QUARTERLY STATEMENT

OF THE

Athene Annuity and Life Company

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
SEPTEMBER 30, 2026

[ ] LIFE, ACCIDENT AND HEALTH [ ] FRATERNAL BENEFIT SOCIETIES

2026



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

Athene Annuity and Life Company

NAIC Group Code 4734 (Current) 4734 (Prior) NAIC Company Code 61689 Employer's ID Number 42-0175020

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

Country of Domicile United States of America

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

Incorporated/Organized 02/18/1896 Commenced Business 02/20/1896

Statutory Home Office 7700 Mills Civic Parkway (Street and Number), West Des Moines, IA, US 50266-3862 (City or Town, State, Country and Zip Code)

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

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

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

Internet Website Address www.athene.com

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

OFFICERS

CEO	Matthew Russell Michelini #	Controller	Denise Ingram Martin
Co-President, Chief Operating Officer	Michael Stephen Downing	Secretary	Blaine Thomas Doerrfeld

OTHER

Sean Christopher Brennan, Co-President, Chief Commerical Officer	Randall William Epright, Executive Vice President	Tyler Dean Goode, Senior Vice President
Meha Jain, Senior Vice President, Treasurer	Shailendra P Panchal, Senior Vice President	

DIRECTORS OR TRUSTEES

Sean Christopher Brennan	Michael Stephen Downing	Randall William Epright
Mitra Hormozi	Matthew Russell Michelini #	Lawrence John Ruisi
Francis Patrick Sabatini	Hope Schefler Taitz	Louis-Jacques Yves Tanguy

State of Iowa
County of Dallas SS

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

Michael Stephen Downing
Co-President, Chief Operating Officer

Denise Ingram Martin
Controller

Blaine Thomas Doerrfeld
Secretary

Subscribed and sworn to before me this
12 day of November, 2026

Stephanie Kidder
Finance Operations Coordinator
03/15/2029

NOTARIAL SEAL IOWA
STEPHANIE KIDDER
Commission Number 767168
My Commission Expires
March 15, 2029

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	186,144,765,369		186,144,765,369	158,852,395,199
2.	Stocks:				
	2.1 Preferred stocks	1,129,755,044		1,129,755,044	1,450,140,021
	2.2 Common stocks	1,909,046,592	42,634	1,909,003,958	1,594,348,927
3.	Mortgage loans on real estate:				
	3.1 First liens	93,236,738,796		93,236,738,796	84,664,838,463
	3.2 Other than first liens	2,186,859,757		2,186,859,757	1,973,689,067
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)	276,368,349		276,368,349	219,236,449
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 1,743,070,554), cash equivalents ($ 10,091,685,969) and short-term investments ($ 23,547,930)	11,858,304,453		11,858,304,453	9,357,351,729
6.	Contract loans (including $ ..... premium notes)	126,131,221	560,577	125,570,644	130,699,516
7.	Derivatives	7,389,305,473		7,389,305,473	5,395,752,655
8.	Other invested assets	18,521,682,952	64,528,196	18,457,154,756	17,387,119,006
9.	Receivables for securities	167,254,261		167,254,261	415,288,532
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	1,692,918,564		1,692,918,564	655,643,696
12.	Subtotals, cash and invested assets (Lines 1 to 11)	324,639,130,831	65,131,407	324,573,999,424	282,096,503,260
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	3,550,157,925	5,470,329	3,544,687,597	2,479,627,050
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection				
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	3,961,806		3,961,806	4,015,483
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	2,233,215		2,233,215	1,235,764
	16.2 Funds held by or deposited with reinsured companies	3,670,359,841		3,670,359,841	2,765,937,931
	16.3 Other amounts receivable under reinsurance contracts	386,620,682	656,642	385,964,040	225,087,329
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	35,263,268		35,263,268	252,300,655
18.2	Net deferred tax asset	896,106,619	429,244,295	466,862,324	417,544,333
19.	Guaranty funds receivable or on deposit	9,763,216		9,763,216	11,463,133
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ .....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	9,697,486		9,697,486	4,553,158
24.	Health care ($ .....) and other amounts receivable	65,344,796	33,630,928	31,713,868	30,669,270
25.	Aggregate write-ins for other than invested assets	2,204,893,159	5,502,046	2,199,391,113	2,062,897,309
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	335,473,532,845	539,635,647	334,933,897,198	290,351,834,675
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	52,775,326,715		52,775,326,715	50,398,020,078
28.	Total (Lines 26 and 27)	388,248,859,560	539,635,647	387,709,223,913	340,749,854,753
	DETAILS OF WRITE-INS				
1101.	Derivative Collateral Asset	1,692,918,564		1,692,918,564	655,643,696
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	1,692,918,564		1,692,918,564	655,643,696
2501.	Corporate Owned Life Insurance	2,199,391,113		2,199,391,113	2,062,897,309
2502.	Miscellaneous Assets	5,498,197	5,498,197		
2503.	Prepaid Expenses	3,849	3,849		
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,204,893,159	5,502,046	2,199,391,113	2,062,897,309

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 125,649,794,789 less $ included in Line 6.3 (including $ 85,471,375,643 Modco Reserve)	125,649,794,789	110,615,749,220
2.	Aggregate reserve for accident and health contracts (including $ 304,437 Modco Reserve)	1,405,922	1,636,540
3.	Liability for deposit-type contracts (including $ 60,291,541,385 Modco Reserve)	98,194,173,701	64,259,784,362
4.	Contract claims:		
	4.1 Life	467,748,305	465,801,072
	4.2 Accident and health	4,603	4,331
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	22,549	22,549
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 59,901,327 assumed and $ 727,431,919 ceded	787,333,246	862,448,845
	9.4 Interest Maintenance Reserve	13,703,204	219,835,675
10.	Commissions to agents due or accrued-life and annuity contracts $ 26,693,698 , accident and health $ 169,146 and deposit-type contract funds $ 3,867	26,866,711	21,021,364
11.	Commissions and expense allowances payable on reinsurance assumed	7,389,012	5,648,361
12.	General expenses due or accrued	34,294,504	35,456,042
13.	Transfers to Separate Accounts due or accrued (net) (including $ (794) accrued for expense allowances recognized in reserves, net of reinsured allowances)	15,243,804	22,158,150,993
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	8,195,467	9,600,828
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	67,073,688	62,207,795
17.	Amounts withheld or retained by reporting entity as agent or trustee	4,849,314	1,810,386
18.	Amounts held for agents' account, including $ 3,546,847 agents' credit balances	3,546,847	2,468,646
19.	Remittances and items not allocated	229,094,125	256,370,883
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	187,968	44,404
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	6,212,325,072	5,362,457,556
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	1,129,823,578	1,151,367,361
	24.04 Payable to parent, subsidiaries and affiliates	285,826,429	142,862,820
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	75,744,492,164	65,543,636,518
	24.08 Derivatives	1,824,378,976	1,694,679,989
	24.09 Payable for securities	6,307,588,825	243,785,900
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	14,622,825,204	14,242,201,077
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	331,638,188,008	287,359,053,515
27.	From Separate Accounts Statement	51,503,188,182	49,269,017,489
28.	Total liabilities (Lines 26 and 27)	383,141,376,190	336,628,071,005
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	5,775,475,591	5,758,301,322
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	(1,217,627,868)	(1,646,517,573)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 1,272,145,052 in Separate Accounts Statement)	4,557,847,723	4,111,783,748
38.	Totals of Lines 29, 30 and 37	4,567,847,723	4,121,783,748
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	387,709,223,913	340,749,854,753
	DETAILS OF WRITE-INS		
2501.	Derivative and Other Collateral Liability	7,265,624,841	5,837,969,907
2502.	Separate Account Derivative Liability	3,433,864,270	2,577,192,997
2503.	Repurchase Agreement Liability	3,154,181,100	5,045,979,646
2598.	Summary of remaining write-ins for Line 25 from overflow page	769,154,993	781,058,528
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	14,622,825,204	14,242,201,077
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	7,180,660,055	6,904,276,867	8,844,191,264
2.	Considerations for supplementary contracts with life contingencies	11,400,705	9,714,711	12,975,946
3.	Net investment income	13,103,869,891	9,156,490,080	12,732,699,320
4.	Amortization of Interest Maintenance Reserve (IMR)	(1,884,498)	18,358,403	24,170,429
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	706,515,315	373,572,931	480,323,271
6.	Commissions and expense allowances on reinsurance ceded	1,818,595,411	1,800,468,556	2,324,453,591
7.	Reserve adjustments on reinsurance ceded	6,404,136,354	8,145,762,132	7,777,674,989
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	21,993,505	19,431,718	25,932,436
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	239,432,269	201,570,227	288,609,385
9.	Totals (Lines 1 to 8.3)	29,484,719,007	26,629,645,624	32,511,030,630
10.	Death benefits	1,395,011	2,120,455	2,557,625
11.	Matured endowments (excluding guaranteed annual pure endowments)		475,602	
12.	Annuity benefits	966,733,878	944,664,067	1,255,052,551
13.	Disability benefits and benefits under accident and health contracts	145,465	219,827	277,755
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	2,503,310,460	2,246,050,733	3,175,708,039
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	2,686,214,358	5,142,629,540	5,890,696,798
18.	Payments on supplementary contracts with life contingencies	8,022,138	7,321,419	9,925,405
19.	Increase in aggregate reserves for life and accident and health contracts	15,033,814,951	12,314,922,783	14,033,012,830
20.	Totals (Lines 10 to 19)	21,199,636,262	20,658,404,427	24,367,231,004
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,243,149,701	1,279,496,562	1,657,038,620
22.	Commissions and expense allowances on reinsurance assumed	267,760,026	256,808,174	301,469,905
23.	General insurance expenses and fraternal expenses	467,162,876	486,689,169	650,747,823
24.	Insurance taxes, licenses and fees, excluding federal income taxes	38,019,697	17,211,429	6,194,539
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	909,945,496	230,488,965	342,044,294
27.	Aggregate write-ins for deductions	3,656,794,043	2,601,686,179	3,747,468,598
28.	Totals (Lines 20 to 27)	27,782,468,103	25,530,784,906	31,072,194,784
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,702,250,905	1,098,860,718	1,438,835,846
30.	Dividends to policyholders and refunds to members	21,304	15,690	20,164
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,702,229,600	1,098,845,028	1,438,815,682
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	361,273,187	(357,619,185)	(186,034,807)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,340,956,413	1,456,464,214	1,624,850,489
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 53,441,701 (excluding taxes of $ (75,400,718) transferred to the IMR)	(231,160,181)	(314,142,325)	(533,277,424)
35.	Net income (Line 33 plus Line 34)	1,109,796,232	1,142,321,888	1,091,573,066
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	4,121,783,748	3,899,057,142	3,899,057,142
37.	Net income (Line 35)	1,109,796,232	1,142,321,888	1,091,573,066
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 93,153,649	1,180,164,584	1,055,301,272	1,443,429,042
39.	Change in net unrealized foreign exchange capital gain (loss)	139,267,636	169,740,274	190,137,641
40.	Change in net deferred income tax	236,800,913	180,411,657	686,892,594
41.	Change in nonadmitted assets	(97,831,263)	260,979,384	228,584,955
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		73,118,337	83,153,247
44.	Change in asset valuation reserve	(849,867,516)	(1,355,602,629)	(1,587,714,011)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(92,478,913)		
47.	Other changes in surplus in Separate Accounts Statement	(563,379,370)	(477,250,628)	(522,291,500)
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			(8,111,628)
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (stock dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	17,174,269	16,969,717	23,301,221
	51.2 Transferred to capital (stock dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(613,403,243)	(1,066,421,959)	(1,384,277,320)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(20,179,354)	(9,144,947)	(21,950,701)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	446,063,975	(9,577,633)	222,726,607
55.	Capital and surplus, as of statement date (Lines 36 + 54)	4,567,847,723	3,889,479,508	4,121,783,748
	DETAILS OF WRITE-INS			
08.301.	COLI Income	136,493,804	99,371,143	150,035,343
08.302.	Funds Withheld Adjustment - Assumed	94,761,550	102,627,471	130,183,473
08.303.	Miscellaneous Income (Expense)	8,176,915	(428,387)	8,390,568
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	239,432,269	201,570,227	288,609,385
2701.	Funds Withheld Adjustment - Ceded	3,420,639,913	2,552,364,411	3,544,758,297
2702.	Separate Account Reserve	165,414,885		141,339,687
2703.	Transfer to IMR - Ceded, Assumed and MVA	75,633,349	51,492,715	66,330,128
2798.	Summary of remaining write-ins for Line 27 from overflow page	(4,894,103)	(2,170,947)	(4,959,514)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	3,656,794,043	2,601,686,179	3,747,468,598
5301.	Correction of Prior Period Error	(20,116,694)	(9,251,775)	(22,061,155)
5302.	Athene Re IV Tax Sharing Agreement	(62,660)	106,828	110,454
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(20,179,354)	(9,144,947)	(21,950,701)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	7,192,117,651	6,914,088,697	8,857,405,288
2.	Net investment income	11,475,418,979	8,311,123,006	12,281,980,822
3.	Miscellaneous income	1,826,146,154	1,807,686,490	2,341,400,791
4.	Total (Lines 1 to 3)	20,493,682,784	17,032,898,192	23,480,786,900
5.	Benefit and loss related payments	4,478,056,825	3,699,833,158	6,981,484,276
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(3,266,638,239)	(4,976,087,527)	(7,080,757,911)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,981,630,823	1,979,815,313	2,716,751,581
8.	Dividends paid to policyholders	21,304	15,690	22,700
9.	Federal and foreign income taxes paid (recovered) net of $ 24,536 tax on capital gains (losses)	142,742,652	94,759,017	73,433,962
10.	Total (Lines 5 through 9)	3,335,813,365	798,335,650	2,690,934,607
11.	Net cash from operations (Line 4 minus Line 10)	17,157,869,419	16,234,562,543	20,789,852,294
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	39,310,992,962	32,835,480,651	54,035,221,430
	12.2 Stocks	473,474,477	154,176,778	372,129,529
	12.3 Mortgage loans	14,019,338,044	8,911,296,148	12,676,073,505
	12.4 Real estate	79,700,000		
	12.5 Other invested assets	3,290,232,699	1,924,756,244	4,250,688,328
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,934,475	56,545,317	50,339,464
	12.7 Miscellaneous proceeds	6,312,267,329	501,451,540	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	63,490,939,987	44,383,706,677	71,384,452,256
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	67,288,645,388	61,818,556,582	83,690,859,056
	13.2 Stocks	503,700,058	374,040,826	498,515,141
	13.3 Mortgage loans	23,413,538,070	25,272,613,082	38,403,242,920
	13.4 Real estate	15,371,089	3,100,000	10,582,696
	13.5 Other invested assets	3,255,940,332	4,989,159,543	7,749,490,797
	13.6 Miscellaneous applications	1,696,082,963	1,293,764,559	1,469,924,359
	13.7 Total investments acquired (Lines 13.1 to 13.6)	96,173,277,900	93,751,234,592	131,822,614,969
14.	Net increase/(decrease) in contract loans and premium notes	(5,128,872)	(7,625,116)	(9,862,986)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(32,677,209,041)	(49,359,902,800)	(60,428,299,727)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	7,215,664,930	28,034,868,950	27,900,767,962
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	10,804,627,415	5,724,885,672	11,330,868,452
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	18,020,292,345	33,759,754,622	39,231,636,413
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	2,500,952,723	634,414,365	(406,811,020)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	9,357,351,729	9,764,162,749	9,764,162,749
	19.2 End of period (Line 18 plus Line 19.1)	11,858,304,453	10,398,577,114	9,357,351,729

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

20.0001.	FHLB separate account to general account transfer - operating	26,411,969,837		
20.0002.	FHLB separate account to general account transfer - financing	(26,411,969,837)		
20.0003.	Security exchanges and asset in kind trades - bond proceeds (investing)	9,174,102,626	7,535,286,525	13,227,345,409
20.0004.	Security exchanges and asset in kind trades - bonds acquired (investing)	(9,203,076,066)	(7,535,286,525)	(13,227,345,409)
20.0005.	Security exchanges and asset in kind trades - stock proceeds (investing)	30,000,000		
20.0006.	Security exchanges and asset in kind trades - stocks acquired (investing)	(1,026,560)		
20.0007.	Asset transfer mortgages to real estate assets - proceeds (investing)	130,000,000		
20.0008.	Asset transfer mortgages to real estate assets - acquired (investing)	(130,000,000)		
20.0009.	Interest capitalization (operating)	88,162,803	187,482,639	217,286,358
20.0010.	Interest capitalization (investing)	(88,162,803)	(187,482,639)	(217,286,358)

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

20.0011.	Asset transfer bonds to other invested assets - proceeds (investing)	44,224,486	1,672,915,510	1,672,915,510
20.0012.	Asset transfer stocks to other invested assets - proceeds (investing)		167,409,635	167,409,635
20.0013.	Asset transfer bonds and stocks to other invested assets - acquired (investing)	(44,224,486)	(1,840,325,145)	(1,840,325,145)
20.0014.	Asset transfer mortgages to other invested assets - proceeds (investing)	43,694,826	47,200,538	71,695,263
20.0015.	Asset transfer mortgages to other invested assets - acquired (investing)	(43,694,826)	(47,200,538)	(71,695,263)
20.0016.	Capital contribution of stock compensation expense (financing)	17,174,269	16,969,717	23,301,221
20.0017.	Capital contribution of stock compensation expense (investing)	(240,246)	(99,893)	(134,622)
20.0018.	Capital contribution of stock compensation expense (operating)	(16,934,023)	(16,869,824)	(23,166,599)
20.0019.	Reinsurance activity settled in bonds (operating)	7,533,201	2,212,956,780	2,664,709,258
20.0020.	Reinsurance activity settled in bonds (investing)	(7,533,201)	(2,212,956,780)	(2,664,709,258)
20.0021.	Intercompany tax settlement (operating)		415,722,340	415,722,340
20.0022.	Intercompany tax settlement - bonds and other invested assets acquired (investing)		(415,722,340)	(415,722,340)
20.0023.	Security exchanges and asset in kind trades - other invested asset proceeds (investing)		65,602,428	162,389,665
20.0024.	Security exchanges and asset in kind trades - other invested asset acquired (investing)		(65,602,428)	(162,389,665)
20.0025.	Asset transfer to other invested assets - receivable for securities (investing)		26,929,982	26,929,982
20.0026.	Asset transfer to other invested assets - acquired (investing)		(26,929,982)	(26,929,982)
20.0027.	Asset transfer other invested assets to stocks - proceeds (investing)			4,112,627
20.0028.	Asset transfer other invested assets to stocks - acquired (investing)			(4,112,627)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	87,246,805	95,008,793	126,220,454
2.	Group life	1,380,899	1,464,423	1,880,412
3.	Individual annuities	29,001,277,814	27,661,748,237	35,539,580,812
4.	Group annuities	76,202,093	12,667,293	761,850,647
5.	Accident & health	4,799,180	5,341,743	6,989,975
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	29,170,906,790	27,776,230,490	36,436,522,300
9.	Deposit-type contracts	16,794,103,752	26,329,762,539	26,426,210,719
10.	Total (Lines 8 and 9)	45,965,010,542	54,105,993,029	62,862,733,019

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

Among the products issued by the Company are indexed universal life insurance and indexed annuities. These products allow a portion of the premium to earn interest based on certain indices, including the Standard & Poor's 500 Composite Stock Price Index and other bespoke indices. Call options, futures, variance swaps and total return swaps are purchased to hedge the interest credited to the customer as a direct result of movements in the related indices. In 2006, the Commissioner of the Division issued Bulletin 06-01*, Accounting for Derivative Instruments Used to Hedge the Growth in Interest Credited for Index Products*, which prescribes that an insurer may elect to recognize changes in the fair value of derivative instruments purchased to hedge indexed products in the statement of operations. The Company has elected to apply Bulletin 06-01 to its futures, variance swaps and total return swaps that are hedging fixed indexed annuities. Application of Bulletin 06-01 does not impact the Company's statutory surplus amounts.

In 2009, the Commissioner of the Division promulgated Iowa Administrative Code (IAC) Section 191-97, *Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve*, which prescribes that an insurer may elect (i) to use an amortized cost method to account for certain derivative instruments, such as call options, purchased to hedge the growth in interest credited to the customer on indexed insurance products and (ii) to utilize an indexed annuity reserve calculation methodology under which call options associated with the current index interest crediting term are valued at zero. IAC Section 191-97 does not apply to products that do not guarantee a minimum interest accumulation, such as our variable and index-linked deferred annuities. The Company has elected to apply IAC Section 191-97 to its eligible over the counter (OTC) call options and reserve liabilities.

The NAIC requires annuities issued by life insurance companies on or after January 1, 2015, to use the 2012 Individual Annuity Reserving (IAR) Mortality Table. In 2015, the Division promulgated IAC Section 191-43.3(5), which set an elective alternative effective date of January 1, 2016 for adoption of the 2012 IAR Mortality Table. The Company chose to use the Annuity 2000 Mortality Table for all annuities issued in 2015.

During 2025, the Company received a permitted accounting practice from the Division to record its investment in Apollo Aligned Alternatives Aggregator, L.P. (AAA) as if the underlying investments held by AAA were owned directly by the Company. The permission represents a deviation from SSAP No. 48, *Joint Ventures, Partnerships and Limited Liability Companies* and requires the Company to apply look-through accounting and reporting to AAA's investments as if the investments were owned directly by the Company. As a result of this permitted practice, the Company's net income for the nine months ended September 30, 2026 increased by $140.7 million and cumulative capital and surplus as of September 30, 2026 was reduced by $166.5 million prior to the application of reinsurance. After the application of reinsurance, the Company's net income for the nine months ended September 30, 2026 increased by $1.0 million and cumulative capital and surplus was reduced by $1.1 million.

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

	SSAP #	F/S Page	F/S Line #	09/30/2026	12/31/2025
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 1,109,796,232	$ 1,091,573,066
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments Bulletin 06-01	86	4	38	(9,899,243)	17,652,429
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	(47,432,877)	(81,558,274)
2015 Mortality IAC 191-43.3(5)	51	3	1	(134,237)	715,775
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
AAA measurement	48	2	8	961,428	8,111,628
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 1,166,301,161	$ 1,146,651,508
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 4,567,847,723	$ 4,121,783,748
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	(30,584,174)	(52,276,413)
2015 Mortality IAC 191-43.3(5)	51	3	1	6,639,160	6,773,397
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
AAA measurement	48	2	8	(1,126,358)	
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 4,592,919,095	$ 4,167,286,764

Notes to the Financial Statements

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

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

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

C. Accounting Policy

(1) Short-term investments - No Significant Changes

(2) Bonds which qualify as issuer credit obligations are stated at amortized cost or fair value based on their rating by the NAIC. Bonds held at amortized cost are amortized using the scientific interest method on a yield-to-worst basis.

(3) Common stocks - No Significant Changes

(4) Preferred stocks - No Significant Changes

(5) Mortgage loans - No Significant Changes

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

Debt securities that do not qualify as bonds under the principles-based bond definition are reported at the lower of amortized cost or fair value. Residual interests in securitization vehicles that do not qualify as bonds are initially reported at cost. Subsequently, they are reported using the calculated practical expedient method, where the book/adjusted carrying value is reduced by distributions received until the residual interests have a book or adjusted carrying value of zero. Any distribution received thereafter is recognized as interest income.

(7) Investments in subsidiaries, controlled and affiliated entities - No Significant Changes

(8) Investments in joint ventures, partnerships and limited liability entities - No Significant Changes

(9) Derivatives - No Significant Changes

(10) Investment income as a factor in the premium deficiency calculation - No Significant Changes

(11) Liabilities for losses and loss/claim adjustment expenses - No Significant Changes

(12) Changes in capitalization policy - No Significant Changes

(13) Pharmaceutical rebate receivables - No Significant Changes

D. Going Concern

Management's assessment of the relevant conditions through November 13, 2026 does not give rise to substantial doubt of the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

Effective January 1, 2026, the Company adopted the NAIC's prescribed Generator of Economic Scenarios (GOES), which provides a standardized set of economic scenarios used in principle-based reserving calculations. The adoption of GOES increased policy reserve liabilities in the separate account by $55.3 million and after consideration of modified coinsurance, decreased surplus by $11.1 million as of January 1, 2026. This adoption represents a change in valuation basis and in accordance with SSAP No. 51, *Life Contracts*, the impact was recorded directly to surplus.

The NAIC has issued VM-22, *Requirements for Principle-Based Reserves for Non-Variable Annuities*, which establishes a principle-based framework for determining statutory reserves for covered annuity products. VM-22 provides for a phased implementation over a three-year transition period, with optional adoption beginning January 1, 2026 and mandatory adoption effective January 1, 2029. The Company has elected to apply VM-22 prospectively to applicable annuity products issued directly by the Company on or after January 1, 2026.

During 2026, the Company discovered an error which resulted in a $20.1 million understatement of federal income tax expense in the prior period financial statements. In accordance with SSAP No. 3, *Accounting Changes and Correction of Errors*, the correction was recorded directly to surplus. The correction decreased surplus by $20.1 million, representing 0.4% and 0.5% of ending capital and surplus as of September 30, 2026 and December 31, 2025, respectively.

3. Business Combinations and Goodwill - None

4. Discontinued Operations - None

5. Investments

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

B. Debt Restructuring - No Significant Changes

C. Reverse Mortgages - None

Notes to the Financial Statements

5. Investments (Continued)

D. Asset-Backed Securities

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

(2) Asset-backed securities with a recognized other-than-temporary impairment (OTTI) - None

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

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
05951GAQ5	$ 767,192	$ 723,777	$ 43,415	$ 723,777	$ 632,434	03/31/2026
17309FAD0	633,108	622,445	10,664	622,445	622,445	03/31/2026
17324KAA6	2,338,023	1,677,798	660,225	1,677,798	2,638,495	03/31/2026
17324KAU2	19,156,132	9,033,172	10,122,960	9,033,172	7,812,500	03/31/2026
23332UGM0	4,473,868	4,446,042	27,825	4,446,042	4,325,302	03/31/2026
251510FB4	2,461,477	2,417,216	44,261	2,417,216	2,367,461	03/31/2026
36185MBJ0	3,969,368	2,192,698	1,776,670	2,192,698	2,088,211	03/31/2026
38375BKM3	146,170	129,948	16,221	129,948	84,358	03/31/2026
38375UEE6	174,114	167,048	7,067	167,048	132,905	03/31/2026
38375UFR6	100,275	96,615	3,660	96,615	59,383	03/31/2026
38375ULQ1	165,083	155,915	9,168	155,915	110,107	03/31/2026
38375UQJ2	108,346	104,063	4,283	104,063	70,369	03/31/2026
38375UUT5	318,139	302,110	16,029	302,110	210,515	03/31/2026
38375UWQ9	351,243	348,689	2,553	348,689	227,141	03/31/2026
38375UXA3	130,286	127,709	2,578	127,709	89,936	03/31/2026
38376R3Q7	199,031	196,890	2,141	196,890	132,246	03/31/2026
38376R5B8	208,818	200,946	7,872	200,946	131,221	03/31/2026
38376RAR7	245,730	232,338	13,392	232,338	150,157	03/31/2026
38376RDA1	307,224	289,403	17,820	289,403	182,031	03/31/2026
38376RDS2	312,012	305,599	6,413	305,599	213,922	03/31/2026
38376RJQ0	324,882	288,863	36,019	288,863	206,165	03/31/2026
38376RLH7	153,639	146,611	7,028	146,611	108,392	03/31/2026
38376RM52	118,770	117,186	1,584	117,186	75,929	03/31/2026
38376RNN2	180,950	173,023	7,926	173,023	111,214	03/31/2026
38376RRC2	478,902	449,755	29,147	449,755	295,659	03/31/2026
38376RSY3	233,426	222,166	11,260	222,166	171,431	03/31/2026
38376RUM6	539,938	536,622	3,316	536,622	348,776	03/31/2026
38376RVB9	219,914	218,870	1,044	218,870	144,184	03/31/2026
38380LC92	111,626	108,731	2,895	108,731	68,805	03/31/2026
41161MAC4	3,046,462	3,004,042	42,419	3,004,042	2,959,451	03/31/2026
45660LVZ9	10,637,495	10,315,473	322,021	10,315,473	10,315,473	03/31/2026
466247UG6	497,945	401,903	96,042	401,903	367,624	03/31/2026
61748JAE7	815,088	772,744	42,344	772,744	772,744	03/31/2026
61759FAN1	4,497,460	4,489,814	7,646	4,489,814	4,359,293	03/31/2026
61766LAC3	5,866,190	2,715,500	3,150,690	2,715,500	2,699,920	03/31/2026
61766LAE9	1,753,406	366,117	1,387,289	366,117	340,683	03/31/2026
76114DAJ3	3,254,521	3,215,286	39,235	3,215,286	3,103,084	03/31/2026
86361XAA7	6,828,224	6,516,194	312,030	6,516,194	6,516,194	03/31/2026
881561F33	1,177,366	1,129,663	47,703	1,129,663	1,129,663	03/31/2026
91863*AA3	19,590,724	12,307,677	7,283,046	12,307,677	9,084,984	03/31/2026
91863*AB1	313	–	313	–	–	03/31/2026
004421YB3	338,572	291,495	47,076	291,495	291,495	06/30/2026
02149VAJ8	1,098,802	1,076,543	22,259	1,076,543	1,005,189	06/30/2026
026933AA9	3,157,227	2,834,952	322,274	2,834,952	2,834,952	06/30/2026
05531QAB5	4,586,540	4,558,158	28,382	4,558,158	4,448,645	06/30/2026
05534DAR6	1,267,010	1,250,233	16,777	1,250,233	1,167,597	06/30/2026
1248MBAF2	8,000,994	7,934,566	66,429	7,934,566	6,955,734	06/30/2026
12639MFA8	1,627,708	1,618,356	9,352	1,618,356	1,574,667	06/30/2026
12645VAC1	1,907,615	1,903,970	3,645	1,903,970	1,643,800	06/30/2026
12667F5F8	2,412,588	2,398,525	14,062	2,398,525	2,257,412	06/30/2026

Notes to the Financial Statements

5. Investments (Continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
17324KAA6	1,577,938	926,902	651,035	926,902	267,511	06/30/2026
36185MEV0	6,059,847	5,840,760	219,087	5,840,760	5,418,372	06/30/2026
362341FN4	1,139,475	1,124,294	15,181	1,124,294	1,092,303	06/30/2026
36245RAA7	1,229,706	1,212,727	16,980	1,212,727	1,212,727	06/30/2026
362611BR5	967,429	902,337	65,092	902,337	902,337	06/30/2026
38375B3G5	138,404	134,121	4,282	134,121	117,866	06/30/2026
38375BKM3	128,445	114,523	13,921	114,523	78,122	06/30/2026
38375BZT2	197,122	192,504	4,617	192,504	152,205	06/30/2026
38375ULF5	231,004	222,677	8,326	222,677	167,279	06/30/2026
38375ULQ1	161,767	138,180	23,587	138,180	95,068	06/30/2026
38375UPB0	131,945	122,238	9,707	122,238	85,913	06/30/2026
38375UPY0	326,452	314,691	11,761	314,691	227,051	06/30/2026
38375UQG8	287,702	282,256	5,446	282,256	228,682	06/30/2026
38375UTN0	177,028	166,716	10,312	166,716	121,316	06/30/2026
38375UTU4	216,687	207,216	9,471	207,216	121,135	06/30/2026
38375UUT5	269,390	257,296	12,094	257,296	184,668	06/30/2026
38375UVG2	192,759	183,590	9,169	183,590	145,558	06/30/2026
38375UWN6	237,959	220,021	17,938	220,021	148,410	06/30/2026
38375UWQ9	281,311	271,155	10,156	271,155	198,079	06/30/2026
38375UXA3	109,778	102,775	7,002	102,775	77,468	06/30/2026
38375UXF2	85,957	80,669	5,288	80,669	67,188	06/30/2026
38375UZG8	143,058	128,554	14,504	128,554	89,889	06/30/2026
38376R2Y1	588,471	549,409	39,062	549,409	383,655	06/30/2026
38376R3Q7	171,747	163,529	8,218	163,529	118,894	06/30/2026
38376R5B8	181,968	170,430	11,538	170,430	118,277	06/30/2026
38376RAA4	495,019	478,733	16,286	478,733	351,081	06/30/2026
38376RAR7	208,759	207,507	1,253	207,507	140,392	06/30/2026
38376RBN5	173,085	150,667	22,418	150,667	120,110	06/30/2026
38376RDN3	430,458	390,758	39,700	390,758	266,963	06/30/2026
38376RDS2	264,474	263,697	777	263,697	186,956	06/30/2026
38376RDZ6	124,186	109,283	14,903	109,283	104,317	06/30/2026
38376RHQ2	90,894	88,545	2,349	88,545	61,078	06/30/2026
38376RJQ0	257,988	242,101	15,887	242,101	178,020	06/30/2026
38376RK88	132,924	122,741	10,183	122,741	105,508	06/30/2026
38376RLH7	129,946	121,817	8,129	121,817	92,891	06/30/2026
38376RLK0	256,528	220,046	36,482	220,046	174,913	06/30/2026
38376RM52	101,656	97,554	4,103	97,554	65,753	06/30/2026
38376RNG7	135,695	126,805	8,890	126,805	96,752	06/30/2026
38376RNN2	144,169	134,062	10,106	134,062	91,251	06/30/2026
38376RNY8	280,080	275,436	4,645	275,436	196,519	06/30/2026
38376RQH2	224,042	220,175	3,867	220,175	166,184	06/30/2026
38376RRC2	408,603	379,090	29,512	379,090	271,143	06/30/2026
38376RRP3	256,618	253,070	3,549	253,070	168,398	06/30/2026
38376RSY3	206,765	183,069	23,696	183,069	153,697	06/30/2026
38376RT55	129,572	117,996	11,576	117,996	79,333	06/30/2026
38376RTF3	134,671	118,867	15,804	118,867	84,595	06/30/2026
38376RUM6	446,692	429,744	16,948	429,744	311,863	06/30/2026
38376RVB9	195,925	183,491	12,434	183,491	126,193	06/30/2026
38376RWU6	511,040	475,286	35,754	475,286	346,641	06/30/2026
38376RWW2	356,496	345,862	10,634	345,862	226,332	06/30/2026
38376RZ66	150,148	144,315	5,832	144,315	95,268	06/30/2026
38380LC92	91,154	88,143	3,011	88,143	60,532	06/30/2026
38380LVM2	634,914	618,860	16,053	618,860	516,331	06/30/2026
41161PVJ9	2,067,532	2,060,289	7,243	2,060,289	1,950,123	06/30/2026
41164LAB5	11,070,299	10,824,636	245,664	10,824,636	10,462,617	06/30/2026
45255RAZ0	12,969,136	12,903,363	65,773	12,903,363	12,850,013	06/30/2026
45660L4E6	4,907,596	4,833,467	74,129	4,833,467	4,537,631	06/30/2026
45660L6K0	1,055,372	1,035,899	19,473	1,035,899	981,007	06/30/2026

Notes to the Financial Statements

5. Investments (Continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
456674AA8	4,340,911	4,322,148	18,763	4,322,148	4,315,752	06/30/2026
46590MAC4	1,752,935	466,210	1,286,725	466,210	466,210	06/30/2026
466247JW4	2,248,810	2,206,017	42,794	2,206,017	2,109,571	06/30/2026
46641TCA0	2,099,593	2,071,759	27,834	2,071,759	2,066,300	06/30/2026
57430U301	5,651,900	1,725,946	3,925,954	1,725,946	2,612,789	06/30/2026
59025QAC3	242,132	155,291	86,841	155,291	155,291	06/30/2026
61748HQW4	5,106,056	5,041,236	64,820	5,041,236	4,943,789	06/30/2026
61748HYQ8	6,684,414	6,581,733	102,680	6,581,733	6,532,209	06/30/2026
61762UCH4	4,858,207	4,754,803	103,404	4,754,803	4,754,803	06/30/2026
62951MAY6	4,065,968	4,009,504	56,463	4,009,504	3,729,351	06/30/2026
761118QM3	5,388,023	5,239,998	148,025	5,239,998	5,239,998	06/30/2026
761120AA2	606,747	588,616	18,131	588,616	574,370	06/30/2026
76113NAC7	1,219,721	1,188,209	31,512	1,188,209	1,178,266	06/30/2026
76114DAJ3	3,144,737	2,982,715	162,022	2,982,715	2,832,538	06/30/2026
95000MAC5	7,674,909	4,957,515	2,717,394	4,957,515	4,789,915	06/30/2026
95000MAJ0	2,701,633	1,530,076	1,171,558	1,530,076	1,530,076	06/30/2026
95000MAQ4	749,832	301,599	448,233	301,599	301,599	06/30/2026
95000TBA3	1,611,401	953,172	658,229	953,172	953,172	06/30/2026
BAN0VUVQ0	8,528,660	8,528,541	119	8,528,541	8,319,418	06/30/2026
BAN0VUVR8	4,926,787	2,807,411	2,119,376	2,807,411	2,162,127	06/30/2026
BAN0VUVS6	1,215,615	1,091,701	123,914	1,091,701	1,002,007	06/30/2026
G0445QAA6	543,096	–	543,096	–	–	06/30/2026
08162FAN3	8,323,734	7,290,510	1,033,224	7,290,510	5,022,108	09/30/2026
1248MBAF2	7,806,445	7,760,507	45,938	7,760,507	6,540,382	09/30/2026
12639MFA8	1,568,015	1,546,437	21,578	1,546,437	1,432,498	09/30/2026
12645VAC1	1,840,607	1,823,333	17,273	1,823,333	1,494,941	09/30/2026
16165LAF7	3,452,628	3,446,473	6,155	3,446,473	3,237,575	09/30/2026
17325HAA2	7,700,563	4,748,539	2,952,023	4,748,539	4,563,960	09/30/2026
225470RU9	1,447,368	1,400,408	46,961	1,400,408	1,321,480	09/30/2026
36257HAA4	6,302,300	4,874,123	1,428,177	4,874,123	4,302,244	09/30/2026
38375ULF5	215,098	213,852	1,246	213,852	147,090	09/30/2026
38375ULQ1	127,421	119,793	7,628	119,793	86,674	09/30/2026
38375UPB0	110,104	107,616	2,488	107,616	78,140	09/30/2026
38375UWN6	216,759	191,500	25,258	191,500	122,191	09/30/2026
38375UWQ9	232,016	228,148	3,868	228,148	161,469	09/30/2026
38375UXF2	72,049	68,991	3,058	68,991	60,921	09/30/2026
38376R5B8	161,605	159,340	2,265	159,340	102,395	09/30/2026
38376RAA4	425,855	414,044	11,811	414,044	295,672	09/30/2026
38376RAR7	183,851	177,123	6,728	177,123	114,606	09/30/2026
38376RDA1	232,658	218,954	13,704	218,954	132,594	09/30/2026
38376RDC7	116,620	115,824	796	115,824	84,677	09/30/2026
38376RDN3	330,634	317,903	12,731	317,903	213,787	09/30/2026
38376RFS0	323,940	300,726	23,214	300,726	207,954	09/30/2026
38376RHQ2	72,399	71,308	1,091	71,308	48,511	09/30/2026
38376RJQ0	211,174	208,091	3,083	208,091	150,549	09/30/2026
38376RSY3	152,067	146,149	5,919	146,149	134,142	09/30/2026
38376RT55	102,418	101,647	771	101,647	66,163	09/30/2026
38376RWW2	306,073	296,920	9,153	296,920	191,284	09/30/2026
38376RZ66	131,361	128,249	3,113	128,249	82,869	09/30/2026
38378U8F7	131,550	124,069	7,481	124,069	79,668	09/30/2026
41161MAA8	1,940,046	1,930,611	9,435	1,930,611	1,897,935	09/30/2026
41164LAB5	10,802,123	10,689,306	112,818	10,689,306	10,048,098	09/30/2026
45660LQW2	256,821	246,333	10,489	246,333	246,333	09/30/2026
45660LWD7	9,642,369	9,564,163	78,206	9,564,163	9,094,861	09/30/2026
45660LWE5	7,272,591	7,208,916	63,675	7,208,916	7,060,187	09/30/2026
46590MAX8	5,885,098	3,341,476	2,543,622	3,341,476	2,700,000	09/30/2026
46590RAL3	6,902,957	4,354,547	2,548,409	4,354,547	2,457,700	09/30/2026
466247UG6	494,520	396,802	97,718	396,802	350,885	09/30/2026

Notes to the Financial Statements

5. Investments (Continued)

(1) CUSIP	(2) Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value at Time of OTTI	(7) Date of Financial Statement Where Reported
46646RAB9	6,759,622	5,113,985	1,645,637	5,113,985	2,800,000	09/30/2026
61748HYQ8	6,442,526	6,382,418	60,107	6,382,418	6,130,265	09/30/2026
61755GBF9	1,082,329	1,060,118	22,211	1,060,118	840,168	09/30/2026
61762UCH4	4,620,010	4,575,398	44,612	4,575,398	4,480,951	09/30/2026
61766LBX6	10,034,486	6,470,163	3,564,323	6,470,163	6,240,978	09/30/2026
62951MAY6	3,905,087	3,875,937	29,150	3,875,937	3,461,212	09/30/2026
74958BAG7	372,283	372,120	162	372,120	348,713	09/30/2026
761118QM3	5,156,712	5,058,446	98,266	5,058,446	5,058,446	09/30/2026
86361XAA7	6,781,994	6,344,572	437,423	6,344,572	6,299,356	09/30/2026
94108FAC4	19,970,852	18,384,232	1,586,620	18,384,232	17,007,380	09/30/2026
Total			$ 60,664,814			

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

The following table shows the gross unrealized losses and fair values of asset-backed securities, which have not been impaired to fair value, aggregated by length of time that individual securities have been in a continuous unrealized loss position as of September 30, 2026:

a. The aggregate amount of unrealized losses:
   1. Less than 12 months $ 560,194,387
   2. 12 months or longer 863,760,738

b. The aggregate related fair value of securities with unrealized losses:
   1. Less than 12 months $ 24,636,085,494
   2. 12 months or longer 8,479,718,222

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

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Taker - Overview of Secured Borrowing Transactions

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

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

(2) Type of repo trades used

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

Notes to the Financial Statements

5. Investments (Continued)

(3) Original (flow) & residual maturity

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Open - No maturity	$	$	$	$
	2. Overnight				
	3. 2 days to 1 week				
	4. Over 1 week to 1 month	2,795,933,766			
	5. Over 1 month to 3 months				
	6. Over 3 months to 1 year		1,179,181,100	1,179,181,100	
	7. Over 1 year	3,156,996,682	2,404,181,100	1,975,000,000	
b.	Ending Balance				
	1. Open - No maturity	$	$	$	$
	2. Overnight				
	3. 2 days to 1 week				
	4. Over 1 week to 1 month				
	5. Over 1 month to 3 months				
	6. Over 3 months to 1 year	750,000,000	1,179,181,100	1,179,181,100	
	7. Over 1 year	2,404,181,100	1,975,000,000	1,975,000,000	

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

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. BACV	XXX	XXX	XXX	$
	2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$
	3. Fair Value	$ 6,114,888,193	$ 3,317,770,726	$ 3,317,770,726	$
b.	Ending Balance				
	1. BACV	XXX	XXX	XXX	$
	2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$
	3. Fair Value	$ 3,311,983,723	$ 3,317,770,726	$ 3,284,223,686	$

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

	Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Nonadmitted
a.	ICO - BACV	$	$ 1,022,189,962	$ 1,397,148,313	$ 1,362,769	$	$	$	$
b.	ICO - FV		803,384,221	1,231,048,084	1,325,626				
c.	ABS - BACV		1,219,971,911	39,246,316	12,128,361				
d.	ABS - FV		1,204,607,206	33,502,602	10,355,946				
e.	Preferred stock - BACV								
f.	Preferred stock - FV								
g.	Common stock								
h.	Mortgage loans - BACV								
i.	Mortgage loans - FV								
j.	Real estate - BACV								
k.	Real estate - FV								
l.	Derivatives - BACV								
m.	Derivatives - FV								
n.	Other invested assets - BACV								
o.	Other invested assets - FV								
p.	Total assets - BACV	$	$ 2,242,161,873	$ 1,436,394,629	$ 13,491,130	$	$	$	$
q.	Total assets - FV	$	$ 2,007,991,427	$ 1,264,550,686	$ 11,681,572	$	$	$	$

(7) Collateral received - secured borrowing

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$ 5,952,930,448	$ 3,154,181,100	$ 3,154,181,100	$
	2. Securities (FV)				
b.	Ending Balance				
	1. Cash	$ 3,154,181,100	$ 3,154,181,100	$ 3,154,181,100	$
	2. Securities (FV)				

Notes to the Financial Statements

5. Investments (Continued)

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

Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Does Not Qualify as Admitted
a. Cash	$ 3,154,181,100	$	$	$	$	$	$	$
b. ICO - FV								
c. ABS - FV								
d. Preferred stock - FV								
e. Common stock								
f. Mortgage loans - FV								
g. Real estate - FV								
h. Derivatives - FV								
i. Other Invested Assets - FV								
j. Total collateral assets - FV (sum of a through i)	$ 3,154,181,100	$	$	$	$	$	$	$

(9) Allocation of aggregate collateral by remaining contractual maturity

	Fair Value
a. Overnight and continuous	$
b. 30 Days or less	
c. 31 to 90 Days	
d. More than 90 days	3,154,181,100

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

	Amortized Cost	Fair Value
a. 30 Days or less	$ 3,154,181,100	$ 3,154,181,100
b. 31 to 60 Days		
c. 61 to 90 Days		
d. 91 to 120 Days		
e. 121 to 180 Days		
f. 181 to 365 Days		
g. 1 to 2 Years		
h. 2 to 3 Years		
i. More than 3 years		

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash (Collateral - All)	$ 5,952,930,448	$ 3,154,181,100	$ 3,154,181,100	$
2. Securities Collateral (FV)				
b. Ending Balance				
1. Cash (Collateral - All)	$ 3,154,181,100	$ 3,154,181,100	$ 3,154,181,100	$
2. Securities Collateral (FV)				

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Provider - Overview of Secured Borrowing Transactions

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

Included in short-term investments and cash equivalents are amounts receivable under reverse repurchase agreements, which involves the purchase of investments from a seller with the agreement that the investments will be repurchased by the seller at a specified price, and at a specified date or within a specified period of time, not to exceed 364 days. The investments purchased, which represent collateral on a secured lending arrangement, are not reflected in the Company's balance sheets. Instead, the secured lending arrangement is reflected as a short-term investment or cash equivalent for the principal amount loaned under the agreement.

(2) Type of repo trades used

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

Notes to the Financial Statements

5. Investments (Continued)

(3) Original (flow) & residual maturity

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Open - No maturity	$	$	$	$
	2. Overnight	640,000,000	400,000,000	800,000,000	
	3. 2 days to 1 week				
	4. Over 1 week to 1 month	906,950,802			
	5. Over 1 month to 3 months				
	6. Over 3 months to 1 year				
	7. Over 1 year				
b.	Ending Balance				
	1. Open - No maturity	$	$	$	$
	2. Overnight	400,000,000	300,000,000	800,000,000	
	3. 2 days to 1 week				
	4. Over 1 week to 1 month				
	5. Over 1 month to 3 months				
	6. Over 3 months to 1 year				
	7. Over 1 year				

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

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount	$ 1,559,890,410	$ 408,041,545	$ 816,088,084	$
b.	Ending Balance	$ 408,041,545	$ 306,031,064	$ 816,088,084	$

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

Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Does Not Qualify as Admitted
a. ICO - FV	$	$ 816,088,084	$	$	$	$	$	$
b. ABS - FV								
c. Preferred stock - FV								
d. Common stock								
e. Mortgage loans - FV								
f. Real estate - FV								
g. Derivatives - FV								
h. Other invested assets - FV								
i. Total assets - FV (Sum of a through h)	$	$ 816,088,084	$	$	$	$	$	$

(7) Collateral provided - secured borrowing

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$ 1,546,950,802	$ 400,000,000	$ 800,000,000	$
	2. Securities (FV)				
	3. Securities (BACV)	XXX	XXX	XXX	XXX
	4. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b.	Ending Balance				
	1. Cash	$ 400,000,000	$ 300,000,000	$ 800,000,000	$
	2. Securities (FV)				
	3. Securities (BACV)				
	4. Nonadmitted Subset (BACV)				

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

	Amortized Cost	Fair Value
a. Overnight and continuous	$ 800,000,000	$ 800,000,000
b. 30 Days or less		
c. 31 to 90 Days		
d. More than 90 days		

Notes to the Financial Statements

5. Investments (Continued)

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$ 1,546,950,802	$ 400,000,000	$ 800,000,000	$
	2. Securities (FV)				
b.	Ending Balance				
	1. Cash	$ 400,000,000	$ 300,000,000	$ 800,000,000	$
	2. Securities (FV)				

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

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

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

J. Real Estate - No Significant Changes

K. Investments in Tax Credit Structures (tax credit investments) - No Significant Changes

L. Restricted Assets

(1) Restricted assets (including pledged)

		Gross (Admitted & Nonadmitted) Restricted						
		Current Year						
		(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)
a.	Subject to contractual obligation for which liability is not shown	$	$	$	$	$	$	$
b.	Collateral held under security lending agreements							
c.	Subject to repurchase agreements	3,692,047,632		106,397,298		3,798,444,930	6,429,299,098	(2,630,854,168)
d.	Subject to reverse repurchase agreements	800,000,000				800,000,000	1,546,950,802	(746,950,802)
e.	Subject to dollar repurchase agreements							
f.	Subject to dollar reverse repurchase agreements							
g.	Placed under option contracts							
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock							
i.	FHLB capital stock	1,355,275,000				1,355,275,000	1,057,204,000	298,071,000
j.	On deposit with states	11,168,188				11,168,188	11,552,358	(384,170)
k.	On deposit with other regulatory bodies							
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	46,143,033,318				46,143,033,318	43,563,084,524	2,579,948,794
m.	Pledged as collateral not captured in other categories	62,973,434,477				62,973,434,477	47,090,484,002	15,882,950,475
n.	Other restricted assets							
o.	Collateral assets received and on balance sheet	7,265,624,841				7,265,624,841	5,837,969,907	1,427,654,934
p.	Assets held under modco reinsurance agreements	160,055,277,990		37,428,036,949		197,483,314,939	176,261,406,177	21,221,908,762
q.	Assets held under funds withheld reinsurance agreements	75,607,564,631				75,607,564,631	66,318,994,167	9,288,570,464
r.	Total restricted assets (Sum of a through q)	$ 357,903,426,077	$	$ 37,534,434,247	$	$ 395,437,860,324	$ 348,116,945,035	$ 47,320,915,289

		Current Year						
		(8)	(9)	(10)	(11)	(12)	(13)	(14)
	Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 - 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %	Amount Reported in General Interrogatories	Difference from Note and Annual GI	Annual GI Ref
a.	Subject to contractual obligation for which liability is not shown	$	$	%	%	XXX	XXX	XXX
b.	Collateral held under security lending agreements					XXX	XXX	25.04+25.05
c.	Subject to repurchase agreements		3,798,444,930	0.978	0.980	XXX	XXX	26.21
d.	Subject to reverse repurchase agreements		800,000,000	0.206	0.206	XXX	XXX	26.22
e.	Subject to dollar repurchase agreements					XXX	XXX	26.23
f.	Subject to dollar reverse repurchase agreements					XXX	XXX	26.24
g.	Placed under option contracts					XXX	XXX	26.25
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock					XXX	XXX	26.26
i.	FHLB capital stock		1,355,275,000	0.349	0.350	XXX	XXX	26.27
j.	On deposit with states		11,168,188	0.003	0.003	XXX	XXX	26.28
k.	On deposit with other regulatory bodies					XXX	XXX	26.29
l.	Pledged as collateral to FHLB (including assets backing funding agreements)		46,143,033,318	11.885	11.901	XXX	XXX	26.31
m.	Pledged as collateral not captured in other categories		62,973,434,477	16.220	16.242	XXX	XXX	26.30
n.	Other restricted assets					XXX	XXX	26.32
o.	Collateral assets received and on balance sheet		7,265,624,841	1.871	1.874	XXX	XXX	XXX
p.	Assets held under modco reinsurance agreements		197,483,314,939	50.865	50.936	XXX	XXX	XXX
q.	Assets held under funds withheld reinsurance agreements		75,607,564,631	19.474	19.501	XXX	XXX	XXX
r.	Total restricted assets (Sum of a through q)	$	$ 395,437,860,324	101.852 %	101.993 %	XXX	XXX	XXX

Approximately $83.8 billion of the total assets reported as restricted in the table above are included in more than one caption, predominately due to our modified coinsurance and coinsurance funds withheld reinsurance agreements.

Notes to the Financial Statements

5. Investments (Continued)

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

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase/ (Decrease) (5 - 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
Secured funding agreements	$ 33,426,578,208	$	$	$	$ 33,426,578,208	$ 25,339,987,070	$ 8,086,591,138	$ 33,426,578,208	8.610 %	8.622 %
Reinsurance trusts	25,466,978,897				25,466,978,897	19,802,921,521	5,664,057,376	25,466,978,897	6.559	6.569
Derivative collateral asset	4,079,877,372				4,079,877,372	1,947,575,411	2,132,301,961	4,079,877,372	1.051	1.052
Total	$ 62,973,434,477	$	$	$	$ 62,973,434,477	$ 47,090,484,002	$ 15,882,950,475	$ 62,973,434,477	16.220 %	16.242 %
Amount of Total pledged under derivative contracts	4,079,877,372				4,079,877,372	1,947,575,411	2,132,301,961	4,079,877,372	XXX	XXX
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	$ 58,893,557,105	$	$	$	$ 58,893,557,105	$ 45,142,908,591	$ 13,750,648,514	$ 58,893,557,105	XXX	XXX

(3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance (excluding Modco/FWH) and derivatives, are reported in the aggregate) - None

(4) Collateral received and assets held under Modco/Funds Withheld (FWH) reinsurance agreements reflected as assets within the reporting entity's financial statements

		(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
Assets		BACV Collateral	BACV Modco	BACV FWH	Fair Value Collateral	Fair Value Modco	Fair Value FWH	% of BACV to Total Assets (Admitted and Nonadmitted)	% of BACV to Total Admitted Assets
General Account:									
a.	Cash, Cash Equivalents and Short-Term Investments	$ 7,265,624,841	$ 8,782,922,948	$ 289,359,486	$ 7,265,624,841	$ 8,782,879,676	$ 289,359,486	4.870 %	4.878 %
b.	Schedule D, Part 1, Section 1		59,283,348,452	22,135,056,480		53,822,982,790	21,176,527,531	24.270	24.309
c.	Schedule D, Part 1, Section 2		33,105,613,992	20,765,875,962		32,459,961,446	20,527,420,130	16.058	16.084
d.	Schedule D, Part 2, Section 1		245,944,406	581,959,556		245,418,177	577,631,641	0.247	0.247
e.	Schedule D, Part 2, Section 2		856,328,935			856,328,935		0.255	0.256
f.	Schedule B		37,283,604,789	26,249,293,632		35,571,849,066	25,794,924,832	18.938	18.969
g.	Schedule A		252,811,847			262,902,682		0.075	0.075
h.	Schedule BA, Part 1		11,524,644,520	5,446,014,751		11,529,217,980	5,515,584,627	5.059	5.067
i.	Schedule DL, Part 1								
j.	Other		8,720,058,101	140,004,764		8,456,045,814	140,004,764	2.641	2.645
k.	Total Assets (a+b+c+d+e+f+g+h+i+j)	$ 7,265,624,841	$ 160,055,277,990	$ 75,607,564,631	$ 7,265,624,841	$ 151,987,586,566	$ 74,021,453,011	72.414 %	72.530 %
l.	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Separate Account:									
m.	Cash, Cash Equivalents and Short-Term Investments	$	$ 644,765,560	$	$	$ 644,767,738	$	1.222 %	1.222 %
n.	Schedule D, Part 1, Section 1		20,124,597,781			16,683,064,634		38.133	38.133
o.	Schedule D, Part 1, Section 2		7,179,955,397			7,010,596,353		13.605	13.605
p.	Schedule D, Part 2, Section 1		407,092,717			404,194,106		0.771	0.771
q.	Schedule D, Part 2, Section 2		2,935,909			2,935,909		0.006	0.006
r.	Schedule B		6,092,392,244			5,892,844,308		11.544	11.544
s.	Schedule A								
t.	Schedule BA, Part 1		2,808,957,705			2,783,555,301		5.322	5.322
u.	Schedule DL, Part 1								
v.	Other		167,339,636			167,339,636		0.317	0.317
w.	Total Assets (m+n+o+p+q+r+s+t+u+v)	$	$ 37,428,036,949	$	$	$ 33,589,297,985	$	70.920 %	70.920 %
x.	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

Notes to the Financial Statements

5. Investments (Continued)

Assets		(9) Book/Adjusted Carrying Value (BACV) FWH Including Modco	(10) Related Party Code 1	(11) 2	(12) 3	(13) 4	(14) 5	(15) 6
General Account:								
a.	Cash, Cash Equivalents and Short-Term Investments	$ 9,072,282,434	$ 0	$ 0	$ 0	$ 0	$ 9,717,774	$ 9,062,564,660
b.	Schedule D, Part 1, Section 1	81,418,404,932	2,299,407,737	0	68,960,785	0	3,325,087,684	75,724,948,726
c.	Schedule D, Part 1, Section 2	53,871,489,954	0	9,418,836,236	19,244,562,085	0	0	25,208,091,633
d.	Schedule D, Part 2, Section 1	827,903,962	0	0	0	0	0	827,903,962
e.	Schedule D, Part 2, Section 2	856,328,935	0	0	0	0	0	856,328,935
f.	Schedule B	63,532,898,421	1,207,761,666	0	280,157,664	0	0	62,044,979,091
g.	Schedule A	252,811,847	0	0	252,811,847	0	0	0
h.	Schedule BA, Part 1	16,970,659,271	595,831,318	12,511,370,064	499,612,181	0	74,793,374	3,289,052,334
i.	Schedule DL, Part 1	0	0	0	0	0	0	0
j.	Other	8,860,062,864	12,500,000	0	27,076,356	0	0	8,820,486,508
k.	Total (a+b+c+d+e+f+g+h+i+j)	$ 235,662,842,620	$ 4,115,500,721	$ 21,930,206,300	$ 20,373,180,918	$ 0	$ 3,409,598,832	$ 185,834,355,849
l.	Percentage to Total FWH Assets (including Modco)	100.000 %	1.746 %	9.306 %	8.645 %	— %	1.447 %	78.856 %
Separate Account:								
m.	Cash, Cash Equivalents and Short-Term Investments	$ 644,765,560	$ 0	$ 0	$ 0	$ 0	$ 0	$ 644,765,560
n.	Schedule D, Part 1, Section 1	20,124,597,781	278,237,850	0	150,563,316	0	520,560,782	19,175,235,833
o.	Schedule D, Part 1, Section 2	7,179,955,397	0	1,151,000,000	1,881,655,361	0	0	4,147,300,036
p.	Schedule D, Part 2, Section 1	407,092,717	0	0	0	0	0	407,092,717
q.	Schedule D, Part 2, Section 2	2,935,909	0	0	0	0	0	2,935,909
r.	Schedule B	6,092,392,244	346,022,441	0	14,135,814	0	0	5,732,233,989
s.	Schedule A	0	0	0	0	0	0	0
t.	Schedule BA, Part 1	2,808,957,705	116,237,367	1,804,902,448	92,127,177	0	11,158,947	784,531,766
u.	Schedule DL, Part 1	0	0	0	0	0	0	0
v.	Other	167,339,636	0	0	0	0	0	167,339,636
w.	Total (m+n+o+p+q+r+s+t+u+v)	$ 37,428,036,949	$ 740,497,658	$ 2,955,902,448	$ 2,138,481,668	$ 0	$ 531,719,729	$ 31,061,435,446
x.	Percentage to Total FWH Assets (including Modco)	100.000 %	1.978 %	7.898 %	5.714 %	— %	1.421 %	82.990 %

		(1) Amount	(2) % of Liability to Total Liabilities
y.	Recognized Obligation to Return Collateral Asset (General Account)	$ 7,265,624,841	2.191 %
z.	Recognized Obligation to Return Collateral Asset (Separate Account)	$	%
aa.	Recognized Obligation for Modco assets (General Account)	$ 145,763,221,464	43.952 %
bb.	Recognized Obligation for Modco assets (Separate Account)	$ 39,745,280,797	77.171 %
cc.	Recognized Obligation FWH (excluding Modco) assets (General Account)	$ 76,874,315,742	23.180 %
dd.	Recognized Obligation FWH (excluding Modco) assets (Separate Account)	$	%

(5) Assets held as collateral or under modified coinsurance (Modco) or funds withheld reinsurance (FWH) agreements that have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer) - None

M. Working Capital Finance Investments - None

N. Offsetting and Netting of Assets and Liabilities - None

O. 5GI Securities - No Significant Changes

P. Short Sales - None

Q. Prepayment Penalty and Acceleration Fees - No Significant Changes

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

S. Aggregate Collateral Loans by Qualifying Investment Collateral - No Significant Changes

6. Joint Ventures, Partnerships and Limited Liability Companies

Apollo Aligned Alternatives, L.P. (AAA) is a strategic alternative investment vehicle designed to include investment by affiliated and unaffiliated insurers and other investors, with each investor having pro rata exposure to the underlying investments. The partnership is managed by an affiliate of the Company. Under the terms of the partnership agreement, the Company has the right to require distribution of its pro rata portion of underlying assets and direct such assets to be liquidated.

As discussed in Note 1, the Company received a permitted practice to measure its investment in AAA as if the underlying investments held by AAA were owned directly by the Company. The Company presents the pro rata interests in the underlying funds that comprise its investment in AAA on Schedule BA, Part 1 annually. On Schedule BA, Parts 2 and 3, the Company reports its proportional share of AAA's activity in total.

While AAA's unfunded capital commitments (Unfunded AAA Commitments) have been included on a look-through basis for the Company (based on the Company's percentage interest in AAA) as of September 30, 2026, such Unfunded AAA Commitments are not the legal obligation of the Company. Additionally, while the Company may provide commitments in respect of such Unfunded AAA Commitments under the Liquidity Facility, the Company has not yet done so.

Notes to the Financial Statements

6. Joint Ventures, Partnerships and Limited Liability Companies (Continued)

The following table lists the general account's pro rata interest in the net contribution, carry value, income and unfunded commitments of new investments held by AAA during the nine months ended September 30, 2026.

Investment Holding Name	Contribution	Carry Value	Income	Unfunded Amount	Ownership %
Apollo Sports Capital Holdings (Onshore), L.P.		391,855,679	13,357,026	514,071,255	67.8%
AP Real Estate Partners AB, LP		181,815,141	8,615,739	-	67.8%
A-A Inspire MH SMA, L.P.		103,623,352	4,635,467	18,311,075	67.8%
AMAPS3 C FLT 1/76 144A		61,704,229	2,625,601	-	67.8%
Apollo Manufactured Housing Property Fund, LP		51,812,362	2,318,420	9,155,538	67.8%
AAA Carry Aggregator		27,615,788	27,472,643	-	67.8%
ARIS NF		15,047,692	641,377	-	67.8%
AMAPS4 C FLT 1/77 144A		12,806,028	1,962,197	-	67.8%
Apollo Debt Solutions, LP		7,803,386	258,842	-	67.8%
AIOF II NF		6,890,874	189,649	-	67.8%
AES RC UPSIZE		4,781,486	211,253	-	67.8%
FUND IX NF		4,769,883	(293,796)	-	67.8%
AES PROM NOTE VAR 5/27		3,277,015	-	-	67.8%
AMAPS 5 C FLT 04/52 144A		2,900,166	279,096	-	67.8%
Total - New Issuers		876,703,081	62,273,514	541,537,868	

The general account's pro rata interest in AAA's 10 largest holdings as of September 30, 2026 are:

Investment Holding Name	Carry Value	Total Income	Unfunded Amount	Ownership %
AAA Hybrid Aggregator (Y), L.P.	2,857,104,381	212,124,026	-	67.8%
Freedom Parent, LP	807,135,229	61,053,357	-	67.8%
AA RRH, L.P.	748,700,003	54,660,225	-	67.8%
MidCap FinCo LLC	727,729,806	28,874,389	-	67.8%
WHCO INVESTMENTS (DE) PARENT LP	574,385,053	(33,231,128)	43,996,739	67.8%
A-A AMAPS, L.P.	524,939,344	36,731,886	-	67.8%
Apterra Infrastructure Holdings, LP	481,629,421	30,245,397	-	67.8%
Apollo Sports Capital Holdings (Onshore), L.P.	391,855,679	13,357,026	514,071,255	67.8%
AA Net Lease, L.P.	386,294,748	15,076,171	-	67.8%
AAA Aviation Holdings, L.P.	381,581,056	24,954,710	99,201,104	67.8%
Total - Top 10	7,881,354,720	443,846,059	657,269,098	67.8%

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

B. Impaired Investments in Joint Ventures, Partnerships and Limited Liability Companies - No Significant Changes

7. Investment Income - No Significant Changes

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

(1) Discussion - No Significant Changes

(2) Description of objectives - No Significant Changes

(3) Description of accounting policies - No Significant Changes

(4) Derivative contracts with financing premiums - No Significant Changes

(5) Net gain or loss recognized - No Significant Changes

(6) Net gain or loss recognized from derivatives no longer qualifying for hedge accounting - No Significant Changes

(7) Accounting policy where cash flows associated with derivative instruments and their related gains and losses are presented in the statement of cash flow - No Significant Changes

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

(9) Premium Cost for Derivative Contracts - None

(10) Aggregate excluded components by category - None

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

9. Income Taxes - No Significant Changes

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

A. Some employees of the Company and Athene Employee Services LLC participate in one or more Share Award Agreements (the Agreements) sponsored by Apollo Global Management, Inc., an indirect parent of the Company, for which the Company has no legal obligation. Salary expense of the Company and of Athene Employee Services LLC is allocated through the Shared Services Agreement. Under SSAP No. 104, *Share-Based Payments,* the stock compensation expense associated with the Agreements that would have been allocated to the Company is required to be recorded as a capital contribution to the reporting entity. The Company has allocated the stock compensation expense associated with the Agreements based on the same methodology as the Shared Services Agreement. In accordance with SSAP No. 104, the Company incurred expense and recorded a capital contribution under the Agreements totaling $17.2 million and $23.3 million for the nine months ended September 30, 2026 and for the year ended December 31, 2025, respectively, which includes amounts contributed by the Company to downstream insurance subsidiaries.

B. Detail of Related Party Transactions - No Significant Changes

Notes to the Financial Statements

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

C. Transactions with related party who are not reported on Schedule Y - None

D. Amounts Due To or From Related Parties - No Significant Changes

E. Management Service Contracts and Cost Sharing Arrangements - No Significant Changes

F. Guarantees or Contingencies - No Significant Changes

G. Nature of Relationships that Could Affect Operations - No Significant Changes

H. Amount Deducted for Investment in Upstream Company - None

I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - No Significant Changes

J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - No Significant Changes

K. Foreign Subsidiary Value Using CARVM - No Significant Changes

L. Downstream Holding Company Value Using Look-Through Method - No Significant Changes

M. All SCA Investments - No Significant Changes

N. Investment in Insurance SCAs - No Significant Changes

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

11. Debt

A. *Promissory Note* — Effective May 1, 2021, the Company entered into an unsecured revolving promissory note (the Promissory Note), with Athene USA (AUSA) and certain of AUSA's other subsidiaries, pursuant to which the Company and other borrower parties thereto may borrow up to $200 million from AUSA. The Promissory Note has a 5 year term and was approved by the Iowa Insurance Division. Interest shall accrue on the principal balance from time to time outstanding at a rate per annum equal to 2.085%. The Company shall pay such interest in arrears quarterly on the last day of each March, June, September and December, on any day any portion of the principal balance is repaid or prepaid. During 2026, the Company extended the maturity of the Promissory Note to September 30, 2027. The Company had no amounts outstanding under the Promissory Note as of September 30, 2026 and December 31, 2025. No interest expense was incurred by the Company during both the nine months ended September 30, 2026 and year ended December 31, 2025.

Liquidity Facility — On June 26, 2026, Athene Holding Ltd., Athene Annuity Re Ltd. (AARe), Athene Life Re Ltd. and the Company entered into a revolving credit agreement with a syndicate of banks and Wells Fargo Bank, National Association, as administrative agent (Liquidity Facility), which replaced our previous revolving credit agreement dated as of June 27, 2025. The previous credit agreement, and the commitments under it, expired June 26, 2026. The Liquidity Facility is unsecured and has a commitment termination date of June 25, 2027, subject to any extensions of additional 364-day periods with consent of extending lenders and/or "term-out" of outstanding loans (by which, at our election, the outstanding loans may be converted to term loans which shall have a maturity of up to one year after the original maturity date), in each case in accordance with the terms of the Liquidity Facility. In connection with the Liquidity Facility, AARe guaranteed all of the obligations of each other borrower under the Liquidity Facility and the related loan documents. The borrowing capacity under the Liquidity Facility is $2.6 billion, subject to being increased up to $3.1 billion in total on the terms described in the Liquidity Facility. The Liquidity Facility contains various standard covenants with which we must comply, including: 1) AARe minimum consolidated net worth of no less than $26.2 billion; and 2) restrictions on our ability to incur liens, with certain exceptions.

Interest accrues on outstanding borrowings at either the term secured overnight financing rate plus a margin or the base rate plus a margin, with applicable margin varying based on AARe's financial strength rating. Rates and terms are as defined in the Liquidity Facility. As of September 30, 2026 and December 31, 2025, the Company had no amounts outstanding under the Liquidity Facility and was in compliance with all financial covenants under the facility.

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the FHLB of Des Moines. Through its membership, the Company is eligible to borrow under fixed or floating rate short-term arrangements to provide additional liquidity. These borrowings are accounted for as borrowed money under SSAP No. 15, *Debt and Holding Company Obligations.* The Company did not have any outstanding borrowings as of September 30, 2026 or December 31, 2025.

The Company has issued general and separate account funding agreements to the FHLB of Des Moines in exchange for cash resulting in a liability of $29,453.3 million as of September 30, 2026. The Company uses these funds in an investment spread strategy, consistent with its other investment spread operations. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts,* accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money.

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

During the third quarter of 2026, with the approval and agreement of the Division and the FHLB of Des Moines, the Company transferred all of its issued and outstanding FHLB funding agreements from the non-insulated separate account to the general account. As a result, statutory reserves of $26.7 billion were transferred from the separate account to the general account and the $26.2 billion payable from the general account to the non-insulated separate account was extinguished. This transfer had no impact on the Company's capital and surplus position.

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

Notes to the Financial Statements

11. Debt (Continued)

(2) FHLB capital stock

(a) Aggregate totals

		(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1.	Current Year			
	(a) Membership stock - Class A	$	$	$
	(b) Membership stock - Class B	10,000,000	10,000,000	
	(c) Activity stock	1,345,275,000	1,345,275,000	
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	$ 1,355,275,000	$ 1,355,275,000	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 33,750,100,000		
2.	Prior Year-End			
	(a) Membership stock - Class A	$	$	$
	(b) Membership stock - Class B	10,000,000	10,000,000	
	(c) Activity stock	1,047,204,000	1,047,204,000	
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	$ 1,057,204,000	$ 1,057,204,000	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 30,735,600,000		

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

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

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

		(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1.	Current year total general and separate accounts total collateral pledged (Lines 2+3)	$ 44,548,371,073	$ 46,143,033,318	$ 29,895,000,000
2.	Current year general account total collateral pledged	44,548,371,073	46,143,033,318	29,895,000,000
3.	Current year separate accounts total collateral pledged			
4.	Prior year-end total general and separate accounts total collateral pledged	43,386,185,339	43,563,084,524	23,271,200,000

(b) Maximum amount pledged during reporting period

		(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1.	Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	$ 45,608,539,292	$ 46,172,282,841	$ 27,695,000,000
2.	Current year general account maximum collateral pledged	45,608,539,292	46,172,282,841	570,000,000
3.	Current year separate accounts maximum collateral pledged			27,125,000,000
4.	Prior year-end total general and separate accounts maximum collateral pledged	43,386,185,339	43,563,084,524	23,271,200,000

Notes to the Financial Statements

11. Debt (Continued)

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts	(4) Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$	$	$	XXX
(b) Funding agreements	29,895,000,000	29,895,000,000		$ 29,453,279,612
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 29,895,000,000	$ 29,895,000,000	$	$ 29,453,279,612
2. Prior Year-end				
(a) Debt	$	$	$	XXX
(b) Funding agreements	23,271,200,000	570,000,000	22,701,200,000	$ 22,976,877,526
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 23,271,200,000	$ 570,000,000	$ 22,701,200,000	$ 22,976,877,526

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

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Debt	$	$	$
2. Funding agreements	29,895,000,000	29,895,000,000	
3. Other			
4. Aggregate total (Lines 1+2+3)	$ 29,895,000,000	$ 29,895,000,000	$

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

(c) FHLB - Prepayment obligations

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

C. Unused commitments and lines of credit for financing arrangements: - No Significant Changes

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

A. Defined Benefit Plan - None

B. Investment Policies and Strategies of Plan Assets - None

C. Fair Value of Each Class of Plan Assets - None

D. Expected Long-Term Rate of Return for the Plan Assets - None

E. Defined Contribution Plans - None

F. Multiemployer Plans - None

G. Consolidated/Holding Company Plans - No Significant Changes

H. Postemployment Benefits and Compensated Absences - None

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - None

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

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments - No Significant Changes

B. Assessments - No Significant Changes

C. Gain Contingencies - None

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

E. Joint and Several Liabilities - None

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

F. All Other Contingencies

Fiduciary or Best Interest Standards - On February 13, 2020, the NAIC adopted the Suitability in Annuity Transactions Model Regulation (SAT), to incorporate a "best interest" standard of conduct for annuity recommendations and to impose related obligations on insurance producers and issuing insurers, including training requirements. In addition the SAT incorporates a “best interest” or similar standard with respect to the suitability of annuity sales. A producer is considered to have acted in the best interest of the customer if they have satisfied certain prescribed obligations regarding care, disclosure, conflict of interest and documentation. State adoption of these revisions, and any future changes in such laws and regulations, may impact the way our US insurance subsidiaries market and sell their annuity products. All states, including Iowa, have adopted the amended SAT or their own standard of conduct. On July 22, 2018, separate and apart from the NAIC, the NYDFS issued amendments to its SAT regulation to incorporate a “best interest” standard with respect to the suitability of life insurance and annuity sales. Future changes in such laws and regulations, including those that impose a “best interest” standard, may impact the way the Company and its subsidiaries market and sell annuity products.

Since 2016, the DOL has issued various regulations expanding the definition of “investment advice” and broadening the circumstances under which distributors and manufacturers of insurance and annuity products could be considered “fiduciaries” and subject to certain standards in providing advice. On April 23, 2024, the Department of Labor published the final version of the fiduciary rule that was intended to broaden the circumstances under which financial institutions, including insurance companies, could be considered to be fiduciaries under ERISA, including with respect to recommendations to rollover assets from employer-sponsored retirement plans to individual retirement accounts. The DOL also published amendments to certain prohibited transaction exemptions, including PTE 84-24 (applicable to the sale of annuity contracts) and PTE 2020-02 (applicable to receipt of compensation in connection with providing investment advice, including advice to rollover assets from an employer-sponsored retirement plan). Two federal district courts in Texas issued stays on the implementation of the final version of the fiduciary rule and the amendments to the prohibited transaction exemptions and the DOL filed an appeal to these decisions. The appeal was later dismissed on November 28, 2025 and the court later formally vacated the fiduciary rule. On March 18, 2026, the DOL announced the reinstatement of the 1975 regulation defining investment advice by reference to a five-part test for determining whether certain communications to ERISA plans and individual retirement accounts constitute “fiduciary” investment advice for purposes of ERISA and Section 4975 of the Code. There has been indication the DOL may revisit addressing the rule in 2026 and we will continue to monitor the situation to determine if any update would impact our business.

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

Estimates of possible losses or ranges of losses for particular matters cannot, in the ordinary course, be made with a reasonable degree of certainty. It is possible that the Company’s results of operations or cash flow in a particular quarterly or annual period could be materially adversely affected by an ultimate unfavorable resolution of pending litigation and regulatory matters.

15. Leases - None

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - No Significant Changes

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Bonds: Other	$ 8,694,000	$ 5	$	$	$ 8,694,005
	Bonds: CMBS		12,423,182			12,423,182
	Bonds: RMBS		31,283,491	503		31,283,994
	Bonds: ABS			5,424,720		5,424,720
	Bonds: Affl Bonds			45,019,820		45,019,820
	Preferred stocks	118,884,346	257,530,597			376,414,943
	Common stocks	23,161,831	1,355,275,000	3,142,105		1,381,578,936
	Derivative assets: Options		4,164,982,259			4,164,982,259
	Derivative assets: Currency Swaps		286,402,780			286,402,780
	Derivative assets: Interest Rate	898,756	485,643			1,384,399
	Derivative assets: Total Return Swaps		3,068,417			3,068,417
	Derivative assets: Futures	125,310,790				125,310,790
	Derivative assets: FX Forwards		205,309,583			205,309,583
	Derivative assets: Swaptions		3,130			3,130
	Derivative assets: Equity Warrants			1,743,796		1,743,796
	Other invested assets		264,838,406	224,490,037		489,328,443
	Guaranteed separate account assets	10,251,103	210,766,135	3,134,070		224,151,308
	Non-guaranteed separate account assets		342,976,013			342,976,013
	Total assets at fair value/NAV	$ 287,200,826	$ 7,135,344,641	$ 282,955,051	$	$ 7,705,500,518
b.	Liabilities at fair value					
	Derivative liabilities: Options	$	$ 725,935,256	$	$	$ 725,935,256
	Derivative liabilites: Currency Swaps		185,784,979			185,784,979
	Derivative liabilites: Interest Rate	19,386	215,270,455			215,289,841
	Derivative liabilites: Total Return Swaps		4,253,048			4,253,048
	Derivative liabilites: FX Forwards		117,997,920			117,997,920
	Guaranteed separate account liabilities		33,033,943			33,033,943
	Non-guaranteed separate account liabilities		235,906,744			235,906,744
	Total liabilities at fair value	$ 19,386	$ 1,518,182,345	$	$	$ 1,518,201,731

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

	Description	Beginning balance as of 07/01/2026	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2026
a.	Assets										
	Bonds: RMBS	$ 367	$	$	$ (2,472)	$ 2,608	$	$	$	$	$ 503
	Bonds: ABS	14,661,594		(515,022)	(593,029)	2,410,081				(10,538,904)	5,424,720
	Bonds: Affl Bonds		85,244,049			(40,224,229)					45,019,820
	Common Stocks	7,126,478			(5,369,583)	1,385,210					3,142,105
	Derivative assets: Interest rate	396,036				(396,036)					–
	Derivative assets: Equity Warrants	1,549,854				193,942					1,743,796
	Other invested assets	73,989,729	100,978,158			3,297,976	46,224,174				224,490,037
	Guaranteed separate account assets	5,837,822	18,925,837	(21,666,391)	3,498	33,304					3,134,070
	Total assets	$ 103,561,880	$ 205,148,044	$ (22,181,413)	$ (5,961,586)	$ (33,297,144)	$ 46,224,174	$	$	$ (10,538,904)	$ 282,955,051
b.	Liabilities										
	Derivative liabilites: Interest Rate	$ 7,646,472	$	$	$	$ (7,646,472)	$	$	$	$	$ –
	Total liabilities	$ 7,646,472	$	$	$	$ (7,646,472)	$	$	$	$	$ –

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

The levels of the fair value hierarchy are as follows:

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

  Level 2 inputs include the following:
  1. Quoted prices for similar assets or liabilities in active markets,
  2. Observable inputs other than quoted market prices, and
  3. Observable inputs derived principally from market data through correlation or other means.

- Level 3 - Prices or valuation techniques with unobservable inputs significant to the overall fair value estimate. These valuations use critical assumptions not readily available to market participants. Level 3 valuations are based on market standard valuation methodologies, including discounted cash flows, matrix pricing, or other similar techniques.

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

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

B. Other Fair Value Disclosures - None

C. Fair Values or NAV for All Financial Instruments

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets - Bonds	$ 176,656,886,971	$ 186,144,765,369	$ 21,964,088,007	$ 99,234,506,787	$ 55,458,292,177	$	$
Assets - Preferred stocks	1,123,273,603	1,129,755,044	118,884,346	1,004,389,257			
Assets - Common stock	1,381,578,935	1,381,578,935	23,161,831	1,355,275,000	3,142,104		
Assets - Mortgage loans - first liens	90,344,231,237	93,236,738,796			90,344,231,237		
Assets - Mortgage loans - other than first liens	2,068,243,744	2,186,859,757			2,068,243,744		
Assets - Policy loans	125,570,644	125,570,644		125,570,644			
Assets - Cash, cash equivalents and short-term investments	11,858,261,205	11,858,304,453	11,034,756,695	813,826,371	9,678,139		
Assets - Derivative assets	7,425,941,243	7,389,305,473	(878,204,229)	8,302,644,726	1,500,746		
Assets - Derivative collateral assets	1,692,918,564	1,692,918,564	1,692,918,564				
Assets - Other invested assets	18,508,004,374	18,457,154,756		2,086,985,665	1,966,041,494	14,454,977,215	
Assets - Non-guaranteed separate accounts	342,976,013	342,976,013		342,976,013			
Assets - Guaranteed separate accounts	43,044,754,062	48,087,240,296	1,735,192,710	25,568,547,472	13,666,301,264	2,074,712,616	
Liabilities - Deposit-type contracts	95,298,769,114	98,194,173,701		94,143,619,930	1,155,149,184		
Liabilities - Repurchase agreements	3,154,181,100	3,154,181,100		3,154,181,100			
Liabilities - Derivative liabilities	1,851,755,039	1,824,378,976	5,788,851	1,845,966,188			
Liabilities - Derivative and other collateral	7,265,624,841	7,265,624,841	7,265,624,841				
Liabilities - Guaranteed separate account deposit-type contracts	654,277,996	667,119,851			654,277,996		
Liabilities - Guaranteed separate account derivatives and repurchase agreements	199,595,825	208,924,470		199,595,825			

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

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

Non-Guaranteed separate account assets – Separate account assets classified as Level 2 are valued based on the fair value of the underlying funds. Financial instruments within these separate accounts included in the NAV column are valued using the same fair value assumptions and methods utilized for other invested assets in the general account. Fair values and changes in the fair values of the underlying funds accrue directly to the policy owners and are not included in the Company's revenues and expenses or surplus.

Guaranteed separate account assets – Financial instruments within these separate accounts classified as Level 2 and 3 or included in the NAV column are valued using the same fair value assumptions and methods utilized in the general account.

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

Deposit-type contracts (including separate account) – Deposit-type contracts classified as Level 3 include single premium immediate annuities, supplemental contracts and other deposit funds. The fair values for these products are calculated by discounting best estimate cash flows based on market interest rate assumptions. Fair value of funding agreements and guaranteed interest contracts are calculated by discounting future cash flows using market rates on the valuation date, and are classified as Level 2.

D. Not Practicable to Estimate Fair Value - None

E. Nature and Risk of Investments Reported at NAV

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

As of September 30, 2026, the Company's general and separate accounts have $5,053.2 million unfunded commitments to invest in these investment funds. See Note 6 for additional details on the Company's reporting of unfunded commitments.

21. Other Items

A. Unusual or Infrequent Items - None

B. Troubled Debt Restructuring - None

C. Other Disclosures - None

D. Business Interruption Insurance Recoveries - None

E. State and Federal Tax Credits - No Significant Changes

F. Subprime-Mortgage-Related Risk Exposure - No Significant Changes

G. Retained Assets - None

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

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - No Significant Changes

J. Reporting Net Negative (Disallowed) Interest Maintenance Reserve (IMR) - None

22. Events Subsequent

Subsequent events have been considered through November 13, 2026 for the statutory statement dated September 30, 2026.

23. Reinsurance

Effective October 1, 2016, the Company entered into a coinsurance agreement with Hannover Life Reassurance Company of America (Hannover). The agreement cedes a quota share of certain benefits of fixed indexed annuity products. This treaty was closed to new business effective January 1, 2026. The Company has recognized a reserve credit of $4,088.6 million for this agreement as of September 30, 2026. In addition, the Company maintains a liability equal to $731.4 million as of September 30, 2026, which is reported within aggregate write-ins for liabilities on the balance sheets.

A. Ceded Reinsurance Report - No Significant Changes

Notes to the Financial Statements

23. Reinsurance (Continued)

B. Uncollectible Reinsurance - None

C. Commutation of Ceded Reinsurance - None

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

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

F. Reinsurance Agreement with an Affiliated Captive Reinsurer - None

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

H. Reinsurance Credit - None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate - None

B. Method Used to Record - None

C. Amount and Percent of Net Retrospective Premiums - None

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - None

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

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

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

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - None

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - None

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

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - None

29. Participating Policies - No Significant Changes

30. Premium Deficiency Reserves - None

31. Reserves for Life Contracts and Annuity Contracts - No Significant Changes

32. Analysis of Annuity Actuarial Reserves and Deposit-Type Contract Liabilities by Withdrawal Characteristics - No Significant Changes

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics - No Significant Changes

34. Premiums and Annuity Considerations Deferred and Uncollected - No Significant Changes

35. Separate Accounts - No Significant Changes

36. Loss/Claim Adjustment Expenses - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

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

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

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

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001858681

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.
.....

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2021

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/23/2023

6.4 By what department or departments?
Iowa Insurance Division .....

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

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

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

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

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Apollo Capital Management, L.P. (also included relying advisers)	New York, NY	NO	NO	NO	YES
Apollo Credit Management, LLC	New York, NY	NO	NO	NO	YES
Apollo Investment Management, L.P.	New York, NY	NO	NO	NO	YES
Apollo Global Securities, LLC	New York, NY	NO	NO	NO	YES
Athene Securities, LLC	West Des Moines, IA	NO	NO	NO	YES
Aris Management, LLC	New York, NY	NO	NO	NO	YES
Apollo Capital Credit Adviser, LLC	New York, NY	NO	NO	NO	YES
Apollo Real Estate Fund Adviser, LLC	New York, NY	NO	NO	NO	YES
Griffin Capital Securities, LLC	New York, NY	NO	NO	NO	YES
Apollo Manager, LLC	New York, NY	NO	NO	NO	YES
Apollo S3 RIC Management, L.P.	New York, NY	NO	NO	NO	YES
Apollo MPS Management, LLC	New York, NY	NO	NO	NO	YES
Bridge Net Lease Fund Manager, LLC	Sandy, UT	NO	NO	NO	YES
Bridge Multifamily Fund Manager, LLC (dba Bridge Investment Group; also includes its relying advisors)	Sandy, UT	NO	NO	NO	YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is no, please explain:

.....

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

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

.....

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

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

.....

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 5,815

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
The Company discloses its pledged assets within Note 5L. .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 1,928,741,436

13.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [X] No [ ]

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$ 38,891,065,521	$ 49,958,317,169
13.22	Preferred Stock	$ 74,999,980	$
13.23	Common Stock	$ 508,708,831	$ 527,425,023
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$ 1,325,830,243	$ 1,582,934,746
13.26	All Other	$ 11,295,451,024	$ 14,024,220,991
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 52,096,055,599	$ 66,092,897,929
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$

14.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [X] No [ ]

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

.....

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

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

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

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

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	One Wall Street, New York, NY 10286
Citibank, N.A.	388 Greenwich Street, New York, NY 10013
Northern Trust	50 South La Salle Street, M-27, Chicago, IL 60603
State Street Bank and Trust Company	801 Pennsylvania, Kansas City, MO 64105
J. P. Morgan	383 Madison Avenue, New York, NY 10017

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

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

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? ..... Yes [ ] No [X]

16.4 If yes, give full information relating thereto:

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

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

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

16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [ ] No [X] N/A [ ]

16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [ ] No [X] N/A [ ]

16.6 For those firms or individuals listed in the table for 16.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
143161	Apollo Insurance Solutions Group LP	SEC	DS
107738	Goldman Sachs Asset Management, L.P.	SEC	NO
143161	Apollo Capital Management, L.P.	SEC	DS
151243	Apollo Global Real Estate Management, L.P.	SEC	DS
143161	ARM Manager, LLC	SEC	DS
143161	Apollo Longevity, LLC	SEC	DS
143161	Apollo Emerging Markets, LLC	SEC	DS
156553	C-III SA Management, LLC	SEC	NO
165609	The Palisades Group, LLC	SEC	NO
	Apollo Management International LLP	Financial Conduct Authority (UK)	OS
	Apollo Credit Management International Limited	Financial Conduct Authority (UK)	OS
147994	Apollo Royalties Management, LLC	SEC	NO
289307	Diameter Capital Partners LP	SEC	NO

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

17.2 If no, list exceptions:

.....

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

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

GENERAL INTERROGATORIES

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

		1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages	$
1.12	Residential Mortgages	$ 51,893,928,702
1.13	Commercial Mortgages	$ 41,996,978,259
1.14	Total Mortgages in Good Standing	$ 93,890,906,961
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	$ 322,181,291
1.3	Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	$
1.32	Residential Mortgages	$ 478,416,780
1.33	Commercial Mortgages	$ 310,787,377
1.34	Total Mortgages with Interest Overdue more than Three Months	$ 789,204,157
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	$
1.42	Residential Mortgages	$ 392,125,205
1.43	Commercial Mortgages	$ 29,180,940
1.44	Total Mortgages in Process of Foreclosure	$ 421,306,145
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 95,423,598,554
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	$
1.62	Residential Mortgages	$ 13,750,802
1.63	Commercial Mortgages	$ 326,700
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	$ 14,077,502

2. Operating Percentages:

2.1	A&H loss percent	(115.461)%
2.2	A&H cost containment percent	0.000 %
2.3	A&H expense percent excluding cost containment expenses	504.213 %

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount
Total	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	540,174	420,293,565	27,413		420,861,151	370,127
2. Alaska AK	L	61,974	24,648,072	2,575		24,712,621	
3. Arizona AZ	L	1,133,685	663,244,495	48,932		664,427,112	739,565
4. Arkansas AR	L	251,289	117,921,058	21,712		118,194,059	610,185
5. California CA	L	4,288,515	3,934,519,913	198,184		3,939,006,612	3,376,272
6. Colorado CO	L	905,496	408,852,896	42,217		409,800,609	1,158,614
7. Connecticut CT	L	420,187	328,729,915	53,576		329,203,678	578,813
8. Delaware DE	L	151,224	400,616,053	8,945		400,776,222	6,131,530,427
9. District of Columbia DC	L	50,977	32,875,891	3,382		32,930,251	
10. Florida FL	L	2,686,278	3,260,977,127	126,716		3,263,790,121	8,902,872
11. Georgia GA	L	1,720,899	842,959,635	80,050		844,760,585	2,198,512
12. Hawaii HI	L	270,970	180,207,775	4,580		180,483,325	
13. Idaho ID	L	213,686	99,256,131	15,637		99,485,454	796,701
14. Illinois IL	L	1,901,050	1,114,120,895	64,406		1,116,086,351	5,054,672
15. Indiana IN	L	1,495,839	605,176,264	66,573		606,738,676	1,642,320
16. Iowa IA	L	2,134,179	207,132,390	22,757		209,289,326	3,250,856,135
17. Kansas KS	L	906,096	104,511,613	30,395		105,448,104	193,732
18. Kentucky KY	L	1,121,379	329,937,196	103,669		331,162,243	321,024
19. Louisiana LA	L	3,213,290	285,762,351	685,071		289,660,712	294,495
20. Maine ME	L	82,962	156,719,833	23,452		156,826,246	
21. Maryland MD	L	845,421	623,827,449	49,239		624,722,109	940,000
22. Massachusetts MA	L	443,780	522,351,381	50,683		522,845,844	460,159,396
23. Michigan MI	L	3,223,772	1,179,469,718	58,598		1,182,752,088	4,131,298
24. Minnesota MN	L	5,391,583	388,527,282	22,710		393,941,575	1,522,976
25. Mississippi MS	L	350,562	171,966,410	20,951		172,337,923	
26. Missouri MO	L	1,270,190	327,074,146	39,910		328,384,246	369,542
27. Montana MT	L	104,475	38,849,708	7,878		38,962,061	
28. Nebraska NE	L	628,459	63,017,304	11,967		63,657,730	187,762
29. Nevada NV	L	232,426	262,390,470	15,554		262,638,450	93,080,175
30. New Hampshire NH	L	72,462	105,476,945	12,876		105,562,282	1,463,639
31. New Jersey NJ	L	699,625	1,393,376,233	81,089		1,394,156,946	3,503,548
32. New Mexico NM	L	225,612	79,136,698	15,795		79,378,105	125,000
33. New York NY	N	505,248	(205,404)	10,441		310,285	
34. North Carolina NC	L	5,993,054	1,466,429,026	623,531		1,473,045,611	1,472,673
35. North Dakota ND	L	233,571	81,757,738	553		81,991,861	381,892
36. Ohio OH	L	2,360,655	1,438,109,884	94,738		1,440,565,277	1,484,193
37. Oklahoma OK	L	676,231	148,455,294	21,555		149,153,079	111,477
38. Oregon OR	L	704,917	182,802,121	28,488		183,535,525	632,708
39. Pennsylvania PA	L	1,875,903	1,743,435,984	136,754		1,745,448,641	4,731,607
40. Rhode Island RI	L	295,659	104,898,088	12,523		105,206,270	
41. South Carolina SC	L	8,306,815	596,049,400	1,260,534		605,616,749	453,985
42. South Dakota SD	L	198,841	67,911,681	4,646		68,115,168	
43. Tennessee TN	L	1,350,370	704,367,671	109,549		705,827,590	313,966
44. Texas TX	L	3,764,360	1,745,760,733	174,119		1,749,699,213	4,893,808
45. Utah UT	L	436,143	251,277,848	20,397		251,734,388	489,826
46. Vermont VT	L	30,008	48,597,127	6,760		48,633,895	
47. Virginia VA	L	1,139,353	854,493,952	63,161		855,696,466	1,745,480
48. Washington WA	L	2,365,379	419,455,874	52,679		421,873,932	473,449
49. West Virginia WV	L	435,877	195,799,597	96,563		196,332,036	476,575
50. Wisconsin WI	L	3,995,789	331,972,761	33,159		336,001,709	2,334,315
51. Wyoming WY	L	62,937	20,156,376	4,522		20,223,835	
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L	1,348	(27,913)			(26,565)	
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	265,877				265,877	
58. Aggregate other alien OT	XXX	48,786	2,055,260			2,104,046	6,800,000,000
59. Subtotal	XXX	72,085,636	29,077,479,906	4,772,161		29,154,337,704	16,794,103,752
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	13,544,715				13,544,715	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	2,173,430				2,173,430	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	1,509,620		48,144		1,557,764	
94. Aggregate or other amounts not allocable by state	XXX						
95. Totals (direct business)	XXX	89,313,401	29,077,479,906	4,820,306		29,171,613,613	16,794,103,752
96. Plus reinsurance assumed	XXX	12,521,963	7,357,805,343			7,370,327,306	2,725,504
97 Totals (all business)	XXX	101,835,364	36,435,285,249	4,820,306		36,541,940,919	16,796,829,256
98. Less reinsurance ceded	XXX	101,455,278	29,255,013,355	4,739,019		29,361,207,652	9,684,102,121
99. Totals (all business) less reinsurance ceded	XXX	380,086	7,180,271,895	81,286		7,180,733,267	7,112,727,135
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	48,786	2,055,260			2,104,046	6,800,000,000
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	48,786	2,055,260			2,104,046	6,800,000,000
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

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

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

Marc Rowan and Leon Black[1]
- Apollo Global Management, Inc.
  - Athene Holding Ltd.
    - Athene USA Corporation
      - A-A Onshore Fund, LLC
      - ARPH (Headquarters Building), LLC
      - Athene Employee Services LLC
      - Athene London Assignment Corporation
      - Athene Re Services, LLC
      - Athene Securities, LLC
      - Athene Assignment Corporation
      - Athene Noctua, LLC
      - Athene Risk Aggregator, LLC
      - ACM Trademarks, L.L.C.
      - Athene Annuity Re Ltd.
        - A-A Funding Holdco Offshore I, LLC
        - AARE Structured Holdings LLC
        - Athene Annuity and Life Company
          - Athene Annuity & Life Assurance Company of New York
            - Athene Life Insurance Company of New York
          - Structured Annuity Reinsurance Company
          - Athene Re USA IV, Inc.
          - Centralife Annuities Service, Inc.
          - AAIA RML, LLC
          - 141 W. Jackson Owner LLC
          - 660 NC LLC
          - AAIA RTL 2 LLC
          - AAIA RTL 1 LLC
          - P.L. Assigned Services, Inc.
          - AADE RML, LLC
          - A-A Funding Holdco Offshore II, LLC
            - A-A Funding Holdco Onshore, LLC
          - AP TS JV LLC

[1] Joshua Harris, a former controlling person of Apollo Global Management, Inc., divested control on April 14, 2025.

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

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

PART 1 – ORGANIZATIONAL CHART

- 5TS Holdings, LLC
  - RXR 5TS Owner LLC
- 580 Dubuque Owner LLC
- Athene Life Re International Ltd.
- Athene Annuity Re II Ltd.
- Athene Life Re Ltd.
  - A-A Onshore Fund, LLC
  - ADIP (Athene) Carry Plan, L.P
  - Athene Asset L.P.
    - Athene Co-Invest Reinsurance Affiliate Holding Ltd.
      - Athene Co-Invest Reinsurance Affiliate 1A Ltd.
        - Athene Co-Invest Reinsurance Affiliate International Ltd.
        - Athene Co-Invest Reinsurance Affiliate LP
          - Athene Co-Invest Reinsurance Affiliate 1B Ltd.
    - Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.
      - Athene Co-Invest Reinsurance Affiliate 2A Ltd.
        - Athene Co-Invest Reinsurance Affiliate 2B Ltd.
  - Rosencrantz Depositor, LLC
  - NNN AGP Opportunities GP, LLC
    - NNN AGP Opportunities Fund, L.P.
      - NNN AGP Mezz Borrower, LLC
        - NNN AGP Opp Owner I, LLC
    - NNN AGP Opportunities Fund II, L.P.
      - NNN AGP Mezz Borrower II, LLC
        - NNN AGP Opp Owner II, LLC
        - NNN AGP Opp II Owner I, LLC
        - NNN AGP Opp II Owner II, LLC
        - NNN AGP Opp II Owner III, LLC
        - NNN AGP Opp II Owner IV, LLC
        - NNN AGP Opp II Owner V, LLC
        - NNN AGP Opp II Owner VI, LLC
      - NNN AGP Mezz Borrower III, LLC
        - NNN AGP Opp III Owner I, LLC
        - NNN AGP Opp III Owner II, LLC
        - NNN AGP Opp III Owner III, LLC
    - NNN AGP Opportunities Fund III, L.P.
  - A-A Offshore 2021-1 (Java), L.P.
  - Athene Re Japan Solutions Co., Ltd.
  - Scallop Holdco, LLC
    - Vitera, LLC
      - Vitera Data Exchange, LLC
  - Athene Qualified Assignment Corporation
  - Athene Structured Assignment Corporation
- Athene Bermuda Employee Company Ltd.
- Athene IP Holding Ltd.
- Athene North Employment Service Corporation
- Athora Holding Ltd.
  - Athora UK Services Ltd.

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

PART 1 – ORGANIZATIONAL CHART

Athora Ireland Services Limited
Athora Bermuda Services Ltd.
Athora IP Holding Ltd.
Athora Class D Holdings Ltd.
Athora NL Class D Holdings Ltd.
Athora MTIP Co. Ltd.
Athora Co-Invest Management, Ltd.
    Athora Co-Invest, L.P.
Athora UK Holding Limited
    Pension Insurance Corporation Group Limited
        PIC Holdings Limited
`   PIC AR SQR LLP (0.01%)
            PIC LSQ Buildco 1 LLP (0.01%)
            PIC SO SQR LLP (0.01%)
            PIC AH Holdco LLP (0.01%)
            Pension Services Corporation Limited
            Verda Living RP Limited
            PIC Real Estate GP Limited
                PIC Real Estate (First St) Limited Partnership (as GP)
                PIC Real Estate (Ruskin Square) LP (as GP)
            PIC Properties GP Limited
                PIC Properties Limited Partnership (as GP)
            Pension Insurance Corporation plc
                Senior Living Investment Partners Limited Partnership (99.49%)
                PIC BTR Holdco LLP (99.9%)
                    PIC E&F Opco LLP (99.99%)
                    PIC E&F Propco LLP (99.99%)
                PIC AH Holdco LLP (99.9%)
                    PIC AR SQR LLP (99.9%)
                    PIC LSQ Buildco 1 LLP (99.9%)
                    PIC SO SQR LLP (99.9%)
                PIC Real Estate (First St) Limited Partnership (as LP)
                PIC Real Estate (Ruskin Square) LP (as LP)
                PIC Properties Limited Partnership (as LP)
                    PIC New Victoria Unit Trust
                        PIC New Victoria Limited Partnership (as LP)
                    PIC Wiltern Unit Trust
                        PIC Wiltern Limited Partnership (as LP)
                    PIC Arbour Unit Trust
                        PIC Arbour Limited Partnership (as LP)
                    PIC One Eastside Unit Trust
                        PIC One Eastside Limited Partnership (as LP)
                PIC Real Estate (Minority Holdco) Limited
                    PIC BTR Holdco LLP (0.01%)
                    PIC E&F Opco LLP (0.01%)
                    PIC E&F Propco LLP (0.01%)
                PIC ERM 1 Limited
                PIC Real Estate (Cedar) GP Limited

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

PART 1 – ORGANIZATIONAL CHART

PIC Real Estate (Cedar) Nominee Limited
PIC Real Estate (Cedar) LP (as GP)
PIC Real Estate (Cedar) LP (as LP)
PIC New Victoria GP Limited
PIC New Victoria Nominee Limited
PIC New Victoria Limited Partnership (as GP)
PIC Wiltern GP Limited
PIC Wiltern Nominee Limited
PIC Wiltern Limited Partnership (as GP)
PIC Arbour GP Limited
PIC Arbour Nominee Limited
PIC Arbour Limited Partnership (as GP)
PIC One Eastside GP Limited
PIC One Eastside Nominee Limited
PIC One Eastside Limited Partnership (as GP)
Athora Europe Holding Limited
Athora Belgium S.A./N.V.
Groupe GVA-BC Assurances S.A.
Athora Services Belgium S.A./N.V.
Athora Life Re Ltd.
Athora Ireland Ltd.
Athora Europe Investments DAC
Athora Note Programme Holdings GP Ltd.
Athora General Account Programme LP
Athora Series I Limited Partnership
Athora Oyster Series LP
Athora Oyster Series Modco LP
Athora Rain Series LP
Athora Rain OC Series LP
Athora Verdi Series LP
AP Credit Solutions IV Pte
Athora Deutschland Verwaltungs GmbH
Athora Deutschland Holding GmbH & Co. KG
Athora Deutschland GmbH
Athora Pensionkasse AG
Athora Deutschland Service GmbH
Athora Lebensversicherung AG
Athora Lux Invest SCSp
Athora Netherlands Holding Limited
Athora Netherlands Services B.V.
Athora Netherlands N.V.
SRLEV N.V.
N.V. Pensioen ESC
REAAL Woningen I B.V.
GVR500 Building B.V.
RE Young Urban Housing B.V.
Bellecom N.V.
PDC Industrial Center 143 Sp. Z o.o

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

PART 1 – ORGANIZATIONAL CHART

- Dumenza Sp. Z o.o
- RE NL Holding 1 S.a.r.l
  - RE NL Property AB
  - Ireland TAM Dublin Property S.A.R.L
- Athora Lux Earth Holdings 1 S.A.
  - Athora France Earth Holdings 1 SASU
    - Terra Nova V Montreuil SCI
- Athora France Sky Holdings 1 SASU
  - Athora Sky 1 SCI
  - Athora Sky Douai SCI
  - Athora Sky Flassan SCI
  - Athora Sky Peynier SCI
- Zwitserleven PPI N.V.

Athora Italy Holding DAC
- Athora Italia S.p.A
  - Assi 90 S.r.l.
  - Amissima Diversified Income ICAV
  - Athora Agenzia Assicurazioni S.r.l.

Athora Lux Invest Management S.à r.l.
- Athora Lux Invest S.C.Sp
  - Athora Lux Loan Administration S.à r.l
  - Treasury Fund Administration S.a r.l.
  - ATR Asia Credit VCC
  - AP Credit Solutions IV Pte
  - AB Return Seeking Fund Administration S.à r.l.
  - Credit Solutions Administration Sarl
- Athora Lux Invest NL SCSp
  - CRE Direct Lending Administration S.a.r.l.
  - Middle Market Direct Lending Administration S.a.r.l.
  - Large Cap Direct Lending Administration S.a.r.l.
  - AP Credit Solutions IV Pte
  - Fund Finance Administration S.a r.l.

Athene Japan K.K.

Apollo Asset Management, Inc.

Apollo Principal Holdings C GP, Ltd.

Apollo Principal Holdings C, L.P.
- Apollo Magnolia GP LLC
  - Magnolia APS L.P.
- Apollo Credit Strategies Absolute Return Advisors (Lux) GP, S.a r.l.
  - Apollo Credit Strategies Absolute Return Fund (Lux), SCSp
- Apollo European Real Estate Credit GP, S.a r.l.
- Apollo Global Private Markets (E) Aggregator GP S.a r.l.
- A-A Mortgage Holdco, LLC
  - A-A Mortgage Investor, LLC
- Apollo ARED Advisors GP, LLC
- Apollo ADLE Advisors GP, LLC
  - Apollo ADLE Advisors, L.P.
- AION Co-Investors (D) Ltd

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

PART 1 – ORGANIZATIONAL CHART

Apollo Asia Real Estate Co-Investors (FC-D), Ltd.
Apollo Structured Credit Recovery Co-Investors IV (D) LLC
Apollo Asia Real Estate Advisors GP, LLC
Apollo Asia Real Estate Advisors, L.P.
Apollo Asia Real Estate Fund, L.P.
Apollo Asia Real Estate AAC Advisors, L.P.
Apollo Asia Real Estate AAC Fund, L.P.
Apollo Asia Link Coinvestment Advisors, L.P.
Apollo Asia Link Coinvestment Fund I, L.P.
Apollo Asia Hurstville Co-Investment Advisors L.P.
Apollo Asia Hurstville Co-Investment Fund L.P.
Apollo Athora Advisors GP, LLC
Apollo Athora Advisors, L.P.
Apollo AGER Co-Investors Management, LLC
Apollo AGER Co-Investors (A-UK), L.P.
Apollo AGER Co-Investors (A), L.P.
Apollo (Athora) Co-Investors (A-UK), L.P.
Apollo (Athora) Co-Investors (A), L.P.
Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC
Apollo Alternative Credit Long Short Advisors LLC
Apollo Alternative Credit Long Short Fund, L.P.
Apollo SPN Capital Management (APO FC-GP), LLC
Apollo SPN Advisors (APO FC), L.P.
Apollo Credit Advisors I, LLC
Apollo/Palmetto Loan Portfolio, L.P.
Apollo Credit Advisors III, LLC
Apollo APC Capital Management, LLC
Apollo APC Advisors, L.P.
A-A Asia Private Credit Fund (Feeder), L.P.
Apollo Asia Private Credit Fund, L.P.
Apollo Tail Convexity Advisors, LLC
MMJV LLC
MMJV LP
Apollo Asia Real Estate Advisors II GP, LLC
Apollo Asia Real Estate Advisors II, L.P.
Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.
Apollo Asia Real Estate Fund II (Lux), SCSp
Apollo Asia Real Estate Fund II, L.P.
Apollo Asia Real Estate Intermediate Fund II, L.P.
Apollo Asia Real Estate II Overseas Partners, L.P.
Apollo Asia Real Estate Fund II Administration, LLC
Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC
Apollo Gretel Advisors GP, LLC
AP Liberty GP, LLC
AP Liberty, L.P.
Apollo Advisors VI (APO FC-GP), LLC
Apollo Advisors VI (APO FC), L.P.
Apollo Advisors VII (APO FC-GP), LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Advisors VII (APO FC), L.P.
Apollo Aligned Alternatives (E-1)
Apollo ANRP Advisors (APO FC-GP), LLC
Apollo ANRP Advisors (APO FC), L.P.
Apollo Capital Efficient Advisors, LLC
Apollo COF Investor, LLC
Apollo Energy Opportunity Co-Investors (D) LLC
Apollo Europe Co-Investors III (D), LLC
Apollo European Credit Co-Investors, LLC
Apollo European Private Credit Fund GP S.a r.l.
Apollo European Private Credit (Master) SCSp
Apollo European Strategic Co-Investors, LLC
Apollo Private Markets SICAV
Apollo European Real Estate Debt GP S.a r.l.
Apollo U.S. Private Credit Fund
Redding Ridge Advisors LLC
Redding Ridge Holdings LP
RRH Asset Management CIV GP, LLC
RRH Asset Management Co-Investors, L.P.
Apollo MidCap Holdings (Cayman) GP, Ltd.
Apollo Midcap Holdings (Cayman), L.P.
APH Holdings (FC), L.P.
Apollo IGR (Capital Efficient) Finance Advisors GP, LLC
Apollo IGR (Capital Efficient) Finance Advisors, L.P.
Apollo IG Replacement Advisors (Lux Non-Sec) GP, LLC
Apollo IG Replacement Advisors (Lux Non-Sec), L.P.
Apollo IG Replacement Fund (Lux Non-Sec), L.P.
Apollo Manufactured Housing Property Fund GP, LLC
Apollo MH Property Parallel A-REIT Fund, L.P.
Apollo GE Advisors GP, LLC
Apollo GE Advisors, L.P.
Apollo Direct Lending Metric Fund Advisors GP, LLC
Apollo Direct Lending Metric Fund Advisors, L.P.
Apollo IG Replacement Advisors (Lux) GP, S.a r.l.
Apollo IG Replacement (Capital Efficient) Fund (Lux), SCSp
ACC Advisors C, LLC
Apollo Hercules Advisors, L.P.
Apollo Hercules Partners, L.P.
Apollo A-N Credit Advisors (APO FC-GP), LLC
Apollo A-N Credit Advisors (APO FC Delaware), L.P.
Apollo Atlas Advisors (APO FC-GP), LLC
Apollo Atlas Advisors (APO FC), L.P.
Apollo Atlas Fund, LLC
Apollo Atlas Master Fund, LLC
Apollo Hercules Advisors GP, LLC
Apollo Navigator Capital Management I, LLC
Apollo Navigator Advisors I, L.P.
Apollo Navigator Aviation Feeder (AIV I), L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Navigator Aviation Offshore Fund I, L.P.
- Apollo Oasis Advisors GP, LLC
  - Apollo Oasis Advisors, L.P.
    - Apollo Oasis Partners, L.P.
- Apollo European MMPDF (B) Cayman GP, LLC
  - Apollo European MMPDF (B) Cayman, L.P.
- Apollo HD Advisors GP, LLC
  - Apollo HD Advisors, L.P.
    - Athene HD Investor, L.P.
      - AAA HD Investor (Cayman) Limited
      - Aegis Asset Finance Holdings Ltd.
        - HD Bidco Limited
    - Athora HD Investor, L.P.
      - Aegis Asset Finance Holdings Ltd.
- Apollo Energy Opportunity Advisors GP LLC
  - Apollo Energy Opportunity Advisors LP
- Apollo Alteri Investments Advisors II, S.a r.l.
  - Alteri Investments II, SCSp
  - Apollo Alteri Holdings II, SCSp
- Apollo Europe Capital Management III, LLC
  - Apollo Europe Advisors III, L.P.
    - AP Investment Europe III, L.P.
- Apollo Union Street Capital Management, LLC
  - Apollo Union Street Advisors, L.P.
    - Apollo Union Street Partners, L.P.
- AP Kent Advisors GP, LLC
  - AP Kent Advisors, L.P.
    - AP Kent Credit Fund, L.P.
    - AP Kent Credit Master Fund, L.P.
- Apollo EPF Capital Management, Limited
  - Apollo EPF Advisors, L.P.
    - Apollo European Principal Finance Fund (Feeder), L.P.
    - Apollo EPF Administration, Limited
      - Apollo EPF Co-Investors (A), L.P.
      - Apollo EPF Co-Investors (B), L.P.
  - Apollo EPF Advisors II, L.P.
    - Apollo European Principal Finance Fund II (Dollar A), L.P.
    - Apollo European Principal Finance Fund II (Euro A), L.P.
    - Apollo European Principal Finance Fund II (Dollar B), L.P.
    - Apollo European Principal Finance Fund II (Master Dollar B), L.P.
    - Apollo European Principal Finance Fund II (Euro B), L.P.
    - Apollo European Principal Finance Fund II (Master Euro B), L.P.
- Apollo EPF II Capital Management, LLC
- Apollo EPF III Capital Management, LLC
  - Apollo EPF Advisors III, L.P.
    - Apollo European Principal Finance Fund III (Dollar A), L.P.
    - Apollo European Principal Finance Fund III (Master Dollar B), L.P.
    - Apollo European Principal Finance Fund III (Master Euro B), L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo European Principal Finance Fund III (Dollar B), L.P.
- Apollo European Principal Finance Fund III (Euro B), L.P.

Apollo Tower Credit Advisors, LLC
- Apollo Tower Credit Fund, L.P.

ANRP II GenPar, Ltd.

Apollo Kings Alley Credit Capital Management, LLC
- Apollo Kings Alley Credit Advisors, L.P.
  - Apollo Kings Alley Credit Fund, L.P.

Apollo Accord Advisors, LLC

Apollo European Credit Advisors GP, LLC
- Apollo European Credit Advisors, L.P.
  - Apollo European Credit Master Fund, L.P.
  - Apollo European Credit Fund, L.P.
  - Apollo European Credit Fund (Offshore), L.P.

Apollo European Strategic Advisors GP, LLC
- Apollo European Strategic Advisors, L.P.

Apollo AION Capital Partners GP, LLC
- Apollo AION Capital Partners, L.P.

Apollo India Partners II GP (KY), LLC
- Apollo India Partners II (KY), L.P.

Apollo Structured Credit Recovery Advisors IV LLC

Apollo Delos Investments Advisors, S.a r.l.
- Apollo Delos Investments IV, SCSp
- Apollo Delos Investments V, SCSp

Apollo Accord Advisors GP II, LLC
- Apollo Accord Advisors II, L.P.

Apollo Chiron Advisors GP, LLC

Apollo Chiron Advisors, L.P.Apollo PPF Advisors GP, LLC
- Apollo PPF Advisors, L.P.
  - Apollo PPF (Lux) GP, S.a r.l.
    - Apollo PPF Opportunistic Credit Partners (Lux), SCSp

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

Apollo Accord Advisors GP IV, LLC
- Apollo Accord Advisors IV, L.P.
  - Apollo Accord Fund IV (Lux) GP, S.a r.l.

Apollo Accord Advisors GP III B, LLC
- Apollo Accord Advisors III B, L.P.

Apollo SPAC Advisors I GP, LLC
- Apollo SPAC Advisors I, L.P.

Apollo European Direct Lending (Lux) GP, S.a r.l.
- AEDL Credit SCA SICAV-RAIF
- Apollo European Direct Lending SCSp

Apollo Accord+ Advisors GP, LLC
- Apollo Accord+ Advisors, L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Accord+ Fund, L.P.
- Apollo Accord+ Fund (Lux) GP, S.a r.l.
  - Apollo Accord+ Fund (Lux), SCSp
  - Apollo Accord+ II Fund (Lux), SCSp
- Apollo Accord+ Offshore Fund, L.P.

Apollo IG Core Replacement Advisors GP, LLC
- Apollo IG Core Replacement Advisors, L.P.
  - Apollo Total Return Fund - Investment Grade, L.P.
  - Apollo Total Return Fund - Investment Grade (RN), L.P.
  - Apollo Total Return Fund - Investment Grade (RN - Offshore), L.P.

Apollo Accord Advisors GP V, LLC
- Apollo Accord Advisors V, L.P.
  - Apollo Accord Offshore Fund V, L.P.
  - Apollo Accord Fund V, L.P.
  - Apollo Accord Co-Investors V (B), L.P.
  - Apollo Accord (Lux) GP, S.a r.l.
    - Apollo Accord Fund V (Lux), SCSp
    - Apollo Accord Fund VI (Lux), SCSp

Apollo Credit Strategies Absolute Return Advisors GP, LLC
- Apollo Credit Strategies Absolute Return Advisors, L.P.
  - Apollo Credit Strategies Absolute Return Parallel (A), L.P.
  - Apollo Credit Strategies Absolute Return (Non-Sec), L.P.
  - Apollo Credit Strategies Absolute Return Fund, L.P.
  - Apollo Defined Return Offshore Fund, L.P.

Apollo Accord Advisors GP, LLC
- Apollo Accord Advisors, L.P.
  - Apollo Accord Co-Investors VI (B), L.P.
  - Apollo Accord Fund VI, L.P.
  - Apollo Accord Offshore Fund VI, L.P.

Apollo Credit Opportunity Advisors III (APO FC) GP LLC
- Apollo Credit Opportunity Advisors III (APO FC) LP
  - Apollo Credit Opportunity Fund (Offshore) III LP

Apollo Delphi Advisors, LLC
- Apollo Delphi Fund, L.P.
- Apollo Pythia Fund, L.P.

Apollo Accord+ II Advisors GP, LLC
- Apollo Accord+ II Advisors, L.P.
  - Apollo Accord+ II Offshore Fund (K), L.P.
  - Apollo Accord+ II Fund, L.P.
  - Apollo Accord+ II Offshore Fund, L.P.

Apollo ST Advisors, LLC

Apollo Revolver Capital Management, LLC
- Apollo Revolver Advisors, L.P.
  - Apollo Revolver Fund, L.P.
  - Apollo Revolver Feeder Fund, L.P.

Apollo Hybrid Value Advisors (APO FC-GP), LLC
- Apollo Hybrid Value Advisors (APO FC), L.P.

Apollo PPF Credit Strategies Advisors GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo PPF Credit Strategies Advisors, L.P.
Apollo PPF Credit Strategies (Lux) GP, S.a r.l.
Apollo PPF Credit Strategies (Lux), SCSp
Apollo Revolver Capital Management II, LLC
Apollo Revolver Advisors II, L.P.
Apollo Revolver Fund II (Offshore), L.P.
Apollo Revolver Fund II, L.P.
AP Revolver Fund II Holdings, L.P.
Apollo Revolver Advisors II (ATH), L.P.
Apollo Revolver Fund II (ATH), L.P.
A-M Direct Lending GP (Lux) S.a r.l.
AM-EDL (Lux) SCSp
Apollo Digital Origin Advisors GP, LLC
Apollo Digital Origin Advisors, L.P.
Apollo Digital Origin Aggregator A, L.P.
Apollo Digital Origin Aggregator B, L.P.
Apollo Digital Origin Co-Investors (B), L.P.
Apollo Digital Origin Offshore Partners, L.P.
Apollo Origination Holdings, LLC
Apollo IG Short Duration Replacement Advisors GP, LLC
Apollo IG Short Duration Replacement Advisors, L.P.
Apollo TRF - IG II (Cayman), L.P. - Series 1
Apollo IG Short Duration Replacement (Cayman), L.P.
Apollo IG Short Duration Replacement, L.P. - Series 1
Apollo IG Short Duration Replacement, L.P.
Apollo IG Short Duration Replacement (STE), L.P. - Series 1
Apollo IG Short Duration Replacement (STE), L.P.
Apollo IPF Advisors, LLC
India Property Fund, LP
India Property Fund Cayman, L.P.
India Property Fund, LLC
India Property Fund II LP
India Property Fund II Cayman LP
India Property Fund Cayman PS, L.P.
IPF II Co-Invest Cayman Master LP
IPF II Co-Invest BPS Cayman LP
IPF II Co-Invest Cayman LP
India Property Fund II Cayman BPS, L.P.
Apollo/Athora Preferred Share Partnership Management, LLC
Apollo/Athora Preferred Share Partnership (UA), L.P.
Apollo/Athora Preferred Share Partnership, L.P.
Apollo Athora KG Management, LLC
Apollo Athora KG Partnership, L.P.
APO Corp.
Apollo Principal Holdings A GP, Ltd.
Apollo Principal Holdings A, L.P.
Apollo Capital Management IV, Inc.
Apollo Advisors IV, L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Investment Fund IV, L.P.
- Apollo Overseas Partners IV, L.P.
- Apollo Fund Administration IV, L.L.C.

Apollo Capital Management V, Inc

- Apollo Advisors V, L.P.
- Apollo Fund Administration V, L.L.C

Apollo Capital Management VI, LLC

- Apollo Advisors VI, L.P.
  - Apollo Investment Fund VI, L.P.
  - Apollo Overseas Partners VI, L.P.
  - Apollo Overseas Partners (Delaware) VI, L.P.
  - Apollo Overseas Partners (Delaware 892) VI, L.P.
  - Apollo Overseas Partners (Germany) VI, L.P.
    - Apollo Management (Germany) VI, L.P.
  - Apollo Fund Administration VI, LLC

Apollo Capital Management VII, LLC

- Apollo Advisors VII, L.P.
  - Apollo Fund Administration VII, LLC

AGRE CMBS GP LLC

AGRE CMBS GP II LLC

2012 CMBS-I GP LLC

2012 CMBS-II GP LLC

2012 CMBS-III GP LLC

Apollo ANRP Capital Management, LLC

- Apollo ANRP Advisors, L.P.
  - Apollo ANRP Fund Administration, LLC

Apollo Converse Co-Investors, LLC

Apollo Co-Investors Manager, LLC

- Apollo Sports Capital Co-Investors (A) (Overseas), L.P.
- Apollo Direct Lending Fund III CO-Investors (A), L.P.
- Apollo Trillium Co-Investors, L.P.
- Apollo Overseas Co-Investors XI (A), L.P.
- Apollo Co-Investors XI (D), L.P.
- Apollo Asset Backed IDF Co-Investors (A), L.P.
- Apollo HVF III Co- Investors (A), L.P.
- Apollo HVF Co-Investors III (D), L.P.
- AGRE Europe Co-Investors (A), L.P.
- AGRE Europe Co-Investors (A), L.P., with respect to Series CAI thereof
- AGRE Europe Co-Investors (A), L.P., with respect to Series GSS thereof
- AGRE Europe Co-Investors (A), L.P., with respect to Series Prime thereof
- Apollo Direct Lending Fund Co-Investors (A), L.P.
- Apollo Direct Lending Fund Co-Investors (D), L.P.
- AP Auxo Holdings Co-Investors (A), L.P.
- Apollo A-N Credit Co-Investors (FC-D), L.P.
- Apollo Accord Co-Investors II (D), L.P.
- Apollo Accord Co-Investors III (D), L.P.
- Apollo Accord Co-Investors III B (D), L.P.
- Apollo Accord Co-Investors IV (A), L.P.

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

PART 1 – ORGANIZATIONAL CHART

Apollo Accord Co-Investors IV (D), L.P.
Apollo Accord Co-Investors V (A), L.P.
Apollo Accord Co-Investors V (D), L.P.
Apollo Accord Co-Investors VI (A), L.P.
Apollo Accord Co-Investors VI (D), L.P.
Apollo Accord+ Co-Investors (A), L.P.
Apollo Accord+ Co-Investors (B), L.P.
Apollo Accord+ Co-Investors (D), L.P.
Apollo Accord+ II Co-Investors (A), L.P.
Apollo Accord+ II Co-Investors (D), L.P.
Apollo ADIP Co-Investors (A), L.P.
Apollo ADIP Co-Investors (D), L.P.
Apollo ADIP Co-Investors II (A), L.P.
Apollo ADIP Co-Investors II (D), L.P.
Apollo AGRE APREF Co-Investors (D), L.P.
Apollo AIE II Co-Investors (B), L.P.
Apollo Alamo Co-Investors (D), L.P.
Apollo Aligned Alternatives Co-Investors (A), L.P.
Apollo Aligned Alternatives IDF Co-Investors (A), L.P.
Apollo ANRP Co-Investors (A), L.P.
Apollo ANRP Co-Investors (D), L.P.
Apollo ANRP Co-Investors (DC-D), L.P.
Apollo ANRP Co-Investors (FC-D), LP
Apollo ANRP Co-Investors (IH-A), LP
Apollo ANRP Co-Investors (IH-D), LP
Apollo ANRP Co-Investors II (A), L.P.
Apollo ANRP Co-Investors II (D), L.P.
Apollo ANRP Co-Investors II (IH-A), L.P.
Apollo ANRP Co-Investors II (IH-D), L.P.
Apollo ANRP Co-Investors II (DC-D), L.P.
Apollo ANRP Co-Investors III (A), L.P.
Apollo ANRP Co-Investors III (D), L.P
Apollo ANRP Co-Investors III (DC-D), L.P.
Apollo APC Co-Investors (A), L.P.
Apollo Asia Co-Investors, LLC
Apollo Asia Real Estate Co-Investors (A), L.P.
Apollo Asia Real Estate II Co-Investors (A), L.P.
Apollo Asia Real Estate II Co-Investors (D), L.P.
Apollo Asset-Backed Fund Co-Investors (A), L.P.
Apollo Calliope Co-Investors (D), L.P.
Apollo Capital Efficient Co-Investors (D), L.P.
Apollo Centre Street Co-Investors (DC-D), L.P.
Apollo Champ Co-Investors, L.P.
Apollo Chiron Credit Co-Investors (D), L.P.
Apollo Clean Transition Equity Partners II Co-Investors (A), L.P.
Apollo Co-Investors VI (DC-D), L.P.
Apollo Co-Investors VI (EH-GP), LLC
Apollo Co-Investors VI (FC-D), LP

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

PART 1 – ORGANIZATIONAL CHART

Apollo Co-Investors VII (B), LLC
Apollo Co-Investors VII (C), LLC
Apollo Co-Investors VII (D), L.P.
Apollo Co-Investors VII (DC-D), L.P.
Apollo Co-Investors VII (EH-A), L.P.
Apollo Co-Investors VII (EH-D), LP
Apollo Co-Investors VII (FC-D), L.P.
Apollo Co-Investors VII (NR D), L.P.
Apollo Co-Investors VII (NR DC-D), L.P.
Apollo Co-Investors VII (NR EH-D), L.P.
Apollo Co-Investors VII (NR FC-D), LP
Apollo Co-Investors VIII (A), L.P.
Apollo Co-Investors VIII (D), L.P.
    Apollo Co-Investors VI (EH-D), LP
Apollo Co-Investors VIII (DC-D), L.P.
Apollo Co-Investors VIII (EH-A), L.P.
Apollo Co-Investors VIII (EH-D), L.P.
Apollo Co-Investors VIII (FC-D), L.P.
Apollo Co-Investors X (A), L.P.
Apollo Co-Investors X (D), L.P.
Apollo Co-Investors IX (A), L.P.
Apollo Co-Investors IX (D), L.P.
    Apollo Co-Investors VI (A), LLC
    Apollo Co-Investors VI (B), LLC
    Apollo Co-Investors VI (C), LLC
    Apollo Co-Investors VI (D), L.P.
    Apollo Co-Investors VII (A), L.P
Apollo Credit Fund Co-Investors, LP
Apollo Credit Opportunity Co-Investors III (A) LP
Apollo Credit Opportunity Co-Investors III (B) LP
Apollo Credit Strategies Co-Investors, LP
Apollo Credit Strategies Co-Investors (D), L.P.
Apollo Credit Strategies IDF Co-Investors (A), L.P.
Apollo Credit Strategies Absolute Return Co-Investors (A), L.P.
Apollo Delphi Co-Investors (D), L.P.
Apollo EPF Co-Investors II (A), L.P.
Apollo EPF Co-Investors II (D), L.P.
Apollo EPF Co-Investors II (Euro), L.P.
Apollo EPF Co-Investors III (A), L.P.
Apollo EPF Co-Investors III (D), L.P.
Apollo EPF Co-Investors IV (D), L.P.
Apollo Excelsior Co-Investors (D), L.P.
Apollo Franklin Co-Investors (DC-D), L.P.
Apollo HSF I Co-Invest, L.P.
Apollo HVF Co-Investors (A), L.P.
Apollo HVF Co-Investors (D), L.P.
Apollo HVF Co-Investors (DC-D), L.P.
Apollo HVF Co-Investors II (A), L.P.

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

PART 1 – ORGANIZATIONAL CHART

Apollo HVF Co-Investors II (D), L.P.
Apollo Impact Mission Co-Investors (A), L.P.
Apollo Impact Mission Co-Investors (D), L.P.
Apollo Infra Equity Co-Investors (A), L.P.
Apollo Infra Equity Co-Investors (D), L.P.
Apollo Infra Equity Co-Investors (IH-D), L.P.
Apollo Infrastructure Opportunities II Co-Investors (A), L.P.
Apollo Infrastructure Opportunities II Co-Investors (D), L.P.
Apollo Infrastructure Opportunities III Co-Investors (A), L.P.
Apollo Kings Alley Credit Co-Investors (D), L.P.
Apollo Lincoln Private Credit Co-Investors (DC-D), L.P.
Apollo Navigator Co-Investors I (A), L.P.
Apollo Navigator Co-Investors I (D), L.P.
Apollo Navigator Co-Investors I (DC-D), L.P.
Apollo Direct Lending Fund II Co-Investors (A), L.P.
Apollo PPF Credit Strategies Co-Investors (FC-D), L.P.
Apollo Revolver Co-Investors (A), L.P.
Apollo Revolver Co-Investors (D), L.P.
Apollo Revolver Co-Investors II (A), L.P.
Apollo Royalties Co-Investors I (D), L.P.
Apollo RRH Co-Investors (A), L.P.
Apollo Senior Loan Fund Co-Investors (D), L.P.
Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (A), L.P.
Apollo SOMA Co-Investors, LLC
Apollo SPAC Co-Investors I (A), L.P.
Apollo SPAC Co-Investors I (D), L.P.
Apollo Special Situations Co-Investors (A), L.P.
Apollo Special Situations Co-Investors (D), L.P.
Apollo Special Situations Co-Investors (IH-A), L.P.
Apollo Special Situations Co-Investors (IH-D), L.P
Apollo SPN Co-Investors (D), L.P.
Apollo SPN Co-Investors (DC-D), L.P.
Apollo SPN Co-Investors (FC-D), L.P.
Apollo Structured Credit Recovery Co-Investors IV (A) LP
Apollo Tactical Value SPN Co-Investors (DC-D), L.P.
Apollo Multi Asset Credit Replacement Co-Investors (A), L.P.
Apollo Total Return Fund - Investment Grade Co-Investors (D), L.P.
Apollo Tower Credit Co-Investors (DE FC-D), L.P.
Apollo Union Street Co-Investors (D), L.P.
Apollo Union Street SPV Co-Investors (D), L.P.
Apollo USREF Co-Investors II (A), L.P.
Apollo USREF Co-Investors III (A), L.P.
Apollo USREF Co-Investors III (D), L.P.
Apollo USREF III Royce Co-Investors (A), L.P.
Apollo Venerable Co-Investors (A), L.P.
FCI Co-Investors II (A), L.P.
FCI Co-Investors III (A), L.P.
FCI Co-Investors IV (A), L.P.

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

PART 1 – ORGANIZATIONAL CHART

FCI Co-Investors IV (D), L.P.
Apollo Clean Transition Equity Partners II Co-Investors (D), L.P.
VA Capital Management CIV GP, LLC
VA Capital Management Co-Investors, L.P.
AP Violet Advisors GP, LLC
VLS Holdings Advisors GP LLC
VLS Holdings Advisors, L.P.
Apollo Advisors V (EH), LLC
Apollo Advisors V (EH Cayman), L.P.
Apollo Advisors VI (EH-GP), Ltd.
Apollo Advisors VI (EH), L.P.
Apollo Advisors VII (EH-GP), Ltd.
Apollo Advisors VII (EH), L.P.
Apollo ANRP Advisors (IH-GP), LLC
Apollo ANRP Advisors (IH), L.P.
Financial Credit I Capital Management, LLC
Financial Credit Investment Advisors I, L.P.
Apollo SPN Capital Management, LLC
Apollo SPN Advisors, L.P.
Apollo SPN Investments I, L.P.
AAA MIP Limited
AP Caps II Holdings GP, LLC
Acropolis Infrastructure Acquisition Sponsor, L.P.
APSG Sponsor, L.P.
APSG Sponsor II, L.P.
APSG Sponsor III, L.P.
Delphi Growth Capital Sponsor, L.P.
APSG Advisors GP, LLC
Acropolis Infrastructure Acquisition Advisors, L.P.
APSG Advisors, L.P.
APSG Advisors II, L.P.
Delphi Growth Capital Advisors, L.P.
Delaware Rose GP L.L.C
Apollo Rose GP, L.P.
Apollo Rose II Co-Investors (H), L.P.
Apollo Rose II (A), L.P.
Apollo Rose II (B), L.P.
Apollo Rose II (C), L.P.
Apollo Rose II (D), L.P.
Apollo Rose II (E), L.P.
Apollo Rose II (F), L.P.
Apollo Rose II (G), L.P.
Catalina Holdings (Bermuda) Ltd.
Catalina Re Bermuda Ltd
Catalina General Insurance Ltd.
Propco (Telford) Limited
Propco (Newport) Limited
Propco (Greenock) Limited

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

PART 1 – ORGANIZATIONAL CHART

- Propco (Yeovil) Limited
- Asia Capital Reinsurance Group PTE. Ltd.
  - Asia Capital Unity Malaysia SDN BHD (In Liquidation)
- Catalina Echo Limited
  - Residential Loss Control Holdings LLC
    - Home Construction Management Inc
      - ProBuilders Specialty Insurance Company
- Elbow Re Ltd.
  - Catalina Acra Zurich Reinsurance Trust (Elbow sub-account)
- Catalina Oxenwood Real Estate II Ltd
  - OXW Capital LP
    - Oxenwood Luxembourg S.à r.l.
  - OXW Partners LP
    - Oxenwood JV Capital Limited
      - Oxenwood Luxembourg S.à r.l.
  - OXW Partners 2 LP
    - Oxenwood JV Capital 2 Limited
      - Oxenwood Luxembourg 2 S.à r.l.
  - OLF1 Partners LP
  - Catalina Permian Ltd
- Catalina Oxenwood European Investments Ltd
  - Oxenwood Catalina III Limited
    - OXW Catalina European Holdco S.à r.l.
      - OXW Catalina (Germany II) S.à r.l.
      - OXW Catalina Neuss S.à r.l.
- Catalina Permian Ltd
- Catalina Acra Zurich Reinsurance Trust (Catalina sub-account)
- Catalina Oxenwood Investments Ltd
  - OXW Catalina UK Limited
    - OXW Catalina (Logistics XXV) Limited
    - OXW Catalina (Logistics XXVI) Limited
    - OXW Catalina (Logistics XXVII) Limited
    - AD Land Exeter Ltd
- Catalina Holdings UK Limited
  - Catalina Worthing Insurance Limited
    - Catalina Oxenwood Investments Ltd
      - OXW Catalina UK Limited
        - OXW Catalina (Logistics XXV) Limited
        - OXW Catalina (Logistics XXVI) Limited
        - OXW Catalina (Logistics XXVII) Limited
        - AD Land Exeter Ltd
    - Catalina Oxenwood European Investments Ltd.
      - Oxenwood Catalina III Limited
        - OXW Catalina European Holdco S.à r.l.
          - OXW Catalina (Germany II) S.à r.l.
          - OXW Catalina Neuss S.à r.l.
    - Propco (Swansea) Limited
  - Catalina Services UK Limited

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

PART 1 – ORGANIZATIONAL CHART

Lightning Top-Up Trust
Catalina Oxenwood Investments Ltd
OXW Catalina UK Limited
OXW Catalina (Logistics XXV) Limited
OXW Catalina (Logistics XXVI) Limited
OXW Catalina (Logistics XXVII) Limited
AD Land Exeter Ltd
Catalina Oxenwood European Investments Ltd.
Oxenwood Catalina III Limited
OXW Catalina European Holdco S.à r.l.
OXW Catalina (Germany II) S.à r.l.
OXW Catalina Neuss S.à r.l.
Catalina Re Archdale US LLC
Catalina Re Archdale Life Insurance Company Ltd.
Catalina Beta Ltd.
Alea Group Holdings (Bermuda) Ltd.
FIN Alea LLC
Catalina US Finance LLC
Catalina Finance LLP
Alea Holdings US Company
Alea North America Insurance Company
SPARTA Insurance Company
National American Insurance Company of California
QLT Buffalo LLC
Catalina Alpha US Holding Company
Catalina U.S. Insurance Services LLC
Catalina Oxenwood European Investments Ltd
Oxenwood Catalina III Limited
OXW Catalina European Holdco S.à r.l.
OXW Catalina (Germany II) S.à r.l.
OXW Catalina Neuss S.à r.l.
Catalina Services (Bermuda) Ltd.
Apollo Rose II (I), L.P.
Apollo Wessex Advisors GP, LLC
Apollo Wessex Advisors, L.P.
Wessex Holdings, L.P.
AP Extreme Advisors GP, LLC
APH Holdings, L.P.
AP HITO Investor UGP, LLC
AP HITO Investor GP, L.P.
AP HITO Investor, L.P.
Apollo Raven Advisors GP, LLC
Apollo Raven Advisors, L.P.
Apollo Capital Management XI, LLC
Apollo Advisors XI, L.P.
Apollo Investment Fund XI (R), L.P.
APOLLO INVESTMENT FUND XI TE (B), L.P.
APOLLO INVESTMENT FUND XI TE (B) F-FEEDER, L.P.

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

PART 1 – ORGANIZATIONAL CHART

Apollo Co-Investors XI (B-L), L.P.
Apollo Co-Investors XI (C-L), L.P.
Apollo Investment Fund XI (M) F, L.P.
Apollo Investment Fund XI (M), L.P.
Apollo Overseas Partners XI (M) F, L.P.
Apollo Overseas Partners XI (M), L.P.
FFF Advisors XI, LLC
Apollo Investment Fund XI FFF, L.P.
ARED Capital Management, LLC
ARED Advisors I, L.P.
Apollo Overseas Partners (Lux) GP, S.a r.l.
Apollo Overseas Partners (Lux) XI F-Feeder, SCSp
Apollo CGC Clean Energy Mobilization Advisors GP, LLC
Apollo CGC Clean Energy Mobilization Advisors, L.P.
Apollo Hybrid Value Capital Management III, LLC
Apollo Hybrid Value Advisors III, L.P.
AP Rainbow Advisors, LLC
Apollo Hybrid Value Fund III, L.P.
Apollo Hybrid Value Overseas Partners (Delaware 892) III, L.P.
Apollo ANRP Capital Management II, LLC
Apollo ANRP Advisors II, L.P.
Apollo Natural Resources Partners II, L.P.
AP Boardwalk GP, LLC
Apollo ANRP Co-Investors II (B), L.P.
Apollo ANRP Capital Management III, LLC
Apollo ANRP Advisors III, L.P
Apollo Natural Resources Partners (Lux) III GP, S.a r.l.
Apollo Natural Resources Partners (Lux) III, SCSp
Apollo Natural Resources Partners III, L.P.
Apollo ANRP Co-Investors III (B), L.P.
ANRP III (T-P1) Holdings, L.P.
Apollo ANRP Advisors III (P2), L.P.
Apollo Natural Resources Partners (P2) III, L.P.
Apollo Capital Management VIII, LLC
Apollo Advisors VIII, L.P.
Apollo Fund Administration VIII, LLC
Apollo Investment Fund VIII, L.P.
Apollo Investment Fund (I) VIII, L.P.
Apollo Overseas Partners VIII, L.P.
Apollo Overseas Partners (I) VIII, L.P.
Apollo Overseas Partners (Delaware) VIII, L.P.
Apollo Overseas Partners (Delaware 892) VIII, L.P.
Apollo Hybrid Value Capital Management, LLC
Apollo Hybrid Value Advisors, L.P.
Apollo HVF Co-Investors (B), L.P.
Apollo HVF Co-Investors (C), L.P.
Apollo Hybrid Value Fund, L.P.
Apollo Hybrid Value Overseas Partners (Delaware 892), L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.
  - Apollo Hybrid Value Overseas Partners (Lux), SCSp
- Apollo Hybrid Value Overseas Partners, L.P.
- AA Direct GP, LLC
  - AA Direct, L.P.
- AP Ulysses Advisors, LLC
  - AP Beta 7, L.P.
    - VA Capital Company LLC
      - Venerable Holdings, Inc.
        - Venerable Insurance and Annuity Company
          - Corporate Solutions Life Reinsurance Company
            - CSLR RML LLC
          - Rocky Range, Inc.
        - Directed Services LLC
        - VIAC Services Company
        - Venerable Investment Advisers, LLC
        - SunAmerica Asset Management, LLC
- Apollo Special Situations Advisors GP, LLC
  - Apollo Special Situations Advisors, L.P.
    - Apollo Special Situations Fund, L.P.
- AA GP Solutions Advisors GP, LLC
  - AA GP Solutions Advisors, L.P.
    - AA GP Solutions Fund, L.P.
- Apollo Credit Secondaries I GP, LLC
  - Apollo Credit Secondaries Fund I, L.P.
  - Apollo Credit Secondaries Fund I (A), L.P.
  - Apollo Credit Secondaries Fund I (B), L.P.
- Apollo Credit Secondaries I Advisors GP, LLC
  - Apollo Credit Secondaries I Advisors, L.P.
- Apollo Advisors IX (EH-GP), LLC
  - Apollo Advisors IX (EH), L.P.
    - AP Highlands Co-Invest, L.P.
    - AIF IX International Holdings, L.P.
      - AP Highlands Holdings (GP), LLC
        - AP Highlands Holdings, L.P.
- Harvest Holdings II GP, LLC
  - Harvest Holdings II (C), L.P.
  - Harvest Holdings II (V), L.P.
  - Karpos Investments II (C), L.P.
  - Karpos Investments II (V), L.P.
- Apollo Infra Equity Advisors (IH-GP), LLC
  - Apollo Infra Equity Advisors (IH UT), L.P.
  - Apollo Infra Equity Advisors (IH), L.P.
    - Apollo Infra Equity Feeder Fund (TE Debt), L.P.
    - Apollo Infra Equity International Fund, L.P.
- Apollo FIG Carry Pool Aggregator GP, LLC
  - Apollo FIG Carry Pool Aggregator, L.P.
  - Apollo FIG Carry Pool Intermediate, L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Co-Investors IX (B), L.P.
- Apollo Co-Investors IX (C), L.P.
- Apollo Fund Administration IX, LLC
- Apollo Investment Fund IX, L.P.
- Apollo Investment Fund (I) IX, L.P.
- Apollo Overseas Partners IX, L.P.
- Apollo Overseas Partners (I) IX, L.P.
- Apollo Overseas Partners (Delaware) IX, L.P.
- Apollo Overseas Partners (Delaware 892) IX, L.P.
- Apollo Overseas Partners (Lux) IX GP, S.a r.l.
  - Apollo Overseas Partners (Lux) IX, SCSp
- AP Castle Holdings GP S.a r.l.
- AP IX GenPar, LLC
- AP IX DSB Holdings, L.P.
  - DSB Parent GP, LLC
    - Knight Parent Ventures LP
      - Forward Health Ventures L.P.
        - Forward Health Ventures Holdings, Inc.
          - Forward Health Ventures (A) LLC
        - Forward Health Ventures (B) LLC
          - STeM Parent L.P.
          - STeM Holdings Inc.
          - STeM Management, LLC
          - STeM Operating, LLC
        - Forward Health Ventures Investments GP, LLC
  - DSB Holdings II GP, LLC
    - DSB Holdings II, L.P.
      - DSB Parent L.P.
        - DSB Holdings, Inc.
          - DSB Acquisition LLC
            - LifePoint Health, Inc.
              - Legacy LifePoint Health, LLC
                - Province Healthcare Company, LLC
                  - Brim Hospitals, Inc.
                  - Colorado Plains Physician Practices, LLC
                  - Las Cruces Cardiology Group, LLC
                  - Las Cruces Endoscopy Partner, LLC
                    - Las Cruces Endoscopy, LLC
                      - Lohman Endoscopy Center, LLC
                  - Las Cruces Physician Practices, LLC
                  - Los Alamos Physician Practices, LLC
                  - Martinsville Physician Practices, LLC
                  - Memorial Prompt Care, LLC
                  - Northeastern Nevada Physician Practices, LLC
                  - PHC-Aviation, Inc.
                  - PHC-Elko, Inc.
                  - PHC-Fort Mohave, Inc.
                  - PHC-Fort Morgan, Inc.

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

PART 1 – ORGANIZATIONAL CHART

- PHC-Lake Havasu, Inc.
  - Havasu Regional Medical Center, LLC
  - HRMC, LLC
- PHC-Lakewood, Inc
  - PHC-Morgan City, L.P.
- PHC-Las Cruces, Inc.
- PHC-Los Alamos, Inc.
- PHC-Minden G.P., Inc
  - PHC-Minden, LLC
- PHC-Morgan Lake, Inc.
  - PHC-Morgan City, L.P.
- PHC-Selma, LLC
- PHC-Tennessee, Inc.
- Principal-Needles, Inc.
- Teche Regional Physician Practices, LLC
- Valley View Physician Practices, LLC

Historic LifePoint Hospitals, LLC

- LifePoint Hospitals Holdings, LLC
  - AdvantagePoint Health Alliance, LLC
    - AdvantagePoint Health Alliance – Blue Ridge, LLC
    - AdvantagePoint Health Alliance – Bluegrass, LLC
    - AdvantagePoint Health Alliance - Hot Springs, LLC
    - AdvantagePoint Health Alliance - Mesilla Valley, LLC
    - AdvantagePoint Health Alliance - Paris, LLC
    - AdvantagePoint Health Alliance – Tennessee Valley, LLC
    - AdvantagePoint Health Alliance – Great Lakes, LLC
    - AdvantagePoint Health Alliance – Laurel Highlands, LLC
    - AdvantagePoint Health Alliance – Northwest, LLC
    - AdvantagePoint Health Alliance – Western North Carolina, LLC
  - Ashley Valley Medical Center, LLC
  - Ashley Valley Physician Practice, LLC
  - Castleview Medical, LLC
    - Castleview Hospital, LLC
    - Castleview Physician Practice, LLC
  - HealthyHub, LLC
  - Home Health Partner, LLC
  - HSC Credentialing Support Services, LLC
  - HSCGP, LLC
    - Lifepoint Corporate Services, General Partnership
      - America Management Companies, LLC
      - LifePoint Billing Services, LLC
      - Forward Health Ventures (A) LLC
      - Forward Health Ventures (B) LLC
  - LifePoint CSLP, LLC
    - Lifepoint Corporate Services, General Partnership
      - Forward Health Ventures (A) LLC
      - Forward Health Ventures (B) LLC
  - LifePoint Holdings 2, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Acquisition Bell Hospital, LLC
  - Upper Peninsula Health Plan, LLC
  - Upper Peninsula Managed Care, LLC
- AMG-Crockett, LLC
- AMG-Southern Tennessee, LLC
- AMG-Trinity, LLC
- Athens Physicians Practice, LLC
- Athens Regional Medical Center, LLC
- Athens Surgery Center Partner, LLC
  - Athens Surgery Center, LLC
- Bell JV, LLC
- Bell Physician Practices, Inc.
- Clark Regional Physician Practices, LLC
- Community Medical, LLC
- Community-Based Services, LLC
- Crockett Hospital, LLC
- Crockett PHO, LLC
- Danville Diagnostic Imaging Center, LLC
- Danville Physician Practices, LLC
- Danville Regional Medical Center, LLC
  - Danville Regional Medical Center School of Health Professions, LLC
  - Gateway Health Alliance, Inc.
  - Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC
  - Two Rivers Physician Practices, LLC
- DLP Partner, LLC
  - DLP Healthcare, LLC
    - DLP Marquette Holding Company, LLC
      - DLP Marquette Health Plan, LLC
        - Upper Peninsula Health Plan, LLC
        - Upper Peninsula Managed Care, LLC
      - DLP Marquette General Hospital, LLC
      - DLP Marquette JV, LLC
        - U.P. Imaging Management Services, LLC
      - DLP Marquette Physician Practices, Inc.
    - DLP Cardiac Partners, LLC
    - DLP Central NC Holding Company, LLC
      - DLP Central Carolina Medical Center, LLC
        - DLP Central Carolina Family Medicine, LLC
        - DLP Central Carolina Medical Group, LLC
        - DLP Central Carolina Physician Practices, LLC
      - DLP Central NC JV, LLC
        - Guardian Health Service, L.L.C.
        - American HomePatient of Sanford, LLC
        - American HomePatient of Unifour, LLC
      - DLP Frye Regional Medical Center, LLC
        - DLP Cardiology Associates, LLC
        - DLP Cardiology Physicians, LLC
        - DLP Frye Medical Group, LLC

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

PART 1 – ORGANIZATIONAL CHART

- DLP Frye Regional Physician Practices, LLC
- DLP Graystone Family Practice Associates, LLC
- DLP Hickory Family Practice Associates, LLC
- Catawba Valley Heart Services Management, LLC
- Catawba Valley Imaging Services, LLC
- DLP Good Shepherd Holding Company, LLC
  - DLP Good Shepherd JV, LLC
  - DLP Gregg County Hospital, LLC
  - DLP Marshall Medical Center, LLC
- DLP Harris JV, LLC
- DLP Harris Regional Hospital, LLC
  - DLP Western Carolina Physician Practices, LLC
- DLP Haywood Regional Medical Center, LLC
- DLP Maria Parham Medical Center, LLC
  - DLP Maria Parham Physician Practices, LLC
- DLP Person Memorial Hospital, LLC
  - DLP Person Physician Practices, LLC
  - DLP Person Urgent Care, LLC
- DLP Rutherford Regional Health System, LLC
  - DLP Rutherford Physician Practices, LLC
- DLP Swain County Hospital, LLC
- DLP Twin County Holding Company, LLC
  - DLP Twin County Physician Practices, LLC
  - DLP Twin County Regional Healthcare, LLC
- DLP Wilson Holding Company, LLC
  - DLP WilMed Nursing Care and Rehabilitation Center, LLC
  - DLP Wilson Medical Center, LLC
    - DLP Wilson Physician Practices, LLC

DLP Partner Central Carolina, LLC
DLP Partner Conemaugh, LLC
DLP Partner Frye, LLC
DLP Partner Marquette, LLC
DLP Partner MedWest, LLC
DLP Partner Twin County, LLC
DLP Partner Wilson Rutherford, LLC
Fauquier Partner, LLC
- Fauquier Holding Company, LLC
  - Fauquier Diagnostic Imaging Center, LLC
  - Fauquier Long-Term Care, LLC
    - 6735 Suffield Lane LTC, LLC
  - Fauquier Medical Center, LLC
    - 253 Veterans Drive MOB, LLC
    - 419 Holiday Court MOB, LLC
    - 550 Hospital Drive MOB, LLC
  - Fauquier Physician Practices, LLC

Georgetown Rehabilitation, LLC
HighPoint Partner, LLC
- HighPoint Healthcare, LLC

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

Riverview Medical Center, LLC
Riverview Physician Practices, LLC
Sumner Partner, LLC
Sumner Ambulatory Surgery Center, LLC
Sumner Physician Practices, LLC
Sumner Regional Medical Center, LLC
Trousdale Medical Center, LLC
Trousdale Physician Practices, LLC
Hillside Hospital, LLC
HSC Manager, LLC
Kansas Healthcare Management Company, Inc.
Kansas Healthcare Management Services, LLC
Kansas Healthcare Management Services, LLC
Kentucky Hospital, LLC
Kentucky Medserv, LLC
Kentucky Physician Services, Inc. LHSC, LLC
LifePoint Medical Group – Hillside, Inc.
AMG-Hillside, LLC
LifePoint of Kentucky, LLC
Bourbon Community Hospital, LLC
Bourbon Physician Practice, LLC
Buffalo Trace Radiation Oncology Associates, LLC
Fleming Medical Center, LLC
Meadowview Physician Practice, LLC
Meadowview Regional Medical Center, LLC
Meadowview Regional Medical Center Pain Management, LLC
PineLake Physician Practice, LLC
PineLake Regional Hospital, LLC
R. Kendall Brown Practice, LLC
Siletchnik Practice, LLC
Woodford Hospital, LLC
LifePoint of Lake Cumberland, LLC
LCMC PET, LLC
Somerset Surgery Partner, LLC
Lake Cumberland Surgery Center, LP
Lake Cumberland Cardiology Associates, LLC
Lake Cumberland Physician Practices, LLC
LCMC MRI, LLC
Lake Cumberland Regional Hospital, LLC
Lake Cumberland Regional Physician Hospital Organization, LLC
LifePoint RC, Inc.
Logan Medical, LLC
Norton Partner, LLC
Portage Holding Company, LLC
PH Copper Country Apothecaries, LLC
Portage Hospital, LLC
Portage Calumet MOB, LLC
Portage JV, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Ontonagon Community Health Center, Inc.
- Upper Peninsula Health Plan, LLC
- Upper Peninsula Managed Care, LLC
- Portage Physician Practices, Inc.
- Portage Partner, LLC
- Professional Billing Services, LLC
- Providence Holding Company, LLC
- Providence Group Practices, LLC
- Providence Group Practices II, LLC
- Providence Hospital, LLC
- PERS Legacy, LLC
- Providence Imaging Center, LLC
- Providence Professional Services, LLC
- Providence Physician Practices, LLC
- River Parishes Partner, LLC
- Smith County Memorial Hospital, LLC
- Southern Tennessee EMS, LLC
- Southern Tennessee Medical Center, LLC
- Southern Tennessee PHO, LLC
- Spring View Hospital, LLC
- Spring View Physician Practices, LLC
- Sumner Real Estate Holdings, LLC
- SST Community Health, L.L.C.
- THM Physician Practice, LLC
- Wythe County Community Hospital, LLC
- Wythe County Physician Practices, LLC
- LifePoint NMTC, LLC
- LifePoint PSO, LLC
- My HealthPoint, LLC
- Poitras Practice, LLC
- Riverton Oncology Practice, LLC
- Shared Business Services, LLC
- LifePoint Acquisition Corp.
- LifePoint VA Holdings, Inc.
- Clinch Professional Physician Services, LLC
- Clinch Valley Medical Center, Inc.
- Clinch Valley Physicians Associates, LLC
- Clinch Valley Pulmonology, LLC
- Clinch Valley Urology, LLC
- Orthopedics of Southwest Virginia, LLC
- LifePoint WV Holdings, Inc.
- Raleigh General Hospital, LLC
- West Virginia Management Services Organization, Inc.
- Lima HoldCo, LLC
- Capella Health Holdings, LLC
- Capella Holdings, LLC
- Capella Healthcare, LLC
- Kershaw Health Holdings, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Kershaw Clinics, LLC
- Kershaw Hospital, LLC
- KershawHealth Ambulatory Surgery Center, LLC
- KershawHealth Cancer Center, LLC

Muskogee Holdings, LLC
- Capella Holdings of Oklahoma, LLC
  - Muskogee Medical and Surgical Associates, LLC
  - Muskogee Physician Group, LLC
  - Muskogee Regional Medical Center, LLC
  - Providence MRI Associates, L.L.C.
  - Providence Radiologic Services, L.C.

NPMC Holdings, LLC
- Arkansas Healthcare Services, LLC
- Hot Springs Imaging Center, LLC
- Hot Springs National Park Hospital Holdings, LLC
  - National Park Real Property, LLC
- National Park Cardiology Services, LLC
- National Park Endoscopy Center, LLC
- National Park Family Care, LLC
- National Park GI Services, LLC
- NPMC, LLC

Oregon Healthcorp, LLC
- McMinnville Immediate Health Care, LLC
- Willamette Valley Clinics, LLC
- Willamette Valley Health Solutions, LLC
- Willamette Valley Medical Center, LLC
  - Willamette Radiology Billing Services, LLC

RCCH PMDS, LLC

RCCH Trios Health Holdings, LLC

RCCH Washington Holdings, LLC
- CMCH Holdings, LLC
- Lourdes Holdings, LLC
  - Lourdes Hospital, LLC
  - Lourdes Physician Services, LLC
- PNWCIN LLC
- RCCH-Northwest, LLC
  - RCCH-UW Medicine Healthcare Holdings, LLC
    - CCMC Holdco, LLC
    - RCCH Trios Health, LLC
      - High Desert Surgery Center, L.L.C.
      - RCCH Trios Physicians, LLC

Saline County Hospital, LLC

St. Mary’s Holdings, LLC
- Russellville Holdings, LLC
- Saint Mary’s Primary Care Network, LLC
- St. Mary’s Physician Services, LLC
- St. Mary's Specialty, LLC

Saline County Medical Center Joint Venture, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Saline Clinics, LLC
- Saline Hospital, LLC
  - Saline FirstCare, Inc.
- DLP Lima Partner, LLC
  - DLP Conemaugh Holding Company, LLC
    - DLP Conemaugh Memorial Medical Center, LLC
    - DLP Conemaugh Miners Medical Center, LLC
    - DLP Conemaugh Meyersdale Medical Center, LLC
    - DLP Conemaugh Physician Practices, LLC
    - DLP Conemaugh JV, LLC
- Georgetown Community Hospital, LLC
  - Falcone Propco I, LLC
  - Falcone Propco II, LLC
  - Falcone Propco III, LLC
  - Falcone Propco IV, LLC
  - Falcone Propco V, LLC
- Kentucky MSO, LLC
- LPNT Lima CH Acquirer LLC
  - Palestine Principal Healthcare Limited Partnership
  - Palestine-Principal G.P., LLC
    - Palestine Principal Healthcare Limited Partnership
  - St. Joseph Holdings, LLC
    - St. Joseph Hospital, LLC
      - Idaho ASC Holdings, LLC
        - Lewis & Clark Orthopaedic Institute, LLC
      - SJRMC Interventional Radiology Services, LLC
    - St. Joseph Physician Services, LLC
- Nason Medical Center, LLC
- Nason Physician Practices, LLC
- RCHP-Ottumwa Holdings, Inc.
  - Ottumwa Physicians, LLC
    - Ottumwa ER, LLC
    - Ottumwa Health Group, LLC
  - RCHP-Ottumwa, LLC
    - Collaborative Laboratory Services, L.L.C.
    - RRL Ottumwa, LLC
- Western Plains Regional Hospital, LLC
  - Dodge City Healthcare Group, LLC
    - Western Plains Physician Practices, LLC

Lima HoldCo Parent, LLC

LPNT CH Acquirer LLC

- Bolivar Physician Practices, LLC
- Knight Healthcare New-B LLC
  - AMG-Livingston, LLC
  - Livingston Regional Hospital, LLC
  - Logan General Hospital, LLC
    - Logan Healthcare Partner, LLC
      - Logan Oncology Care Associates, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Logan Regional Anesthesia Services, LLC
- Logan PropCo, LLC
- Watertown Partner, LLC
  - Watertown Holding Company, LLC
    - Watertown JV, LLC
      - Johnson Creek Cancer Center, LLC
      - Watertown Network, LLC
    - Watertown Medical Center, LLC
      - Watertown Anesthesia, LLC
    - Watertown Physician Practices, LLC
- Mexia-Principal, LLC
  - Mexia Principal Healthcare Limited Partnership
  - Texas Specialty Physicians
- PHC - Cleveland, LLC
- PRHC-Ennis G.P., LLC
  - PRHC-Ennis, L.P.
- Principal Hospital Company of Nevada, LLC
  - Mexia Principal Healthcare Limited Partnership
  - PRHC-Ennis, L.P.

RCHP, LLC

- Point of Life Indemnity, LTD.
- RCHP Management Company, Inc.
- RegionalCare Hospital Partners, LLC
  - Essent Healthcare, Inc.
    - EHCO, LLC
      - Essent Healthcare of Massachusetts, Inc.
      - Essent Healthcare – Ayer, Inc.
      - Essent Healthcare – Paris, Inc.
        - EHC PRMC G.P., LLC
          - Essent PRMC, L.P.
            - Texas & Oklahoma Preferred Provider System
        - EHC PRMC L.P., LLC
          - Essent PRMC, L.P.
        - Lamar County Clinical Services, Inc.
        - PRMC ER Group, Inc.
        - PRMC Healthcare Group, Inc.
      - Essent Healthcare – Pennsylvania, Inc.
        - Essent Healthcare – Waynesburg, LLC
        - SRMC Healthcare Group, LLC
      - Essent Realty, Inc.
      - Sharon Hospital Holding Company
        - Essent Healthcare of Connecticut, Inc.
        - Tri-State Women's Services, LLC
    - Florence Physicians, LLC
      - ECM Health Group, LLC
      - ECM TVCC, LLC
      - North Alabama Neuroservices, LLC
      - North Alabama Ob-Gyn, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Shoals Health Group, LLC
- Shoals Obstetrics and Gynecology, LLC
- North Alabama RCO Holding Company, LLC
- RCHP-Florence, LLC
- Florence-UCC, LLC
- Med-Plus Muscle Shoals, LLC
- NAMC Anesthesia Services, LLC
- Northwest Alabama Emergency Medicine, LLC
- RCHP-Montana, LLC
- Billings-RCHP Healthcare Holdings, LLC
- RCHP Billings-Missoula, LLC
- Big Sky Surgery Center, LLC
- Bitterroot Health Dialysis, LLC
- Community Medical Center Dialysis, LLC
- RCHP-Sierra Vista Holding, Inc.
- RCHP-Sierra Vista, Inc.
- RCHP-Sierra Vista Residents, LLC
- RCHP-Sierra Vista Development, LLC
- RCHP-Sierra Vista Medical Office Complex, LLC
- RCHP-Sierra Vista Physicians Holdings, LLC
- RCHP-Sierra Vista Properties, LLC
- Sierra Vista Regional Health Center Medical Group, L.L.C.
- LifePoint Rehab Blocker Parent, LLC
- LifePoint Rehab Blocker, LLC
- Lifepoint Rehab LLC
- Centerre Healthcare, LLC
- CRH of Bentonville, LLC
- CRH of Cincinnati, LLC
- CRH of Temple, LLC
- CRH of Cleveland, LLC
- Beachwood RH, LLC
- CRH of St. Louis, LLC
- Mercy Rehabilitation Hospital - St. Louis, L.L.C.
- CRH of Lancaster, LLC
- Lancaster Rehabilitation Hospital, LLP
- CRH of Waukesha, LLC
- Rehabilitation Hospital of Wisconsin, LLC
- CRH of Dallas, LLC
- MHS-CHC, LLC
- MHS-CHC I, L.P.
- CRH of Indianapolis, LLC
- Community Health Network Rehabilitation Hospital, LLC
- CRH of Langhorne, LLC
- St. Mary Rehabilitation Hospital, LLP
- CRH of Springfield, LLC
- Mercy Rehabilitation Hospital Springfield, LLC
- CRH of Memphis, LLC
- Baptist Memorial Rehabilitation Hospital, G.P.

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

PART 1 – ORGANIZATIONAL CHART

- CRH of Madison, LLC
  - Madison Rehabilitation Hospital, LLC
- CHC Management Services, LLC
- CRH of Fort Worth, LLC
  - Texas Rehabilitation Hospital of Fort Worth, LLC
    - Everest Rehabilitation Hospital Keller, LLC
- CRH of Avon, LLC
  - Avon RH, LLC
- CRH of Oklahoma City, LLC
  - Mercy Rehabilitation Hospital, LLC
    - Everest Rehabilitation Hospital OKC, LLC
- CRH of Arlington, LLC
  - Texas Rehabilitation Hospital of Arlington, LLC
- CRH of San Antonio, LLC

Lifepoint Behavioral Health, LLC

- Cornerstone Behavioral Health, LLC
  - CBH Operations Company, LLC
    - Cornerstone Behavioral Health New Braunfels, LLC
  - CBH Real Estate Company, LLC
  - Cornerstone Behavioral Health Broken Arrow, LLC
  - Cornerstone Behavioral Health Clear Lake, LLC
  - Cornerstone Behavioral Health Tucscon, LLC
- Lifepoint Behavioral Health Services, LLC
- Lifepoint Behavioral Health Hospital Services, LLC
  - Duval Springs, LLC
  - LPNT BH Acquisition 1, LLC
  - LPNT BH Acquisition 2, LLC
  - LPNT BH Acquisition 3, LLC
  - LPNT BH Development 1, LLC
    - Western Massachusetts Behavioral Hospital, LLC
  - LPNT BH Development 2, LLC
    - Antelope Valley Specialty Hospital, LLC
  - LP BH Development 5, LLC
    - Palomar Behavioral Health Institute, LLC
  - LPNT BH Development 3, LLC
    - Tampa Behavioral Hospital, LLC
  - LPNT BH Development 4, LLC
    - Mercy Health Behavioral Hospital, LLC
  - LPNT BH Development 5, LLC
  - LPNT BH Development 9, LLC
    - Centra Behavioral Health Hospital, LLC
  - LPNT BH Development 10, LLC
    - Oregon Network, LLC
  - LPNT BH Development 11, LLC
    - Northwest Washington BH Hospital, LLC
  - LPNT BH Development 12, LLC
    - BSMH-Lifepoint IBHF MJV, LLC
      - Bon Secours - Hampton Roads Behavioral Health, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Lifepoint Behavioral Health Physician Services, LLC
- LPNT Autumn Holdco, LLC
  - Springstone Health Opco, LLC
    - Changes Premier Health, LLC
    - Beckett Springs, LLC
      - Beckett Springs Physician Group, LLC
    - Brentwood Meadows, LLC
      - Brentwood Meadows Physician Group, LLC
    - Carrollton Springs, LLC
      - Carrollton Springs Physician Group, LLC
    - Changes Premier Health, LLC
    - Columbus Springs Behavioral Health, LLC
      - Dublin Springs, LLC
        - Dublin Springs Physician Group, LLC
    - Community Behavioral Health Hospitals, LLC
    - Copper Springs Hospital, LLC
      - Copper Springs Hospital Physician Group, LLC
    - Cottonwood Springs, LLC
      - Cottonwood Springs Physician Group, LLC
    - Denver Springs, LLC
      - Denver Springs Physician Group, LLC
    - Highland Springs Property, LLC
    - Mesa Springs, LLC
      - Mesa Springs Physician Group, LLC
    - Highland Springs, LLC
      - Highland Springs Physician Group, LLC
    - Oakwood Springs, LLC
      - Oakwood Springs Physician Group, LLC
    - Rainier Springs, LLC
      - Rainier Springs Physician Group, LLC
    - Rock Springs, LLC
      - Rock Springs Physician Group, LLC
    - Spokane Springs, LLC
    - Springstone Health Management, LLC
    - Triangle Springs, LLC
      - Triangle Springs Physician Group, LLC
    - Westpark Springs, LLC
      - Westpark Springs Physician Group, LLC
    - Woodland Springs, LLC
      - Woodland Springs Physician Group, LLC
    - Sycamore Springs, LLC
      - Sycamore Springs Physician Group, LLC
    - Springstone Physicians, LLC
    - Springstone Physician Management, LLC
  - Youngstown Behavioral Health Hospital Physician Group, LLC
- Lifepoint Rehabilitation Services, LLC
  - LPNT Rehab Development 2, LLC
    - East Valley Rehabilitation Hospital, L.L.C

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

PART 1 – ORGANIZATIONAL CHART

TherEx, LLC
Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.
LPNT Rehab Development 3, LLC
LPNT Rehab Development 4, LLC
Franciscan Specialty Care, LLC
LPNT Rehab Development 5, LLC
Lifepoint Rehabilitation, LLC
Lifepoint Rehabilitation of Texas, LLC
Lifepoint Rehabilitation of California, LLC
LifePoint Knight Contract Services, LLC
LifePoint Rehab Physician Services, LLC
LP IRF Development 65, LLC
Baptist Memorial Rehabilitation Hospital - Madison, LLC
LPNT Buckeye Propco, LLC
LPNT IRF Development 61, LLC
LPNT IRF Development 70, LLC
PeaceHealth RiverBend, LLC
LPNT IRF Development 71, LLC
Centra Rehabilitation Hospital, LLC
LPNT IRF Development 74, LLC
North Florida Rehabilitation Hospital, LLC
LPNT IRF Development 75, LLC
PeaceHealth Southwest, LLC
LPNT IRF Development 76, LLC
CSH/LP Rehabilitation Holdings, LLC
CSH/LP Behavioral Health and Rehabilitation Tennessee, LLC
CSH/LP Rehabilitation Texas, LLC
LPNT IRF Development 77, LLC
Bellingham Northwest, LLC
LPNT IRF Development 78, LLC
Inland Rehabilitation Hospital, LLC
LPNT IRF Development 79, LLC
BSMH Lifepoint IRF MJV, LLC
Bon Secours - Greenville Rehabilitation, LLC
LPNT IRF Development 80, LLC
South Arlington, LLC
LPNT IRF Development 81, LLC
CRH of El Paso, LLC
LPNT IRF Development 82, LLC
Saint Thomas Rutherford Rehabilitation Hospital, LLC
LPNT IRF Development 83, LLC
Clarksville Rehabilitation Hospital, LLC
LPNT IRF Development 84, LLC
LPNT IRF Development 85, LLC
LPNT IRF Development 86, LLC
LPNT IRF Development 87, LLC
John Muir Health Inpatient Rehab Venture, LLC
LPNT IRF Development 88, LLC

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

PART 1 – ORGANIZATIONAL CHART

CRH of Longview, LLC
LPNT IRF Development 89, LLC
Sumner Healthcare Operation, LLC
LPNT IRF Development 90, LLC
LPNT Healthcare Services, LLC
LPNT Systems, LLC
AccessPoint, LLC
LPNT IRF Development 14, LLC
Anderson Rehabilitation Institute, LLC
LPNT IRF Development 21, LLC
LPNT IRF Development 22, LLC
LPNT IRF Development 23, LLC
LPNT IRF Development 26, LLC
Knoxville Rehabilitation Hospital, LLC
LPNT IRF Development 42, LLC
Mercy Rehabilitation Hospital, LLC (formed in AR)
LPNT IRF Development 44, LLC
Rhode Island Rehabilitation Hospital, LLC
LPNT IRF Development 45, LLC
LPNT IRF Development 50, LLC
Tampa Rehabilitation Hospital, LLC
LPNT IRF Development 51, LLC
Baptist Health Rehabilitation Hospital, LLC
LPNT IRF Development 52, LLC
El Camino Health Rehabilitation Institute, LLC
LPNT IRF Development 53, LLC
Community Health Network Rehabilitation Hospital West, LLC
LPNT IRF Development 54, LLC
Rehabilitation Hospital of Louisville East, LLC
LPNT IRF Development 55, LLC
Wake County Rehabilitation Hospital, LLC
LPNT IRF Development 56, LLC
Mercy Rehabilitation Hospital South, LLC
LPNT IRF Development 57, LLC
LPNT IRF Development 58, LLC
Irvine Rehabilitation Hospital
LPNT IRF Development 59, LLC
Dignity Health Arroyo Grande IRF, LLC
LPNT IRF Development 60, LLC
LPNT Youngstown IRF Holdings, LLC
Mercy Health Rehabilitation Hospital, LLC
LPNT IRF Development 62, LLC
Northeast Georgia Rehabilitation Hospital, LLC
LPNT IRF Development 63, LLC
South Florida Health Rehabilitation Hospital, LLC
LPNT IRF Development 64, LLC
Jefferson Rehabilitation and Behavioral Hospital, LLC
Triumph Rehabilitation Hospital Northern Indiana, LLC

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

PART 1 – ORGANIZATIONAL CHART

Triumph Rehabilitation Hospital of Northeast Houston, LLC
Clear Lake Rehabilitation Hospital, LLC
LPNT Real Estate 41, LLC
LPNT Real Estate 50, LLC
LPNT Rehab Texas HoldCo, LLC
LPNT Rehab Group of Arlington, LP
LPNT Rehab Group of Amarillo, LP
CTRH, L.L.C.
LPNT Development 12, L.L.C.
Northwest Washington Rehabilitation Hospital, LLC
LPNT Development 13, L.L.C.
Sacramento Sierra Rehabilitation Hospital, LLC
LPNT Development 7, L.L.C.
Eastern Iowa Rehabilitation Hospitial, LLC
LPNT Development 56, L.L.C.
Palomar Health Rehabilitation Institute, LLC
Saint Thomas Rehabilitation Hospital, LLC
LPNT Development 63, L.L.C.
Community Health Network Rehabilitation Hospital South, LLC
LPNT Development 64, LLC
Mercy Rehabilitation Hospital, LLC (formed in IA)
LPNT Development 65, LLC
Atlantic Rehabilitation Institute, LLC
LPNT Development 69, LLC
The Rehabilitation Hospital of Montana, LLC
LPNT Rehab Group of Arlington, LP
LPNT Rehab Group of Amarillo, LP
Howard Rehabilitation Hospital, LLC
Oak Creek Rehabilitation Hospital, LLC
LPNT Development 62, L.L.C.

Forward Health Ventures, L.P.
Forward Health Ventures Holdings, Inc.
Forward Health Ventures (A) LLC
Forward Health Ventures (B) LLC
STeM Parent, LP
STeM Holdings, Inc.
STeM Management, LLC
STeM Operating, LLC
Forward Health Ventures Investments GP, LLC

Realpoint Properties, LLC
Realpoint Properties Intermediate Holdings, LLC
1029 Medical Center Circle MOB, LLC
1041 Morganton Boulevard SW MOB, LLC
1111 Medical Center Circle MOB, LLC
112 Tradepark Drive MOB, LLC
1140 Lexington Road MOB, LLC
1150 Lexington Road MOB, LLC
1152 Lexington Road MOB, LLC

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

PART 1 – ORGANIZATIONAL CHART

137 South Main Street MOB, LLC
150 West 100 North MOB, LLC
1520 East Hammer Lane MOB, LLC
155 Hospital Road MOB, LLC
1717 Harper Road MOB, LLC
175 North 100 West MOB, LLC
183 Hospital Road MOB, LLC
186 Medical Park Loop MOB, LLC
1995 Errecart Boulevard MOB, LLC
201 South Main Street MOB, LLC
225 Big Station Camp Boulevard MOB, LLC
225 Hospital Drive MOB-A, LLC
225 Hospital Drive MOB-B, LLC
2850 Lewis Lane MOB, LLC
2870 Lewis Lane MOB, LLC
319 Hospital Drive MOB, LLC
350 Hospital Way MOB, LLC
360 Hospital Drive LTC, LLC
45 Tower Circle MOB, LLC
5300 South Highway 95 MOB, LLC
6719 Gov. G. C. Peery Highway MOB, LLC
711 Cook Drive MOB, LLC
8 Linville Drive MOB, LLC
850 West Baraga Avenue MOB, LLC
901 Kenton Station Drive MOB, LLC
991 Medical Park Drive MOB, LLC
One Clinic Drive MOB, LLC

ACC Advisors A/B, LLC
Apollo U.S. Real Estate Advisors GP III, LLC
Apollo U.S. Real Estate Fund III, L.P.
Apollo U.S. Real Estate Fund III Acquisitions, LLC
Apollo U.S. Real Estate Partners III (Offshore), L.P.
Apollo U.S. Real Estate Partners III (TE), L.P.
Apollo Cardinal Advisors, L.P.
Apollo Cardinal Coinvest Fund, L.P.
Apollo 100 West Putnam Advisors GP, LLC
Apollo Capital Management X, LLC
Apollo Advisors X, L.P.
Apollo Co-Investors X (B), L.P.
Apollo Co-Investors X (C), L.P.
Apollo Investment Fund (DE-I) X, L.P.Apollo Investment Fund X, L.P.
Apollo Overseas Partners (Delaware) X, L.P.
Apollo Overseas Partners (Delaware 892) X, L.P.
Apollo Overseas Partners (I) X, L.P.
Apollo Overseas Partners X, L.P.
AP X Star Holdings GP, LLC
Apollo Advisors X (EH-GP), LLC
Apollo Advisors X (EH), L.P.

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

PART 1 – ORGANIZATIONAL CHART

AP X Lumina GP Holdco, L.P.
Apollo ADIP Capital Management II, LLC
Apollo ADIP Advisors II, L.P.
Apollo/Athene Dedicated Investment Program II, L.P.
Apollo ADIP Co-Investors II (B), L.P.
Apollo Clean Transition Equity Partners II Capital Management, LLC
Apollo Clean Transition Equity Partners II Advisors, L.P.
Apollo Clean Transition Equity Partners II, L.P.
Apollo Clean Transition Equity Partners II (TE 892), L.P.
Apollo Clean Transition Equity Partners II Co-Investors (B), L.P.
Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.
Apollo ACT Equity Overseas Partners II (Lux), SCSp
Apollo Broad Middle Markets Lending Advisors GP LLC
Apollo Broad Middle Markets Lending Advisors, L.P.
Apollo Broad Middle Markets Lending Fund, L.P.
AA X Holdings, LLC
Apollo International Holdings Ltd.
Apollo International Management Holdings, LLC
Apollo Management Japan, Ltd.
Apollo International Capital
August Global Management, LLC
Apollo Advisors (Mauritius) Ltd.
AGM India Advisors Private Limited
AIM (P2) Anguilla, LLC
APO UK (FC), Limited
Apollo Asset Management Europe LLP
Apollo Investment Management Europe LLP
Apollo Asset Management Europe PC LLP
Apollo Management International LLP
Apollo Management (UK) VI, LLC
AMI (Luxembourg) S.a r.l.
Apollo Management Asia Pacific Holdings Limited
Apollo Management Asia Pacific Limited
Apollo Management Japan Limited
Apollo Management Advisors Switzerland Sarl
Apollo Management Advisors España, S.L.U.
Apollo Capital Solutions Europe B.V.
Apollo Investment Management Europe (Luxembourg) S.a r.l.
Apollo Principal Holdings B GP, LLC
ADC Offshore Fund Advisor, L.P.
Apollo Principal Holdings B, L.P.
Apollo Peregrine Fund Advisors GP, LLC
Apollo Peregrine Fund Advisors, L.P.
Apollo Peregrine Fund, L.P.
AAA CP Aggregator GP, LLC
AP VCI III GP, LLC
AP Verve II Manager LLC
AP VCI II GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Hostplus Credit GP, LLC (DELAWARE)
- Apollo Hostplus Credit Advisors, L.P.

Apollo FGC CDL Advisors GP, LLC
- Apollo FGC CDL Advisors, L.P.
  - Apollo FGC CDL GP, S.a r.l.

AP Ballast GP, LLC

Apollo BTGP Boreas GP, LLC
- Apollo BTGP Boreas Depositor, L.P.

Apollo Golden Falcon Advisors GP, LLC

Apollo Long-Term Infrastructure Strategy Advisors GP, LLC

2024 TTC Aggregator GP, LLC

Apollo HV Advisors GP, LLC

AP S&I Administrator, LLC

AP Fresco Aggregator GP, LLC

Apollo Credit Liquidity Investor, LLC

Apollo Credit Opportunity Co-Investors III (D) LLC

Apollo Structured Credit Recovery Co-Investors III (D) LLC

Apollo Advisors VII (APO DC-GP), LLC

Apollo ANRP Advisors (APO DC-GP), LLC
- Apollo ANRP Advisors (APO DC), L.P.

Apollo Energy Opportunity Co-Investors (DC-D) LLC

Apollo Credit Short Opportunities Co-Investors (D), LLC

Apollo Emerging Markets Debt Co-Investors (D) GP LLC
- Apollo Emerging Markets Debt Co-Investors (D) LP

Apollo Credit Income Co-Investors (D) LLC

Apollo U.S. Real Estate Advisors GP II, LLC
- Apollo U.S. Real Estate Advisors II, L.P.
  - Apollo U.S. Real Estate Fund II, L.P.
  - Apollo U.S. Real Estate Partners II (TE) L.P.
- AGRE U.S. Senior Living Advisors, L.P.
  - Bishop Senior Living Coinvest L.P.
  - AGRE MHC Coinvest L.P.

AGRE U.S. Real Estate Advisors GP, LLC
- AGRE U.S. Real Estate Advisors, L.P.

Apollo AGRE USREF Co-Investors (B), LLC

Apollo Tundra Advisors GP, LLC

Apollo Freedom Advisors GP LLC
- Apollo Freedom Advisors, LP
  - Freedom Parent LP
  - Freedom Parent Holdings LP
    - Freedom Grand Parent LLC

Apollo Pencil Advisors GP, LLC

Apollo VP Advisors GP, LLC

Apollo Eliant GP Advisors LLC
- Eliant Invest GP LP
  - Eliant Invest Holding LP

ARIS Special Limited Partner, LLC

Apollo Petros Advisors GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Petros Advisors, L.P.
  - Athene Petros Investor, L.P.

AA MMF 1 HOLDCO GP LLC
- AA MMF 1 HOLDCO LP

AA WH HoldCo GP, LLC
- AA WH HoldCo, L.P.

Apollo Concrete Advisors GP, LLC
- Apollo Concrete Advisors, L.P.
  - AA Concrete Investor, L.P.

AAA Aviation Advisors GP, LLC
- AAA Aviation Advisors, L.P.
  - AAA Aviation GP, LLC
    - AAA Aviation Holdings, L.P.
      - Skylign Aviation Holdings GP LLC

A-A Funding Holdco GP, LLC
- A-A Funding Holdco, L.P.
  - APH Funding 1, LLC
  - APH Funding 2, LLC
  - APH Funding 3, LLC

Apollo Diversified Opportunities Advisors GP, LLC
- Apollo Diversified Opportunities Advisors, L.P.
  - A-A Diversified Opportunities Fund (Y), L.P.
  - A-A Diversified Opportunities Fund (Z), L.P.

Apollo Cadma Advisors GP, LLC
- Apollo Cadma Advisors, L.P.
  - AP Cadma Holdings, L.P.

Mortgage Aggregator Series Trust Administrator, L.P. - Series A

Mortgage Aggregator Series Trust Administrator, L.P. - Series B

Mortgage Aggregator Series Trust Administrator, L.P. - Series C

Mortgage Aggregator Series Trust Administrator, L.P. - Series D

Apollo IDF Advisors GP LLC
- Apollo S3 Private Markets IDF Advisors, LP
  - Apollo S3 Private Markets IDF, LP
- Apollo Asset Backed IDF Advisors, LP
  - Apollo Asset Backed IDF, LP
- Apollo Aligned Alternatives IDF Advisors, LP
  - Apollo AAA IDF Series Feeder, LP
  - Apollo Aligned Alternatives IDF, LP
- Apollo Credit Strategies IDF Advisors, LP
  - Apollo Credit Strategies IDF, LP
  - Apollo Credit Strategies IDF Series Feeder, LP
- Apollo Debt Solutions IDF Advisors, LP
  - Apollo Debt Solutions IDF, LP
  - Apollo Debt Solutions IDF Series Feeder, LP
- Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP
  - Apollo Opportunistic Multi-Asset Credit IDF, LP
- Apollo Real Estate Income IDF Advisors, LP
  - Apollo Real Estate Income IDF, LP

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Total Return Fund IDF Advisors, LP
  - Apollo Total Return Fund IDF, LP
- Apollo Total Return Fund IG IDF Advisors, LP
  - Apollo Total Return Fund IG IDF, LP
- Apollo Cadma Advisors GP, LLC
  - Apollo Cadma Advisors, L.P.
    - AP Cadma Holdings, L.P.
- ALTRA GP S.a r.l.
- Apollo Hemingway Real Estate (Lux), GP S.a r.l.
- Auxo Holdings Advisors GP, LLC
- AAA Equipment Advisors GP, LLC
  - AAA Equipment Advisors, L.P.
    - AAA Equipment, L.P.
- Apollo Infrastructure Company LLC
- Apollo Infrastructure Company LLC - Series I
- Apollo Infrastructure Company LLC - Series II
- AP Infra Equity Holdings, LLC
- Apollo Belstar Aggregator GP LLC
  - Apollo Belstar Aggregator, L.P.
- AAA NNN Holdings Advisors GP, LLC
  - AAA NNN Holdings Advisors, L.P.
- Apollo Hostplus Credit GP, LLC
  - Apollo Hostplus Credit Partnership, L.P.
- Apollo European Private Credit Aggregator GP, LLC
  - Apollo European Private Credit Aggregator, L.P.
- Apollo Asset Backed Credit Company LLC
- Apollo Asset Backed Credit Company LLC - Series I
- Apollo Asset Backed Credit Company LLC - Series II
- AP Aoide SPV GP, LLC
- Mortgage Aggregator Series Trust Administrator, L.P. - Series E
- Apollo Libra Credit Opportunities Fund Advisors, LLC
  - Apollo Libra Co-Investors (D), L.P.
  - Apollo Libra Credit Opportunities Fund, L.P.
- Apollo Credit Opportunity Advisors III GP LLC
  - Apollo Credit Opportunity Advisors III LP
    - Apollo Credit Opportunity Fund III LP
- Apollo ST CLO Holdings GP, LLC
  - Apollo ST CLO Holdings, L.P.
- ST Holdings GP, LLC
  - Apollo ST Credit Strategies GP LLC
    - Apollo Credit Strategies Fund LP
  - Apollo ST Credit Partners GP LLC
    - Apollo Offshore Credit Fund (Levered) LP
    - Apollo Credit Fund (Levered) Aggregator B LP
    - Apollo Offshore Credit Fund (Unlevered) Aggregator B LP
    - Apollo Credit Fund (Levered) LP
- Apollo Incubator Advisors, LLC
- Apollo Asia Capital Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Asia Advisors, L.P.
Apollo Asia Administration, LLC
Apollo Oak Advisors GP, LLC
Apollo Oak Management, L.P.
Apollo Palmetto Management, LLC
Apollo Palmetto Advisors, L.P.
Apollo Palmetto Strategic Partnership, L.P.
Palmetto Athene Holdings (Cayman), L.P.
Apollo Palmetto Athene Partnership, L.P.
Apollo Palmetto Athene Advisors, L.P.
Apollo Thunder Co-Investors (D), LLC
AES Co-Investors II, LLC
Apollo Special Situations Advisors (APO DC-GP), LLC
Apollo Special Situations Advisors (APO DC), L.P.
Apollo Asia Real Estate Advisors (APO DC-GP), LLC
Apollo Asia Real Estate Advisors (APO DC), L.P.
Apollo AION Capital Partners (APO DC-GP), LLC
Apollo AION Capital Partners (APO DC), L.P.
AP Calliope (GP), LLC
AP Calliope GP, L.P.
Apollo Calliope Fund, L.P.
Apollo Zeus Strategic Co-Investors (DC-D), LLC
Apollo SK Strategic Co-Investors (DC-D), LLC
Apollo Total Return Co-Investors (D) GP LLC
Apollo Total Return Co-Investors (D) LP
APH HFA Holdings GP, Ltd.
APH HFA Holdings, L.P.
AGRE Asia Pacific Real Estate Advisors GP, Ltd.
AGRE Asia Pacific Real Estate Advisors, L.P.
AP Elmo Holdings GP, LLC
APH Holdings (DC), L.P.
Apollo Direct Lending Advisors III GP, LLC
Apollo Direct Lending Advisors III, L.P.
Apollo Direct Lending Fund III (Levered), L.P.
Apollo Direct Lending Fund III (Unlevered), L.P.
Apollo Direct Lending - Perpetual Advisors GP, LLC
Apollo Direct Lending - Perpetual Advisors, L.P.
Apollo Direct Lending - Perpetual Advisors (Overseas SLP), L.P.
Apollo Sports Capital Holdings GP, LLC
Apollo Equity Advisors GP, LLC
Apollo Equity Advisors, L.P.
Apollo Equity Partners Offshore (Lux) GP, S.a r.l.
AP Eagle Vertical GP, LLC
Irradiant Mortgage Aggregator GP, LLC
Irradiant Mortgage Opportunities Investors (B), L.P.
Irradiant ROP Fund GP, LLC
Irradiant Renewable Opportunities Partners, L.P.
Irradiant Renewable Opportunities Partners (TE), L.P.

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

PART 1 – ORGANIZATIONAL CHART

Irradiant Solutions Fund II GP, LLC
- Irradiant Orchid Investors, L.P.
- Irradiant Sidecar SOM, L.P.
- Irradiant TH Investors, L.P.
- IFRG Investors III, L.P.
- ISF II Feeder, L.P.
- Irradiant Solutions Fund II, L.P.

Irradiant BDG Investors GP, LLC
- Irradiant BDG Investors, L.P.

IFRG Investors GP, LLC
- IFRG Investors II, L.P.

Irradiant Solutions Fund GP, LLC
- Irradiant Solutions Fund, L.P.
- Irradiant Solutions Mini-Master Fund, L.P.
- Irradiant Solutions Offshore Fund, L.P.

IPCC GP, LLC
- IPCC Fund, L.P.

Apollo PCGF Advisors GP, LLC
- Apollo PCGF Advisors, L.P.

Apollo TPSF Co-Invest GP, LLC
- Apollo TPSF Violet Crown Partnership, L.P.

Apollo Grizzly Bear Credit Advisors GP, LLC

Apollo/Cavenham EMA Capital Management II, LLC
- Apollo/Cavenham EMA Advisors II, L.P.
  - Apollo/Cavenham European Managed Account II, L.P.

Apollo Multi-Credit Fund GP (Lux) S.a r.l.
- Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF

Apollo Emerging Markets Debt Advisors GP LLC

Apollo MAC Replacement Advisors GP, LLC
- Apollo Total Return Advisors L.P.
  - Apollo Total Return (Onshore), L.P.
  - Apollo Multi Asset Credit Replacement (Exempt), L.P.
  - Apollo Multi Asset Credit Replacement (Master), L.P.

Apollo Total Return Enhanced Advisors GP LLC
- Apollo Total Return Enhanced Advisors LP

Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC
- Apollo Tactical Value SPN Advisors (APO DC), L.P.
  - Apollo Tactical Value SPN Investments, L.P.

Apollo Moultrie Capital Management, LLC
- Apollo Moultrie Credit Fund Advisors, L.P.
  - Apollo Moultrie Credit Fund, L.P.

Apollo Europe Capital Management, Ltd.
- Apollo Europe Advisors, L.P.

Apollo SK Strategic Advisors, LLC
- Apollo SK Strategic Advisors, L.P.
  - Apollo SK Strategic Investments, L.P.

Apollo Zeus Strategic Advisors, LLC
- Apollo Zeus Strategic Advisors, L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Zeus Strategic Investments, L.P.

AES Advisors II GP, LLC
- AES Advisors II, L.P.
  - AESI II, L.P.

Apollo Thunder Advisors GP, Ltd.
- Apollo Thunder Advisors, L.P.
  - Apollo Thunder Partners, L.P.

Apollo EPF II Capital Management (APO DC-GP), LLC
- Apollo EPF Advisors II (APO DC), L.P.
- EPF II Team Carry Plan (APO DC), L.P.
- Lapithus EPF II Team Carry Plan (APO DC), L.P.
- Apollo EPF III Capital Management (APO DC-GP), LLC
- Apollo EPF Advisors III (APO DC), L.P.

RWNIH-ALL Advisors, LLC

Apollo SPN Capital Management (APO DC-GP), LLC
- Apollo SPN Advisors (APO DC), L.P.

Apollo ANRP Advisors III (P1 APO DC-GP), LLC
- Apollo ANRP Advisors III (P1 APO DC), L.P.
  - Apollo Natural Resources Partners (P1) III, L.P.

Apollo MidCap Holdings (Cayman) III GP, Ltd.
- Apollo MidCap Holdings (Cayman) III, L.P.
- Apollo MidCap Holdings (Cayman) IV, L.P.

AOP Advisors GP, LLC
- Apollo Direct Lending Advisors, L.P.
  - Apollo Direct Lending Advisors (Lux) GP, S.a r.l.
    - Apollo Direct Lending Fund - Europe (Levered USD), SCSp
    - Apollo Direct Lending Fund - Europe (Unlevered EUR), SCSp
    - Apollo Direct Lending Fund - Europe (Unlevered GBP), SCSp
    - Apollo Direct Lending Fund (Lux) II, SCSp
    - Apollo Direct Lending Fund (Lux), SCSp
  - Apollo Direct Lending Fund (Overseas), L.P.
  - Apollo Direct Lending Fund, L.P.
  - Apollo Direct Lending Finance Partners, L.P.

ASOP Advisors GP, LLC
- Apollo Strategic Origination Advisors, L.P.

Apollo Hybrid Value Advisors (APO DC-GP), LLC
- Apollo Hybrid Value Advisors (APO DC), L.P.

Apollo Athene Strategic Partnership Advisors, LLC
- A-A Offshore (AAA), L.P.
- Apollo Athene Strategic Partnership, L.P.

Apollo Infra Equity Advisors (APO DC-GP), LLC
- Apollo Infra Equity Advisors (APO DC), L.P.
  - Apollo Infra Equity US Fund, L.P.
  - Apollo Infra Equity Feeder Fund (Non-US), L.P.
  - Apollo Infra Equity Feeder Fund (TE), L.P.
- Apollo Infra Equity Advisors (APO DC UT), L.P.

Athene Momentum Investment Advisors GP, LLC
- Athene Momentum Investment Advisors, L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Athene Momentum Investor, L.P.
- Apollo Advisors VIII (APO DC-GP), LLC
  - Apollo Advisors VIII (APO DC), L.P.
- Apollo ANRP Advisors II (APO DC-GP), LLC
  - Apollo ANRP Advisors II (APO DC), L.P.
- Apollo Navigator Advisors I (APO DC-GP), LLC
- Apollo Infrastructure Opportunities Advisors II GP, LLC
  - Apollo Infrastructure Opportunities Advisors II, L.P.
    - Apollo Infrastructure Opportunities Fund II, L.P.
    - Apollo Infrastructure Opportunities Fund II (TE 892), L.P.
    - Apollo Infrastructure Opportunities Fund II (Overseas), L.P.
    - Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.
      - Apollo Infrastructure Opportunities Fund II (Lux), SCSp
    - AP Picard Pref Holdings, L.P.
    - AIOF II Njord Debt Aggregator, L.P.
    - Apollo Infrastructure Opportunities II Co-Investors (B) (TE 892), L.P.
  - AIOF II Thor Co-Invest GP, LLC
    - AIOF II Thor Co-Invest Feeder (DC), L.P.
  - AIOF II Thor Aggregator, L.P.
- Apollo Structured Credit Recovery Advisors III LLC
- Apollo COF I Capital Management, LLC
  - Apollo Credit Opportunity Advisors I, L.P.
  - Apollo Credit Opportunity CM Executive Carry I, L.P.
- Apollo COF II Capital Management, LLC
  - Apollo Credit Opportunity Advisors II, L.P.
  - Apollo Credit Opportunity CM Executive Carry II, L.P.
- Apollo EPF IV Capital Management, LLC
  - Apollo EPF Advisors IV, L.P.
    - AP EPF IV Holdings D VII, L.P.
    - Apollo European Principal Finance Fund IV (Master Euro B1), L.P.
    - Apollo European Principal Finance Fund IV (Master Dollar B), L.P.
    - Apollo European Principal Finance Fund IV (Dollar A), L.P.
    - Apollo European Principal Finance Fund IV (Euro B1), L.P.
    - Apollo European Principal Finance Fund IV (Dollar B), L.P.
    - Apollo EPF IV (Lux) GP, S.a r.l.
      - Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp
      - Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp
    - AP EPF IV Holdings C I, L.P.
    - AP EPF IV Holdings C II, L.P.
    - AP EPF IV Holdings D I, L.P.
    - AP EPF IV Holdings D II, L.P.
- Apollo Core Infrastructure Advisors GP, LLC
  - Apollo Core Infrastructure Advisors, L.P.
    - Apollo StarMoon CEPF Co-Invest (Overseas), L.P.
    - Apollo StarMoon CEPF Co-Invest, L.P.
      - Apollo Core Infrastructure Aggregator, LLC
- ACC Advisors D, LLC
- AAA Associates (Co-Invest VII GP), Ltd.

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

PART 1 – ORGANIZATIONAL CHART

- AAA Associates (Co-Invest VII), L.P.
- AGRE GP Holdings, LLC
  - CPI 2005 Asia Pacific Carried Interest Program, L.P.
  - CPI 2005 Global Carried Interest Program, L.P.
  - CPI Capital Partners Asia Pacific GP, Ltd.
    - CPI Asia G-Fdr General Partner GmbH
    - CPI Capital Partners Asia Pacific, L.P.
    - CPI Capital Partners Asia Pacific (Cayman), L.P.
    - CPI Capital Partners Asia Pacific (Delaware), L.P.
    - CPI CP Asia TE, L.P.
  - CPI 2005 European Carried Interest Program, L.P.
  - CPI European Carried Interest, L.P.
  - CPI European Fund GP LLC
    - CPI Capital Partners Europe, L.P.
    - CPI Capital Partners Europe (NFR), L.P.
    - CPI Capital Partners Europe (Delaware), L.P.
  - CPI Capital Partners Europe GP Ltd.
    - CPI Capital Partners Europe (Cayman), L.P.
    - CPI CCP EU-T Scots LP
  - CPI 2005 North America Carried Interest Program, L.P.
  - CPI NA GP LLC
- Apollo Royalties Advisors I GP, LLC
  - Apollo Royalties Advisors I, L.P.
    - Apollo Royalties Feeder Fund I, L.P.
    - Apollo Royalties Fund I, L.P.
    - Apollo Royalties Feeder Fund I-L, L.P.
- Apollo Structured Credit Recovery Advisors III (APO DC) LLC
- Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC
  - Apollo Lincoln Fixed Income Advisors (APO DC), L.P.
    - Apollo Lincoln Fixed Income Fund, L.P.
- Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC
  - Apollo Lincoln Private Credit Advisors (APO DC), L.P.
    - Apollo Lincoln Private Credit Fund, L.P.
- Apollo Energy Opportunity Advisors (APO DC) GP LLC
  - Apollo Energy Opportunity Advisors (APO DC) LP
- Apollo Franklin Advisors (APO DC-GP), LLC
  - Apollo Franklin Advisors (APO DC), L.P.
    - Apollo Franklin Partnership, L.P.
- Apollo Tower Credit Advisors (DC-GP), LLC
  - Apollo Tower Credit Advisors (DC), L.P.
- Apollo SVF Capital Management, LLC
  - Apollo SVF Advisors, L.P.
    - Apollo SVF Administration, LLC
- Apollo Value Capital Management, LLC
  - Apollo Value Advisors, L.P.
    - Apollo Value Administration, LLC
- ACE Credit Advisors GP, LLC
  - ACE Credit Advisors, LP

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo S3 Equity & Hybrid Solutions Offshore Fund (U), L.P.
- Apollo S3 Equity & Hybrid Solutions Fund, L.P.
- Apollo S3 Equity & Hybrid Solutions Fund (TE 892), L.P.
- Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (D), L.P.
- Apollo S3 Equity & Hybrid Solutions Fund (MS I), L.P.
- Apollo S3 Equity & Hybrid Solutions Offshore Fund, L.P.
- Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.
  - Apollo S3 Private Markets (Master) SCSp
  - Apollo S3 Equity & Hybrid Solutions Offshore Fund (Lux), SCSp
- Apollo S3 Credit Solutions Advisors II, L.P.
  - Apollo S3 Credit Solutions Fund II, L.P.
  - Apollo S3 Credit Solutions Fund II (TE 892), L.P.
  - Apollo S3 Credit Advisors Holdings II, L.P.

Apollo Infrastructure Opportunities Advisors III GP, LLC

- Apollo Infrastructure Opportunities Advisors III, L.P.
  - Apollo Infrastructure Opportunities Fund III, L.P.
  - Apollo Infrastructure Opportunities Fund III (TE 892), L.P.
  - Apollo Infrastructure Opportunities Fund III (Overseas), L.P.
  - Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.
    - Apollo Infrastructure Opportunities Fund III (Lux), SCSp
  - Apollo Infrastructure Opportunities III Feeder (DE-I), L.P.
  - AIOF III ICOV, L.P.
  - AIOF III ICOV (TE 892), L.P.
  - AIOF III ICOV (Overseas), L.P.
  - Apollo Infrastructure Opportunities III Co-Investors (B), L.P.

Apollo Excelsior PE Ultimate GP, LLC

- Apollo Excelsior PE Advisors, L.P.

Apollo ABF Advisors GP, LLC

- Apollo Asset-Backed Finance Advisors, L.P.
  - ABF International Structured Securities Sub-Aggregator VII, L.P.
  - ABF Residential Loan Sub-Aggregator VI, L.P.
  - ABF Residual Interests Sub-Aggregator VIII, L.P.
  - ABF Treasury Sub-Aggregator III, L.P.
  - ABF Treasury Sub-Aggregator IV, L.P.
  - ABF Structured Securities Sub-Aggregator I, L.P.
  - ABF Structured Securities Sub-Aggregator II, L.P.
  - ABF Whole Loan Sub-Aggregator V, L.P.
  - Apollo Asset-Backed Finance Fund, L.P.
  - Apollo Asset-Backed Finance Overseas Fund, L.P.

Apollo Origination Advisors II GP, LLC

- Apollo Direct Lending Advisors II, L.P.

ACTC Advisors GP, LLC

- Apollo ACT Capital Advisors, L.P.
  - Apollo ACT Capital Advisors (Lux) GP, S.a r.l.
    - Apollo ACT Capital Intermediate (Lux), SCSp
    - Apollo ACT Capital Fund (Lux), SCSp
  - Apollo ACT Capital Fund, L.P.
  - Apollo ACT Capital Overseas I, L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo ACT Capital Overseas II, L.P.
- Apollo Jade Advisors GP, LLC
- Apollo GLDC Advisors GP, LLC
  - Apollo GLDC Advisors, L.P.
    - Apollo GLDC Fund, L.P.
    - Apollo GLDC Overseas Fund, L.P.
- Apollo Clean Transition Equity Partners II (Cayman Advisors GP), LLC
- Apollo Chariot Advisors, LLC
  - Apollo Chariot Fund, L.P.

AMH Holdings GP, Ltd.
- AMH Holdings (Delaware), L.P.
- AP Alignment, L.P.

Apollo Management Holdings GP, LLC
- Apollo Management Holdings, L.P.
  - Petros II Parent LLC
  - AMAPS 7 LLC
    - AMAPS 7 SMA (FC) GP LLC
    - AMAPS 7 SMA LLC
      - AMAPS 7 SMA (DC) LLC
  - Apollo Institutional Intermediation Services LLC
  - AMAPS 5 LLC
    - AMAPS 5 SMA LLC
      - AMAPS 5 SMA (DC) LLC
    - AMAPS 5 SMA (FC) GP LLC
  - AP Overseer Cayman, LLC
  - AMAPS 4 LLC
    - AMAPS 4 SMA (DIA) LLC
      - AMAPS 4 SMA (DIA DC) LLC
    - AMAPS 4 SMA LLC
      - AMAPS 4 SMA (DC) LLC
    - AMAPS 4 SMA (FC) GP LLC
  - Apollo Global Securities Holdings Limited
    - Apollo Global Securities Intermediate GP, LLC
      - Apollo Global Securities Intermediate, L.P.
  - AMAPS 3 LLC
    - AMAPS 3 SMA LLC
      - AMAPS 3 SMA (DC) LLC
    - AMAPS 3 SMA (FC) GP LLC
  - Apollo MPS Management, LLC
  - AMAPS 1 LLC
  - Apollo Colt Advisors, LLC
    - Apollo Colt Partnership, L.P.
  - Apollo CERPI Management LLC
  - Apollo Management GP, LLC
    - Apollo Management III, L.P.
      - AIF XI Management, LLC
      - Apollo ANRP Management III, LLC
      - AIF III Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Management III, L.P.
Apollo Management IV, L.P.
AIF V Management, LLC
Apollo Management V, L.P.
AIF VI Management, LLC
Apollo Management VI, L.P.
AIF VII Management, LLC
Apollo Management VII, L.P.
Apollo Management (AOP) VII, LLC
AIF VIII Management, LLC
Apollo Management VIII, L.P.
Apollo Uniform GP, LLC
AIF IX Management, LLC
Apollo Management IX, L.P.
Apollo Management (AOP) IX, LLC
AP IX Tiger Holdings GP, LLC
Apollo Special Situations Management, LLC
Apollo Special Situations Management, L.P.
Apollo HD Management GP, LLC
Apollo HD Management, L.P.
Apollo Hybrid Value Management GP, LLC
Apollo Hybrid Value Management, L.P
Apollo Infra Equity Management GP, LLC
Apollo Infra Equity Management L.P.
Apollo Infrastructure Opportunities Management II GP, LLC
Apollo Infrastructure Opportunities Management II, L.P.
Apollo Hybrid Value Management GP II, LLC
Apollo Hybrid Value Management II, L.P.
Apollo Impact Mission Management GP, LLC
Apollo Impact Mission Management, L.P.
AA GP Solutions Management GP, LLC
AA GP Solutions Management, L.P.
Apollo Core Infrastructure Management GP, LLC
Apollo Core Infrastructure Management, L.P.
AIF X Management, LLC
Apollo Management X, L.P.
Apollo Clean Transition Equity Partners Management GP, LLC
Apollo Clean Transition Equity Partners Management, L.P.
Apollo Infrastructure Opportunities Management GP, LLC
Apollo Infrastructure Opportunities Management, L.P.Apollo Global Securities, LLC
Apollo Global Funding, LLC
Apollo Administrative Agency LLC
AP TSL Funding, LLC
Apollo Capital Management GP, LLC
Apollo Investment Management, L.P.
Apollo Rad Management, LLC
Irradiant Solutions Manager, L.P.
IPCC Advisor, LP

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

PART 1 – ORGANIZATIONAL CHART

- Irradiant LP, LLC
- Apollo Canada Advisors ULC
- APO Shelf 1 GP, LLC
  - APO Shelf 2, L.P.
- Apollo Accord Management, LLC
- Apollo Accord Management II, LLC
- Apollo Accord Management III, LLC
- Apollo Atlas Management, LLC
- ACF Europe Management, LLC
  - Apollo Credit Funds ICAV
- Apollo Total Return Enhanced Management LLC
- Apollo MAC Replacement Management, LLC
  - Apollo Multi Asset Credit Replacement (Offshore), Ltd.
- Apollo Longevity, LLC
- Apollo Credit Opportunity Management, LLC
- Apollo Credit Opportunity Management III LLC
- Apollo Credit Income Management LLC
- Apollo Energy Yield Management LLC
- Apollo Energy Opportunity Management LLC
- Apollo Emerging Markets Debt Management LLC
  - Apollo Emerging Markets Debt Fund Ltd
- Apollo Lincoln Fixed Income Management, LLC
- Financial Credit Investment I Manager, LLC
- Financial Credit Investment II Manager, LLC
- Apollo Palmetto Athene Management, LLC
- Apollo Credit Short Opportunities Management, LLC
- Apollo Incubator Management, LLC
- Apollo Emerging Markets, LLC
- Apollo Structured Credit Recovery Management III LLC
- Apollo Zeus Strategic Management, LLC
- Apollo Maritime Management, LLC
- Apollo Kings Alley Credit Fund Management, LLC
- Apollo Tower Credit Management, LLC
  - ATCF HoldCo S.à r.l.
- Apollo Thunder Management, LLC
- Apollo A-N Credit Management, LLC
- Apollo Emerging Markets Fixed Income Strategies Management, LLC
- Apollo Lincoln Private Credit Management, LLC
- Apollo Capital Credit Management, LLC
  - Apollo BSL Management, LLC
  - Apollo Credit Management (CLO), LLC
  - Apollo Credit Management (Senior Loans), LLC
  - Apollo Credit Management (Senior Loans) II, LLC
- Apollo Credit Management (European Senior Debt), LLC
- ST Management Holdings, LLC
  - Apollo ST Debt Advisors LLC
    - Stone Tower CDO II Ltd.
    - Stone Tower CDO III Ltd.

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo ST Capital LLC
- Apollo ST Operating LP
  - Apollo ST Fund Management LLC
    - Apollo Credit Strategies Master Fund Ltd.
    - Apollo Offshore Credit Strategies Fund Ltd.
    - Apollo Credit Fund (Levered) Aggregator A Ltd.
    - Apollo Credit Funding VI Ltd.
    - Apollo Offshore Credit Fund Ltd.
  - Stone Tower Europe LLC

Apollo European Strategic Management GP, LLC
- Apollo European Strategic Management, L.P.

Apollo SPN Management, LLC

ARM Manager, LLC

Apollo Franklin Management, LLC

Apollo Centre Street Management, LLC

Apollo SK Strategic Management, LLC

GSAM Apollo Holdings, LLC
- Gulf Stream Asset Management LLC
  - Gulf Stream - Compass CLO 2007, Ltd.
  - Gulf Stream - Compass CLO 2007, Inc.
  - Gulf Stream - Rashinban CLO 2006-I, Ltd.
  - Gulf Stream - Rashinban CLO 2006-I, LLC
  - Gulf Stream - Sextant CLO 2007-1, Ltd.
  - Gulf Stream - Sextant CLO 2007-1, Inc.
  - Neptune Finance CSS, Ltd.
  - Neptune Finance CSS, Inc.

Apollo European Credit Management GP, LLC
- Apollo European Credit Management, L.P.

ACC Management, LLC
- Apollo Investment Management, L.P.
  - MidCap Financial Investment Corporation

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

PART 1 – ORGANIZATIONAL CHART

AIM Pool Investors, L.P.
Apollo SVF Management GP, LLC
Apollo SVF Management, L.P.
Apollo Value Management GP, LLC
Apollo Value Management, L.P.
Apollo Asia Management GP, LLC
Apollo Asia Management, L.P.
Apollo Management Singapore Pte. Ltd.
ATR Asia Credit VCC
Apollo Management Korea Limited
AEM GP, LLC
Apollo Europe Management, L.P.
Apollo EPF Management GP, LLC
Apollo EPF Management, L.P.
Apollo EPF Management II GP, LLC
Apollo EPF Management II, L.P.
Apollo EPF Management III, LLC
Apollo Credit Liquidity Management GP, LLC
Apollo Credit Liquidity Management, L.P.
Apollo APC Management GP, LLC
Apollo APC Management, L.P.
Apollo India Credit Opportunity Management, LLC
AION Capital Management Limited
AION Capital Partners Limited
AION Feeder I Ltd.
AION Feeder II Ltd.
AION Feeder III Ltd.
AION Feeder IV Ltd.
AION Co-Investors (A) Ltd
AION Co-Investors (C) Ltd
Apollo/Cavenham EMA Management II, LLC
Apollo TRF MP Management, LLC
Apollo TRF CM Management, LLC
Apollo KP Management, LLC
Apollo Structured Credit Recovery Management IV LLC
Apollo Delos Investments Management, LLC
Apollo Oasis Management, LLC
ACE Credit Management, LLC
Financial Credit Investment IV Manager, LLC
Apollo Tail Convexity Management, LLC
Apollo European Middle Market Private Debt Management, LLC
Apollo ADIP Management, LLC
Apollo Revolver Management, LLC
Apollo Revolver Management, L.P.
AP Kent Management, LLC
Apollo Navigator Management I, LLC
Apollo Chiron Management, LLC
Apollo PPF Credit Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo WCH Management, LLC
Apollo Royalties Management I, LLC
Apollo Accord Management IV GP, LLC
Apollo Accord Management IV, L.P.
Apollo Life Asset GP, LLC
Apollo Life Asset, L.P.
AISG GP Ltd.
AISG Holdings LP
Apollo Insurance Solutions Group LP
Apollo Accord Management III B GP, LLC
Apollo Accord Management III B, L.P.
Apollo PPF Credit Strategies Management, LLC
AOP Capital Management, LLC
Apollo Direct Lending Management, L.P.
ASOP Capital Management, LLC
Apollo M-EDL Management, L.P.
Apollo Strategic Origination Management, L.P.
Apollo Tundra Management GP, LLC
Apollo Tundra Management, L.P.
Apollo Freedom Management GP LLC
Apollo Freedom Management LP
Apollo Olive Management GP, LLC
Apollo Olive Management L.P.
Apollo Primrose Investment Management, LLC
Apollo Pencil Management GP, LLC
Apollo Pencil Management, L.P.
Apollo HGA Management GP, LLC
Apollo HGA Management, L.P.
Apollo Revolver Management GP II, LLC
Apollo Revolver Management II, L.P.
Apollo European Direct Lending GP, LLC
Apollo European Direct Lending Management, L.P.
Apollo Eliant Management GP LLC
Eliant Invest Management LP
Apollo Oak Management GP, LLC
Apollo SPAC Management I GP, LLC
Apollo SPAC Management I, L.P.
Apollo Credit Secondaries I Management GP, LLC
Apollo Credit Secondaries I Management, L.P.
Apollo Accord+ Management GP, LLC
Apollo Accord+ Management, L.P.
AP IS Manager, LLC
AP Chestnut, LLC
AP Maple, LLC
Apollo Wessex Management GP, LLC
Apollo Wessex Management, L.P.
Apollo Petros Management GP, LLC
Apollo Petros Management, L.P.

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

PART 1 – ORGANIZATIONAL CHART

Apollo IG Replacement Management GP, LLC
Apollo IG Replacement Management, L.P.
Apollo HA IG Management GP, LLC
Apollo HA IG Management, L.P.
Apollo Extreme Management GP, LLC
Apollo Extreme Management, L.P.
Apollo Revolver Management II (ATH) GP, LLC
Apollo Revolver Management II (ATH), L.P.
AP Gemini, LLC
Apollo Otter Management GP, LLC
Apollo Otter Management, L.P.
Apollo Accord Management V GP, LLC
Apollo Accord Management V, L.P.
Apollo Concrete Management GP, LLC
Apollo Concrete Management, L.P.
Apollo PK Air Management GP, LLC
Apollo PK Air Management, L.P.
Apollo Alster Management, LLC
Apollo Capital Management Funding, LLC
ACMP Capital Management, LLC
Apollo Capital Markets Management, L.P.
Apollo Aligned Alternatives Management GP, LLC
Apollo Aligned Alternatives Management, L.P.
Apollo Excelsior Management GP, LLC
Apollo Excelsior Management, L.P.
Apollo Digital Origin Management GP, LLC
Apollo Digital Origin Management, L.P.
Sliders Management GP, LLC
Sliders Management, L.P.
Apollo S3 Management, L.P.
Apollo S3 Equity & Hybrid Solutions Management, L.P.
Apollo S3 Credit Solutions Management II, L.P.
Apollo S3 RIC Management, L.P.
Apollo Finance Aggregator LLC
Apollo Cadma Management GP, LLC
Apollo Cadma Management, L.P.
Apollo ACT Capital Management GP, LLC
Apollo ACT Capital Management, L.P.
Apollo EGY Management, LLC
AASP Management GP, LLC
AASP Management, LP
Apollo Asset-Backed Finance Management GP, LLC
Apollo NL ABF Advisors GP, LLC
Apollo Asset-Backed Finance Management, L.P.
Apollo Delphi Management GP, LLC
Apollo Delphi Management, L.P.
Apollo Origination Partnership Management GP, LLC
Apollo Commodities Management GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Commodities Management, L.P.
  - Apollo Royalties Management, LLC
- Apollo International Management GP, LLC
  - Apollo Europe Management, L.P.
    - Apollo Alternative Assets GP Limited
      - Apollo Alternative Assets, L.P.
    - Apollo Credit Management International Limited
    - Apollo Investment Consulting, LLC
    - Apollo International Management (India), LLC
    - Apollo India Services LLP
    - AMI (Holdings), LLC
      - ATCF Member Limited
        - ATCF (Cayman) GP, LLC
          - ATCF (Cayman), L.P.
- Apollo Global Real Estate Management GP, LLC
  - Apollo Global Real Estate Management, L.P.
    - Apollo Asia Real Estate Management LLC
    - AGRE Hong Kong Management, LLC
      - Venator Real Estate Capital Partners (Hong Kong) Limited
        - Venator Investment Management Consulting (Shanghai) Limited
    - ACREFI Management, LLC
      - Apollo Commercial Real Estate Finance, Inc.
    - AGRE Asia Pacific Management, LLC
      - AGRE Asia Pacific Legacy Management, LLC
    - AGRE NA Management, LLC
      - AGRE NA Legacy Management, LLC
    - AGRE Europe Management, LLC
      - AGRE Europe Legacy Management, LLC
    - AGRE-E Legacy Management, LLC
    - AGRE-E2 Legacy Management, LLC
    - AGRE CMBS Management LLC
    - AGRE CMBS Management II LLC
    - 2012 CMBS-I Management LLC
    - 2012 CMBS-II Management LLC
    - 2012 CMBS-III Management LLC
    - AGRE-CRE Debt Manager, LLC
      - AGRE Debt Fund I GP, Ltd.
        - AGRE Debt Fund I, L.P.
    - Apollo Net Lease Co., LLC
      - NNN Investor 1, L.P.
      - NNN Investor 2 (AUTO), L.P.
      - NNN Opportunities Fund, L.P.
        - AX I Depositor, LLC
        - AX DG San Antonio LeaseCo, LLC
      - NNN Opportunities Fund IV, L.P.
    - AGRE U.S. Senior Living Management, LLC
    - Apollo NA Management III, LLC
    - Apollo IPF Real Estate Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Asia Management II Advisors, LLC
Apollo Asia Management II, L.P.
Apollo EPF Management IV GP, LLC
Apollo EPF Management IV, L.P.
ARIS Management, LLC
Apollo Shore Management GP, LLC
Apollo Shore Management, L.P.
A-AC RML-EBO Manager, LLC
A-AC EBO Depositor, LLC
Apollo 100 West Putnam Management, LLC
Apollo Gretel Management GP, LLC
Apollo Gretel Management, L.P.
VLS Management LLC
Apollo RE Exchange, LLC
AX Essential Retail Portfolio Manager, LLC
AX DG St. Louis Manager, LLC
AMH Servicing, LLC
AP Partnership Representative, LLC
Apollo Intermediary Services, LLC
AP Land Services GP, LLC
AP Land Services, L.P.
Apollo Investment Administration, LLC
Griffin Capital Securities, LLC
ACS GP, LLC
MICAD Account (Cayman), LP
Apollo ACS Holdings, L.P.
Apollo Capital Markets Partnership, L.P.
Apollo Capital Markets Partnership (Offshore), L.P.
ACMP Account (M) US, L.P.
Apollo ARIS Holdings LLC
APO SNova Holdings GP, LLC
APO SNova Holdings, L.P.
Apollo International Finance GP, LLC
Apollo International Finance, L.P.
Apollo International Finance II LLC
Apollo International Finance III Ltd

<u>Non-AGM Consolidated Affiliated Funds and Management Entities</u>

Apollo Capital Management I, Inc.
Apollo Advisors, L.P.
Apollo Capital Management II, Inc.
Apollo Advisors II, L.P.

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							2012 CMBS-I GP LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	4
							2012 CMBS-I Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							2012 CMBS-II GP LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							2012 CMBS-II Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							2012 CMBS-III GP LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							2012 CMBS-III Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1042277		1546991		A-A Asia Private Credit Fund (Feeder), L.P.	DE	NIA	Apollo APC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1132387				AAA Associates (Co-Invest VII GP), Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1132421				AAA Associates (Co-Invest VII), L.P.	CYM	NIA	AAA Associates (Co-Invest VII GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			43-2105941		1512709		AAA MIP Limited	GGY	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3152048				ACC Advisors A/B, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3246133				ACC Advisors C, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0836200				ACC Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACMF (Lux) S.a r.l.	LUX	NIA	Apollo Credit Fund (Levered) Aggregator A Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACREFI Cash Management, LLC	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1506299				ACREFI Holdings J-I, LLC	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1506373				ACREFI Holdings J-II, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACREFI Holdings U-1, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1049849				ACREFI I TRS, Inc.	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1007854				ACREFI II TRS, Ltd.	CYM	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1044468				ACREFI Lender, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1014102		1473508		ACREFI Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2440782				ACREFI Mezzanine, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0796167				ACREFI Mortgage Lending, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1034761				ACREFI Operating, LLC	DE	NIA	Apollo Commercial Real Estate Finance, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACSMF (Lux) S.a r.l.	LUX	NIA	Apollo ST Fund Management LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-0371234				AEC (Lux) S.a r.l.	LUX	NIA	Apollo European Credit Master Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEC Europe GP, Ltd.	CYM	NIA	AEC (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEC Europe, L.P.	CYM	NIA	AEC Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Leroy DH GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-5007017				AEM GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1016583				AES (Lux) S.a r.l.	LUX	NIA	AESI (Holdings) II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AES Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1198871				AES Advisors II, L.P.	CYM	NIA	AES Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AES Co-Investors II, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AES Europe GP, Ltd.	CYM	NIA	AES (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AES Europe, L.P.	CYM	NIA	AES Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1199115				AESI (Holdings) II, L.P.	CYM	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AESI (Subsidiary) II, Ltd.	CYM	NIA	AESI II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AESI II (Lux) S.a r.l.	LUX	NIA	AESI (Holdings) II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AESI II Europe GP, Ltd.	CYM	NIA	AESI II (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AESI II Europe, L.P.	CYM	NIA	AESI II Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AESI II Ohana Inc.	DE	NIA	AESI II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1198890				AESI II, L.P.	CYM	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1008314				AGM Incentive Pool, L.P.	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0587427				AGM India Advisors Private Limited	IND	NIA	Apollo Advisors (Mauritius) Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0472664				AGM Management, LLC	DE	NIA	BRH Holdings GP, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1008321				AGM Marketing Pool, L.P.	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE - CRE Debt Manager, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE - DCB, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE-E Legacy Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE - E2 Legacy Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Asia Pacific Legacy Management, LLC	DE	NIA	AGRE Asia Pacific Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Asia Pacific Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1063689				AGRE Asia Pacific Real Estate Advisors GP, Ltd	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1063702				AGRE Asia Pacific Real Estate Advisors, L.P.	CYM	NIA	AGRE Asia Pacific Real Estate Advisors GP, Ltd	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE CMBS GP II LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1910519				AGRE CMBS GP LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE CMBS Management II LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
					1504442		AGRE CMBS Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt Fund I GP, Ltd.	CYM	NIA	AGRE - CRE Debt Manager, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
					1532770		AGRE Debt Fund I, L.P.	CYM	NIA	AGRE Debt Fund I GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - 111 W 57, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I-Canary Wharf Holdings S.a r.l.	LUX	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-0383945				AGRE Europe Co-Invest Advisors GP, LLC	MHL	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Europe Co-Invest Advisors, L.P.	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0799743				AGRE Europe Co-Invest Advisors, L.P., with respect to Series GSS thereof	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0799781				AGRE Europe Co-Invest Advisors, L.P., with respect to Series CAI thereof	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0795516				AGRE Europe Co-Invest Management GP, LLC	MHL	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Europe Co-Invest Management, L.P.	MHL	NIA	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Europe Co-Investors (A), L.P.	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0799808				AGRE Europe Co-Investors (A), L.P., with respect to Series CAI thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0799772				AGRE Europe Co-Investors (A), L.P., with respect to Series GSS thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0799739				AGRE Europe Co-Investors (A), L.P., with respect to Series Prime thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Europe Legacy Management, LLC	DE	NIA	AGRE Europe Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0902940				AGRE Europe Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE GP Holdings, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AGRE GS Blue Ash Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE NA Legacy Management, LLC	DE	NIA	AGRE NA Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE NA Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1053582				AGRE U.S. Real Estate Advisors Cayman, Ltd.	CYM	NIA	AGRE U.S. Real Estate Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE U.S. Real Estate Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0781255				AGRE U.S. Real Estate Advisors, L.P.	CYM	NIA	AGRE U.S. Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE VPCV Williams Square Investor L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AH Partners GP, Ltd.	CYM	NIA	AIF VI Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AH Partners, L.P.	CYM	NIA	AH Partners GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0836223				AIC Co-Investors, LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0878544				AIC Spotted Hawk Holdings, LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1195117				AIE III Holdings, Ltd.	CYM	NIA	AP Investment Europe III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIE III Investments, L.P.	DE	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-4021004				AIF Hexion Holdings, L.P.	DE	NIA	AIF IV Hexion GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIF Hexion Holdings, L.P.	DE	NIA	AIF IV Hexion GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8382936				AIF III Management, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIF IV Hexion GP, LLC	DE	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8382903		1397764		AIF V Management, LLC	NY	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0603270				AIF VI ALS Holdings (FC), LLC	AIA	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0482836		1513821		AIF VI Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8256662				AIF VI Management Pool Investors, L.P.	DE	NIA	AIF VI Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-2903267		1435155		AIF VI Management, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0673211		1475358		AIF VII Management, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1203967				AIF VIII (Euro AIV), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1204173				AIF VIII (Euro FC), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIF VIII Asia Intermediate, LLC	AIA	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1143756				AIF VIII Euro Holdings (I), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1143597				AIF VIII Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1203591				AIF VIII Euro Leverage, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIF VIII Management, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8256431				AIM Pool Investors, L.P.	DE	NIA	ACC Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1051496				AION Capital Management Limited	MRT	NIA	Apollo India Credit Opportunity Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1031481				AION Capital Partners Limited	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1253781				AION Class B Investment Trust	MUS	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1057464				AION Co-Investors (A) Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1057650				AION Co-Investors (C) Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AION Co-Investors (D) Ltd	MRT	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AION Direct Private Limited	MRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1057658				AION Direct Singapore Pte. Ltd.	SGP	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AION Feeder I Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AION Feeder II Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1057424				AION Feeder III Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AION Feeder IV Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIP Investment Advisors Private Limited	IND	NIA	AION Capital Management Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1057816				AION Investments Private Limited	MRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aion Jyoti Holdings, Corp.	DE	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Aion Jyoti, LLC	DE	NIA	AION Capital Partners Limited	Ownership	99.980	AGM; M. Rowan; L. Black	NO	
							Aion Jyoti, LLC	DE	NIA	Aion Jyoti Holdings, Corp.	Ownership	0.020	AGM; M. Rowan; L. Black	NO	
							ALME Loan Funding IV B.V.	NLD	NIA	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ALME Loan Funding V B.V.	NLD	NIA	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMH Holdings GP, Ltd.	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMI (Holdings), LLC	DE	NIA	Apollo Europe Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0594002				AMI (Luxembourg) S.a r.l.	LUX	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0808957				ANRP 892/TE (EPE AIV), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1044203				ANRP EPE GenPar, Ltd.	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (AIV I FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (AIV II FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (APP Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (Intermediate Holdings), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II 892/TE (Conduit AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II APP Holdings, LLC	DE	NIA	ANRP II (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II GenPar, Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II Resource Energy Holdings, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1046462				ANRP Talos GenPar, Ltd.	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1062554				ANS Europe (Lux) S.a r.l.	LUX	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANS Europe GP, Ltd.	CYM	NIA	ANS Europe (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANS Europe, L.P.	CYM	NIA	ANS Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1059116				ANS U.S. Holdings Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1044202				AOP VII EPE GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (APP Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-5516833				AOP VIII (Zenergy Intermediate), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII APP Holdings, LLC	DE	NIA	AOP VIII (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP AOP VII Transfer Holdco, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP ESP Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1169924				AP Investment Europe III, L.P.	CYM	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Momentive Holdings, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0797479				AP Overseas Talos Holdings (DC IV), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0797479				AP Overseas Talos Holdings (DC IV), LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-5534563				AP Transport LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP TSL Funding, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VI CEVA Holdings, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0797230				AP VII 892/TE (EPE AIV I), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			30-0726078				AP VII 892/TE (EPE AIV II), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			38-3871166				AP VII 892/TE (EPE AIV III), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0797965				AP VII 892/TE (EPE AIV IV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII 892/TE (APP Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Aegis Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2398480				AP VIII Aegis Holdings, L.P.	DE	NIA	AP VIII Aegis Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII CH2 Holdings, L.P.	DE	NIA	CH2 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							DSB Holdings II, L.P.	DE	NIA	DSB Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Duke Holdings, L.P.	DE	NIA	AP VIII Duke Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Euro UP (Lux) S.a r.l.	LUX	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Horizon Holdings L.P.	CYM	NIA	AP VIII Horizon Holdings Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Horizon Holdings Ltd.	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Prime Security Services Holdings, L.P.	DE	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Striker Holdings, L.P.	DE	NIA	Striker Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			35-2510878				AP VIII Timeshare Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0683137				APH HFA Holdings GP, Ltd	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0683132				APH HFA Holdings, L.P.	CYM	NIA	APH HFA Holdings GP, Ltd	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1008303				APH Holdings (DC), L.P.	CYM	NIA	Apollo Principal Holdings B GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1017385				APH Holdings (FC), L.P.	CYM	NIA	Apollo Principal Holdings C GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1008166				APH Holdings, L.P.	CYM	NIA	Apollo Principal Holdings A GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			90-0598290				Apollo Strategic Growth Capital	CYM	NIA	APSG Sponsor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8880200				APO Corp.	DE	NIA	Apollo Asset Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APO MidCap B Holdings, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0698588				Apollo Advisors (Mauritius) Ltd.	MRT	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4754999				Apollo Advisors (MHE), LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			51-0355634		1268088		Apollo Advisors II, L.P.	DE	NIA	Apollo Capital Management II, Inc.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-3983717		1203940		Apollo Advisors IV, L.P.	CYM	NIA	Apollo Capital Management IV, Inc.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors V (EH Cayman), L.P.	CYM	NIA	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0409036				Apollo Advisors V (EH), LLC	AIA	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			13-4125396		1162727		Apollo Advisors V, L.P.	CYM	NIA	Apollo Capital Management V, Inc.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-4528527				Apollo Advisors VI (APO DC), L.P.	CYM	NIA	Apollo Advisors VI (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors VI (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0617294				Apollo Advisors VI (APO FC), L.P.	CYM	NIA	Apollo Advisors VI (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0597921				Apollo Advisors VI (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0482834				Apollo Advisors VI (EH), L.P.	CYM	NIA	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0482830				Apollo Advisors VI (EH-GP), Ltd.	CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2903246		1512669		Apollo Advisors VI, L.P.	CYM	NIA	Apollo Capital Management VI, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-4528427				Apollo Advisors VII (APO DC), L.P.	CYM	NIA	Apollo Advisors VII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors VII (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0617295				Apollo Advisors VII (APO FC), L.P.	CYM	NIA	Apollo Advisors VII (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0597918				Apollo Advisors VII (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0563789				Apollo Advisors VII (EH), L.P.	CYM	NIA	Apollo Advisors VII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0563788				Apollo Advisors VII (EH-GP), Ltd	CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0673253				Apollo Advisors VII, L.P.	CYM	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors VIII (APO FC), L.P.	CYM	NIA	Apollo Advisors VIII (APO FC-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors VIII (APO FC-GP), Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1143577				Apollo Advisors VIII (EH), L.P.	CYM	NIA	Apollo Advisors VIII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors VIII (EH-GP), Ltd.	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0877161				Apollo Advisors VIII, L.P.	CYM	NIA	Apollo Capital Management VIII, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-3582975		919525		Apollo Advisors, L.P.	DE	NIA	Apollo Capital Management I, Inc.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1063708				Apollo AGRE APREF Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo AGRE USREF Co-Investors (B), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0579676				Apollo AIE II Co-Investors (B), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo AION Capital Partners GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1057523				Apollo AION Capital Partners, L.P.	CYM	NIA	Apollo AION Capital Partners GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1204228				Apollo Alteri Holdings, L.P.	CYM	NIA	Apollo Alteri Investments Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alteri Investments Advisors, L.P.	CYM	NIA	Apollo Alteri Investments Management, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alteri Investments Management, Ltd.	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0495861				Apollo Alternative Assets GP Limited	CYM	NIA	Apollo Europe Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0495851		1473543		Apollo Alternative Assets, L.P.	CYM	NIA	Apollo Europe Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alternative Credit Long Short Advisors LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alternative Credit Long Short Fund L.P.	DE	NIA	Apollo Alternative Credit Long Short Advisors LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alternative Credit Long Short Management LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0925313				Apollo ANRP Advisors (APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1086393				Apollo ANRP Advisors (APO FC), L.P.	CYM	NIA	Apollo ANRP Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1042170				Apollo ANRP Advisors (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1011877				Apollo ANRP Advisors (IH), L.P.	CYM	NIA	Apollo ANRP Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1011628				Apollo ANRP Advisors (IH-GP), LLC	AIA	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0882698				Apollo ANRP Advisors II (APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors II (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Advisors II (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Advisors II, L.P.	CYM	NIA	Apollo ANRP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3354710				Apollo ANRP Advisors, L.P.	CYM	NIA	Apollo ANRP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3354625				Apollo ANRP Capital Management, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2541857				Apollo ANRP Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-2541779				Apollo ANRP Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1042214				Apollo ANRP Co-Investors (FC-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1011838				Apollo ANRP Co-Investors (IH-A), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1011650				Apollo ANRP Co-Investors (IH-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors II (B), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors II (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Fund Administration, LLC	DE	NIA	Apollo ANRP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1012914				Apollo APC Advisors, L.P.	CYM	NIA	Apollo APC Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1012889				Apollo APC Capital Management, LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1058283		1552928		Apollo APC Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo APC Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo APC Management, L.P.	DE	NIA	Apollo APC Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo APP Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo APP Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Arrowhead Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8057295				Apollo Asia Administration, LLC	DE	NIA	Apollo Asia Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Advisors, L.P.	CYM	NIA	Apollo Asia Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Capital Management, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8057186				Apollo Asia Co-Investors, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8050139		1473544		Apollo Asia Management, L.P.	DE	NIA	Apollo Asia Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
					1546929		Apollo Asia Private Credit Fund, L.P.	CYM	NIA	Apollo APC Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1015509				Apollo Asia Private Credit Master Fund Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Fund, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asian Infrastructure Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ASPL Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset Management Europe PC LLP	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
							Apollo ND Services, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0917029				Apollo BSL Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Capital Credit Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8350952		1456419		Apollo Capital Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Leon D. Black	Ownership	70.000	AGM; M. Rowan; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	John J. Hannan	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Craig Cogut	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Arthur Bilger	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
			51-0355633		1512670		Apollo Capital Management II, Inc.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-3983721				Apollo Capital Management IV, Inc.	CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			13-4125395		1413408		Apollo Capital Management V, Inc.	CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2903231		1512668		Apollo Capital Management VI, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0592023				Apollo Capital Management VII, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Capital Management VIII, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8350987		1456421		Apollo Investment Management, L.P.	DE	NIA	Apollo Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0953419				Apollo Incubator Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-4140226				Apollo Centre Street Advisors (APO DC), L.P.	DE	NIA	Apollo Centre Street Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			37-1658679				Apollo Centre Street Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-3862070				Apollo Centre Street Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1670197				Apollo Centre Street Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0363986				Apollo Centre Street Partnership, L.P.	DE	NIA	Apollo Centre Street Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			36-4731180				Apollo Centre Street Structured Finance GP, LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0808289				Apollo Centre Street Structured Finance, L.P.	DE	NIA	Apollo Centre Street Structured Finance GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1207258				Apollo CIP European SMAs & CLOs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo CIP GenPar, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo CIP Global SMAs (FC), L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1207269				Apollo CIP Global SMAs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1207398				Apollo CIP Hedge Funds, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1203376				Apollo CIP Partner Pool, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2239554				Apollo CIP Professionals, L.P.	DE	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1207420				Apollo CIP Structured Credit, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1207847				Apollo CIP US SMAs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo COF I Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo COF II Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			48-3835026				Apollo COF III Feeder LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			16-2423088				Apollo COF Investor, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investment Capital Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-2669487				Apollo Co-Investors Manager, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Andrew D. Africk	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Laurence M. Berg	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Andrew D. Africk	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Laurence M. Berg	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-3396939				Apollo Co-Investors VI (A), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-3396953				Apollo Co-Investors VI (B), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-4256998				Apollo Co-Investors VI (C), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-1197744				Apollo Co-Investors VI (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors VI (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0511923				Apollo Co-Investors VI (EH-A), L.P.	DE	NIA	Apollo Co-Investors VI (EH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors VI (EH-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors VI (EH-GP), LLC	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors VI (FC-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-1278611				Apollo Co-Investors VII (A), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-1741921				Apollo Co-Investors VII (B), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-0812416				Apollo Co-Investors VII (C), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-2564486				Apollo Co-Investors VII (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors VII (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0627537				Apollo Co-Investors VII (EH-A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0567674				Apollo Co-Investors VII (EH-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors VII (FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-2541711				Apollo Co-Investors VII (NR D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-2541628				Apollo Co-Investors VII (NR DC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1006751				Apollo Co-Investors VII (NR EH-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1006760				Apollo Co-Investors VII (NR FC-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0904611				Apollo Co-Investors VIII (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0904639				Apollo Co-Investors VIII (B), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1097213				Apollo Co-Investors VIII (C), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Co-Investors VIII (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0960585				Apollo Co-Investors VIII (E), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1143585				Apollo Co-Investors VIII (EH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1144092				Apollo Co-Investors VIII (EH-B), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1143794				Apollo Co-Investors VIII (EH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1167453				Apollo Co-Investors VIII (EH-E), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors VIII (FC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-0467113		1467760	NYSE: ARI	Apollo Commercial Real Estate Finance, Inc.	MD	NIA	ACREFI Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3021172				Apollo Commodities Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Commodities Management, L.P.	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-2944064				Apollo Commodities Management, L.P., with respect to Series I	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series II	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series III	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series IV	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors C, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors D, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors A/B, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-2950089				Apollo Credit Advisors I, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3203281				Apollo Credit Advisors III, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0897587				Apollo Credit Fund Co-Investors, LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			06-1755442				Apollo Credit Fund (Levered) LP	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Funding VI Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Income Co-Investors (D) LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Income Management LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-1122169		1504564		Apollo Credit Liquidity Advisors, L.P.	DE	NIA	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-1273626				Apollo Credit Liquidity Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Liquidity CM Executive Carry, L.P.	CYM	NIA	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-1194361				Apollo Credit Liquidity Investor, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-1273580				Apollo Credit Liquidity Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-1122190				Apollo Credit Liquidity Management, L.P.	DE	NIA	Apollo Credit Liquidity Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1504439		Apollo Credit Management (CLO), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Management (European Senior Debt), LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1699126				Apollo Credit Management (Senior Loans) II, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Management (Senior Loans), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
					1505198		Apollo Credit Management (CLO), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0466868				Apollo Credit Fund (Levered) Aggregator A Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-0547353		1504566		Apollo Credit Opportunity Advisors I, L.P.	CYM	NIA	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-0547141		1504567		Apollo Credit Opportunity Advisors II, L.P.	CYM	NIA	Apollo COF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Credit Opportunity Advisors III (APO FC) GP LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2167960				Apollo Credit Opportunity Advisors III (APO FC) LP	CYM	NIA	Apollo Credit Opportunity Advisors III (APO FC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Opportunity Advisors III GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0918100				Apollo Credit Opportunity Advisors III LP	CYM	NIA	Apollo Credit Opportunity Advisors III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-1612284				Apollo Credit Opportunity CM Executive Carry I, L.P.	CYM	NIA	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-1646493				Apollo Credit Opportunity CM Executive Carry II, L.P.	CYM	NIA	Apollo COF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (A) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (B) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (D) LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (FC-D) LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-1533034				Apollo Credit Opportunity Fund (Offshore) III LP	DE	NIA	Apollo Credit Opportunity Advisors III (APO FC) LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0937471				Apollo Credit Opportunity Fund III AIV I LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0918200		1565243		Apollo Credit Opportunity Fund III LP	DE	NIA	Apollo Credit Opportunity Advisors III (APO FC) LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Opportunity Management III LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2423072		1473610		Apollo Credit Opportunity Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-1754694				Apollo Credit Opportunity Trading Fund III	DE	NIA	Apollo Credit Opportunity Fund III LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1754694				Apollo Credit Opportunity Trading Fund III	DE	NIA	Apollo Credit Opportunity Fund (Offshore) III LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Short Opportunities Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0947818				Apollo Credit Short Opportunities Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0897931				Apollo Credit Strategies Co-Investors, LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0679142				Apollo Credit Strategies Fund LP	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0688361				Apollo Credit Strategies Master Fund Ltd	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Emerging Markets Fixed Income Strategies Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Emerging Markets, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Administration, Limited	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1017386				Apollo EPF Advisors II, L.P.	CYM	NIA	Apollo EPF Capital Management, Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0387305		1504568		Apollo EPF Advisors, L.P.	CYM	NIA	Apollo EPF Capital Management, Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0387306				Apollo EPF Capital Management, Limited	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0608855				Apollo EPF Co-Investors (A), L.P.	CYM	NIA	Apollo EPF Administration, Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0608857				Apollo EPF Co-Investors (B), L.P.	CYM	NIA	Apollo EPF Administration, Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1025376				Apollo EPF Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Co-Investors II (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Co-Investors II (Euro), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			66-0783990				Apollo EPF II Capital Management, LLC	MHL	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-0179727				Apollo EPF Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3278790				Apollo EPF Management II GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3278997				Apollo EPF Management II, L.P.	DE	NIA	Apollo EPF Management II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-0179647		1473548		Apollo EPF Management, L.P.	DE	NIA	Apollo EPF Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Europe Advisors III, L.P.	CYM	NIA	Apollo Europe Capital Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0579155				Apollo Europe Advisors, L.P.	CYM	NIA	Apollo Europe Capital Management, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Europe Capital Management III, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0579162				Apollo Europe Capital Management, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Europe Co-Investors III (D), LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Europe Management III, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-5007246		1473611		Apollo Europe Management, L.P.	DE	NIA	AEM GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-2853722				Apollo European Credit Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1013471				Apollo European Credit Advisors, L.P.	CYM	NIA	Apollo European Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-4152260				Apollo European Credit Co-Investors, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1013483		1537446		Apollo European Credit Fund (Offshore), L.P.	CYM	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-2853824		1537447		Apollo European Credit Fund, L.P.	DE	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-2856509				Apollo European Credit Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2856439				Apollo European Credit Management, L.P.	DE	NIA	Apollo European Credit Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1013497				Apollo European Credit Master Fund, L.P.	CYM	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1025022		1538021		Apollo European Principal Finance Fund II (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1025007		1538023		Apollo European Principal Finance Fund II (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1017391		1537979		Apollo European Principal Finance Fund II (Euro A), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1025003		1537978		Apollo European Principal Finance Fund II (Euro B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1025382				Apollo European Principal Finance Fund II (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1025381				Apollo European Principal Finance Fund II (Master Euro B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0387304		1440673		Apollo European Principal Finance Fund (Feeder), L.P.	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1013202				Apollo European Strategic Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2948815				Apollo European Strategic Advisors, L.P.	CYM	NIA	Apollo European Strategic Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Strategic Co-Investors, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2949512		1532781		Apollo European Strategic Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			45-2949137				Apollo European Strategic Management, L.P.	DE	NIA	Apollo European Strategic Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1579164				Apollo Executive Carry VII (NR APO DC), L.P.	CYM	NIA	Apollo Advisors VII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1579165				Apollo Executive Carry VII (NR APO FC), L.P.	CYM	NIA	Apollo Advisors VII (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1579163				Apollo Executive Carry VII (NR EH), L.P.	CYM	NIA	Apollo Advisors VII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1579162				Apollo Executive Carry VII (NR), L.P.	CYM	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0910392				Apollo Franklin Advisors (APO DC), L.P.	DE	NIA	Apollo Franklin Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Franklin Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0954703				Apollo Franklin Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Franklin Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0955185				Apollo Franklin Partnership, L.P.	DE	NIA	Apollo Franklin Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4024383				Apollo Fund Administration IV, L.L.C.	DE	NIA	Apollo Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Fund Administration V, L.L.C.	DE	NIA	Apollo Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3396921				Apollo Fund Administration VI, LLC	DE	NIA	Apollo Advisors VI, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0673356				Apollo Fund Administration VII, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Fund Administration VIII, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0544284				Apollo Fund VI BC, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Gaming Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-3801467				Apollo Gaming Holdings, L.P.	DE	NIA	Apollo Gaming Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Gaucho GenPar, Ltd	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8880053		1411494	NYSE: AAM-PA, AAM-PB	Apollo Asset Management, Inc.	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3016614		1532522		Apollo Global Real Estate Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3016987		1473549		Apollo Global Real Estate Management, L.P.	DE	NIA	Apollo Global Real Estate Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			90-0543350		1487801		Apollo Global Securities, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0563514				Apollo Hamlet Genpar	CYM	NIA	Apollo Management VI, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8380450				Apollo Hamlet Holdings B, LLC	DE	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8380391				Apollo Hamlet Holdings, LLC	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules (Lux) S.a r.l.	LUX	NIA	Apollo Hercules Holdings, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules Advisors, L.P.	CYM	NIA	Apollo Hercules Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules Holdings, Ltd.	CYM	NIA	Apollo Hercules Partners, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules Partners, L.P.	CYM	NIA	Apollo Hercules Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HK TMS Investment Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo HK TMS Investment Holdings Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Incubator Advisors, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo India Credit Opportunity Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8351303		1512580		Apollo International Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8350822		1512636		Apollo Europe Management, L.P.	DE	NIA	AEM GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0836341				Apollo Investment Administration, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-1852082				Apollo Investment Consulting LLC	DE	NIA	Apollo Europe Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			52-2439556		1278752	NYSE: AINV	MidCap Financial Investment Corporation	MD	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Europe III (Lux) S.a r.l.	LUX	NIA	AP Investment Europe III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			35-2463938				Apollo Investment Fund (I) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-3985622		1068331		Apollo Investment Fund IV, L.P.	DE	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-2903289		1338750		Apollo Investment Fund VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0877171				Apollo Investment Fund VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0836138		1473612		Apollo Investment Management, L.P.	DE	NIA	ACC Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jupiter Resources Co-Invest GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jyoti Holdings, Corp.	DE	NIA	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jyoti, LLC	DE	NIA	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	99.980	AGM; M. Rowan; L. Black	NO	
							Apollo Jyoti, LLC	DE	NIA	Apollo Jyoti Holdings, Corp.	Ownership	0.020	AGM; M. Rowan; L. Black	NO	
			81-1713842				Apollo Kings Alley Credit Advisors, L.P.	DE	NIA	Apollo Kings Alley Credit Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Kings Alley Credit Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Kings Alley Credit Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Kings Alley Credit Fund Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-1732854				Apollo Kings Alley Credit Fund, L.P.	DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-1038808				Apollo Laminates Agent, LLC	DE	NIA	Apollo SVF Management, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			27-1038808				Apollo Laminates Agent, LLC	DE	NIA	Apollo Value Management, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Apollo Linens Investors B, LLC	DE	NIA	Apollo Management V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Linens Investors B, LLC	Ownership	6.170	AGM; M. Rowan; L. Black	NO	
							Apollo Longevity, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0673416				Apollo Management (AOP) VII, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management (AOP) VIII, LLC	DE	NIA	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4256986				Apollo Management (Germany) VI, LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	NO	
			90-0942315				Apollo Co-Investment Management, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3089323				Apollo Management (UK) VI, LLC	DE	NIA	Apollo International Management Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management Advisors Espana, S.L.U.	ESP	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0542647				Apollo Management Advisors GmbH	DEU	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0698591				Apollo Management Asia Pacific Limited	HKG	NIA	Apollo Management Asia Pacific Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8350720		1413410		Apollo Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8351017		1449433		Apollo Management Holdings GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8351069		1449434		Apollo Management Holdings, L.P.	DE	NIA	Apollo Management Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-3799194		1268089		Apollo Management III, L.P.	DE	NIA	AIF III Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0492781				Apollo Management International LLP	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			13-3983718		1206224		Apollo Management IV, L.P.	DE	NIA	Apollo Management III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1532783		Apollo Management Singapore Pte Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0318387				Apollo Management V (EH), L.P.	AIA	NIA	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4125398		1162728		Apollo Management V, L.P.	DE	NIA	AIF V Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0511921				Apollo Management VI (EH), L.P.	AIA	NIA	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-2903207		1435156		Apollo Management VI, L.P.	DE	NIA	AIF VI Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-0673310		1473647		Apollo Management VII, L.P.	DE	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management VIII, L.P.	DE	NIA	AIF VIII Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8350778		1398053		Apollo Management III, L.P.	DE	NIA	Apollo Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Maritime Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1291905				Apollo MidCap B Intermediate Holdings, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo MidCap Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III GP, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo MidCap Holdings (Cayman), L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Moultrie Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Moultrie Credit Fund Advisors, L.P.	DE	NIA	Apollo Moultrie Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Moultrie Credit Fund Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Moultrie Credit Fund, L.P.	DE	NIA	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo NA Management II, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Natural Resources Partners II, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0632931				Apollo Offshore Credit Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0688360				Apollo Offshore Credit Strategies Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-3309076		1473521		Apollo Overseas Partners (Delaware 892) VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			30-0758813				Apollo Overseas Partners (Delaware 892) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-3139839		1473515		Apollo Overseas Partners (Delaware) VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1700174				Apollo Overseas Partners (Delaware) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0463054		1473513		Apollo Overseas Partners (Germany) VI, L.P.	CYM	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1084314				Apollo Overseas Partners (I) VIII, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0191324		1206225		Apollo Overseas Partners IV, L.P.	CYM	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0463056		1473511		Apollo Overseas Partners VI, L.P.	CYM	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1083307				Apollo Overseas Partners VIII, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3563653		1504570		Apollo Palmetto Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Palmetto Athene Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Palmetto Athene Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1084807				Apollo Palmetto Athene Partnership, L.P.	CYM	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Palmetto HFA Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3563533		1504571		Apollo Palmetto Management, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3568631		1473552		Apollo Palmetto Strategic Partnership, L.P.	DE	NIA	Apollo Palmetto Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Leon D. Black	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Marc J. Rowan	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0476747		1413406		Apollo Principal Holdings A, L.P.	DE	NIA	APO Corp	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8865552		1490268		Apollo Principal Holdings B, L.P.	DE	NIA	APO Corp	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0542296		1566491		Apollo Principal Holdings A GP, Ltd.	DE	NIA	APO Corp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0541995		1566433		Apollo Principal Holdings A, L.P.	DE	NIA	Apollo Principal Holdings A GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0617138		1505191		Apollo Principal Holdings C GP, Ltd.	DE	NIA	Apollo Asset Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0614716		1504572		Apollo Principal Holdings C, L.P.	DE	NIA	Apollo Principal Holdings C GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3239713		1504573		AMH Holdings (Delaware), L.P.	DE	NIA	AMH Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3240477				Apollo Principal Holdings B GP, LLC	DE	NIA	APO Corp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3240574				Apollo Principal Holdings B, L.P.	DE	NIA	Apollo Principal Holdings B GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-2529748				Apollo Resolution Servicing GP, LLC	DE	NIA	Apollo Europe Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2529836				Apollo Resolution Servicing, L.P.	DE	NIA	Apollo Resolution Servicing GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Resource Energy Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rose GP, L.P.	CYM	NIA	Delaware Rose GP, L.L.C.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Royalties Management, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series III	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo RRI Management LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1656683				Apollo Senior Loan Fund Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1056955				Apollo SK Strategic Advisors GP, L.P.	CYM	NIA	Apollo SK Strategic Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1056830				Apollo SK Strategic Advisors, LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			66-0786616				Apollo SK Strategic Co-Investors (DC-D), LLC	MHL	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1057128				Apollo SK Strategic Investments, L.P.	CYM	NIA	Apollo SK Strategic Advisors GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			90-0855287				Apollo SK Strategic Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8339366				Apollo SOMA Advisors, L.P.	DE	NIA	Apollo SOMA Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8339608				Apollo SOMA Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8472391				Apollo SOMA Co-Investors, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8339290		1445269		Apollo Special Opportunities Managed Account, L.P.	DE	NIA	Apollo SOMA Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Special Situations Advisors GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Special Situations Advisors, L.P.	DE	NIA	Apollo Special Situations Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Special Situations Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1595040				Apollo Special Situations Fund, L.P.	DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Special Situations Management, L.P.	DE	NIA	Apollo Special Situations Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Special Situations Management, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1031418				Apollo SPN Advisors (APO DC), L.P.	CYM	NIA	Apollo SPN Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1031543				Apollo SPN Advisors (APO FC), L.P.	CYM	NIA	Apollo SPN Capital Management (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1031656				Apollo SPN Advisors, L.P.	CYM	NIA	Apollo SPN Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1031528				Apollo SPN Capital Management (APO DC-GP), LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1031535				Apollo SPN Capital Management (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1031640				Apollo SPN Capital Management, LLC	AIA	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1031710				Apollo SPN Co-Investors (D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1031520				Apollo SPN Co-Investors (DC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1031699				Apollo SPN Co-Investors (FC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo SPN Investments I (Credit), LLC	DE	NIA	Apollo SPN Investments I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1031414				Apollo SPN Investments I, L.P.	CYM	NIA	Apollo SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1031551				Apollo SPN Investments II, L.P.	CYM	NIA	Apollo SPN Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1031684				Apollo SPN Investments III, L.P.	CYM	NIA	Apollo SPN Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1671130				Apollo SPN Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			22-3826532				Apollo ST Capital LLC	DE	NIA	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ST CLO Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0726379				Apollo ST CLO Holdings, L.P.	CYM	NIA	Apollo ST CLO Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-3320287				Apollo ST Credit Partners GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0652806				Apollo ST Credit Strategies GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			65-1185710				Apollo ST Debt Advisors LLC	DE	NIA	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			20-3320769				Apollo ST Fund Management LLC	DE	NIA	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3320701				Apollo ST Operating LP	DE	NIA	Apollo ST Capital LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ST Structured Credit Recovery Partners II GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Structured Credit Recovery Advisors III (APO DC) LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Structured Credit Recovery Advisors III LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Structured Credit Recovery Co-Investors III (D), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Structured Credit Recovery Management III LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4921241				Apollo SVF Administration, LLC	DE	NIA	Apollo SVF Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4920929		1374204		Apollo SVF Advisors, L.P.	DE	NIA	Apollo SVF Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-4920973				Apollo SVF Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4921036		1456422		Apollo SVF Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4921007		1374205		Apollo SVF Management, L.P.	DE	NIA	Apollo SVF Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tactical Value SPN Advisors (APO DC), L.P.	CYM	NIA	Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tactical Value SPN Co-Investors (DC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tactical Value SPN Investments, L.P.	CYM	NIA	Apollo Tactical Value SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tactical Value SPN Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Thunder Advisors GP, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Thunder Advisors, L.P.	CYM	NIA	Apollo Thunder Advisors GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Thunder Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Thunder Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4827348				Apollo Thunder Partners, L.P.	DE	NIA	Apollo Thunder Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo MAC Replacement Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0969879				Apollo MAC Replacement Advisors, L.P.	CYM	NIA	Apollo MAC Replacement Advisors GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1176938				Apollo Multi Asset Credit Replacement Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Enhanced Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Enhanced Advisors LP	CYM	NIA	Apollo Total Return Enhanced Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Enhanced Management LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return ERISA Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return ERISA Advisors, L.P.	DE	NIA	Apollo Total Return ERISA Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4639267				Apollo Multi Asset Credit Replacement (Onshore), L.P.	DE	NIA	Apollo MAC Replacement Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Emerging Markets L.P.	CYM	NIA	Apollo TR Emerging Markets Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Emerging Markets Ltd.	CYM	NIA	Apollo TR Emerging Markets (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo U.S. Real Estate Advisors GP II, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0444920				Apollo U.S. Real Estate Advisors II, L.P	CYM	NIA	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo U.S. Real Estate Fund II (Williams Square) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P .	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1428877				Apollo U.S. Real Estate Fund II L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P .	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo U.S. Real Estate Partners II (TE) L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P .	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street Advisors, L.P.	CYM	NIA	Apollo Union Street Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street Partners, L.P.	CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF Co-Investors II (D), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF II (Williams Square Coinvest) L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P .	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Value Administration, LLC	DE	NIA	Apollo Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			73-1667140		1317611		Apollo Value Advisors, L.P.	DE	NIA	Apollo Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			76-1667124				Apollo Value Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0233286		1456448		Apollo Value Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0167339		1374206		Apollo Value Management, L.P.	CYM	NIA	Apollo Value Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo VII TXU Administration, LLC	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Zeus (Lux) S.a r.l.	LUX	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1137952				Apollo Zeus Investments Holdings, Ltd.	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3852904				Apollo Zeus Strategic Advisors, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Zeus Strategic Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Zeus Strategic Co-Investors (DC-D), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3867570				Apollo Zeus Strategic Investments, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Zeus Strategic Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1058074				Apollo/Cavenham European Managed Account, L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1532109		ARM Manager, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0986312				Athene Investment Analytics LLC	DE	NIA	Apollo Insurance Solutions Group LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Mortgage Opportunities GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			66-0784903				Avant Holdings (MI) II, LLC	MHL	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			66-0784894				Avant Holdings (MI), LLC	MHL	NIA	Apollo European Principal Finance Fund (Feeder), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Espresso Holdings 5, L.P.	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			68-0682964				CAI Strategic European Real Estate Advisors GP, LLC	MHL	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			66-0796355				CAI Strategic European Real Estate Advisors, L.P.	MHL	NIA	CAI Strategic European Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0798990				Carpere Investments V (W), LLC	MHL	NIA	AIF V Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Centre Street Whistler Holdings LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CH2 Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Champ GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Champ L.P.	CYM	NIA	Champ GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Champ Luxembourg Holdings S.a r.l.	LUX	NIA	Champ L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							COF III (Lux) S.a r.l.	LUX	NIA	Apollo Credit Opportunity Trading Fund III	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3844063				Apollo COF III Exempt Feeder LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			46-3854082				COF III Offshore I LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1460350		CPI 2005 Asia Pacific Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1460351		CPI 2005 European Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1460353		CPI 2005 Global Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1367317		CPI 2005 North America Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1367318		CPI Capital Partners Asia Pacific (Cayman), L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1363896		CPI Capital Partners Asia Pacific (DE), L.P.	DE	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CPI Capital Partners Asia Pacific GP Ltd.	CYM	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
					1364035		CPI Capital Partners Asia Pacific, L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CPI Capital Partners Europe (Cayman), L.P.	CYM	NIA	CPI Capital Partners Europe GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CPI Capital Partners Europe (DE), L.P.	DE	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CPI Capital Partners Europe (NFR), L.P.	GBR	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CPI Capital Partners Europe GP Ltd.	CYM	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
					1372946		CPI Capital Partners Europe L.P.	GBR	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CPI CCP EU-T Scots LP	GBR	NIA	CPI Capital Partners Europe GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CPI CP Asia TE, L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CPI CPEH 2 Sarl	LUX	NIA	CPI Capital Partners Europe (NFR), L.P.	Ownership	55.810	AGM; M. Rowan; L. Black	NO	
							CPI CPEH 2 Sarl	LUX	NIA	CPI Capital Partners Europe L.P.	Ownership	44.190	AGM; M. Rowan; L. Black	NO	
					1373035		CPI European Carried Interest, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0490642				CPI European Fund GP LLC	DE	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CPI India I Ltd.	MRT	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CPI NA GP LLC	DE	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CPI ReCo I Sarl	LUX	NIA	CPI CPEH 2 Sarl	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CPI ReCo II Sarl	LUX	NIA	CPI CPEH 2 Sarl	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1057797				CPI Ukraine Super HoldCo Limited	NJ	NIA	CPI Capital Partners Europe L.P.	Ownership	55.810	AGM; M. Rowan; L. Black	NO	
			98-1057797				CPI Ukraine Super HoldCo Limited	NJ	NIA	CPI Capital Partners Europe (NFR), L.P.	Ownership	44.190	AGM; M. Rowan; L. Black	NO	
							Cupino Limited	CYP	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-1028308				Cyclone Royalties, LLC	DE	NIA	Apollo Royalties Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Delaware Rose GP, L.L.C.	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							DSB Parent GP, LLC	DE	NIA	AP IX DSB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0797171				EPE Acquisition Holdings, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	90.000	AGM; M. Rowan; L. Black	NO	
			80-0797171				EPE Acquisition Holdings, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 22 S.a r.l.	LUX	NIA	EPF Acquisition Co 26 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 26 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 43 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	37.130	AGM; M. Rowan; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.410	AGM; M. Rowan; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; L. Black	NO	
			66-0783993				EPF II Team Carry Plan, L.P.	MHL	NIA	Apollo EPF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2230578				Little Bear Holdings, L.P.	DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Epsilon Debt 2, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Epsilon Debt 3, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Espresso Holdings 2, L.P.	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Epsilon Debt 5, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Epsilon Debt 6, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alpage Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Antheia SPV LLC	DE	NIA	ACT Juniper B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Upper Panorama Debt Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1172336				Europe Hotel Holdings (MI), LLC	MHL	NIA	Apollo EPF Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1109553				FCI Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							FCI Co-Investors III (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-4129133				Financial Credit I Capital Management, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0923951				Financial Credit II Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit III Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1109543				Financial Credit Investment Advisors II, L.P.	CYM	NIA	Financial Credit II Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment Advisors III, L.P.	CYM	NIA	Financial Credit III Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-4129045		1532110		Financial Credit Investment I Manager, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-6181637				Financial Credit Investment I Trust C-4	DE	NIA	Financial Credit Investment III SPV-A (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1142460				Financial Credit Investment II (Feeder), L.P.	CYM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment II Limited	IRL	NIA	Financial Credit Investment II Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			35-2476966				Financial Credit Investment II Manager, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment II Trust A	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1109560				Financial Credit Investment II, L.P.	CYM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment III Manager, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment III, L.P.	CYM	NIA	Financial Credit Investment Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GSAM Apollo Holdings, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Gulf Stream Asset Management, LLC	NC	NIA	GSAM Apollo Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0798991				Harvest Holdings (W), LLC	MHL	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0798877				Harvest Holdings, LLC	MHL	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3586659				Hexion AIF VI Overseas Holdings, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-1622644				Jupiter Apollo Holdings LLC	DE	NIA	Apollo Investment Fund VI, L.P.	Ownership	52.080	AGM; M. Rowan; L. Black	NO	
			98-1092626				Karpos Investments (W), LLC	MHL	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0798805				Karpos Investments, LLC	MHL	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Lane Lux Holdings S.a r.l.	LUX	NIA	Avant Holdings (MI) II, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Lane Lux Holdings S.a r.l.	LUX	NIA	Avant Holdings (MI), LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Lapithus Management LLP	GBR	NIA	Lapithus Holdings Limited	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Lapithus Management LLP	GBR	NIA	Lapithus Servicing U.K. Ltd.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			66-0783999				Lapithus EPF II Team Carry Plan, L.P.	MHL	NIA	Apollo EPF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0681222				Lapithus Management GmbH	DEU	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lapithus Management Designated Activity Company	IRL	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lapithus Servicing LLP	GBR	NIA	Apollo European Principal Finance Fund (Feeder), L.P.	Ownership	3.030	AGM; M. Rowan; L. Black	NO	
							Lapithus Servicing LLP	GBR	NIA	Lapithus Servicing U.K. Ltd.	Ownership	96.970	AGM; M. Rowan; L. Black	NO	
			98-0670972				Lapithus Management S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0671216				Lapithus Servicing Spain, S.L.	ESP	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0670973				Lapithus Servicing U.K. Ltd.	GBR	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	36.880	AGM; M. Rowan; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; L. Black	NO	
							AIF VIII (Ludlow DH AIV I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Ludlow DH 1, LLC	DE	NIA	AIF VIII (Ludlow DH AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ludlow DH 2, LLC	DE	NIA	AIF VIII (Ludlow DH AIV II), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ludlow DH 3, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mausica Investment Ltd.	VGB	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Newgrounds Corporate Inc	VGB	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Centre Street Partnership, L.P.	Ownership	4.720	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	23.000	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo EPF II Partnership	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo European Credit Master Fund, L.P.	Ownership	3.360	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo European Strategic Investments (Holdings), L.P.	Ownership	5.750	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	AIE III Holdings, Ltd.	Ownership	4.840	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	2.320	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Zeus Investments, L.P.	Ownership	4.760	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Franklin Partnership, L.P.	Ownership	1.250	AGM; M. Rowan; L. Black	NO	
			98-1190106				Novellas Maritime (Cayman) Holdings, L.P.	CYM	NIA	Novellas Maritime (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-2316412				Overwood GP, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-2316506				Overwood, L.P.	DE	NIA	Overwood GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1084811				Palmetto Athene Holdings (Cayman), L.P.	CYM	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Palmetto Athene Holdings, LLC	DE	NIA	Apollo Palmetto Strategic Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ramshorn Debt Holdings, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Espresso Holdings 4, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Espresso Holdings, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PCDH 7, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ludlow DH 5, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tarpon DH, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1190227				RPO (Anguilla), LLC	AIA	NIA	Apollo EPF Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Shantilal Holdings Netherlands B.V.	NLD	NIA	AP Holdco B.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1057429				SK Strategic Investments Holdings Ltd.	CYM	NIA	Apollo SK Strategic Advisors GP, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0861050				ST Holdings GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0860874				ST Management Holdings, LLC	CYM	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0701493				Stone Tower Europe LLC	DE	NIA	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Striker Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Texas GP S.a r.l.	LUX	NIA	Texas Holding S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Texas Propco 1 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Texas Propco 2 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Texas Propco 3 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Texas Propco 4 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3339439				VC GP C, LLC	DE	NIA	Apollo Advisors VI (APO FC), L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			26-3339439				VC GP C, LLC	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			26-3339343				VC GP, LLC	DE	NIA	Apollo Advisors VI (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			26-3339343				VC GP, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			35-2447534				Vision Crop Innovation, LLC	DE	NIA	Pinnacle Operating Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Waverly DH, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0680858				Webb III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund (Feeder), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Webb S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund (Feeder), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1291920				Zeus Feeder, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1137905				Zeus Investments, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACC Advisors D, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aether III, LLC	AIA	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aether IV, LLC	AIA	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aether V, LLC	AIA	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Europe Co-Invest Management, with respect to Series Prime thereof	MHL	NIA	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Hong Kong Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIF VIII (AIV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ALME (DE) Loan Funding III, LLC	DE	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP (DE) VIII (AIV I FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP (DE) VIII (AIV II FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP (DE) VIII (AIV III FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (AIV I FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (AIV II FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (AIV III FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (AIV IV FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (AIV V FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (AIV VI FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (Caelus Intermediate), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII 892/TE (AIV I), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII 892/TE (AIV II), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AP VIII 892/TE (AIV III), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII 892/TE (AIV IV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Primavera Holdings S.a r.l.	LUX	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors VIII (APO DC), L.P.	CYM	NIA	Apollo Advisors VIII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors VIII (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo A-N Credit Advisors (APO FC Delaware), L.P.	DE	NIA	Apollo A-N Credit Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo A-N Credit Co-Investors (FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Capital Management II, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset Management Europe LLP	GBR	NIA	APO UK (FC), Limited	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset Management Europe LLP	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors VIII (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Energy Opportunity Advisors GP LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Energy Opportunity Advisors LP	CYM	NIA	Apollo Energy Opportunity Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Energy Opportunity Co-Investors (D) LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Energy Opportunity Management LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo India Private Equity IV (Mauritius) Ltd	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Lincoln Fixed Income Advisors (APO DC), L.P.	DE	NIA	Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Lincoln Fixed Income Fund, L.P.	DE	NIA	Apollo Lincoln Fixed Income Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Lincoln Fixed Income Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Lincoln Private Credit Advisors (APO DC), L.P.	DE	NIA	Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Lincoln Private Credit Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Lincoln Private Credit Fund, L.P.	DE	NIA	Apollo Lincoln Private Credit Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Lincoln Private Credit Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Co-Investors (D) GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Co-Investors (D) LP	DE	NIA	Apollo Total Return Co-Investors (D) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Multi Asset Credit Replacement (Exempt), L.P.	DE	NIA	Apollo MAC Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Multi Asset Credit Replacement (Offshore), Ltd.	CYM	NIA	Apollo MAC Replacement Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo MAC Replacement Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR AIV Holdco Ltd.	CYM	NIA	Apollo Multi Asset Credit Replacement (Master AIV), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo MAC Replacement Blocker 1 Corp.	DE	NIA	Apollo Multi Asset Credit Replacement (Exempt), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo MAC Replacement Blocker 2 Corp.	DE	NIA	Apollo Multi Asset Credit Replacement (Offshore), Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo MAC Replacement Blocker 3 Ltd.	CYM	NIA	Apollo Multi Asset Credit Replacement (Exempt), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Multi Asset Credit Replacement (Master), L.P.	Ownership	81.360	AGM; M. Rowan; L. Black	NO	
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Fund Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV	Ownership	15.110	AGM; M. Rowan; L. Black	NO	
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Enhanced Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV	Ownership	0.060	AGM; M. Rowan; L. Black	NO	
							Apollo TR Emerging Markets (Lux) S.a r.l.	LUX	NIA	Apollo TR Emerging Markets Holdings Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Emerging Markets GP LLC	DE	NIA	Apollo TR Emerging Markets Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR European Broadly Syndicated Loan Holdings Ltd.	CYM	NIA	Apollo Multi Asset Credit Replacement (Master), L.P.	Ownership	84.320	AGM; M. Rowan; L. Black	NO	
							Apollo TR European High Yield Bond Holdings Ltd.	CYM	NIA	Apollo Multi Asset Credit Replacement (Master), L.P.	Ownership	85.260	AGM; M. Rowan; L. Black	NO	
			81-2062316				Apollo TR Structured Credit II, LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2062316				Apollo TR Structured Credit II, LLC	DE	NIA	Apollo MAC Replacement Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Opportunistic Ltd.	CYM	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Opportunistic Ltd.	CYM	NIA	Apollo MAC Replacement Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1425805				Apollo TR Non-Agency Resi Real Estate LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1425805				Apollo TR Non-Agency Resi Real Estate LLC	DE	NIA	Apollo MAC Replacement Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Structured Credit LLC	DE	NIA	Apollo MAC Replacement Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Structured Credit LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR US Broadly Syndicated Loan LLC	DE	NIA	Apollo MAC Replacement Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR US Broadly Syndicated Loan LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR US High Yield Bond LLC	DE	NIA	Apollo MAC Replacement Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR US High Yield Bond LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo VIII GenPar, Ltd.	CYM	NIA	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							August Global Management, LLC	FL	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 19 S.a r.l.	LUX	NIA	Foxtrot Holdings (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment II Trust B	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment II Trust C	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment II Trust D	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment II Trust WT	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	30.940	AGM; M. Rowan; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	36.880	AGM; M. Rowan; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; L. Black	NO	
							Foxtrot Holdings (Cayman), L.P.	CYM	NIA	Foxtrot Holdings (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Hampton Holding (MI), LLC	MHL	NIA	Avant Holdings (MI) II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PCDH 1, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Espresso Holdings 3, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-3033319				AP VIII (QFP AIV I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PCDH Holdings III, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PCDH Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Redding Ridge Advisors LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Redding Ridge Holdings LP	CYM	NIA	Redding Ridge Advisors LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							TRF European Broadly Syndicated Loan (Lux) S.a r.l.	LUX	NIA	Apollo TR European Broadly Syndicated Loan Holdings Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							TRF European Broadly Syndicated Loan L.P.	CYM	NIA	TRF European Broadly Syndicated Loan Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							TRF European High Yield Bond (Lux) S.a r.l.	LUX	NIA	Apollo TR European High Yield Bond Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							TRF European High Yield Bond L.P.	CYM	NIA	TRF European High Yield Bond Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							TRF European High Yield Bond Ltd.	CYM	NIA	TRF European High Yield Bond (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Venator Investment Management Consulting (Shanghai) Limited	CHN	NIA	Venator Real Estate Capital Partners (Hong Kong) Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Venator Real Estate Capital Partners (Hong Kong) Limited	HKG	NIA	AGRE Hong Kong Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Emerging Markets Debt Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Emerging Markets Debt Co-Investors (D) GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Emerging Markets Debt Co-Investors (D) LP	DE	NIA	Apollo Emerging Markets Debt Co-Investors (D) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Emerging Markets Debt Management LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Multi Asset Credit Replacement (Master AIV), L.P.	CYM	NIA	Apollo MAC Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Multi Asset Credit Replacement (Master), L.P.	CYM	NIA	Apollo MAC Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Emerging Markets Holdings Ltd.	CYM	NIA	Apollo Multi Asset Credit Replacement (Master), L.P.	Ownership	86.550	AGM; M. Rowan; L. Black	NO	
							Texas Holding S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lapithus Management, S.L., Sociedad Unipersonal	ESP	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII (PCDH AIV), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Aether I, LLC	AIA	NIA	AIF VIII Debt AIV I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aether II, LLC	AIA	NIA	AIF VIII Debt AIV II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIF VIII Debt AIV I, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3155235				AIF VIII Debt AIV II, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II DE Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Duke Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APO UK (FC), Limited	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo A-N Credit Advisors (APO FC-GP), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo A-N Credit Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Funding, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo MidCap FinCo Feeder GP LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo MidCap FinCo Feeder, L.P.	DE	NIA	Apollo MidCap FinCo Feeder GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Sun Lux Subco S.a r.l.	LUX	NIA	Sun Lux Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Epsilon Debt Holdings, L.P.	DE	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Espresso Holdings 6, L.P.	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIF VIII (Ludlow DH AIV II), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Ludlow DH 4, LLC	DE	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-0940441				AP WEC Debt Holdings LLC	DE	NIA	Apollo Co-Investment Capital Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USRE II REIT (Portfolio A) LLC	DE	NIA	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Co-Investors (FC-D), Ltd.	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II TE (APP Conduit AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (AIV IV FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (AIV III FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1296403				Zeus Strategic Real Property Holdings Ltd.	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1297259				AESI II Real Property Holdings Ltd.	CYM	NIA	AESI (Holdings) II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1296397				SKSI Real Property Holdings Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Prime Security Services Management, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Management Europe LLP	GBR	NIA	APO UK (FC), Limited	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Management Europe LLP	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
							Whitehawk CDO Funding LLC	DE	NIA	Apollo ST Debt Advisors LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Moultrie Cayman, L.P.	CYM	NIA	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Kings Alley Cayman, L.P.	CYM	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (DE 892) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Fund (I) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (DE) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors IX (C), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Fund IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors IX (B), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors IX (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (I) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors IX (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Fund Administration IX, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management IX, L.P.	DE	NIA	AIF IX Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIF IX Management, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors IX, L.P.	CYM	NIA	Apollo Capital Management IX, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Capital Management IX, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							XL Dutch Member LLC	DE	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Sprint Co-Investment Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Seta Holdco S.a r.l.	LUX	NIA	Lapithus Management S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1337814				Apollo CIP Hedge Funds (FC), L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Seta S.a r.l.	LUX	NIA	Seta Participation Holdings, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Co-Investors III (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							Apollo EPF Co-Investors III (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 65 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tower Credit Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4398074				Apollo Tower Credit Fund, L.P.	DE	NIA	Apollo Tower Credit Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tower Credit Co-Investors (DE FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tower Credit Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4307778				ANRP II TE (Conduit AIV III-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4315144				ANRP II TE (Conduit AIV II-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4328971				ANRP II TE (Conduit AIV I-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1333499				ANRP II (AIV R-L B), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Link Holding Limited	VGB	NIA	Apollo Asia Link Coinvestment Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Atlas Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1331153				Apollo Atlas Fund, LLC	CYM	NIA	Apollo Atlas Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1331227				Apollo Atlas Master Fund, LLC	CYM	NIA	Apollo Atlas Fund, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Atlas Advisors (APO FC), L.P.	CYM	NIA	Apollo Atlas Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Atlas Advisors (APO FC-GP), LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1329954				ANRP II (IH FC), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1329509				ANRP II (IH AIV), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1328456				ANRP II (AIV VII FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Queso GP, LLC	DE	NIA	AP VIII Socrates Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3634703				AP Inception Co-Invest, L.P.	DE	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Inception Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors II (IH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1327434				Apollo ANRP Co-Investors II (IH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1327317				ANRP II International Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1327449				Apollo ANRP Co-Investors II (IH-B), L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1326543				Apollo ANRP Advisors II (IH), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Advisors II (IH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Link Limited	VGB	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3754356				Apollo U.S. Real Estate Fund II (MHC Platform) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE MHC Platform Investor, LLC	DE	NIA	Apollo U.S. Real Estate Fund II (MHC Platform) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1322407				ANRP II (AIV VI FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1322128				ANRP II (AIV V FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Funds ICAV	IRL	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			30-0949738				Apollo Special Situations Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3568670				AP VIII Eagle LM5 Holdings, L.P.	DE	NIA	AP VIII Eagle LM5 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			38-4010756				AP VIII Eagle LM5 Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Energy Opportunity Co-Investors (DC-D) LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Energy Opportunity Advisors (APO DC) LP	CYM	NIA	Apollo Energy Opportunity Advisors (APO DC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Energy Opportunity Advisors (APO DC) GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Special Situations Co-Investors (IH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			81-3369576				AP VIII Inception Holdings, L.P.	DE	NIA	AP VIII Inception Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Inception Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3341233				AP VIII Aspen Holdings, L.P.	DE	NIA	AP VIII Aspen Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Aspen Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I (DC)	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I (FC)	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series A	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1317706				Apollo Global Carry Pool Intermediate (FC), L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1317704				Apollo Global Carry Pool Intermediate (DC), L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1317698				Apollo Global Carry Pool Intermediate, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3328049				Apollo Global Carry Pool Aggregator, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Lowell GP, LLC	DE	NIA	Apollo Special Situations Advisors (IH), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1316025				Apollo Special Situations Advisors (IH), L.P.	CYM	NIA	Apollo Special Situations Advisors (IH-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1316019				Apollo Special Situations Advisors (IH-GP), Ltd.	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sun Lux Holdco S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3143196				AP Dakota Co-Invest, L.P.	DE	NIA	AP Dakota Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Dakota Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3100697				AP VIII Dakota Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3123578				AP Socrates Co-Invest, L.P.	DE	NIA	Apollo Socrates Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Socrates Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3124012				AP VIII Socrates Holdings, L.P.	DE	NIA	AP VIII Socrates Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.050	AGM; M. Rowan; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.680	AGM; M. Rowan; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.340	AGM; M. Rowan; L. Black	NO	
							CTM Aircraft Investors GP, Ltd.	CYM	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Special Sits Lowell Holdings GP, LLC	DE	NIA	Apollo Special Situations Advisors (IH), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACF Europe Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.680	AGM; M. Rowan; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.050	AGM; M. Rowan; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.340	AGM; M. Rowan; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; L. Black	NO	
			81-2604085				AP VIII Sky High Holdings, L.P.	DE	NIA	AP VIII Sky High Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							EPE Debt Co-Investors GP, LLC	DE	NIA	Apollo ANRP Advisors, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							EPE Debt Co-Investors GP, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia RE Singapore I Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Advisors GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AGRE Debt I - Del, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1303882				Apollo European Principal Finance Fund III (Master Euro B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1303575				Apollo European Principal Finance Fund III (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1302690				Apollo European Principal Finance Fund III (Euro B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Advisors III, L.P.	CYM	NIA	Apollo EPF III Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1302629				Apollo European Principal Finance Fund III (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1302429				Apollo European Principal Finance Fund III (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Management III, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF III Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo SA Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Pomegranate GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2027331				AP VIII Pomegranate Holdings, L.P.	DE	NIA	AP VIII Pomegranate GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AION Direct II Singapore Pte. Ltd.	SGP	NIA	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AION Direct Private II Limited	MUS	NIA	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment III Designated Activity Company	IRL	NIA	Financial Credit Investment III Manager, LLC?	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Plutus Holdings Pvt Ltd	MUS	NIA	AION Direct Private II Limited?	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Plutus Financials Pvt Ltd	MUS	NIA	Plutus Capital Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Plutus Capital Pvt Ltd	MUS	NIA	Plutus Holdings Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (Lux) IX GP, S.a r.l.	LUX	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management (AOP) IX, LLC	DE	NIA	Apollo Management IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1348307				Apollo Overseas Partners (Lux) IX, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATCF Subsidiary, LLC	CYM	NIA	Apollo Tower Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ionic Securitization S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 69 S.a r.l.	LUX	NIA	Apollo/Cavenham European Managed Account II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Apollo ST Advisors, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Wolfcamp Co-Investors GP, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Wolfcamp Co-Investors GP, LLC	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Apollo/Cavenham EMA Management II, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo/Cavenham EMA Capital Management II, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1360470				Apollo/Cavenham EMA Advisors II, L.P.	CYM	NIA	Apollo/Cavenham EMA Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1360506				Apollo/Cavenham European Managed Account II, L.P.	CYM	NIA	Apollo/Cavenham EMA Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			35-2590225				Apollo Asia Real Estate Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			82-1356468				ANRP II Double Eagle Energy Holdings III, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1343994				ANRP II (DEE III Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (DEE III Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1242375				ANRP II (AIV L-DEE III C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1224980				ANRP II (AIV L-DEE III B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1199521				ANRP II (AIV L-DEE III A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1439441				ANRP II TE (Conduit AIV PA-L C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1425570				ANRP II TE (Conduit AIV PA-L B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1410533				ANRP II TE (Conduit AIV PA-L A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1390847				ANRP II (AIV PA-L C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1327407				ANRP II (AIV PA-L B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1307171				ANRP II (AIV PA-L A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1848131				Apollo Asia Real Estate AAC Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			37-1861495				Apollo Asia Real Estate AAC Fund, L.P.	DE	NIA	Apollo Asia Real Estate AAC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TRF CM Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-1409478				Apollo Structured Credit Recovery Advisors IV LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Structured Credit Recovery Management IV LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC SPV Holdings II, LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (AIV), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Olympus Holdings, L.P.	DE	NIA	AP VIII Olympus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Olympus Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo KP Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (Phoenix Intermediate), LLC	DE	NIA	ANRP II (Phoenix Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-1779587				ANRP II Phoenix Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1768571				ANRP II (Phoenix Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo TRF MP Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ELP Propco (Falkensee) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 73 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1369713				ALM Funding LP	CYM	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (AIV) (Hedge SPV), LLC	CYM	NIA	ANRP II (AIV), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USRE Granite REIT LLC	DE	NIA	AGRE/MA Investor II LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Asia Link Operating Platform Limited	VGB	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1371099				AIF VIII Euro TB Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1371269				AOP (DE 892) VIII (Euro FC), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1806969				AP Special Sits Camaro Holdings, L.P.	DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Special Sits Camaro Holdings, LLC	DE	NIA	AP Special Sits Camaro Holdings, L.P.	Ownership	96.580	AGM; M. Rowan; L. Black	NO	
							AP-CB Servicer, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IP Holdings, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATCF Subsidiary (DC), LLC	DE	NIA	Apollo Tower Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE/MA Investor II LLC	DE	NIA	AGRE MHC Platform Investor II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2018629				Apollo USRE Granite Coinvest L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE MHC Platform Investor II, LLC	DE	NIA	Apollo USRE Granite Coinvest L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athene Momentum Investment Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Momentum Investment Advisors, L.P.	DE	NIA	Athene Momentum Investment Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			82-2030619				Athene Momentum Investor, L.P.	DE	NIA	Athene Momentum Investment Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ARC Investments Limited	MUS	NIA	AION Capital Management Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia RE Singapore III Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2977242				Apollo AGER Co-Investors (A), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo AGER Co-Investors (A-UK), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo AGER Co-Investors Management, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2320173				AP VIII Constellation Club Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ELP Propco (Waldaschaff) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ELP Propco (Bergkamen) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Olympus Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2233077				AP Olympus Co-Invest, L.P.	DE	NIA	Apollo Olympus Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1379180				Financial Credit Investment III SPV-A (Cayman), L.P.	CYM	NIA	Financial Credit Investment III SPV-A (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment III SPV-A (Cayman) GP, LLC	CYM	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Multi-Credit Fund GP (Lux) S.a r.l.	LUX	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							ELP Holdco (Bratislava) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 88 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ELP Propco (Spijkenisse) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ELP Propco (Falkensee I) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ELP Propco (Osnabrueck) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2586937				ANRP II (AIV L-RTE C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2578102				ANRP II (AIV L-RTE B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2772148				Apollo Roundtable Energy Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (RTE Intermediate), LLC	DE	NIA	ANRP II (RTE Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2559078				ANRP II (AIV L-RTE A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2692924				ANRP II (RTE Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Structured Credit Recovery Co-Investors IV (D) LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 9 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ELP Holdco (Reichenbach) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 7 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lana Financing Securitization S.a r.l.	LUX	NIA	AEPF III 47 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 3 S.a r.l.	LUX	NIA	AEPF III 32 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AEPF III 2 S.a r.l.	LUX	NIA	AEPF III 30 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Granite Employee Holdings LLC	DE	NIA	Apollo USRE Granite REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1389953				Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	LUX	NIA	Apollo Multi-Credit Fund GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			82-3027282				AP VIII Double Eagle Energy Holdings III, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2997926				AOP VIII (AIV L-DEE III A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3002227				AP VIII 892/TE (DEE III Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3015713				AP VIII 892/TE (AIV III-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3026457				AP VIII 892/TE (AIV IV-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2999836				AP VIII 892/TE (AIV II-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2981445				AP VIII 892/TE (AIV I-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2982280				AOP VIII (DEE III Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII DEE III Holdings, LLC	DE	NIA	AOP VIII (DEE III Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2981963				AOP (DE) VIII (AIV L-DEE III), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3010005				AOP VIII (AIV L-DEE III B), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delos Investments Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment III Trust A	DE	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-1006556				Apollo Structured Credit Recovery Co-Investors IV (A) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Socrates Global Co-Invest, L.P.	CYM	NIA	Apollo Socrates Global Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Socrates Global Holdings, LLC	CYM	NIA	AIF VIII Euro Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Socrates Global Co-Invest GP, LLC	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II Phoenix Services Holdings, L.P.	DE	NIA	ANRP II Phoenix Services Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment III Trust B	DE	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II Phoenix Services Holdings GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delos Investments Advisors, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1393477				Apollo Special Situations Co-Investors (IH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AEPF III 16 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 15 S.a r.l.	LUX	NIA	AEPF III 1 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment III SPV-B (Cayman) GP, LLC	CYM	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1395199				Financial Credit Investment III SPV-B (Cayman), L.P.	CYM	NIA	Financial Credit Investment III SPV-B (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Management International Limited	GBR	NIA	Apollo Europe Management, L.P.	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Management International Limited	GBR	NIA	AIM (P2) Anguilla, LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
							Apollo Athora Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Athora Advisors, L.P.	CYM	NIA	Apollo Athora Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Uniform GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3604198				Apollo Kings Alley Credit SPV, L.P.	DE	NIA	Apollo Kings Alley Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Kings Alley Credit Advisors (DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo VIII Uniform Investor, L.P.	CYM	NIA	Apollo Uniform GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HD Management, L.P.	DE	NIA	Apollo HD Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HD Management GP, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1400467				Athene HD Investor, L.P.	CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HD Advisors, L.P.	CYM	NIA	Apollo HD Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HD Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1400941				Athora HD Investor, L.P.	CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1400163				Aegis Asset Finance Holdings Ltd.	GBR	NIA	Athora HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			98-1400163				Aegis Asset Finance Holdings Ltd.	GBR	NIA	Athene HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			98-1400170				HD Bidco Limited	GBR	NIA	Aegis Asset Finance Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.090	AGM; M. Rowan; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.660	AGM; M. Rowan; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.320	AGM; M. Rowan; L. Black	NO	
							AP VIII (SCA Warrant AIV), L.P.	DE	NIA	AP VIII SCA GenPar, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Oasis Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rose II (E), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rose II (G), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rose II (F), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rose II (D), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rose II (C), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rose II (B), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rose II (A), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							VA Capital Company LLC	DE	NIA	Athene Life Re Ltd.	Ownership	13.000	AGM; M. Rowan; L. Black	NO	
							VA Capital Company LLC	DE	NIA	AP Beta 7, L.P.	Ownership	26.000	AGM; M. Rowan; L. Black	NO	
							Apollo SB Investor 3, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo SB Investor 2, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo SB Investor 1, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo SB Holdings, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3756650				ANRP II (Converse Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3756349				ANRP II Converse Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (Converse Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Acele Residential Mortgage Trust	DE	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							EPF I Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund (Feeder), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4909586				ANRP II (AIV TW), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4928800				ANRP II 892 (AIV TW), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1343731				ANRP II (AIV I-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1344017				ANRP II (AIV II-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1344279				ANRP II (AIV III-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1344598				ANRP II (AIV IV-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1344736				ANRP II (AIV V-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1344881				ANRP II (AIV VI-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1345285				ANRP II (AIV VII-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1345534				ANRP II (AIV VIII-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5011215				ANRP II (AIV-A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5082730				ANRP II 892/TE (AIV-A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4936850				ANRP II (Intermediate-A Holdings), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5042833				AP VIII 892/TE (Zed Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4771813				Apollo Zed Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4771813				Apollo Zed Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street SPV Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street Holdings, LLC	DE	NIA	Apollo Union Street Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street SPV Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5044204				Apollo Union Street SPV, L.P.	DE	NIA	Apollo Union Street SPV Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							SPV Spain Project 4, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							SPV REOCO 20, S.L.U.	ESP	NIA	SPV Spain Project 4, S.L.U.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							SPV REOCO 16, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Geptol Investments 2016, S.L.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Project Quail, S.L.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							SPV SPAIN PROJECT 13, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	36.880	AGM; M. Rowan; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; L. Black	NO	
							CologneTechPark Five GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CologneTechPark Three GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CologneTechPark Four GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CologneTechPark Holding GmbH	DEU	NIA	EPF Acquisition Co 68 S.a r.l.	Ownership	94.900	AGM; M. Rowan; L. Black	NO	
							CologneTechPark Holding GmbH	DEU	NIA	EPF Acquisition Co 69 S.a r.l.	Ownership	5.100	AGM; M. Rowan; L. Black	NO	
							CologneTechPark One GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CologneTechPark Two Gmbh	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Falcon Investor VIII Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ELP Netherlands Environmental Support B.V.	NLD	NIA	ELP Propco (Spijkenisse) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1177735				MidCap FinCo Holdings Limited	IRL	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1176385				MidCap FinCo Designated Activity Company	IRL	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-4065186				AP VIII Quidditch Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
....	.....	....	82-4843979 ..	.....	.....	.....	AOP VIII (Converse Intermediate DC Z), LLC .	.. DE.....	.....NIA.....	Apollo Management VIII, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	82-4840282 ..	.....	.....	.....	AP VIII Converse Holdings, L.P.	.. DE.....	.....NIA.....	Apollo Advisors VIII (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	82-4845898 ..	.....	.....	.....	AP VIII 892/TE (Converse Intermediate DC), LLC	.. DE.....	.....NIA.....	Apollo Management VIII, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	82-5130918 ..	.....	.....	.....	AOP VIII Converse Holdings, LLC	.. DE.....	.....NIA.....	Apollo Management VIII, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	AP ZWP Holdings LLC	.. DE.....	.....NIA.....	Apollo Investment Management, L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	Apollo Hybrid Value Capital Management, LLC	.. DE.....	.....NIA.....	APH Holdings, L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	98-1413498 ..	.....	.....	.....	Apollo Hybrid Value Advisors, L.P.	..CYM.....	.....NIA.....	Apollo Hybrid Value Capital Management, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	Apollo Hybrid Value Management, L.P.	.. DE.....	.....NIA.....	Apollo Hybrid Value Management GP, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	Apollo Hybrid Value Management GP, LLC	.. DE.....	.....NIA.....	Apollo Management III, L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	Apollo HVF Co-Investors (D), L.P.	.. DE.....	.....NIA.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	82-4568497 ..	.....	.....	.....	Apollo HVF Co-Investors (A), L.P.	.. DE.....	.....NIA.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	82-4706030 ..	.....	.....	.....	Apollo Hybrid Value Overseas Partners (Delaware 892), L.P.	.. DE.....	.....NIA.....	Apollo Hybrid Value Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	82-4593363 ..	.....	.....	.....	Apollo Hybrid Value Fund, L.P.	.. DE.....	.....NIA.....	Apollo Hybrid Value Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	98-1413687 ..	.....	.....	.....	Apollo Hybrid Value Overseas Partners, L.P.	..CYM.....	.....NIA.....	Apollo Hybrid Value Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	ANRP II (Intermediate FS DC), LLC	.. DE.....	.....NIA.....	Apollo Commodities Management, L.P., with respect to Series IV	Management.....	0.000	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	82-4317406 ..	.....	.....	.....	Apollo Shale Logistics Holdings, L.P.	.. DE.....	.....NIA.....	Apollo ANRP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	82-4852869 ..	.....	.....	.....	ANRP II 892/TE (AIV FS), L.P.	.. DE.....	.....NIA.....	Apollo ANRP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	82-4868478 ..	.....	.....	.....	ANRP II (AIV FS), L.P.	.. DE.....	.....NIA.....	Apollo ANRP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	Apollo Accord Co-Investors II (D), L.P.	.. DE.....	.....NIA.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	Apollo Accord Advisors GP II, LLC	..CYM.....	.....NIA.....	APH Holdings (FC), L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	98-1415028 ..	.....	.....	.....	Apollo Accord Advisors II, L.P.	..CYM.....	.....NIA.....	Apollo Accord Advisors GP II, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	Apollo Accord Management II, LLC	.. DE.....	.....NIA.....	Apollo Investment Management, L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	98-1417885 ..	.....	.....	.....	AP VIII New VAC Holdings Topco (Lux) SARL ...	..LUX.....	.....NIA.....	AIF VIII Euro Holdings, L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	Apollo Converse Holdings GP, LLC	.. DE.....	.....NIA.....	APH Holdings (DC), L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	98-1421342 ..	.....	.....	.....	AIF IX International Holdings, L.P.	..CYM.....	.....NIA.....	Apollo Advisors IX (EH), L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	98-1421450 ..	.....	.....	.....	Apollo Advisors IX (EH), L.P.	..CYM.....	.....NIA.....	Apollo Advisors IX (EH-GP), LLC	Management.....	0.000	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	98-1421716 ..	.....	.....	.....	Apollo Advisors IX (EH-GP), LLC	..CYM.....	.....NIA.....	APH Holdings, L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	82-4948240 ..	.....	.....	.....	Apollo Net Lease Co., LLC	.. DE.....	.....NIA.....	Apollo Global Real Estate Management, L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	98-1414816 ..	.....	.....	.....	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	..LUX.....	.....NIA.....	Apollo Hybrid Value Advisors, L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	ACE Global Multi-Credit LLC	.. DE.....	.....NIA.....	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	ACE Emerging Markets LLC	.. DE.....	.....NIA.....	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	ACE Credit Management, LLC	.. DE.....	.....NIA.....	Apollo Investment Management, L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	82-4909549 ..	.....	.....	.....	Apollo Total Return Investment Grade Fund (US INS), LP	.. DE.....	.....NIA.....	ACE Credit Advisors, LP	Management.....	0.000	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	ACE Credit Advisors, LP	..CYM.....	.....NIA.....	ACE Credit Advisors GP, LLC	Management.....	0.000	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	98-1419398 ..	.....	.....	.....	ACE Credit Advisors GP, LLC	..CYM.....	.....NIA.....	APH Holdings (DC), L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	98-1415101 ..	.....	.....	.....	Apollo Hybrid Value Overseas Partners (Lux), SCSp	..LUX.....	.....NIA.....	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management.....	0.000	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	98-1423628 ..	.....	.....	.....	Apollo Asia Link Coinvestment Fund I, L.P. .	..CYM.....	.....NIA.....	Apollo Asia Link Coinvestment Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	98-1423948 ..	.....	.....	.....	Apollo Asia Link Coinvestment Advisors, L.P.	..CYM.....	.....NIA.....	Apollo Asia Real Estate Advisors GP, LLC .	Management.....	0.000	AGM; M. Rowan; L. Black	....NO.....	....
....	.....	....	82-5148031 ..	.....	.....	.....	ANRP II (Converse Intermediate DC A), LLC ...	.. DE.....	.....NIA.....	ANRP II (Intermediate-A Holdings), LLC	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black	....NO.....	....

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			82-5192085				ANRP II (AIV L-CNV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5156437				AOP VIII (Converse Intermediate DC A), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5192633				AOP VIII (AIV L-CNV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Converse Co-Investors, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-5061919				North Star Debt Holdings, L.P.	DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							North Star Debt Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 25 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 23 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ELP Holdco (Poland) B.V.	NLD	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1422150				Apollo Oasis Partners, L.P.	CYM	NIA	Apollo Oasis Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1422390				Apollo Oasis Advisors, L.P.	CYM	NIA	Apollo Oasis Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1422640				Apollo Oasis Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			35-2626556				BlueWater SM LLC	DE	NIA	Apollo Insurance Solutions Group LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Venerable Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA Direct GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-5372734				AA Direct, L.P.	DE	NIA	AA Direct GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							HoldCo West d.o.o. Podgorica	MNE	NIA	Seta Montenegro d.o.o.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1427249				Hidden Star PTV, LLC	CYM	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0718947				Apollo Capital Efficient Advisors, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-0732692				Apollo Capital Efficient Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1427259				Apollo Hybrid Value Credit Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							VA Capital Management CIV GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							VA Capital Management Co-Investors, L.P.	CYM	NIA	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1428832				NNN Investor 1, L.P.	CYM	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bishop Senior Living Holdings, LLC	DE	NIA	Bishop Senior Living Coinvest L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1429107				AGRE U.S. Senior Living Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1430854				Apollo Rose II Co-Investors (H), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0750530				AHVF Intermediate Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1429982				AHVF (Intermediate FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0760358				AHVF TE/892/QFPF (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0750729				AHVF (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Advisors (APO DC), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0712258				Bishop Senior Living Coinvest L.P.	DE	NIA	AGRE U.S. Senior Living Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							NNN Holdco GP I LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AGRE U.S. Senior Living Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN Holdco GP III LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN Holdco GP II LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN Owner GP III LLC	DE	NIA	NNN Holdco III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN Owner GP II LLC	DE	NIA	NNN Holdco II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN Owner GP I LLC	DE	NIA	NNN Holdco I LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							AEPF III 26 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 35 S.a r.l.	LUX	NIA	AEPF III 13 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Helix Subco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Helix Subco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							Helix Subco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							AEPF III 31 S.a r.l.	LUX	NIA	AEPF III 30 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
			83-0914823				Prime Security Services TopCo Parent II, L.P.	DE	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Hurstville Holding	CYM	NIA	Apollo Asia Hurstville Co-Investment Fund L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1089007				Apollo Asia Hurstville Co-Investment Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1076687				Apollo Asia Hurstville Co-Investment Fund L.P.	DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HVF Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors III (D), L.P	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment IV Manager, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							FCI Co-Investors IV (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment Advisors IV, L.P.	CYM	NIA	Financial Credit IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Advisors III, L.P	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Capital Management III, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit IV Capital Management, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Management III, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Natural Resources Partners III, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AION Investments Private II Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo U.S. Real Estate Partners III (Offshore), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo NA Management III, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Special Situations Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3801220				Apollo Special Situations Advisors (APO DC), L.P.	DE	NIA	Apollo Special Situations Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3787701				Apollo Asia Real Estate Advisors (APO DC), L.P.	DE	NIA	Apollo Asia Real Estate Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo AION Capital Partners (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3783631				Apollo AION Capital Partners (APO DC), L.P.	DE	NIA	Apollo AION Capital Partners (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1416239				Apollo EPF Advisors II (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1415433				EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1415713				Lapithus EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4758223				Apollo Kings Alley Credit Advisors (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4737470				Apollo Kings Alley Credit (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1413232				Apollo EPF III Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1412826				Apollo EPF II Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1416434				Apollo EPF Advisors III (APO DC), L.P.	CYM	NIA	Apollo EPF III Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM (P2) Anguilla, LLC	AIA	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1411065				Ribbon Holdings (Cayman), L.P.	CYM	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4478244				Ribbon Holdings (Delaware), L.P.	DE	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1410008				Karpos Investments II (V), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1409754				Karpos Investments II (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1409130				Harvest Holdings II (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1409256				Harvest Holdings II (V), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Harvest Holdings II GP, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1437392				Apollo Union Street (FC), L.P.	CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			98-1437489				ATCF Subsidiary (FC), L.P.	CYM	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tower Credit Advisors (DC), L.P.	CYM	NIA	Apollo Tower Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tower Credit Advisors (DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1180469				ATCF SPV, L.P.	DE	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1220027				AP KRP Intermediate (ATCF), LLC	DE	NIA	Apollo Tower Credit Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1623783				Apollo HVF Co-Investors (B), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1390557				Apollo Freestone Midstream Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (FMS Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1417441				ANRP II (FMS Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1443758				ANRP II (Intermediate Holdings Partnership), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1401949				ANRP II (AIV L-FMS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I ? ABC, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1441012				Apollo Overseas Partners (892 AIV) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	LUX	NIA	Apollo ANRP Advisors III, L.P	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1441122				AP IX (Euro AIV), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1441365				AP IX (Euro FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1450409				AHVF NHG (Intermediate DC), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Advisors (APO FC), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Advisors (APO FC-GP), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1440489				AHVF Credit (FC) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1440877				AHVF NHG Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1424896				AHVF Credit Holdings I, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Castle Holdings GP S.a r.l.	LUX	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP NHG Credit Blocker, LLC	DE	NIA	Apollo Zeus Strategic Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP NHG Credit Blocker, LLC	DE	NIA	Apollo Europe Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE/MA Investor III LLC	DE	NIA	AGRE MHC Holdings L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1579302				AGRE MHC Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1591398				AGRE MHC Coinvest L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1442018				AP IX Euro Holdings, SCSp	LUX	NIA	AP Castle Holdings GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1441909				AP IX Euro Leverage, SCSp	LUX	NIA	AP Castle Holdings GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Helix Financing S.a r.l.	LUX	NIA	Helix JV SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 38 S.a r.l.	LUX	NIA	AEPF III 37 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 45 S.a r.l.	LUX	NIA	AEPF III 44 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 42 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AEPF III 40 S.a r.l.	LUX	NIA	AEPF III 43 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 39 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management Japan Limited	HKG	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo International Management (India), LLC	DE	NIA	Apollo Europe Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Natural Resources Partners (Lux) III, SCSp	LUX	NIA	Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP (Lux) GP, S.a r.l.	LUX	NIA	Apollo ADIP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IPF Advisors, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Trident Bidco DAC	IRL	NIA	Trident Midco DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Trident Midco DAC	IRL	NIA	Trident Topco DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Trident Topco DAC	IRL	NIA	AEPF III 38 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1445038				Apollo Overseas Partners (Delaware AIV) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1444900				Apollo Investment Fund (EH/IH-I) IX, L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1444721				Apollo Co-Investors IX (EH/IH-D), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1444481				Apollo Co-Investors IX (EH/IH-B), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1444318				Apollo Co-Investors IX (EH/IH-A), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP INET Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1459199				AP Highlands Holdings, L.P.	CYM	NIA	AP Highlands Holdings (GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1478377				AP Highlands Holdings (GP), LLC	CYM	NIA	AIF IX International Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IPF Real Estate Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo DSB Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1815970				AP DSB Co-Invest, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III Helix Holdings, L.P.	CYM	NIA	AP EPF III Helix Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III Helix Holdings GP, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1446325				Apollo Tail Convexity Strategy, L.P.	CYM	NIA	Apollo Tail Convexity Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tail Convexity Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tail Convexity Advisors, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Middle Market Private Debt Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo CERPI Management LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ELP Slovakia 2 s.r.o.	LUX	NIA	ELP Holdco (Bratislava) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Avalon Acquisition, LLC	CYM	NIA	Apollo Rose GP, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Athene Strategic Partnership Advisors, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Athene Strategic Partnership, L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II Belvedere Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity International Intermediate, Ltd.	GBR	NIA	Apollo Infra Equity International Super Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1452735				Apollo Infra Equity Feeder Fund (Non-US), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia RE II Singapore II Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (AIV Bel-L), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II 892 (AIV Bel), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (AIV Bel), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (Belvedere Intermediate), LLC	DE	NIA	ANRP II (Belvedere Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (Belvedere Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (Belvedere Intermediate DC A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity US Subsidiary Holdco, LLC	DE	NIA	Apollo Infra Equity US Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity US Holdco, LLC	DE	NIA	Apollo Infra Equity US Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity US Super Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Fund (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity US Intermediate (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Super Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity US Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Intermediate (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1455469				Apollo Infra Equity US Fund (Debt AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1455677				Apollo Infra Equity US Debt (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1455473				Apollo Infra Equity Feeder Fund (TE Debt), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Advisors III (P2), L.P.	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Advisors III (P1 APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors III (P1 APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Advisors III (P1 APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2582564				Apollo Natural Resources Partners (P2) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2569592				Apollo Natural Resources Partners (P1) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors III (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII CE Levco I	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity International India Holdco, Limited	GBR	NIA	Apollo Infra Equity International Holdco, Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1457356				Apollo Infra Equity International Holdco, Limited	GBR	NIA	Apollo Infra Equity International Intermediate, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Trident Super Topco No. 2 DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Trident Super Topco No. 1 DAC	IRL	NIA	AEPF III 38 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							FCI Co-Investors IV (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Elbow Co-Invest GP, LLC	CYM	NIA	Financial Credit Investment Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1460873				Lana Securitization S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1461310				AEPF III 47 S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Trident Bidco 2 DAC	IRL	NIA	Trident Midco 2 DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Trident Midco 2 DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 46 S.a r.l.	LUX	NIA	AEPF III 32 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2603667				Apollo Infra Equity Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors Highlands Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX (EH), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athena Trident Management DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AA INFRASTRUCTURE FUND 1 LTD	CYM	NIA	Apollo Insurance Solutions Group LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2443805				Apollo TR IG Corporate Bond LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2443805				Apollo TR IG Corporate Bond LLC	DE	NIA	Apollo MAC Replacement Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Co-Investors (IH-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Advisors (IH UT), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Advisors (APO DC UT), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity CJ (DC), LLC	DE	NIA	Apollo Infra Equity Management L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Feeder Fund (QFPF AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Feeder Fund (Non-US AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity CJ (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1462685				Apollo HVF Co-Investors (C), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							India Property Fund, LLC	DE	NIA	Apollo IPF Advisors, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							India Property Fund, LP	DE	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							India Property Fund Cayman, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							India Property Mauritius Company I	MUS	NIA	Apollo Advisors (Mauritius) Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							India Property Fund Cayman PS, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							India Property Fund II Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							India Property Fund II LP	DE	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							India Property Fund II LLC	DE	NIA	Apollo IPF Advisors, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							IPFII Singapore 1 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							IPFII Singapore 3 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							IPFII Singapore 2 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							IPFII Singapore 8 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							IPF II Co-Invest Cayman Master LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							IPF II Co-Invest BPS Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							IPF II Co-Invest Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rose II (I), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Management L.P.	DE	NIA	Apollo Infra Equity Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo India Services LLP	IND	NIA	Apollo Europe Management, L.P.	Ownership	99.900	AGM; M. Rowan; L. Black	NO	
							Apollo India Services LLP	IND	NIA	Apollo International Management (India), LLC	Ownership	0.100	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			98-1448304				AP Highlands Co-Invest, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2340459				Apollo Infra Equity Feeder Fund (TE), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2231261				Apollo Infra Equity US R&T (DC), LLC	DE	NIA	Apollo Infra Equity Management L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity US Super Holdco, LLC	DE	NIA	Apollo Infra Equity US Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity US Intermediate, LLC	DE	NIA	Apollo Infra Equity US Super Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2217149				Apollo Infra Equity US Fund, L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Management GP, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity International Super Holdco, LLC	CYM	NIA	Apollo Infra Equity International Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1452734				Apollo Infra Equity International Fund, L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Advisors (IH-GP), LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Advisors (IH), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Advisors (APO DC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							India Property Fund II Cayman BPS, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Management Europe (Luxembourg) S.a r.l.	LUX	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Fulmar Premium, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Cetia District, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Calandria Prolink, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Arao Forum, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alondra Project, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Agaporni Business, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors GP III, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors III, L.P.	CYM	NIA	Apollo Accord Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo RRH Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3115326				Junonia, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3115017				Gasparilla, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Management III, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Seta Subco 4 S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Stilbe IV S.a r.l.	LUX	NIA	Sun Lux Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 75 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							EPF Acquisition Co 75 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 75 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
			83-6678611				NARRE Pass Through Trust	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NARRE Titling Trust	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European MMPDF (B) Cayman GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Advisors, L.P.	CYM	NIA	Apollo ADIP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Capital Management, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Management, L.P.	DE	NIA	Apollo Revolver Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1467910				Apollo/Athene Dedicated Investment Program (D), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1467889				Apollo/Athene Dedicated Investment Program (C), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1467428				Apollo/Athene Dedicated Investment Program (B), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1467404				Apollo/Athene Dedicated Investment Program (A), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1467882				Apollo ADIP Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1471166				Apollo Revolver Fund, L.P.	CYM	NIA	Apollo Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1471207				Apollo Revolver Feeder Fund, L.P.	CYM	NIA	Apollo Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Advisors, L.P.	CYM	NIA	Apollo Revolver Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Capital Management, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	GRC	NIA	AEPF III 47 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1469174				Apollo Alamo PE, L.P.	CYM	NIA	Apollo Alamo GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1469486				Apollo Alamo ENRI, L.P.	CYM	NIA	Apollo Alamo GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alamo Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alamo GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AHVF (Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Florida Retail Advisors LLC	CYM	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADIP Holdings (D), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADIP Holdings (C), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADIP Holdings (B), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADIP Holdings (A), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1479601				AION Investments Private VII Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-3926252				AP Drive, L.P.	DE	NIA	AP Drive GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Drive Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-3924150				AP Drive Co-Invest, L.P.	DE	NIA	AP Drive Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Apollo TR Structured Credit LLC	Ownership	33.200	AGM; M. Rowan; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Structured Credit Recovery Master Fund IV LP	Ownership	60.270	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Leao Verde PTY, LLC	CYM	NIA	Host Plus PTY Limited	Ownership	6.530	AGM; M. Rowan; L. Black	NO	
			83-3862847				AP IX (PMC Warrant AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3838017				AIF IX (PMC Equity AIV), L.P.	DE	NIA	AP IX (PMC) VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1474470				AP Kent Credit Master Fund, L.P.	CYM	NIA	AP Kent Advisors, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			98-1474481				AP Kent Credit Fund, L.P.	CYM	NIA	AP Kent Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kent Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Management	100.000	AGM; M. Rowan; L. Black	NO	
			98-1474597				AP Kent Advisors, L.P.	CYM	NIA	AP Kent Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1474601				AP Kent Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bogole ITG, S.L.	ESP	NIA	Stilbe Opportunity S.a r.l.	Management	100.000	AGM; M. Rowan; L. Black	NO	
			98-1482146				Apollo Delos Investments II, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			98-1482139				Apollo Delos Holdings II, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 13	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 10	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 9	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 8	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 7	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 6	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 5	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 4	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 3	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 2	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 1	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC	DE	NIA	Apollo Infra Equity US Fund, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1339055				MMJV LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1339061				MMJV LP	CYM	NIA	MMJV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AION Investments Private III Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AION Investments Private IV Limited	MUS	NIA	AION Investments Private V Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AION Investments Private V Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I (FC)	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series A	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1470765				Apollo FIG Carry Pool Aggregator, L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC .	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1471150				Apollo FIG Carry Pool Intermediate (FC), L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC .	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1471171				Apollo FIG Carry Pool Intermediate, L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC .	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			83-2429770				A-A SPN-1 (MHC-AEL), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AION Investments Private VI Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-3827246				AP IX Titan Holdings, L.P.	DE	NIA	AP IX Titan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Titan Holdings GP, LLC	DE	NIA	AP IX (PMC) VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1462272				Seta Participation Holdings, LP	CYM	NIA	Seta Participation Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1462507				Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AP EPF III Helix Co-Invest, L.P.	CYM	NIA	AP EPF III Helix Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III Helix Co-Invest GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Stilbe Property S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Oasis Luxco S.a r.l.	LUX	NIA	Stilbe Investment S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
			83-2867188				A-A SPN-2 (ANRP III - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							RRH Asset Management CIV GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-3234634				Apollo TR Non-Agency Resi Real Estate REO LLC	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3491340				RWNIH-ALL Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Carry Pool Aggregator II, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules AIV Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules AIV Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jupiter Resources Co-Invest GP, ULC	CAN	NIA	Apollo Jupiter Resources Co-Invest GP, ULC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-4424966				AIF VIII (Ludlow DH TE FC II), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4411997				AIF VIII (Ludlow DH TE FC I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1482819				AHVF (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo/Athene Dedicated Investment Program (E), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADIP Holdings (E), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo India Partners II (KY), L.P.	CYM	NIA	Apollo India Partners II GP (KY), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo India Partners II GP (KY), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			83-4507460				ANRP II (DEE III Intermediate DC C), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-4513356				ANRP II (DEE III Intermediate DC Z-II), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-4513440				AOP VIII (DEE III Intermediate DC Z-II), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4507848				AOP VIII (DEE III Intermediate DC C), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4549745				AP IX First Street Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1485560				AOP DE IX (DSB Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX First Street Holdings GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1490457				Apollo U.S. Real Estate Advisors III, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo U.S. Real Estate Advisors GP III, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APH Funding 3, LLC	CYM	NIA	Apollo Co-Investors VIII (DC-D), L.P.	Ownership	69.720	AGM; M. Rowan; L. Black	NO	
							APH Funding 2, LLC	CYM	NIA	A-A Funding Holdco, L.P.	Ownership	34.700	AGM; M. Rowan; L. Black	NO	
							APH Funding 1, LLC	CYM	NIA	A-A Funding Holdco, L.P.	Ownership	69.860	AGM; M. Rowan; L. Black	NO	
							Apollo/Athene Dedicated Investment Program (Lux), SCSp	LUX	NIA	Apollo ADIP (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APH Finance 3, LLC	DE	NIA	APH Funding 3, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APH Finance 2, LLC	DE	NIA	APH Funding 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APH Finance 1, LLC	DE	NIA	APH Funding 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMH Servicing, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Chiron Advisors, L.P.	CYM	NIA	Apollo Chiron Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Chiron Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Chiron Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-3 (FCI IV - DEGERT), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-3 (FCI IV - MDLDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-3 (FCI IV - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-3 (FCI IV - IAGERT), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-3 (FCI IV - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HVF Co-Investors (Cayman AIV-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HVF Co-Investors (Cayman AIV-B), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HVF Co-Investors (Cayman AIV-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE 1200 Louisiana Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADIP Holdings (Lux), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Navigator Advisors I, L.P.	CYM	NIA	Apollo Navigator Capital Management I, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Navigator Management I, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Navigator Capital Management I, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - PL, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Navigator Aviation Feeder (AIV I), L.P.	CYM	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Navigator Co-Investors I (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Navigator Co-Investors I (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Navigator Aviation Offshore Fund I, L.P.	CYM	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX (QFP AIV I), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Sherwood Holdings, L.P.	DE	NIA	AP IX Sherwood Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Sherwood Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF Orchid Holdings, L.P.	CYM	NIA	AHVF Orchid GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF Orchid GP, LLC	CYM	NIA	AHVF (Cayman AIV II), L.P.	Ownership	83.730	AGM; M. Rowan; L. Black	NO	
							AHVF Orchid GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Ownership	12.720	AGM; M. Rowan; L. Black	NO	
							AHVF Orchid GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	3.550	AGM; M. Rowan; L. Black	NO	
							AHVF (Cayman AIV II), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF (892/A Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Lux IX (QFP AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP IX (AIV IV FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP IX (AIV III FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP IX (AIV II FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP IX (AIV I FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Lux IX (DSB Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2148830				NNN Investor 2 (AUTO), L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2099504				AP Olympus Debt Co-Invest, L.P.	DE	NIA	Apollo Olympus Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PCDH IX-E, LLC	DE	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PCDH IX-D, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PCDH IX-C, LLC	DE	NIA	Apollo Overseas Partners IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PCDH IX-B, LLC	DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PCDH IX-A, LLC	DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Smorgs (Ireland) Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Smorgs Property Holdings Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADH Oeste Gnamma Integral Spring, S.L.	ESP	NIA	ADH Norte Gnamma Integral Spring, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Smorgs ROI Management Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Smorgs (Northern Ireland) Limited	GBR	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Activos Singulares Hoteleros, S.L.	ESP	NIA	ADH Norte Gnamma Integral Spring, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Thornmont Limited	IRL	NIA	Honeypool Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Yaco Directorship S.L.	ESP	NIA	Activos Singulares Hoteleros, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADH Norte Gnamma Integral Spring, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mollydale Limited	IRL	NIA	Rhomway Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Devonmill Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Pumpkinspice Limited	IRL	NIA	Cherrybeach Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Galafre Investment, S.L.	ESP	NIA	Activos Singulares Hoteleros, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rhomway Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Octavale Unlimited Company	IRL	NIA	Trident Bidco 2 DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Cherrybeach Limited	IRL	NIA	Trident Bidco 2 DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Caramagias ITG, S.L.	ESP	NIA	Oasis Luxco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Helix JV SCSp	LUX	NIA	Helix GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Helix GP S.a r.l.	LUX	NIA	AP EPF III Helix Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
....	.....	.....	.....	.....	.....	.....	Oldavia ITG, S.L.	..ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AIE Caledonia Holdings, LLC	.. DE	NIA	Infra Equity US Holdings, LLC ? Series 1 .	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AGRE Debt I - CROWN, LLC	.. DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo PPF (Lux) GP, S.a r.l.	..LUX	NIA	Apollo PPF Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Alteri Investments Advisors II, S.a r.l.	..LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	98-1503347	.....	.....	.....	AA Direct (AIV), L.P.	..CYM	NIA	AA Direct GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	98-1500804	.....	.....	.....	Alteri Investments II, SCSp	..LUX	NIA	Apollo Alteri Investments Advisors II, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	98-1500607	.....	.....	.....	Apollo Alteri Holdings II, SCSp	..LUX	NIA	Apollo Alteri Investments Advisors II, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Asia Perth Limited	..CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Prime Security Services TopCo (ML II), LLC	.. DE	NIA	Prime Security Services GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Prime Security Services TopCo (ML), L.P.	.. DE	NIA	Prime Security Services TopCo (ML), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Prime Security Services TopCo (ML), LLC	.. DE	NIA	Prime Security Services TopCo Parent GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Prime Security Services TopCo (ML II), L.P.	.. DE	NIA	Prime Security Services TopCo (ML II), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo PPF Credit Management, LLC	.. DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo PPF Co-investors (FC-D), L.P.	..CYM	NIA	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo PPF Advisors, L.P.	..CYM	NIA	Apollo PPF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo PPF Advisors GP, LLC	..CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	84-2626543	.....	.....	.....	Apollo Asia Perth Co-Investment Fund L.P.	.. DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	98-1503119	.....	.....	.....	ANRP III (Debt AIV FC), L.P.	..CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	84-2674239	.....	.....	.....	Tarpon DIP Holdings, L.P.	.. DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	84-2676210	.....	.....	.....	ANRP III (Debt AIV), L.P.	.. DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	98-1505629	.....	.....	.....	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	..LUX	NIA	Apollo PPF (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Navigator Advisors I (APO DC), L.P.	..CYM	NIA	Apollo Navigator Advisors I (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Navigator Advisors I (APO DC-GP), LLC	..CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Navigator Co-Investors I (DC-D), L.P.	.. DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	84-2988869	.....	.....	.....	Apollo Navigator Aviation Holdings (AIV I), L.P.	.. DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	84-3007898	.....	.....	.....	Apollo Navigator Aviation Intermediate Holdings (AIV I), L.P.	.. DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Navigator Aviation Fund I (Cayman), Ltd.	..CYM	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Navigator Holdings (US), LLC	.. DE	NIA	Apollo Navigator Aviation Holdings (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Navigator Aviation Fund I (Lux) SARL	..LUX	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AHVF (892 Intermediate), L.P.	..CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AHVF (892 FC AIV), L.P.	..CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Revolver Co-Investors (A), L.P.	..CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Royalties Advisors I GP, LLC	.. DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Royalties Advisors I, L.P.	.. DE	NIA	Apollo Royalties Advisors I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Royalties Management I, LLC	.. DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Royalties Feeder Fund I, L.P.	DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Royalties Fund I, L.P.	DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Eos Aviation Intermediate Holdings (US), LLC	DE	NIA	Apollo Navigator Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eos Aviation Holdings (US), LLC	DE	NIA	Eos Aviation Intermediate Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Prime Security Services (SH), L.P.	CYM	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Sodia Capital Management Single Member S.A.	GRC	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Partnership Representative, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sovario Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ersa I S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	90.000	AGM; M. Rowan; L. Black	NO	
							Ersa I S.a r.l.	LUX	NIA	Stilbe X S.a r.l.	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
							Robin SAS	FRA	NIA	Robin Investments S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Robin Investments S.a r.l.	LUX	NIA	Stilbe VII S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Apollo WCH Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3019444				Apollo Navigator Aviation (DC III-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4014158				ANRP II Takkion Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4014268				ANRP II (AIV L-TKK), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Management II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Management II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Management II GP, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							ANRP II (TW II Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (TW II Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (AIV TW II-L), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (Overseas Intermediate Holdings), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Opportunistic Credit Partners LLC	DE	NIA	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3656119				AP IX Tiger Holdings, L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Tiger Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3819081				AHVF Credit Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3806667				AHVF Credit (DC) I, LLC	DE	NIA	Apollo Hybrid Value Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1518820				AHVF (Cayman AIV III), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1519129				AHVF (TE FC AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-6 (AREV-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Chiron Credit Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1516469				AP IX International Hedge, L.P.	CYM	NIA	AP IX GenPar, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX GenPar, LLC	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Enibo Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3068970				Apollo ANRP Co-Investors III (B), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Solitron ITG, S.L.U.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-5 (USREIII ? VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-5 (USREIII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-5 (USREIII ? IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-5 (USREIII ? DEMMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-5 (USREIII ? DELFMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-5 (USREIII ? DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-4 (ANAF-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							Leon S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Attimo RE S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Dado Immobiliare S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Casomai S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alaska S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3196183				PK AIR 1 LP	DE	NIA	Apollo PK Air Management (CLO) LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK AIR 1 DEL LLC	DE	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1516896				PK AIR 1 JPN G.K.	JPN	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ersa Investment S.a r.l.	LUX	NIA	Ersa Opportunity S.a r.l.	Ownership	49.900	AGM; M. Rowan; L. Black	NO	
							Ersa Investment S.a r.l.	LUX	NIA	Apollo/Cavenham European Managed Account II, L.P.	Ownership	50.100	AGM; M. Rowan; L. Black	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Euro B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Management IV, L.P.	DE	NIA	Apollo Accord Management IV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Co-Investors IV (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Management IV GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5128814				Apollo Accord Co-Investors IV (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1528061				Apollo Asia Real Estate Fund II (Lux), SCSp	LUX	NIA	Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo/Athora Preferred Share Partnership (UA), L.P.	CYM	NIA	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4547388				Apollo USREF III Bronco (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4691087				AHVF Credit Holdings IV, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Tiger Co-Invest (ML) GP, LLC	DE	NIA	AP IX Tiger Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Life Asset, L.P.	CYM	NIA	Apollo Life Asset GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Lux), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Credit Strategies, LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Credit Strategies Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Credit Strategies Advisors, L.P.	CYM	NIA	Apollo PPF Credit Strategies Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Credit Strategies Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AIOF II Njord Co-Invest, L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Co-Invest GP, LLC	DE	NIA	Apollo Infra Equity Advisors (APO DC UT), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Equity Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo US Wind Co-Invest (FC), L.P.	CYM	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors IV, L.P.	CYM	NIA	Apollo Accord Advisors GP IV, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors GP IV, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Credit Strategies Co-Investors (FC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Credit Strategies (Lux) GP, S.a r.l.	LUX	NIA	Apollo PPF Credit Strategies Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Debt Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACREFI Holdings J-I JV Managing Member, LLC	DE	NIA	ACREFI Holdings J-I JV Member, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Credit Strategies (Lux), SCSp	LUX	NIA	Apollo PPF Credit Strategies (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Ulysses Co-Invest, L.P.	DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Ulysses Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1537265				Apollo Asia Real Estate Fund II HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Management III B, L.P.	DE	NIA	Apollo Accord Management III B GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Co-Investors III B (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Management III B GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors III B, L.P.	CYM	NIA	Apollo Accord Advisors GP III B, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors GP III B, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0564185				AHVF Credit Holdings V, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0564423				AHVF (AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0511630				AIOF II Alturus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1532658				Athora US Invest (AH), LLC	DE	NIA	Athora Lux Invest Alternatives Investment	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4821033				ACREFI Holdings J-I JV Member, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Asia Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGH Norte Gnamma Integral Spring, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Galatzo Inversiones, S.L.	ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Grupo Azul Mar Cala Llonga, S.L.	ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Toralve New ITG S.L.	ESP	NIA	Derusa New ITG S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tonisca New ITG S.L.	ESP	NIA	Derusa New ITG S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sagaba New ITG S.L.	ESP	NIA	Casalba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Derusa New ITG S.L.	ESP	NIA	Casalba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Casalba New ITG S.L.	ESP	NIA	Ersa IX S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							AP IX Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	AP IX (Euro AIV), L.P.	Ownership	48.230	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	22.250	AGM; M. Rowan; L. Black	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners IX, L.P.	Ownership	15.250	AGM; M. Rowan; L. Black	NO	
							Apollo/Athora Preferred Share Partnership, L.P.	CYM	NIA	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo/Athora Preferred Share Partnership Management, LLC	CYM	NIA	Apollo Principal Holdings C GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo (Athora) Co-Investors (A-UK), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo (Athora) Co-Investors (A), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BlueGroup IPCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BlueGroup BidCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Alteri Blue Group Cayman, Ltd.	CYM	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1527863				Apollo Asia Real Estate Intermediate Fund II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4005085				Apollo Asia Real Estate II Overseas Partners, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate II Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4033239				Apollo Asia Real Estate II Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3936924				Apollo Asia Real Estate Fund II, L.P.	DE	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Advisors II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Advisors II GP, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3959493				Apollo Asia Management II, L.P.	DE	NIA	Apollo Asia Management II Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Management II Advisors, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AISG GP Ltd.	CYM	NIA	Apollo Life Asset, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AISG Holdings LP	CYM	NIA	AISG GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Insurance Solutions Group LP	DE	NIA	AISG Holdings LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1870273				AP Buffalo Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1843283				AP Buffalo Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1869998				AP Gibraltar Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1843113				AP Beta 1, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACMP Account (M), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP III (NGL Debt), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP III (NGL Debt AIV FC), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Polygon (DC) LLC	DE	NIA	Apollo USREF III Polygon (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Polygon (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Fund Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Fund Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Hybrid Value Overseas Partners II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Fund II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HVF Co-Investors II (B), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HVF Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HVF Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Management II, L.P.	DE	NIA	Apollo Hybrid Value Management GP II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Advisors II, L.P.	CYM	NIA	Apollo Hybrid Value Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Management GP II, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Capital Management II, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	LUX	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-1404438				Omaha Equity Aggregator, L.P.	DE	NIA	AP Omaha Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Omaha Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1543207				Apollo ANRP III Hedgeco, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Advisors (Lux) GP, S.a r.l.	LUX	NIA	Apollo Direct Lending Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-1359569				ANRP II 892/TE (AIV AM), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP LoanCo, L.P.	DE	NIA	Apollo Direct Lending Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Financial, L.P.	CYM	NIA	Apollo Direct Lending Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Intermediate, LLC	DE	NIA	Apollo Direct Lending Fund (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Fund (Overseas), L.P.	CYM	NIA	Apollo Direct Lending Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Fund, L.P.	DE	NIA	Apollo Direct Lending Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Advisors, L.P.	CYM	NIA	AOP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Management, L.P.	DE	NIA	AOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Strategic Origination Advisors, L.P.	CYM	NIA	ASOP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Strategic Origination Management, L.P.	DE	NIA	ASOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Capital Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ASOP Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ASOP Capital Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Fund IV (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1539967				Apollo Asia Real Estate II Cayman Holdings, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1100937				AP AL Co-Invest (RE), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1100602				AP AL Co-Invest (Pref), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0978920				ANRP III AIV, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Grand Serre Debt Holdings S.a r.l.	LUX	NIA	AHVF Credit Holdings V, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-0939330				Apollo AL Holdings, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP AL Co-Invest, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1539462				Apollo Delos Investments IV, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1539467				Apollo Delos Holdings IV, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							MidCap Feeder (II) GP, LLC	CYM	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Green (DC), LLC	DE	NIA	Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Green (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Primavera Levco II	CYM	NIA	AP VIII Primavera Levco I	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Primavera Levco I	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity CJ Aggregator (TE Non-US), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ionic Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ionic Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ionic Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ionic Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ionic Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ionic Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Euro B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AA IX Holdings, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Carry Pool Aggregator III, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1729972				Blackcomb Debt Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1545470				AOP IX (Debt Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1308575				AP EPF III Equity Holdings (Delaware) II, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1297215				AP EPF III Equity Holdings (Delaware), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Athora KG Partnership, L.P.	CYM	NIA	Apollo Athora KG Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Athora KG Management, LLC	CYM	NIA	Apollo Principal Holdings C GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Fund II Administration, LLC	DE	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
							Ionic VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ionic VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Ionic VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ionic V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ionic V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ionic V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ionic IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ionic IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ionic IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ionic III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ionic III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ionic III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ionic II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ionic II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ionic II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AP EPF III (Euro B EH AIV II), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III (Dollar B EH AIV III), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP MM II (Holdings), LLC	DE	NIA	Apollo Royalties Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Spartan Acquisition Sponsor II LLC	DE	NIA	AP Spartan Energy Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Royalties Co-Investors I (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1554469				Olive UK Opco Limited	GBR	NIA	Wessex MidCo Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2549556				AP Spartan Energy Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2549806				ANRP III Intermediate Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2550057				ANRP III (892/TE AIV), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2549317				ANRP III (Overseas AIV), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Thor Parent Holdings, LLC	DE	NIA	AIOF II Thor Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2532719				AIOF II (892) AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACREFI III TRS, Inc.	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2583651				AIOF II Thor Co-Invest, L.P.	DE	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Thor Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2736037				AIOF II Thor Co-Invest Feeder (DC), L.P.	DE	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2585697				AIOF II Thor Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1553136				AIOF II Thor (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2600107				AIOF II Thor (DC), LLC	DE	NIA	AIOF II Thor (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2600753				AIOF II Thor (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Direct Lending Fund (Lux), SCSp	LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-8 (AIOFII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-8 (AIOFII - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1550667				APSG Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1550796				AP Caps II Holdings GP, LLC	CYM	NIA	Apollo Principal Holdings A, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Caps Holdings, L.P.	CYM	NIA	AP Caps Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Caps Holdings GP, LLC	CYM	NIA	AIF IX International Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2601528				AP Picard Pref Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2601337				AIOF II Vanir (DC Z), LLC	DE	NIA	AP Picard Pref Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2601043				AIOF II Vanir (DC B), LLC	DE	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-10 (AROY-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2082420				AP IX (Non-QFP AIV I), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547212				AP EPF III (Euro B EH AIV), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547197				AP EPF III (Dollar B EH AIV), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547203				AP EPF III (Dollar B EH AIV II), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547193				AP EPF III (Euro B AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547184				AP EPF III (Euro B AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547039				AP EPF III (Intermediate Holdings JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547050				AP EPF III (Dollar B AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547055				AP EPF III (Dollar A AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547031				AP EPF III (Dollar B AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547015				AP EPF III (Dollar A AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2117737				ANRP III (Debt AIV II), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1549215				ANRP III (Debt AIV FC II), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Balam ITG SL	ESP	NIA	SPV SPAIN PROJECT 13, S.L.U.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2622575				AIOF II Credit Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-1194076				AP Spartan Energy Holdings III, L.P.	GBR	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-1192348				ANRP III Intermediate Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-1191264				ANRP III (Overseas AIV II), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APSG Sponsor IV, L.P.	CHN	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1576582				APSG Sponsor III, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1575717				APSG Sponsor II, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APSG Advisors II, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4386816				AA Tundra Investor, L.P.	DE	NIA	Apollo Tundra Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tundra Management, L.P.	DE	NIA	Apollo Tundra Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tundra Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tundra Advisors, L.P.	CYM	NIA	Apollo Tundra Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tundra Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APSG Advisors GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APSG Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			85-4294192				AP 25Mad Holdco, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1571020				Apollo USREF III 3 VDG (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4190574				Apollo USREF III 3 VDG (DC) LLC	DE	NIA	Apollo USREF III 3 VDG (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE 3 VDG LLC	DE	NIA	Apollo USREF III 3 VDG Holdings L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4250323				AP Tundra Holdings LLC	DE	NIA	AP Tundra Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Tundra Manager LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4152198				Freedom Parent LP	DE	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4160106				Freedom Topco LLC	DE	NIA	Freedom Parent LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Freedom Intermediate LLC	DE	NIA	Freedom Topco LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Wheels Topco LLC	DE	NIA	Freedom Intermediate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Freedom Advisors, LP	CYM	NIA	Apollo Freedom Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Freedom Advisors GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Freedom Management GP LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Freedom Management LP	DE	NIA	Apollo Freedom Management GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Pencil Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Pencil Advisors, LP	CYM	NIA	Apollo Pencil Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA Pencil Holdings, L.P.	DE	NIA	Apollo Pencil Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP AL Guarantor GP, LLC	DE	NIA	AP AL Borrower GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Inception Co-Invest ML Borrower, L.P.	DE	NIA	AP Inception Co-Invest ML GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Inception Co-Invest ML Parent, L.P.	DE	NIA	AP Inception Co-Invest ML GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Inception ML Borrower, L.P.	DE	NIA	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Inception ML Parent, L.P.	DE	NIA	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1569455				Apollo Royalties Feeder Fund I-L, L.P.	CYM	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Overseas Holdings (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1565971				Apollo Asia Real Estate SC Coinvest Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3786982				Apollo Asia Real Estate SC Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate SC Coinvest Advisors L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate SC Coinvest HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value II Credit Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Tele Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III (Dollar B EH Intermediate II), LLC	CYM	NIA	AP EPF III (Dollar B EH AIV III), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NLN Pencil Holdings GP, LLC	DE	NIA	AP/AA Pencil Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Vanir (RPH FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Vanir Intermediate RPH Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4373064				AIOF II Vanir (RPH DC), LLC	DE	NIA	AIOF II Vanir Intermediate RPH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4387717				AIOF II Agave Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Agave Holdings, LLC	DE	NIA	AIOF II Agave Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Agave Intermediate, LLC	DE	NIA	AIOF II Agave Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIM Overseas Partners (Lux), SCSp	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Impact Mission Advisors, L.P.	CYM	NIA	Apollo Impact Mission Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4026435				AP/AA Pencil Holdings, L.P.	DE	NIA	AP/AA Pencil Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1567087				Apollo USREF III Royce (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Royce Holdings Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3878039				Apollo USREF III Royce Holdings L.P.	DE	NIA	Apollo USREF III Royce Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1567076				Apollo USREF III Mouse (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Mouse (DC) LLC	DE	NIA	Apollo USREF III Mouse (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1566967				Apollo USREF III Bronco (TE FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Raptor Holdings (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III Pencil Holdings GP, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3773824				AP EPF III Pencil Holdings, L.P.	DE	NIA	AP EPF III Pencil Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Overseas Partners (Delaware 892), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Fund, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Management, L.P.	DE	NIA	Apollo Impact Mission Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Management GP, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1566452				AP Highlands Co-Invest Blocker, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Loxias Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Linos Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Linos Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Linos Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
			85-3475416				AIOF II Vanir Aggregator, Series L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3931269				AIOF II Vanir (DC), LLC	DE	NIA	AIOF II Vanir Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3932074				AIOF II Vanir Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3931711				AIOF II Vanir AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3931546				AIOF II Vanir AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1564592				Apollo USREF III HP Holdings Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Siegburg S.C.S.	LUX	NIA	KH Siegburg GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Warenhaus Rostock S.C.S.	LUX	NIA	KH Warenhaus Rostock GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Wuppertal S.C.S.	LUX	NIA	KH Wuppertal GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Pforzheim S.C.S.	LUX	NIA	KH Pforzheim GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Schweinfurt S.C.S.	LUX	NIA	KH Schweinfurt GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Reutlingen S.C.S.	LUX	NIA	KH Reutlingen GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Krefeld S.C.S.	LUX	NIA	KH Krefeld GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Kempten S.C.S.	LUX	NIA	KH Kempten GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Monchengladbach S.C.S.	LUX	NIA	KH M?nchengladbach GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Offenbach S.C.S.	LUX	NIA	KH Offenbach GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							KH Oldenburg S.C.S.	LUX	NIA	KH Oldenburg GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Krefeld II S.C.S.	LUX	NIA	KH Krefeld II GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Hildesheim S.C.S.	LUX	NIA	KH Hildesheim GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Gelsenkirchen S.C.S.	LUX	NIA	KH Gelsenkirchen GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Hanau S.C.S.	LUX	NIA	KH Hanau GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Duisburg S.C.S.	LUX	NIA	KH Duisburg GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							KH Darmstadt S.C.S.	LUX	NIA	KH Darmstadt GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Grizzly Bear Co-Invest, L.P.	DE	NIA	Apollo Grizzly Bear Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Grizzly Bear Co-Invest GP, L.P.	DE	NIA	Apollo Grizzly Bear Co-Invest Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Grizzly Bear Co-Invest Ultimate GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1559710				AP IX (International FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-11 (HVFII - MOLDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-11 (HVFII - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-11 (HVFII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN Offshore (HVFII), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Pelican Pte. Ltd.	SGP	NIA	AP Pelican Holdings PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions VIII Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia RE II Singapore Holdings Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1559881				AP EPF III (Dollar B EH Intermediate), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1560216				Apollo Oasis Partners (FC), LLC	CYM	NIA	Apollo Oasis Partners, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							KH Siegburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Warenhaus Rostock GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Wuppertal GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Pforzheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Schweinfurt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Reutlingen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Krefeld GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Kempten GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH M?nchengladbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Offenbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Oldenburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Krefeld II GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Hildesheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Gelsenkirchen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Hanau GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Duisburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Darmstadt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
			98-1565971				Apollo Asia Real Estate SC Coinvest Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP/AA Pencil Holdings GP, LLC	DE	NIA	AP EPF III Pencil Holdings, L.P.	Ownership	57.170	AGM; M. Rowan; L. Black	NO	
							AP/AA Pencil Holdings GP, LLC	DE	NIA	AA Pencil Holdings, L.P.	Ownership	42.850	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	6.600	AGM; M. Rowan; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo Asia Real Estate SC Coinvest Fund, L.P.	Ownership	56.500	AGM; M. Rowan; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	12.150	AGM; M. Rowan; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	12.390	AGM; M. Rowan; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	12.360	AGM; M. Rowan; L. Black	NO	
			98-1592083				Delphi Growth Capital Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1592077				Delphi Growth Capital Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2997827				AP Magic Co-Invest, L.P.	DE	NIA	AP Magic Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Magic Co-Invest GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1591593				Apollo MidCap B Feeder, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2763501				AP IX Pioneer Holdings, L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Pioneer TopCo GP, LLC	DE	NIA	AP IX Pioneer Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-13 (ULYSSES-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1586430				Apollo PPF Credit Strategies (FC), LLC	CYM	NIA	Apollo PPF Credit Strategies, LLC	Management	100.000	AGM; M. Rowan; L. Black	NO	
			86-2542830				Apollo Direct Lending Finance Partners, L.P.	DE	NIA	Apollo Direct Lending Advisors, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Olive Management L.P.	DE	NIA	Apollo Olive Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Olive Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2615208				AP IX Magic Holdings, L.P.	DE	NIA	AP IX Magic-Benji Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Magic-Benji Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Intermediary Services, LLC	DE	NIA	Apollo Management Holdings, L.P.	Management	100.000	AGM; M. Rowan; L. Black	NO	
			86-2553260				Apollo Impact Mission Co-Investors (B), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities II Co-Investors (B) (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Acropolis Infrastructure Acquisition Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1585098				Acropolis Infrastructure Acquisition Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Royalties FF I (Holdings), LLC	DE	NIA	Apollo Royalties Management I, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1587083				AP Spartan Energy Holdings IV, L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Donlen Mobility LLC	DE	NIA	Wheels Topco LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Primrose Investment Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP DSB Co-Invest AIV, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							DSB Holdings II GP, LLC	DE	NIA	AP IX DSB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2279426				AP IX DSB Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Pencil Management, L.P.	DE	NIA	Apollo Pencil Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Pencil Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-1762627				Apollo USREF III Royce Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Atlas (Holdings) SPV, LLC	DE	NIA	Apollo Atlas Master Fund, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP IX Viking Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX International Holdings (RS), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1578879				Apollo Global Carry Pool Aggregator IV, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AP Ulysses, L.P.	DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Mezz Borrower, LLC	DE	NIA	NNN AGP Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Loxias XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Loxias XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Loxias XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
			86-2279055				AP DSB Co-Invest II, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III BAG (DC) LLC	DE	NIA	Apollo USREF III BAG (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III BAG (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-12 (ROYCE-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Mouse, LLC	DE	NIA	Apollo USREF III Mouse Holdings L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Loxias IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Loxias VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Loxias IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Loxias VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Loxias I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Loxias VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Loxias II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Loxias V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
			86-1211086				Spartan Acquisition Sponsor III LLC	DE	NIA	AP Spartan Energy Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Peridot Co-Invest Limited	CYM	NIA	Apollo Asia Peridot Co-Investment Fund L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Peridot Co-Investment Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			85-4228813				Apollo Asia Peridot Co-Investment Fund L.P.	DE	NIA	Apollo Asia Peridot Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Catalyst Holdings (GP), LLC	CYM	NIA	AIF IX International Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management Asia Pacific Holdings Limited	HKG	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Alpha Holdings (HK) Limited	HKG	NIA	AP HK Holdings, LPF	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1573361				AP HK Holdings, LPF	HKG	NIA	AP HK Holdings GP, Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Jingleberry Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							KH Siegburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Siegburg GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Warenhaus Rostock GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Warenhaus Rostock GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Wuppertal GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Wuppertal GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Schweinfurt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Schweinfurt GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Offenbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Offenbach GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Oldenburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Oldenburg GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Pforzheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Pforzheim GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Reutlingen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Reutlingen GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Kempten GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Kempten GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Hildesheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Hildesheim GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Monchengladbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Monchengladbach GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Krefeld GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Krefeld GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Krefeld II GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Krefeld II GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Hanau GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Hanau GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Gelsenkirchen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Gelsenkirchen GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Duisburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Duisburg GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Darmstadt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Darmstadt GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							ADIP (Athene) Carry Plan, L.P.	BMU	NIA	Athene Life Re Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo VP Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rimini TopCo S.r.l.	ITA	NIA	AP IF Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rimini BidCo S.r.l.	ITA	NIA	Rimini TopCo S.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1232419				AP CV Debt Holdings, LLC	DE	NIA	ATCF (Cayman), L.P.	Ownership	13.640	AGM; M. Rowan; L. Black	NO	
			87-1232419				AP CV Debt Holdings, LLC	DE	NIA	AHVF Credit Holdings IV, L.P.	Ownership	79.370	AGM; M. Rowan; L. Black	NO	
							Harvest Holdings III (B), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Karpos Investments III (A), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Karpos Investments III (B), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Harvest Holdings III (A), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Harvest Holdings III (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Harvest Parent III (A), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Karpos Investments III (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo SPAC Co-Investors I (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Manatee LLC	DE	NIA	Apollo USREF III Manatee Holdings L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Manatee (DC) LLC	DE	NIA	Apollo USREF III Manatee (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Manatee (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions II Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions I Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Euro B1), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1021494				AA GP Solutions Fund, L.P.	DE	NIA	AA GP Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA GP Solutions Advisors, L.P.	CYM	NIA	AA GP Solutions Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA GP Solutions Management, L.P.	DE	NIA	AA GP Solutions Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA GP Solutions Management GP, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AA GP Solutions Advisors GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Drapeau (Holdings), LLC	DE	NIA	Apollo Royalties Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Royalties FF I-A (Holdings), LLC	DE	NIA	Apollo Royalties Management I, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III HH I (DC) LLC	DE	NIA	Apollo USREF III HH (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III HH (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III HH II (DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF IV (Lux) GP, S.a r.l.	LUX	NIA	Apollo EPF Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							QEB Parent, L.P.	DE	NIA	QEB Parent GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							QEB Parent GP, LLC	DE	NIA	AP IX QEB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP IX QEB Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX QEB Holdings, L.P.	DE	NIA	AP IX QEB Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-0954611				ANRP II Double Eagle Energy Holdings III Midstream, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-0954433				AP VIII Double Eagle Energy Holdings III Midstream, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Violet ATH Holdings, L.P.	DE	NIA	AP Violet Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Violet Advisors, L.P.	CYM	NIA	AP Violet Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Violet Advisors GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo HGA Management, L.P.	DE	NIA	Apollo HGA Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HGA Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							ANRP III TOPS (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-0865625				ANRP III (T) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP III (T-P1) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-0865024				ANRP III (AIV T-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP III (L FC), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-0903341				ANRP II (T-B) Holdings. L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AEDL Credit SCA SICAV-RAIF	LUX	NIA	Apollo European Direct Lending (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF (DC) I, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF Iris Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Iris Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Fund II (Offshore), L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Management GP II, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Fund II, L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Advisors II, L.P.	CYM	NIA	Apollo Revolver Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Management II, L.P.	DE	NIA	Apollo Revolver Management GP II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Capital Management II, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - ROP, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Management IV, L.P.	DE	NIA	Apollo EPF Management IV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Management IV GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF IV Capital Management, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Advisors IV, L.P.	CYM	NIA	Apollo EPF IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Direct Lending GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Direct Lending Management, L.P.	DE	NIA	Apollo European Direct Lending GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Eliant Management GP LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Eliant GP Advisors LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eliant Invest Management LP	DE	NIA	Apollo Eliant Management GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3691852				Eliant Invest Holding LP	DE	NIA	Eliant Invest GP LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Eliant Invest GP LP	DE	NIA	Apollo Eliant GP Advisors LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3907572				AP DSB Co-Invest III, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
			86-3859532				AP Gibraltar Co-Invest, L.P.	DE	NIA	Apollo Gibraltar Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Lycius Investments S.a r.l.	LUX	NIA	Loxias XVII S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Loxias Germany Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias Germany Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias Germany Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							VA Capital Management Co-Investors II, L.P.	CYM	NIA	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management SGP Holdings Pte. Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	AHVF (892 Intermediate), L.P.	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Fund, L.P.	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Direct Lending (Lux) GP, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Gibraltar Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3622261				College Parent, L.P.	DE	NIA	College Parent Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3512776				AP IX College Holdings, L.P.	DE	NIA	AP IX College Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX College Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							College Parent Holdings GP, LLC	DE	NIA	AP IX College Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Land Services, L.P.	DE	NIA	AP Land Services GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Land Services GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACREFI MF, LLC	DE	NIA	ACREFI I TRS, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Oak Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Oak Advisors, L.P.	CYM	NIA	Apollo Oak Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Oak Aggregator, L.P.	CYM	NIA	Apollo Oak Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Oak Management, L.P.	DE	NIA	Apollo Oak Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Oak Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo SPAC Management I GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo SPAC Advisors I, L.P.	CYM	NIA	Apollo SPAC Advisors I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo SPAC Management I, L.P.	DE	NIA	Apollo SPAC Management I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo SPAC Advisors I GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1596022				Apollo Credit Secondaries Fund I, L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Secondaries Fund I SPV, L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3264454				AOP Credit Secondaries I Intermediate (DC), LLC	DE	NIA	Apollo Credit Secondaries Fund I (B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1595394				Apollo Credit Secondaries Fund I (A), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1596002				AOP Credit Secondaries I Intermediate (FC), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Credit Secondaries Fund I (B), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Secondaries I GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Secondaries I Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Secondaries I Advisors, L.P.	CYM	NIA	Apollo Credit Secondaries I Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Secondaries I Management, L.P.	DE	NIA	Apollo Credit Secondaries I Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Secondaries I Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Credit Strategies (FC) SPV, LP	CYM	NIA	Apollo PPF Credit Strategies Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3021174				AP IX Pioneer (OP/TE/892) AIV L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Direct Lending SCSp	LUX	NIA	Apollo European Direct Lending (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Marc J. Rowan	Ownership	6.100	AGM; M. Rowan; L. Black	NO	1
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Leon D. Black	Ownership	8.900	AGM; M. Rowan; L. Black	NO	2
							AP Asia Opportunistic Holdings Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Cellar Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1581516				Donlen Fleet Leasing Ltd.	CAN	NIA	Wheels Topco LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1600291				Apollo Asia Real Estate AAC Advisors II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1609353				AHVF II (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Freedom Intermediate LLC	DE	NIA	Freedom Topco LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Peridot Limited	CYM	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Holdings SGP Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	17.230	AGM; M. Rowan; L. Black	NO	
			87-2855309				AP IX Pioneer Co-Invest, L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ARIS Special Limited Partner, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-14 (GIBRALTAR-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Opportunistic Credit Partner (Lux FC) SARL	LUX	NIA	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions Holdings II Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia RE II SGP VI Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia RE II SGP V Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2647798				Apollo Asia Real Estate Mast Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1854615				AP Spartan Energy Holdings III (PIPE), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Core Infrastructure Management GP, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Core Infrastructure Management, L.P.	DE	NIA	Apollo Core Infrastructure Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							College AdTech Lender GP, LLC	DE	NIA	AP IX College Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2225172				College AdTech Lender, L.P.	DE	NIA	College AdTech Lender GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2192074				AP Rome Co-Invest GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1621264				AP Rome Co-Invest, L.P.	CYM	NIA	AP Rome Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATCF UK Limited	GBR	NIA	ATCF (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2429692				Apollo Knight Fund, L.P.	DE	NIA	Apollo Knight Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Knight Fund GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2423246				AP IX KNT Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1622119				AOP Lux IX (KNT Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1622108				AOP DE IX (KNT Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Impact AIF (Lux) GP, S.a r.l.	LUX	NIA	AP Impact Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Impact Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP IF Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1924525				AP IX Connect Holdings, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Connect Holdings GP, LLC	DE	NIA	AP (Connect) VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2449529				Peak Upper Panorama Debt Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2448943				Peak North Star Debt Holdings, L.P.	DE	NIA	AP (Connect) VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions Holdings I Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATCF Member Limited	GBR	NIA	AMI (Holdings), LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
							ATCF (Cayman) GP, LLC	CYM	NIA	ATCF Member Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1625184				ATCF (Cayman), L.P.	CYM	NIA	ATCF (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Co-Investors (B), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Fund, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Offshore Fund, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Management, L.P.	DE	NIA	Apollo Accord+ Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Aggregator C, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Advisors, L.P.	CYM	NIA	Apollo Accord+ Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Aggregator A, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Aggregator B, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Valparaiso Holdings I LLC	DE	NIA	AP Valparaiso Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Valparaiso Manager LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Valparaiso Holdings II LLC	DE	NIA	AP Valparaiso Holdings I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Fund (Lux), SCSp	LUX	NIA	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2292313				Apollo Asia Real Estate Shore Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Shore Management, L.P.	DE	NIA	Apollo Shore Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Shore Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Euro Investment Jewel Cardiff PropCo S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Euro Investment Jewel MezzCo S.a r.l.	LUX	NIA	A-A Euro Investment MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Euro Investment Jewel Norwich PropCo C S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Euro Investment Jewel Portsmouth PropCo B S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lune Holdings S.a r.l.	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Fund (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord+ Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Cellar II Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2199920				AP EPF III Polygon Holdings (B), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2199568				AP EPF III Polygon Holdings, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1619193				AP EPF III Polygon Intermediate (FC) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2199376				AP EPF III Polygon Intermediate (DC) Holdings, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2113490				Apollo SPAC Co-Investors I (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA Sequoia Holdings, L.P.	DE	NIA	Apollo Sequoia Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Sequoia Advisors, L.P.	CYM	NIA	Apollo Sequoia Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Sequoia Management L.P.	DE	NIA	Apollo Sequoia Management GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Sequoia Management GP LLC	DE	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Sequoia Advisors GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Lux IX (QFP AIV I), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Lux IX (AIV I FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Linos II S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Linos III S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Linos IV S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Art (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Art (DC), LLC	DE	NIA	AIOF II Art (DC Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Art (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Art Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP DE IX (AIV I FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Newport Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Newport (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Newport, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Liberty, L.P.	CYM	NIA	AP Liberty GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Liberty GP, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III Clerius Holdings, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Cullinan Lux GP S.a r.l.	LUX	NIA	AP Cullinan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1619093				Cullinan Holdco SCSp	LUX	NIA	Cullinan Lux GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Impact OP Fund SPV II, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Impact OP Fund SPV III, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1618590				AP IX (Non-QFP IF AIV II), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Impact OP Fund SPV I, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1618579				AP IX (Non-QFP IF AIV I), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1618603				AP IX Impact 892 Fund SPV, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Impact Del Fund SPV, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-AC RML-EBO Manager, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3834879				A-AC EBO Depositor, LLC	DE	NIA	A-AC RML-EBO Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF Clerius Holdings, L.P.	CYM	NIA	AHVF Clerius Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF Clerius Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1611936				ANRP III (AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1612147				AP Cullinan Holdings GP, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1612147				AP Cullinan Holdings GP, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1611819				ANRP III (FC DF AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1611841				ANRP III (P2 AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1612090				AP Cullinan Holdings, L.P.	CYM	NIA	AP Cullinan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1612065				ANRP II (FC Conduit AIV-IH II), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III AI RE, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III AI Pref, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Ferrari Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Ferrari Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Ferrari (DC), LLC	DE	NIA	AIOF II Ferrari Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1609369				AHVF II (FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1609353				AHVF II (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1609340				AHVF II (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1609384				AHVF II (Cayman AIV II), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Fund (Euro AIV), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Overseas Partners (892 AIV), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Wessex Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Wessex Advisors GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Wessex Advisors, L.P.	CYM	NIA	Apollo Wessex Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Wessex TopCo Ltd.	CYM	NIA	Wessex Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Wessex Management, L.P.	DE	NIA	Apollo Wessex Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Wessex Holdings, L.P.	CYM	NIA	Apollo Wessex Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Wessex MidCo Ltd.	CYM	NIA	Wessex TopCo Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Dakota Holdings Borrower, L.P.	DE	NIA	AP VIII Dakota Holdings Borrower GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Dakota Holdings Borrower GP, LLC	DE	NIA	AP VIII Dakota Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Dakota Co-Invest Borrower, L.P.	DE	NIA	AP Dakota Co-Invest Borrower GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1069757				Apollo TR Lux AIV Holdings Corp.	DE	NIA	Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Fund (Euro AIV), L.P.	Ownership	33.300	AGM; M. Rowan; L. Black	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Overseas Partners (892 AIV), L.P.	Ownership	33.300	AGM; M. Rowan; L. Black	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	AIM Overseas Partners (Lux), SCSp	Ownership	33.300	AGM; M. Rowan; L. Black	NO	
			98-1535337				Apollo International Holdings Ltd.	BMU	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-15 (AREVII - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP LoanCo Lux S.a r.l.	LUX	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP IX Connect Co-Invest (AIV FC), L.P.	CYM	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (Lux) X, SCSp	LUX	NIA	Apollo Investment Management Europe (LUX) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR IG Corporate Bond Lux S.a r.l.	LUX	NIA	Apollo TR IG Corporate Bond LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Petros Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Petros Advisors, L.P.	CYM	NIA	Apollo Petros Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3872906				Athene Petros Investor, L.P.	DE	NIA	Apollo Petros Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Petros Management, L.P.	DE	NIA	Apollo Petros Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Petros Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Mustang Holdings, L.P.	DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Mustang Co-Invest, L.P.	DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Mustang Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alamo ENRI (Cayman), LLC	CYM	NIA	Apollo Alamo ENRI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3952248				ANRP III (AIV S-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3953535				ANRP III Sapphire (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3952857				ANRP III (Sapphire) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3952857				ANRP III (Sapphire) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Lune GP S.a r.l.	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3770178				Apollo StarMoon CEPF Co-Invest, L.P.	DE	NIA	Apollo Core Infrastructure Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACSF GP Solutions I (2021) SPV, LLC	DE	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							FXH IX-A, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							FXH IX-E, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							FXH IX-C, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							FXH IX-D, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							FXH IX-B, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AM-EDL (Lux) SCSp	LUX	NIA	A-M Direct Lending GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3334355				Apollo Total Return Fund - Investment Grade Aggregator C, L.P.	DE	NIA	Apollo IG Core Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3334552				Apollo Total Return Fund - Investment Grade, L.P.	DE	NIA	Apollo IG Core Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3602793				Apollo Total Return Fund - Investment Grade Intermediate B (DC), L.P.	DE	NIA	Apollo IG Core Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA MMF 1 HOLDCO GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3780355				AA MMF 1 HOLDCO LP	DE	NIA	AA MMF 1 HOLDCO GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1637194				Apollo Hybrid Value Overseas Partners (MS I) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Connect Co-Invest Holdings , L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3691819				Apollo Hybrid Value Fund (MS I) II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Aristotle Manager, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AP Safety Holdings, L.P.	DE	NIA	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Safety Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3801697				AP Safety Co-Invest, L.P.	DE	NIA	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Safety Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3777568				AP Saturn Co-Invest, L.P.	DE	NIA	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Otter Holdco, Inc.	DE	NIA	AP-AA Otter Holdings, L.P.	Ownership	70.510	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Co-Investors IV (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							NNN Opp Mezz Borrower IV, LLC	DE	NIA	NNN Opportunities Fund IV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN Opp IV Owner II, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN Opp IV Owner I, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Lux Holdings S.a r.l.	LUX	NIA	Apollo IG Core Replacement Aggregator A, SPC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3573289				NNN Opportunities Fund IV, L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar A), Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Euro B1) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Saturn Investor GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Saturn Investor I, LP	DE	NIA	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Cardinal Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mallard Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC SB Holdings LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3333183				Apollo Total Return Fund - Investment Grade (RN), L.P.	DE	NIA	Apollo IG Core Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund - Investment Grade (RN - Offshore), L.P.	CYM	NIA	Apollo IG Core Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Management, L.P.	DE	NIA	Apollo IG Replacement Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Core Replacement Advisors, L.P.	CYM	NIA	Apollo IG Core Replacement Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Core Replacement Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP HV Holdings, L.P.	DE	NIA	Apollo HV Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1631791				AP Revolver Fund II Holdings, L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Holdings, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Aggregator, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Holdings (STE), LLC - Series 1	DE	NIA	AIOF II Electra AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Holdings (STE), LLC	DE	NIA	AIOF II Electra AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AIOF II Electra AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Co-Invest B Holdings (DC I), LLC	DE	NIA	AIOF II Electra Co-Invest B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra (DC), LLC	DE	NIA	AIOF II Electra Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3495667				AIOF II Electra Co-Invest B, L.P.	DE	NIA	AIOF II Electra Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3458283				AIOF II Electra Co-Invest A, L.P.	DE	NIA	AIOF II Electra Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Casa Holdings S.a r.l.	LUX	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Holdings SGP IV Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3276202				AIOF II Vanir Holdings, L.P. - Series 3	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3275846				AIOF II Vanir Holdings, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Vanir Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Lune MidCo Lux SCA	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo HA IG Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo HA IG Management, L.P.	DE	NIA	Apollo HA IG Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2557571				Apollo Realty Income Solutions, Inc.	MD	NIA	ARIS Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-M Direct Lending GP (Lux) S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Extreme Management, L.P.	DE	NIA	Apollo Extreme Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Extreme Advisors GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Extreme Advisors, L.P.	CYM	NIA	AP Extreme Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1633472				AP Extreme Holdings, L.P.	CYM	NIA	AP Extreme Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Extreme Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1623773				Apollo Impact Mission HedgeCo, LLC	CYM	NIA	Apollo Impact Mission Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1627749				AP Cullinan Co-Invest GP, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1627749				AP Cullinan Co-Invest GP, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Clerius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Clerius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Clerius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Clerius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Clerius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Clerius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Clerius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Clerius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Linos XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Linos XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Linos XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Linos XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Linos XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Linos XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Linos XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Linos XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Linos XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Linos XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Linos XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Convivio Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Convivio Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Convivio Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Management II (ATH) GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Advisors II (ATH), L.P.	CYM	NIA	Apollo Revolver Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Management II (ATH), L.P.	DE	NIA	Apollo Revolver Management II (ATH) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Fund II (ATH), L.P.	CYM	NIA	Apollo Revolver Advisors II (ATH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II (Connect Warrant AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II HedgeCo, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Core Infrastructure Advisors, L.P.	CYM	NIA	Apollo Core Infrastructure Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo CIF CEPF Intermediate, LLC	DE	NIA	Apollo CIF CEPF Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3537188				Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	DE	NIA	Apollo Core Infrastructure Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo CIF CEPF Holdings, LLC	DE	NIA	Apollo CIF CEPF (DC), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3086266				Apollo CIF CEPF (DC), LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Core Infrastructure Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AA WH HoldCo GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2211404				AA WH HoldCo, L.P.	DE	NIA	AA WH HoldCo GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Gemini, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3022061				Apollo USREF III Freezer (DC) LLC	DE	NIA	Apollo USREF III BAG (FC), L.P.	Ownership	31.550	AGM; M. Rowan; L. Black	NO	
			87-3022061				Apollo USREF III Freezer (DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	68.450	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AA WH 1 LP	DE	NIA	AA WH 1 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA WH 1 GP LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Mezz Borrower III, LLC	DE	NIA	NNN AGP Opportunities Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1627734				AP Cullinan Co-Invest, L.P.	CYM	NIA	AP Cullinan Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4367611				AP-AA Otter Holdings, L.P.	DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Calliope (GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Calliope GP, L.P.	CYM	NIA	AP Calliope (GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Calliope Fund, L.P.	CYM	NIA	AP Calliope GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Calliope Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Otter Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Otter Management, L.P.	DE	NIA	Apollo Otter Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors GP V, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Management V, L.P.	DE	NIA	Apollo Accord Management V GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Management V GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors V, L.P.	CYM	NIA	Apollo Accord Advisors GP V, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1643247				Apollo Accord Fund V Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4114574				Apollo Accord Fund V Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1643376				Apollo Accord Offshore Fund V, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Fund V, L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1643857				Apollo Accord V Aggregator B, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord V Aggregator C, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Co-Investors V (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Co-Investors V (B), L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Co-Investors V (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1644232				Apollo Accord Fund V (Lux), SCSp	LUX	NIA	Apollo Accord (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-16 (Accord+-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-17 (EPF IV-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Core Replacement Aggregator A, SPC	CYM	NIA	Apollo IG Core Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Aggregator B, SPC	CYM	NIA	Apollo IG Core Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Connect Co-Invest Holdings, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Safety Aggregator GP, LLC	DE	NIA	AP Safety Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III Dream Co-Invest GP, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III Dream Co-Invest, L.P.	CYM	NIA	AP EPF III Dream Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III Dream Holdings, L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							JCP Investments 2021-A1 LLC	DE	NIA	Apollo Credit Secondaries Fund I SPV, L.P	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Ulysses II, L.P.	DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1630935				AP White Holdings (HK) Limited	HKG	NIA	AP HK Holdings, LPF	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lune Parent (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Capital Solutions Europe B.V.	NLD	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AA Concrete Investor, L.P.	CYM	NIA	Apollo Concrete Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Concrete Management, L.P.	DE	NIA	Apollo Concrete Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Concrete Advisors, L.P.	DE	NIA	Apollo Concrete Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Concrete Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Concrete Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) LP	DE	NIA	PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Aviation Advisors, L.P.	DE	NIA	AAA Aviation Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Skyligh Aviation Holdings LP	DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Aviation Holdings, L.P.	DE	NIA	AAA Aviation Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Aviation Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Aviation Management, L.P.	DE	NIA	AAA Aviation Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Aviation Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Canoe Holdings, L.P.	DE	NIA	AP Canoe Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Canoe Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Canoe Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ficaleta Servicios y Gestiones, S.L.U.	ESP	NIA	Pomodoro Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Subsidiary (DC-I), LLC	DE	NIA	Apollo Aligned Alternatives, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P.	DE	NIA	Apollo IG Core Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alster Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Pomodoro Holdco Limited	GBR	NIA	AIOF II European Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	32.000	AGM; M. Rowan; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II, L.P.	Ownership	36.000	AGM; M. Rowan; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (Lux), SCSp	Ownership	24.000	AGM; M. Rowan; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	Ownership	8.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Pomodoro Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Pomodoro Co-Invest, L.P.	DE	NIA	AIOF II Pomodoro Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo 100 West Putnam Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo 100 West Putnam Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1039274				Apollo 100 West Putnam Investor, L.P.	DE	NIA	Apollo 100 West Putnam Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							100 West Putnam Member LLC	DE	NIA	Apollo 100 West Putnam Investor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1659216				Apollo 100 West Putnam Advisors, L.P.	CYM	NIA	Apollo 100 West Putnam Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							100 West Putnam Acquisition LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1076415				Apollo Aligned Alternatives (B), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1075801				Apollo Aligned Alternatives (A), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Grouse Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP IX Clydesdale Holdings, L.P.	DE	NIA	AP IX Clydesdale Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Clydesdale Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TAMF Co-Invest, L.P.	DE	NIA	Apollo TAMF Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TAMF Co-Invest GP, L.P.	DE	NIA	Apollo TAMF Co-Invest Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TAMF Co-Invest Ultimate GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Funding Holdco GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Capital Management Funding, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AP IX Pegasus Co-Invest, L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Pegasus Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Pegasus Holdings, L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1138632				Apollo Credit Strategies Absolute Return Fund, L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1102673				Apollo Credit Strategies Absolute Return Aggregator C, L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1655763				Apollo Credit Strategies Absolute Return Aggregator B, L.P.	CYM	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1654957				Apollo Credit Strategies Absolute Return Aggregator A, L.P.	CYM	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Advisors, L.P.	CYM	NIA	Apollo Credit Strategies Absolute Return Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1651315				Apollo Capital Markets Partnership (Offshore), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Capital Markets Management, L.P.	DE	NIA	ACMP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACMP Capital Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							VICUNA FIVE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							VICUNA FOUR SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							VICUNA THREE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							VICUNA TWO SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ARIS Holdings LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives Management, L.P.	DE	NIA	Apollo Aligned Alternatives Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives Advisors, L.P.	CYM	NIA	AAA Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (FC), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (C), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Cardinal (DC) LLC	DE	NIA	Apollo USREF III Cardinal Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Cardinal (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-0655387				AP Spartan Energy Holdings III (PPW), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4721449				AP IX Carbon (OP/TE/892 DC) II, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4721118				AP IX Carbon Holdings II, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Poseidon GP (Lux) SARL	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0751587				ACMP Holdings, LLC	DE	NIA	Apollo Capital Markets Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions III Pte. Ltd.	SGP	NIA	AP Credit Solutions VII Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AP Credit Solutions IV Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions VII Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							JCP Investments 2021-A1 Holdings Ltd.	CYM	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Offshore (AIFIX), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-19 (AIFIX-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Onshore (AIFIX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	6.240	AGM; M. Rowan; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (DE) IX, L.P.	Ownership	9.020	AGM; M. Rowan; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners IX, L.P.	Ownership	16.550	AGM; M. Rowan; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	25.280	AGM; M. Rowan; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	AP IX (Euro AIV), L.P.	Ownership	42.920	AGM; M. Rowan; L. Black	NO	
							AP Castle Holdings SCSp	LUX	NIA	AP Castle Holdings GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Miller Homes Group (Finco) PLC	GBR	NIA	Castle UK Midco 2 Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Excelsior Advisors, L.P.	DE	NIA	Apollo Excelsior Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Excelsior Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Excelsior Ultimate GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Excelsior Management, L.P.	DE	NIA	Apollo Excelsior Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4646548				Apollo Excelsior, L.P.	DE	NIA	Apollo Excelsior Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1646486				Apollo Overseas Partners X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1646634				Apollo Overseas Partners (I) X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1646753				Apollo Co-Investors X (C), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4776255				ANRP II (Bel Conduit TE), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4797723				ANRP II (Belvedere Conduit TE DC), LLC	DE	NIA	ANRP II (Bel Conduit TE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AM-EDL (Lux) Investment S.a r.l.	LUX	NIA	AM-EDL (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo M-EDL Management, L.P.	DE	NIA	ASOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4402510				AP IX Carbon Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4402849				AIF IX Carbon AIV, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4402633				AP IX Carbon (OP/TE/892 DC), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4402741				AP IX Carbon (OP/TE/892 AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Shakti Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0826119				Apollo CIF CEPF (DC) 20, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0825954				Apollo CIF CEPF (DC) 17, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0758162				Apollo CIF CEPF (DC) 18, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0781721				Apollo CIF CEPF (DC) 19, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0757912				Apollo CIF CEPF (DC) 12, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0781602				Apollo CIF CEPF (DC) 16, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			88-0825803				Apollo CIF CEPF (DC) 11, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0781508				Apollo CIF CEPF (DC) 13, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0758064				Apollo CIF CEPF (DC) 15, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0780555				Apollo CIF CEPF (DC) 14, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0781275				Apollo CIF CEPF (DC) 10, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0733723				Apollo CIF CEPF (DC) 6, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0781107				Apollo CIF CEPF (DC) 8, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0825596				Apollo CIF CEPF (DC) 9, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0757673				Apollo CIF CEPF (DC) 7, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-1490429				Griffin Capital Securities, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0708724				Apollo CIF CEPF (DC) 4, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0708828				Apollo CIF CEPF (DC) 5, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0679431				Apollo CIF CEPF (DC) 3, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0733855				Apollo CIF CEPF (DC) 2, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4072681				Apollo StarMoon CEPF Aggregator, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2505945				ANRP II (AIV L-FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MOIRIS ANONYMI KTIMATIKI ETAIRIA	GRC	NIA	AEPF III 41 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0564759				AP Polygon Holdings II, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-0564270				AP Polygon Holdings, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3819139				AIOF II Thor Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1647129				AIOF II Connect (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-18 (AIMF-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-18 (AIMF - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Vanir Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4517799				Apollo Overseas Partners (DE 892) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4491132				Apollo Overseas Partners (DE) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management X, L.P.	DE	NIA	AIF X Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4549946				Apollo Investment Fund X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4504196				Apollo Investment Fund (DE-I) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors X (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4490799				Apollo Co-Investors X (B), L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4615229				Apollo Co-Investors X (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Capital Management X, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4488104				Apollo Advisors X, L.P.	DE	NIA	Apollo Capital Management X, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			87-4587581				AIF X Management, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1627015				AP AIM AIF, SCSp	LUX	NIA	AP Impact AIF (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ACS Holdings, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Capital Markets Partnership, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACS GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Real Estate Fund Adviser, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Capital Credit Adviser, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Real Estate Fund Adviser Holdings, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR IG Corporate Bond Lux S.a r.l.	LUX	NIA	Apollo TR Opportunistic Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APO SNova Holdings GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APO SNova Holdings, L.P.	CYM	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Offshore (AAA), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP III DEE IV (Intermediate), LLC	DE	NIA	ANRP III DEE IV (DC), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP III DEE IV (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2849844				ANRP III (AIV DEE IV-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3022931				Apollo Natural Resources Partners (P-USTX) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3022555				ANRP III Sunna Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3022555				ANRP III Sunna Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP III Sunna (P-USTE DC), LLC	DE	NIA	Apollo Natural Resources Partners (P-USTE) III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP III Sunna (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3021572				ANRP III (AIV Sunna-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3023398				Apollo Natural Resources Partners (P-USTE) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE 30 Dan LLC	DE	NIA	Apollo USREF III 30 Dan Holdings L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2953639				Apollo Administrative Agency LLC	DE	NIA	Apollo Global Funding, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	AHVF II (Cayman Holdings) II, L.P.	Ownership	42.860	AGM; M. Rowan; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	Apollo Natural Resources Partners (Lux) III, SCSp	Ownership	0.180	AGM; M. Rowan; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	AP Neptune Co-Invest Holdings, L.P.	Ownership	38.290	AGM; M. Rowan; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	ANRP III (AIV-IH), L.P.	Ownership	2.770	AGM; M. Rowan; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	ANRP III (P2 AIV-IH), L.P.	Ownership	7.760	AGM; M. Rowan; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	Apollo Aligned Alternatives, L.P.	Ownership	7.140	AGM; M. Rowan; L. Black	NO	
							AP Neptune Co-Invest Holdings, L.P.	CYM	NIA	AP Neptune Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Neptune Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (TWR IV Intermediate DC Z), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (TWR IV Intermediate DC A), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Sunna Holdings, L.P.	DE	NIA	AP Sunna Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Sunna Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Sunna (DC), LLC	DE	NIA	AIOF II Sunna Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							Platinum GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							Platinum GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							Platinum GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							Platinum GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
			88-2646077				Apollo MTR Coinvest Feeder (TE 892), L.P.	DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2622184				Apollo MTR Coinvest Feeder (Onshore), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Champ Co-Investors, L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ARIS CMBS, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Fund Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Freedom Parent Holdings LP	DE	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADS Alpine SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Fund Lux Holdings S.a r.l.	LUX	NIA	Apollo Defined Return Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2371767				AAA Holdings (DC-2), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2371575				AAA Holdings (DC-1), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1672064				Apollo Gretel Investor, L.P.	CYM	NIA	Apollo Gretel Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1672793				Apollo Gretel Advisors, L.P.	CYM	NIA	Apollo Gretel Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Gretel Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Gretel Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			88-2500044				Apollo Gretel Management, L.P.	DE	NIA	Apollo Gretel Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Defined Return Offshore Fund, L.P.	CYM	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Defined Return Offshore Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (FC-2), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (C-2), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (A-3), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (A-2), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2037779				AP Polygon Holdings (B), L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Riverwalk Hotel (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III 30 Dan (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III 30 Dan (DC) LLC	DE	NIA	Apollo USREF III 30 Dan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III MTR (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III MTR (DC) LLC	DE	NIA	Apollo USREF III MTR Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							AP Berlin Holdings (Lux) S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							AP Berlin Holdings (Lux) S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							AP Berlin Holdings (Lux) S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							AP Berlin Holdings (Lux) S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							AP Malbec Midco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							AP Malbec Midco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AP Malbec Midco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							AP Malbec Midco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							Fort Mortgage Lending Securitization S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							Fort Mortgage Lending Securitization S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							Fort Mortgage Lending Securitization S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							Fort Mortgage Lending Securitization S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							AP Malbec Bidco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							AP Malbec Bidco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							AP Malbec Bidco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							AP Malbec Bidco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							AP Hermes Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							AP Hermes Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							AP Hermes Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							AP Hermes Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							AP Phoenix Holdings USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							AP Phoenix Holdings USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							AP Phoenix Holdings USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							AP Phoenix Holdings USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Digital Origin Aggregator A HedgeCo, LLC	CYM	NIA	Apollo Digital Origin Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Navigator Aviation Fund I HedgeCo, LLC	CYM	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2179521				ANRP III Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2179521				ANRP III Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2154043				AP IX Carbon Co-Invest, L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Carbon Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP IX Carbon Co-Invest (AIV II DC), L.P.	DE	NIA	Apollo Fund Administration IX, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Carbon Co-Invest (AIV II DC), L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Carbon Co-Invest (AIV I DC), L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ML Funding LLC	DE	NIA	Apollo Moultrie Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							LL Funding LLC	DE	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CSTR Loan Funding LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CL Funding LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1703709				Apollo USREF III Polygon (DC) (B) LLC	DE	NIA	Apollo USREF III Polygon Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Delta 2, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1665358				AP Delta 4, Ltd.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Delta 3, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Digital Origin Management, L.P.	DE	NIA	Apollo Digital Origin Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Digital Origin Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1938469				AP Delta 1, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Delta 5, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Digital Origin Aggregator A, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Digital Origin Advisors, L.P.	CYM	NIA	Apollo Digital Origin Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Digital Origin Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Accord+ Loan Funding B LLC	DE	NIA	Apollo Accord+ Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1886844				AAA Aviation GP, LLC	DE	NIA	AAA Aviation Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APO Nova Holdings, L.P.	DE	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P. - Series 3	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 3	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 2	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P. - Series 2	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Commercial Lending (Italy) - AADE Sub-Fund	ITA	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 1	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							GIACF Alternative Holdings, LLC	CYM	NIA	Apollo Diversified Credit Fund	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CRDTX SPV I, LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sliders Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Sliders Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Accord+ Loan Funding A LLC	DE	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Buffalo Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II (TE AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II (DC) I, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2027692				AHVF II (AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							APO SNova Holdings, L.P.	CYM	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Offshore (AAA), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (A-I), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ALRe (AAA) Holdings, L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Diversified Opportunities Advisors, L.P.	DE	NIA	Apollo Diversified Opportunities Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Diversified Opportunities Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1732299				A-A Diversified Opportunities Fund (Z), L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Excelsior Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo International Finance GP, LLC	DE	NIA	APO Corp.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo International Finance II LLC	DE	NIA	Apollo International Finance, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Master (ST) LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Master (ST) LLC	DE	NIA	Apollo Credit Fund (Levered) Aggregator A Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Equity Partners II, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Equity Partners II Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Equity Partners II Advisors, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Equity Partners II (TE 892), L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Cadma Management, L.P.	DE	NIA	Apollo Cadma Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Cadma Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Cadma Holdings, L.P.	DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Cadma Advisors, L.P.	DE	NIA	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Cadma Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Fund (Overseas), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Secondaries Aggregator III, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Secondaries Aggregator II, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Secondaries Aggregator I, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Alma Intermediate Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Funding Sapphire, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Freezer II (DC) LLC	DE	NIA	Apollo USREF III Freezer Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Woolly Co-Invest Parallel Fund, L.P.	DE	NIA	AIOF II Woolly Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV One Co-Invest GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1684030				Apollo S3 Holdings, L.P.	CYM	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1689021				Apollo S3 Equity Advisors Holdings, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Advisors, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP X (892 FC), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors III, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors III GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eos Aviation 6383, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	LUX	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1684757				Apollo Investment Fund X Hedge, LLC	CYM	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3313804				AP EPF III Polygon Intermediate Holdings, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Helm Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 12, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Holdings (ASPM AIV), L.P.	DE	NIA	AP Faucet GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Orchard Park, L.P.	DE	NIA	Orchard Park Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA Lending Investor, L.P.	DE	NIA	AA Lending Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3783680				AIF X Peak PCDH AIV 2, L.P.	DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Teton Holdings GP, LLC	DE	NIA	Peak PCDH X-A-1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3783348				AIF X Peak PCDH AIV 1, L.P.	DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Helm Equity Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Helm Debt Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Helm Debt (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3995369				AIOF II (Helm TE) AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Capital Management II, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Advisors II, L.P.	CYM	NIA	Apollo ADIP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1688059				Apollo/Athene Dedicated Investment Program II, L.P.	CYM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Lux X (AIV II FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (Lux AIV JP) X, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (Lux AIV) X, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ARIS Mortgage Lending, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1690195				Apollo Overseas Partners (Delaware AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1690152				Apollo Investment Fund (AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1690355				Apollo Overseas Partners (AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1689799				Apollo Overseas Partners (892 AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1690415				AP X (International FC), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors X (EH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Advisors X (EH), L.P.	CYM	NIA	Apollo Advisors X (EH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management Advisors Switzerland Sarl	CHE	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3726629				Apollo USREF III MTR Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1685308				Apollo CL Co-Invest, L.P.	CYM	NIA	Apollo CL Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo CL Co-Invest GP, LLC	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC WP SPV, LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1686018				AOP X (Alma Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP (Lux) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP (Lux) X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP (DE) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP (DE) X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP (DE 892) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Domus S.r.l.	ITA	NIA	Domus (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Domus (Lux) SCSp	LUX	NIA	Loxias XX S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Clerius Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC Lender LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADS Lender LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADCF Lender LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Finance Aggregator LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Chevalier Debt Holdings S.a r.l.	LUX	NIA	Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3455046				Chevalier Holdings, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Eos Aviation 6345, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eos Aviation 5999, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADS Zorro SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series D	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series C	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series B	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Darwin Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3417442				AP Darwin Holdings, L.P.	DE	NIA	Apollo Darwin Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3417851				AP Darwin Holdings II, L.P.	DE	NIA	AP Darwin Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Darwin Holdings II GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AA RRH, L.P.	CYM	NIA	AA RRH GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA RRH GP, LLC	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Capriel Investment S.A.	LUX	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1675805				AOP X (Debt Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Peak PCDH X-E, LLC	DE	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Peak PCDH X-D, LLC	DE	NIA	Apollo Overseas Partners (DE 892) X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Peak PCDH X-C, LLC	DE	NIA	Apollo Overseas Partners X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Peak PCDH X-B, LLC	DE	NIA	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3977402				Peak Peak PCDH X-A, LLC	DE	NIA	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3380958				APO Investment Manager Aggregator Vehicle, L.P.	DE	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3347124				APO GP Aggregator Vehicle, L.P.	DE	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Diversified Opportunities Fund (Y), L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series A	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Hansel Manager, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Plus Co-Invest Feeder (TE QFPF AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Plus Co-Invest Feeder (Overseas AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Plus Coinvest (DC I), LLC	DE	NIA	AIOF II Njord Plus Co-Invest Feeder (TE QFPF AIV), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Plus Co-Invest (AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Coinvest (FC), L.P.	CYM	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Plus (DC I), LLC	DE	NIA	AIOF II Njord Plus Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2597031				Apollo MTR Coinvest Aggregator, L.P.	DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ALI NL - Italy Cre Debt Sub-Fund	ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ALI - Italy Cre Debt Sub-Fund	ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Plus Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Plus Holdings, Series L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Plus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Plus (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR IG Corporate Bond Lux S.a r.l.	LUX	NIA	Apollo TR Impact and Sustainable Credit Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Nurnberg, Karolinenstra?e Beteiligung A S.a r.l.	LUX	NIA	Clerius V S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							KHF Kaiser-Joseph Stra?e 165 Beteiligung S.a r.l.	LUX	NIA	Clerius V S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							VLS Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1705353				VLS Holdings Advisors, L.P.	CYM	NIA	VLS Holdings Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							VLS Holdings Advisors GP LLC	CYM	NIA	Apollo Principal Holdings A, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1355056				AP EPF IV Intermediate Holdings (EGY DC), LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II (DC) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Showtime Holdings L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund IG IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Real Estate Income IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IDF Advisors GP LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Debt Solutions IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4340602				AP Rand Holdings, LLC	CYM	NIA	AP X (Rand Stock AIV), LLC	Ownership	87.800	AGM; M. Rowan; L. Black	NO	
			88-4340602				AP Rand Holdings, LLC	CYM	NIA	AHVF II (Rand Stock AIV), LLC	Ownership	12.200	AGM; M. Rowan; L. Black	NO	
							AP Inception Debt Co-Invest II, L.P.	CYM	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Peak Chevalier Debt Holdings S.a r.l.	CYM	NIA	Peak Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP WRHS Funding, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP WRHS (FC), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP WRHS Feeder, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Rand Warrant Co-Invest, L.P.	CYM	NIA	AHVF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Lux), SCSp	CYM	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1702136				AP EPF IV (EGY) Intermediate Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1701859				AP EPF IV (EGY) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1309729				Apterra Infrastructure Holdings, L.P.	DE	NIA	Apterra Infrastructure GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apterra Infrastructure GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-4256563				Apollo Total Return Fund IG IDF, LP	CYM	NIA	Apollo Total Return Fund IG IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0928925				Apollo Total Return Fund IDF, LP	CYM	NIA	Apollo Total Return Fund IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4256733				Apollo Real Estate Income IDF, LP	CYM	NIA	Apollo Real Estate Income IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0929424				Apollo Opportunistic Multi-Asset Credit IDF, LP	CYM	NIA	Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4256605				Apollo Debt Solutions IDF, LP	CYM	NIA	Apollo Debt Solutions IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0929292				Apollo Credit Strategies IDF, LP	CYM	NIA	Apollo Credit Strategies IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4271555				Apollo Aligned Alternatives IDF, LP	CYM	NIA	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (Lux) GP, S.a r.l.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 1-ZS, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 1-ZF, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 1-YS, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 1-YF, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (FC-S), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ARIS Real Assets, LLC	CYM	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1699898				AIF VIII (Ludlow Aspen TE FC II), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1699771				AIF VIII (Ludlow Aspen TE FC I), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Equity Partners Management, L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Clean Transition Equity Partners Management GP, LLC	CYM	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ALTRA GP S.a r.l.	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hemingway Real Estate (Lux), GP S.a r.l.	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ACT Capital Management, L.P.	CYM	NIA	Apollo ACT Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ACT Capital Management GP, LLC	CYM	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1431187				Apollo ACT Capital Fund, L.P.	CYM	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator (C), L.P.	CYM	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator (B), L.P.	CYM	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator (A), L.P.	CYM	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACTC Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Cadma Capital Partners LLC	CYM	NIA	AP Cadma Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Management, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Management GP, LLC	CYM	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP Funding Sapphire Lux S.a r.l.	CYM	NIA	AOP LoanCo Lux S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP Funding Jade Lux S.a r.l.	CYM	NIA	AOP LoanCo Lux S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Accord+ TRS (BS), Ltd.	CYM	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Accord+ Notes (BS), Ltd.	CYM	NIA	Accord+ TRS (BS), Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							Hyperion Aviation Holdings (US), LLC	CYM	NIA	Hyperion Aviation Intermediate Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Hyperion Aviation Intermediate Holdings (US), LLC	CYM	NIA	Apollo Navigator Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACREFI FS, LLC	CYM	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AHVF II (Rand Warrant AIV), L.P.	CYM	NIA	AHVF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Investment Fund X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Delaware 892) X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
							AP X (Rand Warrant AIV), L.P.	CYM	NIA	AP X Rand GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Fund II, L.P.	Ownership	51.560	AGM; M. Rowan; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	1.950	AGM; M. Rowan; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners II, L.P.	Ownership	23.530	AGM; M. Rowan; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	Ownership	22.870	AGM; M. Rowan; L. Black	NO	
							ACREFI BKLN, LLC	CYM	NIA	ACREFI FS, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							ACREFI BKLN Nominee, LLC	CYM	NIA	ACREFI BKLN, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-4258648				AIOF II Njord Plus Holdings, Series L.P. - Series 1	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - 350M, LLC	CYM	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-21 (S3ESH), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Funding Jade, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0431693				AP Raven Co-Invest, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0431565				AP Shelf 4, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0431419				AP Shelf 3, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0431270				AP Shelf 2, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0431012				Apollo GLDC Clover, L.P.	DE	NIA	AP GLDC Clover GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Cadma Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0736330				AP Cadma Holdings, L.P.	DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Cadma Advisors, L.P.	DE	NIA	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Poseidon Co-Invest SCSp	LUX	NIA	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Everest Debt (FC), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Fund (Everest TE AIV), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Fund (Everest Onshore AIV), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Everest Equity Aggregator, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Everest Equity (DC), LLC	DE	NIA	AIM Everest Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Windsor Co-Invest GP, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Windsor Co-Invest, L.P.	DE	NIA	Apollo Windsor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Fund (Lux) II, SCSp	LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3139386				Apollo Aligned Alternatives Aggregator, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delos Investments V, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Gamma Intermediate S.a r.l.	LUX	NIA	Gamma Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP X Windsor Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Co-Invest (Debt AIV), L.P.	DE	NIA	AIOF II Everest Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Everest Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATR Asia Credit VCC	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Sunrise Manager LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Sunrise LLC	DE	NIA	AP Sunrise Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A ECP Academia HoldCo S.a r.l.	LUX	NIA	A-A ECP Academia Holdings SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Excelsior PE Ultimate GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Excelsior PE Advisors, L.P.	DE	NIA	Apollo Excelsior PE Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Everest Holdings GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Galway Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MICAD Account (Cayman), LP	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1713530				A-A ECP Holdings SCSp	LUX	NIA	ALTRA GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1980506				AP WD Holdings, L.P.	DE	NIA	AP WD Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			92-1980604				AP WD Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2342857				Atlas Securitized Products Investments 2, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1598907				ANRP II (FMS Intermediate DC RNW), LLC	DE	NIA	ANRP II (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-20 (AIFX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Intermediate (DC-I), LLC	DE	NIA	Apollo ACT Capital Overseas II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1430899				Apollo ACT Capital Overseas II, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2982169				Apollo Credit Strategies Absolute Return Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) (JPN SUB) GK	JPN	NIA	PK ALIFT LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK HANGAR 1 LP	DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Auxo Holdings Advisors, L.P.	DE	NIA	Auxo Holdings Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Auxo Holdings Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Artymis Holdings, LLC	DE	NIA	AP Auxo Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Auxo Holdings, L.P.	DE	NIA	Auxo Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Emerald Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Emerald Co-Invest Holdings, L.P.	CYM	NIA	AP Emerald Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Emerald Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1718707				AHVF II (Cayman Holdings) III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo EGY Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Advisors, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA EGY Management GP, LLC	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX Manager, LLC	DE	NIA	Apollo RE Exchange, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-2949291				AX I Depositor, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX DG San Antonio LeaseCo, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo RE Exchange, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH - AELIMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH - DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH - IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH - IACTMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-20 (AIFX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1812229				Apollo Infrastructure Opportunities III Feeder (DE-I), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities III Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1693917				Apollo HSF I Co-Invest, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Atlas Securitized Products Funding 2, L.P.	DE	NIA	Atlas Securitized BKR 2, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Funding 1, L.P.	DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized FundingCo GP LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized BKR 2, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized BKR 1, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 4-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 4-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 3-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 3-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 2-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 2-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 1-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 1-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas SP Partners, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Management Holdings, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Holdings, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT WH 1 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT UK LIMITED	GBR	NIA	PK ALIFT GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo MidCap Holdings (Cayman) IV, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACMP WRHS, LLC	DE	NIA	ACMP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1130629				PK ALIFT WH 1 LP	DE	NIA	PK ALIFT WH 1 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Funding Holdco, L.P.	CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4321279				PK ALIFT GP LLC	DE	NIA	PK ALIFT GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3959462				Apollo Hercules Holdings, Inc.	DE	NIA	Apollo Hercules Partners, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ALM 2020, LTD.	CYM	NIA	Apollo Credit Management (CLO), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Orchard Park Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC Bethesda CLO 1 LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT FASTNET ACQUISITION SUB (DEL) LP	DE	NIA	PK ALIFT GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AASP Management, LP	DE	NIA	AASP Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AASP Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1887488				AP Tank Holdings, L.P.	DE	NIA	AP Tank Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Tank Holdings GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Equipment, L.P.	DE	NIA	AAA Equipment Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Equipment Advisors, L.P.	DE	NIA	AAA Equipment Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AAA Equipment Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Whole Loan Sub-Aggregator V, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Residual Interests Sub-Aggregator VIII, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI, L.P.	DE	NIA	Apollo Asset-Backed Finance Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF International Structured Securities Sub-Aggregator VII, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions HedgeCo, L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Intermediate I (FC), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Intermediate I (DC), LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Holdings V, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Holdings IV, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Holdings III, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Holdings II, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1799355				AP Equity Solutions Holdings I, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2016013				AIOF II Galway Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1877261				AIOF II Galway Co-Invest, L.P.	DE	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Fund VI (Lux), SCSp	LUX	NIA	Apollo Accord (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1735336				Apollo Broad Middle Markets Lending Fund, L.P.	CYM	NIA	Apollo Broad Middle Markets Lending Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Broad Middle Markets Lending Advisors, L.P.	CYM	NIA	Apollo Broad Middle Markets Lending Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Broad Middle Markets Lending Advisors GP LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1912705				Apollo Accord Co-Investors VI (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors, L.P.	CYM	NIA	Apollo Accord Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1734681				Apollo Direct Lending Fund II (Unlevered AIV), L.P.	CYM	NIA	Apollo Direct Lending Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1971501				Apollo Accord Fund VI Intermediate B Lender, L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1706663				ABF Treasury Sub-Aggregator IV, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			93-1706448				ABF Treasury Sub-Aggregator III, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1706349				ABF Structured Securities Sub-Aggregator II, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1705848				ABF Structured Securities Sub-Aggregator I, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Covis Manco II SCSp	LUX	NIA	Covis GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							UL Intermediate II Limited	GBR	NIA	UL Intermediate I Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							UL Intermediate I Limited	GBR	NIA	UL TopCo Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							UL Bidco Limited	GBR	NIA	UL Intermediate II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1595205				AP Arsenal Co-Invest, L.P.	DE	NIA	AP X Arsenal Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-22 (AIOFIII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Impact UL Holdings SCSp	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Origination Partnership Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1603236				AIOF III ICOV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1602301				AIOF III ICOV (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1602034				AIOF III ICOV (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC Zeta SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Peak PCDH X-A, LLC	DE	NIA	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3963385				Apollo Accord+ Fund Intermediate B Lender, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities III Co-Investors (B), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord (FC5), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord (FC4), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord (FC3), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord (FC2), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord (FC1), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1734889				AIOF II (892) AIV II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1734751				AIOF II (892) AIV I, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1625114				Apollo Aligned Alternatives Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delphi Management, L.P.	DE	NIA	Apollo Delphi Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delphi Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1634712				Apollo Delphi Fund, L.P.	DE	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delphi Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delphi Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord VI Aggregator C, L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord VI Aggregator B, L.P.	CYM	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Accord VI Aggregator A, L.P.	CYM	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Offshore Fund VI, L.P.	CYM	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1912886				Apollo Accord Fund VI, L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Fund VI Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Manager, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACTC Participation, LLC	DE	NIA	Apollo ACT Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Investments 4, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1510214				AP X Arsenal Holdings, L.P.	DE	NIA	AP X Arsenal Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Arsenal Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1730015				Apollo Asset-Backed Finance Intermediate A (FC), LLC	CYM	NIA	Apollo Asset-Backed Finance Overseas Fund, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1729256				Apollo Asset-Backed Finance Aggregator B, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1729251				Apollo Asset-Backed Finance Aggregator A, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1730005				Apollo Asset-Backed Finance Advisors, L.P.	CYM	NIA	Apollo ABF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ABF Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Fund (Lux), SCSp	LUX	NIA	Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Company LLC - Series II	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3444643				Apollo Infrastructure Company LLC - Series I	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Company LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3326823				Apollo Asia Real Estate Mast Coinvest Fund II, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1858840				Apollo Origination Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3633774				AP X Bright Holdings, L.P.	DE	NIA	AP X Bright Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Bright Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Faucet GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1757230				Apollo ACT Capital Overseas I, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACMP Account (M), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Infra Equity Holdings, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Perseus Aviation, LP	DE	NIA	Skylign Aviation Holdings GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Perseus Asset Holdings US, LLC	DE	NIA	Perseus Aviation, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3800643				Apollo Asset-Backed Finance Overseas Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance Management, L.P.	DE	NIA	Apollo Asset-Backed Finance Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance Management GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3796283				Apollo Asset-Backed Finance Intermediate B (DC), LLC	DE	NIA	Apollo Asset-Backed Finance Overseas Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3800483				Apollo Asset-Backed Finance Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MMJV SPV II LLC	CYM	NIA	MMJV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MMJV SPV II LP	CYM	NIA	MMJV SPV II LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MMJV SPV LLC	CYM	NIA	MMJV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MMJV SPV LP	CYM	NIA	MMJV SPV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Belstar Credit LLC	KOR	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACS M GP, LLC	DE	NIA	ACS GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3301206				Apollo Cardinal Coinvest Fund, L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Tulip Holdings, L.P.	DE	NIA	AP Tulip Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value II Credit Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Tulip Holdings GP, LLC	DE	NIA	Apollo Hybrid Value II Credit Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACMP Holdings II (Cayman) LLC	CYM	NIA	ACMP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas SP Opportunity Fund I, L.P.	DE	NIA	Atlas SP Mortgage GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas SP Mortgage GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Cardinal Coinvest (DC) LLC	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3252012				Apollo Cardinal Coinvest Aggregator, L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1726046				Apollo Cardinal Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3232649				Apollo Cardinal Coinvest Fund (TE), L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Investment Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund (TE 892), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1725911				Poseidon Co-Invest SCSp	LUX	NIA	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ACT Capital Advisors, L.P.	CYM	NIA	ACTC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Real Estate Debt GP S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1745596				AIOF II European Debt Holdings Aggregator, SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3413282				Apollo Defined Return Intermediate B Lender, L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1748564				Apollo Jade Partnership, L.P.	CYM	NIA	Apollo Jade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1748581				Apollo Jade Holdings, L.P.	CYM	NIA	Apollo Jade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jade Advisors, L.P.	CYM	NIA	Apollo Jade Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jade Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1748584				Apollo Jade (FC), LLC	CYM	NIA	Apollo Jade Partnership, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3417328				AP Prime Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-24 (AOP II-AAA), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delphi Fund Cayman Holdings, L.P.	CYM	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delphi Fund Cayman Aggregator, L.P.	CYM	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Origination Holdings, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3231492				Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP II Lux Investment Holdings (UL), S.a r.l.	LUX	NIA	AOP II (UL) Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II Lux Investment Holdings (L), S.a r.l.	LUX	NIA	AOP II (L) Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (D), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (E-2), SCSp	LUX	NIA	Apollo Aligned Alternatives (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADS Belstar SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III RN Holdings I, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III RN Holdings I, LLC	DE	NIA	AP/AA Pencil Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III RN Holdings II, LLC	DE	NIA	AP EPF III RN Holdings I, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP GIIS Co-Invest Holdings, L.P.	CYM	NIA	AP GIIS Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP GIIS Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP III (H AIV FC), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2943731				ANRP III Hydria (Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III Polygon Intermediate (DC) Holdings II, LLC	DE	NIA	AP EPF III Polygon Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator (C) Borrower, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator (B) Borrower, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator (A) Borrower, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Benji Co-Invest, L.P.	DE	NIA	Apollo Benji Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Benji Holdings, L.P.	DE	NIA	AP IX Magic-Benji Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Benji Co-Invest GP, LLC	DE	NIA	Apollo Management IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2645293				AIOF II European Debt Holdings AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1743979				AIOF II European Debt Holdings (FC 892), Ltd.	CYM	NIA	AIOF II (892) AIV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - Ranch, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - AIP, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADS CLO 1 LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo International Management Holdings, LLC	DE	NIA	Apollo International Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2592267				Apollo Accord Co-Investors VI (B), L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Co-Investors VI (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2612217				ANRP III Hydria Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2612217				ANRP III Hydria Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2412273				Apollo Co-Investment Fund 2023, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT ACQUIRE 2 LP	DE	NIA	PK ALIFT ACQUIRE 2 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT ACQUIRE 2 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP AIM Aggie Holdings, L.P.	DE	NIA	AP Aggie Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Aggie Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Euro Investment Chamber Birmingham PropCo S.a r.l.	LUX	NIA	A-A Euro Investment MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1745765				AIOF II European Debt Holdings Limited	GBR	NIA	AIOF II European Debt Holdings Aggregator, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA VIII, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AP CA VII, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA VI, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Mortgage Originations, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1752162				Rally Holdco Limited	GBR	NIA	Apollo Hybrid Value Capital Management II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1752183				Rally Bidco B.V.	NLD	NIA	Rally Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ACT Equity Overseas Partners II (Lux), SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (E-1)	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Private Markets SICAV	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo U.S. Private Credit Fund	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP DLF Investor, L.P.	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Advisors II, L.P.	CYM	NIA	Apollo Origination Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3676658				MidCap Ventures I LLC	DE	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delos Italy 4 S.r.l.	ITA	NIA	Apollo Delos Investments IV, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1740836				AP Saxon Co-Invest, L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2110277				Apollo Belstar Aggregator, L.P.	DE	NIA	Apollo Belstar Aggregator GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Belstar Aggregator GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2321989				Apollo USREF III Ren TSQ (DC) LLC	DE	NIA	Apollo USREF III Polygon Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2087037				Gorseway Park PE, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Hermes Holdings II LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2152980				AP Hermes Holdings I LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-23 (S3ESH1-AAA), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2119504				Apollo X NHRS Co-Invest, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1743460				AP X Euro (Lux) S.a r.l.	LUX	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Fund Lux Holdings, S.a r.l.	LUX	NIA	Apollo Accord+ II Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Star Intermediate LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Star Midco LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 5, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 4, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1886393				La Costa Capital Partners, LLC	DE	NIA	AA Net Lease, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA NNN Holdings Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AA Net Lease, L.P.	DE	NIA	AAA NNN Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA NNN Holdings Advisors, L.P.	DE	NIA	AAA NNN Holdings Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4973033				Apollo Asset-Backed Fund Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Alignment, L.P.	CYM	NIA	AMH Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4885902				AP DLF Offshore Investor, L.P.	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Cayman Holdco LLC	CYM	NIA	AHVF II (Cayman Holdings), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Neptune Co-Invest Holdco II Ltd.	CYM	NIA	AP Neptune Co-Invest Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4778165				Apollo Clean Transition Equity Partners II Co-Investors (B), L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Fund, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Fund Intermediate B Lender, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			98-1763728				Apollo Accord+ II Aggregator D, L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1763741				Apollo Accord+ II Fund Intermediate A-II (FC), Ltd.	CYM	NIA	Apollo Accord+ II Offshore Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Aggregator B, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Aggregator C, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AEPC Asset LuxCo S.a r.l.	LUX	NIA	AEPC Master LuxCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Accelerate Co-Invest Holdco, Ltd.	CYM	NIA	AHVF II Cayman Holdco LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies AAPP (DC-I), LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AEPC Master LuxCo S.a r.l.	LUX	NIA	Apollo European Private Credit Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo GLDC Lux Holdings S.a?r.l.	LUX	NIA	Apollo GLDC Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1761701				Apollo GLDC Intermediate Holdings (FC), L.P.	CYM	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo GLDC Cayman Holdings, LLC	CYM	NIA	Apollo GLDC Aggregator A, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Berlin Co-Invest Holdings, L.P.	CYM	NIA	AP Almond Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Almond Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4978957				ASPH Holdings II-G, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4978828				ASPH Holdings I-G, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4979037				ASPH Holdings III-G, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAM Atlas Subsidiary II, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1761362				Apollo Berlin Co-Invest Holdco, Ltd.	CYM	NIA	AP EPF IV Berlin Holdings, LLC	Ownership	27.000	AGM; M. Rowan; L. Black	NO	
			93-4131926				AIOF III Novus Co-Invest (DC), LLC	DE	NIA	AIOF III Novus Co-Invest (Parallel), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4115217				AIOF III Novus Co-Invest (Parallel), L.P.	DE	NIA	AIOF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4119998				AIOF III Novus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4068923				AIOF III Novus Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4132760				AIOF III Novus (DC), LLC	DE	NIA	AIOF III Novus Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4116096				AIOF III Novus Co-Invest, L.P.	DE	NIA	AIOF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1761347				AP EPF IV Berlin Holdings, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4423652				Apollo GLDC Overseas Fund, L.P.	DE	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4420967				Apollo GLDC Fund, L.P.	DE	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4423987				Apollo GLDC Aggregator A, L.P.	DE	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo GLDC Advisors, L.P.	CYM	NIA	Apollo GLDC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Leaf, LLC	DE	NIA	Midcap Apollo Institutional Private Lending	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Private Credit (Master) SCSp	LUX	NIA	Apollo European Private Credit Fund GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Lethe SPV, L.P.	DE	NIA	AP Lethe SPV GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP (PISCA) Holdings, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Apollonia SPV LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP GLDC Clover GP, LLC	DE	NIA	Apollo GLDC Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1761439				AP Carbo Co-Invest, L.P.	CYM	NIA	AHVF II Accelerate Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Accelerate Co-Invest GP, LLC	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3868579				AP Fides Holdings II LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			93-3868422				AP Fides Holdings I LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Fund (Lux), SCSp	LUX	NIA	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1761379				AP Credit Solutions Intermediate II (FC), L.P.	CYM	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4481508				AP Credit Solutions Holdings (FC) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1759871				AP Starlight (LUX) S.a r.l.	LUX	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1759132				AIC Intermediate Holdings (FC) (B), Ltd.	CYM	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC Intermediate Holdings (DC) (B), LLC	DE	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4248649				AIC Holdings 2-Y(B), L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4248649				AIC Holdings 2-Y(B), L.P.	DE	NIA	AIC Intermediate Holdings (DC) (B), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIC 3-Z Subsidiary, LLC	DE	NIA	AIC Holdings 3-Z, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo GLDC Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Smile Co-Invest Holdings, L.P.	CYM	NIA	AHVF II Smile Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Smile Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jade SPV, L.P.	CYM	NIA	Apollo Jade SPV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jade SPV GP LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4469454				Apollo S3 Credit Solutions Offshore Fund II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Credit Solutions Management II, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4467158				Apollo S3 Credit Solutions Fund II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4467675				Apollo S3 Credit Solutions Fund II (TE 892), L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4481127				Apollo S3 Credit Solutions Advisors II, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1761404				Apollo S3 Credit Advisors Holdings II, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Rock Intermediateco Limited	JEY	NIA	Rock Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rock Holdco Limited	JEY	NIA	AP Rock Holdings SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4317429				Apollo Direct Lending Fund II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hostplus Credit Partnership, L.P.	CYM	NIA	Apollo Hostplus Credit GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1764667				Apollo Hostplus Credit Ltd.	CYM	NIA	Apollo Hostplus Credit Partnership, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hostplus Credit GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1758411				Apollo European Private Credit Aggregator, L.P.	CYM	NIA	Apollo European Private Credit Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Private Credit Aggregator GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1759627				Apollo Accord+ II Offshore Fund, L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1759601				Apollo Accord+ II Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ II Fund (Lux), SCSp	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			98-1759601				Apollo Accord+ II Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ II Offshore Fund, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			98-1759595				Apollo Accord+ II Aggregator A, L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Advisors, L.P.	CYM	NIA	Apollo Accord+ II Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4023641				AP Aggie Co-Invest, L.P.	DE	NIA	AP Aggie Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AP Opera SPV GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Newark SPV GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3994318				ANRP III (WEV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3994318				ANRP III (WEV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Holdings (Lux) S.a r.l.	LUX	NIA	ATC Aggregator (A), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Auxo Holdings Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3837118				ANRP III Hydria (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3837445				ANRP III (AIV H-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (TWR EP Intermediate DC), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4618494				ASPH Holdings II-A, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4618353				ASPH Holdings I-A, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4618630				ASPH Holdings III-A, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2994538				AAM Atlas Subsidiary, LLC	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Administration, L.P.	DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC Bethesda CLO 1 Depositor LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Thompson Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo International Finance III Ltd	GBR	NIA	Apollo International Finance II LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4561961				Apollo Clean Transition Equity Partners II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Rock Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3830747				AAA Co-A Aggregator, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIC Intermediate Holdings (FC), Ltd.	CYM	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC Intermediate Holdings (DC), LLC	DE	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2737689				AIC Holdings 3-Z, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2737689				AIC Holdings 3-Z, L.P.	DE	NIA	AIC Intermediate Holdings (FC) (B), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2737400				AIC Holdings 2-Z, L.P.	DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2737400				AIC Holdings 2-Z, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2737073				AIC Holdings 2-Y, L.P.	DE	NIA	AIC Intermediate Holdings (DC), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2737073				AIC Holdings 2-Y, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2738041				AIC Holdings 1-Z, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2738041				AIC Holdings 1-Z, L.P.	DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2737739				AIC Holdings 1-Y, L.P.	DE	NIA	AIC Intermediate Holdings (DC), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2737739				AIC Holdings 1-Y, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA X Holdings, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset Backed Credit Company LLC - Series II	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Asset Backed Credit Company LLC - Series I	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset Backed Credit Company LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV Holdings D II, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV Holdings D I, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV Holdings C II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV (Galway) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Royalties FF I-B (Holdings), LLC	DE	NIA	Apollo Royalties Feeder Fund I-L, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Private Credit Fund GP S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1749912				Apollo Aligned Alternatives (E-1) Sub Fund	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo International Finance, L.P.	DE	NIA	Apollo International Finance GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP X Euro (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions Intermediate II (DC), LLC	DE	NIA	Apollo S3 Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions Holdings (DC) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives ST Fund (USD), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives ST Fund (JPY), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Credit Holdings (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund (MS I), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV (Galway) Equity Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV (Galway FC) Intermediate Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV (Galway FC) Intermediate Holdings II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Pomokaira (Lux) GP, S.a r.l.	LUX	NIA	Apollo Co-Invest Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Invest Advisors, L.P.	CYM	NIA	Apollo EPF IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1783645				Apollo S3 Credit Solutions II HedgeCo, L.P.	CYM	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Co-Invest II, L.P.	CYM	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Co-Invest (FC II), L.P.	CYM	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Co-Invest (FC I), L.P.	CYM	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Holdings II, Ltd.	CYM	NIA	Apollo Infrastructure Opportunities Fund II (Lux), SCSp	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Holdings II, Ltd.	CYM	NIA	Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Holdings II, Ltd.	CYM	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Holdings, Ltd.	CYM	NIA	Apollo Infrastructure Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Aoide SPV GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Zastava, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP (ASSCA) Holdings, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP (PSSCA) Holdings, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PCDH IX A-2, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PCDH IX A-1, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AP Issuer LP	CYM	NIA	AP Issuer GP Ltd	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Co-Investors II (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO 1-A1-1 LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Secured Advance Funding, L.P.	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							HNW WHCO Participation Buyer, L.P.	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2043456				AP Moon Holdings LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Lethe SPV GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MFIC Boreas SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADS Presidio SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADS Aoide SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1778020				Apollo ADIP Co-Investors II (B), L.P.	CYM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Star Japan Acquisition Co., Ltd.	JPN	NIA	Star Japan Holdings Co., Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATC Holdings (Lux-L) S.a r.l.	LUX	NIA	ACT Juniper A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MFIC ETA SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADS Apollonia SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADCF Apollonia SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1569556				Apollo Atlas NFSP RS, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1239596				Apollo Credit Strategies AAPP (DC-II), LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACT Juniper B GP, LLC	DE	NIA	ATC Aggregator (B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACT Juniper A GP, LLC	DE	NIA	ATC Aggregator (A), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1778227				Apollo Asset-Backed Finance Lending Company Subsidiary III, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1358585				Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1358268				Apollo Asset-Backed Finance Lending Company Subsidiary I, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 RIC Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAPP Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADIP II Holdings, L.P.	CYM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Holdings (Europe) S.a r.l.	LUX	NIA	ABF International Structured Securities Sub-Aggregator VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO 1-A3 LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACT Juniper B, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACT Juniper A, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC Alpha SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2153357				AIOF II Credit Holdings (TI), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1979014				AIOF II Galway Coinvest (Equity AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1977927				AP Galway Equity Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1978317				AIOF II Galway Equity Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1977529				AP Galway Holdings II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies IDF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives IDF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Nebula Solar Intermediate, LLC	DE	NIA	AP Nebula Solar Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			99-0731382				AP Nebula Solar Holdings (DC), LLC	DE	NIA	AP Nebula Solar Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Nebula Solar Aggregator, L.P.	DE	NIA	AP Nebula Solar Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Nebula Solar Aggregator GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-0730721				AIOF II Nebula Solar Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Debt Solutions IDF Series Feeder, LP	DE	NIA	Apollo Debt Solutions IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies IDF Series Feeder, LP	DE	NIA	Apollo Credit Strategies IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo AAA IDF Series Feeder, LP	DE	NIA	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1772550				AHVF II Accelerate Co-Invest, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Shelf Entity 12, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIM Shelf Entity 11, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIM Shelf Entity 10, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Shelf Entity 9, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Shelf Entity 8, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Shelf Entity 7, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Shelf Entity 6, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Shelf Entity 5, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Shelf Entity 4, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Shelf Entity 3, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Shelf Entity 2, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1102389				Espresso Holdings 7, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Edison Co-Invest (B), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Edison Co-Invest (UB), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Almond Co-Invest, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Almond Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-0500131				Apollo Royalties FF I-D (Holdings), LLC	DE	NIA	Apollo Royalties Feeder Fund I-L, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-0498457				Apollo Royalties FF I-C (Holdings), LLC	DE	NIA	Apollo Royalties Feeder Fund I-L, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Lux AIV II), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Lux AIV I), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delphi Fund Lux Holdings, S.a r.l.	LUX	NIA	Apollo Delphi Fund Cayman Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 9, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 1, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance Lending Company, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIF IX Connect PCDH AIV II, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 7, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 6, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 11, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP X Star Holdings GP, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP X (QFP AIV I), L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Star Holdings, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo IG Short Duration Replacement, L.P. - Series 1	DE	NIA	Apollo IG Short Duration Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3740507				AAA Sub Fund SMA-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3740308				AAA Sub Fund SMA-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Short Duration Replacement Aggregator B, L.P.	DE	NIA	Apollo IG Short Duration Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Short Duration Replacement Aggregator A, L.P.	DE	NIA	Apollo IG Short Duration Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Short Duration Replacement, L.P.	DE	NIA	Apollo IG Short Duration Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3581312				Apollo Aligned Alternatives Lux Aggregator, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3580802				AAA Sub Fund 1-ZO, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3579992				AAA Sub Fund 1-YO, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Credit Holdings (Cayman GBP), LLC	CYM	NIA	Apollo Infrastructure Opportunities Fund III (Lux), SCSp	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Aurora Co-Invest, L.P.	CYM	NIA	AIOF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 1-Z Lux, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 1-Y Lux, L.P.	DE	NIA	Apollo Aligned Alternatives, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management Korea Limited	KOR	NIA	Apollo Management Singapore Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AA Infrastructure Fund 2 LLC	DE	NIA	Apterra CLO Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA Infrastructure Fund 2 Depositor LLC	DE	NIA	Apterra Infrastructure Capital LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
							AOP II Lux US Originations Holdings, L.P.	DE	NIA	AOP II Lux US Originations Holdings GP, LLC	Management	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Structured Securities Sub-Aggregator II-B, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Structured Securities Sub-Aggregator I-B, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas SP ABS Opportunity Master I, L.P.	DE	NIA	ABS IA SPE, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Rock Co-Invest SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC Kappa SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 3 LP	DE	NIA	PK ALIFT LOAN FUNDING 3 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 3 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Chestnut, LLC	DE	NIA	AP IS Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3498573				AAA Multi-Asset Credit Strategies Lux Fund (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3498444				AAA Multi-Asset Credit Strategies Lux Fund (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3498274				AAA Multi-Asset Credit Strategies Fund (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3497961				AAA Multi-Asset Credit Strategies Fund (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apterra CLO Manager, LLC	DE	NIA	Apterra Infrastructure Capital LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP X SJ Holdco, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X SJ GP, LLC	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AP SJ Holdings, L.P.	CYM	NIA	AP X SJ GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC Theta SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Blue Investments 1-A5 Guarantor Designated Activity Company	IRL	NIA	MaplesFS Trustees IRL Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO 1-A5 Designated Activity Company	IRL	NIA	MaplesFS Trustees IRL Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							AOP Lux X (QFP AIV I), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Lux X (AIV III FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Lux X (AIV I FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Partners II Hedge LLC	CYM	NIA	Apollo Clean Transition Equity Partners Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series E	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP DE X (AIV I FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-25 (ACCORD+II-AAA), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Fund - Europe (Levered USD), SCSp	LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BLUE INVESTMENTS 1-A1-1 GUARANTOR LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Oryx Holdings, LLC	CYM	NIA	AP HGA Manager LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Lux Holdings, S.a r.l.	LUX	NIA	Apollo Total Return Fund - Investment Grade II Euro Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3138307				Apollo Libra Credit Opportunities Fund, L.P.	DE	NIA	Apollo Libra Credit Opportunities Fund Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Libra Credit Opportunities Fund Advisors, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3005246				Apollo Aligned Alternatives Co-Investors (B), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1791842				AP Grange Holdings, LLC	CYM	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Equity Partners II Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Broad Middle Markets Lending Blocker, LLC	DE	NIA	Apollo Broad Middle Markets Lending Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2968541				Apollo TR IG II - Warehouse (RE), L.P.	DE	NIA	Apollo IG Short Duration Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2976598				Apollo TR IG II - Warehouse (NRE), L.P.	DE	NIA	Apollo IG Short Duration Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2968058				Apollo TR IG II - Private IG (B), L.P.	DE	NIA	Apollo IG Short Duration Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2999198				Apollo TR IG II - Private IG (A), L.P.	DE	NIA	Apollo IG Short Duration Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2999891				Apollo TR IG II - High Conviction (B), L.P.	DE	NIA	Apollo IG Short Duration Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2976748				Apollo TR IG II - High Conviction (A), L.P.	DE	NIA	Apollo IG Short Duration Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3073219				Apollo TR IG II - Europe, L.P.	DE	NIA	Apollo IG Short Duration Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Short Duration Replacement Intermediate B (DC), LLC - Series 1	DE	NIA	Apollo IG Short Duration Replacement (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Total Return Fund - Investment Grade II Intermediate B (DC), LLC	DE	NIA	Apollo IG Short Duration Replacement (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Short Duration Replacement Intermediate A, SPC - Series 1	CYM	NIA	Apollo IG Short Duration Replacement (STE), L.P. - Series 1	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Short Duration Replacement Intermediate A, SPC	CYM	NIA	Apollo IG Short Duration Replacement (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Euro Holdings, LLC	CYM	NIA	Apollo TR IG II - Europe, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Short Duration Replacement Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Equity Partners II (Euro AIV), L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Equity Partners II (Cayman Advisors GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	CYM	NIA	Apollo Clean Transition Equity Partners II (Cayman Advisors GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1796993				ACTE II Grand Co-Invest, L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1787761				Apollo Direct Lending Fund - Europe (Unlevered EUR), SCSp	LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1787747				Apollo Direct Lending Fund - Europe (Unlevered GBP), SCSp	LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP X (AIV I FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP X (AIV III FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP X (AIV II FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP X (AIV IV FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Short Duration Replacement Advisors, L.P.	CYM	NIA	Apollo IG Short Duration Replacement Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2919831				Apollo IG Short Duration Replacement (STE), L.P. - Series 1	DE	NIA	Apollo IG Short Duration Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Short Duration Replacement (STE), L.P.	DE	NIA	Apollo IG Short Duration Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Project Grand Topco (UK) Limited	GBR	NIA	AP Grand Aggregator (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Project Grand Midco (UK) Limited	GBR	NIA	Project Grand Topco (UK) Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Project Grand Bidco (UK) Limited	GBR	NIA	Project Grand Midco (UK) Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Project Grand (UK) PLC	GBR	NIA	Project Grand Bidco (UK) Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Grand Midco (FIN) Oy	FIN	NIA	Grand Holdco (FIN) Oy	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Grand Bidco (FIN) Oy	FIN	NIA	Grand Midco (FIN) Oy	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2589601				ANRP III Star Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2589601				ANRP III Star Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACTE II Retail-E Intermediate Holdings (Lux) SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Grand Aggregator (Lux) SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Lycius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Lycius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Lycius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Lycius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Lycius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Lycius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Lycius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Lycius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Lycius XXI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Lycius XXI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Lycius XXI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Lycius XXI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Lycius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Lycius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Lycius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Lycius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							AP Fusion Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							AP Fusion Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							AP Fusion Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Fusion Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Fusion JV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Fusion JV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Fusion JV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Fusion JV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Fusion Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Fusion Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Fusion Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Fusion Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							AP Town Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							AP Town Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AP Town Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Town Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Lycius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Lycius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Lycius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Lycius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							AP Town (Lux) GP S.a r.l.	LUX	NIA	AP Town Holdings S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Fort GP 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Fort GP 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Fort GP 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Fort GP 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Apollo Chariot Fund, L.P.	CYM	NIA	Apollo Chariot Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Fort GP 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Fort GP 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Fort GP 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Fort GP 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Hispania Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							AP Hispania Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							AP Hispania Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							AP Hispania Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Malbec Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							AP Malbec Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							AP Malbec Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							AP Malbec Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Lycius XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Lycius XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Lycius XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Lycius XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Lycius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Lycius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Lycius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Lycius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Lycius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Lycius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Lycius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Lycius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Lycius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Lycius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Lycius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Lycius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							ABS IA SPE, L.P.	DE	NIA	Atlas SP Opportunity Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Maple, LLC	DE	NIA	AP IS Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IS Manager, LLC	DE	NIA	Apollo Accord+ Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Loan Funding B, LLC	DE	NIA	Apollo Credit Strategies Absolute Return Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Loan Funding A, LLC	DE	NIA	Apollo Credit Strategies Absolute Return Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1798389				AP Aurora Equity Holdings, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Resi IA SPE, L.P.	DE	NIA	Atlas SP Opportunity Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 25, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 24, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 23, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 22, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 21, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 20, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 19, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 18, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AIOF III Shelf Entity 17, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 16, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 15, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 14, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 13, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 12, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 11, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 10, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Administration BKR GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1778905				ABC Intermediate Holdings 3 (B), LLC	CYM	NIA	Apollo Asset Backed Credit Company LLC - Series II	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1718408				ABC Holdings 1, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1718408				ABC Holdings 1, L.P.	DE	NIA	ABC Intermediate Holdings 1 (DC), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1716549				ABC Intermediate Holdings 1 (DC), LLC	DE	NIA	Apollo Asset Backed Credit Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1716059				ABC Intermediate Holdings 2 (DC)(B), LLC	DE	NIA	Apollo Asset Backed Credit Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1743190				ABC Holdings 3 (B), L.P.	DE	NIA	ABC Intermediate Holdings 2 (DC)(B), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1743190				ABC Holdings 3 (B), L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1743342				ABC Holdings 4 (B), L.P.	DE	NIA	ABC Intermediate Holdings 3 (B), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1743342				ABC Holdings 4 (B), L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1743045				ABC Holdings 2, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1743045				ABC Holdings 2, L.P.	DE	NIA	ABC Intermediate Holdings 1 (DC), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products JPM GP, LLC	DE	NIA	Atlas Securitized Products Administration BKR GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Investments 7, L.P.	DE	NIA	Atlas Securitized Products BB GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Investments 3, L.P.	DE	NIA	Atlas Securitized Products JPM GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AWLC Holdings, L.P.	DE	NIA	Atlas Securitized Products BB GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Investment Holdings (JPM), L.P.	DE	NIA	Atlas Securitized Products JPM GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Investment Holdings BB, L.P.	DE	NIA	Atlas Securitized Products BB GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Funding 3, L.P.	DE	NIA	Atlas Securitized Products Administration BKR GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products BB GP, LLC	DE	NIA	Atlas Securitized Products Administration BKR GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 9, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							ADS Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP IX Highlands (ML) LLC	CYM	NIA	AP Highlands Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 8, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 7, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3162344				AIOF Re-Investment Vehicle, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4491523				AP Dakota Holdings, L.P.	DE	NIA	AP Dakota Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Dakota Holdings GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4598071				AIOF III Dakota (Overseas AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4598196				AIOF III Dakota (TE 892 AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4597936				AIOF III Dakota (MF AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Lycius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Lycius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Lycius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Lycius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Lycius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Lycius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Lycius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Lycius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Swift GBP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							AP Swift GBP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							AP Swift GBP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							AP Swift GBP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Swift GBP Holdco S.a r.l.	LUX	NIA	AP Swift GBP Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1781787				AIOF II Galway Co-Invest Equity Ltd.	CYM	NIA	Apollo Infrastructure Opportunities Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management Advisors Espa?a, S.L.U.	ESP	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP X Star Holdings GP, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Aurora Cayman Holdings, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Fort SCSp	LUX	NIA	Fort GP 1 S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3670790				Apollo Pythia Fund, L.P.	DE	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Town (Lux) SCSp	LUX	NIA	AP Town (Lux) GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Chariot Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			99-6628304				Atlas SP ABS Opportunity Trust IB	DE	NIA	Atlas SP ABS Opportunity Master I, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATLAS SP ABS Opportunity Trust IA	DE	NIA	ABS IA SPE, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATLAS SP Resi Opportunity Trust IA	DE	NIA	Resi IA SPE, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-5137278				AP Lightning Holdings, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-5137099				ACTE II Lightning Co-Invest, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-5136949				ACTE II Lightning Aggregator, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-5131861				AIM Lightning Aggregator, L.P.	DE	NIA	AIM Lightning Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Lightning Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1811825				AP Dolphin (Luxembourg) S.a r.l.	LUX	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Blue Investments 1-A5-1, L.P.	DE	NIA	AGF WHCO Holdings I	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP ASL Limited	CYM	NIA	ASL, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ASL, L.P.	CYM	NIA	ASL GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ASL GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4971216				Apollo TPSF Co-Invest, L.P.	DE	NIA	Apollo TPSF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TPSF Co-Invest GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							WHCO INVESTMENTS (CAYMAN) PARENT II LTD.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							WHCO ADVISORS GP II, LTD.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							WHCO Intermediate Holdings, Ltd.	CYM	NIA	WHCO INTERMEDIATE HOLDINGS LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (TWR EP IV Intermediate DC), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1809025				AP Luz Aggregator, L.P.	CYM	NIA	AP Luz Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Global WHCO International Holdings Designated Activity Company	IRL	NIA	AASP Management, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Global WHCO Australian Holdings Designated Activity Company	IRL	NIA	TMF Management (Ireland) Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT WH 5 LP	DE	NIA	PK ALIFT WH 5 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT WH 5 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value III HedgeCo, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Luz Credit Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 18, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 17, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Himalaya Merger Sub, LLC	DE	NIA	AP Himalaya Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MC Feeder II LLC	DE	NIA	APO MidCap B Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MC Feeder LP	DE	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MidCap FinCo Intermediate LLC	DE	NIA	MidCap FinCo LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MidCap B (DC) Holdings LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MC Feeder (Z) LP	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MidCap FinCo II LLC	DE	NIA	APO MidCap B Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MidCap FinCo (DC) Holdings LLC	DE	NIA	APO MidCap B Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4722098				MidCap FinCo LLC	DE	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1810863				AHVF II (Overseas QFPF AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1810782				AHVF II (FC II), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Himalaya Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4925787				AHVF II Himalaya Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 21, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 16, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 20, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AP Kappa 15, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 18, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 14, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 19, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 17, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATLXM 2024-RPL1 Trust	DE	NIA	Atlas Securitization Depositor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Edge SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATLX 2024-RPL1 Trust	DE	NIA	Atlas Securitization Depositor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EDGE MIDCO LIMITED	GBR	NIA	AP Edge Holdings SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1803374				Horizon Topco Limited	GGY	NIA	AP X Lux Holdings, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1803462				Horizon Midco 2 Limited	GGY	NIA	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4315514				Horizon US HoldCo, Inc.	DE	NIA	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1803473				Project Horizon Bidco UK Limited	GBR	NIA	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO 2-A1 LP	DE	NIA	AGF WHCO 2-A Trust	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO 2-A2 LP	DE	NIA	AGF WHCO 2-A Trust	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Moon II Holdings LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 4 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 4 LP	DE	NIA	PK ALIFT LOAN FUNDING 4 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitization Depositor, L.P.	DE	NIA	Resi IA SPE, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Edge Co-Invest GP, LLC	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1805270				AP Edge Co-Invest, L.P.	CYM	NIA	AP Edge Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Bowery Co-Invest, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Bowery, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Fund (FC JP), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1807450				AP Equity Solutions Intermediate II (FC), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4585262				AP Equity Solutions Holdings I-A, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1807409				AP Equity Solutions Intermediate I-A (FC), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Blue Investments 2-A Trust	DE	NIA	Wilmington Trust, National Association	Other	0.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO 2-A Trust	DE	NIA	Wilmington Trust, National Association	Other	0.000	AGM; M. Rowan; L. Black	NO	
			98-1806322				Apollo Investment Fund (DE-I) X (AIV - JP), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1806220				Apollo Co-Investors X (B) (AIV - JP), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1806118				Apollo Co-Investors X (A) (AIV - JP2C), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1806099				Apollo Co-Investors X (A) (AIV - JP1), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Aurora Holdings, L.P.	GBR	NIA	AIOF III Credit Holdings Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1803382				AIF IX Connect PCDH AIV (TE FC II), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1803378				AIF IX Connect PCDH AIV (TE FC I), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (Delaware AIV JP) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (AIV JP) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (892 AIV JP) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Fund (AIV 2 JP) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Investment Fund (AIV 1 JP) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Short Duration Replacement Aggregator B, L.P. - Series 1	DE	NIA	Apollo IG Short Duration Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			38-4325850				Apollo IG Short Duration Replacement Aggregator A, L.P. - Series 1	DE	NIA	Apollo IG Short Duration Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Rolsia Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4316986				AP IX Connect Co-Invest Holdings II-B, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Lux (A) Holdings S.a r.l.	LUX	NIA	Apollo Credit Strategies Absolute Return Loan Funding A, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF IV Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							EPF IV Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							EPF IV Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							EPF IV Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							AP Luz Co-Invest, L.P.	CYM	NIA	AP Luz Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Credit Holdings Limited	GBR	NIA	AIOF III Credit Holdings (Cayman GBP), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors ACSF II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Pistachio, L.P.	CYM	NIA	AP Pistachio Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4083240				AP X Voyager Aggregator, L.P.	DE	NIA	AP X Voyager VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4082623				AP Voyager Holdings, L.P.	DE	NIA	AP X Voyager VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4110644				AP Voyager Co-Invest, L.P.	DE	NIA	AP X Voyager VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADS Hera SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Hermes Midco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							AP Hermes Midco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							AP Hermes Midco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							AP Hermes Midco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Ignite Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							AP Ignite Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							AP Ignite Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							AP Ignite Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Delius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Delius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Delius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Delius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Delius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Delius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Delius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Delius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Alexandria Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							AP Alexandria Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							AP Alexandria Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							AP Alexandria Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Delius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Delius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Delius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Delius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Alexandria Securitisation S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							AP Alexandria Securitisation S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							AP Alexandria Securitisation S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							AP Alexandria Securitisation S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Terral Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							AP Terral Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							AP Terral Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							AP Terral Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Athos GP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Athos GP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Athos GP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Athos GP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Delius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Delius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Delius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Delius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AP Luz Advisors, LLC	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4124117				AP IX Connect Co-Invest Holdings II-A, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Edge Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP II Lux US Originations Holdings GP, LLC	DE	NIA	Apollo Direct Lending Fund (Lux) II, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Glas Holding S.a r.l.	LUX	NIA	ABC Holdings 4 (B), L.P.	Ownership	2.500	AGM; M. Rowan; L. Black	NO	
							ABF Glas Holding S.a r.l.	LUX	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary I, L.P.	Ownership	11.200	AGM; M. Rowan; L. Black	NO	
							ABF Glas Holding S.a r.l.	LUX	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P.	Ownership	20.800	AGM; M. Rowan; L. Black	NO	
							ABF Glas Holding S.a r.l.	LUX	NIA	ABF International Structured Securities Sub-Aggregator VII, L.P.	Ownership	65.500	AGM; M. Rowan; L. Black	NO	
							MFIC Iota SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3907383				ACTE II Astro Aggregator, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3909494				ACTE II Astro Holdings, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3907843				ACTE II Astro (DC), L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Lux Holdings, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity E, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity D, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity C, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity B, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity A, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Milwaukee Properties, S.L.	ESP	NIA	AP Oxygen Bidco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Kelaty House Propco 2 Limited	JEY	NIA	Kelaty House Propco 1 Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Kelaty House Propco 1 Limited	JEY	NIA	AP Swift GBP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1800958				AP Elmo Holdings, L.P.	CYM	NIA	AP Elmo Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1800930				AP Elmo (FC), L.P.	CYM	NIA	AP Elmo Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4036665				AP Elmo Holdings LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Elmo Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Invetol Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bonobela Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Pomokaira, SCSp SICAV-RAIF	LUX	NIA	Pomokaira (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Freedom Grand Parent GP LLC	DE	NIA	Freedom Grand Parent LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3858136				Freedom Grand Parent LLC	DE	NIA	Freedom Parent Holdings LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - OMP, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP IX Highlands Co-Invest (ML) LLC	CYM	NIA	AP Highlands Co-Invest, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Eliant SCF-AR Solutions LP	DE	NIA	Eliant Trade GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							SEL Indigo II LLC	DE	NIA	Eliant SCF-AR Solutions LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1803579				Delos Alpha SCSp	LUX	NIA	Fort GP 2 S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Aurelius Capital S.a r.l.	LUX	NIA	Delos Alpha SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AP Luz Bidco UK Ltd	GBR	NIA	Apollo Hybrid Value Capital Management II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO Holdings II LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2450164				AP (Connect) VoteCo, LLC	DE	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; L. Black	NO	
			98-1757628				AP HGA Manager LLC	CYM	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; L. Black	NO	
			84-3300455				AP IX (PMC) VoteCo, LLC	DE	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; L. Black	NO	
			86-2701502				AP IX Pioneer VoteCo, LLC	DE	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; L. Black	NO	
			88-3783993				Peak PCDH X-A-1, LLC	DE	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 7, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1678211				Apollo TR Impact and Sustainable Credit Holdings Ltd.	CYM	NIA	Apollo Multi Asset Credit Replacement Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	Ownership	14.480	AGM; M. Rowan; L. Black	NO	
			98-1678211				Apollo TR Impact and Sustainable Credit Holdings Ltd.	CYM	NIA	Apollo Multi Asset Credit Replacement (Master), L.P.	Ownership	85.520	AGM; M. Rowan; L. Black	NO	
			93-4353274				Midcap Apollo Institutional Private Lending	DE	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1713436				A-A ECP Academia Holdings SCSp	LUX	NIA	ALTRA GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Euro Investment MasterCo S.a r.l.	LUX	NIA	A-A Euro Investment Fund (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Funding Holdco, L.P.	CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA Lending Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Skylign Aviation Holdings GP LLC	DE	NIA	AAA Aviation Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACE EU COMMERCIAL REAL ESTATE DEBT LIMITED	IRL	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 44 S.a r.l.	LUX	NIA	Reinsurance Custody Solutions DAC	Other	100.000	AGM; M. Rowan; L. Black	NO	
			47-5298443				AIF VIII (Ludlow DH AIV I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Everest Intermediate Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Woolly Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1031481				AION Capital Partners Limited	MUS	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AION Direct Private II Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alteri Investments, L.P.	CYM	NIA	Apollo Alteri Investments Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP III GenPar, Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP II (L) Cayman Holdings, LLC	CYM	NIA	Apollo Direct Lending Fund II (Levered), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP II (UL) Cayman Holdings, LLC	CYM	NIA	Apollo Direct Lending Fund II (Unlevered), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP AL Borrower GP, LLC	DE	NIA	AP AL Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP AL Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Dakota Co-Invest Borrower GP, LLC	DE	NIA	AP Dakota Co-Invest, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-3924312				AP Drive GP, LLC	DE	NIA	Apollo Hybrid Value Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	Apollo Overseas Partners IX, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	AP IX (Euro AIV), L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
			98-1272582				AP Holdco B.V.	NLD	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Inception Co-Invest ML GP, LLC	DE	NIA	AP Inception Co-Invest GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Inception ML GP, LLC	DE	NIA	AP VIII Inception Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AP Sunna Holdings GP, LLC	DE	NIA	ANRP III Sunna Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Sunna Holdings GP, LLC	DE	NIA	AIOF II Sunna Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1008303				APH Holdings (DC), L.P	CYM	NIA	Apollo Principal Holdings B GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			35-2582225				Apollo Advisors IX, L.P	CYM	NIA	Apollo Capital Management IX, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Service Holding Limited	CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8350987				Apollo Investment Management, L.P.	DE	NIA	Apollo Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Commodities Management, L.P	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Management (CLO), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Secondaries Fund I SPV, L.P	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0688361				Apollo Credit Strategies Master Fund Ltd.	CYM	NIA	Apollo Credit Strategies Fund LP	Ownership	23.790	AGM; M. Rowan; L. Black	NO	
			98-0688361				Apollo Credit Strategies Master Fund Ltd.	CYM	NIA	Apollo Offshore Credit Strategies Fund Ltd.	Ownership	76.210	AGM; M. Rowan; L. Black	NO	
			86-1950548				Apollo Debt Solutions BDC	DE	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Diversified Credit Fund	DE	NIA	Apollo Capital Credit Adviser, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0387304				Apollo European Principal Finance Fund (Feeder), L.P.	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3654254				Apollo FIG Carry Pool Aggregator GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	34.000	AGM; M. Rowan; L. Black	NO	
			83-3654254				Apollo FIG Carry Pool Aggregator GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	66.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Carry Pool GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Carry Pool GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Carry Pool GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Apollo HV Advisors, L.P.	CYM	NIA	Apollo HV Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Life Asset GP, LLC	CYM	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management Singapore Pte. Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1948189				Apollo Navigator Aviation Feeder (AIV I), L.P.	DE	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			38-4028072				Apollo Overseas Partners (Delaware 892) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1815960				Apollo Overseas Partners (Delaware) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4491132				Apollo Overseas Partners (Delaware) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (Lux) X GP, S.a r.l.	LUX	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo SB Advisors, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1389816				Apollo Multi Asset Credit Replacement Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	LUX	NIA	Apollo Multi-Credit Fund GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III MTR Holdings Advisors II, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2644887				ARIS Operating Partnership L.P.	DE	NIA	Apollo Realty Income Solutions, Inc.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Castle UK Midco 2 Limited	GBR	NIA	Castle UK Midco 1 Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Covis GP S.a r.l.	LUX	NIA	Covis Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							DSB Acquisition LLC	DE	NIA	DSB Holdings Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-5299054				DSB Parent L.P.	DE	NIA	DSB Parent GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5286379				Financial Credit Investment III Manager, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Honeypool Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							India Property Fund II Pte. Ltd.	SGP	NIA	India Property Fund II Cayman Corp.	Ownership	46.260	AGM; M. Rowan; L. Black	NO	
							India Property Fund II Pte. Ltd.	SGP	NIA	India Property Fund II LP	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							India Property Fund II Pte. Ltd.	SGP	NIA	India Property Fund II Cayman BPS, L.P.	Ownership	0.040	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							India Property Fund II Pte. Ltd.	SGP	NIA	India Property Fund II Cayman LP	Ownership	53.510	AGM; M. Rowan; L. Black	NO	
							NNN Holdco I LP	DE	NIA	NNN Holdco GP I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							NNN Holdco II LP	DE	NIA	NNN Holdco GP II LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							NNN Holdco III LP	DE	NIA	NNN Holdco GP III LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Plutus Capital Pvt Ltd?	MUS	NIA	Plutus Holdings Pvt Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Plutus Holdings Pvt Ltd?	MUS	NIA	AION Direct Private II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Prime Security Services TopCo Parent GP, LLC	DE	NIA	AP VIII Prime Security Services Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sliders Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1844982				Structured Credit Recovery Master Fund IV LP	CYM	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							TRF European Broadly Syndicated Loan Ltd.	CYM	NIA	TRF European Broadly Syndicated Loan (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-1843435				AP Beta 7, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATLAS SP Resi Opportunity Trust IB	DE	NIA	Resi IA SPE, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Mortgage Aggregator Series Trust, Series 2022-1	DE	NIA	Mortgage Aggregator Series Trust Administrator, L.P. - Series A	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Mortgage Aggregator Series Trust	DE	NIA	Mortgage Aggregator Series Trust Administrator, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Mortgage Aggregator Series Trust, Series 2024-1	DE	NIA	Mortgage Aggregator Series Trust Administrator, L.P. - Series E	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO Holdings III	DE	NIA	WHCO INVESTMENTS A HOLDINGS ICAV	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO Holdings I	DE	NIA	WHCO INVESTMENTS A HOLDINGS ICAV	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABC Holdings 5 Merlin, LLC	DE	NIA	ABC Holdings 5, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABC Intermediate Holdings 4, LLC	CYM	NIA	Apollo Asset Backed Credit Company LLC - Series II	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1983775				AHVF II Firefly Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1910035				AIC Transition Holdings, LLC	DE	NIA	AIC Holdings 1-Y, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Astra Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1937769				AP Astra Holdings, L.P.	DE	NIA	AP Astra Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Athos Aggregator, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Athos Midco, LLC	DE	NIA	AP Athos Topco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Athos Topco, LLC	DE	NIA	AP Athos Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1651316				AP EPF III Polygon Intermediate (DC) Holdings III, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1850873				AP Goat Co-Invest, L.P.	DE	NIA	AP X Goat Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Raven Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP SJ Co-Invest Holdings, L.P.	CYM	NIA	AP X SJ GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Tosca Borrower, LLC	DE	NIA	AP Tosca Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1909051				AP Tosca Holdings, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1909051				AP Tosca Holdings, L.P.	DE	NIA	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Loan Funding A LLC	DE	NIA	Apollo Accord+ II Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Loan Funding B LLC	DE	NIA	Apollo Accord+ II Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ACT Equity Overseas Partners II (Lux AIV), SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset Backed IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset Backed IDF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset Backed IDF, LP	DE	NIA	Apollo Asset Backed IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Colt Advisors, LLC	CYM	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Colt Partnership, L.P.	CYM	NIA	Apollo Colt Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Grizzly Bear Credit Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1961651				Apollo Grizzly Bear Credit Fund, L.P.	DE	NIA	Apollo Grizzly Bear Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APO Shelf 1 GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APO Shelf 2, L.P.	DE	NIA	APO Shelf 1 GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1678534				Apollo HVF III Co- Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HVF Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1678283				Apollo Hybrid Value Advisors III, L.P.	DE	NIA	Apollo Hybrid Value Capital Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Capital Management III, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1678694				Apollo Hybrid Value Fund III, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1920390				Apollo Hybrid Value II Credit Holdings III, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1678288				Apollo Hybrid Value Overseas Partners (Delaware 892) III, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Lux) III, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Overseas Partners III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1818425				Apollo Infrastructure Opportunities Fund III Hedge, LLC	CYM	NIA	Apollo Infrastructure Opportunities Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo JP Co-Invest GP, L.P.	CYM	NIA	Apollo Principal Holdings A GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1818832				Apollo JP Co-Invest, L.P.	CYM	NIA	Apollo JP Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Libra Co-Investors (D), L.P.	DE	NIA	Apollo Libra Credit Opportunities Fund Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1396285				Apollo S3 Equity & Hybrid Solutions Fund (U), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1814326				Apollo S3 Equity & Hybrid Solutions Offshore Fund (U), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Private Markets IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Private Markets IDF, LP	DE	NIA	Apollo S3 Private Markets IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Sports Capital GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			32-2163428				Apollo Sports Capital (Overseas), L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1820955				Apollo TRF - IG II (Cayman), L.P. - Series 1	CYM	NIA	Apollo IG Short Duration Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1820899				Apollo IG Short Duration Replacement (Cayman), L.P.	CYM	NIA	Apollo IG Short Duration Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1807331				Apollo TPSF Violet Crown Partnership, L.P.	DE	NIA	Apollo TPSF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ARIS Barclays Repo Seller 1, LLC	DE	NIA	ARIS Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Barclays Repo Seller 2, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATLXM 2024-RPL2 Trust	DE	NIA	Atlas Securitization Depositor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATLX 2024-RPL2 Trust	DE	NIA	Atlas Securitization Depositor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Fox Hedge MC A Subsidiary LLC	CYM	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Fox Hedge Intermediate A Subsidiary SMA LLC	CYM	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Fox Hedge Intermediate A (Lux) SARL	LUX	NIA	Fox Hedge Intermediate A Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Fox Hedge Intermediate B Subsidiary SMA LLC	DE	NIA	Fox Hedge Intermediate B LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Horizon (DE) GP, LLC	DE	NIA	Horizon IPCO Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1430149				Horizon US FinCo, L.P.	DE	NIA	Horizon (DE) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Horizon Midco 1 Limited	GGY	NIA	Horizon Guernsey Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Horizon IPCO Limited	GGY	NIA	Horizon Midco 2 Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Horizon Guernsey Holdco Limited	GGY	NIA	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS FC-4, LLC	CYM	NIA	MAPS Intermediate Holdings IV, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS FC-3, LLC	CYM	NIA	MAPS Intermediate Holdings III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS FC-2, LLC	CYM	NIA	MAPS Intermediate Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1944390				MAPS DC-3, LLC	DE	NIA	MAPS Intermediate Holdings III, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1937140				MAPS DC-2, LLC	DE	NIA	MAPS Intermediate Holdings II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1944541				MAPS DC-4, LLC	DE	NIA	MAPS Intermediate Holdings IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS FC-1, LLC	CYM	NIA	MAPS Intermediate Holdings I, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Equity Holdings, LLC	DE	NIA	MAPS TopCo Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS DC-1, LLC	DE	NIA	MAPS Intermediate Holdings I, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS Borrower, LLC	DE	NIA	Apollo S3 Private Markets Fund	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings LP3, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings LP2, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings LP1, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings GP3, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings GP2 NE, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings GP1, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Equity Aggregator, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Intermediate Holdings IV, LLC	DE	NIA	MAPS Equity Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS Intermediate Holdings III, LLC	DE	NIA	MAPS Equity Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS Intermediate Holdings II, LLC	DE	NIA	MAPS Equity Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS TopCo Holdings, LLC	DE	NIA	MAPS Borrower, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS Intermediate Holdings I, LLC	DE	NIA	MAPS Equity Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1820527				MAPS Intermediate Holdings (FC), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Zechera Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							WHCO HEDGECO II, LP	CYM	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1498403				Uniworld Holdco, Inc.	DE	NIA	Project Horizon Holdco UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Project Horizon Holdco UK Limited	GBR	NIA	Project Horizon Bidco UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tyrellgate Limited	IRL	NIA	Trident Bidco 2 DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							RXR 5TS Owner LLC	DE	NIA	5TS Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC REIT Holdings, LLC	DE	NIA	Apollo Infrastructure Company LLC - Series I	Ownership	26.370	AGM; M. Rowan; L. Black	NO	
							AIC REIT Holdings, LLC	DE	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	73.630	AGM; M. Rowan; L. Black	NO	
							WHCO AG Lion Holding Trust	DE	NIA	AASP Management, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							WHCO AG Advisors Lion GP, LLC	DE	NIA	Atlas Securitized Products, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARC Funding 1 Holdings, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1819542				WHCO INVESTMENTS (CAYMAN) PARENT II LP	CYM	NIA	WHCO ADVISORS GP II, LTD.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							5TS Holdings, LLC	DE	NIA	AP TS JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Private Markets (Master) SCSp	LUX	NIA	Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AERED Lux Investment Holdings One S.a r.l. .	LUX	NIA	ARED SCA SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Multi-Asset Credit Strategies Lux Fund (Z) Lux HoldCo, S.a r.l.	LUX	NIA	AAA Multi-Asset Credit Strategies Lux Fund (Z), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Multi-Asset Credit Strategies Fund (Z) Lux HoldCo, S.a r.l.	LUX	NIA	AAA Multi-Asset Credit Strategies Fund (Z), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ARED Advisors, L.P.	CYM	NIA	Apollo ARED Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADLE Advisors, L.P.	CYM	NIA	Apollo ADLE Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo RWNIH-HSMA LP	DE	NIA	Apollo RWNIH-HSMA Advisors LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo RWNIH-HSMA Advisors LP	DE	NIA	Apollo Hybrid Value Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Pistachio Manager, LLC	CYM	NIA	AP S&I Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP S&I Manager, LLC	CYM	NIA	Walkers Nominees Limited	Other	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kenmare Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Pistachio (UK) Limited	GBR	NIA	AP Pistachio, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1816017				Pomokaira Investment Holdings SCSp	LUX	NIA	Pomokaira (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1816041				Pomokaira Intermediate Blocker SCSp	LUX	NIA	Pomokaira (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA HD Investor (Cayman) Limited	CYM	NIA	Athene HD Investor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-5137562				AP X Goat Holdings, L.P.	DE	NIA	AP X Goat Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Goat Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	Apollo Credit Fund (Levered) Aggregator A Ltd.	Ownership	0.060	AGM; M. Rowan; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	Loan Origination, a Compartment of Athora Lux Invest S.C.Sp.	Ownership	0.200	AGM; M. Rowan; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	Apollo TR European Broadly Syndicated Loan Holdings Ltd.	Ownership	0.250	AGM; M. Rowan; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	ATCF UK Limited	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	Apollo Credit Funds ICAV	Ownership	0.020	AGM; M. Rowan; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	Amissima Diversified Income ICAV	Ownership	0.100	AGM; M. Rowan; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	AEDL Credit SCA SICAV-RAIF	Ownership	0.130	AGM; M. Rowan; L. Black	NO	
							RXR 5TS Owner LLC	DE	NIA	5TS Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Real Estate Partners AB, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2442907				AAA SPV VI, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2443338				AAA SPV VII, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2443462				AAA Hybrid Equity Strategy (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-6601480				ABF Consumer Loan Trust - MLT	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACT Sunflower A GP, LLC	DE	NIA	ATC Aggregator (A), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACT Sunflower A, L.P.	DE	NIA	ACT Sunflower A GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACT Sunflower B GP, LLC	DE	NIA	ATC Aggregator (B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACT Sunflower B, L.P.	DE	NIA	ACT Sunflower B GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Carbo Advisors, LLC	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Carbo Holdings, L.P.	CYM	NIA	AP Carbo Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions Holdings (AIV) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2494794				AP Cube Holdings, L.P.	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AP Erie Advisors, LLC	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Erie Holdings, L.P.	CYM	NIA	AP Erie Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Fresco Aggregator GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Fresco Aggregator, L.P.	DE	NIA	AP Fresco Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2146033				AP Relevate Holdings, L.P.	DE	NIA	AIC Holdings 1-Y, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2146033				AP Relevate Holdings, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Offshore Fund (K), L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Colt Partnership Subsidiary I, L.P.	CYM	NIA	Apollo Colt Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Colt Partnership Subsidiary II, L.P.	CYM	NIA	Apollo Colt Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Credit Solutions Fund II (AIV), L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Investments Advisors, LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Secondaries Aggregator IV, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apricot Merger Sub, LLC	DE	NIA	Apollo Global Management, Inc.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athos MSQ SCSp	LUX	NIA	Athos GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADL CLO 1 LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Delius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Delius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Delius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Delius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Delius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Delius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Delius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Delius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Management Holdings 2, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AWLC Cayman Holdings, Ltd.	CYM	NIA	AWLC Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Securitized Products Management Holdings II, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1829151				Apollo H-3 Credit I Advisors, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							AWLC Holdings, L.P.	DE	NIA	WHCO ADVISORS GP, LTD.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABC Holdings 5 Hollywood, LLC	DE	NIA	ABC Holdings 5, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1785424				ABC Holdings 5, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1785424				ABC Holdings 5, L.P.	DE	NIA	ABC Intermediate Holdings 3 (B), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ARED Advisors GP, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADLE Advisors GP, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Fox Hedge L.P.	BMU	NIA	ACS GP Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA SPV XIII, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AAA Direct Lending (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Hybrid Credit Strategy (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA SPV XV, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA Eagle Investor, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A AMAPS, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Hybrid Credit Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABC Holdings 7 Sundown, LLC	DE	NIA	ABC Holdings 7, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2799641				ABC Holdings 6, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2799641				ABC Holdings 6, L.P.	DE	NIA	ABC Intermediate Holdings 4, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABC Cougar Holdings Designated Activity Company	IRL	NIA	Walkers Global	Other	100.000	AGM; M. Rowan; L. Black	NO	
							ABC Holdings 7 Wolfman Depositor, LLC	DE	NIA	ABC Holdings 7, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABC Holdings 7 Wolfman, LLC	DE	NIA	ABC Holdings 7 Wolfman Depositor, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF CONSUMER LOAN PURCHASER I, LLC	DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI-B Trust	DE	NIA	ABF Residential Loan Sub-Aggregator VI-B, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2800961				ABC Intermediate Holdings 5, LLC	DE	NIA	Apollo Asset Backed Credit Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2800004				ABC Holdings 7, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2800004				ABC Holdings 7, L.P.	DE	NIA	ABC Intermediate Holdings 5, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3568799				ABF Sagebrush Holdings, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI-B, LLC	DE	NIA	Apollo Asset-Backed Finance Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III (Euro AIV), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Sagebrush LLC	DE	NIA	ABF Sagebrush Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Snow King Holdings Designated Activity Company	IRL	NIA	Walkers Global	Other	100.000	AGM; M. Rowan; L. Black	NO	
			33-3675854				ABF Snake River Holdings LLC	DE	NIA	Apollo Asset-Backed Finance Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3054550				ANRP III (AIV B-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3054926				ANRP III Bold (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Aegis Aggregator, SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Aegis AIF SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3055606				ANRP III Bold (Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Calliope Fund, L.P.	Ownership	7.330	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Excelsior, L.P.	Ownership	3.330	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Accord+ II Aggregator B, L.P.	Ownership	24.000	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Credit Strategies Absolute Return Aggregator B, L.P.	Ownership	6.660	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Libra Credit Opportunities Fund, L.P.	Ownership	3.330	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Fox Hedge Intermediate B LLC	Ownership	6.660	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo TPSF Violet Crown Partnership, L.P.	Ownership	6.660	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo RWNIH-HSMA LP	Ownership	6.660	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	AAA Multi-Asset Credit Strategies Fund (Y), L.P.	Ownership	24.000	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	3.000	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Moultrie Credit Fund, L.P.	Ownership	3.330	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	5.000	AGM; M. Rowan; L. Black	NO	
							AP Bold Co-Invest GP, LLC	DE	NIA	Apollo ANRP Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3088653				AP Bold Holdings, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3088653				AP Bold Holdings, LLC	DE	NIA	Apollo Aligned Alternatives Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Bullrock Holdings, LLC	DE	NIA	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Bullrock Holdings, LLC	DE	NIA	Apollo ACT Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Deuce SPV, L.P.	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Rosa, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Maverick, L.P.	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXV, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Dunk SPV, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Pour Holdings GP, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXII, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Chia Issuer, LLC	CYM	NIA	AP S&I Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Chia (UK) Limited	GBR	NIA	AP Chia Issuer, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3165981				AP DEE V Intermediate Holdings, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3164964				AP DEE V (Intermediate), LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3166308				AP DEE V (DC Z), LLC	DE	NIA	AP DEE V Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3184858				AP DEE V (DC B), LLC	DE	NIA	AP DEE V Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3166870				AP DEE V (DC A), LLC	DE	NIA	AP DEE V Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Everest Aggregator, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Starship Aggregator (Lux) SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP SREAP Holdings, LLC	DE	NIA	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP SREAP Holdings, LLC	DE	NIA	Apollo ACT Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP S&I Administrator, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3165417				AP TWR V Holdings, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Perseus Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2816462				AP X Perseus Holdings, L.P.	DE	NIA	AP X Perseus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Canada Advisors ULC	CAN	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo CGC Clean Energy Mobilization Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo CGC Clean Energy Mobilization Advisors, L.P.	CYM	NIA	Apollo CGC Clean Energy Mobilization Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2813429				Apollo CGC Clean Energy Mobilization, L.P.	DE	NIA	Apollo CGC Clean Energy Mobilization Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3238502				Apollo Credit Strategies Master Fund Holdings III, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1833479				Apollo H-3 Credit Fund I, L.P.	CAN	NIA	Apollo H-3 Credit I Advisors, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo H-3 Co-Investors, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Real Estate Debt Aggregator SCSp	LUX	NIA	Apollo European Real Estate Debt GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4219786				Apollo Pearl SPV LLC	DE	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street Partners Intermediate, L.P.	CYM	NIA	Union Street GP Ltd	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo International Capital	SAU	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS BofA CMBS Repo Seller I, LLC	DE	NIA	ARIS CMBS, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATLX 2025-RTL1 Trust	DE	NIA	Atlas Securitization Depositor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3186626				CSTR TWR V (Intermediate), LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3186084				CSTR TWR V (DC Z), LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3185701				CSTR TWR V (DC B), LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3185295				CSTR TWR V (DC A), LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Erie Buyer Parent LP	CYM	NIA	Erie Buyer Parent GP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Erie Buyer Parent GP	CYM	NIA	AP Erie Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1824247				Lyra Client Solutions Holdings, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings LP3 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings LP2 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings LP1 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings GP3 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings GP2 (Parent) NE, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings GP1 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC Gamma SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MFIC Bethesda CLO 2 LLC	DE	NIA	MFIC Bethesda CLO 2 Depositor LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MFIC Bethesda CLO 2 Depositor LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MFIC Beta SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 6 LP	DE	NIA	PK ALIFT LOAN FUNDING 6 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 6 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2855680				Perseus Parent, L.P.	DE	NIA	Perseus Parent GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Perseus Parent GP, LLC	DE	NIA	AP X Perseus Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1848202				Union Street GP Ltd	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Union Street Partners (I), L.P.	CYM	NIA	Union Street GP Ltd	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3511885				Sullivan Street Partners, L.P.	DE	NIA	Sullivan Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Sullivan Street Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Applesand Limited	IRL	NIA	Tyrellgate Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Middlebury Holdings, LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance Lending Company Subsidiary I Lux, S.a r.l.	LUX	NIA	Apollo Accord+ II Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ciraparantag Holdings SARL	LUX	NIA	Covis Midco 1 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Cube Lux Holdings S.a r.l.	LUX	NIA	AP Cube Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Offshore Hybrid Equity Strategy (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AAA SPV IX, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Direct Lending (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-20 (AIFX - IAGEMD1PR6), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Lyra Client Solutions US, LLC	DE	NIA	Lyra Client Solutions Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Diversified Opportunities Fund (Y) Lux, L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Diversified Opportunities Fund (Z) Lux, L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Linos IX S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Linos VIII S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Linos VII S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Linos V S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Enterprise Strategies, LP	DE	NIA	Apollo Enterprise Strategies GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Enterprise Strategies GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABC Holdings 5 (Lux), S.a r.l.	LUX	NIA	ABC Holdings 5, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS GS Repo Seller 2, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS GS Repo Seller 1, LLC	DE	NIA	ARIS Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Co-Invest Offshore Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Co-Invest Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Co-Invest Fund (TE 892), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACTC Vulcan SPV LLC	DE	NIA	ACT Juniper B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AWLC Intermediate Holdings Trust	DE	NIA	WHCO INTERMEDIATE HOLDINGS LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AWLC Holdings 2, L.P.	DE	NIA	AWLC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AWLC Holdings 1, L.P.	DE	NIA	AWLC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AWLC International Subco Designated Activity Company	IRL	NIA	AASP Management, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AWLC Holdings, L.P.	DE	NIA	AWLC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Investments 8, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions Fund II AIV (DC), LLC	DE	NIA	Apollo S3 Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Oryx Holdings, LLC	CYM	NIA	AP HGA Manager LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Euro Investment Fund (Lux) SCSp	LUX	NIA	ALTRA GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3905982				AP Himalaya Holdings, L.P.	DE	NIA	AP Himalaya Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Issuer GP Ltd	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							AP Maia Manager LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	ABC Holdings 6, L.P.	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P.	Ownership	6.930	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary I, L.P.	Ownership	3.730	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	AP Oxygen Midco S.a r.l.	Ownership	66.670	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	ABF International Structured Securities Sub-Aggregator VII, L.P.	Ownership	21.670	AGM; M. Rowan; L. Black	NO	
							Apollo HV Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			20-8350822				Apollo Europe Management, L.P.	DE	NIA	Apollo International Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Management Europe (Luxembourg) S.a r.l.	LUX	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1734717				Apollo Direct Lending Fund II (Levered), L.P.	CYM	NIA	Apollo Direct Lending Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1734694				Apollo Direct Lending Fund II (Unlevered), L.P.	CYM	NIA	Apollo Direct Lending Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Otter Advisors, L.P.	CYM	NIA	Apollo Otter Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4595059				Apollo S3 Private Markets Fund	DE	NIA	Apollo S3 RIC Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4695168				Apollo U.S. Real Estate Fund III, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4690465				Apollo U.S. Real Estate Partners III (TE), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4189880				Apollo USREF III 3 VDG Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2113422				Apollo USREF III 30 Dan Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2113680				Apollo USREF III 30 Dan Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Cardinal Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3594982				Apollo USREF III Freezer Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1174553				Apollo USREF III Manatee Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3852313				Apollo USREF III Mouse Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2124553				Apollo USREF III MTR Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1703263				Apollo USREF III Polygon Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1800926				Fort GP 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
			98-1800926				Fort GP 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
			98-1800926				Fort GP 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
			98-1800926				Fort GP 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Fort GP 2 S.a r.l.	LUX	NIA	AP Fort SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Fox Hedge Intermediate A Limited	BMU	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2341552				Fox Hedge Intermediate B LLC	DE	NIA	Fox Hedge L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							WHCO ADVISORS GP, LLC	CYM	NIA	ATLAS GLOBAL WHCO HOLDINGS ICAV	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3081616				WHCO INTERMEDIATE HOLDINGS LP	DE	NIA	WHCO ADVISORS GP, LTD.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							WHCO INVESTMENTS A HOLDINGS ICAV	IRL	NIA	AASP Management, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1753815				WHCO ADVISORS GP, LTD.	CYM	NIA	Maples Corporate Services Limited	Other	0.000	AGM; M. Rowan; L. Black	NO	
							2024 TTC Aggregator (B), L.P.	DE	NIA	2024 TTC Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							2024 TTC Aggregator, L.P.	DE	NIA	2024 TTC Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							2024 TTC Aggregator GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2746164				AA Sequoia Holdings AIV, L.P.	DE	NIA	Apollo Sequoia Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							ABC Holdings 6 Iceman, LLC	DE	NIA	ABC Holdings 6, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4831902				ABF Pine Creek Depositor, LLC	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Pine Creek Holdings, LLC	DE	NIA	ABF Pine Creek Depositor, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Structured Securities Sub-Aggregator II-C, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2405886				ACTE II Credit Holdings, L.P.	DE	NIA	ACTE II Credit Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACTE II Credit Holdings GP, LLC	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2406833				ACTE II Credit Holdings CB, L.P.	DE	NIA	ACTE II Credit Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1861046				ACTE II Credit Holdings CB Intermediate FC, L.P.	CYM	NIA	ACTE II Credit Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADS Offshore Fund Advisor, L.P.	CYM	NIA	Apollo Principal Holdings B GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF III (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AERED Lux Investment Holdings (UL) S.a r.l.	LUX	NIA	Apollo European Real Estate Debt Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AHVF III Debt Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 37, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF III DE Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF III (FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF III (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIC Ironman Subsidiary - Z, LLC	DE	NIA	AIC Ironman Holdings - Z, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC Ironman Subsidiary - Y, LLC	DE	NIA	AIC Ironman Holdings - Y, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2355709				AIOF II Tulsa Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 1 LLC	DE	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4691882				ANRP III (F) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4691882				ANRP III (F) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4693975				ANRP III DEE IV (DC Z), LLC	DE	NIA	ANRP III (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4693228				ANRP III (Intermediate Holdings Partnership), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4693589				ANRP III DEE IV (DC A), LLC	DE	NIA	ANRP III (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (L) Lender, LLC	DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (L) Gamma SPV, LLC	DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (L) Beta SPV, LLC	DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (L) Alpha SPV, LLC	DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (UL) Lender, LLC	DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (UL) Gamma SPV, LLC	DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (UL) Beta SPV, LLC	DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (UL) Alpha SPV, LLC	DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1861302				AP Credit Solutions Fund II AIV (FC), L.P.	CYM	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2431832				AP Credit Solutions Holdings II (AIV) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2376209				AP Credit Solutions Holdings (RS) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-5043072				AP Bold Co-Invest DC, LLC	DE	NIA	AP Bold Co-Invest (Parallel), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4904372				AP Edison Holdings III (P), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4625944				AP Edison Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			39-2265229				AP Edison Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Deuce SPV GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Fusion Topco, Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							AP Fusion Topco, Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							AP Fusion Topco, Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Fusion Topco, Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							AP Fusion Topco, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			33-4622188				AP Equity Solutions Intermediate II-A (DC) LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Offshore Fund (Lux), SCSp	Ownership	21.060	AGM; M. Rowan; L. Black	NO	
			33-4622188				AP Equity Solutions Intermediate II-A (DC) LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Offshore Fund, L.P.	Ownership	43.050	AGM; M. Rowan; L. Black	NO	
			33-4622188				AP Equity Solutions Intermediate II-A (DC) LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Fund (TE 892), L.P.	Ownership	35.900	AGM; M. Rowan; L. Black	NO	
			39-2153836				AP Equity Solutions Holdings Co-Invest II-A, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Hercules UK Ltd	GBR	NIA	AP Hercules Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Hercules GP S.a r.l.	LUX	NIA	AIC Holdings 1-Z, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Hercules Aggregator SCSp	LUX	NIA	AP Hercules GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Horn Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Monarch Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Talon Holdings, L.P.	DE	NIA	AP Talon Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Talon Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 2A, LLC	DE	NIA	APM IDC Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-5057867				AP X Newport-Lido Holdings, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP TP Fund Holdings, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4421914				AP Voyager Co-Invest Feeder, L.P.	DE	NIA	AP X Voyager VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 6A, LLC	DE	NIA	APM IDC Holdings 6, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 5A, LLC	DE	NIA	APM IDC Holdings 5, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 4B, LLC	DE	NIA	APM IDC Holdings 4, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 4A, LLC	DE	NIA	APM IDC Holdings 4, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 2B, LLC	DE	NIA	APM IDC Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Co-Investors VII (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2676175				Apollo Accord Co-Investors VII (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1857918				Apollo ABF Lava Creek Holdings, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Offshore Fund VII, L.P.	CYM	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2678684				Apollo Accord Fund VII, L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Fund VII Intermediate B Lender, L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Fund VII Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2678239				Apollo Accord VII Aggregator B, L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord VII Aggregator A, L.P.	CYM	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4815957				Apollo Accord+ II Fund Intermediate B Lender II, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			33-4821410				Apollo Accord+ II Fund Intermediate B (DC II), L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-5046343				Apollo Accord+ II Aggregator B-2, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Debt Solutions BDC Offshore Fund, L.P.	CYM	NIA	ADS Offshore Fund Advisor, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance Advisors (Lux) GP, S.a r.l.	LUX	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value III Hedge LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners III, L.P.	Ownership	7.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value III Hedge LLC	CYM	NIA	Apollo Hybrid Value Fund III, L.P.	Ownership	31.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value III Hedge LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux) III, SCSp	Ownership	3.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value III Hedge LLC	CYM	NIA	Apollo Hybrid Value Partners (Alts) III, L.P.	Ownership	17.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value III Hedge LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Delaware 892) III, L.P.	Ownership	41.000	AGM; M. Rowan; L. Black	NO	
							Apollo Long-Term Infrastructure Strategy Holdings (C), L.P.	DE	NIA	Apollo Long-Term Infrastructure Strategy Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Long-Term Infrastructure Strategy Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (Lux) GP, S.a r.l.	LUX	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo PCGF Advisors Pte. Ltd.	SGP	NIA	Apollo PCGF Advisors GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo PCGF Advisors, L.P.	CYM	NIA	Apollo PCGF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo PCGF Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo MPS Management, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Credit Strategies Holdings, LLC	DE	NIA	Apollo PPF Credit Strategies, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2432293				Apollo S3 Credit Solutions Fund II (AIV) II, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rad Management, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4890217				Apollo Real Estate Debt Fund I, L.P.	DE	NIA	ARED Advisors I, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 JP Co-Invest IM, LLC	DE	NIA	Apollo S3 Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 JP Co-Invest GP, LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Holdings (Lux-L) I S.a r.l.	LUX	NIA	ACT Sunflower A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATH Conduit Vehicle 1 SCSp	LUX	NIA	Apollo European Real Estate Debt GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4843378				ARIS Real Assets Holdco I, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARED Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4890029				ARED Advisors I, L.P.	DE	NIA	ARED Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AX DG St. Louis, DST	DE	NIA	AX II Depositor, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX DG St. Louis Manager, LLC	DE	NIA	Apollo RE Exchange, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Grizzly Credit SMA Holdings, LLC	DE	NIA	Apollo Grizzly Bear Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Direct Origination Securitization, LLC	DE	NIA	Apollo Debt Solutions IDF, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Cadma Capital Partners (Lux) S.a r.l.	LUX	NIA	Third Party	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Grizzly Credit Co-invest Holdings, LLC	DE	NIA	Apollo Grizzly Bear Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4888424				Newco Harts Mill, LP	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4887192				Newco Birch Creek, LP	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC Epsilon SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MFIC Delta SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC AW Pool I, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC LB Holdings, LLC	DE	NIA	AA Sequoia Holdings AIV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							OHC Lennar Pool I, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Lennar Pool II, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Lennar Pool III, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Warbler Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PCGF (Master Fund) Pte. Ltd.	SGP	NIA	Apollo PCGF Advisors Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PCGF (Feeder Fund) LP	SGP	NIA	Apollo PCGF Advisors Pte. Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Parc Westborough Owner, LLC	DE	NIA	ARIS Real Assets Holdco I, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AWLC Holdings Trust	DE	NIA	WHCO International 2 Designated Activity Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							As Oy Fusion Helsinki TKU	FIN	NIA	Fusion Holdco Finland 3 Oy	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							As Oy Fusion Helsinki TRE	FIN	NIA	Fusion Holdco Finland 3 Oy	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							As Oy Fusion Helsinki KPO JKL	FIN	NIA	Fusion Holdco Finland 2 Oy	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							As Oy Fusion Helsinki HML	FIN	NIA	Fusion Holdco Finland 2 Oy	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							As Oy Fusion Helsinki LH	FIN	NIA	Fusion Holdco Finland 1 Oy	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							As Oy Fusion Helsinki HMA	FIN	NIA	Fusion Holdco Finland 1 Oy	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Fusion Holdco Finland 3 Oy	FIN	NIA	Fusion Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Fusion Holdco Finland 2 Oy	FIN	NIA	Fusion Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Fusion Holdco Finland 1 Oy	FIN	NIA	Fusion Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADS CLO 2 LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Everest Spain Bidco, S.L.	ESP	NIA	EVEREST UK MIDCO LIMITED	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Irradiant Intermediate Holdings, L.P.	DE	NIA	Redding Ridge RAD Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Wistert Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Swede Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Harts Mill Solar, LLC	NC	NIA	Harts Mill Acquisition LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Carsonville Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Castleton Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Shoreline Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Smiths Creek Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Snover Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Snare Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Stockholm Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sticks Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							St. Joseph Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							South Gramer Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Snowpiercer Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sunbelievable Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Stubbs Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Striker Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Cloudbreak Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Clearwater Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Clarence Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Cayenne Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Frenchline Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Fortunate Sun Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ford Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Florence Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Finlay Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Fillmore Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ferris Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Fabienne Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Esmarelda Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							English Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Elsie Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Elias Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							El Ray Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Durban Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Dunbar Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Dram Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Donny Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Dodge Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Dimanche Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Devils Lake Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Hanging Gardens Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Hail Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Gull Lake Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Granite Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Gordonville Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Gorden Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Goldfinch Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Gobi Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Glennie Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Geddes 2 Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Geddes 1 Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Fulton Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Purdy Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Puck Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Prometheus Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Paczki Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Carpenter Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Shipsterns Solar, LLC	MI	NIA	Michigan Solar Holdings 3, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Burtch Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Nugent Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Neutron Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Murphy Lake Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mouille Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Moonbeam Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mitten Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mia Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Macbeth Solar, LLC	MI	NIA	Michigan Solar Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Parma Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sheridan Line Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Hogan Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Hazel Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Shanti Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Shady Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sanders Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Robson Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Zed Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Woodlander Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Walleye Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Vincent Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ulysses Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Uli Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Trumpet Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tangiers Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sunskrit Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sunny Acres Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Custer Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Crisler Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Cowboy Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Cottrell Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Copenhagen Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Congo Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Canboro Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bullhead Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Oberlin Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Malibu Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lineman Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lemon Drain Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lebowski Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Laughing Whitefish Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Knobbler Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Keitel Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Kaline Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Johnsfield Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Jacks Lake Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Jack Francis Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Highbank Creek Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Haven Ridge Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Howe Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ignatius Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Runway Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rosemary Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Reading Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Yale Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Wings Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tittabawassee Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Teppei Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Swartz Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Prairie Creek Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Powel Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Potts Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Byrne Solar, LLC	MI	NIA	Michigan Solar Holdings 3, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							McIntyre Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							May Shannon Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Maude Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Marty Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Maize Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lyons Road Solar Farm, LLC	MI	NIA	Michigan Solar Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Long Lake Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lively Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lima Center Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lighthouse Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lightfoot Solar, LLC	MI	NIA	Michigan Solar Holdings 3, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Jordanelle Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Jody Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Jimmie Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Jeffery Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Jeddo Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sand Creek Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rangeline Solar, LLC	MI	NIA	Rangeline Solar, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Zermatt Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Workman Road Solar, LLC	MI	NIA	Michigan Solar Holdings 3, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Angola Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Woodson Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Allegheny Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Willford Solar, LLC	MI	NIA	Michigan Solar Holdings 3, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Victors Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Twining Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Carr Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sherwood Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Stoneheart Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Coldwater Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Cobb Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Captain Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Canal Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Olivier Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Oak Grove Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Nordhaus Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mushroom Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mumbai Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mort Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Misteguay Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Miracle Max Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Millington Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Malbec Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Long Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Judd Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Jackie Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Hendershot Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Hubbard Lake Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Interchange Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rothko Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rosco Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ridge Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Addle Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Aluminum Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Wales Ridge Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Vreeland Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Topanga Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Thayne Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Telecaster Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Surbrook Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							13 Mile Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Zing Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							HOK-T5, LLC	HI	NIA	Palms Solar JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							HOK-T1, LLC	HI	NIA	Palms Solar JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							HOK-T2, LLC	HI	NIA	Palms Solar JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							HOK-T3, LLC	HI	NIA	Palms Solar JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CL-Viaduct Holding, LLC	DE	NIA	PJM - Bison Acquisition LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Judith Gap Solar 3, LLC	DE	NIA	Judith Gap Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Judith Gap Solar 2, LLC	DE	NIA	Judith Gap Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Judith Gap, LLC	DE	NIA	Judith Gap Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0528423				Irradiant Mortgage Opportunities Investors (B), L.P.	DE	NIA	Irradiant Mortgage Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0834654				IPCC Fund, L.P.	DE	NIA	IPCC GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2325841				IPCC Advisor, LP	DE	NIA	Apollo Rad Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							IPCC GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-1598424				IFRG Investors II, L.P.	DE	NIA	IFRG Investors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							IROP Membership 6, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Harts Mill Intermediate Holdings, LLC	DE	NIA	Harts Mill Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2904386				Irradiant LP, LLC	DE	NIA	Apollo Rad Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3521645				IROP Equity Aggregator II, L.P.	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							RE Realty Partners Servicing, LLC	DE	NIA	RE Realty Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2965317				Irradiant Renewable Opportunities Partners, L.P.	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4032714				Irradiant BDG Investors, L.P.	DE	NIA	Irradiant BDG Investors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Irradiant BDG Investors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0248524				Irradiant CLO Partners Fund III, L.P.	DE	NIA	Irradiant CLO Partners III GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-1965699				Irradiant CLO Partners Fund II, L.P.	DE	NIA	Irradiant CLO Partners II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Irradiant CLO Partners III GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4438388				Irradiant CLO Opportunities Fund, L.P.	DE	NIA	Irradiant CLO Opportunities Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4194043				Albedo Lessee 3, LLC	DE	NIA	Albedo MM 3, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Albedo Landco, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Michigan Solar Holdings 3, LLC	DE	NIA	Albedo Lessor 3, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Michigan Solar Holdings 2, LLC	DE	NIA	Albedo Lessor 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3508071				IROP EM Holdings Blocker II, LLC	DE	NIA	Irradiant Renewable Opportunities Partners (TE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1963332				ISF II TH Blocker, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3583038				ISF II Securities Holdings, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1562345				ISF II Enchanted Rock Blocker, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2765512				Irradiant Orchid Investors, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1072972				Irradiant Cross Platform Fund-SB, L.P.	DE	NIA	Irradiant Cross Platform-SB GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Holly Solar, LLC	DE	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3396683				Harts Mill BESS HoldCo, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			88-3056909				Irradiant Sidecar SOM, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4245390				IFRG Investors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Harts Mill Irradiant Investment, LLC	DE	NIA	IROP Equity Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Harts Mill Holdings, LLC	DE	NIA	Harts Mill Irradiant Investment, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3265222				Irradiant Genco GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-0655710				Irradiant Solutions Fund GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2990956				Irradiant Renewable Opportunities Partners (TE), L.P.	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2982259				Irradiant CLO Partners Fund I, L.P.	DE	NIA	Irradiant CLO Partners I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Irradiant CLO Opportunities Fund GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Albedo MM, LLC	DE	NIA	Albedo OpCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Albedo MM 2, LLC	DE	NIA	Albedo OpCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1609323				Albedo Lessor 2, LLC	DE	NIA	Albedo Lessee 2, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			87-1609323				Albedo Lessor 2, LLC	DE	NIA	Albedo MM 2, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
							PJM - Bison TE Holdings LLC	DE	NIA	PJM - Bison Intermediate Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PJM - Bison Sponsor, LLC	DE	NIA	PJM - Bison Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PJM - Bison Irradiant Investment, LLC	DE	NIA	IROP Equity Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PJM - Bison Intermediate Holdings LLC	DE	NIA	PJM - Bison Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PJM - Bison Holdings, LLC	DE	NIA	PJM - Bison Irradiant Investment, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2896620				Judith Gap DataCo, LLC	DE	NIA	Judith Gap, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2271563				Irradiant TH Investors, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Irradiant Cross Platform-U GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Irradiant Cross Platform-SB GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3830153				IFRG Investors III, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							IROP Membership 4, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-0746286				Harts Mill TE Holdings, LLC	DE	NIA	Harts Mill Intermediate Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3622011				RE Realty Partners, LLC	DE	NIA	Irradiant Treaty Oak Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-0643445				Irradiant Solutions Fund, L.P.	DE	NIA	Irradiant Solutions Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-1973603				Irradiant CLO Partners II GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2998170				Irradiant CLO Partners I GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-0718850				Albedo OpCo, LLC	DE	NIA	Irradiant Albedo Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Albedo MM 3, LLC	DE	NIA	Albedo OpCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0760216				Albedo Lessor 3, LLC	DE	NIA	Albedo MM 3, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			92-0760216				Albedo Lessor 3, LLC	DE	NIA	Albedo Lessee 3, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			82-1453536				Irradiant Solutions Manager, L.P.	DE	NIA	Apollo Rad Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0667130				Albedo Lessee, LLC	DE	NIA	Albedo MM, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Michigan Solar Holdings 1, LLC	DE	NIA	Albedo Lessor, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3026415				IROP Loan Aggregator, L.P.	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Albedo DevCo, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Stratford Solar Center Holding, LLC	DE	NIA	PJM - Bison Acquisition LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Friesian Irradiant Holdings, LLC	DE	NIA	RE Realty Partners Servicing, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2064774				ISF II Feeder, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2390099				Irradiant Financial Services, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-4205159				Irradiant Cross Platform Fund-U, L.P.	DE	NIA	Irradiant Cross Platform-U GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							IROP Membership 5, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Irradiant Albedo Holdings, LLC	DE	NIA	IROP Equity Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4003517				Harts Mill Acquisition LLC	DE	NIA	Harts Mill Intermediate Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3009857				IROP Equity Aggregator, L.P.	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			84-2414530				Irradiant Solutions Marketable Securities, LLC	DE	NIA	Irradiant Solutions Fund GP, LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			84-2414530				Irradiant Solutions Marketable Securities, LLC	DE	NIA	Irradiant Solutions Fund, L.P.	Ownership	96.080	AGM; M. Rowan; L. Black	NO	
			84-2414530				Irradiant Solutions Marketable Securities, LLC	DE	NIA	Irradiant Solutions Offshore Fund, L.P.	Ownership	3.920	AGM; M. Rowan; L. Black	NO	
			84-3076034				IROP EM Holdings Blocker, LLC	DE	NIA	Irradiant Renewable Opportunities Partners (TE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Albedo Lessor, LLC	DE	NIA	Albedo MM, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1609213				Albedo Lessee 2, LLC	DE	NIA	Albedo MM 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PJM - Bison Acquisition LLC	DE	NIA	PJM - Bison Sponsor, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Irradiant Mortgage Aggregator GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2953611				Irradiant ROP Fund GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4821165				Irradiant Solutions Fund II, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Irradiant Solutions Fund II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1221880				Irradiant Partners, LP	DE	NIA	Redding Ridge RAD Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1717861				Irradiant HP Opportunity Partners, SCSp	LUX	NIA	Third Party	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1786495				Irradiant Solutions Offshore Fund II, SCSp	LUX	NIA	Third Party	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1717869				Irradiant Solutions Mini-Master Fund II, SCSp	LUX	NIA	Third Party	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1739857				Rad CLO 20, Ltd.	BMU	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 28, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 28, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 2025-2 WH, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 2025-2 WH, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1801412				Rad CLO 26, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1801412				Rad CLO 26, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 26 Income Note, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 26 Income Note, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1799680				Rad CLO 24, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1799680				Rad CLO 24, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1791108				Rad CLO 23, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 2025-2 WH, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 2025-2 WH, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 21, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1821180				Rad CLO 2024-3, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1821180				Rad CLO 2024-3, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1391552				Irradiant Solutions Mini-Master Fund, L.P.	CYM	NIA	Irradiant Solutions Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1391299				Irradiant Solutions Offshore Fund, L.P.	CYM	NIA	Irradiant Solutions Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1577568				Rad CLO 9, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1508030				Rad CLO 7, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1490832				Rad CLO 6, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1479234				Rad CLO 5, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1457655				Rad CLO 4, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1434791				Rad CLO 3, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 22, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 22, Ltd.	CYM	NIA	MaplesFS Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							RAD CLO 30, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							RAD CLO 30, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1788974				Rad CLO 19, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1755715				Rad CLO 18, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1739942				Rad CLO 17, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1739940				Rad CLO 16, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1588936				Rad CLO 15, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1597077				Rad CLO 14, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1581623				Rad CLO 11, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1578152				Rad CLO 10, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1471845				Rad CLO 2, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1742345				Rad CLO 12, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 9, LLC	DE	NIA	Rad CLO 9, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 7, LLC	DE	NIA	Rad CLO 7, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 6, LLC	DE	NIA	Rad CLO 6, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 5, LLC	DE	NIA	Rad CLO 5, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 4, LLC	DE	NIA	Rad CLO 4, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 3, LLC	DE	NIA	Rad CLO 3, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 28, LLC	DE	NIA	Rad CLO 28, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 27, LLC	DE	NIA	Rad CLO 2025-2 WH, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 26, LLC	DE	NIA	Rad CLO 26, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 25, LLC	DE	NIA	Rad CLO 25, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 24, LLC	DE	NIA	Rad CLO 24, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 23, LLC	DE	NIA	Rad CLO 23, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 22, LLC	DE	NIA	Rad CLO 22, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 21, LLC	DE	NIA	Rad CLO 21, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 19, LLC	DE	NIA	Rad CLO 19, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 18, LLC	DE	NIA	Rad CLO 18, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 17, LLC	DE	NIA	Rad CLO 17, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 16, LLC	DE	NIA	Rad CLO 16, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 15, LLC	DE	NIA	Rad CLO 15, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 14, LLC	DE	NIA	Rad CLO 14, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 11, LLC	DE	NIA	Rad CLO 11, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 1, LLC	DE	NIA	Rad CLO 1, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 10, LLC	DE	NIA	Rad CLO 10, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 20, LLC	DE	NIA	Rad CLO 20, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 2, LLC	DE	NIA	Rad CLO 2, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 12, LLC	DE	NIA	Rad CLO 12, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							UN-School House Holding, LLC	DE	NIA	PJM - Bison Acquisition LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Private Markets IDC LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 8, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 7, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 6, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 5, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 4, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 3, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 2, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 1, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aqua Finance Grantor Trust 2025-B	DE	NIA	Wilmington Trust, National Association	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Hu Openair S.R.L.	ITA	NIA	HU Holding S.p.A.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							HU Holding S.p.A.	ITA	NIA	Town (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EVEREST UK MIDCO LIMITED	GBR	NIA	AP EVEREST TOPCO LTD	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1850970				Apollo Union Street UK Limited	GBR	NIA	Union Street GP Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APOLLO ENTERPRISE STRATEGIES UK LTD	GBR	NIA	Apollo Enterprise Strategies, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP EVEREST TOPCO LTD	GBR	NIA	AP Everest Aggregator, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1850664				Alternative Income-Strategy Depositor, L.P.	CYM	NIA	Alternative Income-Strategy Depositor GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Alternative Income-Strategy Depositor GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Alternative Income-Strategy SPV, L.P.	CYM	NIA	Alternative Income-Strategy SPV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Alternative Income-Strategy SPV GP, LLC	CYM	NIA	Alternative Income-Strategy Depositor, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Aqua Finance Issuer Trust 2025-A	DE	NIA	Wilmington Trust, National Association	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Optimus Advisors, LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2153055				AP Equity Solutions Holdings II-A, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AERED Lux Investment Holdings Two S.a r.l.	LUX	NIA	Apollo European Real Estate Debt Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4501025				ABF BHG MOA LLC A	DE	NIA	ABF CONSUMER LOAN PURCHASER I, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4519009				ABF BHG Issuer Trust A	DE	NIA	ABF BHG Depositor Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF BHG Depositor Trust	DE	NIA	Apollo Asset-Backed Finance Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aegis TopCo S.a r.l.	LUX	NIA	AP Aegis AIF SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADLE Lux Investment Holdings (L) S.a r.l.	LUX	NIA	ADLE SCA SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aegis BidCo S.a r.l.	LUX	NIA	Aegis TopCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Partners (Alts) III, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Arcadia Real Estate SMSA	GRC	NIA	AP Hermes Midco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2468322				AIC Ironman Holdings - Z, L.P.	DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2468322				AIC Ironman Holdings - Z, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2467427				AIC Ironman Holdings - Y, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2467427				AIC Ironman Holdings - Y, L.P.	DE	NIA	AIC Intermediate Holdings (DC), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AX II Depositor, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX DG St. Louis LeaseCo, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management Japan, Ltd.	JPN	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3818786				AAA Holdings (DC-3), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3819841				AAA Holdings (DC-4), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust H	DE	NIA	ABF Consumer Loan Purchaser IX, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust G	DE	NIA	ABF Consumer Loan Purchaser VIII, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust F	DE	NIA	ABF Consumer Loan Purchaser VII, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust E	DE	NIA	ABF Consumer Loan Purchaser VI, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust D	DE	NIA	ABF Consumer Loan Purchaser V, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust C	DE	NIA	ABF Consumer Loan Purchaser IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Consumer Loan Trust-GLW	DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Consumer Loan Purchaser VIII, LLC	DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Consumer Loan Purchaser VII, LLC	DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							ABF Consumer Loan Purchaser VI, LLC	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Consumer Loan Purchaser V, LLC	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Consumer Loan Purchaser IX, LLC	DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Consumer Loan Purchaser IV, LLC	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Consumer Loan Purchaser III, LLC	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Consumer Loan Purchaser II, LLC	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4528598				ABF Equity Aggregator - GLW, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4534813				ABF Debt Aggregator - GLW, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4509292				ABF Maverick Holdings, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Maverick LLC	DE	NIA	ABF Maverick Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADL CLO 2 LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3249478				ACMP Hybrid Holdings, LLC	DE	NIA	Apollo Capital Markets Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1870772				ACMP Hybrid (Offshore), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3249169				ACMP Hybrid, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADLE Lux Investment Intermediate Holdings (UL), SCSp	LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADLE Lux Investment Intermediate Holdings (L), SCSp	LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AERED Lux Investment Holdings GS S.a r.l.	LUX	NIA	Apollo European Real Estate Debt Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - Beat Holdings S.a r.l.	LUX	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AHVF III Challenger Borrower, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1881016				AHVF III (Onshore) (Lux AIV), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1880990				AHVF III (892/Overseas/TE Lux AIV), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1880989				AHVF III (FC II), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF III (Lux Holdings), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings I, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4554583				AP Ace Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Alkaios (Luxembourg) S.a r.l.	LUX	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1875651				AIM King Aggregator, L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ASC Holdings, SCSp	LUX	NIA	AP Hercules GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIF XI Management, LLC	DE	NIA	Apollo Management III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3141364				AIGCMP Holdings, LLC	DE	NIA	Apollo IG Capital Markets Partnership, L.P.	Ownership	52.020	AGM; M. Rowan; L. Black	NO	
			39-3141364				AIGCMP Holdings, LLC	DE	NIA	Apollo IG Capital Markets Partnership (Offshore), L.P.	Ownership	47.980	AGM; M. Rowan; L. Black	NO	
							AP Beta 35, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 34, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AP Beta 33, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 32, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 31, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 30, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 37, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Calibrate Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 27, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 26, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 36, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Pour Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Rainbow Co-Invest, L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Rainbow Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Deuce Intermediate Holdings II (FC), L.P.	CYM	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Deuce Intermediate Holdings I (DC), L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4374198				AP Deuce Holdings, L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Challenger Holdings (P), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Eagle GP Holdco, LLC	DE	NIA	AP Eagle Parent, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1875261				AP Cullinan, Ltd.	CYM	NIA	AP Cullinan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Challenger Holdings, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4153610				AP EPF IV Holdings D III, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1880192				AP EPF IV Holdings C IV, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1880213				AP EPF IV Holdings C III, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3672518				AP Project K Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3674021				AP Alpine Holdings B, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3675286				AP Leaf Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Egret Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Everest Co-Invest, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4165360				AP Keystone Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Symphony Co-Invest, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP King Co-Invest, L.P.	CYM	NIA	AP King Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP King Holdings GP, LLC	CYM	NIA	AIM King Aggregator, L.P.	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
							AP King Holdings GP, LLC	CYM	NIA	Apollo Clean Transition Equity Partners II (Euro AIV), L.P.	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
							AP King Holdings GP, LLC	CYM	NIA	ACTE II Retail-E Intermediate Holdings (Lux) SCSp	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
							AP King Holdings GP, LLC	CYM	NIA	AHVF III (Lux Holdings), SCSp	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
			98-1878504				AP King Holdings, L.P.	CYM	NIA	AP King Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Symphony Holdings, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1882785				AP Phoenix Topco II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Phoenix Holdings USD II S.a r.l.	LUX	NIA	AP Phoenix Topco II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Takeoff Holdings, Ltd	CYM	NIA	Maples Corporate Services Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
....	.....	.....	.....	98-1876275	.....	.....	.....	AP Sports Intermediate Holdings (FC), L.P.	..CYM.	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	39-3657001	.....	.....	.....	AP X Trio Holdings, L.P.	.. DE	NIA	AP X Trio Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	.....	AP X Trio Holdings GP, LLC	.. DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	39-3801383	.....	.....	.....	AP Trinity Holdings, L.P.	.. DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	98-1873805	.....	.....	.....	AP Phoenix Topco, L.P.	..CYM.	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	.....	AP Wimbledon Aggregator, SCSp	..LUX.	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	39-4473092	.....	.....	.....	Apollo Asset-Backed Finance Overseas Fund-L, L.P.	.. DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	39-4467892	.....	.....	.....	Apollo Asset-Backed Finance Fund-L, L.P.	.. DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	.....	Apollo BTGP Boreas Depositor, L.P.	.. DE	NIA	Apollo BTGP Boreas GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	.....	Apollo BTGP Boreas SPV, LLC	.. DE	NIA	Apollo BTGP Boreas Depositor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	.....	Apollo BTGP Boreas GP, LLC	.. DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	39-3843111	.....	.....	.....	Apollo Aligned Alternatives Lux Aggregator-L, L.P.	.. DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	39-3837901	.....	.....	.....	Apollo Aligned Alternatives Aggregator-L, L.P.	.. DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	98-1877301	.....	.....	.....	Apollo Aligned Alternatives (C-4), L.P.	..CYM.	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	98-1877041	.....	.....	.....	Apollo Aligned Alternatives (C-3), L.P.	..CYM.	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	.....	Apollo Asset-Backed Finance Lending Company Subsidiary II Lux, S.a r.l.	..LUX.	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	.....	Apollo Accord VII Lux Holdings S.a r.l.	..LUX.	NIA	Apollo Accord VII Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	.....	Apollo Capital Management XI, LLC	.. DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	98-1877909	.....	.....	.....	Apollo Golden Falcon Co-Invest Fund, L.P.	..CYM.	NIA	Apollo Golden Falcon Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	.....	Apollo Golden Falcon Advisors GP, LLC	..CYM.	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	98-1878308	.....	.....	.....	Apollo Golden Falcon Co-Invest Fund (FC), Ltd.	..CYM.	NIA	Apollo Golden Falcon Co-Invest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	39-3687102	.....	.....	.....	Apollo Hostplus Credit Partnership II, L.P.	.. DE	NIA	Apollo Hostplus Credit GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	98-1874158	.....	.....	.....	Apollo Co-Investors XI (C), L.P.	..CYM.	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	39-3539560	.....	.....	.....	Apollo Co-Investors XI (B), L.P.	.. DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	39-3537631	.....	.....	.....	Apollo Co-Investors XI (A), L.P.	.. DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	98-1872443	.....	.....	.....	Apollo Hybrid Value Overseas Partners (M) III, L.P.	..CYM.	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	39-3392302	.....	.....	.....	Apollo Hybrid Value Fund (M) III, L.P.	.. DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	.....	Apollo IG Replacement Fund (Lux) SCA SICAV-RAIF	..LUX.	NIA	Apollo IG Replacement Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	.....	Apollo IGRF Lux Intermediate B (DC) LLC	.. DE	NIA	Apollo IG Replacement Fund (Lux) Master, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	39-4125132	.....	.....	.....	Apollo IG Replacement Fund (Lux) Master, L.P.	.. DE	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	.....	Apollo IG Replacement Advisors (Lux) GP, S.a r.l.	..LUX.	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	.....	Apollo IG Replacement Fund (Lux), SCSp	..LUX.	NIA	Apollo IG Replacement Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	39-3714816	.....	.....	.....	Apollo IGSD Co-Investors (A), L.P.	.. DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			39-3112003				Apollo IG Capital Markets Partnership (Offshore), L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3111462				Apollo IG Capital Markets Partnership, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4504836				Apollo Sports Capital Holdings (Overseas), L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Fund (Euro) XI, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (Lux) XI, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management XI, L.P.	DE	NIA	AIF XI Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3540472				Apollo Investment Fund (DE-I) XI, L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3525567				Apollo Overseas Partners (Delaware 892) XI, L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3525155				Apollo Investment Fund XI, L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1873927				Apollo Overseas Partners XI, L.P.	CYM	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1873518				Apollo Sullivan Street Advisors Holdings, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1870210				Apollo SFG IG Short Duration Intermediate A (KT), L.P.	CYM	NIA	Apollo SFG IG Short Duration Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Arius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							Arius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							Arius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							Arius USD IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							Arius USD IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius USD IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius USD IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Arius USD III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							Arius USD III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius USD III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius USD III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius USD I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							Arius USD I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius USD I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius USD I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							Arius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							Arius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							Arius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							Arius GBP IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius GBP IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Arius GBP IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius GBP IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							Arius GBP III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius GBP III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius GBP III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius GBP III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							Arius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							Arius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							ARIS Washington Street, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Catawba CB, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Hybrid FinCo US Debt Account, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Hybrid FinCo Equity Account, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Hybrid FinCo Debt Account, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							EPF IV Challenger Holdco, SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Colorado Aggregator, SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Harmony Liquidity Solutions LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Grizzly Credit ADL Holdings, LLC	DE	NIA	Apollo Grizzly Bear Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4340994				MAPS Holdings GP4, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4340838				MAPS Holdings GP4 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Isar II SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Isar I SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company GP S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OLYM HC WHM, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Bothwell, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Patton, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Plutus Holdings, LLC	DE	NIA	Plutus Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Plutus Holdings, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 7 LP	DE	NIA	PK ALIFT LOAN FUNDING 7 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 7 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1875879				VA Capital Management Co-Investors III, L.P.	CYM	NIA	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							OHC Point Hope, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Bullock Ranch, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Paloma Ridge, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Destin, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Direct Origination SPV, LLC	DE	NIA	Direct Origination Securitization, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Texas Properties, SL	ESP	NIA	AP Malbec Bidco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3095012				Apollo Credit Strategies AAPP Holdings, L.P.	DE	NIA	AAPP Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-4084424				Bridge Investment Group Holdings LLC	DE	NIA	Bridge Investment Group Holdings Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2769085				Bridge Investment Group Holdings Inc.	DE	NIA	Apollo Asset Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Olympus Housing Capital LLC	DE	NIA	AA Sequoia Holdings AIV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-7007673				ABF Auto Loan Borrower Trust B	DE	NIA	ABF Consumer Loan Purchaser III, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Linos VI S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Edison Company Merger Sub 3, LLC	DE	NIA	Edison Company Merger Sub 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Edison Company Merger Sub 2, LLC	DE	NIA	Edison Company Merger Sub 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Edison Company Merger Sub 1, LLC	DE	NIA	AP Edison Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2475921				AP Edison Co-Invest, L.P.	DE	NIA	AP Edison Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Edison Co-Invest III, L.P.	DE	NIA	AP Edison Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Edison Co-Invest II, L.P.	DE	NIA	AP Edison Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2922306				Apollo IG Core Replacement Aggregator B, L.P.	DE	NIA	Apollo IG Core Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3816502				AAA Holdings (DC-2A), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Ultron Holdco Pledgor, LLC	DE	NIA	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Ultron Holdco Pledgor, LLC	DE	NIA	Apollo ACT Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Ultron Holdco Borrower, LLC	DE	NIA	AP Ultron Holdco Pledgor, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Birch Creek Energy Holdings, LLC	DE	NIA	Newco Birch Creek, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-7008806				ABF Auto Loan Borrower Trust A	DE	NIA	ABF Consumer Loan Purchaser II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3389130				ABF Mustang Holdings, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ABF Lux Investment Holdings (UL) S.a r.l.	LUX	NIA	Apollo ABF Lux SCA SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eliant Trade GP II LLC	DE	NIA	Eliant Invest Holding LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2921848				Apollo IG Core Replacement (STE), L.P.	DE	NIA	Apollo IG Core Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Core Replacement Intermediate B, LLC	DE	NIA	Apollo IG Core Replacement (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Core Replacement (Cayman), L.P.	CYM	NIA	Apollo IG Core Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Management Europe (Luxembourg) S.a r.l. (German Branch)	DEU	NIA	Apollo Investment Management Europe (Luxembourg) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS AssetCo UGP LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS AssetCo GP, L.P.	CYM	NIA	MAPS AssetCo UGP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS AssetCo 1 (FC) GP LLC	DE	NIA	AMAPS 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF III (Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1870075				Apollo SFG IG Short Duration Fund, L.P.	CYM	NIA	Apollo SFG IG Short Duration Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo SFG IG Short Duration Advisors, LLC	CYM	NIA	Walkers Fiduciary Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Asset-Backed Finance (Lux) Master, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ABF Lux Intermediate B DC LLC	DE	NIA	Apollo Asset-Backed Finance (Lux) Master, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3706303				Apollo ABF Lux Aggregator B, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1867861				Apollo Accord Fund VII Intermediate A (FC), Ltd.	CYM	NIA	Walkers Nominees Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1867327				Apollo Accord Fund VII (Lux), SCSp	LUX	NIA	Apollo Accord (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ABF Lux SCA SICAV-RAIF	LUX	NIA	Apollo Asset-Backed Finance Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance Fund (Lux), SCSp	LUX	NIA	Apollo Asset-Backed Finance Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2476878				AP Edison Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS SwapsCo 1 LLC	CYM	NIA	AMAPS 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS AssetCo 1 LLC	DE	NIA	AMAPS 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS AssetCo 1 (FC), L.P.	CYM	NIA	AMAPS AssetCo 1 (FC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2732838				AMAPS AssetCo 1 (DC) LLC	DE	NIA	AMAPS AssetCo 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4646561				AHVF II Edison Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4904085				AHVF II Edison Holdings (P), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4646369				AHVF II (DC) III, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4646134				AHVF II (DC P) III, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4187763				Abington Senior Care, LLC	DE	NIA	Philadelphia PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2290170				Aiken SC Senior Holdings LLC	DE	NIA	BSH Benton JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3268678				Aiken SC Senior Property LLC	DE	NIA	Aiken SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIND DALLAS LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2463083				AIND FL LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3879433				AIND GA LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIND HOUSTON LLC	DE	NIA	TAMINA HOMES, INC.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4455659				AIND IN LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2510029				AIND KS LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2534916				AIND NC LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIND OH LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2552133				AIND SAN ANTONIO LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIND TULSA LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3045934				AIND X2 LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3189547				Alta 3Eighty, LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2583794				ALVAR FL LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4456261				ALVAR GA LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ALVAR IN LLC	DE	NIA	TAMINA HOMES, INC.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2619368				ALVAR MO LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2641766				ALVAR NC LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ALVAR OKC LLC	DE	NIA	TAMINA HOMES, INC.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ALVAR X1 LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-3537343				Anaheim CA Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3202423				Anaheim CA Senior Property, LLC	DE	NIA	Anaheim CA Senior Holdings, LLc	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3569453				Arlington I Senior Care, LLC	DE	NIA	Riverside CA I Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4885838				Arrowroot Newbury Investors LLC	DE	NIA	Newbury Equity Partners III Holdings L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3088206				Arvada CO Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3029672				Ashland MA Senior Holdings LLC	DE	NIA	BSH LCB JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			84-3029719				Ashland MA Senior Property LLC	DE	NIA	Ashland MA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2405822				Atlanta GA Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2855197				Atlanta GA Senior Property LLC	DE	NIA	Atlanta GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			36-4825047				Auburn AL I Senior Property LLC	DE	NIA	Auburn AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			36-4825123				Auburn AL II Senior Property LLC	DE	NIA	Auburn AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			37-1799293				Auburn AL III Senior Property LLC	DE	NIA	Auburn AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2376887				Auburn AL Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2359862				Augusta GA Senior Holdings LLC	DE	NIA	BSH Benton JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			37-1754632				Augusta GA Senior Property LLC	DE	NIA	Augusta GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5109418				Avenue Senior Care, LLC	DE	NIA	Springboro OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3248760				Baker Senior Care, LLC	DE	NIA	Tomball TX I Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3537277				Ball Senior Care, LLC	DE	NIA	Anaheim CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2050672				Bandera Senior Care, LLC	DE	NIA	Kerrville TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3059831				Barrows Senior Care LLC	DE	NIA	Beaverton OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5161667				Bartlett TN Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5151368				Bartlett TN Senior Property LLC	DE	NIA	Bartlett TN Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3804270				Baton Rouge LA Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3804228				Baton Rouge LA Senior Property, LLC	DE	NIA	Baton Rouge LA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2953142				Baxter Senior Care LLC	DE	NIA	Ft. Mill SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3323011				BDS 2021-FL10 LLC	DE	NIA	BDS 2021-FL10 Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS 2021-FL10 Ltd	CYM	NIA	BDS 2021-FL10 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3323135				BDS 2021-FL10 Retention Holder LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2366569				BDS 2021-FL9 Retention Holder LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4563029				BDS 2022-FL11 LLC	DE	NIA	BDS 2022-FL11 RETENTION HOLDER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4563170				BDS 2022-FL11 RETENTION HOLDER LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2417288				BDS 2022-FL12 Retention Holder LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4448866				BDS 2024-FL13 LLC	DE	NIA	BDS 2024-FL13 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4449125				BDS 2024-FL13 Retention Holder LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3168112				BDS 2025-FL 14 Retention Holder LLC	DE	NIA	BDS V Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3167599				BDS 2025-FL14 LLC	DE	NIA	BDS 2025-FL 14 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3364937				BDS 2025-FL15 LLC	DE	NIA	BDS 2025-FL15 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3365091				BDS 2025-FL15 Retention Holder LLC	DE	NIA	BDS V Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1778752				BDS Fund IV Mortgage Holdings LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4777526				BDS HHC III LP	DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4025247				BDS HHC IV LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2493918				BDS HHC V LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1212102				BDS II GA The Pointe LLC	DE	NIA	BDS II REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1447854				BDS II International Blocker LP	CYM	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3577134				BDS II MO Nob Hill LLC	DE	NIA	BDS II REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2043279				BDS II Mortgage Capital JPM LLC	DE	NIA	ROC Debt Strategies Fund II REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3110588				BDS II NC Regency Lakeview LLC	DE	NIA	BDS II REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1273087				BDS II NY 355 W Broadway LLC	DE	NIA	BDS II REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3304976				BDS II REIT TRS LLC	DE	NIA	RDS II Investment Holdings LLC	Ownership	95.010	AGM; M. Rowan; L. Black	NO	
			85-3304976				BDS II REIT TRS LLC	DE	NIA	RDS II Black Bridge LP	Ownership	4.990	AGM; M. Rowan; L. Black	NO	
			81-2093367				BDS II Ultra Star LP	CYM	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1733033				BDS III 1522 North Park LLC	DE	NIA	BDS III Bond Investments LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4989343				BDS III Australia Investment Company LLC	DE	NIA	BDS III Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS III Australia Manager Pty Ltd	AUS	NIA	Bridge Debt Strategies Fund III GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-6089100				BDS III Australian Trust	AUS	NIA	BDS III Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			99-4514600				BDS III B Loan Borrower LLC	DE	NIA	BDS III B Loan Holdco LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4515003				BDS III B Loan Holdco LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4532075				BDS III B REO Borrower LLC	DE	NIA	BDS III B REO Holdco LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4515362				BDS III B REO Holdco LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-0999765				BDS III Black Bridge LP	DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0999751				BDS III Blue Bridge LP	DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4048705				BDS III Bond Investment Holdings LLC	DE	NIA	BDS III Bond Investments LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4976432				BDS III Bond Investments LLC	DE	NIA	BDS III Blue Bridge LP	Ownership	15.400	AGM; M. Rowan; L. Black	NO	
			82-4976432				BDS III Bond Investments LLC	DE	NIA	BDS III Investment Holdings LLC	Ownership	84.600	AGM; M. Rowan; L. Black	NO	
			33-1294065				BDS III CA Scripps Plaza LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2535405				BDS III DC 1720 Eye Street LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2965948				BDS III DC 1750 K Street LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2827880				BDS III DC The Rushmore LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1437936				BDS III HHC Ltd	CYM	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1437715				BDS III International Blocker LP	CYM	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3926670				BDS III Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund III International Master LP	Ownership	51.090	AGM; M. Rowan; L. Black	NO	
			82-3926670				BDS III Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund III LP	Ownership	48.910	AGM; M. Rowan; L. Black	NO	
			99-0791361				BDS III LA The Garage LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1158024				BDS III Mortgage Capital B LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3496041				BDS III Mortgage Capital G LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1182141				BDS III Mortgage Capital J LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-5410498				BDS III Mortgage Capital LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2788531				BDS III Mortgage Capital W LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3158190				BDS III NY 1369 Broadway LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3304790				BDS III REIT TRS LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2017828				BDS III TX Clearwood Villas LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3522584				BDS III VA Eleven One Eleven LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1294697				BDS III VA Skyline Tower LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4674846				BDS III WA View Ridge LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3761538				BDS IV AR Westbridge LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3630858				BDS IV Black Bridge LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3641153				BDS IV Blue Bridge LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1951494				BDS IV Bond Investments LLC	DE	NIA	BDS IV Investment Holdings LLC	Ownership	44.210	AGM; M. Rowan; L. Black	NO	
			85-1951494				BDS IV Bond Investments LLC	DE	NIA	BDS IV Blue Bridge LP	Ownership	28.570	AGM; M. Rowan; L. Black	NO	
			85-1951494				BDS IV Bond Investments LLC	DE	NIA	BDS IV Green Bridge LP	Ownership	27.220	AGM; M. Rowan; L. Black	NO	
			39-3439779				BDS IV CO 40TH Avenue Industrial LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2345754				BDS IV FL Northlake Apartments LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1609038				BDS IV GA Biscayne LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3791459				BDS IV GA MANCHESTER RIDGE LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3641246				BDS IV Green Bridge LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3659655				BDS IV IL THE CLARK LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-1614754				BDS IV International Blocker LP	CYM	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1001935				BDS IV Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund IV SLP RAIF	Ownership	5.710	AGM; M. Rowan; L. Black	NO	
			85-1001935				BDS IV Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund IV International master LP	Ownership	18.350	AGM; M. Rowan; L. Black	NO	
			85-1001935				BDS IV Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund IV LP	Ownership	75.940	AGM; M. Rowan; L. Black	NO	
			86-3414527				BDS IV Loan Seller LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3280552				BDS IV Mirage on Kernan FL LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			86-1628609				BDS IV Mortgage Capital G LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3234950				BDS IV Mortgage Capital J LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3212027				BDS IV Mortgage Capital LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3486259				BDS IV Mortgage Capital M LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1029870				BDS IV Mortgage Capital S LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3414353				BDS IV Mortgage Capital W LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-4296222				BDS IV OR Historic BK Block LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1050095				BDS IV REIT TRS LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1029870				BDS IV TX EAGLES LANDING LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2896445				BDS IV TX Flintridge LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-5127409				BDS IV TX Marq At Mueller LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4958804				BDS IV TX Mylo Apartments LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2346848				BDS IV TX Ridgewood LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2366489				BDS IV WI Madison Grove LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-1655677				BDS Magic Sky LP	DE	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2653585				BDS Mortgage Capital Master LLC	DE	NIA	Bridge Debt Strategies Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-4018029				BDS V Bond Investments LLC	DE	NIA	BDS V Investment Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4587315				BDS V Co-Invest LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3999518				BDS V Green Bridge LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1754877				BDS V International Blocker LP	CYM	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-4002107				BDS V Investment Holdings LLC	DE	NIA	BDS V Co-Invest LP	Ownership	19.650	AGM; M. Rowan; L. Black	NO	
			92-4002107				BDS V Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund V International Master LP	Ownership	8.860	AGM; M. Rowan; L. Black	NO	
			92-4002107				BDS V Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund V LP	Ownership	71.490	AGM; M. Rowan; L. Black	NO	
			33-3169718				BDS V Loan Seller LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4044741				BDS V Mortgage Capital B LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4879334				BDS V Mortgage Capital G LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3051841				BDS V Mortgage Capital LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2556527				BDS V Mortgage Capital M LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2443722				BDS V Mortgage Capital S LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3051667				BDS V Mortgage Capital W LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-4002297				BDS V REIT LLC	DE	NIA	BDS V Green Bridge LP	Ownership	42.220	AGM; M. Rowan; L. Black	NO	
			92-4002297				BDS V REIT LLC	DE	NIA	BDS V Investment Holdings LLC	Ownership	57.780	AGM; M. Rowan; L. Black	NO	
			84-3117511				Beaverton OR Senior Holdings LLC	DE	NIA	BSH MSTAR JV2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3117583				Beaverton OR Senior Property LLC	DE	NIA	Beaverton OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1108312				Bellevue WA Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1130045				Bellevue WA Senior Property LLC	DE	NIA	Bellevue WA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3068179				Bellewood Senior Care LLC	DE	NIA	Huntsville AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0902193				BEND OR ALMC SENIOR HOLDINGS LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0865274				BEND OR ALMC SENIOR PROPERTY LLC	DE	NIA	BEND OR ALMC SENIOR HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0902234				BEND OR MC SENIOR HOLDINGS LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0865416				BEND OR MC SENIOR PROPERTY LLC	DE	NIA	BEND OR MC SENIOR HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2290254				Benton Senior Care LLC	DE	NIA	Aiken SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-0645349				BIGi REIT OP LP	DE	NIA	Bridge Investment Group Industrial Real Estate Income Trust	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2392152				Birmingham AL Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-1214509				Birmingham AL Senior Property LLC	DE	NIA	Birmingham AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2278308				BLNL CO Greeley LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1266430				BLNL IN Columbus LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			87-3587428				BLNL MI 11973 Mayfield Street LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4020821				BLNL MI 30303 Beck Road LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3587542				BLNL MI 32971 Capitol Street LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3587641				BLNL MI 36251 Schoolcraft Road LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3046231				BLNL OH 8400 Industrial Parkway LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3393556				BLNL PA 11311 Roosevelt Blvd LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1377269				BLNL TN 565 Gerdau Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1397107				BLNL TN 575 Brick Church LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4836553				BLP Dawes Developer GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3775769				BLPF NJ 10 Empire Boulevard LLC	DE	NIA	Bridge Logistics Properties Fund Manager LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1378019				BLUSV I CA 10623 Fulton Wells Avenue LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1057491				BLUSV I CA 10629 Norwalk Blvd LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3624196				BLUSV I CA 10808 Sixth Street LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4973806				BLUSV I CA 1215 W Walnut Street LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3562163				BLUSV I CA 12400 INDUSTRY LLC	DE	NIA	BLUSV I Industrial Portfolio 4 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0970387				BLUSV I CA 13984 Orange Avenue LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2825605				BLUSV I CA 1910 Dominguez Street LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2825704				BLUSV I CA 22360 Goldencrest Drive LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2480419				BLUSV I CA 2650 South Willow Avenue LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1381066				BLUSV I CA Patterson Avenue LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-0643224				BLUSV I FL 10701 NW 107th Court LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4715198				BLUSV I FL 1471 West Hillsboro Blvd LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1696926				BLUSV I FL 2851 Evans Street LLC	DE	NIA	BLUSV I Industrial Portfolio 4 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2094530				BLUSV I FL 290 SW 14th Avenue LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3650938				BLUSV I FL 8201 NW 56th Street LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4362186				BLUSV I Industrial 5 Holdings LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2845733				BLUSV I Industrial Portfolio 2 Holdings LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1089055				BLUSV I Industrial Portfolio 3 Holdings LLC	DE	NIA	BLV II Co-Invest 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2825826				BLUSV I Industrial Portfolio 4 Holdings LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1925765				BLUSV I Industrial Portfolio Holdings LLC	DE	NIA		Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			87-3743544				BLUSV I MA 130 CONSTITUTION BLVD LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1245372				BLUSV I NJ 250 Circle Drive LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4312495				BLUSV I NJ 301 Hollywood Ave LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2845575				BLUSV I NJ 3301 Tremley Point Road LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1631717				BLUSV I NJ 5 Plant Road LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2030673				BLUSV I NY 355 Crooked Hill Road LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2336309				BLUSV I NY 5 Park Drive LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4432257				BLUSV I Tenant 10808 Sixth Street LLC	DE	NIA	BLUSV I Industrial 5 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1958139				BLUSV I TX 270 E Corporate Drive LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1958376				BLUSV I TX 280 E Corporate Drive LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4125516				BLUSV I TX 299 Beltway Green Blvd LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1326321				BLUSV I TX 3200 Earhart Drive LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2427564				BLUSV I TX 4422 Supply Court LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3743660				BLUSV I TX 4525 Airline Drive LLC	DE	NIA	BLUSV I Industrial 5 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4064571				BLUSV I TX 804 West Shady Grove Road LLC	DE	NIA	BLUSV I Industrial Portfolio 3 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3916120				BLUSV I TX GSW Parkway LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2845649				BLUSV I WA 1525 45th Street East LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3986634				BLUSV I WA 22604 58th Place LLC	DE	NIA	BLUSV I Industrial 5 Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0813633				BLUSV I WA 79th Avenue South LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2900334				BLUSV II 19929 Holdco GP LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2899332				BLUSV II 19929 Holdco LP	DE	NIA	BLUSV II 19929 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1742362				BLUSV II 2465 Holdco GP LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1752236				BLUSV II 2465 Holdco LP	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2258843				BLUSV II 4542 Holdco GP LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2753784				BLUSV II 4542 Holdco LP	DE	NIA	BLUSV II 4542 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1711847				BLUSV II 7400 Holdco GP LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1714673				BLUSV II 7400 Holdco LP	DE	NIA	BLUSV II 7400 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1548952				BLUSV II CA 336 East D Street LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3634544				BLUSV II CA 37580 Filbert Street LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2242331				BLUSV II CA 4542 Dunham Street LP	DE	NIA	BLUSV II 4542 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3304392				BLUSV II FL 1320 NW 65th Place LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2012834				BLUSV II FL 3201 NW 116th Street LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			99-3346183				BLUSV II GA 3655 Atlanta Industrial Drive LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2804042				BLUSV II Industrial Portfolio 1 Holdings LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4884353				BLUSV II Industrial Portfolio 2 Holdings LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2997447				BLUSV II NJ 485 Elizabeth Avenue LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4509556				BLUSV II NJ 501 Jersey Avenue LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4964416				BLUSV II NY 333 N Henry Street LLC	DE	NIA	BLUSV II INDUSTRIAL PORTFOLIO 2 HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4964416				BLUSV II NY 333 N Henry Street LLC	DE	NIA	BLUSV II NY 333 N Henry Street LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3928474				BLUSV II TX 1200 Valwood Parkway LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1754661				BLUSV II TX 2465 Golden Bear Court LP	DE	NIA	BLUSV II 2465 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1520535				BLUSV II TX 6321 E Stassney Lane LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-5011260				BLUSV II TX 7400 Jack Newell Blvd LP	DE	NIA	BLUSV II 7400 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2447249				BLUSV II TX Ridgepoint Drive LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2920867				BLUSV II WA 19929 77th Avenue South LP	DE	NIA	BLUSV II 19929 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2012365				BLUSV II WA 7748 South 200th Street LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2590818				BLV Fund II IC, LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2919708				BLV II 2410 Holdco GP LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2918682				BLV II 2410 Holdco LP	DE	NIA	BLV II 2410 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4241214				BLV II CA 135 West 132nd Street LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3267254				BLV II CA 14019 Rose Avenue LLC	DE	NIA	BLV II Co-Invest 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3267818				BLV II CA 14074 Rancho Court LLC	DE	NIA	BLV II Co-Invest 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3288826				BLV II CA 14928 Washington Drive LLC	DE	NIA	BLV II Co-Invest 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3195825				BLV II Co-Invest 1 LLC	DE	NIA	BLV II Master Co-Invest LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3195825				BLV II Co-Invest 1 LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2433510				BLV II Co-Invest 1 LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2451273				BLV II Co-Invest 2 LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3599378				BLV II Co-Invest 3 LLC	DE	NIA	BLV II Master Co-Invest LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3599378				BLV II Co-Invest 3 LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2434072				BLV II Co-Invest IC, LLC	DE	NIA	BLV II Co-Invest 1 LP	Ownership	97.500	AGM; M. Rowan; L. Black	NO	
			33-2434072				BLV II Co-Invest IC, LLC	DE	NIA	BLV II Co-Invest 2 LP	Ownership	2.500	AGM; M. Rowan; L. Black	NO	
			39-2851842				BLV II FL 1425 Tech Boulevard LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2850273				BLV II FL 998 N John Young Parkway LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3281666				BLV II GP Promote LLC	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3835174				BLV II MA 185 & 197 Commercial Street LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2590633				BLV II Master Co-Invest LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2626703				BLV II NJ 1 Nixon Lane LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2526508				BLV II NY 1101 Oak Point Avenue LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2903888				BLV II NY 1140 Randall Avenue LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2387233				BLV II Promote Share LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2100448				BLV II REIT 2, LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2590770				BLV II REIT, LLC	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2546422				BLV II TX 2410 Gateway Drive LP	DE	NIA	BLV II 2410 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1744046				BLV Pepper Avenue GP LLC	DE	NIA	Bridge Logistics Developer GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2141798				BMF IV AZ Array South Mountain LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2352270				BMF IV AZ Harmony Surprise LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3017439				BMF IV AZ Laguna Village LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
....	.....	.....	83-2149528	.....	.....	.....	BMF IV AZ Lore South Mountain LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	87-1025035	.....	.....	.....	BMF IV AZ Parc Roundtree Ranch LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	85-3630776	.....	.....	.....	BMF IV AZ Ridgeline LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	83-3168115	.....	.....	.....	BMF IV AZ Verona Park LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	86-2091469	.....	.....	.....	BMF IV CA Cove La Mesa LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	85-0520743	.....	.....	.....	BMF IV CA Fountains Point West LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	83-3861654	.....	.....	.....	BMF IV CA Jurupa Valley Crossroads LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	84-1954745	.....	.....	.....	BMF IV CO Liberty Creek LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	83-4264460	.....	.....	.....	BMF IV FL Lake Tivoli LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	85-3640938	.....	.....	.....	BMF IV FL Radius Palms LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	86-3578574	.....	.....	.....	BMF IV FL Retreat Crosstown LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	87-1085091	.....	.....	.....	BMF IV FL Rosehill Preserve LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	84-5037275	.....	.....	.....	BMF IV FL Veranda Westchase LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	84-5038796	.....	.....	.....	BMF IV FL Viera Bayside LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	87-1245742	.....	.....	.....	BMF IV FL Vue Baymeadows LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	85-2862454	.....	.....	.....	BMF IV FP Brightwood Forest LLC	DE	NIA	BMF IV FP Woodbridge JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	85-2862539	.....	.....	.....	BMF IV FP Dale Forest LLC	DE	NIA	BMF IV FP Woodbridge JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	85-2862609	.....	.....	.....	BMF IV FP Woodbridge JV LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	84-2174458	.....	.....	.....	BMF IV GA Brookstone LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	84-2133879	.....	.....	.....	BMF IV GA Edgewater LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	83-1075230	.....	.....	.....	BMF IV GA Grandstand LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	87-0940244	.....	.....	.....	BMF IV GA Parc 980 LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	82-5505244	.....	.....	.....	BMF IV GA Parkside LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	87-1043576	.....	.....	.....	BMF IV GA Shadow Ridge LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	85-4188201	.....	.....	.....	BMF IV GA Waterford Place LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	87-1598236	.....	.....	.....	BMF IV IL Fox Valley Villages LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	84-3630926	.....	.....	.....	BMF IV NC Park 2300 LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	84-2110245	.....	.....	.....	BMF IV NV 3055 Las Vegas LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	84-3682842	.....	.....	.....	BMF IV NV Bridges Tropicana LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	83-2186881	.....	.....	.....	BMF IV NV Helix LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	86-2281603	.....	.....	.....	BMF IV NV RAINBOW LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	83-2186569	.....	.....	.....	BMF IV NV Reflections LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	86-2281751	.....	.....	.....	BMF IV NV SAHARA LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	84-3852344	.....	.....	.....	BMF IV OR Club LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	84-3852252	.....	.....	.....	BMF IV OR Terraces LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	BMF IV TLC Facility 3 LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	84-2155313	.....	.....	.....	BMF IV TX Ashlar LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	85-3209072	.....	.....	.....	BMF IV TX Aspen Court LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	85-3209234	.....	.....	.....	BMF IV TX Autumnwood LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	83-0585114	.....	.....	.....	BMF IV TX Chapel Hill LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	85-3225878	.....	.....	.....	BMF IV TX Cobblestone LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	86-3847538	.....	.....	.....	BMF IV TX Park West LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	85-3225960	.....	.....	.....	BMF IV TX Summit Ridge LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	82-5282398	.....	.....	.....	BMF IV TX Woodcreek LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	84-4899872	.....	.....	.....	BMF IV UT Alta Vue LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	87-0858838	.....	.....	.....	BMF IV UT Broadmoor Village LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	83-2215441	.....	.....	.....	BMF IV WA Grammercy LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	83-2233322	.....	.....	.....	BMF IV WA Retreat Maple Hill LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	87-1822035	.....	.....	.....	BMF V AZ Arcadia 49th LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			88-0872376				BMF V AZ Crystal Creek LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1822160				BMF V AZ District Fiesta Park LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3090835				BMF V AZ Glen 91 LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2345687				BMF V AZ Hilands LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2514604				BMF V AZ Saddle Ridge LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2790934				BMF V AZ San Mateo LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0872265				BMF V AZ Villages Metro Center LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0932786				BMF V CA Archer LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2053237				BMF V CA Colonnade Fletcher Hills LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2053375				BMF V CA Forest Park Fletcher Hills LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3354550				BMF V CA Fullerton Hills LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3900191				BMF V CA Santa Fe Ranch LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0646453				BMF V Cabana Aldea Member LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3435799				BMF V CO Silver Reef LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2417850				BMF V FL Arbors Orange Park LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2211920				BMF V FL Crosstown LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2014224				BMF V FL Fountains Lee Vista LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2256568				BMF V FL Grand Pavilion LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3611155				BMF V FL Haven Waters Edge LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1705155				BMF V FL Huntington Place LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2878218				BMF V FL Seven Lakes Carrollwood LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2367205				BMF V FL Vinings Hunters Green LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3355129				BMF V GA Dunwoody Village LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3209545				BMF V GA Paramont LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1978964				BMF V GA Park Tara Lake LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2447436				BMF V GA RETREAT STONECREST LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2520255				BMF V IL Hawthorn Oakhurst LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1307534				BMF V Lake Cameron JV LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3662151				BMF V MA Riverbend Charles LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BMF V Member Stonegate LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1268915				BMF V NC Arbor Village LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4810451				BMF V NC Lake Cameron LLC	DE	NIA	BMF V Lake Cameron JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0898825				BMF V NM Indigo Park LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4923556				BMF V NV Azure LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3498379				BMF V NV Loma Vista LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2446883				BMF V NV Meadow Ridge LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3752615				BMF V NV Monterra LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3498476				BMF V NV Stonegate LLC	DE	NIA	BMF V Member Stonegate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3498552				BMF V NV Viridian Palms LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2628043				BMF V OR Landings Morrison LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3140035				BMF V REIT, LLC	DE	NIA	Bridge Multifamily Fund V International-A LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-4170720				BMF V Streamliner Aldea Member LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4258733				BMF V TX Allure LP	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1905262				BMF V TX Deer Run LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4258936				BMF V TX Essence LP	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1905503				BMF V TX Oakbend LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-5016334				BMF V VA Dulles Greene Land LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3465200				BMF V VA Dulles Greene LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			92-2605512				BNL CA 567 South Riverside Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0521513				BNL CA 601 S Rockefeller Avenue LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0521657				BNL CO 8125 E 88th Avenue LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1506302				BNL FL 11675 SW Tom Mackie Boulevard LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0984074				BNL IL 995 Chaddick Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3136278				BNL IN 2201 East Michigan Road LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3136435				BNL NC 4833 West Gate City Boulevard LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3136570				BNL NC 7205 Cessna Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2718445				BNL NJ 15 Stern Avenue LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3527059				BNL OH Sawmill Pointe 2 LLC	DE	NIA	Bridge Net Lease Income Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3983470				BNL OH Sawmill Pointe 3 LLC	DE	NIA	Bridge Net Lease Income Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3983892				BNL OH Sawmill Pointe 4 LLC	DE	NIA	Bridge Net Lease Income Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1426851				BNL OH Sawmill Pointe 5 LLC	DE	NIA	BNL OH Sawmill Pointe Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3529186				BNL OH Sawmill Pointe Holdings LLC	DE	NIA	Bridge Net Lease Income Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0521587				BNL OR 12360 SW Leveton Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3387107				BNL PA 525 Jaycee Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3387302				BNL PA 675 Jaycee Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2342940				BNL SC 715 Prosperity Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3160105				BNL TX 2101 FM 1187 LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3935442				BNL TX 2809 S IH 35 LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2003888				BNL WA 9212 Hallett Road LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-5083944				Bodger Bridge LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0526788				Bodger Bridge West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3139476				BOF Andrus JV LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2656110				BOF AZ Phoenix Gateway Center LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2911558				BOF CA Cornerstone Plaza LLC	DE	NIA	Bridge Office Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1918739				BOF CA One Concord Center, LLC	DE	NIA	BOF JV One Concord Center LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1697947				BOF Christiano Campus at Sunrise LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1632578				BOF Christiano One North LaSalle LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2069417				BOF CO 400 S Colorado LLC	DE	NIA	Bridge Office Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1848492				BOF Denver West Portfolio Member LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1766065				BOF DPC Denver West Park 1 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1790547				BOF DPC Denver West Park 15 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1790648				BOF DPC Denver West Park 16 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1809414				BOF DPC Denver West Park 18 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1809821				BOF DPC Denver West Park 19 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1766144				BOF DPC Denver West Park 2 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1809873				BOF DPC Denver West Park 21 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1827582				BOF DPC Denver West Park 22 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1827751				BOF DPC Denver West Park 26 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			83-1766198				BOF DPC Denver West Park 3 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1766242				BOF DPC Denver West Park 4 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1766321				BOF DPC Denver West Park 5 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1828102				BOF DPC Denver West Park 51 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1828129				BOF DPC Denver West Park 52 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1828527				BOF DPC Denver West Park 53 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1848355				BOF DPC Denver West Park 54 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1790313				BOF DPC Denver West Park 6 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1790446				BOF DPC Denver West Park 7 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2206399				BOF DPC Denver West Park Land LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1809231				BOF DPC Denver West Portfolio Holdings LLC	DE	NIA	BOF DPC Denver West Portfolio LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1809341				BOF DPC Denver West Portfolio LLC	DE	NIA	BOF DPC Denver West Portfolio Member LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2412689				BOF FL Doral Square LLC	DE	NIA	BOF JV Doral Square LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2412962				BOF FL Flagler Station LLC	DE	NIA	BOF JV Flagler Station LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2963684				BOF FL Sawgrass Tech Park LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2133922				BOF GA Dupree LLC	DE	NIA	Bridge Office Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1034448				BOF GA Lenox Park LLC	DE	NIA	BOF JV Lenox Park LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-4082554				BOF GA Royal Centre LLC	DE	NIA	BOF JV Royal Centre LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2790518				BOF II FL Tampa Commons LLC	DE	NIA	BOF II JV Tampa Commons LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3288264				BOF II GA Brookside LLC	DE	NIA	BOF II JV Brookside LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4374148				BOF II JV 77 Upper Rock LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3331238				BOF II JV Bay Colony LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3288315				BOF II JV Brookside LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			86-3288315				BOF II JV Brookside LLC	DE	NIA	BOF II Member Brookside LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2387453				BOF II JV Excelsior Crossings LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4062270				BOF II JV LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-0931737				BOF II JV Lindenwood LLC	DE	NIA	BOF II Member Lindenwood LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-0931737				BOF II JV Lindenwood LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			85-2790666				BOF II JV Tampa Commons LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			85-2790666				BOF II JV Tampa Commons LLC	DE	NIA	BOF II Member Tampa Commons LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3860402				BOF II JV West End Office Park LLC	DE	NIA	BOF II Member West End Office Park LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3860402				BOF II JV West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			87-3193132				BOF II JV WILLOW OAKS LLC	DE	NIA	BOF II MEMBER WILLOW OAKS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3193132				BOF II JV WILLOW OAKS LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			84-4374071				BOF II MD 77 Upper Rock LLC	DE	NIA	BOF II JV 77 Upper Rock LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4390732				BOF II Member 77 Upper Rock LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4390732				BOF II Member 77 Upper Rock LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			84-3331301				BOF II Member Bay Colony LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3288357				BOF II Member Brookside LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2387536				BOF II MEMBER EXCELSIOR CROSSINGS LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			87-2387536				BOF II MEMBER EXCELSIOR CROSSINGS LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			84-4084380				BOF II Member LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-0931836				BOF II Member Lindenwood LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2790783				BOF II Member Tampa Commons LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			85-2790783				BOF II Member Tampa Commons LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3860461				BOF II Member West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3193189				BOF II MEMBER WILLOW OAKS LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3193189				BOF II MEMBER WILLOW OAKS LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			87-2387376				BOF II MN EXCELSIOR CROSSINGS LLC	DE	NIA	BOF II JV Excelsior Crossings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3860314				BOF II MN West End Office Park LLC	DE	NIA	BOF II JV West End Office Park LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4062199				BOF II NC LakePointe LLC	DE	NIA	BOF II JV LakePointe LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3331177				BOF II PA Bay Colony LLC	DE	NIA	BOF II JV Bay Colony LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-0885112				BOF II PA Lindenwood LLC	DE	NIA	BOF II JV Lindenwood LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3192898				BOF II VA WILLOW OAKS LLC	DE	NIA	BOF II JV WILLOW OAKS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3498520				BOF III AZ Camelback Center LLC	DE	NIA	BOF III JV HOLDINGS, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3543859				BOF III JV HOLDINGS, LLC	DE	NIA	BOF III PLATFORM JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0562146				BOF III MN 10 West End LLC	DE	NIA	BOF III JV HOLDINGS, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3543746				BOF III PLATFORM JV, LLC	DE	NIA	Bridge Office Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3475853				BOF IL 2300 Cabot Drive LLC	DE	NIA	BOF Office Portfolio Holdings II LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1446312				BOF IL O'Hare International Center LLC	DE	NIA	BOF JV O'Hare International Center LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1508297				BOF IL ONE NORTH LASALLE LLC	DE	NIA	BOF JV ONE NORTH LASALLE LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3475782				BOF IL Windy Pointe I LLC	DE	NIA	BOF Office Portfolio Holdings II LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3422218				BOF IL Windy Pointe II LLC	DE	NIA	BOF Office Portfolio Holdings I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1572673				BOF JV Campus at Sunrise LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2412827				BOF JV Doral Square LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2429031				BOF JV Flagler Station LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1042256				BOF JV Lenox Park LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3463425				BOF JV Office Portfolio LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1460287				BOF JV O'Hare International Center LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			83-1460287				BOF JV O'Hare International Center LLC	DE	NIA	BOF JV O'Hare International Center LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2229077				BOF JV One Concord Center LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1516485				BOF JV ONE NORTH LASALLE LLC	DE	NIA	BOF MEMBER ONE NORTH LASALLE LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1516485				BOF JV ONE NORTH LASALLE LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			82-4082666				BOF JV Royal Centre LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2636145				BOF JV Station Square LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			83-2636145				BOF JV Station Square LLC	DE	NIA	BOF Member Station Square LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3005368				BOF JV Tower 1320 LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3475721				BOF MA 1200 Crown Colony LLC	DE	NIA	BOF Office Portfolio Holdings I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3475638				BOF MD Piedmont Pointe I LLC	DE	NIA	BOF Office Portfolio Holdings II LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3484698				BOF MD Piedmont Pointe II LLC	DE	NIA	BOF Office Portfolio Holdings II LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2624495				BOF MD Station Square LLC	DE	NIA	BOF JV Station Square LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1593152				BOF Member Campus at Sunrise LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			83-1593152				BOF Member Campus at Sunrise LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2412894				BOF Member Doral Square LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2429118				BOF Member Flagler Station LLC	DE	NIA	Bridge Office Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1061961				BOF Member Lenox Park LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1494222				BOF Member O'Hare International Center LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			83-1494222				BOF Member O'Hare International Center LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1531513				BOF MEMBER ONE NORTH LASALLE LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			83-1531513				BOF MEMBER ONE NORTH LASALLE LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-4082705				BOF MEMBER ROYAL CENTRE LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2650486				BOF Member Station Square LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2650486				BOF Member Station Square LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			82-3052302				BOF Member Tower 1320 LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2968698				BOF Mezz One Concord Center LLC	DE	NIA	BOF JV One Concord Center LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2508668				BOF Mezz Royal Centre LLC	DE	NIA	BOF JV Royal Centre LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2671682				BOF Mezz Station Square LLC	DE	NIA	BOF JV Station Square LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3435921				BOF MI 1075 W Entrance LLC	DE	NIA	BOF Office Portfolio Holdings I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2939261				BOF Museum Tower Holdings LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3675259				BOF NC Capital Center LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3675197				BOF NC Somerset Corporate Center LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3463345				BOF Office Portfolio Holdings I LLC	DE	NIA	BOF JV Office Portfolio LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3463293				BOF Office Portfolio Holdings II LLC	DE	NIA	BOF JV Office Portfolio LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3484765				BOF Portfolio Member LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2672442				BOF TX Tower 1320 LLC	DE	NIA	BOF JV Tower 1320 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4919312				BOZ I-A Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4919431				BOZ I-B Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4919549				BOZ I-C Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4936152				BOZ I-D Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4936258				BOZ I-E Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4936352				BOZ I-F Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4961545				BOZ I-G Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4961641				BOZ I-H Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4961700				BOZ I-I Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4985166				BOZ II-A HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4985264				BOZ II-B HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4985327				BOZ II-C HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4997179				BOZ II-D HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4997282				BOZ II-E HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4997359				BOZ II-F HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5017344				BOZ II-G HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5017409				BOZ II-H HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-2151503				BOZ III Financing LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4265047				BOZ III IC, LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4264865				BOZ III OM LLC	DE	NIA	BOZ III IC, LLC	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
			93-4264865				BOZ III OM LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	90.000	AGM; M. Rowan; L. Black	NO	
			84-4808113				BOZ III-A Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4808175				BOZ III-B Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4808285				BOZ III-C Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4823710				BOZ III-D Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4823802				BOZ III-E Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-0738879				BOZ III-F Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-0738927				BOZ III-G Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-0745447				BOZ III-H Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2107089				BOZ III-J Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2117704				BOZ III-K Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2184502				BOZ III-L Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3247959				BOZ III-M Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			85-3473867				BOZ III-N Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4188043				BOZ III-O Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4224860				BOZ III-P Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4224931				BOZ III-Q Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4225006				BOZ III-R Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-1234674				BOZ III-S Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-1235026				BOZ III-T Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-1235390				BOZ III-U Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-1793815				BOZ III-V Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3370859				BOZ III-W Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3511153				BOZ III-X Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1124829				BOZ III-Y Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2733629				BOZ IV-A HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2733736				BOZ IV-B HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3259623				BOZ IV-C HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3259675				BOZ IV-D HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3467525				BOZ IV-E HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3511321				BOZ IV-F HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1245476				BOZ IV-I HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1495542				BOZ IV-K HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1704417				BOZ IV-L Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1856795				BOZ IV-M Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2521958				BOZ IV-O Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2521843				BOZ IV-P Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2648759				BOZ IV-Q Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2648849				BOZ IV-R Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3067973				BOZ IV-S Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3302609				BOZ IV-T Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3302672				BOZ IV-U Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3393088				BOZ IV-V Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3890243				BOZ IV-X Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3890342				BOZ IV-Y Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4722249				BOZ V-A Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0540797				BOZ V-B Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1701690				BOZ V-C HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1808686				BOZ V-D Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2281940				BOZ V-E Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2456541				BOZ V-F Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2947333				BOZ V-G Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3226275				BOZ V-H Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-2523691				BOZ V-I Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3390662				BOZ VI-A Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2057562				BOZ VI-B Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3432127				BOZ VI-C Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-5054841				BOZ VI-D Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2249311				BOZ VI-E Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2249812				BOZ VI-F Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2250214				BOZ VI-G Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3929281				BOZ V-J Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			93-3258242				BOZ V-K Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3167976				BOZ V-L Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5083837				BP Callan LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4997490				BP Callan West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1895910				BP Saratoga Ridge UT 4, LLC	DE	NIA	Bridge Multifamily CV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-5083889				BP Topham LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4997580				BP Topham West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-5083743				BP UT 1 LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4985572				BP UT 1 West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2193398				BPOZ Alta Ashley Park OZ Holdings, LLC	DE	NIA	BOZ III OM LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3495156				BRE Development, LLC	DE	NIA	Bridge Renewable Energy Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-4084498				Bridge Acquisitions, Asset Management and Dispositions LLC	UT	NIA	Bridge Multifamily Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2969084				Bridge Agency MBS Fund GP LLC	DE	NIA	Bridge Agency MBS Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-1036019				Bridge Agency MBS Fund International LP	CYM	NIA	Bridge Agency MBS Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3272478				Bridge Agency MBS Fund LP	DE	NIA	Bridge Agency MBS Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2939017				Bridge Agency MBS Fund Manager LLC	DE	NIA	Bridge Debt Management Company LLC	Ownership	12.500	AGM; M. Rowan; L. Black	NO	
			84-2939017				Bridge Agency MBS Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	70.500	AGM; M. Rowan; L. Black	NO	
			85-0669174				Bridge Agency MBS Fund-R LP	DE	NIA	Bridge Agency MBS Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3272525				Bridge Agency MBS Holdings LLC	DE	NIA	Bridge Agency MBS Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2070933				Bridge BLV II Investor Member LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Arizona, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Colorado, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - District Columbia, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Illinois, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Maryland, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-4057192				Bridge Commercial Real Estate - Massachusetts, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Michigan, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Minnesota, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - North Carolina, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Oregon, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Pennsylvania, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - South Carolina, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Texas, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Utah, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Virginia, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-5078701				Bridge Commercial Real Estate LLC	GA	NIA	Bridge Office Fund Manager LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0803382				Bridge CRE, Inc.	DE	NIA	Bridge Office Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-0635694				Bridge Debt Capital Markets LLC	UT	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			81-2093367				Bridge Debt Strategies Fund II GP LLC	DE	NIA	Bridge Debt Strategies II GP Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1323457				Bridge Debt Strategies Fund II International LP	CYM	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3713340				Bridge Debt Strategies Fund II International Master LP	DE	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2256427				Bridge Debt Strategies Fund II LP	DE	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2761879				Bridge Debt Strategies Fund II-A LP	DE	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3907917				Bridge Debt Strategies Fund III GP LLC	DE	NIA	Bridge Debt Strategies III GP Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1428660				Bridge Debt Strategies Fund III International LP	CYM	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3908046				Bridge Debt Strategies Fund III International Master LP	DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3907974				Bridge Debt Strategies Fund III LP	DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1696855				Bridge Debt Strategies Fund III-R LP	CYM	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1001839				Bridge Debt Strategies Fund IV GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Debt Strategies Fund IV International LP	CYM	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1010006				Bridge Debt Strategies Fund IV International Master LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1009924				BRIDGE DEBT STRATEGIES FUND IV LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2021985				Bridge Debt Strategies Fund IV SLP RAIF	LUX	NIA	Bridge Debt Strategies Fund IV GP S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-1696233				Bridge Debt Strategies Fund IV-R LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-5011845				Bridge Debt Strategies Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-5011845				Bridge Debt Strategies Fund Manager LLC	DE	NIA	Bridge Debt Management Company LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			92-1818193				Bridge Debt Strategies Fund V GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1753880				Bridge Debt Strategies Fund V International LP	CYM	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-4001912				Bridge Debt Strategies Fund V International Master LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1818402				Bridge Debt Strategies Fund V LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-4000192				Bridge Debt Strategies Fund V-R LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2361321				Bridge Debt Strategies Fund V-R2 LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3907917				Bridge Debt Strategies III Australian Feeder (USD) LP	CAN	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4027090				Bridge Debt Strategies III GP Holdings LLC	DE	NIA	Bridge Principals	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2115236				Bridge Development Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3257976				Bridge Employer LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-0543419				Bridge Fifth Wall Investors LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1167217				Bridge FSL JV LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2724504				Bridge Fund Financial Services LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4809407				Bridge Fund Management Holdings LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-1837281				Bridge III CA Rancho Del Sol LLC	DE	NIA	ROC III Real Estate Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2661328				Bridge III GA Laurel Hills Preserve LLC	DE	NIA	Bridge Multifamily CV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3353632				Bridge III TX Hidden Creek LLC	DE	NIA	Bridge Multifamily CV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1616842				Bridge Investment Group Asia LLC	KOR	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1410289				Bridge Investment Group Guarantor LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-4084424				Bridge Investment Group Holdings LLC	DE	NIA	Apollo Global Management, Inc.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1832774				Bridge Investment Group Limited	ARE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			46-2508162				Bridge Investment Group Risk Management, Inc.	UT	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-4167810				Bridge Investment Group Ventures Fund GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-4167744				Bridge Investment Group Ventures Fund LP	DE	NIA	Bridge Investment Group Ventures Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3083676				Bridge K87 Partners LLC	DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3636120				Bridge KF112 Partners LLC	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3616669				Bridge KF154 Partners LLC	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4584710				Bridge KF160 Partners LLC	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2288166				Bridge KF53 Partners LLC	DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2318193				Bridge Logistics Developer GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3794868				Bridge Logistics Properties Employee Holdco LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3717318				Bridge Logistics Properties Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	60.000	AGM; M. Rowan; L. Black	NO	
			86-3717318				Bridge Logistics Properties Fund Manager LLC	DE	NIA	Bridge Logistics Properties Employee Holdco LLC	Ownership	34.000	AGM; M. Rowan; L. Black	NO	
			87-3545447				BRIDGE LOGISTICS US VENTURE I GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3562031				BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	DE	NIA	Bridge Logistics Properties Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3545523				BRIDGE LOGISTICS US VENTURE I LP	DE	NIA	BRIDGE LOGISTICS US VENTURE I GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3545591				BRIDGE LOGISTICS US VENTURE I REIT LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3538881				Bridge Logistics US Venture II LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3968360				Bridge Logistics US Venture II REIT LLC	DE	NIA	Bridge Logistics US Venture II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2614942				Bridge Logistics Value Fund II General LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2615011				Bridge Logistics Value Fund II General-A LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1463173				Bridge Logistics Value Fund II GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1820227				Bridge Logistics Value Fund II International LP	CYM	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2614846				Bridge Logistics Value Fund II International Master LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Logistics Value Fund II International-A LP	CYM	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2043822				Bridge Logistics Value Fund II International-R 2 LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3152614				Bridge Logistics Value Fund II International-R LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1464217				Bridge Logistics Value Fund II LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-4005615				Bridge Logistics Value II Holdings LLC	DE	NIA	Bridge Logistics Value Fund II International Master LP	Ownership	46.960	AGM; M. Rowan; L. Black	NO	
			92-4005615				Bridge Logistics Value II Holdings LLC	DE	NIA	Bridge Logistics Value Fund II LP	Ownership	53.040	AGM; M. Rowan; L. Black	NO	
			81-1064095				Bridge MF&CO III Co-Investment Fund LP	DE	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Multifamily & Commercial Office Fund III International LP	CYM	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1952435				Bridge Multifamily & Commercial Office Fund III International Master LP	DE	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Multifamily & Commercial Office Fund III International-A LP	CYM	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1931517				Bridge Multifamily & Commercial Office Fund III LP	DE	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			47-1936085				Bridge Multifamily & Commercial Office Fund III-A LP	DE	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1381829				Bridge Multifamily CV GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1382054				Bridge Multifamily CV Holdings LLC	DE	NIA	Bridge Multifamily CV PV Blocker Inc.	Ownership	0.040	AGM; M. Rowan; L. Black	NO	
			93-1382054				Bridge Multifamily CV Holdings LLC	DE	NIA	Bridge Multifamily CV LP	Ownership	99.960	AGM; M. Rowan; L. Black	NO	
			93-1399468				Bridge Multifamily CV LP	DE	NIA	Bridge Multifamily CV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2567463				Bridge Multifamily CV PV Blocker Inc.	DE	NIA	Bridge Multifamily CV PV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1822307				Bridge Multifamily CV PV LP	DE	NIA	Bridge Multifamily CV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Multifamily Fund IV International LP	CYM	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3647765				Bridge Multifamily Fund IV International Master LP	DE	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3665037				Bridge Multifamily Fund IV International-A LP	CYM	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3647703				Bridge Multifamily Fund IV LP	DE	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3647730				Bridge Multifamily Fund IV-A LP	DE	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-3364381				Bridge Multifamily Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2117109				BRIDGE MULTIFAMILY FUND V GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Multifamily Fund V GP S.a.r.l.	LUX	NIA	Bridge Multifamily Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Multifamily Fund V International LP	CYM	NIA	BRIDGE MULTIFAMILY FUND V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3258949				Bridge Multifamily Fund V International Master LP	DE	NIA	BRIDGE MULTIFAMILY FUND V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Multifamily Fund V International-A LP	CYM	NIA	BRIDGE MULTIFAMILY FUND V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2117274				BRIDGE MULTIFAMILY FUND V LP	DE	NIA	BRIDGE MULTIFAMILY FUND V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3114631				Bridge Multifamily Fund V-A LP	DE	NIA	BRIDGE MULTIFAMILY FUND V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3664982				Bridge Multifamily IV Australia Investment Company LLC	DE	NIA	Bridge Multifamily IV Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Multifamily IV Australian Feeder (USD) LP	CAN	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-6088254				Bridge Multifamily IV Australian Trust	AUS	NIA	Bridge Multifamily IV Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3665142				Bridge Multifamily IV General LP	DE	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3647646				Bridge Multifamily IV Holdings LLC	DE	NIA	Bridge Multifamily Fund IV LP	Ownership	53.140	AGM; M. Rowan; L. Black	NO	
			82-3647646				Bridge Multifamily IV Holdings LLC	DE	NIA	Bridge Multifamily Fund IV International Master LP	Ownership	46.110	AGM; M. Rowan; L. Black	NO	
			82-3647646				Bridge Multifamily IV Holdings LLC	DE	NIA	Bridge Multifamily Fund IV-A LP	Ownership	0.750	AGM; M. Rowan; L. Black	NO	
			82-4304646				Bridge Multifamily IV International Holdings LLC	DE	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3665142				Bridge Multifamily IV-A General LP	DE	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Multifamily V Australian Feeder (USD) LP	CAN	NIA	BRIDGE MULTIFAMILY FUND V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3114714				Bridge Multifamily V Holdings LLC	DE	NIA	Bridge Multifamily Fund V LP	Ownership	47.530	AGM; M. Rowan; L. Black	NO	
			86-3114714				Bridge Multifamily V Holdings LLC	DE	NIA	Bridge Multifamily Fund V International Master LP	Ownership	52.010	AGM; M. Rowan; L. Black	NO	
			86-3114714				Bridge Multifamily V Holdings LLC	DE	NIA	Bridge Multifamily Fund V-A LP	Ownership	0.460	AGM; M. Rowan; L. Black	NO	
			86-3114714				Bridge Multifamily V Holdings LLC	DE	NIA	Bridge Multifamily Fund V Lux, Inc.	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			87-1098344				Bridge Net Lease Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	80.610	AGM; M. Rowan; L. Black	NO	
			87-1098344				Bridge Net Lease Fund Manager LLC	DE	NIA	FST Bridge Holdings, LLC	Ownership	17.890	AGM; M. Rowan; L. Black	NO	
			88-1113893				Bridge Net Lease Income Blocker LP	CYM	NIA	Bridge Net Lease Income Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1266280				Bridge Net Lease Income CO Borrower LLC	DE	NIA	Bridge Net Lease Income Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1098433				Bridge Net Lease Income Fund GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			87-1098259				Bridge Net Lease Income Holdings LLC	DE	NIA	Bridge Net Lease Income REIT, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1098259				Bridge Net Lease Income Holdings LLC	DE	NIA	Bridge Net Lease Industrial Income Fund-T LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1123731				Bridge Net Lease Industrial Income Fund LP	DE	NIA	Bridge Net Lease Income Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1123900				Bridge Net Lease Industrial Income Fund-T LP	DE	NIA	Bridge Net Lease Income Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3907714				Bridge Office Australia Investment Company LLC	DE	NIA	Bridge Office Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Office Australian Feeder (USD) LP	CAN	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-6088253				Bridge Office Australian Trust	AUS	NIA	Bridge Office Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-5091674				Bridge Office Fund GP LLC	DE	NIA	Bridge Office GP Holdings LLC	Ownership	38.430	AGM; M. Rowan; L. Black	NO	
			81-5091674				Bridge Office Fund GP LLC	DE	NIA	FCPO-BOFM LLC	Ownership	5.760	AGM; M. Rowan; L. Black	NO	
			81-5091674				Bridge Office Fund GP LLC	DE	NIA	SCREO-BOFM LLC	Ownership	5.760	AGM; M. Rowan; L. Black	NO	
			84-2162937				Bridge Office Fund II GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	40.000	AGM; M. Rowan; L. Black	NO	
			84-2162937				Bridge Office Fund II GP LLC	DE	NIA	Bridge Office II GP Holdings LLC	Ownership	34.820	AGM; M. Rowan; L. Black	NO	
			84-2162937				Bridge Office Fund II GP LLC	DE	NIA	FCPO-BOFM LLC	Ownership	5.220	AGM; M. Rowan; L. Black	NO	
			84-2162937				Bridge Office Fund II GP LLC	DE	NIA	SCREO-BOFM LLC	Ownership	5.220	AGM; M. Rowan; L. Black	NO	
							Bridge Office Fund II International LP	CYM	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2149920				Bridge Office Fund II International Master LP	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Office Fund II International-A LP	CYM	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2149891				Bridge Office Fund II LP	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1798659				Bridge Office Fund II Pref International LP	CYM	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2428899				Bridge Office Fund II-A LP	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2281043				Bridge Office Fund III GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Office Fund International LP	CYM	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5316496				Bridge Office Fund International Master LP	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Office Fund International-A LP	CYM	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Office Fund Lenox Australian Feeder (USD) LP	CAN	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-6090219				Bridge Office Fund Lenox Australian Trust	AUS	NIA	Bridge Office Fund Lenox Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-5252384				Bridge Office Fund LP	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4197993				Bridge Office Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5271481				Bridge Office Fund-A LP	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-0606290				Bridge Office General LP	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5470232				Bridge Office Holdings LLC	DE	NIA	Bridge Office Fund LP	Ownership	55.640	AGM; M. Rowan; L. Black	NO	
			81-5470232				Bridge Office Holdings LLC	DE	NIA	Bridge Office Fund-A LP	Ownership	1.110	AGM; M. Rowan; L. Black	NO	
			81-5470232				Bridge Office Holdings LLC	DE	NIA	Bridge Office Fund International Master LP	Ownership	43.250	AGM; M. Rowan; L. Black	NO	
							Bridge Office II Australian Feeder (USD) LP	CAN	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-6094183				Bridge Office II Australian Trust	AUS	NIA	Bridge Office II Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2177660				Bridge Office II General LP	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2162868				Bridge Office II GP Holdings LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2265243				Bridge Office II Holdings LLC	DE	NIA	Bridge Office Fund II International Master LP	Ownership	40.310	AGM; M. Rowan; L. Black	NO	
			84-2265243				Bridge Office II Holdings LLC	DE	NIA	Bridge Office Fund II-A LP	Ownership	0.630	AGM; M. Rowan; L. Black	NO	
			84-2265243				Bridge Office II Holdings LLC	DE	NIA	Bridge Office Fund II LP	Ownership	59.060	AGM; M. Rowan; L. Black	NO	
			84-2177804				Bridge Office II-A General LP	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			82-4667331				Bridge Office International Holdings LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-0623966				Bridge Office-A General LP	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2156991				Bridge Opportunity Zone Fund GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-1941094				Bridge Opportunity Zone Fund Guarantee LP	DE	NIA	Bridge Opportunity Zone Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2305567				Bridge Opportunity Zone Fund II GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3773312				Bridge Opportunity Zone Fund II Guarantee LP	DE	NIA	Bridge Opportunity Zone Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3338328				Bridge Opportunity Zone Fund II LP	DE	NIA	Bridge Opportunity Zone Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4788974				Bridge Opportunity Zone Fund III GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4789040				Bridge Opportunity Zone Fund III LP	DE	NIA	Bridge Opportunity Zone Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4323856				Bridge Opportunity Zone Fund IV GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4323971				Bridge Opportunity Zone Fund IV LP	DE	NIA	Bridge Opportunity Zone Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2545129				Bridge Opportunity Zone Fund LP	DE	NIA	Bridge Opportunity Zone Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4345184				Bridge Opportunity Zone Fund V GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4345309				Bridge Opportunity Zone Fund V LP	DE	NIA	Bridge Opportunity Zone Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2126791				Bridge Opportunity Zone Fund VI GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-2127029				Bridge Opportunity Zone Fund VI LP	DE	NIA	Bridge Opportunity Zone Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3562713				Bridge Opportunity Zone Fund VII GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3562842				Bridge Opportunity Zone Fund VII LP	DE	NIA	Bridge Opportunity Zone Fund VII GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-5757104				Bridge PM of Arizona, LLC	AZ	NIA	Bridge Property Management, L.C.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4796739				Bridge PM, Inc.	DE	NIA	Bridge Property Management, L.C.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-0645107				Bridge Property Management, L.C.	UT	NIA	Bridge Multifamily Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2672265				Bridge Renewable Energy Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Residential PM, LLC	UT	NIA	Bridge Property Management, L.C.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-1457828				Bridge Senior Living LLC	AL	NIA	Bridge SSLS Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5232813				Bridge Seniors Housing & Medical Properties Co-Investment Fund II LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1770962				Bridge Seniors Housing & Medical Properties Co-Investment Fund LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-3768071				Bridge Seniors Housing & Medical Properties Fund GP LLC	DE	NIA	Bridge Seniors Housing GP Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3588806				Bridge Seniors Housing & Medical Properties Fund II GP LLC	DE	NIA	Bridge Seniors Housing GP Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing & Medical Properties Fund II International LP	CYM	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3643225				Bridge Seniors Housing & Medical Properties Fund II International Master LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing & Medical Properties Fund II International-A LP	CYM	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3597097				Bridge Seniors Housing & Medical Properties Fund II LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3606931				Bridge Seniors Housing & Medical Properties Fund II-A LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing & Medical Properties Fund International LP	CYM	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4505916				Bridge Seniors Housing & Medical Properties Fund International Master LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing & Medical Properties Fund International-A LP	CYM	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			46-3780487				Bridge Seniors Housing & Medical Properties Fund LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4080933				Bridge Seniors Housing & Medical Properties Fund-A LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1759600				Bridge Seniors Housing & Medical Properties Fund-B LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1481604				Bridge Seniors Housing Co-Investment Fund II Feeder LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3913543				Bridge Seniors Housing Fund III GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing Fund III International LP	CYM	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4393200				Bridge Seniors Housing Fund III International Master LP	DE	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing Fund III International-A LP	CYM	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3913592				Bridge Seniors Housing Fund III LP	DE	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4616258				Bridge Seniors Housing Fund III-A LP	DE	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-3733745				Bridge Seniors Housing Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4795847				Bridge Seniors Housing II Australia Investment Company LLC	DE	NIA	Bridge Seniors Housing II Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing II Australia Manager Pty Ltd	AUS	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing II Australian Feeder (USD) LP	CAN	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-6084735				Bridge Seniors Housing II Australian Trust	AUS	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing III Australia Manager Pty Ltd	AUS	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing III Australian Feeder (USD) LP	CAN	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-6195179				Bridge Seniors Housing III Australian Trust	AUS	NIA	Bridge Seniors Housing Fund III GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4191324				Bridge SFR Fund IV Co-Invest LP	DE	NIA	Bridge Single-Family Rental Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0402503				Bridge SFR IV Borrower 3 Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0403040				Bridge SFR IV Borrower 3 LLC	DE	NIA	Bridge SFR IV Borrower 3 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3693142				Bridge SFR IV Borrower 4 Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3719828				Bridge SFR IV Borrower 4 LLC	DE	NIA	Bridge SFR IV Borrower 4 Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4605256				Bridge SFR IV Borrower I Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4605717				Bridge SFR IV Borrower I LLC	DE	NIA	Bridge SFR IV Borrower I Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4237552				Bridge SFR IV Co-Invest Feeder LP	DE	NIA	Bridge Single-Family Rental Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2136170				Bridge SFR IV Depositor LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4238118				Bridge SFR IV Holdings 2 LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3878963				Bridge SFR IV Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2255520				Bridge SFR IV Retention LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			99-3739199				Bridge SFR IV Seed Borrower 2 Holdings LLC	DE	NIA	Bridge SFR Fund IV Co-Invest LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3737082				Bridge SFR IV Seed Borrower 2 LLC	DE	NIA	Bridge SFR IV Seed Borrower 2 Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0451241				Bridge SFR IV Seed Borrower Holdings LLC	DE	NIA	Bridge SFR Fund IV Co-Invest LP	Ownership	47.330	AGM; M. Rowan; L. Black	NO	
			92-0451241				Bridge SFR IV Seed Borrower Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	52.670	AGM; M. Rowan; L. Black	NO	
			92-0451509				Bridge SFR IV Seed Borrower LLC	DE	NIA	Bridge SFR IV Seed Borrower Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3788819				Bridge Single-Family Rental Fund IV Aggregator LLC	DE	NIA	Bridge Single-Family Rental Fund IV LP	Ownership	44.920	AGM; M. Rowan; L. Black	NO	
			87-3788819				Bridge Single-Family Rental Fund IV Aggregator LLC	DE	NIA	Bridge Single-Family Rental Fund IV International Master LP	Ownership	55.080	AGM; M. Rowan; L. Black	NO	
			87-3788608				Bridge Single-Family Rental Fund IV GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4189688				Bridge Single-Family Rental Fund IV International Master LP	DE	NIA	Bridge Single-Family Rental Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Single-Family Rental Fund IV International-A LP	CYM	NIA	Bridge Single-Family Rental Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3788734				Bridge Single-Family Rental Fund IV LP	DE	NIA	Bridge Single-Family Rental Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4191105				Bridge Single-Family Rental Fund IV-A General LP	DE	NIA	Bridge Single-Family Rental Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4675336				Bridge Single-Family Rental Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3265885				Bridge Solar Energy Co-Invest Fund LP	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3160245				Bridge Solar Energy Community Projects LLC	DE	NIA	Bridge Solar Energy Co-Invest Fund LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3160245				Bridge Solar Energy Community Projects LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1347269				Bridge Solar Energy Development Fund DE Feeder LP	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3351754				Bridge Solar Energy Development Fund General LP	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3351864				Bridge Solar Energy Development Fund General-A LP	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3325955				Bridge Solar Energy Development Fund GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3326206				Bridge Solar Energy Development Fund International Master LP	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Solar Energy Development Fund International-A LP	CYM	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3326117				Bridge Solar Energy Development Fund LP	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3316502				Bridge Solar Energy Development I LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3316348				Bridge Solar Energy Holdings LLC	DE	NIA	Bridge Solar Energy Development Fund International Master LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3316348				Bridge Solar Energy Holdings LLC	DE	NIA	Bridge Solar Energy Development Fund LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3935507				Bridge Solar Energy Leverage I LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3936184				Bridge Solar Energy Leverage II LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3937702				Bridge Solar Energy Leverage III LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3938423				Bridge Solar Energy Leverage IV LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3954465				Bridge Solar Energy Leverage V LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3955074				Bridge Solar Energy Leverage VI LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			33-4353840				Bridge Solar Energy Multifamily Projects HoldCo LLC	DE	NIA	Bridge Solar Energy Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4376487				Bridge Solar Energy Multifamily Projects OpCo LLC	DE	NIA	Bridge Solar Energy Multifamily Projects HoldCo LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3316605				Bridge Solar Energy Opco I LLC	DE	NIA	Bridge Solar Energy Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2084389				Bridge Solar Energy Project Holdings I LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2084070				Bridge Solar Energy Project Holdings II LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2868141				Bridge SSLS Holdings LLC	DE	NIA	Bridge Seniors Housing Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2488065				Bridge Technical Solutions LLC	DE	NIA	Bridge Multifamily Fund Manager LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2388338				Bridge W&A II TRS LLC	DE	NIA	Bridge Workforce And Affordable Housing Fund II REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4494090				Bridge W&A III TRS LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4458050				Bridge WF AZ Country Club Verandas LLC.	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2149808				Bridge WF AZ Pointe Foothills LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2880598				Bridge WF AZ Tanque Verde LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2885815				Bridge WF CA Creek 2645 LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3130988				Bridge WF CA Crystal View LP	DE	NIA	Bridge WF Crystal View AGP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-4714799				BRIDGE WF CO ARTISAN LLC	DE	NIA	Bridge Workforce Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1723774				Bridge WF CO Esprit Cherry Creek LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3131345				Bridge WF Crystal View AGP LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4560881				Bridge WF FL Plantation at Walden Lake LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2871143				Bridge WF FL Waverley Place LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3394334				BRIDGE WF FL WESTLAND PARK LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2590901				Bridge WF GA Ashford Jackson Creek LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4397851				Bridge WF GA Corners 1700 LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2308514				Bridge WF GA Lakeside Retreat LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3658694				Bridge WF GA Park Windy Hill LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4124675				Bridge WF II AZ Agave at Twenty Two LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3722136				Bridge WF II AZ Desert Valley Oasis LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2713901				Bridge WF II AZ Edgewater LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1066744				Bridge WF II AZ Fiesta Village LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2789777				Bridge WF II AZ Hampton Park LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2715235				Bridge WF II AZ Lakeside Casitas LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2789685				Bridge WF II AZ Solano Springs LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3563918				Bridge WF II AZ Stillwater LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1066893				Bridge WF II AZ Verde Plaza LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3811718				Bridge WF II AZ Villa Bugambilias LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4301619				Bridge WF II CA 766 Sunset LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2612406				Bridge WF II CA Madison Park LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2966892				Bridge WF II CA Meritage LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2448254				Bridge WF II CA Parkway Club LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-1682922				Bridge WF II CO Pembrooke Green LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2940612				Bridge WF II CO Waterfront 2 LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2940538				Bridge WF II CO Waterfront LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2832939				BRIDGE WF II FL HERON WALK LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2257948				Bridge WF II FL Lenox Cove LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1608938				Bridge WF II FL Pointe Sienna LLC	DE	NIA	BWF II MC Pointe Sienna PE Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1004591				Bridge WF II GA Element 41 LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1148756				Bridge WF II Home Finance LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			87-1067376				Bridge WF II IL Candlelight Village LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3243269				Bridge WF II KS Cedar Ridge LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1500834				Bridge WF II MA Commons Haynes Farm LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1473157				Bridge WF II MA Heights Marlborough LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1473403				Bridge WF II MA Meadows Marlborough LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1473681				Bridge WF II MA Middlesex Crossing LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1500504				Bridge WF II MA Stone Ends LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1472927				Bridge WF II MA Village Marshfield LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1148827				Bridge WF II Manufactured Homes LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2761789				Bridge WF II MD Gateway LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3113619				Bridge WF II MI CedarField LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3382089				Bridge WF II MN Parkvue Flats LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1067226				Bridge WF II MO South Fork LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1787046				Bridge WF II NC Park Caterina LLC	DE	NIA	Bridge WF II NC Park Caterina LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3847490				Bridge WF II NC Tree Top LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3126736				Bridge WF II NC Willow Creek North Ridge LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2303007				Bridge WF II NV Decatur LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3812857				Bridge WF II NV Sunset LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1283795				BRIDGE WF II TX ALDEA LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3259026				Bridge WF II TX Converse Meadows LP	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1042620				Bridge WF II UT Altitude on Fifth LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2256672				Bridge WF II UT Overlook Point LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1625211				Bridge WF II UT Timpanogos Village LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1313033				Bridge WF II VA Mason Van Dorn LLC	DE	NIA	BWF II Shoreham Mason JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4227333				BRIDGE WF II WA CENTRAL FLATS LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1405399				Bridge WF III Home Finance LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1406123				Bridge WF III Manufactured Homes LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3368149				Bridge WF IL Midpointe LLC	DE	NIA	Bridge Workforce Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-5197390				Bridge WF MD Spring Parc LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4351427				Bridge WF NC Spring Forest LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4341647				Bridge WF NC Woodland Estates LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2133712				Bridge WF TN Abbington LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2133755				Bridge WF TX Belmont LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5210799				Bridge WF TX Villas de Serenada LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3848421				Bridge WFAH II Upper Investor Blocker LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2081020				Bridge Workforce and Affordable Housing Fund GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4839507				Bridge Workforce and Affordable Housing Fund II GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Workforce and Affordable Housing Fund II International LP	CYM	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0712208				Bridge Workforce and Affordable Housing Fund II International Master LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4839596				Bridge Workforce and Affordable Housing Fund II LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2522864				Bridge Workforce and Affordable Housing Fund II-A LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			99-3733511				Bridge Workforce and Affordable Housing Fund III DE Feeder LP	DE	NIA	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4019817				Bridge Workforce and Affordable Housing Fund III General LP	DE	NIA	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4007023				Bridge Workforce And Affordable Housing Fund III GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1771962				Bridge Workforce and Affordable Housing Fund III International LP	CYM	NIA	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4041074				Bridge Workforce and Affordable Housing Fund III International Master LP	DE	NIA	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4040502				Bridge Workforce and Affordable Housing Fund III LP	DE	NIA	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4020152				Bridge Workforce and Affordable Housing Fund III REIT LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III-R LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4020346				Bridge Workforce and Affordable Housing Fund III-R LP	DE	NIA	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0733517				Bridge Workforce and Affordable Housing Fund II-R LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2036221				Bridge Workforce and Affordable Housing Fund LP	DE	NIA	Bridge Workforce and Affordable Housing Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-1996495				Bridge Workforce and Affordable Housing Fund Master LP	DE	NIA	Bridge Workforce and Affordable Housing Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4418140				Bridge Workforce and Affordable Housing Fund-R2 LP	DE	NIA	Bridge Workforce and Affordable Housing Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0712283				Bridge Workforce and Affordable Housing II General LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-1996740				Bridge Workforce General LP	DE	NIA	Bridge Workforce and Affordable Housing Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2119558				Bridge Workforce Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund LP	Ownership	79.480	AGM; M. Rowan; L. Black	NO	
			82-2119558				Bridge Workforce Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund Master LP	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			82-2119558				Bridge Workforce Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund REIT, Inc.	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			82-2119558				Bridge Workforce Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund REIT 2, Inc.	Ownership	20.520	AGM; M. Rowan; L. Black	NO	
			84-5153104				Bridge Workforce II Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund II REIT, Inc.	Ownership	21.450	AGM; M. Rowan; L. Black	NO	
			84-5153104				Bridge Workforce II Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund II LP	Ownership	76.280	AGM; M. Rowan; L. Black	NO	
			84-5153104				Bridge Workforce II Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund II International Master LP	Ownership	1.810	AGM; M. Rowan; L. Black	NO	
			84-5153104				Bridge Workforce II Holdings LLC	DE	NIA	Bridge W&A II TRS LLC	Ownership	0.290	AGM; M. Rowan; L. Black	NO	
			84-5153104				Bridge Workforce II Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund II-A LP	Ownership	0.170	AGM; M. Rowan; L. Black	NO	
			93-4008994				Bridge Workforce III Holdings LLC	DE	NIA	Bridge W&A III TRS LLC	Ownership	0.180	AGM; M. Rowan; L. Black	NO	
			93-4008994				Bridge Workforce III Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III International Master LP	Ownership	20.570	AGM; M. Rowan; L. Black	NO	
			93-4008994				Bridge Workforce III Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III LP	Ownership	66.960	AGM; M. Rowan; L. Black	NO	
			93-4008994				Bridge Workforce III Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III REIT LLC	Ownership	12.290	AGM; M. Rowan; L. Black	NO	
			81-2751366				Brighton Senior Care Holdings, LLC	DE	NIA	Rochester NY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			81-2155722				Brighton Senior Care, LLC	DE	NIA	Brighton Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2277174				BSE CA Abel Road LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2452052				BSE CA Devonwood LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3326303				BSE Fund IC LLC	DE	NIA	Bridge Solar Energy Development Fund General LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3326303				BSE Fund IC LLC	DE	NIA	Bridge Solar Energy Development Fund General-A LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1366975				BSE Fund IC-2 LLC	DE	NIA	Bridge Solar Energy Development Fund DE Feeder LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2430296				BSE TX Storage LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3870694				BSED Holdings I LLC	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4356601				BSFR IV REIT TRS LLC	DE	NIA	BSFR IV REIT, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2359971				BSH Benton JV1 LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2938808				BSH BMG JV1 LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3662770				BSH II General LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3663014				BSH II-A General LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4045035				BSH III Co-Invest LP	DE	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4435793				BSH III General LP	DE	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4393283				BSH III Holdings LLC	DE	NIA	Bridge Seniors Housing Fund III LP	Ownership	59.220	AGM; M. Rowan; L. Black	NO	
			84-4393283				BSH III Holdings LLC	DE	NIA	Bridge Seniors Housing Fund III-A LP	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			84-4393283				BSH III Holdings LLC	DE	NIA	Bridge Seniors Fund III Lux, Inc	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			84-4393283				BSH III Holdings LLC	DE	NIA	Bridge Seniors Housing Fund III International Master LP	Ownership	40.780	AGM; M. Rowan; L. Black	NO	
			87-4023295				BSH III REIT LLC	DE	NIA	BSH III Co-Invest LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4435843				BSH III-A General LP	DE	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3039622				BSH LCB JV1 LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3204724				BSH MSTAR JV 1 LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3204652				BSH MSTAR JV2 LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3521745				BSH MSTAR JV3 LLC	DE	NIA	BSH III Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4096493				BSH PASADENA, INC.	DE	NIA	BSH III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4008820				BWAH Fund III IC LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III General LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3644737				BWAH Fund III IC-2 LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III DE Feeder LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BWF II Converse Holdco GP LLC	DE	NIA	BWF II JODDES CONVERSE JV LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3258196				BWF II Converse Holdco LP	DE	NIA	BWF II Converse Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4168224				BWF II Ethos CA Horizon LP	DE	NIA	BWF II Ethos Horizon AGP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2177130				BWF II Ethos CA Walnut Creek Land LLC	DE	NIA	BWF II Ethos Walnut Creek JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2177735				BWF II Ethos CA Walnut Creek LP	DE	NIA	BWF II Ethos Walnut Creek AGP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2021778				BWF II Ethos Horizon AGP LLC	DE	NIA	BWF II Ethos Horizon JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4169648				BWF II Ethos Horizon JV LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2021291				BWF II Ethos Horizon LP LLC	DE	NIA	BWF II Ethos Horizon JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2177354				BWF II Ethos Walnut Creek AGP LLC	DE	NIA	BWF II Ethos Walnut Creek JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2177577				BWF II Ethos Walnut Creek JV LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2191691				BWF II Ethos Walnut Creek LP LLC	DE	NIA	BWF II Ethos Walnut Creek JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3258019				BWF II JODDES CONVERSE JV LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			88-2509174				BWF II MC Pointe Sienna PE Holdings LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1313230				BWF II Shoreham Mason JV LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4622679				BWF III AZ Deserama LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3093812				BWF III AZ Monte Vista LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3113298				BWF III CA Gold West LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2657932				BWF III Ethos CA Los Gatos Creek LP	DE	NIA	BWF III Ethos Los Gatos Creek AGP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4689459				BWF III Ethos CA Palmilla LP	DE	NIA	BWF III Ethos Palmilla AGP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2403922				BWF III Ethos Los Gatos Creek AGP LLC	DE	NIA	BWF III Ethos Los Gatos Creek JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2405218				BWF III Ethos Los Gatos Creek JV LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2657932				BWF III Ethos CA Los Gatos Creek LP	DE	NIA	BWF III Ethos Los Gatos Creek JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4690264				BWF III Ethos Palmilla AGP LLC	DE	NIA	BWF III Ethos Palmilla JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4690597				BWF III Ethos Palmilla JV LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4689885				BWF III Ethos Palmilla LP LLC	DE	NIA	BWF III Ethos Palmilla JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2514482				BWF III GRP Oasis Bayside JV LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2514865				BWF III GRP Oasis Bayside LLC	DE	NIA	BWF III GRP Oasis Bayside JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-4763453				CD-HRA (South Portland) LLC	CO	NIA	South Portland ME Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3796522				Charlotte NC Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3878800				Charlotte NC Senior Property LLC	DE	NIA	Charlotte NC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2236768				Chesterfield MO Senior Holdings, LLC	DE	NIA	ROC BSLD, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2236693				Chesterfield MO Senior Property, LLC	DE	NIA	Chesterfield MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2273642				Cincinnati OH Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2252865				Clermont FL Senior Holdings LLC	DE	NIA	BSH Benton JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			30-0734559				Clermont FL Senior Property LLC	DE	NIA	Clermont FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3289952				CLPF BLV Colorado Crossing Phase I Venture LLC	DE	NIA	Bridge Logistics Developer GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4194672				CLPF BLV Georgetown Phase I Venture LLC	DE	NIA	Bridge Logistics Developer GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3290100				CLPF BLV TX Colorado Crossing Phase I Owner LLC	DE	NIA	CLPF BLV Colorado Crossing Phase I Venture LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0738547				CLPF BLV TX Georgetown Phase I Owner LLC	DE	NIA	CLPF BLV Georgetown Phase I Venture LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2392032				Cody Senior Care LLC	DE	NIA	Mobile AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-5275963				Coit Senior Care, LLC	DE	NIA	Dallas TX 1 Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2806701				Colony Park Senior Care LLC	DE	NIA	Ridgeland MS Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3076377				Commons Senior Care LLC	DE	NIA	Lone Tree CO Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4385459				Converse Partners 1 LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4382250				Converse Partners 2 LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4490390				Converse Partners 3 LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3226403				Cool Springs Senior Care, LLC	DE	NIA	Fayetteville NC Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4194634				COP BLV GA GILBERT ROAD OWNER, LLC	DE	NIA	COP BLV GILBERT ROAD VENTURE, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4193380				COP BLV GILBERT ROAD VENTURE, LLC	DE	NIA	Bridge Logistics Developer GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-5230406				Cottonwood Senior Care LLC	DE	NIA	Parker CO Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3850031				Creek Senior Care, LLC	DE	NIA	Mechanicsburg PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1596083				Creve Coeur MO Senior Holdings, LLC	DE	NIA	ROC BSLD, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1595988				Creve Coeur MO Senior Property, LLC	DE	NIA	Creve Coeur MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3579049				Culver City CA Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3399706				Culver City CA Senior Property, LLC	DE	NIA	Culver City CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1690066				Dailey Senior Care, LLC	DE	NIA	Glendale AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-5303124				Dallas TX 1 Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			46-5320933				Dallas TX 1 Senior Property, LLC	DE	NIA	Dallas TX 1 Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2968935				Depot Senior Care LLC	DE	NIA	North Easton MA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3185880				Des Moines IA Senior Holdings LLC	DE	NIA	BSH MSTAR JV2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3198179				Des Moines IA Senior Property LLC	DE	NIA	Des Moines IA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2806651				Dogwood Senior Care LLC	DE	NIA	Flowood MS Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5243108				Dover DE Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5246064				Dover DE Senior Property, LLC	DE	NIA	Dover DE Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3059754				Easley Senior Care LLC	DE	NIA	Arvada CO Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2860118				Edgewater Senior Care LLC	DE	NIA	Indian Land SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-0832864				Emeriweg Deerfield LLC	DE	NIA	Mason OH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8672129				Emeriweg Stow LLC	DE	NIA	Stow OH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2083051				Fair Oaks Senior Care LLC	DE	NIA	Pasadena CA Senior Holdings IL LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2045509				Falcon Capital Partners III, LLC	DE	NIA	Newbury Equity Partners III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3508221				Fallbrook Senior Care, LLC	DE	NIA	West Hills CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3226521				Fayetteville NC Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3226470				Fayetteville NC Senior Property, LLC	DE	NIA	Fayetteville NC Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1089777				Fifteenth Senior Care LLC	DE	NIA	Bellevue WA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2880647				Flowood MS Senior Holdings LLC	DE	NIA	BSH BMG JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2880694				Flowood MS Senior Property LLC	DE	NIA	Flowood MS Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5215521				Franklin MA Senior Holdings, LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5183619				Franklin MA Senior Property, LLC	DE	NIA	Franklin MA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2264357				Franklin TN Senior II Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3836034				Franklin TN Senior II Property LLC	DE	NIA	Franklin TN Senior II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2359910				Frazier Senior Care LLC	DE	NIA	Augusta GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2744911				FST Bridge Holdings, LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2953219				Ft. Mill SC Senior Holdings LLC	DE	NIA	BSH BMG JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3682719				Ft. Mill SC Senior Property LLC	DE	NIA	Ft. Mill SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GED Capital Newbury Holdings S.A.R.L.	LUX	NIA	Newbury Equity Partners III Holdings L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-2215361				Gilbert AZ Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2215182				Gilbert AZ Senior Property, LLC	DE	NIA	Gilbert AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1666673				Glendale AZ Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1676720				Glendale AZ Senior Property, LLC	DE	NIA	Glendale AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2411536				Glenlake Senior Care LLC	DE	NIA	Atlanta GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL- Oklahoma, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL Properties-Indiana, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2022920				GOAL Property Services, LLC	NC	NIA	Bridge Single-Family Rental Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							GOAL-Florida, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL-Georgia, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL-Maryland, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL-Minnesota, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL-Nevada, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL-North Carolina, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL-South Carolina, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL-Texas, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2252919				Good Hearth Senior Care LLC	DE	NIA	Clermont FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2199608				Goodyear AZ Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2199549				Goodyear AZ Senior Property, LLC	DE	NIA	Goodyear AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2276784				Grayson GA Senior Holdings LLC	DE	NIA	BSH Benton JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			30-0836216				Grayson GA Senior Property LLC	DE	NIA	Grayson GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2199473				Groves Senior Care, LLC	DE	NIA	Goodyear AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2320371				Headlee Senior Care, LLC	DE	NIA	Odessa TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2405764				Hewett Senior Care LLC	DE	NIA	Santa Rosa FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3068242				Huntsville AL Senior Holdings LLC	DE	NIA	BSH III REIT LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3663632				Huntsville AL Senior Property LLC	DE	NIA	Huntsville AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2860209				Indian Land SC Senior Holdings LLC	DE	NIA	BSH BMG JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3676396				Indian Land SC Senior Land LLC	DE	NIA	Indian Land SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3676329				Indian Land SC Senior Property LLC	DE	NIA	Indian Land SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3296650				Inwood Senior Care, LLC	DE	NIA	Tomball TX II Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2529368				Irving TX Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2529401				Irving TX Senior Property LLC	DE	NIA	Irving TX Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4155723				Jacaranda Trace Commercial, LLC	FL	NIA	Jacaranda Trace, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0548866				Jacaranda Trace Villas, LLC	FL	NIA	Jacaranda Trace, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			02-0548866				Jacaranda Trace, Ltd.	FL	NIA	ROC Jacaranda G.P., LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5322482				Jefferson GA Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3076067				Jordan Senior Care LLC	DE	NIA	Des Moines IA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2236601				Justus Senior Care, LLC	DE	NIA	Chesterfield MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0902267				Keizer OR Senior Holdings LLC	DE	NIA	Bridge FSL JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0865495				Keizer OR Senior Property LLC	DE	NIA	Keizer OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2071392				Kerrville TX Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2041491				Kerrville TX Senior Property, LLC	DE	NIA	Kerrville TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5126690				King Senior Care, LLC	DE	NIA	Franklin MA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2516359				Kinwest Senior Care LLC	DE	NIA	Irving TX Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2271969				Kyle TX Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2225848				Kyle TX Senior Property, LLC	DE	NIA	Kyle TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3722202				Lakewood CO I Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3780038				Lakewood CO I Senior Property LLC	DE	NIA	Lakewood CO I Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3780128				Lakewood CO II Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3780186				Lakewood CO II Senior Property LLC	DE	NIA	Lakewood CO II Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2751430				Landing Senior Care Holdings, LLC	DE	NIA	Poughkeepsie NY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2133121				Landing Senior Care, LLC	DE	NIA	Landing Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2329948				League City TX Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2264238				League City TX Senior Property, LLC	DE	NIA	League City TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3113318				LHN Investors LLC	DE	NIA	Newbury Equity Partners III Holdings L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1613660				Lindbergh Senior Care, LLC	DE	NIA	Creve Coeur MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2653977				Lindenwood Commercial Condominium Association, Inc	PA	NIA	BOF II PA Lindenwood LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3353373				LIT BLV Belt Line Road Coppell Venture, LLC	DE	NIA	Bridge Logistics Developer GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3001711				LIT BLV CA Pepper Avenue Owner GP, LLC	DE	NIA	LIT BLV Pepper Avenue Venture, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1743727				LIT BLV CA Pepper Avenue Owner LP	DE	NIA	BLV Pepper Avenue GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1569556				LIT BLV FL Old Lake Wilson Rd Phase I Owner, LLC	DE	NIA	LIT BLV Old Lake Wilson Road Phase I Venture, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3117238				LIT BLV FL OLD LAKE WILSON RD PHASE II OWNER, LLC	DE	NIA	LIT BLV Old Lake Wilson Road Phase I Venture, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2823758				LIT BLV Fulton Industrial Atlanta Venture, LLC	DE	NIA	Bridge Logistics Developer GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2824331				LIT BLV GA Fulton Industrial Atlanta Owner, LLC	DE	NIA	LIT BLV Fulton Industrial Atlanta Venture, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			88-2377406				LIT BLV Genesis Way Grapevine Venture, LLC	DE	NIA	LIT BLV FL Old Lake Wilson Rd Phase I Owner, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1569778				LIT BLV Old Lake Wilson Road Phase I Venture, LLC	DE	NIA	Bridge Logistics Developer GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1743909				LIT BLV Pepper Avenue Venture, LP	DE	NIA	BLV Pepper Avenue GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3353468				LIT BLV TX Belt Line Road Coppell Owner, LLC	DE	NIA	LIT BLV Belt Line Road Coppell Venture, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3377487				LIT BLV TX Genesis Way Grapevine Owner, LLC	DE	NIA	LIT BLV Genesis Way Grapevine Venture, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2290046				Loganville Senior Care LLC	DE	NIA	Grayson GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3551584				Lompoc CA Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3202620				Lompoc CA Senior Property, LLC	DE	NIA	Lompoc CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3198216				Lone Tree CO Senior Holdings LLC	DE	NIA	BSH MSTAR JV 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3508299				Los Angeles CA Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3190038				Los Angeles CA Senior Property, LLC	DE	NIA	Los Angeles CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1432116				Louisville KY Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2707045				Louisville KY Senior Property, LLC	DE	NIA	Louisville KY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2593657				M & O Master, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2354563				Manvel TX Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2304352				Manvel TX Senior Property, LLC	DE	NIA	Manvel TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3233894				Mason OH Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4187888				Massachusetts Senior Care, LLC	DE	NIA	Washington DC Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1911357				McDonnell Saratoga Ridge, LLC	DE	NIA	Bridge Multifamily CV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0851271				MCGEE SENIOR CARE LLC	DE	NIA	Keizer OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2264409				Meadow Senior Care LLC	DE	NIA	Franklin TN Senior II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3876137				Mechanicsburg PA Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			23-2995605				Mechanicsburg PA Senior Property, LLC	DE	NIA	Mechanicsburg PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5215414				Mentor OH Senior Holdings, LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5164435				Mentor OH Senior Property, LLC	DE	NIA	Mentor OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4162970				MNF III Acquisitions, LLC	DE	NIA	MNF III Portfolio Co, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-0629955				MNF III Portfolio Co, LLC	DE	NIA	Morrocroft Neighborhood Fund III, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5171002				MNF III W1, LLC	DE	NIA	MNF III PLEDGOR W1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2040686				MNSF Acquisitions, LLC	DE	NIA	Bridge SFR IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-3203948				MNSF II Acquisitions, LLC	DE	NIA	Bridge SFR IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2818102				MNSF II W1, LLC	DE	NIA	Bridge SFR IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3074540				MNSF T2 SPE, LLC	DE	NIA	Bridge SFR IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5359124				MNSF T3 SPE, LLC	DE	NIA	Bridge SFR IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2377034				Mobile AL Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-2079822				Mobile AL Senior Property LLC	DE	NIA	Mobile AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3130580				Montgomery AL Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3559999				Montgomery AL Senior Property LLC	DE	NIA	Montgomery AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3350205				Morrocroft Neighborhood Fund III, LP	DE	NIA	Morrocroft Housing Partners III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-5028605				MT Juliet TN Senior Care Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2252963				Mt. Pleasant SC Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2862302				Mt. Pleasant SC Senior Property LLC	DE	NIA	Mt. Pleasant SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Newbury Acquisitions Fund L.P.	CYM	NIA	Newbury Acquisitions GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Newbury Acquisitions GP Ltd.	CYM	NIA	Bridge Principals	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Newbury Acquisitions LLC	DE	NIA	Newbury Equity Partners L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0517440				Newbury Equity Partners (Cayman) L.P.	CYM	NIA	Newbury Equity Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			71-1012620				Newbury Equity Partners GP L.P.	DE	NIA	Newbury Equity Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			71-1012619				Newbury Equity Partners GP LLC	DE	NIA	Newbury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0632180				Newbury Equity Partners II (Cayman) L.P.	CYM	NIA	Newbury Equity Partners II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0632181				Newbury Equity Partners II GmbH & Co. KG	DEU	NIA	Newbury Equity Partners Verwaltungs GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0461805				Newbury Equity Partners II GP L.P.	DE	NIA	Newbury Equity Partners II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			90-0509870				Newbury Equity Partners II GP LLC	DE	NIA	Newbury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-0755481				Newbury Equity Partners II L.P.	DE	NIA	Newbury Equity Partners II GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1112315				Newbury Equity Partners III (Cayman) L.P.	CYM	NIA	Newbury Equity Partners III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0928733				Newbury Equity Partners III GP L.P.	DE	NIA	Newbury Equity Partners III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-2892525				Newbury Equity Partners III GP LLC	DE	NIA	Newbury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4797998				Newbury Equity Partners III Holdings L.P.	DE	NIA	Newbury Equity Partners III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-2902805				Newbury Equity Partners III L.P.	DE	NIA	Newbury Equity Partners III GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4809957				Newbury Equity Partners III-A L.P.	DE	NIA	Newbury Equity Partners III GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1350426				Newbury Equity Partners IV (Cayman) L.P.	CYM	NIA	Newbury Equity Partners IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5330024				Newbury Equity Partners IV GP L.P.	DE	NIA	Newbury Equity Partners IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5353798				Newbury Equity Partners IV GP LLC	DE	NIA	Newbury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5318551				Newbury Equity Partners IV L.P.	DE	NIA	Newbury Equity Partners IV GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			71-1012623				Newbury Equity Partners L.P.	DE	NIA	Newbury Equity Partners GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1492833				Newbury Equity Partners V (Cayman) L.P.	CYM	NIA	Newbury Equity Partners V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1536093				Newbury Equity Partners V (Ontario) L.P.	CAN	NIA	Newbury Equity Partners V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4615276				Newbury Equity Partners V GP L.P.	DE	NIA	Newbury Equity Partners V GP TopCo LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4609394				Newbury Equity Partners V GP LLC	DE	NIA	Newbury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3049524				Newbury Equity Partners V GP TopCo LLC	DE	NIA	Newbury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4631561				Newbury Equity Partners V L.P.	DE	NIA	Newbury Equity Partners V GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1739083				Newbury Equity Partners VI (Cayman) L.P.	CYM	NIA	NEWBURY EQUITY PARTNERS VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1739226				Newbury Equity Partners VI (Ontario) L.P.	CAN	NIA	NEWBURY EQUITY PARTNERS VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3626070				NEWBURY EQUITY PARTNERS VI GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3626811				NEWBURY EQUITY PARTNERS VI L.P.	DE	NIA	NEWBURY EQUITY PARTNERS VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-0755363				Newbury Managers II L.P.	DE	NIA	Newbury Equity Partners II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-1775560				Newbury Managers III L.P.	DE	NIA	Newbury Equity Partners III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5359329				Newbury Managers IV L.P.	DE	NIA	Newbury Equity Partners IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			71-1012625				Newbury Managers L.P.	DE	NIA	Newbury Equity Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4647822				Newbury Managers V L.P.	DE	NIA	Newbury Equity Partners V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2228831				Newbury Partners-Bridge LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3277011				Newbury QMC LLC	DE	NIA	Bridge Principals	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-5126994				Newell Senior Care, LLC	DE	NIA	Mentor OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2392120				Nineteen Senior Care LLC	DE	NIA	Birmingham AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3238770				Nona Senior Care, LLC	DE	NIA	Orlando FL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4757605				Norcross GA Senior Care Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2996695				North Easton MA Senior Holdings LLC	DE	NIA	BSH LCB JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3015512				North Easton MA Senior Property LLC	DE	NIA	North Easton MA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3275441				NP-GL Fund LLC	DE	NIA	Newbury Equity Partners V GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3097059				Oak Grove Senior Care LLC	DE	NIA	Montgomery AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2215098				Oaks Senior Care, LLC	DE	NIA	Gilbert AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2011872				Ocean Senior Care LLC	DE	NIA	Palm Beach FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2294151				Odessa TX Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2239330				Odessa TX Senior Property, LLC	DE	NIA	Odessa TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3499872				Olympic Senior Care LLC	DE	NIA	Pasadena CA Senior Holdings ALMC LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4187830				Orchard Lake Senior Care, LLC	DE	NIA	West Bloomfield MI Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			81-3359274				Orlando FL Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			30-0811108				Orlando FL Senior Property, LLC	DE	NIA	Orlando FL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3076011				Pacheco Senior Care LLC	DE	NIA	Santa Fe NM Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2039420				Palm Beach FL Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2023328				Palm Beach FL Senior Property LLC	DE	NIA	Palm Beach FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3722100				Palm Senior Care, LLC	DE	NIA	Placentia CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5262194				Park Senior Care LLC	DE	NIA	Charlotte NC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5249621				Parker CO Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5249621				Parker CO Senior Property LLC	DE	NIA	Parker CO Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1967889				Pasadena CA Senior Holdings ALMC LLC	DE	NIA	BSH MSTAR JV3 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1950291				Pasadena CA Senior Holdings IL LLC	DE	NIA	BSH MSTAR JV3 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2411812				Pasadena CA Senior LandCo LLC	DE	NIA	Pasadena CA Senior Holdings IL LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3499971				Pasadena CA Senior Property LLC	DE	NIA	Pasadena CA Senior Holdings ALMC LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			38-3942036				Peachtree City GA I Senior Property LLC	DE	NIA	Peachtree City GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0838211				Peachtree City GA II Senior Property LLC	DE	NIA	Peachtree City GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2411587				Peachtree City GA Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4321718				Philadelphia PA Senior Holdings, LLC	DE	NIA	ROC-MSL JV2, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4321784				Philadelphia PA Senior Property, LLC	DE	NIA	Philadelphia PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3878981				Phoenixville PA I Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3878901				Phoenixville PA I Senior Property LLC	DE	NIA	Phoenixville PA I Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3710410				Pierce Senior Care LLC	DE	NIA	Lakewood CO II Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4676814				Placentia CA Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4676771				Placentia CA Senior Property, LLC	DE	NIA	Placentia CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5109199				Point Senior Care, LLC	DE	NIA	Scarborough ME Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2996599				Pond Senior Care LLC	DE	NIA	Ashland MA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2044200				Portland OR Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLc	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2016263				Portland OR Senior Property LLC	DE	NIA	Portland OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2133354				Poughkeepsie NY Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2133287				Poughkeepsie NY Senior Property, LLC	DE	NIA	Poughkeepsie NY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0803520				POWERS ALMC SENIOR CARE LLC	DE	NIA	BEND OR ALMC SENIOR HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0817571				POWERS MC SENIOR CARE LLC	DE	NIA	BEND OR MC SENIOR HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3722148				Rapps Senior Care LLC	DE	NIA	Phoenixville PA I Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2286301				Ratcliff Senior Care, LLC	DE	NIA	Kyle TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4576838				RCP/Newbury Transport Investor, LLC	DE	NIA	Newbury Equity Partners III Holdings L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4717012				RDS II Australia Investment Company, LLC	DE	NIA	RDS II Australian Trust	Management	0.000	AGM; M. Rowan; L. Black	NO	
							RDS II Australia Manager Pty Ltd	AUS	NIA	Bridge Debt Strategies Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							RDS II Australian Feeder (USD) LP	CAN	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-6084261				RDS II Australian Trust	AUS	NIA	RDS II Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3143262				RDS II Black Bridge LP	DE	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3143429				RDS II Blue Bridge LP	DE	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2761975				RDS II Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund II LP	Ownership	41.200	AGM; M. Rowan; L. Black	NO	
			81-2761975				RDS II Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund II-A LP	Ownership	1.080	AGM; M. Rowan; L. Black	NO	
			81-2761975				RDS II Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund II International Master LP	Ownership	57.720	AGM; M. Rowan; L. Black	NO	
			87-3294067				READFIELD MAIN STREET SOLAR, LLC	ME	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2885100				Ridgeland MS Senior Holdings LLC	DE	NIA	BSH BMG JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2885147				Ridgeland MS Senior Property LLC	DE	NIA	Ridgeland MS Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3551690				Riverside CA I Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3599667				Riverside CA I Senior Property, LLC	DE	NIA	Riverside CA I Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			47-4700118				ROC BSLD, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4462365				ROC Debt Strategies II Bond Investments LLC	DE	NIA	RDS II Blue Bridge LP	Ownership	4.990	AGM; M. Rowan; L. Black	NO	
			81-4462365				ROC Debt Strategies II Bond Investments LLC	DE	NIA	RDS II Investment Holdings LLC	Ownership	95.010	AGM; M. Rowan; L. Black	NO	
			47-4722171				ROC III Australia Investment Company, LLC	DE	NIA	ROC III Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ROC III Australian Feeder (USD) LP	CAN	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-6080895				ROC III Australian Trust	AUS	NIA	ROC III Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ROC III AZ 3200 N Central, LLC	DE	NIA	Bridge Multifamily CV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1844116				ROC III AZ Saratoga Ridge, LLC	DE	NIA	Bridge Multifamily CV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1344967				ROC III CA Belago, LLC	DE	NIA	Bridge Multifamily CV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4731176				ROC III CA Reserve Rancho Belago, LLC	DE	NIA	Bridge Multifamily CV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3908422				ROC III DPC 3200 N Central, LLC	DE	NIA	ROC III AZ 3200 N Central, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2431690				ROC III Fairlead Embassy Row 100, LLC	DE	NIA	ROC III GA Embassy Row 100, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-3457069				ROC III General LP	DE	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1268334				ROC III Real Estate Holdings 2, LLC	DE	NIA	Bridge Multifamily & Commercial Office Fund III International Master LP	Ownership	26.940	AGM; M. Rowan; L. Black	NO	
			81-1268334				ROC III Real Estate Holdings 2, LLC	DE	NIA	Bridge Multifamily & Commercial Office Fund III LP	Ownership	70.070	AGM; M. Rowan; L. Black	NO	
			81-1268334				ROC III Real Estate Holdings 2, LLC	DE	NIA	Bridge Multifamily & Commercial Office Fund III-A LP	Ownership	2.990	AGM; M. Rowan; L. Black	NO	
			47-1986206				ROC III Real Estate Holdings, LLC	DE	NIA	Bridge MF&CO III Co-Investment Fund LP	Ownership	24.000	AGM; M. Rowan; L. Black	NO	
			47-1986206				ROC III Real Estate Holdings, LLC	DE	NIA	Bridge Multifamily & Commercial Office Fund III International Master LP	Ownership	20.470	AGM; M. Rowan; L. Black	NO	
			47-1986206				ROC III Real Estate Holdings, LLC	DE	NIA	Bridge Multifamily & Commercial Office Fund III LP	Ownership	53.250	AGM; M. Rowan; L. Black	NO	
			47-1986206				ROC III Real Estate Holdings, LLC	DE	NIA	Bridge Multifamily & Commercial Office Fund III-A LP	Ownership	2.270	AGM; M. Rowan; L. Black	NO	
			47-3468194				ROC III-A General LP	DE	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1785281				ROC Seniors Australia Investment Company, LLC	DE	NIA	ROC Seniors Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ROC Seniors Australia Manager Pty Ltd	AUS	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ROC Seniors Australian Feeder (USD) LP	CAN	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1265375				ROC Seniors Australian Trust	AUS	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-5135044				ROC Seniors Housing Holdings II, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund LP	Ownership	66.960	AGM; M. Rowan; L. Black	NO	
			47-5135044				ROC Seniors Housing Holdings II, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund-A LP	Ownership	1.580	AGM; M. Rowan; L. Black	NO	
			47-5135044				ROC Seniors Housing Holdings II, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund-B LP	Ownership	1.770	AGM; M. Rowan; L. Black	NO	
			47-5135044				ROC Seniors Housing Holdings II, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund International Master LP	Ownership	29.680	AGM; M. Rowan; L. Black	NO	
			46-4532155				ROC Seniors Housing Holdings, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund LP	Ownership	40.180	AGM; M. Rowan; L. Black	NO	
			46-4532155				ROC Seniors Housing Holdings, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund-A LP	Ownership	0.950	AGM; M. Rowan; L. Black	NO	
			46-4532155				ROC Seniors Housing Holdings, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund-B LP	Ownership	1.060	AGM; M. Rowan; L. Black	NO	
			46-4532155				ROC Seniors Housing Holdings, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund International Master LP	Ownership	17.810	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			46-4532155				ROC Seniors Housing Holdings, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Co-Investment Fund LP	Ownership	40.000	AGM; M. Rowan; L. Black	NO	
			46-4575082				ROC|Seniors Housing International General LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4601273				ROC|Seniors Housing International-A General LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2155975				Rochester NY Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2155905				Rochester NY Senior Property, LLC	DE	NIA	Rochester NY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2411658				Rockaway Senior Care LLC	DE	NIA	Peachtree City GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3578966				ROC-MSL JV1, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5105897				ROC-MSL JV2, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ROC-SCCP Cherry Creek GP, LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-2734194				ROC-SCCP Cherry Creek II, LP	DE	NIA	ROC-SCCP Cherry Creek GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4688816				Rott Senior Care, LLC	DE	NIA	Sunset Hills MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3943340				Running Hill Senior Care LLC	DE	NIA	South Portland ME Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3015553				Salem NH Senior Holdings LLC	DE	NIA	BSH LCB JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3399689				Salem NH Senior Property LLC	DE	NIA	Salem NH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3117643				Santa Fe NM Senior Holdings LLC	DE	NIA	BSH MSTAR JV2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3185846				Santa Fe NM Senior Property LLC	DE	NIA	Santa Fe NM Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2405764				Santa Rosa FL Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4117089				Santa Rosa FL Senior Property LLC	DE	NIA	Santa Rosa FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5183678				Scarborough ME Senior Holdings, LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5127049				Scarborough ME Senior Property, LLC	DE	NIA	Scarborough ME Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2688515				SCP 101 LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2781469				SCP 102 LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3128608				SCP 105 LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3825395				SCP 107 LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2333672				SCREO-BOFM LLC	DE	NIA	Bridge Principals	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5123056				Seventy Senior Care LLC	DE	NIA	Bartlett TN Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3537200				Shelby Senior Care, LLC	DE	NIA	Los Angeles CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1418212				Shelby Station Senior Care, LLC	DE	NIA	Louisville KY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3804178				Siegen Senior Care, LLC	DE	NIA	Baton Rouge LA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			32-0554803				Somerby Imperial Plaza, LLC	VA	NIA	Bridge Senior Living LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3943254				South Portland ME Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2376868				Southfork Senior Care, LLC	DE	NIA	Manvel TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5215334				Springboro OH Senior Holdings, LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5164383				Springboro OH Senior Property, LLC	DE	NIA	Springboro OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5223597				State Senior Care, LLC	DE	NIA	Dover DE Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3214781				Stow OH Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2376936				Summer Village Senior Care LLC	DE	NIA	Auburn AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4688929				Sunset Hills MO Senior Holdings, LLC	DE	NIA	ROC BSLD, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4688879				Sunset Hills MO Senior Property, LLC	DE	NIA	Sunset Hills MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							TAMINA HOLDING LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1959812				Taylor Senior Care LLC	DE	NIA	Portland OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-5423292				The Bridges at Warwick Property, LLC	DE	NIA	Warwick PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							THI BORROWER LLC	DE	NIA	THI EQUITY OWNER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-4303612				THI DEVELOPMENT LLC	DE	NIA	TAMINA HOMES, INC.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							THI EQUITY OWNER LLC	DE	NIA	TAMINA HOMES, INC.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2650979				TL Properties Owner LLC	DE	NIA	TL Properties Partners LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			83-2780224				TL Properties Partners LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3248878				Tomball TX I Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3248805				Tomball TX I Senior Property, LLC	DE	NIA	Tomball TX I Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3296895				Tomball TX II Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3296757				Tomball TX II Senior Property, LLC	DE	NIA	Tomball TX II Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2264286				Tradition Senior Care LLC	DE	NIA	Mt. Pleasant SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4473969				Trident Baker Glenwind LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1498727				Trident Bakersfield Taft LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3870411				Trident Madera Ave 7 LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-5098289				Vancouver Waterfront Apartments Owner, LLC	DE	NIA	Vancouver Waterfront, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5098289				Vancouver Waterfront, LLC	DE	NIA	BOZ III-A Holdings LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			84-5098289				Vancouver Waterfront, LLC	DE	NIA	BOZ III OM LLC	Ownership	2.000	AGM; M. Rowan; L. Black	NO	
			47-5223522				Village Senior Care, LLC	DE	NIA	Windsor NJ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-5083661				Villages Allara LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4985482				Villages Allara West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2343513				Walker Senior Care, LLC	DE	NIA	League City TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			37-1763014				Warwick Bridges, LLC	DE	NIA	Warwick PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1558003				Warwick PA Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4329424				Washington DC Senior Holdings, LLC	DE	NIA	ROC-MSL JV2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4329424				Washington DC Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			84-4297833				Washington DC Senior Property II, LLC	DE	NIA	ROC-MSL JV2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4329503				Washington DC Senior Property, LLC	DE	NIA	Washington DC Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3579115				Washington Senior Care, LLC	DE	NIA	Culver City CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1900740				Wattmore Lincoln Energy Storage, LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4321824				West Bloomfield MI Senior Holdings, LLC	DE	NIA	ROC-MSL JV2, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4329362				West Bloomfield MI Senior Property, LLC	DE	NIA	West Bloomfield MI Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2279732				West Chester OH Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3508148				West Hills CA Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3189950				West Hills CA Senior Property, LLC	DE	NIA	West Hills CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3551642				West North Senior Care, LLC	DE	NIA	Lompoc CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2626811				Wheaton IL - SNF Property, LLC	DE	NIA	Wheaton IL Senior Property, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2707866				Wheaton IL Senior Holdings, LLC	DE	NIA	ROC Seniors Housing holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2675716				Wheaton IL Senior Property, LLC	DE	NIA	Wheaton IL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5246154				Windsor NJ Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5223563				Windsor NJ Senior Property, LLC	DE	NIA	Windsor NJ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4024713				Winthrop Boons Trail Solar, LLC	ME	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4024910				Wiscasset Gardiner Solar, LLC	ME	NIA	BSED Holdings I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2276707				Wood Senior Care LLC	DE	NIA	Woodstock GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2968995				Woods Senior Care LLC	DE	NIA	Salem NH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2276562				Woodstock GA Senior Holdings LLC	DE	NIA	BSH Benton JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			30-0766136				Woodstock GA Senior Property LLC	DE	NIA	Woodstock GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2621555				Wyndemere Senior Care, LLC	DE	NIA	Wheaton IL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3702721				Youngfield Senior Care LLC	DE	NIA	Lakewood CO I Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Direct Lending (Z) Lux HoldCo, S.a r.l.	LUX	NIA	AAA Direct Lending (Z), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Offshore Direct Lending (Z) Lux HoldCo, S.a r.l.	LUX	NIA	AAA Offshore Direct Lending (Z), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-5012273				2025 TTC Aggregator (A), L.P.	DE	NIA	2024 TTC Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Mustang Holdings, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							ADL European Fund SCA SICAV-RAIF	LUX	NIA	AP Direct Lending Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-6586505				ABF BHG Borrower Trust C	DE	NIA	ABF BHG Depositor Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1894792				ACTE II Retail-E Crimson Sky (RPH FC Lux), L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894877				ACTE II Crimson Sky (RPH FC Overseas), L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894878				ACTE II Crimson Sky (RPH FC Lux), L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2524447				ACTE II Crimson Sky Holdings, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Sagebrush II LLC	DE	NIA	ABF Sagebrush Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-5049198				ABF Sagebrush Holdings II, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-6586385				ABF BHG Borrower Trust B	DE	NIA	ABF BHG Depositor Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC REIT Equity Holdings, LLC	DE	NIA	Apollo Infrastructure Company LLC - Series I	Ownership	29.740	AGM; M. Rowan; L. Black	NO	
							AIC REIT Equity Holdings, LLC	DE	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	70.260	AGM; M. Rowan; L. Black	NO	
							AIC Phoebe Holdings, LLC	DE	NIA	AIC Transition Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE DEBT I - STRR LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADLP Intermediate Holdings (UL Lux), L.P.	DE	NIA	ADLP Intermediate Holdings (UL Lux) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADLP Intermediate Holdings (UL Lux) GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-1466558				ADLP Intermediate Holdings (UL TE DC), LLC	DE	NIA	Apollo Direct Lending Fund - Perpetual (Unlevered TE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADLP Intermediate Holdings (UL DC I), LLC	DE	NIA	Apollo Direct Lending Fund - Perpetual (Unlevered Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0834430				ADLP Intermediate Holdings (Levered Overseas DC F), LLC	DE	NIA	Apollo Direct Lending Fund - Perpetual (Levered Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AERED Lux Investment Holdings Five S.a r.l.	LUX	NIA	Apollo European Real Estate Debt Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2486967				AIOF III Crimson Sky Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894364				AIOF III AIV II (RPH FC Lux), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894698				AIOF III AIV II (RPH FC Overseas), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894449				AIOF III AIV III (RPH FC Overseas), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894502				AIOF III AIV IV (RPH FC Overseas), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894338				AIOF III AIV I (RPH FC Overseas), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894043				AIOF III AIV I (RPH FC Lux), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1891799				AIOF II (Falkor) AIV, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III (Overseas AIV IV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III (Overseas AIV III), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AIOF III (Overseas AIV II), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III (Overseas AIV I), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4870072				AIOF II Frontier Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1889680				AIOF II Frontier (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4889541				AIOF II Frontier (DC), LLC	DE	NIA	AIOF II Frontier (DC Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4892857				AIOF II Frontier (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1906481				AMAPS 3 SwapsCo LLC	CYM	NIA	AMAPS 3 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 3 SMA (FC), L.P.	CYM	NIA	AMAPS 3 SMA (FC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOCMF (Lux) S.a r.l.	LUX	NIA	Apollo Offshore Credit Fund (Unlevered) Aggregator A LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 3 SMA LLC	DE	NIA	AMAPS 3 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 3 SMA (FC) GP LLC	DE	NIA	AMAPS 3 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 3 SMA (DC) LLC	DE	NIA	AMAPS 3 SMA LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 3 HoldCo, L.P.	DE	NIA	MAPS AssetCo GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 3 LLC	DE	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 2 SMA (Lux), S.a r.l.	LUX	NIA	AMAPS 2 SMA (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS AssetCo 1 (Lux), S.a r.l.	LUX	NIA	AMAPS AssetCo 1 (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 2 HoldCo, L.P.	DE	NIA	MAPS AssetCo GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 2 SMA (FC), L.P.	CYM	NIA	AMAPS 2 SMA (FC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 2 SwapsCo LLC	CYM	NIA	AMAPS 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 2 SMA LLC	DE	NIA	AMAPS 2 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 2 SMA (FC) GP LLC	DE	NIA	AMAPS 2 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 2 SMA (DC) LLC	DE	NIA	AMAPS 2 SMA LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 2 LLC	DE	NIA	AMAPS 2 HoldCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Holdings III-NP, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Holdings I-NP, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 36, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Eagle Vertical GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Eagle Vertical Holdings, L.P.	DE	NIA	AP Eagle Vertical GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Ballast GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Falkor Aggregator, L.P.	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1902769				AP Crimson Holdings, SCSp	LUX	NIA	ASC Holdings GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV Aegean Aggregator SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Aegean Aggregator SCSp	LUX	NIA	Arius GBP I S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Challenger Co-Invest Holdings, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Gamma 14, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Pearl Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3140756				AP Ballast, L.P.	DE	NIA	AP Ballast GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Verve II Debt Holdings, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXIX, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							US IG Systematic LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2524136				AP Crimson Sky Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Project Exchange Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-5112554				AP Eagle SDC Land Fund Aggregator, L.P.	DE	NIA	AP Eagle Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4840830				AP Equinox Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1891072				AP Crane Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP NX Holdings Aggregator, L.P.	DE	NIA	Apollo MAC Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Quince Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Sports Debt Holdings II (DC), L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Gamma 15, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1905276				AP Jupiter Holdings II, Ltd.	CYM	NIA	AHVF III (Lux Holdings), SCSp	Ownership	66.000	AGM; M. Rowan; L. Black	NO	
			98-1905276				AP Jupiter Holdings II, Ltd.	CYM	NIA	AAA Hybrid Equity Strategy (Z), L.P.	Ownership	34.000	AGM; M. Rowan; L. Black	NO	
							AP Linen Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Hat Holdings LLC	DE	NIA	AP HGA US Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Helia Aggregator, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Lux Euro Holdings S.a r.l.	LUX	NIA	AP X Lux Holdings, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Hispania Financing S.a r.l.	LUX	NIA	AP Hispania Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Hispania Aggregator SCSp	LUX	NIA	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3019277				AP Tribeca Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Jupiter HoldCo (SG) Pte. Ltd.	SGP	NIA	AP Jupiter Holdings, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1895719				AP Jaguar Co-Invest (Parallel Feeder), L.P.	CYM	NIA	AIOF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1895235				AP Jaguar Co-Invest (FC), L.P.	CYM	NIA	AIOF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2582615				AP Jaguar Co-Invest (DC), LLC	DE	NIA	AP Jaguar Co-Invest (Parallel), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3335488				AP Quince Holdings, L.P.	DE	NIA	AP Quince Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894136				AP Neptune Co-Invest Holdco III, Ltd.	CYM	NIA	AP Neptune Co-Invest Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Maverick GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Navigate Holdings II, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Navigate Holdings I, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Sports Debt Holdings (EUR) S.a r.l.	LUX	NIA	AP Sports Debt Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Kona Holdings LP	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1894101				AP Jupiter Holdings, Ltd.	CYM	NIA	AHVF III (Lux Holdings), SCSp	Ownership	64.000	AGM; M. Rowan; L. Black	NO	
			98-1894101				AP Jupiter Holdings, Ltd.	CYM	NIA	Host-Plus PST Asia Credit VCC	Ownership	3.000	AGM; M. Rowan; L. Black	NO	
			98-1894101				AP Jupiter Holdings, Ltd.	CYM	NIA	AAA Hybrid Equity Strategy (Z), L.P.	Ownership	3.000	AGM; M. Rowan; L. Black	NO	
							AP VCI Intermediate B, LLC	DE	NIA	AP VCI Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VCI GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VCI Co-Invest, L.P.	DE	NIA	AP VCI GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2333004				AP VCI Aggregator B, L.P.	DE	NIA	AP VCI GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2297712				AP VCI Aggregator A, L.P.	DE	NIA	AP VCI GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4942996				AP Iris II Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4779221				AP NX Debt Holdings (DC), L.P.	DE	NIA	Apollo MAC Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Direct Lending Metric Fund, L.P.	DE	NIA	Apollo Direct Lending Metric Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Metric Fund Advisors, L.P.	CYM	NIA	Apollo Direct Lending Metric Fund Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Metric Fund Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Atlas (Holdings) (L) SPV, LLC	DE	NIA	Apollo Atlas (Holdings) SPV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ACT Capital Fund (AIV-T), L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Equity Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Equity Advisors, L.P.	DE	NIA	Apollo Equity Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Equity Partners, L.P.	DE	NIA	Apollo Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending I LoanCo Holdings, L.P.	DE	NIA	Apollo Direct Lending Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Fund - Perpetual (Unlevered Lux), SCSp	LUX	NIA	AP Direct Lending Advisors, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Advisors (PA), L.P.	CYM	NIA	Apollo ADIP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual Aggregator (Unlevered Overseas), L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2567031				Apollo Direct Lending - Perpetual Aggregator II, L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2579284				Apollo Direct Lending - Perpetual Aggregator I, L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2534969				Apollo Direct Lending - Perpetual Aggregator (Unlevered) II, L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2597594				Apollo Direct Lending - Perpetual Aggregator (Unlevered) I, L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual Aggregator (Levered Overseas), L.P.	DE	NIA	Apollo Direct Lending - Perpetual (Levered Overseas) Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual Aggregator (Levered Overseas F), L.P.	DE	NIA	Apollo Direct Lending - Perpetual (Levered Overseas) Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual Aggregator (Levered Overseas Europe), L.P.	DE	NIA	Apollo Direct Lending - Perpetual (Levered Overseas) Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2527538				Apollo Direct Lending - Perpetual Aggregator (Levered Europe), L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Private Credit (E) Investment Holding (Unlevered) S.a r.l.	LUX	NIA	Apollo European Private Credit (E) Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Private Credit (E) Investment Holding (Levered) S.a r.l.	LUX	NIA	Apollo European Private Credit (E) Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ABF Lux Investment Holdings (L) S.a r.l.	LUX	NIA	Apollo ABF Lux Intermediate, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Violet Crown DOS SPV, LLC	DE	NIA	Apollo TPSF Violet Crown Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3290773				Apollo Investment Fund (A-B) XI, L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo FGC CDL GP, S.a r.l.	LUX	NIA	Apollo FGC CDL Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo FGC CDL European Holdings, S.a r.l.	LUX	NIA	Apollo FGC CDL, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1902147				Apollo FGC CDL Intermediate A (FC), SCSp	LUX	NIA	Apollo FGC CDL GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo GE Partners, L.P.	CYM	NIA	Apollo GE Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo GE Advisors, L.P.	CYM	NIA	Apollo GE Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo GE Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo NL ABF US Fund LP	CYM	NIA	Apollo NL ABF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo NL ABF Advisors GP, LLC	CYM	NIA	Apollo Asset-Backed Finance Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo NL ABF EURO Fund LP	CYM	NIA	Apollo NL ABF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Offshore Credit Fund (Unlevered) Aggregator A LP	CYM	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2733076				Apollo Offshore Credit Fund (Unlevered) LP	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2741239				Apollo Offshore Credit Fund (Unlevered) (FC) Ltd.	CYM	NIA	Apollo Offshore Credit Fund (Unlevered) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3053866				Apollo FGC CDL US Holdings A, L.P.	DE	NIA	Apollo FGC CDL Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1899766				Apollo Hyperion Fund, L.P.	CAN	NIA	Apollo Hyperion Advisors, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hyperion Advisors, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			41-2760968				Apollo FGC CDL US Holdings B, L.P.	DE	NIA	Apollo FGC CDL Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo FGC CDL Intermediate B (DC), LLC	DE	NIA	Apollo FGC CDL, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Private Markets (E) Intermediate Holdings SCSp	LUX	NIA	Apollo Global Private Markets (E) Aggregator GP S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hyperion Co-Investors, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2760388				Apollo FGC CDL, L.P.	DE	NIA	Apollo FGC CDL Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo FGC CDL Advisors, L.P.	DE	NIA	Apollo FGC CDL Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo FGC CDL Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Sports Capital Holdings GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Diversified Credit (E) Investment Holding S.a r.l.	LUX	NIA	Apollo Global Diversified Credit (E) Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4862251				Apollo Investment Fund XI (U), L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hostplus Credit GP, LLC (DELAWARE)	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hostplus Credit Advisors, L.P.	DE	NIA	Apollo Hostplus Credit GP, LLC (DELAWARE)	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1889213				Apollo Overseas Partners XI (U), L.P.	CYM	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4766637				Apollo Sports Capital OpCo, LLC	DE	NIA	Apollo Sports Capital (Overseas), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Intermediate (FC-T), L.P.	CYM	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator T, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Intermediate (DC-T), LLC	DE	NIA	Apollo ACT Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1901632				ATC Intermediate (FC-2), L.P.	CYM	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3003666				ATC Intermediate (DC-2), LLC	DE	NIA	Apollo ACT Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3027770				ATC Aggregator (D-1), L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3028567				ATC Aggregator (D-2), L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ARIS Zerega Avenue LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Loop Road, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS John Road, LLC	DE	NIA	ARIS Real Assets Holdco I, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Eames Street, LLC	DE	NIA	ARIS Real Assets Holdco I, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX III Depositor, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX Essential Retail Portfolio, DST	DE	NIA	AX Essential Retail Portfolio Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AX Essential Retail Portfolio Manager, LLC	DE	NIA	Apollo RE Exchange, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX Essential Retail Portfolio LeaseCo, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS 2025-FL16 LLC	DE	NIA	BDS 2025-FL16 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2366451				BDS 2025-FL16 Retention Holder LLC	DE	NIA	BDS V Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS George Road, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Council Road, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4990946				BDS IV TX Oakley Apartments LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4970744				BDS IV GA Woodland Falls LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3317846				BOZ II OM LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	90.000	AGM; M. Rowan; L. Black	NO	
			41-3317846				BOZ II OM LLC	DE	NIA	BOZ II IC, LLC	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
							BOZ II IC, LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							BWF III TX Glascow Trails LP	DE	NIA	BWF III Glascow Trails Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BWF III Glascow Trails Holdco LP	DE	NIA	BWF III Glascow Trails Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2398110				BNL KY 6350 Ladd Avenue LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2397151				BSE CA Multifamily LLC	DE	NIA	Bridge Solar Energy Multifamily Projects OpCo LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2442032				BLV II Production Avenue Co-Invest LLC	DE	NIA	BLV II Co-Invest W LP	Ownership	42.000	AGM; M. Rowan; L. Black	NO	
			41-2442032				BLV II Production Avenue Co-Invest LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Ownership	48.000	AGM; M. Rowan; L. Black	NO	
			41-2442032				BLV II Production Avenue Co-Invest LLC	DE	NIA	BLV II Master Co-Invest LP	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
			39-5122590				BOZ IV IC, LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-5120011				BOZ IV OM LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	90.000	AGM; M. Rowan; L. Black	NO	
			39-5120011				BOZ IV OM LLC	DE	NIA	BOZ IV IC, LLC	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
							BLV II Co-Invest W LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4916871				BMF V VA Misty Ridge LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-5060506				Bridge Debt Strategies Fund VI LP	DE	NIA	Bridge Debt Strategies Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-5061852				Bridge Debt Strategies Fund VI GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BSED I PE Partnership V LLC	DE	NIA	BSED I CI HoldCo III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2358238				BOZ VII-A QOZB LLC	DE	NIA	BOZ VII OM LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			41-2358238				BOZ VII-A QOZB LLC	DE	NIA	BOZ VII-A Holdings LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			39-5125445				BOZ VII-A Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VII LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2289770				BOZ VII OM LLC	DE	NIA	BOZ VII IC, LLC	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
			41-2289770				BOZ VII OM LLC	DE	NIA	Bridge Opportunity Zone Fund VII LP	Ownership	90.000	AGM; M. Rowan; L. Black	NO	
			39-5127165				BOZ VII IC, LLC	DE	NIA	Bridge Opportunity Zone Fund VII LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BLV II CA 24600 S Main Street LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4774766				BLV II CA 10681 Production Avenue LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Capteris Equipment Finance 2026-1, LLC	DE	NIA	Capteris Equipment Finance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Capteris Funding II, LLC	DE	NIA	Capteris, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							King NL Bidco B.V.	NLD	NIA	Kronos UK Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Cadma Asset Partners, L.P.	DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							OHC PY LBH, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings LP4 NE, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings LP4 NE (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings GP5 NE, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings GP5 NE (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							OHC Sorrento P3, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Riverside TH, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Helia HoldCo S.a r.l.	LUX	NIA	AP Helia Aggregator, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV European Debt Holdings Aggregator SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings X AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker X SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings VIII AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker VIII SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings VII AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker VII SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings IX AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker IX SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							European Credit Company Holdings Blocker X SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings Blocker VIII SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings Blocker VII SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings Blocker IX SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							OHC Solaeris, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tega MC SG Investments III Pte. Ltd.	SGP	NIA	Tega MC SG Investments II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tega MC SG Investments II Pte. Ltd.	SGP	NIA	Tega MC SG Investments I Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tega MC SG Investments I Pte. Ltd.	SGP	NIA	Tega MC SG Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tega MC SG Holdings Pte. Ltd.	SGP	NIA	Tega MC JV Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tega MC JV Holdings Pte. Ltd.	SGP	NIA	AP Jupiter HoldCo (SG) Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tega MC Global Holdings Pte. Ltd.	SGP	NIA	Tega MC SG Investments III Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Direct Origination Securitization (Lux) S.a r.l.	LUX	NIA	Direct Origination SPV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eliant Inventory Logistics II LLC	DE	NIA	Eliant Inventory Logistics LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco X SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco VIII SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco VII SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco VI SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco V SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco IX SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco IV SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco III SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings VI AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker VI SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings V AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker V SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings IV AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker IV SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings III AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker III SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings Blocker VI SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings Blocker V SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings Blocker IV SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings Blocker III SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Grizzly Credit Co-invest Holdings II, LLC	DE	NIA	Apollo Grizzly Bear Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings II Tundra S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker II SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings II AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker II SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC FS Cane Bay, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Aggregator SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco II SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco I SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							European Credit Company Holdings Blocker II SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PEP V OpCo LLC	DE	NIA	BSED I PE PARTNERSHIP V LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PEP IV OpCo LLC	DE	NIA	BSED I PE PARTNERSHIP IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company SCA SICAV-RAIF	LUX	NIA	European Credit Company GP S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PEP III OpCo LLC	DE	NIA	BSED I PE PARTNERSHIP III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1891935				CMA Optimum Limited	CYM	NIA	AP Crane Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Crimson Holdco, Ltd.	GBR	NIA	Crimson Topco, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Data Center Land Fund I GP, LLC	DE	NIA	AP Eagle Asset Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Delphinus TargetCo GmbH	DEU	NIA	AP Dolphin (Luxembourg) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Delphinus SubCo GmbH	DEU	NIA	Delphinus HoldCo GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Delphinus HoldCo GmbH	DEU	NIA	Delphinus TargetCo GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Phoenix HoldCo II DAC	IRL	NIA	Walkers Corporate Services (Ireland) Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							West Scarborough Solar 1, LLC	DE	NIA	Bridge Solar Energy Development IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4302635				Stanley Street Solar LLC	CT	NIA	Bridge Solar Energy Development IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2796723				PE Allagash LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							King French BidCo	FRA	NIA	Kronos UK Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Perennial Hallowell Solar LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PE Tucker Brook Solar LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AE Winada Drive, LLC	ME	NIA	Bridge Solar Energy Development IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							King German Bidco GmbH	DEU	NIA	King German Holdco GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							King Holdings GP, LLC	CYM	NIA	AP King Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2846338				PGS Management Holdco, LLC	DE	NIA	AP Edison Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Mortgage Holdco, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ABF Lux Intermediate, SCSp	LUX	NIA	Apollo Asset-Backed Finance Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ABF CRE Lux Aggregator, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ASC Holdings GP, S.a r.l.	LUX	NIA	Apollo Sports Capital (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Isar SCA, SICAV-RAIF	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Eagle Asset Management, L.P.	DE	NIA	AP Eagle Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIGCMP Account (G), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Eagle Investment Management, L.P.	DE	NIA	AP Eagle Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4552294				AP Eagle Funds Aggregator, L.P.	DE	NIA	AP Eagle Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Eagle Aggregator GP, LLC	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Kronos UK Holdco Limited	GBR	NIA	King Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-5071091				Apollo Aligned Alternatives IDF-L, LP	DE	NIA	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1885865				European Credit Company (Cayman), L.P.	CYM	NIA	European Credit Company GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Offshore Hybrid Credit Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA SPV XXV, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-5011510				AAA Offshore Hybrid Secondaries Strategy (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			39-4744920				AAA Offshore Hybrid Secondaries Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4962942				AAA Hybrid Secondaries Strategy (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-5024362				AAA Hybrid Secondaries Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives IDF Aggregator, LP	DE	NIA	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Offshore Hybrid SIG Strategy (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Offshore Hybrid SIG Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Offshore Hybrid Equity Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3097813				AAA Offshore Hybrid Equity Strategy (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4732813				AAA Offshore Hybrid Aggregator (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4732030				AAA Offshore Hybrid Aggregator (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Hybrid SIG Strategy (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Perennial Rattlesnake Solar LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PE Meadow Brook Solar LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3079305				Foxtrot Energy, LLC	ME	NIA	Bridge Solar Energy Development IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0889646				Foxglove Solar, LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Civic Center Solar LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3871639				BSED II Investor LLC	DE	NIA	Bridge Solar Energy Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3872401				BSED II HoldCo LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Multifamily Living Fund VI International LP	CYM	NIA	Bridge Multifamily Living Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4077073				Barren View Solar, LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Fund (Lux) Intermediate, SCSp	LUX	NIA	Apollo IG Replacement Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1478240				AE Farmington Falls, LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Hybrid SIG Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Hybrid Equity Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3964076				PEP II OpCo LLC	DE	NIA	BSED I PE Partnership II LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3908577				PEP I OpCo LLC	DE	NIA	BSED I PE Partnership I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3908375				BSED I PE Partnership II LLC	DE	NIA	BSED I CI Partnership I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3908165				BSED I PE Partnership I LLC	DE	NIA	BSED I PE HoldCo LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3872636				BSED I PE HoldCo LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3964262				BSED I CIP OpCo LLC	DE	NIA	BSED I CI Partnership I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3894879				BSED I CI Partnership I LLC	DE	NIA	BSED I CI HoldCo I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAIPL Lender, LLC	DE	NIA	Midcap Apollo Institutional Private Lending	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1888864				AP S3 Intermediate I (JST FC), L.P.	CYM	NIA	Apollo S3 JP Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4700676				Legacy on Parmer HoldCo, LP	DE	NIA	Legacy on Parmer HoldCo GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3910187				BSED I CI HoldCo I LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			39-3824321				Bridge Solar Energy Corp LLC	DE	NIA	Bridge Solar Energy Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ECC Holdings Limited	JEY	NIA	European Credit Company (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2498882				BMLF VI Investor Member LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4631505				BMLF Fund VI IC LP	DE	NIA	Bridge Multifamily Living Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BMLF VI REIT LLC	DE	NIA	Bridge Multifamily Living Fund VI International-R LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4750285				BLV II CA 18501 - 18591 San Jose Avenue LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4749694				BLV II CA 18305 - 18385 San Jose Avenue LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4575132				Bridge Multifamily Living VI Holdings LLC	DE	NIA	Bridge Multifamily Living Fund VI LP	Ownership	75.000	AGM; M. Rowan; L. Black	NO	
			39-4575132				Bridge Multifamily Living VI Holdings LLC	DE	NIA	Bridge Multifamily Living Fund VI International Master LP	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
			39-4565045				Bridge Multifamily Living Fund VI LP	DE	NIA	Bridge Multifamily Living Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4573486				Bridge Multifamily Living Fund VI International-R LP	DE	NIA	Bridge Multifamily Living Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4574210				Bridge Multifamily Living Fund VI International Master LP	DE	NIA	Bridge Multifamily Living Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3650315				Bridge Multifamily Living Fund VI GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4594857				Bridge Multifamily Living Fund VI General LP	DE	NIA	Bridge Multifamily Living Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4179891				BLP D2C Venture LLC	DE	NIA	BLP D2C Developer GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4181301				BLP D2C Manager LLC	DE	NIA	Bridge Logistics Properties Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4501502				BLP D2C Developer GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4529531				BDS V Unlevered Bond Partners LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3696244				BDS V Red Bridge LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4528699				BDS V Bond Investments 2 LLC	DE	NIA	BDS V Green Bridge LP	Ownership	55.950	AGM; M. Rowan; L. Black	NO	
			39-4528699				BDS V Bond Investments 2 LLC	DE	NIA	BDS V Investment Holdings LLC	Ownership	44.050	AGM; M. Rowan; L. Black	NO	
			39-4496314				BDS Q036 Holder LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4064152				BDS IV TX Forest Glen LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0826368				Bridge Solar Energy Development III LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3871914				Bridge Solar Energy Development II LLC	DE	NIA	BSED II HoldCo LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4549822				BNL CA 305 N Crescent Way LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4500488				BLV II Industrial Portfolio 5 Holdings LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3980022				BLV II Industrial Portfolio 4 Holdings LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4175504				BLV II Industrial Portfolio 3 Holdings LLC	DE	NIA	BLV II Co-Invest 3 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3863417				BLV II GA 201 Greenwood Court LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3862788				BLV II GA 150 Distribution Drive LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Falkor Midco Issuer Limited	GBR	NIA	AP Falkor Topco Issuer Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Falkor Topco Issuer Limited	GBR	NIA	AP S&I Manager, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Falkor Senior Issuer Limited	GBR	NIA	AP Falkor Midco Issuer Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Falkor Bidco Limited	GBR	NIA	AP Falkor Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Falkor Holdco Limited	GBR	NIA	AP Falkor Senior Issuer Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Horn Debt Holdings S.a r.l.	LUX	NIA	AP Horn Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Cadma Endeavour WarrantCo LLC	DE	NIA	Cadma Endeavour LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Cadma Endeavour LLC	DE	NIA	Cadma Capital Partners LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Securities Intermediate, L.P.	DE	NIA	Apollo Global Securities Intermediate GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Securities Intermediate GP, LLC	DE	NIA	Apollo Global Securities Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							King US Bidco, Inc.	DE	NIA	King Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							King Holdings III, L.P.	CYM	NIA	King Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Short Duration (KLT) Fund, L.P.	CYM	NIA	Apollo IG Short Duration (KLT) Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Short Duration (KLT) Advisors, LLC	CYM	NIA	Walkers Nominees Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1890675				Apollo Global Securities Holdings Limited	GBR	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4822280				AP Jaguar Holdings, LLC	DE	NIA	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4822280				AP Jaguar Holdings, LLC	DE	NIA	AIOF III Jaguar Aggregator, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4819548				AIOF III Jaguar Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4793616				AIOF III Jaguar Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1888954				AIOF III Jaguar (RPH FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4818968				AIOF III Jaguar (DC), LLC	DE	NIA	AIOF III Jaguar Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Crimson Topco, Ltd.	GBR	NIA	ASC Holdings, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Private Markets (E) Aggregator GP S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Private Markets (E) Holdings SCSp	LUX	NIA	Apollo Global Private Markets (E) Aggregator GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Diversified Credit (E) Aggregator GP S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Private Markets (E) Holdings SCSp	LUX	NIA	Apollo Global Private Markets (E) Aggregator GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Diversified Credit (E) Aggregator SCSp	LUX	NIA	Apollo Global Diversified Credit (E) Aggregator GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Private Credit (E) Aggregator SCSp	LUX	NIA	Apollo European Private Credit Fund GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894064				Apollo Direct Lending - Perpetual (Levered Overseas) Advisors, LLC	CYM	NIA	Walkers Fiduciary Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1893155				Apollo Direct Lending Fund - Perpetual (Levered Overseas), L.P.	CYM	NIA	Apollo Direct Lending - Perpetual (Levered Overseas) Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual Advisors, L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual Advisors (Overseas SLP), L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4258318				Apollo Direct Lending Fund - Perpetual (Levered), L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4258642				Apollo Direct Lending Fund - Perpetual (Unlevered Overseas), L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4258948				Apollo Direct Lending Fund - Perpetual (Unlevered TE), L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4259162				Apollo Direct Lending Fund - Perpetual (Unlevered), L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Enterprise Strategies (India) LLP	IND	NIA	Apollo Enterprise Strategies, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1887320				AP Sports Debt Holdings (FC), L.P.	CYM	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Phoenix Holdco Designated Activity Company	IRL	NIA	Walkers Global	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			39-4528698				Apollo Credit Strategies Absolute Return Fund Intermediate B (DC) II, L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Offshore-L Borrower, L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4568645				Apollo Credit Strategies Fund - Global Private Solutions, L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Loan Funding B II, LLC	DE	NIA	Apollo Credit Strategies Absolute Return Aggregator B II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1885842				Apollo CSAR - Global Private Solutions (FC), Ltd.	CYM	NIA	Apollo Credit Strategies Fund - Global Private Solutions, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1885854				Apollo CSAR - Global Private Solutions Aggregator, L.P.	CYM	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1885853				Apollo Credit Strategies Absolute Return Aggregator B II, L.P.	CYM	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Onshore-L Borrower, L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings IX, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings VIII, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings VII, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings VI, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings V, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings IV, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings III, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings II, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Hybrid FinCo Borrower, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			37-2198959				Apollo Infrastructure Opportunities III Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Eliant A&D LP	DE	NIA	Eliant A&D GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Eliant A&D GP LLC	DE	NIA	Eliant Investment Holdings, L.p.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Fund (US) Holdings, S.a r.l.	LUX	NIA	Apollo IG Replacement Fund (Lux) Intermediate, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Fund (UK) Holdings, S.a r.l.	LUX	NIA	Apollo IG Replacement Fund (Lux) Intermediate, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Fund (EU) Holdings, S.a r.l.	LUX	NIA	Apollo IG Replacement Fund (Lux) Intermediate, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hostplus Credit II Holdings III, L.P.	DE	NIA	Apollo Hostplus Credit GP, LLC (CAYMAN)	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hostplus Credit II Holdings II, L.P.	DE	NIA	Apollo Hostplus Credit GP, LLC (CAYMAN)	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hostplus Credit II Holdings I, L.P.	DE	NIA	Apollo Hostplus Credit GP, LLC (CAYMAN)	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4636846				AP EPF IV Intermediate Holdings (Edison DC), LLC	DE	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Holdings (DC-F 2026), LLC	DE	NIA	Apollo Aligned Alternatives, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust P	DE	NIA	ABF CONSUMER LOAN PURCHASER XVII, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust O	DE	NIA	ABF CONSUMER LOAN PURCHASER XVI, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust N	DE	NIA	ABF CONSUMER LOAN PURCHASER XV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust M	DE	NIA	ABF CONSUMER LOAN PURCHASER XIV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust L	DE	NIA	ABF CONSUMER LOAN PURCHASER XIII, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust K	DE	NIA	ABF CONSUMER LOAN PURCHASER XII, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust J	DE	NIA	ABF CONSUMER LOAN PURCHASER XI, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust I	DE	NIA	ABF CONSUMER LOAN PURCHASER X, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							ABF CONSUMER LOAN PURCHASER XVII, LLC	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF CONSUMER LOAN PURCHASER XVI, LLC	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF CONSUMER LOAN PURCHASER XV, LLC	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF CONSUMER LOAN PURCHASER XIV, LLC	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF CONSUMER LOAN PURCHASER XIII, LLC	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF CONSUMER LOAN PURCHASER XII, LLC	DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF CONSUMER LOAN PURCHASER XI, LLC	DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF CONSUMER LOAN PURCHASER X, LLC	DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Aegean Holdco Limited	GBR	NIA	Aegean Topco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEREC AssetCo II S.a r.l.	LUX	NIA	AEREC MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aegean Topco Limited	JEY	NIA	AP Aegean Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADLP European Investment Holdings, S.a r.l.	LUX	NIA	ADLP European Intermediate Holdings, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADLP European Intermediate Holdings, SCSp	LUX	NIA	AP Direct Lending Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AEREC MasterCo S.a r.l.	LUX	NIA	AEREC Holdings, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEREC AssetCo I S.a r.l.	LUX	NIA	AEREC MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADL Metric Holdings, LLC	DE	NIA	Apollo Direct Lending Metric Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1921790				AEREC Holdings, SCSp	LUX	NIA	Apollo European Real Estate Credit GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADL Metric Fund European Holdings, S.a r.l.	LUX	NIA	Apollo Direct Lending Metric Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADCF Beta SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADCF Alpha SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADC Offshore Fund Advisor, L.P.	CYM	NIA	Apollo Principal Holdings B GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1914526				ADLP HedgeCo (Cayman), LLC	CYM	NIA	Apollo Direct Lending Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADLP European HedgeCo, LLC	CYM	NIA	Apollo Direct Lending Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC Granite Holdings, LLC	DE	NIA	AIC Holdings 1-Z, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alpine SB 6 LLC	DE	NIA	BSH JV I Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alpine SB 5 LLC	DE	NIA	BSH JV I Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alpine SB 4 LLC	DE	NIA	BSH JV I Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alpine SB 3 LLC	DE	NIA	BSH JV I Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alpine SB 2 LLC	DE	NIA	BSH JV I Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alpine SB 1 LLC	DE	NIA	BSH JV I Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIGCMP Cayman Holdings, LLC	CYM	NIA	AIGCMP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 4 SMA (DIA FC) LLC	CYM	NIA	AMAPS 4 SMA (DIA) LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 4 SMA (DIA) LLC	DE	NIA	AMAPS 4 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 4 SMA (DIA DC) LLC	DE	NIA	AMAPS 4 SMA (DIA) LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 4 SMA (Lux), S.a r.l.	LUX	NIA	AMAPS 4 SMA (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 4 SMA (FC), L.P.	CYM	NIA	AMAPS 4 SMA (FC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1926769				AMAPS 4 SwapsCo LLC	CYM	NIA	AMAPS 4 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 4 SMA LLC	DE	NIA	AMAPS 4 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 4 SMA (FC) GP LLC	DE	NIA	AMAPS 4 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 4 SMA (DC) LLC	DE	NIA	AMAPS 4 SMA LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 4 LLC	DE	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 4 HoldCo, L.P.	DE	NIA	MAPS AssetCo GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 3 SMA (Lux), S.a r.l.	LUX	NIA	AMAPS 3 SMA (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Bosphorus Holdings, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AP CA XXXVIII, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXXVII, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXXVI, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXXIX, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XL, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXXII Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (UL) Epsilon SPV, LLC	DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (UL) Delta SPV, LLC	DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (L) Epsilon SPV, LLC	DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (L) Delta SPV, LLC	DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXXV, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXXIV, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Verve II-B Debt Holdings, LLC	DE	NIA	Apollo Investment Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3917102				AP CA XXXII Holdings, L.P.	DE	NIA	AP CA XXXII Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV Vivace Aggregator SCSp	LUX	NIA	Arius GBP II S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Pegasus Holdings, SCSp	LUX	NIA	AP Hercules GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Calibrate Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-4382639				AP EPF IV Holdings D VI, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4381943				AP EPF IV Holdings D V, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1918539				AP EPF IV Holdings C VI, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1918518				AP EPF IV Holdings C V, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Caspian Issuer LLC	CYM	NIA	AP HGA Manager LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Firenze Holdings, L.P.	DE	NIA	AP Firenze Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Firenze Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Gem Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Gamma 17, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Gamma 16, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4104693				AP Granite Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3841399				AP Hat Holdings II LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Gem Holdings, L.P.	DE	NIA	AP Gem Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4622810				AP Equity Solutions Holdings V-NP, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4556731				AP Equity Solutions Holdings II-NP, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4558823				AP Equity Solutions Holdings II-A-NP, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4557608				AP Equity Solutions Holdings I-A-NP, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Ignite Aggregator SCSp	LUX	NIA	Delius I S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4584325				AP Pour Holdings V, L.P.	DE	NIA	AP Pour Holdings V GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Pour Holdings V GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Pour Holdings IV, L.P.	DE	NIA	AP Pour Holdings IV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Pour Holdings IV GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-4584036				AP Pour Holdings III, L.P.	DE	NIA	Apollo Oasis Partners (Pour) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4583875				AP Pour Holdings II, L.P.	DE	NIA	AP Pour Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Pour Holdings II GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Overseer Cayman, LLC	CYM	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AP Kona Holdings GP, LLC	DE	NIA	AP HGA US Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Mercury Holdings LLC	DE	NIA	AP HGA US Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Symphony S.a r.l.	LUX	NIA	AP Symphony Holdings, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1919892				AP Railroad Holdings II, L.P.	CYM	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4326484				AP Sports Intermediate Holdings (DC), L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4315132				AP Sports Aggregator E, L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4315020				AP Sports Aggregator D, L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4314896				AP Sports Aggregator C, L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4314790				AP Sports Aggregator B, L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4314677				AP Sports Aggregator A, L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Rainbow Advisors, LLC	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VCI III Intermediate B, LLC	DE	NIA	AP VCI III Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VCI III GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP X Lumina GP II, LLC	CYM	NIA	AP X Lumina GP Holdco, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APM Infrastructure Lending, LLC	DE	NIA	APM IDC Holdings 4B, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VCI III Aggregator B, L.P.	DE	NIA	AP VCI III GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Lumina Holdco, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Lumina GP, LLC	CYM	NIA	AP X Lumina GP Holdco, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Lumina GP Holdco, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Verve II Manager LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3813552				AP VCI II Aggregator A, L.P.	DE	NIA	AP VCI II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VCI II GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VCI II Intermediate B, LLC	DE	NIA	AP VCI II Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3813675				AP VCI II Aggregator B, L.P.	DE	NIA	AP VCI II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			37-2221320				AP VCI III Aggregator A, L.P.	DE	NIA	AP VCI III GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APOLLO ABF RNF 2 LP	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (FC-F 2026-II), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (FC-F 2026-I), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo CSAR - Global Private Solutions Aggregator II, L.P.	CYM	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4583558				APO Mission Co-Invest (Pour), L.P.	DE	NIA	APO Mission Co-Invest (Pour) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APO Mission Co-Invest (Pour) GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Equity Partners Offshore Fund (Lux), SCSp	LUX	NIA	Apollo Equity Partners Offshore (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Diversified Credit Offshore Fund, L.P.	CYM	NIA	ADC Offshore Fund Advisor, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3842186				Apollo ACT Capital EBF, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3842434				Apollo ACT Capital EBF Overseas I, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Equity Partners Offshore (Lux) GP, S.a r.l.	LUX	NIA	Apollo Equity Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3752541				Apollo Accord VII Aggregator C, L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance Lending Partners 1, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3720661				APOLLO ABF RNF 1 LP	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-5079576				Apollo Investment Fund XI (U) F-Feeder, L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Hostplus Credit II Holdings IV, L.P.	DE	NIA	Apollo Hostplus Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hyperion Fund (Lux), S.a r.l.	LUX	NIA	Apollo Hyperion Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-4433428				Apollo Investment Fund XI (B), L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4433786				Apollo Investment Fund XI (B) F-Feeder, L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Real Estate Credit Advisors SLP, L.P.	DE	NIA	Apollo European Real Estate Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Real Estate Credit Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1921821				Apollo European Real Estate Credit GP, S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1921841				Apollo European Real Estate Credit Fund, SCSp	LUX	NIA	Apollo European Real Estate Credit GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Manufactured Housing Property Fund GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3749665				Apollo Golden Bear Credit Fund, L.P.	DE	NIA	Apollo Grizzly Bear Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1908543				Apollo NL ABF EURO Holdings S.a r.l.	LUX	NIA	Apollo NL ABF EURO Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3441943				Apollo Investment Fund XI F-Feeder, L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners XI (U) F-Feeder, L.P.	CYM	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Oasis Partners (Pour), L.P.	CYM	NIA	Apollo Oasis Partners (Pour) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4745605				Apollo Sports Capital Co-Investors (B), L.P.	DE	NIA	Apollo Sports Capital Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4744630				Apollo Sports Capital Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Raven Fund Holdings (Lux), S.a r.l.	LUX	NIA	Apollo Raven Fund Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Oasis Partners (Pour) GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-4462727				Apollo Raven Fund, L.P.	DE	NIA	Apollo Raven Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Raven Fund Holdings, LLC	DE	NIA	Apollo Raven Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Raven Advisors, L.P.	CYM	NIA	Apollo Raven Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Raven Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TPSF Violet Crown Partnership, L.P. - FoF	DE	NIA	Apollo TPSF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4342952				Apollo Sports Capital Holdings (Onshore), L.P.	DE	NIA	Apollo Sports Capital Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4342798				Apollo Sports Capital (Onshore), L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners XI F-Feeder, L.P.	CYM	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3467377				Apollo Overseas Partners (Delaware 892) XI F-Feeder, L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BDS VI Green Bridge LP	DE	NIA	Bridge Debt Strategies Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Funding Vehicle 2, L.P.	CYM	NIA	Athora Funding Vehicle 2 GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Funding Vehicle 2 GP, LLC	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Funding Vehicle 1, L.P.	CYM	NIA	Athora Funding Vehicle 1 GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Funding Vehicle 1 GP, LLC	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							BNL PA 4300 South 26th Street LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Cajon Blvd, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS IV GA Glen at Lanier LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Midland Court, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bald Eagle Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BMF V North Dallas HoldCo LP	DE	NIA	BMF V North Dallas HoldCo GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							BMF V North Dallas HoldCo GP LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BMF V Essence PropCo GP LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BMF V Allure PropCo GP LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Debt Strategies Fund VI-R LP	DE	NIA	Bridge Debt Strategies Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Exchange Holdings LLC	DE	NIA	Bridge Exchange TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Exchange TRS LLC	DE	NIA	BIGi REIT OP LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1924962				Bridge Debt Strategies Fund VI International LP	CYM	NIA	Bridge Debt Strategies Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3722129				Bridge Seniors Housing JV III, LP	DE	NIA	Bridge Seniors Housing JV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3721706				Bridge Seniors Housing JV II, LP	DE	NIA	Bridge Seniors Housing JV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CIH Midco Limited	GBR	NIA	AP Pegasus TopCo Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CIH Bidco Limited	GBR	NIA	CIH Midco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Pegasus TopCo Limited	JEY	NIA	AP Pegasus Holdings, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Crane Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Colorado US Bidco LLC	DE	NIA	Colorado ParentCo Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Colorado ParentCo Limited	GBR	NIA	Third Party	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Chestnut Ridge Lux Holdings S.a r.l.	LUX	NIA	Chestnut Ridge Intermediate A Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1922219				Chestnut Ridge, L.P.	CYM	NIA	Chestnut Ridge GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1922213				Chestnut Ridge Intermediate, L.P.	CYM	NIA	Chestnut Ridge Intermediate GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1922210				Chestnut Ridge Intermediate Holdings, L.P.	CYM	NIA	Chestnut Ridge Holdings GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Chestnut Ridge Intermediate GP LLC	CYM	NIA	Chestnut Ridge Holdings GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Chestnut Ridge Holdings GP LLC	CYM	NIA	Redding Ridge Chestnut GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Chestnut Ridge GP LLC	CYM	NIA	Chestnut Ridge Intermediate GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-4652421				Chestnut Ridge Holdings, L.P.	DE	NIA	Chestnut Ridge Holdings GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CRDTX SPV II, LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC RM, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Leisure Lane, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Management S.a r.l.	LUX	NIA	ECC Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eliant Inventory Solutions III LLC	DE	NIA	Eliant Trade Finance LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eliant Inventory Solutions Bavaria LLC	DE	NIA	Eliant Inventory Solutions III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Reed Bidco Limited	GBR	NIA	ACSMF (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Blind Brook TH, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eliant Inventory Solutions II LLC	DE	NIA	Eliant Trade Finance LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 8 LP	DE	NIA	PK ALIFT LOAN FUNDING 8 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 8 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2787055				Acton Solar LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Colorado FR Bidco SAS	FRA	NIA	Colorado ParentCo Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Iverson Holdings LLC	DE	NIA	AP HGA Manager LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ARIS Real Assets Holdco II, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BIGi REIT Merger Sub LLC	DE	NIA	Bridge Investment Group Industrial Real Estate Income Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0688714				PE Thompson Brook Solar LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2829602				PE Rubrum LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3716348				PE Dingley Brook Solar LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2833619				PE Bracken LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Caledonia Generating, LLC	DE	NIA	MEP-III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2403064				Legacy on Parmer Owner, LP	DE	NIA	Legacy on Parmer HoldCo GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Helia TopCo	FRA	NIA	Helia HoldCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Helia InvestCo 2	FRA	NIA	Helia HoldCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Helia InvestCo 1	FRA	NIA	Helia HoldCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Helia BidCo	FRA	NIA	Helia MidCo 2	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADCF Offshore Holdings LLC	CYM	NIA	Apollo Diversified Credit Fund	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3004695				Bridge Seniors Housing Feeder, LP	DE	NIA	Bridge Seniors Housing JV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2924657				Bridge Seniors Housing JV, LP	DE	NIA	Bridge Seniors Housing JV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Crane Co-Invest, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Helia MidCo 1	FRA	NIA	Helia TopCo	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							King German Holdco GmbH	DEU	NIA	Kronos UK Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Helia MidCo 2	FRA	NIA	Helia MidCo 1	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BOZ High Point Owner, LLC	DE	NIA	BOZ High Point Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BOZ High Point Holdings, LLC	DE	NIA	BOZ III-V Holdings LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
							BOZ High Point Holdings, LLC	DE	NIA	BOZ III OM LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
							BLP Asset Management LLC	DE	NIA	Bridge Logistics Properties Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BMF V WA Ridge & Shores LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BWF III Glascow Trails Holdco GP LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BLV II GA 1755 Founders Parkway LLC	DE	NIA	BLV II Co-Invest 3 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA CP Aggregator GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI-C, LLC	DE	NIA	ABF Residential Loan Sub-Aggregator VI, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADL Metric Holdings II, LLC	DE	NIA	Apollo Direct Lending Metric Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADLP European Intermediate Holdings (Levered Overseas), SCSp	LUX	NIA	AP Direct Lending Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADLP European Intermediate Holdings (Levered), SCSp	LUX	NIA	AP Direct Lending Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADLP Intermediate Holdings (Levered Overseas Non-AB) GP, LLC	CYM	NIA	Apollo Direct Lending Fund - Perpetual (Levered Overseas), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADLP Intermediate Holdings (Levered Overseas) GP, LLC	CYM	NIA	Apollo Direct Lending Fund - Perpetual (Levered Overseas), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AEREC AssetCo III S.a r.l.	LUX	NIA	AEREC MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2803521				AHVF III (AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2803737				AHVF III (TE AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2727846				AIOF III Credit Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 5 HoldCo, L.P.	DE	NIA	MAPS AssetCo GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 5 LLC	DE	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 5 SMA (DC) LLC	DE	NIA	AMAPS 5 SMA LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 5 SMA (FC) GP LLC	DE	NIA	AMAPS 5 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 5 SMA (FC), L.P.	CYM	NIA	AMAPS 5 SMA (FC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 5 SMA (Lux), S.a r.l.	LUX	NIA	AMAPS 5 SMA (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 5 SMA LLC	DE	NIA	AMAPS 5 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1944087				AMAPS 5 SwapsCo LLC	CYM	NIA	AMAPS 5 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Alpage Holdings, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP II (L) Eta SPV, LLC	DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (L) Zeta SPV, LLC	DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (UL) Eta SPV, LLC	DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (UL) Zeta SPV, LLC	DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2238757				AP Aggregator E-Bombers (P), L.P.	DE	NIA	AP Bombers GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2237833				AP Aggregator E-Bombers, L.P.	DE	NIA	AP Bombers GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AP Ant GP, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Bedrock LLC	DE	NIA	Eliant Trade Finance LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2263080				AP Bombers Co-Invest (P), L.P.	DE	NIA	AP Bombers GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2267716				AP Bombers Co-Invest, L.P.	DE	NIA	AP Bombers GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Bombers GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Compute Financing 2026 Class A-1 Holdings LLC	DE	NIA	AP HGA US Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Compute Financing 2026 Class A-2 Holdings LLC	DE	NIA	AP HGA US Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Compute Financing 2026 Class B Holdings LLC	DE	NIA	AP HGA US Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2675326				AP Credit Solutions Holdings (AIV-2) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2602247				AP EPF IV Holdings D VII, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV Pegasus Aggregator SCSp	LUX	NIA	AP EPF IV GP (Euro) S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Emerald (Luxembourg) S.a r.l.	LUX	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2375487				AP Emma Holdings, L.P.	DE	NIA	AP X Emma Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Holdings II-B, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Gamma 20, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Gamma 21, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Gamma 22, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Gamma 23, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Gamma 24, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1942310				AP Lumina Holdings, L.P.	CYM	NIA	AP X Lumina Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Maverick Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Pegasus Co-Invest Borrower, L.P.	CYM	NIA	AIOF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Railroad Holdings III, L.P.	CYM	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Redwood Holdings LLC	DE	NIA	AP HGA US Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP SREAP II Holdings, LLC	DE	NIA	ATC Aggregator T, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Sonic Holdings LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2267262				AP Sports Aggregator E-Velocity, L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2264349				AP Sports Intermediate Holdings Velocity (DC), L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Titan Holdings (ACCRD), LLC	DE	NIA	Apollo Accord+ Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-3230494				AP Vanderbilt Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Verve II-B Borrower, LLC	DE	NIA	AP Verve II-B Debt Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2138301				AP Verve II-B TopCo, LLC	DE	NIA	AP VERVE II-B TOPCO MANAGER LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2608706				AP X Ant Holdings, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2881104				AP X Emma Aggregator, L.P.	DE	NIA	AP X Emma Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Emma Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Lumina Holdings GP, LLC	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APH Sliders Holdings, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Aligned Alternatives Advisors ABL (Offshore), LLC	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives Advisors ABL (Onshore), LLC	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo CSAR Fund Intermediate B (DC)(Non-Sec), LLC	DE	NIA	Apollo Credit Strategies Absolute Return (Non-Sec), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo CSAR Intermediate A (FC)(Non-Sec), LLC	CYM	NIA	Apollo Credit Strategies Absolute Return (Non-Sec), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors XI (B-L), L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors XI (C-L), L.P.	CYM	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors XI (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return (Non-Sec), L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Advisors (Lux) GP, S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Aggregator A (Non-Sec), L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Aggregator A (S), L.P.	CYM	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Aggregator B (Non-Sec), L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Aggregator C (Non-Sec), L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Fund (Lux), SCSp	LUX	NIA	Apollo Credit Strategies Absolute Return Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2052962				Apollo Credit Strategies Absolute Return Fund Holdings B II, L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2052409				Apollo Credit Strategies Absolute Return Fund Holdings B, L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Fund Intermediate A (FC) (S), Ltd.	CYM	NIA	Walkers Nominees Limited	Other	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Lux Borrower, L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Parallel (A), L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual (Non-AB) SPV, LLC	DE	NIA	Apollo Direct Lending Fund - Perpetual (Levered), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual Aggregator (Levered Overseas Non-AB) SPV, L.P.	DE	NIA	ADLP Intermediate Holdings (Levered Overseas Non-AB) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual SPV I, LLC	DE	NIA	Apollo Direct Lending Fund - Perpetual (Levered), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Advisors III GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Advisors III, L.P.	DE	NIA	Apollo Direct Lending Advisors III GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Fund III (Levered AIV), L.P.	DE	NIA	Apollo Direct Lending Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Fund III (Levered), L.P.	DE	NIA	Apollo Direct Lending Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Fund III (Unlevered AIV), L.P.	DE	NIA	Apollo Direct Lending Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Fund III (Unlevered), L.P.	DE	NIA	Apollo Direct Lending Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo GE Partners Fund (Lux), S.a r.l.	LUX	NIA	Apollo GE Partners, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			42-2805054				Apollo GPFS Aggregator (H), L.P.	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-1973152				Apollo IG Core Replacement Aggregator A(S), L.P.	DE	NIA	Apollo IG Core Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-1972622				Apollo IG Core Replacement Aggregator B(S), L.P.	DE	NIA	Apollo IG Core Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1933346				Apollo IG Core Replacement Intermediate A(S), SPC	CYM	NIA	Apollo IG Core Replacement, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-1974124				Apollo IG Core Replacement Intermediate B(S), LLC	DE	NIA	Apollo IG Core Replacement, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Core Replacement Lux Holdings (S), S.a r.l.	LUX	NIA	Apollo IG Core Replacement Aggregator A(S), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Core Replacement SwapsCo (Non-Sec), LLC	CYM	NIA	Apollo IG Replacement Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Core Replacement SwapsCo, LLC	CYM	NIA	Apollo IG Replacement Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Advisors (Lux Non-Sec) GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Advisors (Lux Non-Sec), L.P.	CYM	NIA	Apollo IG Replacement Advisors (Lux Non-Sec) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Fund (Lux Non-Sec), L.P.	DE	NIA	Apollo IG Replacement Advisors (Lux Non-Sec), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Fund (S) Holdings, S.a r.l.	LUX	NIA	Apollo IG Replacement Fund (Lux) Intermediate, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2028884				Apollo IGRF Lux Intermediate B(S) (DC) LLC	DE	NIA	Apollo IG Replacement Fund (Lux) Master, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Institutional Intermediation Services LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-1957032				Apollo Investment Fund XI (M) F, L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-1957439				Apollo Investment Fund XI (M), L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Fund XI FFF, L.P.	DE	NIA	FFF Advisors XI, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo MH Property Blocker A (FC), L.P.	CYM	NIA	Apollo Manufactured Housing Property Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo MH Property Blocker B (FC), L.P.	CYM	NIA	Apollo Manufactured Housing Property Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo MH Property Blocker C (DC), LLC	DE	NIA	Apollo Manufactured Housing Property Fund (TE), L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo MH Property Blocker C (DC), LLC	DE	NIA	Apollo Manufactured Housing Property Fund (892), L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo MH Property Blocker C (DC), LLC	DE	NIA	Apollo MH Property Blocker B (FC), L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			42-3034131				Apollo MH Property Corporate Holdings, L.P.	DE	NIA	Apollo Manufactured Housing Property Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-3288359				Apollo MH Property Corporate Intermediate, L.P.	DE	NIA	Apollo Manufactured Housing Property Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-3326744				Apollo MH Property Intermediate, L.P.	DE	NIA	Apollo Manufactured Housing Property Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-3289253				Apollo MH Property PT Holdings, L.P.	DE	NIA	Apollo Manufactured Housing Property Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-3289879				Apollo MH Property PT Intermediate, L.P.	DE	NIA	Apollo Manufactured Housing Property Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2986082				Apollo MH Property Parent, L.P.	DE	NIA	Apollo Manufactured Housing Property Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-3034695				Apollo MH Property REIT Holdings, L.P.	DE	NIA	Apollo Manufactured Housing Property Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo MH Property REIT, LLC	DE	NIA	Apollo MH Property REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-3286563				Apollo Manufactured Housing Management Aggregator, L.P.	DE	NIA	Apollo Manufactured Housing Property Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Multi Asset Credit Replacement (Cayman), L.P.	CYM	NIA	Apollo MAC Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Co-Investors XI (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (Lux) XI F-Feeder, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1932937				Apollo Overseas Partners XI (M) F, L.P.	CYM	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1932942				Apollo Overseas Partners XI (M), L.P.	CYM	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2676389				Apollo S3 Credit Solutions Fund II (AIV-2), L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2675590				Apollo Secondaries Aggregator V, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2675920				Apollo Secondaries Aggregator VI, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TPSF Pre-Deployment SPV, L.P.	DE	NIA	Apollo TPSF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Trillium Co-Investors, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Vantage Credit Opportunities Advisors GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Vantage Credit Opportunities Advisors, L.P.	CYM	NIA	Apollo Vantage Credit Opportunities Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Vantage Credit Opportunities Aggregator, L.P.	CYM	NIA	Apollo Vantage Credit Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Vantage Credit Opportunities Fund, L.P.	CYM	NIA	Apollo Vantage Credit Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Vantage Credit Opportunities Intermediate, LLC	CYM	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Masons, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Mesa, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Scripps Ranch, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS South Crismon Road, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX Diversified Retail Portfolio Leaseco, LLC	DE	NIA	AX IV Upstream JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX Diversified Retail Portfolio, DST	DE	NIA	AX IV Depositor, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AX IV Depositor, LLC	DE	NIA	AX IV Upstream JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2016390				AX IV Upstream JV LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Axia Capital Solutions LLC	DE	NIA	Apollo Enterprise Strategies, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-3130338				BCVD2R Reserve Rancho Belago Holdings LLC	DE	NIA	Bridge Multifamily CV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS IV AL Cadence at Bluff Park LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS IV AZ Bronte Portfolio LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS IV REIT TRS Holdings 1 LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS IV TX Athena Apartments LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS IV TX Creekside Apartments LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2795551				BDS IV TX Sagamore Apartments LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS IV TX Sofia Apartments LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS IV TX Wythe Apartments LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS VI Bond Investments LLC	DE	NIA	BDS VI Investment Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS VI International Blocker LP	CYM	NIA	Bridge Debt Strategies Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BDS VI Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund VI LP	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							BDS VI Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund VI International Master LP	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							BDS VI Mortgage Capital M LLC	DE	NIA	BDS VI REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							BDS VI Mortgage Capital W LLC	DE	NIA	BDS VI REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS VI REIT LLC	DE	NIA	BDS VI Green Bridge LP	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							BDS VI REIT LLC	DE	NIA	BDS VI Investment Holdings LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							BIGX I KY 6350 Ladd Avenue DST	DE	NIA	The Corporation Trust Company	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BIGX I KY 6350 Ladd Avenue Manager LLC	DE	NIA	BIGX I Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BIGX I Manager LLC	DE	NIA	Bridge Net Lease Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BIGX I OH 180 Kenmore Blvd DST	DE	NIA	The Corporation Trust Company	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BIGX I OH 180 Kenmore Blvd Manager LLC	DE	NIA	BIGX I Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BIGX I Parent DST	DE	NIA	BIGX Depositor LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BIGX Master Lessee Holdings LLC	DE	NIA	BIGi REIT OP LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BLP D2C CA District at Jurupa Valley LLC	DE	NIA	BLP D2C Venture LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BMF IV Ashlar PropCo GP LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BMF IV Chapel Hill PropCo GP LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BMF IV HoldCo GP LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BMF IV Holdco LP	DE	NIA	BMF IV HoldCo GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BMF V Deer Run PropCo GP LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BMF V HoldCo GP LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BMF V Oakbend PropCo GP LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BOZ VII-B Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VII LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-3030469				BOZ VII-B QOZB LLC	DE	NIA	BOZ VII-B Holdings LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			42-3030469				BOZ VII-B QOZB LLC	DE	NIA	BOZ VII OM LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
							Bridge WF Waverley Place Holdco LLC	DE	NIA	Bridge Workforce Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eagle Chicago Holdings, LLC	DE	NIA	AP Eagle Vertical Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eagle ORDC1, LLC	DE	NIA	Eagle Chicago Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eagle ORDC2, LLC	DE	NIA	Eagle Chicago Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eagle ORDC3, LLC	DE	NIA	Eagle Chicago Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eliant Inventory Solutions IV LLC	DE	NIA	Eliant Trade Finance LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings U CRE-C (L) Assetco I S.a r.l.	LUX	NIA	European Credit Company U Master HoldCo I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings U CRE-C (L) Assetco II S.a r.l.	LUX	NIA	European Credit Company U Master HoldCo I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings U CRE-C (UL) S.a r.l.	LUX	NIA	European Credit Company U Master HoldCo I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							FFF Advisors XI, LLC	DE	NIA	Apollo Advisors XI, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Heather Hotels Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC H&H, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC HV, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Lennar Pool IV, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Lennar Pool V, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC SF Kirby, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Stagecreek Estates, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Sunburst, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Sunset, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC TV, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OLYM HC Management Co. LLC	DE	NIA	Olympus Housing Capital LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ocelot Finance, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT PLANES 10 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT PLANES 10 LP	DE	NIA	PK ALIFT PLANES 10 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1938529				AIOF III AIV III (RPH FC Lux), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Gold Coast Flats LLC	IL	NIA	BDS IV IL The Clark LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APO Mexico Company, S. de R.L. de C.V.	MEX	NIA	AP HGA Manager LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
							APO Mexico Company, S. de R.L. de C.V.	MEX	NIA	AP HGA US Manager LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
							APO Mexico Company SI, S.A.P.I de C.V.	MEX	NIA	APO Mexico Company, S. de R.L. de C.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Bridgeview, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM Infrastructure Lending S.a r.l.	LUX	NIA	APM Infrastructure Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Wynwood Haus, LLC	FL	NIA	Wynwood Haus JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator (D-1) Borrower, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator (D-2) Borrower, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator T Borrower, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Real Estate Partners AB GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Nicosia S.a r.l.	LUX	NIA	AP Nicosia Aggregator, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Colorado Midco 1 Limited	JEY	NIA	Colorado Midco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Colorado Midco 2 Limited	JEY	NIA	Colorado Midco 1 Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Colorado Midco Limited	JEY	NIA	Colorado Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Colorado Holdco Limited	JEY	NIA	Colorado Topco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Colorado Topco Limited	JEY	NIA	AP Colorado Aggregator, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Virtus Power Holdings, LLC	DE	NIA	Apollo ACT Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Shika Holdings, LLC	DE	NIA	Apollo ACT Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APO Mexico Company IG, S. de R.L. de C.V.	MEX	NIA	APO Mexico Company, S. de R.L. de C.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Nicosia Aggregator, SCSp	LUX	NIA	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Auburn Solar, LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Columbia Falls Energy, LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-5153568				BLV II Brooklyn Holdings 2 LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-5221513				BLV II Brooklyn Holdings 3 LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-5221966				BLV II Brooklyn Holdings 4 LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-5222360				BLV II Brooklyn Holdings 5 LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-5152741				BLV II Brooklyn Holdings 1 LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-5339475				Bridge Debt Strategies Fund VI International Master LP	DE	NIA	Bridge Debt Strategies Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-5229044				BDS 2026-FL17 Retention Holder LLC	DE	NIA	BDS V Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1548384				SR Commerce Solar LLC	DE	NIA	Bridge Solar Energy Development IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Magnolia APS L.P.	CYM	NIA	Apollo Magnolia GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Magnolia GP LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2554028				Apollo Offshore Credit Fund (Unlevered) Aggregator B LP	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2580595				Apollo Offshore Credit Fund (Unlevered) (DC) LLC	DE	NIA	Apollo Offshore Credit Fund (Unlevered) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1939230				Apollo Offshore Credit Fund (Levered) (FC) Ltd.	CYM	NIA	Apollo Offshore Credit Fund (Levered) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2554156				Apollo Offshore Credit Fund (Levered) (DC) LLC	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company U Master HoldCo I S.a r.l.	LUX	NIA	European Credit Company U Midco I SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company U Midco I SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings U ABF Assetco I S.a r.l.	LUX	NIA	European Credit Company U Master HoldCo I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			42-2580729				Apollo Offshore Credit Fund (Levered) LP	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-2555284				Apollo Credit Fund (Levered) Aggregator B LP	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Curo Bidco Limited	CYM	NIA	Apollo Credit Strategies Absolute Return Aggregator A, L.P.	Ownership	64.000	AGM; M. Rowan; L. Black	NO	
							Curo Bidco Limited	CYM	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	36.000	AGM; M. Rowan; L. Black	NO	
							Aqua Finance Grantor Trust 2026-A	DE	NIA	Aqua Finance Issuer Trust 2026-A	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Aqua Finance Issuer Trust 2026-A	DE	NIA	Wilmington Trust, National Association	Other	0.000	AGM; M. Rowan; L. Black	NO	
							Aqua Finance Issuer Trust 2025-B	DE	NIA	Wilmington Trust, National Association	Other	0.000	AGM; M. Rowan; L. Black	NO	
							ABMML (L) Facility SPV, LLC	DE	NIA	Apollo Broad Middle Markets Lending Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3522860				Apollo Advisors XI, L.P.	DE	NIA	Apollo Capital Management XI, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3583692				A-A Mortgage Investor, LLC	DE	NIA	A-A Mortgage Holdco, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA SPV XXVI, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA SPV XXIX, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA SPV XXVIII, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA SPV XXVII, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4238902				A-A Inspire MH SMA, L.P.	DE	NIA	Apollo Manufactured Housing Property Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1956072				ACTE II Neptune (RPH FC Lux), L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1956246				ACTE II Retail-E Neptune (RPH FC Lux), L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-3953319				ACTE II Neptune (DC), LLC	DE	NIA	ACTE II Neptune Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-3956845				ACTE II Neptune Intermediate Holdings, L.P.	DE	NIA	Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADL III European Intermediate Holdings (UL Lux), SCSp	LUX	NIA	Apollo Direct Lending III Advisors GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADL III European Intermediate Holdings (UL), SCSp	LUX	NIA	Apollo Direct Lending III Advisors GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADL III European Intermediate Holdings (L), SCSp	LUX	NIA	Apollo Direct Lending III Advisors GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADL III European Fund SCA SICAV-RAIF - Unlevered Lux Compartment	LUX	NIA	Apollo Direct Lending III Advisors GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADL III European Fund SCA SICAV-RAIF - Levered Compartment	LUX	NIA	Apollo Direct Lending III Advisors GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADL III European Fund SCA SICAV-RAIF - Unlevered Compartment	LUX	NIA	Apollo Direct Lending III Advisors GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4339994				ADL II ASSET Aggregator, L.P.	DE	NIA	Apollo Direct Lending Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADL III Investment Holdings (UL DC), LLC	DE	NIA	ADL III Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADL III Investment Holdings (L DC), LLC	DE	NIA	ADL III Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADL III Investment Holdings (L), LLC	DE	NIA	ADL III Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADL III Holdings (UL), LLC	DE	NIA	ADL III Intermediate Holdings (DC I), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADL III Holdings (L), LLC	DE	NIA	ADL III Intermediate Holdings (DC I), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-4376684				ADL III Intermediate Holdings (DC I), LLC	DE	NIA	Apollo Direct Lending Fund III (Levered AIV), L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			42-4376684				ADL III Intermediate Holdings (DC I), LLC	DE	NIA	Apollo Direct Lending Fund III (UnLevered AIV), L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - Kittle Portfolio, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - 700NMA, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC Ironman Holdings - Z (Lux), SCSp	LUX	NIA	Apollo Infrastructure Company GP (Lux) SARL	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIC Neptune Holdings, LLC	DE	NIA	AIC Holdings 1-Y, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-3981153				AIC Holdings 1-X, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-3981153				AIC Holdings 1-X, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series II	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1966672				AMAPS 6 SwapsCo LLC	CYM	NIA	AMAPS 6 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1966713				AMAPS 6 SMA (FC), L.P.	CYM	NIA	AMAPS 6 SMA (FC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 10 SMA (FC), L.P.	CYM	NIA	AMAPS 10 SMA (FC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 10 SMA (DC) LLC	DE	NIA	AMAPS Warehouse Holdings (B) LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 10 SMA (FC) GP LLC	DE	NIA	AMAPS Warehouse Holdings (A) LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 7 SwapsCo LLC	CYM	NIA	AMAPS 7 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 7 SMA (FC), L.P.	CYM	NIA	AMAPS 7 SMA (FC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			43-2149082				AMAPS 7 SMA (DC) LLC	DE	NIA	AMAPS 7 SMA LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 7 SMA (FC) GP LLC	DE	NIA	AMAPS 7 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 7 SMA LLC	DE	NIA	AMAPS 7 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 7 LLC	DE	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 7 HOLDCO, L.P.	DE	NIA	MAPS AssetCo GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 8 SMA (FC), L.P.	CYM	NIA	AMAPS 8 SMA (FC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 9 SMA (FC), L.P.	CYM	NIA	AMAPS 9 SMA (FC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 8 SMA (DC) LLC	DE	NIA	AMAPS Warehouse Holdings (B) LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 9 SMA (DC) LLC	DE	NIA	AMAPS Warehouse Holdings (B) LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 8 SMA (FC) GP LLC	DE	NIA	AMAPS Warehouse Holdings (A) LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 9 SMA (FC) GP LLC	DE	NIA	AMAPS Warehouse Holdings (A) LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-4037855				AMAPS Warehouse Holdings (B) LLC	DE	NIA	Redding Ridge Investments Subsidiary LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-4036995				AMAPS Warehouse Holdings (A) LLC	DE	NIA	RRI Subsidiary Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1971662				AOP XI (F Intermediate FC), L.P.	CYM	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-5073927				AOP XI (F INTERMEDIATE DC), LLC	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Big Iron Holdings LLC	DE	NIA	AP HGA US Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Big Sky B LLC	DE	NIA	AP HGA US Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Big Sky A-2 LLC	DE	NIA	AP HGA US Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-4145892				ANRP III (MVRK) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4145892				ANRP III (MVRK) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4146335				ANRP III MVRK (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4106894				AP Bombers CO-Invest (D), L.P.	DE	NIA	AP Bombers VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Eagle Co-Invest GP, LLC	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Eagle Co-Invest, L.P.	CYM	NIA	AP Eagle Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Eagle Aggregator, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4720323				AP Enterprise Holdings SPV-P, L.P.	DE	NIA	AP Enterprise Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4158784				AP Enterprise Co-Invest (B), L.P.	DE	NIA	AP Enterprise Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4159472				AP Enterprise Co-Invest (UB), L.P.	DE	NIA	AP Enterprise Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4134283				AP Enterprise Co-Invest OP, L.P.	DE	NIA	AP Enterprise Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4134655				AP Enterprise Co-Invest C, L.P.	DE	NIA	AP Enterprise Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			42-4057723				AP Enterprise Holdings OPB, L.P.	DE	NIA	AP Enterprise Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4063135				AP Enterprise Holdings C, L.P.	DE	NIA	AP Enterprise Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4063552				AP Enterprise Holdings OP-B II, L.P.	DE	NIA	AP Enterprise Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4054668				AP Enterprise Intermediate, LLC	DE	NIA	AP Enterprise Holdings OPB, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Enterprise Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1971530				AP EPF IV Holdings C X, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1971260				AP EPF IV Holdings C IX, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1971330				AP EPF IV Holdings C XI, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-5026001				AP EPF IV Holdings D X, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-5026485				AP EPF IV Holdings D IX, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-5026268				AP EPF IV Holdings D VIII, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1960495				AP EPF IV Holdings C VIII, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1960459				AP EPF IV Holdings C VII, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-3844394				AP EPF IV Sol Holdings, LLC	DE	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4841187				AP MAVERICK (UB) HOLDINGS, L.P.	DE	NIA	AP Maverick Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP HITO Blocker (FC), L.P.	CYM	NIA	AP HITO Investor GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4443014				AP MAVERICK CO-INVEST II (UB), L.P.	DE	NIA	AP Maverick Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4435738				AP MAVERICK CO-INVEST II (B), L.P.	DE	NIA	AP Maverick Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4517379				AP Falcon Holdings LLC	DE	NIA	AP HGA US Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-4110442				AP HITO Investor, L.P.	DE	NIA	AP HITO Investor GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP HITO Investor GP, L.P.	DE	NIA	AP HITO Investor UGP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP HITO Investor UGP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-4116189				AP Franklin Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP MSA Holdco UGP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP MSA Holdco Overseas Borrower, L.P.	DE	NIA	AP MSA Holdco GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP MSA Holdco Onshore Borrower, L.P.	DE	NIA	AP MSA Holdco GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1965728				AP PTI Aggregator (L) SCSp	LUX	NIA	AP EPF IV GP (Euro) S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-3958263				AP Neptune Holdings, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4026788				AP Neptune Aggregator, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-3985878				AP MSA Holdco Overseas, L.P.	DE	NIA	AP MSA Holdco GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-3957393				AP MSA Holdco Onshore, L.P.	DE	NIA	AP MSA Holdco GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Troy Aggregator SCSp	LUX	NIA	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4500666				AP Real Estate Partners AB (DC), LLC	DE	NIA	AP Real Estate Partners AB, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4170307				AP Sports Aggregator E-Bombers (P), L.P.	DE	NIA	AP Bombers VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4145387				AP Sports Intermediate Holdings Bombers (DC) (P), L.P.	DE	NIA	AP Bombers VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4014091				AP Sports Bombers Debt Holdings (DC), L.P.	DE	NIA	AP Bombers VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4079169				AP Sports Bombers Debt Aggregator, L.P.	DE	NIA	AP Bombers VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Sol Aero Ireland, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1957172				AP Ruby Holdings Private Limited	SGP	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1955629				AP SJ Credit Holdings, L.P.	CYM	NIA	AP X SJ GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Redwood Subsidiary LLC	DE	NIA	AP Redwood Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-3913826				AP SOL AERO DELAWARE, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1964429				AP X MSA Overseas Holdings (FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4456219				AP X TE AIV, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			42-4421810				AP X MSA Overseas Holdings, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4422118				AP X Onshore AIV, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X MSA Onshore Holdings, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1963705				AP Yellow Aggregator, SCSp	LUX	NIA	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1967220				Apollo ACT Capital Lux SCA SICAV-RAIF	LUX	NIA	Apollo ACT Capital Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ACT Capital Intermediate (Lux), SCSp	LUX	NIA	Apollo ACT Capital Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4292532				Apollo ACT Capital Lux Intermediate, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4281164				Apollo ACT Capital Lux Fund Aggregator B, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4280654				Apollo ACT Capital Lux Intermediate B (DC), LLC	DE	NIA	Apollo ACT Capital Lux Intermediate, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ACT Capital Fund (Lux), SCSp	LUX	NIA	Apollo ACT Capital Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4746581				APOLLO FUND X HITO AGGREGATOR, L.P.	DE	NIA	AP HITO Investor GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Fund III (Lux), SCSp	LUX	NIA	Apollo Direct Lending III Advisors GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4437855				Apollo Direct Lending Fund III CO-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4340800				Apollo Direct Lending Fund II (AIV B2), L.P.	DE	NIA	Apollo Direct Lending Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4340653				Apollo Direct Lending Fund II (AIV B1), L.P.	DE	NIA	Apollo Direct Lending Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Short Duration Replacement Advisors (T), LLC	CYM	NIA	Walkers Fiduciary Limited	Other	0.000	AGM; M. Rowan; L. Black	NO	
			98-1965871				Apollo IG Short Duration Replacement Intermediate (T), L.P.	CYM	NIA	Apollo IG Short Duration Replacement Advisors (T), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-5106833				Apollo IG Short Duration Replacement (T) (DC), LLC	DE	NIA	Apollo IG Short Duration Replacement Intermediate (T), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1965786				Apollo IG Short Duration Replacement (T), L.P.	CYM	NIA	Apollo IG Short Duration Replacement Advisors (T), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IGR (Capital Efficient) Fund (Lux) Intermediate, SCSp	LUX	NIA	Apollo IG Replacement Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1965552				Apollo IG Replacement Fund (Lux) SCA SICAV-RAIF, APO IGR CE LUX	LUX	NIA	Apollo IG Replacement Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1965462				Apollo IGR Lux (CE) SwapsCo, LLC	CYM	NIA	Apollo IG Replacement (Capital Efficient) Fund (Lux), SCSp	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1964831				Apollo IG Replacement (Capital Efficient) Fund (Lux), SCSp	LUX	NIA	Apollo IG Replacement Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-4518106				Apollo IGR (Capital Efficient) Fund (LUX) INTERMEDIATE B (DC) LLC	DE	NIA	Apollo IGR (Capital Efficient) Fund (LUX) Master, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IGR (Capital Efficient) Fund (LUX) Master, L.P.	DE	NIA	Apollo IGR (Capital Efficient) Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IGR (Capital Efficient) Finance Advisors, L.P.	CYM	NIA	Apollo IGR (Capital Efficient) Finance Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IGR (Capital Efficient) Finance Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-5089438				APOLLO INVESTMENT FUND XI TE (B) F-FEEDER, L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-5074888				APOLLO INVESTMENT FUND XI TE (B), L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1967996				Apollo Peregrine Fund, L.P.	CYM	NIA	Apollo Peregrine Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Peregrine Fund Borrower, LLC	DE	NIA	Apollo Peregrine Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Peregrine Fund Advisors, L.P.	DE	NIA	Apollo Peregrine Fund Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Peregrine Fund Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1967610				Apollo Sports Capital Co-Investors (A) (Overseas), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Trillium Advisors, Ltd.	CYM	NIA	Apollo Trillium Credit Fund, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Trillium Intermediate Fund (Lux), SCSp	LUX	NIA	Apollo Trillium Intermediate GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Arvada CO PropCo Holdings LLC	DE	NIA	Arvada CO Seniors Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-4477237				Apollo Investment Fund XI (R), L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ARIS RCF, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS 2026-FL19 Retention Holder LLC	DE	NIA	BDS V Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS 2026-FL19 LLC	DE	NIA	BDS 2026-FL19 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS V REIT TRS LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS IV FL Elements on Third LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-3788603				BDS VI Co-Invest LP	DE	NIA	Bridge Debt Strategies Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-3709898				BDS 2026-FL18 Retention Holder LLC	DE	NIA	BDS V Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-3709129				BDS 2026-FL18 LLC	DE	NIA	BDS 2026-FL18 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BNL PA 7125 Grayson Road LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BLV II CA 45101 - 45169 Industrial Drive LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BLV II CA 1919 Boeing Way LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BLV II WA 6920 192nd Street LLC	DE	NIA	BLV II Fred310 Co-Invest LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BLV II MA 70 Shawmut Road LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BNL NJ 110 Algonquin Parkway LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-3819021				BLV II Fred310 Co-Invest LLC	DE	NIA	BLV II Co-Invest W LP	Ownership	36.000	AGM; M. Rowan; L. Black	NO	
			42-3819021				BLV II Fred310 Co-Invest LLC	DE	NIA	BLV II Co-Invest P REIT LLC	Ownership	44.000	AGM; M. Rowan; L. Black	NO	
			42-3819021				BLV II Fred310 Co-Invest LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
			42-3820117				BLV II Co-Invest P REIT LLC	DE	NIA	BLV II Co-Invest P LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-3742767				BLV II Co-Invest P LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							OHC HL Palm, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Walnut Hills, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC PC41, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Mainline, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EIL Glow LLC	DE	NIA	Eliant Inventory Solutions LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-4473591				Columbia Loan Trust	DE	NIA	Wilmington Trust, National Association	Other	0.000	AGM; M. Rowan; L. Black	NO	
			42-4473591				Columbia Loan Holdings L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							EN Funding I LLC	DE	NIA	Eliant Trade Finance LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Yellow Co-Invest SCSp	LUX	NIA	AP Yellow Holdings S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ACT Capital Advisors (Lux) GP, S.a r.l.	LUX	NIA	Apollo ACT Capital Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending III Advisors GP, S.a r.l.	LUX	NIA	ADL III European Intermediate Holdings (L), SCSp	Management	0.000	AGM; M. Rowan; L. Black	NO	
							SOL AIRCRAFT HOLDINGS LLC	DE	NIA	AP SOL AERO DELAWARE, L.P.	Ownership	35.000	AGM; M. Rowan; L. Black	NO	
							SOL AIRCRAFT HOLDINGS LLC	DE	NIA	Perseus Asset Holdings Ireland Designated Activity Company	Ownership	30.000	AGM; M. Rowan; L. Black	NO	
							Petros II Parent LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3934437				8/10 PARKSIDE QOZB LLC	DE	NIA	BOZ III-U Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							SESAVEL LIMITED	CYP	NIA	Gordian Servicing Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Activos Antequera, S.L.	ESP	NIA	AP Terral Bidco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADL European Fund SCA SICAV-RAIF - ADLP Levered Compartment	LUX	NIA	Apollo Direct Lending Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADL European Fund SCA SICAV-RAIF - ADLP Levered Overseas Compartment	LUX	NIA	Apollo Direct Lending Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADL European Fund SCA SICAV-RAIF - ADLP Unlevered Compartment	LUX	NIA	Apollo Direct Lending Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BSE TX10 Storage LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rainbow 2026-1 Ltd	CYM	NIA	Walkers Fiduciary Limited	Other	0.000	AGM; M. Rowan; L. Black	NO	
							OHC 121 CR, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Meadowcrest, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1968835				Pegasus UK Bidco Limited	GBR	NIA	AP Pegasus Bidco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BWF III OR River Ridge LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 9 LP	DE	NIA	PK ALIFT LOAN FUNDING 9 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 9 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADS BDC HOLDINGS (UK) LTD	GBR	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Shorecrest, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACMP Investments, L.P.	DE	NIA	ACMP Investments GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACMP Investments GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Redwood Issuer LLC	DE	NIA	AP HGA US Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-3852109				Apollo MH Property Parallel A-REIT Fund, L.P.	DE	NIA	Apollo Manufactured Housing Property Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Secondaries Aggregator VII, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions Holdings (AIV-3) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Credit Solutions Fund II (AIV-3), L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Motive Partners SPV, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Motive Partners (Offshore) SPV, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Chestnut Ridge MC B Subsidiary LLC	DE	NIA	Chestnut Ridge Intermediate B LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2846966				Apollo ACT Capital Overseas III, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CG Apollo Private Markets LTAF	GBR	NIA	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Offshore DL Funding (Z) Lux, S.a r.l.	LUX	NIA	AAA Offshore DL Funding (Z), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Offshore Opp Credit (Z) Funding Lux, S.a r.l.	LUX	NIA	AAA Offshore Opp Credit (Z) Funding, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Opp Credit (Z) Funding Lux, S.a r.l.	LUX	NIA	AAA Opp Credit (Z) Funding, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA DL (Z) Funding Lux, S.a r.l.	LUX	NIA	AAA DL (Z) Funding, L.P	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADLP European Investment Holdings (Levered), S.a r.l.	LUX	NIA	ADLP European Intermediate Holdings (Levered),	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADLP European Investment Holdings (Levered Overseas), S.a r.l.	LUX	NIA	ADLP European Intermediate Holdings (Levered	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Funding Holdco, L.P.	CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Funding Holdco Onshore, LLC	DE	NIA	A-A Funding Holdco Offshore I, LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Funding Holdco Onshore, LLC	DE	NIA	A-A Funding Holdco Offshore II, LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			98-0630022		1858681		Athene Holding Ltd.	DE	UIP	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	6
							AADE RML, LLC	IA	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	61689	42-0175020				Athene Annuity and Life Company	IA	RE	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							P.L. Assigned Services, Inc.	NY	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							A-A Funding Holdco Offshore II, LLC	CYM	DS	Athene Annuity and Life Company	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	63932	13-1970218				Athene Life Insurance Company of New York	NY	DS	Athene Annuity & Life Assurance Company of New York	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAIA RML, LLC	IA	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	68039	13-2570714				Athene Annuity & Life Assurance Company of New York	NY	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	14179	45-3727380				Athene Re USA IV, Inc.	VT	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-0936153				Centralife Annuities Service, Inc.	AZ	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	YES	
4734	Apollo Global Mgmt Grp	15306	46-2091695				Structured Annuity Reinsurance Company	IA	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							141 W. Jackson Owner LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							660 NC LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAIA RTL 2 LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AARE Structured Holdings LLC	DE	NIA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Vitera, LLC	DE	NIA	Scallop Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Life Re International Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0628973				Athene Life Re Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Funding Holdco Offshore I, LLC	CYM	NIA	Athene Annuity Re Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate Holding Ltd.	BMU	NIA	Athene Asset L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate International Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate LP	DE	NIA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 2B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 2A Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 2A Ltd.	BMU	NIA	Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 1A Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate Holding Ltd.	Ownership	33.000	AGM; M. Rowan; L. Black	NO	
			98-1502187				Athene Co-Invest Reinsurance Affiliate 1B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Bermuda Employee Company Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene IP Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene North Employment Service Corporation	CAN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-1458424				Athene USA Corporation	IA	UIP	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
							Athene Japan K.K.	JPN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADIP (Athene) Carry Plan, L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Annuity Re II Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Asset L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene Life Re Ltd.	Ownership	99.370	AGM; M. Rowan; L. Black	NO	
			98-1586758				A-A Offshore 2021-1 (Java), L.P.	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene USA Corporation	Management	0.630	AGM; M. Rowan; L. Black	NO	
			20-4759561				ACM Trademarks, L.L.C.	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-0378576				ARPH (Headquarters Building), LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1408540				Athene Annuity Re Ltd.	BMU	UDP	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			43-1494264				Athene Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2544030				Athene Employee Services, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			04-3584290				Athene London Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			83-2059254				Athene Noctua, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-1692954				Athene Re Services, LLC	NY	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Risk Aggregator, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Securities, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opportunities GP, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rosencrantz Depositor, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Re Japan Solutions Co., Ltd.	JPN	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Deutschland Service GmbH	DEU	NIA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Lebensversicherung AG	DEU	IA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Lux Invest Management S.a.r.l.	LUX	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Pensionkasse AG	DEU	IA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Deutschland GmbH	DEU	NIA	Athora Deutschland Holding GmbH & Co. KG	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Deutschland Holding GmbH & Co. KG	DEU	NIA	Athora Deutschland Verwaltungs GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Europe Holding Limited	IRL	NIA	Athora Holding Ltd. (AHL)	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Belgium S.A./N.V.	BEL	IA	Athora Europe Holding Limited	Ownership	99.990	AGM; M. Rowan; L. Black	NO	
							Athora Services Belgium S.A./N.V.	BEL	NIA	Athora Europe Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Bermuda Services Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Deutschland Verwaltungs GmbH	DEU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora IP Holding Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Ireland Services Limited	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Life Re Ltd.	BMU	IA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Netherlands Holding Limited	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora UK Services Ltd.	GBR	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Europe Investments DAC	IRL	NIA	Athora Ireland Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Ireland Ltd.	IRL	IA	Athora Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Lux Loan Administration S.a.r.l.	LUX	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Groupe GVA-BC Assurances S.A.	BEL	NIA	Athora Belgium S.A./N.V.	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opp II Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opp II Owner V, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opp II Owner VI, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opp Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opp II Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opp II Owner III, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opp II Owner IV, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opp III Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opp III Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opp III Owner III, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opp Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Mezz Borrower II, LLC	DE	NIA	NNN AGP Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Mezz Borrower III, LLC	DE	NIA	NNN AGP Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Mezz Borrower, LLC	DE	NIA	NNN AGP Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-1389441				NNN AGP Opportunities Fund, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opportunities Fund II, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opportunities Fund III, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Class D Holdings Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora NL Class D Holdings Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora MTIP Co. Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Co-Invest Management, Ltd.	CYM	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Athora Co-Invest, L.P.	CYM	NIA	Athora Co-Invest Management, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Note Programme Holdings GP Ltd.	CYM	NIA	Athora Europe Investments DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora General Account Programme, L.P.	CYM	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Series I Limited Partnership	CYM	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Oyster Series LP	CYM	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Oyster Series Modco LP	CYM	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Rain Series LP	CYM	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Rain OC Series LP	CYM	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Verdi Series LP	CYM	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions IV Pte	SGP	NIA	Athora Lux Invest S.C.Sp	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							GVR500 Building B.V.	NLD	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							RE Young Urban Housing B.V.	NLD	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bellecom N.V.	BEL	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PDC Industrial Center 143 Sp. Z o.o	POL	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Dumenza Sp. Z o.o	POL	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							RE NL Holding 1 S.a.r.l	LUX	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							RE NL Property AB	SWE	NIA	RE NL Holding 1 S.a.r.l	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ireland TAM Dublin Property S.A.R.L	LUX	NIA	RE NL Holding 1 S.a.r.l	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Lux Earth Holdings 1 S.A.	LUX	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora France Earth Holdings 1 SASU	FRA	NIA	Athora Lux Earth Holdings 1 S.A.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Terra Nova V Montreuil SCI	FRA	NIA	Athora France Earth Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora France Sky Holdings 1 SASU	FRA	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Sky 1 SCI	FRA	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Sky Douai SCI	FRA	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Sky Flassan SCI	FRA	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Sky Peynier SCI	FRA	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Zwitserleven PPI N.V.	NLD	IA	Athora Netherlands N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Italy Holding DAC	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Italia S.p.A	ITA	IA	Athora Italy Holding DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Assi 90 S.r.l. (In liquidation)	ITA	NIA	Athora Italia S.p.A	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Amissima Diversified Income ICAV	IRL	NIA	Athora Italia S.p.A	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Agenzia Assicurazioni S.r.l.	ITA	NIA	Athora Italia S.p.A	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Treasury Fund Administration S.a r.l.	LUX	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATR Asia Credit VCC	SGP	NIA	Athora Lux Invest S.C.Sp	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions IV Pte	SGP	NIA	Athora Lux Invest NL SCSp	Ownership	16.670	AGM; M. Rowan; L. Black	NO	
							Athora Lux Invest NL SCSp	LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	100.000	AGM; M. Rowan; L. Black	NO	
							CRE Direct Lending Administration S.a.r.l.	LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Middle Market Direct Lending Administration S.a.r.l.	LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Large Cap Direct Lending Administration S.a.r.l.	LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions IV Pte	SGP	NIA	Athora Verdi Series LP	Ownership	16.670	AGM; M. Rowan; L. Black	NO	
							Fund Finance Administration S.a r.l.	LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Netherlands Services B.V.	NLD	NIA	Athora Netherlands Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Netherlands N.V.	NLD	NIA	Athora Netherlands Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							SRLEV N.V.	NLD	IA	Athora Netherlands N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							N.V. Pensioen ESC	CUW	IA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							REAAL Woningen I B.V.	NLD	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Scallop Holdco, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AAIA RTL 1 LLC	DE	DS	Athene Annuity and Life Company	Management	72.500	AGM; M. Rowan; L. Black	NO	
							AP TS JV LLC	DE	DS	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							5TS Holdings, LLC	DE	DS	AP TS JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							RXR 5TS Owner LLC	DE	DS	5TS Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora UK Holding Limited	GBR	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AB Return Seeking Fund Administration S.?r.l.	LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Credit Solutions Administration Sarl	LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2408936				Athene Qualified Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2733759				Athene Structured Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Vitera Data Exchange, LLC	AZ	NIA	Vitera, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Pension Insurance Corporation Group Limited	GBR	NIA	Athora UK Holding Limited	Ownership	100.000		NO	
							PIC Holdings Limited	GBR	NIA	Pension Insurance Corporation Group Limited	Ownership	100.000		NO	
							Pension Services Corporation Limited	GBR	NIA	PIC Holdings Limited	Ownership	100.000		NO	
							Verda Living RP Limited	GBR	NIA	PIC Holdings Limited	Ownership	100.000		NO	
							PIC Real Estate GP Limited	GBR	NIA	PIC Holdings Limited	Ownership	100.000		NO	
							Pension Insurance Corporation plc	GBR	IA	PIC Holdings Limited	Ownership	100.000		NO	
							Senior Living Investment Partners Limited Partnership	GBR	NIA	Pension Insurance Corporation plc	Ownership	99.490		NO	
							PIC Properties GP Limited	GBR	NIA	PIC Holdings Limited	Ownership	100.000		NO	
							PIC New Victoria GP Limited	GBR	NIA	PIC Holdings Limited	Ownership	100.000		NO	
							PIC Wiltern GP Limited	GBR	NIA	PIC Holdings Limited	Ownership	100.000		NO	
							PIC Arbour GP Limited	GBR	NIA	PIC Holdings Limited	Ownership	100.000		NO	
							PIC One Eastside GP Limited	GBR	NIA	PIC Holdings Limited	Ownership	100.000		NO	
							PIC Real Estate (Minoirty Holdco) Limited	GBR	NIA	Pension Insurance Corporation plc	Ownership	100.000		NO	
							PIC ERM 1 Limited	GBR	NIA	Pension Insurance Corporation plc	Ownership	100.000		NO	
							PIC Real Estate (Cedar) GP Limited	GBR	NIA	Pension Insurance Corporation plc	Ownership	100.000		NO	
							PIC Real Estate (Cedar) Nominee Limited	GBR	NIA	PIC Real Estate (Cedar) GP Limited	Ownership	100.000		NO	
							PIC New Victoria Nominee Limited	GBR	NIA	PIC New Victoria GP Limited	Ownership	100.000		NO	
							PIC Wiltern Nominee Limited	GBR	NIA	PIC Wiltern GP Limited	Ownership	100.000		NO	
							PIC Arbour Nominee Limited	GBR	NIA	PIC Arbour GP Limited	Ownership	100.000		NO	
							PIC One Eastside Nominee Limited	GBR	NIA	PIC One Eastside GP Limited	Ownership	100.000		NO	
							PIC New Victoria Unit Trust	GGY	NIA	PIC Properties Limited Partnership (99%) and PIC Holdings Limited (1%)	Ownership	100.000		NO	
							PIC New Victoria Limited Partnership	GBR	NIA	PIC New Victoria GP Limited (as GP) and PIC New Victoria Unit Trust (as LP)	Ownership	100.000		NO	
							PIC Properties Limited Partnership	GBR	NIA	Pension Insurance Corporation plc (as LP) and PIC Properties GP Limited (as GP)	Ownership	100.000		NO	
							PIC Wiltern Unit Trust	GGY	NIA	PIC Properties Limited Partnership (99%) and PIC Holdings Limited (1%)	Ownership	100.000		NO	
							PIC Wiltern Limited Partnership	GBR	NIA	PIC Wiltern GP Limited (as GP) and PIC Wiltern Unit Trust (as LP)	Ownership	100.000		NO	
							PIC Arbour Unit Trust	GGY	NIA	PIC Properties Limited Partnership (99%) and PIC Holdings Limited (1%)	Ownership	100.000		NO	
							PIC Arbour Limited Partnership	GBR	NIA	PIC Arbour GP Limited (as GP) and PIC Arbour Unit Trust (as LP)	Ownership	100.000		NO	
							PIC One Eastside Unit Trust	GGY	NIA	PIC Properties Limited Partnership (99%) and PIC Holdings Limited (1%)	Ownership	100.000		NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							PIC One Eastside Limited Partnership	GBR	NIA	PIC One Eastside GP Limited (as GP) and PIC One Eastside Unit Trust (as LP)	Ownership	100.000		NO	
							PIC Real Estate (First St) Limied Partnership	GBR	NIA	Pension Insurance Corporation plc (as LP) and PIC Real Estate GP Limited (as GP)	Ownership	100.000		NO	
							PIC Real Estate (Ruskin Square) LP	GBR	NIA	Pension Insurance Corporation plc (as LP) and PIC Real Estate GP Limited (as GP)	Ownership	100.000		NO	
							PIC Real Estate (Cedar) LP	GBR	NIA	Pension Insurance Corporation plc (as LP) and PIC Real Estate (Cedar) GP Limited (as GP)	Ownership	100.000		NO	
							PIC AH Holdco LLP	GBR	NIA	Pension Insurance Corporation plc (99.9)) and PIC Holdings Limited (0.01%)	Ownership	100.000		NO	
							PIC AR SQR LLP	GBR	NIA	PIC AH Holdco LLP (99.99%) and PIC Holdings Limited (0.01%)	Ownership	100.000		NO	
							PIC LSQ Buildco 1 LLP	GBR	NIA	PIC AH Holdco LLP (99.99%) and PIC Holdings Limited (0.01%)	Ownership	100.000		NO	
							PIC SO SQR LLP	GBR	NIA	PIC AH Holdco LLP (99.99%) and PIC Holdings Limited (0.01%)	Ownership	100.000		NO	
							PIC BTR Holdco LLP	GBR	NIA	Pension Insurance Corporation plc (99.9)) and PIC Real Estate (Minority Holdco) Limited (0.01%)	Ownership	100.000		NO	
							PIC E&F Opco LLP	GBR	NIA	PIC BTR Holdco LLP (99.9)) and PIC Real Estate (Minority Holdco) Limited (0.01%)	Ownership	100.000		NO	
							PIC E&F Propco LLP	GBR	NIA	PIC BTR Holdco LLP (99.9)) and PIC Real Estate (Minority Holdco) Limited (0.01%)	Ownership	100.000		NO	
							580 Dubuque Owner LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AD Land Exeter Ltd.	GBR	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0397878				Alea Group Holdings (Bermuda) Ltd	BMU	NIA	Catalina Beta Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			13-4036256				Alea Holdings US Company	TX	NIA	FIN Alea LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	24899	06-1022232				Alea North America Insurance Company	NY	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Asia Capital Reinsurance Group PTE. Ltd.	SGP	IA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Asia Capital Unity Malaysia SDN BHD (In Liqn)	MYS	NIA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Acra Zurich Reinsurance Trust	DE	NIA	Catalina General Insurance Ltd.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Catalina Acra Zurich Reinsurance Trust	DE	NIA	Elbow Re Ltd	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Catalina Alpha US Holding Company	DE	NIA	Catalina Beta Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Beta Ltd	BMU	NIA	Catalina Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Echo Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Finance LLP	GBR	NIA	FIN Alea LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
							Catalina Finance LLP	GBR	NIA	Catalina US Finance LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
							Catalina General Insurance Ltd.	BMU	IA	Catalina Re Bermuda Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (A) L.P.	Ownership	28.830	AGM; M. Rowan; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (B) L.P.	Ownership	31.560	AGM; M. Rowan; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (C) L.P.	Ownership	4.110	AGM; M. Rowan; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (D) L.P.	Ownership	8.210	AGM; M. Rowan; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (E) L.P.	Ownership	4.390	AGM; M. Rowan; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (F) L.P.	Ownership	8.240	AGM; M. Rowan; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (G) L.P.	Ownership	8.730	AGM; M. Rowan; L. Black	NO	
							Catalina Holdings UK Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina General Insurance Ltd.	Ownership	21.020	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina Beta Ltd.	Ownership	10.480	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Lightning Top-Up Trust	Ownership	10.700	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina Worthing Insurance Limited	Ownership	57.790	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina General Insurance Ltd.	Ownership	2.840	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina Worthing Insurance Limited	Ownership	72.170	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Lightning Top-Up Trust	Ownership	24.990	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood Real Estate II Ltd	BMU	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Permian Ltd.	BMU	NIA	Catalina General Insurance Ltd.	Ownership	67.000	AGM; M. Rowan; L. Black	NO	
							Catalina Permian Ltd.	BMU	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	33.000	AGM; M. Rowan; L. Black	NO	
							Catalina Re Archdale Life Insurance Company Ltd	BMU	IA	Catalina Re Archdale US LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Re Archdale US LLC	DE	NIA	Catalina Re Bermuda Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Re Bermuda Ltd	BMU	IA	Catalina Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Services (Bermuda) Ltd.	BMU	NIA	Catalina Beta Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Services UK Limited	GBR	NIA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina U.S. Finance LLC	TX	NIA	FIN Alea LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina U.S. Insurance Services LLC	DE	NIA	Catalina Alpha US Holding Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Worthing Insurance Limited	GBR	IA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Elbow Re Ltd.	BMU	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-3847772				FIN Alea LLC	TX	NIA	Alea Group Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-0841323				Home Construction Management, Inc	CO	NIA	Residential Loss Control Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lightning Top-Up Trust	DE	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	23671	95-2488300				National American Insurance Company of California	CA	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OLF1 Partners LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	76.900	AGM; M. Rowan; L. Black	NO	
							OXW Catalina (Germany II) S.? r.l.	LUX	NIA	OXW Catalina European Holdco S.?.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Oxenwood Catalina III Limited	GGY	NIA	Catalina Oxenwood European Investments Ltd.	Ownership	98.500	AGM; M. Rowan; L. Black	NO	
							Oxenwood Catalina III Limited	GGY	NIA	OXW Partners LP	Ownership	1.500	AGM; M. Rowan; L. Black	NO	
							OXW Catalina Neuss S.? r.l.	LUX	NIA	OXW Catalina European Holdco S.?.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Oxenwood JV Capital Limited	GGY	NIA	OXW Partners LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Oxenwood JV Capital 2 Limited	GGY	NIA	OXW Partners 2 LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Oxenwood Luxembourg S.? r.l.	LUX	NIA	Oxenwood JV Capital Limited	Ownership	96.150	AGM; M. Rowan; L. Black	NO	
							Oxenwood Luxembourg S.? r.l.	LUX	NIA	OXW Capital LP	Ownership	3.850	AGM; M. Rowan; L. Black	NO	
							Oxenwood Luxembourg 2 S.? r.l.	LUX	NIA	Oxenwood JV Capital 2 Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OXW Capital LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	14.300	AGM; M. Rowan; L. Black	NO	
							OXW Catalina (Logistics XXV) Limited	GGY	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OXW Catalina (Logistics XXVI) Limited	GGY	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OXW Catalina (Logistics XXVII) Limited	GGY	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OXW Catalina European Holdco S.? r.l.	LUX	NIA	Oxenwood Catalina III Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OXW Catalina UK Limited	GGY	NIA	Catalina Oxenwood Investments Ltd	Ownership	98.500	AGM; M. Rowan; L. Black	NO	
							OXW Catalina UK Limited	GGY	NIA	OXW Partners LP	Ownership	1.500	AGM; M. Rowan; L. Black	NO	
							OXW Partners LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AGM; M. Rowan; L. Black	NO	
							OXW Partners 2 LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	11671	88-0510283				ProBuilders Specialty Insurance Company	DC	OTH	Home Construction Management Inc	Ownership	100.000	AGM; M. Rowan; L. Black	NO	3
							Propco (Greenock) Limited	GGY	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Propco (Newport) Limited	GGY	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Propco (Swansea) Limited	GGY	NIA	Catalina Worthing Insurance Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Propco (Telford) Limited	GGY	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Propco (Yeovil) Limited	GGY	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-3683866				QLT Buffalo LLC	VA	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			20-1609988				Residential Loss Control Holdings LLC	DE	NIA	Catalina Echo Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	20613	04-1027270				SPARTA Insurance Company	CT	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2239820				1029 Medical Center Circle, MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2240075				1041 Morganton Boulevard SW MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2240370				1111 Medical Center Circle MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2246127				112 Tradepark Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2251224				1140 Lexington Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2251387				1150 Lexington Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2396117				1152 Lexington Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2339935				137 South Main Street MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2340075				150 West 100 North MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2359967				1520 East Hammer Lane MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2361470				155 Hospital Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2362241				1717 Harper Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2385757				175 North 100 West MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2385895				183 Hospital Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2396446				186 Medical Park Loop MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2421735				1995 Errecart Boulevard MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2421884				201 South Main Street MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2450724				225 Big Station Camp Boulevard MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2450860				225 Hospital Drive MOB-A, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2450972				225 Hospital Drive MOB-B, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2504163				253 Veterans Drive MOB, LLC	DE	NIA	Fauquier Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2504271				2850 Lewis Lane MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2504393				2870 Lewis Lane MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2512294				319 Hospital Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2512359				350 Hospital Way MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2512435				360 Hospital Drive LTC, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2541835				419 Holiday Court MOB, LLC	DE	NIA	Fauquier Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2541987				45 Tower Circle MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2567004				5300 South Highway 95 MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2567110				550 Hospital Drive MOB, LLC	DE	NIA	Fauquier Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2567227				6719 Gov. G. C. Peery Highway MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2590305				6735 Suffield Lane LTC, LLC	DE	NIA	Fauquier Long-Term Care, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2590424				711 Cook Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2590543				8 Linville Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2541705				850 West Baraga Avenue MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2610893				901 Kenton Station Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2610967				991 Medical Park Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3434344				AccessPoint, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0935981				Acquisition Bell Hospital, LLC	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			68-0513045				Advanced Imaging at Community Medical Center, LLC	MT	NIA	RCHP-Billings ? Missoula, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			30-0950290				AdvantagePoint Health Alliance - Blue Ridge, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5061651				AdvantagePoint Health Alliance - Bluegrass, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4845692				AdvantagePoint Health Alliance - Great Lakes, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			37-1877002				AdvantagePoint Health Alliance - Hot Springs, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0512128				AdvantagePoint Health Alliance - Laurel Highlands, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2024882				AdvantagePoint Health Alliance - Mesillla Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-4076135				AdvantagePoint Health Alliance - Northwest, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2014303				AdvantagePoint Health Alliance - Paris, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1792513				AdvantagePoint Health Alliance - Tennessee Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4896262				AdvantagePoint Health Alliance - Western North Carolina, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-2112290				AdvantagePoint Health Alliance, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763639				America Management Companies, LLC	DE	NIA	LifePoint Corporate Services General Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1702327				American HomePatient of Sanford, LLC	NC	NIA	DLP Central NC JV, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			56-2041876				American HomePatient of Unifour, LLC	NC	NIA	DLP Central NC JV, LLC	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
			62-1763656				AMG-Crockett, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763652				AMG-Hillside, LLC	DE	NIA	LifePoint Medical Group ? Hillside, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763651				AMG-Livingston, LLC	DE	NIA	Knight Healthcare New-B LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763648				AMG-Southern Tennessee, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763642				AMG-Trinity, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2844780				Anderson Rehabilitation Institute, LLC	IL	NIA	LPNT IRF Development 14, LLC	Ownership	40.000	AGM; M. Rowan; L. Black	NO	
			85-3902776				Antelope Valley Specialty Hospital, LLC	CA	NIA	LPNT BH Development 2, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			62-1762445				Arkansas Healthcare Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762532				Ashley Valley Medical Center, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762570				Ashley Valley Physician Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1867833				Athens Physicians Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1866028				Athens Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-5199555				Athens Surgery Center Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0812776				Athens Surgery Center, LLC	DE	NIA	Athens Surgery Center Partner, LLC	Ownership	92.000	AGM; M. Rowan; L. Black	NO	
			81-4711074				Atlantic Rehabilitation Institute, LLC	NJ	NIA	LPNT Development 65, LLC	Ownership	45.000	AGM; M. Rowan; L. Black	NO	
			34-4795636				Avon RH, LLC	DE	NIA	CRH of Avon, LLC	Ownership	55.000	AGM; M. Rowan; L. Black	NO	
			86-1206112				Baptist Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 51, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			92-4010592				Baptist Memorial Rehabilitation Hospital - Madison, LLC	MS	NIA	LP IRF Development 65, LLC	Ownership	45.000	AGM; M. Rowan; L. Black	NO	
			46-1613457				Baptist Memorial Rehabilitation Hospital, G.P.	DE	NIA	CRH of Memphis, LLC	Ownership	45.000	AGM; M. Rowan; L. Black	NO	
			45-0924455				Beachwood RH, LLC	DE	NIA	CRH of Cleveland, LLC	Ownership	55.000	AGM; M. Rowan; L. Black	NO	
			35-2497618				Beckett Springs Physician Group, LLC	DE	NIA	Beckett Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-3879820				Beckett Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-4457457				Bell JV, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0936558				Bell Physician Practices, Inc.	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2040916				Bellingham Northwest, LLC	WA	NIA	LPNT IRF Development 77, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			81-0510042				Big Sky Surgery Center, LLC	MT	NIA	RCHP Billings-Missoula, LLC	Ownership	35.000	AGM; M. Rowan; L. Black	NO	
			46-3337014				Billings-RCHP Healthcare Holdings, LLC	DE	NIA	RCHP-Montana, LLC	Ownership	95.000	AGM; M. Rowan; L. Black	NO	
							Bitterroot Health Dialysis, LLC	DE	NIA	RCHP Billings-Missoula, LLC	Ownership	16.000	AGM; M. Rowan; L. Black	NO	
			75-3158601				Blue Ridge Cardiology Services, LLC	NC	NIA	DLP Cardiac Partners, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			26-3042884				Bolivar Physician Practices, LLC	DE	NIA	LPNT CH Acquirer LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4969034				Bon Secours - Greenville Rehabilitation, LLC	DE	NIA	BSMH-Lifepoint IRF MJV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4968793				Bon Secours - Hampton Roads Behavioral Health, LLC	DE	NIA	BSMH-Lifepoint IBHF MJV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1757924				Bourbon Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1824637				Bourbon Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1732638				Brentwood Meadows Physician Group, LLC	DE	NIA	Brentwood Meadows, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3471636				Brentwood Meadows, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-0880990				Brim Hospitals, Inc.	OR	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BSMH-Lifepoint IBHF MJV, LLC	DE	NIA	LPNT BH Development 12, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							BSMH-Lifepoint IRF MJV, LLC	DE	NIA	LPNT IRF Development 79, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			61-1303441				Buffalo Trace Radiation Oncology Associates, LLC	KY	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4782406				Capella Health Holdings, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2767829				Capella Healthcare, LLC	DE	NIA	Capella Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8308250				Capella Holdings of Oklahoma, LLC	DE	NIA	Muskogee Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2769815				Capella Holdings, LLC	DE	NIA	Capella Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0970704				Carrollton Springs Physician Group, LLC	DE	NIA	Carrollton Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2711976				Carrollton Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762357				Castleview Hospital, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1769739				Castleview Medical, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762573				Castleview Physician Practice, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			56-2206020				Catawba Valley Heart Services Management, LLC	NC	NIA	DLP Frye Regional Medical Center, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Catawba Valley Imaging Services, LLC	NC	NIA	DLP Frye Regional Medical Center, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			81-4041828				CBH Operations Company, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3642058				CBH Real Estate Company, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-1086414				CCMC Holdco, LLC	DE	NIA	RCCH-UW Medicine Healthcare Holdings, LLC	Ownership	83.000	AGM; M. Rowan; L. Black	NO	
			06-1646451				Centerre Healthcare, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1007735				Centra Behavioral Health Hospital, LLC	VA	NIA	LPNT BH Development 9, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			93-3156302				Centra Rehabilitation Hospital, LLC	VA	NIA	LPNT IRF Development 71, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			82-1700822				Changes Premier Health, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8092157				CHC Management Services, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-5484391				Clark Regional Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Clarksville Rehabilitation Hospital, LLC	TN	NIA	LPNT IRF Development 83, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			20-2971820				Clear Lake Rehabilitation Hospital, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8484894				Clinch Professional Physician Services, LLC	DE	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			54-1058953				Clinch Valley Medical Center, Inc.	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			34-2051378				Clinch Valley Physicians Associates, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0467493				Clinch Valley Pulmonology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0376229				Clinch Valley Urology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-4088312				CMCH Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-1489777				Collaborative Laboratory Services, L.L.C.	IA	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3730510				Colorado Plains Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2669798				Columbus Springs Behavioral Health, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			33-2844631				Community Behavioral Health Hospitals, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			82-1385366				Community Health Network Rehabilitation Hospital South, LLC	DE	NIA	LPNT Development 63, L.L.C.	Ownership	49.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			84-5110509				Community Health Network Rehabilitation Hospital West, LLC	DE	NIA	LPNT IRF Development 53, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			45-3414249				Community Health Network Rehabilitation Hospital, LLC	DE	NIA	CRH of Indianapolis, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			83-1522514				Community Medical Center Dialysis, LLC	DE	NIA	RCHP Billings-Missoula, LLC	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
			62-1779016				Community Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3341700				Community-Based Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1829945				Copper Springs Hospital Physician Group, LLC	DE	NIA	Copper Springs Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4795061				Copper Springs Hospital, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1858236				Cornerstone Behavioral Health Broken Arrow, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2594168				Cornerstone Behavioral Health Clear Lake, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-4016348				Cornerstone Behavioral Health New Braunfels, LLC	TX	NIA	CBH Operations Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1764392				Cornerstone Behavioral Health Tucscon, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0451612				Cornerstone Behavioral Health, LLC	TX	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-5317446				Cottonwood Springs Physician Group, LLC	DE	NIA	Cottonwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1752262				Cottonwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-4445306				CRH of Arlington, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2071854				CRH of Avon, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-4348984				CRH of Bentonville, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	50.500	AGM; M. Rowan; L. Black	NO	
			92-1236897				CRH of Cincinnati, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-0923586				CRH of Cleveland, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8182311				CRH of Dallas, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2498439				CRH of El Paso, LLC	TX	NIA	LPNT IRF Development 81, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			27-0862820				CRH of Fort Worth, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3338192				CRH of Indianapolis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-0670878				CRH of Lancaster, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-3267166				CRH of Langhorne, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1253139				CRH of Longview, LLC	DE	NIA	LPNT IRF Development 88, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			92-1253139				CRH of Longview, LLC	DE	NIA	CHRISTUS Good Shepherd Medical Center	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			46-3214780				CRH of Madison, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0911604				CRH of Memphis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-5346177				CRH of Oklahoma City, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1624871				CRH of San Antonio, LLC	TX	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-1158523				CRH of Springfield, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8734892				CRH of St. Louis, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1259358				CRH of Temple, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2332031				CRH of Waukesha, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762364				Crockett Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1824633				Crockett PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3508559				CSH/LP Behavioral Health and Rehabilitation Tennessee	DE	NIA	CSH/LP Rehabilitation Holdings, LLC	Ownership	99.800	AGM; M. Rowan; L. Black	NO	
			99-3508559				CSH/LP Behavioral Health and Rehabilitation Tennessee	DE	NIA	LPNT IRF Development 76, LLC	Ownership	0.200	AGM; M. Rowan; L. Black	NO	
			99-3534549				CSH/LP Behavioral Health Holdings, LLC	DE	NIA	LPNT BH Development 5, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			99-3551517				CSH/LP Rehabilitation Holdings, LLC	DE	NIA	LPNT IRF Development 76, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			99-3488649				CSH/LP Rehabilitation Texas, LLC	DE	NIA	CSH/LP Rehabilitation Holdings, LLC	Ownership	99.800	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			41-2235372				CTRH, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	80.000	AGM; M. Rowan; L. Black	NO	
			20-2999605				Danville Diagnostic Imaging Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2999870				Danville Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3011031				Danville Regional Medical Center School of Health Professions, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2028539				Danville Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-1699112				Denver Springs Physician Group, LLC	DE	NIA	Denver Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1777176				Denver Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2558697				Dignity Health Arroyo Grande IRF, LLC	DE	NIA	LPNT IRF Development 59, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			47-3724879				Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	60.000	AGM; M. Rowan; L. Black	NO	
			38-3839116				DLP Cardiac Partners, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-0798160				DLP Cardiology Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-0816297				DLP Cardiology Physicians, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1776613				DLP Central Carolina Family Medicine, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-0691912				DLP Central Carolina Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0512118				DLP Central Carolina Medical Group, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1798362				DLP Central Carolina Physician Practices, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1772661				DLP Central NC Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-0886000				DLP Central NC JV, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4786844				DLP Conemaugh Holding Company, LLC	DE	NIA	DLP Lima Partner, LLC	Ownership	97.000	AGM; M. Rowan; L. Black	NO	
			37-1758925				DLP Conemaugh JV, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1739000				DLP Conemaugh Memorial Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4787404				DLP Conemaugh Meyersdale Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0442133				DLP Conemaugh Miners Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0442710				DLP Conemaugh Physician Practices, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4497668				DLP Frye Medical Group, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2547114				DLP Frye Regional Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-0821296				DLP Frye Regional Physician Practices, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1833014				DLP Good Shepherd Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3586287				DLP Good Shepherd JV, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-0842578				DLP Graystone Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3513531				DLP Gregg County Hospital, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1775240				DLP Harris JV, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-3932775				DLP Harris Regional Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0830918				DLP Haywood Regional Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-4750610				DLP Healthcare, LLC	DE	NIA	DLP Partner, LLC	Ownership	97.000	AGM; M. Rowan; L. Black	NO	
			81-0734284				DLP Hickory Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4023753				DLP Lima Partner, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2743520				DLP Maria Parham Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; L. Black	NO	
			45-3275682				DLP Maria Parham Physician Practices, LLC	DE	NIA	DLP Maria Parham Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0818718				DLP Marquette General Hospital, LLC	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0829209				DLP Marquette Health Plan, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4733741				DLP Marquette Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0870470				DLP Marquette JV, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0835058				DLP Marquette Physician Practices, Inc.	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3555578				DLP Marshall Medical Center, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			81-0818118				DLP Partner Central Carolina, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-1854798				DLP Partner Conemaugh, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-0798024				DLP Partner Frye, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0869753				DLP Partner Marquette, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-5007044				DLP Partner MedWest, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3027649				DLP Partner Twin County, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-4996175				DLP Partner Wilson Rutherford, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2708085				DLP Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2909143				DLP Person Memorial Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3027678				DLP Person Physician Practices, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0542786				DLP Person Urgent Care, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-5137699				DLP Rutherford Physician Practices, LLC	DE	NIA	DLP Rutherford Regional Health System, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0811171				DLP Rutherford Regional Health System, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0441929				DLP Swain County Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0797450				DLP Twin County Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; L. Black	NO	
			45-4601912				DLP Twin County Physician Practices, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-4601843				DLP Twin County Regional Healthcare, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-1049674				DLP Western Carolina Physician Practices, LLC	DE	NIA	DLP Harris Regional Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2491141				DLP WilMed Nursing Care and Rehabilitation Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-1034226				DLP Wilson Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; L. Black	NO	
			46-4317222				DLP Wilson Medical Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0966359				DLP Wilson Physician Practices, LLC	DE	NIA	DLP Wilson Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1275266				Dodge City Healthcare Group, LLC	KS	NIA	Western Plains Regional Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-5363304				DSB Acquisition LLC	DE	NIA	DSB Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-3981749				DSB Holdings, Inc.	DE	NIA	DSB Parent L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-5299054				DSB Parent L.P.	DE	NIA	DSB Parent GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			30-0828870				Dublin Springs Physician Group, LLC	DE	NIA	Dublin Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2712112				Dublin Springs, LLC	DE	NIA	Columbus Springs Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2055498				Duval Springs, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2381888				East Valley Rehabilitation Hospital, L.L.C.	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1589139				Eastern Iowa Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 7, L.L.C.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1661796				ECM Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-1585825				ECM TVCC, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1460778				EHC PRMC G.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-3693334				EHC PRMC L.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2074132				EHCO, LLC	DE	NIA	Essent Healthcare, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3042630				El Camino Health Rehabilitation Institute, LLC	CA	NIA	LPNT IRF Development 52, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			73-1659047				Essent Healthcare ? Ayer, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1479933				Essent Healthcare - Paris, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3052275				Essent Healthcare - Pennsylvania, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3052232				Essent Healthcare - Waynesburg, LLC	DE	NIA	Essent Healthcare - Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			31-1737300				Essent Healthcare of Connecticut, Inc.	CT	NIA	Sharon Hospital Holding Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			04-3568182				Essent Healthcare of Massachusetts, Inc.	MA	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			67-1773359				Essent Healthcare, Inc.	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC L.P., LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC G.P., LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			62-1840539				Essent Realty, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3549266				Everest Rehabilitation Hospital Keller, LLC	TX	NIA	Texas Rehabilitation Hospital of Fort Worth, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-5077105				Everest Rehabilitation Hospital OKC, LLC	TX	NIA	Mercy Rehabilitation Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2438630				Falcone Propco I LLC	DE	NIA	Georgetown Community Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2438789				Falcone Propco II LLC	DE	NIA	Georgetown Community Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2518541				Falcone Propco III LLC	DE	NIA	Georgetown Community Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2518653				Falcone Propco IV LLC	DE	NIA	Georgetown Community Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2546773				Falcone Propco V LLC	DE	NIA	Georgetown Community Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-4460037				Fauquier Diagnostic Imaging Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-1001620				Fauquier Holding Company, LLC	DE	NIA	Fauquier Partner, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3168620				Fauquier Long-Term Care, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3107896				Fauquier Medical Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0938666				Fauquier Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3111963				Fauquier Physician Practices, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-3937528				Fleming Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-3853700				Florence Physicians, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-3932835				Florence-UCC, LLC	DE	NIA	RCHP-Florence, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3956864				Forward Health Ventures (A) LLC	DE	NIA	Forward Health Ventures Holdings Inc.	Ownership	95.000	AGM; M. Rowan; L. Black	NO	
			87-3956864				Forward Health Ventures (A) LLC	DE	NIA	Lifepoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; L. Black	NO	
			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	95.000	AGM; M. Rowan; L. Black	NO	
			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	Lifepoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; L. Black	NO	
			87-3938260				Forward Health Ventures Holdings Inc.	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3648857				Forward Health Ventures Investments GP, LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3907176				Forward Health Ventures L.P.	DE	NIA	DSB Parent, L.P.	Ownership	90.000	AGM; M. Rowan; L. Black	NO	
			81-3725123				Franciscan Specialty Care, LLC	WA	NIA	LPNT Rehab Development 4, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			54-1756711				Gateway Health Alliance, Inc.	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1757921				Georgetown Community Hospital, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763818				Georgetown Rehabilitation, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			75-2950776				Guardian Health Service, L.L.C.	NC	NIA	DLP Central NC JV, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			20-5220956				Havasu Regional Medical Center, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	93.920	AGM; M. Rowan; L. Black	NO	
			81-2870872				HealthyHub, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-1367869				High Desert Surgery Center, L.L.C.	WA	NIA	RCCH Trios Health, LLC	Ownership	28.420	AGM; M. Rowan; L. Black	NO	
			47-5317373				Highland Springs Physician Group, LLC	DE	NIA	Highland Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4825003				Highland Springs Property, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1746887				Highland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	90.580	AGM; M. Rowan; L. Black	NO	
			93-4467874				HighPoint Healthcare, LLC	DE	NIA	HighPoint Partner, LLC	Ownership	80.000	AGM; M. Rowan; L. Black	NO	
			93-4467697				HighPoint Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762382				Hillside Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			52-2165845				Historic LifePoint Hospitals, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4237964				Home Health Partner, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4822982				Hot Springs Imaging Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1769635				Hot Springs National Park Hospital Holdings, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	97.360	AGM; M. Rowan; L. Black	NO	
			99-3797840				Howard Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 84, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			75-3143244				HRMC, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3175615				HSC Credentialing Support Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			27-1974414				HSC Manager, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1779575				HSCGP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2600177				Idaho ASC Holdings, LLC	ID	NIA	St. Joseph Hospital, LLC	Ownership	66.660	AGM; M. Rowan; L. Black	NO	
			99-2266886				Inland Rehabilitation Hospital, LLC	CA	NIA	LPNT IRF Development 78, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			93-3139620				Irvine Rehabilitation Hospital	CA	NIA	LPNT IRF Development 58, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			87-2820909				Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	AR	NIA	LPNT IRF Development 64, LLC	Ownership	40.000	AGM; M. Rowan; L. Black	NO	
			42-3197223				John Muir Health Inpatient Rehab Venture, LLC	DE	NIA	LPNT IRF Development 87, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			20-0341996				Johnson Creek Cancer Center, LLC	WI	NIA	Watertown JV, LLC	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
			74-2849927				Kansas Healthcare Management Company, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	LifePoint Holdings 2, LLC	Ownership	99.990	AGM; M. Rowan; L. Black	NO	
			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	Kansas Healthcare Management Company, Inc.	Ownership	0.010	AGM; M. Rowan; L. Black	NO	
			62-1772321				Kentucky Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1772269				Kentucky Medserv, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763638				Kentucky MSO, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1752492				Kentucky Physician Services, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4106222				Kershaw Clinics, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0871830				Kershaw Health Holdings, LLC	SC	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4121273				Kershaw Hospital, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-1204750				KershawHealth Ambulatory Surgery Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-1223819				KershawHealth Cancer Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1685363				Knight Healthcare New-B LLC	DE	NIA	LPNT CH Acquirer LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 26, LLC	Ownership	33.300	AGM; M. Rowan; L. Black	NO	
			27-0710002				Lake Cumberland Cardiology Associates, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8016687				Lake Cumberland Physician Practices, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1757920				Lake Cumberland Regional Hospital, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			52-2183772				Lake Cumberland Regional Physician Hospital Organization, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1864099				Lake Cumberland Surgery Center, LP	DE	NIA	Somerset Surgery Partner, LLC	Ownership	55.250	AGM; M. Rowan; L. Black	NO	
			36-4747613				Lamar County Clinical Services, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8092253				Lancaster Rehabilitation Hospital, LLP	DE	NIA	CRH of Lancaster, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			47-1054850				Las Cruces Cardiology Group, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0716842				Las Cruces Endoscopy Partner, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0713439				Las Cruces Endoscopy, LLC	DE	NIA	Las Cruces Endoscopy Partner, LLC	Ownership	60.000	AGM; M. Rowan; L. Black	NO	
			20-4736578				Las Cruces Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4807861				LCMC MRI, LLC	DE	NIA	Lake Cumberland Physician Practices, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4807946				LCMC PET, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-1538254				Legacy LifePoint Health, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2210163				Lewis & Clark Orthopaedic Institute, LLC	ID	NIA	Idaho ASC Holdings, LLC	Ownership	60.000	AGM; M. Rowan; L. Black	NO	
			62-1778111				LHSC, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3140257				LifePoint Acquisition Corp.	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5165618				Lifepoint Behavioral Health Hospital Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3318499				Lifepoint Behavioral Health Physician Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5176434				Lifepoint Behavioral Health Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			84-5145030				Lifepoint Behavioral Health, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763641				LifePoint Billing Services, LLC	DE	NIA	Lifepoint Corporate Services, General Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	LifePoint CSLP, LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	HSCGP, LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			62-1779574				LifePoint CSLP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-0500485				LifePoint Health, Inc.	DE	NIA	DSB Acquisition, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1778733				LifePoint Holdings 2, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			52-2167869				LifePoint Hospitals Holdings, LLC	DE	NIA	Historic LifePoint Hospitals, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4461313				LifePoint Knight Contract Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1720394				LifePoint Medical Group ? Hillside, Inc.	TN	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-2139911				LifePoint NMTC, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1778730				LifePoint of Kentucky, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1828844				LifePoint of Lake Cumberland, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2393318				LifePoint PSO, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1761942				LifePoint RC, Inc.	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2087590				LifePoint Rehab Blocker Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2024500				LifePoint Rehab Blocker, LLC	DE	NIA	LifePoint Rehab Blocker Parent, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2015532				Lifepoint Rehab LLC	DE	NIA	LifePoint Rehab Blocker, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3237663				LifePoint Rehab Physician Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			77-0473927				Lifepoint Rehabilitation of California, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			75-2742089				Lifepoint Rehabilitation of Texas, LLC	TX	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-0359338				Lifepoint Rehabilitation Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4204216				Lifepoint Rehabilitation, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3140383				LifePoint VA Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3140329				LifePoint WV Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4042246				Lima HoldCo Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4028144				Lima HoldCo, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762419				Livingston Regional Hospital, LLC	DE	NIA	Knight Healthcare New-B LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			05-0539357				Logan General Hospital, LLC	DE	NIA	Knight Healthcare New-B LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0086245				Logan Healthcare Partner, LLC	DE	NIA	Logan General Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1772319				Logan Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-0679014				Logan Oncology Care Associates, LLC	WV	NIA	Logan Healthcare Partner, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			39-3232107				Logan PropCo, LLC	DE	NIA	Knight Healthcare New-B LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3460488				Logan Regional Anesthesia Services, LLC	DE	NIA	Logan General Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1432797				Lohman Endoscopy Center, LLC	NM	NIA	Las Cruces Endoscopy, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4206739				Los Alamos Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2575779				Lourdes Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4850536				Lourdes Hospital, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4526265				Lourdes Physician Services, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0778826				LP BH Development 5, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4804679				LP IRF Development 65, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3663472				LPNT Autumn Holdco, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-0535260				LPNT BH Acquisition 1, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			85-0520285				LPNT BH Acquisition 2, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2655351				LPNT BH Acquisition 3, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3075569				LPNT BH Development 1, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2221552				LPNT BH Development 10, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3438391				LPNT BH Development 11, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3816069				LPNT BH Development 12, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3925603				LPNT BH Development 2, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0847510				LPNT BH Development 3, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2861232				LPNT BH Development 4, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3686321				LPNT BH Development 5, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-0435460				LPNT BH Development 9, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3771549				LPNT Buckeye Propco, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-4834452				LPNT CH Acquirer LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2822200				LPNT Development 12, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2822219				LPNT Development 13, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0717720				LPNT Development 56, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-0893880				LPNT Development 62, L.L.C.	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-0905418				LPNT Development 63, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2162868				LPNT Development 64, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2162889				LPNT Development 65, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3605450				LPNT Development 69, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2822097				LPNT Development 7, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1264993				LPNT Healthcare Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0710314				LPNT IRF Development 14, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2162815				LPNT IRF Development 21, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2162837				LPNT IRF Development 22, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2162857				LPNT IRF Development 23, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2165510				LPNT IRF Development 26, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2166781				LPNT IRF Development 42, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2166808				LPNT IRF Development 43, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2166835				LPNT IRF Development 44, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2166872				LPNT IRF Development 45, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3605470				LPNT IRF Development 50, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3620952				LPNT IRF Development 51, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4406502				LPNT IRF Development 52, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5007421				LPNT IRF Development 53, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2475781				LPNT IRF Development 54, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2503013				LPNT IRF Development 55, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3429763				LPNT IRF Development 56, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4149389				LPNT IRF Development 57, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			85-4130389				LPNT IRF Development 58, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1161355				LPNT IRF Development 59, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1178840				LPNT IRF Development 60, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1096327				LPNT IRF Development 61, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2740849				LPNT IRF Development 62, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2691253				LPNT IRF Development 63, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2715868				LPNT IRF Development 64, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1984358				LPNT IRF Development 70, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-4122886				LPNT IRF Development 71, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1536602				LPNT IRF Development 74, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3506903				LPNT IRF Development 75, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3685978				LPNT IRF Development 76, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4605835				LPNT IRF Development 77, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2212608				LPNT IRF Development 78, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3817382				LPNT IRF Development 79, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4606687				LPNT IRF Development 80, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4617294				LPNT IRF Development 81, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4595363				LPNT IRF Development 82, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3235758				LPNT IRF Development 83, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3799501				LPNT IRF Development 84, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3799782				LPNT IRF Development 85, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3123375				LPNT IRF Development 86, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-4293856				LPNT IRF Development 87, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-4735870				LPNT IRF Development 88, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2130286				LPNT IRF Development 89, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-3088856				LPNT IRF Development 90, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-4835164				LPNT Lima CH Acquirer LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2166736				LPNT Real Estate 41, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1536262				LPNT Real Estate 50, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3621144				LPNT Rehab Development 2, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3621168				LPNT Rehab Development 3, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3621198				LPNT Rehab Development 4, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3621228				LPNT Rehab Development 5, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	LifePoint Rehab LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			11-3746563				LPNT Rehab Group of Arlington, LP	TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			11-3746563				LPNT Rehab Group of Arlington, LP	TX	NIA	LifePoint Rehab LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			85-4027097				LPNT Rehab Texas HoldCo, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1239343				LPNT Systems, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1217503				LPNT Youngstown IRF Holdings, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	CRH of Madison, LLC	Ownership	40.400	AGM; M. Rowan; L. Black	NO	
			20-4277914				Martinsville Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-4037710				McMinnville Immediate Health Care, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762581				Meadowview Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2971097				Meadowview Regional Medical Center Pain Management, LLC	DE	NIA	Meadowview Regional Medical Center, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			62-1757929				Meadowview Regional Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			63-1129817				Med-Plus Muscle Shoals, LLC	AL	NIA	Florence-UCC, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			20-3217713				Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-4282042				Memorial Prompt Care, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-2141074				Mercy Health Behavioral Hospital, LLC	OH	NIA	LPNT BH Development 4, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			88-2670523				Mercy Health Rehabilitation Hospital, LLC	OH	NIA	LPNT Youngstown IRF Holdings, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			36-4579024				Mercy Rehabilitation Hospital - St. Louis, L.L.C.	MO	NIA	CRH of St. Louis, LLC	Ownership	50.500	AGM; M. Rowan; L. Black	NO	
			84-4372720				Mercy Rehabilitation Hospital South, LLC	MO	NIA	LPNT IRF Development 56, LLC	Ownership	50.500	AGM; M. Rowan; L. Black	NO	
			46-1163875				Mercy Rehabilitation Hospital Springfield, LLC	MO	NIA	CRH of Springfield, LLC	Ownership	50.500	AGM; M. Rowan; L. Black	NO	
			30-1200418				Mercy Rehabilitation Hospital, LLC	AR	NIA	LPNT IRF Development 42, LLC	Ownership	50.500	AGM; M. Rowan; L. Black	NO	
			81-4437201				Mercy Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 64, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			27-4736089				Mercy Rehabilitation Hospital, LLC	OK	NIA	CRH of Oklahoma City, LLC	Ownership	50.500	AGM; M. Rowan; L. Black	NO	
			82-0654973				Mesa Springs Physician Group, LLC	DE	NIA	Mesa Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0867032				Mesa Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1692446				Mexia Principal Healthcare Limited Partnership	TX	NIA	Mexia-Principal, LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			62-1692446				Mexia Principal Healthcare Limited Partnership	TX	NIA	Principal Hospital Company of Nevada, LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			62-1691355				Mexia-Principal, LLC	TX	NIA	LPNT CH Acquirer LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	CRH of Dallas, LLC	Ownership	30.750	AGM; M. Rowan; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	MHS-CHC, LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			20-4921888				MHS-CHC, LLC	TX	NIA	CRH of Dallas, LLC	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
			20-4088158				Muskogee Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-4445694				Muskogee Medical and Surgical Associates, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8493666				Muskogee Physician Group, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8308340				Muskogee Regional Medical Center, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3269355				NAMC Anesthesia Services, LLC	DE	NIA	RCHP - Florence, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2546387				Nason Medical Center, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2553258				Nason Physician Practices, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-4446655				National Park Cardiology Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0881332				National Park Endoscopy Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-4035448				National Park Family Care, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0884133				National Park GI Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762465				National Park Real Property, LLC	DE	NIA	Hot Springs National Park Hospital Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-2903586				North Alabama Neuroservices, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3614834				North Alabama Ob-Gyn, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-1715992				North Alabama RCO Holding Company, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1584834				North Florida Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 74, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1186216				Northeast Georgia Rehabilitation Hospital, LLC	GA	NIA	LPNT IRF Development 62, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			26-3632448				Northeastern Nevada Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1864110				Northwest Alabama Emergency Medicine, LLC	DE	NIA	RCHP - Florence, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3936455				Northwest Washington Rehabilitation Hospital, LLC	WA	NIA	LPNT Development 12, L.L.C.	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			90-0870496				Norton Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-4088237				NPMC Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			20-4599508				NPMC, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3793172				Oak Creek Rehabilitation Hospital, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1849192				Oakwood Springs Physician Group, LLC	DE	NIA	Oakwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2517261				Oakwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2611047				One Clinic Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0834867				Ontonagon Community Health Center, Inc.	MI	NIA	Portage JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1769632				Oregon Healthcorp, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2494365				Oregon Network, LLC	OR	NIA	LPNT BH Development 10, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			20-1681827				Orthopedics of Southwest Virginia, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4744501				Ottumwa ER, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2898506				Ottumwa Health Group, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2898475				Ottumwa Physicians, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			74-2791525				Palestine Principal Healthcare Limited Partnership	TX	NIA	LPNT Lima CH Acquirer LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			74-2791525				Palestine Principal Healthcare Limited Partnership	TX	NIA	Palestine-Principal G.P., LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			62-1742220				Palestine-Principal G.P., LLC	DE	NIA	LPNT Lima CH Acquirer LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3140033				Palomar Behavioral Health Institute, LLC	DE	NIA	LP BH Development 5, LLC	Ownership	40.000	AGM; M. Rowan; L. Black	NO	
			46-3848066				Palomar Health Rehabilitation Institute, LLC	DE	NIA	LPNT Development 56, L.L.C.	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			93-3155863				PeaceHealth RiverBend, LLC	OR	NIA	LPNT IRF Development 70, LLC	Ownership	40.000	AGM; M. Rowan; L. Black	NO	
			99-2842328				PeaceHealth Southwest, LLC	WA	NIA	LPNT IRF Development 75, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			27-4092837				PERS Legacy, LLC	SC	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3947115				PH Copper Country Apothecaries, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			01-0553855				PHC-Aviation, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1812558				PHC-Cleveland, LLC	DE	NIA	LPNT CH Acquirer LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1740235				PHC-Elko, Inc.	NV	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0063628				PHC-Fort Mohave, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-0113173				PHC-Fort Morgan, Inc.	CO	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1735358				PHC-Lake Havasu, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1864994				PHC-Lakewood, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-0085482				PHC-Las Cruces, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			03-0390794				PHC-Los Alamos, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1789341				PHC-Minden G.P., Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1789340				PHC-Minden, LLC	LA	NIA	PHC-Minden G.P., Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Lakewood, Inc.	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Morgan Lake, Inc.	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			62-1870304				PHC-Morgan Lake, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-5437722				PHC-Selma, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1780282				PHC-Tennessee, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762582				PineLake Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1757927				PineLake Regional Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PNWCIN LLC	WA	NIA	RCCH Washington Holdings, LLC	Ownership	8.330	AGM; M. Rowan; L. Black	NO	
			66-0650377				Point of Life Indemnity, LTD.	CYM	IA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762586				Poitras Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-2140008				Portage Calumet MOB, LLC	DE	NIA	Portage Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0788439				Portage Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	80.000	AGM; M. Rowan; L. Black	NO	
			90-0998484				Portage Hospital, LLC	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-1001138				Portage JV, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			32-0414331				Portage Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0937375				Portage Physician Practices, Inc.	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1789403				PRHC-Ennis G.P., LLC	DE	NIA	LPNT CH Acquirer LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1789402				PRHC-Ennis, L.P.	TX	NIA	PRHC-Ennis, G.P., LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			62-1789402				PRHC-Ennis, L.P.	TX	NIA	Principal Hospital Company of Nevada, LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			62-1691358				Principal Hospital Company of Nevada, LLC	DE	NIA	LPNT CH Acquirer LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1694530				Principal-Needles, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1648429				PRMC ER Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8536345				PRMC Healthcare Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-2631109				Professional Billing Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-4003422				Providence Group Practices II, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0480532				Providence Group Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-5620772				Providence Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2546435				Providence Hospital, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2739765				Providence Imaging Center, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			73-1611904				Providence MRI Associates, L.L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2547513				Providence Physician Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-5162854				Providence Professional Services, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			73-1530765				Providence Radiologic Services, L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1710772				Province Healthcare Company, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762590				R. Kendall Brown Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-5003790				Rainier Springs Physician Group, LLC	DE	NIA	Rainier Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0842738				Rainier Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			55-0261260				Raleigh General Hospital, LLC	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2619072				RCCH PMDS, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2612837				RCCH Trios Health Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3962056				RCCH Trios Health, LLC	DE	NIA	RCCH-UW Medicine Healthcare Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3973418				RCCH Trios Physicians, LLC	DE	NIA	RCCH Trios Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4908989				RCCH Washington Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1888677				RCCH-Northwest, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3973418				RCCH-UW Medicine Healthcare Holdings, LLC	DE	NIA	RCCH-Northwest, LLC	Ownership	96.000	AGM; M. Rowan; L. Black	NO	
			27-2451336				RCHP - Florence, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0703298				RCHP Management Company, Inc.	DE	NIA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4712385				RCHP, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1744940				RCHP-Billings ? Missoula, LLC	DE	NIA	Billings-RCHP Healthcare Holdings, LLC	Ownership	87.970	AGM; M. Rowan; L. Black	NO	
			90-0937832				RCHP-Montana, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0920245				RCHP-Ottumwa Holdings, Inc.	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2200283				RCHP-Ottumwa, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-2534603				RCHP-Sierra Vista Development, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-3903795				RCHP-Sierra Vista Holding, Inc.	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-2547212				RCHP-Sierra Vista Medical Office Complex, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-2557986				RCHP-Sierra Vista Physicians Holding, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-2557986				RCHP-Sierra Vista Physicians Holdings, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-2564299				RCHP-Sierra Vista Properties, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-2534144				RCHP-Sierra Vista Residents, LLC	DE	NIA	RCHP-Sierra Vista, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0942222				RCHP-Sierra Vista, Inc.	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2421611				Realpoint Properties Intermediate Holdings, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			93-2370075				Realpoint Properties, LLC	DE	NIA	DSB Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-0470646				RegionalCare Hospital Partners, LLC	DE	NIA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3490777				Rehabilitation Hospital of Louisville East, LLC	KY	NIA	LPNT IRF Development 54, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			26-2332250				Rehabilitation Hospital of Wisconsin, LLC	DE	NIA	CRH of Waukesha, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			84-4845184				Rhode Island Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 44, LLC	Ownership	60.000	AGM; M. Rowan; L. Black	NO	
			20-2502853				River Parishes Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3839861				Riverton Oncology Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762469				Riverview Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3853399				Riverview Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2527258				Rock Springs Physician Group, LLC	DE	NIA	Rock Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1703148				Rock Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2258662				RRL Ottumwa, LLC	DE	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1771866				Russellville Holdings, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1595018				Sacramento Sierra Rehabilitation Hospital, LLC	CA	NIA	LPNT Development 13, L.L.C.	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			35-2632651				Saint Mary?s Primary Care Network, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4303298				Saint Thomas Rehabilitation Hospital, LLC	TN	NIA	LifePoint Rehab, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			41-4183975				Saint Thomas Rutherford Rehabilitation Hospital, LLC	TN	NIA	LPNT IRF Development 82, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			81-2831831				Saline Clinics, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1875655				Saline County Hospital, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			71-0799300				Saline FirstCare, Inc.	AK	NIA	Saline Hospital, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			81-2816675				Saline Hospital, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4681738				Shared Business Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1032693				Sharon Hospital Holding Company	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0381422				Shoals Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1741217				Shoals Obstetrics and Gynecology, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-5495321				Sierra Vista Regional Health Center Medical Group, L.L.C.	AZ	NIA	RCHP-Sierra Vista Physicians Holding, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762275				Siletchnik Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3218523				SJRMC Interventional Radiology Services, LLC	ID	NIA	St. Joseph Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762490				Smith County Memorial Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1864098				Somerset Surgery Partner, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-1717170				South Arlington, LLC	VA	NIA	LPNT IRF Development 80, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			87-2766253				South Florida Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 63, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			62-1763622				Southern Tennessee EMS, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762535				Southern Tennessee Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1824632				Southern Tennessee PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1787537				Spokane Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0155414				Spring View Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4302480				Spring View Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2645284				Springstone Health Management, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2975073				Springstone Health Opco, LLC	DE	NIA	LPNT Autumn Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			36-4840000				Springstone Physician Management, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-1701388				Springstone Physicians, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4269117				SRMC Healthcare Group, LLC	DE	NIA	Essent Healthcare - Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1835614				SST Community Health, L.L.C.	TN	NIA	Sumner Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1804883				St. Joseph Holdings, LLC	DE	NIA	LPNT Lima CH Acquirer LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4851166				St. Joseph Hospital, LLC	DE	NIA	St. Joseph Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4526127				St. Joseph Physician Services, LLC	DE	NIA	St. Joseph Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-3938747				St. Mary Rehabilitation Hospital, LLP	DE	NIA	CRH of Langhorne, LLC	Ownership	41.000	AGM; M. Rowan; L. Black	NO	
			26-4088270				St. Mary?s Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1769626				St. Mary?s Physician Services, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0609817				St. Mary's Specialty, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1922569				STeM Holdings, Inc.	DE	NIA	STeM Parent L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1887635				STeM Management, LLC	DE	NIA	STeM Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1900004				STeM Operating, LLC	DE	NIA	STeM Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1944356				STeM Parent L.P.	DE	NIA	Forward Health Ventures (B) LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5159736				Sumner Ambulatory Surgery Center, LLC	DE	NIA	Sumner Partner, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2134059				Sumner Healthcare Operation, LLC	TN	NIA	LPNT IRF Development 89, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			84-5127938				Sumner Partner, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2618964				Sumner Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2618993				Sumner Real Estate Holdings, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2618766				Sumner Regional Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2497671				Sycamore Springs Physician Group, LLC	DE	NIA	Sycamore Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-5458146				Sycamore Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1331902				Tampa Behavioral Hospital, LLC	FL	NIA	LPNT BH Development 3, LLC	Ownership	40.000	AGM; M. Rowan; L. Black	NO	
			84-4952844				Tampa Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 50, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			47-4583254				Teche Regional Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			75-2623970				Texas & Oklahoma Preferred Provider System	TX	NIA	Essent PRMC, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	CRH of Arlington, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			27-0863232				Texas Rehabilitation Hospital of Fort Worth, LLC	TX	NIA	CRH of Fort Worth, LLC	Ownership	70.000	AGM; M. Rowan; L. Black	NO	
			26-2477205				Texas Specialty Physicians	TX	NIA	Mexia-Principal, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	LPNT Development 69, LLC	Ownership	33.300	AGM; M. Rowan; L. Black	NO	
			62-1732653				TherEx, LLC	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762591				THM Physician Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-5003908				Triangle Springs Physician Group, LLC	DE	NIA	Triangle Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0921509				Triangle Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-4024729				Tri-State Women's Services, LLC	CT	NIA	Sharon Hospital Holding Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2956602				Triumph Rehabilitation Hospital of Northeast Houston, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-4061273				Triumph Rehabilitation Hospital of Northern Indiana, LLC	IN	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2618876				Trousdale Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3853454				Trousdale Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4796940				Two Rivers Physician Practices, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2272410				U.P. Imaging Management Services, LLC	MI	NIA	DLP Marquette JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
.4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; L. Black	NO	
.4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	DLP Marquette Health Plan, LLC	Ownership	58.970	AGM; M. Rowan; L. Black	NO	
.4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	DLP Marquette Health Plan, LLC	Ownership	58.970	AGM; M. Rowan; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; L. Black	NO	
			26-4227573				Valley View Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	LPNT IRF Development 55, LLC	Ownership	33.300	AGM; M. Rowan; L. Black	NO	
			88-2001137				Watertown Anesthesia, LLC	DE	NIA	Watertown Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1757641				Watertown Holding Company, LLC	DE	NIA	Watertown Partner, LLC	Ownership	80.000	AGM; M. Rowan; L. Black	NO	
			47-4583358				Watertown JV, LLC	DE	NIA	Watertown Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-3937421				Watertown Medical Center, LLC	WI	NIA	Watertown Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2483488				Watertown Network, LLC	WI	NIA	Watertown JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-3450210				Watertown Partner, LLC	DE	NIA	Knight Healthcare New-B LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-3943680				Watertown Physician Practices, LLC	WI	NIA	Watertown Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1630580				West Virginia Management Services Organization, Inc.	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3090121				Western Massachusetts Behavioral Hospital, LLC	MA	NIA	LPNT BH Development 1, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			20-8179824				Western Plains Physician Practices, LLC	DE	NIA	Dodge City Healthcare Group, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762592				Western Plains Regional Hospital, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-0650614				Westpark Springs Physician Group, LLC	DE	NIA	Westpark Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0940225				Westpark Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-0415437				Willamette Radiology Billing Services, LLC	DE	NIA	Willamette Valley Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1766695				Willamette Valley Clinics, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-1967992				Willamette Valley Health Solutions, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762552				Willamette Valley Medical Center, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			52-2260534				Woodford Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-5003381				Woodland Springs Physician Group, LLC	DE	NIA	Woodland Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2565165				Woodland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2468795				Wythe County Community Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3230510				Wythe County Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-2975706				Youngstown Behavioral Health Hospital Physician Group, LLC	OH	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	68365	04-2729166				Corporate Solutions Life Reinsurance Company	IA	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others	NO	5
			14-1984144	2000497	826606		Directed Services LLC	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others	NO	5
		16308	82-5039393				Rocky Range, Inc.	AZ	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others	NO	5
			82-4345930				Venerable Holdings, Inc.	DE	NIA	VA Capital Company LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others	NO	5
4734	Apollo Global Mgmt Grp	80942	41-0991508				Venerable Insurance and Annuity Company	IA	IA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others	NO	5
			82-4579560				VIAC Services Company	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others	NO	5
			30-1386214		1995758		Venerable Investment Advisers, LLC	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others	NO	5
			46-4348192		863926		SunAmerica Asset Management, LLC	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others	NO	5
			04-2729166				CSLR RML LLC	DE	NIA	Corporate Solutions Life Reinsurance Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others	NO	5

Asterisk	Explanation
1	Based on filings made with the SEC, as of January 22, 2026, Mr. Rowan and vehicles he has formed approximately 5.9% of the AGM Shares.
2	Based on filings made with the SEC, as of January 22, 2026, Mr. Black personally beneficially owns (directly and indirectly) approximately 6.5% of the AGM Shares. Several trusts and vehicles for the benefit of the family members of Mr. Black collectively hold approximately 7.0% of the AGM Shares, which vehicles are not owned by or for the benefit of Mr. Black according to such SEC filings. Certain of such AGM Shares are held in one or more margin accounts subject to a standard margin loan arrangement.
3	Management Agreement

Asterisk	Explanation
4	Column 14 abbreviations: Apollo Global Management, Inc.; Marc Rowan; Leon Black
5	Column 14 abbreviations: Apollo Global Management, Inc.; Marc Rowan; Leon Black; Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert; RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack
6	AGM directly owns all of the common stock of each of AAM and AHL (as of December 31, 2022).

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. The Company has no trusteed surplus.
2. The Company has no Medicare Part D business.
3. The Reasonableness and Consistency of Assumptions Certification will be filed.
5. The Reasonableness and Consistency of Assumptions Certification (Updated Market Value) will be filed.
6. The Reasonableness and Consistency of Assumptions Certification (Updated Market Value) will be filed.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]



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



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



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



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Amount Due Reinsurer	621,164,230	500,006,775
2505.	Unclaimed Funds	124,732,905	116,647,356
2506.	Miscellaneous Liabilities	23,257,858	23,064,709
2507.	Separate Account Reserve		141,339,687
2597.	Summary of remaining write-ins for Line 25 from overflow page	769,154,993	781,058,528

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Miscellaneous Expenses (Income)	(10,825,041)	(10,652,767)	(16,146,505)
2705.	Reserve Adjustments on Reinsurance Assumed	5,914,335	8,165,480	10,826,670
2706.	Fines and Penalties	16,603	316,340	360,321
2797.	Summary of remaining write-ins for Line 27 from overflow page	(4,894,103)	(2,170,947)	(4,959,514)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	219,236,449	212,029,645
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	130,000,000	
	2.2 Additional investment made after acquisition	15,371,085	10,582,696
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals	(493,796)	
5.	Deduct amounts received on disposals	79,700,000	
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized	5,000,000	
8.	Deduct current year's depreciation	3,045,388	3,375,893
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	276,368,349	219,236,449
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	276,368,349	219,236,449

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	86,745,420,032	60,294,320,216
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	20,780,838,357	35,794,809,269
	2.2 Additional investment made after acquisition	2,632,699,713	2,608,433,651
3.	Capitalized deferred interest and other	122,878,646	63,020,312
4.	Accrual of discount	164,900,188	146,659,464
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals	(31,149,515)	111,892,703
7.	Deduct amounts received on disposals	14,193,032,866	12,747,768,768
8.	Deduct amortization of premium and mortgage interest points and commitment fees	183,333,233	172,332,861
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(390,476,925)	698,196,273
10.	Deduct current year's other than temporary impairment recognized	52,098,170	51,810,227
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	95,596,646,227	86,745,420,032
12.	Total valuation allowance	(173,047,674)	(106,892,501)
13.	Subtotal (Line 11 plus Line 12)	95,423,598,553	86,638,527,530
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	95,423,598,553	86,638,527,530

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	17,461,797,563	11,609,085,609
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,387,455,522	6,030,604,898
	2.2 Additional investment made after acquisition	1,957,952,982	3,822,866,876
3.	Capitalized deferred interest and other		
4.	Accrual of discount	334,638,600	48,331,326
5.	Unrealized valuation increase/(decrease)	812,547,630	882,743,356
6.	Total gain (loss) on disposals	39,511,614	(73,966,791)
7.	Deduct amounts received on disposals	3,290,232,699	4,417,190,620
8.	Deduct amortization of premium, depreciation and proportional amortization	87,954,169	495,227,251
9.	Total foreign exchange change in book/adjusted carrying value	(57,222,260)	66,359,322
10.	Deduct current year's other than temporary impairment recognized	36,811,831	11,809,162
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	18,521,682,952	17,461,797,563
12.	Deduct total nonadmitted amounts	64,528,196	74,678,557
13.	Statement value at end of current period (Line 11 minus Line 12)	18,457,154,756	17,387,119,006

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	161,896,926,781	133,953,917,609
2.	Cost of bonds and stocks acquired	77,083,302,262	98,051,334,630
3.	Accrual of discount	299,446,769	400,899,936
4.	Unrealized valuation increase/(decrease)	(40,640,348)	102,903,657
5.	Total gain (loss) on disposals	72,051,696	73,922,642
6.	Deduct consideration for bonds and stocks disposed of	49,408,230,958	72,140,293,824
7.	Deduct amortization of premium	170,457,931	223,877,582
8.	Total foreign exchange change in book/adjusted carrying value	(834,169,782)	1,787,783,929
9.	Deduct current year's other than temporary impairment recognized	82,564,689	110,227,270
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	367,903,205	563,053
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	189,183,567,005	161,896,926,781
12.	Deduct total nonadmitted amounts	42,634	42,633
13.	Statement value at end of current period (Line 11 minus Line 12)	189,183,524,371	161,896,884,148

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	50,325,978,981	10,906,244,500	5,924,437,391	74,647,554	40,603,626,636	50,325,978,981	55,382,433,644	39,423,847,136
2. NAIC 2 (a)	47,558,673,013	6,063,773,322	2,229,854,057	(97,572,017)	46,150,865,654	47,558,673,013	51,295,020,261	42,790,169,359
3. NAIC 3 (a)	1,535,206,670	426,385,912	126,413,127	10,861,990	1,295,576,511	1,535,206,670	1,846,041,445	1,553,176,156
4. NAIC 4 (a)	1,197,753,585	98,931,819	86,266,590	446,545	1,299,988,886	1,197,753,585	1,210,865,359	1,344,960,686
5. NAIC 5 (a)	174,726,116	2,338,351	2,056,680	98,862	174,625,067	174,726,116	175,106,649	242,045,250
6. NAIC 6 (a)	45,244,619		1,084,330	(16,486,508)	46,730,943	45,244,619	27,673,781	56,263,974
7. Total ICO	100,837,582,984	17,497,673,904	8,370,112,175	(28,003,574)	89,571,413,697	100,837,582,984	109,937,141,139	85,410,462,561
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	53,493,205,366	11,104,830,926	7,595,001,339	(64,470,997)	54,677,119,859	53,493,205,366	56,938,563,956	54,753,258,590
9. NAIC 2	17,494,124,128	2,289,376,160	1,572,240,357	(114,963,869)	17,032,961,106	17,494,124,128	18,096,296,062	17,309,427,085
10. NAIC 3	625,263,561	166,909,530	30,374,737	72,430,169	800,388,107	625,263,561	834,228,523	851,138,190
11. NAIC 4	142,910,210	47,812,500	10,319,095	9,128,366	163,613,042	142,910,210	189,531,981	185,724,330
12. NAIC 5	225,259,234	35,791	2,414,011	(92,582,358)	221,512,549	225,259,234	130,298,656	266,270,675
13. NAIC 6	66,746,511	655,488	12,428,021	42,155,946	81,271,153	66,746,511	97,129,924	98,082,607
14. Total ABS	72,047,509,010	13,609,620,395	9,222,777,560	(148,302,743)	72,976,865,816	72,047,509,010	76,286,049,102	73,463,901,477
PREFERRED STOCK								
15. NAIC 1	5,337,001			(528,000)	14,705,168	5,337,001	4,809,001	22,303,633
16. NAIC 2	1,132,458,271	77,220,590	138,509,897	(16,784,749)	1,155,240,527	1,132,458,271	1,054,384,215	1,212,427,835
17. NAIC 3	116,188,475		43,104,763	(2,523,690)	186,578,452	116,188,475	70,560,022	215,407,288
18. NAIC 4								
19. NAIC 5								
20. NAIC 6	1,446			362	1,265	1,446	1,808	1,265
21. Total Preferred Stock	1,253,985,193	77,220,590	181,614,660	(19,836,077)	1,356,525,412	1,253,985,193	1,129,755,046	1,450,140,021
22. Total ICO, ABS & Preferred Stock	174,139,077,187	31,184,514,889	17,774,504,395	(196,142,394)	163,904,804,925	174,139,077,187	187,352,945,287	160,324,504,059

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 71,985,278 ; NAIC 2 $ 6,439,600 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	23,547,930	XXX	23,505,444	815,812	89,119

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	18,568,618	1,017,411,611
2.	Cost of short-term investments acquired	36,111,558	840,667,098
3.	Accrual of discount	140,984	638,161
4.	Unrealized valuation increase/(decrease)		1,444,012
5.	Total gain (loss) on disposals	(22,374)	(126,011)
6.	Deduct consideration received on disposals	31,241,906	1,841,438,415
7.	Deduct amortization of premium	8,950	27,837
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	23,547,930	18,568,618
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	23,547,930	18,568,618

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	3,513,012,150
2.	Cost paid/(consideration received) on additions	2,075,404,106
3.	Unrealized valuation increase/(decrease)	3,353,783,145
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(470,341,197)
6.	Considerations received/(paid) on terminations	2,283,026,905
7.	Amortization	(1,854,530,578)
8.	Adjustment to the book/adjusted carrying value of hedged item	
9.	Total foreign exchange change in book/adjusted carrying value	1,105,314,986
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	5,439,615,708
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	5,439,615,708

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)				188,060,515
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(62,749,726)
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - all other				
	3.13 Section 1, Column 18, current year to date minus	125,310,789			
	3.14 Section 1, Column 18, prior year	188,060,516	(62,749,727)	(62,749,727)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	125,310,789			
	3.24 Section 1, Column 19, prior year plus	188,060,516			
	3.25 SSAP No. 108 adjustments		(62,749,727)	(62,749,727)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				125,310,790
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				125,310,790

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
07387UA@0	Synthetic 10 year ABS Resecuritization Bond	1D	2,000,000	2,909,946	1,864,737	05/15/2006	01/25/2037	Credit Default Swap		(48,610)	912810-TC-2	US TREASURY N/B	1A	2,909,946	1,913,347
07387UA*2	Synthetic 10 year ABS Resecuritization Bond	1D	3,000,000	4,364,918	2,797,106	05/15/2006	01/25/2037	Credit Default Swap		(72,915)	912810-TC-2	US TREASURY N/B	1A	4,364,918	2,870,021
07387UA#8	Synthetic 10 year ABS Resecuritization Bond	2C	5,000,000	5,052,344	4,117,058	05/15/2006	01/25/2037	Credit Default Swap		(121,525)	037411-AW-5	Apache Corp Sr. Unsecured	2C	5,052,344	4,238,584
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A	1,000,000,000		(44,972,890)	09/30/2025	03/30/2032	Interest Rate Swap		(44,972,890)					
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		52,500,000	53,538,665	09/30/2025	03/30/2032	Interest Rate Swap			917926-A@-6	VB DPR Finance Co	2C	52,500,000	53,538,665
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		9,750,000	9,771,440	09/30/2025	03/30/2032	Interest Rate Swap			968209-AJ-5	WILDPK 2024-1A D1	2C	9,750,000	9,771,440
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		9,000,000	8,945,460	09/30/2025	03/30/2032	Interest Rate Swap			979926-AW-2	WDMNT 2023-12A DR	2C	9,000,000	8,945,460
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		32,500,000	32,498,050	09/30/2025	03/30/2032	Interest Rate Swap			97988Q-BG-8	WDMNT 2017-2A DRR	2C	32,500,000	32,498,050
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		8,643,000	8,668,713	09/30/2025	03/30/2032	Interest Rate Swap			83012K-AU-1	SIXST 2021-19A D1R	2C	8,643,000	8,668,713
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		9,200,000	9,095,414	09/30/2025	03/30/2032	Interest Rate Swap			87252G-AL-0	TCW 2024-2A D1	2C	9,200,000	9,095,414
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		16,000,000	16,060,656	09/30/2025	03/30/2032	Interest Rate Swap			88238E-AJ-7	TCIFC 2024-2A D1	2B	16,000,000	16,060,656
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		19,775,000	19,892,028	09/30/2025	03/30/2032	Interest Rate Swap			55823D-AJ-9	MDPK 2025-72A D1	2B	19,775,000	19,892,028
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		6,650,000	6,644,155	09/30/2025	03/30/2032	Interest Rate Swap			55954K-BC-8	MAGNE 2017-19A DRR	2C	6,650,000	6,644,155
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		3,409,687	3,499,829	09/30/2025	03/30/2032	Interest Rate Swap			55954Y-BC-8	MAGNE 2020-26A D1R2	2B	3,409,687	3,499,829
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		24,960,000	25,078,934	09/30/2025	03/30/2032	Interest Rate Swap			55956M-AJ-8	MAGNE 2025-50A D1	2C	24,960,000	25,078,934
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		1,987,245	1,983,052	09/30/2025	03/30/2032	Interest Rate Swap			58286Q-AJ-4	MCHPK 2024-1A D	2C	1,987,245	1,983,052
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		8,360,000	8,364,949	09/30/2025	03/30/2032	Interest Rate Swap			67115L-AS-3	OAKC 2021-16A D1R	2C	8,360,000	8,364,949
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		1,502,460	1,502,393	09/30/2025	03/30/2032	Interest Rate Swap			67115V-AW-2	OAKC 2022-11A D1R	2C	1,502,460	1,502,393
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		17,250,000	17,386,258	09/30/2025	03/30/2032	Interest Rate Swap			67120A-AL-5	OCP 2024-37A D1	2C	17,250,000	17,386,258
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		6,400,000	6,403,328	09/30/2025	03/30/2032	Interest Rate Swap			67570E-AJ-7	OCP 2024-36A D1	2B	6,400,000	6,403,328
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		7,500,000	7,520,528	09/30/2025	03/30/2032	Interest Rate Swap			675935-AY-6	OCT60 2022-1A D1R	2C	7,500,000	7,520,528
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		18,200,000	18,213,650	09/30/2025	03/30/2032	Interest Rate Swap			675944-AJ-1	OCT65 2024-4A D1	2C	18,200,000	18,213,650
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		3,471,139	3,484,142	09/30/2025	03/30/2032	Interest Rate Swap			68563J-AJ-3	ORCHPK 2024-1A D1	2C	3,471,139	3,484,142
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		11,000,000	11,005,654	09/30/2025	03/30/2032	Interest Rate Swap			69688G-AG-3	PLMRS 2024-3A D1	2C	11,000,000	11,005,654
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		7,400,000	7,298,457	09/30/2025	03/30/2032	Interest Rate Swap			69688N-AS-2	PLMRS 2022-2A D1R	2C	7,400,000	7,298,457
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		3,500,000	3,509,643	09/30/2025	03/30/2032	Interest Rate Swap			69700X-AW-5	PLMRS 2022-4A D1R	2A	3,500,000	3,509,643
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		5,600,000	5,603,646	09/30/2025	03/30/2032	Interest Rate Swap			69702M-AU-1	PLMRS 2022-5A D1R	2C	5,600,000	5,603,646
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		1,490,414	1,503,915	09/30/2025	03/30/2032	Interest Rate Swap			69703W-AJ-3	PLMRS 2024-4A D1	2C	1,490,414	1,503,915
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		21,000,000	20,830,362	09/30/2025	03/30/2032	Interest Rate Swap			72132W-AU-3	PIPK 2019-4A DRR	2C	21,000,000	20,830,362
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		7,590,479	7,586,107	09/30/2025	03/30/2032	Interest Rate Swap			72133L-AV-4	PIPK 2023-12A D1R	2A	7,590,479	7,586,107

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		14,740,000	14,828,838	09/30/2025	03/30/2032	Interest Rate Swap			72134A-AW-5	PIPK 2021-9A D1R	2C	14,740,000	14,828,838
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		23,115,000	23,257,781	09/30/2025	03/30/2032	Interest Rate Swap			74938R-AJ-1	RAD 2025-30A C1	2C	23,115,000	23,257,781
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		20,000,000	19,742,820	09/30/2025	03/30/2032	Interest Rate Swap			74980Q-AU-5	RRAM 2021-17A CR	2C	20,000,000	19,742,820
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		3,500,000	3,505,660	09/30/2025	03/30/2032	Interest Rate Swap			74988C-AL-8	RRAM 2024-32RA C1BR	2C	3,500,000	3,505,660
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		6,500,000	6,418,087	09/30/2025	03/30/2032	Interest Rate Swap			74989U-AQ-6	RRAM 2022-20A CR	2C	6,500,000	6,418,087
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		2,400,000	2,393,364	09/30/2025	03/30/2032	Interest Rate Swap			74989V-AJ-0	RRAM 2024-29RA C2R	2C	2,400,000	2,393,364
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		2,686,227	2,724,124	09/30/2025	03/30/2032	Interest Rate Swap			749972-AJ-4	RAD 2024-27A D1	2C	2,686,227	2,724,124
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		4,800,000	4,838,002	09/30/2025	03/30/2032	Interest Rate Swap			00120B-AW-0	AGL 2021-12A D1R	2C	4,800,000	4,838,002
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		6,375,000	6,218,035	09/30/2025	03/30/2032	Interest Rate Swap			00120D-AQ-9	AGL 2022-17A DR	2C	6,375,000	6,218,035
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		17,875,000	17,895,664	09/30/2025	03/30/2032	Interest Rate Swap			00121P-AJ-7	AGL 2025-41A D1	2C	17,875,000	17,895,664
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		8,800,000	8,761,958	09/30/2025	03/30/2032	Interest Rate Swap			00177L-AQ-3	AMMC 2021-24A DR	2C	8,800,000	8,761,958
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		4,680,154	4,675,714	09/30/2025	03/30/2032	Interest Rate Swap			00501D-AF-2	ACRES 2025-FL3 E	2C	4,680,154	4,675,714
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		75,000,000	73,020,000	09/30/2025	03/30/2032	Interest Rate Swap			03665J-AW-8	ANTR 2017-1A DRR	2C	75,000,000	73,020,000
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		13,100,000	13,069,477	09/30/2025	03/30/2032	Interest Rate Swap			03665L-AU-7	ANTR 2018-3A DR	2C	13,100,000	13,069,477
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		2,672,202	2,715,120	09/30/2025	03/30/2032	Interest Rate Swap			037989-AQ-3	APID 2023-44A D1R	2C	2,672,202	2,715,120
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		15,000,000	15,044,325	09/30/2025	03/30/2032	Interest Rate Swap			03990H-AJ-7	ARES 2025-ALF9A	2C	15,000,000	15,044,325
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		11,250,000	11,281,196	09/30/2025	03/30/2032	Interest Rate Swap			04018B-BE-6	ARES 2020-55A D1R2	2C	11,250,000	11,281,196
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		2,467,523	2,586,491	09/30/2025	03/30/2032	Interest Rate Swap			054978-AS-0	BBAM 2022-1A D1R	2C	2,467,523	2,586,491
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		2,002,399	2,005,292	09/30/2025	03/30/2032	Interest Rate Swap			05766G-AJ-6	BOBA 2021-2A D	2C	2,002,399	2,005,292
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		8,000,000	8,004,552	09/30/2025	03/30/2032	Interest Rate Swap			06763D-AF-2	BABSN 2024-4A D1	2C	8,000,000	8,004,552
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		1,456,123	1,504,338	09/30/2025	03/30/2032	Interest Rate Swap			107921-AJ-7	BRDGS 2025-1A D1A	2C	1,456,123	1,504,338
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		10,000,000	10,006,510	09/30/2025	03/30/2032	Interest Rate Swap			12553D-BA-4	CIFC 2019-1A D1R2	2C	10,000,000	10,006,510
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		14,400,000	14,277,197	09/30/2025	03/30/2032	Interest Rate Swap			13876N-BC-6	CANYC 2020-2A DR2	2C	14,400,000	14,277,197
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		3,997,010	3,945,920	09/30/2025	03/30/2032	Interest Rate Swap			13877J-AG-6	CANYC 2022-1A D	2C	3,997,010	3,945,920
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		14,700,000	14,729,312	09/30/2025	03/30/2032	Interest Rate Swap			142915-AJ-6	CGMS 2024-8A D1	2B	14,700,000	14,729,312
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		5,943,265	5,959,425	09/30/2025	03/30/2032	Interest Rate Swap			143119-AU-9	CGMS 2022-2A D1R	2B	5,943,265	5,959,425
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		25,008,353	25,020,350	09/30/2025	03/30/2032	Interest Rate Swap			14319P-AJ-0	CGMS 2024-6A D1	2C	25,008,353	25,020,350
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		10,010,849	10,024,080	09/30/2025	03/30/2032	Interest Rate Swap			14319R-AG-2	CGMS 2024-7A D1	2C	10,010,849	10,024,080
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		22,050,000	22,154,054	09/30/2025	03/30/2032	Interest Rate Swap			14320E-AG-8	CGMS 2025-3A D	2C	22,050,000	22,154,054
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		3,497,037	3,519,453	09/30/2025	03/30/2032	Interest Rate Swap			17180W-AS-4	CIFC 2018-2A D1R	2C	3,497,037	3,519,453

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		13,050,000	13,094,996	09/30/2025	03/30/2032	Interest Rate Swap			17181N-AL-8	CIFC 2018-1A D1R	2C	13,050,000	13,094,996
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		4,200,000	4,216,216	09/30/2025	03/30/2032	Interest Rate Swap			17181W-AG-9	CIFC 2024-4A D1	2C	4,200,000	4,216,216
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		25,600,000	25,611,930	09/30/2025	03/30/2032	Interest Rate Swap			227800-AJ-8	CRTPK 2024-1A D	2C	25,600,000	25,611,930
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		16,800,000	16,895,827	09/30/2025	03/30/2032	Interest Rate Swap			25255J-AS-6	DCLO 2022-3A CR	2C	16,800,000	16,895,827
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		7,695,000	7,753,105	09/30/2025	03/30/2032	Interest Rate Swap			25255R-AS-8	DCLO 2023-5A C1R	2C	7,695,000	7,753,105
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		1,737,689	1,762,451	09/30/2025	03/30/2032	Interest Rate Swap			26253H-AJ-0	DRSLF 2025-123A D1	2C	1,737,689	1,762,451
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		8,497,149	8,506,061	09/30/2025	03/30/2032	Interest Rate Swap			29001E-AG-2	ELM33 2024-9RA D1R	2C	8,497,149	8,506,061
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		17,000,000	17,131,801	09/30/2025	03/30/2032	Interest Rate Swap			29001M-AJ-8	ELM34 2024-10A D1	2C	17,000,000	17,131,801
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		8,207,000	8,272,566	09/30/2025	03/30/2032	Interest Rate Swap			29003W-AU-9	ELM14 2022-1A DR	2C	8,207,000	8,272,566
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		11,400,000	11,278,898	09/30/2025	03/30/2032	Interest Rate Swap			34964R-AW-3	FCO 2022-19A DR	2C	11,400,000	11,278,898
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		17,100,000	17,059,422	09/30/2025	03/30/2032	Interest Rate Swap			34966Q-AJ-2	FCO 2024-25A D	2C	17,100,000	17,059,422
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		14,000,000	13,999,482	09/30/2025	03/30/2032	Interest Rate Swap			38180H-AG-9	GCBSL 2022-62A D1R	2C	14,000,000	13,999,482
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		18,943,000	18,954,801	09/30/2025	03/30/2032	Interest Rate Swap			38180P-AJ-5	GCBSL 2019-43A D1R	2C	18,943,000	18,954,801
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		20,040,880	19,900,400	09/30/2025	03/30/2032	Interest Rate Swap			38180Y-AJ-6	GOCAP 2023-65A DR	2C	20,040,880	19,900,400
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		23,500,000	22,686,101	09/30/2025	03/30/2032	Interest Rate Swap			381936-AJ-2	GOCAP 2021-59A DR	2C	23,500,000	22,686,101
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		8,740,655	8,813,158	09/30/2025	03/30/2032	Interest Rate Swap			48256G-AJ-3	KKR 2024-56A D1	2C	8,740,655	8,813,158
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		9,800,000	9,841,287	09/30/2025	03/30/2032	Interest Rate Swap			48256R-AJ-9	KKR 2024-53A D1	2C	9,800,000	9,841,287
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		3,408,030	3,526,068	09/30/2025	03/30/2032	Interest Rate Swap			48256V-AG-6	KKR 2024-54A D1	2B	3,408,030	3,526,068
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		5,000,000	4,999,760	09/30/2025	03/30/2032	Interest Rate Swap			527911-AL-5	LEWEY 2024-1A D1	2C	5,000,000	4,999,760
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		25,679,347	24,365,884	09/30/2025	03/30/2032	Interest Rate Swap			55285H-AL-6	MF1 2022-B1 E	2C	25,679,347	24,365,884
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		32,480,806	30,614,539	09/30/2025	03/30/2032	Interest Rate Swap			55285H-AN-2	MF1 2022-B1 F	2C	32,480,806	30,614,539
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		2,904,738	2,940,681	09/30/2025	03/30/2032	Interest Rate Swap			55820Y-AW-7	MDPK 2018-27A D1R	2B	2,904,738	2,940,681
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		8,050,000	8,113,917	09/30/2025	03/30/2032	Interest Rate Swap				ANTOR 2025-6A D1	2C	8,050,000	8,113,917
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		18,000,000	18,000,000	09/30/2025	03/30/2032	Interest Rate Swap			03990F-AJ-1	ARES 2024-74A D	2C	18,000,000	18,000,000
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		13,316,372	13,300,000	09/30/2025	03/30/2032	Interest Rate Swap			25256J-AJ-5	DCLO 2024-8A C	2C	13,316,372	13,300,000
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C	1,000,000,000		(43,991,306)	10/02/2025	03/30/2032	Interest Rate Swap		(43,991,306)					
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		9,750,000	9,753,686	10/02/2025	03/30/2032	Interest Rate Swap			968209-AC-0	WILDPK 2024-1A B1	1C	9,750,000	9,753,686
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		32,000,000	32,032,576	10/02/2025	03/30/2032	Interest Rate Swap			92920T-AG-5	VOYA 2024-6A B1	1C	32,000,000	32,032,576
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		24,012,019	24,037,056	10/02/2025	03/30/2032	Interest Rate Swap			88238E-AE-8	TCIFC 2024-2A B	1C	24,012,019	24,037,056
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		15,450,000	15,501,232	10/02/2025	03/30/2032	Interest Rate Swap			82809V-AE-2	SPCLO 2025-9A B	1C	15,450,000	15,501,232

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		22,000,000	22,011,374	10/02/2025	03/30/2032	Interest Rate Swap			75010R-AC-4	RAD 2025-29A B	1C	22,000,000	22,011,374
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		14,000,000	14,013,272	10/02/2025	03/30/2032	Interest Rate Swap			75009V-AC-8	RAD 2024-26A B1	1C	14,000,000	14,013,272
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		27,631,000	27,706,018	10/02/2025	03/30/2032	Interest Rate Swap			674436-AE-0	OBRAC 2025-2A B	1C	27,631,000	27,706,018
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		12,000,000	12,010,488	10/02/2025	03/30/2032	Interest Rate Swap			67115L-AL-8	OAKC 2021-16A B1R	1C	12,000,000	12,010,488
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		19,500,000	19,515,912	10/02/2025	03/30/2032	Interest Rate Swap			67120M-AE-5	OHACP 2024-17A B1	1C	19,500,000	19,515,912
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		15,838,000	15,854,772	10/02/2025	03/30/2032	Interest Rate Swap			675944-AE-2	OCT65 2024-4A B	1C	15,838,000	15,854,772
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		28,000,000	28,045,640	10/02/2025	03/30/2032	Interest Rate Swap			675932-AS-6	OCT58 2022-1A BR	1C	28,000,000	28,045,640
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		22,750,000	22,799,550	10/02/2025	03/30/2032	Interest Rate Swap			68627C-AC-7	ANTOR 2025-5A B	1C	22,750,000	22,799,550
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		11,000,000	11,010,428	10/02/2025	03/30/2032	Interest Rate Swap			68626J-AC-3	ANTOR 2024-4A B	1C	11,000,000	11,010,428
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		18,000,000	18,019,224	10/02/2025	03/30/2032	Interest Rate Swap			70019H-AE-4	PKBLU 2025-7A B	1C	18,000,000	18,019,224
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		20,400,000	20,414,056	10/02/2025	03/30/2032	Interest Rate Swap			74989V-AC-5	RRAM 2024-29RA A	1C	20,400,000	20,414,056
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		16,325,000	16,345,880	10/02/2025	03/30/2032	Interest Rate Swap			74989M-AQ-4	RRAM 2023-26A A2R	1C	16,325,000	16,345,880
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		11,183,000	11,194,776	10/02/2025	03/30/2032	Interest Rate Swap			74983A-AL-7	RRAM 2021-19A A2R	1C	11,183,000	11,194,776
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		41,507,886	41,173,271	10/02/2025	03/30/2032	Interest Rate Swap			03663Y-AC-1	ANTR 2024-5A B	1C	41,507,886	41,173,271
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		44,021,338	43,648,264	10/02/2025	03/30/2032	Interest Rate Swap			03664X-AE-8	ANTR 2024-6A B	1C	44,021,338	43,648,264
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		150,000,000	150,000,000	10/02/2025	03/30/2032	Interest Rate Swap			02300A-AA-8	AMAPS	1F	150,000,000	150,000,000
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		17,500,000	17,300,500	10/02/2025	03/30/2032	Interest Rate Swap			03665M-AN-1	ANTR 2018-1A BR	1C	17,500,000	17,300,500
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		15,000,000	15,007,965	10/02/2025	03/30/2032	Interest Rate Swap			03990H-AE-8	ARES 2025-ALF9A	1C	15,000,000	15,007,965
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		40,999,836	40,685,858	10/02/2025	03/30/2032	Interest Rate Swap			03666J-AC-1	ANTR 2024-3A B	1C	40,999,836	40,685,858
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		20,475,000	20,505,713	10/02/2025	03/30/2032	Interest Rate Swap			00024D-AN-3	AAIF 2024-1A A2D	1C	20,475,000	20,505,713
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		16,800,000	16,658,779	10/02/2025	03/30/2032	Interest Rate Swap			00112C-AE-8	ABPCI 2024-19A B	1C	16,800,000	16,658,779
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		31,250,000	31,282,594	10/02/2025	03/30/2032	Interest Rate Swap			04017J-AS-0	ARES 2018-49A BR	1C	31,250,000	31,282,594
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		13,200,000	13,017,919	10/02/2025	03/30/2032	Interest Rate Swap			05071U-AG-1	AUDAX 2025-12A B	1C	13,200,000	13,017,919
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		11,200,000	11,176,648	10/02/2025	03/30/2032	Interest Rate Swap			050922-AJ-2	AUDAX 2024-11A B	1C	11,200,000	11,176,648
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		38,400,000	38,027,635	10/02/2025	03/30/2032	Interest Rate Swap			38180N-AE-1	GOCAP 2019-44A BR	1C	38,400,000	38,027,635
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		22,000,000	22,020,856	10/02/2025	03/30/2032	Interest Rate Swap			38180P-AE-6	GCBSL 2019-43A BR	1C	22,000,000	22,020,856
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		13,200,000	13,220,922	10/02/2025	03/30/2032	Interest Rate Swap			34990B-AC-0	FCBSL 2025-1A B	1C	13,200,000	13,220,922
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		30,000,000	30,061,530	10/02/2025	03/30/2032	Interest Rate Swap			29001M-AE-9	ELM34 2024-10A B	1C	30,000,000	30,061,530
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		38,000,000	38,099,674	10/02/2025	03/30/2032	Interest Rate Swap			48190D-AC-4	KKR 2024-47A B	1C	38,000,000	38,099,674
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		12,000,000	12,012,876	10/02/2025	03/30/2032	Interest Rate Swap			509827-AC-5	LAKEG 2025-1A B	1C	12,000,000	12,012,876

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		15,000,000	15,016,020	10/02/2025	03/30/2032	Interest Rate Swap			51218Y-AC-0	LAKPK 2025-1A B1	1C	15,000,000	15,016,020
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		32,750,000	32,784,126	10/02/2025	03/30/2032	Interest Rate Swap			55822Y-AE-5	MDPK 2024-66A B	1C	32,750,000	32,784,126
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		17,105,000	17,140,818	10/02/2025	03/30/2032	Interest Rate Swap			26254C-AS-0	DRSLF 2022-106A BR	1C	17,105,000	17,140,818
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		26,750,000	26,762,813	10/02/2025	03/30/2032	Interest Rate Swap			14319P-AE-1	CGMS 2024-6A B	1C	26,750,000	26,762,813
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		17,000,000	17,026,639	10/02/2025	03/30/2032	Interest Rate Swap			14319R-AC-1	CGMS 2024-7A B	1C	17,000,000	17,026,639
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		15,500,000	15,374,745	10/02/2025	03/30/2032	Interest Rate Swap			171929-AC-6	CHMML 2024-3A B	1C	15,500,000	15,374,745
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		18,400,000	18,412,678	10/02/2025	03/30/2032	Interest Rate Swap			227800-AE-9	CRTPK 2024-1A B	1C	18,400,000	18,412,678
04687#AG3	Structured Credit Callable Fixed Bond Replication	1C		14,000,000	14,000,000	10/02/2025	03/30/2032	Interest Rate Swap			03990F-AE-2	ARES 2024-74A B	1C	14,000,000	14,000,000
04687#AF5	Structured Credit Callable Fixed Bond Replication	1F	1,000,000,000		(44,513,451)	10/02/2025	03/30/2032	Interest Rate Swap		(44,513,451)					
04687#AF5	Structured Credit Callable Fixed Bond Replication	1F		460,000,000	461,058,000	10/02/2025	03/30/2032	Interest Rate Swap			049400-AA-2	ATLAS SECURED ADVANCE FUNDING,	1F	460,000,000	461,058,000
04687#AF5	Structured Credit Callable Fixed Bond Replication	1F		286,950,000	286,950,000	10/02/2025	03/30/2032	Interest Rate Swap			02300A-AA-8	AMAPS 1 LLC	1F	286,950,000	286,950,000
04687#AF5	Structured Credit Callable Fixed Bond Replication	1F		550,000,000	550,000,000	10/02/2025	03/30/2032	Interest Rate Swap			02300B-AA-6	AMAPS 2 LLC	1F	550,000,000	550,000,000
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A	1,000,000,000		(43,113,713)	10/02/2025	03/30/2032	Interest Rate Swap		(43,113,713)					
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		42,204,816	42,267,556	10/02/2025	03/30/2032	Interest Rate Swap			91835W-AA-7	VMC 2025-PV2 A	1A	42,204,816	42,267,556
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		6,802,687	6,812,632	10/02/2025	03/30/2032	Interest Rate Swap			91835W-AC-3	VMC 2025-PV2 AS	1A	6,802,687	6,812,632
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		4,501,449	4,580,882	10/02/2025	03/30/2032	Interest Rate Swap			761118-WR-5	RALI 2006-QO3 A3	1A	4,501,449	4,580,882
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		5,735,220	5,694,347	10/02/2025	03/30/2032	Interest Rate Swap			86361X-AA-7	SAMI 2006-AR8 A1BG	1A	5,735,220	5,694,347
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		11,100,478	11,160,578	10/02/2025	03/30/2032	Interest Rate Swap			69382J-AB-7	PFP 2025-12 AS	1A	11,100,478	11,160,578
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		11,072,604	11,105,487	10/02/2025	03/30/2032	Interest Rate Swap			58003M-AC-0	MF1 2024-FL15 AS	1A	11,072,604	11,105,487
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		60,000,000	60,319,716	10/02/2025	03/30/2032	Interest Rate Swap			59291B-AC-0	MF1 2025-B2 AS	1A	60,000,000	60,319,716
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		24,883,635	24,966,907	10/02/2025	03/30/2032	Interest Rate Swap			55287E-AC-1	MF1 2024-FL16 AS	1A	24,883,635	24,966,907
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		29,925,000	29,877,606	10/02/2025	03/30/2032	Interest Rate Swap			53991D-AA-7	LMREC 2024-CRE5 A	1A	29,925,000	29,877,606
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		259,962,478	259,340,817	10/02/2025	03/30/2032	Interest Rate Swap			55285H-AA-0	MF1 2022-B1 A	1A	259,962,478	259,340,817
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		8,114,750	7,884,702	10/02/2025	03/30/2032	Interest Rate Swap			52522C-AB-9	LXS 2006-14N 1A1B	1A	8,114,750	7,884,702
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		89,668,308	90,203,202	10/02/2025	03/30/2032	Interest Rate Swap			45339N-AA-4	INCREF 2025-FL1 A	1A	89,668,308	90,203,202
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		105,000,000	104,525,295	10/02/2025	03/30/2032	Interest Rate Swap			381936-AC-7	GOCAP 2021-59A A2R	1A	105,000,000	104,525,295
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		136,500,000	136,194,513	10/02/2025	03/30/2032	Interest Rate Swap			38180Y-AC-1	GOCAP 2023-65A A2R	1A	136,500,000	136,194,513
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		10,986,409	11,024,493	10/02/2025	03/30/2032	Interest Rate Swap			362414-AC-8	GWT 2024-WLF2 B	1A	10,986,409	11,024,493
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		10,428,589	10,470,727	10/02/2025	03/30/2032	Interest Rate Swap			362414-AE-4	GWT 2024-WLF2 C	1A	10,428,589	10,470,727
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		10,388,028	10,442,906	10/02/2025	03/30/2032	Interest Rate Swap			362414-AG-9	GWT 2024-WLF2 D	1A	10,388,028	10,442,906

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		17,630,813	17,696,136	10/02/2025	03/30/2032	Interest Rate Swap			05615K-AC-5	BSPDF 2025-FL2 AS	1A	17,630,813	17,696,136
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		9,855,531	9,560,778	10/02/2025	03/30/2032	Interest Rate Swap			040104-PD-7	ARSI 2005-W3 M2	1A	9,855,531	9,560,778
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		2,563,534	6,415,326	10/02/2025	03/30/2032	Interest Rate Swap			07388C-AF-7	BSABS 2006-HE5 M2	1A	2,563,534	6,415,326
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		75,000,000	75,120,660	10/02/2025	03/30/2032	Interest Rate Swap			088928-AA-4	BHMS 2025-ATLS A	1A	75,000,000	75,120,660
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		5,486,250	5,499,467	10/02/2025	03/30/2032	Interest Rate Swap			00112H-AC-1	ACREC 2025-FL3 AS	1A	5,486,250	5,499,467
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		4,549,758	4,667,904	10/02/2025	03/30/2032	Interest Rate Swap			01448M-AB-5	ALESC 3A A2	1A	4,549,758	4,667,904
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		36,843,660	37,017,717	10/02/2025	03/30/2032	Interest Rate Swap			00501D-AB-1	ACRES 2025-FL3 AS	1A	36,843,660	37,017,717
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		64,319,101	46,620,730	10/02/2025	03/30/2032	Interest Rate Swap			36264Y-AL-4	GSMS 2021-ROSS E	1A	64,319,101	46,620,730
04687#AQ1	Structured Credit Callable Fixed Bond Replication	1G	250,000,000		(12,586,876)	10/02/2025	12/30/2032	Interest Rate Swap		(12,586,876)					
04687#AQ1	Structured Credit Callable Fixed Bond Replication	1G		259,455,000	259,506,891	10/02/2025	12/30/2032	Interest Rate Swap			35138C-AE-4	Fox Hedge LP	1G	259,455,000	259,506,891
04687#AC2	Structured Credit Fixed Bond Replication	2B	150,000,000		(4,115,808)	10/02/2025	10/20/2028	Interest Rate Swap		(4,115,808)					
04687#AC2	Structured Credit Fixed Bond Replication	2B		500,000	500,279	10/02/2025	10/20/2028	Interest Rate Swap			92945V-AG-1	VOYA 2025-3A C	1F	500,000	500,279
04687#AC2	Structured Credit Fixed Bond Replication	2B		500,000	504,489	10/02/2025	10/20/2028	Interest Rate Swap			92945V-AJ-5	VOYA 2025-3A D1	2C	500,000	504,489
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,425,000	1,425,789	10/02/2025	10/20/2028	Interest Rate Swap			97816W-AE-9	WONPK 2025-1A C	1E	1,425,000	1,425,789
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,300,000	1,310,967	10/02/2025	10/20/2028	Interest Rate Swap			97816W-AG-4	WONPK 2025-1A D1	2A	1,300,000	1,310,967
04687#AC2	Structured Credit Fixed Bond Replication	2B		453,387	457,399	10/02/2025	10/20/2028	Interest Rate Swap			87268J-AJ-1	TPGCLO 2025-1A D1	2B	453,387	457,399
04687#AC2	Structured Credit Fixed Bond Replication	2B		400,000	399,504	10/02/2025	10/20/2028	Interest Rate Swap			83013B-AG-1	SIXST 2025-29A D	2C	400,000	399,504
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,825,000	1,828,708	10/02/2025	10/20/2028	Interest Rate Swap			83013T-AE-7	SIXST 2025-28A C	1F	1,825,000	1,828,708
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,050,000	1,059,076	10/02/2025	10/20/2028	Interest Rate Swap			83013T-AG-2	SIXST 2025-28A D1	2B	1,050,000	1,059,076
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,750,000	1,750,898	10/02/2025	10/20/2028	Interest Rate Swap			78110T-AW-9	RRAM 2022-21A BR	1E	1,750,000	1,750,898
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,750,000	1,750,781	10/02/2025	10/20/2028	Interest Rate Swap			78110T-AY-5	RRAM 2022-21A C1R	2A	1,750,000	1,750,781
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,150,000	1,150,828	10/02/2025	10/20/2028	Interest Rate Swap			750103-AQ-6	RAD 2021-15A BR	1F	1,150,000	1,150,828
04687#AC2	Structured Credit Fixed Bond Replication	2B		920,000	922,737	10/02/2025	10/20/2028	Interest Rate Swap			750103-AS-2	RAD 2021-15A C1R	2B	920,000	922,737
04687#AC2	Structured Credit Fixed Bond Replication	2B		250,000	250,944	10/02/2025	10/20/2028	Interest Rate Swap			75884A-AG-5	REG32 2025-4A C	1F	250,000	250,944
04687#AC2	Structured Credit Fixed Bond Replication	2B		925,000	932,187	10/02/2025	10/20/2028	Interest Rate Swap			75884A-AJ-9	REG32 2025-4A D1	2C	925,000	932,187
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,201,000	1,205,479	10/02/2025	10/20/2028	Interest Rate Swap			75903U-AJ-2	REG30 2024-4A D1	2A	1,201,000	1,205,479
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,025,000	1,027,366	10/02/2025	10/20/2028	Interest Rate Swap			75904B-AG-9	REG34 2025-3A C	1F	1,025,000	1,027,366
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,200,000	1,208,497	10/02/2025	10/20/2028	Interest Rate Swap			75904B-AJ-3	REG34 2025-3A D1	2C	1,200,000	1,208,497
04687#AC2	Structured Credit Fixed Bond Replication	2B		972,156	986,043	10/02/2025	10/20/2028	Interest Rate Swap			77341A-AJ-2	ROCKT 2025-1A D1	2B	972,156	986,043
04687#AC2	Structured Credit Fixed Bond Replication	2B		875,000	877,706	10/02/2025	10/20/2028	Interest Rate Swap			57068U-AG-7	MKTST 2025-1A C	1F	875,000	877,706

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AC2	Structured Credit Fixed Bond Replication	2B		950,000	952,537	10/02/2025	10/20/2028	Interest Rate Swap			57068U-AJ-1	MKTST 2025-1A D1	2A	950,000	952,537
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,675,000	1,684,913	10/02/2025	10/20/2028	Interest Rate Swap			55823D-AJ-9	MDPK 2025-72A D1	2B	1,675,000	1,684,913
04687#AC2	Structured Credit Fixed Bond Replication	2B		515,000	515,283	10/02/2025	10/20/2028	Interest Rate Swap			55956M-AG-4	MAGNE 2025-50A C	1E	515,000	515,283
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,920,000	1,929,149	10/02/2025	10/20/2028	Interest Rate Swap			55956M-AJ-8	MAGNE 2025-50A D1	2C	1,920,000	1,929,149
04687#AC2	Structured Credit Fixed Bond Replication	2B		498,300	501,369	10/02/2025	10/20/2028	Interest Rate Swap			55953Y-AU-0	MAGNE 2022-33A DR	2C	498,300	501,369
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,675,000	1,678,881	10/02/2025	10/20/2028	Interest Rate Swap			55823D-AG-5	MDPK 2025-72A C	1F	1,675,000	1,678,881
04687#AC2	Structured Credit Fixed Bond Replication	2B		2,983,145	3,009,897	10/02/2025	10/20/2028	Interest Rate Swap			64135W-AS-2	NEUB 2023-53A D1R	2C	2,983,145	3,009,897
04687#AC2	Structured Credit Fixed Bond Replication	2B		600,000	600,338	10/02/2025	10/20/2028	Interest Rate Swap			670891-AN-0	OCP 2023-28A CR	1F	600,000	600,338
04687#AC2	Structured Credit Fixed Bond Replication	2B		443,000	445,649	10/02/2025	10/20/2028	Interest Rate Swap			670891-AQ-3	OCP 2023-28A D1R	2C	443,000	445,649
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,050,000	1,052,437	10/02/2025	10/20/2028	Interest Rate Swap			68627C-AE-3	ANTOR 2025-5A C	1F	1,050,000	1,052,437
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,000,000	1,005,906	10/02/2025	10/20/2028	Interest Rate Swap			68627C-AG-8	ANTOR 2025-5A D1	2C	1,000,000	1,005,906
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,750,000	1,753,812	10/02/2025	10/20/2028	Interest Rate Swap			68627C-AC-7	ANTOR 2025-5A B	1C	1,750,000	1,753,812
04687#AC2	Structured Credit Fixed Bond Replication	2B		400,000	401,380	10/02/2025	10/20/2028	Interest Rate Swap			675947-AU-9	OCT61 2023-2A D1R	2B	400,000	401,380
04687#AC2	Structured Credit Fixed Bond Replication	2B		931,000	942,482	10/02/2025	10/20/2028	Interest Rate Swap			674436-AJ-9	OBRAC 2025-2A D1	2C	931,000	942,482
04687#AC2	Structured Credit Fixed Bond Replication	2B		900,127	902,519	10/02/2025	10/20/2028	Interest Rate Swap			67403H-AE-4	OAKCL 2024-28A C	1F	900,127	902,519
04687#AC2	Structured Credit Fixed Bond Replication	2B		2,356,000	2,362,397	10/02/2025	10/20/2028	Interest Rate Swap			674436-AE-0	OBRAC 2025-2A B	1C	2,356,000	2,362,397
04687#AC2	Structured Credit Fixed Bond Replication	2B		950,000	952,170	10/02/2025	10/20/2028	Interest Rate Swap			674436-AG-5	OBRAC 2025-2A C	1F	950,000	952,170
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,489,022	1,510,934	10/02/2025	10/20/2028	Interest Rate Swap			67117T-AU-9	OCP 2021-22A D1R	2B	1,489,022	1,510,934
04687#AC2	Structured Credit Fixed Bond Replication	2B		2,100,000	2,102,396	10/02/2025	10/20/2028	Interest Rate Swap			749762-AE-0	RRAM 2025-40A B	1F	2,100,000	2,102,396
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,675,000	1,689,923	10/02/2025	10/20/2028	Interest Rate Swap			749762-AG-5	RRAM 2025-40A C	2C	1,675,000	1,689,923
04687#AC2	Structured Credit Fixed Bond Replication	2B		925,000	929,409	10/02/2025	10/20/2028	Interest Rate Swap			749979-AS-9	RAD 2023-20A C1R	2C	925,000	929,409
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,600,000	1,600,829	10/02/2025	10/20/2028	Interest Rate Swap			749986-AJ-4	RAD 2019-3A CR2	1F	1,600,000	1,600,829
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,500,000	1,487,585	10/02/2025	10/20/2028	Interest Rate Swap			749986-AL-9	RAD 2019-3A D1R2	2C	1,500,000	1,487,585
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,625,000	1,626,879	10/02/2025	10/20/2028	Interest Rate Swap			00121P-AJ-7	AGL 2025-41A D1	2C	1,625,000	1,626,879
04687#AC2	Structured Credit Fixed Bond Replication	2B		20,000,000	20,000,000	10/02/2025	10/20/2028	Interest Rate Swap			00165W-AA-8	AMAPS 3 LLC	1F	20,000,000	20,000,000
04687#AC2	Structured Credit Fixed Bond Replication	2B		878,000	879,062	10/02/2025	10/20/2028	Interest Rate Swap			00092P-AJ-2	AIMCO 2025-24A C	1F	878,000	879,062
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,173,000	1,183,182	10/02/2025	10/20/2028	Interest Rate Swap			00092P-AL-7	AIMCO 2025-24A D	2C	1,173,000	1,183,182
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,100,000	1,110,054	10/02/2025	10/20/2028	Interest Rate Swap			03990K-AJ-0	ARES 2025-77A D1	2C	1,100,000	1,110,054
04687#AC2	Structured Credit Fixed Bond Replication	2B		25,179,706	25,057,500	10/02/2025	10/20/2028	Interest Rate Swap			049400-AA-2	ATLAS SECURED ADVANCE FUNDING,	1F	25,179,706	25,057,500
04687#AC2	Structured Credit Fixed Bond Replication	2B		950,000	958,496	10/02/2025	10/20/2028	Interest Rate Swap			06764L-AE-6	BABSN 2025-2A D1	2C	950,000	958,496

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,448,311	1,506,002	10/02/2025	10/20/2028	Interest Rate Swap			05876H-AJ-1	BALLY 2024-28A C1	2C	1,448,311	1,506,002
04687#AC2	Structured Credit Fixed Bond Replication	2B		247,435	250,136	10/02/2025	10/20/2028	Interest Rate Swap			12572V-AE-4	CIFC 2025-1A C	1F	247,435	250,136
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,850,000	1,858,730	10/02/2025	10/20/2028	Interest Rate Swap			14320E-AG-8	CGMS 2025-3A D	2C	1,850,000	1,858,730
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,525,000	1,527,609	10/02/2025	10/20/2028	Interest Rate Swap			14320E-AE-3	CGMS 2025-3A C	1F	1,525,000	1,527,609
04687#AC2	Structured Credit Fixed Bond Replication	2B		482,038	502,904	10/02/2025	10/20/2028	Interest Rate Swap			14316K-BC-8	CGMS 2021-2A D1R	2C	482,038	502,904
04687#AC2	Structured Credit Fixed Bond Replication	2B		525,000	526,132	10/02/2025	10/20/2028	Interest Rate Swap			29005B-AE-9	ELM41 2025-4A C	1F	525,000	526,132
04687#AC2	Structured Credit Fixed Bond Replication	2B		975,000	979,470	10/02/2025	10/20/2028	Interest Rate Swap			29005B-AG-4	ELM41 2025-4A D	2C	975,000	979,470
04687#AC2	Structured Credit Fixed Bond Replication	2B		21,500,000	21,519,350	10/02/2025	10/20/2028	Interest Rate Swap			35138C-AF-1	Fox Hedge LP	2B	21,500,000	21,519,350
04687#AC2	Structured Credit Fixed Bond Replication	2B		34,000,000	34,006,800	10/02/2025	10/20/2028	Interest Rate Swap			35138C-AE-4	Fox Hedge LP	1G	34,000,000	34,006,800
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B	500,000,000	(25,476,777)	(25,476,777)	10/02/2025	12/30/2032	Interest Rate Swap		(25,476,777)					
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		6,030,000	6,029,813	10/02/2025	12/30/2032	Interest Rate Swap			78110V-BA-1	RRAM 2023-27A C1AR	2B	6,030,000	6,029,813
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		8,000,000	7,956,536	10/02/2025	12/30/2032	Interest Rate Swap			77341X-AS-2	ROCKT 2022-3A D1R	2B	8,000,000	7,956,536
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		5,000,000	4,945,635	10/02/2025	12/30/2032	Interest Rate Swap			78110T-BA-6	RRAM 2022-21A C2R	2B	5,000,000	4,945,635
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		11,960,000	11,995,581	10/02/2025	12/30/2032	Interest Rate Swap			750103-AS-2	RAD 2021-15A C1R	2B	11,960,000	11,995,581
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		1,698,287	1,809,337	10/02/2025	12/30/2032	Interest Rate Swap			67579E-AJ-8	OCT75 2025-1A D1	2B	1,698,287	1,809,337
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		12,000,000	12,005,352	10/02/2025	12/30/2032	Interest Rate Swap			74989V-AG-6	RRAM 2024-29RA C1R	2B	12,000,000	12,005,352
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		7,630,000	7,634,311	10/02/2025	12/30/2032	Interest Rate Swap			75009A-BC-3	RAD 2023-18A D1R	2B	7,630,000	7,634,311
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		17,500,000	17,507,088	10/02/2025	12/30/2032	Interest Rate Swap			74988W-AJ-9	RRAM 2024-34RA C1AR	2B	17,500,000	17,507,088
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		2,500,000	2,506,810	10/02/2025	12/30/2032	Interest Rate Swap			74988A-AL-2	RRAM 2024-31A C2	2B	2,500,000	2,506,810
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		18,500,000	18,507,881	10/02/2025	12/30/2032	Interest Rate Swap			74988C-AE-4	RRAM 2024-32RA C1AR	2B	18,500,000	18,507,881
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		15,075,000	15,074,548	10/02/2025	12/30/2032	Interest Rate Swap			749764-AJ-5	RRAM 2025-41A C1A	2A	15,075,000	15,074,548
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		13,999,909	14,005,432	10/02/2025	12/30/2032	Interest Rate Swap			72133J-BE-6	PIPK 2018-2A D1RR	2B	13,999,909	14,005,432
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		1,979,809	1,971,946	10/02/2025	12/30/2032	Interest Rate Swap			557910-AW-6	MDPK 2022-60A D1R	2B	1,979,809	1,971,946
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		9,377,030	9,285,500	10/02/2025	12/30/2032	Interest Rate Swap			55287E-AJ-6	MF1 2024-FL16 D	2B	9,377,030	9,285,500
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		190,060,000	190,231,054	10/02/2025	12/30/2032	Interest Rate Swap			35138C-AF-1	Fox Hedge LP	2B	190,060,000	190,231,054
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		18,026,564	18,026,564	10/02/2025	12/30/2032	Interest Rate Swap			28655*-AB-5	Eliant Invest Holding LP.	2B	18,026,564	18,026,564
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		14,700,000	14,728,871	10/02/2025	12/30/2032	Interest Rate Swap			34966V-AJ-1	FCBSL 2024-4A D1	2B	14,700,000	14,728,871
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		9,500,000	9,581,235	10/02/2025	12/30/2032	Interest Rate Swap			05766B-BA-5	BOBA 2020-1A D1RR	2B	9,500,000	9,581,235
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		4,550,000	4,582,746	10/02/2025	12/30/2032	Interest Rate Swap			056912-AL-2	BCC 2024-5A D1	2B	4,550,000	4,582,746
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		6,300,000	6,294,344	10/02/2025	12/30/2032	Interest Rate Swap			05556E-AJ-5	BDS 2025-FL15 D	2B	6,300,000	6,294,344

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		3,486,971	3,478,789	10/02/2025	12/30/2032	Interest Rate Swap			05555M-AJ-8	BDS 2024-FL13 D	2B	3,486,971	3,478,789
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		90,000,000	90,000,000	10/02/2025	12/30/2032	Interest Rate Swap			02300A-AC-4	AMAPS	2B	90,000,000	90,000,000
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		7,440,996	7,684,217	10/02/2025	12/30/2032	Interest Rate Swap			00037Q-AU-3	ABBSL 2021-3A D1R	2B	7,440,996	7,684,217
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		5,389,413	5,263,769	10/02/2025	12/30/2032	Interest Rate Swap			00119F-AU-8	AGL 2022-21A D1R	2B	5,389,413	5,263,769
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		8,861,849	8,799,604	10/02/2025	12/30/2032	Interest Rate Swap			00121M-AJ-4	AGL 2024-37A D1	2A	8,861,849	8,799,604
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		9,945,480	9,935,677	10/02/2025	12/30/2032	Interest Rate Swap			00501D-AE-5	ACRES 2025-FL3 D	2B	9,945,480	9,935,677
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		11,327,000	11,395,051	10/02/2025	12/30/2032	Interest Rate Swap			592918-AJ-5	MF1 2025-B2 D	2B	11,327,000	11,395,051
04687#AR9	Structured Credit Callable Fixed Bond Replication	1D	250,000,000		(12,643,091)	10/02/2025	12/30/2032	Interest Rate Swap		(12,643,091)					
04687#AR9	Structured Credit Callable Fixed Bond Replication	1D		168,599,512	168,599,512	10/02/2025	12/30/2032	Interest Rate Swap			G2950*-AA-7	AA INFRASTRUCTURE DEBT	1D	168,599,512	168,599,512
04687#AR9	Structured Credit Callable Fixed Bond Replication	1D		9,218,233	9,253,105	10/02/2025	12/30/2032	Interest Rate Swap			55287E-AE-7	MF1 2024-FL16 B	1D	9,218,233	9,253,105
04687#AR9	Structured Credit Callable Fixed Bond Replication	1D		23,409,963	23,004,828	10/02/2025	12/30/2032	Interest Rate Swap			55285H-AE-2	MF1 2022-B1 B	1D	23,409,963	23,004,828
04687#AR9	Structured Credit Callable Fixed Bond Replication	1D		19,135,999	19,218,735	10/02/2025	12/30/2032	Interest Rate Swap			26860F-AB-6	ELMCL 2024-GTWY B	1D	19,135,999	19,218,735
04687#AR9	Structured Credit Callable Fixed Bond Replication	1D		36,165,819	36,117,776	10/02/2025	12/30/2032	Interest Rate Swap			00501D-AC-9	ACRES 2025-FL3 B	1D	36,165,819	36,117,776
04687#AR9	Structured Credit Callable Fixed Bond Replication	1D		21,949,949	21,995,973	10/02/2025	12/30/2032	Interest Rate Swap			05615K-AE-1	BSPDF 2025-FL2 B	1D	21,949,949	21,995,973
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F	1,000,000,000		(43,580,368)	10/02/2025	03/30/2032	Interest Rate Swap		(43,580,368)					
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		3,000,220	3,006,363	10/02/2025	03/30/2032	Interest Rate Swap			92918B-AU-7	VOYA 2019-4A CR	1F	3,000,220	3,006,363
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		13,500,000	13,507,182	10/02/2025	03/30/2032	Interest Rate Swap			92920T-AJ-9	VOYA 2024-6A C	1F	13,500,000	13,507,182
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		9,300,000	9,290,393	10/02/2025	03/30/2032	Interest Rate Swap			979926-AU-6	WDMNT 2023-12A CR	1F	9,300,000	9,290,393
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		20,075,000	20,115,792	10/02/2025	03/30/2032	Interest Rate Swap			83013T-AE-7	SIXST 2025-28A C	1F	20,075,000	20,115,792
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		4,837,142	4,845,197	10/02/2025	03/30/2032	Interest Rate Swap			77341K-AG-6	ROCKT 2021-1A C	1F	4,837,142	4,845,197
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		7,250,000	7,195,806	10/02/2025	03/30/2032	Interest Rate Swap			77341A-AG-8	ROCKT 2025-1A C	1E	7,250,000	7,195,806
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		11,390,000	11,403,053	10/02/2025	03/30/2032	Interest Rate Swap			75009P-AQ-0	RAD 2021-12A BR	1F	11,390,000	11,403,053
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		14,950,000	14,960,764	10/02/2025	03/30/2032	Interest Rate Swap			750103-AQ-6	RAD 2021-15A BR	1F	14,950,000	14,960,764
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		18,000,000	18,009,864	10/02/2025	03/30/2032	Interest Rate Swap			75010R-AE-0	RAD 2025-29A C	1F	18,000,000	18,009,864
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		19,006,658	19,009,823	10/02/2025	03/30/2032	Interest Rate Swap			88238E-AG-3	TCIFC 2024-2A C	1F	19,006,658	19,009,823
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		21,601,633	21,611,642	10/02/2025	03/30/2032	Interest Rate Swap			881936-AE-8	TCIFC 2025-1A C	1F	21,601,633	21,611,642
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		4,000,000	4,002,068	10/02/2025	03/30/2032	Interest Rate Swap			67098U-BE-4	OAKC 2020-6A CR2	1F	4,000,000	4,002,068
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		11,434,225	11,410,183	10/02/2025	03/30/2032	Interest Rate Swap			57068U-AG-7	MKTST 2025-1A C	1F	11,434,225	11,410,183
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		9,750,000	9,755,382	10/02/2025	03/30/2032	Interest Rate Swap			675932-AU-1	OCT58 2022-1A CR	1F	9,750,000	9,755,382
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		4,900,000	4,902,602	10/02/2025	03/30/2032	Interest Rate Swap			67120A-AJ-0	OCP 2024-37A C	1F	4,900,000	4,902,602

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		4,993,318	5,002,765	10/02/2025	03/30/2032	Interest Rate Swap			72133L-AT-9	PIPK 2023-12A C1R	1E	4,993,318	5,002,765
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		5,000,000	5,001,655	10/02/2025	03/30/2032	Interest Rate Swap			74989M-AU-5	RRAM 2023-26A B2R	1F	5,000,000	5,001,655
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		12,300,000	12,306,630	10/02/2025	03/30/2032	Interest Rate Swap			70019H-AG-9	PKBLU 2025-7A C	1E	12,300,000	12,306,630
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		15,540,000	15,566,138	10/02/2025	03/30/2032	Interest Rate Swap			720916-AE-5	PIPK 2025-18A C	1F	15,540,000	15,566,138
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		8,500,000	8,504,420	10/02/2025	03/30/2032	Interest Rate Swap			69700X-AU-9	PLMRS 2022-4A CR	1F	8,500,000	8,504,420
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		8,550,000	8,553,112	10/02/2025	03/30/2032	Interest Rate Swap			72133P-AS-2	PIPK 2020-5A CR	1F	8,550,000	8,553,112
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		12,278,401	12,381,732	10/02/2025	03/30/2032	Interest Rate Swap			72583U-AJ-6	PXLY 2024-1A C	1F	12,278,401	12,381,732
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		11,700,000	11,717,550	10/02/2025	03/30/2032	Interest Rate Swap			00024D-AQ-6	AAIF 2024-1A BD	1F	11,700,000	11,717,550
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		2,742,030	2,804,752	10/02/2025	03/30/2032	Interest Rate Swap			039939-AW-3	ARES 2022-67A CR	1E	2,742,030	2,804,752
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		3,782,177	3,852,121	10/02/2025	03/30/2032	Interest Rate Swap			03770G-AS-5	APID 2022-42A CR	1F	3,782,177	3,852,121
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		167,500,000	167,500,000	10/02/2025	03/30/2032	Interest Rate Swap			02300A-AA-8	AMAPS	1F	167,500,000	167,500,000
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		4,725,000	4,730,013	10/02/2025	03/30/2032	Interest Rate Swap			14316E-BC-2	CGMS 2019-2A CR2	1F	4,725,000	4,730,013
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		16,200,000	16,226,552	10/02/2025	03/30/2032	Interest Rate Swap			04018B-BC-0	ARES 2020-55A CR2	1F	16,200,000	16,226,552
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		4,068,645	4,127,195	10/02/2025	03/30/2032	Interest Rate Swap			04018N-BC-4	ARES 2020-56A CR2	1E	4,068,645	4,127,195
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		300,000,000	300,690,000	10/02/2025	03/30/2032	Interest Rate Swap			049400-AA-2	ATLAS SECURED ADVANCE FUNDING,	1F	300,000,000	300,690,000
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		2,738,554	2,756,072	10/02/2025	03/30/2032	Interest Rate Swap			370912-AE-7	KLLM 2024-20A C	1F	2,738,554	2,756,072
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		7,600,000	7,616,925	10/02/2025	03/30/2032	Interest Rate Swap			34990B-AE-6	FCBSL 2025-1A C	1F	7,600,000	7,616,925
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		30,000,000	29,701,830	10/02/2025	03/30/2032	Interest Rate Swap			38180Y-AG-2	GOCAP 2023-65A CR	1F	30,000,000	29,701,830
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		21,900,000	21,924,922	10/02/2025	03/30/2032	Interest Rate Swap			51218Y-AG-1	LAKPK 2025-1A C	1F	21,900,000	21,924,922
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		21,600,000	21,612,074	10/02/2025	03/30/2032	Interest Rate Swap			509827-AE-1	LAKEG 2025-1A C	1E	21,600,000	21,612,074
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		9,907,427	10,011,050	10/02/2025	03/30/2032	Interest Rate Swap			48256V-AE-1	KKR 2024-54A C	1E	9,907,427	10,011,050
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		10,274,773	10,280,455	10/02/2025	03/30/2032	Interest Rate Swap			17181D-AE-6	CIFC 2025-2A C	1F	10,274,773	10,280,455
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		10,000,000	10,005,360	10/02/2025	03/30/2032	Interest Rate Swap			185833-AJ-9	CLRMPK 2025-1A C	1F	10,000,000	10,005,360
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		7,000,000	7,007,497	10/02/2025	03/30/2032	Interest Rate Swap			25255L-AW-2	DCLO 2021-2A BR	1F	7,000,000	7,007,497
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		19,000,000	19,041,895	10/02/2025	03/30/2032	Interest Rate Swap			14319R-AE-7	CGMS 2024-7A C	1F	19,000,000	19,041,895
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		19,825,000	19,858,921	10/02/2025	03/30/2032	Interest Rate Swap			14320E-AE-3	CGMS 2025-3A C	1F	19,825,000	19,858,921
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		10,000,000	10,022,460	10/02/2025	03/30/2032	Interest Rate Swap			14319V-AG-3	CGMS 2025-1A C	1F	10,000,000	10,022,460
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		5,568,323	5,603,147	10/02/2025	03/30/2032	Interest Rate Swap			26248K-AQ-5	DRSLF 2022-109A CR	1E	5,568,323	5,603,147
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		10,000,000	10,021,590	10/02/2025	03/30/2032	Interest Rate Swap			29001M-AG-4	ELM34 2024-10A C	1F	10,000,000	10,021,590
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		9,000,000	9,010,107	10/02/2025	03/30/2032	Interest Rate Swap			25254A-AG-2	DCLO 2025-9A C	1F	9,000,000	9,010,107

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		9,934,693	10,028,260	10/02/2025	03/30/2032	Interest Rate Swap			26253V-AG-5	DRSLF 2024-121A C	1F	9,934,693	10,028,260
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		38,500,000	38,542,966	10/02/2025	03/30/2032	Interest Rate Swap			29004F-AE-1	ELM40 2025-3A C	1F	38,500,000	38,542,966
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		7,000,951	7,018,655	10/02/2025	03/30/2032	Interest Rate Swap			34963D-AQ-8	FCBSL 2021-4A C	1F	7,000,951	7,018,655
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C	500,000,000		(23,412,590)	10/02/2025	06/30/2032	Interest Rate Swap		(23,412,590)					
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		16,900,000	17,042,568	10/02/2025	06/30/2032	Interest Rate Swap			97816W-AG-4	WONPK 2025-1A D1	2A	16,900,000	17,042,568
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		10,750,000	10,790,753	10/02/2025	06/30/2032	Interest Rate Swap			92920T-AL-4	VOYA 2024-6A D1	2C	10,750,000	10,790,753
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		6,500,000	6,558,351	10/02/2025	06/30/2032	Interest Rate Swap			92945V-AJ-5	VOYA 2025-3A D1	2C	6,500,000	6,558,351
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		7,750,000	7,772,739	10/02/2025	06/30/2032	Interest Rate Swap			92919A-AW-4	VOYA 2021-2A D1R	2A	7,750,000	7,772,739
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		10,000,000	10,037,910	10/02/2025	06/30/2032	Interest Rate Swap			88238E-AJ-7	TCIFC 2024-2A D1	2B	10,000,000	10,037,910
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		12,025,000	12,118,434	10/02/2025	06/30/2032	Interest Rate Swap			75884A-AJ-9	REG32 2025-4A D1	2C	12,025,000	12,118,434
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		4,000,000	3,944,172	10/02/2025	06/30/2032	Interest Rate Swap			77341A-AJ-2	ROCKT 2025-1A D1	2B	4,000,000	3,944,172
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		12,125,000	12,101,150	10/02/2025	06/30/2032	Interest Rate Swap			77341G-AY-6	ROCKT 2019-2A DR2	2A	12,125,000	12,101,150
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		15,600,000	15,710,464	10/02/2025	06/30/2032	Interest Rate Swap			75904B-AJ-3	REG34 2025-3A D1	2C	15,600,000	15,710,464
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		8,100,000	8,142,080	10/02/2025	06/30/2032	Interest Rate Swap			82809V-AJ-1	SPCLO 2025-9A D1	2B	8,100,000	8,142,080
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		2,599,598	2,579,094	10/02/2025	06/30/2032	Interest Rate Swap			83012F-AU-2	SIXST 2021-17A D1R	2C	2,599,598	2,579,094
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		5,200,000	5,193,547	10/02/2025	06/30/2032	Interest Rate Swap			83013B-AG-1	SIXST 2025-29A D	2C	5,200,000	5,193,547
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		14,400,000	14,476,176	10/02/2025	06/30/2032	Interest Rate Swap			74980E-BJ-6	RRAM 2019-7AR C1R2	2C	14,400,000	14,476,176
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		5,000,000	5,013,775	10/02/2025	06/30/2032	Interest Rate Swap			69700X-AW-5	PLMRS 2022-4A D1R	2A	5,000,000	5,013,775
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		10,540,000	10,631,740	10/02/2025	06/30/2032	Interest Rate Swap			720916-AG-0	PIPK 2025-18A D	2C	10,540,000	10,631,740
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		5,000,000	5,044,190	10/02/2025	06/30/2032	Interest Rate Swap			70019H-AJ-3	PKBLU 2025-7A D1	2B	5,000,000	5,044,190
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		4,916,293	5,013,050	10/02/2025	06/30/2032	Interest Rate Swap			69703W-AJ-3	PLMRS 2024-4A D1	2C	4,916,293	5,013,050
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		12,025,000	12,082,323	10/02/2025	06/30/2032	Interest Rate Swap			749979-AS-9	RAD 2023-20A C1R	2C	12,025,000	12,082,323
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		17,000,000	17,058,752	10/02/2025	06/30/2032	Interest Rate Swap			67120M-AL-9	OHACP 2024-17A D1	2C	17,000,000	17,058,752
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		11,106,000	11,242,970	10/02/2025	06/30/2032	Interest Rate Swap			674436-AJ-9	OBRAC 2025-2A D1	2C	11,106,000	11,242,970
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		9,000,000	9,005,328	10/02/2025	06/30/2032	Interest Rate Swap			67690A-AY-7	OAKC 2021-9A D1R	2C	9,000,000	9,005,328
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		5,970,000	6,015,211	10/02/2025	06/30/2032	Interest Rate Swap			67706Q-AN-8	OAKC 2023-14RA D1	2C	5,970,000	6,015,211
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		3,734,450	3,766,999	10/02/2025	06/30/2032	Interest Rate Swap			67707G-BA-6	OAKC 2021-8A D1R	2C	3,734,450	3,766,999
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		13,000,000	13,076,778	10/02/2025	06/30/2032	Interest Rate Swap			68627C-AG-8	ANTOR 2025-5A D1	2C	13,000,000	13,076,778
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		11,000,000	11,007,161	10/02/2025	06/30/2032	Interest Rate Swap			68626J-AG-4	ANTOR 2024-4A D1	2C	11,000,000	11,007,161
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		7,423,942	7,433,359	10/02/2025	06/30/2032	Interest Rate Swap			559916-AJ-0	MAGNE 2024-47A D1	2B	7,423,942	7,433,359

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		3,004,040	3,016,494	10/02/2025	06/30/2032	Interest Rate Swap			55955U-AJ-1	MAGNE 2024-44A D1	2C	3,004,040	3,016,494
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		2,422,715	2,558,851	10/02/2025	06/30/2032	Interest Rate Swap			671000-AS-6	OCP 2021-21A D1R	2C	2,422,715	2,558,851
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		5,769,000	5,803,493	10/02/2025	06/30/2032	Interest Rate Swap			670891-AQ-3	OCP 2023-28A D1R	2C	5,769,000	5,803,493
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		13,600,000	13,705,808	10/02/2025	06/30/2032	Interest Rate Swap			00122J-AJ-0	AGL 2025-40A D1	2A	13,600,000	13,705,808
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		14,070,000	14,192,128	10/02/2025	06/30/2032	Interest Rate Swap			00092P-AL-7	AIMCO 2025-24A D	2C	14,070,000	14,192,128
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		3,497,709	3,547,181	10/02/2025	06/30/2032	Interest Rate Swap			039939-AY-9	ARES 2022-67A D1R	2C	3,497,709	3,547,181
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		14,300,000	14,430,702	10/02/2025	06/30/2032	Interest Rate Swap			03990K-AJ-0	ARES 2025-77A D1	2C	14,300,000	14,430,702
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		10,479,287	10,508,169	10/02/2025	06/30/2032	Interest Rate Swap			03771B-AJ-5	APID 2024-49A D1	2C	10,479,287	10,508,169
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		1,472,150	1,508,750	10/02/2025	06/30/2032	Interest Rate Swap			04021M-AJ-7	ARES 2024-ALF8 D1	2B	1,472,150	1,508,750
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		6,500,000	6,504,232	10/02/2025	06/30/2032	Interest Rate Swap			12553D-BA-4	CIFC 2019-1A D1R2	2C	6,500,000	6,504,232
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		12,350,000	12,460,446	10/02/2025	06/30/2032	Interest Rate Swap			06764L-AE-6	BABSN 2025-2A D1	2C	12,350,000	12,460,446
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		18,000,000	18,136,278	10/02/2025	06/30/2032	Interest Rate Swap			29004F-AG-6	ELM40 2025-3A D1	2C	18,000,000	18,136,278
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		11,700,000	11,753,645	10/02/2025	06/30/2032	Interest Rate Swap			29005B-AG-4	ELM41 2025-4A D	2C	11,700,000	11,753,645
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		1,752,721	1,762,451	10/02/2025	06/30/2032	Interest Rate Swap			26253H-AJ-0	DRSLF 2025-123A D1	2C	1,752,721	1,762,451
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		4,250,000	4,279,202	10/02/2025	06/30/2032	Interest Rate Swap			25290B-AG-6	DCLO 2025-10A D1	2C	4,250,000	4,279,202
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		10,000,000	10,077,530	10/02/2025	06/30/2032	Interest Rate Swap			29001M-AJ-8	ELM34 2024-10A D1	2C	10,000,000	10,077,530
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		5,727,949	5,769,130	10/02/2025	06/30/2032	Interest Rate Swap			29001L-BE-0	ELMW2 2019-2A D1RR	2C	5,727,949	5,769,130
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		4,735,570	4,776,401	10/02/2025	06/30/2032	Interest Rate Swap			17180W-AS-4	CIFC 2018-2A D1R	2C	4,735,570	4,776,401
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		5,000,000	5,012,040	10/02/2025	06/30/2032	Interest Rate Swap			14319R-AG-2	CGMS 2024-7A D1	2C	5,000,000	5,012,040
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		8,000,000	8,006,512	10/02/2025	06/30/2032	Interest Rate Swap			14319P-AJ-0	CGMS 2024-6A D1	2C	8,000,000	8,006,512
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		5,800,000	5,804,721	10/02/2025	06/30/2032	Interest Rate Swap			14319K-AJ-1	CGMS 2024-5A D1	2C	5,800,000	5,804,721
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		15,000,000	15,061,005	10/02/2025	06/30/2032	Interest Rate Swap			25255D-AS-9	DCLO 2021-1A CR	2C	15,000,000	15,061,005
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		9,450,000	9,473,190	10/02/2025	06/30/2032	Interest Rate Swap			22846B-AQ-0	CRNPT 2019-8A DR	2C	9,450,000	9,473,190
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		7,750,000	7,771,173	10/02/2025	06/30/2032	Interest Rate Swap			48256N-AJ-8	KKR 2024-51A D1	2C	7,750,000	7,771,173
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		9,000,000	9,037,908	10/02/2025	06/30/2032	Interest Rate Swap			48190D-AG-5	KKR 2024-47A D1	2C	9,000,000	9,037,908
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		10,000,000	10,029,570	10/02/2025	06/30/2032	Interest Rate Swap			509827-AG-6	LAKEG 2025-1A D	2A	10,000,000	10,029,570
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		2,449,445	2,449,882	10/02/2025	06/30/2032	Interest Rate Swap			527911-AL-5	LEMEY 2024-1A D1	2C	2,449,445	2,449,882
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		39,000,000	39,109,395	10/02/2025	06/30/2032	Interest Rate Swap			55822Y-AJ-4	MDPK 2024-66A D1	2C	39,000,000	39,109,395
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		8,250,000	8,250,000	10/02/2025	06/30/2032	Interest Rate Swap			75888H-BC-4	REG12 2019-1A D1RR	2C	8,250,000	8,250,000
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A	500,000,000		(25,123,270)	10/02/2025	12/30/2032	Interest Rate Swap		(25,123,270)					

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		8,000,000	8,002,912	10/02/2025	12/30/2032	Interest Rate Swap			780932-AJ-8	RRAM 2024-30A C1	2A	8,000,000	8,002,912
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		13,650,000	13,655,815	10/02/2025	12/30/2032	Interest Rate Swap			74988A-AG-3	RRAM 2024-31A C1	2A	13,650,000	13,655,815
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		14,400,000	14,356,771	10/02/2025	12/30/2032	Interest Rate Swap			74988F-AJ-6	RRAM 2025-38A C1	2A	14,400,000	14,356,771
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		10,100,000	10,099,647	10/02/2025	12/30/2032	Interest Rate Swap			75009N-AJ-1	RAD 2020-9A D1R	2A	10,100,000	10,099,647
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		21,500,000	21,524,252	10/02/2025	12/30/2032	Interest Rate Swap			75000H-BN-3	RRAM 2022-24A C1A2	2A	21,500,000	21,524,252
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		360,000,000	361,296,000	10/02/2025	12/30/2032	Interest Rate Swap			04940J-AD-5	Atlas Securitized Products Fun	2A	360,000,000	361,296,000
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		4,395,260	4,450,806	10/02/2025	12/30/2032	Interest Rate Swap			12567M-AW-1	CIFC 2022-2A DR	2A	4,395,260	4,450,806
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		8,100,000	7,999,341	10/02/2025	12/30/2032	Interest Rate Swap			13877L-BA-3	CANYC 2022-2A D1R	2A	8,100,000	7,999,341
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		9,594,798	9,631,430	10/02/2025	12/30/2032	Interest Rate Swap			00118X-BA-3	AGL 2022-22A D1R	2A	9,594,798	9,631,430
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		12,375,000	12,382,710	10/02/2025	12/30/2032	Interest Rate Swap			00119C-AW-1	AGL 2022-20A D1R	2A	12,375,000	12,382,710
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		8,766,896	8,728,002	10/02/2025	12/30/2032	Interest Rate Swap			00119E-AW-7	AGL 2022-23A D1R	2A	8,766,896	8,728,002
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		210,000,000	210,000,000	10/02/2025	12/30/2032	Interest Rate Swap			03776#-AA-0	Apollo Asset-Backed Finance Le	1G	210,000,000	210,000,000
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		30,000,000	30,000,000	10/02/2025	12/30/2032	Interest Rate Swap			03776#-AB-8	Apollo Asset-Backed Finance Le	2B	30,000,000	30,000,000
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		30,000,000	30,000,000	10/02/2025	12/30/2032	Interest Rate Swap			03776#-AC-6	Apollo Asset-Backed Finance Le	3B	30,000,000	30,000,000
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		13,585,463	13,644,880	10/02/2025	12/30/2032	Interest Rate Swap			92944Y-AN-1	VOYA 2024-5A D1A	2A	13,585,463	13,644,880
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C	1,000,000,000		(41,490,376)	10/02/2025	12/30/2031	Interest Rate Swap		(41,490,376)					
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		39,500,000	39,227,687	10/02/2025	12/30/2031	Interest Rate Swap			97988Q-BC-7	WDMNT 2017-2A BRR	1C	39,500,000	39,227,687
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		51,250,000	51,285,311	10/02/2025	12/30/2031	Interest Rate Swap			74988C-AC-8	RRAM 2024-32RA A2R	1C	51,250,000	51,285,311
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		106,500,000	105,473,021	10/02/2025	12/30/2031	Interest Rate Swap			381936-AE-3	GOCAP 2021-59A BR	1C	106,500,000	105,473,021
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		123,550,000	122,086,797	10/02/2025	12/30/2031	Interest Rate Swap			38180Y-AE-7	GOCAP 2023-65A B	1C	123,550,000	122,086,797
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		60,000,000	60,123,060	10/02/2025	12/30/2031	Interest Rate Swap			29001M-AE-9	ELM34 2024-10A B	1C	60,000,000	60,123,060
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		27,000,000	27,008,694	10/02/2025	12/30/2031	Interest Rate Swap			25255L-AU-6	DCLO 2021-2A A2R	1C	27,000,000	27,008,694
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		41,700,000	41,713,427	10/02/2025	12/30/2031	Interest Rate Swap			25255D-AN-0	DCLO 2021-1A A2R	1C	41,700,000	41,713,427
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		8,000,000	8,003,960	10/02/2025	12/30/2031	Interest Rate Swap			12553D-AW-7	CIFC 2019-1A BR2	1C	8,000,000	8,003,960
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		8,000,000	8,003,952	10/02/2025	12/30/2031	Interest Rate Swap			06763D-AC-9	BABSN 2024-4A B	1C	8,000,000	8,003,952
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		338,166,135	338,098,502	10/02/2025	12/30/2031	Interest Rate Swap			04941*-AA-2	ATLAS Funding 1 A1A	1C	338,166,135	338,098,502
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		90,827,000	90,131,084	10/02/2025	12/30/2031	Interest Rate Swap			03666J-AC-1	ANTR 2024-3A B	1C	90,827,000	90,131,084
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		51,500,000	51,086,558	10/02/2025	12/30/2031	Interest Rate Swap			03665L-AQ-6	ANTR 2018-3A BR	1C	51,500,000	51,086,558
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		96,600,000	95,436,936	10/02/2025	12/30/2031	Interest Rate Swap			03665A-AW-7	ANTR 2017-2A BRR	1C	96,600,000	95,436,936
04687#AK4	Structured Credit Callable Fixed Bond Replication	1F	500,000,000		(22,088,303)	10/02/2025	03/30/2032	Interest Rate Swap		(22,088,303)					

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AK4	Structured Credit Callable Fixed Bond Replication	1F		235,000,000	235,000,000	10/02/2025	03/30/2032	Interest Rate Swap			00165W-AA-8	AMAPS 3 LLC	1F	235,000,000	235,000,000
04687#AK4	Structured Credit Callable Fixed Bond Replication	1F		125,000,000	125,000,000	10/02/2025	03/30/2032	Interest Rate Swap			02300A-AA-8	AMAPS 1 LLC	1F	125,000,000	125,000,000
04687#AK4	Structured Credit Callable Fixed Bond Replication	1F		203,900,000	203,900,000	10/02/2025	03/30/2032	Interest Rate Swap			02300B-AA-6	AMAPS 2 LLC	1F	203,900,000	203,900,000
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A	500,000,000		(25,367,088)	10/02/2025	12/30/2032	Interest Rate Swap		(25,367,088)					
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		126,993,016	126,802,658	10/02/2025	12/30/2032	Interest Rate Swap			91835W-AA-7	VMC 2025-PV2 A	1A	126,993,016	126,802,658
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		21,175,828	21,254,491	10/02/2025	12/30/2032	Interest Rate Swap			05555M-AC-3	BDS 2024-FL13 AS	1A	21,175,828	21,254,491
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		95,383,547	95,753,405	10/02/2025	12/30/2032	Interest Rate Swap			05613R-AA-6	BSPRT 2024-FL11 A	1A	95,383,547	95,753,405
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		37,877,070	38,039,093	10/02/2025	12/30/2032	Interest Rate Swap			30338W-AL-3	FSRIA 2024-FL9 A	1A	37,877,070	38,039,093
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		105,000,000	104,877,150	10/02/2025	12/30/2032	Interest Rate Swap			38180N-AA-9	GOCAP 2019-44A A1R	1A	105,000,000	104,877,150
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		32,809,022	32,889,461	10/02/2025	12/30/2032	Interest Rate Swap			55287H-AC-4	MF1 2025-FL17 AS	1A	32,809,022	32,889,461
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		35,507,878	35,461,182	10/02/2025	12/30/2032	Interest Rate Swap			55285H-AA-0	MF1 2022-B1 A	1A	35,507,878	35,461,182
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		24,005,825	24,091,572	10/02/2025	12/30/2032	Interest Rate Swap			55287E-AA-5	MF1 2024-FL16 A	1A	24,005,825	24,091,572
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		32,955,863	33,164,831	10/02/2025	12/30/2032	Interest Rate Swap			45339N-AC-0	INCREF 2025-FL1 AS	1A	32,955,863	33,164,831
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F	1,000,000,000		(41,989,547)	10/02/2025	12/30/2031	Interest Rate Swap		(41,989,547)					
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		51,800,000	51,422,482	10/02/2025	12/30/2031	Interest Rate Swap			97988Q-BE-3	WDMNT 2017-2A CRR	1F	51,800,000	51,422,482
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		9,750,000	9,755,090	10/02/2025	12/30/2031	Interest Rate Swap			968209-AG-1	WILDPK 2024-1A C	1F	9,750,000	9,755,090
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		28,614,000	28,614,000	10/02/2025	12/30/2031	Interest Rate Swap			G0404*-AA-3	Antares Juno Funding Ltd.	1F	28,614,000	28,614,000
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		18,760,000	18,770,937	10/02/2025	12/30/2031	Interest Rate Swap			78110V-AY-0	RRAM 2023-27A BR	1F	18,760,000	18,770,937
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		16,500,000	16,500,297	10/02/2025	12/30/2031	Interest Rate Swap			75009V-AG-9	RAD 2024-26A C	1F	16,500,000	16,500,297
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		4,800,000	4,805,011	10/02/2025	12/30/2031	Interest Rate Swap			87252G-AJ-5	TCW 2024-2A C	1F	4,800,000	4,805,011
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		15,000,000	15,007,755	10/02/2025	12/30/2031	Interest Rate Swap			88238E-AG-3	TCIFC 2024-2A C	1F	15,000,000	15,007,755
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		39,200,000	39,221,482	10/02/2025	12/30/2031	Interest Rate Swap			74983A-AN-3	RRAM 2021-19A BR	1F	39,200,000	39,221,482
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		44,160,000	44,195,063	10/02/2025	12/30/2031	Interest Rate Swap			74980Q-AS-0	RRAM 2021-17A BR	1F	44,160,000	44,195,063
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		29,500,000	29,515,281	10/02/2025	12/30/2031	Interest Rate Swap			74988C-AJ-3	RRAM 2024-32RA BR	1F	29,500,000	29,515,281
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		10,000,000	10,008,640	10/02/2025	12/30/2031	Interest Rate Swap			74989U-AN-3	RRAM 2022-20A BR	1F	10,000,000	10,008,640
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		6,300,000	6,302,911	10/02/2025	12/30/2031	Interest Rate Swap			75009A-BA-7	RAD 2023-18A CR	1F	6,300,000	6,302,911
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		13,825,000	13,840,401	10/02/2025	12/30/2031	Interest Rate Swap			75009N-AG-7	RAD 2020-9A CR	1F	13,825,000	13,840,401
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		8,348,575	8,388,522	10/02/2025	12/30/2031	Interest Rate Swap			749972-AG-0	RAD 2024-27A C	1F	8,348,575	8,388,522
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		15,000,000	15,007,635	10/02/2025	12/30/2031	Interest Rate Swap			74989V-AE-1	RRAM 2024-29RA B	1F	15,000,000	15,007,635
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		27,300,000	27,331,149	10/02/2025	12/30/2031	Interest Rate Swap			749762-AE-0	RRAM 2025-40A B	1F	27,300,000	27,331,149

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		18,090,000	18,100,257	10/02/2025	12/30/2031	Interest Rate Swap			749752-AS-0	RRAM 2021-18A BR	1E	18,090,000	18,100,257
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		22,110,000	22,136,399	10/02/2025	12/30/2031	Interest Rate Swap			74938R-AG-7	RAD 2025-30A B	1F	22,110,000	22,136,399
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		9,000,000	9,022,320	10/02/2025	12/30/2031	Interest Rate Swap			72133J-BC-0	PIPK 2018-2A CRR	1E	9,000,000	9,022,320
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		18,200,000	18,219,383	10/02/2025	12/30/2031	Interest Rate Swap			675944-AG-7	OCT65 2024-4A C	1F	18,200,000	18,219,383
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		7,200,000	7,203,650	10/02/2025	12/30/2031	Interest Rate Swap			69688G-AE-8	PLMRS 2024-3A C	1F	7,200,000	7,203,650
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		9,000,000	9,004,680	10/02/2025	12/30/2031	Interest Rate Swap			69700X-AU-9	PLMRS 2022-4A CR	1F	9,000,000	9,004,680
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		16,500,000	16,537,307	10/02/2025	12/30/2031	Interest Rate Swap			72132W-AS-8	PIPK 2019-4A CRR	1F	16,500,000	16,537,307
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		16,000,000	16,008,288	10/02/2025	12/30/2031	Interest Rate Swap			67115L-AQ-7	OAKC 2021-16A CR	1F	16,000,000	16,008,288
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		11,701,653	11,732,748	10/02/2025	12/30/2031	Interest Rate Swap			67403H-AE-4	OAKCL 2024-28A C	1F	11,701,653	11,732,748
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		21,775,000	21,825,453	10/02/2025	12/30/2031	Interest Rate Swap			55823D-AG-5	MDPK 2025-72A C	1F	21,775,000	21,825,453
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		94,000,000	93,091,114	10/02/2025	12/30/2031	Interest Rate Swap			03665J-AU-2	ANTR 2017-1A CRR	1F	94,000,000	93,091,114
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		50,000,000	50,000,000	10/02/2025	12/30/2031	Interest Rate Swap			02300A-AA-8	AMAPS	1F	50,000,000	50,000,000
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		22,890,000	22,569,540	10/02/2025	12/30/2031	Interest Rate Swap			03665M-AQ-4	ANTR 2018-1A CR	1F	22,890,000	22,569,540
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		20,200,000	20,241,693	10/02/2025	12/30/2031	Interest Rate Swap			00119H-AU-4	AGL 2019-1A CRR	1F	20,200,000	20,241,693
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		9,000,000	9,018,009	10/02/2025	12/30/2031	Interest Rate Swap			00177L-AN-0	AMMC 2021-24A CR	1E	9,000,000	9,018,009
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		11,250,000	11,278,159	10/02/2025	12/30/2031	Interest Rate Swap			00851W-AQ-2	AGL 2021-14A CR	1F	11,250,000	11,278,159
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		17,400,000	17,409,709	10/02/2025	12/30/2031	Interest Rate Swap			03990H-AG-3	ARES 2025-ALF9A	1F	17,400,000	17,409,709
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		11,500,000	11,426,642	10/02/2025	12/30/2031	Interest Rate Swap			05555G-AE-2	BCMM 2024-1A C	1F	11,500,000	11,426,642
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		5,000,000	5,002,615	10/02/2025	12/30/2031	Interest Rate Swap			06763D-AE-5	BABSN 2024-4A C	1F	5,000,000	5,002,615
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		8,500,000	8,515,632	10/02/2025	12/30/2031	Interest Rate Swap			05766B-AY-4	BOBA 2020-1A CRR	1F	8,500,000	8,515,632
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		8,000,000	8,004,160	10/02/2025	12/30/2031	Interest Rate Swap			12553D-AY-3	CIFC 2019-1A CR2	1F	8,000,000	8,004,160
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		10,764,136	10,821,611	10/02/2025	12/30/2031	Interest Rate Swap			13876N-BA-0	CANYC 2020-2A CR2	1F	10,764,136	10,821,611
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		13,645,000	13,674,951	10/02/2025	12/30/2031	Interest Rate Swap			142915-AG-2	CGMS 2024-8A C	1F	13,645,000	13,674,951
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		2,500,000	2,504,250	10/02/2025	12/30/2031	Interest Rate Swap			13877J-AE-1	CANYC 2022-1A C	1F	2,500,000	2,504,250
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		22,000,000	22,023,540	10/02/2025	12/30/2031	Interest Rate Swap			25255D-AQ-3	DCLO 2021-1A BR	1F	22,000,000	22,023,540
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		26,000,000	26,027,846	10/02/2025	12/30/2031	Interest Rate Swap			25255L-AW-2	DCLO 2021-2A BR	1F	26,000,000	26,027,846
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		25,600,000	25,656,141	10/02/2025	12/30/2031	Interest Rate Swap			22780D-AG-4	CRTPK 2024-1A C	1F	25,600,000	25,656,141
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		4,900,000	4,902,538	10/02/2025	12/30/2031	Interest Rate Swap			17181W-AE-4	CIFC 2024-4A C	1F	4,900,000	4,902,538
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		25,000,000	25,026,175	10/02/2025	12/30/2031	Interest Rate Swap			14319P-AG-6	CGMS 2024-6A C	1F	25,000,000	25,026,175
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		1,997,712	2,005,652	10/02/2025	12/30/2031	Interest Rate Swap			26253V-AG-5	DRSLF 2024-121A C	1F	1,997,712	2,005,652

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		18,200,000	18,240,386	10/02/2025	12/30/2031	Interest Rate Swap			25255J-AQ-0	DCLO 2022-3A BR	1F	18,200,000	18,240,386
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		3,850,000	3,859,375	10/02/2025	12/30/2031	Interest Rate Swap			29247B-AS-6	EMPWR 2023-2A CR	1F	3,850,000	3,859,375
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		18,900,000	18,728,142	10/02/2025	12/30/2031	Interest Rate Swap			34966Q-AG-8	FCO 2024-25A C	1F	18,900,000	18,728,142
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		77,500,000	76,523,035	10/02/2025	12/30/2031	Interest Rate Swap			381936-AG-8	GOCAP 2021-59A CR	1F	77,500,000	76,523,035
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		5,800,000	5,802,036	10/02/2025	12/30/2031	Interest Rate Swap			38177Y-AQ-5	GCBSL 2021-53A CR	1F	5,800,000	5,802,036
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		13,400,000	13,429,386	10/02/2025	12/30/2031	Interest Rate Swap			38180H-AE-4	GCBSL 2022-62A CR	1F	13,400,000	13,429,386
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		3,000,000	3,003,228	10/02/2025	12/30/2031	Interest Rate Swap			92944Y-AL-5	VOYA 2024-5A C	1F	3,000,000	3,003,228
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		12,000,000	12,000,000	10/02/2025	12/30/2031	Interest Rate Swap			03990F-AG-7	ARES 2024-74A C	1F	12,000,000	12,000,000
04687#AB4	Structured Credit Fixed Bond Replication	1E	150,000,000		(4,153,287)	10/02/2025	10/20/2028	Interest Rate Swap		(4,153,287)					
04687#AB4	Structured Credit Fixed Bond Replication	1E		2,244,845	2,248,090	10/02/2025	10/20/2028	Interest Rate Swap			91835W-AG-4	VMC 2025-PV2 C	1G	2,244,845	2,248,090
04687#AB4	Structured Credit Fixed Bond Replication	1E		503,664	506,783	10/02/2025	10/20/2028	Interest Rate Swap			69382J-AC-5	PFP 2025-12 B	1D	503,664	506,783
04687#AB4	Structured Credit Fixed Bond Replication	1E		747,487	752,672	10/02/2025	10/20/2028	Interest Rate Swap			69382J-AD-3	PFP 2025-12 C	1G	747,487	752,672
04687#AB4	Structured Credit Fixed Bond Replication	1E		1,009,134	1,014,598	10/02/2025	10/20/2028	Interest Rate Swap			69382J-AB-7	PFP 2025-12 AS	1A	1,009,134	1,014,598
04687#AB4	Structured Credit Fixed Bond Replication	1E		4,428,842	4,442,311	10/02/2025	10/20/2028	Interest Rate Swap			58003M-AE-6	MF1 2024-FL15 B	1D	4,428,842	4,442,311
04687#AB4	Structured Credit Fixed Bond Replication	1E		1,376,314	1,379,747	10/02/2025	10/20/2028	Interest Rate Swap			58003M-AG-1	MF1 2024-FL15 C	1G	1,376,314	1,379,747
04687#AB4	Structured Credit Fixed Bond Replication	1E		2,882,000	2,898,073	10/02/2025	10/20/2028	Interest Rate Swap			59291B-AE-6	MF1 2025-B2 B	1D	2,882,000	2,898,073
04687#AB4	Structured Credit Fixed Bond Replication	1E		2,276,000	2,289,640	10/02/2025	10/20/2028	Interest Rate Swap			59291B-AG-1	MF1 2025-B2 C	1G	2,276,000	2,289,640
04687#AB4	Structured Credit Fixed Bond Replication	1E		5,263,597	5,280,116	10/02/2025	10/20/2028	Interest Rate Swap			58003M-AA-4	MF1 2024-FL15 A	1A	5,263,597	5,280,116
04687#AB4	Structured Credit Fixed Bond Replication	1E		10,374,332	10,405,141	10/02/2025	10/20/2028	Interest Rate Swap			58003M-AC-0	MF1 2024-FL15 AS	1A	10,374,332	10,405,141
04687#AB4	Structured Credit Fixed Bond Replication	1E		3,441,769	3,450,910	10/02/2025	10/20/2028	Interest Rate Swap			55287E-AG-2	MF1 2024-FL16 C	1G	3,441,769	3,450,910
04687#AB4	Structured Credit Fixed Bond Replication	1E		2,344,257	2,321,375	10/02/2025	10/20/2028	Interest Rate Swap			55287E-AJ-6	MF1 2024-FL16 D	2B	2,344,257	2,321,375
04687#AB4	Structured Credit Fixed Bond Replication	1E		6,220,909	6,241,727	10/02/2025	10/20/2028	Interest Rate Swap			55287E-AC-1	MF1 2024-FL16 AS	1A	6,220,909	6,241,727
04687#AB4	Structured Credit Fixed Bond Replication	1E		2,304,558	2,313,276	10/02/2025	10/20/2028	Interest Rate Swap			55287E-AE-7	MF1 2024-FL16 B	1D	2,304,558	2,313,276
04687#AB4	Structured Credit Fixed Bond Replication	1E		9,964,624	10,022,578	10/02/2025	10/20/2028	Interest Rate Swap			45339N-AA-4	INCREF 2025-FL1 A	1A	9,964,624	10,022,578
04687#AB4	Structured Credit Fixed Bond Replication	1E		3,662,095	3,685,315	10/02/2025	10/20/2028	Interest Rate Swap			45339N-AC-0	INCREF 2025-FL1 AS	1A	3,662,095	3,685,315
04687#AB4	Structured Credit Fixed Bond Replication	1E		2,620,790	2,592,154	10/02/2025	10/20/2028	Interest Rate Swap			45339N-AE-6	INCREF 2025-FL1 B	1D	2,620,790	2,592,154
04687#AB4	Structured Credit Fixed Bond Replication	1E		3,562,407	3,559,905	10/02/2025	10/20/2028	Interest Rate Swap			45339N-AG-1	INCREF 2025-FL1 C	1G	3,562,407	3,559,905
04687#AB4	Structured Credit Fixed Bond Replication	1E		3,192,000	3,203,291	10/02/2025	10/20/2028	Interest Rate Swap			30338W-AA-7	FSRIA 2024-FL9 AS	1A	3,192,000	3,203,291
04687#AB4	Structured Credit Fixed Bond Replication	1E		2,487,430	2,484,042	10/02/2025	10/20/2028	Interest Rate Swap			30338W-AC-3	FSRIA 2024-FL9 B	1D	2,487,430	2,484,042
04687#AB4	Structured Credit Fixed Bond Replication	1E		20,773,935	20,862,797	10/02/2025	10/20/2028	Interest Rate Swap			30338W-AL-3	FSRIA 2024-FL9 A	1A	20,773,935	20,862,797

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AB4	Structured Credit Fixed Bond Replication	1E		4,989,380	5,015,079	10/02/2025	10/20/2028	Interest Rate Swap			20682A-AJ-9	CONE 2024-DFW1 C	1A	4,989,380	5,015,079
04687#AB4	Structured Credit Fixed Bond Replication	1E		2,195,095	2,199,697	10/02/2025	10/20/2028	Interest Rate Swap			05615K-AE-1	BSPDF 2025-FL2 B	1D	2,195,095	2,199,697
04687#AB4	Structured Credit Fixed Bond Replication	1E		1,639,124	1,648,567	10/02/2025	10/20/2028	Interest Rate Swap			05615K-AG-6	BSPDF 2025-FL2 C	1G	1,639,124	1,648,567
04687#AB4	Structured Credit Fixed Bond Replication	1E		987,464	993,256	10/02/2025	10/20/2028	Interest Rate Swap			05615K-AJ-0	BSPDF 2025-FL2 D	2B	987,464	993,256
04687#AB4	Structured Credit Fixed Bond Replication	1E		1,763,580	1,770,114	10/02/2025	10/20/2028	Interest Rate Swap			05615K-AC-5	BSPDF 2025-FL2 AS	1A	1,763,580	1,770,114
04687#AB4	Structured Credit Fixed Bond Replication	1E		2,992,500	3,003,617	10/02/2025	10/20/2028	Interest Rate Swap			05555M-AC-3	BDS 2024-FL13 AS	1A	2,992,500	3,003,617
04687#AB4	Structured Credit Fixed Bond Replication	1E		996,374	1,002,535	10/02/2025	10/20/2028	Interest Rate Swap			05555M-AE-9	BDS 2024-FL13 B	1D	996,374	1,002,535
04687#AB4	Structured Credit Fixed Bond Replication	1E		797,040	804,481	10/02/2025	10/20/2028	Interest Rate Swap			05555M-AG-4	BDS 2024-FL13 C	1G	797,040	804,481
04687#AB4	Structured Credit Fixed Bond Replication	1E		498,139	496,970	10/02/2025	10/20/2028	Interest Rate Swap			05555M-AJ-8	BDS 2024-FL13 D	2B	498,139	496,970
04687#AB4	Structured Credit Fixed Bond Replication	1E		21,196,344	21,278,535	10/02/2025	10/20/2028	Interest Rate Swap			05613R-AA-6	BSPRT 2024-FL11 A	1A	21,196,344	21,278,535
04687#AB4	Structured Credit Fixed Bond Replication	1E		7,979,992	8,011,418	10/02/2025	10/20/2028	Interest Rate Swap			05613R-AC-2	BSPRT 2024-FL11 AS	1A	7,979,992	8,011,418
04687#AB4	Structured Credit Fixed Bond Replication	1E		2,349,256	2,361,468	10/02/2025	10/20/2028	Interest Rate Swap			05613R-AE-8	BSPRT 2024-FL11 B	1D	2,349,256	2,361,468
04687#AB4	Structured Credit Fixed Bond Replication	1E		1,946,581	1,955,773	10/02/2025	10/20/2028	Interest Rate Swap			05613R-AG-3	BSPRT 2024-FL11 C	1G	1,946,581	1,955,773
04687#AB4	Structured Credit Fixed Bond Replication	1E		719,327	721,880	10/02/2025	10/20/2028	Interest Rate Swap			05615K-AA-9	BSPDF 2025-FL2 A	1A	719,327	721,880
04687#AB4	Structured Credit Fixed Bond Replication	1E		403,719	403,336	10/02/2025	10/20/2028	Interest Rate Swap			00501D-AF-2	ACRES 2025-FL3 E	2C	403,719	403,336
04687#AB4	Structured Credit Fixed Bond Replication	1E		1,291,920	1,306,789	10/02/2025	10/20/2028	Interest Rate Swap			00501D-AD-7	ACRES 2025-FL3 C	1G	1,291,920	1,306,789
04687#AB4	Structured Credit Fixed Bond Replication	1E		780,526	779,757	10/02/2025	10/20/2028	Interest Rate Swap			00501D-AE-5	ACRES 2025-FL3 D	2B	780,526	779,757
04687#AB4	Structured Credit Fixed Bond Replication	1E		1,939,140	1,948,301	10/02/2025	10/20/2028	Interest Rate Swap			00501D-AB-1	ACRES 2025-FL3 AS	1A	1,939,140	1,948,301
04687#AB4	Structured Credit Fixed Bond Replication	1E		1,587,970	1,586,445	10/02/2025	10/20/2028	Interest Rate Swap			00501D-AC-9	ACRES 2025-FL3 B	1D	1,587,970	1,586,445
04687#AB4	Structured Credit Fixed Bond Replication	1E		1,276,025	1,274,680	10/02/2025	10/20/2028	Interest Rate Swap			05613R-AJ-7	BSPRT 2024-FL11 D	2B	1,276,025	1,274,680
05565AF*9	FIXED RATE BOND REPLICATION	2C	40,000,000	(3,743,107)	03/04/2026	03/20/2036	Interest Rate Swap			(3,743,107)					
05565AF*9	FIXED RATE BOND REPLICATION	2C		1,035,000	1,041,393	03/04/2026	03/20/2036	Interest Rate Swap			74938R-AJ-1	RAD 2025-30A C1	2C	1,035,000	1,041,393
05565AF*9	FIXED RATE BOND REPLICATION	2C		950,000	949,972	03/04/2026	03/20/2036	Interest Rate Swap			74980F-BJ-3	RRAM 2020-8A C1A2	2B	950,000	949,972
05565AF*9	FIXED RATE BOND REPLICATION	2C		39,000,000	38,967,622	03/04/2026	03/20/2036	Interest Rate Swap			59590A-AH-2	Midcap Financial Issuer Trust	2C	39,000,000	38,967,622
05565AF*9	FIXED RATE BOND REPLICATION	2C		3,000,000	3,010,695	03/04/2026	03/20/2036	Interest Rate Swap			59590A-AG-4	Midcap Financial Issuer Trust	2C	3,000,000	3,010,695
06051AF*8	FIXED RATE BOND REPLICATION	2B	20,000,000	(1,631,126)	03/04/2026	03/20/2034	Interest Rate Swap			(1,631,126)					
06051AF*8	FIXED RATE BOND REPLICATION	2B		3,000,000	2,981,820	03/04/2026	03/20/2034	Interest Rate Swap			979926-AW-2	WDMNT 2023-12A DR	2C	3,000,000	2,981,820
06051AF*8	FIXED RATE BOND REPLICATION	2B		15,000,000	15,096,450	03/04/2026	03/20/2034	Interest Rate Swap			00188M-AB-1	Ziraat (Bosphorus) DPR Senior	2C	15,000,000	15,096,450
06051AF*8	FIXED RATE BOND REPLICATION	2B		1,485,000	1,471,824	03/04/2026	03/20/2034	Interest Rate Swap			03666B-BC-7	ANTR 2021-1A CR	1F	1,485,000	1,471,824
06051AF*8	FIXED RATE BOND REPLICATION	2B		2,748,807	2,806,779	03/04/2026	03/20/2034	Interest Rate Swap				Ziraat DPR Finance Company	2C	2,748,807	2,806,779
46685#AA9	FIXED RATE BOND REPLICATION	1E	60,000,000	(3,409,965)	03/04/2026	03/20/2031	Interest Rate Swap			(3,409,965)					
46685#AA9	FIXED RATE BOND REPLICATION	1E		7,400,906	7,400,906	03/04/2026	03/20/2031	Interest Rate Swap			G82928-AA-9	Southern Palm Company	1G	7,400,906	7,400,906
46685#AA9	FIXED RATE BOND REPLICATION	1E		14,000,000	14,032,200	03/04/2026	03/20/2031	Interest Rate Swap			049400-AC-8	ATLAS SECURED ADVANCE FUNDING,	1F	14,000,000	14,032,200
46685#AA9	FIXED RATE BOND REPLICATION	1E		20,143,765	20,046,000	03/04/2026	03/20/2031	Interest Rate Swap			049400-AA-2	ATLAS SECURED ADVANCE FUNDING,	1F	20,143,765	20,046,000
46685#AA9	FIXED RATE BOND REPLICATION	1E		9,368,533	8,693,414	03/04/2026	03/20/2031	Interest Rate Swap			525221-GM-3	LXS 2005-9N 1A1	1A	9,368,533	8,693,414
46685#AA9	FIXED RATE BOND REPLICATION	1E		6,840,573	6,203,589	03/04/2026	03/20/2031	Interest Rate Swap			41162D-AF-6	HVMLT 2006-12 2A2A	1A	6,840,573	6,203,589
46685#AA9	FIXED RATE BOND REPLICATION	1E		10,028,462	9,426,895	03/04/2026	03/20/2031	Interest Rate Swap			41164L-AB-5	HVMLT 2007-2 2A1A	1A	10,028,462	9,426,895
779926D80	FIXED RATE BOND REPLICATION	1F	50,000,000	(3,246,403)	03/04/2026	03/20/2032	Interest Rate Swap			(3,246,403)					
779926D80	FIXED RATE BOND REPLICATION	1F		45,000,000	45,000,000	03/04/2026	03/20/2032	Interest Rate Swap			02300A-AA-8	AMAPS	1F	45,000,000	45,000,000
779926D80	FIXED RATE BOND REPLICATION	1F		3,982,861	4,306,568	03/04/2026	03/20/2032	Interest Rate Swap			3622EA-AC-4	GSAA 2007-3 2A1A	1A	3,982,861	4,306,568
779926D80	FIXED RATE BOND REPLICATION	1F		7,033,021	7,038,062	03/04/2026	03/20/2032	Interest Rate Swap			25151A-AG-6	DBALT 2006-AR3 A6	1A	7,033,021	7,038,062

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
94978*CN9	FIXED RATE BOND REPLICATION	2A	30,000,000		(2,182,188)	03/04/2026	03/20/2033	Interest Rate Swap		(2,182,188)					
94978*CN9	FIXED RATE BOND REPLICATION	2A		6,650,000	6,851,218	03/04/2026	03/20/2033	Interest Rate Swap			G9890#-AA-1	Ziraat DPR Finance Company	2C	6,650,000	6,851,218
94978*CN9	FIXED RATE BOND REPLICATION	2A		3,924,646	3,700,304	03/04/2026	03/20/2033	Interest Rate Swap			61748H-QW-4	MSM 2005-9AR 1A	1A	3,924,646	3,700,304
94978*CN9	FIXED RATE BOND REPLICATION	2A		6,382,418	6,130,265	03/04/2026	03/20/2033	Interest Rate Swap			61748H-YQ-8	MSM 2006-5AR A	1A	6,382,418	6,130,265
94978*CN9	FIXED RATE BOND REPLICATION	2A		5,238,133	5,238,133	03/04/2026	03/20/2033	Interest Rate Swap			69453#-AA-1	Ziraat DPR Finance Company	2C	5,238,133	5,238,133
94978*CN9	FIXED RATE BOND REPLICATION	2A		5,240,594	5,200,664	03/04/2026	03/20/2033	Interest Rate Swap			45661E-AA-2	INDX 2006-AR2 1A1A	1A	5,240,594	5,200,664
94978*CN9	FIXED RATE BOND REPLICATION	2A		3,357,926	3,307,988	03/04/2026	03/20/2033	Interest Rate Swap			12667G-RV-7	CWALT 2005-17 1A1	1A	3,357,926	3,307,988
05565AF87	RSAT 4NC3y Callable Range accrual on 10Y CMT	1F	375,000,000		(18,818,334)	09/30/2026	06/30/2030	Interest Rate Swap		(18,818,334)					
05565AF87	RSAT 4NC3y Callable Range accrual on 10Y CMT	1F		38,250,000	38,250,000	09/30/2026	06/30/2030	Interest Rate Swap			G9443*-AB-5	Warehouse Halifax Fund,L.P TLB	1F	38,250,000	38,250,000
05565AF87	RSAT 4NC3y Callable Range accrual on 10Y CMT	1F		348,722,821	348,569,622	09/30/2026	06/30/2030	Interest Rate Swap			04941*-AC-8	ATLAS Funding 1 A1B	1F	348,722,821	348,569,622
17305AJ*5	RSAT 4NC3y Callable Range accrual on 10Y CMT	1F	375,000,000		(17,571,907)	09/30/2026	06/26/2030	Interest Rate Swap		(17,571,907)					
17305AJ*5	RSAT 4NC3y Callable Range accrual on 10Y CMT	1F		66,075,760	66,000,000	09/30/2026	06/26/2030	Interest Rate Swap			022937-AQ-9	AMAPS5 ClassA 4J 144A Note	1F	66,075,760	66,000,000
17305AJ*5	RSAT 4NC3y Callable Range accrual on 10Y CMT	1F	210,000,000	210,000,000	210,483,000	09/30/2026	06/26/2030	Interest Rate Swap			049400-AC-8	ATLAS SECURED ADVANCE FUNDING,	1F	210,000,000	210,483,000
17305AJ*5	RSAT 4NC3y Callable Range accrual on 10Y CMT	1F	132,000,000	132,000,000	132,000,000	09/30/2026	06/26/2030	Interest Rate Swap			022937-AS-5	AMAPS5 ClassA 4S Loan	1C	132,000,000	132,000,000
17305AJ83	RSAT 4NC3y Callable Range accrual on 10Y CMT	1F	375,000,000		(17,464,492)	09/30/2026	06/30/2030	Interest Rate Swap		(17,464,492)					
17305AJ83	RSAT 4NC3y Callable Range accrual on 10Y CMT	1F	125,000,000	125,000,000	125,000,000	09/30/2026	06/30/2030	Interest Rate Swap			022937-AS-5	AMAPS5 ClassA 4S Loan	1C	125,000,000	125,000,000
17305AJ83	RSAT 4NC3y Callable Range accrual on 10Y CMT	1F		31,998,127	32,000,000	09/30/2026	06/30/2030	Interest Rate Swap			022937-AN-6	AMAPS5 ClassA 4S 144A Note	1C	31,998,127	32,000,000
17305AJ83	RSAT 4NC3y Callable Range accrual on 10Y CMT	1F	236,000,000	236,000,000	236,000,000	09/30/2026	06/30/2030	Interest Rate Swap			022937-AQ-9	AMAPS5 ClassA 4J 144A Note	1F	236,000,000	236,000,000
38151*AA5	RSAT 4NC3y Callable Range accrual on 10Y CMT	2C	750,000,000		(33,696,654)	09/30/2026	06/25/2030	Interest Rate Swap		(33,696,654)					
38151*AA5	RSAT 4NC3y Callable Range accrual on 10Y CMT	2C	277,000,000		279,318,407	09/30/2026	06/25/2030	Interest Rate Swap			917926-A#-4	VB DPR Finance Co	2C	277,000,000	279,318,407
38151*AA5	RSAT 4NC3y Callable Range accrual on 10Y CMT	2C	237,900,000	237,702,495	237,702,495	09/30/2026	06/25/2030	Interest Rate Swap			59590A-AH-2	Midcap Financial Issuer Trust	2C	237,900,000	237,702,495
38151*AA5	RSAT 4NC3y Callable Range accrual on 10Y CMT	2C		236,955,268	239,971,156	09/30/2026	06/25/2030	Interest Rate Swap			00188M-AB-1	Ziraat (Bosphorus) DPR Senior	2C	236,955,268	239,971,156
38151*AB3	RSAT 4NC3y Callable Range accrual on 10Y CMT	1A	375,000,000		(17,161,003)	09/30/2026	06/26/2030	Interest Rate Swap		(17,161,003)					
38151*AB3	RSAT 4NC3y Callable Range accrual on 10Y CMT	1A	188,609,387		187,575,985	09/30/2026	06/26/2030	Interest Rate Swap			12433K-AA-5	BX 2025-VLT6 A	1A	188,609,387	187,575,985
38151*AB3	RSAT 4NC3y Callable Range accrual on 10Y CMT	1A	215,000,000		215,227,427	09/30/2026	06/26/2030	Interest Rate Swap			784234-AA-4	SHR 2024-LXRY A	1A	215,000,000	215,227,427
655408AV0	RSAT 4NC3y Callable Range accrual on 10Y CMT	1F	500,000,000		(22,836,156)	09/30/2026	06/29/2030	Interest Rate Swap		(22,836,156)					
655408AV0	RSAT 4NC3y Callable Range accrual on 10Y CMT	1F	527,600,000	527,600,000	527,600,000	09/30/2026	06/29/2030	Interest Rate Swap			02300C-AA-4	AMAPS 4 LLC	1F	527,600,000	527,600,000
D1769*AA3	RSAT 4NC3y Callable Range accrual on 10Y CMT	2C	250,000,000		(11,902,915)	09/30/2026	06/25/2030	Interest Rate Swap		(11,902,915)					
D1769*AA3	RSAT 4NC3y Callable Range accrual on 10Y CMT	2C		275,000,000	274,771,695	09/30/2026	06/25/2030	Interest Rate Swap			59590A-AH-2	Midcap Financial Issuer Trust	2C	275,000,000	274,771,695
12776*SP3	CDX.NA.HY.45	2A	100,000,000	12,615,219	13,407,264	10/14/2025	12/20/2030	Credit Default Swap	12,615,219	13,407,264					
12776*SP3	CDX.NA.HY.45	2A		145,488,830	95,667,360	10/14/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	145,488,830	95,667,360
12776*SS7	CDX.NA.HY.45	2A	50,000,000	6,312,306	6,738,686	10/17/2025	12/20/2030	Credit Default Swap	6,312,306	6,738,686					
12776*SS7	CDX.NA.HY.45	2A		72,592,861	47,833,680	10/17/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	72,592,861	47,833,680
12776*SQ1	CDX.NA.HY.45	2A	50,000,000	6,290,671	6,703,632	10/17/2025	12/20/2030	Credit Default Swap	6,290,671	6,703,632					
12776*SQ1	CDX.NA.HY.45	2A		72,592,861	47,833,680	10/17/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	72,592,861	47,833,680
12776*TE7	CDX.NA.HY.45	2A	100,000,000	12,553,962	13,445,544	11/18/2025	12/20/2030	Credit Default Swap	12,553,962	13,445,544					
12776*TE7	CDX.NA.HY.45	2A		144,723,600	95,667,360	11/18/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	144,723,600	95,667,360
12776*SR9	CDX.NA.HY.45	2A	50,000,000	6,349,602	6,738,686	10/16/2025	12/20/2030	Credit Default Swap	6,349,602	6,738,686					
12776*SR9	CDX.NA.HY.45	2A		72,699,794	47,833,680	10/16/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	72,699,794	47,833,680

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12776*SN8	CDX.NA.HY.45	2A	50,000,000	6,322,620	6,703,632	10/16/2025	12/20/2030	Credit Default Swap	6,322,620	6,703,632					
12776*SN8	CDX.NA.HY.45	2A		72,690,350	47,833,680	10/16/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	72,690,350	47,833,680
12776*TF4	CDX.NA.HY.45	2A	50,000,000	6,276,981	6,703,632	11/18/2025	12/20/2030	Credit Default Swap	6,276,981	6,703,632					
12776*TF4	CDX.NA.HY.45	2A		72,592,861	47,833,680	11/18/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	72,592,861	47,833,680
12776*TG2	CDX.NA.HY.45	2A	50,000,000	6,257,098	6,738,686	11/18/2025	12/20/2030	Credit Default Swap	6,257,098	6,738,686					
12776*TG2	CDX.NA.HY.45	2A		72,747,008	47,833,680	11/18/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	72,747,008	47,833,680
12776*WG8	CDX.NA.HY.45	2A	100,000,000	12,033,329	13,407,264	03/06/2026	12/20/2030	Credit Default Swap	12,033,329	13,407,264					
12776*WG8	CDX.NA.HY.45	2A		145,321,289	95,667,360	03/06/2026	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	145,321,289	95,667,360
46573*GC8	XOVER S44 5Y	2A	25,000,000	2,098,324	3,083,013	03/27/2026	12/20/2030	Credit Default Swap	2,098,324	3,083,013					
46573*GC8	XOVER S44 5Y	2A		29,250,210	25,014,951	03/27/2026	12/20/2030	Credit Default Swap			91282C-DJ-7	US TREASURY N/B	1A	29,250,210	25,014,951
46573*GD6	XOVER S44 5Y	2A	50,000,000	4,605,495	6,166,025	03/26/2026	12/20/2030	Credit Default Swap	4,605,495	6,166,025					
46573*GD6	XOVER S44 5Y	2A		58,500,420	50,029,902	03/26/2026	12/20/2030	Credit Default Swap			91282C-DJ-7	US TREASURY N/B	1A	58,500,420	50,029,902
46573*GE4	XOVER S44 5Y	2A	25,000,000	2,234,787	3,083,013	03/26/2026	12/20/2030	Credit Default Swap	2,234,787	3,083,013					
46573*GE4	XOVER S44 5Y	2A		29,250,210	25,014,951	03/26/2026	12/20/2030	Credit Default Swap			91282C-DJ-7	US TREASURY N/B	1A	29,250,210	25,014,951
46573*GF1	XOVER S44 5Y	2A	50,000,000	4,581,476	6,166,025	03/24/2026	12/20/2030	Credit Default Swap	4,581,476	6,166,025					
46573*GF1	XOVER S44 5Y	2A		58,567,071	50,029,902	03/24/2026	12/20/2030	Credit Default Swap			91282C-DJ-7	US TREASURY N/B	1A	58,567,071	50,029,902
46573*GG9	XOVER S44 5Y	2A	100,000,000	9,344,733	12,332,050	03/19/2026	12/20/2030	Credit Default Swap	9,344,733	12,332,050					
46573*GG9	XOVER S44 5Y	2A		188,267,620	98,240,460	03/19/2026	12/20/2030	Credit Default Swap			912810-TB-4	US TREASURY N/B	1A	188,267,620	98,240,460
46573*GH7	XOVER S44 5Y SR MEZZ TRANCHE	2A	50,000,000	5,028,105	6,166,025	03/09/2026	12/20/2030	Credit Default Swap	5,028,105	6,166,025					
46573*GH7	XOVER S44 5Y SR MEZZ TRANCHE	2A		93,892,464	49,120,230	03/09/2026	12/20/2030	Credit Default Swap			912810-TB-4	US TREASURY N/B	1A	93,892,464	49,120,230
46573*GJ3	XOVER S44 5Y	2A	25,000,000	2,086,873	3,083,013	03/27/2026	12/20/2030	Credit Default Swap	2,086,873	3,083,013					
46573*GJ3	XOVER S44 5Y	2A		29,250,210	25,014,951	03/27/2026	12/20/2030	Credit Default Swap			91282C-DJ-7	US TREASURY N/B	1A	29,250,210	25,014,951
46573*GK0	XOVER S44 5Y	2A	50,000,000	4,998,182	6,166,025	03/13/2026	12/20/2030	Credit Default Swap	4,998,182	6,166,025					
46573*GK0	XOVER S44 5Y	2A		94,172,180	49,120,230	03/13/2026	12/20/2030	Credit Default Swap			912810-TB-4	US TREASURY N/B	1A	94,172,180	49,120,230
450748AA2	XOVER S44 5Y	2A	25,000,000	3,040,648	3,088,117	05/12/2026	12/20/2030	Credit Default Swap	3,040,648	3,088,117					
450748AA2	XOVER S44 5Y	2A		38,799,151	25,511,296	05/12/2026	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	38,799,151	25,511,296
83404DA*0	RSAT SOFTBK	3B	250,000,000	(7,129,611)	(6,879,932)	08/07/2026	06/20/2028	Credit Default Swap	(7,129,611)	(6,879,932)					
83404DA*0	RSAT SOFTBK	3B		173,196,613	148,005,127	08/07/2026	06/20/2028	Credit Default Swap			91282C-DJ-7	US TREASURY N/B	1A	173,196,613	148,005,127
83404DA*0	RSAT SOFTBK	3B		122,141,111	97,335,036	08/07/2026	06/20/2028	Credit Default Swap			912810-UC-0	US TREASURY N/B	1A	122,141,111	97,335,036
450748AB0	RSAT XOVER S46 5Y	2A	100,000,000	11,737,356	10,659,798	09/21/2026	12/20/2031	Credit Default Swap	11,737,356	10,659,798					
450748AB0	RSAT XOVER S46 5Y	2A		110,283,243	97,120,184	09/21/2026	12/20/2031	Credit Default Swap			912810-RM-2	TREASURY BOND	1A	110,283,243	97,120,184
450748AC8	RSAT XOVER S46 5Y	2A	100,000,000	12,060,214	10,659,798	09/22/2026	12/20/2031	Credit Default Swap	12,060,214	10,659,798					
450748AC8	RSAT XOVER S46 5Y	2A		110,452,359	97,120,184	09/22/2026	12/20/2031	Credit Default Swap			912810-RM-2	TREASURY BOND	1A	110,452,359	97,120,184
450748AD6	XOVER S46 5Y	2A	40,000,000	4,590,818	4,306,138	09/24/2026	12/20/2031	Credit Default Swap	4,590,818	4,306,138					
450748AD6	XOVER S46 5Y	2A		56,493,250	49,607,807	09/24/2026	12/20/2031	Credit Default Swap			912810-RJ-9	TREASURY BOND	1A	56,493,250	49,607,807
450748AE4	XOVER S46 5Y	2A	100,000,000	11,437,172	10,659,798	09/24/2026	12/20/2031	Credit Default Swap	11,437,172	10,659,798					
450748AE4	XOVER S46 5Y	2A		107,863,649	100,764,345	09/24/2026	12/20/2031	Credit Default Swap			91282C-PZ-8	US TREASURY N/B	1A	107,863,649	100,764,345
450748AF1	XOVER S46 5Y	2A	50,000,000	5,570,037	5,382,672	09/25/2026	12/20/2031	Credit Default Swap	5,570,037	5,382,672					
450748AF1	XOVER S46 5Y	2A		58,205,431	51,106,232	09/25/2026	12/20/2031	Credit Default Swap			912810-RK-6	TREASURY BOND	1A	58,205,431	51,106,232
450748AG9	XOVER S46 5Y	2A	50,000,000	5,638,971	(304,711)	09/29/2026	12/20/2031	Credit Default Swap	5,638,971	(304,711)					
450748AG9	XOVER S46 5Y	2A		58,104,868	51,106,232	09/29/2026	12/20/2031	Credit Default Swap			912810-RK-6	TREASURY BOND	1A	58,104,868	51,106,232
450748AH7	XOVER S46 5Y	2A	10,000,000	1,208,259	1,076,534	09/23/2026	12/20/2031	Credit Default Swap	1,208,259	1,076,534					
450748AH7	XOVER S46 5Y	2A		12,684,942	10,673,844	09/23/2026	12/20/2031	Credit Default Swap			912810-UG-1	US TREASURY N/B	1A	12,684,942	10,673,844
450748AJ3	XOVER S46 5Y	2A	100,000,000	11,723,980	10,659,798	09/23/2026	12/20/2031	Credit Default Swap	11,723,980	10,659,798					
450748AJ3	XOVER S46 5Y	2A		107,442,686	100,764,345	09/23/2026	12/20/2031	Credit Default Swap			91282C-PZ-8	US TREASURY N/B	1A	107,442,686	100,764,345
450748AK0	XOVER S46 5Y	2A	100,000,000	11,487,014	10,659,798	09/24/2026	12/20/2031	Credit Default Swap	11,487,014	10,659,798					
450748AK0	XOVER S46 5Y	2A		108,072,683	100,764,345	09/24/2026	12/20/2031	Credit Default Swap			91282C-PZ-8	US TREASURY N/B	1A	108,072,683	100,764,345
450748AL8	XOVER S46 5Y	2A	100,000,000	10,966,201	(378,452)	09/28/2026	12/20/2031	Credit Default Swap	10,966,201	(378,452)					
450748AL8	XOVER S46 5Y	2A		114,427,236	101,446,905	09/28/2026	12/20/2031	Credit Default Swap			912810-RN-0	TREASURY BOND	1A	114,427,236	101,446,905
450748AM6	XOVER S46 5Y	2A	50,000,000	5,498,086	5,448,096	09/28/2026	12/20/2031	Credit Default Swap	5,498,086	5,448,096					
450748AM6	XOVER S46 5Y	2A		59,001,857	51,106,232	09/28/2026	12/20/2031	Credit Default Swap			912810-RK-6	TREASURY BOND	1A	59,001,857	51,106,232
450748AN4	XOVER S46 5Y	2A	100,000,000	11,189,946	10,854,526	09/25/2026	12/20/2031	Credit Default Swap	11,189,946	10,854,526					
450748AN4	XOVER S46 5Y	2A		108,634,754	100,764,345	09/25/2026	12/20/2031	Credit Default Swap			91282C-PZ-8	US TREASURY N/B	1A	108,634,754	100,764,345
450748AP9	XOVER S46 5Y	2A	100,000,000	11,883,369	10,659,798	09/23/2026	12/20/2031	Credit Default Swap	11,883,369	10,659,798					
450748AP9	XOVER S46 5Y	2A		115,430,456	101,446,905	09/23/2026	12/20/2031	Credit Default Swap			912810-RN-0	TREASURY BOND	1A	115,430,456	101,446,905
450748AQ7	XOVER S46 5Y	2A	50,000,000	5,818,268	5,382,672	09/24/2026	12/20/2031	Credit Default Swap	5,818,268	5,382,672					
450748AQ7	XOVER S46 5Y	2A		58,205,431	51,106,232	09/24/2026	12/20/2031	Credit Default Swap			912810-RK-6	TREASURY BOND	1A	58,205,431	51,106,232

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
450748AS3	XOVER S46 5Y	2A	50,000,000	5,449,067	(167,524)	09/29/2026	12/20/2031	Credit Default Swap	5,449,067	(167,524)					
450748AS3	XOVER S46 5Y	2A		58,341,011	51,106,232	09/29/2026	12/20/2031	Credit Default Swap			912810-RK-6	TREASURY BOND	1A	58,341,011	51,106,232
450748AT1	XOVER S46 5Y	2A	100,000,000	10,998,084	(435,026)	09/29/2026	12/20/2031	Credit Default Swap	10,998,084	(435,026)					
450748AT1	XOVER S46 5Y	2A		115,663,900	101,446,905	09/29/2026	12/20/2031	Credit Default Swap			912810-RN-0	TREASURY BOND	1A	115,663,900	101,446,905
9999999999 - Totals				17,917,857,349	16,548,909,140	XXX	XXX	XXX	243,157,644	(394,361,929)	XXX	XXX	XXX	17,674,699,705	16,943,271,069

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning inventory	30	12,723,812,925	41	12,459,549,952	42	13,092,353,027			30	12,723,812,925
2. Add: Opened or acquired transactions	14	994,294,147	1	41,909,785	24	4,930,884,075			39	5,967,088,007
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	66,629,153	XXX	708,840,095	XXX	106,581,591	XXX		XXX	882,050,839
4. Less: Closed or disposed of transactions	3								3	
5. Less: Positions disposed of for failing effectiveness criteria										
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	1,325,186,273	XXX	117,946,805	XXX	211,961,345	XXX		XXX	1,655,094,423
7. Ending inventory	41	12,459,549,952	42	13,092,353,027	66	17,917,857,348			66	17,917,857,348

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	5,439,615,707	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	125,310,790	
3.	Total (Line 1 plus Line 2)		5,564,926,497
4.	Part D, Section 1, Column 6	7,389,305,473	
5.	Part D, Section 1, Column 7	(1,824,378,976)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	5,448,875,415	
8.	Part B, Section 1, Column 13	125,310,789	
9.	Total (Line 7 plus Line 8)		5,574,186,204
10.	Part D, Section 1, Column 9	9,507,951,896	
11.	Part D, Section 1, Column 10	(3,933,765,692)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	2,690,536,918	
14.	Part B, Section 1, Column 20	118,522,612	
15.	Part D, Section 1, Column 12	2,809,059,529	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	7,283,524,891	6,831,569,526
2.	Cost of cash equivalents acquired	238,937,465,007	161,872,794,055
3.	Accrual of discount	12,638,810	6,950
4.	Unrealized valuation increase/(decrease)		5,811
5.	Total gain (loss) on disposals	140,567	
6.	Deduct consideration received on disposals	236,142,083,082	161,420,795,872
7.	Deduct amortization of premium	223	55,580
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,091,685,969	7,283,524,891
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	10,091,685,969	7,283,524,891

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
580 Dubuque	South San Francisco	CA	06/23/2026	VARIOUS			430,000	430,000
0199999. Acquired by purchase							430,000	430,000
0399999 - Totals							430,000	430,000

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
660 North Capitol	Washington	DC	07/23/2026	Eagle Cliff Real Estate Partners	74,200,000		81,917,517	3,045,388	5,000,000		(8,045,388)		80,193,796	79,700,000		(493,796)	(493,796)	3,747,626	4,464,544
0199999. Property disposed					74,200,000		81,917,517	3,045,388	5,000,000		(8,045,388)		80,193,796	79,700,000		(493,796)	(493,796)	3,747,626	4,464,544
0399999 - Totals					74,200,000		81,917,517	3,045,388	5,000,000		(8,045,388)		80,193,796	79,700,000		(493,796)	(493,796)	3,747,626	4,464,544

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
4.04334E+11	BLUFFTON	SC		08/06/2026	7.548	18,400,000		27,680,000
4.04334E+11	VILLA RICA	GA		08/07/2026	6.650	15,915,200		28,347,200
4.04334E+11	CHARLOTTE	NC		09/30/2026	6.601	15,000,000		25,000,000
4020954986	LE CLAIRE	IA		07/24/2026	6.670	5,971,455		9,940,583
100301593	ST. PETERSBURG	FL		09/25/2026	7.250	3,925,899		8,250,000
100301497	SAN JOSE	CA		09/25/2026	7.000	3,484,015		5,000,000
100296536	PIEDMONT	CA		08/12/2026	6.875	3,452,358		6,600,000
100299737	BROOKLYN	NY		09/17/2026	7.125	3,571,548		5,800,000
100289738	WOODLAND HILLS	CA		07/10/2026	6.750	3,598,167		5,000,000
100301475	MEQUON	WI		09/25/2026	6.875	3,238,020		4,600,000
100297950	SAN CLEMENTE	CA		08/28/2026	6.999	3,041,311		5,000,000
100289714	ISLE OF PALMS	SC		07/10/2026	7.000	3,104,823		6,675,000
100299955	SOUTH JORDAN	UT		09/17/2026	6.875	3,088,209		4,100,000
100302205	AGOURA HILLS	CA		09/30/2026	7.625	3,145,426		4,100,000
100297312	LONG BEACH	CA		08/24/2026	6.750	3,038,689		3,725,000
100292729	SOUTHWEST RANCHES	FL		07/30/2026	7.125	3,096,079		5,400,000
100292755	WOODLAND HILLS	CA		07/30/2026	6.625	2,998,257		3,975,000
100302027	SIX MILE	SC		09/29/2026	6.875	2,963,293		7,676,000
100299799	HENDERSON	NV		09/17/2026	6.375	2,908,094		3,900,000
100298759	PHOENIX	AZ		09/11/2026	6.750	2,896,484		3,805,000
100289400	GILBERT	AZ		07/01/2026	7.250	2,882,211		3,530,000
100299810	SAN DIEGO	CA		09/17/2026	6.625	2,853,022		3,525,000
100299699	LOS ANGELES	CA		09/17/2026	6.625	2,785,818		7,000,000
100299717	LAS VEGAS	NV		09/17/2026	6.625	2,769,539		3,650,000
100299729	BROOKLYN	NY		09/17/2026	6.875	2,648,683		3,900,000
100302078	WERKENDAM	NLD		09/28/2026	5.500	3,413,307		5,667,331
100297299	SOLANA BEACH	CA		08/21/2026	7.250	2,794,653		4,250,000
3.62615E+11	SANTA BARBARA	CA		07/24/2026	7.750	4,619,900	745,000	10,500,000
100298769	HONOLULU	HI		09/11/2026	6.750	2,745,153		4,500,000
100292763	CORONA DEL MAR, NEWPOR	CA		07/30/2026	7.125	2,759,616		3,345,000
100302287	LOS ANGELES	CA		09/30/2026	7.250	2,721,945		3,300,000
100299867	MORGAN HILL	CA		09/17/2026	7.750	2,678,341		3,100,730
100296495	OJAI	CA		08/10/2026	6.750	2,667,015		3,490,000
100289788	LOS ANGELES	CA		07/10/2026	6.750	2,672,174		4,000,000
100299787	PALOS VERDES ESTATES	CA		09/17/2026	6.500	2,588,051		4,350,000
100289872	BELLEVUE	WA		07/10/2026	6.875	2,592,230		3,175,000
100292869	DALLAS	TX		07/31/2026	7.125	2,528,720		3,655,000
100299764	HENDERSON	NV		09/17/2026	7.250	2,584,254		3,470,000
100299731	WESTERLY	RI		09/17/2026	6.625	2,539,875		5,100,000
100290231	PALO ALTO	CA		08/12/2026	6.625	2,529,184		3,325,000
100302079	WERKENDAM	NLD		09/28/2026	5.500	3,115,709		5,173,211
100296512	SAN JOSE DEL CABO	MEX		08/12/2026	10.700	2,482,300		4,654,191
100297890	AMSTERDAM	NLD		08/27/2026	4.000	3,144,947		4,868,880
100301526	ANNA MARIA	FL		09/25/2026	7.000	2,486,762		3,200,000
100289951	LOS ANGELES	CA		07/17/2026	6.999	2,470,808		3,300,000
100296366	GLENDALE	CA		08/06/2026	7.875	2,478,117		3,005,000
100298411	EDGEWORTH	PA		09/04/2026	6.990	2,432,305		3,000,000
100297953	PORTER RANCH	CA		08/28/2026	6.750	2,397,656		3,150,000
100289698	LOS ANGELES	CA		07/10/2026	6.750	2,396,923		3,134,000
100296316	CARMEL VALLEY	CA		08/06/2026	7.000	2,347,796		2,900,000
100292696	S-GRAVENHAGE	NLD		07/29/2026	5.600	2,847,869		5,523,108
100298792	PALO ALTO	CA		09/11/2026	7.375	2,335,371		3,000,000
100299673	CAYUCOS	CA		09/17/2026	7.375	2,314,424		3,050,000
100292717	AMSTERDAM	NLD		07/29/2026	4.640	2,840,720		4,322,637
100297396	CHARLOTTE	NC		08/24/2026	6.875	2,281,070		2,790,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100289326	LOS ANGELES	CA		07/01/2026	6.750	2,287,242		2,975,000
100296756	SEAL BEACH	CA		08/14/2026	6.875	2,259,193		2,925,000
100296555	BRECKENRIDGE	CO		08/12/2026	7.375	2,206,103		3,050,000
100296359	COSTA MESA	CA		08/06/2026	6.625	2,151,809		4,000,000
100296502	GOLDEN	CO		08/11/2026	6.875	2,169,159		2,733,000
100298761	BERKELEY	CA		09/11/2026	6.750	2,141,711		2,800,000
100297270	VASHON	WA		08/21/2026	6.875	2,137,089		2,621,000
100302185	WOODLAND HILLS	CA		09/30/2026	7.375	2,162,663		2,600,000
3340133942	SAN FRANCISCO	CA		08/11/2026	8.168	2,551,230		4,295,000
100297319	LA CANADA FLINTRIDGE	CA		08/24/2026	7.250	2,108,178		2,950,000
100297369	AVON	CO		08/24/2026	7.250	2,101,797		3,053,000
100292955	HANA	HI		07/31/2026	8.375	2,125,373		2,900,000
100290360	COTO DE CAZA	CA		07/29/2026	6.990	2,323,642		2,830,000
100301661	ENCINITAS	CA		09/25/2026	6.750	2,059,038		3,425,000
100300039	HENDERSON	NV		09/18/2026	6.999	2,055,378		2,700,000
100296328	LOS ANGELES	CA		08/06/2026	6.990	2,062,058		2,715,000
100297392	SUNNYVALE	CA		08/24/2026	7.125	2,047,774		3,200,000
100290640	SCOTTSDALE	AZ		07/29/2026	6.500	2,026,698		2,600,000
100289348	CORNELIUS	NC		07/01/2026	6.375	2,029,617		2,950,000
100299749	KULA	HI		09/17/2026	6.875	2,047,999		3,355,000
100301611	SEVERNA PARK	MD		09/25/2026	6.750	2,032,826		3,093,000
100299851	LOXAHATCHEE	FL		09/17/2026	7.375	2,043,858		2,500,000
100299791	TABERNASH	CO		09/17/2026	6.625	2,002,335		2,475,000
100297897	BUSSUM	NLD		08/27/2026	5.400	2,529,935		4,098,918
100288602	DENVER	CO		07/10/2026	6.750	1,988,855		2,550,000
100299818	EAST SANDWICH	MA		09/17/2026	7.125	1,999,176		2,468,000
100289498	SANTA ANA	CA		07/31/2026	7.375	1,999,468		3,005,000
100299952	MERCER ISLAND	WA		09/17/2026	6.625	1,969,796		2,425,000
100302006	SANTA ROSA	CA		09/29/2026	6.750	1,946,663		2,550,000
100290376	LOS ANGELES	CA		07/29/2026	6.875	1,922,617		2,800,000
3340136027	SAN FRANCISCO	CA		08/25/2026	8.168	2,352,240		4,500,000
100296505	DIABLO	CA		08/11/2026	7.250	1,944,066		2,400,000
100302066	ROTTERDAM	NLD		09/28/2026	4.235	2,343,434		3,841,886
100292769	WEST HOLLYWOOD	CA		07/30/2026	7.375	1,910,297		2,708,000
100290343	LA CANADA FLINTRIDGE	CA		07/29/2026	6.875	2,049,693		2,960,000
100297979	LOS ANGELES	CA		08/28/2026	7.375	1,904,622		2,600,000
100301564	CORAL GABLES	FL		09/25/2026	6.875	1,858,171		2,280,000
100299850	DANVILLE	CA		09/17/2026	6.875	1,867,380		2,350,000
100301615	WESTON	FL		09/25/2026	7.125	1,846,334		2,270,000
100292695	LEIDEN	NLD		07/29/2026	4.175	2,286,857		3,981,991
100289796	CORNELIUS	NC		07/10/2026	6.250	1,810,578		3,700,000
100302190	WOODLAND HILLS	CA		09/30/2026	7.125	1,847,870		2,235,000
100299823	LOS ANGELES	CA		09/17/2026	6.625	1,820,845		2,750,000
100296354	MIAMI BEACH	FL		08/06/2026	6.375	1,783,279		3,775,000
100296293	TOLUCA LAKE	CA		08/06/2026	6.750	1,794,906		7,600,000
100299785	LOS ANGELES	CA		09/17/2026	6.625	1,773,478		2,260,000
100301454	TORRANCE	CA		09/25/2026	6.875	1,784,180		2,180,000
100299743	FOSTER CITY	CA		09/17/2026	6.875	1,779,401		2,360,000
100292736	MOORPARK	CA		07/30/2026	6.624	1,767,070		2,175,000
100296303	DOWNEY	CA		08/06/2026	7.125	1,767,049		2,170,000
100302210	GLENDALE	CA		09/30/2026	7.750	1,780,720		1,930,000
100298414	LONG BEACH	CA		09/04/2026	6.500	1,745,174		2,150,000
100289978	GLENDALE	AZ		07/17/2026	7.750	1,737,122		2,073,000
100298783	TOLUCA LAKE	CA		09/11/2026	6.750	1,747,346		3,400,000
100301468	SEVIERVILLE	TN		09/25/2026	6.500	1,719,483		2,125,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301483	SANTA BARBARA	CA		09/25/2026	7.125	1,756,401		2,120,475
100292984	HALEIWA	HI		07/31/2026	7.250	1,725,763		2,197,000
100302187	VAN NUYS	CA		09/30/2026	8.125	1,761,630		2,100,000
100297397	ASHBURN	VA		08/24/2026	7.875	1,699,496		2,250,000
100302059	UTRECHT	NLD		09/28/2026	5.550	2,091,337		3,265,546
100302063	AMSTERDAM	NLD		09/28/2026	5.020	2,079,773		2,762,545
100302262	MIAMI SHORES	FL		09/30/2026	6.500	1,674,544		3,000,000
100289414	LOS ANGELES	CA		07/01/2026	7.499	1,694,646		2,200,000
100298786	SIMI VALLEY	CA		09/11/2026	7.000	1,694,035		2,775,000
100292954	LAKE OSWEGO	OR		07/31/2026	6.875	1,673,906		2,150,000
3340134597	SANTA ROSA BEACH	FL		08/11/2026	9.925	1,841,318	184,490	3,760,000
100289975	ODESSA	FL		07/17/2026	7.375	1,676,587		2,000,000
100297336	CARLSBAD	CA		08/24/2026	6.990	1,639,479		1,900,000
100298784	LOS ANGELES	CA		09/11/2026	7.750	1,645,287		1,950,000
100296347	PARAMUS	NJ		08/06/2026	6.875	1,613,780		1,900,000
100297320	WINTER PARK	FL		08/24/2026	7.125	1,651,005		2,010,000
100289453	REDONDO BEACH	CA		08/05/2026	6.750	1,604,157		2,100,000
100288586	SANTA BARBARA	CA		07/10/2026	6.875	1,634,397		2,000,000
100302208	GLENDALE	CA		09/30/2026	7.625	1,677,560		2,000,000
100289803	SANTA BARBARA	CA		07/10/2026	6.125	1,591,833		2,856,000
100299923	SEATTLE	WA		09/17/2026	6.750	1,594,547		1,950,000
100292766	LADERA RANCH	CA		07/30/2026	6.490	1,581,986		1,965,000
100296531	GRANBY	CO		08/12/2026	7.250	1,583,633		2,035,000
100302071	S-HERTOGENBOSCH	NLD		09/28/2026	5.900	1,932,213		2,847,729
100297899	S-GRAVENHAGE	NLD		08/27/2026	4.275	1,976,524		3,272,340
100289731	PASADENA	CA		07/10/2026	6.750	1,577,192		2,200,000
100292675	UTRECHT	NLD		07/29/2026	5.500	1,939,279		2,740,160
3.62615E+11	SAN FRANCISCO	CA		09/03/2026	7.660	3,060,000		8,000,000
100297898	HAARLEM	NLD		08/27/2026	5.400	1,956,856		3,171,047
100299899	ISLE OF PALMS	SC		09/17/2026	6.875	1,539,773		1,932,000
100299742	PASADENA	CA		09/17/2026	6.625	1,541,097		1,900,000
100289787	MAPLETON	UT		07/10/2026	6.990	1,544,160		2,000,000
100299812	SAN RAFAEL	CA		09/17/2026	6.750	1,542,784		2,100,000
100292730	ARROYO GRANDE	CA		07/30/2026	6.750	1,537,311		2,150,000
100299879	CARLSBAD	CA		09/17/2026	6.625	1,538,312		3,260,000
100301521	DELRAY BEACH	FL		09/25/2026	7.625	1,542,695		1,956,000
100296426	DALLAS	TX		08/07/2026	6.250	1,521,006		3,000,000
100297924	LOS ANGELES	CA		08/28/2026	6.875	1,527,504		1,875,000
100290375	GLENDORA	CA		07/29/2026	6.875	1,525,412		2,000,000
100290434	JUPITER	FL		07/24/2026	7.750	1,575,000		3,855,000
100299675	LOS ANGELES	CA		09/17/2026	6.990	1,543,580		2,000,000
100289977	LAKE FOREST	CA		07/17/2026	6.999	1,537,566		2,000,000
100292959	MONROVIA	CA		07/31/2026	6.625	1,528,077		2,548,000
100290431	SAN DIEGO	CA		07/24/2026	6.375	1,531,184		2,424,535
100292931	LOS ANGELES	CA		07/31/2026	5.999	1,492,232		2,100,000
100296552	MAPLETON	UT		08/12/2026	6.625	1,525,542		4,108,000
100299938	LAVALLETTE	NJ		09/17/2026	7.000	1,531,437		2,500,000
100299843	SANTA ANA	CA		09/17/2026	6.875	1,542,958		2,425,000
100290629	MORAGA	CA		07/29/2026	6.875	1,539,038		1,995,000
100296358	LOS ANGELES	CA		08/06/2026	6.750	1,520,139		2,400,000
100299858	LAS VEGAS	NV		09/17/2026	7.500	1,559,322		1,876,000
100296475	RANCHO CUCAMONGA	CA		08/07/2026	7.750	1,485,830		1,925,000
100298453	LOS ANGELES	CA		09/04/2026	7.750	1,530,119		1,850,000
100289342	MIAMI SHORES	FL		07/01/2026	6.999	1,523,614		1,852,000
100289883	MCLEAN	VA		07/16/2026	7.250	1,534,794		2,270,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100290353	NORTH HOLLYWOOD	CA		07/29/2026	7.625	1,506,838		1,780,000
100296454	LOS ANGELES	CA		08/07/2026	7.375	1,520,560		2,130,000
100289409	FRISCO	TX		07/01/2026	6.875	1,496,096		1,972,500
100296331	VALLEY VILLAGE	CA		08/06/2026	7.500	1,528,580		1,950,000
100288597	SAN FRANCISCO	CA		07/10/2026	7.750	1,517,110		1,950,000
100297813	SCOTTSDALE	AZ		08/27/2026	6.625	1,473,858		2,100,000
100297327	GREER	SC		08/24/2026	6.990	1,494,283		1,900,000
100299736	NOVATO	CA		09/17/2026	6.625	1,480,635		1,850,000
100296461	LEHI	UT		08/07/2026	6.999	1,494,487		1,818,000
100297321	AUSTIN	TX		08/24/2026	6.875	1,495,744		2,075,000
100290430	SHERMAN OAKS	CA		07/24/2026	7.875	1,514,334		1,941,000
100289543	SAN DIEGO	CA		07/08/2026	6.250	1,445,756		2,725,000
100296803	FREMONT	CA		09/11/2026	7.625	1,469,621		1,615,000
100299901	LAFAYETTE	CA		09/17/2026	7.375	1,486,116		1,930,000
100301581	ARCADIA	CA		09/25/2026	6.750	1,468,516		1,820,000
100297207	VIRGINIA BEACH	VA		08/21/2026	6.999	1,483,018		1,910,000
100298779	MISSION VIEJO	CA		09/11/2026	7.125	1,466,430		1,785,000
100290347	NORTH HOLLYWOOD	CA		07/29/2026	7.375	1,451,704		1,590,000
100297206	BURLINGAME	CA		08/21/2026	6.875	1,469,889		1,950,000
100299921	SAMMAMISH	WA		09/17/2026	7.000	1,455,307		1,780,000
100301580	AZUSA	CA		09/25/2026	7.125	1,478,141		2,040,000
100302215	CULVER CITY	CA		09/30/2026	7.250	1,455,173		1,760,000
100290685	RICHARDSON	TX		07/29/2026	6.875	1,435,615		1,780,000
100297194	BONITA	CA		08/21/2026	6.875	1,429,850		1,750,000
100297223	HENDERSON	NV		08/21/2026	6.999	1,456,190		1,750,000
100288579	FOUNTAIN VALLEY	CA		07/10/2026	6.875	1,442,999		2,160,000
100297398	ROSLYN HEIGHTS	NY		08/24/2026	6.750	1,434,728		2,660,000
100288522	KIHEI	HI		07/16/2026	6.750	1,446,139		3,950,000
100290425	COLTS NECK	NJ		07/24/2026	6.499	1,426,838		5,000,000
100289735	BODEGA BAY	CA		07/10/2026	6.999	1,444,289		1,800,000
100301961	SAN DIEGO	CA		09/29/2026	7.750	1,442,785		1,550,000
100290423	MISSION VIEJO	CA		07/24/2026	7.499	1,440,025		1,700,000
100299910	SUNNYVALE	CA		09/17/2026	7.000	1,441,484		2,630,000
100290334	OLD GREENWICH	CT		07/29/2026	6.500	1,403,451		3,100,000
100290356	RANCHO SANTA MARGARITA	CA		07/29/2026	6.625	1,409,130		1,740,000
100299852	MILPITAS	CA		09/17/2026	8.250	1,439,851		1,850,000
100297245	LOS ANGELES	CA		08/21/2026	7.125	1,445,139		2,300,000
100299726	LA CRESCENTA	CA		09/17/2026	6.625	1,396,364		1,750,000
100301540	SARASOTA	FL		09/25/2026	7.125	1,422,773		2,125,000
100297318	MIAMI	FL		08/24/2026	7.125	1,419,565		1,730,000
100302206	WOODLAND HILLS	CA		09/30/2026	6.750	1,400,995		1,620,000
100289717	RANCHO CUCAMONGA	CA		07/10/2026	7.999	1,413,422		1,760,000
100292719	AMSTERDAM	NLD		07/29/2026	4.630	1,730,754		2,282,484
100301470	MADISON	CT		09/25/2026	6.750	1,393,234		1,710,000
100299935	ORANGE	CA		09/17/2026	6.750	1,398,922		1,825,000
100288592	PLAYA DEL REY	CA		07/10/2026	6.875	1,392,446		1,700,000
100298429	LAS VEGAS	NV		09/04/2026	6.625	1,375,887		1,750,000
100289701	TEMECULA	CA		07/10/2026	7.500	1,394,060		1,606,000
100301462	KIRKLAND	WA		09/25/2026	6.375	1,376,796		3,100,000
100296302	WINNETKA	CA		08/06/2026	7.490	1,384,139		1,800,000
100289711	SAN JOSE	CA		07/10/2026	6.750	1,376,086		2,000,000
100290331	SAN JUAN CAPISTRANO	CA		07/29/2026	6.500	1,366,512		2,690,000
100292969	MIDWAY	UT		07/31/2026	6.625	1,381,628		2,650,000
100298416	HAYMARKET	VA		09/04/2026	8.875	1,379,528		1,675,000
100301559	GAINESVILLE	GA		09/25/2026	6.875	1,372,064		1,978,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100292913	LADERA RANCH	CA		07/31/2026	7.999	1,391,927		1,665,000
100292899	SAN FRANCISCO	CA		07/31/2026	6.625	1,354,457		1,905,000
100301099	JERSEY CITY	NJ		09/24/2026	6.624	1,329,732		2,100,000
100301570	ENCINITAS	CA		09/25/2026	6.750	1,358,668		1,660,000
100300031	BELMONT	NC		09/18/2026	6.499	1,343,546		1,925,000
100296532	TIMNATH	CO		08/12/2026	6.875	1,349,988		2,100,000
100299807	ORINDA	CA		09/17/2026	6.750	1,353,661		1,897,000
100297326	SAN DIEGO	CA		08/24/2026	6.500	1,334,265		1,850,000
100299949	PORT ORCHARD	WA		09/17/2026	6.625	1,338,636		1,695,000
100290337	ANAHEIM	CA		07/29/2026	6.625	1,335,081		1,945,000
100289971	CARMEL	CA		07/17/2026	6.499	1,345,632		4,395,000
3340128959	BROOKLYN	NY		08/11/2026	8.900	1,639,440		5,000,000
100301571	COLLEGE GROVE	TN		09/25/2026	7.000	1,345,561		1,650,000
100296470	LAGUNA BEACH	CA		08/07/2026	6.375	1,320,520		2,670,000
100289412	BERTHOUD	CO		07/01/2026	6.750	1,327,730		1,625,000
100301459	AGOURA HILLS	CA		09/25/2026	6.750	1,329,769		1,625,000
100301508	WESTON	FL		09/25/2026	6.500	1,316,177		5,109,000
3500146532	MIAMI BEACH	FL		09/21/2026	8.400	2,591,875		5,500,000
100298847	VENICE AREA, LOS ANGELES	CA		09/11/2026	8.125	1,303,943		1,500,000
100298766	CINCINNATI	OH		09/11/2026	7.250	1,317,289		1,625,000
100299973	HONOLULU	HI		09/17/2026	7.125	1,312,806		1,625,000
100289347	LOS ANGELES	CA		07/01/2026	7.250	1,338,962		1,600,000
100301480	WALNUT	CA		09/25/2026	7.000	1,317,163		1,600,000
100290326	NEW YORK	NY		07/29/2026	6.750	1,300,371		1,600,000
100300022	SANTA CRUZ	CA		09/18/2026	6.750	1,292,462		1,825,000
100297406	ANAHEIM	CA		08/24/2026	6.749	1,302,721		1,740,000
3340132873	DESTIN	FL		07/13/2026	10.296	1,591,920		3,350,000
100290324	CORAL GABLES	FL		07/29/2026	6.875	1,279,170		1,585,000
100299683	SOUTH LAKE TAHOE	CA		09/17/2026	7.125	1,300,753		1,500,000
3340131614	NEEDHAM	MA		07/13/2026	9.554	1,314,021	256,568	2,800,000
100301950	GILROY	CA		09/29/2026	6.499	1,274,843		1,600,000
100288576	FOLLY BEACH	SC		07/10/2026	6.875	1,286,983		2,000,000
100289465	SANTA CLARA	CA		08/05/2026	6.750	1,269,419		1,809,000
100289816	MINNEAPOLIS	MN		07/10/2026	6.750	1,285,816		3,220,000
100299856	LANAI CITY	HI		09/17/2026	6.375	1,265,224		2,575,000
100292699	DEN HAAG	NLD		07/29/2026	4.175	1,574,568		2,686,885
100298891	HUNTINGTON BEACH	CA		09/11/2026	6.750	1,274,681		1,560,000
100298767	FORT LAUDERDALE	FL		09/11/2026	6.625	1,260,362		1,800,000
100299666	BEND	OR		09/17/2026	7.375	1,298,872		1,550,000
100292916	LOS ANGELES	CA		07/31/2026	6.499	1,257,183		1,900,000
100289822	LADERA RANCH	CA		07/10/2026	6.375	1,251,941		2,900,000
100301602	PALM BEACH GARDENS	FL		09/25/2026	7.000	1,271,705		1,994,000
100289730	WHITTIER	CA		07/10/2026	6.875	1,263,862		1,575,000
3500144310	LEWISVILLE	TX		08/07/2026	7.440	2,455,989		5,650,000
100301492	KELLER	TX		09/25/2026	7.000	1,257,806		1,750,000
100290308	ANAHEIM	CA		07/23/2026	6.875	1,229,012		1,355,000
100289331	EL MONTE	CA		07/01/2026	7.750	1,280,160		1,524,000
3.62616E+11	SANTA YNEZ	CA		09/03/2026	8.415	2,345,000	88,000	3,900,000
100299777	CUMMING	GA		09/17/2026	6.875	1,234,120		1,670,000
100289355	RANCHO CUCAMONGA	CA		07/01/2026	6.250	1,218,660		1,530,000
100289897	MARANA	AZ		07/16/2026	6.750	1,230,443		1,725,000
100301499	HACIENDA HEIGHTS	CA		09/25/2026	8.500	1,235,172		1,340,000
100298842	WOODBURY	CT		09/11/2026	6.125	1,195,988		2,500,000
100292963	SAN ANSELMO	CA		07/31/2026	6.875	1,237,483		1,505,000
100289466	NOVATO	CA		08/05/2026	7.125	1,222,618		1,530,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100289905	LOS ANGELES	CA		07/16/2026	7.250	1,234,535		1,600,000
100290416	LOS GATOS	CA		07/24/2026	6.999	1,245,523		1,500,000
100289716	DORAL	FL		07/10/2026	6.625	1,207,798		1,560,000
100300277	HOBOKEN	NJ		09/24/2026	6.575	1,200,729		1,775,000
100298412	NEW LONDON	CT		09/04/2026	6.875	1,227,958		1,779,000
100289533	NORTH OGDEN	UT		07/08/2026	6.875	1,217,524		1,560,000
100302202	GLENDALE	CA		09/30/2026	6.500	1,209,883		1,880,000
100299714	WASHINGTON	UT		09/17/2026	6.625	1,203,753		1,720,000
100292673	ROTTERDAM	NLD		07/29/2026	5.500	1,500,824		2,475,203
100296528	GLENDALE	CA		08/12/2026	6.875	1,222,034		1,755,000
100289458	CAVE CREEK	AZ		08/05/2026	8.500	1,185,546		1,316,000
100299746	PASADENA	CA		09/17/2026	6.875	1,209,940		1,500,000
100292664	ROTTERDAM	NLD		07/29/2026	5.160	1,488,231		2,549,934
100299789	TAHOMA	CA		09/17/2026	6.875	1,202,611		1,485,000
100290333	SAN JOSE	CA		07/29/2026	6.875	1,187,392		1,385,000
100298512	LYNDEN	WA		09/04/2026	6.499	1,171,107		1,748,000
100301046	IRVINE	CA		09/24/2026	6.750	1,187,304		1,560,000
100298413	WESTLAKE VILLAGE	CA		09/04/2026	6.875	1,201,394		1,476,000
3.62618E+11	CAMARILLO	CA		08/12/2026	7.970	2,335,313		5,000,000
100296538	MORGAN HILL	CA		08/12/2026	6.875	1,200,368		1,515,000
100297304	JACKSONVILLE	FL		08/24/2026	6.500	1,170,239		1,645,000
100299887	SUNNYVALE	CA		09/17/2026	7.625	1,197,226		1,550,000
100296356	GRANADA HILLS	CA		08/06/2026	6.875	1,192,444		1,450,000
100301512	SANTA ANA	CA		09/25/2026	6.875	1,185,843		1,450,000
100289864	BONITA	CA		07/10/2026	7.250	1,189,972		1,360,000
100299869	CHULA VISTA	CA		09/17/2026	8.125	1,180,559		1,360,000
100301544	WOODLAND HILLS	CA		09/25/2026	6.750	1,181,606		1,600,000
100297355	MONUMENT	CO		08/24/2026	7.500	1,185,489		1,371,000
100297915	TORRANCE	CA		08/28/2026	6.625	1,180,598		2,900,000
100289782	SAN ANSELMO	CA		07/10/2026	6.875	1,182,276		1,525,000
100298059	EWA BEACH	HI		08/31/2026	6.999	1,162,350		1,430,000
100292746	PETALUMA	CA		07/30/2026	7.875	1,186,313		1,425,000
100299918	PONTE VEDRA	FL		09/17/2026	6.875	1,160,674		1,600,000
100292975	REDWOOD CITY	CA		07/31/2026	6.750	1,169,088		2,625,000
100302186	OJAI	CA		09/30/2026	6.500	1,138,415		1,420,000
100296323	SYLMAR	CA		08/06/2026	7.750	1,172,879		1,410,000
100296329	VAN NUYS	CA		08/06/2026	7.125	1,170,575		1,500,000
100292731	ANAHEIM	CA		07/30/2026	7.249	1,159,263		1,320,000
100292980	PASADENA	CA		07/31/2026	6.750	1,139,125		1,700,000
100292918	LONG BEACH	CA		07/31/2026	6.999	1,159,872		1,725,000
100298882	LOS ANGELES	CA		09/11/2026	6.500	1,143,119		1,400,000
100296335	PORTER RANCH	CA		08/06/2026	7.750	1,168,655		1,400,000
100296740	DEL MAR	CA		08/14/2026	7.875	1,171,517		1,490,000
100299969	REDMOND	WA		09/17/2026	6.125	1,123,526		2,100,000
100292956	SAN JOSE	CA		07/31/2026	7.000	1,153,439		1,395,000
100298776	CASTRO VALLEY	CA		09/11/2026	6.875	1,141,904		1,530,000
100299682	THE VILLAGES	FL		09/17/2026	8.125	1,141,743		1,240,000
100289967	BONITA	CA		07/17/2026	6.750	1,145,023		1,390,000
100290355	NORTHRIDGE	CA		07/29/2026	6.500	1,124,797		1,850,000
100301455	PANORAMA CITY	CA		09/25/2026	6.750	1,126,972		1,400,000
100289979	RANCHO SANTA MARGARITA	CA		07/17/2026	6.499	1,126,732		1,388,000
100296295	TUJUNGA	CA		08/06/2026	6.750	1,131,771		1,618,000
100301513	REDLANDS	CA		09/25/2026	8.375	1,150,062		1,300,000
100292726	NAPA	CA		07/30/2026	8.249	1,140,453		1,295,000
100301913	WOODLAND HILLS	CA		09/25/2026	6.875	1,124,253		1,480,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100299733	SARASOTA	FL		09/17/2026	7.625	1,124,069		1,220,000
100298435	PORTER RANCH AREA, LOS ANGELES	CA		09/04/2026	7.999	1,136,949		1,327,000
100299686	BLUFFDALE	UT		09/17/2026	6.875	1,106,386		1,450,000
100289719	LOS ANGELES	CA		07/10/2026	7.250	1,124,382		1,315,000
100297386	INVERNESS	IL		08/24/2026	6.875	1,101,759		3,200,000
100296439	CHULA VISTA	CA		08/07/2026	7.750	1,131,289		1,350,000
100292721	EINDHOVEN	NLD		07/29/2026	5.800	1,363,448		1,834,322
100292958	JAMUL	CA		07/31/2026	7.375	1,113,131		1,435,000
100296527	HAIKU	HI		08/12/2026	6.875	1,101,647		1,742,000
100299939	CANOGA PARK	CA		09/17/2026	7.125	1,109,656		1,450,000
100296503	GRANITE BAY	CA		08/11/2026	7.125	1,096,889		1,650,000
100299930	VENTURA	CA		09/17/2026	7.375	1,106,393		1,464,000
100289695	ENCINO	CA		07/10/2026	6.750	1,101,231		1,750,000
100299904	SEATTLE	WA		09/17/2026	7.250	1,090,584		1,490,000
100296464	LAHAINA	HI		08/07/2026	6.375	1,071,552		1,500,000
100301902	SIMI VALLEY	CA		09/25/2026	7.125	1,091,541		1,350,000
100297172	ORLANDO	FL		08/21/2026	6.625	1,080,688		1,325,000
100296671	CHICAGO	IL		08/12/2026	6.875	1,057,817		1,500,000
100299860	LAGUNA NIGUEL	CA		09/17/2026	6.875	1,088,098		1,325,000
100292741	MIAMI BEACH	FL		07/30/2026	7.990	1,109,628		1,410,000
100290880	SAN DIEGO	CA		07/29/2026	7.250	1,085,035		1,406,000
100300046	DARNESTOWN	MD		09/18/2026	7.499	1,083,801		1,260,000
100297947	LONGWOOD	FL		08/28/2026	7.750	1,082,470		1,315,000
100299991	CANTON	MA		09/18/2026	6.875	1,083,214		1,400,000
100301583	SARASOTA	FL		09/25/2026	6.625	1,067,516		1,589,000
100289982	LADERA RANCH	CA		07/17/2026	6.250	1,044,623		2,250,000
100297381	PRESCOTT	AZ		08/24/2026	7.125	1,067,745		1,410,000
100299874	FLOWER MOUND	TX		09/17/2026	6.875	1,083,497		1,750,000
100289900	ORANGE BEACH	AL		07/16/2026	6.375	1,050,748		1,745,000
100301884	SAN DIEGO	CA		09/25/2026	6.875	1,063,106		1,300,000
100302029	TRAVERSE CITY	MI		09/29/2026	7.375	1,063,283		1,450,000
3500144343	HOLLYWOOD	FL		07/27/2026	8.060	2,078,947		4,300,000
100301347	CAMPBELL	CA		09/24/2026	6.999	1,044,808		1,550,000
100292785	HAYWARD	CA		07/30/2026	7.000	1,075,561		1,300,000
100289493	HIGHLAND	MD		07/31/2026	6.500	1,052,314		1,650,000
100299829	BAYSIDE	NY		09/17/2026	6.875	1,065,887		1,300,000
100298438	RIVERSIDE	CA		09/04/2026	7.999	1,049,865		1,240,000
3420001300	FRANKLIN	TN		08/21/2026	8.240	2,685,640	73,313	13,440,000
100289340	DOWNEY	CA		07/01/2026	7.125	1,071,523		1,150,000
100290330	HAYWARD	CA		07/29/2026	7.875	1,061,484		1,150,000
100293056	PEARL CITY	HI		07/31/2026	6.500	1,050,741		1,375,000
100299951	HAUULA	HI		09/17/2026	6.375	1,043,076		1,390,000
100299678	GLENDALE	CA		09/17/2026	7.250	1,064,687		1,285,000
100301943	TARZANA	CA		09/29/2026	6.499	1,027,295		1,800,000
100289777	TARZANA	CA		07/10/2026	6.375	1,039,435		1,775,000
100297244	BELLFLOWER	CA		08/21/2026	6.999	1,034,835		1,287,000
100297323	VAN NUYS	CA		08/24/2026	7.250	1,059,611		1,275,000
100289712	LONG VALLEY	NJ		07/10/2026	6.625	1,028,673		1,375,000
100289527	AGOURA HILLS	CA		07/31/2026	6.500	1,033,876		1,360,000
100301000	VISTA	CA		09/24/2026	6.499	1,013,778		1,850,000
100301944	HUNTINGTON BEACH	CA		09/29/2026	6.875	1,030,276		1,350,000
100297230	FULLERTON	CA		08/21/2026	7.625	1,051,566		1,125,000
3340133311	LOS ANGELES	CA		08/11/2026	9.395	1,264,944		5,158,000
100298865	LEHI	UT		09/11/2026	6.625	1,038,299		2,100,000
3.62623E+11	HEBER CITY	UT		09/17/2026	9.875	2,013,562		11,930,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100288537	PETALUMA	CA		07/16/2026	7.375	1,036,262		1,301,000
100299914	MILPITAS	CA		09/17/2026	7.250	1,036,353		1,260,000
100290373	SAN MARCOS	CA		07/29/2026	6.625	1,016,680		1,255,000
100289518	MOORESVILLE	NC		07/31/2026	6.750	1,021,792		1,330,000
100298028	TORRANCE	CA		08/31/2026	6.875	1,016,661		1,890,000
100296755	LOS ANGELES	CA		08/14/2026	7.125	1,027,917		1,400,000
100297382	SOUTH MIAMI	FL		08/24/2026	6.875	1,035,529		1,778,000
100292934	FOUNTAIN VALLEY	CA		07/31/2026	6.375	1,016,539		1,550,000
100298852	NEWPORT COAST	CA		09/11/2026	6.875	1,029,428		1,750,000
100297269	LUCAS	TX		08/21/2026	6.875	1,031,218		1,600,000
100301552	SAN JOSE	CA		09/25/2026	6.875	1,025,594		1,400,000
100299893	SUNNYVALE	CA		09/17/2026	6.750	1,018,837		1,400,000
100292800	LOS ANGELES	CA		07/30/2026	6.625	1,028,631		1,940,000
100288608	QUEEN CREEK	AZ		07/10/2026	6.500	1,007,636		1,425,000
100290677	BROOKHAVEN	GA		07/29/2026	6.375	1,004,301		1,680,000
100299877	PALM VALLEY	FL		09/17/2026	7.125	1,043,353		2,075,000
100300944	CHICAGO	IL		09/24/2026	6.875	1,004,501		1,425,000
100301550	HUNTINGTON BEACH	CA		09/25/2026	6.750	1,026,887		1,260,000
100299838	WOODINVILLE	WA		09/17/2026	6.375	1,008,148		5,350,000
100299822	LOS ANGELES	CA		09/17/2026	6.875	1,027,913		1,535,000
100296523	PACIFIC PALISADES	CA		08/12/2026	6.875	1,032,477		3,000,000
100296702	WOODLAND HILLS	CA		08/14/2026	7.375	1,031,668		1,110,000
100292987	GLENDORA	CA		07/31/2026	6.625	1,039,339		2,500,000
100302258	KALAHEO	HI		09/30/2026	6.500	1,001,452		1,325,000
100299780	HUNTINGTON BEACH	CA		09/17/2026	6.875	1,018,484		1,350,000
100302010	VICTORVILLE	CA		09/29/2026	8.499	1,016,186		1,100,000
100290096	WAILUKU	HI		07/20/2026	7.625	1,038,748		1,350,000
3340133286	CEDARHURST	NY		07/13/2026	9.677	1,204,632	30,156	2,995,000
100301524	LAKESIDE	CA		09/25/2026	6.375	997,871		1,350,000
100289933	LOS ANGELES	CA		07/17/2026	6.750	1,005,861		1,315,000
3340131997	BROOKLYN	NY		08/11/2026	8.663	1,229,580		3,100,000
100301491	SUPERIOR	CO		09/25/2026	6.875	1,012,060		1,325,000
100292988	LOS ANGELES	CA		07/31/2026	6.750	1,002,839		1,310,000
100289408	SAN DIEGO	CA		07/01/2026	6.875	989,713		1,310,000
100299803	BOCA RATON	FL		09/17/2026	6.750	1,003,481		1,400,000
100293023	NEW YORK	NY		07/31/2026	6.990	1,017,872		3,525,000
100300350	BELMAR	NJ		09/24/2026	6.625	982,091		1,405,000
100289530	LOOMIS	CA		07/08/2026	7.250	989,815		1,150,000
100299801	LONG BEACH	CA		09/17/2026	6.875	999,294		1,450,000
100301988	VIRGINIA BEACH	VA		09/29/2026	7.250	1,011,568		1,300,000
100290632	OCEANSIDE	CA		07/29/2026	6.750	1,005,387		1,224,000
100292926	MACLEAN	VA		07/31/2026	6.999	1,013,966		1,700,000
100301563	NORTHRIDGE	CA		09/25/2026	7.625	1,023,046		1,300,000
100296553	CANOGA PARK	CA		08/12/2026	6.999	1,002,319		1,390,000
100301655	INGLEWOOD	CA		09/25/2026	7.500	1,007,709		1,295,000
100296556	CORONA	CA		08/12/2026	7.875	1,003,357		1,200,000
100289487	JAMUL	CA		07/31/2026	7.375	993,100		1,200,000
100299821	LOS ANGELES	CA		09/17/2026	6.875	989,291		1,375,000
100289811	EDGEWATER	MD		07/10/2026	6.875	972,886		1,435,000
100301912	LA MIRADA	CA		09/25/2026	6.750	972,663		1,450,000
100289696	HAYDEN	ID		07/10/2026	6.875	985,183		1,200,000
100299745	LAFAYETTE	CO		09/17/2026	6.500	967,558		1,600,000
100302214	SYLMAR	CA		09/30/2026	6.625	972,782		1,200,000
3340132284	MORGANVILLE	NJ		07/13/2026	9.108	1,009,800	179,104	2,950,000
100292583	UNITED KINGDOM	GBR		07/29/2026	7.040	1,197,063		1,656,990

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340128019	BROOKLYN	NY		08/11/2026	8.885	1,158,300	30,294	3,100,000
100299831	LAGUNA NIGUEL	CA		09/17/2026	6.750	975,889		2,250,000
100289435	SAN JOSE	CA		07/01/2026	6.499	965,922		1,475,000
100288549	SANTA BARBARA	CA		07/16/2026	6.375	954,016		1,895,000
100301667	SEATTLE	WA		09/25/2026	6.875	963,422		1,402,000
100289709	NAPA	CA		07/10/2026	7.000	976,559		1,175,000
100297958	MCKINNEY	TX		08/28/2026	6.999	971,085		1,175,000
100299990	BUMPASS	VA		09/18/2026	7.375	967,059		1,173,000
100300977	KULA	HI		09/24/2026	6.375	937,403		1,250,000
100299320	KAILUA KONA	HI		09/15/2026	6.874	949,499		1,250,000
100296554	BERKELEY	CA		08/12/2026	7.125	965,979		1,360,000
100292939	GLENDORA	CA		07/31/2026	7.750	970,913		1,040,000
100290338	JAMUL	CA		07/29/2026	6.990	949,860		1,100,000
100301668	SNOHOMISH	WA		09/25/2026	6.750	949,532		1,250,000
100298808	LOS ANGELES	CA		09/11/2026	6.750	948,451		1,240,000
100289415	PUNTA GORDA	FL		07/01/2026	7.499	965,572		1,160,000
100296355	BURBANK	CA		08/06/2026	6.875	963,274		2,400,000
100300840	OJAI	CA		09/24/2026	6.875	942,773		1,344,000
100290418	SAN JOSE	CA		07/24/2026	6.999	963,648		1,535,000
100288556	MISSION VIEJO	CA		07/16/2026	7.000	953,145		1,400,000
100302292	SHERMAN OAKS	CA		09/30/2026	6.875	953,371		2,379,000
100299421	ORANGE	CA		09/15/2026	6.990	942,260		1,280,000
100289440	VISTA	CA		07/01/2026	7.625	953,423		1,085,000
100297399	LOS ANGELES	CA		08/24/2026	6.625	942,090		1,600,000
100292794	LAS VEGAS	NV		07/30/2026	6.750	941,060		1,150,000
3510144199	SAN DIEGO	CA		08/26/2026	7.430	2,357,259	123,654	5,000,000
100296476	DELRAY BEACH	FL		08/10/2026	6.625	947,415		1,150,000
100299900	OAK VIEW	CA		09/17/2026	6.625	933,367		1,150,000
100290357	SUNLAND	CA		07/29/2026	6.750	932,977		1,250,000
100290321	VENTURA	CA		07/29/2026	6.625	927,627		1,250,000
100293005	WASHINGTON	DC		07/31/2026	6.125	917,198		1,225,000
100288612	HONOLULU	HI		07/10/2026	6.500	917,192		1,310,000
3340135501	NEW YORK	NY		08/11/2026	8.900	1,134,342		3,300,000
100298841	LAKE ARROWHEAD	CA		09/11/2026	8.125	935,807		1,400,000
100289852	UNION CITY	CA		07/10/2026	6.375	918,805		1,700,000
3340130160	MONTAUK	NY		08/25/2026	9.925	1,104,840	26,580	3,000,000
100302201	CHATSWORTH	CA		09/30/2026	6.625	915,517		1,065,000
100292933	RANCHO SANTA MARGARITA	CA		07/31/2026	8.375	944,005		1,145,000
100296345	BURBANK	CA		08/06/2026	6.500	913,484		1,150,000
100302151	POMPANO BEACH	FL		09/29/2026	6.990	917,420		1,265,000
100299450	PORT READING	NJ		09/15/2026	6.875	915,364		1,200,000
100301927	HORSESHOE BAY	TX		09/29/2026	6.750	934,095		3,500,000
100292961	SAN CLEMENTE	CA		07/31/2026	6.625	917,235		2,400,000
3500146722	CUPERTINO	CA		09/21/2026	7.600	1,798,000		3,100,000
100299835	SAN CLEMENTE	CA		09/17/2026	6.875	921,405		1,127,000
100298764	HIGHLAND	UT		09/11/2026	6.875	920,643		1,225,000
100296435	CHULA VISTA	CA		08/07/2026	6.750	903,826		1,060,000
100302296	VALLEY VILLAGE	CA		09/30/2026	6.875	926,841		1,500,000
100299842	NEW YORK	NY		09/17/2026	6.625	916,046		1,375,000
100289880	OAK ISLAND	NC		07/16/2026	6.625	911,868		1,125,000
100296726	FORT LAUDERDALE	FL		08/14/2026	7.125	934,577		1,250,000
100289889	SOUTH SAN FRANCISCO	CA		07/16/2026	6.500	914,913		1,400,000
100296361	GLENDALE	CA		08/06/2026	6.625	905,905		1,125,000
100301905	CARNELIAN BAY	CA		09/25/2026	7.750	923,113		1,050,000
100296985	LIHUE	HI		08/17/2026	6.875	910,891		1,136,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301154	QUINCY	MA		09/24/2026	6.250	888,307		1,372,000
100299692	ELK RIDGE	UT		09/17/2026	7.250	904,209		995,000
100302121	SAN DIEGO	CA		09/29/2026	6.750	897,672		1,185,000
100299965	PLANTATION	FL		09/17/2026	7.375	918,673		1,290,000
100289405	KAMAS	UT		07/01/2026	7.750	913,450		996,000
100301493	BEND	OR		09/25/2026	7.000	918,711		1,201,000
100298835	LAKE FOREST	CA		09/11/2026	6.750	885,706		1,175,000
100298679	SEATTLE	WA		09/10/2026	6.875	897,403		1,240,000
100302207	GLENDALE	CA		09/30/2026	8.375	924,000		1,100,000
100299784	SACRAMENTO	CA		09/17/2026	6.750	901,522		1,200,000
100290022	HAWTHORNE	CA		07/17/2026	6.490	888,608		1,175,000
100292892	WHITTIER	CA		07/31/2026	6.999	895,145		1,100,000
100298765	SOUTHLAKE	TX		09/11/2026	6.500	888,902		1,300,000
100301535	RANCHO CUCAMONGA	CA		09/25/2026	7.125	906,749		1,100,000
100296314	WEST HOLLYWOOD	CA		08/06/2026	7.500	922,425		1,255,000
100301630	RIDGEFIELD	CT		09/25/2026	6.750	886,875		1,100,000
100299760	VERO BEACH	FL		09/17/2026	6.625	889,243		1,160,000
100290413	NAPA	CA		07/24/2026	7.250	880,545		1,250,000
100302015	LOS ANGELES	CA		09/29/2026	7.499	915,945		1,250,000
100300043	LADERA RANCH	CA		09/18/2026	7.499	918,750		2,288,000
100289948	SAN DIEGO	CA		07/17/2026	6.750	900,198		1,675,000
100289520	COSTA MESA	CA		07/31/2026	6.625	896,876		1,600,000
100296728	LYNN	MA		08/14/2026	7.250	901,401		1,092,000
3510143164	NEWPORT BEACH	CA		07/10/2026	7.278	2,356,200		6,500,000
100292761	POWELL BUTTE	OR		07/30/2026	6.875	900,612		1,447,000
100296399	CHULA VISTA	CA		08/07/2026	6.999	892,201		1,160,000
100289441	WESTMINSTER	CA		07/01/2026	6.499	890,206		1,440,000
3340134780	ENGLEWOOD CLIFFS	NJ		08/11/2026	8.900	1,085,040		5,100,000
3500146525	NORTH BAY VILLAGE	FL		09/21/2026	7.850	1,702,171	25,967	4,650,000
100298848	RAMONA	CA		09/11/2026	6.875	897,323		1,080,000
100289378	FULSHEAR	TX		07/01/2026	6.999	898,157		1,250,000
100301542	FULLERTON	CA		09/25/2026	8.125	888,098		980,000
100298440	BUENA PARK	CA		09/04/2026	7.499	899,449		1,025,000
100301922	OAKLAND	CA		09/29/2026	7.250	882,957		1,075,000
100297205	LOS ANGELES	CA		08/21/2026	6.750	884,825		1,280,000
100289697	SPRING VALLEY	CA		07/10/2026	7.250	903,000		1,100,000
100290613	SAN DIEGO	CA		07/29/2026	7.125	882,664		1,075,000
100299719	SCARBOROUGH	ME		09/17/2026	7.375	888,179		1,075,000
3500144116	MIAMI BEACH	FL		07/27/2026	8.060	1,457,250	259,945	7,300,000
100290133	CHULA VISTA	CA		07/20/2026	7.625	883,430		950,000
100301935	DORCHESTER	MA		09/29/2026	6.499	869,480		1,150,000
100297918	ROSEVILLE	CA		08/28/2026	7.625	888,401		965,000
100296304	VIENNA	VA		08/06/2026	8.625	887,941		1,140,000
100299460	CHICAGO	IL		09/15/2026	6.875	862,384		1,220,000
100298892	LOS ANGELES	CA		09/11/2026	7.000	861,555		1,065,000
100301940	RANCHO CUCAMONGA	CA		09/29/2026	6.875	864,163		1,100,000
3340132757	DELRAY BEACH	FL		07/13/2026	10.049	918,720	146,029	2,600,000
100301425	SAN FRANCISCO	CA		09/24/2026	7.625	879,439		1,050,000
100292910	PALM DESERT	CA		07/31/2026	7.750	882,515		1,080,000
100297384	FRANKLIN	TN		08/24/2026	6.875	871,430		2,150,000
100290316	MESA	AZ		07/29/2026	6.625	868,002		1,788,000
100299832	SARASOTA	FL		09/17/2026	6.750	869,299		1,500,000
100293016	SEATTLE	WA		07/31/2026	7.625	884,705		1,150,000
100292681	ZEVENBERGEN	NLD		07/29/2026	5.800	1,068,401		1,625,753
100292680	LEIDEN	NLD		07/29/2026	5.800	1,064,657		1,896,599

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301597	RIVERSIDE	CA		09/25/2026	8.250	879,052		1,050,000
3510143857	SANDY SPRINGS	GA		08/14/2026	8.163	2,270,450		4,990,000
100290354	SHINGLE SPRINGS	CA		07/29/2026	6.500	849,638		1,300,000
100297409	LOS ANGELES	CA		08/24/2026	7.990	868,466		1,110,000
3410001292	DELRAY BEACH	FL		07/20/2026	7.980	1,557,466	122,003	4,536,000
3.6261E+11	SANTA BARBARA	CA		07/24/2026	8.000	1,678,855		9,000,000
100290427	SANTA CLARITA	CA		07/24/2026	7.875	868,980		1,050,000
100302282	THOUSAND OAKS	CA		09/30/2026	6.990	867,211		1,075,000
100297276	SALT LAKE CITY	UT		08/21/2026	6.750	854,609		1,060,000
100290674	CANOGA PARK	CA		07/29/2026	6.625	849,265		1,220,000
3.62623E+11	WEST LINN	OR		09/17/2026	8.625	1,668,000		2,100,000
100299571	LAKEWOOD	NJ		09/15/2026	6.875	857,080		1,260,000
100296951	GARDEN CITY	UT		08/17/2026	7.000	856,340		1,329,000
100301060	JASPER	GA		09/24/2026	7.250	852,299		1,040,000
100299382	CAMBRIA	CA		09/15/2026	6.875	848,642		1,140,000
100290305	SAN MARCOS	CA		07/23/2026	6.625	839,824		1,010,000
100296849	TUALATIN	OR		08/17/2026	6.499	840,602		1,290,000
100297132	BLAIRSVILLE	GA		08/20/2026	7.625	867,975		1,000,000
100296644	SPRINGFIELD	OR		08/12/2026	6.625	848,239		1,180,000
100298342	NASHVILLE	TN		08/31/2026	6.990	859,237		1,315,000
100296864	SAINT SIMONS ISLAND	GA		08/17/2026	6.374	833,888		1,350,000
100296533	FRANKLIN LAKES	NJ		08/12/2026	6.875	861,937		1,230,000
100302293	PALM BEACH GARDENS	FL		09/30/2026	6.375	837,276		1,565,000
100302080	LEEUWARDEN	NLD		09/28/2026	5.200	1,044,248		1,387,065
100290048	EVERGREEN	CO		07/17/2026	6.999	858,880		1,110,000
100293178	CANTON	GA		07/31/2026	6.999	851,566		1,150,000
100292527	AUSTIN	TX		07/29/2026	6.990	849,322		1,020,000
100300857	SURF CITY	NC		09/24/2026	6.875	851,429		1,304,000
100301264	MCLEAN	VA		09/24/2026	6.750	846,094		1,242,000
100296938	MINERAL BLUFF	GA		08/17/2026	7.490	859,156		950,000
100293271	SCOTTSDALE	AZ		07/31/2026	7.250	867,114		1,050,000
100289614	SCOTTSDALE	AZ		07/09/2026	6.990	864,395		1,408,000
100300321	PARAMUS	NJ		09/24/2026	6.500	835,155		1,125,000
100289677	MODOC	SC		07/09/2026	7.375	864,892		925,000
100301545	RANCHO CUCAMONGA	CA		09/25/2026	7.125	870,189		1,040,000
100290776	SAN JOSE	CA		07/29/2026	6.875	864,438		1,285,000
100299439	HURRICANE	UT		09/15/2026	6.500	832,282		1,200,000
100290819	POCASSET	MA		07/29/2026	6.500	847,223		1,443,000
100293140	PENHOOK	VA		07/31/2026	6.125	826,017		2,250,000
100297867	BREMERTON	WA		08/27/2026	6.625	858,303		1,200,000
100300292	OCEAN CITY	NJ		09/24/2026	6.625	837,163		1,115,000
100290704	VICTOR	ID		07/29/2026	6.750	856,947		1,249,000
100290711	LAKEWOOD	NJ		07/29/2026	6.125	828,996		1,195,000
100290307	DEVON	PA		07/23/2026	7.125	849,563		982,000
100298064	PHOENIX	AZ		08/31/2026	6.999	844,601		1,050,000
100290673	PLANTATION	FL		07/29/2026	6.625	850,149		1,286,000
100296294	GRANADA HILLS	CA		08/06/2026	7.375	861,387		980,000
100289529	MISSION VIEJO	CA		07/31/2026	6.750	844,307		1,225,000
100296638	WEST NEW YORK	NJ		08/12/2026	6.740	849,585		1,225,000
100298267	LA MESA	CA		08/31/2026	6.375	826,723		1,157,205
100293275	WEST POINT	VA		07/31/2026	6.990	841,434		1,100,000
100290506	CHICAGO	IL		07/24/2026	6.875	840,778		1,100,000
100298310	HOLLISTON	MA		08/31/2026	6.500	827,046		1,125,000
100299531	LEWES	DE		09/15/2026	6.500	832,276		1,100,000
100301044	BALD HEAD ISLAND	NC		09/24/2026	7.375	845,580		1,060,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100290752	SUNNYVALE	CA		07/29/2026	6.500	841,441		1,200,000
100296549	CHATTANOOGA	TN		08/12/2026	7.375	844,295		1,100,000
100293210	MIAMI	FL		07/31/2026	6.990	848,047		1,100,000
100296468	LOS ANGELES	CA		08/07/2026	6.750	850,947		1,300,000
100301699	SIDNEY	NE		09/25/2026	6.500	816,327		1,100,000
100290779	SOUTH KINGSTOWN	RI		07/29/2026	6.990	867,772		1,375,000
3510144434	WINDERMERE	FL		08/14/2026	7.430	1,669,848	555,315	7,000,000
100289960	KELLER	TX		07/17/2026	6.875	835,338		1,030,000
100299716	SANTA ROSA BEACH	FL		09/17/2026	7.500	845,755		935,000
100290858	MANAHAWKIN	NJ		07/29/2026	6.750	844,549		1,125,000
100297315	RENO	NV		08/24/2026	6.250	823,561		1,200,000
100297963	ORANGE	CA		08/28/2026	6.750	849,596		1,025,000
100296835	OSCAR	LA		08/17/2026	7.375	850,394		1,300,000
100292529	SISTERS	OR		07/29/2026	6.490	842,304		1,050,000
100296504	SAN JUAN CAPISTRANO	CA		08/11/2026	6.750	843,254		1,050,000
100296597	SCOTTSDALE	AZ		08/12/2026	7.375	845,863		937,000
100297998	KALISPELL	MT		08/31/2026	6.999	837,445		1,100,000
100298075	EL CAJON	CA		08/31/2026	6.625	818,289		1,220,000
100301447	ALBEMARLE	NC		09/24/2026	7.750	839,688		1,025,000
100289512	KIHEI	HI		07/31/2026	7.250	847,991		1,020,000
100297905	AMSTERDAM	NLD		08/27/2026	4.290	1,048,316		1,617,568
100300042	ARTESIA	CA		09/18/2026	6.750	842,796		1,180,000
100290020	ESCONDIDO	CA		07/17/2026	6.990	835,778		1,125,000
100299687	GATLINBURG	TN		09/17/2026	6.625	813,882		1,139,000
100296900	MERIDIAN	ID		08/17/2026	5.875	790,965		1,160,000
100301851	KIRKLAND	WA		09/25/2026	6.125	775,172		1,160,000
100302188	SHERMAN OAKS	CA		09/30/2026	7.250	848,705		1,250,000
100290867	CHICAGO	IL		07/29/2026	6.625	825,587		1,200,000
100289545	WILMINGTON	CA		07/08/2026	6.500	814,022		1,200,000
100299407	PARKLAND	FL		09/15/2026	7.125	837,518		1,010,000
100298700	BENICIA	CA		09/10/2026	6.875	821,679		1,075,000
100302073	S-GRAVENHAGE	NLD		09/28/2026	5.150	1,009,297		1,379,650
100299385	SAN JOSE	CA		09/15/2026	6.499	806,536		1,330,000
100299615	DUCK CREEK VILLAGE	UT		09/15/2026	6.990	826,573		1,151,000
100288520	PRINCEVILLE	HI		07/16/2026	7.000	831,515		1,209,000
100298483	GARDEN GROVE	CA		09/04/2026	6.875	828,954		1,620,000
100297297	SUNNYVALE	CA		08/21/2026	6.750	819,022		3,200,000
100292547	SOUTH MIAMI	FL		07/29/2026	6.750	826,240		1,000,000
100293348	GREENVILLE	SC		07/31/2026	6.990	820,167		1,000,000
100300040	LOS ANGELES	CA		09/18/2026	7.250	834,749		1,200,000
3510144953	DALLAS	TX		08/26/2026	7.430	2,161,117		17,000,000
100297116	OCEAN CITY	MD		08/20/2026	6.999	818,804		1,000,000
100292922	LEMON GROVE	CA		07/31/2026	7.125	815,598		945,000
100297412	DUBLIN	CA		08/24/2026	6.875	830,381		1,900,000
100302303	WHITESTONE	NY		09/30/2026	6.500	806,327		1,630,000
100290090	HARRISVILLE	NH		07/20/2026	6.624	813,846		1,000,000
100296534	HERRIMAN	UT		08/12/2026	6.500	809,501		2,300,000
100296537	SCOTTSDALE	AZ		08/12/2026	6.500	809,198		2,810,000
100301588	OVERLAND PARK	KS		09/25/2026	6.500	804,937		1,050,000
100299708	GULF SHORES	AL		09/17/2026	6.625	808,528		1,500,000
100290374	SAN DIEGO	CA		07/29/2026	6.750	816,220		1,066,000
100297308	APEX	NC		08/24/2026	6.625	817,911		1,363,000
100301179	LINCOLN CITY	OR		09/24/2026	6.490	798,212		1,167,000
100296569	SEATTLE	WA		08/12/2026	6.750	809,566		1,060,000
100300263	LAVALLETTE	NJ		09/24/2026	6.750	810,650		2,800,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100299902	NAMPA	ID		09/17/2026	6.875	812,231		992,000
100298426	PHOENIX	AZ		09/04/2026	7.375	792,368		990,000
100300335	PARAMUS	NJ		09/24/2026	6.250	790,234		1,055,000
100290848	BOCA RATON	FL		07/29/2026	7.125	825,234		1,300,000
100298215	ALMA	CO		08/31/2026	6.875	808,715		882,000
100289662	COCOA BEACH	FL		07/09/2026	6.490	804,536		1,240,000
100289391	FORT WORTH	TX		07/01/2026	6.499	797,245		1,051,000
100301239	FLAGSTAFF	AZ		09/24/2026	6.750	799,011		1,050,000
100292548	CENTER BARNSTEAD	NH		07/29/2026	7.490	823,191		954,000
100300374	SANTA MARIA	CA		09/24/2026	6.990	799,128		1,050,000
100297351	MIAMI	FL		08/24/2026	6.875	805,029		1,050,000
100301157	GLENVILLE	NC		09/24/2026	6.375	787,742		1,062,000
100290039	PHOENIX	AZ		07/17/2026	6.500	801,042		1,000,000
100290817	LONG BEACH	CA		07/29/2026	7.500	824,551		1,140,000
100296306	SUN VALLEY	CA		08/06/2026	7.000	812,115		1,125,000
100290055	TACOMA	WA		07/17/2026	6.375	792,509		1,050,000
100296672	OAK ISLAND	NC		08/12/2026	6.990	803,762		1,000,000
100300947	WESTMINSTER	CA		09/24/2026	6.850	800,678		1,047,000
100301649	WADDELL	AZ		09/25/2026	7.875	815,520		1,000,000
100301567	BELLINGHAM	WA		09/25/2026	6.625	797,099		980,000
100290791	PARK CITY	UT		07/29/2026	7.125	819,343		1,165,000
100302171	ATLANTA	GA		09/29/2026	6.875	797,381		1,056,000
100293302	SCOTTSDALE	AZ		07/31/2026	6.875	800,924		980,000
100297904	AMSTERDAM	NLD		08/27/2026	4.290	1,006,383		1,552,865
100298452	BURBANK	CA		09/04/2026	6.750	809,364		1,050,000
100290323	CARROLLTON	TX		07/29/2026	6.625	790,342		980,000
100296707	TRACY	CA		08/14/2026	6.250	788,694		1,200,000
100296595	RENO	NV		08/12/2026	6.625	796,146		1,380,000
100290252	ROSEVILLE	CA		07/23/2026	7.375	801,011		975,000
100290310	WARWICK	RI		07/23/2026	6.625	784,925		870,000
100297389	CLOVIS	CA		08/24/2026	6.625	795,354		1,015,000
100302118	ALVISO	CA		09/29/2026	6.375	776,923		1,200,000
100297367	MILLS RIVER	NC		08/24/2026	6.750	803,544		1,260,000
100290335	NORTH HOLLYWOOD	CA		07/29/2026	6.750	796,609		1,075,000
100298171	NORTH SMITHFIELD	RI		08/31/2026	7.625	807,827		865,000
100297869	MCGAHEYSVILLE	VA		08/27/2026	6.750	792,527		915,000
100290367	GRANADA HILLS	CA		07/29/2026	6.625	788,904		1,070,000
100297211	RIVERSIDE	CA		08/21/2026	7.250	799,571		970,000
100289807	NORTH MIAMI	FL		07/10/2026	6.990	804,082		2,100,000
100299672	HAYMARKET	VA		09/17/2026	6.500	779,139		970,000
100290080	MARYSVILLE	WA		07/17/2026	6.499	778,305		1,105,000
100290529	SALEM	SC		07/24/2026	7.490	803,991		990,000
100301507	CUTCHOGUE	NY		09/25/2026	6.625	791,300		965,000
100297410	NIWOT	CO		08/24/2026	6.625	787,983		2,385,000
100302163	PALMETTO BAY	FL		09/29/2026	6.990	791,637		1,100,000
100296648	COEUR D ALENE	ID		08/12/2026	6.750	776,832		960,000
100297178	APOLLO BEACH	FL		08/21/2026	7.375	787,613		1,024,000
100296369	MISSION HILLS	CA		08/06/2026	7.000	800,589		1,175,000
100299718	TREASURE ISLAND	FL		09/17/2026	6.875	778,233		980,000
100296486	HAYWARD	CA		08/10/2026	7.375	793,025		970,000
100302339	COARSEGOLD	CA		09/30/2026	6.990	779,076		927,500
100297038	CARY	NC		08/17/2026	7.625	803,240		922,000
100301952	GILROY	CA		09/29/2026	7.875	788,558		860,000
100292753	PORT SAINT LUCIE	FL		07/30/2026	6.625	779,142		1,030,000
100300256	KANEOHE	HI		09/24/2026	6.375	764,591		1,025,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100297169	TOWNVILLE	SC		08/20/2026	6.990	784,100		905,000
100290251	BOSTON	MA		07/23/2026	6.375	762,087		925,000
100301223	LOS ANGELES	CA		09/24/2026	6.625	772,628		1,100,000
100289793	DORCHESTER	MA		07/10/2026	6.375	772,014		1,260,000
3410001228	BRENTWOOD	TN		08/03/2026	8.040	1,525,144		3,879,000
100290893	SEVIERVILLE	TN		07/29/2026	6.125	766,211		1,425,000
100296962	LEXINGTON	KY		08/17/2026	6.500	773,941		1,017,000
100293372	LAKE FOREST	CA		08/05/2026	6.375	778,207		1,250,000
100297298	MIAMI	FL		08/21/2026	6.875	779,497		1,015,000
3510144784	SARASOTA	FL		08/14/2026	7.430	2,054,705		4,100,000
100298417	QUEEN CREEK	AZ		09/04/2026	6.990	785,210		1,034,000
100297237	MORGAN HILL	CA		08/21/2026	7.875	798,000		950,000
100290183	WEST COVINA	CA		08/12/2026	6.875	780,520		950,000
100302196	PANORAMA CITY	CA		09/30/2026	7.750	797,437		950,000
100290149	BIG BEAR LAKE	CA		07/20/2026	7.374	779,102		992,000
100290120	FORT MYERS	FL		07/20/2026	7.497	797,407		950,000
100290140	SAN LEANDRO	CA		07/20/2026	7.375	795,589		950,000
100299876	COLUMBIA FALLS	MT		09/17/2026	6.875	774,473		954,000
3.62611E+11	PHOENIX	AZ		07/08/2026	7.625	1,287,000	230,000	10,500,000
100298854	IMPERIAL BEACH	CA		09/11/2026	7.750	781,135		860,000
100296541	NAPERVILLE	IL		08/12/2026	7.250	782,099		1,100,000
100296711	PEMBROKE PINES	FL		08/14/2026	6.625	761,622		1,100,000
100298867	GARDENA	CA		09/11/2026	7.375	788,987		845,000
100302291	GLENDALE	CA		09/30/2026	6.500	762,688		1,700,000
100302115	BURBANK	CA		09/29/2026	6.750	767,418		1,260,000
100297199	SAN BERNARDINO	CA		08/21/2026	6.999	782,895		1,000,000
100299429	SANTA ROSA BEACH	FL		09/15/2026	7.375	789,110		950,000
100302131	EASTON	WA		09/29/2026	6.875	768,056		1,083,000
100301672	APTOS	CA		09/25/2026	6.875	778,535		1,160,000
100289733	CHANTILLY	VA		07/10/2026	6.250	764,261		1,275,000
100298433	GALLATIN	TN		09/04/2026	7.999	762,950		835,000
100297295	SANTA FE	NM		08/21/2026	6.750	765,208		1,550,000
100298655	STAMFORD	CT		09/10/2026	6.875	761,841		1,020,000
100292981	EL CAJON	CA		07/31/2026	6.875	770,342		1,075,000
100300980	ETLAN	VA		09/24/2026	6.875	768,137		1,250,000
100301340	WEST COVINA	CA		09/24/2026	6.999	762,704		1,000,000
100301895	LOS ANGELES	CA		09/25/2026	6.875	773,140		1,500,000
100289511	MOUNT PLEASANT	SC		07/31/2026	6.125	745,690		1,000,000
100298117	COROLLA	NC		08/31/2026	6.750	761,224		1,005,000
3.6262E+11	KAMAS	UT		09/03/2026	8.378	1,500,000		11,600,000
100299855	TEMECULA	CA		09/17/2026	6.875	771,995		940,000
100301495	TRABUCO CANYON	CA		09/25/2026	6.500	765,288		1,784,000
100301343	OZONE PARK	NY		09/24/2026	6.999	772,587		999,000
100302266	VIENNA	VA		09/30/2026	8.250	778,159		1,000,000
100292517	AUSTIN	TX		07/29/2026	7.490	762,811		835,000
100301836	DOUGLAS	MI		09/25/2026	6.250	733,678		1,000,000
100290175	SCOTTSDALE	AZ		07/20/2026	6.999	777,754		937,000
100298631	LONG BEACH	CA		09/08/2026	6.990	771,940		1,112,000
100292758	EL CERRITO	CA		07/30/2026	6.750	774,495		1,350,000
100301039	PHOENIX	AZ		09/24/2026	6.875	763,250		950,000
100298006	MCKINNEY	TX		08/31/2026	6.875	759,540		955,000
100290229	EL CAJON	CA		08/12/2026	6.750	763,159		965,000
100300306	PARAMUS	NJ		09/24/2026	6.500	751,560		1,000,000
100298043	RUNNING SPRINGS	CA		08/31/2026	6.999	760,403		996,000
100298744	WHITEFISH	MT		09/10/2026	6.990	768,512		850,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301449	PENN YAN	NY		09/24/2026	7.625	784,755		840,000
100293185	SAN JOSE	CA		07/31/2026	6.999	763,907		1,050,000
100290372	LOS ANGELES	CA		07/29/2026	6.875	767,835		1,007,000
100301236	ALEXANDRIA	VA		09/24/2026	6.750	755,248		988,000
100292709	RIJSWIJK	NLD		07/29/2026	5.200	939,875		1,775,558
100298162	PARK RIDGE	IL		08/31/2026	6.625	748,269		990,000
100290143	SAINT GEORGE	UT		07/20/2026	7.374	764,032		835,000
100290002	GULF SHORES	AL		07/17/2026	7.250	773,511		885,722
100289589	WORLEY	ID		07/09/2026	6.625	761,045		1,505,000
100301312	HUNTERSVILLE	NC		09/24/2026	6.990	760,259		925,000
100296782	FREDERICKSBURG	VA		09/11/2026	6.875	759,248		988,000
100297976	NEWARK	NJ		08/28/2026	6.750	754,587		925,000
100299616	DUCK CREEK VILLA	UT		09/15/2026	6.625	751,538		925,000
100296861	WINNETKA	CA		08/17/2026	6.499	746,076		1,060,000
3340135297	MANASQUAN	NJ		09/16/2026	10.336	922,680		3,170,000
100289410	LAKEWOOD	CA		07/01/2026	7.999	769,417		820,000
100296718	EASTVALE	CA		08/14/2026	6.875	762,973		921,000
100297110	SILVERTHORNE	CO		08/20/2026	7.571	759,204		935,000
100298131	FULLERTON	CA		08/31/2026	6.750	733,480		1,050,000
100290166	JACKSBORO	TN		07/20/2026	6.999	759,283		900,000
100298773	KISSIMMEE	FL		09/11/2026	7.375	755,233		920,000
100292752	OAKLEY	CA		07/30/2026	6.750	755,011		920,000
3340128598	NEW CANAAN	CT		08/25/2026	8.910	807,840	110,241	5,340,001
100289722	CLARKSVILLE	MD		07/10/2026	6.875	760,414		1,075,000
100299820	SNOHOMISH	WA		09/17/2026	6.875	755,558		920,000
100289618	NORTH FALMOUTH	MA		07/09/2026	6.625	749,627		1,080,000
100290114	CASTLE ROCK	CO		07/20/2026	7.433	755,418		840,000
100298858	NEW BRAUNFELS	TX		09/11/2026	6.499	745,564		975,000
100301244	REDONDO BEACH	CA		09/24/2026	6.750	742,853		1,000,000
100301249	NEW RICHMOND	WI		09/24/2026	6.750	747,392		1,050,000
100301083	BIRMINGHAM	MI		09/24/2026	6.600	736,709		975,000
100301218	MARINA DEL REY	CA		09/24/2026	6.625	740,582		985,000
100301646	STAMFORD	CT		09/25/2026	6.375	719,147		1,011,000
100290290	SAN JOSE	CA		07/23/2026	6.375	724,548		930,000
100302000	AGOURA HILLS	CA		09/29/2026	6.499	747,297		1,200,000
100296353	HILLSDALE	NJ		08/06/2026	6.625	738,395		940,000
100302161	OSHKOSH	WI		09/29/2026	7.125	753,031		1,200,000
100302344	BRADENTON	FL		09/30/2026	6.990	742,778		810,000
100290132	BRADENTON	FL		07/20/2026	7.375	758,093		810,000
100290289	WATERTOWN	MA		07/23/2026	6.750	735,559		912,000
100301488	CORONA	CA		09/25/2026	6.750	749,681		1,020,000
100288523	BRADENTON	FL		07/16/2026	6.625	733,517		925,000
100293132	IRVINE	CA		07/31/2026	7.000	745,645		1,320,000
100289678	ROCKWOOD	TN		07/09/2026	6.990	747,982		910,000
100298717	SAN JUAN CAPISTRANO	CA		09/10/2026	6.875	740,811		1,550,000
100290855	KENNEBUNK	ME		07/29/2026	7.125	743,981		968,200
100301666	CULVER CITY	CA		09/25/2026	6.750	743,334		1,309,000
100299770	LOS ANGELES	CA		09/17/2026	6.125	724,160		905,000
100297300	SAN JOSE	CA		08/24/2026	7.500	733,796		1,050,000
100289499	HOOVER	AL		07/31/2026	6.875	741,904		905,000
100290329	OAKLAND	CA		07/29/2026	6.750	741,288		1,095,000
100296440	TURLOCK	CA		08/07/2026	7.999	745,022		900,000
3.62618E+11	LOS ANGELES	CA		08/12/2026	7.300	1,445,000		5,000,000
100289323	BEAVER	UT		07/01/2026	6.875	743,300		1,150,000
100292989	DAVIDSON	NC		07/31/2026	8.125	751,407		965,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100290422	LOS ANGELES	CA		07/24/2026	7.499	743,940		901,000
100289936	HUNTINGTON BEACH	CA		07/17/2026	6.499	721,185		1,275,000
100290415	LOS ANGELES	CA		07/24/2026	7.499	756,000		900,000
100301435	PALM SPRINGS	CA		09/24/2026	7.625	752,636		900,000
100301489	LOS ANGELES	CA		09/25/2026	6.750	740,825		1,030,000
100297118	SANIBEL	FL		08/20/2026	7.625	746,865		815,000
100300225	NEWTON	MA		09/23/2026	7.375	753,416		900,000
100292556	CONIFER	CO		07/29/2026	7.250	746,280		800,000
100301152	EAGAN	MN		09/24/2026	6.250	717,149		1,200,000
100301444	TYNGSBORO	MA		09/24/2026	7.750	739,562		900,000
100301738	CHARLESTON	SC		09/25/2026	7.750	741,269		800,000
100297147	BIG BEAR LAKE	CA		08/20/2026	7.499	742,158		900,000
100289608	HENDERSON	NV		07/09/2026	7.490	746,593		800,000
100302168	CHICAGO	IL		09/29/2026	6.625	725,604		1,103,700
100299895	NAPA	CA		09/17/2026	7.875	744,281		899,000
100296738	WELLINGTON	FL		08/14/2026	6.499	740,029		900,000
100298375	SALT LAKE CITY	UT		08/31/2026	6.875	734,707		1,050,000
100297865	SURFSIDE BEACH	SC		08/27/2026	7.625	735,159		955,000
100296923	ALLEN	TX		08/17/2026	6.875	732,649		900,000
100293273	VASHON	WA		07/31/2026	7.375	746,173		895,000
100299534	LAKE HAVASU CITY	AZ		09/15/2026	7.125	726,156		908,000
100290092	BOZEMAN	MT		07/20/2026	6.625	725,769		900,000
100298726	STOW	MA		09/10/2026	6.990	733,941		850,000
100290268	SPRINGFIELD	VA		07/23/2026	6.750	722,733		950,256
100292946	LOS ANGELES	CA		07/31/2026	7.750	747,600		890,000
100302122	CHICAGO	IL		09/29/2026	7.000	727,212		975,000
100298005	HOLDEN BEACH	NC		08/31/2026	7.375	733,681		810,000
100302011	COMMERCE	CA		09/29/2026	6.999	725,624		894,000
100290730	TAVERNIER	FL		07/29/2026	7.250	742,304		953,000
3500146531	MIAMI BEACH	FL		09/21/2026	7.850	1,421,000		7,500,000
100290136	BREVARD	NC		07/20/2026	7.240	731,122		789,500
100290628	JOHNSON CITY	TX		07/29/2026	6.750	734,561		1,761,000
100297833	BONITA SPRINGS	FL		08/27/2026	6.875	731,952		900,000
100299063	BROOKLYN	NY		09/15/2026	3.875	581,778		1,300,000
100296977	TRUCKEE	CA		08/17/2026	6.875	728,980		947,000
100290154	KATY	TX		07/20/2026	6.600	723,195		910,000
100301353	CULVER	IN		09/24/2026	7.000	725,846		975,000
100293024	WOODINVILLE	WA		07/31/2026	7.875	744,613		945,000
100302318	ALBRIGHTSVILLE	PA		09/30/2026	7.375	733,276		922,000
100292535	FALLBROOK	CA		07/29/2026	7.500	730,656		885,000
100289679	BOYNTON BEACH	FL		07/09/2026	7.075	737,880		950,000
100297152	LAKE HAVASU CITY	AZ		08/20/2026	7.125	727,991		900,000
100292523	NASHVILLE	TN		07/29/2026	7.490	739,024		885,000
100290241	WAXHAW	NC		07/23/2026	7.200	720,103		850,000
100290363	SAN JOSE	CA		07/29/2026	6.750	720,732		950,000
100299330	SHOW LOW	AZ		09/15/2026	6.875	722,006		1,015,000
100289718	EAST PALO ALTO	CA		07/10/2026	6.875	722,088		830,000
100302136	NEW PORT RICHEY	FL		09/29/2026	6.990	723,022		942,500
100300015	CATHEDRAL CITY	CA		09/18/2026	7.625	739,200		880,000
100297901	RIJSWIJK	NLD		08/27/2026	5.800	905,046		1,194,574
100289806	BROOMFIELD	CO		07/10/2026	6.750	720,364		905,000
100300882	WINTER PARK	CO		09/24/2026	6.125	689,616		936,500
100301778	FAIRFIELD	CA		09/25/2026	6.625	693,497		942,000
100297931	STEVENSON RANCH	CA		08/28/2026	7.250	719,240		960,000
100296467	SAN GABRIEL	CA		08/07/2026	6.875	725,611		1,275,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100289528	AUSTIN	TX		07/31/2026	6.875	728,269		1,600,000
100293343	TINTON FALLS	NJ		07/31/2026	6.875	718,632		875,000
100293328	LOXAHATCHEE	FL		07/31/2026	6.875	712,699		880,000
100301645	COSTA MESA	CA		09/25/2026	6.875	716,239		885,000
100302133	ECLECTIC	AL		09/29/2026	6.750	714,044		1,100,000
100290454	VENICE	FL		07/24/2026	6.625	714,544		1,020,000
100290151	SEDALIA	CO		07/20/2026	7.500	729,371		875,000
100297273	KEARNY	NJ		08/21/2026	7.375	723,748		875,000
100290820	ACWORTH	GA		07/29/2026	6.750	722,719		1,152,000
100296543	SAN RAFAEL	CA		08/12/2026	6.750	713,480		1,260,000
100301569	MALDEN	MA		09/25/2026	6.500	682,117		995,000
100298750	NAVARRE	FL		09/10/2026	6.740	707,858		900,000
100298721	NEWBURYPORT	MA		09/10/2026	6.575	698,737		871,000
100289942	VALLEY CENTER	CA		07/17/2026	6.750	714,838		869,000
100297977	CANYON COUNTRY	CA		08/28/2026	6.499	703,479		870,000
100301195	BEAVERTON	OR		09/24/2026	6.499	696,233		940,000
100298297	YUCCA VALLEY	CA		08/31/2026	6.500	698,439		929,000
100298705	STAMFORD	CT		09/10/2026	6.750	704,596		950,000
100301036	MADISON	WI		09/24/2026	6.625	697,855		967,000
100299370	GARDEN CITY	UT		09/15/2026	6.999	704,010		868,000
100290507	WINLOCK	WA		07/24/2026	6.625	708,223		935,000
100298707	COOKEVILLE	TN		09/10/2026	7.325	718,915		770,000
100299845	SAN DIEGO	CA		09/17/2026	7.500	719,431		940,000
100290240	NEWTOWN SQUARE	PA		07/23/2026	7.075	709,076		865,000
100292532	MARBLE FALLS	TX		07/29/2026	7.125	723,071		885,000
100296748	DALY CITY	CA		08/14/2026	7.125	716,728		1,430,000
100292965	WAIKOLOA	HI		07/31/2026	6.500	694,536		890,000
100298454	BELL GARDENS	CA		09/04/2026	6.750	713,259		1,100,000
100298465	DALLAS	TX		09/04/2026	6.875	711,033		985,000
100298198	KINGS BEACH	CA		08/31/2026	6.625	691,483		985,000
100301213	FISH HAVEN	ID		09/24/2026	6.625	697,137		975,000
3510142608	LOS ANGELES	CA		07/10/2026	8.010	1,785,000	68,181	5,000,000
100292858	LOS ANGELES	CA		07/31/2026	6.999	705,850		1,010,000
100292802	SAN DIEGO	CA		07/30/2026	6.500	700,547		2,325,000
100301394	CONIFER	CO		09/24/2026	7.375	708,129		875,000
100296722	SPRING VALLEY	CA		08/14/2026	6.750	707,061		1,225,000
100301892	SAN FRANCISCO	CA		09/25/2026	7.000	699,811		1,145,000
100292929	SANTA ROSA	CA		07/31/2026	7.125	714,364		855,000
100292687	BAARN	NLD		07/29/2026	5.700	862,888		1,066,837
100300957	HILTON HEAD ISLAND	SC		09/24/2026	6.750	692,950		965,000
100293200	BUENA PARK	CA		07/31/2026	6.500	695,678		920,000
100301290	CRESSKILL	NJ		09/24/2026	6.875	698,824		910,000
100297272	MCKINNEY	TX		08/21/2026	6.750	699,090		1,050,000
100301263	TOMS RIVER	NJ		09/24/2026	6.750	696,175		975,000
100290504	SAN JOSE	CA		07/24/2026	6.499	690,180		909,000
100292915	INDIANAPOLIS	IN		07/31/2026	7.125	701,193		864,000
100290832	SIGNAL HILL	CA		07/29/2026	6.625	698,436		1,125,000
100298617	SAN JOSE	CA		09/08/2026	7.250	710,521		850,000
100301520	MAMMOTH LAKES	CA		09/25/2026	7.250	706,777		850,000
100297087	OAKLAND	FL		08/20/2026	7.356	707,434		865,000
100290275	MOUNT PLEASANT	SC		07/23/2026	6.750	687,951		849,000
100289642	BOCA RATON	FL		07/09/2026	7.375	706,928		850,000
100289596	FORT MYERS	FL		07/09/2026	6.875	696,388		850,000
100297989	HAWTHORNE	CA		08/31/2026	7.625	691,503		905,000
100302221	KELSO	WA		09/30/2026	7.125	693,615		905,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301920	PHOENIX	AZ		09/29/2026	6.750	701,380		2,700,000
100290368	ENCINO	CA		07/29/2026	6.500	688,437		1,379,000
3.62622E+11	BELLEVUE	WA		09/03/2026	7.290	1,354,500		2,450,000
100299767	BRIDGEWATER	MA		09/17/2026	7.500	704,788		950,000
100298810	COVINA	CA		09/11/2026	6.875	685,284		1,000,000
100297328	FALLBROOK	CA		08/24/2026	7.625	699,427		796,000
100299462	BLUFFTON	SC		09/15/2026	7.375	700,921		860,000
100296719	PASADENA	CA		08/14/2026	6.750	686,442		1,160,000
100296416	DUARTE	CA		08/07/2026	7.875	702,308		760,000
100298301	SALEM	MA		08/31/2026	6.875	665,375		1,010,000
100302331	TAHOE CITY	CA		09/30/2026	7.250	689,108		750,000
100288552	CARMEL	CA		07/16/2026	7.500	695,819		795,000
100300327	TUPPER LAKE	NY		09/24/2026	7.375	691,551		750,000
100299863	LAKEWOOD	NJ		09/17/2026	6.875	692,063		965,000
100289622	NAPLES	FL		07/09/2026	6.575	690,390		975,000
100292919	OAKLAND	CA		07/31/2026	6.750	689,532		980,000
100292747	UPLAND	CA		07/30/2026	6.490	684,037		850,000
100290787	BOSTON	MA		07/29/2026	6.875	688,866		1,180,000
3340131829	BERKELEY	CA		08/25/2026	8.900	841,500		3,900,000
100300289	SEATTLE	WA		09/24/2026	6.625	676,525		915,000
100297274	CANOGA PARK	CA		08/21/2026	6.999	692,754		960,000
100298029	PINETOP	AZ		08/31/2026	7.500	699,813		860,000
100300931	EL DORADO HILLS	CA		09/24/2026	7.125	688,789		840,000
100301910	LAKEWOOD RANCH	FL		09/25/2026	7.000	686,029		840,000
100298734	OCEAN GROVE	NJ		09/10/2026	6.875	682,121		965,000
3340130143	NEW YORK	NY		08/25/2026	8.663	838,253		2,800,000
100298424	PASO ROBLES	CA		09/04/2026	8.375	704,112		790,000
100292950	LAWNDALE	CA		07/31/2026	6.999	678,393		790,000
100302319	FRIPP ISLAND	SC		09/30/2026	6.250	669,263		3,000,000
100302014	SAN DIEGO	CA		09/29/2026	6.625	676,943		1,100,000
100296524	VENICE	FL		08/12/2026	7.000	686,765		842,000
100290767	PROVIDENCE	RI		07/29/2026	6.250	673,078		958,500
100292914	EDGEWATER	MD		07/31/2026	6.875	687,548		1,028,000
100297135	GLENWOOD SPRINGS	CO		08/20/2026	6.624	669,991		846,000
100300898	SEVIERVILLE	TN		09/24/2026	6.999	681,348		850,000
100302106	LODI	NJ		09/29/2026	6.500	663,607		910,000
100290877	DAVIS	CA		07/29/2026	7.125	698,295		956,000
100290824	ROANOKE	TX		07/29/2026	7.250	695,783		897,000
100297325	LAGUNA NIGUEL	CA		08/24/2026	7.375	694,292		830,000
100298419	TEMECULA	CA		09/04/2026	6.500	678,307		1,375,000
100302343	BLUE RIDGE	GA		09/30/2026	7.250	680,280		737,000
100296757	AUSTIN	TX		08/14/2026	6.999	673,752		885,000
100301453	ONTARIO	CA		09/25/2026	7.375	690,603		830,000
100296639	VILLAS	NJ		08/12/2026	6.875	672,679		800,000
100300266	ORADELL	NJ		09/24/2026	7.250	675,642		870,000
100298645	BRADENTON	FL		09/10/2026	6.990	679,312		880,000
100300325	OGUNQUIT	ME		09/24/2026	6.750	670,936		1,100,000
100296616	BOYNE CITY	MI		08/12/2026	7.490	687,126		830,000
100298890	VICTORVILLE	CA		09/11/2026	6.750	672,070		825,000
100301163	PEORIA	AZ		09/24/2026	6.375	660,611		965,000
100289749	DORCHESTER CENTER	MA		07/10/2026	6.375	657,086		880,000
100296826	STATEN ISLAND	NY		08/17/2026	6.250	660,133		925,000
100302134	GARDENA	CA		09/29/2026	6.250	648,100		1,065,000
100289350	ARLETA	CA		07/01/2026	6.999	678,734		825,000
100302061	ALPHEN AAN DEN RIJN	NLD		09/28/2026	5.700	826,021		1,077,915

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100290342	LAS VEGAS	NV		07/29/2026	6.990	658,858		942,000
100289613	KIRKLAND	WA		07/09/2026	7.375	688,248		825,000
100297136	COACHELLA	CA		08/20/2026	7.499	679,905		775,000
100296963	GOLDEN	CO		08/17/2026	6.875	674,846		890,000
100297058	MUNDS PARK	AZ		08/17/2026	7.125	677,981		820,000
100298647	EVERETT	WA		09/10/2026	6.990	675,663		850,000
100296946	CLEARWATER	FL		08/17/2026	6.625	667,930		960,000
3340129668	GARDEN CITY	NY		07/13/2026	9.108	819,720		1,780,000
100293232	CONCORD	CA		07/31/2026	6.875	671,988		900,000
100293241	ST GEORGE	UT		07/31/2026	6.875	675,413		877,000
100292924	WITTMAN	AZ		07/31/2026	6.999	671,199		830,000
100289626	LODI	NJ		07/09/2026	6.575	663,206		915,000
100292510	KENTS STORE	VA		07/29/2026	6.250	669,017		1,060,000
100296352	BOYLSTON	MA		08/06/2026	7.000	670,029		878,560
100302157	OCEAN CITY	NJ		09/29/2026	6.750	667,323		960,000
100298461	JURUPA VALLEY	CA		09/04/2026	7.999	683,847		800,000
100290590	MORGANVILLE	NJ		07/24/2026	6.375	660,189		1,125,000
100289705	SYLMAR	CA		07/10/2026	6.750	671,077		950,000
100296612	CARLSBAD	CA		08/12/2026	6.875	671,088		995,000
100298249	MORGANTON	GA		08/31/2026	7.250	676,354		815,000
100297296	MIAMI	FL		08/21/2026	7.000	668,306		870,000
100290591	APEX	NC		07/24/2026	6.875	671,469		870,000
100300873	DADEVILLE	AL		09/24/2026	6.990	666,062		899,000
100297120	TEMPE	AZ		08/20/2026	7.375	675,979		815,000
100302016	BEVERLY	MA		09/29/2026	7.250	677,928		900,000
100298877	SOUTH PASADENA	CA		09/11/2026	6.750	673,101		1,570,000
100292508	MESA	AZ		07/29/2026	7.250	673,725		825,000
100289739	HENDERSON	NV		07/10/2026	6.750	678,930		1,075,000
100296858	SAN DIEGO	CA		08/17/2026	6.625	658,183		880,000
100297380	OLYMPIA	WA		08/24/2026	6.990	671,527		865,000
100298844	BERMUDA DUNES	CA		09/11/2026	8.875	673,111		865,000
100296996	MANITOU SPRINGS	CO		08/17/2026	6.625	656,517		800,000
100289976	MANTECA	CA		07/17/2026	7.499	678,668		720,000
100296818	SANDWICH	MA		08/17/2026	6.499	654,958		925,000
3340137040	BURBANK	CA		09/16/2026	9.306	809,028		1,735,000
100302213	INDIO	CA		09/30/2026	7.125	677,079		810,000
100290013	LYNDEN	WA		07/17/2026	6.875	664,481		815,000
100299932	HOWARD BEACH	NY		09/17/2026	6.375	658,064		995,000
100301686	SPRING MILLS	PA		09/25/2026	6.875	655,008		900,000
100298509	JURUPA VALLEY	CA		09/04/2026	7.250	677,802		775,000
100298866	DOWNEY	CA		09/11/2026	7.625	677,201		761,000
100302140	VALLEJO	CA		09/29/2026	6.625	648,493		910,000
100301561	COLUMBIA	MD		09/25/2026	7.000	656,007		810,000
100296888	VENTURA	CA		08/17/2026	7.125	659,091		900,000
100296847	AUBURN	WA		08/17/2026	6.374	646,451		975,000
100299393	NAMPA	ID		09/15/2026	6.499	640,407		895,000
3340132775	WESTFIELD	NJ		08/25/2026	8.663	804,571		5,000,000
100292491	BRIDGMAN	MI		07/29/2026	7.250	667,942		879,000
100293166	ATLANTA	GA		07/31/2026	6.750	656,899		918,000
100298145	FAIRFAX	VA		08/31/2026	6.250	637,359		885,000
100298161	BOYDS	MD		08/31/2026	6.990	657,906		865,000
100288589	OLDSMAR	FL		07/10/2026	6.500	646,174		990,000
100298456	HIGHLAND	CA		09/04/2026	8.250	672,000		843,000
100290235	LINDEN	CA		08/12/2026	7.750	663,756		800,000
100297338	COVINA	CA		08/24/2026	7.750	670,726		806,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100289559	SHORELINE	WA		07/08/2026	7.125	658,868		800,000
100289690	MYAKKA CITY	FL		07/10/2026	7.125	661,856		815,000
100290533	MERIDIAN	ID		07/24/2026	6.875	656,520		850,000
100292930	SACRAMENTO	CA		07/31/2026	6.875	655,493		3,000,000
100290662	SEATTLE	WA		07/29/2026	6.875	646,442		800,000
100296567	ISSAQUAH	WA		08/12/2026	6.750	649,500		950,000
100301118	LITTLETON	CO		09/24/2026	6.875	654,299		799,000
100289423	LAS VEGAS	NV		07/01/2026	6.750	651,364		854,000
100298864	RESEDA	CA		09/11/2026	6.750	666,561		1,235,000
100301238	AUSTIN	TX		09/24/2026	6.750	649,425		885,000
100298450	CULVER CITY	CA		09/04/2026	6.999	657,426		755,000
100296876	SAN FRANCISCO	CA		08/17/2026	7.375	651,989		750,000
100299383	EAGLE RIVER	AK		09/15/2026	6.999	651,733		900,000
100290262	HOCKESSIN	DE		07/23/2026	7.240	645,718		750,000
100301456	WESTON	FL		09/25/2026	6.875	644,966		852,000
100301418	STEILACOOM	WA		09/24/2026	7.490	665,645		985,000
100290479	NORTH MIAMI BEACH	FL		07/24/2026	6.999	659,431		850,000
100301474	SAN DIEGO	CA		09/25/2026	7.750	666,585		850,000
100302147	QUINCY	MA		09/29/2026	6.990	652,700		850,000
100292782	ARCADIA	CA		07/30/2026	6.625	651,658		980,000
100299793	BOYNTON BEACH	FL		09/17/2026	6.750	639,719		795,000
100297051	BUFFALO JUNCTION	VA		08/17/2026	6.375	642,688		802,000
100300823	MISSION VIEJO	CA		09/24/2026	7.490	657,928		1,014,000
100302338	GALVESTON	TX		09/30/2026	7.125	648,396		705,000
100300949	ARVADA	CO		09/24/2026	6.750	638,808		750,000
100290320	CONCORD	CA		07/29/2026	6.625	644,087		800,000
100302048	TILBURG	NLD		09/28/2026	6.000	795,617		1,245,527
100298137	IDYLLWILD	CA		08/31/2026	7.375	651,725		795,000
100289496	LAGUNA NIGUEL	CA		07/31/2026	6.500	646,779		1,850,000
100296874	SIMI VALLEY	CA		08/17/2026	7.500	655,044		760,000
3510145894	BIRMINGHAM	MI		09/30/2026	7.900	1,711,100		3,750,000
100301989	THOUSAND OAKS	CA		09/29/2026	6.625	637,514		790,000
100296931	SONOMA	CA		08/17/2026	6.750	643,754		902,000
100301406	LAWRENCE	KS		09/24/2026	7.490	656,215		789,000
100301682	STAFFORD TOWNSHIP	NJ		09/25/2026	7.125	644,762		790,000
100290523	NORTH WILDWOOD	NJ		07/24/2026	6.999	648,999		790,000
100297999	JERSEY CITY	NJ		08/31/2026	7.125	642,181		950,000
100298000	IDAHO FALLS	ID		08/31/2026	6.750	636,890		850,000
100293121	OAKLAND	CA		07/31/2026	6.999	647,528		840,000
100301691	GARDEN GROVE	CA		09/25/2026	6.750	631,567		968,000
100290785	FAIRFIELD	CT		07/29/2026	7.125	651,017		845,000
100296415	RIALTO	CA		08/07/2026	8.625	660,938		704,000
100302172	HILTON HEAD ISLAND	SC		09/29/2026	6.875	645,694		1,050,000
100302181	WOODLAKE	CA		09/29/2026	6.750	643,429		950,000
3510144531	NEWPORT BEACH	CA		09/30/2026	8.980	1,699,533		8,100,000
100299506	STRATTON MTN	VT		09/15/2026	6.625	636,198		900,000
100296824	RANCHO CUCAMONGA	CA		08/17/2026	7.125	644,352		840,000
100299408	PINEVILLE	MO		09/15/2026	6.500	630,922		804,000
100298778	QUEEN CREEK	AZ		09/11/2026	6.875	644,492		800,000
100296525	VENTURA	CA		08/12/2026	7.000	646,024		875,000
100292818	NORTH MYRTLE BEACH	SC		07/30/2026	6.875	638,958		854,000
100296732	ALHAMBRA	CA		08/14/2026	6.750	646,339		1,305,000
100299853	SPOKANE	WA		09/17/2026	6.875	645,676		795,000
100296487	RINGWOOD	NJ		08/10/2026	6.990	646,641		785,000
100296462	SAN DIEGO	CA		08/07/2026	6.625	634,328		1,015,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100300966	CHELAN	WA		09/24/2026	7.375	647,378		830,000
100302047	EINDHOVEN	NLD		09/28/2026	6.050	782,561		1,149,282
100297117	KENT	WA		08/20/2026	7.455	650,886		780,000
3500146427	CORAL GABLES	FL		09/21/2026	7.850	1,247,000		2,150,000
100298200	BEACH HAVEN	NJ		08/31/2026	6.990	640,516		785,000
100302012	SOUTH GATE	CA		09/29/2026	6.375	629,375		830,000
100297416	CHICO	CA		08/24/2026	7.250	643,494		890,500
100289891	GLEN ROSE	TX		07/16/2026	6.750	639,210		790,000
100290774	DIAMOND BAR	CA		07/29/2026	6.625	636,803		990,000
100301422	MANITOWISH WATERS	WI		09/24/2026	7.625	645,056		815,000
100301689	WESTHAMPTON BEACH	NY		09/25/2026	6.500	613,787		835,000
100300027	HOLLISTER	CA		09/18/2026	7.750	647,765		690,000
100297067	JAMESPORT	NY		08/17/2026	7.500	649,172		690,000
100298044	OCCIDENTAL	CA		08/31/2026	7.125	634,079		818,000
100299739	YACOLT	WA		09/17/2026	6.625	628,417		775,000
100289610	DENNISPORT	MA		07/09/2026	7.490	648,334		800,000
100301288	BOONE	NC		09/24/2026	6.875	634,410		835,000
100298320	NAPLES	FL		08/31/2026	6.615	623,899		870,000
100301283	SEATTLE	WA		09/24/2026	6.875	632,572		825,000
100293205	SOUTH PALM BEACH	FL		07/31/2026	6.750	633,191		825,000
100297822	RIVERSIDE	CA		08/27/2026	8.250	648,900		824,000
100296662	FORT MOHAVE	AZ		08/12/2026	6.750	628,444		848,000
100298843	ODESSA	FL		09/11/2026	6.499	622,193		882,000
100299830	LOS ANGELES	CA		09/17/2026	6.875	635,496		825,000
100302099	PRESCOTT	AZ		09/29/2026	6.750	625,754		822,000
100301033	TENAFLY	NJ		09/24/2026	6.625	620,958		850,000
100290542	SOUTH JORDAN	UT		07/24/2026	7.375	642,215		780,000
100296955	TEMECULA	CA		08/17/2026	5.990	606,591		820,000
100290346	SANDY	UT		07/29/2026	7.625	635,193		780,000
100289617	WALTHAM	MA		07/09/2026	6.990	639,908		828,000
100299859	KITTY HAWK	NC		09/17/2026	6.750	628,008		790,000
100296343	COLORADO SPRINGS	CO		08/06/2026	6.750	630,167		780,000
100296865	CHATHAM	NJ		08/17/2026	6.499	617,771		846,000
100298090	SCOTTSDALE	AZ		08/31/2026	6.750	619,623		840,000
100300936	MC HENRY	MD		09/24/2026	6.750	623,461		908,000
100299868	LARKSPUR	CO		09/17/2026	6.875	632,621		880,000
100299333	DESTIN	FL		09/15/2026	7.500	636,580		765,000
100298350	BRYSON CITY	NC		08/31/2026	6.875	627,366		765,000
100297405	HANSVILLE	WA		08/24/2026	6.750	626,191		815,000
100290604	POTTSTOWN	PA		07/24/2026	6.375	615,993		845,000
100297111	ANDERSON	SC		08/20/2026	7.500	635,211		725,000
100301877	FORT WORTH	TX		09/25/2026	6.625	605,380		850,000
100298330	BLUE SPRINGS	MO		08/31/2026	6.750	615,349		813,000
100300334	PERRIS	CA		09/24/2026	7.375	619,861		763,000
100290369	ROYAL PALM BEACH	FL		07/29/2026	6.375	595,785		730,000
100299410	PHOENIX	AZ		09/15/2026	6.499	602,979		812,000
100301414	LEWES	DE		09/24/2026	7.490	634,510		822,000
100292568	LARGO	FL		07/29/2026	6.990	625,983		682,000
100297151	PARK CITY	UT		08/20/2026	7.624	633,301		780,000
100301356	ANDERSON	SC		09/24/2026	7.125	625,808		795,000
100288575	CORTE MADERA	CA		07/10/2026	7.000	625,412		760,000
100300255	AUBURN	AL		09/24/2026	6.990	611,632		760,000
100297064	WILTON MANORS	FL		08/17/2026	7.490	637,446		700,000
100301013	DUCK CREEK VILLAGE	UT		09/24/2026	7.375	623,123		765,000
100297119	SAINT HELENA ISLAND	SC		08/20/2026	7.625	629,532		685,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301322	COROLLA	NC		09/24/2026	6.990	624,993		830,000
100293061	MONTCLAIR	NJ		07/31/2026	6.575	617,888		888,000
100300030	MAYWOOD	CA		09/18/2026	7.375	635,464		1,010,000
100289629	BERKELEY	CA		07/09/2026	6.575	612,846		900,000
100290724	HARTWELL	GA		07/29/2026	6.500	618,671		867,000
100290766	TAUNTON	MA		07/29/2026	6.750	620,274		830,000
100297996	NARRAGANSETT	RI		08/31/2026	6.999	621,209		780,000
100297332	MOUNT PLEASANT	SC		08/24/2026	6.500	614,425		873,000
3340118230	HARBOR CITY	CA		09/02/2026	8.405	755,568		8,575,000
100299713	DOWNEY	CA		09/17/2026	6.490	610,058		880,000
100302146	PROVIDENCE	RI		09/29/2026	6.875	613,725		815,000
100300847	CAMBRIDGE	MA		09/24/2026	6.875	615,912		805,000
100301250	SISTER BAY	WI		09/24/2026	6.750	616,233		805,000
100298081	TUCKERTON	NJ		08/31/2026	6.750	604,525		670,000
100297106	ELLIJAY	GA		08/20/2026	6.999	619,193		670,000
100290449	VENTNOR CITY	NJ		07/24/2026	6.499	610,127		953,000
100292684	S-GRAVENHAGE	NLD		07/29/2026	5.100	761,287		1,047,375
100302097	GLIDE	OR		09/29/2026	6.990	614,365		890,000
100302277	MIRAMAR	FL		09/30/2026	6.875	616,258		815,000
100302153	LA PUENTE	CA		09/29/2026	7.375	626,524		860,000
100296968	HONEOYE	NY		08/17/2026	6.625	610,577		801,000
100290155	OCONTO	WI		07/20/2026	7.125	618,148		687,000
100290807	WORCESTER	MA		07/29/2026	6.750	617,773		862,000
100298777	MONTVILLE	NJ		09/11/2026	7.125	610,937		805,000
100289758	HUNTINGTON BEACH	CA		07/10/2026	6.750	609,534		1,260,000
100292542	ARNOLD	MD		07/29/2026	6.875	619,560		755,000
100296983	SCOTTSDALE	AZ		08/17/2026	7.375	621,927		790,000
100301097	LAS VEGAS	NV		09/24/2026	7.375	618,119		810,000
100296609	ESCONDIDO	CA		08/12/2026	6.375	605,280		1,100,000
100297002	SUFFERN	NY		08/17/2026	6.990	618,148		800,000
100296678	ANGOLA	IN		08/12/2026	6.990	614,280		1,115,000
100296666	KILL DEVIL HILLS	NC		08/12/2026	7.490	617,940		820,000
100296692	SAN JOSE	CA		08/14/2026	6.375	611,357		1,200,000
100296631	COLLIERVILLE	TN		08/12/2026	6.990	605,520		760,000
100290118	MEXICO BEACH	FL		07/20/2026	6.625	609,731		775,000
100297166	PHOENIX	AZ		08/20/2026	7.125	618,834		760,000
100300378	AUBURN	AL		09/24/2026	6.990	603,584		765,000
100289526	MODESTO	CA		07/31/2026	6.875	619,553		750,000
100298451	LUTHERVILLE TIMONIUM	MD		09/04/2026	6.875	627,827		1,600,000
100292732	BOCA RATON	FL		07/30/2026	6.874	621,887		2,270,000
100292936	LOS ANGELES	CA		07/31/2026	6.750	619,569		750,000
100289471	STUART	FL		08/05/2026	6.750	612,059		1,100,000
100293057	SURFSIDE BEACH	SC		07/31/2026	6.625	598,200		750,000
100296871	MOUNTAIN HOUSE	CA		08/17/2026	6.625	607,013		920,000
100293146	PALM DESERT	CA		07/31/2026	6.500	611,072		950,000
100292872	SANTA ROSA	CA		07/31/2026	6.499	605,110		875,000
100290238	CHICAGO	IL		07/23/2026	7.250	608,393		750,000
100299844	SANTA MARIA	CA		09/17/2026	7.750	628,657		800,000
100297847	MESA	AZ		08/27/2026	6.990	612,325		665,000
100298710	PHIPPSBURG	ME		09/10/2026	6.490	597,519		977,000
100298041	IRVINE	CA		08/31/2026	6.750	607,116		800,000
100290089	COLORADO SPRINGS	CO		07/20/2026	7.500	622,486		705,000
100289694	TORRANCE	CA		07/10/2026	6.875	625,961		1,205,000
100289876	WILBUR	WA		07/10/2026	6.990	613,825		804,000
100299883	WEST YARMOUTH	MA		09/17/2026	6.750	612,457		755,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100299815	LACONIA	NH		09/17/2026	6.625	612,133		1,030,000
100292697	S-GRAVENHAGE	NLD		07/29/2026	5.550	755,563		1,382,535
100296310	LAKE OSWEGO	OR		08/06/2026	6.875	616,347		1,155,000
100290715	NAPLES	FL		07/29/2026	6.500	607,431		800,000
100297139	JACKSONS GAP	AL		08/20/2026	6.625	601,182		750,000
100299394	GLENDORA	CA		09/15/2026	6.750	604,521		1,025,000
3700007054	ENCINO	CA		08/14/2026	7.730	914,063	79,999	13,500,000
100290130	BARRINGTON	NH		07/20/2026	6.624	607,849		751,000
100298119	GATLINBURG	TN		08/31/2026	6.875	605,950		746,000
100297938	LOWELL	MA		08/28/2026	6.999	604,363		755,000
100301139	SEATTLE	WA		09/24/2026	7.125	609,170		795,000
100302119	BURBANK	CA		09/29/2026	6.990	610,022		795,000
100301176	BELLA VISTA	AR		09/24/2026	6.490	601,161		797,000
100297301	MADISONVILLE	LA		08/24/2026	7.125	616,441		770,000
100288605	LOS ANGELES	CA		07/10/2026	6.750	610,846		745,000
100301894	KAYSVILLE	UT		09/25/2026	7.375	613,415		745,000
100299884	MILTON	MA		09/17/2026	7.125	611,741		870,000
100298112	TAHUYA	WA		08/31/2026	6.625	591,267		710,000
100296943	FAIRFAX	VA		08/17/2026	6.375	598,896		825,000
100296393	COSTA MESA	CA		08/07/2026	7.499	622,527		700,000
100293027	SAN FRANCISCO	CA		07/31/2026	7.250	609,994		850,000
100292727	RALEIGH	NC		07/30/2026	7.125	617,113		939,000
100297895	AMSTERDAM	NLD		08/27/2026	5.850	764,455		1,432,357
100292784	PASADENA	CA		07/30/2026	6.875	616,985		990,000
100301187	SCOFIELD	UT		09/24/2026	6.490	599,336		906,000
100296417	MIAMI	FL		08/07/2026	7.125	585,531		700,000
100299532	LAKESIDE	MT		09/15/2026	6.875	607,096		875,000
100290349	ELLICOTT CITY	MD		07/29/2026	6.750	607,187		806,000
100299674	ROSWELL	GA		09/17/2026	7.000	614,533		850,000
100289467	OAKHURST	NJ		08/05/2026	6.875	607,495		1,040,000
100289443	CLOVIS	CA		07/01/2026	6.750	611,669		746,000
100290886	NAPLES	FL		07/29/2026	6.750	612,426		850,000
100300974	EDISON	NJ		09/24/2026	6.875	602,367		795,000
100289699	LOGANVILLE	GA		07/10/2026	6.750	602,810		765,000
100289560	EDMONDS	WA		07/08/2026	6.625	606,329		790,000
100290065	SCOTTSDALE	AZ		07/17/2026	6.375	598,980		800,000
3500143152	MIAMI	FL		09/21/2026	8.400	1,183,188		5,800,000
100297090	NEW PORT RICHEY	FL		08/20/2026	6.625	595,188		780,000
100297141	CHICO	CA		08/20/2026	7.625	612,327		663,000
100302234	MIAMI	FL		09/30/2026	6.500	599,679		988,000
100290664	SNOHOMISH	WA		07/29/2026	6.750	610,920		755,000
100299064	SNOHOMISH	WA		09/15/2026	4.000	480,741		1,095,000
100290445	ONTARIO	CA		07/24/2026	6.499	597,430		804,000
100300055	LA HABRA	CA		09/18/2026	7.375	617,977		750,000
100289624	KISSIMMEE	FL		07/09/2026	7.075	607,185		655,000
100290499	PUNTA GORDA	FL		07/24/2026	7.500	612,061		800,000
100301670	BEAUMONT	CA		09/25/2026	7.500	608,515		660,000
100292495	BIDDEFORD	ME		07/29/2026	6.750	608,580		740,000
100298311	REHOBOTH BEACH	DE		08/31/2026	6.625	592,135		766,000
100292757	ESTES PARK	CO		07/30/2026	7.375	614,805		810,000
100301287	AUSTIN	TX		09/24/2026	6.875	596,349		786,000
100296564	NAPLES	FL		08/12/2026	6.490	595,655		977,000
100300387	NAPA	CA		09/24/2026	6.875	593,631		782,000
100290705	FONTANA	CA		07/29/2026	7.250	599,379		785,000
100300333	ANGOLA	IN		09/24/2026	8.125	600,035		800,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100299417	SOUTH PASADENA	FL		09/15/2026	7.625	594,964		675,000
100301128	LEWES	DE		09/24/2026	6.500	585,486		925,000
100302143	CHARLOTTESVILLE	VA		09/29/2026	6.750	589,386		784,000
100296447	PERRYSBURG	OH		08/07/2026	6.499	595,282		735,000
100297878	UNITED KINGDOM	GBR		08/27/2026	6.490	747,677		1,100,241
100301625	MIAMI	FL		09/25/2026	6.625	592,109		795,000
100290012	SHELL LAKE	WI		07/17/2026	7.375	608,646		732,000
100298730	TUCKERTON	NJ		09/10/2026	6.825	593,294		785,000
100290419	PATTERSON	CA		07/24/2026	7.625	610,046		647,000
3340123966	WESTBURY	NY		07/21/2026	8.805	638,312	88,957	2,584,000
100296458	BELLFLOWER	CA		08/07/2026	6.999	597,694		810,000
100298681	AUSTIN	MN		09/10/2026	7.325	602,623		673,000
100296674	WEST HARWICH	MA		08/12/2026	6.750	576,484		776,000
100298694	LANCASTER	MA		09/10/2026	6.990	597,116		775,000
100296394	LOS ANGELES	CA		08/07/2026	7.250	605,873		785,000
100296431	CORONA	CA		08/07/2026	7.250	602,461		684,000
100299727	FORT WORTH	TX		09/17/2026	7.500	606,544		790,000
100299493	DENVER	CO		09/15/2026	6.500	585,167		780,000
100296762	BOSTON	MA		08/14/2026	6.375	579,174		775,000
100298439	KEY WEST	FL		09/04/2026	6.375	580,337		837,000
100301501	SANTEE	CA		09/25/2026	7.250	607,168		775,000
100299381	LOS ANGELES	CA		09/15/2026	6.750	588,730		780,000
100289685	UNION CITY	NJ		07/09/2026	7.075	602,640		780,000
3510144694	CAMPBELL	CA		09/30/2026	7.650	1,568,000		2,800,000
100301605	LINDENHURST	NY		09/25/2026	7.250	602,330		750,000
100301665	CAPE CORAL	FL		09/25/2026	6.875	590,338		730,000
100297821	SIMI VALLEY	CA		08/27/2026	7.250	600,433		837,000
100288606	PRESCOTT VALLEY	AZ		07/10/2026	6.875	593,683		725,000
100302349	WEST PALM BEACH	FL		09/30/2026	6.750	583,549		720,000
100299870	LOS ANGELES	CA		09/17/2026	7.250	603,744		725,000
100297078	VALLEY CENTER AREA	CA		08/17/2026	6.625	589,527		915,000
100297415	BELLINGHAM	WA		08/24/2026	7.125	595,687		770,000
100290589	ISSAQUAH	WA		07/24/2026	6.875	595,569		770,000
3410001273	LAKE WORTH BEACH	FL		07/20/2026	8.076	1,120,745	32,768	3,000,000
100301313	SEVIERVILLE	TN		09/24/2026	6.990	589,674		750,000
100289783	ASTORIA	NY		07/10/2026	6.500	583,359		1,283,000
100289888	OAKLEY	CA		07/16/2026	7.125	591,462		680,000
100299342	INDIO	CA		09/15/2026	7.625	596,321		640,000
100299635	CIMARRON	CO		09/15/2026	7.625	594,901		730,000
100299072	YORBA LINDA	CA		09/15/2026	4.250	506,768		1,590,000
3340127217	BOYNTON BEACH	FL		07/13/2026	10.788	719,520		3,200,000
100300235	TRACY	CA		09/23/2026	7.750	579,341		720,000
100292516	ASHEVILLE	NC		07/29/2026	7.250	597,024		655,000
100299696	ORONDO	WA		09/17/2026	6.625	585,503		730,000
3420001306	DELRAY BEACH	FL		09/11/2026	8.128	1,533,840		3,984,000
100289831	MASPETH	NY		07/10/2026	6.500	585,504		1,750,000
3340129243	WESTBURY	NY		07/21/2026	8.805	628,690	89,813	2,581,000
100302286	HIALEAH	FL		09/30/2026	7.500	603,445		720,000
100298315	WINTER PARK	FL		08/31/2026	6.875	585,608		860,000
100301246	ATLANTA	GA		09/24/2026	6.750	586,372		795,000
100296460	WEST PALM BEACH	FL		08/07/2026	6.499	576,716		1,361,000
100302176	PALM DESERT	CA		09/29/2026	6.875	585,491		820,000
100296315	PALM SPRINGS	CA		08/06/2026	7.000	599,913		820,000
100301790	DORCHESTER	MA		09/25/2026	6.990	583,861		1,186,690
100300248	LOS ANGELES	CA		09/23/2026	6.500	581,784		860,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100302336	SEDONA	AZ		09/30/2026	6.875	589,184		875,000
100298657	SPOKANE	WA		09/10/2026	7.490	601,489		676,000
100297322	FRESNO	CA		08/24/2026	7.250	602,438		765,000
100289371	LOS ANGELES	CA		07/01/2026	6.375	583,164		830,000
100301679	HILTON HEAD ISLAND	SC		09/25/2026	7.750	594,536		860,000
100289934	MESA	AZ		07/17/2026	6.750	586,251		750,000
100301119	KAMAS	UT		09/24/2026	8.500	585,759		680,000
100292693	HILVERSUM	NLD		07/29/2026	5.800	722,951		1,053,037
100292522	JIM THORPE	PA		07/29/2026	7.250	596,138		800,000
100298457	COLTON	CA		09/04/2026	7.250	592,938		640,000
100297167	ESCONDIDO	CA		08/20/2026	6.625	573,217		720,000
100298888	LITTLETON	CO		09/11/2026	6.875	586,207		795,000
100301398	SEVIERVILLE	TN		09/24/2026	7.375	595,035		730,000
100302074	AMSTERDAM	NLD		09/28/2026	5.850	716,055		1,143,621
100292964	LAKE WORTH	FL		07/31/2026	6.750	584,392		815,000
100302007	HOMESTEAD	FL		09/29/2026	6.625	580,744		760,000
100300066	SANTA ANA	CA		09/18/2026	6.750	585,577		815,000
100302156	TEMECULA	CA		09/29/2026	7.000	579,532		760,000
100297164	SCOTTSDALE	AZ		08/20/2026	7.625	588,700		650,000
100290642	DALLAS	TX		07/29/2026	6.990	592,857		950,000
100296834	TOWNSEND	GA		08/17/2026	6.999	583,901		730,000
100289427	MENIFEE	CA		07/01/2026	8.750	596,400		710,000
100289438	RIVERSIDE	CA		07/01/2026	6.625	583,478		720,000
100298250	PANAMA CITY BEACH	FL		08/31/2026	6.125	559,080		710,000
100290778	TRACY	CA		07/29/2026	6.990	588,140		780,000
100298748	UNION BEACH	NJ		09/10/2026	6.740	572,394		765,000
100300993	SOUTH HAVEN	MI		09/24/2026	6.740	575,823		770,000
100289607	PALMYRA	VA		07/09/2026	7.490	590,247		644,000
100298445	ORANGE	CA		09/04/2026	7.375	585,197		740,000
100299430	OCEANPORT	NJ		09/15/2026	6.875	574,321		785,000
100299669	BOUND BROOK	NJ		09/17/2026	7.875	588,955		708,000
100292966	ELMHURST	IL		07/31/2026	6.875	578,590		1,350,000
100301202	WEST MIAMI	FL		09/24/2026	6.499	569,465		800,000
100296560	SAN JUAN CAPISTRANO	CA		08/12/2026	6.990	585,254		1,765,000
100298392	VIRGINIA BEACH	VA		08/31/2026	7.000	582,122		709,000
100298883	TAMPA	FL		09/11/2026	7.125	584,955		710,000
100289845	TUCSON	AZ		07/10/2026	6.875	583,585		705,000
3340133173	JERSEY CITY	NJ		09/16/2026	8.900	641,243	62,534	2,520,001
100301208	BELFAIR	WA		09/24/2026	6.624	571,882		750,000
100297927	MONTEBELLO	CA		08/28/2026	6.875	567,757		750,000
100301100	CASHIERS	NC		09/24/2026	6.990	576,516		775,000
100298302	SCOTTSDALE	AZ		08/31/2026	6.750	571,099		751,000
100290059	SCOTTSDALE	AZ		07/17/2026	6.500	571,422		760,000
100290508	JIM THORPE	PA		07/24/2026	6.375	570,276		802,000
3340137886	WESTFIELD	NJ		09/16/2026	8.910	702,108		1,425,000
100297057	SUCCASUNNA	NJ		08/17/2026	6.625	571,323		710,000
100290757	WARRENTON	OR		07/29/2026	6.990	580,751		752,000
100290789	WARRENTON	OR		07/29/2026	6.990	580,752		752,000
100301510	MONROE	NC		09/25/2026	7.250	577,510		702,000
100299905	WOBURN	MA		09/17/2026	7.000	580,024		825,000
100301379	HOWELL	NJ		09/24/2026	7.250	581,185		700,000
100300251	BAKERSFIELD	CA		09/24/2026	7.625	572,880		700,000
100300825	GRAVOIS MILLS	MO		09/24/2026	6.875	569,340		760,000
100296443	LAUREL	MD		08/07/2026	7.250	580,160		700,000
100301093	OSAGE BEACH	MO		09/24/2026	7.000	574,100		749,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301345	SOUTH PLAINFIELD	NJ		09/24/2026	7.000	571,928		705,000
100301946	SANTA PAULA	CA		09/29/2026	6.999	578,384		741,000
100298430	ROSEDALE	MD		09/04/2026	6.990	573,074		700,000
100301442	STRATHAM	NH		09/24/2026	7.750	569,887		724,650
100300224	FAIRHOPE	AL		09/23/2026	7.125	579,786		711,000
100290560	BRISTOL	NH		07/24/2026	7.125	579,694		700,000
100290473	HOUSTON	TX		07/24/2026	6.999	577,623		775,000
100297156	KINGS BEACH	CA		08/20/2026	6.998	573,052		717,000
100301115	SMITHFIELD	VA		09/24/2026	6.750	570,044		699,999
100302166	SEATTLE	WA		09/29/2026	6.625	565,841		800,000
100290573	CHANDLER	AZ		07/24/2026	6.500	570,636		700,000
100299634	STOCKTON	CA		09/15/2026	6.490	566,381		847,500
100301240	JUPITER	FL		09/24/2026	6.750	569,327		658,000
100296652	WILDWOOD	NJ		08/12/2026	7.250	571,894		700,000
100301858	WILTON MANORS	FL		09/25/2026	6.990	567,832		700,000
100290108	MADEIRA BEACH	FL		07/20/2026	6.625	570,099		725,000
100297408	EL DORADO HILLS	CA		08/24/2026	7.990	584,710		980,000
100298213	JERSEY CITY	NJ		08/31/2026	6.375	563,046		854,000
100299917	ORANGE BEACH	AL		09/17/2026	7.375	584,506		700,000
100290426	GLENDORA	CA		07/24/2026	6.750	574,238		810,000
3500146556	MIAMI	FL		09/21/2026	8.400	1,116,500		2,200,000
100301318	MORGANTON	GA		09/24/2026	6.990	569,007		635,000
100301965	WASHINGTON	DC		09/29/2026	7.875	575,033		646,000
100296390	MENIFEE	CA		08/07/2026	9.125	585,588		620,000
100292539	MABANK	TX		07/29/2026	7.375	585,398		624,000
100292692	S-GRAVENHAGE	NLD		07/29/2026	5.250	704,048		928,484
3510144070	LOS ANGELES	CA		08/14/2026	7.263	1,505,000		6,500,000
100300986	STRATTON	VT		09/24/2026	7.625	570,597		700,000
100300909	HARRISBURG	NC		09/24/2026	6.990	571,130		860,000
100301431	NEKOOSA	WI		09/24/2026	7.625	575,782		694,500
3510144229	LITTLE RIVER	SC		08/26/2026	7.430	1,500,345		2,995,000
100302001	HUNTERSVILLE	NC		09/29/2026	7.250	576,977		775,000
100290432	PENSACOLA	FL		07/24/2026	6.875	582,750		750,000
100296899	LEWES	DE		08/17/2026	7.500	580,225		748,000
100297243	SARASOTA	FL		08/21/2026	6.625	566,329		740,000
100298307	FRANKLIN	TN		08/31/2026	6.490	554,425		770,000
100301725	RANCHO CUCAMONGA	CA		09/25/2026	7.375	572,706		740,000
100302250	BURBANK	CA		09/30/2026	6.500	558,574		1,300,000
100293048	NAVARRE	FL		07/31/2026	5.500	542,877		660,000
100301516	PARADISE	CA		09/25/2026	6.875	565,809		739,000
100292552	BRADENTON	FL		07/29/2026	6.625	565,732		615,000
100289584	SOUTH LAKE TAHOE	CA		07/09/2026	6.990	574,920		738,000
100296920	NORTH ARLINGTON	NJ		08/17/2026	6.990	566,558		790,000
100296298	TARZANA	CA		08/06/2026	6.875	569,950		700,000
100298642	CAROLINA BEACH	NC		09/10/2026	7.250	573,229		690,000
100298037	SAINT LOUIS	MO		08/31/2026	7.250	568,823		690,000
100301732	SMYRNA	TN		09/25/2026	6.250	543,805		737,000
100297324	BRADENTON	FL		08/24/2026	7.625	577,707		725,000
100290144	OAKLEY	CA		07/20/2026	7.249	573,579		650,000
100292733	AMARILLO	TX		07/30/2026	7.374	569,688		650,000
100296663	UNION CITY	NJ		08/12/2026	6.950	562,716		750,000
100296690	GLEN COVE	NY		08/13/2026	6.500	562,032		735,000
100298220	GULF SHORES	AL		08/31/2026	7.125	568,812		690,000
100299978	REDWOOD CITY	CA		09/18/2026	6.250	548,454		1,530,000
100289522	SEDRO WOOLLEY	WA		07/31/2026	7.000	570,035		700,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100299786	MARYSVILLE	WA		09/17/2026	6.875	564,306		660,000
100299847	PALM SPRINGS	CA		09/17/2026	6.750	564,992		700,000
100302155	OAK ISLAND	NC		09/29/2026	6.750	559,477		735,000
100293076	SCOTTSDALE	AZ		07/31/2026	7.250	577,145		780,000
100302154	MARION	MT		09/29/2026	7.375	573,158		989,000
100296562	NEWBURY	MA		08/12/2026	6.750	561,891		750,000
100300290	STATELINE	NV		09/24/2026	6.125	543,256		1,106,000
100290872	MAPLEWOOD	NJ		07/29/2026	7.125	558,687		785,000
100301477	SAN JOSE	CA		09/25/2026	6.875	566,016		688,000
100300060	WASHINGTON	UT		09/18/2026	7.999	570,907		690,000
100298004	WAREHAM	MA		08/31/2026	6.990	559,924		685,000
100299527	SOUTHPORT	NC		09/15/2026	7.625	574,221		687,000
100301837	CAROLINA BEACH	NC		09/25/2026	7.250	562,399		685,500
100289611	OAK ISLAND	NC		07/09/2026	7.125	564,988		685,000
100296326	GLENDALE	CA		08/06/2026	6.875	564,774		685,000
100300941	PORTLAND	OR		09/24/2026	6.750	547,787		779,000
100289691	RANCHO SANTA MARGARITA	CA		07/10/2026	6.625	559,417		780,000
100289927	GARDEN GROVE	CA		07/17/2026	6.875	555,103		865,000
100289732	RIVERSIDE	CA		07/10/2026	7.750	571,585		610,000
100296598	SEDONA	AZ		08/12/2026	6.990	557,328		690,000
100301375	SOUTH LAKE TAHOE	CA		09/24/2026	7.250	562,962		680,000
100298752	LAKEWOOD	CO		09/10/2026	6.625	548,095		700,000
100298185	SACRAMENTO	CA		08/31/2026	6.450	546,394		725,000
100292927	LAGUNA NIGUEL	CA		07/31/2026	6.999	567,674		750,000
100300837	BLUE RIDGE	GA		09/24/2026	6.625	549,124		726,000
100290761	HAYWARD	CA		07/29/2026	6.750	562,686		780,000
100290771	STAR	ID		07/29/2026	6.990	567,082		790,000
100290536	CLAY	MI		07/24/2026	7.125	565,556		700,000
100302165	DULUTH	GA		09/29/2026	6.990	551,906		725,000
100299468	COMPTON	CA		09/15/2026	6.990	556,817		725,000
100301469	ENGLEWOOD	FL		09/25/2026	7.250	561,109		680,000
100289585	DENNIS PORT	MA		07/09/2026	6.990	559,994		680,000
100290147	SANTA FE	NM		07/20/2026	6.990	558,503		710,000
100297085	DARBY	MT		08/20/2026	7.375	562,745		725,000
100301077	NORWALK	CA		09/24/2026	7.375	555,252		790,000
100292974	AURORA	CO		07/31/2026	6.500	540,890		725,000
100301821	MALAKOFF	TX		09/25/2026	6.500	539,733		725,000
100299405	VIRGINIA BEACH	VA		09/15/2026	5.990	525,823		745,000
100297294	GAINESVILLE	FL		08/21/2026	6.875	549,868		810,000
100290462	ORLANDO	FL		07/24/2026	6.499	552,447		800,000
100300338	SALINAS	CA		09/24/2026	7.500	554,186		775,000
100297191	WHITESBORO	TX		08/21/2026	7.499	565,466		780,000
100296810	LAWRENCEVILLE	GA		09/11/2026	6.875	552,079		774,000
100289324	LONE TREE	CO		07/01/2026	5.999	545,919		1,476,000
100299828	SAN JOSE	CA		09/17/2026	6.750	554,786		860,000
3340136927	JERSEY CITY	NJ		09/16/2026	8.900	640,688	35,125	2,475,001
100296452	TEMECULA	CA		08/07/2026	7.375	558,979		840,000
100296823	SOUTH YARMOUTH	MA		08/17/2026	6.875	551,519		725,000
100298199	LAS VEGAS	NV		08/31/2026	7.625	565,284		600,000
100301986	HUNTINGTON PARK	CA		09/29/2026	6.750	554,638		920,000
100300012	TACOMA	WA		09/18/2026	6.875	551,546		720,000
100297258	CHICAGO	IL		08/21/2026	6.499	546,577		900,000
100300029	OAKLAND PARK	FL		09/18/2026	7.499	562,028		675,000
100296855	FORT LAUDERDALE	FL		08/17/2026	6.374	544,591		676,000
100300368	HAMPTON	NJ		09/24/2026	6.575	544,266		735,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100300318	LAS VEGAS	NV		09/24/2026	6.990	537,834		600,000
100297202	SAN BERNARDINO	CA		08/21/2026	7.375	563,158		684,000
100299550	SAINT AUGUSTINE	FL		09/15/2026	7.250	556,037		619,000
100293214	SOUTH LAKE TAHOE	CA		07/31/2026	6.250	541,258		721,000
100298339	GARDEN CITY	UT		08/31/2026	6.375	541,978		745,000
100296459	DAVENPORT	FL		08/07/2026	6.499	528,834		770,000
100300054	SPANAWAY	WA		09/18/2026	6.499	543,200		725,000
100302138	KENAI	AK		09/29/2026	6.875	551,754		790,000
100289836	PALM BEACH GARDENS	FL		07/10/2026	7.375	560,631		647,000
100296578	RENTON	WA		08/12/2026	6.990	544,408		650,000
100301883	NEVADA	TX		09/25/2026	7.375	561,440		900,000
100302072	AMSTERDAM	NLD		09/28/2026	5.850	675,138		1,041,714
100296605	MARSHFIELD	MA		08/12/2026	6.625	547,307		1,440,000
100299701	FRASER	CO		09/17/2026	6.625	547,851		690,000
100299413	MERIDIAN	ID		09/15/2026	7.125	554,738		673,000
100289727	DUARTE	CA		07/10/2026	7.125	561,946		850,000
100298078	NORWALK	CT		08/31/2026	6.499	540,001		775,000
100299376	PALMDALE	CA		09/15/2026	7.625	561,507		688,500
100299437	OILVILLE	VA		09/15/2026	6.625	541,456		735,000
100293010	TEMECULA	CA		07/31/2026	7.250	545,594		695,000
100290244	KIRKLAND	WA		07/23/2026	6.990	545,857		635,000
100296629	ARGYLE	TX		08/12/2026	7.115	548,941		706,000
100299411	DAWSONVILLE	GA		09/15/2026	7.000	540,145		598,000
100292900	MIAMI	FL		07/31/2026	6.750	537,586		715,000
100292925	WAXHAW	NC		07/31/2026	7.499	562,275		630,000
100302263	QUEEN CREEK	AZ		09/30/2026	6.875	546,721		795,000
100301662	PHOENIX	AZ		09/25/2026	6.625	541,868		725,000
100302094	DUCK CREEK VILLAGE	UT		09/29/2026	7.375	557,110		810,000
3510144265	TAMPA	FL		07/17/2026	7.420	1,445,500		2,950,000
100300809	BOISE	ID		09/24/2026	7.000	546,585		782,000
100290008	NAPERVILLE	IL		07/17/2026	6.750	549,068		715,000
100292724	S-GRAVENHAGE	NLD		07/29/2026	4.305	675,428		1,007,745
100290534	MADISONVILLE	TN		07/24/2026	7.125	555,993		685,000
100289892	CORONA	CA		07/16/2026	8.375	567,416		823,500
100290279	MODESTO	CA		07/23/2026	6.625	538,699		740,000
3420001324	SCOTCH PLAINS	NJ		08/28/2026	7.760	1,368,154	53,896	5,044,800
100290134	SARASOTA	FL		07/20/2026	7.125	553,184		667,000
100298876	JAMAICA BEACH	TX		09/11/2026	6.625	539,408		750,000
100296603	NORTH CONWAY	NH		08/12/2026	7.490	545,247		665,000
100292928	TUSTIN	CA		07/31/2026	7.125	558,338		709,000
100302093	JASPER	GA		09/29/2026	6.990	544,531		718,000
100290436	GARDEN CITY	UT		07/24/2026	6.750	546,923		875,000
100289572	SANTA MARIA	CA		07/08/2026	6.125	534,534		710,000
100289795	SIMI VALLEY	CA		07/10/2026	7.990	558,749		710,000
100296642	SEMINOLE	FL		08/12/2026	6.990	541,461		590,000
100299943	TACOMA	WA		09/17/2026	7.625	557,379		857,000
100302098	NAPLES	FL		09/29/2026	6.750	539,115		727,000
100297125	FORT LAUDERDALE	FL		08/20/2026	7.625	558,903		670,000
100301840	KAILUA	HI		09/25/2026	7.375	547,803		860,000
100293297	SCOTTSDALE	AZ		07/31/2026	6.500	540,292		685,000
100288554	DAVIE	FL		07/16/2026	7.125	548,571		675,000
100288550	COLLEGEVILLE	PA		07/16/2026	7.000	538,547		662,000
100301248	ENTERPRISE	UT		09/24/2026	6.750	538,187		709,000
100300952	SISTER BAY	WI		09/24/2026	6.750	533,657		665,000
100298053	MARSHFIELD	MA		08/31/2026	7.125	541,653		660,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100298363	POMONA	CA		08/31/2026	7.250	549,061		660,000
100298070	SARASOTA	FL		08/31/2026	7.625	547,301		630,000
3510145810	MIAMI	FL		08/14/2026	7.450	1,426,007		7,200,000
100290826	BELLEVUE	WA		07/29/2026	6.750	542,345		755,000
100302124	BRIGANTINE	NJ		09/29/2026	7.250	539,850		703,500
100290100	SANTA FE	NM		07/20/2026	6.999	545,076		630,000
100301200	OSHKOSH	WI		09/24/2026	6.500	532,590		850,000
100292701	SCHINVELD	NLD		07/29/2026	5.850	665,411		822,685
100302328	SAVANNAH	GA		09/30/2026	6.875	538,665		658,000
100297364	OAK RIDGE	NC		08/24/2026	7.625	546,940		759,000
100302216	MIAMI	FL		09/30/2026	7.875	550,024		585,000
100290106	PETERBOROUGH	NH		07/20/2026	7.500	543,272		585,000
100301409	MUENSTER	TX		09/24/2026	7.490	549,542		675,000
100292674	BELFELD	NLD		07/29/2026	5.700	663,980		1,579,555
100297820	SOUTHPORT	NC		08/27/2026	7.375	539,610		660,000
100289591	WILDWOOD	NJ		07/09/2026	7.490	545,507		610,000
100301319	ELK GROVE	CA		09/24/2026	6.990	536,848		700,000
100289980	LAS VEGAS	NV		07/17/2026	6.750	535,971		700,000
100302030	NAPLES	FL		09/29/2026	6.250	519,624		749,000
100300870	SKOKIE	IL		09/24/2026	6.500	525,875		710,000
100301067	BELMONT	MA		09/24/2026	6.850	534,266		704,000
100296641	DALLAS	TX		08/12/2026	6.875	538,125		700,000
100301247	MURRIETA	CA		09/24/2026	6.750	534,134		700,000
100296626	LOS OSOS	CA		08/12/2026	6.575	535,028		925,000
100301587	GLENDALE	CA		09/25/2026	7.625	549,815		850,000
100298206	SALEM	SC		08/31/2026	5.990	515,203		824,000
100299483	SIERRA MADRE	CA		09/15/2026	6.990	537,142		855,000
100302129	LYNDHURST	NJ		09/29/2026	6.375	524,450		915,000
100301146	ECLECTIC	AL		09/24/2026	6.250	524,102		700,000
100292835	FONTANA	CA		07/31/2026	6.625	534,090		700,000
100289517	RIVERSIDE	CA		07/31/2026	6.875	542,422		660,000
100289373	APTOS	CA		07/01/2026	7.250	551,250		825,000
100301880	BLUE RIDGE	GA		09/25/2026	6.625	522,333		710,000
100290797	CULVER	OR		07/29/2026	6.980	539,672		700,000
100299754	SUFFOLK	VA		09/17/2026	6.625	530,496		655,000
3340131019	NORTHPORT	NY		09/02/2026	9.801	570,240	83,289	1,330,000
100290718	BONNEY LAKE	WA		07/29/2026	6.625	533,681		710,000
100301664	COLLIERVILLE	TN		09/25/2026	7.500	543,483		767,000
100301586	HOPKINTON	NH		09/25/2026	7.500	544,196		740,000
100290254	ASHBURN	VA		07/23/2026	6.750	527,720		696,000
100302169	MIDDLETOWN	RI		09/29/2026	6.875	530,763		725,000
100298058	SOUTH AMBOY	NJ		08/31/2026	6.374	522,011		705,000
100297163	ROSEVILLE	CA		08/20/2026	6.875	530,342		660,000
100290840	MANTECA	CA		07/29/2026	7.125	541,513		696,000
100300357	LAKE STEVENS	WA		09/24/2026	5.990	515,679		700,000
100289689	SALINAS	CA		07/09/2026	6.875	533,336		655,000
100290512	ORLANDO	FL		07/24/2026	6.875	537,159		695,000
100298613	PALM DESERT	CA		09/08/2026	5.750	521,024		659,000
100300918	WEST VALLEY CITY	UT		09/24/2026	7.125	533,713		720,000
100301275	NORTH MYRTLE BEACH	SC		09/24/2026	6.875	532,336		650,000
100296695	HONOLULU	HI		08/14/2026	7.250	545,916		1,050,000
100298023	CORPUS CHRISTI	TX		08/31/2026	6.499	522,183		650,000
100296224	NEW BERN	NC		08/31/2026	6.625	526,222		652,000
100296457	CHESTERFIELD	MO		08/07/2026	7.250	532,995		670,000
100298669	PHOENIX	AZ		09/10/2026	6.990	528,000		650,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301754	DENVER	CO		09/25/2026	6.990	529,232		814,000
100288591	ELK GROVE	CA		07/10/2026	6.875	533,576		660,000
100296563	CHULA VISTA	CA		08/12/2026	6.875	534,475		850,000
100289590	SANTA MARIA	CA		07/09/2026	6.950	534,768		650,000
100289867	CANTON	GA		07/10/2026	6.750	533,519		650,000
100293306	FLAGSTAFF	AZ		07/31/2026	6.875	531,436		669,000
100296665	CARY	NC		08/12/2026	7.200	531,670		610,000
100289840	OOLITIC	IN		07/10/2026	6.625	527,061		725,000
100299715	SACRAMENTO	CA		09/17/2026	6.490	523,305		742,000
100301714	PORT CHARLOTTE	FL		09/25/2026	6.625	518,186		670,000
100293168	EVERGREEN	CO		07/31/2026	6.990	536,074		715,000
100298098	HOUSTON	TX		08/31/2026	7.625	531,109		615,000
100297278	JACKSON	NJ		08/21/2026	7.250	530,987		690,000
100293204	WAIKOLOA	HI		07/31/2026	7.000	533,052		695,000
100302150	SACRAMENTO	CA		09/29/2026	6.875	527,147		690,000
100289337	FONTANA	CA		07/01/2026	7.375	542,589		575,000
100301772	HANOVER	MD		09/25/2026	6.625	516,778		690,000
100289386	FALLBROOK	CA		07/01/2026	6.750	525,103		795,000
100297891	EERBEEK	NLD		08/27/2026	5.750	663,933		938,418
100300859	DAYTONA BEACH SHORES	FL		09/24/2026	7.250	529,769		665,000
100296976	SCOTTSDALE	AZ		08/17/2026	6.875	531,378		655,000
100290026	INDIAN SHORES	FL		07/17/2026	7.250	536,444		655,000
100299391	OCEAN ISLE BEACH	NC		09/15/2026	6.875	518,742		645,000
100299080	SAN JOSE	CA		09/15/2026	4.375	453,976		1,000,000
100298628	AURORA	IL		09/08/2026	7.375	535,949		660,000
100301620	CHARLESTON	SC		09/25/2026	7.625	542,581		645,000
100300932	WHITE PINE	TN		09/24/2026	6.250	513,526		820,000
100299882	WESTON	FL		09/17/2026	7.250	529,731		610,000
100296897	MORRISTOWN	NJ		08/17/2026	6.375	518,039		800,000
100296744	SANTA ANA	CA		08/14/2026	6.750	526,725		644,000
100292744	LAS VEGAS	NV		07/30/2026	8.250	540,134		572,000
100290009	BOULDER	CO		07/17/2026	6.250	519,278		717,190
100297108	ROSHARON	TX		08/20/2026	7.250	533,349		605,000
100300827	LAKE GEORGE	NY		09/24/2026	6.750	521,762		690,000
100298296	SAN DIEGO	CA		08/31/2026	7.375	528,740		705,000
100297879	UNITED KINGDOM	GBR		08/27/2026	6.940	658,033		894,775
100289681	BUZZARDS BAY	MA		07/09/2026	7.490	534,614		606,000
100293119	LOS ANGELES	CA		07/31/2026	7.375	525,275		725,000
3340130545	MONTICELLO	NY		07/13/2026	9.593	148,404	492,348	1,390,000
100301395	CENTEREACH	NY		09/24/2026	7.250	530,539		642,000
100301921	GRAND RAPIDS	MI		09/29/2026	7.125	522,147		640,000
100301144	RANCHO CORDOVA	CA		09/24/2026	4.990	454,034		645,000
100299427	FLAGSTAFF	AZ		09/15/2026	6.750	519,928		690,000
100296839	SEASIDE	OR		08/17/2026	6.375	512,012		640,000
100299365	MAMMOTH LAKES	CA		09/15/2026	7.625	529,676		642,000
100290024	SUN CITY WEST	AZ		07/17/2026	7.490	535,611		670,000
100289621	HIGHLAND	CA		07/09/2026	7.075	528,998		645,000
100302194	AVENTURA	FL		09/30/2026	6.875	522,428		640,000
100297095	HOLLYWOOD	FL		08/20/2026	6.500	506,456		640,000
100290455	BOISE	ID		07/24/2026	6.750	520,372		735,000
100297293	WOODBRIDGE	VA		08/21/2026	6.875	517,667		638,000
100300865	BLUFFDALE	UT		09/24/2026	5.874	492,944		688,000
100298141	NILES	IL		08/31/2026	6.625	511,880		690,000
100299335	OVERLAND PARK	KS		09/15/2026	6.875	522,167		705,000
100296654	WORCESTER	MA		08/12/2026	7.115	514,182		690,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100298410	GENEVA	IL		08/31/2026	6.750	518,495		621,000
100301364	LEWIS CENTER	OH		09/24/2026	7.125	526,142		683,000
100296572	CONWAY	NH		08/12/2026	7.490	525,521		625,000
100302120	OCEAN CITY	MD		09/29/2026	7.375	528,873		710,000
100290447	PRINCETON	NJ		07/24/2026	6.500	519,963		845,000
100299529	INDIANAPOLIS	IN		09/15/2026	6.500	512,285		683,000
100292683	ROTTERDAM	NLD		07/29/2026	5.270	643,946		796,147
100290311	ALBANY	OR		07/23/2026	6.575	510,564		599,000
100290199	THOUSAND OAKS	CA		08/12/2026	7.000	521,367		600,000
100298124	CAPE CHARLES	VA		08/31/2026	6.375	514,808		710,000
100297980	LOS ANGELES	CA		08/28/2026	7.125	526,858		800,000
3700007061	MONTCLAIR	NJ		07/14/2026	8.230	848,250		3,050,000
100298235	PEORIA	AZ		08/31/2026	6.250	506,816		645,000
100290883	ALEXANDRIA	VA		07/29/2026	7.250	532,607		705,000
100298237	MANTECA	CA		08/31/2026	6.750	516,761		680,000
3340134991	CHATHAM	NJ		08/25/2026	9.405	635,580		3,325,000
100298626	SANTA CRUZ	CA		09/08/2026	7.250	528,899		635,000
100299825	SAN JOSE	CA		09/17/2026	6.875	526,949		1,460,000
100297131	ELLIJAY	GA		08/20/2026	7.374	525,041		645,000
100302321	FARMINGTON	UT		09/30/2026	7.375	519,373		665,000
100302111	JURUPA VALLEY	CA		09/29/2026	7.000	518,524		725,000
100301324	ONTARIO	CA		09/24/2026	6.990	521,491		800,000
100290805	BERNARDSVILLE	NJ		07/29/2026	6.750	519,149		677,000
100300968	WHITTIER	CA		09/24/2026	7.250	523,117		675,000
100296879	SNOHOMISH	WA		08/17/2026	6.875	514,662		675,000
100296649	ALEXANDRIA	VA		08/12/2026	7.115	523,918		700,000
100301211	LITTLETON	NC		09/24/2026	6.625	514,028		680,000
100299589	GRANITE SHOALS	TX		09/15/2026	6.750	517,492		675,000
100297014	STUART	FL		08/17/2026	6.625	515,452		675,000
100298290	ADDISON	TX		08/31/2026	6.625	511,799		680,000
100301819	CARRABELLE	FL		09/25/2026	7.750	523,539		562,000
100298049	BOZEMAN	MT		08/31/2026	6.625	510,588		700,000
100296610	PLEASANT PRAIRIE	WI		08/12/2026	6.740	517,575		1,050,000
100298658	SANTEE	CA		09/10/2026	6.875	516,662		690,000
100297373	SANTA CLARITA	CA		08/24/2026	6.750	521,352		790,000
100290611	ARVADA	CO		07/24/2026	6.375	507,238		720,000
100298644	STATESVILLE	NC		09/10/2026	7.490	527,617		650,000
100298008	HYANNIS	MA		08/31/2026	7.375	519,338		635,000
100301847	PORT SAINT JOE	FL		09/25/2026	7.125	515,694		678,000
100297099	SACRAMENTO	CA		08/20/2026	7.625	526,356		675,000
100293349	WEST END	NC		07/31/2026	7.625	521,884		564,000
100297170	STOCKTON	CA		08/20/2026	6.375	499,234		560,000
100292501	BUFORD	GA		07/29/2026	6.875	519,128		560,000
100301511	RIVERSIDE	CA		09/25/2026	9.125	528,551		630,000
100300975	PORTSMOUTH	NH		09/24/2026	7.375	523,439		805,000
100302103	ELK GROVE	CA		09/29/2026	6.625	510,337		731,000
100290777	HACIENDA HEIGHTS	CA		07/29/2026	6.625	514,506		750,000
100292698	DEN HAAG	NLD		07/29/2026	5.550	634,877		1,083,371
100301803	GREENVILLE	ME		09/25/2026	7.250	517,785		670,000
100301957	ARVADA	CO		09/29/2026	6.499	501,286		675,000
100297391	COMMERCE CITY	CO		08/24/2026	6.750	505,986		600,000
100301743	MANSFIELD	TX		09/25/2026	7.750	521,860		670,000
100298261	UNIONVILLE	MO		08/31/2026	6.875	512,134		575,000
100301861	COMPTON	CA		09/25/2026	6.990	510,381		670,000
100299925	SEATTLE	WA		09/17/2026	6.750	515,404		670,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100290756	CARY	NC		07/29/2026	7.375	550,023		705,000
100289917	SAN BERNARDINO	CA		07/17/2026	6.999	519,951		675,000
100292767	TEMECULA	CA		07/30/2026	6.625	518,506		745,000
100299350	SCOTTSDALE	AZ		09/15/2026	6.624	507,387		670,000
100301486	RIVERSIDE	CA		09/25/2026	7.250	525,751		590,000
100296348	PALM BEACH	FL		08/06/2026	6.500	507,753		730,000
100301401	WESTFIELD	IN		09/24/2026	7.375	520,509		630,000
100299997	NOKOMIS	FL		09/18/2026	7.125	519,708		2,600,000
100291968	PEORIA	AZ		07/30/2026	7.875	518,000		3,000,000
100290243	MANASSAS	VA		07/23/2026	6.625	505,262		700,000
100299329	HYANNIS	MA		09/15/2026	6.875	510,922		632,000
100297198	BURNSVILLE	MN		08/21/2026	7.375	515,278		635,000
100296853	PETALUMA	CA		08/17/2026	6.875	507,076		633,000
100300295	ARTESIA	CA		09/24/2026	6.625	503,075		800,000
100297401	MUNDS PARK	AZ		08/24/2026	6.749	509,386		630,000
100301035	RIVERSIDE	CA		09/24/2026	6.750	504,894		668,500
100293312	SOUND BEACH	NY		07/31/2026	7.375	524,753		635,000
100290028	FAIRFAX	VA		07/17/2026	7.250	519,848		635,000
100293303	HAMPSTEAD	NC		07/31/2026	7.125	519,941		625,000
100290380	LOS ANGELES	CA		07/24/2026	6.875	514,391		800,000
100289970	FALLS CHURCH	VA		07/17/2026	6.499	505,626		1,300,000
100298448	LAS VEGAS	NV		09/04/2026	6.375	512,265		850,000
100299967	SCAPPOOSE	OR		09/17/2026	7.250	524,178		725,000
100290822	HUDGINS	VA		07/29/2026	7.125	512,291		630,000
100289628	WATERTOWN	MA		07/09/2026	6.990	523,800		1,250,000
100296910	SANDPOINT	ID		08/17/2026	6.875	514,405		800,000
100290666	APEX	NC		07/29/2026	6.750	517,589		1,275,000
100292759	EL MACERO	CA		07/30/2026	6.750	515,832		1,500,000
100289338	LONG BRANCH	NJ		07/01/2026	6.750	511,247		1,125,000
100289664	WHITTIER	CA		07/09/2026	6.575	509,600		850,000
100298273	NORTHWOOD	NH		08/31/2026	7.000	509,882		557,000
100299560	LA FAYETTE	GA		09/15/2026	6.750	504,302		560,000
100292569	DELTAVILLE	VA		07/29/2026	6.990	508,635		560,000
100298775	BOZEMAN	MT		09/11/2026	6.875	510,629		703,000
100298434	DENVER	CO		09/04/2026	6.875	505,973		740,000
100299891	GARNET VALLEY	PA		09/17/2026	7.250	518,722		650,000
100297861	SARATOGA SPRINGS	UT		08/27/2026	6.490	506,132		635,000
100299043	HENDERSON	NV		09/15/2026	3.875	404,920		1,100,000
100290786	VENTURA	CA		07/29/2026	6.875	517,152		820,000
100291508	REDMOND	WA		07/30/2026	9.250	518,436		2,000,000
100290912	CHULA VISTA	CA		07/30/2026	7.625	530,565		1,500,000
3.62615E+11	SAN JOSE	CA		07/08/2026	8.875	996,000		1,900,000
100297348	MIAMI	FL		08/24/2026	7.625	521,956		715,000
3500146458	DALLAS	TX		09/21/2026	7.600	995,437		8,200,000
100292743	MYRTLE BEACH	SC		07/30/2026	7.750	518,451		640,000
3340131973	MAPLEWOOD	NJ		07/13/2026	9.890	570,240	51,337	1,355,000
100296455	DOWNEY	CA		08/07/2026	7.250	521,888		680,000
100291518	BROOMFIELD	CO		07/30/2026	6.275	510,845		1,500,000
100297913	BRENTWOOD	CA		08/28/2026	7.625	519,979		644,000
100292940	HIALEAH	FL		07/31/2026	6.375	506,237		664,000
100290291	PARLIN	NJ		07/23/2026	6.750	499,866		625,000
100301828	LENOIR CITY	TN		09/25/2026	7.500	513,359		620,000
100289439	LEON VALLEY	TX		07/01/2026	7.499	520,635		620,000
100296986	WICKENBURG	AZ		08/17/2026	7.500	516,712		630,000
100297343	GREENVILLE	SC		08/24/2026	6.750	506,418		620,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100289785	HOWELL	NJ		07/10/2026	7.250	514,907		650,000
100290414	SANTA CLARITA	CA		07/24/2026	7.125	517,817		620,000
100298292	DADEVILLE	AL		08/31/2026	7.500	513,125		619,000
100296708	OCOEE	FL		08/14/2026	6.750	506,860		630,000
100289693	PITTSTOWN	NJ		07/10/2026	7.000	513,865		620,000
100289620	SAINT SIMONS ISLAND	GA		07/09/2026	6.990	510,682		625,000
100297042	MEDFORD	MA		08/17/2026	6.500	503,182		696,000
100296927	SAPPHIRE	NC		08/17/2026	6.750	503,961		669,000
100301292	MANASSAS	VA		09/24/2026	6.875	507,765		673,000
100289615	SANTA FE	NM		07/09/2026	7.490	514,584		619,900
100297400	YUCCA VALLEY	CA		08/24/2026	7.250	517,490		660,000
100288540	KEY BISCAYNE	FL		07/16/2026	6.750	504,659		2,600,000
100297177	PORTSMOUTH	VA		08/21/2026	6.875	503,408		659,000
100289643	SOMERS	MT		07/09/2026	7.375	519,107		660,000
100301178	BLOWING ROCK	NC		09/24/2026	6.490	499,097		760,000
100289713	PANAMA CITY BEACH	FL		07/10/2026	7.250	513,546		640,000
100302045	DEDEMSVAART	NLD		09/28/2026	4.890	619,445		825,032
100290270	PLANO	TX		07/23/2026	6.450	496,887		580,000
100296655	LEAWOOD	KS		08/12/2026	7.500	512,413		704,000
100301973	REDLANDS	CA		09/29/2026	7.875	510,387		550,000
100296873	TEMECULA	CA		08/17/2026	6.499	497,394		703,000
100298278	CROSSVILLE	TN		08/31/2026	6.750	500,743		624,000
100302101	WILMINGTON	NC		09/29/2026	6.990	503,933		703,000
100297094	KISSIMMEE	FL		08/20/2026	6.997	504,702		615,000
100301276	BARTLETT	NH		09/24/2026	6.875	504,180		625,000
100298638	LAKE ARROWHEAD	CA		09/08/2026	6.500	496,677		640,000
100288570	FORT WASHINGTON	PA		07/10/2026	6.750	495,415		620,000
100290315	EL CAJON	CA		07/29/2026	6.750	513,748		720,000
100301683	CORVALLIS	OR		09/25/2026	6.990	500,661		625,000
100301536	MIAMI GARDENS	FL		09/25/2026	6.750	506,495		615,000
100301833	SUWANEE	GA		09/25/2026	7.750	509,165		654,000
100298247	MYRTLE BEACH	SC		08/31/2026	7.250	507,681		625,000
100297307	SARASOTA	FL		08/24/2026	6.750	499,304		800,000
100298660	HOBE SOUND	FL		09/10/2026	6.750	498,016		994,000
100301182	BEAVERTON	OR		09/24/2026	6.490	491,835		740,000
100299362	NEWPORT	WA		09/15/2026	6.374	491,858		740,000
100292945	GAITHERSBURG	MD		07/31/2026	6.250	486,372		745,000
100298321	BLACK MOUNTAIN	NC		08/31/2026	6.250	489,584		788,000
100293134	PRESCOTT VALLEY	AZ		07/31/2026	6.875	505,259		750,000
100301259	CAMBRIA	CA		09/24/2026	6.750	498,148		700,000
100298856	LAKE ARROWHEAD	CA		09/11/2026	6.625	504,416		685,000
100298396	VIRGINIA BEACH	VA		08/31/2026	6.375	491,725		770,000
100296607	NAPLES	FL		08/12/2026	7.490	500,346		630,000
100293317	LEES SUMMIT	MO		07/31/2026	7.125	503,005		610,000
100298386	MOUNT LEMMON	AZ		08/31/2026	6.875	501,101		625,000
100289710	MIAMI	FL		07/10/2026	6.875	500,890		610,000
100296635	SACRAMENTO	CA		08/12/2026	7.075	500,663		675,000
100301066	HAYDEN LAKE	ID		09/24/2026	6.990	498,998		650,000
100302125	FONTANA	WI		09/29/2026	6.990	499,670		775,000
100297045	BREMEN	AL		08/17/2026	6.625	496,992		680,000
100297375	MONTEREY	CA		08/24/2026	7.250	505,327		650,000
100299530	MENDON	MA		09/15/2026	6.750	496,700		650,000
100290503	KATY	TX		07/24/2026	6.374	490,659		650,000
100299721	KIHEI	HI		09/17/2026	7.500	511,113		670,000
100289339	SOUTH PADRE ISLAND	TX		07/01/2026	6.750	475,460		650,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100293130	NEWPORT	TN		07/31/2026	6.375	491,102		650,000
100289500	CHINO	CA		07/31/2026	6.875	501,667		650,000
100293069	BOTHELL	WA		07/31/2026	6.575	497,804		655,000
100298790	GRAND RAPIDS	MI		09/11/2026	6.875	498,133		649,000
100292690	AMSTERDAM	NLD		07/29/2026	4.115	613,895		1,019,068
100296660	MOUNTLAKE TERRACE	WA		08/12/2026	7.240	499,344		606,000
100293179	EDINBURG	VA		07/31/2026	6.125	484,886		659,500
100298346	COVINGTON	KY		08/31/2026	6.500	489,878		669,000
100296883	ARVADA	CO		08/17/2026	6.124	480,553		754,000
100290844	DUMFRIES	VA		07/29/2026	7.250	505,740		660,000
100300880	ISELIN	NJ		09/24/2026	6.625	487,962		650,000
100289658	BOYNTON BEACH	FL		07/09/2026	7.075	499,907		580,000
100290487	DEWEY	AZ		07/24/2026	6.375	488,888		666,000
100297229	RIDGEFIELD	WA		08/21/2026	6.625	494,066		690,000
100296836	ROSWELL	GA		08/17/2026	6.625	487,144		690,000
100300810	SEATTLE	WA		09/24/2026	6.475	484,648		690,000
100298738	BEND	OR		09/10/2026	6.750	491,073		690,000
100290626	PARK CITY	UT		07/29/2026	6.250	482,000		965,000
100299526	BALTIMORE	MD		09/15/2026	6.990	494,833		603,000
100301916	UNITED KINGDOM	GBR		09/28/2026	6.340	602,210		801,983
3340134362	BROOKLYN	NY		07/21/2026	9.158	566,676	35,680	1,325,000
100300850	TAMPA	FL		09/24/2026	6.500	478,374		602,000
100289425	JURUPA VALLEY	CA		07/01/2026	6.250	487,398		965,000
100292937	SILVER SPRING	MD		07/31/2026	7.750	501,940		537,000
100290835	SECAUCUS	NJ		07/29/2026	6.490	487,500		690,000
100297837	COLUMBUS	OH		08/27/2026	7.250	499,415		534,900
100292526	CHATTAROY	WA		07/29/2026	6.990	497,341		535,000
100302345	BAILEY	CO		09/30/2026	6.875	486,681		566,000
100290605	BRIGHTON	CO		07/24/2026	6.875	492,625		642,000
100289715	VERNONIA	OR		07/10/2026	6.625	482,386		740,000
100298444	COOL	CA		09/04/2026	7.250	499,171		568,000
100301827	NASHVILLE	TN		09/25/2026	6.625	480,577		680,000
100297129	GILBERT	AZ		08/20/2026	7.375	498,267		610,000
100299652	DENVILLE	NJ		09/15/2026	6.750	489,763		715,000
100298684	BOISE	ID		09/10/2026	6.990	492,583		600,000
100292513	NORTH CONWAY	NH		07/29/2026	7.250	497,040		603,000
100299595	SAINT SIMONS ISLAND	GA		09/15/2026	7.125	498,203		675,000
100301390	NORTH LAS VEGAS	NV		09/24/2026	7.250	494,974		665,000
100297292	PRESCOTT VALLEY	AZ		08/21/2026	6.750	488,221		600,000
100298635	LOS ANGELES	CA		09/08/2026	6.625	494,102		950,000
100296604	SPRINGFIELD	NJ		08/12/2026	6.490	482,688		640,000
100290284	BLYTHEWOOD	SC		07/23/2026	6.750	484,262		582,000
100302341	BAILEY	CO		09/30/2026	6.990	489,102		534,000
100297165	WHITTIER	CA		08/20/2026	7.500	501,040		680,000
100297145	GREER	AZ		08/20/2026	6.624	484,469		600,000
100293111	PLAINFIELD	NJ		07/31/2026	6.500	487,728		677,000
100298770	WINTER PARK	FL		09/11/2026	6.990	491,115		610,000
100298038	ESCALON	CA		08/31/2026	6.625	480,636		696,500
100289789	ENGLEWOOD	NJ		07/10/2026	7.625	500,226		600,000
100292737	LOS ANGELES	CA		07/30/2026	6.875	496,199		735,000
100289772	FORT PIERCE	FL		07/10/2026	7.375	485,073		600,000
100301824	RESTON	VA		09/25/2026	6.875	485,898		640,000
100299644	MENIFEE	CA		09/15/2026	5.500	442,163		599,000
100290603	DIAMOND BAR	CA		07/24/2026	6.750	491,620		638,500
100300315	SPARKS	NV		09/24/2026	5.990	470,325		640,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100298245	EL MONTE	CA		08/31/2026	6.750	486,404		780,000
100297863	GREENVILLE	SC		08/27/2026	6.875	491,432		614,000
100297413	HYATTSVILLE	MD		08/24/2026	7.500	499,669		600,000
100301813	COUPEVILLE	WA		09/25/2026	7.250	491,768		564,500
100298054	WASHINGTON	UT		08/31/2026	6.875	480,625		535,000
100300302	CENTENNIAL	CO		09/24/2026	7.250	484,921		636,000
100302135	CHICAGO	IL		09/29/2026	7.125	490,421		636,000
100298003	OSAGE BEACH	MO		08/31/2026	7.250	490,621		625,000
100290865	DENNIS PORT	MA		07/29/2026	7.250	497,396		640,000
100299888	SAINT CHARLES	MO		09/17/2026	7.125	490,019		595,000
100299326	LAKE HAVASU CITY	AZ		09/15/2026	7.375	494,235		593,900
100290769	NEW SMYRNA BEACH	FL		07/29/2026	7.125	495,129		635,000
100297975	LOS ANGELES	CA		08/28/2026	6.499	482,132		715,000
100301162	DENNIS	MA		09/24/2026	6.375	477,874		735,000
3500144521	SOUTH MIAMI	FL		07/27/2026	7.303	949,025		5,000,000
100289725	WEST HOLLYWOOD	CA		07/10/2026	6.875	548,540		700,000
100296571	SILVERDALE	WA		08/12/2026	6.990	487,669		795,000
100290737	SANTA FE	TX		07/29/2026	6.990	492,005		695,000
100293131	CULPEPER	VA		07/31/2026	6.875	488,239		755,000
100302212	LONG BEACH	NY		09/30/2026	6.625	478,020		940,000
100292890	COMPTON	CA		07/31/2026	6.999	487,534		632,000
100290171	PEORIA	AZ		07/20/2026	6.624	481,684		615,000
100290781	GULF SHORES	AL		07/29/2026	6.750	486,618		635,000
100300962	SAGINAW	MN		09/24/2026	6.990	484,410		640,000
100301383	CLEARWATER	FL		09/24/2026	7.250	490,997		542,000
100296645	LONG BEACH	CA		08/12/2026	6.740	481,147		750,000
100289762	ROSEVILLE	CA		07/10/2026	6.625	476,071		656,000
100301134	MILWAUKIE	OR		09/24/2026	7.490	491,335		635,000
100296870	GRAND LAKE	CO		08/17/2026	6.990	480,821		525,000
100293098	MIAMI	FL		07/31/2026	6.625	473,114		630,000
100298693	SUPPLY	NC		09/10/2026	6.990	485,703		593,000
100300816	CUMBERLAND	RI		09/24/2026	7.500	489,501		640,000
100299351	BEND	OR		09/15/2026	7.250	487,947		590,000
100290148	NORDMAN	ID		07/20/2026	7.499	484,684		525,000
100289847	OCEAN ISLE BEACH	NC		07/10/2026	6.990	490,319		640,000
100290873	WILDWOOD	NJ		07/29/2026	6.990	490,411		630,000
100290541	NAPLES	FL		07/24/2026	7.375	488,341		590,000
100290032	MIAMI GARDENS	FL		07/17/2026	7.375	490,275		590,000
100297291	LITTLETON	CO		08/21/2026	6.750	480,866		602,000
100296473	HEMET	CA		08/07/2026	6.499	485,604		590,000
100293213	NEHALEM	OR		07/31/2026	6.500	480,756		630,000
100300594	HAWTHORNE	CA		09/29/2026	6.750	469,614		845,000
100293039	BONNEY LAKE	WA		07/31/2026	7.990	487,374		555,000
100298871	RANDALLSTOWN	MD		09/11/2026	6.999	465,769		700,000
100297122	BOISE	ID		08/20/2026	7.625	490,084		591,000
100297061	NEW MEADOWS	ID		08/17/2026	7.250	490,947		590,000
100301207	JERSEY CITY	NJ		09/24/2026	6.624	474,146		635,000
100296933	MARBLE FALLS	TX		08/17/2026	7.375	489,301		590,000
100289532	BROOMALL	PA		07/08/2026	6.500	478,990		789,000
3340135570	EATONTOWN	NJ		09/16/2026	8.900	588,060		1,087,000
100297041	RANDLE	WA		08/17/2026	6.500	477,430		639,000
100296636	WAKEFIELD	MA		08/12/2026	6.740	482,267		940,000
100296978	MAPLE GROVE	MN		08/17/2026	7.125	488,594		590,000
100299948	CLIFTON	NJ		09/17/2026	7.250	483,151		700,000
100301933	PAYSON	UT		09/29/2026	7.375	482,125		570,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100292938	MIRAMAR	FL		07/31/2026	6.250	478,301		1,000,000
100297262	LAKE ELSINORE	CA		08/21/2026	7.499	496,965		650,000
100302179	TAHOE CITY	CA		09/29/2026	6.750	476,803		625,000
100292493	ALEXANDRIA	VA		07/29/2026	6.750	487,734		628,000
100300938	ANNAPOLIS	MD		09/24/2026	6.990	480,713		628,000
100299698	NASHVILLE	TN		09/17/2026	7.500	491,797		650,000
100298203	CHICAGO	IL		08/31/2026	7.125	479,482		625,000
100298011	RONALD	WA		08/31/2026	6.875	474,667		650,000
100298208	MUSKEGO	WI		08/31/2026	6.990	477,506		655,000
100300286	NOBLEBORO	ME		09/24/2026	6.500	460,271		625,000
100289994	NEKOOSA	WI		07/17/2026	6.375	474,782		815,917
100302225	DANIA BEACH	FL		09/30/2026	6.500	467,178		630,000
100296449	GARDENA	CA		08/07/2026	6.999	474,004		720,000
100301779	SAN ANTONIO	TX		09/25/2026	6.750	469,234		625,000
100297159	WILDWOOD	NJ		08/20/2026	7.625	485,647		585,000
100302160	HARTWELL	GA		09/29/2026	6.625	471,709		624,000
100290814	NEW ORLEANS	LA		07/29/2026	6.750	482,206		642,000
100301900	CEDAR CITY	UT		09/25/2026	6.875	471,376		565,000
3340136967	JERSEY CITY	NJ		09/16/2026	8.900	584,065		3,307,001
100290720	TOLAR	TX		07/29/2026	7.125	486,256		630,000
100301242	PRESCOTT VALLEY	AZ		09/24/2026	6.750	477,235		725,000
100289648	MANTECA	CA		07/09/2026	6.575	469,966		585,000
100301457	LAHAINA	HI		09/25/2026	7.375	483,088		630,000
100299924	PORTLAND	OR		09/17/2026	7.000	486,910		780,000
100293263	HONOLULU	HI		07/31/2026	6.499	470,572		622,000
100299804	INLET BEACH	FL		09/17/2026	6.875	481,247		592,000
100290896	SAINT JOHNS	FL		07/29/2026	5.750	456,916		624,000
100299819	PALMDALE	CA		09/17/2026	8.500	484,421		550,000
100296683	NORTH MYRTLE BEACH	SC		08/12/2026	6.625	466,433		520,000
100298653	LAS VEGAS	NV		09/10/2026	6.575	464,570		640,000
100301578	PANAMA CITY BEACH	FL		09/25/2026	6.990	481,255		582,000
3700006233	MADISON	NJ		07/14/2026	8.230	562,039	213,232	1,950,000
100292852	ATLANTA	GA		07/31/2026	6.875	477,042		665,000
100298123	NAPERVILLE	IL		08/31/2026	6.500	467,837		622,000
100301964	HOLLISTER	CA		09/29/2026	8.750	494,937		620,000
100302175	JACKSON	NJ		09/29/2026	6.750	471,242		640,000
100297059	ORLANDO	FL		08/17/2026	6.990	477,379		620,000
100298345	PRESCOTT	AZ		08/31/2026	6.500	469,749		635,000
100298486	LANCASTER	CA		09/04/2026	7.250	484,659		620,000
100298722	RATHDRUM	ID		09/10/2026	6.750	470,782		621,000
100290255	BUFORD	GA		07/23/2026	7.115	477,034		581,000
100290054	LAS VEGAS	NV		07/17/2026	7.500	483,551		620,000
100289950	CAPE CORAL	FL		07/17/2026	7.250	463,773		620,000
100290500	SOUTH LAKE TAHOE	CA		07/24/2026	6.875	475,954		630,000
100299623	SAN LEON	TX		09/15/2026	6.250	465,369		640,000
100299503	NORTH FORK	ID		09/15/2026	6.250	458,843		656,000
100293143	PEORIA	AZ		07/31/2026	7.000	480,922		669,000
100297845	PANAMA CITY BEACH	FL		08/27/2026	6.375	468,858		585,000
100302308	SPRING VALLEY	NY		09/30/2026	6.875	476,562		620,000
100290866	ROCKLIN	CA		07/29/2026	6.875	479,607		623,000
100290016	MILLCREEK	UT		07/17/2026	6.875	477,227		620,000
100293188	KUNA	ID		07/31/2026	6.500	473,033		623,000
100298143	KUNA	ID		08/31/2026	7.490	482,075		585,000
100299119	INGLEWOOD	CA		09/15/2026	4.250	399,604		1,100,000
100301156	CAROLINA BEACH	NC		09/24/2026	6.375	465,705		619,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100292909	LANCASTER	CA		07/31/2026	9.375	487,200		588,000
100297240	VAL VERDE	CA		08/21/2026	7.499	482,468		580,000
100293307	TALLAHASSEE	FL		07/31/2026	7.375	483,853		580,000
100302195	HIALEAH	FL		09/30/2026	7.125	485,119		584,000
100297026	BATTLE GROUND	WA		08/17/2026	6.990	479,721		580,000
100301199	NEWLAND	NC		09/24/2026	6.500	466,150		880,000
100299402	NAGS HEAD	NC		09/15/2026	6.875	471,176		618,000
100297341	NORTH TOPSAIL BEACH	NC		08/24/2026	6.125	464,521		960,000
100301471	GLENDORA	CA		09/25/2026	7.875	475,969		580,000
100289991	HIGHLAND	MI		07/17/2026	7.625	487,908		580,042
100297288	SAPPHIRE	NC		08/21/2026	6.875	472,854		605,000
100298022	PHOENIX	AZ		08/31/2026	7.125	476,710		579,000
100289433	LOS ANGELES	CA		07/01/2026	7.999	486,413		554,000
100299846	EAST ORANGE	NJ		09/17/2026	7.375	485,601		589,000
100302255	BARNHART	MO		09/30/2026	9.250	480,525		580,000
100291509	RANCHO CUCAMONGA	CA		07/30/2026	7.350	472,650		1,620,000
100301871	HUDSON OAKS	TX		09/25/2026	7.125	472,469		565,000
100300937	SAN DIEGO	CA		09/24/2026	6.624	452,860		568,000
100297362	MOUNT JULIET	TN		08/24/2026	6.875	477,075		687,000
100296991	NAPA	CA		08/17/2026	6.375	465,832		615,000
100298243	WINSTON SALEM	NC		08/31/2026	6.500	464,271		712,000
100296634	BRICK	NJ		08/12/2026	6.375	462,818		625,000
100296940	EVANS	CO		08/17/2026	5.990	452,025		616,300
100292996	REDMOND	OR		07/31/2026	6.375	456,997		585,000
100298125	BIG SANDY	TN		08/31/2026	6.625	464,666		615,000
100299416	YARMOUTH	ME		09/15/2026	6.875	470,813		619,000
3510146807	MIAMI	FL		09/30/2026	7.900	1,245,300		7,750,000
3340129924	BAYONNE	NJ		07/13/2026	9.672	563,112	12,702	1,050,000
100298289	GYPSUM	CO		08/31/2026	6.750	468,441		615,000
100289542	BONSALL	CA		07/08/2026	6.875	475,073		925,000
100301733	JERSEY CITY	NJ		09/25/2026	6.990	467,559		620,000
100301951	BURNSVILLE	MN		09/29/2026	7.875	482,786		575,000
100298716	MUNDS PARK	AZ		09/10/2026	7.250	477,563		575,000
100297112	LADY LAKE	FL		08/20/2026	7.500	480,866		590,000
100299650	ROCHESTER	NY		09/15/2026	7.625	482,651		575,000
100296650	VALLEY SPRINGS	CA		08/12/2026	6.990	473,110		630,000
100301731	COLORADO SPRINGS	CO		09/25/2026	6.990	467,847		658,000
100300230	JULIAN	CA		09/23/2026	7.625	475,183		575,000
100290429	COTTRELLVILLE	MI		07/24/2026	6.750	469,232		650,000
100289879	LOS ANGELES	CA		07/10/2026	7.875	480,752		665,000
100298300	SCOTTSDALE	AZ		08/31/2026	6.625	464,735		665,000
100290061	LONGMONT	CO		07/17/2026	6.375	461,897		720,000
100300878	JEROME	MI		09/24/2026	6.490	454,486		512,000
100290277	SPRING	TX		07/23/2026	6.825	466,940		510,000
100293072	MANTECA	CA		07/31/2026	4.990	441,094		665,000
100289687	SALT LAKE CITY	UT		07/09/2026	6.750	467,636		590,000
100302023	SILVER SPRING	MD		09/29/2026	6.875	456,105		615,000
100299848	TALLAHASSEE	FL		09/17/2026	7.000	475,955		585,000
100290087	PORT ORANGE	FL		07/20/2026	7.490	474,852		519,000
100289781	MURFREESBORO	TN		07/10/2026	7.500	482,642		575,000
3350138258	BERKELEY	CA		09/16/2026	8.706	1,238,029		2,700,000
100300908	CHANTILLY	VA		09/24/2026	6.875	464,403		620,000
3340126795	DEMAREST	NJ		07/13/2026	9.890	546,480	25,491	2,772,000
100301245	GAINESVILLE	GA		09/24/2026	6.750	466,959		634,000
100289595	ARLINGTON	VT		07/09/2026	7.240	472,290		575,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100302233	HAVERSTRAW	NY		09/30/2026	6.990	465,505		630,000
100289576	VICTORVILLE	CA		07/08/2026	6.750	472,878		610,000
100293100	SANTA ROSA BEACH	FL		07/31/2026	6.625	462,121		610,000
100293342	MESA	AZ		07/31/2026	7.500	475,882		572,000
100298030	SACRAMENTO	CA		08/31/2026	7.125	459,339		610,000
100290890	PASADENA	MD		07/29/2026	6.875	471,572		610,000
100297150	VENICE	FL		08/20/2026	6.999	467,545		573,000
100290299	DOYLESTOWN	PA		07/23/2026	6.990	462,373		560,000
100298749	MAMMOTH LAKES	CA		09/10/2026	6.990	469,233		608,000
3510143738	CORAL GABLES	FL		09/30/2026	7.650	1,232,000		2,210,000
100299982	HENDERSON	NV		09/18/2026	7.999	476,361		570,000
100289601	SHIRLEY	MA		07/09/2026	6.450	457,835		612,000
100301757	SOUTH AMBOY	NJ		09/25/2026	7.250	466,700		575,000
100289616	SUN CITY WEST	AZ		07/09/2026	6.875	466,898		570,000
100302337	MURFREESBORO	TN		09/30/2026	6.490	455,172		650,000
100299504	ZEBULON	NC		09/15/2026	6.250	449,443		571,000
100290686	SNEADS FERRY	NC		07/29/2026	7.250	474,131		575,000
3340119480	NEW YORK	NY		07/21/2026	9.158	568,339		1,850,000
100293123	CAPE MAY	NJ		07/31/2026	6.940	465,692		650,000
100289986	COLTON	CA		07/17/2026	6.875	474,231		655,000
100293149	ROCHESTER	MN		07/31/2026	6.250	456,058		650,000
100299079	MIDWAY CITY	CA		09/15/2026	4.875	414,135		770,000
100299915	BELLINGHAM	WA		09/17/2026	6.750	466,918		910,000
100293363	MCGAHEYSVILLE	VA		07/31/2026	7.500	474,395		512,000
100302183	ENUMCLAW	WA		09/29/2026	6.750	458,495		615,000
100290256	COEUR D ALENE	ID		07/23/2026	6.115	446,134		641,000
100289959	BOISE	ID		07/17/2026	6.625	458,566		605,000
100293225	CONSHOHOCKEN	PA		07/31/2026	6.625	463,999		605,000
100290209	ENGLEWOOD	CO		08/12/2026	6.875	462,324		571,000
100297882	HAARLEM	NLD		08/27/2026	5.950	582,398		790,821
100296814	GRAND LAKE	CO		08/17/2026	7.250	466,065		567,000
100293151	MAPLE LAKE	MN		07/31/2026	6.625	463,689		716,000
100298181	SAUGATUCK	MI		08/31/2026	6.625	457,450		624,000
100301354	WILDWOOD	NJ		09/24/2026	7.125	464,636		590,000
100290551	CEDAR	MI		07/24/2026	7.125	467,958		565,000
100298065	MURRIETA	CA		08/31/2026	6.499	448,686		645,000
100296651	JAMAICA PLAIN	MA		08/12/2026	6.490	457,144		685,000
100292728	SARASOTA	FL		07/30/2026	7.499	474,600		565,000
100290564	BREMEN	AL		07/24/2026	7.490	472,225		565,000
100290665	PUNTA GORDA	FL		07/29/2026	6.500	458,811		578,000
100289656	MYSTIC	CT		07/09/2026	6.490	452,136		572,000
3420001322	SHORT HILLS	NJ		08/28/2026	8.260	1,165,729	37,408	6,144,000
100293040	SALINAS	CA		07/31/2026	6.625	459,630		602,500
100290799	NORTH HOLLYWOOD	CA		07/29/2026	6.625	459,782		800,000
100296344	LOWELL	MA		08/06/2026	6.375	441,917		602,000
100298019	NOVATO	CA		08/31/2026	6.625	452,829		605,000
100298228	LURAY	VA		08/31/2026	6.750	457,386		600,000
100301003	EXETER	CA		09/24/2026	6.875	459,642		600,000
100290260	CARSON	CA		07/23/2026	7.325	464,317		850,000
100296593	CONCORD	CA		08/12/2026	6.990	465,705		900,000
100300910	JASPER	AL		09/24/2026	7.625	462,396		510,000
100296653	SALINAS	CA		08/12/2026	6.375	453,465		775,000
100299986	EDMONDS	WA		09/18/2026	6.875	460,098		600,000
100298733	IMPERIAL BEACH	CA		09/10/2026	6.875	460,696		750,000
100297939	SAN DIEGO	CA		08/28/2026	6.750	462,036		782,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100300991	RILEYVILLE	VA		09/24/2026	7.625	467,066		575,000
100298366	ELMHURST	IL		08/31/2026	7.375	468,278		610,000
100296574	TUCSON	AZ		08/12/2026	7.325	461,930		600,000
100289911	VENTURA	CA		07/17/2026	6.750	461,941		1,260,000
100302248	BELL	CA		09/30/2026	6.750	458,350		650,000
100289509	BULLHEAD CITY	AZ		07/31/2026	6.625	461,442		757,000
100289944	PROVIDENCE	RI		07/17/2026	6.625	451,150		699,000
100300869	SYLVA	NC		09/24/2026	6.500	449,519		761,000
100290115	LAKE LURE	NC		07/20/2026	7.500	461,192		530,000
100290159	PORT ANGELES	WA		07/20/2026	7.125	691,506		745,000
100290004	SPANAWAY	WA		07/17/2026	7.125	461,464		745,000
100301776	CONIFER	CO		09/25/2026	6.875	455,607		600,000
100290871	RICHMOND	VA		07/29/2026	6.625	458,662		673,000
100296992	LOUDON	TN		08/17/2026	6.625	457,370		599,900
100298760	GRASS VALLEY	CA		09/11/2026	6.875	464,005		750,000
100289363	WEST PARK	FL		07/01/2026	7.999	469,294		500,000
100299741	SARASOTA	FL		09/17/2026	7.625	471,468		750,000
100292978	WESLEY CHAPEL	FL		07/31/2026	7.500	462,519		600,000
100296540	MIAMI	FL		08/12/2026	7.000	470,434		900,000
100290815	OXNARD	CA		07/29/2026	6.625	462,196		1,000,000
100293364	BAKERSFIELD	CA		07/31/2026	6.990	461,352		500,000
100297973	SANTA MARIA	CA		08/28/2026	7.250	470,925		665,000
100297372	PUNTA GORDA	FL		08/24/2026	7.875	469,234		528,000
100296882	FOREST LAKE	MN		08/17/2026	5.990	443,270		601,000
100300359	PALM CITY	FL		09/24/2026	6.875	457,408		1,150,000
100298718	FALMOUTH	ME		09/10/2026	6.990	460,002		560,000
100298860	HAMPSTEAD	MD		09/11/2026	7.375	470,400		563,000
100298714	SEATTLE	WA		09/10/2026	6.990	460,869		575,000
100296713	GREENSBORO	NC		08/14/2026	6.999	451,357		668,000
100292562	WORCESTER	MA		07/29/2026	7.000	464,352		640,000
100293264	OCALA	FL		07/31/2026	6.875	460,247		599,000
100296448	LOS ANGELES	CA		08/07/2026	7.750	468,837		560,000
100290167	BELLFLOWER	CA		07/20/2026	7.500	464,882		595,000
100290907	WINDSOR	CA		07/30/2026	6.750	460,564		1,500,000
100292917	PARACHUTE	CO		07/31/2026	7.125	470,400		565,000
100297124	CUDJOE KEY	FL		08/20/2026	6.999	458,706		587,000
100293159	BEAVERTON	OR		07/31/2026	6.500	456,190		640,000
100290566	APEX	NC		07/24/2026	6.500	448,722		560,000
100296729	ROSEVILLE	CA		08/14/2026	7.625	468,744		535,000
100288565	IDAHO FALLS	ID		07/10/2026	6.625	453,330		575,000
100296568	BAYONNE	NJ		08/12/2026	6.625	452,052		655,000
100293244	BETHANY BEACH	DE		07/31/2026	6.375	455,162		600,000
100302112	REDDING	CA		09/29/2026	6.750	451,740		597,000
100290846	MONTGOMERY	AL		07/29/2026	6.750	461,980		740,000
100289962	MIRAMAR	FL		07/17/2026	6.875	453,205		565,000
100298201	SEDONA	AZ		08/31/2026	6.500	450,736		558,500
100292061	FERNANDINA BEACH	FL		07/30/2026	7.875	456,489		1,332,000
100300995	CHESAPEAKE	VA		09/24/2026	7.625	459,145		595,000
100297115	KEAAU	HI		08/20/2026	7.625	466,418		535,000
100296950	WILDOMAR	CA		08/17/2026	7.250	460,629		596,000
100302127	CAMAS	WA		09/29/2026	6.990	456,558		600,000
100299435	TAVERNIER	FL		09/15/2026	6.875	458,691		595,000
100299300	RICHVILLE	MN		09/15/2026	6.750	450,382		597,000
100290127	PALMETTO	FL		07/20/2026	7.499	461,176		545,000
100297353	VANCOUVER	WA		08/24/2026	6.875	456,965		685,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301136	REHOBOTH BEACH	DE		09/24/2026	7.375	465,224		500,000
100301857	LEROY	MI		09/25/2026	7.625	457,772		500,000
100289946	LAKE WORTH	FL		07/17/2026	6.375	453,886		742,000
100298981	TRINIDAD	TX		09/15/2026	3.250	395,096		1,820,000
100296716	SALEM	MA		08/14/2026	7.125	459,184		635,000
100290830	GUN BARREL CITY	TX		07/29/2026	6.875	461,898		676,000
100296463	EATONTOWN	NJ		08/07/2026	6.625	463,084		945,000
100290246	NAPLES	FL		07/23/2026	6.950	453,590		565,000
100296403	MANCHESTER	NH		08/07/2026	7.250	460,571		564,000
3.62621E+11	ALLENHURST	NJ		09/17/2026	7.710	887,500		4,195,000
100302104	HEATHSVILLE	VA		09/29/2026	6.625	448,814		635,000
100297093	SEMINOLE	FL		08/20/2026	7.375	459,342		555,000
100297081	TAYLORSVILLE	UT		08/20/2026	7.250	458,126		565,000
100289721	DENVER	CO		07/10/2026	6.250	445,652		620,000
100297140	ELLENDALE	DE		08/20/2026	7.390	458,038		560,000
100297005	PLANO	TX		08/17/2026	6.250	444,037		600,000
100289814	SUNNY ISLES BEACH	FL		07/10/2026	6.875	462,892		555,000
100296559	GOODYEAR	AZ		08/12/2026	6.990	455,895		570,000
100296980	RODANTHE	NC		08/17/2026	7.125	460,223		604,000
100298620	OVERGAARD	AZ		09/08/2026	7.250	460,589		560,000
100301096	MCKINNEY	TX		09/24/2026	6.624	440,337		590,000
100297857	MERIDIAN	ID		08/27/2026	6.990	456,462		590,000
100301252	LAURELVILLE	OH		09/24/2026	6.750	451,268		595,000
100299941	BOISE	ID		09/17/2026	6.875	457,196		590,000
100301992	MCKINLEYVILLE	CA		09/29/2026	6.999	454,921		552,000
100301351	HENDERSON	NV		09/24/2026	7.125	455,600		552,225
3510143801	NORTH MIAMI	FL		08/14/2026	7.430	1,165,500	27,041	7,100,000
100296856	FREDERICKSBURG	TX		08/17/2026	5.624	427,179		560,000
100290731	FUQUAY-VARINA	NC		07/29/2026	6.375	449,244		650,000
100298740	MADISON	WI		09/10/2026	7.125	454,540		500,000
100300864	EAST STROUDSBURG	PA		09/24/2026	6.750	445,207		490,000
100296989	EAST PROVIDENCE	RI		08/17/2026	6.375	443,793		600,000
100297069	TIPP CITY	OH		08/17/2026	7.375	459,931		590,000
100296912	SPRINGFIELD	VA		08/17/2026	6.375	443,187		650,000
100290841	GRAPEVINE	TX		07/29/2026	6.625	451,910		589,000
100296333	HOUSTON	TX		08/06/2026	7.375	449,485		520,000
100299968	GOODYEAR	AZ		09/17/2026	8.375	461,488		497,000
100301355	BOISE	ID		09/24/2026	6.999	450,390		550,000
100302334	MONTGOMERY	TX		09/30/2026	6.625	444,576		556,000
100302031	BROOMFIELD	CO		09/29/2026	6.499	442,857		550,000
100297852	HIALEAH	FL		08/27/2026	6.490	433,092		550,000
100301945	MIAMI	FL		09/29/2026	7.750	462,000		550,000
100301904	FALLBROOK	CA		09/25/2026	6.875	452,509		775,000
100292052	LEEDS	AL		07/30/2026	7.750	449,240		1,211,000
100298857	FREDERICK	MD		09/11/2026	6.625	450,460		550,000
100297127	HAWTHORNE	FL		08/20/2026	7.599	455,864		627,000
100292877	HATFIELD	PA		07/31/2026	7.375	451,538		600,000
100299465	BLUE RIDGE	GA		09/15/2026	7.250	455,377		605,000
100298446	LOS ANGELES	CA		09/04/2026	6.999	458,629		595,000
100289953	SCOTTSDALE	AZ		07/17/2026	6.875	450,786		590,000
100296566	WILDWOOD	NJ		08/12/2026	6.750	444,985		578,000
100297233	PEMBROKE PINES	FL		08/21/2026	6.750	452,484		550,000
100297046	LACEY	WA		08/17/2026	6.625	444,875		550,000
100292738	COCOA	FL		07/30/2026	7.250	459,339		550,000
100301766	FRISCO	CO		09/25/2026	7.625	451,986		600,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100298615	HUNTINGTON PARK	CA		09/08/2026	7.250	459,931		550,000
100299945	MARCO ISLAND	FL		09/17/2026	7.125	459,555		575,000
100299570	JAMAICA BEACH	TX		09/15/2026	6.750	449,793		580,000
100290157	ST. AUGUSTINE BEACH	FL		07/20/2026	6.625	446,184		550,000
100290123	HIGHLAND	CA		07/20/2026	6.623	447,054		550,000
100289726	LANHAM	MD		07/10/2026	6.875	450,068		560,000
100301285	EAST WENATCHEE	WA		09/24/2026	6.875	448,463		585,000
100296930	SPOKANE	WA		08/17/2026	6.500	439,869		590,000
3700007083	TOMS RIVER	NJ		07/14/2026	8.230	731,250		1,675,000
100297062	MANCHESTER	NH		08/17/2026	6.000	431,449		585,000
100297839	DILLON	CO		08/27/2026	6.250	438,443		594,000
100300967	BEND	OR		09/24/2026	7.250	454,276		585,000
100298968	FORT MYERS	FL		09/15/2026	3.375	388,706		1,215,000
100298299	SCOTTSDALE	AZ		08/31/2026	6.625	443,819		685,000
100299962	FREDERICKSBURG	TX		09/17/2026	7.500	460,264		550,000
100290168	HAILEY	ID		07/20/2026	7.500	452,165		549,000
100299478	ALEXANDRIA	VA		09/15/2026	6.375	438,799		604,000
100297032	LOVELAND	CO		08/17/2026	6.375	440,892		590,000
100301421	MCDONOUGH	GA		09/24/2026	7.500	457,140		492,000
100301794	MANASSAS	VA		09/25/2026	6.875	444,292		585,000
100297176	ONTARIO	CA		08/21/2026	6.499	441,665		730,000
100302315	FAIRVIEW	PA		09/30/2026	6.490	441,154		730,000
100299626	RIMROCK	AZ		09/15/2026	7.250	455,964		567,000
100301678	CODY	WY		09/25/2026	7.625	453,645		556,000
100298715	NASHVILLE	TN		09/10/2026	7.375	456,775		515,000
100298663	NASHVILLE	TN		09/10/2026	7.500	456,299		590,000
100292985	KAPAA	HI		07/31/2026	6.625	445,687		700,000
100296647	WILMINGTON	NC		08/12/2026	7.125	453,600		625,000
3500145889	WINTER PARK	FL		09/21/2026	7.850	874,391		5,124,000
100289673	LAKEWOOD	CO		07/09/2026	6.325	440,716		675,000
100290607	NEVADA CITY	CA		07/24/2026	6.750	451,669		549,000
100292949	RUTHVEN	IA		07/31/2026	6.750	440,219		559,000
100300047	FORNEY	TX		09/18/2026	7.375	458,291		725,000
100301648	MIAMI	FL		09/25/2026	8.125	462,341		489,000
100301652	WINDSOR	CO		09/25/2026	7.990	458,177		486,000
100297836	CHERRY LOG	GA		08/27/2026	6.990	450,534		485,000
100289353	CHINO HILLS	CA		07/01/2026	5.999	444,277		1,217,000
100296488	HOLLY SPRINGS	NC		08/10/2026	6.875	443,425		547,000
100298708	FRANKLIN	TN		09/10/2026	7.250	452,704		555,000
100289644	FORT WORTH	TX		07/09/2026	6.825	444,925		550,000
100289335	FONTANA	CA		07/01/2026	6.125	435,116		582,000
100290554	LAVALLETTE	NJ		07/24/2026	6.625	442,889		553,000
100300272	RIO GRANDE	NJ		09/24/2026	7.500	448,900		555,000
100298719	ZIONSVILLE	IN		09/10/2026	6.990	446,434		595,000
100296438	LOS ANGELES	CA		08/07/2026	6.625	446,379		1,870,000
100298184	SELBYVILLE	DE		08/31/2026	7.490	455,099		611,000
100298490	CATHEDRAL CITY	CA		09/04/2026	7.125	451,401		580,000
100300379	BLACK MOUNTAIN	NC		09/24/2026	6.575	439,697		588,000
100297039	VANCOUVER	WA		08/17/2026	6.500	441,299		775,000
100301159	KALAMA	WA		09/24/2026	6.375	436,859		590,000
100302107	INCLINE VILLAGE	NV		09/29/2026	6.750	439,491		580,000
100290843	AVONDALE	AZ		07/29/2026	7.375	455,228		580,000
100299476	FAIRVIEW	NC		09/15/2026	6.625	438,975		585,000
3.62621E+11	CORAL GABLES	FL		09/03/2026	8.465	867,500		1,550,000
100302142	BAYFIELD	CO		09/29/2026	6.990	441,303		580,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100289604	MOORESVILLE	NC		07/09/2026	7.450	631,069		760,000
100297142	VALLEY CENTER	KS		08/20/2026	5.999	413,145		547,500
100302304	LINDENHURST	NY		09/30/2026	6.500	431,623		650,000
100290339	PEORIA	AZ		07/29/2026	6.875	445,899		555,000
100298047	ATLANTA	GA		08/31/2026	6.999	437,905		520,000
100300914	MOREHEAD CITY	NC		09/24/2026	6.875	439,670		577,000
100298196	ROXBURY	MA		08/31/2026	8.500	447,022		558,000
100297155	MOUNTLAKE TERRACE	WA		08/20/2026	6.999	443,653		545,000
100296743	NAPLES	FL		08/14/2026	6.750	436,749		509,000
100302340	GATESVILLE	TX		09/30/2026	6.500	438,731		760,000
100292549	PALMER	MA		07/29/2026	7.250	438,610		482,000
100297130	MORENO VALLEY	CA		08/20/2026	7.625	451,846		540,000
100293352	SAINT SIMONS ISLAND	GA		07/31/2026	7.374	441,479		480,000
100292710	S-GRAVENHAGE	NLD		07/29/2026	5.600	545,494		956,792
100302144	OAKDALE	CA		09/29/2026	6.875	433,474		576,000
100298379	CARY	NC		08/31/2026	5.875	418,523		540,000
100293148	CORAOPOLIS	PA		07/31/2026	6.500	437,162		617,000
100300234	MANSFIELD	MA		09/23/2026	5.990	426,575		620,000
100289488	POMONA	CA		07/31/2026	6.875	445,200		540,000
100301253	BEECH MOUNTAIN	NC		09/24/2026	6.750	439,087		575,000
100301143	LIVERMORE	CO		09/24/2026	6.250	431,375		575,000
100299612	MESA	AZ		09/15/2026	6.875	443,411		575,000
100299740	NEW HAVEN	CT		09/17/2026	7.375	452,558		550,000
100296971	PHOENIX	AZ		08/17/2026	6.625	436,930		575,000
100299625	JOHNSON LAKE	NE		09/15/2026	6.990	444,672		580,000
100299706	BRISTOL	RI		09/17/2026	7.750	452,171		610,000
100301791	QUEEN CREEK	AZ		09/25/2026	6.875	436,351		590,000
100290849	BARNEGAT	NJ		07/29/2026	7.125	448,810		580,000
100292497	SOLEDAD	CA		07/29/2026	7.125	451,731		625,000
100301995	MARTINEZ	CA		09/29/2026	6.625	441,593		707,000
100289640	POST FALLS	ID		07/09/2026	6.490	434,916		580,000
100300919	SALT LAKE CITY	UT		09/24/2026	7.375	446,338		635,000
100293226	PAWLEYS ISLAND	SC		07/31/2026	6.499	435,746		573,000
100289657	SOUTHPORT	NC		07/09/2026	7.075	447,587		730,000
100296624	DENVER	CO		08/12/2026	6.625	434,877		831,000
100299367	SYLVANIA	OH		09/15/2026	6.875	433,777		590,000
100299809	LINCOLN	NH		09/17/2026	6.750	438,011		540,000
100298142	TROPHY CLUB	TX		08/31/2026	7.125	437,676		530,000
100290038	FRANKLIN	MA		07/17/2026	6.750	435,075		552,000
100292500	TOMS RIVER	NJ		07/29/2026	6.875	441,996		535,000
100299621	DARLINGTON	SC		09/15/2026	7.375	445,983		535,000
100299643	EXETER	NH		09/15/2026	6.750	435,400		595,000
100296670	DOVER	NH		08/12/2026	6.990	436,478		570,000
100299380	FRISCO	CO		09/15/2026	6.000	420,064		575,000
100299325	LEWES	DE		09/15/2026	7.375	438,188		480,000
100300058	HOLLISTER	CA		09/18/2026	6.875	436,247		570,000
100299364	BURNSVILLE	NC		09/15/2026	6.499	429,732		632,000
100298893	DENVER	CO		09/11/2026	7.125	445,783		620,000
100298298	FRAMINGHAM	MA		08/31/2026	6.500	430,116		570,000
100301730	BRONX	NY		09/25/2026	6.750	424,363		750,000
100298678	NEW BUFFALO	MI		09/10/2026	7.115	438,746		570,000
100293190	AUBURN	CA		07/31/2026	6.375	432,742		585,000
100298725	MIDLOTHIAN	TX		09/10/2026	6.450	424,948		550,000
100298991	SCOTTSDALE	AZ		09/15/2026	3.500	344,451		790,000
100298160	CHERRY LOG	GA		08/31/2026	7.375	437,731		569,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100299840	SILVERTHORNE	CO		09/17/2026	6.625	437,915		880,000
100290909	FOUNTAIN VALLEY	CA		07/30/2026	8.375	453,350		1,500,000
100302130	PAGOSA SPRINGS	CO		09/29/2026	6.375	425,839		710,000
100297043	WORCESTER	MA		08/17/2026	6.750	436,380		573,000
100297280	SAN BERNARDINO	CA		08/21/2026	7.375	446,879		533,000
100299565	DAMMERON VALLEY	UT		09/15/2026	7.375	444,231		537,000
100301782	HOUSTON	TX		09/25/2026	6.750	429,116		570,000
100293174	RESEDA	CA		07/31/2026	6.625	434,579		620,000
100299121	ALTADENA	CA		09/15/2026	4.125	366,016		825,000
100300271	BOUNTIFUL	UT		09/24/2026	6.875	432,792		645,000
100297107	CAPE CORAL	FL		08/20/2026	7.400	441,167		533,000
100292850	OLYMPIA	WA		07/31/2026	6.999	436,156		550,000
100298648	OAKLAND	NJ		09/10/2026	6.875	434,446		626,000
100300064	ALHAMBRA	CA		09/18/2026	6.875	438,392		1,240,000
100300037	ALBURTIS	PA		09/18/2026	6.999	441,489		685,000
100296827	ORLANDO	FL		08/17/2026	7.250	437,869		525,000
100299520	JACKSONVILLE	OR		09/15/2026	7.625	443,974		595,000
100301656	MIAMI	FL		09/25/2026	7.375	440,748		500,000
100296993	CHATTANOOGA	TN		08/17/2026	7.375	440,970		504,000
3500144237	MIAMI	FL		07/27/2026	7.510	848,975		5,800,000
100302278	SEATTLE	WA		09/30/2026	7.125	439,947		743,000
100290069	SOMERS POINT	NJ		07/17/2026	6.750	430,592		544,826
100301792	HOMOSASSA	FL		09/25/2026	6.750	427,356		500,000
100297864	BULLHEAD CITY	AZ		08/27/2026	6.990	436,238		499,000
100298225	STAR VALLEY RANCH	WY		08/31/2026	6.625	429,098		531,000
100298703	BROOKLINE	MA		09/10/2026	6.750	430,692		565,000
100299963	MURPHYS	CA		09/17/2026	6.875	444,848		530,000
100301408	TIKI ISLAND	TX		09/24/2026	7.375	438,976		606,000
100297965	THOUSAND PALMS	CA		08/28/2026	7.875	445,200		530,000
100296727	BLUFFTON	SC		08/14/2026	7.499	444,870		540,000
100302348	DACULA	GA		09/30/2026	6.875	428,203		490,000
100301062	PUYALLUP	WA		09/24/2026	7.250	436,751		564,000
100290593	HEBER CITY	UT		07/24/2026	6.750	434,892		568,000
100296709	MODESTO	CA		08/14/2026	6.875	443,082		529,000
100290734	DENVER	CO		07/29/2026	6.375	427,144		565,000
100297271	CONROE	TX		08/21/2026	6.875	438,634		830,000
100296914	THEODOSIA	MO		08/17/2026	7.250	433,650		491,200
100299833	PEORIA	AZ		09/17/2026	6.875	432,154		534,000
100290758	CELEBRATION	FL		07/29/2026	6.625	433,023		695,000
100288572	PITTSBURG	CA		07/10/2026	7.500	439,906		601,000
3340133435	WEYMOUTH	MA		07/21/2026	10.172	526,680		950,000
100299459	LEXINGTON	SC		09/15/2026	6.990	434,192		563,000
100298659	DESTIN	FL		09/10/2026	7.115	433,941		495,000
3420001365	MILLBURN TWP	NJ		09/24/2026	9.000	1,122,000		3,571,200
3340134666	NORTHFIELD	IL		08/25/2026	10.395	525,726		1,875,000
100292897	CITRUS HEIGHTS	CA		07/31/2026	7.250	432,260		495,000
100288604	CELINA	TX		07/10/2026	6.875	419,853		530,000
3340132698	WEST PALM BEACH	FL		08/11/2026	8.910	525,129		6,400,000
100300969	CHICAGO	IL		09/24/2026	6.999	427,814		570,000
100290412	HEMET	CA		07/24/2026	7.625	435,358		526,000
100301412	SCOTTSDALE	AZ		09/24/2026	7.375	433,845		565,000
100298099	JACKSONVILLE	FL		08/31/2026	7.625	428,449		560,000
100297423	AZLE	TX		08/24/2026	7.250	433,318		538,000
100299449	NEW PORT RICHEY	FL		09/15/2026	6.875	432,597		560,000
100301027	OAK ISLAND	NC		09/24/2026	7.125	432,784		529,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100300899	MUNDS PARK	AZ		09/24/2026	6.875	427,217		575,000
100290264	CHICAGO	IL		07/23/2026	7.200	427,873		525,000
100301424	ANGOLA	IN		09/24/2026	7.500	438,270		560,000
100289555	CONCORD	CA		07/08/2026	7.250	434,833		715,000
100297146	PHOENIX	AZ		08/20/2026	6.999	430,612		525,000
100296573	NEVADA CITY	CA		08/12/2026	6.875	430,432		545,000
100289346	LOS ANGELES	CA		07/01/2026	6.750	433,230		705,000
100292559	DRIFTWOOD	TX		07/29/2026	6.750	435,456		560,000
100301799	MORGANTOWN	WV		09/25/2026	6.750	422,749		530,000
100302113	FOLSOM	CA		09/29/2026	6.625	425,433		600,000
100293155	SCOTTSDALE	AZ		07/31/2026	6.125	420,598		600,000
100296837	WILMINGTON	DE		08/17/2026	5.990	410,902		600,000
100297819	NOVATO	CA		08/27/2026	7.000	450,874		725,000
100290556	TAMPA	FL		07/24/2026	6.625	429,199		530,000
100290874	SACRAMENTO	CA		07/29/2026	6.625	429,660		575,000
100290122	FRISCO	TX		07/20/2026	6.999	432,513		535,000
100299547	BEAUFORT	SC		09/15/2026	7.625	437,717		470,000
100301541	PURLEAR	NC		09/25/2026	7.000	432,264		700,000
100301815	BIG BEAR LAKE	CA		09/25/2026	6.990	427,193		535,000
100297137	OVERLAND PARK	KS		08/20/2026	6.625	422,153		525,000
100290358	WILLOW SPRING	NC		07/29/2026	6.625	449,070		700,000
100299837	WAREHAM	MA		09/17/2026	6.875	432,208		560,000
100301575	SPRING	TX		09/25/2026	7.250	434,903		562,000
100299116	PLACENTIA	CA		09/15/2026	3.500	356,382		1,135,000
100289949	INDIO	CA		07/17/2026	7.499	438,175		465,000
100299897	CAPE CORAL	FL		09/17/2026	6.500	428,448		720,000
100299959	SARASOTA	FL		09/17/2026	7.500	438,574		525,000
100292555	ST. PETERSBURG	FL		07/29/2026	7.375	427,540		470,000
100293106	NOKOMIS	FL		07/31/2026	4.990	388,666		475,000
100290625	SAINT CLOUD	FL		07/29/2026	6.750	423,058		522,000
100288603	HENDERSON	NV		07/10/2026	7.250	433,528		523,000
100302068	S-GRAVENHAGE	NLD		09/28/2026	5.750	522,834		753,473
100301372	LONGVILLE	MN		09/24/2026	7.250	433,356		525,000
100299019	PORTLAND	OR		09/15/2026	4.375	343,438		785,000
100296896	GARWOOD	NJ		08/17/2026	6.500	419,667		610,000
100296813	WATERBURY	VT		08/17/2026	7.250	427,667		540,000
100302178	BRICK	NJ		09/29/2026	6.750	418,343		555,000
100297371	FORT LAUDERDALE	FL		08/24/2026	6.990	429,622		620,000
100289728	TAYLORSVILLE	KY		07/10/2026	6.375	417,453		526,000
100297128	SEATTLE	WA		08/20/2026	6.999	426,374		520,000
100290743	TEMPE	AZ		07/29/2026	6.750	424,403		560,000
100300003	HAMPTON	VA		09/18/2026	7.250	432,467		540,000
100289562	SANTA CLARITA	CA		07/08/2026	7.250	431,672		525,000
100290117	MIAMI	FL		07/20/2026	6.999	428,753		525,000
100289670	MERIDIAN	ID		07/09/2026	6.575	418,779		525,000
100289514	FRESNO	CA		07/31/2026	6.875	427,986		519,000
100292982	SALT LAKE CITY	UT		07/31/2026	7.000	428,685		519,000
100301387	LITTLETON	CO		09/24/2026	7.250	428,523		640,000
100299695	SOUTHAMPTON	MA		09/17/2026	7.500	430,674		533,000
100297961	LOS ANGELES	CA		08/28/2026	6.625	426,099		900,000
100297180	OXNARD	CA		08/21/2026	6.999	432,755		660,000
100290176	PUEBLO WEST	CO		07/20/2026	6.999	428,418		520,000
100289913	SANIBEL	FL		07/17/2026	7.499	435,750		735,000
100296311	GLENDALE	CA		08/06/2026	6.500	418,331		1,600,000
100293365	CARY	NC		07/31/2026	7.625	429,663		490,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100297104	HOLLYWOOD	FL		08/20/2026	7.412	429,618		480,000
100300045	LOS BANOS	CA		09/18/2026	7.499	432,447		461,000
100298186	LAS VEGAS	NV		08/31/2026	6.875	419,760		552,000
3500143865	FORT LAUDERDALE	FL		07/27/2026	7.303	826,500		6,400,000
100290104	GULF SHORES	AL		07/20/2026	7.125	423,468		520,000
100297835	LAS VEGAS	NV		08/27/2026	6.625	422,334		591,000
100298881	FORT WORTH	TX		09/11/2026	8.125	433,462		465,500
100289974	WOODLAND HILLS AREA, CITY OF L	CA		07/17/2026	7.375	425,662		590,000
100292856	AURORA	CO		07/31/2026	7.375	426,428		550,000
100299552	BELGRADE	MT		09/15/2026	7.000	425,411		550,000
100298305	SEMINOLE	FL		08/31/2026	6.250	411,029		560,000
100300970	WAPPINGERS FALLS	NY		09/24/2026	6.875	421,130		580,000
100297055	FORT WORTH	TX		08/17/2026	6.250	414,297		550,000
100298484	PROVO	UT		09/04/2026	6.750	417,639		550,000
100297990	SOUTH LAKE TAHOE	CA		08/31/2026	7.625	430,615		560,000
100296714	DENVER	CO		08/14/2026	6.499	416,129		550,000
100297088	KAILUA-KONA	HI		08/20/2026	7.435	428,473		495,000
100298741	BIG BEAR CITY	CA		09/10/2026	6.950	423,131		589,000
100289683	FLORENCE	OR		07/09/2026	6.625	422,953		780,000
100301254	MESA	AZ		09/24/2026	6.750	420,658		560,000
100290006	HOFFMAN EST	IL		07/17/2026	6.750	423,347		552,000
100301212	WORCESTER	MA		09/24/2026	6.625	416,779		566,000
100293207	LAKEWAY	TX		07/31/2026	6.375	417,928		550,000
100293101	SOMERSET	NJ		07/31/2026	6.625	418,837		550,000
100301201	GRAVOIS MILLS	MO		09/24/2026	6.500	416,112		550,000
100298699	NAPLES	FL		09/10/2026	6.990	422,871		515,000
100296496	HOLLYWOOD	FL		08/10/2026	6.875	417,416		485,000
100289364	CALDWELL	ID		07/01/2026	7.625	430,328		458,000
100298328	MARSHFIELD	MA		08/31/2026	6.875	422,838		525,000
100290595	CAROLINA BEACH	NC		07/24/2026	6.625	419,341		552,000
100302100	FRONT ROYAL	VA		09/29/2026	7.250	423,303		550,000
100293278	BOZEMAN	MT		07/31/2026	7.250	428,783		515,000
100290393	LONGVIEW	TX		07/24/2026	6.875	420,455		525,000
100301553	TOMBALL	TX		09/25/2026	6.625	421,388		525,000
100301673	MIAMI	FL		09/25/2026	7.375	427,556		537,000
100290037	FORT MYERS	FL		07/17/2026	7.250	426,132		462,000
100296317	MIAMI	FL		08/06/2026	7.250	421,164		560,000
100290892	FRISCO	TX		07/29/2026	7.125	429,858		578,000
100290821	SARASOTA	FL		07/29/2026	7.125	422,757		550,000
100302149	NEWBERG	OR		09/29/2026	6.750	417,949		549,000
100297420	WESLEY CHAPEL	FL		08/24/2026	6.990	419,881		515,000
100289374	GILBERT	AZ		07/01/2026	6.499	424,252		515,000
100290696	DENVER	CO		07/29/2026	7.125	424,620		550,000
100290733	HARTLAND	WI		07/29/2026	6.875	424,227		560,000
100301750	BLAINE	WA		09/25/2026	7.125	421,141		515,000
100298080	SANTA FE SPRINGS	CA		08/31/2026	6.875	416,973		795,000
100298239	SAN BERNARDINO	CA		08/31/2026	7.625	416,159		600,000
100299892	BLOOMFIELD	NJ		09/17/2026	6.875	419,247		590,000
100290099	SAN TAN VALLEY	AZ		07/20/2026	7.500	425,471		520,000
100292748	MESA	AZ		07/30/2026	7.750	432,119		549,000
100299771	NAVARRE	FL		09/17/2026	7.375	429,383		552,000
100299656	SOUTH BEACH	OR		09/15/2026	6.875	421,777		515,000
100298149	JAMES CREEK	PA		08/31/2026	6.875	416,478		525,000
100290371	MIDDLETOWN	CT		07/29/2026	6.625	415,210		586,000
100302109	BLACKSTONE	MA		09/29/2026	7.250	414,252		586,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100296880	WHARTON	NJ		08/17/2026	6.750	416,537		590,000
100302247	MADEIRA BEACH	FL		09/30/2026	6.750	414,661		623,000
100289988	BELTON	TX		07/17/2026	7.875	429,975		460,000
100300299	NEWARK	NJ		09/24/2026	7.500	416,112		585,000
100298377	MILLCREEK	UT		08/31/2026	6.750	417,163		575,000
100302312	HERNANDO BEACH	FL		09/30/2026	7.490	426,817		545,000
100299598	RALEIGH	NC		09/15/2026	6.500	412,151		580,000
100300360	CENTERVILLE	TN		09/24/2026	6.490	410,916		800,000
100298076	LAS VEGAS	NV		08/31/2026	6.750	413,840		545,000
100301763	FLOWERY BRANCH	GA		09/25/2026	7.750	424,965		512,000
3510143549	MIAMI	FL		07/10/2026	7.210	1,104,250		2,000,000
100302173	BISHOP	CA		09/29/2026	6.875	416,832		600,000
100302228	TAMPA	FL		09/30/2026	7.125	421,087		545,000
100290485	ROSELLE PARK	NJ		07/24/2026	6.625	417,840		545,000
100301981	PHILOMATH	OR		09/29/2026	7.999	433,561		510,000
100302325	STUART	FL		09/30/2026	7.490	409,673		500,000
100298728	BLUFFTON	SC		09/10/2026	6.990	419,729		510,000
100299872	AUSTIN	TX		09/17/2026	7.125	426,719		572,000
100297080	ORLANDO	FL		08/20/2026	6.999	417,906		510,000
100296934	LOGANVILLE	GA		08/17/2026	6.990	414,863		525,000
100298088	DUNEDIN	FL		08/31/2026	5.990	397,285		543,000
100296680	WESTLAKE	OH		08/12/2026	6.990	418,439		510,000
100296872	STATESVILLE	NC		08/17/2026	6.374	410,049		565,000
100290585	RENO	NV		07/24/2026	6.750	418,914		545,000
100296565	NORTH CHARLESTON	SC		08/12/2026	6.875	418,640		631,000
100296601	RUIDOSO	NM		08/12/2026	6.990	412,373		466,000
100297902	S-GRAVENHAGE	NLD		08/27/2026	5.650	522,411		815,280
100301376	PORT SAINT LUCIE	FL		09/24/2026	7.250	422,447		514,000
3500144004	HALEIWA	HI		08/07/2026	7.518	812,000		1,447,000
100296974	MESA	AZ		08/17/2026	6.375	410,490		580,000
100301209	PORTLAND	OR		09/24/2026	6.625	411,650		515,000
100299471	ASHEVILLE	NC		09/15/2026	6.625	409,769		555,000
100301775	BOERNE	TX		09/25/2026	6.875	410,917		508,000
100298755	CUMBERLAND	RI		09/10/2026	7.490	421,959		455,000
100301282	GIG HARBOR	WA		09/24/2026	6.875	408,584		660,000
100301315	WALES	ME		09/24/2026	6.990	415,453		481,000
100297204	THE VILLAGES	FL		08/21/2026	6.250	408,771		540,000
100297212	LEHIGH ACRES	FL		08/21/2026	6.625	409,989		540,000
100298087	ROGERS	AR		08/31/2026	5.750	390,784		524,000
100298071	BEND	OR		08/31/2026	6.625	405,472		455,000
3340131539	HUNTINGTON STATION	NY		07/13/2026	8.910	387,090	118,800	925,000
100301705	BRYSON CITY	NC		09/25/2026	7.250	414,924		451,000
100290701	MERIDIAN	ID		07/29/2026	5.990	404,690		585,000
100298314	PEORIA	AZ		08/31/2026	7.250	418,865		505,000
100297937	IONE	CA		08/28/2026	6.999	416,800		515,000
100298735	GAYLORD	MI		09/10/2026	7.200	417,668		505,000
100293202	MAMMOTH LAKES	CA		07/31/2026	6.990	413,882		544,000
100300237	ALACHUA	FL		09/23/2026	7.375	418,355		575,000
3340131429	ENGLEWOOD	NJ		08/11/2026	9.677	426,254	78,345	1,030,000
100296479	THE VILLAGES	FL		08/10/2026	7.000	419,028		529,000
100299578	WESTMINSTER	MD		09/15/2026	7.500	418,069		485,000
100302203	STOCKTON	CA		09/30/2026	6.375	406,318		510,000
100299702	CRYSTAL BEACH	TX		09/17/2026	7.750	423,336		475,000
100290056	FRISCO	TX		07/17/2026	6.499	407,390		542,000
100290580	WINNEMUCCA	NV		07/24/2026	7.250	417,233		538,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100289625	NORWOOD	MA		07/09/2026	6.990	415,217		475,000
100298656	CHICAGO	IL		09/10/2026	6.450	403,552		603,000
100299751	MESA	AZ		09/17/2026	7.000	410,250		540,000
100301698	RENO	NV		09/25/2026	6.875	408,399		505,000
100301017	GLEN BURNIE	MD		09/24/2026	7.125	412,029		545,000
100299817	LOVELAND	CO		09/17/2026	6.875	415,325		505,000
100293354	SUGAR LAND	TX		07/31/2026	7.500	411,953		495,000
100290352	SHIRLEY	MA		07/29/2026	6.625	408,217		505,000
100302184	BERLIN	MD		09/29/2026	6.875	412,123		670,000
100301817	REDDING	CA		09/25/2026	6.375	398,136		537,000
100290851	PORT ORANGE	FL		07/29/2026	6.875	418,172		603,000
100301291	PORT ORANGE	FL		09/24/2026	6.875	411,089		535,000
100298170	OHATCHEE	AL		08/31/2026	6.490	407,977		540,000
100290722	MORRISVILLE	NC		07/29/2026	7.000	415,410		550,000
100296509	JACKSONVILLE	FL		08/11/2026	7.000	415,927		545,000
100299475	WALPOLE	MA		09/15/2026	6.875	410,083		547,000
100297914	LEHI	UT		08/28/2026	7.625	421,260		472,000
100290493	ROCKWALL	TX		07/24/2026	6.750	411,586		536,000
100297824	COMMERCE CITY	CO		08/27/2026	6.750	416,861		535,000
100301706	GREENWICH	NY		09/25/2026	6.875	404,124		535,000
100302324	PORT SAINT LUCIE	FL		09/30/2026	6.875	407,629		445,000
100290878	ALLEN	TX		07/29/2026	6.490	404,348		582,000
100300049	ALEXANDRIA	VA		09/18/2026	7.125	413,351		537,000
100300314	NAPA	CA		09/24/2026	6.875	410,040		825,000
100296432	LOS ANGELES	CA		08/07/2026	6.499	406,543		630,000
100298242	MORGANTON	GA		08/31/2026	7.250	414,741		565,000
100296684	SARASOTA	FL		08/13/2026	5.750	404,104		850,000
100292859	ROSLINDALE	MA		07/31/2026	7.375	420,000		833,000
100298720	STEAMBOAT SPRINGS	CO		09/10/2026	6.750	406,982		1,400,000
100297993	DALLAS	TX		08/31/2026	6.999	406,794		609,000
100296437	LOS ANGELES	CA		08/07/2026	7.250	418,413		580,000
100298683	DORCHESTER	MA		09/10/2026	7.500	417,112		525,000
100297929	ELK GROVE	CA		08/28/2026	6.999	412,639		519,000
100300939	LONGMONT	CO		09/24/2026	6.374	398,217		561,000
100299992	PERKASIE	PA		09/18/2026	6.750	403,889		550,000
100298713	WHITE LAKE	MI		09/10/2026	7.250	414,958		515,000
100297247	BRUSH PRAIRIE	WA		08/21/2026	7.250	420,000		510,000
100298506	GLEN ELLYN	IL		09/04/2026	6.750	397,771		530,000
100301278	MCKINNEY	TX		09/24/2026	6.875	406,606		525,000
100291628	BONITA	CA		07/30/2026	9.875	408,399		1,407,981
100291634	PORTSMOUTH	RI		07/30/2026	8.125	415,399		1,156,271
100290714	PANAMA CITY BEACH	FL		07/29/2026	7.250	415,194		575,000
100290298	CHICAGO	IL		07/23/2026	6.375	399,370		500,000
100296453	HEMET	CA		08/07/2026	8.125	419,016		500,000
100296889	MIDWAY	GA		08/17/2026	7.625	415,982		500,000
100298288	WOODBRIDGE	NJ		08/31/2026	7.490	416,626		515,000
100302302	LOS ANGELES	CA		09/30/2026	7.375	415,519		500,000
100302309	WEST DENNIS	MA		09/30/2026	7.250	411,991		624,000
100292804	SEATTLE	WA		07/30/2026	7.000	418,338		500,000
100300021	LIBERTY	MO		09/18/2026	6.875	411,325		610,000
100289833	POMPANO BEACH	FL		07/10/2026	6.500	407,079		700,000
100289985	SACRAMENTO	CA		07/17/2026	6.499	407,056		890,000
3340135046	ATLANTA	GA		09/16/2026	10.385	471,240	28,235	2,180,000
100290736	JAMAICA BEACH	TX		07/29/2026	6.875	415,318		572,500
100298623	CARSON CITY	NV		09/08/2026	6.990	413,701		500,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100300981	BLUFFTON	SC		09/24/2026	6.875	405,124		472,000
100290072	FAWNSKIN	CA		07/17/2026	7.500	417,154		500,000
100296608	OSAGE BEACH	MO		08/12/2026	7.490	419,464		535,000
100298873	BRADENTON	FL		09/11/2026	6.750	411,504		550,000
100289552	STERLING	VA		07/08/2026	6.750	412,052		655,000
100293022	KEARNY	NJ		07/31/2026	6.575	410,680		975,000
100292545	LAWRENCEVILLE	GA		07/29/2026	6.500	408,750		510,000
100296411	SAN DIEGO	CA		08/07/2026	7.875	419,160		500,000
100298304	WELCHES	OR		08/31/2026	7.375	413,770		505,000
100299310	PORT SAINT JOE	FL		09/15/2026	7.375	410,447		499,000
100299491	GORDON	TX		09/15/2026	7.250	414,054		470,000
100292756	IDAHO FALLS	ID		07/30/2026	7.490	419,690		560,000
100297849	GOLDEN	CO		08/27/2026	5.990	399,399		850,000
100297817	ALPHARETTA	GA		08/27/2026	6.875	412,432		618,000
100289940	EL PASO	TX		07/17/2026	6.875	428,206		560,000
100297985	RED BANK	NJ		08/31/2026	7.375	416,366		499,000
100296956	FREMONT	MI		08/17/2026	6.875	408,582		499,000
100293304	COLUMBUS	OH		07/31/2026	6.750	407,792		515,000
100290471	ST GEORGE	UT		07/24/2026	7.125	412,629		545,000
100297812	WILMINGTON	NC		08/27/2026	7.000	413,894		535,000
100293206	WILTON MANORS	FL		07/31/2026	6.990	412,456		532,000
100298652	ZELIENOPLE	PA		09/10/2026	6.875	405,242		570,000
100298360	GEORGETOWN	KY		08/31/2026	7.000	409,473		535,000
100290162	HENDERSON	NV		07/20/2026	6.625	405,269		520,000
100293231	LEESBURG	VA		07/31/2026	6.750	407,641		540,000
100290911	SAN DIEGO	CA		07/30/2026	6.875	414,988		2,600,000
100298094	CHARLOTTE	NC		08/31/2026	6.875	408,188		570,000
100289639	SOUTHBURY	CT		07/09/2026	6.750	412,600		627,500
100299806	SANTA ROSA	CA		09/17/2026	6.625	407,686		750,000
100301289	SUMMIT	IL		09/24/2026	6.875	406,126		530,000
100298317	MANCHESTER	NH		08/31/2026	6.490	398,332		530,000
100298723	CASWELL BEACH	NC		09/10/2026	6.875	406,520		550,000
100290834	GREAT BARRINGTON	MA		07/29/2026	6.625	406,679		532,500
100302209	WESLEY CHAPEL	FL		09/30/2026	7.125	413,568		500,000
100299404	SPRING	TX		09/15/2026	7.500	414,274		497,000
100298746	ANGOLA	IN		09/10/2026	6.875	406,214		797,000
100290364	REDONDO BEACH	CA		07/29/2026	6.500	404,004		1,700,000
100298033	LONG BEACH	CA		08/31/2026	6.750	403,410		550,000
100300888	KISSIMMEE	FL		09/24/2026	6.375	397,179		538,000
100290172	GREEN BAY	WI		07/20/2026	6.999	409,045		525,000
3510142689	MIAMI	FL		07/17/2026	7.633	1,071,260		7,800,000
100296721	SCOTTSDALE	AZ		08/14/2026	6.875	402,973		575,000
100298253	HIGHLAND VILLAGE	TX		08/31/2026	7.000	406,702		495,000
100300955	PIGEON FORGE	TN		09/24/2026	6.490	396,960		495,000
100300032	BAKERSFIELD	CA		09/18/2026	6.999	407,303		550,000
100298365	DANIEL ISLAND	SC		08/31/2026	7.125	408,558		515,000
100293351	SOUTH JORDAN	UT		07/31/2026	7.125	404,158		440,000
100296497	MIAMI	FL		08/10/2026	6.875	405,633		500,000
100293004	SACRAMENTO	CA		07/31/2026	6.625	402,851		530,000
100297143	WHITTIER	NC		08/20/2026	7.375	409,262		452,000
100297994	MORENO VALLEY	CA		08/31/2026	6.374	396,023		620,700
100301300	UNION HALL	VA		09/24/2026	6.875	406,317		565,000
100297922	VACAVILLE	CA		08/28/2026	7.875	411,987		490,000
100298016	GRAEAGLE	CA		08/31/2026	6.999	400,505		440,000
100300887	CHANDLER	AZ		09/24/2026	7.625	412,403		494,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301898	NORTHRIDGE	CA		09/25/2026	6.875	407,312		1,390,000
100292740	HERMITAGE	TN		07/30/2026	7.124	405,836		473,000
100292967	MODESTO	CA		07/31/2026	7.000	403,709		465,000
100299414	SUMMERVILLE	SC		09/15/2026	7.625	410,541		510,000
100302126	SEASIDE	OR		09/29/2026	7.125	405,618		530,000
100289354	MIAMI GARDENS	FL		07/01/2026	6.999	406,864		485,000
100298942	RIVERSIDE	CA		09/15/2026	3.125	348,834		940,000
100301498	SARASOTA	FL		09/25/2026	7.250	414,158		495,000
100301055	RANCHO CORDOVA	CA		09/24/2026	7.375	408,757		564,000
100300861	BOCA RATON	FL		09/24/2026	6.750	399,113		555,000
100296637	SPRINGFIELD	MA		08/12/2026	6.750	401,349		525,000
100293127	SPRUCE PINE	NC		07/31/2026	6.999	406,007		532,000
100297988	CARY	NC		08/31/2026	6.875	400,388		530,000
3340132855	HOLLIS	NY		09/02/2026	8.291	491,832		1,230,000
100302174	CHARLESTON	SC		09/29/2026	6.750	397,703		525,000
100293218	RIVERSIDE	CA		07/31/2026	6.990	405,901		525,000
100296646	NAPLES	FL		08/12/2026	4.820	404,812		725,000
3420001243	COLLEGE GROVE	TN		09/02/2026	8.028	1,048,620		12,480,000
100301854	GOODYEAR	AZ		09/25/2026	6.625	393,863		533,000
100301601	NASHVILLE	TN		09/25/2026	7.250	406,348		530,000
100289663	BRENTWOOD	TN		07/09/2026	7.490	410,377		500,000
100301299	CHICAGO	IL		09/24/2026	6.875	399,953		580,000
100301546	FARMINGVILLE	NY		09/25/2026	7.000	412,312		655,000
100290754	LITTLE ELM	TX		07/29/2026	6.375	397,528		577,000
3.62617E+11	TORRANCE	CA		08/12/2026	8.688	765,000	20,000	1,240,000
100302298	CHARLOTTESVILLE	VA		09/30/2026	6.500	393,996		569,000
100297853	TOMS RIVER	NJ		08/27/2026	6.750	401,094		495,000
100297419	BRISTOW	VA		08/24/2026	6.990	395,415		500,000
100301931	AURORA	CO		09/29/2026	6.875	406,300		490,000
100301352	MOTLEY	MN		09/24/2026	7.000	402,289		459,000
100298837	LOS ANGELES	CA		09/11/2026	6.875	407,378		715,000
100301726	TOMBALL	TX		09/25/2026	7.250	402,422		514,000
100289575	CHARLOTTE	NC		07/08/2026	6.375	397,340		530,000
100290309	TINTON FALLS	NJ		07/23/2026	6.325	390,779		465,000
100298646	EAGLE POINT	OR		09/10/2026	6.750	397,667		491,000
100301461	BURLINGTON	WI		09/25/2026	6.875	391,131		490,000
100290029	NORTH MYRTLE BEACH	SC		07/17/2026	7.500	405,367		510,000
100297991	PUEBLO	CO		08/31/2026	6.499	388,792		532,000
100296825	RIDGWAY	CO		08/17/2026	6.750	398,090		488,000
100297033	RIVERTON	UT		08/17/2026	6.750	399,064		521,000
3350135997	BROOKLYN	NY		09/02/2026	9.453	1,044,228	10,379	7,620,001
100298686	YACHATS	OR		09/10/2026	6.990	401,040		520,000
100290407	VANCOUVER	WA		07/24/2026	6.499	394,576		525,000
100301936	SALT LAKE CITY	UT		09/29/2026	6.999	395,916		520,000
100301181	DALLAS	TX		09/24/2026	6.490	394,470		575,000
100296620	CHICAGO	IL		08/12/2026	6.825	401,661		575,000
100300257	HOBOKEN	NJ		09/24/2026	6.490	390,234		525,000
100301925	CARSON CITY	NV		09/29/2026	6.625	389,870		520,000
100300959	ORMOND BEACH	FL		09/24/2026	6.750	396,796		530,000
100297149	COTTONWOOD HEIGHTS	UT		08/20/2026	7.374	404,965		563,000
100292983	PHOENIX	AZ		07/31/2026	6.875	402,740		640,000
100289398	PALMDALE	CA		07/01/2026	7.250	407,851		715,000
100297302	ROGERS	AR		08/24/2026	6.990	405,503		585,000
100299438	SELBYVILLE	DE		09/15/2026	7.625	409,728		579,000
100297316	HOLLYWOOD	FL		08/24/2026	6.625	400,923		702,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100297892	S-GRAVENHAGE	NLD		08/27/2026	4.020	500,862		817,179
100298649	RENO	NV		09/10/2026	7.115	401,607		525,000
100290802	BOCA RATON	FL		07/29/2026	6.990	403,477		520,000
3510145746	MIAMI	FL		08/26/2026	7.263	1,050,000		6,800,000
100299661	DAVENPORT	FL		09/15/2026	6.990	399,384		436,000
100289446	ENNIS	TX		07/01/2026	8.250	407,925		530,000
100300273	AUBURNDALE	FL		09/24/2026	7.375	391,347		435,000
100301523	FEDERAL WAY	WA		09/25/2026	6.875	401,180		555,000
100299082	MINNEAPOLIS	MN		09/15/2026	5.375	363,577		838,000
100290261	HUNTSVILLE	TX		07/23/2026	6.625	393,288		488,000
100300347	REDLANDS	CA		09/24/2026	7.250	396,808		485,000
100298062	LAVEEN	AZ		08/31/2026	7.250	395,832		488,000
100299688	LAS VEGAS	NV		09/17/2026	6.625	391,749		485,000
100293234	DENVER	CO		07/31/2026	6.750	398,369		521,000
100301589	LAS VEGAS	NV		09/25/2026	7.250	406,260		485,000
100296427	COEUR D ALENE	ID		08/07/2026	6.875	404,896		485,000
100301369	CHICAGO	IL		09/24/2026	7.125	399,736		593,000
100290658	LAS VEGAS	NV		07/29/2026	7.375	403,455		485,000
100302105	BAKERSFIELD	CA		09/29/2026	6.250	381,622		521,000
100298244	PROVO	UT		08/31/2026	6.625	391,872		520,000
100290448	HOUSTON	TX		07/24/2026	6.750	395,259		572,000
100290093	SUNRISE	FL		07/20/2026	7.625	405,019		485,000
100296308	SOUTHINGTON	CT		08/06/2026	7.625	406,808		490,000
100297092	TAMPA	FL		08/20/2026	6.500	386,515		585,000
100302095	LEANDER	TX		09/29/2026	7.250	400,823		528,000
100298455	BUCKEYE	AZ		09/04/2026	7.999	406,341		430,000
100301974	BURLINGTON	WA		09/29/2026	6.999	399,806		455,000
100296445	ROUND ROCK	TX		08/07/2026	7.250	405,384		485,000
100301826	MINERAL BLUFF	GA		09/25/2026	7.250	396,291		520,000
100296325	TOLLESON	AZ		08/06/2026	8.500	405,856		430,000
100301206	APACHE JUNCTION	AZ		09/24/2026	6.624	391,205		530,000
100298128	FAIRHOPE	AL		08/31/2026	6.875	395,858		525,000
100301084	WATERTOWN	MA		09/24/2026	6.750	392,085		535,000
100290318	PLANTSVILLE	CT		07/29/2026	6.875	390,872		455,000
100290062	LANSING	NC		07/17/2026	6.374	389,169		535,000
100298763	COLORADO SPRINGS	CO		09/11/2026	7.000	397,616		485,000
100302108	MILILANI	HI		09/29/2026	6.990	393,949		515,000
100300246	FRESNO	CA		09/23/2026	6.750	397,971		485,000
100290601	SHOW LOW	AZ		07/24/2026	6.500	389,187		515,000
100290058	SEMINOLE	FL		07/17/2026	6.625	392,967		546,000
100297360	FLOSSMOOR	IL		08/24/2026	7.250	401,528		595,000
100298340	RICHARDSON	TX		08/31/2026	6.625	389,703		560,000
100289856	ALBUQUERQUE	NM		07/10/2026	6.375	390,017		525,000
3700007249	BRONX	NY		09/10/2026	8.465	641,672		2,850,000
100299601	HARTFORD	CT		09/15/2026	6.250	384,878		585,000
100301114	WEEKI WACHEE	FL		09/24/2026	6.500	389,985		492,000
100290452	SPRINGFIELD	MA		07/24/2026	6.625	393,107		550,000
100296428	EVERETT	MA		08/07/2026	6.499	388,765		1,070,000
100298347	LAS VEGAS	NV		08/31/2026	5.875	374,996		518,000
100302279	TRUMBULL	CT		09/30/2026	6.500	387,011		550,000
100290444	FRESNO	CA		07/24/2026	6.250	387,048		563,000
100301257	MANCHESTER	NH		09/24/2026	6.750	391,174		557,000
100292700	LEIDEN	NLD		07/29/2026	5.400	485,392		867,680
100297162	BUCKEYE	AZ		08/20/2026	7.625	397,832		437,000
100301761	DAVIS	CA		09/25/2026	6.990	391,596		515,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100298324	DARRINGTON	WA		08/31/2026	6.500	385,816		530,000
100299357	NEW SMYRNA BEACH	FL		09/15/2026	7.250	396,422		480,000
100293332	ZEPHYRHILLS	FL		07/31/2026	7.500	400,072		495,000
100302317	WASHINGTON	UT		09/30/2026	6.990	392,213		480,000
100301740	FRESNO	CA		09/25/2026	7.125	393,773		529,000
100289422	FRANKLIN	NC		07/01/2026	7.250	397,030		480,000
100289885	WILMINGTON	NC		07/16/2026	6.750	395,447		635,000
100290441	SHREWSBURY	MA		07/24/2026	6.375	388,100		570,000
100301416	ROCHESTER	NY		09/24/2026	7.375	399,228		523,000
100300876	CLE ELUM	WA		09/24/2026	7.250	396,845		479,000
100290699	ISELIN	NJ		07/29/2026	6.875	397,920		650,000
100290327	NAPLES	FL		07/29/2026	6.875	393,718		570,000
100296409	LAUREL	MD		08/07/2026	6.250	388,588		515,000
100289966	LOXAHATCHEE	FL		07/17/2026	6.750	394,255		479,000
100301241	CINCINNATI	OH		09/24/2026	6.750	389,191		512,000
100300946	ROARING RIVER	NC		09/24/2026	6.123	375,642		511,000
100301963	DEKALB	IL		09/29/2026	7.875	399,494		450,000
100298012	SAVANNAH	GA		08/31/2026	6.499	383,078		515,000
100290609	RANCHO CORDOVA	CA		07/24/2026	6.999	396,103		520,000
100301423	REEDVILLE	VA		09/24/2026	7.500	395,503		425,000
100296860	SOUTH LAKE TAHOE	CA		08/17/2026	6.625	388,887		510,000
100298496	DESOTO	TX		09/04/2026	6.875	387,386		510,000
100296591	EAGAN	MN		08/12/2026	6.950	392,330		510,000
100301463	LOMITA	CA		09/25/2026	6.625	390,656		977,000
100293246	OAK ISLAND	NC		07/31/2026	6.875	392,878		530,000
100301329	BOYNTON BEACH	FL		09/24/2026	6.999	392,775		490,000
100301709	LAFAYETTE	CO		09/25/2026	6.750	384,893		515,000
100293247	SEVIERVILLE	TN		07/31/2026	6.375	387,438		510,000
100296999	JENKINSVILLE	SC		08/17/2026	6.375	385,208		510,000
100299592	IRVINGTON	VA		09/15/2026	7.490	399,998		490,000
100299885	PORTLAND	OR		09/17/2026	6.750	392,510		517,000
100290142	DADEVILLE	AL		07/20/2026	7.500	392,458		430,000
100293195	OLATHE	KS		07/31/2026	6.750	390,493		510,000
100301054	TUCSON	AZ		09/24/2026	6.750	387,583		480,000
100299724	TEANECK	NJ		09/17/2026	7.000	388,741		550,000
100298020	MIAMI	FL		08/31/2026	6.750	385,265		508,000
3340109993	ORLANDO	FL		08/25/2026	11.504	476,180		3,300,000
100289632	PORTLAND	OR		07/09/2026	6.575	390,291		615,000
100289682	HOLLYWOOD	FL		07/09/2026	6.875	393,517		560,000
100290735	LINCOLN	CA		07/29/2026	5.875	376,146		580,000
100299790	SUMMERFIELD	FL		09/17/2026	6.625	388,111		555,000
100301568	CHESTERFIELD	VA		09/25/2026	7.500	399,254		480,000
100299964	PINOLE	CA		09/17/2026	6.625	390,072		820,000
100301962	OCEANSIDE	CA		09/29/2026	7.125	395,117		507,000
100300933	SHOW LOW	AZ		09/24/2026	7.500	390,395		487,000
100296614	RIO RANCHO	NM		08/12/2026	6.825	391,096		755,000
100296673	PORTLAND	OR		08/12/2026	6.825	387,562		585,000
100299340	MENASHA	WI		09/15/2026	6.625	384,378		570,000
100302283	INDIO	CA		09/30/2026	6.875	387,495		805,000
100298687	COLORADO SPRINGS	CO		09/10/2026	7.075	391,870		490,000
100300818	EL CAJON	CA		09/24/2026	6.875	384,815		530,000
100300891	BRICK	NJ		09/24/2026	6.750	383,290		540,000
100301688	KELSEYVILLE	CA		09/25/2026	6.125	371,018		510,000
100290025	COLLEGE PARK	MD		07/17/2026	7.490	396,913		474,988
100298742	HENDERSON	NV		09/10/2026	7.115	392,900		507,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100299498	BORREGO SPRINGS	CA		09/15/2026	6.499	382,408		620,000
100301180	PORTLAND	OR		09/24/2026	6.490	382,600		580,000
3340130267	BROOKLYN	NY		07/21/2026	8.663	441,936	32,393	1,020,000
100296398	BIG PINE KEY	FL		08/07/2026	7.375	393,823		486,700
100298130	DELRAY BEACH	FL		08/31/2026	6.990	383,308		490,000
100299881	SEATTLE	WA		09/17/2026	7.125	394,149		475,000
100290121	PORT SAINT LUCIE	FL		07/20/2026	6.625	383,098		485,000
100290033	SEVIERVILLE	TN		07/17/2026	6.990	393,139		515,000
100299836	INTERVALE	NH		09/17/2026	6.875	388,346		479,000
100300883	FORT COLLINS	CO		09/24/2026	6.875	387,300		510,000
100296494	TAMPA	FL		08/10/2026	6.875	392,312		557,000
100296583	HANOVER	PA		08/12/2026	6.950	387,067		421,000
100296939	LOVELAND	CO		08/17/2026	6.990	385,865		505,000
100289583	BIRCHWOOD	WI		07/09/2026	6.875	390,832		510,000
100297870	UNITED KINGDOM	GBR		08/27/2026	6.740	484,647		768,843
100300007	DESERT HOT SPRINGS	CA		09/18/2026	7.499	388,553		504,000
100298672	SCOTTSDALE	AZ		09/10/2026	7.375	390,781		420,000
100297070	CHARLOTTE	NC		08/17/2026	7.875	397,793		450,000
100297083	VAN NUYS	CA		08/20/2026	7.625	388,499		420,000
100297171	POMPANO BEACH	FL		08/20/2026	7.625	393,524		420,000
100301717	SAINT AUGUSTINE	FL		09/25/2026	6.990	384,920		475,000
100289647	PLACERVILLE	CA		07/09/2026	6.625	385,258		540,000
100298202	RIVERTON	UT		08/31/2026	6.750	386,030		512,000
100301269	ROSEVILLE	CA		09/24/2026	6.750	383,959		613,000
100299839	MILTON	DE		09/17/2026	6.750	387,438		980,000
100289906	GLENDALE	AZ		07/16/2026	7.500	393,855		471,000
100290177	VAIL	AZ		07/20/2026	6.499	379,463		450,000
100299469	SPOKANE	WA		09/15/2026	6.750	385,322		471,000
100301204	PORTLAND	OR		09/24/2026	6.499	367,833		460,000
100298731	DIAMOND BAR	CA		09/10/2026	6.990	387,353		470,000
100292860	BOWIE	MD		07/31/2026	6.625	380,942		480,000
100298354	LANCASTER	CA		08/31/2026	7.625	390,332		475,000
100297006	LELAND	NC		08/17/2026	7.490	393,162		470,000
100290102	SAN PABLO	CA		07/20/2026	7.358	390,681		470,000
100297218	PASSAIC	NJ		08/21/2026	6.875	382,601		577,000
100300872	CEDAR BLUFF	AL		09/24/2026	6.990	384,560		515,000
100296909	GILBERT	AZ		08/17/2026	6.750	382,278		531,000
100301911	SACRAMENTO	CA		09/25/2026	6.750	382,977		595,000
100298010	BOWIE	MD		08/31/2026	6.999	379,919		500,000
100290570	HELENA	MT		07/24/2026	7.125	390,728		470,000
100299974	CHELMSFORD	MA		09/17/2026	6.625	384,645		615,000
100302170	NEWARK	DE		09/29/2026	6.990	383,195		500,000
100297317	MISSION VIEJO	CA		08/24/2026	6.750	387,191		695,000
100299546	MILLSBORO	DE		09/15/2026	6.625	380,858		505,000
100293203	SEVIERVILLE	TN		07/31/2026	6.500	381,007		510,000
100298152	HARDEEVILLE	SC		08/31/2026	6.500	380,268		500,000
100301788	COROLLA	NC		09/25/2026	7.500	384,405		430,000
100290478	YAKIMA	WA		07/24/2026	5.873	368,074		500,000
100289606	BAKER CITY	OR		07/09/2026	6.875	384,317		469,000
100290600	ANNAPOLIS	MD		07/24/2026	6.990	385,198		500,000
100301558	KEY WEST	FL		09/25/2026	6.875	385,131		500,000
100293094	MUSKEGO	WI		07/31/2026	6.625	381,263		500,000
100293047	EAST HANOVER	NJ		07/31/2026	6.990	386,372		550,000
100292952	MARIETTA	GA		07/31/2026	6.625	379,934		500,000
100289401	ARVADA	CO		07/01/2026	6.250	377,869		740,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100298394	GARDEN CITY	UT		08/31/2026	7.500	386,803		440,000
100301479	GRAFTON	VT		09/25/2026	7.500	385,014		570,000
100302167	RENO	NV		09/29/2026	6.990	384,513		549,000
100301820	SAN DIEGO	CA		09/25/2026	6.750	376,629		499,000
100298757	RICHMOND	MN		09/10/2026	7.075	385,021		415,000
100296696	BARTLETT	TN		08/14/2026	7.250	385,677		420,000
100289581	PHOENIX	AZ		07/09/2026	6.950	384,472		473,000
100297096	GORDON	TX		08/20/2026	7.625	389,261		420,000
100299865	BRIGHTON	MA		09/17/2026	7.375	391,848		500,000
100298743	COLORADO SPRINGS	CO		09/10/2026	6.625	377,241		473,000
100293318	CONWAY	SC		07/31/2026	7.125	388,292		467,000
100290345	LONG BEACH	CA		07/29/2026	6.875	386,848		1,140,000
100292042	SONOMA	CA		07/30/2026	7.325	388,354		2,605,000
100291668	FOLSOM	CA		07/30/2026	7.500	390,839		665,991
100299685	PENSACOLA	FL		09/17/2026	7.750	391,132		418,000
100298093	LOUISVILLE	KY		08/31/2026	6.499	371,686		520,000
100293239	HOUSTON	TX		07/31/2026	6.750	391,636		520,000
100293089	LONGS	SC		07/31/2026	7.625	382,496		418,000
100297213	POINCIANA	FL		08/21/2026	6.499	372,476		500,000
100299377	PHOENIX	AZ		09/15/2026	7.375	384,318		465,000
100292525	OOLTEWAH	TN		07/29/2026	7.625	381,002		485,000
100299338	MERRITT ISLAND	FL		09/15/2026	7.375	384,079		465,000
100297259	SAN DIEGO	CA		08/21/2026	7.375	388,991		466,000
100296704	MONROE	CT		08/14/2026	6.625	380,477		475,000
100299373	PRIEST RIVER	ID		09/15/2026	6.999	380,767		565,000
100299954	LAKE WORTH	FL		09/17/2026	6.875	382,943		535,000
100297082	STOCKTON	CA		08/20/2026	7.599	388,852		465,000
100297079	COCOA BEACH	FL		08/20/2026	7.500	385,589		465,000
100298096	MARIETTA	GA		08/31/2026	6.124	365,192		500,000
100300267	VICTORVILLE	CA		09/24/2026	7.375	376,706		515,000
100293265	GERMANTOWN	MD		07/31/2026	6.499	376,260		495,000
100300973	PALM SPRINGS	CA		09/24/2026	6.875	377,812		495,000
100298040	TUCSON	AZ		08/31/2026	6.625	375,847		495,000
100290574	STATE COLLEGE	PA		07/24/2026	6.500	379,151		465,000
3340133485	THE BRONX	NY		08/11/2026	9.653	464,033		950,000
100290139	WEST LAFAYETTE	IN		07/20/2026	7.125	384,215		470,000
100298367	KEANSBURG	NJ		08/31/2026	6.990	379,363		530,000
100289630	GLENDALE	AZ		07/09/2026	6.240	363,767		466,000
100297044	LAS VEGAS	NV		08/17/2026	6.625	378,330		500,000
100293219	TROUTDALE	OR		07/31/2026	6.615	377,699		520,000
100289519	CHARLESTON	SC		07/31/2026	6.500	376,237		495,000
100299359	ROSEVILLE	CA		09/15/2026	6.374	371,986		498,000
100296868	LAS VEGAS	NV		08/17/2026	6.625	374,259		521,000
100298159	ANCHORAGE	AK		08/31/2026	7.000	382,520		530,000
100293150	BRASELTON	GA		07/31/2026	6.499	376,633		534,000
100290361	WOODBRIDGE	VA		07/29/2026	6.750	379,257		495,000
100301577	MIRAMAR	FL		09/25/2026	7.500	397,356		471,000
100302075	HOOFDDORP	NLD		09/28/2026	5.750	464,868		628,425
100289996	EAGLE	ID		07/17/2026	6.875	380,692		496,000
100292691	AMSTELVEEN	NLD		07/29/2026	4.275	467,934		752,978
100298868	SOUTH BLOOMFIELD	OH		09/11/2026	7.125	379,731		495,000
100300253	SACRAMENTO	CA		09/24/2026	6.875	379,139		775,000
100292668	S-GRAVENHAGE	NLD		07/29/2026	5.250	467,648		732,922
100290303	EAST WINDSOR	NJ		07/23/2026	7.200	378,293		490,000
100292528	AWENDAW	SC		07/29/2026	6.250	380,027		1,475,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100290271	RAVENNA	OH		07/23/2026	6.875	376,369		466,000
3500147047	NORTH MIAMI	FL		09/21/2026	7.600	739,500		1,520,000
100298144	BRADENTON	FL		08/31/2026	6.875	377,513		570,000
100299000	NORTH BERGEN	NJ		09/15/2026	3.250	327,012		900,000
100298227	INDIAN TRAIL	NC		08/31/2026	6.250	368,798		470,000
100289652	PHILLIPSBURG	NJ		07/09/2026	7.375	390,692		570,000
100298727	CARY	NC		09/10/2026	6.575	371,578		461,900
100298886	CALABASAS	CA		09/11/2026	6.750	381,013		673,000
100300877	WILDWOOD	NJ		09/24/2026	7.375	378,623		425,000
100290097	TERRYVILLE	CT		07/20/2026	6.625	372,094		475,000
100296811	GRAND PRAIRIE	TX		09/11/2026	7.000	378,581		492,000
100301316	ORANGE BEACH	AL		09/24/2026	6.990	379,121		413,000
100298754	MCALLEN	TX		09/10/2026	6.990	379,573		522,000
100298688	CHARLESTON	SC		09/10/2026	6.750	371,005		492,000
100296842	LEAVENWORTH	WA		08/17/2026	6.625	373,578		460,000
100301108	PINEHURST	NC		09/24/2026	7.375	382,593		460,000
100301127	BRENTWOOD	NH		09/24/2026	7.500	379,827		460,000
100300033	DECATUR	TX		09/18/2026	7.250	386,316		461,000
3340132934	ROCKVILLE CENTRE	NY		09/16/2026	9.801	459,796		940,000
100289431	KNOXVILLE	TN		07/01/2026	8.375	386,400		483,000
100297363	MONTGOMERY	TX		08/24/2026	6.990	383,144		460,000
100289546	OCEAN CITY	MD		07/08/2026	6.875	377,659		465,000
100288588	SURPRISE	AZ		07/10/2026	6.875	377,359		463,000
100301123	RICHMOND	VA		09/24/2026	6.875	377,875		496,000
100298172	SEVIERVILLE	TN		08/31/2026	6.500	369,728		525,000
100301976	LEXINGTON PARK	MD		09/29/2026	6.375	364,768		525,000
100301243	MOTLEY	MN		09/24/2026	6.750	373,688		528,000
100302226	KISSIMMEE	FL		09/30/2026	8.375	385,875		526,000
100297054	NEW SMYRNA BEACH	FL		08/17/2026	6.375	370,907		525,000
100296429	BENTONVILLE	AR		08/07/2026	6.499	372,126		490,000
100292512	FRESNO	CA		07/29/2026	6.875	382,610		460,000
100288559	GREENVILLE	SC		07/16/2026	7.375	380,440		490,000
100301235	HELEN	GA		09/24/2026	6.750	373,435		506,000
100293243	COMSTOCK	WI		07/31/2026	6.625	375,617		492,000
100293228	HOLLISTER	CA		07/31/2026	6.500	373,619		550,000
100296430	GLEN ROCK	PA		08/07/2026	6.375	368,952		525,000
100290501	RALEIGH	NC		07/24/2026	6.374	372,254		559,000
100298701	BLACKWOOD	NJ		09/10/2026	6.750	371,182		459,000
100301533	SEQUIM	WA		09/25/2026	7.125	382,045		525,000
100290561	BIG BEAR CITY	CA		07/24/2026	6.750	375,892		460,000
100290831	GULF SHORES	AL		07/29/2026	7.125	382,945		490,000
100301584	TUKWILA	WA		09/25/2026	7.125	381,723		490,000
100290239	BRIGHTON	MA		07/23/2026	7.200	376,570		465,000
100297862	MOUNT DORA	FL		08/27/2026	6.875	377,843		490,000
100290694	MEDFORD	OR		07/29/2026	7.500	377,636		555,000
100290698	CHANDLER	AZ		07/29/2026	6.125	367,793		525,000
100296575	KAYSVILLE	UT		08/12/2026	6.250	367,396		490,000
3340130534	BROOKLYN	NY		07/21/2026	8.900	457,380		825,000
100299693	GLENDALE	AZ		09/17/2026	6.750	368,847		490,000
100302323	LOUDON	TN		09/30/2026	7.490	377,452		455,000
100298691	KELLER	TX		09/10/2026	7.325	381,176		433,000
100290842	PALMYRA	NJ		07/29/2026	6.750	376,372		540,000
100299454	LAS VEGAS	NV		09/15/2026	6.875	374,560		487,200
100298344	RATHDRUM	ID		08/31/2026	6.500	367,694		590,000
100300389	NORTH MYRTLE BEACH	SC		09/24/2026	6.250	363,248		525,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100301125	WOODSTOCK	GA		09/24/2026	6.625	369,266		525,000
100302148	GLENDALE	AZ		09/29/2026	7.125	374,402		487,000
100300945	SHOW LOW	AZ		09/24/2026	7.250	377,973		495,000
100297071	EAGLE RIVER	WI		08/17/2026	7.490	381,195		456,000
100301443	NORTH PORT	FL		09/24/2026	7.625	380,315		415,000
100290885	SALT LAKE CITY	UT		07/29/2026	6.625	374,766		585,000
100296657	SACRAMENTO	CA		08/12/2026	6.990	373,428		455,000
100301365	GREENWICH	NY		09/24/2026	7.125	377,333		456,000
100301311	NORTH MYRTLE BEACH	SC		09/24/2026	6.990	375,452		455,000
100301305	MIRAMAR	FL		09/24/2026	6.875	374,217		521,000
100289525	MORTON GROVE	IL		07/31/2026	6.625	370,404		455,000
100290582	CONWAY	SC		07/24/2026	7.000	373,755		408,000
100296681	LAYTON	UT		08/12/2026	6.250	362,404		485,000
100292514	PRINCETON	TX		07/29/2026	6.490	373,608		485,000
100300009	LAWRENCE	KS		09/18/2026	7.125	376,177		485,000
100298372	POTTSBORO	TX		08/31/2026	7.125	377,141		475,000
100298682	GAITHERSBURG	MD		09/10/2026	6.990	374,382		460,000
100301594	KISSIMMEE	FL		09/25/2026	6.990	374,077		455,000
100300886	STEVENSVILLE	MD		09/24/2026	6.875	369,744		485,000
100300377	OLYMPIA	WA		09/24/2026	6.875	369,514		520,000
100302141	TACOMA	WA		09/29/2026	6.875	370,533		485,000
100296838	CENTERVILLE	UT		08/17/2026	6.499	368,198		490,000
3350133096	MIDDLE VILLAGE	NY		08/25/2026	9.602	982,065		1,880,000
100290153	MOUNT GRETNA	PA		07/20/2026	6.999	372,461		465,000
100296301	NASHVILLE	TN		08/06/2026	7.125	373,000		520,000
100292807	CLEARWATER	FL		07/30/2026	6.875	369,283		455,000
100301371	GARDEN CITY	UT		09/24/2026	7.250	371,684		427,500
100289667	MCKINNEY	TX		07/09/2026	6.375	361,600		500,000
100290750	HENRICO	VA		07/29/2026	6.625	371,788		485,000
3500143504	SURFSIDE	FL		08/07/2026	7.190	725,000		1,295,000
100300069	LACEY	WA		09/18/2026	6.999	375,827		453,000
100298364	SPRING HILL	TN		08/31/2026	6.500	365,347		491,000
100293186	GEORGETOWN	DE		07/31/2026	7.250	376,333		516,000
100301450	WINDER	GA		09/24/2026	7.875	375,928		402,000
100292540	INDIANAPOLIS	IN		07/29/2026	6.750	371,442		435,000
100300232	BREMERTON	WA		09/23/2026	6.500	370,404		644,000
100289609	KING OF PRUSSIA	PA		07/09/2026	7.325	376,860		460,000
100301919	UNITED KINGDOM	GBR		09/28/2026	5.450	451,658		596,516
100298921	POWAY	CA		09/15/2026	3.999	296,517		720,000
3500146891	BISCAYNE PARK	FL		09/21/2026	7.850	722,545		4,750,000
100299772	FAYETTEVILLE	GA		09/17/2026	6.875	368,257		458,000
100293170	PASADENA	MD		07/31/2026	7.625	375,156		495,000
100298151	CELINA	TX		08/31/2026	6.250	357,909		518,200
100301391	PRESCOTT	AZ		09/24/2026	7.250	374,813		515,000
100301186	BEAVER	WA		09/24/2026	6.490	363,642		550,000
100296972	WILLIAMSBURG	VA		08/17/2026	7.625	371,870		462,000
100301399	PHOENIX	AZ		09/24/2026	7.375	375,382		450,000
100296867	DECATUR	GA		08/17/2026	6.999	367,224		459,000
100301386	CUMBERLAND	RI		09/24/2026	7.250	369,911		480,000
100299399	FAIRVIEW	UT		09/15/2026	7.250	370,899		400,000
100297010	MIDDLETOWN	DE		08/17/2026	6.625	367,302		455,000
100296623	POINCIANA	FL		08/12/2026	7.075	371,160		450,000
100296990	MISSOURI CITY	TX		08/17/2026	6.875	368,512		460,000
100302329	VENICE	FL		09/30/2026	6.990	367,488		480,000
100298009	DAVIS	CA		08/31/2026	6.374	355,730		521,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301975	SAN BERNARDINO	CA		09/29/2026	7.375	366,517		475,000
100300982	SAVANNAH	GA		09/24/2026	7.250	370,124		480,000
100289908	FARMINGTON	NH		07/16/2026	7.375	378,924		485,000
100296892	FRANKLIN	WI		08/17/2026	7.500	376,139		455,000
100292844	LOS ANGELES	CA		07/31/2026	7.499	376,454		697,000
100301482	LAKE WALES	FL		09/25/2026	7.375	375,370		450,000
100301397	TOOELE	UT		09/24/2026	7.375	374,187		450,000
100297024	CARTERET	NJ		08/17/2026	7.375	374,862		475,000
100301853	HILLSBOROUGH	NJ		09/25/2026	7.375	371,082		450,000
100289706	LAHAINA	HI		07/10/2026	7.250	374,702		475,000
100301073	HOUSTON	TX		09/24/2026	6.875	367,913		501,500
100293227	OSCEOLA	WI		07/31/2026	6.750	368,533		480,000
100289424	HOMOSASSA	FL		07/01/2026	6.750	369,688		454,000
100297086	COLUMBIA	MD		08/20/2026	6.625	362,563		450,000
100300331	SAN DIEGO	CA		09/24/2026	6.490	363,594		648,000
100290502	GEORGETOWN	TX		07/24/2026	6.250	362,290		480,000
100300304	SEASIDE PARK	NJ		09/24/2026	6.125	355,586		898,000
100299591	LAGRANGE	KY		09/15/2026	7.125	373,818		450,000
100290218	SARATOGA SPRINGS	UT		08/12/2026	6.750	368,004		450,000
100299445	NEWPORT	RI		09/15/2026	6.500	362,050		592,000
100299664	BAKERSFIELD	CA		09/15/2026	6.750	358,446		431,000
100290170	LAS VEGAS	NV		07/20/2026	7.499	372,851		400,000
100301658	NEWHALL	CA		09/25/2026	7.250	373,472		490,000
100301618	BROOKLYN PARK	MN		09/25/2026	7.125	370,752		450,000
100290027	DUCK CREEK VILLAGE	UT		07/17/2026	6.750	368,652		451,000
100296363	N HOLLYWOOD	CA		08/06/2026	6.750	368,674		1,050,000
100299434	PORT HUENEME	CA		09/15/2026	6.625	364,360		479,000
100290531	SPRING HILL	TN		07/24/2026	6.875	370,618		450,000
100290833	MILWAUKEE	WI		07/29/2026	6.990	367,483		453,000
100297160	THE VILLAGES	FL		08/20/2026	7.624	376,142		410,000
100298926	OCEANSIDE	CA		09/15/2026	3.999	294,050		721,000
100289973	SAINT AUGUSTINE	FL		07/17/2026	7.875	377,055		400,000
100297279	COLUMBUS	OH		08/21/2026	6.750	359,377		450,000
100299301	WEST PALM BEACH	FL		09/15/2026	6.750	366,778		500,000
100298869	DEER PARK	TX		09/11/2026	6.375	364,876		572,000
100290527	TWO HARBORS	MN		07/24/2026	7.250	374,097		450,000
100298690	HUGHSON	CA		09/10/2026	6.825	364,981		480,000
100296628	WOODBURY	CT		08/12/2026	6.825	367,898		521,000
100289686	DERBY	CT		07/09/2026	6.990	376,031		485,000
100292775	SANTA ROSA BEACH	FL		07/30/2026	7.250	366,514		461,000
100290794	COROLLA	NC		07/29/2026	7.125	362,380		425,000
100293176	SMYRNA	GA		07/31/2026	6.375	361,531		485,000
100290437	TUCSON	AZ		07/24/2026	7.250	371,808		520,000
100291036	SAN DIEGO	CA		07/30/2026	7.625	372,748		1,883,210
100296615	SUNSET BEACH	NC		08/12/2026	7.450	369,602		420,000
100298089	BLAIRSVILLE	GA		08/31/2026	6.750	362,235		525,000
100289598	ALBANY	OR		07/09/2026	7.125	374,589		503,000
100296917	SARASOTA	FL		08/17/2026	6.625	362,788		575,000
100299433	FREDERICKSBURG	VA		09/15/2026	7.375	371,857		477,000
3340134599	INDIANAPOLIS	IN		09/16/2026	8.876	445,500		1,000,000
100301969	PUEBLO	CO		09/29/2026	6.875	359,584		482,000
100296640	MEDFORD	OR		08/12/2026	6.750	362,235		494,000
100300875	CHARLOTTE	NC		09/24/2026	6.625	360,017		475,000
100290105	DENVER	CO		07/20/2026	5.999	349,229		464,000
100296444	ROSWELL	GA		08/07/2026	7.125	364,563		509,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100298685	GLASSBORO	NJ		09/10/2026	6.575	353,475		445,000
100292530	GLENSIDE	PA		07/29/2026	6.490	364,259		510,000
100290057	ROUND ROCK	TX		07/17/2026	7.125	368,665		475,000
100299479	OCEAN ISLE BEACH	NC		09/15/2026	6.750	363,668		475,000
100299519	GILBERT	AZ		09/15/2026	6.625	359,137		475,000
3340131795	RICHLAND	WA		07/21/2026	8.900	175,897	268,980	1,339,000
100290126	PORT CHARLOTTE	FL		07/20/2026	7.375	369,100		460,000
100297311	SPENCER	MA		08/24/2026	6.990	369,277		445,000
100290490	SOUTH SALT LAKE	UT		07/24/2026	6.625	360,823		475,000
100292765	LONGMONT	CO		07/30/2026	6.490	361,759		475,000
100289999	OAKLAND	CA		07/17/2026	6.125	359,201		500,000
100290889	STOCKTON	CA		07/29/2026	6.875	368,522		546,000
100301701	DEERFIELD BEACH	FL		09/25/2026	6.750	357,060		510,000
100301122	SAN ANTONIO	TX		09/24/2026	6.990	367,100		617,000
100293158	BEAVERTON	OR		07/31/2026	6.500	362,101		508,000
100301696	BOYERTOWN	PA		09/25/2026	6.500	352,420		460,000
100289707	BINGEN	WA		07/10/2026	6.750	362,877		445,000
100292711	S-GRAVENHAGE	NLD		07/29/2026	5.800	448,759		639,748
100301948	PASADENA	TX		09/29/2026	6.750	364,335		454,000
100298472	MORENO VALLEY	CA		09/04/2026	7.499	372,750		480,000
100297226	DALLAS	TX		08/21/2026	6.750	362,641		561,000
100290094	SURPRISE	AZ		07/20/2026	7.375	365,863		400,000
3510143291	FORT LAUDERDALE	FL		07/10/2026	8.010	959,000		7,250,000
100299444	FREDERICKSBURG	VA		09/15/2026	6.875	362,276		477,250
100296349	LINCOLN	NE		08/06/2026	6.875	367,603		466,000
100292948	HOMESTEAD	FL		07/31/2026	7.750	372,209		395,000
100289567	INDIO	CA		07/08/2026	7.250	369,223		462,000
3.62614E+11	HARBOR CITY	CA		07/08/2026	7.625	708,750		1,185,000
100290891	NECEDAH	WI		07/29/2026	7.375	369,718		572,000
3340132079	WASHINGTON	DC		07/13/2026	10.420	430,848	11,284	1,400,000
100298210	RODANTHE	NC		08/31/2026	7.490	371,037		400,000
3340133656	MONTEBELLO	CA		07/21/2026	9.182	441,936		1,080,000
100293325	WHITE HOUSE	TN		07/31/2026	6.750	359,394		451,000
100290091	BRADLEY	CA		07/20/2026	7.375	367,865		470,000
3340130661	BETHPAGE	NY		07/13/2026	9.925	407,009	33,977	760,000
100297840	PLAINFIELD	NJ		08/27/2026	7.250	357,406		426,000
100300280	CHICAGO	IL		09/24/2026	7.125	354,598		446,000
100300337	LODI	CA		09/24/2026	6.875	360,467		492,500
100300841	WILDWOOD CREST	NJ		09/24/2026	6.624	354,260		470,000
100301095	LACEY	WA		09/24/2026	6.750	358,232		500,000
100297968	VICTORVILLE	CA		08/28/2026	6.625	360,500		470,000
100301530	MADERA	CA		09/25/2026	7.750	369,550		470,000
100301098	STRATFORD	CT		09/24/2026	6.375	350,276		470,000
100290612	FRESNO	CA		07/24/2026	6.999	354,605		470,000
100296424	MABLETON	GA		08/07/2026	6.875	360,428		470,000
100293037	CAPE MAY COURT HOUSE	NJ		07/31/2026	6.875	365,118		470,000
100298276	DAVENPORT	FL		08/31/2026	6.500	354,983		475,000
100301623	SAINT AUGUSTINE	FL		09/25/2026	6.500	358,638		523,000
100299920	ATLANTA	GA		09/17/2026	6.875	362,006		505,000
100290111	PASADENA	MD		07/20/2026	6.500	354,975		485,000
100302003	LAKE CITY	CO		09/29/2026	6.499	358,791		445,000
100290273	CINCINNATI	OH		07/23/2026	6.825	357,909		440,000
100296668	PINELLAS PARK	FL		08/12/2026	7.325	359,768		440,000
100301744	EAST NORTHPORT	NY		09/25/2026	6.990	358,585		500,000
100301759	MANTENO	IL		09/25/2026	6.875	356,650		470,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301822	MANTENO	IL		09/25/2026	6.750	353,974		470,000
100298074	ARNOLD	CA		08/31/2026	6.499	354,429		470,000
100298373	GARRISON	MN		08/31/2026	6.875	360,920		481,000
100293367	SARATOGA SPRINGS	NY		07/31/2026	7.500	364,127		440,000
100298612	CAMP VERDE	AZ		09/08/2026	7.250	366,652		461,000
100293313	SOUTHAMPTON	PA		07/31/2026	7.125	366,058		440,000
100301171	PRESCOTT VALLEY	AZ		09/24/2026	6.490	355,321		440,000
100290015	BLOWING ROCK	NC		07/17/2026	6.625	361,129		470,009
100289502	RIO VISTA	CA		07/31/2026	7.125	367,219		444,623
100290109	NORTH HIGHLANDS	CA		07/20/2026	7.625	362,149		451,000
100299456	BERLIN	MD		09/15/2026	7.490	364,119		442,500
100293299	HERMISTON	OR		07/31/2026	7.000	364,267		446,000
100288599	WOODSTOCK	GA		07/10/2026	6.625	354,861		440,000
100290549	EAST JEWETT	NY		07/24/2026	6.750	365,035		454,000
100298732	BETHLEHEM	GA		09/10/2026	6.375	352,778		440,000
100298788	REHOBOTH BEACH	DE		09/11/2026	7.375	363,989		490,000
100289660	FORT WASHINGTON	MD		07/09/2026	6.990	362,736		490,000
100297161	HENDERSON	NV		08/20/2026	7.625	365,056		400,000
100298352	ITHACA	NY		08/31/2026	6.250	351,193		478,000
100298308	RIDGEFIELD	WA		08/31/2026	6.625	354,634		390,000
100297133	COLUMBUS	OH		08/20/2026	7.375	362,180		439,999
100293091	PHELAN	CA		07/31/2026	7.625	365,529		470,000
100299805	MONCKS CORNER	SC		09/17/2026	6.875	360,639		445,000
100298855	ROCKFORD	IL		09/11/2026	7.375	362,998		405,000
100302114	WHITE STONE	VA		09/29/2026	6.625	355,100		540,000
100298654	HAINES CITY	FL		09/10/2026	6.490	350,679		394,000
100289631	PHOENIX	AZ		07/09/2026	7.490	363,566		412,000
100289649	HOUSTON	TX		07/09/2026	6.875	359,143		390,000
100289937	COVINGTON	LA		07/17/2026	7.625	369,600		460,000
100300287	LITTLETON	NC		09/24/2026	6.500	353,874		1,810,000
100302335	ROSENBERG	TX		09/30/2026	7.125	356,930		390,000
100301888	HALIFAX	MA		09/25/2026	6.500	350,590		665,000
100296613	DAVENPORT	FL		08/12/2026	7.250	365,540		508,000
100301907	MINNEAPOLIS	MN		09/25/2026	6.750	346,992		522,000
100296763	HESPERIA	CA		08/14/2026	7.250	359,331		500,000
100298437	RIVERSIDE	CA		09/04/2026	6.999	367,500		890,000
100296936	FAYETTEVILLE	WV		08/17/2026	7.250	365,281		440,000
100299609	SAHUARITA	AZ		09/15/2026	6.990	356,915		389,000
100297097	MOULTONBOROUGH	NH		08/20/2026	7.375	362,255		408,000
100301446	CANBY	OR		09/24/2026	7.990	357,351		440,000
3340135740	JAMESPORT	NY		09/02/2026	9.108	416,988	20,196	862,000
100299912	NEW BRUNSWICK	NJ		09/17/2026	7.875	367,223		470,000
100299651	LAKEWOOD RANCH	FL		09/15/2026	6.990	353,073		450,000
100289402	GLEN BURNIE	MD		07/01/2026	7.625	364,135		428,000
100290636	CADDO MILLS	TX		07/29/2026	6.625	360,316		575,000
100299403	STATEN ISLAND	NY		09/15/2026	6.499	352,683		570,000
100288563	JASPER	GA		07/10/2026	7.000	360,708		470,000
3510142951	SAN DIEGO	CA		07/10/2026	7.278	945,000		1,900,000
100289636	MOUNT JACKSON	VA		07/09/2026	6.875	358,961		390,000
100296844	ROUND ROCK	TX		08/17/2026	6.750	355,181		500,000
100290900	HENDERSON	NV		07/29/2026	6.875	360,557		500,000
100288545	WOODSTOCK	GA		07/16/2026	6.500	352,698		520,000
100290522	GOODYEAR	AZ		07/24/2026	7.500	364,724		467,000
100290850	KATY	TX		07/29/2026	6.625	359,486		750,000
100290903	ACWORTH	GA		07/29/2026	6.625	359,487		575,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100298109	PORT CHARLOTTE	FL		08/31/2026	6.875	357,232		450,000
100289958	SACRAMENTO	CA		07/17/2026	7.999	366,660		390,000
100302193	VALENCIA	CA		09/30/2026	7.250	366,401		699,000
100289741	MIAMI	FL		07/10/2026	6.999	355,227		443,000
100297313	EL PASO	TX		08/24/2026	7.875	366,044		417,000
100298702	STAYTON	OR		09/10/2026	6.500	347,570		472,000
100292749	CLOVIS	CA		07/30/2026	8.375	366,432		389,000
100298166	WORCESTER	MA		08/31/2026	6.990	354,197		475,000
100298165	WORCESTER	MA		08/31/2026	6.990	355,790		475,000
100301362	LARAMIE	WY		09/24/2026	7.125	360,956		483,000
100299597	SPRING HILL	TN		09/15/2026	6.750	356,006		495,000
100290266	NORTH MANKATO	MN		07/23/2026	6.875	355,417		465,000
100296643	SAN DIEGO	CA		08/12/2026	6.490	353,179		465,000
100293058	GARNER	NC		07/31/2026	4.990	333,621		507,000
100290253	NEW HOPE	MN		07/23/2026	6.990	354,131		425,000
3420001262	BRENTWOOD	TN		07/07/2026	7.938	871,200	58,058	7,296,000
100298167	WORCESTER	MA		08/31/2026	6.990	355,790		475,000
100298140	WORCESTER	MA		08/31/2026	6.990	355,790		475,000
100298164	WORCESTER	MA		08/31/2026	6.990	355,790		492,000
100301859	SAN TAN VALLEY	AZ		09/25/2026	6.875	352,901		526,000
100290060	MONTAGUE	MA		07/17/2026	6.375	350,520		468,000
100301896	CALDWELL	ID		09/25/2026	6.125	342,602		580,000
100301107	BREMERTON	WA		09/24/2026	7.375	361,460		435,000
100290258	MILFORD	OH		07/23/2026	7.075	357,457		435,000
100297105	PEORIA	AZ		08/20/2026	7.435	362,811		435,000
100290400	VALLEJO	CA		07/24/2026	6.750	357,917		518,000
100297091	BRADENTON	FL		08/20/2026	6.625	348,014		435,000
100292923	LOS ANGELES	CA		07/31/2026	6.499	349,922		695,000
100301758	LEANDER	TX		09/25/2026	7.250	357,249		435,000
100297134	MUNDS PARK	AZ		08/20/2026	7.183	359,486		467,000
100297374	OCALA	FL		08/24/2026	8.500	364,751		434,500
100290152	MARS HILL	NC		07/20/2026	6.625	352,422		435,000
100289849	COLLIERVILLE	TN		07/10/2026	6.990	362,293		437,000
100291402	SAN ANSELMO	CA		07/30/2026	5.550	351,416		2,050,000
100293277	TIMNATH	CO		07/31/2026	6.625	354,793		450,000
100296582	SPRINGFIELD	MA		08/12/2026	6.875	356,631		495,000
100301650	AUSTIN	TX		09/25/2026	6.875	355,290		450,000
100297072	KENTWOOD	MI		08/17/2026	7.250	358,560		437,000
100296594	BEVERLY SHORES	IN		08/12/2026	7.075	360,599		655,000
100301809	GENEVA	FL		09/25/2026	7.250	355,922		465,000
100300285	ONTARIO	CA		09/24/2026	4.250	304,621		462,000
100297352	RAVENEL	SC		08/24/2026	6.375	347,742		431,900
100299769	MISSION VIEJO	CA		09/17/2026	7.375	353,365		1,625,000
100297148	IDYLLWILD	CA		08/20/2026	7.500	358,559		387,000
100298736	BARNEGAT	NJ		09/10/2026	6.990	354,905		519,000
100301909	BRIDGEPORT	CT		09/25/2026	7.000	350,136		460,000
100302028	PIKESVILLE	MD		09/29/2026	6.125	339,826		460,000
100296982	GREAT MEADOWS	NJ		08/17/2026	7.125	356,910		500,000
100296579	PORT SAINT LUCIE	FL		08/12/2026	6.625	350,797		465,000
100296919	SUWANEE	GA		08/17/2026	6.499	349,927		465,000
100301117	RENO	NV		09/24/2026	6.750	352,698		469,000
100302231	VALRICO	FL		09/30/2026	6.500	344,988		460,000
100297933	PHOENIX	AZ		08/28/2026	7.750	356,226		405,000
100290809	SACRAMENTO	CA		07/29/2026	6.875	355,107		495,000
100289858	OCEAN CITY	MD		07/10/2026	6.875	358,456		550,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100290689	PERTH AMBOY	NJ		07/29/2026	6.750	353,998		575,000
100290001	AUSTIN	CO		07/17/2026	6.375	347,874		485,000
100290325	CONCORD	NC		07/29/2026	6.990	355,136		440,700
100300365	LODI	CA		09/24/2026	6.875	351,774		495,000
100290217	ELKRIDGE	MD		08/12/2026	7.000	356,249		450,000
100297942	COLORADO SPRINGS	CO		08/28/2026	7.999	361,200		468,000
100301279	HOUSTON	TX		09/24/2026	6.875	353,253		430,000
100296952	COLFAX	NC		08/17/2026	6.500	348,967		465,000
100293249	LAKEWOOD	OH		07/31/2026	6.500	348,816		463,000
100290428	CHARLOTTE	NC		07/24/2026	7.999	361,200		430,000
100290128	NEW SMYRNA BEACH	FL		07/20/2026	7.376	356,606		430,000
100290119	MIAMI	FL		07/20/2026	6.999	354,898		450,000
3500146535	SURFSIDE	FL		09/21/2026	8.400	686,709		1,750,000
100296733	HESPERIA	CA		08/14/2026	7.125	358,535		429,489
100298704	NEWTON	NC		09/10/2026	6.875	350,228		445,000
100296410	GRAND JUNCTION	CO		08/07/2026	7.499	360,360		430,000
100292671	HAARLEM	NLD		07/29/2026	5.650	433,590		541,433
100301104	AVENTURA	FL		09/24/2026	6.375	342,960		490,000
100298083	BENTONVILLE	AR		08/31/2026	6.625	345,858		466,000
100293316	THE COLONY	TX		07/31/2026	7.000	355,302		429,000
100299443	FREEPORT	FL		09/15/2026	7.625	361,621		385,000
100298169	CLARKSTON	WA		08/31/2026	6.490	343,715		535,000
100289578	MCALLEN	TX		07/08/2026	6.990	354,285		458,000
3340138613	ELMONT	NY		09/16/2026	8.876	427,680		880,000
3340134967	SCOTCH PLAINS	NJ		08/25/2026	8.900	427,680		988,000
100290768	FORT WORTH	TX		07/29/2026	7.125	351,816		495,000
100296948	PANAMA CITY BEACH	FL		08/17/2026	7.125	351,823		380,000
100292558	ALBEMARLE	NC		07/29/2026	7.500	356,563		454,000
100302301	EL CAJON	CA		09/30/2026	7.250	355,823		430,000
100293087	CAPE CORAL	FL		07/31/2026	7.990	352,783		380,000
100299484	DELTONA	FL		09/15/2026	7.625	353,394		380,000
100296617	SCOTTSDALE	AZ		08/12/2026	7.450	354,547		435,000
100297126	CARROLLTON	TX		08/20/2026	6.875	345,638		435,000
100299568	RICKMAN	TN		09/15/2026	7.000	352,171		432,000
100299374	CAMP VERDE	AZ		09/15/2026	6.875	349,704		488,000
100296712	TAMPA	FL		08/14/2026	6.875	350,371		560,000
100297004	SCOTTSDALE	AZ		08/17/2026	6.250	341,225		455,000
100301001	NASHUA	NH		09/24/2026	7.250	351,992		475,000
100298751	LA SALLE	MI		09/10/2026	6.990	351,055		446,000
100300383	AUBURN	ME		09/24/2026	7.375	349,232		488,200
100289915	DENVER	CO		07/17/2026	7.499	353,436		455,000
100290599	HILTON HEAD ISLAND	SC		07/24/2026	6.990	352,951		460,000
100297048	WILDWOOD CREST	NJ		08/17/2026	6.500	345,145		465,000
100296866	FORT MYERS	FL		08/17/2026	6.495	345,825		455,000
100299660	NEENAH	WI		09/15/2026	6.750	349,168		455,000
100290894	SOUTH BEND	IN		07/29/2026	7.250	355,319		455,000
100299657	RIO RANCHO	NM		09/15/2026	7.490	357,138		435,000
100299690	PANAMA CITY BEACH	FL		09/17/2026	7.500	357,510		455,000
100301078	BOUND BROOK	NJ		09/24/2026	7.000	348,456		525,000
100290263	OLATHE	KS		07/23/2026	7.250	349,148		430,000
100299361	BEAVERTON	OR		09/15/2026	6.750	347,723		521,000
100300808	LAS VEGAS	NV		09/24/2026	7.250	352,688		425,000
100300893	ORLANDO	FL		09/24/2026	6.990	348,431		435,000
100301891	DAVENPORT	IA		09/25/2026	6.875	347,170		428,000
100301310	KNOXVILLE	TN		09/24/2026	6.990	349,848		425,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301380	FORT MYERS	FL		09/24/2026	7.250	344,574		404,000
100297196	OAKLAND	CA		08/21/2026	6.750	347,092		585,000
100297930	ASHEVILLE	NC		08/28/2026	6.750	352,768		425,000
100298674	MOUNT JOY	PA		09/10/2026	7.115	349,902		430,000
100300019	FAIRFIELD	CA		09/18/2026	7.875	357,000		401,500
100296630	REDMOND	OR		08/12/2026	7.115	350,744		427,000
100301410	GREENVILLE	NC		09/24/2026	7.490	353,172		429,700
100301326	COLUMBUS	OH		09/24/2026	6.990	349,166		400,000
100289434	GRAND PRAIRIE	TX		07/01/2026	8.125	353,600		425,000
100297113	RENO	NV		08/20/2026	7.500	354,729		435,000
100290562	NEW SMYRNA BEACH	FL		07/24/2026	6.999	348,564		425,000
100289929	RIALTO	CA		07/17/2026	6.999	355,792		622,000
100301685	LEXINGTON	NC		09/25/2026	6.990	345,938		428,000
100290040	GREENWOOD	DE		07/17/2026	6.875	349,235		435,000
100293285	BUCKEYE	AZ		07/31/2026	6.875	349,076		425,000
100297190	OCALA	FL		08/21/2026	6.625	340,493		472,000
100301177	BRISTOW	VA		09/24/2026	6.490	342,801		468,000
100297894	EINDHOVEN	NLD		08/27/2026	5.750	436,798		566,149
100293161	ATLANTA	GA		07/31/2026	6.375	343,094		475,000
100299600	MESILLA	NM		09/15/2026	6.990	350,624		380,000
100300294	FOLSOM	CA		09/24/2026	5.990	336,672		620,000
100301045	AURORA	CO		09/24/2026	7.250	352,383		430,000
100298706	HAZLE TOWNSHIP	PA		09/10/2026	6.450	339,774		490,000
100292506	SEATTLE	WA		07/29/2026	6.750	353,216		500,000
100297121	BATTLE GROUND	WA		08/20/2026	7.500	355,368		427,000
100290150	KISSIMMEE	FL		07/20/2026	7.390	353,567		401,000
100290853	CINCINNATI	OH		07/29/2026	7.125	354,439		530,000
100291378	WHITTIER	CA		07/30/2026	9.075	357,705		944,988
100301753	PROVO	UT		09/25/2026	6.625	339,590		438,000
100301430	MURPHY	NC		09/24/2026	7.624	352,980		400,000
100299409	COROLLA	NC		09/15/2026	6.750	346,911		500,000
100300922	LAKE HAVASU CITY	AZ		09/24/2026	6.875	345,393		424,000
100290287	STREETSBORO	OH		07/23/2026	6.990	346,627		417,000
100290863	ASHEVILLE	NC		07/29/2026	6.875	351,274		457,000
100296829	ARNOLD	CA		08/17/2026	6.999	349,938		490,000
100297814	NEW BRAUNFELS	TX		08/27/2026	7.250	348,248		430,000
100297174	SACRAMENTO	CA		08/21/2026	7.999	354,900		533,000
100301140	PINE	AZ		09/24/2026	5.750	325,059		483,000
100290864	MURFREESBORO	TN		07/29/2026	6.500	342,815		490,000
3510142528	BISCAYNE PARK	FL		07/10/2026	7.460	912,613		4,500,000
100301091	MATTHEWS	NC		09/24/2026	7.490	351,137		450,000
100302222	RALEIGH	NC		09/30/2026	7.375	349,560		450,000
100297220	FORT LAUDERDALE	FL		08/21/2026	6.499	342,876		450,000
100298475	VALLEJO	CA		09/04/2026	6.999	346,821		450,000
100296658	OCEAN SHORES	WA		08/12/2026	6.990	345,812		390,000
100301793	CAPE CORAL	FL		09/25/2026	6.250	329,529		435,000
100290882	CHICO	CA		07/29/2026	7.625	357,464		525,000
100290348	ONTARIO	CA		07/29/2026	6.750	345,981		605,000
100297227	TUSTIN	CA		08/21/2026	6.750	347,286		1,075,000
100302158	SENECA	SC		09/29/2026	7.375	347,136		452,000
100299543	ALLENTOWN	PA		09/15/2026	7.375	350,018		450,000
100301323	NASHVILLE	TN		09/24/2026	6.990	346,188		450,000
100293245	PLAINVILLE	CT		07/31/2026	6.875	346,097		475,000
100293259	HENDERSON	NV		07/31/2026	6.625	342,621		450,000
100297050	WILDWOOD CREST	NJ		08/17/2026	6.500	341,765		500,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100290005	MIDDLETON	ID		07/17/2026	6.500	340,627		455,000
100290494	PRESCOTT	AZ		07/24/2026	6.499	343,228		450,000
100296819	PLYMOUTH	MA		08/17/2026	6.875	347,536		450,000
100301707	NIXA	MO		09/25/2026	6.875	341,735		455,000
100290086	LAKE	MI		07/20/2026	7.357	348,554		375,000
100290137	REDMOND	OR		07/20/2026	6.999	346,313		375,000
100290505	WESLEY CHAPEL	FL		07/24/2026	6.625	344,404		450,000
100292793	MISSION	KS		07/30/2026	6.990	346,034		451,000
100301124	SAN ANTONIO	TX		09/24/2026	4.750	296,146		425,000
100302123	RICHMOND	VA		09/29/2026	6.625	335,870		481,000
100290749	WAPWALLOPEN	PA		07/29/2026	6.625	344,115		450,000
100298079	WILMINGTON	DE		08/31/2026	6.375	337,299		550,000
100302128	KEAAU	HI		09/29/2026	6.750	338,020		471,000
3340130624	LAS VEGAS	NV		08/11/2026	9.890	420,552		800,000
100301405	STEPHENS CITY	VA		09/24/2026	7.375	351,100		450,000
100299886	AUSTIN	TX		09/17/2026	7.125	352,996		572,000
100293340	BRADENTON	FL		07/31/2026	6.500	342,356		430,000
3340132515	NORTH BERGEN	NJ		08/25/2026	8.910	393,347	26,845	1,205,000
100293326	COLLEGEVILLE	PA		07/31/2026	7.500	334,233		420,500
100298045	SCOTTSDALE	AZ		08/31/2026	6.999	345,378		420,000
100292944	DES PLAINES	IL		07/31/2026	7.625	352,800		465,000
100297203	FRESNO	CA		08/21/2026	7.499	352,800		420,000
100298836	PHOENIX	AZ		09/11/2026	6.499	339,891		425,000
100301436	BLUFFTON	SC		09/24/2026	7.625	353,159		420,000
100302307	PANAMA CITY	FL		09/30/2026	6.750	348,160		461,000
100290173	SPRING	TX		07/20/2026	7.498	352,323		420,000
100301402	TUCSON	AZ		09/24/2026	7.375	349,787		420,000
100296580	HEMET	CA		08/12/2026	7.250	341,479		450,000
100293337	LAS VEGAS	NV		07/31/2026	6.990	346,670		425,000
100301653	LAWRENCEVILLE	GA		09/25/2026	6.875	339,032		425,000
100292735	BOYNTON BEACH	FL		07/30/2026	6.874	347,330		435,000
100301135	SOUTH PRINCE GEORGE	VA		09/24/2026	6.250	330,873		480,000
100289463	LARGO	FL		08/05/2026	7.250	340,020		410,000
100290101	PONTE VEDRA	FL		07/20/2026	7.375	348,255		425,000
100293295	STEINHATCHEE	FL		07/31/2026	6.875	346,468		430,000
100299756	MEDFORD	OR		09/17/2026	6.750	343,276		421,000
100290856	PENSACOLA	FL		07/29/2026	6.625	344,992		487,500
100290076	NORTH MYRTLE BEACH	SC		07/17/2026	6.875	345,762		423,000
100301021	GALENA	MO		09/24/2026	7.624	347,570		385,000
100290283	EL DORADO HILLS	CA		07/23/2026	6.575	338,428		445,000
100297387	BURNS	TN		08/24/2026	7.125	349,557		438,000
100301994	LOS ANGELES	CA		09/29/2026	7.125	347,023		605,000
100299811	KAILUA KONA	HI		09/17/2026	6.625	341,830		530,000
100290544	SANFORD	FL		07/24/2026	6.875	344,082		420,000
100301190	CHARLOTTE	NC		09/24/2026	6.499	332,556		450,000
100289797	SAN JOSE	CA		07/10/2026	6.250	336,330		1,900,000
100297100	CORPUS CHRISTI	TX		08/20/2026	6.499	334,572		429,000
100301466	PERKASIE	PA		09/25/2026	6.750	342,863		740,000
100299117	RIALTO	CA		09/15/2026	4.250	287,772		725,000
3510144416	MOUNT PLEASANT	SC		08/14/2026	7.450	903,000		4,200,000
100296600	SOUTH BEND	IN		08/12/2026	7.490	344,919		371,000
100298032	PENSACOLA	FL		08/31/2026	6.625	337,041		445,000
100289907	GREENVILLE	SC		07/16/2026	7.125	346,506		445,000
100292911	GERMANTOWN	MD		07/31/2026	7.250	342,221		371,000
100290169	REDMOND	OR		07/20/2026	6.500	336,596		445,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100290898	FULLERTON	CA		07/29/2026	6.875	344,653		448,000
100290276	REDDING	CA		07/23/2026	7.450	346,253		372,000
100292564	ABILENE	TX		07/29/2026	6.990	344,588		379,000
100298154	ALLEN	TX		08/31/2026	6.750	335,713		444,000
100299347	THE VILLAGES	FL		09/15/2026	7.375	345,097		370,000
100299676	SONORA	KY		09/17/2026	7.250	347,699		445,000
100290146	THOMPSON	CT		07/20/2026	7.625	346,103		390,000
100293144	WHEATON	IL		07/31/2026	6.750	341,532		490,000
100299509	CELINA	TX		09/15/2026	6.250	325,323		385,000
100297114	TAMWORTH	NH		08/20/2026	7.625	345,407		388,000
100298318	LAKE HAVASU CITY	AZ		08/31/2026	6.375	333,031		458,000
100302004	ANAHEIM	CA		09/29/2026	6.499	335,328		525,000
100298136	PERRYSVILLE	OH		08/31/2026	6.990	337,241		369,000
100296926	COLORADO SPRINGS	CO		08/17/2026	7.625	346,861		415,000
100300848	YULEE	FL		09/24/2026	7.500	344,711		415,000
100298665	KEYES	CA		09/10/2026	7.125	344,076		415,000
100297920	RATHDRUM	ID		08/28/2026	6.999	336,624		425,000
100301346	DULUTH	GA		09/24/2026	7.000	342,057		415,000
3510147129	MIAMI	FL		09/30/2026	7.650	896,249		5,300,000
100301906	LACEY	WA		09/25/2026	6.875	338,875		530,000
100300839	DES PLAINES	IL		09/24/2026	7.250	343,199		442,000
100290141	SAINT AUGUSTINE	FL		07/20/2026	6.625	336,445		416,000
100300828	SURPRISE	AZ		09/24/2026	6.250	330,074		442,000
100293330	BRADENTON	FL		07/31/2026	5.875	322,768		420,000
100290131	BUFFALO	MN		07/20/2026	7.499	342,678		396,000
100299541	VENICE	FL		09/15/2026	7.375	345,827		397,000
100290278	LOGANVILLE	GA		07/23/2026	6.990	337,174		415,000
100290716	INDIO	CA		07/29/2026	6.625	337,883		495,000
100296928	SUNLAND PARK	NM		08/17/2026	6.375	330,457		368,000
100301723	MARION	NC		09/25/2026	6.875	335,045		441,000
100299864	THORNTON	CO		09/17/2026	6.750	339,868		450,000
100301781	LEWISVILLE	TX		09/25/2026	6.875	335,511		419,000
100300259	PORT SAINT LUCIE	FL		09/24/2026	6.990	336,411		450,000
100293197	FRESNO	CA		07/31/2026	6.250	333,619		445,000
3340131448	SAVANNAH	GA		08/11/2026	8.663	412,830		1,000,000
100301805	LONG BEACH	WA		09/25/2026	7.250	339,355		370,000
100301348	SACRAMENTO	CA		09/24/2026	7.000	337,950		450,000
100296801	MARIETTA	GA		09/11/2026	6.750	332,441		476,000
100298226	BAYVILLE	NJ		08/31/2026	7.250	337,032		412,500
100301374	CANYON LAKE	TX		09/24/2026	7.250	342,591		400,000
100297173	SOUTH BOSTON	MA		08/21/2026	6.499	333,750		470,000
100300020	REDWOOD CITY	CA		09/18/2026	7.125	342,720		660,000
100298368	DRAPER	UT		08/31/2026	7.500	344,635		490,000
100300915	PINE	AZ		09/24/2026	7.625	340,915		400,000
100292879	PERRY HALL	MD		07/31/2026	7.625	341,040		440,000
100293064	STAMFORD	CT		07/31/2026	6.625	338,283		455,000
100289524	SACRAMENTO	CA		07/31/2026	6.500	336,555		555,000
100289381	LANCASTER	CA		07/01/2026	6.375	334,939		560,000
100290489	GLASTONBURY	CT		07/24/2026	6.374	334,366		440,000
100293104	NORTH LAS VEGAS	NV		07/31/2026	6.375	335,317		447,000
100290247	WILLIS	TX		07/23/2026	7.075	340,184		366,200
100301839	WEST JORDAN	UT		09/25/2026	7.250	338,114		440,000
100297926	OCEAN SHORES	WA		08/28/2026	6.625	339,021		640,000
100297880	EINDHOVEN	NLD		08/27/2026	5.750	423,310		549,419
100290680	LITTLE EGG HARBOR TWP	NJ		07/29/2026	7.990	345,742		515,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100289993	LAKELAND	FL		07/17/2026	7.000	341,016		393,000
100296687	TURLOCK	CA		08/13/2026	6.375	334,304		440,000
100293368	ANGEL FIRE	NM		07/31/2026	7.375	337,121		365,000
100299388	NEW SMYRNA BEACH	FL		09/15/2026	7.500	341,938		375,000
100300930	NAMPA	ID		09/24/2026	6.875	334,174		443,000
100297109	RIO HONDO	TX		08/20/2026	7.625	342,639		365,000
100290811	ROSEVILLE	CA		07/29/2026	6.750	338,026		470,000
100297138	MESQUITE	TX		08/20/2026	6.999	337,079		412,000
100298061	WEST JORDAN	UT		08/31/2026	6.999	333,821		437,500
100299423	SPOTSYLVANIA	VA		09/15/2026	7.250	338,511		478,000
100297418	VERO BEACH	FL		08/24/2026	7.625	343,444		365,000
100299355	MERIDIAN	ID		09/15/2026	7.375	340,883		410,000
100302327	NAPLES	FL		09/30/2026	7.490	340,202		420,000
100299554	RANSON	WV		09/15/2026	6.490	332,078		480,000
100289641	DAVENPORT	FL		07/09/2026	7.125	338,355		365,000
100290870	PORT SAINT LUCIE	FL		07/29/2026	7.250	342,874		438,000
100296442	URBANA	IL		08/07/2026	6.999	342,446		410,000
3340136206	LACONIA	NH		09/02/2026	9.628	409,860		795,000
100301437	BEAVERTON	OR		09/24/2026	7.625	340,370		470,000
100298747	WILMINGTON	NC		09/10/2026	6.875	335,354		438,000
100299629	HILLSBOROUGH	NJ		09/15/2026	6.500	332,125		475,000
100300904	MIDLAND	NC		09/24/2026	7.500	340,191		370,000
100290088	MIAMI BEACH	FL		07/20/2026	6.750	335,212		410,000
100301106	SACRAMENTO	CA		09/24/2026	6.625	324,213		540,000
100302326	IRVING	TX		09/30/2026	7.375	339,718		389,000
100301251	COLLEGE STATION	TX		09/24/2026	6.750	333,649		449,990
100296313	SACRAMENTO	CA		08/06/2026	8.250	343,175		411,000
100290052	HARLEYSVILLE	PA		07/17/2026	6.625	335,970		450,000
100297210	NORRIDGE	IL		08/21/2026	6.625	335,128		470,000
100298643	SURPRISE	AZ		09/10/2026	7.115	337,554		409,000
100290292	OOLTEWAH	TN		07/23/2026	6.740	330,937		436,000
100292862	PARKVILLE	MO		07/31/2026	6.875	333,101		436,000
100301518	SPRINGFIELD	VA		09/25/2026	7.375	342,824		430,000
100290350	PHOENIX	AZ		07/29/2026	6.500	330,140		440,000
100301327	SPARKS	NV		09/24/2026	6.990	335,485		498,000
100299299	WARETOWN	NJ		09/15/2026	7.625	341,116		435,000
100293308	HERMISTON	OR		07/31/2026	7.250	340,083		415,000
100290860	NEW ORLEANS	LA		07/29/2026	6.500	332,299		490,000
100301255	OREM	UT		09/24/2026	6.750	331,801		435,000
37000006956	HOUSTON	TX		07/14/2026	8.230	542,953		3,535,000
100301692	PISCATAWAY	NJ		09/25/2026	6.250	317,394		500,000
100300902	PINEHURST	NC		09/24/2026	7.375	336,435		491,000
100296618	PROVO	UT		08/12/2026	7.375	336,600		423,000
100298097	LONG BEACH	WA		08/31/2026	7.250	339,736		435,000
100297333	MONTGOMERY VILLAGE	MD		08/24/2026	7.750	341,550		435,000
100299512	NAMPA	ID		09/15/2026	5.875	308,731		410,000
100300373	MCKINNEY	TX		09/24/2026	4.990	298,248		415,000
100302096	PORT SAINT LUCIE	FL		09/29/2026	6.990	332,097		440,000
100293152	BIRMINGHAM	AL		07/31/2026	6.375	330,014		495,000
3340122419	HUNTINGTON STATION	NY		09/16/2026	9.554	406,296		855,500
100301614	BRICK	NJ		09/25/2026	6.875	334,612		800,000
100301271	SCOTTSDALE	AZ		09/24/2026	6.750	331,901		507,000
100296830	HENDERSON	NV		08/17/2026	6.750	333,377		525,000
100300903	MIDLOTHIAN	VA		09/24/2026	6.499	326,013		435,000
100297919	KENTWOOD	MI		08/28/2026	6.999	333,922		433,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301768	KISSIMMEE	FL		09/25/2026	6.990	330,911		437,000
100288526	CONCORD	CA		07/16/2026	6.750	333,391		900,000
100289523	CORVALLIS	OR		07/31/2026	6.625	333,835		575,000
100293220	FORT WORTH	TX		07/31/2026	7.125	334,978		433,000
100296499	AURORA	CO		08/10/2026	6.875	339,045		410,000
100290071	QUEEN CREEK	AZ		07/17/2026	6.250	327,670		493,000
3510144942	MIAMI	FL		09/09/2026	7.303	876,201		4,700,000
100290763	PRESCOTT	AZ		07/29/2026	6.875	337,367		530,000
100301016	MURRELLS INLET	SC		09/24/2026	7.625	334,499		405,000
100301137	BUCKEYE	AZ		09/24/2026	4.500	281,486		406,000
100298859	KISSIMMEE	FL		09/11/2026	7.999	336,730		388,000
100301102	EAST STROUDSBURG	PA		09/24/2026	7.125	334,438		412,000
100298013	EAGLE ROCK	MO		08/31/2026	6.999	331,909		430,000
100301947	HIGHLAND PARK	IL		09/29/2026	6.999	331,909		475,000
100299489	LONGS	SC		09/15/2026	7.125	329,876		435,000
100289579	LACKAWAXEN	PA		07/09/2026	6.750	334,674		650,000
100297101	ROCKAWAY BEACH	OR		08/20/2026	7.250	335,570		410,000
100301660	CHARLOTTE	NC		09/25/2026	7.125	335,244		431,000
100296477	HILLSBORO	OR		08/10/2026	7.000	335,911		405,000
100296493	CHICAGO	IL		08/10/2026	6.875	333,513		430,000
100296841	FLEETWOOD	NC		08/17/2026	6.625	329,535		435,000
100298291	HOUSTON	TX		08/31/2026	6.500	326,086		450,000
100301835	DEFUNIAK SPRINGS	FL		09/25/2026	7.750	334,133		410,000
100289665	SEWICKLEY	PA		07/09/2026	7.500	337,381		360,000
100289997	DEMING	WA		07/17/2026	6.625	332,226		404,985
100289645	PANAMA CITY BEACH	FL		07/09/2026	6.990	332,502		365,000
100296423	ELLIJAY	GA		08/07/2026	6.750	330,783		700,000
100301812	BRASSTOWN	NC		09/25/2026	6.625	323,394		445,000
100297066	BLACKSBURG	VA		08/17/2026	6.990	334,205		405,000
100292705	BERGEN OP ZOOM	NLD		07/29/2026	5.350	407,833		617,102
100299426	DAVENPORT	FL		09/15/2026	6.750	329,008		420,000
100301669	MANCHESTER	MI		09/25/2026	7.625	334,622		450,000
100300853	BECHTELSVILLE	PA		09/24/2026	6.875	329,145		432,000
100296737	SCOTTSDALE	AZ		08/14/2026	7.499	338,625		430,000
100296848	CARSON CITY	NV		08/17/2026	6.499	327,028		437,000
100296831	MESA	AZ		08/17/2026	6.499	327,208		430,000
100301150	CASTLE ROCK	CO		09/24/2026	6.250	322,911		436,000
100298063	WINDSOR	CO		08/31/2026	6.499	325,428		512,000
100299308	ROUND ROCK	TX		09/15/2026	6.875	328,210		430,000
100296884	RIXEYVILLE	VA		08/17/2026	7.490	333,158		430,000
100289886	WEST PALM BEACH	FL		07/16/2026	7.000	334,182		468,000
100301556	HARBOR CITY	CA		09/25/2026	6.630	330,899		440,000
3340133763	JERSEY CITY	NJ		08/11/2026	9.395	402,732		769,000
100290806	VICTORVILLE	CA		07/29/2026	6.875	332,463		519,000
100289356	WEST PALM BEACH	FL		07/01/2026	6.499	321,365		417,000
100296606	GREENTOWN	PA		08/12/2026	6.875	326,637		405,000
100296602	TUCSON	AZ		08/12/2026	6.990	335,363		765,000
100302009	COMPTON	CA		09/29/2026	7.375	338,100		460,000
100296761	MIAMI	FL		08/14/2026	6.999	326,224		588,000
100290051	HUDDLESTON	VA		07/17/2026	7.000	332,394		435,000
100301417	SALEM	NH		09/24/2026	7.490	334,627		429,000
100290597	FONTANA	WI		07/24/2026	7.000	332,990		440,000
100301151	DARDENNE PRAIRIE	MO		09/24/2026	6.250	319,550		530,000
100290302	TURLOCK	CA		07/23/2026	7.250	329,902		405,000
100296418	BIG BEAR CITY	CA		08/07/2026	6.499	324,017		535,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301293	OAK ISLAND	NC		09/24/2026	6.875	328,923		430,000
100298879	TWIN PEAKS	CA		09/11/2026	6.875	331,124		401,000
100298650	RENO	NV		09/10/2026	7.075	330,321		450,000
100289680	DAYTONA BEACH	FL		07/09/2026	6.750	330,277		540,000
100297305	MONTGOMERY	TX		08/24/2026	6.875	334,108		500,000
100301939	LOVELAND	CO		09/29/2026	6.125	315,493		433,000
100290018	SOUTH BEND	IN		07/17/2026	6.490	323,614		442,000
100292920	MODESTO	CA		07/31/2026	6.999	336,000		640,000
100301333	SILOAM SPRINGS	AR		09/24/2026	6.999	329,823		440,000
100296421	INDIO	CA		08/07/2026	6.875	327,418		465,000
100301384	WEST PALM BEACH	FL		09/24/2026	7.250	332,494		405,000
100301997	SACRAMENTO	CA		09/29/2026	7.250	336,000		493,000
100298384	BUCKEYE	AZ		08/31/2026	7.946	324,814		400,000
100290344	OAKLAND	CA		07/29/2026	6.990	332,388		525,000
100299463	CHARLOTTE	NC		09/15/2026	7.375	334,688		399,990
100289968	INDIO	CA		07/17/2026	6.750	326,095		475,000
3510144594	HOLLYWOOD	FL		08/14/2026	7.430	864,500		2,200,000
100298285	STILLWATER	MN		08/31/2026	7.375	332,078		415,000
100299501	CHARLOTTE	NC		09/15/2026	7.375	330,422		414,000
100299316	KELLOGG	ID		09/15/2026	7.125	330,652		425,000
100301458	PROVIDENCE	RI		09/25/2026	7.000	326,154		500,000
100296482	PORT SAINT LUCIE	FL		08/10/2026	6.625	323,805		412,000
100290904	BUCKEYE	AZ		07/29/2026	6.750	329,725		435,000
100292921	MOUNT DORA	FL		07/31/2026	6.375	325,543		450,000
100289569	WILLIS	TX		07/08/2026	6.750	331,029		402,000
100298633	MERIDIAN	ID		09/08/2026	6.625	329,945		400,000
100302332	WESTWORTH VILLAGE	TX		09/30/2026	7.375	332,056		363,000
100301746	RED LODGE	MT		09/25/2026	7.250	328,276		438,000
100293300	ROCKWOOD	PA		07/31/2026	6.990	331,304		412,000
100289383	HOLLYWOOD	FL		07/01/2026	6.875	322,346		402,000
100299420	ORLANDO	FL		09/15/2026	6.750	324,872		555,000
100293344	SOMERSET	NJ		07/31/2026	7.500	331,689		421,000
100290578	SOMERSET	KY		07/24/2026	6.625	327,685		425,000
100290095	SHAVER LAKE	CA		07/20/2026	6.499	322,670		400,000
100289535	MILLVILLE	DE		07/08/2026	6.375	315,847		430,000
334013671 2	THE BRONX	NY		09/16/2026	8.663	399,168		940,000
100299970	DUARTE	CA		09/17/2026	7.250	333,378		485,000
100298100	BOURNE	MA		08/31/2026	7.625	329,272		355,000
100299758	CARVER	MA		09/17/2026	7.250	335,209		555,000
100296961	SAINT CHARLES	IL		08/17/2026	7.250	333,535		400,000
100298229	SARASOTA	FL		08/31/2026	6.875	323,809		410,000
100293356	KNOXVILLE	TN		07/31/2026	7.375	333,563		363,000
100289884	ATLANTA	GA		07/16/2026	7.000	331,483		399,900
100289634	COCOA	FL		07/09/2026	6.740	327,965		430,000
100297007	ABILENE	TX		08/17/2026	6.500	323,799		425,000
100298255	WALLAND	TN		08/31/2026	6.500	320,838		435,000
100298282	BOISE	ID		08/31/2026	6.625	321,392		430,000
100301960	PANAMA CITY	FL		09/29/2026	7.499	332,338		410,000
100292507	WAXHAW	NC		07/29/2026	6.490	324,628		425,000
100296611	DURHAM	NC		08/12/2026	6.825	327,545		455,000
100299766	YORK	PA		09/17/2026	7.125	326,163		425,000
100288571	DANBURY	CT		07/10/2026	7.125	327,823		425,000
100297035	BENSON	AZ		08/17/2026	6.875	327,581		425,000
100302177	WAREHAM	MA		09/29/2026	6.750	323,150		440,000
100301261	NORTH LAS VEGAS	NV		09/24/2026	6.750	325,060		425,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100290633	KEY LARGO	FL		07/29/2026	6.875	329,802		1,350,000
100290044	MOUNTAIN HOME	AR		07/17/2026	6.750	327,040		410,000
100298462	BAYTOWN	TX		09/04/2026	7.999	333,007		480,000
100301864	CHESAPEAKE	VA		09/25/2026	7.375	329,572		375,000
100298432	BAKERSFIELD	CA		09/04/2026	6.875	324,649		425,000
3340129928	THE BRONX	NY		09/16/2026	9.554	397,742		1,244,000
100298195	PHOENIX	AZ		08/31/2026	7.125	325,823		375,000
100290495	ELLENTON	FL		07/24/2026	6.499	324,033		425,000
100301831	IRVINGTON	NJ		09/25/2026	6.990	321,675		531,000
100297828	GOODYEAR	AZ		08/27/2026	6.990	329,957		478,000
100299482	LONGWOOD	FL		09/15/2026	7.625	329,512		393,000
100291528	WEST POINT	UT		07/30/2026	7.725	324,821		790,000
100301562	STOCKTON	CA		09/25/2026	6.875	326,172		470,000
100298677	NASHVILLE	TN		09/10/2026	6.750	322,037		445,000
100293053	PALISADES PARK	NJ		07/31/2026	6.990	329,970		1,050,000
100301109	COLUMBUS	OH		09/24/2026	6.625	319,748		425,000
100290753	IRON STATION	NC		07/29/2026	6.750	327,590		425,000
100290732	CELINA	TX		07/29/2026	6.750	324,873		425,000
100292725	AMSTERDAM	NLD		07/29/2026	5.500	400,678		905,838
100293032	GARNER	NC		07/31/2026	6.250	318,805		423,000
100289865	WOODBRIDGE	VA		07/10/2026	7.500	329,316		460,000
100290164	DOUGLASVILLE	GA		07/20/2026	5.500	301,301		360,000
100301148	GREELEY	CO		09/24/2026	6.250	315,090		424,000
100300862	GRAYSON	GA		09/24/2026	7.000	323,280		395,000
100300912	ANNAPOLIS	MD		09/24/2026	7.625	327,174		395,000
100298737	FORT MYERS	FL		09/10/2026	6.990	325,162		395,000
100296472	SIMI VALLEY	CA		08/07/2026	7.375	331,800		420,000
100292663	TILBURG	NLD		07/29/2026	5.650	399,247		526,518
100298819	CLINTON	MD		09/11/2026	7.375	325,041		401,000
100293294	SADDLEBROOKE	AZ		07/31/2026	7.250	329,108		405,000
100296576	BOSTON	MA		08/12/2026	6.200	319,044		790,000
100293108	GARNER	NC		07/31/2026	6.125	317,541		460,000
100291512	SOUTH OGDEN	UT		07/30/2026	8.150	328,526		1,050,000
100301694	BILLINGS	MT		09/25/2026	7.250	324,246		399,000
100302013	TEMPLE TERRACE	FL		09/29/2026	7.375	331,013		485,000
100301769	BETHEL	VT		09/25/2026	6.625	314,679		396,000
100300843	MCMINNVILLE	OR		09/24/2026	5.750	303,479		425,000
100292813	SAN ANTONIO	TX		07/30/2026	6.875	320,021		420,000
100292816	SAN ANTONIO	TX		07/30/2026	6.875	320,728		420,000
100301191	LAS VEGAS	NV		09/24/2026	6.499	318,106		435,000
100297029	HURRICANE	UT		08/17/2026	6.750	320,392		400,000
100300846	GRAYSON	GA		09/24/2026	6.750	319,951		450,000
100301627	SAN ANTONIO	TX		09/25/2026	6.875	321,052		420,000
100298745	LATHROP	CA		09/10/2026	6.990	324,396		515,000
100299989	APPLE VALLEY	CA		09/18/2026	6.499	317,395		585,000
100292509	ORANGE BEACH	AL		07/29/2026	6.990	324,009		375,000
100296795	TUCSON	AZ		09/11/2026	7.375	330,750		423,000
100299474	ESTERO	FL		09/15/2026	7.625	326,110		364,000
100293046	MIAMI	FL		07/31/2026	6.990	325,868		690,000
100289429	BENTONVILLE	AR		07/01/2026	6.875	326,631		488,000
100302102	CHICAGO	IL		09/29/2026	6.875	318,434		424,000
100299586	CHATTANOOGA	TN		09/15/2026	6.875	324,023		420,000
100290510	BRIGHTON	CO		07/24/2026	6.875	325,321		420,000
100296735	BENTONVILLE	AR		08/14/2026	6.875	324,935		450,000
100292849	BENTONVILLE	AR		07/31/2026	6.875	323,958		467,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100299574	WEST VALLEY	UT		09/15/2026	6.875	322,600		460,000
100299008	BOZEMAN	MT		09/15/2026	3.625	254,625		580,000
100300388	COLUMBIA	MD		09/24/2026	6.575	316,136		470,000
100290474	THE VILLAGES	FL		07/24/2026	6.375	319,412		425,000
100298381	PITTSBORO	NC		08/31/2026	6.250	314,798		470,000
100289764	STERLING	VA		07/10/2026	6.999	326,515		450,000
100291610	SAN DIEGO	CA		07/30/2026	7.250	321,309		1,453,811
100290135	PALM BAY	FL		07/20/2026	6.999	322,142		352,000
100290116	SOUTH BEND	IN		07/20/2026	7.499	324,989		350,000
100290557	MIDLOTHIAN	VA		07/24/2026	6.625	319,568		403,000
100292069	NEWPORT BEACH	CA		07/30/2026	9.250	328,165		975,000
100301432	LEBANON	TN		09/24/2026	7.625	324,166		375,000
100296526	MURRIETA	CA		08/12/2026	6.625	323,085		454,000
100298336	MANVEL	TX		08/31/2026	6.875	322,626		410,000
100289592	WATERLOO	SC		07/09/2026	6.990	324,058		355,000
100301624	TAFT	CA		09/25/2026	6.750	320,019		400,000
100302241	GROTON	CT		09/30/2026	6.625	314,260		419,000
100290124	MI WUK VILLAGE	CA		07/20/2026	7.500	324,672		349,000
100290163	DENVER	CO		07/20/2026	5.750	302,968		400,000
100292019	VENTURA	CA		07/30/2026	7.375	320,084		1,650,000
100301012	MILLVILLE	DE		09/24/2026	7.625	322,629		370,000
100290726	SURF CITY	NC		07/29/2026	6.625	319,228		420,000
100297383	SAINT CLOUD	FL		08/24/2026	6.990	324,273		395,000
100301795	NOBLESVILLE	IN		09/25/2026	6.990	318,818		469,000
100301069	HILLSBOROUGH	NH		09/24/2026	6.624	316,024		417,500
100297103	YOUNG HARRIS	GA		08/20/2026	7.625	327,431		350,000
100301194	LEES SUMMIT	MO		09/24/2026	6.499	316,151		420,000
100298692	ELIZABETHTOWN	PA		09/10/2026	6.990	321,813		393,000
100297287	MARANA	AZ		08/21/2026	7.000	323,681		391,000
100289692	DEBARY	FL		07/10/2026	7.125	327,351		395,000
100296846	MCKINNEY	TX		08/17/2026	6.875	318,570		408,000
100299768	LOUDON	NH		09/17/2026	7.000	318,783		455,000
100298194	LAS VEGAS	NV		08/31/2026	6.990	320,569		408,000
100300987	GRAYSLAKE	IL		09/24/2026	7.250	320,355		390,000
100298689	LOVELAND	CO		09/10/2026	6.750	316,910		422,000
100301216	EL PASO	TX		09/24/2026	6.625	316,290		416,000
100296677	COLUMBUS	OH		08/12/2026	7.375	319,738		390,000
100301228	MOUNTAIN VIEW	HI		09/24/2026	6.750	316,163		390,000
100298400	ALLENDALE	MI		08/31/2026	6.875	320,376		397,000
100300223	VARNA	IL		09/23/2026	7.500	327,164		450,000
100301663	CHICAGO	IL		09/25/2026	7.375	325,013		390,000
100297144	ROCHESTER HILLS	MI		08/20/2026	7.250	323,528		391,000
100299551	CLAY	NY		09/15/2026	7.125	324,569		400,000
100293293	CYPRESS	TX		07/31/2026	5.875	305,624		390,000
100297076	RIO RICO	AZ		08/17/2026	6.375	315,097		390,000
100301527	BAKERSFIELD	CA		09/25/2026	7.625	327,124		390,000
3700006794	BROOKLYN	NY		08/14/2026	8.330	519,188		1,385,000
100298271	FLOSSMOOR	IL		08/31/2026	6.375	312,263		450,000
100290113	LONGMONT	CO		07/20/2026	6.375	312,559		415,000
100296407	DAVENPORT	FL		08/07/2026	7.625	325,956		390,000
100296412	LEESBURG	FL		08/07/2026	6.625	315,755		415,000
100300990	YAKIMA	WA		09/24/2026	6.375	309,407		480,000
100302322	COTTAGE GROVE	OR		09/30/2026	7.250	317,070		440,000
100290456	WENDELL	NC		07/24/2026	6.499	317,088		450,000
100296997	WILMINGTON	NC		08/17/2026	6.990	319,450		420,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100296995	WILMINGTON	NC		08/17/2026	6.990	319,450		420,000
100298338	ALBANY	NY		08/31/2026	7.490	322,385		415,000
100299490	FERNLEY	NV		09/15/2026	6.990	321,717		416,000
100301870	COLUMBUS	OH		09/25/2026	6.990	316,855		423,000
100290047	PORTLAND	ME		07/17/2026	6.750	318,255		423,000
100290528	MESQUITE	NV		07/24/2026	7.500	324,507		391,000
100296758	COLUMBUS	OH		08/14/2026	6.499	307,005		415,000
100298153	OCEAN PARK	WA		08/31/2026	6.990	317,567		390,000
100299655	EAGLE	ID		09/15/2026	6.250	311,590		415,000
100290138	WILMINGTON	NC		07/20/2026	6.990	320,860		399,000
100297102	ORLANDO	FL		08/20/2026	6.375	307,807		389,000
100299922	ONTARIO	CA		09/17/2026	7.125	324,077		480,000
100290288	KINNELON	NJ		07/23/2026	6.990	314,759		355,000
100293189	LOVELAND	CO		07/31/2026	6.750	318,137		417,000
100301147	PORT SAINT JOE	FL		09/24/2026	5.750	288,975		350,000
100289708	PEARLAND	TX		07/10/2026	6.875	320,301		420,000
100297154	CHATTANOOGA	TN		08/20/2026	7.603	322,757		355,000
100289675	COLLEGE PARK	GA		07/09/2026	7.490	323,355		350,000
100290107	INDIANAPOLIS	IN		07/20/2026	7.624	324,673		385,000
100297168	HOLLYWOOD	FL		08/20/2026	5.999	296,607		370,000
100298380	PFLUGERVILLE	TX		08/31/2026	6.625	314,331		495,000
100297829	CONCORD	CA		08/27/2026	6.375	317,146		618,000
100298107	HURST	TX		08/31/2026	6.375	310,316		455,000
100293184	HOT SPRINGS VILLAGE	AR		07/31/2026	6.750	317,844		414,000
100292943	GLENDALE	AZ		07/31/2026	6.250	312,822		831,000
100298680	PRINEVILLE	OR		09/10/2026	6.990	318,700		387,000
100289912	LOMPOC	CA		07/17/2026	6.875	319,190		560,000
100293201	CHRISTIANSBURG	VA		07/31/2026	7.375	322,580		425,000
100300896	DENVER	CO		09/24/2026	6.625	311,717		440,000
100296994	VISALIA	CA		08/17/2026	6.990	317,200		412,500
100302076	AALSMEER	NLD		09/28/2026	6.000	387,863		515,195
100302077	AALSMEER	NLD		09/28/2026	5.150	387,863		515,195
100293320	ALBUQUERQUE	NM		07/31/2026	7.125	321,689		387,000
100300244	LOS ANGELES	CA		09/23/2026	6.250	311,488		535,000
100296857	HILLSBORO	OR		08/17/2026	6.250	310,221		416,000
100301433	GRANBURY	TX		09/24/2026	7.625	318,301		365,000
100301798	NOBLESVILLE	IN		09/25/2026	6.990	314,042		466,000
100301715	NOBLESVILLE	IN		09/25/2026	6.990	313,810		465,000
100301865	SEVIERVILLE	TN		09/25/2026	7.250	318,486		370,000
100297422	MOUNTAIN CITY	TX		08/24/2026	7.250	318,931		443,000
100296330	COLLIERVILLE	TN		08/06/2026	6.625	317,701		393,000
100301893	MECHANICSVILLE	VA		09/25/2026	6.875	311,986		412,000
100296325	NOKOMIS	FL		08/31/2026	7.490	322,833		400,000
3510146389	PINECREST	FL		09/09/2026	7.428	833,000		6,400,000
100298695	GLENDALE	AZ		09/10/2026	7.075	317,221		440,000
100301052	TAMPA	FL		09/24/2026	6.375	308,394		413,000
100298491	NORTH PORT	FL		09/04/2026	7.499	323,059		395,000
100298661	MELBOURNE	FL		09/10/2026	7.375	322,486		395,000
100296817	AURORA	CO		08/17/2026	6.499	312,202		465,000
100290293	HILLSBOROUGH	NJ		07/23/2026	7.375	316,712		400,000
100298371	NORTH MYRTLE BEACH	SC		08/31/2026	7.500	320,291		392,000
100299994	FORT WORTH	TX		09/18/2026	6.999	315,782		466,000
100299332	PORT CHARLOTTE	FL		09/15/2026	7.625	321,106		342,000
100292979	MIRAMAR	FL		07/31/2026	7.500	319,054		390,000
100297157	CHANDLER	AZ		08/20/2026	7.500	321,023		420,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100298460	SPRING	TX		09/04/2026	7.375	323,154		385,000
100293321	HOLLY SPRINGS	NC		07/31/2026	6.875	317,615		387,000
100301574	NORTH MYRTLE BEACH	SC		09/25/2026	6.750	312,156		392,000
100300279	MEBANE	NC		09/24/2026	5.875	301,994		460,000
100299009	BOULDER	CO		09/15/2026	3.375	272,229		1,065,000
100300978	HAGERSTOWN	MD		09/24/2026	6.875	311,747		420,000
100301068	HOUSTON	TX		09/24/2026	6.499	306,045		419,000
100301298	BEAUFORT	SC		09/24/2026	6.875	315,432		410,000
100298113	MCKINNEY	TX		08/31/2026	6.375	308,598		418,000
100296633	BAKERSFIELD	CA		08/12/2026	6.990	317,309		430,000
100299322	MUNDELEIN	IL		09/15/2026	6.750	313,913		415,000
100301258	SOUTH RIVER	NJ		09/24/2026	6.750	313,903		470,000
100298188	SAINT GERMAIN	WI		08/31/2026	6.875	313,326		450,000
100300988	OAK RIDGE	TN		09/24/2026	6.990	314,089		410,000
100298666	OXFORD	ME		09/10/2026	6.990	315,743		410,000
100299620	SCARBOROUGH	ME		09/15/2026	6.625	312,051		415,000
100297959	ADDISON	TX		08/28/2026	6.625	318,859		410,000
100299464	LACEY	WA		09/15/2026	6.500	311,304		411,000
100301697	NAPA	CA		09/25/2026	6.990	313,666		390,000
100293341	JAMESTOWN	KY		07/31/2026	6.875	317,065		388,000
100299709	MERIDIAN	ID		09/17/2026	6.750	309,376		440,000
100300351	MEBANE	NC		09/24/2026	5.875	301,684		462,000
100297020	WILMINGTON	NC		08/17/2026	6.875	314,184		410,000
100296305	DALLAS	TX		08/06/2026	7.000	314,859		440,000
100300339	CAPE CORAL	FL		09/24/2026	6.625	309,687		412,000
100293117	VIENNA	VA		07/31/2026	6.625	314,741		412,000
100293217	CARMEL	IN		07/31/2026	6.500	312,235		410,000
100301160	LAWRENCE TOWNSHIP	NJ		09/24/2026	6.375	308,464		410,000
100299473	BOISE	ID		09/15/2026	6.625	312,346		425,000
100297098	PROVO	UT		08/20/2026	6.875	313,428		395,000
100302159	NORTH LAS VEGAS	NV		09/29/2026	6.625	310,069		419,000
100289650	JASPER	GA		07/09/2026	6.750	323,046		460,000
100296964	GULF SHORES	AL		08/17/2026	6.375	311,091		385,000
100301515	MYRTLE BEACH	SC		09/25/2026	6.750	315,820		462,000
100296337	QUINCY	MA		08/06/2026	6.625	306,921		473,000
100290220	ELGIN	SC		08/12/2026	6.875	313,402		440,000
100296886	CEDAR PARK	TX		08/17/2026	7.125	318,536		395,000
100299762	WESTFIELD	MA		09/17/2026	7.250	314,966		410,000
100290083	REPUBLIC	WA		07/20/2026	7.625	318,807		435,000
100289655	OCALA	FL		07/09/2026	7.490	320,803		341,000
100290746	DAYTONA BEACH	FL		07/29/2026	7.125	310,732		445,000
100289534	SANDPOINT	ID		07/08/2026	6.875	316,011		415,000
100296661	LITTLETON	MA		08/12/2026	6.950	313,313		385,000
100299344	FRANKFORT	MI		09/15/2026	7.250	315,315		410,000
100296822	WEST HARTFORD	CT		08/17/2026	6.874	314,916		420,000
100299356	MCKINNEY	TX		09/15/2026	6.499	308,767		408,000
100301426	PALM COAST	FL		09/24/2026	7.500	320,935		340,000
3410001288	BERKELEY HEIGHTS	NJ		09/11/2026	8.160	595,214	16,702	2,110,000
100300258	WINDSOR	CO		09/24/2026	4.990	286,755		590,000
100290592	PARRISH	FL		07/24/2026	6.375	310,721		415,000
100293030	MARIETTA	GA		07/31/2026	6.990	313,105		475,000
100299947	SEMINOLE	FL		09/17/2026	7.375	321,026		392,000
100297158	FLOWER MOUND	TX		08/20/2026	7.375	321,274		400,000
100297073	JAMAICA BEACH	TX		08/17/2026	7.125	315,131		412,000
100290395	DESERT HOT SPRINGS	CA		07/24/2026	6.250	306,838		385,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301233	MELISSA	TX		09/24/2026	6.750	311,426		410,000
100297123	NEW SMYRNA BEACH	FL		08/20/2026	6.624	308,592		345,000
100299358	PITTSBORO	NC		09/15/2026	6.875	313,929		407,303
100301838	DAVENPORT	FL		09/25/2026	7.250	313,865		346,000
100299442	LEWISVILLE	TX		09/15/2026	6.875	313,876		395,000
100298945	REDLANDS	CA		09/15/2026	3.125	269,938		690,000
100299773	SAVANNAH	GA		09/17/2026	6.875	309,391		422,000
100299999	SAINT CLOUD	FL		09/18/2026	6.125	300,733		412,000
100301028	SARASOTA	FL		09/24/2026	7.125	313,929		410,000
100298150	MCKINNEY	TX		08/31/2026	6.625	307,770		418,000
100301592	DENISON	TX		09/25/2026	7.375	316,684		381,500
3340135678	NEWARK	NJ		08/11/2026	9.554	356,400	24,585	740,000
100290464	LAS VEGAS	NV		07/24/2026	6.500	310,380		430,000
100301018	HARRISON	OH		09/24/2026	6.875	306,900		380,000
100299671	LANCASTER	PA		09/17/2026	7.500	319,563		381,000
100289752	AUSTIN	TX		07/10/2026	6.750	311,664		410,000
100297390	HENRICO	VA		08/24/2026	7.625	318,589		375,000
100301168	CHANDLER	AZ		09/24/2026	6.375	306,121		471,000
100290317	SAN DIEGO	CA		07/29/2026	6.750	314,118		500,000
100297843	ST. LOUIS PARK	MN		08/27/2026	7.490	307,830		382,000
100296632	OVERLAND PARK	KS		08/12/2026	7.115	313,789		394,000
100300958	WESTCLIFFE	CO		09/24/2026	7.250	314,867		382,000
100299614	CALDWELL	ID		09/15/2026	6.500	307,517		400,000
100289612	NEW ORLEANS	LA		07/09/2026	6.750	314,003		440,000
100297393	BEAUFORT	NC		08/24/2026	7.875	314,263		358,000
100301841	VENETA	OR		09/25/2026	6.990	309,714		470,000
100298118	EDGEMONT	AR		08/31/2026	7.490	315,893		390,000
100293305	WHEATON	IL		07/31/2026	7.375	316,922		380,000
100293329	CAPE CORAL	FL		07/31/2026	7.375	312,971		380,000
100292505	WELCHES	OR		07/29/2026	7.375	316,525		391,000
100290532	RED BLUFF	CA		07/24/2026	7.250	316,911		380,000
100299328	VIRGINIA BEACH	VA		09/15/2026	6.750	310,866		405,000
100301325	OVERLAND PARK	KS		09/24/2026	6.990	312,320		405,000
100291583	DOWNEY	CA		07/30/2026	6.250	310,697		1,034,785
100297089	ORMOND BEACH	FL		08/20/2026	5.118	278,778		385,000
3420001253	MILBURN	NJ		08/28/2026	8.260	758,100	51,559	2,448,000
100298711	THE VILLAGES	FL		09/10/2026	6.750	308,921		403,000
100302182	BELLAIRE	MI		09/29/2026	7.375	314,231		405,000
100289332	PLAINFIELD	CT		07/01/2026	6.999	308,492		380,000
100299480	LAS VEGAS	NV		09/15/2026	6.875	312,627		405,000
100293208	BLUE RIDGE	GA		07/31/2026	6.875	311,394		405,000
3420001265	SHORT HILLS	NJ		07/13/2026	7.810	809,213		4,300,800
100290145	HOWARD	OH		07/20/2026	6.378	304,041		380,000
100293115	STANWOOD	MI		07/31/2026	6.750	308,498		379,900
100290322	NORTH HOLLYWOOD	CA		07/29/2026	6.990	313,761		415,000
100290511	NEW ALBANY	OH		07/24/2026	6.875	313,640		408,000
100299898	TECUMSEH	MI		09/17/2026	7.375	318,136		380,000
100296589	BUCKEYE	AZ		08/12/2026	7.115	307,926		380,000
100299323	BENSALEM	PA		09/15/2026	6.750	309,253		381,000
100300310	WINSTON SALEM	NC		09/24/2026	6.625	301,146		407,000
100299619	CHARLOTTE	NC		09/15/2026	6.750	310,239		385,000
3340134593	LANCASTER	CA		09/02/2026	8.405	377,784		950,000
100298135	OMAHA	NE		08/31/2026	6.250	300,907		453,000
100293050	ANGOLA	NY		07/31/2026	6.575	310,493		405,000
100301049	BETHLEHEM	GA		09/24/2026	6.875	307,835		411,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100298322	OLD BRIDGE	NJ		08/31/2026	6.500	303,650		410,000
100290110	PHOENIX	AZ		07/20/2026	7.625	316,681		390,000
3340129176	ROOSEVELT	NY		07/21/2026	8.900	320,760	56,299	742,000
100290741	SUNDERLAND	MA		07/29/2026	6.750	309,567		432,000
100299649	PANAMA CITY BEACH	FL		09/15/2026	7.490	316,961		335,000
100298407	DAWSONVILLE	GA		08/31/2026	6.500	303,156		402,000
100299101	GOLETA	CA		09/15/2026	5.250	272,954		1,330,000
100290558	SANTA ROSA BEACH	FL		07/24/2026	6.999	309,536		377,000
100297153	HUBBARD LAKE	MI		08/20/2026	7.250	310,299		386,000
100291652	SAN RAMON	CA		07/30/2026	6.875	308,342		2,253,580
100301626	ORLANDO	FL		09/25/2026	7.990	310,749		380,000
100300807	BOISE	ID		09/24/2026	6.875	307,703		430,000
100290328	DAVENPORT	FL		07/29/2026	6.990	306,787		363,000
100298753	YUMA	AZ		09/10/2026	6.625	302,789		360,000
100300028	MERCED	CA		09/18/2026	7.250	308,263		376,000
100290457	MADRAS	OR		07/24/2026	7.125	310,040		430,000
100301185	VENICE	FL		09/24/2026	6.490	303,346		430,000
100297084	THE VILLAGES	FL		08/20/2026	6.500	301,031		377,000
100289588	WOODLAND	WA		07/09/2026	6.825	310,249		450,000
100289654	CHICAGO	IL		07/09/2026	7.450	318,398		610,000
100290161	HUNTSVILLE	AL		07/20/2026	7.499	310,498		377,000
100292907	JEFFERSON CITY	TN		07/31/2026	6.999	314,696		435,000
100299010	LA PUENTE	CA		09/15/2026	3.125	265,753		700,000
100302204	ROSENBERG	TX		09/30/2026	6.625	302,668		354,000
100297285	WAIKOLOA	HI		08/21/2026	6.625	306,488		985,000
100297834	BRANSON	MO		08/27/2026	6.625	308,760		617,000
100301048	MARANA	AZ		09/24/2026	7.375	309,083		488,000
100222740	SAN DIEGO	CA		08/08/2026	7.899	100,000	200,000	2,950,000
100297246	NEW PORT RICHEY	FL		08/21/2026	6.625	304,333		600,000
100297997	BIG BEAR LAKE	CA		08/31/2026	6.999	304,630		492,000
100298134	GATLINBURG	TN		08/31/2026	7.125	310,001		375,000
100300860	ABSAROKEE	MT		09/24/2026	7.250	310,818		375,000
100296941	GLEN ALLEN	VA		08/17/2026	6.875	307,886		402,500
100296878	CARROLLTON	TX		08/17/2026	6.499	305,144		407,000
100298284	HELENA	MT		08/31/2026	6.750	305,115		402,000
100296875	FRESNO	CA		08/17/2026	6.499	304,866		462,000
100299337	DEWEY	AZ		09/15/2026	6.750	306,643		375,000
100298329	DENVER	CO		08/31/2026	6.490	303,328		430,000
100290248	WINTHROP HARBOR	IL		07/23/2026	7.490	308,290		375,000
100296815	COBB ISLAND	MD		08/17/2026	7.375	313,004		377,000
100301496	MIRAMAR	FL		09/25/2026	7.125	306,734		400,000
100301970	PALM BAY	FL		09/29/2026	6.375	297,042		366,000
100297923	SOUTH GATE	CA		08/28/2026	6.999	315,000		775,000
100298068	EL CAJON	CA		08/31/2026	5.999	295,452		420,000
100300971	COEUR D ALENE	ID		09/24/2026	7.375	311,144		470,000
100301141	MONROE	NC		09/24/2026	5.750	288,308		412,000
100290563	MOREHEAD CITY	NC		07/24/2026	6.875	309,177		384,000
100300070	LOS ANGELES	CA		09/18/2026	6.750	307,362		580,000
100298872	ALVIN	TX		09/11/2026	7.125	315,000		525,000
100301153	SHAVER LAKE	CA		09/24/2026	6.250	300,370		439,000
100300301	MCKINNEY	TX		09/24/2026	7.250	307,371		408,000
100291543	PEORIA	AZ		07/30/2026	9.000	320,484		2,400,000
100291614	ORANGE	CA		07/30/2026	8.500	314,550		2,264,700
100300371	MEBANE	NC		09/24/2026	5.875	294,444		439,000
100301132	LANSING	NC		09/24/2026	6.875	306,325		380,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100300366	MEBANE	NC		09/24/2026	5.490	295,271		440,000
100290879	WICHITA	KS		07/29/2026	7.125	313,970		430,000
100300998	COLUMBIA	NC		09/24/2026	7.625	310,106		427,000
100293290	INNSBROOK	MO		07/31/2026	7.375	312,815		375,000
100301403	BUDA	TX		09/24/2026	7.375	311,531		376,000
100292839	WESTMINSTER	CA		07/31/2026	7.250	313,520		1,400,000
100290567	BELMONT	NC		07/24/2026	7.250	309,367		375,000
100289516	DALLAS	GA		07/31/2026	7.250	313,659		470,000
100293287	LAKE GENEVA	WI		07/31/2026	7.125	311,296		390,000
100296908	MORGANS POINT RESORT	TX		08/17/2026	6.875	306,435		437,500
100299880	NEW ORLEANS	LA		09/17/2026	6.875	310,263		485,000
100298875	LEXINGTON PARK	MD		09/11/2026	6.625	303,380		428,000
100293120	GAITHERSBURG	MD		07/31/2026	6.625	304,997		460,000
100298133	KEANSBURG	NJ		08/31/2026	6.625	301,147		410,000
100293137	PALM DESERT	CA		07/31/2026	6.500	304,724		440,000
100297040	VIRGINIA BEACH	VA		08/17/2026	6.500	304,344		400,000
100293009	LAS VEGAS	NV		07/31/2026	6.500	305,760		425,000
100299306	WESTAMPTON TOWNSHIP	NJ		09/15/2026	6.374	301,596		410,000
100296904	WAKE FOREST	NC		08/17/2026	6.250	300,678		406,000
100299436	NORTH LIBERTY	IA		09/15/2026	6.250	300,743		400,000
100299457	CYPRESS	TX		09/15/2026	6.124	298,401		419,100
100289676	LITTLE FALLS	NJ		07/09/2026	7.125	308,610		471,000
100301806	RADFORD	VA		09/25/2026	7.125	307,225		400,000
100296395	FAYETTEVILLE	NC		08/07/2026	6.999	304,493		400,000
100289586	CHICAGO	IL		07/09/2026	6.990	312,088		400,000
100299913	LANCASTER	SC		09/17/2026	6.875	309,560		577,000
100301787	MABANK	TX		09/25/2026	6.875	303,324		404,000
100299406	BREINIGSVILLE	PA		09/15/2026	6.625	305,361		403,000
100290336	HAWTHORNE	CA		07/29/2026	6.625	306,528		960,000
100288567	MARICOPA	AZ		07/10/2026	6.375	298,922		430,500
100296703	OSWEGO	IL		08/14/2026	6.750	304,223		460,000
100299896	SILVERTHORNE	CO		09/17/2026	7.749	314,329		585,000
100296561	CATHEDRAL CITY	CA		08/12/2026	6.625	307,689		605,000
3510142968	EL PORTAL	FL		07/10/2026	7.460	543,200	265,599	2,850,000
100290845	LITTLETON	CO		07/29/2026	6.625	308,131		450,000
100290245	BRISTOL	IN		07/23/2026	6.950	305,087		375,000
100301690	RUIDOSO	NM		09/25/2026	6.750	300,652		459,000
100290862	SAINT PAUL	MN		07/29/2026	6.250	300,952		400,000
100298436	MOORESVILLE	NC		09/04/2026	7.125	312,780		1,890,000
100290433	LONGVIEW	TX		07/24/2026	6.875	309,304		495,000
100292905	BROOKFIELD	CT		07/31/2026	6.499	308,227		775,000
100296489	BARSTOW	CA		08/10/2026	6.500	302,922		430,000
100290043	PORTLAND	OR		07/17/2026	6.499	301,636		375,000
100299419	AUBURN	AL		09/15/2026	6.750	305,953		399,000
100290540	FORT MYERS	FL		07/24/2026	6.875	308,748		375,000
100299302	WENDELL	NC		09/15/2026	6.625	302,565		382,400
100299466	MADISON	AL		09/15/2026	6.500	302,842		405,000
100296557	JACKSONVILLE	FL		08/12/2026	6.000	295,931		430,000
100299816	LAKE LURE	NC		09/17/2026	6.625	304,362		425,000
100301842	TRUMBULL	CT		09/25/2026	6.500	296,534		405,000
100289659	MIAMI	FL		07/09/2026	6.575	305,638		520,000
100291091	LADERA RANCH	CA		07/30/2026	6.825	305,095		1,546,629
100291501	MYSTIC	CT		07/30/2026	9.150	317,842		670,000
100297037	WESTFIELD	IN		08/17/2026	6.750	305,473		398,000
100290548	SPRINGDALE	AR		07/24/2026	7.490	312,165		373,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100293125	STROUDSBURG	PA		07/31/2026	6.750	305,562		400,000
100301007	GLENN HEIGHTS	TX		09/24/2026	6.875	304,096		435,000
100300308	SALT LAKE CITY	UT		09/24/2026	7.375	309,029		398,000
100302116	VAN ALSTYNE	TX		09/29/2026	6.750	301,739		400,000
100301131	GALLATIN	TN		09/24/2026	6.990	305,710		410,000
100301197	MESA	AZ		09/24/2026	6.499	300,208		430,000
100298403	CORDOVA	TN		08/31/2026	7.250	309,080		425,000
100300842	BREMERTON	WA		09/24/2026	7.625	308,753		350,000
100299378	CITRUS HEIGHTS	CA		09/15/2026	6.500	298,854		425,000
100301764	ROBBINSVILLE	NC		09/25/2026	6.750	299,822		420,000
3500145887	FORT LAUDERDALE	FL		09/21/2026	8.400	554,625	40,093	1,600,000
100301777	MIDLOTHIAN	VA		09/25/2026	7.750	309,221		397,000
100299557	OCEAN PINES	MD		09/15/2026	6.875	306,407		450,000
100299048	MANAHAWKIN	NJ		09/15/2026	3.625	242,375		550,000
100293042	LANCASTER	PA		07/31/2026	6.990	306,829		446,000
100289720	MERRITT ISLAND	FL		07/10/2026	6.999	306,787		398,000
100289668	SALISBURY	NC		07/09/2026	7.450	308,872		352,000
100299857	SHARPSBURG	GA		09/17/2026	7.500	307,827		374,000
100296577	WHITE LAKE	MI		08/12/2026	6.375	301,852		678,900
100301110	CANAAN	ME		09/24/2026	7.875	309,249		342,000
100301878	JIM THORPE	PA		09/25/2026	7.500	307,447		342,000
100302110	AURORA	IL		09/29/2026	7.250	303,485		400,000
100293105	COLUMBUS	OH		07/31/2026	6.625	305,168		495,000
100293289	CONWAY	SC		07/31/2026	6.875	305,277		374,000
100290583	FORT MOHAVE	AZ		07/24/2026	6.625	300,740		342,500
100299453	NAMPA	ID		09/15/2026	6.490	300,597		470,000
100300000	VICTORVILLE	CA		09/18/2026	6.999	305,724		405,000
100299307	MERCED	CA		09/15/2026	6.750	303,988		395,000
100289635	PINEHURST	NC		07/09/2026	6.950	309,007		399,000
100301360	RALEIGH	NC		09/24/2026	7.125	306,231		395,000
100300895	EDDYVILLE	KY		09/24/2026	6.750	300,840		460,000
100301029	FREDERICK	MD		09/24/2026	6.875	301,860		435,000
100298175	POCATELLO	ID		08/31/2026	6.750	300,018		370,000
100298673	LAWRENCEVILLE	GA		09/10/2026	6.950	304,157		370,000
100298624	MISSION	TX		09/08/2026	6.990	306,806		370,000
100299386	DRACUT	MA		09/15/2026	7.625	306,566		370,000
100301370	ALABASTER	AL		09/24/2026	7.250	305,927		380,000
100301314	CHARLOTTE	NC		09/24/2026	6.990	305,257		371,000
100298189	MC CORMICK	SC		08/31/2026	6.875	301,867		370,000
100290010	COLUMBUS	OH		07/17/2026	6.875	303,785		405,000
100290825	CHARLOTTESVILLE	VA		07/29/2026	6.875	304,072		396,000
3350137030	BERKELEY	CA		09/16/2026	8.706	799,234		1,800,000
100301573	BEAUMONT	TX		09/25/2026	7.500	305,766		370,000
100300228	DAVENPORT	FL		09/23/2026	6.875	307,143		373,000
100291445	BOTHELL	WA		07/30/2026	6.750	304,474		1,400,000
100299866	LONGS	SC		09/17/2026	7.500	310,104		370,000
100297281	CEDAR HILL	TX		08/21/2026	7.250	304,833		384,000
100301789	NAPLES	FL		09/25/2026	6.875	299,502		440,000
100289805	WEST HARTFORD	CT		07/10/2026	6.875	304,213		704,000
100300288	GALT	CA		09/24/2026	4.990	275,501		595,000
100300885	SEVIERVILLE	TN		09/24/2026	6.624	297,427		437,000
100296465	SOLON	OH		08/07/2026	7.375	309,960		369,000
100289362	KATY	TX		07/01/2026	7.999	309,960		364,000
100298066	HERSHEY	PA		08/31/2026	6.375	296,543		393,000
100301866	PALM BAY	FL		09/25/2026	7.375	304,359		369,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100289850	SAN DIEGO	CA		07/10/2026	6.250	296,763		580,000
100301113	BLUFFTON	SC		09/24/2026	6.750	301,116		368,000
100290078	LAWRENCEVILLE	GA		07/17/2026	6.480	299,149		471,000
100290770	NORTH MYRTLE BEACH	SC		07/29/2026	6.750	303,986		495,000
100301494	ROCKVILLE	MD		09/25/2026	7.125	303,913		600,000
100300867	NORTH MYRTLE BEACH	SC		09/24/2026	6.875	300,222		436,000
100298148	PORT ST LUCIE	FL		08/31/2026	5.750	284,154		420,000
100300061	PERTH AMBOY	NJ		09/18/2026	6.625	300,492		420,000
100292496	ASHEVILLE	NC		07/29/2026	6.625	305,584		530,000
100298067	PAYSON	AZ		08/31/2026	6.124	291,312		421,000
3350133370	WOODMERE	NY		08/11/2026	8.706	705,206	89,369	1,792,000
100296845	COPPERAS COVE	TX		08/17/2026	6.999	301,408		395,000
100296414	VICTORVILLE	CA		08/07/2026	6.875	300,635		420,000
100296312	FRIENDSWOOD	TX		08/06/2026	7.250	304,266		374,000
100290424	ORLANDO	FL		07/24/2026	6.499	299,303		420,000
3340137853	BRENTWOOD	NY		09/16/2026	9.306	367,092		732,500
3340133736	WEST CALDWELL	NJ		09/02/2026	8.900	367,092		801,000
100299981	LAS VEGAS	NV		09/18/2026	6.875	299,180		367,000
100301504	VENICE	FL		09/25/2026	6.750	302,118		605,000
100299936	PORT ROYAL	SC		09/17/2026	7.250	304,264		430,000
100290606	PHOENIX	AZ		07/24/2026	6.999	300,791		410,000
3410001331	LIVINGSTON	NJ		09/11/2026	8.160	542,365	44,635	1,700,000
100289597	EUGENE	OR		07/09/2026	6.875	305,525		445,000
100301164	HAYESVILLE	NC		09/24/2026	6.375	295,143		440,000
100301529	SEYMOUR	CT		09/25/2026	7.375	306,547		370,000
100297031	IDAHO FALLS	ID		08/17/2026	7.375	303,096		380,000
100289834	RALEIGH	NC		07/10/2026	7.500	307,736		419,000
100290917	TOLUCA LAKE	CA		07/30/2026	7.875	302,861		1,025,000
100301120	HILO	HI		09/24/2026	6.250	292,919		420,000
100290899	BRADENTON	FL		07/29/2026	6.500	289,375		328,000
100291615	CARLSBAD	CA		07/30/2026	8.775	298,831		2,293,257
3340135587	UNIONDALE	NY		08/25/2026	8.909	365,666		905,000
100296599	ZIMMERMAN	MN		08/12/2026	5.875	288,522		395,000
100299309	DORAL	FL		09/15/2026	6.250	290,724		400,000
100292567	KINGSLAND	TX		07/29/2026	6.490	297,063		325,000
100300905	CODY	WY		09/24/2026	6.750	297,221		391,000
100301713	WAIANAE	HI		09/25/2026	6.875	296,597		415,000
100301484	MIRAMAR	FL		09/25/2026	7.250	305,151		422,000
100298275	SOUTH WINDSOR	CT		08/31/2026	7.000	299,964		395,000
100289742	KISSIMMEE	FL		07/10/2026	7.999	307,125		391,000
100290588	COOLBAUGH TOWNSHIP	PA		07/24/2026	7.125	302,461		345,000
100296731	OWINGS MILLS	MD		08/14/2026	6.750	297,239		390,000
100301856	SURPRISE	AZ		09/25/2026	6.750	294,751		390,000
100302284	SPRING	TX		09/30/2026	6.625	294,479		390,000
100300296	WORCESTER	MA		09/24/2026	6.625	295,573		410,000
100299542	CAPE CORAL	FL		09/15/2026	6.615	292,636		325,000
100290514	O FALLON	MO		07/24/2026	6.500	297,791		440,000
100293154	FRESNO	CA		07/31/2026	6.250	295,042		430,000
100292660	ALMERE	NLD		07/29/2026	5.800	369,196		465,249
100301737	DAVENPORT	FL		09/25/2026	7.750	303,769		390,000
100289623	LENOIR	NC		07/09/2026	7.375	304,990		336,000
100298668	YACHATS	OR		09/10/2026	6.990	300,756		375,000
100290296	BARTLETT	TN		07/23/2026	6.575	293,708		375,000
100301460	BURLINGTON	CT		09/25/2026	6.750	295,245		390,000
100289661	SHEPHERDSTOWN	WV		07/09/2026	7.125	300,100		329,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100296622	STATESBORO	GA		08/12/2026	6.490	294,343		365,000
100292972	MESA	AZ		07/31/2026	8.750	306,600		370,000
100293177	ALBUQUERQUE	NM		07/31/2026	6.990	303,160		398,000
100289653	ORO VALLEY	AZ		07/09/2026	6.875	301,597		390,000
100298129	CRAIG	CO		08/31/2026	6.875	297,858		395,000
100289646	ETHRIDGE	TN		07/09/2026	7.250	303,814		331,000
100299031	POMONA	CA		09/15/2026	4.000	237,156		600,000
100300390	VENICE	FL		09/24/2026	8.125	300,435		325,000
100290098	WILLIS	TX		07/20/2026	7.625	306,378		365,000
100290085	WINTER PARK	FL		07/20/2026	6.625	296,647		395,000
100296625	SAINT PAUL	MN		08/12/2026	6.750	297,377		394,000
100299889	PHOENIX	AZ		09/17/2026	7.375	305,760		380,000
100297842	AUSTIN	TX		08/27/2026	6.990	302,492		430,415
100302288	LAUREL SPRINGS	NJ		09/30/2026	6.500	294,865		365,000
100296584	BLOOMFIELD HILLS	MI		08/12/2026	6.490	297,627		635,000
100290156	CHICO	CA		07/20/2026	7.624	302,964		325,000
100300023	CHANNAHON	IL		09/18/2026	7.375	301,891		415,000
100301478	CHICAGO	IL		09/25/2026	6.875	302,905		1,100,000
100298323	MANASSAS	VA		08/31/2026	6.875	297,737		400,000
100301126	SPOKANE VALLEY	WA		09/24/2026	6.625	295,441		425,000
100299446	LAGRANGE	GA		09/15/2026	6.625	295,821		405,000
100293253	AUSTELL	GA		07/31/2026	6.500	295,767		389,000
100298252	LEES SUMMIT	MO		08/31/2026	6.250	289,066		395,000
100298370	SPENCER	MA		08/31/2026	6.875	297,037		415,000
100300948	DENVER	CO		09/24/2026	6.624	292,763		490,000
100298697	ALLEGAN	MI		09/10/2026	6.740	294,244		400,000
100297987	NORTHGLENN	CO		08/31/2026	6.250	289,984		387,500
100298146	SKOKIE	IL		08/31/2026	6.875	292,255		463,000
100299582	HOUSTON	TX		09/15/2026	6.750	297,135		416,000
100298026	PEARLAND	TX		08/31/2026	6.499	288,103		400,000
100300340	BOTHELL	WA		09/24/2026	6.250	291,463		715,000
100296581	BUCKEYE	AZ		08/12/2026	6.750	298,832		519,900
100293157	HENRICO	VA		07/31/2026	6.499	294,940		430,000
100293269	INDIAN TRAIL	NC		07/31/2026	6.499	292,707		390,000
100301703	CHESAPEAKE	VA		09/25/2026	6.750	291,752		367,000
100289947	CHALFONT	PA		07/17/2026	6.375	290,946		521,000
100300382	BURNSIDE	KY		09/24/2026	6.125	283,501		364,000
100289684	WAKE FOREST	NC		07/09/2026	7.115	301,996		394,000
100301350	MERIDIAN	ID		09/24/2026	7.000	296,867		414,000
100290066	SARASOTA	FL		07/17/2026	6.990	298,031		364,985
100300854	BERLIN	NJ		09/24/2026	7.625	303,006		396,000
100290725	KATY	TX		07/29/2026	7.625	303,324		386,000
100301377	CLEARWATER	FL		09/24/2026	7.250	299,149		366,000
100301336	WEBSTER	NY		09/24/2026	6.990	296,108		395,000
100298147	WAUWATOSA	WI		08/31/2026	7.250	295,833		385,000
100297008	WAKE FOREST	NC		08/17/2026	6.875	296,771		395,000
100301053	CHARLOTTE	NC		09/24/2026	6.990	296,533		370,000
100296925	ROSWELL	GA		08/17/2026	6.625	293,992		412,000
100299366	FOLEY	AL		09/15/2026	6.374	287,820		405,000
100299608	O FALLON	MO		09/15/2026	6.875	296,912		385,000
100298156	PALM BAY	FL		08/31/2026	7.125	295,157		324,000
3410001302	FRANKLIN	TN		08/03/2026	8.312	577,178		1,300,000
100301942	CLERMONT	FL		09/29/2026	6.999	296,911		385,000
100298306	LINDSTROM	MN		08/31/2026	6.990	296,254		425,000
100301237	TAMPA	FL		09/24/2026	6.750	293,053		385,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100299584	NASHVILLE	TN		09/15/2026	6.500	291,900		385,000
100293066	GARNER	NC		07/31/2026	6.375	291,118		395,000
3700006911	MIAMI	FL		07/14/2026	8.230	460,541	20,183	1,210,000
100296664	COPLAY	PA		08/12/2026	7.490	296,475		364,000
100301295	WOOLWICH TWP	NJ		09/24/2026	6.875	295,097		385,000
100290790	CARY	IL		07/29/2026	6.990	300,900		392,000
100299549	PLAINFIELD	IL		09/15/2026	7.625	303,437		340,000
100298001	AURORA	IL		08/31/2026	6.875	291,982		360,000
100299295	LANCASTER	SC		09/15/2026	6.999	296,658		367,000
100296408	BAKERSFIELD	CA		08/07/2026	6.999	301,000		360,000
100301953	KUNA	ID		09/29/2026	6.999	295,469		360,000
100297932	CENTENNIAL	CO		08/28/2026	7.250	302,400		380,000
100300053	POINCIANA	FL		09/18/2026	7.875	301,591		320,000
100300826	OTTO	NC		09/24/2026	7.125	295,706		362,000
100301317	FORT WASHINGTON	MD		09/24/2026	6.990	297,029		600,000
100301467	CHESAPEAKE	VA		09/25/2026	6.750	284,019		365,000
100301229	JOHNSVILLE	CA		09/24/2026	6.750	293,656		360,000
100298724	ORLANDO	FL		09/10/2026	6.575	290,120		373,000
100293038	LONGS	SC		07/31/2026	4.990	269,993		360,000
100293311	DELRAY BEACH	FL		07/31/2026	6.990	296,524		360,000
100289556	MIRAMAR	FL		07/08/2026	6.990	298,846		380,000
100299631	HOUSTON	TX		09/15/2026	6.500	290,605		450,000
100290129	DALLAS	TX		07/20/2026	6.625	292,489		370,000
100290158	CEDAR CITY	UT		07/20/2026	6.610	291,108		320,000
100292957	KISSIMMEE	FL		07/31/2026	7.375	300,474		360,000
100296336	FARMERS BRANCH	TX		08/06/2026	7.500	301,165		360,000
100290084	WOODLAND	WA		07/20/2026	7.375	300,142		365,000
100299604	RUNNEMEDE	NJ		09/15/2026	6.500	291,296		360,000
100296307	ESCONDIDO	CA		08/06/2026	7.375	301,938		360,000
100301277	CLOVIS	CA		09/24/2026	6.750	292,177		429,000
100299873	SURFSIDE BEACH	SC		09/17/2026	7.625	301,320		364,000
100293180	LAWRENCEVILLE	GA		07/31/2026	6.375	290,597		385,000
100298174	NEW ORLEANS	LA		08/31/2026	6.125	286,769		400,000
100298671	CADILLAC	MI		09/10/2026	7.250	297,629		390,000
100297022	ALLEN	TX		08/17/2026	6.125	285,012		388,000
100301014	PALM BAY	FL		09/24/2026	7.375	292,857		318,000
100289995	LAKEWOOD RANCH	FL		07/17/2026	5.990	285,732		410,000
100292779	CHANDLER	AZ		07/30/2026	7.490	300,825		389,000
100290902	LAS VEGAS	NV		07/29/2026	7.250	299,030		385,000
100301138	WINNEMUCCA	NV		09/24/2026	6.499	290,036		362,000
100301023	BONITA SPRINGS	FL		09/24/2026	7.000	292,053		410,000
100299296	CEDAR BLUFF	AL		09/15/2026	6.999	295,879		410,000
100298383	ROSEBURG	OR		08/31/2026	6.875	293,267		357,000
100290160	FREEPORT	TX		07/20/2026	7.625	300,083		370,000
100299603	LEDBETTER	TX		09/15/2026	6.375	288,231		430,000
100289688	NORTH PORT	FL		07/09/2026	6.450	284,967		318,000
100301728	HOLLY SPRINGS	NC		09/25/2026	6.990	290,409		387,000
3340138810	WEST BABYLON	NY		09/16/2026	8.786	356,400		720,000
3340127889	MASSAPEQUA PARK	NY		09/02/2026	9.158	356,400		819,500
3700007247	GREENWICH	CT		09/10/2026	8.410	475,166		4,800,000
100296420	MURFREESBORO	TN		08/07/2026	7.125	290,403		380,000
100301328	COLUMBIA	MD		09/24/2026	6.990	291,356		380,000
100300813	CHANDLER	AZ		09/24/2026	6.625	287,672		380,000
100290267	WILMINGTON	NC		07/23/2026	7.115	289,403		380,000
100298014	WINCHESTER	VA		08/31/2026	6.374	286,110		385,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100290301	PALM BEACH GARDENS	FL		07/23/2026	6.375	286,682		335,000
100296656	JACKSONVILLE	FL		08/12/2026	7.375	293,805		335,000
100296341	DOVER	DE		08/06/2026	6.375	290,378		375,000
100299477	AITKIN	MN		09/15/2026	7.490	296,360		331,000
100296833	WILLINGBORO	NJ		08/17/2026	7.500	295,256		335,000
100301741	HENDERSONVILLE	NC		09/25/2026	6.750	286,949		410,000
100297232	FORT PIERCE	FL		08/21/2026	6.499	291,153		627,000
100302242	GROTON	CT		09/30/2026	6.625	286,202		380,000
100290670	HOUSTON	TX		07/29/2026	7.625	296,637		342,000
100299544	RALEIGH	NC		09/15/2026	5.875	270,172		337,000
100297286	PALM DESERT	CA		08/21/2026	6.875	292,831		356,000
100302299	PENSACOLA	FL		09/30/2026	7.000	292,003		380,000
100301297	DENVER	CO		09/24/2026	6.875	290,239		379,000
100296746	EDINBURG	TX		08/14/2026	6.875	290,579		379,000
100297945	NAUGATUCK	CT		08/28/2026	7.125	290,832		355,000
100300057	LA QUINTA	CA		09/18/2026	7.499	297,246		355,000
100298834	LAKEWOOD	CO		09/11/2026	6.499	284,465		355,000
100300863	BUDA	TX		09/24/2026	6.000	276,861		358,000
100299946	NAMPA	ID		09/17/2026	7.250	293,449		370,000
100301445	PLANT CITY	FL		09/24/2026	7.750	290,078		358,000
100290103	WHEATON	IL		07/20/2026	7.625	295,898		355,000
100290036	OCEAN CITY	MD		07/17/2026	6.875	288,050		353,941
100292840	LAREDO	TX		07/31/2026	6.750	285,311		370,000
100289404	LANCASTER	CA		07/01/2026	6.625	286,599		355,000
100298418	LITTLE RIVER	SC		09/04/2026	6.990	294,833		355,000
100298651	PALM BEACH GARDENS	FL		09/10/2026	7.490	296,975		315,000
100302347	TEMPLE	TX		09/30/2026	7.625	291,381		315,000
100296406	DENVER	CO		08/07/2026	6.625	291,914		405,000
100292502	MILLSBORO	DE		07/29/2026	6.875	293,054		315,000
100296898	WEST CHESTER TOWNSHIP	OH		08/17/2026	5.875	276,959		370,000
100290710	OAK LAWN	IL		07/29/2026	6.990	289,840		360,000
100296890	GRAND RAPIDS	MI		08/17/2026	7.375	291,334		378,000
100290079	NAUGATUCK	CT		07/17/2026	7.125	291,727		405,000
100299646	BROWNSVILLE	TX		09/15/2026	6.250	283,052		434,900
100300844	RALEIGH	NC		09/24/2026	6.999	288,159		397,000
100301438	SONORA	CA		09/24/2026	7.625	294,697		355,000
100290708	INDIANAPOLIS	IN		07/29/2026	5.875	279,347		389,000
100291046	PALMETTO BAY	FL		07/30/2026	7.075	289,315		1,185,936
3340134706	RIVERTON	NJ		08/11/2026	9.554	330,383	23,087	688,000
100299665	CAROLINA BEACH	NC		09/17/2026	6.875	290,479		360,000
100289672	OVERLAND PARK	KS		07/09/2026	6.625	288,151		440,000
100301647	WINTER PARK	FL		09/25/2026	7.875	299,704		355,000
100302051	LEEUWARDEN	NLD		09/28/2026	5.800	354,050		470,281
100296922	HARPERS FERRY	WV		08/17/2026	6.875	289,039		376,000
100301929	DALLAS	TX		09/29/2026	6.750	287,540		376,000
100299667	ORMOND BEACH	FL		09/17/2026	7.375	293,028		375,000
100301174	BAKERSFIELD	CA		09/24/2026	6.375	284,118		438,000
100290463	PHOENIX	AZ		07/24/2026	6.750	289,800		395,000
100293222	WICHITA	KS		07/31/2026	6.500	285,223		376,000
100301702	BRADENTON	FL		09/25/2026	6.875	285,443		355,000
100301032	GRAND PRAIRIE	TX		09/24/2026	7.500	286,366		377,000
100299369	PHOENIX	AZ		09/15/2026	6.875	287,038		375,000
100296270	MELISSA	TX		08/31/2026	6.375	281,534		430,000
100301166	BALLWIN	MO		09/24/2026	6.375	283,516		398,000
100301302	REDMOND	OR		09/24/2026	6.875	288,478		375,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100300345	COTTAGE GROVE	WI		09/24/2026	6.575	283,312		384,000
100297001	PORTLAND	OR		08/17/2026	7.250	292,560		376,000
100296685	HAMPTON	GA		08/13/2026	6.250	281,693		375,250
100289605	GLENDALE	AZ		07/09/2026	6.990	290,020		360,000
100301407	THE WOODLANDS	TX		09/24/2026	7.375	292,801		375,000
100296937	PEARLAND	TX		08/17/2026	6.875	290,485		393,000
100299412	IOWA CITY	IA		09/15/2026	6.750	285,197		375,000
100301030	LAS VEGAS	NV		09/24/2026	6.875	286,653		375,000
100301175	ATWATER	MN		09/24/2026	6.490	283,736		380,000
100298388	CHANDLER	AZ		08/31/2026	6.250	281,133		400,000
100298739	LONGS	SC		09/10/2026	6.750	284,842		315,000
100289760	KILL DEVIL HILLS	NC		07/10/2026	6.999	288,348		430,000
100289666	NILES	IL		07/09/2026	6.990	291,066		430,000
100293096	WORCESTER	MA		07/31/2026	7.500	288,859		365,000
100290803	BORDENTOWN	NJ		07/29/2026	6.875	289,839		385,000
100301320	CAMDENTON	MO		09/24/2026	6.990	288,277		375,000
100292537	RIVERVIEW	FL		07/29/2026	6.490	283,782		403,000
100298918	AUSTIN	TX		09/15/2026	3.750	228,971		550,000
100290460	BOWIE	MD		07/24/2026	6.374	284,731		401,000
100293160	GLEN ALLEN	VA		07/31/2026	6.875	290,543		410,000
100298263	OCEAN CITY	MD		08/31/2026	6.750	284,805		385,000
100301111	WESTBROOK	CT		09/24/2026	7.250	292,347		415,000
100301232	ALACHUA	FL		09/24/2026	6.750	286,189		350,000
100299765	DENVER	CO		09/17/2026	7.250	289,809		400,000
100301189	GROVETOWN	GA		09/24/2026	6.499	281,851		360,000
100300261	WOODBINE	NJ		09/24/2026	7.500	285,908		362,000
100298197	ALLEN	TX		08/31/2026	6.375	281,190		442,000
100301170	CAPE CARTERET	NC		09/24/2026	6.480	283,613		448,000
100297053	BENTONVILLE	AR		08/17/2026	7.000	288,163		350,000
100297992	STEPHENSON	VA		08/31/2026	6.875	288,909		387,000
100301949	WEST JORDAN	UT		09/29/2026	7.250	290,824		350,000
100302346	SOUTH ELGIN	IL		09/30/2026	7.250	282,324		430,000
100296676	BUCKEYE	AZ		08/12/2026	6.990	288,484		350,000
100296627	SAINT PETERSBURG	FL		08/12/2026	6.875	284,620		350,000
100300817	SUMMERTON	SC		09/24/2026	6.670	283,554		407,000
100297021	KENT	WA		08/17/2026	7.125	288,525		435,000
100297917	WARRENVILLE	IL		08/28/2026	7.250	288,551		350,000
100298887	TUCKER	GA		09/11/2026	7.000	287,835		358,000
100296585	MCALLEN	TX		08/12/2026	6.990	291,520		566,000
100298163	MERRIAM	KS		08/31/2026	6.875	287,880		350,000
100296960	LAKEWOOD	CO		08/17/2026	6.625	285,061		410,000
100299431	CHICAGO	IL		09/15/2026	6.500	280,513		400,000
100297047	WINCHESTER	TN		08/17/2026	6.250	281,432		378,000
100290034	WALLA WALLA	WA		07/17/2026	6.625	285,685		353,450
100290555	LAUREL	MD		07/24/2026	6.999	290,207		354,000
100289594	FORT LAUDERDALE	FL		07/09/2026	7.375	294,112		350,000
100290125	STOCKTON	CA		07/20/2026	7.375	292,435		350,000
100299942	DOVER	VT		09/17/2026	7.250	292,979		355,000
100290653	PALM SPRINGS	CA		07/29/2026	6.625	286,490		360,000
3340135507	SOMERSET	NJ		09/02/2026	8.900	349,272		735,000
100296869	TAMPA	FL		08/17/2026	6.499	284,273		372,500
100301695	JACKSONVILLE	FL		09/25/2026	6.990	284,848		375,000
100296832	PORTLAND	OR		08/17/2026	6.875	288,256		409,000
100290784	SPRINGFIELD	MA		07/29/2026	6.375	280,579		400,000
100292947	PALM BAY	FL		07/31/2026	7.750	293,160		349,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100296596	NEW BRAUNFELS	TX		08/12/2026	7.490	292,378		355,000
100298822	COLUMBIA	MD		09/11/2026	7.125	287,773		349,000
100298327	SARASOTA	FL		08/31/2026	5.875	271,039		350,000
100301321	HOMEWOOD	IL		09/24/2026	6.990	285,620		375,000
100290721	NORTH FORT MYERS	FL		07/29/2026	6.875	284,462		445,000
100297018	HAMPTON	TN		08/17/2026	7.250	290,238		310,000
100297345	STONE MOUNTAIN	GA		08/24/2026	7.000	289,895		378,000
100292553	BLOOMINGTON	IN		07/29/2026	7.625	289,098		355,000
100289882	MANVEL	TX		07/16/2026	7.375	293,214		409,000
100293237	BELTSVILLE	MD		07/31/2026	6.490	284,222		430,000
100289992	ANACONDA	MT		07/17/2026	6.250	282,036		450,000
100300856	OCEAN ISLE BEACH	NC		09/24/2026	7.625	290,927		323,000
100299368	ZEPHYRHILLS	FL		09/15/2026	7.625	292,153		315,000
100289442	ATASCOSA	TX		07/01/2026	7.375	292,950		380,000
100293357	MYRTLE BEACH	SC		07/31/2026	7.250	288,910		310,000
100289599	TUCSON	AZ		07/09/2026	6.875	286,208		350,000
100289600	ACWORTH	GA		07/09/2026	6.875	286,264		353,000
100290469	FRISCO	TX		07/24/2026	6.875	287,430		410,000
100293366	RANDLEMAN	NC		07/31/2026	7.625	290,055		310,000
100289593	NAPLES	FL		07/09/2026	7.450	291,778		310,000
100290446	GROSSE POINTE PARK	MI		07/24/2026	5.990	277,306		430,000
3350137429	SOUTHOLD	NY		09/16/2026	9.721	752,220		1,700,000
100299988	PLANT CITY	FL		09/18/2026	6.875	284,694		398,000
3340131561	ROSELLE	NJ		07/21/2026	8.663	327,888	19,903	660,000
100301158	PHOENIX	AZ		09/24/2026	6.375	279,218		380,000
100290466	NEWLAND	NC		07/24/2026	6.124	277,302		360,000
100301301	CANTON	GA		09/24/2026	6.875	286,146		387,000
100293002	BUENA PARK	CA		07/31/2026	6.625	285,645		848,000
100296570	DERBY	CT		08/12/2026	6.875	278,866		380,000
100290295	ARLINGTON	TX		07/23/2026	6.740	284,136		415,000
100298825	COLUMBIA	MD		09/11/2026	7.125	285,998		347,000
100298332	FRANKLIN	OH		08/31/2026	6.750	282,905		375,000
100299331	FRESNO	CA		09/15/2026	6.750	284,702		379,000
100301926	BANNING	CA		09/29/2026	8.499	293,109		370,000
100298397	BELTON	MO		08/31/2026	6.750	281,618		370,000
3340131044	CHICAGO	IL		07/13/2026	9.158	346,698		1,625,000
100301161	LARAMIE	WY		09/24/2026	6.375	278,578		370,000
100293068	FAIRBURN	GA		07/31/2026	5.875	275,543		399,000
100293015	FAIRBURN	GA		07/31/2026	5.875	275,550		380,000
100290077	CHARLES TOWN	WV		07/17/2026	7.500	288,950		365,000
100290546	GARDEN CITY	UT		07/24/2026	6.750	282,503		347,000
100290496	LAKE MARY	FL		07/24/2026	6.625	283,318		385,000
100302244	GROTON	CT		09/30/2026	6.625	278,282		370,000
100290112	SAINT AUGUSTINE	FL		07/20/2026	6.125	274,150		347,000
100298031	BUTTE	MT		08/31/2026	6.999	282,111		327,000
100290759	OZARK	AL		07/29/2026	6.750	284,771		370,000
100297241	EAST HARTFORD	CT		08/21/2026	6.750	282,866		370,000
100299352	BOLINGBROOK	IL		09/15/2026	6.499	279,590		371,000
100299607	GETTYSBURG	PA		09/15/2026	6.990	282,821		308,000
100290075	CLARKSVILLE	TN		07/17/2026	6.875	284,049		368,998
100299422	GARDNER	MA		09/15/2026	7.375	286,657		395,000
100299919	TARPON SPRINGS	FL		09/17/2026	7.250	283,957		475,000
100301002	BIRMINGHAM	MI		09/24/2026	6.750	280,570		425,000
100298101	MANASSAS	VA		08/31/2026	6.375	277,757		405,000
100299485	ROSWELL	GA		09/15/2026	6.000	271,203		400,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100290745	LINCOLN	NE		07/29/2026	6.375	277,555		370,000
100292531	SMYRNA	GA		07/29/2026	7.250	284,782		307,000
100290174	MOUNT DORA	FL		07/20/2026	7.500	288,204		325,000
100296679	SAINT PAUL	MN		08/12/2026	6.990	283,148		370,000
100300907	APEX	NC		09/24/2026	7.375	285,501		353,000
100300996	ANNAPOLIS	MD		09/24/2026	6.750	281,051		430,000
100301215	HOUSTON	TX		09/24/2026	6.625	278,003		348,000
100299014	CORONA	CA		09/15/2026	2.999	243,745		705,000
100298281	NEWBERRY	MI		08/31/2026	6.990	282,213		394,000
100293282	ASHFORD	WA		07/31/2026	6.990	284,993		360,000
100296973	BOYNTON BEACH	FL		08/17/2026	6.875	284,124		365,000
100301487	ST PETERSBURG	FL		09/25/2026	7.375	286,143		395,000
100296945	GLEN ALLEN	VA		08/17/2026	6.875	284,599		400,000
100289619	EAST GARRISON	CA		07/09/2026	6.490	280,796		880,000
100292707	RIJSWIJK	NLD		07/29/2026	5.550	348,017		657,454
100290576	BIG BEAR CITY	CA		07/24/2026	6.990	285,671		345,000
100292713	ROTTERDAM	NLD		07/29/2026	5.850	347,731		429,919
100301280	FENTON	MO		09/24/2026	6.875	282,088		344,000
100289674	HARPERS FERRY	WV		07/09/2026	6.825	280,715		325,000
3.62616E+11	MINT HILL	NC		07/24/2026	8.675	535,164	15,000	1,200,000
3420001335	SHORT HILLS	NJ		09/02/2026	7.900	733,550		4,416,000
100301022	BRISTOL	CT		09/24/2026	6.499	275,180		380,000
100298889	LOS ANGELES	CA		09/11/2026	6.875	284,715		1,150,000
100296820	STEAMBOAT SPRINGS	CO		08/17/2026	6.250	276,648		402,000
100299315	SURPRISE	AZ		09/15/2026	6.750	279,962		375,000
100298492	TEMECULA	CA		09/04/2026	6.999	287,367		500,000
100298667	ATHENS	GA		09/10/2026	7.450	288,295		350,000
3340136086	CENTEREACH	NY		08/25/2026	9.677	343,641		741,000
100296850	DURHAM	NC		08/17/2026	6.499	277,271		392,700
100289724	MURFREESBORO	TN		07/10/2026	6.750	284,924		440,000
100293221	ANDOVER	NJ		07/31/2026	6.500	279,912		445,000
100290435	COMO	CO		07/24/2026	6.374	279,094		433,000
100290808	PLAINFIELD	IL		07/29/2026	7.375	288,397		367,000
100290470	FAIRMONT	MN		07/24/2026	7.000	286,482		380,000
100289923	BELLFLOWER	CA		07/17/2026	6.999	286,271		880,000
100292770	EAST LANSING	MI		07/30/2026	6.990	288,516		373,000
3.62616E+11	JACKSONVILLE BEACH	FL		07/24/2026	8.800	549,000		1,020,000
100293173	CHICAGO	IL		07/31/2026	6.750	282,016		382,000
100289651	DAVENPORT	FL		07/09/2026	7.490	287,188		350,000
100300348	WINSTON SALEM	NC		09/24/2026	6.625	272,341		381,000
100299878	SCOTTSDALE	AZ		09/17/2026	6.875	284,377		355,000
100290751	COLUMBUS	OH		07/29/2026	6.750	281,350		380,000
100301149	KIMBERLING CITY	MO		09/24/2026	6.374	275,387		385,000
100301266	TUCSON	AZ		09/24/2026	6.750	279,175		365,000
100293256	ARLINGTON HEIGHTS	IL		07/31/2026	6.625	279,819		420,000
100293248	INDIO	CA		07/31/2026	6.625	278,070		365,000
100298051	ELKRIDGE	MD		08/31/2026	6.875	277,977		350,000
100290539	NORTH SALT LAKE	UT		07/24/2026	7.375	285,542		370,000
100291171	TRABUCO CANYON	CA		07/30/2026	6.450	279,620		1,477,035
100291809	CALDWELL	ID		07/30/2026	7.875	278,978		1,377,488
100290742	TEMPE	AZ		07/29/2026	6.625	279,114		370,000
100290829	MONTEREY	CA		07/29/2026	6.750	304,115		445,000
100302139	MILWAUKEE	WI		09/29/2026	6.875	276,382		390,000
100289490	SPRINGDALE	AR		07/31/2026	6.750	277,914		364,000
100301875	ANCHORAGE	AK		09/25/2026	6.625	272,912		390,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100293026	GARNER	NC		07/31/2026	4.990	261,643		416,000
100300227	ORLANDO	FL		09/23/2026	6.990	281,919		341,000
3510144267	PALMETTO BAY	FL		07/17/2026	7.970	648,830	87,780	1,750,000
100299995	TAMPA	FL		09/18/2026	6.875	284,128		440,000
100296433	FAYETTEVILLE	AR		08/07/2026	6.999	287,625		380,000
100301198	RENO	NV		09/24/2026	6.499	275,081		425,000
100300836	LIGONIER	PA		09/24/2026	6.750	275,090		354,000
100296669	COMMERCE CITY	CO		08/12/2026	7.490	280,405		330,000
100301413	CHICAGO	IL		09/24/2026	7.490	286,044		340,000
100298853	GONZALES	LA		09/11/2026	6.625	277,327		350,000
100301088	SOUTH HAVEN	MI		09/24/2026	7.625	279,202		391,000
100290280	MEDINA	OH		07/23/2026	7.250	279,345		340,000
3500144464	MIAMI	FL		07/27/2026	8.060	283,735	260,177	5,200,000
100301937	VICTORVILLE	CA		09/29/2026	6.999	279,371		340,000
100296659	RAMSEY	MN		08/12/2026	6.990	274,231		340,000
100297358	FLOSSMOOR	IL		08/24/2026	7.250	281,502		341,000
100298851	SPARROWS POINT	MD		09/11/2026	7.999	285,368		514,000
100290387	GOOSE CREEK	SC		07/24/2026	6.990	274,449		340,000
100299537	NEWARK	DE		09/15/2026	6.990	278,066		340,000
100296816	DOVER	DE		08/17/2026	6.875	281,164		357,000
100290572	MOORESVILLE	NC		07/24/2026	6.875	278,648		342,000
100297378	GREEN COVE SPRINGS	FL		08/24/2026	6.875	281,656		345,000
100302192	MEBANE	NC		09/30/2026	6.625	274,058		320,000
100292706	RIJSWIJK	NLD		07/29/2026	4.900	343,438		648,803
100292665	ROTTERDAM	NLD		07/29/2026	4.270	343,438		845,826
100298050	STOCKTON	CA		08/31/2026	6.750	274,186		362,000
100299732	ELMHURST	IL		09/17/2026	7.375	281,400		340,000
100290747	MUNSTER	IN		07/29/2026	7.625	279,950		351,000
3420001236	HARRISVILLE	UT		08/21/2026	7.932	723,644		11,259,144
100290017	SIDNEY	ME		07/17/2026	6.875	278,682		340,000
100292953	VALRICO	FL		07/31/2026	6.625	278,402		497,000
100290744	COLUMBIA	TN		07/29/2026	6.625	272,119		339,990
3340134543	BROOKHAVEN	NY		08/11/2026	10.138	338,295		803,000
100293082	LITTLE EGG HARBOR TWP	NJ		07/31/2026	7.125	276,781		360,000
100296441	MILLSBORO	DE		08/07/2026	6.499	277,103		380,000
100290568	GOODYEAR	AZ		07/24/2026	6.499	275,088		346,000
100299324	EDISON	NJ		09/15/2026	6.625	273,731		385,000
100296862	FORT WORTH	TX		08/17/2026	6.374	273,693		372,000
100300660	SPRINGDALE	AR		09/29/2026	10.175	280,395		883,245
100297986	SCOTTSDALE	AZ		08/31/2026	7.250	277,023		340,000
100292871	COVINGTON	GA		07/31/2026	6.750	275,071		360,000
100301427	LEXINGTON	MI		09/24/2026	7.500	282,959		330,000
100301434	VENICE	FL		09/24/2026	7.625	279,250		305,000
100298178	CARY	NC		08/31/2026	6.875	276,894		375,000
100301887	CHESHIRE	CT		09/25/2026	6.875	275,471		365,000
100299622	DUNDEE	FL		09/15/2026	7.625	281,520		350,000
100292550	WILLOUGHBY HILLS	OH		07/29/2026	6.990	275,487		300,000
100290702	MIDLOTHIAN	VA		07/29/2026	6.750	277,992		377,000
100301644	CINCINNATI	OH		09/25/2026	7.000	273,204		360,000
100298712	HAMILTON	OH		09/10/2026	6.875	275,677		370,000
100296944	PEWAUKEE	WI		08/17/2026	6.625	275,622		360,000
100301528	LYTLE CREEK	CA		09/25/2026	6.250	270,659		640,000
100293242	RICHMOND	VA		07/31/2026	6.250	272,528		360,000
100299658	JENSEN BEACH	FL		09/15/2026	6.250	270,889		435,000
100301145	QUINCY	MA		09/24/2026	6.000	264,852		360,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301296	COLLEGE STA	TX		09/24/2026	6.875	275,626		359,990
100296942	SUN CITY WEST	AZ		08/17/2026	7.250	280,274		372,000
100290491	MURRIETA	CA		07/24/2026	7.125	284,784		380,000
100290579	EVERETT	WA		07/24/2026	7.000	279,670		450,000
100290587	TEMPE	AZ		07/24/2026	6.750	276,824		365,000
100301710	PAHOA	HI		09/25/2026	6.750	271,991		360,000
100299318	PORTLAND	OR		09/15/2026	6.374	271,432		385,000
100297952	SILVER SPRING	MD		08/28/2026	6.625	270,829		395,000
100299341	MONROE	NC		09/15/2026	6.374	271,761		390,000
100289779	ARIZONA CITY	AZ		07/10/2026	7.250	283,056		360,000
100301823	SPRING	TX		09/25/2026	6.990	274,183		380,000
100290453	LAWRENCEVILLE	GA		07/24/2026	6.625	275,658		390,000
100299782	NORRISTOWN	PA		09/17/2026	7.625	279,049		360,000
100290461	ATLANTA	GA		07/24/2026	6.250	271,948		398,000
100293171	ANDERSON	SC		07/31/2026	6.990	277,203		380,000
100298262	CHARLOTTE	NC		08/31/2026	6.875	271,596		300,000
100300236	COMPTON	CA		09/23/2026	6.500	275,102		620,000
100290693	VENICE	FL		07/29/2026	6.500	274,308		416,000
100296587	OCEAN PINES	MD		08/12/2026	6.750	270,475		344,000
100299095	MARTINEZ	CA		09/15/2026	3.875	239,704		640,000
100292760	HENDERSON	NV		07/30/2026	6.990	279,075		336,000
100292685	GRONINGEN	NLD		07/29/2026	5.200	338,859		452,919
100290748	BALLWIN	MO		07/29/2026	6.875	273,312		350,000
100298729	RINGGOLD	GA		09/10/2026	6.575	268,938		365,000
100298205	SAINT LOUIS	MO		08/31/2026	7.250	279,232		335,000
100300511	CHARLESTON	SC		09/29/2026	9.625	279,302		958,592
100289437	HUDSON	FL		07/01/2026	7.999	281,400		335,000
100293314	SAINT CHARLES	MO		07/31/2026	7.375	279,356		344,000
100290552	LANDIS	NC		07/24/2026	6.990	277,450		335,000
100292490	STONE MOUNTAIN	GA		07/29/2026	7.625	282,901		340,000
100299555	STATESBORO	GA		09/15/2026	6.750	274,713		335,000
100300233	LITTLE ELM	TX		09/23/2026	6.500	274,355		356,000
100298409	HANOVER PARK	IL		08/31/2026	6.750	271,221		328,000
100301065	LITTLE ROCK	AR		09/24/2026	7.375	277,581		357,000
3410001247	GAINESVILLE	GA		07/20/2026	8.076	515,613	19,881	1,190,000
3510144453	WEST PALM BEACH	FL		09/09/2026	7.510	672,000	51,621	4,500,000
100293296	HEATHSVILLE	VA		07/31/2026	6.990	277,740		338,000
100299548	COLLINWOOD	TN		09/15/2026	7.125	277,902		310,000
100299054	ATLANTA	GA		09/15/2026	3.250	237,724		775,000
100297365	MAPLEWOOD	NJ		08/24/2026	7.250	280,917		365,000
100299452	FARGO	ND		09/15/2026	6.500	271,455		361,000
100302189	LAS VEGAS	NV		09/30/2026	6.750	276,312		535,000
100301081	AUBURNDALE	FL		09/24/2026	5.875	259,048		358,000
100299744	TRAVERSE CITY	MI		09/17/2026	9.250	280,697		321,000
100301748	GRAND RAPIDS	MI		09/25/2026	6.990	272,376		357,000
100289810	WIMBERLEY	TX		07/10/2026	6.990	274,899		415,000
100298797	GLEN ALLEN	VA		09/11/2026	6.999	275,716		428,000
100293215	FAIRVIEW	NC		07/31/2026	6.500	271,960		360,000
100298415	OCEANSIDE	CA		09/04/2026	7.250	277,146		340,000
3510144633	PELZER	SC		08/14/2026	7.980	721,875		1,400,000
3510144634	PELZER	SC		08/14/2026	7.980	721,875		1,375,000
100298799	DEKALB	IL		09/11/2026	6.875	271,966		356,000
100301303	DELAWARE	OH		09/24/2026	6.875	272,890		356,000
100301771	SAINT JOSEPH	MO		09/25/2026	7.125	273,563		335,000
100297335	MARTINSVILLE	VA		08/24/2026	8.250	280,337		310,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301872	HOUSTON	TX		09/25/2026	7.250	275,152		356,000
100301481	PUNTA GORDA	FL		09/25/2026	6.990	280,120		356,000
100301675	MONTGOMERY	AL		09/25/2026	7.375	267,761		334,000
100292581	UNITED KINGDOM	GBR		07/29/2026	7.350	335,178		463,957
100293128	FLORISSANT	MO		07/31/2026	6.500	269,082		356,000
100298265	ST GEORGE	UT		08/31/2026	6.625	268,997		399,000
100299349	SAUGATUCK	MI		09/15/2026	6.999	275,107		450,000
100298221	ROCHESTER	NY		08/31/2026	6.500	266,677		355,000
100296586	SWANNANOA	NC		08/12/2026	6.990	274,380		335,000
100289633	MATTHEWS	NC		07/09/2026	7.490	489,192		550,000
100302180	TULARE	CA		09/29/2026	6.625	265,840		360,000
100301396	CHICAGO	IL		09/24/2026	7.250	274,050		355,000
100301889	PARKVILLE	MD		09/25/2026	7.250	268,311		355,000
100293199	WESTFORD	MA		07/31/2026	6.875	275,418		355,000
100299372	PRINEVILLE	OR		09/15/2026	5.250	251,774		368,000
100298052	STEPHENSON	VA		08/31/2026	6.374	267,133		407,000
100302032	LAGUNA VISTA	TX		09/29/2026	7.375	278,252		380,000
100298675	VALLEJO	CA		09/10/2026	7.250	277,487		450,000
100296752	MARICOPA	AZ		08/14/2026	7.375	278,307		352,000
100290643	GOLD CANYON	AZ		07/29/2026	7.250	279,344		355,000
100299020	GARDEN GROVE	CA		09/15/2026	3.875	215,696		545,000
100290074	LEESBURG	FL		07/17/2026	6.990	275,319		420,000
100290887	MECHANICSVILLE	VA		07/29/2026	6.750	274,128		373,500
100290517	ODENTON	MD		07/24/2026	6.375	270,126		360,000
100296545	HASLET	TX		08/12/2026	7.250	277,190		355,000
100290813	LEES SUMMIT	MO		07/29/2026	7.250	278,053		355,000
100297982	EDGEWOOD	MD		08/28/2026	7.499	278,150		332,000
100290792	VIRGINIA BEACH	VA		07/29/2026	6.990	275,780		367,000
100301687	MOUNT SIDNEY	VA		09/25/2026	7.250	274,410		540,000
100290810	NORTH FORT MYERS	FL		07/29/2026	6.625	271,136		355,000
100301378	VILLA RICA	GA		09/24/2026	7.250	273,592		295,000
100298676	LEHIGH ACRES	FL		09/10/2026	7.325	275,164		300,000
3500144647	MIAMI	FL		08/07/2026	7.190	513,734	17,176	1,200,000
100290610	ACWORTH	GA		07/24/2026	6.875	269,650		380,000
3420001346	NASHVILLE	TN		09/11/2026	7.900	707,520		3,600,000
100298469	GLEN ALLEN	VA		09/04/2026	6.999	273,950		411,000
100296916	WEST DES MOINES	IA		08/17/2026	6.750	270,563		295,000
100290709	AVONDALE	AZ		07/29/2026	6.750	273,065		380,000
100289357	SAN TAN VALLEY	AZ		07/01/2026	7.875	274,296		313,450
100290755	NEW BERN	NC		07/29/2026	6.750	270,972		382,000
100297023	WHITE LAKE	NY		08/17/2026	7.500	275,525		300,000
100292837	LYNWOOD	CA		07/31/2026	6.499	268,022		825,000
100293049	FORT WALTON BEACH	FL		07/31/2026	6.375	270,239		465,000
100300950	WHITE CITY	OR		09/24/2026	7.250	274,758		334,000
100289926	JACKSONVILLE	FL		07/17/2026	6.625	268,932		410,000
100299576	LELAND	NC		09/15/2026	7.625	277,648		323,000
100298168	LOGANVILLE	GA		08/31/2026	7.125	273,338		365,000
3510143357	FORT LAUDERDALE	FL		07/10/2026	7.460	581,797	133,244	4,431,000
100297268	FUQUAY VARINA	NC		08/21/2026	7.000	275,271		415,000
100299540	CONCORD	NC		09/15/2026	5.875	255,335		334,000
100290723	CHATTANOOGA	TN		07/29/2026	6.625	270,616		380,000
100296419	IRVING	TX		08/07/2026	6.375	266,379		445,000
100293335	CONCORD	NC		07/31/2026	5.875	257,668		342,000
100296404	PHOENIX	AZ		08/07/2026	6.999	272,227		330,000
100301517	MOUNT LAUREL	NJ		09/25/2026	7.250	273,923		350,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100289952	DALTON	GA		07/17/2026	6.999	270,527		330,000
100297370	HORSESHOE BAY	TX		08/24/2026	6.990	273,407		343,000
100298664	LAKESIDE	AZ		09/10/2026	6.990	271,331		340,000
100301294	MILWAUKEE	WI		09/24/2026	6.875	269,221		352,000
100296812	OCEAN PARK	WA		08/17/2026	7.125	273,964		330,000
100289577	OREM	UT		07/08/2026	6.500	268,494		331,000
100296485	FLORENCE	KY		08/10/2026	6.500	267,555		335,000
100293323	FLAGSTAFF	AZ		07/31/2026	7.250	270,983		330,000
100299808	NAPLES	FL		09/17/2026	6.625	269,122		400,000
100296592	BLUE SPRINGS	MO		08/12/2026	6.450	262,308		330,000
100301825	NEW SMYRNA BEACH	FL		09/25/2026	6.990	268,643		335,000
100289671	BROWNSBURG	IN		07/09/2026	6.750	268,330		330,000
100290800	WARWICK	PA		07/29/2026	6.750	270,159		380,000
100290801	YARDLEY	PA		07/29/2026	6.750	270,159		425,000
100302218	FARMINGTON	CT		09/30/2026	6.625	266,489		353,000
100290272	SCHAUMBURG	IL		07/23/2026	7.490	270,902		310,000
100293324	RIGBY	ID		07/31/2026	6.750	270,683		336,000
100296935	CLAYMONT	DE		08/17/2026	7.250	271,520		310,000
100298756	SAINT PETERSBURG	FL		09/10/2026	6.990	270,217		310,000
100297231	MIAMI GARDENS	FL		08/21/2026	6.625	267,201		405,000
100298240	ERWIN	NC		08/31/2026	6.750	267,503		351,000
100297264	FORT PIERCE	FL		08/21/2026	6.875	268,153		410,000
100299720	ORANGE BEACH	AL		09/17/2026	7.500	274,125		335,000
100298095	ROCKPORT	TX		08/31/2026	7.490	275,885		391,000
100300811	HOUSTON	TX		09/24/2026	6.875	269,110		400,000
3510147288	CORAL GABLES	FL		09/30/2026	8.750	710,500		4,100,000
100299339	HOFFMAN ESTATES	IL		09/15/2026	6.750	265,875		351,000
100298104	MAULDIN	SC		08/31/2026	6.750	267,617		350,000
100301331	SAVANNAH	GA		09/24/2026	6.999	270,567		350,000
100298138	SOUTH MILWAUKEE	WI		08/31/2026	6.625	265,856		353,000
100299389	ESTERO	FL		09/15/2026	6.625	264,976		380,000
100300824	SMYRNA	TN		09/24/2026	7.128	269,317		363,000
100298277	DAYTON	OH		08/31/2026	6.625	264,224		377,000
100297261	PEORIA	AZ		08/21/2026	7.250	273,738		375,000
100298072	BLUE SPRINGS	MO		08/31/2026	6.499	264,279		350,000
100296368	DURHAM	NC		08/06/2026	5.990	249,337		389,000
100301465	LEHIGH ACRES	FL		09/25/2026	7.250	270,751		375,000
100301814	KLAMATH FALLS	OR		09/25/2026	7.250	270,619		340,000
100301335	GRANT PARK	IL		09/24/2026	6.990	268,524		416,000
100298295	CONWAY	SC		08/31/2026	7.000	269,040		350,000
100298497	FRISCO	TX		09/04/2026	6.499	264,191		413,000
100298091	NAPLES	FL		08/31/2026	6.750	266,927		425,000
100301616	SEBRING	FL		09/25/2026	6.750	263,737		360,000
100298846	CONROE	TX		09/11/2026	6.999	267,718		350,000
100292520	GREENSBORO	NC		07/29/2026	6.625	270,008		362,000
100296332	PHOENIX	AZ		08/06/2026	6.375	263,232		620,000
100290581	REDDING	CA		07/24/2026	7.250	272,451		350,000
100298248	CONWAY	SC		08/31/2026	7.490	270,234		328,000
100302254	SPRINGFIELD	TN		09/30/2026	7.125	270,703		371,000
100293229	LINCOLN	NE		07/31/2026	6.625	267,098		350,000
100289842	FRANKLINTON	LA		07/10/2026	6.990	271,634		392,000
100289587	HERTFORD	NC		07/09/2026	6.750	269,169		360,000
100299524	EDWARDS	MO		09/15/2026	7.625	275,433		300,000
100290804	MAIZE	KS		07/29/2026	7.250	271,101		354,000
100290049	LARGO	FL		07/17/2026	7.250	270,015		328,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100300354	WINCHESTER	VA		09/24/2026	5.990	257,676		385,000
100296913	PLANO	TX		08/17/2026	6.375	265,426		349,000
100301165	MILWAUKEE	WI		09/24/2026	6.375	263,207		350,000
100302046	UTRECHT	NLD		09/28/2026	5.750	328,192		435,935
100290497	AUSTIN	TX		07/24/2026	5.999	261,618		395,000
100301700	FLEETWOOD	NC		09/25/2026	7.750	270,989		415,000
100290798	QUEEN CREEK	AZ		07/29/2026	6.990	270,724		385,000
100289945	RICHARDSON	TX		07/17/2026	6.625	266,588		445,000
100290647	WOODLAND PARK	CO		07/29/2026	6.250	262,975		525,000
100299398	LAKEWOOD RANCH	FL		09/15/2026	5.990	256,915		398,000
100293235	SHAWNEE	KS		07/31/2026	6.500	266,226		362,000
100300965	PINEVILLE	NC		09/24/2026	6.750	263,047		348,000
3350130506	QUEENS	NY		08/25/2026	9.353	705,206		1,400,000
100290861	BRENHAM	TX		07/29/2026	7.250	273,198		350,000
100302217	MINNEOLA	FL		09/30/2026	6.750	265,875		395,000
100300953	BROWNSVILLE	TN		09/24/2026	7.240	270,564		340,000
100293051	HAINES CITY	FL		07/31/2026	6.250	255,284		290,000
100301037	SUMMERVILLE	SC		09/24/2026	6.750	265,377		400,000
100296691	BROOKSVILLE	FL		08/13/2026	4.990	242,375		295,000
100298286	NORTH EAST	MD		08/31/2026	6.875	264,933		326,000
100290728	LUDLOW	VT		07/29/2026	6.125	258,534		355,000
100289669	BOLIVAR	MO		07/09/2026	7.450	271,216		290,000
100298264	SHAWNEE	KS		08/31/2026	6.750	265,798		305,000
100290782	CHARLOTTE	NC		07/29/2026	6.875	270,280		395,000
100299538	MURFREESBORO	TN		09/15/2026	6.375	261,166		375,000
100298316	MAUMELLE	AR		08/31/2026	6.250	259,287		382,000
100296859	LEHIGH ACRES	FL		08/17/2026	6.625	265,148		360,000
100297197	MCFARLAND	CA		08/21/2026	7.375	271,094		325,000
100299360	ORLANDO	FL		09/15/2026	6.875	267,898		329,000
100296558	DOYLESTOWN	PA		08/12/2026	7.115	271,596		450,000
100298246	KERNERSVILLE	NC		08/31/2026	7.490	270,921		330,000
100299624	HILLSVILLE	VA		09/15/2026	6.875	267,889		326,000
100300943	MARICOPA	AZ		09/24/2026	6.999	266,618		325,000
100292951	SMITHFIELD	NC		07/31/2026	8.375	273,000		325,000
100298404	MEMPHIS	TN		08/31/2026	6.750	265,806		335,000
100301231	GEORGETOWN	TX		09/24/2026	6.750	265,724		343,000
100301385	BOGART	GA		09/24/2026	7.250	271,083		330,000
100290286	POOLER	GA		07/23/2026	6.490	263,508		325,000
100301868	ZANESVILLE	OH		09/25/2026	7.500	267,686		356,000
100293142	DAYTON	NV		07/31/2026	7.250	270,860		376,000
100297303	MIAMI	FL		08/24/2026	7.125	272,383		340,000
100301531	WARNER ROBINS	GA		09/25/2026	7.000	272,776		326,000
100289539	FOLSOM	CA		07/08/2026	6.125	256,316		640,000
100299428	MAGNOLIA SPRINGS	AL		09/15/2026	6.375	260,708		415,000
100301525	PORT CHARLOTTE	FL		09/25/2026	7.500	272,594		325,000
100289638	LYNCHBURG	VA		07/09/2026	6.990	268,558		297,000
100290553	SALUDA	NC		07/24/2026	7.250	271,164		328,000
100290565	RUTHERFORD	NJ		07/24/2026	6.999	268,338		326,000
100301752	FRISCO	TX		09/25/2026	6.500	257,150		330,000
100289893	WADSWORTH	OH		07/16/2026	7.375	270,143		326,000
100300923	SAINT AUGUSTINE	FL		09/24/2026	5.875	251,533		346,000
100293075	CHICAGO	IL		07/31/2026	6.575	266,682		434,000
3340134814	YORKTOWN HEIGHTS	NY		09/16/2026	8.900	324,324		795,000
3340137698	AMITYVILLE	NY		09/02/2026	9.331	324,324		625,000
100299966	MANCHESTER	NH		09/17/2026	8.625	272,352		564,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100290852	BETHLEHEM	PA		07/29/2026	6.750	268,764		375,000
100290019	INDIANAPOLIS	IN		07/17/2026	6.375	261,921		415,000
100298077	MYRTLE BEACH	SC		08/31/2026	5.874	248,392		324,000
100299336	KENNESAW	GA		09/15/2026	6.625	263,654		370,000
100290492	BLUE SPRINGS	MO		07/24/2026	6.374	261,917		347,000
100299606	THOMASVILLE	NC		09/15/2026	6.625	263,375		301,000
100299424	SAINT AUGUSTINE	FL		09/15/2026	5.500	246,313		348,000
100289827	ESTERO	FL		07/10/2026	6.875	270,977		369,000
100298813	FORT PIERCE	FL		09/11/2026	6.999	265,104		393,000
100290586	KISSIMMEE	FL		07/24/2026	7.375	270,731		305,000
100298294	EVANSTON	IL		08/31/2026	6.625	260,729		345,000
100299313	LAKEWOOD	CO		09/15/2026	6.750	265,533		345,000
100298319	CHICAGO	IL		08/31/2026	6.500	259,680		360,000
100293267	FORT WORTH	TX		07/31/2026	6.499	262,784		360,000
100299778	LILBURN	GA		09/17/2026	6.750	264,708		536,000
100299759	LA PORTE	TX		09/17/2026	7.500	270,868		370,000
3350133878	BROOKLYN	NY		08/11/2026	9.268	698,938		1,825,000
100299346	STOW	OH		09/15/2026	6.625	263,028		345,000
100299558	GREER	AZ		09/15/2026	7.000	266,701		349,000
100301677	OAKLEY	UT		09/25/2026	6.990	263,529		345,000
100296590	KISSIMMEE	FL		08/12/2026	6.875	266,547		345,000
100301959	TEXAS CITY	TX		09/29/2026	6.750	264,204		355,000
100299587	ST PETERSBURG	FL		09/15/2026	6.750	264,636		350,000
100299497	FRONT ROYAL	VA		09/15/2026	6.625	264,007		376,000
3340133324	LEVITTOWN	NY		09/16/2026	8.894	323,136		1,525,000
100293194	TWENTYNINE PALMS	CA		07/31/2026	7.250	272,383		350,000
100290812	LAKE ARIEL	PA		07/29/2026	6.990	269,570		380,000
100301082	BLUE SPRINGS	MO		09/24/2026	6.625	259,185		345,000
100290584	VANCOUVER	WA		07/24/2026	7.250	267,366		350,000
100290623	LAKEWOOD	CO		07/29/2026	6.875	265,576		370,000
100290525	FOLEY	AL		07/24/2026	6.250	259,425		331,000
100297016	RIO RANCHO	NM		08/17/2026	6.750	263,728		310,520
100302058	LEEUWARDEN	NLD		09/28/2026	5.150	323,930		447,258
100298962	CUMMING	GA		09/15/2026	2.750	227,985		625,000
100299834	AVENTURA	FL		09/17/2026	6.875	265,475		345,000
100292867	LAS VEGAS	NV		07/31/2026	7.499	269,675		400,000
100293124	LEXINGTON	KY		07/31/2026	6.375	263,972		350,000
100289637	SCOTTSDALE	AZ		07/09/2026	6.990	265,842		287,000
100293011	WENDELL	NC		07/31/2026	5.750	255,343		358,000
100301739	SAN DIEGO	CA		09/25/2026	6.375	253,573		380,000
100293182	ORANGE	VA		07/31/2026	6.875	266,401		360,000
100291219	CORAL SPRINGS	FL		07/30/2026	5.650	261,103		1,396,494
100301852	FARRAGUT	TN		09/25/2026	6.875	260,722		345,000
100298025	RICHMOND HILL	GA		08/31/2026	6.499	258,883		350,000
100290440	LINCOLN	NE		07/24/2026	6.250	258,881		370,000
100301203	PASCO	WA		09/24/2026	6.500	259,644		370,000
100299776	PERRIS	CA		09/17/2026	7.375	267,795		395,000
3340138091	BEACON	NY		09/16/2026	9.677	320,760		660,000
100293262	BLUE SPRINGS	MO		07/31/2026	6.625	260,470		344,000
100296667	KIRKLAND	WA		08/12/2026	6.875	262,887		342,000
100299636	CENTERTON	AR		09/15/2026	6.250	256,995		345,000
100290635	SPRING HILL	FL		07/29/2026	6.990	258,217		355,450
100290713	FORT MOHAVE	AZ		07/29/2026	6.875	265,141		350,000
100297830	RICHMOND	TX		08/27/2026	6.490	257,920		323,000
100298007	CHARLOTTE	NC		08/31/2026	6.625	260,037		350,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100297971	CROSBY	TX		08/28/2026	7.499	268,160		320,000
100301041	EAST BETHEL	MN		09/24/2026	7.375	265,572		320,000
100292519	PATOKA	IN		07/29/2026	7.625	262,707		340,000
100293288	NORTH PORT	FL		07/31/2026	7.125	266,578		320,000
100298158	ALBANY	NY		08/31/2026	6.990	264,292		360,000
100302274	ROSWELL	NM		09/30/2026	7.375	261,984		341,000
100301133	WOLCOTT	NY		09/24/2026	6.990	262,933		320,000
100301808	ENGLEWOOD	FL		09/25/2026	7.500	265,844		320,000
100301548	ORLANDO	FL		09/25/2026	7.250	267,955		322,000
100301217	BELLEVIEW	FL		09/24/2026	6.625	256,946		290,000
100293107	SACRAMENTO	CA		07/31/2026	6.575	261,460		344,000
100299312	BAKERSFIELD	CA		09/15/2026	6.499	258,640		395,000
100297831	KISSIMMEE	FL		08/27/2026	6.990	263,341		319,000
100298060	BRYAN	TX		08/31/2026	6.999	262,832		341,000
100299392	BURBANK	WA		09/15/2026	7.625	265,197		335,000
100301031	TUCSON	AZ		09/24/2026	7.490	263,932		300,000
100296621	BANNING	CA		08/12/2026	6.990	261,860		300,000
100301167	MABANK	TX		09/24/2026	6.375	256,814		349,000
100298670	ROCK HILL	SC		09/10/2026	7.115	264,094		340,000
100301774	PAGOSA SPRINGS	CO		09/25/2026	7.250	261,809		426,000
3340137528	PLANO	TX		09/02/2026	8.900	299,376	19,305	682,000
100293345	CORPUS CHRISTI	TX		07/31/2026	5.875	250,097		334,000
100301025	THE VILLAGES	FL		09/24/2026	6.875	259,170		340,000
100293353	MECHANICSVILLE	MD		07/31/2026	7.375	263,263		410,000
3420001319	JERSEY CITY	NJ		08/21/2026	7.832	679,414		4,560,000
100299648	NORTH LAS VEGAS	NV		09/15/2026	6.625	257,566		369,000
100296970	ORANGE BEACH	AL		08/17/2026	6.490	258,628		350,000
100290439	TUCSON	AZ		07/24/2026	6.375	258,705		385,000
100301800	MONTGOMERY VILLAGE	MD		09/25/2026	6.750	256,264		335,000
100290488	OSWEGO	IL		07/24/2026	6.250	257,504		340,000
100298967	AUSTIN	TX		09/15/2026	4.000	207,050		552,000
100289582	BREMERTON	WA		07/09/2026	7.325	270,402		405,000
100301745	GARDEN CITY	MI		09/25/2026	7.250	262,174		340,000
100301094	WEEKI WACHEE	FL		09/24/2026	7.125	261,527		283,500
100296547	CALVERTON	NY		08/12/2026	6.875	260,860		340,000
100301286	KNOXVILLE	TN		09/24/2026	6.875	260,214		340,000
100289903	CALVERTON	NY		07/16/2026	6.875	261,413		340,000
100301712	FREEHOLD	NJ		09/25/2026	6.750	255,432		356,000
100290630	FULSHEAR	TX		07/29/2026	6.750	265,679		353,500
100293192	BUCKEYE	AZ		07/31/2026	6.490	259,236		340,000
100297003	TROY	NC		08/17/2026	6.875	260,847		285,000
100301440	RIVER FALLS	WI		09/24/2026	7.625	268,425		318,000
100296918	SEATTLE	WA		08/17/2026	7.000	261,763		318,000
3510145761	SANTA ANA	CA		09/30/2026	7.650	687,400		1,510,000
100298102	PORT ST LUCIE	FL		08/31/2026	7.125	262,195		329,000
100290712	SARASOTA	FL		07/29/2026	7.125	263,519		360,000
3510145819	REDWOOD CITY	CA		09/09/2026	7.340	686,700		1,655,000
100299588	ALTON	UT		09/15/2026	6.750	260,195		360,000
100301736	MARICOPA	AZ		09/25/2026	7.625	262,411		319,000
100293172	AURORA	IL		07/31/2026	6.250	259,937		356,000
100290717	COLUMBUS	OH		07/29/2026	6.375	256,685		375,000
3510144016	MIAMI SHORES	FL		08/14/2026	7.980	686,000		1,400,000
100301172	MISSION	KS		09/24/2026	6.375	255,708		350,000
100298420	ROSENBERG	TX		09/04/2026	6.625	260,985		400,000
100299401	XENIA	OH		09/15/2026	6.499	249,852		340,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100302310	PASADENA	TX		09/30/2026	7.500	266,431		336,000
100291404	BRADENTON	FL		07/30/2026	8.775	263,558		950,000
100298039	NILES	IL		08/31/2026	7.125	260,578		338,000
100301846	SAN BERNARDINO	CA		09/25/2026	6.990	258,184		610,000
100300833	HOUSTON	TX		09/24/2026	6.750	257,316		400,000
100298280	RALEIGH	NC		08/31/2026	6.500	254,659		347,000
100290650	BRADENTON	FL		07/29/2026	6.990	261,023		340,000
100299334	ANOKA	MN		09/15/2026	7.250	264,159		320,000
3340135007	SKOKIE	IL		08/11/2026	8.291	263,736	52,525	675,000
100300010	FORT WORTH	TX		09/18/2026	6.999	263,121		320,000
100290773	FORT WORTH	TX		07/29/2026	6.625	259,885		365,000
100298303	LOCKPORT	IL		08/31/2026	6.875	257,383		317,000
100296619	LAS VEGAS	NV		08/12/2026	6.575	258,308		374,000
100297208	CRANDALL	TX		08/21/2026	7.375	264,923		297,000
100297075	ASH	NC		08/17/2026	6.125	248,889		286,000
100300972	MYRTLE BEACH	SC		09/24/2026	7.375	261,632		325,000
100296682	SABATTUS	ME		08/12/2026	7.375	259,283		316,000
100301972	SPRING	TX		09/29/2026	6.750	259,265		330,000
100298027	RICHMOND	TX		08/31/2026	6.625	251,940		360,000
100300906	MONTCLAIR	NJ		09/24/2026	7.250	260,004		325,000
100296675	BOYNE CITY	MI		08/12/2026	6.990	259,686		324,000
100298106	ALLENTOWN	PA		08/31/2026	6.875	254,759		360,000
100298698	SAINT JOSEPH	MI		09/10/2026	7.500	264,183		280,000
100293183	NOKOMIS	FL		07/31/2026	6.875	258,984		337,000
100298183	MOORETON	ND		08/31/2026	7.125	257,835		291,000
100299637	HARDEEVILLE	SC		09/15/2026	6.990	258,619		350,000
100301281	CASTILE	NY		09/24/2026	6.875	258,468		315,000
100296852	FORNEY	TX		08/17/2026	6.750	258,092		320,000
100301268	SOUTH MILWAUKEE	WI		09/24/2026	6.750	255,780		365,000
100296588	FORT WORTH	TX		08/12/2026	6.740	257,825		322,000
100290513	WILLIAMSTON	SC		07/24/2026	6.875	259,150		335,900
100292511	RICHMOND	TX		07/29/2026	6.875	261,450		324,000
100301704	VENICE	FL		09/25/2026	7.750	260,849		315,000
100289390	MOUNTAIN VIEW	HI		07/01/2026	7.250	261,733		360,000
100299957	BUFORD	GA		09/17/2026	7.125	264,086		360,000
100301832	SAINT AUGUSTINE	FL		09/25/2026	6.990	256,583		315,000
100292750	PLYMOUTH	MN		07/30/2026	7.625	264,325		335,000
100292768	ROCKY MOUNT	NC		07/30/2026	6.625	257,403		318,000
100290618	RANSON	WV		07/29/2026	6.750	255,235		340,000
100290847	KOKOMO	IN		07/29/2026	6.990	262,426		365,000
100297306	GREAT FALLS	MT		08/24/2026	6.990	256,735		341,000
100298046	SKOKIE	IL		08/31/2026	7.125	258,095		335,000
100299297	HARRISBURG	NC		09/15/2026	6.399	251,805		335,000
100298662	RIO RANCHO	NM		09/10/2026	7.125	260,088		335,000
100300820	LAKEWOOD RANCH	FL		09/24/2026	5.990	242,457		340,000
100299496	MCKINNEY	TX		09/15/2026	6.500	254,316		350,000
3340133229	MOUNT PROSPECT	IL		07/21/2026	9.554	281,912	32,112	625,000
100290706	THREE RIVERS	MI		07/29/2026	6.990	258,918		360,000
100296747	PITTSBURG	CA		08/14/2026	6.999	255,954		355,000
100290634	PETERSBURG	VA		07/29/2026	6.990	258,250		335,000
100298709	PORT SAINT LUCIE	FL		09/10/2026	6.875	256,664		335,000
100296901	WASHINGTON COURT HOUSE	OH		08/17/2026	6.750	257,451		340,000
100296902	WASHINGTON COURT HOUSE	OH		08/17/2026	6.750	257,451		355,000
100298139	HOUSTON	TX		08/31/2026	6.875	255,446		350,000
100290684	SNEADS FERRY	NC		07/29/2026	6.990	261,201		314,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100293223	SPRING HILL	TN		07/31/2026	6.750	256,552		348,000
3340139373	SHIRLEY	NY		09/16/2026	8.876	313,632		677,500
100293000	DURHAM	NC		07/31/2026	6.990	259,127		375,000
100293007	MCKINNEY	TX		07/31/2026	7.750	259,628		322,000
100301855	MEMPHIS	TN		09/25/2026	7.750	260,596		295,000
100298209	SAINT AUGUSTINE	FL		08/31/2026	6.875	257,411		335,000
100292836	ALBUQUERQUE	NM		07/31/2026	6.250	252,029		400,000
100302002	NEWNAN	GA		09/29/2026	6.625	252,011		330,000
100301642	TAMPA	FL		09/25/2026	7.000	259,877		318,000
100301636	TAMPA	FL		09/25/2026	7.000	259,562		315,000
100301643	TAMPA	FL		09/25/2026	7.000	259,833		317,000
100300997	HENDERSONVILLE	NC		09/24/2026	6.750	252,449		334,000
100290538	CRESTLINE	CA		07/24/2026	7.125	258,185		313,000
100298132	BELLEVUE	NE		08/31/2026	6.750	255,264		313,000
100292536	ADA	OH		07/29/2026	6.490	252,351		338,000
100298335	SCOTTSDALE	AZ		08/31/2026	6.500	252,425		339,000
100292057	KURE BEACH	NC		07/30/2026	9.125	255,250		1,675,000
100293135	PANAMA CITY	FL		07/31/2026	6.750	254,907		395,000
100289491	PASADENA	CA		07/31/2026	7.000	260,443		955,000
100299397	PLACERVILLE	CA		09/15/2026	6.875	256,607		350,000
100300655	SOMERSET	MA		09/29/2026	9.680	260,250		527,197
100300614	NORTH MIAMI BEACH	FL		09/29/2026	7.800	259,625		855,000
100299317	ROSEVILLE	CA		09/15/2026	6.625	253,289		406,000
100299937	HURRICANE	UT		09/17/2026	6.750	256,752		808,000
100302024	OCEANSIDE	CA		09/29/2026	7.499	261,852		790,000
100299053	BOCA RATON	FL		09/15/2026	3.375	222,134		560,000
100298082	SCHERTZ	TX		08/31/2026	6.875	253,653		390,000
100298423	TUCSON	AZ		09/04/2026	7.625	262,310		380,000
100293003	OCEAN CITY	MD		07/31/2026	7.375	252,800		280,000
100302008	LOS ANGELES	CA		09/29/2026	6.875	259,803		1,070,000
100301566	NEW HOPE	MN		09/25/2026	6.875	258,384		650,000
100301502	CENTRAL ISLIP	NY		09/25/2026	6.875	259,246		530,000
100289417	CATHEDRAL CITY	CA		07/01/2026	6.750	251,121		400,000
100293163	WILMINGTON	NC		07/31/2026	6.750	256,383		352,000
100293181	MAPLE GROVE	MN		07/31/2026	6.750	254,652		345,000
100289454	LOS ANGELES	CA		08/05/2026	7.000	255,116		1,050,000
100288590	FORT MYERS	FL		07/10/2026	6.625	255,209		551,000
100289935	PALMDALE	CA		07/17/2026	6.499	251,308		365,000
100292805	FORT MYERS	FL		07/30/2026	6.250	252,389		599,999
100299305	CONCORD	NC		09/15/2026	6.470	251,826		334,000
100301373	FRESNO	CA		09/24/2026	7.250	257,757		355,000
100296760	HESPERIA	CA		08/14/2026	7.999	262,500		640,000
100299390	DURHAM	NC		09/15/2026	6.625	252,259		316,000
100289919	WENATCHEE	WA		07/17/2026	6.999	256,538		408,000
100290881	PHOENIX	AZ		07/29/2026	7.250	260,251		335,000
100290602	SHOHOLA	PA		07/24/2026	6.990	261,641		375,000
100298002	CHARLOTTE	NC		08/31/2026	7.125	258,319		312,000
100292492	PAWLEYS ISLAND	SC		07/29/2026	6.875	258,336		312,000
100300921	LACKAWAXEN	PA		09/24/2026	6.875	254,209		335,000
100301506	YORK	PA		09/25/2026	6.750	255,739		315,000
3340126333	NASHVILLE	TN		08/25/2026	10.880	231,607	80,075	3,660,000
100297255	CORSICANA	TX		08/21/2026	6.875	261,782		422,000
100290765	EASLEY	SC		07/29/2026	6.125	249,113		420,000
100289855	RANSON	WV		07/10/2026	6.875	254,467		333,000
100290341	DEARBORN	MI		07/29/2026	6.625	252,393		363,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100299712	NASHUA	NH		09/17/2026	7.500	261,573		316,000
100292973	NEW SMYRNA BEACH	FL		07/31/2026	7.500	256,699		312,000
100299494	JOPLIN	MO		09/15/2026	6.990	257,793		322,000
100290467	KISSIMMEE	FL		07/24/2026	6.375	253,455		385,000
100290764	FORNEY	TX		07/29/2026	6.500	255,055		360,000
100301735	CLIO	MI		09/25/2026	7.375	256,406		312,000
100293147	SANTA ANA	CA		07/31/2026	6.875	256,088		360,000
100296959	CAPE CORAL	FL		08/17/2026	7.500	259,117		293,000
100299114	LONG BEACH	CA		09/15/2026	4.990	215,913		1,100,000
100298800	LAS CRUCES	NM		09/11/2026	6.750	247,719		355,000
100293095	HOUSTON	TX		07/31/2026	4.500	231,651		358,000
100291009	WASHINGTON	DC		07/30/2026	10.700	258,680		754,280
100301651	COVINGTON	GA		09/25/2026	7.000	251,797		355,000
100298884	RONALD	WA		09/11/2026	7.250	260,669		355,000
100298017	BELLEVUE	NE		08/31/2026	6.875	253,400		331,000
3510144420	CHEVY CHASE	MD		08/26/2026	7.263	670,772		1,650,000
100297815	GRAND PRAIRIE	TX		08/27/2026	6.875	253,817		325,000
100296987	LUBBOCK	TX		08/17/2026	7.000	256,816		319,000
100301999	ABILENE	TX		09/29/2026	6.875	245,732		310,000
100301169	RICHMOND	ME		09/24/2026	6.375	248,855		372,000
100290259	BRADENTON	FL		07/23/2026	7.115	256,227		310,000
100290543	CEDAR HILL	TX		07/24/2026	7.125	258,331		317,000
100299697	SAINT LOUIS	MO		09/17/2026	7.000	252,986		310,000
100289957	ROWLETT	TX		07/17/2026	6.999	249,779		310,000
100292554	BAKERSFIELD	CA		07/29/2026	6.875	248,074		335,000
100296739	CROSBY	TX		08/14/2026	6.875	255,812		315,000
100290672	HERSHEY	PA		07/29/2026	6.750	255,805		314,000
100290031	BIG BEAR LAKE	CA		07/17/2026	6.875	254,637		360,000
100296979	NORTH MYRTLE BEACH	SC		08/17/2026	6.625	252,066		334,500
100301640	TAMPA	FL		09/25/2026	7.000	255,744		343,000
100301608	JACKSONVILLE	FL		09/25/2026	7.250	259,932		312,000
100293251	CINCINNATI	OH		07/31/2026	6.250	250,291		332,000
100298427	LEHIGH ACRES	FL		09/04/2026	6.750	255,006		316,000
100292778	INGLEWOOD	CA		07/30/2026	6.625	255,379		560,000
100300897	HOLLY SPRINGS	NC		09/24/2026	6.750	246,948		363,000
100298272	BUTTERNUT	WI		08/31/2026	6.750	251,701		350,000
100296322	PFLUGERVILLE	TX		08/06/2026	7.125	251,326		331,500
100301188	MIDDLESEX	NY		09/24/2026	6.490	250,451		416,000
100296863	OAK PARK	MI		08/17/2026	6.999	257,109		340,000
100300976	SCHAUMBURG	IL		09/24/2026	6.374	246,925		332,000
100299976	INDEPENDENCE	MO		09/17/2026	6.875	246,073		330,000
3500143898	WEST PALM BEACH	FL		07/27/2026	7.510	494,813		2,775,000
100290526	POMPANO BEACH	FL		07/24/2026	6.625	253,429		325,000
100296840	RALEIGH	NC		08/17/2026	7.375	258,159		330,000
100298772	AMES	IA		09/11/2026	6.750	251,761		335,000
100301214	WILLARD	WI		09/24/2026	6.625	250,626		330,000
100293017	CONYERS	GA		07/31/2026	4.990	233,482		346,000
100297350	MIAMI	FL		08/24/2026	7.875	258,126		330,000
100292810	HOUSTON	TX		07/30/2026	6.990	254,938		330,000
100301830	ALTA	CA		09/25/2026	6.990	251,585		330,000
100299630	CONWAY	SC		09/15/2026	6.990	251,234		330,000
100290783	SPRINGFIELD	MA		07/29/2026	6.750	250,578		330,000
100293165	PORT ORANGE	FL		07/31/2026	6.625	252,952		350,000
100296490	KATY	TX		08/10/2026	7.000	254,857		332,000
100293339	ATHENS	AL		07/31/2026	7.125	256,336		312,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100296921	EUCLID	OH		08/17/2026	7.625	259,663		338,000
100299700	CHEYENNE	WY		09/17/2026	7.375	258,890		345,000
100289989	SUGAR GROVE	IL		07/17/2026	7.250	257,685		325,000
100301509	HARKER HEIGHTS	TX		09/25/2026	7.125	253,397		328,000
100289909	BAKERSFIELD	CA		07/16/2026	7.375	258,103		328,000
100299677	NASHVILLE	TN		09/17/2026	7.250	257,901		616,000
100301641	TAMPA	FL		09/25/2026	7.000	254,102		307,000
100297265	PASADENA	MD		08/21/2026	7.875	257,880		320,000
100301638	TAMPA	FL		09/25/2026	7.000	254,667		307,000
100301783	SOUTH SALT LAKE	UT		09/25/2026	6.250	240,044		345,000
100296893	LAS CRUCES	NM		08/17/2026	6.875	252,979		331,000
100298641	FORT WORTH	TX		09/08/2026	6.990	246,774		290,000
100290922	LONGMONT	CO		07/30/2026	10.125	264,235		950,000
3340133248	NEW YORK	NY		08/11/2026	8.910	306,504		610,000
100296792	SMYRNA	GA		09/11/2026	6.875	249,757		378,000
100297995	ORLANDO	FL		08/31/2026	6.250	243,456		436,000
100293103	RANCHO CORDOVA	CA		07/31/2026	6.375	357,385		691,000
100300063	WILLIAMSBURG	VA		09/18/2026	6.750	252,181		365,000
3510143584	PALM COAST	FL		07/10/2026	7.460	111,166	550,987	1,899,000
100292866	ELLENWOOD	GA		07/31/2026	6.750	249,745		326,650
100299572	BUCKEYE	AZ		09/15/2026	7.125	252,337		350,000
100292658	DIEVER	NLD		07/29/2026	5.850	309,094		407,627
100293043	FORT PIERCE	FL		07/31/2026	4.990	227,331		306,000
3350134731	DALLAS	TX		08/11/2026	9.602	601,776	58,562	1,631,000
100299096	SANTA CRUZ	CA		09/15/2026	3.750	217,921		807,000
100297277	GAINESVILLE	FL		08/21/2026	7.250	254,800		326,000
100302290	CYPRESS	TX		09/30/2026	6.250	243,410		350,000
100296787	DELRAY BEACH	FL		09/11/2026	6.750	248,821		440,000
100301441	BERKELEY SPRINGS	WV		09/24/2026	7.625	254,537		335,000
100292498	ATHENS	GA		07/29/2026	7.250	252,197		305,000
100301634	PITTSFIELD	MA		09/25/2026	7.125	252,641		315,000
100296954	LAKE GENEVA	WI		08/17/2026	6.990	252,428		320,000
100296478	WASHINGTON	DC		08/10/2026	6.750	249,898		315,000
100289734	TAMPA	FL		07/10/2026	7.375	256,200		305,000
100298015	MORRISVILLE	NC		08/31/2026	7.625	250,810		325,000
100301004	MAPLE PARK	IL		09/24/2026	7.625	252,253		333,000
100298035	ERMA	NJ		08/31/2026	6.625	245,898		455,000
100298441	PUNTA GORDA	FL		09/04/2026	6.375	246,697		325,000
100298086	RED OAK	TX		08/31/2026	7.625	252,091		330,000
100296425	HOQUIAM	WA		08/07/2026	6.750	251,806		325,000
100299797	VERO BEACH	FL		09/17/2026	8.125	255,883		351,000
100299400	BUDA	TX		09/15/2026	7.375	253,556		335,000
100301598	SAINT CLOUD	FL		09/25/2026	6.750	251,872		315,000
100301599	SAINT CLOUD	FL		09/25/2026	6.750	252,082		315,000
100298193	YERINGTON	NV		08/31/2026	7.375	249,582		325,000
100290921	GOLDEN	CO		07/30/2026	10.000	262,107		748,000
100299611	NEW WILMINGTON	PA		09/15/2026	6.750	248,212		325,000
100296759	SPRING	TX		08/14/2026	7.499	252,719		285,000
100299432	FISHERSVILLE	VA		09/15/2026	6.625	248,779		327,000
100290515	LAKE OZARK	MO		07/24/2026	6.625	249,192		328,000
3350133351	MASSAPEQUA	NY		07/21/2026	10.099	658,193		1,740,000
100290498	AUSTIN	TX		07/24/2026	5.999	243,784		335,000
100301582	CONROE	TX		09/25/2026	6.875	248,926		328,000
100296350	STONE MOUNTAIN	GA		08/06/2026	7.000	243,383		305,000
100290868	DALTON	GA		07/29/2026	6.750	249,438		326,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100290875	LAKE OZARK	MO		07/29/2026	6.750	249,741		330,000
100290081	ROANOKE	VA		07/17/2026	6.625	247,508		335,000
100300262	HAMMONTON	NJ		09/24/2026	6.575	243,509		335,000
100300381	CHARLOTTE	NC		09/24/2026	4.990	224,866		338,000
100296300	NORTH PORT	FL		08/06/2026	6.375	238,492		326,000
100291948	FORT MILL	SC		07/30/2026	9.250	264,664		763,558
100290619	CHARLES TOWN	WV		07/29/2026	6.990	251,298		332,000
100290762	CHICAGO	IL		07/29/2026	6.750	249,832		335,000
100301708	GERMANTOWN	MD		09/25/2026	7.250	250,100		325,000
100290450	CORALVILLE	IA		07/24/2026	5.999	241,530		363,000
100292551	OCEAN PINES	MD		07/29/2026	7.625	253,112		280,000
100290249	BRUNSWICK	OH		07/23/2026	6.625	246,112		308,000
100289561	VISALIA	CA		07/08/2026	6.750	249,298		305,000
100290442	SHERIDAN	WY		07/24/2026	6.250	245,628		360,000
100289804	ATLANTA	GA		07/10/2026	6.750	246,659		324,000
3.62617E+11	WOODINVILLE	WA		08/12/2026	8.375	485,000		975,000
100298917	SILVER SPRING	MD		09/15/2026	3.999	201,256		506,000
100301273	SOUTH RIVER	NJ		09/24/2026	6.750	248,074		356,000
100302164	BEDFORD	VA		09/29/2026	7.625	247,227		346,000
100301196	CRYSTAL BEACH	TX		09/24/2026	6.500	244,217		305,000
100291930	LARGO	FL		07/30/2026	9.500	256,960		844,183
100293360	KALAMAZOO	MI		07/31/2026	7.125	250,759		289,000
100299502	MILWAUKEE	WI		09/15/2026	6.875	246,657		326,000
100290458	GULFPORT	FL		07/24/2026	6.750	248,552		345,000
100298024	MESQUITE	TX		08/31/2026	6.124	238,370		335,000
100299536	NEW BRAUNFELS	TX		09/15/2026	6.875	246,537		330,000
3350131361	JAMAICA	NY		07/21/2026	9.975	651,228		1,400,000
3420001325	NASHVILLE	TN		08/19/2026	7.730	607,200	35,280	6,643,200
100290476	ROSCOE	IL		07/24/2026	6.375	249,606		327,000
100293112	HAMPTON	VA		07/31/2026	7.125	245,895		321,400
100292895	NORTH CHARLESTON	SC		07/31/2026	6.499	245,146		338,000
100298341	CHARLOTTE	NC		08/31/2026	6.875	246,895		321,000
100297970	OCONTO FALLS	WI		08/28/2026	7.999	251,467		301,000
3340134568	GRIFFIN	GA		09/02/2026	10.979	179,331	121,454	580,000
100291337	CAREFREE	AZ		07/30/2026	6.875	250,931		1,475,342
100297967	HYATTSVILLE	MD		08/28/2026	7.125	246,541		370,000
100291223	PLANTATION	FL		07/30/2026	7.100	245,914		738,294
100296529	DALLAS	TX		08/12/2026	7.250	246,824		337,000
100299802	SHERWOOD	AR		09/17/2026	6.875	242,772		301,500
100300956	TORRINGTON	CT		09/24/2026	6.750	242,789		335,000
100296891	EAGLE ROCK	MO		08/17/2026	6.625	245,653		320,000
100297949	MILWAUKEE	WI		08/28/2026	6.625	240,678		300,000
100296838	HUTTO	TX		09/11/2026	6.999	249,301		325,000
100297219	MONTGOMERY VILLAGE	MD		08/21/2026	6.999	248,075		315,000
100300916	MONROEVILLE	PA		09/24/2026	6.625	241,483		320,000
100297184	MADERA	CA		08/21/2026	6.875	249,348		357,000
100300344	FAIRVIEW	TN		09/24/2026	4.990	219,336		330,000
100291602	MORAGA	CA		07/30/2026	7.500	246,540		1,595,466
100292912	PHOENIX	AZ		07/31/2026	7.999	252,000		320,000
100302253	DEERFIELD BEACH	FL		09/30/2026	7.000	247,057		315,000
100298482	INWOOD	WV		09/04/2026	6.499	241,199		330,000
100300830	HICKORY	NC		09/24/2026	6.750	243,276		335,000
100299371	KATY	TX		09/15/2026	6.624	241,308		310,000
100301220	CROWN POINT	IN		09/24/2026	6.625	244,035		340,000
100301221	AURORA	IL		09/24/2026	6.625	244,051		325,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100296877	GREENTOWN	PA		08/17/2026	6.375	243,301		340,000
100297604	HUNTINGTON BEACH	CA		08/27/2026	7.150	244,757		2,700,000
100299694	CLAYTON	NC		09/17/2026	7.500	250,310		383,000
100292538	OKEECHOBEE	FL		07/29/2026	7.625	246,917		300,000
100298114	PARADISE	CA		08/31/2026	7.250	248,751		300,000
100299580	KNOXVILLE	TN		09/15/2026	7.000	247,788		360,000
100296967	SOUTH ELGIN	IL		08/17/2026	6.990	247,140		324,000
100293099	BOYNTON BEACH	FL		07/31/2026	6.875	247,848		330,000
100301554	POINCIANA	FL		09/25/2026	6.875	245,823		370,000
100290545	ALLISON PARK	PA		07/24/2026	6.750	247,596		300,000
100296915	CALABASH	NC		08/17/2026	6.625	245,426		385,000
100293319	SHARPSBURG	MD		07/31/2026	6.500	244,113		305,000
100289972	LANCASTER	CA		07/17/2026	6.499	240,796		310,000
100298333	SAINT PAUL	MN		08/31/2026	6.875	245,352		299,900
100301230	LAWRENCE	KS		09/24/2026	6.750	244,653		300,000
100300341	MCKINNEY	TX		09/24/2026	4.990	222,596		337,000
100293090	GOOCHLAND	VA		07/31/2026	6.625	246,360		450,000
100289925	GUYTON	GA		07/17/2026	7.499	251,130		369,000
100301874	COLD SPRINGS	CA		09/25/2026	7.500	249,259		320,000
3350134857	KANEOHE	HI		08/11/2026	9.443	647,745		1,322,000
100290679	SAN ANTONIO	TX		07/29/2026	7.250	251,383		300,000
100289394	LEHIGH ACRES	FL		07/01/2026	6.999	250,756		300,000
100289325	CRESTLINE	CA		07/01/2026	6.999	247,300		310,000
100289844	NEVADA	TX		07/10/2026	6.990	247,486		335,000
100290003	CHARLOTTE	NC		07/17/2026	6.875	246,104		330,000
100301472	SEBASTIAN	FL		09/25/2026	6.875	247,579		310,000
100292999	WAYNESBORO	PA		07/31/2026	7.625	247,059		304,000
100302256	CARLSBAD	CA		09/30/2026	6.490	242,691		735,000
100289571	NORFOLK	VA		07/08/2026	6.990	248,816		330,000
100296688	SAINT AUGUSTINE	FL		08/13/2026	6.125	244,241		400,000
100301848	ODENTON	MD		09/25/2026	7.250	246,829		430,000
100296327	TEHACHAPI	CA		08/06/2026	7.750	251,643		300,000
100293291	CEDAR CITY	UT		07/31/2026	6.500	243,731		315,000
100292715	ARNHEM	NLD		07/29/2026	5.950	302,565		374,080
100301591	KISSIMMEE	FL		09/25/2026	7.000	249,155		300,000
100298105	LAVEEN	AZ		08/31/2026	6.625	241,307		340,000
100299321	HARLEYSVILLE	PA		09/15/2026	6.750	245,004		319,000
100300935	ROGERS	MN		09/24/2026	6.499	240,302		330,471
100299055	CATAWBA	NC		09/15/2026	4.125	196,464		789,000
100301227	LEHIGH ACRES	FL		09/24/2026	6.625	242,943		350,000
100302044	S-GRAVENHAGE	NLD		09/28/2026	4.840	300,061		511,799
100290509	ATLANTA	GA		07/24/2026	6.250	241,573		325,000
100293175	VERO BEACH	FL		07/31/2026	6.625	241,076		330,000
100299481	MEMPHIS	TN		09/15/2026	6.875	245,812		301,000
100296749	NORTH BAY VILLAGE	FL		08/14/2026	6.375	240,410		500,000
100290459	LUBBOCK	TX		07/24/2026	6.875	246,556		339,000
100293292	CLERMONT	FL		07/31/2026	6.875	246,675		299,000
100291485	IGNACIO	CO		07/30/2026	7.375	252,196		965,000
100293092	MARGATE CITY	NJ		07/31/2026	6.990	241,422		302,000
100296885	ALLEN	TX		08/17/2026	6.000	236,931		355,000
3350132479	FLUSHING	NY		09/16/2026	9.602	644,700		1,610,000
100299467	PALM CITY	FL		09/15/2026	6.750	244,014		318,000
100296259	COLLINGSWOOD	NJ		08/31/2026	6.990	242,805		367,000
100291505	NEW BRITAIN	CT		07/30/2026	8.325	244,238		595,000
100290793	PALM SPRINGS	CA		07/29/2026	6.625	245,179		420,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100290482	BRENHAM	TX		07/24/2026	6.750	245,941		340,000
100293097	WENDELL	NC		07/31/2026	4.875	227,489		352,000
100292798	LITTLE ROCK	AR		07/30/2026	6.500	240,818		520,000
100299894	PALM BEACH GARDENS	FL		09/17/2026	7.125	245,672		365,000
100299319	HIGHLANDS RANCH	CO		09/15/2026	6.750	243,216		340,000
100291972	YUCAIPA	CA		07/30/2026	8.750	247,734		755,000
100299035	SAN ANTONIO	TX		09/15/2026	4.250	194,207		542,000
100292893	PUNTA GORDA	FL		07/31/2026	6.875	242,943		344,000
100301572	GRIFFIN	GA		09/25/2026	6.625	238,555		317,500
100292861	MADERA	CA		07/31/2026	6.499	242,140		350,000
100293145	AIKEN	SC		07/31/2026	6.375	241,457		343,000
100301342	OCEAN CITY	MD		09/24/2026	7.000	243,517		300,000
100297182	ATLANTA	GA		08/21/2026	7.375	249,480		297,000
100293331	FAIRFAX	VA		07/31/2026	7.125	242,374		300,000
100298056	NAPERVILLE	IL		08/31/2026	7.250	247,321		320,000
100301850	ORLANDO	FL		09/25/2026	7.375	246,365		357,000
100292541	OVIEDO	FL		07/29/2026	5.990	240,038		479,000
100297339	LEHIGH ACRES	FL		08/24/2026	7.125	245,280		339,000
100297411	SEFFNER	FL		08/24/2026	6.490	239,732		317,000
3510142318	FLORIDA CITY	FL		08/14/2026	7.430	597,685	43,087	2,456,000
100301034	BATON ROUGE	LA		09/24/2026	7.375	245,599		303,000
100300249	NAPA	CA		09/24/2026	7.250	246,437		857,000
100299566	DELMAR	NY		09/15/2026	7.125	243,204		316,000
100298832	SACHSE	TX		09/11/2026	6.625	240,367		320,000
100301885	RALEIGH	NC		09/25/2026	6.625	238,587		319,000
100301804	SCHENECTADY	NY		09/25/2026	7.750	246,131		344,000
100298176	MORRIS PLAINS	NJ		08/31/2026	6.875	242,792		317,000
3420001297	BRENTWOOD	TN		08/12/2026	7.760	630,960		8,160,000
100290656	HEMET	CA		07/29/2026	6.250	237,781		395,000
100298182	PEARLAND	TX		08/31/2026	6.500	238,934		334,000
100296947	WESTMONT	IL		08/17/2026	6.625	241,889		317,000
100300917	PUNTA GORDA	FL		09/24/2026	5.990	230,350		340,000
100299581	TONTITOWN	AR		09/15/2026	6.250	237,110		322,000
100300052	CARROLLTON	TX		09/18/2026	6.125	235,537		315,000
100293230	ALBUQUERQUE	NM		07/31/2026	7.375	244,152		315,000
100292787	LITTLE RIVER	SC		07/30/2026	6.875	244,724		324,000
100293240	HALTOM CITY	TX		07/31/2026	6.750	241,736		320,000
100298192	ALBUQUERQUE	NM		08/31/2026	6.250	235,707		315,000
100297025	GRAND JUNCTION	CO		08/17/2026	6.250	237,030		315,000
100301637	TAMPA	FL		09/25/2026	7.000	244,843		295,000
100293346	TULARE	CA		07/31/2026	6.999	244,365		323,000
100301639	TAMPA	FL		09/25/2026	7.000	244,341		295,000
100290484	FARMVILLE	VA		07/24/2026	6.250	238,461		315,000
100301225	LINDENHURST	IL		09/24/2026	6.625	239,681		350,000
100297572	SAN MARCOS	CA		08/27/2026	10.000	239,246		801,819
100293080	SALISBURY	NC		07/31/2026	7.750	245,883		304,000
100289384	APPLE VALLEY	CA		07/01/2026	8.250	247,800		300,000
100302273	MIAMI	FL		09/30/2026	6.750	240,985		315,000
100297342	ROAN MOUNTAIN	TN		08/24/2026	7.500	247,616		355,000
100298885	FORT MYERS	FL		09/11/2026	6.625	238,573		297,000
100298636	YORKVILLE	IL		09/08/2026	6.625	242,923		300,000
100290884	WEST WARWICK	RI		07/29/2026	7.250	245,834		315,000
100297354	POWDER SPRINGS	GA		08/24/2026	6.990	240,376		315,000
100290859	NORTH BRUNSWICK	NJ		07/29/2026	6.750	242,736		315,000
100299993	CIRCLEVILLE	OH		09/18/2026	6.875	238,960		315,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340133937	UNION	NJ		09/16/2026	9.108	280,962	13,504	707,000
100296905	FORNEY	TX		08/17/2026	6.990	243,809		320,000
100290727	ASHLAND	VA		07/29/2026	6.500	238,793		315,000
100290816	RICHMOND	TX		07/29/2026	6.750	243,588		341,000
100301307	TUCSON	AZ		09/24/2026	6.875	241,750		340,000
100298913	FRESNO	CA		09/15/2026	3.874	192,276		430,000
100293035	COALINGA	CA		07/31/2026	6.375	238,116		315,000
100301105	CHICAGO	IL		09/24/2026	7.500	238,329		315,000
100299441	WINSLOW	AZ		09/15/2026	6.990	239,953		332,000
100296492	SALEM	OR		08/10/2026	6.750	240,532		370,000
100301234	OLDSMAR	FL		09/24/2026	6.750	240,029		295,000
100293252	MADISONVILLE	LA		07/31/2026	6.375	237,805		370,000
100299734	GRAND RAPIDS	MI		09/17/2026	7.250	246,574		336,000
100296705	RANCHO CASCADES AREA, LOS ANGE	CA		08/14/2026	6.875	242,788		800,000
100290257	MEDINA	OH		07/23/2026	6.875	240,309		293,500
100293371	FREMONT	MO		07/31/2026	6.625	238,605		288,000
100293164	PINE MOUNTAIN CLUB	CA		07/31/2026	7.250	242,404		335,000
100290837	ATHOL	MA		07/29/2026	6.875	243,352		332,000
100289861	CLEVELAND	TN		07/10/2026	6.750	238,501		340,000
100299488	CALDWELL	ID		09/15/2026	6.490	238,334		350,000
100298191	TWENTYNINE PALMS	CA		08/31/2026	6.990	241,730		261,000
100299594	GREENVILLE	TX		09/15/2026	6.625	238,063		335,000
100298018	LONG BEACH	CA		08/31/2026	6.499	236,649		335,000
100298957	EDEN PRAIRIE	MN		09/15/2026	3.125	207,318		558,000
100299522	MESQUITE	TX		09/15/2026	6.250	234,477		332,000
100297215	DALLAS	TX		08/21/2026	6.875	241,978		300,000
100300322	NEWTON	NC		09/24/2026	4.990	218,913		313,000
100302145	LINCOLN	ME		09/29/2026	6.625	236,946		344,000
100293156	HEATH	TX		07/31/2026	6.125	235,007		355,000
100300303	LEWES	DE		09/24/2026	6.875	241,393		1,330,000
100290535	ROCHESTER	MN		07/24/2026	6.750	241,176		295,000
100296511	AVENAL	CA		08/11/2026	6.750	238,487		313,000
100292935	POPLAR GROVE	IL		07/31/2026	6.875	241,282		342,000
100298463	MENIFEE	CA		09/04/2026	6.990	245,700		615,000
3.62618E+11	LAKE STEVENS	WA		08/12/2026	8.425	468,000		790,000
100291919	LODI	CA		07/30/2026	9.125	252,315		868,638
3.62616E+11	MINT HILL	NC		07/24/2026	8.870	430,000	37,500	5,400,000
100302070	ROOSENDAAL	NLD		09/28/2026	5.100	293,242		1,019,068
100291427	JEFFERSON CITY	TN		07/30/2026	7.300	238,166		786,000
100300814	BIRDSBORO	PA		09/24/2026	7.250	242,270		293,000
100299415	BANDERA	TX		09/15/2026	7.625	239,913		275,000
100296975	COKATO	MN		08/17/2026	7.375	243,683		290,000
3510142552	NORTH MIAMI	FL		07/10/2026	7.460	347,656	282,434	4,535,000
100296299	DENVER	CO		08/06/2026	7.125	245,269		380,000
3510142950	SAN DIEGO	CA		07/17/2026	7.258	629,790		1,520,000
100289817	DENVER	NC		07/10/2026	6.500	238,411		480,000
100299395	FAYETTEVILLE	AR		09/15/2026	5.750	223,294		302,000
100296364	ROANOKE	VA		08/06/2026	7.125	237,982		311,000
100301419	NORFOLK	VA		09/24/2026	7.490	243,955		323,000
100299022	WRIGHTSVILLE BEACH	NC		09/15/2026	3.250	206,016		1,090,000
100297886	S-GRAVENHAGE	NLD		08/27/2026	5.800	299,352		485,001
100300226	OCEAN SHORES	WA		09/23/2026	7.250	240,650		291,000
100298121	CAIRO	MO		08/31/2026	7.250	242,614		297,000
100298207	SHOREWOOD	IL		08/31/2026	6.750	235,035		310,000
100300911	FORT COLLINS	CO		09/24/2026	6.875	237,573		344,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100296843	ALBUQUERQUE	NM		08/17/2026	5.999	231,214		310,000
100293001	BAKERSFIELD	CA		07/31/2026	7.375	240,847		310,000
100296907	SCRANTON	PA		08/17/2026	7.250	241,934		310,000
100296881	NORTH LAS VEGAS	NV		08/17/2026	6.500	236,823		360,000
100293153	BENTON	AR		07/31/2026	7.125	241,443		332,000
100299001	PITTSBURGH	PA		09/15/2026	3.500	205,716		571,690
100302237	RIVERVIEW	FL		09/30/2026	6.625	235,865		325,000
100301183	LARGO	MD		09/24/2026	6.490	234,167		312,000
100298120	PANAMA CITY BEACH	FL		08/31/2026	6.875	237,230		310,000
100300884	CLARKSVILLE	TN		09/24/2026	6.975	236,509		300,000
100299618	DENTON	TX		09/15/2026	7.000	240,257		293,000
100302313	KATY	TX		09/30/2026	7.375	239,749		298,000
100290780	FORT WAYNE	IN		07/29/2026	7.250	242,808		313,000
100298870	HOUSTON	TX		09/11/2026	7.499	239,834		290,000
100296745	ARNOLD	MD		08/14/2026	7.375	240,812		295,000
100293309	OLD FORGE	NY		07/31/2026	6.990	240,095		300,000
100293283	MESA	AZ		07/31/2026	6.875	240,111		310,000
100298774	SAN JOAQUIN	CA		09/11/2026	6.875	238,529		295,000
100301629	DURHAM	NC		09/25/2026	6.750	234,745		290,000
100301676	GASTONIA	NC		09/25/2026	8.875	241,641		315,000
100301184	WOODBURY	MN		09/24/2026	6.490	234,126		326,000
100296953	BLOOMINGTON	IN		08/17/2026	6.990	239,743		289,900
100293338	AURORA	CO		07/31/2026	6.999	238,208		300,000
3500144604	MIAMI	FL		08/07/2026	7.205	463,420		809,000
100299984	KNOXVILLE	TN		09/18/2026	7.875	243,285		315,000
100293276	PRINCETON	TX		07/31/2026	6.125	231,744		296,000
100301720	EGG HARBOR TOWNSHIP	NJ		09/25/2026	7.375	239,259		290,000
100290035	WILLIAMSTOWN	KY		07/17/2026	6.990	239,812		290,000
100301829	APOLLO BEACH	FL		09/25/2026	6.990	236,249		290,000
100298115	NORWOOD	OH		08/31/2026	6.875	238,214		305,000
100289558	HANAHAN	SC		07/08/2026	6.500	235,232		292,000
3350133360	WINDHAM	NY		07/21/2026	10.099	562,424	63,394	2,000,000
3340130718	BRIDGEWATER	MA		07/21/2026	9.405	150,282	139,127	915,000
100301762	CLERMONT	FL		09/25/2026	7.500	239,725		290,000
100296548	ATLANTA	GA		08/12/2026	7.750	242,596		340,000
100298785	WILMINGTON	DE		09/11/2026	6.500	236,750		325,000
100301415	SUN CITY WEST	AZ		09/24/2026	7.490	243,416		290,000
100301674	CONWAY	AR		09/25/2026	7.250	236,809		292,000
100301923	NASHVILLE	NC		09/29/2026	6.875	236,499		301,200
100302064	ENSCHEDE	NLD		09/28/2026	5.950	289,832		360,920
100293280	WAYNESBORO	VA		07/31/2026	7.125	240,434		290,000
100290518	POCONO PINES	PA		07/24/2026	6.000	229,697		308,000
100298179	BEAVER DAM	WI		08/31/2026	6.990	236,430		320,000
100301818	BLAINE	MN		09/25/2026	6.990	235,103		345,000
100293014	REDDING	CA		07/31/2026	6.750	233,764		300,000
100289984	COLUMBUS	OH		07/17/2026	6.625	235,066		361,000
100296521	CABO SAN LUCAS	MEX		08/12/2026	10.880	230,650		391,764
100301304	CHILTON	WI		09/24/2026	6.875	236,450		331,000
100301219	FAYETTEVILLE	AR		09/24/2026	6.625	232,845		272,000
3510146466	MIAMI	FL		09/30/2026	9.000	622,542		3,385,000
100299303	RALEIGH	NC		09/15/2026	6.750	236,141		329,000
100298442	LANCASTER	CA		09/04/2026	7.250	241,500		440,000
100296057	PLYMOUTH	MI		08/31/2026	6.875	235,932		325,000
100302117	HAMPTON	VA		09/29/2026	7.490	233,281		288,000
100292865	NORTHRIDGE	CA		07/31/2026	6.750	238,171		515,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100293167	KISSIMMEE	FL		07/31/2026	6.750	235,331		319,000
100299583	GATLINBURG	TN		09/15/2026	6.625	234,261		331,000
100300342	CENTERTON	AR		09/24/2026	5.750	224,652		515,000
100290362	JONESBORO	AR		07/29/2026	7.250	239,782		387,000
100296932	HONOLULU	HI		08/17/2026	7.375	238,774		295,000
100298880	NORTH FORT MYERS	FL		09/11/2026	6.625	233,323		290,000
100290838	OAKWOOD	GA		07/29/2026	7.125	240,960		384,000
100298127	JOHNSTON	IA		08/31/2026	7.000	235,861		289,000
100297027	TAMPA	FL		08/17/2026	7.625	240,819		300,000
100301765	PENSACOLA	FL		09/25/2026	7.250	236,251		275,000
100300832	CANDLER	NC		09/24/2026	6.990	235,562		286,500
100301503	LAREDO	TX		09/25/2026	7.250	238,760		310,000
100297955	KINGMAN	AZ		08/28/2026	7.499	240,975		273,000
100300353	CONOVER	NC		09/24/2026	4.990	214,710		334,000
100290073	ZEBULON	NC		07/17/2026	6.500	233,196		330,000
100293268	LAS CRUCES	NM		07/31/2026	7.000	233,364		307,000
100301734	PONTE VEDRA BEACH	FL		09/25/2026	7.125	234,519		305,000
100296821	PRESTON HOLLOW	NY		08/17/2026	6.374	231,623		305,000
100299710	KEYPORT	NJ		09/17/2026	7.125	238,109		330,000
100301751	SUN CITY	AZ		09/25/2026	7.125	233,831		305,000
100290403	LAS VEGAS	NV		07/24/2026	6.875	238,799		390,000
100298204	CANTON	MA		08/31/2026	6.375	230,833		355,000
100300960	COLUMBUS	OH		09/24/2026	7.490	237,054		291,000
100296828	HOUSTON	TX		08/17/2026	7.125	237,332		285,500
100300940	PLAINFIELD	IL		09/24/2026	7.250	236,196		295,000
100297827	CHARLOTTE	NC		08/27/2026	7.250	238,009		285,000
3340131958	BLUFFTON	SC		07/21/2026	9.841	284,882		4,400,000
100300239	THE VILLAGES	FL		09/23/2026	7.500	238,614		285,000
100297823	INDIO	CA		08/27/2026	7.125	237,067		285,000
100289961	MEMPHIS	TN		07/17/2026	6.999	233,289		297,000
100298126	MADISON	AL		08/31/2026	6.990	233,639		285,000
100301392	BUFFALO	NY		09/24/2026	7.250	236,176		292,000
100290550	SPRINGFIELD	MA		07/24/2026	6.875	233,919		320,000
100293118	WINTER	WI		07/31/2026	6.875	236,123		285,000
100301565	MECHANICSVILLE	VA		09/25/2026	6.625	229,314		315,000
100298283	DURHAM	NC		08/31/2026	6.875	232,951		300,000
100301367	ABITA SPRINGS	LA		09/24/2026	7.125	234,656		269,000
100291591	CHALFONT	PA		07/30/2026	12.100	236,491		1,244,224
100297266	SPRINGFIELD	OR		08/21/2026	6.999	233,506		350,000
100300819	KYLE	TX		09/24/2026	6.875	232,737		325,000
100297972	PALM SPRINGS	CA		08/28/2026	6.750	232,215		355,000
100297851	HARVEY	LA		08/27/2026	7.490	233,074		327,000
100297195	DALLAS	TX		08/21/2026	6.750	228,222		290,000
100301411	ROSEMOUNT	MN		09/24/2026	7.375	235,307		330,000
100301684	HARRISONBURG	VA		09/25/2026	6.750	229,178		305,000
100299841	ST HELENA	SC		09/17/2026	6.875	234,880		294,000
100299535	NASHVILLE	TN		09/15/2026	7.250	233,636		284,000
100289828	OPELIKA	AL		07/10/2026	6.875	231,870		285,000
100292941	PANAMA CITY BEACH	FL		07/31/2026	6.625	230,733		430,000
100291536	DENVER	CO		07/30/2026	8.000	237,753		825,000
100290687	ROCKWALL	TX		07/29/2026	6.250	227,930		528,000
100299800	DECATUR	GA		09/17/2026	6.625	232,408		325,000
100293233	KANSAS CITY	MO		07/31/2026	6.750	233,905		310,000
100299798	FORT LAUDERDALE	FL		09/17/2026	6.500	233,354		350,000
100292666	S-GRAVENHAGE	NLD		07/29/2026	4.155	286,198		457,637

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3.6262E+11	GREEN COVE SPRINGS	FL		09/03/2026	8.715	438,475	13,500	825,000
100290719	COON RAPIDS	MN		07/29/2026	6.750	233,568		370,000
100299663	CLEVELAND	TN		09/15/2026	6.625	224,692		267,000
100293133	GARDNER	KS		07/31/2026	6.250	228,050		350,000
100297618	MONMOUTH BEACH	NJ		08/27/2026	8.400	230,355		1,213,000
3340133884	JERSEY CITY	NJ		09/16/2026	9.158	282,150		1,600,000
100289367	CHARLOTTE	MI		07/01/2026	6.999	227,329		282,500
100301716	GAINESVILLE	FL		09/25/2026	7.625	234,283		282,000
100298507	STONE MOUNTAIN	GA		09/04/2026	6.750	229,567		328,000
100301009	PAUL	ID		09/24/2026	6.875	229,310		289,000
3340120237	NEW HAVEN	CT		07/13/2026	9.554	281,556		545,000
100293126	ALBANY	NY		07/31/2026	6.875	224,481		322,000
100301155	PRINCETON	TX		09/24/2026	6.374	227,164		314,000
100297235	LAS VEGAS	NV		08/21/2026	7.250	234,285		311,000
100297866	OAK RIDGE	TN		08/27/2026	6.990	231,075		255,000
100299662	MANCHESTER	MO		09/15/2026	6.625	229,553		340,000
100297248	RED OAK	TX		08/21/2026	7.125	233,007		300,000
100298266	NEW ORLEANS	LA		08/31/2026	6.625	226,808		300,000
100301334	ROUND ROCK	TX		09/24/2026	6.750	229,100		320,000
3510145350	MIAMI	FL		09/30/2026	7.900	608,095		6,500,000
3340128907	WARWICK	NY		08/11/2026	9.554	235,620	45,556	1,350,000
100299106	SAN DIEGO	CA		09/15/2026	4.375	194,815		505,000
100291530	DECATUR	GA		07/30/2026	8.850	229,725		975,000
100298431	HOMESTEAD	FL		09/04/2026	7.500	236,075		300,000
100293270	MINOTOLA	NJ		07/31/2026	7.490	235,549		285,000
100298849	BAKERSFIELD	CA		09/11/2026	6.999	233,950		308,000
100299525	KNOXVILLE	TN		09/15/2026	6.875	230,342		258,000
100299458	NASHVILLE	TN		09/15/2026	6.625	229,427		310,000
100293006	ALBUQUERQUE	NM		07/31/2026	5.750	223,920		450,000
100300332	WAYNESBORO	PA		09/24/2026	6.990	229,235		306,000
100301576	ROSEDALE	MD		09/25/2026	8.375	240,659		375,000
100289874	FAYETTEVILLE	GA		07/10/2026	7.625	235,517		300,000
100296401	HOUSTON	TX		08/07/2026	6.875	234,422		300,000
100293196	LAS VEGAS	NV		07/31/2026	6.750	226,824		300,000
100290707	SUFFOLK	VA		07/29/2026	6.750	231,939		375,000
100302238	COHOES	NY		09/30/2026	6.500	219,121		300,000
100302219	ALBRIGHTSVILLE	PA		09/30/2026	7.125	230,838		307,500
100293059	HUTTO	TX		07/31/2026	4.990	213,607		312,000
100290772	STAFFORD	VA		07/29/2026	6.990	234,167		385,000
100300392	TUCSON	AZ		09/24/2026	5.375	215,063		300,000
100290999	MARYSVILLE	WA		07/30/2026	7.850	229,245		695,314
100296911	SPOKANE	WA		08/17/2026	6.990	232,055		330,000
100296371	RICHARDSON	TX		08/06/2026	7.625	234,817		354,000
100301834	LEWES	DE		09/25/2026	6.875	227,151		336,000
100292524	CLEVELAND HEIGHTS	OH		07/29/2026	6.490	228,017		309,000
100298034	KATY	TX		08/31/2026	6.374	220,308		300,000
100298355	OSWEGO	IL		08/31/2026	6.625	227,612		299,000
100297359	DELTA	UT		08/24/2026	6.750	225,703		354,000
100300845	MILWAUKEE	WI		09/24/2026	6.750	227,689		300,000
100302306	JACKSONVILLE	FL		09/30/2026	6.875	229,631		285,000
100300595	LA MIRADA	CA		09/29/2026	6.950	229,824		985,000
100300002	KANNAPOLIS	NC		09/18/2026	6.750	229,181		320,000
100290282	NOKOMIS	FL		07/23/2026	7.250	229,805		320,000
100301867	TURKEY	NC		09/25/2026	6.990	227,785		300,000
3.62615E+11	PHOENIX	AZ		07/08/2026	8.125	350,955	97,000	725,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100296402	KEENE	NH		08/07/2026	6.499	224,258		328,000
100298939	RIGBY	ID		09/15/2026	3.500	180,835		450,000
100301543	NORTH CHARLESTON	SC		09/25/2026	7.625	234,190		370,000
100301873	PALM BAY	FL		09/25/2026	7.375	231,329		304,000
3340134056	CHICAGO	IL		08/11/2026	9.554	279,774		690,000
100298406	NASHUA	NH		08/31/2026	6.875	227,770		300,000
100289700	HALTOM CITY	TX		07/10/2026	7.000	234,546		295,000
100292776	FARGO	ND		07/30/2026	6.990	226,889		282,000
100292780	FARGO	ND		07/30/2026	6.990	226,778		282,000
100302251	MESA	AZ		09/30/2026	6.750	227,732		320,000
100301671	SHELL LAKE	WI		09/25/2026	7.375	230,523		320,000
100299645	PEA RIDGE	AR		09/15/2026	5.990	214,810		290,400
100302333	PETERSBURG	VA		09/30/2026	7.490	230,231		250,000
100289550	THE VILLAGES	FL		07/08/2026	6.750	230,626		285,000
100302211	KATY	TX		09/30/2026	6.250	222,703		760,000
100293074	LONGS	SC		07/31/2026	7.750	227,575		330,000
100301579	HAZEL GREEN	AL		09/25/2026	7.500	233,511		280,000
100298036	WOODBURN	OR		08/31/2026	7.375	225,275		340,000
3350135380	BROOKLYN	NY		08/25/2026	9.950	573,568	28,992	1,400,000
100302197	HOUSTON	TX		09/30/2026	7.375	232,519		279,000
100291532	CHAPIN	SC		07/30/2026	7.650	232,143		2,350,000
100292853	KISSIMMEE	FL		07/31/2026	6.625	225,344		284,000
100298048	JACKSONVILLE BEACH	FL		08/31/2026	6.999	219,570		295,000
100291585	SEVERNA PARK	MD		07/30/2026	10.625	230,859		791,187
100293334	BATAVIA	OH		07/31/2026	7.375	231,154		281,000
100299602	PRUDENVILLE	MI		09/15/2026	7.375	231,660		278,000
3500144266	PALM COAST	FL		07/27/2026	7.260	49,948	394,009	1,192,000
100298762	COLLEGE STATION	TX		09/11/2026	7.125	233,029		302,000
100298260	HUNTSVILLE	AL		08/31/2026	6.625	224,710		307,500
100299779	WASHINGTON	DC		09/17/2026	7.250	227,437		282,000
100292942	ACUSHNET	MA		07/31/2026	6.625	227,437		540,000
100297394	SUNNY ISLES BEACH	FL		08/24/2026	7.625	232,099		280,000
3510144814	CHARLOTTE	NC		08/26/2026	7.430	598,792		6,000,000
3510146020	MIAMI	FL		09/30/2026	7.650	598,500		4,700,000
3510146023	MIAMI	FL		09/30/2026	7.650	598,500		4,700,000
3350131946	ASBURY PARK	NJ		08/11/2026	9.950	576,912	21,564	1,400,000
100298637	DAVIE	FL		09/08/2026	7.375	229,445		290,000
100297257	ODESSA	TX		08/21/2026	6.875	225,203		295,000
100298391	WILMINGTON	NC		08/31/2026	6.750	226,019		297,000
100298326	NORTH LIBERTY	IA		08/31/2026	6.625	224,168		312,000
100292521	FRANKLINTON	NC		07/29/2026	6.500	227,511		295,000
100290023	WATERVILLE	ME		07/17/2026	6.250	223,844		330,000
100299934	KANSAS CITY	MO		09/17/2026	7.500	231,139		316,000
100298116	FORT WORTH	TX		08/31/2026	6.500	222,410		335,000
100300346	TUCSON	AZ		09/24/2026	7.875	226,802		295,000
100290788	BRIDGEVILLE	DE		07/29/2026	6.625	359,049		584,000
100293255	CARY	NC		07/31/2026	6.750	226,862		296,000
100301260	TAYLORS	SC		09/24/2026	6.750	225,186		300,000
100290901	MILWAUKEE	WI		07/29/2026	6.990	226,867		300,000
100300648	PORT READING	NJ		09/29/2026	9.325	225,496		524,390
100289723	PALM SPRINGS	FL		07/10/2026	7.375	228,443		550,000
100290617	LILLINGTON	NC		07/29/2026	6.625	223,185		320,000
100299379	COLUMBUS	OH		09/15/2026	6.999	227,602		291,500
100298177	VAN ALSTYNE	TX		08/31/2026	7.625	223,493		281,000
100299058	HUNTERSVILLE	NC		09/15/2026	4.125	181,260		570,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100297310	DURHAM	NC		08/24/2026	6.875	225,031		276,000
100297855	KATY	TX		08/27/2026	6.250	223,080		322,000
100290823	RICHMOND	VA		07/29/2026	7.250	228,028		295,000
3500143849	EL PORTAL	FL		08/07/2026	7.330	440,800		760,000
100301635	THE VILLAGES	FL		09/25/2026	6.625	221,723		315,000
100289333	CALIMESA	CA		07/01/2026	6.250	220,460		563,000
100302152	HIGHLAND	IN		09/29/2026	7.250	226,993		295,000
100301339	RALEIGH	NC		09/24/2026	6.999	223,632		321,000
100301192	NEWARK	NJ		09/24/2026	6.490	222,176		402,000
100301366	POCATELLO	ID		09/24/2026	7.125	224,600		350,000
100301439	WOODBINE	NJ		09/24/2026	7.625	229,430		275,000
100301557	NORTH OLMSTED	OH		09/25/2026	7.375	229,318		308,000
100298912	MERIDIAN	ID		09/15/2026	3.999	179,991		731,000
100292998	CUDAHY	WI		07/31/2026	7.375	223,014		308,000
100290377	WICHITA	KS		07/24/2026	6.750	223,988		280,000
100298353	LOVELAND	CO		08/31/2026	6.375	221,542		320,000
100297385	PARCHMENT	MI		08/24/2026	7.375	230,715		280,000
100301205	ROCKINGHAM	VA		09/24/2026	6.500	222,072		325,000
100293019	FARMERSVILLE	TX		07/31/2026	6.990	225,988		319,000
100290042	GREEN BAY	WI		07/17/2026	6.990	227,698		278,000
100289791	HENDERSON	NV		07/10/2026	6.875	225,266		420,000
100289843	CLAYTON	OH		07/10/2026	7.125	229,374		275,000
100299871	POCONO LAKE	PA		09/17/2026	7.375	230,469		275,000
100300929	SCHAUMBURG	IL		09/24/2026	6.374	219,205		303,000
37000006965	MIAMI	FL		07/14/2026	8.230	347,490	18,135	1,000,000
100299045	AUSTIN	TX		09/15/2026	3.875	179,435		437,000
100298978	DENVER	CO		09/15/2026	3.625	177,310		450,000
100290297	O FALLON	MO		07/23/2026	6.125	216,000		274,000
100298915	FORT LAUDERDALE	FL		09/15/2026	3.875	179,188		514,000
100299513	LAKEWOOD RANCH	FL		09/15/2026	6.750	217,642		275,000
100301193	CHARLOTTE	NC		09/24/2026	6.499	222,059		297,000
100299044	AUSTIN	TX		09/15/2026	3.875	179,137		437,000
100299102	WASHINGTON	DC		09/15/2026	4.500	195,608		825,000
100297395	LANDRUM	SC		08/24/2026	6.875	224,500		315,000
100290740	DUBUQUE	IA		07/29/2026	6.990	227,357		305,000
100293018	YUMA	AZ		07/31/2026	3.990	209,488		300,000
100296370	CHRISTIANSBURG	VA		08/06/2026	7.625	229,721		280,000
100299039	EL CAJON	CA		09/15/2026	3.375	175,919		640,000
100296730	MCKINNEY	TX		08/14/2026	7.750	228,945		273,000
100297015	HAINES CITY	FL		08/17/2026	7.625	225,102		282,000
3340133768	CINCINNATI	OH		08/11/2026	9.554	228,096	44,029	665,000
100290021	WESTAMPTON	NJ		07/17/2026	6.625	223,535		312,000
100298499	OAK GROVE	AL		09/04/2026	7.499	228,480		272,000
100301173	GRANBURY	TX		09/24/2026	6.375	219,115		325,000
100298069	MATTHEWS	NC		08/31/2026	6.499	214,748		269,000
100298212	ASHLAND	VA		08/31/2026	6.750	220,721		300,000
100298268	NASHVILLE	TN		08/31/2026	6.500	219,042		405,000
100297030	COLUMBUS	OH		08/17/2026	6.990	223,821		345,000
100301061	MOUNT LAUREL	NJ		09/24/2026	7.125	223,518		290,000
100290927	ROSELAND	NJ		07/30/2026	9.200	229,306		787,972
100289918	ANTIOCH	TN		07/17/2026	7.250	227,628		295,000
100301473	SARASOTA	FL		09/25/2026	7.250	228,197		290,000
100293062	SATELLITE BEACH	FL		07/31/2026	7.125	225,613		290,000
100299487	BELLA VISTA	AR		09/15/2026	6.990	222,853		303,000
100302230	NEW BRITAIN	CT		09/30/2026	6.875	221,225		305,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100290475	FORT WAYNE	IN		07/24/2026	6.750	223,079		298,000
100289866	DENVER	CO		07/10/2026	7.250	226,476		273,000
100290775	PEORIA	AZ		07/29/2026	7.375	225,349		289,980
3420001270	JERSEY CITY	NJ		08/12/2026	8.044	416,064	162,244	4,440,000
100300999	SOUTH FULTON	GA		09/24/2026	6.875	221,906		272,000
100298155	BARODA	MI		08/31/2026	7.125	217,486		290,000
100301984	BARSTOW	CA		09/29/2026	7.999	227,588		255,000
100299298	HUNTLEY	IL		09/15/2026	6.875	223,838		290,000
100293266	CORPUS CHRISTI	TX		07/31/2026	7.375	217,935		283,000
100289890	HOBBS	NM		07/16/2026	7.125	223,846		271,000
100293216	CARNEGIE	PA		07/31/2026	7.500	226,336		288,500
100301958	WILLIMANTIC	CT		09/29/2026	6.750	217,760		330,000
100298055	LEXINGTON	KY		08/31/2026	7.250	215,802		282,000
100292494	TOBYHANNA	PA		07/29/2026	7.125	225,936		288,000
100300874	FAYETTEVILLE	AR		09/24/2026	6.875	221,066		280,000
100299085	DURHAM	NC		09/15/2026	4.375	193,070		455,000
100301879	GEORGETOWN	TX		09/25/2026	7.250	222,557		280,000
3510143253	FORT LAUDERDALE	FL		08/14/2026	7.980	502,250	80,208	2,850,000
100301770	SUN CITY	CA		09/25/2026	7.125	221,086		360,000
100298639	HENDERSON	NV		09/08/2026	6.125	214,754		284,000
100300822	SEBASTIAN	FL		09/24/2026	6.875	219,299		287,000
100299961	CHICAGO	IL		09/17/2026	7.250	218,562		287,000
100293109	NAPA	CA		07/31/2026	6.875	223,157		1,099,000
100297854	PRINCETON	TX		08/27/2026	6.875	223,020		310,000
100301262	OCEAN SHORES	WA		09/24/2026	6.750	219,763		319,000
100297065	CARTHAGE	MO		08/17/2026	6.875	226,579		352,000
3340130958	RANDALLSTOWN	MD		07/13/2026	9.801	235,620	33,046	580,000
100298376	BOILING SPRINGS	SC		08/31/2026	6.750	219,663		307,000
100298796	KNOXVILLE	TN		09/11/2026	6.750	218,335		305,000
100300241	EAST WAKEFIELD	NH		09/23/2026	6.625	220,777		390,000
100299569	PHOENIX	AZ		09/15/2026	6.875	221,394		275,000
100293139	NORFOLK	VA		07/31/2026	6.250	216,693		314,900
100289336	AIKEN	SC		07/01/2026	6.750	217,409		290,000
100300385	STANLEY	NC		09/24/2026	5.750	210,284		358,000
100299975	INDEPENDENCE	MO		09/17/2026	7.875	225,268		289,000
100298110	SEWELL	NJ		08/31/2026	6.875	210,371		273,000
100296710	DAYTONA BEACH	FL		08/14/2026	7.875	224,742		330,000
100291844	WOODLAND PARK	NJ		07/30/2026	9.250	220,536		677,832
100290242	EASTON	PA		07/23/2026	5.990	213,020		268,000
100298820	COLUMBIA	MD		09/11/2026	7.375	223,117		268,000
100298449	DORRINGTON	CA		09/04/2026	6.499	219,748		435,000
100299057	LAS VEGAS	NV		09/15/2026	3.875	174,344		420,000
100302269	CANYON COUNTRY	CA		09/30/2026	6.750	219,622		410,000
100299826	DERRY	NH		09/17/2026	6.625	219,644		380,000
100290796	SAN ANTONIO	TX		07/29/2026	6.375	215,097		288,000
100299090	MILPITAS	CA		09/15/2026	4.124	191,624		1,207,000
100289573	CLAYTON	NC		07/08/2026	6.500	218,886		267,900
3340127962	PHILADELPHIA	PA		09/02/2026	8.900	267,229		900,000
3350132480	STONEHAM	MA		07/13/2026	10.099	577,747		1,185,000
100301222	HILLSBOROUGH	NJ		09/24/2026	6.625	217,492		290,000
100298343	WASHINGTON	DC		08/31/2026	7.250	221,526		300,000
100301103	MEDFORD	OR		09/24/2026	7.125	220,007		300,000
100297036	MCKEESPORT	PA		08/17/2026	7.125	219,365		290,000
100299304	MIRAMAR BEACH	FL		09/15/2026	6.875	212,840		284,900
100293327	LEAGUE CITY	TX		07/31/2026	6.625	218,820		280,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100290738	HARMONY	ME		07/29/2026	6.750	217,132		306,000
100302162	BAKERSFIELD	CA		09/29/2026	7.625	214,458		285,000
100289766	CLEBURNE	TX		07/10/2026	6.875	217,127		285,000
100301121	INDIANAPOLIS	IN		09/24/2026	6.875	218,435		300,000
100289564	MACHIPONGO	VA		07/08/2026	6.250	216,257		285,000
100293052	MAINEVILLE	OH		07/31/2026	7.250	223,923		297,000
100300868	ROYAL OAK	MI		09/24/2026	6.248	212,319		310,000
100299861	CHICAGO	IL		09/17/2026	8.625	224,037		285,000
100289554	HOUSTON	TX		07/08/2026	6.500	216,463		270,000
100296506	TOBYHANNA	PA		08/11/2026	6.990	216,228		305,000
100301718	WIMAUMA	FL		09/25/2026	7.250	219,832		287,000
100298829	SACHSE	TX		09/11/2026	6.625	216,359		300,000
100290760	READING	PA		07/29/2026	7.125	221,589		305,000
100301585	WESLACO	TX		09/25/2026	6.500	209,827		284,000
100300274	NEW IBERIA	LA		09/24/2026	5.990	210,253		333,000
100290729	DAPHNE	AL		07/29/2026	6.875	220,104		328,000
100298922	CLERMONT	FL		09/15/2026	3.875	172,706		420,000
100292791	CHESTER	VA		07/30/2026	7.250	223,476		284,000
100290351	CANFIELD	OH		07/29/2026	7.125	221,911		425,000
100300242	DENTON	TX		09/23/2026	6.750	219,296		275,000
100296535	BUFFALO GROVE	IL		08/12/2026	6.750	216,494		305,000
100300829	HOT SPRINGS	AR		09/24/2026	7.625	217,258		250,000
100290795	NORTH CHESTERFIELD	VA		07/29/2026	6.625	218,773		370,000
100301968	ORLANDO	FL		09/29/2026	7.875	223,088		258,000
100301050	MADISON	VA		09/24/2026	6.999	217,949		288,000
100301070	WILTON	IA		09/24/2026	6.900	216,018		285,000
100298073	MONTGOMERY	IL		08/31/2026	7.125	210,346		282,000
100301358	BLOOMINGTON	IL		09/24/2026	7.125	220,273		268,000
100301613	CLANTON	AL		09/25/2026	7.500	220,654		265,500
100298768	RICHARDSON	TX		09/11/2026	6.625	216,404		600,000
100301224	RANCHO MIRAGE	CA		09/24/2026	6.625	215,842		284,000
100301849	LUMBERTON	TX		09/25/2026	7.750	220,324		282,000
100301400	SONORA	CA		09/24/2026	7.375	219,435		298,000
100301786	LYNN HAVEN	FL		09/25/2026	7.500	220,152		269,000
100299953	CAPE CORAL	FL		09/17/2026	6.875	218,198		265,000
100298632	HANAHAN	SC		09/08/2026	6.750	219,149		276,000
100300889	KIHEI	HI		09/24/2026	6.750	215,227		285,000
100292565	BONIFAY	FL		07/29/2026	6.990	220,891		235,000
100299078	SAN DIEGO	CA		09/15/2026	5.500	195,545		580,000
100289570	SPRING	TX		07/08/2026	6.125	212,683		300,000
100301555	FULLERTON	CA		09/25/2026	7.750	221,918		318,000
100296539	CYPRESS	TX		08/12/2026	6.875	217,538		305,000
100299911	ANGIER	NC		09/17/2026	7.250	219,059		316,000
100297936	LUTZ	FL		08/28/2026	6.625	214,559		325,000
100290046	ROCHESTER	NY		07/17/2026	7.000	212,625		273,000
100297192	NEW PORT RICHEY	FL		08/21/2026	7.750	223,965		240,000
3350132904	NEW YORK	NY		07/21/2026	9.358	570,586		2,500,000
100297340	CHARLOTTE	NC		08/24/2026	6.990	216,439		315,000
100293315	FRIENDSWOOD	TX		07/31/2026	7.625	220,293		266,500
100292566	HALTOM CITY	TX		07/29/2026	7.490	212,622		264,000
100299089	MURRIETA	CA		09/15/2026	4.875	190,772		407,000
100300894	SEGUIN	TX		09/24/2026	6.500	212,103		308,000
3350128893	SHAMONG	NJ		07/13/2026	9.841	569,807		1,300,000
100302053	EINDHOVEN	NLD		09/28/2026	5.750	264,354		373,658
100296481	THE VILLAGES	FL		08/10/2026	7.000	218,395		282,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100291417	IRVINE	CA		07/30/2026	5.875	213,108		1,340,000
100298458	AVON	IN		09/04/2026	6.999	218,331		263,000
3510142200	FRANKLIN LAKES	NJ		07/17/2026	7.633	444,500	124,100	6,350,000
100292557	DURHAM	NC		07/29/2026	7.250	217,317		250,000
100290366	O FALLON	IL		07/29/2026	6.990	217,222		270,000
100296686	TALLAHASSEE	FL		08/13/2026	7.125	219,447		281,000
100301908	BROADVIEW	IL		09/25/2026	6.875	211,826		325,000
100292887	MONROE	NC		07/31/2026	6.750	213,444		300,000
100297060	MCHENRY	IL		08/17/2026	6.875	215,745		280,000
100298369	VERONA	PA		08/31/2026	6.875	214,981		280,000
100302022	LA PORTE	TX		09/29/2026	6.999	216,294		265,000
100297074	KNOXVILLE	TN		08/17/2026	6.490	213,353		340,000
100299396	KENSINGTON	MD		09/15/2026	6.625	212,917		310,000
100298625	PEACHTREE CORNERS	GA		09/08/2026	6.250	214,664		435,000
100300312	LIVERPOOL	NY		09/24/2026	7.250	217,621		280,000
100290480	MURPHY	NC		07/24/2026	7.125	216,864		290,000
100301796	TAYLOR	AR		09/25/2026	7.125	214,494		290,000
100300254	SAN ANTONIO	TX		09/24/2026	7.125	213,273		305,000
100289955	JACKSONVILLE	FL		07/17/2026	6.499	211,914		273,000
100298190	SHOREWOOD	IL		08/31/2026	6.875	214,629		300,000
100296715	RENO	NV		08/14/2026	6.875	218,653		510,000
100292734	FOLEY	AL		07/30/2026	6.749	217,540		515,000
100289418	CATHEDRAL CITY	CA		07/01/2026	6.625	212,676		350,000
100296736	COLUMBUS	OH		08/14/2026	6.499	214,459		370,000
100289938	HOMESTEAD	FL		07/17/2026	6.375	211,865		285,000
100296800	ACWORTH	GA		09/11/2026	6.500	209,758		402,000
100299470	ESTERO	FL		09/15/2026	6.375	211,500		420,000
100301485	DAVENPORT	FL		09/25/2026	8.500	220,232		280,000
100299585	RUSSELLS POINT	OH		09/15/2026	6.625	213,640		307,000
100291988	RICHMOND	TX		07/30/2026	8.825	218,369		600,000
100302268	SAN ANTONIO	TX		09/30/2026	6.990	215,332		280,000
100293088	SARASOTA	FL		07/31/2026	6.875	216,664		300,000
100298421	PALM BAY	FL		09/04/2026	6.750	216,546		375,000
100290465	WILMINGTON	DE		07/24/2026	6.375	213,155		300,000
100293236	CITRUS SPRINGS	FL		07/31/2026	6.125	209,598		281,000
100290700	CALIFORNIA CITY	CA		07/29/2026	7.250	213,256		280,000
100290857	WAYNE	NJ		07/29/2026	6.875	216,679		325,000
100296689	AURORA	CO		08/13/2026	4.875	197,703		912,000
100298878	WINSLOW	AZ		09/11/2026	7.000	215,494		334,000
3700007073	ORLANDO	FL		07/14/2026	8.230	349,026		925,000
100292762	GIBSONVILLE	NC		07/30/2026	8.250	220,019		235,000
100301693	FORT STOCKTON	TX		09/25/2026	7.750	217,006		265,000
100297530	CENTER CONWAY	NH		08/27/2026	6.875	219,797		1,660,000
100300041	LOUISVILLE	KY		09/18/2026	6.499	210,252		279,000
100292993	JACKSONVILLE	FL		07/31/2026	4.990	205,401		280,000
100290818	COATESVILLE	IN		07/29/2026	7.250	217,840		389,000
100292792	KANSAS CITY	MO		07/30/2026	7.125	217,795		280,000
100289964	HOUSTON	TX		07/17/2026	6.999	215,548		279,000
100289548	CONVERSE	TX		07/08/2026	6.990	217,209		265,000
100292843	ODESSA	TX		07/31/2026	6.625	211,589		261,000
100299100	CHICAGO	IL		09/15/2026	5.250	188,820		615,000
100301784	BURLINGTON	VT		09/25/2026	6.875	211,384		286,000
3700006883	PARAMUS	NJ		07/14/2026	8.230	347,344		2,250,000
100299425	MYRTLE BEACH	SC		09/15/2026	6.875	215,358		280,000
100292906	SAN JACINTO	CA		07/31/2026	7.875	218,589		247,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301026	REPUBLIC	MO		09/24/2026	6.875	212,229		260,000
100297826	BLACKSBURG	VA		08/27/2026	7.375	217,027		280,000
100301085	RACINE	WI		09/24/2026	7.250	215,806		260,000
100299363	BLACKWOOD	NJ		09/15/2026	7.375	216,000		290,000
100300985	BLAINE	MN		09/24/2026	7.250	210,846		305,000
100291621	LORETTO	MN		07/30/2026	8.500	212,368		680,728
100290269	EUGENE	OR		07/23/2026	6.875	213,793		260,000
100293008	BROOKFIELD	IL		07/31/2026	7.500	215,530		280,000
100289547	AURORA	IL		07/08/2026	7.125	216,065		260,000
100299514	COLUMBIA	MO		09/15/2026	6.875	203,936		259,876
3.62615E+11	PARK CITY	UT		07/24/2026	8.370	415,433		7,243,000
100292932	ARLINGTON	TX		07/31/2026	7.625	218,400		260,000
100292533	SENOIA	GA		07/29/2026	6.490	213,817		301,000
100301388	MANOR	TX		09/24/2026	7.250	215,132		280,000
100302261	SPRING HILL	FL		09/30/2026	6.875	213,015		260,000
100301843	TAMPA	FL		09/25/2026	7.625	215,688		330,000
100298618	FALLING WATERS	WV		09/08/2026	6.375	212,839		261,000
100298619	FALLING WATERS	WV		09/08/2026	6.375	212,839		261,000
100296480	PORTLAND	OR		08/10/2026	6.625	215,234		345,000
100301810	AGAWAM	MA		09/25/2026	6.875	209,921		280,000
100301043	DURANGO	CO		09/24/2026	7.250	214,975		300,000
3510146495	CORAL GABLES	FL		09/09/2026	7.260	560,000		1,000,000
3510144886	KAMAS	UT		08/26/2026	7.263	560,000		5,900,000
3510144889	KAMAS	UT		08/26/2026	7.263	560,000		5,900,000
100301991	LAKEWOOD	OH		09/29/2026	6.875	208,776		259,000
100292722	AMSTERDAM	NLD		07/29/2026	4.570	261,807		775,756
100297242	PALMDALE	CA		08/21/2026	6.375	207,960		530,000
100298223	PORT BOLIVAR	TX		08/31/2026	7.625	214,352		236,000
100297538	PASADENA	CA		08/27/2026	9.200	214,845		915,000
100290524	LAWRENCEBURG	IN		07/24/2026	7.500	216,004		259,000
100293358	NEW ORLEANS	LA		07/31/2026	7.250	214,144		260,000
100299345	TWIN PEAKS	CA		09/15/2026	7.625	214,177		279,000
100289832	HAVRE DE GRACE	MD		07/10/2026	8.500	217,428		259,000
100293141	PFLUGERVILLE	TX		07/31/2026	6.375	210,324		315,000
100298787	EL PASO	TX		09/11/2026	6.750	209,511		269,000
100298640	STUART	VA		09/08/2026	7.250	213,387		230,000
3500143867	FORT LAUDERDALE	FL		07/27/2026	7.260	413,250		3,200,000
100301008	ELKHORN	NE		09/24/2026	6.750	210,144		280,000
100289580	CLOVER	SC		07/09/2026	6.625	416,435		545,000
100299916	DEEP RUN	NC		09/17/2026	6.875	211,998		310,000
3420001295	BRENTWOOD	TN		08/07/2026	7.790	333,960	216,765	5,040,000
100299375	CHICAGO	IL		09/15/2026	7.125	208,396		295,000
100301338	FERNANDINA BEACH	FL		09/24/2026	6.999	209,587		300,000
100297841	FORT WORTH	TX		08/27/2026	6.375	210,176		299,000
100300240	SPRINGVILLE	UT		09/23/2026	5.750	202,958		318,000
100289998	ELK RIVER	MN		07/17/2026	7.125	212,068		259,000
100291349	KENNEWICK	WA		07/30/2026	7.125	220,030		654,071
100297868	LINCOLN	NE		08/27/2026	7.490	213,902		276,000
100298180	NEWARK	DE		08/31/2026	6.875	207,041		275,000
100293211	KNOXVILLE	TN		07/31/2026	6.500	205,834		290,000
100296754	WEST ALLIS	WI		08/14/2026	6.999	210,634		275,000
100298389	TAMPA	FL		08/31/2026	7.490	215,488		318,000
100291703	GILBERT	AZ		07/30/2026	6.375	209,682		1,478,776
3350130360	BROOKLYN	NY		07/13/2026	9.602	557,212		1,880,000
100289426	SHAWNEE	KS		07/01/2026	7.250	212,106		275,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100290516	MESA	AZ		07/24/2026	6.875	212,965		287,000
100298173	CHICAGO	IL		08/31/2026	6.875	211,869		275,000
100297017	WATERVLIET	NY		08/17/2026	6.750	210,355		281,000
100301256	PORTLAND	OR		09/24/2026	6.750	210,127		290,000
100297052	ANGLETON	TX		08/17/2026	6.500	208,936		275,000
3350132119	SPRINGFIELD GARDENS	NY		07/21/2026	9.851	556,643		1,120,000
100290854	LAKE LURE	NC		07/29/2026	6.875	212,988		275,000
100297049	CROSS ROADS	TX		08/17/2026	6.500	209,308		302,000
100290828	LAKEWOOD	OH		07/29/2026	6.875	213,275		326,000
100293347	BROCKPORT	NY		07/31/2026	7.125	213,611		259,000
100293060	TOMBALL	TX		07/31/2026	5.875	207,195		356,340
100298422	MIAMI BEACH	FL		09/04/2026	7.500	215,335		260,000
100301845	SAVANNAH	GA		09/25/2026	7.375	212,711		281,000
100289574	LOUISVILLE	KY		07/08/2026	6.750	212,363		260,000
3500144742	HAWORTH	NJ		08/07/2026	7.190	410,350		2,600,000
100301086	HARDEEVILLE	SC		09/24/2026	7.250	210,941		275,000
100297848	ELGIN	TX		08/27/2026	6.490	207,244		280,000
100298334	DAYTON	OH		08/31/2026	7.500	212,944		274,000
100299440	RIVERSIDE	CA		09/15/2026	5.875	201,762		275,000
100290304	WESTLAND	MI		07/23/2026	6.950	211,904		235,000
100292504	MAGNOLIA	TX		07/29/2026	7.490	208,804		262,000
100301654	LAND O LAKES	FL		09/25/2026	7.375	214,944		265,000
100301863	ATHENS	GA		09/25/2026	6.990	207,484		275,000
100290408	HOMESTEAD	FL		07/24/2026	8.375	268,800		465,000
100301056	MONTGOMERY	TX		09/24/2026	6.375	205,125		265,000
100290654	MIDDLEBURG	FL		07/29/2026	6.990	212,209		241,000
100290869	MILLSBORO	DE		07/29/2026	6.990	213,210		305,000
3340134868	GREENVILLE	SC		09/16/2026	9.890	255,807		935,000
100299627	AUSTIN	TX		09/15/2026	6.500	206,802		315,000
100292838	FARMINGTON	NM		07/31/2026	6.499	208,123		335,000
100301844	URBANA	OH		09/25/2026	7.250	208,422		292,300
100298337	GREEN BAY	WI		08/31/2026	7.375	212,802		260,000
100290359	HESPERIA	CA		07/29/2026	6.625	207,698		480,000
100300821	SCOTTSDALE	AZ		09/24/2026	7.625	210,030		250,000
100299343	ANDERSON	SC		09/15/2026	6.875	209,787		269,000
100301610	CLANTON	AL		09/25/2026	7.375	211,469		255,000
100301006	OMAHA	NE		09/24/2026	6.875	208,366		275,000
100299387	LITTLE FALLS	MN		09/15/2026	7.625	213,077		266,000
100297013	BRYAN	TX		08/17/2026	7.000	211,181		260,000
100300307	SUMMERVILLE	SC		09/24/2026	4.990	190,973		354,415
100299447	CLARKSVILLE	TN		09/15/2026	6.875	209,851		307,000
100289406	HOUSTON	TX		07/01/2026	6.499	203,892		265,000
100292662	AMSTERDAM	NLD		07/29/2026	4.205	314,818		854,885
100302056	ZIERIKZEE	NLD		09/28/2026	5.800	255,734		318,459
100293093	STOCKTON	CA		07/31/2026	6.750	209,626		333,000
100298894	FORT WORTH	TX		09/11/2026	6.875	209,734		265,000
100301727	POINCIANA	FL		09/25/2026	7.375	210,987		255,000
100298616	KYLE	TX		09/08/2026	7.250	213,837		265,000
100301785	SURFSIDE BEACH	SC		09/25/2026	7.125	208,820		255,000
100293359	CENTRAL SQUARE	NY		07/31/2026	6.990	210,769		245,000
100289551	SAN MARCOS	TX		07/08/2026	6.990	211,816		285,000
100290695	CHATTANOOGA	TN		07/29/2026	6.375	204,934		309,000
100299553	WINTER PARK	CO		09/15/2026	7.250	211,424		615,000
3340123312	PANAMA CITY BEACH	FL		07/13/2026	10.880	254,232		2,675,000
100296522	SARASOTA	FL		08/12/2026	7.375	212,729		340,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100300992	BEAUFORT	SC		09/24/2026	7.125	208,205		290,000
3350130407	TINTON FALLS	NJ		07/21/2026	8.945	548,494		1,440,000
100289365	FORNEY	TX		07/01/2026	6.875	207,304		260,000
100298312	RALSTON	NE		08/31/2026	6.375	202,970		291,000
100291667	MISSOULA	MT		07/30/2026	6.275	210,595		701,452
100299327	HURLEY	WI		09/15/2026	7.375	211,250		225,000
3.62616E+11	SHORELINE	WA		07/24/2026	8.375	405,000		825,000
100299314	TOWSON	MD		09/15/2026	6.500	205,845		280,000
100299091	CANBY	OR		09/15/2026	5.000	182,910		383,000
100299827	ASHEVILLE	NC		09/17/2026	6.625	206,447		426,000
100291593	CUMBERLAND	RI		07/30/2026	8.750	278,959		866,670
100290645	ROANOKE	VA		07/29/2026	7.750	212,625		270,000
100296474	OCEAN CITY	MD		08/07/2026	7.250	212,377		280,000
100301116	INDIANAPOLIS	IN		09/24/2026	6.875	206,939		300,000
100289755	SENECA	SC		07/10/2026	6.750	206,660		270,000
100289557	FORT WORTH	TX		07/08/2026	6.500	206,590		278,000
100290649	LENOIR	NC		07/29/2026	6.500	205,566		325,000
100301451	RENO	NV		09/25/2026	6.875	208,341		760,000
100291383	BLOOMINGDALE	NJ		07/30/2026	11.350	210,617		675,000
100298630	SANTA ROSA	CA		09/08/2026	6.750	209,851		330,000
100290624	PUNTA GORDA	FL		07/29/2026	7.375	210,046		274,000
100299348	ROSHARON	TX		09/15/2026	6.199	202,115		272,000
100301344	FORT WORTH	TX		09/24/2026	7.000	203,521		256,000
100298780	WOLFFORTH	TX		09/11/2026	7.875	211,605		286,500
100301801	STERLING HEIGHTS	MI		09/25/2026	6.750	202,865		290,000
100292777	TALLAHASSEE	FL		07/30/2026	7.125	208,539		252,000
100300362	TEMPE	AZ		09/24/2026	7.125	208,625		275,000
100301886	NAMPA	ID		09/25/2026	6.250	198,922		460,000
100301560	YORK	PA		09/25/2026	7.250	206,196		945,000
100301722	HAMBURG	NY		09/25/2026	7.625	208,996		271,000
3420001294	WESTFIELD	NJ		07/24/2026	8.330	489,456	46,324	1,680,000
100301918	UNITED KINGDOM	GBR		09/28/2026	6.340	250,921		331,398
100289821	LITHIA SPRINGS	GA		07/10/2026	6.875	206,055		260,000
100291014	BOISE	ID		07/30/2026	6.875	209,045		898,455
100300858	BRADENTON	FL		09/24/2026	7.125	206,492		273,000
100300018	MESQUITE	TX		09/18/2026	6.499	201,413		270,000
100302275	MIAMI	FL		09/30/2026	6.625	203,246		288,000
100301076	SHAWNEE	KS		09/24/2026	7.125	206,614		322,000
100299987	SACRAMENTO	CA		09/18/2026	6.999	207,392		388,000
100298256	SPRINGFIELD	MO		08/31/2026	6.990	205,053		252,000
100297981	ARLINGTON	TX		08/28/2026	6.499	202,747		360,000
100291862	SISTERS	OR		07/30/2026	8.125	207,700		1,555,696
100297811	SUMMERVILLE	SC		08/27/2026	6.625	203,976		475,000
100293116	ANN ARBOR	MI		07/31/2026	6.990	207,263		300,000
100296720	EULESS	TX		08/14/2026	6.875	208,825		500,000
100298274	MIDLOTHIAN	IL		08/31/2026	7.125	206,076		270,000
100296397	GRAND PRAIRIE	TX		08/07/2026	7.125	209,228		365,000
100298816	CONCORD	CA		09/11/2026	6.625	202,900		275,000
100292563	BAYVILLE	NJ		07/29/2026	6.625	208,340		475,000
100297251	LAKE ELSINORE	CA		08/21/2026	6.999	207,722		425,000
100300609	YARDLEY	PA		09/29/2026	7.425	207,700		732,404
100291702	MIAMI	FL		07/30/2026	7.250	204,200		685,553
100290306	VILLA RICA	GA		07/23/2026	6.575	203,546		350,000
100292846	CLAYTON	NC		07/31/2026	7.375	210,000		387,000
100297935	SEFFNER	FL		08/28/2026	6.750	205,709		405,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100297948	DACULA	GA		08/28/2026	7.625	209,500		267,000
100297056	ST JOHNS	FL		08/17/2026	6.750	205,205		252,000
100298218	EAST POINT	GA		08/31/2026	6.990	205,541		275,000
100291823	CENTERVILLE	MA		07/30/2026	7.375	202,950		600,609
100298504	KATY	TX		09/04/2026	6.999	203,008		257,000
100299640	CHRISTIANSBURG	VA		09/15/2026	7.490	210,393		250,000
100293021	KERHONKSON	NY		07/31/2026	7.125	204,312		267,000
100290394	INDIANAPOLIS	IN		07/24/2026	6.875	206,380		257,000
100297850	JACKSONVILLE	FL		08/27/2026	6.490	205,398		610,000
100298358	ROCHESTER	NY		08/31/2026	7.625	208,658		252,000
100289773	RIVERVIEW	FL		07/10/2026	7.499	210,000		424,000
100301595	DENISON	TX		09/25/2026	7.375	208,891		253,000
100301539	VALRICO	FL		09/25/2026	6.880	206,510		302,000
100292908	WILMINGTON	NC		07/31/2026	6.875	208,447		334,000
100298874	ABILENE	TX		09/11/2026	6.750	207,487		250,000
100289824	PAHOA	HI		07/10/2026	6.750	206,928		310,000
100290399	FORT WORTH	TX		07/24/2026	6.625	203,652		260,000
100289736	LONG BEACH	CA		07/10/2026	6.625	204,684		730,000
100290438	PRAIRIEVILLE	LA		07/24/2026	6.500	204,187		301,000
100299508	NAMPA	ID		09/15/2026	6.500	201,563		328,000
100299515	CROWLEY	TX		09/15/2026	6.375	197,923		260,000
100299556	ALFORD	FL		09/15/2026	6.500	202,812		302,000
100299528	PINCKNEY	MI		09/15/2026	6.250	199,890		320,000
100297284	FLAGLER BEACH	FL		08/21/2026	8.750	209,916		252,000
100301040	MARYLAND HEIGHTS	MO		09/24/2026	7.500	207,243		236,000
100299559	BENTLEYVILLE	PA		09/15/2026	7.250	208,206		235,000
100297377	TUCSON	AZ		08/24/2026	7.125	207,105		250,000
100301742	JAMAICA	NY		09/25/2026	7.625	207,698		1,140,000
100301816	CHESAPEAKE	VA		09/25/2026	7.625	207,698		279,000
100300951	ORLANDO	FL		09/24/2026	7.250	202,215		338,000
100302264	APOPKA	FL		09/30/2026	6.750	203,716		427,000
100289819	TROY	MO		07/10/2026	6.750	203,612		280,000
100293067	WHEELING	IL		07/31/2026	6.500	205,920		400,000
100293036	HAMPSHIRE	IL		07/31/2026	7.875	206,841		310,000
100300352	ROSEVILLE	CA		09/24/2026	6.125	199,151		605,000
100300316	INDIANAPOLIS	IN		09/24/2026	5.625	191,449		289,000
100291294	SANTA CLARITA	CA		07/30/2026	6.075	204,200		1,137,807
100300517	STUDIO CITY	CA		09/29/2026	6.075	202,515		2,022,264
100299062	LEANDER	TX		09/15/2026	2.875	176,920		485,000
100301862	BREMERTON	WA		09/25/2026	6.750	200,175		360,000
100298385	SUNLAND PARK	NM		08/31/2026	6.625	202,252		299,500
100299814	MYRTLE BEACH	SC		09/17/2026	6.750	204,665		250,000
100291412	SAN JOSE	CA		07/30/2026	6.600	203,654		2,722,000
100301729	NEW ORLEANS	LA		09/25/2026	7.625	207,179		285,000
100297856	ROGERS	AR		08/27/2026	6.750	203,861		255,000
100298485	CROWLEY	TX		09/04/2026	6.625	200,462		265,000
100289928	SAN LUIS	AZ		07/17/2026	8.375	209,160		250,000
100301747	KYLE	TX		09/25/2026	7.125	204,282		249,000
100292047	MOUNT PLEASANT	SC		07/30/2026	7.175	208,200		700,000
100302271	CHARLOTTE	NC		09/30/2026	8.250	208,817		297,000
100291406	ARLINGTON	TX		07/30/2026	8.875	207,337		510,000
100291105	LAKE FOREST	CA		07/30/2026	6.450	202,115		1,298,509
100299659	BUFFALO	NY		09/15/2026	7.125	206,153		266,000
100292882	FORT WORTH	TX		07/31/2026	6.625	201,727		265,000
100291055	SAN DIEGO	CA		07/30/2026	6.075	203,322		786,566

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100293078	CHICAGO	IL		07/31/2026	7.375	205,686		300,000
100289540	EDINBURG	TX		07/08/2026	6.875	202,460		265,000
100298231	LAKEWOOD	NJ		08/31/2026	6.750	202,061		265,000
100299573	WAKE FOREST	NC		09/15/2026	6.375	199,945		285,000
100289862	DECATUR	GA		07/10/2026	7.250	203,648		265,000
3340128852	CLEMENTON	NJ		07/13/2026	9.653	33,858	213,873	600,000
100301860	ARABI	LA		09/25/2026	7.375	205,195		245,000
100291568	EVANSTON	IL		07/30/2026	8.725	205,899		853,081
100291937	HOPE VALLEY	RI		07/30/2026	8.750	214,937		633,514
100291400	TORRANCE	CA		07/30/2026	6.075	202,435		1,955,000
100300265	WILSON	NC		09/24/2026	6.125	195,197		330,000
100302249	LAS VEGAS	NV		09/30/2026	6.875	202,678		253,000
100296334	TOBYHANNA	PA		08/06/2026	7.375	202,703		264,000
100293044	NEW CANEY	TX		07/31/2026	7.990	204,198		255,000
3350122363	BROOKLYN	NY		09/02/2026	8.945	532,823		1,215,000
100290082	RICHLAND	WA		07/20/2026	7.625	208,180		594,000
100300245	CINCINNATI	OH		09/23/2026	6.500	202,189		288,000
100289380	MCHENRY	IL		07/01/2026	6.999	199,679		246,000
100299492	LINCOLN	NE		09/15/2026	6.750	200,829		280,000
3510143858	MIAMI	FL		08/14/2026	7.980	531,466		1,600,000
100298348	CLARKSON	KY		08/31/2026	6.990	202,344		245,000
100301101	WEST NEW YORK	NJ		09/24/2026	7.500	199,162		280,000
100301064	INDIANAPOLIS	IN		09/24/2026	6.875	200,691		248,000
100301142	DURHAM	NC		09/24/2026	5.874	192,194		263,000
100298042	COVINGTON	LA		08/31/2026	6.990	195,004		249,000
100301265	SAVANNAH	GA		09/24/2026	6.750	192,782		280,000
100300984	CONWAY	SC		09/24/2026	7.250	203,414		257,000
100301603	PEMBROKE PINES	FL		09/25/2026	7.880	210,190		260,000
100300380	MENTONE	CA		09/24/2026	7.125	199,035		255,000
100301519	MIAMI	FL		09/25/2026	7.625	205,501		245,000
3350131702	PHILADELPHIA	PA		07/13/2026	8.945	428,097	100,814	1,797,000
3500146639	DALLAS	TX		09/21/2026	7.600	391,138		635,000
100297946	COLUMBIA	SC		08/28/2026	7.625	205,275		230,000
100302037	ARNHEM	NLD		09/28/2026	5.750	245,221		381,836
3420001257	PATERSON	NJ		09/02/2026	7.928	520,925		1,728,000
100289428	JACKSONVILLE	FL		07/01/2026	7.499	204,322		266,000
100301987	CAPE CORAL	FL		09/29/2026	6.499	196,150		250,000
100300001	LITTLESTOWN	PA		09/18/2026	6.625	195,680		260,000
100300006	HENDERSON	NV		09/18/2026	7.250	203,722		400,000
100300851	DETROIT	MI		09/24/2026	6.875	199,429		260,000
100297249	WORCESTER	MA		08/21/2026	6.625	197,799		717,000
100299647	BRANCHPORT	NY		09/15/2026	7.125	202,919		270,000
100296806	TAMPA	FL		09/11/2026	6.875	200,992		260,000
100299738	MARICOPA	AZ		09/17/2026	7.500	203,972		260,000
100293279	ROLLING MEADOWS	IL		07/31/2026	7.250	203,369		245,000
100300282	WELLFORD	SC		09/24/2026	4.990	180,477		285,000
100289902	SPARTA	KY		07/16/2026	7.625	204,750		272,000
100299384	FLORIDA CITY	FL		09/15/2026	7.125	198,350		290,000
100302229	NEW BRITAIN	CT		09/30/2026	6.625	198,190		317,000
100300369	MINOOKA	IL		09/24/2026	6.625	196,737		260,000
100301349	ROSCOE	IL		09/24/2026	7.000	197,775		265,000
100301719	LONGVIEW	TX		09/25/2026	7.250	201,487		260,000
100299958	LONGMONT	CO		09/17/2026	6.625	199,861		385,000
100298798	AURORA	IL		09/11/2026	6.499	193,425		260,000
3340129782	HAMILTON TOWNSHIP	NJ		07/13/2026	9.577	233,798	9,504	555,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100290067	OSWEGO	IL		07/17/2026	6.250	195,884		260,000
3340135060	CHATTAROY	WA		09/02/2026	9.474	183,783	59,500	550,000
3700006884	BLOOMFIELD	NJ		07/14/2026	8.230	298,350	25,959	825,000
100301711	MONTPELIER	OH		09/25/2026	7.250	199,481		216,500
100301514	LOUISVILLE	KY		09/25/2026	7.000	201,940		323,000
100289881	BURGAW	NC		07/16/2026	6.875	201,072		246,000
100297957	KATY	TX		08/28/2026	7.375	204,068		299,000
100302224	GLENDALE	AZ		09/30/2026	6.500	194,512		260,000
100292703	BRUNSSUM	NLD		07/29/2026	5.700	245,558		373,658
100300926	HISTORIC NEW CASTLE	DE		09/24/2026	7.375	200,262		259,000
3340132922	WOODRUFF	SC		08/11/2026	9.098	84,150	158,506	750,000
100299909	HANOVER	PA		09/17/2026	7.125	192,609		289,000
100298501	FORT WORTH	TX		09/04/2026	6.750	196,334		268,000
100301089	HARDEEVILLE	SC		09/24/2026	6.990	198,786		275,000
100298233	BRUNSWICK	GA		08/31/2026	6.375	194,239		296,000
100299641	EAGLE LAKE	FL		09/15/2026	5.875	189,253		269,000
100297344	CHICO	CA		08/24/2026	6.500	202,556		265,000
100293013	AIEA	HI		07/31/2026	6.750	194,207		241,000
100301071	UNIVERSITY HEIGHTS	OH		09/24/2026	6.750	195,986		290,000
100301956	WESTERVILLE	OH		09/29/2026	6.625	194,796		297,000
100290472	POMARIA	SC		07/24/2026	6.750	198,501		265,000
100300276	ARKVILLE	NY		09/24/2026	7.125	197,251		275,000
100298495	MCKINNEY	TX		09/04/2026	6.625	195,973		432,000
100290007	STICKNEY	IL		07/17/2026	6.990	197,459		241,000
100289361	HOUSTON	TX		07/01/2026	7.499	201,927		275,000
100293081	WESTFORD	MA		07/31/2026	7.125	197,178		275,000
100298802	DETROIT	MI		09/11/2026	6.999	196,742		275,000
100290250	PETERSBURG	VA		07/23/2026	7.500	196,696		240,000
100292546	WILLISTON	ND		07/29/2026	7.125	196,435		240,000
100300508	BELLE CHASSE	LA		09/29/2026	9.375	203,187		2,000,000
100298257	HAUGHTON	LA		08/31/2026	6.490	192,093		275,000
100301604	ANDERSON	SC		09/25/2026	8.500	206,212		240,000
100299511	CONNERSVILLE	IN		09/15/2026	7.875	199,230		240,000
100300231	VAN BUREN TOWNSHIP	MI		09/23/2026	7.375	200,908		300,000
100298293	DEFUNIAK SPRINGS	FL		08/31/2026	6.375	192,544		265,000
100293129	HARRISON	AR		07/31/2026	7.250	199,746		248,000
100299354	CHICAGO	IL		09/15/2026	6.999	195,182		257,000
100289549	AUSTIN	TX		07/08/2026	6.500	195,193		240,500
100290451	DOVER	DE		07/24/2026	7.250	200,139		274,000
3510146874	DENVER	CO		09/30/2026	7.650	517,300		3,700,000
100298402	CINCINNATI	OH		08/31/2026	6.500	193,368		260,000
100300361	MADISONVILLE	TX		09/24/2026	7.500	193,392		255,000
3420001311	WESTFIELD	NJ		08/12/2026	7.760	457,154	52,794	1,920,000
100301074	LEXINGTON	KY		09/24/2026	7.375	198,061		243,000
100293193	RUSTON	LA		07/31/2026	7.375	199,395		255,000
100296400	BALTIMORE	MD		08/07/2026	6.999	197,866		288,000
100299972	HENAGAR	AL		09/17/2026	7.250	199,957		290,000
100301980	PALM BAY	FL		09/29/2026	6.750	191,638		240,000
3340138248	BRIDGEPORT	CT		09/16/2026	8.900	238,788		650,000
100298361	NORTH LITTLE ROCK	AR		08/31/2026	7.250	198,775		260,000
100293238	GRIMES	IA		07/31/2026	6.375	193,871		255,000
100290908	CLIFTON	NJ		07/30/2026	7.875	197,450		690,000
100293362	VALATIE	NY		07/31/2026	7.250	198,778		229,000
100301882	AMES	IA		09/25/2026	6.875	195,497		275,000
100293070	RIDGECREST	CA		07/31/2026	7.125	194,419		265,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100298362	LAFAYETTE	LA		08/31/2026	6.375	192,281		285,000
100300336	IRVING	TX		09/24/2026	6.625	188,396		225,000
3.62617E+11	HURST	TX		07/24/2026	8.125	301,500	79,500	570,000
100296340	DANVILLE	VA		08/06/2026	7.125	196,241		254,500
100301079	RALEIGH	NC		09/24/2026	6.990	195,648		245,000
100292786	TOWNSEND	TN		07/30/2026	6.625	194,650		278,000
100300630	RANCHO CUCAMONGA	CA		09/29/2026	8.625	202,407		1,014,713
100298238	BATON ROUGE	LA		08/31/2026	6.875	194,348		282,000
100298862	MCALLEN	TX		09/11/2026	6.375	192,778		315,000
100301876	CONWAY	SC		09/25/2026	6.500	188,599		250,000
100301680	SEWELL	NJ		09/25/2026	6.500	189,142		350,000
100299533	BYRON	MN		09/15/2026	6.875	194,299		237,500
100289563	SPRING	TX		07/08/2026	6.875	199,418		250,000
3350129669	NEW HAVEN	CT		07/13/2026	8.831	496,089	16,759	1,015,000
100297838	EDISTO ISLAND	SC		08/27/2026	6.990	195,857		239,000
100297983	DALLAS	TX		08/28/2026	6.875	190,368		271,000
100298494	FRISCO	TX		09/04/2026	6.625	193,102		374,000
100292997	MARTINEZ	GA		07/31/2026	6.625	195,373		290,000
100297011	DELMAR	MD		08/17/2026	7.375	198,043		257,000
100296969	LAS CRUCES	NM		08/17/2026	6.875	195,396		238,800
100291033	PEMBROKE PINES	FL		07/30/2026	7.850	193,584		509,214
100299094	CONCORD	CA		09/15/2026	4.000	169,237		365,000
100300524	HEWITT	NJ		09/29/2026	6.375	192,260		600,000
100301721	ALBANY	NY		09/25/2026	7.375	195,704		240,000
100297214	FRANKLIN	VA		08/21/2026	6.750	193,275		252,000
100292534	CAROLINA BEACH	NC		07/29/2026	6.490	195,842		495,000
100289553	BRAINTREE	MA		07/08/2026	6.375	193,024		270,000
100298505	FOLEY	AL		09/04/2026	6.375	187,840		263,000
100301767	CONROE	TX		09/25/2026	7.625	196,176		257,000
100298021	CARMICHAEL	CA		08/31/2026	6.999	186,301		240,000
100293257	CRYSTAL BEACH	TX		07/31/2026	6.990	195,788		310,000
100299593	TYLER	TX		09/15/2026	6.750	193,662		291,000
100299928	RALEIGH	NC		09/17/2026	6.875	194,790		339,000
100301500	BAKERSFIELD	CA		09/25/2026	6.500	190,072		290,000
100289770	TAMPA	FL		07/10/2026	7.375	193,783		290,000
100289826	HAINES CITY	FL		07/10/2026	6.625	190,127		285,000
100300954	SAINT JOSEPH	MO		09/24/2026	7.250	195,313		236,000
100292489	LARAMIE	WY		07/29/2026	7.490	197,644		235,000
100296700	PROSPER	TX		08/14/2026	6.625	191,582		416,000
100300855	KATY	TX		09/24/2026	6.875	192,125		248,000
100296988	O FALLON	MO		08/17/2026	6.875	193,996		235,000
100289963	JOLIET	IL		07/17/2026	7.125	194,031		235,000
100289896	TORRANCE	CA		07/16/2026	6.750	191,529		1,490,000
100301802	RUSSELLS POINT	OH		09/25/2026	7.625	195,236		236,000
100299752	VENICE	FL		09/17/2026	6.500	188,838		290,000
100301773	CAPE CORAL	FL		09/25/2026	7.250	193,528		248,000
100300317	LIVONIA	MI		09/24/2026	7.375	195,488		264,000
100301267	BIRMINGHAM	AL		09/24/2026	6.750	191,788		250,000
100298473	KODAK	TN		09/04/2026	6.999	193,938		285,000
100298309	TACOMA	WA		08/31/2026	6.990	190,405		261,000
100299795	VERO BEACH	FL		09/17/2026	8.125	196,833		290,000
100300067	PENSACOLA	FL		09/18/2026	7.375	191,748		268,000
100289956	SPARTANBURG	SC		07/17/2026	6.999	191,545		268,000
100300324	DRAKE	CO		09/24/2026	6.250	188,939		385,000
100298831	PENSACOLA	FL		09/11/2026	7.250	192,407		250,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100296507	HOUSTON	TX		08/11/2026	7.000	194,018		250,000
100290053	CROSSVILLE	TN		07/17/2026	6.875	192,107		250,000
100293020	CICERO	IL		07/31/2026	6.575	192,094		390,000
100296894	LARAMIE	WY		08/17/2026	6.875	188,917		270,000
100299927	DALLAS	TX		09/17/2026	6.875	192,790		268,000
100301681	ARLINGTON	TX		09/25/2026	6.375	184,489		285,000
100296391	CLAYTON	NC		08/07/2026	6.999	193,549		292,000
100296396	FORT WORTH	TX		08/07/2026	7.875	196,875		250,000
100296851	LA PLACE	LA		08/17/2026	7.125	187,522		234,000
100299059	VANCOUVER	WA		09/15/2026	3.875	152,752		475,000
100299074	RANCHO CUCAMONGA	CA		09/15/2026	5.250	174,857		420,000
100301760	MORRISDALE	PA		09/25/2026	7.625	194,198		220,000
3350128655	READING	MA		07/13/2026	8.333	391,781	112,875	1,490,000
100301452	NEW SMYRNA BEACH	FL		09/25/2026	7.000	191,126		270,000
100290011	AVON LAKE	OH		07/17/2026	7.375	195,041		220,000
100289776	CHESTER	PA		07/10/2026	6.875	189,412		235,000
100292902	SHANNON HILLS	AR		07/31/2026	7.375	193,816		234,000
100298085	OPELIKA	AL		08/31/2026	6.499	180,506		232,500
100296500	KILLEEN	TX		08/10/2026	6.875	188,896		238,000
100292017	LEWES	DE		07/30/2026	7.125	190,029		625,000
100301967	KISSIMMEE	FL		09/29/2026	6.999	191,612		220,000
3350120676	BROOKLYN	NY		09/16/2026	9.701	501,480		1,400,000
100291051	MORENO VALLEY	CA		07/30/2026	8.450	190,018		679,808
100297414	DECATUR	GA		08/24/2026	7.500	190,496		248,000
100292868	ALEXANDRIA	VA		07/31/2026	6.625	189,986		270,000
100302297	LAS VEGAS	NV		09/30/2026	8.875	194,616		236,000
100289901	GAINESVILLE	FL		07/16/2026	6.750	187,711		280,000
100299073	CHINO HILLS	CA		09/15/2026	4.375	165,785		780,000
100297883	TILBURG	NLD		08/27/2026	4.335	238,317		386,114
100300934	OSWEGO	IL		09/24/2026	7.250	192,095		253,000
100299115	TAUNTON	MA		09/15/2026	4.000	159,065		448,000
100298975	SAINT HELENS	OR		09/15/2026	3.000	163,657		445,000
100293258	SAN MARCOS	TX		07/31/2026	6.750	190,006		248,000
100290519	SAN MARCOS	TX		07/24/2026	6.750	190,442		248,000
100289328	MIAMI	FL		07/01/2026	6.499	185,606		285,000
100301080	CLIO	MI		09/24/2026	6.990	189,731		280,000
100297263	CATHEDRAL CITY	CA		08/21/2026	6.499	191,663		485,000
100301780	HIXSON	TN		09/25/2026	7.750	192,387		247,000
100301359	AMARILLO	TX		09/24/2026	7.125	191,770		232,000
3340131701	NEWBURGH	NY		09/16/2026	8.900	221,958	8,989	450,000
100302305	TROY	MI		09/30/2026	7.375	192,984		395,000
3700006867	BRONX	NY		08/14/2026	8.650	307,637		765,000
100298489	LITHONIA	GA		09/04/2026	6.999	191,845		246,000
100289774	ORLANDO	FL		07/10/2026	7.499	192,929		321,000
100290385	GRAND RAPIDS	MI		07/24/2026	6.999	188,638		246,000
100299950	JASPER	GA		09/17/2026	7.000	189,896		275,000
100293029	NORTH FORT MYERS	FL		07/31/2026	6.250	188,987		350,000
100297376	WEATHERFORD	TX		08/24/2026	7.625	193,585		360,000
100292543	CRESWELL	OR		07/29/2026	6.375	190,754		410,000
100298804	KIMBERLING CITY	MO		09/11/2026	6.999	187,635		263,000
100292995	GALT	CA		07/31/2026	7.250	193,063		600,000
100300989	SANGER	CA		09/24/2026	7.125	189,702		318,000
100297844	SUN CITY WEST	AZ		08/27/2026	6.250	186,484		375,000
100299564	GREEN VALLEY	AZ		09/15/2026	7.250	192,500		235,000
100289941	KOKOMO	IN		07/17/2026	7.375	192,141		235,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301977	HOUSTON	TX		09/29/2026	7.625	192,938		245,000
100292841	LEXINGTON	KY		07/31/2026	6.750	189,011		245,000
100299933	ATLANTA	GA		09/17/2026	7.625	191,751		275,000
100302246	SAN ANTONIO	TX		09/30/2026	7.500	192,912		230,000
100290041	HUXLEY	IA		07/17/2026	6.875	189,728		234,000
100292764	NORTH PORT	FL		07/30/2026	6.375	187,572		396,000
100302025	HAINES CITY	FL		09/29/2026	6.875	187,479		245,000
100290050	SAN MARCOS	TX		07/17/2026	6.250	184,963		245,000
100290520	KENAI	AK		07/24/2026	6.750	188,853		252,000
100301464	LUBBOCK	TX		09/25/2026	7.250	189,475		230,000
100296387	AUSTIN	TX		08/07/2026	6.999	188,986		262,000
3500144225	FORT LAUDERDALE	FL		07/27/2026	8.060	366,669		2,550,000
100301978	GROVETOWN	GA		09/29/2026	6.625	185,878		258,000
100301092	SAN ANTONIO	FL		09/24/2026	6.000	177,214		245,000
100300238	SEALY	TX		09/23/2026	6.875	187,983		234,000
100299523	GAINESVILLE	FL		09/15/2026	6.750	187,981		262,800
100290064	SPRINGFIELD	MO		07/17/2026	6.750	187,764		246,200
100288584	HARPER WOODS	MI		07/10/2026	7.375	188,132		220,000
100296887	CASSELBERRY	FL		08/17/2026	7.250	180,212		216,000
3500146617	NASHVILLE	TN		09/21/2026	7.850	339,001	26,055	1,503,000
100291588	SOUTH BEND	IN		07/30/2026	8.125	180,004		828,275
3340134642	ST. LOUIS	MO		09/16/2026	11.286	228,096		600,000
100300293	FORT WAYNE	IN		09/24/2026	6.250	180,750		280,000
100300328	SALEM	NJ		09/24/2026	7.125	186,282		245,000
100296998	OSAGE BEACH	MO		08/17/2026	6.990	188,352		247,000
100290030	RIO RICO	AZ		07/17/2026	6.875	287,964		350,000
100302050	ENSCHEDE	NLD		09/28/2026	4.610	228,456		339,689
100290285	DENTON	TX		07/23/2026	7.375	187,048		260,000
100301057	DALLAS	NC		09/24/2026	7.250	186,657		240,000
100299018	NORTH LAS VEGAS	NV		09/15/2026	4.000	147,872		422,000
100292745	TYLER	TX		07/30/2026	7.000	183,384		260,000
100299617	AKRON	OH		09/15/2026	7.125	188,828		252,000
100299036	PAYSON	UT		09/15/2026	3.750	148,052		400,000
100299521	SAN ANTONIO	TX		09/15/2026	6.750	185,237		244,000
3510145751	SARASOTA	FL		08/26/2026	7.180	402,325	87,359	4,500,000
100293198	SYRACUSE	NY		07/31/2026	6.500	179,762		246,000
100296895	CRESTVIEW	FL		08/17/2026	6.875	187,494		307,000
100296230	PENDLETON	SC		08/31/2026	6.990	185,117		226,000
3340138310	WESLEY CHAPEL	FL		09/16/2026	9.108	225,958		505,000
100300892	LAKE JACKSON	TX		09/24/2026	7.250	186,080		241,000
100291381	LOVELAND	CO		07/30/2026	7.375	186,516		1,068,859
100293274	BUFFALO	NY		07/31/2026	7.490	193,459		265,000
3350138216	CENTERPORT	NY		09/16/2026	8.209	487,550		1,600,000
100296984	STRASBURG	VA		08/17/2026	6.750	184,471		244,000
100291726	SACRAMENTO	CA		07/30/2026	11.750	182,772		410,579
100300647	GRANITE BAY	CA		09/29/2026	9.330	187,380		1,255,134
100301998	TUCKER	GA		09/29/2026	6.999	186,850		288,000
100302311	PORT ANGELES	WA		09/30/2026	5.990	181,116		530,000
100298793	OCALA	FL		09/11/2026	6.499	182,401		260,000
100298217	EUCLID	OH		08/31/2026	6.990	184,251		248,000
100296392	MISSOURI CITY	TX		08/07/2026	6.499	178,134		240,000
3.6262E+11	PHOENIX	AZ		08/12/2026	8.675	359,970		614,000
100300358	FARMERSVILLE	TX		09/24/2026	4.990	168,783		299,000
100298614	ATLANTA	GA		09/08/2026	7.250	187,976		227,000
100299561	SUGAR CREEK	MO		09/15/2026	7.125	186,760		245,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301361	EUREKA SPRINGS	AR		09/24/2026	7.125	183,396		240,000
100289859	LAFAYETTE	IN		07/10/2026	6.990	186,199		261,000
100301534	LUBBOCK	TX		09/25/2026	7.000	187,107		242,500
100299654	LAFAYETTE	LA		09/15/2026	6.875	185,093		245,000
100299510	TRAVELERS REST	SC		09/15/2026	6.990	186,388		281,000
100290598	DETROIT LAKES	MN		07/24/2026	6.625	182,996		240,000
100298498	MCKINNEY	TX		09/04/2026	6.625	183,251		360,000
100299563	SCOTTSDALE	AZ		09/15/2026	6.500	182,309		285,000
100296924	LUBBOCK	TX		08/17/2026	6.250	181,171		230,000
100301755	TIFTON	GA		09/25/2026	7.375	186,069		240,000
100292855	MUSCLE SHOALS	AL		07/31/2026	6.750	181,955		250,000
100299599	FOLEY	AL		09/15/2026	5.750	170,982		249,000
100289894	GREEN VALLEY	AZ		07/16/2026	7.375	183,299		240,000
100299960	COCONUT CREEK	FL		09/17/2026	7.250	188,581		225,000
100293077	ROCHESTER	NY		07/31/2026	6.990	183,654		240,000
100299763	CLEVELAND	OH		09/17/2026	7.375	184,562		225,000
100301749	NORFOLK	VA		09/25/2026	7.250	184,774		200,000
100301869	FLOWER MOUND	TX		09/25/2026	7.625	186,800		260,000
100290319	NACOGDOCHES	TX		07/29/2026	6.875	186,472		294,000
3350136986	MIAMI SHORES	FL		09/02/2026	9.453	485,321		1,072,000
100292991	BIG BEAR LAKE	CA		07/31/2026	5.500	182,135		625,000
100289784	MILWAUKEE	WI		07/10/2026	7.500	188,426		240,000
100293138	PRINCETON	MN		07/31/2026	6.375	179,444		278,000
3340110997	WALDEN	NY		07/13/2026	11.078	110,088	114,048	610,000
3340133864	CATSKILL	NY		09/16/2026	8.900	206,712	17,147	565,000
100293272	LAKELAND	FL		07/31/2026	7.125	204,846		265,000
100301954	ROANOKE	VA		09/29/2026	7.625	187,950		256,000
100297034	SAGINAW	MI		08/17/2026	7.500	188,043		200,000
100293281	YUCCA VALLEY	CA		07/31/2026	6.375	181,679		225,000
100299507	DOUGLAS	WY		09/15/2026	6.875	184,695		285,000
100297859	KNOXVILLE	TN		08/27/2026	6.625	184,315		384,000
100299628	LYNCHBURG	VA		09/15/2026	6.875	184,449		269,000
100301756	DAYTONA BEACH SHORES	FL		09/25/2026	6.875	181,295		240,000
100290675	KNOXVILLE	TN		07/29/2026	6.875	187,388		388,000
100301005	ENGLEWOOD	FL		09/24/2026	7.125	184,277		275,000
100298476	LEVITTOWN	PA		09/04/2026	6.750	179,962		255,000
100296854	PALM HARBOR	FL		08/17/2026	6.999	176,444		231,000
100300927	ERIAL	NJ		09/24/2026	7.375	185,496		223,000
100301590	STEPHENS CITY	VA		09/25/2026	8.375	194,041		238,000
100301811	SUMTER	SC		09/25/2026	7.750	185,509		238,000
100300044	JEFFERSON	GA		09/18/2026	7.375	187,177		274,000
100299931	OLATHE	KS		09/17/2026	6.875	182,782		255,000
100289382	MURRELLS INLET	SC		07/01/2026	7.250	185,980		210,000
100290925	THORNTON	CO		07/30/2026	8.250	191,530		560,000
100291480	EL MONTE	CA		07/30/2026	5.950	188,804		1,010,000
3510147126	EAST HAMPTON	NY		09/30/2026	9.000	480,984		3,800,000
100290668	PANAMA CITY BEACH	FL		07/29/2026	7.125	181,454		240,000
100299596	CLARKSTON	WA		09/15/2026	6.490	178,256		260,000
100300355	THOMASTON	GA		09/24/2026	6.500	174,729		230,000
3500144423	FORT LAUDERDALE	FL		08/07/2026	7.990	354,344		2,600,000
100298809	NORTH FORT MYERS	FL		09/11/2026	6.375	177,100		236,000
100301330	DALLAS	GA		09/24/2026	6.990	182,729		258,000
3340134829	BRISTOL	CT		09/02/2026	8.900	220,968		490,000
100293254	GRAND JUNCTION	CO		07/31/2026	6.750	234,790		315,000
100299047	LITTLE ROCK	AR		09/15/2026	3.750	153,351		453,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100297063	CORDOVA	TN		08/17/2026	6.625	179,739		229,000
100296929	WILLS POINT	TX		08/17/2026	7.625	181,291		252,000
100298349	FORNEY	TX		08/31/2026	6.375	177,450		250,000
100296380	KANSAS CITY	MO		08/07/2026	7.250	178,662		235,000
100298219	BAXTER	TN		08/31/2026	7.625	181,166		325,000
100290483	CINCINNATI	OH		07/24/2026	7.250	183,925		237,000
100299311	CAMBRIDGE	MN		09/15/2026	6.999	182,571		229,000
100301020	EAST STROUDSBURG	PA		09/24/2026	6.875	180,029		230,000
100300928	HUFFMAN	TX		09/24/2026	6.250	173,295		219,990
100299451	CHATTANOOGA	TN		09/15/2026	6.875	178,815		235,000
100301797	INDIANAPOLIS	IN		09/25/2026	6.750	177,336		242,000
100296958	CLEVELAND HEIGHTS	OH		08/17/2026	7.500	179,547		235,000
100301807	FORT MC COY	FL		09/25/2026	7.500	182,895		220,000
100296906	ELBERTON	GA		08/17/2026	6.875	174,906		235,000
100291716	JACKSONVILLE	FL		07/30/2026	8.875	179,488		585,540
100301537	DUNNELLON	FL		09/25/2026	7.500	184,525		220,000
100301724	LUBBOCK	TX		09/25/2026	7.500	182,767		220,000
100292992	BARBOURSVILLE	WV		07/31/2026	7.500	182,530		226,000
100298621	MIDLAND	TX		09/08/2026	6.250	180,038		253,000
100296753	RANCHO CORDOVA	CA		08/14/2026	6.999	184,748		900,000
100300320	CLINTON TOWNSHIP	MI		09/24/2026	7.625	178,476		220,000
100300924	HUNTSVILLE	TX		09/24/2026	6.375	173,539		222,000
3350130670	BELLMORE	NY		07/21/2026	8.921	473,272		1,065,000
100290402	DELMAR	MD		07/24/2026	6.499	175,123		233,000
100301274	ROBBINSDALE	MN		09/24/2026	6.874	179,450		237,259
100296377	KISSIMMEE	FL		08/07/2026	7.875	184,884		710,000
100300309	FORT WORTH	TX		09/24/2026	5.875	172,568		330,000
100299013	COMMERCE CITY	CO		09/15/2026	3.750	141,654		365,000
100289436	SAVANNAH	GA		07/01/2026	7.499	183,750		357,000
100302021	MIDLAND	TX		09/29/2026	7.125	182,387		350,000
100297825	CATHEDRAL CITY	CA		08/27/2026	6.875	183,683		675,000
100301657	PLYMOUTH	MA		09/25/2026	6.750	178,453		623,000
100301047	PARRISH	FL		09/24/2026	6.375	175,219		228,000
100301332	HUNTSVILLE	TX		09/24/2026	6.990	180,195		233,000
100298393	ANDERSON	SC		08/31/2026	6.375	176,072		248,000
100299707	MONCKS CORNER	SC		09/17/2026	6.875	179,285		400,000
100290657	SUMMERVILLE	SC		07/29/2026	6.750	177,516		255,000
100292771	LINCOLNTON	NC		07/30/2026	6.625	179,381		305,000
100296309	FORT EDWARD	NY		08/06/2026	6.500	171,234		250,000
100293136	TUCSON	AZ		07/31/2026	6.490	178,150		280,000
100298622	EVANSVILLE	IN		09/08/2026	7.250	183,830		225,000
100293031	ESTERO	FL		07/31/2026	6.500	180,460		395,000
100291015	FONTANA	CA		07/30/2026	6.450	179,563		837,435
100299929	ORLANDO	FL		09/17/2026	7.299	181,860		250,000
100290000	VACAVILLE	CA		07/17/2026	6.625	179,187		233,000
100296342	ST. AUGUSTINE	FL		08/06/2026	6.750	176,736		236,000
3510146017	FORT LAUDERDALE	FL		09/09/2026	7.303	470,491		3,400,000
100296966	ANGIER	NC		08/17/2026	7.375	181,494		220,000
3420001326	RALEIGH	NC		09/02/2026	8.400	463,980		5,765,760
3350138391	MOUNT SINAI	NY		09/16/2026	9.602	470,138		1,376,000
100297889	WAALWIJK	NLD		08/27/2026	5.750	223,641		300,059
100291699	SOUTH BOSTON	MA		07/30/2026	10.500	180,995		568,582
100289809	ROCKAWAY TWP	NJ		07/10/2026	7.625	190,051		240,000
100291340	SANDY	UT		07/30/2026	8.125	185,126		743,705
100299794	ROME	GA		09/17/2026	6.625	177,296		218,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100290300	DENISON	TX		07/23/2026	6.625	176,799		204,000
100291945	CUMMING	GA		07/30/2026	10.250	191,132		1,105,281
100298357	MARIETTA	GA		08/31/2026	7.375	180,859		220,000
3340136165	NORTH HAVEN	CT		09/02/2026	8.900	188,892	27,522	450,000
100289987	FORT WAYNE	IN		07/17/2026	6.875	177,593		218,000
100299015	LOGANVILLE	GA		09/15/2026	3.750	141,079		355,000
100298976	SAN DIEGO	CA		09/15/2026	3.875	139,970		355,000
100301051	GATE CITY	VA		09/24/2026	6.375	172,822		230,000
100298500	DUBLIN	OH		09/04/2026	6.750	176,367		230,000
100299590	ROSEBURG	OR		09/15/2026	6.875	178,017		232,000
100297606	SHARPSBURG	GA		08/27/2026	10.250	184,488		614,496
100289385	WESTLAND	MI		07/01/2026	6.999	176,845		235,000
100299448	HAMPSTEAD	NC		09/15/2026	6.990	178,313		230,000
100302239	SCHENECTADY	NY		09/30/2026	6.750	172,992		230,000
100302042	TILBURG	NLD		09/28/2026	5.700	215,931		171,116
100297366	HAMPTON	VA		08/24/2026	7.375	179,428		230,000
100292812	HOUSTON	TX		07/30/2026	7.125	179,419		230,000
100301505	ANGLETON	TX		09/25/2026	7.750	180,385		215,000
100300849	CHARLOTTE	NC		09/24/2026	6.990	175,672		230,000
100301955	OCALA	FL		09/29/2026	6.875	176,069		230,000
100292977	PASADENA	TX		07/31/2026	7.250	177,062		230,000
100299926	BAYTOWN	TX		09/17/2026	6.625	176,466		265,000
3340131005	NORTH MIAMI	FL		07/13/2026	9.672	214,851		485,000
100293333	COLUMBUS	GA		07/31/2026	7.375	178,371		217,000
100289829	ATLANTA	GA		07/10/2026	6.750	175,430		220,000
100297858	KNOXVILLE	TN		08/27/2026	6.625	176,971		380,000
100293045	DINUBA	CA		07/31/2026	6.500	176,455		318,000
100300243	CONVERSE	TX		09/23/2026	6.375	175,194		218,000
100296544	DOVER	OH		08/12/2026	7.375	179,549		228,000
3350125782	HICKSVILLE	NY		08/25/2026	8.930	463,869		1,480,000
100299539	MICHIGAN CITY	IN		09/15/2026	6.750	174,826		245,000
100299052	RENTON	WA		09/15/2026	3.875	140,078		365,000
100300871	FAYETTEVILLE	NC		09/24/2026	6.875	175,398		245,000
3340133015	BALTIMORE	MD		07/13/2026	8.900	126,878	87,120	370,000
100298405	CHICAGO	IL		08/31/2026	6.875	174,325		235,000
100301130	UMATILLA	OR		09/24/2026	6.250	171,515		273,000
3.62613E+11	FRESNO	CA		07/08/2026	8.000	342,000		498,000
100297012	NEWARK	DE		08/17/2026	6.990	176,686		237,000
100297888	TILBURG	NLD		08/27/2026	4.010	219,447		355,541
100298994	GARLAND	TX		09/15/2026	3.875	138,389		334,000
100290897	GARLAND	TX		07/29/2026	6.750	214,162		307,000
100293284	SAINT PETERSBURG	FL		07/31/2026	7.250	177,027		213,000
100298919	MURRIETA	CA		09/15/2026	4.250	142,392		570,000
100300291	ARLINGTON	TX		09/24/2026	5.990	167,903		231,000
100297941	BOULDER	CO		08/28/2026	7.999	178,500		305,000
100297314	COLUMBUS	OH		08/24/2026	7.375	177,256		270,000
100289531	BATTLE CREEK	MI		07/08/2026	6.875	172,162		250,000
100296379	VISALIA	CA		08/07/2026	8.250	178,386		370,000
100300565	OXNARD	CA		09/29/2026	8.975	176,704		945,058
100299670	KIHEI	HI		09/17/2026	6.875	177,142		305,000
100289351	CHICAGO	IL		07/01/2026	6.875	171,382		300,000
100298986	ARLINGTON	TX		09/15/2026	3.375	136,740		379,000
100289924	MANDEVILLE	LA		07/17/2026	7.375	176,628		283,000
100297810	BISHOP	TX		08/27/2026	6.875	173,443		220,000
100298258	HAUGHTON	LA		08/31/2026	6.490	169,744		255,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100292789	TAFT	CA		07/30/2026	7.750	178,120		220,000
100298122	MELBOURNE	FL		08/31/2026	7.490	174,428		226,000
100299016	NASHVILLE	TN		09/15/2026	3.625	136,944		385,000
3350135275	BOYNTON BEACH	FL		09/16/2026	8.706	457,601		1,325,000
100297417	LAKE WORTH	FL		08/24/2026	8.875	177,123		216,000
100301619	PULASKI	TN		09/25/2026	6.750	173,006		226,000
100292499	REPUBLIC	MO		07/29/2026	7.625	178,532		265,000
100302314	SPRING HILL	FL		09/30/2026	5.990	166,127		270,000
100290421	FOREST PARK	GA		07/24/2026	6.999	167,904		220,000
100291986	CUMBERLAND	ME		07/30/2026	10.125	168,015	10,000	725,000
100296693	ANNAPOLIS	MD		08/14/2026	6.250	168,206		380,000
100298511	LA PORTE	TX		09/04/2026	7.999	177,028		260,000
100298998	REVERE	MA		09/15/2026	3.375	136,143		410,000
100299069	LOS ANGELES	CA		09/15/2026	4.750	155,251		340,000
100298502	LITTLE ROCK	AR		09/04/2026	6.750	171,368		225,000
100301226	NAMPA	ID		09/24/2026	6.625	168,675		335,000
100292854	JONESBORO	GA		07/31/2026	6.999	173,546		225,000
3510144764	MIAMI	FL		09/09/2026	7.510	456,040		4,900,000
3510147331	TAMPA	FL		09/30/2026	7.650	455,747		1,300,000
100301428	STONEVILLE	NC		09/24/2026	7.500	169,717		225,000
100296949	WILMINGTON	DE		08/17/2026	6.625	172,168		226,000
100299971	KANSAS CITY	MO		09/17/2026	7.750	176,859		211,000
100296498	BEAVERCREEK	OH		08/10/2026	7.125	172,432		228,000
100290980	TAMPA	FL		07/30/2026	5.750	171,559		1,525,961
100296296	CHATTANOOGA	TN		08/06/2026	6.490	167,743		225,000
100291604	FRANKLIN	WI		07/30/2026	9.325	174,082		346,753
100297846	ORMOND BEACH	FL		08/27/2026	7.375	175,402		210,000
100292580	UNITED KINGDOM	GBR		07/29/2026	5.400	211,644		278,374
100292579	UNITED KINGDOM	GBR		07/29/2026	5.400	211,644		278,374
100292515	WEST DEPTFORD	NJ		07/29/2026	7.375	176,249		210,000
100299747	SAN ANTONIO	TX		09/17/2026	7.500	175,468		225,000
100290559	CINCINNATI	OH		07/24/2026	7.425	170,096		210,500
100300496	ELKHORN	NE		09/29/2026	8.125	175,968		519,400
100296483	SANFORD	FL		08/10/2026	6.875	171,784		220,000
100292845	DALLAS	TX		07/31/2026	6.750	174,237		462,000
100291625	LA VERNE	CA		07/30/2026	9.075	174,761		1,415,081
100289370	WILLISTON	FL		07/01/2026	7.250	175,532		211,000
100293322	LEXINGTON	KY		07/31/2026	7.375	175,374		218,000
100290627	MYRTLE BEACH	SC		07/29/2026	7.375	173,552		258,000
100299722	HONOLULU	HI		09/17/2026	7.250	175,985		225,000
100289375	TAFT	CA		07/01/2026	6.999	173,119		210,000
100298791	INDEPENDENCE	MO		09/11/2026	6.999	172,988		235,000
3410001340	SCOTCH PLAINS	NJ		09/11/2026	8.160	334,848		1,200,000
100297334	RICHMOND	TX		08/24/2026	7.500	176,849		240,000
100301389	KETTLE FALLS	WA		09/24/2026	7.250	172,697		223,000
3.6262E+11	CHANDLER	AZ		08/12/2026	8.175	334,000		572,000
100291545	CLERMONT	FL		07/30/2026	11.125	173,162		580,000
100299007	WILMINGTON	NC		09/15/2026	3.125	148,352		555,000
100291310	LA MESA	CA		07/30/2026	8.700	171,551		861,919
100291108	KENDALL PARK	NJ		07/30/2026	7.075	170,874		540,565
100299642	DEFUNIAK SPRINGS	FL		09/15/2026	5.990	163,635		240,000
100300016	COUNTRY CLUB	MO		09/18/2026	7.125	174,454		213,000
100291081	QUEEN CREEK	AZ		07/30/2026	5.950	170,402		767,389
3.62616E+11	HANFORD	CA		07/08/2026	7.750	333,000		521,000
100297379	HICKORY	NC		08/24/2026	9.875	174,597		186,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350130533	BRONX	NY		08/11/2026	8.209	449,939		885,000
100297368	CROWLEY	TX		08/24/2026	7.250	174,206		238,000
100301011	READING	PA		09/24/2026	7.500	172,962		222,000
100299577	FORT PIERCE	FL		09/15/2026	7.125	172,201		185,000
100290620	WINSTON SALEM	NC		07/29/2026	6.990	169,240		222,000
100300062	PHOENIX	AZ		09/18/2026	6.750	171,321		265,000
100293187	WEST COLUMBIA	SC		07/31/2026	7.125	170,039		222,000
100300994	BENTON	AR		09/24/2026	6.250	165,061		222,000
100290165	BAXTER	TN		07/20/2026	7.624	317,797		342,000
3350135192	MERRICK	NY		08/25/2026	9.079	428,139	19,077	999,000
3340125297	NORTON	MA		07/13/2026	8.663	206,712		404,000
100289745	SMITHSBURG	MD		07/10/2026	6.499	166,113		275,000
3510142277	FORT LAUDERDALE	FL		08/26/2026	7.980	381,911	64,154	1,240,000
3510143768	HOLMES BEACH	FL		07/17/2026	7.695	343,386	102,599	3,200,000
100300014	CHANDLER	AZ		09/18/2026	7.125	170,883		394,000
100300250	WATKINSVILLE	GA		09/24/2026	5.990	163,774		969,000
100291600	OAK PARK	CA		07/30/2026	9.500	171,765		1,214,792
100302026	TERRELL	TX		09/29/2026	7.125	168,196		260,000
100289503	MIAMI	FL		07/31/2026	7.625	173,250		220,000
100291889	TRACY	CA		07/30/2026	10.875	171,765		759,680
100296742	FORT WORTH	TX		08/14/2026	6.999	169,381		235,000
100298279	STRATTON	VT		08/31/2026	6.990	169,182		220,000
100301306	THE VILLAGES	FL		09/24/2026	6.875	166,880		223,000
100300812	PONCE INLET	FL		09/24/2026	6.750	167,901		265,000
100289830	CHARLOTTE	NC		07/10/2026	6.750	170,700		503,000
100293033	GROVELAND	CA		07/31/2026	6.625	168,465		230,000
100299907	BENTON	AR		09/17/2026	7.500	170,933		225,000
100289565	WORCESTER	MA		07/08/2026	6.750	170,297		225,000
100289818	PEMBROKE PINES	FL		07/10/2026	6.375	167,388		275,000
100297969	OCEAN CITY	MD		08/28/2026	7.750	172,227		220,000
100291097	SAN MARCOS	CA		07/30/2026	8.450	168,153		734,602
3420001274	NASHVILLE	TN		07/07/2026	7.938	438,240		4,636,800
100299050	BEAUMONT	CA		09/15/2026	3.875	134,123		375,000
100302198	SAN ANTONIO	TX		09/30/2026	7.625	172,200		205,000
100301985	PANAMA CITY	FL		09/29/2026	6.999	168,424		235,000
100301284	LANCASTER	PA		09/24/2026	6.875	163,321		218,000
100297541	SAN DIEGO	CA		08/27/2026	7.650	167,346		1,030,000
100302067	S-GRAVENHAGE	NLD		09/28/2026	5.850	205,724		347,615
100290571	GLENDALE HEIGHTS	IL		07/24/2026	7.625	168,950		205,000
100293110	KISSIMMEE	FL		07/31/2026	6.990	169,691		292,000
100300900	CONWAY	AR		09/24/2026	6.500	164,718		260,000
100290379	COLUMBUS	OH		07/24/2026	6.750	166,890		225,000
100300330	MONTGOMERY	TX		09/24/2026	6.990	163,546		210,000
100288564	MANCHESTER	NH		07/10/2026	6.625	165,523		220,000
100300806	STEVENSVILLE	MI		09/24/2026	7.375	170,113		221,000
100290660	DAVENPORT	FL		07/29/2026	6.625	182,682		296,000
100296382	ELM CITY	NC		08/07/2026	6.999	167,979		218,000
100299775	VERO BEACH	FL		09/17/2026	7.250	166,080		235,000
100290486	HAMMOND	IN		07/24/2026	7.625	168,662		218,000
100300620	FIRESTONE	CO		09/29/2026	8.130	166,678		501,919
3510144757	MIAMI	FL		08/14/2026	7.980	441,000		850,000
100292688	ROTTERDAM	NLD		07/29/2026	5.750	206,063		271,751
100301308	AURORA	IL		09/24/2026	6.875	164,750		265,000
100291376	WEST COVINA	CA		07/30/2026	8.875	170,384		770,965
100298287	WICKLIFFE	OH		08/31/2026	6.750	165,001		234,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100298408	MALONE	NY		08/31/2026	7.625	170,925		181,000
100299418	AMARILLO	TX		09/15/2026	7.500	165,924		217,000
100299668	MESQUITE	NV		09/17/2026	6.875	167,861		220,000
3340135171	CHICAGO	IL		08/25/2026	8.900	203,148		460,000
3.6262E+11	CAMAS	WA		09/17/2026	7.960	325,000		3,200,000
3510144888	WAILUKU	HI		09/09/2026	7.510	439,157		2,000,000
100302191	MEMPHIS	TN		09/30/2026	6.625	164,280		220,000
3350138668	QUEENS	NY		09/16/2026	9.602	438,795		960,000
100293055	YUMA	AZ		07/31/2026	6.250	164,986		265,000
100290468	WILLIAMSON	NY		07/24/2026	6.990	168,340		232,000
100299097	MIAMI	FL		09/15/2026	4.000	145,025		293,000
100293041	FINDLAY	OH		07/31/2026	7.750	168,782		205,000
100290661	GILBERT	SC		07/29/2026	6.875	165,173		203,000
100300604	EL PASO	TX		09/29/2026	7.150	168,610		767,844
100289857	SUMMERVILLE	SC		07/10/2026	6.625	164,012		255,000
100296376	CINCINNATI	OH		08/07/2026	6.750	163,126		202,000
100293250	BENTON	AR		07/31/2026	6.125	161,682		218,000
100297028	HAVELOCK	NC		08/17/2026	7.625	168,557		207,000
100298826	PALMDALE	CA		09/11/2026	6.375	163,110		215,000
100301015	WILMINGTON	NC		09/24/2026	7.125	166,120		222,000
100290663	STATESVILLE	NC		07/29/2026	6.250	158,967		215,000
100301983	SUITLAND	MD		09/29/2026	7.625	166,837		236,000
100301476	FALLS CHURCH	VA		09/25/2026	7.125	165,087		220,000
100299849	FAYETTEVILLE	NC		09/17/2026	7.750	168,952		224,000
100292811	TAFT	CA		07/30/2026	7.000	166,172		230,000
100300300	MILWAUKEE	WI		09/24/2026	6.575	162,562		236,000
100290639	CONROE	TX		07/29/2026	6.750	163,725		230,000
100300979	LEHIGH ACRES	FL		09/24/2026	6.750	160,781		205,000
100291970	EL CAJON	CA		07/30/2026	9.375	172,254		806,794
100296351	MIAMI	FL		08/06/2026	6.875	163,773		248,000
100299875	LAKEWOOD RANCH	FL		09/17/2026	6.750	163,781		900,000
100292803	PULASKI	TN		07/30/2026	6.750	163,254		214,000
3500144025	MENIFEE	CA		08/07/2026	7.518	301,993	18,560	1,080,000
3510144287	MIAMI	FL		08/26/2026	7.180	416,441	16,639	1,035,000
100300284	NORFOLK	VA		09/24/2026	7.375	161,599		178,000
100301059	MINOR HILL	TN		09/24/2026	6.875	163,715		230,000
100291760	KINGSPORT	TN		07/30/2026	7.750	163,360		431,588
100301357	KANSAS CITY	MO		09/24/2026	7.125	166,004		218,000
100291725	NEW ALBANY	IN		07/30/2026	11.250	166,160		608,553
100297978	DALLAS	TX		08/28/2026	6.875	162,788		200,000
100291599	LANCASTER	PA		07/30/2026	7.000	160,160		637,626
100289704	GAINESVILLE	TX		07/10/2026	6.750	164,749		256,000
100292817	ROCK HILL	SC		07/30/2026	7.750	168,000		200,000
100297331	DELRAY BEACH	FL		08/24/2026	7.000	165,193		210,000
100297309	CONWAY	SC		08/24/2026	6.875	165,438		332,000
100293286	LITHONIA	GA		07/31/2026	5.990	157,440		213,000
100298157	CORTLAND	OH		08/31/2026	7.625	161,609		222,000
3.62616E+11	LYNNWOOD	WA		08/12/2026	8.425	319,500		490,000
100300495	EVERETT	MA		09/29/2026	8.000	170,079		691,000
100298187	CORAOPOLIS	PA		08/31/2026	6.625	163,683		265,000
100302260	ELK GROVE	CA		09/30/2026	6.250	159,750		515,000
100291386	ST GEORGE	UT		07/30/2026	8.100	163,144		2,809,000
100300478	OXNARD	CA		09/29/2026	6.475	165,429		787,221
100300270	BARTON CITY	MI		09/24/2026	7.125	161,978		205,000
100299025	FREMONT	CA		09/15/2026	4.250	130,088		1,020,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301112	AVE MARIA	FL		09/24/2026	6.375	155,536		200,000
100298390	TUCSON	AZ		08/31/2026	6.875	163,425		220,000
100301617	PULASKI	TN		09/25/2026	6.750	162,258		213,000
100301270	ANGIER	NC		09/24/2026	6.750	160,606		226,000
100293028	PASADENA	MD		07/31/2026	5.990	162,480		369,000
100289841	NEWPORT NEWS	VA		07/10/2026	7.250	166,380		247,000
100300644	RAVENEL	SC		09/29/2026	9.200	162,722		713,000
100299086	PAWTUCKET	RI		09/15/2026	5.250	144,518		283,000
100298634	INDIANAPOLIS	IN		09/08/2026	7.250	166,747		205,000
100289544	SHELBYVILLE	KY		07/08/2026	6.500	158,987		212,000
100298949	LAS VEGAS	NV		09/15/2026	3.875	128,863		305,000
100296957	SUMMIT	NY		08/17/2026	6.875	163,800		218,000
100292518	BRISTOL	TN		07/29/2026	6.875	165,001		195,000
100288607	EASTABOGA	AL		07/10/2026	7.250	162,714		210,000
100292001	LAKEWOOD	CA		07/30/2026	7.250	162,003		775,000
100301429	PLANO	TX		09/24/2026	7.625	158,178		198,000
100289744	DAYTON	TX		07/10/2026	5.999	158,308		247,000
100300229	SAINT CLAIR SHORES	MI		09/23/2026	7.250	166,094		208,000
100300283	GRANBURY	TX		09/24/2026	6.625	158,316		197,990
100290648	BELLEVILLE	IL		07/29/2026	6.990	162,255		211,500
100299107	DALLAS	TX		09/15/2026	3.990	135,843		515,000
100299104	PHOENIXVILLE	PA		09/15/2026	4.750	141,656		355,000
100290045	VAN BUREN	AR		07/17/2026	6.875	163,473		210,000
100292901	KANSAS CITY	KS		07/31/2026	7.375	165,079		245,000
100298092	RIO RICO	AZ		08/31/2026	7.375	162,734		280,000
100291967	SAN DIEGO	CA		07/30/2026	8.000	165,980		2,404,907
100292689	MIDDELBURG	NLD		07/29/2026	5.100	199,194		328,366
100289990	SAN ANTONIO	TX		07/17/2026	6.750	161,171		225,000
100298479	FERRIS	TX		09/04/2026	6.875	159,191		210,000
100301087	LINCOLN	AL		09/24/2026	5.875	151,682		210,000
3.6261E+11	NEW ROCHELLE	NY		08/12/2026	7.913	315,000		1,300,000
100300961	KIMBOLTON	OH		09/24/2026	7.625	164,794		178,000
100300881	OTTAWA	IL		09/24/2026	7.125	162,398		225,000
100301932	SPRINGFIELD	MO		09/29/2026	6.999	161,149		216,000
100302227	ALBANY	NY		09/30/2026	7.500	164,970		199,000
100293260	ALABASTER	AL		07/31/2026	6.750	161,696		210,000
100296501	SURFSIDE BEACH	TX		08/10/2026	6.625	160,329		225,000
3510141445	WINTER PARK	FL		07/10/2026	7.460	361,200	63,933	3,500,000
100302257	MEMPHIS	TN		09/30/2026	8.250	165,163		210,000
3510147113	ST. PETERSBURG	FL		09/30/2026	9.250	425,110		855,000
100291697	ORMOND BEACH	FL		07/30/2026	9.275	160,645		470,947
100290692	MILWAUKEE	WI		07/29/2026	7.250	163,155		210,000
100299979	WESTMINSTER	CO		09/18/2026	6.750	160,646		245,000
3510146526	WEST PALM BEACH	FL		09/30/2026	7.900	423,031		3,400,000
100296903	DELTA	PA		08/17/2026	7.125	163,030		225,000
100296324	SAVANNAH	GA		08/06/2026	7.375	163,018		215,000
100299862	JOLIET	IL		09/17/2026	8.625	164,130		209,000
100299002	ONTARIO	CA		09/15/2026	3.375	138,210		565,000
100299083	CHINO HILLS	CA		09/15/2026	4.375	139,598		545,000
100301363	KECHI	KS		09/24/2026	7.125	160,524		215,000
100302330	ROCK HILL	SC		09/30/2026	7.250	160,306		195,000
100299944	SALISBURY	NC		09/17/2026	6.625	159,863		335,000
100291292	SANTA CLARITA	CA		07/30/2026	7.575	159,276		784,971
100290443	DES MOINES	IA		07/24/2026	6.875	160,554		225,000
100302289	COLUMBUS	OH		09/30/2026	7.625	163,442		205,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100289875	CONROE	TX		07/10/2026	7.125	160,510		195,000
100293102	GRAIN VALLEY	MO		07/31/2026	6.625	159,322		208,000
3350135247	STATEN ISLAND	NY		09/16/2026	10.686	420,338		960,000
3510144630	TREASURE ISLAND	FL		08/26/2026	7.430	420,000		3,100,000
100292064	FREDERICKSBURG	VA		07/30/2026	7.750	158,534		500,000
100299093	MORENO VALLEY	CA		09/15/2026	4.875	140,028		283,000
100301551	CONWAY	SC		09/25/2026	7.500	163,013		209,000
100300529	REDDING	CA		09/29/2026	6.700	157,829		323,400
100300583	ODESSA	TX		09/29/2026	6.175	159,805		651,498
100298995	TUCSON	AZ		09/15/2026	4.125	126,186		400,000
100290659	CONROE	TX		07/29/2026	6.750	157,650		207,000
100299003	CHARLESTON	SC		09/15/2026	3.250	137,487		369,000
100298356	KILLEEN	TX		08/31/2026	7.250	161,408		221,000
3510141444	WINTER PARK	FL		07/10/2026	7.460	417,666		3,500,000
100292020	HAWTHORNE	NJ		07/30/2026	8.750	157,745		830,000
100298382	NEW CANEY	TX		08/31/2026	7.000	159,413		224,000
100296383	EL PASO	TX		08/07/2026	6.750	158,328		225,000
100299788	LINCOLN CITY	OR		09/17/2026	6.750	158,645		500,000
100296384	SCHULENBURG	TX		08/07/2026	6.875	155,992		206,000
100289510	MIAMI	FL		07/31/2026	7.750	161,700		225,000
100302280	BROWNSVILLE	TX		09/30/2026	6.875	155,760		210,000
100302036	ROTTERDAM	NLD		09/28/2026	5.200	193,221		277,244
100292848	HIGH POINT	NC		07/31/2026	7.375	154,174		220,000
100301337	INGLESIDE	IL		09/24/2026	6.990	156,549		226,000
100300493	BALTIMORE	MD		09/29/2026	7.875	163,638		691,743
100301024	IOWA CITY	IA		09/24/2026	6.625	155,002		220,000
100300281	BUFFALO	NY		09/24/2026	6.990	153,409		205,000
100300384	WESTMINSTER	SC		09/24/2026	6.625	153,722		205,000
100298214	WHITEHALL	OH		08/31/2026	6.500	154,976		208,000
100300866	OROVILLE	CA		09/24/2026	6.990	157,746		192,000
100290690	GREEN VALLEY	AZ		07/29/2026	7.125	160,003		205,000
100289768	ALVIN	TX		07/10/2026	6.999	157,313		205,000
100301609	MEMPHIS	TN		09/25/2026	7.250	158,602		192,000
3420001313	NASHVILLE	TN		08/12/2026	7.760	409,200		4,992,000
3350129335	SAVANNAH	GA		07/13/2026	8.706	414,418		1,339,000
3510143303	RICHMOND	VA		07/17/2026	7.508	404,171	9,631	810,000
100296697	KATY	TX		08/14/2026	6.625	156,827		284,000
100289825	PITTSBURGH	PA		07/10/2026	7.125	157,591		204,000
100299486	CORDOVA	TN		09/15/2026	7.250	154,053		200,000
3420001339	SCOTCH PLAINS	NJ		09/02/2026	7.900	407,207		2,721,600
3350135645	REXBURG	ID		08/11/2026	10.149	411,980		845,000
100291484	MONTCLAIR	NJ		07/30/2026	6.875	160,664		664,000
100301532	GAINESVILLE	FL		09/25/2026	7.750	160,029		203,500
100301941	SHELBY	NC		09/29/2026	6.999	155,022		203,000
100292678	MIDDELBURG	NLD		07/29/2026	5.500	192,325		237,783
3350131247	PEEKSKILL	NY		07/13/2026	9.204	411,214		980,000
100291165	PONTE VEDRA	FL		07/30/2026	7.125	158,669		920,098
100299653	ENTERPRISE	AL		09/15/2026	6.250	152,835		203,000
100298211	WARREN	TX		08/31/2026	7.625	158,991		170,000
100299112	TUCSON	AZ		09/15/2026	4.500	131,268		290,000
100300372	FINDLAY	OH		09/24/2026	7.750	155,851		180,000
100290274	MYRTLE BEACH	SC		07/23/2026	7.240	156,920		195,000
100298216	CARIBOU	ME		08/31/2026	7.125	155,276		193,000
100291387	NORTH LAS VEGAS	NV		07/30/2026	9.775	158,159		455,000
100296751	EDINBURG	TX		08/14/2026	6.999	155,065		217,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301538	BUSHKILL	PA		09/25/2026	7.500	159,414		190,000
100301621	MURRELLS INLET	SC		09/25/2026	6.750	157,015		206,000
100298236	FREDERICK	MD		08/31/2026	6.875	155,419		227,000
100298900	PROVIDENCE	RI		09/15/2026	3.874	125,840		326,000
100302081	S-GRAVENHAGE	NLD		09/28/2026	5.700	190,380		253,236
100297860	COMMERCE	MI		08/27/2026	6.490	153,060		194,000
100297225	HUNTSVILLE	AL		08/21/2026	7.125	156,580		250,000
100299006	SOMERVILLE	MA		09/15/2026	4.000	124,118		389,000
100301393	RIVERSIDE	NJ		09/24/2026	7.250	149,772		230,000
100300356	KINGSTON	GA		09/24/2026	6.875	155,897		288,000
100300363	MARRERO	LA		09/24/2026	7.625	155,264		185,000
100298909	WESTMINSTER	CO		09/15/2026	4.250	124,226		350,000
100299098	THORNTON	CO		09/15/2026	4.500	135,654		418,000
3340131519	MONROE	NY		07/13/2026	8.663	188,892		355,000
100300598	THOMPSONS STATION	TN		09/29/2026	7.000	154,171		626,656
100298464	SAN ANTONIO	TX		09/04/2026	6.750	156,193		283,000
100298222	AMES	IA		08/31/2026	7.125	155,647		205,000
100298425	BROWNSVILLE	TX		09/04/2026	7.250	158,231		241,000
100293369	MOUNT AYR	IA		07/31/2026	6.990	155,166		170,000
100299472	MUSCLE SHOALS	AL		09/15/2026	6.990	154,099		225,000
100301038	CALABASH	NC		09/24/2026	7.250	156,304		240,000
3350123959	SHIRLEY	NY		07/13/2026	9.402	376,110	30,635	785,000
100297347	PORTLAND	OR		08/24/2026	6.990	157,012		350,000
100291139	MIAMI	FL		07/30/2026	6.100	150,101		712,311
3700007032	ELMWOOD PARK	NJ		07/14/2026	8.230	250,307		900,000
100297984	RIO HONDO	TX		08/28/2026	7.999	157,657		235,000
3340128664	WAPPINGERS FALLS	NY		08/25/2026	8.900	142,560	45,013	500,000
100300522	ROYAL OAK	MI		09/29/2026	6.300	153,150		1,380,936
100300370	READYVILLE	TN		09/24/2026	6.625	150,375		220,000
100300676	SONOMA	CA		09/29/2026	7.700	154,080		1,027,092
100300349	YUBA CITY	CA		09/24/2026	5.990	147,495		300,000
100302320	ST. PETERSBURG	FL		09/30/2026	6.875	155,295		370,000
100291664	SPRINGFIELD	VA		07/30/2026	8.500	153,150		757,707
100291772	YUMA	AZ		07/30/2026	9.750	153,150		747,791
100300838	MANTUA	NJ		09/24/2026	6.990	154,030		200,000
100302018	VAN BUREN TOWNSHIP	MI		09/29/2026	6.999	155,132		265,000
100301341	SICKLERVILLE	NJ		09/24/2026	6.999	152,638		203,000
100298863	SACRAMENTO	CA		09/11/2026	7.499	157,500		350,000
100291778	DENVER	CO		07/30/2026	9.500	158,505		773,825
100300608	HYDE PARK	UT		09/29/2026	7.250	155,805		740,511
100297481	MADISON HEIGHTS	VA		08/27/2026	6.850	153,060		297,383
100298108	KILLEEN	TX		08/31/2026	7.625	150,757		204,000
100293012	WORCESTER	MA		07/31/2026	7.500	152,535		205,000
100293113	GREELEY	CO		07/31/2026	7.500	157,400		252,000
100292815	KILLEEN	TX		07/30/2026	6.990	155,826		276,000
100297000	GARFIELD	AR		08/17/2026	6.875	154,414		200,000
100289899	CHARLESTON	SC		07/16/2026	6.500	149,722		405,000
3350133817	PLAINVIEW	NY		08/11/2026	9.383	404,945		1,150,000
100291529	PHILADELPHIA	PA		07/30/2026	8.100	153,049		700,000
100301490	HAMPTON	VA		09/25/2026	7.875	157,282		210,000
100289790	MILWAUKEE	WI		07/10/2026	7.375	157,195		200,000
100290637	ENDICOTT	NY		07/29/2026	7.125	153,664		200,000
100289871	KEARNEYSVILLE	WV		07/10/2026	6.750	154,140		260,000
3340120527	LINDENWOLD	NJ		07/13/2026	9.653	69,629	117,527	500,000
100289815	ANNA	TX		07/10/2026	6.125	149,623		270,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100297450	MARYSVILLE	WA		08/27/2026	6.425	153,060		681,495
100292960	COULTERVILLE	CA		07/31/2026	7.875	157,283		340,000
100296365	LABELLE	FL		08/06/2026	7.750	157,164		540,000
100291407	FRESNO	CA		07/30/2026	8.600	152,875		600,000
100300920	ANCHORAGE	AK		09/24/2026	6.490	150,280		200,000
100299940	TAVERNIER	FL		09/17/2026	6.750	154,964		550,000
100292046	SANDY	OR		07/30/2026	11.375	152,650		500,000
100290281	LAS CRUCES	NM		07/23/2026	6.825	151,120		187,000
100298313	LE SUEUR	MN		08/31/2026	6.500	150,513		205,000
100293310	CEDAR RAPIDS	IA		07/31/2026	6.990	150,274		219,000
100289792	WESTTOWN	NY		07/10/2026	6.375	149,927		375,000
3340126144	SOUTH HAVEN	MI		08/11/2026	9.890	50,490	136,266	690,000
100292067	NEWARK	NJ		07/30/2026	8.800	157,088		735,000
100291712	COTTAGE GROVE	MN		07/30/2026	6.525	148,760		294,688
100291991	SANTA FE	NM		07/30/2026	10.625	154,940		650,000
100291538	MIDDLETOWN	DE		07/30/2026	7.625	156,844		703,000
100291504	PHELAN	CA		07/30/2026	9.475	158,763		600,000
100301522	CHICO	TX		09/25/2026	7.375	156,282		205,000
100296381	NEW CARLISLE	OH		08/07/2026	6.999	150,862		199,000
100300486	CLIFTON	VA		09/29/2026	7.125	155,788		662,813
100289838	CHICAGO	IL		07/10/2026	7.990	156,607		187,000
100290905	QUEEN CREEK	AZ		07/30/2026	8.500	158,698		1,823,000
100291524	WILTON MANORS	FL		07/30/2026	8.325	151,154		1,173,000
100290265	PARMA	OH		07/23/2026	7.500	154,265		213,000
100292754	EL PASO	TX		07/30/2026	6.990	156,291		208,000
100291163	CANTON	GA		07/30/2026	6.825	152,548		711,162
100296339	GAINESVILLE	TX		08/06/2026	7.250	153,879		213,000
100291709	GILBERT	AZ		07/30/2026	6.525	152,147		434,818
100291674	OVERLAND PARK	KS		07/30/2026	11.600	154,567		2,389,051
100291608	POST FALLS	ID		07/30/2026	10.500	154,556		469,135
100299087	FT COLLINS	CO		09/15/2026	4.500	133,431		320,000
100291649	SCOTTSDALE	AZ		07/30/2026	8.025	151,903		537,338
100297544	BUTLER	PA		08/27/2026	6.125	187,243		465,000
100300624	NAPLES	FL		09/29/2026	8.475	151,619		586,355
100291654	LAKE STEVENS	WA		07/30/2026	7.625	151,873		854,646
3350135258	EAST ORANGE	NJ		08/11/2026	9.701	360,439	40,815	848,000
3350132914	WESTBURY	NY		07/21/2026	8.945	401,184		926,000
100299633	ROACH	MO		09/15/2026	6.875	153,186		245,000
100298928	PITTSBURGH	PA		09/15/2026	3.250	131,506		500,000
100291947	SAN DIEGO	CA		07/30/2026	11.250	156,827		757,198
100291185	NEPTUNE	NJ		07/30/2026	7.125	155,254		403,201
3340132174	MASON	OH		07/13/2026	9.672	165,370	19,800	355,000
100291788	OXNARD	CA		07/30/2026	7.625	151,823		896,043
100299632	COUNCIL BLUFFS	IA		09/15/2026	7.500	154,862		192,000
100298251	JESUP	GA		08/31/2026	6.875	151,486		202,000
100292864	ORLANDO	FL		07/31/2026	7.499	155,400		185,000
3340134007	EGG HARBOR CITY	NJ		09/16/2026	8.900	178,200	6,787	390,000
100291520	RENTON	WA		07/30/2026	10.800	151,211		774,000
100297346	DAYTONA BEACH	FL		08/24/2026	7.875	155,016		185,000
100297009	COVINGTON	LA		08/17/2026	7.500	153,820		194,000
100302295	ROANOKE	VA		09/30/2026	7.375	155,282		273,000
100293301	ROEBUCK	SC		07/31/2026	7.250	154,406		242,000
100291068	MORROW	OH		07/30/2026	7.875	154,699		656,032
3350130502	FAYETTEVILLE	GA		08/25/2026	9.204	309,943	88,477	7,649,004
3350130856	YONKERS	NY		07/13/2026	9.701	344,768	53,460	855,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350125954	GLENDALE	NY		07/13/2026	9.676	398,050		935,000
100300879	SAN ANTONIO	TX		09/24/2026	7.500	152,285		175,000
100296297	ROANOKE	VA		08/06/2026	6.750	148,467		200,000
100298331	MYRTLE BEACH	SC		08/31/2026	6.750	150,172		200,000
100290596	RIVERDALE	GA		07/24/2026	7.500	147,660		175,000
100291522	SMYRNA	GA		07/30/2026	11.875	149,998		577,000
100300278	CANTON	GA		09/24/2026	6.250	147,007		400,000
100292783	FAYETTEVILLE	NC		07/30/2026	7.750	151,502		196,000
3410001308	KENILWORTH	NJ		08/03/2026	8.040	249,195	43,976	685,000
100298111	ELDORA	IA		08/31/2026	7.125	146,752		183,000
100300963	CORNING	NY		09/24/2026	6.875	149,686		200,000
100297187	MANTENO	IL		08/21/2026	7.625	153,563		227,000
100300477	WESTMONT	IL		09/29/2026	6.300	149,264		540,847
3510144345	AUSTIN	TX		08/14/2026	7.430	155,665	239,452	2,450,000
100290063	NOME	AK		07/17/2026	6.875	150,727		205,000
100292962	PORT CHARLOTTE	FL		07/31/2026	6.875	149,297		195,000
100299679	BELLE PLAINE	KS		09/17/2026	7.250	153,172		195,000
100296698	NASHVILLE	TN		08/14/2026	6.750	148,542		221,000
100291766	OCEANSIDE	CA		07/30/2026	7.875	152,660		973,835
3340131797	RICHLAND	WA		07/21/2026	8.900	182,435		1,410,000
100299711	LOUISVILLE	KY		09/17/2026	6.875	148,185		225,000
3340131799	RICHLAND	WA		07/21/2026	8.900	182,012		1,410,000
100300017	SEABROOK	TX		09/18/2026	8.375	152,608		224,000
100299613	SOUTH EUCLID	OH		09/15/2026	6.498	147,853		185,000
100290594	MILWAUKEE	WI		07/24/2026	7.490	150,996		208,000
100300297	TUCSON	AZ		09/24/2026	6.625	146,508		280,000
100291808	HARRISON TOWNSHIP	MI		07/30/2026	11.125	150,220		460,851
100296515	CABO SAN LUCAS	MEX		08/12/2026	10.210	145,000		305,960
100300319	GASTONIA	NC		09/24/2026	6.990	148,953		314,000
100302055	MAASBREE	NLD		09/28/2026	5.500	181,855		430,273
100292672	ROTTERDAM	NLD		07/29/2026	4.040	183,167		371,394
100298399	NEW BERN	NC		08/31/2026	6.750	148,035		227,000
100298395	NEW BERN	NC		08/31/2026	6.750	147,924		230,000
100300890	EASLEY	SC		09/24/2026	7.125	149,447		181,000
100299774	LAKE WALES	FL		09/17/2026	7.375	149,224		193,000
100300490	PORT ORANGE	FL		09/29/2026	7.750	151,988		534,451
100300269	METAIRIE	LA		09/24/2026	7.990	147,047		230,000
3500147001	DALLAS	TX		09/21/2026	7.600	289,275		2,100,000
100300305	MANSFIELD	OH		09/24/2026	8.125	147,159		170,000
100300391	CLEMENTON	NJ		09/24/2026	6.875	148,813		295,000
100291130	PASADENA	CA		07/30/2026	7.625	146,034		1,216,482
3350131880	THE BRONX	NY		07/13/2026	9.602	390,040		1,060,000
100298950	TWIN FALLS	ID		09/15/2026	3.375	127,766		349,000
100301382	LUBBOCK	TX		09/24/2026	7.250	149,401		188,000
3.62615E+11	LAKE WORTH BEACH	FL		07/08/2026	7.763	288,000		440,000
100291779	CLINTON	WI		07/30/2026	10.300	152,361		761,592
3340133264	STONECREST	GA		07/13/2026	8.900	179,768		380,000
100298359	NEW CASTLE	DE		08/31/2026	6.990	146,510		180,000
3510146428	FORT LAUDERDALE	FL		09/30/2026	7.650	388,500		3,050,000
3340134567	POUGHKEEPSIE	NY		09/16/2026	8.900	179,558		415,000
100291597	ORLANDO	FL		07/30/2026	8.300	149,711		747,953
100298923	PHILADELPHIA	PA		09/15/2026	3.500	116,164		316,000
3350133467	JACKSON	NJ		07/13/2026	8.945	338,499	49,318	785,000
100293169	BEAVERCREEK	OH		07/31/2026	7.000	145,968		198,000
100297239	EL PASO	TX		08/21/2026	7.499	150,675		217,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301596	COLUMBUS	GA		09/25/2026	6.750	141,622		179,000
100299792	WHITE HALL	AR		09/17/2026	7.625	149,448		191,320
100289799	WHITE OAK	PA		07/10/2026	7.625	149,482		204,500
100298627	EAST CLEVELAND	OH		09/08/2026	7.500	148,059		191,000
100300311	DELHI	LA		09/24/2026	7.990	146,241		184,000
100291526	MARTHASVILLE	MO		07/30/2026	12.300	148,293		365,000
3340131805	RICHLAND	WA		07/21/2026	8.900	178,282		1,319,000
100296389	SAN ANTONIO	TX		08/07/2026	7.250	148,953		230,000
100300913	HOFFMAN ESTATES	IL		09/24/2026	7.375	147,264		190,000
3340132307	FAIRFAX	VA		07/21/2026	9.395	177,894		2,300,000
100298232	JACKSONVILLE	FL		08/31/2026	6.990	145,880		194,000
100290537	ELIZABETHTOWN	KY		07/24/2026	7.375	143,850		200,000
100289329	LAS ANIMAS	CO		07/01/2026	7.375	149,625		190,000
3420001267	LIVINGSTON	NJ		07/07/2026	7.750	379,395		1,896,000
100291379	GALT	CA		07/30/2026	8.250	149,145		655,315
100289954	KLAMATH FALLS	OR		07/17/2026	6.750	143,259		190,000
100299051	ATLANTA	GA		09/15/2026	3.125	126,068		387,000
100301063	HUFFMAN	TX		09/24/2026	6.375	139,677		168,000
100291931	LOMPOC	CA		07/30/2026	9.500	150,561		619,097
100300038	MIAMI	FL		09/18/2026	6.999	146,693		220,000
3.62622E+11	FRESNO	CA		09/17/2026	7.465	283,250		411,000
100298084	ANDERSON	SC		08/31/2026	7.250	140,147		177,000
100301075	LINCOLN	AL		09/24/2026	5.875	136,205		200,000
100298980	POCATELLO	ID		09/15/2026	3.500	113,849		260,000
100299099	LOGAN	UT		09/15/2026	3.750	125,660		338,000
100289802	PITTSBURGH	PA		07/10/2026	7.625	148,638		188,000
100293224	LAKELAND	FL		07/31/2026	7.625	199,674		282,000
100289863	CHICAGO	IL		07/10/2026	7.875	147,735		201,000
100291875	KIRBYVILLE	TX		07/30/2026	11.750	146,242		385,460
3350133983	LAURELTON	NY		08/25/2026	9.378	379,244		815,000
100297209	MONTGOMERY	AL		08/21/2026	6.875	142,511		187,000
100298401	REIDSVILLE	NC		08/31/2026	7.250	143,887		187,000
100299076	WATERFORD	CA		09/15/2026	4.750	128,768		241,000
100300834	ELWOOD	IN		09/24/2026	6.990	143,617		210,000
100291956	ORANGE	CA		07/30/2026	8.625	149,786		1,462,000
100291877	MIDDLETOWN	NJ		07/30/2026	7.250	142,940		711,322
100301971	SAINT LOUIS	MO		09/29/2026	7.250	146,889		452,500
100291711	EDEN PRAIRIE	MN		07/30/2026	8.250	145,740		728,129
100298629	WILLMAR	MN		09/08/2026	7.250	147,454		177,000
100299562	SPRING BRANCH	TX		09/15/2026	6.875	143,917		175,000
100301600	SAINT PAUL	MN		09/25/2026	6.875	140,641		200,000
100289939	LAKEWOOD	CO		07/17/2026	6.875	143,891		190,000
100300504	INDEPENDENCE	MO		09/29/2026	8.750	148,900		345,000
3510144347	TAMPA	FL		07/17/2026	7.420	335,899	41,956	800,000
100292751	EL PASO	TX		07/30/2026	7.490	146,891		183,000
100302281	PHENIX CITY	AL		09/30/2026	7.125	142,150		180,000
100300485	GREENACRES	FL		09/29/2026	7.050	140,921		510,926
3340135843	LOMBARD	IL		09/02/2026	8.900	174,636		460,000
100298977	TANEYTOWN	MD		09/15/2026	3.625	112,760		270,000
100299461	JOHNSON CITY	TN		09/15/2026	7.990	146,481		156,000
100291212	EAGLE MTN	UT		07/30/2026	8.500	145,508		478,687
3350138876	STATEN ISLAND	NY		09/16/2026	9.453	376,110		870,000
100292842	BULLHEAD CITY	AZ		07/31/2026	6.875	143,825		198,900
3700007139	ATLANTA	GA		09/10/2026	7.910	231,221		2,100,000
100300852	NEW MILFORD	CT		09/24/2026	7.125	141,892		188,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510142427	PENSACOLA	FL		07/17/2026	7.320	374,500		5,000,000
100301631	BATON ROUGE	LA		09/25/2026	6.625	140,017		175,000
100293355	ROSE HILL	KS		07/31/2026	8.000	145,091		168,000
100298771	PORT CHARLOTTE	FL		09/11/2026	6.750	140,291		185,000
100292031	SACRAMENTO	CA		07/30/2026	7.400	141,664		820,000
100293298	LAMBERTVILLE	MI		07/31/2026	7.625	144,216		175,000
100292851	LAS VEGAS	NV		07/31/2026	6.750	142,238		275,000
3510144838	KEY LARGO	FL		08/26/2026	7.430	276,412	96,259	2,150,000
100301547	MYRTLE BEACH	SC		09/25/2026	8.250	144,703		197,000
100299796	MACON	GA		09/17/2026	7.500	143,788		185,000
100297337	HOT SPRINGS	AR		08/24/2026	7.500	145,143		233,000
100289860	CUYAHOGA FALLS	OH		07/10/2026	6.750	140,022		204,000
100301072	CROSBY	TX		09/24/2026	6.500	135,829		190,000
100292742	CAPE CORAL	FL		07/30/2026	6.875	151,370		260,000
3410001276	COLORADO SPRINGS	CO		07/20/2026	8.176	274,942		540,000
3510144616	DEMAREST	NJ		09/09/2026	7.510	371,000		3,200,000
100299123	GRANBURY	TX		09/15/2026	4.375	118,111		312,000
100299122	GRANBURY	TX		09/15/2026	4.375	118,111		310,000
100301917	UNITED KINGDOM	GBR		09/28/2026	7.190	171,123		238,607
3350133340	JAMAICA	NY		07/13/2026	9.940	370,050		759,000
100301019	CHARLOTTE	NC		09/24/2026	6.990	140,213		207,000
100299500	FLORENCE	SC		09/15/2026	7.625	142,559		156,000
3340134111	WASHINGTON	DC		08/25/2026	10.271	149,688	21,088	435,000
100297832	GLENDALE	AZ		08/27/2026	7.625	142,315		182,000
100298910	EAGLEVILLE	PA		09/15/2026	3.750	111,383		260,000
100299579	FLORISSANT	MO		09/15/2026	7.125	141,266		200,000
100300560	SYLMAR	CA		09/29/2026	8.725	141,876		714,334
100291592	LAGUNA HILLS	CA		07/30/2026	9.125	138,870		657,153
100301210	JACKSON	MI		09/24/2026	6.625	138,270		175,000
100301420	GREENTOWN	PA		09/24/2026	7.490	141,861		168,000
100298510	SAN ANTONIO	TX		09/04/2026	6.625	139,190		210,000
3350127462	BRONX	NY		07/21/2026	9.701	367,334		970,000
100299691	KANSAS CITY	KS		09/17/2026	7.750	142,699		260,000
100300035	BLYTHE	CA		09/18/2026	7.375	142,303		175,000
3350133149	MEDFORD	NY		07/13/2026	9.721	307,157	59,916	788,000
100293212	GROVETOWN	GA		07/31/2026	6.750	137,932		195,000
100301010	CAMDEN	NJ		09/24/2026	7.250	133,305		181,000
100296965	MELBOURNE	FL		08/17/2026	6.875	139,495		183,000
100290616	CIBOLO	TX		07/29/2026	6.250	136,193		275,000
100289837	AUSTIN	TX		07/10/2026	6.990	142,420		190,000
100289920	LAUREL	MD		07/17/2026	7.625	140,038		222,000
100299730	LEVITTOWN	PA		09/17/2026	7.125	138,068		195,000
100298932	PHOENIX	AZ		09/15/2026	3.375	109,050		278,000
3350133706	MONROE	NY		08/11/2026	9.701	365,663		3,345,001
100298964	BAYSIDE	WI		09/15/2026	3.500	109,194		340,000
100289343	PANAMA CITY	FL		07/01/2026	7.250	139,369		193,500
100299761	CHARLESTON	SC		09/17/2026	6.875	139,941		492,000
100299028	FAIR LAWN	NJ		09/15/2026	3.250	108,574		450,000
100297221	WEST COVINA	CA		08/21/2026	6.999	139,285		905,000
100300831	WASHBURN	MO		09/24/2026	7.625	141,208		273,000
100299639	COATESVILLE	PA		09/15/2026	7.375	141,380		196,000
100300313	WELLFORD	SC		09/24/2026	4.125	118,638		299,000
100301897	CHICAGO	IL		09/25/2026	6.750	136,188		410,000
100298953	TROY	OH		09/15/2026	3.625	109,891		300,000
100298997	EL MONTE	CA		09/15/2026	4.125	109,849		470,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100291305	GILBERTSVILLE	PA		07/30/2026	6.475	137,835		604,483
100291245	SANTA CLARITA	CA		07/30/2026	8.200	138,856		777,032
100298937	INDIANAPOLIS	IN		09/15/2026	3.125	108,279		300,000
100291851	HADDON TOWNSHIP	NJ		07/30/2026	10.250	137,639		693,685
100297402	VALPARAISO	IN		08/24/2026	7.375	141,120		182,000
3350130147	LYNN	MA		09/02/2026	10.224	361,066	3,005	860,000
100299890	DOUGLASVILLE	GA		09/17/2026	7.500	141,432		302,500
3510143976	SEATTLE	WA		07/10/2026	7.278	364,000		760,000
3350132497	SEAFORD	NY		08/25/2026	9.353	363,573		867,000
100302300	COLUMBIA	SC		09/30/2026	6.750	136,884		195,000
3500142610	ST GEORGE ISLAND	FL		07/27/2026	7.678	21,750	246,972	960,000
3510144769	DEERFIELD BEACH	FL		08/26/2026	7.180	362,891		1,050,000
100298478	MORGANTON	NC		09/04/2026	7.250	136,867		179,000
100299735	CHICAGO	IL		09/17/2026	7.125	137,525		179,000
100296373	LOS ANGELES	CA		08/07/2026	6.375	136,299		950,000
3340137884	MONTGOMERY	NY		09/16/2026	9.677	167,508		360,000
100300546	BEACON FALLS	CT		09/29/2026	7.450	136,814		525,000
100292544	AKRON	OH		07/29/2026	6.750	140,808		181,000
100291230	WEST MELBOURNE	FL		07/30/2026	7.850	136,688		445,424
100291857	PHOENIX	AZ		07/30/2026	7.500	141,419		1,147,316
100301129	GAINESVILLE	FL		09/24/2026	6.295	133,355		178,000
100300343	MARINE CITY	MI		09/24/2026	7.125	136,609		189,000
100292018	SAN DIEGO	CA		07/30/2026	10.000	138,661		510,000
100299105	VANCOUVER	WA		09/15/2026	4.500	118,818		285,000
3340128764	DETROIT	MI		09/02/2026	9.395	166,320		300,000
3420001248	NASHVILLE	TN		09/11/2026	8.400	332,918	21,234	2,812,800
100301934	BAKERSFIELD	CA		09/29/2026	6.625	133,141		225,000
100299092	MADERA	CA		09/15/2026	4.500	118,775		245,000
3350132537	MONTICELLO	NY		08/11/2026	9.940	224,578	132,766	3,945,000
100297944	CHESTER	PA		08/28/2026	6.999	135,085		176,000
100301381	ODESSA	TX		09/24/2026	7.250	131,513		165,000
3350131778	STONY POINT	NY		07/13/2026	10.338	356,552		735,000
100289413	PORT CHARLOTTE	FL		07/01/2026	6.875	136,699		165,000
100292704	DORDRECHT	NLD		07/29/2026	5.800	166,224		274,016
100296388	AURORA	IL		08/07/2026	7.999	138,075		283,000
100300013	HARRISBURG	PA		09/18/2026	6.875	131,596		175,000
100300942	MIAMI BEACH	FL		09/24/2026	6.875	133,902		176,000
3340130495	ORLANDO	FL		09/16/2026	8.900	163,944		420,000
100299723	SUFFOLK	VA		09/17/2026	7.625	137,713		175,000
100298920	FREDERICKSBURG	VA		09/15/2026	3.875	107,076		345,000
100291866	GLENDALE	AZ		07/30/2026	9.375	133,751		563,765
100302005	YORK	PA		09/29/2026	6.499	134,404		340,000
3510147138	MIAMI	FL		09/30/2026	7.900	354,046		765,000
100298951	ST LOUIS PARK	MN		09/15/2026	3.375	105,528		255,000
100296372	ALPHARETTA	GA		08/07/2026	6.499	134,407		786,000
100299610	OWOSSO	MI		09/15/2026	7.625	136,691		175,000
3350134856	HAWI	HI		08/11/2026	9.443	353,474		740,000
100299813	KANSAS CITY	MO		09/17/2026	6.625	133,707		175,000
3340131516	PELL CITY	AL		07/13/2026	9.554	120,740	42,610	275,000
100290547	LITTLE ROCK	AR		07/24/2026	6.250	132,262		164,000
3340132565	BURBANK	IL		07/13/2026	9.554	132,284	31,046	365,000
3350134091	JAMAICA	NY		08/11/2026	9.729	342,417	10,310	790,500
100297884	GEMERT	NLD		08/27/2026	5.850	167,730		225,523
100301606	NORTON SHORES	MI		09/25/2026	7.250	134,607		180,000
3420001268	LIVINGSTON	NJ		07/07/2026	7.750	347,319		1,920,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100291515	FORT MILL	SC		07/30/2026	9.275	137,823		578,000
100299081	RIGBY	ID		09/15/2026	4.500	116,514		412,000
3510143306	ENTIAT	WA		08/14/2026	7.430	47,280	304,386	3,000,000
100298971	HORSHAM	PA		09/15/2026	3.750	105,365		275,000
100300835	SAN ANTONIO	TX		09/24/2026	5.750	120,111		157,000
3340132684	FORT WORTH	TX		07/13/2026	10.633	148,975	13,559	395,000
100299118	LUMBERTON	TX		09/15/2026	4.875	117,021		225,000
100296981	ELKHORN	NE		08/17/2026	6.500	335,511		533,000
100289748	PORT NECHES	TX		07/10/2026	6.499	131,078		205,000
100296776	ORLANDO	FL		09/11/2026	6.375	129,384		220,000
100298488	MARIETTA	GA		09/04/2026	7.499	136,376		224,000
100300533	GLENDALE	AZ		09/29/2026	6.775	132,730		370,295
100300329	TOMS RIVER	NJ		09/24/2026	7.125	134,471		585,000
100291926	RINGGOLD	GA		07/30/2026	7.875	110,994	26,174	361,002
3350131605	PORT JEFFERSON	NY		07/21/2026	9.204	288,351	62,911	860,000
100297462	BREMERTON	WA		08/27/2026	8.875	133,911		507,686
100297460	WHITE MARSH	MD		08/27/2026	8.375	135,067		727,000
100299545	NEWINGTON	CT		09/15/2026	6.990	134,618		202,000
100297267	RICHMOND	TX		08/21/2026	6.750	133,124		650,000
100301993	DENISON	TX		09/29/2026	6.750	131,426		173,000
100290987	MAYS LANDING	NJ		07/30/2026	7.350	130,142		405,326
3350137000	NEWARK	NJ		08/25/2026	9.701	350,479		845,000
100299088	BURBANK	CA		09/15/2026	4.500	116,044		760,000
100292806	STERLING	CO		07/30/2026	6.875	131,891		162,000
100291204	CLARKSTON	MI		07/30/2026	7.575	132,493		546,901
100289360	AUGUSTA	GA		07/01/2026	6.750	134,525		198,000
100301042	CHIEFLAND	FL		09/24/2026	6.750	131,492		380,000
100291153	WINNEMUCCA	NV		07/30/2026	6.575	133,001		488,453
100291419	MOUNDSVILLE	WV		07/30/2026	6.450	132,184		243,000
3420001304	NASHVILLE	TN		08/07/2026	8.362	344,520		1,104,000
100291629	CHULA VISTA	CA		07/30/2026	10.325	131,874		706,268
100298988	NEW BRAUNFELS	TX		09/15/2026	3.625	104,253		290,000
100291188	GLOUCESTER POINT	VA		07/30/2026	6.325	132,176		730,657
100291849	SANTA MARIA	CA		07/30/2026	7.025	142,420		581,334
3350127956	CHICAGO	IL		07/13/2026	9.512	348,250		1,450,000
3350136166	TOMS RIVER	NJ		09/02/2026	9.204	348,250		2,010,000
100302265	HICKORY	NC		09/30/2026	7.500	135,248		215,000
100299906	BARABOO	WI		09/17/2026	6.875	133,110		285,000
100300492	COCONUT CREEK	FL		09/29/2026	7.525	130,598		673,877
100291371	SACRAMENTO	CA		07/30/2026	8.750	136,392		479,575
100298904	GILBERT	AZ		09/15/2026	4.125	105,320		385,000
100291365	LAKE SAINT LOUIS	MO		07/30/2026	8.500	137,797		446,901
100298914	LOWELL	IN		09/15/2026	3.999	105,603		254,000
100289627	WALTHAM	MA		07/09/2026	6.625	338,184		615,000
100298990	NEW BRAUNFELS	TX		09/15/2026	3.625	103,710		290,000
100289869	HUFFMAN	TX		07/10/2026	6.875	131,752		187,000
3340134844	JAMAICA	NY		08/25/2026	9.677	160,222		990,000
3420001341	LIVINGSTON	NJ		09/11/2026	7.900	341,616		2,016,000
3350131676	HOWARD BEACH	NY		07/13/2026	9.402	345,782		920,000
100293162	FORT WAYNE	IN		07/31/2026	7.500	133,740		178,000
100290682	ODESSA	TX		07/29/2026	7.500	134,400		168,000
100293336	FORT WAYNE	IN		07/31/2026	7.000	131,935		160,000
100297494	GARDEN GROVE	CA		08/27/2026	8.500	134,142		1,150,000
100289823	GREENSBORO	NC		07/10/2026	7.375	132,495		160,000
100296375	AKRON	OH		08/07/2026	7.625	133,317		160,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3420001299	FT LAUDERDALE	FL		07/24/2026	7.830	340,560		3,398,400
3350137893	SAYREVILLE	NJ		09/16/2026	9.701	344,768		735,000
3500144599	MIAMI	FL		08/07/2026	7.190	223,844	31,194	590,000
100301982	DENISON	TX		09/29/2026	6.999	131,582		170,000
100302020	SAN ANTONIO	TX		09/29/2026	6.999	132,179		195,000
100291531	ATHENS	AL		07/30/2026	8.150	134,961		430,000
100300639	CAPE MAY	NJ		09/29/2026	9.050	132,341		675,000
100290481	GARY	IN		07/24/2026	6.990	131,708		170,000
100293191	CHEYENNE	WY		07/31/2026	6.500	127,716		215,000
100293261	CUMBERLAND	MD		07/31/2026	7.875	128,088		170,000
3350133780	STATEN ISLAND	NY		08/25/2026	9.154	344,141		735,000
100302232	MEMPHIS	TN		09/30/2026	7.375	133,671		170,000
100292808	SELLERSBURG	IN		07/30/2026	6.875	130,777		175,000
3420001272	NASHVILLE	TN		08/28/2026	7.844	239,184	100,081	2,208,000
3340135926	CLINTON	NC		09/16/2026	9.643	158,954		418,000
100290965	FLORISSANT	MO		07/30/2026	8.275	132,698		296,186
3510144652	VANCOUVER	WA		08/26/2026	7.430	274,160	69,249	2,077,178
100299725	CLEVELAND	OH		09/17/2026	7.500	133,361		162,000
100299977	LOS BANOS	CA		09/18/2026	6.625	129,103		537,000
100297496	MONTROSE	CO		08/27/2026	9.125	135,196		575,000
100302043	TILBURG	NLD		09/28/2026	5.200	159,123		211,362
100301632	SAINT LOUIS	MO		09/25/2026	6.750	128,437		170,000
100289848	CONWAY	SC		07/10/2026	6.250	127,950		226,000
100291559	SAINT PETERSBURG	FL		07/30/2026	10.000	133,937		392,868
100299781	BIRMINGHAM	AL		09/17/2026	7.500	132,015		170,000
100291373	SUSANVILLE	CA		07/30/2026	8.625	135,702		413,856
100297421	EL PASO	TX		08/24/2026	6.990	129,614		230,000
100291492	HOUSTON	TX		07/30/2026	11.575	133,871		406,000
100292863	BLYTHE	CA		07/31/2026	6.875	128,176		158,000
100292968	WINSTON SALEM	NC		07/31/2026	6.875	129,522		195,000
100299111	TEANECK	NJ		09/15/2026	4.875	109,158		324,000
100291268	ANTIOCH	TN		07/30/2026	7.225	129,434		345,074
100299956	DECATUR	GA		09/17/2026	8.125	132,126		180,000
100289808	WARREN	MI		07/10/2026	7.250	130,589		168,000
100293063	ROCKFORD	IL		07/31/2026	7.125	128,745		168,000
100290669	SUMMERVILLE	SC		07/29/2026	6.125	125,705		293,000
3410001309	CLARK & BRICK	NJ		08/03/2026	8.112	224,665	26,664	2,361,000
3340133170	RIVERDALE	GA		07/13/2026	8.900	147,193	9,801	302,000
100297943	INDIANAPOLIS	IN		08/28/2026	7.499	131,880		159,000
3340136911	WEST CHESTER	PA		09/02/2026	8.900	156,816		410,000
100297881	EINDHOVEN	NLD		08/27/2026	5.750	161,225		209,256
100298269	STAFFORD SPRINGS	CT		08/31/2026	7.250	130,064		185,000
100300964	SMALLWOOD	NY		09/24/2026	7.490	130,787		160,000
3350135341	ARLETA	CA		08/11/2026	8.448	338,499		800,000
100301058	LAS VEGAS	NV		09/24/2026	7.250	128,698		170,000
3420001282	CHARLOTTE	NC		07/13/2026	8.174	66,000	267,648	2,430,720
100299012	COLUMBIA	SC		09/15/2026	3.750	102,081		263,000
100298960	CEDAR PARK	TX		09/15/2026	3.375	100,759		425,000
100300641	BERLIN	NJ		09/29/2026	9.875	133,100		454,000
100291869	HUNTINGTON PARK	CA		07/30/2026	7.625	127,625		776,806
100298807	DORAL	FL		09/11/2026	7.499	131,250		340,000
100301928	DALLAS	TX		09/29/2026	6.625	126,330		194,000
100291279	SUWANEE	GA		07/30/2026	6.475	127,625		480,576
100296374	LAFAYETTE	LA		08/07/2026	6.875	130,391		252,000
100290340	GRABILL	IN		07/29/2026	6.875	126,974		187,600

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100291300	DOWNERS GROVE	IL		07/30/2026	8.000	130,125		613,007
100290332	SUN CITY CENTER	FL		07/29/2026	6.625	126,748		170,000
100300481	OVIEDO	FL		09/29/2026	6.775	127,373		628,368
100290068	HOUSTON	TX		07/17/2026	7.490	140,575		185,000
100290569	WHITNEY	TX		07/24/2026	8.500	129,637		175,000
3500146994	HOLLYWOOD	FL		09/21/2026	7.660	249,385		620,000
100291516	GREER	SC		07/30/2026	11.850	127,360		315,000
100291007	GOLD BAR	WA		07/30/2026	7.450	127,433		562,061
100300678	CONCORD	NH		09/29/2026	5.675	125,085		535,246
100291840	DAYTON	OH		07/30/2026	10.000	129,293		271,331
100291525	PLAINFIELD	IL		07/30/2026	9.825	128,059		590,000
100291024	LAKE HAVASU CITY	AZ		07/30/2026	6.975	127,308		441,429
100292904	NORMAN	OK		07/31/2026	6.375	127,681		252,000
100292037	ESCONDIDO	CA		07/30/2026	6.500	127,625		720,000
100301448	KANSAS CITY	KS		09/24/2026	7.750	126,147		160,000
100293084	PROVIDENCE	RI		07/31/2026	6.990	129,963		711,000
100296551	WACO	TX		08/12/2026	6.990	127,730		175,000
3350135776	STATEN ISLAND	NY		08/11/2026	9.726	335,365		850,000
100291645	SCOTTSDALE	AZ		07/30/2026	9.000	126,658		568,431
100291465	COMPTON	CA		07/30/2026	6.975	127,120		805,000
100298480	SCRANTON	PA		09/04/2026	7.250	126,638		155,000
100291814	PORTLAND	OR		07/30/2026	6.250	124,002		436,866
100291511	CHASKA	MN		07/30/2026	8.550	127,014		848,000
100291799	PHOENIX	AZ		07/30/2026	10.000	131,116		422,064
100291160	GLENMOORE	PA		07/30/2026	7.975	126,723		539,022
3410001298	KEARNY	NJ		08/03/2026	8.212	247,729		900,000
100298897	LAKEWOOD	CO		09/15/2026	3.375	110,090		830,000
100301549	PORT ARTHUR	TX		09/25/2026	7.500	130,006		155,000
100289895	HARWICK	PA		07/16/2026	7.125	128,428		155,000
100289812	GREENVILLE	NC		07/10/2026	6.990	127,747		230,000
100300247	CINCINNATI	OH		09/23/2026	6.750	127,694		170,000
3350129447	THE BRONX	NY		07/13/2026	9.154	307,157	27,372	685,000
100292574	UNITED KINGDOM	GBR		07/29/2026	6.190	155,700		204,141
100298398	HAVELOCK	NC		08/31/2026	6.990	127,146		165,000
100291734	GREEN MOUNTAIN FALLS	CO		07/30/2026	9.875	126,805		379,179
100291330	WOODLAND	CA		07/30/2026	8.000	129,346		644,685
100299567	MUNCIE	IN		09/15/2026	6.375	124,511		175,000
100300364	TAYLORS	SC		09/24/2026	4.125	108,554		295,000
100297275	SOUTH BEND	IN		08/21/2026	7.500	129,203		165,000
3420001198	NASHVILLE	TN		08/21/2026	8.132	329,217		2,352,000
100299705	TAMARAC	FL		09/17/2026	7.375	128,559		176,000
3350131685	JACKSON TOWNSHIP	NJ		07/13/2026	8.945	307,157	25,553	710,000
100291616	GILBERT	AZ		07/30/2026	7.250	126,196		1,100,708
100301628	LORAIN	OH		09/25/2026	7.000	125,131		154,000
100300507	PIMA	AZ		09/29/2026	8.875	129,893		497,000
100299748	WARRENSBURG	MO		09/17/2026	8.000	129,063		164,000
3350131195	VIRGINIA BEACH	VA		07/13/2026	9.328	291,673	40,397	687,000
100289887	LANOKA HARBOR	NJ		07/16/2026	7.250	129,049		362,000
100296360	PINE HILL	NJ		08/06/2026	6.990	126,374		205,000
3350131486	KANSAS CITY	KS		07/13/2026	10.935	110,835	220,440	2,140,000
3350130631	ANN ARBOR	MI		07/13/2026	10.224	261,396	69,851	900,000
100302240	ARLINGTON	TX		09/30/2026	7.750	128,625		175,000
100301090	WACO	TX		09/24/2026	7.375	126,923		175,000
100290974	PARK RIDGE	NJ		07/30/2026	6.450	125,313		740,053
100299103	AUSTIN	TX		09/15/2026	4.250	108,961		250,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301966	BIRMINGHAM	AL		09/29/2026	6.999	125,885		175,000
100299120	ALBANY	OR		09/15/2026	4.250	108,909		275,000
100290622	HARTFORD	CT		07/29/2026	6.990	125,768		320,000
3350133869	YONKERS	NY		09/02/2026	8.921	297,754	31,645	700,000
100291147	MENIFEE	CA		07/30/2026	7.675	124,100		580,055
100299004	LISBON FALLS	ME		09/15/2026	4.125	99,122		260,000
3340132389	ATLANTA	GA		07/13/2026	9.925	90,882	61,253	339,000
100293073	SOUTH BEND	IN		07/31/2026	6.375	123,455		162,500
100291826	CHANDLER	AZ		07/30/2026	7.375	123,292		403,649
100290641	HUFFMAN	TX		07/29/2026	6.750	123,345		188,000
100298935	ASHEVILLE	NC		09/15/2026	3.249	97,606		330,000
100299109	ALBANY	OR		09/15/2026	4.250	104,419		245,000
100292894	LUBBOCK	TX		07/31/2026	7.625	126,359		166,000
100300491	MINNEAPOLIS	MN		09/29/2026	7.650	121,973		387,000
100291409	CHENEY	WA		07/30/2026	8.200	123,130		550,000
100298970	SPRINGDALE	AR		09/15/2026	3.125	106,186		293,000
100302019	MESQUITE	TX		09/29/2026	6.499	121,920		221,000
100298351	YORKANA	PA		08/31/2026	6.875	123,237		250,000
100298254	LAKE CHARLES	LA		08/31/2026	6.750	122,197		161,000
100291893	EASLEY	SC		07/30/2026	7.875	122,520		618,753
100300665	CEDAR HILL	TN		09/29/2026	10.750	120,870		900,000
100289983	LONG BEACH	CA		07/17/2026	6.625	143,579		335,000
100297441	OLYMPIA	WA		08/27/2026	7.175	124,692		519,096
100291560	WEEKI WACHEE	FL		07/30/2026	8.500	126,694		491,000
100297201	CLEVELAND	OH		08/21/2026	7.250	123,889		155,000
100299605	HIGH RIDGE	MO		09/15/2026	7.125	124,791		172,000
100291731	LAS VEGAS	NV		07/30/2026	7.500	120,570		902,785
100300260	GRAND PRAIRIE	TX		09/24/2026	8.125	122,400		176,000
100301990	SEVERN	MD		09/29/2026	7.125	125,392		209,000
100298899	CASTLE ROCK	CO		09/15/2026	4.125	98,471		550,000
100299495	HOOPESTON	IL		09/15/2026	7.625	122,636		155,000
100290655	HIGHLAND HEIGHTS	KY		07/29/2026	7.250	122,699		160,000
100292560	HAMPTON	VA		07/29/2026	6.875	125,328		166,000
100297407	HUTCHINSON	KS		08/24/2026	6.749	122,110		152,000
100289566	DETROIT	MI		07/08/2026	6.250	121,523		150,000
100289868	BOSSIER CITY	LA		07/10/2026	7.750	125,911		160,000
100299030	FRESNO	CA		09/15/2026	4.375	98,599		240,000
100290646	LOGAN	OH		07/29/2026	6.750	122,630		238,000
100291401	PHOENIX	AZ		07/30/2026	8.625	123,921		830,000
3340136578	EDGEWATER PARK	NJ		09/16/2026	8.900	149,688		375,000
100291239	BRADENTON	FL		07/30/2026	6.200	122,520		479,472
100290683	TUSKEGEE	AL		07/29/2026	7.250	125,327		153,000
100299071	FORT LEE	NJ		09/15/2026	5.000	111,809		295,000
100291544	GREER	SC		07/30/2026	10.125	129,796		440,000
100291902	STATE COLLEGE	PA		07/30/2026	8.500	124,620		571,047
100289835	KANSAS CITY	KS		07/10/2026	6.990	122,133		155,000
100292040	LITTLE ELM	TX		07/30/2026	7.375	124,920		478,000
100299783	KANSAS CITY	MO		09/17/2026	7.750	125,217		160,000
100290928	MISSION HILLS	CA		07/30/2026	8.875	126,991		795,000
100299037	MOORESTOWN	NJ		09/15/2026	3.250	96,877		240,000
100296338	HANFORD	CA		08/06/2026	7.125	125,451		267,000
100300502	RIVERSIDE	CA		09/29/2026	8.750	124,643		689,000
100289853	HOLTVILLE	CA		07/10/2026	6.750	123,648		404,000
3510147276	BISCAYNE PARK	FL		09/30/2026	8.250	322,379		4,250,000
3700007151	TOWNSHIP OF FRANKLIN SOMERSET	NJ		09/10/2026	8.410	198,754		571,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100301309	HAMMOND	IN		09/24/2026	6.875	120,554		166,000
100298996	EVANS	CO		09/15/2026	3.375	105,673		415,000
100298241	DOLGEVILLE	NY		08/31/2026	7.375	123,904		154,000
3350129251	HIGHTSTOWN	NJ		07/13/2026	8.706	286,470	35,159	650,000
100290970	AVON LAKE	OH		07/30/2026	8.150	125,718		569,513
3350130837	CHARLESTON	SC		07/21/2026	9.940	310,291	10,500	775,000
100300048	DALLAS	TX		09/18/2026	7.250	123,384		158,000
100300005	FRESNO	CA		09/18/2026	6.875	119,266		158,000
3350135227	SUFFERN	NY		09/02/2026	10.448	319,694		630,000
3350135759	BAYPORT	NY		08/11/2026	8.945	319,694		730,000
100300386	SANDUSKY	OH		09/24/2026	7.990	122,611		162,000
100298985	HENRICO	VA		09/15/2026	3.625	95,517		268,000
100299034	LEXINGTON PARK	MD		09/15/2026	4.000	96,825		295,000
3350132396	QUEENS	NY		07/13/2026	8.930	319,223		925,000
100293209	INDIANAPOLIS	IN		07/31/2026	7.125	122,335		158,000
100298906	EL CENTRO	CA		09/15/2026	3.750	96,248		335,000
100299499	GAINESVILLE	FL		09/15/2026	6.750	120,944		185,000
3420001277	NORTHAMPTON	MA		09/02/2026	8.028	283,657	30,705	3,516,432
100292661	ZIERIKZEE	NLD		07/29/2026	5.800	148,823		311,382
100300983	JONESBOROUGH	TN		09/24/2026	6.875	120,550		150,000
3340131843	MCKEES ROCKS	PA		07/13/2026	9.554	129,017	18,002	306,000
100300901	GENESEO	NY		09/24/2026	7.250	120,929		150,000
100291498	GLEN ALLEN	VA		07/30/2026	11.925	122,216		366,000
100299061	BAKERSFIELD	CA		09/15/2026	3.625	104,540		305,000
3350133019	CHESTER	NJ		07/13/2026	10.099	307,853	9,496	950,000
100291190	CLERMONT	FL		07/30/2026	7.375	122,613		362,295
3350128341	BRONX	NY		07/13/2026	9.154	194,324	122,584	670,000
100299077	EVANSTON	IL		09/15/2026	5.250	108,085		250,000
100297019	GLENDALE	AZ		08/17/2026	6.625	118,430		370,000
100298959	GILBERTSVILLE	PA		09/15/2026	3.625	94,643		230,000
100299041	PORTLAND	OR		09/15/2026	3.625	104,095		641,000
100298493	CINCINNATI	OH		09/04/2026	6.499	118,357		205,000
100292030	PHOENIX	AZ		07/30/2026	7.875	119,457		600,000
100299575	PUNTA GORDA	FL		09/15/2026	7.125	120,361		130,000
100301272	MEMPHIS	TN		09/24/2026	6.750	119,690		164,000
100299068	MERIDIAN	ID		09/15/2026	5.125	107,450		390,000
3500143983	CHARLESTON	SC		08/07/2026	7.268	232,979		1,000,000
100292582	UNITED KINGDOM	GBR		07/29/2026	5.450	146,601		192,211
100298234	WILMINGTON	NC		08/31/2026	6.990	119,119		167,500
100298911	PEARLAND	TX		09/15/2026	3.499	103,394		330,000
100299455	PITTSBURGH	PA		09/15/2026	6.750	116,352		157,000
100292561	HAMPTON	VA		07/29/2026	6.750	120,691		166,000
100299505	WEST PLAINS	MO		09/15/2026	6.625	116,886		158,500
100291651	ST. CLOUD	FL		07/30/2026	12.125	132,088		562,971
100301368	AUGUSTA	GA		09/24/2026	7.125	120,465		160,000
3510146878	CHARLOTTE	NC		09/30/2026	8.500	313,600		576,000
100297499	SOUTH GATE	CA		08/27/2026	6.850	118,366		860,000
100302200	HOUSTON	TX		09/30/2026	7.750	121,800		145,000
100297361	SARASOTA	FL		08/24/2026	7.875	121,064		145,000
100290681	ODESSA	TX		07/29/2026	7.500	121,800		155,000
100299755	OSAGE BEACH	MO		09/17/2026	6.750	118,532		170,000
3350133139	BOYNTON BEACH	FL		07/13/2026	10.099	254,571	57,964	870,000
100292062	EL PASO	TX		07/30/2026	8.500	123,324		445,000
100299060	NASHVILLE	TN		09/15/2026	3.250	102,265		450,000
3340132422	PHILADELPHIA	PA		07/13/2026	10.049	127,463	16,427	390,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100297077	CONROE	TX		08/17/2026	6.375	115,639		153,500
3350134524	WAGGAMAN	LA		09/02/2026	11.438	246,759	64,047	2,948,000
100291842	SWANSEA	MA		07/30/2026	8.625	117,313		533,742
100292677	VLISSINGEN	NLD		07/29/2026	5.500	145,103		182,847
100291487	DEALE	MD		07/30/2026	7.000	118,426		704,000
100291839	CHULA VISTA	CA		07/30/2026	7.875	119,303		850,575
3.6262E+11	SAN TAN VALLEY	AZ		09/03/2026	8.090	229,500		333,000
100298103	WATERLOO	IA		08/31/2026	7.125	114,698		153,000
100297458	ALPHARETTA	GA		08/27/2026	7.250	120,721		940,000
100299046	PHOENIX	AZ		09/15/2026	3.500	101,987		325,000
100290477	STERLING HEIGHTS	MI		07/24/2026	6.875	117,585		153,000
100298898	WEST HARTFORD	CT		09/15/2026	3.875	99,241		360,000
100289873	HUFFMAN	TX		07/10/2026	7.500	120,406		148,000
100291102	ELK GROVE	CA		07/30/2026	8.200	117,025		663,018
3510144756	ORLANDO	FL		09/09/2026	7.303	308,759		1,424,000
100291040	DEATSVILLE	AL		07/30/2026	8.950	120,538		329,127
100298374	HEADLAND	AL		08/31/2026	6.875	117,355		163,000
3340136571	NEW HAVEN	CT		09/16/2026	9.890	142,560		375,000
3340132528	BALLWIN	MO		07/13/2026	8.900	142,560		350,000
100300623	KALISPELL	MT		09/29/2026	8.400	117,107		436,765
100297580	SAINT JOHNS	FL		08/27/2026	10.000	116,326		278,000
100290671	SAUK VILLAGE	IL		07/29/2026	7.500	119,611		153,000
3350133508	VICTOR	ID		08/11/2026	9.542	130,246	177,300	1,325,000
100291357	POOLESVILLE	MD		07/30/2026	7.500	120,325		1,111,793
100301622	MONROE	MI		09/25/2026	7.500	119,401		210,000
100297474	SPRINGFIELD	OH		08/27/2026	10.875	117,648		274,000
100290676	MEMPHIS	TN		07/29/2026	6.990	116,039		155,000
100298907	CITRUS SPGS	FL		09/15/2026	3.375	92,190		248,000
3510144019	TAMARAC	FL		07/17/2026	7.258	188,650	117,513	670,000
100291541	WILMINGTON	DE		07/30/2026	9.125	117,584		369,000
100291370	VISALIA	CA		07/30/2026	8.250	119,922		272,177
3510144653	VANCOUVER	WA		08/26/2026	7.430	268,974	36,533	2,077,178
3420001275	LIVINGSTON	NJ		07/07/2026	7.938	300,453		2,016,000
3420001271	JERSEY CITY	NJ		09/11/2026	8.028	300,432		2,150,400
100297964	CHICAGO	IL		08/28/2026	6.750	113,924		158,000
100300588	GALLATIN	TN		09/29/2026	6.575	114,863		2,882,354
100291837	JUPITER	FL		07/30/2026	10.250	117,113		677,791
100298387	EUCLID	OH		08/31/2026	6.750	114,941		160,000
3350138584	PATERSON	NJ		09/16/2026	9.701	304,022		775,000
3510146648	VANCOUVER	WA		09/30/2026	7.900	304,001		2,130,000
100291079	SALIDA	CA		07/30/2026	8.800	117,270		463,828
100300606	HESPERIA	CA		09/29/2026	7.250	114,831		578,333
100290608	NORTH LITTLE ROCK	AR		07/24/2026	6.375	113,558		155,000
3510145782	HOLLYWOOD	FL		09/09/2026	7.260	302,855		780,000
100291679	LEAGUE CITY	TX		07/30/2026	9.525	114,335		533,101
100299750	ATLANTA	GA		09/17/2026	7.500	115,661		142,000
100299517	OMAHA	NE		09/15/2026	7.490	114,428		160,000
100291676	BROOKFIELD	WI		07/30/2026	8.500	116,215		434,086
3510146178	HOUSTON	TX		09/09/2026	7.510	302,346		2,000,000
100297183	TOLEDO	OH		08/21/2026	6.750	111,795		228,100
100289854	CINCINNATI	OH		07/10/2026	7.375	116,787		190,000
100291319	SACRAMENTO	CA		07/30/2026	7.200	114,352		623,650
3420001283	JERSEY CITY	NJ		07/13/2026	7.974	298,003		2,366,400
100301659	DENVER	CO		09/25/2026	7.625	116,467		230,000
3350136698	BURR RIDGE	IL		09/16/2026	9.940	301,933		965,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510146996	MIAMI	FL		09/30/2026	7.650	301,840		540,000
100293025	BARBERTON	OH		07/31/2026	6.990	116,295		160,000
100299075	HOWELL	MI		09/15/2026	5.375	103,075		192,000
100299824	CHARLESTON	WV		09/17/2026	6.875	114,848		189,000
3350136254	HAVERHILL	MA		09/16/2026	9.940	300,731		865,000
3420001360	WASHINGTON TOWNSHIP	NJ		09/24/2026	9.000	296,406		1,584,000
100297431	PARKVILLE	MO		08/27/2026	6.575	110,767		369,632
100292796	SAN ANTONIO	TX		07/30/2026	6.750	134,370		180,000
100298447	WAILUKU	HI		09/04/2026	6.499	112,517		549,000
3500144402	DALLAS	TX		07/27/2026	7.510	221,125		1,835,000
100289366	MEMPHIS	TN		07/01/2026	6.999	112,636		150,000
100299067	NAPLES	FL		09/15/2026	5.125	101,767		245,000
100298984	POINCIANA	FL		09/15/2026	3.500	88,952		205,000
3350119425	BAY SHORE	NY		07/13/2026	10.209	297,754		620,000
100300564	MARIETTA	GA		09/29/2026	8.875	114,235		450,000
100297508	COLORADO SPRINGS	CO		08/27/2026	6.575	114,026		1,236,000
100291743	CARROLLTON	TX		07/30/2026	7.625	114,510		417,509
100291867	CANOGA PARK	CA		07/30/2026	7.625	112,310		732,399
100291838	PEORIA	AZ		07/30/2026	7.500	112,310		353,638
100300815	SARASOTA	FL		09/24/2026	7.250	113,803		158,000
100300555	CARSON	CA		09/29/2026	8.550	112,132		753,332
100289379	HOUSTON	TX		07/01/2026	6.625	110,289		170,000
100291488	BONNEY LAKE	WA		07/30/2026	9.250	118,071		676,000
3.62619E+11	MCKINNEY	TX		09/03/2026	8.215	207,900	11,500	310,000
100298930	OAK CREEK	WI		09/15/2026	3.125	88,076		205,000
100297455	LEONARDTOWN	MD		08/27/2026	7.250	114,761		497,411
100291369	LEHI	UT		07/30/2026	7.750	117,428		1,118,000
3340129301	NEWFIELD	NJ		07/13/2026	8.900	112,908	24,106	307,000
100298902	W ST PAUL	MN		09/15/2026	3.874	91,426		375,000
3350132213	YONKERS	NY		07/13/2026	8.706	250,740	45,191	730,000
100289389	CHICAGO	IL		07/01/2026	7.250	111,304		137,000
100290950	CARVER	MA		07/30/2026	7.200	115,252		525,418
100291737	SAN ANTONIO	TX		07/30/2026	9.825	114,639		655,331
100291446	HUNTSVILLE	AL		07/30/2026	8.250	115,853		645,900
100291058	CHEVERLY	MD		07/30/2026	7.700	111,713		519,736
100298993	LAS CRUCES	NM		09/15/2026	4.000	89,440		268,000
3350136972	WEYMOUTH	MA		09/16/2026	9.602	294,933		850,000
3350132404	ROSELLE	NJ		07/13/2026	8.945	241,337	53,512	590,000
3350133507	DRIGGS	ID		08/11/2026	9.443	97,684	197,097	1,475,000
3340137955	BURLINGTON	NJ		09/16/2026	8.900	136,224		415,000
100297871	UNITED KINGDOM	GBR		08/27/2026	6.890	139,266		338,026
100292023	MACOMB	MI		07/30/2026	9.200	114,708		540,000
100290294	LIVONIA	MI		07/23/2026	6.950	111,418		135,000
100291157	SHINGLE SPRINGS	CA		07/30/2026	6.325	110,929		1,008,693
100291782	SAN ANTONIO	TX		07/30/2026	9.750	112,054		243,061
100290967	SANDY	UT		07/30/2026	6.800	111,414		1,107,285
100298961	ALEDO	TX		09/15/2026	3.250	86,788		221,000
100298958	LEANDER	TX		09/15/2026	3.375	86,862		350,000
100299908	STATESBORO	GA		09/17/2026	7.625	113,152		155,000
100302235	WADESBORO	NC		09/30/2026	6.990	111,572		154,000
100298983	LAGUNA NIGUEL	CA		09/15/2026	3.125	86,452		470,000
100291886	MARIETTA	GA		07/30/2026	7.150	110,268		564,863
100291908	WINSTON	OR		07/30/2026	8.125	112,662		631,086
3350128166	BRENHAM	TX		07/13/2026	10.189	100,364	190,268	1,917,000
100291398	EL CAMPO	TX		07/30/2026	8.500	111,886		210,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100298992	SAWYER	MI		09/15/2026	4.375	87,657		300,000
3350130575	SAN ANTONIO	TX		07/13/2026	9.642	62,685	226,755	1,000,000
100291754	LUMBERTON	NJ		07/30/2026	12.375	111,095		348,023
100298908	WINTER HAVEN	FL		09/15/2026	3.499	86,995		245,000
100290530	GLENDIVE	MT		07/24/2026	6.875	120,986		180,000
100291946	JACKSONVILLE	FL		07/30/2026	9.250	113,930		557,253
100300323	HOUSTON	TX		09/24/2026	7.125	106,178		120,000
3420001329	LIGHTHOUSE POINT	FL		08/19/2026	7.730	283,536		2,681,280
3350131960	SANTA ROSA	CA		07/21/2026	8.905	287,306		810,000
100301612	HARTFORD	KY		09/25/2026	6.875	106,933		144,000
100292578	UNITED KINGDOM	GBR		07/29/2026	6.190	133,457		174,978
100291827	ALEXANDRIA	KY		07/30/2026	8.875	108,226		645,228
100298934	PHILADELPHIA	PA		09/15/2026	3.375	87,425		210,000
100291816	PAPILLION	NE		07/30/2026	9.400	82,777	27,700	380,188
3340122571	GRAND JUNCTION	CO		07/13/2026	9.900	75,427	56,960	580,000
100291944	LOS ANGELES	CA		07/30/2026	9.750	110,892		646,567
3350133209	FALLS CHURCH	VA		08/25/2026	9.204	285,726		2,000,000
100297536	TUCSON	AZ		08/27/2026	9.000	109,723		492,000
100291344	CARVER	MN		07/30/2026	9.000	108,645		466,007
100300500	WEST RIVER	MD		09/29/2026	8.200	107,716		699,348
100299353	ROSEVILLE	CA		09/15/2026	7.250	110,187		385,000
100291473	FRISCO	TX		07/30/2026	6.100	107,452		1,093,500
3510146024	DALLAS	TX		08/26/2026	7.980	284,179		2,200,000
100291719	PORTLAND	OR		07/30/2026	7.875	107,205		630,858
100298378	HAVELOCK	NC		08/31/2026	7.125	108,629		140,000
100299638	BEDFORD	OH		09/15/2026	6.875	108,349		165,000
100299518	OMAHA	NE		09/15/2026	7.490	105,959		140,000
100291388	SAN DIEGO	CA		07/30/2026	7.275	109,305		520,000
100297974	BIRMINGHAM	AL		08/28/2026	6.999	107,973		150,000
100293071	NORTH PORT	FL		07/31/2026	6.625	107,930		210,000
100293122	DENVER	CO		07/31/2026	6.500	247,268		335,000
100289568	DETROIT	MI		07/08/2026	5.500	102,661		158,000
100290920	DEER PARK	TX		07/30/2026	8.625	112,049		445,000
100290977	LINCOLN	CA		07/30/2026	8.475	107,008		606,611
100291336	MONROVIA	CA		07/30/2026	8.750	110,947		944,570
3500146454	PEMBROKE PINES	FL		09/21/2026	8.400	209,344		465,000
100299021	SAINT PETERSBURG	FL		09/15/2026	3.500	93,098		250,000
100291366	SNELLVILLE	GA		07/30/2026	7.625	110,235		505,218
100291418	MONTICELLO	FL		07/30/2026	5.950	107,306		440,000
100298965	BROOKHAVEN	PA		09/15/2026	3.500	84,363		254,000
3510144205	TAMPA	FL		09/09/2026	8.060	282,275		1,679,000
100301915	UNITED KINGDOM	GBR		09/28/2026	6.190	130,479		172,327
3350136723	STATEN ISLAND	NY		09/16/2026	10.189	282,083		810,000
100291852	EL PASO	TX		07/30/2026	8.550	109,043		213,000
3340131718	CHICAGO	IL		07/13/2026	9.554	103,356	27,078	300,000
100291557	FOOTHILL RANCH	CA		07/30/2026	9.750	111,695		1,670,000
3420001301	NEWARK	NJ		08/28/2026	8.260	252,321	25,566	753,600
100298477	SAVANNAH	GA		09/04/2026	7.250	107,620		160,000
100301404	GALLOWAY	NJ		09/24/2026	7.375	107,088		151,000
100291989	CARMICHAEL	CA		07/30/2026	7.625	106,184		540,000
3420001361	JERSEY CITY	NJ		09/24/2026	9.000	277,200		1,848,000
3350136125	THE BRONX	NY		09/16/2026	10.099	280,341		727,000
100298989	MONTGOMERY	AL		09/15/2026	3.625	83,818		220,000
100298818	DALLAS	TX		09/11/2026	7.125	107,189		148,000
100300540	ERIE	PA		09/29/2026	6.880	106,485		594,054

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100298947	OKEECHOBEE	FL		09/15/2026	3.125	91,276		349,000
3350135924	ELIZABETH	NJ		09/02/2026	9.950	278,948		705,000
100298969	CHESAPEAKE	VA		09/15/2026	3.625	83,251		223,000
3350136762	AQUEBOGUE	NY		09/16/2026	8.945	278,600		960,000
3350137763	FRESH MEADOWS	NY		09/16/2026	9.602	278,600		1,200,000
100291183	PLUMAS LAKE	CA		07/30/2026	6.325	107,840		602,537
100297872	UNITED KINGDOM	GBR		08/27/2026	6.940	131,607		178,955
100291182	HELLERTOWN	PA		07/30/2026	7.975	104,589		270,937
3510144720	MIAMI	FL		09/09/2026	7.260	277,200		2,850,000
100300664	SANTA CLARITA	CA		09/29/2026	10.950	104,469		791,949
100291174	VENTURA	CA		07/30/2026	6.825	105,356		946,848
100291425	LONGWOOD	FL		07/30/2026	7.000	105,528		633,000
3340135666	TWENTYNINE PALMS	CA		08/25/2026	8.910	123,196	4,514	330,000
3350137002	DARIEN	IL		09/02/2026	8.945	275,814		582,000
3340136932	CHINA GROVE	NC		09/16/2026	8.900	106,920	20,614	308,000
100297576	SYLMAR	CA		08/27/2026	9.750	107,686		647,521
100293370	LUFKIN	TX		07/31/2026	7.625	102,905		120,000
100291333	CROFTON	MD		07/30/2026	6.750	107,690		699,720
100293350	PLYMOUTH	MI		07/31/2026	7.375	105,440		120,000
100291384	ODON	IN		07/30/2026	11.125	107,874		916,000
3350131201	KURE BEACH	NC		08/25/2026	9.701	222,009	52,905	1,850,001
3350132127	GUTTENBERG	NJ		07/13/2026	10.323	266,411	8,358	807,000
100300925	ROSCOMMON	MI		09/24/2026	7.250	104,402		128,000
100299017	AURORA	IL		09/15/2026	3.990	82,422		245,000
3410001307	KNOXVILLE	TN		09/11/2026	8.160	175,121	27,721	500,000
100301881	BURNET	TX		09/25/2026	7.375	104,013		605,000
100292032	LONG BEACH	CA		07/30/2026	6.625	161,411		1,570,000
3340129930	LA JOYA	TX		07/13/2026	10.831	32,619	93,904	387,500
100293083	NORTH BALTIMORE	OH		07/31/2026	6.875	103,893		139,000
100291351	INDIAN TRAIL	NC		07/30/2026	8.625	106,102		567,648
100296378	MEMPHIS	TN		08/07/2026	7.499	106,026		135,000
100299070	JOSEPH	OR		09/15/2026	5.125	93,050		182,000
100300613	GRANDVIEW	TX		09/29/2026	7.750	104,688		490,000
3700007103	LEDGEWOOD	NJ		08/14/2026	8.330	168,188		525,000
100291552	MONSON	MA		07/30/2026	7.500	106,464		496,000
100300625	PFLUGERVILLE	TX		09/29/2026	8.500	104,823		355,000
100291806	FRONT ROYAL	VA		07/30/2026	10.000	104,533		258,295
100292043	SAINT PETERS	MO		07/30/2026	7.875	104,537		608,000
100299023	GERMANTOWN	MD		09/15/2026	3.375	88,793		300,000
100291350	EVANSTON	IL		07/30/2026	8.125	105,848		450,000
100299854	HOT SPRINGS	AR		09/17/2026	7.875	105,298		129,000
3340135623	WINTHROP HARBOR	IL		08/25/2026	10.049	114,048	11,246	345,000
100291990	NORFOLK	VA		07/30/2026	9.125	102,161		504,000
3510144654	VANCOUVER	WA		08/26/2026	7.430	249,941	20,430	2,077,178
100299516	OMAHA	NE		09/15/2026	7.490	102,395		143,000
100296814	CHARLOTTE	NC		09/11/2026	7.499	105,000		186,000
100300499	SEWICKLEY	PA		09/29/2026	8.500	106,189		646,000
100291622	CANTON	GA		07/30/2026	7.625	102,100		450,831
100302342	NORTH CHARLESTON	SC		09/30/2026	6.875	102,170		193,000
100291892	SAN CARLOS	CA		07/30/2026	8.375	103,850		1,564,243
100300275	HUNTINGTON	WV		09/24/2026	7.625	103,085		151,000
100291894	MARLBORO	NJ		07/30/2026	8.000	104,100		894,762
100301924	CHARLOTTE	NC		09/29/2026	7.499	105,000		186,000
100291861	MISSION VIEJO	CA		07/30/2026	7.500	102,850		812,429
100291612	EL CAJON	CA		07/30/2026	7.500	102,100		838,978

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100291769	ELK GROVE	CA		07/30/2026	7.500	102,100		618,307
100300593	LONGVILLE	MN		09/29/2026	6.825	102,100		378,646
100291666	ORANGE	CA		07/30/2026	7.625	103,475		967,922
100291669	GASTONIA	NC		07/30/2026	9.750	104,100		290,692
100292054	MYRTLE BEACH	SC		07/30/2026	7.250	101,475		965,000
100297432	CANTON	MI		08/27/2026	6.475	102,040		671,684
100298801	NILES	IL		09/11/2026	7.375	102,969		303,000
100291706	LAYTON	UT		07/30/2026	7.875	102,100		676,062
100291868	BRENTWOOD	CA		07/30/2026	7.250	102,100		908,197
100292065	FAIRBANKS	AK		07/30/2026	9.750	103,850		310,000
100291564	CALERA	AL		07/30/2026	9.250	105,670		294,016
100300619	BELLFLOWER	CA		09/29/2026	8.125	105,835		878,589
100300617	REUNION	FL		09/29/2026	7.875	105,430		460,978
100292000	JENKINTOWN	PA		07/30/2026	6.875	102,100		915,000
100296318	SOUTH BOSTON	VA		08/06/2026	7.125	101,764		133,500
100291802	SHERIDAN	CA		07/30/2026	7.875	102,100		713,472
100291533	CHURCHVILLE	MD		07/30/2026	8.475	102,100		706,700
100300611	SAN FRANCISCO	CA		09/29/2026	7.550	103,783		1,280,000
100301607	TULIA	TX		09/25/2026	7.875	107,684		139,000
100291260	LYNNWOOD	WA		07/30/2026	7.375	104,350		857,832
100301633	OVERGAARD	AZ		09/25/2026	7.125	104,386		135,000
100289455	KNOXVILLE	TN		08/05/2026	7.125	100,290		386,000
100300367	PUNTA GORDA	FL		09/24/2026	7.125	102,358		151,000
100300538	PRIOR LAKE	MN		09/29/2026	7.075	102,887		767,060
100300484	VAN NUYS	CA		09/29/2026	7.000	103,015		690,000
100299998	LOS ANGELES	CA		09/18/2026	6.875	103,243		900,000
100297175	WILBRAHAM	MA		08/21/2026	6.750	103,344		322,000
100291315	VICTORVILLE	CA		07/30/2026	6.725	102,100		452,394
100301930	MARICOPA	AZ		09/29/2026	6.625	101,756		270,000
100300530	VALLEJO	CA		09/29/2026	6.600	102,009		610,649
100291807	ANTIOCH	CA		07/30/2026	10.625	104,100		672,136
100291730	CORONA	CA		07/30/2026	7.375	102,382		832,580
100291304	MENIFEE	CA		07/30/2026	5.475	99,600		652,034
100291367	HOOVER	AL		07/30/2026	8.875	106,940		473,911
100291264	PHOENIX	AZ		07/30/2026	7.600	102,100		478,329
100291619	FRESNO	CA		07/30/2026	7.250	101,973		461,775
100300501	FENWICK ISLAND	DE		09/29/2026	8.625	104,355		599,300
100291259	LOMPOC	CA		07/30/2026	8.450	102,100		589,575
100291210	STOCKTON	CA		07/30/2026	8.850	102,042		454,006
100291451	AGUA DULCE	CA		07/30/2026	7.800	103,600		1,080,000
100291467	FORT COLLINS	CO		07/30/2026	6.850	100,600		500,000
100291236	WASHOUGAL	WA		07/30/2026	7.850	102,029		556,741
100300476	SUTTER CREEK	CA		09/29/2026	6.325	101,887		750,000
100300519	NEW BERLIN	WI		09/29/2026	6.200	101,884		400,459
100291841	PORTSMOUTH	VA		07/30/2026	10.000	105,564		225,696
100291356	LANDENBERG	PA		07/30/2026	7.500	106,781		892,000
100290914	ASHBURN PARK	IL		07/30/2026	9.750	105,378		370,000
100290995	SAN ANTONIO	TX		07/30/2026	8.375	103,655		662,157
3350130695	NEW ROCHELLE	NY		07/13/2026	8.209	269,546		700,000
100291175	COLMAR	PA		07/30/2026	8.700	101,941		633,408
100291180	OVERLAND PARK	KS		07/30/2026	8.150	105,494		505,611
100291910	NORCO	CA		07/30/2026	7.525	102,100		592,159
100291232	HENDERSON	NV		07/30/2026	8.675	104,859		519,804
100291090	PEMBROKE	MA		07/30/2026	7.750	103,504		654,696
100302049	NIJMEGEN	NLD		09/28/2026	6.000	125,026		700,213

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100300615	RIVIERA BEACH	FL		09/29/2026	7.875	101,734		338,194
3340137806	MIDLOTHIAN	IL		09/16/2026	9.925	124,542		320,000
100289930	BERLIN	NH		07/17/2026	6.625	99,996		206,000
100291880	NORTHRIDGE	CA		07/30/2026	7.200	101,600		838,022
100299084	PHILADELPHIA	PA		09/15/2026	4.500	89,168		195,000
100291884	WEST CHESTER	OH		07/30/2026	5.575	100,100		506,100
100291848	WILDOMAR	CA		07/30/2026	6.500	102,100		639,417
100291899	ROCKY MOUNT	NC		07/30/2026	6.500	102,100		278,529
100291818	NUTLEY	NJ		07/30/2026	9.200	103,667		674,170
100291474	KINGSPORT	TN		07/30/2026	6.400	99,868		379,000
100291517	HAMILTON	NJ		07/30/2026	10.950	105,298		390,000
100291368	PALMDALE	CA		07/30/2026	8.625	103,980		1,122,800
100291122	TULARE	CA		07/30/2026	8.575	101,776		291,719
100291632	OCEANSIDE	CA		07/30/2026	7.375	104,100		1,067,421
100291783	PEMBROKE PINES	FL		07/30/2026	7.500	101,896		655,215
100291596	SAINT JOHNS	FL		07/30/2026	7.475	105,170		642,594
100291173	CLAYTON	NC		07/30/2026	6.825	101,698		335,024
100291066	SIMI VALLEY	CA		07/30/2026	6.825	101,698		902,959
100290992	CLIFFSIDE PARK	NJ		07/30/2026	9.090	103,261		859,021
100291391	HIGHLANDVILLE	MO		07/30/2026	8.825	105,181		293,000
100291713	SAN PEDRO	CA		07/30/2026	8.125	103,337		1,256,502
100291039	SANTA MARIA	CA		07/30/2026	6.250	101,172		640,567
100291265	HENDERSON	NV		07/30/2026	5.275	100,100		405,763
100291347	SPRINGFIELD	OR		07/30/2026	8.375	105,997		351,000
100291765	MORRISTOWN	NJ		07/30/2026	7.625	101,425		943,256
100300708	NEWARK	DE		09/29/2026	9.850	104,765		442,479
100291855	DALLAS	TX		07/30/2026	10.650	105,670		359,063
100291098	MARLBOROUGH	CT		07/30/2026	7.375	104,215		428,995
100291797	CHANDLER	AZ		07/30/2026	10.475	101,548		1,120,104
100291326	CINCINNATI	OH		07/30/2026	8.750	104,725		190,982
100291393	IRVINGTON	NJ		07/30/2026	6.525	104,208		680,000
100291128	EAGLE	ID		07/30/2026	6.325	101,541		922,588
100291008	PHOENIX	AZ		07/30/2026	6.450	101,468		544,277
100290973	VALPARAISO	IN		07/30/2026	8.000	103,896		631,968
100291072	SALEM	OR		07/30/2026	5.950	101,430		411,725
100291977	CUMMING	GA		07/30/2026	8.625	101,272		622,000
100290990	MAPLE VALLEY	WA		07/30/2026	7.075	101,514		1,130,361
100291342	LITTLETON	CO		07/30/2026	7.000	105,081		683,900
100290975	DORAL	FL		07/30/2026	6.775	100,543		909,044
100300587	SAVAGE	MN		09/29/2026	6.575	101,079		435,778
100290994	CITRUS HEIGHTS	CA		07/30/2026	6.200	101,449		484,053
100299110	ALBANY	OR		09/15/2026	3.875	84,829		295,000
100291514	EUREKA SPRINGS	AR		07/30/2026	7.650	104,298		445,000
100291148	HENDERSONVILLE	TN		07/30/2026	7.700	101,492		627,371
100291644	JACKSON	NJ		07/30/2026	9.275	104,789		557,560
100291044	CHESHIRE	CT		07/30/2026	5.950	100,419		818,541
3350130497	CORTLANDT MANOR	NY		09/16/2026	8.921	266,411		735,000
3350138731	BROOKLYN	NY		09/16/2026	8.706	266,411		850,000
3350131494	WYANDANCH	NY		07/21/2026	9.154	266,411		614,500
100292012	MURRIETA	CA		07/30/2026	10.750	99,953		600,000
3340132170	BALTIMORE	MD		07/13/2026	8.900	122,958		395,000
100291673	SHELBY TOWNSHIP	MI		07/30/2026	6.250	100,418		591,640
3340131205	HIGHLAND HEIGHTS	KY		07/13/2026	11.880	110,627	11,880	255,000
3500144232	SENECA	SC		08/07/2026	7.990	195,750		2,225,000
3510146562	MIAMI	FL		09/09/2026	7.260	264,180		720,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100291189	PHELAN	CA		07/30/2026	6.325	100,168		558,325
3510144303	ORLANDO	FL		09/09/2026	7.510	263,570		750,000
3340137673	ALBUQUERQUE	NM		09/16/2026	9.672	121,889		305,000
3350134475	LA GRANGE	IL		08/25/2026	9.453	263,451		860,000
3700007104	TAMPA	FL		09/10/2026	8.410	162,264		360,000
100292016	NASELLE	WA		07/30/2026	10.400	102,981		510,000
3420001293	NASHVILLE	TN		07/24/2026	7.830	258,720		2,232,000
100291353	GILBERT	AZ		07/30/2026	6.875	102,725		571,000
3340137936	MAUMELLE	AR		09/16/2026	8.920	121,176		280,000
3340135127	SYRACUSE	NY		09/02/2026	9.554	121,176		250,000
3340137474	SCRANTON	PA		09/16/2026	10.415	121,176		356,000
100291587	SAN ANTONIO	TX		07/30/2026	8.375	103,773		952,109
100302316	MADISON	TN		09/30/2026	6.990	99,343		129,000
3410001336	MILLTOWN	NJ		09/11/2026	8.184	193,492		590,000
100299108	HOUSTON	TX		09/15/2026	3.750	82,845		240,000
100298924	CONCORD	NC		09/15/2026	2.999	85,819		235,000
100291845	MOUNDS VIEW	MN		07/30/2026	6.650	96,612		382,196
100297876	UNITED KINGDOM	GBR		08/27/2026	5.800	123,505		159,071
100297874	UNITED KINGDOM	GBR		08/27/2026	5.800	123,505		159,071
100297873	UNITED KINGDOM	GBR		08/27/2026	5.800	123,505		159,071
3420001258	MERIDIAN	ID		07/07/2026	8.438	256,740		3,360,000
3350134562	NORTH HALEDON	NJ		09/02/2026	8.955	260,143		2,448,000
3350118166	LA GRANGE	IL		07/13/2026	7.950	195,368	64,533	800,000
3350130656	NORWALK	CT		07/13/2026	10.219	259,620		750,000
100292570	UNITED KINGDOM	GBR		07/29/2026	6.190	121,325		159,071
3350134493	GURNEE	IL		08/11/2026	8.945	253,874	5,532	650,000
100300375	GARFIELD HEIGHTS	OH		09/24/2026	7.500	97,621		121,000
100300523	RIVERSIDE	CA		09/29/2026	6.300	97,213		530,149
3500143247	VENTNOR CITY	NJ		07/27/2026	7.678	166,750	24,831	3,750,000
100292669	SCHIEDAM	NLD		07/29/2026	4.165	120,432		217,401
3410001246	PAYSON	UT		07/20/2026	8.276	190,377		460,000
100292657	HEERLEN	NLD		07/29/2026	5.250	120,203		148,176
100300548	CITRUS HEIGHTS	CA		09/29/2026	7.575	98,895		613,134
100297524	KNOXVILLE	TN		08/27/2026	7.475	96,938		281,751
100300483	ROLLING MEADOWS	IL		09/29/2026	6.775	96,995		565,000
100291320	OLATHE	KS		07/30/2026	6.975	96,995		459,991
100291478	HEATHSVILLE	VA		07/30/2026	7.325	96,995		374,000
100291056	CHICAGO	IL		07/30/2026	8.975	97,427		496,262
100291116	LAS VEGAS	NV		07/30/2026	6.225	95,032		471,175
3350135453	PHILADELPHIA	PA		09/16/2026	9.154	152,150	103,862	705,000
3340136873	BALTIMORE	MD		09/16/2026	8.900	118,325		357,000
3510144317	MIAMI	FL		07/17/2026	7.170	255,779		1,800,000
100291918	SANTA FE	NM		07/30/2026	8.750	100,536		710,413
100291440	BENSON	NC		07/30/2026	7.825	96,710		550,000
100291003	GREENEVILLE	TN		07/30/2026	7.975	95,669		224,674
100291364	LESLIE	AR		07/30/2026	8.500	100,535		387,000
100291151	LAS VEGAS	NV		07/30/2026	8.750	96,440		413,104
3340134613	WATERBURY	CT		09/02/2026	9.554	117,810		450,000
3510144302	ORLANDO	FL		09/09/2026	7.510	254,438		750,000
100291733	CHARLOTTE	NC		07/30/2026	9.775	24,906	70,000	341,997
3350136726	STATEN ISLAND	NY		09/16/2026	10.189	254,250		775,000
100292571	UNITED KINGDOM	GBR		07/29/2026	6.190	118,291		159,071
3340122575	GRAND JUNCTION	CO		07/13/2026	9.900	75,427	42,054	570,000
3340122579	GRAND JUNCTION	CO		07/13/2026	9.900	75,427	42,054	570,000
3340122573	GRAND JUNCTION	CO		07/13/2026	9.900	75,426	42,054	570,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100291289	GREER	SC		07/30/2026	7.475	95,974		492,425
3350131777	FARMINGDALE	NY		09/02/2026	10.134	253,526		817,000
3350136394	WILSONVILLE	OR		09/16/2026	10.945	253,038		519,000
100291117	TIFTON	GA		07/30/2026	7.825	96,043		433,244
100291927	LAKELAND	FL		07/30/2026	7.375	96,998		314,779
100290916	PORT SAINT LUCIE	FL		07/30/2026	8.875	94,977		399,000
100298954	NEWARK	DE		09/15/2026	2.500	82,376		236,000
100298952	MILLERSVILLE	MD		09/15/2026	2.999	82,412		232,000
3510143492	DALLAS	GA		07/10/2026	7.278	23,520	228,085	1,130,000
3340132899	DUQUESNE	PA		09/02/2026	9.890	57,222	58,838	300,000
3340135681	BANDERA	TX		09/02/2026	9.395	33,660	82,219	825,000
100291882	GALES FERRY	CT		07/30/2026	8.625	94,844		477,547
3.62614E+11	LEXINGTON	KY		07/08/2026	7.695	159,000	26,200	320,000
100300607	LA MESA	CA		09/29/2026	7.250	94,520		1,470,933
100291997	YUKON	OK		07/30/2026	9.250	94,443		282,000
3350132624	CHICAGO	IL		07/13/2026	9.266	224,970	24,844	645,000
100298999	MONTGOMERY	AL		09/15/2026	3.990	75,049		283,500
100300654	PAGE	AZ		09/29/2026	9.500	99,498		484,105
3410001323	SEWELL	NJ		09/11/2026	8.184	184,697		405,000
3510144593	MONTVERDE	FL		08/14/2026	7.430	249,200		4,790,000
100298940	VILLAS	NJ		09/15/2026	3.125	81,493		260,000
100291228	EAGLEVILLE	PA		07/30/2026	5.650	92,384		513,417
3340134520	ELYRIA	OH		08/25/2026	10.049	96,228	18,648	251,000
3350135844	LA GRANGE HIGHLANDS	IL		08/25/2026	8.945	218,144	29,977	590,000
100291558	FORT WORTH	TX		07/30/2026	10.975	96,730		263,398
100299026	MERIDIAN	ID		09/15/2026	4.250	75,278		415,000
3350137506	OLD BRIDGE	NJ		09/16/2026	8.945	247,606		575,000
100291494	CONCORD TOWNSHIP	OH		07/30/2026	10.725	95,425		735,000
100300521	LAND O LAKES	FL		09/29/2026	6.150	92,512		443,945
100291413	MIDDLEBURG	VA		07/30/2026	7.350	93,331		600,000
100291770	PETALUMA	CA		07/30/2026	12.450	96,245		794,236
3510145896	MIAMI	FL		09/09/2026	7.260	246,400		925,000
3350133852	HOUSTON	TX		09/02/2026	8.945	145,095	101,016	2,490,000
100299027	MIAMI	FL		09/15/2026	3.750	74,253		199,000
3410001269	SEVIERVILLE	TN		07/20/2026	7.980	141,455	40,023	600,000
100291060	RIO RANCHO	NM		07/30/2026	6.075	92,642		498,359
3510144344	MIRAMAR	FL		08/14/2026	7.513	245,140		595,000
3350130638	WEST HAVEN	CT		08/25/2026	9.602	245,098		530,000
100297893	TILBURG	NLD		08/27/2026	4.065	116,480		201,549
3350134364	HOLLYWOOD	FL		08/25/2026	8.945	244,472		535,000
100297887	S-GRAVENHAGE	NLD		08/27/2026	5.800	116,480		188,716
100300264	SANDUSKY	OH		09/24/2026	7.875	92,879		120,000
100299065	LEANDER	TX		09/15/2026	4.125	73,775		320,000
3340129900	DRIGGS	ID		07/13/2026	9.643	112,266		1,650,000
100300520	MEDIA	PA		09/29/2026	6.275	91,259		470,000
100291513	FUQUAY VARINA	NC		07/30/2026	11.475	93,261		530,000
100290934	RAMONA	CA		07/30/2026	7.350	94,538		832,103
3350134209	HAMILTON	NJ		08/11/2026	8.945	219,398	22,692	495,000
100291759	MADERA	CA		07/30/2026	10.875	92,946		454,213
100291895	STAR	ID		07/30/2026	6.875	91,890		536,905
100291613	PASO ROBLES	CA		07/30/2026	8.025	91,417		684,760
100291909	COVINA	CA		07/30/2026	6.500	91,890		754,062
100291507	ASTATULA	FL		07/30/2026	7.825	91,409		401,000
100291331	DOVER	DE		07/30/2026	8.125	92,481		365,183
100300646	AMBLER	PA		09/29/2026	9.250	94,443		507,976

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100291620	BENICIA	CA		07/30/2026	7.875	91,129		661,873
3340134428	TROY	NY		09/16/2026	10.395	94,248	16,996	220,000
3340130693	CLEVELAND	OH		07/13/2026	9.890	111,054		311,000
3340132467	CALABASH	NC		07/21/2026	10.732	43,560	67,471	782,000
100299024	ROGERS	AR		09/15/2026	3.250	78,830		205,000
3340130011	PLYMOUTH	MI		08/11/2026	9.672	110,912		820,000
3340136345	INDIANAPOLIS	IN		09/16/2026	10.415	110,880		200,000
3510144576	MIAMI	FL		08/14/2026	7.263	239,400		2,920,000
100292573	UNITED KINGDOM	GBR		07/29/2026	5.500	111,214		145,815
100291085	TEMECULA	CA		07/30/2026	9.100	90,261		701,775
3340133267	MCDONOUGH	GA		07/13/2026	8.900	101,503	8,870	239,000
100300537	BRENTWOOD	CA		09/29/2026	7.025	89,848		607,534
100291951	LAKEWOOD	CO		07/30/2026	9.625	95,366		627,397
100291479	SANTA MONICA	CA		07/30/2026	6.875	88,528		1,010,000
100291057	DURHAM	NC		07/30/2026	7.825	89,885		393,455
100300512	NORTHGLENN	CO		09/29/2026	9.375	93,334		485,000
100299029	NEWARK	NJ		09/15/2026	2.875	77,445		452,000
100291527	ST LOUIS PARK	MN		07/30/2026	9.400	89,610		410,000
3350137123	KAPAA	HI		08/25/2026	8.945	236,810		1,005,000
100291662	LINCOLN	NE		07/30/2026	7.875	89,338		346,073
100298979	DURANGO	CO		09/15/2026	3.375	70,492		225,000
100297602	ARNOLD	MO		08/27/2026	7.375	91,771		318,446
100291847	RENTON	WA		07/30/2026	12.475	91,184		685,030
3350137688	SAN JOSE	CA		09/16/2026	8.945	235,069		500,000
100297611	ROANOKE	VA		08/27/2026	7.625	90,983		298,573
3410001338	NEWARK	NJ		09/11/2026	8.384	168,148	5,328	611,000
3510144304	ORLANDO	FL		09/09/2026	7.510	234,422		750,000
3340136130	PROSPECT HEIGHTS	IL		09/16/2026	9.925	108,346		265,000
3350132531	MONTICELLO	NY		08/11/2026	9.940	173,520	60,484	1,315,000
100291048	LEESBURG	FL		07/30/2026	6.575	88,742		436,266
100299056	CHICAGO	IL		09/15/2026	3.750	76,945		300,000
3350116646	NEWARK	NJ		07/13/2026	10.199	207,209	26,352	492,000
3510143905	DANIA BEACH	FL		07/10/2026	8.010	206,500	27,003	500,000
100298944	BALTIMORE	MD		09/15/2026	3.375	69,574		182,500
3350132879	JERSEY CITY	NJ		08/25/2026	9.204	233,227		1,870,000
3510133923	DUSON	LA		07/10/2026	8.215	121,401	111,471	2,257,000
100298946	BALTIMORE	MD		09/15/2026	3.375	69,356		183,000
3340135853	BAKERSFIELD	CA		09/02/2026	9.989	77,220	30,340	670,000
3340135884	BAKERSFIELD	CA		09/02/2026	9.989	77,220	30,340	670,000
100297500	ATLANTIC BEACH	FL		08/27/2026	7.350	87,687		788,173
3340131231	CHICAGO	IL		07/13/2026	9.801	81,457	25,788	550,000
100290991	KILLEEN	TX		07/30/2026	8.500	89,239		186,042
100291643	SPARKS	NV		07/30/2026	6.375	87,010		624,785
3340138590	RICHMOND	VA		09/16/2026	10.049	106,920		299,000
3350133832	POUGHKEEPSIE	NY		08/25/2026	9.721	206,046	25,039	490,000
3510142933	SANFORD	FL		07/10/2026	8.010	136,500	93,864	700,000
100291858	TEMECULA	CA		07/30/2026	8.000	86,785		719,549
100297512	MILACA	MN		08/27/2026	5.625	85,247		698,573
100291638	LA QUINTA	CA		07/30/2026	10.000	88,060		472,503
3350134195	PHARR	TX		08/11/2026	8.945	112,833	116,852	1,110,000
100291853	SAN BRUNO	CA		07/30/2026	8.625	86,785		457,740
100291267	SAN DIEGO	CA		07/30/2026	8.125	88,485		424,155
100291283	BOYNTON BEACH	FL		07/30/2026	6.200	86,785		559,455
3340133387	NORTH AUGUSTA	SC		07/13/2026	9.395	50,490	55,482	245,000
100290997	QUEEN CREEK	AZ		07/30/2026	7.950	88,469		589,449

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350134908	DALLAS	TX		08/25/2026	9.940	216,089	12,873	527,000
100291462	CLIFTON	CO		07/30/2026	7.950	86,636		330,000
3350125930	NEWARK	NJ		07/13/2026	9.602	228,800		755,000
3420001289	JERSEY CITY	NJ		07/24/2026	7.986	175,678	50,028	2,150,400
100291158	INMAN	SC		07/30/2026	8.750	86,516		263,915
100291873	HEFLIN	AL		07/30/2026	7.425	88,485		331,774
100291382	SAN TAN VALLEY	AZ		07/30/2026	6.875	87,902		450,756
100291746	ALTA LOMA	CA		07/30/2026	8.025	86,273		713,084
100291907	GUYTON	GA		07/30/2026	8.550	88,485		320,297
3510145768	RIGBY	ID		09/09/2026	7.510	127,140	100,776	964,000
100291415	ARLINGTON	VA		07/30/2026	8.625	88,065		625,000
100300514	EAGLE	ID		09/29/2026	5.475	83,965		615,338
100291218	OAKDALE	CA		07/30/2026	8.075	86,456		538,872
3510144882	HOLLYWOOD	FL		08/26/2026	7.980	219,258	8,040	640,000
100291186	HENDERSON	NV		07/30/2026	6.450	85,588		504,438
3510145812	WOODSTOCK	GA		08/26/2026	7.180	225,964		480,000
3350135620	CHICAGO	IL		08/25/2026	9.109	225,666		490,000
3350136150	ST. PETERSBURG	FL		09/16/2026	9.925	225,457		498,000
100299042	DALLAS	TX		09/15/2026	3.500	74,033		540,000
3350131493	LOVELAND	OH		07/13/2026	9.940	224,970		525,000
3420001278	SEATTLE	WA		08/12/2026	8.260	220,968		1,262,400
100297514	WESTERLY	RI		08/27/2026	7.325	84,174		845,000
100290962	ALBANY	OR		07/30/2026	9.150	87,186		489,431
3340136110	PHILADELPHIA	PA		08/25/2026	8.663	103,356		290,000
100299038	WHITES CREEK	TN		09/15/2026	3.125	73,369		215,000
100302054	S-GRAVENHAGE	NLD		09/28/2026	4.850	103,430		175,506
100300668	DALLAS	GA		09/29/2026	11.700	84,115		352,033
3510142920	CHARLOTTE	NC		08/26/2026	7.638	222,480		465,000
100291042	AVE MARIA	FL		07/30/2026	9.575	87,095		349,592
100292503	TOLEDO	OH		07/29/2026	7.490	86,590		117,000
100290931	LAKE ELSINORE	CA		07/30/2026	8.792	85,001		598,990
3510144765	DALLAS	TX		08/14/2026	7.430	222,075		2,200,000
100291464	GLENDORA	CA		07/30/2026	7.550	82,534		965,000
3350135973	CHICAGO	IL		09/16/2026	10.099	205,729	14,835	660,000
100292718	AMSTERDAM	NLD		07/29/2026	4.640	105,977		161,262
3350132150	PALMDALE	CA		07/21/2026	9.776	163,678	55,720	450,000
3350133118	PHILADELPHIA	PA		08/11/2026	9.602	219,398		445,000
100291483	GILLETT	PA		07/30/2026	8.125	83,729		450,000
3340133815	IRVINGTON	NJ		08/11/2026	10.088	100,980		875,000
3.62622E+11	NEW PORT RICHEY	FL		09/17/2026	9.090	161,400		285,000
3340134022	BRISTOL	CT		09/16/2026	9.554	100,845		389,000
3510133922	DUSON	LA		07/10/2026	8.215	105,000	112,993	3,319,498
100291146	STOCKBRIDGE	GA		07/30/2026	6.450	82,427		517,835
100291426	BALL GROUND	GA		07/30/2026	7.250	84,827		450,000
100291660	BOWIE	MD		07/30/2026	7.875	81,893		650,274
100291698	FRUITLAND PK	FL		07/30/2026	7.750	81,680		447,007
100291745	SALEM	NH		07/30/2026	8.125	51,925	30,000	710,626
100300549	POWELL	OH		09/29/2026	7.625	84,376		817,024
100291992	ROYAL PALM BEACH	FL		07/30/2026	7.250	81,670		600,000
100291314	BRIDGE CITY	TX		07/30/2026	8.125	83,280		241,608
100291113	NAPA	CA		07/30/2026	8.475	81,580		724,815
100291469	PHILADELPHIA	PA		07/30/2026	9.075	81,029		145,000
100291374	BIRMINGHAM	AL		07/30/2026	8.375	85,344		462,000
100291270	HUNTERSVILLE	NC		07/30/2026	7.000	83,280		609,885
3340135599	POTTSTOWN	PA		08/25/2026	8.900	99,792		215,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100290948	AMARILLO	TX		07/30/2026	11.600	84,355		244,088
100291221	MURFREESBORO	TN		07/30/2026	7.750	83,134		588,089
100291202	RICHMOND	TX		07/30/2026	8.500	83,147		707,365
100300602	CHARLOTTE	NC		09/29/2026	7.075	81,269		610,740
100291432	HOLTVILLE	CA		07/30/2026	7.825	81,396		637,500
100291385	LAKELAND	FL		07/30/2026	10.075	82,752		416,500
100291000	BURLESON	TX		07/30/2026	11.600	83,070		361,675
100291114	SPRING HILL	TN		07/30/2026	8.225	84,174		522,846
100291435	PINE MOUNTAIN	GA		07/30/2026	6.050	80,531		592,000
100291193	CATONSVILLE	MD		07/30/2026	7.825	81,498		523,862
100291607	LAS VEGAS	NV		07/30/2026	11.625	82,522		506,686
3350130779	CHICAGO	IL		08/11/2026	10.935	156,713	57,984	1,320,000
100290976	CHARLESTON	SC		07/30/2026	7.425	82,424		401,695
100291119	LAWRENCEVILLE	GA		07/30/2026	10.150	84,142		478,327
3500143312	NASHVILLE	TN		07/27/2026	8.060	36,250	122,498	516,000
3340126863	OCALA	FL		08/25/2026	9.395	15,840	83,371	290,000
100291757	POWHATAN	VA		07/30/2026	9.100	81,156		325,941
100291741	FAIRFIELD	CT		07/30/2026	7.950	83,951		926,581
100291916	NORCO	CA		07/30/2026	7.625	84,352		1,001,032
3340135205	PONTIAC	MI		09/16/2026	10.494	57,024	41,796	220,000
100293065	COLUMBUS	GA		07/31/2026	6.875	81,388		115,000
3350136713	JAMAICA	NY		09/16/2026	8.756	213,129		745,000
100298956	EVANS	GA		09/15/2026	2.999	69,705		317,000
3350135126	TOMS RIVER	NJ		08/25/2026	10.721	212,781		495,000
100291950	PALM DESERT	CA		07/30/2026	8.375	83,057		502,518
100291749	GLENDALE	CA		07/30/2026	8.750	81,927		961,608
100292034	PHOENIX	AZ		07/30/2026	8.125	81,153		450,000
3.62624E+11	SACRAMENTO	CA		09/17/2026	9.250	157,000		700,000
100290966	ARLINGTON	TX		07/30/2026	8.975	82,316		317,981
100291762	PEORIA	AZ		07/30/2026	8.325	81,658		577,374
3350136000	COLLIERVILLE	TN		09/16/2026	10.099	211,736		505,000
100291002	MIDLOTHIAN	VA		07/30/2026	6.075	80,137		536,456
100290955	NEW KENT	VA		07/30/2026	12.275	83,914		750,737
100300326	BECKLEY	WV		09/24/2026	8.500	79,254		88,000
100300494	LINDEN	VA		09/29/2026	7.950	79,711		520,972
100291624	POOLER	GA		07/30/2026	9.625	79,638		375,683
100291430	PONTE VEDRA	FL		07/30/2026	8.475	79,541		630,000
3350138601	NORTH CHICAGO	IL		09/16/2026	9.721	209,995		420,000
3350136605	CHARLOTTE	NC		09/16/2026	9.204	209,914		1,400,000
3350130786	RICHMOND	KY		08/11/2026	9.890	97,254	112,640	500,000
100300634	COLUMBIA	SC		09/29/2026	8.750	83,700		406,027
100291850	DOWNEY	CA		07/30/2026	6.875	80,126		835,825
100291497	NEODESHA	KS		07/30/2026	7.725	81,113		238,000
100290953	MISSION	TX		07/30/2026	9.175	80,278		275,792
100291302	HOBBS	NM		07/30/2026	10.850	81,223		168,373
100291037	ROSEVILLE	CA		07/30/2026	9.575	80,217		656,348
100291134	ST. CLAIR SHORES	MI		07/30/2026	9.850	81,673		233,344
100291125	FRUIT HEIGHTS	UT		07/30/2026	7.500	80,794		474,099
100290944	MACOMB	MI		07/30/2026	11.100	81,536		486,760
3340138791	LAKE SAINT LOUIS	MO		09/16/2026	9.653	96,228		220,000
100299113	MESA	AZ		09/15/2026	3.875	65,958		275,000
100291433	WESTWOOD	CA		07/30/2026	9.475	78,578		445,000
100291274	ZIMMERMAN	MN		07/30/2026	9.725	80,743		326,050
3350131242	LAWNSIDE	NJ		07/13/2026	9.369	174,404	33,307	434,000
100300653	NAPOLEON	OH		09/29/2026	9.500	82,656		284,172

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100291121	KENNEWICK	WA		07/30/2026	6.450	79,125		886,326
100299005	TEXAS CITY	TX		09/15/2026	3.500	61,925		172,000
3350134036	BANDERA	TX		08/11/2026	11.134	207,301		735,000
3350128627	EAST ORANGE	NJ		07/21/2026	10.816	206,861		600,000
3340135442	CHICAGO	IL		09/16/2026	9.628	95,594		528,000
100292068	TEHACHAPI	CA		07/30/2026	10.025	78,044		434,867
100291322	APPLETON	WI		07/30/2026	7.350	78,107		421,814
3350136087	PRATTVILLE	AL		09/16/2026	8.945	197,458	8,240	416,000
100292994	AURORA	IL		07/31/2026	7.625	77,778		107,000
100291242	LANCASTER	PA		07/30/2026	11.725	77,596		405,191
100292066	NORTH WALES	PA		07/30/2026	12.250	77,358		430,484
100299040	AUSTIN	TX		09/15/2026	3.125	67,271		442,000
100297569	SOUTH POINT	OH		08/27/2026	10.375	79,145		217,000
3420001345	BRENTWOOD	TN		09/11/2026	7.900	200,639		8,160,000
3350129723	WALDORF	MD		07/13/2026	10.448	192,756	10,558	505,000
100297582	ALBUQUERQUE	NM		08/27/2026	6.750	76,660		332,052
100291016	ROCK HILL	SC		07/30/2026	6.575	77,022		470,800
100291164	HOPKINSVILLE	KY		07/30/2026	6.950	76,839		205,898
100293079	DETROIT	MI		07/31/2026	6.990	76,265		98,000
100300687	CHULA VISTA	CA		09/29/2026	7.675	79,103		1,121,442
100300489	GRANBURY	TX		09/29/2026	7.350	78,075		332,541
100300677	AVON	CT		09/29/2026	8.980	78,728		851,387
100297438	SURPRISE	AZ		08/27/2026	7.075	76,530		348,427
100300658	SAN PABLO	CA		09/29/2026	9.800	76,575		585,948
100291659	BRIDGEWATER	NJ		07/30/2026	9.000	78,075		817,012
100291825	ALBUQUERQUE	NM		07/30/2026	10.000	77,887		377,993
100300616	CHINO VALLEY	AZ		09/29/2026	7.950	78,075		732,000
100291833	PITTSBURG	CA		07/30/2026	8.375	76,575		593,769
100300590	CHESTERFIELD	MO		09/29/2026	6.725	76,575		952,916
100291714	ROSHARON	TX		07/30/2026	8.125	78,075		518,357
100291871	DES MOINES	IA		07/30/2026	8.625	77,887		282,260
100291800	TEMPLETON	CA		07/30/2026	8.125	76,575		692,578
100291969	SALT LAKE CITY	UT		07/30/2026	8.000	75,919		380,000
100297440	HARRISBURG	PA		08/27/2026	6.950	76,654		588,558
100291534	BROOKSHIRE	TX		07/30/2026	6.575	77,190		400,000
100291252	LOUISVILLE	KY		07/30/2026	9.375	78,075		337,211
100291776	ORLANDO	FL		07/30/2026	6.375	74,975		402,273
100290915	MIRAMAR	FL		07/30/2026	9.375	77,368		650,000
100291144	SAN TAN VALLEY	AZ		07/30/2026	7.350	76,458		536,071
100290957	HOUSTON	TX		07/30/2026	7.875	78,367		371,889
100290910	JEFFERSON	MD		07/30/2026	6.625	77,908		475,000
100291486	BUENA VISTA	CO		07/30/2026	9.125	80,736		525,000
100291169	PALMYRA	NJ		07/30/2026	6.950	76,427		549,463
100297461	ARLINGTON	VA		08/27/2026	9.750	77,709		650,000
3350135544	MCDONOUGH	GA		08/11/2026	8.945	201,846		425,000
100291834	MANCHESTER	NJ		07/30/2026	5.500	74,700		401,791
100291890	RIDLEY PARK	PA		07/30/2026	7.300	78,075		462,291
100291178	FALMOUTH	VA		07/30/2026	8.375	79,018		677,280
100291691	NOBLESVILLE	IN		07/30/2026	8.675	79,019		443,615
100292048	MANCOS	CO		07/30/2026	6.875	76,575		725,000
100291456	HUDSON	OH		07/30/2026	8.450	78,564		659,000
100291874	SELBYVILLE	DE		07/30/2026	6.625	76,575		569,835
100291704	EDGEWATER	MD		07/30/2026	10.750	76,362		516,941
100297565	MOSCOW MILLS	MO		08/27/2026	8.625	80,340		407,838
100291580	BLOUNTS CREEK	NC		07/30/2026	8.050	79,253		569,125

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100291136	SAVANNAH	TN		07/30/2026	6.450	76,260		478,679
100291846	EULESS	TX		07/30/2026	7.300	78,075		612,975
100291750	WEATHERFORD	TX		07/30/2026	7.675	77,700		640,574
100291813	CONYERS	GA		07/30/2026	7.500	78,019		419,824
100291184	MODESTO	CA		07/30/2026	5.950	74,442		426,836
3350136773	RALEIGH	NC		08/25/2026	9.950	201,289		620,000
100290988	LARGO	FL		07/30/2026	7.325	76,149		488,753
100299049	SOUTH JORDAN	UT		09/15/2026	3.375	66,130		458,000
100291045	MARSHALL	MI		07/30/2026	6.325	76,094		259,898
100293054	DETROIT	MI		07/31/2026	7.250	77,175		124,000
100300667	GREEN COVE SPRINGS	FL		09/29/2026	11.625	77,212		875,000
100291576	GENEVA	IL		07/30/2026	7.825	77,774		594,034
100291586	DELAND	FL		07/30/2026	8.400	77,253		329,831
100291375	SILVERDALE	WA		07/30/2026	6.875	80,230		724,436
100291332	WINDSOR MILL	MD		07/30/2026	7.875	77,023		502,597
100292038	LOS ANGELES	CA		07/30/2026	6.725	77,190		2,063,000
100291138	ACWORTH	GA		07/30/2026	7.650	78,778		541,278
100300586	LITTLE EGG HARBOR TWP	NJ		09/29/2026	6.375	75,577		725,000
3510145809	HOLMES BEACH	FL		08/14/2026	7.430	200,025		2,100,000
100291601	PORTALES	NM		07/30/2026	10.000	75,554		216,860
100291458	HELLERTOWN	PA		07/30/2026	9.725	75,442		260,000
3340134142	TWENTYNINE PALMS	CA		08/25/2026	9.677	58,925	33,343	257,000
100291115	FEDERAL WAY	WA		07/30/2026	6.950	75,786		732,832
3510147056	WINTER PARK	FL		09/30/2026	9.130	199,306		850,000
3340129901	DRIGGS	ID		07/13/2026	9.643	92,070		1,125,000
100291288	COLORADO SPRINGS	CO		07/30/2026	6.200	75,452		570,765
100291687	GOOSE CREEK	SC		07/30/2026	7.175	76,755		640,006
100292654	GRONINGEN	NLD		07/29/2026	5.750	92,728		123,956
3350131184	HOLLYWOOD	FL		09/16/2026	9.950	198,241		520,000
3350135416	PATCHOGUE	NY		08/11/2026	9.154	197,458		529,000
100291395	FREDERICKTOWN	OH		07/30/2026	11.150	76,819		310,000
3420001211	NASHVILLE	TN		08/21/2026	7.932	179,618	14,871	1,756,800
3350131712	MERIDEN	CT		07/13/2026	10.438	196,413		490,000
3340131876	CHICAGO	IL		07/21/2026	10.539	57,020	33,807	240,000
3340130576	MONROE	NJ		07/13/2026	10.667	90,726		695,000
3500146818	WILMINGTON	NC		09/21/2026	7.850	145,000		2,200,000
100291428	RUSHVILLE	OH		07/30/2026	7.675	76,727		580,000
100292694	HILVERSUM	NLD		07/29/2026	5.750	91,583		271,751
3350136630	SAUGERTIES	NY		09/16/2026	9.602	195,577		390,000
100292572	UNITED KINGDOM	GBR		07/29/2026	6.190	90,993		145,815
100292575	UNITED KINGDOM	GBR		07/29/2026	6.190	90,993		119,303
100300558	BROWNSVILLE	TX		09/29/2026	8.700	75,129		250,000
100291329	YUCCA VALLEY	CA		07/30/2026	8.125	74,856		359,382
3510145731	MIAMI	FL		08/26/2026	7.180	177,969	16,800	600,000
3510142315	FLORIDA CITY	FL		08/14/2026	7.430	194,474		2,348,000
100293034	DETROIT	MI		07/31/2026	6.990	73,020		90,000
100297583	CARROLLTON	TX		08/27/2026	7.225	74,909		453,260
100291577	ENNIS	MT		07/30/2026	7.675	75,845		905,290
100291166	SHAFTER	CA		07/30/2026	11.975	75,568		392,511
3350132266	CHARLOTTE	NC		08/11/2026	11.134	193,666		1,060,000
100300497	SWAINSBORO	GA		09/29/2026	8.125	75,186		217,300
100291301	WALLACE	ID		07/30/2026	6.725	73,002		304,817
100297502	SOUTH AMBOY	NJ		08/27/2026	5.200	71,024		437,305
3340139092	PHILADELPHIA	PA		09/16/2026	8.900	89,100		205,000
3350122059	COLUMBIA	SC		07/13/2026	11.632	16,765	175,817	920,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340136844	MILLVILLE	NJ		09/16/2026	8.910	85,536	3,477	289,000
3350133782	SPOKANE VALLEY	WA		08/11/2026	9.328	192,390		500,000
3350126277	SAN ANTONIO	TX		07/21/2026	9.701	129,661	62,511	1,740,500
3340138637	HANOVER TOWNSHIP	PA		09/16/2026	9.232	82,614	6,178	168,000
100291475	BELLEFONTAINE	OH		07/30/2026	11.775	74,316		170,000
100291346	LOCUST	NC		07/30/2026	7.625	75,475		442,817
100291152	CLAYTON	NC		07/30/2026	7.350	72,380		295,129
100291443	LEESVILLE	SC		07/30/2026	6.650	72,257		692,000
100291031	FREDERICKSBURG	VA		07/30/2026	8.250	74,653		559,889
100291551	BELTON	TX		07/30/2026	9.625	73,860		345,000
100300597	SAN DIEGO	CA		09/29/2026	7.025	71,470		1,421,405
100300252	FAIRMONT	WV		09/24/2026	6.750	71,519		180,000
100300474	OAKLEY	CA		09/29/2026	6.525	71,470		649,919
100291656	OAKHURST	CA		07/30/2026	8.250	71,820		485,250
100291214	GUSTINE	CA		07/30/2026	8.050	71,335		367,823
100291471	BULLHEAD CITY	AZ		07/30/2026	7.350	71,033		245,000
100300559	DURHAM	NC		09/29/2026	8.750	73,715		608,496
100290947	WEST ALLIS	WI		07/30/2026	10.300	73,875		182,297
100298941	OKLAHOMA CITY	OK		09/15/2026	3.875	56,643		130,000
100290959	SPOKANE VALLEY	WA		07/30/2026	8.700	73,155		385,457
100291898	PENN VALLEY	CA		07/30/2026	7.225	72,520		512,127
100291362	HAZEL GREEN	AL		07/30/2026	8.875	73,561		665,943
3350133367	TAYLORS	SC		07/21/2026	9.701	188,290		390,000
3420001316	NASHVILLE	TN		08/07/2026	7.790	147,840	37,910	2,496,000
3420001314	NASHVILLE	TN		08/12/2026	7.760	147,840	37,910	2,496,000
3420001315	NASHVILLE	TN		08/12/2026	7.760	147,840	37,910	2,496,000
100290958	SILVER SPRING	MD		07/30/2026	8.275	73,848		810,993
100291707	CHINO	CA		07/30/2026	10.350	71,915		694,848
100291900	FLAGSTAFF	AZ		07/30/2026	8.300	73,969		577,089
100291774	HAMPSHIRE	IL		07/30/2026	8.125	71,392		420,241
100291006	NEW ORLEANS	LA		07/30/2026	9.575	71,169		188,190
100300699	SAN DIEGO	CA		09/29/2026	8.950	71,924		1,467,480
3350135864	PHOENIXVILLE	PA		09/16/2026	10.323	188,055		440,000
3350138592	BROOKLYN	NY		09/16/2026	9.602	188,055		840,000
100290918	APEX	NC		07/30/2026	9.000	73,753		546,000
100297586	JAY	FL		08/27/2026	9.100	70,968		955,000
100291925	VALPARAISO	IN		07/30/2026	12.375	73,369		227,838
100291201	SALEM	VA		07/30/2026	12.175	73,663		289,224
100291109	FONTANA	CA		07/30/2026	6.450	70,740		625,228
100291063	POWELL	OH		07/30/2026	9.475	70,848		407,508
100291126	FREMONT	NE		07/30/2026	11.800	72,229		492,773
100291001	HUNTLEY	IL		07/30/2026	7.850	73,018		299,830
100291338	PALM HARBOR	FL		07/30/2026	8.500	73,349		295,009
100291758	BELTON	SC		07/30/2026	7.250	70,411		367,950
100291298	DELTONA	FL		07/30/2026	9.925	70,449		341,999
3350138890	AURORA	CO		09/16/2026	10.935	185,966		515,000
100291203	DENVILLE	NJ		07/30/2026	7.325	73,393		657,019
100291830	SURPRISE	AZ		07/30/2026	7.550	71,871		605,262
100300662	INDIANAPOLIS	IN		09/29/2026	10.100	71,531		270,990
100291032	SACRAMENTO	CA		07/30/2026	6.325	70,605		442,516
100291739	MANTECA	CA		07/30/2026	10.500	70,038		713,559
100290946	GRAND PRAIRIE	TX		07/30/2026	9.500	72,363		387,765
3350133818	CATONSVILLE	MD		08/11/2026	8.945	170,503	14,627	450,000
100291598	MARIETTA	GA		07/30/2026	10.750	71,044		348,837
100291994	KENNESAW	GA		07/30/2026	6.275	69,529		430,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100291717	BEAUFORT	SC		07/30/2026	7.250	69,992		325,946
100291611	STANLEY	NC		07/30/2026	9.490	71,922		789,292
100298987	CHICAGO	IL		09/15/2026	3.000	60,116		177,000
100290943	SALISBURY	MD		07/30/2026	11.300	71,695		266,892
100291078	LAS VEGAS	NV		07/30/2026	9.075	69,221		530,977
100291285	NEW ALBANY	OH		07/30/2026	6.325	69,530		529,016
100300547	UNION	SC		09/29/2026	7.600	70,392		400,000
3340135166	CHINCHILLA	PA		09/02/2026	9.108	84,467		310,000
3340132930	WOODRUFF	SC		08/11/2026	9.098	84,150		960,000
3340132929	WOODRUFF	SC		08/11/2026	9.098	84,150		940,000
100291696	MENIFEE	CA		07/30/2026	12.275	68,699		573,228
100298905	DES PLAINES	IL		09/15/2026	3.625	54,748		166,000
100297621	HEMET	CA		08/27/2026	9.825	69,539		362,000
100291453	LAFAYETTE	LA		07/30/2026	8.950	70,692		235,000
100291295	LAFAYETTE	CO		07/30/2026	6.975	67,821		437,793
100291457	HOLLY SPRINGS	NC		07/30/2026	11.125	68,018		630,000
100291211	EGG HARBOR TOWNSHIP	NJ		07/30/2026	9.950	69,054		303,972
100298943	FLORISSANT	MO		09/15/2026	3.375	53,462		145,000
100291606	CHARLOTTE	NC		07/30/2026	7.325	73,080		586,149
100291123	CANFIELD	OH		07/30/2026	8.075	68,013		256,943
100298936	FLORISSANT	MO		09/15/2026	3.375	53,372		157,000
100292708	RIJSWIJK	NLD		07/29/2026	5.200	84,071		158,822
100291744	BOISE	ID		07/30/2026	7.875	67,386		515,559
3350134349	PORT JERVIS	NY		08/25/2026	10.224	142,156	36,114	450,000
100291377	MILWAUKEE	WI		07/30/2026	7.475	70,974		263,168
3340131358	BELLEVILLE	IL		07/13/2026	9.801	82,368		277,000
100291777	NATIONAL CITY	CA		07/30/2026	8.000	67,261		706,132
100293085	LONGS	SC		07/31/2026	5.990	66,558		374,000
100291953	MARLBOROUGH	MA		07/30/2026	12.375	70,748		602,298
100291461	DUNBAR	NE		07/30/2026	7.700	67,029		190,000
3510144787	FORT LAUDERDALE	FL		08/26/2026	7.450	177,100		3,300,000
100291335	MIDLOTHIAN	IL		07/30/2026	8.750	68,606		249,218
100291636	CHARLOTTE	NC		07/30/2026	9.875	60,233	7,000	980,163
100291796	KENNER	LA		07/30/2026	9.625	66,365		255,814
100292060	MEDFORD	NJ		07/30/2026	8.375	66,365		625,000
100300545	COTTONWOOD	CA		09/29/2026	7.275	66,365		491,763
100300557	COLUMBUS	GA		09/29/2026	8.600	66,365		470,000
100300682	MYRTLE BEACH	SC		09/29/2026	7.500	68,556		470,024
100300589	WYNNEWOOD	PA		09/29/2026	6.725	66,365		951,000
100297501	LOVELAND	CO		08/27/2026	9.250	69,196		530,000
100297476	AUSTIN	TX		08/27/2026	7.275	67,339		434,616
100290926	BRIGHTON	CO		07/30/2026	9.625	69,769		957,000
100291287	SAINT CLAIR SHORES	MI		07/30/2026	6.325	66,365		244,795
100290913	BRUNSWICK	MD		07/30/2026	8.750	66,297		480,000
100291352	BATTLE GROUND	WA		07/30/2026	8.000	68,624		677,833
100291150	WILLOW CREEK	CA		07/30/2026	11.800	67,362		356,052
100291112	LA QUINTA	CA		07/30/2026	6.350	65,788		590,703
100291496	PORTLAND	OR		07/30/2026	6.075	65,936		610,000
100291631	HENDERSON	CO		07/30/2026	11.150	66,979		604,057
3350136977	OMAHA	NE		08/25/2026	9.602	174,125		665,000
100291325	AURORA	CO		07/30/2026	8.125	66,804		575,397
100291020	HELOTES	TX		07/30/2026	6.125	65,615		519,187
3340136909	PEARL	MS		09/16/2026	10.667	57,024	23,348	195,000
100292576	UNITED KINGDOM	GBR		07/29/2026	6.190	80,883		106,047
100297877	UNITED KINGDOM	GBR		08/27/2026	5.800	82,337		106,047

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100297875	UNITED KINGDOM	GBR		08/27/2026	5.800	82,337		106,047
100291562	SPRING	TX		07/30/2026	10.950	65,758		289,031
3.62616E+11	FOUNTAIN HILLS	AZ		07/24/2026	8.325	128,031		1,475,000
100300714	COMMERCE	GA		09/29/2026	10.350	67,501		240,161
3500146649	ASHEVILLE	NC		09/21/2026	7.850	127,934		1,275,000
3350131577	OAKLAND PARK	FL		07/13/2026	9.726	172,732		482,000
100291323	WALDORF	MD		07/30/2026	7.875	67,158		388,750
100292050	PERRY	OK		07/30/2026	6.375	65,426		279,000
3350134638	PALMDALE	CA		08/11/2026	9.104	172,384		440,000
3350134114	SUITLAND	MD		08/11/2026	10.686	172,384		430,000
100291101	LEWISVILLE	TX		07/30/2026	11.175	65,808		343,805
100299033	HAZELWOOD	MO		09/15/2026	3.625	51,783		130,000
100298903	DES PLAINES	IL		09/15/2026	3.625	51,793		132,000
3510145803	HOUSTON	TX		09/30/2026	7.900	171,526		5,760,000
3510145802	HOUSTON	TX		09/30/2026	7.900	171,526		5,760,000
100292051	KISSIMMEE	FL		07/30/2026	8.575	55,518	10,000	557,000
3350135224	RICHMOND	VA		08/11/2026	8.209	130,246	41,077	355,000
100291493	GRAND JUNCTION	CO		07/30/2026	8.250	67,819		390,500
100291582	FORT WORTH	TX		07/30/2026	9.600	66,681		441,700
3500144454	PORT RICHEY	FL		08/07/2026	7.440	126,469		250,000
3350137057	BRONX	NY		09/16/2026	9.701	170,677		1,250,000
100291035	ROCHESTER	MN		07/30/2026	7.875	66,828		352,045
100291059	LA PUENTE	CA		07/30/2026	7.100	64,167		690,798
3340135967	ALBANY	NY		09/16/2026	10.049	78,408		290,000
100291429	NORTH EAST	MD		07/30/2026	9.525	65,241		230,000
100291181	JACKSONVILLE	FL		07/30/2026	6.700	64,195		744,029
100300631	RICHMOND	VA		09/29/2026	8.625	67,360		370,533
100291828	ALEXANDRIA	VA		07/30/2026	8.000	65,063		840,000
3350127639	BESSEMER CITY	NC		08/25/2026	8.458	20,895	147,810	1,372,000
100298927	NEW CASTLE	DE		09/15/2026	3.875	50,568		140,000
100300488	SHERIDAN	AR		09/29/2026	7.375	62,758		347,341
3510147244	SANFORD	FL		09/30/2026	8.500	168,000		1,700,000
100298933	BRIDGEVILLE	PA		09/15/2026	3.375	50,077		129,000
3420001321	FRANKLIN	TN		08/19/2026	7.730	142,560	23,071	6,048,000
100291133	CHOWCHILLA	CA		07/30/2026	9.600	63,522		479,038
3510143931	CHAPPELL HILL	TX		09/09/2026	7.510	167,683		1,175,000
100291932	PHILADELPHIA	PA		07/30/2026	10.875	66,323		261,138
100291127	CHESTERFIELD	MO		07/30/2026	11.750	64,689		575,408
3350136975	EAST SETAUKET	NY		09/16/2026	9.542	167,160		1,325,000
3350128777	EDINBURG	TX		09/02/2026	9.443	167,160		2,480,000
3420001287	BURLINGTON	CT		08/07/2026	8.290	133,056	31,817	489,600
100291159	NEW BRITAIN	CT		07/30/2026	7.500	64,425		316,514
100291100	MESA	AZ		07/30/2026	7.375	68,547		561,297
100291177	BRISTOL	TN		07/30/2026	7.700	63,114		197,292
100298973	CATLETT	VA		09/15/2026	3.375	49,663		505,000
100291140	SALEM	OH		07/30/2026	9.225	62,726		143,092
100291455	ERWIN	TN		07/30/2026	6.700	62,728		278,000
3340130655	CHICAGO	IL		09/02/2026	9.890	76,543		937,000
100297403	VENICE	FL		08/24/2026	6.750	62,117		500,000
100290978	TAMARAC	FL		07/30/2026	8.200	64,029		305,118
100291348	FRANKLIN	NC		07/30/2026	7.750	64,538		441,448
100291129	LA VERNE	CA		07/30/2026	9.150	64,269		431,095
3350132534	MONTICELLO	NY		08/11/2026	9.940	46,171	117,581	1,340,000
100302034	S-GRAVENHAGE	NLD		09/28/2026	5.750	101,157		134,930
100291959	FAYETTEVILLE	GA		07/30/2026	8.375	65,524		456,376

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3.62615E+11	VERO BEACH	FL		07/24/2026	8.420	120,820		305,000
100300650	SANGER	TX		09/29/2026	9.375	64,937		329,000
100291589	WOODBRIDGE	VA		07/30/2026	10.250	62,310		383,521
100300659	NORRISTOWN	PA		09/29/2026	9.800	61,260		218,459
100300697	ELGIN	IL		09/29/2026	8.250	62,082		374,845
100300599	GREENWICH	CT		09/29/2026	7.000	61,260		1,200,000
100292010	CORPUS CHRISTI	TX		07/30/2026	8.000	62,460		400,000
100297482	RADFORD	VA		08/27/2026	6.325	61,224		418,000
100292056	TEHACHAPI	CA		07/30/2026	8.125	61,260		485,000
100300268	HOUSTON	TX		09/24/2026	6.375	58,978		85,000
100291724	MECHANICSVILLE	VA		07/30/2026	9.375	61,260		328,038
3350134217	ALBUQUERQUE	NM		08/11/2026	9.353	106,565	55,511	390,000
100291468	BROKEN ARROW	OK		07/30/2026	6.600	61,260		700,000
100291489	PHOENIX	AZ		07/30/2026	8.875	64,128		374,000
100291984	GILLETT	WI		07/30/2026	8.750	62,987		200,000
100291149	CAMAS	WA		07/30/2026	8.875	61,041		906,220
100291290	CYPRESS	TX		07/30/2026	7.650	63,402		348,354
100300539	GAINESVILLE	FL		09/29/2026	7.175	61,145		516,778
100291275	GREENFIELD	MA		07/30/2026	6.200	61,260		263,890
100291233	ROCK SPRING	GA		07/30/2026	11.620	60,895		308,017
100291466	WEST VALLEY CITY	UT		07/30/2026	6.000	60,960		300,000
3350133061	HILLSIDE	NJ		08/11/2026	9.527	113,376	48,421	535,000
100291359	LAKEWOOD	CO		07/30/2026	7.250	62,989		476,711
100290923	MONTEBELLO	CA		07/30/2026	9.750	63,450		800,000
100291450	PHOENIX	AZ		07/30/2026	8.550	61,935		390,000
100291194	RIVERVIEW	FL		07/30/2026	11.600	62,244		401,534
100291360	PORTLAND	OR		07/30/2026	7.125	63,039		425,771
100291280	MORRISTOWN	TN		07/30/2026	8.275	63,298		281,286
100291208	STEPHENS CITY	VA		07/30/2026	7.650	63,290		338,500
100291222	WALDORF	MD		07/30/2026	10.725	63,326		466,170
100291324	LOS BANOS	CA		07/30/2026	9.250	62,306		545,561
100291250	QUEEN CREEK	AZ		07/30/2026	10.475	62,233		478,732
100291263	MENIFEE	CA		07/30/2026	6.200	61,260		559,314
100291355	TAYLORSVILLE	UT		07/30/2026	8.625	64,063		425,657
100297546	CHESNEE	SC		08/27/2026	7.750	61,224		309,920
100300585	ALBUQUERQUE	NM		09/29/2026	6.500	61,758		512,040
100291454	MOUNT HOLLY	NC		07/30/2026	7.700	61,152		415,000
100291086	HUNTSVILLE	AL		07/30/2026	7.700	61,024		375,578
100291255	ROCK HILL	SC		07/30/2026	6.325	61,260		358,198
100300691	SUWANEE	GA		09/29/2026	7.825	62,002		736,605
100291728	LANSING	MI		07/30/2026	10.825	63,049		154,429
100291812	PHOENIX	AZ		07/30/2026	6.750	60,976		346,356
100291099	WINDSOR	CO		07/30/2026	7.700	61,043		512,015
100291987	SANTA MARIA	CA		07/30/2026	7.900	60,894		650,000
100298929	PHILADELPHIA	PA		09/15/2026	3.375	51,416		170,000
100291096	PANORAMA CITY	CA		07/30/2026	9.575	62,921		441,299
100291061	CHERRY VALLEY	CA		07/30/2026	6.575	60,887		440,751
100291675	WOODLAND PARK	CO		07/30/2026	7.700	62,964		409,266
100292029	INDEPENDENCE	LA		07/30/2026	9.575	61,884		240,000
100291363	ESTACADA	OR		07/30/2026	7.000	63,221		824,959
100291635	WASHINGTON	UT		07/30/2026	8.350	61,430		255,630
100291751	MERRILLVILLE	IN		07/30/2026	8.125	72,245		346,808
100291670	BRENTWOOD	CA		07/30/2026	8.550	62,859		625,015
100291198	HOMESTEAD	FL		07/30/2026	7.650	63,024		481,873
100292058	HERCULES	CA		07/30/2026	10.375	59,555	2,000	865,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340121785	LINCOLNTON	NC		09/16/2026	8.900	74,052		932,000
100291137	REDDING	CA		07/30/2026	6.450	60,854		530,000
100291135	ALEXANDRIA	KY		07/30/2026	7.575	60,526		387,501
3700007189	DOVER	DE		09/10/2026	8.410	93,673	4,899	235,000
3350135055	NASHVILLE	TN		08/11/2026	10.224	159,847		365,000
100300707	BARTLETT	TN		09/29/2026	9.450	61,753		380,677
100300569	FRESNO	TX		09/29/2026	9.300	62,227		299,008
3350132358	CHICAGO	IL		07/21/2026	9.602	110,516	48,776	685,000
100291154	SPRINGFIELD	OH		07/30/2026	6.450	60,564		317,038
100291215	BATON ROUGE	LA		07/30/2026	8.950	60,148		222,372
100291249	MISSION	TX		07/30/2026	12.375	60,870		363,822
100291341	TROY	AL		07/30/2026	8.000	62,080		338,504
100291723	HENDERSON	NV		07/30/2026	10.500	55,002	6,000	214,557
100300671	LAMBERTVILLE	MI		09/29/2026	12.375	62,737		284,227
100298963	BETTENDORF	IA		09/15/2026	2.875	51,697		160,000
100291854	CHULA VISTA	CA		07/30/2026	6.900	61,325		1,060,886
3350131104	MONTICELLO	NY		07/13/2026	9.602	158,106		375,000
3.62622E+11	COLUMBIA	SC		09/03/2026	8.585	116,500		223,000
100290919	KALISPELL	MT		07/30/2026	10.875	62,659		285,000
3350136048	WOODSTOCK	IL		09/02/2026	9.602	157,339		375,000
100291665	RICHLAND	WA		07/30/2026	7.375	59,218		821,539
100300479	CHERRY HILL	NJ		09/29/2026	6.525	59,218		475,000
100297633	ENGLEWOOD	CO		08/27/2026	10.925	62,298		476,628
100298972	OKLAHOMA CITY	OK		09/15/2026	3.500	51,320		130,000
100300582	MOSELEY	VA		09/29/2026	12.150	61,067		559,583
100291414	TRINITY	AL		07/30/2026	8.750	61,001		232,000
100291176	ASTON	PA		07/30/2026	6.450	60,165		374,375
100291653	COMPTON	CA		07/30/2026	6.625	59,738		697,132
100297430	ASHLAND	PA		08/27/2026	11.925	59,916		165,000
100300715	LAWRENCE	KS		09/29/2026	10.825	59,935		330,000
100291004	GREEN BAY	WI		07/30/2026	6.875	60,023		354,583
3350136703	TRENTON	NJ		09/16/2026	9.154	155,459		335,000
100291539	SAN MIGUEL	CA		07/30/2026	9.875	61,094		530,000
100300298	ELKINS	WV		09/24/2026	7.250	59,660		120,000
3350137043	SANDSTON	VA		09/02/2026	10.945	126,798	28,278	305,000
3350135515	BALTIMORE	MD		08/25/2026	8.945	133,644	21,396	360,000
100300584	MIAMI	FL		09/29/2026	6.350	58,025		516,246
100291490	SAVANNAH	GA		07/30/2026	8.875	61,423		465,000
100291565	DAVIS	CA		07/30/2026	6.840	59,868		670,774
100291029	PECULIAR	MO		07/30/2026	8.800	60,478		455,026
100291747	FENTON	MO		07/30/2026	12.375	60,310		379,181
100291083	NEW MARKET	VA		07/30/2026	8.925	60,377		436,231
3350131541	SELDEN	NY		07/13/2026	10.388	140,767	13,014	850,000
3350134836	COLUMBIA	TN		09/16/2026	8.209	140,972	12,809	425,000
100291316	ROCHESTER	MN		07/30/2026	9.650	58,669		253,651
100291394	BLUE RIDGE	GA		07/30/2026	9.975	59,849		430,000
3350134677	PHILADELPHIA	PA		08/11/2026	9.721	88,804	64,357	400,000
100291261	MESA	AZ		07/30/2026	6.325	58,002		553,745
100291740	SIMPSONVILLE	SC		07/30/2026	9.250	57,475		323,495
100291168	SURFSIDE BEACH	SC		07/30/2026	6.450	57,801		629,751
3340137094	WICHITA	KS		09/16/2026	8.900	70,488		245,000
100300592	STRATFORD	NJ		09/29/2026	6.825	57,431		401,590
100297554	LANSDALE	PA		08/27/2026	7.150	57,398		595,300
100291878	MENIFEE	CA		07/30/2026	7.025	58,574		426,447
100291680	NEWARK	DE		07/30/2026	10.500	58,415		365,991

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100291434	AKRON	IN		07/30/2026	8.925	59,415		300,000
100291076	BETHLEHEM	PA		07/30/2026	7.125	58,966		304,802
3420001284	VOLUNTOWN	CT		08/07/2026	8.290	149,424		470,400
100291694	MUNFORD	TN		07/30/2026	6.875	57,311		223,740
100290932	FRONT ROYAL	VA		07/30/2026	8.600	61,969		796,854
100298948	SAINT LOUIS	MO		09/15/2026	3.875	45,398		142,000
3350133390	ST. PETERS	MO		08/11/2026	9.721	134,271	16,825	345,000
100292002	DAHLONEGA	GA		07/30/2026	7.575	48,628	10,000	420,000
100291420	SAN DIEGO	CA		07/30/2026	7.600	57,093		700,000
3350137468	LANSDOWNE	PA		09/02/2026	8.582	141,668	9,124	330,000
100300509	SEVERENCE	CO		09/29/2026	10.000	59,379		465,800
3340131528	CHICAGO	IL		07/13/2026	9.554	69,696		360,000
100291860	LAS VEGAS	NV		07/30/2026	8.125	57,893		611,225
100300526	RAMSEY	MN		09/29/2026	6.550	56,837		414,110
3340113093	PAULSBORO	NJ		07/13/2026	8.910	69,340		327,000
3340137124	THOMSON	GA		09/16/2026	8.663	29,697	39,600	153,000
100292577	UNITED KINGDOM	GBR		07/29/2026	6.190	69,762		99,419
100292655	ZUTPHEN	NLD		07/29/2026	5.950	69,947		153,233
100291971	LITCHFIELD PK	AZ		07/30/2026	8.375	59,484		714,275
100300527	HAMDEN	CT		09/29/2026	6.650	56,155		307,960
100300626	COLUMBIA	MO		09/29/2026	8.500	56,155		140,000
100300695	BRANDENBURG	KY		09/29/2026	7.875	58,009		345,000
100297483	EAGLE MOUNTAIN	UT		08/27/2026	7.125	56,672		509,084
100297578	EUREKA	CA		08/27/2026	7.625	57,109		460,177
100300376	DETROIT	MI		09/24/2026	7.125	56,550		90,000
100291476	BREVARD	NC		07/30/2026	8.250	57,117		604,000
100291241	MIDLOTHIAN	VA		07/30/2026	8.150	58,119		544,335
100297470	TACOMA	WA		08/27/2026	7.550	57,701		433,631
100298901	PORTLAND	OR		09/15/2026	4.250	45,094		152,000
100291258	APEX	NC		07/30/2026	6.200	56,155		616,781
3350130750	MADERA	CA		07/13/2026	9.940	72,331	75,922	700,000
3350134784	WAUCONDA	IL		09/02/2026	8.945	144,176	4,066	341,000
100291224	ARRINGTON	TN		07/30/2026	7.950	56,059		941,799
100290964	EDEN PRAIRIE	MN		07/30/2026	7.950	56,950		423,127
100290930	ELYRIA	OH		07/30/2026	7.575	57,362		202,177
100291361	PRINCE WILLIAM	VA		07/30/2026	6.750	58,698		460,432
100291537	WILMINGTON	DE		07/30/2026	7.375	57,006		392,000
100300632	ANDERSON	SC		09/29/2026	8.625	58,657		392,773
100291626	FENTON	MO		07/30/2026	8.750	56,909		440,385
100291053	GILBERT	AZ		07/30/2026	9.575	57,874		419,042
100291423	CALIFORNIA	MO		07/30/2026	8.950	57,806		155,000
100291974	LAKEWOOD	WA		07/30/2026	10.625	56,748		418,000
100292055	YOUNGSTOWN	OH		07/30/2026	10.250	56,749		275,000
100298925	OKLAHOMA CITY	OK		09/15/2026	4.000	44,342		140,000
100291646	BOGART	GA		07/30/2026	12.350	56,676		487,629
100291973	POCATELLO	ID		07/30/2026	9.950	55,726		1,050,000
3350132990	CHERRY HILL	NJ		07/21/2026	10.323	147,310		390,000
100291095	WINSTON SALEM	NC		07/30/2026	7.525	57,909		284,611
100291995	NEWTON	NC		07/30/2026	9.625	55,710		315,000
100291567	SAVAGE	MN		07/30/2026	8.425	47,107	10,000	503,912
100291269	FALLS CHURCH	VA		07/30/2026	9.650	57,255		710,442
3510146559	NORTH MIAMI	FL		09/09/2026	7.260	147,225		800,000
100292716	OSS	NLD		07/29/2026	5.700	68,688		246,841
100291491	TUCSON	AZ		07/30/2026	8.250	58,585		452,000
100291047	NORTHWOOD	OH		07/30/2026	6.075	55,552		252,686

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100291296	YAKIMA	WA		07/30/2026	9.925	56,155		294,378
100297537	SAN ANTONIO	TX		08/27/2026	8.625	57,253		301,929
100292013	ANN ARBOR	MI		07/30/2026	11.250	56,839		550,000
100291495	EGG HARBOR TOWNSHIP	NJ		07/30/2026	7.450	55,501		253,000
3340133420	GALLATIN	TN		08/25/2026	10.767	67,716		775,000
3350134342	CHICAGO	IL		08/25/2026	9.602	146,265		660,000
100291172	ALEXANDRIA	VA		07/30/2026	7.450	55,540		631,343
100291764	WEAVER	AL		07/30/2026	8.800	57,295		196,613
100291738	TOMS RIVER	NJ		07/30/2026	8.250	55,134		557,138
100291705	MATTHEWS	NC		07/30/2026	8.000	55,097		746,817
100291965	NEW BEDFORD	MA		07/30/2026	7.500	54,586		567,647
3350132673	DETROIT	MI		07/21/2026	9.262	128,469	17,099	332,000
3340134023	BRISTOL	CT		09/16/2026	9.554	67,320		305,000
3350133378	TROY	NY		08/11/2026	9.602	103,744	41,790	300,000
100291879	HUDSONVILLE	MI		07/30/2026	6.625	55,134		393,555
100291887	LAWRENCEVILLE	GA		07/30/2026	6.625	55,134		418,638
100291416	JANESVILLE	WI		07/30/2026	7.975	55,887		281,000
100291864	CARTERET	NJ		07/30/2026	10.925	55,134		540,572
100300670	DOTHAN	AL		09/29/2026	12.350	55,770		165,244
100291561	GAINESVILLE	TX		07/30/2026	8.750	58,631		462,000
3350134759	NORWICH	CT		08/11/2026	8.945	117,221	27,860	315,000
100292063	CELINA	TX		07/30/2026	10.800	55,692		385,516
3510143211	DURHAM	NC		07/10/2026	8.178	119,700	25,277	395,000
3340130246	NORFOLK	VA		07/21/2026	11.078	24,948	42,099	306,000
3510144795	MIAMI	FL		08/14/2026	7.430	97,408	47,491	3,750,000
3350131640	MONROE	NC		08/11/2026	9.443	144,802		380,000
100291155	BANNING	CA		07/30/2026	11.600	56,623		385,537
3340131925	NORWICH	CT		09/16/2026	10.563	66,811		322,000
100291996	ROSEVILLE	CA		07/30/2026	5.825	53,562		770,000
3350131728	EAST HARTFORD	CT		07/21/2026	9.154	144,176		346,000
3350137714	DECATUR	GA		09/16/2026	8.945	144,176		575,000
100291192	CANTON	GA		07/30/2026	7.825	54,463		372,357
100291459	ALBANY	GA		07/30/2026	11.225	55,336		198,000
3350131981	NEWPORT	KY		07/13/2026	10.467	101,678	41,947	350,000
3350131254	MADERA	CA		07/13/2026	9.940	61,306	82,067	700,000
100300674	LAKEWOOD	CO		09/29/2026	12.400	54,113		358,330
100291911	CHICO	CA		07/30/2026	7.750	54,545		358,132
100291309	DUDLEY	GA		07/30/2026	8.775	55,674		280,347
100290983	PHOENIX	AZ		07/30/2026	7.490	54,093		594,587
3350135070	AUSTELL	GA		08/25/2026	8.945	142,922		280,000
100291254	RALEIGH	NC		07/30/2026	6.200	54,113		1,294,891
3350134335	CHICAGO	IL		08/11/2026	10.000	87,759	55,118	304,000
3350132828	CINCINNATI	OH		08/11/2026	9.443	142,852		293,000
3340135683	PHILADELPHIA	PA		09/02/2026	9.554	65,974		310,000
3340134616	COLUMBUS	GA		09/16/2026	10.049	65,974		245,000
100298966	MILLINGTON	TN		09/15/2026	4.125	42,960		100,000
100291038	OXFORD	GA		07/30/2026	11.025	55,282		410,372
3340130962	CLEARWATER	FL		08/11/2026	10.633	65,852		863,000
100291403	AMARILLO	TX		07/30/2026	8.875	54,919		170,000
100292045	BUCKEYE	AZ		07/30/2026	10.000	54,620		565,000
100291143	BEAR	DE		07/30/2026	8.625	55,829		356,317
100291581	DALLAS	TX		07/30/2026	8.725	54,750		282,704
100300610	WEYAUWEGA	WI		09/29/2026	7.375	53,664		220,000
100291722	SUNRISE	FL		07/30/2026	8.625	53,766		490,555
100300574	GASTONIA	NC		09/29/2026	9.375	55,372		249,928

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100291982	FORT LAUDERDALE	FL		07/30/2026	7.000	118,148		1,600,000
100291431	STILLWATER	MN		07/30/2026	8.200	52,901		875,000
100290906	BURLINGTON	ND		07/30/2026	9.875	55,922		510,000
100300666	FAIRLESS HILLS	PA		09/29/2026	11.625	54,324		498,959
3350134521	RUSH	NY		09/16/2026	8.209	140,902		403,000
100300498	WINCHESTER	KY		09/29/2026	8.500	54,435		242,000
100291661	CHARLOTTE	NC		07/30/2026	11.225	54,098		648,183
100300572	WASHINGTON	DC		09/29/2026	9.575	54,844		730,000
3350136999	WYANDANCH	NY		09/16/2026	8.945	140,414		825,000
100297459	TUMWATER	WA		08/27/2026	10.500	53,899		538,149
100291284	WATERTOWN	CT		07/30/2026	8.000	54,028		392,731
100291067	MOORESVILLE	NC		07/30/2026	6.325	53,135		630,563
100291421	FORT SMITH	AR		07/30/2026	9.175	54,705		215,000
100291167	NORTH LAS VEGAS	NV		07/30/2026	7.650	54,753		426,658
100290982	LAS VEGAS	NV		07/30/2026	8.250	53,734		365,279
100291010	KANSAS CITY	MO		07/30/2026	6.075	52,749		306,303
3350138056	BOUND BROOK	NJ		09/16/2026	8.955	139,300		605,000
3350129708	BENTONVILLE	AR		07/13/2026	9.602	139,300		385,000
3350137734	BABYLON	NY		09/02/2026	8.945	139,300		804,500
3420001334	NEWARK	NJ		09/11/2026	7.900	137,280		4,560,000
3420001280	HAMDEN	CT		07/13/2026	8.310	106,920	30,349	336,000
100291693	JANESVILLE	WI		07/30/2026	12.275	54,486		358,080
3350115937	DETROIT	MI		07/13/2026	10.935	80,864	58,116	347,000
3350125602	NEWNAN	GA		07/13/2026	11.532	138,458		289,000
100291689	PORTLAND	TN		07/30/2026	8.275	54,295		341,482
3350129489	SPRINGFIELD	MA		07/13/2026	8.945	138,095		297,000
100290993	PUYALLUP	WA		07/30/2026	6.325	52,251		667,488
100300642	PENSACOLA	FL		09/29/2026	9.125	55,012		309,452
3500144606	NEW BERN	NC		08/07/2026	7.643	241,969		445,000
100291397	DOVER FOXCROFT	ME		07/30/2026	7.825	55,210		230,000
100300649	PORT ANGELES	WA		09/29/2026	9.250	54,657		389,307
100291885	NORFOLK	VA		07/30/2026	11.350	52,963		298,332
3340138595	BIRMINGHAM	AL		09/16/2026	10.049	63,354		238,000
100291087	BECKLEY	WV		07/30/2026	8.675	53,888		266,957
100291641	FAIRFIELD	OH		07/30/2026	11.475	52,552		166,494
3350131906	BELLWOOD	IL		07/13/2026	10.448	112,554	24,015	315,000
3350132717	LITTLE ROCK	AR		09/02/2026	10.821	122,236	13,930	274,000
100299032	FERNDALE	MI		09/15/2026	3.500	44,798		180,000
3700007246	GREELEY	CO		09/10/2026	8.410	83,874		320,000
100291721	FAYETTEVILLE	NC		07/30/2026	9.750	42,268	10,211	260,641
100291980	MORGANTOWN	WV		07/30/2026	11.000	52,835		305,000
100291742	LIMA	OH		07/30/2026	8.875	51,925		653,614
100297624	VAN NUYS	CA		08/27/2026	7.525	51,583		333,639
100291921	HOBBS	NM		07/30/2026	8.375	51,658		255,097
100297436	ROAMING SHORES	OH		08/27/2026	9.250	52,020		264,878
100291690	DANBURY	CT		07/30/2026	7.125	51,050		789,371
100297635	FORT WORTH	TX		08/27/2026	11.975	52,393		293,448
100297445	CYPRESS	TX		08/27/2026	6.800	51,955		420,479
100291763	BARTLETT	TN		07/30/2026	9.500	52,835		357,517
100300643	MILTON	FL		09/29/2026	9.175	51,925		204,924
100292015	COVINGTON	IN		07/30/2026	11.750	51,925		245,000
100292025	CASA GRANDE	AZ		07/30/2026	8.750	52,050		450,000
100291999	LAKEWOOD	CO		07/30/2026	7.875	51,050		665,000
100300534	JACKSON	TN		09/29/2026	6.975	52,110		340,000
100292007	LOS ANGELES	CA		07/30/2026	9.000	51,925		799,361

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100291906	LEAGUE CITY	TX		07/30/2026	8.375	52,050		346,617
100300515	FORSYTH	GA		09/29/2026	5.925	50,425		410,000
100291681	RESEDA	CA		07/30/2026	9.375	51,050		480,261
100297485	SPOKANE	WA		08/27/2026	6.325	51,020		463,366
100300475	MOUNT ORAB	OH		09/29/2026	6.450	50,800		373,086
100300706	HICKORY	NC		09/29/2026	9.300	52,735		260,994
100300605	CANBY	OR		09/29/2026	7.200	51,050		633,026
100300710	SAN ANTONIO	TX		09/29/2026	9.975	52,485		202,407
100300535	GREENEVILLE	TN		09/29/2026	7.150	52,460		376,233
100300482	PHILADELPHIA	PA		09/29/2026	6.550	51,050		310,977
100291891	EL PASO	TX		07/30/2026	8.625	52,050		238,544
100300612	BALTIMORE	MD		09/29/2026	7.500	51,050		353,707
100297555	DELTONA	FL		08/27/2026	11.475	51,895		280,135
100297479	COLUMBIA	TN		08/27/2026	6.325	51,020		250,000
100297627	DALLAS	TX		08/27/2026	8.075	51,895		388,000
100291865	SAN JOSE	CA		07/30/2026	10.250	255,249		1,313,635
100300516	WASHINGTON	DC		09/29/2026	9.500	52,712		355,000
100291234	PORTSMOUTH	VA		07/30/2026	8.950	52,835		314,383
100291535	BRIGHTON	CO		07/30/2026	12.875	52,985		490,000
100291308	PENSACOLA	FL		07/30/2026	6.850	51,050		542,133
100291761	POTTSTOWN	PA		07/30/2026	10.875	51,925		765,246
100291311	WEST JORDAN	UT		07/30/2026	11.100	52,050		448,449
100291499	JONESBORO	GA		07/30/2026	8.875	53,439		209,000
100291220	LONGS	SC		07/30/2026	10.750	52,363		305,195
100300568	TALLADEGA	AL		09/29/2026	9.050	52,407		155,969
100291477	GUSTINE	CA		07/30/2026	8.875	52,585		532,500
100291321	AFTON	OK		07/30/2026	8.375	52,335		240,588
100300556	MCKINNEY	TX		09/29/2026	8.175	51,774		406,648
100291256	FARMINGTON	NH		07/30/2026	8.125	52,050		420,723
100291257	GURNEE	IL		07/30/2026	8.125	52,835		454,222
100297498	ALEXANDRIA	PA		08/27/2026	8.375	53,190		250,000
100291286	TEMPLE CITY	CA		07/30/2026	7.075	50,738		956,366
100290924	ENGLEWOOD	CO		07/30/2026	9.125	53,653		389,000
100291803	KANSAS CITY	MO		07/30/2026	9.875	51,873		395,102
100291888	SURPRISE	AZ		07/30/2026	10.500	51,050		348,457
100291251	BANNING	CA		07/30/2026	6.200	51,050		384,689
100291281	DENVER	PA		07/30/2026	6.950	51,050		328,510
100292009	CROWN POINT	IN		07/30/2026	12.250	51,955		310,000
100291313	CLARKSVILLE	IA		07/30/2026	8.525	51,925		151,906
100291934	TUCSON	AZ		07/30/2026	13.750	53,249		309,110
100291345	PERRYSBURG	OH		07/30/2026	7.250	52,560		239,977
100291317	LADSON	SC		07/30/2026	6.575	51,050		307,668
100300542	FRESNO	CA		09/29/2026	7.550	50,876		456,534
100302069	S-GRAVENHAGE	NLD		09/28/2026	5.750	62,513		90,089
100291227	DEBARY	FL		07/30/2026	7.575	50,959		380,499
100291883	PHILADELPHIA	PA		07/30/2026	8.575	52,050		325,474
100300638	LENOIR	NC		09/29/2026	8.750	52,380		215,130
100291633	PORT ST LUCIE	FL		07/30/2026	8.750	51,634		330,498
100291273	LINCOLN CITY	OR		07/30/2026	6.575	51,050		413,651
100300487	VILLA HILLS	KY		09/29/2026	7.125	51,839		331,746
100291179	SILVER SPRING	MD		07/30/2026	9.750	51,979		323,305
100291266	CHARLOTTE	NC		07/30/2026	7.000	52,050		339,036
3340132462	PADUCAH	TX		08/25/2026	10.880	23,998	38,230	119,000
100291832	CARMICHAEL	CA		07/30/2026	6.625	51,050		602,471
100300652	WOODBINE	MD		09/29/2026	9.375	53,185		964,830

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100291074	PORT ORANGE	FL		07/30/2026	8.375	50,884		301,000
100291590	WHITTIER	CA		07/30/2026	7.850	52,023		734,392
100291390	ODESSA	TX		07/30/2026	11.675	52,609		255,000
100291795	NORTH CHARLESTON	SC		07/30/2026	8.125	48,574	3,500	572,038
100297433	WALL TOWNSHIP	NJ		08/27/2026	7.225	52,020		340,000
100291821	WILLIAMSTON	SC		07/30/2026	11.750	51,717		285,612
100291441	LAKELAND	FL		07/30/2026	6.700	50,846		225,000
100291700	MIAMI	FL		07/30/2026	8.650	50,780		579,119
100291017	HUMBLE	TX		07/30/2026	8.925	52,675		243,688
100291088	LOS ANGELES	CA		07/30/2026	8.875	51,811		718,048
100291831	EL PASO	TX		07/30/2026	9.575	51,925		443,908
100300679	STEVENS	PA		09/29/2026	7.025	52,409		427,811
100291410	SPARKS GLENCOE	MD		07/30/2026	7.725	50,890		510,000
100291904	MIDLAND	MI		07/30/2026	6.625	51,050		312,418
100291804	ESCONDIDO	CA		07/30/2026	6.750	50,813		1,298,541
100291822	STOCKTON	CA		07/30/2026	12.100	51,625		484,928
100290933	SPRING	TX		07/30/2026	8.250	52,572		306,786
100291195	APPLE VALLEY	CA		07/30/2026	7.950	50,963		404,505
100290942	PHOENIX	AZ		07/30/2026	7.525	52,644		735,758
3350130225	PHILADELPHIA	PA		07/21/2026	9.642	24,865	109,265	645,000
3350130227	PHILADELPHIA	PA		07/21/2026	9.642	24,865	109,265	645,000
100290985	BISBEE	AZ		07/30/2026	7.325	50,766		229,656
100291080	AUSTIN	MN		07/30/2026	7.275	52,327		420,718
100291070	DES MOINES	IA		07/30/2026	9.075	51,692		302,982
100291111	MELBOURNE	FL		07/30/2026	8.800	51,172		460,413
100290949	HUNTSVILLE	AL		07/30/2026	7.125	52,118		240,134
100292004	WINCHESTER	CA		07/30/2026	7.875	50,678		825,000
100291237	SEMINOLE	FL		07/30/2026	10.900	51,995		335,908
100291069	ST LOUIS PARK	MN		07/30/2026	7.775	52,556		372,201
3350132769	CHICAGO	IL		07/21/2026	10.189	130,594	3,343	375,000
100291110	MORRISTOWN	TN		07/30/2026	7.625	52,494		336,177
100291012	NOVATO	CA		07/30/2026	8.100	52,423		1,200,400
3350125609	CORTLANDT	NY		07/21/2026	11.632	96,953	36,848	1,200,000
3350129086	HOUSTON	TX		08/11/2026	10.592	91,351	42,440	490,000
3420001305	LIVINGSTON	NJ		08/28/2026	7.760	132,000		2,193,600
100291863	AUSTIN	TX		07/30/2026	7.875	52,050		530,681
3420001310	LIVINGSTON	NJ		08/28/2026	7.760	132,000		1,896,000
100291978	HOUSTON	TX		07/30/2026	8.400	52,381		470,000
100291642	SARASOTA	FL		07/30/2026	6.625	50,609		739,325
100292003	STOCKBRIDGE	GA		07/30/2026	10.700	50,720		190,000
100291132	PINCKNEYVILLE	IL		07/30/2026	8.975	51,649		210,356
100291005	RIVERBANK	CA		07/30/2026	9.350	52,482		472,859
100291993	ODESSA	TX		07/30/2026	9.225	52,077		205,000
100291975	CORDOVA	TN		07/30/2026	8.050	53,508		483,545
100291019	MISSION	TX		07/30/2026	7.425	51,944		239,562
100298974	FLORISSANT	MO		09/15/2026	3.500	40,185		125,000
100291753	BRIGHTON	CO		07/30/2026	9.250	50,635		489,646
100291574	COLUMBUS	OH		07/30/2026	10.475	52,536		255,439
100291914	HILLSBORO	MO		07/30/2026	12.375	53,547		273,599
100291755	PLYMOUTH	MA		07/30/2026	11.175	52,526		573,089
3350132203	BROOKFIELD	IL		07/21/2026	8.945	133,324		400,000
100300683	PARIS	TN		09/29/2026	7.400	51,997		454,745
3340132338	LA FERIA	TX		08/25/2026	11.326	11,880	49,708	274,000
3500146876	WINSTON SALEM	NC		09/21/2026	8.400	98,267		1,800,000
100291685	PINETOP	AZ		07/30/2026	9.125	50,325		513,350

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100291949	NEW CASTLE	DE		07/30/2026	8.625	53,273		253,649
100291540	KNOXVILLE	TN		07/30/2026	8.775	51,380		365,477
100292720	AMSTERDAM	NLD		07/29/2026	4.630	63,709		84,018
100290938	ROSEDALE	MD		07/30/2026	7.150	51,773		329,741
3350131124	AURORA	IL		07/13/2026	10.935	93,372	38,418	405,500
3350133888	GLENS FALLS	NY		07/21/2026	8.841	131,639		275,000
3350133725	MILWAUKEE	WI		08/11/2026	11.443	131,639		339,000
100297616	OKLAHOMA CITY	OK		08/27/2026	14.000	51,803		487,256
3510144803	ORLANDO	FL		08/26/2026	7.300	131,600		1,371,000
3350132410	CHARLOTTE	NC		07/21/2026	10.099	119,102	11,980	400,000
100291054	NAPLES	FL		07/30/2026	11.350	51,393		304,982
100297535	BURKBURNETT	TX		08/27/2026	8.900	51,018		207,984
100291549	ANGLETON	TX		07/30/2026	9.000	50,581		380,000
100298938	DETROIT	MI		09/15/2026	3.875	39,225		114,000
3350135755	MILWAUKEE	WI		09/02/2026	10.935	119,102	11,492	250,000
3700007190	GREENVILLE	SC		09/10/2026	8.410	80,438		2,000,000
100291142	AURORA	IN		07/30/2026	9.950	51,885		386,190
3340132463	PADUCAH	TX		08/25/2026	10.880	27,166	33,026	119,000
100300531	AKRON	OH		09/29/2026	6.750	49,426		144,413
100300566	BEACHWOOD	NJ		09/29/2026	8.950	50,026		501,575
3350135401	TROUTMAN	NC		09/02/2026	11.318	119,102	10,622	325,000
100291084	ORLANDO	FL		07/30/2026	8.375	50,464		533,494
100291876	CINCINNATI	OH		07/30/2026	12.475	50,074		296,415
100291962	PORTSMOUTH	VA		07/30/2026	14.000	51,730		268,144
100300552	GRASS VALLEY	CA		09/29/2026	7.925	48,924		465,462
100291630	GRAND ISLAND	NE		07/30/2026	8.750	48,906		248,188
3350123076	TAVARES	FL		07/13/2026	9.691	58,506	70,767	920,000
100298982	LEES SUMMIT	MO		09/15/2026	3.375	42,469		165,000
3500144306	SAVANNAH	GA		08/07/2026	7.268	77,938	17,434	270,000
100291655	VIDALIA	GA		07/30/2026	9.500	49,538		244,720
3350132352	BROCKTON	MA		07/21/2026	9.602	128,504		520,000
3350134964	NEW BRUNSWICK	NJ		08/25/2026	9.950	128,156		360,000
3350133350	WATERBURY	CT		08/25/2026	10.199	128,156		315,000
3350134157	PHILADELPHIA	PA		08/11/2026	9.940	41,790	86,190	450,000
100291405	FALLON	NV		07/30/2026	7.325	48,909		606,000
100291966	MADERA	CA		07/30/2026	7.500	48,858		266,680
100300506	LINTHICUM HEIGHTS	MD		09/29/2026	8.875	49,035		501,102
100291277	CHINO VALLEY	AZ		07/30/2026	9.225	49,665		621,569
100291262	MAINEVILLE	OH		07/30/2026	10.450	48,809		341,215
100290971	EVANSVILLE	IN		07/30/2026	10.850	49,490		478,322
100291071	POMONA	CA		07/30/2026	6.075	49,189		747,081
100291801	SPRING	TX		07/30/2026	7.325	49,011		333,264
3340136998	MEMPHIS	TN		09/16/2026	9.801	58,252		154,000
100291077	DEARBORN HEIGHTS	MI		07/30/2026	7.990	49,410		201,475
3350135512	ATLANTA	GA		09/16/2026	8.945	125,370		355,000
3350137603	ELGIN	IL		09/16/2026	9.940	125,370		295,000
100290969	EL PASO	TX		07/30/2026	8.225	48,139		355,960
3350131261	BAYONNE	NJ		07/21/2026	8.706	125,292		315,000
100299011	FLORISSANT	MO		09/15/2026	3.500	37,455		119,000
3340134161	ROCHESTER	NY		09/16/2026	9.554	57,420		155,000
100290979	SPARTANBURG	SC		07/30/2026	8.375	48,370		326,607
3350134730	MILLVILLE	NJ		08/11/2026	8.955	120,355	3,068	237,000
3420001359	ST PETERSBURG	FL		09/24/2026	9.000	121,440		1,540,800
3340132464	PADUCAH	TX		08/25/2026	10.880	26,770	29,993	119,000
3350135288	WILKES-BARRE	PA		08/11/2026	9.403	87,759	34,825	251,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340128053	SAINT LOUIS	MO		08/25/2026	8.909	56,549		570,000
3500143412	DALLAS	TX		08/07/2026	7.518	90,408		730,000
100291784	LONDONDERRY	NH		07/30/2026	7.775	78,854		724,971
100292686	BAARN	NLD		07/29/2026	5.700	57,526		71,122
100292667	S-GRAVENHAGE	NLD		07/29/2026	4.155	57,240		91,527
100300692	PONTE VEDRA	FL		09/29/2026	7.825	47,068		601,367
100297504	HOPKINS	SC		08/27/2026	10.800	45,918		195,990
100300603	KENILWORTH	NJ		09/29/2026	7.125	45,945		550,000
3350132135	SICKLERVILLE	NJ		08/11/2026	10.219	116,908	4,458	495,000
100291299	STERLING HEIGHTS	MI		07/30/2026	8.300	49,665		277,536
100291246	UPPER MARLBORO	MD		07/30/2026	8.750	47,478		380,049
100300536	FREDERICKSBURG	VA		09/29/2026	7.150	45,741		434,696
100290951	BAKER CITY	OR		07/30/2026	10.650	46,426		320,163
100291815	COLUMBIA	PA		07/30/2026	10.275	45,739		309,202
100291240	SMITHFIELD	KY		07/30/2026	7.850	45,472		474,848
100291912	LOCUST GROVE	VA		07/30/2026	8.675	47,552		411,187
100291547	SAULT SAINTE MARIE	MI		07/30/2026	12.875	47,670		147,000
100291229	BURLINGTON	WI		07/30/2026	7.950	45,867		316,269
100291811	CEDAR	MN		07/30/2026	7.500	45,726		410,669
3340136477	MILWAUKEE	WI		09/02/2026	9.554	38,016	17,820	170,000
100297552	BOCA RATON	FL		08/27/2026	6.125	45,507		300,000
100298896	TUCSON	AZ		09/15/2026	2.500	39,528		604,000
100291881	LA CROSSE	IN		07/30/2026	8.675	49,239		246,323
100290984	CULLMAN	AL		07/30/2026	6.225	45,262		267,554
100291028	PALATKA	FL		07/30/2026	6.075	45,648		247,116
100291506	BALDWIN	WI		07/30/2026	7.850	45,575		420,000
100300633	PACOIMA	CA		09/29/2026	8.625	47,489		575,974
100291938	BULLHEAD CITY	AZ		07/30/2026	7.750	34,702	12,000	331,289
100290936	DAYTON	OH		07/30/2026	8.975	47,230		257,962
100291021	PASADENA	MD		07/30/2026	7.525	45,898		460,145
100291657	MIDLAND	VA		07/30/2026	7.675	46,455		504,082
100291768	WILLIAMSBURG	OH		07/30/2026	7.950	46,664		299,692
100297478	LAS CRUCES	NM		08/27/2026	6.825	45,408		402,600
100292041	LYNNWOOD	WA		07/30/2026	6.625	45,637		845,000
100291718	LAKE IN THE HILLS	IL		07/30/2026	8.200	47,091		417,769
100291767	GYPSUM	KS		07/30/2026	10.250	47,285		190,925
100291683	BEL AIR	MD		07/30/2026	7.675	46,361		643,372
100291964	SHAWNEE	KS		07/30/2026	11.475	46,164		536,000
3340138235	FLINT	MI		09/16/2026	9.653	55,440		162,000
100298955	BROOKHAVEN	PA		09/15/2026	3.500	35,774		256,000
100291120	PROVIDENCE	RI		07/30/2026	7.450	45,493		381,477
100302039	SNEEK	NLD		09/28/2026	5.850	55,409		46,000
100300661	YOUNGSTOWN	OH		09/29/2026	9.875	46,995		198,866
3510144824	HOUSTON	TX		08/26/2026	7.430	80,139	38,913	1,452,000
100297617	MADISON	OH		08/27/2026	10.125	45,951		203,749
100291463	PITTSBURGH	PA		07/30/2026	7.750	45,790		678,000
100291291	LEESBURG	FL		07/30/2026	9.325	44,924		443,256
100291253	BOWLING GREEN	KY		07/30/2026	11.925	46,447		235,021
3350136414	PORT ST. LUCIE	FL		09/16/2026	9.602	118,405		313,000
100291836	NILES	OH		07/30/2026	9.375	44,643		263,531
3350132916	PHILADELPHIA	PA		07/21/2026	9.602	117,848		350,000
3510143807	PORT RICHEY	FL		07/10/2026	7.460	117,812		320,000
100300628	CLINTON	SC		09/29/2026	8.625	46,730		353,000
100290963	PARAMOUNT	CA		07/30/2026	6.475	45,096		573,640
3350136928	KEYPORT	NJ		09/16/2026	8.945	116,933		815,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100297466	WAUKESHA	WI		08/27/2026	8.500	44,994		437,885
100291943	MACON	GA		07/30/2026	8.625	46,756		211,889
100297571	KENOCKEE TWP	MI		08/27/2026	8.875	45,617		314,000
3350135685	MEMPHIS	TN		08/11/2026	10.099	115,967		262,000
100300510	MESA	AZ		09/29/2026	11.275	43,750		539,921
100300513	STOCKTON	CA		09/29/2026	11.300	44,607		415,871
3350131615	WYOMING	MI		08/25/2026	9.890	71,372	44,232	510,000
100291623	ERIE	CO		07/30/2026	9.750	45,010		765,475
100290981	SAN JOSE	CA		07/30/2026	7.525	45,191		766,522
3350126460	MCALLEN	TX		07/13/2026	9.642	32,551	82,443	438,500
100291089	TEMPE	AZ		07/30/2026	5.975	43,216		494,949
100300505	HEMET	CA		09/29/2026	9.050	43,393		376,725
3420001328	WOODBURY	NJ		08/19/2026	8.230	112,886		350,400
100291439	FORT LUPTON	CO		07/30/2026	9.975	44,791		739,000
100291073	HAMILTON	OH		07/30/2026	6.325	43,220		374,264
100300562	NORTH PORT	FL		09/29/2026	8.800	42,071		310,777
100291647	FORT WASHINGTON	MD		07/30/2026	8.425	39,286	5,000	425,551
100291936	MIDLOTHIAN	VA		07/30/2026	8.125	45,501		557,582
100300656	KNOXVILLE	TN		09/29/2026	9.450	42,882		305,305
100300629	NASHVILLE	TN		09/29/2026	8.500	43,813		415,590
100291271	LAKEVILLE	MN		07/30/2026	7.650	44,381		804,988
100291940	ALTAMONTE SPG	FL		07/30/2026	8.625	43,894		161,265
3510144681	PORT RICHEY	FL		08/14/2026	7.180	113,050		340,000
3510147112	PORT RICHEY	FL		09/30/2026	7.650	113,050		290,000
100300621	NAVARRE	FL		09/29/2026	8.250	44,104		554,434
100291929	WASHINGTON	DC		07/30/2026	9.250	45,308		652,019
3350128154	NEWTON	NC		07/13/2026	11.134	20,122	92,651	300,000
100291798	PORT ORANGE	FL		07/30/2026	7.875	42,837		643,126
3350129979	PALM BAY	FL		07/13/2026	9.144	112,500		446,000
100291824	STRASBURG	VA		07/30/2026	8.050	44,479		482,699
100290940	PARKVILLE	MD		07/30/2026	7.400	44,082		448,701
3340134213	LANCASTER	CA		09/16/2026	10.643	29,012	22,874	615,000
3510146541	BELLEVUE	WA		09/30/2026	7.935	111,810		2,855,000
100291935	JEFFERSONVLLE	IN		07/30/2026	13.000	44,722		282,568
3350129778	NEW HAVEN	CT		07/21/2026	9.154	111,440		325,000
100291034	GOOSE CREEK	SC		07/30/2026	8.325	42,061		322,586
100300581	LITTLE EGG HARBOR TWP	NJ		09/29/2026	11.725	43,097		399,343
3350132571	NEW ORLEANS	LA		07/21/2026	12.179	12,537	98,295	450,000
100297628	CHESTERLAND	OH		08/27/2026	10.375	43,690		332,142
100302062	AMSTERDAM	NLD		09/28/2026	5.020	51,345		68,201
100291011	IOWA CITY	IA		07/30/2026	8.900	43,126		475,401
3350132071	LANCASTER	SC		09/16/2026	10.935	109,699		250,000
3410001290	MILLVILLE	NJ		08/03/2026	8.112	25,469	55,519	235,000
100291231	ROME	GA		07/30/2026	9.450	42,426		242,171
100291985	RICHFORD	VT		07/30/2026	10.150	42,826		251,000
100292024	CAPE CORAL	FL		07/30/2026	10.775	41,351		300,000
100300591	SEARCY	AR		09/29/2026	6.875	40,640		209,061
100300711	WILMINGTON	NC		09/29/2026	10.100	42,188		378,565
100297519	BAKERSFIELD	CA		08/27/2026	8.750	41,964		420,717
100300693	NEW BOSTON	NH		09/29/2026	7.950	42,088		641,649
100300675	LINCOLN	CA		09/29/2026	12.850	40,840		459,453
100300563	NEW CANAAN	CT		09/29/2026	8.925	40,840		1,921,840
100300567	VACAVILLE	CA		09/29/2026	9.000	42,188		546,121
100300672	MUNCIE	IN		09/29/2026	12.375	41,640		161,213
100300627	PINGREE GROVE	IL		09/29/2026	8.500	40,840		291,006

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100291272	FAYETTEVILLE	PA		07/30/2026	9.650	42,068		246,301
100297434	ORANGE PARK	FL		08/27/2026	6.575	40,816		355,147
100291791	SURPRISE	AZ		07/30/2026	7.750	40,840		439,757
100300600	KITTANNING	PA		09/29/2026	7.100	40,840		392,000
100297637	MODESTO	CA		08/27/2026	10.950	41,814		337,590
100297631	POTTSTOWN	PA		08/27/2026	7.975	41,064		475,984
100297591	SUFFOLK	VA		08/27/2026	6.975	40,816		274,716
100297488	KENOSHA	WI		08/27/2026	6.825	41,114		486,249
100300503	DEARBORN	MI		09/29/2026	8.625	41,640		329,065
100300525	MENIFEE	CA		09/29/2026	11.400	41,227		547,254
100291307	MOUNT CARMEL	IL		07/30/2026	7.550	41,968		202,769
100291216	PARROTTSVILLE	TN		07/30/2026	8.200	40,772		376,836
100291447	WESTON	WI		07/30/2026	8.125	42,197		360,000
100291519	CHATTANOOGA	TN		07/30/2026	9.970	42,136		435,000
100290960	SAN JUAN	TX		07/30/2026	9.525	42,209		233,651
100292033	MIAMI	FL		07/30/2026	6.475	40,440		1,100,000
100291145	YELM	WA		07/30/2026	9.150	42,143		424,745
3350133283	MIDDLETOWN	OH		07/21/2026	9.378	78,356	29,253	288,000
100300669	TERRE HAUTE	IN		09/29/2026	11.975	41,496		168,416
100291672	SUMMERVILLE	SC		07/30/2026	7.900	40,662		300,859
100291771	GALLOWAY	NJ		07/30/2026	10.325	41,443		398,090
100297570	BIRMINGHAM	AL		08/27/2026	9.250	42,616		340,403
100291396	NORTH AUGUSTA	SC		07/30/2026	7.399	41,592		210,000
100291213	LIMA	OH		07/30/2026	6.950	40,761		392,162
100300690	DALLAS	TX		09/29/2026	7.800	41,931		800,000
100292022	ANDERSON	SC		07/30/2026	9.150	40,632		225,000
100291810	BAKERSFIELD	CA		07/30/2026	8.250	40,640		314,976
3350133052	WHITING	NJ		07/13/2026	9.390	87,759	19,647	223,000
100290929	NORTH SALEM	IN		07/30/2026	7.999	42,053		338,894
100291500	PITTSBORO	NC		07/30/2026	7.700	40,623		690,000
100291787	PHILADELPHIA	PA		07/30/2026	7.250	40,692		639,499
100291983	LA MARQUE	TX		07/30/2026	9.975	42,118		323,000
100291118	ELIZABETHTOWN	PA		07/30/2026	8.250	42,058		305,651
100291571	SAN ANTONIO	TX		07/30/2026	8.975	40,583		359,923
3350135315	PHILADELPHIA	PA		09/02/2026	9.701	90,893	16,288	270,000
100291735	VALPARAISO	IN		07/30/2026	11.525	41,961		390,189
100291618	LONGWOOD	FL		07/30/2026	8.425	41,301		408,041
3340130347	CHICAGO	IL		07/13/2026	10.420	39,600	9,879	250,000
100290941	BELLE CHASSE	LA		07/30/2026	9.225	41,899		350,977
100291424	TEMPLE	GA		07/30/2026	9.150	41,237		560,000
100292049	OAK RIDGE	TN		07/30/2026	9.425	41,911		370,000
100291915	TAYLORSVILLE	UT		07/30/2026	8.000	42,330		495,617
100291701	WEIRTON	WV		07/30/2026	12.600	41,926		204,227
3340133824	INDIANAPOLIS	IN		08/11/2026	8.900	11,880	37,457	141,000
100291156	ANTELOPE	CA		07/30/2026	6.700	50,803		519,197
100291922	CONYERS	GA		07/30/2026	13.500	42,778		650,288
100291075	LEXINGTON	SC		07/30/2026	7.275	42,976		336,258
100291682	SLIDELL	LA		07/30/2026	10.125	41,775		209,758
3350129364	PHILADELPHIA	PA		07/13/2026	9.602	34,825	71,461	218,000
100291380	SAINT LOUIS	MO		07/30/2026	6.950	41,939		554,000
3350131252	BAYONNE	NJ		07/21/2026	8.706	106,016		270,000
3350131257	BAYONNE	NJ		07/21/2026	8.706	106,016		270,000
100300570	MANAWA	WI		09/29/2026	9.500	40,501		362,803
3350132046	ALTON	TX		07/21/2026	10.139	38,656	66,641	398,000
3350138682	BALTIMORE	MD		09/16/2026	9.154	105,205		340,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100291790	FREDERICK	MD		07/30/2026	8.925	40,899		482,615
3510144885	SIX MILE	SC		08/26/2026	7.980	105,000		925,000
3510144794	MIAMI	FL		08/14/2026	7.430	105,000		1,770,000
100291732	DEFIANCE	OH		07/30/2026	10.825	40,402		239,289
100298931	CEDAR RAPIDS	IA		09/15/2026	3.000	34,256		130,000
100290998	GREENWOOD	IN		07/30/2026	9.700	41,043		333,235
3350132520	BRYANT	AR		07/21/2026	8.965	76,476	28,139	214,000
100298895	TUCSON	AZ		09/15/2026	2.500	34,231		532,000
3350132743	CHATTANOOGA	TN		07/21/2026	9.726	82,744	21,731	200,000
100292028	LINCOLN	NE		07/30/2026	9.525	39,257		260,000
3350133770	DOUGLASVILLE	GA		07/21/2026	8.945	103,443		336,000
3350133601	GLENS FALLS	NY		07/21/2026	8.841	103,430		230,000
3350122577	GRAND JUNCTION	CO		08/11/2026	9.950	93,328	9,987	580,000
100291941	COULTERVILLE	CA		07/30/2026	12.250	39,828		346,957
3350133666	TRENTON	NJ		07/21/2026	8.706	75,222	27,930	240,000
100291897	GROVE CITY	OH		07/30/2026	7.875	61,260		396,374
3340131120	SOPHIA	WV		08/25/2026	10.667	31,680	15,840	111,000
100300580	EAST STROUDSBURG	PA		09/29/2026	12.150	39,463		400,000
100291205	ATLANTA	GA		07/30/2026	10.550	38,750		430,908
100291131	PHILADELPHIA	PA		07/30/2026	11.550	40,121		287,922
3340131833	FAYETTEVILLE	NC		07/13/2026	10.662	38,966	8,337	186,000
100291422	TECUMSEH	MI		07/30/2026	9.675	39,449		352,000
100300705	HANOVER	MD		09/29/2026	9.400	39,766		430,793
100291013	ACWORTH	GA		07/30/2026	8.675	40,137		465,581
100291502	GROVE CITY	OH		07/30/2026	12.525	39,169		207,000
100297592	NEW LENOX	IL		08/27/2026	6.600	38,498		485,586
100291960	MESA	AZ		07/30/2026	7.625	38,790		434,148
100291328	SMITHFIELD	UT		07/30/2026	8.500	39,601		504,691
3350127070	SUMMERFIELD	FL		07/21/2026	9.443	20,895	80,383	330,000
3350132427	NORFOLK	VA		09/16/2026	11.438	101,236		332,000
3350129437	HANOVER TOWNSHIP	PA		08/25/2026	9.940	101,167		245,000
100300636	WEST HARTFORD	CT		09/29/2026	8.750	40,217		372,668
100291789	JACKSONVILLE	FL		07/30/2026	9.250	38,091		379,358
100291217	HOUSTON	OH		07/30/2026	8.225	38,059		324,790
100292039	VESTAVIA HILLS	AL		07/30/2026	7.500	39,439		600,000
3510145279	MISSION	TX		08/14/2026	7.980	48,546	51,947	371,000
100291963	WARRENTON	VA		07/30/2026	12.750	39,468		808,817
100291805	PHOENIX	AZ		07/30/2026	8.350	39,002		326,507
100291756	MOUNTAIN TOP	PA		07/30/2026	8.575	38,694		420,686
3350134070	BALTIMORE	MD		08/25/2026	10.721	100,296		449,000
3350132401	PEEKSKILL	NY		08/11/2026	10.099	53,282	46,920	1,650,000
3350137841	MEMPHIS	TN		09/16/2026	9.940	93,965	6,171	260,000
100300575	COLUMBIA	SC		09/29/2026	9.675	39,024		334,000
100300480	ROCK HILL	SC		09/29/2026	6.800	37,777		460,390
100300578	TEHACHAPI	CA		09/29/2026	11.325	38,796		457,337
100291452	BURGAW	NC		07/30/2026	9.150	39,040		350,000
100291961	CHICAGO	IL		07/30/2026	11.125	39,558		605,906
3350133422	GALLATIN	TN		08/25/2026	10.818	99,251		770,000
3350133425	GALLATIN	TN		08/25/2026	10.818	99,251		790,000
3350116038	JONESBORO	GA		09/16/2026	8.945	99,106		211,000
3350132581	UNIVERSITY CITY	MO		07/21/2026	11.343	75,222	23,830	195,000
3350131413	EDINBURG	TX		07/21/2026	8.955	54,849	43,885	398,000
100291678	COLORADO SPRINGS	CO		07/30/2026	9.750	37,181		379,402
100291708	AUGUSTA	GA		07/30/2026	11.475	36,770		171,824
100291278	INDIANAPOLIS	IN		07/30/2026	10.325	38,041		178,799

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350133336	HUDSON FALLS	NY		09/02/2026	9.353	97,162		260,000
100290989	MINNEAPOLIS	MN		07/30/2026	8.825	43,418		353,327
100291049	TOLEDO	OH		07/30/2026	11.700	37,920		242,979
3510144830	MISSION	TX		08/14/2026	7.980	47,692	48,825	337,000
3510143985	OCALA	FL		07/17/2026	7.970	47,015	49,474	252,000
3350135200	SAUQUIOT	NY		09/16/2026	9.522	80,864	15,540	217,000
3350135655	GRASS LAKE	MI		09/16/2026	9.144	35,191	60,966	430,000
100291554	MARTINEZ	CA		07/30/2026	6.000	39,228		1,075,000
3350125081	ONALASKA	TX		07/13/2026	10.438	57,325	38,368	242,000
100300645	FAIRFIELD	CT		09/29/2026	9.225	35,990		790,476
3350131125	AURORA	IL		07/13/2026	10.139	74,445	20,631	405,500
100300576	GROVE CITY	OH		09/29/2026	9.625	36,586		307,092
3700007126	NIAGARA FALLS	NY		09/10/2026	8.725	58,500		250,000
100302041	ROTTERDAM	NLD		09/28/2026	5.700	43,986		58,427
100300712	LOWELL	MI		09/29/2026	10.000	36,915		318,879
100297439	LONG BEACH	CA		08/27/2026	7.200	35,714		776,171
100291957	PLAINFIELD	IL		07/30/2026	9.000	37,447		419,293
100300577	CHARLESTON	WV		09/29/2026	10.300	36,915		280,058
100300694	STUART	FL		09/29/2026	8.125	36,915		538,079
100300554	MODESTO	CA		09/29/2026	8.600	36,915		425,914
100290945	RIVERDALE	GA		07/30/2026	8.700	36,422		175,511
100291437	HINDSVILLE	AR		07/30/2026	9.100	35,716		370,000
100291584	LAWRENCEVILLE	GA		07/30/2026	7.250	35,805		294,790
100300561	IDAHO FALLS	ID		09/29/2026	8.900	35,681		611,436
100291481	NORTHPORT	AL		07/30/2026	8.250	36,985		404,000
100290968	HAMMOND	LA		07/30/2026	7.125	36,110		324,033
100292702	SCHINVELD	NLD		07/29/2026	5.850	44,361		54,846
100291187	GREEN VALLEY	AZ		07/30/2026	9.725	36,934		224,100
3340135868	KANKAKEE	IL		09/16/2026	9.464	37,422	6,158	190,000
100290956	WILMINGTON	DE		07/30/2026	6.775	36,038		371,010
3340138856	BENTON	AR		09/16/2026	8.900	43,560		155,000
100291829	KINGSPORT	TN		07/30/2026	10.275	35,575		246,968
100291901	PEORIA	AZ		07/30/2026	9.625	35,735		403,148
3350130406	NORTH PORT	FL		07/21/2026	10.438	33,066	61,051	397,000
100292035	APOLLO	PA		07/30/2026	11.275	36,347		150,000
100291595	ALBUQUERQUE	NM		07/30/2026	7.875	36,985		967,557
3350128229	LOUISVILLE	KY		07/13/2026	10.821	68,954	25,116	185,000
100291312	SUMMERVILLE	SC		07/30/2026	9.325	36,985		450,617
100291579	NEWTON	NJ		07/30/2026	10.175	36,985		336,974
3350129638	COEUR D'ALENE	ID		07/13/2026	9.771	94,028		1,480,000
100291856	COLORADO SPRINGS	CO		07/30/2026	7.875	35,735		614,472
100291979	BANGOR	ME		07/30/2026	11.550	36,810		520,000
100291786	PITTSBURGH	PA		07/30/2026	10.500	36,151		185,712
100291107	GRIFFIN	GA		07/30/2026	8.050	36,622		284,993
100291819	SEDLEY	VA		07/30/2026	10.900	36,771		337,986
100291389	GOODLAND	IN		07/30/2026	7.150	36,775		220,000
100297525	WILLIAMSON	GA		08/27/2026	9.825	36,057		284,000
100290986	BRIGHTON	CO		07/30/2026	7.325	35,515		440,090
100291064	ANDERSON	CA		07/30/2026	7.850	35,413		271,618
100291358	WICHITA	KS		07/30/2026	8.250	35,925		298,576
100291339	SNOW HILL	MD		07/30/2026	7.250	36,524		335,108
3350129751	MCALLEN	TX		07/21/2026	9.940	39,993	52,879	315,000
100291710	LINO LAKES	MN		07/30/2026	8.500	35,299		286,485
3510143545	BILOXI	MS		07/10/2026	8.010	69,825	22,379	228,000
100300709	ELKHORN	WI		09/29/2026	9.675	35,860		620,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100291209	GILBERT	AZ		07/30/2026	6.700	34,645		538,784
3500142805	FRANKLINTON	NC		09/21/2026	8.873	67,640		324,000
3350131280	JONESBORO	GA		07/21/2026	8.945	82,744	8,214	212,000
3350132240	MEMPHIS	TN		07/13/2026	9.602	73,028	17,845	270,000
3340128079	EDINBURG	TX		08/11/2026	8.900	42,015		440,000
100291648	SCOTTSDALE	AZ		07/30/2026	7.425	36,289		1,294,237
100300544	FALMOUTH	VA		09/29/2026	7.500	35,332		417,425
3350122788	YUCCA VALLEY	CA		08/11/2026	10.666	9,751	80,300	620,000
100292682	ROTTERDAM	NLD		07/29/2026	5.270	42,930		53,076
3350137972	CHICAGO	IL		09/16/2026	10.000	89,988		385,000
100291460	LAKEWOOD	NJ		07/30/2026	10.550	34,850		205,000
100300541	SUN CITY WEST	AZ		09/29/2026	7.450	34,351		371,466
3350131071	AVOCA	PA		07/21/2026	9.602	89,152		252,000
3340137949	ROANOKE	VA		09/16/2026	9.554	41,184		250,000
3350136642	MARIETTA	GA		08/25/2026	8.945	89,013		233,000
100291442	HAVRE DE GRACE	MD		07/30/2026	7.750	34,293		312,000
3350132196	YORKVILLE	IL		07/13/2026	8.945	88,804		637,000
100291896	SUGAR CITY	ID		07/30/2026	10.700	34,211		292,504
3340128576	AUGUSTA	GA		07/13/2026	10.667	15,840	24,948	112,000
3350128617	BALTIMORE	MD		08/11/2026	9.940	29,556	58,516	368,000
100291243	GARDEN CITY	MI		07/30/2026	12.050	33,833		229,704
3340134092	BALTIMORE	MD		08/25/2026	10.385	7,920	32,670	170,000
100291785	MATTESON	IL		07/30/2026	8.150	33,812		252,730
3340135596	BALTIMORE	MD		09/16/2026	9.890	7,248	33,206	222,000
3350132663	ORANGE CITY	FL		07/21/2026	9.602	76,336	10,907	357,000
3350133659	HEPHZIBAH	GA		08/11/2026	9.144	7,313	79,359	280,000
100300717	GREENSBORO	NC		09/29/2026	11.500	33,750		197,954
100291293	NASHVILLE	TN		07/30/2026	6.975	33,654		357,321
100291276	JACKSONVILLE	FL		07/30/2026	6.450	32,672		676,428
3510144609	JACKSONVILLE	FL		09/09/2026	8.060	8,400	77,483	325,000
100300688	ROGERS	AR		09/29/2026	7.725	33,353		413,357
3350132907	ISLAND LAKE	IL		07/21/2026	10.438	79,331	6,310	240,000
3340138181	PALATKA	FL		09/16/2026	9.034	39,600		125,000
3340131036	TOLEDO	OH		07/13/2026	9.801	39,600		100,000
100292036	WINDHAM	NH		07/30/2026	7.849	33,444		1,460,000
3350132243	CLEVELAND	OH		07/21/2026	9.726	47,362	38,207	185,000
100291640	SUN CITY	AZ		07/30/2026	8.625	32,205		317,910
3350135096	HOUSTON	TX		08/25/2026	10.686	84,799		850,000
3350127417	TROY	NY		07/13/2026	9.353	77,729	6,965	219,000
3350131705	LANSING	IL		07/21/2026	8.706	84,625		240,000
100290935	MORRISTOWN	IN		07/30/2026	7.400	33,415		200,909
3410001291	MALONE	NY		09/11/2026	8.184	62,299		215,000
3350132121	YUCCA VALLEY	CA		09/16/2026	8.448	84,102		330,000
3350136976	EVERGREEN PARK	IL		09/16/2026	8.945	84,102		295,000
3340133257	BALTIMORE	MD		09/16/2026	9.108	38,808		250,000
100291470	CHICAGO	IL		07/30/2026	10.400	31,702		180,000
100291677	APPLE VALLEY	CA		07/30/2026	12.100	32,782		434,573
3340132058	LOUISVILLE	KY		09/16/2026	9.554	34,056	4,654	160,000
100291603	RIO LINDA	CA		07/30/2026	8.849	32,867		449,975
100300518	TEHACHAPI	CA		09/29/2026	11.750	31,139		365,866
3350127662	TROY	NY		07/13/2026	9.353	77,729	5,572	227,000
3350134188	DETROIT	MI		08/11/2026	9.888	83,011		250,000
3350132811	HOLLY RIDGE	NC		08/11/2026	9.791	82,884		1,035,000
3350135353	BLANCHARD	OK		08/25/2026	9.647	51,506	31,207	706,000
100300716	MORGANFIELD	KY		09/29/2026	11.250	32,168		190,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350130819	AUSTIN	TX		09/16/2026	10.935	82,361		1,405,000
3500144404	NEW BERN	NC		08/07/2026	7.440	60,900		1,136,500
3500144427	CONWAY	SC		07/27/2026	8.060	60,900		715,000
3350131147	INDIANAPOLIS	IN		07/13/2026	9.851	53,282	28,855	190,000
100291917	BELLEFONTE	PA		07/30/2026	9.000	32,902		286,717
100291448	HAMTRAMCK	MI		07/30/2026	9.250	30,840		96,000
100300700	JACKSONVILLE	FL		09/29/2026	9.025	31,641		362,444
100300618	PARMA	ID		09/29/2026	7.975	30,180		363,153
100300698	MAPLE HILL	NC		09/29/2026	8.400	31,641		354,452
100300703	ATTLEBORO	MA		09/29/2026	9.150	31,641		604,996
100300701	IRONTON	OH		09/29/2026	8.975	30,704		167,753
100300579	ROCK HILL	SC		09/29/2026	11.650	31,641		449,036
100300571	LONGVIEW	WA		09/29/2026	9.550	31,641		401,815
100300601	SANTA ROSA BEACH	FL		09/29/2026	7.075	30,630		1,482,777
35101452 84	JACKSONVILLE	FL		09/09/2026	7.510	43,820	37,225	570,000
100291449	MERCER	PA		07/30/2026	11.350	31,230		730,000
100291318	SPOKANE VALLEY	WA		07/30/2026	10.850	31,551		320,807
100291438	LITTLETON	CO		07/30/2026	11.750	30,611		330,000
100290961	SODDY DAISY	TN		07/30/2026	7.525	31,701		372,115
100297489	MILL CREEK	WA		08/27/2026	7.325	31,415		1,115,825
100300543	BEAVERTON	OR		09/29/2026	7.500	31,088		601,696
100291238	LANSING	MI		07/30/2026	10.450	31,662		249,135
100297619	JACKSONVILLE	FL		08/27/2026	7.625	30,847		313,543
100300685	OMAHA	NE		09/29/2026	7.600	31,300		155,000
100291161	DUSON	LA		07/30/2026	9.450	31,067		178,291
100291050	FORT THOMAS	KY		07/30/2026	8.800	31,554		324,963
100291018	TROY	AL		07/30/2026	8.150	31,541		232,969
3340132262	CLEVELAND	OH		07/21/2026	10.049	37,224		185,000
100292014	FRANKLIN	TN		07/30/2026	9.000	10,118		430,000
100291444	OSCEOLA	IN		07/30/2026	8.925	31,548		210,000
100291027	MAGNOLIA	NJ		07/30/2026	6.575	30,443		317,814
3350133856	ANCHORAGE	AK		08/11/2026	11.194	80,369		700,000
100291658	WICHITA	KS		07/30/2026	10.400	30,911		157,261
3350132804	ST. LOUIS	MO		07/13/2026	9.726	57,357	22,983	186,000
100291569	LAFAYETTE	LA		07/30/2026	10.975	31,250		229,303
3350132824	MILLVILLE	NJ		07/13/2026	8.955	63,939	16,368	187,000
100291663	CHICAGO	IL		07/30/2026	8.550	30,903		450,383
3350133524	TROY	NY		07/13/2026	9.353	68,954	11,318	200,000
100291225	HELTONVILLE	IN		07/30/2026	9.000	31,168		329,766
100291637	LITHONIA	GA		07/30/2026	8.275	30,900		204,005
100291408	DITTMER	MO		07/30/2026	7.325	30,402		253,000
100291436	LINN	MO		07/30/2026	6.700	30,208		230,000
100291022	MOBILE	AL		07/30/2026	7.650	31,354		262,176
3350129194	WATERTOWN	NY		07/21/2026	10.716	63,939	15,323	183,000
3350129919	GAINESVILLE	GA		07/13/2026	11.040	42,000	37,095	1,200,000
100291594	SPRINGFIELD	OH		07/30/2026	11.150	30,512		239,016
3510142056	OCALA	FL		08/14/2026	7.430	8,368	70,607	335,000
3350132066	LONDON	OH		07/13/2026	9.145	65,123	13,542	454,000
100292011	MURRELLS INLET	SC		07/30/2026	13.325	29,712		150,000
3340132093	CHARLOTTE	NC		07/21/2026	9.890	36,234		874,000
3350126080	WINSTON SALEM	NC		07/21/2026	10.448	78,147		210,000
100291104	CONYERS	GA		07/30/2026	8.325	30,613		215,966
100291124	HARVARD	IL		07/30/2026	11.725	30,580		228,638
3350136084	PHILADELPHIA	PA		08/25/2026	9.726	78,008		310,000
100291736	CHARLOTTE	NC		07/30/2026	9.200	30,047		294,885

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350127418	TROY	NY		07/13/2026	9.353	77,729		219,000
3350128312	TROY	NY		07/13/2026	9.353	77,729		240,000
3350127941	TROY	NY		07/13/2026	9.353	77,729		235,000
3350129295	TROY	NY		07/13/2026	9.353	77,729		245,000
3350127707	TROY	NY		07/13/2026	9.353	77,729		219,000
3350136277	PHILADELPHIA	PA		09/16/2026	10.721	71,043	6,418	270,000
100300681	FINDLAY	OH		09/29/2026	7.375	30,164		462,952
100300640	VINCENT	OH		09/29/2026	9.125	30,855		328,373
3340133488	BUFFALO	NY		09/16/2026	8.663	35,640		390,000
3350131634	PHILADELPHIA	PA		08/11/2026	9.691	76,963		380,000
100291334	KEY LARGO	FL		07/30/2026	8.625	51,843		831,754
100297575	BETHEL	CT		08/27/2026	12.375	30,610		354,759
100290952	WESTMINSTER	CO		07/30/2026	7.250	29,349		559,093
3350136017	MARTINSVILLE	VA		09/02/2026	8.945	76,522		157,000
100291062	FLORA VISTA	NM		07/30/2026	8.650	29,868		370,599
100300657	WOODSTOCK	VA		09/29/2026	9.750	30,401		381,466
100297647	HARRISON	OH		08/27/2026	9.625	29,968		297,740
100291082	SOUTH SALEM	OH		07/30/2026	10.025	28,504		255,322
3350136463	STEGER	IL		09/16/2026	8.945	75,222		175,000
3350136092	ALAMO	TX		08/25/2026	9.602	72,088	2,925	220,000
3350136834	MICHIGAN CITY	IN		09/16/2026	9.602	74,281		215,000
100291859	TEMPE	AZ		07/30/2026	8.250	28,559		599,042
3350133388	SALEM	NJ		07/21/2026	11.433	49,730	24,378	215,000
100291695	FORT MYERS	FL		07/30/2026	10.275	28,853		337,500
100302035	MAASTRICHT	NLD		09/28/2026	5.200	34,098		41,841
3420001351	MILLVILLE	NJ		09/24/2026	8.704	68,640	3,696	353,280
100300651	VIRGINIA BEACH	VA		09/29/2026	9.375	29,238		341,710
3350130890	ALBANY	NY		07/21/2026	10.099	61,292	11,966	262,000
3340132488	MILWAUKEE	WI		09/16/2026	9.890	33,859		182,000
3350129010	GRANITE CITY	IL		07/13/2026	9.726	34,825	38,308	150,000
100297444	ANSONIA	CT		08/27/2026	8.350	27,551		445,193
3350132294	WESLACO	TX		08/11/2026	9.642	36,566	36,291	524,000
100300553	OLYMPIA	WA		09/29/2026	8.600	28,290		491,859
100292021	INDEPENDENCE	MO		07/30/2026	9.550	28,227		226,000
3350132249	ROCKY MOUNT	NC		07/21/2026	8.706	49,226	22,511	172,000
3350133776	DECATUR	GA		08/11/2026	8.945	71,586		195,000
100291248	VERO BEACH	FL		07/30/2026	8.625	27,579		477,246
100300713	SCAMMON	KS		09/29/2026	10.150	27,619		134,452
3350132771	SAN ANTONIO	TX		07/13/2026	9.522	71,043		343,000
3350134977	LANCASTER	SC		09/16/2026	10.935	71,012		290,000
100300689	CHARLOTTE	NC		09/29/2026	7.775	27,686		501,789
3350129755	AVONDALE	LA		07/13/2026	10.791	70,736		255,000
100291939	SPRINGFIELD	MO		07/30/2026	14.000	28,355		234,706
100300704	EAGLE LAKE	FL		09/29/2026	9.250	27,422		191,142
3510144528	DANIA BEACH	FL		08/26/2026	7.980	70,194		3,560,000
3340136774	HEPHZIBAH	GA		09/16/2026	9.098	5,940	26,518	270,000
3340136761	HEPHZIBAH	GA		09/16/2026	9.098	5,940	26,518	270,000
3340136817	HEPHZIBAH	GA		09/16/2026	9.098	5,940	26,518	270,000
100291575	DUNDALK	MD		07/30/2026	8.075	27,707		248,183
100291546	HARTSTOWN	PA		07/30/2026	8.250	28,148		270,000
100291399	DES MOINES	IA		07/30/2026	9.375	26,942		315,000
100291958	TUSCALOOSA	AL		07/30/2026	10.875	26,552		333,495
3350106490	GLOVERSVILLE	NY		09/16/2026	9.602	69,615		415,000
100291548	COMMERCE CITY	CO		07/30/2026	12.000	27,346		570,000
3350134480	LANCASTER	SC		09/02/2026	10.935	33,995	35,511	261,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100291981	LAPEER	MI		07/30/2026	8.200	27,257		170,000
3350132085	BRAZIL	IN		08/11/2026	9.204	68,954		165,000
100300637	SAINT JOHN	IN		09/29/2026	8.875	27,389		455,536
3340134422	DETROIT	MI		09/02/2026	9.801	31,680		150,000
3420001203	RAEFORD	NC		07/24/2026	8.186	43,090	24,477	412,800
100291780	BENTON	AR		07/30/2026	7.625	26,684		198,927
3350134572	SYRACUSE	NY		09/02/2026	9.602	68,083		170,000
3350134276	WAXAHACHIE	TX		09/02/2026	9.940	68,083		770,000
3350134278	WAXAHACHIE	TX		09/02/2026	9.940	68,083		770,000
100291570	GALLOWAY	OH		07/30/2026	9.775	26,712		275,819
100292896	SPARKS	NV		07/31/2026	7.750	611,238		733,000
3350129018	HUNTERSVILLE	NC		07/13/2026	11.433	67,909		647,000
3350136665	PORT ST. LUCIE	FL		09/16/2026	10.935	67,787		882,000
3340137719	CALABASH	NC		09/16/2026	9.742	31,304		632,000
100300673	HENDERSON	NV		09/29/2026	12.600	25,525		307,061
100300532	NEWPORT	WA		09/29/2026	6.700	25,088		241,725
100297551	BLUE SPRINGS	MO		08/27/2026	11.400	26,353		241,780
100297540	FORT PIERCE	FL		08/27/2026	9.000	26,228		405,142
100300686	SALIDA	CO		09/29/2026	7.625	26,368		723,585
100300696	GREENVILLE	SC		09/29/2026	8.200	26,243		554,604
100291727	CAPE CORAL	FL		07/30/2026	9.250	25,525		427,897
100300702	HUNTLEY	IL		09/29/2026	8.700	25,993		413,854
100297468	CLAYTON	NC		08/27/2026	6.800	25,510		381,849
100300550	LAS CRUCES	NM		09/29/2026	7.750	26,368		238,755
100300551	JENKINS TWP	PA		09/29/2026	7.875	26,368		396,386
100291472	LELAND	NC		07/30/2026	11.350	26,418		313,000
100300573	ATLANTA	GA		09/29/2026	9.350	26,330		230,000
100300528	YUCCA VALLEY	CA		09/29/2026	6.675	25,474		409,601
100291244	CEDAR RAPIDS	IA		07/30/2026	11.550	26,389		144,193
100291200	VISALIA	CA		07/30/2026	10.250	26,384		460,163
100291206	SAINT AUGUSTINE	FL		07/30/2026	9.525	26,381		297,620
100290954	WAKE FOREST	NC		07/30/2026	7.775	26,371		407,612
100291235	DOVER	PA		07/30/2026	7.700	26,371		251,830
100291094	HILLIARD	OH		07/30/2026	9.400	26,342		334,955
100291093	CHILLICOTHE	OH		07/30/2026	11.225	26,328		183,400
100300622	WILLIAMSPORT	MD		09/29/2026	8.350	25,405		398,433
100297603	LAKE CITY	MI		08/27/2026	9.750	25,948		266,598
3350134992	HAMMOND	IN		08/25/2026	10.438	67,230		207,000
100300680	MARLOW	NH		09/29/2026	7.200	26,088		314,000
100300684	NORWICH	KS		09/29/2026	7.550	26,057		226,204
100300663	SCHAUMBURG	IL		09/29/2026	10.600	25,367		321,921
100291729	HOFFMAN ESTATES	IL		07/30/2026	8.250	25,400		578,818
100291748	HUNTSVILLE	AR		07/30/2026	11.850	26,258		169,807
100291650	JACKSONVILLE	FL		07/30/2026	6.375	26,680		433,084
100291297	CANDIA	NH		07/30/2026	6.575	25,525		494,486
100291023	CLINTON	TN		07/30/2026	7.400	26,272		327,784
3350131375	BALTIMORE	MD		09/16/2026	9.443	67,033		495,000
100292008	SUPPLY	NC		07/30/2026	7.825	26,235		500,000
100291572	CHICAGO	IL		07/30/2026	7.575	26,080		345,879
3350129032	TALLAHASSEE	FL		07/13/2026	11.433	12,656	54,316	272,000
100291924	RACINE	WI		07/30/2026	9.875	26,462		221,909
100291354	SAINT CHARLES	MD		07/30/2026	7.250	25,593		292,372
100291566	LOUISVILLE	KY		07/30/2026	9.700	25,487		243,559
100291671	CARVER	MA		07/30/2026	7.075	25,742		540,289
100291573	POOLER	GA		07/30/2026	7.475	25,863		359,696

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100291872	NASHVILLE	TN		07/30/2026	8.825	26,405		489,675
100292005	ROBERSONVILLE	NC		07/30/2026	9.675	26,195		185,000
100291792	ROCHELLE	IL		07/30/2026	12.475	26,253		228,410
100291781	CIBOLO	TX		07/30/2026	8.075	26,148		331,557
100291954	LEXINGTON	KY		07/30/2026	9.000	26,704		263,458
3350131992	MCALLEN	TX		07/13/2026	9.950	52,238	14,278	163,000
3350136194	TROY	NY		09/16/2026	9.614	66,307		253,000
100300718	SALISBURY	MD		09/29/2026	12.450	25,862		226,682
100291835	PORTLAND	OR		07/30/2026	8.500	26,612		826,050
100291191	EAST FREETOWN	MA		07/30/2026	8.025	25,501		703,560
100291030	PARIS	KY		07/30/2026	7.375	25,580		337,903
100291141	RIVERVIEW	FL		07/30/2026	7.500	25,934		299,062
100292819	S-GRAVENHAGE	NLD		07/30/2026	4.310	40,932		45,553
100291998	BETHANY BEACH	DE		07/30/2026	7.450	25,813		605,000
3350132291	DAYTON	OH		07/13/2026	9.328	64,844		133,000
3350124931	KEAAU	HI		08/25/2026	9.393	45,273	19,477	740,000
100291553	DETROIT	MI		07/30/2026	8.625	25,926		295,000
100291103	MIAMI GARDENS	FL		07/30/2026	8.250	25,814		489,358
3350130409	NORTH PORT	FL		07/21/2026	10.438	9,751	54,512	397,000
100291617	UNCASVILLE	CT		07/30/2026	11.650	25,140		370,435
100291041	GRANTS PASS	OR		07/30/2026	6.875	24,397		371,895
3350131847	DEKALB	IL		09/02/2026	11.134	3,483	59,680	944,000
3510143770	SANFORD	FL		07/10/2026	7.210	62,825		918,000
100291686	BEAUMONT	CA		07/30/2026	6.625	25,344		434,076
3350112023	MOREHEAD	KY		08/11/2026	10.388	20,895	41,866	310,000
3350132241	GEORGETOWN	KY		07/21/2026	8.706	62,685		263,000
3350132644	JONESBORO	GA		09/02/2026	8.945	62,685		235,000
3350132898	SYRACUSE	NY		09/02/2026	9.602	62,685		120,000
3340135906	MUSKOGEE	OK		09/16/2026	9.554	28,908		140,000
100291905	LAS VEGAS	NV		07/30/2026	11.250	17,838	7,500	415,935
100297634	DUMFRIES	VA		08/27/2026	9.875	23,367		715,464
3350131672	BUCKEYE LAKE	OH		07/13/2026	11.336	13,059	48,615	355,000
3340135394	MEMPHIS	TN		09/02/2026	9.653	28,512		186,000
100298916	ATLANTA	GA		09/15/2026	3.125	18,299		295,000
3350129511	HOUSTON	TX		07/13/2026	9.154	60,979		152,500
3.62613E+11	SACRAMENTO	CA		07/08/2026	8.325	45,000		3,182,000
100297566	BUENA VISTA	TN		08/27/2026	8.500	23,944		200,000
3350134578	SYRACUSE	NY		09/02/2026	9.602	59,551		180,000
100291639	LINCOLN	CA		07/30/2026	9.550	26,531		453,537
3510144603	MYRTLE BEACH	SC		08/14/2026	7.300	21,875	37,387	315,000
3350137503	BIRMINGHAM	AL		09/16/2026	9.950	59,203		198,000
3350139044	CLEVELAND	OH		09/16/2026	9.701	50,148	8,762	165,000
3350133996	CLEVELAND	OH		08/11/2026	9.701	58,442		180,000
100292809	GREEN VALLEY	AZ		07/30/2026	7.000	124,511		185,000
3350130215	DETROIT	MI		07/13/2026	9.900	56,556		275,000
3350128568	BYRON CENTER	MI		08/11/2026	9.393	6,952	49,325	355,000
3350136769	PHILADELPHIA	PA		09/16/2026	8.706	56,242		180,000
3350128545	BYRON CENTER	MI		08/11/2026	9.642	6,932	49,186	354,000
100300596	LAS VEGAS	NV		09/29/2026	6.975	21,179		490,926
3510146895	BREVARD	NC		09/30/2026	7.900	55,865		751,000
3350127673	SAN ANTONIO	TX		08/11/2026	9.851	55,720		385,000
3350135032	LAWTON	OK		08/25/2026	9.851	55,720		107,000
3350137739	BUCYRUS	OH		09/16/2026	10.686	55,720		138,001
3350132055	NANTICOKE	PA		07/13/2026	10.348	55,720		192,000
3350128566	BYRON CENTER	MI		08/11/2026	9.642	6,952	48,460	355,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350128569	BYRON CENTER	MI		08/11/2026	9.393	6,932	48,323	354,000
100302052	LEEUWARDEN	NLD		09/28/2026	5.800	25,289		33,592
3350132746	SYRACUSE	NY		09/02/2026	9.602	54,160		187,000
100291627	AMARILLO	TX		07/30/2026	11.875	20,820		279,263
3350132987	CATAWBA	NC		09/16/2026	9.890	53,900		1,173,000
100291843	LANCASTER	CA		07/30/2026	8.575	20,613		508,961
3350134137	DETROIT	MI		08/11/2026	8.708	19,850	33,602	170,000
100291720	CANTON	OH		07/30/2026	10.275	20,913		269,629
100290703	ARTEMAS	PA		07/29/2026	7.125	213,053		270,000
3500143445	LENOIR	NC		07/27/2026	7.615	15,225	23,640	455,000
3510144735	BOWIE	MD		09/09/2026	7.510	52,500		925,000
3510144734	BOWIE	MD		09/09/2026	7.510	52,500		925,000
100292670	HAARLEM	NLD		07/29/2026	5.650	24,327		30,377
3350131189	PARK FOREST	IL		07/13/2026	9.328	51,506		195,000
3340135397	MEMPHIS	TN		09/02/2026	9.653	23,760		138,000
3.62613E+11	SACRAMENTO	CA		07/08/2026	8.500	38,001		475,000
3350128572	BYRON CENTER	MI		08/11/2026	9.393	6,952	44,248	355,000
3350128573	BYRON CENTER	MI		08/11/2026	9.393	6,952	44,248	355,000
3350128570	BYRON CENTER	MI		08/11/2026	9.393	6,932	44,123	354,000
3350128571	BYRON CENTER	MI		08/11/2026	9.393	6,932	44,123	354,000
3350128575	BYRON CENTER	MI		08/11/2026	9.393	6,932	44,123	354,000
3350132047	ALTON	TX		07/21/2026	10.139	35,522	15,486	348,000
3350137834	ST LOUIS	MO		09/16/2026	10.721	50,845		160,000
100299066	BOULDER	CO		09/15/2026	4.500	16,830		370,000
3510146025	WEST UNION	SC		08/26/2026	7.980	50,400		840,000
3350121216	NIAGARA FALLS	NY		07/13/2026	9.602	50,148		122,000
3350129965	MCALLEN	TX		08/11/2026	9.453	50,106		498,000
3350136792	BESSEMER	AL		09/02/2026	9.676	47,710	1,755	102,500
100292712	ROTTERDAM	NLD		07/29/2026	5.850	23,182		28,661
3510145808	CLEWISTON	FL		08/14/2026	7.430	49,215		425,000
3350134399	ORLANDO	FL		09/16/2026	8.945	48,755		1,375,000
3350132226	PARK FOREST	IL		07/13/2026	8.706	48,616		204,000
3350136964	MILWAUKEE	WI		09/02/2026	10.821	47,362		139,000
3350132836	BLUE RIDGE	VA		08/11/2026	9.602	47,014		255,000
3350133530	DETROIT	MI		08/11/2026	9.851	46,666		144,000
3350119346	MAYODAN	NC		07/21/2026	9.890	45,635		1,861,500
3350130026	SIKESTON	MO		08/25/2026	11.134	16,591	28,972	194,000
3350135726	PASCAGOULA	MS		08/25/2026	10.099	45,447		238,000
3350128702	PHILADELPHIA	PA		07/21/2026	9.602	15,671	29,391	160,000
3350130228	PHILADELPHIA	PA		07/21/2026	9.642	24,865	20,164	645,000
3350130229	PHILADELPHIA	PA		07/21/2026	9.642	24,865	20,164	645,000
3510143733	PROVO	UT		07/17/2026	7.970	44,216	773	2,500,000
3350120806	DENVER	NC		08/11/2026	10.910	44,690		801,000
3350137583	BALTIMORE	MD		09/16/2026	9.154	44,367		210,000
3340137527	LIBERTY	NC		09/16/2026	11.078	20,434		395,000
100292006	CARROLLTON	TX		07/30/2026	8.000	16,835		540,000
3350135729	FORT PIERCE	FL		08/25/2026	10.219	43,880		440,000
3350131595	LITTLE ROCK	AR		07/13/2026	8.945	43,880		160,000
3350128175	LABELLE	FL		09/02/2026	11.184	34,129	9,329	500,000
3350132447	FULTON	MO		07/21/2026	10.472	27,860	15,458	245,000
100292714	ARNHEM	NLD		07/29/2026	5.950	20,170		24,938
100300635	FRANKLIN	WI		09/29/2026	8.750	16,968		439,414
3350132326	ST. LOUIS	MO		07/13/2026	9.369	42,347		186,000
100302065	ENSCHEDE	NLD		09/28/2026	5.950	19,322		24,061
3350131954	FAIRBURN	GA		09/02/2026	9.204	41,442		1,244,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340136216	CANTON	OH		09/02/2026	9.474	19,000		147,000
3350127397	CEDAR LAKE	IN		07/13/2026	10.935	40,745		220,000
3350135611	MIDLAND	MI		09/16/2026	10.572	40,397		200,000
100292656	HEERLEN	NLD		07/29/2026	4.360	18,889		23,285
3350132073	TRENTON	NJ		07/13/2026	10.846	38,308		195,000
3350135322	NATIONAL PARK	NJ		09/16/2026	9.701	6,965	31,064	415,000
3420001285	ROCKY MOUNT	NC		07/24/2026	8.186	37,240		221,760
3350131671	COLUMBUS	GA		09/02/2026	10.045	18,283	19,147	230,000
100291550	PASADENA	CA		07/30/2026	7.625	17,455		2,600,000
3350125797	IVA	SC		08/25/2026	9.144	37,089		450,000
3350125787	IVA	SC		08/25/2026	9.144	37,089		475,000
3340135975	CHICAGO	IL		09/16/2026	10.667	17,028		365,000
100302057	ZIERIKZEE	NLD		09/28/2026	5.800	17,049		21,231
100292659	ALMERE	NLD		07/29/2026	5.800	17,172		21,639
3350127261	SUMITON	AL		07/13/2026	10.388	36,275		218,000
3350135502	MACON	GA		08/25/2026	9.940	19,154	16,670	140,000
3350134355	DEER PARK	WA		09/16/2026	10.388	35,751		624,000
3350129803	MEMPHIS	TN		08/11/2026	10.413	8,288	27,357	211,000
3700007058	NORTH PORT	FL		09/10/2026	8.410	21,938		800,000
3350135886	FORT MOHAVE	AZ		08/25/2026	10.388	35,522		610,000
3510139241	WESTMINSTER	SC		07/10/2026	8.240	8,400	26,603	500,000
3350124194	NEWARK	NJ		08/11/2026	11.433	34,825		959,000
3350124191	NEWARK	NJ		08/11/2026	11.433	34,825		959,000
3340131118	GARY	IN		09/02/2026	10.890	15,840		115,000
3350135720	PHILADELPHIA	PA		09/02/2026	9.940	34,129		240,000
100297547	FORT MYERS	FL		08/27/2026	6.950	12,406		530,113
3340135684	MUSKOGEE	OK		09/16/2026	9.554	15,048		165,000
3350121620	COLUMBUS	GA		09/02/2026	9.940	12,537	19,866	235,000
3350137990	EDINBURG	TX		09/16/2026	11.383	32,335		200,000
3350138215	CLEVELAND	OH		09/16/2026	10.721	32,178		115,000
100302060	ALPHEN AAN DEN RIJN	NLD		09/28/2026	5.700	14,776		19,282
3510144825	PINEHURST	TX		08/26/2026	7.430	31,500		450,000
3350131117	WESLACO	TX		09/16/2026	9.766	31,234		258,000
3350132796	EAST CLEVELAND	OH		07/21/2026	8.711	30,089		154,000
3350132513	WINTERVILLE	NC		08/25/2026	8.945	29,601		374,000
3350132602	WINTERVILLE	NC		08/25/2026	8.945	29,601		384,000
3350132633	WINTERVILLE	NC		08/25/2026	8.945	29,601		387,000
3350132596	WINTERVILLE	NC		08/25/2026	8.945	29,601		380,000
3350132628	WINTERVILLE	NC		08/25/2026	8.945	29,601		384,000
3350132618	WINTERVILLE	NC		08/25/2026	8.945	29,601		377,000
3350132619	WINTERVILLE	NC		08/25/2026	8.945	29,601		366,000
3350132523	WINTERVILLE	NC		08/25/2026	8.945	29,601		392,000
3350132514	WINTERVILLE	NC		08/25/2026	8.945	29,601		384,000
3350132623	WINTERVILLE	NC		08/25/2026	8.945	29,601		390,000
3350132625	WINTERVILLE	NC		08/25/2026	8.945	29,601		400,000
3350132641	WINTERVILLE	NC		08/25/2026	8.945	29,601		388,000
3350132970	EDINBURG	TX		09/16/2026	9.204	28,312		303,000
3350136837	HEPHZIBAH	GA		09/16/2026	9.144	5,224	22,884	275,000
3350136822	HEPHZIBAH	GA		09/16/2026	9.144	5,224	22,884	275,000
3350136757	HEPHZIBAH	GA		09/16/2026	9.144	5,224	22,884	275,000
3350136823	HEPHZIBAH	GA		09/16/2026	9.144	5,224	22,884	275,000
3350136666	HEPHZIBAH	GA		09/16/2026	9.144	5,224	22,884	275,000
3350136836	HEPHZIBAH	GA		09/16/2026	9.144	5,224	22,884	275,000
3350136826	HEPHZIBAH	GA		09/16/2026	9.144	5,224	22,884	275,000
3510143731	BEAUFORT	SC		08/14/2026	7.263	28,000		925,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350131537	ROCKY MOUNT	NC		09/02/2026	10.219	27,860		151,000
3350136815	HEPHZIBAH	GA		09/16/2026	9.144	5,224	22,394	280,000
3350136831	HEPHZIBAH	GA		09/16/2026	9.144	5,224	22,394	280,000
3350136828	HEPHZIBAH	GA		09/16/2026	9.144	5,224	22,394	280,000
3350136838	HEPHZIBAH	GA		09/16/2026	9.144	5,224	22,394	280,000
100291752	PORT SAINT LUCIE	FL		07/30/2026	8.325	19,974		291,678
100291942	HARRISBURG	PA		07/30/2026	12.125	10,931		449,432
100292679	MIDDELBURG	NLD		07/29/2026	5.500	12,822		15,852
3510144400	GREENSBORO	GA		09/09/2026	7.303	26,600		2,525,000
3500144572	DEBARY	FL		09/21/2026	7.850	19,575		425,000
3350135653	ATLANTA	GA		09/16/2026	8.706	26,119		400,000
3350133654	HEPHZIBAH	GA		08/11/2026	9.144	26,014		280,000
3350133657	HEPHZIBAH	GA		08/11/2026	9.144	26,014		280,000
3340133655	LANSING	MI		08/25/2026	9.469	11,832		410,000
3350134174	BULVERDE	TX		08/25/2026	11.134	25,422		1,190,000
3350127504	SAN ANGELO	TX		08/11/2026	8.945	25,074		449,000
3350118985	DETROIT	MI		07/13/2026	10.587	24,952		410,000
100302040	ROTTERDAM	NLD		09/28/2026	5.700	11,423		15,173
3350128220	ROYAL OAK	MI		07/13/2026	9.791	24,378		1,350,000
3350138199	COVINGTON	GA		09/16/2026	9.950	24,238		375,000
3510144958	JOPLIN	MO		08/26/2026	7.320	23,275		310,000
3350132236	PALM BAY	FL		07/21/2026	8.458	10,448	11,199	404,000
3350130868	GRANITE FALLS	NC		08/11/2026	8.706	20,895		946,000
100302038	SNEEK	NLD		09/28/2026	5.850	9,377		7,785
3350128582	INDIANAPOLIS	IN		07/13/2026	10.721	20,148		175,000
100292723	AMSTERDAM	NLD		07/29/2026	4.570	9,509		28,175
3410001303	OAK GROVE	KY		09/11/2026	8.160	14,659		804,000
3350129943	ANDERSON	SC		07/13/2026	9.144	19,589		430,000
3350135023	SUNAPEE	NH		09/16/2026	9.726	6,965	12,325	833,000
3350129953	ASHEVILLE	NC		07/21/2026	9.642	18,109		562,000
3350136875	INDEPENDENCE	MO		09/16/2026	10.129	17,767		325,000
3350136872	INDEPENDENCE	MO		09/16/2026	10.129	17,745		325,000
3510144461	SALEM	SC		08/26/2026	7.980	16,800		1,300,000
3510143729	NAMPA	ID		09/30/2026	7.900	16,392		950,000
3350137434	AKRON	OH		09/16/2026	9.602	16,089		124,000
3350129905	COVINGTON	GA		08/11/2026	10.686	11,154	4,828	550,000
3500144335	MEMPHIS	TN		07/27/2026	7.510	11,803		190,000
3350131148	ANDERSON	SC		07/13/2026	9.144	15,671		500,000
3350132816	TERRELL	TX		09/02/2026	10.761	15,671		341,000
3350135197	WOODRIDGE	NY		09/02/2026	9.642	15,323		400,000
3340135084	NORTHFIELD	CT		09/16/2026	9.653	6,926		860,000
3.62609E+11	RIVERSIDE	CA		07/24/2026	7.325	11,001		950,000
100292676	VLISSINGEN	NLD		07/29/2026	5.500	6,754		8,511
3350134471	TEXAS CITY	TX		08/11/2026	9.522	14,209		170,000
3350130013	WAXHAW	NC		09/16/2026	8.945	13,930		855,000
3350130014	WAXHAW	NC		09/16/2026	8.945	13,930		812,500
3350129431	BALTIMORE	MD		08/11/2026	10.438	13,930		500,000
3510142538	CITRUS SPRINGS	FL		07/10/2026	7.210	8,190	5,535	300,000
3510146561	NAPLES	FL		09/09/2026	7.510	13,522		595,000
100292027	KANSAS CITY	MO		07/30/2026	8.500	23,247		256,500
3350137916	MILWAUKEE	WI		09/16/2026	8.706	13,094		220,000
3510144523	MEMPHIS	TN		08/14/2026	7.430	13,000		220,000
3350137905	MILWAUKEE	WI		09/16/2026	8.706	12,537		250,000
3350134771	PALMER	MA		09/16/2026	10.935	12,189		680,000
3350135357	BALTIMORE	MD		08/25/2026	9.552	10,587		227,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510144685	ELGIN	SC		08/14/2026	7.980	10,500		300,000
3350129745	EDINBURG	TX		08/25/2026	10.139	10,448		415,000
3350135078	HARWINTON	CT		09/16/2026	9.701	10,448		500,000
3350130774	HUNTERSVILLE	NC		07/21/2026	10.413	10,448		1,240,000
3350130264	LINCOLNTON	NC		07/13/2026	9.453	6,965	3,192	291,000
3350130263	LINCOLNTON	NC		08/11/2026	9.453	9,955		291,000
3350130414	NORTH PORT	FL		08/25/2026	10.438	9,750		397,000
3510143512	CITRUS SPRINGS	FL		07/10/2026	8.010	9,660		268,000
3500144230	WESTMINSTER	SC		07/27/2026	8.060	6,960		325,000
3510146620	DADE CITY	FL		09/30/2026	7.900	8,978		295,000
3510146621	DADE CITY	FL		09/30/2026	7.900	8,575		320,000
100291556	MEXIA	TX		07/30/2026	8.500	3,720		227,000
100291282	NEWCASTLE	OK		07/30/2026	7.975	2,863		418,459
3350135319	LINDENWOLD	NJ		08/25/2026	9.701	6,965		390,000
3350127474	WEST COLUMBIA	SC		07/13/2026	9.642	6,965		235,000
3350130405	NORTH PORT	FL		08/11/2026	10.438	4,876		370,000
3350130391	NORTH PORT	FL		08/11/2026	10.438	4,527		370,000
3510144755	INDIAN LAKE ESTATES	FL		09/30/2026	7.900	4,260		327,000
3510146777	INDIAN LAKE ESTATES	FL		09/30/2026	7.900	4,200		335,000
3340126656	BALTIMORE	MD		08/25/2026	9.890	1,531		360,000
3350133224	DUNCAN	SC		08/25/2026	11.134	2,786		440,000
3510144887	COVINGTON	TN		09/30/2026	8.880	2,434		380,000
3350118986	DETROIT	MI		07/13/2026	10.139	1,819		452,000
3350133634	SOUTH EUCLID	OH		09/02/2026	11.194	989		405,000
3510147183	DELTONA	FL		09/30/2026	9.250	770		650,000
3350134748	NEW ORLEANS	LA		08/11/2026	11.930	697		434,000
100291775	REDMOND	WA		07/30/2026	7.250	126,987		1,725,053
100291820	MILLCREEK	UT		07/30/2026	8.000	104,046		508,992
100291913	PAOLI	PA		07/30/2026	8.375	26,625		686,392
100291952	HATBORO	PA		07/30/2026	8.625	26,940		524,229
100291955	CHARLOTTE	NC		07/30/2026	9.125	48,216		277,099
100291976	JONESBORO	GA		07/30/2026	11.075	35,735		207,000
100297068	WASHINGTON	UT		08/17/2026	6.875	413,713		530,000
100293114	ROUND ROCK	TX		07/31/2026	6.990	273,647		334,000
100293361	SUMMERVILLE	SC		07/31/2026	7.250	389,528		417,000
100289603	KINGSPORT	TN		07/09/2026	7.115	325,988		360,000
100289932	LOS ANGELES	CA		07/17/2026	7.250	593,291		800,000
100290014	DALTON	GA		07/17/2026	7.125	293,696		358,000
100290365	CORONA	CA		07/29/2026	6.625	398,402		1,003,000
100290370	MORAGA	CA		07/29/2026	6.750	2,376,946		2,930,000
100290521	LINCOLN	NE		07/24/2026	6.750	253,512		395,000
100290577	KENDALL PARK	NJ		07/24/2026	7.375	798,026		910,000
3410000906	RUMSON	NJ		06/13/2025	8.754		925,676	29,500,000
3410000891	NASHVILLE	TN		06/13/2025	8.554		155,988	17,125,000
4.04334E+11	TYRONE	TX		02/04/2026	6.420		9,000,000	14,441,400
3.62426E+11	LOS ANGELES	CA		11/08/2024	8.945		139,000	8,135,500
3410000720	NASHVILLE	TN		03/03/2025	9.166		356,556	18,755,000
4.04334E+11	MIDDLEBURG	FL		11/14/2025	6.603		3,170,864	18,705,052
3410000936	DELRAY BEACH	FL		10/24/2025	8.496		1,103,541	17,420,000
325077272	KIRKLAND	WA		10/06/2025	8.545		867,195	6,950,000
325027142	JOHNS ISLAND	SC		05/28/2025	9.415		298,853	7,200,000
3410000953	BROOKLYN	NY		09/19/2025	8.486		17,091	6,880,000
3.62428E+11	LAKEWOOD	NJ		12/13/2024	9.410		231,000	8,040,000
3340120628	BROOKLYN	NY		02/26/2026	9.554		83,794	4,300,000
324127355	BOISE	ID		05/28/2025	9.053		606,127	7,030,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
325089423	MOUNTAIN GREEN	UT		10/06/2025	8.595		506,411	5,890,000
3300005337	BROOKLYN	NY		02/19/2025	8.825		185,036	6,076,000
325085825	LA QUINTA	CA		10/31/2025	8.420		157,324	11,865,000
3.62534E+11	LOS ANGELES	CA		01/09/2026	7.620		243,000	7,900,000
325081003	LA QUINTA	CA		10/31/2025	8.420		175,040	10,650,000
325085931	LA QUINTA	CA		10/31/2025	8.420		162,657	11,860,000
324128515	BOISE	ID		05/28/2025	9.053		703,681	7,000,000
325087674	LA QUINTA	CA		10/31/2025	8.420		83,192	12,125,000
3500108770	BELLEVUE	WA		10/30/2024	8.880		20,127	6,500,000
325085530	LA QUINTA	CA		10/31/2025	8.420		652,982	12,035,000
3410000877	WEEHAWKEN	NJ		06/06/2025	8.754		203,753	7,575,000
325082745	LA QUINTA	CA		10/31/2025	8.420		589,198	12,170,000
3340119382	GREENWICH	CT		02/26/2026	10.880		50,480	8,045,000
3.62519E+11	CORONADO	CA		09/05/2025	8.100		16,000	11,289,000
325088364	LA QUINTA	CA		10/31/2025	8.420		613,145	12,000,000
3.62535E+11	PARADISE VALLEY	AZ		03/13/2026	7.200		696,500	8,000,000
3410000737	NEW PROVIDENCE	NJ		03/07/2025	8.732		98,212	5,720,000
3300005198	BROOKLYN	NY		09/04/2024	9.005		102,270	3,185,000
3510126601	LOS ANGELES	CA		08/14/2025	7.525		159,565	7,500,000
3.62525E+11	LOS ANGELES	CA		11/05/2025	7.710		240,500	6,300,000
3510122456	SAN JOSE	CA		12/19/2025	7.875		26,565	6,420,000
3340121293	FREEPORT	NY		02/26/2026	10.385		189,367	4,395,000
324050932	WESTLAKE	TX		08/20/2024	9.810		14,285	6,390,000
3.62522E+11	OAKLAND	CA		10/02/2025	8.100		286,000	6,684,000
3500114424	LOS ANGELES	CA		01/27/2025	7.835		120,450	5,450,000
3410001063	PALM COAST	FL		12/05/2025	8.254		815,412	9,090,000
3.62513E+11	SOLANA BEACH	CA		07/30/2025	7.660		427,000	4,880,000
3.62517E+11	LOS ANGELES	CA		08/13/2025	7.860		383,500	3,830,000
3340104523	EAST HAMPTON	NY		11/13/2025	10.633		19,800	3,700,000
3.62516E+11	PARADISE VALLEY	AZ		07/30/2025	8.190		452,000	8,400,000
3410000925	SARASOTA AKA SIESTA KEY	FL		08/15/2025	8.748		5,641	4,700,000
324127367	BOISE	ID		05/28/2025	9.053		933,079	6,165,000
3700005788	SAN CLEMENTE	CA		04/11/2025	7.900		184,933	4,450,000
3.62601E+11	SANTA BARBARA	CA		02/04/2026	7.750		1,396,000	9,200,000
3.62517E+11	LOS ANGELES	CA		07/30/2025	7.790		395,500	3,900,000
3420001093	LACONIA	NH		01/29/2026	8.050		658,790	17,802,600
3700006523	CRESSKILL	NJ		01/14/2026	7.925		84,386	5,500,000
3700005789	SAN CLEMENTE	CA		04/11/2025	7.900		239,411	4,450,000
3410000839	NASHVILLE	TN		07/15/2025	8.664		743,827	8,208,000
3510135365	SEATTLE	WA		01/09/2026	7.425		72,245	5,505,000
3500108404	LOS ANGELES	CA		11/15/2024	8.865		31,861	3,900,000
3340120457	BROOKLYN	NY		02/26/2026	8.663		98,224	2,990,000
3500136691	AGOURA HILLS	CA		01/23/2026	7.125		53,692	4,000,000
3410001002	PORTLAND	ME		10/17/2025	8.496		466,545	7,670,000
3310093902	BROOKLYN	NY		02/06/2025	8.260		15,096	1,680,000
3510138914	SAN FRANCISCO	CA		03/12/2026	7.340		65,397	4,900,000
3500122065	WEST LONG BRANCH	NJ		06/09/2025	8.390		52,925	7,000,000
3510134457	LOS ANGELES	CA		12/17/2025	7.455		434,185	7,300,000
3300005585	LIVINGSTON	NJ		02/19/2025	8.625		107,763	1,543,500
3510114057	LOS ANGELES	CA		12/19/2025	7.625		43,443	29,000,000
3340115747	BROOKLYN	NY		12/11/2025	9.158		46,312	2,150,000
3510135481	LOS ANGELES	CA		02/09/2026	7.930		113,629	8,870,000
3510121113	CORAL GABLES	FL		12/19/2025	8.313		13,449	25,000,000
3500112595	DAVIE	FL		11/27/2024	8.508		49,266	4,675,000
3500117126	VALLEY VILLAGE	CA		03/21/2025	8.175		85,620	3,443,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3500135371	LOS ANGELES	CA		01/23/2026	7.375		5,612	3,000,000
3500122113	SHERMAN OAKS	CA		05/22/2025	7.733		47,402	3,475,000
3340116530	CANOGA PARK	CA		12/19/2025	9.554		257,754	2,750,000
3500136624	MIAMI	FL		01/23/2026	7.375		165,801	3,560,000
3500122675	NORTH BAY VILLAGE	FL		06/09/2025	8.703		105,553	6,500,000
3510120195	LOS ANGELES	CA		08/14/2025	8.613		179,088	4,778,000
3340108200	LITTLE FALLS TOWNSHIP	NJ		12/11/2025	10.049		23,285	1,920,000
3410000623	CHATHAM	NJ		11/21/2024	8.850		152,998	4,130,000
3510137859	LOS ANGELES	CA		03/20/2026	7.500		27,128	4,100,000
3510124936	ST. AUGUSTINE	FL		02/09/2026	7.868		225,051	7,820,000
3510126120	LOS ANGELES	CA		08/01/2025	7.720		341,657	7,100,000
3340101412	COSTA MESA	CA		06/26/2025	7.860		56,311	2,500,000
324050316	WESTLAKE	TX		09/25/2024	9.535		14,285	5,750,000
3510137117	ENCINO	CA		03/12/2026	7.715		42,000	6,000,000
3310094188	BAYVILLE	NJ		03/07/2025	8.323		53,787	1,347,000
3510130321	CALABASAS	CA		10/07/2025	7.620		81,959	6,000,000
324050688	WESTLAKE	TX		09/25/2024	9.535		14,285	5,770,000
3510134480	EMERALD ISLE	NC		12/08/2025	7.595		108,022	4,200,000
3310091418	HOUSTON	TX		01/16/2025	9.289		60,973	1,332,000
3510136842	ALPINE	NJ		02/19/2026	7.270		69,959	6,500,000
3510126419	LOS ANGELES	CA		08/01/2025	7.470		103,497	4,000,000
3340101696	BIG PINE KEY	FL		06/26/2025	8.922		6,355	1,700,000
3510123389	ENCINITAS	CA		07/15/2025	8.158		105,662	4,850,000
3500118282	SCOTTSDALE	AZ		03/10/2025	8.015		236,987	4,950,000
3510125262	BELLEVUE	WA		12/19/2025	8.025		56,881	4,135,000
3300005571	SYOSSET	NY		12/18/2024	8.810		93,100	3,234,000
3510133495	ENCINO	CA		02/19/2026	7.670		14,743	6,450,000
3500100379	DUSON	LA		09/30/2024	8.805		42,393	3,180,000
3340101389	NEW YORK	NY		05/29/2025	8.746		94,745	2,000,000
3500122599	COSTA MESA	CA		06/26/2025	7.985		158,708	4,695,000
3510137076	LOS ANGELES	CA		02/19/2026	7.020		29,636	3,600,000
3510109314	GREENVILLE	SC		12/19/2025	8.063		193,050	26,000,000
324050046	WESTLAKE	TX		08/20/2024	9.810		14,285	5,610,000
3700005931	LLOYD HARBOR	NY		07/30/2025	8.415		169,065	3,150,000
324050821	WESTLAKE	TX		08/20/2024	9.810		14,285	3,990,000
325080304	WHITE SALMON	WA		10/06/2025	8.233		76,336	2,300,000
3510124935	ST. AUGUSTINE	FL		02/09/2026	7.868		475,825	7,640,000
3340116223	LOS ANGELES	CA		12/19/2025	9.771		44,835	2,100,000
3410001022	SHORT HILLS	NJ		10/09/2025	8.296		117,433	4,705,000
3510127282	LOS ANGELES	CA		08/14/2025	7.650		213,805	5,480,000
3510136061	LOS ANGELES	CA		01/09/2026	7.300		7,457	3,655,000
324050888	WESTLAKE	TX		08/20/2024	9.810		14,285	3,570,000
3510114427	SAN DIEGO	CA		12/19/2025	7.625		21,072	22,750,000
3410000834	WESTFIELD	NJ		06/06/2025	8.554		110,453	4,319,000
3510132619	MIAMI	FL		10/30/2025	7.730		339,899	7,400,000
3340077718	LAWRENCE	NY		07/19/2024	9.908		109,942	4,500,000
3310071917	BELLEVUE	WA		07/19/2024	8.673		14,773	1,155,000
3500114916	MORGANVILLE	NJ		01/27/2025	8.273		27,250	2,800,000
3.62527E+11	DIX HILLS	NY		11/24/2025	7.685		136,000	1,960,000
3510128745	LONG BEACH	CA		10/07/2025	7.495		75,009	3,100,000
3300005516	HOLMDEL	NJ		12/18/2024	8.595		23,740	2,250,000
3410000658	NEWARK	NJ		01/27/2025	8.984		28,659	2,529,000
3410001066	ALPHARETTA	GA		12/22/2025	8.154		2,350,573	18,200,000
3.62533E+11	LOS ANGELES	CA		12/24/2025	7.600		239,000	2,490,000
3340118907	CORNELIUS	NC		01/29/2026	12.118		182,462	4,000,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3410000520	WATCHUNG	NJ		09/24/2024	9.116		19,258	2,328,000
3350099562	MONROE	NY		10/20/2025	10.438		476,576	5,800,000
3510129527	EMERALD ISLE	NC		09/16/2025	7.625		237,349	3,350,000
325066995	OLD LYME	CT		10/06/2025	8.670		4,138	1,990,000
3510121650	POMPANO BEACH	FL		12/19/2025	7.875		62,378	4,400,000
3510127636	MIAMI	FL		09/16/2025	8.338		258,844	6,600,000
3510130318	LOS ANGELES	CA		11/14/2025	7.515		196,444	5,700,000
3510134553	MIAMI	FL		11/20/2025	7.405		35,224	3,300,000
3510120653	LOS ANGELES	CA		12/19/2025	8.025		164,288	18,250,000
3510112959	SEATTLE	WA		12/19/2025	7.813		384,491	7,370,000
3350085734	HEWLETT	NY		07/15/2025	10.593		15,462	3,500,000
3340113691	LONG BRANCH	NJ		12/19/2025	10.148		208,415	5,000,000
3510136340	LOS ANGELES	CA		02/09/2026	7.830		440,767	5,250,000
3510127634	BOCA RATON	FL		09/08/2025	8.070		580,756	8,700,000
3510134712	HOLLYWOOD	FL		11/20/2025	7.680		115,762	3,150,000
3340102195	LAPORTE	IN		06/26/2025	9.522		404,641	2,286,000
3510130466	VALLEY VILLAGE	CA		09/29/2025	7.775		368,775	19,500,000
3340116391	BRONX	NY		01/29/2026	10.266		51,246	1,275,000
3340114116	NEW YORK	NY		11/13/2025	10.662		162,558	1,950,000
3510135015	WEST PALM BEACH	FL		02/19/2026	7.520		368,025	5,965,000
3510128984	THOMPSONS STATION	TN		10/30/2025	7.605		37,590	3,500,000
3300005616	FRANKLIN LAKES	NJ		02/19/2025	8.625		173,119	1,788,500
3420001110	FRANKLIN	TN		01/29/2026	8.250		174,636	5,280,000
3340094142	WILTON MANORS	FL		03/27/2025	8.708		29,264	1,975,000
325087178	WINTER PARK	FL		10/06/2025	8.220		315,679	3,160,000
3340114650	BAYPORT	NY		01/15/2026	10.019		13,385	1,129,000
3340077171	KELSO	WA		08/19/2024	9.176		3,960	2,310,000
3350098969	BLOOMINGBURG	NY		08/08/2025	10.643		104,769	5,980,000
3300005575	SPRING VALLEY	NY		02/19/2025	8.625		191,786	1,519,000
3500136577	PORT ST. JOE	FL		01/23/2026	7.750		137,565	3,088,000
3500122751	LONG BRANCH	NJ		06/09/2025	8.390		47,701	4,500,000
3510129782	MIAMI	FL		10/17/2025	7.725		161,099	6,700,000
3500114215	WINDERMERE	FL		04/21/2025	7.730		357,274	16,000,000
3410000595	JERSEY CITY	NJ		11/14/2024	8.850		31,882	2,460,000
3510123390	ENCINITAS	CA		07/15/2025	8.158		303,215	4,600,000
3510110233	BOSTON	MA		12/19/2025	8.150		140,000	4,725,000
3510109401	NORMANDY PARK	WA		12/19/2025	8.438		24,201	3,040,000
3510128296	SCOTTSDALE	AZ		09/08/2025	7.570		96,187	4,650,000
3340119537	JERSEY CITY	NJ		02/26/2026	10.049		24,230	1,970,001
3340068641	MERRICK	NY		04/19/2024	9.160		34,597	1,550,000
3350107514	DEMAREST	NJ		09/22/2025	10.935		248,465	4,855,000
3340119865	FREEHOLD	NJ		01/29/2026	10.148		20,196	1,000,000
3340070221	SEBRING	FL		08/19/2024	9.170		80,735	1,453,000
3410000993	TREASURE ISLAND	FL		09/19/2025	8.386		200,216	4,260,000
325065805	OLD LYME	CT		10/06/2025	8.670		42,244	1,924,000
3510117760	SCOTTSDALE	AZ		12/19/2025	8.000		88,603	5,225,000
3510131530	KEY WEST	FL		01/09/2026	7.425		58,739	2,786,000
3.62529E+11	SAN FRANCISCO	CA		11/24/2025	7.985		28,000	5,300,000
3510116865	SCOTTSDALE	AZ		12/19/2025	8.000		158,110	33,500,000
3410000858	LIVINGSTON	NJ		05/15/2025	8.298		147,587	2,375,000
3510138265	WEST PALM BEACH	FL		03/20/2026	7.625		379,234	5,806,000
3340089616	GRAFTON	MA		12/30/2024	9.444		772,875	4,524,000
3340103147	JERSEY CITY	NJ		10/29/2025	10.405		28,208	1,910,000
3350109899	BROOKLYN	NY		10/29/2025	9.204		48,003	5,255,000
3340104474	EAST MEADOW	NY		12/11/2025	10.025		165,805	1,312,500

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350108947	MONSEY	NY		10/08/2025	10.945		262,131	4,200,000
3510137680	AGOURA HILLS	CA		03/02/2026	7.700		79,165	7,400,000
3410000972	LIVINGSTON	NJ		08/22/2025	8.548		176,785	3,075,000
3410000793	NASHVILLE	TN		04/11/2025	9.106		17,077	2,300,000
3310090984	CHARLOTTE	NC		01/16/2025	8.666		93,520	1,290,000
3350118038	CHARLOTTE	NC		02/26/2026	9.443		428,393	4,150,000
3410000795	NASHVILLE	TN		04/11/2025	9.106		48,281	2,300,000
3500135859	LOS ANGELES	CA		01/23/2026	7.500		189,574	2,490,000
3510128401	MERCER ISLAND	WA		08/27/2025	7.870		73,979	3,380,000
3510133510	MIAMI	FL		11/20/2025	7.780		250,180	3,390,000
3410000830	LIGHTHOUSE POINT	FL		05/05/2025	8.598		243,331	3,438,000
3510122297	EL PORTAL	FL		12/19/2025	8.338		433,173	4,000,000
3410000843	WESTFIELD	NJ		05/15/2025	8.498		53,753	2,995,000
3510126462	TAMPA	FL		08/14/2025	7.900		325,511	4,640,000
3420001060	SARASOTA	FL		01/29/2026	7.950		195,621	21,773,232
3350106561	BROOKLYN	NY		09/08/2025	9.653		28,988	3,150,000
3340115597	LIVINGSTON	NJ		12/04/2025	10.336		148,662	1,630,000
3410000960	CHATHAM	NJ		08/08/2025	8.548		490,034	4,050,000
3340099925	TOMS RIVER	NJ		04/24/2025	9.163		252,676	1,940,000
100207783	BEVERLY HILLS	CA		04/29/2025	10.500		25,000	4,555,000
3340100477	BAYVILLE	NY		04/24/2025	8.677		14,386	1,054,000
3.62536E+11	LONG BRANCH	NJ		02/27/2026	7.448		287,000	3,500,000
3420001109	RALEIGH	NC		01/26/2026	8.056		51,665	6,580,800
3410001051	TERRELL HILLS	TX		11/17/2025	7.908		88,092	3,000,000
3510123553	NEW CASTLE	CO		08/01/2025	8.283		133,311	3,930,000
3350107702	BROOKLYN	NY		09/22/2025	9.940		40,291	3,240,000
325032286	WASHINGTON	UT		05/28/2025	8.828		28,841	1,275,000
3340113377	WEST LONG BRANCH	NJ		01/15/2026	10.138		444,161	3,200,000
3700005697	BROOKLYN	NY		03/27/2025	8.450		379,665	4,005,000
3700005886	JERSEY CITY	NJ		04/17/2025	8.280		124,093	2,900,000
3410000828	MONTCLAIR	NJ		06/06/2025	8.654		146,044	3,390,000
3340097801	LOS ANGELES	CA		04/10/2025	8.296		59,472	3,290,000
3510124802	OAKLAND PARK	FL		12/19/2025	8.313		180,606	3,050,000
3.6252E+11	BRENTWOOD	TN		09/10/2025	8.175		101,000	4,500,000
3340100071	HAMPTON BAYS	NY		04/24/2025	8.154		33,264	990,000
3500112750	CORONADO	CA		01/08/2025	8.263		91,773	3,100,000
3340068771	ALPHARETTA	GA		03/07/2024	9.348		18,097	980,000
3510122207	BOISE	ID		12/19/2025	8.188		211,914	2,810,000
3510124704	HERMOSA BEACH	CA		08/01/2025	7.970		55,441	2,260,000
3510137048	PENSACOLA	FL		02/19/2026	7.920		349,006	3,600,000
100269856	ALDIE	VA		12/30/2025	7.875		150,000	1,273,000
3410000768	FRANKLIN LAKES	NJ		04/11/2025	8.906		332,773	3,510,000
3340121072	SMITHTOWN	NY		02/13/2026	9.920		43,744	1,200,000
3510126440	MIAMI	FL		08/01/2025	7.845		154,000	3,800,000
3340092322	ELLICOTT CITY	MD		05/22/2025	8.614		17,186	1,300,000
3340100640	SANDY SPRINGS	GA		06/05/2025	9.562		122,839	1,500,000
3510125950	LOS ANGELES	CA		08/27/2025	8.310		69,207	8,400,000
3340116903	SEATTLE	WA		12/11/2025	9.603		29,205	895,000
3510104506	MIAMI	FL		12/19/2025	8.375		50,484	2,650,000
3510127940	STAMFORD	CT		09/08/2025	8.195		12,448	2,221,000
3350102158	DELRAY BEACH	FL		07/15/2025	10.880		118,299	3,200,000
3510119911	MIAMI	FL		12/19/2025	8.440		18,601	3,140,000
3510120442	KAMUELA	HI		12/19/2025	8.438		47,906	4,950,000
3310054872	SAN JOSE	CA		08/31/2023	8.463		26,318	1,020,000
3300005615	WAYNE	NJ		02/19/2025	8.625		51,996	784,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3500112322	JUPITER	FL		02/18/2025	8.885		101,130	1,815,000
3410000933	NASHVILLE	TN		07/18/2025	8.464		14,164	2,180,000
3510135363	MERCER ISLAND	WA		12/08/2025	7.620		11,039	1,970,000
3340117033	BRONX	NY		12/11/2025	9.158		32,373	900,000
3340102323	BRONX	NY		05/29/2025	8.614		58,507	900,000
3340108131	JAMAICA	NY		02/26/2026	10.207		37,283	2,545,000
324050851	WESTLAKE	TX		08/20/2024	9.810		14,285	3,600,000
100207620	SOUTH SAN FRANCISCO	CA		04/29/2025	11.825		1,200	1,470,000
100249921	CHINO HILLS	CA		10/30/2025	8.875		2,300	1,130,000
3510138061	SOUTHWEST RANCHES	FL		03/12/2026	7.715		140,350	4,889,000
3410000741	LIVINGSTON	NJ		03/07/2025	8.836		48,827	1,670,000
3340102855	KEANSBURG	NJ		06/26/2025	8.922		105,959	1,180,000
3500113306	NASHVILLE	TN		01/08/2025	8.200		19,862	1,475,000
3500135900	HOLMES BEACH	FL		01/23/2026	7.750		178,730	4,400,000
3.62518E+11	SEATTLE	WA		08/13/2025	7.510		261,000	2,495,000
3340110971	GREENVILLE	SC		10/29/2025	9.890		268,461	2,500,000
3700006197	RIDGEWOOD	NJ		09/02/2025	8.120		40,219	1,600,000
100213070	BREA	CA		05/29/2025	9.875		7,500	1,550,000
3320047070	CHICAGO	IL		04/04/2023	9.512		9,440	995,000
3700006418	GARDEN CITY	NY		11/21/2025	7.950		338,203	2,700,000
3.62525E+11	SAN DIEGO	CA		12/24/2025	7.727		68,000	1,609,000
3510115742	CHARLESTON	SC		12/19/2025	8.213		7,535	2,250,000
3510135510	AIEA	HI		02/19/2026	7.895		145,864	4,160,000
3410001041	LIVINGSTON	NJ		11/26/2025	8.108		52,221	2,400,000
3510134331	LAKEWOOD	CA		12/08/2025	7.470		8,609	1,900,000
100269885	RAMSEY	NJ		12/30/2025	8.750		30,000	1,174,700
3340120625	LOS ANGELES	CA		02/13/2026	9.276		50,926	1,080,000
3510127271	LOS ANGELES	CA		12/19/2025	7.500		113,081	4,000,000
3410000961	TAMPA	FL		08/22/2025	8.448		35,823	1,748,000
3700006231	BROOKLYN	NY		09/02/2025	8.120		37,221	1,490,000
3510117839	CHARLOTTE	NC		12/19/2025	8.375		373,684	4,790,000
3510123810	VANCOUVER	WA		08/14/2025	8.363		250,742	3,055,000
3340115832	NEW BRAUNFELS	TX		12/04/2025	10.148		59,558	975,000
3350108373	SOMERVILLE	MA		09/15/2025	11.194		174,773	3,000,000
3510134703	PALMETTO BAY	FL		12/17/2025	7.605		75,400	1,950,000
3500118770	HOUSTON	TX		04/21/2025	8.168		112,125	1,900,000
3700006410	STAMFORD	CT		11/21/2025	7.950		128,846	1,500,000
3.6252E+11	POTOMAC	MD		09/10/2025	8.275		50,000	4,200,000
3510124112	KOLOA	HI		08/01/2025	8.158		723,488	8,250,000
3420001119	HO HO KUS	NJ		02/20/2026	8.126		65,969	3,456,000
3410001027	LOWER MERION	PA		10/24/2025	8.396		97,268	2,092,000
3510119954	ARROYO GRANDE	CA		12/19/2025	8.188		156,285	2,725,000
3340099875	UNIONDALE	NY		06/05/2025	8.080		56,098	800,000
3510131107	KOLOA	HI		11/20/2025	8.243		389,787	7,120,000
3.62529E+11	EDMONDS	WA		11/05/2025	8.035		17,000	1,250,000
3510109411	WINDERMERE	FL		12/19/2025	8.063		309,798	3,300,000
3510103774	CHARLOTTE	NC		12/19/2025	8.500		208,505	2,890,000
100278287	SAN DIEGO	CA		02/26/2026	6.725		50,000	1,501,861
100284349	SAN DIEGO	CA		03/30/2026	6.900		120,000	1,583,229
3510132541	HOUSTON	TX		10/30/2025	7.730		262,088	3,798,600
3350099885	MONROE	NY		10/08/2025	10.438		135,121	2,900,000
3510138707	BURIEN	WA		03/12/2026	7.590		16,993	2,121,000
100230945	SAN JOSE	CA		08/29/2025	8.000		34,500	2,259,631
3510125684	FORT LAUDERDALE	FL		08/01/2025	8.558		165,476	5,750,000
3410000586	CHATHAM	NJ		11/08/2024	8.550		46,778	2,200,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350101846	DEMAREST	NJ		07/15/2025	10.385		135,957	2,700,000
3500109028	OAKLAND	CA		12/20/2024	8.235		15,324	1,600,000
100208117	SURPRISE	AZ		04/29/2025	9.375		192,455	890,000
3410000882	FRANKLIN	TN		06/06/2025	8.754		64,769	2,350,000
3510138697	BURIEN	WA		03/12/2026	7.590		16,791	1,955,000
3350104749	STUDIO CITY AREA LOS ANGELES	CA		07/29/2025	9.890		334,180	3,650,000
3310088271	LAKEWOOD	NJ		01/08/2025	8.323		68,607	747,000
3700006447	SUMMIT	NJ		11/21/2025	7.950		112,174	2,000,000
3410001065	LIVINGSTON	NJ		12/05/2025	8.054		91,750	2,300,000
3500114919	MORGANVILLE	NJ		01/27/2025	8.273		293,110	2,800,000
3410001013	SHORT HILLS	NJ		10/09/2025	8.196		163,581	4,600,000
3410000975	LIVINGSTON	NJ		08/22/2025	8.548		127,280	2,285,000
3410000868	AUSTIN	TX		09/19/2025	8.586		73,293	2,390,000
3310090179	AQUEBOGUE	NY		01/08/2025	8.960		34,997	750,000
3310088275	LAKEWOOD	NJ		01/08/2025	8.323		98,090	741,000
3500136305	MIAMI	FL		01/23/2026	7.625		243,729	3,200,000
3350103954	WASHINGTON	DC		07/29/2025	10.148		60,782	2,775,000
3420001082	NASHVILLE	TN		01/29/2026	7.850		13,149	7,742,400
3410000770	LIVINGSTON	NJ		10/09/2025	8.496		109,555	8,100,000
3350110174	LOS ANGELES	CA		09/22/2025	8.945		96,328	3,400,000
3700006549	WESTFIELD	NJ		01/14/2026	7.730		19,159	1,665,000
3510123895	ST CLOUD	FL		07/15/2025	8.283		65,158	9,560,000
100230883	ORO VALLEY	AZ		08/29/2025	9.000		20,000	1,575,000
3510116507	DECATUR	GA		12/19/2025	8.063		29,043	1,690,000
3700006649	MOUNTAINSIDE	NJ		03/03/2026	7.770		259,740	1,900,000
3510126579	BURBANK	CA		12/19/2025	7.500		43,193	1,920,000
3700006493	SUMMIT	NJ		01/14/2026	7.888		39,268	975,000
3700006499	WESTFIELD	NJ		01/14/2026	7.730		29,981	1,545,000
3510116510	DECATUR	GA		12/19/2025	8.063		19,404	1,710,000
3510136428	SOUTH MIAMI	FL		02/09/2026	7.430		199,500	4,650,000
3410000987	CHATHAM TOWNSHIP	NJ		09/05/2025	8.386		225,801	3,950,000
3350110865	NEW PROVIDENCE	NJ		10/08/2025	9.652		11,109	2,050,000
3410001017	CHATHAM	NJ		10/03/2025	8.096		98,854	2,300,000
3410000879	EVANSTON	IL		06/06/2025	8.754		332,731	4,668,000
3510123894	ST CLOUD	FL		07/15/2025	8.283		51,554	8,490,000
3410000994	ATLANTA	GA		09/12/2025	8.186		140,737	1,425,000
3340119005	GREENVILLE	SC		01/15/2026	9.395		526,466	2,600,000
3310093620	JERSEY CITY	NJ		03/07/2025	7.940		49,361	948,000
3510126710	DESOTO	TX		08/14/2025	8.615		449,829	6,840,000
3310088284	LAKEWOOD	NJ		01/08/2025	8.323		90,061	757,500
3510138884	MIAMI	FL		03/20/2026	7.125		153,559	11,000,000
3510131772	LONG BEACH	CA		10/17/2025	7.350		23,512	7,000,000
3410001037	THOMPSON STATION	TN		11/03/2025	8.308		337,278	3,630,000
3310088277	LAKEWOOD	NJ		01/08/2025	8.323		79,566	765,000
3340099848	BRENTWOOD	NY		05/29/2025	8.602		20,839	725,000
3510138708	BURIEN	WA		03/12/2026	7.590		54,404	1,955,000
3510128163	MALIBU	CA		09/29/2025	7.938		314,952	8,600,000
3340118642	BRONX	NY		01/29/2026	9.158		127,717	755,000
3510131265	NORTH BAY VILLAGE	FL		12/08/2025	7.720		28,666	5,150,000
3510125616	MONTVERDE	FL		08/01/2025	8.283		226,453	2,400,000
3410000905	CHATHAM	NJ		06/20/2025	8.654		55,717	2,231,000
3300005630	UPPER SADDLE RIVER	NJ		01/22/2025	8.595		118,889	1,960,000
3350109621	ASBURY PARK	NJ		09/22/2025	10.099		6,949	1,720,000
3340117899	HOUSTON	TX		02/13/2026	7.910		137,045	2,250,000
3510133672	SOUTH MIAMI	FL		11/14/2025	7.390		69,166	2,300,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3.62518E+11	SEATTLE	WA		08/13/2025	7.510		85,000	2,636,000
3510129977	MIAMI	FL		09/16/2025	7.813		67,375	3,390,000
3340103128	CLARKSVILLE	TN		09/08/2025	12.197		3,569	740,000
3510132563	WINTER PARK	FL		10/17/2025	7.475		97,656	3,400,000
3510124803	CHARLOTTE	NC		12/19/2025	8.025		377,725	2,667,000
3510128562	ENCINO	CA		09/16/2025	7.500		271,400	2,280,000
3310093723	NAPA	CA		02/13/2025	8.939		14,387	1,520,000
3500134714	NEW SMYRNA BEACH	FL		01/23/2026	7.750		356,492	4,385,000
3420001107	HOBOKEN	NJ		01/29/2026	7.650		160,723	4,992,000
3340096746	ISLANDIA	NY		04/24/2025	8.670		64,944	670,000
3510134047	BISCAYNE PARK	FL		11/14/2025	7.390		46,627	1,900,000
3410000661	JERSEY CITY	NJ		01/17/2025	8.784		201,239	2,371,000
3410001042	LIVINGSTON	NJ		11/03/2025	8.108		96,921	1,975,000
3340119966	SOUTH PLAINFIELD	NJ		02/13/2026	9.158		980	555,000
37000006434	NEW PROVIDENCE	NJ		11/21/2025	7.950		191,441	1,700,000
3510123812	VANCOUVER	WA		12/19/2025	8.213		198,341	3,985,000
3340097573	CHICAGO	IL		04/10/2025	8.296		70,735	1,400,000
3340101568	WEST NEW YORK	NJ		06/26/2025	8.604		34,461	1,120,000
3340115668	AMITYVILLE	NY		12/04/2025	10.108		25,681	680,000
3510113400	BELLA COLLINA	FL		12/19/2025	8.188		164,792	2,830,000
3340082167	KEAAU	HI		04/24/2025	8.890		63,566	835,000
3350103621	ORANGE	CA		07/15/2025	10.098		56,382	1,450,000
3350111223	LIVINGSTON	NJ		10/08/2025	10.438		197,647	2,400,000
3340098879	FREEPORT	NY		04/24/2025	8.819		43,136	810,000
3350113487	CALDWELL	ID		12/11/2025	11.602		217,064	2,395,000
3340098622	WANTAGE	NJ		04/10/2025	8.154		7,013	750,000
3510132564	WINTER PARK	FL		10/17/2025	7.475		180,747	3,950,000
3510132442	NORTH MIAMI BEACH	FL		10/30/2025	7.730		17,593	1,800,000
3.62513E+11	JERSEY CITY	NJ		10/24/2025	7.770		81,000	975,000
3510126895	LOS ANGELES	CA		08/27/2025	8.370		191,348	3,000,000
3700006486	BLOOMFIELD	NJ		03/03/2026	7.770		15,503	900,000
3350105559	UPPER SADDLE RIVER	NJ		10/20/2025	9.204		169,912	2,700,000
3310091908	HOUSTON	TX		01/16/2025	9.366		75,103	1,053,000
3510126000	VISTA	CA		10/07/2025	7.995		475,573	3,300,000
3510123813	VANCOUVER	WA		08/14/2025	8.363		261,351	3,490,000
3510129978	MIAMI	FL		09/16/2025	7.813		71,471	3,390,000
3510129000	FORT LAUDERDALE	FL		09/08/2025	8.195		18,441	2,165,000
3340094232	CAPE CORAL	FL		04/24/2025	9.431		36,776	731,000
3340099125	WEST HEMPSTEAD	NY		04/10/2025	8.677		50,288	715,000
3510124388	NORTH WILDWOOD	NJ		10/30/2025	8.355		38,465	2,100,000
3310091767	NORTH BELLMORE	NY		12/19/2024	8.743		26,173	448,500
3340112547	CHAPEL HILL	NC		11/26/2025	11.930		84,888	1,725,000
3350120591	MIAMI	FL		02/26/2026	9.154		64,461	2,168,900
3510129003	FORT LAUDERDALE	FL		09/08/2025	8.195		113,698	2,260,000
3510129001	FORT LAUDERDALE	FL		09/08/2025	8.195		18,284	2,260,000
3510129002	FORT LAUDERDALE	FL		09/16/2025	8.125		129,584	2,260,000
3410000878	NORTH WILDWOOD	NJ		06/06/2025	8.554		64,937	2,200,000
325096663	VANCOUVER	WA		10/31/2025	8.045		251,653	1,416,000
3340115109	STATEN ISLAND	NY		12/11/2025	10.049		79,042	660,000
3510123885	CHARLOTTE	NC		10/30/2025	8.443		122,500	3,706,000
3.62508E+11	SEATTLE	WA		04/17/2025	7.475		107,500	2,228,000
3350108005	HOUSTON	TX		09/08/2025	11.385		45,799	6,900,000
3700005713	WAYNE	NJ		03/27/2025	8.138		20,182	1,300,000
3510137923	MIAMI	FL		03/02/2026	7.200		297,795	5,805,000
3510124710	LAKEWOOD	NJ		07/15/2025	8.158		67,871	3,200,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340118535	PHILADELPHIA	PA		02/13/2026	9.405		78,962	782,000
3310094260	OCEAN TOWNSHIP	NJ		02/06/2025	8.582		38,262	570,000
3340104821	HUTTO	TX		12/11/2025	11.573		600,237	5,706,000
3510108919	MIAMI	FL		12/19/2025	8.588		39,044	1,400,000
3510113398	BELLA COLLINA	FL		12/19/2025	8.188		315,135	2,830,000
3340099289	WEST HEMPSTEAD	NY		04/10/2025	8.677		38,170	585,000
3510116419	NEWARK	NJ		12/19/2025	8.063		68,792	2,400,000
100284363	SACHSE	TX		03/30/2026	9.125		5,900	845,247
3350109004	MONROE	NY		01/15/2026	10.438		171,956	2,900,000
3510132405	MIAMI	FL		10/17/2025	7.475		280,000	4,100,000
3510132400	PALMETTO BAY	FL		10/30/2025	7.480		79,694	2,000,000
100249862	THOUSAND OAKS	CA		10/30/2025	7.750		30,000	1,329,129
100278310	HAWTHORNE	CA		02/26/2026	10.450		40,000	1,157,541
3410000955	SAN ANTONIO	TX		08/08/2025	8.548		7,028	1,500,000
3410000752	SEWELL	NJ		03/24/2025	9.036		29,247	975,000
3510126718	CHARLOTTE	NC		12/19/2025	8.188		176,504	1,919,000
325073988	SEVIERVILLE	TN		10/06/2025	8.645		97,038	2,660,000
3510138698	BURIEN	WA		03/12/2026	7.590		7,620	1,325,000
3410000908	BERKELEY HEIGHTS	NJ		06/20/2025	8.454		224,898	2,000,000
3340119197	BRONX	NY		02/13/2026	9.554		27,379	700,000
3410000940	AUSTIN	TX		08/01/2025	8.460		91,011	1,250,000
3510135731	SAFETY HARBOR	FL		01/09/2026	7.675		52,422	1,535,000
3700006475	WHIPPANY	NJ		11/21/2025	7.950		44,241	1,050,000
3350103623	NICHOLASVILLE	KY		07/15/2025	12.781		76,192	1,875,000
3510137180	ST. CLOUD	FL		02/19/2026	7.320		242,730	2,972,000
3510137258	MIAMI BEACH	FL		02/09/2026	7.180		74,213	7,400,000
3510124975	DRIPPING SPRINGS	TX		08/01/2025	8.033		44,518	2,800,000
3350109178	MIAMI	FL		09/15/2025	10.318		4,876	4,860,000
3350109240	BERKELEY	CA		09/29/2025	9.940		68,768	1,700,000
3340114994	PHILADELPHIA	PA		12/04/2025	9.395		51,163	595,000
3410000863	NASHVILLE	TN		06/13/2025	8.554		94,905	1,560,000
3410000923	FT WORTH	TX		07/18/2025	8.464		32,270	1,180,000
3350112066	MERRITT ISLAND	FL		11/26/2025	9.940		11,980	2,212,000
3350120459	FORT LEE	NJ		02/26/2026	10.099		190,006	1,800,000
3510115441	LANTANA	FL		12/19/2025	8.438		80,811	1,400,000
3510136736	RICHMOND	VA		02/09/2026	7.555		20,578	1,000,000
3510132045	KAMUELA	HI		11/20/2025	8.030		77,646	2,395,000
3350109495	TENAFLY	NJ		10/29/2025	10.438		179,035	2,500,000
3410001048	SPRINGFIELD	NJ		11/10/2025	8.308		109,939	1,100,000
3340101872	DECATUR	GA		05/29/2025	8.674		6,978	445,000
3510109334	MIAMI	FL		12/19/2025	8.063		92,791	3,500,000
3510109392	MIAMI	FL		12/19/2025	8.063		96,594	3,500,000
3410001040	FLORHAM PARK	NJ		11/03/2025	8.308		295,744	2,400,000
3700006522	ELIZABETH	NJ		01/14/2026	7.730		22,742	740,000
3510124983	DRIPPING SPRINGS	TX		12/19/2025	7.813		16,493	2,975,000
3510124974	DRIPPING SPRINGS	TX		12/19/2025	7.813		52,510	2,975,000
3350101559	CHARLOTTE	NC		09/22/2025	10.935		66,991	1,645,000
3510124981	DRIPPING SPRINGS	TX		08/01/2025	8.033		61,621	3,000,000
3350114269	NEW HYDE PARK	NY		11/13/2025	10.318		68,217	1,418,500
3350112476	OCEAN	NJ		12/11/2025	9.204		215,201	2,020,000
3350113939	CHATHAM	NJ		12/04/2025	9.940		387,602	2,350,000
3510133267	MIAMI	FL		10/30/2025	7.480		282,575	3,100,000
3340099181	BALTIMORE	MD		04/10/2025	8.890		35,961	605,000
3350104969	BOYNTON BEACH	FL		10/20/2025	10.438		211,388	2,815,000
3350105261	HENRICO	VA		07/29/2025	9.900		158,635	1,750,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340100326	CHELTENHAM	PA		04/24/2025	8.688		9,207	500,000
3340111691	ELMHURST	IL		10/20/2025	10.880		5,836	555,000
3510133689	MIAMI	FL		12/08/2025	7.720		404,934	8,769,000
3510127132	GULFPORT	FL		08/27/2025	8.520		16,142	1,160,000
3510124976	DRIPPING SPRINGS	TX		08/01/2025	8.033		59,130	2,800,000
3340117182	SKANEATELES	NY		02/13/2026	10.831		273,439	1,435,000
3510128856	HEBER CITY	UT		09/08/2025	7.570		94,595	1,880,000
3510138709	BURIEN	WA		03/12/2026	7.590		35,734	1,325,000
3700006562	MAPLEWOOD	NJ		03/03/2026	7.770		95,282	950,000
3350121332	OSTERVILLE	MA		02/26/2026	9.572		123,542	1,350,000
3340103695	UNION	SC		06/26/2025	8.634		26,532	735,000
100269876	COMPTON	CA		12/30/2025	9.125		2,900	681,392
3510131818	HOUSTON	TX		02/09/2026	8.080		140,029	1,540,000
3500136943	GREENSBORO	NC		01/23/2026	7.688		134,050	1,558,000
3510124978	DRIPPING SPRINGS	TX		08/01/2025	8.033		80,813	3,000,000
3510124982	DRIPPING SPRINGS	TX		08/01/2025	8.033		49,852	2,800,000
3700006502	NEWARK	NJ		01/14/2026	7.900		32,979	785,000
3350116723	JAMAICA	NY		01/29/2026	9.652		28,870	1,150,000
3.62515E+11	SEATTLE	WA		07/01/2025	7.445		252,000	3,108,000
3340096490	FREEHOLD TOWNSHIP	NJ		03/27/2025	9.356		101,683	1,700,000
3350111217	NAPERVILLE	IL		09/29/2025	9.443		16,533	1,150,000
3700006583	BROOMALL	PA		03/03/2026	7.770		27,934	722,000
3350120004	WEST HEMPSTEAD	NY		02/26/2026	10.696		27,407	980,000
3310085554	THORNVILLE	OH		01/16/2025	11.000		21,334	339,900
100239783	ANTIOCH	CA		09/29/2025	8.625		2,500	912,313
3300004718	UNION CITY	NJ		12/28/2023	9.510		14,524	551,250
3350109278	KINGSTON	NY		10/20/2025	10.457		79,293	2,210,000
3510116092	NORTH MIAMI BEACH	FL		12/19/2025	8.563		53,999	3,700,000
3510136995	SEATTLE	WA		03/02/2026	7.700		486,391	3,590,000
100208520	FRESNO	CA		04/29/2025	8.875		3,600	515,000
3.62533E+11	MIRAMAR	FL		02/27/2026	7.513		17,000	570,000
3350114073	CRESSKILL	NJ		12/04/2025	10.438		100,883	1,500,000
100269728	RANCHO CUCAMONGA	CA		12/30/2025	11.375		450	660,000
100231025	MARYSVILLE	WA		08/29/2025	8.000		11,000	825,423
3510124987	DRIPPING SPRINGS	TX		08/01/2025	8.033		76,726	2,800,000
3350108665	SACRAMENTO	CA		10/29/2025	10.000		76,582	1,570,000
3500134225	INDIAN ROCKS BEACH	FL		01/23/2026	8.000		162,274	3,440,600
3410000964	JERSEY CITY	NJ		08/29/2025	8.648		18,183	2,648,000
3350117605	MARIETTA	GA		01/29/2026	10.099		67,874	2,700,000
3350117140	BROOKLYN	NY		02/26/2026	10.258		17,178	991,000
100208712	ALMONT	MI		04/29/2025	11.125		4,588	436,036
3510124972	DRIPPING SPRINGS	TX		08/01/2025	8.158		19,241	3,000,000
3500135573	PARRISH	FL		01/23/2026	7.375		660,425	3,900,000
3350111103	LEHIGH ACRES	FL		10/08/2025	10.836		15,205	1,121,000
3340098875	KEAAU	HI		06/26/2025	9.960		17,308	970,000
3510124980	DRIPPING SPRINGS	TX		08/01/2025	8.033		28,379	3,000,000
3410001028	SCOTCH PLAINS	NJ		10/24/2025	8.196		101,877	2,300,000
3700006611	WEST ORANGE	NJ		03/03/2026	7.770		56,964	710,000
3340121571	ROCK HILL	SC		02/13/2026	10.049		30,769	635,000
100278179	CHICO	CA		02/26/2026	8.500		2,750	692,000
100258821	BRIDGEWATER	NJ		12/05/2025	8.700		52,617	910,160
3350112767	BERKELEY HEIGHTS	NJ		10/08/2025	9.652		308,058	1,750,000
3350116651	WILMETTE	IL		01/15/2026	10.448		56,468	1,950,000
3410000771	JERSEY CITY	NJ		03/28/2025	8.736		58,659	2,640,000
3350121236	SPRINGFIELD GARDENS	NY		02/13/2026	9.721		28,738	1,280,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3700006459	NORWALK	CT		11/21/2025	7.950		26,033	800,000
3340120331	EAST ORANGE	NJ		02/13/2026	10.662		23,780	550,000
3350116757	JERSEY CITY	NJ		01/15/2026	9.950		19,147	994,000
3510138427	HOUSTON	TX		03/02/2026	7.325		157,390	2,836,000
3340103776	PHILADELPHIA	PA		10/08/2025	10.999		84,854	875,000
100274807	SCITUATE	MA		01/29/2026	7.775		12,000	830,227
100269824	MINNETONKA	MN		12/30/2025	8.675		17,375	716,129
100221962	MIAMI	FL		07/30/2025	8.990		50,000	970,253
3700006245	JERSEY CITY	NJ		11/21/2025	8.010		79,706	2,065,000
100239831	ALPHARETTA	GA		09/29/2025	8.375		20,000	850,778
3350113917	BALDWIN HARBOR	NY		01/15/2026	10.159		27,874	1,200,000
3350107847	WAIKOLOA	HI		09/15/2025	10.139		34,041	1,300,000
3510134186	DELRAY BEACH	FL		01/09/2026	7.675		108,878	1,919,000
100239645	CARSON	CA		09/29/2025	6.150		54,000	906,798
3510135759	BOYNTON BEACH	FL		01/09/2026	7.575		37,672	1,180,000
100258899	LAKE WORTH	FL		12/05/2025	6.250		48,816	528,712
3510133969	HOUSTON	TX		02/09/2026	7.680		188,975	4,400,000
3410000729	SEVIERVILLE	TN		03/14/2025	8.736		178,110	1,153,000
3700006428	JERSEY CITY	NJ		01/14/2026	7.800		169,577	2,200,000
3510127150	FORT LAUDERDALE	FL		09/08/2025	7.570		246,047	3,000,000
3350115593	LIVINGSTON	NJ		01/15/2026	9.552		222,222	1,780,000
3420001135	CHARLOTTE	NC		03/13/2026	8.074		23,026	1,614,720
3310092788	IRVINGTON	NJ		02/06/2025	8.323		168,360	1,008,000
3350113095	EAST MEADOW	NY		10/20/2025	10.000		78,064	1,509,000
3510129060	DALLAS	TX		10/30/2025	8.005		7,372	2,268,000
3510116010	WINTER PARK	FL		12/19/2025	8.063		189,411	3,400,000
3350098971	BLOOMINGBURG	NY		08/08/2025	10.643		186,435	5,246,000
3.62513E+11	HOUSTON	TX		06/12/2025	8.265		67,000	1,550,000
3500134050	CHARLOTTE	NC		01/23/2026	8.125		121,428	2,228,000
3500115209	KENT	WA		03/10/2025	8.453		46,731	1,953,300
3340093895	MINERAL WELLS	TX		02/06/2025	11.250		18,488	440,000
3700006297	BROOKLYN	NY		01/14/2026	7.825		225,298	5,950,000
100284367	SACRAMENTO	CA		03/30/2026	8.000		5,000	1,565,000
100239759	COSTA MESA	CA		09/29/2025	7.500		50,000	2,200,000
3340114458	BERWYN	IL		11/26/2025	9.890		28,087	450,000
3420001137	SCOTCH PLAINS	NJ		03/06/2026	7.668		66,576	1,656,000
3510134707	NORTH REDINGTON BEACH	FL		12/08/2025	7.720		105,404	3,300,000
3340096973	CHICAGO	IL		03/19/2025	8.708		4,736	480,000
3300005222	NEW ORLEANS	LA		10/09/2024	9.105		84	455,000
3350115056	BELLPORT	NY		11/26/2025	10.707		6,018	1,000,000
3510114368	NEWARK	NJ		12/19/2025	8.063		152,690	2,400,000
3350109593	HOUSTON	TX		10/08/2025	11.562		36,219	1,200,000
3350114469	LAKE FOREST	IL		11/26/2025	10.945		6,129	760,000
3350112146	EAST WINDSOR	CT		10/29/2025	10.199		21,940	939,000
3350104110	WASHINGTON	DC		07/29/2025	10.049		84,269	1,075,000
3340101817	GLEN BURNIE	MD		05/22/2025	8.614		40,313	375,000
3350112034	CHICAGO	IL		01/15/2026	10.507		156,387	3,280,000
3340103971	HOUSTON	TX		06/26/2025	9.516		76,237	900,000
3350109825	MYRTLE BEACH	SC		09/08/2025	9.158		152,742	1,150,000
3350120999	SIERRA MADRE	CA		02/26/2026	9.761		15,852	1,050,000
3350115448	RYDAL	GA		12/04/2025	9.940		2,617	800,000
3350117968	LEVITTOWN	NY		01/15/2026	9.726		62,967	1,340,000
100258883	NORTH BRUNSWICK	NJ		12/05/2025	7.625		9,368	684,751
3350112673	FAYETTEVILLE	GA		10/20/2025	10.388		109,264	5,600,000
3350107870	WEST BRIDGEWATER	MA		09/22/2025	9.453		10,709	3,000,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3410000977	JERSEY CITY	NJ		08/29/2025	8.348		74,676	2,320,000
3340118073	AKRON	OH		02/26/2026	7.910		56,090	370,000
3350110752	TEANECK	NJ		09/15/2025	9.652		59,753	891,000
3510132015	SAVANNAH	GA		12/17/2025	7.330		50,890	855,000
3350109423	MIAMI	FL		12/11/2025	12.000		85,645	2,175,000
3350118967	NUTLEY	NJ		01/15/2026	11.064		13,857	950,000
3340100910	MANALAPAN TOWNSHIP	NJ		04/24/2025	9.294		44,906	3,450,000
3340118446	BERWYN	IL		01/29/2026	9.890		10,692	400,000
3510132952	MIAMI BEACH	FL		11/14/2025	7.765		87,618	4,017,500
3510136413	OLDSMAR	FL		02/09/2026	8.080		45,759	3,480,000
3510114369	NEWARK	NJ		12/19/2025	8.063		141,199	2,400,000
3340087363	BROOKLYN	NY		04/24/2025	9.193		43,252	1,125,000
3510129535	LAKEWOOD	NJ		11/20/2025	7.780		123,916	2,300,000
3510138355	WINTER PARK	FL		03/12/2026	7.510		104,154	2,500,000
3510138275	MONTVERDE	FL		03/02/2026	7.325		62,265	4,400,000
3510132135	CAROLINA BEACH	NC		02/09/2026	7.930		462,122	3,540,000
3510123592	WINTER PARK	FL		12/19/2025	8.463		162,589	1,872,000
3410001069	CLARKSVILLE	TN		12/11/2025	8.254		217,564	1,785,000
3350108809	HOUSTON	TX		09/22/2025	11.930		65,187	3,480,000
100213314	OLD BRIDGE	NJ		05/29/2025	7.990		10,500	611,200
3340115672	CHICAGO	IL		12/19/2025	10.880		6,652	550,000
3420001115	GLEN RIDGE	NJ		01/29/2026	7.950		108,515	1,601,280
3350116044	SHARON	MA		12/04/2025	10.716		13,912	1,030,000
100269695	POTOMAC	MD		12/30/2025	11.725		35,000	2,128,548
100258920	CHARLOTTE	NC		12/05/2025	6.750		10,035	675,000
3410000978	HOUSTON	TX		08/29/2025	8.748		251,950	2,600,000
3350108968	GLEN MILLS	PA		09/08/2025	10.504		82,170	1,000,000
100239665	GLENDALE	AZ		09/29/2025	10.325		1,500	391,523
3500119240	FORT LAUDERDALE	FL		03/21/2025	7.800		29,085	650,000
3420001116	LIVINGSTON	NJ		02/11/2026	7.558		135,934	2,208,000
3350118033	QUEENS	NY		02/26/2026	7.950		9,238	3,420,000
3350116390	BOSTON	MA		12/11/2025	10.448		20,651	709,000
3510132953	MIAMI BEACH	FL		11/14/2025	7.765		81,823	3,600,000
3510132954	MIAMI BEACH	FL		11/14/2025	7.765		81,581	3,600,000
100284320	FINDLAY	OH		03/30/2026	6.725		349	338,000
3340072397	NEW BRITAIN	CT		04/05/2024	9.385		12,015	400,000
3700006347	ROSELLE	NJ		10/30/2025	7.930		39,488	540,000
3.62525E+11	HOUSTON	TX		10/24/2025	8.220		325,000	2,600,000
3510108384	WOODLAND HILLS	CA		12/19/2025	8.188		119,245	3,973,000
3510139898	FORT LAUDERDALE	FL		03/20/2026	7.250		168,875	3,030,000
100278323	FORT LUPTON	CO		02/26/2026	10.600		1,185	465,946
3340118571	NAVASOTA	TX		01/29/2026	10.880		9,963	344,000
100239684	ROYAL OAKS	CA		09/29/2025	8.975		7,000	1,061,333
3340102242	LEHIGH ACRES	FL		06/26/2025	8.940		6,121	345,000
3350104136	SAVANNAH	GA		07/15/2025	9.158		93,658	1,063,000
3410000685	SEVIERVILLE	TN		01/17/2025	8.784		32,677	660,000
3.62532E+11	EDMONDS	WA		01/09/2026	8.120		267,000	1,100,000
3350117911	HOUSTON	TX		02/26/2026	7.950		607,445	2,400,000
3510126370	NASHVILLE	TN		08/27/2025	8.495		6,141	850,000
3410001053	THIRD LAKE	IL		11/26/2025	8.508		14,103	1,775,000
3.62525E+11	CHICAGO	IL		10/24/2025	8.050		138,000	800,000
3350113996	OCALA	FL		12/11/2025	9.940		133,590	1,583,000
3410000650	NEWARK	NJ		12/23/2024	8.786		93,213	808,000
100208174	QUEEN CREEK	AZ		04/29/2025	8.750		9,000	1,167,481
100230971	PEMBERTON	NJ		08/29/2025	10.500		4,180	300,757

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350109884	LEHIGH ACRES	FL		10/20/2025	9.443		65,314	899,000
100269680	WHITTIER	CA		12/30/2025	8.250		8,500	854,000
100284315	ASHLAND	OR		03/30/2026	9.525		1,000	660,580
3510127529	ORLANDO	FL		09/16/2025	8.463		25,820	3,760,000
3340114416	INDIANAPOLIS	IN		12/04/2025	10.049		31,062	695,000
3510132753	KINGSTON	NY		12/08/2025	7.995		3,391	730,000
3510126907	FAIR PLAY	SC		08/01/2025	8.308		3,065	625,000
3350113718	METAIRIE	LA		11/13/2025	10.885		40,983	1,200,000
3350117992	HOUSTON	TX		01/15/2026	9.940		10,511	1,560,000
100207786	MIAMI	FL		04/29/2025	8.425		10,000	565,000
3350110260	WEST ORANGE	NJ		09/22/2025	11.632		93,787	1,291,000
3350112541	SUTTON	MA		10/20/2025	10.557		17,585	642,000
3340099521	MINERAL WELLS	TX		05/22/2025	9.058		5,383	325,000
100239800	ENCINO	CA		09/29/2025	7.875		75,538	1,780,315
100284341	STEVENSVILLE	MT		03/30/2026	6.500		15,138	610,439
3510136985	BLUFFTON	SC		03/02/2026	7.325		57,015	665,000
100278320	MARICOPA	AZ		02/26/2026	12.025		7,000	309,494
3350118860	CORNELIUS	NC		01/15/2026	10.945		59,182	2,300,000
3510130574	FOUNTAIN INN	SC		11/14/2025	7.765		32,066	945,000
3340099325	DANIELS	WV		04/24/2025	8.890		1,287	458,000
3350119460	TAMPA	FL		02/26/2026	10.219		3,399	862,000
3340120763	ROME	GA		02/13/2026	10.167		8,162	420,000
3350100311	BAYONNE	NJ		10/20/2025	11.184		34,741	669,000
3350115003	OAKLAND	CA		12/04/2025	9.453		77,395	975,000
3350107501	SAN ANTONIO	TX		01/15/2026	11.134		218,735	1,925,000
3.62531E+11	LABELLE	FL		12/12/2025	8.065		6,000	405,000
3340102256	INDIANAPOLIS	IN		06/26/2025	8.988		34,197	437,000
3350113846	ATLANTA	GA		11/13/2025	9.204		70,695	725,000
3350119864	JERSEY CITY	NJ		02/26/2026	9.970		25,330	745,000
3350100816	NASHVILLE	TN		07/15/2025	9.890		47,737	750,000
100208229	UNION	CT		04/29/2025	11.975		1,000	368,013
3350113053	CHICAGO	IL		10/29/2025	9.443		39,979	640,000
3500135886	WYNNEWOOD	PA		01/23/2026	7.625		10,127	640,000
3350101317	WENDELL	NC		09/22/2025	10.438		23,273	808,000
3510131244	FOUNTAIN INN	SC		10/30/2025	7.730		31,108	945,000
3410001033	NASHVILLE	TN		11/03/2025	8.508		136,560	1,300,000
3350110104	MODESTO	CA		09/15/2025	11.602		15,517	730,000
3510132479	HOUSTON	TX		01/09/2026	7.950		87,851	1,350,000
3310081272	KNOXVILLE	TN		09/26/2024	9.289		2,793	174,000
3410000864	AUSTIN	TX		07/07/2025	8.364		154,490	1,775,000
3410000913	AUSTIN	TX		07/07/2025	8.364		99,245	1,790,000
100207632	JACKSONVILLE	FL		04/29/2025	7.775		7,000	765,000
100278214	PARKER	CO		02/26/2026	9.700		11,777	624,832
3350113782	BLOOMFIELD	NJ		10/29/2025	11.124		30,803	970,000
3500112680	SEVIERVILLE	TN		12/20/2024	8.423		116,848	1,500,000
3510112077	COLUMBUS	OH		12/19/2025	8.313		1,899	590,000
3350119176	CALDWELL	ID		02/13/2026	10.388		83,807	1,287,000
3510137121	MIAMI	FL		02/19/2026	7.395		213,136	2,085,000
100207552	WILDOMAR	CA		04/29/2025	10.175		2,900	766,176
3510134051	FORT LAUDERDALE	FL		11/20/2025	7.780		85,680	3,200,000
3340108334	CHICAGO	IL		09/22/2025	10.266		12,533	290,000
3420001132	NASHVILLE	TN		03/13/2026	7.674		38,441	2,400,000
3700006402	JACKSONVILLE	FL		10/30/2025	7.930		4,388	487,000
100269709	VENTURA	CA		12/30/2025	7.150		30,000	1,628,224
3340120511	SCRANTON	PA		02/13/2026	10.761		10,601	304,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100208349	WOODSTOCK	IL		04/29/2025	8.150		30,000	554,265
100213106	TAMPA	FL		05/29/2025	11.200		1,146	606,124
3350116698	BOONTON	NJ		02/26/2026	9.851		79,645	838,000
3350111062	CHICAGO	IL		10/08/2025	10.318		17,028	630,000
3350105134	PEYTON	CO		02/26/2026	11.930		247,120	2,539,000
3510116512	CAPE CORAL	FL		12/19/2025	8.063		23,142	575,000
3510115878	PORT CHARLOTTE	FL		12/19/2025	8.440		4,456	750,000
3350122445	WALDWICK	NJ		02/26/2026	10.099		29,462	799,000
3340085162	BALTIMORE	MD		12/19/2024	9.301		7,714	210,000
3340095395	INDIANAPOLIS	IN		02/20/2025	8.649		11,943	500,000
3350096846	CHICAGO	IL		07/15/2025	10.761		23,633	732,000
3350106183	AUSTIN	TX		09/08/2025	9.890		39,219	708,000
100208877	MOUNT PROSPECT	IL		04/29/2025	9.600		5,500	521,829
3340099014	BERWYN	IL		05/22/2025	8.818		41,133	380,000
100258913	WEST SACRAMENTO	CA		12/05/2025	9.125		3,100	664,313
3350111203	SOUTH HEMPSTEAD	NY		02/26/2026	10.438		23,180	690,000
3310090997	WINFIELD	IL		12/19/2024	8.498		1,753	142,500
3350111670	STOUGHTON	MA		12/04/2025	10.567		30,166	800,000
3340113835	CHICAGO	IL		12/11/2025	10.662		8,191	300,000
3410001059	LAKEWOOD	OH		11/26/2025	7.908		24,328	450,000
3350117132	MILLER PLACE	NY		01/15/2026	10.438		177,208	1,193,000
3510121109	EL PORTAL	FL		12/19/2025	8.213		299,002	3,500,000
3340097830	CLEVELAND HEIGHTS	OH		03/27/2025	9.740		8,870	318,000
3350118473	HOUSTON	TX		02/26/2026	8.945		534,091	2,200,000
3510127722	CHARLOTTE	NC		09/29/2025	8.338		79,102	950,000
3310041910	NEWARK	NJ		10/19/2022	8.316		79,058	586,500
3510127723	CHARLOTTE	NC		09/29/2025	8.338		68,487	950,000
3510127724	CHARLOTTE	NC		09/29/2025	8.338		15,166	950,000
3510127720	CHARLOTTE	NC		09/29/2025	8.338		13,330	950,000
3510127721	CHARLOTTE	NC		09/29/2025	8.338		85,066	950,000
3350115587	FORT COLLINS	CO		12/04/2025	10.199		8,539	545,000
3420001091	GAINESVILLE	GA		01/16/2026	7.944		130,799	1,603,200
100269780	RAHWAY	NJ		12/30/2025	10.625		13,000	520,000
3410000704	SEVIERVILLE	TN		03/14/2025	8.736		99,575	756,000
3510127725	CHARLOTTE	NC		09/29/2025	8.338		17,214	950,000
3510128577	MIAMI	FL		09/08/2025	7.820		38,724	702,000
100249892	WALL TOWNSHIP	NJ		10/30/2025	7.375		16,000	985,000
100278236	SPOKANE	WA		02/26/2026	10.600		13,450	291,052
3350113115	LOWELL	MA		10/29/2025	11.064		18,213	2,200,000
3510123550	HOUSTON	TX		08/01/2025	8.683		3,850	565,000
3340105236	JOSHUA TREE	CA		10/29/2025	10.831		179,382	1,175,000
3350112053	MIAMI	FL		12/19/2025	11.691		34,702	848,000
3350115834	MIAMI	FL		12/19/2025	11.691		32,189	848,000
3350119216	TAMPA	FL		02/13/2026	10.189		79,977	1,288,000
3510123544	HOUSTON	TX		12/19/2025	8.463		4,200	565,000
3510136415	OLDSMAR	FL		02/09/2026	7.805		37,364	2,280,000
100269945	FRESNO	CA		12/30/2025	8.000		10,000	830,817
100278278	NEWCASTLE	CA		02/26/2026	7.175		8,695	1,426,308
3350106267	KNOXVILLE	TN		08/08/2025	11.345		15,302	750,000
100274868	PORT ST LUCIE	FL		01/29/2026	6.875		25,000	412,508
100269815	MURRIETA	CA		12/30/2025	9.175		15,461	629,937
100213111	LIVERMORE	CA		05/29/2025	10.725		3,500	1,241,906
3510137154	MIAMI	FL		02/09/2026	7.455		21,070	595,000
3500135018	SALEM	OR		01/23/2026	7.875		6,228	430,000
3340099269	AKRON	OH		04/24/2025	8.819		19,926	257,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100269828	LEAGUE CITY	TX		12/30/2025	8.775		7,000	645,000
3420001090	LYNDHURST	NJ		01/26/2026	7.756		7,630	763,200
3340097715	PORT ALLEN	LA		06/05/2025	8.818		7,189	203,500
100269835	FORESTDALE	MA		12/30/2025	6.625		10,000	549,082
3420001073	SPRINGFIELD	NJ		01/26/2026	8.056		210,170	1,867,200
3350110639	NORTH FORT MYERS	FL		10/08/2025	10.448		43,458	570,000
3340106609	FORT EDWARD	NY		10/08/2025	9.158		25,542	265,000
100278247	FORT OGLETHORPE	GA		02/26/2026	9.225		23,524	294,939
100269806	JERSEY CITY	NJ		12/30/2025	7.750		25,000	910,643
3.62526E+11	MCALLEN	TX		12/12/2025	8.440		75,000	1,100,000
3510130011	OAKLAND	FL		10/07/2025	7.745		196,690	2,100,000
3510130012	OAKLAND	FL		10/07/2025	7.745		206,296	2,225,000
3510130016	OAKLAND	FL		10/07/2025	7.745		245,341	2,225,000
3510130017	OAKLAND	FL		10/07/2025	7.495		167,076	2,100,000
3340097669	IRVINGTON	NJ		03/27/2025	8.619		105,030	840,000
3340097670	IRVINGTON	NJ		03/27/2025	8.619		71,844	840,000
3420001111	PLAINFIELD	NJ		01/29/2026	8.050		40,010	768,000
3510126511	CUTLER BAY	FL		12/19/2025	7.775		3,485	460,000
3350115375	LAWNSIDE	NJ		11/26/2025	11.443		17,436	465,000
3510135522	OAK RIDGE	NC		01/09/2026	7.613		61,329	758,000
3410000754	PORT CHARLOTTE	FL		03/28/2025	8.536		16,560	530,000
3310078299	DETROIT	MI		09/26/2024	8.323		7,158	150,000
3350115303	MADERA	CA		12/19/2025	10.696		44,134	625,000
3.62532E+11	LABELLE	FL		12/24/2025	8.065		20,000	405,000
100269814	FORT WASHINGTON	MD		12/30/2025	9.875		950	581,343
3310078912	CALABASH	NC		10/23/2024	9.289		34,139	231,000
3420001117	TAMPA	FL		01/29/2026	7.650		39,648	1,631,040
3340104961	MAYWOOD	IL		09/08/2025	9.890		12,478	260,000
3350104960	ATLANTA	GA		07/15/2025	10.157		15,399	520,000
100213025	LAKEWOOD	CA		05/29/2025	8.449		50,500	1,014,852
3310081355	BALTIMORE	MD		09/18/2024	8.463		6,576	118,500
3410000836	DENVILLE	NJ		07/07/2025	8.364		11,143	480,000
3510135190	PELZER	SC		12/17/2025	7.955		89,228	1,350,000
3340098895	BALTIMORE	MD		06/26/2025	8.988		36,057	340,000
3340109244	TROY	NY		10/08/2025	10.266		17,727	500,000
3420001076	NORTH BERGEN	NJ		01/26/2026	7.852		67,351	1,056,000
3350114100	ELMHURST	IL		12/04/2025	10.935		55,185	1,560,000
3350096809	DURANT	OK		08/08/2025	11.840		16,315	567,000
3310084775	BALTIMORE	MD		10/03/2024	9.366		2,838	165,000
3410000739	CHILLICOTHE	OH		03/14/2025	8.532		7,747	415,000
3350110250	PATERSON	NJ		09/15/2025	10.438		18,959	3,400,000
3510134569	CHARLOTTE	NC		01/09/2026	7.425		25,520	1,650,000
3350106234	LAKE HAVASU CITY	AZ		09/15/2025	11.910		35,594	1,250,000
3350105264	FORT MILL	SC		07/15/2025	10.633		13,187	420,000
3350111811	MILFORD	MI		11/13/2025	10.099		36,798	513,000
3310081359	BALTIMORE	MD		09/18/2024	8.463		11,270	123,000
100258853	CLINTON	PA		12/05/2025	7.375		18,128	841,024
3510134571	CHARLOTTE	NC		01/09/2026	7.425		25,661	1,650,000
100230954	TITUSVILLE	FL		08/29/2025	9.350		1,700	338,501
3510131290	FARMVILLE	NC		10/07/2025	8.020		3,044	362,895
3350110156	THREE RIVERS	CA		11/13/2025	10.885		19,582	800,000
3350121688	PINELLAS PARK	FL		02/26/2026	10.497		7,383	400,000
3310090403	PITTSBURGH	PA		03/19/2025	9.009		1,230	100,500
3510131297	FARMVILLE	NC		10/07/2025	8.020		2,430	375,765
3350107162	TRAVERSE CITY	MI		09/08/2025	11.306		76,899	877,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350104252	EDISON	NJ		10/08/2025	11.433		64,050	1,350,000
3410000850	CEDARTOWN	GA		05/09/2025	8.698		46,215	350,000
3350120373	ORANGE PARK	FL		01/29/2026	9.602		7,174	415,000
3340117468	ALLENTOWN	PA		01/29/2026	9.821		26,717	317,000
3510131293	FARMVILLE	NC		10/07/2025	8.020		4,840	375,180
3310084778	BALTIMORE	MD		10/03/2024	9.366		4,479	165,000
3350112472	CHICAGO	IL		10/20/2025	9.940		28,772	675,000
3510131294	FARMVILLE	NC		10/07/2025	8.020		2,855	375,765
100284317	GOODLAND	IN		03/30/2026	11.800		13,000	260,000
3420001141	MIAMI	FL		03/13/2026	8.074		133,415	4,992,000
3350115866	MEDFIELD	MA		12/11/2025	10.099		244,837	1,115,000
3340115345	TOLEDO	OH		12/19/2025	10.405		31,870	367,000
3510134560	ATLANTA	GA		12/08/2025	7.720		27,122	1,500,000
3510130464	LENOIR	NC		11/20/2025	8.030		22,941	500,000
100239651	NOVATO	CA		09/29/2025	11.725		24,000	1,044,226
3350111616	CALABASH	NC		10/20/2025	10.855		116,347	772,000
100207977	CORONA	CA		04/29/2025	9.425		10,000	616,617
3410000848	CEDARTOWN	GA		05/09/2025	8.698		32,633	335,000
3350114762	BERWYN	IL		12/04/2025	10.457		19,781	480,000
3500135096	WEST LAFAYETTE	IN		01/23/2026	7.750		148,110	700,000
100269817	BLANDON	PA		12/30/2025	10.200		10,000	275,000
3700006372	CAMDEN	NJ		10/30/2025	7.930		9,141	245,000
3340098644	CHICAGO	IL		04/24/2025	8.451		39,600	260,000
3350118820	GAINESVILLE	GA		01/29/2026	10.139		37,714	768,000
3350114143	DECATUR	GA		12/11/2025	9.940		53,898	530,000
3420001136	FREEPORT	NY		03/13/2026	8.374		15,455	624,000
3510118593	STATESVILLE	NC		12/19/2025	8.125		88,197	745,000
3500135736	ROCKINGHAM	NC		01/23/2026	7.125		25,709	285,000
3410001000	HAMBURG AKA HARDYSTON	NJ		10/09/2025	8.396		144,203	2,670,000
3350112636	UNION CITY	NJ		12/11/2025	10.448		115,418	1,800,000
3350112641	UNION CITY	NJ		12/11/2025	10.448		60,566	1,800,000
3350112642	UNION CITY	NJ		12/11/2025	10.448		244,520	1,800,000
3350112643	UNION CITY	NJ		12/11/2025	10.448		15,536	1,800,000
3350112806	UNION CITY	NJ		12/11/2025	10.448		18,810	1,800,000
3350112809	UNION CITY	NJ		12/11/2025	10.448		157,487	1,875,000
3310082404	MINERAL WELLS	TX		10/31/2024	9.128		5,488	330,000
3350114209	LOWELL	MA		11/13/2025	10.716		24,361	513,000
3350112178	LEHIGH ACRES	FL		10/20/2025	9.940		23,317	710,000
3350114117	NEWPORT	WA		12/04/2025	11.741		30,187	440,000
3350115064	HADDON HEIGHTS	NJ		12/04/2025	10.706		44,693	850,000
3350112584	EVERGREEN PARK	IL		10/29/2025	10.935		23,542	500,000
3350104148	SPRINGFIELD	MA		07/15/2025	10.662		7,512	375,000
3510129770	ORLANDO	FL		10/07/2025	8.020		193,015	1,550,000
3510136222	ST PETERSBURG	FL		01/09/2026	7.300		18,358	467,000
3420001092	NASHVILLE	TN		01/26/2026	7.856		197,048	2,856,000
3510123124	BALTIMORE	MD		08/27/2025	8.395		76,219	800,000
100258804	DALLAS	OR		12/05/2025	8.750		11,500	394,464
3420001155	DICKSON	TN		03/24/2026	7.576		11,251	576,000
3350112978	HOUSTON	TX		12/04/2025	10.617		65,136	668,000
3350117998	RYDAL	GA		01/29/2026	7.950		105,009	870,000
3510130330	TAMPA	FL		01/09/2026	7.675		53,711	775,000
3510134570	CHARLOTTE	NC		01/09/2026	7.425		204,124	1,650,000
3350115133	CHICAGO	IL		11/26/2025	10.457		5,955	323,000
3510131296	FARMVILLE	NC		10/07/2025	8.020		4,841	362,895
3350109610	WEST COLUMBIA	SC		10/29/2025	10.358		3,362	384,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510131295	FARMVILLE	NC		10/07/2025	8.020		3,247	362,895
3350113199	SANFORD	FL		02/13/2026	9.940		107,149	1,368,000
3350106298	LAKE CITY	MI		09/15/2025	11.383		7,766	412,000
3350107888	AIRMONT	NY		10/20/2025	9.204		146,230	2,000,000
3350114235	NEW ORLEANS	LA		12/04/2025	10.836		31,795	650,000
100239807	O FALLON	MO		09/29/2025	7.950		1,500	224,994
3510131292	FARMVILLE	NC		10/07/2025	7.745		4,798	385,125
3510131123	MIAMI	FL		10/30/2025	7.855		77,968	1,840,000
3510131237	MIAMI	FL		10/30/2025	7.855		159,359	1,840,000
3510131238	MIAMI	FL		10/30/2025	7.855		57,639	1,840,000
3510114169	MIAMI	FL		12/19/2025	8.188		187,425	935,000
3510132655	TAMPA	FL		02/19/2026	7.645		53,585	1,554,000
3510134226	APPLE VALLEY	CA		02/19/2026	7.645		119,994	890,000
3310081181	PHILADELPHIA	PA		09/10/2024	8.778		3,688	94,500
100278270	DELTONA	FL		02/26/2026	9.625		36,515	328,410
3510131291	FARMVILLE	NC		10/07/2025	8.020		4,703	375,765
3350109070	LAKE CITY	MI		09/15/2025	11.383		12,991	416,000
3350119185	NORTHLAKE	IL		02/26/2026	9.940		7,165	360,000
100269683	URBANA	IL		12/30/2025	9.050		1,000	129,239
3510127033	BRANSON	MO		12/19/2025	8.375		28,085	625,000
3510115882	PUNTA GORDA	FL		12/19/2025	8.440		7,220	415,000
3510131122	MIAMI	FL		10/30/2025	7.855		60,369	1,835,000
100278324	SAVANNAH	GA		02/26/2026	9.575		6,000	198,707
3350101111	PALM BAY	FL		08/08/2025	10.148		1,229	357,000
3350103910	MINERAL WELLS	TX		07/15/2025	11.286		2,757	360,000
3350114619	MAYWOOD	IL		12/04/2025	10.179		36,852	470,000
3350118008	WALESKA	GA		02/13/2026	7.950		52,807	780,000
100269873	PASCO	WA		12/30/2025	8.525		15,000	408,983
3350115154	WATERBURY	CT		11/26/2025	10.099		1,753	315,000
3350112709	MONTGOMERY	AL		12/19/2025	11.632		34,602	1,680,000
3340095594	RIVER ROUGE	MI		03/27/2025	8.910		2,930	180,000
3350108140	BROCKTON	MA		10/08/2025	11.184		106,832	860,000
3.62527E+11	HARLINGEN	TX		11/24/2025	8.110		74,000	538,000
100269750	THOMPSONVILLE	MI		12/30/2025	7.875		36,612	800,000
3350121108	GULFPORT	FL		02/26/2026	10.497		2,873	400,000
3350114227	CHICAGO	IL		12/04/2025	10.099		7,335	395,000
3510117415	CHARLOTTE	NC		12/19/2025	8.688		165,232	1,924,000
3350108531	KEAAU	HI		09/22/2025	11.194		162,367	1,060,000
3350107944	CHARLOTTE	NC		09/08/2025	9.395		3,547	406,000
3350117502	NORTH SALEM	NY		02/13/2026	10.935		91,382	1,482,000
3510123249	LAKE PLACID	FL		12/19/2025	8.440		9,215	340,000
3350109344	LYONS	IL		09/15/2025	10.716		27,720	423,000
3510123250	LAKE PLACID	FL		12/19/2025	8.440		6,748	340,000
3350113129	WATERBURY	CT		01/29/2026	10.716		9,500	360,000
3510129769	SUMMERVILLE	SC		09/08/2025	7.445		50,153	1,975,000
100208555	WOODS CROSS	UT		04/29/2025	12.450		11,000	535,000
3350111866	MONTGOMERY	AL		11/13/2025	11.632		41,993	1,760,000
3350115791	ARDEN	NC		12/04/2025	10.209		6,086	350,000
3510123246	LAKE PLACID	FL		12/19/2025	8.440		8,779	340,000
3350115549	LAUDERDALE LAKES	FL		12/04/2025	10.935		2,521	315,000
3350118749	BROCKTON	MA		01/15/2026	9.204		36,630	880,000
3510123248	LAKE PLACID	FL		12/19/2025	8.440		5,224	340,000
3510123288	LAKE PLACID	FL		12/19/2025	8.440		12,494	340,000
3310078817	CALABASH	NC		10/23/2024	9.289		41,791	231,000
3350117630	FARMINGTON	NM		01/29/2026	9.851		91,584	1,007,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340102098	CLEVELAND	OH		05/22/2025	8.614		31,680	195,000
3350102545	LEHIGH ACRES	FL		08/08/2025	11.187		16,299	365,000
100269698	TAYLORS	SC		12/30/2025	12.350		350	445,000
3350110866	CHICAGO	IL		10/29/2025	10.099		15,226	290,000
3350104616	CLERMONT	FL		08/08/2025	10.405		15,784	456,000
3350104662	CLERMONT	FL		08/08/2025	10.405		18,900	456,000
3350117835	WOODBURY	CT		02/13/2026	9.691		98,475	760,000
3510129775	DURHAM	NC		10/30/2025	8.005		29,705	346,000
3350121484	CHICAGO	IL		02/26/2026	10.199		15,106	350,000
3350121380	HEATH	OH		02/26/2026	9.443		4,301	284,500
3510131289	FARMVILLE	NC		10/07/2025	8.020		9,216	307,152
3350108014	WASHINGTON	DC		09/08/2025	10.395		108,151	535,000
3510132987	CLOVER	SC		10/17/2025	7.850		11,227	400,000
3510132401	MEGGETT	SC		02/19/2026	7.645		113,016	765,000
3500120596	ORANGE CITY	FL		05/22/2025	8.733		18,250	336,000
3350118075	NEWARK	NJ		02/26/2026	10.139		114,480	3,628,000
100269694	OWOSSO	MI		12/30/2025	7.400		4,000	263,000
3410000950	THOMPSONS STATION	TN		11/26/2025	8.308		285,463	5,775,000
3350109152	TOMS RIVER	NJ		10/20/2025	10.318		38,087	410,000
100278263	EFFINGHAM	IL		02/26/2026	9.175		2,000	129,769
3510129774	DURHAM	NC		10/30/2025	8.005		26,680	346,000
3510131352	HOUSTON	TX		12/17/2025	7.955		60,701	630,000
3350099190	WAXHAW	NC		09/08/2025	12.068		26,639	807,000
3510129777	DURHAM	NC		10/30/2025	8.005		15,774	346,000
3350102585	CHANDLE	TX		07/15/2025	11.385		2,426	510,500
3350101956	TRENTON	NJ		07/29/2025	10.850		18,407	336,000
3340103045	JACKSONVILLE	FL		05/29/2025	8.818		9,710	167,000
3350113006	FAYETTEVILLE	WV		10/20/2025	10.935		3,522	408,000
3340109879	IRVINGTON	NJ		02/13/2026	10.336		129,752	780,000
3310082356	NORFOLK	VA		08/19/2024	8.771		10,111	86,400
3350112655	PHILADELPHIA	PA		11/13/2025	10.258		5,572	280,000
100269711	LIMERICK	ME		12/30/2025	8.800		16,800	477,089
3350113304	ONALASKA	TX		01/15/2026	10.647		58,088	550,000
3350115815	SUNRISE BEACH	MO		12/19/2025	10.637		99,475	1,100,000
3350108778	SHREVEPORT	LA		09/08/2025	10.395		1,776	310,000
3510128655	PALM BAY	FL		10/17/2025	8.125		12,416	345,000
100258901	THOUSAND OAKS	CA		12/05/2025	7.750		8,400	1,030,052
3350103473	HEMPSTEAD	TX		02/13/2026	10.388		46,674	410,000
3510132435	WESTMINSTER	SC		12/08/2025	7.845		91,415	550,000
3340101689	PHILADELPHIA	PA		05/22/2025	8.680		60,034	315,000
3350120134	PHILADELPHIA	PA		02/26/2026	9.940		39,680	375,000
3350103475	HEMPSTEAD	TX		02/13/2026	10.388		51,304	410,000
3350101066	AUBURN	CA		07/15/2025	10.385		71,716	1,287,000
3350111524	WATERBURY	CT		11/13/2025	10.318		36,380	490,000
3350111848	HOUSTON	TX		11/13/2025	10.637		212,966	1,240,000
3350115021	RONKONKOMA	NY		12/04/2025	10.686		22,810	3,200,000
3420001139	MAYS LANDING	NJ		03/13/2026	8.174		8,267	316,800
3350108800	LOS ALAMOS	NM		10/29/2025	10.716		33,314	715,000
3350108805	LOS ALAMOS	NM		10/29/2025	10.716		35,083	715,000
3510128383	VOLCANO	HI		09/08/2025	8.070		59,653	400,000
3350113317	ATLANTA	GA		10/08/2025	10.885		171,079	850,000
3350121472	PATERSON	NJ		02/26/2026	10.438		63,273	943,000
3350103788	BRUNSWICK	GA		08/08/2025	11.880		33,002	350,000
3350108545	INDIANAPOLIS	IN		09/08/2025	10.395		23,152	415,000
3350114684	JACKSONVILLE	NC		10/29/2025	10.557		46,470	310,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350110753	OCALA	FL		09/29/2025	10.716		5,034	260,000
3350114875	VIOLET	LA		12/19/2025	10.945		10,050	285,000
3350112379	CLEVELAND	OH		10/08/2025	10.457		22,685	313,000
3350117811	CLAREMONT	NC		01/29/2026	11.104		13,043	338,000
3350119047	SPARTANBURG	SC		01/15/2026	10.099		7,661	316,000
3350101506	WENDELL	NC		09/22/2025	10.438		80,832	939,200
3350108802	LOS ALAMOS	NM		10/29/2025	10.716		35,083	715,000
3350108803	LOS ALAMOS	NM		10/29/2025	10.716		33,314	715,000
3510130239	CONOVER	NC		10/07/2025	8.270		82,624	705,000
3340098744	STATEN ISLAND	NY		05/22/2025	8.080		102,090	910,000
100213013	BURLINGTON	WI		05/29/2025	7.825		3,000	308,000
3350115991	PHILADELPHIA	PA		12/11/2025	9.940		18,675	385,000
3350121391	DICKSON	TN		02/26/2026	10.099		7,151	230,000
3350103476	HEMPSTEAD	TX		02/13/2026	10.388		60,103	410,000
3350112196	LEHIGH ACRES	FL		10/20/2025	9.940		16,926	356,000
3350115673	SOUTH CHICAGO HEIGHTS	IL		12/04/2025	9.940		19,135	928,000
3350119971	SOUTHPORT	NC		02/13/2026	10.388		77,293	715,000
3350111775	MONTGOMERY	AL		11/13/2025	11.681		21,790	440,000
100230778	PHOENIX	AZ		08/29/2025	8.625		3,000	781,199
3340118167	ROBERSONVILLE	NC		02/13/2026	9.395		24,335	289,000
3350114142	WESLACO	TX		12/19/2025	9.940		147,873	1,852,000
3350106013	WHITE PLAINS	NY		10/08/2025	11.383		22,900	1,100,000
3500133505	DURHAM	NC		01/23/2026	8.250		67,537	420,000
3350107999	NAPLES	FL		10/08/2025	10.865		78,651	605,000
3310094329	CREST HILL	IL		02/06/2025	8.666		7,574	106,500
3350118503	LANSING	MI		02/13/2026	10.139		5,658	410,000
3350108783	DETROIT	MI		09/08/2025	9.890		3,486	155,000
3350118219	ROBERSONVILLE	NC		02/13/2026	9.443		4,764	284,000
3510128385	VOLCANO	HI		09/08/2025	8.070		28,141	410,000
3350107085	LEHIGH ACRES	FL		09/22/2025	9.940		31,514	355,000
3510130769	SEBRING	FL		10/07/2025	7.745		28,845	767,500
3350114946	MEMPHIS	TN		02/26/2026	11.632		8,790	295,000
3350113877	LURAY	VA		11/13/2025	10.885		16,431	442,000
3410000949	THOMPSONS STATION	TN		11/26/2025	8.308		179,436	5,300,000
3510137253	FAIR PLAY	SC		02/09/2026	7.555		76,212	685,000
3350119375	BERWICK	PA		01/29/2026	11.711		15,004	224,000
3350115355	MEMPHIS	TN		12/04/2025	11.433		7,706	188,000
3350115483	LEXINGTON	SC		12/11/2025	10.139		17,534	308,500
3350117804	HOLLY RIDGE	NC		01/15/2026	8.647		28,466	569,000
3350112464	KNOXVILLE	MD		10/20/2025	10.706		14,592	391,000
3350118205	ROBERSONVILLE	NC		02/13/2026	9.443		12,951	289,000
100278182	BRENTWOOD	CA		02/26/2026	8.125		16,000	1,217,525
3350120805	CHICAGO	IL		02/13/2026	9.602		6,874	960,000
3350111860	INDIANAPOLIS	IN		11/26/2025	10.099		15,462	227,000
3500121354	SUMMERFIELD	FL		05/02/2025	8.618		39,171	450,000
3350110288	COVENTRY	CT		12/04/2025	10.935		42,729	825,000
3310095686	GARY	IN		03/07/2025	8.666		14,273	55,800
3420001112	LA CONNER	WA		01/29/2026	8.650		128,363	3,456,000
3350108724	GARY	IN		12/04/2025	10.607		3,134	275,000
3350119453	ATLANTA	GA		02/13/2026	10.945		66,264	556,000
3350108837	DETROIT	MI		09/15/2025	9.940		8,671	600,000
3510137789	NAPLES	FL		03/12/2026	7.590		49,875	3,900,000
3510137790	NAPLES	FL		03/12/2026	7.590		49,665	3,900,000
3510137791	NAPLES	FL		03/12/2026	7.590		49,665	3,900,000
3350113184	SAVANNAH	GA		10/20/2025	10.408		24,422	215,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350118631	COLUMBIA	SC		01/29/2026	10.507		15,236	207,500
3350114031	EAST STROUDSBURG	PA		10/29/2025	10.214		25,073	335,000
3350119327	HARLINGEN	TX		02/13/2026	11.930		29,001	381,500
3350121475	PHILADELPHIA	PA		02/26/2026	9.970		9,995	275,000
3510138226	WINTER GARDEN	FL		03/12/2026	7.340		63,692	675,000
3510138230	WINTER GARDEN	FL		03/12/2026	7.340		93,319	675,000
3350120666	MONTICELLO	NY		02/26/2026	11.283		6,825	520,000
3700006624	LAWNSIDE	NJ		03/03/2026	8.195		57,111	538,000
3350107241	SALEM	IL		09/15/2025	10.696		2,601	125,000
3350115602	CARTERSVILLE	GA		12/04/2025	9.940		4,962	482,000
3350107872	NEW ORLEANS	LA		01/15/2026	11.910		55,172	450,000
100208278	PHILADELPHIA	PA		04/29/2025	8.600		6,500	353,187
3510137949	CUMMING	GA		03/20/2026	7.500		211,514	1,265,000
100207813	CHARLESTON	SC		04/29/2025	7.850		16,252	529,208
3510134318	DELTONA	FL		11/20/2025	7.905		78,085	415,000
3350115904	SOUTHERN PINES	NC		12/19/2025	11.681		115,058	887,000
3340116592	LINCOLN	IL		12/04/2025	9.821		6,909	80,000
3310096191	PORT CHARLOTTE	FL		03/07/2025	9.289		15,609	163,500
3510124971	FAIRVIEW	NC		12/19/2025	8.313		112,099	855,000
3350121418	PHILADELPHIA	PA		02/26/2026	10.438		29,751	265,000
3350107046	LEHIGH ACRES	FL		12/19/2025	10.686		23,649	369,000
3510125840	OCALA	FL		08/27/2025	8.310		47,171	380,000
3510130078	DUNNELLON	FL		10/30/2025	8.130		24,285	300,000
3310065930	CINCINNATI	OH		02/15/2024	9.016		5,346	195,000
3350119041	HAZEL PARK	MI		01/29/2026	10.318		3,622	190,000
3340099391	PATTERSON	NY		04/24/2025	8.296		43,318	550,000
3350116626	DALLAS	GA		02/13/2026	9.940		28,607	468,000
3350120235	MONTGOMERY	AL		02/13/2026	10.219		5,863	255,000
3350119657	ROME	GA		01/29/2026	9.940		55,686	2,148,000
3350107081	LEHIGH ACRES	FL		09/22/2025	9.940		27,723	347,000
3350117867	MONTGOMERY	AL		02/13/2026	10.139		7,369	340,000
3510134646	FAIR PLAY	SC		01/09/2026	7.675		88,062	685,000
100249749	SAN JOSE	CA		10/30/2025	10.075		4,500	460,647
3350117016	HOUSTON	TX		02/13/2026	11.184		118,489	1,590,000
3310060156	CORAM	NY		10/31/2023	8.652		20,530	208,050
3350120365	TOMS RIVER	NJ		02/26/2026	10.945		45,625	805,000
3350113253	YOUNGSTOWN	OH		11/13/2025	10.099		1,723	149,000
3350116755	CHICAGO	IL		02/13/2026	10.099		8,495	330,000
3340119468	FLEETWOOD	NC		02/26/2026	10.831		109,531	700,000
3350110011	BRUNSWICK	GA		10/08/2025	10.438		12,826	400,000
100258801	NORWICH	CT		12/05/2025	6.875		26,055	430,825
3350118984	PHILADELPHIA	PA		01/29/2026	10.099		9,709	280,000
3350117427	PENSACOLA	FL		02/26/2026	10.557		32,273	315,000
3350118031	CAMDEN	NJ		01/29/2026	9.940		42,318	360,000
3350120139	CAMDEN	NJ		01/29/2026	9.940		51,336	360,000
3350104802	FLOVILLA	GA		07/15/2025	10.148		4,221	207,500
3340112504	CINCINNATI	OH		11/13/2025	9.890		34,504	480,000
3350115681	MUSKOGEE	OK		01/15/2026	10.885		92,643	290,000
3350112930	SCRANTON	PA		11/13/2025	9.423		37,483	244,000
3350117455	ASHLAND	OH		02/13/2026	8.945		6,861	524,000
3350118003	GRIFFIN	GA		01/29/2026	9.194		8,183	300,000
3350102624	BECKLEY	WV		07/15/2025	10.880		23,048	175,000
3310091238	KNOXVILLE	TN		02/20/2025	9.289		25,599	210,000
3310091284	WEEKI WACHEE	FL		02/20/2025	9.289		24,202	112,800
3350114615	CHICAGO	IL		12/11/2025	11.443		5,663	148,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350116441	MUSKOGEE	OK		01/15/2026	10.885		16,286	290,000
3350117912	CANYON LAKE	TX		02/13/2026	9.950		141,009	957,000
3350119818	SOUTH BEND	IN		02/26/2026	10.099		8,044	237,000
3510136852	INDIANAPOLIS	IN		02/19/2026	7.670		28,735	491,000
3340115775	CHICAGO	IL		01/29/2026	10.504		48,510	205,000
3350120781	COLUMBUS	GA		02/26/2026	11.661		18,392	172,000
3350116442	MUSKOGEE	OK		01/15/2026	10.885		62,786	290,000
3350117109	ATLANTA	GA		02/13/2026	10.119		139,594	1,250,000
3350118174	ROBERSONVILLE	NC		02/13/2026	9.443		21,902	284,000
3350116624	DALLAS	GA		02/13/2026	9.940		70,564	478,000
100208432	ELK GROVE	CA		04/29/2025	8.899		2,500	655,355
3350115393	DETROIT	MI		12/19/2025	10.716		9,257	265,000
3350113291	NORTH PORT	FL		11/13/2025	10.935		140,749	529,000
3350108261	TARPON SPRINGS	FL		02/26/2026	10.438		5,605	512,900
3350118443	WATERTOWN	NY		02/26/2026	10.706		4,855	158,000
3510129776	DURHAM	NC		10/30/2025	7.730		81,366	545,500
3510134321	TALLAHASSEE	FL		03/02/2026	7.825		33,275	880,000
3510133516	HOUSTON	TX		12/17/2025	7.830		65,931	535,000
3700006481	SAINT LOUIS	MO		03/03/2026	8.270		56,014	268,000
3350110898	PHILADELPHIA	PA		09/15/2025	10.209		34,672	400,000
3350120476	PEORIA	IL		02/13/2026	10.099		32,410	165,000
3350118236	ROBERSONVILLE	NC		02/13/2026	9.443		21,506	289,000
3350118239	ROBERSONVILLE	NC		02/13/2026	9.443		33,940	289,000
3350103597	PAHOA	HI		07/15/2025	10.494		85,445	350,000
3510129778	DURHAM	NC		10/30/2025	8.005		75,157	320,000
3350118715	OLEAN	NY		01/29/2026	10.258		9,017	150,000
3350108888	SCRANTON	PA		09/22/2025	10.318		18,305	195,000
3350118172	ROBERSONVILLE	NC		02/13/2026	9.443		22,717	284,000
3350118246	ROBERSONVILLE	NC		02/13/2026	9.443		38,915	284,000
3350120619	HEPHZIBAH	GA		02/26/2026	9.144		37,478	270,000
100207818	EL DORADO HILLS	CA		04/29/2025	8.050		15,000	633,239
3350120611	HEPHZIBAH	GA		02/26/2026	9.144		54,362	280,000
3350120621	HEPHZIBAH	GA		02/26/2026	9.144		25,011	280,000
3350110015	BRUNSWICK	GA		10/08/2025	10.408		21,363	400,000
3350120605	HEPHZIBAH	GA		02/26/2026	9.144		55,235	290,000
3350120614	HEPHZIBAH	GA		02/26/2026	9.144		52,009	290,000
3350121842	DETROIT	MI		02/26/2026	9.602		37,824	250,000
3310080996	MILWAUKEE	WI		08/26/2024	9.016		3,680	52,800
3350117019	HOUSTON	TX		01/29/2026	11.433		86,687	1,106,000
3500133683	INVERNESS	FL		01/23/2026	7.750		40,066	230,000
3350118170	ROBERSONVILLE	NC		02/13/2026	9.443		24,321	284,000
3350105726	BALTIMORE	MD		10/20/2025	10.457		21,794	376,000
3350117375	KOKOMO	IN		01/15/2026	10.099		17,998	165,000
3310090455	FINDLAY	OH		12/19/2024	8.666		3,750	45,000
3350111290	CONCORD	NC		12/11/2025	11.880		90,590	650,000
3350107079	LEHIGH ACRES	FL		09/22/2025	9.940		13,299	357,000
3350119632	LANSING	MI		02/13/2026	9.642		39,577	405,000
3350118238	ROBERSONVILLE	NC		02/13/2026	9.443		30,698	284,000
3350114853	CHARLOTTE	NC		01/15/2026	10.935		154,644	1,355,000
3510133327	DELAND	FL		01/09/2026	7.675		50,787	358,000
3510135520	CHATTANOOGA	TN		01/09/2026	7.925		154,290	540,000
3350118461	HAMMOND	IN		01/29/2026	10.935		24,287	165,000
3350115968	GARY	IN		12/04/2025	9.870		25,231	190,000
3350119986	GREENFIELD	IN		02/26/2026	10.099		394	202,000
3340080626	HUMBOLDT	TN		10/10/2024	9.143		15,883	135,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350118554	JONESBORO	GA		01/29/2026	11.632		71,527	385,000
3510127032	BRANSON	MO		12/19/2025	8.375		16,451	630,000
3350119634	LANSING	MI		02/13/2026	9.642		69,554	405,000
3350119633	LANSING	MI		02/13/2026	9.642		74,520	405,000
3350116645	CADILLAC	MI		01/29/2026	11.373		32,850	382,000
3350120405	MONROE	LA		02/26/2026	9.602		1,435	110,000
3350120578	ANDERSON	SC		02/26/2026	11.134		6,188	610,000
3350104138	NEW ORLEANS	LA		11/13/2025	12.129		44,214	260,000
3350116984	GARY	IN		02/13/2026	10.457		6,304	149,000
3350118456	GAINESVILLE	GA		02/13/2026	10.885		32,021	1,260,000
100230900	LONG BEACH	CA		08/29/2025	11.750		6,500	635,263
100230774	TUJUNGA	CA		08/29/2025	11.000		170,000	1,230,646
3500128506	COVINGTON	TN		01/23/2026	8.000		41,906	415,000
3500134996	OCALA	FL		01/23/2026	7.750		31,891	250,000
3510134264	HARTFORD	CT		01/09/2026	7.675		44,572	475,000
3350113422	LAKE PLACID	FL		01/29/2026	10.657		146,286	845,000
3350116354	INDIAN HEAD	MD		02/13/2026	11.443		65,540	412,000
3340107864	THE BRONX	NY		04/28/2026	8.663		42,988	860,000
3340111990	ELBERTON	GA		04/17/2026	9.395		48,986	275,000
3340111992	ELBERTON	GA		04/17/2026	9.395		50,205	275,000
3340117069	ALBANY	NY		06/11/2026	9.158		3,892	279,000
3340117490	CHICAGO	IL		04/17/2026	9.801		13,385	485,000
3340117528	PARADISE	CA		04/17/2026	9.613		38,672	500,000
3340117822	THE BRONX	NY		06/25/2026	7.772		38,927	1,120,000
3340117852	HIGH SPRINGS	FL		04/17/2026	9.890		29,465	385,000
3340118795	PHILADELPHIA	PA		05/13/2026	9.687		48,762	177,000
3340118827	PLEASANT VALLEY	NY		05/13/2026	10.049		37,398	420,000
3340119383	WEBSTER	FL		04/17/2026	10.464		115,041	660,000
3340119635	LANSING	MI		04/17/2026	9.593		66,329	405,000
3340119638	LANSING	MI		04/17/2026	9.890		42,787	408,000
3340119639	LANSING	MI		05/13/2026	9.593		67,418	400,000
3340119641	LANSING	MI		05/13/2026	9.593		76,828	402,000
3340119959	LYNBROOK	NY		05/29/2026	10.108		46,669	840,000
3340120108	PHILADELPHIA	PA		04/17/2026	10.662		22,616	223,000
3340120875	MADISON	OH		06/11/2026	9.890		63,415	255,000
3340121098	ESSEX FELLS	NJ		04/17/2026	8.663		78,066	1,535,000
3340121190	WARREN	OH		04/17/2026	10.880		33,065	230,000
3340121201	EAST POINT	GA		04/28/2026	9.890		14,256	360,000
3340121266	BROOKLYN	NY		05/13/2026	8.880		132,054	2,100,000
3340121385	MEBANE	NC		04/17/2026	9.851		93,410	820,000
3340121528	MOUNT HOLLY	NC		04/17/2026	10.385		45,274	685,000
3340121568	KERNERSVILLE	NC		06/11/2026	9.920		42,881	400,000
3340121651	LOUDON	TN		04/17/2026	9.593		110,905	782,000
3340121912	AMESBURY	MA		04/17/2026	9.920		55,440	500,000
3340121917	EAST MORICHES	NY		04/17/2026	9.989		156,502	1,310,000
3340122381	STAMFORD	CT		04/28/2026	8.900		14,040	1,155,000
3340122471	ANCHORAGE	AK		04/17/2026	11.138		170,794	750,000
3340122601	PICAYUNE	MS		04/17/2026	9.643		68,941	350,000
3340122798	VINELAND	NJ		04/17/2026	9.395		39,398	360,000
3340122827	CHESNEE	SC		04/17/2026	9.989		232,036	985,000
3340122837	ATLANTA	GA		05/29/2026	10.662		77,492	457,000
3340123060	EDINBURG	TX		05/13/2026	9.890		70,090	451,000
3340123142	FARMINGTON	NM		04/17/2026	10.088		121,519	945,000
3340123281	BOLIVIA	NC		04/17/2026	9.841		72,945	316,000
3340123303	GAINESVILLE	GA		05/13/2026	10.395		125,001	520,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340123385	LANCASTER	CA		04/17/2026	9.890		52,668	575,000
3340123432	MISSION	TX		04/28/2026	10.336		46,175	307,000
3340123436	CORTEZ	CO		04/17/2026	9.098		169,000	655,000
3340123563	CORTEZ	CO		04/17/2026	9.098		250,029	701,000
3340123574	CORTEZ	CO		04/17/2026	8.999		21,863	637,000
3340123615	PHILADELPHIA	PA		04/28/2026	9.801		54,943	223,000
3340123679	PHILADELPHIA	PA		06/11/2026	9.890		116,978	500,000
3340123728	TAMPA	FL		04/17/2026	10.662		8,398	318,400
3340123802	WHITEFISH BAY	WI		04/17/2026	9.890		9,290	910,000
3340123812	PHILADELPHIA	PA		04/28/2026	9.554		9,712	330,000
3340123942	OAK LAWN	IL		04/17/2026	8.900		27,102	700,000
3340123964	BANDERA	TX		05/13/2026	9.890		134,313	735,000
3340123984	SEVIERVILLE	TN		04/17/2026	10.138		58,874	400,000
3340124004	RIO GRANDE CITY	TX		04/17/2026	9.712		23,350	237,000
3340124163	CHICAGO	IL		04/17/2026	8.663		8,932	375,000
3340124247	BEATTYVILLE	KY		04/28/2026	9.672		18,216	150,000
3340124341	CALABASH	NC		04/28/2026	9.870		90,952	615,000
3340124342	CALABASH	NC		04/28/2026	10.019		34,966	600,000
3340124404	CORTEZ	CO		04/17/2026	9.098		255,084	690,000
3340124455	HOUSTON	TX		04/28/2026	8.900		37,505	320,000
3340124515	HARTFORD	CT		04/17/2026	8.900		88,310	483,000
3340124520	CHICAGO	IL		05/13/2026	9.890		51,638	910,000
3340124564	JERSEY CITY	NJ		05/13/2026	9.801		18,544	2,300,001
3340124639	PROVIDENCE	RI		04/17/2026	9.405		4,950	970,000
3340124670	CINCINNATI	OH		04/17/2026	9.890		58,027	345,000
3340124689	JACKSON	TN		04/28/2026	10.167		17,650	160,000
3340124714	CHICAGO	IL		05/13/2026	10.662		41,572	503,000
3340124716	MEBANE	NC		06/11/2026	9.994		326,891	790,000
3340124964	INDIANAPOLIS	IN		04/28/2026	9.672		45,779	190,000
3340124977	ONEIDA	NY		05/13/2026	9.801		7,564	156,000
3340125008	LOUISBURG	NC		05/13/2026	9.653		113,851	792,000
3340125078	HIGHLAND	NY		04/17/2026	10.751		144,263	825,000
3340125107	PORT ST. LUCIE	FL		05/13/2026	10.880		5,297	765,000
3340125139	PEARL CITY	HI		04/28/2026	8.900		56,549	1,300,000
3340125207	BLOOMFIELD	NJ		05/13/2026	8.880		32,102	1,000,000
3340125226	ELGIN	IL		04/28/2026	8.663		3,996	350,000
3340125238	ASHEBORO	NC		06/11/2026	9.742		45,612	286,000
3340125282	SCHENECTADY	NY		06/11/2026	10.167		27,509	345,000
3340125286	PHILADELPHIA	PA		04/28/2026	10.108		54,608	365,000
3340125288	CHATTANOOGA	TN		05/13/2026	10.732		101,070	274,000
3340125344	BALDWIN	NY		04/28/2026	9.672		63,558	795,000
3340125397	DETROIT	MI		05/13/2026	9.920		21,850	215,000
3340125400	POWDER SPRINGS	GA		04/17/2026	10.148		75,831	246,000
3340125469	INDIANAPOLIS	IN		04/28/2026	10.880		56,564	435,000
3340125520	DALLAS	TX		05/13/2026	10.890		25,322	577,500
3340125594	BRYN MAWR	PA		04/17/2026	10.167		41,382	975,000
3340125608	MAPLE SHADE	NJ		04/28/2026	8.900		42,451	379,000
3340125616	ZANESVILLE	OH		04/28/2026	8.900		5,821	138,000
3340125694	MEMPHIS	TN		04/28/2026	9.841		50,311	175,000
3340125727	DETROIT	MI		04/28/2026	10.049		12,173	161,000
3340125802	BELTON	SC		04/28/2026	9.098		129,011	430,000
3340125803	BELTON	SC		04/28/2026	9.098		44,568	370,000
3340125875	CHERRY HILL TOWNSHIP	NJ		04/17/2026	8.900		52,886	835,000
3340126253	TWENTYNINE PALMS	CA		05/13/2026	9.920		39,733	240,000
3340126281	COLUMBUS	OH		04/28/2026	8.900		19,424	267,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340126293	PHILADELPHIA	PA		04/28/2026	10.662		13,583	350,000
3340126302	MANSFIELD	OH		05/29/2026	9.623		28,299	310,000
3340126318	MISSION	TX		05/13/2026	9.841		91,130	353,000
3340126364	WESTHAMPTON	NY		05/13/2026	9.395		40,788	1,800,000
3340126370	SARATOGA	NC		05/13/2026	9.554		39,085	225,000
3340126389	CHICAGO	IL		05/13/2026	10.049		37,441	308,000
3340126411	PHILADELPHIA	PA		04/17/2026	8.663		24,592	286,500
3340126524	THE BRONX	NY		06/25/2026	8.885		25,027	1,150,000
3340126588	LOS ANGELES	CA		05/13/2026	9.900		36,689	1,150,000
3340126605	JONESBORO	GA		05/13/2026	9.950		6,506	141,000
3340126678	MACON	GA		05/29/2026	8.900		20,783	101,000
3340126693	FORT PIERCE	FL		06/11/2026	9.672		70,001	313,000
3340126723	DINGMANS FERRY	PA		04/28/2026	9.920		15,365	220,000
3340126749	BELLWOOD	IL		06/11/2026	8.900		30,933	335,000
3340126769	MISSION	TX		05/13/2026	10.088		81,538	310,000
3340126808	VALPARAISO	IN		06/11/2026	9.890		33,026	710,000
3340126835	ROME	GA		05/13/2026	10.049		22,420	185,000
3340126839	PHILADELPHIA	PA		05/13/2026	10.167		35,497	239,000
3340126887	GARDINER	NY		05/13/2026	9.554		60,493	509,000
3340126926	WEST COLUMBIA	SC		05/13/2026	8.663		7,366	235,000
3340126933	INDIANAPOLIS	IN		05/13/2026	9.920		33,001	200,000
3340127024	SHALLOTTE	NC		06/11/2026	9.742		62,530	392,000
3340127053	PHILADELPHIA	PA		05/13/2026	9.672		36,909	266,000
3340127086	CHARLOTTE	NC		05/29/2026	10.336		197,349	795,000
3340127093	PHILADELPHIA	PA		05/29/2026	9.890		28,298	320,000
3340127095	MASSAPEQUA	NY		05/29/2026	9.306		62,318	1,307,000
3340127110	CHICAGO	IL		05/13/2026	8.900		44,424	383,000
3340127234	AMITYVILLE	NY		05/29/2026	8.796		14,517	1,271,000
3340127289	NEWARK	NJ		06/11/2026	9.900		62,178	999,000
3340127366	EAST NORTHPORT	NY		05/13/2026	9.672		84,031	825,500
3340127374	MAYWOOD	IL		05/29/2026	8.900		14,715	320,000
3340127416	STATEN ISLAND	NY		05/29/2026	9.920		118,958	975,000
3340127435	CHICAGO	IL		05/13/2026	9.672		19,735	460,000
3340127503	CLEVELAND	OH		05/13/2026	10.049		5,386	110,000
3340127508	PHILADELPHIA	PA		05/29/2026	9.108		14,434	252,000
3340127546	BRIDGETON	NJ		05/13/2026	8.910		39,679	320,000
3340127577	PITTSBURGH	PA		06/25/2026	8.663		13,081	225,000
3340127587	HENRICO	VA		06/11/2026	9.464		60,342	555,000
3340127643	TRENTON	NJ		05/13/2026	8.663		20,600	185,000
3340127693	OZONE PARK	NY		06/25/2026	10.662		51,733	850,000
3340127731	CHARLOTTE	NC		06/11/2026	9.841		91,557	1,040,000
3340127782	FAIRVIEW HEIGHTS	IL		05/29/2026	9.801		28,512	340,000
3340127817	CLEVELAND	OH		05/29/2026	8.900		12,236	180,000
3340127945	DOLTON	IL		05/29/2026	9.682		16,082	210,000
3340127970	COVINGTON	LA		05/29/2026	10.237		286,842	1,348,000
3340127983	CITRUS SPRINGS	FL		06/25/2026	8.900		141,706	385,000
3340128105	PENSACOLA	FL		05/29/2026	10.633		190,685	610,000
3340128121	PHILADELPHIA	PA		05/29/2026	10.667		48,571	220,000
3340128219	SOUTH OZONE PARK	NY		05/29/2026	9.603		38,384	1,088,000
3340128267	PENSACOLA	FL		05/13/2026	10.049		25,537	356,000
3340128279	SOUND BEACH	NY		06/25/2026	9.900		10,296	540,000
3340128388	CONROE	TX		06/11/2026	9.593		7,477	705,000
3340128484	CHICAGO	IL		06/25/2026	8.900		63,360	260,000
3340128495	NEWARK	NJ		05/29/2026	10.365		387,851	1,010,000
3340128498	JACKSONVILLE	FL		06/11/2026	9.890		87,957	300,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340128507	HAVERSTRAW	NY		06/25/2026	8.663		5,544	425,000
3340128508	EL DORADO HILLS	CA		05/29/2026	8.613		54,685	740,000
3340128531	DRIGGS	ID		06/25/2026	9.890		91,810	1,150,000
3340128589	FAIR LAWN	NJ		06/11/2026	8.900		22,711	958,000
3340128633	NICE	CA		06/25/2026	9.851		28,197	260,000
3340128848	OAKLAND	CA		06/25/2026	9.890		26,136	600,000
3340128871	ST. LOUIS	MO		05/29/2026	9.653		26,248	191,000
3340128874	THORNTOWN	IN		06/25/2026	9.603		46,680	213,000
3340128906	MOUNT VERNON	NY		06/25/2026	9.229		153,266	1,035,000
3340128919	VALLEY SPRINGS	CA		06/11/2026	9.890		78,472	600,000
3340128958	CHERRY HILL	NJ		05/29/2026	8.663		60,984	550,000
3340128970	HOUSTON	TX		06/25/2026	11.326		119,649	625,000
3340128992	ISLAND PARK	ID		06/11/2026	9.593		131,884	780,000
3340129095	PHILADELPHIA	PA		06/11/2026	9.554		81,817	820,000
3340129154	HOUSTON	TX		06/11/2026	9.108		133,400	660,000
3340129160	MOBILE	AL		06/11/2026	10.385		10,836	290,000
3340129171	GARY	IN		06/25/2026	10.172		34,414	190,000
3340129179	GLEN LYON	PA		06/11/2026	10.138		28,338	170,000
3340129198	DOVER	NJ		06/11/2026	8.663		50,318	520,000
3340129262	MISSION	TX		06/11/2026	9.593		68,961	411,000
3340129264	MISSION	TX		06/11/2026	9.593		77,078	410,000
3340129266	GARY	IN		06/25/2026	9.554		59,664	295,000
3340129273	CHICAGO	IL		05/29/2026	8.663		35,624	560,000
3340129289	PHILADELPHIA	PA		06/11/2026	10.049		33,640	280,000
3340129384	CORNELIA	GA		06/25/2026	9.890		145,554	715,000
3340129386	WOODBURY HEIGHTS	NJ		05/29/2026	9.677		36,828	410,000
3340129472	CHICAGO	IL		06/25/2026	9.890		68,782	330,000
3340129491	ALBANY	NY		06/11/2026	10.049		10,375	380,000
3340129554	HOUSTON	TX		06/11/2026	11.405		31,880	765,000
3340129571	BLUE POINT	NY		06/11/2026	8.876		1,584	790,000
3340129631	BRICK TOWNSHIP	NJ		06/11/2026	8.900		31,192	510,000
3340129789	CHICAGO HEIGHTS	IL		06/25/2026	8.900		21,669	255,000
3340129895	BELLEVILLE	NJ		06/25/2026	9.727		59,360	623,000
3340129995	EASTPOINTE	MI		06/11/2026	10.143		11,920	132,000
3340130008	PLAINFIELD	NJ		06/25/2026	9.554		55,440	540,000
3340130139	ATLANTA	GA		06/11/2026	8.900		24,948	330,000
3340130205	ST ALBANS	NY		06/11/2026	8.910		38,214	695,000
3340130277	NORWICH	CT		06/25/2026	9.554		40,154	510,000
3340130374	WILMINGTON	DE		06/25/2026	10.667		14,549	210,000
3340130412	HOLBROOK	NY		06/25/2026	10.167		103,950	782,000
3340130434	MCKEESPORT,	PA		06/25/2026	9.925		20,046	155,000
3340130587	BRISTOL	CT		06/11/2026	9.643		34,175	500,000
3340130679	JERSEY CITY	NJ		06/25/2026	8.663		9,900	700,000
3340130682	JERSEY CITY	NJ		06/25/2026	8.663		1,426	695,000
3340130799	BALTIMORE	MD		06/25/2026	9.281		58,710	242,000
3340131047	BALTIMORE	MD		06/25/2026	10.172		33,447	625,000
3340131131	CLEVELAND	OH		06/25/2026	9.653		2,820	175,000
3340131279	MARIETTA	GA		06/25/2026	9.554		63,360	745,000
3340131287	CHARLESTON	SC		06/25/2026	8.665		40,939	1,175,000
3340131548	GLEN COVE	NY		06/25/2026	10.667		13,811	735,000
3350111980	ELBERTON	GA		06/25/2026	10.341		28,610	275,000
3350113122	EAST HAMPTON	NY		05/13/2026	10.099		122,078	5,100,000
3350113832	ONALASKA	TX		06/25/2026	9.395		90,124	281,000
3350120155	TRAVELERS REST	SC		04/28/2026	10.696		172,492	950,000
3350121183	SKANEATELES	NY		04/17/2026	10.557		368,574	6,745,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350121227	NEWNAN	GA		05/29/2026	11.064		16,876	260,000
3350121422	WEST HOLLYWOOD	CA		04/17/2026	10.438		99,234	9,450,001
3350121501	WAGGAMAN	LA		04/28/2026	11.184		253,090	1,331,000
3350121791	MURRIETA	CA		04/17/2026	11.383		131,950	2,150,000
3350121857	NEWARK	NJ		05/13/2026	10.537		60,829	875,000
3350121916	EAST MORICHES	NY		04/28/2026	9.940		140,931	1,329,000
3350121922	EAST MORICHES	NY		04/28/2026	10.040		126,492	1,300,000
3350122211	WEST PALM BEACH	FL		05/29/2026	10.786		96,359	3,600,000
3350122213	WEST PALM BEACH	FL		05/29/2026	10.786		96,359	3,600,000
3350122802	MONROE	NY		06/11/2026	9.602		9,194	1,100,000
3350122958	PARK FOREST	IL		04/17/2026	10.318		11,639	205,000
3350123711	HARLINGEN	TX		06/25/2026	9.593		51,327	321,000
3350123833	PARIS	TX		04/17/2026	11.443		78,798	2,390,000
3350123976	PHARR	TX		05/29/2026	9.542		50,134	548,800
3350124020	RAMROD KEY	FL		05/13/2026	11.164		395,325	1,500,000
3350124294	CARMEL	NY		05/13/2026	8.925		57,402	1,025,000
3350124544	EL SEGUNDO	CA		04/17/2026	9.353		137,366	4,400,000
3350124640	BELLEAIR	FL		04/28/2026	10.637		194,080	3,170,000
3350124717	BROOKLYN	NY		04/28/2026	8.458		185,704	3,000,000
3350124981	CENTRAL ISLIP	NY		04/17/2026	9.721		12,851	668,000
3350125007	DETROIT	MI		04/17/2026	10.716		14,299	130,000
3350125091	NYACK	NY		04/17/2026	8.706		6,867	750,000
3350125128	HAVELOCK	NC		05/29/2026	8.458		70,297	300,000
3350125217	ALBANY	NY		06/25/2026	10.395		7,905	230,000
3350125253	DECATUR	GA		04/17/2026	10.945		9,879	435,000
3350125300	CHINA GROVE	NC		04/17/2026	9.950		8,456	256,000
3350125354	STRATFORD	CT		05/13/2026	11.184		10,538	3,230,000
3350125389	MIAMI	FL		04/17/2026	8.925		284,467	5,450,000
3350125493	ELK	NJ		04/17/2026	9.373		48,449	545,000
3350125667	OCEAN CITY	NJ		04/28/2026	9.701		268,919	2,200,000
3350125698	HOUSTON	TX		04/17/2026	9.577		200,773	2,210,000
3350125720	BROOKLYN	NY		06/11/2026	8.209		203,595	2,845,000
3350125752	KENTON	OH		05/29/2026	10.139		57,819	495,000
3350125798	PELZER	SC		04/28/2026	9.144		61,598	550,000
3350125799	PELZER	SC		04/28/2026	9.144		58,321	530,000
3350125800	PELZER	SC		04/28/2026	9.144		174,919	1,800,000
3350125804	BELTON	SC		04/28/2026	9.144		56,920	530,000
3350125805	BELTON	SC		04/28/2026	9.144		89,493	510,000
3350125807	BELTON	SC		04/28/2026	9.144		112,221	510,000
3350125857	CHICAGO	IL		04/17/2026	9.970		38,464	332,000
3350125869	ROANOKE RAPIDS	NC		04/17/2026	10.686		20,892	155,000
3350125873	CHICAGO	IL		05/13/2026	9.721		18,721	1,175,000
3350125887	TACOMA	WA		04/28/2026	9.950		31,343	515,000
3350125948	SPARTANBURG	SC		05/29/2026	9.701		142,565	2,241,000
3350125961	TAMPA	FL		04/28/2026	9.940		40,137	1,200,000
3350126184	LUFKIN	TX		05/29/2026	10.935		29,023	208,000
3350126186	LUFKIN	TX		05/29/2026	10.935		40,082	208,000
3350126187	LUFKIN	TX		05/29/2026	10.935		59,991	208,000
3350126222	NEW BRUNSWICK	NJ		05/13/2026	8.706		139,300	1,160,000
3350126234	AUSTIN	TX		04/17/2026	8.448		237,147	6,415,000
3350126263	CHESAPEAKE BEACH	MD		06/25/2026	10.395		31,420	620,000
3350126309	PALM BAY	FL		06/25/2026	9.890		60,996	521,000
3350126320	PERTH AMBOY	NJ		04/28/2026	9.602		14,791	725,000
3350126407	LYNNFIELD	MA		05/13/2026	9.602		109,647	1,865,000
3350126414	BELLE TERRE	NY		05/13/2026	9.642		216,858	1,950,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350126484	HENRICO	VA		04/28/2026	10.696		30,778	302,000
3350126507	TREASURE ISLAND	FL		05/29/2026	9.154		57,667	1,950,000
3350126632	CLEVELAND	OH		05/29/2026	9.592		9,962	140,000
3350126638	BRONX	NY		06/25/2026	8.663		67,464	1,135,000
3350126774	LIVERMORE	CA		05/13/2026	9.443		35,452	1,200,000
3350126792	ELBERTON	GA		06/25/2026	10.638		6,728	290,000
3350126800	EDINBURG	TX		05/29/2026	10.696		49,971	273,500
3350126843	LOOMIS	CA		05/13/2026	8.448		442,447	1,985,000
3350126903	PORTSMOUTH	VA		05/13/2026	10.079		16,589	245,000
3350127084	COPIAGUE	NY		05/29/2026	9.353		54,327	650,000
3350127098	CLOVER	SC		05/13/2026	10.099		59,440	1,415,000
3350127113	HAMPTON BAYS	NY		06/11/2026	10.099		48,755	1,800,000
3350127243	HARLINGEN	TX		05/29/2026	9.642		60,155	337,000
3350127398	ATLANTA	GA		05/13/2026	9.950		39,806	350,000
3350127409	VERO BEACH	FL		05/13/2026	9.940		213,221	910,000
3350127451	CHICAGO	IL		05/29/2026	9.721		16,579	380,000
3350127476	ISLE OF PALMS	SC		05/13/2026	10.099		179,921	3,800,000
3350127570	SOUTH PARK	PA		06/25/2026	8.663		60,367	275,000
3350127618	CHICAGO	IL		05/29/2026	9.721		35,521	305,000
3350127644	OSAGE BEACH	MO		05/13/2026	9.691		179,175	1,481,500
3350127703	NORWALK	CT		06/25/2026	9.920		103,559	870,000
3350127735	DELRAY BEACH	FL		05/29/2026	9.701		21,100	2,780,000
3350127882	LONG BRANCH	NJ		05/29/2026	9.353		4,832	455,000
3350127922	NEWARK	NJ		05/29/2026	10.448		21,069	650,000
3350127957	JACKSONVILLE	NC		05/29/2026	9.890		34,519	290,000
3350128072	MUNDELEIN	IL		05/29/2026	10.721		22,556	439,000
3350128077	LARCHMONT	NY		06/11/2026	10.816		17,110	3,200,000
3350128103	AQUEBOGUE	NY		06/11/2026	9.940		7,427	2,420,000
3350128136	LUFKIN	TX		06/25/2026	10.880		67,281	138,000
3350128165	JOHNS ISLAND	SC		06/11/2026	8.706		54,884	1,500,000
3350128241	NEWTON	MA		05/29/2026	9.602		305,957	4,100,000
3350128362	PALOS HILLS	IL		05/29/2026	9.940		31,908	375,000
3350128384	SELDEN	NY		06/25/2026	9.890		22,114	531,000
3350128387	WILLIS	TX		06/25/2026	9.593		7,250	245,000
3350128560	HAINES CITY	FL		05/29/2026	8.945		41,790	263,000
3350128620	BROOKLYN	NY		05/29/2026	8.209		158,819	2,900,000
3350128636	PARAMUS	NJ		05/29/2026	8.706		154,650	2,500,000
3350128700	NEW YORK	NY		06/11/2026	8.706		403,970	2,850,000
3350128814	MANNFORD	OK		06/25/2026	10.662		34,860	179,000
3350128859	SYRACUSE	NY		06/25/2026	10.049		16,159	141,000
3350128955	PHILADELPHIA	PA		05/29/2026	8.706		30,367	140,000
3350128961	WATERTOWN	MA		06/11/2026	9.303		93,122	1,575,000
3350129023	KOKOMO	IN		06/25/2026	10.049		54,065	450,000
3350129163	DALLAS	TX		06/11/2026	8.945		181,943	1,885,000
3350129231	HOPEWELL JUNCTION	NY		06/11/2026	10.199		41,372	525,000
3350129240	BROWNSVILLE	TX		06/25/2026	9.494		70,293	343,000
3350129315	STATEN ISLAND	NY		06/11/2026	9.154		8,562	965,000
3350129390	PITTSBURGH	PA		06/25/2026	9.554		35,626	215,000
3350129405	MEMPHIS	TN		06/25/2026	9.593		52,190	215,000
3350129525	LINTHICUM HEIGHTS	MD		05/29/2026	9.453		34,825	435,000
3350129562	VIOLET	LA		06/25/2026	9.554		6,549	308,000
3350129667	KANSAS CITY	KS		06/25/2026	9.801		14,801	340,000
3350129672	ROCKLAND	MA		05/29/2026	11.209		26,558	525,000
3350129684	BOSTIC	NC		06/25/2026	9.771		110,768	390,000
3350129817	AVON	OH		06/11/2026	10.418		257,360	1,280,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350129903	DUARTE	CA		06/25/2026	9.148		30,701	664,000
3350129955	BROOKLYN	NY		06/11/2026	9.602		83,336	4,100,000
3350129956	BROOKLYN	NY		06/11/2026	9.602		383,075	4,050,000
3350129958	BROOKLYN	NY		06/11/2026	9.602		383,075	4,050,000
3350129959	BROOKLYN	NY		06/11/2026	9.602		121,484	4,050,000
3350130136	MANCHESTER	NH		06/25/2026	10.880		35,283	747,000
3350130330	LOS ANGELES	CA		06/11/2026	9.453		88,837	2,800,000
3350131010	ATLANTA	GA		06/25/2026	10.167		48,375	1,380,000
3350131023	BRONX	NY		06/25/2026	8.876		62,487	1,225,000
3350131080	HANOVER	PA		06/25/2026	8.663		35,619	235,000
3350131379	CINCINNATI	OH		06/25/2026	11.128		27,616	300,000
3350131746	DETROIT	MI		06/25/2026	9.554		40,647	340,000
3350131769	CLEVELAND	OH		06/25/2026	10.044		23,231	170,000
3420001105	BRENTWOOD	TN		04/06/2026	7.946		277,468	7,440,000
3420001138	MARGATE CITY	NJ		04/17/2026	7.864		251,008	2,112,000
3420001151	EWING	NJ		04/06/2026	8.146		4,224	614,400
3420001156	FAYETTEVILLE	NC		04/06/2026	7.946		26,513	1,020,480
3420001159	EAST ORANGE	NJ		04/24/2026	8.352		33,950	1,057,152
3420001160	TERRELL HILLS	TX		04/06/2026	7.646		66,109	3,888,000
3420001162	BRENTWOOD	TN		04/06/2026	7.746		101,037	12,739,200
3420001163	UNION CITY	NJ		04/06/2026	7.946		81,787	2,548,800
3420001164	SUMMIT	NJ		04/06/2026	7.546		118,800	2,366,400
3420001168	NASHVILLE	TN		04/14/2026	7.846		32,736	4,674,240
3420001169	GREENVILLE	SC		04/14/2026	8.146		22,067	7,200,000
3420001170	MADISON	NJ		04/14/2026	8.246		44,478	1,296,000
3420001171	BRENTWOOD	TN		04/17/2026	7.664		96,624	7,344,000
3420001173	ANDERSON	SC		04/14/2026	7.946		12,440	432,000
3420001174	LIVINGSTON	NJ		05/08/2026	7.600		44,296	1,824,000
3420001179	JERSEY CITY	NJ		05/08/2026	7.596		22,097	13,104,000
3420001181	WESTFIELD	NJ		04/17/2026	7.664		146,483	2,400,000
3420001184	HIGH BRIDGE	NJ		04/24/2026	7.852		30,653	460,800
3420001185	LIVINGSTON	NJ		04/30/2026	7.752		69,854	1,862,400
3420001187	BRENTWOOD	TN		04/30/2026	7.652		51,216	7,728,000
3420001190	JERSEY CITY	NJ		04/24/2026	8.052		70,501	2,985,600
3420001191	SOMERS POINT	NJ		05/08/2026	8.000		29,172	436,800
3420001195	TRUMBULL	CT		05/08/2026	8.100		42,240	552,000
3420001206	VINELAND	NJ		05/20/2026	8.330		32,604	408,000
3420001208	CAPE CORAL	FL		05/20/2026	7.630		56,470	970,560
3420001210	TAMPA	FL		06/02/2026	7.618		107,179	1,224,000
3420001212	GREENBRIER	TN		06/02/2026	8.050		20,786	408,000
3420001214	TAMPA	FL		06/22/2026	7.642		172,923	1,464,000
3420001215	SPRINGFIELD	TN		06/11/2026	7.648		104,957	811,200
3420001217	MAYS LANDING	NJ		06/02/2026	8.050		14,047	273,600
3420001219	TAMPA	FL		06/02/2026	7.618		79,438	3,168,000
3420001224	NIANTIC	CT		06/02/2026	7.818		7,136	2,336,000
3420001225	JERSEY CITY	NJ		06/02/2026	7.918		136,509	3,772,800
3420001226	DANBURY	CT		06/30/2026	8.214		7,920	528,000
3420001239	HOPKINSVILLE	KY		06/30/2026	7.714		58,540	245,760
3420001244	GLASSBORO	NJ		06/11/2026	8.248		13,121	431,040
3420001245	FAIRFIELD	CT		06/22/2026	8.090		46,035	2,256,000
3420001251	ELIZABETH	NJ		06/11/2026	8.148		56,441	864,000
3420001252	GARLAND	TX		06/22/2026	8.042		18,586	1,152,000
3420001254	SARASOTA	FL		06/30/2026	8.214		160,054	13,130,352
3420001255	NASHVILLE	TN		06/22/2026	7.642		616,094	12,624,000
3420001259	AUSTIN	TX		06/30/2026	8.210		79,200	796,800

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3420001264	SHORT HILLS	NJ		06/30/2026	7.714		17,234	4,032,000
3500135140	MALIBU	CA		04/23/2026	7.510		313,188	3,650,000
3500136027	MIAMI	FL		04/01/2026	7.370		93,772	4,000,000
3500137739	OCALA	FL		04/01/2026	7.870		12,699	295,000
3500137784	WAUCHULA	FL		04/01/2026	8.120		28,812	245,000
3500138063	DELRAY BEACH	FL		04/01/2026	7.620		137,627	2,725,000
3500138267	PORT ST. LUCIE	FL		04/23/2026	7.260		20,767	1,862,000
3500138417	PORT ST. LUCIE	FL		05/06/2026	7.300		7,033	1,056,000
3500138528	DALLAS	TX		04/01/2026	8.120		311,287	5,060,000
3500138786	HOLLYWOOD	FL		05/06/2026	7.550		117,137	4,319,000
3500138787	HOLLYWOOD	FL		05/06/2026	7.550		129,973	4,319,000
3500138921	PAHOA	HI		04/23/2026	8.010		46,822	338,000
3500139941	LOS ANGELES	CA		04/23/2026	7.600		384,347	4,700,000
3500140289	DAYTONA BEACH	FL		05/06/2026	7.488		24,895	583,000
3500140721	WINTER PARK	FL		05/06/2026	7.680		100,192	2,468,000
3500140837	GAINESVILLE	FL		04/23/2026	7.135		16,433	275,000
3500140840	SOUTHWEST RANCHES	FL		05/06/2026	7.238		78,947	9,000,000
3500140855	DALLAS	TX		05/06/2026	7.488		159,116	1,590,000
3500140858	MIAMI	FL		05/06/2026	7.680		16,949	2,100,000
3500140973	FORT LAUDERDALE	FL		04/23/2026	7.260		131,559	3,900,000
3500141161	SALEM	SC		04/23/2026	7.073		32,241	850,000
3500141289	NORTH MIAMI	FL		04/23/2026	6.823		28,596	755,000
3500141403	NEWNAN	GA		05/06/2026	7.130		51,851	520,000
3500141506	TAMPA	FL		05/06/2026	7.488		21,193	475,000
3500141560	TREASURE ISLAND	FL		05/06/2026	7.238		98,527	2,750,000
3500141639	MIAMI	FL		06/03/2026	7.190		288,281	3,200,000
3500141641	MIAMI	FL		05/06/2026	7.050		247,520	3,400,000
3500141647	LOS ANGELES	CA		05/29/2026	7.470		224,627	4,850,000
3500141954	COLORADO SPRINGS	CO		05/06/2026	7.175		57,198	1,843,000
3500141964	FOUNTAIN INN	SC		05/06/2026	7.550		76,335	1,000,000
3500141965	FOUNTAIN INN	SC		05/06/2026	7.550		95,282	1,000,000
3500142042	PINECREST	FL		05/29/2026	7.770		133,253	7,300,000
3500142049	CHARLOTTE	NC		05/29/2026	7.408		160,080	1,130,000
3500142129	MIAMI	FL		05/06/2026	6.880		34,941	950,000
3500142191	MONTVERDE	FL		05/06/2026	6.880		147,799	1,470,000
3500142231	FERNANDINA BEACH	FL		06/03/2026	7.268		9,778	455,000
3500142252	SALEM	SC		06/03/2026	7.855		193,544	900,000
3500142307	MIAMI	FL		05/29/2026	7.283		126,873	8,500,000
3500142508	SOUTHWEST RANCHES	FL		06/03/2026	7.190		271,624	3,350,000
3500142527	BOCA RATON	FL		06/03/2026	7.268		302,453	4,500,000
3500142561	GREENVILLE	SC		06/03/2026	7.143		51,067	425,000
3500142562	ORLANDO	FL		06/03/2026	7.143		31,135	1,325,000
3500142736	MELBOURNE	FL		06/03/2026	7.740		55,971	275,000
3510134622	FARMVILLE	NC		04/13/2026	8.305		114,520	362,895
3510134623	FARMVILLE	NC		04/13/2026	8.305		110,717	370,400
3510134624	FARMVILLE	NC		04/13/2026	8.305		86,661	361,140
3510134625	FARMVILLE	NC		04/13/2026	8.305		77,308	361,140
3510134626	FARMVILLE	NC		04/13/2026	8.305		108,975	385,125
3510134627	FARMVILLE	NC		04/13/2026	8.305		111,547	362,895
3510134628	FARMVILLE	NC		04/13/2026	8.305		101,703	312,840
3510134629	FARMVILLE	NC		04/13/2026	8.305		142,148	395,000
3510134630	FARMVILLE	NC		04/13/2026	8.305		76,293	375,765
3510134631	FARMVILLE	NC		04/13/2026	8.305		124,820	354,000
3510137735	LAWRENCEVILLE	GA		06/11/2026	7.860		221,088	2,550,000
3510137935	KEAAU	HI		06/26/2026	8.690		9,171	850,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510138886	DENVER	CO		05/19/2026	7.830		309,091	6,871,045
3510138891	YOUNGSVILLE	NC		04/13/2026	7.593		102,915	1,200,000
3510138896	TREASURE ISLAND	FL		04/13/2026	7.468		67,401	2,900,000
3510138932	PELZER	SC		04/13/2026	7.218		341,039	8,000,000
3510139013	TOMS RIVER	NJ		04/13/2026	7.655		435,578	1,930,000
3510139015	TOMS RIVER	NJ		04/13/2026	7.655		182,064	1,930,000
3510139028	TOMS RIVER	NJ		04/13/2026	7.655		261,135	2,000,000
3510139029	TOMS RIVER	NJ		04/13/2026	7.655		139,105	1,930,000
3510139231	DUNNELLON	FL		05/19/2026	7.793		78,533	2,525,000
3510139322	MIAMI	FL		05/19/2026	7.793		338,252	4,500,000
3510139910	ORLANDO	FL		04/13/2026	7.530		83,659	4,500,000
3510139948	LAURINBURG	NC		04/13/2026	7.743		8,130	310,000
3510140006	HOMESTEAD	FL		04/13/2026	7.640		221,739	1,030,000
3510140012	SUPPLY	NC		04/13/2026	7.468		84,886	669,000
3510140294	HOMESTEAD	FL		04/13/2026	7.640		210,295	1,030,000
3510140295	HOMESTEAD	FL		04/13/2026	7.640		231,703	1,030,000
3510140297	HOMESTEAD	FL		04/13/2026	7.640		113,351	1,030,000
3510140298	HOMESTEAD	FL		04/13/2026	7.640		220,123	1,030,000
3510140299	HOMESTEAD	FL		04/13/2026	7.640		127,030	1,030,000
3510140343	OCALA	FL		06/11/2026	8.073		48,261	690,000
3510140859	MONCKS CORNER	SC		04/13/2026	7.093		8,400	360,000
3510141093	SOUTH MIAMI	FL		05/19/2026	7.268		97,287	6,000,000
3510141098	SANTA MONICA	CA		06/11/2026	7.485		30,033	11,340,000
3510141120	SCOTTSDALE	AZ		05/19/2026	7.143		38,161	3,590,000
3510141121	SCOTTSDALE	AZ		05/19/2026	7.393		76,727	4,945,000
3510141342	LOS ANGELES	CA		06/11/2026	7.250		88,224	1,840,000
3510141352	OAKLAND	CA		06/11/2026	7.298		26,316	3,900,000
3510141378	CALABASH	NC		05/19/2026	7.518		64,071	715,000
3510141379	CALABASH	NC		05/19/2026	7.518		72,507	690,000
3510141434	MIAMI	FL		05/19/2026	7.330		16,216	2,500,000
3510141559	TREASURE ISLAND	FL		05/19/2026	7.268		256,505	2,800,000
3510141718	MIAMI	FL		05/19/2026	7.405		218,080	3,000,000
3510141721	MIAMI	FL		05/19/2026	6.940		27,002	585,000
3510141734	SAN ANTONIO	TX		05/19/2026	7.330		149,552	504,000
3510141921	CHARLESTON	SC		06/11/2026	8.010		43,241	5,460,000
3510141922	CHARLESTON	SC		06/11/2026	8.010		165,143	4,200,000
3510141923	CHARLESTON	SC		06/11/2026	8.010		122,492	4,200,000
3510141924	CHARLESTON	SC		06/11/2026	8.010		131,398	4,200,000
3510141925	CHARLESTON	SC		06/11/2026	8.010		102,457	4,200,000
3510141926	CHARLESTON	SC		06/11/2026	8.010		158,889	4,200,000
3510141931	CHARLOTTE	NC		06/11/2026	7.800		36	3,200,000
3510141961	ST. PETERSBURG	FL		05/19/2026	7.980		13,114	425,000
3510142072	MELBOURNE	FL		05/19/2026	7.740		4,135	255,000
3510142075	MIAMI	FL		05/19/2026	7.740		603,377	8,210,000
3510142190	PALM COAST	FL		05/19/2026	7.190		197,536	1,159,000
3510142433	COCOA	FL		06/11/2026	8.010		29,241	350,000
3510142554	SCOTTSDALE	AZ		06/11/2026	7.548		45,814	6,600,000
3510142588	SARASOTA	FL		06/11/2026	7.548		47,653	14,000,000
3510142739	BRUSH	CO		06/26/2026	7.628		29,400	305,000
3510142740	VENETIA	PA		06/26/2026	7.628		186,046	1,780,000
3510142741	FORT LAUDERDALE	FL		06/26/2026	7.410		118,051	3,390,000
3510142967	FORT LAUDERDALE	FL		06/26/2026	8.653		25,092	760,000
3510143207	TEQUESTA	FL		06/11/2026	7.800		70,560	1,500,000
3510143208	HOLLYWOOD	FL		06/11/2026	7.800		40,162	800,000
3510143282	ATLANTA	GA		06/26/2026	7.410		38,078	840,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510143313	PLANTATION	FL		06/26/2026	7.315		15,886	1,150,000
3510143383	WEST PARK	FL		06/26/2026	7.253		22,763	510,000
3700006403	LOS ANGELES	CA		06/11/2026	8.330		11,481	1,970,000
3700006573	SPRING VALLEY	NY		04/27/2026	7.575		396,338	3,100,000
3700006603	NEW PROVIDENCE	NJ		04/02/2026	7.930		160,436	2,000,000
3700006612	TINTON FALLS	NJ		04/02/2026	7.930		54,332	860,000
3700006639	AKRON	OH		06/11/2026	8.040		35,685	626,000
3700006640	AKRON	OH		06/11/2026	8.040		64,643	738,000
3700006641	CHERRY VALLEY	CA		04/27/2026	7.930		32,175	792,000
3700006643	AKRON	OH		06/11/2026	8.040		46,946	680,000
3700006648	TEMPLE	TX		04/27/2026	7.930		21,645	590,000
3700006661	HOUSTON	TX		04/27/2026	8.100		336,521	3,700,000
3700006663	TEANECK	NJ		04/02/2026	7.930		196,268	1,350,000
3700006682	TAMPA	FL		04/27/2026	7.930		7,093	270,000
3700006692	SAINT PETE BEACH	FL		04/27/2026	7.930		30,639	677,000
3700006697	PITTSBURGH	PA		06/11/2026	7.580		20,109	390,000
3700006708	OCEANSIDE	CA		06/11/2026	8.040		106,982	9,050,000
3700006709	WILKES BARRE	PA		04/02/2026	7.930		18,062	210,000
3700006714	BROOKLYN	NY		04/27/2026	7.930		34,588	6,000,000
3700006715	POMONA	NY		06/11/2026	8.040		61,133	1,484,000
3700006761	NUTLEY	NJ		04/02/2026	7.930		22,742	825,000
3700006789	BROOKLYN	NY		04/27/2026	8.150		318,240	3,150,000
3700006849	JERSEY CITY	NJ		06/11/2026	8.075		53,747	760,000
3700006872	RIVERVIEW	FL		06/11/2026	8.130		26,544	315,000
3700006875	FRANKLIN LAKES	NJ		06/11/2026	8.040		134,477	3,900,000
3700006923	PARAMUS	NJ		06/11/2026	8.040		227,492	2,150,000
3.62604E+11	PALM DESERT	CA		04/09/2026	8.350		63,500	1,445,000
3.62606E+11	EDINBURG	TX		04/27/2026	8.525		30,800	330,000
3.62606E+11	LOS ANGELES	CA		05/15/2026	7.295		82,500	4,750,000
3.62607E+11	BALTIMORE	MD		04/09/2026	8.325		36,500	354,000
3.62607E+11	LONG BEACH	CA		04/27/2026	7.425		286,500	2,750,000
3.62607E+11	NEWPORT BEACH	CA		05/15/2026	7.495		479,000	8,800,000
3.62608E+11	NEW ROCHELLE	NY		05/15/2026	8.111		105,000	1,555,000
3.62608E+11	BENTON CITY	WA		04/27/2026	8.100		163,350	655,000
3.62608E+11	LONG BRANCH	NJ		05/15/2026	7.565		450,000	3,400,000
3.62609E+11	LOS ANGELES	CA		05/15/2026	8.365		212,500	2,000,000
3.62609E+11	JACKSONVILLE	FL		05/15/2026	7.315		5,500	460,000
3.62609E+11	ATLANTIC BEACH	FL		04/27/2026	7.295		24,500	792,000
3.6261E+11	SCOTTSDALE	AZ		05/15/2026	7.490		115,000	1,282,000
3.62611E+11	PLANO	TX		05/15/2026	7.995		68,774	510,000
3.62611E+11	FORT WORTH	TX		06/05/2026	8.030		21,000	350,000
3.62611E+11	ORANGE PARK	FL		06/05/2026	7.350		41,500	300,000
3.62612E+11	SEATTLE	WA		06/23/2026	7.905		138,000	1,800,000
3.62612E+11	GARLAND	TX		06/05/2026	8.605		43,896	335,000
3.62612E+11	LEHIGH ACRES	FL		06/23/2026	7.605		186,000	340,000
3.62613E+11	LAKE TAPPS	WA		06/23/2026	8.655		25,500	545,000
3.62613E+11	EVERETT	WA		06/23/2026	8.155		49,118	960,000
3.62613E+11	AUSTIN	TX		06/05/2026	8.280		86,080	585,000
3.62614E+11	MARTINEZ	CA		06/23/2026	8.030		25,000	720,000
3.62614E+11	OCEANSIDE	NY		06/23/2026	8.405		71,500	1,025,000
3350115390	CHATTANOOGA	TN		01/15/2026	11.403		76,409	270,000
100291306	NEW LENOX	IL		07/30/2026	6.450	13,296		259,981
100297404	HOUSTON	TX		08/24/2026	7.375	751,503		900,000
3340131879	CHARLOTTE	NC		07/21/2026	9.331	623,700		2,450,000
3350132024	LAFOLLETTE	TN		07/21/2026	10.448	71,043		836,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350132611	THE BRONX	NY		07/21/2026	10.721	530,211		4,060,000
3.62617E+11	PUYALLUP	WA		07/24/2026	8.750	192,050	23,000	1,080,000
100293086	INDIO	CA		07/31/2026	6.875	129,788		365,000
100296546	HOUSTON	TX		08/12/2026	7.375	178,941		249,000
3340131754	OPELOUSAS	LA		07/13/2026	10.049	274,428		990,000
3510143045	PARAMUS	NJ		07/10/2026	7.340	350,000		11,910,000
3700006909	TOMS RIVER	NJ		07/14/2026	8.295	112,613		942,000
100291065	CONCORD	NC		07/30/2026	8.875	117,468		321,383
100291162	BAKERSFIELD	CA		07/30/2026	10.100	25,895		435,657
100289602	PATASKALA	OH		07/09/2026	6.990	361,144		390,000
100289702	COSTA MESA	CA		07/10/2026	6.625	840,794		1,600,000
3350126907	NANCY	KY		07/13/2026	9.642	10,448		388,000
3350132857	CHICAGO	IL		07/13/2026	10.348	235,069		725,000
100290070	LIVINGSTON	TX		07/17/2026	6.375	337,976		484,634
100290575	NORTH MYRTLE BEACH	SC		07/24/2026	7.875	430,773		492,000
100290739	AUGUSTA	ME		07/29/2026	6.990	276,870		387,000
100290827	LIBERTY TOWNSHIP	OH		07/29/2026	7.250	237,910		650,000
100291609	BARRINGTON	IL		07/30/2026	8.500	11,933		823,255
3510120963	BOSTON	MA		12/19/2025	7.500		41,244	6,800,000
3340100543	BATON ROUGE	LA		04/24/2025	8.902		14,771	390,000
3340084160	HOUSTON	TX		02/06/2025	11.750		57,849	557,000
3310066959	EAST CLEVELAND	OH		02/15/2024	8.841		631	53,100
0399999. Mortgages in good standing - residential mortgages-all other						3,487,061,290	189,345,104	10,016,091,536
7410087	LUTTERWORTH	GBR		08/20/2026	6.281	225,817,618		239,007,093
7410079	GLOGOW	POL		07/01/2026	6.640	161,382,738		927,593,129
7410086	CHICHESTER	GBR		09/22/2026	6.881	189,456,980		246,419,239
7410095	SOUTHALL	GBR		09/30/2026	6.481	157,464,124		878,072,316
720069601	HERNDON	VA		09/25/2026	6.262	92,541,560	158,550	213,027,139
105000462	ANDOVER	GBR		08/27/2026	6.980	18,354,122	49,128,216	26,267,500
7200862	SAN FRANCISCO	CA		07/01/2026	6.900	55,489,500		93,416,667
750000064	FORT MYERS	FL		07/09/2026	6.261	54,834,085	203,711	73,510,480
7410090	GLOGOW	POL		07/01/2026	6.640	60,567,442		342,973,913
1155053	CHARLOTTE	NC		08/14/2026	6.343	33,055,000		64,500,000
750000077	WASHINGTON D.C.	DC		08/27/2026	6.912	58,077,667		94,052,600
750000069	BOSTON	MA		08/14/2026	7.243	49,929,113		132,169,439
750000072	STATEN ISLAND	NY		07/30/2026	6.262	72,888,588		143,770,211
7200868	WASHINGTON	DC		07/23/2026	6.000	22,015,000		36,371,000
7200875	FORT LAUDERDALE	FL		09/02/2026	6.743	31,850,453		52,841,509
750000076	EMERYVILLE	CA		09/25/2026	7.151	40,895,557		81,007,345
7200872	CANTON	OH		08/31/2026	6.993	33,819,783		678,227,040
7200876	RIALTO	CA		09/17/2026	7.136	26,040,519		98,247,832
1155052	CHARLOTTE	NC		08/14/2026	6.343	9,177,704		17,476,717
7200865	NEW YORK	NY		07/02/2026	6.934	9,039,144	247,912	34,442,457
7200853	MIAMI	FL		07/02/2026	7.612	13,471,397		123,717,788
7200874	NAPLES	FL		09/04/2026	7.762	5,954,782		32,716,751
19374	RENO	NV		08/03/2026	10.000	5,832,450		25,180,062
3700006660	BRONX	NY		07/14/2026	8.230	1,553,906	3,042,731	26,200,000
19393	PEORIA	AZ		09/16/2026	9.500	3,769,163		36,894,271
5.0001E+11	NIEUW-VENNEP	NLD		07/30/2026	4.993	2,568,316		4,050,000
5.0001E+11	SCHIEDAM	NLD		09/28/2026	6.223	2,106,681		3,370,000
19382	PHOENIX	AZ		07/17/2026	11.000	2,656,736		12,976,848
750000063	STAMFORD	CT		08/14/2026	7.362	3,849,755		49,751,648
5.0001E+11	MAASTRICHT	NLD		07/30/2026	5.070	1,502,364		2,370,000
3.62613E+11	SAN FRANCISCO	CA		07/08/2026	8.625	2,257,000		3,650,000
3700007085	WOODBURY	NJ		08/14/2026	8.330	1,742,203		3,875,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
5.0001E+11	WORMERVEER	NLD		07/30/2026	5.750	1,282,717		2,225,000
3700006655	BROOKLYN	NY		08/14/2026	8.330	1,436,833	94,258	4,400,000
19386	GILBERT	AZ		07/09/2026	11.000	1,439,376		8,358,325
3500144021	LOS ANGELES	CA		08/07/2026	8.168	1,725,500		2,975,000
3510145736	SAN DIEGO	CA		09/09/2026	8.390	2,208,500		4,600,000
5.0001E+11	ROTTERDAM	NLD		07/30/2026	6.400	922,403		1,490,000
3700007030	TAMPA	FL		08/14/2026	8.125	1,126,125		2,850,000
3510143885	SAN DIEGO	CA		08/26/2026	8.163	1,624,000		4,350,000
3420001222	KEARNY	NJ		08/28/2026	7.944	1,561,431		6,864,000
3700006953	MOUNT VERNON	NY		07/14/2026	8.230	935,049		2,200,000
3500144208	SAN FRANCISCO	CA		08/07/2026	7.990	1,102,000		1,900,000
5.0001E+11	TILBURG	NLD		07/30/2026	6.550	697,567		1,150,000
3700007174	YONKERS	NY		09/10/2026	8.410	887,518		3,050,000
3.62612E+11	FLORENCE	SC		07/24/2026	8.300	982,400		7,000,000
3420001320	BRONX	NY		08/19/2026	7.926	757,854	403,855	6,792,000
5.0001E+11	EINDHOVEN	NLD		07/30/2026	5.006	547,677		1,015,000
3500143757	LOS ANGELES	CA		07/27/2026	8.078	859,125		3,350,000
5.0001E+11	AMSTERDAM	NLD		09/28/2026	5.087	524,255		975,000
5.0001E+11	LEEUWARDEN	NLD		07/30/2026	6.250	507,322		800,000
5.0001E+11	BEVERWIJK	NLD		09/28/2026	5.160	478,223		765,000
3420001332	BIRMINGHAM	AL		09/11/2026	7.928	969,408		4,032,000
5.0001E+11	AMSTERDAM	NLD		07/30/2026	6.450	438,142		692,500
3510143095	LOS ALAMITOS	CA		07/10/2026	8.010	868,000		2,800,000
5.0001E+11	AMSTERDAM	NLD		07/30/2026	6.300	394,904		685,000
3510142100	LAWNDALE	CA		08/26/2026	8.038	809,200		2,450,000
3500143723	ROME	GA		08/07/2026	8.418	598,125		1,100,000
3510143755	LOS ANGELES	CA		08/14/2026	8.038	780,500	11,032	2,775,000
3700007109	IRVINGTON	NJ		08/14/2026	8.330	476,044		1,250,000
3500143758	LOS ANGELES	CA		07/27/2026	8.078	508,225		2,275,000
3500143759	LOS ANGELES	CA		07/27/2026	8.078	507,500		2,500,000
3510142621	LOS ANGELES	CA		08/26/2026	8.413	620,900		1,575,000
3510144332	LOS ANGELES	CA		08/14/2026	8.163	588,000		1,600,000
5.0001E+11	AMSTERDAM	NLD		08/27/2026	6.097	257,216		425,000
5.0001E+11	HEILOO	NLD		08/27/2026	6.287	249,849		390,000
5.0001E+11	NIJMEGEN	NLD		07/30/2026	6.350	236,366		470,000
5.0001E+11	HONSELERSDIJK	NLD		07/30/2026	6.206	221,953		350,000
5.0001E+11	TILBURG	NLD		07/30/2026	6.400	202,929		320,000
5.0001E+11	BATHMEN	NLD		09/28/2026	6.144	192,085		345,000
5.0001E+11	SCHIEDAM	NLD		09/28/2026	6.223	191,516		3,370,000
5.0001E+11	ZOETERMEER	NLD		09/28/2026	6.308	190,664		305,000
3.62607E+11	COLUMBIA	SC		07/08/2026	8.675	78,000	199,750	2,780,000
3700006689	INDIANAPOLIS	IN		07/14/2026	8.325	158,243	60,840	1,940,000
5.0001E+11	S-HERTOGENBOSCH	NLD		08/27/2026	6.181	166,980		260,649
5.0001E+11	EGMOND AAN ZEE	NLD		09/28/2026	6.353	159,408		255,000
5.0001E+11	S-GRAVENHAGE	NLD		08/27/2026	6.137	150,550		235,000
3510144073	DALLAS	TX		08/14/2026	8.038	315,000		1,690,000
5.0001E+11	AMSTERDAM	NLD		09/28/2026	6.161	142,075		242,000
5.0001E+11	S-HERTOGENBOSCH	NLD		08/27/2026	6.181	138,975		216,933
5.0001E+11	AMSTERDAM	NLD		08/27/2026	6.450	128,127		225,000
3420001354	COLUMBUS	GA		09/24/2026	9.250	258,509		1,152,000
5.0001E+11	AMSTERDAM	NLD		09/28/2026	5.953	85,245		975,000
5.0001E+11	TILBURG	NLD		07/30/2026	6.550	80,710		1,150,000
5.0001E+11	HONSELERSDIJK	NLD		07/30/2026	6.206	34,590		350,000
5.0001E+11	AMSTERDAM	NLD		08/27/2026	6.450	23,296		225,000
3700006912	PITTSBURGH	PA		07/14/2026	7.850	25,301		650,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7200850	NEW YORK	NY		09/01/2026	3.000		20,087,468	83,257,715
19377	SOCASTEE	SC		09/22/2026	10.000	1,182,276	393,759	3,293,214
19380	CHARLOTTE	NC		09/22/2026	10.000	3,005,066	256,967	4,697,528
19357	KUNA	ID		09/28/2026	10.500	12,141,995	254,149	11,117,534
19358	MULTIPLE	TX		09/28/2026	8.490	471,622,564	69,319,377	306,299,716
19360	CHARLESTON	SC		09/24/2026	11.000	399,345	20,242	307,540
7410067	VARIOUS	ESP		12/17/2025	4.749		848,705	1,201,290,878
7200628	NEW YORK	NY		08/17/2023	7.471		7,000,000	274,392,857
7200629	BURBANK	CA		08/24/2023	7.668		2,556,927	488,487,644
7410017	DOBRZYKOWICE	POL		06/26/2024	5.582		9,572,144	233,483,373
7200776	ABILENE	TX		05/20/2025	5.918		6,250,372	586,927,013
7200394	LOS ANGELES	CA		09/15/2020	6.000		605,098	292,363,932
7200452	VARIOUS	DEU		06/28/2021	5.516		638,721	247,926,475
7200733	ABILENE	TX		12/24/2024	6.167		5,412,310	638,335,737
7200570	VARIOUS	ESP		07/11/2022	5.832		6,005,770	417,440,000
7200445	LONDON	GBR		05/19/2021	7.828		8,786	296,540,792
7410013	SEVEN BEACH	GBR		08/29/2024	7.174		16,909	268,071,849
7200780	ABILENE	TX		05/20/2025	5.917		20,483,774	681,644,906
7200728	NEW YORK	NY		10/31/2024	5.000		3,235,305	456,106,269
7200763	JERSEY CITY	NJ		04/17/2025	6.418		3,669,959	334,279,235
7410073	MAGDEBURG	DEU		01/21/2026	4.734		893,173	202,054,820
7200781	ABILENE	TX		05/20/2025	5.917		31,445,163	724,439,057
7200692	QUEENS	NY		06/27/2024	6.419		509,206	187,756,243
7200696	HERNDON	VA		08/22/2024	8.070		81,353	382,402,757
7200695	ASHBURN	VA		06/26/2024	7.170		5,003,517	296,996,220
7410046	WEST THURROCK	GBR		11/13/2025	6.669		832,182	148,854,979
7200759	FLUSHING	NY		04/07/2025	6.519		490,165	397,006,972
7200706	CITY OF INDUSTRY	CA		07/16/2024	6.869		705,618	145,080,000
7200771	MADISON	WI		04/29/2025	7.169		22,356,052	397,522,923
7200689	NEW JERSEY	NJ		07/01/2024	7.917		5,046,871	179,160,807
7410018	LONDON	GBR		07/04/2024	7.477		3,642,226	315,888,544
610008101	MELBOURNE	AUS		09/19/2024	7.530		175,756	138,330,097
7200711	MIAMI	FL		09/13/2024	7.667		10,251,260	313,000,000
7200825	SALT LAKE CITY	UT		02/06/2026	6.070		151,373	116,566,667
7200772	NEW YORK	NY		05/15/2025	6.917		15,685,025	402,890,474
7200716	NAPLES	FL		08/23/2024	7.917		2,916,919	140,801,019
7200703	PHOENIX	AZ		06/27/2024	6.667		191,887	123,557,864
7200826	NEW YORK	NY		02/26/2026	7.070		365,968	322,292,732
750000027	NEW YORK	NY		06/30/2023	7.918		6,291,281	130,090,000
7200812	ATLANTA	GA		10/29/2025	6.219		590,489	181,922,388
7410009	NIVELLES	BEL		05/08/2024	6.400		757,879	87,200,000
7200789	RESTON	VA		07/16/2025	6.918		2,203,179	111,302,674
750000049	NEW YORK	NY		12/18/2025	6.870		12,517,205	583,922,664
7410021	PARIS	FRA		09/27/2024	7.150		1,234,465	185,787,109
7200766	WEST PALMS BEACH	FL		04/29/2025	7.170		5,943,807	267,399,892
7200721	MIAMI-DADE	FL		10/31/2024	7.668		1,086,577	235,113,921
7200786	MIAMI	FL		07/17/2025	7.350		2,127,324	121,212,541
7200791	WILMINGTON	DE		08/08/2025	6.919		3,304,241	90,632,362
7200708	ST. SIMONS ISLAND	GA		08/01/2024	7.778		4,599,460	158,350,914
7410043	MUNICH	DEU		07/18/2025	5.850		1,810,484	227,580,000
105000030	ALICANTE	ESP		01/21/2026	5.832		185,903	55,201,250
7200705	NEW YORK	NY		07/11/2024	7.919		917,729	88,344,957
7200754	SEATTLE	WA		03/04/2025	7.423		10,202,259	415,838,904
7200777	WICHITA	KS		07/10/2025	8.420		1,524,173	71,008,993
7200829	NORMAN	OK		01/30/2026	6.020		937,207	47,982,069

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
2000272484	ANAHEIM	CA		10/10/2025	6.770		127,718	61,980,000
7200835	WILMINGTON	DE		02/11/2026	7.168		1,412,346	65,601,099
7200761	DALLAS	TX		04/03/2025	6.917		1,728,700	112,746,546
7200778	HERNDON	VA		06/06/2025	6.670		2,814,880	65,715,767
105000001	DUIVEN	NLD		10/15/2025	4.781		11,636,959	37,600,000
2000272483	ARLINGTON	TX		08/22/2025	6.620		133,429	58,300,000
7200817	BREWSTER	NY		12/12/2025	6.720		766,325	83,611,909
7200715	HILLSBORO BEACH	FL		11/26/2024	7.919		11,023,831	231,033,805
2000272489	NAPLES	FL		03/05/2026	6.267		2,549,945	52,273,872
610008102	CHRISTCHURCH	NZL		09/19/2024	6.500		1,220,146	53,532,361
7200807	MENIFEE	CA		09/30/2025	7.419		1,728,438	77,342,685
7200822	CHICAGO	IL		02/27/2026	6.570		106,216	53,103,166
20260001	CHARLESTON	SC		02/09/2026	7.000		7,618,683	58,875,870
105000006	BARCELONA	ESP		12/05/2025	5.766		2,199,141	47,975,018
7200782	MIAMI BEACH	FL		05/22/2025	7.750		14,057,013	624,475,613
7200755	FORT LAUDERDALE	FL		05/22/2025	7.820		1,654,260	53,495,023
7200821	COLUMBIA	SC		12/17/2025	6.920		123,585	121,149,136
325038925	CUYAHOGA FALLS	OH		07/07/2025	9.160		261,264	12,820,000
7200797	CHARLOTTE	NC		09/05/2025	7.920		6,102,039	375,233,839
7200823	AMHERST	NY		01/20/2026	7.418		5,789,038	88,895,547
7200803	PHOENIX	AZ		10/03/2025	7.270		10,363,009	177,877,894
7200813	SAN BERNARDINO	CA		11/17/2025	6.820		21,159	5,416,667
3700005834	BRONX	NY		06/30/2025	8.465		82,412	13,200,000
324100656	LOS ANGELES	CA		12/20/2024	9.568		334,000	11,450,000
325041365	HOUSTON	TX		09/05/2025	9.370		1,276,052	14,900,000
7410042	PMDPM	GBR		09/19/2025	7.576		49,889	1,791,880
3.62501E+11	LITTLE ROCK	AR		05/27/2025	8.260		270,000	9,400,000
325042376	SAN DIEGO	CA		10/06/2025	9.220		437,115	9,000,000
3420001127	WESTFIELD	NJ		03/06/2026	7.868		159,456	14,208,000
3410000861	ORANGE	NJ		05/15/2025	8.898		176,567	15,000,000
20260002	PLAINFIELD	NJ		02/09/2026	7.400		5,658,041	105,800,000
3410000688	NEW HAVEN	CT		03/14/2025	8.736		10,188	4,550,000
3510134995	LOS ANGELES	CA		12/17/2025	7.830		64,505	5,300,000
3420001101	PEARL	MS		02/26/2026	8.038		45,775	9,408,000
3500135575	WEST HOLLYWOOD	CA		01/23/2026	7.495		13,444	3,800,000
3510137447	LOS ANGELES	CA		03/12/2026	7.840		21,000	4,575,000
3510132010	CHATSWORTH	CA		10/30/2025	7.980		173,599	5,700,000
3510132011	CHATSWORTH	CA		10/30/2025	7.980		113,310	5,700,000
3410001075	JERSEY CITY	NJ		12/11/2025	7.854		251,566	9,050,000
3700006541	BROOKLYN	NY		03/03/2026	8.008		504,855	4,850,000
3.62524E+11	SUMTER	SC		12/12/2025	7.940		168,000	3,450,000
3500135953	LOS ANGELES	CA		01/23/2026	8.000		159,438	4,450,000
3500111929	LOS ANGELES	CA		11/27/2024	9.008		293,467	5,100,000
3510127280	HUNTINGTON PARK	CA		08/14/2025	8.675		58,197	4,300,000
3700006625	BROOKLYN	NY		03/03/2026	7.770		279,191	4,450,000
3410000990	TRENTON	NJ		09/05/2025	8.286		505,103	7,050,000
3500122076	MADEIRA BEACH	FL		06/09/2025	8.015		61,416	2,825,000
3510127554	COMPTON	CA		08/14/2025	8.675		67,222	4,375,000
3420001080	NEW HAVEN	CT		01/16/2026	7.844		77,666	5,088,000
3510130745	CULVER CITY	CA		10/17/2025	8.250		20,649	4,150,000
3410000809	ROYAL OAK	MI		04/11/2025	8.646		165,466	5,900,000
3510130891	CUDAHY	CA		10/17/2025	8.250		305,245	5,450,000
3510124785	MIAMI	FL		12/19/2025	8.525		39,207	2,950,000
3420001098	JONESBORO	AR		02/20/2026	8.026		39,428	5,856,000
3700006058	RIDGEFIELD	NJ		10/30/2025	8.125		491,400	5,100,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510128162	LOS ANGELES	CA		08/27/2025	8.645		339,810	4,600,000
3500114186	LOS ANGELES	CA		03/10/2025	8.390		768,921	3,925,000
3510126720	LYNWOOD	CA		08/27/2025	8.620		237,695	3,225,000
3510135847	FORT PIERCE	FL		01/09/2026	7.800		89,163	3,280,000
3510119626	LOS ANGELES	CA		12/19/2025	8.188		34,976	2,690,000
3510128171	LOS ANGELES	CA		08/27/2025	8.620		85,190	2,950,000
3420001079	NEW HAVEN	CT		01/16/2026	7.844		28,776	2,976,000
3510135329	LOS ANGELES	CA		01/09/2026	7.925		141,804	3,800,000
3510129099	LOS ANGELES	CA		09/29/2025	8.125		78,048	2,825,000
3510136935	LOS ANGELES	CA		02/19/2026	7.895		26,994	3,800,000
3510135952	LOS ANGELES	CA		01/09/2026	7.925		362,740	3,100,000
3510136934	LOS ANGELES	CA		02/19/2026	7.895		27,111	3,800,000
3410001003	PAWTUCKET	RI		10/03/2025	8.296		407,873	4,880,000
3700006048	NEW BRUNSWICK	NJ		10/30/2025	8.215		112,978	4,800,000
3510125563	LOS ANGELES	CA		12/19/2025	8.250		181,272	2,550,000
3510127281	HUNTINGTON PARK	CA		12/19/2025	8.525		56,783	1,975,000
3510137912	HUNTINGTON PARK	CA		03/02/2026	8.225		312,810	2,200,000
3510137645	FORT LAUDERDALE	FL		02/19/2026	7.520		18,402	1,525,000
3510125765	LOS ANGELES	CA		12/19/2025	8.250		89,354	2,550,000
3.62526E+11	SUMTER	SC		12/04/2025	7.990		71,500	1,100,000
3420001081	NEW HAVEN	CT		01/16/2026	7.844		43,164	1,680,000
3510135333	LOS ANGELES	CA		01/09/2026	7.925		105,690	2,700,000
3510136089	LOS ANGELES	CA		02/19/2026	7.820		88,141	2,300,000
3510138395	LOS ANGELES	CA		03/20/2026	8.000		38,872	2,040,000
3700006228	BROOKLYN	NY		10/30/2025	8.025		231,514	5,600,000
3420001089	UNION CITY	NJ		01/29/2026	7.950		517,254	11,396,160
3410001045	WEST HARTFORD	CT		11/10/2025	8.508		23,270	800,000
3510135332	LOS ANGELES	CA		01/09/2026	7.925		98,569	2,500,000
3410001014	WILKES-BARRE	PA		10/03/2025	8.296		35,310	820,000
3420000872	TARBORO	NC		02/11/2026	8.208		89,250	2,664,000
3410001031	BUFFALO	NY		11/10/2025	8.308		20,595	650,000
1155050	JACKSON	GA		04/21/2026	6.062		23,865	15,100,000
7200856	NEW YORK	NY		06/24/2026	6.714		2,617,625	189,213,531
7200858	UPPER MARLBORO	MD		06/05/2026	6.114		10,464,511	342,672,072
7410083	WEST DUNBARTONSHIRE	GBR		04/30/2026	7.231		23,218	24,710,000
105000294	DARLINGTON	GBR		05/08/2026	6.729		984,685	43,010,000
750000061	PALM BEACH	FL		04/30/2026	7.370		1,469,251	196,217,778
3420001178	PATERSON	NJ		04/01/2026	7.746		58,928	3,744,000
3420001200	ENSLEY BIRMINGHAM	AL		05/20/2026	7.970		155,792	2,601,600
3420001205	NEW HAVEN	CT		05/20/2026	7.930		140,144	2,016,000
3500142028	TORRANCE	CA		05/29/2026	8.058		82,078	2,300,000
3510140950	LOS ANGELES	CA		06/11/2026	7.823		71,586	2,375,000
3510142060	LOS ANGELES	CA		05/19/2026	8.043		92,122	5,250,000
3510143036	HUNTINGTON PARK	CA		06/26/2026	8.153		106,874	3,450,000
3700006749	BROOKLYN	NY		06/11/2026	8.040		49,506	2,975,000
7200336	BERLIN	DEU		06/28/2019	5.080		2,208,263	233,797,208
7200526	NEW YORK	NY		03/04/2022	7.371		1,726,766	272,000,000
7200684	NEW YORK	NY		06/18/2024	6.620		650,847	224,600,000
7200742	WEST JORDAN	UT		03/05/2025	7.250		5,612,523	423,590,525
7200796	CHARLOTTE	NC		09/05/2025	6.314		7,863,443	288,224,000
7410039	LEICESTER	GBR		08/29/2025	6.730		1,135,297	83,856,492
7410044	ESSEX	GBR		08/05/2025	7.580		455,723	79,380,006
720045226	VARIOUS	DEU		05/31/2021	5.954		599,881	370,255,626
720075926	FLUSHING	NY		04/07/2025	6.370		435,703	333,825,580
720077626	ABILENE	TX		05/20/2025	5.862		2,051,404	192,632,455

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
720078026	ABILENE	TX		05/20/2025	5.862		6,722,880	223,719,353
720078126	ABILENE	TX		05/20/2025	5.862		10,320,464	237,764,613
720081326	SAN BERNARDINO	CA		11/17/2025	6.808		1,182,625	302,755,556
741001326	SEVEN BEACH	GBR		08/29/2024	7.180		16,025	254,064,675
3420001099	LUMBERTON	NJ		03/25/2026	8.352		19,405	936,000
3420001148	WEST NEW YORK	NJ		03/03/2026	7.652		308,088	3,216,000
3500138631	CORONA	CA		03/09/2026	8.120		160,878	3,700,000
3500140126	LOS ANGELES	CA		03/12/2026	7.558		102,055	2,900,000
3700006540	BROOKLYN	NY		01/15/2026	8.150		332,573	4,150,000
720085026	NEW YORK	NY		04/24/2026	3.000		2,102,750	459,352,720
19367	ALEXANDRIA	VA		07/27/2026	10.500		68,483	16,706,342
19368	PORT ST. LUCIE	FL		09/23/2026	11.500		123,586	5,810,360
19369	MARICOPA	AZ		09/28/2026	11.500		47,277	182,158
0599999. Mortgages in good standing - commercial mortgages-all other						1,971,165,104	528,326,918	27,513,056,928
7200867	MIAMI	FL		07/02/2026	7.612	2,904,407		26,668,502
720082426	NEW YORK	NY		09/04/2026	3.000		6,968,036	28,266,327
741005526	LONDON	GBR		09/08/2026	10.000	1,567,547	10,660,793	43,623,940
7200779	NEW YORK	NY		05/15/2025	6.917		2,632,482	59,510,911
750000050	NEW YORK	NY		12/18/2025	6.870		295,178	61,937,365
7200783	MIAMI BEACH	FL		05/22/2025	7.750		6,006,315	624,472,814
7410055	LONDON	GBR		08/15/2025	10.000		664,322	2,953,992
7200841	NEW YORK	NY		03/02/2026	6.870		7,971,242	31,991,552
7200828	NEW YORK	NY		02/26/2026	7.070		1,239,072	7,722,141
7200857	NEW YORK	NY		06/24/2026	6.714		2,431,350	26,634,198
7200866	NEW YORK	NY		07/02/2026	6.934	68,032		472,267
7200824	NEW YORK	NY		09/04/2026	3.000		1,262,957	5,123,273
0699999. Mortgages in good standing - mezzanine loans						4,539,986	40,131,749	919,377,282
0899999. Total mortgages in good standing						5,462,766,381	757,803,770	38,448,525,747
1699999. Total - restructured mortgages								
325040528	BAKERSFIELD	CA		05/28/2025	8.965		742,147	7,035,000
325041358	BAKERSFIELD	CA		05/28/2025	8.965		1,254,289	6,455,000
325041120	BAKERSFIELD	CA		05/28/2025	8.965		930,978	6,450,000
325049505	PONTE VEDRA BEACH	FL		05/28/2025	8.690		54,001	4,000,000
323110672	BAKERSFIELD	CA		01/18/2024	9.940		67,935	3,405,000
324030299	BEAVERTON	OR		05/23/2024	10.090		12,244	3,040,000
324060794	BAKERSFIELD	CA		08/20/2024	9.935		175,229	6,494,000
323110165	CULVER CITY	CA		12/20/2023	9.870		251,984	14,200,000
1999999. Mortgages with overdue interest over 90 days-residential mortgages-all other							3,488,808	51,079,000
324020156	BAKERSFIELD	CA		05/23/2024	10.465		183,514	4,319,000
324010297	BAKERSFIELD	CA		03/21/2024	10.745		101,933	4,749,000
324020289	BAKERSFIELD	CA		05/23/2024	10.465		150,936	3,919,000
324010904	BAKERSFIELD	CA		03/21/2024	11.115		39,253	3,045,000
2199999. Mortgages with overdue interest over 90 days-commercial mortgages-all other							475,637	16,032,000
2499999. Total - mortgages with overdue interest over 90 days							3,964,445	67,111,000
3350109695	NEW ORLEANS	LA		10/08/2025	10.885		37,098	400,000
2799999. Mortgages in process of foreclosure-residential mortgages-all other							37,098	400,000
3299999. Total - mortgages in the process of foreclosure							37,098	400,000
3399999 - Totals						5,462,766,381	761,805,313	38,516,036,747

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
19070	EL PASO	TX		07/19/2011	07/24/2026	41,153							41,153	41,153			
19071	EL PASO	TX		09/08/2011	07/24/2026	87,910							87,910	87,910			
19072	EL PASO	TX		07/19/2011	07/24/2026	76,338							76,338	76,338			
19073	EL PASO	TX		07/19/2011	07/24/2026	85,605							85,605	85,605			
19074	EL PASO	TX		07/19/2011	07/24/2026	90,317							90,317	90,317			
19097	SPRINGFIELD	VA		07/15/2011	07/01/2026	21,897,001		(1,066)			(1,066)		21,895,935	21,895,935			
19098	ALEXANDRIA	VA		07/15/2011	07/01/2026	18,768,856		(914)			(914)		18,767,942	18,767,942			
1000002	DUBLIN	CA		08/30/2010	08/17/2026	4,081,833		(116,284)			(116,284)		3,965,549	3,965,549			
7200305	BROOKLYN	NY		03/05/2019	07/31/2026	56,681,803		185,259			185,259		56,867,062	56,867,062			
7200323	NEW YORK	NY		06/07/2019	07/10/2026	56,990,056							56,990,056	56,990,056			
7200434	NEW YORK	NY		03/12/2021	08/06/2026	73,931,068							73,931,068	78,506,307		4,575,239	4,575,239
7200439	STOCKHOLM	SWE		03/30/2021	07/13/2026	242,045,228						13,237,916	255,283,143	240,365,650	(14,917,494)		(14,917,494)
7200481	CULVER CITY	CA		10/07/2021	07/23/2026	97,500,000							97,500,000	97,500,000			
7200542	LEIDEN	NLD		04/29/2022	08/21/2026	87,007,438						2,482,451	89,489,888	88,930,408	(559,480)		(559,480)
7200552	MARBELLA	ESP		04/26/2022	08/06/2026	37,607,143		17,203			17,203	1,072,987	38,697,333	37,941,470	(755,863)		(755,863)
7200617	STATEN ISLAND	NY		05/05/2023	08/07/2026	44,008,749		(8,749)			(8,749)		44,000,000	44,000,000			
7200619	STATEN ISLAND	NY		05/05/2023	08/07/2026	6,591,176		(8,276)			(8,276)		6,582,900	6,582,900			
7200624	CLEARWATER	FL		06/28/2023	07/20/2026	52,921,337		(33,662)			(33,662)		52,887,675	52,887,675			
7200677	NEW YORK	NY		03/08/2024	07/15/2026	112,138,325		361,675			361,675		112,500,000	112,500,000			
7200757	WOODLAND HILLS	CA		04/01/2025	09/03/2026	78,474,409		525,591			525,591		79,000,000	79,000,000			
7410018	LONDON	GBR		07/04/2024	09/17/2026	59,871,119		716,777			716,777	1,010,671	61,598,567	60,984,214	(614,353)		(614,353)
7410050	BIGGLESWADE	GBR		01/08/2026	08/24/2026	123,410,735		1,137,449			1,137,449	1,599,873	126,148,057	127,927,918	1,779,861		1,779,861
7410053	BEDFORD	GBR		09/18/2025	08/24/2026	2,819,900		24,004			24,004	45,719	2,889,623	2,921,024	31,401		31,401
7410085	KOMORNIKI	POL		04/23/2026	07/20/2026	49,223,780		493,665			493,665	1,783,790	51,501,235	49,219,767	(2,281,468)		(2,281,468)
40018051	ROTTERDAM	NY		02/23/2021	09/25/2026	178,280		11,320			11,320		189,600	145,268		(44,332)	(44,332)
40021434	ELLICOTT CITY	MD		06/03/2021	08/25/2026	559,135							559,135	559,135			
100000104	BEAUMONT	CA		12/17/2015	07/21/2026	267,116		(6,641)			(6,641)		260,475	260,475			
100000432	GRAND RAPIDS	MI		09/27/2016	07/05/2026	64,692		(758)			(758)		63,934	63,934			
100010967	TOMS RIV	NJ		12/23/2016	09/05/2026	8,588		814			814		9,402	9,402			
100011372	BRIDGEHAMPTON	NY		12/23/2016	09/05/2026	1,007,977		212,904			212,904		1,220,881	1,220,881			
100011470	WEST BABYLON	NY		12/23/2016	07/05/2026	795		78			78		873	873			
100012030	BRADENTON	FL		03/08/2017	07/13/2026	97,165		20,182			20,182		117,347	117,347			
100012458	REIDSVILLE	NC		04/28/2017	09/13/2026	57,892		(230)			(230)		57,662	57,662			
100012504	SOUTHFIELD	MI		04/28/2017	08/13/2026	21,620		1,779			1,779		23,399	23,399			
100012524	BROOKLYN	NY		04/28/2017	09/13/2026	342,049		63,007			63,007		405,056	405,056			
100012892	MESA	AZ		05/25/2017	09/05/2026	34,576		15,607			15,607		50,183	50,183			
100013279	OAKHURST	CA		05/25/2017	07/05/2026	187,152		25,307			25,307		212,459	212,459			
100013616	ORLANDO	FL		05/25/2017	08/05/2026	125,238		18,565			18,565		143,803	143,803			
100013683	MIAMI	FL		05/25/2017	09/05/2026	6,004		7,069			7,069		13,073	13,073			
100013715	COLTON	CA		05/25/2017	08/05/2026	209,580		22,715			22,715		232,295	232,295			
100013746	PORT ST LUCIE	FL		05/25/2017	09/05/2026	151,630		24,460			24,460		176,090	176,090			
100013803	GRESHAM	OR		05/25/2017	08/05/2026	195,266		12,939			12,939		208,205	208,205			
100013924	WESTLAND	MI		05/25/2017	09/05/2026	112,809		8,211			8,211		121,020	121,020			
100014009	COALINGA	CA		05/25/2017	07/05/2026	222,531		21,217			21,217		243,748	243,748			
100014046	SPRING	TX		05/25/2017	09/05/2026	186,609		13,998			13,998		200,607	200,607			
100014055	YUMA	AZ		05/25/2017	07/05/2026	124,127		15,730			15,730		139,857	139,857			
100014272	CHESTER	PA		09/27/2017	09/13/2026	27,456		36,699			36,699		64,155	64,155			
100014351	VIRGINIA BEACH	VA		09/27/2017	07/13/2026	108,729		2,423			2,423		111,152	111,152			
100014614	OKLAHOMA CITY	OK		09/27/2017	08/13/2026	515							515	515			
100016544	SACRAMENTO	CA		04/10/2018	09/21/2026	110,120		(4,249)			(4,249)		105,871	105,871			
100017283	HUNTSVILLE	AL		04/26/2018	08/05/2026	107,668		(5,624)			(5,624)		102,044	102,044			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017759	GULFPORT	MS		04/26/2018	07/05/2026	65,318		(1,263)			(1,263)		64,055	64,055			
100018057	RICHMOND	VA		06/08/2018	07/21/2026	117,521		(2,409)			(2,409)		115,112	115,112			
100019653	HERNDON	VA		07/26/2018	07/21/2026	221,784		(374)			(374)		221,410	221,410			
100019916	FLOWER MOUND	TX		07/30/2018	07/21/2026	143,557		(2,617)			(2,617)		140,940	140,940			
100019922	SAN BERNARDINO	CA		07/30/2018	08/21/2026	15,206		(121)			(121)		15,085	15,085			
100019958	MENIFEE	CA		07/30/2018	07/21/2026	43,039		(1,256)			(1,256)		41,783	41,783			
100020132	HARRISVILLE	UT		07/17/2018	09/21/2026	101,611		(3,315)			(3,315)		98,296	98,296			
100020140	PHILADELPHIA	PA		07/17/2018	07/21/2026	66,902		(676)			(676)		66,226	66,226			
100020155	FORNEY	TX		07/17/2018	08/21/2026	130,150		(3,319)			(3,319)		126,831	126,831			
100020374	MILTON	FL		07/27/2018	07/21/2026	117,776		(3,959)			(3,959)		113,817	113,817			
100020378	RIPON	CA		07/27/2018	09/21/2026	313,068		470			470		313,538	313,538			
100023450	SAN DIEGO	CA		08/16/2018	09/21/2026	160,168		(2,001)			(2,001)		158,167	158,167			
100024213	NASHVILLE	TN		09/20/2018	09/21/2026	109,618		(2,115)			(2,115)		107,503	107,503			
100024326	KAILUA KONA	HI		09/20/2018	08/21/2026	20,334		(187)			(187)		20,147	20,147			
100024329	WEST VALLEY CITY	UT		09/20/2018	07/21/2026	219,829		(271)			(271)		219,558	219,558			
100024799	OPA LOCKA	FL		09/20/2018	07/05/2026	121,455		12,103			12,103		133,558	133,558			
100025016	NORTH BERGEN	NJ		09/20/2018	07/05/2026	95,449		18,206			18,206		113,655	113,655			
100025512	ELLENWOOD	GA		09/20/2018	07/05/2026	92,906		752			752		93,658	93,658			
100025707	PROSPECT	OR		09/20/2018	08/05/2026	127,727		22,259			22,259		149,986	149,986			
100025728	PORTLAND	OR		09/20/2018	08/05/2026	203,586		9,509			9,509		213,095	213,095			
100026165	CAPITOL HEIGHTS	MD		09/20/2018	07/05/2026	130,685		13,517			13,517		144,202	144,202			
100026518	MORENO VALLEY	CA		09/26/2018	08/05/2026	180,243		14,244			14,244		194,487	194,487			
100026535	WOODBRIDGE	VA		09/26/2018	09/05/2026	144,832		14,104			14,104		158,936	158,936			
100026849	HANOVER PARK	IL		09/26/2018	09/05/2026	67,863		33,352			33,352		101,215	101,215			
100027978	AKRON	OH		10/26/2018	08/05/2026	17,610		18,903			18,903		36,513	36,513			
100028139	LINCROFT	NJ		10/26/2018	09/05/2026	164,174		7,942			7,942		172,116	172,116			
100028160	PORT ORANGE	FL		10/26/2018	07/05/2026	46,294		24,602			24,602		70,896	70,896			
100029429	KENNESAW	GA		10/26/2018	08/05/2026	271,199		833			833		272,032	272,032			
100029534	HENDERSON	NV		10/26/2018	07/05/2026	134,212		8,956			8,956		143,168	143,168			
100029978	KANSAS CITY	MO		12/20/2018	08/05/2026	48,982		587			587		49,569	49,569			
100030002	KATY	TX		12/20/2018	07/05/2026	41,401		567			567		41,968	41,968			
100030153	ROCK HILL	SC		12/20/2018	09/05/2026	150,287		29,990			29,990		180,277	180,277			
100030462	GARLAND	TX		12/20/2018	08/05/2026	161,630		16,711			16,711		178,341	178,341			
100030911	FORT LAUDERDALE	FL		04/09/2019	07/07/2026	26,816		3,140			3,140		29,956	29,956			
100031166	MIAMI	FL		03/29/2019	09/05/2026	60,869		19,286			19,286		80,155	80,155			
100031462	BAKERSFIELD	CA		03/29/2019	08/05/2026	73,594		1,050			1,050		74,644	74,644			
100031584	SAN JOSE	CA		03/29/2019	08/05/2026	364,687		12,114			12,114		376,801	376,801			
100031706	LAKE ELSINORE	CA		03/29/2019	08/05/2026	7,842		27			27		7,869	7,869			
100031785	PLANT CITY	FL		03/29/2019	08/05/2026	13,558		172			172		13,730	13,730			
100031865	ESCONDIDO	CA		03/29/2019	09/05/2026	214,522		9,527			9,527		224,049	224,049			
100031876	FORT MYERS	FL		03/29/2019	09/05/2026	242,040		30,716			30,716		272,756	272,756			
100031911	RANCHO CUCAMONGA	CA		03/29/2019	07/05/2026	172,548		17,642			17,642		190,190	190,190			
100032104	EL MIRAGE	AZ		03/29/2019	09/05/2026	1,149		1			1		1,150	1,150			
100032117	RENO	NV		03/29/2019	08/05/2026	130,457		2,388			2,388		132,845	132,845			
100032123	STOCKTON	CA		03/29/2019	07/05/2026	122,961		9,352			9,352		132,313	132,313			
100032402	DONEGAL	IRL		06/21/2019	08/01/2026	24,000		825			825	(109)	24,716	24,229	200	(687)	(487)
100032957	DUBLIN	IRL		06/21/2019	07/01/2026	59,360		(880)			(880)	(285)	58,194	59,195	1,092	(91)	1,001
100033739	MONAGHAN	IRL		06/21/2019	09/01/2026	135,602						(194)	135,409	88,345	664	(47,728)	(47,064)
100033785	DUBLIN	IRL		06/21/2019	07/01/2026	111,983		(7,972)			(7,972)	(537)	103,473	105,184	1,973	(262)	1,711
100034429	DUBLIN	IRL		06/21/2019	07/01/2026	237,636		27,387			27,387	(1,146)	263,877	264,034	157		157
100034745	KILDARE	IRL		06/21/2019	09/01/2026	477,253						(688)	476,565	313,433	4,171	(167,304)	(163,133)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100034891	LIMERICK	IRL		06/21/2019	07/01/2026	82,735		(1,450)			(1,450)	(398)	80,886	82,369	1,525	(42)	1,483
100038956	DUBLIN	IRL		09/27/2019	07/01/2026	286,959		139			139	(12,094)	275,004	286,010	11,458	(451)	11,007
100038961	KILDARE	IRL		09/27/2019	08/01/2026	728,733		102,106			102,106	(23,470)	807,369	750,739	30,179	(86,809)	(56,630)
100039198	DUBLIN	IRL		09/27/2019	07/01/2026	101,146		9,423			9,423	(4,276)	106,293	110,713	4,421	(1)	4,420
100039233	WICKLOW	IRL		09/27/2019	07/01/2026	1,731		17			17	(73)	1,675	1,767	93		93
100039299	CLARE	IRL		09/27/2019	07/01/2026	907,023						(12,526)	894,498	601,383	12,270	(305,384)	(293,114)
100042927	MIRAMAR	FL		05/28/2020	09/05/2026	175,337		6,836			6,836		182,173	182,173			
100043055	ARVADA	CO		05/28/2020	07/05/2026	679							679	679			
100043065	DOVER TOWNSHIP	NJ		05/28/2020	07/05/2026	157,185		13,964			13,964		171,149	171,149			
100043078	MIAMI	FL		05/28/2020	09/05/2026	224,730		8,296			8,296		233,026	233,026			
100043116	STREETSBORO	OH		05/28/2020	09/05/2026	46,545		893			893		47,438	47,438			
100043157	PARIS	MO		05/28/2020	08/05/2026	700							700	700			
100043224	KATY	TX		08/13/2020	09/05/2026	93,259		(390)			(390)		92,869	92,869			
100043252	LACONIA	NH		08/13/2020	09/05/2026	7,473		25			25		7,498	7,498			
100043364	LOS ANGELES	CA		08/13/2020	09/05/2026	15,276		1,055			1,055		16,331	16,331			
100043377	NORFOLK	VA		08/13/2020	09/05/2026	51,278		909			909		52,187	52,187			
100043752	GARDNERVILLE	NV		08/13/2020	09/01/2026	14,267							14,267	9,558		(4,708)	(4,708)
100043777	NATIONAL CITY	CA		08/13/2020	08/05/2026	197,736		(7,825)			(7,825)		189,911	189,911			
100043925	SWANNANOA	NC		08/19/2020	07/05/2026	114,015		(7,293)			(7,293)		106,722	106,722			
100044047	ROBERTS	WI		08/19/2020	07/05/2026	149,872		51,345			51,345		201,217	201,217			
100044105	JACKSONVILLE	FL		08/19/2020	07/05/2026	66,081		(442)			(442)		65,639	65,639			
100044175	LAS VEGAS	NV		08/19/2020	09/05/2026	233,001		1,714			1,714		234,715	234,715			
100044401	VALRICO	FL		11/19/2020	07/07/2026	245,740		5,868			5,868		251,608	251,608			
100044517	SANTA ROSA	CA		11/19/2020	09/07/2026	324,721		(7,753)			(7,753)		316,968	316,968			
100044649	BOTHELL	WA		11/19/2020	09/07/2026	110,700		2,349			2,349		113,049	113,049			
100045161	PUYALLUP	WA		11/25/2020	09/07/2026	255,476		(15,636)			(15,636)		239,840	239,840			
100045369	WASECA	MN		11/25/2020	07/07/2026	71,916		(6,122)			(6,122)		65,794	60,952		(4,842)	(4,842)
100045412	AUSTIN	TX		11/25/2020	07/07/2026	531							531	531			
100046367	BEDFORD	KY		11/25/2020	09/07/2026	73,281		(5,562)			(5,562)		67,719	67,719			
100046492	LAREDO	TX		11/25/2020	09/07/2026	22,274		(1,717)			(1,717)		20,557	20,557			
100046662	HACIENDA HEIGHTS	CA		11/25/2020	08/07/2026	369,132		(2,120)			(2,120)		367,012	367,012			
100046881	HARRISONVILLE	MO		11/20/2020	09/07/2026	2,179		(5)			(5)		2,174	2,174			
100046931	ALBUQUERQUE	NM		11/20/2020	09/07/2026	2,653		(8)			(8)		2,645	2,645			
100046993	YUMA	AZ		11/20/2020	07/07/2026	3,996		(56)			(56)		3,940	3,940			
100046999	WICHITA FALLS	TX		11/20/2020	08/07/2026	1,522		(4)			(4)		1,518	1,518			
100047031	LIBERTYVILLE	IL		11/20/2020	07/07/2026	14,444		(165)			(165)		14,279	14,279			
100047051	LAGUNA WOODS	CA		11/20/2020	09/07/2026	11,528		(422)			(422)		11,106	11,106			
100047058	GREENVILLE	SC		11/20/2020	07/07/2026	11,030		(506)			(506)		10,524	10,524			
100047132	HILLSIDE	IL		11/20/2020	09/01/2026	32,598							32,598	22,170		(10,428)	(10,428)
100047212	CHICAGO	IL		11/20/2020	07/07/2026	73,010		5,205			5,205		78,215	78,215			
100047237	OKLAHOMA CITY	OK		11/20/2020	07/07/2026	50,164		(7,616)			(7,616)		42,548	42,548			
100047246	NEWHALL	CA		11/20/2020	08/07/2026	2,414		(39)			(39)		2,375	2,375			
100047284	PORTAGE	IN		11/20/2020	09/07/2026	49,843		(1,983)			(1,983)		47,860	47,860			
100047347	HERMANTOWN	MN		11/20/2020	07/07/2026	17,851		(318)			(318)		17,533	17,533			
100047438	AURORA	CO		11/20/2020	09/07/2026	3,216		(9)			(9)		3,207	3,207			
100047454	HUNTSVILLE	TX		11/20/2020	08/07/2026	64,218		(3,444)			(3,444)		60,774	60,774			
100047533	NILES	OH		11/20/2020	07/07/2026	56,875		6,105			6,105		62,980	62,980			
100047563	ASTORIA	NY		11/20/2020	09/07/2026	4,856		(3)			(3)		4,853	4,853			
100047583	BRIDGEPORT	CT		11/20/2020	07/07/2026	85,160		7,673			7,673		92,833	92,833			
100047716	LAS VEGAS	NV		11/20/2020	08/07/2026	24,572		(3,258)			(3,258)		21,314	21,314			
100047996	RIVERHEAD	NY		11/20/2020	09/07/2026	118,879		(11,412)			(11,412)		107,467	107,467			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048083	LYNNWOOD	WA		11/20/2020	07/07/2026	44,409		(292)			(292)		44,117	44,117			
100048170	LANGHORNE	PA		11/20/2020	07/07/2026	49,605		(1,740)			(1,740)		47,865	47,865			
100049786	POINT PLEASANT BEACH	NJ		11/20/2020	07/07/2026	302,941		6,621			6,621		309,562	309,562			
100050023	ELKTON	MD		11/20/2020	09/07/2026	3,214		(1)			(1)		3,213	3,213			
100050079	LONG BEACH	CA		11/20/2020	07/07/2026	1,286							1,286	1,286			
100050101	CHATSWORTH	CA		11/20/2020	07/07/2026	694		1			1		695	695			
100050114	ORLANDO	FL		11/20/2020	07/07/2026	27,466		(1,168)			(1,168)		26,298	26,298			
100050265	CAPE CORAL	FL		11/20/2020	09/07/2026	57,473		5,386			5,386		62,859	62,859			
100050321	TAMPA	FL		11/20/2020	07/07/2026	208,064		48,842			48,842		256,906	256,906			
100050369	EVANSTON	IL		11/20/2020	09/01/2026	141,373							141,373	94,231		(47,143)	(47,143)
100053373	UNION BEACH	NJ		03/23/2021	09/07/2026	43,808		(68)			(68)		43,740	43,740			
100053374	LAKELAND	FL		03/23/2021	09/07/2026	91,686		(2,883)			(2,883)		88,803	88,803			
100053456	BECKLEY	WV		03/23/2021	09/07/2026	31,512		1,580			1,580		33,092	33,092			
100053460	WILKES BARRE	PA		03/23/2021	08/07/2026	42,247		(5,133)			(5,133)		37,114	37,114			
100053556	ROANOKE	VA		03/23/2021	09/01/2026	1,409							1,409	949		(460)	(460)
100053761	SHELTON	CT		03/23/2021	09/07/2026	244,160		(12,992)			(12,992)		231,168	231,168			
100053845	HOLLYWOOD	FL		03/23/2021	07/07/2026	11,003		90			90		11,093	11,093			
100053934	HIGH POINT	NC		03/23/2021	07/07/2026	18,860		(257)			(257)		18,603	18,603			
100053987	HOUSTON	TX		03/23/2021	09/07/2026	47,181		(2,895)			(2,895)		44,286	44,286			
100054115	STRATFORD	CT		03/23/2021	07/07/2026	318,297		(25,176)			(25,176)		293,121	293,121			
100054254	CHICAGO	IL		03/23/2021	08/07/2026	90,857		(513)			(513)		90,344	90,344			
100054584	DOWNSVILLE	LA		03/23/2021	09/07/2026	114,107		(4,390)			(4,390)		109,717	109,717			
100054610	KANKAKEE	IL		03/23/2021	08/07/2026	107,718		(6,596)			(6,596)		101,122	101,122			
100054645	BETHPAGE	NY		03/23/2021	09/07/2026	290,692		(22,268)			(22,268)		268,424	271,810		3,386	3,386
100054657	MILWAUKEE	WI		03/23/2021	08/07/2026	138,851		(3,046)			(3,046)		135,805	135,805			
100054823	MONROE	MI		03/23/2021	09/07/2026	31,343		(2,117)			(2,117)		29,226	29,226			
100054873	ULYSSES	KS		03/23/2021	07/07/2026	102,692		(30,241)			(30,241)		72,451	72,451			
100055008	WILLOWBROOK	IL		03/23/2021	08/07/2026	3,036		6			6		3,042	3,042			
100055011	MONTICELLO	KY		03/23/2021	07/07/2026	3,344							3,344	3,344			
100055104	FAIRBORN	OH		03/23/2021	08/07/2026	62,073		(1,356)			(1,356)		60,717	60,717			
100055106	ORMOND BEACH	FL		03/23/2021	08/07/2026	4,525		(91)			(91)		4,434	4,434			
100055127	COCHRANVILLE	PA		03/23/2021	08/07/2026	69,220		(2,908)			(2,908)		66,312	66,312			
100055247	CHESTERTON	IN		03/23/2021	09/07/2026	2,336		(1)			(1)		2,335	2,335			
100055343	HAIKU	HI		03/23/2021	08/07/2026	140,871		(3,265)			(3,265)		137,606	137,606			
100055357	MABANK	TX		03/23/2021	09/07/2026	9,206		(244)			(244)		8,962	8,962			
100055456	MEDINA	OH		03/23/2021	08/07/2026	121,696		(11,829)			(11,829)		109,867	109,867			
100055543	ROCKY MOUNT	MO		03/23/2021	07/07/2026	53,324		(4,699)			(4,699)		48,625	48,625			
100055724	DOVER	OH		03/23/2021	09/01/2026	30,998							30,998	21,683		(9,315)	(9,315)
100055779	ADAMSVILLE	OH		03/23/2021	08/07/2026	48,596		80			80		48,676	37,247		(11,428)	(11,428)
100055828	MIDDLETOWN	NY		03/23/2021	09/01/2026	18,814							18,814	12,558		(6,256)	(6,256)
100057253	CLOVIS	CA		05/19/2021	09/09/2026	930,613		(31,296)			(31,296)		899,317	899,317			
100057533	PRINEVILLE	OR		06/30/2021	07/17/2026	135,310		(1,783)			(1,783)		133,527	133,527			
100057598	FRANKLIN	OH		06/30/2021	07/17/2026	139,143		(6,079)			(6,079)		133,064	133,064			
100057634	GUTHRIE	OK		06/30/2021	08/17/2026	110,908		(5,097)			(5,097)		105,811	105,811			
100057756	FERNANDINA BEACH	FL		06/30/2021	09/17/2026	258,929		(3,551)			(3,551)		255,378	255,378			
100057800	NORFOLK	VA		06/30/2021	09/17/2026	316,482		(6,668)			(6,668)		309,814	309,814			
100057848	HOUSTON	TX		06/30/2021	07/17/2026	99,070		(3,901)			(3,901)		95,169	95,169			
100060138	CLEARWATER	FL		06/25/2021	08/17/2026	179,593		(4,648)			(4,648)		174,945	174,945			
100060150	PUNTA GORDA	FL		06/25/2021	07/17/2026	361,588		(10,237)			(10,237)		351,351	351,351			
100060169	MERIDIAN	ID		06/25/2021	09/17/2026	214,880		(5,814)			(5,814)		209,066	209,066			
100060316	CLE ELUM	WA		06/25/2021	08/17/2026	224,427		(6,378)			(6,378)		218,049	218,049			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060567	CINCINNATI	OH		06/01/2021	09/20/2026	65,826		249			249		66,075	66,075			
100060607	MARRERO	LA		06/01/2021	09/20/2026	78,608		304			304		78,912	78,912			
100060750	CLEVELAND HEIGHTS	OH		06/01/2021	08/20/2026	59,342		231			231		59,573	59,573			
100060756	KENT	OH		06/01/2021	08/20/2026	116,576		458			458		117,034	117,034			
100060763	CENTREVILLE	VA		06/01/2021	08/20/2026	210,215		844			844		211,059	211,059			
100061055	CHICAGO	IL		06/01/2021	07/20/2026	108,315		427			427		108,742	108,742			
100061460	COTTAGE GROVE	MN		06/01/2021	07/20/2026	185,922		739			739		186,661	186,661			
100062529	AURORA	IL		07/01/2021	08/20/2026	92,366		161			161		92,527	92,527			
100062854	WYNNE	AR		07/01/2021	08/20/2026	69,061		(744)			(744)		68,317	68,317			
100062930	COATESVILLE	PA		07/01/2021	07/20/2026	162,152		(1,718)			(1,718)		160,434	160,434			
100063109	MONTGOMERY	AL		07/01/2021	07/20/2026	203,165		(3,148)			(3,148)		200,017	200,017			
100063599	MIDDLEVILLE	MI		07/01/2021	09/20/2026	216,616		(2,980)			(2,980)		213,636	213,636			
100063751	DECATUR	AL		07/01/2021	09/20/2026	150,860		393			393		151,253	151,253			
100063852	THORNTON	CO		07/01/2021	07/20/2026	284,380		468			468		284,848	284,848			
100064323	MIDDLETOWN	DE		07/01/2021	09/20/2026	235,727		9,567			9,567		245,294	245,294			
100064472	WEST PORTSMOUTH	OH		07/01/2021	09/20/2026	49,082		2,270			2,270		51,352	51,352			
100064684	READING	PA		07/14/2021	09/17/2026	64,304		(3,921)			(3,921)		60,383	60,383			
100064746	COVINGTON	GA		07/14/2021	07/17/2026	111,027		(5,266)			(5,266)		105,761	105,761			
100064747	REX	GA		07/14/2021	07/17/2026	114,609		(5,436)			(5,436)		109,173	109,173			
100064882	NORTH LAS VEGAS	NV		07/14/2021	07/17/2026	113,558		(4,385)			(4,385)		109,173	109,173			
100065047	PHILADELPHIA	PA		07/14/2021	09/17/2026	187,579		(5,350)			(5,350)		182,229	182,229			
100065105	SOUTH LAKE TAHOE	CA		07/14/2021	09/17/2026	302,655		(7,608)			(7,608)		295,047	295,047			
100065186	PRINEVILLE	OR		07/14/2021	09/17/2026	164,044		(3,079)			(3,079)		160,965	160,965			
100065249	MIDLAND	GA		07/14/2021	07/17/2026	156,930		(1,462)			(1,462)		155,468	155,468			
100065273	TACOMA	WA		07/28/2021	08/17/2026	254,024		(3,760)			(3,760)		250,264	250,264			
100065337	SWANNANOA	NC		07/28/2021	07/17/2026	314,488		(4,902)			(4,902)		309,586	309,586			
100065363	SURFSIDE BEACH	SC		07/28/2021	07/17/2026	331,291		(8,946)			(8,946)		322,345	322,345			
100065382	COLTON	CA		07/28/2021	07/17/2026	71,810		(2,155)			(2,155)		69,655	69,655			
100065498	MOUNTAIN HOUSE	CA		07/28/2021	07/17/2026	291,051		(7,323)			(7,323)		283,728	283,728			
100065599	MALIN	OR		07/28/2021	09/17/2026	403,666		(11,816)			(11,816)		391,850	391,850			
100065650	JACKSONVILLE	FL		07/28/2021	09/17/2026	118,580		(3,541)			(3,541)		115,039	115,039			
100065807	PACE	FL		07/28/2021	07/17/2026	196,740		(5,687)			(5,687)		191,053	191,053			
100065970	WILLINGBORO	NJ		08/02/2021	09/20/2026	117,664		(1,529)			(1,529)		116,135	116,135			
100066404	FAYETTEVILLE	NY		08/02/2021	08/20/2026	108,066		(647)			(647)		107,419	107,419			
100066519	RIVERVIEW	FL		08/02/2021	08/20/2026	156,140		(1,206)			(1,206)		154,934	154,934			
100066913	CAMDEN	NJ		08/02/2021	08/20/2026	128,280		202			202		128,482	128,482			
100067039	MEMPHIS	TN		08/02/2021	09/20/2026	74,402		882			882		75,284	75,284			
100067053	BUTLER	PA		08/02/2021	07/20/2026	79,562		2,117			2,117		81,679	81,679			
100067160	SAGINAW	TX		08/02/2021	09/20/2026	109,477		1,652			1,652		111,129	111,129			
100067170	SPANAWAY	WA		08/02/2021	08/20/2026	135,260		2,707			2,707		137,967	137,967			
100067495	AMARILLO	TX		09/23/2021	08/17/2026	196,497		(7,471)			(7,471)		189,026	189,026			
100067565	FREDERICKSBURG	VA		09/23/2021	07/17/2026	151,261		(6,915)			(6,915)		144,346	144,346			
100067574	LAREDO	TX		09/23/2021	09/17/2026	57,469		(2,772)			(2,772)		54,697	54,697			
100067689	SAN LEANDRO	CA		09/23/2021	08/17/2026	524,868		(4,839)			(4,839)		520,029	520,029			
100067694	WINSTED	CT		09/23/2021	07/17/2026	137,440		(3,478)			(3,478)		133,962	133,962			
100067827	SPRING HILL	FL		09/23/2021	07/17/2026	98,637		(5,155)			(5,155)		93,482	93,482			
100067832	SAINT AUGUSTINE	FL		09/23/2021	08/17/2026	192,734		(6,109)			(6,109)		186,625	186,625			
100067962	HOUSTON	TX		09/23/2021	07/17/2026	112,753		(6,123)			(6,123)		106,630	106,630			
100068029	HERMITAGE	PA		09/23/2021	09/17/2026	83,112		(2,417)			(2,417)		80,695	80,695			
100068052	ELOY	AZ		09/23/2021	09/17/2026	159,628		(3,095)			(3,095)		156,533	156,533			
100068154	FALLBROOK	CA		08/25/2021	07/17/2026	583,524		(3,793)			(3,793)		579,731	579,731			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068246	LOS ANGELES	CA		08/25/2021	07/17/2026	650,777		(16,441)			(16,441)		634,336	634,336			
100068311	LAFAYETTE	IN		08/25/2021	09/17/2026	104,495		(1,196)			(1,196)		103,299	103,299			
100068313	LAFAYETTE	IN		08/25/2021	09/17/2026	97,505		(3,170)			(3,170)		94,335	94,335			
100068314	LAFAYETTE	IN		08/25/2021	09/17/2026	81,509		(3,304)			(3,304)		78,205	78,205			
100068373	BROWNSVILLE	TX		08/25/2021	07/17/2026	115,441		(6,174)			(6,174)		109,267	109,267			
100068504	CANON CITY	CO		08/25/2021	07/17/2026	102,241		(6,243)			(6,243)		95,998	95,998			
100068628	SPIJKENISSE	NLD		08/30/2021	09/21/2026	192,798						6,277	199,075	193,470	(5,605)		(5,605)
100068688	UTRECHT	NLD		08/30/2021	09/21/2026	203,080						6,612	209,692	203,790	(5,902)		(5,902)
100068785	WHITE PINE	TN		09/01/2021	08/20/2026	101,381		(1,070)			(1,070)		100,311	100,311			
100069766	PHILADELPHIA	PA		09/01/2021	08/20/2026	46,664		1,238			1,238		47,902	47,902			
100070751	STONY BROOK	NY		10/01/2021	09/20/2026	26,952		(13)			(13)		26,939	26,939			
100070831	MIDLOTHIAN	VA		10/01/2021	09/20/2026	207,098		(1,035)			(1,035)		206,063	206,063			
100070934	GLENDORA	NJ		10/01/2021	09/20/2026	145,190		(1,785)			(1,785)		143,405	143,405			
100071260	BOYNTON BEACH	FL		10/01/2021	09/20/2026	209,651		802			802		210,453	210,453			
100071424	APPINGEDAM	NLD		09/30/2021	09/21/2026	231,643						3,182	234,825	232,453	(2,372)		(2,372)
100071447	DEN HAAG	NLD		09/30/2021	09/21/2026	200,510						2,754	203,264	201,211	(2,053)		(2,053)
100071452	VENLO	NLD		09/30/2021	08/21/2026	121,391						1,667	123,059	124,069	1,011		1,011
100071453	VENLO	NLD		09/30/2021	09/21/2026	7,458						102	7,561	7,612	52		52
100071454	KATWIJK	NLD		09/30/2021	08/21/2026	156,809						2,154	158,963	160,254	1,291		1,291
100071455	KATWIJK	NLD		09/30/2021	08/21/2026	6,360						87	6,448	6,499	51		51
100071606	MARYSVILLE	WA		10/14/2021	08/17/2026	288,028		(9,848)			(9,848)		278,180	278,180			
100071652	AUSTIN	TX		10/14/2021	08/17/2026	273,878		(8,840)			(8,840)		265,038	265,038			
100071730	ARLINGTON	TX		10/14/2021	07/17/2026	227,194		(8,037)			(8,037)		219,157	219,157			
100071735	LAUREL	DE		10/14/2021	07/17/2026	71,065		(4,700)			(4,700)		66,365	66,365			
100071819	NORMAN	OK		10/14/2021	08/17/2026	152,140		(5,395)			(5,395)		146,745	146,745			
100071829	KEISER	AR		10/14/2021	07/17/2026	140,554		(6,160)			(6,160)		134,394	134,394			
100073577	ZIERIKZEE	NLD		10/25/2021	08/21/2026	140,528						2,274	142,802	143,621	818		818
100073578	ZIERIKZEE	NLD		10/25/2021	08/21/2026	370,171						5,991	376,162	378,318	2,155		2,155
100074063	VENTANAS DEL MAR	MEX		11/05/2021	07/15/2026	162,715							162,715	162,715			
100074295	TEMECULA	CA		12/09/2021	09/09/2026	518,329		(19,353)			(19,353)		498,976	498,976			
100074413	ELK GROVE	CA		12/02/2021	09/09/2026	505,105		(28,368)			(28,368)		476,737	476,737			
100074470	PROVIDENCE	RI		12/02/2021	09/09/2026	351,533		(17,618)			(17,618)		333,915	333,915			
100074621	ANNISTON	AL		12/01/2021	09/20/2026	79,388		(932)			(932)		78,456	78,456			
100074950	LAS VEGAS	NV		12/01/2021	08/20/2026	203,336		(1,250)			(1,250)		202,086	202,086			
100075429	COLUMBIA	TN		12/01/2021	07/20/2026	132,806		(2,319)			(2,319)		130,487	130,487			
100075846	ARNHEM	NLD		11/24/2021	08/21/2026	159,951						(3,095)	156,856	163,474	6,618		6,618
100075847	ARNHEM	NLD		11/24/2021	08/21/2026	6,715						(130)	6,585	6,861	276		276
100075920	FORT WORTH	TX		01/07/2022	08/17/2026	268,929		(2,274)			(2,274)		266,655	266,655			
100076028	CUMMING	GA		01/07/2022	08/17/2026	246,446		(8,775)			(8,775)		237,671	237,671			
100076125	HARRISBURG	PA		01/07/2022	07/17/2026	96,654		(3,873)			(3,873)		92,781	92,781			
100076132	PHILADELPHIA	PA		01/07/2022	07/17/2026	56,714		(921)			(921)		55,793	55,793			
100076165	MIAMI	FL		01/07/2022	08/17/2026	490,864		(11,040)			(11,040)		479,824	479,824			
100076259	WHITEFISH	MT		01/07/2022	07/17/2026	268,546		(6,487)			(6,487)		262,059	262,059			
100076362	ENCINITAS	CA		12/23/2021	07/09/2026	911,101		(58,273)			(58,273)		852,828	852,828			
100077250	PORTSMOUTH	VA		01/03/2022	07/20/2026	57,293		(525)			(525)		56,768	56,768			
100077869	ZIERIKZEE	NLD		12/29/2021	08/21/2026	192,798						(1,282)	191,515	197,036	5,521		5,521
100078015	VICTOR	ID		01/12/2022	08/09/2026	999,847		(12,023)			(12,023)		987,824	987,824			
100078038	DELRAY BEACH	FL		01/12/2022	09/09/2026	1,824,985		(4,516)			(4,516)		1,820,469	1,820,469			
100078040	MIAMI	FL		01/12/2022	09/09/2026	374,505		(7,881)			(7,881)		366,624	366,624			
100078270	LAWRENCEVILLE	GA		02/10/2022	07/09/2026	188,982		(12,136)			(12,136)		176,846	176,846			
100078530	ROTTERDAM	NLD		01/26/2022	08/21/2026	76,725						(1,236)	75,489	78,389	2,900		2,900

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078571	ALMELO	NLD		01/26/2022	09/21/2026	105,110						(1,693)	103,417	105,470	2,053		2,053
100078638	ST PETERSBURG	FL		02/02/2022	08/09/2026	327,320		(13,839)			(13,839)		313,481	313,481			
100078641	CENTENNIAL	CO		02/02/2022	08/09/2026	1,178,378		47,663			47,663		1,226,041	1,226,041			
100078669	LA HABRA	CA		02/02/2022	08/09/2026	20,230		(1,718)			(1,718)		18,512	18,512			
100078743	COTTONWOOD	CA		02/25/2022	07/09/2026	345,300		(19,610)			(19,610)		325,690	325,690			
100078899	BALTIMORE	MD		02/24/2022	07/17/2026	211,160		(3,454)			(3,454)		207,706	207,706			
100078942	IOWA FALLS	IA		02/24/2022	07/17/2026	64,662		518			518		65,180	65,180			
100079142	SAN TAN VALLEY	AZ		02/24/2022	08/17/2026	275,790		(1,845)			(1,845)		273,945	273,945			
100079162	CHICAGO	IL		02/24/2022	08/17/2026	80,482		(2,827)			(2,827)		77,655	77,655			
100079178	CAPE CORAL	FL		02/24/2022	07/17/2026	383,878		(2,573)			(2,573)		381,305	381,305			
100079182	GRAND RAPIDS	MI		02/24/2022	07/17/2026	100,012		(1,767)			(1,767)		98,245	98,245			
100079199	PARK CITY	UT		02/24/2022	07/17/2026	602,453		(4,422)			(4,422)		598,031	598,031			
100079203	SEBASTIAN	FL		02/24/2022	08/17/2026	265,819		(5,372)			(5,372)		260,447	260,447			
100079205	BUFFALO	NY		02/24/2022	08/17/2026	122,466		(1,710)			(1,710)		120,756	120,756			
100079305	PARK CITY	UT		02/28/2022	08/09/2026	1,012,582		1,043			1,043		1,013,625	1,013,625			
100079308	DALLAS	TX		02/28/2022	07/09/2026	37,875		(749)			(749)		37,126	37,126			
100079590	FORT LAUDERDALE	FL		04/08/2022	09/22/2026	148,024		(3,843)			(3,843)		144,181	144,181			
100079664	MIAMI	FL		04/08/2022	07/22/2026	223,635		(6,236)			(6,236)		217,399	217,399			
100079669	WESTPORT	WA		04/08/2022	09/22/2026	197,661		(8,400)			(8,400)		189,261	189,261			
100080000	WOODBRIDGE	VA		04/08/2022	09/22/2026	142,989		(12,833)			(12,833)		130,156	130,156			
100080006	ROSENBERG	TX		04/25/2022	09/22/2026	186,199		(4,177)			(4,177)		182,022	182,022			
100080159	INLET BEACH	FL		02/25/2022	09/09/2026	706,650		(6,650)			(6,650)		700,000	700,000			
100080178	BELLEVIEW	FL		02/25/2022	07/09/2026	363,863		31,279			31,279		395,142	395,142			
100080197	DALLAS	TX		02/25/2022	07/09/2026	2,221,552		18,448			18,448		2,240,000	2,240,000			
100080295	UTRECHT	NLD		02/22/2022	09/21/2026	448,433						(3,966)	444,467	450,029	5,561		5,561
100080296	UTRECHT	NLD		02/22/2022	09/21/2026	48,145						(426)	47,719	48,319	600		600
100080325	AMSTERDAM/AMSTELVEEN	NLD		02/22/2022	08/21/2026	17,803						(157)	17,645	18,189	544		544
100080326	AMSTERDAM/AMSTELVEEN	NLD		02/22/2022	08/21/2026	385,595						(3,410)	382,185	394,048	11,863		11,863
100080334	LELYSTAD	NLD		02/22/2022	08/21/2026	145,669						(1,288)	144,381	148,874	4,493		4,493
100080360	SAN JOSE	CA		02/28/2022	07/09/2026	103,954		(2,188)			(2,188)		101,766	101,766			
100080427	HOUSTON	TX		04/14/2022	07/09/2026	262,318		(9,393)			(9,393)		252,925	252,925			
100080797	YUCCA VALLEY	CA		03/15/2022	07/09/2026	267,091		(5,190)			(5,190)		261,901	261,901			
100080999	BROOKSHIRE	TX		03/18/2022	08/17/2026	202,988		4,852			4,852		207,840	207,840			
100081164	LOCUST GROVE	VA		03/18/2022	07/17/2026	124,260		2,777			2,777		127,037	127,037			
100081237	MYRTLE BEACH	SC		03/18/2022	07/17/2026	156,228		4,499			4,499		160,727	160,727			
100081370	IVINS	UT		03/18/2022	07/17/2026	222,363		5,580			5,580		227,943	227,943			
100081424	TEHACHAPI	CA		03/18/2022	08/17/2026	48,996		1,327			1,327		50,323	50,323			
100081612	BLOWING ROCK	NC		03/24/2022	08/09/2026	61,917		(1,522)			(1,522)		60,395	60,395			
100081631	RAMONA	CA		03/24/2022	09/09/2026	613,522		(1,522)			(1,522)		612,000	612,000			
100081653	LA JOLLA	CA		03/24/2022	07/09/2026	3,931		(22)			(22)		3,909	3,909			
100081896	DELFT	NLD		03/30/2022	09/21/2026	227,358						(5,453)	221,905	228,156	6,251		6,251
100081945	LELYSTAD	NLD		03/30/2022	09/21/2026	4,370						(105)	4,265	4,385	120		120
100081996	LELYSTAD	NLD		03/30/2022	09/21/2026	9,723						(233)	9,490	9,756	266		266
100082117	HOLLYWOOD	SC		04/14/2022	08/09/2026	471,922		(792)			(792)		471,130	471,130			
100082295	LONG BEACH	CA		04/14/2022	08/09/2026	877,445		(22,445)			(22,445)		855,000	855,000			
100082593	LOVELAND	CO		04/14/2022	08/09/2026	260,545		(1,864)			(1,864)		258,681	258,681			
100082611	RUNNING SPRINGS	CA		04/14/2022	09/09/2026	702,405		(14,905)			(14,905)		687,500	687,500			
100082726	KATWIJK	NLD		04/27/2022	08/21/2026	51,413						(3,906)	47,506	52,543	5,037		5,037
100082727	KATWIJK	NLD		04/27/2022	08/21/2026	10,727						(815)	9,912	10,960	1,048		1,048
100083293	NIJMEGEN	NLD		05/27/2022	09/21/2026	119						(7)	112	120	8		8
100083413	AMSTERDAM	NLD		05/27/2022	09/21/2026	856,878						(51,976)	804,902	859,794	54,891		54,891

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083415	TILBURG	NLD		05/27/2022	08/21/2026	1,134,936						(68,842)	1,066,093	1,159,853	93,760		93,760
100083656	LARGO	FL		06/23/2022	07/09/2026	403,326		834			834		404,160	404,160			
100083835	ACWORTH	GA		07/12/2022	07/22/2026	330,104		(17,393)			(17,393)		312,711	312,711			
100083914	ORMOND BEACH	FL		07/12/2022	08/22/2026	188,188		(4,821)			(4,821)		183,367	183,367			
100083965	MODESTO	CA		07/12/2022	08/22/2026	284,293		(6,109)			(6,109)		278,184	278,184			
100084236	LELYSTAD	NLD		06/30/2022	08/21/2026	55,697						(4,617)	51,080	56,923	5,842		5,842
100084237	LELYSTAD	NLD		06/30/2022	08/21/2026	9,736						(807)	8,929	9,948	1,019		1,019
100084275	ROTTERDAM	NLD		06/30/2022	09/21/2026	257,064						(21,308)	235,755	257,946	22,191		22,191
100084413	BRADENTON	FL		08/12/2022	08/09/2026	256,604		(21,510)			(21,510)		235,094	235,094			
100084459	LIHUE	HI		07/14/2022	09/09/2026	2,896,602		(34,073)			(34,073)		2,862,529	2,862,529			
100084681	HONOLULU	HI		08/02/2022	09/22/2026	194,468		(4,690)			(4,690)		189,778	189,778			
100084716	CALEXICO	CA		08/02/2022	07/22/2026	130,955		(4,286)			(4,286)		126,669	126,669			
100084749	FORT MYERS	FL		08/02/2022	07/22/2026	563							563	563			
100084779	MODESTO	CA		08/02/2022	08/22/2026	178,893		(7,707)			(7,707)		171,186	171,186			
100084815	GILBERT	AZ		08/02/2022	07/22/2026	332,669		4,446			4,446		337,115	337,115			
100084850	HOUSTON	TX		08/02/2022	07/22/2026	278,378		(10,092)			(10,092)		268,286	268,286			
100084860	SEDONA	AZ		08/02/2022	08/22/2026	525,415		7,047			7,047		532,462	532,462			
100084981	LEANDER	TX		09/29/2022	09/09/2026	265,578		(9,458)			(9,458)		256,120	256,120			
100085036	UTRECHT	NLD		07/27/2022	09/21/2026	168,617						(18,006)	150,611	169,195	18,584		18,584
100085059	DEN HAAG	NLD		07/27/2022	09/21/2026	231,357						(24,706)	206,652	232,183	25,531		25,531
100085060	DEN HAAG	NLD		07/27/2022	09/21/2026	10,527						(1,124)	9,403	10,563	1,160		1,160
100085135	S-HERTOGENBOSCH	NLD		07/27/2022	09/21/2026	261,634						(27,939)	233,695	262,509	28,814		28,814
100086303	KATWIJK	NLD		08/29/2022	09/21/2026	33,828						(4,234)	29,593	33,946	4,352		4,352
100086304	KATWIJK	NLD		08/29/2022	09/21/2026	156,523						(19,592)	136,932	157,070	20,139		20,139
100086354	ZALTBOMMEL	NLD		08/29/2022	08/21/2026	244,210						(30,567)	213,643	249,569	35,926		35,926
100086355	ZALTBOMMEL	NLD		08/29/2022	08/21/2026	12,157						(1,522)	10,635	12,421	1,786		1,786
100086566	MESA	AZ		09/30/2022	08/22/2026	337,405		(16,852)			(16,852)		320,553	320,553			
100086615	BELLEVILLE	IL		09/30/2022	08/22/2026	504,112		19,457			19,457		523,569	523,569			
100086672	COLUMBUS	GA		09/30/2022	09/22/2026	152,510		(2,992)			(2,992)		149,518	149,518			
100086897	DEARBORN	MI		10/07/2022	07/09/2026	115,378		(4,114)			(4,114)		111,264	111,264			
100086923	THE VILLAGES	FL		10/24/2022	07/09/2026	526,532		1,501			1,501		528,033	528,033			
100087015	PANAMA CITY BEACH	FL		11/04/2022	09/09/2026	420,147		(1,205)			(1,205)		418,942	418,942			
100087245	NORTH MIAMI	FL		10/25/2022	08/09/2026	836,427		59,176			59,176		895,603	895,603			
100087297	MESA	AZ		10/25/2022	07/09/2026	1,230,655		59,982			59,982		1,290,637	1,290,637			
100087303	MIRAMAR BEACH	FL		10/25/2022	08/09/2026	28,221		1,205			1,205		29,426	29,426			
100087481	TOMBALL	TX		10/25/2022	08/09/2026	178,281		13,964			13,964		192,245	192,245			
100087720	BRIGHTON	GBR		09/29/2022	09/21/2026	136,751						(17,324)	119,427	137,824	18,397		18,397
100087741	LONGBOAT KEY	FL		11/17/2022	07/09/2026	1,672,493		6,753			6,753		1,679,246	1,679,246			
100087914	MIDDLETOWN	NY		10/18/2022	09/09/2026	64,663		(59)			(59)		64,604	64,604			
100088011	FAIRFIELD	CA		10/25/2022	09/22/2026	315,589		(3,577)			(3,577)		312,012	312,012			
100088024	REUNION	FL		10/25/2022	07/22/2026	405,392		(26,413)			(26,413)		378,979	378,979			
100088131	WEST PALM BEACH	FL		10/25/2022	07/22/2026	4,933		22			22		4,955	4,955			
100088161	PHOENIX	AZ		10/25/2022	07/22/2026	378,335		(335)			(335)		378,000	378,000			
100088165	CHANDLER	AZ		10/25/2022	07/22/2026	396,606		(4,606)			(4,606)		392,000	392,000			
100088200	SPRING	TX		10/13/2022	07/09/2026	633,847		(18,474)			(18,474)		615,373	615,373			
100088253	NEWARK	NJ		10/17/2022	07/09/2026	435,694		(9,081)			(9,081)		426,613	426,613			
100088279	IRVINGTON	NJ		10/17/2022	08/09/2026	368,499		(6,356)			(6,356)		362,143	362,143			
100088495	TILBURG	NLD		10/27/2022	08/21/2026	21,850						300	22,151	22,329	179		179
100088496	TILBURG	NLD		10/27/2022	08/21/2026	54,090						743	54,833	55,269	436		436
100088527	HOOGEVEEN	NLD		10/27/2022	09/21/2026	184,961						2,541	187,502	185,608	(1,894)		(1,894)
100088853	CUMMING	GA		11/15/2022	09/22/2026	852,148		37,139			37,139		889,287	889,287			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088924	HOLLYWOOD	FL		11/15/2022	07/22/2026	43,127		(390)			(390)		42,737	42,737			
100088979	TRENTON	NJ		11/15/2022	09/22/2026	103,682		(1,854)			(1,854)		101,828	101,828			
100088992	BROOKHAVEN	GA		11/15/2022	09/22/2026	373,366		(13,315)			(13,315)		360,051	360,051			
100088993	ALBEMARLE	NC		11/15/2022	09/22/2026	142,840		(10,946)			(10,946)		131,894	131,894			
100089000	LA CRUZ DE HUANACAXTLE	MEX		11/04/2022	07/15/2026	177,484							177,484	177,484			
100089041	INGLEWOOD	CA		11/04/2022	08/09/2026	238,795		2,224			2,224		241,019	241,019			
100089067	OAKHURST	NJ		01/06/2023	08/09/2026	534,980		(4,967)			(4,967)		530,013	530,013			
100089273	PHILADELPHIA	PA		01/26/2023	08/09/2026	206,291		(6,280)			(6,280)		200,011	200,011			
100089585	CELEBRATION	FL		01/30/2023	07/09/2026	2,297,529		(35,843)			(35,843)		2,261,686	2,261,686			
100089612	MANSFIELD	TX		01/30/2023	08/09/2026	435,103		(5,043)			(5,043)		430,060	430,060			
100089653	MAASTRICHT	NLD		11/29/2022	09/21/2026	91,400						(8,792)	82,608	91,716	9,108		9,108
100090061	LAURENS	SC		01/13/2023	07/22/2026	337,242		(1,494)			(1,494)		335,748	335,748			
100090077	SACRAMENTO	CA		01/13/2023	09/22/2026	327,576		(8,913)			(8,913)		318,663	318,663			
100090100	CONYERS	GA		01/13/2023	08/22/2026	217,272		2,567			2,567		219,839	203,940		(15,899)	(15,899)
100090110	HEMET	CA		01/13/2023	09/22/2026	386,670		(8,097)			(8,097)		378,573	378,573			
100090115	SAN MARCOS	CA		01/13/2023	07/22/2026	715,213		(16,380)			(16,380)		698,833	698,833			
100090158	OSSINING	NY		01/13/2023	08/22/2026	705,212		1,781			1,781		706,993	706,993			
100090160	WAYNE	NJ		01/13/2023	07/22/2026	160,423		(13,083)			(13,083)		147,340	147,340			
100090206	MYRTLE BEACH	SC		01/13/2023	07/22/2026	160,895		(7,506)			(7,506)		153,389	153,389			
100090207	MYRTLE BEACH	SC		01/13/2023	09/22/2026	85,150		(4,909)			(4,909)		80,241	80,241			
100090284	MINNEOLA	FL		01/13/2023	08/22/2026	218,034		(12,778)			(12,778)		205,256	205,256			
100090334	NEWNAN	GA		12/22/2022	08/09/2026	366,633		(8,241)			(8,241)		358,392	358,392			
100090352	DALLAS	TX		02/03/2023	08/09/2026	353,934		(14,713)			(14,713)		339,221	339,221			
100090359	SCOTTSDALE	AZ		02/03/2023	07/09/2026	700,469		(16,906)			(16,906)		683,563	683,563			
100090381	SUNLAND	CA		12/28/2022	07/09/2026	787,998		(24,137)			(24,137)		763,861	763,861			
100090562	HOOGEVEEN	NLD		12/28/2022	09/21/2026	216,288						(15,486)	200,802	217,044	16,242		16,242
100090572	S-HERTOGENBOSCH	NLD		12/28/2022	09/21/2026	181,087						(12,965)	168,122	181,698	13,577		13,577
100090593	UTRECHT	NLD		12/28/2022	09/21/2026	261,348						(18,712)	242,636	262,116	19,480		19,480
100090759	SCOTTSDALE	AZ		02/28/2023	07/09/2026	299,413		(18,380)			(18,380)		281,033	281,033			
100090844	TAHOMA	CA		01/06/2023	09/09/2026	423,379		(8,379)			(8,379)		415,000	415,000			
100090862	HONOLULU	HI		01/06/2023	09/09/2026	444,673		(8,154)			(8,154)		436,519	436,519			
100090877	BOLINGBROOK	IL		01/31/2023	08/09/2026	93,097		1,821			1,821		94,918	94,918			
100090896	RICHMOND HILL	GA		01/31/2023	09/09/2026	9,889		33			33		9,922	9,922			
100090945	RANCHO CUCAMONGA	CA		01/31/2023	09/09/2026	803,552		(11,410)			(11,410)		792,142	792,142			
100090953	AZUSA	CA		01/31/2023	09/09/2026	585,251		(19,685)			(19,685)		565,566	565,566			
100090979	HENRICO	VA		01/31/2023	09/09/2026	215,196		(7,617)			(7,617)		207,579	207,579			
100091002	COMPTON	CA		01/31/2023	08/09/2026	540,831		(23,636)			(23,636)		517,195	517,195			
100091044	CULVER CITY	CA		01/31/2023	08/09/2026	185,126		(2,925)			(2,925)		182,201	182,201			
100091117	COLUMBIA	TN		01/31/2023	07/09/2026	247,705		(8,362)			(8,362)		239,343	239,343			
100091131	DENVER	CO		01/31/2023	09/09/2026	471,109		13,391			13,391		484,500	484,500			
100091145	SAN DIEGO	CA		01/31/2023	07/09/2026	462,762		11,571			11,571		474,333	474,333			
100091146	SAN DIEGO	CA		01/31/2023	07/09/2026	467,178		11,947			11,947		479,125	479,125			
100091203	PALM BAY	FL		01/31/2023	09/09/2026	146,482		(5,693)			(5,693)		140,789	140,789			
100091233	ORLANDO	FL		01/31/2023	07/09/2026	191,390		(8,405)			(8,405)		182,985	182,985			
100091239	ORLANDO	FL		01/31/2023	09/09/2026	194,788		(11,172)			(11,172)		183,616	183,616			
100091247	RICHFIELD	MN		01/31/2023	08/09/2026	201,241		(8,390)			(8,390)		192,851	192,851			
100091288	FORT MORGAN	CO		01/31/2023	09/09/2026	320,352		(21,893)			(21,893)		298,459	298,459			
100091386	HOFFMAN ESTATES	IL		02/22/2023	07/17/2026	180,205		1,424			1,424		181,629	181,629			
100091401	BRADENTON	FL		02/22/2023	08/17/2026	242,319		680			680		242,999	242,999			
100091420	WOODBRIDGE	VA		02/22/2023	09/17/2026	337,262		(4,185)			(4,185)		333,077	333,077			
100091446	FRUITA	CO		02/22/2023	08/17/2026	235,542		(1,365)			(1,365)		234,177	234,177			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091526	HARTFORD	CT		01/20/2023	08/09/2026	276,656		(10,163)			(10,163)		266,493	266,493			
100091565	SOUDERTON	PA		03/07/2023	07/09/2026	689,324		(7,374)			(7,374)		681,950	681,950			
100091569	MILWAUKEE	WI		03/07/2023	07/09/2026	148,233		(2,688)			(2,688)		145,545	145,545			
100091584	CAPITOL HEIGHTS	MD		03/07/2023	07/09/2026	260,672		(10,522)			(10,522)		250,150	250,150			
100091587	SILVER SPRING	MD		03/07/2023	09/09/2026	442,238		(9,739)			(9,739)		432,499	432,499			
100091619	KISSIMMEE	FL		03/07/2023	09/09/2026	515,562		(10,838)			(10,838)		504,724	504,724			
100091682	MUKILTEO	WA		03/24/2023	08/09/2026	519,590		(11,101)			(11,101)		508,489	508,489			
100091695	SHAVER LAKE	CA		03/24/2023	07/09/2026	361,373		(12,271)			(12,271)		349,102	349,102			
100091741	GAINESVILLE	GA		03/24/2023	07/09/2026	343,394		(18,333)			(18,333)		325,061	325,061			
100091860	OAKLAND PARK	FL		01/30/2023	07/09/2026	843,434		(22,993)			(22,993)		820,441	820,441			
100091922	BERGEN OP ZOOM	NLD		01/27/2023	08/21/2026	182,801						(8,961)	173,839	186,817	12,978		12,978
100091931	LAHAINA	HI		02/03/2023	07/09/2026	202,157		(7,578)			(7,578)		194,579	194,579			
100091940	MORGAN HILL	CA		02/03/2023	07/09/2026	741,602		898			898		742,500	742,500			
100091980	KATY	TX		02/07/2023	07/09/2026	267,844		(21,512)			(21,512)		246,332	246,332			
100091996	NEW HAVEN	CT		02/09/2023	07/09/2026	285,072		40,055			40,055		325,127	325,127			
100092023	WURTSBORO	NY		02/09/2023	08/09/2026	211,494		(7,342)			(7,342)		204,152	204,152			
100099588	PHOENIX	AZ		04/06/2023	08/09/2026	285,941		(11,580)			(11,580)		274,361	274,361			
100099680	FAYETTEVILLE	NC		04/06/2023	08/09/2026	164,822		(7,617)			(7,617)		157,205	157,205			
100099744	SOUTH FALLSBURG	NY		02/28/2023	07/09/2026	191,743		(2,439)			(2,439)		189,304	189,304			
100099771	MANAHAWKIN	NJ		02/28/2023	09/09/2026	283,828		(6,328)			(6,328)		277,500	277,500			
100099796	BARNEGAT	NJ		02/28/2023	08/09/2026	220,716		(6,874)			(6,874)		213,842	213,842			
100099845	CHICAGO	IL		02/28/2023	09/09/2026	578,916		60,742			60,742		639,658	639,658			
100099872	CAMARILLO	CA		03/28/2023	09/22/2026	960,590		(26,043)			(26,043)		934,547	934,547			
100099897	CLERMONT	FL		03/28/2023	09/22/2026	335,789		(6,911)			(6,911)		328,878	328,878			
100099977	DENVER	CO		03/28/2023	09/22/2026	389,570		(8,681)			(8,681)		380,889	380,889			
100100069	BAYONNE	NJ		03/28/2023	09/22/2026	355,753		7,997			7,997		363,750	363,750			
100100091	CHICAGO	IL		03/28/2023	08/22/2026	222,112		(3,318)			(3,318)		218,794	218,794			
100100148	TOMBALL	TX		03/28/2023	08/22/2026	246,468		(4,050)			(4,050)		242,418	242,418			
100100165	INDIANAPOLIS	IN		03/17/2023	09/09/2026	137,887		(2,536)			(2,536)		135,351	135,351			
100100180	SHIRLEY	NY		03/17/2023	08/09/2026	284,354		(6,738)			(6,738)		277,616	277,616			
100100181	OVIEDO	FL		03/17/2023	08/09/2026	232,498		50,589			50,589		283,087	283,087			
100100187	NAMPA	ID		03/17/2023	08/09/2026	205,526		(6,538)			(6,538)		198,988	198,988			
100100191	MILWAUKEE	WI		03/17/2023	08/09/2026	89,093		(1,993)			(1,993)		87,100	87,100			
100100220	NEW HAVEN	CT		03/17/2023	08/09/2026	286,464		32,286			32,286		318,750	318,750			
100100228	YONKERS	NY		03/17/2023	09/09/2026	742,602		(15,108)			(15,108)		727,494	727,494			
100100240	SCOTT TOWNSHIP	PA		03/17/2023	07/09/2026	254,032		(5,919)			(5,919)		248,113	248,113			
100100346	ASTORIA	NY		04/27/2023	09/09/2026	701,138		49,782			49,782		750,920	750,920			
100100389	HUDSON	NY		04/27/2023	09/09/2026	147,617		25,279			25,279		172,896	172,896			
100100396	LAS VEGAS	NV		04/27/2023	09/09/2026	665,421		134,579			134,579		800,000	800,000			
100100409	FLUSHING	NY		04/27/2023	09/09/2026	252,549		26,713			26,713		279,262	279,262			
100100545	MORENO VALLEY	CA		04/27/2023	09/09/2026	404,009		(10,565)			(10,565)		393,444	393,444			
100100546	LODI	CA		04/27/2023	09/09/2026	192,488		(16,847)			(16,847)		175,641	175,641			
100100557	HOUSTON	TX		04/27/2023	07/09/2026	293,302		(16,379)			(16,379)		276,923	276,923			
100100608	BAYONNE	NJ		04/27/2023	09/09/2026	593,817		(17,173)			(17,173)		576,644	576,644			
100100664	FREDERICKSBURG	VA		04/28/2023	08/09/2026	277,669		4,201			4,201		281,870	281,870			
100100799	DENVER	CO		04/28/2023	08/09/2026	19,080		597			597		19,677	19,677			
100100929	TAMPA	FL		04/28/2023	08/09/2026	475,278		49,980			49,980		525,258	525,258			
100100989	SAN BERNARDINO	CA		04/28/2023	08/09/2026	529,823		39,233			39,233		569,056	569,056			
100101120	LARGO	FL		04/28/2023	07/09/2026	297,805		(4,764)			(4,764)		293,041	293,041			
100101122	JONESBOROUGH	TN		04/28/2023	09/09/2026	117,395		(6,254)			(6,254)		111,141	111,141			
100101162	STATEN ISLAND	NY		04/28/2023	07/09/2026	331,129		66,775			66,775		397,904	397,904			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101544	ROSANKY	TX		04/26/2023	08/17/2026	289,801		(881)			(881)		288,920	288,920			
100101661	STAR	ID		04/26/2023	07/17/2026	385,585		237			237		385,822	385,822			
100101852	MORGAN HILL	CA		04/06/2023	09/09/2026	563,343		(13,343)			(13,343)		550,000	550,000			
100101905	KISSIMMEE	FL		04/06/2023	07/09/2026	292,807		(8,693)			(8,693)		284,114	284,114			
100101955	LAKE HAVASU CITY	AZ		04/14/2023	09/09/2026	816,626		(25,626)			(25,626)		791,000	791,000			
100101965	WARWICK	RI		04/14/2023	08/09/2026	203,829		(4,708)			(4,708)		199,121	199,121			
100101978	ALBUQUERQUE	NM		04/14/2023	07/09/2026	272,198		(5,603)			(5,603)		266,595	266,595			
100101983	CHICAGO	IL		04/14/2023	08/09/2026	161,136		(4,080)			(4,080)		157,056	157,056			
100101994	MCMINNVILLE	OR		04/14/2023	08/09/2026	331,982		(6,982)			(6,982)		325,000	325,000			
100102025	BOISE	ID		04/14/2023	09/09/2026	401,752		(6,552)			(6,552)		395,200	395,200			
100102066	SAN BERNARDINO	CA		04/14/2023	09/09/2026	256,697		3,303			3,303		260,000	260,000			
100102095	BROWNS MILLS	NJ		04/14/2023	08/09/2026	30,280		(372)			(372)		29,908	29,908			
100102102	WALDORF	MD		04/14/2023	09/09/2026	299,873		(15,868)			(15,868)		284,005	284,005			
100102144	STAMFORD	CT		04/14/2023	07/09/2026	172,816		(6,422)			(6,422)		166,394	166,394			
100102160	CROSBY	TX		04/14/2023	08/09/2026	232,192		(10,334)			(10,334)		221,858	221,858			
100102178	DENVER	CO		04/14/2023	07/09/2026	245,241		(7,325)			(7,325)		237,916	237,916			
100102200	SANTA CRUZ	CA		04/14/2023	09/09/2026	787,175		(7,175)			(7,175)		780,000	780,000			
100102388	TISBURY	MA		06/07/2023	08/09/2026	896,541		(21,729)			(21,729)		874,812	874,812			
100102419	MIAMI LAKES	FL		06/07/2023	07/09/2026	440,586		(15,771)			(15,771)		424,815	424,815			
100102480	ODESSA	TX		06/07/2023	09/09/2026	719,730		(17,338)			(17,338)		702,392	702,392			
100102500	BRADENTON	FL		06/07/2023	07/09/2026	306,327		(1,706)			(1,706)		304,621	304,621			
100102545	CHICAGO	IL		06/07/2023	08/09/2026	326,235		(7,735)			(7,735)		318,500	318,500			
100102610	KANEOHE	HI		06/22/2023	08/10/2026	1,059,611		(27,136)			(27,136)		1,032,475	1,032,475			
100102626	CASTRO VALLEY	CA		06/22/2023	08/10/2026	594,979		(9,846)			(9,846)		585,133	585,133			
100102721	BUENA PARK	CA		06/22/2023	08/10/2026	561,211		(11,828)			(11,828)		549,383	549,383			
100102745	IRVINE	CA		06/22/2023	09/10/2026	1,084,589		(18,920)			(18,920)		1,065,669	1,065,669			
100102757	CHARLOTTE	NC		06/22/2023	07/10/2026	239,300		(10,937)			(10,937)		228,363	228,363			
100102771	SPICEWOOD	TX		06/22/2023	09/10/2026	207,712		(11,152)			(11,152)		196,560	196,560			
100102780	WINCHESTER	CA		06/22/2023	08/10/2026	894,165		(20,183)			(20,183)		873,982	873,982			
100102792	WILLIAMSTOWN	NJ		06/22/2023	09/10/2026	159,020		(12,542)			(12,542)		146,478	146,478			
100102825	BURBANK	CA		06/22/2023	08/10/2026	1,053,212		(28,276)			(28,276)		1,024,936	1,024,936			
100102843	LOS ANGELES	CA		06/22/2023	07/10/2026	933,708		(2,784)			(2,784)		930,924	930,924			
100102920	WATERBURY	CT		06/22/2023	09/10/2026	218,334		(14,917)			(14,917)		203,417	203,417			
100103036	MIAMI	FL		06/22/2023	09/10/2026	157,572		(11,246)			(11,246)		146,326	146,326			
100103090	ROOSEVELT	NY		04/21/2023	08/09/2026	312,095		(12,817)			(12,817)		299,278	299,278			
100103138	LANSING	IL		04/21/2023	08/09/2026	163,410		(3,871)			(3,871)		159,539	159,539			
100103178	CALUMET CITY	IL		04/21/2023	08/09/2026	132,146		(2,416)			(2,416)		129,730	129,730			
100103183	EUCLID	OH		04/21/2023	09/09/2026	90,066		(2,266)			(2,266)		87,800	87,800			
100103232	FLEMING ISLAND	FL		04/27/2023	09/09/2026	475,054		(13,745)			(13,745)		461,309	461,309			
100103290	SIMI VALLEY	CA		04/27/2023	07/09/2026	685,441		(13,354)			(13,354)		672,087	672,087			
100103301	HONOLULU	HI		04/27/2023	08/09/2026	791,908		(12,669)			(12,669)		779,239	779,239			
100103322	LAKE ELSINORE	CA		04/28/2023	08/09/2026	539,022		(1,900)			(1,900)		537,122	537,122			
100103339	ALMERE	NLD		04/28/2023	09/21/2026	3,427,514						(122,129)	3,305,384	3,439,452	134,068		134,068
100103350	ROTTERDAM	NLD		04/28/2023	09/21/2026	258,206						(9,200)	249,006	259,092	10,086		10,086
100103384	WASHINGTON	MI		06/16/2023	07/09/2026	824,876		(23,536)			(23,536)		801,340	801,340			
100103386	LOS ANGELES	CA		06/16/2023	08/09/2026	1,303,464		(53,464)			(53,464)		1,250,000	1,250,000			
100103421	WAIPAHU	HI		06/16/2023	09/09/2026	870,622		(14,558)			(14,558)		856,064	856,064			
100103423	SCOTTSDALE	AZ		06/16/2023	08/09/2026	535,719		(21,874)			(21,874)		513,845	513,845			
100103432	AUSTIN	TX		06/16/2023	07/09/2026	325,815		(18,918)			(18,918)		306,897	306,897			
100103505	FORT MYERS	FL		05/08/2023	08/09/2026	282,279		(7,060)			(7,060)		275,219	275,219			
100103531	WEST PALM BEACH	FL		05/08/2023	09/09/2026	274,926		1,040			1,040		275,966	275,966			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103534	MOSS LANDING	CA		05/08/2023	09/09/2026	1,118,010		(10,245)			(10,245)		1,107,765	1,107,765			
100103557	LAKEWOOD	CA		05/08/2023	09/09/2026	442,475		(5,101)			(5,101)		437,374	437,374			
100103596	GREENSBORO	GA		05/08/2023	07/09/2026	295,676		4,047			4,047		299,723	299,723			
100103638	LOS ANGELES	CA		05/08/2023	08/09/2026	758,986		(8,986)			(8,986)		750,000	750,000			
100103642	TEMPE	AZ		05/08/2023	09/09/2026	124,944		(6,091)			(6,091)		118,853	118,853			
100103653	MISSION	TX		05/08/2023	08/09/2026	184,301		3,985			3,985		188,286	188,286			
100103655	PENSACOLA	FL		05/08/2023	08/09/2026	451,204		6,824			6,824		458,028	458,028			
100103686	FREDERICK	MD		05/08/2023	07/09/2026	195,653		(5,040)			(5,040)		190,613	190,613			
100103771	MIAMI	FL		05/10/2023	07/09/2026	342,894		(5,302)			(5,302)		337,592	337,592			
100103772	SANTA ANA	CA		05/10/2023	07/09/2026	538,709		(13,924)			(13,924)		524,785	524,785			
100103849	NYACK	NY		05/10/2023	08/09/2026	634,576		(18,104)			(18,104)		616,472	616,472			
100103851	SUMMERVILLE	SC		05/10/2023	08/09/2026	204,494		(3,990)			(3,990)		200,504	200,504			
100107801	LAS VEGAS	NV		05/19/2023	08/17/2026	304,141		13,116			13,116		317,257	316,843		(414)	(414)
100107846	BEAVERTON	OR		05/23/2023	09/09/2026	325,647		(7,094)			(7,094)		318,553	318,553			
100107915	NAPLES	FL		06/29/2023	07/09/2026	282,557		(6,879)			(6,879)		275,678	275,678			
100107971	LAKELAND	FL		05/22/2023	07/09/2026	293,473		(4,762)			(4,762)		288,711	288,711			
100107974	NEWPORT BEACH	CA		05/22/2023	07/09/2026	2,197,048		(20,048)			(20,048)		2,177,000	2,177,000			
100108042	BROKEN BOW	OK		05/25/2023	07/17/2026	702,440		1,915			1,915		704,355	704,355			
100108195	MISSION	TX		05/24/2023	08/09/2026	337,535		(11,071)			(11,071)		326,464	326,464			
100108209	ORLANDO	FL		05/24/2023	09/09/2026	346,642		(4,182)			(4,182)		342,460	342,460			
100108228	WHITTIER	CA		05/24/2023	07/09/2026	538,577		(22,328)			(22,328)		516,249	516,249			
100108233	LOS ANGELES	CA		05/24/2023	08/09/2026	1,025,945		(576)			(576)		1,025,369	1,025,369			
100108241	SAN BERNARDINO	CA		05/24/2023	07/09/2026	471,063		(11,017)			(11,017)		460,046	460,046			
100108244	SAN BERNARDINO	CA		05/24/2023	07/09/2026	523,878		(6,378)			(6,378)		517,500	517,500			
100108277	EATONTON	GA		05/24/2023	08/09/2026	1,933,460		(851)			(851)		1,932,609	1,932,609			
100108447	BROOKLYN	NY		05/25/2023	08/09/2026	867,672		(18,818)			(18,818)		848,854	848,854			
100108477	LOWELL	MA		05/25/2023	08/09/2026	351,869		(7,067)			(7,067)		344,802	344,802			
100108527	DEVENTER	NLD		05/25/2023	09/21/2026	142,813						(8,801)	134,012	143,308	9,296		9,296
100108891	MARICOPA	AZ		05/31/2023	07/09/2026	518,979		(12,991)			(12,991)		505,988	505,988			
100109051	ATLANTA	GA		06/05/2023	07/09/2026	372,346		(7,463)			(7,463)		364,883	364,883			
100109070	KISSIMMEE	FL		06/05/2023	07/09/2026	211,423		(3,906)			(3,906)		207,517	207,517			
100109102	ORLANDO	FL		06/05/2023	09/09/2026	151,580		(16,689)			(16,689)		134,891	134,891			
100109106	LEESBURG	VA		06/05/2023	07/09/2026	329,590		(11,467)			(11,467)		318,123	318,123			
100109176	SANTA CLARITA	CA		07/21/2023	07/09/2026	780,829		725			725		781,554	781,554			
100109271	LA QUINTA	CA		07/21/2023	08/09/2026	1,006,312		(32,062)			(32,062)		974,250	974,250			
100109293	BROOKLYN	NY		06/12/2023	08/17/2026	1,375,668		(24,299)			(24,299)		1,351,369	1,351,369			
100109369	NEW ORLEANS	LA		06/12/2023	07/17/2026	238,520		(3,310)			(3,310)		235,210	235,210			
100109391	NEW HAVEN	CT		06/13/2023	07/09/2026	323,355		(7,057)			(7,057)		316,298	316,298			
100109579	MIAMI	FL		06/14/2023	08/09/2026	580,909		(10,368)			(10,368)		570,541	570,541			
100109617	ROCKVILLE	MD		06/14/2023	07/09/2026	490,453		(14,802)			(14,802)		475,651	475,651			
100109628	WIMAUMA	FL		06/14/2023	09/09/2026	216,510		(669)			(669)		215,841	215,841			
100109644	FAIRBURN	GA		06/14/2023	09/09/2026	345,217		(13,757)			(13,757)		331,460	331,460			
100109646	COLLEGE PARK	MD		06/14/2023	08/09/2026	98,566		(2,991)			(2,991)		95,575	95,575			
100109650	ENGLEWOOD	FL		06/14/2023	07/09/2026	262,407		(5,311)			(5,311)		257,096	257,096			
100109654	MIAMI	FL		06/14/2023	07/09/2026	1,118,288		(50,947)			(50,947)		1,067,341	1,067,341			
100109667	FERNANDINA BEACH	FL		06/16/2023	08/09/2026	377,622		(12,739)			(12,739)		364,883	364,883			
100109668	ASHEVILLE	NC		06/16/2023	07/09/2026	245,726		(10,882)			(10,882)		234,844	234,844			
100109722	FARMINGTON	NY		06/16/2023	07/09/2026	265,358		(8,450)			(8,450)		256,908	256,908			
100109757	LOS ANGELES	CA		06/16/2023	07/09/2026	294,791		(3,131)			(3,131)		291,660	291,660			
100109795	POULSBO	WA		08/04/2023	09/09/2026	509,380		(13,852)			(13,852)		495,528	495,528			
100109881	BERWYN	IL		06/22/2023	08/09/2026	244,522		(9,522)			(9,522)		235,000	235,000			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110038	VERO BEACH	FL		06/23/2023	09/09/2026	180,282		(4,295)			(4,295)		175,987	175,987			
100110107	LAKELAND	FL		06/23/2023	09/09/2026	252,016		(3,174)			(3,174)		248,842	248,842			
100110191	TROY	MI		06/30/2023	09/17/2026	264,029		(2,597)			(2,597)		261,432	261,432			
100110287	OCEAN ISLE	NC		06/30/2023	08/17/2026	281,565		689			689		282,254	282,254			
100110324	CHICAGO	IL		06/30/2023	07/17/2026	305,894		1,681			1,681		307,575	307,575			
100110367	SAN FRANCISCO	CA		06/30/2023	07/17/2026	835,193		13,023			13,023		848,216	848,216			
100110422	CENTERTON	AR		06/30/2023	08/17/2026	228,981		5,476			5,476		234,457	234,457			
100110478	WINTER PARK	FL		06/30/2023	07/17/2026	276,518		(5,321)			(5,321)		271,197	271,197			
100110508	LOWELL	MA		06/30/2023	08/17/2026	552,521		(4,785)			(4,785)		547,736	547,736			
100110524	KISSIMMEE	FL		06/30/2023	09/17/2026	296,191		(6,008)			(6,008)		290,183	290,183			
100110570	HARRISBURG	NC		06/30/2023	08/17/2026	259,114		(797)			(797)		258,317	257,681		(636)	(636)
100110571	BRADENTON	FL		06/30/2023	09/17/2026	318,513		2,716			2,716		321,229	321,229			
100110682	UPLAND	CA		08/11/2023	07/09/2026	172,189		(1,728)			(1,728)		170,461	170,461			
100110705	HAYWARD	CA		08/11/2023	07/09/2026	881,900		(7,708)			(7,708)		874,192	874,192			
100110788	DEN HAAG	NLD		06/28/2023	08/21/2026	111,394						(4,982)	106,412	113,844	7,432		7,432
100110867	CARSON	VA		06/29/2023	07/05/2026	81,613		3,186			3,186		84,799	84,799			
100110949	BETHEL PARK	PA		06/29/2023	08/05/2026	145,528		38,040			38,040		183,568	183,568			
100110970	SALISBURY	NC		06/29/2023	07/05/2026	579		(1)			(1)		578	578			
100111056	BRADENTON	FL		06/29/2023	07/05/2026	73,354		33,592			33,592		106,946	106,946			
100111089	MARIETTA	GA		06/29/2023	07/05/2026	352,814		5,862			5,862		358,676	358,676			
100111330	DECATUR	IL		06/29/2023	07/05/2026	95,112		22,083			22,083		117,195	117,195			
100111370	MIAMI	FL		06/29/2023	07/05/2026	199,782		4,859			4,859		204,641	204,641			
100111458	HALLANDALE	FL		06/29/2023	08/05/2026	122,248		77,986			77,986		200,234	200,234			
100111484	HOUSTON	TX		06/29/2023	08/05/2026	79,793		44,972			44,972		124,765	124,765			
100111517	BEDMINSTER	NJ		06/29/2023	09/05/2026	142,563		61,607			61,607		204,170	196,402		(7,768)	(7,768)
100111523	HARTSFIELD	GA		06/29/2023	08/05/2026	18,545		447			447		18,992	18,992			
100111616	MOUNT CARMEL	PA		06/29/2023	09/05/2026	8,355		4,276			4,276		12,631	12,631			
100111716	JACKSON	WI		06/29/2023	07/05/2026	173,783		(577)			(577)		173,206	173,206			
100111730	CHARLOTTE	NC		06/29/2023	08/05/2026	66		21			21		87	87			
100111807	NEWBURGH	NY		06/29/2023	08/05/2026	133,760		92,873			92,873		226,633	226,633			
100111978	SEATTLE	WA		06/29/2023	09/05/2026	275,765		91,700			91,700		367,465	367,465			
100112139	SCHENECTADY	NY		06/29/2023	08/05/2026	68,418		23,987			23,987		92,405	92,405			
100112351	JACKSONVILLE	FL		06/29/2023	09/05/2026	77,246		4,845			4,845		82,091	82,091			
100112380	SHREVEPORT	LA		06/29/2023	07/05/2026	62,213		(2)			(2)		62,211	62,211			
100112579	PHILADELPHIA	PA		06/29/2023	07/05/2026	46,683		3,166			3,166		49,849	49,849			
100112599	PHILADELPHIA	PA		06/29/2023	09/05/2026	52,362		28,068			28,068		80,430	80,430			
100112960	BLUE ISLAND	IL		06/29/2023	07/05/2026	39,090		15,119			15,119		54,209	54,209			
100113044	DOTHAN	AL		06/29/2023	08/05/2026	9,150		1,954			1,954		11,104	11,104			
100113147	MIAMI	FL		06/29/2023	07/05/2026	14,731		115			115		14,846	14,846			
100113281	LIMERICK	PA		06/29/2023	07/05/2026	5,289							5,289	5,289			
100113303	OMAHA	NE		06/29/2023	07/05/2026	58,393		(4,846)			(4,846)		53,547	53,547			
100113308	RIPON	CA		06/29/2023	09/05/2026	419,488		23,112			23,112		442,600	442,600			
100113315	SANDY	UT		06/29/2023	08/05/2026	210,822		60,633			60,633		271,455	271,455			
100113453	SAINT BONIFACIUS	MN		06/29/2023	07/05/2026	209,659		15,726			15,726		225,385	225,385			
100113601	PRESCOTT	AZ		06/29/2023	08/05/2026	94,212		34,893			34,893		129,105	129,105			
100113663	ROCHESTER	NY		06/29/2023	09/05/2026	43,256		509			509		43,765	43,765			
100113699	LAURINBURG	NC		06/29/2023	08/05/2026	96,705		(2,944)			(2,944)		93,761	93,761			
100113793	ATHOL	MA		06/29/2023	08/05/2026	84,387		4,947			4,947		89,334	89,334			
100113833	WESTON	FL		06/29/2023	08/05/2026	31,006		563			563		31,569	31,569			
100113839	HOMESTEAD	FL		06/29/2023	09/05/2026	14,211		239			239		14,450	14,450			
100114021	ACWORTH	GA		06/29/2023	09/05/2026	24,751		16,173			16,173		40,924	40,924			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114094	CRESSON	PA		06/29/2023	08/05/2026	35,117		3,046			3,046		38,163	38,163			
100114219	PINE TOP	KY		06/29/2023	09/05/2026	6,185		3			3		6,188	6,188			
100114336	MOUND	MN		06/29/2023	09/05/2026	110,985		12,143			12,143		123,128	123,128			
100114479	BELLEFONTE	PA		06/29/2023	08/05/2026	35,655		(489)			(489)		35,166	35,166			
100114605	NASHVILLE	TN		06/29/2023	07/09/2026	1,145,163		(52,654)			(52,654)		1,092,509	1,092,509			
100114701	RIVERSIDE	CA		06/29/2023	08/09/2026	783,056		(20,197)			(20,197)		762,859	762,859			
100114702	FULLERTON	CA		06/29/2023	07/09/2026	821,435		(32,590)			(32,590)		788,845	788,845			
100114711	WALDORF	MD		06/29/2023	09/09/2026	156,642		(1,272)			(1,272)		155,370	155,370			
100114751	HILTON HEAD ISLAND	SC		07/07/2023	09/09/2026	572,226		(4,200)			(4,200)		568,026	568,026			
100114752	CARPINTERIA	CA		07/07/2023	09/09/2026	478,245		(40,777)			(40,777)		437,468	437,468			
100114796	BERLIN	MD		07/10/2023	07/17/2026	281,916		(1,383)			(1,383)		280,533	280,533			
100114809	MARIPOSA	CA		07/10/2023	09/17/2026	308,685		(1,905)			(1,905)		306,780	306,780			
100114937	SHERWOOD FOREST	CA		07/13/2023	09/09/2026	1,035,348		(23,834)			(23,834)		1,011,514	1,011,514			
100114945	CONCORD	CA		07/13/2023	07/09/2026	466,568		(13,324)			(13,324)		453,244	453,244			
100114951	PORTERVILLE	CA		07/13/2023	08/09/2026	340,810		(5,124)			(5,124)		335,686	335,686			
100115001	ORO VALLEY	AZ		07/14/2023	07/04/2026	197,638		(4,386)			(4,386)		193,252	193,252			
100115039	BEND	OR		07/14/2023	09/04/2026	418,060		(3,816)			(3,816)		414,244	414,244			
100115050	MORGANTOWN	WV		07/14/2023	07/04/2026	70,785		1,039			1,039		71,824	71,824			
100115158	NEWARK	NJ		07/17/2023	08/09/2026	557,237		(31,873)			(31,873)		525,364	525,364			
100115194	FORT VALLEY	GA		07/17/2023	09/09/2026	114,432		(2,417)			(2,417)		112,015	112,015			
100115269	SOUTHAMPTON	NY		07/17/2023	08/09/2026	469,272		(32,865)			(32,865)		436,407	436,407			
100115353	HENDERSON	NV		07/17/2023	09/09/2026	179,790		495			495		180,285	180,285			
100115406	DALY CITY	CA		07/17/2023	07/09/2026	134,673		(1,848)			(1,848)		132,825	132,825			
100115438	FORT LAUDERDALE	FL		07/17/2023	07/09/2026	261,666		5,412			5,412		267,078	267,078			
100115445	PHOENIX	AZ		07/17/2023	08/09/2026	404,563		1,930			1,930		406,493	406,493			
100115459	RANCHO CUCAMONGA	CA		07/17/2023	08/09/2026	1,403,477		16,524			16,524		1,420,001	1,420,001			
100115497	PALISADE	CO		07/17/2023	09/09/2026	501,753		(14,354)			(14,354)		487,399	487,399			
100115523	LOS ANGELES	CA		07/17/2023	08/09/2026	1,899,589		18,926			18,926		1,918,515	1,918,515			
100115572	STERLING	MA		07/19/2023	08/09/2026	278,388		(6,600)			(6,600)		271,788	271,788			
100115628	WESTLAKE VILLAGE	CA		07/19/2023	09/09/2026	1,567,220		(18,196)			(18,196)		1,549,024	1,549,024			
100115656	DEERFIELD BEACH	FL		07/19/2023	09/09/2026	321,016		(9,146)			(9,146)		311,870	311,870			
100115688	AUBREY	TX		07/20/2023	09/17/2026	44,752		340			340		45,092	45,092			
100115691	APPLE VALLEY	CA		07/20/2023	08/17/2026	247,911		(3,700)			(3,700)		244,211	244,211			
100115721	COLUMBUS	OH		07/20/2023	09/17/2026	258,106		(1,346)			(1,346)		256,760	256,760			
100115774	COLUMBIA	SC		07/20/2023	09/17/2026	236,389		(3,595)			(3,595)		232,794	232,794			
100115779	CAPTAIN COOK	HI		07/20/2023	08/17/2026	270,055		(150)			(150)		269,905	269,905			
100115950	HILTON HEAD ISLAND	SC		07/20/2023	08/17/2026	248,611		(2,455)			(2,455)		246,156	246,156			
100115951	KINGSLAND	TX		07/20/2023	09/17/2026	348,832		(336)			(336)		348,496	348,496			
100115961	SALISBURY	MD		07/20/2023	08/17/2026	334,101		3,109			3,109		337,210	337,210			
100115970	RALEIGH	NC		07/20/2023	07/17/2026	372,879		(2,767)			(2,767)		370,112	370,112			
100115977	CLEMSON	SC		07/20/2023	09/17/2026	369,449		(8,694)			(8,694)		360,755	360,755			
100116026	NAPLES	FL		07/20/2023	09/05/2026	192,499		(17,198)			(17,198)		175,301	175,301			
100116061	THE VILLAGES	FL		07/20/2023	08/05/2026	265,111		(169)			(169)		264,942	264,942			
100116159	EMERSON	NJ		07/20/2023	08/06/2026	336,749		30,345			30,345		367,094	367,094			
100116202	DELTONA	FL		07/20/2023	09/05/2026	99,696		20,349			20,349		120,045	120,045			
100116224	LOS ANGELES	CA		07/20/2023	09/05/2026	573,678		44,722			44,722		618,400	618,400			
100116264	MT. PLEASANT	MI		07/20/2023	09/05/2026	92,668		8,478			8,478		101,146	101,146			
100116265	STATEN ISLAND	NY		07/20/2023	09/05/2026	472,590		(35,942)			(35,942)		436,648	436,648			
100116325	FRANKLIN SQUARE	NY		07/20/2023	07/05/2026	280,750		65,449			65,449		346,199	346,199			
100116356	SAN FRANCISCO	CA		07/20/2023	07/05/2026	771,272		160,713			160,713		931,985	931,985			
100116386	BAYVILLE	NY		07/20/2023	07/05/2026	713,640		36,360			36,360		750,000	750,000			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116427	JACKSONVILLE	FL		07/20/2023	08/05/2026	370,716		6,784			6,784		377,500	377,500			
100116486	PALMDALE	CA		07/20/2023	08/06/2026	367,299		12,142			12,142		379,441	379,441			
100116542	WACO	TX		07/20/2023	07/05/2026	169,858		54,105			54,105		223,963	223,963			
100116651	FONTANA	CA		07/20/2023	08/06/2026	288,352		5,563			5,563		293,915	293,915			
100116777	FREDERICK	MD		07/20/2023	08/06/2026	276,533		36,717			36,717		313,250	313,250			
100116874	ATLANTA	GA		07/20/2023	07/05/2026	1,415,119		57,161			57,161		1,472,280	1,472,280			
100116879	KISSIMMEE	FL		07/20/2023	07/06/2026	731							731	731			
100116929	UNION CITY	NJ		07/20/2023	09/05/2026	599,218		60,782			60,782		660,000	660,000			
100116995	JACKSONVILLE	FL		07/20/2023	09/05/2026	237,058		28,808			28,808		265,866	265,866			
100117004	HOUSTON	TX		07/20/2023	09/05/2026	295,506		49,677			49,677		345,183	345,183			
100117101	GARDEN GROVE	CA		07/20/2023	07/05/2026	278,094		83,210			83,210		361,304	361,304			
100117306	HOUSTON	TX		07/20/2023	07/05/2026	81,561		5,238			5,238		86,799	86,799			
100117318	FARMINGDALE	NY		07/20/2023	07/05/2026	326,834		93,448			93,448		420,282	420,282			
100117322	BAKERSFIELD	CA		07/20/2023	08/05/2026	69,341		23,622			23,622		92,963	92,963			
100117407	CARSON	CA		07/20/2023	07/06/2026	432,260		44,178			44,178		476,438	476,438			
100117451	OAKLAND	CA		07/20/2023	09/05/2026	319,177		16,394			16,394		335,571	335,571			
100117752	SAINT CLOUD	FL		07/20/2023	08/06/2026	377,447		(3,025)			(3,025)		374,422	374,422			
100117793	SANTA CLARITA AREA	CA		07/20/2023	09/06/2026	534,966		160			160		535,126	535,126			
100117925	ANAHEIM	CA		07/20/2023	09/05/2026	607,237		(10,465)			(10,465)		596,772	596,772			
100118086	MIAMI	FL		07/20/2023	08/05/2026	315,122		(13,642)			(13,642)		301,480	301,480			
100118100	SANTA BARBARA	CA		07/20/2023	07/05/2026	1,282,226		(19,087)			(19,087)		1,263,139	1,263,139			
100118192	SHAWNEE	KS		07/20/2023	08/05/2026	212,715		(2,893)			(2,893)		209,822	209,822			
100118655	CAPE CORAL	FL		07/25/2023	08/09/2026	278,709		(3,912)			(3,912)		274,797	274,797			
100118742	MOUNT PLEASANT	SC		07/25/2023	08/09/2026	563,472		(19,303)			(19,303)		544,169	544,169			
100118746	BOYNTON BEACH	FL		07/25/2023	08/09/2026	176,296		(5,044)			(5,044)		171,252	171,252			
100118776	LONG BEACH	CA		07/25/2023	09/09/2026	290,682		(9,171)			(9,171)		281,511	281,511			
100118784	LIVERMORE	CA		07/25/2023	07/09/2026	1,943,131		(30,631)			(30,631)		1,912,500	1,912,500			
100118811	DORAL	FL		08/30/2023	07/09/2026	279,848		(7,938)			(7,938)		271,910	271,910			
100118975	BUENA PARK	CA		07/27/2023	08/05/2026	640,553		(11,483)			(11,483)		629,070	629,070			
100119084	ROGERS	AR		07/27/2023	09/05/2026	165,746		(4,957)			(4,957)		160,789	160,789			
100119087	LOVELAND	CO		07/31/2023	09/09/2026	596,621		(6,612)			(6,612)		590,009	590,009			
100119154	SEDONA	AZ		07/31/2023	08/17/2026	344,412		2,174			2,174		346,586	346,586			
100119169	MYRTLE BEACH	SC		07/31/2023	07/17/2026	366,439		876			876		367,315	367,315			
100119182	SAINT PETERSBURG	FL		07/31/2023	07/17/2026	492,277		4,315			4,315		496,592	496,592			
100119185	BROKEN BOW	OK		07/31/2023	07/17/2026	579,521		(524)			(524)		578,997	578,997			
100119264	PEORIA	AZ		07/31/2023	07/17/2026	389,384		1,888			1,888		391,272	391,272			
100119295	BROKEN BOW	OK		07/31/2023	07/17/2026	599,623		1,866			1,866		601,489	601,489			
100119348	DENVER	CO		07/31/2023	09/17/2026	243,874		2,538			2,538		246,412	246,412			
100119389	PALM BAY	FL		07/31/2023	08/17/2026	21,293		113			113		21,406	21,406			
100119438	KISSIMMEE	FL		07/31/2023	08/17/2026	380,082		9,267			9,267		389,349	389,349			
100119457	MIAMI	FL		07/31/2023	07/17/2026	628,037		(3,475)			(3,475)		624,562	624,562			
100119476	WILMINGTON	NC		07/31/2023	08/17/2026	277,400		(1,950)			(1,950)		275,450	275,450			
100119570	ALMERE	NLD		07/28/2023	07/20/2026	264						(9)	255	264	9		9
100119588	AMSTERDAM	NLD		07/28/2023	09/21/2026	114,250						(4,041)	110,210	114,647	4,437		4,437
100119595	VISALIA	CA		07/31/2023	08/09/2026	13,218		(205)			(205)		13,013	13,013			
100119604	GARDEN GROVE	CA		07/31/2023	09/09/2026	1,188,361		(15,280)			(15,280)		1,173,081	1,173,081			
100119663	RANCHO MISSION VIEJO	CA		08/08/2023	08/09/2026	520,990		(11,211)			(11,211)		509,779	509,779			
100119668	BALTIMORE	MD		08/08/2023	07/09/2026	348,675		5,234			5,234		353,909	353,909			
100119711	MONROE	GA		08/08/2023	08/09/2026	171,936		(1,714)			(1,714)		170,222	170,222			
100119729	RACINE	WI		08/08/2023	09/09/2026	193,592		(4,626)			(4,626)		188,966	188,966			
100119734	CHICAGO	IL		08/08/2023	07/09/2026	219,762		(8,025)			(8,025)		211,737	211,737			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119741	PATERSON	NJ		08/08/2023	09/09/2026	306,765		(11,503)			(11,503)		295,262	295,262			
100119851	GARDENA	CA		08/10/2023	09/11/2026	564,845		(10,831)			(10,831)		554,014	554,014			
100119934	RIVERSIDE	CA		08/10/2023	08/09/2026	798,822		(11,289)			(11,289)		787,533	787,533			
100119937	CLOVIS	CA		08/10/2023	07/09/2026	319,793		(4,211)			(4,211)		315,582	315,582			
100119969	BOISE	ID		08/11/2023	07/17/2026	485,737		364			364		486,101	486,101			
100119985	CINCINNATI	OH		08/11/2023	09/17/2026	286,391		(698)			(698)		285,693	285,693			
100119988	JUPITER	FL		08/11/2023	09/17/2026	351,098		(6,081)			(6,081)		345,017	345,017			
100120071	DURHAM	NC		08/11/2023	09/17/2026	62,867		(510)			(510)		62,357	62,357			
100120076	KISSIMMEE	FL		08/11/2023	09/17/2026	394,663		(8,044)			(8,044)		386,619	386,619			
100120170	DAYTON	KY		08/14/2023	08/09/2026	99,744		(1,636)			(1,636)		98,108	98,108			
100120216	LEESBURG	FL		08/18/2023	08/05/2026	301,609		(3,292)			(3,292)		298,317	298,317			
100120314	NAPLES	FL		08/18/2023	08/05/2026	510,000							510,000	510,000			
100120346	LAS VEGAS	NV		08/18/2023	08/05/2026	1,080,639		(17,556)			(17,556)		1,063,083	1,063,083			
100120354	BOCA RATON	FL		08/18/2023	07/05/2026	322,703		(3,797)			(3,797)		318,906	318,906			
100120369	LOS ANGELES	CA		08/18/2023	09/05/2026	631,955		(39,783)			(39,783)		592,172	592,172			
100120446	LOS ANGELES	CA		08/18/2023	08/05/2026	582,942		(10,883)			(10,883)		572,059	572,059			
100120465	SALINAS	CA		08/18/2023	07/05/2026	623,751		(5,138)			(5,138)		618,613	618,613			
100120470	BAKERSFIELD	CA		08/18/2023	08/05/2026	68,256		(1,327)			(1,327)		66,929	66,929			
100120507	EL CAJON	CA		08/18/2023	08/05/2026	838,876		(21,571)			(21,571)		817,305	817,305			
100120520	TEMECULA	CA		08/18/2023	07/05/2026	1,083,627		(15,907)			(15,907)		1,067,720	1,067,720			
100120525	RIDGEFIELD	WA		08/18/2023	08/05/2026	277,761		1,371			1,371		279,132	279,132			
100120676	DEERFIELD BEACH	FL		08/24/2023	09/09/2026	171,623		940			940		172,563	172,563			
100120691	TEMECULA	CA		08/25/2023	07/04/2026	272,252		229			229		272,481	272,481			
100120733	LAS VEGAS	NV		08/25/2023	08/04/2026	242,482		(4,346)			(4,346)		238,136	238,136			
100120738	SANTA MARIA	CA		08/25/2023	09/04/2026	390,487		6,523			6,523		397,010	397,010			
100120848	NEW HAVEN	IN		08/25/2023	08/11/2026	206,528		(8,725)			(8,725)		197,803	197,803			
100120861	STANTON	CA		08/28/2023	07/09/2026	611,731		(7,474)			(7,474)		604,257	604,257			
100120873	DENVER	CO		08/28/2023	09/09/2026	406,047		(6,563)			(6,563)		399,484	399,484			
100120883	GALVESTON	TX		08/28/2023	09/09/2026	348,767		(3,065)			(3,065)		345,702	345,702			
100120907	ALHAMBRA	CA		08/30/2023	08/17/2026	492,511		9,529			9,529		502,040	502,040			
100120972	CELINA	TX		08/30/2023	08/17/2026	562,782		1,013			1,013		563,795	563,795			
100121077	NETHERLANDS	NLD		08/28/2023	08/21/2026	346						(18)	328	350	22		22
100126366	MCLOUD	OK		08/30/2023	09/09/2026	213,731		(4,596)			(4,596)		209,135	209,135			
100126376	BROOKLYN	NY		08/30/2023	07/09/2026	621,404		(34,021)			(34,021)		587,383	587,383			
100126384	CAPE MAY COURT HOUSE	NJ		08/30/2023	08/09/2026	320,919		22,800			22,800		343,719	296,325		(47,394)	(47,394)
100126386	SYLMAR	CA		08/30/2023	09/09/2026	552,857		(29,141)			(29,141)		523,716	523,716			
100126433	TAMPA	FL		08/30/2023	08/09/2026	161,913		(4,951)			(4,951)		156,962	156,962			
100126561	BROCKTON	MA		08/30/2023	08/05/2026	234,860		(9,340)			(9,340)		225,520	225,520			
100126599	HOUSTON	TX		08/30/2023	08/05/2026	804							804	804			
100126745	PORT HURON	MI		08/30/2023	08/05/2026	27,305		1,140			1,140		28,445	28,445			
100126842	DUBLIN	OH		08/30/2023	08/05/2026	149,405		7,424			7,424		156,829	156,829			
100126851	TOLEDO	OH		08/30/2023	08/05/2026	152							152	152			
100126855	LOVINGSTON	VA		08/30/2023	08/05/2026	2,177		30			30		2,207	2,207			
100126936	MIAMI	FL		08/30/2023	07/05/2026	17,954		13,890			13,890		31,844	31,844			
100126976	MILWAUKEE	WI		08/30/2023	08/05/2026	855		(1)			(1)		854	854			
100126999	SYRACUSE	NY		08/30/2023	08/05/2026	109,355		6,608			6,608		115,963	115,963			
100127022	MATTESON	IL		08/30/2023	07/05/2026	882							882	882			
100127051	CENTERLINE	MI		08/30/2023	08/05/2026	29,449		(983)			(983)		28,466	28,466			
100127137	OKLAHOMA CITY	OK		08/30/2023	09/05/2026	3,289		21			21		3,310	3,310			
100127351	KINGWOOD	TX		08/30/2023	08/05/2026	24,135							24,135	24,135			
100127388	CHICAGO	IL		08/30/2023	07/05/2026	306,645		184,134			184,134		490,779	490,779			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127481	AUSTIN	TX		09/08/2023	07/17/2026	319,700		1,562			1,562		321,262	321,262			
100127505	LANHAM	MD		09/08/2023	08/17/2026	188,680		(2,958)			(2,958)		185,722	185,722			
100127535	MONROE	NY		09/08/2023	09/17/2026	351,869		3,812			3,812		355,681	355,681			
100127565	LEANDER	TX		09/08/2023	08/17/2026	581,605		2,507			2,507		584,112	584,112			
100127587	RALEIGH	NC		09/08/2023	08/17/2026	1,682		(7)			(7)		1,675	1,675			
100127606	DETROIT	MI		09/08/2023	08/17/2026	276,580		(100)			(100)		276,480	276,480			
100127611	GWYNN	VA		09/08/2023	08/17/2026	479,589		(1,885)			(1,885)		477,704	477,704			
100127714	ROSELLE	NJ		09/08/2023	09/09/2026	341,049		(5,721)			(5,721)		335,328	335,328			
100128073	LOUISVILLE	KY		09/08/2023	08/11/2026	132,436		1,703			1,703		134,139	134,139			
100128081	UXBRIDGE	MA		09/08/2023	08/11/2026	377,122		826			826		377,948	377,948			
100128124	DRACUT	MA		09/08/2023	07/11/2026	368,531		11,539			11,539		380,070	380,070			
100128138	RICHMOND	VA		09/11/2023	09/09/2026	186,507		(5,876)			(5,876)		180,631	180,631			
100128176	CHARLOTTE	NC		09/18/2023	08/17/2026	256,521		2,670			2,670		259,191	259,191			
100128200	MENAHGA	MN		09/18/2023	09/17/2026	326,386		5,682			5,682		332,068	332,068			
100128208	FLAGSTAFF	AZ		09/18/2023	07/17/2026	209,786		(628)			(628)		209,158	209,158			
100128209	HENDERSON	NV		09/18/2023	09/17/2026	89,520		180			180		89,700	89,700			
100128222	LOS ANGELES	CA		09/14/2023	07/05/2026	830,495		(50,105)			(50,105)		780,390	780,390			
100128263	RIALTO	CA		09/14/2023	07/05/2026	434,245		(14,665)			(14,665)		419,580	419,580			
100128264	KALISPELL	MT		09/14/2023	08/05/2026	394,241		(2,241)			(2,241)		392,000	392,000			
100128316	ENCINITAS	CA		09/14/2023	08/05/2026	1,538,466		(2,190)			(2,190)		1,536,276	1,536,276			
100128324	HILTON HEAD ISLAND	SC		09/14/2023	09/05/2026	178,013		(13,238)			(13,238)		164,775	164,775			
100128337	SAN JACINTO	CA		09/14/2023	09/05/2026	6,801		(21)			(21)		6,780	6,780			
100128371	COLUMBUS	OH		09/15/2023	07/11/2026	142,844		(2,948)			(2,948)		139,896	139,896			
100128443	HOLLYWOOD	FL		09/15/2023	09/11/2026	308,155		(10,147)			(10,147)		298,008	298,008			
100128504	MIRAMAR	FL		09/15/2023	07/11/2026	616,672		7,196			7,196		623,868	623,868			
100128751	UPLAND	CA		09/21/2023	08/09/2026	528,903		(7,675)			(7,675)		521,228	521,228			
100128894	PETALUMA	CA		09/21/2023	07/05/2026	644,153		(10,521)			(10,521)		633,632	633,632			
100128900	SAN MATEO	CA		09/21/2023	07/05/2026	1,471,323		(34,746)			(34,746)		1,436,577	1,436,577			
100129278	MARANA	AZ		09/25/2023	08/04/2026	65,654		108			108		65,762	65,762			
100129425	AMERICAN FORK	UT		09/29/2023	08/17/2026	378,740		10,630			10,630		389,370	389,370			
100129444	BRUNSWICK	GA		09/29/2023	07/17/2026	222,029		(584)			(584)		221,445	221,445			
100129570	MCCALL	ID		09/29/2023	07/17/2026	397,404		(3,930)			(3,930)		393,474	393,474			
100129582	OCONOMOWOC	WI		09/29/2023	08/17/2026	272,417		(1,075)			(1,075)		271,342	271,342			
100129585	SURF CITY	NC		09/29/2023	07/17/2026	615,860		(1,805)			(1,805)		614,055	614,055			
100129602	LEES SUMMIT	MO		09/29/2023	08/17/2026	20,149		749			749		20,898	20,898			
100129675	LYNN	MA		09/29/2023	08/17/2026	561,259		(6,806)			(6,806)		554,453	554,453			
100129698	MT ANGEL	OR		09/29/2023	07/17/2026	373,447		(6,969)			(6,969)		366,478	366,478			
100129753	WIMAUMA	FL		09/27/2023	07/05/2026	53,803		(1,121)			(1,121)		52,682	52,682			
100129782	FRESNO	CA		09/27/2023	07/05/2026	198,644		(11,114)			(11,114)		187,530	187,530			
100129809	BAKERSFIELD	CA		09/27/2023	08/05/2026	129,829		(7,604)			(7,604)		122,225	122,225			
100129839	RIALTO	CA		09/27/2023	08/05/2026	407,375		(16,716)			(16,716)		390,659	390,659			
100129861	HOUSTON	TX		09/27/2023	07/09/2026	118,936		(5,388)			(5,388)		113,548	113,548			
100129878	PARK FOREST	IL		09/27/2023	08/09/2026	115,878		(3,083)			(3,083)		112,795	112,795			
100129881	MIAMI	FL		09/27/2023	09/09/2026	255,693		(8,775)			(8,775)		246,918	246,918			
100129916	CLEVELAND	OH		09/27/2023	08/09/2026	76,413		(2,943)			(2,943)		73,470	73,470			
100129917	LAKEMORE	OH		09/27/2023	07/09/2026	86,003		(1,582)			(1,582)		84,421	84,421			
100129923	BALTIMORE	MD		09/27/2023	09/09/2026	77,400		(2,686)			(2,686)		74,714	74,714			
100129937	CLAYTON	NJ		09/27/2023	07/09/2026	137,320		(4,388)			(4,388)		132,932	132,932			
100129957	WILMINGTON	DE		09/27/2023	09/09/2026	182,123		(6,493)			(6,493)		175,630	175,630			
100129984	CLEVELAND	OH		09/27/2023	07/09/2026	74,874		(1,516)			(1,516)		73,358	73,358			
100129989	OKLAHOMA CITY	OK		09/27/2023	07/09/2026	127,135		(2,271)			(2,271)		124,864	124,864			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129992	OKLAHOMA CITY	OK		09/27/2023	07/09/2026	109,710		(1,960)			(1,960)		107,750	107,750			
100129994	OKLAHOMA CITY	OK		09/27/2023	07/09/2026	111,646		(1,995)			(1,995)		109,651	109,651			
100129996	WELLSTON	OK		09/27/2023	07/09/2026	102,014		(1,872)			(1,872)		100,142	100,142			
100130014	MIDDLE TOWNSHIP	NJ		09/27/2023	08/09/2026	248,403		(10,459)			(10,459)		237,944	237,944			
100130027	CAPE MAY COURT HOUSE	NJ		09/27/2023	08/09/2026	505,167		33,520			33,520		538,687	471,517		(67,169)	(67,169)
100130054	LORAIN	OH		09/27/2023	07/09/2026	87,322		(3,351)			(3,351)		83,971	83,971			
100130122	NETHERLANDS	NLD		09/26/2023	09/21/2026	1,070						(80)	990	1,079	89		89
100130136	NETHERLANDS	NLD		09/26/2023	08/21/2026	211,987						(15,864)	196,123	216,637	20,514		20,514
100130164	ALLENTOWN	PA		11/15/2023	09/09/2026	224,822		(5,027)			(5,027)		219,795	219,795			
100130178	ARCADIA	CA		11/15/2023	07/09/2026	2,380,404		(36,981)			(36,981)		2,343,423	2,343,423			
100130209	MIDDLETOWN	OH		11/15/2023	09/09/2026	128,380		(9,144)			(9,144)		119,236	119,236			
100130240	LEXINGTON	SC		09/28/2023	07/09/2026	331,077		(11,071)			(11,071)		320,006	320,006			
100130280	SMYRNA	TN		09/28/2023	07/11/2026	266,921		(7,866)			(7,866)		259,055	259,055			
100130308	SUMMERFIELD	FL		09/28/2023	07/11/2026	199,212		(10,884)			(10,884)		188,328	188,328			
100130312	WEST HILLS	CA		09/28/2023	07/11/2026	832,339		(14,458)			(14,458)		817,881	817,881			
100130409	CORTLANDT MANOR	NY		09/28/2023	07/09/2026	306,986		(5,210)			(5,210)		301,776	301,776			
100130444	ARTESIA	CA		09/28/2023	09/09/2026	275,055		(12,981)			(12,981)		262,074	262,074			
100130459	VENTURA	CA		09/28/2023	07/09/2026	697,803		(20,599)			(20,599)		677,204	677,204			
100131633	BATTLE GROUND	WA		10/06/2023	08/17/2026	252,277		(2,570)			(2,570)		249,707	249,707			
100131772	BALTIMORE	MD		10/06/2023	08/11/2026	158,926		(1,840)			(1,840)		157,086	157,086			
100131847	LINCOLN	NE		10/06/2023	08/05/2026	262,140		(8,115)			(8,115)		254,025	254,025			
100131854	DANBURY	CT		10/06/2023	09/05/2026	328,871		(5,591)			(5,591)		323,280	323,280			
100131866	NEW LONDON	CT		10/06/2023	08/05/2026	132,550		(6,698)			(6,698)		125,852	125,852			
100131888	INDEPENDENCE	MO		10/06/2023	07/05/2026	108,503		(6,477)			(6,477)		102,026	102,026			
100131902	CAROLINA BEACH	NC		10/13/2023	08/17/2026	104,472		(254)			(254)		104,218	104,218			
100131903	DEL VALLE	TX		10/13/2023	08/17/2026	266,438		(1,400)			(1,400)		265,038	265,038			
100131941	KANSAS CITY	MO		10/13/2023	07/17/2026	215,077		(1,572)			(1,572)		213,505	213,505			
100131964	RIVERSIDE	CA		10/13/2023	07/17/2026	554,395		(7,141)			(7,141)		547,254	547,254			
100132004	WEST JORDAN	UT		10/13/2023	08/17/2026	337,333		(5,440)			(5,440)		331,893	331,893			
100132006	VANCOUVER	WA		10/13/2023	08/17/2026	345,654		(5,155)			(5,155)		340,499	340,499			
100132012	LUTZ	FL		10/13/2023	09/17/2026	212,197		(1,666)			(1,666)		210,531	210,531			
100132014	PORTLAND	OR		10/13/2023	08/17/2026	580,743		3,534			3,534		584,277	584,277			
100132077	AVENTURA	FL		10/13/2023	07/17/2026	323,662		(2,673)			(2,673)		320,989	320,989			
100132267	SEASIDE PARK	NJ		10/13/2023	09/04/2026	353,843		172			172		354,015	354,015			
100132271	LOGANVILLE	GA		10/13/2023	08/04/2026	399,279		8,033			8,033		407,312	407,312			
100132291	WALL	NJ		10/13/2023	07/04/2026	359,593		88			88		359,681	359,681			
100132317	MIAMI	FL		10/13/2023	07/04/2026	247,082		(3,480)			(3,480)		243,602	243,602			
100132391	CHESAPEAKE BEACH	MD		11/03/2023	08/10/2026	433,400		9,804			9,804		443,204	443,204			
100132403	SAN JOSE	CA		11/03/2023	07/10/2026	764,742		10,486			10,486		775,228	775,228			
100132414	LITHIA	FL		11/03/2023	09/10/2026	754,047		17,123			17,123		771,170	771,170			
100132492	LONGMONT	CO		11/03/2023	07/10/2026	479,434		20,566			20,566		500,000	500,000			
100132581	LOVELAND	CO		11/03/2023	07/10/2026	313,684		(6,384)			(6,384)		307,300	307,300			
100132583	FORT COLLINS	CO		11/03/2023	07/10/2026	410,123		(7,623)			(7,623)		402,500	402,500			
100132613	SWARTZ CREEK	MI		11/03/2023	07/10/2026	168,597		(1,562)			(1,562)		167,035	167,035			
100132630	PUYALLUP	WA		11/03/2023	07/10/2026	299,234		7,027			7,027		306,261	306,261			
100132669	VERO BEACH	FL		11/03/2023	09/10/2026	744,501		12,651			12,651		757,152	757,152			
100132717	ODENTON	MD		11/03/2023	08/10/2026	298,548		(4,744)			(4,744)		293,804	293,804			
100132724	DARBY	PA		11/03/2023	08/10/2026	144,778		(7,119)			(7,119)		137,659	137,659			
100132733	FREDERICKSBURG	VA		11/03/2023	07/10/2026	269,892		(9,254)			(9,254)		260,638	260,638			
100132776	MORENO VALLEY	CA		11/03/2023	08/10/2026	321,569		4,804			4,804		326,373	326,373			
100133052	LOGANVILLE	GA		11/29/2023	07/06/2026	376,260		(5,504)			(5,504)		370,756	370,756			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133068	HOUSTON	TX		11/29/2023	09/06/2026	129,861		(1,210)			(1,210)		128,651	128,651			
100133079	WASHINGTON	CT		11/29/2023	09/06/2026	421,525		(3,382)			(3,382)		418,143	418,143			
100133100	CARTERSVILLE	GA		11/29/2023	08/06/2026	187,577		(3,361)			(3,361)		184,216	184,216			
100133149	HOUSTON	TX		11/29/2023	07/06/2026	1,732							1,732	1,732			
100133271	SCOTTSDALE	AZ		11/29/2023	08/06/2026	452,435		(11,733)			(11,733)		440,702	440,702			
100133361	ROYAL PALM BEACH	FL		11/21/2023	08/10/2026	311,131		(9,958)			(9,958)		301,173	301,173			
100133373	FLANDERS	NY		11/21/2023	07/10/2026	406,762		4,766			4,766		411,528	411,528			
100133403	OCEANSIDE	CA		11/21/2023	08/10/2026	874,232		7,198			7,198		881,430	881,430			
100133446	FLEMING ISLAND	FL		10/19/2023	07/11/2026	602,971		(7,191)			(7,191)		595,780	595,780			
100133456	LEANDER	TX		10/19/2023	07/11/2026	313,540		(11,548)			(11,548)		301,992	301,992			
100133509	MIAMI GARDENS	FL		10/19/2023	08/09/2026	170,248		323			323		170,571	170,571			
100133523	HAVANA	FL		10/19/2023	09/09/2026	251,683		(5,485)			(5,485)		246,198	246,198			
100133588	TRAVERSE CITY	MI		10/23/2023	08/17/2026	309,093		(4,422)			(4,422)		304,671	304,671			
100133667	CHARLOTTE	NC		10/23/2023	08/17/2026	243,505		318			318		243,823	243,823			
100133672	JUSTIN	TX		10/23/2023	08/17/2026	342,563		226			226		342,789	342,789			
100133691	BATON ROUGE	LA		10/23/2023	09/17/2026	225,995		(1,524)			(1,524)		224,471	224,471			
100133695	AUSTIN	TX		10/23/2023	08/17/2026	407,265		(1,346)			(1,346)		405,919	405,919			
100133753	JACKSONVILLE	FL		10/23/2023	09/17/2026	302,288		1,726			1,726		304,014	304,014			
100133762	NAVARRE	FL		10/23/2023	07/17/2026	285,356		(2,279)			(2,279)		283,077	283,077			
100133918	ALBRIGHTSVILLE	PA		10/25/2023	08/09/2026	392,039		(8,652)			(8,652)		383,387	383,387			
100133967	CLEVELAND	OH		10/25/2023	09/09/2026	95,367		(2,287)			(2,287)		93,080	93,080			
100134043	YONKERS	NY		10/25/2023	09/09/2026	660,782		9,645			9,645		670,427	639,259		(31,168)	(31,168)
100134056	ELIZABETH	NJ		10/25/2023	07/09/2026	442,888		(10,723)			(10,723)		432,165	432,165			
100134072	COHUTTA	GA		10/27/2023	07/09/2026	231,791		(2,837)			(2,837)		228,954	228,954			
100134172	RENO	NV		12/08/2023	09/10/2026	1,236,949		(41,138)			(41,138)		1,195,811	1,195,811			
100134339	DALLAS	TX		10/27/2023	09/11/2026	664,432		(27,705)			(27,705)		636,727	636,727			
100134343	MARTELLE	IA		10/27/2023	09/11/2026	166,919		(7,658)			(7,658)		159,261	159,261			
100134389	PHOENIX	AZ		10/27/2023	09/11/2026	576,829		(9,931)			(9,931)		566,898	566,898			
100134392	PATERSON	NJ		10/27/2023	07/11/2026	353,980		6,511			6,511		360,491	360,491			
100134426	NETHERLANDS	NLD		10/27/2023	08/21/2026	279,914						(20,997)	258,917	286,043	27,126		27,126
100134461	HALLANDALE BEACH	FL		10/30/2023	08/09/2026	4,889		(46)			(46)		4,843	4,843			
100134533	SEVIERVILLE	TN		10/30/2023	08/09/2026	1,468,872		(34,826)			(34,826)		1,434,046	1,434,046			
100134547	ANNA MARIA	FL		10/30/2023	08/09/2026	1,806,870		(56,870)			(56,870)		1,750,000	1,750,000			
100134744	RIVERSIDE	CA		10/30/2023	09/06/2026	456,243		(6,339)			(6,339)		449,904	449,904			
100134753	ORLANDO	FL		10/30/2023	08/06/2026	571,689		667			667		572,356	572,356			
100134824	PENNSAUKEN	NJ		10/30/2023	07/06/2026	23,096		(233)			(233)		22,863	22,863			
100134841	RANCHO PALOS VERDES	CA		10/30/2023	08/06/2026	1,726,195		(12,567)			(12,567)		1,713,628	1,713,628			
100134900	BROOKSVILLE	FL		10/30/2023	09/06/2026	270,800		(4,334)			(4,334)		266,466	266,466			
100134921	DREXEL HILL	PA		10/30/2023	09/06/2026	225,634		(4,367)			(4,367)		221,267	221,267			
100135011	CHICAGO	IL		10/30/2023	08/01/2026	14,131		40			40		14,171	14,171			
100135031	DACULA	GA		10/30/2023	08/06/2026	307,583		2,509			2,509		310,092	310,092			
100135064	PALM BEACH GARDENS	FL		11/01/2023	09/17/2026	433,983		15,048			15,048		449,031	449,031			
100135073	CAPE CORAL	FL		11/01/2023	09/17/2026	24,189		148			148		24,337	24,337			
100135117	POCONO LAKE	PA		11/01/2023	08/17/2026	330,032		5,097			5,097		335,129	335,129			
100135145	PORT SAINT LUCIE	FL		11/03/2023	08/09/2026	285,634		(3,034)			(3,034)		282,600	282,600			
100135149	KATY	TX		12/15/2023	09/10/2026	442,766		(3,928)			(3,928)		438,838	438,838			
100135188	STONE MOUNTAIN	GA		11/07/2023	08/05/2026	262,785		(971)			(971)		261,814	261,814			
100135233	CANTON	GA		11/08/2023	08/17/2026	13,292		68			68		13,360	13,360			
100135242	SURPRISE	AZ		11/08/2023	08/17/2026	231,053		5,772			5,772		236,825	236,825			
100135249	PALMETTO	FL		11/08/2023	08/17/2026	390,991		(1,881)			(1,881)		389,110	389,110			
100135252	LITTLE RIVER	SC		11/08/2023	09/17/2026	269,344		3,145			3,145		272,489	272,489			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135274	OCEAN CITY	NJ		11/08/2023	08/17/2026	564,961		2,097			2,097		567,058	567,058			
100135379	SCARBOROUGH	ME		11/13/2023	07/17/2026	234,067		(355)			(355)		233,712	233,712			
100135404	TOWNSEND	TN		11/13/2023	08/17/2026	272,612		1,430			1,430		274,042	274,042			
100135418	WASHINGTON	DC		11/13/2023	08/17/2026	832,031		4,278			4,278		836,309	836,309			
100135529	WASHINGTON	UT		11/13/2023	09/17/2026	311,080		(60)			(60)		311,020	311,020			
100135540	PHOENIX	AZ		11/13/2023	08/17/2026	214,974		16,621			16,621		231,595	231,595			
100135615	FT LAUDERDALE	FL		11/09/2023	08/11/2026	488,712		(9,753)			(9,753)		478,959	478,959			
100135693	LAKESIDE	AZ		11/09/2023	07/11/2026	589,684		(11,339)			(11,339)		578,345	578,345			
100135789	CRANBERRY TOWNSHIP	PA		11/10/2023	07/04/2026	399,697		778			778		400,475	400,475			
100135803	MESA	AZ		11/10/2023	09/04/2026	235,462		(1,534)			(1,534)		233,928	233,928			
100135877	EAST ELMHURST	NY		11/13/2023	09/09/2026	732,015		2,885			2,885		734,900	734,900			
100135932	LANCASTER	CA		11/15/2023	09/09/2026	290,497		(13,916)			(13,916)		276,581	276,581			
100135944	BAKERSFIELD	CA		11/15/2023	07/09/2026	357,665		921			921		358,586	358,586			
100135946	PORT SAINT JOE	FL		11/15/2023	08/09/2026	548,357		10,902			10,902		559,259	559,259			
100136054	WALNUT CREEK	CA		11/16/2023	08/05/2026	1,431,493		(30,804)			(30,804)		1,400,689	1,400,689			
100136055	BALTIMORE	MD		11/16/2023	09/05/2026	88,614		(5,318)			(5,318)		83,296	83,296			
100136090	MUNSTER	IN		12/18/2023	09/09/2026	307,352		(11,910)			(11,910)		295,442	295,442			
100136095	FLOWER MOUND	TX		12/18/2023	09/09/2026	351,069		(11,562)			(11,562)		339,507	339,507			
100136125	PLAINFIELD	IL		12/18/2023	08/09/2026	196,056		(133)			(133)		195,923	195,923			
100136139	KISSIMMEE	FL		12/18/2023	08/09/2026	398,967		(6,704)			(6,704)		392,263	392,263			
100136216	CITRUS HEIGHTS	CA		11/20/2023	08/17/2026	57,252		325			325		57,577	57,577			
100136249	NORTH PORT	FL		11/20/2023	09/17/2026	282,222		3,305			3,305		285,527	285,527			
100136270	AUSTELL	GA		11/20/2023	07/17/2026	266,024		961			961		266,985	266,985			
100136314	EDGEWATER	FL		11/20/2023	07/17/2026	423,811		3,764			3,764		427,575	427,575			
100136354	BLUE SPRINGS	MO		11/20/2023	07/17/2026	282,986		3,901			3,901		286,887	286,887			
100136383	MAGGIE VALLEY	NC		11/20/2023	08/17/2026	100,247		641			641		100,888	100,888			
100136514	FRESNO	CA		11/20/2023	07/17/2026	366,881		11,847			11,847		378,728	378,728			
100136703	SNOWMASS VILLAGE	CO		01/25/2024	08/10/2026	799,733		(13,831)			(13,831)		785,902	785,902			
100136758	WATERBURY	CT		11/27/2023	08/09/2026	236,038		(1,356)			(1,356)		234,682	234,682			
100136785	RACINE	WI		11/27/2023	07/09/2026	99,897		(1,843)			(1,843)		98,054	98,054			
100136821	WILMINGTON	DE		11/27/2023	09/09/2026	75,827		(2,282)			(2,282)		73,545	73,545			
100136841	CAPE MAY COURT HOUSE	NJ		11/27/2023	08/09/2026	260,724		(11,204)			(11,204)		249,520	249,520			
100136842	BINGHAMTON	NY		11/27/2023	08/09/2026	78,088		(2,082)			(2,082)		76,006	76,006			
100136844	CAPE MAY COURT HOUSE	NJ		11/27/2023	08/09/2026	459,635		34,780			34,780		494,415	432,910		(61,505)	(61,505)
100136885	LINCOLN	CA		11/27/2023	07/04/2026	366,164		(286)			(286)		365,878	365,878			
100136907	PALENVILLE	NY		11/27/2023	08/04/2026	121,723		1,753			1,753		123,476	123,476			
100136908	SHIPPENSBURG	PA		11/27/2023	08/04/2026	320,617		2,402			2,402		323,019	323,019			
100136933	HILLSBORO	OR		11/28/2023	07/17/2026	447,289		6,225			6,225		453,514	453,514			
100136959	MERIDIAN	ID		11/28/2023	08/17/2026	277,057		658			658		277,715	277,715			
100137044	RIO RANCHO	NM		11/28/2023	07/17/2026	276,234		(2,600)			(2,600)		273,634	273,634			
100137050	PRESCOTT VALLEY	AZ		11/28/2023	07/17/2026	292,888		1,191			1,191		294,079	294,079			
100137056	GLASSBORO	NJ		11/28/2023	07/17/2026	14,544		102			102		14,646	14,646			
100137112	DICKINSON	TX		11/28/2023	09/11/2026	143,977		(5,556)			(5,556)		138,421	138,421			
100137121	SUWANEE	GA		11/28/2023	07/11/2026	345,448		(10,235)			(10,235)		335,213	335,213			
100137141	ANN ARBOR	MI		11/28/2023	09/11/2026	239,303		(4,570)			(4,570)		234,733	234,733			
100137187	CEDAR SPRINGS	MI		11/28/2023	09/11/2026	263,153		(6,543)			(6,543)		256,610	256,610			
100137282	NETHERLANDS	NLD		11/28/2023	09/21/2026	148,526						(5,708)	142,818	149,045	6,227		6,227
100137479	SAN DIEGO	CA		01/11/2024	07/09/2026	936,845		(2,296)			(2,296)		934,549	934,549			
100137544	STATEN ISLAND	NY		12/08/2023	08/17/2026	331,293		4,001			4,001		335,294	335,294			
100137591	TACOMA	WA		12/08/2023	07/17/2026	693,457		10,453			10,453		703,910	703,910			
100137640	CLOVIS	CA		12/08/2023	07/17/2026	142,480		629			629		143,109	143,109			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137652	EWA BEACH	HI		12/08/2023	07/17/2026	505,653		(7,089)			(7,089)		498,564	498,564			
100137669	BOISE	ID		12/08/2023	08/17/2026	373,517		(107)			(107)		373,410	373,410			
100137672	GARDNER	MA		12/08/2023	07/17/2026	300,736		(315)			(315)		300,421	300,421			
100137684	JERSEY CITY	NJ		12/08/2023	07/17/2026	584,432		4,581			4,581		589,013	589,013			
100137692	COVINGTON	WA		12/08/2023	09/17/2026	444,144		(5,290)			(5,290)		438,854	438,854			
100137781	MANCHESTER	CT		12/08/2023	08/17/2026	293,193		(5,069)			(5,069)		288,124	288,124			
100137802	HAMPTON	NH		12/08/2023	07/17/2026	236,833		(4,005)			(4,005)		232,828	232,828			
100137805	SOUTH PORTLAND	ME		12/08/2023	09/17/2026	582,096		(3,907)			(3,907)		578,189	578,189			
100137822	MARCUS HOOK	PA		12/08/2023	09/06/2026	280,385		(4,214)			(4,214)		276,171	276,171			
100137836	FONTANA	CA		12/08/2023	07/06/2026	486,590		(7,968)			(7,968)		478,622	478,622			
100137852	TAYLOR	MI		12/08/2023	08/06/2026	105,824		(3,657)			(3,657)		102,167	102,167			
100137859	LAS VEGAS	NV		12/08/2023	09/06/2026	633,527		1,868			1,868		635,395	635,395			
100137866	OAKRIDGE	NC		12/08/2023	08/11/2026	637,770		(20,036)			(20,036)		617,734	617,734			
100137872	BRYSON CITY	NC		12/08/2023	08/11/2026	536,105		(2,079)			(2,079)		534,026	534,026			
100137905	ELIZABETH	NJ		12/08/2023	08/11/2026	467,957		(6,332)			(6,332)		461,625	461,625			
100137968	WINDERMERE	FL		12/13/2023	08/17/2026	707,377		(4,539)			(4,539)		702,838	702,838			
100137986	BOLIVIA	NC		12/13/2023	08/17/2026	199,312		13,131			13,131		212,443	212,443			
100138088	GERMANTOWN	MD		12/13/2023	09/05/2026	302,496		(3,470)			(3,470)		299,026	299,026			
100138105	KAPOLEI	HI		12/14/2023	08/06/2026	296,346		(2,763)			(2,763)		293,583	293,583			
100138116	HENDERSON	NC		12/14/2023	08/06/2026	2,620		(6)			(6)		2,614	2,614			
100138200	STAFFFORD	TX		12/14/2023	08/06/2026	240,331		(5,224)			(5,224)		235,107	235,107			
100138239	OAKLAND GARDENS	NY		12/14/2023	09/06/2026	725,756		(3,503)			(3,503)		722,253	722,253			
100138249	GARDEN GROVE	CA		12/15/2023	07/09/2026	578,480		(6,662)			(6,662)		571,818	571,818			
100138251	GARDEN GROVE	CA		12/15/2023	08/09/2026	234,934		(1,614)			(1,614)		233,320	233,320			
100138265	HOLLYWOOD	FL		12/15/2023	08/10/2026	524,726		2,381			2,381		527,107	527,107			
100138288	ANNA	TX		12/18/2023	07/04/2026	81,476		50			50		81,526	81,526			
100138313	MIDLOTHIAN	VA		12/18/2023	07/04/2026	235,166		(3,609)			(3,609)		231,557	231,557			
100138321	BEND	OR		12/18/2023	08/04/2026	298,963		(5,263)			(5,263)		293,700	293,700			
100138325	TUCSON	AZ		12/18/2023	08/04/2026	215,119		3,281			3,281		218,400	218,400			
100138328	BRIDGEWATER	MA		12/18/2023	08/04/2026	331,841		4,399			4,399		336,240	336,240			
100138349	HAMPSTEAD	NC		12/18/2023	07/09/2026	358,376		679			679		359,055	359,055			
100138375	EAST STROUDSBURG	PA		12/18/2023	07/09/2026	296,584		(7,896)			(7,896)		288,688	288,688			
100138403	BOWIE	MD		12/18/2023	07/09/2026	320,827		(13,723)			(13,723)		307,104	307,104			
100138420	HIALEAH	FL		12/18/2023	08/09/2026	509,706		(8,280)			(8,280)		501,426	501,426			
100138652	NORTH RIVERSIDE	IL		02/02/2024	08/09/2026	298,750		(10,127)			(10,127)		288,623	288,623			
100138659	WAYNESVILLE	OH		02/02/2024	07/09/2026	113,144		(6,378)			(6,378)		106,766	106,766			
100138682	HOWELL	NJ		02/02/2024	07/09/2026	208,142		(13,881)			(13,881)		194,261	194,261			
100138741	OJAI	CA		02/02/2024	07/09/2026	1,436,099		(21,711)			(21,711)		1,414,388	1,414,388			
100138871	FORSYTH	GA		12/21/2023	09/21/2026	289,825		(7,599)			(7,599)		282,226	282,226			
100138880	HURON	OH		12/21/2023	07/21/2026	292,325		(9,267)			(9,267)		283,058	283,058			
100139098	SARASOTA	FL		12/28/2023	09/09/2026	378,320		(5,538)			(5,538)		372,782	372,782			
100139111	EL PASO	TX		12/28/2023	07/09/2026	656,161		(12,303)			(12,303)		643,858	643,858			
100139118	SUMMERFIELD	FL		12/28/2023	08/09/2026	179,691		(7,700)			(7,700)		171,991	171,991			
100139156	NORTHRIDGE	CA		12/28/2023	09/09/2026	301,938		(4,893)			(4,893)		297,045	297,045			
100139178	CYPRESS	TX		12/28/2023	09/06/2026	500,170		(9,807)			(9,807)		490,363	490,363			
100139197	PHOENIX	AZ		12/28/2023	09/06/2026	218,267		(4,712)			(4,712)		213,555	213,555			
100139226	LAWRENCEVILLE	GA		12/28/2023	07/06/2026	321,902		(1,818)			(1,818)		320,084	320,084			
100139227	WOODBURY	MN		12/28/2023	09/06/2026	153,120		(3,172)			(3,172)		149,948	149,948			
100139243	IRVINE	CA		12/28/2023	07/06/2026	541,559		(6,840)			(6,840)		534,719	534,719			
100139245	LAWNDALE	CA		12/28/2023	07/06/2026	771,221		(20,527)			(20,527)		750,694	750,694			
100139270	ARLINGTON	TX		12/28/2023	07/06/2026	282,571		(9,814)			(9,814)		272,757	272,757			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139315	FAIRFAX	VA		12/28/2023	08/06/2026	4,764							4,764	4,764			
100139322	DETROIT	MI		12/28/2023	07/06/2026	158,110		(6,015)			(6,015)		152,095	152,095			
100139338	VICTORVILLE	CA		12/28/2023	07/09/2026	373,664		(789)			(789)		372,875	372,875			
100139344	BURLINGTON	NJ		12/28/2023	08/09/2026	136,647		(6,312)			(6,312)		130,335	130,335			
100139349	WEST BABYLON	NY		12/28/2023	09/09/2026	878,326		(32,667)			(32,667)		845,659	845,659			
100139351	WATERBURY	CT		12/28/2023	09/09/2026	256,714		(6,443)			(6,443)		250,271	250,271			
100139356	CHARLOTTE	NC		12/28/2023	07/09/2026	185,393		(2,242)			(2,242)		183,151	183,151			
100139417	MEMPHIS	TN		12/28/2023	08/09/2026	107,307		(2,629)			(2,629)		104,678	104,678			
100139592	YUCAIPA	CA		12/28/2023	08/05/2026	444,827		(4,684)			(4,684)		440,143	440,143			
100139635	SANTA ANA	CA		12/28/2023	07/05/2026	569,787		(4,674)			(4,674)		565,113	565,113			
100139706	UNITED KINGDOM	GBR		12/18/2023	08/20/2026	182,859						(8,522)	174,337	187,893	13,556		13,556
100139734	UNITED KINGDOM	GBR		12/18/2023	08/20/2026	292,885						(13,650)	279,235	300,938	21,703		21,703
100139795	UNITED KINGDOM	GBR		12/18/2023	08/20/2026	275,018						(12,817)	262,201	282,584	20,383		20,383
100139836	UNITED KINGDOM	GBR		12/18/2023	08/20/2026	543,982						(25,353)	518,630	558,878	40,249		40,249
100139850	UNITED KINGDOM	GBR		12/18/2023	09/21/2026	419,861						(19,568)	400,293	423,202	22,909		22,909
100139993	OXFORD	AL		01/09/2024	08/17/2026	285,888		(3,348)			(3,348)		282,540	282,540			
100140001	ACWORTH	GA		01/09/2024	08/17/2026	274,141		(6,127)			(6,127)		268,014	268,014			
100140006	MYRTLE BEACH	SC		01/09/2024	09/17/2026	272,021		9,561			9,561		281,582	281,582			
100140197	PANAMA CITY BEACH	FL		01/11/2024	08/11/2026	428,151		(13,102)			(13,102)		415,049	415,049			
100140291	CHICAGO	IL		01/18/2024	08/17/2026	456,648		(11,736)			(11,736)		444,912	444,912			
100140304	LAS VEGAS	NV		01/18/2024	09/17/2026	295,713		(5,296)			(5,296)		290,417	290,417			
100140317	MARYSVILLE	WA		01/18/2024	08/17/2026	464,711		(10,235)			(10,235)		454,476	454,476			
100140387	OVIEDO	FL		01/18/2024	09/17/2026	314,840		(1,432)			(1,432)		313,408	313,408			
100140409	RALEIGH	NC		01/18/2024	09/17/2026	407,843		(10,348)			(10,348)		397,495	397,495			
100140519	YOUNGSVILLE	NC		01/19/2024	08/04/2026	252,535		(6,240)			(6,240)		246,295	246,295			
100140538	CORINTH	TX		01/19/2024	08/04/2026	263,520		(3,979)			(3,979)		259,541	259,541			
100140562	YOUNGSVILLE	NC		01/19/2024	07/04/2026	4,752		(4)			(4)		4,748	4,748			
100140602	EQUINUNK	PA		01/19/2024	08/04/2026	394,310		(4,491)			(4,491)		389,819	389,819			
100140699	EL CAJON	CA		02/08/2024	08/09/2026	660,503		(13,873)			(13,873)		646,630	646,630			
100140769	SAN TAN VALLEY	AZ		01/22/2024	07/09/2026	343,419		(6,166)			(6,166)		337,253	337,253			
100140777	BOWIE	MD		01/22/2024	07/09/2026	400,916		(15,102)			(15,102)		385,814	385,814			
100140816	TUJUNGA	CA		03/06/2024	09/05/2026	922,496		(21,429)			(21,429)		901,067	901,067			
100140920	MIAMI	FL		02/26/2024	08/10/2026	547,755		(24,772)			(24,772)		522,983	522,983			
100140970	FRISCO	TX		03/28/2024	09/10/2026	429,969		(10,880)			(10,880)		419,089	419,089			
100140999	MENIFEE	CA		02/20/2024	07/06/2026	383,051		(19,989)			(19,989)		363,062	363,062			
100141022	COSTA MESA	CA		02/20/2024	07/06/2026	2,107,142		(42,142)			(42,142)		2,065,000	2,065,000			
100141189	SHIRLEY	NY		01/30/2024	07/09/2026	280,728		(5,890)			(5,890)		274,838	274,838			
100141206	BOYNTON BEACH	FL		01/30/2024	09/06/2026	407,038		286			286		407,324	407,324			
100141208	ORLANDO	FL		01/30/2024	08/06/2026	597,358		(5,926)			(5,926)		591,432	591,432			
100141225	ORLANDO	FL		01/30/2024	09/06/2026	215,934		(3,790)			(3,790)		212,144	212,144			
100141253	EDMOND	OK		01/30/2024	08/06/2026	109,400		(1,506)			(1,506)		107,894	107,894			
100141278	PALMDALE	CA		01/30/2024	07/06/2026	250,511		(3,774)			(3,774)		246,737	246,737			
100141304	WACO	TX		01/30/2024	09/06/2026	248,589		(6,213)			(6,213)		242,376	242,376			
100141345	LOS ANGELES	CA		01/30/2024	08/06/2026	949,368		(29,217)			(29,217)		920,151	920,151			
100141350	CYPRESS	TX		01/30/2024	07/06/2026	182,691		(2,848)			(2,848)		179,843	179,843			
100141360	PUNTA GORDA	FL		01/30/2024	07/06/2026	182,113		(86)			(86)		182,027	182,027			
100141374	ARLINGTON	TX		01/30/2024	08/06/2026	276,369		(11,175)			(11,175)		265,194	265,194			
100141378	SURPRISE	AZ		01/30/2024	07/06/2026	343,892		(6,284)			(6,284)		337,608	337,608			
100141478	HAMPTON	VA		01/30/2024	07/05/2026	112,471		(3,989)			(3,989)		108,482	108,482			
100141544	BRADENTON	FL		01/30/2024	08/05/2026	987,388		(4,476)			(4,476)		982,912	982,912			
100141589	POMPANO BEACH	FL		01/30/2024	07/05/2026	167,934		(7,934)			(7,934)		160,000	160,000			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141596	DALLAS	TX		01/30/2024	09/05/2026	765,792		(10,895)			(10,895)		754,897	754,897			
100141636	BAKERSFIELD	CA		01/30/2024	09/05/2026	316,704		(11,233)			(11,233)		305,471	305,471			
100141659	LUDLOW	MA		01/30/2024	07/05/2026	212,668		(4,530)			(4,530)		208,138	208,138			
100141674	OXNARD	CA		01/30/2024	08/05/2026	545,332		(18,323)			(18,323)		527,009	527,009			
100141713	ROCKVILLE	MD		01/30/2024	08/09/2026	413,982		(3,506)			(3,506)		410,476	410,476			
100141824	AMSTERDAM	NLD		01/29/2024	08/21/2026	506,130						(26,407)	479,723	517,288	37,565		37,565
100141880	ANAHEIM	CA		03/27/2024	07/06/2026	11,273		(6)			(6)		11,267	11,267			
100141897	EAST BRUNSWICK	NJ		03/27/2024	09/06/2026	59,985		(751)			(751)		59,234	59,234			
100141908	PASADENA	MD		03/27/2024	07/06/2026	310,066		(2,540)			(2,540)		307,526	307,526			
100141918	SAINT CLOUD	FL		03/27/2024	08/06/2026	145,114		(4,773)			(4,773)		140,341	140,341			
100141928	LAS VEGAS	NV		03/27/2024	08/06/2026	446,838		(9,308)			(9,308)		437,530	437,530			
100141945	MIAMI	FL		02/29/2024	07/06/2026	451,281		(16,535)			(16,535)		434,746	434,746			
100141947	IMPERIAL BEACH	CA		02/29/2024	08/06/2026	1,388,772		(39,593)			(39,593)		1,349,179	1,349,179			
100141952	SAN BERNARDINO	CA		02/29/2024	08/06/2026	503,010		(12,208)			(12,208)		490,802	490,802			
100141963	DORAL	FL		02/29/2024	08/06/2026	635,497		(17,087)			(17,087)		618,410	618,410			
100141971	HOUSTON	TX		02/29/2024	07/06/2026	159,812		(12,538)			(12,538)		147,274	147,274			
100141979	GRANITE BAY	CA		02/29/2024	07/06/2026	211,028		(734)			(734)		210,294	210,294			
100141990	PETALUMA	CA		02/29/2024	08/01/2026	59,384		(884)			(884)		58,500	58,500			
100142026	GRAND PRAIRIE	TX		02/29/2024	09/06/2026	276,028		(14,221)			(14,221)		261,807	261,807			
100142076	KATY	TX		02/29/2024	09/06/2026	277,378		(3,395)			(3,395)		273,983	273,983			
100142082	BAKERSFIELD	CA		02/29/2024	09/06/2026	253,433		(5,958)			(5,958)		247,475	247,475			
100142108	MILWAUKEE	WI		02/29/2024	07/06/2026	139,514		(6,997)			(6,997)		132,517	132,517			
100142125	BURBANK	CA		02/29/2024	08/06/2026	862,255		(14,538)			(14,538)		847,717	847,717			
100142234	BROOKLYN	NY		03/15/2024	07/05/2026	1,225,816		(48,986)			(48,986)		1,176,830	1,176,830			
100142244	PLANT CITY	FL		03/15/2024	07/05/2026	606,109		(17,773)			(17,773)		588,336	588,336			
100142336	SUFFERN	NY		03/15/2024	09/05/2026	544,999		(28,216)			(28,216)		516,783	516,783			
100142410	OAK HILLS	CA		02/02/2024	09/09/2026	520,688		(9,561)			(9,561)		511,127	511,127			
100142412	ALPHARETTA	GA		02/05/2024	09/09/2026	1,134,095		(24,717)			(24,717)		1,109,378	1,109,378			
100142427	RANDOLPH	MA		03/08/2024	09/09/2026	551,132		(26)			(26)		551,106	551,106			
100142470	ARVADA	CO		03/08/2024	08/09/2026	1,039,355		(1,454)			(1,454)		1,037,901	1,037,901			
100142486	BONITA	CA		03/08/2024	08/09/2026	408,355		(4,206)			(4,206)		404,149	404,149			
100142614	JOHNSTOWN	CO		02/08/2024	08/17/2026	382,570		(8,526)			(8,526)		374,044	374,044			
100142629	LAS VEGAS	NV		02/08/2024	07/17/2026	395,751		(4,306)			(4,306)		391,445	391,445			
100142674	APEX	NC		02/08/2024	08/17/2026	262,671		(1,086)			(1,086)		261,585	261,585			
100142686	CARTHAGE	NC		02/08/2024	08/17/2026	174,360		6,499			6,499		180,859	180,859			
100142753	WALDORF	MD		02/08/2024	08/17/2026	360,356		(2,885)			(2,885)		357,471	357,471			
100142782	LEHI	UT		02/08/2024	07/17/2026	320,903		(2,731)			(2,731)		318,172	318,172			
100142806	CYPRESS	TX		02/08/2024	07/05/2026	311,756		(9,373)			(9,373)		302,383	302,383			
100142845	PHOENIX	AZ		02/09/2024	08/09/2026	301,733		(4,733)			(4,733)		297,000	297,000			
100142879	HERNDON	VA		02/09/2024	08/21/2026	438,499		(5,720)			(5,720)		432,779	432,779			
100142888	PALM HARBOR	FL		02/09/2024	07/21/2026	597,684		(18,834)			(18,834)		578,850	578,850			
100142908	GRAPEVINE	TX		02/09/2024	08/21/2026	547,355		(14,219)			(14,219)		533,136	533,136			
100142982	HUNTINGTON BEACH	CA		02/09/2024	07/09/2026	310,955		(17,179)			(17,179)		293,776	293,776			
100143088	SAN DIEGO	CA		02/16/2024	08/17/2026	668,811		(4,494)			(4,494)		664,317	664,317			
100143116	AMHERST	NY		02/16/2024	08/17/2026	252,559		(5,892)			(5,892)		246,667	246,667			
100143158	SAN RAFAEL	CA		02/16/2024	08/17/2026	716,111		(11,806)			(11,806)		704,305	704,305			
100143184	NEW ORLEANS	LA		02/16/2024	08/17/2026	325,011		(6,945)			(6,945)		318,066	318,066			
100143194	HENDERSON	NV		02/16/2024	08/17/2026	599,069		(7,243)			(7,243)		591,826	591,826			
100143239	SPARKS	NV		02/16/2024	08/17/2026	298,488		4,077			4,077		302,565	302,565			
100143277	LEANDER	TX		02/16/2024	07/17/2026	253,506		(5,968)			(5,968)		247,538	247,538			
100143337	LINCOLNWOOD	IL		02/16/2024	08/05/2026	458,941		(11,350)			(11,350)		447,591	447,591			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143386	LOS ANGELES	CA		02/16/2024	07/05/2026	749,874		(12,874)			(12,874)		737,000	737,000			
100143391	NORTHRIDGE	CA		02/16/2024	07/05/2026	544,419		(7,557)			(7,557)		536,862	536,862			
100143448	CORONA	CA		02/16/2024	07/05/2026	590,883		(1,668)			(1,668)		589,215	589,215			
100143464	LOS ANGELES	CA		02/16/2024	08/05/2026	865,017		(11,137)			(11,137)		853,880	853,880			
100143663	WAXHAW	NC		02/22/2024	07/09/2026	472,421		(2,686)			(2,686)		469,735	469,735			
100143750	ESTERO	FL		04/05/2024	09/09/2026	458,892		(9,433)			(9,433)		449,459	449,459			
100143786	LADERA RANCH	CA		02/28/2024	07/11/2026	2,962,058		(19,981)			(19,981)		2,942,077	2,942,077			
100143876	MARATHON	FL		03/06/2024	08/05/2026	329,289		(12,515)			(12,515)		316,774	316,774			
100143894	ANNAPOLIS	MD		03/06/2024	07/05/2026	271,706		(13,919)			(13,919)		257,787	257,787			
100143901	RANCHO SANTA MARGARITA	CA		03/06/2024	07/05/2026	1,674,338		(40,155)			(40,155)		1,634,183	1,634,183			
100143986	LOS ANGELES	CA		02/29/2024	07/05/2026	516,941		(16,125)			(16,125)		500,816	500,816			
100144029	CHARLOTTE	NC		03/07/2024	08/17/2026	335,284		(5,265)			(5,265)		330,019	330,019			
100144034	SAN DIEGO	CA		03/07/2024	07/17/2026	574,665		(3,189)			(3,189)		571,476	571,476			
100144062	AMHERST	NY		03/07/2024	09/17/2026	261,424		14			14		261,438	261,438			
100144068	LOGANVILLE	GA		03/07/2024	07/17/2026	357,938		11,620			11,620		369,558	369,137		(421)	(421)
100144095	EDEN PRAIRIE	MN		03/07/2024	07/17/2026	272,820		(1,963)			(1,963)		270,857	270,857			
100144110	BLUFFTON	SC		03/07/2024	09/17/2026	368,821		(5,824)			(5,824)		362,997	362,997			
100144253	PHOENIX	AZ		03/08/2024	09/09/2026	204,810		(14,810)			(14,810)		190,000	190,000			
100144255	EL MIRAGE	AZ		03/08/2024	08/09/2026	192,739		(15,874)			(15,874)		176,865	176,865			
100144294	PHOENIX	AZ		03/07/2024	08/09/2026	301,814		(7,748)			(7,748)		294,066	294,066			
100144319	LOS ANGELES	CA		03/07/2024	07/05/2026	691,144		(13,254)			(13,254)		677,890	677,890			
100144330	LOS ANGELES	CA		03/07/2024	08/05/2026	3,563,774		(33,761)			(33,761)		3,530,013	3,530,013			
100144379	PURCELLVILLE	VA		03/07/2024	08/21/2026	565,307		(14,007)			(14,007)		551,300	551,300			
100144391	ROCKPORT	TX		03/07/2024	08/21/2026	340,209		(9,861)			(9,861)		330,348	330,348			
100144504	LEESBURG	FL		04/26/2024	09/09/2026	358,040		(15,133)			(15,133)		342,907	342,907			
100144531	LAKEWOOD	OH		04/26/2024	07/09/2026	303,437		(2,587)			(2,587)		300,850	300,850			
100144542	BABCOCK RANCH	FL		04/26/2024	07/09/2026	339,222		2,331			2,331		341,553	341,553			
100144545	DORAL	FL		04/26/2024	07/09/2026	1,204,803		(31,462)			(31,462)		1,173,341	1,173,341			
100144588	LAKEWOOD	CA		03/13/2024	08/04/2026	621,176		1,121			1,121		622,297	622,297			
100144674	UNITED KINGDOM	GBR		03/12/2024	07/20/2026	579,403		(4,660)			(4,660)	(20,538)	554,206	581,974	27,768		27,768
100144866	UNITED KINGDOM	GBR		03/12/2024	09/21/2026	280,665		(5,923)			(5,923)	(9,949)	264,793	276,663	11,870		11,870
100144945	UNITED KINGDOM	GBR		03/12/2024	07/20/2026	362,149		(16,662)			(16,662)	(12,837)	332,650	349,317	16,667		16,667
100145030	UNITED KINGDOM	GBR		03/12/2024	09/21/2026	182,935		(4,141)			(4,141)	(6,484)	172,310	180,032	7,723		7,723
100145032	UNITED KINGDOM	GBR		03/12/2024	09/21/2026	390,718		(9,498)			(9,498)	(13,850)	367,370	383,903	16,532		16,532
100145050	UNITED KINGDOM	GBR		03/12/2024	09/21/2026	252,491		(5,998)			(5,998)	(8,950)	237,543	248,204	10,662		10,662
100145073	UNITED KINGDOM	GBR		03/12/2024	07/20/2026	156,759		(8,265)			(8,265)	(5,557)	142,937	150,093	7,156		7,156
100145084	UNITED KINGDOM	GBR		03/12/2024	08/20/2026	454,356		(18,917)			(18,917)	(16,105)	419,334	446,671	27,337		27,337
100145172	UNITED KINGDOM	GBR		03/12/2024	09/21/2026	262,551		(4,197)			(4,197)	(9,307)	249,047	260,247	11,200		11,200
100145179	UNITED KINGDOM	GBR		03/12/2024	09/21/2026	528,986		(12,683)			(12,683)	(18,751)	497,552	519,931	22,378		22,378
100145211	UNITED KINGDOM	GBR		03/12/2024	09/21/2026	188,967		(6,860)			(6,860)	(6,698)	175,409	183,295	7,886		7,886
100145215	UNITED KINGDOM	GBR		03/12/2024	07/20/2026	298,110		(9,801)			(9,801)	(10,567)	277,742	291,657	13,915		13,915
100145337	UNITED KINGDOM	GBR		03/12/2024	07/20/2026	389,863		(5,106)			(5,106)	(13,819)	370,937	389,523	18,586		18,586
100145355	UNITED KINGDOM	GBR		03/12/2024	07/20/2026	596,375		(21,079)			(21,079)	(21,139)	554,157	581,923	27,766		27,766
100145369	UNITED KINGDOM	GBR		03/12/2024	08/20/2026	560,365		(23,961)			(23,961)	(19,863)	516,541	550,253	33,712		33,712
100145380	UNITED KINGDOM	GBR		03/12/2024	07/20/2026	469,713		(20,705)			(20,705)	(16,650)	432,358	454,014	21,656		21,656
100145482	UNITED KINGDOM	GBR		03/12/2024	09/21/2026	906,711		(18,483)			(18,483)	(32,140)	856,088	894,506	38,418		38,418
100145485	UNITED KINGDOM	GBR		03/12/2024	09/21/2026	276,337		(7,283)			(7,283)	(9,795)	259,258	270,927	11,668		11,668
100145509	UNITED KINGDOM	GBR		03/12/2024	09/21/2026	289,222		(8,646)			(8,646)	(10,252)	270,324	282,473	12,149		12,149
100145530	UNITED KINGDOM	GBR		03/12/2024	08/20/2026	624,740		(33,198)			(33,198)	(22,145)	569,397	606,973	37,577		37,577
100145550	UNITED KINGDOM	GBR		03/12/2024	08/20/2026	307,032		(7,684)			(7,684)	(10,883)	288,465	307,332	18,867		18,867
100145589	UNITED KINGDOM	GBR		03/12/2024	09/21/2026	1,040,423		(22,927)			(22,927)	(36,879)	980,617	1,024,741	44,124		44,124

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145590	UNITED KINGDOM	GBR		03/12/2024	09/21/2026	819,815		(18,939)			(18,939)	(29,060)	771,816	806,546	34,730		34,730
100145591	UNITED KINGDOM	GBR		03/12/2024	09/21/2026	268,424		(7,188)			(7,188)	(9,515)	251,722	263,110	11,388		11,388
100145593	UNITED KINGDOM	GBR		03/12/2024	09/21/2026	451,620		(9,134)			(9,134)	(16,008)	426,477	445,597	19,120		19,120
100145599	UNITED KINGDOM	GBR		03/12/2024	09/21/2026	477,068		(9,703)			(9,703)	(16,910)	450,455	470,649	20,194		20,194
100145652	UNITED KINGDOM	GBR		03/12/2024	09/21/2026	358,620		(20,030)			(20,030)	(12,712)	325,878	340,510	14,631		14,631
100145827	SAINT SIMONS ISLAND	GA		03/15/2024	08/09/2026	658,793		(27,793)			(27,793)		631,000	631,000			
100145870	TEXAS CITY	TX		03/15/2024	07/05/2026	109,618		(2,368)			(2,368)		107,250	107,250			
100145881	SAVANNAH	GA		03/19/2024	07/17/2026	70,280		(4,006)			(4,006)		66,274	66,274			
100145893	MCCORMICK	SC		03/19/2024	07/17/2026	64,962		(3,057)			(3,057)		61,905	61,905			
100145914	LAS VEGAS	NV		03/19/2024	08/17/2026	104,320		(3,791)			(3,791)		100,529	100,529			
100145984	CHESTERTOWN	MD		03/19/2024	08/17/2026	51,235		(3,020)			(3,020)		48,215	48,215			
100146089	WILLIAMSBURG	KY		03/19/2024	09/17/2026	48,817		(2,835)			(2,835)		45,982	45,982			
100146137	WEST JORDAN	UT		03/19/2024	09/17/2026	50,953		(2,985)			(2,985)		47,968	47,968			
100146188	ABERDEEN	MD		03/19/2024	07/17/2026	51,256		(3,026)			(3,026)		48,230	48,230			
100146341	CHICAGO	IL		03/19/2024	08/17/2026	173,286		(2,522)			(2,522)		170,764	170,764			
100146382	COLTS NECK	NJ		03/19/2024	07/17/2026	3,353		(8)			(8)		3,345	3,345			
100146392	LAS VEGAS	NV		03/19/2024	08/17/2026	51,029		(2,996)			(2,996)		48,033	48,033			
100146393	NOBLESVILLE	IN		03/19/2024	08/17/2026	59,674		(2,358)			(2,358)		57,316	57,316			
100146439	SALEM	OR		03/19/2024	08/17/2026	82,147		(2,507)			(2,507)		79,640	79,640			
100146456	TAMPA	FL		03/19/2024	08/17/2026	139,035		(5,859)			(5,859)		133,176	133,176			
100146525	GLENDALE	AZ		03/19/2024	08/17/2026	51,003		(3,012)			(3,012)		47,991	47,991			
100146581	ORLANDO	FL		03/20/2024	09/09/2026	3,592,798		(48,759)			(48,759)		3,544,039	3,544,039			
100146593	KYLE	TX		03/20/2024	09/09/2026	56,812		(495)			(495)		56,317	56,317			
100146595	MALIBU	CA		03/20/2024	07/09/2026	2,049,948		(89,033)			(89,033)		1,960,915	1,960,915			
100146612	LOS ANGELES	CA		03/20/2024	07/09/2026	371,120		(3,866)			(3,866)		367,254	367,254			
100146630	LAS VEGAS	NV		03/20/2024	08/05/2026	76,372		(6,594)			(6,594)		69,778	69,778			
100146695	YERINGTON	NV		03/20/2024	07/05/2026	211,001		(12,986)			(12,986)		198,015	198,015			
100146776	LONG BEACH	CA		03/20/2024	08/05/2026	654,444		(16,784)			(16,784)		637,660	637,660			
100146965	SPARKS	NV		03/26/2024	07/21/2026	43,037		(361)			(361)		42,676	42,676			
100147052	OCEAN CITY	NJ		03/27/2024	07/03/2026	319,942		(4,517)			(4,517)		315,425	315,425			
100147060	CHARLOTTESVILLE	VA		03/27/2024	09/03/2026	144,982		840			840		145,822	145,822			
100147083	THOUSAND OAKS	CA		03/28/2024	09/09/2026	464,270		(21,880)			(21,880)		442,390	442,390			
100147127	LOS ANGELES WOODLAND HILLS AR	CA		05/08/2024	08/09/2026	969,929		(13,932)			(13,932)		955,997	955,997			
100147250	CAPE MAY COURT HOUSE	NJ		03/28/2024	08/09/2026	309,044		(7,070)			(7,070)		301,974	301,974			
100147263	CAPE CORAL	FL		03/28/2024	08/09/2026	388,646		(18,158)			(18,158)		370,488	370,488			
100147321	UTRECHT	NLD		03/27/2024	09/21/2026	305,049						(15,994)	289,055	306,097	17,042		17,042
100147356	ATLANTIC CITY	NJ		05/08/2024	09/09/2026	208,546		(20,228)			(20,228)		188,318	188,318			
100147363	MIAMI	FL		05/08/2024	08/09/2026	743,302		(18,960)			(18,960)		724,342	724,342			
100147390	KANEOHE	HI		05/08/2024	08/09/2026	917,414		(35,002)			(35,002)		882,412	882,412			
100147426	TOPSHAM	ME		04/03/2024	08/05/2026	339,922		(17,066)			(17,066)		322,856	322,856			
100147459	PENSACOLA	FL		04/03/2024	08/05/2026	175,836		(7,861)			(7,861)		167,975	167,975			
100147551	NORTH MIAMI	FL		04/03/2024	08/05/2026	222,637		1,813			1,813		224,450	224,450			
100147669	PLEASANTON	CA		04/04/2024	09/05/2026	379,436		(918)			(918)		378,518	378,518			
100147731	WINCHESTER	CA		04/08/2024	07/17/2026	646,474		(14,945)			(14,945)		631,529	631,529			
100147832	STERLING	VA		04/08/2024	07/17/2026	354,174		(5,388)			(5,388)		348,786	348,786			
100147922	RICHARDSON	TX		04/08/2024	07/17/2026	472,465		(10,104)			(10,104)		462,361	462,361			
100147959	MERCED	CA		04/08/2024	07/17/2026	264,494		(7,346)			(7,346)		257,148	257,148			
100148011	CHICAGO	IL		04/10/2024	07/04/2026	161,401		(3,439)			(3,439)		157,962	157,962			
100148015	WINTER GARDEN	FL		04/10/2024	08/04/2026	297,587		(4,310)			(4,310)		293,277	293,277			
100148084	LATHROP	CA		04/10/2024	07/04/2026	491,832		2,349			2,349		494,181	494,181			
100148107	NOVATO	CA		04/10/2024	08/04/2026	82,361		693			693		83,054	83,054			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148229	LAS VEGAS	NV		04/12/2024	09/17/2026	354,217		(7,485)			(7,485)		346,732	346,732			
100148322	PHOENIX	AZ		04/12/2024	09/17/2026	341,031		(7,675)			(7,675)		333,356	333,356			
100148404	COLLEGE STATION	TX		04/12/2024	09/17/2026	222,307		8,588			8,588		230,895	230,895			
100148568	INDIANAPOLIS	IN		04/12/2024	08/21/2026	277,224		(3,850)			(3,850)		273,374	273,374			
100148569	SAN JOSE	CA		04/12/2024	07/21/2026	630,098		(5,605)			(5,605)		624,493	624,493			
100148570	CLEARWATER	FL		04/12/2024	07/21/2026	308,701		(2,225)			(2,225)		306,476	306,476			
100148574	BUMPASS	VA		04/12/2024	07/21/2026	532,721		(11,865)			(11,865)		520,856	520,856			
100148625	ELIZABETHPORT	NJ		05/15/2024	08/09/2026	361,136		841			841		361,977	361,977			
100148743	FRANKLIN PARK	NJ		04/17/2024	07/17/2026	234,929		(5,445)			(5,445)		229,484	229,484			
100148785	LOCKHART	TX		04/17/2024	08/17/2026	69,778		(2,366)			(2,366)		67,412	67,412			
100148801	SAN ANTONIO	TX		04/17/2024	09/17/2026	196,032		5,936			5,936		201,968	201,968			
100148808	LATHROP	CA		04/17/2024	07/17/2026	475,864		(7,795)			(7,795)		468,069	468,069			
100148875	EL CAJON	CA		04/17/2024	08/17/2026	41,578		(595)			(595)		40,983	40,983			
100148897	PORT ARANSAS	TX		04/17/2024	09/17/2026	668,069		(11,357)			(11,357)		656,712	656,712			
100148903	GALVESTON	TX		04/17/2024	07/17/2026	426,721		(5,998)			(5,998)		420,723	420,723			
100148907	RALEIGH	NC		04/17/2024	07/17/2026	253,359		(3,791)			(3,791)		249,568	249,568			
100148931	SAINT PAUL	MN		04/17/2024	07/17/2026	230,883		(7,955)			(7,955)		222,928	222,928			
100148983	MESA	AZ		04/17/2024	08/05/2026	104,974		(832)			(832)		104,142	104,142			
100149045	LAKELAND	FL		04/19/2024	09/05/2026	124,388		(2,012)			(2,012)		122,376	122,376			
100149056	VENUS	TX		04/19/2024	09/05/2026	778,842		(40,342)			(40,342)		738,500	738,500			
100149077	WINDSOR	CA		04/19/2024	08/05/2026	754,014		(6,925)			(6,925)		747,089	747,089			
100149136	INDIO	CA		04/22/2024	07/05/2026	458,621		(17,159)			(17,159)		441,462	441,462			
100149159	CARSON	CA		04/22/2024	08/05/2026	561,604		(5,528)			(5,528)		556,076	556,076			
100149168	SPRING LAKE	NJ		04/22/2024	09/05/2026	1,181,091		(37,503)			(37,503)		1,143,588	1,143,588			
100149184	HENDERSON	NV		04/22/2024	09/05/2026	173,792		(2,641)			(2,641)		171,151	171,151			
100149202	SOUTH GATE	CA		04/22/2024	09/05/2026	536,320		(21,101)			(21,101)		515,219	515,219			
100149493	RANCHO CORDOVA	CA		04/24/2024	08/17/2026	436,170		(13,988)			(13,988)		422,182	422,182			
100149532	AUSTIN	TX		04/26/2024	09/04/2026	210,211		(3,806)			(3,806)		206,405	206,405			
100149629	JERSEY CITY	NJ		04/26/2024	08/04/2026	414,106		(3,129)			(3,129)		410,977	410,977			
100149630	DAWSONVILLE	GA		04/26/2024	08/04/2026	292,652		(2,453)			(2,453)		290,199	290,199			
100149646	DRIPPING SPRINGS	TX		04/26/2024	07/04/2026	304,465		(6,671)			(6,671)		297,794	297,794			
100149702	WAUKEGAN	IL		04/26/2024	07/09/2026	211,945		(8,035)			(8,035)		203,910	203,910			
100149733	NEW HAVEN	CT		04/26/2024	09/09/2026	237,794		(2,980)			(2,980)		234,814	234,814			
100149760	GREENSBORO	NC		04/26/2024	08/09/2026	443,892		(17,992)			(17,992)		425,900	425,900			
100149791	FRESNO	CA		04/26/2024	08/05/2026	278,356		(7,622)			(7,622)		270,734	270,734			
100149809	MOUNT AIRY	NC		04/26/2024	08/05/2026	164,332		1,029			1,029		165,361	165,361			
100149820	LOS ANGELES	CA		04/29/2024	08/05/2026	933,911		(48,911)			(48,911)		885,000	885,000			
100149973	KISSIMMEE	FL		06/07/2024	07/09/2026	135,366		(7,424)			(7,424)		127,942	127,942			
100150037	TARZANA	CA		06/07/2024	08/09/2026	1,449,575		(72,784)			(72,784)		1,376,791	1,376,791			
100150051	GLENDALE	AZ		06/14/2024	09/09/2026	269,905		(4,562)			(4,562)		265,343	265,343			
100150168	ZEPHYRHILLS	FL		04/30/2024	07/05/2026	147,963		(5,300)			(5,300)		142,663	142,663			
100150216	RESEDA	CA		04/30/2024	09/05/2026	446,775		(22,643)			(22,643)		424,132	424,132			
100150220	UNITED KINGDOM	GBR		04/29/2024	07/20/2026	239,352						(12,688)	226,664	242,436	15,772		15,772
100150241	UNITED KINGDOM	GBR		04/29/2024	09/21/2026	568,147						(30,118)	538,029	572,263	34,234		34,234
100150463	SAN DIEGO	CA		05/03/2024	07/17/2026	554,647		(7,720)			(7,720)		546,927	546,927			
100150468	FOLSOM	CA		05/03/2024	08/17/2026	56,296		529			529		56,825	56,825			
100150507	KISSIMMEE	FL		05/03/2024	08/17/2026	730,115		(17,003)			(17,003)		713,112	713,112			
100150547	CAROLINA BEACH	NC		05/03/2024	08/17/2026	452,774		(6,405)			(6,405)		446,369	446,369			
100150601	BUDA	TX		05/03/2024	07/17/2026	75,529		816			816		76,345	76,345			
100150640	TUCSON	AZ		05/06/2024	07/21/2026	278,890		(6,187)			(6,187)		272,703	272,703			
100150766	LEESBURG	FL		05/07/2024	07/03/2026	344,923		(1,536)			(1,536)		343,387	343,387			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150777	LINDON	UT		05/07/2024	07/03/2026	301,102		(4,473)			(4,473)		296,629	296,629			
100150786	FULLERTON	CA		05/07/2024	07/03/2026	470,692		(2,832)			(2,832)		467,860	467,860			
100150829	ST. PETERSBURG	FL		05/08/2024	09/17/2026	510,286		(4,383)			(4,383)		505,903	505,903			
100150843	ALBUQUERQUE	NM		05/08/2024	09/17/2026	166,591		4,037			4,037		170,628	170,628			
100150911	SEMINOLE	FL		05/08/2024	09/17/2026	251,330		(4,928)			(4,928)		246,402	246,402			
100150973	WILMINGTON	DE		05/08/2024	09/17/2026	337,260		(6,977)			(6,977)		330,283	330,283			
100151005	BONITA SPRINGS	FL		05/08/2024	08/17/2026	92,807		(1,694)			(1,694)		91,113	91,113			
100151030	CASA GRANDE	AZ		05/08/2024	07/17/2026	244,577		(6,538)			(6,538)		238,039	238,039			
100151080	MESA	AZ		05/08/2024	07/17/2026	82,600		(1,656)			(1,656)		80,944	80,944			
100151101	LAVEEN	AZ		05/08/2024	09/17/2026	334,877		2,573			2,573		337,450	337,450			
100151140	TUCSON	AZ		05/09/2024	08/09/2026	415,900		(9,041)			(9,041)		406,859	406,859			
100151147	FOREST	VA		05/09/2024	09/09/2026	432,514		(18,982)			(18,982)		413,532	413,532			
100151150	LANCASTER	TX		05/09/2024	08/09/2026	261,126		(12,784)			(12,784)		248,342	248,342			
100151151	GREENVILLE	SC		05/09/2024	09/09/2026	246,525		(11,268)			(11,268)		235,257	235,257			
100151154	EATONTOWN	NJ		05/09/2024	07/09/2026	822,250		(11,959)			(11,959)		810,291	810,291			
100151213	NORTH CHARLESTON	SC		05/10/2024	08/17/2026	17,327		(210)			(210)		17,117	17,117			
100151255	COLUMBIA	MD		05/10/2024	09/17/2026	250,045		(2,363)			(2,363)		247,682	247,682			
100151263	ABINGDON	VA		05/10/2024	09/17/2026	243,381		77			77		243,458	243,458			
100151433	ANCHORAGE	AK		05/10/2024	07/17/2026	687,316		(830)			(830)		686,486	686,486			
100151442	KISSIMMEE	FL		05/10/2024	08/17/2026	234,561		(5,022)			(5,022)		229,539	229,539			
100151532	WITTMANN	AZ		05/10/2024	08/17/2026	263,142		773			773		263,915	263,915			
100151567	NORTH LAS VEGAS	NV		05/10/2024	07/17/2026	356,807		(8,334)			(8,334)		348,473	348,473			
100151599	MENTONE	CA		05/10/2024	09/17/2026	371,504		(6,949)			(6,949)		364,555	364,555			
100151601	LEANDER	TX		05/10/2024	09/17/2026	241,540		1,954			1,954		243,494	243,494			
100151734	LOS ANGELES	CA		05/10/2024	09/05/2026	295,515		(14,905)			(14,905)		280,610	280,610			
100151772	HENDERSON	NV		05/10/2024	07/05/2026	407,447		(7,678)			(7,678)		399,769	399,769			
100151820	ROCKPORT	TX		05/10/2024	08/05/2026	247,225		(12,628)			(12,628)		234,597	234,597			
100151832	TAMPA	FL		05/10/2024	07/05/2026	459,438		(8,560)			(8,560)		450,878	450,878			
100151890	GOLDEN	CO		05/10/2024	08/05/2026	601,242		(10,948)			(10,948)		590,294	590,294			
100151903	REYNOLDSBURG	OH		07/10/2024	07/09/2026	194,592		(12,353)			(12,353)		182,239	182,239			
100151948	LAKE ODESSA	MI		06/14/2024	07/09/2026	217,908		(2,501)			(2,501)		215,407	215,407			
100151952	ALIQUIPPA	PA		06/14/2024	07/09/2026	171,769		(15,734)			(15,734)		156,035	156,035			
100151984	HOLLYWOOD	FL		06/14/2024	09/09/2026	548,369		(5,977)			(5,977)		542,392	542,392			
100152025	ROCKFORD	IL		05/14/2024	07/09/2026	333,669		(3,953)			(3,953)		329,716	329,716			
100152175	ROTONDA WEST	FL		05/17/2024	07/17/2026	408,206		(272)			(272)		407,934	407,934			
100152261	DICKINSON	TX		05/17/2024	07/17/2026	26,217		(384)			(384)		25,833	25,833			
100152314	HENDERSON	NV		05/17/2024	07/17/2026	329,446		(9,192)			(9,192)		320,254	320,254			
100152320	ARGYLE	TX		05/17/2024	08/17/2026	223,425		14,215			14,215		237,640	237,640			
100152323	BRADENTON	FL		05/17/2024	08/17/2026	335,974		(8,893)			(8,893)		327,081	327,081			
100152367	ORANGE BEACH	AL		05/17/2024	09/17/2026	529,198		39,182			39,182		568,380	568,380			
100152433	CAPE MAY COURT HOUSE	NJ		05/17/2024	08/17/2026	220,702		(744)			(744)		219,958	219,958			
100152449	POWDERLY	TX		05/17/2024	09/17/2026	344,879		(2,165)			(2,165)		342,714	342,714			
100152476	VISALIA	CA		05/16/2024	08/11/2026	208,742		(8,208)			(8,208)		200,534	200,534			
100152541	LOWA CITY	IA		05/17/2024	09/21/2026	207,475		(1,030)			(1,030)		206,445	206,445			
100152568	HAGERSTOWN	MD		05/17/2024	08/21/2026	214,496		(1,474)			(1,474)		213,022	213,022			
100152596	EL MIRAGE	AZ		05/17/2024	08/21/2026	405,691		1,591			1,591		407,282	407,282			
100152601	MORENO VALLEY	CA		05/17/2024	09/21/2026	565,857		(6,831)			(6,831)		559,026	559,026			
100152603	WEST PALM BEACH	FL		05/17/2024	07/21/2026	386,505		6,463			6,463		392,968	392,968			
100152640	HOUSTON	TX		05/17/2024	09/21/2026	232,903		(724)			(724)		232,179	232,179			
100152661	KNOXVILLE	TN		05/17/2024	08/21/2026	221,872		(2,694)			(2,694)		219,178	219,178			
100152683	TAMPA	FL		05/17/2024	08/21/2026	136,116		1,021			1,021		137,137	137,137			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152759	MISSOURI CITY	TX		05/22/2024	08/09/2026	737,275		(27,477)			(27,477)		709,798	709,798			
100152769	MIDDLETOWN	NJ		05/22/2024	09/09/2026	3,953,872		(56,216)			(56,216)		3,897,656	3,897,656			
100152840	PALMDALE	CA		05/22/2024	08/05/2026	333,680		(15,412)			(15,412)		318,268	318,268			
100152845	LAKE ELSINORE	CA		05/22/2024	07/05/2026	74,507		(821)			(821)		73,686	73,686			
100152854	LOS ANGELES	CA		05/22/2024	07/05/2026	572,335		(6,852)			(6,852)		565,483	565,483			
100152917	LAS VEGAS	NV		05/22/2024	07/05/2026	192,330		(7,934)			(7,934)		184,396	184,396			
100152990	SAN ANTONIO	TX		06/27/2024	07/09/2026	564,546		(10,125)			(10,125)		554,421	554,421			
100153030	SACHSE	TX		06/27/2024	09/09/2026	255,330		(9,806)			(9,806)		245,524	245,524			
100153053	OAKDALE	CA		06/27/2024	09/09/2026	18,108		(474)			(474)		17,634	17,634			
100153089	LAKEWAY	TX		06/27/2024	07/09/2026	380,974		(6,478)			(6,478)		374,496	374,496			
100153160	SEVIERVILLE	TN		05/28/2024	09/03/2026	630,805		111,900			111,900		742,705	742,705			
100153267	SAN ANTONIO	TX		05/30/2024	07/17/2026	383,490		5,651			5,651		389,141	389,141			
100153278	BRIDGMAN	MI		05/30/2024	08/17/2026	506,874		(8,132)			(8,132)		498,742	498,742			
100153284	MARYVILLE	TN		05/30/2024	09/17/2026	255,610		998			998		256,608	256,608			
100153391	YUCAIPA	CA		05/29/2024	09/09/2026	474,835		(17,967)			(17,967)		456,868	456,868			
100153463	GRAND RAPIDS	MI		05/30/2024	08/09/2026	147,214		(3,441)			(3,441)		143,773	143,773			
100153557	UNITED KINGDOM	GBR		05/29/2024	09/21/2026	215,351						(9,142)	206,208	217,070	10,862		10,862
100153558	UNITED KINGDOM	GBR		05/29/2024	09/21/2026	248,999						(10,571)	238,428	250,987	12,559		12,559
100153579	UNITED KINGDOM	GBR		05/29/2024	07/20/2026	222,792						(9,458)	213,334	225,662	12,328		12,328
100153580	UNITED KINGDOM	GBR		05/29/2024	07/20/2026	231,015						(9,807)	221,208	233,991	12,783		12,783
100153581	UNITED KINGDOM	GBR		05/29/2024	07/20/2026	238,381						(10,120)	228,261	241,451	13,191		13,191
100153583	UNITED KINGDOM	GBR		05/29/2024	09/21/2026	78,021						(3,312)	74,708	78,647	3,939		3,939
100153585	UNITED KINGDOM	GBR		05/29/2024	07/20/2026	91,482						(3,884)	87,599	92,661	5,062		5,062
100153590	UNITED KINGDOM	GBR		05/29/2024	07/20/2026	86,379						(3,667)	82,712	87,492	4,780		4,780
100153640	BOCA RATON	FL		05/31/2024	07/05/2026	1,057,647		(39,709)			(39,709)		1,017,938	1,017,938			
100153643	LAKEWOOD	CO		05/31/2024	08/05/2026	645,158		(22,428)			(22,428)		622,730	622,730			
100153668	KISSIMMEE	FL		05/31/2024	07/05/2026	346,422		(12,483)			(12,483)		333,939	333,939			
100153677	TOPANGA	CA		05/31/2024	08/05/2026	1,463,821		(11,394)			(11,394)		1,452,427	1,452,427			
100153685	LAKE WORTH	FL		05/31/2024	07/05/2026	306,925		(15,669)			(15,669)		291,256	291,256			
100153910	DYER	IN		06/05/2024	07/05/2026	163,367		1,989			1,989		165,356	165,356			
100154143	TUCSON	AZ		07/11/2024	07/09/2026	223,262		(14,763)			(14,763)		208,499	208,499			
100154174	LITTLE ELM	TX		07/11/2024	07/09/2026	217,579		(5,311)			(5,311)		212,268	212,268			
100154189	SAHUARITA	AZ		07/11/2024	09/09/2026	372,910		(15,912)			(15,912)		356,998	356,998			
100154202	CHICAGO	IL		07/11/2024	09/09/2026	402,130		(16,493)			(16,493)		385,637	385,637			
100154500	DOWNEY	CA		06/14/2024	07/05/2026	1,080,569		(39,504)			(39,504)		1,041,065	1,041,065			
100154511	LOS ANGELES	CA		06/14/2024	07/05/2026	1,203,675		(23,622)			(23,622)		1,180,053	1,180,053			
100154518	NEW HAVEN	CT		06/14/2024	08/05/2026	267,947		(17,185)			(17,185)		250,762	250,762			
100154548	SANDY	UT		06/14/2024	07/05/2026	561,214		(3,641)			(3,641)		557,573	557,573			
100154574	ZEPHYRHILLS	FL		06/14/2024	08/05/2026	181,894		(8,613)			(8,613)		173,281	173,281			
100154587	SANTA CLARITA	CA		06/14/2024	08/05/2026	424,176		(3,954)			(3,954)		420,222	420,222			
100154600	KENSINGTON	MD		06/14/2024	07/05/2026	1,288,146		(56,532)			(56,532)		1,231,614	1,231,614			
100154605	LOS BANOS	CA		06/14/2024	09/05/2026	391,648		(6,695)			(6,695)		384,953	384,953			
100154608	BREA	CA		06/14/2024	09/05/2026	961,083		(19,726)			(19,726)		941,357	941,357			
100154669	PRINCEVILLE	HI		07/19/2024	07/08/2026	804,852		(15,485)			(15,485)		789,367	789,367			
100154764	CROCKETT	CA		07/19/2024	09/08/2026	424,135		(9,678)			(9,678)		414,457	414,457			
100154885	BROOKLYN	NY		07/19/2024	07/08/2026	776,407		(42,076)			(42,076)		734,331	734,331			
100154889	PLYMOUTH	MI		07/19/2024	09/08/2026	125,624		(3,247)			(3,247)		122,377	122,377			
100154935	DAYTON	OH		07/19/2024	08/08/2026	93,872		3,371			3,371		97,243	97,243			
100154971	DETROIT	MI		07/19/2024	07/08/2026	146,989		(11,009)			(11,009)		135,980	135,980			
100155027	SMYRNA	GA		07/19/2024	07/08/2026	267,905		(5,332)			(5,332)		262,573	262,573			
100155032	CROSSLAKE	MN		07/19/2024	08/08/2026	691,489		(10,024)			(10,024)		681,465	681,465			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155035	ROCKLIN	CA		07/19/2024	07/08/2026	254,902		(15,878)			(15,878)		239,024	239,024			
100155043	CAPE CORAL	FL		07/19/2024	07/08/2026	278,968		(5,805)			(5,805)		273,163	273,163			
100155086	NEW SMYRNA BEACH	FL		07/19/2024	08/08/2026	446,818		(9,937)			(9,937)		436,881	436,881			
100155099	PORTER RANCH	CA		07/19/2024	07/08/2026	752,295		(7,998)			(7,998)		744,297	744,297			
100155104	PINELLAS PARK	FL		07/19/2024	09/08/2026	282,806		(1,125)			(1,125)		281,681	281,681			
100155175	WEST CHESTER	PA		07/19/2024	08/08/2026	135,360		(1,711)			(1,711)		133,649	133,649			
100155232	MOORESVILLE	NC		07/19/2024	09/08/2026	192,019		(13,646)			(13,646)		178,373	178,373			
100155248	GLASGOW	KY		07/19/2024	07/08/2026	164,821		(13,002)			(13,002)		151,819	151,819			
100155277	AURORA	IL		07/19/2024	08/08/2026	140,171		(10,202)			(10,202)		129,969	129,969			
100155278	SACRAMENTO	CA		07/19/2024	08/08/2026	348,534		(4,167)			(4,167)		344,367	344,367			
100155289	LONGWOOD	FL		07/19/2024	07/08/2026	607,319		(25,200)			(25,200)		582,119	582,119			
100155294	CHICAGO	IL		07/19/2024	07/08/2026	91,883		(2,845)			(2,845)		89,038	89,038			
100155299	ALVA	FL		07/19/2024	07/08/2026	605,420		(6,143)			(6,143)		599,277	599,277			
100155354	ALPHARETTA	GA		06/18/2024	09/17/2026	241,994		(7,484)			(7,484)		234,510	234,510			
100155371	NEW RIVER	AZ		06/18/2024	07/17/2026	51,423		(3,906)			(3,906)		47,517	47,517			
100155376	WELLINGTON	FL		06/18/2024	07/17/2026	87,752		(4,918)			(4,918)		82,834	82,834			
100155418	SEBASTIAN	FL		06/18/2024	08/17/2026	52,062		(3,751)			(3,751)		48,311	48,311			
100155433	CHURCH HILL	MD		06/18/2024	08/17/2026	109,256		(6,932)			(6,932)		102,324	102,324			
100155478	WOODBRIDGE TOWNSHIP	NJ		06/18/2024	08/17/2026	51,704		(3,977)			(3,977)		47,727	47,727			
100155502	HOSCHTON	GA		06/18/2024	07/17/2026	120,024		(7,572)			(7,572)		112,452	112,452			
100155631	O'FALLON	IL		06/18/2024	08/17/2026	52,563		(3,968)			(3,968)		48,595	48,595			
100155634	DELAND	FL		06/18/2024	07/17/2026	55							55	55			
100155707	GEORGETOWN	IN		06/18/2024	08/17/2026	51,997		(3,687)			(3,687)		48,310	48,310			
100155737	THE VILLAGES	FL		06/18/2024	07/17/2026	103,943		(3,124)			(3,124)		100,819	100,819			
100155753	PEACHTREE CITY	GA		06/18/2024	09/17/2026	130,185		(6,803)			(6,803)		123,382	123,382			
100155797	VIRGINIA BEACH	VA		06/18/2024	07/17/2026	293							293	293			
100155799	MASSILLON	OH		06/18/2024	09/17/2026	50,408		(3,234)			(3,234)		47,174	47,174			
100155800	WOODBRIDGE	VA		06/18/2024	09/17/2026	65,257		(4,488)			(4,488)		60,769	60,769			
100155801	SAVANNAH	GA		06/18/2024	09/17/2026	51,473		(3,150)			(3,150)		48,323	48,323			
100155851	SUMMERVILLE	SC		06/18/2024	09/17/2026	52,537		(4,066)			(4,066)		48,471	48,471			
100155858	SEATTLE	WA		06/18/2024	07/17/2026	179,242		1,993			1,993		181,235	181,235			
100155865	RINCON	GA		06/18/2024	09/17/2026	52,653		(4,059)			(4,059)		48,594	48,594			
100155888	BELLA VISTA	AR		06/17/2024	07/21/2026	331,581		(5,880)			(5,880)		325,701	325,701			
100155960	RIVERTON	UT		06/18/2024	07/05/2026	98,735		(697)			(697)		98,038	98,038			
100155973	SOUTH GATE	CA		06/18/2024	08/05/2026	589,987		(22,433)			(22,433)		567,554	567,554			
100156044	COMPTON	CA		06/18/2024	08/05/2026	446,373		(14,571)			(14,571)		431,802	431,802			
100156052	AMHERST	MA		06/18/2024	08/05/2026	349,326		(9,384)			(9,384)		339,942	339,942			
100156072	INGLEWOOD	CA		06/18/2024	08/05/2026	629,512		(24,707)			(24,707)		604,805	604,805			
100156074	LOS ANGELES	CA		06/18/2024	07/05/2026	1,140,195		(35,938)			(35,938)		1,104,257	1,104,257			
100156141	FORT LAUDERDALE	FL		07/25/2024	07/09/2026	880,619		(14,902)			(14,902)		865,717	865,717			
100156247	SPRING HILL	TN		06/20/2024	09/11/2026	854,539		(6,539)			(6,539)		848,000	848,000			
100156249	LAWRENCE TOWNSHIP	NJ		06/20/2024	07/11/2026	105,578		(6,746)			(6,746)		98,832	98,832			
100156283	FORT LAUDERDALE	FL		07/25/2024	09/09/2026	654,263		(19,466)			(19,466)		634,797	634,797			
100156307	NEWARK	NJ		07/25/2024	09/09/2026	342,572		(11,033)			(11,033)		331,539	331,539			
100156358	LOS ANGELES	CA		07/25/2024	09/09/2026	552,454		(12,281)			(12,281)		540,173	540,173			
100156376	WADDELL	AZ		07/25/2024	09/09/2026	379,099		(19,131)			(19,131)		359,968	359,968			
100156406	CANONSBURG	PA		06/24/2024	09/17/2026	282,766		(5,005)			(5,005)		277,761	277,761			
100156410	KAILUA-KONA	HI		06/24/2024	09/17/2026	400,834		753			753		401,587	401,587			
100156466	ORLANDO	FL		06/24/2024	09/17/2026	248,966		(8,971)			(8,971)		239,995	239,995			
100156471	DAWSONVILLE	GA		06/24/2024	08/17/2026	281,130		(6,505)			(6,505)		274,625	274,625			
100156473	JERSEY CITY	NJ		06/24/2024	07/17/2026	332,856		2,753			2,753		335,609	335,609			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156487	O FALLON	MO		06/24/2024	07/17/2026	253,825		(4,963)			(4,963)		248,862	248,862			
100156524	NEW ORLEANS	LA		06/24/2024	08/17/2026	280,331		(2,485)			(2,485)		277,846	277,846			
100156525	FAYETTEVILLE	AR		06/24/2024	08/17/2026	245,848		847			847		246,695	246,695			
100156553	FORT WORTH	TX		06/24/2024	08/17/2026	2,879		(6)			(6)		2,873	2,873			
100156574	NASHVILLE	TN		06/24/2024	09/17/2026	343,997		(9,129)			(9,129)		334,868	334,868			
100156584	WESTFIELD	IN		06/24/2024	08/17/2026	335,849		(5,852)			(5,852)		329,997	329,997			
100156614	FAYETTEVILLE	AR		06/24/2024	09/17/2026	242,832		(7,110)			(7,110)		235,722	235,722			
100156620	JACKSONVILLE BEACH	FL		06/24/2024	07/17/2026	495,667		(8,470)			(8,470)		487,197	487,197			
100156635	NEW WILMINGTON	PA		06/24/2024	07/17/2026	193,966		1,031			1,031		194,997	194,997			
100156640	PORT ORANGE	FL		06/24/2024	07/17/2026	243,590		(8,427)			(8,427)		235,163	235,163			
100156682	MONTVALE	NJ		06/24/2024	09/09/2026	1,221,365		(38,363)			(38,363)		1,183,002	1,183,002			
100156693	LOS ANGELES	CA		06/26/2024	09/05/2026	1,837,098		(20,945)			(20,945)		1,816,153	1,816,153			
100156783	ANCHORAGE	AK		06/26/2024	08/05/2026	383,548		(17,607)			(17,607)		365,941	365,941			
100156801	MAITLAND	FL		06/27/2024	09/09/2026	7,181,365		(85,504)			(85,504)		7,095,861	7,095,861			
100156900	MEMPHIS	TN		06/27/2024	08/09/2026	101,436		(1,885)			(1,885)		99,551	99,551			
100156936	UNITED KINGDOM	GBR		06/27/2024	08/20/2026	153,338						(7,084)	146,255	157,551	11,296		11,296
100156937	UNITED KINGDOM	GBR		06/27/2024	08/20/2026	271,872						(12,559)	259,313	279,314	20,001		20,001
100156943	UNITED KINGDOM	GBR		06/27/2024	09/21/2026	96,369						(4,452)	91,917	97,121	5,204		5,204
100156952	UNITED KINGDOM	GBR		06/27/2024	09/21/2026	90,842						(4,197)	86,645	91,559	4,914		4,914
100156955	UNITED KINGDOM	GBR		06/27/2024	07/20/2026	132,038						(6,100)	125,938	133,738	7,800		7,800
100156958	UNITED KINGDOM	GBR		06/27/2024	07/20/2026	112,625						(5,203)	107,423	114,072	6,650		6,650
100156961	UNITED KINGDOM	GBR		06/27/2024	09/21/2026	135,604						(6,264)	129,340	136,669	7,329		7,329
100156963	UNITED KINGDOM	GBR		06/27/2024	07/20/2026	231,943						(10,715)	221,229	234,929	13,700		13,700
100156965	UNITED KINGDOM	GBR		06/27/2024	08/20/2026	108,328						(5,004)	103,323	111,294	7,970		7,970
100156969	UNITED KINGDOM	GBR		06/27/2024	08/20/2026	80,755						(3,731)	77,024	82,968	5,944		5,944
100156970	UNITED KINGDOM	GBR		06/27/2024	07/20/2026	170,761						(7,888)	162,873	172,960	10,087		10,087
100156971	UNITED KINGDOM	GBR		06/27/2024	07/20/2026	123,787						(5,718)	118,068	125,381	7,312		7,312
100156978	UNITED KINGDOM	GBR		06/27/2024	07/20/2026	120,529						(5,568)	114,961	122,080	7,119		7,119
100156986	UNITED KINGDOM	GBR		06/27/2024	07/20/2026	120,529						(5,568)	114,961	122,080	7,119		7,119
100156991	UNITED KINGDOM	GBR		06/27/2024	08/20/2026	160,716						(7,424)	153,292	165,121	11,829		11,829
100157002	UNITED KINGDOM	GBR		06/27/2024	08/20/2026	91,048						(4,206)	86,842	93,550	6,708		6,708
100157003	UNITED KINGDOM	GBR		06/27/2024	08/20/2026	80,358						(3,712)	76,646	82,561	5,915		5,915
100157005	UNITED KINGDOM	GBR		06/27/2024	07/20/2026	293,748						(13,570)	280,178	297,516	17,338		17,338
100157007	UNITED KINGDOM	GBR		06/27/2024	07/20/2026	170,418						(7,873)	162,545	172,607	10,062		10,062
100157008	UNITED KINGDOM	GBR		06/27/2024	07/20/2026	98,645		7			7	(4,557)	94,095	99,922	5,828		5,828
100157021	ONTARIO	CA		02/20/2025	08/08/2026	518,234		(28,234)			(28,234)		490,000	490,000			
100157074	MIRAMAR	FL		02/20/2025	09/08/2026	825,610		(14,998)			(14,998)		810,612	810,612			
100157090	HOUSTON	TX		02/20/2025	07/08/2026	130,846		(630)			(630)		130,216	130,216			
100157184	ISLIP	NY		02/20/2025	09/08/2026	522,877		(12,019)			(12,019)		510,858	510,858			
100157191	ORLANDO	FL		02/20/2025	08/08/2026	330,437		(16,086)			(16,086)		314,351	314,351			
100157237	EDISON	NJ		02/20/2025	09/08/2026	612,116		(11,013)			(11,013)		601,103	601,103			
100157267	SAN ANTONIO	TX		02/20/2025	07/08/2026	120,447		(6,983)			(6,983)		113,464	113,464			
100157300	SAINT LOUIS	MO		02/20/2025	08/08/2026	74,889		(3,213)			(3,213)		71,676	71,676			
100157319	COUNTRY CLUB HILLS	IL		02/20/2025	07/08/2026	108,694		(4,685)			(4,685)		104,009	104,009			
100157361	FORT LAUDERDALE	FL		02/20/2025	07/08/2026	186,808		(5,113)			(5,113)		181,695	181,695			
100157378	MATTESON	IL		02/20/2025	08/08/2026	91,605		(5,178)			(5,178)		86,427	86,427			
100157384	GASTONIA	NC		02/20/2025	07/08/2026	183,347		(4,598)			(4,598)		178,749	178,749			
100157457	LOS ANGELES	CA		02/20/2025	07/08/2026	1,133,200		(28,943)			(28,943)		1,104,257	1,104,257			
100157467	ARLINGTON	TX		02/20/2025	09/08/2026	215,366		(4,713)			(4,713)		210,653	210,653			
100157489	STATEN ISLAND	NY		02/20/2025	09/08/2026	366,205		(20,373)			(20,373)		345,832	345,832			
100157560	ROTTERDAM	NLD		06/28/2024	09/21/2026	205,651						(12,907)	192,744	206,391	13,647		13,647

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157561	ROTTERDAM	NLD		06/28/2024	09/21/2026	12,030						(755)	11,275	12,074	799		799
100157599	EAST HANOVER	NJ		06/28/2024	08/11/2026	60,828		(1,223)			(1,223)		59,605	59,605			
100157629	WALNUT CREEK	CA		06/28/2024	07/05/2026	1,193,121		(32,050)			(32,050)		1,161,071	1,161,071			
100157643	CLEARWATER	FL		06/28/2024	08/05/2026	380,227		(15,184)			(15,184)		365,043	365,043			
100157678	RANCHO CUCAMONGA	CA		06/28/2024	08/05/2026	783,387		(20,267)			(20,267)		763,120	763,120			
100157681	MIAMI	FL		06/28/2024	09/05/2026	519,038		(27,802)			(27,802)		491,236	491,236			
100157715	HUNTINGTON BEACH	CA		06/28/2024	08/05/2026	2,651,292		(14,102)			(14,102)		2,637,190	2,637,190			
100157738	YUCAIPA	CA		07/02/2024	09/01/2026	75,861		(2,010)			(2,010)		73,851	73,851			
100157754	TUSTIN	CA		07/02/2024	09/05/2026	88,440		(2,307)			(2,307)		86,133	86,133			
100157757	NORTH BEND	OH		07/02/2024	09/05/2026	79,957		(2,957)			(2,957)		77,000	77,000			
100157776	MONROE	NC		08/01/2024	08/09/2026	297,675		(12,444)			(12,444)		285,231	285,231			
100157802	VISTA	CA		08/01/2024	09/09/2026	634,409		(2,331)			(2,331)		632,078	632,078			
100157805	HYANNIS	MA		08/01/2024	07/09/2026	378,351		(12,379)			(12,379)		365,972	365,972			
100157852	RAVENEL	SC		07/09/2024	07/17/2026	549,797		(7,169)			(7,169)		542,628	542,628			
100157860	ISSAQUAH	WA		07/09/2024	07/17/2026	427,640		18,056			18,056		445,696	445,696			
100157864	BRADENTON	FL		07/09/2024	07/17/2026	524,149		(2,694)			(2,694)		521,455	521,455			
100157882	BIRMINGHAM	AL		07/09/2024	09/17/2026	236,856		(4,046)			(4,046)		232,810	232,810			
100157890	COLUMBUS	OH		07/09/2024	08/17/2026	169,883		(4,165)			(4,165)		165,718	165,718			
100157959	ATLANTA	GA		07/09/2024	08/17/2026	316,111		(2,319)			(2,319)		313,792	313,792			
100157971	ALEXANDRIA	VA		07/09/2024	08/17/2026	260,402		(2,858)			(2,858)		257,544	257,544			
100158081	GLENROCK	WY		07/09/2024	08/21/2026	242,598		(3,652)			(3,652)		238,946	238,946			
100158084	FOREST HILL	TX		07/09/2024	08/21/2026	346,842		826			826		347,668	347,668			
100158118	ARLINGTON	TX		07/09/2024	08/21/2026	277,911		(5,627)			(5,627)		272,284	272,284			
100158157	ANAHEIM	CA		07/09/2024	08/21/2026	1,076,747		(13,264)			(13,264)		1,063,483	1,063,483			
100158167	UNITED KINGDOM	GBR		07/09/2024	09/21/2026	145,479		(5,752)			(5,752)	(5,200)	134,528	140,602	6,074		6,074
100158173	UNITED KINGDOM	GBR		07/09/2024	07/20/2026	170,539		(6,474)			(6,474)	(6,096)	157,970	165,935	7,966		7,966
100158177	UNITED KINGDOM	GBR		07/09/2024	08/20/2026	92,808		(3,918)			(3,918)	(3,317)	85,573	91,185	5,612		5,612
100158190	UNITED KINGDOM	GBR		07/09/2024	09/21/2026	163,589		(6,088)			(6,088)	(5,847)	151,654	158,508	6,854		6,854
100158202	UNITED KINGDOM	GBR		07/09/2024	09/21/2026	231,007		(8,171)			(8,171)	(8,257)	214,580	224,311	9,732		9,732
100158205	UNITED KINGDOM	GBR		07/09/2024	07/20/2026	127,387		(4,138)			(4,138)	(4,553)	118,695	124,657	5,961		5,961
100158208	UNITED KINGDOM	GBR		07/09/2024	07/20/2026	276,707		(12,450)			(12,450)	(9,890)	254,367	267,190	12,823		12,823
100158230	UNITED KINGDOM	GBR		07/09/2024	09/21/2026	206,587		(7,475)			(7,475)	(7,384)	191,728	200,479	8,751		8,751
100158231	UNITED KINGDOM	GBR		07/09/2024	08/20/2026	550,384		(21,952)			(21,952)	(19,672)	508,760	542,133	33,373		33,373
100158235	UNITED KINGDOM	GBR		07/09/2024	08/20/2026	1,267,962		(51,576)			(51,576)	(45,320)	1,171,065	1,247,892	76,827		76,827
100158236	UNITED KINGDOM	GBR		07/09/2024	08/20/2026	1,427,154		(58,695)			(58,695)	(51,010)	1,317,449	1,403,879	86,430		86,430
100158251	UNITED KINGDOM	GBR		07/09/2024	09/21/2026	171,926		(5,988)			(5,988)	(6,145)	159,793	167,023	7,230		7,230
100158254	UNITED KINGDOM	GBR		07/09/2024	09/21/2026	321,000		(11,123)			(11,123)	(11,473)	298,404	311,872	13,468		13,468
100158255	UNITED KINGDOM	GBR		07/09/2024	07/20/2026	321,013		(11,135)			(11,135)	(11,474)	298,404	313,442	15,038		15,038
100158478	LA QUINTA	CA		07/10/2024	08/05/2026	487,831		(18,811)			(18,811)		469,020	469,020			
100158497	MADISON	NJ		07/10/2024	07/05/2026	444,476		(13,312)			(13,312)		431,164	431,164			
100158507	PARKER	CO		07/10/2024	08/05/2026	310,949		(2,673)			(2,673)		308,276	308,276			
100158583	EDISON	NJ		07/10/2024	08/17/2026	332,257		(5,980)			(5,980)		326,277	326,277			
100158595	HOUSTON	TX		07/10/2024	08/17/2026	235,033		(2,912)			(2,912)		232,121	232,121			
100158596	HOUSTON	TX		07/10/2024	08/17/2026	242,552		(3,261)			(3,261)		239,291	239,291			
100158626	SANTA ANA	CA		07/10/2024	08/17/2026	1,254,724		(17,777)			(17,777)		1,236,947	1,236,947			
100158629	HINESVILLE	GA		07/10/2024	08/17/2026	149,741		(2,357)			(2,357)		147,384	147,384			
100158631	WEST HARTFORD	CT		07/10/2024	09/17/2026	246,453		(7,057)			(7,057)		239,396	239,396			
100158654	BLACK MOUNTAIN	NC		07/10/2024	09/17/2026	776,860		(23,329)			(23,329)		753,531	753,531			
100158696	KNOXVILLE	TN		07/10/2024	07/17/2026	234,811		(6,761)			(6,761)		228,050	228,050			
100158703	LEHIGH ACRES	FL		07/10/2024	09/17/2026	155,589		(2,169)			(2,169)		153,420	153,420			
10015871 1	WENDELL	NC		07/10/2024	08/17/2026	286,566		4,713			4,713		291,279	291,279			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158737	MESQUITE	TX		07/10/2024	08/17/2026	245,379		(5,738)			(5,738)		239,641	239,641			
100158760	ROCKINGHAM	VA		07/10/2024	07/17/2026	266,803		(7,908)			(7,908)		258,895	258,895			
100158790	NORTH MYRTLE BEACH	SC		07/10/2024	08/17/2026	768,269		(15,771)			(15,771)		752,498	752,498			
100158799	JONESBORO	AR		07/10/2024	09/17/2026	148,294		(2,694)			(2,694)		145,600	145,600			
100158851	FREEPORT	FL		07/12/2024	09/17/2026	304,378		(9,864)			(9,864)		294,514	294,514			
100158862	HATTERAS	NC		07/12/2024	09/17/2026	294,087		(7,323)			(7,323)		286,764	286,764			
100158895	ELIZABETH	CO		07/12/2024	09/17/2026	370,631		11,096			11,096		381,727	381,727			
100158907	WEST PALM BEACH	FL		07/12/2024	08/17/2026	766,781		(15,478)			(15,478)		751,303	751,303			
100158922	VILLAS	NJ		07/12/2024	09/17/2026	518,084		(10,022)			(10,022)		508,062	508,062			
100158934	LA QUINTA	CA		07/12/2024	08/17/2026	485,919		(15,475)			(15,475)		470,444	470,444			
100158948	MISSOULA	MT		08/15/2024	09/09/2026	622,163		(37,263)			(37,263)		584,900	584,900			
100158974	DAYTON	OH		08/15/2024	08/09/2026	246,176		(16,553)			(16,553)		229,623	229,623			
100159014	PALM HARBOR	FL		08/15/2024	09/09/2026	234,306		(7,779)			(7,779)		226,527	226,527			
100159203	GOODLETTSVILLE	TN		07/15/2024	08/17/2026	293,787		(3,101)			(3,101)		290,686	290,686			
100159247	EAGLE	ID		07/15/2024	09/17/2026	320,080		(3,987)			(3,987)		316,093	316,093			
100159269	VENICE	FL		07/15/2024	08/17/2026	477,121		(10,473)			(10,473)		466,648	466,648			
100159339	BLOOMINGDALE	GA		07/15/2024	09/17/2026	267,686		(5,867)			(5,867)		261,819	261,819			
100159412	RIO RANCHO	NM		07/15/2024	07/17/2026	239,297		(6,530)			(6,530)		232,767	232,767			
100159418	SHELTON	WA		07/15/2024	07/17/2026	330,431		(8,475)			(8,475)		321,956	321,956			
100159461	CLAYTON	NC		07/15/2024	08/17/2026	229,391		(3,212)			(3,212)		226,179	226,179			
100159523	TULSA	OK		07/15/2024	08/17/2026	255,325		(7,900)			(7,900)		247,425	247,425			
100159530	OVERLAND PARK	KS		07/15/2024	08/05/2026	25,147		(826)			(826)		24,321	24,321			
100159547	EXCELSIOR	MN		07/15/2024	07/05/2026	658,336		(8,336)			(8,336)		650,000	650,000			
100159554	BOCA RATON	FL		07/15/2024	07/05/2026	2,662,881		(115,689)			(115,689)		2,547,192	2,547,192			
100159578	EDMONDS	WA		07/15/2024	08/05/2026	526,592		(34,507)			(34,507)		492,085	492,085			
100159597	ROCKVILLE	MD		07/15/2024	08/05/2026	279,135		2,115			2,115		281,250	281,250			
100159622	PLAINSBORO	NJ		07/15/2024	09/05/2026	6,018		(98)			(98)		5,920	5,920			
100159678	ORLANDO	FL		08/23/2024	08/09/2026	726,638		(19,348)			(19,348)		707,290	707,290			
100159836	MIAMI	FL		08/16/2024	08/11/2026	518,005		(30,409)			(30,409)		487,596	487,596			
100159912	MIAMI	FL		08/16/2024	07/11/2026	445,745		(17,801)			(17,801)		427,944	427,944			
100160100	PHILADELPHIA	PA		07/17/2024	09/21/2026	403,941		(6,245)			(6,245)		397,696	397,696			
100160189	FERN PARK	FL		07/18/2024	07/17/2026	9,215		(171)			(171)		9,044	9,044			
100160213	WITTMANN	AZ		07/18/2024	07/17/2026	508,757		8,340			8,340		517,097	517,097			
100160224	ORMOND BEACH	FL		07/18/2024	09/17/2026	298,203		(6,508)			(6,508)		291,695	291,695			
100160234	ALBUQUERQUE	NM		07/18/2024	07/17/2026	309,169		(8,132)			(8,132)		301,037	301,037			
100160345	BAINBRIDGE ISLAND	WA		09/06/2024	09/09/2026	320,589		(15,004)			(15,004)		305,585	305,585			
100160365	FAIRFAX	VA		09/06/2024	08/09/2026	439,704		(14,202)			(14,202)		425,502	425,502			
100160545	RESEDA	CA		07/19/2024	09/05/2026	737,548		(24,137)			(24,137)		713,411	713,411			
100160601	HOT SPRINGS	AR		07/19/2024	09/05/2026	153,821		(6,501)			(6,501)		147,320	147,320			
100160611	DOWNEY	CA		07/19/2024	07/05/2026	98,876		(1,704)			(1,704)		97,172	97,172			
100160950	NEWNAN	GA		07/24/2024	09/17/2026	272,126		(7,070)			(7,070)		265,056	265,056			
100160956	HOUSTON	TX		07/24/2024	07/17/2026	252,889		(6,852)			(6,852)		246,037	246,037			
100160987	MILLVILLE	DE		07/24/2024	07/17/2026	282,874		7,452			7,452		290,326	290,326			
100161000	CAMDENTON	MO		07/24/2024	09/17/2026	475,887		(6,400)			(6,400)		469,487	469,487			
100161003	MARQUETTE	MI		07/24/2024	09/17/2026	241,660		(5,947)			(5,947)		235,713	235,713			
100161006	MYRTLE BEACH	SC		07/24/2024	09/17/2026	238,098		(6,179)			(6,179)		231,919	231,919			
100161013	NEEDVILLE	TX		07/24/2024	09/17/2026	235,259		(6,912)			(6,912)		228,347	228,347			
100161015	FRANKFORD	DE		07/24/2024	08/17/2026	389,401		(10,780)			(10,780)		378,621	378,621			
100161038	CHARLEVOIX	MI		07/24/2024	07/17/2026	285,528		(9,302)			(9,302)		276,226	276,226			
100161100	TROUTMAN	NC		07/24/2024	08/17/2026	301,021		8,871			8,871		309,892	309,892			
100161101	HUNTERSVILLE	NC		07/24/2024	07/17/2026	103,296		(2,038)			(2,038)		101,258	101,258			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100161153	CHARLOTTE	NC		07/24/2024	08/17/2026	338,768		(7,304)			(7,304)		331,464	331,464			
100161157	FREEPORT	FL		07/24/2024	09/17/2026	311,928		(11,299)			(11,299)		300,629	300,629			
100161172	RICHMOND	TX		07/25/2024	07/09/2026	3,224,269		(156,269)			(156,269)		3,068,000	3,068,000			
100161350	MANTECA	CA		07/25/2024	09/04/2026	494,059		(2,273)			(2,273)		491,786	491,786			
100161367	CONCORD	NC		07/25/2024	07/04/2026	254,955		(3,108)			(3,108)		251,847	251,847			
100161384	CONROE	TX		07/25/2024	09/04/2026	222,551		(6,829)			(6,829)		215,722	215,722			
100161404	SHERMAN OAKS	CA		07/26/2024	09/09/2026	2,095,529		(49,289)			(49,289)		2,046,240	2,046,240			
100161442	PRAIRIE GROVE	AR		07/29/2024	07/17/2026	273,016		(28)			(28)		272,988	272,988			
100161513	ONTARIO	CA		07/30/2024	07/21/2026	593,896		(12,293)			(12,293)		581,603	581,603			
100161536	FERNANDINA BEACH	FL		07/30/2024	09/21/2026	366,031		(4,773)			(4,773)		361,258	361,258			
100161561	UNITED KINGDOM	GBR		07/29/2024	09/21/2026	220,298						(6,645)	213,653	222,010	8,357		8,357
100161565	UNITED KINGDOM	GBR		07/29/2024	08/20/2026	100,449						(3,030)	97,419	103,203	5,784		5,784
100161567	UNITED KINGDOM	GBR		07/29/2024	08/20/2026	130,571						(3,938)	126,633	134,159	7,525		7,525
100161568	UNITED KINGDOM	GBR		07/29/2024	08/20/2026	81,857						(2,469)	79,388	84,104	4,715		4,715
100161576	UNITED KINGDOM	GBR		07/29/2024	08/20/2026	133,597						(4,030)	129,568	137,264	7,696		7,696
100161577	UNITED KINGDOM	GBR		07/29/2024	09/21/2026	156,798						(4,729)	152,069	158,055	5,986		5,986
100161580	UNITED KINGDOM	GBR		07/29/2024	08/20/2026	180,791						(5,453)	175,338	185,749	10,410		10,410
100161585	UNITED KINGDOM	GBR		07/29/2024	08/20/2026	120,282						(3,628)	116,654	123,584	6,929		6,929
100161587	UNITED KINGDOM	GBR		07/29/2024	08/20/2026	305,338						(9,209)	296,129	313,719	17,590		17,590
100161588	UNITED KINGDOM	GBR		07/29/2024	08/20/2026	235,773						(7,111)	228,662	242,240	13,578		13,578
100161593	UNITED KINGDOM	GBR		07/29/2024	08/20/2026	105,984						(3,197)	102,787	108,903	6,116		6,116
100161594	UNITED KINGDOM	GBR		07/29/2024	09/21/2026	135,241						(4,079)	131,162	136,293	5,132		5,132
100161595	UNITED KINGDOM	GBR		07/29/2024	07/20/2026	75,709						(2,284)	73,425	76,682	3,257		3,257
100161597	UNITED KINGDOM	GBR		07/29/2024	09/21/2026	80,359						(2,424)	77,935	81,005	3,069		3,069
100161603	UNITED KINGDOM	GBR		07/29/2024	09/21/2026	125,549						(3,787)	121,762	126,528	4,766		4,766
100161604	UNITED KINGDOM	GBR		07/29/2024	09/21/2026	127,223						(3,837)	123,385	128,222	4,837		4,837
100161605	UNITED KINGDOM	GBR		07/29/2024	09/21/2026	321,806						(9,706)	312,100	324,311	12,211		12,211
100161606	UNITED KINGDOM	GBR		07/29/2024	09/21/2026	334,796						(10,098)	324,698	337,417	12,718		12,718
100161613	UNITED KINGDOM	GBR		07/29/2024	08/20/2026	94,482						(2,850)	91,632	97,076	5,444		5,444
100161615	UNITED KINGDOM	GBR		07/29/2024	08/20/2026	297,106						(8,961)	288,145	305,260	17,115		17,115
100161617	UNITED KINGDOM	GBR		07/29/2024	08/20/2026	241,055						(7,271)	233,784	247,666	13,881		13,881
100161618	UNITED KINGDOM	GBR		07/29/2024	08/20/2026	156,798						(4,729)	152,069	161,102	9,033		9,033
100161630	UNITED KINGDOM	GBR		07/29/2024	08/20/2026	297,063						(8,960)	288,103	305,208	17,105		17,105
100161635	UNITED KINGDOM	GBR		07/29/2024	08/20/2026	147,313						(4,443)	142,870	151,372	8,502		8,502
100161637	UNITED KINGDOM	GBR		07/29/2024	08/20/2026	200,881						(6,059)	194,822	206,415	11,593		11,593
100161639	UNITED KINGDOM	GBR		07/29/2024	09/21/2026	412,595						(12,445)	400,151	415,866	15,715		15,715
100161688	AMSTERDAM	NLD		07/29/2024	09/21/2026	271,356						(14,322)	257,034	272,317	15,283		15,283
100161710	AURORA	CO		07/30/2024	07/01/2026	112,011		(1,492)			(1,492)		110,519	110,519			
100161733	SAN JOSE	CA		07/30/2024	08/09/2026	856,559		(26,317)			(26,317)		830,242	830,242			
100161750	WILMINGTON	OH		07/30/2024	07/09/2026	239,739		(5,657)			(5,657)		234,082	234,082			
100161926	WEATHERFORD	TX		07/31/2024	08/05/2026	188,258		(15,266)			(15,266)		172,992	172,992			
100161958	ATLANTA	GA		07/31/2024	07/05/2026	814,254		(15,792)			(15,792)		798,462	798,462			
100161961	FREELAND	PA		07/31/2024	07/05/2026	167,499		(11,354)			(11,354)		156,145	156,145			
100161972	RANCHO CUCAMONGA	CA		07/31/2024	09/05/2026	874,373		(25,504)			(25,504)		848,869	848,869			
100162091	NASHUA	NH		07/31/2024	07/05/2026	504,999		(9,765)			(9,765)		495,234	495,234			
100162251	SANTA ANA	CA		09/06/2024	09/09/2026	178,336		(6,105)			(6,105)		172,231	172,231			
100162279	OAK PARK	CA		09/06/2024	07/09/2026	1,197,755		(28,441)			(28,441)		1,169,314	1,169,314			
100162327	MONTGOMERY	TX		08/06/2024	07/01/2026	128,571		(6,034)			(6,034)		122,537	122,537			
100162335	SACRAMENTO	CA		08/06/2024	08/01/2026	82,721		(1,698)			(1,698)		81,023	81,023			
100162486	PEORIA	AZ		08/07/2024	07/09/2026	1,162,299		(6,531)			(6,531)		1,155,768	1,155,768			
100162512	PHILLIPSBURG	NJ		08/12/2024	07/17/2026	229,013		(4,152)			(4,152)		224,861	224,861			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162620	LANTANA	TX		08/12/2024	07/17/2026	5,355		(19)			(19)		5,336	5,336			
100162646	BEVERLY HILLS	FL		08/12/2024	09/17/2026	292,813		(6,451)			(6,451)		286,362	286,362			
100162860	LILLIAN	AL		08/12/2024	07/17/2026	222,412		2,109			2,109		224,521	224,521			
100162890	WHITEFISH	MT		08/12/2024	07/17/2026	740,347		(13,147)			(13,147)		727,200	727,200			
100162910	NEWARK	NJ		08/12/2024	08/17/2026	412,872		(7,742)			(7,742)		405,130	405,130			
100162914	SAN DIEGO	CA		08/12/2024	08/17/2026	252,328		(6,794)			(6,794)		245,534	245,534			
100162953	BOISE	ID		08/12/2024	08/17/2026	169,088		(3,927)			(3,927)		165,161	165,161			
100163097	PITTSBURGH	PA		08/13/2024	09/21/2026	205,987		(6,955)			(6,955)		199,032	199,032			
100163110	LEXINGTON	KY		08/13/2024	09/21/2026	82,366		(2,233)			(2,233)		80,133	80,133			
100163166	NORTHAMPTON	PA		08/13/2024	07/21/2026	219,011		(6,313)			(6,313)		212,698	212,698			
100163176	AUSTIN	TX		08/13/2024	07/21/2026	120,136		(2,071)			(2,071)		118,065	118,065			
100163330	BUENA PARK	CA		08/13/2024	07/05/2026	743,532		(27,881)			(27,881)		715,651	715,651			
100163352	BELLA COLLINA	FL		08/13/2024	08/05/2026	1,804,585		(72,085)			(72,085)		1,732,500	1,732,500			
100163368	SANTA CLARITA	CA		09/27/2024	07/09/2026	895,572		(33,370)			(33,370)		862,202	862,202			
100163403	DUBLIN	CA		09/27/2024	07/09/2026	534,232		(5,487)			(5,487)		528,745	528,745			
100163428	SANTA MONICA	CA		09/27/2024	09/09/2026	3,583,967		(158,967)			(158,967)		3,425,000	3,425,000			
100163592	MIRAMAR	FL		08/15/2024	08/09/2026	567,741		(26,234)			(26,234)		541,507	541,507			
100163600	LUTZ	FL		08/15/2024	07/09/2026	1,519,212		(45,659)			(45,659)		1,473,553	1,473,553			
100163806	PALM COAST	FL		09/27/2024	07/09/2026	326,949		(11,992)			(11,992)		314,957	314,957			
100163808	LA QUINTA	CA		09/27/2024	09/09/2026	1,010,173		(46,242)			(46,242)		963,931	963,931			
100163897	EL SOBRANTE	CA		09/27/2024	08/09/2026	555,758		(14,795)			(14,795)		540,963	540,963			
100164005	BEVERLY HILLS	CA		08/21/2024	07/05/2026	3,444,301		(76,054)			(76,054)		3,368,247	3,368,247			
100164013	DELAVAN	WI		08/21/2024	09/05/2026	151,472		(3,736)			(3,736)		147,736	147,736			
100164065	LAUREL	MD		08/21/2024	08/05/2026	218,609		(10,818)			(10,818)		207,791	207,791			
100164086	HESPERIA	CA		08/21/2024	07/05/2026	342,680		(4,255)			(4,255)		338,425	338,425			
100164112	VIRGINIA BEACH	VA		08/21/2024	09/05/2026	171,091		(8,518)			(8,518)		162,573	162,573			
100164113	NEVADA CITY	CA		08/21/2024	08/05/2026	252,709		(2,694)			(2,694)		250,015	250,015			
100164192	LANCASTER	CA		08/21/2024	07/05/2026	202,303		(5,688)			(5,688)		196,615	196,615			
100164205	SOUTH GATE	CA		08/21/2024	09/05/2026	484,699		(19,674)			(19,674)		465,025	465,025			
100164248	LOS ANGELES	CA		08/21/2024	07/05/2026	979,605		(23,885)			(23,885)		955,720	955,720			
100164287	STRONGSVILLE	OH		08/21/2024	07/17/2026	138,703		2,151			2,151		140,854	140,854			
100164293	ELIZABETH CITY	NC		08/21/2024	08/17/2026	158,939		1,203			1,203		160,142	160,142			
100164351	DENTON	TX		08/21/2024	09/17/2026	256,421		(3,741)			(3,741)		252,680	252,680			
100164375	APEX	NC		08/21/2024	09/17/2026	366,955		(10,702)			(10,702)		356,253	356,253			
100164389	POTTSTOWN	PA		08/21/2024	08/17/2026	402,223		4,321			4,321		406,544	406,544			
100164462	AURORA	IL		08/21/2024	09/17/2026	162,309		(2,226)			(2,226)		160,083	160,083			
100164539	STOCKTON	CA		08/21/2024	08/04/2026	304,860		(7,635)			(7,635)		297,225	297,225			
100164544	OSBURN	ID		08/21/2024	08/04/2026	255,773		(1,873)			(1,873)		253,900	253,900			
100164563	WINTER HAVEN	FL		08/21/2024	07/04/2026	545							545	545			
100164602	DALLAS	TX		08/21/2024	07/04/2026	295,569		(1,095)			(1,095)		294,474	294,474			
100164675	KREMMLING	CO		08/23/2024	07/01/2026	190,955		(3,073)			(3,073)		187,882	187,882			
100164679	UPLAND	CA		08/23/2024	08/01/2026	109,076		(2,786)			(2,786)		106,290	106,290			
100164680	WEST SACRAMENTO	CA		08/23/2024	07/01/2026	224,325		(6,515)			(6,515)		217,810	217,810			
100164691	PARKER	CO		08/23/2024	09/01/2026	378,884		(15,597)			(15,597)		363,287	363,287			
100164699	CORONA	CA		08/23/2024	09/01/2026	226,282		(5,871)			(5,871)		220,411	220,411			
100164850	TACOMA	WA		08/26/2024	07/11/2026	296,681		3,224			3,224		299,905	299,905			
100164858	SUWANEE	GA		08/26/2024	08/11/2026	1,054,005		21,066			21,066		1,075,071	1,075,071			
100164866	LOS ANGELES	CA		08/26/2024	08/11/2026	510,409		10,012			10,012		520,421	520,421			
100164883	LAS VEGAS	NV		08/26/2024	09/11/2026	38,962		(565)			(565)		38,397	38,397			
100164954	WOODSTOCK	NY		08/28/2024	08/09/2026	443,530		(20,343)			(20,343)		423,187	423,187			
100164967	RIVIERA BEACH	FL		08/28/2024	09/09/2026	327,469		(4,519)			(4,519)		322,950	322,950			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165002	PITTSFIELD	MA		08/28/2024	09/09/2026	224,526		(13,414)			(13,414)		211,112	211,112			
100165015	UNION	NJ		08/28/2024	08/09/2026	442,392		(10,594)			(10,594)		431,798	431,798			
100165060	EDISON	NJ		08/28/2024	08/09/2026	450,353		(8,184)			(8,184)		442,169	442,169			
100165105	UNITED KINGDOM	GBR		08/27/2024	09/21/2026	175,199						(28)	175,171	176,585	1,413		1,413
100165106	UNITED KINGDOM	GBR		08/27/2024	09/21/2026	75,324						(12)	75,312	75,920	608		608
100165111	UNITED KINGDOM	GBR		08/27/2024	08/20/2026	127,225						(20)	127,205	130,720	3,515		3,515
100165112	UNITED KINGDOM	GBR		08/27/2024	08/20/2026	123,877						(20)	123,857	127,280	3,423		3,423
100165113	UNITED KINGDOM	GBR		08/27/2024	09/21/2026	104,999						(17)	104,982	105,831	849		849
100165118	UNITED KINGDOM	GBR		08/27/2024	09/21/2026	297,651						(47)	297,603	299,989	2,385		2,385
100165125	UNITED KINGDOM	GBR		08/27/2024	09/21/2026	255,808						(41)	255,767	257,826	2,058		2,058
100165130	UNITED KINGDOM	GBR		08/27/2024	09/21/2026	108,140						(17)	108,123	108,995	872		872
100165142	UNITED KINGDOM	GBR		08/27/2024	09/21/2026	167,076						(27)	167,050	168,415	1,365		1,365
100165145	UNITED KINGDOM	GBR		08/27/2024	09/21/2026	75,331						(12)	75,319	75,925	606		606
100165150	UNITED KINGDOM	GBR		08/27/2024	09/21/2026	110,485						(18)	110,467	111,356	889		889
100165151	UNITED KINGDOM	GBR		08/27/2024	08/20/2026	135,582						(22)	135,561	139,302	3,741		3,741
100165152	UNITED KINGDOM	GBR		08/27/2024	08/20/2026	135,582						(22)	135,561	139,302	3,741		3,741
100165153	UNITED KINGDOM	GBR		08/27/2024	09/21/2026	140,298						(22)	140,276	141,408	1,132		1,132
100165156	UNITED KINGDOM	GBR		08/27/2024	09/21/2026	110,747						(18)	110,730	111,614	884		884
100165159	UNITED KINGDOM	GBR		08/27/2024	09/21/2026	110,747						(18)	110,730	111,614	884		884
100165160	UNITED KINGDOM	GBR		08/27/2024	09/21/2026	110,747						(18)	110,730	111,621	892		892
100165163	UNITED KINGDOM	GBR		08/27/2024	09/21/2026	120,271						(19)	120,252	121,227	974		974
100165164	UNITED KINGDOM	GBR		08/27/2024	09/21/2026	131,846						(21)	131,825	132,889	1,065		1,065
100165185	FERWERT	NLD		08/28/2024	09/21/2026	185,086						(5,072)	180,014	185,718	5,704		5,704
100165238	FANWOOD	NJ		08/29/2024	08/05/2026	407,818		(10,318)			(10,318)		397,500	397,500			
100165260	MARYSVILLE	CA		08/29/2024	07/05/2026	146,934		(5,690)			(5,690)		141,244	141,244			
100165319	CHICAGO	IL		08/29/2024	08/05/2026	293,909		549			549		294,458	294,458			
100165325	LOS ANGELES	CA		08/29/2024	09/05/2026	440,451		(26,050)			(26,050)		414,401	414,401			
100165371	MCDONOUGH	GA		08/29/2024	07/05/2026	747,690		(31,671)			(31,671)		716,019	716,019			
100165387	CELINA	TX		08/29/2024	07/21/2026	238,497		(7,517)			(7,517)		230,980	230,980			
100165413	NORMAL	IL		08/29/2024	09/21/2026	214,784		(2,090)			(2,090)		212,694	212,694			
100165459	CHARLOTTE	NC		08/29/2024	07/21/2026	243,363		(7,554)			(7,554)		235,809	235,809			
100165498	FULSHEAR	TX		08/29/2024	09/21/2026	257,957		(2,804)			(2,804)		255,153	255,153			
100165499	HOUSTON	TX		08/29/2024	08/21/2026	296,576		(2,225)			(2,225)		294,351	294,351			
100165521	LA QUINTA	CA		08/29/2024	08/21/2026	475,299		(8,263)			(8,263)		467,036	467,036			
100165528	FORT MYERS	FL		08/29/2024	09/21/2026	319,661		(3,970)			(3,970)		315,691	315,691			
100165529	CHARLOTTE	NC		08/29/2024	07/21/2026	282,180		(5,912)			(5,912)		276,268	276,268			
100165585	CHICAGO	IL		10/04/2024	07/09/2026	130,358		(8,254)			(8,254)		122,104	122,104			
100165588	SPOKANE	WA		10/04/2024	08/09/2026	642,819		(15,461)			(15,461)		627,358	627,358			
100165651	BUCKEYE	AZ		10/04/2024	07/09/2026	535,645		(15,574)			(15,574)		520,071	520,071			
100165661	DUBLIN	CA		10/04/2024	07/09/2026	413,699		(5,300)			(5,300)		408,399	408,399			
100165714	DENVER	CO		08/29/2024	09/11/2026	1,460,393		(27,160)			(27,160)		1,433,233	1,433,233			
100165717	LEESBURG	VA		08/29/2024	09/11/2026	678,697		(22,336)			(22,336)		656,361	656,361			
100165729	LAREDO	TX		08/29/2024	09/11/2026	901,298		(27,009)			(27,009)		874,289	874,289			
100165730	AMBLER	PA		08/29/2024	09/11/2026	335,629		(8,518)			(8,518)		327,111	327,111			
100165748	DAHLONEGA	GA		08/29/2024	09/11/2026	259,829		(6,710)			(6,710)		253,119	253,119			
100165792	CAPE CORAL	FL		08/29/2024	08/05/2026	382,456		(13,002)			(13,002)		369,454	369,454			
100165812	METAIRIE	LA		08/29/2024	07/05/2026	309,887		(15,953)			(15,953)		293,934	293,934			
100165818	METAIRIE	LA		08/29/2024	07/30/2026	319,053							319,053	319,089		36	36
100165823	METAIRIE	LA		08/29/2024	07/30/2026	304,890							304,890	304,902		12	12
100165882	SAN DIEGO	CA		08/30/2024	09/05/2026	1,202,400		(57,850)			(57,850)		1,144,550	1,144,550			
100165884	TEMPLE CITY	CA		08/30/2024	09/05/2026	984,274		(27,815)			(27,815)		956,459	956,459			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165930	OCALA	FL		09/06/2024	07/05/2026	178,762		(8,611)			(8,611)		170,151	170,151			
100165965	MIDDLE RIVER	MD		09/06/2024	07/05/2026	173,783		(4,673)			(4,673)		169,110	169,110			
100166092	WOODSTOCK	GA		09/09/2024	09/17/2026	318,291		(9,087)			(9,087)		309,204	309,204			
100166145	SPRINGFIELD	OR		09/09/2024	07/17/2026	71,335		1,804			1,804		73,139	73,139			
100166159	CYPRESS	TX		09/09/2024	08/17/2026	273,024		(7,334)			(7,334)		265,690	265,690			
100166176	TAYLORSVILLE	UT		09/09/2024	08/17/2026	402,321		(8,226)			(8,226)		394,095	394,095			
100166263	TEHACHAPI	CA		09/09/2024	09/17/2026	468,412		(8,559)			(8,559)		459,853	459,853			
100166264	OAK ISLAND	NC		09/09/2024	07/17/2026	304,085		(5,952)			(5,952)		298,133	298,133			
100166283	HENDERSON	NV		10/23/2024	07/09/2026	739,428		(34,205)			(34,205)		705,223	705,223			
100166310	SEATTLE	WA		10/23/2024	08/09/2026	250,359		(4,663)			(4,663)		245,696	245,696			
100166331	ARLINGTON HEIGHTS	IL		10/24/2024	09/09/2026	613,354		(7,867)			(7,867)		605,487	605,487			
100166381	SAN BERNARDINO	CA		10/24/2024	08/09/2026	518,899		(11,962)			(11,962)		506,937	506,937			
100166441	SCOTTSDALE	AZ		10/31/2024	09/09/2026	2,003,710		(75,721)			(75,721)		1,927,989	1,927,989			
100166457	AUSTIN	TX		10/31/2024	08/09/2026	691,148		(19,577)			(19,577)		671,571	671,571			
100166471	NEW HAVEN	CT		10/31/2024	07/09/2026	288,104		(15,831)			(15,831)		272,273	272,273			
100166917	OCEAN ISLE BEACH	NC		09/13/2024	09/21/2026	647,581		(21,585)			(21,585)		625,996	625,996			
100166932	HOUSTON	TX		09/13/2024	09/21/2026	417,396		(12,343)			(12,343)		405,053	405,053			
100166936	OAKLAND	MD		09/13/2024	08/21/2026	356,416		(1,956)			(1,956)		354,460	354,460			
100167030	COROLLA	NC		09/13/2024	07/08/2026	860,381		(10,313)			(10,313)		850,068	850,068			
100167045	LAKELAND	FL		09/13/2024	07/05/2026	304,552		(24,064)			(24,064)		280,488	280,488			
100167105	HOMESTEAD	FL		09/13/2024	07/05/2026	356,694		(17,270)			(17,270)		339,424	339,424			
100167122	MACON	GA		09/13/2024	09/08/2026	100,245		(6,551)			(6,551)		93,694	93,694			
100167138	RICHMOND	RI		09/13/2024	09/08/2026	218,089		(6,973)			(6,973)		211,116	211,116			
100167413	CHAPEL HILL	NC		09/16/2024	09/03/2026	3,506		(49)			(49)		3,457	3,457			
100167415	WINTER PARK	FL		09/16/2024	07/03/2026	326,863		(7,347)			(7,347)		319,516	319,516			
100167416	CHIMACUM	WA		09/16/2024	07/03/2026	543,822		(8,608)			(8,608)		535,214	535,214			
100167423	DUBOIS	PA		09/16/2024	08/03/2026	318,316		(10,712)			(10,712)		307,604	307,604			
100167442	JEFFERSON HILLS	PA		09/16/2024	07/03/2026	299,994		(7,347)			(7,347)		292,647	292,647			
100167450	MONTAGUE	MI		09/16/2024	08/03/2026	33,854		(311)			(311)		33,543	33,543			
100167466	BOSTON	MA		09/16/2024	07/03/2026	445,361		(15,846)			(15,846)		429,515	429,515			
100167668	FORNEY	TX		09/19/2024	09/04/2026	245,399		(7,614)			(7,614)		237,785	237,785			
100167747	HERMINIE	PA		09/19/2024	07/08/2026	243,368		(6,180)			(6,180)		237,188	237,188			
100167801	READING	PA		09/19/2024	09/08/2026	279,641		(11,746)			(11,746)		267,895	267,895			
100167802	ATLANTA	GA		09/19/2024	07/08/2026	306,431		(4,086)			(4,086)		302,345	302,345			
100167913	PORT CHARLOTTE	FL		09/20/2024	09/05/2026	213,640		(13,688)			(13,688)		199,952	199,952			
100168085	MARYSVILLE	WA		09/20/2024	08/07/2026	347,176		(4,372)			(4,372)		342,804	342,804			
100168106	LAGUNA BEACH	CA		09/20/2024	08/07/2026	1,158,080		(31,045)			(31,045)		1,127,035	1,127,035			
100168113	SACRAMENTO	CA		09/20/2024	08/07/2026	729,893		(23,965)			(23,965)		705,928	705,928			
100168135	NEW BRITAIN	CT		09/20/2024	08/07/2026	283,646		2,495			2,495		286,141	286,141			
100168200	ROCKY FACE	GA		09/20/2024	07/07/2026	215,366		(5,909)			(5,909)		209,457	209,457			
100168231	KIRKLAND	WA		09/20/2024	08/07/2026	203,539		(3,188)			(3,188)		200,351	200,351			
100168255	HONOLULU	HI		09/20/2024	07/07/2026	378,705		(9,333)			(9,333)		369,372	369,372			
100168318	CHULA VISTA	CA		09/20/2024	07/07/2026	1,143,096		(38,149)			(38,149)		1,104,947	1,104,947			
100168380	MONROE	NC		09/25/2024	09/17/2026	253,430		(8,663)			(8,663)		244,767	244,767			
100168459	ANNA	TX		09/25/2024	08/17/2026	4,838		(41)			(41)		4,797	4,797			
100168462	CHARLOTTE	NC		09/25/2024	08/17/2026	295,065		(7,479)			(7,479)		287,586	287,586			
100168476	ARGYLE	TX		09/25/2024	07/17/2026	311,967		1,918			1,918		313,885	313,885			
100168542	BENICIA	CA		09/25/2024	08/17/2026	687,660		(20,805)			(20,805)		666,855	666,855			
100168577	BRADENTON	FL		09/25/2024	07/17/2026	318,542		(710)			(710)		317,832	317,832			
100168589	MILLVILLE	DE		09/25/2024	09/17/2026	301,022		2,534			2,534		303,556	303,556			
100168628	LOS ANGELES	CA		09/25/2024	07/09/2026	1,622							1,622	1,622			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168693	WAXHAW	NC		09/25/2024	07/08/2026	465,662		(11,699)			(11,699)		453,963	453,963			
100168740	GARNER	NC		09/26/2024	09/11/2026	425,969		(22,225)			(22,225)		403,744	403,744			
100168852	UNITED KINGDOM	GBR		09/26/2024	08/20/2026	100,935						1,156	102,091	103,704	1,613		1,613
100168938	S-GRAVENHAGE	NLD		09/26/2024	09/21/2026	185,086						(4,017)	181,068	185,733	4,665		4,665
100169058	EULESS	TX		09/27/2024	09/21/2026	232,810		(5,837)			(5,837)		226,973	226,973			
100169063	SOUTH BRISTOL	ME		09/27/2024	07/21/2026	258,438		(6,391)			(6,391)		252,047	252,047			
100169123	PARKER	AZ		09/27/2024	07/21/2026	261,426		(10,277)			(10,277)		251,149	251,149			
100169154	CHICAGO	IL		09/27/2024	08/21/2026	211,181		(7,829)			(7,829)		203,352	203,352			
100169172	ELLIJAY	GA		09/27/2024	08/21/2026	355,465		(5,632)			(5,632)		349,833	349,833			
100169176	CASTLE ROCK	CO		09/27/2024	09/21/2026	335,749		(6,016)			(6,016)		329,733	329,733			
100169181	TOMBALL	TX		09/27/2024	07/21/2026	4,496		(18)			(18)		4,478	4,478			
100169205	MIAMI	FL		09/27/2024	08/09/2026	287,326		(10,521)			(10,521)		276,805	276,805			
100169265	BINGHAMTON	NY		09/27/2024	09/09/2026	97,049		(4,507)			(4,507)		92,542	92,542			
100169278	METAIRIE	LA		09/27/2024	07/30/2026	318,731							318,731	318,886		155	155
100169342	DOYLESTOWN	PA		09/27/2024	09/05/2026	727,650		(18,558)			(18,558)		709,092	709,092			
100169343	GASTONIA	NC		09/27/2024	08/05/2026	450,969		(18,206)			(18,206)		432,763	432,763			
100169348	DEMOREST	GA		09/27/2024	08/05/2026	259,795		(10,270)			(10,270)		249,525	249,525			
100169368	LA HABRA	CA		09/27/2024	08/05/2026	35,542		(511)			(511)		35,031	35,031			
100169373	INCLINE VILLAGE	NV		09/27/2024	09/05/2026	3,229,815		(79,815)			(79,815)		3,150,000	3,150,000			
100169378	WESTLAKE VILLAGE	CA		09/27/2024	09/05/2026	2,169,954		(54,954)			(54,954)		2,115,000	2,115,000			
100169384	NOVATO	CA		09/27/2024	07/05/2026	1,488,419		(33,474)			(33,474)		1,454,945	1,454,945			
100169396	VICTOR	ID		09/30/2024	09/09/2026	2,533,798		(33,798)			(33,798)		2,500,000	2,500,000			
100169459	PORTLAND	CT		09/30/2024	07/07/2026	250,069		(10,293)			(10,293)		239,776	239,776			
100169465	JERSEY CITY	NJ		09/30/2024	07/07/2026	1,203,815		(29,103)			(29,103)		1,174,712	1,174,712			
100169494	PROVINCETOWN	MA		09/30/2024	07/07/2026	264,391		(4,876)			(4,876)		259,515	259,515			
100169525	TOMS RIVER	NJ		09/30/2024	08/07/2026	347,467		(4,060)			(4,060)		343,407	343,407			
100169566	BERMUDA DUNES	CA		09/30/2024	09/07/2026	201,697		(203)			(203)		201,494	201,494			
100169610	MENIFEE	CA		09/30/2024	07/07/2026	544,028		(12,476)			(12,476)		531,552	531,552			
100169710	MURRIETA	CA		09/30/2024	09/07/2026	407,350		(7,476)			(7,476)		399,874	399,874			
100169718	PHOENIX	AZ		09/30/2024	08/07/2026	650,289		20,778			20,778		671,067	671,067			
100169759	LYONS	GA		09/30/2024	07/07/2026	214,182		(9,773)			(9,773)		204,409	204,409			
100169813	KANSAS CITY	MO		09/30/2024	09/07/2026	252,528		(7,299)			(7,299)		245,229	245,229			
100169823	SAN PEDRO	CA		09/30/2024	08/07/2026	590,607		(11,589)			(11,589)		579,018	579,018			
100169870	MARCO ISLAND	FL		09/30/2024	07/17/2026	728,102		(13,845)			(13,845)		714,257	714,257			
100169891	VISALIA	CA		11/08/2024	09/09/2026	689,433		(18,129)			(18,129)		671,304	671,304			
100169989	PLANTATION	FL		11/08/2024	09/09/2026	895,100		(29,549)			(29,549)		865,551	865,551			
100170012	HENDERSON	NV		11/08/2024	07/09/2026	483,446		(11,682)			(11,682)		471,764	471,764			
100170071	NASHVILLE	TN		11/08/2024	07/09/2026	1,977,513		(65,126)			(65,126)		1,912,387	1,912,387			
100170153	BURR RIDGE	IL		10/08/2024	07/17/2026	358,701		(11,806)			(11,806)		346,895	346,895			
100170174	ESTERO	FL		10/08/2024	09/17/2026	537,812		(10,561)			(10,561)		527,251	527,251			
100170224	MASSANUTTEN	VA		10/08/2024	08/17/2026	757,486		(18,530)			(18,530)		738,956	738,956			
100170262	FLINT	TX		10/08/2024	09/17/2026	238,361		(8,158)			(8,158)		230,203	230,203			
100170461	PAWTUCKET	RI		10/09/2024	08/05/2026	403,371		(9,784)			(9,784)		393,587	393,587			
100170499	HASLET	TX		10/09/2024	07/05/2026	705,752		(30,073)			(30,073)		675,679	675,679			
100171111	SCOTTSDALE	AZ		11/22/2024	09/09/2026	870,019		(32,892)			(32,892)		837,127	837,127			
100171209	WINNETKA	CA		10/16/2024	08/11/2026	715,127		(25,024)			(25,024)		690,103	690,103			
100171217	LOS ALTOS	CA		10/16/2024	08/11/2026	2,542,864		(85,447)			(85,447)		2,457,417	2,457,417			
100171226	HOLLISTER	CA		10/16/2024	07/11/2026	960,395		(34,919)			(34,919)		925,476	925,476			
100171233	MCCALL	ID		10/16/2024	09/05/2026	1,231,272		(54,703)			(54,703)		1,176,569	1,176,569			
100171334	DUBLIN	CA		10/16/2024	08/05/2026	1,029,876		(45,260)			(45,260)		984,616	984,616			
100171364	N CHELMSFORD	MA		10/16/2024	08/17/2026	310,317		(9,242)			(9,242)		301,075	301,075			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171477	CHARLESTON	SC		10/16/2024	09/17/2026	595,921		(19,396)			(19,396)		576,525	576,525			
100171504	COLORADO SPRINGS	CO		10/16/2024	09/17/2026	563,934		(14,643)			(14,643)		549,291	549,291			
100171656	SUNSET BEACH	NC		10/16/2024	08/17/2026	431,434		(13,628)			(13,628)		417,806	417,806			
100171721	PONDER	TX		10/17/2024	07/04/2026	248,490		(6,973)			(6,973)		241,517	241,517			
100171734	FALLING WATERS	WV		10/17/2024	08/04/2026	208,305		(7,121)			(7,121)		201,184	201,184			
100171743	FALLING WATERS	WV		10/17/2024	08/04/2026	205,533		(5,150)			(5,150)		200,383	200,383			
100171746	FALLING WATERS	WV		10/17/2024	08/04/2026	204,021		(5,112)			(5,112)		198,909	198,909			
100171845	GLENSIDE	PA		10/17/2024	07/21/2026	353,378		(10,570)			(10,570)		342,808	342,808			
100171849	LAS VEGAS	NV		10/17/2024	09/21/2026	280,999		(3,717)			(3,717)		277,282	277,282			
100171857	INDIANAPOLIS	IN		10/17/2024	09/21/2026	390,252		(9,980)			(9,980)		380,272	380,272			
100172166	TULSA	OK		10/17/2024	08/05/2026	456,401		(18,975)			(18,975)		437,426	437,426			
100172333	WALLED LAKE	MI		10/23/2024	07/17/2026	193,224		(4,480)			(4,480)		188,744	188,744			
100172462	SOUTH KINGSTOWN	RI		10/23/2024	09/17/2026	605,196		(15,188)			(15,188)		590,008	590,008			
100172466	ROGERS	AR		10/23/2024	09/17/2026	398,381		(9,769)			(9,769)		388,612	388,612			
100172483	DENVER	CO		10/23/2024	09/17/2026	558,098		(13,194)			(13,194)		544,904	544,904			
100172485	KINGS BEACH	CA		10/23/2024	07/17/2026	488,353		(18,654)			(18,654)		469,699	469,699			
100172493	WEST CHESTER	PA		10/23/2024	07/17/2026	395,843		(10,783)			(10,783)		385,060	385,060			
100172550	TULSA	OK		10/23/2024	07/17/2026	267,147		(8,757)			(8,757)		258,390	258,390			
100172559	CENTERTON	AR		10/23/2024	08/17/2026	271,568		(7,438)			(7,438)		264,130	264,130			
100172625	AVENTURA	FL		10/24/2024	08/09/2026	170,581		(7,144)			(7,144)		163,437	163,437			
100172743	OLYMPIA	WA		11/21/2024	07/09/2026	122,331		(1,074)			(1,074)		121,257	121,257			
100172774	FORT WORTH	TX		12/06/2024	08/09/2026	215,509		(9,992)			(9,992)		205,517	205,517			
100172776	LOS ANGELES	CA		12/06/2024	09/09/2026	1,888,642		(88,642)			(88,642)		1,800,000	1,800,000			
100172829	NORTH LAS VEGAS	NV		12/06/2024	08/09/2026	488,951		(20,736)			(20,736)		468,215	468,215			
100172841	KALAMA	WA		10/25/2024	09/05/2026	339,749		(15,371)			(15,371)		324,378	324,378			
100172940	SAN BERNARDINO	CA		10/25/2024	08/05/2026	742,067		(27,596)			(27,596)		714,471	714,471			
100173042	DESOTO	TX		10/25/2024	07/08/2026	250,917		(17,354)			(17,354)		233,563	233,563			
100173047	BIRDSBORO	PA		10/25/2024	07/08/2026	355,571		(14,180)			(14,180)		341,391	341,391			
100173111	SAINT JOHNS	FL		10/30/2024	08/17/2026	392,816		(9,232)			(9,232)		383,584	383,584			
100173142	ARVADA	CO		10/30/2024	08/17/2026	483,141		(11,212)			(11,212)		471,929	471,929			
100173171	CENTURIA	WI		10/30/2024	08/17/2026	326,402		(9,073)			(9,073)		317,329	317,329			
100173180	GAINESVILLE	GA		10/30/2024	07/17/2026	585,648		(10,976)			(10,976)		574,672	574,672			
100173263	FRANKFORD	DE		10/30/2024	09/17/2026	307,200		(3,623)			(3,623)		303,577	303,577			
100173358	ORLANDO	FL		10/30/2024	08/17/2026	494,651		(8,598)			(8,598)		486,053	486,053			
100173360	HEMPSTEAD	TX		10/30/2024	07/17/2026	263,177		(6,569)			(6,569)		256,608	256,608			
100173362	QUINCY	MA		10/30/2024	08/17/2026	837,590		(24,607)			(24,607)		812,983	812,983			
100173409	YUCAIPA	CA		10/29/2024	07/05/2026	487,996		(21,441)			(21,441)		466,555	466,555			
100173487	BERWICK	PA		10/29/2024	08/05/2026	168,160		(11,112)			(11,112)		157,048	157,048			
100173508	WADDELL	AZ		10/29/2024	07/05/2026	1,144,076		(43,055)			(43,055)		1,101,021	1,101,021			
100173633	UTRECHT	NLD		10/29/2024	09/21/2026	289,054						(15,484)	273,570	290,075	16,505		16,505
100173634	UTRECHT	NLD		10/29/2024	09/21/2026	24,145						(1,293)	22,852	24,232	1,380		1,380
100173669	GRONINGEN	NLD		10/29/2024	09/21/2026	287,911						(15,423)	272,488	288,886	16,398		16,398
100173754	EDINBURG	TX		10/30/2024	09/11/2026	327,884		(23,262)			(23,262)		304,622	304,622			
100173843	CHICAGO	IL		10/31/2024	08/05/2026	372,513		(4,082)			(4,082)		368,431	368,431			
100173859	FAIRFAX	CA		10/31/2024	09/05/2026	735,174		(7,774)			(7,774)		727,400	727,400			
100174024	CINCINNATI	OH		10/31/2024	07/01/2026	200		(4)			(4)		196	196			
100174031	GREELEY	CO		10/31/2024	09/05/2026	324,238		(13,000)			(13,000)		311,238	311,238			
100174056	CHICAGO	IL		10/31/2024	09/05/2026	292,696		(7,454)			(7,454)		285,242	285,242			
100174057	LAKEWOOD	WA		10/31/2024	08/05/2026	819,246		(30,450)			(30,450)		788,796	788,796			
100174064	LOS ANGELES	CA		10/31/2024	07/05/2026	4,439							4,439	4,439			
100174101	ORANGE BEACH	AL		10/31/2024	09/05/2026	606,067		(14,059)			(14,059)		592,008	592,008			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174108	BOCA RATON	FL		10/31/2024	09/05/2026	1,161,432		(44,111)			(44,111)		1,117,321	1,117,321			
100174111	MONTGOMERY	AL		10/31/2024	08/08/2026	94,389		(4,366)			(4,366)		90,023	90,023			
100174149	FORTUNA	CA		10/31/2024	07/05/2026	454,307		(20,324)			(20,324)		433,983	433,983			
100174161	ST. LOUIS	MO		10/31/2024	08/08/2026	91,562		(7,299)			(7,299)		84,263	84,263			
100174176	TAYLOR	MI		10/31/2024	07/08/2026	91,362		(7,792)			(7,792)		83,570	83,570			
100174200	AUBURN	PA		10/31/2024	09/07/2026	218,031		(5,820)			(5,820)		212,211	212,211			
100174203	SUMMERFIELD	NC		10/31/2024	07/07/2026	221,770		(8,075)			(8,075)		213,695	213,695			
100174208	DAVENPORT	FL		10/31/2024	07/07/2026	466,536		(14,369)			(14,369)		452,167	452,167			
100174226	WYOMING	MN		10/31/2024	07/07/2026	555,787		(15,082)			(15,082)		540,705	540,705			
100174254	BROKEN BOW	OK		10/31/2024	08/17/2026	494,423		(9,517)			(9,517)		484,906	484,906			
100174279	CRYSTAL BEACH	TX		10/31/2024	07/17/2026	479,204		(11,578)			(11,578)		467,626	467,626			
100174425	EL CAJON	CA		10/31/2024	09/01/2026	143,152		(1,521)			(1,521)		141,631	141,631			
100174447	MOUNT VERNON	WA		10/31/2024	08/01/2026	160,194		(3,344)			(3,344)		156,850	156,850			
100174449	PHOENIX	AZ		10/31/2024	08/01/2026	296,174		(5,447)			(5,447)		290,727	290,727			
100174480	EVANS	GA		10/31/2024	07/01/2026	100,890		(4,028)			(4,028)		96,862	96,862			
100174513	WAXHAW	NC		10/31/2024	07/22/2026	182,821		(11,151)			(11,151)		171,670	171,670			
100174534	BURTONSVILLE	MD		10/31/2024	09/03/2026	428,095		(14,585)			(14,585)		413,510	413,510			
100174547	CLINTON	CT		10/31/2024	09/22/2026	345,685		(14,372)			(14,372)		331,313	331,313			
100174566	RAYTOWN	MO		10/31/2024	07/03/2026	167,789		(7,541)			(7,541)		160,248	160,248			
100174603	ROYAL OAK	MI		10/31/2024	07/03/2026	338,045		(12,550)			(12,550)		325,495	325,495			
100174677	MARIETTA	GA		10/31/2024	08/03/2026	389,752		(22,806)			(22,806)		366,946	366,946			
100174705	WILKES BARRE	PA		10/31/2024	08/03/2026	120,355		(7,666)			(7,666)		112,689	112,689			
100174908	HAYMARKET	VA		10/31/2024	07/03/2026	834,671		(19,552)			(19,552)		815,119	815,119			
100174927	PROVIDENCE	RI		10/31/2024	07/03/2026	427,613		(15,100)			(15,100)		412,513	412,513			
100174936	DALLAS	GA		10/31/2024	09/03/2026	258,517		(13,313)			(13,313)		245,204	245,204			
100174998	WASHBURN	ME		10/31/2024	09/03/2026	196,378		(11,146)			(11,146)		185,232	185,232			
100175022	SANTA ANA	CA		11/05/2024	09/05/2026	347,759		(16,057)			(16,057)		331,702	331,702			
100175026	DELMAR	DE		11/05/2024	08/05/2026	341,868		(8,788)			(8,788)		333,080	333,080			
100175179	WILLINGBORO	NJ		11/05/2024	09/21/2026	325,946		(6,930)			(6,930)		319,016	319,016			
100175184	MIAMI	FL		11/05/2024	07/21/2026	48,167		(869)			(869)		47,298	47,298			
100175236	KATY	TX		11/05/2024	07/21/2026	78,323		(784)			(784)		77,539	77,539			
100175237	WASILLA	AK		11/05/2024	08/21/2026	232,977		(2,845)			(2,845)		230,132	230,132			
100175399	SAN JOSE	CA		12/23/2024	08/11/2026	1,347,436		(16,335)			(16,335)		1,331,101	1,331,101			
100175427	LEWISVILLE	TX		12/23/2024	07/11/2026	259,823		(12,013)			(12,013)		247,810	247,810			
100175455	FISHERS	IN		12/23/2024	09/11/2026	106,365		(3,366)			(3,366)		102,999	102,999			
100175472	SPRINGFIELD	VA		12/23/2024	07/11/2026	393,118		(11,502)			(11,502)		381,616	381,616			
100175473	LAWRENCEVILLE	GA		12/23/2024	07/11/2026	6,661		(61)			(61)		6,600	6,600			
100175505	BOISE	ID		12/23/2024	07/11/2026	325,516		(14,308)			(14,308)		311,208	311,208			
100175538	MIAMI	FL		11/08/2024	07/09/2026	122,374		(9,231)			(9,231)		113,143	113,143			
100175571	ENCINITAS	CA		11/12/2024	07/17/2026	1,490,325		(4,373)			(4,373)		1,485,952	1,485,952			
100175586	OKLAHOMA CITY	OK		11/12/2024	09/17/2026	1,201,799		(22,282)			(22,282)		1,179,517	1,179,517			
100175595	MONROE	LA		11/12/2024	09/17/2026	823,250		(12,656)			(12,656)		810,594	810,594			
100175597	DURANGO	CO		11/12/2024	09/17/2026	1,036,046		(12,045)			(12,045)		1,024,001	1,024,001			
100175608	ROEBLING	NJ		11/12/2024	07/05/2026	225,462		(7,112)			(7,112)		218,350	218,350			
100175654	DALLAS	TX		11/12/2024	08/05/2026	308,109		(2,772)			(2,772)		305,337	305,337			
100175763	CAPE MAY	NJ		11/12/2024	08/01/2026	52,484		(260)			(260)		52,224	52,224			
100175769	DANBURY	CT		11/12/2024	08/09/2026	520,886		(9,279)			(9,279)		511,607	511,607			
100175788	EUCLID	OH		11/12/2024	07/11/2026	100,227		(1,641)			(1,641)		98,586	98,586			
100175793	MONTAGUE	NJ		11/12/2024	08/11/2026	103,913		(4,130)			(4,130)		99,783	99,783			
100175845	SCRANTON	PA		11/12/2024	08/11/2026	88,496		(3,170)			(3,170)		85,326	85,326			
100175852	WILKES-BARRE	PA		11/12/2024	07/11/2026	134,037		(3,189)			(3,189)		130,848	130,848			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175896	MANTECA	CA		11/14/2024	08/04/2026	475,379		1,553			1,553		476,932	476,932			
100175921	HENRICO	VA		11/14/2024	08/04/2026	340,462		(4,885)			(4,885)		335,577	335,577			
100175934	SOUTH BEND	IN		11/14/2024	07/04/2026	201,445		(1,045)			(1,045)		200,400	200,400			
100176121	CHARLESTON	SC		12/20/2024	07/09/2026	509,968		(16,764)			(16,764)		493,204	493,204			
100176133	LAVEEN	AZ		12/20/2024	08/09/2026	565,155		(20,046)			(20,046)		545,109	545,109			
100176165	SHAVER LAKE	CA		12/20/2024	07/09/2026	220,588		(10,197)			(10,197)		210,391	210,391			
100176167	MOUNT VERNON	WA		12/20/2024	08/09/2026	966,243		(24,403)			(24,403)		941,840	941,840			
100176178	LOCUST GROVE	GA		12/20/2024	07/09/2026	260,429		(13,745)			(13,745)		246,684	246,684			
100176529	SAVANNAH	GA		11/15/2024	08/17/2026	257,057		(4,670)			(4,670)		252,387	252,387			
100176556	LEXINGTON	KY		11/15/2024	09/17/2026	225,853		(4,460)			(4,460)		221,393	221,393			
100176591	COMPTON	CA		11/15/2024	08/11/2026	481,447		(19,081)			(19,081)		462,366	462,366			
100176595	PALMDALE	CA		11/15/2024	09/11/2026	454,335		(17,269)			(17,269)		437,066	437,086		20	20
100176596	CHARLOTTE	NC		11/15/2024	09/11/2026	196,104		(9,054)			(9,054)		187,050	187,050			
100176689	KATY	TX		11/15/2024	08/08/2026	328,085		(30,892)			(30,892)		297,193	297,193			
100176744	BRIDGEWATER	VT		11/15/2024	09/07/2026	734,564		(11,908)			(11,908)		722,656	722,656			
100176796	PARKER	CO		11/15/2024	09/05/2026	587,215		(12,845)			(12,845)		574,370	574,370			
100176870	FORT LAUDERDALE	FL		11/15/2024	07/05/2026	826,180		(26,401)			(26,401)		799,779	799,779			
100176878	NEW ORLEANS	LA		11/15/2024	07/05/2026	354,729		(12,293)			(12,293)		342,436	342,436			
100176893	HILTON HEAD ISLAND	SC		11/15/2024	07/05/2026	174,440		(4,440)			(4,440)		170,000	170,000			
100176902	LAS VEGAS	NV		11/15/2024	08/05/2026	623,105		(33,905)			(33,905)		589,200	589,200			
100176920	LOS ANGELES	CA		11/15/2024	09/05/2026	699,861		(24,707)			(24,707)		675,154	675,154			
100176921	CAPE CORAL	FL		11/15/2024	08/05/2026	360,799		(14,299)			(14,299)		346,500	346,500			
100176949	DEDHAM	MA		11/15/2024	09/05/2026	605,217		(19,289)			(19,289)		585,928	585,928			
100177069	IRON MOUNTAIN	MI		01/16/2025	09/08/2026	183,824		(5,226)			(5,226)		178,598	178,598			
100177074	FULLERTON	CA		01/16/2025	07/08/2026	901,087		(41,480)			(41,480)		859,607	859,607			
100177102	SOUTH ORANGE	NJ		01/16/2025	07/08/2026	1,445,024		(66,149)			(66,149)		1,378,875	1,378,875			
100177143	SWARTZ CREEK	MI		01/16/2025	09/08/2026	516,175		(24,964)			(24,964)		491,211	491,211			
100177199	SYRACUSE	NY		01/16/2025	08/08/2026	106,997		(4,938)			(4,938)		102,059	102,059			
100177200	BALD HEAD ISLAND	NC		01/16/2025	09/08/2026	1,032,687		(32,696)			(32,696)		999,991	999,991			
100177208	CANYON LAKE	CA		01/16/2025	08/08/2026	824,183		(14,211)			(14,211)		809,972	809,972			
100177307	FLAGSTAFF	AZ		01/16/2025	07/08/2026	510,424		(11,223)			(11,223)		499,201	499,201			
100177317	VALDOSTA	GA		01/16/2025	08/08/2026	251,824		(9,073)			(9,073)		242,751	242,751			
100177321	TOMBALL	TX		01/16/2025	09/08/2026	243,472		(9,553)			(9,553)		233,919	233,919			
100177341	BIG BEAR LAKE	CA		01/16/2025	08/08/2026	3,934		(12)			(12)		3,922	3,922			
100177348	LEESBURG	FL		01/16/2025	09/08/2026	274,413		(8,886)			(8,886)		265,527	265,527			
100177366	WORCESTER	MA		01/16/2025	08/08/2026	520,474		(20,899)			(20,899)		499,575	499,575			
100177416	OCEAN CITY	MD		01/16/2025	07/08/2026	7,786							7,786	7,786			
100177467	DALLAS	TX		01/16/2025	09/08/2026	1,617,967		(38,137)			(38,137)		1,579,830	1,579,830			
100177573	RANGER	TX		01/16/2025	07/08/2026	102,809		(3,499)			(3,499)		99,310	99,310			
100177590	BELMONT	NC		01/16/2025	07/08/2026	393,499		(1,147)			(1,147)		392,352	392,352			
100177595	EDISON	NJ		01/16/2025	07/08/2026	978,199		(45,318)			(45,318)		932,881	932,881			
100177681	SANTEE	CA		11/19/2024	08/14/2026	98,718		(3,556)			(3,556)		95,162	95,162			
100177736	VICTORIA	MN		11/19/2024	09/14/2026	199,683		(10,063)			(10,063)		189,620	189,620			
100177803	BUTLER	NJ		11/19/2024	07/14/2026	100,744		(3,362)			(3,362)		97,382	97,382			
100177924	VIRGINIA BEACH	VA		11/19/2024	09/14/2026	50,448		(3,532)			(3,532)		46,916	46,916			
100177973	WESTLAKE	OH		11/19/2024	07/14/2026	95,822		(4,361)			(4,361)		91,461	91,461			
100177980	GREENVILLE	SC		11/19/2024	08/14/2026	225,890		(10,078)			(10,078)		215,812	215,812			
100178034	LELAND	NC		11/19/2024	07/14/2026	111,950		(5,575)			(5,575)		106,375	106,375			
100178048	BRECKENRIDGE	CO		11/19/2024	08/14/2026	90,072		(2,403)			(2,403)		87,669	87,669			
100178095	WALL TOWNSHIP	NJ		11/19/2024	07/14/2026	124,688		(5,408)			(5,408)		119,280	119,280			
100178121	PENDLETON	IN		11/19/2024	08/14/2026	54,726		(2,582)			(2,582)		52,144	52,144			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178131	NEW HAVEN	IN		11/19/2024	07/14/2026	68,113		(3,438)			(3,438)		64,675	64,675			
100178152	CHICAGO	IL		11/19/2024	07/01/2026	54,181		(2,724)			(2,724)		51,457	51,457			
100178164	WILDOMAR	CA		11/19/2024	08/14/2026	130,100		(4,581)			(4,581)		125,519	125,519			
100178302	KEARNY	NJ		11/19/2024	07/05/2026	332,630		(5,967)			(5,967)		326,663	326,663			
100178429	LAKELAND	FL		11/21/2024	07/08/2026	312,266		(5,261)			(5,261)		307,005	307,005			
100178447	ELBERT	CO		11/21/2024	08/08/2026	862,771		(24,578)			(24,578)		838,193	838,193			
100178451	DESOTO	TX		11/21/2024	07/08/2026	258,783		(12,415)			(12,415)		246,368	246,368			
100178469	SKOKIE	IL		11/21/2024	08/08/2026	334,688		(9,218)			(9,218)		325,470	325,470			
100178476	DAVENPORT	FL		11/21/2024	07/08/2026	356,140		(11,641)			(11,641)		344,499	344,499			
100179350	CARLSBAD	CA		12/27/2024	07/09/2026	3,239,430		(127,343)			(127,343)		3,112,087	3,112,087			
100179366	PHOENIX	AZ		12/27/2024	07/09/2026	1,211,055		(27,625)			(27,625)		1,183,430	1,183,430			
100179454	BATTLE GROUND	WA		11/21/2024	09/17/2026	384,770		2,842			2,842		387,612	387,612			
100179610	MORRISTOWN	NJ		11/21/2024	07/17/2026	347,288		(7,082)			(7,082)		340,206	340,206			
100179635	SHOW LOW	AZ		11/21/2024	07/17/2026	335,685		(8,639)			(8,639)		327,046	327,046			
100179641	PRINCETON	TX		11/21/2024	07/17/2026	281,670		(9,445)			(9,445)		272,225	272,225			
100179648	ELLICOTT CITY	MD		11/21/2024	07/17/2026	326,128		(6,995)			(6,995)		319,133	319,133			
100179662	KINGS BEACH	CA		11/21/2024	09/17/2026	660,322		(10,711)			(10,711)		649,611	649,611			
100179669	RICHLAND	WA		11/21/2024	07/17/2026	367,602		(5,963)			(5,963)		361,639	361,639			
100179674	AMERICAN FORK	UT		11/21/2024	07/17/2026	263,852		10,900			10,900		274,752	274,752			
100179729	COLUMBUS	OH		11/21/2024	08/17/2026	197,510		8,975			8,975		206,485	206,485			
100179793	SHERRILLS FORD	NC		11/21/2024	09/17/2026	257,871		4,026			4,026		261,897	261,897			
100179847	BOILING SPRINGS	SC		11/22/2024	08/09/2026	252,246		(8,185)			(8,185)		244,061	244,061			
100179996	MASCOT	TN		11/25/2024	09/17/2026	241,740		(1,034)			(1,034)		240,706	240,706			
100180010	MADERA	CA		11/25/2024	07/17/2026	610,223		(9,719)			(9,719)		600,504	600,504			
100180057	LEWES	DE		11/25/2024	08/17/2026	268,032		(7,032)			(7,032)		261,000	261,000			
100180096	FORT PIERCE	FL		12/30/2024	08/11/2026	520,663		1,227			1,227		521,890	521,890			
100180108	LAVEEN	AZ		12/30/2024	09/11/2026	488,906		(11,895)			(11,895)		477,011	477,011			
100180112	HIALEAH	FL		12/30/2024	08/11/2026	561,348		(19,161)			(19,161)		542,187	542,187			
100180113	CARSON	CA		12/30/2024	07/11/2026	717,786		(31,356)			(31,356)		686,430	686,430			
100180239	MIAMI GARDENS	FL		11/25/2024	07/21/2026	134,619		(2,136)			(2,136)		132,483	132,483			
100180240	SEATTLE	WA		11/25/2024	07/21/2026	525,275		309			309		525,584	525,584			
100180256	WILLIAMSTOWN	NJ		11/25/2024	08/21/2026	84,307		(1,838)			(1,838)		82,469	82,469			
100180262	ONTARIO	CA		11/25/2024	07/21/2026	486,041		4,438			4,438		490,479	490,479			
100180293	MARICOPA	AZ		11/25/2024	07/21/2026	178,948		1,627			1,627		180,575	180,575			
100180305	LA MESA	CA		11/25/2024	08/21/2026	495,607		(983)			(983)		494,624	494,624			
100180440	LOWELL	AR		11/25/2024	09/21/2026	369,361		(1,337)			(1,337)		368,024	368,024			
100180473	TUCSON	AZ		11/26/2024	08/05/2026	154,912		(7,150)			(7,150)		147,762	147,762			
100180616	MORGANVILLE	NJ		11/26/2024	09/05/2026	430,764		(19,962)			(19,962)		410,802	410,802			
100180759	SANBORNVILLE	NH		11/26/2024	08/11/2026	108,712		(5,033)			(5,033)		103,679	103,679			
100180776	LOUISA	VA		11/26/2024	09/11/2026	507,564		(6,552)			(6,552)		501,012	501,012			
100180826	AMSTERDAM	NLD		11/27/2024	08/21/2026	470,712						(35,475)	435,237	481,072	45,834		45,834
100180866	UNITED KINGDOM	GBR		11/27/2024	07/20/2026	91,620						(4,042)	87,578	92,800	5,222		5,222
100180912	UNITED KINGDOM	GBR		11/27/2024	09/21/2026	100,934						(4,453)	96,481	101,725	5,243		5,243
100181225	TAMPA	FL		12/06/2024	07/08/2026	279,745		(1,429)			(1,429)		278,316	278,316			
100181235	SANTA BARBARA	CA		12/06/2024	08/08/2026	1,392,365		(47,697)			(47,697)		1,344,668	1,344,668			
100181326	HEMET	CA		12/06/2024	09/08/2026	494,952		(13,314)			(13,314)		481,638	481,638			
100181370	CASTLE ROCK	CO		12/06/2024	07/08/2026	1,461,382		(22,202)			(22,202)		1,439,180	1,439,180			
100181374	RICHMOND	CA		12/06/2024	07/08/2026	552,123		(16,876)			(16,876)		535,247	535,247			
100181419	JACKSON	TN		01/09/2025	07/09/2026	129,594		(6,001)			(6,001)		123,593	123,593			
100181465	CULVER CITY	CA		01/09/2025	08/09/2026	1,016,896		(47,169)			(47,169)		969,727	969,727			
100181566	ROCKFORD	IL		12/09/2024	07/11/2026	89,052		(2,542)			(2,542)		86,510	86,510			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181637	DEERFIELD BEACH	FL		12/11/2024	08/05/2026	342,896		(15,696)			(15,696)		327,200	327,200			
100181681	PASADENA	MD		12/11/2024	07/05/2026	220,672		(7,939)			(7,939)		212,733	212,733			
100181863	TAVERNIER	FL		12/12/2024	09/21/2026	373,323		(4,672)			(4,672)		368,651	368,651			
100181941	WILDWOOD CREST	NJ		12/12/2024	07/21/2026	273,058		2,853			2,853		275,911	275,911			
100181960	WAKE FOREST	NC		12/12/2024	07/21/2026	383,807		(680)			(680)		383,127	383,127			
100182015	POCONO LAKE	PA		12/12/2024	08/21/2026	224,985		(360)			(360)		224,625	224,625			
100182136	MYRTLE BEACH	SC		12/12/2024	09/17/2026	292,865		(3,512)			(3,512)		289,353	289,353			
100182145	SARASOTA	FL		12/12/2024	08/17/2026	359,008		(1,729)			(1,729)		357,279	357,279			
100182210	LONG POND	PA		12/12/2024	07/17/2026	333,799		(5,379)			(5,379)		328,420	328,420			
100182214	CAPE CORAL	FL		12/12/2024	09/17/2026	345,021		(6,967)			(6,967)		338,054	338,054			
100182217	MADISON HEIGHTS	VA		12/12/2024	09/17/2026	240,294		(1,242)			(1,242)		239,052	239,052			
100182371	MIAMI	FL		12/12/2024	07/17/2026	377,341		1,328			1,328		378,669	378,669			
100182395	GRAND BLANC	MI		12/12/2024	08/17/2026	275,861		(7,470)			(7,470)		268,391	268,391			
100182480	DALLAS	TX		12/12/2024	09/17/2026	678,411		2,762			2,762		681,173	681,173			
100182516	SAN DIEGO	CA		12/12/2024	08/17/2026	332,293		(9,357)			(9,357)		322,936	322,936			
100182554	SAINT AUGUSTINE	FL		12/12/2024	08/17/2026	289,746		(9,600)			(9,600)		280,146	280,146			
100182572	MARICOPA	AZ		12/12/2024	07/17/2026	261,830		(911)			(911)		260,919	260,919			
100182589	DANBURY	WI		12/12/2024	07/17/2026	66,489		(1,625)			(1,625)		64,864	64,864			
100184369	GRANADA HILLS	CA		12/16/2024	08/11/2026	820,841		(28,513)			(28,513)		792,328	792,328			
100184403	ANAHEIM	CA		12/17/2024	09/09/2026	718,105		(14,610)			(14,610)		703,495	703,495			
100184415	COCONUT CREEK	FL		12/17/2024	07/09/2026	522,735		(5,705)			(5,705)		517,030	517,030			
100184446	WESTON	FL		12/17/2024	08/04/2026	132,227		(1,719)			(1,719)		130,508	130,508			
100184448	BUTTE	MT		12/17/2024	09/04/2026	51,653		(3,026)			(3,026)		48,627	48,627			
100184453	TOLLAND	CT		12/17/2024	08/04/2026	69,153		(3,872)			(3,872)		65,281	65,281			
100184469	LAKESIDE	CA		12/17/2024	08/04/2026	41,622		(2,640)			(2,640)		38,982	38,982			
100184492	STOCKTON	CA		12/17/2024	09/04/2026	201,405		(7,781)			(7,781)		193,624	193,624			
100184520	VERNON ROCKVILLE	CT		12/17/2024	07/04/2026	135,209		(5,118)			(5,118)		130,091	130,091			
100184554	BEND	OR		12/17/2024	07/04/2026	303,792		(8,806)			(8,806)		294,986	294,986			
100184575	BAKERSFIELD	CA		12/17/2024	09/04/2026	70,693		(2,646)			(2,646)		68,047	68,047			
100184577	SAN DIEGO	CA		12/17/2024	08/04/2026	195,708		(2,179)			(2,179)		193,529	193,529			
100184582	FONTANA	CA		12/17/2024	09/04/2026	54,965		(3,865)			(3,865)		51,100	51,100			
100184586	TORRANCE	CA		12/17/2024	09/04/2026	13,632		(78)			(78)		13,554	13,554			
100184625	WINDSOR	CO		12/17/2024	08/04/2026	157,889		(2,331)			(2,331)		155,558	155,558			
100184644	CASPER	WY		12/17/2024	09/04/2026	102,671		(1,220)			(1,220)		101,451	101,451			
100184646	FIRESTONE	CO		12/17/2024	07/04/2026	32							32	32			
100184657	STOCKTON	CA		12/17/2024	08/04/2026	51,387		(2,824)			(2,824)		48,563	48,563			
100184661	LA MESA	CA		12/17/2024	07/04/2026	73,959		(2,478)			(2,478)		71,481	71,481			
100184672	HENDERSON	NV		12/17/2024	07/04/2026	8,760		(722)			(722)		8,038	8,038			
100184700	MIDDLEBURG	FL		12/17/2024	08/04/2026	72,531		(3,859)			(3,859)		68,672	68,672			
100184703	PITMAN	NJ		12/17/2024	07/04/2026	49,778		(1,414)			(1,414)		48,364	48,364			
100184706	MARYSVILLE	WA		12/17/2024	09/04/2026	98,909		(2,314)			(2,314)		96,595	96,595			
100184723	EAGLE	ID		12/17/2024	09/04/2026	149,049		(3,974)			(3,974)		145,075	145,075			
100184777	BUFORD	GA		12/17/2024	07/04/2026	36,166		(2,114)			(2,114)		34,052	34,052			
100184782	CANBY	OR		12/17/2024	09/04/2026	194,895		(3,938)			(3,938)		190,957	190,957			
100184793	JACK	AL		12/17/2024	07/04/2026	28,608		(1,737)			(1,737)		26,871	26,871			
100184809	RIVERBANK	CA		12/17/2024	07/04/2026	45,784		(3,175)			(3,175)		42,609	42,609			
100184816	FOND DU LAC	WI		12/17/2024	07/04/2026	46,736		(3,165)			(3,165)		43,571	43,571			
100184824	WOODLAND PARK	NJ		12/17/2024	09/04/2026	60,320		(2,240)			(2,240)		58,080	58,080			
100184843	CARLSBAD	CA		12/17/2024	07/01/2026	43,923		(995)			(995)		42,928	42,928			
100184851	MILLSBORO	DE		12/17/2024	09/04/2026	81,491		(1,955)			(1,955)		79,536	79,536			
100184852	PLEASANTON	CA		12/17/2024	09/04/2026	68,716		(2,333)			(2,333)		66,383	66,383			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184867	RIPON	CA		12/17/2024	09/04/2026	79,523		(2,620)			(2,620)		76,903	76,903			
100184889	OCALA	FL		12/17/2024	07/04/2026	23,336		(1,554)			(1,554)		21,782	21,782			
100184912	DEBARY	FL		12/17/2024	09/04/2026	50,480		(1,960)			(1,960)		48,520	48,520			
100184930	CINCINNATI	OH		12/17/2024	09/04/2026	250,134		(7,318)			(7,318)		242,816	242,816			
100184936	LINCOLN	CA		12/17/2024	09/04/2026	71,640		(3,652)			(3,652)		67,988	67,988			
100184937	HACKETTSTOWN	NJ		12/17/2024	07/04/2026	47,535		(2,787)			(2,787)		44,748	44,748			
100185021	PANORAMA CITY	CA		12/19/2024	08/08/2026	988,262		(13,262)			(13,262)		975,000	975,000			
100185075	BLUFFTON	SC		12/20/2024	09/08/2026	178,950		5,300			5,300		184,250	184,250			
100185166	BUENA PARK	CA		12/20/2024	08/08/2026	857,222		(36,056)			(36,056)		821,166	821,166			
100185208	ORANGEVALE	CA		01/24/2025	08/09/2026	478,759		(19,859)			(19,859)		458,900	458,900			
100185226	MIAMI GARDENS	FL		01/24/2025	09/09/2026	375,497		3,650			3,650		379,147	379,147			
100185238	WASHINGTON	DC		01/24/2025	09/09/2026	605,791		(14,507)			(14,507)		591,284	591,284			
100185246	VALDOSTA	GA		01/24/2025	09/09/2026	104,540		(4,850)			(4,850)		99,690	99,690			
100185270	MONUMENT	CO		01/24/2025	08/09/2026	253,777		(2,356)			(2,356)		251,421	251,421			
100185271	LOS ANGELES	CA		01/24/2025	08/09/2026	721,150		(33,110)			(33,110)		688,040	688,040			
100185323	ARLINGTON	TX		12/20/2024	08/21/2026	346,084		3,382			3,382		349,466	349,466			
100185393	JACKSONVILLE	FL		12/20/2024	09/21/2026	6,823		4			4		6,827	6,827			
100185487	LONG BEACH	CA		12/20/2024	07/09/2026	4,080,138		(132,054)			(132,054)		3,948,084	3,948,084			
100185491	GOOSE CREEK	SC		12/20/2024	07/09/2026	189,148		(1,601)			(1,601)		187,547	187,547			
100185504	MARLTON	NJ		12/20/2024	07/11/2026	507,809		(21,377)			(21,377)		486,432	486,432			
100185524	NORTH MIAMI BEACH	FL		12/20/2024	07/11/2026	3,082,797		(8,846)			(8,846)		3,073,951	3,073,951			
100185550	CATHEDRAL CITY	CA		12/20/2024	09/11/2026	612,678		(27,537)			(27,537)		585,141	585,141			
100185561	BELL BUCKLE	TN		12/20/2024	08/11/2026	643,138		(27,058)			(27,058)		616,080	616,080			
100185570	RUSKIN	FL		12/20/2024	09/11/2026	102,895		(4,409)			(4,409)		98,486	98,486			
100185607	HUDSON	WI		12/20/2024	08/11/2026	351,512		(10,340)			(10,340)		341,172	341,172			
100185695	GRONINGEN	NLD		12/20/2024	07/20/2026	1,842,403						(160,790)	1,681,613	1,681,613			
100185728	LOS ANGELES	CA		12/23/2024	07/11/2026	377,098		(7,925)			(7,925)		369,173	369,173			
100185756	LOS ANGELES	CA		12/23/2024	08/11/2026	525,102		(13,185)			(13,185)		511,917	511,917			
100185801	MONTOURSVILLE	PA		12/26/2024	08/05/2026	167,320		(7,336)			(7,336)		159,984	159,984			
100185802	LOS ANGELES	CA		12/26/2024	07/05/2026	1,763,057		(63,057)			(63,057)		1,700,000	1,700,000			
100185813	CYPRESS	CA		12/26/2024	09/05/2026	817,669		(24,860)			(24,860)		792,809	792,809			
100185856	EASTVALE	CA		12/26/2024	09/08/2026	651,031		(4,023)			(4,023)		647,008	647,008			
100185882	JERSEY CITY	NJ		12/26/2024	07/08/2026	437,562		(9,329)			(9,329)		428,233	428,233			
100185949	HEMET	CA		12/26/2024	09/08/2026	347,818		(15,150)			(15,150)		332,668	332,668			
100185955	CORONA	CA		12/26/2024	07/08/2026	763,174		(19,867)			(19,867)		743,307	743,307			
100186052	LAS VEGAS	NV		01/31/2025	07/09/2026	724,286		(23,899)			(23,899)		700,387	700,387			
100186099	BASEHOR	KS		01/31/2025	09/09/2026	223,974		(8,622)			(8,622)		215,352	215,352			
100186165	HONOLULU	HI		02/10/2025	07/09/2026	901,938		(22,545)			(22,545)		879,393	879,393			
100186170	ORANGE	CA		02/10/2025	07/09/2026	542,524		(3,020)			(3,020)		539,504	539,504			
100186249	DANA POINT	CA		12/27/2024	09/08/2026	2,004,161		(77,677)			(77,677)		1,926,484	1,926,484			
100186315	INDIALANTIC	FL		12/30/2024	08/17/2026	517,465		(3,042)			(3,042)		514,423	514,423			
100186437	TOMS RIVER	NJ		12/30/2024	09/17/2026	375,128		(2,042)			(2,042)		373,086	373,086			
100186511	TOBYHANNA	PA		12/30/2024	08/17/2026	245,517		(5,941)			(5,941)		239,576	239,576			
100186561	SCOTTSDALE	AZ		12/30/2024	09/17/2026	637,136		(12,811)			(12,811)		624,325	624,325			
100186683	BEAUMONT	TX		12/31/2024	08/09/2026	340,794		(5,617)			(5,617)		335,177	335,177			
100186731	MOBILE	AL		12/31/2024	09/01/2026	795							795	530		(265)	(265)
100186745	MOBILE	AL		12/31/2024	09/01/2026	383							383	256		(128)	(128)
100187810	WESTMINSTER	SC		01/07/2025	08/04/2026	52,141		(3,497)			(3,497)		48,644	48,644			
100187921	JOHNSTON	RI		01/07/2025	07/04/2026	71,288		(5,018)			(5,018)		66,270	66,270			
100188050	DELRAN	NJ		01/07/2025	07/04/2026	98,434		(1,663)			(1,663)		96,771	96,771			
100188078	GREENWOOD	MO		01/07/2025	09/04/2026	1,184		(1)			(1)		1,183	1,183			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188294	GEORGETOWN	SC		01/08/2025	08/17/2026	216,440		(1,111)			(1,111)		215,329	215,329			
100188355	LOWELL	AR		01/08/2025	08/17/2026	7,716		(76)			(76)		7,640	7,640			
100188398	MILLEDGEVILLE	GA		01/08/2025	09/17/2026	547,457		(9,982)			(9,982)		537,475	537,475			
100188457	LOUISVILLE	KY		01/08/2025	09/17/2026	376,332		(11,330)			(11,330)		365,002	365,002			
100188492	CHICAGO	IL		01/08/2025	09/17/2026	257,389		(5,266)			(5,266)		252,123	252,123			
100188504	WINGATE	NC		01/08/2025	09/17/2026	245,250		(5,145)			(5,145)		240,105	240,105			
100188535	ABILENE	TX		01/08/2025	09/17/2026	226,748		(7,540)			(7,540)		219,208	219,208			
100188570	SURPRISE	AZ		02/10/2025	09/09/2026	721,693		(9,518)			(9,518)		712,175	712,175			
100188616	SAN DIEGO	CA		02/10/2025	08/09/2026	746,950		(22,674)			(22,674)		724,276	724,276			
100188618	FORT WORTH	TX		02/10/2025	07/09/2026	141,905		(6,601)			(6,601)		135,304	135,304			
100188619	LANCASTER	CA		02/10/2025	07/09/2026	532,124		(18,702)			(18,702)		513,422	513,422			
100188662	WINTER GARDEN	FL		02/10/2025	08/09/2026	168,708		(7,704)			(7,704)		161,004	161,004			
100188674	COSTA MESA	CA		02/10/2025	08/09/2026	392,629		(7,602)			(7,602)		385,027	385,027			
100188707	BROKEN BOW	OK		01/09/2025	08/17/2026	557,646		(5,337)			(5,337)		552,309	552,309			
100188726	HOLLYWOOD	FL		01/09/2025	08/17/2026	498,543		(11,248)			(11,248)		487,295	487,295			
100188792	MARYSVILLE	WA		01/09/2025	07/17/2026	285,229		13,316			13,316		298,545	298,545			
100188802	MENIFEE	CA		01/09/2025	07/17/2026	477,449		22,723			22,723		500,172	500,172			
100188811	WASHINGTON	UT		01/09/2025	07/17/2026	267,575		8,360			8,360		275,935	275,935			
100189029	HOUSTON	TX		01/09/2025	07/08/2026	66,566		(3,374)			(3,374)		63,192	63,192			
100189037	COLTON	CA		01/09/2025	08/08/2026	602,370		(17,089)			(17,089)		585,281	585,281			
100189057	TOLUCA LAKE AREA LOS ANGELES	CA		01/09/2025	09/08/2026	1,776,855		(55,332)			(55,332)		1,721,523	1,721,523			
100189075	TALLAHASSEE	FL		01/13/2025	08/07/2026	415,174		(3,671)			(3,671)		411,503	411,503			
100189086	MAGGIE VALLEY	NC		01/13/2025	09/07/2026	334,442		(5,304)			(5,304)		329,138	329,138			
100189090	DOTHAN	AL		01/13/2025	08/07/2026	163,614		(3,777)			(3,777)		159,837	159,837			
100189121	ROUND ROCK	TX		01/13/2025	07/17/2026	136,548		236			236		136,784	136,784			
100189154	STAFFORD	VA		01/13/2025	07/17/2026	377,703		(7,601)			(7,601)		370,102	370,102			
100189172	ROHNERT PARK	CA		01/13/2025	08/17/2026	672,316		(21,539)			(21,539)		650,777	650,777			
100189232	HAYWARD	CA		01/13/2025	08/17/2026	742,682		(23,641)			(23,641)		719,041	719,041			
100189275	FORT COLLINS	CO		01/13/2025	08/17/2026	552,309		(8,796)			(8,796)		543,513	543,513			
100189276	DELLWOOD	MN		01/13/2025	08/17/2026	338,536		(5,773)			(5,773)		332,763	332,763			
100189281	MONTGOMERY	TX		01/13/2025	09/17/2026	473,592		(8,159)			(8,159)		465,433	465,433			
100189309	BALTIMORE	MD		01/13/2025	09/17/2026	320,174		(12,639)			(12,639)		307,535	307,535			
100189336	ANAHEIM	CA		01/13/2025	09/17/2026	381,745		(4,695)			(4,695)		377,050	377,050			
100189349	HONOLULU	HI		01/13/2025	08/17/2026	651,201		(13,045)			(13,045)		638,156	638,156			
100189403	TAHOE CITY	CA		01/14/2025	07/05/2026	847,670		(7,016)			(7,016)		840,654	840,654			
100189409	KISSIMMEE	FL		01/14/2025	07/05/2026	555,130		(22,184)			(22,184)		532,946	532,946			
100189422	MADISON	CT		01/14/2025	07/05/2026	429,022		(10,997)			(10,997)		418,025	418,025			
100189492	FUQUAY VARINA	NC		01/15/2025	07/08/2026	645,916		(21,810)			(21,810)		624,106	624,106			
100189528	SUMMIT	NY		01/15/2025	09/08/2026	177,531		(4,331)			(4,331)		173,200	173,200			
100189540	LAKE ISABELLA	CA		01/16/2025	09/11/2026	128,789		(5,857)			(5,857)		122,932	122,932			
100189623	PARKLAND	FL		01/17/2025	07/08/2026	632,085		(18,046)			(18,046)		614,039	614,039			
100189676	CUMMING	GA		01/17/2025	08/08/2026	1,227,007		(41,808)			(41,808)		1,185,199	1,185,199			
100189693	SANTA CLARA	CA		02/20/2025	08/09/2026	593,664		(3,221)			(3,221)		590,443	590,443			
100189719	WHITTIER	CA		01/21/2025	09/09/2026	629,535		(13,921)			(13,921)		615,614	615,614			
100189742	NORRISTOWN	PA		01/21/2025	08/17/2026	205,358		(7,257)			(7,257)		198,101	198,101			
100189822	WESTERVILLE	OH		01/21/2025	07/17/2026	221,316		(3,628)			(3,628)		217,688	217,688			
100189834	RICHARDSON	TX		01/21/2025	08/17/2026	378,311		(9,165)			(9,165)		369,146	369,146			
100189857	FLAGSTAFF	AZ		01/21/2025	07/17/2026	629,261		(15,221)			(15,221)		614,040	614,040			
100189863	AUSTIN	TX		01/21/2025	07/17/2026	240,370		(6,943)			(6,943)		233,427	233,427			
100189908	FAIRWAY	KS		01/21/2025	09/17/2026	201,039		(4,926)			(4,926)		196,113	196,113			
100190056	EATONTON	GA		01/21/2025	08/17/2026	29,650		(613)			(613)		29,037	29,037			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190061	RICHMOND	VA		01/21/2025	07/17/2026	500,186		(21,554)			(21,554)		478,632	478,632			
100190069	LAKE PLACID	FL		01/21/2025	09/17/2026	269,765		(7,222)			(7,222)		262,543	262,543			
100190073	LAS VEGAS	NV		01/21/2025	09/17/2026	312,954		(4,418)			(4,418)		308,536	308,536			
100190095	WENTZVILLE	MO		01/21/2025	09/17/2026	302,626		(3,303)			(3,303)		299,323	299,323			
100190119	ABILENE	TX		01/21/2025	08/17/2026	358,764		(11,639)			(11,639)		347,125	347,125			
100190182	FOUNTAIN VALLEY	CA		01/21/2025	09/09/2026	1,556,603		(60,603)			(60,603)		1,496,000	1,496,000			
100190280	SPRINGFIELD	OH		01/22/2025	07/11/2026	138,179		(4,071)			(4,071)		134,108	134,108			
100190351	MOUNT HOLLY	NJ		01/22/2025	08/11/2026	195,239		(2,619)			(2,619)		192,620	192,620			
100190397	PHOENIX	AZ		01/23/2025	09/01/2026	67,269		(972)			(972)		66,297	66,297			
100190705	WASHINGTON	MO		01/28/2025	07/03/2026	550,993		(10,264)			(10,264)		540,729	540,729			
100190729	BUFORD	GA		01/27/2025	07/09/2026	329,324		(12,666)			(12,666)		316,658	316,658			
100190787	SONOMA	CA		01/27/2025	07/05/2026	1,463,830		(33,003)			(33,003)		1,430,827	1,430,827			
100190795	MT VERNON	KY		01/27/2025	09/05/2026	236,475		(2,768)			(2,768)		233,707	233,707			
100190843	SAN JUAN CAPISTRANO	CA		01/27/2025	09/05/2026	1,756,479		(34,326)			(34,326)		1,722,153	1,722,153			
100190928	HOUSTON	TX		01/28/2025	07/04/2026	13,518		(150)			(150)		13,368	13,368			
100190933	BENSALEM	PA		01/28/2025	07/04/2026	267,479		(2,393)			(2,393)		265,086	265,086			
100190937	SAN FRANCISCO	CA		01/28/2025	07/04/2026	1,152,729		(17,841)			(17,841)		1,134,888	1,134,888			
100191066	LAKE WYLIE	SC		01/29/2025	07/08/2026	826,364		(12,873)			(12,873)		813,491	813,491			
100191251	PERRIS	CA		01/29/2025	07/08/2026	612,313		(28,845)			(28,845)		583,468	583,468			
100191289	POMONA	CA		01/30/2025	08/05/2026	565,667		(13,629)			(13,629)		552,038	552,038			
100191353	MANHATTAN BEACH	CA		01/30/2025	07/05/2026	2,402,842		(109,842)			(109,842)		2,293,000	2,293,000			
100191471	AMSTERDAM	NLD		01/29/2025	09/21/2026	736,915						(65,537)	671,378	739,406	68,028		68,028
100191567	TURLOCK	CA		01/31/2025	07/11/2026	624,686		(14,640)			(14,640)		610,046	610,046			
100191596	RICHMOND	CA		01/31/2025	07/11/2026	788,834		(36,801)			(36,801)		752,033	752,033			
100191675	WEST CHESTER	PA		02/20/2025	07/09/2026	455,930		(18,229)			(18,229)		437,701	437,701			
100191716	OCEANSIDE	CA		02/20/2025	09/09/2026	728,377		(21,877)			(21,877)		706,500	706,500			
100191720	WINSTON SALEM	NC		02/20/2025	09/09/2026	236,956		(11,027)			(11,027)		225,929	225,929			
100192164	TOMS RIVER	NJ		01/31/2025	09/07/2026	200,946		(7,190)			(7,190)		193,756	193,756			
100192210	ROSEMOUNT	MN		01/31/2025	08/07/2026	213,432		(5,372)			(5,372)		208,060	208,060			
100192220	HILLSIDE	NJ		01/31/2025	09/07/2026	541,502		(7,320)			(7,320)		534,182	534,182			
100192309	RUTHERFORD	NJ		01/31/2025	09/07/2026	7,622		(105)			(105)		7,517	7,517			
100192322	RANCHO CUCAMONGA	CA		02/05/2025	08/11/2026	680,609		(15,252)			(15,252)		665,357	665,357			
100192333	LOS ANGELES	CA		02/05/2025	09/11/2026	602,547		(18,097)			(18,097)		584,450	584,450			
100192345	LOS ANGELES	CA		02/05/2025	07/08/2026	658,121		(18,121)			(18,121)		640,000	640,000			
100192361	BURBANK	CA		02/05/2025	08/08/2026	730,765		(24,836)			(24,836)		705,929	705,929			
100192401	LEXINGTON	KY		02/07/2025	07/08/2026	682,575		(15,240)			(15,240)		667,335	667,335			
100192409	BOCA RATON	FL		02/07/2025	07/08/2026	1,391,343		(20,279)			(20,279)		1,371,064	1,371,064			
100192455	WEST COVINA	CA		02/07/2025	07/08/2026	904,398		(32,819)			(32,819)		871,579	871,579			
100192480	WEST MELBOURNE	FL		02/07/2025	07/08/2026	333,298		(11,123)			(11,123)		322,175	322,175			
100192507	MERIDIAN	ID		02/07/2025	09/08/2026	536,273		(24,975)			(24,975)		511,298	511,298			
100192550	SYRACUSE	UT		02/10/2025	08/17/2026	271,485		(6,846)			(6,846)		264,639	264,639			
100192632	NEW MARKET	MD		02/10/2025	08/17/2026	463,208		(10,938)			(10,938)		452,270	452,270			
100192801	LAGUNA NIGUEL	CA		02/10/2025	09/17/2026	374,292		(8,007)			(8,007)		366,285	366,285			
100192821	CULVER CITY	CA		02/10/2025	07/17/2026	1,228,139		6,418			6,418		1,234,557	1,234,557			
100192992	BEULAVILLE	NC		02/10/2025	08/17/2026	273,890		(4,412)			(4,412)		269,478	269,478			
100192998	BOISE	ID		02/10/2025	09/17/2026	463,243		(8,478)			(8,478)		454,765	454,765			
100193012	PORT ORANGE	FL		02/10/2025	07/17/2026	379,482		(11,542)			(11,542)		367,940	367,940			
100193017	NORTH EAST	PA		02/10/2025	08/17/2026	354,836		(6,208)			(6,208)		348,628	348,628			
100193021	MARICOPA	AZ		02/10/2025	08/17/2026	305,156		16,761			16,761		321,917	321,917			
100193073	CLOVIS	CA		02/10/2025	08/17/2026	67,734		6,800			6,800		74,534	74,534			
100193207	DANBURY	CT		02/10/2025	08/09/2026	249,692		2,762			2,762		252,454	252,454			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193228	FT WORTH	TX		02/10/2025	08/07/2026	332,836		(4,015)			(4,015)		328,821	328,821			
100193243	LAKEWOOD	OH		02/10/2025	08/07/2026	70,612		(2,522)			(2,522)		68,090	68,090			
100193254	STRASBURG	OH		02/10/2025	08/07/2026	145,056		(1,177)			(1,177)		143,879	143,879			
100193341	CAMBRIDGE	MN		02/10/2025	08/07/2026	168,188		459			459		168,647	168,647			
100193344	MILLINOCKET	ME		02/10/2025	08/07/2026	68,964		(1,761)			(1,761)		67,203	67,203			
100193424	CORYDON	IN		02/10/2025	08/07/2026	110,641		(2,092)			(2,092)		108,549	108,549			
100193436	DANA POINT	CA		02/10/2025	08/07/2026	300,220		(6,381)			(6,381)		293,839	293,839			
100193438	CATHEDRAL CITY	CA		02/10/2025	08/07/2026	263,117		(7,697)			(7,697)		255,420	255,420			
100193482	BOSTON	MA		02/10/2025	07/07/2026	420,710		(5,682)			(5,682)		415,028	415,028			
100193490	HIGHLANDS RANCH	CO		02/10/2025	07/07/2026	480,741		(2,170)			(2,170)		478,571	478,571			
100193491	SPRINGFIELD	MA		02/10/2025	08/07/2026	207,636		(3,670)			(3,670)		203,966	203,966			
100193510	PLAINVIEW	TX		02/10/2025	09/07/2026	62,584		(2,312)			(2,312)		60,272	60,272			
100193525	CARMEL	NY		02/10/2025	07/07/2026	468,452		(11,308)			(11,308)		457,144	457,144			
100193582	PASO ROBLES	CA		02/10/2025	07/05/2026	445,941		(11,553)			(11,553)		434,388	434,388			
100193652	WEST PALM BEACH	FL		02/10/2025	08/05/2026	784,976		(33,191)			(33,191)		751,785	751,785			
100193689	VANCOUVER	WA		02/10/2025	09/05/2026	620,455		(10,084)			(10,084)		610,371	610,371			
100193697	AUSTIN	TX		02/10/2025	07/05/2026	1,291,981		(29,097)			(29,097)		1,262,884	1,262,884			
100193710	NORFOLK	VA		02/10/2025	08/05/2026	489,022		(21,730)			(21,730)		467,292	467,292			
100193749	CORTE MADERA	CA		02/10/2025	07/05/2026	869,122		(39,327)			(39,327)		829,795	829,795			
100194002	CHAPEL HILL	NC		02/11/2025	09/11/2026	346,957		(10,639)			(10,639)		336,318	336,318			
100194014	THOMPSONS STATION	TN		02/11/2025	08/11/2026	440,951		(15,657)			(15,657)		425,294	425,294			
100194104	WAVERLY	TN		02/14/2025	08/11/2026	236,289		(10,856)			(10,856)		225,433	225,433			
100194194	RANCHO PALOS VERDES	CA		02/14/2025	07/01/2026	246,887		(4,734)			(4,734)		242,153	242,153			
100194200	COMPTON	CA		02/14/2025	08/01/2026	98,462		1,219			1,219		99,681	99,681			
100194242	GAINESVILLE	FL		02/14/2025	08/07/2026	298,171		(14,703)			(14,703)		283,468	283,468			
100194294	WAUWATOSA	WI		02/14/2025	09/07/2026	225,007		(8,048)			(8,048)		216,959	216,959			
100194312	LAURELVILLE	OH		02/14/2025	07/07/2026	648,057		(22,802)			(22,802)		625,255	625,255			
100194338	MINERAL BLUFF	GA		02/14/2025	09/07/2026	259,006		(7,952)			(7,952)		251,054	251,054			
100194376	WHEATON	IL		02/14/2025	09/07/2026	349,861		(13,630)			(13,630)		336,231	336,231			
100194422	FRANKLIN	TN		02/14/2025	09/07/2026	620,848		(18,512)			(18,512)		602,336	602,336			
100194531	BALTIMORE	MD		02/14/2025	08/07/2026	713,139		(25,450)			(25,450)		687,689	687,689			
100194535	CHICAGO	IL		02/14/2025	08/07/2026	365,780		(14,362)			(14,362)		351,418	351,418			
100194563	HOUSTON	TX		03/28/2025	07/09/2026	438,928		(18,202)			(18,202)		420,726	420,726			
100194570	WRIGHTSVILLE BEACH	NC		03/28/2025	07/09/2026	615,997		(13,948)			(13,948)		602,049	602,049			
100194740	SUNRIVER	OR		02/21/2025	07/21/2026	511,440		951			951		512,391	512,391			
100194778	JACKSONVILLE	FL		02/21/2025	09/21/2026	202,508		(2,896)			(2,896)		199,612	199,612			
100195090	ROSEMOUNT	MN		02/24/2025	09/17/2026	6,559		(29)			(29)		6,530	6,530			
100195093	ANTIOCH	TN		02/24/2025	08/17/2026	240,404		(10,168)			(10,168)		230,236	230,236			
100195108	SHERMAN	TX		02/24/2025	07/17/2026	73,312		4,845			4,845		78,157	78,157			
100195121	SANFORD	NC		02/24/2025	09/17/2026	257,983		(9,598)			(9,598)		248,385	248,385			
100195181	BREINIGSVILLE	PA		02/24/2025	08/17/2026	270,093		25,640			25,640		295,733	295,733			
100195185	RALEIGH	NC		02/24/2025	07/17/2026	323,833		(12,798)			(12,798)		311,035	311,035			
100195194	HENDERSON	NV		02/24/2025	09/17/2026	324,989		(12,557)			(12,557)		312,432	312,432			
100195202	GARBERVILLE	CA		02/24/2025	08/17/2026	319,598		(7,425)			(7,425)		312,173	312,173			
100195267	MANTECA	CA		02/24/2025	07/17/2026	70,241		(1,714)			(1,714)		68,527	68,527			
100195298	MILLCREEK	UT		02/24/2025	07/17/2026	510,990		(16,596)			(16,596)		494,394	494,394			
100195360	POMONA	CA		02/24/2025	07/17/2026	561,988		(12,168)			(12,168)		549,820	549,820			
100195414	HAMPTON	VA		02/24/2025	08/17/2026	262,745		(4,765)			(4,765)		257,980	257,980			
100195415	OCEAN VIEW	DE		02/24/2025	07/17/2026	172,236		17,911			17,911		190,147	190,147			
100195445	MORRISTOWN	TN		02/24/2025	09/17/2026	54,581		(1,283)			(1,283)		53,298	53,298			
100195535	ALBUQUERQUE	NM		03/27/2025	09/09/2026	160,787		(3,137)			(3,137)		157,650	157,650			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195644	GOODYEAR	AZ		02/24/2025	07/08/2026	359,946		(16,759)			(16,759)		343,187	343,187			
100196604	UTICA	IL		02/25/2025	09/04/2026	41,526		(2,938)			(2,938)		38,588	38,588			
100196616	LAUREL	DE		02/25/2025	07/04/2026	125,038		(5,032)			(5,032)		120,006	120,006			
100196619	CLEARWATER	FL		02/25/2025	09/04/2026	36,767		(2,603)			(2,603)		34,164	34,164			
100196633	GILBERT	AZ		02/25/2025	08/04/2026	114,172		(5,596)			(5,596)		108,576	108,576			
100196634	MIAMI	FL		02/25/2025	09/04/2026	252,286		(10,624)			(10,624)		241,662	241,662			
100196636	RUCKERSVILLE	VA		02/25/2025	07/04/2026	100,673		(4,936)			(4,936)		95,737	95,737			
100196676	ANDERSON ISLAND	WA		02/25/2025	09/04/2026	50,829		(2,155)			(2,155)		48,674	48,674			
100196686	WINN	ME		02/25/2025	08/04/2026	45,869		(2,746)			(2,746)		43,123	43,123			
100196696	UNION CITY	GA		02/25/2025	09/04/2026	36,333		(2,143)			(2,143)		34,190	34,190			
100196708	LOGANVILLE	GA		02/25/2025	08/04/2026	36,519		(2,420)			(2,420)		34,099	34,099			
100196750	MAPLE GROVE	MN		02/25/2025	08/04/2026	60,361		(2,875)			(2,875)		57,486	57,486			
100196765	FISHKILL	NY		02/25/2025	07/04/2026	61,547		(3,515)			(3,515)		58,032	58,032			
100196782	HEMET	CA		02/25/2025	09/04/2026	35,971		(1,729)			(1,729)		34,242	34,242			
100196852	SARALAND	AL		02/25/2025	09/04/2026	46,843		(3,123)			(3,123)		43,720	43,720			
100196859	MARENGO	OH		02/25/2025	08/04/2026	131,226		(4,520)			(4,520)		126,706	126,706			
100196865	LAKE HOPATCONG	NJ		02/25/2025	08/04/2026	50,406		(3,442)			(3,442)		46,964	46,964			
100196877	HERCULES	CA		02/25/2025	07/04/2026	75,341		1,124			1,124		76,465	76,465			
100196888	ALBUQUERQUE	NM		02/25/2025	07/04/2026	37,374		(2,614)			(2,614)		34,760	34,760			
100196899	HADDONFIELD	NJ		02/25/2025	09/04/2026	52,438		(3,706)			(3,706)		48,732	48,732			
100196900	INDIO	CA		02/25/2025	09/04/2026	98,414		(3,166)			(3,166)		95,248	95,248			
100196912	HUNTLEY	IL		02/25/2025	08/04/2026	44,452		(2,908)			(2,908)		41,544	41,544			
100196920	SALEM	OR		02/25/2025	07/04/2026	60,035		(2,754)			(2,754)		57,281	57,281			
100196922	MANASSAS	VA		02/25/2025	09/04/2026	137,541		(3,476)			(3,476)		134,065	134,065			
100196926	BULLHEAD CITY	AZ		02/25/2025	08/04/2026	106,306		(2,187)			(2,187)		104,119	104,119			
100196927	NORTHVILLE	MI		02/25/2025	07/04/2026	134,838		(6,612)			(6,612)		128,226	128,226			
100196954	ZION	IL		02/25/2025	09/04/2026	55,174		(3,908)			(3,908)		51,266	51,266			
100196973	STOCKTON	CA		02/25/2025	07/04/2026	42,120		(2,984)			(2,984)		39,136	39,136			
100197015	UNION	WA		02/25/2025	08/04/2026	114,372		(2,706)			(2,706)		111,666	111,666			
100197034	CORAL SPRINGS	FL		02/25/2025	07/04/2026	50,759		(2,661)			(2,661)		48,098	48,098			
100197036	OAKLAND	CA		02/25/2025	07/04/2026	101,151		(4,050)			(4,050)		97,101	97,101			
100197043	PRESCOTT	AZ		02/25/2025	08/04/2026	84,195		(4,468)			(4,468)		79,727	79,727			
100197066	DEFIANCE	OH		02/25/2025	07/04/2026	36,116		(2,266)			(2,266)		33,850	33,850			
100197104	WESTON	FL		02/25/2025	08/04/2026	61,573		(3,183)			(3,183)		58,390	58,390			
100197134	ANTIOCH	CA		02/25/2025	09/04/2026	91,367		(4,021)			(4,021)		87,346	87,346			
100197156	MCKENNEY	VA		02/25/2025	07/04/2026	43,991		(2,879)			(2,879)		41,112	41,112			
100197162	POULSBO	WA		02/25/2025	08/04/2026	72,014		(3,617)			(3,617)		68,397	68,397			
100197164	WILMINGTON	DE		02/25/2025	08/04/2026	85,268		(4,334)			(4,334)		80,934	80,934			
100197166	SAINT GEORGE	UT		02/25/2025	07/04/2026	58,442		(2,484)			(2,484)		55,958	55,958			
100197177	SEFFNER	FL		02/25/2025	08/04/2026	52,504		(2,726)			(2,726)		49,778	49,778			
100197178	FRESNO	CA		02/25/2025	09/04/2026	63,224		(4,461)			(4,461)		58,763	58,763			
100197192	SAN BRUNO	CA		02/25/2025	07/04/2026	273,007		(7,631)			(7,631)		265,376	265,376			
100197199	MILLVILLE	NJ		02/25/2025	07/04/2026	37,474		(2,721)			(2,721)		34,753	34,753			
100197203	OWOSSO	MI		02/25/2025	08/04/2026	36,958		(2,631)			(2,631)		34,327	34,327			
100197220	SAN DIEGO	CA		02/25/2025	08/04/2026	223,290		(7,632)			(7,632)		215,658	215,658			
100197223	CARSON	CA		02/25/2025	09/04/2026	49,772		(3,286)			(3,286)		46,486	46,486			
100197252	JAMAICA	NY		02/25/2025	09/04/2026	84,132		(5,961)			(5,961)		78,171	78,171			
100197261	SACRAMENTO	CA		02/25/2025	07/04/2026	76,155		(2,176)			(2,176)		73,979	73,979			
100197264	AUSTELL	GA		02/25/2025	07/04/2026	35,306		(1,841)			(1,841)		33,465	33,465			
100197274	VALLEJO	CA		02/25/2025	08/04/2026	52,482		(3,711)			(3,711)		48,771	48,771			
100197306	GREENVILLE	SC		02/25/2025	07/04/2026	7,142		(246)			(246)		6,896	6,896			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197335	WADSWORTH	OH		02/25/2025	07/04/2026	52,179		(2,560)			(2,560)		49,619	49,619			
100197346	KLAMATH FALLS	OR		02/25/2025	07/01/2026	89,891		(2,399)			(2,399)		87,492	87,492			
100197350	SIMPSONVILLE	SC		02/25/2025	09/04/2026	73,327		(5,134)			(5,134)		68,193	68,193			
100197361	AUBURN	WA		02/25/2025	07/04/2026	80,586		(1,409)			(1,409)		79,177	79,177			
100197386	PHOENIX	AZ		02/25/2025	09/04/2026	148,743		(7,712)			(7,712)		141,031	141,031			
100197405	TUJUNGA	CA		02/25/2025	07/04/2026	186,088		(6,372)			(6,372)		179,716	179,716			
100197409	BRENTWOOD	CA		02/25/2025	09/04/2026	223,766		(9,428)			(9,428)		214,338	214,338			
100197423	HUDSONVILLE	MI		02/25/2025	09/04/2026	101,929		(4,598)			(4,598)		97,331	97,331			
100197429	ORLAND PARK	IL		02/25/2025	09/04/2026	36,838		(2,612)			(2,612)		34,226	34,226			
100197433	INVERNESS	FL		02/25/2025	08/04/2026	130,734		(5,663)			(5,663)		125,071	125,071			
100197463	CLINTON	WA		02/25/2025	08/04/2026	78,233		(3,967)			(3,967)		74,266	74,266			
100197468	TEMECULA	CA		02/25/2025	07/04/2026	153,261		(4,913)			(4,913)		148,348	148,348			
100197472	HESPERIA	CA		02/25/2025	07/04/2026	36,797		(2,607)			(2,607)		34,190	34,190			
100197481	LOVELAND	CO		02/25/2025	09/04/2026	51,766		(2,942)			(2,942)		48,824	48,824			
100197497	SNOHOMISH	WA		02/26/2025	07/07/2026	707,322		(16,688)			(16,688)		690,634	690,634			
100197600	EASTVALE	CA		02/26/2025	08/07/2026	439,100		(10,139)			(10,139)		428,961	428,961			
100197610	BROOKLYN	NY		02/26/2025	07/08/2026	735,691		(13,994)			(13,994)		721,697	721,697			
100197635	FRISCO	TX		02/26/2025	08/08/2026	4,260							4,260	4,260			
100198230	HIALEAH	FL		02/28/2025	09/17/2026	326,316		(10,028)			(10,028)		316,288	316,288			
100198234	HOLLYWOOD	FL		02/28/2025	08/17/2026	485,042		(10,626)			(10,626)		474,416	474,416			
100198251	SECANE	PA		02/28/2025	07/17/2026	244,655		(7,585)			(7,585)		237,070	237,070			
100198261	KAILUA KONA	HI		02/28/2025	07/17/2026	674,639		(23,908)			(23,908)		650,731	650,731			
100198265	RICHMOND HILL	GA		02/28/2025	09/17/2026	206,149		4,707			4,707		210,856	210,856			
100198280	CANTON	GA		02/28/2025	08/17/2026	472,218		(8,250)			(8,250)		463,968	463,968			
100198294	BLOOMFIELD	NJ		02/28/2025	07/17/2026	520,614		(3,015)			(3,015)		517,599	517,599			
100198308	ARLINGTON	TX		02/28/2025	09/17/2026	234,440		(7,136)			(7,136)		227,304	227,304			
100198311	HOUSTON	TX		02/28/2025	08/17/2026	511,091		(14,549)			(14,549)		496,542	496,542			
100198401	DOUGLASVILLE	GA		02/28/2025	07/17/2026	633,861		(21,888)			(21,888)		611,973	611,973			
100198464	DONNELLY	ID		02/28/2025	07/17/2026	397,012		4,424			4,424		401,436	401,436			
100198524	BETHESDA	MD		02/28/2025	07/17/2026	775,943		(9,138)			(9,138)		766,805	766,805			
100198873	CANYON COUNTRY	CA		02/28/2025	08/11/2026	655,205		(22,577)			(22,577)		632,628	632,628			
100198881	MEQUON	WI		02/28/2025	08/11/2026	593,854		(4,620)			(4,620)		589,234	589,234			
100198949	LINCOLN	NE		02/28/2025	07/11/2026	116,764		385			385		117,149	117,149			
100199015	PORT ANGELES	WA		02/28/2025	07/04/2026	189,593		(7,316)			(7,316)		182,277	182,277			
100199041	LAKE ARIEL	PA		02/28/2025	09/04/2026	168,693		(1,368)			(1,368)		167,325	167,325			
100199077	VILLA RICA	GA		02/28/2025	07/04/2026	216,256		(6,802)			(6,802)		209,454	209,454			
100199101	VILLAS	NJ		03/03/2025	07/09/2026	440,530		(10,955)			(10,955)		429,575	429,575			
100199126	MESA	AZ		04/04/2025	07/09/2026	326,528		(11,475)			(11,475)		315,053	315,053			
100199167	CITRUS SPRINGS	FL		04/04/2025	08/09/2026	192,561		(6,986)			(6,986)		185,575	185,575			
100199241	LAGUNA HILLS	CA		04/09/2025	08/09/2026	1,475,813		(44,699)			(44,699)		1,431,114	1,431,114			
100199274	CLEARLAKE	CA		03/05/2025	09/07/2026	399,002		(10,476)			(10,476)		388,526	388,526			
100199294	SAN ANTONIO	TX		03/05/2025	07/07/2026	577,362		(20,382)			(20,382)		556,980	556,980			
100199305	CHARLOTTE	NC		03/05/2025	07/07/2026	213,529		(5,592)			(5,592)		207,937	207,937			
100199327	LONG BEACH	CA		03/05/2025	07/07/2026	152,043		(5,670)			(5,670)		146,373	146,373			
100199395	FORT LAUDERDALE	FL		03/05/2025	09/07/2026	736,661		(23,992)			(23,992)		712,669	712,669			
100199399	ZIMMERMAN	MN		03/05/2025	09/07/2026	191,252		(7,053)			(7,053)		184,199	184,199			
100199424	WASILLA	AK		03/05/2025	09/14/2026	55,882		(3,675)			(3,675)		52,207	52,207			
100199427	GRETNA	LA		03/05/2025	07/14/2026	800							800	800			
100199466	ISLIP	NY		03/05/2025	09/14/2026	114,877		(6,021)			(6,021)		108,856	108,856			
100199487	MOUNT PLEASANT	SC		03/05/2025	08/14/2026	45,956		(2,833)			(2,833)		43,123	43,123			
100199503	CANDLER	NC		03/05/2025	07/14/2026	79,179		(5,596)			(5,596)		73,583	73,583			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199511	GILBERT	SC		03/05/2025	09/14/2026	141,958		(10,083)			(10,083)		131,875	131,875			
100199517	DRUMS	PA		03/05/2025	09/14/2026	158,339		(9,775)			(9,775)		148,564	148,564			
100199589	SNOQUALMIE	WA		03/05/2025	09/14/2026	75,817		(5,347)			(5,347)		70,470	70,470			
100199602	SANTEE	CA		03/05/2025	07/14/2026	100,374		(145)			(145)		100,229	100,229			
100199651	PHOENIX	AZ		03/05/2025	07/14/2026	52,471		(3,585)			(3,585)		48,886	48,886			
100199666	SOUTH DENNIS	MA		03/05/2025	08/14/2026	103,519		(5,964)			(5,964)		97,555	97,555			
100199667	HIGGANUM	CT		03/05/2025	08/14/2026	77,465		(4,396)			(4,396)		73,069	73,069			
100199681	MURRIETA	CA		03/05/2025	09/14/2026	168,953		(4,695)			(4,695)		164,258	164,258			
100199691	CONCORD	NC		03/05/2025	07/01/2026	51,108		(3,710)			(3,710)		47,398	47,398			
100199805	WEST SPRINGFIELD	MA		03/05/2025	07/14/2026	154,612		(8,392)			(8,392)		146,220	146,220			
100199836	FREDERICKSBURG	VA		03/05/2025	08/14/2026	72,620		(5,268)			(5,268)		67,352	67,352			
100199841	FARMINGVILLE	NY		03/05/2025	07/14/2026	301,669		(19,459)			(19,459)		282,210	282,210			
100199856	ST JOHNS	FL		03/05/2025	07/14/2026	57,466		661			661		58,127	58,127			
100199870	WALL TOWNSHIP	NJ		03/05/2025	09/14/2026	57,634		(1,743)			(1,743)		55,891	55,891			
100199902	LEBANON	OR		03/05/2025	09/14/2026	74,643		(5,286)			(5,286)		69,357	69,357			
100199916	CHARLOTTE	NC		03/05/2025	07/14/2026	232,494		9,139			9,139		241,633	241,633			
100199944	PHILADELPHIA	PA		03/05/2025	07/14/2026	41,915		(735)			(735)		41,180	41,180			
100200012	GROVE	OK		03/06/2025	07/09/2026	184,337		382			382		184,719	184,719			
100200059	NASHVILLE	TN		03/06/2025	08/09/2026	197,593		(3,038)			(3,038)		194,555	194,555			
100200073	SUMMERFIELD	FL		03/06/2025	08/09/2026	136,350		(3,843)			(3,843)		132,507	132,507			
100200096	SALISBURY	NC		03/06/2025	07/09/2026	169,514		(329)			(329)		169,185	169,185			
100200168	GAYLORD	MI		03/07/2025	07/01/2026	22,528		(582)			(582)		21,946	21,946			
100200173	OCEAN GROVE	NJ		03/07/2025	07/07/2026	1,090,457		(28,609)			(28,609)		1,061,848	1,061,848			
100200174	CERRITOS	CA		03/07/2025	09/07/2026	742,398		(23,950)			(23,950)		718,448	718,448			
100200241	PITMAN	NJ		03/07/2025	08/07/2026	209,498		(6,447)			(6,447)		203,051	203,051			
100200257	ANAHEIM	CA		03/07/2025	08/07/2026	385,897		(15,366)			(15,366)		370,531	370,531			
100200268	TUCSON	AZ		03/07/2025	07/07/2026	448,712		(9,753)			(9,753)		438,959	438,959			
100200273	SOMERVILLE	MA		03/07/2025	09/07/2026	6,101		(32)			(32)		6,069	6,069			
100200289	HOLLIS	NH		03/07/2025	08/07/2026	263,855		(7,903)			(7,903)		255,952	255,952			
100200336	ROANOKE RAPIDS	NC		03/10/2025	09/17/2026	541,789		(15,918)			(15,918)		525,871	525,871			
100200353	PIEDMONT	OK		03/10/2025	07/17/2026	365,978		(10,948)			(10,948)		355,030	355,030			
100200382	OKLAHOMA CITY	OK		03/10/2025	09/17/2026	193,430		(4,248)			(4,248)		189,182	189,182			
100200447	NORTH LAS VEGAS	NV		03/10/2025	07/08/2026	236,905		(11,029)			(11,029)		225,876	225,876			
100200492	LOXAHATCHEE	FL		03/11/2025	07/21/2026	521,056		28,374			28,374		549,430	549,430			
100200536	LAFAYETTE	IN		03/11/2025	07/21/2026	52,750		(1,768)			(1,768)		50,982	50,982			
100200558	RICHMOND	VA		03/11/2025	09/21/2026	475,520		645			645		476,165	476,165			
100200566	EDISON	NJ		03/11/2025	07/21/2026	378,993		(3,315)			(3,315)		375,678	375,678			
100200630	SAN ANTONIO	TX		03/11/2025	07/21/2026	221,655		(4,540)			(4,540)		217,115	217,115			
100200634	POST FALLS	ID		03/11/2025	09/21/2026	481,508		(5,127)			(5,127)		476,381	476,381			
100200657	SEASIDE	OR		03/11/2025	07/21/2026	222,126		(3,629)			(3,629)		218,497	218,497			
100201002	DENVER	CO		03/12/2025	08/17/2026	391,265		583			583		391,848	391,848			
100201017	SOUTH OGDEN	UT		03/12/2025	08/17/2026	233,197		(1,677)			(1,677)		231,520	231,520			
100201097	OVIEDO	FL		03/12/2025	09/17/2026	269,000		(7,853)			(7,853)		261,147	261,147			
100201118	AURORA	IL		03/12/2025	08/17/2026	198,228		(2,013)			(2,013)		196,215	196,215			
100201147	PALMDALE	CA		03/12/2025	07/17/2026	386,645		(6,583)			(6,583)		380,062	380,062			
100201206	MIDLAND	TX		03/12/2025	07/17/2026	442,599		(14,419)			(14,419)		428,180	428,180			
100201211	MCCALL	ID		03/12/2025	08/17/2026	504,522		(22,916)			(22,916)		481,606	481,606			
100201249	CHULA VISTA	CA		03/12/2025	09/05/2026	819,845		(27,261)			(27,261)		792,584	792,584			
100201308	HOUSTON	TX		03/12/2025	08/05/2026	14,837		(413)			(413)		14,424	14,424			
100201316	LOS ANGELES	CA		03/12/2025	07/05/2026	425,475		(14,353)			(14,353)		411,122	411,122			
100201394	BALTIMORE	MD		03/12/2025	08/08/2026	138,407		(6,435)			(6,435)		131,972	131,972			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201447	POWAY	CA		03/12/2025	07/08/2026	649,999		(26,554)			(26,554)		623,445	623,445			
100201469	CARLSBAD	CA		03/12/2025	09/08/2026	1,815,286		(52,558)			(52,558)		1,762,728	1,762,728			
100201470	VERDI	NV		03/12/2025	08/08/2026	446,362		(19,288)			(19,288)		427,074	427,074			
100201475	PUEBLO	CO		03/12/2025	07/08/2026	277,629		(12,965)			(12,965)		264,664	264,664			
100201496	MIAMI	FL		03/12/2025	07/08/2026	331,184		(15,425)			(15,425)		315,759	315,759			
100201498	MORENO VALLEY	CA		03/12/2025	07/08/2026	372,742		(3,778)			(3,778)		368,964	368,964			
100201500	ROYSE CITY	TX		03/12/2025	08/08/2026	343,422		(14,137)			(14,137)		329,285	329,285			
100201517	BALDWIN PARK	CA		03/13/2025	07/09/2026	485,688		(21,155)			(21,155)		464,533	464,533			
100201550	LOS ANGELES	CA		03/13/2025	08/09/2026	149,136		(1,104)			(1,104)		148,032	148,032			
100201598	CHARLESTOWN	RI		03/13/2025	07/11/2026	409,386		(13,716)			(13,716)		395,670	395,670			
100201646	WEST HILLS	CA		03/13/2025	09/11/2026	605,959		(21,015)			(21,015)		584,944	584,944			
100201648	HOWARD	CO		03/13/2025	07/11/2026	101,920		(3,476)			(3,476)		98,444	98,444			
100201660	IRVINE	CA		03/13/2025	08/11/2026	875,237		(35,125)			(35,125)		840,112	840,112			
100201679	LOS ANGELES	CA		03/13/2025	07/11/2026	915,587		(35,698)			(35,698)		879,889	879,889			
100201683	POWDER SPRINGS	GA		03/13/2025	07/11/2026	155,498		(7,222)			(7,222)		148,276	148,276			
100201695	ROCKVILLE	MD		03/18/2025	08/03/2026	49,436		(1,223)			(1,223)		48,213	48,213			
100201727	OCEAN CITY	NJ		03/18/2025	09/03/2026	365,005		(7,099)			(7,099)		357,906	357,906			
100201728	LAVEEN	AZ		03/18/2025	08/03/2026	214,526		(9,634)			(9,634)		204,892	204,892			
100201735	MASON	OH		03/18/2025	07/03/2026	343,213		(11,221)			(11,221)		331,992	331,992			
100201790	ROSEMEAD	CA		03/18/2025	07/05/2026	871,153		(40,542)			(40,542)		830,611	830,611			
100201799	BENSALEM	PA		03/18/2025	07/05/2026	345,058		(9,513)			(9,513)		335,545	335,545			
100201852	SPRING	TX		03/18/2025	09/05/2026	32,406		(903)			(903)		31,503	31,503			
100201903	NORTH RIDGEVILLE	OH		03/18/2025	08/05/2026	250,479		(957)			(957)		249,522	249,522			
100201947	HUNT VALLEY	MD		03/18/2025	09/05/2026	508,387		(15,268)			(15,268)		493,119	493,119			
100202091	MACON	GA		03/18/2025	09/08/2026	99,356		(1,737)			(1,737)		97,619	97,619			
100202102	STEUBENVILLE	OH		03/18/2025	08/08/2026	89,739		(915)			(915)		88,824	88,824			
100202152	TAMPA	FL		03/18/2025	08/08/2026	203,832		(523)			(523)		203,309	203,309			
100202188	NORTHRIDGE	CA		03/18/2025	08/08/2026	852,428		(12,871)			(12,871)		839,557	839,557			
100202351	IMPERIAL	CA		03/19/2025	07/08/2026	359,924		(14,949)			(14,949)		344,975	344,975			
100202545	SUPPLY	NC		03/21/2025	07/17/2026	528,807		(10,217)			(10,217)		518,590	518,590			
100202619	STUDIO CITY	CA		03/21/2025	09/08/2026	2,911,959		(135,982)			(135,982)		2,775,977	2,775,977			
100202726	LAS VEGAS	NV		03/24/2025	07/17/2026	436,746		(14,342)			(14,342)		422,404	422,404			
100202752	CHICAGO	IL		03/24/2025	07/17/2026	492,829		(13,609)			(13,609)		479,220	479,220			
100202753	PEORIA	AZ		03/24/2025	08/17/2026	335,067		(11,081)			(11,081)		323,986	323,986			
100202765	SAINT LOUIS	MO		03/24/2025	07/17/2026	38,088		(1,142)			(1,142)		36,946	36,946			
100202771	MISSION VIEJO	CA		03/24/2025	09/17/2026	764,583		(20,922)			(20,922)		743,661	743,661			
100202773	BRIDGEWATER	CT		03/24/2025	07/17/2026	426,164		(10,821)			(10,821)		415,343	415,343			
100202819	PLAINSBORO	NJ		03/24/2025	09/17/2026	342,881		(10,307)			(10,307)		332,574	332,574			
100202875	DOWNINGTOWN	PA		03/24/2025	07/17/2026	435,418		(18,646)			(18,646)		416,772	416,772			
100202926	ELLIJAY	GA		03/24/2025	07/17/2026	249,483		(1,375)			(1,375)		248,108	248,108			
100202946	SUN CITY	AZ		03/24/2025	07/17/2026	177,572		(7,056)			(7,056)		170,516	170,516			
100202960	SAVANNAH	GA		03/24/2025	08/17/2026	800,601		(3,948)			(3,948)		796,653	796,653			
100203030	NEW BERLIN	WI		04/25/2025	07/09/2026	331,383		(7,412)			(7,412)		323,971	323,971			
100203068	OCEANSIDE	CA		04/25/2025	08/09/2026	891,494		(28,664)			(28,664)		862,830	862,830			
100203098	MARSHFIELD	MO		03/27/2025	09/07/2026	173,625		(7,662)			(7,662)		165,963	165,963			
100203145	KINGSPORT	TN		03/27/2025	08/07/2026	283,831		(12,271)			(12,271)		271,560	271,560			
100203262	RICHMOND	TX		03/27/2025	07/17/2026	233,649		(7,568)			(7,568)		226,081	226,081			
100203301	BUFORD	GA		03/27/2025	07/17/2026	314,198		(11,513)			(11,513)		302,685	302,685			
100203314	SAVANNAH	GA		03/27/2025	09/17/2026	286,092		2,286			2,286		288,378	288,378			
100203385	PORTAL	GA		03/27/2025	07/17/2026	25,957		(765)			(765)		25,192	25,192			
100203547	RUTLEDGE	PA		03/26/2025	09/21/2026	357,606		(6,247)			(6,247)		351,359	351,359			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203560	MORRISTOWN	NJ		03/26/2025	08/21/2026	73,838		(1,226)			(1,226)		72,612	72,612			
100203891	HENDERSON	NV		03/28/2025	08/08/2026	346,413		(16,156)			(16,156)		330,257	330,257			
100203911	SAN FRANCISCO	CA		03/28/2025	08/08/2026	867,837		(27,494)			(27,494)		840,343	840,343			
100203914	PEACHTREE CITY	GA		03/28/2025	07/08/2026	1,614,317		(29,583)			(29,583)		1,584,734	1,584,734			
100203973	FREDERICKSBURG	TX		03/28/2025	07/11/2026	389,893		(8,582)			(8,582)		381,311	381,311			
100203984	VALLEY VILLAGE	CA		03/28/2025	07/11/2026	869,355		(28,116)			(28,116)		841,239	841,239			
100203994	SALEM	OR		03/28/2025	08/11/2026	302,965		(6,979)			(6,979)		295,986	295,986			
100204034	REDMOND	WA		03/28/2025	07/17/2026	1,007,928		(20,549)			(20,549)		987,379	987,379			
100204037	BLOOMINGTON	CA		03/28/2025	07/08/2026	385,461		(7,109)			(7,109)		378,352	378,352			
100204066	SCOTTSDALE	AZ		03/28/2025	07/08/2026	1,533,651		(50,608)			(50,608)		1,483,043	1,483,043			
100204126	LAS VEGAS	NV		03/28/2025	07/08/2026	243,648		(11,318)			(11,318)		232,330	232,330			
100204229	LOS ANGELES	CA		03/31/2025	08/08/2026	79,732		(2,064)			(2,064)		77,668	77,668			
100204304	ELLWOOD CITY	PA		03/31/2025	09/08/2026	36,489		(2,233)			(2,233)		34,256	34,256			
100204320	BEAUFORT	SC		03/31/2025	09/08/2026	66,112		(1,748)			(1,748)		64,364	64,364			
100204349	PLEASANT PLAIN	OH		03/31/2025	08/08/2026	333,454		(14,551)			(14,551)		318,903	318,903			
100204354	NORWALK	OH		03/31/2025	08/08/2026	23,431		(563)			(563)		22,868	22,868			
100204373	WILLIAMSBURG	VA		03/31/2025	07/08/2026	50,372		(3,131)			(3,131)		47,241	47,241			
100204385	CRESTWOOD	KY		03/31/2025	09/08/2026	71,364		(4,386)			(4,386)		66,978	66,978			
100204443	LOS ANGELES	CA		04/03/2025	09/08/2026	354,777		(8,565)			(8,565)		346,212	346,212			
100204464	BROKEN BOW	OK		04/04/2025	08/09/2026	807,885		(20,928)			(20,928)		786,957	786,957			
100204672	SPRING VALLEY	NY		04/04/2025	07/07/2026	656,460		(25,873)			(25,873)		630,587	630,587			
100204684	CROMWELL	CT		04/04/2025	08/07/2026	126,290		(2,993)			(2,993)		123,297	123,297			
100204826	DENTON	TX		04/09/2025	08/08/2026	119,301		(5,542)			(5,542)		113,759	113,759			
100204889	ALEXANDRIA	VA		04/10/2025	09/11/2026	539,839		(25,156)			(25,156)		514,683	514,683			
100204951	OCALA	FL		04/10/2025	07/11/2026	1,299							1,299	1,299			
100204953	LOS ANGELES	CA		04/10/2025	07/11/2026	347,724		(16,177)			(16,177)		331,547	331,547			
100204964	FREEPORT	FL		04/10/2025	08/11/2026	495,991		(13,298)			(13,298)		482,693	482,693			
100205116	LANCASTER	CA		04/11/2025	09/11/2026	581,246		(27,101)			(27,101)		554,145	554,145			
100205134	SAN DIEGO	CA		05/01/2025	08/09/2026	1,136,243		(29,988)			(29,988)		1,106,255	1,106,255			
100205145	CINCINNATI	OH		05/01/2025	07/09/2026	1,724		(4)			(4)		1,720	1,720			
100205599	HOUSTON	TX		05/09/2025	09/09/2026	1,336,800		(50,807)			(50,807)		1,285,993	1,285,993			
100205621	CONCORD	CA		05/09/2025	09/09/2026	361,739		(6,544)			(6,544)		355,195	355,195			
100205644	LOUISVILLE	KY		05/09/2025	07/09/2026	221,473		(10,317)			(10,317)		211,156	211,156			
100205748	ARGYLE	TX		04/14/2025	07/21/2026	243,289		(4,757)			(4,757)		238,532	238,532			
100205834	MOUNT JULIET	TN		04/14/2025	08/21/2026	317,328		(5,672)			(5,672)		311,656	311,656			
100206046	IRVINE	CA		05/16/2025	08/09/2026	1,610,250		(28,723)			(28,723)		1,581,527	1,581,527			
100206094	MAPLETON	UT		04/16/2025	07/07/2026	1,851,165		(39,111)			(39,111)		1,812,054	1,812,054			
100206110	LONG BEACH	CA		04/16/2025	07/07/2026	955,638		(23,591)			(23,591)		932,047	932,047			
100206202	GLENPOOL	OK		04/16/2025	09/17/2026	294,937		(9,842)			(9,842)		285,095	285,095			
100206230	COLUMBUS	OH		04/17/2025	08/08/2026	99,698		(4,397)			(4,397)		95,301	95,301			
100206274	SPANISH FORK	UT		04/17/2025	07/02/2026	263,031		(9,029)			(9,029)		254,002	254,002			
100206283	LEAVENWORTH	WA		04/17/2025	08/02/2026	377,221		(8,379)			(8,379)		368,842	368,842			
100206364	CROWLEY	TX		04/17/2025	07/07/2026	303,725		(11,406)			(11,406)		292,319	292,319			
100206372	PROVO	UT		05/22/2025	08/09/2026	769,430		(7,858)			(7,858)		761,572	761,572			
100206411	MIAMI	FL		05/22/2025	09/09/2026	1,045,189		(5,601)			(5,601)		1,039,588	1,039,588			
100206457	CRESTVIEW	FL		04/22/2025	07/07/2026	268,763		(14,870)			(14,870)		253,893	253,893			
100206577	FOUNTAIN VALLEY	CA		04/22/2025	07/09/2026	572,476		(11,247)			(11,247)		561,229	561,229			
100206762	HILLSDALE	NY		04/23/2025	07/07/2026	466,270		(19,311)			(19,311)		446,959	446,959			
100206765	CHICAGO	IL		04/23/2025	08/07/2026	178,108		(5,245)			(5,245)		172,863	172,863			
100206766	UNIVERSITY PARK	FL		04/23/2025	07/07/2026	358,292		(6,848)			(6,848)		351,444	351,444			
100206784	STAMFORD	CT		04/23/2025	07/07/2026	332,960		(11,947)			(11,947)		321,013	321,013			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206809	DALLAS	TX		04/23/2025	07/07/2026	454,324		(15,432)			(15,432)		438,892	438,892			
100206855	EDISON	NJ		04/24/2025	07/19/2026	464,293		(12,861)			(12,861)		451,432	451,432			
100206936	MILL CREEK	WA		04/25/2025	08/05/2026	1,281,412		(32,494)			(32,494)		1,248,918	1,248,918			
100207041	SACRAMENTO	CA		04/24/2025	09/07/2026	814,417		(26,622)			(26,622)		787,795	787,795			
100207094	WESTMINSTER	CA		04/24/2025	08/07/2026	905,395		(31,076)			(31,076)		874,319	874,319			
100207113	NORTH LAS VEGAS	NV		04/24/2025	09/07/2026	309,115		(10,464)			(10,464)		298,651	298,651			
100207164	FORT WORTH	TX		04/28/2025	09/06/2026	220,378		(8,552)			(8,552)		211,826	211,826			
100207186	LAGUNA HILLS	CA		04/28/2025	09/06/2026	2,339,403		(36,208)			(36,208)		2,303,195	2,303,195			
100207199	SUFFERN	NY		04/28/2025	08/06/2026	262,191		(5,786)			(5,786)		256,405	256,405			
100207206	ARLINGTON	TN		04/28/2025	09/06/2026	199,374		(1,316)			(1,316)		198,058	198,058			
100207216	SOUTH BEND	IN		04/28/2025	09/06/2026	136,237		1,451			1,451		137,688	137,688			
100207280	COOLBAUGH TOWNSHIP	PA		04/28/2025	09/06/2026	167,763		(7,836)			(7,836)		159,927	159,927			
100207290	MOUNT HOLLY	NJ		04/28/2025	08/08/2026	179,259		(6,140)			(6,140)		173,119	173,119			
100207321	LEESBURG	VA		04/29/2025	08/11/2026	1,155,958		(47,178)			(47,178)		1,108,780	1,108,780			
100207357	NASHVILLE	TN		04/29/2025	08/11/2026	465,275		(18,694)			(18,694)		446,581	446,581			
100207391	FARMINGTON	UT		04/29/2025	07/11/2026	509,168		(14,697)			(14,697)		494,471	494,471			
100207425	CHICAGO	IL		04/29/2025	09/11/2026	1,243,097		(54,545)			(54,545)		1,188,552	1,188,552			
100207427	EAST ORANGE	NJ		04/29/2025	09/11/2026	538,429		(22,934)			(22,934)		515,495	515,495			
100207437	AUSTIN	TX		04/29/2025	07/11/2026	1,794,019		(53,177)			(53,177)		1,740,842	1,740,842			
100207505	HAYWARD	CA		04/29/2025	07/19/2026	606,561		(23,291)			(23,291)		583,270	583,270			
100207517	LOS ANGELES	CA		04/29/2025	09/19/2026	516,901		(21,901)			(21,901)		495,000	495,000			
100207526	HOUSTON	TX		04/29/2025	07/19/2026	259,873		(11,808)			(11,808)		248,065	248,065			
100207755	LEXINGTON	SC		04/29/2025	07/08/2026	45,910		(1,173)			(1,173)		44,737	44,737			
100207788	HERRIMAN	UT		04/29/2025	09/08/2026	187,369		(7,953)			(7,953)		179,416	179,416			
100207903	MILFORD	CT		04/29/2025	08/08/2026	24,981		(1,036)			(1,036)		23,945	23,945			
100207909	SAN FRANCISCO	CA		04/29/2025	09/08/2026	82,784		(2,784)			(2,784)		80,000	80,000			
100207924	VALLEY CENTER	CA		04/29/2025	07/08/2026	215,723		(5,552)			(5,552)		210,171	210,171			
100207945	SEATTLE	WA		04/29/2025	09/08/2026	154,459		(96,152)			(96,152)		58,307	108,337		50,030	50,030
100207968	WEST RIVER	MD		04/29/2025	09/08/2026	80,051		(2,060)			(2,060)		77,991	77,991			
100207998	CONCORD	CA		04/29/2025	09/08/2026	398,480		(10,461)			(10,461)		388,019	388,019			
100208003	FROSTBURG	MD		04/29/2025	07/08/2026	51,687		(3,159)			(3,159)		48,528	48,528			
100208011	SAN BERNARDINO	CA		04/29/2025	07/08/2026	46,949		(1,126)			(1,126)		45,823	45,823			
100208019	SEATTLE	WA		04/29/2025	07/08/2026	346,729		(9,141)			(9,141)		337,588	337,588			
100208021	ALBUQUERQUE	NM		04/29/2025	07/08/2026	23,098		(1,421)			(1,421)		21,677	21,677			
100208123	DULUTH	GA		04/29/2025	09/08/2026	204,263		(12,736)			(12,736)		191,527	191,527			
100208146	LOS FRESNOS	TX		04/29/2025	08/08/2026	148,874		(6,129)			(6,129)		142,745	142,745			
100208194	HUDSON	WI		04/29/2025	08/08/2026	172,412		(3,383)			(3,383)		169,029	169,029			
100208243	CAMERON PARK	CA		04/29/2025	08/08/2026	149,729		(3,862)			(3,862)		145,867	145,867			
100208244	VAN NUYS	CA		04/29/2025	09/08/2026	28,052		(741)			(741)		27,311	27,311			
100208267	GILBERT	AZ		04/29/2025	07/08/2026	25,267		(1,447)			(1,447)		23,820	23,820			
100208281	PALMETTO BAY	FL		04/29/2025	08/08/2026	66,125		(1,737)			(1,737)		64,388	64,388			
100208293	LAS VEGAS	NV		04/29/2025	09/08/2026	52,555		(2,175)			(2,175)		50,380	50,380			
100208354	VANCOUVER	WA		04/29/2025	07/08/2026	58,981		(1,285)			(1,285)		57,696	57,696			
100208357	KANNAPOLIS	NC		04/29/2025	07/08/2026	89,988		(2,128)			(2,128)		87,860	87,860			
100208372	OVIEDO	FL		04/29/2025	09/08/2026	132,546		(3,417)			(3,417)		129,129	129,129			
100208375	EAGLEVILLE	TN		04/29/2025	07/08/2026	126,246		(3,165)			(3,165)		123,081	123,081			
100208411	LYNDEN	WA		04/29/2025	07/08/2026	352		(8)			(8)		344	344			
100208419	PORT SAINT LUCIE	FL		04/29/2025	07/08/2026	73,710		(1,739)			(1,739)		71,971	71,971			
100208439	MISSION VIEJO	CA		04/29/2025	09/08/2026	109,786		(2,816)			(2,816)		106,970	106,970			
100208454	SANTA ANA	CA		04/29/2025	09/08/2026	134,812		(3,107)			(3,107)		131,705	131,705			
100208480	FLAGSTAFF	AZ		04/29/2025	09/08/2026	30,893		(1,564)			(1,564)		29,329	29,329			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208497	LEHI	UT		04/29/2025	07/08/2026	93,118		(3,901)			(3,901)		89,217	89,217			
100208505	ESTACADA	OR		04/29/2025	08/08/2026	72,534		(4,217)			(4,217)		68,317	68,317			
100208525	WINSTON SALEM	NC		04/29/2025	09/08/2026	31,255		(1,907)			(1,907)		29,348	29,348			
100208580	FLORIDA CITY	FL		04/29/2025	07/08/2026	82,431		(2,175)			(2,175)		80,256	80,256			
100208604	ANTIOCH	CA		04/29/2025	08/08/2026	51,627		(2,095)			(2,095)		49,532	49,532			
100208669	LINCOLN	DE		04/29/2025	07/08/2026	104,308		(6,373)			(6,373)		97,935	97,935			
100208736	NORTH LAS VEGAS	NV		04/29/2025	07/08/2026	39,011		(1,608)			(1,608)		37,403	37,403			
100208747	CHEROKEE	AL		04/29/2025	07/08/2026	119,983		(2,839)			(2,839)		117,144	117,144			
100208830	LAUREL	MD		04/29/2025	09/08/2026	232,925		(5,489)			(5,489)		227,436	227,436			
100208880	MUSTANG	OK		04/29/2025	07/08/2026	126,150		(3,117)			(3,117)		123,033	123,033			
100208900	SAN DIEGO	CA		04/29/2025	09/08/2026	249,300		(6,391)			(6,391)		242,909	242,909			
100208958	LINDSAY	CA		04/29/2025	08/08/2026	132,536		2,846			2,846		135,382	135,382			
100209159	OAKLAND	CA		04/30/2025	09/11/2026	741,366		(18,492)			(18,492)		722,874	722,874			
100209169	LAS VEGAS	NV		04/30/2025	09/11/2026	325,511		(2,998)			(2,998)		322,513	322,513			
100209184	TURLOCK	CA		04/30/2025	09/11/2026	479,051		(3,050)			(3,050)		476,001	476,001			
100209409	CHARLOTTE	NC		04/29/2025	07/17/2026	214,090		(4,713)			(4,713)		209,377	209,377			
100209422	CHARLOTTE	NC		04/29/2025	07/17/2026	171,224		(4,168)			(4,168)		167,056	167,056			
100209439	BAKERSFIELD	CA		04/29/2025	07/17/2026	255,123		(10,043)			(10,043)		245,080	245,080			
100209478	BELLEROSE	NY		05/01/2025	08/09/2026	979,760		(6,731)			(6,731)		973,029	973,029			
100209517	BAKERSFIELD	CA		05/02/2025	09/07/2026	53,525		(1,470)			(1,470)		52,055	52,055			
100209582	SANTA BARBARA	CA		05/02/2025	09/07/2026	459,842		(14,737)			(14,737)		445,105	445,105			
100209612	LONG POND	PA		05/02/2025	09/07/2026	222,675		(5,060)			(5,060)		217,615	217,615			
100209674	HOPKINS	MN		05/02/2025	08/07/2026	417,809		(16,673)			(16,673)		401,136	401,136			
100209675	HOPKINS	MN		05/02/2025	08/07/2026	406,317		(16,323)			(16,323)		389,994	389,994			
100209722	MACON	GA		05/05/2025	07/08/2026	77,725		(3,620)			(3,620)		74,105	74,105			
100209805	DENVER	CO		05/05/2025	07/05/2026	536,577		(19,742)			(19,742)		516,835	516,835			
100209816	PACKWOOD	WA		05/05/2025	08/05/2026	536,795		(17,344)			(17,344)		519,451	519,451			
100209818	SAN CLEMENTE	CA		05/05/2025	08/05/2026	1,373,149		(29,056)			(29,056)		1,344,093	1,344,093			
100209849	BRASELTON	GA		05/05/2025	08/05/2026	600,598		(5,598)			(5,598)		595,000	595,000			
100209906	BELMONT	CA		06/11/2025	09/09/2026	516,836		(20,846)			(20,846)		495,990	495,990			
100209917	PHOENIX	AZ		06/11/2025	09/09/2026	573,367		(18,657)			(18,657)		554,710	554,710			
100209947	CHICAGO	IL		06/11/2025	09/09/2026	320,323		(9,292)			(9,292)		311,031	311,031			
100209948	VENTURA	CA		06/11/2025	08/09/2026	901,800		(39,310)			(39,310)		862,490	862,490			
100210017	SIMPSONVILLE	SC		05/07/2025	08/01/2026	154,288		(7,541)			(7,541)		146,747	146,747			
100210055	COCOA BEACH	FL		05/07/2025	08/17/2026	571,133		(4,833)			(4,833)		566,300	566,300			
100210128	DENTON	TX		05/07/2025	09/17/2026	82,762		(805)			(805)		81,957	81,957			
100210231	MOUNTAIN VIEW	CA		05/09/2025	07/19/2026	1,580,599		(73,732)			(73,732)		1,506,867	1,506,867			
100210437	CORNELIUS	NC		05/12/2025	09/08/2026	1,137,363		(29,017)			(29,017)		1,108,346	1,108,346			
100210500	FRESNO	CA		05/12/2025	08/08/2026	208,527		(9,550)			(9,550)		198,977	198,977			
100210507	TEMPLE	GA		05/15/2025	07/11/2026	466,471		(18,254)			(18,254)		448,217	448,217			
100210735	BURBANK	CA		05/15/2025	07/07/2026	1,243,175		(45,251)			(45,251)		1,197,924	1,197,924			
100210753	MADISON	WI		05/15/2025	08/07/2026	122,240		(3,996)			(3,996)		118,244	118,244			
100210772	GREEN COVE SPRINGS	FL		05/15/2025	08/17/2026	79,216		(2,888)			(2,888)		76,328	76,328			
100210855	HOUSTON	TX		05/15/2025	09/17/2026	132,338		(9,745)			(9,745)		122,593	122,593			
100210874	MCKINNEY	TX		05/15/2025	09/17/2026	41,232		(2,223)			(2,223)		39,009	39,009			
100210884	LAS VEGAS	NV		05/15/2025	08/17/2026	27,430		(2,030)			(2,030)		25,400	25,400			
100210919	ELLENWOOD	GA		05/15/2025	08/17/2026	51,126		(2,241)			(2,241)		48,885	48,885			
100210946	KEWASKUM	WI		05/15/2025	08/17/2026	110,255		(7,131)			(7,131)		103,124	103,124			
100210965	VANCOUVER	WA		05/15/2025	09/17/2026	26,500		(1,956)			(1,956)		24,544	24,544			
100210970	AKRON	OH		05/15/2025	09/17/2026	56,341		(2,960)			(2,960)		53,381	53,381			
100210972	STONECREST	GA		05/15/2025	09/17/2026	65,573		(3,878)			(3,878)		61,695	61,695			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210976	SCOTTSDALE	AZ		05/15/2025	09/17/2026	226,533		(6,657)			(6,657)		219,876	219,876			
100211018	CANAAN	ME		05/15/2025	08/17/2026	19,904		(1,436)			(1,436)		18,468	18,468			
100211026	JEROME	MO		05/15/2025	08/17/2026	51,335		(2,892)			(2,892)		48,443	48,443			
100211038	RAMONA	CA		05/15/2025	07/17/2026	153,987		(7,281)			(7,281)		146,706	146,706			
100211075	SALINAS	CA		05/15/2025	08/17/2026	52,922		(3,584)			(3,584)		49,338	49,338			
100211076	PLANTATION	FL		05/15/2025	09/17/2026	149,851		(4,890)			(4,890)		144,961	144,961			
100211086	COLUMBUS	GA		05/15/2025	07/17/2026	26,532		(1,960)			(1,960)		24,572	24,572			
100211120	FONTANA	CA		05/15/2025	08/17/2026	74,493		(5,418)			(5,418)		69,075	69,075			
100211132	HACKENSACK	NJ		05/15/2025	07/17/2026	217,275		(6,060)			(6,060)		211,215	211,215			
100211161	YUMA	AZ		05/15/2025	07/17/2026	32,433		(2,390)			(2,390)		30,043	30,043			
100211226	LAS VEGAS	NV		05/15/2025	07/17/2026	156,465		(9,628)			(9,628)		146,837	146,837			
100211235	PITTSBURGH	PA		05/15/2025	08/17/2026	37,153		(2,746)			(2,746)		34,407	34,407			
100211240	SPRINGVILLE	UT		05/15/2025	09/17/2026	100,355		(1,612)			(1,612)		98,743	98,743			
100211266	CONROE	TX		05/15/2025	09/17/2026	35,383		(1,980)			(1,980)		33,403	33,403			
100211311	LAKE WORTH	FL		05/15/2025	07/17/2026	31,847		(2,354)			(2,354)		29,493	29,493			
100211378	STAFFORD SPRINGS	CT		05/15/2025	07/17/2026	79,323		(2,848)			(2,848)		76,475	76,475			
100211392	LEMON GROVE	CA		05/15/2025	07/17/2026	123,370		(1,244)			(1,244)		122,126	122,126			
100211488	SAN DIEGO	CA		05/16/2025	09/09/2026	1,237,471		(40,425)			(40,425)		1,197,046	1,197,046			
100211712	GROVELAND	CA		05/19/2025	09/17/2026	622,474		(5,602)			(5,602)		616,872	616,872			
100211782	TELFORD	PA		05/19/2025	08/17/2026	254,822		(9,608)			(9,608)		245,214	245,214			
100211842	CHICAGO	IL		05/19/2025	07/17/2026	555,305		(12,977)			(12,977)		542,328	542,328			
100211940	SAINT HELENA ISLAND	SC		05/19/2025	08/17/2026	500,478		(8,178)			(8,178)		492,300	492,300			
100211955	PEACHTREE CORNERS	GA		05/22/2025	09/11/2026	317,149		(2,915)			(2,915)		314,234	314,234			
100211962	SUGAR HILL	GA		05/22/2025	09/11/2026	263,290		(3,840)			(3,840)		259,450	259,450			
100212062	HUNTINGTON BEACH	CA		06/27/2025	07/09/2026	762,086		(18,560)			(18,560)		743,526	743,526			
100212069	WOODLAND HILLS	CA		05/22/2025	07/09/2026	3,522,234		(74,685)			(74,685)		3,447,549	3,447,549			
100212090	LAWRENCEVILLE	GA		05/22/2025	07/04/2026	237,830		3,790			3,790		241,620	241,620			
100212121	PALM DESERT	CA		05/22/2025	08/04/2026	657,717		(8,538)			(8,538)		649,179	649,179			
100212129	MILLSBORO	DE		05/22/2025	09/04/2026	286,911		(8,220)			(8,220)		278,691	278,691			
100212179	EASTVALE	CA		05/22/2025	08/04/2026	508,598		(6,718)			(6,718)		501,880	501,880			
100212244	NORTH HOLLYWOOD	CA		05/23/2025	08/07/2026	779,184		(28,991)			(28,991)		750,193	750,193			
100212349	AGOURA HILLS	CA		05/28/2025	07/06/2026	2,386,949		(62,886)			(62,886)		2,324,063	2,324,063			
100212356	CLEVELAND	OH		05/28/2025	08/06/2026	257,690		8,614			8,614		266,304	266,304			
100212357	WOODBRIDGE	VA		05/28/2025	07/06/2026	355,881		(9,652)			(9,652)		346,229	346,229			
100212481	PERRINEVILLE	NJ		05/28/2025	07/05/2026	1,019,638		(43,858)			(43,858)		975,780	975,780			
100212506	SIMI VALLEY	CA		05/28/2025	07/05/2026	304,152		2,465			2,465		306,617	306,617			
100212521	BELLFLOWER	CA		05/29/2025	08/19/2026	613,302		(23,193)			(23,193)		590,109	590,109			
100212530	WAYNE	NJ		05/29/2025	07/19/2026	824,876		(2,100)			(2,100)		822,776	822,776			
100212584	YUCCA VALLEY	CA		05/29/2025	08/19/2026	341,020		(13,988)			(13,988)		327,032	327,032			
100212654	SAN DIEGO	CA		05/29/2025	08/19/2026	781,466		(36,515)			(36,515)		744,951	744,951			
100212838	UNITED KINGDOM	GBR		05/28/2025	07/20/2026	120,541						1,826	122,367	122,095	(272)		(272)
100212842	UNITED KINGDOM	GBR		05/28/2025	08/20/2026	83,700						1,268	84,968	86,004	1,036		1,036
100212863	FREELAND	MI		05/29/2025	09/08/2026	43,728		(1,803)			(1,803)		41,925	41,925			
100212898	LAKE CHARLES	LA		05/29/2025	07/08/2026	88,172		(1,304)			(1,304)		86,868	86,868			
100212963	SOUTH AMHERST	OH		05/29/2025	08/08/2026	204,323		(8,352)			(8,352)		195,971	195,971			
100212986	FRANKFORT	IL		05/29/2025	07/08/2026	72,338		(3,822)			(3,822)		68,516	68,516			
100213026	DULUTH	MN		05/29/2025	08/08/2026	74,622		(2,877)			(2,877)		71,745	71,745			
100213120	LANSING	MI		05/29/2025	07/08/2026	108,913		(5,774)			(5,774)		103,139	103,139			
100213127	BAKERSFIELD	CA		05/29/2025	09/08/2026	99,983		(2,287)			(2,287)		97,696	97,696			
100213139	WALNUT CREEK	CA		05/29/2025	07/08/2026	194,609		(4,439)			(4,439)		190,170	190,170			
100213184	DELTONA	FL		05/29/2025	07/08/2026	33,023		(1,743)			(1,743)		31,280	31,280			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213189	LEES SUMMIT	MO		05/29/2025	07/08/2026	38,403		(1,389)			(1,389)		37,014	37,014			
100213216	NOTTINGHAM	MD		05/29/2025	09/08/2026	66,468		(2,719)			(2,719)		63,749	63,749			
100213262	RUSTBURG	VA		05/29/2025	09/08/2026	80,565		(1,858)			(1,858)		78,707	78,707			
100213269	LECANTO	FL		05/29/2025	07/08/2026	1,578		(38)			(38)		1,540	1,540			
100213305	WINTER GARDEN	FL		05/29/2025	07/08/2026	26,208		(1,342)			(1,342)		24,866	24,866			
100213356	PRINCE FREDERICK	MD		05/29/2025	09/08/2026	197,692		(4,531)			(4,531)		193,161	193,161			
100213364	TOMS RIVER	NJ		05/29/2025	08/08/2026	44,736		(2,379)			(2,379)		42,357	42,357			
100213403	MORROW	OH		05/29/2025	08/08/2026	36,440		(1,939)			(1,939)		34,501	34,501			
100213411	BUENA PARK	CA		05/29/2025	07/08/2026	88,777		(3,544)			(3,544)		85,233	85,233			
100213413	WALDORF	MD		05/29/2025	08/08/2026	123,721		(6,594)			(6,594)		117,127	117,127			
100213420	ASHWAUBENON	WI		05/29/2025	07/08/2026	33,715		(145)			(145)		33,570	33,570			
100213448	REDWOOD FALLS	MN		05/29/2025	09/08/2026	74,811		(1,707)			(1,707)		73,104	73,104			
100213816	SAN JOSE	CA		05/29/2025	07/08/2026	532,062		(24,809)			(24,809)		507,253	507,253			
100213818	FOUNTAIN VALLEY	CA		05/29/2025	07/08/2026	922,314		(30,826)			(30,826)		891,488	891,488			
100213876	WAUWATOSA	WI		05/29/2025	09/17/2026	371,723		(11,085)			(11,085)		360,638	360,638			
100213906	WENTZVILLE	MO		05/29/2025	07/17/2026	285,465		(8,189)			(8,189)		277,276	277,276			
100213933	SURPRISE	AZ		05/29/2025	07/17/2026	360,496		(8,009)			(8,009)		352,487	352,487			
100214028	SCHERTZ	TX		05/29/2025	07/17/2026	232,283		(6,349)			(6,349)		225,934	225,934			
100214042	SEVIERVILLE	TN		05/29/2025	09/17/2026	205,126		(4,091)			(4,091)		201,035	201,035			
100214173	FRANKLIN	TN		05/30/2025	09/11/2026	620,991		(23,550)			(23,550)		597,441	597,441			
100214193	HALEIWA	HI		05/30/2025	09/11/2026	907,114		(16,811)			(16,811)		890,303	890,303			
100214206	LOS LUNAS	NM		05/30/2025	08/11/2026	423,524		(2,995)			(2,995)		420,529	420,529			
100214221	SIMI VALLEY	CA		05/30/2025	07/08/2026	561,398		(26,246)			(26,246)		535,152	535,152			
100214246	LAS VEGAS	NV		05/30/2025	08/08/2026	365,621		(15,621)			(15,621)		350,000	350,000			
100214257	MONTCLAIR	CA		05/30/2025	07/08/2026	332,295		(14,749)			(14,749)		317,546	317,546			
100214259	PALM BEACH GARDENS	FL		05/30/2025	07/08/2026	276,583		(1,226)			(1,226)		275,357	275,357			
100214278	LONG BEACH	CA		05/30/2025	07/08/2026	415,818		(7,073)			(7,073)		408,745	408,745			
100214292	RAYMOND	ME		05/30/2025	07/08/2026	654,847		(12,015)			(12,015)		642,832	642,832			
100214299	LAKE HAVASU CITY	AZ		06/02/2025	08/17/2026	440,846		(12,462)			(12,462)		428,384	428,384			
100214318	MERCED	CA		06/02/2025	08/17/2026	349,752		(7,417)			(7,417)		342,335	342,335			
100214325	KINSTON	NC		06/02/2025	08/17/2026	217,444		12,204			12,204		229,648	229,648			
100214382	COVINGTON	TN		06/02/2025	09/17/2026	239,710		1,953			1,953		241,663	241,663			
100214458	SUNLAND	CA		06/06/2025	07/08/2026	1,290,665		(38,340)			(38,340)		1,252,325	1,252,325			
100214552	RANCHO CUCAMONGA	CA		06/06/2025	08/08/2026	647,388		(13,734)			(13,734)		633,654	633,654			
100214622	LAWRENCEVILLE	GA		06/10/2025	08/11/2026	123,417		(4,773)			(4,773)		118,644	118,644			
100214634	IRVINE	CA		06/10/2025	09/11/2026	1,023,795		(15,395)			(15,395)		1,008,400	1,008,400			
100214689	EASTVALE	CA		06/11/2025	07/05/2026	448,056		(4,903)			(4,903)		443,153	443,153			
100214702	SHEBOYGAN	WI		06/11/2025	09/05/2026	534,298		(14,393)			(14,393)		519,905	519,905			
100214764	CHINO	CA		06/11/2025	07/05/2026	418,358		(10,432)			(10,432)		407,926	407,926			
100214770	IRVINE	CA		06/11/2025	08/05/2026	3,004,477		(38,559)			(38,559)		2,965,918	2,965,918			
100214777	BROOKLYN	NY		06/11/2025	07/08/2026	1,154,956		(38,107)			(38,107)		1,116,849	1,116,849			
100214799	MONTEREY PARK	CA		06/11/2025	08/05/2026	923,378		(22,719)			(22,719)		900,659	900,659			
100214808	LAKE HAVASU CITY	AZ		06/11/2025	08/05/2026	239,868		(11,214)			(11,214)		228,654	228,654			
100214814	DUARTE	CA		06/11/2025	09/05/2026	660,163		(7,447)			(7,447)		652,716	652,716			
100214901	LOS ANGELES	CA		06/11/2025	08/05/2026	933,073		(43,538)			(43,538)		889,535	889,535			
100214970	WALNUT	CA		06/11/2025	08/08/2026	1,005,205		(29,504)			(29,504)		975,701	975,701			
100214976	SWAINSBORO	GA		06/11/2025	07/08/2026	204,203		(9,531)			(9,531)		194,672	194,672			
100214984	MONTEBELLO	CA		06/11/2025	08/08/2026	773,389		(36,595)			(36,595)		736,794	736,794			
100214991	POMONA	CA		06/11/2025	07/05/2026	487,508		(19,759)			(19,759)		467,749	467,749			
100215324	EAST PALO ALTO	CA		06/12/2025	09/07/2026	1,208,716		(45,529)			(45,529)		1,163,187	1,163,187			
100215326	BENTONVILLE	AR		06/12/2025	07/07/2026	195,217		(7,360)			(7,360)		187,857	187,857			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215328	SACRAMENTO	CA		06/12/2025	08/07/2026	414,628		(11,243)			(11,243)		403,385	403,385			
100215332	STUART	FL		06/12/2025	08/07/2026	343,231		(12,172)			(12,172)		331,059	331,059			
100215505	ORMOND BEACH	FL		06/12/2025	07/07/2026	337,580		(9,861)			(9,861)		327,719	327,719			
100215571	AMERICAN FORK	UT		06/12/2025	07/17/2026	290,505		9,501			9,501		300,006	300,006			
100215589	BONAIRE	GA		06/12/2025	07/17/2026	304,220		(6,869)			(6,869)		297,351	297,351			
100215605	LAKE WORTH	FL		06/12/2025	09/17/2026	270,831		(7,406)			(7,406)		263,425	263,425			
100215620	PUNTA GORDA	FL		06/12/2025	08/17/2026	370,289		(13,372)			(13,372)		356,917	356,917			
100215625	CHINO VALLEY	AZ		06/12/2025	09/17/2026	397,612		(5,856)			(5,856)		391,756	391,756			
100215634	COCOA BEACH	FL		06/12/2025	08/17/2026	207,399		(5,382)			(5,382)		202,017	202,017			
100215675	CONROE	TX		06/13/2025	09/11/2026	499,308		(4,510)			(4,510)		494,798	494,798			
100215834	WARSAW	IN		06/12/2025	07/21/2026	208,726		(8,206)			(8,206)		200,520	200,520			
100215901	SCOTTSDALE	AZ		06/16/2025	07/08/2026	2,811,844		(131,447)			(131,447)		2,680,397	2,680,397			
100215928	CASA GRANDE	AZ		06/17/2025	09/11/2026	162,436		(2,709)			(2,709)		159,727	159,727			
100215949	PHILADELPHIA	PA		07/11/2025	07/09/2026	202,558		(8,091)			(8,091)		194,467	194,467			
100215971	BONITA SPRINGS	FL		07/11/2025	07/09/2026	557,257		(19,744)			(19,744)		537,513	537,513			
100215997	JONESBORO	AR		07/11/2025	08/09/2026	154,029		(7,193)			(7,193)		146,836	146,836			
100216033	PROVO	UT		06/17/2025	09/11/2026	382,060		(14,226)			(14,226)		367,834	367,834			
100216061	FLORENCE	SC		06/17/2025	09/11/2026	153,882		(6,603)			(6,603)		147,279	147,279			
100216100	KELLER	TX		06/17/2025	09/11/2026	1,165,396		(20,862)			(20,862)		1,144,534	1,144,534			
100216152	DANVILLE	CA		06/17/2025	08/07/2026	1,587,922		(34,204)			(34,204)		1,553,718	1,553,718			
100216225	AURORA	CO		06/20/2025	08/09/2026	496,819		(10,098)			(10,098)		486,721	486,721			
100216284	BETHEL	ME		06/20/2025	08/07/2026	219,613		(6,435)			(6,435)		213,178	213,178			
100216402	LOS ANGELES	CA		06/20/2025	09/08/2026	745,566		(33,179)			(33,179)		712,387	712,387			
100216415	SURPRISE	AZ		06/20/2025	09/08/2026	385,388		(14,777)			(14,777)		370,611	370,611			
100216499	EUGENE	OR		06/23/2025	08/17/2026	294,297		(9,194)			(9,194)		285,103	285,103			
100216514	SOMERS POINT	NJ		06/23/2025	08/17/2026	257,479		(5,423)			(5,423)		252,056	252,056			
100216540	ALBUQUERQUE	NM		06/23/2025	07/17/2026	250,167		(8,471)			(8,471)		241,696	241,696			
100216608	ROSEVILLE	CA		06/23/2025	07/17/2026	516,971		(8,787)			(8,787)		508,184	508,184			
100216611	SAINT LOUIS	MO		06/23/2025	09/17/2026	184,014		112			112		184,126	184,126			
100216619	VENTURA	CA		06/23/2025	07/17/2026	1,264,513		(2,489)			(2,489)		1,262,024	1,262,024			
100216640	GRAY	ME		06/23/2025	08/17/2026	529,899		(14,279)			(14,279)		515,620	515,620			
100216658	LAWRENCEVILLE	GA		06/23/2025	08/17/2026	294,635		(3,300)			(3,300)		291,335	291,335			
100216715	DURANGO	CO		06/23/2025	09/09/2026	1,034,608		(44,054)			(44,054)		990,554	990,554			
100216733	TRUCKEE	CA		06/23/2025	07/09/2026	616,700		(16,200)			(16,200)		600,500	600,500			
100216750	MALIBU	CA		06/25/2025	07/08/2026	4,680,204		30,003			30,003		4,710,207	4,710,207			
100216754	LOS ANGELES	CA		06/25/2025	07/08/2026	1,461,059		(36,204)			(36,204)		1,424,855	1,424,855			
100218178	YELM	WA		07/22/2025	08/09/2026	26,601		(1,250)			(1,250)		25,351	25,351			
100218215	CARLSBAD	CA		06/26/2025	07/09/2026	1,155,408		(21,534)			(21,534)		1,133,874	1,133,874			
100218217	PHOENIX	AZ		06/26/2025	08/09/2026	1,067,149		(26,436)			(26,436)		1,040,713	1,040,713			
100218247	TITUSVILLE	FL		06/26/2025	07/05/2026	315,059		(6,005)			(6,005)		309,054	309,054			
100218277	CAROLINA BEACH	NC		06/26/2025	07/05/2026	986,147		(21,402)			(21,402)		964,745	964,745			
100218279	HENDERSONVILLE	TN		06/26/2025	07/05/2026	1,073,796		(28,802)			(28,802)		1,044,994	1,044,994			
100218287	DALLAS	TX		06/26/2025	07/05/2026	354,876		(6,723)			(6,723)		348,153	348,153			
100218489	PHOENIX	AZ		06/27/2025	08/09/2026	1,931,133		(56,121)			(56,121)		1,875,012	1,875,012			
100218510	MEDFORD	OR		06/27/2025	07/09/2026	312,300		(6,074)			(6,074)		306,226	306,226			
100218517	CRITTENDEN	KY		06/27/2025	08/07/2026	191,971		(6,158)			(6,158)		185,813	185,813			
100218587	SUNNYVALE	CA		06/27/2025	09/17/2026	414,945		5,608			5,608		420,553	420,553			
100218594	CARNATION	WA		06/27/2025	07/17/2026	696,685		(7,677)			(7,677)		689,008	689,008			
100218595	CARNATION	WA		06/27/2025	07/17/2026	694,550		(6,160)			(6,160)		688,390	688,390			
100218596	SPRING HILL	FL		06/27/2025	07/17/2026	184,657		(4,342)			(4,342)		180,315	180,315			
100218659	GLASSBORO	NJ		06/27/2025	08/17/2026	266,094		(2,801)			(2,801)		263,293	263,293			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218684	WASHINGTON	UT		06/27/2025	07/17/2026	243,015		(523)			(523)		242,492	242,492			
100218718	RANCHO MISSION VIEJO	CA		06/27/2025	07/17/2026	950,232		(19,081)			(19,081)		931,151	931,151			
100218763	LEMONT	IL		06/27/2025	09/17/2026	242,771		(6,508)			(6,508)		236,263	236,263			
100218791	CORNING	NY		06/27/2025	08/17/2026	173,622		(3,756)			(3,756)		169,866	169,866			
100218796	OCEAN CITY	MD		06/27/2025	08/17/2026	269,409		(5,226)			(5,226)		264,183	264,183			
100218813	VENICE	FL		06/27/2025	07/17/2026	583,210		(17,712)			(17,712)		565,498	565,498			
100218852	BOSTON	MA		06/27/2025	08/17/2026	772,922		(12,348)			(12,348)		760,574	760,574			
100218861	EAST WENATCHEE	WA		06/27/2025	08/17/2026	381,740		(12,723)			(12,723)		369,017	369,017			
100218873	CORAOPOLIS	PA		06/27/2025	07/17/2026	287,693		(10,719)			(10,719)		276,974	276,974			
100218879	BROKEN BOW	OK		06/27/2025	09/17/2026	399,855		(11,495)			(11,495)		388,360	388,360			
100218900	SURPRISE	AZ		06/27/2025	07/17/2026	425,354		(8,891)			(8,891)		416,463	416,463			
100218912	OLNEY	MD		06/27/2025	08/17/2026	593,802		(13,562)			(13,562)		580,240	580,240			
100218931	LONGS	SC		06/27/2025	08/17/2026	253,734		8,160			8,160		261,894	261,894			
100218953	STARKVILLE	MS		06/27/2025	09/17/2026	391,269		(10,583)			(10,583)		380,686	380,686			
100218957	MIDLAND CITY	AL		06/27/2025	07/17/2026	289,737		(3,830)			(3,830)		285,907	285,907			
100218984	LAKE FOREST	CA		06/27/2025	07/08/2026	899,333		(21,886)			(21,886)		877,447	877,447			
100219047	SANTA FE	NM		06/27/2025	09/05/2026	1,513,858		(26,187)			(26,187)		1,487,671	1,487,671			
100219074	PALM BEACH GARDENS	FL		06/27/2025	09/07/2026	1,186,567		(33,859)			(33,859)		1,152,708	1,152,708			
100219244	KNOXVILLE	TN		06/30/2025	08/07/2026	206,861		(1,392)			(1,392)		205,469	205,469			
100219363	BLUE RIDGE	TX		06/30/2025	09/07/2026	441,936		(10,262)			(10,262)		431,674	431,674			
100219380	VENTURA	CA		07/07/2025	08/08/2026	1,086,339		(18,528)			(18,528)		1,067,811	1,067,811			
100219383	AUSTIN	TX		07/07/2025	08/08/2026	1,220,842		(42,889)			(42,889)		1,177,953	1,177,953			
100219405	ELMHURST	IL		07/07/2025	07/08/2026	826,163		(16,583)			(16,583)		809,580	809,580			
100219421	CRYSTAL RIVER	FL		07/07/2025	09/08/2026	407,709		(12,044)			(12,044)		395,665	395,665			
100219434	SAN DIEGO	CA		07/07/2025	07/08/2026	993,056		(32,649)			(32,649)		960,407	960,407			
100219540	DENVER	CO		07/07/2025	07/08/2026	978,980		(25,715)			(25,715)		953,265	953,265			
100219546	CHANDLER	AZ		07/07/2025	07/08/2026	948,573		(4,935)			(4,935)		943,638	943,638			
100219600	RICHMOND	VA		07/07/2025	08/08/2026	313,951		(11,019)			(11,019)		302,932	302,932			
100219601	RICHMOND	VA		07/07/2025	08/08/2026	313,951		(11,019)			(11,019)		302,932	302,932			
100219614	ANNAPOLIS	MD		07/07/2025	08/08/2026	606,009		(17,253)			(17,253)		588,756	588,756			
100219710	DESTIN	FL		07/07/2025	09/08/2026	909,255		(26,676)			(26,676)		882,579	882,579			
100219713	MYRTLE BEACH	SC		07/07/2025	07/08/2026	187,947		1,525			1,525		189,472	189,472			
100219722	PALMDALE	CA		07/07/2025	07/08/2026	460,392		(13,306)			(13,306)		447,086	447,086			
100219763	GAMBRILLS	MD		07/08/2025	07/11/2026	1,267,955		(17,933)			(17,933)		1,250,022	1,250,022			
100219817	YOUNGSTOWN	OH		07/08/2025	09/21/2026	211,417		(4,447)			(4,447)		206,970	206,970			
100219842	ALAMEDA	CA		07/08/2025	09/21/2026	811,973		(10,442)			(10,442)		801,531	801,531			
100219846	HENRICO	VA		07/08/2025	07/21/2026	137,476		(3,130)			(3,130)		134,346	134,346			
100219938	ENFIELD	CT		07/08/2025	08/21/2026	205,963		(5,309)			(5,309)		200,654	200,654			
100219969	LAVEEN	AZ		07/11/2025	09/09/2026	354,080		(11,587)			(11,587)		342,493	342,493			
100219985	WADDELL	AZ		07/11/2025	08/09/2026	656,379		(13,021)			(13,021)		643,358	643,358			
100220041	SCOTTS VALLEY	CA		07/30/2025	09/09/2026	1,631,442		(45,874)			(45,874)		1,585,568	1,585,568			
100220081	BUFFALO GROVE	IL		08/06/2025	08/09/2026	298,471		(4,596)			(4,596)		293,875	293,875			
100220090	SCHAUMBURG	IL		08/06/2025	07/09/2026	258,736		(5,731)			(5,731)		253,005	253,005			
100220192	APOPKA	FL		07/11/2025	07/08/2026	215,088		(1,987)			(1,987)		213,101	213,101			
100220211	WINTERVILLE	NC		07/11/2025	07/08/2026	167,937		4,563			4,563		172,500	172,500			
100220262	PITTSFIELD	MA		07/11/2025	07/08/2026	191,088		1,356			1,356		192,444	192,444			
100220270	VERO BEACH	FL		07/11/2025	09/08/2026	827,144		(33,250)			(33,250)		793,894	793,894			
100220282	PHOENIX	AZ		07/11/2025	08/08/2026	165,014		(6,235)			(6,235)		158,779	158,779			
100220292	PHOENIX	AZ		07/11/2025	07/08/2026	294,895		(13,811)			(13,811)		281,084	281,084			
100220306	ROHNERT PARK	CA		07/11/2025	09/08/2026	612,589		(28,657)			(28,657)		583,932	583,932			
100220311	LAND O LAKES	FL		07/11/2025	08/08/2026	421,979		(9,481)			(9,481)		412,498	412,498			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220312	FRISCO	TX		07/11/2025	08/08/2026	574,096		(10,980)			(10,980)		563,116	563,116			
100220331	FLOWERY BRANCH	GA		07/14/2025	08/17/2026	622,046		(27,582)			(27,582)		594,464	594,464			
100220341	HOUSTON	TX		07/14/2025	07/17/2026	556,983		(16,011)			(16,011)		540,972	540,972			
100220345	LEHIGH ACRES	FL		07/14/2025	09/17/2026	366,932		(14,213)			(14,213)		352,719	352,719			
100220527	MOSES LAKE	WA		07/15/2025	09/07/2026	353,643		(12,663)			(12,663)		340,980	340,980			
100220536	BOISE	ID		07/15/2025	08/07/2026	302,227		(8,977)			(8,977)		293,250	293,250			
100220545	ATHENS	GA		07/15/2025	08/07/2026	256,101		(2,895)			(2,895)		253,206	253,206			
100220598	DONNELLY	ID		07/15/2025	09/07/2026	300,675		(11,166)			(11,166)		289,509	289,509			
100220669	ARCADIA	CA		07/17/2025	07/08/2026	666,364		(28,933)			(28,933)		637,431	637,431			
100220689	OAKWOOD	GA		07/18/2025	07/08/2026	453,540		(14,793)			(14,793)		438,747	438,747			
100220741	LONG BEACH	CA		07/18/2025	08/08/2026	417,035		(19,537)			(19,537)		397,498	397,498			
100220810	LOS ANGELES	CA		07/18/2025	07/08/2026	639,918		(14,577)			(14,577)		625,341	625,341			
100220819	STAFFORD TOWNSHIP	NJ		07/18/2025	09/08/2026	356,708		(13,901)			(13,901)		342,807	342,807			
100220827	LAGUNA NIGUEL	CA		07/18/2025	09/08/2026	1,119,765		(49,670)			(49,670)		1,070,095	1,070,095			
100220940	SAN DIEGO	CA		07/18/2025	08/17/2026	682,300		(16,564)			(16,564)		665,736	665,736			
100221059	OCEAN CITY	NJ		07/18/2025	07/17/2026	605,666		(20,268)			(20,268)		585,398	585,398			
100221064	PORTLAND	OR		07/18/2025	08/17/2026	300,574		(12,764)			(12,764)		287,810	287,810			
100221176	CENTERVILLE	UT		07/21/2025	07/21/2026	542,344		(9,649)			(9,649)		532,695	532,695			
100221321	LONG BEACH	CA		07/22/2025	07/11/2026	360,825		(13,631)			(13,631)		347,194	347,194			
100221349	MARYSVILLE	OH		07/22/2025	07/11/2026	224,577		(1,295)			(1,295)		223,282	223,282			
100221366	VENICE	FL		07/22/2025	09/11/2026	188,967		(3,813)			(3,813)		185,154	185,154			
100221372	SAN FRANCISCO	CA		07/22/2025	07/05/2026	445,017		(15,689)			(15,689)		429,328	429,328			
100221403	DETROIT	MI		07/22/2025	08/19/2026	179,069		(5,580)			(5,580)		173,489	173,489			
100221484	MURRELLS INLET	SC		07/22/2025	07/19/2026	332,652		(10,774)			(10,774)		321,878	321,878			
100221515	SPOONER	WI		07/22/2025	07/03/2026	1,246							1,246	1,246			
100221564	DUBLIN	OH		07/22/2025	08/03/2026	290,211		(8,541)			(8,541)		281,670	281,670			
100221585	LOS ANGELES	CA		07/22/2025	07/09/2026	1,389,182		(31,388)			(31,388)		1,357,794	1,357,794			
100221641	BLACKSBURG	VA		07/23/2025	09/20/2026	392,701		(3,302)			(3,302)		389,399	389,399			
100221726	ANAHEIM	CA		07/25/2025	08/08/2026	615,123		(28,783)			(28,783)		586,340	586,340			
100221815	GRANITE BAY	CA		07/29/2025	09/08/2026	1,093,435		(48,561)			(48,561)		1,044,874	1,044,874			
100221847	LAKEWOOD	CA		07/29/2025	07/08/2026	925,306		(40,306)			(40,306)		885,000	885,000			
100221857	SOLSBERRY	IN		07/30/2025	08/08/2026	33,069		(1,566)			(1,566)		31,503	31,503			
100221860	SEATTLE	WA		07/30/2025	09/08/2026	158,680		(6,110)			(6,110)		152,570	152,570			
100221973	PONTE VEDRA BEACH	FL		07/30/2025	09/08/2026	510,608		(18,692)			(18,692)		491,916	491,916			
100221986	FAIRBORN	OH		07/30/2025	08/08/2026	55,881		(1,387)			(1,387)		54,494	54,494			
100222271	GRASS VALLEY	CA		07/30/2025	09/08/2026	97,191		(2,618)			(2,618)		94,573	94,573			
100222282	SCOTTS VALLEY	CA		07/30/2025	09/08/2026	137,968		(5,352)			(5,352)		132,616	132,616			
100222378	PORT CLINTON	OH		07/30/2025	07/08/2026	49,141		(1,034)			(1,034)		48,107	48,107			
100222425	ROCKLIN	CA		07/30/2025	07/08/2026	226,703		(4,667)			(4,667)		222,036	222,036			
100222604	TIFTON	GA		07/30/2025	09/08/2026	57,635		(1,214)			(1,214)		56,421	56,421			
100222649	SEQUIM	WA		07/30/2025	09/08/2026	72,102		(2,102)			(2,102)		70,000	70,000			
100226480	UNITED KINGDOM	GBR		07/29/2025	09/21/2026	120,549						853	121,402	121,504	102		102
100226517	UNITED KINGDOM	GBR		07/29/2025	08/20/2026	135,932						962	136,894	139,683	2,789		2,789
100226523	UNITED KINGDOM	GBR		07/29/2025	08/20/2026	80,356						569	80,925	82,562	1,638		1,638
100226565	SANTA BARBARA	CA		07/30/2025	09/03/2026	771,030		(27,664)			(27,664)		743,366	743,366			
100226567	PRESCOTT	AZ		07/30/2025	09/03/2026	384,396		(13,939)			(13,939)		370,457	370,457			
100226580	EMERYVILLE	CA		07/30/2025	07/06/2026	401,630		(15,476)			(15,476)		386,154	386,154			
100226603	RANCHO CUCAMONGA	CA		07/30/2025	09/11/2026	692,350		(32,425)			(32,425)		659,925	659,925			
100226604	RANCHO CUCAMONGA	CA		07/30/2025	09/11/2026	657,114		(30,773)			(30,773)		626,341	626,341			
100226739	KINGSTON	PA		07/30/2025	08/21/2026	221,588		(9,297)			(9,297)		212,291	212,291			
100226776	HICKMAN	CA		07/30/2025	09/21/2026	296,921		(5,337)			(5,337)		291,584	291,584			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226783	LOUDON	TN		07/30/2025	07/21/2026	354,777		(12,689)			(12,689)		342,088	342,088			
100226799	AMERY	WI		07/30/2025	08/21/2026	806,980		(18,699)			(18,699)		788,281	788,281			
100226882	LOS ANGELES	CA		07/30/2025	07/17/2026	1,270,070		(34,686)			(34,686)		1,235,384	1,235,384			
100226941	LITTLE EGG HARBOR	NJ		07/30/2025	08/17/2026	309,305		(6,553)			(6,553)		302,752	302,752			
100226949	OCEANSIDE	CA		07/30/2025	07/17/2026	700,909		(9,224)			(9,224)		691,685	691,685			
100226987	SAN LUIS OBISPO	CA		07/30/2025	07/17/2026	609,609		(10,950)			(10,950)		598,659	598,659			
100227000	AZUSA	CA		07/30/2025	07/17/2026	726,151		(19,225)			(19,225)		706,926	706,926			
100227013	NOKOMIS	FL		07/30/2025	08/17/2026	320,324		(11,569)			(11,569)		308,755	308,755			
100227030	RALEIGH	NC		07/30/2025	07/17/2026	72,991		(976)			(976)		72,015	72,015			
100227034	WATSONVILLE	CA		07/30/2025	09/17/2026	776,489		(34,340)			(34,340)		742,149	742,149			
100227102	HILTON HEAD ISLAND	SC		07/30/2025	08/17/2026	638,547		(16,578)			(16,578)		621,969	621,969			
100227206	LAKE SAINT LOUIS	MO		07/30/2025	07/17/2026	242,042		(9,229)			(9,229)		232,813	232,813			
100227230	SAVANNAH	GA		07/31/2025	07/07/2026	325,610		(15,183)			(15,183)		310,427	310,427			
100227255	OCEAN GATE	NJ		07/31/2025	09/07/2026	459,028		(22,305)			(22,305)		436,723	436,723			
100227935	LARUE	TX		08/04/2025	07/08/2026	176,783		(6,326)			(6,326)		170,457	170,457			
100227944	DESERT HOT SPRINGS	CA		08/04/2025	09/08/2026	328,370		(15,373)			(15,373)		312,997	312,997			
100227948	FLINT	TX		08/04/2025	07/08/2026	281,476		413			413		281,889	281,889			
100227986	OAK PARK	CA		08/04/2025	09/08/2026	811,507		(37,375)			(37,375)		774,132	774,132			
100228012	CHARLESTON	SC		08/06/2025	07/09/2026	361,580		(13,130)			(13,130)		348,450	348,450			
100228065	SUWANEE	GA		08/07/2025	07/11/2026	768,417		(24,092)			(24,092)		744,325	744,325			
100228077	LA PALMA	CA		08/07/2025	09/11/2026	916,508		(42,902)			(42,902)		873,606	873,606			
100228137	FORT COLLINS	CO		08/08/2025	09/09/2026	361,724		(16,242)			(16,242)		345,482	345,482			
100228162	NEWPORT	RI		08/11/2025	09/07/2026	791,140		(31,132)			(31,132)		760,008	760,008			
100228175	SIERRA VISTA	AZ		08/11/2025	08/07/2026	415,196		(19,095)			(19,095)		396,101	396,101			
100228176	BERWYN	IL		08/11/2025	09/07/2026	178,807		(7,635)			(7,635)		171,172	171,172			
100228193	NORTH HILLS	CA		08/11/2025	09/07/2026	812,636		(15,081)			(15,081)		797,555	797,555			
100228194	LAGUNA BEACH	CA		08/11/2025	09/07/2026	3,926,902		(33,367)			(33,367)		3,893,535	3,893,535			
100228232	EDEN	UT		08/11/2025	08/07/2026	465,536		(14,538)			(14,538)		450,998	450,998			
100228314	TUCSON	AZ		08/11/2025	07/07/2026	308,423		(10,528)			(10,528)		297,895	297,895			
100228341	KENNESAW	GA		08/11/2025	08/07/2026	86,690		(2,965)			(2,965)		83,725	83,725			
100228363	BUCKEYE	AZ		08/11/2025	07/07/2026	200,936		(4,609)			(4,609)		196,327	196,327			
100228496	THOMASVILLE	GA		08/11/2025	07/17/2026	252,222		(7,834)			(7,834)		244,388	244,388			
100228530	HOWELL	NJ		08/11/2025	08/17/2026	490,610		(14,458)			(14,458)		476,152	476,152			
100228700	CHARLOTTE	NC		08/11/2025	08/17/2026	269,692		(6,976)			(6,976)		262,716	262,716			
100228898	DEERING	NH		08/12/2025	09/07/2026	260,878		(7,685)			(7,685)		253,193	253,193			
100228931	RIDGEFIELD	WA		09/10/2025	07/09/2026	1,627,939		(49,596)			(49,596)		1,578,343	1,578,343			
100228940	NEWPORT BEACH	CA		09/10/2025	08/09/2026	924,136		(24,136)			(24,136)		900,000	900,000			
100229025	DOVER	DE		08/14/2025	07/20/2026	323,412		(10,595)			(10,595)		312,817	312,817			
100229064	SOUTH LAKE TAHOE	CA		08/14/2025	09/20/2026	457,423		(11,351)			(11,351)		446,072	446,072			
100229223	CRANE HILL	AL		08/13/2025	08/07/2026	265,257		(7,497)			(7,497)		257,760	257,760			
100229247	EWA BEACH	HI		08/13/2025	09/07/2026	1,062,208		(34,514)			(34,514)		1,027,694	1,027,694			
100229304	LOS ANGELES	CA		08/14/2025	08/08/2026	398,295		(18,664)			(18,664)		379,631	379,631			
100229394	YORBA LINDA	CA		08/15/2025	07/01/2026	509,172		(28,384)			(28,384)		480,788	480,788			
100229421	CLOVIS	CA		08/15/2025	08/01/2026	185,069		(4,370)			(4,370)		180,699	180,699			
100229438	INDIO	CA		08/15/2025	09/01/2026	133,177		(4,169)			(4,169)		129,008	129,008			
100229456	HENDERSONVILLE	NC		08/15/2025	09/21/2026	492,963		(12,474)			(12,474)		480,489	480,489			
100229484	DULUTH	GA		08/15/2025	08/21/2026	210,565		(5,441)			(5,441)		205,124	205,124			
100229521	MADISON	TN		08/15/2025	09/21/2026	267,576		1,841			1,841		269,417	269,417			
100229537	WAKE FOREST	NC		08/15/2025	07/21/2026	220,250		(3,693)			(3,693)		216,557	216,557			
100229592	WALNUT	CA		08/15/2025	07/07/2026	680,830		(13,892)			(13,892)		666,938	666,938			
100229763	LAS VEGAS	NV		08/18/2025	08/08/2026	402,679		(18,861)			(18,861)		383,818	383,818			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229772	AMERICAN FORK	UT		08/18/2025	08/17/2026	398,688		(12,055)			(12,055)		386,633	386,633			
100229829	GILBERT	AZ		08/18/2025	07/17/2026	397,450		(12,609)			(12,609)		384,841	384,841			
100229854	MINNEAPOLIS	MN		08/18/2025	07/17/2026	491,763		(9,117)			(9,117)		482,646	482,646			
100229861	ELLIJAY	GA		08/18/2025	08/17/2026	734,287		(31,432)			(31,432)		702,855	702,855			
100229963	LOS ANGELES	CA		08/22/2025	07/08/2026	182,906		(8,591)			(8,591)		174,315	174,315			
100229968	RANCHO PALOS VERDES	CA		08/22/2025	09/08/2026	691,322		(16,459)			(16,459)		674,863	674,863			
100230023	SALINAS	CA		08/25/2025	09/30/2026	602,686		(13,944)			(13,944)		588,742	588,742			
100230057	HOUSTON	TX		08/25/2025	07/03/2026	152,272		(7,140)			(7,140)		145,132	145,132			
100230115	WEST LINN	OR		08/25/2025	09/09/2026	792,075		(27,965)			(27,965)		764,110	764,110			
100230195	INDIANAPOLIS	IN		08/29/2025	08/08/2026	73,614		(3,249)			(3,249)		70,365	70,365			
100230215	SOUTH BEND	IN		08/29/2025	09/08/2026	84,541		(3,709)			(3,709)		80,832	80,832			
100230252	BROADVIEW	IL		08/29/2025	09/08/2026	62,364		(1,309)			(1,309)		61,055	61,055			
100230329	DELHI	CA		08/29/2025	08/08/2026	51,593		(2,289)			(2,289)		49,304	49,304			
100230340	MERCED	CA		08/29/2025	09/08/2026	67,394		(1,414)			(1,414)		65,980	65,980			
100230342	MANCELONA	MI		08/29/2025	09/08/2026	58,143		(1,217)			(1,217)		56,926	56,926			
100230359	MORRO BAY	CA		08/29/2025	07/08/2026	63,114		(2,550)			(2,550)		60,564	60,564			
100230375	CARLSBAD	CA		08/29/2025	08/08/2026	125,113		(2,638)			(2,638)		122,475	122,475			
100230425	VINELAND	NJ		08/29/2025	07/08/2026	118,320		(4,402)			(4,402)		113,918	113,918			
100230466	NORTH MANCHESTER	IN		08/29/2025	07/08/2026	94,394		(3,732)			(3,732)		90,662	90,662			
100230472	LAKE FOREST	CA		08/29/2025	08/08/2026	103,125		(3,654)			(3,654)		99,471	99,471			
100230514	HOUSTON	TX		08/29/2025	07/08/2026	147,898		(6,588)			(6,588)		141,310	141,310			
100230605	LAS VEGAS	NV		08/29/2025	07/08/2026	103,336		(2,168)			(2,168)		101,168	101,168			
100230631	ROSWELL	NM		08/29/2025	08/08/2026	65,250		(1,367)			(1,367)		63,883	63,883			
100230747	WASHINGTON	GA		08/29/2025	08/08/2026	90,318		(3,723)			(3,723)		86,595	86,595			
100230750	ORLANDO	FL		08/29/2025	07/08/2026	76,630		(2,925)			(2,925)		73,705	73,705			
100230772	CAPE CORAL	FL		08/29/2025	08/08/2026	102,031		(5,458)			(5,458)		96,573	96,573			
100230869	LONGMONT	CO		08/29/2025	07/08/2026	30,965		(1,367)			(1,367)		29,598	29,598			
100230874	BLUFF CITY	TN		08/29/2025	07/08/2026	2,681		(56)			(56)		2,625	2,625			
100230878	RANCHO CUCAMONGA	CA		08/29/2025	07/08/2026	158,131		(3,376)			(3,376)		154,755	154,755			
100234722	WOODLAND HILLS	CA		08/28/2025	07/05/2026	1,252,203		(58,440)			(58,440)		1,193,763	1,193,763			
100234724	MIAMI	FL		08/28/2025	08/05/2026	537,557		(16,565)			(16,565)		520,992	520,992			
100234744	DALY CITY	CA		08/28/2025	07/05/2026	599,985		(21,819)			(21,819)		578,166	578,166			
100234750	DAHLONEGA	GA		08/28/2025	09/05/2026	396,398		(13,661)			(13,661)		382,737	382,737			
100234760	SKOKIE	IL		08/28/2025	09/05/2026	159,317		(7,299)			(7,299)		152,018	152,018			
100234773	WILDWOOD	NJ		08/28/2025	07/17/2026	546,063		(20,879)			(20,879)		525,184	525,184			
100234775	HENDERSON	NV		08/28/2025	07/17/2026	458,013		(15,345)			(15,345)		442,668	442,668			
100234794	PORT CHARLOTTE	FL		08/28/2025	07/17/2026	97,630		833			833		98,463	98,463			
100234844	MILFORD	CT		08/28/2025	07/17/2026	419,520		(17,161)			(17,161)		402,359	402,359			
100234858	CHANDLER	AZ		08/28/2025	08/17/2026	210,244		(5,690)			(5,690)		204,554	204,554			
100234888	LAS VEGAS	NV		08/28/2025	08/21/2026	585,347		(7,490)			(7,490)		577,857	577,857			
100235028	SAVANNAH	GA		08/28/2025	07/21/2026	346,372		(11,386)			(11,386)		334,986	334,986			
100235098	HUDSON	NH		08/28/2025	08/21/2026	236,465		(1,609)			(1,609)		234,856	234,856			
100235107	ROSEBURG	OR		08/28/2025	07/21/2026	326,938		(7,395)			(7,395)		319,543	319,543			
100235126	COCKEYSVILLE	MD		08/28/2025	07/21/2026	496,829		3,148			3,148		499,977	499,977			
100235136	BRIARCLIFF MANOR	NY		08/28/2025	07/08/2026	1,478,480		(48,587)			(48,587)		1,429,893	1,429,893			
100235157	LAKEWOOD	CA		08/28/2025	07/08/2026	739,337		(29,917)			(29,917)		709,420	709,420			
100235161	DESERT HOT SPRINGS	CA		08/28/2025	07/08/2026	764,812		(22,560)			(22,560)		742,252	742,252			
100235171	RIVERSIDE	CA		08/28/2025	07/08/2026	815,750		(26,369)			(26,369)		789,381	789,381			
100235201	PRESCOTT	AZ		08/28/2025	07/08/2026	688,756		(26,554)			(26,554)		662,202	662,202			
100235215	LOS ANGELES	CA		08/28/2025	08/08/2026	1,433,194		(63,992)			(63,992)		1,369,202	1,369,202			
100235234	LONG BEACH	CA		08/29/2025	08/09/2026	1,073,912		(50,343)			(50,343)		1,023,569	1,023,569			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235301	LOS ANGELES	CA		08/29/2025	07/09/2026	756,427		(23,113)			(23,113)		733,314	733,314			
100235302	HIGHTSTOWN	NJ		08/29/2025	09/09/2026	242,429		(11,371)			(11,371)		231,058	231,058			
100235330	ATLANTA	GA		08/29/2025	08/09/2026	350,562		(8,044)			(8,044)		342,518	342,518			
100235412	LOS ANGELES	CA		08/29/2025	08/08/2026	560,835		(26,320)			(26,320)		534,515	534,515			
100235437	LOS ANGELES	CA		08/29/2025	09/08/2026	417,367		(19,566)			(19,566)		397,801	397,801			
100235641	MANCHESTER	NH		08/29/2025	09/07/2026	361,378		(14,109)			(14,109)		347,269	347,269			
100235650	MANSFIELD	CT		08/29/2025	08/07/2026	353,454		(15,901)			(15,901)		337,553	337,553			
100235695	TRENTON	NJ		09/02/2025	07/07/2026	146,126		(5,449)			(5,449)		140,677	140,677			
100235775	LAKE OSWEGO	OR		09/22/2025	07/09/2026	1,924,752		(25,367)			(25,367)		1,899,385	1,899,385			
100235785	NORTHRIDGE	CA		09/22/2025	09/09/2026	1,731,817		(63,061)			(63,061)		1,668,756	1,668,756			
100235795	VANCOUVER	WA		09/04/2025	07/09/2026	62,132		(1,554)			(1,554)		60,578	60,578			
100235799	GULF SHORES	AL		09/04/2025	07/17/2026	758,249		(17,729)			(17,729)		740,520	740,520			
100235866	DUNEDIN	FL		09/04/2025	09/17/2026	421,834		(17,423)			(17,423)		404,411	404,411			
100235929	LEXINGTON	NC		09/04/2025	08/17/2026	666,318		(22,647)			(22,647)		643,671	643,671			
100236046	SILVERDALE	WA		09/04/2025	08/17/2026	437,195		(11,187)			(11,187)		426,008	426,008			
100236049	UMATILLA	FL		09/04/2025	09/17/2026	387,222		(17,531)			(17,531)		369,691	369,691			
100236115	CARY	NC		09/05/2025	09/04/2026	205,398		(6,837)			(6,837)		198,561	198,561			
100236157	CHANTILLY	VA		09/10/2025	09/20/2026	622,650		(18,664)			(18,664)		603,986	603,986			
100236210	OXFORD	FL		09/10/2025	07/20/2026	322,727		(5,420)			(5,420)		317,307	317,307			
100236226	WEST PALM BEACH	FL		09/10/2025	09/20/2026	527,119		(2,992)			(2,992)		524,127	524,127			
100236261	FULSHEAR	TX		09/10/2025	07/20/2026	756,901		(25,943)			(25,943)		730,958	730,958			
100236288	GLENDALE	AZ		09/10/2025	07/09/2026	273,676		(4,676)			(4,676)		269,000	269,000			
100236309	DUBLIN	CA		09/10/2025	09/09/2026	778,177		(23,561)			(23,561)		754,616	754,616			
100236319	CEDAR HILL	TX		09/10/2025	07/09/2026	766,371		(32,359)			(32,359)		734,012	734,012			
100236327	SURPRISE	AZ		09/10/2025	09/09/2026	721,994		(33,779)			(33,779)		688,215	688,215			
100236340	UNITED KINGDOM	GBR		09/12/2025	09/21/2026	733,325		(36,451)			(36,451)	16,416	713,290	703,146	(10,144)		(10,144)
100236344	UNITED KINGDOM	GBR		09/12/2025	09/21/2026	228,374		(10,577)			(10,577)	5,112	222,909	219,739	(3,171)		(3,171)
100236345	UNITED KINGDOM	GBR		09/12/2025	07/20/2026	107,003		(3,899)			(3,899)	2,395	105,500	104,519	(981)		(981)
100236346	UNITED KINGDOM	GBR		09/12/2025	08/20/2026	698,773		(32,783)			(32,783)	15,643	681,632	685,030	3,398		3,398
100236380	UNITED KINGDOM	GBR		09/12/2025	07/20/2026	199,793		(9,637)			(9,637)	4,473	194,629	192,815	(1,814)		(1,814)
100236382	UNITED KINGDOM	GBR		09/12/2025	08/20/2026	1,279,732		(59,924)			(59,924)	28,648	1,248,455	1,254,664	6,208		6,208
100236398	UNITED KINGDOM	GBR		09/12/2025	08/20/2026	410,063		(18,467)			(18,467)	9,180	400,775	402,780	2,005		2,005
100236404	UNITED KINGDOM	GBR		09/12/2025	08/20/2026	204,440		(11,165)			(11,165)	4,577	197,851	198,839	988		988
100236406	UNITED KINGDOM	GBR		09/12/2025	08/20/2026	379,256		(15,874)			(15,874)	8,490	371,872	373,693	1,822		1,822
100236408	UNITED KINGDOM	GBR		09/12/2025	08/20/2026	212,134		(11,369)			(11,369)	4,749	205,514	206,532	1,018		1,018
100236422	UNITED KINGDOM	GBR		09/12/2025	08/20/2026	159,178		(7,809)			(7,809)	3,563	154,933	155,695	762		762
100236450	UNITED KINGDOM	GBR		09/12/2025	07/20/2026	250,025		(10,179)			(10,179)	5,597	245,443	243,162	(2,281)		(2,281)
100236452	UNITED KINGDOM	GBR		09/12/2025	09/21/2026	22,490		(939)			(939)	503	22,054	21,746	(308)		(308)
100236458	UNITED KINGDOM	GBR		09/12/2025	07/20/2026	647,683		(28,895)			(28,895)	14,499	633,287	627,398	(5,889)		(5,889)
100236469	UNITED KINGDOM	GBR		09/12/2025	08/20/2026	206,785		(9,916)			(9,916)	4,629	201,498	202,510	1,012		1,012
100236480	UNITED KINGDOM	GBR		09/12/2025	09/21/2026	810,294		(38)			(38)	18,139	828,395	816,662	(11,733)		(11,733)
100236485	UNITED KINGDOM	GBR		09/12/2025	07/20/2026	930,283		(44,276)			(44,276)	20,825	906,833	898,403	(8,430)		(8,430)
100236496	UNITED KINGDOM	GBR		09/12/2025	09/21/2026	322,327		(5,820)			(5,820)	7,216	323,723	319,129	(4,594)		(4,594)
100236505	UNITED KINGDOM	GBR		09/12/2025	08/20/2026	260,305		(12,264)			(12,264)	5,827	253,869	255,118	1,249		1,249
100236537	UNITED KINGDOM	GBR		09/12/2025	09/21/2026	341,043		(15,060)			(15,060)	7,635	333,618	328,876	(4,742)		(4,742)
100236549	UNITED KINGDOM	GBR		09/12/2025	07/20/2026	114,306		(5,310)			(5,310)	2,559	111,555	110,518	(1,037)		(1,037)
100236561	UNITED KINGDOM	GBR		09/12/2025	08/20/2026	225,443		(12,041)			(12,041)	5,047	218,449	219,516	1,067		1,067
100236566	UNITED KINGDOM	GBR		09/12/2025	09/21/2026	510,600		(37,573)			(37,573)	11,430	484,457	477,607	(6,850)		(6,850)
100236577	UNITED KINGDOM	GBR		09/12/2025	09/21/2026	233,469		(11,408)			(11,408)	5,226	227,287	224,064	(3,223)		(3,223)
100236579	UNITED KINGDOM	GBR		09/12/2025	07/20/2026	72,457		(1,581)			(1,581)	1,622	72,498	71,825	(674)		(674)
100236589	UNITED KINGDOM	GBR		09/12/2025	08/20/2026	84,629		(2,577)			(2,577)	1,894	83,946	84,380	434		434

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236590	UNITED KINGDOM	GBR		09/12/2025	09/21/2026	299,070		(14,932)			(14,932)	6,695	290,833	286,681	(4,152)		(4,152)
100236606	UNITED KINGDOM	GBR		09/12/2025	08/20/2026	215,883		(10,972)			(10,972)	4,833	209,744	210,779	1,035		1,035
100236614	UNITED KINGDOM	GBR		09/12/2025	09/21/2026	361,452		(18,606)			(18,606)	8,091	350,937	345,972	(4,965)		(4,965)
100236636	UNITED KINGDOM	GBR		09/12/2025	09/21/2026	672,699		(34,554)			(34,554)	15,059	653,204	643,943	(9,261)		(9,261)
100236666	UNITED KINGDOM	GBR		09/12/2025	07/20/2026	189,546		(8,296)			(8,296)	4,243	185,493	183,769	(1,724)		(1,724)
100236683	UNITED KINGDOM	GBR		09/12/2025	07/20/2026	285,884		(13,480)			(13,480)	6,400	278,804	276,211	(2,593)		(2,593)
100236693	UNITED KINGDOM	GBR		09/12/2025	08/20/2026	118,887		(6,790)			(6,790)	2,661	114,758	115,331	573		573
100236698	UNITED KINGDOM	GBR		09/12/2025	09/21/2026	437,137		(21,617)			(21,617)	9,786	425,306	419,262	(6,043)		(6,043)
100236703	UNITED KINGDOM	GBR		09/12/2025	07/20/2026	331,640		(14,856)			(14,856)	7,424	324,208	321,196	(3,012)		(3,012)
100236707	UNITED KINGDOM	GBR		09/12/2025	08/20/2026	281,282		(15,016)			(15,016)	6,297	272,563	273,900	1,337		1,337
100236737	LANSING	MI		09/11/2025	09/07/2026	85,073		(2,905)			(2,905)		82,168	82,168			
100236776	TOLEDO	OH		09/11/2025	08/07/2026	56,377		(1,538)			(1,538)		54,839	54,839			
100236807	PHILADELPHIA	PA		09/12/2025	09/07/2026	287,569		(9,490)			(9,490)		278,079	278,079			
100236811	GRANBY	CO		09/12/2025	08/07/2026	657,862		(18,165)			(18,165)		639,697	639,697			
100236841	CRANFORD	NJ		09/12/2025	09/07/2026	426,832		(13,026)			(13,026)		413,806	413,806			
100236852	LAS VEGAS	NV		09/12/2025	07/07/2026	225,202		(6,724)			(6,724)		218,478	218,478			
100236881	HONEOYE FALLS	NY		09/12/2025	07/07/2026	234,297		(10,949)			(10,949)		223,348	223,348			
100236925	LONG BEACH	CA		09/12/2025	09/08/2026	806,198		(18,698)			(18,698)		787,500	787,500			
100236957	SOUTHBURY	CT		09/12/2025	07/08/2026	124,352		(5,117)			(5,117)		119,235	119,235			
100236968	LOS ANGELES	CA		09/12/2025	07/08/2026	226,216		(7,434)			(7,434)		218,782	218,782			
100237021	KERNVILLE	CA		09/12/2025	07/08/2026	516,930		(23,071)			(23,071)		493,859	493,859			
100237022	LONG BEACH	CA		09/12/2025	08/08/2026	283,649		(1,941)			(1,941)		281,708	281,708			
100237023	LOS ANGELES	CA		09/12/2025	08/08/2026	1,909,807		(80,976)			(80,976)		1,828,831	1,828,831			
100237043	CHOWCHILLA	CA		09/12/2025	09/08/2026	383,137		(17,974)			(17,974)		365,163	365,163			
100237053	GRANITE BAY	CA		09/12/2025	07/08/2026	472,699		(15,091)			(15,091)		457,608	457,608			
100237079	QUEEN CREEK	AZ		09/12/2025	09/08/2026	1,108,244		(38,938)			(38,938)		1,069,306	1,069,306			
100237106	CHESAPEAKE	VA		09/12/2025	09/08/2026	570,786		(26,637)			(26,637)		544,149	544,149			
100237109	SARASOTA	FL		09/12/2025	09/08/2026	694,118		(18,777)			(18,777)		675,341	675,341			
100237207	BLUFFTON	SC		09/12/2025	08/04/2026	88,860		(6,248)			(6,248)		82,612	82,612			
100237227	MONROE TOWNSHIP	NJ		09/12/2025	09/04/2026	76,894		(5,551)			(5,551)		71,343	71,343			
100237240	MESQUITE	NV		09/12/2025	07/04/2026	55,016		(3,847)			(3,847)		51,169	51,169			
100237250	LAFAYETTE	IN		09/12/2025	07/04/2026	63,789		(4,597)			(4,597)		59,192	59,192			
100237260	ANTIOCH	CA		09/12/2025	09/04/2026	72,620		(3,654)			(3,654)		68,966	68,966			
100237262	ALTHA	FL		09/12/2025	09/04/2026	159,537		(11,660)			(11,660)		147,877	147,877			
100237269	ADELANTO	CA		09/12/2025	08/04/2026	56,767		(4,148)			(4,148)		52,619	52,619			
100237279	FREEPORT	FL		09/12/2025	07/04/2026	62,864		(2,206)			(2,206)		60,658	60,658			
100237302	MILFORD	MA		09/12/2025	08/04/2026	115,802		(6,423)			(6,423)		109,379	109,379			
100237304	ROUND LAKE BEACH	IL		09/12/2025	07/04/2026	37,235		(2,685)			(2,685)		34,550	34,550			
100237368	BOUNTIFUL	UT		09/12/2025	09/04/2026	77,821		(4,760)			(4,760)		73,061	73,061			
100237370	BOONTON TWP	NJ		09/12/2025	09/04/2026	93,694		(4,927)			(4,927)		88,767	88,767			
100237372	AUSTIN	MN		09/12/2025	09/04/2026	44,952		(2,222)			(2,222)		42,730	42,730			
100237385	STATEN ISLAND	NY		09/12/2025	09/04/2026	53,181		(3,816)			(3,816)		49,365	49,365			
100237386	WINFIELD	WV		09/12/2025	09/04/2026	59,728		(2,425)			(2,425)		57,303	57,303			
100237399	PETALUMA	CA		09/12/2025	07/04/2026	139,400		(6,306)			(6,306)		133,094	133,094			
100237410	MINNEAPOLIS	MN		09/12/2025	07/04/2026	202,344		(10,381)			(10,381)		191,963	191,963			
100237480	KENAI	AK		09/12/2025	08/04/2026	52,802		(3,446)			(3,446)		49,356	49,356			
100237491	COVINGTON	GA		09/12/2025	09/04/2026	85,620		(5,028)			(5,028)		80,592	80,592			
100237540	SULLIVAN	NH		09/12/2025	07/04/2026	56,053		(3,752)			(3,752)		52,301	52,301			
100237554	WYOMING	MI		09/12/2025	07/04/2026	130,119		(6,127)			(6,127)		123,992	123,992			
100237572	MAYS LANDING	NJ		09/12/2025	08/04/2026	104,220		(5,569)			(5,569)		98,651	98,651			
100237610	GILBERT	AZ		09/12/2025	07/04/2026	202,150		(6,443)			(6,443)		195,707	195,707			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237626	TOPEKA	KS		09/12/2025	07/04/2026	98,306		(5,010)			(5,010)		93,296	93,296			
100237649	SAN LORENZO	CA		09/12/2025	09/04/2026	99,549		(5,995)			(5,995)		93,554	93,554			
100237651	COLUMBUS	OH		09/12/2025	08/04/2026	37,152		(2,677)			(2,677)		34,475	34,475			
100237659	TAYLORS	SC		09/12/2025	08/04/2026	36,080		(2,475)			(2,475)		33,605	33,605			
100237670	MASHPEE	MA		09/12/2025	09/04/2026	88,326		(6,362)			(6,362)		81,964	81,964			
100237674	SULPHUR ROCK	AR		09/12/2025	07/04/2026	49,254		(3,295)			(3,295)		45,959	45,959			
100237687	MIAMI	FL		09/12/2025	07/04/2026	122,480		(8,830)			(8,830)		113,650	113,650			
100237692	STATEN ISLAND	NY		09/12/2025	08/04/2026	44,961		(3,109)			(3,109)		41,852	41,852			
100237701	ALPHARETTA	GA		09/12/2025	09/04/2026	361,057		(16,072)			(16,072)		344,985	344,985			
100237725	EAGAN	MN		09/12/2025	08/04/2026	227,473		(11,951)			(11,951)		215,522	215,522			
100237758	NORTHVILLE	MI		09/12/2025	09/04/2026	166,636		(6,233)			(6,233)		160,403	160,403			
100237782	TRENTON	GA		09/12/2025	08/04/2026	94,851		(6,391)			(6,391)		88,460	88,460			
100237792	BURLINGTON	KY		09/12/2025	07/04/2026	53,197		(3,831)			(3,831)		49,366	49,366			
100237793	FAIR LAWN	NJ		09/12/2025	09/04/2026	262,525		(11,179)			(11,179)		251,346	251,346			
100237820	NAVARRE	FL		09/12/2025	07/04/2026	36,981		(2,498)			(2,498)		34,483	34,483			
100237889	PAHRUMP	NV		09/12/2025	07/04/2026	37,166		(2,675)			(2,675)		34,491	34,491			
100237902	PONCHA SPRINGS	CO		09/12/2025	07/04/2026	53,146		(3,828)			(3,828)		49,318	49,318			
100237908	VISALIA	CA		09/12/2025	08/04/2026	88,639		(4,953)			(4,953)		83,686	83,686			
100237925	SANDPOINT	ID		09/12/2025	08/04/2026	36,220		(1,752)			(1,752)		34,468	34,468			
100237937	BRIDGEWATER	MA		09/12/2025	07/04/2026	115,067		(6,503)			(6,503)		108,564	108,564			
100238057	FRANKLIN	TN		10/03/2025	08/09/2026	1,062,550		(31,843)			(31,843)		1,030,707	1,030,707			
100238082	PLANO	TX		10/03/2025	09/09/2026	342,036		(11,430)			(11,430)		330,606	330,606			
100238110	BLOOMFIELD	NJ		09/15/2025	07/07/2026	259,307		(12,161)			(12,161)		247,146	247,146			
100238348	CANOGA PARK	CA		09/19/2025	07/08/2026	810,457		(24,282)			(24,282)		786,175	786,175			
100238365	LAGUNA HILLS	CA		09/19/2025	09/08/2026	310,903		(13,061)			(13,061)		297,842	297,842			
100238368	JUPITER	FL		09/19/2025	07/08/2026	6,383		(193)			(193)		6,190	6,190			
100238382	SPRING BRANCH	TX		09/19/2025	07/08/2026	536,839		(20,907)			(20,907)		515,932	515,932			
100238401	TORRANCE	CA		09/19/2025	08/07/2026	949,230		(33,795)			(33,795)		915,435	915,435			
100238432	HAZLEHURST	GA		09/19/2025	09/07/2026	187,619		(7,108)			(7,108)		180,511	180,511			
100238503	ORANGEVALE	CA		09/19/2025	07/07/2026	420,665		(11,675)			(11,675)		408,990	408,990			
100238573	MYRTLE BEACH	SC		09/19/2025	07/07/2026	420,306		(9,295)			(9,295)		411,011	411,011			
100238618	LEWISVILLE	TX		09/19/2025	07/07/2026	331,239		(4,487)			(4,487)		326,752	326,752			
100238676	BAY POINT	CA		09/22/2025	07/05/2026	125,152		(5,878)			(5,878)		119,274	119,274			
100238678	WEST PALM BEACH	FL		09/22/2025	07/05/2026	48,430		(1,240)			(1,240)		47,190	47,190			
100238781	SALINAS	CA		09/23/2025	07/17/2026	547,194		(16,682)			(16,682)		530,512	530,512			
100238814	CLARKSVILLE	TN		09/23/2025	07/17/2026	368,637		(14,007)			(14,007)		354,630	354,630			
100238852	GILBERT	AZ		09/23/2025	08/17/2026	362,088		(13,056)			(13,056)		349,032	349,032			
100238872	BRADENTON	FL		09/23/2025	09/17/2026	551,799		(5,967)			(5,967)		545,832	545,832			
100238884	CHANDLER	AZ		09/23/2025	08/17/2026	375,255		(10,914)			(10,914)		364,341	364,341			
100238887	PALMETTO	FL		09/23/2025	07/17/2026	550,947		(19,359)			(19,359)		531,588	531,588			
100238893	FRESNO	CA		09/23/2025	09/17/2026	303,644		(5,701)			(5,701)		297,943	297,943			
100238960	NORTH MYRTLE BEACH	SC		09/23/2025	07/17/2026	329,593		(10,743)			(10,743)		318,850	318,850			
100238971	PROVO	UT		09/23/2025	09/17/2026	351,997		(10,795)			(10,795)		341,202	341,202			
100238974	CAPE CORAL	FL		09/23/2025	07/17/2026	202,478		(6,687)			(6,687)		195,791	195,791			
100238991	LITTLE EGG HARBOR TWP	NJ		09/23/2025	08/17/2026	569,074		(22,703)			(22,703)		546,371	546,371			
100239245	GAITHERSBURG	MD		09/29/2025	07/08/2026	35,587		(1,039)			(1,039)		34,548	34,548			
100239415	LITCHFIELD PARK	AZ		09/29/2025	08/08/2026	190,195		(3,850)			(3,850)		186,345	186,345			
100239427	ANAHEIM	CA		09/29/2025	09/08/2026	92,260		(118)			(118)		92,142	92,142			
100239631	YULEE	FL		09/29/2025	07/08/2026	37,953		(1,056)			(1,056)		36,897	36,897			
100239766	APPLETON	WI		09/29/2025	07/08/2026	19,470		(886)			(886)		18,584	18,584			
100239809	INDIANAPOLIS	IN		09/29/2025	07/08/2026	31,001		(1,426)			(1,426)		29,575	29,575			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243163	MIAMI	FL		09/26/2025	08/07/2026	1,008,442		(13,901)			(13,901)		994,541	994,541			
100243176	PEACHTREE CITY	GA		09/26/2025	08/07/2026	745,236		(30,012)			(30,012)		715,224	715,224			
100243191	SAN JOSE	CA		09/26/2025	08/07/2026	1,063,855		(37,787)			(37,787)		1,026,068	1,026,068			
100243240	LOS ANGELES	CA		09/26/2025	08/08/2026	668,137		(30,099)			(30,099)		638,038	638,038			
100243250	MONROE	MI		09/26/2025	07/08/2026	321,316		(14,824)			(14,824)		306,492	306,492			
100243335	PLACENTIA	CA		09/26/2025	07/08/2026	707,228		(33,196)			(33,196)		674,032	674,032			
100243337	LONG BEACH	CA		09/26/2025	08/08/2026	996,122		(30,559)			(30,559)		965,563	965,563			
100243398	HUNTINGTON BEACH	CA		09/26/2025	07/08/2026	1,318,831		(48,844)			(48,844)		1,269,987	1,269,987			
100243405	FOUNTAIN VALLEY	CA		09/26/2025	07/08/2026	1,238,947		(48,335)			(48,335)		1,190,612	1,190,612			
100243473	SCOTTSDALE	AZ		09/26/2025	08/05/2026	726,503		(34,099)			(34,099)		692,404	692,404			
100243489	FRISCO	TX		09/26/2025	08/08/2026	369,861		(17,354)			(17,354)		352,507	352,507			
100243618	LEIDEN	NLD		09/26/2025	08/21/2026	462,714						11,336	474,050	472,888	(1,162)		(1,162)
100243634	AMSTERDAM	NLD		09/26/2025	09/21/2026	207,136						5,075	212,211	207,870	(4,341)		(4,341)
100243636	AMSTERDAM	NLD		09/26/2025	09/21/2026	161,722						3,962	165,683	162,294	(3,389)		(3,389)
100243669	CHICAGO	IL		09/29/2025	09/08/2026	522,899		(13,029)			(13,029)		509,870	509,870			
100243734	SEMINOLE	FL		09/29/2025	07/08/2026	157,937		567			567		158,504	158,504			
100243761	SEATTLE	WA		09/29/2025	07/08/2026	1,075,483		(38,302)			(38,302)		1,037,181	1,037,181			
100243813	WYCKOFF	NJ		09/29/2025	08/17/2026	178,617		(9,686)			(9,686)		168,931	168,931			
100243904	THIENSVILLE	WI		09/29/2025	07/17/2026	37,903		(2,328)			(2,328)		35,575	35,575			
100243942	PROVIDENCE	RI		09/29/2025	08/17/2026	130,822		(7,359)			(7,359)		123,463	123,463			
100243964	ROSSVILLE	GA		09/29/2025	08/17/2026	28,993		(2,304)			(2,304)		26,689	26,689			
100244002	LAS VEGAS	NV		09/29/2025	07/17/2026	26,900		(2,166)			(2,166)		24,734	24,734			
100244019	FT LAUDERDALE	FL		09/29/2025	09/17/2026	112,366		(7,748)			(7,748)		104,618	104,618			
100244056	LITTLE EGG HARBOR TOWNSHIP	NJ		09/29/2025	09/17/2026	207,461		(3,977)			(3,977)		203,484	203,484			
100244066	FOLSOM	CA		09/29/2025	07/17/2026	7,002		(258)			(258)		6,744	6,744			
100244070	ELLENSBURG	WA		09/29/2025	09/17/2026	52,663		(3,693)			(3,693)		48,970	48,970			
100244105	NORTH LAS VEGAS	NV		09/29/2025	09/17/2026	34,360		(2,729)			(2,729)		31,631	31,631			
100244149	JENKINSBURG	GA		09/29/2025	07/17/2026	32,175		(2,538)			(2,538)		29,637	29,637			
100244175	ALGOMA	WI		09/29/2025	08/17/2026	46,791		(2,980)			(2,980)		43,811	43,811			
100244181	COLORADO SPRINGS	CO		09/29/2025	07/17/2026	26,787		(2,093)			(2,093)		24,694	24,694			
100244195	OKLAHOMA CITY	OK		09/29/2025	07/17/2026	37,626		(3,012)			(3,012)		34,614	34,614			
100244258	PHILLIPSBURG	NJ		09/29/2025	09/17/2026	121,243		(9,631)			(9,631)		111,612	111,612			
100244259	FORT MYERS	FL		09/29/2025	09/17/2026	62,711		(3,495)			(3,495)		59,216	59,216			
100244300	WINTER SPGS	FL		09/29/2025	08/17/2026	64,662		(4,844)			(4,844)		59,818	59,818			
100244415	EVERETT	WA		09/29/2025	09/17/2026	102,132		(7,058)			(7,058)		95,074	95,074			
100244433	SAN LUIS OBISPO	CA		09/29/2025	07/05/2026	780,788		(20,535)			(20,535)		760,253	760,253			
100244447	SAN LUIS OBISPO	CA		09/29/2025	07/05/2026	608,128		(18,016)			(18,016)		590,112	590,112			
100244462	WINHALL	VT		09/29/2025	08/05/2026	297,355		2,645			2,645		300,000	300,000			
100244598	LAS VEGAS	NV		09/29/2025	07/17/2026	472,436		(13,022)			(13,022)		459,414	459,414			
100244668	ROTONDA WEST	FL		09/29/2025	07/17/2026	408,181		(14,123)			(14,123)		394,058	394,058			
100244717	KING OF PRUSSIA	PA		09/29/2025	08/17/2026	505,442		(15,761)			(15,761)		489,681	489,681			
100244768	SOMERS POINT	NJ		09/29/2025	07/17/2026	433,772		(14,269)			(14,269)		419,503	419,503			
100244786	ENUMCLAW	WA		09/29/2025	09/17/2026	460,532		(13,332)			(13,332)		447,200	447,200			
100244820	SURF CITY	NJ		09/29/2025	09/17/2026	671,881		9,551			9,551		681,432	681,432			
100244841	HARDEEVILLE	SC		09/29/2025	08/17/2026	442,610		(10,976)			(10,976)		431,634	431,634			
100244877	TELFORD	TN		09/29/2025	07/17/2026	302,971		(12,754)			(12,754)		290,217	290,217			
100244882	SAINT CLOUD	FL		09/29/2025	08/17/2026	361,201		(14,400)			(14,400)		346,801	346,801			
100244941	BLACKSBURG	VA		09/29/2025	09/17/2026	402,516		(13,090)			(13,090)		389,426	389,426			
100244976	BARRINGTON	IL		09/29/2025	07/17/2026	577,788		(18,980)			(18,980)		558,808	558,808			
100244990	SCITUATE	MA		09/29/2025	07/17/2026	471,565		(16,811)			(16,811)		454,754	454,754			
100245024	RUTHERFORD	NJ		09/29/2025	07/17/2026	491,131		(14,344)			(14,344)		476,787	476,787			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245132	LA CANADA FLINTRIDGE	CA		10/07/2025	09/07/2026	2,029,770		(47,082)			(47,082)		1,982,688	1,982,688			
100245143	KIRKLAND	WA		10/07/2025	07/07/2026	963,065		(20,286)			(20,286)		942,779	942,779			
100245145	VASHON	WA		10/07/2025	08/07/2026	1,096,294		(26,346)			(26,346)		1,069,948	1,069,948			
100245170	NASHVILLE	TN		10/07/2025	08/07/2026	1,321,803		(31,671)			(31,671)		1,290,132	1,290,132			
100245234	ONTARIO	CA		10/06/2025	07/21/2026	743,250		(18,458)			(18,458)		724,792	724,792			
100245275	MISSOULA	MT		10/06/2025	07/21/2026	42,201		(1,727)			(1,727)		40,474	40,474			
100245323	FORT WORTH	TX		10/06/2025	09/21/2026	151,157		(3,921)			(3,921)		147,236	147,236			
100245370	RENTON	WA		10/06/2025	08/21/2026	647,476		(21,659)			(21,659)		625,817	625,817			
100245374	SAN MARCOS	CA		10/06/2025	08/21/2026	477,349		(14,775)			(14,775)		462,574	462,574			
100245379	BOZEMAN	MT		10/06/2025	09/21/2026	205,556		(7,711)			(7,711)		197,845	197,845			
100245447	SCOTTSBORO	AL		10/06/2025	07/21/2026	832,815		(33,803)			(33,803)		799,012	799,012			
100245467	TEMECULA	CA		10/06/2025	07/21/2026	534,094		(19,802)			(19,802)		514,292	514,292			
100245606	SAINT PAUL	MN		10/06/2025	08/21/2026	284,720		(12,799)			(12,799)		271,921	271,921			
100245623	COLUMBUS	OH		10/06/2025	07/21/2026	267,695		(7,275)			(7,275)		260,420	260,420			
100245640	BRIGHTON	MA		10/06/2025	07/21/2026	528,579		(20,172)			(20,172)		508,407	508,407			
100245644	CHERRY LOG	GA		10/06/2025	07/21/2026	332,819		(12,318)			(12,318)		320,501	320,501			
100245653	SAN FRANCISCO	CA		10/06/2025	08/21/2026	553,127		(28,400)			(28,400)		524,727	524,727			
100245744	GRAND MARAIS	MI		10/06/2025	08/21/2026	295,890		(13,910)			(13,910)		281,980	281,980			
100245746	BATON ROUGE	LA		10/06/2025	08/21/2026	216,366		(7,377)			(7,377)		208,989	208,989			
100245787	REDONDO BEACH	CA		10/29/2025	08/07/2026	1,503,379		(68,706)			(68,706)		1,434,673	1,434,673			
100245927	IRVINE	CA		11/06/2025	09/07/2026	1,492,826		(46,900)			(46,900)		1,445,926	1,445,926			
100246089	TUCSON	AZ		10/08/2025	07/07/2026	1,918,167		(41,579)			(41,579)		1,876,588	1,876,588			
100246096	MOORESBURG	TN		10/08/2025	08/07/2026	294,695		(12,173)			(12,173)		282,522	282,522			
100246110	TROUTMAN	NC		10/08/2025	07/07/2026	272,931		(12,186)			(12,186)		260,745	260,745			
100246137	NORTH MYRTLE BEACH	SC		10/08/2025	08/07/2026	407,457		(18,216)			(18,216)		389,241	389,241			
100246139	LA VERNIA	TX		10/08/2025	07/07/2026	261,062		(10,802)			(10,802)		250,260	250,260			
100246147	GULF SHORES	AL		10/08/2025	08/07/2026	609,322		(19,927)			(19,927)		589,395	589,395			
100246170	TAMPA	FL		10/08/2025	08/07/2026	274,196		(12,262)			(12,262)		261,934	261,934			
100246193	SEDONA	AZ		10/08/2025	08/07/2026	837,650		(37,459)			(37,459)		800,191	800,191			
100246209	EVERETT	WA		10/08/2025	09/07/2026	527,621		(23,595)			(23,595)		504,026	504,026			
100246218	ALVORD	TX		10/08/2025	07/07/2026	310,759		(12,857)			(12,857)		297,902	297,902			
100246261	VAN NUYS	CA		10/10/2025	08/03/2026	632,858		(20,505)			(20,505)		612,353	612,353			
100246267	CAMP HILL	PA		10/10/2025	08/03/2026	285,851		(10,347)			(10,347)		275,504	275,504			
100246275	CAPE CORAL	FL		10/10/2025	09/03/2026	309,036		(7,018)			(7,018)		302,018	302,018			
100246318	POINCIANA	FL		10/10/2025	09/03/2026	406,117		(14,100)			(14,100)		392,017	392,017			
100246323	COPPELL	TX		10/10/2025	09/03/2026	469,157		(13,266)			(13,266)		455,891	455,891			
100246370	BOCA RATON	FL		10/10/2025	08/08/2026	514,722		(17,787)			(17,787)		496,935	496,935			
100246409	ASHBURN	VA		10/10/2025	09/08/2026	698,033		(25,602)			(25,602)		672,431	672,431			
100246436	TEANECK	NJ		10/10/2025	08/08/2026	643,260		(30,204)			(30,204)		613,056	613,056			
100246549	LA CRESCENTA	CA		10/15/2025	07/07/2026	1,535,156		(32,794)			(32,794)		1,502,362	1,502,362			
100246808	HIRAM	GA		10/15/2025	08/07/2026	179,393		(4,338)			(4,338)		175,055	175,055			
100246823	STANTON	CA		10/16/2025	08/05/2026	643,155		(24,830)			(24,830)		618,325	618,325			
100246850	TEMECULA	CA		10/16/2025	07/05/2026	453,772		(7,339)			(7,339)		446,433	446,433			
100246995	YORBA LINDA	CA		10/21/2025	09/09/2026	1,773,913		(59,150)			(59,150)		1,714,763	1,714,763			
100247048	LEXINGTON	SC		10/22/2025	09/04/2026	184,674		(5,877)			(5,877)		178,797	178,797			
100247106	PAIA	HI		10/22/2025	07/04/2026	1,115,339		(37,779)			(37,779)		1,077,560	1,077,560			
100247143	CANTON	GA		11/14/2025	07/07/2026	470,149		(17,276)			(17,276)		452,873	452,873			
100247157	PALOS VERDES ESTATES	CA		11/14/2025	08/07/2026	1,253,221		(10,605)			(10,605)		1,242,616	1,242,616			
100247207	TALLAHASSEE	FL		10/23/2025	09/17/2026	426,966		(13,619)			(13,619)		413,347	413,347			
100247253	CRYSTAL BEACH	TX		10/23/2025	07/17/2026	498,317		(9,792)			(9,792)		488,525	488,525			
100247335	RICHARDSON	TX		10/24/2025	09/08/2026	677,444		(1,303)			(1,303)		676,141	676,141			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247346	WASHINGTON	DC		10/24/2025	08/08/2026	405,776		(13,808)			(13,808)		391,968	391,968			
100247348	AZUSA	CA		10/24/2025	07/08/2026	205,332		(7,488)			(7,488)		197,844	197,844			
100247394	HOWELL	MI		10/24/2025	08/08/2026	208,221		(9,126)			(9,126)		199,095	199,095			
100247487	RENO	NV		11/26/2025	07/07/2026	481,076		(15,021)			(15,021)		466,055	466,055			
100247491	QUEEN CREEK	AZ		11/26/2025	07/07/2026	815,201		(25,091)			(25,091)		790,110	790,110			
100247608	PORTLAND	OR		10/29/2025	08/08/2026	339,194		(14,228)			(14,228)		324,966	324,966			
100247630	GOODYEAR	AZ		10/29/2025	07/07/2026	386,499		(13,969)			(13,969)		372,530	372,530			
100247688	MOUNT VERNON	WA		10/29/2025	09/04/2026	179,951		(11,659)			(11,659)		168,292	168,292			
100247695	EAGLE BEND	MN		10/29/2025	08/04/2026	37,240		(2,615)			(2,615)		34,625	34,625			
100247701	WASHINGTON	NJ		10/29/2025	07/04/2026	53,316		(3,860)			(3,860)		49,456	49,456			
100247709	MATAWAN	NJ		10/29/2025	09/04/2026	74,683		(5,411)			(5,411)		69,272	69,272			
100247798	CULLMAN	AL		10/29/2025	07/04/2026	116,133		(8,514)			(8,514)		107,619	107,619			
100247813	SALINAS	CA		10/29/2025	09/04/2026	55,463		(4,061)			(4,061)		51,402	51,402			
100247816	CHANDLER	AZ		10/29/2025	08/04/2026	35,907		(2,028)			(2,028)		33,879	33,879			
100247862	LITTLE ROCK	AR		10/29/2025	07/04/2026	74,112		(5,365)			(5,365)		68,747	68,747			
100247865	STEVENSVILLE	MT		10/29/2025	09/04/2026	143,006		(5,177)			(5,177)		137,829	137,829			
100247873	WILLIAMSBURG	VA		10/29/2025	08/04/2026	49,744		(2,803)			(2,803)		46,941	46,941			
100247891	LOLO	MT		10/29/2025	08/04/2026	88,406		(5,440)			(5,440)		82,966	82,966			
100247895	SOUTH BEND	IN		10/29/2025	07/04/2026	154,752		(6,104)			(6,104)		148,648	148,648			
100247898	WHITE LAKE	MI		10/29/2025	07/04/2026	59,692		(4,321)			(4,321)		55,371	55,371			
100247904	OCALA	FL		10/29/2025	09/04/2026	159,904		(5,883)			(5,883)		154,021	154,021			
100247912	SAINT AUGUSTINE	FL		10/29/2025	08/04/2026	94,376		(6,658)			(6,658)		87,718	87,718			
100247957	EAST BETHEL	MN		10/29/2025	07/04/2026	37,101		(2,696)			(2,696)		34,405	34,405			
100247968	HOBOKEN	NJ		10/29/2025	08/04/2026	104,477		(5,727)			(5,727)		98,750	98,750			
100247977	NEWBURYPORT	MA		10/29/2025	09/04/2026	38,975		(2,826)			(2,826)		36,149	36,149			
100248005	PUEBLO	CO		10/29/2025	09/04/2026	94,484		(6,037)			(6,037)		88,447	88,447			
100248029	CUMMING	GA		10/29/2025	09/04/2026	53,413		(3,864)			(3,864)		49,549	49,549			
100248052	NILES	MI		10/29/2025	07/04/2026	94,028		(5,136)			(5,136)		88,892	88,892			
100248064	GREER	SC		10/29/2025	07/04/2026	184,484		(6,734)			(6,734)		177,750	177,750			
100248092	MIDDLETOWN	NY		10/29/2025	08/04/2026	199,730		(9,106)			(9,106)		190,624	190,624			
100248101	PICO RIVERA	CA		10/29/2025	07/04/2026	228,402		(11,314)			(11,314)		217,088	217,088			
100248107	HERNDON	VA		10/29/2025	08/04/2026	203,235		(10,731)			(10,731)		192,504	192,504			
100248168	CIRCLEVILLE	OH		10/29/2025	08/04/2026	95,601		(4,881)			(4,881)		90,720	90,720			
100248197	NAPA	CA		10/29/2025	07/04/2026	73,421		(2,842)			(2,842)		70,579	70,579			
100248202	PORTAGE	MI		10/29/2025	08/04/2026	128,887		(9,433)			(9,433)		119,454	119,454			
100248218	OVERLAND PARK	KS		10/29/2025	09/04/2026	418,740		(23,517)			(23,517)		395,223	395,223			
100248219	INVERNESS	FL		10/29/2025	09/04/2026	98,616		(7,140)			(7,140)		91,476	91,476			
100248220	WASHINGTON	DC		10/29/2025	07/04/2026	247,802		(13,020)			(13,020)		234,782	234,782			
100248242	RENTON	WA		10/29/2025	08/04/2026	117,922		(8,442)			(8,442)		109,480	109,480			
100248313	VISALIA	CA		10/29/2025	09/04/2026	37,328		(2,704)			(2,704)		34,624	34,624			
100248318	ALBANY	OR		10/29/2025	08/04/2026	81,751		(4,612)			(4,612)		77,139	77,139			
100248364	WILTON	CT		10/29/2025	07/04/2026	185,243		(7,316)			(7,316)		177,927	177,927			
100248414	BUFFALO	NY		10/29/2025	09/04/2026	76,713		(5,558)			(5,558)		71,155	71,155			
100248451	EAST GREENBUSH	NY		10/29/2025	08/04/2026	79,920		(5,785)			(5,785)		74,135	74,135			
100248456	SHARPSBURG	GA		10/29/2025	07/04/2026	160,409		(11,092)			(11,092)		149,317	149,317			
100248460	WESTFIELD	MA		10/29/2025	08/04/2026	135,449		(6,843)			(6,843)		128,606	128,606			
100248472	ARLINGTON	WA		10/29/2025	08/04/2026	120,966		(7,339)			(7,339)		113,627	113,627			
100248478	WILTON	CA		10/29/2025	09/04/2026	238,846		(10,946)			(10,946)		227,900	227,900			
100248487	WILTON	CA		10/29/2025	09/04/2026	252,328		(12,507)			(12,507)		239,821	239,821			
100248520	MINNEAPOLIS	MN		10/29/2025	09/04/2026	135,904		(7,708)			(7,708)		128,196	128,196			
100248523	DELTONA	FL		10/29/2025	08/04/2026	37,380		(2,711)			(2,711)		34,669	34,669			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248559	LAS VEGAS	NV		10/29/2025	08/04/2026	94,449		(2,912)			(2,912)		91,537	91,537			
100248563	VALDOSTA	GA		10/29/2025	08/04/2026	36,753		(2,285)			(2,285)		34,468	34,468			
100248573	SMITHTOWN	NY		10/29/2025	07/04/2026	86,741		(6,312)			(6,312)		80,429	80,429			
100248608	WEYMOUTH	MA		10/29/2025	09/04/2026	233,165		(14,691)			(14,691)		218,474	218,474			
100248609	BONNERS FERRY	ID		10/29/2025	07/04/2026	98,640		(4,971)			(4,971)		93,669	93,669			
100248619	WESTWOOD	NJ		10/29/2025	07/04/2026	175,245		(10,209)			(10,209)		165,036	165,036			
100248655	ELLENWOOD	GA		10/29/2025	07/04/2026	117,438		(7,271)			(7,271)		110,167	110,167			
100248686	NORFOLK	VA		10/29/2025	07/04/2026	42,621		(3,084)			(3,084)		39,537	39,537			
100248710	FAIRFIELD	CT		10/29/2025	09/04/2026	321,854		(23,563)			(23,563)		298,291	298,291			
100248718	FRANKLIN	MA		10/29/2025	07/04/2026	37,632		(2,758)			(2,758)		34,874	34,874			
100248749	SERGEANT BLF	IA		10/29/2025	09/04/2026	76,627		(2,119)			(2,119)		74,508	74,508			
100248765	WESTMINSTER	CA		10/29/2025	08/04/2026	300,030		(14,313)			(14,313)		285,717	285,717			
100248811	MARCO ISLAND	FL		10/29/2025	08/08/2026	2,033,784		(61,027)			(61,027)		1,972,757	1,972,757			
100248841	DENVER	CO		10/29/2025	07/08/2026	37,732		(869)			(869)		36,863	36,863			
100248878	ROTONDA WEST	FL		10/29/2025	08/08/2026	319,035		(11,387)			(11,387)		307,648	307,648			
100248902	AKRON	OH		10/29/2025	07/08/2026	94,218		(3,347)			(3,347)		90,871	90,871			
100248922	BATTLE GROUND	WA		10/29/2025	09/08/2026	1,049,186		(27,285)			(27,285)		1,021,901	1,021,901			
100248963	TEMPLE	TX		10/29/2025	07/08/2026	249,985		(8,901)			(8,901)		241,084	241,084			
100248985	SEATTLE	WA		10/29/2025	09/08/2026	471,595		(16,147)			(16,147)		455,448	455,448			
100249017	UTRECHT	NLD		10/29/2025	09/21/2026	114,250						1,729	115,980	114,654	(1,326)		(1,326)
100249049	COEVORDEN	NLD		10/29/2025	08/21/2026	141,385						2,140	143,525	144,498	973		973
100249050	COEVORDEN	NLD		10/29/2025	08/21/2026	9,031						137	9,167	9,228	61		61
100249508	FAIRFIELD	CT		10/30/2025	09/08/2026	44,438		(1,593)			(1,593)		42,845	42,845			
100249599	WHISPERING PINES	NC		10/30/2025	09/08/2026	82,797		(3,745)			(3,745)		79,052	79,052			
100249734	AUBURN	MA		10/30/2025	09/08/2026	40,704		(1,840)			(1,840)		38,864	38,864			
100249735	ROSEVILLE	CA		10/30/2025	07/08/2026	73,846		(2,616)			(2,616)		71,230	71,230			
100249885	CUMMING	GA		10/30/2025	07/08/2026	157,322		(5,596)			(5,596)		151,726	151,726			
100253080	BARTO	PA		10/30/2025	09/21/2026	403,525		(16,476)			(16,476)		387,049	387,049			
100253085	FALL RIVER	MA		10/30/2025	09/21/2026	692,699		(22,726)			(22,726)		669,973	669,973			
100253147	CARY	IL		10/30/2025	07/21/2026	321,560		(8,881)			(8,881)		312,679	312,679			
100253248	LAS VEGAS	NV		10/30/2025	08/21/2026	326,183		(9,626)			(9,626)		316,557	316,557			
100253277	BOSTON	MA		10/30/2025	09/21/2026	655,099		(21,678)			(21,678)		633,421	633,421			
100253377	MONROE	NC		10/30/2025	08/21/2026	226,435		(10,461)			(10,461)		215,974	215,974			
100253395	LITTLE ELM	TX		10/30/2025	08/21/2026	28,314		(744)			(744)		27,570	27,570			
100253401	PLAINFIELD	IL		10/30/2025	08/21/2026	261,737		(12,956)			(12,956)		248,781	248,781			
100253414	PORT SALNT LUCIE	FL		10/30/2025	09/21/2026	399,888		(9,258)			(9,258)		390,630	390,630			
100253519	CHICAGO	IL		10/30/2025	07/21/2026	276,641		(8,948)			(8,948)		267,693	267,693			
100253590	HAMMOND	LA		10/30/2025	07/21/2026	247,185		(8,794)			(8,794)		238,391	238,391			
100253700	VIENNA	VA		10/30/2025	08/21/2026	766,577		(21,973)			(21,973)		744,604	744,604			
100253733	SISTERS	OR		10/30/2025	08/21/2026	647,894		(16,671)			(16,671)		631,223	631,223			
100253843	TUCSON	AZ		10/30/2025	09/08/2026	140,845		(6,625)			(6,625)		134,220	134,220			
100253930	SAVANNAH	GA		10/30/2025	09/17/2026	222,038		(5,793)			(5,793)		216,245	216,245			
100253943	ACWORTH	GA		10/30/2025	07/17/2026	21,150		(232)			(232)		20,918	20,918			
100254023	WAUSAU	WI		10/30/2025	09/17/2026	389,897		(11,611)			(11,611)		378,286	378,286			
100254080	LOS ANGELES	CA		11/06/2025	08/07/2026	411,173		(13,624)			(13,624)		397,549	397,549			
100254255	SOUTH LYON	MI		11/06/2025	09/21/2026	231,089		(6,968)			(6,968)		224,121	224,121			
100254282	GRASS LAKE	MI		11/06/2025	07/21/2026	550,579		(23,957)			(23,957)		526,622	526,622			
100254303	TUCKER	GA		11/06/2025	09/21/2026	293,229		(8,965)			(8,965)		284,264	284,264			
100254315	SURFSIDE BEACH	SC		11/06/2025	07/21/2026	598,747		(20,590)			(20,590)		578,157	578,157			
100254322	THE VILLAGES	FL		11/06/2025	07/21/2026	388,701		(12,655)			(12,655)		376,046	376,046			
100254357	MADISON	WI		11/07/2025	08/07/2026	188,755		(5,913)			(5,913)		182,842	182,842			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254375	LOS ALAMOS	NM		11/07/2025	07/07/2026	323,538		(12,113)			(12,113)		311,425	311,425			
100254423	MADISON	WI		11/07/2025	08/07/2026	188,755		(5,913)			(5,913)		182,842	182,842			
100254483	MARYVILLE	TN		11/07/2025	09/07/2026	266,352		(5,261)			(5,261)		261,091	261,091			
100254636	OAKLAND	CA		11/10/2025	08/08/2026	302,860		(14,239)			(14,239)		288,621	288,621			
100254672	BETHLEHEM	PA		11/12/2025	09/08/2026	412,797		(2,695)			(2,695)		410,102	410,102			
100254769	CHULA VISTA	CA		11/14/2025	07/07/2026	776,637		(20,465)			(20,465)		756,172	756,172			
100254785	FRESNO	CA		11/14/2025	08/07/2026	481,721		(19,437)			(19,437)		462,284	462,284			
100254787	SPRINGBORO	OH		11/14/2025	08/07/2026	345,851		(8,286)			(8,286)		337,565	337,565			
100254941	GOLD BAR	WA		11/17/2025	08/21/2026	337,177		(14,406)			(14,406)		322,771	322,771			
100254958	MINERAL	VA		11/17/2025	08/21/2026	378,346		(13,555)			(13,555)		364,791	364,791			
100254962	CRANDON	WI		11/17/2025	08/21/2026	368,118		(17,062)			(17,062)		351,056	351,056			
100254981	LIBERTY LAKE	WA		11/17/2025	08/21/2026	502,328		(17,217)			(17,217)		485,111	485,111			
100255059	MANAHAWKIN	NJ		11/19/2025	07/07/2026	128,901		(4,633)			(4,633)		124,268	124,268			
100255394	WESTWOOD	MA		11/24/2025	09/06/2026	816,843		(22,113)			(22,113)		794,730	794,730			
100255413	SAN JOSE	CA		11/24/2025	07/06/2026	1,211,789		(57,036)			(57,036)		1,154,753	1,154,753			
100255425	DALY CITY	CA		11/24/2025	08/06/2026	676,770		(23,129)			(23,129)		653,641	653,641			
100255469	BRIER	WA		11/24/2025	07/21/2026	816,790		(20,916)			(20,916)		795,874	795,874			
100255486	METAIRIE	LA		11/24/2025	07/21/2026	217,222		(4,976)			(4,976)		212,246	212,246			
100255528	OCEAN PINES	MD		11/24/2025	09/21/2026	239,152		(6,880)			(6,880)		232,272	232,272			
100255564	SUMTER	SC		11/24/2025	08/21/2026	235,173		(11,538)			(11,538)		223,635	223,635			
100255614	BREA	CA		11/24/2025	07/21/2026	700,387		(21,776)			(21,776)		678,611	678,611			
100255640	SAINT LOUIS	MO		11/24/2025	09/21/2026	588,814		(9,323)			(9,323)		579,491	579,491			
100255838	WHITMAN	MA		11/24/2025	08/17/2026	376,319		(10,792)			(10,792)		365,527	365,527			
100255856	BUFORD	GA		11/24/2025	08/17/2026	105,552		(4,329)			(4,329)		101,223	101,223			
100255904	DAWSONVILLE	GA		11/24/2025	09/17/2026	124,951		(4,937)			(4,937)		120,014	120,014			
100256987	IRVING	TX		11/26/2025	07/07/2026	260,493		(13,774)			(13,774)		246,719	246,719			
100257284	SUSSEX	NJ		11/26/2025	07/04/2026	40,605		(2,948)			(2,948)		37,657	37,657			
100257286	WAPAKONETA	OH		11/26/2025	09/04/2026	35,476		(1,635)			(1,635)		33,841	33,841			
100257333	TUCSON	AZ		11/26/2025	07/04/2026	52,175		(3,567)			(3,567)		48,608	48,608			
100257339	WHITE PLAINS	NY		11/26/2025	07/04/2026	73,857		(4,604)			(4,604)		69,253	69,253			
100257350	KANSAS CITY	MO		11/26/2025	07/04/2026	61,824		(3,453)			(3,453)		58,371	58,371			
100257365	EL CAJON	CA		11/26/2025	07/04/2026	14,894		(439)			(439)		14,455	14,455			
100257404	RENO	NV		11/26/2025	07/04/2026	209,287		(8,037)			(8,037)		201,250	201,250			
100257478	MIDLOTHIAN	VA		11/26/2025	08/04/2026	180,916		(9,132)			(9,132)		171,784	171,784			
100257486	TUCSON	AZ		11/26/2025	07/04/2026	37,290		(2,621)			(2,621)		34,669	34,669			
100257513	AURORA	CO		11/26/2025	09/04/2026	51,683		(3,800)			(3,800)		47,883	47,883			
100257515	NORFOLK	VA		11/26/2025	07/04/2026	53,429		(3,879)			(3,879)		49,550	49,550			
100257541	YOUNGSTOWN	OH		11/26/2025	07/04/2026	72,600		(5,275)			(5,275)		67,325	67,325			
100257571	NORTH OXFORD	MA		11/26/2025	09/04/2026	37,655		(2,763)			(2,763)		34,892	34,892			
100257581	SAN CLEMENTE	CA		11/26/2025	09/04/2026	225,349		(8,486)			(8,486)		216,863	216,863			
100257623	MORENO VALLEY	CA		11/26/2025	09/04/2026	83,576		(6,069)			(6,069)		77,507	77,507			
100257624	NEW SMYRNA BEACH	FL		11/26/2025	07/04/2026	37,306		(2,611)			(2,611)		34,695	34,695			
100257625	DENAIR	CA		11/26/2025	09/04/2026	37,188		(2,479)			(2,479)		34,709	34,709			
100257649	PRINEVILLE	OR		11/26/2025	07/04/2026	33,461		(1,050)			(1,050)		32,411	32,411			
100257652	BATTLEFIELD	MO		11/26/2025	07/04/2026	101,924		(4,831)			(4,831)		97,093	97,093			
100257678	FREEHOLD	NJ		11/26/2025	07/04/2026	104,662		(5,912)			(5,912)		98,750	98,750			
100257716	CAPE CORAL	FL		11/26/2025	09/04/2026	56,621		(3,910)			(3,910)		52,711	52,711			
100257792	LAS VEGAS	NV		11/26/2025	07/04/2026	135,994		(5,622)			(5,622)		130,372	130,372			
100257812	YARNELL	AZ		11/26/2025	08/04/2026	44,126		(2,482)			(2,482)		41,644	41,644			
100257851	BRITTON	MI		11/26/2025	07/04/2026	69,007		(4,838)			(4,838)		64,169	64,169			
100257907	LITTLE ROCK	AR		11/26/2025	08/04/2026	104,261		(7,652)			(7,652)		96,609	96,609			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257932	RIVERSIDE	RI		11/26/2025	07/04/2026	171,624		(4,786)			(4,786)		166,838	166,838			
100258033	FALLBROOK	CA		11/26/2025	07/07/2026	1,297,601		(49,176)			(49,176)		1,248,425	1,248,425			
100258044	LINCOLN CITY	OR		11/26/2025	09/07/2026	639,520		(15,657)			(15,657)		623,863	623,863			
100258081	MANCHESTER	MO		11/26/2025	07/07/2026	250,007		(3,607)			(3,607)		246,400	246,400			
100258121	UNITED KINGDOM	GBR		11/26/2025	07/20/2026	351,095						(743)	350,351	355,604	5,253		5,253
100258337	CLOVIS	CA		12/05/2025	08/08/2026	924,901		(19,060)			(19,060)		905,841	905,841			
100258521	OLD LYME	CT		12/05/2025	07/08/2026	51,827		(2,366)			(2,366)		49,461	49,461			
100258569	NEW MILFORD	NJ		12/05/2025	08/08/2026	17,253		(758)			(758)		16,495	16,495			
100258724	HOWELL	NJ		12/05/2025	08/08/2026	260,325		(5,322)			(5,322)		255,003	255,003			
100258867	LAKE ALFRED	FL		12/05/2025	07/08/2026	78,640		(4,709)			(4,709)		73,931	73,931			
100258904	ANAHEIM	CA		12/05/2025	07/08/2026	158,295		(3,295)			(3,295)		155,000	155,000			
100258918	MARTINEZ	CA		12/05/2025	07/08/2026	30,762		(1,868)			(1,868)		28,894	28,894			
100261152	EMMETT	ID		12/05/2025	07/07/2026	505,044		(10,436)			(10,436)		494,608	494,608			
100261191	NOKOMIS	FL		12/05/2025	08/07/2026	290,886		(8,425)			(8,425)		282,461	282,461			
100261289	MARCELLUS	MI		12/08/2025	09/07/2026	401,731		(12,197)			(12,197)		389,534	389,534			
100261356	BARTLETT	NH		12/08/2025	08/07/2026	509,478		(12,233)			(12,233)		497,245	497,245			
100261364	MARIETTA	GA		12/08/2025	09/07/2026	189,886		(6,755)			(6,755)		183,131	183,131			
100261388	HOBOKEN	NJ		12/08/2025	09/07/2026	305,432		(7,042)			(7,042)		298,390	298,390			
100261403	CHICAGO	IL		12/08/2025	09/07/2026	869,148		(23,537)			(23,537)		845,611	845,611			
100261404	SAN DIEGO	CA		12/08/2025	09/07/2026	559,946		(13,651)			(13,651)		546,295	546,295			
100261455	YUMA	AZ		12/09/2025	07/07/2026	196,842		(9,572)			(9,572)		187,270	187,270			
100261461	CHESTER	VA		12/09/2025	09/07/2026	155,986		(6,657)			(6,657)		149,329	149,329			
100261501	CLEARWATER	FL		12/12/2025	07/08/2026	446,960		(14,879)			(14,879)		432,081	432,081			
100261504	MIAMI	FL		12/12/2025	09/08/2026	261,293		(12,304)			(12,304)		248,989	248,989			
100261546	SAN FRANCISCO	CA		12/12/2025	07/08/2026	1,397,215		(51,469)			(51,469)		1,345,746	1,345,746			
100261556	SAN GABRIEL	CA		12/12/2025	07/08/2026	1,023,884		(29,123)			(29,123)		994,761	994,761			
100261616	IRVINE	CA		12/15/2025	09/08/2026	758,073		(16,633)			(16,633)		741,440	741,440			
100261621	CHESTERFIELD	VA		12/15/2025	07/08/2026	133,533		(4,352)			(4,352)		129,181	129,181			
100261826	UNITED KINGDOM	GBR		12/15/2025	09/21/2026	196,960		(7,636)			(7,636)	1,633	190,957	190,876	(81)		(81)
100261837	UNITED KINGDOM	GBR		12/15/2025	08/20/2026	413,731		(14,157)			(14,157)	3,430	403,004	410,687	7,683		7,683
100262205	UNITED KINGDOM	GBR		12/15/2025	08/20/2026	109,246		(1,946)			(1,946)	906	108,205	110,256	2,051		2,051
100262343	UNITED KINGDOM	GBR		12/15/2025	09/21/2026	93,314		(3,820)			(3,820)	774	90,268	90,221	(46)		(46)
100262481	UNITED KINGDOM	GBR		12/15/2025	09/21/2026	112,424		(3,032)			(3,032)	932	110,324	110,295	(29)		(29)
100262515	UNITED KINGDOM	GBR		12/15/2025	09/21/2026	277,496		(5,959)			(5,959)	2,301	273,838	273,750	(88)		(88)
100262554	UNITED KINGDOM	GBR		12/15/2025	09/21/2026	1,206,307		(36,859)			(36,859)	10,001	1,179,449	1,178,919	(530)		(530)
100262633	UNITED KINGDOM	GBR		12/15/2025	09/21/2026	221,680		(8,681)			(8,681)	1,838	214,837	214,726	(110)		(110)
100262669	UNITED KINGDOM	GBR		12/15/2025	08/20/2026	304,155		2,671			2,671	2,522	309,348	315,105	5,757		5,757
100262670	UNITED KINGDOM	GBR		12/15/2025	07/20/2026	112,236		(622)			(622)	930	112,545	113,058	513		513
100262746	UNITED KINGDOM	GBR		12/15/2025	08/20/2026	213,538		(7,703)			(7,703)	1,770	207,606	211,546	3,940		3,940
100262782	UNITED KINGDOM	GBR		12/15/2025	08/20/2026	479,412		4,759			4,759	3,975	488,146	497,266	9,120		9,120
100262791	UNITED KINGDOM	GBR		12/15/2025	08/20/2026	235,638		(9,548)			(9,548)	1,954	228,043	232,371	4,328		4,328
100262794	UNITED KINGDOM	GBR		12/15/2025	07/20/2026	162,924		(6,535)			(6,535)	1,351	157,739	158,457	718		718
100262838	UNITED KINGDOM	GBR		12/15/2025	07/20/2026	193,776		(7,561)			(7,561)	1,606	187,822	188,677	855		855
100262874	UNITED KINGDOM	GBR		12/15/2025	09/21/2026	243,920		(8,402)			(8,402)	2,022	237,540	237,429	(111)		(111)
100263051	UNITED KINGDOM	GBR		12/15/2025	08/20/2026	316,280		(10,612)			(10,612)	2,622	308,290	314,138	5,848		5,848
100263173	UNITED KINGDOM	GBR		12/15/2025	09/21/2026	139,057		(3,045)			(3,045)	1,153	137,165	137,097	(68)		(68)
100263204	UNITED KINGDOM	GBR		12/15/2025	09/21/2026	156,500		(6,004)			(6,004)	1,297	151,793	151,729	(65)		(65)
100263267	UNITED KINGDOM	GBR		12/15/2025	07/20/2026	485,905		(18,513)			(18,513)	4,028	471,421	473,565	2,144		2,144
100263338	UNITED KINGDOM	GBR		12/15/2025	09/21/2026	240,531		(3,696)			(3,696)	1,994	238,829	238,734	(95)		(95)
100263418	UNITED KINGDOM	GBR		12/15/2025	07/20/2026	113,888		(4,506)			(4,506)	944	110,326	110,828	502		502
100263461	UNITED KINGDOM	GBR		12/15/2025	07/20/2026	231,294		(9,190)			(9,190)	1,918	224,021	225,041	1,020		1,020

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100263532	UNITED KINGDOM	GBR		12/15/2025	09/21/2026	283,143		(9,274)			(9,274)	2,347	276,216	276,104	(113)		(113)
100263605	UNITED KINGDOM	GBR		12/15/2025	07/20/2026	405,135		(13,383)			(13,383)	3,359	395,111	396,901	1,790		1,790
100263631	UNITED KINGDOM	GBR		12/15/2025	09/21/2026	101,882		(4,032)			(4,032)	845	98,694	98,645	(50)		(50)
100263653	UNITED KINGDOM	GBR		12/15/2025	08/20/2026	208,791		(7,837)			(7,837)	1,731	202,685	206,535	3,850		3,850
100263718	UNITED KINGDOM	GBR		12/15/2025	07/20/2026	169,053		(3,452)			(3,452)	1,402	167,003	167,755	752		752
100263827	UNITED KINGDOM	GBR		12/15/2025	08/20/2026	690,523		(24,900)			(24,900)	5,725	671,347	684,089	12,742		12,742
100264191	UNITED KINGDOM	GBR		12/15/2025	09/21/2026	184,007		(290)			(290)	1,526	185,243	185,190	(52)		(52)
100264210	UNITED KINGDOM	GBR		12/15/2025	07/20/2026	775,964		(27,516)			(27,516)	6,433	754,882	758,313	3,432		3,432
100264238	UNITED KINGDOM	GBR		12/15/2025	08/20/2026	487,814		(16,777)			(16,777)	4,044	475,082	484,105	9,023		9,023
100264282	UNITED KINGDOM	GBR		12/15/2025	08/20/2026	257,721		(9,223)			(9,223)	2,137	250,635	255,390	4,755		4,755
100264500	UNITED KINGDOM	GBR		12/15/2025	09/21/2026	129,626		(2,772)			(2,772)	1,075	127,929	127,871	(57)		(57)
100264883	BEVERLY HILLS	CA		12/17/2025	09/07/2026	3,121,231		(121,231)			(121,231)		3,000,000	3,000,000			
100264925	LITTLE ROCK	AR		12/17/2025	07/07/2026	69,886		(2,350)			(2,350)		67,536	67,536			
100264953	SAINT LOUIS	MO		12/17/2025	07/07/2026	79,443		(3,747)			(3,747)		75,696	75,696			
100265013	BUCKEYE	AZ		12/17/2025	07/05/2026	541,104		(15,443)			(15,443)		525,661	525,661			
100265040	REDWOOD CITY	CA		12/17/2025	09/05/2026	1,404,610		(47,450)			(47,450)		1,357,160	1,357,160			
100265055	RIVERSIDE	CA		12/17/2025	07/05/2026	1,174,886		(40,920)			(40,920)		1,133,966	1,133,966			
100265067	FAIR OAKS	CA		12/19/2025	08/04/2026	282,722		(10,279)			(10,279)		272,443	272,443			
100265120	LEESBURG	VA		12/19/2025	08/04/2026	119,309		(5,537)			(5,537)		113,772	113,772			
100265147	SOUTH BARRINGTON	IL		12/19/2025	08/04/2026	232,787		(5,023)			(5,023)		227,764	227,764			
100265158	LAKE WORTH	FL		12/19/2025	07/04/2026	130,986		(8,127)			(8,127)		122,859	122,859			
100265222	EVERETT	WA		12/19/2025	07/04/2026	139,883		(10,262)			(10,262)		129,621	129,621			
100265284	FOUNTAIN INN	SC		12/19/2025	09/04/2026	58,058		(3,524)			(3,524)		54,534	54,534			
100265308	SPRINGFIELD	MA		12/19/2025	08/04/2026	55,584		(3,054)			(3,054)		52,530	52,530			
100265379	SANTA ANA	CA		12/19/2025	09/08/2026	640,719		(42,996)			(42,996)		597,723	597,723			
100265420	ANAHEIM	CA		12/19/2025	07/08/2026	1,215,003		(39,496)			(39,496)		1,175,507	1,175,507			
100265471	HIGHLAND	CA		12/19/2025	08/07/2026	572,640		(26,999)			(26,999)		545,641	545,641			
100266735	MARYVILLE	TN		12/22/2025	07/17/2026	1,394,171		(2,441)			(2,441)		1,391,730	1,391,730			
100266761	CAVE CREEK	AZ		12/22/2025	08/17/2026	847,557		(11,863)			(11,863)		835,694	835,694			
100266767	INDIO	CA		12/22/2025	09/17/2026	1,356,577		(23,597)			(23,597)		1,332,980	1,332,980			
100266784	OOLTEWAH	TN		12/22/2025	08/17/2026	920,278		(11,772)			(11,772)		908,506	908,506			
100266878	KISSIMMEE	FL		12/23/2025	07/07/2026	267,025		(5,824)			(5,824)		261,201	261,201			
100266899	FOREST LAKE	MN		12/23/2025	07/07/2026	344,520		(4,832)			(4,832)		339,688	339,688			
100267114	BRADENTON	FL		12/23/2025	08/21/2026	111,161		(2,599)			(2,599)		108,562	108,562			
100267140	WILDWOOD	NJ		12/23/2025	07/21/2026	390,373		(17,362)			(17,362)		373,011	373,011			
100267200	DURHAM	NC		12/23/2025	07/21/2026	513,833		(6,705)			(6,705)		507,128	507,128			
100267244	ANNANDALE	VA		12/24/2025	08/07/2026	1,123,998		(27,912)			(27,912)		1,096,086	1,096,086			
100267266	BERKELEY LAKE	GA		12/24/2025	09/07/2026	412,286		(7,718)			(7,718)		404,568	404,568			
100267339	MERIDIAN	ID		12/24/2025	09/07/2026	332,213		(13,890)			(13,890)		318,323	318,323			
100267349	JOHNS CREEK	GA		12/24/2025	09/07/2026	1,193,670		(31,098)			(31,098)		1,162,572	1,162,572			
100267361	IRVINE	CA		12/24/2025	08/07/2026	1,134,250		(22,895)			(22,895)		1,111,355	1,111,355			
100267620	INDEPENDENCE	MO		12/29/2025	09/17/2026	37,428		(2,522)			(2,522)		34,906	34,906			
100267747	OKLAHOMA CITY	OK		12/29/2025	08/17/2026	46,855		(3,200)			(3,200)		43,655	43,655			
100268191	LAS VEGAS	NV		12/29/2025	08/17/2026	229,502		(5,638)			(5,638)		223,864	223,864			
100268290	PARKS	AZ		12/29/2025	08/17/2026	416,006		(7,958)			(7,958)		408,048	408,048			
100268307	NORTH LAS VEGAS	NV		12/29/2025	07/17/2026	280,316		(7,755)			(7,755)		272,561	272,561			
100268342	PROVIDENCE	RI		12/29/2025	08/17/2026	683,468		(10,287)			(10,287)		673,181	673,181			
100268384	WESTCLIFFE	CO		12/29/2025	08/17/2026	415,624		(17,091)			(17,091)		398,533	398,533			
100268467	TITUS	AL		12/29/2025	07/17/2026	405,740		(9,891)			(9,891)		395,849	395,849			
100268483	DUNDEE	FL		12/29/2025	07/17/2026	281,894		1,440			1,440		283,334	283,334			
100268497	BOISE	ID		12/29/2025	07/17/2026	79,724		(758)			(758)		78,966	78,966			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268519	SAINT LOUIS	MO		12/29/2025	08/17/2026	237,427		(2,725)			(2,725)		234,702	234,702			
100268538	BEND	OR		12/29/2025	09/17/2026	817,506		(20,153)			(20,153)		797,353	797,353			
100268582	CHARLOTTESVILLE	VA		12/29/2025	07/17/2026	816,316		(7,996)			(7,996)		808,320	808,320			
100268623	GROVER BEACH	CA		12/29/2025	09/17/2026	943,462		(10,278)			(10,278)		933,184	933,184			
100268666	LATHROP	CA		12/29/2025	07/17/2026	458,686		(2,174)			(2,174)		456,512	456,512			
100268728	RENO	NV		12/29/2025	09/17/2026	468,516		(2,848)			(2,848)		465,668	465,668			
100268783	BRADENTON	FL		12/29/2025	09/17/2026	637,315		(27,573)			(27,573)		609,742	609,742			
100268861	CICERO	IN		12/29/2025	08/17/2026	256,834		(3,775)			(3,775)		253,059	253,059			
100268975	PLYMOUTH	MN		12/29/2025	07/17/2026	565,592		(18,161)			(18,161)		547,431	547,431			
100268993	OCEAN CITY	NJ		12/29/2025	07/17/2026	637,248		(24,104)			(24,104)		613,144	613,144			
100269004	FORKED RIVER	NJ		12/29/2025	08/17/2026	461,608		(11,528)			(11,528)		450,080	450,080			
100269129	VILLAGE OF CLARKSTON	MI		12/30/2025	09/08/2026	88,696		(4,069)			(4,069)		84,627	84,627			
100269205	BELLEFONTAINE	OH		12/30/2025	09/08/2026	60,625		(1,228)			(1,228)		59,397	59,397			
100269238	MANTECA	CA		12/30/2025	08/08/2026	83,229		(3,818)			(3,818)		79,411	79,411			
100269241	POLK CITY	FL		12/30/2025	08/08/2026	21,315		(422)			(422)		20,893	20,893			
100269250	OAKDALE	CA		12/30/2025	08/08/2026	42,424		(860)			(860)		41,564	41,564			
100269260	LOGANVILLE	GA		12/30/2025	07/08/2026	68,439		(1,389)			(1,389)		67,050	67,050			
100269273	CLIFFWOOD	NJ		12/30/2025	09/08/2026	189,317		(4,554)			(4,554)		184,763	184,763			
100269340	ORLANDO	FL		12/30/2025	08/08/2026	138,405		(2,804)			(2,804)		135,601	135,601			
100269341	CHESTER	VA		12/30/2025	08/08/2026	96,192		(1,953)			(1,953)		94,239	94,239			
100269381	LANCASTER	CA		12/30/2025	07/08/2026	72,315		(2,808)			(2,808)		69,507	69,507			
100269428	CHRISTIANA	TN		12/30/2025	09/08/2026	75,781		(1,535)			(1,535)		74,246	74,246			
100269489	ALBUQUERQUE	NM		12/30/2025	08/08/2026	78,873		(3,616)			(3,616)		75,257	75,257			
100269604	PUYALLUP	WA		12/30/2025	08/08/2026	41,213		(1,507)			(1,507)		39,706	39,706			
100269655	KANSAS CITY	MO		12/30/2025	07/08/2026	67,646		(3,097)			(3,097)		64,549	64,549			
100269675	PIEDMONT	SC		12/30/2025	07/08/2026	72,113		(2,793)			(2,793)		69,320	69,320			
100269677	SPRING VALLEY	CA		12/30/2025	07/08/2026	89,262		(4,282)			(4,282)		84,980	84,980			
100269684	FORT WAYNE	IN		12/30/2025	08/05/2026	2							2	2			
100269715	SCHERTZ	TX		12/30/2025	07/08/2026	64,703		(2,532)			(2,532)		62,171	62,171			
100269906	ASHVILLE	OH		12/30/2025	08/08/2026	191,484		(7,643)			(7,643)		183,841	183,841			
100269934	ATLANTA	GA		12/30/2025	09/05/2026	98,037		(3,497)			(3,497)		94,540	94,540			
100271883	EINDHOVEN	NLD		12/31/2025	08/21/2026	159,951						4,564	164,514	163,467	(1,047)		(1,047)
100271885	EINDHOVEN	NLD		12/31/2025	08/21/2026	171,376						4,890	176,265	175,144	(1,122)		(1,122)
100272041	THOUSAND OAKS	CA		01/08/2026	07/07/2026	769,558		(13,444)			(13,444)		756,114	756,114			
100272053	LITTLETON	CO		01/08/2026	07/21/2026	344,184		(15,655)			(15,655)		328,529	328,529			
100272081	GROVE CITY	OH		01/08/2026	08/21/2026	243,234		(7,767)			(7,767)		235,467	235,467			
100272156	FORESTVILLE	MI		01/08/2026	09/21/2026	453,440		(14,085)			(14,085)		439,355	439,355			
100272174	THE VILLAGES	FL		01/08/2026	09/21/2026	438,742		(10,200)			(10,200)		428,542	428,542			
100272248	FORTSON	GA		01/08/2026	08/21/2026	277,827		(8,893)			(8,893)		268,934	268,934			
100272290	PROVO	UT		01/08/2026	07/21/2026	227,058		(4,501)			(4,501)		222,557	222,557			
100272343	ROSELAND	VA		01/08/2026	08/21/2026	369,340		(11,246)			(11,246)		358,094	358,094			
100272344	STAMFORD	CT		01/08/2026	07/21/2026	537,841		(15,832)			(15,832)		522,009	522,009			
100272391	PARAMOUNT	CA		01/08/2026	07/21/2026	375,233		(7,341)			(7,341)		367,892	367,892			
100272525	PARKLAND	FL		01/08/2026	09/07/2026	355,072		(6,489)			(6,489)		348,583	348,583			
100272533	FELTON	CA		01/08/2026	07/07/2026	511,529		(1,926)			(1,926)		509,603	509,603			
100272582	BARNEGAT LIGHT	NJ		01/08/2026	08/07/2026	812,292		(10,970)			(10,970)		801,322	801,322			
100272782	ATHENS	GA		01/13/2026	08/07/2026	149,109		(7,036)			(7,036)		142,073	142,073			
100272784	CITRUS HEIGHTS	CA		01/13/2026	09/07/2026	493,213		(23,837)			(23,837)		469,376	469,376			
100272793	SURFSIDE	FL		01/13/2026	09/07/2026	352,600		(8,858)			(8,858)		343,742	343,742			
100272800	MANTECA	CA		01/13/2026	09/07/2026	333,730		(14,993)			(14,993)		318,737	318,737			
100272860	GRAND JUNCTION	CO		01/15/2026	07/07/2026	258,631		(9,850)			(9,850)		248,781	248,781			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272922	WILMINGTON	NC		01/15/2026	09/17/2026	292,587		(13,026)			(13,026)		279,561	279,561			
100272923	OAKLAND	CA		01/15/2026	09/17/2026	687,983		(16,957)			(16,957)		671,026	671,026			
100273005	MIO	MI		01/15/2026	09/17/2026	274,059		(7,976)			(7,976)		266,083	266,083			
100273011	AMERICAN FORK	UT		01/15/2026	09/17/2026	478,411		(20,097)			(20,097)		458,314	458,314			
100273030	DELRAY BEACH	FL		01/15/2026	08/17/2026	251,480		(9,064)			(9,064)		242,416	242,416			
100273054	PALM DESERT	CA		01/15/2026	07/17/2026	692,030		3,536			3,536		695,566	695,566			
100273073	STAR	ID		01/15/2026	07/17/2026	358,381		(8,848)			(8,848)		349,533	349,533			
100273145	JERSEY CITY	NJ		01/15/2026	09/17/2026	485,973		(11,296)			(11,296)		474,677	474,677			
100273148	HUMBLE	TX		01/15/2026	07/17/2026	266,989		(11,028)			(11,028)		255,961	255,961			
100273149	CHARLESTON	SC		01/15/2026	09/17/2026	545,387		(10,868)			(10,868)		534,519	534,519			
100273201	SAMMAMISH	WA		01/16/2026	07/05/2026	1,319,131		(39,549)			(39,549)		1,279,582	1,279,582			
100273216	SAN DIEGO	CA		01/16/2026	08/05/2026	1,851,993		(40,642)			(40,642)		1,811,351	1,811,351			
100273222	ADELANTO	CA		01/16/2026	07/05/2026	121,612		(2,288)			(2,288)		119,324	119,324			
100273235	COSTA MESA	CA		01/16/2026	08/05/2026	680,606		(30,606)			(30,606)		650,000	650,000			
100273260	SAN LUIS OBISPO	CA		01/16/2026	07/05/2026	313,281		(14,779)			(14,779)		298,502	298,502			
100273363	CHICAGO	IL		01/21/2026	09/08/2026	147,256		(4,507)			(4,507)		142,749	142,749			
100273733	ARUNDEL	ME		01/23/2026	08/04/2026	179,353		(4,418)			(4,418)		174,935	174,935			
100273803	COLUMBUS	OH		01/23/2026	07/20/2026	2,421							2,421	2,421			
100273979	HOMESTEAD	FL		01/26/2026	07/07/2026	101,581		(4,246)			(4,246)		97,335	97,335			
100274008	SPANISH FORK	UT		01/26/2026	08/07/2026	748,660		(28,061)			(28,061)		720,599	720,599			
100274024	MESA	AZ		01/26/2026	07/07/2026	1,058,933		(40,500)			(40,500)		1,018,433	1,018,433			
100274084	ALPHARETTA	GA		01/26/2026	07/07/2026	257,740		(9,108)			(9,108)		248,632	248,632			
100274097	SAN DIEGO	CA		01/27/2026	07/08/2026	3,039,292		(60,435)			(60,435)		2,978,857	2,978,857			
100274104	KIRKLAND	WA		01/27/2026	08/08/2026	862,502		(26,396)			(26,396)		836,106	836,106			
100274112	SANTA BARBARA	CA		01/27/2026	07/08/2026	1,923,046		(26,034)			(26,034)		1,897,012	1,897,012			
100274121	WOODLAND HILLS	CA		01/27/2026	09/08/2026	1,872,851		(45,191)			(45,191)		1,827,660	1,827,660			
100274141	ST. AUGUSTINE	FL		01/29/2026	07/08/2026	112,503		(5,208)			(5,208)		107,295	107,295			
100274191	LOMBARD	IL		01/29/2026	07/08/2026	130,335		(3,042)			(3,042)		127,293	127,293			
100274348	OKEECHOBEE	FL		01/29/2026	09/08/2026	62,803		(1,182)			(1,182)		61,621	61,621			
100274494	OAKLAND	CA		01/29/2026	09/08/2026	106,963		(7,333)			(7,333)		99,630	99,630			
100274528	ENGLEWOOD	NJ		01/29/2026	08/08/2026	208,822		(9,748)			(9,748)		199,074	199,074			
100274595	LEMONT	IL		01/29/2026	09/08/2026	122,836		(6,554)			(6,554)		116,282	116,282			
100276722	LEIDEN	NLD		01/28/2026	08/21/2026	685,503						31,138	716,641	700,563	(16,078)		(16,078)
100276783	ROTTERDAM	NLD		01/28/2026	09/21/2026	3,684,577						167,366	3,851,943	3,697,092	(154,852)		(154,852)
100276795	MAASSTRICHT	NLD		01/28/2026	07/20/2026	202,795						9,212	212,006	212,006			
100276883	AMSTERDAM	NLD		01/28/2026	09/21/2026	2,399,260						108,982	2,508,242	2,436,174	(72,068)		(72,068)
100276887	AMSTELVEEN	NLD		01/28/2026	09/21/2026	385,595						17,515	403,110	386,945	(16,165)		(16,165)
100276889	AMSTERDAM	NLD		01/28/2026	09/21/2026	65,480						2,974	68,454	65,692	(2,762)		(2,762)
100276916	LOS ANGELES	CA		01/30/2026	07/07/2026	658,898		(21,489)			(21,489)		637,409	637,409			
100276921	VANCOUVER	WA		01/30/2026	07/07/2026	278,460		(14,745)			(14,745)		263,715	263,715			
100276934	NAPLES	FL		01/30/2026	07/07/2026	213,160		(13,745)			(13,745)		199,415	199,415			
100276964	CONWAY	SC		01/30/2026	07/07/2026	239,525		(10,511)			(10,511)		229,014	229,014			
100276985	PRESCOTT VALLEY	AZ		01/30/2026	09/07/2026	363,837		(11,369)			(11,369)		352,468	352,468			
100277013	CHESTER	VA		01/30/2026	09/07/2026	202,370		(7,682)			(7,682)		194,688	194,688			
100277052	EDMONDS	WA		02/06/2026	08/07/2026	1,097,362		(37,941)			(37,941)		1,059,421	1,059,421			
100277064	LAKE FOREST	CA		02/06/2026	09/07/2026	1,211,723		(19,475)			(19,475)		1,192,248	1,192,248			
100277378	GAHANNA	OH		02/12/2026	09/07/2026	181,996		(178)			(178)		181,818	181,818			
100277381	RANCHO CORDOVA	CA		02/12/2026	09/07/2026	26,936		(708)			(708)		26,228	26,228			
100277394	LAFAYETTE	CA		02/12/2026	07/07/2026	1,246,901		(30,717)			(30,717)		1,216,184	1,216,184			
100277405	LOS ANGELES	CA		02/12/2026	08/07/2026	875,497		(23,427)			(23,427)		852,070	852,070			
100277409	VAN NUYS	CA		02/12/2026	07/07/2026	777,853		(26,192)			(26,192)		751,661	751,661			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277475	PARK CITY	UT		02/13/2026	09/07/2026	471,358		(16,764)			(16,764)		454,594	454,594			
100277570	HACKETTSTOWN	NJ		02/13/2026	08/07/2026	376,103		(9,945)			(9,945)		366,158	366,158			
100277576	MINDEN	NV		02/13/2026	09/07/2026	763,491		(16,365)			(16,365)		747,126	747,126			
100277605	TORRANCE	CA		02/13/2026	09/07/2026	644,886		(27,549)			(27,549)		617,337	617,337			
100277623	ALAMEDA	CA		02/17/2026	09/05/2026	2,066,623		(72,920)			(72,920)		1,993,703	1,993,703			
100277762	LITCHFIELD PARK	AZ		02/20/2026	07/04/2026	65,724		(3,771)			(3,771)		61,953	61,953			
100277779	PRINCESS ANNE	MD		02/26/2026	09/08/2026	51,261		(1,742)			(1,742)		49,519	49,519			
100277858	TALLMADGE	OH		02/26/2026	09/08/2026	50,670		(980)			(980)		49,690	49,690			
100277882	SAN DIEGO	CA		02/26/2026	09/08/2026	258,545		(10,888)			(10,888)		247,657	247,657			
100277908	MANHATTAN	IL		02/26/2026	08/08/2026	39,310		(1,494)			(1,494)		37,816	37,816			
100277929	WESTFIELD	IN		02/26/2026	08/08/2026	48,006		(2,256)			(2,256)		45,750	45,750			
100277943	PEORIA	AZ		02/26/2026	08/08/2026	169,132		(7,906)			(7,906)		161,226	161,226			
100277985	MCDONOUGH	GA		02/26/2026	07/08/2026	25,874		(984)			(984)		24,890	24,890			
100278011	FIRESTONE	CO		02/26/2026	07/08/2026	148,638		(2,877)			(2,877)		145,761	145,761			
100278043	SEVERANCE	CO		02/26/2026	07/08/2026	51,464		(2,241)			(2,241)		49,223	49,223			
100278064	BEACON FALLS	CT		02/26/2026	09/08/2026	108,344		(2,110)			(2,110)		106,234	106,234			
100278065	RICHMOND	VT		02/26/2026	08/05/2026	67,969		(3,197)			(3,197)		64,772	64,772			
100278162	NORTH HUNTINGDON	PA		02/26/2026	07/08/2026	133,308		(6,374)			(6,374)		126,934	126,934			
100278200	CHICOPEE	MA		02/26/2026	07/08/2026	113,125		(4,049)			(4,049)		109,076	109,076			
100278244	AMERICAN FORK	UT		02/26/2026	07/08/2026	102,061		(2,061)			(2,061)		100,000	100,000			
100278249	GROSSE POINTE PARK	MI		02/26/2026	07/08/2026	16,332		(313)			(313)		16,019	16,019			
100278250	CLINTON	MD		02/26/2026	08/08/2026	62,294		(2,294)			(2,294)		60,000	60,000			
100278264	COOKEVILLE	TN		02/26/2026	07/08/2026	48,680		(948)			(948)		47,732	47,732			
100281846	GRONINGEN	NLD		02/25/2026	08/21/2026	411,302						13,678	424,979	420,347	(4,632)		(4,632)
100281847	GRONINGEN	NLD		02/25/2026	08/21/2026	27,319						908	28,228	27,919	(308)		(308)
100281859	LEEUWARDEN	NLD		02/25/2026	08/21/2026	308,476						10,258	318,734	315,253	(3,481)		(3,481)
100281860	LEEUWARDEN	NLD		02/25/2026	08/21/2026	16,010						532	16,542	16,360	(183)		(183)
100281877	GRONINGEN	NLD		02/25/2026	07/20/2026	302,764						10,068	312,832	302,480	(10,352)		(10,352)
100281997	LUTHERVILLE TIMONIUM	MD		02/27/2026	08/08/2026	1,252,079		(53,911)			(53,911)		1,198,168	1,198,168			
100282020	LOS ANGELES	CA		02/27/2026	09/08/2026	498,366		(18,176)			(18,176)		480,190	480,190			
100282107	SIMI VALLEY	CA		02/27/2026	09/07/2026	711,876		(23,607)			(23,607)		688,269	688,269			
100282135	MOORESTOWN	NJ		02/27/2026	07/07/2026	724,922		(33,337)			(33,337)		691,585	691,585			
100282159	APEX	NC		02/27/2026	07/07/2026	32,086		(1,357)			(1,357)		30,729	30,729			
100282182	WINTER GARDEN	FL		02/27/2026	09/07/2026	1,018,986		(44,236)			(44,236)		974,750	974,750			
100282243	MAPLE SHADE	NJ		02/27/2026	09/07/2026	170,988		(2,479)			(2,479)		168,509	168,509			
100282251	ORO VALLEY	AZ		02/27/2026	09/07/2026	244,684		(9,876)			(9,876)		234,808	234,808			
100282546	LAWRENCEVILLE	GA		03/02/2026	07/04/2026	105,507		(6,048)			(6,048)		99,459	99,459			
100282631	CHARLESTON	WV		03/02/2026	08/04/2026	48,248		(3,530)			(3,530)		44,718	44,718			
100283059	LOS ANGELES	CA		03/09/2026	08/07/2026	621,698		(19,698)			(19,698)		602,000	602,000			
100283146	NORTH HOLLYWOOD	CA		03/09/2026	09/07/2026	639,725		(16,326)			(16,326)		623,399	623,399			
100283175	NORTH HOLLYWOOD	CA		03/09/2026	08/07/2026	774,788		(20,113)			(20,113)		754,675	754,675			
100283335	SPARKS	NV		03/11/2026	07/17/2026	450,716		(2,669)			(2,669)		448,047	448,047			
100283481	SUNNYVALE	TX		03/11/2026	09/17/2026	298,964		(11,679)			(11,679)		287,285	287,285			
100283518	MERIDIAN	ID		03/13/2026	08/07/2026	195,697		(8,437)			(8,437)		187,260	187,260			
100283656	HOT SPRINGS	AR		03/13/2026	08/08/2026	1,845,182		(22,315)			(22,315)		1,822,867	1,822,867			
100283700	CORONA	CA		03/13/2026	09/08/2026	701,579		(32,614)			(32,614)		668,965	668,965			
100283742	VIRGINIA BEACH	VA		03/13/2026	07/08/2026	170,868		(8,641)			(8,641)		162,227	162,227			
100283775	VIRGINIA BEACH	VA		03/13/2026	07/08/2026	181,767		(9,165)			(9,165)		172,602	172,602			
100283879	WALNUT CREEK	CA		03/19/2026	07/05/2026	418,577		(8,585)			(8,585)		409,992	409,992			
100283880	SAN FRANCISCO	CA		03/19/2026	08/05/2026	1,830,413		(35,144)			(35,144)		1,795,269	1,795,269			
100283923	ZEPHYRHILLS	FL		03/23/2026	09/08/2026	168,964		(4,436)			(4,436)		164,528	164,528			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283989	ELKHART	IN		03/24/2026	07/08/2026	205,216		(3,388)			(3,388)		201,828	201,828			
100283999	HIGH POINT	NC		03/24/2026	07/08/2026	225,440		(6,445)			(6,445)		218,995	218,995			
100284052	WILSON	WY		03/24/2026	09/08/2026	1,246,866		(42,257)			(42,257)		1,204,609	1,204,609			
100284066	COLORADO SPRINGS	CO		03/30/2026	07/05/2026	76,440		(4,659)			(4,659)		71,781	71,781			
100284127	CANTON	OH		03/30/2026	07/05/2026	73,982		(3,340)			(3,340)		70,642	70,642			
100284154	CHESTERFIELD	MO		03/30/2026	08/05/2026	208,011		(9,318)			(9,318)		198,693	198,693			
100284194	LAS VEGAS	NV		03/30/2026	09/05/2026	233,727		(9,466)			(9,466)		224,261	224,261			
100284246	VANDALIA	OH		03/30/2026	07/08/2026	52,655		(2,744)			(2,744)		49,911	49,911			
100284369	VACAVILLE	CA		03/30/2026	09/08/2026	112,614		(6,699)			(6,699)		105,915	105,915			
100284379	WOODSTOCK	GA		03/30/2026	07/08/2026	68,910		(3,910)			(3,910)		65,000	65,000			
100284520	ZIONSVILLE	IN		03/26/2026	08/21/2026	447,969		(18,111)			(18,111)		429,858	429,858			
100284556	NASHVILLE	TN		03/26/2026	09/21/2026	750,467		(16,603)			(16,603)		733,864	733,864			
100284606	SAINT PETERSBURG	FL		03/26/2026	08/21/2026	398,714		(11,630)			(11,630)		387,084	387,084			
100284690	PASADENA	TX		03/27/2026	08/08/2026	189,005		(6,904)			(6,904)		182,101	182,101			
100284767	COLONIA	NJ		03/27/2026	09/14/2026	586,693		(18,610)			(18,610)		568,083	568,083			
100284808	FOREST HILL	TX		03/27/2026	07/14/2026	204,652		(5,364)			(5,364)		199,288	199,288			
100284822	HEDGESVILLE	WV		03/27/2026	07/14/2026	340,658		(6,273)			(6,273)		334,385	334,385			
100284825	ELYRIA	OH		03/27/2026	09/14/2026	96,908		(324)			(324)		96,584	96,584			
100284929	SMYRNA	GA		03/27/2026	07/14/2026	184,635		(7,064)			(7,064)		177,571	177,571			
100285066	S-GRAVENHAGE	NLD		03/27/2026	08/21/2026	83,903						675	84,578	85,730	1,152		1,152
100285067	S-GRAVENHAGE	NLD		03/27/2026	08/21/2026	342,751						2,759	345,511	350,275	4,765		4,765
100285068	S-GRAVENHAGE	NLD		03/27/2026	08/21/2026	937,996						7,551	945,547	958,581	13,034		13,034
100285189	CARLSBAD	CA		04/02/2026	07/07/2026	1,317,787		(20,261)			(20,261)		1,297,526	1,297,526			
100285242	RANCHO CORDOVA	CA		04/02/2026	07/07/2026	298,970		(14,783)			(14,783)		284,187	284,187			
100285262	SURPRISE	AZ		04/02/2026	07/07/2026	248,647		(10,221)			(10,221)		238,426	238,426			
100285292	DULUTH	MN		04/06/2026	08/07/2026	450,149		(12,886)			(12,886)		437,263	437,263			
100285335	GROVER BEACH	CA		04/06/2026	07/07/2026	437,561		(14,124)			(14,124)		423,437	423,437			
100285417	MINNETONKA	MN		04/08/2026	09/11/2026	307,709		(14,580)			(14,580)		293,129	293,129			
100285542	GAITHERSBURG	MD		04/09/2026	07/08/2026	371,775		(12,102)			(12,102)		359,673	359,673			
100285650	BARGERSVILLE	IN		04/16/2026	07/07/2026	1,227,661		(46,777)			(46,777)		1,180,884	1,180,884			
100285804	GLENDALE	CA		04/24/2026	08/07/2026	754,362		(30,614)			(30,614)		723,748	723,748			
100286917	CHARLESTON	SC		05/12/2026	07/07/2026	367,895		(14,164)			(14,164)		353,731	353,731			
100286964	CHARLESTON	SC		05/12/2026	09/07/2026	387,392		(11,360)			(11,360)		376,032	376,032			
100287044	FRESNO	CA		05/15/2026	08/08/2026	1,468,694		(58,695)			(58,695)		1,409,999	1,409,999			
100287264	TAMPA	FL		05/20/2026	08/07/2026	408,126		(9,996)			(9,996)		398,130	398,130			
100287599	MURPHY	NC		05/29/2026	09/17/2026	278,403		12,221			12,221		290,624	290,624			
100287622	MILTON	DE		05/29/2026	08/17/2026	644,210		(12,209)			(12,209)		632,001	632,001			
100287645	THE VILLAGES	FL		05/29/2026	08/17/2026	447,913		(12,494)			(12,494)		435,419	435,419			
100287811	ELOY	AZ		05/29/2026	08/17/2026	343,646		(6,526)			(6,526)		337,120	337,120			
100287859	LAKEWOOD RANCH	FL		05/29/2026	07/17/2026	460,253		(10,253)			(10,253)		450,000	450,000			
100287934	PLYMOUTH	MA		05/29/2026	09/17/2026	325,151		(10,410)			(10,410)		314,741	314,741			
100287957	FRESNO	CA		05/29/2026	07/17/2026	269,446		(9,259)			(9,259)		260,187	260,187			
100287985	SPARTA	TN		05/29/2026	08/17/2026	208,311		(8,511)			(8,511)		199,800	199,800			
100288021	DAPHNE	AL		05/29/2026	08/17/2026	396,147		14,911			14,911		411,058	411,058			
100288031	LANCASTER	CA		06/03/2026	07/07/2026	460,335		(10,129)			(10,129)		450,206	450,206			
100288342	SAN DIEGO	CA		06/12/2026	09/08/2026	1,547,383		(52,383)			(52,383)		1,495,000	1,495,000			
100288864	NORTH BETHESDA	MD		06/26/2026	08/31/2026	196,437		(8,437)			(8,437)		188,000	188,000			
100289028	SAINT JOHNS	FL		06/30/2026	09/17/2026	552,375		(23,175)			(23,175)		529,200	529,200			
100289176	FRISCO	TX		06/30/2026	08/17/2026	455,564		(27,852)			(27,852)		427,712	427,712			
100289229	OSHKOSH	WI		06/30/2026	09/17/2026	370,284		(3,884)			(3,884)		366,400	366,400			
100289602	PATASKALA	OH		07/09/2026	08/07/2026	361,144		(10,144)			(10,144)		351,000	351,000			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100289702	COSTA MESA	CA		07/10/2026	08/07/2026	840,794		(24,794)			(24,794)		816,000	816,000			
100290070	LIVINGSTON	TX		07/17/2026	08/17/2026	337,976		(2,476)			(2,476)		335,500	335,500			
100290575	NORTH MYRTLE BEACH	SC		07/24/2026	08/17/2026	430,773		(26,052)			(26,052)		404,721	404,721			
100290827	LIBERTY TOWNSHIP	OH		07/29/2026	08/21/2026	237,910		(6,315)			(6,315)		231,595	231,595			
100291609	BARRINGTON	IL		07/30/2026	08/08/2026	11,933		(470)			(470)		11,463	11,463			
321120637	EUGENE	OR		02/16/2022	09/01/2026	6,817,904							6,817,904	4,545,270		(2,272,635)	(2,272,635)
322020976	SPOKANE	WA		03/23/2022	08/27/2026	427,323							427,323	427,323			
323060526	PORTLAND	OR		08/16/2023	07/10/2026	126							126	126			
323120290	ENUMCLAW	WA		01/12/2024	09/28/2026	1,348,750							1,348,750	1,348,750			
324010688	PORTLAND	OR		02/27/2024	09/28/2026	110,390							110,390	110,390			
324030664	PORTLAND	OR		04/24/2024	09/28/2026	865,000							865,000	865,000			
324060675	BAKERSFIELD	CA		08/20/2024	07/10/2026	15,000							15,000	15,000			
324080315	BOISE	ID		09/01/2024	07/29/2026	7,858,690							7,858,690	7,858,690			
324080350	VANCOUVER	WA		10/03/2024	08/27/2026	2,170,000							2,170,000	2,170,000			
324090391	PORTLAND	OR		10/31/2024	09/28/2026	245,650							245,650	245,650			
325016973	PORTLAND	OR		02/18/2025	07/29/2026	4,027,260							4,027,260	4,027,260			
325031060	EL DORADO HILLS	CA		04/23/2025	09/28/2026	520,871							520,871	520,871			
325043481	ATLANTA	GA		09/05/2025	08/27/2026	2,320,459							2,320,459	2,320,459			
325044762	SEVIERVILLE	TN		05/28/2025	08/27/2026	1,043,000							1,043,000	1,043,000			
325054097	WOODINVILLE	WA		06/13/2025	08/27/2026	2,024,224							2,024,224	2,024,224			
325054770	WOODINVILLE	WA		06/13/2025	08/27/2026	816,990							816,990	816,990			
325070378	SEVIERVILLE	TN		10/06/2025	07/29/2026	931,000							931,000	931,000			
325071031	KIRKLAND	WA		10/06/2025	08/27/2026	2,592,431							2,592,431	2,592,431			
325073988	SEVIERVILLE	TN		10/06/2025	09/28/2026	931,000							931,000	931,000			
325074412	KIRKLAND	WA		10/06/2025	08/27/2026	1,940,154							1,940,154	1,940,154			
325076844	SEVIERVILLE	TN		10/06/2025	07/29/2026	931,000							931,000	931,000			
403019735	BATESVILLE	MS		03/06/2025	09/21/2026	2,595,391		(11,524)			(11,524)		2,583,867	2,583,867			
403020364	GARDEN CITY	MI		03/06/2025	09/03/2026	348,470		(1,409)			(1,409)		347,061	347,061			
403053108	LONGS	SC		05/22/2025	09/18/2026	2,844,976		(38,326)			(38,326)		2,806,650	2,806,650			
403054921	PHILADELPHIA	PA		03/06/2025	08/21/2026	2,393,964		(95,006)			(95,006)		2,298,958	2,298,958			
600102291	GLENDALE	CA		05/06/2019	08/05/2026	5,044,887		54,500			54,500		5,099,387	5,099,387			
600104380	GLENDALE	CA		08/23/2021	09/30/2026	5,167,387		(15,951)			(15,951)		5,151,436	5,151,436			
600104381	GLENDALE	CA		08/23/2021	09/30/2026	4,475,183		21,027			21,027		4,496,210	4,496,210			
720041801	DERBY	GBR		03/31/2021	09/23/2026	47,877,258		12,279			12,279	776,231	48,665,768	48,160,438	(505,330)		(505,330)
720043926	STOCKHOLM	SWE		03/25/2021	07/13/2026	248,552,728						12,948,124	261,500,852	247,910,136	(13,590,716)		(13,590,716)
720075726	WOODLAND HILLS	CA		04/01/2025	09/03/2026	123,200,000							123,200,000	123,200,000			
730002381	LONG BEACH	CA		07/01/2019	09/30/2026	1,613,436		46,837			46,837		1,660,273	1,660,273			
730003193	LOS ANGELES	CA		06/01/2021	09/01/2026	2,392,881		15,586			15,586		2,408,467	2,408,467			
730101198	BUENA PARK	CA		01/26/2018	07/15/2026	21,554,112		1,604,163			1,604,163		23,158,275	23,158,275			
730101628	LOS ANGELES	CA		07/15/2021	08/21/2026	1,432,642		(6,418)			(6,418)		1,426,224	1,426,224			
3300004377	BALTIMORE	MD		03/08/2023	07/13/2026	205,433							205,433	136,956		(68,478)	(68,478)
3300004379	MIAMI	FL		02/27/2023	07/29/2026	166,977							166,977	111,745		(55,231)	(55,231)
3300005222	NEW ORLEANS	LA		10/09/2024	08/20/2026	141,047							141,047	141,047			
3300005334	MELVILLE	NY		11/06/2024	09/29/2026	253,744							253,744	253,744			
3300005369	NORTHBRIDGE	MA		12/23/2024	08/01/2026	663,291							663,291	663,291			
3300005516	HOLMDEL	NJ		12/18/2024	08/20/2026	654,353							654,353	654,353			
3300005584	LIVINGSTON	NJ		02/19/2025	07/29/2026	510,840							510,840	510,840			
3300005585	LIVINGSTON	NJ		02/19/2025	08/20/2026	900,044							900,044	900,044			
3300005606	COPIAGUE	NY		01/29/2025	08/20/2026	58,001							58,001	58,001			
3300005607	COPIAGUE	NY		01/29/2025	08/20/2026	58,001							58,001	58,001			
3300005608	COPIAGUE	NY		01/29/2025	08/20/2026	58,001							58,001	58,001			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3300005609	COPIAGUE	NY		01/29/2025	08/20/2026	58,001							58,001	58,001			
3300005610	COPIAGUE	NY		01/29/2025	08/20/2026	58,001							58,001	58,001			
3300005611	COPIAGUE	NY		01/29/2025	08/20/2026	58,001							58,001	58,001			
3300005623	EAST ORANGE	NJ		12/23/2024	09/29/2026	1,401,481							1,401,481	1,401,481			
3300005749	TENAFLY	NJ		03/05/2025	09/29/2026	811,972							811,972	811,972			
3310029498	NASHVILLE	NC		02/15/2022	07/24/2026	371,250							371,250	371,250			
3310030325	UPPER DARBY	PA		01/31/2022	07/01/2026	42,653		8,285			8,285		50,938	50,938			
3310030357	NORTH CHARLESTON	SC		01/28/2022	09/25/2026	1,136,696							1,136,696	1,136,696			
3310033884	BROOKLYN	NY		04/08/2022	07/24/2026	148,500							148,500	148,500			
3310034734	BROOKLYN	NY		06/07/2022	09/25/2026	640,529							640,529	640,529			
3310036809	BERGENFIELD	NJ		06/29/2022	07/24/2026	141,669							141,669	141,669			
3310037272	MASTIC	NY		06/15/2022	07/24/2026	103,950							103,950	103,950			
3310037592	PEMBERTON	NJ		07/14/2022	08/25/2026	20,196							20,196	20,196			
3310038233	WILLIAMSTOWN	NJ		08/01/2022	09/25/2026	42,480							42,480	42,480			
3310038732	SCRANTON	PA		08/08/2022	08/25/2026	83,721		432			432		84,153	57,541		(26,611)	(26,611)
3310038940	FLORAL PARK	NY		08/16/2022	07/24/2026	165,298							165,298	165,298			
3310039357	WEST BABYLON	NY		08/16/2022	09/25/2026	104,113							104,113	104,113			
3310039989	CHICAGO	IL		08/26/2022	08/25/2026	52,800							52,800	52,800			
3310042576	RICHMOND HILL	NY		11/10/2022	08/25/2026	153,686							153,686	153,686			
3310048109	EAST HAVEN	CT		04/27/2023	07/24/2026	55,828		4,508			4,508		60,336	48,015		(12,322)	(12,322)
3310048181	ATLANTA	GA		06/21/2023	07/24/2026	18,046							18,046	18,046			
3310051256	FORT MYERS BEACH	FL		05/18/2023	09/25/2026	115,169							115,169	115,169			
3310051529	WEST MILFORD	NJ		04/27/2023	08/25/2026	99,230		8,581			8,581		107,811	95,507		(12,304)	(12,304)
3310052949	BUFFALO	NY		06/29/2023	07/24/2026	35,640							35,640	23,760		(11,880)	(11,880)
3310053404	MEMPHIS	TN		06/21/2023	07/24/2026	13,508							13,508	13,508			
3310056878	DETROIT	MI		10/06/2023	07/24/2026	24,782							24,782	24,782			
3310060322	GUN BARREL CITY	TX		10/06/2023	07/24/2026	43,140							43,140	43,140			
3310061238	PARAMUS	NJ		10/31/2023	09/25/2026	323,593							323,593	323,593			
3310061407	NORTHPORT	NY		01/09/2024	07/24/2026	126,774							126,774	126,774			
3310061787	BELMONT	CA		12/22/2023	08/25/2026	666,009							666,009	666,009			
3310063470	PHILADELPHIA	PA		08/19/2024	09/25/2026	69,600							69,600	69,600			
3310063647	MONTEBELLO	NY		11/21/2023	07/24/2026	114,939							114,939	114,939			
3310063884	WESTBURY	NY		11/21/2023	08/25/2026	196,538							196,538	196,538			
3310064228	SALINE	MI		02/15/2024	07/24/2026	59,390							59,390	59,390			
3310065379	OAK PARK	IL		01/09/2024	09/25/2026	104,158							104,158	104,158			
3310069240	DRIGGS	ID		09/18/2024	07/24/2026	231,282							231,282	231,282			
3310069255	PORT CHARLOTTE	FL		10/03/2024	08/25/2026	118,651							118,651	118,651			
3310072233	CAPE CORAL	FL		04/19/2024	08/25/2026	109,434		8,174			8,174		117,608	107,070		(10,538)	(10,538)
3310072238	CAPE CORAL	FL		04/19/2024	08/25/2026	97,774		7,549			7,549		105,323	95,417		(9,906)	(9,906)
3310072244	CAPE CORAL	FL		04/19/2024	08/25/2026	112,924		8,292			8,292		121,216	110,615		(10,601)	(10,601)
3310072248	CAPE CORAL	FL		04/19/2024	08/25/2026	94,002		6,144			6,144		100,146	92,646		(7,500)	(7,500)
3310074725	GLENWOOD	NJ		05/17/2024	08/25/2026	100,505							100,505	100,505			
3310074893	PEEKSKILL	NY		09/10/2024	07/24/2026	156,965							156,965	156,965			
3310077696	GREENVILLE	TX		08/26/2024	07/24/2026	47,073							47,073	47,073			
3310077699	GUN BARREL CITY	TX		09/03/2024	07/24/2026	45,863							45,863	45,863			
3310077700	GUN BARREL CITY	TX		09/26/2024	07/24/2026	45,112							45,112	45,112			
3310079236	WATERVILLE	NY		08/19/2024	08/25/2026	27,205							27,205	27,205			
3310079746	WESTBURY	NY		08/19/2024	08/25/2026	279,507							279,507	279,507			
3310080336	RANCHO MIRAGE	CA		08/26/2024	08/25/2026	630,919							630,919	630,919			
3310080975	LEHIGH ACRES	FL		09/03/2024	07/24/2026	75,787							75,787	75,787			
3310081363	JERSEY CITY	NJ		10/31/2024	08/25/2026	273,021							273,021	273,021			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310081365	JERSEY CITY	NJ		10/31/2024	08/25/2026	284,556							284,556	284,556			
3310081379	PHILADELPHIA	PA		09/03/2024	07/24/2026	52,168							52,168	52,168			
3310081554	NEW PALTZ	NY		09/26/2024	07/24/2026	113,035							113,035	113,035			
3310082089	NYACK	NY		09/18/2024	07/24/2026	190,800							190,800	190,800			
3310082262	CAPE CORAL	FL		10/03/2024	07/24/2026	289,307							289,307	289,307			
3310082404	MINERAL WELLS	TX		10/31/2024	09/25/2026	61,746							61,746	61,746			
3310082490	MONTICELLO	NY		09/26/2024	08/25/2026	83,160							83,160	83,160			
3310083191	CHICAGO	IL		10/03/2024	07/24/2026	45,582							45,582	45,582			
3310083208	FORT LAUDERDALE	FL		09/18/2024	09/25/2026	104,262							104,262	104,262			
3310083819	INDIANAPOLIS	IN		12/12/2024	07/24/2026	37,772							37,772	37,772			
3310084084	MIDWAY	GA		12/19/2024	08/25/2026	104,701							104,701	104,701			
3310085921	HOUSTON	TX		10/31/2024	07/24/2026	64,003							64,003	64,003			
3310086099	CHATTANOOGA	TN		12/19/2024	09/25/2026	125,267							125,267	125,267			
3310086140	ACWORTH	GA		10/31/2024	08/25/2026	137,109		10,607			10,607		147,716	133,780		(13,936)	(13,936)
3310086585	CHARLOTTE	NC		11/14/2024	07/24/2026	443,680							443,680	443,680			
3310087595	LOS ANGELES	CA		01/08/2025	07/24/2026	257,669							257,669	257,669			
3310087598	LOS ANGELES	CA		01/08/2025	07/24/2026	36,767							36,767	36,767			
3310087735	SALISBURY	MD		12/05/2024	07/24/2026	36,947							36,947	36,947			
3310087739	CANTON	OH		11/14/2024	08/25/2026	21,976							21,976	21,976			
3310088023	MACON	GA		12/19/2024	07/24/2026	44,550							44,550	44,550			
3310088088	GARDEN CITY	NY		01/16/2025	07/24/2026	179,685							179,685	179,685			
3310088472	ATLANTA	GA		12/05/2024	08/25/2026	8,613							8,613	8,613			
3310089335	BERTRAM	TX		12/12/2024	09/25/2026	122,661							122,661	122,661			
3310089581	PALISADES PARK	NJ		12/19/2024	09/25/2026	458,197							458,197	458,197			
3310089704	PLAINFIELD	NJ		11/21/2024	08/25/2026	188,298							188,298	188,298			
3310089846	JAMESTOWN	NY		12/05/2024	07/24/2026	35,175							35,175	35,175			
3310090032	POMPANO BEACH	FL		12/19/2024	07/24/2026	53,089							53,089	53,089			
3310090533	SOUTH FALLSBURG	NY		03/07/2025	09/25/2026	322,412							322,412	322,412			
3310090757	ROCHESTER	NY		03/07/2025	09/25/2026	13,662							13,662	13,662			
3310090901	KISSIMMEE	FL		01/16/2025	08/25/2026	148,072							148,072	148,072			
3310090943	HIXSON	TN		12/19/2024	07/24/2026	65,367							65,367	65,367			
3310091583	GARDEN CITY	NY		12/12/2024	08/25/2026	151,292							151,292	151,292			
3310092083	PASSAIC	NJ		01/16/2025	08/25/2026	134,957							134,957	134,957			
3310092725	WASHINGTON	MO		03/19/2025	09/25/2026	19,391							19,391	19,391			
3310092747	HOUSTON	TX		01/08/2025	08/25/2026	223,555							223,555	223,555			
3310092997	RALEIGH	NC		01/16/2025	08/25/2026	173,861							173,861	173,861			
3310093094	HOUSTON	TX		01/08/2025	09/25/2026	121,176							121,176	121,176			
3310093164	DETROIT	MI		03/07/2025	08/25/2026	41,592							41,592	41,592			
3310093252	HARTFORD	CT		02/06/2025	07/24/2026	69,350							69,350	69,350			
3310093723	NAPA	CA		02/13/2025	09/25/2026	269,303							269,303	269,303			
3310094528	CAPE CORAL	FL		02/13/2025	09/25/2026	90,617							90,617	90,617			
3310094722	HAMPTON BAYS	NY		02/13/2025	09/25/2026	176,819							176,819	176,819			
3310095151	PHILADELPHIA	PA		02/13/2025	09/25/2026	46,617							46,617	46,617			
3310096356	WESTPORT	MA		03/19/2025	08/25/2026	166,320							166,320	166,320			
3320042299	JERSEY CITY	NJ		01/18/2023	08/25/2026	892,936							892,936	892,936			
3320046142	PHILADELPHIA	PA		02/13/2023	07/24/2026	299,900		24,024			24,024		323,924	257,343		(66,580)	(66,580)
3320049672	SANIBEL	FL		04/04/2023	09/25/2026	824,412							824,412	824,412			
3340063651	BURBANK	CA		06/14/2024	07/24/2026	1,544,400							1,544,400	1,544,400			
3340068917	MIDDLETOWN	NY		04/12/2024	09/25/2026	222,156							222,156	222,156			
3340069538	BELLEVILLE	NJ		04/30/2024	08/25/2026	443,713							443,713	443,713			
3340069541	BELLEVILLE	NJ		04/30/2024	09/25/2026	435,129							435,129	435,129			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340069730	MONROE	NY		02/29/2024	07/24/2026	1,685,478							1,685,478	1,685,478			
3340071062	BOYNTON BEACH	FL		03/07/2024	07/24/2026	452,463							452,463	452,463			
3340071723	INDIANAPOLIS	IN		03/21/2024	07/24/2026	330,021							330,021	330,021			
3340072224	CAPE CORAL	FL		04/19/2024	08/25/2026	255,108		16,964			16,964		272,072	251,240		(20,832)	(20,832)
3340072231	CAPE CORAL	FL		04/19/2024	08/25/2026	312,994		23,498			23,498		336,492	306,121		(30,371)	(30,371)
3340072234	CAPE CORAL	FL		04/19/2024	08/25/2026	272,661		20,662			20,662		293,323	266,486		(26,837)	(26,837)
3340072235	CAPE CORAL	FL		04/19/2024	08/25/2026	291,702		21,764			21,764		313,466	285,425		(28,041)	(28,041)
3340072239	CAPE CORAL	FL		04/19/2024	08/25/2026	287,157		18,820			18,820		305,977	282,980		(22,996)	(22,996)
3340072243	CAPE CORAL	FL		04/19/2024	08/25/2026	247,822		16,480			16,480		264,302	244,064		(20,238)	(20,238)
3340072246	CAPE CORAL	FL		04/19/2024	08/25/2026	281,429		21,297			21,297		302,726	275,085		(27,641)	(27,641)
3340072247	CAPE CORAL	FL		04/19/2024	08/25/2026	283,034		18,337			18,337		301,371	279,050		(22,321)	(22,321)
3340072252	CAPE CORAL	FL		04/19/2024	08/25/2026	257,074		14,957			14,957		272,031	254,374		(17,657)	(17,657)
3340072254	CAPE CORAL	FL		04/19/2024	08/25/2026	222,772		13,601			13,601		236,373	220,111		(16,263)	(16,263)
3340072317	MONTROSE	PA		04/19/2024	07/24/2026	163,825							163,825	163,825			
3340072713	PATCHOGUE	NY		05/23/2024	08/25/2026	289,326							289,326	289,326			
3340073686	EAST CLEVELAND	OH		04/30/2024	09/25/2026	44,510							44,510	44,510			
3340074300	GARY	IN		05/10/2024	08/25/2026	79,477							79,477	79,477			
3340074500	BLOOMINGBURG	NY		05/17/2024	09/25/2026	168,014							168,014	168,014			
3340074681	BLOOMINGBURG	NY		05/17/2024	09/25/2026	178,200							178,200	178,200			
3340075392	BROOKLYN	NY		05/23/2024	08/25/2026	547,364							547,364	547,364			
3340075722	OAK PARK	IL		07/19/2024	07/24/2026	287,021							287,021	287,021			
3340076064	EAST LOS ANGELES	CA		05/17/2024	07/24/2026	457,380							457,380	457,380			
3340076626	COLUMBIA	SC		07/29/2024	07/24/2026	51,480							51,480	51,480			
3340076631	BALTIMORE	MD		06/14/2024	07/24/2026	77,798							77,798	77,798			
3340076663	COHOES	NY		07/29/2024	09/25/2026	123,869							123,869	123,869			
3340076845	SCHENECTADY	NY		10/31/2024	07/24/2026	135,767							135,767	135,767			
3340077408	RALEIGH	NC		08/19/2024	07/24/2026	4,512							4,512	4,512			
3340077718	LAWRENCE	NY		07/19/2024	08/25/2026	952,099							952,099	952,099			
3340078098	LAKEWOOD	NJ		08/19/2024	08/25/2026	1,111,641							1,111,641	1,111,641			
3340078379	CAPE CORAL	FL		07/29/2024	08/25/2026	294,333		18,576			18,576		312,909	290,483		(22,427)	(22,427)
3340078380	CAPE CORAL	FL		08/19/2024	08/25/2026	229,755		13,083			13,083		242,838	227,475		(15,363)	(15,363)
3340078384	CAPE CORAL	FL		08/19/2024	08/25/2026	251,402		18,939			18,939		270,341	245,818		(24,523)	(24,523)
3340078404	CAPE CORAL	FL		07/29/2024	07/24/2026	299,419							299,419	299,419			
3340080488	SAVANNAH	GA		08/19/2024	08/25/2026	146,383							146,383	146,383			
3340080924	PITTSBURGH	PA		08/26/2024	07/24/2026	150,480							150,480	150,480			
3340081114	DECATUR	GA		08/26/2024	09/25/2026	508,459							508,459	508,459			
3340081761	BERLIN	CT		09/18/2024	09/25/2026	276,408							276,408	276,408			
3340082315	HUMBOLDT	TN		10/10/2024	09/25/2026	66,892							66,892	66,892			
3340082446	SANFORD	FL		11/14/2024	07/24/2026	86,170							86,170	86,170			
3340082496	PHILADELPHIA	PA		09/03/2024	07/24/2026	89,199							89,199	89,199			
3340082683	EWING	NJ		09/18/2024	07/24/2026	163,133							163,133	163,133			
3340083175	LOS ANGELES	CA		09/03/2024	07/24/2026	855,360							855,360	855,360			
3340083240	HAYWARD	CA		10/03/2024	09/25/2026	622,888							622,888	622,888			
3340084072	BRONX	NY		09/26/2024	08/25/2026	444,194							444,194	444,194			
3340084286	LA GRANGE	IL		11/21/2024	07/24/2026	234,980							234,980	234,980			
3340084860	ATLANTA	GA		10/03/2024	07/24/2026	194,837							194,837	194,837			
3340085707	CLEVELAND	OH		10/31/2024	08/25/2026	92,665							92,665	92,665			
3340086066	MEDFORD	NY		10/03/2024	08/25/2026	293,832							293,832	293,832			
3340086115	JERSEY CITY	NJ		01/16/2025	07/24/2026	88,527							88,527	88,527			
3340086117	CARLISLE	OH		10/10/2024	07/24/2026	94,406							94,406	94,406			
3340086629	EVERGREEN PARK	IL		03/19/2025	08/25/2026	130,989							130,989	130,989			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340088029	BROOKLYN	NY		11/14/2024	07/24/2026	748,440							748,440	748,440			
3340088642	ASBURY PARK	NJ		01/08/2025	08/25/2026	178,433							178,433	178,433			
3340088833	SCARSDALE	NY		12/19/2024	08/25/2026	1,715,868							1,715,868	1,715,868			
3340088970	HAMILTON TOWNSHIP	NJ		12/19/2024	08/25/2026	176,735							176,735	176,735			
3340091119	SOUTH BEND	IN		02/20/2025	09/25/2026	87,437							87,437	87,437			
3340091838	MAYSVILLE	KY		01/16/2025	07/24/2026	15,840							15,840	15,840			
3340092675	PASSAIC	NJ		01/16/2025	07/24/2026	342,144							342,144	342,144			
3340092736	HEMPSTEAD	NY		12/30/2024	08/25/2026	263,736							263,736	263,736			
3340092814	WESTBURY	NY		03/27/2025	08/25/2026	766,260							766,260	766,260			
3340093729	WEST HOLLYWOOD	CA		02/06/2025	07/24/2026	641,124							641,124	641,124			
3340094087	MELROSE	MA		05/29/2025	08/25/2026	814,968							814,968	814,968			
3340094414	AKRON	OH		02/13/2025	07/24/2026	55,594							55,594	55,594			
3340094754	BROOKLYN	NY		06/05/2025	08/25/2026	242,352							242,352	242,352			
3340094996	WARWICK	NY		04/10/2025	07/24/2026	3,522							3,522	2,348		(1,174)	(1,174)
3340095656	CHICAGO	IL		04/24/2025	09/25/2026	161,806							161,806	161,806			
3340095687	VALHALLA	NY		06/26/2025	09/25/2026	501,962							501,962	501,962			
3340095893	CAPE CORAL	FL		04/24/2025	07/24/2026	609,840							609,840	609,840			
3340096286	LONG BEACH	NY		05/22/2025	07/24/2026	549,569							549,569	549,569			
3340096326	BALTIMORE	MD		03/19/2025	08/25/2026	67,685							67,685	67,685			
3340096476	CAPE CORAL	FL		04/24/2025	08/25/2026	457,974							457,974	457,974			
3340096714	THE COLONY	TX		06/05/2025	09/25/2026	390,262							390,262	390,262			
3340096897	GREENVILLE	NC		04/24/2025	07/24/2026	1,130,975							1,130,975	1,130,975			
3340097022	EDISON	NJ		04/24/2025	07/24/2026	542,178							542,178	542,178			
3340097029	INDIANAPOLIS	IN		03/07/2025	08/25/2026	304,920							304,920	304,920			
3340097151	ANDERSON	IN		03/27/2025	07/24/2026	44,352							44,352	44,352			
3340097206	OAKLAND	CA		03/27/2025	07/24/2026	942,480							942,480	942,480			
3340097573	CHICAGO	IL		04/10/2025	09/25/2026	368,679							368,679	368,679			
3340098180	VILLA PARK	IL		03/27/2025	08/25/2026	220,767							220,767	220,767			
3340098442	LIBERTY	TX		04/24/2025	07/24/2026	181,162							181,162	181,162			
3340098461	EAST ELMHURST	NY		05/29/2025	08/25/2026	570,240							570,240	570,240			
3340098510	CHICAGO	IL		04/10/2025	09/25/2026	356,400							356,400	356,400			
3340098644	CHICAGO	IL		04/24/2025	08/25/2026	136,216							136,216	136,216			
3340098752	SUFFERN	NY		03/27/2025	07/24/2026	363,924							363,924	363,924			
3340098924	SAN ANTONIO	TX		04/24/2025	07/24/2026	122,958							122,958	122,958			
3340099181	BALTIMORE	MD		04/10/2025	08/25/2026	329,835							329,835	329,835			
3340099192	CAPE CORAL	FL		05/22/2025	09/25/2026	249,005							249,005	249,005			
3340099216	SNEADS FERRY	NC		05/22/2025	07/24/2026	298,267							298,267	298,267			
3340099325	DANIELS	WV		04/24/2025	09/25/2026	131,076							131,076	131,076			
3340099619	BRONX	NY		06/05/2025	08/25/2026	491,832							491,832	491,832			
3340099741	PORT JEFFERSON	NY		05/22/2025	07/24/2026	643,025							643,025	643,025			
3340099971	CAPE CORAL	FL		05/22/2025	08/25/2026	250,387							250,387	250,387			
3340100023	PAHOA	HI		05/22/2025	08/25/2026	164,183							164,183	164,183			
3340100027	PAHOA	HI		05/22/2025	07/24/2026	156,182							156,182	156,182			
3340100235	MOORE	SC		04/24/2025	07/24/2026	259,491							259,491	259,491			
3340100460	CLEVELAND	OH		05/22/2025	09/25/2026	56,707							56,707	56,707			
3340100709	CLEVELAND	OH		05/29/2025	09/25/2026	112,464							112,464	112,464			
3340100805	DEER PARK	NY		06/05/2025	09/25/2026	377,546							377,546	377,546			
3340100850	CALABASH	NC		06/26/2025	09/25/2026	324,324							324,324	324,324			
3340100990	AURORA	OH		06/26/2025	07/24/2026	264,103							264,103	264,103			
3340101374	CAPE CORAL	FL		05/29/2025	08/25/2026	288,922							288,922	288,922			
3340101497	ORLANDO	FL		05/22/2025	07/24/2026	172,800							172,800	172,800			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340101825	PALM BAY	FL		05/22/2025	07/24/2026	189,544							189,544	189,544			
3340101838	DES MOINES	WA		05/29/2025	09/25/2026	376,992							376,992	376,992			
3340101973	NEWARK	NJ		05/22/2025	07/24/2026	506,088							506,088	506,088			
3340101999	SAN BERNARDINO	CA		05/29/2025	07/24/2026	292,972							292,972	292,972			
3340102186	DEKALB	IL		07/15/2025	09/25/2026	140,897							140,897	140,897			
3340102196	CAPE CORAL	FL		06/26/2025	09/25/2026	514,526							514,526	514,526			
3340102260	SACRAMENTO	CA		06/26/2025	09/25/2026	553,175							553,175	553,175			
3340102351	CORTLANDT MANOR	NY		06/05/2025	09/25/2026	327,413							327,413	327,413			
3340102558	RAHWAY	NJ		06/05/2025	07/24/2026	278,032							278,032	278,032			
3340103570	MERRICK	NY		06/05/2025	07/24/2026	420,837							420,837	420,837			
3340103599	EAST MEADOW	NY		06/05/2025	08/25/2026	380,160							380,160	380,160			
3340103872	MACON	GA		06/26/2025	08/25/2026	136,690							136,690	136,690			
3340103892	OLD GREENWICH	CT		06/26/2025	08/25/2026	1,908,927							1,908,927	1,908,927			
3340104164	WICHITA FALLS	TX		07/15/2025	07/24/2026	60,905							60,905	60,905			
3340104227	BOURBONNAIS	IL		06/26/2025	07/24/2026	140,184							140,184	140,184			
3340104241	MIRAMAR	FL		07/15/2025	08/25/2026	110,912							110,912	110,912			
3340104247	HAZEL PARK	MI		06/26/2025	07/24/2026	103,119							103,119	103,119			
3340105108	GULF BREEZE	FL		07/15/2025	07/24/2026	181,526							181,526	181,526			
3340105373	JUPITER	FL		09/22/2025	07/24/2026	1,752,732							1,752,732	1,752,732			
3340105913	ST. PETERSBURG	FL		07/15/2025	08/25/2026	95,034							95,034	95,034			
3340106187	POUGHKEEPSIE	NY		08/08/2025	09/25/2026	362,487							362,487	362,487			
3340106846	MONROE	NY		09/08/2025	07/24/2026	477,575							477,575	477,575			
3340107153	GALLATIN	TN		08/08/2025	09/25/2026	285,833							285,833	285,833			
3340107564	LIVINGSTON	NJ		09/15/2025	09/25/2026	955,429							955,429	955,429			
3340107928	TOLEDO	OH		09/22/2025	09/25/2026	228,326							228,326	228,326			
3340107937	PEEKSKILL	NY		09/22/2025	08/25/2026	429,442							429,442	429,442			
3340108263	PHILADELPHIA	PA		09/15/2025	07/24/2026	131,868							131,868	131,868			
3340108414	CITY OF ORANGE	NJ		10/08/2025	09/25/2026	193,129							193,129	193,129			
3340109244	TROY	NY		10/08/2025	09/25/2026	138,600							138,600	138,600			
3340109378	MEMPHIS	TN		10/08/2025	07/24/2026	164,188							164,188	164,188			
3340109725	SOUTH HOLLAND	IL		09/22/2025	07/24/2026	170,688							170,688	170,688			
3340109977	MASSAPEQUA	NY		09/22/2025	07/24/2026	465,936							465,936	465,936			
3340110133	ST. PETERSBURG	FL		10/08/2025	09/25/2026	572,515							572,515	572,515			
3340110480	VENTNOR	NJ		10/08/2025	08/25/2026	244,609							244,609	244,609			
3340111470	BRICK	NJ		10/20/2025	07/24/2026	235,224							235,224	235,224			
3340111519	BRICK	NJ		10/20/2025	07/24/2026	249,480							249,480	249,480			
3340111532	RONKONKOMA	NY		10/20/2025	07/24/2026	382,536							382,536	382,536			
3340111766	BALTIMORE	MD		10/08/2025	08/25/2026	86,835							86,835	86,835			
3340111983	DETROIT	MI		10/08/2025	07/24/2026	40,392							40,392	40,392			
3340112346	INDIANAPOLIS	IN		12/19/2025	08/25/2026	260,914							260,914	260,914			
3340112348	INDIANAPOLIS	IN		12/19/2025	08/25/2026	256,404							256,404	256,404			
3340112862	BURLESON	TX		11/13/2025	09/25/2026	659,340							659,340	659,340			
3340112872	PATERSON	NJ		12/04/2025	08/25/2026	336,798							336,798	336,798			
3340115446	DARTMOUTH	MA		12/19/2025	08/25/2026	270,508							270,508	270,508			
3340115600	QUEENS	NY		12/04/2025	07/24/2026	539,859							539,859	539,859			
3340115672	CHICAGO	IL		12/19/2025	08/25/2026	176,568							176,568	176,568			
3340116060	ST. CHARLES	IL		12/04/2025	07/24/2026	279,952							279,952	279,952			
3340116216	DETROIT	MI		12/04/2025	08/25/2026	49,261							49,261	49,261			
3340116339	DARIEN	CT		02/13/2026	07/24/2026	871,418							871,418	871,418			
3340117443	SHIRLEY	NY		12/11/2025	07/24/2026	293,753							293,753	293,753			
3340117516	LIVERMORE	CA		02/13/2026	09/25/2026	542,322							542,322	542,322			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340118779	NEWARK	NJ		02/26/2026	09/25/2026	349,906							349,906	349,906			
3340118958	LUDLOW	KY		01/29/2026	07/24/2026	98,128							98,128	98,128			
3340119238	LYNN	MA		01/29/2026	07/24/2026	404,712							404,712	404,712			
3340119351	DETROIT	MI		02/13/2026	09/25/2026	168,249							168,249	168,249			
3340119558	OCEAN ISLE BEACH	NC		02/13/2026	09/25/2026	256,948							256,948	256,948			
3340120072	BALTIMORE	MD		01/29/2026	08/25/2026	101,289							101,289	101,289			
3340120670	VILLA PARK	IL		02/13/2026	08/25/2026	173,210							173,210	173,210			
3340120952	LOS ANGELES	CA		02/13/2026	09/25/2026	977,328							977,328	977,328			
3340121451	BRICK TOWNSHIP	NJ		02/13/2026	07/24/2026	303,098							303,098	303,098			
3340121479	QUEENS VILLAGE	NY		02/13/2026	07/24/2026	434,016							434,016	434,016			
3340122704	TROY	NY		04/17/2026	09/25/2026	140,184							140,184	140,184			
3340123329	HEMPSTEAD	NY		04/17/2026	07/24/2026	451,202							451,202	451,202			
3340123694	FORT WORTH	TX		04/17/2026	08/25/2026	155,232							155,232	155,232			
3340123874	MORGANTON	NC		04/17/2026	07/24/2026	184,242							184,242	184,242			
3340123942	OAK LAWN	IL		04/17/2026	09/25/2026	173,369							173,369	173,369			
3340124520	CHICAGO	IL		05/13/2026	09/25/2026	222,710							222,710	222,710			
3340124596	CLINTON	CT		04/28/2026	09/25/2026	243,857							243,857	243,857			
3340124631	MASTIC BEACH	NY		04/17/2026	09/25/2026	310,068							310,068	310,068			
3340124747	MIAMI	FL		05/13/2026	08/25/2026	211,787							211,787	211,787			
3340124787	CHICAGO	IL		04/28/2026	08/25/2026	101,174							101,174	101,174			
3340125192	HARRIMAN	TN		05/13/2026	08/25/2026	110,880							110,880	110,880			
3340125513	NEWARK	NJ		04/28/2026	08/25/2026	401,544							401,544	401,544			
3340125610	BELLEVILLE	IL		04/17/2026	09/25/2026	74,844							74,844	74,844			
3340125732	PHARR	TX		05/13/2026	09/25/2026	209,075							209,075	209,075			
3340126208	ROCKFORD	IL		04/28/2026	07/24/2026	79,121							79,121	79,121			
3340126266	GRANTVILLE	GA		04/28/2026	08/25/2026	132,581							132,581	132,581			
3340126302	MANSFIELD	OH		05/29/2026	09/25/2026	44,550							44,550	44,550			
3340126576	WILLIAMSON	GA		04/28/2026	08/25/2026	149,688							149,688	149,688			
3340126617	CONLEY	GA		04/28/2026	08/25/2026	86,249							86,249	86,249			
3340126745	NAUGATUCK	CT		05/13/2026	07/24/2026	180,180							180,180	180,180			
3340127153	BLOOMINGDALE	IL		05/13/2026	07/24/2026	224,532							224,532	224,532			
3340127601	HYDE PARK	NY		05/29/2026	08/25/2026	285,120							285,120	285,120			
3340127709	SEBASTIAN	FL		05/13/2026	09/25/2026	177,606							177,606	177,606			
3340128111	CULLMAN	AL		05/29/2026	09/25/2026	104,069							104,069	104,069			
3340128791	MATTITUCK	NY		06/11/2026	09/25/2026	498,960							498,960	498,960			
3340129378	NORTH NEW HYDE PARK	NY		05/29/2026	08/25/2026	480,665							480,665	480,665			
3340130936	CANTON	TX		06/25/2026	09/25/2026	128,304							128,304	128,304			
3350098640	LA JOYA	TX		10/20/2025	08/25/2026	81,908							81,908	81,908			
3350099936	LAWRENCE TOWNSHIP	NJ		12/11/2025	07/24/2026	65,819							65,819	65,819			
3350100597	ATLANTA	GA		09/15/2025	08/25/2026	242,312							242,312	242,312			
3350101301	BALTIMORE	MD		09/08/2025	08/25/2026	78,911							78,911	78,911			
3350101466	FAYETTEVILLE	NC		07/15/2025	08/25/2026	133,206							133,206	133,206			
3350101531	LEXINGTON	NC		09/22/2025	07/24/2026	104,605							104,605	104,605			
3350101532	LEXINGTON	NC		10/20/2025	07/24/2026	104,605							104,605	104,605			
3350101944	CAPE CORAL	FL		09/22/2025	07/24/2026	212,126							212,126	212,126			
3350102648	MCALLEN	TX		11/13/2025	08/25/2026	202,774							202,774	202,774			
3350102865	RIVERSIDE	CA		07/15/2025	07/24/2026	58,506							58,506	58,506			
3350102866	CHICAGO	IL		07/15/2025	07/24/2026	403,943							403,943	403,943			
3350102962	NATIONAL PARK	NJ		07/15/2025	07/24/2026	159,246							159,246	159,246			
3350103040	PHILADELPHIA	PA		08/08/2025	08/25/2026	335,898							335,898	335,898			
3350103041	PHILADELPHIA	PA		08/08/2025	08/25/2026	335,898							335,898	335,898			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3350103299	SANTA FE	NM		07/15/2025	07/24/2026	181,555							181,555	181,555			
3350103531	NORTH PORT	FL		09/15/2025	07/24/2026	143,129							143,129	143,129			
3350103586	ANCHORAGE	AK		07/15/2025	07/24/2026	207,951							207,951	207,951			
3350103849	LAWNSIDE	NJ		08/08/2025	08/25/2026	139,300							139,300	139,300			
3350103883	WELLESLEY	MA		07/15/2025	07/24/2026	1,808,811							1,808,811	1,808,811			
3350103909	MINERAL WELLS	TX		07/15/2025	08/25/2026	167,001							167,001	167,001			
3350104025	PORT CHARLOTTE	FL		07/15/2025	09/25/2026	434,497							434,497	434,497			
3350104058	KODAK	TN		07/15/2025	09/25/2026	300,126							300,126	300,126			
3350104060	SEVIERVILLE	TN		09/15/2025	08/25/2026	286,585							286,585	286,585			
3350104200	WEST HEMPSTEAD	NY		10/29/2025	08/25/2026	383,005							383,005	383,005			
3350104263	WATERBURY	CT		07/15/2025	08/25/2026	183,180							183,180	183,180			
3350104346	EDWARDSVILLE	PA		07/29/2025	07/24/2026	84,973							84,973	84,973			
3350104381	ALACHUA	FL		09/15/2025	08/25/2026	124,325							124,325	124,325			
3350104384	ALACHUA	FL		09/15/2025	07/24/2026	124,952							124,952	124,952			
3350104390	OWINGS	MD		07/15/2025	07/24/2026	246,258							246,258	246,258			
3350104410	ALACHUA	FL		09/15/2025	08/25/2026	117,708							117,708	117,708			
3350104412	ALACHUA	FL		09/15/2025	07/24/2026	117,708							117,708	117,708			
3350104419	EAST HAMPTON	NY		07/15/2025	07/24/2026	603,448							603,448	603,448			
3350105002	DIX HILLS	NY		07/15/2025	08/25/2026	320,390							320,390	320,390			
3350105008	MERRITT ISLAND	FL		07/29/2025	07/24/2026	135,817							135,817	135,817			
3350105070	NEEDHAM	MA		07/15/2025	07/24/2026	1,079,645							1,079,645	1,079,645			
3350105100	MARKHAM	IL		12/04/2025	09/25/2026	67,038							67,038	67,038			
3350105120	SOUTHAMPTON	NY		07/15/2025	09/25/2026	2,029,204							2,029,204	2,029,204			
3350105177	WILMINGTON	NC		08/08/2025	07/24/2026	170,694							170,694	170,694			
3350105217	DONNA	TX		07/15/2025	08/25/2026	155,528							155,528	155,528			
3350105237	CAPE CORAL	FL		10/29/2025	08/25/2026	168,072							168,072	168,072			
3350105290	CHICAGO	IL		07/15/2025	07/24/2026	160,892							160,892	160,892			
3350105336	MEMPHIS	TN		09/08/2025	07/24/2026	148,703							148,703	148,703			
3350105587	DESTIN	FL		07/15/2025	07/24/2026	912,756							912,756	912,756			
3350105646	PUYALLUP	WA		07/29/2025	09/25/2026	282,148							282,148	282,148			
3350105801	WOODHAVEN	NY		12/11/2025	07/24/2026	439,296							439,296	439,296			
3350105893	AURORA	IL		07/29/2025	09/25/2026	116,524							116,524	116,524			
3350106181	CINCINNATI	OH		09/22/2025	09/25/2026	75,272							75,272	75,272			
3350106506	TOMS RIVER	NJ		08/08/2025	08/25/2026	335,589							335,589	335,589			
3350106523	CHICAGO	IL		09/15/2025	08/25/2026	114,922							114,922	114,922			
3350106604	TREASURE ISLAND	FL		08/08/2025	07/24/2026	649,782							649,782	649,782			
3350106849	MONROE	NY		09/08/2025	08/25/2026	170,323							170,323	170,323			
3350106886	LANCASTER	SC		09/15/2025	09/25/2026	93,042							93,042	93,042			
3350106983	GASTONIA	NC		09/22/2025	07/24/2026	138,102							138,102	138,102			
3350107108	ALBUQUERQUE	NM		09/22/2025	07/24/2026	157,061							157,061	157,061			
3350107159	SHIRLEY	NY		02/13/2026	09/25/2026	204,980							204,980	204,980			
3350107322	GASTONIA	NC		09/15/2025	07/24/2026	109,699							109,699	109,699			
3350107329	NORTH MYRTLE BEACH	SC		09/08/2025	09/25/2026	902,406							902,406	902,406			
3350107412	EAST MEADOW	NY		07/29/2025	09/25/2026	376,110							376,110	376,110			
3350107510	KILLEEN	TX		09/22/2025	07/24/2026	71,879							71,879	71,879			
3350107543	CAPE CORAL	FL		09/08/2025	08/25/2026	135,207							135,207	135,207			
3350107614	LEHIGH ACRES	FL		09/15/2025	09/25/2026	153,371							153,371	153,371			
3350107616	TRENTON	NJ		09/08/2025	07/24/2026	282,083							282,083	282,083			
3350107673	WOOD DALE	IL		09/22/2025	09/25/2026	228,452							228,452	228,452			
3350107739	COLUMBUS	GA		10/20/2025	08/25/2026	102,391							102,391	102,391			
3350107870	WEST BRIDGEWATER	MA		09/22/2025	09/25/2026	391,781							391,781	391,781			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3350107902	MARTINSBURG	WV		09/08/2025	07/24/2026	113,947							113,947	113,947			
3350107903	SYOSSET	NY		09/22/2025	09/25/2026	426,258							426,258	426,258			
3350107908	IRVINGTON	NJ		10/29/2025	09/25/2026	285,913							285,913	285,913			
3350108005	HOUSTON	TX		09/08/2025	09/25/2026	722,820							722,820	722,820			
3350108141	ORION TOWNSHIP	MI		09/29/2025	09/25/2026	252,701							252,701	252,701			
3350108155	LEHIGH ACRES	FL		09/15/2025	07/24/2026	95,646							95,646	95,646			
3350108197	BERWYN	IL		09/08/2025	09/25/2026	204,736							204,736	204,736			
3350108295	MUNCIE	IN		09/15/2025	09/25/2026	51,262							51,262	51,262			
3350108297	LIVINGSTON	NJ		09/15/2025	07/24/2026	712,141							712,141	712,141			
3350108424	RIVERDALE	IL		09/22/2025	07/24/2026	50,618							50,618	50,618			
3350108524	RICHMOND	CA		09/08/2025	08/25/2026	325,487							325,487	325,487			
3350108809	HOUSTON	TX		09/22/2025	09/25/2026	424,169							424,169	424,169			
3350108837	DETROIT	MI		09/15/2025	09/25/2026	73,098							73,098	73,098			
3350108948	LEHIGH ACRES	FL		09/15/2025	07/24/2026	174,808							174,808	174,808			
3350108995	COLUMBIA	TN		09/22/2025	07/24/2026	126,554							126,554	126,554			
3350109099	BROOKLYN	NY		12/11/2025	07/24/2026	592,373							592,373	592,373			
3350109178	MIAMI	FL		09/15/2025	09/25/2026	525,783							525,783	525,783			
3350109249	BURNHAM	IL		09/08/2025	09/25/2026	108,306							108,306	108,306			
3350109333	AKRON	OH		09/08/2025	09/25/2026	70,335							70,335	70,335			
3350109406	CLOVIS	CA		09/08/2025	09/25/2026	213,129							213,129	213,129			
3350109455	PISCATAWAY	NJ		09/29/2025	07/24/2026	277,660							277,660	277,660			
3350109623	LOXAHATCHEE	FL		09/22/2025	07/24/2026	191,189							191,189	191,189			
3350109647	BROOKLYN	NY		09/08/2025	09/25/2026	413,721							413,721	413,721			
3350109662	SOUTH RICHMOND HILL	NY		09/22/2025	08/25/2026	548,494							548,494	548,494			
3350109733	MONTGOMERY	NY		09/15/2025	07/24/2026	153,718							153,718	153,718			
3350109747	BALTIMORE	MD		10/08/2025	08/25/2026	107,261							107,261	107,261			
3350109846	SNELLVILLE	GA		09/22/2025	09/25/2026	146,683							146,683	146,683			
3350109880	SOUTH EUCLID	OH		10/20/2025	09/25/2026	168,205							168,205	168,205			
3350109905	SUMMERVILLE	SC		09/15/2025	07/24/2026	166,115							166,115	166,115			
3350109920	HARTFORD	CT		09/08/2025	07/24/2026	143,340							143,340	143,340			
3350110040	EAST LANSDOWNE	PA		09/29/2025	07/24/2026	154,989							154,989	154,989			
3350110071	HOLLY HILL	FL		09/22/2025	09/25/2026	88,281							88,281	88,281			
3350110077	CHATTANOOGA	TN		09/22/2025	07/24/2026	125,837							125,837	125,837			
3350110115	MILWAUKEE	WI		10/29/2025	08/25/2026	41,372							41,372	41,372			
3350110140	BRONX	NY		09/15/2025	09/25/2026	217,308							217,308	217,308			
3350110155	HOUSTON	TX		09/15/2025	09/25/2026	250,740							250,740	250,740			
3350110243	LEHIGH ACRES	FL		09/15/2025	07/24/2026	153,021							153,021	153,021			
3350110250	PATERSON	NJ		09/15/2025	09/25/2026	235,298							235,298	235,298			
3350110262	SOUTHFIELD	MI		09/22/2025	09/25/2026	66,301							66,301	66,301			
3350110294	NEW HYDE PARK	NY		09/15/2025	07/24/2026	529,061							529,061	529,061			
3350110301	BARRINGTON	IL		10/08/2025	09/25/2026	1,154,100							1,154,100	1,154,100			
3350110370	PEARL CITY	HI		09/08/2025	07/24/2026	609,303							609,303	609,303			
3350110384	IRVINGTON	AL		10/20/2025	07/24/2026	168,692							168,692	168,692			
3350110389	IRONDALE	AL		09/22/2025	07/24/2026	125,635							125,635	125,635			
3350110474	GARNET VALLEY	PA		09/29/2025	08/25/2026	358,704							358,704	358,704			
3350110553	LANCASTER	SC		10/29/2025	08/25/2026	86,443							86,443	86,443			
3350110563	SEBRING	FL		09/15/2025	09/25/2026	108,784							108,784	108,784			
3350110573	ATLANTA	GA		09/15/2025	09/25/2026	130,709							130,709	130,709			
3350110674	PORT JERVIS	NY		09/08/2025	09/25/2026	111,301							111,301	111,301			
3350110769	CALUMET CITY	IL		09/22/2025	08/25/2026	116,281							116,281	116,281			
3350110781	TRENTON	NJ		09/29/2025	09/25/2026	91,799							91,799	91,799			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3350110957	GRAHAM	NC		10/08/2025	07/24/2026	61,309							61,309	61,309			
3350110958	BALTIMORE	MD		09/29/2025	07/24/2026	151,121							151,121	151,121			
3350110972	RALEIGH	NC		10/08/2025	07/24/2026	445,841							445,841	445,841			
3350111038	SULPHUR	OK		10/29/2025	08/25/2026	48,059							48,059	48,059			
3350111063	BURNET	TX		11/13/2025	07/24/2026	131,859							131,859	131,859			
3350111154	MONROE	GA		10/29/2025	08/25/2026	53,826							53,826	53,826			
3350111169	WENONAH	NJ		11/26/2025	07/24/2026	183,951							183,951	183,951			
3350111239	TROY	NY		02/26/2026	07/24/2026	75,222							75,222	75,222			
3350111263	NORTH HILLS	CA		09/29/2025	07/24/2026	511,927							511,927	511,927			
3350111355	GLENDALE	CA		05/13/2026	08/25/2026	901,968							901,968	901,968			
3350111415	WEST ORANGE	NJ		10/20/2025	07/24/2026	338,499							338,499	338,499			
3350111468	SCRANTON	PA		09/22/2025	07/24/2026	74,379							74,379	74,379			
3350111473	BALTIMORE	MD		10/08/2025	07/24/2026	77,590							77,590	77,590			
3350111520	CHICAGO	IL		10/08/2025	07/24/2026	264,322							264,322	264,322			
3350111570	DETROIT	MI		10/08/2025	09/25/2026	90,197							90,197	90,197			
3350111575	IRVINGTON	NJ		09/29/2025	08/25/2026	205,148							205,148	205,148			
3350111592	FARMINGDALE	NY		09/29/2025	08/25/2026	362,131							362,131	362,131			
3350111621	DALLAS	NC		12/04/2025	09/25/2026	151,672							151,672	151,672			
3350111633	OAK PARK	IL		09/29/2025	08/25/2026	197,458							197,458	197,458			
3350111742	LEHIGH ACRES	FL		10/08/2025	08/25/2026	143,413							143,413	143,413			
3350111772	FANWOOD	NJ		10/08/2025	08/25/2026	421,557							421,557	421,557			
3350111866	MONTGOMERY	AL		11/13/2025	09/25/2026	208,741							208,741	208,741			
3350111869	DAVENPORT	FL		10/08/2025	08/25/2026	81,491							81,491	81,491			
3350112009	SOUTH AMBOY	NJ		10/20/2025	07/24/2026	345,360							345,360	345,360			
3350112056	WHITING	NJ		10/29/2025	08/25/2026	114,225							114,225	114,225			
3350112060	GARY	IN		10/29/2025	08/25/2026	63,625							63,625	63,625			
3350112187	LEHIGH ACRES	FL		10/29/2025	08/25/2026	172,036							172,036	172,036			
3350112242	MANALAPAN	NJ		10/08/2025	09/25/2026	144,500							144,500	144,500			
3350112292	LITHONIA	GA		10/20/2025	09/25/2026	80,098							80,098	80,098			
3350112311	ARMONK	NY		10/29/2025	07/24/2026	579,836							579,836	579,836			
3350112388	PHILADELPHIA	PA		10/20/2025	09/25/2026	141,912							141,912	141,912			
3350112405	MUSKEGON	MI		11/13/2025	09/25/2026	45,468							45,468	45,468			
3350112460	PITTSBURGH	PA		10/20/2025	07/24/2026	40,397							40,397	40,397			
3350112552	QUEENS VILLAGE	NY		12/11/2025	09/25/2026	445,760							445,760	445,760			
3350112658	HYDE PARK	MA		11/26/2025	09/25/2026	328,400							328,400	328,400			
3350112673	FAYETTEVILLE	GA		10/20/2025	09/25/2026	587,881							587,881	587,881			
3350112697	NILES	OH		10/29/2025	07/24/2026	137,489							137,489	137,489			
3350112709	MONTGOMERY	AL		12/19/2025	09/25/2026	204,771							204,771	204,771			
3350112791	BASTROP	TX		10/29/2025	09/25/2026	169,667							169,667	169,667			
3350112836	INDIANAPOLIS	IN		11/26/2025	09/25/2026	90,496							90,496	90,496			
3350113035	BIRMINGHAM	AL		10/29/2025	07/24/2026	41,128							41,128	41,128			
3350113044	WAUKEGAN	IL		10/20/2025	08/25/2026	118,126							118,126	118,126			
3350113059	ROCHESTER	NY		11/26/2025	07/24/2026	141,041							141,041	141,041			
3350113115	LOWELL	MA		10/29/2025	09/25/2026	265,387							265,387	265,387			
3350113120	MILLER PLACE	NY		12/11/2025	08/25/2026	283,336							283,336	283,336			
3350113133	BRIELLE	NJ		12/04/2025	07/24/2026	835,800							835,800	835,800			
3350113161	JACKSON	MS		10/20/2025	07/24/2026	15,168							15,168	15,168			
3350113270	LANCASTER	KY		12/11/2025	08/25/2026	148,703							148,703	148,703			
3350113437	LEHIGH ACRES	FL		11/13/2025	08/25/2026	230,890							230,890	230,890			
3350113676	JACKSON TOWNSHIP	NJ		12/04/2025	08/25/2026	203,691							203,691	203,691			
3350113954	WAYNE	NJ		11/13/2025	07/24/2026	359,464							359,464	359,464			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3350113974	TRENTON	NJ		12/04/2025	09/25/2026	41,971							41,971	41,971			
3350114142	WESLACO	TX		12/19/2025	09/25/2026	225,736							225,736	225,736			
3350114208	OAK PARK	IL		11/13/2025	07/24/2026	99,251							99,251	99,251			
3350114307	KYLE	TX		11/13/2025	09/25/2026	117,012							117,012	117,012			
3350114459	FORT LEE	NJ		10/29/2025	07/24/2026	297,754							297,754	297,754			
3350114586	CHICAGO	IL		12/11/2025	08/25/2026	253,143							253,143	253,143			
3350114654	CUMBERLAND	MD		12/11/2025	09/25/2026	51,889							51,889	51,889			
3350114656	CUMBERLAND	MD		12/19/2025	09/25/2026	54,501							54,501	54,501			
3350114694	OCALA	FL		12/04/2025	08/25/2026	158,923							158,923	158,923			
3350114869	HAVERHILL	MA		11/26/2025	09/25/2026	339,492							339,492	339,492			
3350115021	RONKONKOMA	NY		12/04/2025	09/25/2026	348,250							348,250	348,250			
3350115105	CLEVELAND	OH		12/04/2025	07/24/2026	55,163							55,163	55,163			
3350115120	LOS ANGELES	CA		11/26/2025	09/25/2026	481,532							481,532	481,532			
3350115219	WHEATLEY HEIGHTS	NY		11/26/2025	08/25/2026	456,207							456,207	456,207			
3350115227	ATLANTA	GA		11/13/2025	07/24/2026	102,943							102,943	102,943			
3350115317	LYNN	MA		12/11/2025	07/24/2026	419,781							419,781	419,781			
3350115344	COLUMBUS	GA		01/15/2026	09/25/2026	102,873							102,873	102,873			
3350115354	JACKSON	NJ		12/11/2025	09/25/2026	209,995							209,995	209,995			
3350115453	BABYLON	NY		12/11/2025	08/25/2026	395,403							395,403	395,403			
3350115477	CAPE CORAL	FL		12/04/2025	07/24/2026	60,038							60,038	60,038			
3350115673	SOUTH CHICAGO HEIGHTS	IL		12/04/2025	09/25/2026	105,661							105,661	105,661			
3350115829	PORT HURON	MI		12/19/2025	08/25/2026	47,362							47,362	47,362			
3350115848	GLENDORA	NJ		12/11/2025	09/25/2026	170,643							170,643	170,643			
3350115856	CHICAGO	IL		12/11/2025	09/25/2026	55,093							55,093	55,093			
3350115877	BUFFALO	NY		02/26/2026	07/24/2026	107,331							107,331	107,331			
3350115931	GRAND RAPIDS	MI		12/19/2025	07/24/2026	114,296							114,296	114,296			
3350116016	DETROIT	MI		02/26/2026	08/25/2026	67,769							67,769	67,769			
3350116214	NEWARK	NJ		11/26/2025	07/24/2026	201,860							201,860	201,860			
3350116270	FLORAL PARK	NY		11/26/2025	08/25/2026	446,631							446,631	446,631			
3350116308	CENTRAL ISLIP	NY		01/15/2026	07/24/2026	266,411							266,411	266,411			
3350116353	NORTHBROOK	IL		12/11/2025	07/24/2026	214,452							214,452	214,452			
3350116368	CEDAR GROVE	NJ		12/11/2025	09/25/2026	360,411							360,411	360,411			
3350116385	BROOKLYN	NY		01/15/2026	09/25/2026	585,060							585,060	585,060			
3350116389	GLOUCESTER	MA		12/19/2025	08/25/2026	835,800							835,800	835,800			
3350116434	SICKLERVILLE	NJ		12/11/2025	07/24/2026	106,565							106,565	106,565			
3350116526	PARMA	OH		12/04/2025	08/25/2026	94,028							94,028	94,028			
3350116541	CRANFORD	NJ		02/26/2026	09/25/2026	232,840							232,840	232,840			
3350116579	NEWARK	NJ		12/11/2025	07/24/2026	175,866							175,866	175,866			
3350116612	CHICAGO	IL		12/11/2025	09/25/2026	224,273							224,273	224,273			
3350116753	HAZLET	NJ		02/26/2026	08/25/2026	241,391							241,391	241,391			
3350116906	RIDGEFIELD	NJ		12/19/2025	08/25/2026	517,830							517,830	517,830			
3350117159	CAPE CORAL	FL		01/29/2026	09/25/2026	162,981							162,981	162,981			
3350117203	ORLANDO	FL		12/11/2025	07/24/2026	185,966							185,966	185,966			
3350117328	UHRICHSVILLE	OH		01/15/2026	07/24/2026	49,264							49,264	49,264			
3350117398	LEHIGH ACRES	FL		12/19/2025	07/24/2026	159,847							159,847	159,847			
3350117455	ASHLAND	OH		02/13/2026	09/25/2026	51,889							51,889	51,889			
3350117548	TROY	NY		01/29/2026	07/24/2026	188,918							188,918	188,918			
3350117605	MARIETTA	GA		01/29/2026	08/25/2026	540,142							540,142	540,142			
3350117776	NEWARK	NJ		01/15/2026	08/25/2026	402,228		1			1		402,229	402,229			
3350117939	LINWOOD	NC		02/26/2026	08/25/2026	333,164							333,164	333,164			
3350117966	RICHMOND HILL	NY		02/26/2026	08/25/2026	388,647							388,647	388,647			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3350118033	QUEENS	NY		02/26/2026	09/25/2026	369,075							369,075	369,075			
3350118075	NEWARK	NJ		02/26/2026	09/25/2026	395,862							395,862	395,862			
3350118325	HARRIMAN	NY		01/15/2026	09/25/2026	170,594							170,594	170,594			
3350118345	BOSTON	MA		02/13/2026	07/24/2026	438,174							438,174	438,174			
3350118456	GAINESVILLE	GA		02/13/2026	08/25/2026	144,398							144,398	144,398			
3350118710	KOKOMO	IN		01/29/2026	09/25/2026	77,451							77,451	77,451			
3350119026	EAST ORANGE	NJ		01/29/2026	09/25/2026	386,558							386,558	386,558			
3350119148	DECATUR	GA		02/26/2026	08/25/2026	173,337							173,337	173,337			
3350119338	NEW YORK	NY		02/26/2026	09/25/2026	799,234							799,234	799,234			
3350119348	SEVIERVILLE	TN		02/26/2026	09/25/2026	164,643							164,643	164,643			
3350119458	MONROEVILLE	NJ		01/29/2026	09/25/2026	182,399							182,399	182,399			
3350119542	ORANGEBURG	SC		02/26/2026	09/25/2026	71,175							71,175	71,175			
3350119657	ROME	GA		01/29/2026	09/25/2026	252,667							252,667	252,667			
3350119679	MILFORD	MA		02/13/2026	08/25/2026	132,085							132,085	132,085			
3350119706	PARLIN	NJ		01/15/2026	07/24/2026	301,097							301,097	301,097			
3350119801	QUEENS	NY		01/29/2026	07/24/2026	329,096							329,096	329,096			
3350119883	PITTSTON	PA		01/29/2026	09/25/2026	80,338							80,338	80,338			
3350119902	CUMMING	GA		01/29/2026	07/24/2026	327,773							327,773	327,773			
3350120014	CHICAGO	IL		01/29/2026	09/25/2026	370,334							370,334	370,334			
3350120023	LAS VEGAS	NV		01/29/2026	07/24/2026	210,169							210,169	210,169			
3350120098	INDIANAPOLIS	IN		02/13/2026	07/24/2026	127,636							127,636	127,636			
3350120268	TOBYHANNA	PA		02/13/2026	09/25/2026	81,630							81,630	81,630			
3350120277	INDIANAPOLIS	IN		02/26/2026	08/25/2026	171,013							171,013	171,013			
3350120391	MAPLEWOOD	NJ		02/26/2026	08/25/2026	125,370							125,370	125,370			
3350120503	NEWARK	NJ		02/26/2026	07/24/2026	430,959							430,959	430,959			
3350120578	ANDERSON	SC		02/26/2026	09/25/2026	55,296							55,296	55,296			
3350120599	EDINBURG	TX		02/13/2026	07/24/2026	139,531							139,531	139,531			
3350120805	CHICAGO	IL		02/13/2026	09/25/2026	110,009							110,009	110,009			
3350120909	CHICAGO	IL		02/13/2026	08/25/2026	112,945							112,945	112,945			
3350121778	MASTIC BEACH	NY		02/26/2026	09/25/2026	209,995							209,995	209,995			
3350121996	PALM BAY	FL		02/26/2026	08/25/2026	150,444							150,444	150,444			
3350122109	UNIONDALE	NY		02/26/2026	08/25/2026	304,022							304,022	304,022			
3350122148	ORMOND BEACH	FL		02/26/2026	07/24/2026	156,190							156,190	156,190			
3350122303	ST. LOUIS	MO		02/26/2026	08/25/2026	67,179							67,179	67,179			
3350122338	EAST HARTFORD	CT		02/26/2026	09/25/2026	158,802							158,802	158,802			
3350123340	CHARLOTTE	NC		04/28/2026	09/25/2026	476,406							476,406	476,406			
3350124460	WHITE HOUSE	TN		04/28/2026	09/25/2026	190,186							190,186	190,186			
3350124603	CHARLOTTE	NC		04/28/2026	08/25/2026	184,073							184,073	184,073			
3350124867	SNELLVILLE	GA		04/17/2026	09/25/2026	195,577							195,577	195,577			
3350125098	CENTER MORICHES	NY		04/17/2026	09/25/2026	341,633							341,633	341,633			
3350125800	PELZER	SC		04/28/2026	09/25/2026	199,296							199,296	199,296			
3350125966	PHOENIX	AZ		04/17/2026	07/24/2026	219,398							219,398	219,398			
3350126188	JAMAICA ESTATES	NY		05/13/2026	09/25/2026	995,995							995,995	995,995			
3350126539	ELMONT	NY		04/17/2026	09/25/2026	376,110							376,110	376,110			
3350126907	NANCY	KY		07/13/2026	08/25/2026	10,448							10,448	10,448			
3350127906	CHARLOTTE	NC		05/29/2026	09/25/2026	153,578							153,578	153,578			
3350127927	CONCORD	CA		05/13/2026	09/25/2026	444,019							444,019	444,019			
3350129433	CHICAGO	IL		05/29/2026	07/24/2026	170,643							170,643	170,643			
3350129837	MACON	GA		06/25/2026	09/25/2026	44,402							44,402	44,402			
3350131443	EVANS	CO		06/25/2026	08/25/2026	192,756							192,756	192,756			
3350132857	CHICAGO	IL		07/13/2026	08/25/2026	235,069							235,069	235,069			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3410000553	BRENTWOOD	TN		09/24/2024	07/17/2026	1,382,034							1,382,034	1,382,034			
3410000555	BRENTWOOD	TN		09/24/2024	09/24/2026	1,465,849							1,465,849	1,465,849			
3410000571	PHILADELPHIA	PA		10/17/2024	07/17/2026	1,516,718							1,516,718	1,516,718			
3410000580	NASHVILLE	TN		11/08/2024	09/24/2026	128,692							128,692	128,692			
3410000610	GYPSUM	CO		12/09/2024	07/17/2026	420,701							420,701	420,701			
3410000619	GYPSUM	CO		12/09/2024	07/17/2026	433,525							433,525	433,525			
3410000623	CHATHAM	NJ		11/21/2024	08/26/2026	1,801,596							1,801,596	1,801,596			
3410000633	PIGEON FORGE	TN		12/09/2024	08/26/2026	352,397							352,397	352,397			
3410000657	SHORT HILLS	NJ		12/23/2024	08/26/2026	1,207,127							1,207,127	1,207,127			
3410000659	LIVINGSTON	NJ		01/10/2025	09/24/2026	469,072							469,072	469,072			
3410000663	LIVINGSTON	NJ		01/10/2025	08/26/2026	1,812,208							1,812,208	1,812,208			
3410000681	GYPSUM	CO		02/07/2025	09/24/2026	384,786							384,786	384,786			
3410000683	KEANSBURG	NJ		02/07/2025	08/26/2026	367,481							367,481	367,481			
3410000698	NASHVILLE	TN		01/27/2025	08/26/2026	988,143							988,143	988,143			
3410000707	WESTFIELD	NJ		02/07/2025	08/26/2026	606,495							606,495	606,495			
3410000714	CHARLOTTE	NC		02/14/2025	09/24/2026	317,441							317,441	317,441			
3410000719	LIVINGSTON	NJ		02/14/2025	09/24/2026	767,556							767,556	767,556			
3410000723	HARDYSTON	NJ		02/14/2025	09/24/2026	866,156							866,156	866,156			
3410000728	LIVINGSTON	NJ		03/07/2025	09/24/2026	1,054,496							1,054,496	1,054,496			
3410000735	JERSEY CITY	NJ		03/14/2025	07/17/2026	622,897							622,897	622,897			
3410000746	WESTFIELD	NJ		03/28/2025	08/26/2026	824,674							824,674	824,674			
3410000749	NEW HAVEN	CT		03/18/2025	07/17/2026	1,603,054							1,603,054	1,603,054			
3410000767	LIVINGSTON	NJ		03/28/2025	08/26/2026	1,279,687							1,279,687	1,279,687			
3410000770	LIVINGSTON	NJ		10/09/2025	09/24/2026	929,719							929,719	929,719			
3410000771	JERSEY CITY	NJ		03/28/2025	08/26/2026	364,861							364,861	364,861			
3410000790	LIVINGSTON	NJ		04/11/2025	07/17/2026	939,170							939,170	939,170			
3410000799	NEWARK	NJ		04/17/2025	09/24/2026	621,446							621,446	621,446			
3410000803	SCOTCH PLAINS	NJ		04/17/2025	09/24/2026	1,023,524							1,023,524	1,023,524			
3410000807	LEWISVILLE	NC		10/17/2025	07/17/2026	753,593							753,593	753,593			
3410000813	MAPLE HEIGHTS	OH		05/05/2025	08/26/2026	203,654							203,654	203,654			
3410000845	CEDARTOWN	GA		05/09/2025	08/26/2026	40,421							40,421	40,421			
3410000846	CEDARTOWN	GA		05/09/2025	07/17/2026	165,388							165,388	165,388			
3410000847	CEDARTOWN	GA		05/09/2025	09/24/2026	161,019							161,019	161,019			
3410000849	CEDARTOWN	GA		05/09/2025	08/26/2026	40,421							40,421	40,421			
3410000851	CEDARTOWN	GA		05/09/2025	07/17/2026	173,525							173,525	173,525			
3410000852	SCOTCH PLAINS	NJ		05/05/2025	07/17/2026	1,054,679							1,054,679	1,054,679			
3410000854	WEST PALM BEACH	FL		05/15/2025	07/17/2026	1,445,328							1,445,328	1,445,328			
3410000902	LIVINGSTON	NJ		06/20/2025	07/17/2026	596,828							596,828	596,828			
3410000919	SCOTCH PLAINS	NJ		07/15/2025	07/17/2026	791,009							791,009	791,009			
3410000921	LIVINGSTON	NJ		07/18/2025	09/24/2026	995,251							995,251	995,251			
3410000926	NESQUEHONING	PA		07/01/2025	08/26/2026	228,673							228,673	228,673			
3410000932	LIVINGSTON	NJ		07/15/2025	07/17/2026	900,274							900,274	900,274			
3410000934	WESTFIELD	NJ		07/25/2025	07/17/2026	605,052							605,052	605,052			
3410000937	TOMS RIVER	NJ		07/25/2025	08/26/2026	200,821							200,821	200,821			
3410000943	JOHNSON CITY	NY		07/30/2025	08/26/2026	201,042							201,042	201,042			
3410000951	LIVINGSTON	NJ		08/01/2025	09/24/2026	758,094							758,094	758,094			
3410000964	JERSEY CITY	NJ		08/29/2025	08/26/2026	342,942							342,942	342,942			
3410000966	WESTFIELD	NJ		08/15/2025	08/26/2026	863,482							863,482	863,482			
3410000981	CHATHAM	NJ		09/05/2025	07/17/2026	551,324							551,324	551,324			
3410000992	KING OF PRUSSIA	PA		09/19/2025	07/17/2026	209,935							209,935	209,935			
3410001000	HAMBURG AKA HARDYSTON	NJ		10/09/2025	09/24/2026	411,171							411,171	411,171			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3410001011	PHILADELPHIA	PA		09/26/2025	07/17/2026	183,936							183,936	183,936			
3410001039	LIVINGSTON	NJ		12/05/2025	07/17/2026	621,473							621,473	621,473			
3410001059	LAKEWOOD	OH		11/26/2025	08/26/2026	247,362							247,362	247,362			
3410001072	HADDON TOWNSHIP	NJ		12/11/2025	09/24/2026	433,696							433,696	433,696			
3420001121	TAMPA	FL		02/11/2026	09/24/2026	495,570							495,570	495,570			
3420001122	VINELAND	NJ		02/17/2026	07/17/2026	129,835							129,835	129,835			
3420001124	KINGSTON	TN		02/17/2026	08/26/2026	153,173							153,173	153,173			
3420001128	NASHVILLE	TN		02/26/2026	07/17/2026	721,248							721,248	721,248			
3420001142	LEE	MA		03/13/2026	07/17/2026	156,816							156,816	156,816			
3420001143	NEWARK	NJ		03/13/2026	09/24/2026	191,514							191,514	191,514			
3420001145	BLOOMFIELD	CT		03/24/2026	08/26/2026	85,536							85,536	85,536			
3420001146	STAMFORD	CT		03/24/2026	08/26/2026	78,408							78,408	78,408			
3420001158	WOLCOTT	CT		05/20/2026	07/17/2026	105,600							105,600	105,600			
3420001189	BRIDGEPORT	CT		05/08/2026	09/24/2026	217,536							217,536	217,536			
3420001216	BRIDGEPORT	CT		05/20/2026	09/24/2026	163,680							163,680	163,680			
3420001224	NIANTIC	CT		06/02/2026	09/24/2026	209,096							209,096	209,096			
3420001252	GARLAND	TX		06/22/2026	09/24/2026	106,392							106,392	106,392			
3500103904	SURFSIDE	FL		07/18/2024	07/20/2026	878,156							878,156	878,156			
3500103906	SURFSIDE	FL		07/18/2024	07/20/2026	755,813							755,813	755,813			
3500104368	GEORGETOWN	IN		07/18/2024	08/25/2026	290,000							290,000	290,000			
3500104575	LEHIGH ACRES	FL		08/12/2024	08/01/2026	1							1	1			
3500105947	NORTH MIAMI	FL		09/12/2024	09/23/2026	353,438							353,438	353,438			
3500107582	NORTH PORT	FL		10/16/2024	09/23/2026	176,349							176,349	176,349			
3500108059	LEHIGH ACRES	FL		10/16/2024	07/20/2026	157,583							157,583	157,583			
3500108061	LEHIGH ACRES	FL		10/16/2024	07/20/2026	150,059							150,059	150,059			
3500108063	LEHIGH ACRES	FL		10/30/2024	08/25/2026	140,745							140,745	140,745			
3500108064	LEHIGH ACRES	FL		10/16/2024	07/20/2026	156,902							156,902	156,902			
3500108915	ALEXANDRIA	VA		10/16/2024	08/25/2026	192,850							192,850	192,850			
3500109029	LEHIGH ACRES	FL		10/16/2024	07/20/2026	170,209							170,209	170,209			
3500110060	HARBOR CITY	CA		10/23/2024	08/25/2026	1,914,000							1,914,000	1,914,000			
3500110806	LONGWOOD	FL		11/27/2024	08/25/2026	223,300							223,300	223,300			
3500112170	OAKLAND PARK	FL		12/20/2024	07/20/2026	298,519							298,519	298,519			
3500112229	SANFORD	FL		12/20/2024	07/20/2026	435,517							435,517	435,517			
3500113642	BOISE	ID		01/08/2025	09/23/2026	447,569							447,569	447,569			
3500113962	SUNNYVALE	CA		01/27/2025	08/25/2026	690,818							690,818	690,818			
3500114209	LOS ANGELES	CA		01/22/2025	09/23/2026	1,036,636							1,036,636	1,036,636			
3500114315	FORT LAUDERDALE	FL		03/21/2025	09/23/2026	1,101,906							1,101,906	1,101,906			
3500114366	WINDSOR	CT		04/07/2025	08/25/2026	248,251							248,251	248,251			
3500114373	LAKE WORTH BEACH	FL		01/08/2025	07/20/2026	282,025							282,025	282,025			
3500114708	MIAMI	FL		01/08/2025	07/20/2026	316,552							316,552	316,552			
3500115248	FORT LAUDERDALE	FL		01/08/2025	09/23/2026	710,500							710,500	710,500			
3500115251	HOUSTON	TX		01/27/2025	07/20/2026	553,435							553,435	553,435			
3500115618	LOS ANGELES	CA		03/20/2025	08/25/2026	3,466,081							3,466,081	3,466,081			
3500115863	MCGAHEYSVILLE	VA		02/18/2025	08/25/2026	298,120							298,120	298,120			
3500115865	TOBYHANNA	PA		02/18/2025	09/23/2026	295,365							295,365	295,365			
3500116855	ROSHARON	TX		03/21/2025	08/25/2026	217,537							217,537	217,537			
3500116857	TEXAS CITY	TX		03/21/2025	08/25/2026	167,041							167,041	167,041			
3500117133	MIAMI	FL		03/10/2025	07/20/2026	1,167,048							1,167,048	1,167,048			
3500117404	LOS ANGELES	CA		03/21/2025	09/23/2026	1,848,831							1,848,831	1,848,831			
3500117571	LEWISVILLE	TX		03/10/2025	08/25/2026	1,988,812							1,988,812	1,988,812			
3500117582	BISCAYNE PARK	FL		03/21/2025	07/20/2026	968,240							968,240	968,240			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3500117665	BOCA RATON	FL		03/10/2025	07/20/2026	391,500							391,500	391,500			
3500117675	ST PETERSBURG	FL		03/21/2025	08/25/2026	211,968							211,968	211,968			
3500117829	PORT CHARLOTTE	FL		03/21/2025	07/20/2026	171,100							171,100	171,100			
3500118159	KILLEEN	TX		04/07/2025	09/23/2026	166,421							166,421	166,421			
3500118160	LOS ANGELES	CA		03/24/2025	07/20/2026	1,507,275							1,507,275	1,507,275			
3500118788	MIAMI	FL		04/07/2025	07/20/2026	14,486							14,486	14,486			
3500119385	LOS ANGELES	CA		04/07/2025	07/20/2026	1,331,100							1,331,100	1,331,100			
3500119688	BEACON	NY		05/02/2025	08/25/2026	280,897							280,897	280,897			
3500119893	LA FOLLETTE	TN		05/02/2025	09/23/2026	149,259							149,259	149,259			
3500120762	MIAMI	FL		04/07/2025	08/25/2026	249,400							249,400	249,400			
3500121510	LOS ANGELES	CA		06/09/2025	07/20/2026	2,166,641							2,166,641	2,166,641			
3500122074	MANHATTAN BEACH	CA		05/22/2025	08/25/2026	1,300,656							1,300,656	1,300,656			
3500122495	OCALA	FL		05/22/2025	08/25/2026	167,286							167,286	167,286			
3500123305	SHOW LOW	AZ		06/09/2025	07/20/2026	303,902							303,902	303,902			
3500123668	ROME	GA		05/14/2025	08/25/2026	570,938							570,938	570,938			
3500125359	SPRINGFIELD	MA		06/26/2025	09/23/2026	174,000							174,000	174,000			
3500135861	STUART	FL		01/23/2026	09/23/2026	179,552							179,552	179,552			
3500135899	CLARKSVILLE	TN		01/23/2026	08/25/2026	292,175							292,175	292,175			
3500136272	HENRICO	VA		01/23/2026	08/25/2026	208,347							208,347	208,347			
3500136429	MIAMI	FL		01/23/2026	07/20/2026	225,060							225,060	225,060			
3500139946	SAFETY HARBOR	FL		04/01/2026	08/25/2026	303,050							303,050	303,050			
3500141118	GAFFNEY	SC		04/23/2026	08/25/2026	195,750							195,750	195,750			
3500141255	GREEN BAY	WI		05/06/2026	07/20/2026	278,957							278,957	278,957			
3500141431	HERNDON	VA		05/06/2026	08/25/2026	443,700							443,700	443,700			
3500141943	GREEN BAY	WI		06/03/2026	08/25/2026	304,500							304,500	304,500			
3510100380	DUSON	LA		12/19/2025	07/20/2026	227,500							227,500	227,500			
3510102605	LOS ANGELES	CA		12/19/2025	07/20/2026	1,463,917							1,463,917	1,463,917			
3510103750	MIAMI SHORES	FL		12/19/2025	07/20/2026	1,059,100							1,059,100	1,059,100			
3510103773	BOYNTON BEACH	FL		12/19/2025	08/25/2026	244,125							244,125	244,125			
3510105872	VALLEY VILLAGE	CA		12/19/2025	07/20/2026	2,055,624							2,055,624	2,055,624			
3510106703	CORAL GABLES	FL		12/19/2025	07/20/2026	486,563							486,563	486,563			
3510108060	LEHIGH ACRES	FL		12/19/2025	08/25/2026	150,602							150,602	150,602			
3510108412	HALLANDALE BEACH	FL		12/19/2025	08/25/2026	150,150							150,150	150,150			
3510108417	HALLANDALE BEACH	FL		12/19/2025	07/20/2026	263,900							263,900	263,900			
3510108787	STUDIO CITY	CA		12/19/2025	08/25/2026	1,650,950							1,650,950	1,650,950			
3510109059	NASHVILLE	TN		12/19/2025	08/25/2026	1,083,980							1,083,980	1,083,980			
3510109314	GREENVILLE	SC		12/19/2025	09/23/2026	2,424,884		.764			.764		2,425,648	2,425,648			
3510110124	MIAMI	FL		12/19/2025	08/15/2026	246,925							246,925	246,925			
3510111123	PARSIPPANY	NJ		12/19/2025	07/20/2026	525,929		.287			.287		526,216	526,216			
3510112554	FORT LAUDERDALE	FL		12/19/2025	08/25/2026	503,112							503,112	503,112			
3510113057	DALLAS	TX		12/19/2025	08/25/2026	1,077,047							1,077,047	1,077,047			
3510113311	SCOTTSDALE	AZ		12/19/2025	07/20/2026	731,282							731,282	731,282			
3510114057	LOS ANGELES	CA		12/19/2025	09/23/2026	2,292,575							2,292,575	2,292,575			
3510114403	LOS ANGELES	CA		12/19/2025	09/23/2026	2,111,084		1,166			1,166		2,112,250	2,112,250			
3510114427	SAN DIEGO	CA		12/19/2025	09/23/2026	1,735,577							1,735,577	1,735,577			
3510115026	SCOTTSDALE	AZ		12/19/2025	07/20/2026	1,884,840							1,884,840	1,884,840			
3510115436	HAMPTON BAYS	NY		12/19/2025	07/20/2026	538,125							538,125	538,125			
3510115554	REDDING	CA		12/19/2025	07/20/2026	309,523							309,523	309,523			
3510115742	CHARLESTON	SC		12/19/2025	08/25/2026	943,853		1,004			1,004		944,857	944,857			
3510116006	TRAVELERS REST	SC		12/19/2025	07/20/2026	434,027		.301			.301		434,328	434,328			
3510116300	OCALA	FL		12/19/2025	08/25/2026	136,235		.94			.94		136,329	136,329			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3510116507	DECATUR	GA		12/19/2025	08/25/2026	817,203							817,203	817,203			
3510116508	DECATUR	GA		12/19/2025	08/25/2026	750,868							750,868	750,868			
3510116510	DECATUR	GA		12/19/2025	08/25/2026	801,630							801,630	801,630			
3510116512	CAPE CORAL	FL		12/19/2025	08/25/2026	280,148		104			104		280,252	280,252			
3510116856	TEXAS CITY	TX		12/19/2025	08/25/2026	205,279							205,279	205,279			
3510116858	TEXAS CITY	TX		12/19/2025	08/25/2026	165,868							165,868	165,868			
3510116865	SCOTTSDALE	AZ		12/19/2025	09/23/2026	1,490,860		576			576		1,491,436	1,491,436			
3510116886	ROTONDA WEST	FL		12/19/2025	07/20/2026	11,332		8			8		11,340	11,340			
3510117119	SAPPHIRE	NC		12/19/2025	08/25/2026	247,808							247,808	247,808			
3510117163	MIAMI	FL		12/19/2025	08/25/2026	1,636,865		1,135			1,135		1,638,000	1,638,000			
3510117261	LEHIGH ACRES	FL		12/19/2025	08/25/2026	239,072		49			49		239,121	239,121			
3510117263	LEHIGH ACRES	FL		12/19/2025	08/25/2026	239,059		61			61		239,120	239,120			
3510117410	CAPE CORAL	FL		12/19/2025	08/15/2026	202,888		120			120		203,008	203,008			
3510117674	CORAL SPRINGS	FL		12/19/2025	09/23/2026	365,400							365,400	365,400			
3510117699	CEDAREDGE	CO		12/19/2025	09/23/2026	357,575		125			125		357,700	357,700			
3510117710	SUNNY ISLES BEACH	FL		12/19/2025	07/20/2026	54,356		37			37		54,393	54,393			
3510117713	WINDERMERE	FL		12/19/2025	08/25/2026	819,971		1,000			1,000		820,971	820,971			
3510117730	ENGLEWOOD	FL		12/19/2025	09/23/2026	207,418							207,418	207,418			
3510117760	SCOTTSDALE	AZ		12/19/2025	08/25/2026	1,665,809		583			583		1,666,392	1,666,392			
3510117822	PORT CHARLOTTE	FL		12/19/2025	07/20/2026	165,200							165,200	165,200			
3510117823	PORT CHARLOTTE	FL		12/19/2025	07/20/2026	164,080							164,080	164,080			
3510117826	PORT CHARLOTTE	FL		12/19/2025	07/20/2026	165,200							165,200	165,200			
3510117828	PORT CHARLOTTE	FL		12/19/2025	09/15/2026	164,640							164,640	164,640			
3510118029	DAVIDSON	NC		12/19/2025	07/20/2026	691,985							691,985	691,985			
3510118580	LEHIGH ACRES	FL		12/19/2025	07/20/2026	611,892							611,892	611,892			
3510118723	PALM BAY	FL		12/19/2025	08/25/2026	46,262							46,262	46,262			
3510118758	EAST PALATKA	FL		12/19/2025	08/25/2026	131,740							131,740	131,740			
3510119542	GREENWHICH	CT		12/19/2025	07/20/2026	2,188,555		3,327			3,327		2,191,882	2,191,882			
3510119549	SEWALLS POINT	FL		12/19/2025	09/23/2026	904,837							904,837	904,837			
3510119762	SAINT AUGUSTINE	FL		12/19/2025	08/25/2026	434,280							434,280	434,280			
3510120653	LOS ANGELES	CA		12/19/2025	09/23/2026	1,808,294		2,012			2,012		1,810,306	1,810,306			
3510120658	CORAL GABLES	FL		12/19/2025	09/23/2026	1,037,308		1,419			1,419		1,038,727	1,038,727			
3510120904	MIAMI	FL		12/19/2025	08/25/2026	195,865		135			135		196,000	196,000			
3510120987	MIAMI GARDENS	FL		12/19/2025	07/20/2026	178,149		351			351		178,500	178,500			
3510121045	WEST PALM BEACH	FL		12/19/2025	08/25/2026	427,000							427,000	427,000			
3510121113	CORAL GABLES	FL		12/19/2025	09/23/2026	2,336,435		5,114			5,114		2,341,549	2,341,549			
3510121624	TORRANCE	CA		12/19/2025	09/23/2026	552,617		383			383		553,000	553,000			
3510122420	TAMPA	FL		12/19/2025	09/23/2026	252,875							252,875	252,875			
3510122730	ENGLEWOOD	FL		12/19/2025	09/23/2026	240,637		160			160		240,797	240,797			
3510122846	OCALA	FL		12/19/2025	09/15/2026	42,130		83			83		42,213	42,213			
3510122991	WINDERMERE	FL		12/19/2025	08/25/2026	467,934		775			775		468,709	468,709			
3510123125	HARTSVILLE	SC		12/19/2025	07/20/2026	73,302							73,302	73,302			
3510123247	MIAMI	FL		05/01/2025	09/23/2026	1,215,200							1,215,200	1,215,200			
3510124507	NEW BERN	NC		07/15/2025	08/25/2026	27,133							27,133	27,133			
3510124508	NEW BERN	NC		07/15/2025	08/25/2026	23,432							23,432	23,432			
3510124509	NEW BERN	NC		07/15/2025	08/25/2026	22,578							22,578	22,578			
3510124510	NEW BERN	NC		07/15/2025	08/25/2026	118,465							118,465	118,465			
3510124511	NEW BERN	NC		07/15/2025	08/25/2026	110,695							110,695	110,695			
3510124692	OCALA	FL		12/19/2025	08/15/2026	130,419		294			294		130,713	130,713			
3510124697	NEW LONDON	NC		12/19/2025	08/25/2026	14,000							14,000	14,000			
3510124984	CHARLESTON	SC		12/19/2025	07/20/2026	272,608		333			333		272,941	272,941			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3510125123	FORT LAUDERDALE	FL		07/15/2025	07/20/2026	150,486							150,486	150,486			
3510125438	WEST PARK	FL		09/08/2025	07/20/2026	273,517							273,517	273,517			
3510125498	WILMINGTON	NC		12/19/2025	07/20/2026	448,700							448,700	448,700			
3510125516	HANAHAN	SC		12/19/2025	09/23/2026	298,917							298,917	298,917			
3510125622	IRVINGTON	NJ		12/19/2025	07/20/2026	348,963		10			10		348,973	348,973			
3510125678	SARASOTA	FL		08/14/2025	07/20/2026	755,650							755,650	755,650			
3510125841	OCALA	FL		08/27/2025	07/20/2026	157,231							157,231	157,231			
3510125856	WAIANAE	HI		08/27/2025	09/23/2026	2,263,257							2,263,257	2,263,257			
3510125920	KIRKLAND	WA		12/19/2025	07/20/2026	1,540,000							1,540,000	1,540,000			
3510125921	KIRKLAND	WA		07/15/2025	07/20/2026	1,974,000							1,974,000	1,974,000			
3510126233	FOUNTAIN INN	SC		12/19/2025	07/20/2026	85,400							85,400	85,400			
3510126295	CHARLESTOWN	MA		12/19/2025	09/23/2026	1,390,844							1,390,844	1,390,844			
3510126389	LOS ANGELES	CA		08/01/2025	09/23/2026	1,038,437							1,038,437	1,038,437			
3510126444	INDEPENDENCE	MO		07/31/2025	07/20/2026	224,000							224,000	224,000			
3510126599	TALLAHASSEE	FL		09/08/2025	07/20/2026	271,761							271,761	271,761			
3510127071	NEWTON	MA		12/19/2025	07/20/2026	308,049		213			213		308,262	308,262			
3510127083	FORT LAUDERDALE	FL		12/19/2025	08/25/2026	891,044		1,456			1,456		892,500	892,500			
3510127301	BEACHWOOD	OH		09/16/2025	07/20/2026	668,535							668,535	668,535			
3510127529	ORLANDO	FL		09/16/2025	09/23/2026	359,492							359,492	359,492			
3510127656	LOS ANGELES	CA		10/07/2025	08/25/2026	625,780							625,780	625,780			
3510127658	MIAMI	FL		08/27/2025	09/23/2026	298,532							298,532	298,532			
3510127747	OCALA	FL		09/16/2025	07/20/2026	102,388		(19)			(19)		102,369	102,369			
3510127835	SALEM	OR		09/15/2025	09/23/2026	668,968							668,968	668,968			
3510128129	CHARLESTON	SC		12/19/2025	09/23/2026	229,441		159			159		229,600	229,600			
3510128381	NAPLES	FL		09/08/2025	09/23/2026	189,085							189,085	189,085			
3510128512	WALTERBORO	SC		08/27/2025	07/20/2026	147,000							147,000	147,000			
3510128903	MIAMI	FL		08/27/2025	07/20/2026	436,800							436,800	436,800			
3510128905	HOMESTEAD	FL		11/14/2025	07/20/2026	107,800							107,800	107,800			
3510128910	DALLAS	TX		09/29/2025	07/20/2026	181,060							181,060	181,060			
3510128911	NASHVILLE	TN		10/07/2025	07/20/2026	206,018							206,018	206,018			
3510129764	ST. PETERS	MO		09/29/2025	08/25/2026	122,500							122,500	122,500			
3510129769	SUMMERVILLE	SC		09/08/2025	09/23/2026	176,888							176,888	176,888			
3510129815	SENECA	SC		09/16/2025	07/20/2026	281,780							281,780	281,780			
3510129822	WESTMINSTER	SC		09/16/2025	09/23/2026	226,386							226,386	226,386			
3510130001	FRUITLAND	ID		11/14/2025	07/20/2026	233,363							233,363	233,363			
3510130339	SURFSIDE	FL		10/07/2025	09/23/2026	705,250							705,250	705,250			
3510130466	VALLEY VILLAGE	CA		09/29/2025	09/23/2026	2,003,856							2,003,856	2,003,856			
3510130773	GENEVA	FL		11/14/2025	08/25/2026	274,400							274,400	274,400			
3510130777	MIAMI	FL		09/29/2025	08/25/2026	240,717							240,717	240,717			
3510130795	PALMETTO BAY	FL		10/07/2025	07/20/2026	979,266							979,266	979,266			
3510130831	WILMINGTON	NC		10/07/2025	08/25/2026	638,120							638,120	638,120			
3510130909	HOMESTEAD	FL		09/29/2025	08/25/2026	288,750							288,750	288,750			
3510131619	MIAMI	FL		10/30/2025	08/25/2026	751,309							751,309	751,309			
3510131705	MIAMI	FL		10/07/2025	07/20/2026	710,500							710,500	710,500			
3510131717	RINCON	GA		10/07/2025	09/23/2026	131,600							131,600	131,600			
3510131729	RINCON	GA		10/07/2025	09/23/2026	131,600							131,600	131,600			
3510131772	LONG BEACH	CA		10/17/2025	09/23/2026	735,000							735,000	735,000			
3510132504	GRAFTON	VT		10/30/2025	08/25/2026	230,850							230,850	230,850			
3510132617	MALIBU	CA		10/17/2025	09/23/2026	3,261,283							3,261,283	3,261,283			
3510132650	MARION OAKS	FL		11/14/2025	09/23/2026	62,243							62,243	62,243			
3510132753	KINGSTON	NY		12/08/2025	08/25/2026	383,250							383,250	383,250			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3510133118	MENIFEE	CA		11/20/2025	07/20/2026	278,600							278,600	278,600			
3510133563	FORT LAUDERDALE	FL		12/08/2025	07/20/2026	371,875							371,875	371,875			
3510133794	NORTH MYRTLE BEACH	SC		12/08/2025	07/20/2026	450,800							450,800	450,800			
3510133795	CHARLESTON	SC		11/14/2025	07/20/2026	210,700							210,700	210,700			
3510133860	NASHVILLE	TN		12/08/2025	08/25/2026	1,609,651							1,609,651	1,609,651			
3510133861	NASHVILLE	TN		12/08/2025	08/25/2026	1,609,651							1,609,651	1,609,651			
3510133862	NASHVILLE	TN		12/08/2025	08/25/2026	1,609,651							1,609,651	1,609,651			
3510134209	FORT LAUDERDALE	FL		11/14/2025	09/23/2026	178,500							178,500	178,500			
3510134969	GULFPORT	FL		12/08/2025	08/25/2026	246,330							246,330	246,330			
3510134976	TAMPA	FL		12/17/2025	07/20/2026	175,630							175,630	175,630			
3510135014	APOPKA	FL		12/17/2025	08/25/2026	199,745							199,745	199,745			
3510135026	SMYRNA	GA		12/08/2025	07/20/2026	190,372							190,372	190,372			
3510135033	WESTMINSTER	SC		12/08/2025	09/23/2026	78,390							78,390	78,390			
3510135089	SPRINGFIELD	OR		12/08/2025	08/25/2026	175,000							175,000	175,000			
3510135190	PELZER	SC		12/17/2025	08/25/2026	642,704							642,704	642,704			
3510135450	MIAMI	FL		01/09/2026	09/23/2026	471,625							471,625	471,625			
3510135457	MIAMI	FL		12/08/2025	09/23/2026	367,500							367,500	367,500			
3510135566	PLACENTIA	CA		01/09/2026	07/20/2026	643,373							643,373	643,373			
3510135571	ATHENS	GA		12/17/2025	08/25/2026	129,500							129,500	129,500			
3510135788	NAPLES	FL		12/17/2025	08/25/2026	294,000							294,000	294,000			
3510136061	LOS ANGELES	CA		01/09/2026	08/25/2026	1,904,000							1,904,000	1,904,000			
3510136182	LOS ANGELES	CA		02/02/2026	08/25/2026	2,198,000							2,198,000	2,198,000			
3510136992	OAKBROOK	IL		02/09/2026	08/25/2026	399,861							399,861	399,861			
3510137435	SEMINOLE	FL		02/09/2026	08/25/2026	147,000							147,000	147,000			
3510137637	LYNDHURST	NJ		02/09/2026	08/25/2026	448,000							448,000	448,000			
3510138884	MIAMI	FL		03/20/2026	09/23/2026	867,113							867,113	867,113			
3510138932	PELZER	SC		04/13/2026	09/23/2026	739,606							739,606	739,606			
3510139231	DUNNELLON	FL		05/19/2026	09/23/2026	234,720							234,720	234,720			
3510140315	ORLANDO	FL		03/20/2026	07/20/2026	350,000							350,000	350,000			
3510140699	NORTH CHARLESTON	SC		04/13/2026	08/25/2026	147,812							147,812	147,812			
3510140965	SAG HARBOR	NY		05/19/2026	09/23/2026	2,005,500							2,005,500	2,005,500			
3510142228	JOHNS ISLAND	SC		06/26/2026	08/25/2026	1,289,558							1,289,558	1,289,558			
3510142928	SAN FRANCISCO	CA		06/26/2026	09/23/2026	862,750							862,750	862,750			
3700005832	VALLEY STREAM	NY		03/27/2025	07/29/2026	651,398							651,398	651,398			
3700005835	IRVINGTON	NJ		04/01/2025	07/29/2026	3,985,313							3,985,313	3,985,313			
3700005838	WESTFIELD	NJ		04/11/2025	07/29/2026	741,049							741,049	741,049			
3700005953	LEWISBURG	TN		05/15/2025	08/21/2026	3,152,860							3,152,860	3,152,860			
3700006011	MONTCLAIR	NJ		07/11/2025	07/29/2026	2,016,788							2,016,788	2,016,788			
3700006048	NEW BRUNSWICK	NJ		10/03/2025	09/29/2026	560,942							560,942	560,942			
3700006049	PHILADELPHIA	PA		06/03/2025	07/29/2026	324,675							324,675	324,675			
3700006061	DIX HILLS	NY		07/11/2025	09/29/2026	414,546							414,546	414,546			
3700006084	CRANFORD	NJ		07/30/2025	07/29/2026	723,133							723,133	723,133			
3700006091	COLUMBUS	OH		07/30/2025	07/29/2026	173,306							173,306	173,306			
3700006095	ORANGE	NJ		07/15/2025	08/21/2026	1,635,953							1,635,953	1,635,953			
3700006113	EAST MEADOW	NY		08/14/2025	09/29/2026	657,979							657,979	657,979			
3700006120	NEWARK	NJ		08/25/2025	08/21/2026	539,663							539,663	539,663			
3700006150	NEW PROVIDENCE	NJ		07/30/2025	08/21/2026	769,494							769,494	769,494			
3700006166	NORTH PLAINFIELD	NJ		09/24/2025	08/21/2026	303,103							303,103	303,103			
3700006187	HASBROUCK HEIGHTS	NJ		09/24/2025	09/29/2026	432,827							432,827	432,827			
3700006366	KINGS PARK	NY		10/30/2025	09/29/2026	339,812							339,812	339,812			
4010014970	NEWARK	NJ		02/10/2021	08/07/2026	5,480,745		(193,036)			(193,036)		5,287,709	5,287,709			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010053289	BUFFALO	NY		08/24/2023	07/08/2026	226		(7)			(7)		219	219			
4010053994	BEACHWOOD	NJ		07/27/2023	09/08/2026	1,300,866		(23,992)			(23,992)		1,276,874	1,276,874			
4010061173	BRIDGETON	NJ		10/27/2023	09/08/2026	152,082		(5,654)			(5,654)		146,428	146,428			
4010063499	CLEVELAND	OH		01/10/2024	07/06/2026	294,985		(9,256)			(9,256)		285,729	285,729			
4010090762	GREENVILLE	SC		03/28/2025	07/17/2026	263,000		(5,000)			(5,000)		258,000	258,000			
4020321907	HOUSTON	TX		06/03/2021	08/01/2026	2,323,785							2,323,785	2,323,785			
3.62416E+11	HAYWARD	CA		10/04/2024	08/26/2026	1,832,980							1,832,980	1,832,980			
3.62423E+11	BROOKLYN	NY		10/23/2024	08/26/2026	598,256							598,256	598,256			
3.62423E+11	NEWBERG	OR		01/13/2025	07/01/2026	1							1	1			
3.62425E+11	AUSTIN	TX		12/13/2024	07/27/2026	2,052,043		159,623			159,623		2,211,666	2,001,269		(210,396)	(210,396)
3.62426E+11	INDIANAPOLIS	IN		10/31/2024	08/26/2026	315,200							315,200	315,200			
3.62426E+11	LAWNDALE	CA		10/28/2024	08/26/2026	960,000							960,000	960,000			
3.6243E+11	WEST CHESTER	PA		01/13/2025	07/27/2026	1,330,000							1,330,000	1,330,000			
3.62432E+11	NEW HOPE	PA		01/13/2025	07/27/2026	4,760,000							4,760,000	4,760,000			
3.62433E+11	MIAMI	FL		12/27/2024	08/26/2026	1,530,000							1,530,000	1,530,000			
3.62435E+11	DALLAS	TX		02/10/2025	07/27/2026	643,493							643,493	643,493			
3.62435E+11	DALLAS	TX		02/10/2025	07/27/2026	645,840							645,840	645,840			
3.62435E+11	DALLAS	TX		02/10/2025	07/27/2026	651,300							651,300	651,300			
3.62436E+11	SEATTLE	WA		02/27/2025	09/28/2026	495,000							495,000	495,000			
3.62506E+11	LAWNDALE	CA		04/17/2025	07/27/2026	579,500							579,500	579,500			
3.62507E+11	BROOKLYN	NY		04/17/2025	08/26/2026	809,000							809,000	809,000			
3.62508E+11	SEATTLE	WA		04/17/2025	08/26/2026	791,250							791,250	791,250			
3.62508E+11	SEATTLE	WA		04/17/2025	08/26/2026	520,482							520,482	520,482			
3.6251E+11	WASHINGTON	DC		06/16/2025	08/26/2026	10,420,625							10,420,625	10,420,625			
3.62512E+11	SEATTLE	WA		06/12/2025	08/26/2026	1,834,000							1,834,000	1,834,000			
3.62515E+11	SAN FRANCISCO	CA		07/01/2025	07/27/2026	1,160,000							1,160,000	1,160,000			
3.62517E+11	HOUSTON	TX		08/13/2025	08/26/2026	279,000							279,000	279,000			
3.62519E+11	CORONADO	CA		09/05/2025	09/28/2026	2,417,250							2,417,250	2,417,250			
3.62519E+11	SEVIERVILLE	TN		09/10/2025	09/28/2026	656,301							656,301	656,301			
3.62526E+11	VALLEY CENTER	CA		10/24/2025	09/28/2026	588,000							588,000	588,000			
3.62527E+11	EDINBURG	TX		11/05/2025	07/27/2026	168,900							168,900	168,900			
3.62527E+11	HOUSTON	TX		11/05/2025	07/27/2026	679,250							679,250	679,250			
3.6253E+11	MELBOURNE	FL		11/24/2025	09/28/2026	407,800							407,800	407,800			
3.62531E+11	CHICAGO	IL		12/04/2025	09/28/2026	252,450							252,450	252,450			
3.62531E+11	RISING SUN	MD		12/12/2025	07/27/2026	216,500							216,500	216,500			
3.62532E+11	NASHVILLE	TN		12/24/2025	09/28/2026	720,000							720,000	720,000			
3.62603E+11	IRVINE	CA		02/27/2026	07/27/2026	422,000							422,000	422,000			
3.62603E+11	CLOVIS	CA		02/27/2026	08/26/2026	279,500							279,500	279,500			
3.62604E+11	SAN DIEGO	CA		03/13/2026	09/28/2026	984,000							984,000	984,000			
3.62605E+11	MILWAUKEE	WI		04/09/2026	08/26/2026	261,450							261,450	261,450			
3.62606E+11	STANTON	CA		04/09/2026	07/27/2026	743,750							743,750	743,750			
3.6261E+11	PHOENIX	AZ		05/15/2026	07/27/2026	400,000							400,000	400,000			
5.00005E+11	HAARLEM	NLD		03/26/2024	07/20/2026	162,807						4,645	167,452	167,452			
5.00005E+11	HAARLEM	NLD		03/26/2024	09/21/2026	28,109						802	28,911	28,209	(702)		(702)
100289603	KINGSPORT	TN		07/09/2026	09/07/2026	325,988		(10,841)			(10,841)		315,147	315,147			
100289932	LOS ANGELES	CA		07/17/2026	09/08/2026	593,291		6,709			6,709		600,000	600,000			
100290014	DALTON	GA		07/17/2026	09/17/2026	293,696		(7,525)			(7,525)		286,171	286,171			
100290365	CORONA	CA		07/29/2026	09/07/2026	398,402		(8,747)			(8,747)		389,655	389,655			
100290370	MORAGA	CA		07/29/2026	09/07/2026	2,376,946		(36,946)			(36,946)		2,340,000	2,340,000			
100290521	LINCOLN	NE		07/24/2026	09/17/2026	253,512		(6,012)			(6,012)		247,500	247,500			
100290577	KENDALL PARK	NJ		07/24/2026	09/17/2026	798,026		(32,758)			(32,758)		765,268	765,268			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100291065	CONCORD	NC		07/30/2026	09/08/2026	117,468		(3,532)			(3,532)		113,936	113,936			
100291162	BAKERSFIELD	CA		07/30/2026	09/05/2026	25,895		(960)			(960)		24,935	24,935			
100291306	NEW LENOX	IL		07/30/2026	09/05/2026	13,296		(273)			(273)		13,023	13,023			
100291775	REDMOND	WA		07/30/2026	09/08/2026	126,987		(2,612)			(2,612)		124,375	124,375			
100291820	MILLCREEK	UT		07/30/2026	09/08/2026	104,046		(4,098)			(4,098)		99,948	99,948			
100291913	PAOLI	PA		07/30/2026	08/08/2026	26,625		(1,829)			(1,829)		24,796	24,796			
100291952	HATBORO	PA		07/30/2026	08/08/2026	26,940		(2,029)			(2,029)		24,911	24,911			
100291955	CHARLOTTE	NC		07/30/2026	09/08/2026	48,216		(3,150)			(3,150)		45,066	45,066			
100291976	JONESBORO	GA		07/30/2026	08/08/2026	35,735		(735)			(735)		35,000	35,000			
100293086	INDIO	CA		07/31/2026	09/04/2026	129,788		(4,787)			(4,787)		125,001	125,001			
100293114	ROUND ROCK	TX		07/31/2026	09/17/2026	273,647		(6,667)			(6,667)		266,980	266,980			
100293361	SUMMERVILLE	SC		07/31/2026	09/17/2026	389,528		(14,928)			(14,928)		374,600	374,600			
100297068	WASHINGTON	UT		08/17/2026	09/17/2026	413,713		(10,858)			(10,858)		402,855	402,855			
100297404	HOUSTON	TX		08/24/2026	09/08/2026	751,503		(12,566)			(12,566)		738,937	738,937			
3340131754	OPELOUSAS	LA		07/13/2026	09/25/2026	274,428							274,428	274,428			
3340131879	CHARLOTTE	NC		07/21/2026	09/25/2026	623,700							623,700	623,700			
3350132024	LAFOLLETTE	TN		07/21/2026	09/25/2026	71,043							71,043	71,043			
3350132611	THE BRONX	NY		07/21/2026	09/25/2026	530,211							530,211	530,211			
3510143045	PARAMUS	NJ		07/10/2026	09/23/2026	350,000							350,000	350,000			
3700006909	TOMS RIVER	NJ		07/14/2026	09/29/2026	112,613							112,613	112,613			
3.62617E+11	PUYALLUP	WA		07/24/2026	09/28/2026	215,050							215,050	215,050			
0199999. Mortgages closed by repayment						3,594,215,809		(25,344,658)			(25,344,658)	33,704,001	3,602,575,152	3,573,989,887	(29,148,102)	562,837	(28,585,264)
18626	BURBANK	CA		02/26/2007		86,949		(18)			(18)		86,931	86,931			
18665	MYRTLE BEACH	SC		08/22/2007		371,824		(144)			(144)		371,680	371,680			
18701	WILMINGTON	NC		10/26/2007		144,363		(99)			(99)		144,264	144,264			
18727	TROY	MO		02/08/2008		53,273		(34)			(34)		53,239	53,239			
18750	HOUSTON	TX		04/18/2008		128,663		(118)			(118)		128,545	128,545			
18759	CHICAGO	IL		05/01/2008		311,031		(189)			(189)		310,842	310,842			
18771	MYRTLE BEACH	SC		06/23/2008		42,743		(78)			(78)		42,665	42,665			
18804	PHOENIX	AZ		10/02/2008		492,751							492,751	492,751			
18821	FREMONT	CA		12/01/2008		69,334		(57)			(57)		69,277	69,277			
18822	LINCOLN	NE		12/16/2008		99,396		(83)			(83)		99,313	99,313			
18830	GREAT FALLS	MT		12/17/2008		75,651		(65)			(65)		75,586	75,586			
18865	WEST DES MOINES	IA		04/02/2013		951,198							951,198	951,198			
18916	MARLBOROUGH	MA		04/12/2010		90,522		(114)			(114)		90,408	90,408			
18963	HEMPSTEAD	NY		11/12/2010		115,635		(209)			(209)		115,426	115,426			
18986	CARLSBAD	CA		11/10/2010		96,793		(133)			(133)		96,660	96,660			
19120	CHARLOTTE	NC		12/01/2011		115,749							115,749	115,749			
19135	WESTMONT	IL		12/21/2011		11,427		(19)			(19)		11,408	11,408			
19136	WESTMONT	IL		12/21/2011		29,710		(50)			(50)		29,660	29,660			
19137	CONCORD	MA		01/12/2012		116,941		(47)			(47)		116,894	116,894			
19146	DOWNINGTON	PA		03/14/2012		154,474							154,474	154,474			
19187	SALINAS	CA		07/31/2012		102,408		(23)			(23)		102,385	102,385			
19199	GREAT NECK	NY		10/15/2012		127,127		(40)			(40)		127,087	127,087			
19218	EL PASO	TX		09/25/2012		78,009		(20)			(20)		77,989	77,989			
19219	PHARR	TX		09/25/2012		60,366		(15)			(15)		60,351	60,351			
19224	MILLBRAE	CA		11/20/2012		69,989		(27)			(27)		69,962	69,962			
19228	LAS CRUCES	NM		12/13/2012		157,048		(46)			(46)		157,002	157,002			
19250	FENTON	MO		01/23/2013		362,993		(233)			(233)		362,760	362,760			
19258	HUNTINGTON BEACH	CA		03/01/2013		66,005		(29)			(29)		65,976	65,976			
19267	GREENWICH	CT		04/12/2013		54,328		(26)			(26)		54,302	54,302			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
19268	HOUSTON	TX		04/18/2013		408,556		(150)			(150)		408,406	408,406			
19280	MILPITAS	CA		06/04/2013		344,549		(182)			(182)		344,367	344,367			
19281	OMAHA	NE		05/16/2013		89,689		(44)			(44)		89,645	89,645			
19309	LAWRENCE	KS		09/12/2013		90,241		(96)			(96)		90,145	90,145			
19312	CLARKSBURG	MD		11/26/2013		139,121							139,121	139,121			
19336	VARIOUS	FL		05/16/2019		7,371,597		(10,495)			(10,495)		7,361,102	7,361,102			
19337	ST. HELENA	CA		06/05/2019		29,297		904			904		30,201	30,201			
19344	CHESHIRE EAST	GBR		05/01/2020		3,734,092		(128,271)			(128,271)	(209,768)	3,396,053	3,396,053			
19353	LONDON	GBR		06/28/2022		8,859,951						(496,541)	8,363,410	8,363,410			
19357	KUNA	ID		08/07/2025		13,680,524		(1,369)			(1,369)		13,679,155	13,679,155			
19360	CHARLESTON	SC		11/17/2025		399,345							399,345	399,345			
19362	MULTIPLE	AZ		09/30/2025		4,752,926							4,752,926	4,752,926			
19366	MARION	MA		01/26/2026		12,688		526			526		13,214	13,214			
19377	SOCASTEE	SC		04/13/2026		1,182,276							1,182,276	1,182,276			
19380	CHARLOTTE	NC		05/12/2026		3,005,066							3,005,066	3,005,066			
19603	LONDON	GBR		12/18/2025		132,460						1,137	133,597	133,597			
754469	WOODBURY	MN		12/31/2006		21,119							21,119	21,119			
755175	NASHVILLE	TN		12/31/2006		57,745							57,745	57,745			
1000007	NORCO	CA		08/30/2011		99,726		(440)			(440)		99,286	99,286			
1000024	HOUSTON	TX		12/27/2006		124,533		(603)			(603)		123,930	123,930			
1000476	MILWAUKEE	WI		02/20/2015		456,127		5,852			5,852		461,979	461,979			
1000592	HYATTSVILLE	MD		06/24/2016		485,460		8,858			8,858		494,318	494,318			
1000710	BAYTOWN	TX		12/07/2017		546,555		35,708			35,708		582,263	582,263			
2011023	WEST GROVE	PA		09/07/2011		200,390		4,566			4,566		204,956	204,956			
2014039	BURBANK	CA		07/30/2014		162,199		7,615			7,615		169,814	169,814			
2016028	FRANKLIN	WI		08/31/2016		261,125		7,977			7,977		269,102	269,102			
2016050	YUKON	OK		09/01/2016		433,039		14,426			14,426		447,465	447,465			
7000005	DULUTH	GA		05/24/2017		67,719		(289)			(289)		67,430	67,430			
7000008	DENTON	TX		07/28/2017		89,114							89,114	89,114			
7000012	VARIOIUS	OH		11/07/2017		196,987							196,987	196,987			
7000013	BOLINGBROOK	IL		10/10/2017		55,885							55,885	55,885			
7000016	DENVER	CO		02/06/2018		73,892							73,892	73,892			
7000020	BOCA RATON	FL		04/26/2018		126,433							126,433	126,433			
7000021	NEW YORK	NY		04/12/2018		75,825							75,825	75,825			
7000022	YONKERS	NY		06/07/2018		260,735							260,735	260,735			
7000025	BROOKLYN	NY		06/19/2018		210,886							210,886	210,886			
7000026	OZONE PARK	NY		06/19/2018		55,949							55,949	55,949			
7000027	SAN DIEGO	CA		07/09/2018		129,022							129,022	129,022			
7000028	GAINESVILLE	FL		06/14/2018		98,788							98,788	98,788			
7000032	SAN ANTONIO	TX		08/15/2018		81,759							81,759	81,759			
7000033	LOS ANGELES	CA		09/25/2018		87,481							87,481	87,481			
7000034	NEW YORK	NY		09/28/2018		366,463							366,463	366,463			
7000037	ANAHEIM	CA		10/30/2018		139,855		4,378			4,378		144,233	144,233			
7000041	BROOKLYN	NY		12/19/2018		131,216							131,216	131,216			
7000042	TIGARD	OR		12/20/2018		65,433							65,433	65,433			
7000043	MOUNTAIN VIEW	CA		01/14/2019		104,755							104,755	104,755			
7000044	BOCA RATON	FL		01/24/2019		84,342							84,342	84,342			
7000046	WAYNE	NJ		04/09/2019		267,547							267,547	267,547			
7100006	PARMA	OH		06/07/2018		258,415							258,415	258,415			
7100007	YULEE	FL		06/07/2018		354,136							354,136	354,136			
7100009	GARDEN GROVE	CA		07/11/2019		1,154,336		3,746			3,746		1,158,082	1,158,082			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7100010	YONKERS	NY		11/19/2019		117,818							117,818	117,818			
7100011	VARIOUS	IL		07/27/2020		107,370		4,657			4,657		112,027	112,027			
7100012	MERRIT ISLAND	FL		08/05/2020		2,369		(198)			(198)		2,171	2,171			
7100013	MONTGOMERY	AL		01/13/2021		16,011							16,011	16,011			
7100014	FALLS CHURCH	VA		11/04/2020		151,709		9,275			9,275		160,984	160,984			
7100015	MIAMI	FL		01/26/2021		117,059		6,475			6,475		123,534	123,534			
7100016	BELLINGHAM	WA		12/29/2020		30,463		4,177			4,177		34,640	34,640			
7100017	FERNDALE	WA		12/29/2020		16,293		4,233			4,233		20,526	20,526			
7100019	EDWARDSVILLE	IL		01/08/2021		125,171		5,600			5,600		130,771	130,771			
7100020	VARIOUS	IL		04/08/2021		662,426		(997)			(997)		661,429	661,429			
7200192	SAN FRANCISCO	CA		04/28/2017		83,061							83,061	83,061			
7200208	SUNNYVALE	CA		08/02/2017		138,131		(98)			(98)		138,033	138,033			
7200274	LA JOLLA	CA		08/09/2018		83,105		2,727			2,727		85,832	85,832			
7200288	NEW YORK	NY		03/14/2019		116,678							116,678	116,678			
7200293	NASHVILLE	TN		11/09/2018		24,314		1,173			1,173		25,487	25,487			
7200319	WASHINGTON D.C.	DC		04/30/2019		264,506							264,506	264,506			
7200353	TAMPA	FL		10/16/2019		223,237							223,237	223,237			
7200364	BROOKLYN	NY		12/20/2019		476,690							476,690	476,690			
7200368	SEATTLE	WA		12/18/2019		121,746							121,746	121,746			
7200376	COLUMBUS	OH		01/17/2020		344,267							344,267	344,267			
7200382	NEW YORK	NY		03/10/2020		710,643							710,643	710,643			
7200394	LOS ANGELES	CA		09/15/2020		1,930,849		461,730			461,730		2,392,579	2,392,579			
7200398	NEW YORK CITY	NY		09/29/2020		370,989							370,989	370,989			
7200418	DERBY	GBR		02/17/2021		9,590,929						155,497	9,746,426	9,746,426			
7200429	SPRING HILL	TN		03/08/2021		387,846							387,846	387,846			
7200432	KISSIMMEE	FL		02/12/2021		254,174							254,174	254,174			
7200437	NEW YORK	NY		03/04/2021		788,028							788,028	788,028			
7200441	BURLINGAME	CA		04/01/2021		2,396,605							2,396,605	2,396,605			
7200445	LONDON	GBR		05/19/2021		6,826,564						110,669	6,937,233	6,937,233			
7200452	VARIOUS	DEU		06/28/2021		11,892,022						337,890	12,229,912	12,229,912			
7200463	PEMBROKE PINES	FL		07/30/2021		243,720		1,270			1,270		244,990	244,990			
7200465	TUCSON	AZ		08/10/2021		237,192		1,054			1,054		238,246	238,246			
7200468	BALTIMORE	MD		08/19/2021		757,109							757,109	757,109			
7200475	NEW YORK	NY		09/21/2021		542,820							542,820	542,820			
7200497	CAPE CORAL	FL		11/15/2021		135,184		368			368		135,552	135,552			
7200502	AUSTIN	TX		11/22/2021		54,000							54,000	54,000			
7200505	BURLINGTON	NC		12/01/2021		108,421							108,421	108,421			
7200507	FORT WORTH	TX		12/03/2021		414,000							414,000	414,000			
7200508	SANFORD	FL		12/03/2021		407,000							407,000	407,000			
7200511	FORT LAUDERDALE	FL		12/02/2021		231,010							231,010	231,010			
7200513	ST LOUIS	MO		12/08/2021		562,250							562,250	562,250			
7200536	STAMFORD	CT		02/14/2022		415,647							415,647	415,647			
7200537	ROCKVILLE	MD		03/21/2022		379,900							379,900	379,900			
7200539	PHOENIX	AZ		02/28/2022		791,282							791,282	791,282			
7200545	REDWOOD CITY	CA		04/05/2022		919,586							919,586	919,586			
7200549	QUEEN CREEK	AZ		04/14/2022		555,815							555,815	555,815			
7200553	SUWANEE	GA		04/26/2022		322,605							322,605	322,605			
7200568	LONDON	GBR		07/19/2022		703,751						(10,673)	693,078	693,078			
7200616	GARDEN CITY	GA		04/10/2023		458,816							458,816	458,816			
7200620	LOS ANGELES	CA		07/25/2023		198,052							198,052	198,052			
7200621	ARLINGTON	VA		05/12/2023		345,542							345,542	345,542			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7200625	DENVER	CO		06/29/2023		229,894							229,894	229,894			
7200631	CARMEL	IN		09/01/2023		150,000							150,000	150,000			
7200633	BROOKLYN	NY		09/08/2023		224,927							224,927	224,927			
7200634	CHESTNUT HIL	MA		08/31/2023		438,226							438,226	438,226			
7200638	BROOKLYN	NY		09/29/2023		193,647							193,647	193,647			
7200645	WARRENVILLE	IL		10/19/2023		194,384							194,384	194,384			
7200650	MANHASSET	NY		11/06/2023		143,826							143,826	143,826			
7200651	CHINA GROVE	NC		11/30/2023		592,986							592,986	592,986			
7200653	DALLAS	TX		11/17/2023		351,986							351,986	351,986			
7200654	DALLAS	TX		11/17/2023		208,830							208,830	208,830			
7200661	FLEMING ISLAND	FL		12/21/2023		234,346							234,346	234,346			
7200667	HOUSTON	TX		01/31/2024		91,083							91,083	91,083			
7200668	KING OF PRUSSIA	PA		02/05/2024		88,927							88,927	88,927			
7200670	NACOGDOCHES	TX		02/01/2024		127,227							127,227	127,227			
7200671	CHARLOTTE	NC		02/13/2024		141,539							141,539	141,539			
7200672	CAPITOL HEIGHTS	MD		02/13/2024		304,883							304,883	304,883			
7200674	ATLANTA	GA		02/27/2024		160,758							160,758	160,758			
7200675	JONESBORO	GA		02/15/2024		1,104,484							1,104,484	1,104,484			
7200681	BOSTON	MA		03/28/2024		478,825							478,825	478,825			
7200686	FREMONT	CA		05/01/2024		579,343							579,343	579,343			
7200694	WEST VALLEY CITY	UT		06/07/2024		90,058							90,058	90,058			
7200725	MIAMI	FL		11/21/2024		583,603							583,603	583,603			
7200726	MIDWAY	GA		11/12/2024		1,816,979							1,816,979	1,816,979			
7200747	LONG ISLAND CITY	NY		01/28/2025		183,023							183,023	183,023			
7200764	RENO	NV		05/29/2025		260,007							260,007	260,007			
7200766	WEST PALMS BEACH	FL		04/29/2025		640,008		4,895			4,895		644,903	644,903			
7200770	CITY OF ORANGE	NJ		04/21/2025		227,614							227,614	227,614			
7200792	LAKEVILLE	MN		08/20/2025		17,737,108		140,704			140,704		17,877,812	17,877,812			
7200806	TAMPA	FL		01/09/2026		24,319,773		189,995			189,995		24,509,768	24,509,768			
7200810	ST CLOUD	MN		10/22/2025		30,532,493		190,507			190,507		30,723,000	30,723,000			
7200850	NEW YORK	NY		12/31/2025		19,706,344							19,706,344	19,706,344			
7250107	MULTNOMAH	OR		07/17/2019		29,406		610			610		30,016	30,016			
7250108	MELVILLE	NY		07/17/2019		101,840		(1,440)			(1,440)		100,400	100,400			
7410008	CHICHESTER	GBR		01/26/2024		841,203		4,837			4,837	13,638	859,678	859,678			
7410029	LONDON	GBR		12/09/2024		526,192		6,082			6,082	4,539	536,813	536,813			
7410033	ALTRINCHAM	GBR		03/06/2025		52,009,194		477,815			477,815	833,371	53,320,380	53,320,380			
7410034	STRETFORD	GBR		04/11/2025		1,545,677		13,360			13,360	25,060	1,584,097	1,584,097			
7410036	LONDON	GBR		05/01/2025		6,601,561						245,149	6,846,710	6,846,710			
7410056	ROSERSBERG	SWE		10/07/2025		67,173		648			648	3,578	71,399	71,399			
7410067	VARIOUS	ESP		12/17/2025		11,409,392		115,233			115,233	324,658	11,849,283	11,849,283			
7410079	GLOGOW	POL		07/01/2026		2,853,989		43,369			43,369		2,897,358	2,925,399	28,041		28,041
7410090	GLOGOW	POL		07/01/2026		1,070,172							1,070,172	1,080,529	10,357		10,357
100000140	CORONA	CA		03/23/2016		1,941		(26)			(26)		1,915	1,915			
100000157	LOS ANGELES	CA		09/27/2016		12,951,357		130			130	(28,681)	12,922,806	12,922,806			
100014195	LAKE ORION	MI		09/20/2017		3,263,107		(3)			(3)	51	3,263,155	3,263,134	(21)		(21)
100064828	BELTON	SC		07/14/2021		692		(29)			(29)		663	663			
100064829	LAFAYETTE	LA		07/14/2021		492		(21)			(21)		471	471			
100064831	CLINTON	TN		07/14/2021		799		(33)			(33)		766	766			
100064832	CHICAGO	IL		07/14/2021		581		(24)			(24)		557	557			
100064833	HAZELWOOD	MO		07/14/2021		538		(22)			(22)		516	516			
100064835	WICHITA	KS		07/14/2021		689		(28)			(28)		661	661			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064836	NAVARRE	FL		07/14/2021		763		(31)			(31)		732	732			
100064839	BRAWLEY	CA		07/14/2021		594		(23)			(23)		571	571			
100064843	SACRAMENTO	CA		07/14/2021		1,551		(63)			(63)		1,488	1,488			
100064845	SOUTHAMPTON	NJ		07/14/2021		692		(28)			(28)		664	664			
100064848	DAVIDSON	NC		07/14/2021		581		(23)			(23)		558	558			
100064849	EDEN	ID		07/14/2021		733		(29)			(29)		704	704			
100064850	FORT WORTH	TX		07/14/2021		924		(37)			(37)		887	887			
100064851	FOUNTAIN HILLS	AZ		07/14/2021		737		(29)			(29)		708	708			
100064853	HARVEY	LA		07/14/2021		738		(29)			(29)		709	709			
100064855	CLINTON	IL		07/14/2021		567		(22)			(22)		545	545			
100064856	RICHMOND HEIGHTS	MO		07/14/2021		801		(32)			(32)		769	769			
100064857	CLINTON	IL		07/14/2021		567		(22)			(22)		545	545			
100064858	CLINTON	IL		07/14/2021		567		(22)			(22)		545	545			
100064859	KENOSHA	WI		07/14/2021		506		(20)			(20)		486	486			
100064860	CLINTON	IL		07/14/2021		567		(22)			(22)		545	545			
100064861	CLINTON	IL		07/14/2021		567		(22)			(22)		545	545			
100064864	CAPE CORAL	FL		07/14/2021		995		(39)			(39)		956	956			
100064866	BALTIMORE	MD		07/14/2021		499		(20)			(20)		479	479			
100064868	CHOCTAW	OK		07/14/2021		725		(28)			(28)		697	697			
100064869	LAS VEGAS	NV		07/14/2021		1,192		(46)			(46)		1,146	1,146			
100064870	DENVER	PA		07/14/2021		885		(35)			(35)		850	850			
100064871	TULARE	CA		07/14/2021		1,249		(49)			(49)		1,200	1,200			
100064872	STOW	OH		07/14/2021		713		(28)			(28)		685	685			
100064873	MODESTO	CA		07/14/2021		1,042		(41)			(41)		1,001	1,001			
100064874	SUMMERVILLE	SC		07/14/2021		901		(35)			(35)		866	866			
100064875	CLAWSON	MI		07/14/2021		805		(31)			(31)		774	774			
100064878	PHOENIX	AZ		07/14/2021		906		(35)			(35)		871	871			
100064879	FRESNO	CA		07/14/2021		1,465		(56)			(56)		1,409	1,409			
100064887	PORT ORANGE	FL		07/14/2021		1,140		(44)			(44)		1,096	1,096			
100064889	LAS VEGAS	NV		07/14/2021		3,183		(61)			(61)		3,122	3,122			
100064891	CLINTON TOWNSHIP	MI		07/14/2021		877		(34)			(34)		843	843			
100064893	GRAPEVINE	TX		07/14/2021		881		(34)			(34)		847	847			
100064894	CASA GRANDE	AZ		07/14/2021		620		(24)			(24)		596	596			
100064895	COVINGTON	GA		07/14/2021		915		(35)			(35)		880	880			
100064896	HANAHAN	SC		07/14/2021		1,083		(41)			(41)		1,042	1,042			
100064897	OCEAN RIDGE	FL		07/14/2021		2,861		(109)			(109)		2,752	2,752			
100064898	RIO RANCHO	NM		07/14/2021		926		(35)			(35)		891	891			
100064899	SUWANEE	GA		07/14/2021		1,132		(43)			(43)		1,089	1,089			
100064900	WHITING	IN		07/14/2021		526		(20)			(20)		506	506			
100064901	SAN ANTONIO	FL		07/14/2021		1,257		(48)			(48)		1,209	1,209			
100064903	SAN BERNARDINO	CA		07/14/2021		2,159		(82)			(82)		2,077	2,077			
100064905	GAINESVILLE	FL		07/14/2021		1,402		(53)			(53)		1,349	1,349			
100064906	COLUMBIA	SC		07/14/2021		635		(24)			(24)		611	611			
100064908	REYNOLDSBURG	OH		07/14/2021		826		(31)			(31)		795	795			
100064909	HIALEAH	FL		07/14/2021		732		(27)			(27)		705	705			
100064910	HUNTSVILLE	AL		07/14/2021		359		(7)			(7)		352	352			
100064912	JACKSONVILLE	FL		07/14/2021		1,174		(44)			(44)		1,130	1,130			
100064913	QUINLAN	TX		07/14/2021		743		(28)			(28)		715	715			
100064914	ROCKLIN	CA		07/14/2021		1,592		(59)			(59)		1,533	1,533			
100064915	GARLAND	TX		07/14/2021		1,295		(48)			(48)		1,247	1,247			
100064917	DALLAS	TX		07/14/2021		1,212		(45)			(45)		1,167	1,167			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064918	NORTH BEACH	MD		07/14/2021		2,024		(74)			(74)		1,950	1,950			
100064919	BALTIMORE	MD		07/14/2021		965		(35)			(35)		930	930			
100064920	DALLAS	TX		07/14/2021		1,148		(42)			(42)		1,106	1,106			
100064921	STOCKTON	CA		07/14/2021		1,273		(47)			(47)		1,226	1,226			
100064923	DAYTON	OH		07/14/2021		547		(20)			(20)		527	527			
100064924	LAS VEGAS	NV		07/14/2021		1,141		(42)			(42)		1,099	1,099			
100064925	SHERWOOD	AR		07/14/2021		505		(18)			(18)		487	487			
100064926	GLENVIEW	IL		07/14/2021		630		(23)			(23)		607	607			
100064927	BOSTON	MA		07/14/2021		908		(33)			(33)		875	875			
100064928	DEERFIELD BEACH	FL		07/14/2021		1,025		(35)			(35)		990	990			
100064930	MIAMI	FL		07/14/2021		1,577		(54)			(54)		1,523	1,523			
100064931	KATY	TX		07/14/2021		1,143		(41)			(41)		1,102	1,102			
100064932	PEACHTREE CTY	GA		07/14/2021		1,050		(38)			(38)		1,012	1,012			
100064933	BAY VILLAGE	OH		07/14/2021		696		(24)			(24)		672	672			
100064934	HOLLYWOOD	FL		07/14/2021		1,005		(35)			(35)		970	970			
100064936	KATY	TX		07/14/2021		1,691		(59)			(59)		1,632	1,632			
100064937	DALLAS	GA		07/14/2021		771		(27)			(27)		744	744			
100064938	BENTONVILLE	AR		07/14/2021		830		(29)			(29)		801	801			
100064939	KANSAS CITY	MO		07/14/2021		696		(24)			(24)		672	672			
100064940	POMPANO BEACH	FL		07/14/2021		1,020		(36)			(36)		984	984			
100064942	ABILENE	TX		07/14/2021		423		(15)			(15)		408	408			
100064943	COLUMBIA	NJ		07/14/2021		809		(29)			(29)		780	780			
100064944	OVIEDO	FL		07/14/2021		498		(17)			(17)		481	481			
100064945	LAKELAND	FL		07/14/2021		693		(24)			(24)		669	669			
100064946	SAINT PETERSBURG	FL		07/14/2021		569		(20)			(20)		549	549			
100064947	LAKEWOOD	NJ		07/14/2021		880		(31)			(31)		849	849			
100064948	FORT WORTH	TX		07/14/2021		614		(21)			(21)		593	593			
100064949	FORT WALTON BEACH	FL		07/14/2021		967		(34)			(34)		933	933			
100064950	MEBANE	NC		07/14/2021		661		(23)			(23)		638	638			
100064952	VERMILLION	SD		07/14/2021		647		(22)			(22)		625	625			
100064954	RED OAK	TX		07/14/2021		998		(34)			(34)		964	964			
100064955	RALEIGH	NC		07/14/2021		695		(21)			(21)		674	674			
100064956	CHICAGO	IL		07/14/2021		1,835		(55)			(55)		1,780	1,780			
100064957	GREENFIELD	WI		07/14/2021		1,012		(35)			(35)		977	977			
100064958	DUNELLEN	NJ		07/14/2021		3,707		(123)			(123)		3,584	3,584			
100064960	BLUE RIVER	CO		07/14/2021		876		(30)			(30)		846	846			
100064962	LITTLE RIVER	SC		07/14/2021		2,322		(78)			(78)		2,244	2,244			
100064963	REDDING	CA		07/14/2021		1,049		(35)			(35)		1,014	1,014			
100064964	ONALASKA	WI		07/14/2021		643		(22)			(22)		621	621			
100064965	KISSIMMEE	FL		07/14/2021		1,372		(46)			(46)		1,326	1,326			
100064966	COVINGTON	WA		07/14/2021		1,521		(49)			(49)		1,472	1,472			
100064967	KNOXVILLE	TN		07/14/2021		805		(27)			(27)		778	778			
100064969	COLUMBUS	OH		07/14/2021		806		(27)			(27)		779	779			
100064970	NEW PRAGUE	MN		07/14/2021		725		(24)			(24)		701	701			
100064972	NEWMAN	CA		07/14/2021		995		(33)			(33)		962	962			
100064973	GERMANTOWN	MD		07/14/2021		986		(33)			(33)		953	953			
100064974	DENVER	CO		07/14/2021		1,733		(57)			(57)		1,676	1,676			
100064975	LOS ANGELES	CA		07/14/2021		905		(30)			(30)		875	875			
100064976	HAZLET	NJ		07/14/2021		1,139		(38)			(38)		1,101	1,101			
100064977	RICHWOOD	OH		07/14/2021		364		(12)			(12)		352	352			
100064978	DENVER	CO		07/14/2021		1,493		(49)			(49)		1,444	1,444			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064979	RAVENNA	OH		07/14/2021		566		(19)			(19)		547	547			
100064980	IRVINGTON	NJ		07/14/2021		1,087		(36)			(36)		1,051	1,051			
100064981	TRUTH OR CONSEQUENCES	NM		07/14/2021		384		(13)			(13)		371	371			
100064983	JONESBORO	AR		07/14/2021		751		(24)			(24)		727	727			
100064984	IDAHO FALLS	ID		07/14/2021		1,126		(36)			(36)		1,090	1,090			
100064987	MARYSVILLE	WA		07/14/2021		3,088		(99)			(99)		2,989	2,989			
100064988	KILL DEVIL HILLS	NC		07/14/2021		1,912		(61)			(61)		1,851	1,851			
100064989	PITTSBURG	CA		07/14/2021		16,980		(504)			(504)		16,476	16,476			
100064990	RANSON	WV		07/14/2021		934		(30)			(30)		904	904			
100064993	RANCHO CUCAMONGA	CA		07/14/2021		2,049		(65)			(65)		1,984	1,984			
100064994	COLUMBIA	MD		07/14/2021		1,013		(32)			(32)		981	981			
100064996	SAN ANTONIO	TX		07/14/2021		1,146		(37)			(37)		1,109	1,109			
100064997	AUBURN	AL		07/14/2021		1,069		(34)			(34)		1,035	1,035			
100064998	MIAMI BEACH	FL		07/14/2021		1,072		(34)			(34)		1,038	1,038			
100064999	OVIEDO	FL		07/14/2021		1,464		(44)			(44)		1,420	1,420			
100065000	LEXINGTON	KY		07/14/2021		1,014		(32)			(32)		982	982			
100065001	LEBANON	NJ		07/14/2021		1,099		(35)			(35)		1,064	1,064			
100065002	CHARLOTTE	NC		07/14/2021		960		(30)			(30)		930	930			
100065003	OMAHA	NE		07/14/2021		1,454		(45)			(45)		1,409	1,409			
100065005	BALTIMORE	MD		07/14/2021		955		(30)			(30)		925	925			
100065006	TELFORD	PA		07/14/2021		708		(22)			(22)		686	686			
100065009	LOS BANOS	CA		07/14/2021		1,107		(34)			(34)		1,073	1,073			
100065010	LOS BANOS	CA		07/14/2021		1,105		(32)			(32)		1,073	1,073			
100065011	LOS BANOS	CA		07/14/2021		1,110		(32)			(32)		1,078	1,078			
100065012	MIAMI	FL		07/14/2021		2,106		(63)			(63)		2,043	2,043			
100065013	DEARBORN	MI		07/14/2021		470		(15)			(15)		455	455			
100065014	IRVINE	CA		07/14/2021		1,318		(40)			(40)		1,278	1,278			
100065015	ABERDEEN	WA		07/14/2021		842		(26)			(26)		816	816			
100065017	SARTELL	MN		07/14/2021		1,208		(37)			(37)		1,171	1,171			
100065018	FORT WORTH	TX		07/14/2021		951		(29)			(29)		922	922			
100065020	PHILADELPHIA	PA		07/14/2021		3,373		(103)			(103)		3,270	3,270			
100065021	HANAHAN	SC		07/14/2021		1,167		(33)			(33)		1,134	1,134			
100065022	NEW SMYRNA BEACH	FL		07/14/2021		1,349		(41)			(41)		1,308	1,308			
100065023	SOMERSWORTH	NH		07/14/2021		1,676		(51)			(51)		1,625	1,625			
100065024	CEDAR CITY	UT		07/14/2021		967		(29)			(29)		938	938			
100065025	CITRUS HEIGHTS	CA		07/14/2021		1,588		(48)			(48)		1,540	1,540			
100065027	MODESTO	CA		07/14/2021		1,202		(36)			(36)		1,166	1,166			
100065028	PHOENIX	AZ		07/14/2021		1,222		(37)			(37)		1,185	1,185			
100065029	CANDLER	NC		07/14/2021		1,116		(33)			(33)		1,083	1,083			
100065030	PHOENIX	AZ		07/14/2021		1,433		(43)			(43)		1,390	1,390			
100065032	HERCULES	CA		07/14/2021		2,100		(62)			(62)		2,038	2,038			
100065034	ORLANDO	FL		07/14/2021		1,107		(33)			(33)		1,074	1,074			
100065035	FORT WORTH	TX		07/14/2021		1,069		(32)			(32)		1,037	1,037			
100065036	SILVER SPRING	MD		07/14/2021		1,085		(32)			(32)		1,053	1,053			
100065037	GILBERT	AZ		07/14/2021		1,424		(42)			(42)		1,382	1,382			
100065039	LOUISVILLE	CO		07/14/2021		1,486		(44)			(44)		1,442	1,442			
100065040	SAN JACINTO	CA		07/14/2021		493		(13)			(13)		480	480			
100065041	SAN BERNARDINO	CA		07/14/2021		1,010		(29)			(29)		981	981			
100065042	CARY	NC		07/14/2021		1,617		(47)			(47)		1,570	1,570			
100065043	LAKEWOOD	NJ		07/14/2021		1,179		(34)			(34)		1,145	1,145			
100065045	SUNRISE	FL		07/14/2021		3,336		(91)			(91)		3,245	3,245			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065046	BATON ROUGE	LA		07/14/2021		4,074		(115)			(115)		3,959	3,959			
100065048	MCCLOUD	CA		07/14/2021		758		(22)			(22)		736	736			
100065050	LANCASTER	PA		07/14/2021		691		(20)			(20)		671	671			
100065051	HIALEAH	FL		07/14/2021		843		(24)			(24)		819	819			
100065053	OCEAN ISLE BEACH	NC		07/14/2021		672		(19)			(19)		653	653			
100065054	RICHARDSON	TX		07/14/2021		1,241		(35)			(35)		1,206	1,206			
100065055	CLARKSVILLE	TN		07/14/2021		734		(21)			(21)		713	713			
100065056	BALTIMORE	MD		07/14/2021		975		(28)			(28)		947	947			
100065057	DURHAM	NC		07/14/2021		785		(22)			(22)		763	763			
100065058	LOS ANGELES	CA		07/14/2021		2,113		(59)			(59)		2,054	2,054			
100065059	GLENDALE	AZ		07/14/2021		696		(20)			(20)		676	676			
100065060	ASBURY PARK	NJ		07/14/2021		1,841		(52)			(52)		1,789	1,789			
100065061	SAINT LOUIS	MO		07/14/2021		561		(16)			(16)		545	545			
100065064	ELGIN	IL		07/14/2021		1,143		(32)			(32)		1,111	1,111			
100065066	ATLANTA	GA		07/14/2021		1,097		(31)			(31)		1,066	1,066			
100065067	NORTH WALES	PA		07/14/2021		873		(23)			(23)		850	850			
100065071	MAPLETON	MN		07/14/2021		656		(18)			(18)		638	638			
100065073	BRIGHTON	CO		07/14/2021		1,281		(35)			(35)		1,246	1,246			
100065074	MELBOURNE	FL		07/14/2021		1,231		(33)			(33)		1,198	1,198			
100065075	WATERLOO	IA		07/14/2021		371		(10)			(10)		361	361			
100065076	TOMS RIVER	NJ		07/14/2021		2,004		(54)			(54)		1,950	1,950			
100065078	OXON HILL	MD		07/14/2021		1,036		(28)			(28)		1,008	1,008			
100065080	STOCKTON	CA		07/14/2021		1,419		(37)			(37)		1,382	1,382			
100065081	FRUITLAND	ID		07/14/2021		2,062		(55)			(55)		2,007	2,007			
100065082	HIXSON	TN		07/14/2021		613		(16)			(16)		597	597			
100065083	YUCAIPA	CA		07/14/2021		1,900		(50)			(50)		1,850	1,850			
100065084	LAS VEGAS	NV		07/14/2021		1,559		(41)			(41)		1,518	1,518			
100065085	PHILADELPHIA	PA		07/14/2021		2,426		(64)			(64)		2,362	2,362			
100065086	SURPRISE	AZ		07/14/2021		1,334		(33)			(33)		1,301	1,301			
100065087	MILWAUKEE	WI		07/14/2021		618		(16)			(16)		602	602			
100065088	NEWPORT NEWS	VA		07/14/2021		1,298		(34)			(34)		1,264	1,264			
100065089	NORTH PALM BEACH	FL		07/14/2021		2,032		(53)			(53)		1,979	1,979			
100065090	STATESVILLE	NC		07/14/2021		776		(20)			(20)		756	756			
100065091	GRANTS PASS	OR		07/14/2021		1,388		(37)			(37)		1,351	1,351			
100065092	BLUE ISLAND	IL		07/14/2021		2,126		(55)			(55)		2,071	2,071			
100065094	MESA	AZ		07/14/2021		1,568		(41)			(41)		1,527	1,527			
100065095	SACRAMENTO	CA		07/14/2021		1,737		(45)			(45)		1,692	1,692			
100065097	MCKINNEY	TX		07/14/2021		28,440		(718)			(718)		27,722	27,722			
100065099	PITTSBORO	NC		07/14/2021		4,378		(112)			(112)		4,266	4,266			
100065100	WILTON	NH		07/14/2021		1,382		(35)			(35)		1,347	1,347			
100065101	FAIRFAX	VA		07/14/2021		2,311		(59)			(59)		2,252	2,252			
100065102	PITTSBURG	CA		07/14/2021		1,527		(39)			(39)		1,488	1,488			
100065103	ERIE	CO		07/14/2021		1,376		(35)			(35)		1,341	1,341			
100065106	CLEVELAND	OH		07/14/2021		359		(9)			(9)		350	350			
100065109	TEMECULA	CA		07/14/2021		3,005		(74)			(74)		2,931	2,931			
100065110	MEDINA	MN		07/14/2021		1,438		(35)			(35)		1,403	1,403			
100065111	BOULDER CITY	NV		07/14/2021		1,141		(28)			(28)		1,113	1,113			
100065112	SPANAWAY	WA		07/14/2021		1,110		(27)			(27)		1,083	1,083			
100065113	WINCHESTER	CA		07/14/2021		1,975		(50)			(50)		1,925	1,925			
100065114	LOVELAND	CO		07/14/2021		3,056		(76)			(76)		2,980	2,980			
100065117	PHOENIX	AZ		07/14/2021		889		(23)			(23)		866	866			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065118	HUNTERSVILLE	NC		07/14/2021		1,025		(26)			(26)		999	999			
100065120	NASHVILLE	TN		07/14/2021		1,234		(31)			(31)		1,203	1,203			
100065121	FOUNTAIN INN	SC		07/14/2021		994		(24)			(24)		970	970			
100065122	YUCAIPA	CA		07/14/2021		1,737		(42)			(42)		1,695	1,695			
100065123	WIMBERLEY	TX		07/14/2021		1,841		(44)			(44)		1,797	1,797			
100065124	HAZEL CREST	IL		07/14/2021		783		(19)			(19)		764	764			
100065126	KALAMAZOO	MI		07/14/2021		1,367		(32)			(32)		1,335	1,335			
100065127	WESTMINSTER	CA		07/14/2021		2,562		(63)			(63)		2,499	2,499			
100065129	ROCKVILLE	MD		07/14/2021		1,396		(34)			(34)		1,362	1,362			
100065132	SAN DIEGO	CA		07/14/2021		1,816		(44)			(44)		1,772	1,772			
100065133	SUN VALLEY	CA		07/14/2021		4,140		(90)			(90)		4,050	4,050			
100065134	PLANO	TX		07/14/2021		3,710		(89)			(89)		3,621	3,621			
100065135	SAN DIEGO	CA		07/14/2021		1,135		(28)			(28)		1,107	1,107			
100065136	CROSBY	TX		07/14/2021		887		(21)			(21)		866	866			
100065137	STERLING	VA		07/14/2021		2,007		(48)			(48)		1,959	1,959			
100065138	ALBANY	OR		07/14/2021		1,513		(37)			(37)		1,476	1,476			
100065139	BATON ROUGE	LA		07/14/2021		2,416		(44)			(44)		2,372	2,372			
100065140	RIVERSIDE	CA		07/14/2021		1,280		(31)			(31)		1,249	1,249			
100065141	WILLIAMSBURG	VA		07/14/2021		565		(13)			(13)		552	552			
100065142	COLORADO SPRINGS	CO		07/14/2021		2,112		(47)			(47)		2,065	2,065			
100065143	NORFOLK	VA		07/14/2021		1,175		(24)			(24)		1,151	1,151			
100065144	WARNER ROBINS	GA		07/14/2021		599		(13)			(13)		586	586			
100065145	WEST HARTFORD	CT		07/14/2021		1,873		(42)			(42)		1,831	1,831			
100065146	OAKLAND	CA		07/14/2021		2,267		(53)			(53)		2,214	2,214			
100065148	SAN DIEGO	CA		07/14/2021		1,616		(37)			(37)		1,579	1,579			
100065150	LAKE VILLA	IL		07/14/2021		755		(17)			(17)		738	738			
100065153	TEMPE	AZ		07/14/2021		1,994		(42)			(42)		1,952	1,952			
100065154	PALMETTO	FL		07/14/2021		710		(16)			(16)		694	694			
100065155	EAST WENATCHEE	WA		07/14/2021		1,440		(31)			(31)		1,409	1,409			
100065156	CLERMONT	FL		07/14/2021		1,519		(34)			(34)		1,485	1,485			
100065157	GRESHAM	OR		07/14/2021		1,139		(24)			(24)		1,115	1,115			
100065158	SANTA CLARITA	CA		07/14/2021		2,271		(47)			(47)		2,224	2,224			
100065159	WEST NEW YORK	NJ		07/14/2021		948		(20)			(20)		928	928			
100065160	BATON ROUGE	LA		07/14/2021		2,866		(51)			(51)		2,815	2,815			
100065161	RIVERSIDE	CA		07/14/2021		1,912		(40)			(40)		1,872	1,872			
100065162	LAKEWOOD	OH		07/14/2021		1,092		(23)			(23)		1,069	1,069			
100065163	RIVERSIDE	CA		07/14/2021		1,875		(39)			(39)		1,836	1,836			
100065165	SAINT PAUL	MN		07/14/2021		717		(15)			(15)		702	702			
100065167	INDEPENDENCE	MO		07/14/2021		496		(10)			(10)		486	486			
100065168	FRESNO	CA		07/14/2021		1,748		(37)			(37)		1,711	1,711			
100065170	UNIVERSITY PLACE	WA		07/14/2021		2,187		(44)			(44)		2,143	2,143			
100065171	WEST WILDWOOD	NJ		07/14/2021		1,835		(39)			(39)		1,796	1,796			
100065172	KENILWORTH	NJ		07/14/2021		1,277		(27)			(27)		1,250	1,250			
100065173	TACOMA	WA		07/14/2021		1,507		(30)			(30)		1,477	1,477			
100065174	MCKINNEY	TX		07/14/2021		1,299		(26)			(26)		1,273	1,273			
100065175	MISSION VIEJO	CA		07/14/2021		2,282		(46)			(46)		2,236	2,236			
100065176	DEPTFORD	NJ		07/14/2021		846		(17)			(17)		829	829			
100065178	COLORADO SPGS	CO		07/14/2021		1,077		(22)			(22)		1,055	1,055			
100065179	COLORADO SPRINGS	CO		07/14/2021		1,204		(24)			(24)		1,180	1,180			
100065180	PHOENIX	AZ		07/14/2021		1,723		(35)			(35)		1,688	1,688			
100065181	MCKINNEY	TX		07/14/2021		1,627		(33)			(33)		1,594	1,594			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065182	NEW MARKET	MD		07/14/2021		2,056		(42)			(42)		2,014	2,014			
100065183	TEMPE	AZ		07/14/2021		1,601		(32)			(32)		1,569	1,569			
100065184	GERMANTOWN	MD		07/14/2021		3,139		(55)			(55)		3,084	3,084			
100065187	SAN LEANDRO	CA		07/14/2021		3,093		(60)			(60)		3,033	3,033			
100065188	LUBBOCK	TX		07/14/2021		1,269		(24)			(24)		1,245	1,245			
100065190	WEST SACRAMENTO	CA		07/14/2021		1,661		(32)			(32)		1,629	1,629			
100065191	GILROY	CA		07/14/2021		2,860		(49)			(49)		2,811	2,811			
100065192	NEW ORLEANS	LA		07/14/2021		758		(14)			(14)		744	744			
100065193	COLLEGE PLACE	WA		07/14/2021		1,646		(30)			(30)		1,616	1,616			
100065194	SAN JOSE	CA		07/14/2021		3,507		(60)			(60)		3,447	3,447			
100065195	HAMPTON	NH		07/14/2021		2,013		(35)			(35)		1,978	1,978			
100065196	ORLANDO	FL		07/14/2021		1,283		(22)			(22)		1,261	1,261			
100065197	HARRISBURG	NC		07/14/2021		2,401		(42)			(42)		2,359	2,359			
100065198	COMMERCE CITY	CO		07/14/2021		2,193		(38)			(38)		2,155	2,155			
100065199	FORT WORTH	TX		07/14/2021		1,543		(26)			(26)		1,517	1,517			
100065200	OAKLAND	CA		07/14/2021		2,783		(48)			(48)		2,735	2,735			
100065201	AMBLER	PA		07/14/2021		1,126		(19)			(19)		1,107	1,107			
100065202	MINNEAPOLIS	MN		07/14/2021		1,017		(17)			(17)		1,000	1,000			
100065204	SANTA CLARA	CA		07/14/2021		15,914		(17)			(17)		15,897	15,897			
100065205	MINNEAPOLIS	MN		07/14/2021		949		(16)			(16)		933	933			
100065206	MINNEAPOLIS	MN		07/14/2021		936		(16)			(16)		920	920			
100065207	EUGENE	OR		07/14/2021		1,947		(33)			(33)		1,914	1,914			
100065208	PHILADELPHIA	PA		07/14/2021		416		(7)			(7)		409	409			
100065209	SAN ANTONIO	TX		07/14/2021		494		(8)			(8)		486	486			
100065211	LOS ANGELES	CA		07/14/2021		4,479		(30)			(30)		4,449	4,449			
100065212	PHILADELPHIA	PA		07/14/2021		1,056		(17)			(17)		1,039	1,039			
100065213	PHILADELPHIA	PA		07/14/2021		1,073		(17)			(17)		1,056	1,056			
100065214	FRESNO	CA		07/14/2021		915		(15)			(15)		900	900			
100065215	CARY	NC		07/14/2021		2,100		(32)			(32)		2,068	2,068			
100065216	SALT LAKE CTY	UT		07/14/2021		1,629		(26)			(26)		1,603	1,603			
100065219	GLENN HEIGHTS	TX		07/14/2021		1,008		(16)			(16)		992	992			
100065220	INDIANAPOLIS	IN		07/14/2021		717		(11)			(11)		706	706			
100065222	LAFAYETTE	LA		07/14/2021		817		(13)			(13)		804	804			
100065225	COLORADO SPRINGS	CO		07/14/2021		1,919		(29)			(29)		1,890	1,890			
100065226	RANDALLSTOWN	MD		07/14/2021		1,487		(22)			(22)		1,465	1,465			
100065227	SPRING LAKE HEIGHTS	NJ		07/14/2021		3,053		(37)			(37)		3,016	3,016			
100065228	LOS ANGELES	CA		07/14/2021		2,138		(31)			(31)		2,107	2,107			
100065229	SAN ANTONIO	TX		07/14/2021		1,005		(15)			(15)		990	990			
100065230	MORENO VALLEY	CA		07/14/2021		1,501		(20)			(20)		1,481	1,481			
100065233	HOUSTON	TX		07/14/2021		1,000		(13)			(13)		987	987			
100065235	LUBBOCK	TX		07/14/2021		817		(10)			(10)		807	807			
100065237	HUMBLE	TX		07/14/2021		1,258		(14)			(14)		1,244	1,244			
100065238	PHILADELPHIA	PA		07/14/2021		1,421		(18)			(18)		1,403	1,403			
100065239	GUNNISON	CO		07/14/2021		1,178		(14)			(14)		1,164	1,164			
100065240	LAS VEGAS	NV		07/14/2021		1,795		(21)			(21)		1,774	1,774			
100065241	CARY	NC		07/14/2021		1,419		(16)			(16)		1,403	1,403			
100065242	WINDER	GA		07/14/2021		846		(10)			(10)		836	836			
100065243	FARMINGTON	UT		07/14/2021		1,288		(15)			(15)		1,273	1,273			
100065244	LOS ANGELES	CA		07/14/2021		6,756		(61)			(61)		6,695	6,695			
100065246	FORT WORTH	TX		07/14/2021		2,059		(16)			(16)		2,043	2,043			
100065247	COSTA MESA	CA		07/14/2021		3,590							3,590	3,590			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065248	WILMINGTON	NC		07/14/2021		1,617		(14)			(14)		1,603	1,603			
100065250	LA MESA	CA		07/14/2021		2,247		(21)			(21)		2,226	2,226			
100065251	RAPID CITY	SD		07/14/2021		4,838		(25)			(25)		4,813	4,813			
100065252	BALTIMORE	MD		07/14/2021		971		(7)			(7)		964	964			
100065253	WARRENTON	VA		07/14/2021		1,340		(9)			(9)		1,331	1,331			
100065254	LAFAYETTE	LA		07/14/2021		879		(5)			(5)		874	874			
100065255	SPRING	TX		07/14/2021		858		(3)			(3)		855	855			
100065256	WASHINGTON	DC		07/14/2021		4,006		17			17		4,023	4,023			
100065257	FAIRBURN	GA		07/14/2021		2,300		15			15		2,315	2,315			
100065258	OAKLAND	CA		07/14/2021		6,142		(13)			(13)		6,129	6,129			
100065260	PORT ORANGE	FL		07/14/2021		919		(6)			(6)		913	913			
100065261	PEORIA	AZ		07/28/2021		1,879		(17)			(17)		1,862	1,862			
100065262	CEDAR CITY	UT		07/28/2021		7,512		(177)			(177)		7,335	7,335			
100065263	SANDY HOOK	CT		07/28/2021		1,339		(43)			(43)		1,296	1,296			
100065264	PORTLAND	OR		07/28/2021		3,027		(81)			(81)		2,946	2,946			
100065265	PHILADELPHIA	PA		07/28/2021		2,762		(59)			(59)		2,703	2,703			
100065266	JEFFERSON	GA		07/28/2021		1,415		(46)			(46)		1,369	1,369			
100065267	GEORGETOWN	TX		07/28/2021		1,320		(46)			(46)		1,274	1,274			
100065269	BASTROP	TX		07/28/2021		1,392		(53)			(53)		1,339	1,339			
100065271	HENDERSONVILLE	TN		07/28/2021		1,423		(43)			(43)		1,380	1,380			
100065275	RIVERSIDE	CA		07/28/2021		1,242		(34)			(34)		1,208	1,208			
100065276	LOS ANGELES	CA		07/28/2021		1,871		(31)			(31)		1,840	1,840			
100065278	EUGENE	OR		07/28/2021		1,672		(49)			(49)		1,623	1,623			
100065279	DAYTONA BEACH SHORES	FL		07/28/2021		1,799		(24)			(24)		1,775	1,775			
100065281	THE WOODLANDS	TX		07/28/2021		1,914		(63)			(63)		1,851	1,851			
100065282	BUFORD	GA		07/28/2021		3,091		(53)			(53)		3,038	3,038			
100065283	BROOKLYN PARK	MN		07/28/2021		1,324		(36)			(36)		1,288	1,288			
100065284	APEX	NC		07/28/2021		1,413		(44)			(44)		1,369	1,369			
100065285	LOS ANGELES	CA		07/28/2021		3,371		(60)			(60)		3,311	3,311			
100065287	LOS ANGELES	CA		07/28/2021		3,266		(58)			(58)		3,208	3,208			
100065288	LOS ANGELES	CA		07/28/2021		3,266		(58)			(58)		3,208	3,208			
100065289	LOS ANGELES	CA		07/28/2021		4,897		(22)			(22)		4,875	4,875			
100065290	SALINAS	CA		07/28/2021		1,760		(16)			(16)		1,744	1,744			
100065291	CAPE CORAL	FL		07/28/2021		1,627		(38)			(38)		1,589	1,589			
100065292	THOUSAND OAKS	CA		07/28/2021		1,505		(24)			(24)		1,481	1,481			
100065293	THOUSAND OAKS	CA		07/28/2021		1,411		(26)			(26)		1,385	1,385			
100065294	LAGUNA HILLS	CA		07/28/2021		2,765		(50)			(50)		2,715	2,715			
100065295	YUBA CITY	CA		07/28/2021		1,356		(41)			(41)		1,315	1,315			
100065296	AVON LAKE	OH		07/28/2021		1,303		(25)			(25)		1,278	1,278			
100065297	JURUPA VALLEY	CA		07/28/2021		2,392		(76)			(76)		2,316	2,316			
100065298	EAST BOSTON	MA		07/28/2021		1,613		(34)			(34)		1,579	1,579			
100065299	WALDORF	MD		07/28/2021		1,461		(52)			(52)		1,409	1,409			
100065300	LEANDER	TX		07/28/2021		1,649		(54)			(54)		1,595	1,595			
100065301	SAINT LOUIS	MO		07/28/2021		1,533		(19)			(19)		1,514	1,514			
100065302	JEFFERSON	OR		07/28/2021		1,880		8			8		1,888	1,888			
100065304	MONTGOMERY	AL		07/28/2021		266		(3)			(3)		263	263			
100065305	SEBASTIAN	FL		07/28/2021		1,607		(42)			(42)		1,565	1,565			
100065307	SAN DIEGO	CA		07/28/2021		3,276		(42)			(42)		3,234	3,234			
100065308	VANCOUVER	WA		07/28/2021		2,331		(77)			(77)		2,254	2,254			
100065309	PORT ARANSAS	TX		07/28/2021		1,415		(46)			(46)		1,369	1,369			
100065310	MARICOPA	AZ		07/28/2021		1,134		(30)			(30)		1,104	1,104			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065312	REDMOND	OR		07/28/2021		1,604		(44)			(44)		1,560	1,560			
100065315	RICHLAND	WA		07/28/2021		2,323		(87)			(87)		2,236	2,236			
100065316	WINTER GARDEN	FL		07/28/2021		1,506		(41)			(41)		1,465	1,465			
100065317	BOISE	ID		07/28/2021		1,758		(55)			(55)		1,703	1,703			
100065319	WOODSTOCK	GA		07/28/2021		1,162		(30)			(30)		1,132	1,132			
100065321	HIALEAH	FL		07/28/2021		648		(28)			(28)		620	620			
100065325	SEVIERVILLE	TN		07/28/2021		1,464		(56)			(56)		1,408	1,408			
100065326	SACRAMENTO	CA		07/28/2021		1,567		(47)			(47)		1,520	1,520			
100065327	MODESTO	CA		07/28/2021		2,781		(94)			(94)		2,687	2,687			
100065333	CLIFTON	VA		07/28/2021		3,077		(83)			(83)		2,994	2,994			
100065334	PORTLAND	OR		07/28/2021		3,048		(82)			(82)		2,966	2,966			
100065335	COVINGTON	WA		07/28/2021		1,904		(59)			(59)		1,845	1,845			
100065336	MISSION HILLS	CA		07/28/2021		2,840		(78)			(78)		2,762	2,762			
100065338	JACKSONVILLE BEACH	FL		07/28/2021		1,331		(39)			(39)		1,292	1,292			
100065339	BRAINTREE	MA		07/28/2021		1,390		(29)			(29)		1,361	1,361			
100065341	AUSTELL	GA		07/28/2021		1,238		(32)			(32)		1,206	1,206			
100065342	JERSEY CITY	NJ		07/28/2021		1,880		(62)			(62)		1,818	1,818			
100065343	ENGLEWOOD	NJ		07/28/2021		1,890		(28)			(28)		1,862	1,862			
100065344	BATON ROUGE	LA		07/28/2021		1,159		(34)			(34)		1,125	1,125			
100065346	SCOTTSDALE	AZ		07/28/2021		2,096		(55)			(55)		2,041	2,041			
100065347	HILLSBORO	OR		07/28/2021		2,235		(58)			(58)		2,177	2,177			
100065350	RENO	NV		07/28/2021		1,626		(21)			(21)		1,605	1,605			
100065351	LAVEEN	AZ		07/28/2021		1,380		(35)			(35)		1,345	1,345			
100065352	BEAVERTON	OR		07/28/2021		2,214		(57)			(57)		2,157	2,157			
100065354	EVANSTON	IL		07/28/2021		2,009		(60)			(60)		1,949	1,949			
100065355	LAWRENCE	MA		07/28/2021		2,431		(74)			(74)		2,357	2,357			
100065358	LOS ANGELES	CA		07/28/2021		1,874		(24)			(24)		1,850	1,850			
100065359	ROUND ROCK	TX		07/28/2021		1,648		(21)			(21)		1,627	1,627			
100065362	ROUND LAKE BEACH	IL		07/28/2021		1,895		(45)			(45)		1,850	1,850			
100065365	TIGARD	OR		07/28/2021		1,946		(56)			(56)		1,890	1,890			
100065367	KEYPORT	NJ		07/28/2021		1,523		(39)			(39)		1,484	1,484			
100065369	PORTLAND	OR		07/28/2021		1,628		(47)			(47)		1,581	1,581			
100065371	ATLANTA	GA		07/28/2021		1,557		(49)			(49)		1,508	1,508			
100065372	HOUSTON	TX		07/28/2021		626		(24)			(24)		602	602			
100065373	HOUSTON	TX		07/28/2021		5,010		(160)			(160)		4,850	4,850			
100065374	THOMPSONS STATION	TN		07/28/2021		1,290		(42)			(42)		1,248	1,248			
100065375	OAKLAND	CA		07/28/2021		1,878		(35)			(35)		1,843	1,843			
100065376	LAKE WORTH	FL		07/28/2021		4,859		(131)			(131)		4,728	4,728			
100065377	PHILADELPHIA	PA		07/28/2021		1,711		(40)			(40)		1,671	1,671			
100065378	RALEIGH	NC		07/28/2021		2,861		(100)			(100)		2,761	2,761			
100065379	CAPE CORAL	FL		07/28/2021		1,532		(43)			(43)		1,489	1,489			
100065380	CAMAS	WA		07/28/2021		1,997		(59)			(59)		1,938	1,938			
100065383	NATICK	MA		07/28/2021		2,984		(76)			(76)		2,908	2,908			
100065384	NASHVILLE	TN		07/28/2021		1,098		(32)			(32)		1,066	1,066			
100065385	DENVER	CO		07/28/2021		2,299		(60)			(60)		2,239	2,239			
100065390	SPOKANE	WA		07/28/2021		1,364		(34)			(34)		1,330	1,330			
100065391	NEPTUNE	NJ		07/28/2021		1,235		(15)			(15)		1,220	1,220			
100065393	CHANDLER	AZ		07/28/2021		1,676		(47)			(47)		1,629	1,629			
100065395	CHARLOTTE	NC		07/28/2021		1,385		(32)			(32)		1,353	1,353			
100065396	MINNEAPOLIS	MN		07/28/2021		1,322		(19)			(19)		1,303	1,303			
100065397	SAN DIEGO	CA		07/28/2021		9,375		(131)			(131)		9,244	9,244			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065399	LAKEWOOD	NJ		07/28/2021		1,408		(18)			(18)		1,390	1,390			
100065401	CARY	NC		07/28/2021		1,215		(11)			(11)		1,204	1,204			
100065402	EL PASO	TX		07/28/2021		1,298		(13)			(13)		1,285	1,285			
100065403	EVANS	GA		07/28/2021		6,102		(54)			(54)		6,048	6,048			
100065404	LOS ANGELES	CA		07/28/2021		3,266		(58)			(58)		3,208	3,208			
100065406	LOS ANGELES	CA		07/28/2021		2,928		(52)			(52)		2,876	2,876			
100065407	LOS ANGELES	CA		07/28/2021		3,510		(63)			(63)		3,447	3,447			
100065408	LOS ANGELES	CA		07/28/2021		3,454		(62)			(62)		3,392	3,392			
100065409	LAKEWOOD	WA		07/28/2021		2,886		(24)			(24)		2,862	2,862			
100065410	ATLANTA	GA		07/28/2021		1,440		(39)			(39)		1,401	1,401			
100065411	DOWNEY	CA		07/28/2021		8,160		37			37		8,197	8,197			
100065412	LAKEWOOD	WA		07/28/2021		4,409		(36)			(36)		4,373	4,373			
100065413	LAKEWOOD	WA		07/28/2021		2,789		(23)			(23)		2,766	2,766			
100065415	WEST NEW YORK	NJ		07/28/2021		1,876		(26)			(26)		1,850	1,850			
100065416	SAN JOSE	CA		07/28/2021		1,432		(26)			(26)		1,406	1,406			
100065417	UNION CITY	CA		07/28/2021		2,318		(42)			(42)		2,276	2,276			
100065419	LOS GATOS	CA		07/28/2021		4,250		(34)			(34)		4,216	4,216			
100065421	FRISCO	TX		07/28/2021		1,400		(32)			(32)		1,368	1,368			
100065422	LEADVILLE	CO		07/28/2021		1,406		(27)			(27)		1,379	1,379			
100065423	PLANO	TX		07/28/2021		1,341		(30)			(30)		1,311	1,311			
100065424	HOLLISTER	CA		07/28/2021		3,359		(31)			(31)		3,328	3,328			
100065425	GEORGETOWN	TX		07/28/2021		1,552		(14)			(14)		1,538	1,538			
100065426	HENDERSON	NV		07/28/2021		2,073		(48)			(48)		2,025	2,025			
100065427	CHULA VISTA	CA		07/28/2021		2,053		(37)			(37)		2,016	2,016			
100065428	MODESTO	CA		07/28/2021		2,455		(18)			(18)		2,437	2,437			
100065430	LOS ANGELES	CA		07/28/2021		4,465		(3)			(3)		4,462	4,462			
100065431	SAN DIEGO	CA		07/28/2021		2,306		(32)			(32)		2,274	2,274			
100065433	EDEN PRAIRIE	MN		07/28/2021		2,225		(8)			(8)		2,217	2,217			
100065434	CHESTER SPRINGS	PA		07/28/2021		1,216		(17)			(17)		1,199	1,199			
100065435	FRANKLIN CENTER	PA		07/28/2021		1,365		(19)			(19)		1,346	1,346			
100065436	MANASSAS	VA		07/28/2021		2,154		(50)			(50)		2,104	2,104			
100065437	OAKLAND	CA		07/28/2021		2,842		(39)			(39)		2,803	2,803			
100065438	CHULA VISTA	CA		07/28/2021		2,398		(36)			(36)		2,362	2,362			
100065439	CORDOVA	TN		07/28/2021		1,207		(11)			(11)		1,196	1,196			
100065440	BURLINGAME	CA		07/28/2021		3,992		(33)			(33)		3,959	3,959			
100065441	HANFORD	CA		07/28/2021		2,300		(16)			(16)		2,284	2,284			
100065442	VALRICO	FL		07/28/2021		1,575		(2)			(2)		1,573	1,573			
100065443	DARRINGTON	WA		07/28/2021		1,263		(1)			(1)		1,262	1,262			
100065444	TACOMA	WA		07/28/2021		1,403		(18)			(18)		1,385	1,385			
100065445	WORCESTER	MA		07/28/2021		1,259		(21)			(21)		1,238	1,238			
100065447	FONTANA	CA		07/28/2021		2,824		(42)			(42)		2,782	2,782			
100065450	RIDGECREST	CA		07/28/2021		1,287		(10)			(10)		1,277	1,277			
100065451	SACRAMENTO	CA		07/28/2021		3,010		(41)			(41)		2,969	2,969			
100065452	ARLINGTON	TN		07/28/2021		1,545		(7)			(7)		1,538	1,538			
100065453	WASHINGTON	DC		07/28/2021		3,579		1			1		3,580	3,580			
100065455	BERWYN	PA		07/28/2021		1,138		(29)			(29)		1,109	1,109			
100065456	PORTLAND	OR		07/28/2021		1,708		(53)			(53)		1,655	1,655			
100065457	BRIDGEPORT	CT		07/28/2021		1,778		8			8		1,786	1,786			
100065459	LOS ANGELES	CA		07/28/2021		1,428		(20)			(20)		1,408	1,408			
100065462	MANCHESTER	NH		07/28/2021		2,015		(21)			(21)		1,994	1,994			
100065463	ATHENS	GA		07/28/2021		579		(7)			(7)		572	572			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065465	AUSTIN	TX		07/28/2021		1,253		(18)			(18)		1,235	1,235			
100065466	SACRAMENTO	CA		07/28/2021		3,962		(153)			(153)		3,809	3,809			
100065467	DENVER	CO		07/28/2021		1,850		(41)			(41)		1,809	1,809			
100065468	TIGARD	OR		07/28/2021		2,365		(36)			(36)		2,329	2,329			
100065469	LUTHERVILLE TIMONIUM	MD		07/28/2021		1,241		(42)			(42)		1,199	1,199			
100065470	MCKINNEY	TX		07/28/2021		1,602		(19)			(19)		1,583	1,583			
100065471	INDIO	CA		07/28/2021		3,479		(95)			(95)		3,384	3,384			
100065474	COLUMBIA	MO		07/28/2021		628		(24)			(24)		604	604			
100065475	MOUNT HOLLY	NC		07/28/2021		757		(29)			(29)		728	728			
100065476	CLARKSVILLE	TN		07/28/2021		1,680		(48)			(48)		1,632	1,632			
100065477	LONG BEACH	CA		07/28/2021		3,403		(70)			(70)		3,333	3,333			
100065478	SCOTTSDALE	AZ		07/28/2021		5,857		(208)			(208)		5,649	5,649			
100065481	GILBERT	AZ		07/28/2021		1,608		(36)			(36)		1,572	1,572			
100065482	SANTA MARIA	CA		07/28/2021		1,870		(61)			(61)		1,809	1,809			
100065483	SIGNAL HILL	CA		07/28/2021		2,688		(51)			(51)		2,637	2,637			
100065484	LAS VEGAS	NV		07/28/2021		1,429		(44)			(44)		1,385	1,385			
100065487	EUGENE	OR		07/28/2021		2,479		(57)			(57)		2,422	2,422			
100065488	LANCASTER	CA		07/28/2021		1,711		(72)			(72)		1,639	1,639			
100065489	BELLA VISTA	AR		07/28/2021		3,261		(63)			(63)		3,198	3,198			
100065490	TAMPA	FL		07/28/2021		1,649		(59)			(59)		1,590	1,590			
100065491	PORTLAND	OR		07/28/2021		1,791		(32)			(32)		1,759	1,759			
100065492	COPPERAS COVE	TX		07/28/2021		1,238		(30)			(30)		1,208	1,208			
100065495	CHOWCHILLA	CA		07/28/2021		1,300		(17)			(17)		1,283	1,283			
100065497	GRAND JUNCTION	CO		07/28/2021		1,319		(43)			(43)		1,276	1,276			
100065499	GALVESTON	TX		07/28/2021		1,240		(45)			(45)		1,195	1,195			
100065500	SALT LAKE CITY	UT		07/28/2021		2,162		(27)			(27)		2,135	2,135			
100065501	CARY	NC		07/28/2021		1,485		(34)			(34)		1,451	1,451			
100065502	CUMBERLAND	MD		07/28/2021		404		(16)			(16)		388	388			
100065503	FREDERICKSBURG	VA		07/28/2021		1,557		(28)			(28)		1,529	1,529			
100065506	WINCHESTER	CA		07/28/2021		1,959		(28)			(28)		1,931	1,931			
100065507	LAS VEGAS	NV		07/28/2021		1,730		(33)			(33)		1,697	1,697			
100065508	PRESCOTT VALLEY	AZ		07/28/2021		2,785		(31)			(31)		2,754	2,754			
100065510	NAPA	CA		07/28/2021		2,567		(70)			(70)		2,497	2,497			
100065511	WASHINGTON	DC		07/28/2021		1,323		(33)			(33)		1,290	1,290			
100065512	SPARKS	NV		07/28/2021		2,111		(31)			(31)		2,080	2,080			
100065516	ROUND ROCK	TX		07/28/2021		1,439		(32)			(32)		1,407	1,407			
100065518	PORTLAND	OR		07/28/2021		2,104		(68)			(68)		2,036	2,036			
100065519	NEWARK	NJ		07/28/2021		1,816		(23)			(23)		1,793	1,793			
100065521	TEMECULA	CA		07/28/2021		2,087		(46)			(46)		2,041	2,041			
100065522	MARIETTA	GA		07/28/2021		13,667		(337)			(337)		13,330	13,330			
100065524	AUSTIN	TX		07/28/2021		1,995		(71)			(71)		1,924	1,924			
100065525	BETTENDORF	IA		07/28/2021		1,806		(30)			(30)		1,776	1,776			
100065529	SKOKIE	IL		07/28/2021		1,585		6			6		1,591	1,591			
100065530	PORTLAND	OR		07/28/2021		2,375		(58)			(58)		2,317	2,317			
100065531	FLOWER MOUND	TX		07/28/2021		1,741		(25)			(25)		1,716	1,716			
100065532	CENTREVILLE	VA		07/28/2021		1,428		(22)			(22)		1,406	1,406			
100065534	WESTERN SPRINGS	IL		07/28/2021		1,492		(44)			(44)		1,448	1,448			
100065535	HENRICO	VA		07/28/2021		1,188		(35)			(35)		1,153	1,153			
100065538	RICHMOND	CA		07/28/2021		2,646		(61)			(61)		2,585	2,585			
100065541	WASILLA	AK		07/28/2021		1,402		(46)			(46)		1,356	1,356			
100065542	FREDERICKSBURG	VA		07/28/2021		3,431		(89)			(89)		3,342	3,342			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065543	PFLUGERVILLE	TX		07/28/2021		1,472		(33)			(33)		1,439	1,439			
100065546	RICHMOND	CA		07/28/2021		1,953		(59)			(59)		1,894	1,894			
100065548	LOS ANGELES	CA		07/28/2021		5,603		10			10		5,613	5,613			
100065549	PANAMA CITY BEACH	FL		07/28/2021		2,247		(48)			(48)		2,199	2,199			
100065551	RIO RANCHO	NM		07/28/2021		901		(42)			(42)		859	859			
100065552	SALT LAKE CITY	UT		07/28/2021		1,658		(26)			(26)		1,632	1,632			
100065553	DANIA BEACH	FL		07/28/2021		1,744		(37)			(37)		1,707	1,707			
100065555	PFLUGERVILLE	TX		07/28/2021		2,023		(55)			(55)		1,968	1,968			
100065557	ANTIOCH	TN		07/28/2021		1,330		(34)			(34)		1,296	1,296			
100065559	SAVANNAH	GA		07/28/2021		2,651		(100)			(100)		2,551	2,551			
100065560	PFLUGERVILLE	TX		07/28/2021		1,260		(40)			(40)		1,220	1,220			
100065561	UNION CITY	CA		07/28/2021		1,775		(24)			(24)		1,751	1,751			
100065562	MIAMI	FL		07/28/2021		1,068		(32)			(32)		1,036	1,036			
100065563	SPARKS	NV		07/28/2021		6,155		(168)			(168)		5,987	5,987			
100065564	NASHVILLE	TN		07/28/2021		2,368		(62)			(62)		2,306	2,306			
100065565	RED BLUFF	CA		07/28/2021		2,822		(92)			(92)		2,730	2,730			
100065566	KISSIMMEE	FL		07/28/2021		1,636		(51)			(51)		1,585	1,585			
100065567	ANACORTES	WA		07/28/2021		1,953		(30)			(30)		1,923	1,923			
100065568	PICO RIVERA	CA		07/28/2021		1,966		(65)			(65)		1,901	1,901			
100065569	NILES	OH		07/28/2021		4,583		(81)			(81)		4,502	4,502			
100065570	PHILADELPHIA	PA		07/28/2021		1,502		(25)			(25)		1,477	1,477			
100065571	FRESNO	CA		07/28/2021		3,303		(80)			(80)		3,223	3,223			
100065572	KYLE	TX		07/28/2021		1,379		(40)			(40)		1,339	1,339			
100065573	PASSAIC	NJ		07/28/2021		1,847		(38)			(38)		1,809	1,809			
100065574	BELLEVILLE	NJ		07/28/2021		1,878		(11)			(11)		1,867	1,867			
100065575	EVERETT	WA		07/28/2021		1,713		(61)			(61)		1,652	1,652			
100065577	CARMICHAEL	CA		07/28/2021		1,333		(42)			(42)		1,291	1,291			
100065578	FATE	TX		07/28/2021		1,322		(18)			(18)		1,304	1,304			
100065579	THORNTON	CO		07/28/2021		1,797		(49)			(49)		1,748	1,748			
100065580	AURORA	CO		07/28/2021		1,671		(46)			(46)		1,625	1,625			
100065582	FULLERTON	CA		07/28/2021		2,467		(73)			(73)		2,394	2,394			
100065584	HOUSTON	TX		07/28/2021		2,560		(51)			(51)		2,509	2,509			
100065585	FONTANA	CA		07/28/2021		1,870		(52)			(52)		1,818	1,818			
100065586	BIRMINGHAM	AL		07/28/2021		417		(14)			(14)		403	403			
100065587	KYLE	TX		07/28/2021		1,620		(51)			(51)		1,569	1,569			
100065588	AUSTIN	TX		07/28/2021		1,200		(15)			(15)		1,185	1,185			
100065591	ALBUQUERQUE	NM		07/28/2021		1,542		(36)			(36)		1,506	1,506			
100065592	PHILADELPHIA	PA		07/28/2021		2,235		(77)			(77)		2,158	2,158			
100065593	SANTA FE	NM		07/28/2021		1,742		(55)			(55)		1,687	1,687			
100065594	BRADENTON	FL		07/28/2021		1,297		(50)			(50)		1,247	1,247			
100065595	LOS ANGELES	CA		07/28/2021		2,387		(60)			(60)		2,327	2,327			
100065596	WATSONVILLE	CA		07/28/2021		2,347		(39)			(39)		2,308	2,308			
100065597	SEGUIN	TX		07/28/2021		1,565		(37)			(37)		1,528	1,528			
100065598	MEMPHIS	TN		07/28/2021		1,072		(14)			(14)		1,058	1,058			
100065601	CHICAGO	IL		07/28/2021		1,114		(45)			(45)		1,069	1,069			
100065602	SALINAS	CA		07/28/2021		2,861		(42)			(42)		2,819	2,819			
100065605	COLUMBIA	MO		07/28/2021		628		(24)			(24)		604	604			
100065606	MILWAUKEE	WI		07/28/2021		259		(10)			(10)		249	249			
100065607	MORENO VALLEY	CA		07/28/2021		667		(28)			(28)		639	639			
100065608	LAS VEGAS	NV		07/28/2021		1,776		(48)			(48)		1,728	1,728			
100065609	HILLSBORO	OR		07/28/2021		2,403		(64)			(64)		2,339	2,339			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065610	LONG BEACH	CA		07/28/2021		1,545		(42)			(42)		1,503	1,503			
100065611	CARPINTERIA	CA		07/28/2021		1,725		(31)			(31)		1,694	1,694			
100065612	BETHLEHEM	PA		07/28/2021		294		(12)			(12)		282	282			
100065613	CINCINNATI	OH		07/28/2021		1,285		(47)			(47)		1,238	1,238			
100065614	LAKEWOOD	CO		07/28/2021		808		(30)			(30)		778	778			
100065615	LAS VEGAS	NV		07/28/2021		1,216		(46)			(46)		1,170	1,170			
100065616	PHOENIX	AZ		07/28/2021		1,395		(51)			(51)		1,344	1,344			
100065618	MODESTO	CA		07/28/2021		1,521		(46)			(46)		1,475	1,475			
100065620	PORT SAINT LUCIE	FL		07/28/2021		1,567		(63)			(63)		1,504	1,504			
100065621	INDIAN HARBOUR BEACH	FL		07/28/2021		1,553		(52)			(52)		1,501	1,501			
100065623	LAWRENCE	MA		07/28/2021		1,621		(42)			(42)		1,579	1,579			
100065624	WINTER GARDEN	FL		07/28/2021		1,513		(48)			(48)		1,465	1,465			
100065626	GRAND JUNCTION	CO		07/28/2021		1,477		(45)			(45)		1,432	1,432			
100065627	RANCHO CUCAMONGA	CA		07/28/2021		2,143		(49)			(49)		2,094	2,094			
100065628	WARWICK	RI		07/28/2021		1,386		(52)			(52)		1,334	1,334			
100065629	SACRAMENTO	CA		07/28/2021		1,774		(40)			(40)		1,734	1,734			
100065630	OAKLAND	CA		07/28/2021		2,513		(33)			(33)		2,480	2,480			
100065632	TOMS RIVER	NJ		07/28/2021		2,593		(90)			(90)		2,503	2,503			
100065633	GREEN BAY	WI		07/28/2021		568		(23)			(23)		545	545			
100065634	HOFFMAN ESTATES	IL		07/28/2021		1,001		(46)			(46)		955	955			
100065635	MAPLE SHADE	NJ		07/28/2021		1,016		(13)			(13)		1,003	1,003			
100065636	MODESTO	CA		07/28/2021		1,585		(35)			(35)		1,550	1,550			
100065637	MONTGOMERY	TX		07/28/2021		526		(18)			(18)		508	508			
100065638	MOSCOW	ID		07/28/2021		2,054		(45)			(45)		2,009	2,009			
100065639	WEEHAWKEN	NJ		07/28/2021		3,738		(12)			(12)		3,726	3,726			
100065640	MODESTO	CA		07/28/2021		1,261		(45)			(45)		1,216	1,216			
100065641	WASHINGTON	DC		07/28/2021		2,552		(67)			(67)		2,485	2,485			
100065645	ASHLAND	VA		07/28/2021		2,024		(30)			(30)		1,994	1,994			
100065648	NORTH RICHLAND HILLS	TX		07/28/2021		1,041		(36)			(36)		1,005	1,005			
100065649	DORCHESTER	MA		07/28/2021		1,132		(42)			(42)		1,090	1,090			
100065651	ANCHORAGE	AK		07/28/2021		1,519		(31)			(31)		1,488	1,488			
100065653	BELCAMP	MD		07/28/2021		1,232		(11)			(11)		1,221	1,221			
100065655	BIRDSBORO	PA		07/28/2021		493		(16)			(16)		477	477			
100065657	FORT LAUDERDALE	FL		07/28/2021		1,337		(30)			(30)		1,307	1,307			
100065658	MATTHEWS	NC		07/28/2021		2,799		(88)			(88)		2,711	2,711			
100065660	LEANDER	TX		07/28/2021		1,428		(50)			(50)		1,378	1,378			
100065661	ALBUQUERQUE	NM		07/28/2021		1,505		(47)			(47)		1,458	1,458			
100065662	SILVER CITY	NM		07/28/2021		855		(29)			(29)		826	826			
100065663	TAUNTON	MA		07/28/2021		2,457		(73)			(73)		2,384	2,384			
100065665	ORLANDO	FL		07/28/2021		2,264		(50)			(50)		2,214	2,214			
100065666	SADDLE BROOK	NJ		07/28/2021		2,865		(33)			(33)		2,832	2,832			
100065668	ALBUQUERQUE	NM		07/28/2021		909		(37)			(37)		872	872			
100065669	CICERO	IL		07/28/2021		1,209		(36)			(36)		1,173	1,173			
100065671	CHARLOTTE	NC		07/28/2021		2,059		(35)			(35)		2,024	2,024			
100065672	SAINT LOUIS	MO		07/28/2021		1,019		(36)			(36)		983	983			
100065673	ALBANY	OR		07/28/2021		1,318		(32)			(32)		1,286	1,286			
100065674	JOPLIN	MO		07/28/2021		1,261		(44)			(44)		1,217	1,217			
100065675	COLORADO SPRINGS	CO		07/28/2021		1,370		(49)			(49)		1,321	1,321			
100065676	CLINTON	MA		07/28/2021		1,750		(25)			(25)		1,725	1,725			
100065678	RICHFIELD	UT		07/28/2021		1,084		(34)			(34)		1,050	1,050			
100065679	KINGSBURG	CA		07/28/2021		1,826		(66)			(66)		1,760	1,760			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065680	HYATTSVILLE	MD		07/28/2021		1,752		(53)			(53)		1,699	1,699			
100065681	AUSTIN	TX		07/28/2021		1,338		(28)			(28)		1,310	1,310			
100065683	LEXINGTON	SC		07/28/2021		27,994		(748)			(748)		27,246	27,246			
100065686	SAN BERNARDINO	CA		07/28/2021		1,609		(45)			(45)		1,564	1,564			
100065687	SALINAS	CA		07/28/2021		1,896		(48)			(48)		1,848	1,848			
100065688	JACKSON	CA		07/28/2021		2,219		(74)			(74)		2,145	2,145			
100065689	EAST HANOVER	NJ		07/28/2021		1,959		(53)			(53)		1,906	1,906			
100065690	FORT COLLINS	CO		07/28/2021		1,077		(31)			(31)		1,046	1,046			
100065691	HAWTHORNE	CA		07/28/2021		3,942		(122)			(122)		3,820	3,820			
100065692	OVIEDO	FL		07/28/2021		1,095		(34)			(34)		1,061	1,061			
100065693	BRISTOL	CT		07/28/2021		908		(11)			(11)		897	897			
100065695	LAS VEGAS	NV		07/28/2021		1,644		(56)			(56)		1,588	1,588			
100065696	LODI	CA		07/28/2021		2,117		(32)			(32)		2,085	2,085			
100065698	CHICOPEE	MA		07/28/2021		1,082		(34)			(34)		1,048	1,048			
100065699	HACKENSACK	NJ		07/28/2021		1,660		(45)			(45)		1,615	1,615			
100065700	HENDERSON	NV		07/28/2021		2,111		(72)			(72)		2,039	2,039			
100065702	WEST PARK	FL		07/28/2021		1,075		(34)			(34)		1,041	1,041			
100065704	AUSTIN	TX		07/28/2021		1,511		(43)			(43)		1,468	1,468			
100065705	PRESCOTT VALLEY	AZ		07/28/2021		574		(17)			(17)		557	557			
100065711	FERGUSON	NC		07/28/2021		2,024		(50)			(50)		1,974	1,974			
100065713	CLERMONT	FL		07/28/2021		2,032		(76)			(76)		1,956	1,956			
100065714	JACKSONVILLE	FL		07/28/2021		416		(22)			(22)		394	394			
100065715	MODESTO	CA		07/28/2021		743		(37)			(37)		706	706			
100065716	CITRUS HEIGHTS	CA		07/28/2021		4,643		(164)			(164)		4,479	4,479			
100065718	MOUNTLAKE TERRACE	WA		07/28/2021		1,839		(61)			(61)		1,778	1,778			
100065719	SELBYVILLE	DE		07/28/2021		1,639		(50)			(50)		1,589	1,589			
100065720	CINCINNATI	OH		07/28/2021		1,092		(42)			(42)		1,050	1,050			
100065721	PUYALLUP	WA		07/28/2021		1,760		(46)			(46)		1,714	1,714			
100065722	LONGWOOD	FL		07/28/2021		1,555		(39)			(39)		1,516	1,516			
100065724	NEWARK	NJ		07/28/2021		1,620		(32)			(32)		1,588	1,588			
100065725	PORTLAND	OR		07/28/2021		1,686		(28)			(28)		1,658	1,658			
100065726	EVERETT	WA		07/28/2021		2,951		(28)			(28)		2,923	2,923			
100065728	FAIRVIEW	NJ		07/28/2021		2,088		(28)			(28)		2,060	2,060			
100065729	PORTLAND	OR		07/28/2021		1,235		(30)			(30)		1,205	1,205			
100065730	LAS VEGAS	NV		07/28/2021		2,060		(51)			(51)		2,009	2,009			
100065731	NEW ORLEANS	LA		07/28/2021		3,273		(17)			(17)		3,256	3,256			
100065732	DENVER	CO		07/28/2021		1,944		(34)			(34)		1,910	1,910			
100065733	NEWARK	NJ		07/28/2021		2,866		(79)			(79)		2,787	2,787			
100065734	WASHINGTON	DC		07/28/2021		4,130		82			82		4,212	4,212			
100065735	MURFREESBORO	TN		07/28/2021		1,640		(23)			(23)		1,617	1,617			
100065736	UNION CITY	NJ		07/28/2021		2,140		(26)			(26)		2,114	2,114			
100065737	STEAMBOAT SPRINGS	CO		07/28/2021		1,290		(39)			(39)		1,251	1,251			
100065739	CHARLESTON	SC		07/28/2021		3,523		(69)			(69)		3,454	3,454			
100065740	LAWNDALE	CA		07/28/2021		5,789		(44)			(44)		5,745	5,745			
100065741	DENVER	CO		07/28/2021		1,633		(20)			(20)		1,613	1,613			
100065742	ALBUQUERQUE	NM		07/28/2021		1,383		(13)			(13)		1,370	1,370			
100065745	BELGRADE	MT		07/28/2021		1,285		(32)			(32)		1,253	1,253			
100065746	FULLERTON	CA		07/28/2021		1,733		(62)			(62)		1,671	1,671			
100065747	ANAHEIM	CA		07/28/2021		2,716		(19)			(19)		2,697	2,697			
100065748	WENATCHEE	WA		07/28/2021		1,126		(36)			(36)		1,090	1,090			
100065751	ALBANY	OR		07/28/2021		1,132		(39)			(39)		1,093	1,093			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065753	FRANKLINTON	NC		07/28/2021		1,101		(32)			(32)		1,069	1,069			
100065754	MEMPHIS	TN		07/28/2021		386		(19)			(19)		367	367			
100065756	SAN FRANCISCO	CA		07/28/2021		5,351		(34)			(34)		5,317	5,317			
100065757	WILKES BARRE	PA		07/28/2021		516		(22)			(22)		494	494			
100065759	WARRENTON	VA		07/28/2021		1,911		(41)			(41)		1,870	1,870			
100065761	KENNER	LA		07/28/2021		2,209		(59)			(59)		2,150	2,150			
100065762	ANN ARBOR	MI		07/28/2021		1,783		(39)			(39)		1,744	1,744			
100065763	SANTA ANA	CA		07/28/2021		3,869		(81)			(81)		3,788	3,788			
100065764	BEAUMONT	CA		07/28/2021		1,862		(18)			(18)		1,844	1,844			
100065765	GLENDORA	CA		07/28/2021		3,552		(33)			(33)		3,519	3,519			
100065766	REDONDO BEACH	CA		07/28/2021		1,936		(30)			(30)		1,906	1,906			
100065767	BOTHELL	WA		07/28/2021		1,869		(46)			(46)		1,823	1,823			
100065768	KAHULUI	HI		07/28/2021		2,513		(35)			(35)		2,478	2,478			
100065770	MIRAMAR	FL		07/28/2021		1,929		(42)			(42)		1,887	1,887			
100065771	LEXINGTON PARK	MD		07/28/2021		1,500		(8)			(8)		1,492	1,492			
100065773	CHARLESTON	SC		07/28/2021		1,704		(42)			(42)		1,662	1,662			
100065774	SOUTH LAKE TAHOE	CA		07/28/2021		2,095		(43)			(43)		2,052	2,052			
100065776	SAN DIEGO	CA		07/28/2021		1,830		(42)			(42)		1,788	1,788			
100065777	BELLE CHASSE	LA		07/28/2021		1,253		(31)			(31)		1,222	1,222			
100065779	ANAHEIM	CA		07/28/2021		2,819		(20)			(20)		2,799	2,799			
100065780	PFLUGERVILLE	TX		07/28/2021		1,153		(14)			(14)		1,139	1,139			
100065781	BRIDGEPORT	CT		07/28/2021		2,616		(41)			(41)		2,575	2,575			
100065782	OXNARD	CA		07/28/2021		1,693		(48)			(48)		1,645	1,645			
100065783	BAKERSFIELD	CA		07/28/2021		1,496		(39)			(39)		1,457	1,457			
100065784	BURBANK	CA		07/28/2021		1,584		(44)			(44)		1,540	1,540			
100065785	PEORIA	AZ		07/28/2021		955		(33)			(33)		922	922			
100065788	GILBERT	AZ		07/28/2021		1,308		(51)			(51)		1,257	1,257			
100065789	HAGERSTOWN	MD		07/28/2021		1,425		(11)			(11)		1,414	1,414			
100065790	BONITA SPRINGS	FL		07/28/2021		1,273		(53)			(53)		1,220	1,220			
100065793	SANFORD	FL		07/28/2021		817		(9)			(9)		808	808			
100065794	FORT COLLINS	CO		07/28/2021		1,403		(49)			(49)		1,354	1,354			
100065795	SAN DIEGO	CA		07/28/2021		838		(24)			(24)		814	814			
100065796	FORT COLLINS	CO		07/28/2021		1,924		(63)			(63)		1,861	1,861			
100065797	KYLE	TX		07/28/2021		1,348		(42)			(42)		1,306	1,306			
100065798	ALLENTOWN	PA		07/28/2021		1,743		(32)			(32)		1,711	1,711			
100065799	LEICESTER	MA		07/28/2021		2,058		(56)			(56)		2,002	2,002			
100065800	FRESNO	CA		07/28/2021		1,219		(47)			(47)		1,172	1,172			
100065801	OAKDALE	CA		07/28/2021		1,350		(49)			(49)		1,301	1,301			
100065803	RESTON	VA		07/28/2021		1,631		(42)			(42)		1,589	1,589			
100065804	APPLE VALLEY	CA		07/28/2021		1,495		(17)			(17)		1,478	1,478			
100065805	LAS VEGAS	NV		07/28/2021		792		(32)			(32)		760	760			
100065806	TUCSON	AZ		07/28/2021		1,059		(25)			(25)		1,034	1,034			
100065808	TAVARES	FL		07/28/2021		1,932		(62)			(62)		1,870	1,870			
100065811	SAG HARBOR	NY		07/23/2021		5,866		(218)			(218)		5,648	5,648			
100065814	MAKAWAO	HI		07/23/2021		3,321		(123)			(123)		3,198	3,198			
100065815	OAKLAND	CA		07/23/2021		4,726		(176)			(176)		4,550	4,550			
100065816	NEWPORT BEACH	CA		07/23/2021		7,496		(277)			(277)		7,219	7,219			
100065817	JACKSONVILLE	FL		07/23/2021		1,256		(38)			(38)		1,218	1,218			
100065818	WALDORF	MD		07/23/2021		14,971		(444)			(444)		14,527	14,527			
100065819	WEST HOLLYWOOD	CA		07/23/2021		6,852		(253)			(253)		6,599	6,599			
100065820	GREENBELT	MD		07/23/2021		437		(16)			(16)		421	421			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065821	SAN DIMAS	CA		07/23/2021		6,340		(231)			(231)		6,109	6,109			
100065823	HACKENSACK	NJ		07/23/2021		1,440		(54)			(54)		1,386	1,386			
100065825	ARCADIA	CA		07/23/2021		8,558		(318)			(318)		8,240	8,240			
100065826	EL CAJON	CA		07/23/2021		8,739		(323)			(323)		8,416	8,416			
100065828	LA CANADA FLINTRIDGE	CA		07/23/2021		10,011		(376)			(376)		9,635	9,635			
100065829	HAPPY VALLEY	OR		07/23/2021		1,772		(245)			(245)		1,527	1,527			
100065830	AGOURA HILLS	CA		07/23/2021		2,807		(104)			(104)		2,703	2,703			
100065831	MIAMI BEACH	FL		07/23/2021		8,120		(298)			(298)		7,822	7,822			
100065832	WARREN	NJ		07/23/2021		5,450		(204)			(204)		5,246	5,246			
100065833	ENCINO	CA		07/23/2021		9,542		(353)			(353)		9,189	9,189			
100065835	RANCHO MIRAGE	CA		07/23/2021		3,010		(112)			(112)		2,898	2,898			
100065837	CHATSWORTH	CA		07/23/2021		5,331		(200)			(200)		5,131	5,131			
100065838	NEWPORT BEACH	CA		07/23/2021		4,860		(180)			(180)		4,680	4,680			
100065839	SANTA ROSA	CA		07/23/2021		2,544		(94)			(94)		2,450	2,450			
100065841	RICHMOND	TX		07/23/2021		4,581		(170)			(170)		4,411	4,411			
100065842	OLYMPIC VALLEY	CA		07/23/2021		1,482		(56)			(56)		1,426	1,426			
100065843	EASTON	PA		07/23/2021		2,836		(106)			(106)		2,730	2,730			
100065844	SAN ANTONIO	TX		07/23/2021		1,406		(53)			(53)		1,353	1,353			
100065845	OCALA	FL		07/23/2021		1,431		(54)			(54)		1,377	1,377			
100065846	BOCA RATON	FL		07/23/2021		3,159		(118)			(118)		3,041	3,041			
100065848	KINNELON	NJ		07/23/2021		8,739		(326)			(326)		8,413	8,413			
100065849	PHOENIX	AZ		07/23/2021		3,228		(120)			(120)		3,108	3,108			
100065851	LOS ANGELES	CA		07/27/2021		1,570		4			4		1,574	1,574			
100065854	LAHAINA	HI		07/27/2021		1,322		(45)			(45)		1,277	1,277			
100065855	WOODLAND HILLS	CA		07/27/2021		9,143		(122)			(122)		9,021	9,021			
100065856	MIAMI	FL		07/27/2021		1,510		(32)			(32)		1,478	1,478			
100065858	LITTLE ELM	TX		07/27/2021		2,004		(19)			(19)		1,985	1,985			
100065859	WESTLAKE VILLAGE	CA		07/27/2021		9,031		(1,015)			(1,015)		8,016	8,016			
100065860	ENCINO	CA		07/27/2021		1,321		(21)			(21)		1,300	1,300			
100065861	LOS ANGELES	CA		07/27/2021		6,857		(120)			(120)		6,737	6,737			
100065882	ALMELO	NLD		07/30/2021		1,183						44	1,227	1,189	(37)		(37)
100065900	ROTTERDAM	NLD		07/30/2021		234						9	243	236	(7)		(7)
100065930	ROTTERDAM	NLD		07/30/2021		463		13			13	17	493	460	(32)		(32)
100065939	DEN HAAG	NLD		07/30/2021		1,639		(23)			(23)	60	1,676	1,628	(49)		(49)
100065942	ENSCHEDE	NLD		07/30/2021		398						15	413	402	(12)		(12)
100065968	BERKELEY HEIGHTS	NJ		08/02/2021		5,388		(26)			(26)		5,362	5,362			
100065969	PHILLIPSBURG	NJ		08/02/2021		1,697		(20)			(20)		1,677	1,677			
100065974	GREEN BAY	WI		08/02/2021		463		(7)			(7)		456	456			
100065989	MACEDONIA	OH		08/02/2021		808							808	808			
100065990	FORT WORTH	TX		08/02/2021		1,601		(9)			(9)		1,592	1,592			
100065999	SAINT LEONARD	MD		08/02/2021		2,838		(15)			(15)		2,823	2,823			
100066001	HEBRON	IN		08/02/2021		3,854		(1)			(1)		3,853	3,853			
100066003	PORT SAINT LUCIE	FL		08/02/2021		1,158		(4)			(4)		1,154	1,154			
100066017	EAST MEADOW	NY		08/02/2021		2,388		(3)			(3)		2,385	2,385			
100066024	BAY SHORE	NY		08/02/2021		931		(6)			(6)		925	925			
100066026	CARLYLE	IL		08/02/2021		1,192		(5)			(5)		1,187	1,187			
100066031	SPENCER	MA		08/02/2021		732		(6)			(6)		726	726			
100066052	SEAGOVILLE	TX		08/02/2021		1,132		(37)			(37)		1,095	1,095			
100066054	BROOMFIELD	CO		08/02/2021		1,542		(10)			(10)		1,532	1,532			
100066058	RUTHER GLEN	VA		08/02/2021		551		(4)			(4)		547	547			
100066068	OGDENSBURG	WI		08/02/2021		927		(10)			(10)		917	917			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066073	WINDSOR	CT		08/02/2021		285		(1)			(1)		284	284			
100066087	JACKSONVILLE	FL		08/02/2021		839		(7)			(7)		832	832			
100066090	BROCKTON	MA		08/02/2021		1,030		(5)			(5)		1,025	1,025			
100066099	WICHITA	KS		08/02/2021		1,244		(6)			(6)		1,238	1,238			
100066106	ORLANDO	FL		08/02/2021		586		(6)			(6)		580	580			
100066107	MYSTIC	CT		08/02/2021		2,344		(15)			(15)		2,329	2,329			
100066117	KOKOMO	IN		08/02/2021		210							210	210			
100066119	MORRISTOWN	NJ		08/02/2021		3,655		2			2		3,657	3,657			
100066136	ELK GROVE	CA		08/02/2021		6,294		(6)			(6)		6,288	6,288			
100066137	SAINT LOUIS	MO		08/02/2021		282		(2)			(2)		280	280			
100066143	NEWARK	OH		08/02/2021		310		(1)			(1)		309	309			
100066148	WEST CHESTER	OH		08/02/2021		386		(2)			(2)		384	384			
100066159	PISCATAWAY	NJ		08/02/2021		7,715		3			3		7,718	7,718			
100066171	BANDERA	TX		08/02/2021		1,484		(17)			(17)		1,467	1,467			
100066176	ALTUS	OK		08/02/2021		1,098		(17)			(17)		1,081	1,081			
100066178	BEDFORD	OH		08/02/2021		461		(3)			(3)		458	458			
100066180	BUENA VISTA	VA		08/02/2021		354		(5)			(5)		349	349			
100066190	LA VERNIA	TX		08/02/2021		2,846		(33)			(33)		2,813	2,813			
100066191	ZACHARY	LA		08/02/2021		638		(3)			(3)		635	635			
100066199	WEST SACRAMENTO	CA		08/02/2021		2,405		(24)			(24)		2,381	2,381			
100066203	ELKRIDGE	MD		08/02/2021		5,519							5,519	5,519			
100066207	ANDOVER	KS		08/02/2021		639		(1)			(1)		638	638			
100066211	BLAIRSVILLE	PA		08/02/2021		479		(4)			(4)		475	475			
100066212	PALATINE	IL		08/02/2021		1,536							1,536	1,536			
100066239	LEVITOWN	NY		08/02/2021		1,443		(4)			(4)		1,439	1,439			
100066254	MAKAWAO	HI		08/02/2021		2,297		(5)			(5)		2,292	2,292			
100066257	TRENTON	NJ		08/02/2021		1,131		(5)			(5)		1,126	1,126			
100066269	KISSIMMEE	FL		08/02/2021		1,200		(13)			(13)		1,187	1,187			
100066270	OCALA	FL		08/02/2021		593		(5)			(5)		588	588			
100066271	MARGATE	FL		08/02/2021		1,625		(3)			(3)		1,622	1,622			
100066272	ELK GROVE	CA		08/02/2021		3,539		15			15		3,554	3,554			
100066276	CALERA	AL		08/02/2021		1,078		(12)			(12)		1,066	1,066			
100066278	LAKE ARIEL	PA		08/02/2021		741		(1)			(1)		740	740			
100066292	ROCHESTER	IN		08/02/2021		367		(7)			(7)		360	360			
100066300	BLACKWOOD	NJ		08/02/2021		760		(8)			(8)		752	752			
100066310	COLORADO SPRINGS	CO		08/02/2021		1,304		1			1		1,305	1,305			
100066313	INDIANAPOLIS	IN		08/02/2021		608		(5)			(5)		603	603			
100066317	BOWIE	MD		08/02/2021		2,144		2			2		2,146	2,146			
100066320	RIVER FALLS	WI		08/02/2021		1,194		2			2		1,196	1,196			
100066332	STATEN ISLAND	NY		08/02/2021		2,253		(21)			(21)		2,232	2,232			
100066336	MISSION	TX		08/02/2021		2,317		(11)			(11)		2,306	2,306			
100066341	NORTHVALE	NJ		08/02/2021		3,529		(4)			(4)		3,525	3,525			
100066344	PEARLAND	TX		08/02/2021		2,032		(6)			(6)		2,026	2,026			
100066352	PARSONS	KS		08/02/2021		279		(5)			(5)		274	274			
100066353	COUNCIL BLUFFS	IA		08/02/2021		346		(4)			(4)		342	342			
100066365	HANOVER TWP	PA		08/02/2021		767		(6)			(6)		761	761			
100066374	EUGENE	OR		08/02/2021		921		(6)			(6)		915	915			
100066382	BALTIMORE	MD		08/02/2021		696		(9)			(9)		687	687			
100066383	JACKSON	NJ		08/02/2021		1,830		(4)			(4)		1,826	1,826			
100066385	SPRINGVILLE	UT		08/02/2021		899		(12)			(12)		887	887			
100066406	SAINT ROBERT	MO		08/02/2021		755		(11)			(11)		744	744			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066412	NEW IBERIA	LA		08/02/2021		380		(4)			(4)		376	376			
100066421	SYLACAUGA	AL		08/02/2021		290		(2)			(2)		288	288			
100066423	PALMYRA	NY		08/02/2021		807		(4)			(4)		803	803			
100066429	COLUMBIA	KY		08/02/2021		921		(1)			(1)		920	920			
100066436	SPRINGFIELD	MA		08/02/2021		637		(8)			(8)		629	629			
100066448	CLARKSBURG	MD		08/02/2021		1,143		(12)			(12)		1,131	1,131			
100066452	NEW ULM	MN		08/02/2021		365		(4)			(4)		361	361			
100066457	HAMPTON	VA		08/02/2021		549		(7)			(7)		542	542			
100066459	GREENVILLE	SC		08/02/2021		1,077		(13)			(13)		1,064	1,064			
100066470	KINNELON	NJ		08/02/2021		1,913		5			5		1,918	1,918			
100066471	PEORIA	IL		08/02/2021		383		(3)			(3)		380	380			
100066475	YAKIMA	WA		08/02/2021		1,493		(9)			(9)		1,484	1,484			
100066485	VINE GROVE	KY		08/02/2021		325							325	325			
100066488	CAPE CORAL	FL		08/02/2021		945		(8)			(8)		937	937			
100066491	FREDERICK	MD		08/02/2021		318		1			1		319	319			
100066497	BATH	ME		08/02/2021		965		(1)			(1)		964	964			
100066498	LITTLE ELM	TX		08/02/2021		914		(2)			(2)		912	912			
100066500	GRIMES	IA		08/02/2021		2,031		(1)			(1)		2,030	2,030			
100066503	LOUISVILLE	KY		08/02/2021		399		(1)			(1)		398	398			
100066509	GODFREY	IL		08/02/2021		750		(4)			(4)		746	746			
100066511	SUMMERVILLE	SC		08/02/2021		1,977		(3)			(3)		1,974	1,974			
100066512	PERRYVILLE	KY		08/02/2021		1,121		(12)			(12)		1,109	1,109			
100066518	SUNRISE	FL		08/02/2021		1,587		(12)			(12)		1,575	1,575			
100066521	NEW KENSINGTON	PA		08/02/2021		1,533		(1)			(1)		1,532	1,532			
100066526	KAPOLEI	HI		08/02/2021		4,219		(3)			(3)		4,216	4,216			
100066533	INGLEWOOD	CA		08/02/2021		1,148		(10)			(10)		1,138	1,138			
100066556	KEANSBURG	NJ		08/02/2021		858		1			1		859	859			
100066561	BALTIMORE	MD		08/02/2021		1,113		(7)			(7)		1,106	1,106			
100066562	YORK	PA		08/02/2021		2,202		(19)			(19)		2,183	2,183			
100066572	WARR ACRES	OK		08/02/2021		401		(5)			(5)		396	396			
100066585	MAPLE HEIGHTS	OH		08/02/2021		107		(1)			(1)		106	106			
100066586	PESHTIGO	WI		08/02/2021		290		(2)			(2)		288	288			
100066594	WANTAGE	NJ		08/02/2021		1,021		(11)			(11)		1,010	1,010			
100066595	ANNAPOLIS	MD		08/02/2021		1,461		1			1		1,462	1,462			
100066613	XENIA	OH		08/02/2021		129		(1)			(1)		128	128			
100066617	MORRISTOWN	TN		08/02/2021		797		(12)			(12)		785	785			
100066626	ALPENA	MI		08/02/2021		1,172		(8)			(8)		1,164	1,164			
100066668	GREECE	NY		08/02/2021		734		(2)			(2)		732	732			
100066673	WICHITA	KS		08/02/2021		246		(3)			(3)		243	243			
100066682	KNOXVILLE	TN		08/02/2021		1,500		(23)			(23)		1,477	1,477			
100066691	DERBY	KS		08/02/2021		671		(6)			(6)		665	665			
100066694	VINELAND	NJ		08/02/2021		646		(9)			(9)		637	637			
100066695	SARASOTA	FL		08/02/2021		611		(9)			(9)		602	602			
100066700	MOUNTAIN TOP	PA		08/02/2021		245		(7)			(7)		238	238			
100066701	COLLINSVILLE	AL		08/02/2021		134		(2)			(2)		132	132			
100066717	JACKSON	NJ		08/02/2021		2,448		(18)			(18)		2,430	2,430			
100066720	SEWELL	NJ		08/02/2021		620		(3)			(3)		617	617			
100066721	STUYVESANT	NY		08/02/2021		619							619	619			
100066730	MARGATE	FL		08/02/2021		1,015		(9)			(9)		1,006	1,006			
100066743	EATON RAPIDS	MI		08/02/2021		2,124		(24)			(24)		2,100	2,100			
100066744	CLIMAX	MI		08/02/2021		592		(3)			(3)		589	589			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066745	SPRING	TX		08/02/2021		974		(10)			(10)		964	964			
100066748	MIDDLETOWN	PA		08/02/2021		1,211		(18)			(18)		1,193	1,193			
100066761	HENRIETTA	NY		08/02/2021		688		(11)			(11)		677	677			
100066766	MOUNT LAUREL	NJ		08/02/2021		735		(7)			(7)		728	728			
100066767	NEW PHILADELPHIA	OH		08/02/2021		909		(1)			(1)		908	908			
100066768	NORFOLK	VA		08/02/2021		1,303		1			1		1,304	1,304			
100066771	POWELL	OH		08/02/2021		1,389		(14)			(14)		1,375	1,375			
100066776	ROCKVILLE	MD		08/02/2021		3,218		(4)			(4)		3,214	3,214			
100066787	HUNTINGTON	NY		08/02/2021		9,558		19			19		9,577	9,577			
100066788	LUSBY	MD		08/02/2021		1,515		1			1		1,516	1,516			
100066791	BALDWIN	MI		08/02/2021		1,286		(17)			(17)		1,269	1,269			
100066797	LOUISVILLE	KY		08/02/2021		1,040		(9)			(9)		1,031	1,031			
100066798	WICHITA	KS		08/02/2021		766							766	766			
100066802	JACKSONVILLE	NC		08/02/2021		711		(8)			(8)		703	703			
100066805	PHILADELPHIA	PA		08/02/2021		888		(1)			(1)		887	887			
100066808	LAWNSIDE	NJ		08/02/2021		1,147		1			1		1,148	1,148			
100066815	AMHERST	NY		08/02/2021		1,810		5			5		1,815	1,815			
100066816	ABERDEEN	MD		08/02/2021		1,705		(1)			(1)		1,704	1,704			
100066818	NORTH HAVEN	CT		08/02/2021		794							794	794			
100066819	FORT MYERS	FL		08/02/2021		2,892		(16)			(16)		2,876	2,876			
100066820	ABINGDON	MD		08/02/2021		859		(2)			(2)		857	857			
100066823	NORTH PLAINFIELD	NJ		08/02/2021		1,336		(1)			(1)		1,335	1,335			
100066827	CUMBERLAND	MD		08/02/2021		569							569	569			
100066831	PLANTATION	FL		08/02/2021		689		3			3		692	692			
100066832	HARDYSTON	NJ		08/02/2021		1,078		(2)			(2)		1,076	1,076			
100066833	MOUNT WASHINGTON	KY		08/02/2021		923		(2)			(2)		921	921			
100066835	FLORIDA CITY	FL		08/02/2021		1,333		2			2		1,335	1,335			
100066836	ABINGDON	MD		08/02/2021		3,044							3,044	3,044			
100066837	DAYTON	OH		08/02/2021		141							141	141			
100066840	PENSACOLA	FL		08/02/2021		534		(1)			(1)		533	533			
100066845	MEDFORD	NY		08/02/2021		1,711		2			2		1,713	1,713			
100066850	MINNEOLA	FL		08/02/2021		1,680		(5)			(5)		1,675	1,675			
100066852	FLORENCE	AL		08/02/2021		385		(3)			(3)		382	382			
100066854	NORTH ADAMS	MA		08/02/2021		740		(1)			(1)		739	739			
100066855	MIDDLEPOINT	NY		08/02/2021		493		1			1		494	494			
100066865	SAN ANTONIO	TX		08/02/2021		689		(1)			(1)		688	688			
100066867	KINGWOOD	TX		08/02/2021		900		(1)			(1)		899	899			
100066868	HURST	TX		08/02/2021		1,269		2			2		1,271	1,271			
100066873	ROSHARON	TX		08/02/2021		2,102		7			7		2,109	2,109			
100066874	RURAL HALL	NC		08/02/2021		870							870	870			
100066876	NEW RICHMOND	WI		08/02/2021		1,981							1,981	1,981			
100066877	LEXINGTON	SC		08/02/2021		768							768	768			
100066879	SHELTON	WA		08/02/2021		1,504		3			3		1,507	1,507			
100066882	WASHINGTON	DC		08/02/2021		1,880		(5)			(5)		1,875	1,875			
100066889	NEW PORT RICHEY	FL		08/02/2021		452							452	452			
100066890	STERLING	VA		08/02/2021		4,079		4			4		4,083	4,083			
100066894	GOODYEAR	AZ		08/02/2021		1,874		3			3		1,877	1,877			
100066898	MILFORD	MA		08/02/2021		669							669	669			
100066905	BROOKSVILLE	FL		08/02/2021		944		2			2		946	946			
100066910	STATESBORO	GA		08/02/2021		589							589	589			
100066911	ZEPHYRHILLS	FL		08/02/2021		1,457		7			7		1,464	1,464			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066915	PAW PAW	MI		08/02/2021		766		(1)			(1)		765	765			
100066930	RAHWAY	NJ		08/02/2021		1,396							1,396	1,396			
100066944	SAN BERNARDINO	CA		08/02/2021		1,473		2			2		1,475	1,475			
100066947	CRANDALL	TX		08/02/2021		337		1			1		338	338			
100066955	JONESBORO	AR		08/02/2021		496		7			7		503	503			
100066958	ALBANY	GA		08/02/2021		623		7			7		630	630			
100066965	SUMTER	SC		08/02/2021		911		12			12		923	923			
100066975	SAUGUS	MA		08/02/2021		2,909		53			53		2,962	2,962			
100066981	SYLVESTER	GA		08/02/2021		791		11			11		802	802			
100066982	BALTIMORE	MD		08/02/2021		1,934		44			44		1,978	1,978			
100066987	ROCKDALE	TX		08/02/2021		1,192		2			2		1,194	1,194			
100066992	KATY	TX		08/02/2021		739		13			13		752	752			
100067000	HARLINGEN	TX		08/02/2021		826		6			6		832	832			
100067002	CLINTON	WI		08/02/2021		1,159		23			23		1,182	1,182			
100067014	MIAMI GARDENS	FL		08/02/2021		1,373		31			31		1,404	1,404			
100067015	GRAND JUNCTION	CO		08/02/2021		1,780		36			36		1,816	1,816			
100067027	LOUISVILLE	KY		08/02/2021		303		5			5		308	308			
100067029	CHALFONT	PA		08/02/2021		1,363		32			32		1,395	1,395			
100067035	FORT WORTH	TX		08/02/2021		406							406	406			
100067040	ELIZABETH	PA		08/02/2021		623		12			12		635	635			
100067045	BELLMAWR	NJ		08/02/2021		955		23			23		978	978			
100067047	IMPERIAL	PA		08/02/2021		699		18			18		717	717			
100067056	BEAUMONT	TX		08/02/2021		740		15			15		755	755			
100067060	NEW PORT RICHEY	FL		08/02/2021		541		9			9		550	550			
100067069	NORTH PLAINFIELD	NJ		08/02/2021		1,283		35			35		1,318	1,318			
100067070	CEDARPINES PARK AREA	CA		08/02/2021		946		15			15		961	961			
100067076	RIALTO	CA		08/02/2021		1,749		37			37		1,786	1,786			
100067094	WEST BOYLSTON	MA		08/02/2021		1,324		24			24		1,348	1,348			
100067104	WASHINGTON	DC		08/02/2021		1,688		36			36		1,724	1,724			
100067108	AURORA	CO		08/02/2021		1,169		30			30		1,199	1,199			
100067109	LANSDALE	PA		08/02/2021		1,577		37			37		1,614	1,614			
100067110	MOUNTAIN VIEW	HI		08/02/2021		1,170		30			30		1,200	1,200			
100067114	FRIDAY HARBOR	WA		08/02/2021		1,054		24			24		1,078	1,078			
100067116	KAPOLEI	HI		08/02/2021		1,169		29			29		1,198	1,198			
100067120	MILFORD	PA		08/02/2021		1,669		41			41		1,710	1,710			
100067122	KISSIMMEE	FL		08/02/2021		602		13			13		615	615			
100067123	VANCOUVER	WA		08/02/2021		973		17			17		990	990			
100067128	WASHINGTON	DC		08/02/2021		3,693		63			63		3,756	3,756			
100067142	KENT	WA		08/02/2021		5,776		83			83		5,859	5,859			
100067144	STOCKTON	CA		08/02/2021		879		10			10		889	889			
100067145	OCEANSIDE	CA		08/02/2021		1,948		18			18		1,966	1,966			
100067147	NORTH MIAMI	FL		08/02/2021		1,516		23			23		1,539	1,539			
100067148	DESOTO	TX		08/02/2021		1,832		1			1		1,833	1,833			
100067150	TAYLORSVILLE	UT		08/02/2021		842		11			11		853	853			
100067152	WEST PALM BEACH	FL		08/02/2021		874		18			18		892	892			
100067154	DALLAS	TX		08/02/2021		1,381		17			17		1,398	1,398			
100067155	GALT	CA		08/02/2021		3,126		46			46		3,172	3,172			
100067157	ORLANDO	FL		08/02/2021		2,128		40			40		2,168	2,168			
100067158	VENICE	FL		08/02/2021		750		14			14		764	764			
100067168	CALIFORNIA CITY	CA		08/02/2021		228		2			2		230	230			
100067169	SACRAMENTO	CA		08/02/2021		2,089		29			29		2,118	2,118			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067172	LOS ANGELES	CA		08/02/2021		1,862		18			18		1,880	1,880			
100067178	PALM BAY	FL		08/02/2021		610		11			11		621	621			
100067183	PHILADELPHIA	PA		08/02/2021		615		9			9		624	624			
100067184	ORLANDO	FL		08/02/2021		1,006		21			21		1,027	1,027			
100067188	HUNTSVILLE	AL		08/02/2021		695		5			5		700	700			
100067195	RIVERDALE	GA		08/02/2021		524							524	524			
100067202	ABINGTON	PA		08/02/2021		1,535		42			42		1,577	1,577			
100067203	HUMBLE	TX		08/02/2021		891		9			9		900	900			
100067207	BLANCHESTER	OH		08/02/2021		337		9			9		346	346			
100067213	EDWARDSVILLE	IL		08/02/2021		636		15			15		651	651			
100067228	LEHIGH ACRES	FL		08/02/2021		1,175		28			28		1,203	1,203			
100067238	FORT SMITH	AR		08/02/2021		402		9			9		411	411			
100067247	LOS BANOS	CA		08/02/2021		1,204		20			20		1,224	1,224			
100067248	ALLENTOWN	PA		08/02/2021		1,017		24			24		1,041	1,041			
100067249	RIVERVIEW	FL		08/02/2021		1,068		27			27		1,095	1,095			
100067250	CLINTON	MD		08/02/2021		515		7			7		522	522			
100067253	COLLEGE PARK	GA		08/02/2021		257		5			5		262	262			
100067255	NORTH VERNON	IN		08/02/2021		448		8			8		456	456			
100067259	LEESBURG	FL		08/02/2021		1,782		38			38		1,820	1,820			
100067260	HANOVER	PA		08/02/2021		793		17			17		810	810			
100067262	BAY MINETTE	AL		08/02/2021		1,115		7			7		1,122	1,122			
100067263	MONAHANS	TX		08/02/2021		806		11			11		817	817			
100067267	CLINTON	MD		08/02/2021		2,184		35			35		2,219	2,219			
100067269	EAST ALTON	IL		08/02/2021		718		17			17		735	735			
100067271	ORLANDO	FL		08/02/2021		1,027		25			25		1,052	1,052			
100067282	CRANE	TX		08/02/2021		900		18			18		918	918			
100067301	MUSKEGO	WI		08/02/2021		645		11			11		656	656			
100067318	JACKSONVILLE	FL		08/02/2021		1,810		45			45		1,855	1,855			
100067321	LUTZ	FL		08/02/2021		823		18			18		841	841			
100067327	IJAMSVILLE	MD		08/02/2021		1,139		27			27		1,166	1,166			
100067332	PEABODY	MA		08/02/2021		1,727		46			46		1,773	1,773			
100067336	MIAMI	FL		08/02/2021		2,344		55			55		2,399	2,399			
100067345	MOBILE	AL		08/02/2021		596		14			14		610	610			
100067348	CASTALIA	NC		08/02/2021		875		18			18		893	893			
100067350	CRUM LYNNE	PA		08/02/2021		754		14			14		768	768			
100067351	FRISCO	TX		08/02/2021		1,297		13			13		1,310	1,310			
100067353	PINE HILL	NJ		08/02/2021		1,078		23			23		1,101	1,101			
100067355	LEHIGH ACRES	FL		08/02/2021		363		9			9		372	372			
100067361	EDNA	TX		08/02/2021		147		1			1		148	148			
100067374	TODO SANTOS	MEX		08/13/2021		1,440							1,440	1,440			
100067376	CABO SAN LUCAS	MEX		08/13/2021		3,314							3,314	3,314			
100067377	PLAYAS DE ROSARITO	MEX		08/13/2021		1,326							1,326	1,326			
100067378	TODOS SANTOS	MEX		08/13/2021		2,454							2,454	2,454			
100067385	SAN MIGUEL DE ALLENDE	MEX		08/13/2021		1,014							1,014	1,014			
100067388	CABO SAN LUCAS	MEX		08/13/2021		15,626							15,626	15,626			
100067397	SAN JOSE DEL CABO	MEX		08/13/2021		2,370							2,370	2,370			
100067398	ORLANDO	FL		09/23/2021		3,440		(57)			(57)		3,383	3,383			
100067399	SAN JOSE	CA		09/23/2021		4,463		(59)			(59)		4,404	4,404			
100067400	WALNUT CREEK	CA		09/23/2021		3,229		(94)			(94)		3,135	3,135			
100067401	ANNA	TX		09/23/2021		2,133		(29)			(29)		2,104	2,104			
100067403	ENCINITAS	CA		09/23/2021		3,384		(54)			(54)		3,330	3,330			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067404	LA VERNE	CA		09/23/2021		3,793		(89)			(89)		3,704	3,704			
100067405	TAUNTON	MA		09/23/2021		4,240		(105)			(105)		4,135	4,135			
100067406	ANAHEIM	CA		09/23/2021		8,581		(68)			(68)		8,513	8,513			
100067407	LONE TREE	CO		09/23/2021		6,094		39			39		6,133	6,133			
100067408	WESTMINSTER	CA		09/23/2021		1,814		(63)			(63)		1,751	1,751			
100067409	CHATSWORTH	CA		09/23/2021		4,659		54			54		4,713	4,713			
100067410	SAN FRANCISCO	CA		09/23/2021		4,749		(7)			(7)		4,742	4,742			
100067411	SANTA MONICA	CA		09/23/2021		4,816		88			88		4,904	4,904			
100067412	SAN FRANCISCO	CA		09/23/2021		4,499		(6)			(6)		4,493	4,493			
100067413	LOS ANGELES	CA		09/23/2021		4,804		88			88		4,892	4,892			
100067414	MIAMI	FL		09/23/2021		1,815		(62)			(62)		1,753	1,753			
100067416	SHORELINE	WA		09/23/2021		1,936		(55)			(55)		1,881	1,881			
100067421	STERLING	VA		09/23/2021		1,583		(48)			(48)		1,535	1,535			
100067422	TEMECULA	CA		09/23/2021		1,902		(52)			(52)		1,850	1,850			
100067424	TEMPE	AZ		09/23/2021		2,089		(48)			(48)		2,041	2,041			
100067425	NORTH ARLINGTON	NJ		09/23/2021		1,447		(44)			(44)		1,403	1,403			
100067426	BURBANK	CA		09/23/2021		3,243		(85)			(85)		3,158	3,158			
100067428	FORT MYERS	FL		09/23/2021		1,274		(36)			(36)		1,238	1,238			
100067430	FARMINGTON	NM		09/23/2021		286		(17)			(17)		269	269			
100067432	BELLFLOWER	CA		09/23/2021		1,664		(43)			(43)		1,621	1,621			
100067433	UNIVERSITY PL	WA		09/23/2021		2,487		(68)			(68)		2,419	2,419			
100067434	EUREKA	CA		09/23/2021		3,196		(61)			(61)		3,135	3,135			
100067435	STOCKTON	CA		09/23/2021		1,582		(39)			(39)		1,543	1,543			
100067436	TAMPA	FL		09/23/2021		1,270		(28)			(28)		1,242	1,242			
100067437	TEMPE	AZ		09/23/2021		2,088		(48)			(48)		2,040	2,040			
100067438	PHOENIX	AZ		09/23/2021		2,021		(47)			(47)		1,974	1,974			
100067439	ASHEVILLE	NC		09/23/2021		1,909		(35)			(35)		1,874	1,874			
100067440	FERNLEY	NV		09/23/2021		1,383		(42)			(42)		1,341	1,341			
100067443	DUVALL	WA		09/23/2021		2,297		(47)			(47)		2,250	2,250			
100067444	CAPE CORAL	FL		09/23/2021		960		(40)			(40)		920	920			
100067445	WILMINGTON	NC		09/23/2021		1,215		(18)			(18)		1,197	1,197			
100067446	CLINTON	MA		09/23/2021		1,722		(33)			(33)		1,689	1,689			
100067447	WALNUT CREEK	CA		09/23/2021		3,873		(76)			(76)		3,797	3,797			
100067448	GARDINER	ME		09/23/2021		711		(36)			(36)		675	675			
100067450	MASON	OH		09/23/2021		741		(28)			(28)		713	713			
100067451	NEW BEDFORD	MA		09/23/2021		1,379		(55)			(55)		1,324	1,324			
100067453	FORT WORTH	TX		09/23/2021		1,396		(16)			(16)		1,380	1,380			
100067454	EPHRATA	PA		09/23/2021		1,302		(64)			(64)		1,238	1,238			
100067456	HOLLYWOOD	FL		09/23/2021		2,225		(28)			(28)		2,197	2,197			
100067457	WALLINGTON	NJ		09/23/2021		1,798		(61)			(61)		1,737	1,737			
100067458	AUSTIN	TX		09/23/2021		1,333		(56)			(56)		1,277	1,277			
100067459	POCATELLO	ID		09/23/2021		838		(39)			(39)		799	799			
100067461	SACHSE	TX		09/23/2021		684		(34)			(34)		650	650			
100067462	WAYNESBORO	VA		09/23/2021		2,151		(84)			(84)		2,067	2,067			
100067463	CLIFTON	NJ		09/23/2021		1,567		(57)			(57)		1,510	1,510			
100067465	ELIZABETH	NJ		09/23/2021		993		(47)			(47)		946	946			
100067467	LAS VEGAS	NV		09/23/2021		790		(31)			(31)		759	759			
100067468	ALBUQUERQUE	NM		09/23/2021		1,026		(44)			(44)		982	982			
100067472	ATLANTIC CITY	NJ		09/23/2021		2,079		(69)			(69)		2,010	2,010			
100067475	PENSACOLA	FL		09/23/2021		977		(39)			(39)		938	938			
100067476	TALLAHASSEE	FL		09/23/2021		1,055		(58)			(58)		997	997			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067477	ROCKVILLE	MD		09/23/2021		750		(9)			(9)		741	741			
100067478	ALLENTOWN	PA		09/23/2021		614		(25)			(25)		589	589			
100067480	GREENCASTLE	PA		09/23/2021		712		(30)			(30)		682	682			
100067481	LINTHICUM	MD		09/23/2021		1,309		(44)			(44)		1,265	1,265			
100067482	FORT MYERS	FL		09/23/2021		1,101		(46)			(46)		1,055	1,055			
100067484	HAMILTON	OH		09/23/2021		942		(29)			(29)		913	913			
100067485	WHITE HOUSE	TN		09/23/2021		1,442		(69)			(69)		1,373	1,373			
100067486	TERRELL HILLS	TX		09/23/2021		1,833		(57)			(57)		1,776	1,776			
100067488	GREENSBORO	NC		09/23/2021		732		(33)			(33)		699	699			
100067491	PUNTA GORDA	FL		09/23/2021		1,125		(40)			(40)		1,085	1,085			
100067496	CANAAN	NH		09/23/2021		609		(35)			(35)		574	574			
100067498	HOPE	ME		09/23/2021		911		(38)			(38)		873	873			
100067499	LAS VEGAS	NV		09/23/2021		871		(41)			(41)		830	830			
100067500	ROCKPORT	TX		09/23/2021		299		(19)			(19)		280	280			
100067502	CAPE CORAL	FL		09/23/2021		907		(41)			(41)		866	866			
100067503	LEES SUMMIT	MO		09/23/2021		633		(29)			(29)		604	604			
100067506	FT MYERS	FL		09/23/2021		531		(5)			(5)		526	526			
100067511	ANOKA	MN		09/23/2021		1,033		(39)			(39)		994	994			
100067514	TULSA	OK		09/23/2021		656		(24)			(24)		632	632			
100067515	NEWPORT	MN		09/23/2021		936		(37)			(37)		899	899			
100067516	OCALA	FL		09/23/2021		1,865		(71)			(71)		1,794	1,794			
100067517	FREDERICKSBURG	VA		09/23/2021		934		(41)			(41)		893	893			
100067518	MIAMI	FL		09/23/2021		722		(28)			(28)		694	694			
100067519	ROSELLE PARK	NJ		09/23/2021		1,954		(47)			(47)		1,907	1,907			
100067520	JUPITER	FL		09/23/2021		676		(33)			(33)		643	643			
100067521	DECATUR	TX		09/23/2021		776		(44)			(44)		732	732			
100067522	HOMESTEAD	FL		09/23/2021		900		(34)			(34)		866	866			
100067524	GARNER	NC		09/23/2021		1,397		(42)			(42)		1,355	1,355			
100067525	MCKENNA	WA		09/23/2021		1,571		(58)			(58)		1,513	1,513			
100067527	HUBERT	NC		09/23/2021		640		(26)			(26)		614	614			
100067528	LOCKHART	TX		09/23/2021		1,026		(40)			(40)		986	986			
100067529	BLUE SPRINGS	MO		09/23/2021		1,185		(43)			(43)		1,142	1,142			
100067530	CYPRESS	TX		09/23/2021		1,021		(24)			(24)		997	997			
100067531	MARIETTA	GA		09/23/2021		1,108		(26)			(26)		1,082	1,082			
100067532	SILOAM SPRINGS	AR		09/23/2021		927		(13)			(13)		914	914			
100067533	LYNCHBURG	VA		09/23/2021		769		(37)			(37)		732	732			
100067534	COLUMBIA	MD		09/23/2021		1,350		(29)			(29)		1,321	1,321			
100067535	POWHATAN	VA		09/23/2021		1,071		(38)			(38)		1,033	1,033			
100067539	LUBBOCK	TX		09/23/2021		1,001		(55)			(55)		946	946			
100067541	COUNCIL BLUFFS	IA		09/23/2021		485		(26)			(26)		459	459			
100067542	KENT	WA		09/23/2021		2,605		(34)			(34)		2,571	2,571			
100067543	THE COLONY	TX		09/23/2021		1,167		(17)			(17)		1,150	1,150			
100067545	FORT MYERS	FL		09/23/2021		634		(21)			(21)		613	613			
100067546	HOUSTON	TX		09/23/2021		354		(21)			(21)		333	333			
100067547	OKLAHOMA CITY	OK		09/23/2021		628		(24)			(24)		604	604			
100067551	HUNTSVILLE	AL		09/23/2021		1,174		(36)			(36)		1,138	1,138			
100067552	MOUNT LAUREL	NJ		09/23/2021		680		(28)			(28)		652	652			
100067558	PRESCOTT	AZ		09/23/2021		1,153		(38)			(38)		1,115	1,115			
100067561	GLASTONBURY	CT		09/23/2021		1,267		(45)			(45)		1,222	1,222			
100067562	STEPHENVILLE	TX		09/23/2021		648		(32)			(32)		616	616			
100067563	WESLEY CHAPEL	FL		09/23/2021		1,190		(41)			(41)		1,149	1,149			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067564	REDMOND	OR		09/23/2021		1,550		(36)			(36)		1,514	1,514			
100067566	ALBUQUERQUE	NM		09/23/2021		1,374		(45)			(45)		1,329	1,329			
100067567	HURLEY	NM		09/23/2021		457		(28)			(28)		429	429			
100067568	INDIAN HEAD	MD		09/23/2021		1,186		(34)			(34)		1,152	1,152			
100067570	OCEAN CITY	MD		09/23/2021		925		(42)			(42)		883	883			
100067573	NORTH LITTLE ROCK	AR		09/23/2021		728		(30)			(30)		698	698			
100067576	ORLANDO	FL		09/23/2021		1,360		(60)			(60)		1,300	1,300			
100067578	SAN BERNARDINO	CA		09/23/2021		969		(35)			(35)		934	934			
100067580	KISSIMMEE	FL		09/23/2021		850		(31)			(31)		819	819			
100067581	RIVERDALE	GA		09/23/2021		598		(25)			(25)		573	573			
100067585	DALTON	GA		09/23/2021		907		(46)			(46)		861	861			
100067587	MARIETTA	GA		09/23/2021		917		(20)			(20)		897	897			
100067588	JACKSONVILLE	NC		09/23/2021		456		(26)			(26)		430	430			
100067590	CHALMETTE	LA		09/23/2021		1,160		(49)			(49)		1,111	1,111			
100067591	WILMINGTON	DE		09/23/2021		805		(36)			(36)		769	769			
100067594	SAN ANTONIO	TX		09/23/2021		1,142		(35)			(35)		1,107	1,107			
100067595	EL PASO	TX		09/23/2021		2,423		(107)			(107)		2,316	2,316			
100067597	GREENSBORO	NC		09/23/2021		1,514		(44)			(44)		1,470	1,470			
100067598	ALLIANCE	OH		09/23/2021		782		(41)			(41)		741	741			
100067599	ODESSA	TX		09/23/2021		1,172		(39)			(39)		1,133	1,133			
100067600	COLUMBUS	GA		09/23/2021		690		(34)			(34)		656	656			
100067601	BALTIMORE	MD		09/23/2021		1,296		(38)			(38)		1,258	1,258			
100067602	WYOMING	PA		09/23/2021		459		(28)			(28)		431	431			
100067603	WEST WARWICK	RI		09/23/2021		638		(28)			(28)		610	610			
100067604	VIRGINIA BEACH	VA		09/23/2021		727		(36)			(36)		691	691			
100067605	DIBOLL	TX		09/23/2021		430		(27)			(27)		403	403			
100067606	SARASOTA	FL		09/23/2021		1,414		(47)			(47)		1,367	1,367			
100067608	MCKNIGHTSTOWN	PA		09/23/2021		802		(33)			(33)		769	769			
100067611	TALLAHASSEE	FL		09/23/2021		722		(27)			(27)		695	695			
100067613	WEEMS	VA		09/23/2021		892		(45)			(45)		847	847			
100067616	ROSHARON	TX		09/23/2021		1,026		(38)			(38)		988	988			
100067617	JACKSONVILLE	FL		09/23/2021		606		(30)			(30)		576	576			
100067618	RICHMOND	VA		09/23/2021		852		(45)			(45)		807	807			
100067619	ORLANDO	FL		09/23/2021		1,078		(14)			(14)		1,064	1,064			
100067620	DENISON	TX		09/23/2021		869		(30)			(30)		839	839			
100067621	JACKSONVILLE	FL		09/23/2021		1,056		(21)			(21)		1,035	1,035			
100067622	CONCORD	NC		09/23/2021		733		(36)			(36)		697	697			
100067623	DENVER	CO		09/23/2021		1,484		(31)			(31)		1,453	1,453			
100067627	LAKEWOOD	CO		09/23/2021		2,016		(50)			(50)		1,966	1,966			
100067628	AUSTIN	TX		09/23/2021		1,052		(34)			(34)		1,018	1,018			
100067629	FALL RIVER	MA		09/23/2021		1,065		(35)			(35)		1,030	1,030			
100067630	NORCROSS	GA		09/23/2021		747		(35)			(35)		712	712			
100067631	MADISON	AL		09/23/2021		957		(33)			(33)		924	924			
100067634	LAFAYETTE	CA		09/23/2021		3,317		(65)			(65)		3,252	3,252			
100067635	OAKLAND	CA		09/23/2021		4,041		(66)			(66)		3,975	3,975			
100067636	CLOVIS	CA		09/23/2021		1,492		(31)			(31)		1,461	1,461			
100067638	CHARLOTTE	NC		09/23/2021		1,783		(37)			(37)		1,746	1,746			
100067639	SAN MATEO	CA		09/23/2021		2,078		(32)			(32)		2,046	2,046			
100067640	WEST SACRAMENTO	CA		09/23/2021		1,708		(36)			(36)		1,672	1,672			
100067642	LANCASTER	CA		09/23/2021		1,623		(34)			(34)		1,589	1,589			
100067643	SAN JOSE	CA		09/23/2021		3,096		(49)			(49)		3,047	3,047			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067644	ATLANTA	GA		09/23/2021		1,158		(36)			(36)		1,122	1,122			
100067645	GREENWICH	CT		09/23/2021		1,932		(39)			(39)		1,893	1,893			
100067646	OXNARD	CA		09/23/2021		2,394		(42)			(42)		2,352	2,352			
100067648	FREMONT	CA		09/23/2021		2,319		(11)			(11)		2,308	2,308			
100067649	SALINAS	CA		09/23/2021		1,118		(41)			(41)		1,077	1,077			
100067650	NEWARK	CA		09/23/2021		2,321		(11)			(11)		2,310	2,310			
100067651	TAMPA	FL		09/23/2021		1,629		(35)			(35)		1,594	1,594			
100067652	LOVELL	WY		09/23/2021		1,843		(21)			(21)		1,822	1,822			
100067653	FERNLEY	NV		09/23/2021		1,736		(18)			(18)		1,718	1,718			
100067656	PRINCETON	TX		09/23/2021		1,503		(9)			(9)		1,494	1,494			
100067658	SACRAMENTO	CA		09/23/2021		1,398		(29)			(29)		1,369	1,369			
100067659	ALEXANDRIA	VA		09/23/2021		849		(13)			(13)		836	836			
100067660	COLUMBUS	OH		09/23/2021		1,442		(44)			(44)		1,398	1,398			
100067661	MENIFEE	CA		09/23/2021		795		(26)			(26)		769	769			
100067662	NEWARK	NJ		09/23/2021		1,217		(37)			(37)		1,180	1,180			
100067663	DAVIS	CA		09/23/2021		4,468		(61)			(61)		4,407	4,407			
100067664	SUGAR LAND	TX		09/23/2021		1,763		(31)			(31)		1,732	1,732			
100067665	LOS ANGELES	CA		09/23/2021		2,590		(46)			(46)		2,544	2,544			
100067666	HOUSTON	TX		09/23/2021		1,622		(29)			(29)		1,593	1,593			
100067667	RICHMOND	VA		09/23/2021		1,062		(16)			(16)		1,046	872		(174)	(174)
100067668	SAN DIEGO	CA		09/23/2021		3,045		(32)			(32)		3,013	3,013			
100067669	WOODSTOCK	GA		09/23/2021		897		(16)			(16)		881	881			
100067671	EL MONTE	CA		09/23/2021		2,499		(12)			(12)		2,487	2,487			
100067672	SAN FRANCISCO	CA		09/23/2021		2,678		(44)			(44)		2,634	2,634			
100067674	ALAMEDA	CA		09/23/2021		1,359		(17)			(17)		1,342	1,342			
100067676	AZUSA	CA		09/23/2021		3,812		(18)			(18)		3,794	3,794			
100067678	ALOHA	OR		09/23/2021		1,789		(31)			(31)		1,758	1,758			
100067680	NEW HAVEN	CT		09/23/2021		2,592		(16)			(16)		2,576	2,576			
100067682	MARLTON	NJ		09/23/2021		1,186		(41)			(41)		1,145	1,145			
100067683	OAKLAND	CA		09/23/2021		2,544		(34)			(34)		2,510	2,510			
100067684	CHICAGO	IL		09/23/2021		2,910		(31)			(31)		2,879	2,879			
100067685	SANDY SPRINGS	GA		09/23/2021		788		(8)			(8)		780	780			
100067687	ANNA	TX		09/23/2021		1,462		(9)			(9)		1,453	1,453			
100067690	CYPRESS	TX		09/23/2021		1,535		(12)			(12)		1,523	1,523			
100067691	DENVER	CO		09/23/2021		3,853		(19)			(19)		3,834	3,834			
100067693	EAST RUTHERFORD	NJ		09/23/2021		3,773		(31)			(31)		3,742	3,742			
100067696	LEHIGH ACRES	FL		09/23/2021		702		(17)			(17)		685	685			
100067697	BLOOMFIELD	NJ		09/23/2021		3,199		(50)			(50)		3,149	3,149			
100067699	EDINBURG	TX		09/23/2021		655		(22)			(22)		633	633			
100067700	AUSTIN	TX		09/23/2021		2,173		(10)			(10)		2,163	2,163			
100067701	STILLWATER	OK		09/23/2021		3,393		(121)			(121)		3,272	3,272			
100067702	MILPITAS	CA		09/23/2021		3,274		(41)			(41)		3,233	3,233			
100067703	BALTIMORE	MD		09/23/2021		624		(13)			(13)		611	611			
100067706	OAKLAND	CA		09/23/2021		3,203		(28)			(28)		3,175	3,175			
100067707	OAKLAND	CA		09/23/2021		3,947		(34)			(34)		3,913	3,913			
100067709	SAN JOSE	CA		09/23/2021		3,083		(38)			(38)		3,045	3,045			
100067710	SAN RAMON	CA		09/23/2021		3,392		14			14		3,406	3,406			
100067712	STONINGTON	CT		09/23/2021		3,687		(5)			(5)		3,682	3,682			
100067713	KILLEEN	TX		09/23/2021		890		(19)			(19)		871	871			
100067717	JACKSONVILLE	FL		09/23/2021		945		(46)			(46)		899	899			
100067718	HALLANDALE BEACH	FL		09/23/2021		1,765		(48)			(48)		1,717	1,717			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067719	MODESTO	CA		09/23/2021		1,941		(49)			(49)		1,892	1,892			
100067721	WILDWOOD	NJ		09/23/2021		1,551		(57)			(57)		1,494	1,494			
100067722	DALLAS	TX		09/23/2021		1,427		(39)			(39)		1,388	1,388			
100067724	LA CRESCENTA	CA		09/23/2021		1,299		(30)			(30)		1,269	1,269			
100067729	KATY	TX		09/23/2021		858		(15)			(15)		843	843			
100067730	JERSEY CITY	NJ		09/23/2021		3,440		(102)			(102)		3,338	3,338			
100067731	PALMDALE	CA		09/23/2021		1,260		(22)			(22)		1,238	1,238			
100067734	MENDHAM	NJ		09/23/2021		2,039		(47)			(47)		1,992	1,992			
100067735	LAHAINA	HI		09/23/2021		1,697		(29)			(29)		1,668	1,668			
100067737	OLYMPIA	WA		09/23/2021		1,776		(38)			(38)		1,738	1,738			
100067738	CHARLOTTE	NC		09/23/2021		1,270		(35)			(35)		1,235	1,235			
100067739	CHESTER	VA		09/23/2021		1,357		(25)			(25)		1,332	1,332			
100067741	LOS BANOS	CA		09/23/2021		1,879		(57)			(57)		1,822	1,822			
100067744	CINCINNATI	OH		09/23/2021		1,585		(55)			(55)		1,530	1,530			
100067745	NORFOLK	VA		09/23/2021		1,285		(32)			(32)		1,253	1,253			
100067746	HALTOM CITY	TX		09/23/2021		860		(13)			(13)		847	847			
100067747	ROUND ROCK	TX		09/23/2021		1,158		(45)			(45)		1,113	1,113			
100067749	JACKSONVILLE	FL		09/23/2021		724		(31)			(31)		693	693			
100067752	TUCSON	AZ		09/23/2021		936		(38)			(38)		898	898			
100067755	OCALA	FL		09/23/2021		469		(26)			(26)		443	443			
100067756	BOILING SPRINGS	SC		09/23/2021		923		(35)			(35)		888	888			
100067762	DALLAS	GA		09/23/2021		1,549		(36)			(36)		1,513	1,513			
100067763	NEWPORT	OR		09/23/2021		158,127		(5,361)			(5,361)		152,766	152,766			
100067764	NORTH FORT MYERS	FL		09/23/2021		760		(42)			(42)		718	718			
100067766	SANFORD	FL		09/23/2021		625		(35)			(35)		590	590			
100067773	LAS CRUCES	NM		09/23/2021		895		(40)			(40)		855	855			
100067775	VIRGINIA BEACH	VA		09/23/2021		2,326		(72)			(72)		2,254	2,254			
100067776	GEORGETOWN	KY		09/23/2021		629		(31)			(31)		598	598			
100067777	HOUSTON	TX		09/23/2021		2,283		(73)			(73)		2,210	2,210			
100067778	LITTLE ELM	TX		09/23/2021		594		(22)			(22)		572	572			
100067782	TUCSON	AZ		09/23/2021		1,250		(40)			(40)		1,210	1,210			
100067783	JACKSONVILLE	FL		09/23/2021		688		(33)			(33)		655	655			
100067784	FT LAUDERDALE	FL		09/23/2021		3,684		(128)			(128)		3,556	3,556			
100067786	TAMPA	FL		09/23/2021		909		(18)			(18)		891	891			
100067791	MANTECA	CA		09/23/2021		2,092		(35)			(35)		2,057	2,057			
100067792	FLORENCE	AZ		09/23/2021		1,242		(18)			(18)		1,224	1,224			
100067794	RICHMOND	VA		09/23/2021		866		(32)			(32)		834	834			
100067798	FREDERICKSBURG	VA		09/23/2021		1,092		(38)			(38)		1,054	1,054			
100067801	IDALOU	TX		09/23/2021		744		(38)			(38)		706	706			
100067804	SPRINGFIELD	MA		09/23/2021		651		(33)			(33)		618	618			
100067805	NAPLES	FL		09/23/2021		868		(11)			(11)		857	857			
100067808	DAYTON	OH		09/23/2021		464		(26)			(26)		438	438			
100067810	LAS VEGAS	NV		09/23/2021		788		(37)			(37)		751	751			
100067811	LANCASTER	SC		09/23/2021		987		(34)			(34)		953	953			
100067812	BRIDGEPORT	CT		09/23/2021		1,062		(34)			(34)		1,028	1,028			
100067813	SEMINOLE	TX		09/23/2021		554		(31)			(31)		523	523			
100067815	DURHAM	NC		09/23/2021		1,266		(28)			(28)		1,238	1,238			
100067821	FRESNO	CA		09/23/2021		941		(36)			(36)		905	905			
100067822	LEES SUMMIT	MO		09/23/2021		1,060		(30)			(30)		1,030	1,030			
100067823	REDLANDS	CA		09/23/2021		1,768		(55)			(55)		1,713	1,713			
100067828	SACRAMENTO	CA		09/23/2021		1,581		(59)			(59)		1,522	1,522			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067829	REISTERSTOWN	MD		09/23/2021		487		(24)			(24)		463	463			
100067830	GREENVILLE	NC		09/23/2021		514		(28)			(28)		486	486			
100067831	AMARILLO	TX		09/23/2021		610		(28)			(28)		582	582			
100067833	NORTH PORT	FL		09/23/2021		821		(34)			(34)		787	787			
100067834	TUCSON	AZ		09/23/2021		1,259		4			4		1,263	1,263			
100067836	WATERTOWN	CT		09/23/2021		890		(46)			(46)		844	844			
100067837	FORT WAYNE	IN		09/23/2021		517		(28)			(28)		489	489			
100067839	BALTIMORE	MD		09/23/2021		950		(12)			(12)		938	938			
100067840	NORCROSS	GA		09/23/2021		1,106		(18)			(18)		1,088	1,088			
100067842	BURLESON	TX		09/23/2021		1,359		(22)			(22)		1,337	1,337			
100067843	LUBBOCK	TX		09/23/2021		838		(33)			(33)		805	805			
100067844	SAFETY HARBOR	FL		09/23/2021		1,333		(33)			(33)		1,300	1,300			
100067845	DESERT HOT SPRINGS	CA		09/23/2021		876		(38)			(38)		838	838			
100067846	FT LAUDERDALE	FL		09/23/2021		1,376		(51)			(51)		1,325	1,325			
100067851	MIDLAND	TX		09/23/2021		1,312		(74)			(74)		1,238	1,238			
100067855	SPARTANBURG	SC		09/23/2021		684		(32)			(32)		652	652			
100067856	CORDOVA	TN		09/23/2021		909		(13)			(13)		896	896			
100067857	ORLANDO	FL		09/23/2021		1,496		(46)			(46)		1,450	1,450			
100067859	NORFOLK	VA		09/23/2021		903		(40)			(40)		863	863			
100067860	LEAGUE CITY	TX		09/23/2021		2,158		(27)			(27)		2,131	2,131			
100067861	CANYON	TX		09/23/2021		581		(31)			(31)		550	550			
100067862	NEW BRUNSWICK	NJ		09/23/2021		704		(25)			(25)		679	679			
100067863	NEWHALL	CA		09/23/2021		1,694		(43)			(43)		1,651	1,651			
100067865	SOPHIA	NC		09/23/2021		558		(31)			(31)		527	527			
100067867	KATY	TX		09/23/2021		1,129		(12)			(12)		1,117	1,117			
100067868	CHESAPEAKE	VA		09/23/2021		422		(23)			(23)		399	399			
100067869	HONOLULU	HI		09/23/2021		2,678		(55)			(55)		2,623	2,623			
100067871	KANNAPOLIS	NC		09/23/2021		1,074		(52)			(52)		1,022	1,022			
100067872	GARLAND	TX		09/23/2021		2,390		(118)			(118)		2,272	2,272			
100067873	KILLINGLY	CT		09/23/2021		1,212		(42)			(42)		1,170	1,170			
100067874	OCALA	FL		09/23/2021		989		(53)			(53)		936	936			
100067875	BUCKLEY	WA		09/23/2021		1,095		(33)			(33)		1,062	1,062			
100067879	RICHMOND	TX		09/23/2021		1,351		(44)			(44)		1,307	1,307			
100067880	CORDOVA	TN		09/23/2021		1,107		(14)			(14)		1,093	1,093			
100067883	MIAMI	FL		09/23/2021		1,743		(51)			(51)		1,692	1,692			
100067884	HONOLULU	HI		09/23/2021		2,888		(54)			(54)		2,834	2,834			
100067886	SIERRA MADRE	CA		09/23/2021		2,467		(84)			(84)		2,383	2,383			
100067887	OAKLAND	CA		09/23/2021		1,834		(39)			(39)		1,795	1,795			
100067888	GREENWICH	CT		09/23/2021		1,502		(30)			(30)		1,472	1,472			
100067894	PASSAIC	NJ		09/23/2021		1,360		(47)			(47)		1,313	1,313			
100067896	LOS ANGELES	CA		09/23/2021		2,101		(44)			(44)		2,057	2,057			
100067898	NEW YORK MILLS	NY		09/23/2021		634		(35)			(35)		599	599			
100067901	LITTLE ROCK	AR		09/23/2021		574		(25)			(25)		549	549			
100067905	PASSAIC	NJ		09/23/2021		1,663		(62)			(62)		1,601	1,601			
100067906	CLIFTON	NJ		09/23/2021		1,689		(30)			(30)		1,659	1,659			
100067911	BRENHAM	TX		09/23/2021		821		(41)			(41)		780	780			
100067912	VERO BEACH	FL		09/23/2021		1,040		(46)			(46)		994	994			
100067913	ESTES PARK	CO		09/23/2021		3,543		(56)			(56)		3,487	3,487			
100067914	CHICO	CA		09/23/2021		2,320		(23)			(23)		2,297	2,297			
100067915	PALMDALE	CA		09/23/2021		1,075		(41)			(41)		1,034	1,034			
100067917	ALBANY	OR		09/23/2021		1,524		(30)			(30)		1,494	1,494			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067918	WEST MELBOURNE	FL		09/23/2021		1,079		(32)			(32)		1,047	1,047			
100067922	TUSTIN	CA		09/23/2021		1,976		(41)			(41)		1,935	1,935			
100067923	POWAY	CA		09/23/2021		3,048		(42)			(42)		3,006	3,006			
100067924	ALBUQUERQUE	NM		09/23/2021		1,348		(49)			(49)		1,299	1,299			
100067926	RAYTOWN	MO		09/23/2021		1,114		(35)			(35)		1,079	1,079			
100067928	EAST POINT	GA		09/23/2021		1,090		(50)			(50)		1,040	1,040			
100067929	STANLEY	VA		09/23/2021		591		(33)			(33)		558	558			
100067932	VANCOUVER	WA		09/23/2021		2,333		(46)			(46)		2,287	2,287			
100067934	FAYETTEVILLE	NC		09/23/2021		737		(41)			(41)		696	696			
100067937	NORMAN	OK		09/23/2021		540		(22)			(22)		518	518			
100067940	HENRICO	VA		09/23/2021		1,097		(17)			(17)		1,080	1,080			
100067943	WEST POINT	VA		09/23/2021		1,117		(38)			(38)		1,079	1,079			
100067944	CHARLOTTE	NC		09/23/2021		1,135		(24)			(24)		1,111	1,111			
100067947	LAKEWOOD	NJ		09/23/2021		848		(3)			(3)		845	845			
100067949	TWIN LAKE	MI		09/23/2021		253		(13)			(13)		240	240			
100067950	MEMPHIS	TN		09/23/2021		1,206		(22)			(22)		1,184	1,184			
100067951	OAKDALE	MN		09/23/2021		1,281		(26)			(26)		1,255	1,255			
100067953	BRENTWOOD	CA		09/23/2021		1,977		(34)			(34)		1,943	1,943			
100067954	LOS ANGELES	CA		09/23/2021		2,822		(32)			(32)		2,790	2,790			
100067955	GAITHERSBURG	MD		09/23/2021		1,133		(36)			(36)		1,097	1,097			
100067956	PORTLAND	OR		09/23/2021		951		(20)			(20)		931	931			
100067959	LIVERMORE	CA		09/23/2021		4,101		(25)			(25)		4,076	4,076			
100067963	KATY	TX		09/23/2021		969		(34)			(34)		935	935			
100067964	CRANSTON	RI		09/23/2021		1,470		(44)			(44)		1,426	1,426			
100067965	CUMMING	GA		09/23/2021		1,499		(9)			(9)		1,490	1,490			
100067970	SEATTLE	WA		09/23/2021		2,217		(34)			(34)		2,183	2,183			
100067971	HARKER HEIGHTS	TX		09/23/2021		1,099		(31)			(31)		1,068	1,068			
100067973	SAN DIEGO	CA		09/23/2021		1,096		(34)			(34)		1,062	1,062			
100067976	VERO BEACH	FL		09/23/2021		1,053		(39)			(39)		1,014	1,014			
100067977	SILVER SPRING	MD		09/23/2021		1,349		(23)			(23)		1,326	1,326			
100067978	PINON HILLS	CA		09/23/2021		1,451		(25)			(25)		1,426	1,426			
100067984	ELLIJAY	GA		09/23/2021		3,346		(43)			(43)		3,303	3,303			
100067986	GLOBE	AZ		09/23/2021		889		(33)			(33)		856	856			
100067988	INMAN	SC		09/23/2021		849		(32)			(32)		817	817			
100067989	LOS ANGELES	CA		09/23/2021		2,612		(10)			(10)		2,602	2,602			
100067990	LAS VEGAS	NV		09/23/2021		762		(28)			(28)		734	734			
100067992	SACRAMENTO	CA		09/23/2021		1,908		(50)			(50)		1,858	1,858			
100067993	JACKSONVILLE	FL		09/23/2021		1,043		(38)			(38)		1,005	1,005			
100067995	GREENACRES	FL		09/23/2021		994		(34)			(34)		960	960			
100067997	HOLLY HILL	FL		09/23/2021		727		(34)			(34)		693	693			
100067998	TAMPA	FL		09/23/2021		1,823		(18)			(18)		1,805	1,805			
100067999	SAN ANTONIO	TX		09/23/2021		711		(9)			(9)		702	702			
100068002	DENVER	CO		09/23/2021		1,708		(28)			(28)		1,680	1,680			
100068004	PORTLAND	OR		09/23/2021		1,792		(22)			(22)		1,770	1,770			
100068006	OCALA	FL		09/23/2021		611		(31)			(31)		580	580			
100068007	CHESAPEAKE	VA		09/23/2021		1,227		(39)			(39)		1,188	1,188			
100068010	WINTERVILLE	GA		09/23/2021		918		(34)			(34)		884	884			
100068011	SPRINGFIELD	MA		09/23/2021		852		(31)			(31)		821	821			
100068013	DALLAS	TX		09/23/2021		651		(32)			(32)		619	619			
100068014	SUN CITY WEST	AZ		09/23/2021		1,147		(22)			(22)		1,125	1,125			
100068015	MESA	AZ		09/23/2021		1,752		(31)			(31)		1,721	1,721			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068022	RICHMOND	TX		09/23/2021		2,924		(30)			(30)		2,894	2,894			
100068023	HENDERSON	NV		09/23/2021		2,309		(12)			(12)		2,297	2,297			
100068026	MURFREESBORO	TN		09/23/2021		922		(28)			(28)		894	894			
100068027	EL PASO	TX		09/23/2021		883		(9)			(9)		874	874			
100068028	BRIGHTON	CO		09/23/2021		1,594		(37)			(37)		1,557	1,557			
100068030	CHULA VISTA	CA		09/23/2021		1,174		(26)			(26)		1,148	1,148			
100068038	PLAINVILLE	CT		09/23/2021		1,335		(37)			(37)		1,298	1,298			
100068041	SPOKANE	WA		09/23/2021		2,574		(26)			(26)		2,548	2,548			
100068044	BELL	CA		09/23/2021		1,737		(16)			(16)		1,721	1,721			
100068045	BREMERTON	WA		09/23/2021		2,011		(20)			(20)		1,991	1,991			
100068046	BREMERTON	WA		09/23/2021		1,797		(18)			(18)		1,779	1,779			
100068049	BREMERTON	WA		09/23/2021		1,797		(18)			(18)		1,779	1,779			
100068050	BREMERTON	WA		09/23/2021		1,797		(18)			(18)		1,779	1,779			
100068051	SAN DIEGO	CA		09/23/2021		1,290		(15)			(15)		1,275	1,275			
100068053	SUNNYVALE	CA		09/23/2021		4,507		82			82		4,589	4,589			
100068055	OCALA	FL		09/23/2021		546		(30)			(30)		516	516			
100068056	BOTHELL	WA		09/23/2021		2,105		(13)			(13)		2,092	2,092			
100068058	LINCOLN CITY	OR		09/23/2021		1,200		(19)			(19)		1,181	1,181			
100068060	ENNIS	TX		09/23/2021		779		(25)			(25)		754	754			
100068061	GREENWOOD VILLAGE	CO		09/23/2021		1,273		(14)			(14)		1,259	1,259			
100068062	CORPUS CHRISTI	TX		09/23/2021		637		(12)			(12)		625	625			
100068063	BALTIMORE	MD		09/23/2021		2,173		16			16		2,189	2,189			
100068065	OAKLAND	TN		09/23/2021		1,372		(15)			(15)		1,357	1,357			
100068069	ARLINGTON	TX		09/23/2021		1,122		(9)			(9)		1,113	1,113			
100068070	LEWISVILLE	TX		09/23/2021		2,263		(12)			(12)		2,251	2,251			
100068072	SIOUX FALLS	SD		09/23/2021		849		4			4		853	853			
100068075	NEW ORLEANS	LA		09/23/2021		1,902		(10)			(10)		1,892	1,892			
100068077	NORTH YARMOUTH	ME		09/23/2021		1,577		5			5		1,582	1,582			
100068079	QUINCY	MA		09/23/2021		1,811		1			1		1,812	1,812			
100068080	CANTON	GA		09/23/2021		1,951		25			25		1,976	1,976			
100068088	SIOUX FALLS	SD		09/23/2021		569		(10)			(10)		559	559			
100068092	KERNERSVILLE	NC		09/23/2021		513		30			30		543	543			
100068093	RANCHO CORDOVA	CA		08/25/2021		5,270		(73)			(73)		5,197	5,197			
100068094	RANCHO CORDOVA	CA		08/25/2021		2,714		(43)			(43)		2,671	2,671			
100068095	MCKINNEY	TX		08/25/2021		1,139		(36)			(36)		1,103	1,103			
100068096	SAN JOSE	CA		08/25/2021		4,323		(28)			(28)		4,295	4,295			
100068097	PETALUMA	CA		08/25/2021		1,771		(50)			(50)		1,721	1,721			
100068098	SANFORD	FL		08/25/2021		1,466		(13)			(13)		1,453	1,453			
100068099	ENCINITAS	CA		08/25/2021		3,153		(20)			(20)		3,133	3,133			
100068100	MEDFORD	OR		08/25/2021		997		(16)			(16)		981	981			
100068101	AURORA	IL		08/25/2021		1,432		(23)			(23)		1,409	1,409			
100068104	UNION CITY	CA		08/25/2021		2,298		(26)			(26)		2,272	2,272			
100068105	NEWARK	CA		08/25/2021		2,298		(26)			(26)		2,272	2,272			
100068108	WEST PALM BEACH	FL		08/25/2021		784		(17)			(17)		767	767			
100068109	PHILADELPHIA	PA		08/25/2021		1,181		(32)			(32)		1,149	1,149			
100068110	SAN JOSE	CA		08/25/2021		3,130		(35)			(35)		3,095	3,095			
100068111	CATONSVILLE	MD		08/25/2021		1,081		(13)			(13)		1,068	1,068			
100068112	PASADENA	CA		08/25/2021		3,116		(37)			(37)		3,079	3,079			
100068114	LAKE HARMONY	PA		08/25/2021		2,000		(31)			(31)		1,969	1,969			
100068115	FORT MYERS	FL		08/25/2021		672		(34)			(34)		638	638			
100068116	IMPERIAL BCH	CA		08/25/2021		2,372		(68)			(68)		2,304	2,304			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068118	VAN NUYS	CA		08/25/2021		2,987		(85)			(85)		2,902	2,902			
100068120	MERIDEN	CT		08/25/2021		856		(39)			(39)		817	817			
100068122	ALAMEDA	CA		08/25/2021		3,287		(9)			(9)		3,278	3,278			
100068123	AURORA	CO		08/25/2021		1,672		(47)			(47)		1,625	1,625			
100068125	SANTA CLARA	CA		08/25/2021		5,288		(25)			(25)		5,263	5,263			
100068126	ELKINS	AR		08/25/2021		804		(7)			(7)		797	797			
100068127	BARTLETT	TN		08/25/2021		1,510		(18)			(18)		1,492	1,492			
100068129	LYNDHURST	NJ		08/25/2021		4,400		(84)			(84)		4,316	4,316			
100068131	DALY CITY	CA		08/25/2021		3,229		(21)			(21)		3,208	3,208			
100068132	PETALUMA	CA		08/25/2021		3,227		(33)			(33)		3,194	3,194			
100068133	HAYWARD	CA		08/25/2021		3,091		(43)			(43)		3,048	3,048			
100068135	MEDFORD	OR		08/25/2021		1,183		(8)			(8)		1,175	1,175			
100068136	SAN FRANCISCO	CA		08/25/2021		3,986		(61)			(61)		3,925	3,925			
100068137	FAYETTEVILLE	NC		08/25/2021		1,206		(34)			(34)		1,172	1,172			
100068138	MINNEAPOLIS	MN		08/25/2021		1,689		(37)			(37)		1,652	1,652			
100068139	LOS ANGELES	CA		08/25/2021		5,625		(149)			(149)		5,476	5,476			
100068140	DISTRICT HTS	MD		08/25/2021		1,656		(46)			(46)		1,610	1,610			
100068141	WARWICK	RI		08/25/2021		1,158		(22)			(22)		1,136	1,136			
100068142	EVERETT	WA		08/25/2021		1,857		(18)			(18)		1,839	1,839			
100068143	MINNEAPOLIS	MN		08/25/2021		1,621		(35)			(35)		1,586	1,586			
100068145	NOVATO	CA		08/25/2021		3,556		(6)			(6)		3,550	3,550			
100068146	CORDOVA	TN		08/25/2021		1,319		(26)			(26)		1,293	1,293			
100068147	SAN DIEGO	CA		08/25/2021		3,304		(21)			(21)		3,283	3,283			
100068148	BAYONNE	NJ		08/25/2021		2,452		(73)			(73)		2,379	2,379			
100068149	OMAHA	NE		08/25/2021		837		(16)			(16)		821	821			
100068150	BLUE RIDGE	GA		08/25/2021		922		(24)			(24)		898	898			
100068151	PERRIS	CA		08/25/2021		1,563		(41)			(41)		1,522	1,522			
100068152	SAINT LOUIS	MO		08/25/2021		1,840		(20)			(20)		1,820	1,820			
100068153	SAN RAFAEL	CA		08/25/2021		4,966		(81)			(81)		4,885	4,885			
100068155	PORT RICHEY	FL		08/25/2021		594		(20)			(20)		574	574			
100068159	DALY CITY	CA		08/25/2021		3,355		(39)			(39)		3,316	3,316			
100068160	SCOTTSDALE	AZ		08/25/2021		1,119		(28)			(28)		1,091	1,091			
100068161	JERSEY CITY	NJ		08/25/2021		4,547		(90)			(90)		4,457	4,457			
100068162	LOS ANGELES	CA		08/25/2021		8,292		(39)			(39)		8,253	8,253			
100068164	SHERMAN OAKS	CA		08/25/2021		6,064		(22)			(22)		6,042	6,042			
100068165	VAN NUYS	CA		08/25/2021		4,124		3			3		4,127	4,127			
100068166	FORT WORTH	TX		08/25/2021		1,236		(21)			(21)		1,215	1,215			
100068167	SAN JOSE	CA		08/25/2021		3,393		(30)			(30)		3,363	3,363			
100068168	NEW HAVEN	CT		08/25/2021		1,718		(25)			(25)		1,693	1,693			
100068169	CORDOVA	TN		08/25/2021		1,364		(21)			(21)		1,343	1,343			
100068170	APEX	NC		08/25/2021		1,451		(24)			(24)		1,427	1,427			
100068171	HAWTHORNE	CA		08/25/2021		3,435		(53)			(53)		3,382	3,382			
100068173	OWINGS MILLS	MD		08/25/2021		899		(21)			(21)		878	878			
100068175	LAS VEGAS	NV		08/25/2021		1,597		(27)			(27)		1,570	1,570			
100068178	HACKENSACK	NJ		08/25/2021		2,148		(68)			(68)		2,080	2,080			
100068179	CORDOVA	TN		08/25/2021		1,358		(16)			(16)		1,342	1,342			
100068180	LAKEWOOD	WA		08/25/2021		1,177		(27)			(27)		1,150	1,150			
100068181	LAKEWOOD	WA		08/25/2021		1,177		(27)			(27)		1,150	1,150			
100068182	CALHOUN	GA		08/25/2021		1,213		(20)			(20)		1,193	1,193			
100068185	GLENDORA	CA		08/25/2021		2,312		(38)			(38)		2,274	2,274			
100068186	ARLINGTON	VA		08/25/2021		607		(34)			(34)		573	573			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068187	LOS ANGELES	CA		08/25/2021		3,712		(67)			(67)		3,645	3,645			
100068189	OAKLAND	CA		08/25/2021		1,976		(43)			(43)		1,933	1,933			
100068190	ROCKVILLE	MD		08/25/2021		1,915		(39)			(39)		1,876	1,876			
100068191	LOS ANGELES	CA		08/25/2021		6,502		15			15		6,517	6,517			
100068192	BAYVIEW	TX		08/25/2021		1,749		(36)			(36)		1,713	1,713			
100068193	HUNTINGTON PARK	CA		08/25/2021		2,202		(37)			(37)		2,165	2,165			
100068194	CERES	CA		08/25/2021		1,481		(24)			(24)		1,457	1,457			
100068195	KENAI	AK		08/25/2021		805		(32)			(32)		773	773			
100068197	GILROY	CA		08/25/2021		4,025		44			44		4,069	4,069			
100068199	SPRINGFIELD	VA		08/25/2021		2,516		(30)			(30)		2,486	2,486			
100068200	CAMARILLO	CA		08/25/2021		3,321							3,321	3,321			
100068201	ANSONIA	CT		08/25/2021		1,066		(10)			(10)		1,056	1,056			
100068202	ROSEMEAD	CA		08/25/2021		5,095		(96)			(96)		4,999	4,999			
100068204	EDGEWOOD	WA		08/25/2021		2,993		(64)			(64)		2,929	2,929			
100068205	SHELTON	WA		08/25/2021		954		(37)			(37)		917	917			
100068207	VENICE	CA		08/25/2021		4,837		67			67		4,904	4,904			
100068209	WASHINGTON	DC		08/25/2021		2,927		(19)			(19)		2,908	2,908			
100068210	RENTON	WA		08/25/2021		1,204		(41)			(41)		1,163	1,163			
100068212	CHESTER	VA		08/25/2021		1,053		(28)			(28)		1,025	1,025			
100068213	WASHINGTON	DC		08/25/2021		4,225		28			28		4,253	4,253			
100068214	CAPE CORAL	FL		08/25/2021		1,257		(27)			(27)		1,230	1,230			
100068215	ROCKLIN	CA		08/25/2021		2,256		(32)			(32)		2,224	2,224			
100068216	WASHINGTON	DC		08/25/2021		2,283		(34)			(34)		2,249	2,249			
100068217	VICTORVILLE	CA		08/25/2021		1,066		(43)			(43)		1,023	1,023			
100068219	LONGVIEW	TX		08/25/2021		528		(24)			(24)		504	504			
100068221	VANCOUVER	WA		08/25/2021		1,740		(14)			(14)		1,726	1,726			
100068222	BREA	CA		08/25/2021		1,963		(43)			(43)		1,920	1,920			
100068223	LARKSVILLE	PA		08/25/2021		382		(22)			(22)		360	360			
100068224	SALEM	NH		08/25/2021		1,342		(33)			(33)		1,309	1,309			
100068225	NEW HOPE	AL		08/25/2021		1,957		(51)			(51)		1,906	1,906			
100068226	GARY	IN		08/25/2021		1,472		(33)			(33)		1,439	1,439			
100068228	BREA	CA		08/25/2021		4,946		(7)			(7)		4,939	4,939			
100068229	REVERE	MA		08/25/2021		1,748		(44)			(44)		1,704	1,704			
100068230	WILDWOOD	NJ		08/25/2021		2,416		(33)			(33)		2,383	2,383			
100068231	PHOENIX	AZ		08/25/2021		1,192		(11)			(11)		1,181	1,181			
100068233	GALVESTON	TX		08/25/2021		2,796		(45)			(45)		2,751	2,751			
100068234	NORTH CHARLESTON	SC		08/25/2021		1,097		(39)			(39)		1,058	1,058			
100068235	HERMOSA BEACH	CA		08/25/2021		2,962		(65)			(65)		2,897	2,897			
100068236	PEORIA	AZ		08/25/2021		913		(35)			(35)		878	878			
100068237	KINGWOOD	TX		08/25/2021		999		(27)			(27)		972	972			
100068238	WASHINGTON	DC		08/25/2021		3,340		(14)			(14)		3,326	3,326			
100068239	SAINT PAUL	MN		08/25/2021		908		(11)			(11)		897	897			
100068241	TORRANCE	CA		08/25/2021		2,329		(51)			(51)		2,278	2,278			
100068242	RICHMOND	VA		08/25/2021		3,373		(75)			(75)		3,298	3,298			
100068243	BAKERSFIELD	CA		08/25/2021		726		(26)			(26)		700	700			
100068244	RICHMOND	VA		08/25/2021		1,599		(35)			(35)		1,564	1,564			
100068245	BUTLER	PA		08/25/2021		455		(28)			(28)		427	427			
100068247	LOS ANGELES	CA		08/25/2021		2,964		(94)			(94)		2,870	2,870			
100068248	OAKLAND	CA		08/25/2021		1,145		(48)			(48)		1,097	1,097			
100068250	BALTIMORE	MD		08/25/2021		694		(35)			(35)		659	659			
100068251	CASSELBERRY	FL		08/25/2021		774		(38)			(38)		736	736			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068254	KANSAS CITY	KS		08/25/2021		449		(17)			(17)		432	432			
100068255	SAINT JOSEPH	MO		08/25/2021		823		(34)			(34)		789	789			
100068256	NORMAN	OK		08/25/2021		592		(31)			(31)		561	561			
100068257	BELLINGHAM	WA		08/25/2021		5,179		(163)			(163)		5,016	5,016			
100068258	ROCHESTER	NY		08/25/2021		299		(18)			(18)		281	281			
100068260	ARCADIA	CA		08/25/2021		3,852		(64)			(64)		3,788	3,788			
100068261	HANOVER	PA		08/25/2021		637		(30)			(30)		607	607			
100068262	HANOVER	PA		08/25/2021		637		(30)			(30)		607	607			
100068263	PHILADELPHIA	PA		08/25/2021		981		(12)			(12)		969	969			
100068264	BAKERSFIELD	CA		08/25/2021		2,100		(97)			(97)		2,003	2,003			
100068267	WHEATLAND	CA		08/25/2021		1,505		(60)			(60)		1,445	1,445			
100068268	ROCKAWAY BEACH	OR		08/25/2021		1,911		(73)			(73)		1,838	1,838			
100068270	TAMPA	FL		08/25/2021		1,608		(18)			(18)		1,590	1,590			
100068271	DAVENPORT	FL		08/25/2021		1,530		(47)			(47)		1,483	1,483			
100068272	SEGUIN	TX		08/25/2021		1,022		(54)			(54)		968	968			
100068273	PORTLAND	OR		08/25/2021		1,538		(42)			(42)		1,496	1,496			
100068275	TRENTON	NJ		08/25/2021		553		(32)			(32)		521	521			
100068277	MIDDLETOWN	RI		08/25/2021		2,460		(73)			(73)		2,387	2,387			
100068278	MARRERO	LA		08/25/2021		850		(37)			(37)		813	813			
100068279	JACKSONVILLE	FL		08/25/2021		1,330		(49)			(49)		1,281	1,281			
100068280	WILDWOOD	NJ		08/25/2021		1,228		(39)			(39)		1,189	1,189			
100068281	CONROE	TX		08/25/2021		2,093		(59)			(59)		2,034	2,034			
100068283	CENTER LINE	MI		08/25/2021		420		(16)			(16)		404	404			
100068284	BELLEVILLE	NJ		08/25/2021		1,581		(55)			(55)		1,526	1,526			
100068285	NORTH MYRTLE BEACH	SC		08/25/2021		334		(15)			(15)		319	319			
100068286	SARASOTA	FL		08/25/2021		532		(12)			(12)		520	520			
100068288	INGLESIDE	IL		08/25/2021		485		(16)			(16)		469	469			
100068290	MACON	GA		08/25/2021		339		(11)			(11)		328	328			
100068293	NORFOLK	VA		08/25/2021		776		(39)			(39)		737	737			
100068294	LAS VEGAS	NV		08/25/2021		1,479		(35)			(35)		1,444	1,444			
100068295	AUSTIN	TX		08/25/2021		1,082		(45)			(45)		1,037	1,037			
100068296	COVINGTON	KY		08/25/2021		621		(21)			(21)		600	600			
100068297	EVANS	CO		08/25/2021		617		(27)			(27)		590	590			
100068298	COPPERAS COVE	TX		08/25/2021		406		(27)			(27)		379	379			
100068299	PAWTUCKET	RI		08/25/2021		6,337		(164)			(164)		6,173	6,173			
100068301	HESPERIA	CA		08/25/2021		1,313		(30)			(30)		1,283	1,283			
100068302	MOUNT LAUREL	NJ		08/25/2021		872		(30)			(30)		842	842			
100068303	HEMET	CA		08/25/2021		1,122		(35)			(35)		1,087	1,087			
100068304	PAULSBORO	NJ		08/25/2021		945		(29)			(29)		916	916			
100068305	SOCORRO	NM		08/25/2021		537		(11)			(11)		526	526			
100068306	CINCINNATI	OH		08/25/2021		612		(26)			(26)		586	586			
100068307	COLORADO SPRINGS	CO		08/25/2021		681		(25)			(25)		656	656			
100068308	CHICAGO	IL		08/25/2021		2,123		(55)			(55)		2,068	2,068			
100068309	LAS VEGAS	NV		08/25/2021		1,335		(15)			(15)		1,320	1,320			
100068310	LAFAYETTE	IN		08/25/2021		500		(6)			(6)		494	494			
100068315	FRANKLIN	TN		08/25/2021		1,362		(33)			(33)		1,329	1,329			
100068316	LAFAYETTE	IN		08/25/2021		550		(6)			(6)		544	544			
100068317	DULUTH	GA		08/25/2021		810		(30)			(30)		780	780			
100068318	CLEMSON	SC		08/25/2021		349		(12)			(12)		337	337			
100068319	PHILADELPHIA	PA		08/25/2021		1,392		(69)			(69)		1,323	1,323			
100068323	CLEARWATER	FL		08/25/2021		746		(35)			(35)		711	711			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068326	REDMOND	OR		08/25/2021		1,453		(36)			(36)		1,417	1,417			
100068327	LEWISTOWN	IL		08/25/2021		265		(6)			(6)		259	259			
100068328	STOCKTON	CA		08/25/2021		1,443		(17)			(17)		1,426	1,426			
100068329	CROSSROADS	TX		08/25/2021		1,503		(45)			(45)		1,458	1,458			
100068331	NEW BRITAIN	CT		08/25/2021		596		(7)			(7)		589	589			
100068333	NAVARRE	FL		08/25/2021		720		(29)			(29)		691	691			
100068335	CATONSVILLE	MD		08/25/2021		437		(18)			(18)		419	419			
100068336	LARGO	FL		08/25/2021		1,041		(35)			(35)		1,006	1,006			
100068337	FREDERICKSBURG	VA		08/25/2021		1,680		(57)			(57)		1,623	1,623			
100068338	MANASSAS	VA		08/25/2021		1,273		(38)			(38)		1,235	1,235			
100068340	MIAMI	FL		08/25/2021		1,401		(46)			(46)		1,355	1,355			
100068343	KANNAPOLIS	NC		08/25/2021		1,229		(31)			(31)		1,198	1,198			
100068344	CHALMETTE	LA		08/25/2021		747		(32)			(32)		715	715			
100068345	HERMITAGE	TN		08/25/2021		1,242		(58)			(58)		1,184	1,184			
100068346	MIDLOTHIAN	VA		08/25/2021		1,090		(41)			(41)		1,049	1,049			
100068347	MOORESVILLE	NC		08/25/2021		1,557		(36)			(36)		1,521	1,521			
100068348	VENICE	FL		08/25/2021		1,380		(17)			(17)		1,363	1,363			
100068349	DALLAS	TX		08/25/2021		986		(34)			(34)		952	952			
100068350	FORT WASHINGTON	MD		08/25/2021		865		(27)			(27)		838	838			
100068351	GROVETOWN	GA		08/25/2021		558		(32)			(32)		526	526			
100068352	BOISE	ID		08/25/2021		1,279		(16)			(16)		1,263	1,263			
100068353	HOMESTEAD	FL		08/25/2021		794		(29)			(29)		765	765			
100068354	BARTOW	FL		08/25/2021		1,633		(48)			(48)		1,585	1,585			
100068357	FORT WORTH	TX		08/25/2021		1,340		(48)			(48)		1,292	1,292			
100068358	ENGLEWOOD	FL		08/25/2021		1,191		(32)			(32)		1,159	1,159			
100068359	LIBERTY	MO		08/25/2021		828		(27)			(27)		801	801			
100068360	VISALIA	CA		08/25/2021		1,207		(42)			(42)		1,165	1,165			
100068361	OCEAN BREEZE	FL		08/25/2021		2,281		(73)			(73)		2,208	2,208			
100068362	CALDWELL	ID		08/25/2021		1,153		(28)			(28)		1,125	1,125			
100068364	KISSIMMEE	FL		08/25/2021		1,204		(41)			(41)		1,163	1,163			
100068365	NAMPA	ID		08/25/2021		1,042		(28)			(28)		1,014	1,014			
100068366	NAMPA	ID		08/25/2021		1,171		(28)			(28)		1,143	1,143			
100068367	ATLANTA	GA		08/25/2021		1,046		(29)			(29)		1,017	1,017			
100068368	CLIFTON	NJ		08/25/2021		1,847		(51)			(51)		1,796	1,796			
100068369	CALDWELL	ID		08/25/2021		1,080		(29)			(29)		1,051	1,051			
100068370	CARTERSVILLE	GA		08/25/2021		989		(12)			(12)		977	977			
100068372	DALLAS	TX		08/25/2021		586		(21)			(21)		565	565			
100068375	STOCKTON	CA		08/25/2021		1,935		(31)			(31)		1,904	1,904			
100068377	SEASIDE HEIGHTS	NJ		08/25/2021		1,161		(38)			(38)		1,123	1,123			
100068378	PHILADELPHIA	PA		08/25/2021		2,214		(64)			(64)		2,150	2,150			
100068380	LAS VEGAS	NV		08/25/2021		637		(29)			(29)		608	608			
100068381	ALBUQUERQUE	NM		08/25/2021		609		(28)			(28)		581	581			
100068382	LOS ANGELES	CA		08/25/2021		3,976		(52)			(52)		3,924	3,924			
100068383	PHILADELPHIA	PA		08/25/2021		561		(7)			(7)		554	554			
100068385	HIXSON	TN		08/25/2021		1,102		(34)			(34)		1,068	1,068			
100068386	CENTENNIAL	CO		08/25/2021		1,961		(45)			(45)		1,916	1,916			
100068387	MARYSVILLE	CA		08/25/2021		904		(35)			(35)		869	869			
100068389	LANDER	WY		08/25/2021		4,093		(77)			(77)		4,016	4,016			
100068390	CLEBURNE	TX		08/25/2021		798		(18)			(18)		780	780			
100068391	NORRISTOWN	PA		08/25/2021		1,259		(40)			(40)		1,219	1,219			
100068393	EASTON	PA		08/25/2021		686		(39)			(39)		647	647			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068394	JACKSONVILLE	FL		08/25/2021		883		(41)			(41)		842	842			
100068395	IRVING	TX		08/25/2021		1,055		(25)			(25)		1,030	1,030			
100068396	CLOVIS	NM		08/25/2021		324		(18)			(18)		306	306			
100068397	BETHLEHEM	PA		08/25/2021		2,390		(86)			(86)		2,304	2,304			
100068399	EAST CHICAGO	IN		08/25/2021		1,134		(35)			(35)		1,099	1,099			
100068402	FAIRBANKS	AK		08/25/2021		748		(41)			(41)		707	707			
100068403	GALLUP	NM		08/25/2021		898		(13)			(13)		885	885			
100068404	OCALA	FL		08/25/2021		1,958		(52)			(52)		1,906	1,906			
100068405	COLORADO SPRINGS	CO		08/25/2021		988		(35)			(35)		953	953			
100068407	TAMPA	FL		08/25/2021		1,226		(44)			(44)		1,182	1,182			
100068408	REXBURG	ID		08/25/2021		1,091		(35)			(35)		1,056	1,056			
100068410	CRUM LYNNE	PA		08/25/2021		618		(9)			(9)		609	609			
100068414	BATON ROUGE	LA		08/25/2021		924		(28)			(28)		896	896			
100068415	ST AUGUSTINE	FL		08/25/2021		1,944		(73)			(73)		1,871	1,871			
100068417	ALDIE	VA		08/25/2021		1,729		(26)			(26)		1,703	1,703			
100068418	SUNRISE	FL		08/25/2021		1,153		(45)			(45)		1,108	1,108			
100068420	ALLEN	TX		08/25/2021		1,333		(16)			(16)		1,317	1,317			
100068421	BATON ROUGE	LA		08/25/2021		937		(28)			(28)		909	909			
100068425	MATTHEWS	NC		08/25/2021		1,468		(37)			(37)		1,431	1,431			
100068426	JURUPA VALLEY	CA		08/25/2021		2,359		(23)			(23)		2,336	2,336			
100068427	SAN PEDRO	CA		08/25/2021		3,531		(113)			(113)		3,418	3,418			
100068428	ARLINGTON	TX		08/25/2021		1,118		(27)			(27)		1,091	1,091			
100068429	FARMINGTON	NM		08/25/2021		391		(23)			(23)		368	368			
100068430	SAN PABLO	CA		08/25/2021		1,507		(37)			(37)		1,470	1,470			
100068431	WINTER HAVEN	FL		08/25/2021		1,130		(30)			(30)		1,100	1,100			
100068432	LAKELAND	FL		08/25/2021		1,352		(25)			(25)		1,327	1,327			
100068433	NEWARK	NJ		08/25/2021		1,587		(34)			(34)		1,553	1,553			
100068434	MOSCOW	ID		08/25/2021		1,393		(41)			(41)		1,352	1,352			
100068436	LAS VEGAS	NV		08/25/2021		1,424		(39)			(39)		1,385	1,385			
100068437	PRIMOS	PA		08/25/2021		238		(11)			(11)		227	227			
100068439	GROVETOWN	GA		08/25/2021		566		(31)			(31)		535	535			
100068441	LITHONIA	GA		08/25/2021		1,121		(28)			(28)		1,093	1,093			
100068443	NEW ORLEANS	LA		08/25/2021		1,516		(56)			(56)		1,460	1,460			
100068444	LOS ANGELES	CA		08/25/2021		3,940		(91)			(91)		3,849	3,849			
100068445	PHOENIX	AZ		08/25/2021		2,921		(58)			(58)		2,863	2,863			
100068446	FAYETTEVILLE	NC		08/25/2021		417		(23)			(23)		394	394			
100068447	COLLEGE PARK	MD		08/25/2021		2,355		(78)			(78)		2,277	2,277			
100068448	MOUNT DORA	FL		08/25/2021		1,195		(33)			(33)		1,162	1,162			
100068450	SUN VALLEY	CA		08/25/2021		2,993		(50)			(50)		2,943	2,943			
100068451	PUEBLO	CO		08/25/2021		1,652		(52)			(52)		1,600	1,600			
100068452	WOODBRIDGE	VA		08/25/2021		1,029		(39)			(39)		990	990			
100068453	CASA GRANDE	AZ		08/25/2021		1,199		(31)			(31)		1,168	1,168			
100068454	PATERSON	NJ		08/25/2021		990		(40)			(40)		950	950			
100068455	BROWNSVILLE	TX		08/25/2021		981		(42)			(42)		939	939			
100068456	BROWNSVILLE	TX		08/25/2021		981		(42)			(42)		939	939			
100068457	CLERMONT	FL		08/25/2021		1,514		(38)			(38)		1,476	1,476			
100068459	BOISE	ID		08/25/2021		11,018		(169)			(169)		10,849	10,849			
100068462	SHELBY	NC		08/25/2021		353		(19)			(19)		334	334			
100068463	PALM HARBOR	FL		08/25/2021		1,267		(35)			(35)		1,232	1,232			
100068464	SEBRING	FL		08/25/2021		1,182		(32)			(32)		1,150	1,150			
100068465	EAST PROVIDENCE	RI		08/25/2021		932		(45)			(45)		887	887			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068466	NORTHAMPTON	MA		08/25/2021		1,857		(33)			(33)		1,824	1,824			
100068467	WORCESTER	MA		08/25/2021		1,387		(41)			(41)		1,346	1,346			
100068470	ARLINGTON	TX		08/25/2021		1,078		(39)			(39)		1,039	1,039			
100068472	SCOTTSDALE	AZ		08/25/2021		1,281		(3)			(3)		1,278	1,278			
100068473	ORLANDO	FL		08/25/2021		33,274		(1,652)			(1,652)		31,622	31,622			
100068474	CLEMSON	SC		08/25/2021		1,176		(40)			(40)		1,136	1,136			
100068475	LEMOORE	CA		08/25/2021		907		(37)			(37)		870	870			
100068476	BANGOR	ME		08/25/2021		1,159		(39)			(39)		1,120	1,120			
100068478	FRISCO	TX		08/25/2021		1,792		(45)			(45)		1,747	1,747			
100068481	HARLEYSVILLE	PA		08/25/2021		1,307		(21)			(21)		1,286	1,286			
100068482	RACINE	WI		08/25/2021		449		(17)			(17)		432	432			
100068484	NEHALEM	OR		08/25/2021		1,800		(21)			(21)		1,779	1,779			
100068485	BIRMINGHAM	AL		08/25/2021		111		(5)			(5)		106	106			
100068486	NEW BRUNSWICK	NJ		08/25/2021		2,098		(67)			(67)		2,031	2,031			
100068487	DECATUR	TX		08/25/2021		687		(34)			(34)		653	653			
100068488	CAPE CORAL	FL		08/25/2021		833		(32)			(32)		801	801			
100068489	NASHUA	NH		08/25/2021		1,507		(59)			(59)		1,448	1,448			
100068490	STUART	FL		08/25/2021		1,056		(44)			(44)		1,012	1,012			
100068491	LENAH	VA		08/25/2021		4,323		(81)			(81)		4,242	4,242			
100068492	CENTERTON	AR		08/25/2021		1,151		(41)			(41)		1,110	1,110			
100068493	STUART	FL		08/25/2021		1,056		(44)			(44)		1,012	1,012			
100068494	NEW ORLEANS	LA		08/25/2021		2,179		(66)			(66)		2,113	2,113			
100068495	CHULA VISTA	CA		08/25/2021		2,085		(34)			(34)		2,051	2,051			
100068496	REDINGTON SHORES	FL		08/25/2021		749		(29)			(29)		720	720			
100068497	MESQUITE	TX		08/25/2021		632		(38)			(38)		594	594			
100068499	SILVER CITY	NM		08/25/2021		488		(28)			(28)		460	460			
100068501	COTTAGE GROVE	OR		08/25/2021		1,552		(21)			(21)		1,531	1,531			
100068502	LUBBOCK	TX		08/25/2021		936		(43)			(43)		893	893			
100068503	PITTSBURGH	PA		08/25/2021		1,311		(21)			(21)		1,290	1,290			
100068505	HENDERSONVILLE	TN		08/25/2021		1,262		(39)			(39)		1,223	1,223			
100068506	LOS ANGELES	CA		08/25/2021		1,086		(36)			(36)		1,050	1,050			
100068507	JACKSONVILLE	FL		08/25/2021		825		(39)			(39)		786	786			
100068509	BELLEVIEW	FL		08/25/2021		280		(17)			(17)		263	263			
100068510	HOT SPRINGS	AR		08/25/2021		314		(16)			(16)		298	298			
100068511	FORT WORTH	TX		08/25/2021		1,232		(41)			(41)		1,191	1,191			
100068512	BOYNTON BEACH	FL		08/25/2021		781		(31)			(31)		750	750			
100068513	GARLAND	TX		08/25/2021		1,027		(40)			(40)		987	987			
100068514	CHATTANOOGA	TN		08/25/2021		391		(26)			(26)		365	365			
100068515	HENDERSONVILLE	TN		08/25/2021		1,506		(49)			(49)		1,457	1,457			
100068517	LAS VEGAS	NV		08/25/2021		860		(39)			(39)		821	821			
100068518	FREDERICKSBURG	VA		08/25/2021		851		(41)			(41)		810	810			
100068519	HOLLY SPRINGS	NC		08/25/2021		1,917		(22)			(22)		1,895	1,895			
100068520	FUQUAY VARINA	NC		08/25/2021		1,137		(15)			(15)		1,122	1,122			
100068521	WESLACO	TX		08/25/2021		829		(42)			(42)		787	787			
100068522	ST. CLOUD	MN		08/25/2021		1,343		(22)			(22)		1,321	1,321			
100068523	MACON	GA		08/25/2021		666		(9)			(9)		657	657			
100068529	TILBURG	NLD		08/30/2021		4,008		3			3	128	4,139	4,065	(74)		(74)
100068541	ROTTERDAM	NLD		08/30/2021		352						11	363	355	(8)		(8)
100068547	DEDEMSVAART	NLD		08/30/2021		738						23	761	743	(18)		(18)
100068553	DEN HAAG	NLD		08/30/2021		116						4	120	118	(3)		(3)
100068565	VENLO	NLD		08/30/2021		462						15	477	466	(11)		(11)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068592	HAARLEM	NLD		08/30/2021		492						16	508	496	(12)		(12)
100068610	TILBURG	NLD		08/30/2021		2,878						91	2,969	2,900	(69)		(69)
100068613	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021		1,387						44	1,431	1,396	(35)		(35)
100068619	ROTTERDAM	NLD		08/30/2021		418						13	431	421	(10)		(10)
100068655	TILBURG	NLD		08/30/2021		495						16	511	499	(12)		(12)
100068664	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021		1,200						38	1,238	1,208	(30)		(30)
100068670	SPIJKENISSE	NLD		08/30/2021		305						10	315	308	(7)		(7)
100068673	TILBURG	NLD		08/30/2021		1,442						46	1,488	1,453	(35)		(35)
100068709	ROTTERDAM	NLD		08/30/2021		950						30	980	957	(23)		(23)
100068737	ROTTERDAM	NLD		08/30/2021		1,008						32	1,040	1,016	(24)		(24)
100068741	RANGER	GA		09/01/2021		444		(17)			(17)		427	427			
100068747	LAWRENCEVILLE	GA		09/01/2021		622		(7)			(7)		615	615			
100068814	GRAND BLANC	MI		09/01/2021		394							394	394			
100068831	CLEVELAND	TX		09/01/2021		152		(3)			(3)		149	149			
100068848	ELGIN	IL		09/01/2021		1,302		(18)			(18)		1,284	1,284			
100068891	YORKTOWN HEIGHTS	NY		09/01/2021		2,894		1			1		2,895	2,895			
100068960	NEW ORLEANS	LA		09/01/2021		767		(8)			(8)		759	759			
100068962	HOFFMAN ESTATES	IL		09/01/2021		1,028		1			1		1,029	1,029			
100068966	EDMOND	OK		09/01/2021		1,931		(19)			(19)		1,912	1,912			
100068990	ROY	UT		09/01/2021		1,673		(20)			(20)		1,653	1,653			
100068995	NAMPA	ID		09/01/2021		984		(6)			(6)		978	978			
100069004	KAPOLEI	HI		09/01/2021		1,654		(1)			(1)		1,653	1,653			
100069008	STAFFORD	TX		09/01/2021		680		(9)			(9)		671	671			
100069017	MOHEGAN LAKE	NY		09/01/2021		2,760		(17)			(17)		2,743	2,743			
100069041	THE COLONY	TX		09/01/2021		814		(8)			(8)		806	806			
100069046	ANCHORAGE	AK		09/01/2021		1,336		(13)			(13)		1,323	1,323			
100069058	TUSCOLA	TX		09/01/2021		143		(1)			(1)		142	142			
100069072	BOTHELL	WA		09/01/2021		5,649		(55)			(55)		5,594	5,594			
100069081	MIDVALE	UT		09/01/2021		1,694		(8)			(8)		1,686	1,686			
100069082	STOCKBRIDGE	GA		09/01/2021		724		(8)			(8)		716	716			
100069091	AMHERST	VA		09/01/2021		1,031		(7)			(7)		1,024	1,024			
100069118	ALBUQUERQUE	NM		09/01/2021		538		(8)			(8)		530	530			
100069146	GAITHERSBURG	MD		09/01/2021		6,424		(111)			(111)		6,313	6,313			
100069161	OCALA	FL		09/01/2021		495		(3)			(3)		492	492			
100069194	SULPHUR SPRINGS	TX		09/01/2021		1,104		(10)			(10)		1,094	1,094			
100069231	LOCKPORT	IL		09/01/2021		1,865		(16)			(16)		1,849	1,849			
100069243	VAN BUREN	AR		09/01/2021		805		(7)			(7)		798	798			
100069256	AURORA	CO		09/01/2021		992		(13)			(13)		979	979			
100069315	TULSA	OK		09/01/2021		432							432	432			
100069360	BERLIN HEIGHTS	OH		09/01/2021		660		(1)			(1)		659	659			
100069409	CHICAGO	IL		09/01/2021		168		(1)			(1)		167	167			
100069434	COLUMBUS	OH		09/01/2021		517		1			1		518	518			
100069438	SPRINGVILLE	PA		09/01/2021		622		(8)			(8)		614	614			
100069444	GOOSE CREEK	SC		09/01/2021		229							229	229			
100069445	PEMBROKE PINES	FL		09/01/2021		1,985		(24)			(24)		1,961	1,961			
100069447	HILLSVILLE	VA		09/01/2021		510		(4)			(4)		506	506			
100069466	SHIRLEY	MA		09/01/2021		940		(8)			(8)		932	932			
100069484	CEDARVILLE	OH		09/01/2021		567		(5)			(5)		562	562			
100069486	GASTON	SC		09/01/2021		1,508		4			4		1,512	1,512			
100069517	SELDEN	NY		09/01/2021		2,304		(3)			(3)		2,301	2,301			
100069522	WIMAUMA	FL		09/01/2021		648		(7)			(7)		641	641			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100069523	ELKHORN	WI		09/01/2021		1,183		(1)			(1)		1,182	1,182			
100069535	MEDINA	OH		09/01/2021		609		(7)			(7)		602	602			
100069545	MOUNT EPHRAIM	NJ		09/01/2021		988		(2)			(2)		986	986			
100069557	AUBURN	NY		09/01/2021		732							732	732			
100069560	LENOIR CITY	TN		09/01/2021		1,461		(8)			(8)		1,453	1,453			
100069562	COLUMBIA CITY	OR		09/01/2021		1,892		(2)			(2)		1,890	1,890			
100069572	STUART	FL		09/01/2021		1,873							1,873	1,873			
100069586	MANOR	TX		09/01/2021		1,370		(3)			(3)		1,367	1,367			
100069587	ACWORTH	GA		09/01/2021		1,270		15			15		1,285	1,285			
100069607	SALEM	OR		09/01/2021		2,096		10			10		2,106	2,106			
100069614	CAPE CORAL	FL		09/01/2021		1,025		20			20		1,045	1,045			
100069615	FLUSHING	MI		09/01/2021		1,077		(8)			(8)		1,069	1,069			
100069620	PORT HURON	MI		09/01/2021		646							646	646			
100069634	BROCKTON	MA		09/01/2021		2,239		49			49		2,288	2,288			
100069638	SAN BENITO	TX		09/01/2021		1,326		(13)			(13)		1,313	1,313			
100069649	TWENTYNINE PALMS	CA		09/01/2021		904		(2)			(2)		902	902			
100069669	LAKELAND	FL		09/01/2021		1,946		(1)			(1)		1,945	1,945			
100069670	HEMET	CA		09/01/2021		869		7			7		876	876			
100069735	MORENO VALLEY	CA		09/01/2021		2,180		(4)			(4)		2,176	2,176			
100069751	KNOXVILLE	MD		09/01/2021		1,014		3			3		1,017	1,017			
100069773	ASHTABULA	OH		09/01/2021		512		13			13		525	525			
100069774	WYOMING	MI		09/01/2021		625		14			14		639	639			
100069792	MACON	GA		09/01/2021		543		7			7		550	550			
100069804	ITASCA	IL		09/01/2021		1,349		28			28		1,377	1,377			
100069806	BALDWIN	NY		09/01/2021		2,556		88			88		2,644	2,644			
100069833	MERRILL	OR		09/01/2021		884		16			16		900	900			
100069836	WASHINGTON	DC		09/01/2021		1,432		38			38		1,470	1,470			
100069851	OWINGS MILLS	MD		09/01/2021		1,359		37			37		1,396	1,396			
100069867	PHILADELPHIA	PA		09/01/2021		1,578		53			53		1,631	1,631			
100069875	MCMINNVILLE	OR		09/01/2021		749		17			17		766	766			
100069894	SAN ANTONIO	TX		09/01/2021		2,134		(6)			(6)		2,128	2,128			
100069896	BALTIMORE	MD		09/01/2021		2,255		50			50		2,305	2,305			
100069908	NEWCASTLE	WA		09/01/2021		3,191		80			80		3,271	3,271			
100069911	ACTON	CA		09/01/2021		2,042		32			32		2,074	2,074			
100069912	BURIEN	WA		09/01/2021		1,123		24			24		1,147	1,147			
100070031	MT AIRY	MD		09/01/2021		2,895		63			63		2,958	2,958			
100070042	SAN ANTONIO	TX		09/01/2021		505		(5)			(5)		500	500			
100070095	WEST COLUMBIA	SC		09/01/2021		1,161		(12)			(12)		1,149	1,149			
100070098	SEWELL	NJ		09/01/2021		1,273		34			34		1,307	1,307			
100070108	LANDING	NJ		09/01/2021		1,485		59			59		1,544	1,544			
100070113	BOILING SPRINGS	PA		09/01/2021		413		14			14		427	427			
100070190	WASHINGTON	NJ		09/01/2021		1,315		57			57		1,372	1,372			
100070198	CLEVELAND	OH		09/01/2021		99		4			4		103	103			
100070214	AUBURNDALE	FL		09/01/2021		1,464		48			48		1,512	1,512			
100070227	DEN HAAG	NLD		08/31/2021		3,877						126	4,003	3,919	(83)		(83)
100070257	TIEL	NLD		08/31/2021		422						14	436	426	(10)		(10)
100070278	SCHIEDAM/VLAARDINGEN	NLD		08/31/2021		307						10	317	310	(8)		(8)
100070290	DEN HAAG	NLD		08/31/2021		258						8	266	260	(6)		(6)
100070296	AMSTERDAM	NLD		08/31/2021		769						25	794	774	(20)		(20)
100070305	AMSTERDAM	NLD		08/31/2021		402						13	415	405	(10)		(10)
100070314	GROUW	NLD		08/31/2021		222						7	229	223	(6)		(6)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070326	WIJCHEN	NLD		08/31/2021		303						10	313	305	(8)		(8)
100070329	WIJCHEN	NLD		08/31/2021		288						9	297	289	(7)		(7)
100070400	BURKE	VA		09/23/2021		1,735		(51)			(51)		1,684	1,684			
100070401	AMERICAN CANYON	CA		09/23/2021		3,214		(27)			(27)		3,187	3,187			
100070402	LOWELL	MA		09/23/2021		2,008		(47)			(47)		1,961	1,961			
100070403	WOODLAND	CA		09/23/2021		1,597		(57)			(57)		1,540	1,540			
100070407	RENO	NV		09/23/2021		2,366		(36)			(36)		2,330	2,330			
100070408	CHARLOTTE	NC		09/23/2021		1,047		(40)			(40)		1,007	1,007			
100070409	KNOXVILLE	TN		09/23/2021		1,041		(34)			(34)		1,007	1,007			
100070410	SAN FRANCISCO	CA		09/23/2021		8,746		(35)			(35)		8,711	8,711			
100070411	N LAS VEGAS	NV		09/23/2021		1,002		(25)			(25)		977	977			
100070412	BERKELEY	CA		09/23/2021		3,577		(34)			(34)		3,543	3,543			
100070414	TUCSON	AZ		09/23/2021		547		(21)			(21)		526	526			
100070415	TYBEE ISLAND	GA		09/23/2021		1,733		(29)			(29)		1,704	1,704			
100070417	WESTMINSTER	CO		09/23/2021		1,786		(31)			(31)		1,755	1,755			
100070418	CANYON COUNTRY	CA		09/23/2021		1,488		7			7		1,495	1,495			
100070419	NEW ORLEANS	LA		09/23/2021		2,061		(42)			(42)		2,019	2,019			
100070420	SALEM	OR		09/23/2021		1,248		(47)			(47)		1,201	1,201			
100070421	PORTLAND	OR		09/23/2021		3,658		(70)			(70)		3,588	3,588			
100070422	SCOTTSDALE	AZ		09/23/2021		942		(16)			(16)		926	926			
100070423	SAN JOSE	CA		09/23/2021		6,885		(126)			(126)		6,759	6,759			
100070424	SAN BERNARDINO	CA		09/23/2021		1,126		(37)			(37)		1,089	1,089			
100070425	MIRAMAR	FL		09/23/2021		1,771		(25)			(25)		1,746	1,746			
100070427	SACRAMENTO	CA		09/23/2021		1,099		(21)			(21)		1,078	1,078			
100070430	SURFSIDE BEACH	SC		09/23/2021		532		(19)			(19)		513	513			
100070431	MILL VALLEY	CA		09/23/2021		2,193		(31)			(31)		2,162	2,162			
100070432	MERCED	CA		09/23/2021		1,950		(44)			(44)		1,906	1,906			
100070434	BOSTON	MA		09/23/2021		1,983		(23)			(23)		1,960	1,960			
100070436	MIDLAND	TX		09/23/2021		1,054		(40)			(40)		1,014	1,014			
100070437	PITTSBURGH	PA		09/23/2021		1,032		(23)			(23)		1,009	1,009			
100070438	CHARLOTTE	NC		09/23/2021		1,138		(12)			(12)		1,126	1,126			
100070439	GRAVOIS MILLS	MO		09/23/2021		872		(23)			(23)		849	849			
100070440	LAPEER	MI		09/23/2021		657		(15)			(15)		642	642			
100070442	HENRICO	VA		09/23/2021		458		(11)			(11)		447	447			
100070443	CONYERS	GA		09/23/2021		850		(12)			(12)		838	838			
100070444	FREDERICK	MD		09/23/2021		1,251		(27)			(27)		1,224	1,224			
100070445	FORT PIERCE	FL		09/23/2021		627		(12)			(12)		615	615			
100070447	APOPKA	FL		09/23/2021		1,995		(71)			(71)		1,924	1,924			
100070448	PLEASANT HILL	MO		09/23/2021		2,181		(75)			(75)		2,106	2,106			
100070449	LOS ANGELES	CA		09/23/2021		1,541		(49)			(49)		1,492	1,492			
100070451	BANDON	OR		09/23/2021		1,604		(33)			(33)		1,571	1,571			
100070454	TUCSON	AZ		09/23/2021		1,219		(32)			(32)		1,187	1,187			
100070455	MESA	AZ		09/23/2021		1,209		(47)			(47)		1,162	1,162			
100070456	HALLANDALE BEACH	FL		09/23/2021		3,901		(133)			(133)		3,768	3,768			
100070457	ARKADELPHIA	AR		09/23/2021		661		(27)			(27)		634	634			
100070458	TUCSON	AZ		09/23/2021		1,287		(58)			(58)		1,229	1,229			
100070459	EXETER	CA		09/23/2021		882		(45)			(45)		837	837			
100070461	LEESBURG	FL		09/23/2021		967		(41)			(41)		926	926			
100070462	VALPARAISO	FL		09/23/2021		906		(43)			(43)		863	863			
100070463	LA QUINTA	CA		09/23/2021		861		(40)			(40)		821	821			
100070464	EAST HARTFORD	CT		09/23/2021		432		(18)			(18)		414	414			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070465	BONAIRE	GA		09/23/2021		569		(29)			(29)		540	540			
100070467	COLUMBUS	GA		09/23/2021		886		(42)			(42)		844	844			
100070468	ANTIOCH	IL		09/23/2021		802		(31)			(31)		771	771			
100070472	GOODING	ID		09/23/2021		722		(31)			(31)		691	691			
100070473	BALTIMORE	MD		09/23/2021		778		(41)			(41)		737	737			
100070475	CHISAGO CITY	MN		09/23/2021		1,907		(43)			(43)		1,864	1,864			
100070477	CHARLOTTE	NC		09/23/2021		848		(32)			(32)		816	816			
100070481	RUNNEMEDE	NJ		09/23/2021		855		(37)			(37)		818	818			
100070482	SOUTH EUCLID	OH		09/23/2021		547		(28)			(28)		519	519			
100070483	ELKINS PARK	PA		09/23/2021		1,154		(44)			(44)		1,110	1,110			
100070484	SCRANTON	PA		09/23/2021		710		(40)			(40)		670	670			
100070486	COATESVILLE	PA		09/23/2021		640		(36)			(36)		604	604			
100070487	WEST READING	PA		09/23/2021		683		(37)			(37)		646	646			
100070489	ALLENTOWN	PA		09/23/2021		775		(41)			(41)		734	734			
100070490	BURRILLVILLE	RI		09/23/2021		644		(27)			(27)		617	617			
100070491	WEST MIFFLIN	PA		09/23/2021		510		(31)			(31)		479	479			
100070492	WEST WARWICK	RI		09/23/2021		797		(42)			(42)		755	755			
100070494	THE COLONY	TX		09/23/2021		1,343		(61)			(61)		1,282	1,282			
100070496	CLOVER	SC		09/23/2021		601		(30)			(30)		571	571			
100070497	SAN ANTONIO	TX		09/23/2021		866		(41)			(41)		825	825			
100070498	KATY	TX		09/23/2021		895		(41)			(41)		854	854			
100070499	FRESNO	TX		09/23/2021		1,163		(36)			(36)		1,127	1,127			
100070500	SAN ANTONIO	TX		09/23/2021		622		(35)			(35)		587	587			
100070501	POQUOSON	VA		09/23/2021		1,141		(54)			(54)		1,087	1,087			
100070502	KEMP	TX		09/23/2021		600		(32)			(32)		568	568			
100070503	VIRGINIA BEACH	VA		09/23/2021		721		(34)			(34)		687	687			
100070504	ROANOKE	VA		09/23/2021		21,910		(976)			(976)		20,934	20,934			
100070505	KILLEEN	TX		09/23/2021		1,130		(61)			(61)		1,069	1,069			
100070506	NAMPA	ID		09/23/2021		1,409		(26)			(26)		1,383	1,383			
100070507	MECHANICSVILLE	VA		09/23/2021		1,327		(31)			(31)		1,296	1,296			
100070508	PLYMOUTH	WI		09/23/2021		646		(31)			(31)		615	615			
100070509	CAPE CORAL	FL		09/23/2021		1,377		(24)			(24)		1,353	1,353			
100070510	STUART	FL		09/23/2021		1,450		(28)			(28)		1,422	1,422			
100070511	PALMDALE	CA		09/23/2021		2,197		(51)			(51)		2,146	2,146			
100070512	VENTNOR CITY	NJ		09/23/2021		2,506		(68)			(68)		2,438	2,438			
100070515	MOSCOW	ID		09/23/2021		1,231		(36)			(36)		1,195	1,195			
100070516	COLORADO SPRINGS	CO		09/23/2021		1,383		(48)			(48)		1,335	1,335			
100070517	WASHINGTON	DC		09/23/2021		4,002		(61)			(61)		3,941	3,941			
100070519	ONTARIO	CA		09/23/2021		4,519		(72)			(72)		4,447	4,447			
100070540	MONTGOMERY	AL		10/01/2021		637		(7)			(7)		630	630			
100070548	LEVITTOWN	PA		10/01/2021		1,962		(28)			(28)		1,934	1,934			
100070552	WILLIAMSPORT	PA		10/01/2021		626		(2)			(2)		624	624			
100070611	MIDDLETOWN	NY		10/01/2021		1,812		(13)			(13)		1,799	1,799			
100070622	CLINTON	MS		10/01/2021		1,640		(7)			(7)		1,633	1,633			
100070623	RINGGOLD	GA		10/01/2021		1,223		(17)			(17)		1,206	1,206			
100070628	KISSIMMEE	FL		10/01/2021		1,348		(10)			(10)		1,338	1,338			
100070639	DENVER	CO		10/01/2021		1,159		(10)			(10)		1,149	1,149			
100070647	WAPPINGERS FALLS	NY		10/01/2021		1,360		(10)			(10)		1,350	1,350			
100070651	UNION GROVE	WI		10/01/2021		1,067		(10)			(10)		1,057	1,057			
100070674	GLASSBORO	NJ		10/01/2021		823		(8)			(8)		815	815			
100070688	HELENA	AL		10/01/2021		1,587		(22)			(22)		1,565	1,565			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070695	PALM COAST	FL		10/01/2021		1,366		(13)			(13)		1,353	1,353			
100070697	COCOA	FL		10/01/2021		1,656		(15)			(15)		1,641	1,641			
100070704	LAS VEGAS	NV		10/01/2021		907		3			3		910	910			
100070728	SATELLITE BEACH	FL		10/01/2021		1,101		(1)			(1)		1,100	1,100			
100070734	BERRIEN SPRINGS	MI		10/01/2021		1,053		(8)			(8)		1,045	1,045			
100070741	CLINTON	MD		10/01/2021		2,159		1			1		2,160	2,160			
100070742	HAMILTON	NJ		10/01/2021		1,246		(1)			(1)		1,245	1,245			
100070760	NAMPA	ID		10/01/2021		652							652	652			
100070779	HANOVER TOWNSHIP	PA		10/01/2021		528							528	528			
100070783	BROOKLYN	NY		10/01/2021		787							787	787			
100070785	INDIANA	PA		10/01/2021		1,103		(14)			(14)		1,089	1,089			
100070788	MILFORD	PA		10/01/2021		932							932	932			
100070797	JENKINS TOWNSHIP	PA		10/01/2021		633		(16)			(16)		617	617			
100070818	TROTWOOD	OH		10/01/2021		506		(5)			(5)		501	501			
100070825	PHILADELPHIA	PA		10/01/2021		1,089		(4)			(4)		1,085	1,085			
100070842	CORONA	CA		10/01/2021		2,156		(11)			(11)		2,145	2,145			
100070844	JACKSONVILLE	FL		10/01/2021		290		(4)			(4)		286	286			
100070849	ALEX CITY	AL		10/01/2021		737		(8)			(8)		729	729			
100070864	OZARK	AL		10/01/2021		376		(4)			(4)		372	372			
100070874	TORRINGTON	CT		10/01/2021		1,141		(7)			(7)		1,134	1,134			
100070884	BARTO	PA		10/01/2021		614		(5)			(5)		609	609			
100070890	BALTIMORE	MD		10/01/2021		926		(11)			(11)		915	915			
100070895	INMAN	SC		10/01/2021		917		(16)			(16)		901	901			
100070896	STEPHENS CITY	VA		10/01/2021		2,891		(33)			(33)		2,858	2,858			
100070902	WINTER HAVEN	FL		10/01/2021		1,275		(13)			(13)		1,262	1,262			
100070906	WETUMPKA	AL		10/01/2021		1,018		(10)			(10)		1,008	1,008			
100070914	HENDERSON	NV		10/01/2021		1,314		(7)			(7)		1,307	1,307			
100070926	COLLINSVILLE	IL		10/01/2021		716		(9)			(9)		707	707			
100070927	FEASTERVILLE TREVOSE	PA		10/01/2021		1,507		(17)			(17)		1,490	1,490			
100070971	PLATTEVILLE	WI		10/01/2021		811		(9)			(9)		802	802			
100070999	CLARKSVILLE	TN		10/01/2021		771		(4)			(4)		767	767			
100071003	HANOVER	PA		10/01/2021		1,412		(1)			(1)		1,411	1,411			
100071005	MAYS LANDING	NJ		10/01/2021		915		(11)			(11)		904	904			
100071014	SOUTH OZONE PARK	NY		10/01/2021		1,340		(1)			(1)		1,339	1,339			
100071026	BETHLEHEM	PA		10/01/2021		1,042		(13)			(13)		1,029	1,029			
100071037	DOWNINGTOWN	PA		10/01/2021		1,570		2			2		1,572	1,572			
100071043	EPHRATA	PA		10/01/2021		1,706		(2)			(2)		1,704	1,704			
100071055	HAZLET	NJ		10/01/2021		2,382		16			16		2,398	2,398			
100071064	SAN ANTONIO	TX		10/01/2021		795		(5)			(5)		790	790			
100071065	DARBY	PA		10/01/2021		468		2			2		470	470			
100071071	ORLANDO	FL		10/01/2021		17,399		(200)			(200)		17,199	17,199			
100071099	MIAMI	FL		10/01/2021		1,550		10			10		1,560	1,560			
100071101	APPLE VALLEY	CA		10/01/2021		1,757		(2)			(2)		1,755	1,755			
100071105	FLORIDA CITY	FL		10/01/2021		1,160		(1)			(1)		1,159	1,159			
100071118	EL DORADO	AR		10/01/2021		512		(3)			(3)		509	509			
100071123	BRICK	NJ		10/01/2021		1,060		2			2		1,062	1,062			
100071126	BALTIMORE	MD		10/01/2021		1,035		1			1		1,036	1,036			
100071134	JACKSON	MI		10/01/2021		716		(1)			(1)		715	715			
100071151	TAMPA	FL		10/01/2021		3,672		(8)			(8)		3,664	3,664			
100071182	MIDLAND	TX		10/01/2021		2,228		(2)			(2)		2,226	2,226			
100071222	DARBY	PA		10/01/2021		381		2			2		383	383			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071231	ENDICOTT	NY		10/01/2021		739		3			3		742	742			
100071237	POTTSTOWN	PA		10/01/2021		702		3			3		705	705			
100071239	BAYTOWN	TX		10/01/2021		1,933							1,933	1,933			
100071267	CONROE	TX		10/01/2021		1,685		(1)			(1)		1,684	1,684			
100071281	ALBANY	NY		10/01/2021		709		17			17		726	726			
100071282	JOPLIN	MO		10/01/2021		954		(6)			(6)		948	948			
100071292	RINCON	GA		10/01/2021		456		(1)			(1)		455	455			
100071293	PHENIX CITY	AL		10/01/2021		987		11			11		998	998			
100071300	LAHAINA	HI		10/01/2021		2,891		42			42		2,933	2,933			
100071304	CORPUS CHRISTI	TX		10/01/2021		825		(4)			(4)		821	821			
100071320	THORNTON	CO		10/01/2021		875		14			14		889	889			
100071342	MONTGOMERY VILLAGE	MD		10/01/2021		2,029		44			44		2,073	2,073			
100071344	GRANDVIEW	TX		10/01/2021		1,708		14			14		1,722	1,722			
100071366	SOUTH CHESTERFIELD	VA		10/01/2021		854		(8)			(8)		846	846			
100071370	PORT SAINT LUCIE	FL		10/01/2021		1,262		(8)			(8)		1,254	1,254			
100071391	HICKORY	NC		10/01/2021		1,052		(3)			(3)		1,049	1,049			
100071396	LIBERTY	MO		10/01/2021		1,059		28			28		1,087	1,087			
100071426	TILBURG	NLD		09/30/2021		394						5	399	397	(2)		(2)
100071429	DELFT	NLD		09/30/2021		1,329						18	1,347	1,339	(8)		(8)
100071430	HEERLEN	NLD		09/30/2021		155						2	157	156	(1)		(1)
100071434	ROTTERDAM	NLD		09/30/2021		593						8	601	597	(4)		(4)
100071444	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		453						6	459	456	(3)		(3)
100071446	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		359						5	364	362	(2)		(2)
100071457	DEN HAAG	NLD		09/30/2021		197,086						2,680	199,766	197,762	(2,004)		(2,004)
100071460	TILBURG	NLD		09/30/2021		300						4	304	300	(4)		(4)
100071463	SUMMERLAND KEY	FL		10/26/2021		3,176		(176)			(176)		3,000	3,000			
100071465	SANTA BARBARA	CA		10/26/2021		3,315		(55)			(55)		3,260	3,260			
100071467	PEORIA	AZ		10/26/2021		1,408		(103)			(103)		1,305	1,305			
100071469	ANAHEIM	CA		10/26/2021		1,906		(28)			(28)		1,878	1,878			
100071470	CANYON COUNTRY	CA		10/26/2021		1,286		(26)			(26)		1,260	1,260			
100071472	ISLE OF PALMS	SC		10/26/2021		614		(14)			(14)		600	600			
100071477	LOS ANGELES	CA		10/26/2021		2,888		(135)			(135)		2,753	2,753			
100071478	COOPER CITY	FL		10/26/2021		1,872		(147)			(147)		1,725	1,725			
100071480	VALLEJO	CA		10/26/2021		2,584		(29)			(29)		2,555	2,555			
100071481	CHATSWORTH	CA		10/26/2021		3,057		(190)			(190)		2,867	2,867			
100071485	LOS ANGELES	CA		10/26/2021		4,763		(54)			(54)		4,709	4,709			
100071488	LEHIGH ACRES	FL		10/26/2021		1,641		(19)			(19)		1,622	1,622			
100071493	DOUGLASVILLE	GA		10/26/2021		1,736		(18)			(18)		1,718	1,718			
100071494	DECATUR	GA		10/26/2021		1,464		(98)			(98)		1,366	1,366			
100071496	PASADENA	CA		10/26/2021		2,683		(122)			(122)		2,561	2,561			
100071503	BELLAIRE	TX		10/19/2021		308,454		(6,370)			(6,370)		302,084	302,084			
100071505	CORONA DEL MAR	CA		10/19/2021		14,650		(197)			(197)		14,453	14,453			
100071506	DALLAS	TX		10/19/2021		4,159		(119)			(119)		4,040	4,040			
100071508	CORPUS CHRISTI	TX		10/19/2021		328		(10)			(10)		318	318			
100071509	LOS ANGELES	CA		10/19/2021		1,354		(18)			(18)		1,336	1,336			
100071510	KALISPELL	MT		10/19/2021		1,443		(22)			(22)		1,421	1,421			
100071511	KALISPELL	MT		10/19/2021		1,165		(18)			(18)		1,147	1,147			
100071513	CHINO	CA		10/19/2021		2,567		(17)			(17)		2,550	2,550			
100071516	WEST HOLLYWOOD	CA		10/19/2021		6,362		(189)			(189)		6,173	6,173			
100071517	WEST HOLLYWOOD	CA		10/19/2021		2,563		(63)			(63)		2,500	2,500			
100071523	ANKENY	IA		10/14/2021		928		(38)			(38)		890	890			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071524	LAKEVILLE	MN		10/14/2021		2,274		(56)			(56)		2,218	2,218			
100071525	EVERETT	WA		10/14/2021		1,850		(42)			(42)		1,808	1,808			
100071528	LAKEWOOD	NJ		10/14/2021		1,805		(44)			(44)		1,761	1,761			
100071529	WARWICK	RI		10/14/2021		907		(37)			(37)		870	870			
100071530	CITRUS SPGS	FL		10/14/2021		1,009		(25)			(25)		984	984			
100071531	CARLSBAD	CA		10/14/2021		4,148		(92)			(92)		4,056	4,056			
100071533	HUNTSVILLE	TX		10/14/2021		1,217		(39)			(39)		1,178	1,178			
100071534	PITTSBURGH	PA		10/14/2021		1,220		(30)			(30)		1,190	1,190			
100071535	WARWICK	RI		10/14/2021		1,073		(29)			(29)		1,044	1,044			
100071536	NEWPORT NEWS	VA		10/14/2021		900		(26)			(26)		874	874			
100071537	NEW SMYRNA BEACH	FL		10/14/2021		2,942		(72)			(72)		2,870	2,870			
100071538	WINTER HAVEN	FL		10/14/2021		969		(31)			(31)		938	938			
100071539	ANAHEIM	CA		10/14/2021		3,401		(99)			(99)		3,302	3,302			
100071540	EUGENE	OR		10/14/2021		1,262		(47)			(47)		1,215	1,215			
100071541	SOUTH SAN FRANCISCO	CA		10/14/2021		4,309		(126)			(126)		4,183	4,183			
100071542	LEESBURG	FL		10/14/2021		1,299		(22)			(22)		1,277	1,277			
100071543	LOS ANGELES	CA		10/14/2021		2,028		(64)			(64)		1,964	1,964			
100071544	CASTRO VALLEY	CA		10/14/2021		2,821		(53)			(53)		2,768	2,768			
100071545	CHARLOTTE	NC		10/14/2021		1,009		(41)			(41)		968	968			
100071546	WOODBURY	MN		10/14/2021		1,017		(25)			(25)		992	992			
100071547	PORTLAND	OR		10/14/2021		938		(39)			(39)		899	899			
100071548	GREENSBORO	NC		10/14/2021		1,290		(36)			(36)		1,254	1,254			
100071549	MILL CITY	OR		10/14/2021		1,199		(50)			(50)		1,149	1,149			
100071550	SAN FERNANDO	CA		10/14/2021		2,932		(71)			(71)		2,861	2,861			
100071552	LOS ANGELES	CA		10/14/2021		19,633		(394)			(394)		19,239	19,239			
100071553	NORTHRIDGE	CA		10/14/2021		3,642		(38)			(38)		3,604	3,604			
100071554	SEGUIN	TX		10/14/2021		1,574		(46)			(46)		1,528	1,528			
100071556	SAN LEANDRO	CA		10/14/2021		18,174		(174)			(174)		18,000	18,000			
100071558	WOODSTOCK	GA		10/14/2021		1,408		(14)			(14)		1,394	1,394			
100071561	SEASIDE	CA		10/14/2021		3,709		(102)			(102)		3,607	3,607			
100071562	LAKE HAVASU CITY	AZ		10/14/2021		1,057		(43)			(43)		1,014	1,014			
100071563	CHARLOTTESVILLE	VA		10/14/2021		1,414		(20)			(20)		1,394	1,394			
100071564	CHESAPEAKE	VA		10/14/2021		1,460		(50)			(50)		1,410	1,410			
100071565	SEASIDE	CA		10/14/2021		3,347		(92)			(92)		3,255	3,255			
100071566	CHARLOTTE	NC		10/14/2021		949		(40)			(40)		909	909			
100071567	KNOXVILLE	TN		10/14/2021		1,148		(19)			(19)		1,129	1,129			
100071568	STERLING	VA		10/14/2021		1,699		(36)			(36)		1,663	1,663			
100071569	SPOKANE	WA		10/14/2021		1,198		(39)			(39)		1,159	1,159			
100071570	CHARLOTTESVILLE	VA		10/14/2021		958		(37)			(37)		921	921			
100071571	YOUNGSVILLE	LA		10/14/2021		1,053		(14)			(14)		1,039	1,039			
100071572	ANNA	TX		10/14/2021		1,161		(20)			(20)		1,141	1,141			
100071573	LAND O LAKES	FL		10/14/2021		3,550		(55)			(55)		3,495	3,495			
100071574	SAN JOSE	CA		10/14/2021		5,908		42			42		5,950	5,950			
100071575	BOISE	ID		10/14/2021		1,601		(57)			(57)		1,544	1,544			
100071576	AUSTIN	TX		10/14/2021		1,168		(33)			(33)		1,135	1,135			
100071578	WHEAT RIDGE	CO		10/14/2021		811		(23)			(23)		788	788			
100071579	COCOA	FL		10/14/2021		775		(19)			(19)		756	756			
100071580	MIAMI	FL		10/14/2021		2,881		(31)			(31)		2,850	2,850			
100071581	SAN PEDRO	CA		10/14/2021		1,954		(56)			(56)		1,898	1,898			
100071582	LEESBURG	VA		10/14/2021		890		(26)			(26)		864	864			
100071584	WINDERMERE	FL		10/14/2021		1,084		(45)			(45)		1,039	1,039			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071586	KISSIMMEE	FL		10/14/2021		1,278		(32)			(32)		1,246	1,246			
100071587	BROOKLYN PARK	MN		10/14/2021		2,592		(75)			(75)		2,517	2,517			
100071588	SAN ANTONIO	TX		10/14/2021		1,151		(18)			(18)		1,133	1,133			
100071589	LOS ANGELES	CA		10/14/2021		6,937		(51)			(51)		6,886	6,886			
100071590	BOTHELL	WA		10/14/2021		2,292		(38)			(38)		2,254	2,254			
100071591	ALHAMBRA	CA		10/14/2021		2,989		(72)			(72)		2,917	2,917			
100071592	CHARLOTTE	NC		10/14/2021		1,168		(26)			(26)		1,142	1,142			
100071593	MAPLEWOOD	MN		10/14/2021		1,771		(64)			(64)		1,707	1,707			
100071595	CLOVIS	CA		10/14/2021		1,256		(20)			(20)		1,236	1,236			
100071598	TUCSON	AZ		10/14/2021		1,952		(64)			(64)		1,888	1,888			
100071599	LOS ANGELES	CA		10/14/2021		1,874		(58)			(58)		1,816	1,816			
100071600	SACRAMENTO	CA		10/14/2021		1,835		(50)			(50)		1,785	1,785			
100071602	PLANO	TX		10/14/2021		1,634		(39)			(39)		1,595	1,595			
100071604	METAIRIE	LA		10/14/2021		1,441		(51)			(51)		1,390	1,390			
100071605	CASHION	OK		10/14/2021		1,192		(43)			(43)		1,149	1,149			
100071607	MINNEAPOLIS	MN		10/14/2021		995		(26)			(26)		969	969			
100071608	MEMPHIS	TN		10/14/2021		472		(15)			(15)		457	457			
100071610	EL PASO	TX		10/14/2021		708		(28)			(28)		680	680			
100071612	OCEAN CITY	NJ		10/14/2021		2,689		(59)			(59)		2,630	2,630			
100071613	BROKEN ARROW	OK		10/14/2021		574		(24)			(24)		550	550			
100071615	CLOVIS	CA		10/14/2021		1,935		(59)			(59)		1,876	1,876			
100071617	LEWISTON	MI		10/14/2021		647		(25)			(25)		622	622			
100071618	HAWTHORNE	CA		10/14/2021		1,089		(35)			(35)		1,054	1,054			
100071620	TACOMA	WA		10/14/2021		3,242		(82)			(82)		3,160	3,160			
100071621	RENO	NV		10/14/2021		1,177		(44)			(44)		1,133	1,133			
100071622	JACKSON	TN		10/14/2021		548		(19)			(19)		529	529			
100071623	PURCELLVILLE	VA		10/14/2021		1,965		(49)			(49)		1,916	1,916			
100071624	SCOTTSDALE	AZ		10/14/2021		1,220		(4)			(4)		1,216	1,216			
100071627	CLOVIS	CA		10/14/2021		1,647		(47)			(47)		1,600	1,600			
100071628	LAS VEGAS	NV		10/14/2021		1,651		(49)			(49)		1,602	1,602			
100071629	KEANSBURG	NJ		10/14/2021		1,497		(32)			(32)		1,465	1,465			
100071631	LAS VEGAS	NV		10/14/2021		1,221		(27)			(27)		1,194	1,194			
100071632	ATHENS	GA		10/14/2021		423		(18)			(18)		405	405			
100071633	BRAWLEY	CA		10/14/2021		3,578		(76)			(76)		3,502	3,502			
100071634	WASHINGTON	DC		10/14/2021		1,119		(33)			(33)		1,086	1,086			
100071635	CLARKSVILLE	TN		10/14/2021		859		(11)			(11)		848	848			
100071637	POMONA	CA		10/14/2021		5,541		(161)			(161)		5,380	5,380			
100071638	COLLEGE STATION	TX		10/14/2021		1,039		(22)			(22)		1,017	1,017			
100071639	NAMPA	ID		10/14/2021		1,418		(35)			(35)		1,383	1,383			
100071640	ALPHARETTA	GA		10/14/2021		2,842		(63)			(63)		2,779	2,779			
100071641	NAMPA	ID		10/14/2021		1,795		(44)			(44)		1,751	1,751			
100071642	WOODBRIDGE	VA		10/14/2021		2,083		(53)			(53)		2,030	2,030			
100071643	ORANGE	CA		10/14/2021		2,745		(87)			(87)		2,658	2,658			
100071644	MONTROSE	CO		10/14/2021		1,193		(8)			(8)		1,185	1,185			
100071645	RENO	NV		10/14/2021		1,547		(53)			(53)		1,494	1,494			
100071646	SARASOTA	FL		10/14/2021		1,266		(32)			(32)		1,234	1,234			
100071647	PANAMA CITY	FL		10/14/2021		1,070		(26)			(26)		1,044	1,044			
100071648	LOS ANGELES	CA		10/14/2021		5,013		(75)			(75)		4,938	4,938			
100071650	SACRAMENTO	CA		10/14/2021		1,310		(21)			(21)		1,289	1,289			
100071651	LAKE WORTH BEACH	FL		10/14/2021		1,350		(51)			(51)		1,299	1,299			
100071653	MIDDLETOWN	RI		10/14/2021		1,471		(52)			(52)		1,419	1,419			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071654	NAPLES	FL		10/14/2021		1,487		(37)			(37)		1,450	1,450			
100071655	NORTH KINGSTOWN	RI		10/14/2021		2,040		(72)			(72)		1,968	1,968			
100071656	PORT HUENEME	CA		10/14/2021		2,332		(55)			(55)		2,277	2,277			
100071657	CASA GRANDE	AZ		10/14/2021		1,124		(14)			(14)		1,110	1,110			
100071659	SAN DIEGO	CA		10/14/2021		4,120		(57)			(57)		4,063	4,063			
100071660	REXBURG	ID		10/14/2021		1,232		(30)			(30)		1,202	1,202			
100071661	JURUPA VALLEY	CA		10/14/2021		2,980		(75)			(75)		2,905	2,905			
100071662	SAN DIEGO	CA		10/14/2021		6,035		(32)			(32)		6,003	6,003			
100071665	OAKLAND	CA		10/14/2021		1,482		(47)			(47)		1,435	1,435			
100071666	N MYRTLE BEACH	SC		10/14/2021		1,413		(29)			(29)		1,384	1,384			
100071667	SACHSE	TX		10/14/2021		6,452		(94)			(94)		6,358	6,358			
100071668	HAMPTON	GA		10/14/2021		1,224		(40)			(40)		1,184	1,184			
100071669	LA MESA	CA		10/14/2021		2,429		(85)			(85)		2,344	2,344			
100071671	COPPERAS COVE	TX		10/14/2021		278		(17)			(17)		261	261			
100071673	OREGON CITY	OR		10/14/2021		1,850		(52)			(52)		1,798	1,798			
100071674	WASHINGTON	DC		10/14/2021		1,976		(68)			(68)		1,908	1,908			
100071675	LOS ANGELES	CA		10/14/2021		955		(33)			(33)		922	922			
100071676	STOCKTON	CA		10/14/2021		2,898		(45)			(45)		2,853	2,853			
100071677	YORKTOWN	VA		10/14/2021		1,956		(50)			(50)		1,906	1,906			
100071678	HOUSTON	TX		10/14/2021		1,209		(35)			(35)		1,174	1,174			
100071679	BUFFALO	NY		10/14/2021		343		(22)			(22)		321	321			
100071680	CONROE	TX		10/14/2021		1,131		(36)			(36)		1,095	1,095			
100071681	FRESNO	CA		10/14/2021		1,281		(17)			(17)		1,264	1,264			
100071682	EL CENTRO	CA		10/14/2021		1,189		(40)			(40)		1,149	1,149			
100071684	BURLINGTON	WA		10/14/2021		1,004		(16)			(16)		988	988			
100071685	VALDOSTA	GA		10/14/2021		1,119		(35)			(35)		1,084	1,084			
100071686	FRANKLIN	VA		10/14/2021		441		(29)			(29)		412	412			
100071687	TULARE	CA		10/14/2021		5,204		(179)			(179)		5,025	5,025			
100071688	CAPE CORAL	FL		10/14/2021		1,677		(50)			(50)		1,627	1,627			
100071690	BIG BEAR LAKE	CA		10/14/2021		1,254		(47)			(47)		1,207	1,207			
100071691	VIRGINIA BEACH	VA		10/14/2021		958		(32)			(32)		926	926			
100071692	CEDAR CREEK	TX		10/14/2021		1,657		(43)			(43)		1,614	1,614			
100071693	BENBROOK	TX		10/14/2021		942		(31)			(31)		911	911			
100071694	HAWTHORNE	CA		10/14/2021		1,098		(41)			(41)		1,057	1,057			
100071695	SEATTLE	WA		10/14/2021		7,988		(136)			(136)		7,852	7,852			
100071696	BUFORD	GA		10/14/2021		1,399		(40)			(40)		1,359	1,359			
100071697	JOPLIN	MO		10/14/2021		290		(11)			(11)		279	279			
100071698	CHARLOTTE	NC		10/14/2021		1,094		(32)			(32)		1,062	1,062			
100071699	CHICAGO	IL		10/14/2021		1,180		(25)			(25)		1,155	1,155			
100071700	AVON	CT		10/14/2021		1,220		(26)			(26)		1,194	1,194			
100071701	SACRAMENTO	CA		10/14/2021		1,650		(54)			(54)		1,596	1,596			
100071702	MOLALLA	OR		10/14/2021		1,472		(41)			(41)		1,431	1,431			
100071704	LOS ANGELES	CA		10/14/2021		2,224		(74)			(74)		2,150	2,150			
100071705	ATHENS	GA		10/14/2021		1,223		(26)			(26)		1,197	1,197			
100071706	EL PASO	TX		10/14/2021		2,755		(104)			(104)		2,651	2,651			
100071707	LAS VEGAS	NV		10/14/2021		1,095		(34)			(34)		1,061	1,061			
100071708	LOS ANGELES	CA		10/14/2021		6,696		(131)			(131)		6,565	6,565			
100071709	SAINT PAUL	MN		10/14/2021		1,320		(29)			(29)		1,291	1,291			
100071710	PITTSBURGH	PA		10/14/2021		935		(27)			(27)		908	908			
100071712	ENCINITAS	CA		10/14/2021		1,360		(43)			(43)		1,317	1,317			
100071713	HORSE CAVE	KY		10/14/2021		450		(28)			(28)		422	422			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071714	ORMOND BEACH	FL		10/14/2021		1,136		(35)			(35)		1,101	1,101			
100071715	CHICAGO	IL		10/14/2021		4,805		(49)			(49)		4,756	4,756			
100071716	CENTRAL FALLS	RI		10/14/2021		1,734		(57)			(57)		1,677	1,677			
100071717	CARSON	CA		10/14/2021		2,317		(76)			(76)		2,241	2,241			
100071718	NAMPA	ID		10/14/2021		2,287		(56)			(56)		2,231	2,231			
100071719	COMMERCE	CA		10/14/2021		2,200		(32)			(32)		2,168	2,168			
100071720	IDAHO FALLS	ID		10/14/2021		1,433		(43)			(43)		1,390	1,390			
100071721	WESTLAND	MI		10/14/2021		439		(17)			(17)		422	422			
100071722	LITTLE ELM	TX		10/14/2021		1,207		(38)			(38)		1,169	1,169			
100071723	LUBBOCK	TX		10/14/2021		670		(28)			(28)		642	642			
100071724	CHANDLER	AZ		10/14/2021		1,228		(13)			(13)		1,215	1,215			
100071725	ATLANTA	GA		10/14/2021		1,617		(34)			(34)		1,583	1,583			
100071726	BARTOW	FL		10/14/2021		517		(26)			(26)		491	491			
100071729	LEBANON	PA		10/14/2021		659		(39)			(39)		620	620			
100071731	ASHEVILLE	NC		10/14/2021		1,484		(47)			(47)		1,437	1,437			
100071732	SHREVEPORT	LA		10/14/2021		1,221		(35)			(35)		1,186	1,186			
100071734	MELISSA	TX		10/14/2021		2,534		(32)			(32)		2,502	2,502			
100071736	TORRINGTON	CT		10/14/2021		520		(34)			(34)		486	486			
100071740	ABERDEEN	MD		10/14/2021		838		(33)			(33)		805	805			
100071741	OKLAHOMA CITY	OK		10/14/2021		481		(28)			(28)		453	453			
100071743	PALATKA	FL		10/14/2021		898		(51)			(51)		847	847			
100071744	HOUSTON	TX		10/14/2021		361		(24)			(24)		337	337			
100071745	GRAND PRAIRIE	TX		10/14/2021		840		(42)			(42)		798	798			
100071746	ALAMO	TX		10/14/2021		452		(26)			(26)		426	426			
100071747	TITUSVILLE	FL		10/14/2021		520		(27)			(27)		493	493			
100071748	TIMBERVILLE	VA		10/14/2021		2,123		(106)			(106)		2,017	2,017			
100071750	BERGENFIELD	NJ		10/14/2021		1,988		(59)			(59)		1,929	1,929			
100071752	FRESNO	CA		10/14/2021		1,341		(48)			(48)		1,293	1,293			
100071753	CHICAGO	IL		10/14/2021		952		(42)			(42)		910	910			
100071754	PENSACOLA	FL		10/14/2021		720		(24)			(24)		696	696			
100071756	FORT WORTH	TX		10/14/2021		1,023		(41)			(41)		982	982			
100071758	HOUSTON	TX		10/14/2021		2,811		(132)			(132)		2,679	2,679			
100071760	JACKSONVILLE	FL		10/14/2021		656		(24)			(24)		632	632			
100071762	TEMPLE HILLS	MD		10/14/2021		975		(34)			(34)		941	941			
100071763	FERNANDINA BEACH	FL		10/14/2021		1,260		(47)			(47)		1,213	1,213			
100071764	CHARLOTTESVILLE	VA		10/14/2021		1,361		(51)			(51)		1,310	1,310			
100071769	NEPTUNE	NJ		10/14/2021		1,190		(32)			(32)		1,158	1,158			
100071770	TORRINGTON	CT		10/14/2021		620		(33)			(33)		587	587			
100071771	TORRINGTON	CT		10/14/2021		553		(27)			(27)		526	526			
100071772	NORRISTOWN	PA		10/14/2021		336		(19)			(19)		317	317			
100071773	SAN ANTONIO	TX		10/14/2021		484		(29)			(29)		455	455			
100071774	GOLDSBORO	NC		10/14/2021		959		(32)			(32)		927	927			
100071775	MESQUITE	TX		10/14/2021		368		(13)			(13)		355	355			
100071776	MIAMI	FL		10/14/2021		167,286		(4,132)			(4,132)		163,154	163,154			
100071777	BALTIMORE	MD		10/14/2021		357		(17)			(17)		340	340			
100071780	IRMO	SC		10/14/2021		539		(25)			(25)		514	514			
100071781	CONVERSE	TX		10/14/2021		1,596		(50)			(50)		1,546	1,546			
100071783	CLEVELAND	OH		10/14/2021		494		(28)			(28)		466	466			
100071784	MISSION	TX		10/14/2021		972		(44)			(44)		928	928			
100071785	JACKSONVILLE	FL		10/14/2021		446		(28)			(28)		418	418			
100071786	KISSIMMEE	FL		10/14/2021		695		(25)			(25)		670	670			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071787	NORTH LAS VEGAS	NV		10/14/2021		1,110		(36)			(36)		1,074	1,074			
100071788	OAKDALE	CA		10/14/2021		1,242		(35)			(35)		1,207	1,207			
100071789	BALTIMORE	MD		10/14/2021		1,643		(71)			(71)		1,572	1,572			
100071791	PITTSBURGH	PA		10/14/2021		572		(26)			(26)		546	546			
100071792	GALVESTON	TX		10/14/2021		697		(34)			(34)		663	663			
100071793	LANCASTER	CA		10/14/2021		900		(32)			(32)		868	868			
100071795	COLUMBIA	PA		10/14/2021		895		(44)			(44)		851	851			
100071797	NEWTON	NC		10/14/2021		899		(40)			(40)		859	859			
100071799	SPRINGVILLE	CA		10/14/2021		477		(25)			(25)		452	452			
100071801	WATERBURY	CT		10/14/2021		592		(27)			(27)		565	565			
100071802	JUNCTION CITY	KS		10/14/2021		886		(38)			(38)		848	848			
100071805	BOYNTON BEACH	FL		10/14/2021		1,691		(53)			(53)		1,638	1,638			
100071806	COLUMBIA	SC		10/14/2021		967		(40)			(40)		927	927			
100071807	PALM BAY	FL		10/14/2021		1,033		(32)			(32)		1,001	1,001			
100071810	GREENVILLE	SC		10/14/2021		1,174		(41)			(41)		1,133	1,133			
100071811	BAKERSFIELD	CA		10/14/2021		857		(32)			(32)		825	825			
100071812	PICO RIVERA	CA		10/14/2021		2,600		(80)			(80)		2,520	2,520			
100071813	LOS ANGELES	CA		10/14/2021		5,216		(190)			(190)		5,026	5,026			
100071814	BRENTWOOD	MD		10/14/2021		1,395		(33)			(33)		1,362	1,362			
100071815	PACE	FL		10/14/2021		809		(46)			(46)		763	763			
100071820	PHILADELPHIA	PA		10/14/2021		1,037		(39)			(39)		998	998			
100071822	OCOEE	FL		10/14/2021		1,491		(33)			(33)		1,458	1,458			
100071824	FRESNO	CA		10/14/2021		1,467		(52)			(52)		1,415	1,415			
100071827	FRESNO	CA		10/14/2021		1,065		(40)			(40)		1,025	1,025			
100071828	WEST HARTFORD	CT		10/14/2021		1,888		(71)			(71)		1,817	1,817			
100071830	LANDOVER	MD		10/14/2021		805		(27)			(27)		778	778			
100071832	LEAGUE CITY	TX		10/14/2021		859		(39)			(39)		820	820			
100071833	NEWTON	NJ		10/14/2021		1,735		(83)			(83)		1,652	1,652			
100071835	NEWTON	NJ		10/14/2021		2,188		(57)			(57)		2,131	2,131			
100071836	MILWAUKEE	WI		10/14/2021		633		(31)			(31)		602	602			
100071837	ROSEVILLE	CA		10/14/2021		867		(42)			(42)		825	825			
100071838	FOREST	VA		10/14/2021		860		(31)			(31)		829	829			
100071839	ABILENE	TX		10/14/2021		658		(27)			(27)		631	631			
100071840	VIRGINIA BEACH	VA		10/14/2021		738		(29)			(29)		709	709			
100071841	TUCSON	AZ		10/14/2021		544		(30)			(30)		514	514			
100071842	WILMINGTON	NC		10/14/2021		562		(23)			(23)		539	539			
100071843	WASHINGTON	DC		10/14/2021		3,388		(54)			(54)		3,334	3,334			
100071845	LAS CRUCES	NM		10/14/2021		840		(34)			(34)		806	806			
100071846	BOSSIER CITY	LA		10/14/2021		370		(23)			(23)		347	347			
100071848	PROVIDENCE	RI		10/14/2021		724		(41)			(41)		683	683			
100071850	OCALA	FL		10/14/2021		793		(30)			(30)		763	763			
100071851	ROCKY MOUNT	NC		10/14/2021		2,187		(114)			(114)		2,073	2,073			
100071852	ABILENE	TX		10/14/2021		520		(22)			(22)		498	498			
100071854	CARLISLE	PA		10/14/2021		1,042		(31)			(31)		1,011	1,011			
100071855	TAMPA	FL		10/14/2021		658		(36)			(36)		622	622			
100071856	CHARLESTON	WV		10/14/2021		845		(41)			(41)		804	804			
100071857	SAN ANTONIO	TX		10/14/2021		840		(33)			(33)		807	807			
100071858	WEST PALM BEACH	FL		10/14/2021		1,614		(56)			(56)		1,558	1,558			
100071861	DUNDALK	MD		10/14/2021		787		(39)			(39)		748	748			
100071862	DOVER	NH		10/14/2021		1,543		(64)			(64)		1,479	1,479			
100071864	CAPE CORAL	FL		10/14/2021		997		(38)			(38)		959	959			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071865	LAREDO	TX		10/14/2021		2,833		(116)			(116)		2,717	2,717			
100071866	ROSEVILLE	CA		10/14/2021		1,151		(43)			(43)		1,108	1,108			
100071867	SAN ANTONIO	TX		10/14/2021		1,117		(42)			(42)		1,075	1,075			
100071868	LOS ANGELES	CA		10/14/2021		5,785		(209)			(209)		5,576	5,576			
100071869	ALTON	TX		10/14/2021		968		(62)			(62)		906	906			
100071872	MERIDEN	CT		10/14/2021		497		(28)			(28)		469	469			
100071873	SIGNAL HILL	CA		10/14/2021		1,185		(41)			(41)		1,144	1,144			
100071874	LEWISTON	ME		10/14/2021		610		(32)			(32)		578	578			
100071877	SAN JOSE	CA		11/05/2021		5,352		(168)			(168)		5,184	5,184			
100071879	EL CAJON	CA		11/05/2021		4,625		(106)			(106)		4,519	4,519			
100071880	YORBA LINDA	CA		11/05/2021		1,733		(49)			(49)		1,684	1,684			
100071882	SAN DIEGO	CA		11/05/2021		5,292		(96)			(96)		5,196	5,196			
100071883	SAN DIMAS	CA		11/05/2021		3,699		(35)			(35)		3,664	3,664			
100071886	ODESSA	TX		11/05/2021		2,121		(63)			(63)		2,058	2,058			
100071891	PHOENIX	AZ		11/19/2021		1,701		(54)			(54)		1,647	1,647			
100071892	THOUSAND OAKS	CA		11/19/2021		3,194		(156)			(156)		3,038	3,038			
100071894	TRABUCO CANYON	CA		01/21/2022		4,998		(138)			(138)		4,860	4,860			
100071895	RANCHO SANTA MARGARITA	CA		11/19/2021		119		(3)			(3)		116	116			
100071896	VENTURA	CA		01/21/2022		5,995		(177)			(177)		5,818	5,818			
100071900	WOODLAND HILLS	CA		11/19/2021		1,812		(88)			(88)		1,724	1,724			
100071904	FRISCO	TX		11/19/2021		1,937		(176)			(176)		1,761	1,761			
100071905	HOLLADAY	UT		11/19/2021		650		(50)			(50)		600	600			
100071908	SANTA CLARITA	CA		01/21/2022		4,312		(140)			(140)		4,172	4,172			
100071909	SUGARLOAF KEY	FL		11/19/2021		257		(10)			(10)		247	247			
100071913	ARLINGTON	TX		11/19/2021		1,409		(125)			(125)		1,284	1,284			
100071915	SCOTTSDALE	AZ		11/19/2021		2,381		(74)			(74)		2,307	2,307			
100071919	KEY BISCAYNE	FL		11/19/2021		2,695		(140)			(140)		2,555	2,555			
100071920	NATIONAL CITY	CA		11/19/2021		4,881		(29)			(29)		4,852	4,852			
100071922	YUMA	AZ		11/19/2021		1,007		(88)			(88)		919	919			
100071924	HIALEAH	FL		01/21/2022		13,972		(557)			(557)		13,415	13,415			
100071925	ORANGE	CA		01/21/2022		1,640		(81)			(81)		1,559	1,559			
100071927	NEW BRAUNFELS	TX		11/19/2021		1,326		(89)			(89)		1,237	1,237			
100071928	VAN NUYS	CA		11/19/2021		2,075		(206)			(206)		1,869	1,869			
100071929	COSTA MESA	CA		01/21/2022		5,363		(86)			(86)		5,277	5,277			
100071931	LOS ANGELES	CA		11/19/2021		2,471		(111)			(111)		2,360	2,360			
100071932	FORT LAUDERDALE	FL		11/19/2021		4,012		(117)			(117)		3,895	3,895			
100071933	GILBERT	AZ		11/19/2021		1,545		(109)			(109)		1,436	1,436			
100071934	PORTLAND	OR		01/21/2022		1,677		(138)			(138)		1,539	1,539			
100071936	SILVER CLIFF	CO		11/19/2021		1,672		(62)			(62)		1,610	1,610			
100071937	CAPE CORAL	FL		11/19/2021		1,583		(141)			(141)		1,442	1,442			
100071939	COCONUT GROVE	FL		01/21/2022		5,108		(106)			(106)		5,002	5,002			
100071940	SAINT PETERSBURG	FL		11/19/2021		3,562		(291)			(291)		3,271	3,271			
100071941	OURAY	CO		11/19/2021		4,538		(88)			(88)		4,450	4,450			
100071942	PASADENA	CA		11/19/2021		483		(33)			(33)		450	450			
100071943	SAN FRANCISCO	CA		11/19/2021		9,103		(368)			(368)		8,735	8,735			
100071945	CARMICHAEL	CA		11/19/2021		3,966		(201)			(201)		3,765	3,765			
100071949	SAN BRUNO	CA		11/19/2021		3,121		(121)			(121)		3,000	3,000			
100071952	SALISBURY	MD		11/19/2021		1,237		(84)			(84)		1,153	1,153			
100071953	ARCADIA	CA		01/21/2022		6,530		(258)			(258)		6,272	6,272			
100071957	OAKLAND PARK	FL		11/19/2021		2,912		(161)			(161)		2,751	2,751			
100071958	FRIENDSWOOD	TX		11/19/2021		1,218		(150)			(150)		1,068	1,068			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071959	GRANADA HILLS	CA		11/19/2021		4,596		(98)			(98)		4,498	4,498			
100071964	TULARE	CA		11/19/2021		1,587		(128)			(128)		1,459	1,459			
100071965	DES PLAINES	IL		10/29/2021		933		(37)			(37)		896	896			
100071966	PANAMA CITY BEACH	FL		10/29/2021		2,554		(68)			(68)		2,486	2,486			
100071967	VENTURA	CA		10/29/2021		16		(1)			(1)		15	15			
100071969	PANAMA CITY BEACH	FL		10/29/2021		1,197		(81)			(81)		1,116	1,116			
100071973	SPRINGFIELD	MO		10/29/2021		1,481		(48)			(48)		1,433	1,433			
100071974	VENTURA	CA		10/29/2021		16		(1)			(1)		15	15			
100071976	HEBER CITY	UT		10/29/2021		3,352		(36)			(36)		3,316	3,316			
100071977	FRIENDSWOOD	TX		10/29/2021		1,120		(79)			(79)		1,041	1,041			
100071978	PHOENIX	AZ		10/29/2021		1,554		(96)			(96)		1,458	1,458			
100071979	HALLANDALE BEACH	FL		10/29/2021		1,953		(126)			(126)		1,827	1,827			
100071981	SCHAUMBURG	IL		10/29/2021		1,180		(67)			(67)		1,113	1,113			
100071982	LOS ANGELES	CA		10/29/2021		3,131		(135)			(135)		2,996	2,996			
100071983	WINTER GARDEN	FL		10/29/2021		2,393		(84)			(84)		2,309	2,309			
100071984	RIO RANCHO	NM		10/29/2021		1,109		(43)			(43)		1,066	1,066			
100071985	SPRINGFIELD	MA		10/29/2021		1,358		(59)			(59)		1,299	1,299			
100071986	TALLAHASSEE	FL		10/29/2021		577		(47)			(47)		530	530			
100071987	SCOTTSDALE	AZ		10/29/2021		2,633		(267)			(267)		2,366	2,366			
100071991	MARATHON	FL		10/29/2021		2,021		(59)			(59)		1,962	1,962			
100071994	PORTSMOUTH	VA		10/29/2021		16		(1)			(1)		15	15			
100071995	NAPERVILLE	IL		10/29/2021		3,086		(187)			(187)		2,899	2,899			
100071996	PANAMA CITY BEACH	FL		10/29/2021		1,834		(48)			(48)		1,786	1,786			
100071998	PANAMA CITY BEACH	FL		10/29/2021		1,844		(49)			(49)		1,795	1,795			
100072000	STOCKBRIDGE	GA		10/29/2021		708		(34)			(34)		674	674			
100072001	MISSOURI CITY	TX		10/29/2021		1,735		(72)			(72)		1,663	1,663			
100072003	COLLEGE STATION	TX		10/29/2021		706		(61)			(61)		645	645			
100072004	SANDY	UT		10/29/2021		2,702		(115)			(115)		2,587	2,587			
100072005	CAPE NEDDICK	ME		10/29/2021		817		(50)			(50)		767	767			
100072009	LAS VEGAS	NV		10/29/2021		1,169		(94)			(94)		1,075	1,075			
100072010	DENVER	CO		10/29/2021		517		(17)			(17)		500	500			
100072012	ORLANDO	FL		10/29/2021		480		(17)			(17)		463	463			
100072015	CARLISLE	PA		10/29/2021		706		(13)			(13)		693	693			
100072018	SANTA BARBARA	CA		11/19/2021		55,918		(59)			(59)		55,859	55,859			
100072019	ENCINITAS	CA		11/19/2021		10,649		(528)			(528)		10,121	10,121			
100072024	VERO BEACH	FL		11/19/2021		5,203		(108)			(108)		5,095	5,095			
100072025	INDIO	CA		11/19/2021		5,320		(157)			(157)		5,163	5,163			
100072027	GRASSY KEY	FL		11/19/2021		16,239		(423)			(423)		15,816	15,816			
100072028	UPLAND	CA		11/19/2021		440		(11)			(11)		429	429			
100072029	LOS ANGELES	CA		11/19/2021		8,036		(246)			(246)		7,790	7,790			
100072031	SAN DIEGO	CA		11/19/2021		5,878		(142)			(142)		5,736	5,736			
100072112	SUN VALLEY	NV		11/01/2021		688		(18)			(18)		670	670			
100072168	NORWALK	CA		11/01/2021		5,162		(9)			(9)		5,153	5,153			
100072221	PHOENIX	AZ		11/01/2021		564		(21)			(21)		543	543			
100072386	SPRING HOPE	NC		11/01/2021		1,079		(17)			(17)		1,062	1,062			
100072529	REDFORD	MI		11/01/2021		721		(12)			(12)		709	709			
100072538	EVERETT	WA		11/01/2021		1,410		(19)			(19)		1,391	1,391			
100072543	DANBURY	CT		11/01/2021		578							578	578			
100072549	RIALTO	CA		11/01/2021		1,582		(10)			(10)		1,572	1,572			
100072559	SAINT LOUIS	MO		11/01/2021		491		(5)			(5)		486	486			
100073120	BELCAMP	MD		11/01/2021		352		(11)			(11)		341	341			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100073364	LUBBOCK	TX		11/01/2021		513		(4)			(4)		509	509			
100073375	LAKE CHARLES	LA		11/01/2021		1,464		(1)			(1)		1,463	1,463			
100073382	GROVETOWN	GA		11/01/2021		1,270		(11)			(11)		1,259	1,259			
100073391	SYRACUSE	NY		11/01/2021		893		5			5		898	898			
100073402	AMARILLO	TX		11/01/2021		940		(9)			(9)		931	931			
100073405	PRINCETON	MN		11/01/2021		1,400		(7)			(7)		1,393	1,393			
100073411	GLEN BURNIE	MD		11/01/2021		1,303		(9)			(9)		1,294	1,294			
100073428	OLD BRIDGE	NJ		11/01/2021		1,855		8			8		1,863	1,863			
100073439	STROUDSBURG	PA		11/01/2021		932		6			6		938	938			
100073441	ROCK HILL	SC		11/01/2021		1,129		17			17		1,146	1,146			
100073527	BALTIMORE	MD		11/01/2021		824		25			25		849	849			
100073530	SIMI VALLEY	CA		10/26/2021		5,055		(61)			(61)		4,994	4,994			
100073532	GRANADA HILLS	CA		10/26/2021		5,772		(109)			(109)		5,663	5,663			
100073533	SHERWOOD FOREST	CA		10/26/2021		5,192		(83)			(83)		5,109	5,109			
100073534	VAN NUYS	CA		10/26/2021		3,540		(66)			(66)		3,474	3,474			
100073537	MODESTO	CA		10/26/2021		1,406		(15)			(15)		1,391	1,391			
100073538	LOS ANGELES	CA		10/26/2021		22,795		(399)			(399)		22,396	22,396			
100073539	LONG BEACH	CA		10/26/2021		2,121		(28)			(28)		2,093	2,093			
100073541	LOS ANGELES	CA		10/26/2021		2,773		(45)			(45)		2,728	2,728			
100073542	LOS ANGELES	CA		10/26/2021		2,773		(45)			(45)		2,728	2,728			
100073544	PACOIMA	CA		11/19/2021		1,688		(3)			(3)		1,685	1,685			
100073545	VAN NUYS	CA		11/19/2021		3,574		(218)			(218)		3,356	3,356			
100073548	SAN PABLO	CA		11/19/2021		1,742		(10)			(10)		1,732	1,732			
100073549	FLOWER MOUND	TX		11/19/2021		1,999		(49)			(49)		1,950	1,950			
100073550	VAN NUYS	CA		11/19/2021		2,624		(17)			(17)		2,607	2,607			
100073552	PACIFIC GROVE	CA		11/19/2021		3,280		(46)			(46)		3,234	3,234			
100073553	MIAMI	FL		11/19/2021		1,417		(52)			(52)		1,365	1,365			
100073554	MIAMI	FL		11/19/2021		2,570		(130)			(130)		2,440	2,440			
100073557	LIVE OAK	CA		11/19/2021		2,355		(115)			(115)		2,240	2,240			
100073558	OCEANSIDE	CA		11/19/2021		1,581		(52)			(52)		1,529	1,529			
100073559	SAN DIEGO	CA		11/19/2021		1,645		(59)			(59)		1,586	1,586			
100073560	VISTA	CA		11/19/2021		5,668		(116)			(116)		5,552	5,552			
100073561	INGLEWOOD	CA		11/19/2021		4,694		(199)			(199)		4,495	4,495			
100073562	CORONADO	CA		11/19/2021		8,513		(134)			(134)		8,379	8,379			
100073565	WILTON	CA		11/19/2021		3,339		(51)			(51)		3,288	3,288			
100074089	COLORADO SPRINGS	CO		12/09/2021		1,838		(121)			(121)		1,717	1,717			
100074096	MESA	AZ		12/09/2021		2,186		(67)			(67)		2,119	2,119			
100074099	CHARLESTON	SC		12/09/2021		13,034		(784)			(784)		12,250	12,250			
100074100	VISTA	CA		12/09/2021		3,340		(19)			(19)		3,321	3,321			
100074107	LONG BEACH	CA		12/09/2021		2,350		(106)			(106)		2,244	2,244			
100074112	OCEANSIDE	CA		12/09/2021		2,175		(107)			(107)		2,068	2,068			
100074113	RICHMOND	TX		12/09/2021		530		(43)			(43)		487	487			
100074118	COACHELLA	CA		12/09/2021		967		(79)			(79)		888	888			
100074120	RICHMOND	CA		12/09/2021		2,612		(139)			(139)		2,473	2,473			
100074131	NOKOMIS	FL		12/09/2021		5,820		(132)			(132)		5,688	5,688			
100074144	SICKLERVILLE	NJ		12/09/2021		1,681		(31)			(31)		1,650	1,650			
100074146	SALINAS	CA		12/09/2021		1,828		(106)			(106)		1,722	1,722			
100074150	FULSHEAR	TX		12/09/2021		29,108		(1,115)			(1,115)		27,993	27,993			
100074162	NORTH FORT MYERS	FL		12/09/2021		3,692		(127)			(127)		3,565	3,565			
100074163	KENT	WA		12/09/2021		2,555		(62)			(62)		2,493	2,493			
100074167	POMONA	CA		12/09/2021		3,216		(94)			(94)		3,122	3,122			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100074171	YORKVILLE	IL		12/09/2021		1,443		(64)			(64)		1,379	1,379			
100074173	GILBERT	AZ		12/09/2021		177		(8)			(8)		169	169			
100074182	READING	PA		12/09/2021		947		(58)			(58)		889	889			
100074191	SURPRISE	AZ		12/09/2021		1,780		(63)			(63)		1,717	1,717			
100074197	BAINBRIDGE ISLAND	WA		12/09/2021		1,120		(30)			(30)		1,090	1,090			
100074198	SIERRA MADRE	CA		12/09/2021		3,228		(144)			(144)		3,084	3,084			
100074201	SACRAMENTO	CA		12/09/2021		1,726		(91)			(91)		1,635	1,635			
100074202	SACRAMENTO	CA		12/09/2021		1,746		(82)			(82)		1,664	1,664			
100074203	SACRAMENTO	CA		12/09/2021		1,990		(68)			(68)		1,922	1,922			
100074215	COLORADO SPRINGS	CO		12/09/2021		3,101		(95)			(95)		3,006	3,006			
100074216	SACRAMENTO	CA		12/09/2021		2,043		(85)			(85)		1,958	1,958			
100074222	CHULA VISTA	CA		12/09/2021		2,863		(70)			(70)		2,793	2,793			
100074228	LA CRESCENTA	CA		12/09/2021		1,758		11			11		1,769	1,769			
100074229	TWENTYNINE PALMS	CA		12/09/2021		1,508		(43)			(43)		1,465	1,465			
100074235	FREMONT	CA		12/09/2021		4,012		(96)			(96)		3,916	3,916			
100074242	SCOTTSDALE	AZ		12/09/2021		3,285		(75)			(75)		3,210	3,210			
100074244	LOS ANGELES	CA		12/09/2021		9,605		(193)			(193)		9,412	9,412			
100074245	HUNTINGTON BEACH	CA		12/09/2021		2,130		(72)			(72)		2,058	2,058			
100074250	HOMESTEAD	FL		12/09/2021		4,177		(96)			(96)		4,081	4,081			
100074252	CRYSTAL LAKE	IL		12/09/2021		3							3	3			
100074274	GILBERT	AZ		12/09/2021		2,576		(139)			(139)		2,437	2,437			
100074292	FORT LAUDERDALE	FL		12/09/2021		1,985		(60)			(60)		1,925	1,925			
100074299	LOS ANGELES	CA		12/09/2021		3,988		(231)			(231)		3,757	3,757			
100074317	PROSPER	TX		12/09/2021		1,428		(8)			(8)		1,420	1,420			
100074339	SAN LORENZO	CA		12/09/2021		8,947		(135)			(135)		8,812	8,812			
100074350	GARDEN GROVE	CA		12/09/2021		294		(14)			(14)		280	280			
100074364	SANTA BARBARA	CA		11/19/2021		32,622		(733)			(733)		31,889	31,889			
100074365	SANTA BARBARA	CA		11/19/2021		39,228		(984)			(984)		38,244	38,244			
100074367	PARKLAND	FL		11/19/2021		3,312		(94)			(94)		3,218	3,218			
100074368	RESEDA	CA		11/19/2021		3,300		(71)			(71)		3,229	3,229			
100074369	LAHAINA	HI		11/19/2021		4,911		(95)			(95)		4,816	4,816			
100074370	PALM SPRINGS	CA		11/19/2021		1,424		(27)			(27)		1,397	1,397			
100074378	UTRECHT	NLD		11/16/2021		696						8	704	701	(3)		(3)
100074382	EINDHOVEN	NLD		11/16/2021		1,142						13	1,155	1,151	(4)		(4)
100074387	TEMPE	AZ		12/02/2021		1,803		(33)			(33)		1,770	1,770			
100074388	FLEMINGTON	NJ		12/02/2021		3,443		(94)			(94)		3,349	3,349			
100074389	BOLINAS	CA		12/02/2021		3,768		(125)			(125)		3,643	3,643			
100074390	BIG BEAR LAKE	CA		12/02/2021		3,734		(70)			(70)		3,664	3,664			
100074391	MONTAUK	NY		12/02/2021		5,090		(123)			(123)		4,967	4,967			
100074392	FLAGSTAFF	AZ		12/02/2021		4,458		(117)			(117)		4,341	4,341			
100074393	SALINAS	CA		12/02/2021		1,492		(19)			(19)		1,473	1,473			
100074396	INDIAN LAKE ESTATES	FL		12/02/2021		1,409		(65)			(65)		1,344	1,344			
100074397	LOS ANGELES	CA		12/02/2021		7,323		288			288		7,611	7,611			
100074398	RAEFORD	NC		12/02/2021		909		(72)			(72)		837	837			
100074399	KISSIMMEE	FL		12/02/2021		1,046		(89)			(89)		957	957			
100074404	PEORIA	AZ		12/02/2021		5,409		(86)			(86)		5,323	5,323			
100074407	WESTON	FL		12/02/2021		3,396		(68)			(68)		3,328	3,328			
100074409	OCEAN VIEW	DE		12/02/2021		730		(120)			(120)		610	610			
100074410	BEAVERCREEK	OH		12/02/2021		5,491		(208)			(208)		5,283	5,283			
100074412	HACIENDA HEIGHTS AREA	CA		12/02/2021		2,839		(88)			(88)		2,751	2,751			
100074414	LOS GATOS	CA		12/02/2021		5,253		(130)			(130)		5,123	5,123			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074415	SEDONA	AZ		12/02/2021		2,313		(82)			(82)		2,231	2,231			
100074418	CHICAGO	IL		12/02/2021		2,591		(123)			(123)		2,468	2,468			
100074420	ARLINGTON	VA		12/02/2021		5,605		(101)			(101)		5,504	5,504			
100074421	LAS VEGAS	NV		12/02/2021		879		(59)			(59)		820	820			
100074422	LAS VEGAS	NV		12/02/2021		2,341		(133)			(133)		2,208	2,208			
100074423	REDONDO BEACH	CA		12/02/2021		4,761		(67)			(67)		4,694	4,694			
100074424	FRANKLIN	TN		12/02/2021		1,839		(87)			(87)		1,752	1,752			
100074427	LOS ANGELES	CA		12/02/2021		6,432		(161)			(161)		6,271	6,271			
100074429	TREASURE ISLAND	FL		12/02/2021		1,280		(68)			(68)		1,212	1,212			
100074430	TAMPA	FL		12/02/2021		2,796		(153)			(153)		2,643	2,643			
100074435	MIAMI	FL		12/02/2021		892		(86)			(86)		806	806			
100074437	BAYONNE	NJ		12/02/2021		3,475		(147)			(147)		3,328	3,328			
100074439	UPPER SADDLE RIVER	NJ		12/02/2021		58,993		(913)			(913)		58,080	58,080			
100074440	NORTH PORT	FL		12/02/2021		493		(93)			(93)		400	400			
100074442	BROOKHAVEN	NY		12/02/2021		2,733		90			90		2,823	2,823			
100074443	PALM SPRINGS	CA		12/02/2021		6,777		(402)			(402)		6,375	6,375			
100074444	WOODLAND	CA		12/02/2021		1,568		(70)			(70)		1,498	1,498			
100074445	CRETE	IL		12/02/2021		1,144		(33)			(33)		1,111	1,111			
100074446	MIRAMAR	FL		12/02/2021		2,754		(79)			(79)		2,675	2,675			
100074448	RANCHO PALOS VERDES	CA		12/02/2021		23,355		(547)			(547)		22,808	22,808			
100074450	STOCKTON SPRINGS	ME		12/02/2021		1,197		(40)			(40)		1,157	1,157			
100074451	COLLEGE POINT	NY		12/02/2021		3,445		(184)			(184)		3,261	3,261			
100074453	SAN FRANCISCO	CA		12/02/2021		5,183		(173)			(173)		5,010	5,010			
100074454	WILLIAMSTOWN	NJ		12/02/2021		1,716		(28)			(28)		1,688	1,688			
100074456	SAN ANTONIO	TX		12/02/2021		1,179		(94)			(94)		1,085	1,085			
100074458	LAS VEGAS	NV		12/02/2021		4,734		(205)			(205)		4,529	4,529			
100074459	NEWPORT	KY		12/02/2021		541		(40)			(40)		501	501			
100074460	RONKONKOMA	NY		12/02/2021		931		(78)			(78)		853	853			
100074461	VICTORVILLE	CA		12/02/2021		902		(90)			(90)		812	812			
100074462	HUTTO	TX		12/02/2021		1,558		(133)			(133)		1,425	1,425			
100074464	LOS ANGELES	CA		12/02/2021		2,098		(108)			(108)		1,990	1,990			
100074468	SCOTTSDALE	AZ		12/02/2021		6,039		125			125		6,164	6,164			
100074471	OKLAHOMA CITY	OK		12/02/2021		899		(69)			(69)		830	830			
100074474	PFLUGERVILLE	TX		12/02/2021		1,763		(168)			(168)		1,595	1,595			
100074475	PHILADELPHIA	PA		12/02/2021		1,061		(104)			(104)		957	957			
100074477	MISSION VIEJO	CA		12/14/2021		184		(7)			(7)		177	177			
100074478	SAN JOSE	CA		12/14/2021		119		(4)			(4)		115	115			
100074480	OAKLAND	CA		12/14/2021		5,853		23			23		5,876	5,876			
100074481	OAKLEY	CA		12/14/2021		3,371		(97)			(97)		3,274	3,274			
100074482	OCEANO	CA		12/14/2021		728		3			3		731	731			
100074484	FRESNO	CA		12/14/2021		1,262		(43)			(43)		1,219	1,219			
100074486	NEWPORT BEACH	CA		12/14/2021		11,120		122			122		11,242	11,242			
100074487	LA CANADA FLINTRIDGE	CA		12/14/2021		12,336		(4)			(4)		12,332	12,332			
100074489	WOODLAND HILLS	CA		12/14/2021		1,904		(45)			(45)		1,859	1,859			
100074491	LAGUNA HILLS	CA		12/14/2021		5,788		(5)			(5)		5,783	5,783			
100074521	BOONEVILLE	AR		12/01/2021		825		(5)			(5)		820	820			
100074522	GLASGOW	KY		12/01/2021		331		(10)			(10)		321	321			
100074536	PETERSBURG	VA		12/01/2021		1,459		(44)			(44)		1,415	1,415			
100074544	BALTIMORE	MD		12/01/2021		374		(4)			(4)		370	370			
100074559	HAMMOND	IN		12/01/2021		176		(5)			(5)		171	171			
100074584	DAYTON	OH		12/01/2021		320		(9)			(9)		311	311			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074591	RICHMOND	KY		12/01/2021		411		(10)			(10)		401	401			
100074594	HELENA	AL		12/01/2021		1,201		(25)			(25)		1,176	1,176			
100074612	CONVERSE	TX		12/01/2021		984		(11)			(11)		973	973			
100074619	CORPUS CHRISTI	TX		12/01/2021		883		(11)			(11)		872	872			
100074637	VALENTINE	NE		12/01/2021		334		(5)			(5)		329	329			
100074669	BURLINGTON	NJ		12/01/2021		1,599		(27)			(27)		1,572	1,572			
100074671	WOODBURY	TN		12/01/2021		614		(21)			(21)		593	593			
100074675	SCOTCH PLAINS	NJ		12/01/2021		1,390		(22)			(22)		1,368	1,368			
100074676	BROWNS MILLS	NJ		12/01/2021		318		(7)			(7)		311	311			
100074680	SHREVEPORT	LA		12/01/2021		525		(12)			(12)		513	513			
100074707	PHILADELPHIA	PA		12/01/2021		644		(9)			(9)		635	635			
100074717	WATERVILLE	ME		12/01/2021		698		(6)			(6)		692	692			
100074740	BAKER	LA		12/01/2021		403		(9)			(9)		394	394			
100074747	ROME	NY		12/01/2021		327		(2)			(2)		325	325			
100074758	COLUMBIA	MO		12/01/2021		471		(2)			(2)		469	469			
100074760	ROANOKE	VA		12/01/2021		176		(5)			(5)		171	171			
100074762	WILLCOX	AZ		12/01/2021		626		(8)			(8)		618	618			
100074775	IUKA	IL		12/01/2021		84		(1)			(1)		83	83			
100074808	LAREDO	TX		12/01/2021		1,166		(29)			(29)		1,137	1,137			
100074813	LEXINGTON	SC		12/01/2021		310		(2)			(2)		308	308			
100074825	YOUNGSTOWN	OH		12/01/2021		290		(3)			(3)		287	287			
100074841	SIMPSONVILLE	SC		12/01/2021		310		(2)			(2)		308	308			
100074848	HOUSTON	TX		12/01/2021		1,000		(14)			(14)		986	986			
100074873	CLEVELAND	TN		12/01/2021		896		(17)			(17)		879	879			
100074877	FONTANA	CA		12/01/2021		648		(8)			(8)		640	640			
100074883	ISLIP	NY		12/01/2021		642		(4)			(4)		638	638			
100074893	GREECE	NY		12/01/2021		988		(11)			(11)		977	977			
100074894	BALTIMORE	MD		12/01/2021		882		(4)			(4)		878	878			
100074896	AUBURN	CA		12/01/2021		1,259		(16)			(16)		1,243	1,243			
100074902	MARTINEZ	GA		12/01/2021		631		(18)			(18)		613	613			
100074907	REDLANDS	CA		12/01/2021		271		(6)			(6)		265	265			
100074909	YAKIMA	WA		12/01/2021		1,766		(14)			(14)		1,752	1,752			
100074910	AIKEN	SC		12/01/2021		711		(9)			(9)		702	702			
100074911	LIZELLA	GA		12/01/2021		604		(3)			(3)		601	601			
100074928	WINTER HAVEN	FL		12/01/2021		223		1			1		224	224			
100074944	ROCKY HILL	CT		12/01/2021		1,539		(23)			(23)		1,516	1,516			
100074952	NATIONAL CITY	CA		12/01/2021		876		(7)			(7)		869	869			
100074960	CLAYTON	NJ		12/01/2021		2,097		(26)			(26)		2,071	2,071			
100074966	SHAWSVILLE	VA		12/01/2021		685		(4)			(4)		681	681			
100074971	LOGANVILLE	GA		12/01/2021		980		(17)			(17)		963	963			
100074974	TOLLESON	AZ		12/01/2021		721		(8)			(8)		713	713			
100074976	EL PASO	TX		12/01/2021		475		(9)			(9)		466	466			
100074985	CLYDE	NC		12/01/2021		1,101		(9)			(9)		1,092	1,092			
100074999	GIBBSTOWN	NJ		12/01/2021		1,570		(17)			(17)		1,553	1,553			
100075005	HOUSE SPRINGS	MO		12/01/2021		741		(9)			(9)		732	732			
100075038	PHILLIPSBURG	NJ		12/01/2021		128		(1)			(1)		127	127			
100075047	BAY CITY	MI		12/01/2021		178		(6)			(6)		172	172			
100075054	LOS ANGELES	CA		12/01/2021		1,609		(28)			(28)		1,581	1,581			
100075056	SELMA	NC		12/01/2021		338		(4)			(4)		334	334			
100075062	SAN ANTONIO	TX		12/01/2021		612		(18)			(18)		594	594			
100075064	ACWORTH	GA		12/01/2021		718		(11)			(11)		707	707			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075065	ALBANY	GA		12/01/2021		499		(8)			(8)		491	491			
100075074	ACWORTH	GA		12/01/2021		934		(3)			(3)		931	931			
100075087	WEAVER	AL		12/01/2021		583		(7)			(7)		576	576			
100075091	FLINT	MI		12/01/2021		633		(4)			(4)		629	629			
100075117	KANSAS CITY	MO		12/01/2021		1,443		(15)			(15)		1,428	1,428			
100075120	APOPKA	FL		12/01/2021		799		(7)			(7)		792	792			
100075128	ALBANY	GA		12/01/2021		558		(7)			(7)		551	551			
100075153	COVINGTON	GA		12/01/2021		1,700		(33)			(33)		1,667	1,667			
100075174	INDEPENDENCE	MO		12/01/2021		703		(9)			(9)		694	694			
100075175	PROPHETSTOWN	IL		12/01/2021		457		(6)			(6)		451	451			
100075184	FREDERICKSBURG	VA		12/01/2021		2,091		(20)			(20)		2,071	2,071			
100075191	KATY	TX		12/01/2021		657		(18)			(18)		639	639			
100075192	HORN LAKE	MS		12/01/2021		556		(11)			(11)		545	545			
100075205	TUCSON	AZ		12/01/2021		2,228		(26)			(26)		2,202	2,202			
100075208	ORANGE	TX		12/01/2021		1,016		(30)			(30)		986	986			
100075215	FORT WORTH	TX		12/01/2021		3,415		(22)			(22)		3,393	3,393			
100075219	INDIO	CA		12/01/2021		610		(8)			(8)		602	602			
100075226	SAN ANGELO	TX		12/01/2021		417		(7)			(7)		410	410			
100075233	ALLEN	TX		12/01/2021		2,721		(21)			(21)		2,700	2,700			
100075245	SACRAMENTO	CA		12/01/2021		1,227		(11)			(11)		1,216	1,216			
100075253	LAKEWOOD	CA		12/01/2021		783		(15)			(15)		768	768			
100075259	MONROE	GA		12/01/2021		286		(4)			(4)		282	282			
100075262	FREDERICK	MD		12/01/2021		472		(1)			(1)		471	471			
100075263	WYOMING	MI		12/01/2021		203		(3)			(3)		200	200			
100075266	COOKEVILLE	TN		12/01/2021		577		(3)			(3)		574	574			
100075270	MOSELEY	VA		12/01/2021		2,922		(21)			(21)		2,901	2,901			
100075273	CHICAGO	IL		12/01/2021		3,047		(31)			(31)		3,016	3,016			
100075295	HOUSTON	TX		12/01/2021		935		(19)			(19)		916	916			
100075304	JOSHUA	TX		12/01/2021		1,058		(16)			(16)		1,042	1,042			
100075325	JACKSON	TN		12/01/2021		920		(17)			(17)		903	903			
100075331	GAINESBORO	TN		12/01/2021		703		(15)			(15)		688	688			
100075334	LITHONIA	GA		12/01/2021		278		(6)			(6)		272	272			
100075338	MORRISTOWN	TN		12/01/2021		788		(10)			(10)		778	778			
100075362	CORPUS CHRISTI	TX		12/01/2021		712		(22)			(22)		690	690			
100075364	BLOOMFIELD	CT		12/01/2021		948		(8)			(8)		940	940			
100075366	STANFORD	KY		12/01/2021		354		(8)			(8)		346	346			
100075369	ELK GROVE	CA		12/01/2021		2,495		(25)			(25)		2,470	2,470			
100075375	TUCSON	AZ		12/01/2021		271		(5)			(5)		266	266			
100075380	COUNCIL BLUFFS	IA		12/01/2021		449		(6)			(6)		443	443			
100075383	FORNEY	TX		12/01/2021		571		(7)			(7)		564	564			
100075389	FORT MYERS	FL		12/01/2021		1,872		(6)			(6)		1,866	1,866			
100075392	NAPLES	FL		12/01/2021		838		(3)			(3)		835	835			
100075394	DELPHOS	OH		12/01/2021		443		(8)			(8)		435	435			
100075398	SPARTANBURG	SC		12/01/2021		756		(13)			(13)		743	743			
100075399	SAN ANTONIO	TX		12/01/2021		557		(13)			(13)		544	544			
100075408	MARICOPA	AZ		12/01/2021		1,277		(18)			(18)		1,259	1,259			
100075425	MAGNA	UT		12/01/2021		1,139		(20)			(20)		1,119	1,119			
100075435	MALDEN	MO		12/01/2021		512		(12)			(12)		500	500			
100075436	ARNOLD	MO		12/01/2021		500		(4)			(4)		496	496			
100075445	LAWRENCEVILLE	GA		12/01/2021		1,457		(23)			(23)		1,434	1,434			
100075455	SALEM	OR		12/01/2021		840		(9)			(9)		831	831			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075457	PHOENIX	AZ		12/01/2021		1,073		(17)			(17)		1,056	1,056			
100075461	PORT ST LUCIE	FL		12/01/2021		367		(5)			(5)		362	362			
100075470	HAMPTON	VA		12/01/2021		485		(20)			(20)		465	465			
100075492	CADWELL	GA		12/01/2021		410		(16)			(16)		394	394			
100075496	HOUSTON	TX		12/01/2021		1,308		(33)			(33)		1,275	1,275			
100075504	MIAMI	FL		12/01/2021		1,736		(62)			(62)		1,674	1,674			
100075510	BURLESON	TX		12/01/2021		1,759		(33)			(33)		1,726	1,726			
100075519	JONESBORO	GA		12/01/2021		526		(13)			(13)		513	513			
100075569	LEXINGTON	OH		12/01/2021		840		(19)			(19)		821	821			
100075575	CHARLOTTE	NC		12/01/2021		189		(4)			(4)		185	185			
100075577	CULPEPPER	VA		12/01/2021		1,317		(26)			(26)		1,291	1,291			
100075591	PARMA	OH		12/01/2021		1,123		(25)			(25)		1,098	1,098			
100075622	FOND DU LAC	WI		12/01/2021		521		(20)			(20)		501	501			
100075634	RIPLEY	TN		12/01/2021		825		(20)			(20)		805	805			
100075636	COVINGTON	GA		12/01/2021		654		(22)			(22)		632	632			
100075639	MURFREESBORO	TN		12/01/2021		1,467		(38)			(38)		1,429	1,429			
100075641	PINON HILLS	CA		12/01/2021		1,939		(35)			(35)		1,904	1,904			
100075646	RUTLEDGE	TN		12/01/2021		1,127		(25)			(25)		1,102	1,102			
100075649	KINGSTON	PA		12/01/2021		563		(11)			(11)		552	552			
100075678	BESSEMER CITY	NC		12/01/2021		911		(17)			(17)		894	894			
100075679	MANTUA	NJ		12/01/2021		681		(7)			(7)		674	674			
100075688	GEORGETOWN	MA		12/01/2021		3,692		(64)			(64)		3,628	3,628			
100075697	SWEET HOME	OR		12/01/2021		647		(3)			(3)		644	644			
100075707	MUSKEGON	MI		12/01/2021		951		(10)			(10)		941	941			
100075716	WILMINGTON	NC		12/01/2021		1,331		(7)			(7)		1,324	1,324			
100075720	ROCKWELL	NC		12/01/2021		874		(5)			(5)		869	869			
100075723	WOODBRIDGE	VA		12/01/2021		1,732		(14)			(14)		1,718	1,718			
100075731	CONYERS	GA		12/01/2021		681		(10)			(10)		671	671			
100075732	OCALA	FL		12/01/2021		1,980		(7)			(7)		1,973	1,973			
100075759	TOLLESON	AZ		12/01/2021		2,126		(7)			(7)		2,119	2,119			
100075790	FORT MYERS	FL		12/01/2021		1,384							1,384	1,384			
100075798	CONVERSE	TX		12/01/2021		1,296		(18)			(18)		1,278	1,278			
100075851	VEENENDAAL	NLD		11/24/2021		687						(14)	673	692	19		19
100075853	GOUDA	NLD		11/24/2021		239						(5)	234	240	7		7
100075857	WINTERSWIJK	NLD		11/24/2021		219,107						(4,421)	214,686	224,080	9,393		9,393
100075860	AMSTERDAM	NLD		11/24/2021		729						(14)	715	733	17		17
100075867	AMSTERDAM	NLD		11/24/2021		359						(7)	352	362	10		10
100075872	ZALTBOMMEL	NLD		11/24/2021		388						(8)	380	390	10		10
100075874	SPIJKENISSE	NLD		11/24/2021		268						(5)	263	271	8		8
100075875	DEN HAAG	NLD		11/24/2021		13,572						(135)	13,437	13,621	184		184
100075903	LAKEWOOD	NJ		01/07/2022		3,351		(63)			(63)		3,288	3,288			
100075904	ALEXANDRIA	VA		01/07/2022		2,177		(19)			(19)		2,158	2,158			
100075905	CALEXICO	CA		01/07/2022		2,733		(78)			(78)		2,655	2,655			
100075907	BATON ROUGE	LA		01/07/2022		1,048		(25)			(25)		1,023	1,023			
100075909	SCOTTSDALE	AZ		01/07/2022		1,385		(12)			(12)		1,373	1,373			
100075910	KATY	TX		01/07/2022		1,244		(35)			(35)		1,209	1,209			
100075911	PHILADELPHIA	PA		01/07/2022		804		(25)			(25)		779	779			
100075914	ST PETERSBURG	FL		01/07/2022		1,023		(9)			(9)		1,014	1,014			
100075915	BRISTOL	CT		01/07/2022		905		(20)			(20)		885	885			
100075916	MADEIRA BEACH	FL		01/07/2022		524		(8)			(8)		516	516			
100075917	SAN ANTONIO	TX		01/07/2022		1,191		(23)			(23)		1,168	1,168			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075918	NAZARETH	PA		01/07/2022		568		(17)			(17)		551	551			
100075921	LEWISVILLE	TX		01/07/2022		1,399		(14)			(14)		1,385	1,385			
100075924	AUGUSTA	GA		01/07/2022		570		(19)			(19)		551	551			
100075925	CADDO MILLS	TX		01/07/2022		1,133		(26)			(26)		1,107	1,107			
100075926	HEMET	CA		01/07/2022		844		(29)			(29)		815	815			
100075927	LAKE FOREST PARK	WA		01/07/2022		3,496		(30)			(30)		3,466	3,466			
100075930	OROVILLE	CA		01/07/2022		1,068		(16)			(16)		1,052	1,052			
100075931	MOORHEAD	MN		01/07/2022		730		(15)			(15)		715	715			
100075933	NATIONAL CITY	CA		01/07/2022		2,470		(72)			(72)		2,398	2,398			
100075934	COLLEGE PARK	GA		01/07/2022		1,172		2			2		1,174	1,174			
100075937	WICHITA	KS		01/07/2022		793		(26)			(26)		767	767			
100075939	ST PETERSBURG	FL		01/07/2022		1,676		(27)			(27)		1,649	1,649			
100075940	PORT ORCHARD	WA		01/07/2022		8,471		(272)			(272)		8,199	8,199			
100075941	CHARLOTTE	NC		01/07/2022		630		(4)			(4)		626	626			
100075942	BAY CITY	TX		01/07/2022		243		(1)			(1)		242	242			
100075943	SANFORD	ME		01/07/2022		1,393		(41)			(41)		1,352	1,352			
100075944	YUKON	OK		01/07/2022		1,057		(4)			(4)		1,053	1,053			
100075945	BELOIT	WI		01/07/2022		346		(12)			(12)		334	334			
100075946	SAN DIEGO	CA		01/07/2022		1,671							1,671	1,671			
100075947	HENRYETTA	OK		01/07/2022		389		(18)			(18)		371	371			
100075950	CAPE CORAL	FL		01/07/2022		1,213		(29)			(29)		1,184	1,184			
100075951	NORFOLK	VA		01/07/2022		1,198		(18)			(18)		1,180	1,180			
100075952	NEW ORLEANS	LA		01/07/2022		365		(5)			(5)		360	360			
100075954	PHILADELPHIA	PA		01/07/2022		1,058		(15)			(15)		1,043	1,043			
100075958	OAKLAND	CA		01/07/2022		890		(18)			(18)		872	872			
100075959	MOUNT LAUREL	NJ		01/07/2022		952		(14)			(14)		938	938			
100075960	TUCSON	AZ		01/07/2022		821		(19)			(19)		802	802			
100075961	POCONO LAKE	PA		01/07/2022		759		(15)			(15)		744	744			
100075962	DUNNELLEN	NJ		01/07/2022		2,189		2			2		2,191	2,191			
100075963	CORAL SPRINGS	FL		01/07/2022		2,072		(13)			(13)		2,059	2,059			
100075965	HUFFMAN	TX		01/07/2022		959		(17)			(17)		942	942			
100075966	SCHERERVILLE	IN		01/07/2022		915		(30)			(30)		885	885			
100075967	WASHINGTON	DC		01/07/2022		862		(11)			(11)		851	851			
100075968	GREENWICH	CT		01/07/2022		2,105		(65)			(65)		2,040	2,040			
100075969	MILFORD	OH		01/07/2022		649							649	649			
100075970	PORTERVILLE	CA		01/07/2022		1,257		(32)			(32)		1,225	1,225			
100075971	LAUDERDALE LAKES	FL		01/07/2022		1,874		(26)			(26)		1,848	1,848			
100075973	LAS VEGAS	NV		01/07/2022		2,625		(94)			(94)		2,531	2,531			
100075975	WESLEY CHAPEL	FL		01/07/2022		2,343		(83)			(83)		2,260	2,260			
100075977	MIAMI	FL		01/07/2022		1,308		(42)			(42)		1,266	1,266			
100075980	PHILADELPHIA	PA		01/07/2022		1,915		(57)			(57)		1,858	1,858			
100075982	EAST BOSTON	MA		01/07/2022		2,955		(79)			(79)		2,876	2,876			
100075983	CANTON	MA		01/07/2022		1,889		(60)			(60)		1,829	1,829			
100075985	LINDEN	NJ		01/07/2022		2,071		(19)			(19)		2,052	2,052			
100075986	KIRKLAND	WA		01/07/2022		2,037		(79)			(79)		1,958	1,958			
100075987	LITTLE FERRY	NJ		01/07/2022		2,270		(53)			(53)		2,217	2,217			
100075988	HENDERSON	NV		01/07/2022		1,877		(60)			(60)		1,817	1,817			
100075989	TOTOWA	NJ		01/07/2022		1,730		(55)			(55)		1,675	1,675			
100075990	DANBURY	CT		01/07/2022		2,147		(81)			(81)		2,066	2,066			
100075991	NASHUA	NH		01/07/2022		1,714		(72)			(72)		1,642	1,642			
100075993	KISSIMMEE	FL		01/07/2022		1,682		(50)			(50)		1,632	1,632			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075994	RUSKIN	FL		01/07/2022		1,047		(35)			(35)		1,012	1,012			
100075995	PROVIDENCE	RI		01/07/2022		795		(33)			(33)		762	762			
100075997	SPEEDWAY	IN		01/07/2022		1,126		(28)			(28)		1,098	1,098			
100075998	CHELSEA	MA		01/07/2022		2,799		(75)			(75)		2,724	2,724			
100075999	VIRGINIA GARDENS	FL		01/07/2022		864		(21)			(21)		843	843			
100076000	MURRELLS INLET	SC		01/07/2022		619		(23)			(23)		596	596			
100076001	ORLANDO	FL		01/07/2022		1,142		(21)			(21)		1,121	1,121			
100076002	OLD HICKORY	TN		01/07/2022		2,031		(21)			(21)		2,010	2,010			
100076004	NORTH LAS VEGAS	NV		01/07/2022		1,885		(51)			(51)		1,834	1,834			
100076006	STAFFORD	VA		01/07/2022		1,181		(34)			(34)		1,147	1,147			
100076007	NORTH LAS VEGAS	NV		01/07/2022		466		(14)			(14)		452	452			
100076009	ALBUQUERQUE	NM		01/07/2022		1,162		(32)			(32)		1,130	1,130			
100076011	DENVER	CO		01/07/2022		821		(25)			(25)		796	796			
100076012	LAKELAND	TN		01/07/2022		1,027		(35)			(35)		992	992			
100076013	RIO RANCHO	NM		01/07/2022		1,146		(36)			(36)		1,110	1,110			
100076015	AVONDALE	AZ		01/07/2022		1,185		(49)			(49)		1,136	1,136			
100076016	BONNEY LAKE	WA		01/07/2022		2,197		(61)			(61)		2,136	2,136			
100076017	HOUSTON	TX		01/07/2022		532		(16)			(16)		516	516			
100076018	NAPLES	FL		01/07/2022		973		(27)			(27)		946	946			
100076019	PETERSBURG	VA		01/07/2022		498		(19)			(19)		479	479			
100076020	GONZALES	LA		01/07/2022		1,168		(24)			(24)		1,144	1,144			
100076021	KOKOMO	IN		01/07/2022		305		(10)			(10)		295	295			
100076022	WILKES BARRE	PA		01/07/2022		443		(4)			(4)		439	439			
100076024	BALTIMORE	MD		01/07/2022		755		(25)			(25)		730	730			
100076025	IRVINGTON	NJ		01/07/2022		1,289		(41)			(41)		1,248	1,248			
100076026	RALEIGH	NC		01/07/2022		955		(38)			(38)		917	917			
100076027	FAYETTEVILLE	NC		01/07/2022		490		(17)			(17)		473	473			
100076029	AUBURN	WA		01/07/2022		2,849		(23)			(23)		2,826	2,826			
100076030	TUCSON	AZ		01/07/2022		423		(5)			(5)		418	418			
100076031	CLINTON	SC		01/07/2022		492		(16)			(16)		476	476			
100076035	SEVIERVILLE	TN		01/07/2022		1,127		(31)			(31)		1,096	1,096			
100076037	MEMPHIS	TN		01/07/2022		356		(10)			(10)		346	346			
100076038	LAKE HAVASU CITY	AZ		01/07/2022		4,159		(71)			(71)		4,088	4,088			
100076040	ST AUGUSTINE	FL		01/07/2022		900		(34)			(34)		866	866			
100076042	BURBANK	CA		01/07/2022		2,472		(30)			(30)		2,442	2,442			
100076043	FAYETTEVILLE	NC		01/07/2022		540		(25)			(25)		515	515			
100076044	TOMBALL	TX		01/07/2022		787		(24)			(24)		763	763			
100076045	CORPUS CHRISTI	TX		01/07/2022		529		(24)			(24)		505	505			
100076046	JOSHUA TREE	CA		01/07/2022		1,089		(35)			(35)		1,054	1,054			
100076050	COPPERAS COVE	TX		01/07/2022		395		(13)			(13)		382	382			
100076051	GRIFFIN	GA		01/07/2022		657		(24)			(24)		633	633			
100076052	LUMBERTON	TX		01/07/2022		491		(18)			(18)		473	473			
100076054	CORAL SPRINGS	FL		01/07/2022		1,178		(16)			(16)		1,162	1,162			
100076056	TAYLORSVILLE	UT		01/07/2022		1,396		(22)			(22)		1,374	1,374			
100076057	ROCK HILL	SC		01/07/2022		941		(8)			(8)		933	933			
100076058	TAYLORSVILLE	UT		01/07/2022		1,417		(22)			(22)		1,395	1,395			
100076059	PORT CHARLOTTE	FL		01/07/2022		768		(26)			(26)		742	742			
100076060	LINCOLN	NE		01/07/2022		943		(31)			(31)		912	912			
100076062	BROOKSHIRE	TX		01/07/2022		690		(11)			(11)		679	679			
100076063	JACKSONVILLE	FL		01/07/2022		1,830		(42)			(42)		1,788	1,788			
100076064	SMYRNA	GA		01/07/2022		1,932		(24)			(24)		1,908	1,908			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076065	AUSTIN	TX		01/07/2022		2,107		(35)			(35)		2,072	2,072			
100076066	NORTH LAS VEGAS	NV		01/07/2022		3,891		(162)			(162)		3,729	3,729			
100076067	CINCINNATI	OH		01/07/2022		1,350		(40)			(40)		1,310	1,310			
100076068	ANTHONY	NM		01/07/2022		2,089		(61)			(61)		2,028	2,028			
100076071	SENOIA	GA		01/07/2022		2,100		(58)			(58)		2,042	2,042			
100076072	LAS VEGAS	NV		01/07/2022		928		(39)			(39)		889	889			
100076073	WARREN	MI		01/07/2022		413		(12)			(12)		401	401			
100076074	CHATTANOOGA	TN		01/07/2022		780		(26)			(26)		754	754			
100076075	FORT MYERS	FL		01/07/2022		1,092		(34)			(34)		1,058	1,058			
100076076	GARDEN GROVE	CA		01/07/2022		2,017		(53)			(53)		1,964	1,964			
100076077	NEW ORLEANS	LA		01/07/2022		3,636		(62)			(62)		3,574	3,574			
100076078	ARGYLE	TX		01/07/2022		1,849		(42)			(42)		1,807	1,807			
100076079	OCALA	FL		01/07/2022		805		(29)			(29)		776	776			
100076082	FORT WORTH	TX		01/07/2022		1,301		(4)			(4)		1,297	1,297			
100076083	MICHIGAN CITY	IN		01/07/2022		845		(30)			(30)		815	815			
100076084	WALLA WALLA	WA		01/07/2022		1,189		(40)			(40)		1,149	1,149			
100076085	WORCESTER	MA		01/07/2022		932		(7)			(7)		925	925			
100076088	HIALEAH	FL		01/07/2022		1,468		(18)			(18)		1,450	1,450			
100076089	PHILADELPHIA	PA		01/07/2022		1,245		(24)			(24)		1,221	1,221			
100076092	EDGEWATER PARK	NJ		01/07/2022		1,149		(21)			(21)		1,128	1,128			
100076097	SALT LAKE CITY	UT		01/07/2022		2,230		(8)			(8)		2,222	2,222			
100076098	LAKEWOOD	WA		01/07/2022		2,675		(24)			(24)		2,651	2,651			
100076099	EAST HANOVER	NJ		01/07/2022		1,217		(28)			(28)		1,189	1,189			
100076100	WILMINGTON	DE		01/07/2022		1,206		(22)			(22)		1,184	1,184			
100076101	SPRINGFIELD	OR		01/07/2022		11,274		(150)			(150)		11,124	11,124			
100076102	HIALEAH	FL		01/07/2022		1,270		(39)			(39)		1,231	1,231			
100076103	STUART	FL		01/07/2022		1,263		(7)			(7)		1,256	1,256			
100076104	COLUMBUS	OH		01/07/2022		545		(22)			(22)		523	523			
100076105	SAINT LOUIS PARK	MN		01/07/2022		1,356		(25)			(25)		1,331	1,331			
100076106	RIO RANCHO	NM		01/07/2022		940		(25)			(25)		915	915			
100076107	SPRING	TX		01/07/2022		887		(23)			(23)		864	864			
100076108	LITTLE EGG HARBOR	NJ		01/07/2022		1,217		(26)			(26)		1,191	1,191			
100076109	MIAMI	FL		01/07/2022		1,285		(30)			(30)		1,255	1,255			
100076110	EL PASO	TX		01/07/2022		621		(24)			(24)		597	597			
100076112	AKRON	OH		01/07/2022		860		(35)			(35)		825	825			
100076113	BOWLING GREEN	KY		01/07/2022		1,021		(17)			(17)		1,004	1,004			
100076114	LAS VEGAS	NV		01/07/2022		1,637		(28)			(28)		1,609	1,609			
100076115	LEHI	UT		01/07/2022		1,518		(32)			(32)		1,486	1,486			
100076116	LAS VEGAS	NV		01/07/2022		1,030		(31)			(31)		999	999			
100076117	NORTH LAS VEGAS	NV		01/07/2022		1,594		(18)			(18)		1,576	1,576			
100076118	SAINT LOUIS	MO		01/07/2022		556		(13)			(13)		543	543			
100076119	GALION	OH		01/07/2022		600		(23)			(23)		577	577			
100076120	AVON	IN		01/07/2022		2,102		(30)			(30)		2,072	2,072			
100076122	CLEARWATER	FL		01/07/2022		1,194		(29)			(29)		1,165	1,165			
100076123	DYER	IN		01/07/2022		986		(17)			(17)		969	969			
100076124	FOUNTAIN	CO		01/07/2022		1,239		(22)			(22)		1,217	1,217			
100076126	SOUTH OGDEN	UT		01/07/2022		1,706		(21)			(21)		1,685	1,685			
100076128	WINSTON SALEM	NC		01/07/2022		563		(17)			(17)		546	546			
100076129	HUNTERSVILLE	NC		01/07/2022		1,026		(34)			(34)		992	992			
100076130	RNCHO CORDOVA	CA		01/07/2022		1,443		(37)			(37)		1,406	1,406			
100076131	MURFREESBORO	TN		01/07/2022		2,953		(82)			(82)		2,871	2,871			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076133	BIG BEAR LAKE	CA		01/07/2022		869		(33)			(33)		836	836			
100076134	HOUSTON	TX		01/07/2022		1,122		(36)			(36)		1,086	1,086			
100076135	WAYNE	MI		01/07/2022		537		(24)			(24)		513	513			
100076136	COLLEYVILLE	TX		01/07/2022		2,328		(52)			(52)		2,276	2,276			
100076137	GRASS VALLEY	CA		01/07/2022		1,161		(37)			(37)		1,124	1,124			
100076138	TEMPE	AZ		01/07/2022		1,359		(14)			(14)		1,345	1,345			
100076139	MEARS	MI		01/07/2022		1,523		(51)			(51)		1,472	1,472			
100076141	AUGUSTA	GA		01/07/2022		530		(22)			(22)		508	508			
100076143	NOGALES	AZ		01/07/2022		530		(18)			(18)		512	512			
100076144	HOUSTON	TX		01/07/2022		1,638		(13)			(13)		1,625	1,625			
100076147	ESSEX	IL		01/07/2022		1,377		(47)			(47)		1,330	1,330			
100076148	DAVENPORT	FL		01/07/2022		1,372		(38)			(38)		1,334	1,334			
100076149	GREENWOOD	SC		01/07/2022		523		(22)			(22)		501	501			
100076150	SPRINGFIELD	OH		01/07/2022		597		(18)			(18)		579	579			
100076151	FORT LAUDERDALE	FL		01/07/2022		961		(31)			(31)		930	930			
100076152	BOCA RATON	FL		01/07/2022		2,621		(68)			(68)		2,553	2,553			
100076155	GRASS VALLEY	CA		01/07/2022		1,161		(37)			(37)		1,124	1,124			
100076156	FAIRHOPE	AL		01/07/2022		1,040		(29)			(29)		1,011	1,011			
100076157	COLUMBIA	SC		01/07/2022		538		(19)			(19)		519	519			
100076159	WOODBRIDGE	VA		01/07/2022		1,321		(12)			(12)		1,309	1,309			
100076162	KISSIMMEE	FL		01/07/2022		1,194		(9)			(9)		1,185	1,185			
100076163	RALEIGH	NC		01/07/2022		1,310		(16)			(16)		1,294	1,294			
100076164	PHOENIX	AZ		01/07/2022		939		(27)			(27)		912	912			
100076167	NEW ORLEANS	LA		01/07/2022		1,136		(31)			(31)		1,105	1,105			
100076168	HARTFORD	CT		01/07/2022		978		(32)			(32)		946	946			
100076169	NEWARK	NJ		01/07/2022		1,259		(16)			(16)		1,243	1,243			
100076170	ARLINGTON	TX		01/07/2022		367		(12)			(12)		355	355			
100076171	BLACKSBURG	VA		01/07/2022		1,497		(28)			(28)		1,469	1,469			
100076172	HIXSON	TN		01/07/2022		835		(30)			(30)		805	805			
100076173	GONZALES	LA		01/07/2022		372		(7)			(7)		365	365			
100076175	MINNEAPOLIS	MN		01/07/2022		1,258		(16)			(16)		1,242	1,242			
100076177	PIQUA	OH		01/07/2022		565		(10)			(10)		555	555			
100076180	TAMPA	FL		01/07/2022		352		(8)			(8)		344	344			
100076182	BEAUMONT	TX		01/07/2022		328		(10)			(10)		318	318			
100076183	MONACA	PA		01/07/2022		306		(8)			(8)		298	298			
100076184	MIRAMAR BEACH	FL		01/07/2022		740		(21)			(21)		719	719			
100076185	MEMPHIS	TN		01/07/2022		454		(6)			(6)		448	448			
100076188	WILLIAMSBURG	VA		01/07/2022		2,655		(64)			(64)		2,591	2,591			
100076189	LAKE CHARLES	LA		01/07/2022		723		(14)			(14)		709	709			
100076190	LINCOLN	NE		01/07/2022		923		(24)			(24)		899	899			
100076191	NEWARK	NJ		01/07/2022		1,737		(9)			(9)		1,728	1,728			
100076192	UNIVERSITY PLACE	WA		01/07/2022		2,728		(53)			(53)		2,675	2,675			
100076193	LAWRENCE	MA		01/07/2022		2,002		(29)			(29)		1,973	1,973			
100076194	ROSEVILLE	CA		01/07/2022		1,934		1			1		1,935	1,935			
100076195	RIO RANCHO	NM		01/07/2022		794		(21)			(21)		773	773			
100076196	DAVENPORT	FL		01/07/2022		2,600		(7)			(7)		2,593	2,593			
100076197	SUGARLOAF	CA		01/07/2022		1,598		(40)			(40)		1,558	1,558			
100076198	MEMPHIS	TN		01/07/2022		608		(16)			(16)		592	592			
100076199	MONONGAHELA	PA		01/07/2022		355		(7)			(7)		348	348			
100076200	PERRIS	CA		01/07/2022		1,320		(6)			(6)		1,314	1,314			
100076202	LONGVIEW	TX		01/07/2022		443		(8)			(8)		435	435			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076204	LEESBURG	FL		01/07/2022		1,343		(25)			(25)		1,318	1,318			
100076206	HELOTES	TX		01/07/2022		1,030		(35)			(35)		995	995			
100076207	MEXICO	ME		01/07/2022		716		(23)			(23)		693	693			
100076209	UNION CITY	NJ		01/07/2022		1,437		(35)			(35)		1,402	1,402			
100076210	ORANGE PARK	FL		01/07/2022		1,781		(16)			(16)		1,765	1,765			
100076211	TUCSON	AZ		01/07/2022		1,200		(20)			(20)		1,180	1,180			
100076212	PATERSON	NJ		01/07/2022		1,491		(42)			(42)		1,449	1,449			
100076213	SPANAWAY	WA		01/07/2022		1,605		(61)			(61)		1,544	1,544			
100076216	HOUSTON	TX		01/07/2022		953		(27)			(27)		926	926			
100076217	FAYETTEVILLE	NC		01/07/2022		676		(14)			(14)		662	662			
100076218	PUYALLUP	WA		01/07/2022		1,937		(54)			(54)		1,883	1,883			
100076221	STEVENSVILLE	MD		01/07/2022		1,501		(22)			(22)		1,479	1,479			
100076223	GENOA	IL		01/07/2022		1,090		(39)			(39)		1,051	1,051			
100076224	DENVER	CO		01/07/2022		1,383		(40)			(40)		1,343	1,343			
100076225	FRISCO	TX		01/07/2022		2,132		(34)			(34)		2,098	2,098			
100076226	KENT	WA		01/07/2022		2,560		(35)			(35)		2,525	2,525			
100076227	LAREDO	TX		01/07/2022		1,101		(14)			(14)		1,087	1,087			
100076228	MERCED	CA		01/07/2022		1,141		(16)			(16)		1,125	1,125			
100076229	MERCED	CA		01/07/2022		1,220		(17)			(17)		1,203	1,203			
100076230	HONOLULU	HI		01/07/2022		4,611		(190)			(190)		4,421	4,421			
100076231	HILLSBORO	OR		01/07/2022		2,286		(6)			(6)		2,280	2,280			
100076232	HENRICO	VA		01/07/2022		1,244		(21)			(21)		1,223	1,223			
100076233	CARROLLTON	TX		01/07/2022		1,566		(22)			(22)		1,544	1,544			
100076234	LAKE WORTH	FL		01/07/2022		1,795		(45)			(45)		1,750	1,750			
100076235	SPRING LAKE	MI		01/07/2022		1,133		(14)			(14)		1,119	1,119			
100076237	OVERLAND PARK	KS		01/07/2022		1,130		(7)			(7)		1,123	1,123			
100076238	LAS VEGAS	NV		01/07/2022		3,314		(95)			(95)		3,219	3,219			
100076239	PHOENIX	AZ		01/07/2022		1,394		(25)			(25)		1,369	1,369			
100076240	VALRICO	FL		01/07/2022		1,382		(28)			(28)		1,354	1,354			
100076242	MCMINNVILLE	OR		01/07/2022		1,253		(29)			(29)		1,224	1,224			
100076243	AUSTIN	TX		01/07/2022		3,193		(89)			(89)		3,104	3,104			
100076245	BAKERSFIELD	CA		01/07/2022		1,035		(24)			(24)		1,011	1,011			
100076247	ROGERS	MN		01/07/2022		1,248		(30)			(30)		1,218	1,218			
100076248	CHANDLER	AZ		01/07/2022		1,347		(32)			(32)		1,315	1,315			
100076252	RALEIGH	NC		01/07/2022		1,447		(27)			(27)		1,420	1,420			
100076253	NORTH CHESTERFIELD	VA		01/07/2022		2,078		(62)			(62)		2,016	2,016			
100076254	PITTSFIELD	MA		01/07/2022		2,245		(35)			(35)		2,210	2,210			
100076255	WEST HAVEN	CT		01/07/2022		1,704		(33)			(33)		1,671	1,671			
100076256	MATTHEWS	NC		01/07/2022		1,515		(27)			(27)		1,488	1,488			
100076258	MARRERO	LA		01/07/2022		886		(21)			(21)		865	865			
100076261	EAGLE MOUNTAIN	UT		01/07/2022		1,304		(31)			(31)		1,273	1,273			
100076262	LA PLACE	LA		01/07/2022		1,020		(23)			(23)		997	997			
100076263	EATONTOWN	NJ		01/07/2022		2,021		(25)			(25)		1,996	1,996			
100076264	LINCOLNTON	NC		01/07/2022		940		(33)			(33)		907	907			
100076265	PATERSON	NJ		01/07/2022		1,152		(40)			(40)		1,112	1,112			
100076266	RIVERSIDE	CA		01/07/2022		25,837		(166)			(166)		25,671	25,671			
100076267	SANDSTON	VA		01/07/2022		747		(31)			(31)		716	716			
100076268	PHOENIX	AZ		01/07/2022		2,986		(41)			(41)		2,945	2,945			
100076270	BLUFFTON	SC		01/07/2022		1,870		(4)			(4)		1,866	1,866			
100076271	BELMONT	NC		01/07/2022		1,092		(12)			(12)		1,080	1,080			
100076272	STERLING	VA		01/07/2022		1,301		(44)			(44)		1,257	1,257			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076273	SAINT CHARLES	MO		01/07/2022		898		(7)			(7)		891	891			
100076274	WHITEHALL	PA		01/07/2022		2,556		(68)			(68)		2,488	2,488			
100076275	SACRAMENTO	CA		01/07/2022		1,956		(19)			(19)		1,937	1,937			
100076276	LA VISTA	NE		01/07/2022		893		(8)			(8)		885	885			
100076279	JACKSONVILLE BEACH	FL		01/07/2022		3,255		(28)			(28)		3,227	3,227			
100076281	BAYONNE	NJ		01/07/2022		1,348		(37)			(37)		1,311	1,311			
100076282	HENDERSON	NV		01/07/2022		1,071		(42)			(42)		1,029	1,029			
100076283	OLD ORCHARD BEACH	ME		01/07/2022		1,696		(6)			(6)		1,690	1,690			
100076284	BROWNS MILLS	NJ		01/07/2022		1,230		(11)			(11)		1,219	1,219			
100076285	CARROLLTON	TX		01/07/2022		1,445		(21)			(21)		1,424	1,424			
100076286	GREENSBORO	NC		01/07/2022		636		(10)			(10)		626	626			
100076287	MILTON	WA		01/07/2022		1,244		(34)			(34)		1,210	1,210			
100076288	ALPHARETTA	GA		01/07/2022		1,202		(26)			(26)		1,176	1,176			
100076291	SAN ANTONIO	TX		01/07/2022		903		(27)			(27)		876	876			
100076293	LAKE OSWEGO	OR		01/07/2022		3,211		(75)			(75)		3,136	3,136			
100076296	REDLANDS	CA		01/07/2022		2,280		(41)			(41)		2,239	2,239			
100076297	CALHOUN	GA		01/07/2022		806		(26)			(26)		780	780			
100076298	FORT WORTH	TX		01/07/2022		979		(23)			(23)		956	956			
100076299	WHEAT RIDGE	CO		01/07/2022		2,977		(31)			(31)		2,946	2,946			
100076302	CLERMONT	FL		01/07/2022		1,224		(23)			(23)		1,201	1,201			
100076303	CAPE CORAL	FL		01/07/2022		1,572		(32)			(32)		1,540	1,540			
100076305	FAIRVIEW HEIGHTS	IL		01/07/2022		925		(19)			(19)		906	906			
100076306	SACO	ME		01/07/2022		1,552		(6)			(6)		1,546	1,546			
100076307	COLUMBUS	GA		01/07/2022		770		(13)			(13)		757	757			
100076308	GALLOWAY	NJ		01/07/2022		522		(15)			(15)		507	507			
100076310	MILFORD	DE		01/07/2022		715		(17)			(17)		698	698			
100076311	IRVINGTON	NJ		01/07/2022		1,481		(30)			(30)		1,451	1,451			
100076312	SALEM	OR		01/07/2022		853		(16)			(16)		837	837			
100076313	CHARLOTTE	NC		01/07/2022		920		(23)			(23)		897	897			
100076314	TAMPA	FL		01/07/2022		1,068		(19)			(19)		1,049	1,049			
100076315	CAPE CORAL	FL		01/07/2022		2,041		(39)			(39)		2,002	2,002			
100076317	COLUMBIA	MO		01/07/2022		536		(9)			(9)		527	527			
100076318	SAINT AUGUSTINE	FL		01/07/2022		2,148		(38)			(38)		2,110	2,110			
100076319	OKLAHOMA CITY	OK		01/07/2022		787		(15)			(15)		772	772			
100076322	N LAS VEGAS	NV		01/07/2022		1,567		(32)			(32)		1,535	1,535			
100076324	PEPPER PIKE	OH		01/07/2022		2,038		(27)			(27)		2,011	2,011			
100076326	SPANAWAY	WA		01/07/2022		2,392		(29)			(29)		2,363	2,363			
100076327	BROKEN BOW	OK		01/07/2022		2,927		(81)			(81)		2,846	2,846			
100076329	HADDONFIELD	NJ		01/07/2022		1,579		(27)			(27)		1,552	1,552			
100076331	BRADENTON BEACH	FL		01/07/2022		1,782		(14)			(14)		1,768	1,768			
100076332	DRAPER	UT		01/07/2022		1,873		(33)			(33)		1,840	1,840			
100076335	WASHINGTON	DC		01/07/2022		2,116		(42)			(42)		2,074	2,074			
100076336	RIVERTON	UT		01/07/2022		1,928		(34)			(34)		1,894	1,894			
100076340	WASHINGTON	DC		01/07/2022		3,604		59			59		3,663	3,663			
100076341	MIAMI	FL		01/07/2022		1,542		(34)			(34)		1,508	1,508			
100076342	MOUNT PLEASANT	SC		01/07/2022		2,250		(40)			(40)		2,210	2,210			
100076344	LEHI	UT		01/07/2022		1,972		(35)			(35)		1,937	1,937			
100076345	VILLAS	NJ		01/07/2022		1,496		(23)			(23)		1,473	1,473			
100076346	SURPRISE	AZ		01/07/2022		1,779		(43)			(43)		1,736	1,736			
100076347	KENNEWICK	WA		01/07/2022		1,464		(22)			(22)		1,442	1,442			
100076348	PHOENIX	AZ		01/07/2022		2,427		(30)			(30)		2,397	2,397			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100076350	ARVADA	CO		01/07/2022		3,982		(91)			(91)		3,891	3,891			
100076352	CARROLLTON	TX		01/07/2022		1,446		(22)			(22)		1,424	1,424			
100076353	VALLEJO	CA		01/07/2022		1,917		(54)			(54)		1,863	1,863			
100076355	CHANDLER	AZ		01/07/2022		1,590		(47)			(47)		1,543	1,543			
100076356	IRVINGTON	NJ		01/07/2022		1,355		(46)			(46)		1,309	1,309			
100076357	MOCLIPS	WA		01/07/2022		3,161		(70)			(70)		3,091	3,091			
100076359	SACRAMENTO	CA		01/07/2022		1,347		(9)			(9)		1,338	1,338			
100076360	MODESTO	CA		12/23/2021		905		(51)			(51)		854	854			
100076361	BAYVILLE	NJ		12/23/2021		682		(49)			(49)		633	633			
100076364	SARASOTA	FL		12/23/2021		1,532		(94)			(94)		1,438	1,438			
100076365	KALAMAZOO	MI		12/23/2021		2,416		(180)			(180)		2,236	2,236			
100076366	LOS ANGELES	CA		12/23/2021		4,571		(232)			(232)		4,339	4,339			
100076367	FORT LAUDERDALE	FL		12/23/2021		1,689		(140)			(140)		1,549	1,549			
100076369	LATHROP	CA		12/23/2021		1,578		(130)			(130)		1,448	1,448			
100076370	LAWRENCEVILLE	GA		12/23/2021		593		(52)			(52)		541	541			
100076371	LIBERTY HILL	TX		12/23/2021		1,312		(145)			(145)		1,167	1,167			
100076374	DECATUR	GA		12/23/2021		1,711		(74)			(74)		1,637	1,637			
100076375	FONTANA	CA		12/23/2021		3,123		(146)			(146)		2,977	2,977			
100076378	N LAS VEGAS	NV		12/23/2021		2,477		(124)			(124)		2,353	2,353			
100076379	SPRING	TX		12/23/2021		1,077		(106)			(106)		971	971			
100076381	HIGHLANDS RANCH	CO		12/23/2021		3,427		(99)			(99)		3,328	3,328			
100076383	HOMESTEAD	FL		12/23/2021		3,520		(241)			(241)		3,279	3,279			
100076384	GRANBY	CO		12/23/2021		1,744		(117)			(117)		1,627	1,627			
100076388	SAVANNAH	GA		12/23/2021		1,670		(112)			(112)		1,558	1,558			
100076391	DEERFIELD BEACH	FL		12/23/2021		3,187		(111)			(111)		3,076	3,076			
100076395	RAMSEY	NJ		12/23/2021		2,773		(88)			(88)		2,685	2,685			
100076396	ANNA MARIA	FL		12/23/2021		5,700		(333)			(333)		5,367	5,367			
100076399	BRADENTON	FL		12/23/2021		1,515		(103)			(103)		1,412	1,412			
100076402	MIAMI	FL		12/23/2021		1,311		(81)			(81)		1,230	1,230			
100076404	DAMASCUS	OR		12/23/2021		1,942		(25)			(25)		1,917	1,917			
100076405	ANNA MARIA	FL		12/23/2021		14,554		(899)			(899)		13,655	13,655			
100076406	CORAL SPRINGS	FL		12/23/2021		1,151		(63)			(63)		1,088	1,088			
100076408	LAS VEGAS	NV		12/23/2021		2,641		(76)			(76)		2,565	2,565			
100076410	WILMINGTON	DE		12/23/2021		1,039		(81)			(81)		958	958			
100076411	MAMMOTH LAKES	CA		12/23/2021		4,294		(153)			(153)		4,141	4,141			
100076412	BOCA RATON	FL		12/23/2021		1,146		(30)			(30)		1,116	1,116			
100076415	ROSWELL	GA		12/23/2021		1,951		(21)			(21)		1,930	1,930			
100076416	KYLE	TX		12/23/2021		1,368		(33)			(33)		1,335	1,335			
100076417	CUPERTINO	CA		12/23/2021		11,683		(243)			(243)		11,440	11,440			
100076418	OKLAHOMA CITY	OK		12/23/2021		4,177		(125)			(125)		4,052	4,052			
100076421	MIAMI	FL		12/23/2021		1,574		(49)			(49)		1,525	1,525			
100076425	OCEANSIDE	NY		12/23/2021		3,072		(24)			(24)		3,048	3,048			
100076426	CARSON	CA		12/23/2021		1,660		(86)			(86)		1,574	1,574			
100076427	CHAPEL HILL	NC		12/23/2021		981		(18)			(18)		963	963			
100076428	BURLINGAME	CA		12/23/2021		20,064		(366)			(366)		19,698	19,698			
100076430	LONGBOAT KEY	FL		12/23/2021		2,895		(79)			(79)		2,816	2,816			
100076435	SEBASTIAN	FL		12/23/2021		1,647		(85)			(85)		1,562	1,562			
100076436	FORT LAUDERDALE	FL		12/23/2021		16,208		(48)			(48)		16,160	16,160			
100076439	FARMINGTON	CT		12/23/2021		4,964		(29)			(29)		4,935	4,935			
100076440	WEST SACRAMENTO	CA		12/23/2021		4,466		(24)			(24)		4,442	4,442			
100076442	HUGHSON	CA		12/23/2021		5,013		(108)			(108)		4,905	4,905			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076443	SAN DIEGO	CA		12/23/2021		1,527		(61)			(61)		1,466	1,466			
100076444	DANVILLE	CA		12/23/2021		5,453		(63)			(63)		5,390	5,390			
100076445	LAKEWOOD	CO		12/23/2021		331		(16)			(16)		315	315			
100076448	SUNNY ISLES BEACH	FL		12/23/2021		699		(48)			(48)		651	651			
100076449	SARASOTA	FL		12/23/2021		61,182		(2,554)			(2,554)		58,628	58,628			
100076450	COTO DE CAZA	CA		12/23/2021		16,264		(221)			(221)		16,043	16,043			
100076452	ANNA MARIA	FL		12/23/2021		11,349		(699)			(699)		10,650	10,650			
100076454	OCOEE	FL		12/23/2021		1,152		(103)			(103)		1,049	1,049			
100076455	LABELLE	FL		12/23/2021		717		(70)			(70)		647	647			
100076457	MELBOURNE	FL		12/21/2021		732		(40)			(40)		692	692			
100076458	PANAMA CITY BEACH	FL		12/21/2021		1,678		(46)			(46)		1,632	1,632			
100076460	FORT LAUDERDALE	FL		12/21/2021		1,779		(102)			(102)		1,677	1,677			
100076461	MIDWAY	UT		12/21/2021		3,841		(97)			(97)		3,744	3,744			
100076462	BOWIE	MD		12/21/2021		1,700		(143)			(143)		1,557	1,557			
100076465	ST. CLOUD	FL		12/21/2021		2,348		(34)			(34)		2,314	2,314			
100076466	YUCCA VALLEY	CA		12/21/2021		1,097		(54)			(54)		1,043	1,043			
100076467	CAPE CORAL	FL		12/21/2021		2,502		(147)			(147)		2,355	2,355			
100076469	ORLANDO	FL		12/21/2021		1,473		(47)			(47)		1,426	1,426			
100076470	SOUTH EL MONTE	CA		12/21/2021		5,533		(116)			(116)		5,417	5,417			
100076471	COAL CITY	IL		12/21/2021		488		(46)			(46)		442	442			
100076473	ST PETERSBURG	FL		12/21/2021		375		(40)			(40)		335	335			
100076474	MARION	MA		12/21/2021		67,341		(2,599)			(2,599)		64,742	64,742			
100076477	PORT ARANSAS	TX		12/21/2021		4,000		(190)			(190)		3,810	3,810			
100076478	CHICAGO	IL		12/21/2021		460		(39)			(39)		421	421			
100076479	CHICOPEE	MA		12/21/2021		759		(57)			(57)		702	702			
100076481	GARY	IN		12/21/2021		472		(45)			(45)		427	427			
100076482	LOS ANGELES	CA		12/21/2021		2,650		(178)			(178)		2,472	2,472			
100076483	RIO RANCHO	NM		12/21/2021		1,165		(36)			(36)		1,129	1,129			
100076484	SANTA BARBARA	CA		12/21/2021		2,267		(48)			(48)		2,219	2,219			
100076486	MIAMI	FL		12/21/2021		1,423		(122)			(122)		1,301	1,301			
100076487	AUBURN	MA		12/21/2021		1,972		(30)			(30)		1,942	1,942			
100076488	KATY	TX		12/21/2021		1,316		(52)			(52)		1,264	1,264			
100076490	POMPANO BEACH	FL		12/21/2021		927		(87)			(87)		840	840			
100076491	PFLUGERVILLE	TX		12/21/2021		901		(72)			(72)		829	829			
100076492	GREENWICH	CT		12/21/2021		3,658		(166)			(166)		3,492	3,492			
100076493	FORT LAUDERDALE	FL		12/21/2021		1,101		(96)			(96)		1,005	1,005			
100076494	ST CLOUD	FL		12/21/2021		1,504		(46)			(46)		1,458	1,458			
100076500	HOUSTON	TX		12/21/2021		1,019		(84)			(84)		935	935			
100076501	TAMPA	FL		12/21/2021		1,047		(77)			(77)		970	970			
100076510	ASHEVILLE	NC		12/21/2021		1							1	1			
100076530	IRVINE	CA		01/04/2022		9,480		(116)			(116)		9,364	9,364			
100076531	EASTSOUND	WA		01/04/2022		2,959		(89)			(89)		2,870	2,870			
100076532	FRESNO	CA		01/04/2022		2,281		(14)			(14)		2,267	2,267			
100076533	SAN PEDRO	CA		01/04/2022		2,138		(74)			(74)		2,064	2,064			
100076534	COSTA MESA	CA		01/04/2022		5,569		(98)			(98)		5,471	5,471			
100076536	LOS ANGELES	CA		01/04/2022		7,663		(93)			(93)		7,570	7,570			
100076538	INGLEWOOD	CA		01/04/2022		550		(39)			(39)		511	511			
100076539	VAN NUYS	CA		01/04/2022		2,312		(38)			(38)		2,274	2,274			
100076540	HUNTINGTON BEACH	CA		01/04/2022		3,328		(53)			(53)		3,275	3,275			
100076543	CLOVIS	CA		01/04/2022		3,073		(20)			(20)		3,053	3,053			
100076545	IRVINE	CA		01/04/2022		5,407		(20)			(20)		5,387	5,387			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076546	IRVINE	CA		01/04/2022		2,883		1			1		2,884	2,884			
100076547	SAN ANTONIO	TX		01/04/2022		2,400		(90)			(90)		2,310	2,310			
100076554	CHULA VISTA	CA		12/16/2021		1,719		(129)			(129)		1,590	1,590			
100076557	THORNTON	CO		12/16/2021		2,029		(151)			(151)		1,878	1,878			
100076559	FORT COLLINS	CO		12/16/2021		5,242		(150)			(150)		5,092	5,092			
100076561	HESPERIA	CA		12/16/2021		1,125		(31)			(31)		1,094	1,094			
100076563	GILROY	CA		12/30/2021		2,629		(231)			(231)		2,398	2,398			
100076565	FRESNO	CA		12/16/2021		1,450		(54)			(54)		1,396	1,396			
100076591	LA HABRA	CA		12/16/2021		1,973		(104)			(104)		1,869	1,869			
100076600	EL MIRAGE	AZ		12/16/2021		1,294		(54)			(54)		1,240	1,240			
100076603	MIRAMAR BEACH	FL		12/30/2021		12,827		(400)			(400)		12,427	12,427			
100076605	SAN FRANCISCO	CA		12/16/2021		4,296		13			13		4,309	4,309			
100076608	MESA	AZ		12/16/2021		1,524		(73)			(73)		1,451	1,451			
100076610	SAINT JOHNS	FL		12/16/2021		2,828		(71)			(71)		2,757	2,757			
100076612	BERMUDA DUNES	CA		12/30/2021		8,704		(363)			(363)		8,341	8,341			
100076615	THOUSAND OAKS	CA		12/30/2021		7,945		(313)			(313)		7,632	7,632			
100076622	ESCALON	CA		12/16/2021		6,997		(168)			(168)		6,829	6,829			
100076624	DANVILLE	CA		12/30/2021		158		(8)			(8)		150	150			
100076628	KEARNY	NJ		12/16/2021		2,103		(25)			(25)		2,078	2,078			
100076632	TORRANCE	CA		12/16/2021		1,883		(94)			(94)		1,789	1,789			
100076636	BIG BEAR CITY	CA		12/16/2021		1,787		(139)			(139)		1,648	1,648			
100076637	MANCHESTER	CA		12/30/2021		2,466		(105)			(105)		2,361	2,361			
100076639	OLYMPIA	WA		12/16/2021		1,834		(100)			(100)		1,734	1,734			
100076641	WHITTIER	CA		12/16/2021		1,470		(73)			(73)		1,397	1,397			
100076643	LOS ANGELES	CA		12/16/2021		6,106		(342)			(342)		5,764	5,764			
100076644	BAKERSFIELD	CA		12/30/2021		5,882		(444)			(444)		5,438	5,438			
100076646	BRAWLEY	CA		12/16/2021		1,643		(92)			(92)		1,551	1,551			
100076648	FORT MYERS	FL		12/16/2021		899		(63)			(63)		836	836			
100076652	PHOENIX	AZ		12/16/2021		1,452		(68)			(68)		1,384	1,384			
100076653	GLENDALE	AZ		12/16/2021		1,555		(73)			(73)		1,482	1,482			
100076657	HAWTHORNE	CA		12/16/2021		2,916		(107)			(107)		2,809	2,809			
100076659	ATASCADERO	CA		12/16/2021		265		(7)			(7)		258	258			
100076661	MIAMI	FL		12/16/2021		2,259		(54)			(54)		2,205	2,205			
100076662	STOCKTON	CA		12/16/2021		1,852		(19)			(19)		1,833	1,833			
100076663	JACKSONVILLE	FL		12/16/2021		1,369		(41)			(41)		1,328	1,328			
100076666	LA QUINTA	CA		12/30/2021		5,478		(333)			(333)		5,145	5,145			
100076670	VERO BEACH	FL		12/16/2021		3,254		(137)			(137)		3,117	3,117			
100076673	SURPRISE	AZ		12/16/2021		1,241		(59)			(59)		1,182	1,182			
100076674	DELRAY BEACH	FL		12/16/2021		7,541		(41)			(41)		7,500	7,500			
100076679	BRADENTON	FL		12/30/2021		3,654		(87)			(87)		3,567	3,567			
100076681	CARSON	CA		12/30/2021		5,236		(58)			(58)		5,178	5,178			
100076684	PARK CITY	UT		12/16/2021		3,771		(89)			(89)		3,682	3,682			
100076687	EVERETT	WA		12/16/2021		1,507		(81)			(81)		1,426	1,426			
100076689	PHOENIX	AZ		12/16/2021		1,510		(65)			(65)		1,445	1,445			
100076691	CULVER CITY	CA		12/30/2021		793		(64)			(64)		729	729			
100076692	PHOENIX	AZ		12/30/2021		1,742		(72)			(72)		1,670	1,670			
100076696	POMPANO BEACH	FL		12/30/2021		1,218		(91)			(91)		1,127	1,127			
100076697	SAN DIEGO	CA		12/30/2021		5,291		(75)			(75)		5,216	5,216			
100076699	TEMPE	AZ		12/30/2021		1,777		(72)			(72)		1,705	1,705			
100076708	LA MIRADA	CA		12/30/2021		3,094		(46)			(46)		3,048	3,048			
100076719	SIMI VALLEY	CA		12/30/2021		4,029		(56)			(56)		3,973	3,973			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076720	GLENDALE	AZ		12/30/2021		1,590		(43)			(43)		1,547	1,547			
100076721	OAK HILLS	CA		12/30/2021		2,155		(151)			(151)		2,004	2,004			
100076729	LONG BEACH	CA		12/30/2021		4,826		(296)			(296)		4,530	4,530			
100076732	KATY	TX		12/30/2021		4							4	4			
100076738	EVANS	GA		12/30/2021		1,255		(91)			(91)		1,164	1,164			
100076739	SEBASTOPOL	CA		12/30/2021		6,864		(80)			(80)		6,784	6,784			
100076740	LA MESA	CA		12/30/2021		5,424		(133)			(133)		5,291	5,291			
100076741	BULLHEAD CITY	AZ		12/30/2021		1,147		(108)			(108)		1,039	1,039			
100076742	NEWPORT BEACH	CA		12/30/2021		511		(11)			(11)		500	500			
100076743	DANVILLE	CA		12/30/2021		6,275		(225)			(225)		6,050	6,050			
100076744	FEDERAL WAY	WA		12/30/2021		736		(69)			(69)		667	667			
100076745	AUBURN	CA		12/30/2021		887		(92)			(92)		795	795			
100076746	TEMECULA	CA		12/30/2021		3,292		(77)			(77)		3,215	3,215			
100076749	CANTON	GA		12/30/2021		4,531		(45)			(45)		4,486	4,486			
100076751	LONGMONT	CO		12/30/2021		2,727		(78)			(78)		2,649	2,649			
100076755	DELRAY BEACH	FL		12/30/2021		1,575		(77)			(77)		1,498	1,498			
100076766	SAN DIMAS	CA		12/30/2021		2,500		(94)			(94)		2,406	2,406			
100076771	BURBANK	CA		12/30/2021		83		(3)			(3)		80	80			
100076772	ANAHEIM	CA		12/27/2021		1,569		(54)			(54)		1,515	1,515			
100076773	LONGMONT	CO		12/27/2021		962		(18)			(18)		944	944			
100076774	SILVER SPRING	MD		12/27/2021		1,440		(54)			(54)		1,386	1,386			
100076776	PORTLAND	OR		12/27/2021		1,137		(64)			(64)		1,073	1,073			
100076777	OCEAN CITY	NJ		12/27/2021		4,535		(161)			(161)		4,374	4,374			
100076778	COCONUT CREEK	FL		12/27/2021		2,460		(67)			(67)		2,393	2,393			
100076779	STAFFORD	VA		12/27/2021		1,256		(46)			(46)		1,210	1,210			
100076781	BURBANK	CA		12/27/2021		6,143		(269)			(269)		5,874	5,874			
100076782	BRADENTON	FL		12/27/2021		1,635		(52)			(52)		1,583	1,583			
100076783	TRUCKEE	CA		12/27/2021		2,391		(68)			(68)		2,323	2,323			
100076787	HIALEAH	FL		12/27/2021		5,114		(288)			(288)		4,826	4,826			
100076788	LOUISVILLE	TN		12/27/2021		2,802		(5)			(5)		2,797	2,797			
100076790	VALRICO	FL		12/27/2021		1,567		(138)			(138)		1,429	1,429			
100076792	CHEYENNE	WY		12/27/2021		297		(25)			(25)		272	272			
100076793	CHEYENNE	WY		12/27/2021		712		(48)			(48)		664	664			
100076797	IRVINGTON	NJ		12/27/2021		924		(54)			(54)		870	870			
100076798	OAKLAND PARK	FL		12/27/2021		2,853		(154)			(154)		2,699	2,699			
100076799	SAN JOSE	CA		12/27/2021		6,090		(248)			(248)		5,842	5,842			
100076800	YORBA LINDA	CA		12/27/2021		5,600		83			83		5,683	5,683			
100076801	CORONA	CA		12/27/2021		26,943		(688)			(688)		26,255	26,255			
100076803	AUBREY	TX		12/27/2021		1,317		(103)			(103)		1,214	1,214			
100076809	FORT COLLINS	CO		12/27/2021		1,575		(115)			(115)		1,460	1,460			
100076813	FRISCO	TX		12/27/2021		1,548		(54)			(54)		1,494	1,494			
100076814	WILDOMAR	CA		12/27/2021		2,818		(121)			(121)		2,697	2,697			
100076816	SANTA ROSA	CA		12/27/2021		1,813		(36)			(36)		1,777	1,777			
100076817	CHEYENNE	WY		12/27/2021		356		(23)			(23)		333	333			
100076822	ST PETERSBURG	FL		12/27/2021		24,581		205			205		24,786	24,786			
100076823	MORRISTOWN	NJ		12/27/2021		2,937		(178)			(178)		2,759	2,759			
100076824	AUSTIN	TX		12/27/2021		1,368		(131)			(131)		1,237	1,237			
100076825	SAN DIEGO	CA		12/27/2021		5,341		(182)			(182)		5,159	5,159			
100076826	COLONIA	NJ		12/27/2021		7,221		(248)			(248)		6,973	6,973			
100076829	BAYONNE	NJ		12/27/2021		1,696		(72)			(72)		1,624	1,624			
100076830	SAN FRANCISCO	CA		12/27/2021		8,312		(118)			(118)		8,194	8,194			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076831	ARVADA	CO		12/27/2021		2,475		(86)			(86)		2,389	2,389			
100076832	BRYAN	TX		12/27/2021		1,649		(102)			(102)		1,547	1,547			
100076835	WELLINGTON	FL		12/27/2021		8,057		(58)			(58)		7,999	7,999			
100076836	MIAMI	FL		12/27/2021		2,288		(171)			(171)		2,117	2,117			
100076839	MIAMI	FL		01/10/2022		3,355		(36)			(36)		3,319	3,319			
100076840	FRISCO	TX		12/27/2021		2,302		(130)			(130)		2,172	2,172			
100076845	CHAMPIONS GATE	FL		12/27/2021		1,462		(96)			(96)		1,366	1,366			
100076846	IRVINE	CA		12/27/2021		2,811		(120)			(120)		2,691	2,691			
100076847	ALLENTOWN	PA		12/27/2021		1,902		(75)			(75)		1,827	1,827			
100076848	LOGANVILLE	GA		01/10/2022		1,153		(29)			(29)		1,124	1,124			
100076850	WATERTOWN	WI		12/27/2021		623		(39)			(39)		584	584			
100076851	GRANADA HILLS	CA		12/27/2021		3,401		(34)			(34)		3,367	3,367			
100076865	WASHINGTON	DC		01/03/2022		566		(6)			(6)		560	560			
100076870	WEST ST PAUL	MN		01/03/2022		553		(9)			(9)		544	544			
100076886	HUNTSVILLE	AL		01/03/2022		384		(16)			(16)		368	368			
100076909	LAKE ELSINORE	CA		01/03/2022		607		(22)			(22)		585	585			
100076927	ODESSA	TX		01/03/2022		933		(9)			(9)		924	924			
100076949	HARRISBURG	PA		01/03/2022		1,066		(9)			(9)		1,057	1,057			
100076950	DAVENPORT	FL		01/03/2022		1,164		(14)			(14)		1,150	1,150			
100076965	FORT WORTH	TX		01/03/2022		661		(24)			(24)		637	637			
100076970	WACO	TX		01/03/2022		981		(38)			(38)		943	943			
100076977	WOLCOTT	CT		01/03/2022		1,193		(48)			(48)		1,145	1,145			
100077011	HOBART	IN		01/03/2022		478		(16)			(16)		462	462			
100077021	COVINGTON	GA		01/03/2022		358		(11)			(11)		347	347			
100077031	SEDGWICK	KS		01/03/2022		855		(41)			(41)		814	814			
100077037	ALAMOGORDO	NM		01/03/2022		133		(5)			(5)		128	128			
100077041	HAMPTON	GA		01/03/2022		471		(5)			(5)		466	466			
100077042	CHARLOTTE	NC		01/03/2022		619		(8)			(8)		611	611			
100077044	HUMBLE	TX		01/03/2022		319		(6)			(6)		313	313			
100077053	NEWINGTON	CT		01/03/2022		1,573		(9)			(9)		1,564	1,564			
100077054	FORT WORTH	TX		01/03/2022		765		(13)			(13)		752	752			
100077058	ODESSA	TX		01/03/2022		330		(12)			(12)		318	318			
100077065	LEES SUMMIT	MO		01/03/2022		647		(5)			(5)		642	642			
100077071	WASHINGTON	DC		01/03/2022		1,221		(12)			(12)		1,209	1,209			
100077090	PORTSMOUTH	VA		01/03/2022		1,269		(9)			(9)		1,260	1,260			
100077092	VILONIA	AR		01/03/2022		1,301		(12)			(12)		1,289	1,289			
100077097	ANTIOCH	CA		01/03/2022		1,777		(27)			(27)		1,750	1,750			
100077111	HENDERSON	NV		01/03/2022		1,443		(32)			(32)		1,411	1,411			
100077128	CARTERSVILLE	GA		01/03/2022		951		(13)			(13)		938	938			
100077135	TEXARKANA	TX		01/03/2022		496		(8)			(8)		488	488			
100077141	PHOENIX	AZ		01/03/2022		670		(7)			(7)		663	663			
100077151	LAPEER	MI		01/03/2022		1,901		(27)			(27)		1,874	1,874			
100077153	PFLUGERVILLE	TX		01/03/2022		5,295		(82)			(82)		5,213	5,213			
100077154	SCHODACK LANDING	NY		01/03/2022		2,166		(2)			(2)		2,164	2,164			
100077169	PHOENIX	AZ		01/03/2022		1,024		(14)			(14)		1,010	1,010			
100077178	SPRING HILL	FL		01/03/2022		1,194		(11)			(11)		1,183	1,183			
100077185	DUNNVILLE	KY		01/03/2022		399		(5)			(5)		394	394			
100077190	SAN ANTONIO	TX		01/03/2022		1,495		(31)			(31)		1,464	1,464			
100077192	ALEXANDER	AR		01/03/2022		823		(3)			(3)		820	820			
100077193	FORT WORTH	TX		01/03/2022		77		(3)			(3)		74	74			
100077194	WARNER ROBINS	GA		01/03/2022		1,064		(30)			(30)		1,034	1,034			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077203	VICTORVILLE	CA		01/03/2022		830		(14)			(14)		816	816			
100077207	GAINESVILLE	GA		01/03/2022		860		(16)			(16)		844	844			
100077211	MUSCLE SHOALS	AL		01/03/2022		2,478		(27)			(27)		2,451	2,451			
100077215	MERCED	CA		01/03/2022		1,322		(7)			(7)		1,315	1,315			
100077217	BARNHART	MO		01/03/2022		679		(1)			(1)		678	678			
100077218	SAN BERNARDINO	CA		01/03/2022		705		(15)			(15)		690	690			
100077221	CHEYENNE	WY		01/03/2022		1,959		(32)			(32)		1,927	1,927			
100077232	HEMET	CA		01/03/2022		414		(4)			(4)		410	410			
100077245	NORCROSS	GA		01/03/2022		758		(15)			(15)		743	743			
100077246	BROCKTON	MA		01/03/2022		1,054		(14)			(14)		1,040	1,040			
100077251	PALM BAY	FL		01/03/2022		890		(9)			(9)		881	881			
100077252	LYNDHURST	OH		01/03/2022		544		(8)			(8)		536	536			
100077267	HAMILTON	AL		01/03/2022		626		(8)			(8)		618	618			
100077274	PLANTATION	FL		01/03/2022		666		(7)			(7)		659	659			
100077277	GASTONIA	NC		01/03/2022		980		(24)			(24)		956	956			
100077295	KANSAS CITY	KS		01/03/2022		568		(6)			(6)		562	562			
100077315	DAINGERFIELD	TX		01/03/2022		961		(24)			(24)		937	937			
100077321	JACKSON	TN		01/03/2022		694		(6)			(6)		688	688			
100077323	GRANITE FALLS	NC		01/03/2022		693		(14)			(14)		679	679			
100077326	KANSAS CITY	MO		01/03/2022		643		(7)			(7)		636	636			
100077329	HUNTINGTON	WV		01/03/2022		583		(10)			(10)		573	573			
100077334	NORFOLK	VA		01/03/2022		519		(5)			(5)		514	514			
100077339	NORTH CANTON	OH		01/03/2022		1,101		(17)			(17)		1,084	1,084			
100077342	MARTINSBURG	WV		01/03/2022		350		(4)			(4)		346	346			
100077343	FRESNO	CA		01/03/2022		336		(8)			(8)		328	328			
100077347	CHOCTAW	OK		01/03/2022		733		(9)			(9)		724	724			
100077353	SUMMERVILLE	GA		01/03/2022		364		(3)			(3)		361	361			
100077363	NORRISTOWN	PA		01/03/2022		536		(4)			(4)		532	532			
100077365	CLIMAX	GA		01/03/2022		1,150		(14)			(14)		1,136	1,136			
100077377	BRUNSWICK	GA		01/03/2022		1,181		(3)			(3)		1,178	1,178			
100077379	WILMINGTON	DE		01/03/2022		857		(14)			(14)		843	843			
100077392	STEM	NC		01/03/2022		645		(14)			(14)		631	631			
100077399	ROUND ROCK	TX		01/03/2022		1,166		(17)			(17)		1,149	1,149			
100077406	LEHIGH ACRES	FL		01/03/2022		632		(10)			(10)		622	622			
100077407	HOUMA	LA		01/03/2022		719		(8)			(8)		711	711			
100077408	SAN ANTONIO	TX		01/03/2022		854		(13)			(13)		841	841			
100077410	RINGGOLD	GA		01/03/2022		695		(7)			(7)		688	688			
100077415	CAPE MAY COURT HOUSE	NJ		01/03/2022		1,143		(14)			(14)		1,129	1,129			
100077419	HASTINGS	NE		01/03/2022		616		(7)			(7)		609	609			
100077426	HORIZON CITY	TX		01/03/2022		513		(5)			(5)		508	508			
100077434	ATLANTA	GA		01/03/2022		947		(13)			(13)		934	934			
100077441	CANTON	GA		01/03/2022		790		(6)			(6)		784	784			
100077447	MADISON	TN		01/03/2022		940		(15)			(15)		925	925			
100077454	CAMDENTON	MO		01/03/2022		1,010		(21)			(21)		989	989			
100077455	COLLEGEVILLE	PA		01/03/2022		927		(7)			(7)		920	920			
100077456	CINCINNATI	OH		01/03/2022		439		(14)			(14)		425	425			
100077463	DUNCANVILLE	TX		01/03/2022		910		(20)			(20)		890	890			
100077483	COLTON	CA		01/03/2022		1,561		(17)			(17)		1,544	1,544			
100077486	DOUGLASVILLE	GA		01/03/2022		602		(21)			(21)		581	581			
100077493	WOODSTOCK	VA		01/03/2022		830		(3)			(3)		827	827			
100077494	CLAYTON	NC		01/03/2022		2,078		(48)			(48)		2,030	2,030			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077496	KNOXVILLE	TN		01/03/2022		1,105		(19)			(19)		1,086	1,086			
100077502	ATLANTA	GA		01/03/2022		272		(3)			(3)		269	269			
100077504	DAVENPORT	FL		01/03/2022		1,853		(13)			(13)		1,840	1,840			
100077510	ASHLAND CITY	TN		01/03/2022		1,476		(15)			(15)		1,461	1,461			
100077513	THOMASVILLE	AL		01/03/2022		9,036		(79)			(79)		8,957	8,957			
100077516	AMANDA	OH		01/03/2022		1,017		(14)			(14)		1,003	1,003			
100077528	REX	GA		01/03/2022		310		(6)			(6)		304	304			
100077535	AMERICUS	GA		01/03/2022		481		(16)			(16)		465	465			
100077542	CLIO	MI		01/03/2022		706		(24)			(24)		682	682			
100077549	TUSCALOOSA	AL		01/03/2022		1,337		(30)			(30)		1,307	1,307			
100077560	MEMPHIS	TN		01/03/2022		436		(8)			(8)		428	428			
100077563	WICHITA	KS		01/03/2022		523		(10)			(10)		513	513			
100077565	BATAVIA	NY		01/03/2022		553		(7)			(7)		546	546			
100077571	JOHNSTOWN	PA		01/03/2022		834		(19)			(19)		815	815			
100077585	RUSHVILLE	IN		01/03/2022		400		(12)			(12)		388	388			
100077588	BIRMINGHAM	AL		01/03/2022		256		(4)			(4)		252	252			
100077597	WARNER ROBINS	GA		01/03/2022		756		(24)			(24)		732	732			
100077606	EL MIRAGE	AZ		01/03/2022		982		(17)			(17)		965	965			
100077631	SAN ANTONIO	TX		01/03/2022		453		(12)			(12)		441	441			
100077632	TAYLORVILLE	IL		01/03/2022		1,034		(17)			(17)		1,017	1,017			
100077643	CLEARFIELD	UT		01/03/2022		696		(20)			(20)		676	676			
100077645	RIVERDALE	GA		01/03/2022		787		(19)			(19)		768	768			
100077649	NEW WINDSOR	NY		01/03/2022		1,102		(35)			(35)		1,067	1,067			
100077655	ANDERSON	SC		01/03/2022		681		(16)			(16)		665	665			
100077661	MESA	AZ		01/03/2022		345		(8)			(8)		337	337			
100077664	PHILADELPHIA	PA		01/03/2022		642		(19)			(19)		623	623			
100077668	MINDEN	LA		01/03/2022		259		(4)			(4)		255	255			
100077693	BELLEVUE	NE		01/03/2022		593		(6)			(6)		587	587			
100077694	GERMANTOWN	OH		01/03/2022		2,346		(46)			(46)		2,300	2,300			
100077695	TULSA	OK		01/03/2022		798		(13)			(13)		785	785			
100077696	MIAMI	FL		01/03/2022		1,386		(27)			(27)		1,359	1,359			
100077703	DEXTER	ME		01/03/2022		498		(9)			(9)		489	489			
100077725	SHREVEPORT	LA		01/03/2022		1,014		(4)			(4)		1,010	1,010			
100077741	HAZLETON	PA		01/03/2022		210		(3)			(3)		207	207			
100077744	KALAMAZOO	MI		01/03/2022		233							233	233			
100077751	MOGADORE	OH		01/03/2022		1,232		(4)			(4)		1,228	1,228			
100077752	CORCORAN	CA		01/03/2022		1,221		(8)			(8)		1,213	1,213			
100077757	BROWNSVILLE	TX		01/03/2022		271		(4)			(4)		267	267			
100077758	CEDAR PARK	TX		01/03/2022		1,096		(2)			(2)		1,094	1,094			
100077759	CLEVELAND	OH		01/03/2022		186							186	186			
100077789	LOS ANGELES WOODLAND HILLS	CA		12/23/2021		187		(12)			(12)		175	175			
100077790	MESA	AZ		12/23/2021		1,667		(69)			(69)		1,598	1,598			
100077791	ATLANTA	GA		12/23/2021		1,012		(74)			(74)		938	938			
100077792	NEWPORT BEACH	CA		12/23/2021		6,744		116			116		6,860	6,860			
100077794	CLEARWATER	FL		12/23/2021		680		(64)			(64)		616	616			
100077799	BRADENTON	FL		12/23/2021		1,259		(70)			(70)		1,189	1,189			
100077801	MIAMI	FL		12/23/2021		1,436		(63)			(63)		1,373	1,373			
100077802	LUTZ	FL		12/23/2021		2,853		(138)			(138)		2,715	2,715			
100077804	BAKERSFIELD	CA		12/23/2021		603		(67)			(67)		536	536			
100077805	BAKERSFIELD	CA		12/23/2021		711		(91)			(91)		620	620			
100077810	MALIBU	CA		12/23/2021		9,955		(472)			(472)		9,483	9,483			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077811	MARSHALL	MI		12/23/2021		923		(57)			(57)		866	866			
100077812	MEDFORD	OR		12/23/2021		2,188		(119)			(119)		2,069	2,069			
100077813	LAVEEN	AZ		12/23/2021		1,634		(69)			(69)		1,565	1,565			
100077814	GRIFFIN	GA		12/23/2021		965		(44)			(44)		921	921			
100077816	BEVERLY HILLS	CA		01/14/2022		3,921		(198)			(198)		3,723	3,723			
100077818	GARDEN GROVE	CA		01/14/2022		4,235		(120)			(120)		4,115	4,115			
100077819	CALABASAS	CA		01/14/2022		3,889		(28)			(28)		3,861	3,861			
100077820	HUNTINGTON BEACH	CA		01/14/2022		1,470		(39)			(39)		1,431	1,431			
100077821	FRISCO	TX		01/14/2022		2,584		(98)			(98)		2,486	2,486			
100077823	MIAMI	FL		01/14/2022		1,012		(52)			(52)		960	960			
100077824	FONTANA	CA		01/14/2022		2,469		(139)			(139)		2,330	2,330			
100077825	TUSTIN	CA		01/14/2022		20,265		(160)			(160)		20,105	20,105			
100077827	OAKLAND	CA		01/14/2022		100							100	100			
100077828	OCEANSIDE	CA		01/14/2022		2,263		(41)			(41)		2,222	2,222			
100077830	ALBUQUERQUE	NM		01/14/2022		1,080		(36)			(36)		1,044	1,044			
100077831	NORTH HOLLYWOOD	CA		01/14/2022		3,224		(20)			(20)		3,204	3,204			
100077873	ROTTERDAM	NLD		12/29/2021		285						(2)	283	288	4		4
100077874	ROTTERDAM	NLD		12/29/2021		307						(2)	305	310	5		5
100077886	ROTTERDAM	NLD		12/29/2021		897						(6)	891	905	14		14
100077891	TILBURG	NLD		12/29/2021		597						(4)	593	602	9		9
100077900	RAALTE	NLD		12/29/2021		245						(2)	243	247	4		4
100077906	ENKHUIZEN/HOORN	NLD		12/29/2021		415						(3)	412	415	3		3
100077908	ENKHUIZEN/HOORN	NLD		12/29/2021		286						(2)	284	288	4		4
100077910	HEEMSTEDE	NLD		12/29/2021		1,393						(9)	1,384	1,405	21		21
100077916	SCHIEDAM/VLAARDINGEN	NLD		12/29/2021		432		(5)			(5)	(3)	424	430	6		6
100077929	CULEMBORG	NLD		12/29/2021		1,233						(8)	1,225	1,249	24		24
100077931	DEN HAAG	NLD		12/29/2021		1,063						(7)	1,056	1,071	15		15
100077932	DEN HAAG	NLD		12/29/2021		993						(7)	986	1,000	14		14
100077935	MIAMI	FL		01/10/2022		4,372		(108)			(108)		4,264	4,264			
100077936	SAN DIEGO	CA		01/10/2022		1,363		(29)			(29)		1,334	1,334			
100077937	CASTLE ROCK	CO		01/10/2022		33,281		(822)			(822)		32,459	32,459			
100077939	LAKE HAVASU CITY	AZ		01/10/2022		1,205		(34)			(34)		1,171	1,171			
100077941	ZEPHYR COVE	NV		01/10/2022		1,329		(34)			(34)		1,295	1,295			
100077942	AUSTIN	TX		01/10/2022		8,350		37			37		8,387	8,387			
100077943	PORT SAINT LUCIE	FL		01/10/2022		1,559		7			7		1,566	1,566			
100077944	CHINO	CA		01/10/2022		3,673		(169)			(169)		3,504	3,504			
100077945	DORAL	FL		01/10/2022		2,842		(91)			(91)		2,751	2,751			
100077947	SAG HARBOR	NY		01/10/2022		8,006		(287)			(287)		7,719	7,719			
100077949	LATHROP	CA		02/18/2022		2,004		(23)			(23)		1,981	1,981			
100077950	CHANDLER	AZ		01/13/2022		986		(50)			(50)		936	936			
100077951	FRESNO	CA		01/13/2022		1,345		(43)			(43)		1,302	1,302			
100077954	APACHE JUNCTION	AZ		01/06/2022		1,988		(94)			(94)		1,894	1,894			
100077955	COLORADO SPRINGS	CO		01/13/2022		1,502		(122)			(122)		1,380	1,380			
100077959	FREEPORT	TX		02/18/2022		824		(68)			(68)		756	756			
100077960	LIBERTY LAKE	WA		02/18/2022		3,574		(24)			(24)		3,550	3,550			
100077961	MUKILTEO	WA		01/06/2022		5,637		(99)			(99)		5,538	5,538			
100077965	SAVANNAH	GA		01/13/2022		2,845		(230)			(230)		2,615	2,615			
100077968	ENCINITAS	CA		01/06/2022		6,204		(47)			(47)		6,157	6,157			
100077972	SIMI VALLEY	CA		02/18/2022		1,302		(32)			(32)		1,270	1,270			
100077974	SAN RAFAEL	CA		01/13/2022		4,053		(155)			(155)		3,898	3,898			
100077977	WINTER HAVEN	FL		01/06/2022		3,270		(263)			(263)		3,007	3,007			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077980	TULARE	CA		02/18/2022		5,571		(307)			(307)		5,264	5,264			
100077984	SAN DIEGO	CA		01/06/2022		975		(64)			(64)		911	911			
100077991	AUBURN	CA		02/18/2022		5,092		(45)			(45)		5,047	5,047			
100077992	PROVO	UT		01/06/2022		1,150		(14)			(14)		1,136	1,136			
100077993	DECATUR	GA		01/13/2022		3,792		(236)			(236)		3,556	3,556			
100077996	MONTEREY PARK	CA		02/18/2022		7,404		(240)			(240)		7,164	7,164			
100077997	AVONDALE	AZ		01/13/2022		1,811		(37)			(37)		1,774	1,774			
100078001	GARLAND	TX		02/18/2022		802		(47)			(47)		755	755			
100078002	STUDIO CITY	CA		02/18/2022		10,876		(266)			(266)		10,610	10,610			
100078003	BURBANK	CA		01/12/2022		5,806		(76)			(76)		5,730	5,730			
100078004	LUTHERVILLE	MD		01/12/2022		1,038		(50)			(50)		988	988			
100078005	WRIGHTWOOD	CA		01/12/2022		1,331		(16)			(16)		1,315	1,315			
100078006	WEEHAWKEN	NJ		01/12/2022		3,245		(48)			(48)		3,197	3,197			
100078007	LIBERTY HILL	TX		01/12/2022		2,061		(25)			(25)		2,036	2,036			
100078008	LITTLE FERRY	NJ		01/12/2022		2,615		(68)			(68)		2,547	2,547			
100078009	ELIZABETH	NJ		01/12/2022		7,475		(121)			(121)		7,354	7,354			
100078010	EDGEWATER	MD		01/12/2022		10,560		(160)			(160)		10,400	10,400			
100078017	BAYVILLE	NY		01/12/2022		2,230		(31)			(31)		2,199	2,199			
100078018	GILBERT	AZ		01/12/2022		5,462		(143)			(143)		5,319	5,319			
100078019	CORONA	NY		01/12/2022		3,292		(47)			(47)		3,245	3,245			
100078023	PALMDALE	CA		01/12/2022		6,766		(86)			(86)		6,680	6,680			
100078024	POTOMAC	MD		01/12/2022		122		(3)			(3)		119	119			
100078026	MANSFIELD	TX		01/12/2022		1,422		(18)			(18)		1,404	1,404			
100078027	LAS VEGAS	NV		01/12/2022		2,118		(33)			(33)		2,085	2,085			
100078028	MIROMAR LAKES	FL		01/12/2022		19,841		132			132		19,973	19,973			
100078029	DELRAY BEACH	FL		01/12/2022		4,039		(60)			(60)		3,979	3,979			
100078030	BALDWIN	NY		01/12/2022		6,126		(91)			(91)		6,035	6,035			
100078031	GARDNERVILLE	NV		01/12/2022		2,110		(26)			(26)		2,084	2,084			
100078032	WASHINGTON	DC		01/12/2022		8,422		(159)			(159)		8,263	8,263			
100078034	NASHVILLE	TN		01/12/2022		4,685		(81)			(81)		4,604	4,604			
100078035	ANKENY	IA		01/12/2022		2,488		(34)			(34)		2,454	2,454			
100078036	GREENTOWN	PA		01/12/2022		10,645		162			162		10,807	10,807			
100078037	TORRANCE	CA		01/12/2022		5,681		(99)			(99)		5,582	5,582			
100078041	VAIL	CO		01/12/2022		2,922		(122)			(122)		2,800	2,800			
100078043	RANCHO SANTA MARGARITA	CA		01/21/2022		4,966		(73)			(73)		4,893	4,893			
100078045	VENICE	CA		01/21/2022		6,675		(179)			(179)		6,496	6,496			
100078046	VENICE	CA		01/21/2022		6,522		(175)			(175)		6,347	6,347			
100078047	LAHAINA	HI		01/21/2022		15,651		(220)			(220)		15,431	15,431			
100078049	DETROIT	MI		01/21/2022		1,417		(16)			(16)		1,401	1,401			
100078051	VENICE	CA		01/21/2022		6,217		(167)			(167)		6,050	6,050			
100078052	ASBURY PARK	NJ		01/21/2022		711		(29)			(29)		682	682			
100078186	LOS ANGELES	CA		02/10/2022		8,087		99			99		8,186	8,186			
100078201	LOS ANGELES	CA		02/10/2022		833		(23)			(23)		810	810			
100078207	MCKINNEY	TX		02/10/2022		2,751		(127)			(127)		2,624	2,624			
100078213	SAN FRANCISCO	CA		02/10/2022		938		(66)			(66)		872	872			
100078215	BEECH MOUNTAIN	NC		02/10/2022		926		(68)			(68)		858	858			
100078219	CELINA	TX		02/10/2022		1,313		(111)			(111)		1,202	1,202			
100078222	BALTIMORE	MD		02/10/2022		956		(68)			(68)		888	888			
100078230	CHULA VISTA	CA		02/10/2022		2,428		(40)			(40)		2,388	2,388			
100078231	HURON	OH		02/10/2022		600		(38)			(38)		562	562			
100078233	PALM CITY	FL		02/10/2022		1,850		(68)			(68)		1,782	1,782			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078234	CHATSWORTH	CA		02/10/2022		8,853		384			384		9,237	9,237			
100078238	EL CAJON	CA		02/10/2022		1,234		(11)			(11)		1,223	1,223			
100078239	PUEBLO	CO		02/10/2022		968		(95)			(95)		873	873			
100078244	LACEY	WA		02/10/2022		3,028		(59)			(59)		2,969	2,969			
100078246	PHOENIX	AZ		02/10/2022		2,084		(131)			(131)		1,953	1,953			
100078250	WEST NEW YORK	NJ		02/10/2022		1,682		(48)			(48)		1,634	1,634			
100078252	ROLLING HILLS ESTATES	CA		02/10/2022		4,030		(30)			(30)		4,000	4,000			
100078254	BLAINE	WA		02/10/2022		3,145		(83)			(83)		3,062	3,062			
100078256	SANTA ROSA BEACH	FL		02/10/2022		2,919		(119)			(119)		2,800	2,800			
100078262	WILTON	CA		02/10/2022		2,276		(148)			(148)		2,128	2,128			
100078264	ASHLAND	OR		02/10/2022		2,786		74			74		2,860	2,860			
100078266	LAKE WORTH	FL		02/10/2022		1,427		(78)			(78)		1,349	1,349			
100078267	MOORPARK	CA		02/10/2022		4,466		(173)			(173)		4,293	4,293			
100078268	LOS ANGELES	CA		02/10/2022		4,172		(163)			(163)		4,009	4,009			
100078269	WOODLAND HILLS	CA		02/10/2022		4,756		(204)			(204)		4,552	4,552			
100078271	HOMESTEAD	FL		02/10/2022		1,303		(33)			(33)		1,270	1,270			
100078273	MELBOURNE	FL		02/10/2022		1,249		(72)			(72)		1,177	1,177			
100078274	HOMESTEAD	FL		02/10/2022		1,322		(33)			(33)		1,289	1,289			
100078275	HOMESTEAD	FL		02/10/2022		819		(45)			(45)		774	774			
100078276	HALLANDALE	FL		02/10/2022		2,959		(187)			(187)		2,772	2,772			
100078279	COLUMBIA	SC		02/10/2022		408		(35)			(35)		373	373			
100078280	LOS GATOS	CA		02/10/2022		17,914		(80)			(80)		17,834	17,834			
100078287	COCOA BEACH	FL		02/10/2022		1,718		(16)			(16)		1,702	1,702			
100078288	PORTLAND	OR		03/10/2022		2,993		38			38		3,031	3,031			
100078290	TORRANCE	CA		02/10/2022		2,405		(70)			(70)		2,335	2,335			
100078292	LONG BEACH	CA		02/10/2022		2,803		17			17		2,820	2,820			
100078301	MARICOPA	AZ		02/10/2022		1,390		(49)			(49)		1,341	1,341			
100078307	ATLANTA	GA		02/10/2022		2,416		(25)			(25)		2,391	2,391			
100078316	KIRKLAND	WA		02/10/2022		640		(2)			(2)		638	638			
100078317	AMERICAN FORK	UT		02/10/2022		101		(4)			(4)		97	97			
100078321	PALM BEACH GARDENS	FL		02/10/2022		4,335		53			53		4,388	4,388			
100078324	PHOENIX	AZ		02/10/2022		1,445		(44)			(44)		1,401	1,401			
100078330	SUGAR LAND	TX		02/10/2022		1,525		(130)			(130)		1,395	1,395			
100078332	CAPE CORAL	FL		02/10/2022		1,586		(80)			(80)		1,506	1,506			
100078337	MIAMI	FL		02/10/2022		3,186		(94)			(94)		3,092	3,092			
100078342	PARADISE VALLEY	AZ		02/10/2022		11,859		(552)			(552)		11,307	11,307			
100078345	TEMPE	AZ		02/10/2022		2,313		(129)			(129)		2,184	2,184			
100078356	PHOENIX	AZ		02/10/2022		1,462		(11)			(11)		1,451	1,451			
100078357	CAPE CORAL	FL		02/10/2022		434		(50)			(50)		384	384			
100078366	GRANITE BAY	CA		02/10/2022		3,115		7			7		3,122	3,122			
100078372	BRANDON	FL		02/10/2022		1,122		(85)			(85)		1,037	1,037			
100078382	PHOENIX	AZ		02/10/2022		4,695		(50)			(50)		4,645	4,645			
100078397	SAN DIEGO	CA		02/10/2022		3,598		(66)			(66)		3,532	3,532			
100078399	SCOTTSDALE	AZ		02/10/2022		1,183		(31)			(31)		1,152	1,152			
100078407	FONTANA	CA		02/10/2022		3,397		(13)			(13)		3,384	3,384			
100078408	KEY WEST	FL		02/10/2022		9,158		(117)			(117)		9,041	9,041			
100078438	DANVILLE	CA		01/21/2022		23,583		(729)			(729)		22,854	22,854			
100078440	LA CANADA FLINTRIDGE	CA		01/21/2022		13,425		(271)			(271)		13,154	13,154			
100078441	NORTHRIDGE	CA		01/21/2022		3,571		(87)			(87)		3,484	3,484			
100078443	JURUPA VALLEY RIVERSID	CA		01/21/2022		2,295		(52)			(52)		2,243	2,243			
100078444	LAKE ARROWHEAD	CA		01/21/2022		5,174		(58)			(58)		5,116	5,116			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100078446	RIALTO	CA		01/21/2022		1,118		(25)			(25)		1,093	1,093			
100078448	SCOTTSDALE	AZ		01/25/2022		6,028		(37)			(37)		5,991	5,991			
100078449	ONTARIO	CA		01/25/2022		2,666		56			56		2,722	2,722			
100078452	MOORESTOWN	NJ		01/25/2022		3,201		(44)			(44)		3,157	3,157			
100078453	MINNETONKA	MN		01/25/2022		2,170		(7)			(7)		2,163	2,163			
100078454	SANTA CLARITA	CA		01/25/2022		3,975		(202)			(202)		3,773	3,773			
100078456	NASHVILLE	TN		01/25/2022		5,246		4			4		5,250	5,250			
100078457	NASHVILLE	TN		01/25/2022		5,247		3			3		5,250	5,250			
100078459	MT PLEASANT	SC		01/25/2022		2,997		56			56		3,053	3,053			
100078461	LAKE CITY	CO		01/25/2022		1,382		(59)			(59)		1,323	1,323			
100078462	GILROY	CA		01/25/2022		7,269		(197)			(197)		7,072	7,072			
100078463	HOMESTEAD	FL		01/25/2022		1,763		(75)			(75)		1,688	1,688			
100078464	BROOKLYN	NY		01/25/2022		3,344		68			68		3,412	3,412			
100078465	WAKE FOREST	NC		01/25/2022		2,273		(105)			(105)		2,168	2,168			
100078466	CAPE CORAL	FL		01/25/2022		1,237		(94)			(94)		1,143	1,143			
100078467	ANGOLA	NY		01/25/2022		616		(33)			(33)		583	583			
100078469	WHITTIER	CA		01/25/2022		676		(12)			(12)		664	664			
100078471	GILROY	CA		01/25/2022		662		(19)			(19)		643	643			
100078476	MOUNT LAUREL	NJ		02/02/2022		1,443		(34)			(34)		1,409	1,409			
100078479	NORTH BAY VILLAGE	FL		02/02/2022		2,086		(102)			(102)		1,984	1,984			
100078480	ANNA	TX		02/02/2022		866		(80)			(80)		786	786			
100078481	NORTHLAKE	TX		02/02/2022		1,787		(63)			(63)		1,724	1,724			
100078482	STATEN ISLAND	NY		02/02/2022		3,156		(120)			(120)		3,036	3,036			
100078484	WESTPORT	WA		02/02/2022		1,217		(52)			(52)		1,165	1,165			
100078485	SAN ANTONIO	TX		02/02/2022		476		(26)			(26)		450	450			
100078487	AUSTIN	TX		02/02/2022		1,274		(92)			(92)		1,182	1,182			
100078489	BRONX	NY		02/02/2022		3,626		41			41		3,667	3,667			
100078497	MIAMI	FL		02/02/2022		2,954		(124)			(124)		2,830	2,830			
100078498	WINDERMERE	FL		02/25/2022		1,523		(66)			(66)		1,457	1,457			
100078502	STOCKTON	CA		02/25/2022		1,542		(42)			(42)		1,500	1,500			
100078512	NIJMEGEN	NLD		01/26/2022		489						(8)	481	487	6		6
100078514	DEN HAAG	NLD		01/26/2022		398						(7)	391	401	9		9
100078516	DORDRECHT/DRECHTSTEDEN	NLD		01/26/2022		134,397						(2,208)	132,189	134,892	2,703		2,703
100078524	WEERT	NLD		01/26/2022		885						(15)	870	890	20		20
100078536	UTRECHT	NLD		01/26/2022		605						(10)	595	610	15		15
100078539	ROTTERDAM	NLD		01/26/2022		679						(11)	668	685	17		17
100078545	ENSCHEDE	NLD		01/26/2022		799						(13)	786	806	20		20
100078548	ENSCHEDE	NLD		01/26/2022		247						(4)	243	249	6		6
100078550	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		867						(14)	853	867	15		15
100078552	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		215						(4)	211	216	5		5
100078556	DEN HAAG	NLD		01/26/2022		2,324						(38)	2,286	2,341	55		55
100078561	AMSTERDAM	NLD		01/26/2022		1,152,982						(19,140)	1,133,842	1,169,065	35,223		35,223
100078563	SPIJKENISSE	NLD		01/26/2022		1,489						(24)	1,465	1,496	31		31
100078564	ALMERE	NLD		01/26/2022		820						(14)	806	868	61		61
100078565	ALMERE	NLD		01/26/2022		1,191		1			1	(20)	1,172	1,198	26		26
100078566	TILBURG	NLD		01/26/2022		548						(9)	539	549	10		10
100078574	ROTTERDAM	NLD		01/26/2022		389						(6)	383	389	7		7
100078578	DEN HAAG	NLD		01/26/2022		228						(4)	224	229	5		5
100078581	DEN HAAG	NLD		01/26/2022		583						(10)	573	587	14		14
100078583	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		1,210						(20)	1,190	1,214	24		24
100078585	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		1,331						(22)	1,309	1,335	26		26

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078588	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		1,380						(23)	1,357	1,383	26		26
100078589	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		1,137						(19)	1,118	1,139	21		21
100078591	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		1,307						(21)	1,286	1,311	25		25
100078593	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		1,644						(27)	1,617	1,650	33		33
100078595	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		1,258						(21)	1,237	1,262	25		25
100078597	ENSCHEDE	NLD		01/26/2022		214						(4)	210	215	5		5
100078598	ENSCHEDE	NLD		01/26/2022		240						(4)	236	242	6		6
100078603	MAARSSEN	NLD		01/26/2022		378						(6)	372	378	6		6
100078604	ROTTERDAM	NLD		01/26/2022		296						(5)	291	296	5		5
100078608	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		607						(10)	597	604	7		7
100078616	ROOSENDAAL	NLD		01/26/2022		262						(4)	258	264	7		7
100078621	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		277						(5)	272	279	6		6
100078623	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		692						(11)	681	695	15		15
100078628	DEN HAAG	NLD		01/26/2022		389						(6)	383	392	9		9
100078630	HOOGEVEEN	NLD		01/26/2022		204						(3)	201	206	5		5
100078636	HOLLIS	NH		02/02/2022		4,899		(40)			(40)		4,859	4,859			
100078639	HARBOR CITY	CA		02/02/2022		4,369		(189)			(189)		4,180	4,180			
100078640	WHITE PLAINS	NY		02/02/2022		2,109		(147)			(147)		1,962	1,962			
100078642	NEWPORT BEACH	CA		02/02/2022		7,263		(114)			(114)		7,149	7,149			
100078644	DAVIE	FL		02/02/2022		1,804		(67)			(67)		1,737	1,737			
100078645	PALM BCH GDNS	FL		02/02/2022		758		(50)			(50)		708	708			
100078646	BRADENTON	FL		02/02/2022		1,750		(67)			(67)		1,683	1,683			
100078648	CLIFFSIDE PARK	NJ		02/02/2022		2,291		(16)			(16)		2,275	2,275			
100078650	ENCINO	CA		02/02/2022		12,361		(489)			(489)		11,872	11,872			
100078651	PIOCHE	NV		02/02/2022		687		(32)			(32)		655	655			
100078652	MANITOWOC	WI		02/02/2022		30,137		(2,244)			(2,244)		27,893	27,893			
100078653	RIVERVIEW	FL		02/02/2022		1,718		(48)			(48)		1,670	1,670			
100078654	BOISE	ID		02/02/2022		3,933		85			85		4,018	4,018			
100078655	ELK GROVE	CA		02/02/2022		2,772		(20)			(20)		2,752	2,752			
100078656	HESPERIA	CA		02/02/2022		1,540		(16)			(16)		1,524	1,524			
100078657	FEASTERVILLE TREVOSE	PA		02/02/2022		1,742		(9)			(9)		1,733	1,733			
100078658	LAKE ELSINORE	CA		02/02/2022		2,601		(22)			(22)		2,579	2,579			
100078660	SAINT PETERSBURG	FL		02/02/2022		5,416		(258)			(258)		5,158	5,158			
100078661	HAMILTON	NJ		02/02/2022		1,176		(34)			(34)		1,142	1,142			
100078662	GUILFORD	CT		02/02/2022		5,069		(93)			(93)		4,976	4,976			
100078663	MULLICA HILL	NJ		02/02/2022		5,432		114			114		5,546	5,546			
100078664	CALDWELL	NJ		02/02/2022		2,007		(69)			(69)		1,938	1,938			
100078665	HONOLULU	HI		02/02/2022		6,245		(145)			(145)		6,100	6,100			
100078667	HENDERSON	NV		02/02/2022		3,507		(39)			(39)		3,468	3,468			
100078668	ST CHARLES	IL		02/02/2022		1,606		(65)			(65)		1,541	1,541			
100078670	HOUSTON	TX		02/25/2022		906		(79)			(79)		827	827			
100078671	QUEEN CREEK	AZ		02/02/2022		4,323		(98)			(98)		4,225	4,225			
100078672	SAN CLEMENTE	CA		02/02/2022		7,684		(240)			(240)		7,444	7,444			
100078673	SAN CLEMENTE	CA		02/02/2022		5,658		(311)			(311)		5,347	5,347			
100078674	SAN BERNARDINO	CA		02/02/2022		2,718		(76)			(76)		2,642	2,642			
100078676	COLUMBUS	OH		02/02/2022		3,985		(143)			(143)		3,842	3,842			
100078677	RANCHO CUCAMONGA	CA		02/02/2022		2,349		10			10		2,359	2,359			
100078678	SUNLAND	CA		02/02/2022		5,912		(108)			(108)		5,804	5,804			
100078679	MURRIETA	CA		02/02/2022		8,631		(6)			(6)		8,625	8,625			
100078680	BURLINGAME	CA		02/02/2022		2,883		32			32		2,915	2,915			
100078682	UNION CITY	CA		02/02/2022		4,634		19			19		4,653	4,653			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078683	EL MONTE	CA		02/02/2022		3,122		(321)			(321)		2,801	2,801			
100078684	PHOENIX	AZ		02/02/2022		1,783		(103)			(103)		1,680	1,680			
100078685	RANCHO SANTA MARGARITA	CA		02/02/2022		1,786		(95)			(95)		1,691	1,691			
100078686	DIAMOND BAR	CA		02/02/2022		2,172		26			26		2,198	2,198			
100078687	WOOD RIDGE	NJ		02/02/2022		2,019		(88)			(88)		1,931	1,931			
100078689	RANCHO CUCAMONGA	CA		02/02/2022		2,924		34			34		2,958	2,958			
100078690	FREEHOLD	NJ		02/02/2022		1,941		(60)			(60)		1,881	1,881			
100078692	RANCHO CUCAMONGA	CA		02/02/2022		2,621		(42)			(42)		2,579	2,579			
100078694	LA HABRA	CA		02/02/2022		4,715		(41)			(41)		4,674	4,674			
100078695	WALNUT	CA		02/02/2022		3,838		167			167		4,005	4,005			
100078696	ARCADIA	CA		02/02/2022		4,773		19			19		4,792	4,792			
100078698	SPIRIT LAKE	IA		02/02/2022		931		(41)			(41)		890	890			
100078699	TWENTYNINE PALMS	CA		02/02/2022		2,146		(104)			(104)		2,042	2,042			
100078701	LA MIRADA	CA		02/02/2022		2,094		(27)			(27)		2,067	2,067			
100078702	FORT LAUDERDALE	FL		02/02/2022		1,178		(16)			(16)		1,162	1,162			
100078703	WEST COVINA	CA		02/02/2022		3,186		12			12		3,198	3,198			
100078706	HACIENDA HEIGHTS	CA		02/02/2022		2,505		(6)			(6)		2,499	2,499			
100078708	SONOMA	CA		02/02/2022		3,068		(68)			(68)		3,000	3,000			
100078709	LOS ANGELES	CA		02/02/2022		5,048		(28)			(28)		5,020	5,020			
100078710	GRAND TERRACE	CA		02/02/2022		2,379		(26)			(26)		2,353	2,353			
100078711	LAKEWOOD	NJ		02/02/2022		5,014		(68)			(68)		4,946	4,946			
100078712	WEST COVINA	CA		02/02/2022		2,546		47			47		2,593	2,593			
100078713	WALNUT	CA		02/02/2022		4,010		118			118		4,128	4,128			
100078716	TRENTON	NJ		02/02/2022		7,841		(616)			(616)		7,225	7,225			
100078717	FORT LEE	NJ		02/02/2022		2,869		(38)			(38)		2,831	2,831			
100078718	PALMDALE	CA		02/25/2022		1,217		(66)			(66)		1,151	1,151			
100078719	COOLIDGE	AZ		02/25/2022		3,623		(119)			(119)		3,504	3,504			
100078725	OLIVEHURST	CA		02/25/2022		780		(9)			(9)		771	771			
100078727	DENVER	CO		02/25/2022		2,900		(12)			(12)		2,888	2,888			
100078728	BRADENTON	FL		02/25/2022		2,018		(41)			(41)		1,977	1,977			
100078729	POWAY	CA		02/25/2022		2,372		(7)			(7)		2,365	2,365			
100078731	TIGARD	OR		02/25/2022		1,668		(70)			(70)		1,598	1,598			
100078732	MIDWAY CITY	CA		02/25/2022		1,471		16			16		1,487	1,487			
100078733	LAKE ELSINORE	CA		02/25/2022		1,639		(80)			(80)		1,559	1,559			
100078734	WILDOMAR	CA		02/25/2022		2,312		(90)			(90)		2,222	2,222			
100078736	SAN DIEGO	CA		02/25/2022		2,783		(41)			(41)		2,742	2,742			
100078737	GILBERT	AZ		02/25/2022		2,499		(59)			(59)		2,440	2,440			
100078738	SOUTH EL MONTE	CA		02/25/2022		2,738		(6)			(6)		2,732	2,732			
100078739	SANTA MARIA	CA		02/25/2022		2,261		(128)			(128)		2,133	2,133			
100078740	SANTA ANA	CA		02/25/2022		4,685		57			57		4,742	4,742			
100078741	BUENA PARK	CA		02/25/2022		5,539		(258)			(258)		5,281	5,281			
100078742	LONG BEACH	CA		02/25/2022		1,210		(79)			(79)		1,131	1,131			
100078744	SAN PABLO	CA		02/25/2022		3,001		(45)			(45)		2,956	2,956			
100078745	FORT LAUDERDALE	FL		02/25/2022		922		(56)			(56)		866	866			
100078747	PALM DESERT	CA		02/25/2022		242		(4)			(4)		238	238			
100078748	SACRAMENTO	CA		02/25/2022		2,717		(146)			(146)		2,571	2,571			
100078749	UPLAND	CA		02/25/2022		3,761		131			131		3,892	3,892			
100078751	TORRANCE	CA		02/25/2022		5,274		(98)			(98)		5,176	5,176			
100078752	BEL AIR	MD		02/25/2022		695		(60)			(60)		635	635			
100078762	VAN NUYS	CA		01/31/2022		797		(23)			(23)		774	774			
100078763	HUNTINGTON BEACH	CA		01/31/2022		7,568		(147)			(147)		7,421	7,421			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078764	CAMARILLO	CA		01/31/2022		1,620		(50)			(50)		1,570	1,570			
100078765	MONMOUTH BEACH	NJ		01/31/2022		12,871		(423)			(423)		12,448	12,448			
100078766	ROWLAND HEIGHTS	CA		01/31/2022		4,034		(83)			(83)		3,951	3,951			
100078767	SIMI VALLEY	CA		01/31/2022		3,041		(56)			(56)		2,985	2,985			
100078768	SPRING VALLEY	CA		01/31/2022		3,341		(15)			(15)		3,326	3,326			
100078769	PASADENA	CA		01/31/2022		5,950		(97)			(97)		5,853	5,853			
100078770	SAN FRANCISCO	CA		01/31/2022		11,410		(112)			(112)		11,298	11,298			
100078771	NEWPORT BEACH	CA		01/31/2022		9,959		(141)			(141)		9,818	9,818			
100078780	HENDERSONVLLE	NC		02/24/2022		1,054		(21)			(21)		1,033	1,033			
100078781	HENDERSONVILLE	NC		02/24/2022		1,085		(21)			(21)		1,064	1,064			
100078782	PFLUGERVILLE	TX		02/24/2022		1,342		10			10		1,352	1,352			
100078783	HOUSTON	TX		02/24/2022		541		(1)			(1)		540	540			
100078784	BISMARCK	ND		02/24/2022		1,036		(2)			(2)		1,034	1,034			
100078785	DALLAS	TX		02/24/2022		647		13			13		660	660			
100078786	SPRINGTOWN	TX		02/24/2022		906		5			5		911	911			
100078787	PLANO	IL		02/24/2022		726		(3)			(3)		723	723			
100078788	MCGREGOR	TX		02/24/2022		883		2			2		885	885			
100078789	WINTER HAVEN	FL		02/24/2022		890		8			8		898	898			
100078790	MANCHESTER	CT		02/24/2022		1,201		2			2		1,203	1,203			
100078791	WASHINGTON	DC		02/24/2022		1,403		18			18		1,421	1,421			
100078792	CHARLESTON	SC		02/24/2022		1,169		26			26		1,195	1,195			
100078793	NAVARRE	FL		02/24/2022		998		22			22		1,020	1,020			
100078794	TAMPA	FL		02/24/2022		1,205							1,205	1,205			
100078795	HENDERSONVILLE	NC		02/24/2022		1,039		(20)			(20)		1,019	1,019			
100078796	HENDERSONVLLE	NC		02/24/2022		1,179		(21)			(21)		1,158	1,158			
100078797	CHARLOTTE	NC		02/24/2022		1,775		(31)			(31)		1,744	1,744			
100078798	LYNN	MA		02/24/2022		626		11			11		637	637			
100078800	HOUSTON	TX		02/24/2022		1,046		(1)			(1)		1,045	1,045			
100078801	HENDERSONVILLE	NC		02/24/2022		996		(20)			(20)		976	976			
100078802	SALISBURY	NC		02/24/2022		824		8			8		832	832			
100078803	SPRINGTOWN	TX		02/24/2022		906		5			5		911	911			
100078804	COLORADO SPRINGS	CO		02/24/2022		1,386		(21)			(21)		1,365	1,365			
100078805	ARVADA	CO		02/24/2022		2,224		17			17		2,241	2,241			
100078806	MOORESVILLE	NC		02/24/2022		1,165		(10)			(10)		1,155	1,155			
100078809	RALEIGH	NC		02/24/2022		923		(8)			(8)		915	915			
100078810	HAMPTON	VA		02/24/2022		1,561		25			25		1,586	1,586			
100078811	RUTLEDGE	PA		02/24/2022		919		2			2		921	921			
100078813	SIMI VALLEY	CA		02/24/2022		2,579		(6)			(6)		2,573	2,573			
100078814	ROCHESTER	NH		02/24/2022		961		(15)			(15)		946	946			
100078815	RALEIGH	NC		02/24/2022		1,052		(7)			(7)		1,045	1,045			
100078816	TOLEDO	OH		02/24/2022		412		(1)			(1)		411	411			
100078818	SOUTH BRUNSWICK	NJ		02/24/2022		1,072		(12)			(12)		1,060	1,060			
100078819	RALEIGH	NC		02/24/2022		890		(8)			(8)		882	882			
100078820	RALEIGH	NC		02/24/2022		1,052		(7)			(7)		1,045	1,045			
100078821	RALEIGH	NC		02/24/2022		927		(6)			(6)		921	921			
100078822	FRESNO	CA		02/24/2022		644		(4)			(4)		640	640			
100078823	RALEIGH	NC		02/24/2022		923		(8)			(8)		915	915			
100078824	RALEIGH	NC		02/24/2022		890		(8)			(8)		882	882			
100078825	RALEIGH	NC		02/24/2022		923		(8)			(8)		915	915			
100078826	CONROE	TX		02/24/2022		1,597		(10)			(10)		1,587	1,587			
100078828	HOUSTON	TX		02/24/2022		1,026		1			1		1,027	1,027			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078829	OMAHA	NE		02/24/2022		1,659		10			10		1,669	1,669			
100078830	BALTIMORE	MD		02/24/2022		842		3			3		845	845			
100078831	BALTIMORE	MD		02/24/2022		3,206		(12)			(12)		3,194	3,194			
100078834	HOUSTON	TX		02/24/2022		1,520		(19)			(19)		1,501	1,501			
100078835	HOUSTON	TX		02/24/2022		1,118		8			8		1,126	1,126			
100078836	CHULA VISTA	CA		02/24/2022		2,656		(3)			(3)		2,653	2,653			
100078837	FRESNO	CA		02/24/2022		1,237		(2)			(2)		1,235	1,235			
100078838	SUMMERFIELD	FL		02/24/2022		748		(2)			(2)		746	746			
100078839	MESA	AZ		02/24/2022		854		(6)			(6)		848	848			
100078840	PHOENIX	AZ		02/24/2022		1,054		(7)			(7)		1,047	1,047			
100078842	HOUSTON	TX		02/24/2022		1,272		11			11		1,283	1,283			
100078843	KISSIMMEE	FL		02/24/2022		1,362		(11)			(11)		1,351	1,351			
100078845	EAST POINT	GA		02/24/2022		1,169		(5)			(5)		1,164	1,164			
100078846	SAINT PETERSBURG	FL		02/24/2022		979		(8)			(8)		971	971			
100078847	ERWIN	NC		02/24/2022		832		(11)			(11)		821	821			
100078848	DAVENPORT	FL		02/24/2022		978		11			11		989	989			
100078849	MELBOURNE	FL		02/24/2022		864		1			1		865	865			
100078850	TOMS RIVER	NJ		02/24/2022		1,713		(36)			(36)		1,677	1,677			
100078851	BALTIMORE	MD		02/24/2022		5,121		(41)			(41)		5,080	5,080			
100078852	WINTER HAVEN	FL		02/24/2022		981		4			4		985	985			
100078853	RIVERVIEW	FL		02/24/2022		1,171		18			18		1,189	1,189			
100078854	RICHMOND	TX		02/24/2022		510		(1)			(1)		509	509			
100078856	CHULA VISTA	CA		02/24/2022		2,341		3			3		2,344	2,344			
100078857	WHITING	IN		02/24/2022		891		11			11		902	902			
100078858	SCOTT	LA		02/24/2022		873		(11)			(11)		862	862			
100078859	SOUTHBURY	CT		02/24/2022		624		(4)			(4)		620	620			
100078861	TOMBALL	TX		02/24/2022		1,068		(9)			(9)		1,059	1,059			
100078862	FAIRBANKS	AK		02/24/2022		983		(3)			(3)		980	980			
100078863	OSHKOSH	WI		02/24/2022		673		(11)			(11)		662	662			
100078864	AVON PARK	FL		02/24/2022		455		(12)			(12)		443	443			
100078865	TOLEDO	OH		02/24/2022		696		(18)			(18)		678	678			
100078866	VIRGINIA BEACH	VA		02/24/2022		677		(18)			(18)		659	659			
100078867	STANLEY	WI		02/24/2022		542		2			2		544	544			
100078869	COVINA	CA		02/24/2022		3,030		(1)			(1)		3,029	3,029			
100078870	SUNRISE	FL		02/24/2022		1,226		4			4		1,230	1,230			
100078872	MABLETON	GA		02/24/2022		989		(20)			(20)		969	969			
100078873	ROY	UT		02/24/2022		1,613		(13)			(13)		1,600	1,600			
100078874	MERIDIAN	ID		02/24/2022		1,536		(5)			(5)		1,531	1,531			
100078875	VALLEJO	CA		02/24/2022		2,124		40			40		2,164	2,164			
100078876	INMAN	SC		02/24/2022		1,434		24			24		1,458	1,458			
100078877	BELOIT	WI		02/24/2022		1,015		(12)			(12)		1,003	1,003			
100078879	TWENTYNINE PALMS	CA		02/24/2022		752		(8)			(8)		744	744			
100078880	MARIETTA	GA		02/24/2022		2,609		25			25		2,634	2,634			
100078881	SCHERERVILLE	IN		02/24/2022		719		(9)			(9)		710	710			
100078882	SAN DIEGO	CA		02/24/2022		2,442		(31)			(31)		2,411	2,411			
100078884	BRIDGEPORT	CT		02/24/2022		1,656		9			9		1,665	1,665			
100078885	TUCSON	AZ		02/24/2022		1,211		2			2		1,213	1,213			
100078887	QUAIL VALLEY	CA		02/24/2022		1,396		2			2		1,398	1,398			
100078888	LEESBURG	FL		02/24/2022		806		(8)			(8)		798	798			
100078889	WEST LAFAYETTE	IN		02/24/2022		1,073		(11)			(11)		1,062	1,062			
100078890	CHARLOTTE	NC		02/24/2022		575		1			1		576	576			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078891	COVINGTON	GA		02/24/2022		760		(21)			(21)		739	739			
100078892	LAS VEGAS	NV		02/24/2022		983		(6)			(6)		977	977			
100078894	SCHERERVILLE	IN		02/24/2022		747		(9)			(9)		738	738			
100078896	RALEIGH	NC		02/24/2022		1,820		(6)			(6)		1,814	1,814			
100078897	MONTGOMERY	AL		02/24/2022		582		(6)			(6)		576	576			
100078898	OCALA	FL		02/24/2022		700		4			4		704	704			
100078900	LAS VEGAS	NV		02/24/2022		1,554		(5)			(5)		1,549	1,549			
100078901	S LAKE TAHOE	CA		02/24/2022		2,469		2			2		2,471	2,471			
100078903	LARGO	FL		02/24/2022		1,789		19			19		1,808	1,808			
100078905	MADISON	AL		02/24/2022		1,276		(11)			(11)		1,265	1,265			
100078906	BRADENTON	FL		02/24/2022		2,472		46			46		2,518	2,518			
100078907	FAYETTEVILLE	NC		02/24/2022		643		(15)			(15)		628	628			
100078909	MIAMI	FL		02/24/2022		1,013		(20)			(20)		993	993			
100078910	WESTMINSTER	CO		02/24/2022		2,240		32			32		2,272	2,272			
100078911	HOUSTON	TX		02/24/2022		1,981		3			3		1,984	1,984			
100078912	AUGUSTA	GA		02/24/2022		322		1			1		323	323			
100078913	ORLANDO	FL		02/24/2022		1,373		2			2		1,375	1,375			
100078914	PHILADELPHIA	PA		02/24/2022		674		(5)			(5)		669	669			
100078915	JOANNA	SC		02/24/2022		325		(9)			(9)		316	316			
100078916	OAKLAND	CA		02/24/2022		1,354		(10)			(10)		1,344	1,344			
100078918	KILLEEN	TX		02/24/2022		867		(23)			(23)		844	844			
100078919	FREDERICKSBURG.	VA		02/24/2022		1,936		3			3		1,939	1,939			
100078920	HARPERS FERRY	WV		02/24/2022		1,243		16			16		1,259	1,259			
100078921	VICTORVILLE	CA		02/24/2022		1,473		19			19		1,492	1,492			
100078922	FORT WAYNE	IN		02/24/2022		538		(7)			(7)		531	531			
100078923	VICTORVILLE	CA		02/24/2022		1,785		31			31		1,816	1,816			
100078924	FRESNO	CA		02/24/2022		1,109		4			4		1,113	1,113			
100078925	PHILADELPHIA	PA		02/24/2022		749		(6)			(6)		743	743			
100078926	BAYVILLE	NJ		02/24/2022		1,139		2			2		1,141	1,141			
100078927	TOMBALL	TX		02/24/2022		1,166		3			3		1,169	1,169			
100078928	HUMBLE	TX		02/24/2022		1,486		12			12		1,498	1,498			
100078929	SAINT LOUIS	MO		02/24/2022		696		(1)			(1)		695	695			
100078931	VENICE	FL		02/24/2022		1,949		4			4		1,953	1,953			
100078932	NORTH MYRTLE BEACH	SC		02/24/2022		473		3			3		476	476			
100078934	CHECOTAH	OK		02/24/2022		340		(5)			(5)		335	335			
100078936	RALEIGH	NC		02/24/2022		930		(11)			(11)		919	919			
100078937	OMAHA	NE		02/24/2022		1,105		(9)			(9)		1,096	1,096			
100078938	COLUMBIA	MO		02/24/2022		572		(8)			(8)		564	564			
100078939	OMAHA	NE		02/24/2022		1,143		(10)			(10)		1,133	1,133			
100078940	RICHMOND	VA		02/24/2022		1,026		(1)			(1)		1,025	1,025			
100078943	CLARKSVILLE	TN		02/24/2022		859		3			3		862	862			
100078944	CENTER POINT	AL		02/24/2022		533		(5)			(5)		528	528			
100078945	NEW ORLEANS	LA		02/24/2022		746		10			10		756	756			
100078946	OMAHA	NE		02/24/2022		1,147		(10)			(10)		1,137	1,137			
100078947	BELLINGHAM	WA		02/24/2022		3,293		(26)			(26)		3,267	3,267			
100078948	FERNDALE	WA		02/24/2022		2,045		(14)			(14)		2,031	2,031			
100078949	CHATTANOOGA	TN		02/24/2022		666		(7)			(7)		659	659			
100078950	CLARKSVILLE	TN		02/24/2022		859		3			3		862	862			
100078951	ARNOLD	MO		02/24/2022		675		2			2		677	677			
100078952	WILMINGTON	DE		02/24/2022		1,081		(3)			(3)		1,078	1,078			
100078955	OKLAHOMA CITY	OK		02/24/2022		595		5			5		600	600			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078956	INDIANAPOLIS	IN		02/24/2022		294		(5)			(5)		289	289			
100078958	CRANBERRY TWP	PA		02/24/2022		1,351		7			7		1,358	1,358			
100078959	MOBILE	AL		02/24/2022		701		1			1		702	702			
100078960	SAINT LOUIS	MO		02/24/2022		438		(5)			(5)		433	433			
100078961	MULBERRY	FL		02/24/2022		934		(11)			(11)		923	923			
100078962	ARDMORE	OK		02/24/2022		509		(5)			(5)		504	504			
100078963	INDIANAPOLIS	IN		02/24/2022		1,213		(15)			(15)		1,198	1,198			
100078964	LINCOLN	NE		02/24/2022		577		(8)			(8)		569	569			
100078965	AKRON	OH		02/24/2022		676		8			8		684	684			
100078966	CENTER POINT	AL		02/24/2022		319		(2)			(2)		317	317			
100078968	GARNER	NC		02/24/2022		32,203		(593)			(593)		31,610	31,610			
100078969	PARK FOREST	IL		02/24/2022		623		(8)			(8)		615	615			
100078970	NEPTUNE CITY	NJ		02/24/2022		1,474		8			8		1,482	1,482			
100078971	STOW	OH		02/24/2022		881		(4)			(4)		877	877			
100078972	FALL RIVER	MA		02/24/2022		1,385		(18)			(18)		1,367	1,367			
100078973	LOUISVILLE	KY		02/24/2022		399		(2)			(2)		397	397			
100078974	PENSACOLA	FL		02/24/2022		1,250		(14)			(14)		1,236	1,236			
100078976	PORTSMOUTH	VA		02/24/2022		606		(9)			(9)		597	597			
100078977	DOVER	NJ		02/24/2022		1,219		7			7		1,226	1,226			
100078978	SAINT LOUIS	MO		02/24/2022		874		(17)			(17)		857	857			
100078979	MEMPHIS	TN		02/24/2022		550		(5)			(5)		545	545			
100078981	MCMINNVILLE	OR		02/24/2022		1,754		(23)			(23)		1,731	1,731			
100078982	PONCHATOULA	LA		02/24/2022		793		(6)			(6)		787	787			
100078983	MEMPHIS	TN		02/24/2022		546		(5)			(5)		541	541			
100078984	TULSA	OK		02/24/2022		673		(4)			(4)		669	669			
100078986	SAINT LOUIS	MO		02/24/2022		874		(17)			(17)		857	857			
100078987	WATERLOO	IA		02/24/2022		429							429	429			
100078990	WHITMAN	MA		02/24/2022		3,687		(53)			(53)		3,634	3,634			
100078992	RICHMOND	VA		02/24/2022		1,665		(20)			(20)		1,645	1,645			
100078995	CHESTER	VA		02/24/2022		1,762		(6)			(6)		1,756	1,756			
100078996	PITTSBURGH	PA		02/24/2022		826		(4)			(4)		822	822			
100078997	ROANOKE	VA		02/24/2022		1,044		(15)			(15)		1,029	1,029			
100078998	CLOVIS	CA		02/24/2022		2,246		(20)			(20)		2,226	2,226			
100079000	ZAPATA	TX		02/24/2022		903		(20)			(20)		883	883			
100079001	PHILADELPHIA	PA		02/24/2022		1,114		(6)			(6)		1,108	1,108			
100079002	BEATRICE	NE		02/24/2022		407		(9)			(9)		398	398			
100079003	LEWISBURG	TN		02/24/2022		646		(10)			(10)		636	636			
100079004	OMAHA	NE		02/24/2022		835		(4)			(4)		831	831			
100079005	OMAHA	NE		02/24/2022		816		(3)			(3)		813	813			
100079006	OMAHA	NE		02/24/2022		848		(3)			(3)		845	845			
100079007	OMAHA	NE		02/24/2022		806		(1)			(1)		805	805			
100079009	PHILADELPHIA	PA		02/24/2022		233		(2)			(2)		231	231			
100079010	FREMONT	NE		02/24/2022		482		(4)			(4)		478	478			
100079012	CLEVELAND	OH		02/24/2022		590		(12)			(12)		578	578			
100079013	ROANOKE	VA		02/24/2022		587		(13)			(13)		574	574			
100079016	HERMISTON	OR		02/24/2022		1,289		(13)			(13)		1,276	1,276			
100079018	ROANOKE	VA		02/24/2022		583		(13)			(13)		570	570			
100079019	SOUTH GATE	CA		02/24/2022		3,291		(32)			(32)		3,259	3,259			
100079022	NORTH LAS VEGAS	NV		02/24/2022		3,598		(65)			(65)		3,533	3,533			
100079023	PAISLEY	FL		02/24/2022		428		(9)			(9)		419	419			
100079024	SPRINGFIELD	MA		02/24/2022		864		2			2		866	866			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079025	OMAHA	NE		02/24/2022		617		(7)			(7)		610	610			
100079026	GRANDVIEW	MO		02/24/2022		714		(8)			(8)		706	706			
100079028	VISALIA	CA		02/24/2022		1,321							1,321	1,321			
100079029	GRAND PRAIRIE	TX		02/24/2022		935		(16)			(16)		919	919			
100079030	VAN ALSTYNE	TX		02/24/2022		1,357		(19)			(19)		1,338	1,338			
100079031	PIKE ROAD	AL		02/24/2022		928		(3)			(3)		925	925			
100079032	ROSEVILLE	MN		02/24/2022		1,426		7			7		1,433	1,433			
100079033	ARLINGTON	TX		02/24/2022		2,420		(33)			(33)		2,387	2,387			
100079034	MADISON HEIGHTS	MI		02/24/2022		634		(7)			(7)		627	627			
100079035	LINCOLN	NE		02/24/2022		1,639		(23)			(23)		1,616	1,616			
100079036	OMAHA	NE		02/24/2022		734		(7)			(7)		727	727			
100079037	CLAYTON	NC		02/24/2022		3,185		(51)			(51)		3,134	3,134			
100079039	CUYAHOGA FALLS	OH		02/24/2022		574		(6)			(6)		568	568			
100079040	ANNAPOLIS	MD		02/24/2022		967		(12)			(12)		955	955			
100079041	SAINT PETERS	MO		02/24/2022		628		(12)			(12)		616	616			
100079042	CLOVIS	CA		02/24/2022		1,477		(2)			(2)		1,475	1,475			
100079043	WORCESTER	MA		02/24/2022		1,010		(8)			(8)		1,002	1,002			
100079044	NORFOLK	VA		02/24/2022		705		(12)			(12)		693	693			
100079045	LAS VEGAS	NV		02/24/2022		1,090		(27)			(27)		1,063	1,063			
100079050	ZION	IL		02/24/2022		971		1			1		972	972			
100079055	CENTER LINE	MI		02/24/2022		523		(6)			(6)		517	517			
100079057	IMPERIAL	MO		02/24/2022		825		(14)			(14)		811	811			
100079058	CARROLLTON	TX		02/24/2022		1,280		(5)			(5)		1,275	1,275			
100079059	HOUSTON	TX		02/24/2022		1,123		(18)			(18)		1,105	1,105			
100079060	EL MONTE	CA		02/24/2022		2,890		(30)			(30)		2,860	2,860			
100079061	MIRAMAR	FL		02/24/2022		1,809		23			23		1,832	1,832			
100079062	THOMPSONS STATION	TN		02/24/2022		1,746		(12)			(12)		1,734	1,734			
100079063	NORTH PLATTE	NE		02/24/2022		505		(8)			(8)		497	497			
100079065	WESTMONT	IL		02/24/2022		1,045		(8)			(8)		1,037	1,037			
100079068	RENO	NV		02/24/2022		867		(9)			(9)		858	858			
100079069	SAINT LOUIS	MO		02/24/2022		838		(12)			(12)		826	826			
100079070	MCKENNEY	VA		02/24/2022		381		(6)			(6)		375	375			
100079071	TULSA	OK		02/24/2022		1,094		(13)			(13)		1,081	1,081			
100079072	PORTSMOUTH	VA		02/24/2022		596		(9)			(9)		587	587			
100079073	WILDWOOD	NJ		02/24/2022		2,127		(12)			(12)		2,115	2,115			
100079075	HAMMOND	LA		02/24/2022		1,240		(20)			(20)		1,220	1,220			
100079076	MESQUITE	TX		02/24/2022		1,859		(14)			(14)		1,845	1,845			
100079078	WATERFORD	MI		02/24/2022		442		(9)			(9)		433	433			
100079079	BURNSVILLE	NC		02/24/2022		1,095		(27)			(27)		1,068	1,068			
100079080	MARLTON	NJ		02/24/2022		795		2			2		797	797			
100079082	OKLAHOMA CITY	OK		02/24/2022		1,066		(6)			(6)		1,060	1,060			
100079084	WAUKESHA	WI		02/24/2022		826		(18)			(18)		808	808			
100079085	ELLISVILLE	MO		02/24/2022		669		(10)			(10)		659	659			
100079086	BRIDGEPORT	PA		02/24/2022		726		1			1		727	727			
100079087	TULSA	OK		02/24/2022		1,021		(10)			(10)		1,011	1,011			
100079089	NEW ORLEANS	LA		02/24/2022		1,646		20			20		1,666	1,666			
100079090	CHELSEA	MA		02/24/2022		3,742							3,742	3,742			
100079091	MOORESTOWN	NJ		02/24/2022		1,731		5			5		1,736	1,736			
100079092	CUMMING	GA		02/24/2022		2,200		3			3		2,203	2,203			
100079093	FRISCO	TX		02/24/2022		1,233		(24)			(24)		1,209	1,209			
100079094	OKLAHOMA CITY	OK		02/24/2022		450		(6)			(6)		444	444			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079095	BUDA	TX		02/24/2022		1,446		(11)			(11)		1,435	1,435			
100079097	OKLAHOMA CITY	OK		02/24/2022		1,059		2			2		1,061	1,061			
100079098	MURFREESBORO	TN		02/24/2022		3,157							3,157	3,157			
100079099	PASADENA	TX		02/24/2022		597		(5)			(5)		592	592			
100079100	BARTLETT	TN		02/24/2022		1,009		(12)			(12)		997	997			
100079101	CHICAGO	IL		02/24/2022		699		(12)			(12)		687	687			
100079103	ABSECON	NJ		02/24/2022		602		(2)			(2)		600	600			
100079105	WENDOVER	UT		02/24/2022		1,675		(4)			(4)		1,671	1,671			
100079106	SUN VALLEY	CA		02/24/2022		3,026		(69)			(69)		2,957	2,957			
100079107	CALHOUN	GA		02/24/2022		3,111		(11)			(11)		3,100	3,100			
100079108	SAN ANTONIO	TX		02/24/2022		1,222							1,222	1,222			
100079109	LAKEWOOD	OH		02/24/2022		979		(3)			(3)		976	976			
100079110	BOSSIER CITY	LA		02/24/2022		910		4			4		914	914			
100079111	HOLLYWOOD	FL		02/24/2022		862		(11)			(11)		851	851			
100079112	HUNTSVILLE	TX		02/24/2022		2,868		(43)			(43)		2,825	2,825			
100079113	LAS VEGAS	NV		02/24/2022		1,234		(12)			(12)		1,222	1,222			
100079114	AUSTIN	TX		02/24/2022		1,842		(15)			(15)		1,827	1,827			
100079115	PLEASANT GRV	UT		02/24/2022		1,336		(17)			(17)		1,319	1,319			
100079116	COEUR D ALENE	ID		02/24/2022		1,412		(20)			(20)		1,392	1,392			
100079118	MESA	AZ		02/24/2022		1,490		(20)			(20)		1,470	1,470			
100079119	KEYPORT	NJ		02/24/2022		1,693		(21)			(21)		1,672	1,672			
100079120	SPOKANE	WA		02/24/2022		1,753		(37)			(37)		1,716	1,716			
100079121	RICHMOND	VA		02/24/2022		1,814		(2)			(2)		1,812	1,812			
100079122	SPOKANE	WA		02/24/2022		1,053		(24)			(24)		1,029	1,029			
100079123	PHILADELPHIA	PA		02/24/2022		1,475		18			18		1,493	1,493			
100079126	PORTLAND	OR		02/24/2022		1,574		(14)			(14)		1,560	1,560			
100079127	LAFAYETTE	CO		02/24/2022		2,525		(24)			(24)		2,501	2,501			
100079128	NORTH LAS VEGAS	NV		02/24/2022		1,572		(34)			(34)		1,538	1,538			
100079129	ESCONDIDO	CA		02/24/2022		3,193		34			34		3,227	3,227			
100079130	GREENWELL SPRINGS	LA		02/24/2022		2,750		(26)			(26)		2,724	2,724			
100079131	ATLANTA	GA		02/24/2022		3,068		(57)			(57)		3,011	3,011			
100079132	HASTINGS	MN		02/24/2022		1,003		(7)			(7)		996	996			
100079133	WARNER ROBINS	GA		02/24/2022		327		(4)			(4)		323	323			
100079135	MANOR	TX		02/24/2022		1,375		23			23		1,398	1,398			
100079136	SOUTH RIVER	NJ		02/24/2022		1,333		(23)			(23)		1,310	1,310			
100079138	SOUTHFIELD	MI		02/24/2022		909		(7)			(7)		902	902			
100079139	AVENEL	NJ		02/24/2022		1,211		(3)			(3)		1,208	1,208			
100079144	VENTURA	CA		02/24/2022		1,695		(18)			(18)		1,677	1,677			
100079145	CAPE CORAL	FL		02/24/2022		1,421		(5)			(5)		1,416	1,416			
100079146	HINESVILLE	GA		02/24/2022		769		(11)			(11)		758	758			
100079147	RAHWAY	NJ		02/24/2022		1,269		(18)			(18)		1,251	1,251			
100079148	PITTSBURGH	PA		02/24/2022		533		(6)			(6)		527	527			
100079149	OWINGS MILLS	MD		02/24/2022		1,280		6			6		1,286	1,286			
100079150	PAHOA	HI		02/24/2022		1,039		11			11		1,050	1,050			
100079153	ROSENBERG	TX		02/24/2022		1,110		3			3		1,113	1,113			
100079154	LEANDER	TX		02/24/2022		1,668		(6)			(6)		1,662	1,662			
100079156	HIALEAH	FL		02/24/2022		1,822		4			4		1,826	1,826			
100079157	LAS VEGAS	NV		02/24/2022		819		(13)			(13)		806	806			
100079158	TUSCALOOSA	AL		02/24/2022		533		(19)			(19)		514	514			
100079160	LEBANON	TN		02/24/2022		1,310		(7)			(7)		1,303	1,303			
100079161	LEANDER	TX		02/24/2022		2,078		29			29		2,107	2,107			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079163	BLOOMINGBURG	NY		02/24/2022		1,515		9			9		1,524	1,524			
100079164	MATTHEWS	NC		02/24/2022		1,595		(14)			(14)		1,581	1,581			
100079165	NEW SMYRNA BEACH	FL		02/24/2022		1,307		13			13		1,320	1,320			
100079167	SEGUIN	TX		02/24/2022		1,184		(5)			(5)		1,179	1,179			
100079169	CONROE	TX		02/24/2022		1,166		(5)			(5)		1,161	1,161			
100079170	CAPE CORAL	FL		02/24/2022		1,773		(47)			(47)		1,726	1,726			
100079171	TEXAS CITY	TX		02/24/2022		1,005		(14)			(14)		991	991			
100079172	WOODBOURNE	NY		02/24/2022		2,581		6			6		2,587	2,587			
100079173	GEORGETOWN	TX		02/24/2022		1,845		(8)			(8)		1,837	1,837			
100079174	YUCAIPA	CA		02/24/2022		1,309		(3)			(3)		1,306	1,306			
100079175	BAKERSFIELD	CA		02/24/2022		911		(10)			(10)		901	901			
100079176	BOULDER CITY	NV		02/24/2022		1,050		(13)			(13)		1,037	1,037			
100079177	ROUND ROCK	TX		02/24/2022		1,791		22			22		1,813	1,813			
100079179	FAYETTEVILLE	NC		02/24/2022		656		(8)			(8)		648	648			
100079180	NEW FRANKLIN	OH		02/24/2022		632		1			1		633	633			
100079181	FAYETTEVILLE	NC		02/24/2022		661		(3)			(3)		658	658			
100079184	SAINT CLOUD	FL		02/24/2022		1,805		(1)			(1)		1,804	1,804			
100079185	JAMAICA	NY		02/24/2022		3,702		(51)			(51)		3,651	3,651			
100079187	NEW CITY	NY		02/24/2022		1,418		(19)			(19)		1,399	1,399			
100079188	NEWARK	NJ		02/24/2022		1,922		17			17		1,939	1,939			
100079189	TAMPA	FL		02/24/2022		1,783		(10)			(10)		1,773	1,773			
100079191	POMONA	NY		02/24/2022		2,495		(4)			(4)		2,491	2,491			
100079192	HALE	MI		02/24/2022		341		(4)			(4)		337	337			
100079193	MIDDLETOWN	PA		02/24/2022		3,589		(23)			(23)		3,566	3,566			
100079194	ROCHESTER	NY		02/24/2022		876		(16)			(16)		860	860			
100079195	BUFFALO	NY		02/24/2022		1,172		(3)			(3)		1,169	1,169			
100079196	RIVERSIDE	CA		02/24/2022		2,181		(7)			(7)		2,174	2,174			
100079197	BREWSTER	NY		02/24/2022		1,201		(6)			(6)		1,195	1,195			
100079198	LARGO	FL		02/24/2022		620		(16)			(16)		604	604			
100079200	OVERLAND PARK	KS		02/24/2022		1,136		8			8		1,144	1,144			
100079201	BEAUMONT	TX		02/24/2022		478		(6)			(6)		472	472			
100079202	ASTORIA	NY		02/24/2022		5,360		43			43		5,403	5,403			
100079204	FAIRPORT	NY		02/24/2022		691		(13)			(13)		678	678			
100079207	SAN ANTONIO	TX		02/24/2022		1,333		(18)			(18)		1,315	1,315			
100079210	UPPER MARLBORO	MD		02/24/2022		2,076		(19)			(19)		2,057	2,057			
100079211	KNOXVILLE	TN		02/24/2022		1,100		10			10		1,110	1,110			
100079213	PHOENIX	AZ		02/24/2022		8,844		(86)			(86)		8,758	8,758			
100079215	WASHINGTON	DC		02/24/2022		347		(10)			(10)		337	337			
100079216	STATEN ISLAND	NY		02/24/2022		2,357		(47)			(47)		2,310	2,310			
100079218	YONKERS	NY		02/24/2022		1,141		(4)			(4)		1,137	1,137			
100079219	BUFFALO	NY		02/24/2022		938		(22)			(22)		916	916			
100079223	PRESCOTT	AZ		02/14/2022		1,549		(62)			(62)		1,487	1,487			
100079224	PRESCOTT	AZ		02/14/2022		1,548		(61)			(61)		1,487	1,487			
100079225	MERIDIAN	ID		02/14/2022		1,739		(15)			(15)		1,724	1,724			
100079226	MESA	AZ		02/14/2022		1,866		(62)			(62)		1,804	1,804			
100079227	APACHE JCT	AZ		02/14/2022		1,828		(63)			(63)		1,765	1,765			
100079228	FORT WALTON BEACH	FL		02/14/2022		1,889		(28)			(28)		1,861	1,861			
100079229	POTOMAC	MD		02/14/2022		2,023		30			30		2,053	2,053			
100079231	PANAMA CITY BEACH	FL		02/14/2022		1,691		(60)			(60)		1,631	1,631			
100079232	SAN MARCOS	CA		02/14/2022		2,348		(58)			(58)		2,290	2,290			
100079233	PANAMA CITY BEACH	FL		02/14/2022		1,937		(18)			(18)		1,919	1,919			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079235	CASTLE ROCK	CO		02/14/2022		2,347		18			18		2,365	2,365			
100079236	FORT LAUDERDALE	FL		02/14/2022		1,824		(17)			(17)		1,807	1,807			
100079237	PANAMA CITY BEACH	FL		02/14/2022		2,230		2			2		2,232	2,232			
100079242	MARTINEZ	CA		02/25/2022		4,888		(128)			(128)		4,760	4,760			
100079243	WOODINVILLE	WA		02/25/2022		7,163		(133)			(133)		7,030	7,030			
100079247	LOS ANGELES	CA		02/25/2022		9,018		(77)			(77)		8,941	8,941			
100079249	CLARKSVILLE	MD		02/25/2022		83,207		(884)			(884)		82,323	82,323			
100079251	PATTERSON	CA		02/25/2022		1,390		(27)			(27)		1,363	1,363			
100079252	VICTORVILLE	CA		02/25/2022		2,448		(112)			(112)		2,336	2,336			
100079254	LOS ANGELES	CA		02/25/2022		11,959		(334)			(334)		11,625	11,625			
100079256	PLACENTIA	CA		02/25/2022		2,374		(57)			(57)		2,317	2,317			
100079258	WESTPORT	WA		02/25/2022		1,071		(49)			(49)		1,022	1,022			
100079261	TAMARAC	FL		02/28/2022		1,239		(14)			(14)		1,225	1,225			
100079262	JACKSONVILLE	FL		02/28/2022		2,409		(53)			(53)		2,356	2,356			
100079264	TAMPA	FL		02/28/2022		373		(2)			(2)		371	371			
100079265	TAMPA	FL		02/28/2022		2,862		(186)			(186)		2,676	2,676			
100079266	DECATUR	GA		02/28/2022		1,020		(54)			(54)		966	966			
100079267	SUN CITY CENTER	FL		02/28/2022		831		(18)			(18)		813	813			
100079268	DORAL	FL		02/28/2022		1,318		(35)			(35)		1,283	1,283			
100079269	NORTH MIAMI BEACH	FL		02/28/2022		1,462		(59)			(59)		1,403	1,403			
100079270	VALLEJO	CA		02/28/2022		1,910		(201)			(201)		1,709	1,709			
100079271	SARATOGA SPRINGS	UT		02/28/2022		1,980		(38)			(38)		1,942	1,942			
100079272	HOQUIAM	WA		02/28/2022		678		(38)			(38)		640	640			
100079273	SAN DIEGO	CA		02/28/2022		2,106		(61)			(61)		2,045	2,045			
100079276	HIALEAH	FL		02/28/2022		867		(14)			(14)		853	853			
100079277	PENSACOLA BEACH	FL		02/28/2022		5,272		(81)			(81)		5,191	5,191			
100079278	FARMERS BRANCH	TX		02/28/2022		2,052		(47)			(47)		2,005	2,005			
100079279	SALEM	MA		02/28/2022		1,975		(61)			(61)		1,914	1,914			
100079282	CORONA	CA		02/28/2022		2,939		(22)			(22)		2,917	2,917			
100079283	SACRAMENTO	CA		02/28/2022		869		(35)			(35)		834	834			
100079284	PORT HUENEME	CA		02/28/2022		1,064		9			9		1,073	1,073			
100079285	LARGO	FL		02/28/2022		1,114		(60)			(60)		1,054	1,054			
100079287	DAVENPORT	FL		02/28/2022		953		(75)			(75)		878	878			
100079288	CELINA	TX		02/28/2022		1,012		(52)			(52)		960	960			
100079289	LAWRENCEVILLE	GA		02/28/2022		1,352		(35)			(35)		1,317	1,317			
100079292	MARYSVILLE	WA		02/28/2022		2,590		(56)			(56)		2,534	2,534			
100079293	NEW YORK	NY		02/28/2022		7,778		(47)			(47)		7,731	7,731			
100079294	BURBANK	CA		02/28/2022		5,462		(61)			(61)		5,401	5,401			
100079295	SOUTH EASTON	MA		02/28/2022		2,374		(61)			(61)		2,313	2,313			
100079297	SPOTSWOOD	NJ		02/28/2022		1,205		(10)			(10)		1,195	1,195			
100079298	STONEHAM	MA		02/28/2022		2,592		(69)			(69)		2,523	2,523			
100079304	FULSHEAR	TX		02/28/2022		5,548		(139)			(139)		5,409	5,409			
100079306	GRANBURY	TX		02/28/2022		543		(38)			(38)		505	505			
100079307	APOPKA	FL		02/28/2022		729		2			2		731	731			
100079309	ST CLOUD	FL		02/28/2022		1,437		16			16		1,453	1,453			
100079315	GATLINBURG	TN		03/17/2022		3,437		(54)			(54)		3,383	3,383			
100079317	NASHVILLE	TN		03/17/2022		2,456		(74)			(74)		2,382	2,382			
100079327	LOS ANGELES	CA		03/17/2022		4,969		(124)			(124)		4,845	4,845			
100079330	NAVARRE	FL		03/17/2022		1,828		(47)			(47)		1,781	1,781			
100079334	LAKE ELSINORE	CA		03/17/2022		3,374		(107)			(107)		3,267	3,267			
100079337	PLACENTIA	CA		03/17/2022		2,833		9			9		2,842	2,842			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079347	HALLANDALE BEACH	FL		03/17/2022		4,476							4,476	4,476			
100079368	POMONA	CA		03/17/2022		3,200		(55)			(55)		3,145	3,145			
100079371	GILBERT	AZ		03/17/2022		4,734		(75)			(75)		4,659	4,659			
100079372	FOLSOM	CA		03/17/2022		6,646		(86)			(86)		6,560	6,560			
100079376	BANNER ELK	NC		03/17/2022		540		(24)			(24)		516	516			
100079380	LONG BEACH	CA		03/17/2022		4,746		(208)			(208)		4,538	4,538			
100079385	LOS BANOS	CA		03/17/2022		1,195		(41)			(41)		1,154	1,154			
100079394	PHILADELPHIA	PA		03/17/2022		485		(48)			(48)		437	437			
100079395	SPRING VALLEY	CA		03/17/2022		4,888		(102)			(102)		4,786	4,786			
100079399	BELL GARDENS	CA		03/17/2022		3,219		(133)			(133)		3,086	3,086			
100079401	ARVADA	CO		03/17/2022		2,196		(66)			(66)		2,130	2,130			
100079403	PHOENIX	AZ		03/17/2022		1,368		(11)			(11)		1,357	1,357			
100079405	AROMAS	CA		03/17/2022		3,567		(177)			(177)		3,390	3,390			
100079406	GLENDALE	AZ		03/17/2022		1,507		(3)			(3)		1,504	1,504			
100079409	STOCKTON	CA		03/17/2022		1,080		(45)			(45)		1,035	1,035			
100079410	RALEIGH	NC		03/17/2022		1,375		8			8		1,383	1,383			
100079411	PORTER RANCH	CA		03/17/2022		3,098		42			42		3,140	3,140			
100079416	SANTA ROSA	CA		03/17/2022		6,421		(172)			(172)		6,249	6,249			
100079418	PHOENIX	AZ		03/17/2022		1,172		(58)			(58)		1,114	1,114			
100079420	LOS ALAMITOS	CA		03/17/2022		1,522		(22)			(22)		1,500	1,500			
100079429	LADERA RANCH	CA		03/17/2022		7,961		(5)			(5)		7,956	7,956			
100079432	CATHEDRAL CITY	CA		03/17/2022		1,736		(45)			(45)		1,691	1,691			
100079437	KIHEI	HI		03/17/2022		2,485		(57)			(57)		2,428	2,428			
100079438	CHANDLER	AZ		03/17/2022		2,247		(28)			(28)		2,219	2,219			
100079440	FONTANA	CA		03/17/2022		2,780		(62)			(62)		2,718	2,718			
100079441	HOUSTON	TX		03/17/2022		900		(50)			(50)		850	850			
100079444	OCEANSIDE	CA		03/17/2022		3,814		(71)			(71)		3,743	3,743			
100079449	LONG BEACH	CA		03/17/2022		3,183		(154)			(154)		3,029	3,029			
100079450	PLEASANTON	CA		03/17/2022		10,174		(201)			(201)		9,973	9,973			
100079452	CARPINTERIA	CA		03/17/2022		3,760		64			64		3,824	3,824			
100079485	PINEHURST	NC		04/25/2022		2,754		(114)			(114)		2,640	2,640			
100079486	SAINT CLOUD	MN		04/08/2022		683		(32)			(32)		651	651			
100079487	DENVER	CO		04/25/2022		1,134		81			81		1,215	1,215			
100079488	FORT PIERCE	FL		04/25/2022		860		(37)			(37)		823	823			
100079489	FORT PIERCE	FL		04/25/2022		862		(38)			(38)		824	824			
100079491	ORLANDO	FL		04/25/2022		807		(15)			(15)		792	792			
100079493	ATLANTA	GA		04/25/2022		524		13			13		537	537			
100079494	MATTHEWS	NC		04/08/2022		3,250		280			280		3,530	3,530			
100079496	ORLANDO	FL		04/25/2022		2,101		277			277		2,378	2,378			
100079497	FORT WALTON BEACH	FL		04/25/2022		2,664		46			46		2,710	2,710			
100079498	SAN DIEGO	CA		04/25/2022		4,861		164			164		5,025	5,025			
100079499	PHILADELPHIA	PA		04/25/2022		705		(24)			(24)		681	681			
100079500	GOWEN	MI		04/08/2022		1,326		(113)			(113)		1,213	1,213			
100079501	PONCA CITY	OK		04/25/2022		384		(26)			(26)		358	358			
100079502	BRIGANTINE	NJ		04/08/2022		1,462		(37)			(37)		1,425	1,425			
100079503	WASHOUGAL	WA		04/25/2022		787		9			9		796	796			
100079504	REISTERSTOWN	MD		04/25/2022		798		37			37		835	835			
100079505	PARIS	TN		04/25/2022		1,046		(22)			(22)		1,024	1,024			
100079506	LOS ANGELES RESEDA AREA	CA		04/25/2022		10,810		340			340		11,150	11,150			
100079507	CENTENNIAL	CO		04/25/2022		1,202		86			86		1,288	1,288			
100079509	ROSCOE	IL		04/08/2022		938		(10)			(10)		928	928			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079510	PORTLAND	OR		04/25/2022		1,802		(2)			(2)		1,800	1,800			
100079511	ALMA	MI		04/25/2022		618		(19)			(19)		599	599			
100079512	VANCOUVER	WA		04/25/2022		1,810		(14)			(14)		1,796	1,796			
100079516	DECATUR	AL		04/08/2022		746		(16)			(16)		730	730			
100079518	ATHENS	AL		04/25/2022		851		(6)			(6)		845	845			
100079519	YUKON	OK		04/08/2022		439		(34)			(34)		405	405			
100079521	ABITA SPRINGS	LA		04/25/2022		1,066		(14)			(14)		1,052	1,052			
100079522	BRADENTON	FL		04/08/2022		1,413		(26)			(26)		1,387	1,387			
100079527	LAFAYETTE	LA		04/25/2022		722		(14)			(14)		708	708			
100079528	CHARLOTTE	NC		04/25/2022		893		(29)			(29)		864	864			
100079529	SAN LUCAS	CA		04/08/2022		761		(43)			(43)		718	718			
100079533	GRAYSON	GA		04/08/2022		994		(22)			(22)		972	972			
100079536	CLAYTON	GA		04/08/2022		609		(43)			(43)		566	566			
100079538	NAPA	CA		04/25/2022		1,503		(12)			(12)		1,491	1,491			
100079544	LOS ANGELES	CA		04/25/2022		6,347		(331)			(331)		6,016	6,016			
100079545	SAVANNAH	GA		04/08/2022		1,369		(68)			(68)		1,301	1,301			
100079546	HOLLYWOOD	SC		04/08/2022		303		(35)			(35)		268	268			
100079547	PARK CITY	UT		04/08/2022		4,880		(48)			(48)		4,832	4,832			
100079549	CHICAGO	IL		04/25/2022		608		(27)			(27)		581	581			
100079550	VIRGINIA BEACH	VA		04/08/2022		1,759		(53)			(53)		1,706	1,706			
100079554	KAILUA KONA	HI		04/25/2022		4,247		(74)			(74)		4,173	4,173			
100079556	SAN BERNARDINO	CA		04/08/2022		1,814		(41)			(41)		1,773	1,773			
100079558	MANDEVILLE	LA		04/25/2022		1,984		(21)			(21)		1,963	1,963			
100079559	CARLSBAD	CA		04/08/2022		4,296		138			138		4,434	4,434			
100079561	CHICAGO	IL		04/25/2022		1,093		12			12		1,105	1,105			
100079565	FOLSOM	CA		04/25/2022		988		(53)			(53)		935	935			
100079568	DEERFIELD BEACH	FL		04/25/2022		1,278		(97)			(97)		1,181	1,181			
100079571	LAS VEGAS	NV		04/25/2022		1,015		(24)			(24)		991	991			
100079573	MODESTO	CA		04/25/2022		2,588		(87)			(87)		2,501	2,501			
100079574	CANYON COUNTRY	CA		04/08/2022		878		(52)			(52)		826	826			
100079575	MYRTLE BEACH	SC		04/25/2022		468		(45)			(45)		423	423			
100079576	PARK CITY	UT		04/08/2022		2,739		21			21		2,760	2,760			
100079577	CLINTON	MD		04/25/2022		2,266		121			121		2,387	2,387			
100079578	PASADENA	CA		04/25/2022		3,242		(113)			(113)		3,129	3,129			
100079579	LOS ANGELES	CA		04/25/2022		3,825		(117)			(117)		3,708	3,708			
100079582	MIAMI	FL		04/08/2022		5,319		(57)			(57)		5,262	5,262			
100079583	AUSTIN	TX		04/25/2022		4,413		(46)			(46)		4,367	4,367			
100079586	WINTER GARDEN	FL		04/25/2022		935		(56)			(56)		879	879			
100079589	SAN MATEO	CA		04/25/2022		5,292		8			8		5,300	5,300			
100079591	CHULA VISTA	CA		04/08/2022		2,125		(64)			(64)		2,061	2,061			
100079592	NEW YORK	NY		04/25/2022		6,315		(498)			(498)		5,817	5,817			
100079593	MIAMI BEACH	FL		04/25/2022		1,483		9			9		1,492	1,492			
100079594	LAS VEGAS	NV		04/08/2022		692		(9)			(9)		683	683			
100079596	LOS ANGELES	CA		04/08/2022		3,773		108			108		3,881	3,881			
100079597	STARKE	FL		04/08/2022		482		(32)			(32)		450	450			
100079598	ANSONIA	CT		04/08/2022		1,490		(68)			(68)		1,422	1,422			
100079601	MCHENRY	IL		04/25/2022		1,180		(51)			(51)		1,129	1,129			
100079602	EGG HARBOR TOWNSHIP	NJ		04/08/2022		1,886		(11)			(11)		1,875	1,875			
100079604	NEWARK	DE		04/25/2022		1,039		(31)			(31)		1,008	1,008			
100079605	PORT SAINT LUCIE	FL		04/25/2022		842		(71)			(71)		771	771			
100079606	KATY	TX		04/08/2022		2,022		(64)			(64)		1,958	1,958			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079607	SAN JOSE	CA		04/08/2022		6,976		319			319		7,295	7,295			
100079609	SUNNY ISLES BEACH	FL		04/25/2022		537		(41)			(41)		496	496			
100079610	IRRIGON	OR		04/08/2022		430		(26)			(26)		404	404			
100079611	AUBURN	WA		04/25/2022		1,211		(5)			(5)		1,206	1,206			
100079615	MIDWAY	UT		04/08/2022		494		(24)			(24)		470	470			
100079617	MIAMI	FL		04/25/2022		551		(55)			(55)		496	496			
100079618	WAUKEGAN	IL		04/08/2022		1,856		(20)			(20)		1,836	1,836			
100079619	EL CAJON	CA		04/08/2022		1,489		(34)			(34)		1,455	1,455			
100079620	CLARKDALE	AZ		04/08/2022		937		(3)			(3)		934	934			
100079622	POTOMAC	MD		04/25/2022		8,462		83			83		8,545	8,545			
100079623	NASHVILLE	TN		04/08/2022		885		(38)			(38)		847	847			
100079624	SUNNYVALE	TX		04/08/2022		1,929		41			41		1,970	1,970			
100079625	TEHACHAPI	CA		04/25/2022		487		(7)			(7)		480	480			
100079626	MYRTLE BEACH	SC		04/08/2022		659		(15)			(15)		644	644			
100079627	HOLLYWOOD	FL		04/08/2022		1,464		(53)			(53)		1,411	1,411			
100079628	WEST PALM BEACH	FL		04/25/2022		372		(43)			(43)		329	329			
100079629	NORTHRIDGE	CA		04/08/2022		9,917		30			30		9,947	9,947			
100079630	LAS VEGAS	NV		04/08/2022		935		15			15		950	950			
100079631	CLE ELUM	WA		04/08/2022		2,371		(42)			(42)		2,329	2,329			
100079632	MOLALLA	OR		04/08/2022		3,417		(114)			(114)		3,303	3,303			
100079633	ROUND ROCK	TX		04/08/2022		2,431		15			15		2,446	2,446			
100079638	PALMDALE	CA		04/08/2022		1,916		(63)			(63)		1,853	1,853			
100079641	BOLINGBROOK	IL		04/08/2022		1,304		(32)			(32)		1,272	1,272			
100079645	PHOENIX	AZ		04/08/2022		1,368		(66)			(66)		1,302	1,302			
100079646	COMPTON	CA		04/08/2022		1,423		(7)			(7)		1,416	1,416			
100079648	WOODRIDGE	IL		04/08/2022		587		(20)			(20)		567	567			
100079649	LAS VEGAS	NV		04/25/2022		1,071		(82)			(82)		989	989			
100079651	FORT WALTON BEACH	FL		04/08/2022		1,484		(46)			(46)		1,438	1,438			
100079652	PANORAMA CITY LOS ANGELES	CA		04/08/2022		1,386		(64)			(64)		1,322	1,322			
100079653	SARASOTA	FL		04/08/2022		1,421		17			17		1,438	1,438			
100079656	MIAMI BEACH	FL		04/25/2022		3,623		(164)			(164)		3,459	3,459			
100079660	CAPE CORAL	FL		04/08/2022		754		(14)			(14)		740	740			
100079663	PARMA	MI		04/08/2022		901		(9)			(9)		892	892			
100079665	HOLLYWOOD	FL		04/08/2022		1,004		(3)			(3)		1,001	1,001			
100079666	HOLLYWOOD	FL		04/08/2022		986		(14)			(14)		972	972			
100079667	MIAMI	FL		04/08/2022		1,177		(32)			(32)		1,145	1,145			
100079668	SAN ANTONIO	TX		04/08/2022		1,755		38			38		1,793	1,793			
100079671	MOSES LAKE	WA		04/25/2022		1,655		(12)			(12)		1,643	1,643			
100079672	SAN DIEGO	CA		04/08/2022		1,902		(125)			(125)		1,777	1,777			
100079673	GARLAND	TX		04/25/2022		853		(61)			(61)		792	792			
100079675	SURFSIDE BEACH	SC		04/25/2022		751		(48)			(48)		703	703			
100079676	PARK CITY	UT		04/08/2022		1,868		7			7		1,875	1,875			
100079677	TOMBALL	TX		04/08/2022		2,868		57			57		2,925	2,925			
100079680	PARK CITY	UT		04/08/2022		1,338		(15)			(15)		1,323	1,323			
100079681	WALNUT CREEK	CA		04/08/2022		6,776		(92)			(92)		6,684	6,684			
100079684	PARK CITY	UT		04/08/2022		1,149		(59)			(59)		1,090	1,090			
100079685	PARK CITY	UT		04/25/2022		1,165		(59)			(59)		1,106	1,106			
100079686	GLENDALE	AZ		04/25/2022		1,205		(53)			(53)		1,152	1,152			
100079687	HOLLYWOOD	FL		04/08/2022		986		(14)			(14)		972	972			
100079688	MIAMI	FL		04/08/2022		1,103		(95)			(95)		1,008	1,008			
100079690	DAVENPORT	FL		04/25/2022		1,201		(33)			(33)		1,168	1,168			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079691	SAINT CLOUD	FL		04/25/2022		1,266		(29)			(29)		1,237	1,237			
100079692	DAVENPORT	FL		04/25/2022		1,703		(113)			(113)		1,590	1,590			
100079694	FRIENDSWOOD	TX		04/25/2022		598		(66)			(66)		532	532			
100079695	MINNEAPOLIS	MN		04/08/2022		808		(32)			(32)		776	776			
100079696	AVENTURA	FL		04/08/2022		681		(45)			(45)		636	636			
100079698	BELTSVILLE	MD		04/08/2022		1,998		147			147		2,145	2,145			
100079699	HOLLYWOOD	FL		04/08/2022		3,282		(66)			(66)		3,216	3,216			
100079702	WESTON	FL		04/25/2022		928		(52)			(52)		876	876			
100079703	CHICAGO	IL		04/25/2022		520		(29)			(29)		491	491			
100079705	LAGUNA NIGUEL	CA		04/25/2022		5,183		215			215		5,398	5,398			
100079706	SUN VALLEY	NV		04/25/2022		1,031		(52)			(52)		979	979			
100079707	SPRING	TX		04/08/2022		802		(34)			(34)		768	768			
100079708	KIHEI	HI		04/25/2022		1,357		(41)			(41)		1,316	1,316			
100079709	DOVER	FL		04/25/2022		1,859		(114)			(114)		1,745	1,745			
100079711	NORTHBROOK	IL		04/08/2022		2,399		71			71		2,470	2,470			
100079713	PORT CHARLOTTE	FL		04/08/2022		734		(61)			(61)		673	673			
100079715	RIVERVIEW	FL		04/25/2022		1,056		(29)			(29)		1,027	1,027			
100079718	SAN DIEGO	CA		04/08/2022		3,683		284			284		3,967	3,967			
100079720	VISTA	CA		04/08/2022		3,025		(55)			(55)		2,970	2,970			
100079721	PANAMA CITY BEACH	FL		04/08/2022		976		(9)			(9)		967	967			
100079723	GALLATIN	TN		04/08/2022		1,297		(64)			(64)		1,233	1,233			
100079724	MINNEAPOLIS	MN		04/25/2022		627		(21)			(21)		606	606			
100079726	TUJUNGA	CA		04/08/2022		2,588		114			114		2,702	2,702			
100079727	PALM DESERT	CA		04/08/2022		847		11			11		858	858			
100079728	HUFFMAN	TX		04/08/2022		2,797		(27)			(27)		2,770	2,770			
100079729	LYNWOOD	CA		04/25/2022		12,520		(68)			(68)		12,452	12,452			
100079733	SAN JOSE	CA		04/08/2022		6,612		599			599		7,211	7,211			
100079735	HOUSTON	TX		04/25/2022		1,201		(80)			(80)		1,121	1,121			
100079737	EVERETT	WA		04/25/2022		2,503		(69)			(69)		2,434	2,434			
100079743	MESQUITE	TX		04/08/2022		2,836		(105)			(105)		2,731	2,731			
100079744	FAYETTEVILLE	GA		04/25/2022		1,117		(43)			(43)		1,074	1,074			
100079745	RIALTO	CA		04/08/2022		2,496		54			54		2,550	2,550			
100079746	GREEN BAY	WI		04/25/2022		795		(16)			(16)		779	779			
100079747	ROY	WA		04/25/2022		1,846		(24)			(24)		1,822	1,822			
100079748	MIAMI	FL		04/08/2022		3,116		(99)			(99)		3,017	3,017			
100079749	APPLE VALLEY	CA		04/25/2022		1,803		(55)			(55)		1,748	1,748			
100079750	LOS ANGELES	CA		04/08/2022		8,875		726			726		9,601	9,601			
100079753	GUTTENBERG	NJ		04/08/2022		804		(1)			(1)		803	803			
100079754	ORLANDO	FL		04/08/2022		1,074		(35)			(35)		1,039	1,039			
100079755	ORLANDO	FL		04/25/2022		2,452		(76)			(76)		2,376	2,376			
100079756	RALEIGH	NC		04/25/2022		2,268		(16)			(16)		2,252	2,252			
100079757	ANTIOCH	CA		04/08/2022		3,343		38			38		3,381	3,381			
100079761	PEMBROKE PINES	FL		04/08/2022		3,611		255			255		3,866	3,866			
100079762	OSWEGO	IL		04/25/2022		1,180		(64)			(64)		1,116	1,116			
100079763	KISSIMMEE	FL		04/25/2022		797		(50)			(50)		747	747			
100079767	ORLANDO	FL		04/08/2022		2,609		(96)			(96)		2,513	2,513			
100079768	SAN FRANCISCO	CA		04/08/2022		3,439		310			310		3,749	3,749			
100079769	SCOTTSDALE	AZ		04/08/2022		2,075		175			175		2,250	2,250			
100079770	SAN FRANCISCO	CA		04/08/2022		3,611		(28)			(28)		3,583	3,583			
100079771	LAFAYETTE	CA		04/08/2022		5,127		330			330		5,457	5,457			
100079772	DAVENPORT	FL		04/08/2022		727		(51)			(51)		676	676			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079773	NORTH MYRTLE BEACH	SC		04/08/2022		638		(21)			(21)		617	617			
100079774	LOMITA	CA		04/08/2022		1,705		127			127		1,832	1,832			
100079776	DRAIN	OR		04/25/2022		979		(6)			(6)		973	973			
100079777	LONG BEACH	CA		04/08/2022		1,599		(147)			(147)		1,452	1,452			
100079779	MURRIETA	CA		04/25/2022		1,899		(57)			(57)		1,842	1,842			
100079780	REDLANDS	CA		04/08/2022		3,894		(28)			(28)		3,866	3,866			
100079781	POMPANO BEACH	FL		04/25/2022		2,061		(102)			(102)		1,959	1,959			
100079783	MIAMI	FL		04/08/2022		1,133		(65)			(65)		1,068	1,068			
100079784	BORING	OR		04/25/2022		1,585		(82)			(82)		1,503	1,503			
100079785	AVONDALE	AZ		04/08/2022		614		(7)			(7)		607	607			
100079786	SAN CLEMENTE	CA		04/08/2022		5,406		(209)			(209)		5,197	5,197			
100079787	DESTIN	FL		04/25/2022		836		(19)			(19)		817	817			
100079788	HOMESTEAD	FL		04/25/2022		741		(6)			(6)		735	735			
100079789	SAN DIEGO	CA		04/08/2022		3,195		319			319		3,514	3,514			
100079791	SAN BERNARDINO	CA		04/08/2022		1,499		30			30		1,529	1,529			
100079793	OAKLAND	CA		04/08/2022		4,775		417			417		5,192	5,192			
100079794	PHOENIX	AZ		04/25/2022		1,491		(1)			(1)		1,490	1,490			
100079796	EL MONTE	CA		04/08/2022		2,707		(59)			(59)		2,648	2,648			
100079798	UPLAND	CA		04/25/2022		2,470		35			35		2,505	2,505			
100079802	MELROSE PARK	IL		04/25/2022		523		(23)			(23)		500	500			
100079803	UPLAND	CA		04/25/2022		2,085		51			51		2,136	2,136			
100079804	TAMPA	FL		04/08/2022		838		(62)			(62)		776	776			
100079807	JACKSONVILLE	FL		04/08/2022		1,189		(83)			(83)		1,106	1,106			
100079808	ORANGE BEACH	AL		04/08/2022		2,637		(92)			(92)		2,545	2,545			
100079809	RICHMOND	TX		04/25/2022		1,768		(60)			(60)		1,708	1,708			
100079811	FONTANA	CA		04/08/2022		2,673		71			71		2,744	2,744			
100079812	CLOVIS	CA		04/08/2022		4,618		(51)			(51)		4,567	4,567			
100079813	CYPRESS	TX		04/25/2022		779		(71)			(71)		708	708			
100079817	WINTER GARDEN	FL		04/25/2022		1,030		(69)			(69)		961	961			
100079818	CYPRESS	TX		04/25/2022		967		(67)			(67)		900	900			
100079820	MIAMI	FL		04/25/2022		3,612		(213)			(213)		3,399	3,399			
100079822	GREEN COVE SPRINGS	FL		04/25/2022		874		(7)			(7)		867	867			
100079823	PANAMA CITY BEACH	FL		04/25/2022		2,170		(49)			(49)		2,121	2,121			
100079824	VALENCIA	CA		04/08/2022		3,730		213			213		3,943	3,943			
100079825	HIGHLAND	CA		04/25/2022		17,145		(13)			(13)		17,132	17,132			
100079829	DRAPER	UT		04/08/2022		2,959		(17)			(17)		2,942	2,942			
100079831	RICHMOND	TX		04/25/2022		27,908		(963)			(963)		26,945	26,945			
100079832	MANASSAS	VA		04/08/2022		1,021		(14)			(14)		1,007	1,007			
100079834	PASCO	WA		04/25/2022		2,776		21			21		2,797	2,797			
100079836	LAS VEGAS	NV		04/08/2022		1,291		(80)			(80)		1,211	1,211			
100079838	ROSENBERG	TX		04/25/2022		1,490		(59)			(59)		1,431	1,431			
100079839	NEW MILFORD	CT		04/08/2022		595		(3)			(3)		592	592			
100079840	RENTON	WA		04/25/2022		1,270		(3)			(3)		1,267	1,267			
100079841	ALIQUIPPA	PA		04/08/2022		1,184		(14)			(14)		1,170	1,170			
100079843	OROVILLE	CA		04/08/2022		283		(21)			(21)		262	262			
100079847	MCKINNEY	TX		04/08/2022		1,759		(36)			(36)		1,723	1,723			
100079849	FRANKLIN	TN		04/25/2022		1,330		(41)			(41)		1,289	1,289			
100079851	FREMONT	CA		04/08/2022		20,138		985			985		21,123	21,123			
100079853	HOLLYWOOD	FL		04/25/2022		6,618		(141)			(141)		6,477	6,477			
100079857	PANAMA CITY BEACH	FL		04/08/2022		687		(62)			(62)		625	625			
100079858	SAINT AUGUSTINE	FL		04/25/2022		1,499		(13)			(13)		1,486	1,486			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079860	LA HABRA	CA		04/25/2022		2,408		31			31		2,439	2,439			
100079861	BALDWIN	MD		04/25/2022		21,722		(58)			(58)		21,664	21,664			
100079862	FRIENDSWOOD	TX		04/08/2022		1,122		32			32		1,154	1,154			
100079863	BAILEY	CO		04/08/2022		3,562		35			35		3,597	3,597			
100079864	NORTH PORT	FL		04/25/2022		1,422		(35)			(35)		1,387	1,387			
100079865	SAINT CLOUD	FL		04/25/2022		865		(38)			(38)		827	827			
100079866	NORTH LAS VEGAS	NV		04/25/2022		1,902		(56)			(56)		1,846	1,846			
100079867	SEATTLE	WA		04/25/2022		3,669		(88)			(88)		3,581	3,581			
100079868	PHOENIX	AZ		04/25/2022		647		(43)			(43)		604	604			
100079869	ROLLING HILLS ESTATES	CA		04/08/2022		2,662		(202)			(202)		2,460	2,460			
100079870	ORLANDO	FL		04/08/2022		1,369		(47)			(47)		1,322	1,322			
100079871	SEATAC	WA		04/25/2022		2,572		(61)			(61)		2,511	2,511			
100079872	GALVESTON	TX		04/25/2022		1,532		(60)			(60)		1,472	1,472			
100079873	VALLEJO	CA		04/08/2022		1,759		96			96		1,855	1,855			
100079876	PARK CITY	UT		04/08/2022		1,455		(30)			(30)		1,425	1,425			
100079878	BONITA SPRINGS	FL		04/25/2022		2,911		(48)			(48)		2,863	2,863			
100079879	HOUSTON	TX		04/08/2022		7,019		(244)			(244)		6,775	6,775			
100079881	GRESHAM	OR		04/08/2022		3,266		(15)			(15)		3,251	3,251			
100079883	AVENTURA	FL		04/25/2022		11,179		73			73		11,252	11,252			
100079884	COSTA MESA	CA		04/08/2022		5,449		202			202		5,651	5,651			
100079886	GERMANTOWN	MD		04/08/2022		1,912		93			93		2,005	2,005			
100079887	MIDVALE	UT		04/08/2022		2,779		6			6		2,785	2,785			
100079888	TOWSON	MD		04/25/2022		2,568		(51)			(51)		2,517	2,517			
100079889	NIPOMO	CA		04/08/2022		2,809		28			28		2,837	2,837			
100079890	STOCKTON	CA		04/08/2022		2,514		(102)			(102)		2,412	2,412			
100079891	ZEPHYRHILLS	FL		04/08/2022		804		(23)			(23)		781	781			
100079892	PORT SAINT LUCIE	FL		04/08/2022		1,607		(21)			(21)		1,586	1,586			
100079893	GAINESVILLE	FL		04/25/2022		707		(66)			(66)		641	641			
100079896	PARK CITY	UT		04/08/2022		1,714		(20)			(20)		1,694	1,694			
100079897	MARICOPA	AZ		04/25/2022		1,236		(71)			(71)		1,165	1,165			
100079901	CAPE CORAL	FL		04/25/2022		1,808		(8)			(8)		1,800	1,800			
100079903	STOCKBRIDGE	GA		04/08/2022		2,595		(89)			(89)		2,506	2,506			
100079904	MOORESVILLE	NC		04/25/2022		1,489		(47)			(47)		1,442	1,442			
100079905	VALRICO	FL		04/08/2022		2,341		(5)			(5)		2,336	2,336			
100079906	RANCHO PALOS VERDES	CA		04/08/2022		7,520		677			677		8,197	8,197			
100079907	SANTA CRUZ	CA		04/25/2022		4,895		(9)			(9)		4,886	4,886			
100079908	HALLANDALE BEACH	FL		04/08/2022		1,386		(103)			(103)		1,283	1,283			
100079909	BOLINGBROOK	IL		04/25/2022		952		(46)			(46)		906	906			
100079910	PACIFIC GROVE	CA		04/25/2022		2,938		71			71		3,009	3,009			
100079912	LUTHERVILLE TIMONIUM	MD		04/25/2022		5,202		180			180		5,382	5,382			
100079913	LINCOLN	CA		04/25/2022		4,388		18			18		4,406	4,406			
100079914	BOCA RATON	FL		04/08/2022		1,530		(14)			(14)		1,516	1,516			
100079916	BROKEN ARROW	OK		04/08/2022		878		16			16		894	894			
100079917	PORTLAND	OR		04/25/2022		1,841		44			44		1,885	1,885			
100079918	GREER	SC		04/08/2022		681		14			14		695	695			
100079920	PERRY HALL	MD		04/08/2022		2,809		59			59		2,868	2,868			
100079923	OCALA	FL		04/08/2022		1,221		(72)			(72)		1,149	1,149			
100079924	ARLINGTON	TX		04/25/2022		1,576		(30)			(30)		1,546	1,546			
100079925	BOWIE	MD		04/25/2022		1,842		107			107		1,949	1,949			
100079926	COALINGA	CA		04/25/2022		1,251		(25)			(25)		1,226	1,226			
100079927	PALM BEACH GARDENS	FL		04/25/2022		2,681		43			43		2,724	2,724			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079928	MIAMI	FL		04/25/2022		2,006		20			20		2,026	2,026			
100079929	TROUTMAN	NC		04/25/2022		610		(42)			(42)		568	568			
100079930	SURPRISE	AZ		04/25/2022		1,275		(57)			(57)		1,218	1,218			
100079931	ROCK HILL	SC		04/25/2022		2,564		(35)			(35)		2,529	2,529			
100079933	HOUSTON	TX		04/25/2022		1,166		(3)			(3)		1,163	1,163			
100079935	OCALA	FL		04/25/2022		1,270		(3)			(3)		1,267	1,267			
100079936	TUCSON	AZ		04/08/2022		573		(41)			(41)		532	532			
100079938	WESTLAKE AREA THOUSAND OAKS	CA		04/25/2022		2,971		36			36		3,007	3,007			
100079939	PRESCOTT	AZ		04/08/2022		2,094		(30)			(30)		2,064	2,064			
100079941	ARROYO GRANDE	CA		04/08/2022		1,379		3			3		1,382	1,382			
100079942	CYPRESS	TX		04/25/2022		1,342		(70)			(70)		1,272	1,272			
100079943	ATASCADERO	CA		04/25/2022		2,085		(63)			(63)		2,022	2,022			
100079944	HOUSTON	TX		04/25/2022		969		(67)			(67)		902	902			
100079946	SNOHOMISH	WA		04/25/2022		1,725		37			37		1,762	1,762			
100079948	DESTIN	FL		04/25/2022		1,248		(82)			(82)		1,166	1,166			
100079949	MIAMI	FL		04/25/2022		9,339		(253)			(253)		9,086	9,086			
100079950	CANOGA PARK	CA		04/25/2022		2,755		(19)			(19)		2,736	2,736			
100079951	MISSION VIEJO	CA		04/25/2022		3,120		109			109		3,229	3,229			
100079952	ODENTON	MD		04/25/2022		2,044		(62)			(62)		1,982	1,982			
100079953	COMMERCE CITY	CO		04/25/2022		1,728		21			21		1,749	1,749			
100079954	COMMERCE CITY	CO		04/25/2022		7,294		(185)			(185)		7,109	7,109			
100079955	PARK CITY	UT		04/25/2022		2,783		(19)			(19)		2,764	2,764			
100079957	TOMBALL	TX		04/25/2022		1,058		13			13		1,071	1,071			
100079958	PANAMA CITY BEACH	FL		04/25/2022		1,302		(1)			(1)		1,301	1,301			
100079959	MIAMI SHORES	FL		04/25/2022		4,839		(29)			(29)		4,810	4,810			
100079960	CHICO	CA		04/08/2022		2,534		(41)			(41)		2,493	2,493			
100079961	SUNRISE	FL		04/25/2022		788		(29)			(29)		759	759			
100079962	CASTLE ROCK	CO		04/08/2022		7,590		7			7		7,597	7,597			
100079964	OAKLEY	CA		04/25/2022		2,116		(5)			(5)		2,111	2,111			
100079966	OAKLEY	CA		04/25/2022		2,065		(4)			(4)		2,061	2,061			
100079968	KISSIMMEE	FL		04/25/2022		1,342		(35)			(35)		1,307	1,307			
100079969	TEMECULA	CA		04/25/2022		2,171		48			48		2,219	2,219			
100079971	WOODBRIDGE	VA		04/25/2022		1,149		(38)			(38)		1,111	1,111			
100079972	MADERA	CA		04/25/2022		3,178		(160)			(160)		3,018	3,018			
100079974	EL SOBRANTE	CA		04/25/2022		1,111		47			47		1,158	1,158			
100079976	RICHMOND	TX		04/25/2022		1,119		(32)			(32)		1,087	1,087			
100079977	WALNUT	CA		04/25/2022		3,647		80			80		3,727	3,727			
100079978	FRIENDSWOOD	TX		04/25/2022		5,185		148			148		5,333	5,333			
100079979	SACHSE	TX		04/25/2022		1,372		(11)			(11)		1,361	1,361			
100079980	CHICAGO	IL		04/25/2022		946		(13)			(13)		933	933			
100079981	OCALA	FL		04/25/2022		770		(41)			(41)		729	729			
100079982	SURPRISE	AZ		04/25/2022		1,388		(63)			(63)		1,325	1,325			
100079983	VENICE	FL		04/25/2022		934		(36)			(36)		898	898			
100079984	CUTLER BAY	FL		04/25/2022		7,561		(157)			(157)		7,404	7,404			
100079985	NORTH MYRTLE BEACH	SC		04/08/2022		2,251		(101)			(101)		2,150	2,150			
100079986	PARK CITY	UT		04/25/2022		48,849		(1,002)			(1,002)		47,847	47,847			
100079987	SAN ANTONIO	TX		04/25/2022		1,234		(33)			(33)		1,201	1,201			
100079988	WEST VALLEY CITY	UT		04/25/2022		1,655		(1)			(1)		1,654	1,654			
100079990	VACAVILLE	CA		04/08/2022		2,453		13			13		2,466	2,466			
100079991	FONTANA	CA		04/25/2022		3,518		20			20		3,538	3,538			
100079994	MECHANICSVILLE	VA		04/25/2022		2,410		(25)			(25)		2,385	2,385			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079996	LAS VEGAS	NV		04/25/2022		6,364		337			337		6,701	6,701			
100079997	HOLLYWOOD	FL		04/25/2022		949		18			18		967	967			
100079999	DURANT	OK		04/08/2022		1,494		(34)			(34)		1,460	1,460			
100080001	LAS VEGAS	NV		04/08/2022		1,086		(47)			(47)		1,039	1,039			
100080002	FAIRVIEW	TX		04/25/2022		10,228		225			225		10,453	10,453			
100080003	CHANDLER	AZ		04/25/2022		1,619		(44)			(44)		1,575	1,575			
100080007	WEST PALM BEACH	FL		04/25/2022		1,346		(5)			(5)		1,341	1,341			
100080008	LAFAYETTE	OR		04/08/2022		1,956		22			22		1,978	1,978			
100080009	NORTHVILLE	MI		04/25/2022		861		(12)			(12)		849	849			
100080010	OCALA	FL		04/25/2022		825		(56)			(56)		769	769			
100080014	SAN CLEMENTE	CA		04/08/2022		9,322		146			146		9,468	9,468			
100080015	EAST WENATCHEE	WA		04/08/2022		2,289		(2)			(2)		2,287	2,287			
100080016	BRISBANE	CA		04/08/2022		5,139		104			104		5,243	5,243			
100080017	SAN FRANCISCO	CA		04/08/2022		5,337							5,337	5,337			
100080018	WELLINGTON	FL		04/25/2022		2,071		55			55		2,126	2,126			
100080019	PORTSMOUTH	VA		04/08/2022		927		(106)			(106)		821	821			
100080020	VANCOUVER	WA		04/08/2022		525		4			4		529	529			
100080024	HENDERSON	NV		04/08/2022		1,639		47			47		1,686	1,686			
100080026	MARYSVILLE	WA		04/08/2022		3,405		(30)			(30)		3,375	3,375			
100080029	BEND	OR		04/08/2022		2,169		10			10		2,179	2,179			
100080030	MONTEBELLO	CA		04/08/2022		4,520		95			95		4,615	4,615			
100080031	BUFORD	GA		04/08/2022		1,246		(32)			(32)		1,214	1,214			
100080033	SAN JOSE	CA		04/08/2022		3,696		83			83		3,779	3,779			
100080035	PARKER	TX		04/08/2022		5,313							5,313	5,313			
100080038	ORMOND BEACH	FL		04/08/2022		2,301		(30)			(30)		2,271	2,271			
100080039	WHITTIER	CA		04/08/2022		6,336		(79)			(79)		6,257	6,257			
100080040	SANTA BARBARA	CA		04/08/2022		3,157		80			80		3,237	3,237			
100080043	VALENCIA	CA		04/25/2022		1,937		(57)			(57)		1,880	1,880			
100080044	SANTA BARBARA	CA		04/08/2022		2,569		74			74		2,643	2,643			
100080047	PONTE VERDE BEACH	FL		04/08/2022		1,552		(32)			(32)		1,520	1,520			
100080048	UPLAND	CA		04/08/2022		2,453		22			22		2,475	2,475			
100080050	SAN ANTONIO	TX		04/08/2022		1,161		(53)			(53)		1,108	1,108			
100080051	WESTMINSTER	CA		04/25/2022		3,174		110			110		3,284	3,284			
100080052	ARCADIA	CA		04/25/2022		3,715		123			123		3,838	3,838			
100080053	DIAMOND BAR	CA		04/08/2022		1,872		9			9		1,881	1,881			
100080054	ALHAMBRA	CA		04/25/2022		2,367		74			74		2,441	2,441			
100080056	UPLAND	CA		04/08/2022		3,175		95			95		3,270	3,270			
100080057	CHINO HILLS	CA		04/25/2022		3,208		113			113		3,321	3,321			
100080158	PANAMA CITY BEACH	FL		02/25/2022		1,137		(1)			(1)		1,136	1,136			
100080160	OLYMPIC VALLEY	CA		02/25/2022		1,125		(10)			(10)		1,115	1,115			
100080161	GALVESTON	TX		02/25/2022		2,185		(8)			(8)		2,177	2,177			
100080163	HOLLYWOOD	FL		02/25/2022		1,493		(16)			(16)		1,477	1,477			
100080165	DAYTONA BEACH	FL		02/25/2022		1,368		(104)			(104)		1,264	1,264			
100080167	FORT LAUDERDALE	FL		02/25/2022		1,806		(26)			(26)		1,780	1,780			
100080168	BASTROP	TX		02/25/2022		2,435		(18)			(18)		2,417	2,417			
100080171	BERTRAM	TX		02/25/2022		2,118		85			85		2,203	2,203			
100080174	LONG BRANCH	NJ		02/25/2022		1,005		(20)			(20)		985	985			
100080175	MIAMI	FL		02/25/2022		3,138		(107)			(107)		3,031	3,031			
100080176	POMPANO BEACH	FL		02/25/2022		746		(14)			(14)		732	732			
100080179	BOCA RATON	FL		02/25/2022		2,540		(91)			(91)		2,449	2,449			
100080180	ALBUQUERQUE	NM		02/25/2022		850		(19)			(19)		831	831			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080182	DUMONT	NJ		02/25/2022		870		(55)			(55)		815	815			
100080183	CHESTERBROOK	PA		02/25/2022		1,173		(43)			(43)		1,130	1,130			
100080184	FRESNO	CA		02/25/2022		1,068		(41)			(41)		1,027	1,027			
100080185	SACRAMENTO	CA		02/25/2022		3,313		20			20		3,333	3,333			
100080186	NOBLESVILLE	IN		02/25/2022		713		(22)			(22)		691	691			
100080188	COLUMBUS	OH		02/25/2022		1,190		(36)			(36)		1,154	1,154			
100080189	DELRAY BEACH	FL		02/25/2022		1,664		(63)			(63)		1,601	1,601			
100080190	PONTE VEDRA BEACH	FL		02/25/2022		1,168		(20)			(20)		1,148	1,148			
100080191	EAGLE	ID		02/25/2022		1,240		(24)			(24)		1,216	1,216			
100080192	HARMONY	FL		02/25/2022		3,278		(20)			(20)		3,258	3,258			
100080195	NORTH BAY VILLAGE	FL		02/25/2022		1,418		(6)			(6)		1,412	1,412			
100080199	LAKE WORTH	FL		02/25/2022		971		(48)			(48)		923	923			
100080200	WESTWOOD	NJ		02/25/2022		3,186		(6)			(6)		3,180	3,180			
100080202	CYPRESS	TX		02/25/2022		1,803		(103)			(103)		1,700	1,700			
100080203	PASADENA	CA		02/25/2022		8,868		(353)			(353)		8,515	8,515			
100080204	SCHENECTADY	NY		02/25/2022		448		(27)			(27)		421	421			
100080205	LAFAYETTE	NJ		02/25/2022		1,383		(17)			(17)		1,366	1,366			
100080206	WINTER GARDEN	FL		02/25/2022		476		(20)			(20)		456	456			
100080208	SCHENECTADY	NY		02/25/2022		544		(33)			(33)		511	511			
100080209	PHOENIX	AZ		02/25/2022		3,624		(75)			(75)		3,549	3,549			
100080212	ODESSA	FL		02/25/2022		1,743		(34)			(34)		1,709	1,709			
100080214	ROCKVILLE	MD		02/25/2022		1,000		(50)			(50)		950	950			
100080215	POINT PLEASANT BEACH	NJ		02/25/2022		7,102		33			33		7,135	7,135			
100080217	METHUEN	MA		02/25/2022		2,117		48			48		2,165	2,165			
100080219	KILLEEN	TX		02/25/2022		609		(64)			(64)		545	545			
100080222	SAVANNAH	GA		02/25/2022		1,177		(28)			(28)		1,149	1,149			
100080223	BRONX	NY		02/25/2022		4,181		(96)			(96)		4,085	4,085			
100080224	SAN BERNARDINO	CA		02/25/2022		8,846		(345)			(345)		8,501	8,501			
100080232	SAN BERNARDINO	CA		02/25/2022		1,798		(12)			(12)		1,786	1,786			
100080236	LAS VEGAS	NV		02/25/2022		1,531		(17)			(17)		1,514	1,514			
100080237	SAN DIEGO	CA		02/25/2022		1,338		(33)			(33)		1,305	1,305			
100080238	SPRING VALLEY	CA		02/25/2022		2,792		(103)			(103)		2,689	2,689			
100080241	FISCHER	TX		02/25/2022		2,776		(165)			(165)		2,611	2,611			
100080242	NORTH BRUNSWICK	NJ		02/25/2022		1,583		(58)			(58)		1,525	1,525			
100080248	VERONA	NJ		02/25/2022		1,940		(82)			(82)		1,858	1,858			
100080263	ZIERIKZEE	NLD		02/22/2022		3,387						(30)	3,357	3,397		41	41
100080266	ZALTBOMMEL	NLD		02/22/2022		231,359						(2,071)	229,288	232,142	2,854		2,854
100080268	ZALTBOMMEL	NLD		02/22/2022		282						(3)	279	283	4		4
100080274	ROTTERDAM	NLD		02/22/2022		170,517						(1,556)	168,961	174,390	5,429		5,429
100080275	BOLSWARD	NLD		02/22/2022		1,666						(15)	1,651	1,679	27		27
100080278	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		691						(6)	685	697	12		12
100080280	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		1,232						(11)	1,221	1,247	26		26
100080282	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		1,376						(12)	1,364	1,394	30		30
100080288	MAASTRICHT	NLD		02/22/2022		543						(5)	538	546	8		8
100080301	AMSTERDAM	NLD		02/22/2022		1,830						(16)	1,814	1,842	28		28
100080306	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		223,100						(1,998)	221,102	223,932	2,830		2,830
100080309	AMSTERDAM	NLD		02/22/2022		457						(4)	453	460	7		7
100080310	LEEUWARDEN	NLD		02/22/2022		631						(6)	625	635	11		11
100080312	ROTTERDAM	NLD		02/22/2022		250						(2)	248	252	4		4
100080319	ZIERIKZEE	NLD		02/22/2022		360,234						(3,259)	356,975	365,199	8,225		8,225
100080322	DEN HAAG	NLD		02/22/2022		753						(7)	746	758	11		11

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080330	HEEMSTEDE	NLD		02/22/2022		377						(3)	374	380	6		6
100080333	AMSTERDAM	NLD		02/22/2022		371						(3)	368	373	6		6
100080335	ALPHEN AAN DEN RIJN	NLD		02/22/2022		11,702						(103)	11,599	11,555	(44)		(44)
100080337	JERSEY CITY	NJ		02/24/2022		2,696		(40)			(40)		2,656	2,656			
100080338	JERSEY CITY	NJ		02/24/2022		2,682		(40)			(40)		2,642	2,642			
100080339	NEWARK	NJ		02/24/2022		4,040		(62)			(62)		3,978	3,978			
100080340	NEW YORK	NY		02/24/2022		10,162		(262)			(262)		9,900	9,900			
100080341	SAN DIEGO	CA		02/28/2022		3,134		(75)			(75)		3,059	3,059			
100080343	SHERMAN OAKS	CA		02/28/2022		7,234		(124)			(124)		7,110	7,110			
100080344	MILLBRAE	CA		02/28/2022		3,119		17			17		3,136	3,136			
100080345	SAN JOSE	CA		02/28/2022		2,295		(21)			(21)		2,274	2,274			
100080351	SAN JOSE	CA		02/28/2022		3,794		(32)			(32)		3,762	3,762			
100080352	CULVER CITY	CA		02/28/2022		2,402		(36)			(36)		2,366	2,366			
100080353	ALHAMBRA	CA		02/28/2022		3,484		(56)			(56)		3,428	3,428			
100080356	HUNTINGTON BEACH	CA		02/28/2022		6,264		(161)			(161)		6,103	6,103			
100080358	WESTMINSTER	CA		02/28/2022		2,208		(60)			(60)		2,148	2,148			
100080362	BONITA	CA		02/28/2022		3,688		(50)			(50)		3,638	3,638			
100080363	WOODLAND HILLS	CA		02/28/2022		6,081		(171)			(171)		5,910	5,910			
100080365	VENICE	CA		02/28/2022		5,011		(48)			(48)		4,963	4,963			
100080368	LOS ANGELES	CA		02/28/2022		4,319		(18)			(18)		4,301	4,301			
100080369	GARDEN GROVE	CA		02/28/2022		3,128		(52)			(52)		3,076	3,076			
100080371	JURUPA VALLEY	CA		04/14/2022		2,278		(80)			(80)		2,198	2,198			
100080372	FORT WORTH	TX		04/14/2022		1,434		(14)			(14)		1,420	1,420			
100080373	HUNTINGTON BEACH	CA		04/14/2022		2,048		(79)			(79)		1,969	1,969			
100080374	SCOTTSDALE	AZ		04/14/2022		5,965		(254)			(254)		5,711	5,711			
100080375	PARMA	OH		04/14/2022		4,136		(9)			(9)		4,127	4,127			
100080376	RANCHO CUCAMONGA	CA		04/14/2022		2,149		(62)			(62)		2,087	2,087			
100080377	VICTORIA	TX		04/14/2022		1,244		(45)			(45)		1,199	1,199			
100080378	FRESNO	CA		04/14/2022		3,234		7			7		3,241	3,241			
100080379	REDDING	CA		04/14/2022		2,599		(76)			(76)		2,523	2,523			
100080380	CHULA VISTA	CA		04/14/2022		3,271		(88)			(88)		3,183	3,183			
100080382	SAN DIEGO	CA		04/14/2022		1,050		12			12		1,062	1,062			
100080383	GARDEN GROVE	CA		04/14/2022		2,424		1			1		2,425	2,425			
100080387	DENISON	TX		04/14/2022		805		(25)			(25)		780	780			
100080388	PARADISE	CA		04/14/2022		2,737		(39)			(39)		2,698	2,698			
100080392	DENISON	TX		04/14/2022		879		(21)			(21)		858	858			
100080393	LAHAINA	HI		04/14/2022		1,794		(48)			(48)		1,746	1,746			
100080397	GARDEN GROVE	CA		04/14/2022		1,926		(47)			(47)		1,879	1,879			
100080398	WOODLAND HILLS	CA		04/14/2022		4,794		(85)			(85)		4,709	4,709			
100080400	FOREST GROVE	OR		04/14/2022		1,715		(23)			(23)		1,692	1,692			
100080405	INDIO	CA		04/14/2022		2,956		(65)			(65)		2,891	2,891			
100080407	INDIO	CA		04/14/2022		2,154		(49)			(49)		2,105	2,105			
100080408	LOS ANGELES	CA		04/14/2022		4,380		(174)			(174)		4,206	4,206			
100080409	GLENDALE	AZ		04/14/2022		3,446		(30)			(30)		3,416	3,416			
100080410	LOS ANGELES	CA		04/14/2022		4,738		(224)			(224)		4,514	4,514			
100080412	MESA	AZ		04/14/2022		1,112		(22)			(22)		1,090	1,090			
100080414	RICHMOND	TX		04/14/2022		2,806		(74)			(74)		2,732	2,732			
100080416	PALM CITY	FL		04/14/2022		1,506		(18)			(18)		1,488	1,488			
100080418	SACRAMENTO	CA		04/14/2022		652		(19)			(19)		633	633			
100080419	BELLAIRE	TX		04/14/2022		1,423		(57)			(57)		1,366	1,366			
100080421	LAHAINA	HI		04/14/2022		1,459		(40)			(40)		1,419	1,419			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080424	HOLLY HILL	FL		04/14/2022		1,033		(62)			(62)		971	971			
100080425	ORLANDO	FL		04/14/2022		933		(9)			(9)		924	924			
100080428	GARDEN GROVE	CA		03/10/2022		2,930		11			11		2,941	2,941			
100080429	SACRAMENTO	CA		03/10/2022		11,012		(52)			(52)		10,960	10,960			
100080430	NORTH HILLS	CA		03/10/2022		3,384		27			27		3,411	3,411			
100080431	HARBOR CITY	CA		03/10/2022		3,176		(43)			(43)		3,133	3,133			
100080432	HUNTINGTON BEACH	CA		03/10/2022		9,608		(248)			(248)		9,360	9,360			
100080433	EL MONTE	CA		03/10/2022		2,185		(59)			(59)		2,126	2,126			
100080437	N LAS VEGAS	NV		03/10/2022		1,083		(66)			(66)		1,017	1,017			
100080438	HOMESTEAD	FL		03/10/2022		1,827		(52)			(52)		1,775	1,775			
100080440	CHESTERBROOK	PA		03/10/2022		1,089		(50)			(50)		1,039	1,039			
100080442	TORRANCE	CA		03/10/2022		3,361		(49)			(49)		3,312	3,312			
100080443	LOS ANGELES	CA		03/10/2022		3,283		(71)			(71)		3,212	3,212			
100080447	JENKINTOWN	PA		03/10/2022		3,827		30			30		3,857	3,857			
100080449	BRUSH PRAIRIE	WA		03/10/2022		3,494		(57)			(57)		3,437	3,437			
100080450	HOMEDALE	ID		03/10/2022		1,890		(67)			(67)		1,823	1,823			
100080451	BRICK	NJ		03/10/2022		880		(28)			(28)		852	852			
100080452	COCONUT CREEK	FL		03/10/2022		1,791		(90)			(90)		1,701	1,701			
100080453	CYPRESS	TX		03/10/2022		1,580		(59)			(59)		1,521	1,521			
100080454	OSPREY	FL		03/10/2022		2,312		(58)			(58)		2,254	2,254			
100080455	STATEN ISLAND	NY		03/10/2022		1,954		(23)			(23)		1,931	1,931			
100080456	POWHATAN	VA		03/10/2022		4,402		(46)			(46)		4,356	4,356			
100080458	HOMEDALE	ID		03/10/2022		718		(21)			(21)		697	697			
100080459	NAPLES	FL		03/10/2022		4,183		(116)			(116)		4,067	4,067			
100080462	HOLLYWOOD	FL		03/10/2022		3,621		(115)			(115)		3,506	3,506			
100080463	WINDERMERE	FL		03/10/2022		4,305		(103)			(103)		4,202	4,202			
100080464	WINTER HAVEN	FL		03/10/2022		1,298		(31)			(31)		1,267	1,267			
100080466	MIAMI BEACH	FL		03/10/2022		933		(38)			(38)		895	895			
100080467	WEST COVINA	CA		03/10/2022		6,234		(90)			(90)		6,144	6,144			
100080468	WILLIAMS	AZ		03/10/2022		2,649		(34)			(34)		2,615	2,615			
100080471	BIG BEAR CITY	CA		03/10/2022		1,544		(42)			(42)		1,502	1,502			
100080472	THOUSAND OAKS	CA		03/10/2022		6,324		(102)			(102)		6,222	6,222			
100080474	FONTANA	CA		03/24/2022		1,893		(62)			(62)		1,831	1,831			
100080475	MIAMI BEACH	FL		03/10/2022		1,412		(18)			(18)		1,394	1,394			
100080477	HICKORY	NC		03/10/2022		1,281		(65)			(65)		1,216	1,216			
100080478	EVANS	CO		03/10/2022		3,147		(106)			(106)		3,041	3,041			
100080479	CORNELIUS	NC		03/10/2022		12,564		13			13		12,577	12,577			
100080483	VENTURA	CA		03/10/2022		2,701		(66)			(66)		2,635	2,635			
100080486	NEWARK	NJ		03/10/2022		823		(36)			(36)		787	787			
100080487	WINCHESTER	CA		03/10/2022		2,883		(92)			(92)		2,791	2,791			
100080489	AUSTIN	TX		03/10/2022		1,852		(88)			(88)		1,764	1,764			
100080494	RANCHO CUCAMONGA	CA		03/10/2022		5,257		(26)			(26)		5,231	5,231			
100080496	TEMPE	AZ		03/10/2022		5,596		(178)			(178)		5,418	5,418			
100080497	RYE	CO		03/10/2022		749		(28)			(28)		721	721			
100080501	WAIANAE	HI		03/10/2022		2,310		(134)			(134)		2,176	2,176			
100080504	ONTARIO	CA		03/10/2022		1,566		33			33		1,599	1,599			
100080505	EDINBURG	VA		03/10/2022		697		(36)			(36)		661	661			
100080506	JASPER	GA		03/10/2022		2,720		(57)			(57)		2,663	2,663			
100080507	WEEHAWKEN	NJ		03/10/2022		3,488		(119)			(119)		3,369	3,369			
100080509	PALM BEACH	FL		03/10/2022		7,388		(44)			(44)		7,344	7,344			
100080510	LONG BEACH	CA		03/10/2022		15,538		(538)			(538)		15,000	15,000			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080518	MIAMI	FL		03/10/2022		2,863		(84)			(84)		2,779	2,779			
100080521	BRIGHTON	CO		03/30/2022		2,166		(65)			(65)		2,101	2,101			
100080526	BELL GARDENS	CA		03/30/2022		2,579		13			13		2,592	2,592			
100080527	FOLSOM	CA		03/30/2022		3,165		(96)			(96)		3,069	3,069			
100080528	LA HABRA	CA		04/12/2022		628		(14)			(14)		614	614			
100080529	CARSON	CA		03/30/2022		4,536		(126)			(126)		4,410	4,410			
100080537	SAN DIEGO	CA		03/30/2022		9,211		(58)			(58)		9,153	9,153			
100080751	RIVERBANK	CA		03/10/2022		4,923		(92)			(92)		4,831	4,831			
100080752	HOLMES BEACH	FL		03/10/2022		2,444		(32)			(32)		2,412	2,412			
100080754	PHOENIX	AZ		03/10/2022		3,363		(46)			(46)		3,317	3,317			
100080755	AVENTURA	FL		03/10/2022		585		(10)			(10)		575	575			
100080756	VALRICO	FL		03/10/2022		708		(18)			(18)		690	690			
100080757	PARADISE VALLEY	AZ		03/10/2022		10,293		(122)			(122)		10,171	10,171			
100080758	ASHEVILLE	NC		03/24/2022		2,305		(85)			(85)		2,220	2,220			
100080759	TAVARES	FL		03/10/2022		1,281		(86)			(86)		1,195	1,195			
100080761	WINTER GARDEN	FL		03/10/2022		1,146		(24)			(24)		1,122	1,122			
100080762	MIAMI	FL		03/24/2022		1,794		(43)			(43)		1,751	1,751			
100080763	DELRAY BEACH	FL		03/24/2022		4,420		(41)			(41)		4,379	4,379			
100080764	WINTER GARDEN	FL		03/10/2022		1,237		(72)			(72)		1,165	1,165			
100080767	LONGVIEW	TX		03/10/2022		856		(23)			(23)		833	833			
100080768	SHOW LOW	AZ		03/24/2022		4,779		(39)			(39)		4,740	4,740			
100080769	TAVERNIER	FL		03/24/2022		1,926		(27)			(27)		1,899	1,899			
100080770	KISSIMMEE	FL		03/15/2022		858		(50)			(50)		808	808			
100080772	VERO BEACH	FL		03/24/2022		260		(9)			(9)		251	251			
100080774	ORLANDO	FL		03/15/2022		795		(58)			(58)		737	737			
100080775	MAGNOLIA	TX		03/15/2022		1,536		(40)			(40)		1,496	1,496			
100080777	SANTA MONICA	CA		03/15/2022		3,187		(10)			(10)		3,177	3,177			
100080778	CORONA DEL MAR	CA		03/15/2022		17,115		(66)			(66)		17,049	17,049			
100080780	LOS ANGELES	CA		03/15/2022		10,173		(67)			(67)		10,106	10,106			
100080783	JACKSONVILLE	AR		03/15/2022		1,656		(4)			(4)		1,652	1,652			
100080784	MIAMI	FL		03/15/2022		8,812		84			84		8,896	8,896			
100080785	WINTER GARDEN	FL		03/15/2022		2,184		(23)			(23)		2,161	2,161			
100080786	CALIFORNIA CITY	CA		03/15/2022		1,044		(50)			(50)		994	994			
100080789	LOS ANGELES	CA		03/15/2022		4,215		(157)			(157)		4,058	4,058			
100080793	DUCK	NC		03/15/2022		2,092		(36)			(36)		2,056	2,056			
100080794	LOS ANGELES	CA		03/15/2022		3,298		(103)			(103)		3,195	3,195			
100080795	AMERICAN FORK	UT		03/15/2022		2,076		(68)			(68)		2,008	2,008			
100080796	AVENTURA	FL		03/15/2022		2,098		(63)			(63)		2,035	2,035			
100080798	OAK HILLS	CA		03/15/2022		1,001		(40)			(40)		961	961			
100080799	ST AUGUSTINE	FL		03/24/2022		2,253		(71)			(71)		2,182	2,182			
100080800	SOUTHINGTON	CT		03/15/2022		1,347		(71)			(71)		1,276	1,276			
100080801	WINTER PARK	FL		03/15/2022		2,447		(6)			(6)		2,441	2,441			
100080802	LOS ANGELES	CA		03/15/2022		4,854		(126)			(126)		4,728	4,728			
100080803	KISSIMMEE	FL		03/24/2022		1,157		(60)			(60)		1,097	1,097			
100080804	AGOURA	CA		03/15/2022		4,185		(240)			(240)		3,945	3,945			
100080809	DAVENPORT	FL		03/01/2022		1,212		(95)			(95)		1,117	1,117			
100080811	LAGUNA HILLS	CA		03/15/2022		8,696		(143)			(143)		8,553	8,553			
100080812	BROOKLYN	NY		03/15/2022		2,469		(78)			(78)		2,391	2,391			
100080814	KISSIMMEE	FL		03/15/2022		1,286		(67)			(67)		1,219	1,219			
100080815	BYRON	GA		03/15/2022		1,423		(30)			(30)		1,393	1,393			
100080818	PARKLAND	FL		03/15/2022		13,917		(100)			(100)		13,817	13,817			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080819	KISSIMMEE	FL		03/15/2022		883		(68)			(68)		815	815			
100080825	LINDENHURST	NY		03/15/2022		2,159		52			52		2,211	2,211			
100080826	SAN BERNARDINO	CA		03/10/2022		3,542		(157)			(157)		3,385	3,385			
100080827	MOORESVILLE	NC		03/10/2022		4,722		(105)			(105)		4,617	4,617			
100080828	LOS ANGELES	CA		03/10/2022		1,374		(71)			(71)		1,303	1,303			
100080829	NATIONAL CITY	CA		03/10/2022		2,898		(45)			(45)		2,853	2,853			
100080831	HAPPY VALLEY	OR		03/10/2022		1,504		(90)			(90)		1,414	1,414			
100080832	REDMOND	OR		03/10/2022		1,469		(66)			(66)		1,403	1,403			
100080834	REDMOND	OR		03/10/2022		1,449		(71)			(71)		1,378	1,378			
100080835	CLEARWATER	FL		04/22/2022		1,684		(169)			(169)		1,515	1,515			
100080836	TOPANGA	CA		03/10/2022		10,442		(24)			(24)		10,418	10,418			
100080838	LOS ANGELES	CA		04/01/2022		10							10	10			
100080839	BONITA SPRINGS	FL		03/10/2022		1,400		(87)			(87)		1,313	1,313			
100080840	BISBEE	AZ		03/10/2022		1,272		(34)			(34)		1,238	1,238			
100080844	HOLLYWOOD	FL		03/10/2022		1,151		(93)			(93)		1,058	1,058			
100080845	LOS ANGELES	CA		03/10/2022		1,955		(34)			(34)		1,921	1,921			
100080847	KLAMATH FALLS	OR		03/10/2022		2,119		(55)			(55)		2,064	2,064			
100080848	LOS ALAMITOS	CA		03/10/2022		5,612		(265)			(265)		5,347	5,347			
100080849	DESCANO	CA		03/10/2022		5,362		(137)			(137)		5,225	5,225			
100080850	AVENTURA	FL		03/10/2022		1,244		(66)			(66)		1,178	1,178			
100080852	SAN CLEMENTE	CA		03/10/2022		47		(2)			(2)		45	45			
100080853	HEMET	CA		03/10/2022		1,469		(85)			(85)		1,384	1,384			
100080854	LOS ANGELES	CA		03/10/2022		20,365		1,039			1,039		21,404	21,404			
100080855	BONSALL	CA		03/10/2022		4,690		(136)			(136)		4,554	4,554			
100080856	DOVER	FL		03/17/2022		1,570		(19)			(19)		1,551	1,551			
100080858	CEDAR PARK	TX		03/10/2022		2,465		(116)			(116)		2,349	2,349			
100080860	HAYWARD	CA		03/10/2022		5,087		(36)			(36)		5,051	5,051			
100080861	AUSTIN	TX		03/10/2022		6,166		(258)			(258)		5,908	5,908			
100080862	OTISVILLE	MI		03/10/2022		940		(60)			(60)		880	880			
100080863	PASADENA	CA		03/10/2022		4,492		27			27		4,519	4,519			
100080864	PEORIA	AZ		03/10/2022		1,491		(11)			(11)		1,480	1,480			
100080865	PHOENIX	AZ		03/10/2022		4,429		(437)			(437)		3,992	3,992			
100080866	PHOENIX	AZ		03/10/2022		4,409		(417)			(417)		3,992	3,992			
100080868	SALT LAKE CITY	UT		03/10/2022		2,182		(37)			(37)		2,145	2,145			
100080869	NOKOMIS	FL		03/10/2022		5,184		(16)			(16)		5,168	5,168			
100080872	MIAMI	FL		03/10/2022		2,154		(109)			(109)		2,045	2,045			
100080874	CLOVIS	CA		03/10/2022		1,572		(69)			(69)		1,503	1,503			
100080875	DESERT HOT SPRINGS	CA		03/10/2022		953		(39)			(39)		914	914			
100080877	COSTA MESA	CA		03/10/2022		1,930		9			9		1,939	1,939			
100080878	PHOENIX	AZ		03/10/2022		1,403		(12)			(12)		1,391	1,391			
100080879	FROSTPROOF	FL		03/10/2022		1,795		(92)			(92)		1,703	1,703			
100080880	PHOENIX	AZ		03/10/2022		1,410		(12)			(12)		1,398	1,398			
100080881	CLEARWATER BEACH	FL		03/10/2022		2,829		(105)			(105)		2,724	2,724			
100080882	MANALAPAN	NJ		04/22/2022		1,378		(82)			(82)		1,296	1,296			
100080885	MANALAPAN	NJ		03/10/2022		1,289		(82)			(82)		1,207	1,207			
100080886	FRESNO	CA		03/10/2022		1,751		(91)			(91)		1,660	1,660			
100080887	NORTH MIAMI BEACH	FL		03/10/2022		1,956		(48)			(48)		1,908	1,908			
100080888	FRESNO	CA		03/10/2022		1,777		(91)			(91)		1,686	1,686			
100080894	INDIO	CA		03/10/2022		1,929		(126)			(126)		1,803	1,803			
100080897	FRISCO	TX		03/10/2022		7,578		(193)			(193)		7,385	7,385			
100080899	EVERGREEN	CO		04/22/2022		2,164		(67)			(67)		2,097	2,097			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080900	TAMPA	FL		04/01/2022		388		(25)			(25)		363	363			
100080901	ESCONDIDO	CA		03/10/2022		2,627		(58)			(58)		2,569	2,569			
100080903	UPLAND	CA		03/10/2022		301		(9)			(9)		292	292			
100080907	FORT LAUDERDALE	FL		03/10/2022		2,673		(76)			(76)		2,597	2,597			
100080909	MURRIETA	CA		03/10/2022		1,624		(21)			(21)		1,603	1,603			
100080914	JOSHUA TREE	CA		04/01/2022		2,150		(95)			(95)		2,055	2,055			
100080917	MESA	AZ		03/17/2022		2,924		(97)			(97)		2,827	2,827			
100080918	TEMECULA	CA		03/10/2022		1,691		(26)			(26)		1,665	1,665			
100080920	STOCKTON	CA		04/01/2022		2,033		(55)			(55)		1,978	1,978			
100080922	MESA	AZ		03/17/2022		3,139		(58)			(58)		3,081	3,081			
100080923	WHEAT RIDGE	CO		04/01/2022		2,571		(18)			(18)		2,553	2,553			
100080924	ARVADA	CO		03/17/2022		1,666		(77)			(77)		1,589	1,589			
100080925	JURUPA VALLEY	CA		04/22/2022		3,710		(103)			(103)		3,607	3,607			
100080926	ONTARIO	CA		04/01/2022		5,451		(161)			(161)		5,290	5,290			
100080928	LAVEEN	AZ		03/17/2022		2,676		(80)			(80)		2,596	2,596			
100080930	DOWNEY	CA		04/01/2022		1,451		20			20		1,471	1,471			
100080932	PLAYA DEL REY	CA		04/01/2022		3,086		(100)			(100)		2,986	2,986			
100080933	WOODLAND HILLS	CA		03/17/2022		3,665		4			4		3,669	3,669			
100080934	ELK GROVE	CA		04/01/2022		3,228		(131)			(131)		3,097	3,097			
100080937	GLENDALE	CA		04/01/2022		3,579		(88)			(88)		3,491	3,491			
100080938	PALM DESERT	CA		04/01/2022		7,959		(367)			(367)		7,592	7,592			
100080939	SNELLVILLE	GA		03/17/2022		1,184		(78)			(78)		1,106	1,106			
100080940	WHITNEY	TX		04/01/2022		1,477		(78)			(78)		1,399	1,399			
100080941	WESTMINSTER	SC		03/17/2022		781		(67)			(67)		714	714			
100080942	ELLWOOD CITY	PA		04/01/2022		715		(53)			(53)		662	662			
100080947	GREER	SC		03/17/2022		730		(6)			(6)		724	724			
100080949	SUGAR LAND	TX		03/17/2022		335		(36)			(36)		299	299			
100080950	ROYSE CITY	TX		03/17/2022		1,230		(65)			(65)		1,165	1,165			
100080951	GREENWOOD VILLAGE	CO		03/17/2022		317		2			2		319	319			
100080953	HOUSTON	TX		03/18/2022		1,571		32			32		1,603	1,603			
100080955	HOUSTON	TX		03/18/2022		887		37			37		924	924			
100080957	CHICAGO	IL		03/18/2022		881		15			15		896	896			
100080958	MANOR	TX		03/18/2022		1,499		43			43		1,542	1,542			
100080959	MISSOURI CITY	TX		03/18/2022		1,323		38			38		1,361	1,361			
100080961	NORCROSS	GA		03/18/2022		1,278		52			52		1,330	1,330			
100080962	MARTINEZ	CA		03/18/2022		1,888		30			30		1,918	1,918			
100080963	SANTA ROSA	CA		03/18/2022		785		12			12		797	797			
100080964	THOMASTON	GA		03/18/2022		607		3			3		610	610			
100080965	TACOMA	WA		03/18/2022		3,248		16			16		3,264	3,264			
100080966	CHARLOTTE	NC		03/18/2022		876		21			21		897	897			
100080967	BLAINE	MN		03/18/2022		1,211		11			11		1,222	1,222			
100080968	PAWTUCKET	RI		03/18/2022		1,154		15			15		1,169	1,169			
100080969	NAMPA	ID		03/18/2022		1,884		30			30		1,914	1,914			
100080970	HAINES CITY	FL		03/18/2022		915		20			20		935	935			
100080971	APPLE VALLEY	MN		03/18/2022		957		25			25		982	982			
100080972	MANCHACA	TX		03/18/2022		2,622		63			63		2,685	2,685			
100080973	MINNEAPOLIS	MN		03/18/2022		1,156		30			30		1,186	1,186			
100080975	MEDFORD	OR		03/18/2022		1,103		13			13		1,116	1,116			
100080976	SCOTTSDALE	AZ		03/18/2022		1,404		46			46		1,450	1,450			
100080978	UNION CITY	CA		03/18/2022		3,579		89			89		3,668	3,668			
100080980	BALTIMORE	MD		03/18/2022		680		26			26		706	706			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080981	WINTER HAVEN	FL		03/18/2022		1,173		34			34		1,207	1,207			
100080982	HINESVILLE	GA		03/18/2022		995		37			37		1,032	1,032			
100080983	HINESVILLE	GA		03/18/2022		991		38			38		1,029	1,029			
100080984	BALTIMORE	MD		03/18/2022		680		26			26		706	706			
100080985	LOS ANGELES	CA		03/18/2022		2,736		73			73		2,809	2,809			
100080986	BALTIMORE	MD		03/18/2022		776		30			30		806	806			
100080987	PASADENA	CA		03/18/2022		2,348		50			50		2,398	2,398			
100080988	ALLEN	TX		03/18/2022		2,195		72			72		2,267	2,267			
100080989	CEDAR PARK	TX		03/18/2022		1,569		39			39		1,608	1,608			
100080990	RICHMOND	TX		03/18/2022		1,128		27			27		1,155	1,155			
100080991	HUTTO	TX		03/18/2022		4,055		126			126		4,181	4,181			
100080992	ATLANTA	GA		03/18/2022		1,388		28			28		1,416	1,416			
100080993	FORT WORTH	TX		03/18/2022		971		34			34		1,005	1,005			
100080995	NEW BRAUNFELS	TX		03/18/2022		1,295		31			31		1,326	1,326			
100080996	CITRUS SPRINGS	FL		03/18/2022		882		24			24		906	906			
100080998	DENVER	CO		03/18/2022		1,323		17			17		1,340	1,340			
100081000	CARY	NC		03/18/2022		2,981		99			99		3,080	3,080			
100081001	SAINT DAVIDS	PA		03/18/2022		1,714		27			27		1,741	1,741			
100081003	EVANS	GA		03/18/2022		1,079		26			26		1,105	1,105			
100081004	BAKERSFIELD	CA		03/18/2022		700		9			9		709	709			
100081006	LAFAYETTE	LA		03/18/2022		767		37			37		804	804			
100081007	NASHVILLE	TN		03/18/2022		1,036		24			24		1,060	1,060			
100081008	RICHMOND	TX		03/18/2022		1,445		27			27		1,472	1,472			
100081009	CORDOVA	TN		03/18/2022		1,076		18			18		1,094	1,094			
100081010	LAS VEGAS	NV		03/18/2022		2,171		29			29		2,200	2,200			
100081011	GLENDALE	AZ		03/18/2022		4,544		192			192		4,736	4,736			
100081013	GRAND JUNCTION	CO		03/18/2022		1,388		24			24		1,412	1,412			
100081014	HAYWARD	CA		03/18/2022		1,012		10			10		1,022	1,022			
100081015	HACKETTSTOWN	NJ		03/18/2022		2,520		40			40		2,560	2,560			
100081016	SYLMAR	CA		03/18/2022		2,152		51			51		2,203	2,203			
100081017	OAKLAND	CA		03/18/2022		1,001		31			31		1,032	1,032			
100081019	ATLANTA	GA		03/18/2022		3,878		103			103		3,981	3,981			
100081020	STEAMBOAT SPRINGS	CO		03/18/2022		1,622		34			34		1,656	1,656			
100081022	CORVALLIS	OR		03/18/2022		1,785		66			66		1,851	1,851			
100081023	NEWBERG	OR		03/18/2022		1,887		74			74		1,961	1,961			
100081024	BEAVERSTON	OR		03/18/2022		1,062		22			22		1,084	1,084			
100081025	NAPA	CA		03/18/2022		2,473		79			79		2,552	2,552			
100081026	NASHVILLE	TN		03/18/2022		2,269		68			68		2,337	2,337			
100081027	LAS VEGAS	NV		03/18/2022		2,825		111			111		2,936	2,936			
100081028	WESTMINSTER	CO		03/18/2022		1,873		38			38		1,911	1,911			
100081029	FORNEY	TX		03/18/2022		755		50			50		805	805			
100081030	WASILLA	AK		03/18/2022		533		25			25		558	558			
100081032	NASHVILLE	TN		03/18/2022		2,269		68			68		2,337	2,337			
100081033	INDIANA	PA		03/18/2022		1,357		40			40		1,397	1,397			
100081034	PHOENIX	AZ		03/18/2022		787		30			30		817	817			
100081035	SAN BRUNO	CA		03/18/2022		632		28			28		660	660			
100081037	LA MESA	CA		03/18/2022		2,145		51			51		2,196	2,196			
100081038	MONTGOMERY VILLAGE	MD		03/18/2022		1,090		37			37		1,127	1,127			
100081039	GREELEY	CO		03/18/2022		1,168		35			35		1,203	1,203			
100081040	WATSONVILLE	CA		03/18/2022		3,732		118			118		3,850	3,850			
100081042	ORANGE BEACH	AL		03/18/2022		2,198		49			49		2,247	2,247			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081043	GOLETA	CA		03/18/2022		1,422		45			45		1,467	1,467			
100081044	PERKASIE	PA		03/18/2022		1,754		48			48		1,802	1,802			
100081045	MERIDIAN	ID		03/18/2022		2,449		89			89		2,538	2,538			
100081047	CLARKSVILLE	TN		03/18/2022		1,523		45			45		1,568	1,568			
100081049	MCDONOUGH	GA		03/18/2022		716		20			20		736	736			
100081050	KATY	TX		03/18/2022		1,140		34			34		1,174	1,174			
100081051	MANASSAS	VA		03/18/2022		1,654		39			39		1,693	1,693			
100081052	HOUSTON	TX		03/18/2022		1,180		35			35		1,215	1,215			
100081053	OCEANSIDE	CA		03/18/2022		1,491		45			45		1,536	1,536			
100081054	KATY	TX		03/18/2022		1,401		42			42		1,443	1,443			
100081055	AUSTIN	TX		03/18/2022		1,187		31			31		1,218	1,218			
100081056	PLANO	TX		03/18/2022		1,722		37			37		1,759	1,759			
100081057	DALLAS	TX		03/18/2022		1,385		28			28		1,413	1,413			
100081061	CASA GRANDE	AZ		03/18/2022		1,861		113			113		1,974	1,974			
100081062	FAIRBURN	GA		03/18/2022		1,460		38			38		1,498	1,498			
100081063	SAVANNAH	GA		03/18/2022		4,737		246			246		4,983	4,983			
100081064	GILROY	CA		03/18/2022		2,359		46			46		2,405	2,405			
100081066	MIAMI	FL		03/18/2022		3,302		179			179		3,481	3,481			
100081067	GREENSBORO	NC		03/18/2022		706		12			12		718	718			
100081068	NEWPORT NEWS	VA		03/18/2022		454		1			1		455	455			
100081070	TAMPA	FL		03/18/2022		1,061		71			71		1,132	1,132			
100081071	MATTAPAN	MA		03/18/2022		1,495		(6)			(6)		1,489	1,489			
100081072	LANHAM	MD		03/18/2022		2,834		156			156		2,990	2,990			
100081073	LAS VEGAS	NV		03/18/2022		1,346		31			31		1,377	1,377			
100081074	UNION CITY	CA		03/18/2022		4,957		160			160		5,117	5,117			
100081075	CORONA	CA		03/18/2022		3,070		95			95		3,165	3,165			
100081076	LOCUST GROVE	VA		03/18/2022		992		40			40		1,032	1,032			
100081078	LEHIGH ACRES	FL		03/18/2022		1,973		49			49		2,022	2,022			
100081080	GEORGETOWN	TX		03/18/2022		1,288		31			31		1,319	1,319			
100081081	SAN DIEGO	CA		03/18/2022		2,740		51			51		2,791	2,791			
100081082	CHARLESTON	SC		03/18/2022		1,477		58			58		1,535	1,535			
100081083	POWDER SPRINGS	GA		03/18/2022		2,247		78			78		2,325	2,325			
100081084	FONTANA	CA		03/18/2022		1,655		135			135		1,790	1,790			
100081085	BELLINGHAM	WA		03/18/2022		2,331		58			58		2,389	2,389			
100081088	QUINCY	MA		03/18/2022		1,496		54			54		1,550	1,550			
100081089	CLOVIS	CA		03/18/2022		1,091		40			40		1,131	1,131			
100081090	NEWTOWN SQUARE	PA		03/18/2022		1,211		27			27		1,238	1,238			
100081091	PECULIAR	MO		03/18/2022		1,041		33			33		1,074	1,074			
100081092	MISSION HILLS	CA		03/18/2022		2,515		104			104		2,619	2,619			
100081094	OAKLAND	MD		03/18/2022		1,343		29			29		1,372	1,372			
100081095	LANCASTER	CA		03/18/2022		1,323		49			49		1,372	1,372			
100081096	NAPA	CA		03/18/2022		2,735		122			122		2,857	2,857			
100081097	CYPRESS	CA		03/18/2022		1,521		24			24		1,545	1,545			
100081098	HAYMARKET	VA		03/18/2022		1,610		51			51		1,661	1,661			
100081099	MEMPHIS	TN		03/18/2022		480		14			14		494	494			
100081101	LITTLE ROCK	AR		03/18/2022		812		10			10		822	822			
100081102	NAPA	CA		03/18/2022		1,996		43			43		2,039	2,039			
100081103	MORRISTOWN	TN		03/18/2022		957		19			19		976	976			
100081104	LITTLE ROCK	AR		03/18/2022		814		10			10		824	824			
100081105	ORLANDO	FL		03/18/2022		932		24			24		956	956			
100081106	RICHMOND	TX		03/18/2022		1,207		57			57		1,264	1,264			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081109	TAMPA	FL		03/18/2022		2,939		106			106		3,045	3,045			
100081110	FLORISSANT	MO		03/18/2022		516		11			11		527	527			
100081111	CHATTANOOGA	TN		03/18/2022		1,247		37			37		1,284	1,284			
100081112	PORTSMOUTH	VA		03/18/2022		1,091		7			7		1,098	1,098			
100081113	DALLAS	TX		03/18/2022		2,467		28			28		2,495	2,495			
100081114	CARY	NC		03/18/2022		1,966		34			34		2,000	2,000			
100081115	ASHEVILLE	NC		03/18/2022		2,397		26			26		2,423	2,423			
100081116	ROCKVILLE	MD		03/18/2022		2,777		98			98		2,875	2,875			
100081117	RAPID CITY	SD		03/18/2022		2,831		61			61		2,892	2,892			
100081118	HOUSTON	TX		03/18/2022		941		39			39		980	980			
100081119	MODESTO	CA		03/18/2022		1,134		24			24		1,158	1,158			
100081120	GEORGETOWN	TX		03/18/2022		1,759		64			64		1,823	1,823			
100081121	CONWAY	AR		03/18/2022		1,500		44			44		1,544	1,544			
100081122	MERCED	CA		03/18/2022		1,110		24			24		1,134	1,134			
100081123	BROADVIEW HEIGHTS	OH		03/18/2022		1,620		34			34		1,654	1,654			
100081124	CYPRESS	TX		03/18/2022		1,113		48			48		1,161	1,161			
100081125	LEETON	MO		03/18/2022		1,106		10			10		1,116	1,116			
100081127	IDAHO FALLS	ID		03/18/2022		1,436		27			27		1,463	1,463			
100081128	SAGINAW	TX		03/18/2022		1,336		21			21		1,357	1,357			
100081129	PHOENIX	AZ		03/18/2022		3,436		80			80		3,516	3,516			
100081130	FRESNO	CA		03/18/2022		1,066		19			19		1,085	1,085			
100081131	CARTERSVILLE	GA		03/18/2022		1,351		21			21		1,372	1,372			
100081132	ANNA	TX		03/18/2022		1,198		(17)			(17)		1,181	1,181			
100081133	CARTERSVILLE	GA		03/18/2022		1,351		21			21		1,372	1,372			
100081134	VICTORVILLE	CA		03/18/2022		1,822		44			44		1,866	1,866			
100081135	ELKRIDGE	MD		03/18/2022		3,213		121			121		3,334	3,334			
100081136	BUFFALO	NY		03/18/2022		1,000		30			30		1,030	1,030			
100081139	PLANO	TX		03/18/2022		70,113		2,943			2,943		73,056	73,056			
100081140	CORNELIUS	OR		03/18/2022		1,567		32			32		1,599	1,599			
100081141	TEMPE	AZ		03/18/2022		2,801		79			79		2,880	2,880			
100081142	TEMPE	AZ		03/18/2022		2,931		83			83		3,014	3,014			
100081144	BRADLEY	CA		03/18/2022		4,248		64			64		4,312	4,312			
100081145	MECHANICSVILLE	VA		03/18/2022		2,068		56			56		2,124	2,124			
100081146	LAS VEGAS	NV		03/18/2022		1,512		75			75		1,587	1,587			
100081147	ARLINGTON	VA		03/18/2022		1,642		64			64		1,706	1,706			
100081148	MOUNTLAKE TERRACE	WA		03/18/2022		3,951		139			139		4,090	4,090			
100081149	MOREHEAD CITY	NC		03/18/2022		1,039		23			23		1,062	1,062			
100081150	VANCOUVER	WA		03/18/2022		1,586		38			38		1,624	1,624			
100081151	MATTHEWS	NC		03/18/2022		1,523		24			24		1,547	1,547			
100081152	MATTHEWS	NC		03/18/2022		1,622		41			41		1,663	1,663			
100081153	MATTHEWS	NC		03/18/2022		2,670		54			54		2,724	2,724			
100081154	JACKSON	NJ		03/18/2022		3,624		25			25		3,649	3,649			
100081155	JARRELL	TX		03/18/2022		1,429		29			29		1,458	1,458			
100081156	BOZEMAN	MT		03/18/2022		2,292		87			87		2,379	2,379			
100081157	JARRELL	TX		03/18/2022		1,827		46			46		1,873	1,873			
100081158	HOMESTEAD	FL		03/18/2022		1,436		59			59		1,495	1,495			
100081159	MATTHEWS	NC		03/18/2022		2,131		51			51		2,182	2,182			
100081160	LEANDER	TX		03/18/2022		3,256		78			78		3,334	3,334			
100081161	SEWARD	AK		03/18/2022		1,994		66			66		2,060	2,060			
100081162	AUSTIN	TX		03/18/2022		1,398		25			25		1,423	1,423			
100081163	ANTIOCH	CA		03/18/2022		3,280		39			39		3,319	3,319			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081165	WASHINGTON	DC		03/18/2022		4,989		97			97		5,086	5,086			
100081166	MATTHEWS	NC		03/18/2022		1,682		47			47		1,729	1,729			
100081168	SUN VALLEY	NV		03/18/2022		1,933		34			34		1,967	1,967			
100081169	SAN ANTONIO	TX		03/18/2022		1,777		35			35		1,812	1,812			
100081170	LACEY	WA		03/18/2022		2,427		83			83		2,510	2,510			
100081171	WASHINGTON	DC		03/18/2022		4,991		97			97		5,088	5,088			
100081172	WOODBURN	OR		03/18/2022		2,426		58			58		2,484	2,484			
100081173	FALLS CHURCH	VA		03/18/2022		1,272		31			31		1,303	1,303			
100081174	BROOMFIELD	CO		03/18/2022		1,582		22			22		1,604	1,604			
100081175	SEATTLE	WA		03/18/2022		1,970		(24)			(24)		1,946	1,946			
100081176	VERO BEACH	FL		03/18/2022		1,830		29			29		1,859	1,859			
100081177	SEATTLE	WA		03/18/2022		1,688		36			36		1,724	1,724			
100081179	PFLUGERVILLE	TX		03/18/2022		2,200		66			66		2,266	2,266			
100081180	MIRAMAR BEACH	FL		03/18/2022		2,833		50			50		2,883	2,883			
100081181	PHOENIX	AZ		03/18/2022		1,818		43			43		1,861	1,861			
100081183	WOODSTOCK	GA		03/18/2022		1,132		22			22		1,154	1,154			
100081185	AMERICAN FORK	UT		03/18/2022		1,347		6			6		1,353	1,353			
100081186	ATLANTA	GA		03/18/2022		2,079		53			53		2,132	2,132			
100081187	LAREDO	TX		03/18/2022		681		32			32		713	713			
100081188	LOS ANGELES	CA		03/18/2022		2,203		62			62		2,265	2,265			
100081189	SANTA ROSA	CA		03/18/2022		1,925		42			42		1,967	1,967			
100081191	AMERICAN FORK	UT		03/18/2022		1,352		6			6		1,358	1,358			
100081193	PHOENIX	AZ		03/18/2022		1,729		(5)			(5)		1,724	1,724			
100081194	FULLERTON	CA		03/18/2022		6,229		207			207		6,436	6,436			
100081195	DUNNELLON	FL		03/18/2022		1,319		42			42		1,361	1,361			
100081196	BUDA	TX		03/18/2022		2,402		78			78		2,480	2,480			
100081197	LITCHFIELD PARK	AZ		03/18/2022		1,397		16			16		1,413	1,413			
100081198	SALT LAKE CITY	UT		03/18/2022		2,994		95			95		3,089	3,089			
100081199	BOSTON	MA		03/18/2022		3,354		60			60		3,414	3,414			
100081200	LEHI	UT		03/18/2022		1,425		29			29		1,454	1,454			
100081201	DAYTONA BEACH	FL		03/18/2022		2,021		24			24		2,045	2,045			
100081202	TULSA	OK		03/18/2022		788		4			4		792	792			
100081204	PEORIA	AZ		03/18/2022		1,695		35			35		1,730	1,730			
100081205	IOLA	TX		03/18/2022		1,983		52			52		2,035	2,035			
100081206	DURHAM	NC		03/18/2022		718		30			30		748	748			
100081207	BRAMBLETON	VA		03/18/2022		2,644		67			67		2,711	2,711			
100081208	EDMOND	OK		03/18/2022		1,333		24			24		1,357	1,357			
100081209	STOCKBRIDGE	GA		03/18/2022		1,364		39			39		1,403	1,403			
100081210	NEW BRAUNFELS	TX		03/18/2022		1,593		28			28		1,621	1,621			
100081211	FRISCO	TX		03/18/2022		1,819		59			59		1,878	1,878			
100081212	EVERETT	MA		03/18/2022		4,033		109			109		4,142	4,142			
100081213	SAN ANTONIO	TX		03/18/2022		1,054		23			23		1,077	1,077			
100081214	PEOTONE	IL		03/18/2022		1,291		50			50		1,341	1,341			
100081215	MEMPHIS	TN		03/18/2022		1,001		12			12		1,013	1,013			
100081216	MOREHEAD CITY	NC		03/18/2022		822		16			16		838	838			
100081219	PROSPER	TX		03/18/2022		1,942		68			68		2,010	2,010			
100081220	CANTON	NC		03/18/2022		1,268		30			30		1,298	1,298			
100081221	MARS HILL	NC		03/18/2022		1,570		41			41		1,611	1,611			
100081222	ASHBURN	VA		03/18/2022		890		22			22		912	912			
100081223	O FALLON	MO		03/18/2022		945		20			20		965	965			
100081224	NORTH LAS VEGAS	NV		03/18/2022		1,357		13			13		1,370	1,370			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081225	YORKTOWN	VA		03/18/2022		1,194		32			32		1,226	1,226			
100081226	GALLATIN	TN		03/18/2022		1,248		22			22		1,270	1,270			
100081227	MARIETTA	GA		03/18/2022		1,154		35			35		1,189	1,189			
100081228	LONG BRANCH	NJ		03/18/2022		4,877		73			73		4,950	4,950			
100081230	ANKENY	IA		03/18/2022		1,468		43			43		1,511	1,511			
100081231	SANFORD	NC		03/18/2022		1,077		37			37		1,114	1,114			
100081232	OKLAHOMA CITY	OK		03/18/2022		592		18			18		610	610			
100081233	GRAND BLANC	MI		03/18/2022		532		12			12		544	544			
100081234	OKLAHOMA CITY	OK		03/18/2022		560		12			12		572	572			
100081235	OKLAHOMA CITY	OK		03/18/2022		661		15			15		676	676			
100081238	PLANO	TX		03/18/2022		2,049		100			100		2,149	2,149			
100081239	GRAND BLANC	MI		03/18/2022		532		12			12		544	544			
100081241	WAYNESVILLE	NC		03/18/2022		1,452		43			43		1,495	1,495			
100081243	MECHANICSVILLE	VA		03/18/2022		1,280		16			16		1,296	1,296			
100081244	KNOXVILLE	TN		03/18/2022		1,801		58			58		1,859	1,859			
100081247	PLACENTIA	CA		03/18/2022		1,647		16			16		1,663	1,663			
100081250	LAKE ELSINORE	CA		03/18/2022		859		27			27		886	886			
100081251	MYRTLE BEACH	SC		03/18/2022		1,479		35			35		1,514	1,514			
100081252	ALISO VIEJO	CA		03/18/2022		3,790		26			26		3,816	3,816			
100081253	LEXINGTON PARK	MD		03/18/2022		1,677		69			69		1,746	1,746			
100081254	HENDERSON	NV		03/18/2022		1,644		39			39		1,683	1,683			
100081255	LEBANON	TN		03/18/2022		2,271		83			83		2,354	2,354			
100081256	LEANDER	TX		03/18/2022		1,681		45			45		1,726	1,726			
100081257	PUYALLUP	WA		03/18/2022		2,645		84			84		2,729	2,729			
100081258	MERCED	CA		03/18/2022		1,395		33			33		1,428	1,428			
100081259	ORLANDO	FL		03/18/2022		1,473		35			35		1,508	1,508			
100081260	NAPA	CA		03/18/2022		3,540		199			199		3,739	3,739			
100081261	BOZEMAN	MT		03/18/2022		2,448		57			57		2,505	2,505			
100081263	BRADENTON	FL		03/18/2022		1,411		42			42		1,453	1,453			
100081264	LATHROP	CA		03/18/2022		2,605		62			62		2,667	2,667			
100081265	SAN DIEGO	CA		03/18/2022		3,139		81			81		3,220	3,220			
100081266	AURORA	CO		03/18/2022		1,422		22			22		1,444	1,444			
100081267	GREENVILLE	SC		03/18/2022		1,428		25			25		1,453	1,453			
100081268	TRACY	CA		03/18/2022		1,614		41			41		1,655	1,655			
100081269	CLEVELAND	TN		03/18/2022		1,240		19			19		1,259	1,259			
100081270	TOWNSEND	DE		03/18/2022		1,819		36			36		1,855	1,855			
100081271	MORRISVILLE	NC		03/18/2022		1,580		47			47		1,627	1,627			
100081272	EL SOBRANTE	CA		03/18/2022		1,621		35			35		1,656	1,656			
100081274	PINOLE	CA		03/18/2022		1,600		34			34		1,634	1,634			
100081276	WHITEFISH	MT		03/18/2022		1,230		19			19		1,249	1,249			
100081277	PHOENIX	AZ		03/18/2022		1,544		24			24		1,568	1,568			
100081278	COROLLA	NC		03/18/2022		2,726		17			17		2,743	2,743			
100081279	GRANTS PASS	OR		03/18/2022		1,219		20			20		1,239	1,239			
100081280	WEST BOUNTIFUL	UT		03/18/2022		1,600		26			26		1,626	1,626			
100081281	LAS VEGAS	NV		03/18/2022		1,993		41			41		2,034	2,034			
100081284	NORTH BRUNSWICK	NJ		03/18/2022		2,075		57			57		2,132	2,132			
100081286	DUNEDIN	FL		03/18/2022		1,150		24			24		1,174	1,174			
100081287	LONGMONT	CO		03/18/2022		1,922		34			34		1,956	1,956			
100081289	VIRGINIA BEACH	VA		03/18/2022		2,429		27			27		2,456	2,456			
100081290	SNEADS FERRY	NC		03/18/2022		741		18			18		759	759			
100081292	SAN DIEGO	CA		03/18/2022		1,590		7			7		1,597	1,597			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081293	GROSSE POINTE PARK	MI		03/18/2022		993		12			12		1,005	1,005			
100081294	SMYRNA	GA		03/18/2022		1,446		64			64		1,510	1,510			
100081295	SAINT PETERS	MO		03/18/2022		1,248		27			27		1,275	1,275			
100081296	O FALLON	MO		03/18/2022		1,369		30			30		1,399	1,399			
100081297	GROSSE POINTE PARK	MI		03/18/2022		1,050		13			13		1,063	1,063			
100081298	LAKEWOOD	NJ		03/18/2022		2,915		55			55		2,970	2,970			
100081299	LAS VEGAS	NV		03/18/2022		1,378		(6)			(6)		1,372	1,372			
100081300	RIVERSIDE	CA		03/18/2022		2,121		40			40		2,161	2,161			
100081301	TEHACHAPI	CA		03/18/2022		1,293		30			30		1,323	1,323			
100081302	BEDFORD	TX		03/18/2022		1,431		29			29		1,460	1,460			
100081303	BAKERSFIELD	CA		03/18/2022		1,083		23			23		1,106	1,106			
100081304	SAN ANTONIO	TX		03/18/2022		1,296		45			45		1,341	1,341			
100081305	WILLOW GROVE	PA		03/18/2022		1,607		12			12		1,619	1,619			
100081306	PUYALLUP	WA		03/18/2022		1,283		16			16		1,299	1,299			
100081308	BELLINGHAM	WA		03/18/2022		2,295		29			29		2,324	2,324			
100081309	PHOENIX	AZ		03/18/2022		4,188		37			37		4,225	4,225			
100081310	WASHINGTON	DC		03/18/2022		4,280		118			118		4,398	4,398			
100081311	PRINCETON	TX		03/18/2022		965		26			26		991	991			
100081312	FULLERTON	CA		03/18/2022		598		8			8		606	606			
100081313	PRINCETON	TX		03/18/2022		1,087		29			29		1,116	1,116			
100081315	COLUMBIA	MD		03/18/2022		1,100		16			16		1,116	1,116			
100081316	GILBERT	AZ		03/18/2022		1,223		33			33		1,256	1,256			
100081317	RICHMOND	TX		03/18/2022		1,066		(3)			(3)		1,063	1,063			
100081318	HINESVILLE	GA		03/18/2022		582		14			14		596	596			
100081319	IRVING	TX		03/18/2022		917		25			25		942	942			
100081322	MOUNTLAKE TERRACE	WA		03/18/2022		3,331		98			98		3,429	3,429			
100081323	YUKON	OK		03/18/2022		1,179		33			33		1,212	1,212			
100081325	HONOLULU	HI		03/18/2022		4,101		73			73		4,174	4,174			
100081326	JOSEPHINE	TX		03/18/2022		1,294		41			41		1,335	1,335			
100081327	SAN ANTONIO	TX		03/18/2022		1,380		29			29		1,409	1,409			
100081329	WEST LAKE HILLS	TX		03/18/2022		2,219		78			78		2,297	2,297			
100081331	ALPHARETTA	GA		03/18/2022		1,891		30			30		1,921	1,921			
100081332	EL MONTE	CA		03/18/2022		1,929		7			7		1,936	1,936			
100081333	LOS ANGELES	CA		03/18/2022		2,827		61			61		2,888	2,888			
100081334	IRVINE	CA		03/18/2022		2,910		49			49		2,959	2,959			
100081335	SCOTTSDALE	AZ		03/18/2022		2,787		18			18		2,805	2,805			
100081337	SURFSIDE BCH	SC		03/18/2022		3,601		46			46		3,647	3,647			
100081340	ROWLAND HEIGHTS	CA		03/18/2022		3,561		83			83		3,644	3,644			
100081341	VIRGINIA BEACH	VA		03/18/2022		1,798		39			39		1,837	1,837			
100081344	GARDEN GROVE	CA		03/18/2022		5,212		146			146		5,358	5,358			
100081345	LONG BRANCH	NJ		03/18/2022		1,917		46			46		1,963	1,963			
100081346	FOUNTAIN VALLEY	CA		03/18/2022		3,746		34			34		3,780	3,780			
100081347	HOUSTON	TX		03/18/2022		1,536		31			31		1,567	1,567			
100081348	SCOTTSDALE	AZ		03/18/2022		2,890		74			74		2,964	2,964			
100081350	GEORGETOWN	TX		03/18/2022		1,240		10			10		1,250	1,250			
100081352	SPANISH FORT	AL		03/18/2022		1,287		41			41		1,328	1,328			
100081353	WILLIAMSBURG	VA		03/18/2022		973		26			26		999	999			
100081354	BOTHELL	WA		03/18/2022		1,096		29			29		1,125	1,125			
100081355	ALEXANDRIA	VA		03/18/2022		3,839		96			96		3,935	3,935			
100081356	LATHROP	CA		03/18/2022		2,605		62			62		2,667	2,667			
100081357	WEST VALLEY CITY	UT		03/18/2022		1,979		67			67		2,046	2,046			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081359	NASHVILLE	TN		03/18/2022		3,417		33			33		3,450	3,450			
100081360	CAROLINA BEACH	NC		03/18/2022		1,157		27			27		1,184	1,184			
100081361	GILBERT	AZ		03/18/2022		1,050		23			23		1,073	1,073			
100081362	DENVER	CO		03/18/2022		1,024		23			23		1,047	1,047			
100081364	ZEBULON	NC		03/18/2022		1,136		22			22		1,158	1,158			
100081365	RALEIGH	NC		03/18/2022		1,319		28			28		1,347	1,347			
100081366	BURKE	VA		03/18/2022		1,559		39			39		1,598	1,598			
100081367	SANTA MONICA	CA		03/18/2022		7,682		296			296		7,978	7,978			
100081369	BOSSIER CITY	LA		03/18/2022		2,797		58			58		2,855	2,855			
100081371	WEST NEW YORK	NJ		03/18/2022		2,591		57			57		2,648	2,648			
100081372	PUEBLO	CO		03/18/2022		1,753		38			38		1,791	1,791			
100081373	ROCHESTER	NH		03/18/2022		992		13			13		1,005	1,005			
100081374	GATLINBURG	TN		03/18/2022		1,478		12			12		1,490	1,490			
100081375	SIOUX FALLS	SD		03/18/2022		965		35			35		1,000	1,000			
100081376	PFLUGERVILLE	TX		03/18/2022		1,497		53			53		1,550	1,550			
100081377	SEASIDE PARK	NJ		03/18/2022		3,197		99			99		3,296	3,296			
100081378	ZEBULON	NC		03/18/2022		1,287		38			38		1,325	1,325			
100081379	HOUSTON	TX		03/18/2022		1,377		36			36		1,413	1,413			
100081380	GLENPOOL	OK		03/18/2022		1,236		18			18		1,254	1,254			
100081381	EVANS	GA		03/18/2022		1,034		14			14		1,048	1,048			
100081382	AUSTIN	TX		03/18/2022		2,852		36			36		2,888	2,888			
100081383	LITTLETON	NC		03/18/2022		2,136		14			14		2,150	2,150			
100081386	SEVIERVILLE	TN		03/18/2022		2,584		4			4		2,588	2,588			
100081387	PLAYA DEL REY	CA		03/18/2022		1,281		20			20		1,301	1,301			
100081388	BOISE	ID		03/18/2022		4,648		115			115		4,763	4,763			
100081389	SPRING LAKE	NC		03/18/2022		2,076		176			176		2,252	2,252			
100081390	BOZEMAN	MT		03/18/2022		1,217		19			19		1,236	1,236			
100081393	BROOKLYN CENTER	MN		03/18/2022		1,191		25			25		1,216	1,216			
100081395	HOLLYWOOD	FL		03/18/2022		1,982		35			35		2,017	2,017			
100081396	LAS VEGAS	NV		03/18/2022		1,384		13			13		1,397	1,397			
100081397	LEBANON	TN		03/18/2022		1,296		20			20		1,316	1,316			
100081398	OREM	UT		03/18/2022		2,587		46			46		2,633	2,633			
100081399	JACKSONVILLE	FL		03/18/2022		3,251		103			103		3,354	3,354			
100081400	PUYALLUP	WA		03/18/2022		2,081		50			50		2,131	2,131			
100081401	HIGHLAND	UT		03/18/2022		2,936		52			52		2,988	2,988			
100081402	CHULA VISTA	CA		03/18/2022		2,458		67			67		2,525	2,525			
100081403	GAINESVILLE	FL		03/18/2022		1,290		32			32		1,322	1,322			
100081404	HUFFMAN	TX		03/18/2022		1,012		23			23		1,035	1,035			
100081405	CHICAGO	IL		03/18/2022		855		17			17		872	872			
100081406	COLLIERVILLE	TN		03/18/2022		1,924		32			32		1,956	1,956			
100081407	LEBANON	TN		03/18/2022		1,341		27			27		1,368	1,368			
100081408	MATTHEWS	NC		03/18/2022		1,523		24			24		1,547	1,547			
100081409	KENAI	AK		03/18/2022		1,911		45			45		1,956	1,956			
100081410	LAWRENCEVILLE	GA		03/18/2022		1,249		53			53		1,302	1,302			
100081411	CARPINTERIA	CA		03/18/2022		3,984		128			128		4,112	4,112			
100081412	INLET BEACH	FL		03/18/2022		1,866		31			31		1,897	1,897			
100081413	LAS VEGAS	NV		03/18/2022		1,699		41			41		1,740	1,740			
100081414	DALLAS	TX		03/18/2022		1,357		44			44		1,401	1,401			
100081415	CENTERTON	AR		03/18/2022		1,372		42			42		1,414	1,414			
100081417	FREMONT	CA		03/18/2022		3,266		78			78		3,344	3,344			
100081418	REDINGTON SHORES	FL		03/18/2022		1,642		16			16		1,658	1,658			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081419	LOMITA	CA		03/18/2022		3,277		58			58		3,335	3,335			
100081420	INLET BEACH	FL		03/18/2022		4,175		84			84		4,259	4,259			
100081421	SEMINOLE	FL		03/18/2022		1,624		39			39		1,663	1,663			
100081422	STATEN ISLAND	NY		03/18/2022		1,677		24			24		1,701	1,701			
100081423	YAKIMA	WA		03/18/2022		2,530		55			55		2,585	2,585			
100081425	ANNA	TX		03/18/2022		1,592		70			70		1,662	1,662			
100081426	AUBURN	AL		03/18/2022		3,263		56			56		3,319	3,319			
100081427	LAS VEGAS	NV		03/18/2022		1,819		50			50		1,869	1,869			
100081429	CAYCE	SC		03/18/2022		1,082		24			24		1,106	1,106			
100081431	FAYETTEVILLE	AR		03/18/2022		762		31			31		793	793			
100081432	MODESTO	CA		03/18/2022		1,071		21			21		1,092	1,092			
100081433	PFAFFTOWN	NC		03/18/2022		691		21			21		712	712			
100081434	VALLEJO	CA		03/18/2022		2,626		78			78		2,704	2,704			
100081435	WENDELL	NC		03/18/2022		1,363		28			28		1,391	1,391			
100081436	KINGMAN	AZ		03/18/2022		851		23			23		874	874			
100081437	ASHEVILLE	NC		03/18/2022		742		26			26		768	768			
100081438	ZEBULON	NC		03/18/2022		1,126		34			34		1,160	1,160			
100081439	APEX	NC		03/18/2022		1,186		49			49		1,235	1,235			
100081440	MURFREESBORO	TN		03/18/2022		842		21			21		863	863			
100081443	MORRISTOWN	TN		03/18/2022		648		16			16		664	664			
100081444	LAS VEGAS	NV		03/18/2022		1,285		39			39		1,324	1,324			
100081445	FREDERICKSBURG	VA		03/18/2022		1,378		48			48		1,426	1,426			
100081446	SOUTH JORDAN	UT		03/18/2022		1,882		70			70		1,952	1,952			
100081447	RICHMOND	TX		03/18/2022		3,814		173			173		3,987	3,987			
100081449	EL CAJON	CA		03/18/2022		3,715		143			143		3,858	3,858			
100081450	WASHINGTON	DC		03/18/2022		1,306		22			22		1,328	1,328			
100081451	HENDERSON	NV		03/18/2022		1,974		69			69		2,043	2,043			
100081453	LAVEEN	AZ		03/18/2022		1,487		54			54		1,541	1,541			
100081454	SAN JOSE	CA		03/18/2022		3,795		153			153		3,948	3,948			
100081455	SNOHOMISH	WA		03/18/2022		2,953		104			104		3,057	3,057			
100081456	RENO	NV		03/18/2022		6,385		403			403		6,788	6,788			
100081457	RIVERSIDE	CA		03/18/2022		2,929		107			107		3,036	3,036			
100081458	FRIENDSWOOD	TX		03/18/2022		1,293		38			38		1,331	1,331			
100081459	AUSTIN	TX		03/18/2022		2,050		59			59		2,109	2,109			
100081460	FULSHEAR	TX		03/18/2022		1,240		37			37		1,277	1,277			
100081461	MERIDIAN	ID		03/18/2022		2,115		57			57		2,172	2,172			
100081462	BUDA	TX		03/18/2022		1,569		57			57		1,626	1,626			
100081463	MEDFORD	OR		03/18/2022		1,934		59			59		1,993	1,993			
100081464	PHEONIX	AZ		03/18/2022		957		36			36		993	993			
100081465	FAYETTEVILLE	AR		03/18/2022		1,433		49			49		1,482	1,482			
100081467	SACRAMENTO	CA		03/18/2022		1,421		42			42		1,463	1,463			
100081468	IRVINE	CA		03/18/2022		4,884		114			114		4,998	4,998			
100081469	PACOIMA	CA		03/18/2022		4,509		121			121		4,630	4,630			
100081470	FAIRVIEW	OR		03/18/2022		2,122		63			63		2,185	2,185			
100081471	AUGUSTA	GA		03/18/2022		877		37			37		914	914			
100081473	SAINT PETERSBURG	FL		03/18/2022		1,665		54			54		1,719	1,719			
100081474	LOS ANGELES	CA		03/18/2022		2,806		110			110		2,916	2,916			
100081475	MELISSA	TX		03/18/2022		961		32			32		993	993			
100081476	SUGAR MOUNTAIN	NC		03/18/2022		3,138		90			90		3,228	3,228			
100081477	BAKERSFIELD	CA		03/18/2022		923		23			23		946	946			
100081478	FEDERAL WAY	WA		03/18/2022		2,398		73			73		2,471	2,471			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081479	SURPRISE	AZ		03/18/2022		2,325		103			103		2,428	2,428			
100081480	SACRAMENTO	CA		03/18/2022		1,105		23			23		1,128	1,128			
100081481	ASHBURN	VA		03/18/2022		2,261		68			68		2,329	2,329			
100081482	STERLING HTS	MI		03/18/2022		662							662	662			
100081483	KILL DEVIL HILLS	NC		03/18/2022		2,296		58			58		2,354	2,354			
100081485	ATLANTA	GA		03/18/2022		1,518		62			62		1,580	1,580			
100081486	LOS ANGELES	CA		03/18/2022		4,810		104			104		4,914	4,914			
100081488	WENATCHEE	WA		03/18/2022		2,288		74			74		2,362	2,362			
100081489	RALEIGH	NC		03/18/2022		2,305		49			49		2,354	2,354			
100081490	STOCKTON	CA		03/18/2022		1,498		48			48		1,546	1,546			
100081491	PHOENIX	AZ		03/18/2022		1,145		27			27		1,172	1,172			
100081492	LAKEWOOD	NJ		03/18/2022		1,636		(3)			(3)		1,633	1,633			
100081493	YPSILANTI	MI		03/18/2022		1,288		13			13		1,301	1,301			
100081495	MUSTANG	OK		03/18/2022		1,009		30			30		1,039	1,039			
100081496	PIEDMONT	OK		03/18/2022		1,436		34			34		1,470	1,470			
100081497	MCKINNEY	TX		03/18/2022		3,149		63			63		3,212	3,212			
100081499	EDMOND	OK		03/18/2022		551		7			7		558	558			
100081502	HOUSTON	TX		03/18/2022		1,427		18			18		1,445	1,445			
100081503	SALT LAKE CITY	UT		03/18/2022		1,212		31			31		1,243	1,243			
100081504	DEERFIELD BCH	FL		03/18/2022		1,220		73			73		1,293	1,293			
100081505	SCHERTZ	TX		03/18/2022		521		20			20		541	541			
100081506	GAINESVILLE	FL		03/18/2022		2,354		39			39		2,393	2,393			
100081507	ROSWELL	GA		03/18/2022		3,357		142			142		3,499	3,499			
100081508	DAVENPORT	FL		03/18/2022		2,995		24			24		3,019	3,019			
100081509	GAINESVILLE	FL		03/18/2022		2,354		39			39		2,393	2,393			
100081510	ANTIOCH	CA		03/18/2022		1,134		22			22		1,156	1,156			
100081511	HARKER HEIGHTS	TX		03/18/2022		1,210		15			15		1,225	1,225			
100081512	ARDMORE	PA		03/18/2022		1,194		29			29		1,223	1,223			
100081513	FREDERICKSBURG	TX		03/18/2022		2,734		64			64		2,798	2,798			
100081514	PHILADELPHIA	PA		03/18/2022		660		16			16		676	676			
100081515	FREDERICKSBRG	VA		03/18/2022		1,234		32			32		1,266	1,266			
100081516	VAN NUYS	CA		03/18/2022		1,187		25			25		1,212	1,212			
100081517	FREDERICKSBURG	VA		03/18/2022		1,337		48			48		1,385	1,385			
100081519	RENTON	WA		03/18/2022		2,483		86			86		2,569	2,569			
100081520	MILFORD	MA		03/18/2022		2,566		58			58		2,624	2,624			
100081521	SAN JOSE	CA		03/18/2022		10,760		101			101		10,861	10,861			
100081522	ALLEN	TX		03/18/2022		1,514		48			48		1,562	1,562			
100081523	MILLERSVILLE	MD		03/18/2022		1,093		38			38		1,131	1,131			
100081524	EL PASO	TX		03/18/2022		1,116		28			28		1,144	1,144			
100081525	CITRUS SPGS	FL		03/18/2022		965		33			33		998	998			
100081526	RANCHO CALIFORNIA	CA		03/18/2022		3,254		81			81		3,335	3,335			
100081527	SPARKS	NV		03/18/2022		1,731		41			41		1,772	1,772			
100081528	HONOLULU	HI		03/18/2022		1,159		34			34		1,193	1,193			
100081531	CHAMBERSBURG	PA		03/18/2022		837		23			23		860	860			
100081532	SAN DIEGO	CA		03/18/2022		4,267		54			54		4,321	4,321			
100081533	SHERWOOD	AR		03/18/2022		1,871		24			24		1,895	1,895			
100081535	COMBINED LOCKS	WI		03/18/2022		1,782		(13)			(13)		1,769	1,769			
100081537	AZUSA	CA		03/18/2022		2,495		87			87		2,582	2,582			
100081538	CHAMBERSBURG	PA		03/18/2022		837		23			23		860	860			
100081540	IRVINE	CA		03/18/2022		2,633		44			44		2,677	2,677			
100081541	PROVIDENCE	RI		03/18/2022		2,093		46			46		2,139	2,139			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081542	OKLAHOMA CITY	OK		03/18/2022		668		20			20		688	688			
100081543	SEATTLE	WA		03/18/2022		4,791		98			98		4,889	4,889			
100081544	VIENNA	VA		03/18/2022		2,776		97			97		2,873	2,873			
100081545	SOUTHPORT	NC		03/18/2022		721		18			18		739	739			
100081546	COROLLA	NC		03/18/2022		6,683		44			44		6,727	6,727			
100081547	SAN MATEO	CA		03/18/2022		2,105		27			27		2,132	2,132			
100081548	SAN JOSE	CA		03/18/2022		4,669		129			129		4,798	4,798			
100081549	PELHAM	AL		03/18/2022		781		38			38		819	819			
100081556	IRVINGTON	NJ		03/14/2022		1,823		(15)			(15)		1,808	1,808			
100081559	MIDDLETOWN	OH		03/14/2022		270		(2)			(2)		268	268			
100081563	HEMPSTEAD	NY		03/14/2022		1,868		(38)			(38)		1,830	1,830			
100081564	NEWARK	NJ		03/14/2022		2,025		(36)			(36)		1,989	1,989			
100081584	LAS VEGAS	NV		03/24/2022		3,476		16			16		3,492	3,492			
100081587	DEERFIELD BEACH	FL		03/24/2022		6,087		(153)			(153)		5,934	5,934			
100081591	OZONE PARK	NY		03/24/2022		2,173		(52)			(52)		2,121	2,121			
100081594	CORONA	CA		03/24/2022		1,470		(14)			(14)		1,456	1,456			
100081596	CONROE	TX		03/24/2022		1,686		(32)			(32)		1,654	1,654			
100081601	HIALEAH	FL		03/24/2022		1,262		(46)			(46)		1,216	1,216			
100081605	SOUTH OZONE PARK	NY		03/24/2022		1,318		(21)			(21)		1,297	1,297			
100081607	FORNEY	TX		03/24/2022		1,656		(37)			(37)		1,619	1,619			
100081608	SAINT AUGUSTINE	FL		03/24/2022		2,701		(59)			(59)		2,642	2,642			
100081609	BEECH MOUNTAIN	NC		03/24/2022		502		(32)			(32)		470	470			
100081613	PEARLAND	TX		03/24/2022		2,716		(37)			(37)		2,679	2,679			
100081614	HUNTINGTON BEACH	CA		03/24/2022		3,447		(13)			(13)		3,434	3,434			
100081618	DAVENPORT	FL		03/24/2022		2,212		(94)			(94)		2,118	2,118			
100081622	YOUNGSVILLE	NC		03/24/2022		2,870		(43)			(43)		2,827	2,827			
100081624	MIDDLETOWN	CT		03/24/2022		1,764		(23)			(23)		1,741	1,741			
100081625	CORAL SPRINGS	FL		03/24/2022		663		(19)			(19)		644	644			
100081627	CELEBRATION	FL		03/24/2022		2,592		(11)			(11)		2,581	2,581			
100081637	WEST CHESTER	PA		03/24/2022		1,183		(6)			(6)		1,177	1,177			
100081640	NORTH REDINGTON BEACH	FL		03/24/2022		4,721		(82)			(82)		4,639	4,639			
100081641	JACKSON	NJ		03/24/2022		2,273		(50)			(50)		2,223	2,223			
100081642	PHILLIPSBURG	NJ		03/24/2022		657		(13)			(13)		644	644			
100081644	FORT LEE	NJ		03/24/2022		2,232		12			12		2,244	2,244			
100081648	COVINGTON	GA		03/24/2022		863		(51)			(51)		812	812			
100081654	BRANFORD	CT		03/24/2022		3,316		(7)			(7)		3,309	3,309			
100081657	PHOENIX	AZ		03/30/2022		2,795		(30)			(30)		2,765	2,765			
100081666	DENVER	CO		03/21/2022		4,115		(94)			(94)		4,021	4,021			
100081669	FORT WORTH	TX		03/21/2022		847		(22)			(22)		825	825			
100081670	DOWNEY	CA		03/21/2022		3,388		(42)			(42)		3,346	3,346			
100081671	BIG BEAR LAKE	CA		03/21/2022		916		(29)			(29)		887	887			
100081672	LAREDO	TX		03/21/2022		2,001		(63)			(63)		1,938	1,938			
100081673	PRINCEVILLE	HI		03/21/2022		6,710		(64)			(64)		6,646	6,646			
100081676	HAINES CITY	FL		03/21/2022		727		(12)			(12)		715	715			
100081677	BAKERSFIELD	CA		03/21/2022		1,869		(28)			(28)		1,841	1,841			
100081678	WOODLAND HILLS	CA		03/21/2022		6,615		(28)			(28)		6,587	6,587			
100081687	HAWTHORNE	CA		03/21/2022		2,569		(34)			(34)		2,535	2,535			
100081688	TRACYS LANDING	MD		03/21/2022		8,221		(116)			(116)		8,105	8,105			
100081691	VALENCIA	CA		03/21/2022		619		(14)			(14)		605	605			
100081692	SAN DIMAS	CA		03/21/2022		1,477		(26)			(26)		1,451	1,451			
100081754	MISSION HILLS	CA		03/22/2022		2,344		(51)			(51)		2,293	2,293			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081756	IRVINE	CA		03/22/2022		5,413		(59)			(59)		5,354	5,354			
100081757	COMMERCE	CA		03/22/2022		3,476		(42)			(42)		3,434	3,434			
100081758	SUNRISE BEACH	TX		03/22/2022		9,068		86			86		9,154	9,154			
100081760	LOS ANGELES	CA		03/22/2022		1,834		(21)			(21)		1,813	1,813			
100081761	CULVER CITY	CA		03/22/2022		29							29	29			
100081763	MILLBRAE	CA		03/22/2022		8,059		(112)			(112)		7,947	7,947			
100081764	NOVATO	CA		03/22/2022		196		(3)			(3)		193	193			
100081767	PASADENA	CA		03/25/2022		3,822		(42)			(42)		3,780	3,780			
100081768	BUFORD	GA		03/25/2022		1,492		(37)			(37)		1,455	1,455			
100081770	ATLANTA	GA		03/25/2022		2,003		(52)			(52)		1,951	1,951			
100081777	SOUTH JORDAN	UT		03/30/2022		1,345		30			30		1,375	1,375			
100081779	DALLAS	TX		03/30/2022		7,269		(172)			(172)		7,097	7,097			
100081784	SPRINGFIELD	PA		03/30/2022		1,810		53			53		1,863	1,863			
100081786	SANTA FE	NM		04/12/2022		2,553		50			50		2,603	2,603			
100081787	STEAMBOAT SPRINGS	CO		03/30/2022		952		(22)			(22)		930	930			
100081791	FLORISSANT	MO		03/30/2022		568		11			11		579	579			
100081793	BEND	OR		03/30/2022		1,152		30			30		1,182	1,182			
100081797	NORTH MIAMI	FL		03/30/2022		687		(22)			(22)		665	665			
100081805	PARK CITY	UT		03/30/2022		762		17			17		779	779			
100081807	HARRISON	NJ		03/30/2022		2,144		12			12		2,156	2,156			
100081808	PORT SAINT LUCIE	FL		03/30/2022		1,114		18			18		1,132	1,132			
100081812	CORONA	CA		03/30/2022		2,260		44			44		2,304	2,304			
100081814	MABLETON	GA		03/30/2022		1,456		3			3		1,459	1,459			
100081816	TUCSON	AZ		03/30/2022		1,754		(19)			(19)		1,735	1,735			
100081818	LA PUENTE	CA		03/30/2022		2,909		(18)			(18)		2,891	2,891			
100081821	LOS ANGELES	CA		03/30/2022		1,285		(2)			(2)		1,283	1,283			
100081822	STEILACOOM	WA		03/30/2022		9,059		(32)			(32)		9,027	9,027			
100081824	LOS ANGELES	CA		03/30/2022		4,207		(11)			(11)		4,196	4,196			
100081833	HAMDEN	CT		04/27/2022		1,823		(87)			(87)		1,736	1,736			
100081834	CYPRESS	CA		03/30/2022		331		5			5		336	336			
100081837	HOMESTEAD	FL		03/30/2022		1,316		30			30		1,346	1,346			
100081838	PALM SPRINGS	CA		03/30/2022		2,127		(8)			(8)		2,119	2,119			
100081856	PALM BCH GDNS	FL		04/12/2022		1,295		(43)			(43)		1,252	1,252			
100081859	RANCHO CUCAMONGA	CA		04/12/2022		1,725		(53)			(53)		1,672	1,672			
100081880	WEST HILLS	CA		03/31/2022		3,531		(58)			(58)		3,473	3,473			
100081881	LAKESIDE	CA		03/31/2022		2,641		(20)			(20)		2,621	2,621			
100081882	LADERA RANCH	CA		03/31/2022		8,176		(161)			(161)		8,015	8,015			
100081883	SANTA ROSA BEACH	FL		03/31/2022		4,070		(112)			(112)		3,958	3,958			
100081884	FULLERTON	CA		03/31/2022		5,643		(126)			(126)		5,517	5,517			
100081885	TEMPLE CITY	CA		03/31/2022		10,894		17			17		10,911	10,911			
100081887	CHATSWORTH	CA		03/31/2022		2,218		(37)			(37)		2,181	2,181			
100081888	SAN DIEGO	CA		03/31/2022		2,733		(13)			(13)		2,720	2,720			
100081890	ANAHEIM	CA		03/31/2022		2,389		(45)			(45)		2,344	2,344			
100081894	DEN HAAG	NLD		03/30/2022		447						(11)	436	450	15		15
100081898	DEN HAAG	NLD		03/30/2022		587						(15)	572	592	20		20
100081900	VALKENBURG AAN DE GEUL	NLD		03/30/2022		264						(7)	257	265	9		9
100081905	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		283						(7)	276	286	9		9
100081907	ROTTERDAM	NLD		03/30/2022		224						(6)	218	225	7		7
100081908	ZALTBOMMEL	NLD		03/30/2022		816						(20)	796	821	26		26
100081913	EINDHOVEN	NLD		03/30/2022		845						(21)	824	851	28		28
100081918	WEERT	NLD		03/30/2022		524						(13)	511	528	17		17

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081922	EMMELOORD	NLD		03/30/2022		906						(22)	884	914	30		30
100081923	ROTTERDAM	NLD		03/30/2022		147,163						(3,700)	143,463	150,539	7,075		7,075
100081924	ROTTERDAM	NLD		03/30/2022		524						(13)	511	527	16		16
100081934	AMSTERDAM	NLD		03/30/2022		306		4			4	(15)	295	306	11		11
100081936	ZALTBOMMEL	NLD		03/30/2022		444						(11)	433	448	15		15
100081937	DEN HAAG	NLD		03/30/2022		99,991						(2,466)	97,525	100,359	2,834		2,834
100081944	AMSTERDAM	NLD		03/30/2022		3,399						(84)	3,315	3,420	105		105
100081946	LELYSTAD	NLD		03/30/2022		2,785						(69)	2,716	2,788	71		71
100081950	LEIDEN	NLD		03/30/2022		471						(12)	459	475	16		16
100081954	ROTTERDAM	NLD		03/30/2022		317						(8)	309	320	10		10
100081960	AMERSFOORT	NLD		03/30/2022		267						(7)	260	269	9		9
100081965	TILBURG	NLD		03/30/2022		1,167						(29)	1,138	1,178	40		40
100081969	ARNHEM	NLD		03/30/2022		1,019						(25)	994	1,031	37		37
100081976	ALMERE	NLD		03/30/2022		409						(10)	399	412	13		13
100081978	DEN HAAG	NLD		03/30/2022		9,596						(238)	9,358	9,671	313		313
100081984	ROTTERDAM	NLD		03/30/2022		2,191						(54)	2,137	2,201	64		64
100081988	S-HERTOGENBOSCH	NLD		03/30/2022		13,225						(326)	12,899	13,270	370		370
100081990	S-HERTOGENBOSCH	NLD		03/30/2022		11,669						(288)	11,381	11,709	327		327
100081991	SPIJKENISSE	NLD		03/30/2022		267						(7)	260	268	8		8
100082004	AMSTERDAM	NLD		03/30/2022		4,120						(102)	4,018	4,157	139		139
100082008	HAARLEM	NLD		03/30/2022		1,040						(26)	1,014	1,048	34		34
100082010	ZALTBOMMEL	NLD		03/30/2022		754						(19)	735	761	26		26
100082012	CASTRICUM	NLD		03/30/2022		816						(20)	796	822	27		27
100082014	SPIJKENISSE	NLD		03/30/2022		674						(17)	657	679	22		22
100082017	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		1,158						(29)	1,129	1,167	38		38
100082019	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		1,202						(30)	1,172	1,212	40		40
100082020	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		1,203						(30)	1,173	1,212	39		39
100082023	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		1,359						(34)	1,325	1,369	44		44
100082024	SPIJKENISSE	NLD		03/30/2022		719						(18)	701	723	22		22
100082027	SPIJKENISSE	NLD		03/30/2022		675						(17)	658	679	21		21
100082028	CAPELLE AAN DEN IJSSEL	NLD		03/30/2022		1,336						(33)	1,303	1,347	44		44
100082042	DEN HAAG	NLD		03/30/2022		553						(14)	539	558	19		19
100082045	DEN HAAG	NLD		03/30/2022		346						(9)	337	348	11		11
100082053	SPIJKENISSE	NLD		03/30/2022		207						(5)	202	209	7		7
100082060	DEN HAAG	NLD		03/30/2022		447						(11)	436	451	15		15
100082061	ROTTERDAM	NLD		03/30/2022		550						(14)	536	554	18		18
100082115	RANCHO MIRAGE	CA		04/14/2022		2,535		(97)			(97)		2,438	2,438			
100082118	PEARLAND	TX		04/14/2022		839		(83)			(83)		756	756			
100082120	LA CANADA FLINTRIDGE	CA		04/14/2022		7,880		33			33		7,913	7,913			
100082127	GATLINBURG	TN		04/14/2022		2,604		60			60		2,664	2,664			
100082131	FORT LAUDERDALE	FL		04/14/2022		1,594		14			14		1,608	1,608			
100082133	OJAI	CA		04/14/2022		536		8			8		544	544			
100082149	BLUFFDALE	UT		04/14/2022		4,478		(38)			(38)		4,440	4,440			
100082153	SAN FRANCISCO	CA		04/14/2022		2,212		(37)			(37)		2,175	2,175			
100082171	KATY	TX		04/14/2022		551		(36)			(36)		515	515			
100082172	VISTA	CA		04/14/2022		4,053		(106)			(106)		3,947	3,947			
100082173	DALLAS	TX		04/14/2022		1,344		(91)			(91)		1,253	1,253			
100082176	REDONDO BEACH	CA		04/14/2022		4,348		141			141		4,489	4,489			
100082177	QUEEN CREEK	AZ		04/14/2022		1,783		(30)			(30)		1,753	1,753			
100082180	LEXINGTON	SC		04/14/2022		927		(38)			(38)		889	889			
100082184	LEONARD	TX		04/14/2022		1,219		(37)			(37)		1,182	1,182			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082193	GREENVILLE	SC		04/14/2022		113		(13)			(13)		100	100			
100082215	PUNTA MITA	MEX		04/14/2022		1,506							1,506	1,506			
100082217	CABO SAN LUCAS	MEX		04/14/2022		812							812	812			
100082219	SAN JOSE DEL CABO	MEX		04/14/2022		412							412	412			
100082220	SAYULITA	MEX		04/14/2022		2,326							2,326	2,326			
100082221	CABO SAN LUCAS	MEX		04/14/2022		477							477	477			
100082223	CABO SAN LUCAS	MEX		04/14/2022		1,642							1,642	1,642			
100082224	PUERTO LOS CABOS	MEX		04/14/2022		5,681							5,681	5,681			
100082225	PLAYAS DE ROSARITO	MEX		04/14/2022		882							882	882			
100082228	PUERTO VALLARTA	MEX		04/14/2022		565							565	565			
100082229	PUERTO VALLARTA	MEX		04/14/2022		1,155							1,155	1,155			
100082230	SAYULITA	MEX		04/14/2022		1,135							1,135	1,135			
100082231	PUERTA VALLARTA	MEX		04/14/2022		3,152							3,152	3,152			
100082234	GLENDORA	CA		04/14/2022		9,496		(171)			(171)		9,325	9,325			
100082235	NEWPORT BEACH	CA		04/14/2022		8,155		166			166		8,321	8,321			
100082237	HOUSTON	TX		04/14/2022		1,264		(59)			(59)		1,205	1,205			
100082250	GALVESTON	TX		04/14/2022		3,303		(6)			(6)		3,297	3,297			
100082251	HIGHLAND	UT		04/14/2022		6,063		128			128		6,191	6,191			
100082258	REDDING	CA		04/14/2022		2,276		(88)			(88)		2,188	2,188			
100082262	HOMESTEAD	FL		04/14/2022		3,246		12			12		3,258	3,258			
100082274	DENVER	CO		04/14/2022		3,701		(123)			(123)		3,578	3,578			
100082280	LODI	CA		04/14/2022		3,075		(20)			(20)		3,055	3,055			
100082291	LONG BEACH	CA		04/14/2022		590		10			10		600	600			
100082297	POMPANO BEACH	FL		04/14/2022		2,006		(53)			(53)		1,953	1,953			
100082300	BRADENTON	FL		04/14/2022		4,367		(149)			(149)		4,218	4,218			
100082306	PINE	CO		04/14/2022		1,779		(70)			(70)		1,709	1,709			
100082313	PARKLAND	FL		04/14/2022		324		(6)			(6)		318	318			
100082329	LA HABRA HEIGHTS	CA		04/14/2022		901		(29)			(29)		872	872			
100082331	NORTHRIDGE	CA		04/14/2022		6,202		(200)			(200)		6,002	6,002			
100082340	HERRIMAN	UT		04/14/2022		40		(1)			(1)		39	39			
100082348	AUSTIN	TX		04/14/2022		1,620		(85)			(85)		1,535	1,535			
100082354	PRESCOTT	AZ		04/14/2022		2,134		(45)			(45)		2,089	2,089			
100082356	SAN DIEGO	CA		04/14/2022		912		(12)			(12)		900	900			
100082360	SCOTTSDALE	AZ		04/14/2022		2,219		(74)			(74)		2,145	2,145			
100082361	MIAMI	FL		04/14/2022		2,027		(43)			(43)		1,984	1,984			
100082377	HAINES CITY	FL		04/14/2022		4,350		(155)			(155)		4,195	4,195			
100082381	TORRANCE	CA		04/14/2022		5,684		(67)			(67)		5,617	5,617			
100082386	DOWNEY	CA		04/14/2022		7,522		(182)			(182)		7,340	7,340			
100082448	LOS ANGELES	CA		05/17/2022		2,115		(36)			(36)		2,079	2,079			
100082471	STOCKTON	CA		04/22/2022		3,660		29			29		3,689	3,689			
100082566	MIRAMAR BEACH	FL		04/27/2022		4,494		(89)			(89)		4,405	4,405			
100082572	MIAMI	FL		04/27/2022		8,592		25			25		8,617	8,617			
100082578	PALATINE	IL		04/20/2022		3,899		(5)			(5)		3,894	3,894			
100082584	SAN DIEGO	CA		04/14/2022		3,585		(102)			(102)		3,483	3,483			
100082586	CONROE	TX		04/14/2022		4,486		(97)			(97)		4,389	4,389			
100082588	EL DORADO HILLS	CA		04/14/2022		43,599		(824)			(824)		42,775	42,775			
100082589	MIDDLEBURG HEIGHTS	OH		04/14/2022		686		(14)			(14)		672	672			
100082590	ATLANTA	GA		04/14/2022		2,966		(103)			(103)		2,863	2,863			
100082591	VICTORVILLE	CA		04/14/2022		1,713		(9)			(9)		1,704	1,704			
100082592	SAN DIEGO	CA		04/14/2022		1,642		(32)			(32)		1,610	1,610			
100082595	GUTHRIE	OK		04/14/2022		426		(12)			(12)		414	414			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082597	BROOKLYN	NY		04/14/2022		10,224		(279)			(279)		9,945	9,945			
100082598	SEABROOK	TX		04/14/2022		1,611		(45)			(45)		1,566	1,566			
100082600	WAREHAM	MA		04/14/2022		972		1			1		973	973			
100082601	CARROLLTON	TX		04/14/2022		2,659		(66)			(66)		2,593	2,593			
100082602	PHILADELPHIA	PA		04/14/2022		1,678		3			3		1,681	1,681			
100082603	FEDERAL WAY	WA		04/14/2022		2,965		(53)			(53)		2,912	2,912			
100082604	HEWLETT	NY		04/14/2022		2,819		(73)			(73)		2,746	2,746			
100082605	RESEDA	CA		04/14/2022		2,005		3			3		2,008	2,008			
100082607	CHATSWORTH	CA		04/14/2022		1,915		(37)			(37)		1,878	1,878			
100082609	SANTA ANA	CA		04/14/2022		1,700		(16)			(16)		1,684	1,684			
100082610	LOS ANGELES	CA		04/14/2022		1,256		4			4		1,260	1,260			
100082612	LOS ANGELES	CA		04/14/2022		1,434		(11)			(11)		1,423	1,423			
100082614	FRESNO	CA		04/14/2022		2,343		16			16		2,359	2,359			
100082617	CEDAR GROVE	NJ		04/14/2022		5,236		(55)			(55)		5,181	5,181			
100082618	ORANGE	CA		04/14/2022		12,405		(184)			(184)		12,221	12,221			
100082620	TEMECULA	CA		04/14/2022		2,140		(21)			(21)		2,119	2,119			
100082621	WEST CHICAGO	IL		04/14/2022		2,719		(58)			(58)		2,661	2,661			
100082622	GRANADA HILLS	CA		04/14/2022		3,638		(40)			(40)		3,598	3,598			
100082624	PALM COAST	FL		04/14/2022		2,555		(74)			(74)		2,481	2,481			
100082625	MOUNT PLEASANT	SC		04/14/2022		8,751		(119)			(119)		8,632	8,632			
100082627	KAILUA KONA	HI		04/14/2022		2,405		(21)			(21)		2,384	2,384			
100082629	WALNUT CREEK	CA		04/14/2022		1,039		5			5		1,044	1,044			
100082635	WAKE FOREST	NC		04/14/2022		1,068		(29)			(29)		1,039	1,039			
100082636	NORTHRIDGE	CA		04/14/2022		2,319		(72)			(72)		2,247	2,247			
100082640	MIAMI	FL		04/14/2022		2,974		4			4		2,978	2,978			
100082641	JACKSONVILLE	FL		04/14/2022		925		(5)			(5)		920	920			
100082642	HAMPSTEAD	MD		04/14/2022		1,876		(30)			(30)		1,846	1,846			
100082645	MORGAN HILL	CA		04/14/2022		913		(22)			(22)		891	891			
100082652	AVENTURA	FL		04/14/2022		1,623		(2)			(2)		1,621	1,621			
100082713	ORINDA	CA		04/20/2022		602		(2)			(2)		600	600			
100082721	DEN HAAG	NLD		04/27/2022		269						(22)	247	271	24		24
100082725	DEN HAAG	NLD		04/27/2022		296		1			1	(25)	272	299	27		27
100082729	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		269						(22)	247	271	24		24
100082737	LEIDEN	NLD		04/27/2022		280						(23)	257	283	26		26
100082743	ROTTERDAM	NLD		04/27/2022		264,187						(21,701)	242,486	263,925	21,439		21,439
100082745	LELYSTAD	NLD		04/27/2022		520						(43)	477	526	48		48
100082746	LELYSTAD	NLD		04/27/2022		5,673						(468)	5,205	5,695	490		490
100082751	DEN HAAG	NLD		04/27/2022		868						(72)	796	875	79		79
100082754	SPIJKENISSE	NLD		04/27/2022		523						(43)	480	529	49		49
100082756	SPIJKENISSE	NLD		04/27/2022		606						(50)	556	612	56		56
100082758	SPIJKENISSE	NLD		04/27/2022		575						(48)	527	581	53		53
100082761	KATWIJK	NLD		04/27/2022		554						(46)	508	556	48		48
100082762	AMSTERDAM	NLD		04/27/2022		1,028,254						(78,125)	950,129	950,129			
100082767	DEN HAAG	NLD		04/27/2022		910						(75)	835	912	77		77
100082768	CAPELLE AAN DEN IJSSEL	NLD		04/27/2022		215						(18)	197	217	20		20
100082771	ROTTERDAM	NLD		04/27/2022		462						(38)	424	467	42		42
100082777	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		1,086						(90)	996	1,095	100		100
100082778	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		1,274						(106)	1,168	1,285	116		116
100082781	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		529						(44)	485	533	48		48
100082783	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		807						(67)	740	814	74		74
100082788	HEERLEN	NLD		04/27/2022		716						(59)	657	722	65		65

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082791	ENSCHEDE	NLD		04/27/2022		267						(22)	245	269	24		24
100082795	ENSCHEDE	NLD		04/27/2022		234						(19)	215	236	21		21
100082797	ALMELO	NLD		04/27/2022		180						(15)	165	181	16		16
100082798	ROTTERDAM	NLD		04/27/2022		387						(32)	355	391	36		36
100082803	GORREDIJK	NLD		04/27/2022		251						(21)	230	253	23		23
100082805	VENLO	NLD		04/27/2022		214						(18)	196	215	19		19
100082807	WINTER PARK	FL		04/28/2022		3,173		(301)			(301)		2,872	2,872			
100082808	PACIFIC PALISADES	CA		04/28/2022		3,307		(69)			(69)		3,238	3,238			
100082810	SANTA MONICA	CA		04/28/2022		9,876		(139)			(139)		9,737	9,737			
100082812	PLEASANT VIEW	UT		04/28/2022		10,708		(227)			(227)		10,481	10,481			
100082817	PALM SPRINGS	CA		04/28/2022		3,147		(35)			(35)		3,112	3,112			
100082818	FORT WORTH	TX		04/28/2022		2,220		(47)			(47)		2,173	2,173			
100082821	CANYON LAKE	CA		04/28/2022		5,854		(71)			(71)		5,783	5,783			
100082824	MANHATTAN BEACH	CA		04/28/2022		7,422		(171)			(171)		7,251	7,251			
100082828	NEW ALBANY	OH		05/17/2022		3,118		(82)			(82)		3,036	3,036			
100082843	KEY WEST	FL		05/17/2022		2,208		(71)			(71)		2,137	2,137			
100082858	AUBURN	CA		05/17/2022		1,478		(68)			(68)		1,410	1,410			
100082872	STREETSBORO	OH		05/17/2022		703		(13)			(13)		690	690			
100082873	RIVERSIDE	CA		05/17/2022		3,056		(43)			(43)		3,013	3,013			
100082875	DE LEON SPRINGS	FL		05/17/2022		1,547		(44)			(44)		1,503	1,503			
100082882	ELIZABETH	NJ		05/17/2022		1,109		(39)			(39)		1,070	1,070			
100082885	SAINT GEORGE	UT		05/17/2022		3,705		(75)			(75)		3,630	3,630			
100082890	WOODLAND	CA		05/17/2022		17,934		(486)			(486)		17,448	17,448			
100082891	HOUSTON	TX		05/17/2022		3,680		(84)			(84)		3,596	3,596			
100082895	FOUNTAIN VALLEY	CA		05/17/2022		2,740		(113)			(113)		2,627	2,627			
100082896	FRESNO	CA		05/17/2022		913		(34)			(34)		879	879			
100082900	BIG BEAR CITY	CA		05/17/2022		1,198		(26)			(26)		1,172	1,172			
100082901	CHINO	CA		05/17/2022		2,441		(37)			(37)		2,404	2,404			
100082908	SAN PEDRO	CA		05/17/2022		3,887		(77)			(77)		3,810	3,810			
100082912	SACRAMENTO	CA		05/17/2022		1,417		(42)			(42)		1,375	1,375			
100082913	NORTH SALT LAKE	UT		05/17/2022		2,189		(49)			(49)		2,140	2,140			
100082918	HOUSTON	TX		05/17/2022		2,907		(78)			(78)		2,829	2,829			
100082919	MERCER ISLAND	WA		05/17/2022		829		(32)			(32)		797	797			
100082920	TEMECULA	CA		05/17/2022		3,031		(77)			(77)		2,954	2,954			
100082926	MESQUITE	TX		05/17/2022		596		(57)			(57)		539	539			
100082933	MIAMI	FL		05/17/2022		4,464		(58)			(58)		4,406	4,406			
100082980	WOODLAND HILLS	CA		05/05/2022		10,547		(214)			(214)		10,333	10,333			
100082990	CHICO	CA		05/05/2022		1,929		(6)			(6)		1,923	1,923			
100082991	RICHMOND	CA		05/05/2022		1,568		(20)			(20)		1,548	1,548			
100082994	PLAISTOW	NH		05/05/2022		1,529		(29)			(29)		1,500	1,500			
100082996	ANDERSON IS	WA		05/05/2022		2,456		(56)			(56)		2,400	2,400			
100082997	TORRANCE	CA		05/05/2022		4,110		(77)			(77)		4,033	4,033			
100082999	HOMESTEAD	FL		05/05/2022		10,061		(127)			(127)		9,934	9,934			
100083001	ACAMPO	CA		05/05/2022		2,419		(40)			(40)		2,379	2,379			
100083004	EASTPOINT	FL		05/05/2022		566		(4)			(4)		562	562			
100083005	FAIRFIELD	CT		05/05/2022		1,488		(17)			(17)		1,471	1,471			
100083008	THOUSAND OAKS	CA		05/05/2022		3,633		(52)			(52)		3,581	3,581			
100083010	MONMOUTH BEACH	NJ		05/05/2022		4,252		(67)			(67)		4,185	4,185			
100083011	GALT	CA		05/05/2022		3,434		(49)			(49)		3,385	3,385			
100083013	PALM SPRINGS	CA		05/05/2022		4,419		23			23		4,442	4,442			
100083014	GLEN ELLEN	CA		05/11/2022		7,405		(50)			(50)		7,355	7,355			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083015	BAKERSFIELD	CA		05/11/2022		1,394		(35)			(35)		1,359	1,359			
100083016	DESTIN	FL		05/11/2022		1,457		(38)			(38)		1,419	1,419			
100083017	OCEAN CITY	MD		05/11/2022		7,009		(112)			(112)		6,897	6,897			
100083018	SAN DIEGO	CA		05/11/2022		6,452		103			103		6,555	6,555			
100083020	SANTA CLARITA	CA		05/11/2022		2,563		34			34		2,597	2,597			
100083021	TOWSON	MD		05/11/2022		1,694		(24)			(24)		1,670	1,670			
100083022	SUNNY ISLES BEACH	FL		05/11/2022		12,721		3			3		12,724	12,724			
100083025	JACKSON	WY		05/11/2022		10,462		678			678		11,140	11,140			
100083026	LOS ANGELES	CA		05/11/2022		18,403		1,117			1,117		19,520	19,520			
100083028	SOUTH RIVER	NJ		05/11/2022		1,045		83			83		1,128	1,128			
100083029	HOUSTON	TX		05/11/2022		286		(37)			(37)		249	249			
100083031	LOS ANGELES	CA		05/11/2022		2,086		64			64		2,150	2,150			
100083032	BAYVILLE	NJ		05/11/2022		941		7			7		948	948			
100083033	HAMPTON BAYS	NY		05/11/2022		5,160		213			213		5,373	5,373			
100083036	CEDAR FALLS	IA		05/11/2022		2,509		(94)			(94)		2,415	2,415			
100083037	CICERO	IL		05/11/2022		591		(18)			(18)		573	573			
100083039	SARASOTA	FL		05/11/2022		2,434		102			102		2,536	2,536			
100083040	MIAMI	FL		05/11/2022		2,614		(77)			(77)		2,537	2,537			
100083041	SCHERTZ	TX		05/11/2022		2,820		(232)			(232)		2,588	2,588			
100083042	GARDEN CITY	ID		05/11/2022		1,229		(45)			(45)		1,184	1,184			
100083043	LITTLE ELM	TX		05/11/2022		1,924		(49)			(49)		1,875	1,875			
100083045	HONOLULU	HI		05/11/2022		1,053		(42)			(42)		1,011	1,011			
100083048	COTO DE CAZA	CA		05/11/2022		15,274		(310)			(310)		14,964	14,964			
100083049	CORONA	CA		05/11/2022		2,348		(74)			(74)		2,274	2,274			
100083050	OSWEGO	IL		05/11/2022		5,047		(59)			(59)		4,988	4,988			
100083051	DAVIE	FL		05/11/2022		383		(17)			(17)		366	366			
100083058	SUNNY ISLES BEACH	FL		05/26/2022		4,451		352			352		4,803	4,803			
100083062	BELVEDERE TIBURON	CA		05/26/2022		13,172		1,665			1,665		14,837	14,837			
100083063	CONCORD	CA		05/26/2022		3,865		480			480		4,345	4,345			
100083068	LINDEN	MI		05/26/2022		2,531		332			332		2,863	2,863			
100083069	SAN JOSE	CA		05/26/2022		4,094		656			656		4,750	4,750			
100083076	BUENA PARK	CA		05/26/2022		3,413		270			270		3,683	3,683			
100083078	GLENDALE	CA		05/26/2022		4,392		307			307		4,699	4,699			
100083093	PHELAN	CA		05/26/2022		1,025		(40)			(40)		985	985			
100083162	NORTH LAS VEGAS	NV		05/26/2022		2							2	2			
100083188	FRANKLINVILLE	NJ		05/26/2022		2,105		(48)			(48)		2,057	2,057			
100083200	RANCHO CORDOVA	CA		05/26/2022		1,988		(42)			(42)		1,946	1,946			
100083205	MARBLETON	WY		05/26/2022		3,123							3,123	3,123			
100083220	NORTHPORT	AL		05/26/2022		550		(30)			(30)		520	520			
100083230	RIVERSIDE	CA		05/10/2022		2,075		(34)			(34)		2,041	2,041			
100083231	NORTHRIDGE CITY OF LOS ANGELES	CA		05/10/2022		5,158		17			17		5,175	5,175			
100083232	ATWATER	CA		05/10/2022		1,230		(20)			(20)		1,210	1,210			
100083233	HOUSTON	TX		05/10/2022		393		(37)			(37)		356	356			
100083234	FULLERTON	CA		05/10/2022		3,339		(60)			(60)		3,279	3,279			
100083236	CORONA	CA		05/10/2022		5,729		(20)			(20)		5,709	5,709			
100083238	JURUPA VALLEY	CA		05/10/2022		3,614		(55)			(55)		3,559	3,559			
100083247	HOUSTON	TX		05/10/2022		1,516		(85)			(85)		1,431	1,431			
100083249	RIVERSIDE	CA		05/10/2022		7,909		(87)			(87)		7,822	7,822			
100083257	KATY	TX		05/10/2022		849		(42)			(42)		807	807			
100083261	NORTH HIGHLANDS	CA		05/10/2022		1,021		(16)			(16)		1,005	1,005			
100083262	MURRIETA	CA		05/10/2022		1,586		(41)			(41)		1,545	1,545			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083266	ATWATER	CA		05/10/2022		3,976		(15)			(15)		3,961	3,961			
100083269	RANCHO SANTA MARGARITA	CA		05/10/2022		6,587		(14)			(14)		6,573	6,573			
100083270	HUNTINGTON BEACH	CA		05/10/2022		6,362		(63)			(63)		6,299	6,299			
100083282	SAN JOSE DEL CABO	MEX		05/12/2022		2,186							2,186	2,186			
100083283	SAN MIGUEL DE ALLENDE GUANAJUA	MEX		05/12/2022		1,047							1,047	1,047			
100083290	BEVERLY HILLS	CA		05/26/2022		12,548		(127)			(127)		12,421	12,421			
100083291	VICTORVILLE	CA		05/26/2022		1,155		(24)			(24)		1,131	1,131			
100083294	NIJMEGEN	NLD		05/27/2022		287						(19)	268	289	21		21
100083299	NIJMEGEN	NLD		05/27/2022		445						(29)	416	450	33		33
100083302	AMSTERDAM	NLD		05/27/2022		1,371						(89)	1,282	1,385	103		103
100083306	UTRECHT	NLD		05/27/2022		209,621						(13,860)	195,761	214,641	18,880		18,880
100083308	HEERLEN	NLD		05/27/2022		151						(10)	141	151	11		11
100083311	DEN HAAG	NLD		05/27/2022		155,039						(10,049)	144,990	155,614	10,624		10,624
100083314	ROTTERDAM	NLD		05/27/2022		801						(52)	749	808	59		59
100083321	ROTTERDAM	NLD		05/27/2022		233						(15)	218	235	17		17
100083326	AMSTERDAM/AMSTELVEEN	NLD		05/27/2022		485						(32)	453	489	36		36
100083330	EINDHOVEN	NLD		05/27/2022		525						(34)	491	529	38		38
100083332	TILBURG	NLD		05/27/2022		1,231						(80)	1,151	1,241	90		90
100083338	ROTTERDAM	NLD		05/27/2022		426						(28)	398	429	30		30
100083341	ENSCHEDE	NLD		05/27/2022		165,729						(10,742)	154,987	166,346	11,360		11,360
100083342	BREDA	NLD		05/27/2022		96,238						(6,237)	90,001	96,588	6,587		6,587
100083344	AMSTERDAM	NLD		05/27/2022		114						(7)	107	115	8		8
100083346	ROTTERDAM	NLD		05/27/2022		845						(55)	790	850	61		61
100083348	HEEMSTEDE	NLD		05/27/2022		693						(45)	648	699	50		50
100083350	DEN HAAG	NLD		05/27/2022		321						(21)	300	324	24		24
100083353	LELYSTAD	NLD		05/27/2022		465						(30)	435	470	35		35
100083357	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		1,295						(84)	1,211	1,306	95		95
100083360	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		1,147						(75)	1,072	1,156	84		84
100083362	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		1,189						(77)	1,112	1,199	87		87
100083364	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		1,231						(80)	1,151	1,242	91		91
100083366	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		1,104						(72)	1,032	1,113	82		82
100083368	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		1,358						(88)	1,270	1,370	101		101
100083379	ROTTERDAM	NLD		05/27/2022		28,855						(1,908)	26,947	29,540	2,593		2,593
100083383	UTRECHT	NLD		05/27/2022		1,049						(68)	981	1,056	76		76
100083403	GORREDIJK	NLD		05/27/2022		402						(26)	376	405	29		29
100083407	EMMELOORD	NLD		05/27/2022		572						(37)	535	577	41		41
100083409	EMMELOORD	NLD		05/27/2022		572						(37)	535	577	41		41
100083417	ROOSENDAAL	NLD		05/27/2022		200						(13)	187	202	14		14
100083426	TILBURG	NLD		05/27/2022		433						(28)	405	437	31		31
100083430	ZALTBOMMEL	NLD		05/27/2022		886						(58)	828	893	66		66
100083434	ZALTBOMMEL	NLD		05/27/2022		285						(19)	266	287	21		21
100083455	SANTA MONICA	CA		06/02/2022		7,815		(53)			(53)		7,762	7,762			
100083457	POMONA	CA		06/02/2022		4,725		(5)			(5)		4,720	4,720			
100083462	SANTA CLARA	CA		06/02/2022		15,254		(254)			(254)		15,000	15,000			
100083463	WILMINGTON	CA		06/02/2022		532		(2)			(2)		530	530			
100083479	MONROVIA	CA		06/06/2022		11,842		(192)			(192)		11,650	11,650			
100083484	TAMPA	FL		06/06/2022		5,700		(58)			(58)		5,642	5,642			
100083491	MIAMI BEACH	FL		06/06/2022		16,832		(266)			(266)		16,566	16,566			
100083495	CAPE CORAL	FL		06/06/2022		558		(36)			(36)		522	522			
100083496	NEWARK	NJ		06/06/2022		562		17			17		579	579			
100083501	MORRISTOWN	NJ		06/06/2022		3,390		(67)			(67)		3,323	3,323			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083504	LIGHTHOUSE POINT	FL		06/06/2022		7,442		(142)			(142)		7,300	7,300			
100083507	PHOENIX	AZ		06/06/2022		16,104		(114)			(114)		15,990	15,990			
100083508	SAN JOSE	CA		06/06/2022		8,818		(232)			(232)		8,586	8,586			
100083511	KAILUA	HI		06/06/2022		8,374		(113)			(113)		8,261	8,261			
100083512	BRENTWOOD	CA		06/06/2022		9,332		(150)			(150)		9,182	9,182			
100083513	MIAMI	FL		06/06/2022		783		(62)			(62)		721	721			
100083514	COVINA	CA		06/06/2022		1,634		(30)			(30)		1,604	1,604			
100083515	SCOTTSDALE	AZ		06/06/2022		8,637		(157)			(157)		8,480	8,480			
100083516	MIAMI	FL		06/06/2022		836		(44)			(44)		792	792			
100083517	SAN FRANCISCO	CA		06/06/2022		23,994		(464)			(464)		23,530	23,530			
100083519	FORNEY	TX		06/06/2022		2,994		(172)			(172)		2,822	2,822			
100083589	ENGLEWOOD	CO		07/25/2022		1,245		(22)			(22)		1,223	1,223			
100083596	JACKSONVILLE	FL		07/25/2022		751		(25)			(25)		726	726			
100083599	COACHELLA	CA		07/25/2022		1,306		(21)			(21)		1,285	1,285			
100083609	GREEN VALLEY	AZ		07/25/2022		2,796		(19)			(19)		2,777	2,777			
100083629	SAN JUAN CAPISTRANO	CA		07/25/2022		5,873		127			127		6,000	6,000			
100083641	LAGUNA NIGUEL	CA		07/25/2022		8,045		232			232		8,277	8,277			
100083645	MIDLAND	TX		07/25/2022		580		(33)			(33)		547	547			
100083651	HARRAH	OK		06/23/2022		479		(9)			(9)		470	470			
100083654	AURORA	CO		06/23/2022		693		(21)			(21)		672	672			
100083655	BATTLE GROUND	WA		06/23/2022		2,314		(38)			(38)		2,276	2,276			
100083657	WILSON	NC		06/23/2022		444		(10)			(10)		434	434			
100083659	CERES	CA		06/23/2022		736		(7)			(7)		729	729			
100083660	LYNWOOD	CA		06/23/2022		1,933		(15)			(15)		1,918	1,918			
100083661	LEBANON	PA		06/23/2022		253		(3)			(3)		250	250			
100083662	CHURCHTON	MD		06/23/2022		2,272		(40)			(40)		2,232	2,232			
100083663	SANTA CLARITA	CA		06/23/2022		1,918		(3)			(3)		1,915	1,915			
100083664	ALVA	FL		06/23/2022		2,010		(7)			(7)		2,003	2,003			
100083665	PHOENIX	AZ		06/23/2022		460		(7)			(7)		453	453			
100083672	LAS VEGAS	NV		06/21/2022		5,323		(111)			(111)		5,212	5,212			
100083674	ORLANDO	FL		06/21/2022		1,074		(35)			(35)		1,039	1,039			
100083678	KISSIMMEE	FL		06/21/2022		54,247		(3,027)			(3,027)		51,220	51,220			
100083680	CHULUOTA	FL		06/21/2022		720		(27)			(27)		693	693			
100083734	PUERTO VALLARTA	MEX		06/28/2022		968							968	968			
100083735	NUEVO VALLARTA NAY	MEX		06/28/2022		1,533							1,533	1,533			
100083736	CABO SAN LUCAS	MEX		06/28/2022		3,300							3,300	3,300			
100083782	VENICE	FL		07/12/2022		1,971		(10)			(10)		1,961	1,961			
100083783	SCOTTSDALE	AZ		07/12/2022		1,013		(19)			(19)		994	994			
100083785	PEORIA	AZ		07/12/2022		1,286		(15)			(15)		1,271	1,271			
100083786	LAKELAND	FL		07/12/2022		576							576	576			
100083790	MANDEVILLE	LA		07/12/2022		944		(28)			(28)		916	916			
100083794	UMATILLA	FL		07/12/2022		454		(17)			(17)		437	437			
100083797	LOS BANOS	CA		07/12/2022		1,178		(5)			(5)		1,173	1,173			
100083799	BRIGHTON	CO		07/12/2022		997		(15)			(15)		982	982			
100083803	FORT MOHAVE	AZ		07/12/2022		352		(23)			(23)		329	329			
100083804	SANTA ROSA	CA		07/12/2022		2,482		(37)			(37)		2,445	2,445			
100083809	LAS VEGAS	NV		07/12/2022		1,897		(35)			(35)		1,862	1,862			
100083812	GARLAND	UT		07/12/2022		733		(13)			(13)		720	720			
100083813	TRACY	CA		07/12/2022		1,444		(13)			(13)		1,431	1,431			
100083814	COMPTON	CA		07/12/2022		438		(2)			(2)		436	436			
100083819	DENVILLE	NJ		07/12/2022		4,364		98			98		4,462	4,462			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083822	RIVERVIEW	FL		07/12/2022		1,534		(30)			(30)		1,504	1,504			
100083826	CENTRAL POINT	OR		07/12/2022		1,092		(35)			(35)		1,057	1,057			
100083836	SAINT AUGUSTINE	FL		07/12/2022		1,505		(22)			(22)		1,483	1,483			
100083837	LAKE WORTH	FL		07/12/2022		901		(21)			(21)		880	880			
100083848	ANTELOPE	CA		07/12/2022		1,675		7			7		1,682	1,682			
100083852	WEATHERFORD	TX		07/12/2022		533		(12)			(12)		521	521			
100083861	LOS ANGELES	CA		07/12/2022		4,131		39			39		4,170	4,170			
100083867	LEESBURG	FL		07/12/2022		1,380		6			6		1,386	1,386			
100083870	HALLANDALE BEACH	FL		07/12/2022		2,125		(42)			(42)		2,083	2,083			
100083872	HURST	TX		07/12/2022		2,660		(107)			(107)		2,553	2,553			
100083873	RIVERSIDE	CA		07/12/2022		1,683		(14)			(14)		1,669	1,669			
100083875	CHANDLER	AZ		07/12/2022		4,429		1			1		4,430	4,430			
100083878	WEST VALLEY CITY	UT		07/12/2022		1,626		(6)			(6)		1,620	1,620			
100083879	LAKELAND	FL		07/12/2022		475		(16)			(16)		459	459			
100083888	RICHMOND	CA		07/12/2022		1,062		(35)			(35)		1,027	1,027			
100083891	MESA	AZ		07/12/2022		6,692		53			53		6,745	6,745			
100083895	FREMONT	CA		07/12/2022		3,418		(14)			(14)		3,404	3,404			
100083896	RENTON	WA		07/12/2022		3,828		87			87		3,915	3,915			
100083897	BAKERSFIELD	CA		07/12/2022		925		(12)			(12)		913	913			
100083899	TACOMA	WA		07/12/2022		4,887		145			145		5,032	5,032			
100083902	MILFORD	NH		07/12/2022		6,409		23			23		6,432	6,432			
100083904	BAKERSFIELD	CA		07/12/2022		505		(13)			(13)		492	492			
100083909	ORMOND BEACH	FL		07/12/2022		733		(18)			(18)		715	715			
100083918	ORMOND BEACH	FL		07/12/2022		231		(5)			(5)		226	226			
100083919	PEORIA	AZ		07/12/2022		1,531		(23)			(23)		1,508	1,508			
100083927	MAGNOLIA	TX		07/12/2022		1,096		4			4		1,100	1,100			
100083929	SANTA CLARITA	CA		07/12/2022		37,531		314			314		37,845	37,845			
100083932	PELZER	SC		07/12/2022		967		(2)			(2)		965	965			
100083937	GLENDALE HEIGHTS	IL		07/12/2022		578		(6)			(6)		572	572			
100083944	COCONUT CREEK	FL		07/12/2022		1,307		1			1		1,308	1,308			
100083948	SAINT LEONARD	MD		07/12/2022		356		(2)			(2)		354	354			
100083951	FORT LUPTON	CO		07/12/2022		4,959		(66)			(66)		4,893	4,893			
100083952	APACHE JUNCTION	AZ		07/12/2022		1,122		6			6		1,128	1,128			
100083953	PHOENIX	AZ		07/12/2022		47		(20)			(20)		27	27			
100083954	ORANGE	CA		07/12/2022		4,621		1			1		4,622	4,622			
100083957	POOLER	GA		07/12/2022		4,598		(77)			(77)		4,521	4,521			
100083959	RUTHER GLEN	VA		07/12/2022		1,482		(31)			(31)		1,451	1,451			
100083964	SCOTTSDALE	AZ		07/12/2022		963		(3)			(3)		960	960			
100083969	BELLA VISTA	AR		07/12/2022		717		(17)			(17)		700	700			
100083974	LAKESIDE	CA		07/12/2022		2,827		10			10		2,837	2,837			
100083977	LAKE OSWEGO	OR		07/12/2022		2,470		(34)			(34)		2,436	2,436			
100083978	STOCKTON	CA		07/12/2022		2,245		14			14		2,259	2,259			
100083988	STOCKTON	CA		07/12/2022		1,089		(2)			(2)		1,087	1,087			
100083991	HOMESTEAD	FL		07/12/2022		1,014		(13)			(13)		1,001	1,001			
100083994	LAKELAND	FL		07/12/2022		525		(8)			(8)		517	517			
100084004	LADERA RANCH	CA		06/27/2022		7,619		(139)			(139)		7,480	7,480			
100084006	ORLANDO	FL		06/27/2022		1,549		(55)			(55)		1,494	1,494			
100084007	MIAMI	FL		06/27/2022		920		(29)			(29)		891	891			
100084008	PORT MURRAY	NJ		06/27/2022		989		(26)			(26)		963	963			
100084009	LODI	NJ		06/27/2022		4,718		31			31		4,749	4,749			
100084119	POMPANO BEACH	FL		08/12/2022		107							107	107			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084120	PHOENIXVILLE	PA		09/02/2022		1,048		2			2		1,050	1,050			
100084242	ROTTERDAM	NLD		06/30/2022		5,223						(474)	4,749	5,239	490		490
100084244	GORINCHEM	NLD		06/30/2022		276						(25)	251	278	27		27
100084250	UDEN	NLD		06/30/2022		351						(32)	319	352	33		33
100084254	DEN HAAG	NLD		06/30/2022		173						(16)	157	175	17		17
100084285	ALMELO	NLD		06/30/2022		849						(77)	772	856	84		84
100084288	LELYSTAD	NLD		06/30/2022		722						(66)	656	730	73		73
100084291	LELYSTAD	NLD		06/30/2022		667						(61)	606	673	67		67
100084293	UTRECHT	NLD		06/30/2022		4,461						(407)	4,054	4,506	452		452
100084295	UTRECHT	NLD		06/30/2022		4,459						(407)	4,052	4,503	452		452
100084305	SPIJKENISSE	NLD		06/30/2022		427						(39)	388	430	42		42
100084308	WINTERSWIJK	NLD		06/30/2022		1,577						(144)	1,433	1,591	159		159
100084310	ZOETERMEER	NLD		06/30/2022		815						(74)	741	823	81		81
100084314	SPIJKENISSE	NLD		06/30/2022		596						(54)	542	601	59		59
100084316	UDEN	NLD		06/30/2022		265						(24)	241	266	25		25
100084322	CAPELLE AAN DEN IJSSEL	NLD		06/30/2022		215						(20)	195	217	22		22
100084335	DELFT	NLD		06/30/2022		167,044						(15,153)	151,891	167,648	15,757		15,757
100084368	ESTERO	FL		08/12/2022		1,340		(3)			(3)		1,337	1,337			
100084382	WAXHAW	NC		08/12/2022		3,245		10			10		3,255	3,255			
100084383	RICHMOND	TX		08/12/2022		852		10			10		862	862			
100084386	REDWOOD CITY	CA		08/12/2022		101		(1)			(1)		100	100			
100084388	PILOT POINT	TX		08/12/2022		8,002		(41)			(41)		7,961	7,961			
100084394	EDISTO ISLAND	SC		08/12/2022		3,416		130			130		3,546	3,546			
100084400	SAN BERNARDINO	CA		08/12/2022		1,001		(22)			(22)		979	979			
100084401	GRAND RAPIDS	MI		08/12/2022		653		(64)			(64)		589	589			
100084411	BELLA COLLINA	FL		08/12/2022		2,319		9			9		2,328	2,328			
100084415	SARASOTA	FL		08/12/2022		829		(88)			(88)		741	741			
100084445	PANORAMA CITY	CA		08/12/2022		1,218		(25)			(25)		1,193	1,193			
100084454	CABO SAN LUCAS	MEX		07/11/2022		1,946							1,946	1,946			
100084455	CABO SAN LUCAS	MEX		07/11/2022		635							635	635			
100084456	SAN FRANCISCO	MEX		07/11/2022		1,056							1,056	1,056			
100084457	SAN JOSE DEL CABO BCS	MEX		07/11/2022		26,829							26,829	26,829			
100084458	CABO SAN LUCAS	MEX		07/11/2022		4,241							4,241	4,241			
100084460	LAS VEGAS	NV		07/14/2022		291		(8)			(8)		283	283			
100084461	ROSWELL	GA		07/14/2022		11,687		(80)			(80)		11,607	11,607			
100084479	TRACY	CA		09/02/2022		6,539		(75)			(75)		6,464	6,464			
100084480	MURRIETA	CA		09/02/2022		3,473		(31)			(31)		3,442	3,442			
100084486	WEST HILLS	CA		09/02/2022		5,536		(192)			(192)		5,344	5,344			
100084495	LAWRENCEVILLE	GA		09/02/2022		932		(13)			(13)		919	919			
100084512	BREMERTON	WA		09/02/2022		1,473		(9)			(9)		1,464	1,464			
100084593	MCDONOUGH	GA		08/02/2022		1,319		(28)			(28)		1,291	1,291			
100084595	JIM THORPE	PA		08/02/2022		808		11			11		819	819			
100084599	GILBERT	AZ		08/02/2022		862		(1)			(1)		861	861			
100084601	SAN DIEGO	CA		08/02/2022		2,263		5			5		2,268	2,268			
100084606	INDIANAPOLIS	IN		08/02/2022		257		(13)			(13)		244	244			
100084609	WENDELL	NC		08/02/2022		879		(30)			(30)		849	849			
100084610	SAINT CHARLES	MO		08/02/2022		666		(13)			(13)		653	653			
100084614	COPPERAS COVE	TX		08/02/2022		357		(19)			(19)		338	338			
100084616	TWENTYNINE PALMS	CA		08/02/2022		819		3			3		822	822			
100084618	FOLEY	AL		08/02/2022		1,065		13			13		1,078	1,078			
100084619	UPPER DARBY	PA		08/02/2022		1,967		(8)			(8)		1,959	1,959			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084620	SANTA ROSA	CA		08/02/2022		4,181		(58)			(58)		4,123	4,123			
100084621	CONWAY	SC		08/02/2022		400		(12)			(12)		388	388			
100084622	PORTER	TX		08/02/2022		1,254		(25)			(25)		1,229	1,229			
100084626	WASHINGTON	DC		08/02/2022		2,620		62			62		2,682	2,682			
100084628	HEMET	CA		08/02/2022		948		(37)			(37)		911	911			
100084630	MOUNT JOY	PA		08/02/2022		750		(45)			(45)		705	705			
100084634	KISSIMMEE	FL		08/02/2022		1,461		(146)			(146)		1,315	1,315			
100084635	HIALEAH	FL		08/02/2022		420		67			67		487	487			
100084636	MIDDLEBURG	FL		08/02/2022		617		(15)			(15)		602	602			
100084637	PROVO	UT		08/02/2022		1,049		(5)			(5)		1,044	1,044			
100084641	WHARTON	NJ		08/02/2022		1,152		(29)			(29)		1,123	1,123			
100084642	FONTANA	CA		08/02/2022		1,600		(63)			(63)		1,537	1,537			
100084645	MIAMI	FL		08/02/2022		839		(87)			(87)		752	752			
100084646	MISSOURI CITY	TX		08/02/2022		1,288		(9)			(9)		1,279	1,279			
100084647	INDIANAPOLIS	IN		08/02/2022		245		(23)			(23)		222	222			
100084650	HERMISTON	OR		08/02/2022		671		(8)			(8)		663	663			
100084652	MIAMI GARDENS	FL		08/02/2022		659		(21)			(21)		638	638			
100084655	MYRTLE BEACH	SC		08/02/2022		412		(21)			(21)		391	391			
100084657	MYRTLE BEACH	SC		08/02/2022		606		(33)			(33)		573	573			
100084658	SPRINGFIELD	IL		08/02/2022		595		(8)			(8)		587	587			
100084659	ACTON	CA		08/02/2022		1,720		12			12		1,732	1,732			
100084660	CORAL SPRINGS	FL		08/02/2022		1,279		(3)			(3)		1,276	1,276			
100084661	KISSIMMEE	FL		08/02/2022		906		(55)			(55)		851	851			
100084663	MIAMI	FL		08/02/2022		1,106		(50)			(50)		1,056	1,056			
100084664	OCALA	FL		08/02/2022		631		(8)			(8)		623	623			
100084666	ORLANDO	FL		08/02/2022		212		(4)			(4)		208	208			
100084667	TOBYHANNA	PA		08/02/2022		512		(7)			(7)		505	505			
100084669	RAWLINS	WY		08/02/2022		440		(31)			(31)		409	409			
100084673	HALLANDALE BEACH	FL		08/02/2022		340		(29)			(29)		311	311			
100084675	MIAMI	FL		08/02/2022		914		(2)			(2)		912	912			
100084676	GATLINBURG	TN		08/02/2022		1,532		(132)			(132)		1,400	1,400			
100084679	QUINCY	FL		08/02/2022		358		(33)			(33)		325	325			
100084682	JACKSONVILLE	FL		08/02/2022		678		(24)			(24)		654	654			
100084683	JACKSONVILLE	FL		08/02/2022		530		(24)			(24)		506	506			
100084684	LAKELAND	FL		08/02/2022		337		(9)			(9)		328	328			
100084688	TUCSON	AZ		08/02/2022		725		(62)			(62)		663	663			
100084689	NORWALK	CA		08/02/2022		1,770		(11)			(11)		1,759	1,759			
100084691	MIAMI	FL		08/02/2022		566		(48)			(48)		518	518			
100084694	LOS ANGELES	CA		08/02/2022		20		(1)			(1)		19	19			
100084695	LAKE WORTH	FL		08/02/2022		613		(36)			(36)		577	577			
100084697	BEAVERTON	OR		08/02/2022		616		(2)			(2)		614	614			
100084698	LAKE STEVENS	WA		08/02/2022		3,497		68			68		3,565	3,565			
100084699	NAMPA	ID		08/02/2022		986		(12)			(12)		974	974			
100084700	CHICAGO	IL		08/02/2022		466		(13)			(13)		453	453			
100084703	NAPA	CA		08/02/2022		1,359		(14)			(14)		1,345	1,345			
100084706	CORNVILLE	AZ		08/02/2022		577		(10)			(10)		567	567			
100084708	EUGENE	OR		08/02/2022		1,877		(26)			(26)		1,851	1,851			
100084709	HAWTHORNE	FL		08/02/2022		1,138		(58)			(58)		1,080	1,080			
100084710	VALLEJO	CA		08/02/2022		228		(12)			(12)		216	216			
100084711	APACHE JUNCTION	AZ		08/02/2022		806		(5)			(5)		801	801			
100084713	BOYNTON BEACH	FL		08/02/2022		726		(19)			(19)		707	707			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084714	LOS ANGELES	CA		08/02/2022		1,616		(24)			(24)		1,592	1,592			
100084715	OTTAWA	IL		08/02/2022		763		2			2		765	765			
100084717	SCOTTSDALE	AZ		08/02/2022		3							3	3			
100084718	DURHAM	NC		08/02/2022		1,718		(28)			(28)		1,690	1,690			
100084719	ORLANDO	FL		08/02/2022		2,393		(76)			(76)		2,317	2,317			
100084721	COVINA	CA		08/02/2022		1,144		(20)			(20)		1,124	1,124			
100084722	CALEXICO	CA		08/02/2022		484		(8)			(8)		476	476			
100084725	HUNTINGTON PARK	CA		08/02/2022		721		(24)			(24)		697	697			
100084726	GALVESTON	TX		08/02/2022		532		(19)			(19)		513	513			
100084728	ESCONDIDO	CA		08/02/2022		2,738		24			24		2,762	2,762			
100084729	TEMPE	AZ		08/02/2022		1,782		25			25		1,807	1,807			
100084730	KISSIMMEE	FL		08/02/2022		512		(46)			(46)		466	466			
100084731	MYRTLE BEACH	SC		08/02/2022		810		(21)			(21)		789	789			
100084733	FEDERAL WAY	WA		08/02/2022		896		(1)			(1)		895	895			
100084734	TILLAMOOK	OR		08/02/2022		1,746		28			28		1,774	1,774			
100084736	FEDERAL WAY	WA		08/02/2022		922		(1)			(1)		921	921			
100084737	ESCONDIDO	CA		08/02/2022		2,392		(15)			(15)		2,377	2,377			
100084738	RIDGEFIELD	WA		08/02/2022		2,834		39			39		2,873	2,873			
100084739	DEBARY	FL		08/02/2022		825		(43)			(43)		782	782			
100084743	DOLTON	IL		08/02/2022		322		(16)			(16)		306	306			
100084745	SAINT AUGUSTINE	FL		08/02/2022		1,826		(83)			(83)		1,743	1,743			
100084746	SEATTLE	WA		08/02/2022		3,292		(30)			(30)		3,262	3,262			
100084747	PAWLEYS ISLAND	SC		08/02/2022		259		(8)			(8)		251	251			
100084748	HOLLYWOOD	FL		08/02/2022		890		(33)			(33)		857	857			
100084750	SEATTLE	WA		08/02/2022		3,501		(6)			(6)		3,495	3,495			
100084752	ROY	UT		08/02/2022		1,020		3			3		1,023	1,023			
100084755	SOUTH LAKE TAHOE	CA		08/02/2022		2,421		32			32		2,453	2,453			
100084757	ELK GROVE	CA		08/02/2022		965		(1)			(1)		964	964			
100084759	ROWLAND HEIGHTS	CA		08/02/2022		2,333		(16)			(16)		2,317	2,317			
100084762	TUCSON	AZ		08/02/2022		459		(37)			(37)		422	422			
100084764	NILES	IL		08/02/2022		962							962	962			
100084765	ONTARIO	CA		08/02/2022		2,525		12			12		2,537	2,537			
100084770	APPLE VALLEY	CA		08/02/2022		785		(3)			(3)		782	782			
100084771	FERNANDINA BEACH	FL		08/02/2022		627		(39)			(39)		588	588			
100084772	MOSES LAKE	WA		08/02/2022		1,013		14			14		1,027	1,027			
100084773	MIAMI	FL		08/02/2022		840		(88)			(88)		752	752			
100084775	PEMBROKE PINES	FL		08/02/2022		353		2			2		355	355			
100084777	PHOENIX	AZ		08/02/2022		374		(19)			(19)		355	355			
100084778	HONOLULU	HI		08/02/2022		596		15			15		611	611			
100084780	LILBURN	GA		08/02/2022		522		(3)			(3)		519	519			
100084781	THORNTON	CO		08/02/2022		763		(16)			(16)		747	747			
100084784	SPRINGFIELD	OR		08/02/2022		946							946	946			
100084785	MARYSVILLE	WA		08/02/2022		1,511		(4)			(4)		1,507	1,507			
100084787	WHEELING	IL		08/02/2022		2,692		27			27		2,719	2,719			
100084788	MIDVALE	UT		08/02/2022		1,158		(15)			(15)		1,143	1,143			
100084789	HOUSTON	TX		08/02/2022		496		(28)			(28)		468	468			
100084790	DALLAS	GA		08/02/2022		746		(14)			(14)		732	732			
100084793	LIVERMORE	CA		08/02/2022		3,181		60			60		3,241	3,241			
100084794	KISSIMMEE	FL		08/02/2022		1,139		(24)			(24)		1,115	1,115			
100084796	HENDERSON	NV		08/02/2022		529		(13)			(13)		516	516			
100084797	KEY WEST	FL		08/02/2022		4,676		51			51		4,727	4,727			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100084799	VANCOUVER	WA		08/02/2022		909		5			5		914	914			
100084800	PARKLAND	FL		08/02/2022		8,254		176			176		8,430	8,430			
100084802	MAGNA	UT		08/02/2022		798		(21)			(21)		777	777			
100084803	MYRTLE BEACH	SC		08/02/2022		1,017		(80)			(80)		937	937			
100084804	REDFORD	MI		08/02/2022		322		(15)			(15)		307	307			
100084805	ELIZABETH	NJ		08/02/2022		67,059		2,160			2,160		69,219	69,219			
100084810	FRESNO	CA		08/02/2022		512		(4)			(4)		508	508			
100084811	PINGREE GROVE	IL		08/02/2022		1,989		(24)			(24)		1,965	1,965			
100084814	MIAMI BEACH	FL		08/02/2022		3,317		118			118		3,435	3,435			
100084818	TAMPA	FL		08/02/2022		975		(15)			(15)		960	960			
100084819	GAITHERSBURG	MD		08/02/2022		1,121							1,121	1,121			
100084820	DAYTONA BEACH	FL		08/02/2022		670		14			14		684	684			
100084821	PORTER RANCH	CA		08/02/2022		1,784		6			6		1,790	1,790			
100084822	ANGIER	NC		08/02/2022		488		(32)			(32)		456	456			
100084824	COLTON	CA		08/02/2022		924		(7)			(7)		917	917			
100084829	BOYNTON BEACH	FL		08/02/2022		1,225		4			4		1,229	1,229			
100084831	SHEBOYGAN	WI		08/02/2022		418		(2)			(2)		416	416			
100084832	YUKON	OK		08/02/2022		967		20			20		987	987			
100084836	SACRAMENTO	CA		08/02/2022		1,556		(7)			(7)		1,549	1,549			
100084838	SPARKS	NV		08/02/2022		1,274		14			14		1,288	1,288			
100084839	OCALA	FL		08/02/2022		245		(4)			(4)		241	241			
100084840	HARMONY	FL		08/02/2022		1,122		33			33		1,155	1,155			
100084841	RICHMOND	CA		08/02/2022		2,815		(5)			(5)		2,810	2,810			
100084842	PANAMA CITY BEACH	FL		08/02/2022		507		(26)			(26)		481	481			
100084844	VILLA PARK	IL		08/02/2022		6,312		5			5		6,317	6,317			
100084845	AVONDALE	AZ		08/02/2022		732		(49)			(49)		683	683			
100084846	SCOTTSDALE	AZ		08/02/2022		3,103		(12)			(12)		3,091	3,091			
100084847	LAS VEGAS	NV		08/02/2022		1,674		(38)			(38)		1,636	1,636			
100084848	LAS VEGAS	NV		08/02/2022		3,288		14			14		3,302	3,302			
100084849	TITUSVILLE	FL		08/02/2022		704		(23)			(23)		681	681			
100084856	SNELLVILLE	GA		08/02/2022		734		(21)			(21)		713	713			
100084857	SAN LORENZO	CA		08/02/2022		3,780		12			12		3,792	3,792			
100084858	LOS ANGELES	CA		08/02/2022		3,627		81			81		3,708	3,708			
100084859	MARIETTA	GA		08/02/2022		2,825		(5)			(5)		2,820	2,820			
100084861	MAYPEARL	TX		08/02/2022		3,776		29			29		3,805	3,805			
100084862	COLUMBUS	OH		08/02/2022		630		(1)			(1)		629	629			
100084914	SCOTTSDALE	AZ		09/29/2022		1,025		(8)			(8)		1,017	1,017			
100084919	AUSTIN	TX		09/29/2022		6,313		(88)			(88)		6,225	6,225			
100084923	RICHMOND	TX		09/29/2022		1,109		(17)			(17)		1,092	1,092			
100084927	MONTGOMERY	TX		09/29/2022		4,507		5			5		4,512	4,512			
100084929	DICKINSON	TX		09/29/2022		2,748		13			13		2,761	2,761			
100084956	PATERSON	NJ		09/29/2022		4,591		49			49		4,640	4,640			
100084982	KEY LARGO	FL		09/29/2022		1,741		(63)			(63)		1,678	1,678			
100085015	MISSOURI CITY	TX		08/12/2022		2,081		(85)			(85)		1,996	1,996			
100085025	ROTTERDAM	NLD		07/27/2022		963						(116)	847	969	122		122
100085031	DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022		3,979						(487)	3,492	4,070	578		578
100085039	ROTTERDAM	NLD		07/27/2022		222						(27)	195	223	28		28
100085043	GOUDA	NLD		07/27/2022		1,519						(183)	1,336	1,531	195		195
100085048	GOUDA	NLD		07/27/2022		1,519						(183)	1,336	1,531	194		194
100085061	CASTRICUM	NLD		07/27/2022		15,038						(1,830)	13,208	15,308	2,100		2,100
100085064	DEN HAAG	NLD		07/27/2022		516						(62)	454	521	67		67

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100085069	VENLO	NLD		07/27/2022		264						(32)	232	264	32		32
100085076	ENSCHEDE	NLD		07/27/2022		226						(27)	199	227	29		29
100085077	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022		334						(40)	294	337	42		42
100085083	DELFT	NLD		07/27/2022		10,163						(1,220)	8,943	10,205	1,262		1,262
100085084	YERSEKE	NLD		07/27/2022		222						(27)	195	223	29		29
100085086	ZIERIKZEE	NLD		07/27/2022		197						(24)	173	199	26		26
100085092	EMMEN	NLD		07/27/2022		280						(34)	246	281	35		35
100085095	DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022		242						(29)	213	245	32		32
100085098	LELYSTAD	NLD		07/27/2022		254						(31)	223	256	33		33
100085101	HEERLEN	NLD		07/27/2022		1,336						(162)	1,174	1,356	182		182
100085103	VENLO	NLD		07/27/2022		322						(39)	283	322	39		39
100085106	ROOSENDAAL	NLD		07/27/2022		508						(61)	447	514	67		67
100085110	HEERLEN	NLD		07/27/2022		1,288						(156)	1,132	1,308	176		176
100085116	EINDHOVEN	NLD		07/27/2022		118,696						(14,244)	104,452	119,144	14,692		14,692
100085123	TILBURG	NLD		07/27/2022		1,681						(203)	1,478	1,696	219		219
100085126	DEN HAAG	NLD		07/27/2022		412						(50)	362	415	53		53
100085130	BERGEN OP ZOOM	NLD		07/27/2022		264						(32)	232	266	34		34
100085132	ALMERE	NLD		07/27/2022		114						(14)	100	115	15		15
100085136	ENSCHEDE	NLD		07/27/2022		1,711						(206)	1,505	1,722	218		218
100085141	LELYSTAD	NLD		07/27/2022		342						(41)	301	345	45		45
100085144	SACRAMENTO	CA		09/21/2022		915		(4)			(4)		911	911			
100085148	ORANGE	CA		09/21/2022		1,969		(26)			(26)		1,943	1,943			
100085166	BELTON	TX		09/21/2022		1,872		(45)			(45)		1,827	1,827			
100085167	HUNTINGTON BEACH	CA		09/21/2022		5,118		(122)			(122)		4,996	4,996			
100085999	MX	MEX		08/19/2022		645							645	645			
100086001	CIUDAD DE MEXICO	MEX		08/19/2022		2,734							2,734	2,734			
100086002	LOS CABOS	MEX		08/19/2022		834							834	834			
100086003	PUERTO VALLARTA	MEX		08/19/2022		2,218							2,218	2,218			
100086010	GILBERT	AZ		09/02/2022		1,012		(28)			(28)		984	984			
100086015	SAINT PETERSBURG	FL		09/02/2022		1,382		(36)			(36)		1,346	1,346			
100086038	EWA BEACH	HI		08/24/2022		3,801		(59)			(59)		3,742	3,742			
100086040	BROOKLYN	NY		08/24/2022		3,586		366			366		3,952	3,952			
100086043	MATTHEWS	NC		08/24/2022		747		(6)			(6)		741	741			
100086044	DETROIT	MI		08/24/2022		209		(2)			(2)		207	207			
100086049	SAN ANTONIO	TX		08/24/2022		1,483		4			4		1,487	1,487			
100086126	VALLEJO	CA		10/07/2022		1,286		(13)			(13)		1,273	1,273			
100086144	HERRIMAN	UT		10/07/2022		1,031		(4)			(4)		1,027	1,027			
100086148	EPHRATA	WA		10/07/2022		1,320		8			8		1,328	1,328			
100086151	LUTZ	FL		10/07/2022		4,657		(70)			(70)		4,587	4,587			
100086156	LOCKWOOD	CA		10/07/2022		2,307		(12)			(12)		2,295	2,295			
100086157	CASTLE ROCK	CO		10/07/2022		2,547		(44)			(44)		2,503	2,503			
100086166	BAKERSFIELD	CA		10/07/2022		3,156		(27)			(27)		3,129	3,129			
100086172	FOUNTAIN HILLS	AZ		10/07/2022		5,063		(101)			(101)		4,962	4,962			
100086185	DEER PARK	TX		10/07/2022		658		(26)			(26)		632	632			
100086186	CONROE	TX		10/07/2022		858		(31)			(31)		827	827			
100086190	AUSTIN	TX		10/07/2022		482		(16)			(16)		466	466			
100086195	SAN PEDRO	CA		10/07/2022		2,386		(76)			(76)		2,310	2,310			
100086196	TOMBALL	TX		10/07/2022		1,448		(1)			(1)		1,447	1,447			
100086199	CYPRESS	TX		10/07/2022		971		(47)			(47)		924	924			
100086200	SAN JOSE	CA		10/07/2022		3,093		(93)			(93)		3,000	3,000			
100086204	SAN JOSE	CA		10/07/2022		3,108		(108)			(108)		3,000	3,000			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086211	MARTINEZ	CA		10/07/2022		1,445		(14)			(14)		1,431	1,431			
100086213	KELLER	TX		10/07/2022		6,618		(112)			(112)		6,506	6,506			
100086226	GARDEN GROVE	CA		10/07/2022		2,693		(9)			(9)		2,684	2,684			
100086229	SPRING	TX		10/07/2022		2,790		(40)			(40)		2,750	2,750			
100086235	GULF SHORES	AL		09/29/2022		845		(7)			(7)		838	838			
100086236	ORANGE BEACH	AL		09/29/2022		579		(15)			(15)		564	564			
100086242	PHILADELPHIA	PA		09/29/2022		1,295		(14)			(14)		1,281	1,281			
100086245	CUMMING	GA		09/29/2022		12,276		(157)			(157)		12,119	12,119			
100086254	WEST PALM BEACH	FL		09/29/2022		2,103		(32)			(32)		2,071	2,071			
100086258	WESTPORT	CT		09/29/2022		2,266		(25)			(25)		2,241	2,241			
100086259	BURNSVILLE	MN		09/29/2022		1,157		(30)			(30)		1,127	1,127			
100086264	RIVERDALE	GA		09/29/2022		457		(24)			(24)		433	433			
100086265	BRUNSWICK	GA		09/29/2022		489		(20)			(20)		469	469			
100086267	KATWIJK	NLD		08/29/2022		790						(114)	676	798	123		123
100086273	AMSTERDAM	NLD		08/29/2022		403						(58)	345	406	61		61
100086276	ROOSENDAAL	NLD		08/29/2022		483						(70)	413	488	75		75
100086281	CAPELLE AAN DEN IJSSEL	NLD		08/29/2022		209						(30)	179	211	32		32
100086285	GRONINGEN	NLD		08/29/2022		989						(142)	847	990	143		143
100086288	DELFT	NLD		08/29/2022		1,295						(187)	1,108	1,306	198		198
100086294	ZIERIKZEE	NLD		08/29/2022		368						(53)	315	371	57		57
100086295	ALMELO	NLD		08/29/2022		207						(30)	177	208	32		32
100086297	EMMELOORD	NLD		08/29/2022		521						(75)	446	527	81		81
100086316	GORREDIJK	NLD		08/29/2022		173						(25)	148	175	27		27
100086318	VENLO	NLD		08/29/2022		174						(25)	149	176	26		26
100086319	DEN HAAG	NLD		08/29/2022		208						(30)	178	210	32		32
100086326	GORREDIJK	NLD		08/29/2022		111						(16)	95	112	17		17
100086327	OOSTBURG	NLD		08/29/2022		370						(54)	316	374	58		58
100086344	HOOGEVEEN	NLD		08/29/2022		734						(106)	628	739	111		111
100086346	GRONINGEN	NLD		08/29/2022		9,868						(1,430)	8,438	9,995	1,557		1,557
100086359	SAN MIGUEL DE ALLENDE	MEX		09/01/2022		1,400							1,400	1,400			
100086361	SAN JOSE DEL CABO	MEX		09/01/2022		691							691	691			
100086365	VIRGINIA BEACH	VA		09/23/2022		286		(1)			(1)		285	285			
100086366	MILILANI	HI		09/23/2022		2,671		15			15		2,686	2,686			
100086374	DANBURY	CT		09/23/2022		922		(4)			(4)		918	918			
100086376	RANGELY	CO		09/23/2022		279		(5)			(5)		274	274			
100086481	MODESTO	CA		09/30/2022		906		(5)			(5)		901	901			
100086493	DANBURY	CT		09/30/2022		1,120		(13)			(13)		1,107	1,107			
100086496	SEATAC	WA		09/30/2022		1,009		(11)			(11)		998	998			
100086498	WICHITA	KS		09/30/2022		1,326		(25)			(25)		1,301	1,301			
100086499	WAUKEGAN	IL		09/30/2022		518		(8)			(8)		510	510			
100086500	JOHNSBURG	IL		09/30/2022		1,720		(7)			(7)		1,713	1,713			
100086501	LAS VEGAS	NV		09/30/2022		802		(22)			(22)		780	780			
100086502	GRASS VALLEY	CA		09/30/2022		847		(18)			(18)		829	829			
100086507	LOUISBURG	NC		09/30/2022		3,665		7			7		3,672	3,672			
100086510	RAHWAY	NJ		09/30/2022		1,041		(11)			(11)		1,030	1,030			
100086514	PALMDALE	CA		09/30/2022		536		(5)			(5)		531	531			
100086519	RESEDA AREA CITY OF LOS ANGEL	CA		09/30/2022		1,664		(26)			(26)		1,638	1,638			
100086520	CHICAGO	IL		09/30/2022		597		(9)			(9)		588	588			
100086521	COVINGTON	WA		09/30/2022		1,144		(18)			(18)		1,126	1,126			
100086522	LAS VEGAS	NV		09/30/2022		620		(9)			(9)		611	611			
100086524	WATERFORD	CT		09/30/2022		436		(12)			(12)		424	424			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086525	LAS VEGAS	NV		09/30/2022		1,540		(41)			(41)		1,499	1,499			
100086526	HARDEEVILLE	SC		09/30/2022		603		(11)			(11)		592	592			
100086527	WENDELL	NC		09/30/2022		474		(32)			(32)		442	442			
100086531	FALLBROOK	CA		09/30/2022		1,762		(40)			(40)		1,722	1,722			
100086533	MODESTO	CA		09/30/2022		991		(15)			(15)		976	976			
100086534	ROSEDALE	MD		09/30/2022		2,340		(50)			(50)		2,290	2,290			
100086535	PHOENIX	AZ		09/30/2022		1,665		(17)			(17)		1,648	1,648			
100086539	KEIZER	OR		09/30/2022		563		(23)			(23)		540	540			
100086541	RICHMOND	KY		09/30/2022		474		(7)			(7)		467	467			
100086544	MYRTLE BEACH	SC		09/30/2022		984		1			1		985	985			
100086545	CANTONMENT	FL		09/30/2022		385		(13)			(13)		372	372			
100086557	CUTLER BAY	FL		09/30/2022		826		(46)			(46)		780	780			
100086565	HOUSTON	TX		09/30/2022		50,589		90			90		50,679	50,679			
100086570	GREENWICH	CT		09/30/2022		8,593		(47)			(47)		8,546	8,546			
100086578	CHICAGO	IL		09/30/2022		1,200		3			3		1,203	1,203			
100086581	HOUSTON	TX		09/30/2022		557		(31)			(31)		526	526			
100086584	SAN MARINO	CA		09/30/2022		4,787		(42)			(42)		4,745	4,745			
100086588	SAN DIEGO	CA		09/30/2022		1,039		(19)			(19)		1,020	1,020			
100086589	TAMPA	FL		09/30/2022		962		(4)			(4)		958	958			
100086593	MIAMI	FL		09/30/2022		690		(8)			(8)		682	682			
100086604	HALLANDALE BEACH	FL		09/30/2022		287		(8)			(8)		279	279			
100086609	PEARLAND	TX		09/30/2022		1,681		(30)			(30)		1,651	1,651			
100086618	WILDOMAR	CA		09/30/2022		1,160		(5)			(5)		1,155	1,155			
100086623	SUNNY ISLES BEACH	FL		09/30/2022		550		(2)			(2)		548	548			
100086628	LAVON	TX		09/30/2022		1,830		(27)			(27)		1,803	1,803			
100086631	FRANKFORT	IL		09/30/2022		2,044		3			3		2,047	2,047			
100086645	PALM BAY	FL		09/30/2022		588		(28)			(28)		560	560			
100086646	DORAL	FL		09/30/2022		544		(23)			(23)		521	521			
100086647	EULESS	TX		09/30/2022		2,658		(28)			(28)		2,630	2,630			
100086649	HALLANDALE BEACH	FL		09/30/2022		934		(6)			(6)		928	928			
100086650	SAINT CLOUD	FL		09/30/2022		557							557	557			
100086653	LONGVIEW	WA		09/30/2022		1,228		12			12		1,240	1,240			
100086664	RICHMOND	CA		09/30/2022		2,577		(14)			(14)		2,563	2,563			
100086667	TRINITY	FL		09/30/2022		941		(7)			(7)		934	934			
100086673	JACKSON	GA		09/30/2022		952		(12)			(12)		940	940			
100086676	LAS VEGAS	NV		09/30/2022		681		(31)			(31)		650	650			
100086683	ANTIOCH	CA		09/30/2022		2,241		(1)			(1)		2,240	2,240			
100086689	HOLLYWOOD	FL		09/30/2022		951		(33)			(33)		918	918			
100086690	PORT ST. LUCIE	FL		09/30/2022		1,670		2			2		1,672	1,672			
100086693	PUYALLUP	WA		09/30/2022		2,078		(3)			(3)		2,075	2,075			
100086702	MESA	AZ		09/30/2022		4,923		(76)			(76)		4,847	4,847			
100086704	SEGUIN	TX		09/30/2022		1,966		(70)			(70)		1,896	1,896			
100086708	DESTIN	FL		09/30/2022		909		(21)			(21)		888	888			
100086713	GURNEE	IL		09/30/2022		579		(4)			(4)		575	575			
100086714	DUNEDIN	FL		09/30/2022		3,976		43			43		4,019	4,019			
100086716	ROSENBERG	TX		09/30/2022		2,662		(10)			(10)		2,652	2,652			
100086717	RIVERSIDE	CA		09/30/2022		2,776		3			3		2,779	2,779			
100086721	CASA GRANDE	AZ		09/30/2022		894		(15)			(15)		879	879			
100086723	FRISCO	TX		09/30/2022		3,156		(4)			(4)		3,152	3,152			
100086724	GRANADA HILLS	CA		09/30/2022		3,914		23			23		3,937	3,937			
100086727	MISSOURI CITY	TX		09/30/2022		2,533		17			17		2,550	2,550			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086728	MIAMI	FL		09/30/2022		1,322		(24)			(24)		1,298	1,298			
100086733	SAN DIEGO	CA		09/30/2022		3,847		(19)			(19)		3,828	3,828			
100086734	THOUSAND OAKS	CA		09/30/2022		3,417		(40)			(40)		3,377	3,377			
100086736	THOUSAND OAKS	CA		09/30/2022		3,307		(39)			(39)		3,268	3,268			
100086739	CONROE	TX		09/30/2022		335		(15)			(15)		320	320			
100086745	CARROLLTON	TX		09/30/2022		4,156		1			1		4,157	4,157			
100086747	FRANKLIN	TN		09/30/2022		1,150		(5)			(5)		1,145	1,145			
100086752	LOGANVILLE	GA		09/30/2022		1,458		19			19		1,477	1,477			
100086765	ROSELLE	NJ		10/04/2022		514		88			88		602	602			
100086786	EL PASO	TX		10/04/2022		4,235		341			341		4,576	4,576			
100086791	EL PASO	TX		10/04/2022		684		(15)			(15)		669	669			
100086869	TARPON SPRINGS	FL		10/07/2022		376		(9)			(9)		367	367			
100086871	DISCOVERY BAY	CA		10/07/2022		2,316		18			18		2,334	2,334			
100086877	QUEEN CREEK	AZ		10/07/2022		1,758							1,758	1,758			
100086879	FOUNTAIN HILLS	AZ		10/07/2022		248							248	248			
100086886	POMPANO BEACH	FL		10/07/2022		997		(13)			(13)		984	984			
100086892	LAWNDALE	CA		10/07/2022		1,681		(1)			(1)		1,680	1,680			
100086903	LOS ANGELES	CA		09/21/2022		4,925		(111)			(111)		4,814	4,814			
100086905	CARPENTERSVILLE	IL		09/21/2022		444		(11)			(11)		433	433			
100086906	LANCASTER	CA		09/21/2022		62,010		(1,203)			(1,203)		60,807	60,807			
100086908	GREEN VALLEY	CA		10/24/2022		1,136		(9)			(9)		1,127	1,127			
100086910	DENVER	CO		10/24/2022		2,272		(41)			(41)		2,231	2,231			
100086911	CRYSTAL LAKE	IL		10/24/2022		603		(11)			(11)		592	592			
100086914	KISSIMMEE	FL		10/24/2022		831		(26)			(26)		805	805			
100086916	HAMILTON	NJ		10/24/2022		870		(8)			(8)		862	862			
100086917	FAYETTEVILLE	AR		10/24/2022		1,343		9			9		1,352	1,352			
100086918	BOERNE	TX		10/24/2022		693		(41)			(41)		652	652			
100086919	ST GEORGE	UT		10/24/2022		1,250		(14)			(14)		1,236	1,236			
100086920	BEACH PARK	IL		10/24/2022		748		5			5		753	753			
100086922	KING GEORGE	VA		10/24/2022		3,742		(65)			(65)		3,677	3,677			
100086924	GALVESTON	TX		10/24/2022		418		(12)			(12)		406	406			
100086925	HANOVER PARK	IL		10/24/2022		1,015		21			21		1,036	1,036			
100086926	FRESNO	CA		10/24/2022		22,935		65			65		23,000	23,000			
100086928	DEER LODGE	TN		10/24/2022		1,694		(10)			(10)		1,684	1,684			
100086929	KISSIMMEE	FL		10/24/2022		885		3			3		888	888			
100086933	CENTRAL ISLIP	NY		10/24/2022		2,015		54			54		2,069	2,069			
100086934	SILVER SPRING	MD		10/24/2022		3,123		(123)			(123)		3,000	3,000			
100086935	DESTIN	FL		10/24/2022		120		3			3		123	123			
100086938	SHELLEY	ID		10/24/2022		582		18			18		600	600			
100086942	TUCSON	AZ		10/24/2022		5							5	5			
100086948	BUCKEYE	AZ		10/24/2022		803		(24)			(24)		779	779			
100086950	RICHMOND	TX		10/24/2022		4,809		(95)			(95)		4,714	4,714			
100086952	SAINT CLOUD	FL		10/24/2022		939		11			11		950	950			
100086954	SAINT CLOUD	FL		10/24/2022		1,035		16			16		1,051	1,051			
100086958	PLANTATION	FL		10/24/2022		1,330		(62)			(62)		1,268	1,268			
100086960	PALO ALTO	CA		10/24/2022		5,306		(88)			(88)		5,218	5,218			
100086961	SPRING	TX		10/24/2022		2,157		(24)			(24)		2,133	2,133			
100086962	LAS VEGAS	NV		10/24/2022		589		(31)			(31)		558	558			
100086966	BLACKFOOT	ID		10/24/2022		460		(24)			(24)		436	436			
100086967	ALLENTOWN	PA		10/24/2022		715		(13)			(13)		702	702			
100086971	AURORA	IL		10/24/2022		1,862		(38)			(38)		1,824	1,824			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086972	PHILADELPHIA	PA		10/24/2022		588		(26)			(26)		562	562			
100086973	NEWARK	NJ		10/24/2022		1,553		(38)			(38)		1,515	1,515			
100086978	LANSING	MI		10/24/2022		326		(22)			(22)		304	304			
100086981	ONTARIO	CA		11/04/2022		1,889		(11)			(11)		1,878	1,878			
100086991	SAINT AUGUSTINE	FL		11/04/2022		1,460		(54)			(54)		1,406	1,406			
100086995	COTO DE CAZA	CA		11/04/2022		10,040		(3)			(3)		10,037	10,037			
100087005	ATLANTA	GA		11/04/2022		2,037		19			19		2,056	2,056			
100087007	MEMPHIS	TN		11/04/2022		400		(27)			(27)		373	373			
100087011	MIAMI	FL		11/04/2022		1,246		(21)			(21)		1,225	1,225			
100087013	FORT LAUDERDALE	FL		11/04/2022		5,462		(30)			(30)		5,432	5,432			
100087016	NAPLES	FL		11/04/2022		2,490		(13)			(13)		2,477	2,477			
100087023	BELLINGHAM	WA		11/04/2022		642		(22)			(22)		620	620			
100087029	MCKINNEY	TX		11/04/2022		907		7			7		914	914			
100087032	CONROE	TX		11/04/2022		1,385		(76)			(76)		1,309	1,309			
100087035	RIVIERA BEACH	FL		11/04/2022		1,530		(45)			(45)		1,485	1,485			
100087037	HOMESTEAD	FL		11/04/2022		884		(21)			(21)		863	863			
100087039	ROSENBERG	TX		11/04/2022		1,101		(56)			(56)		1,045	1,045			
100087045	MONKTON	MD		11/04/2022		1,788		26			26		1,814	1,814			
100087057	MESQUITE	TX		11/04/2022		1,515		(19)			(19)		1,496	1,496			
100087062	RIVIERA BEACH	FL		11/04/2022		468		(18)			(18)		450	450			
100087063	GILBERT	AZ		11/04/2022		3,014		(66)			(66)		2,948	2,948			
100087065	SAN DIEGO	CA		11/04/2022		561		(29)			(29)		532	532			
100087068	CANYON LAKE	TX		11/04/2022		150							150	150			
100087070	BALTIMORE	MD		11/04/2022		620		(44)			(44)		576	576			
100087071	STERLING HEIGHTS	MI		11/04/2022		594		(17)			(17)		577	577			
100087077	PUERTO ESCONDIDO	MEX		09/26/2022		1,321							1,321	1,321			
100087078	SAN JOSE DEL CABO	MEX		09/26/2022		465							465	465			
100087080	LOS CABOS BCS	MEX		09/26/2022		599,971							599,971	599,971			
100087082	LOS ANGELES	CA		11/04/2022		1,903		37			37		1,940	1,940			
100087102	DESOTO	TX		11/04/2022		505		(14)			(14)		491	491			
100087113	TAMPA	FL		11/04/2022		3,547		80			80		3,627	3,627			
100087115	KISSIMMEE	FL		11/04/2022		1,302		7			7		1,309	1,309			
100087120	HOUSTON	TX		01/06/2023		460		(27)			(27)		433	433			
100087121	LOMITA	CA		11/04/2022		966		(16)			(16)		950	950			
100087122	MONTEREY	CA		11/04/2022		1,954		49			49		2,003	2,003			
100087129	MILILANI	HI		11/04/2022		904		(19)			(19)		885	885			
100087133	ROSAMOND	CA		10/25/2022		1,211		52			52		1,263	1,263			
100087136	RICHMOND	VA		10/25/2022		2,574		65			65		2,639	2,639			
100087137	BEL AIR	MD		10/25/2022		339		23			23		362	362			
100087138	RICHMOND	RI		10/25/2022		973		81			81		1,054	1,054			
100087139	LUFKIN	TX		10/25/2022		248		16			16		264	264			
100087140	SUMMIT	NJ		10/25/2022		1,507		167			167		1,674	1,674			
100087142	ALEXANDRIA	LA		10/25/2022		927		88			88		1,015	1,015			
100087143	SAN DIEGO	CA		10/25/2022		1,919		159			159		2,078	2,078			
100087145	STUART	FL		10/25/2022		1,244		121			121		1,365	1,365			
100087147	TYLER	TX		10/25/2022		2,008		114			114		2,122	2,122			
100087149	HARTFORD	CT		10/25/2022		626		83			83		709	709			
100087150	TAMPA	FL		10/25/2022		514		11			11		525	525			
100087151	BETHANY	OK		10/25/2022		892		43			43		935	935			
100087154	INDIALANTIC	FL		10/25/2022		1,763		188			188		1,951	1,951			
100087155	SAN ANTONIO	TX		10/25/2022		733		62			62		795	795			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087158	DEL MAR	CA		10/25/2022		7,897		702			702		8,599	8,599			
100087159	BELL CANYON	CA		10/25/2022		7,029		444			444		7,473	7,473			
100087160	DULUTH	GA		10/25/2022		922		72			72		994	994			
100087161	THE COLONY	TX		10/25/2022		1,404		94			94		1,498	1,498			
100087162	GLEN BURNIE	MD		10/25/2022		771		92			92		863	863			
100087163	CANTON	OH		10/25/2022		4,317		285			285		4,602	4,602			
100087166	DEERFIELD BEACH	FL		10/25/2022		1,587		42			42		1,629	1,629			
100087170	GILBERT	AZ		10/25/2022		3,738		329			329		4,067	4,067			
100087171	DESTIN	FL		10/25/2022		1,701		85			85		1,786	1,786			
100087172	MELBOURNE	FL		10/25/2022		509		43			43		552	552			
100087174	BROOKSHIRE	TX		10/25/2022		488		16			16		504	504			
100087177	NORTH MYRTLE BEACH	SC		10/25/2022		6,008		241			241		6,249	6,249			
100087178	WORCESTER	MA		10/25/2022		1,657		242			242		1,899	1,899			
100087179	SAN FRANCISCO	CA		10/25/2022		2,977		328			328		3,305	3,305			
100087182	MURRELLS INLET	SC		10/25/2022		984		64			64		1,048	1,048			
100087183	BRADENTON	FL		10/25/2022		2,509		196			196		2,705	2,705			
100087185	LOS ANGELES	CA		10/25/2022		3,391		120			120		3,511	3,511			
100087186	NORTHVILLE	MI		10/25/2022		1,641		126			126		1,767	1,767			
100087187	KIRKLAND	WA		10/25/2022		6,188		290			290		6,478	6,478			
100087188	HEBER CITY	UT		10/25/2022		4,127		391			391		4,518	4,518			
100087189	GREENVILLE	TX		10/25/2022		666		17			17		683	683			
100087190	VENICE	CA		10/25/2022		5,316		514			514		5,830	5,830			
100087191	SAN FERNANDO	CA		10/25/2022		4,865		284			284		5,149	5,149			
100087192	TAMPA	FL		10/25/2022		2,034		84			84		2,118	2,118			
100087194	NEW ORLEANS	LA		10/25/2022		34,283		1,812			1,812		36,095	36,095			
100087195	CAMARILLO	CA		10/25/2022		2,253		183			183		2,436	2,436			
100087197	SAN BERNARDINO	CA		10/25/2022		2,336		82			82		2,418	2,418			
100087200	PORTLAND	OR		10/25/2022		3,799		272			272		4,071	4,071			
100087201	SILVERTHORNE	CO		10/25/2022		2,874		281			281		3,155	3,155			
100087202	FAR ROCKAWAY	NY		10/25/2022		3,534		339			339		3,873	3,873			
100087203	UPPER SADDLE RIVER	NJ		10/25/2022		8,668		492			492		9,160	9,160			
100087204	MANHATTAN BEACH	CA		10/25/2022		1,159		54			54		1,213	1,213			
100087205	FAIRFIELD	CT		10/25/2022		4,823		278			278		5,101	5,101			
100087206	LAUREL	MD		10/25/2022		1,810		62			62		1,872	1,872			
100087208	VISALIA	CA		10/25/2022		3,191		78			78		3,269	3,269			
100087209	AVONDALE	AZ		10/25/2022		1,323		26			26		1,349	1,349			
100087210	MIAMI	FL		10/25/2022		2,400		88			88		2,488	2,488			
100087213	CORONA	CA		10/25/2022		4,843		274			274		5,117	5,117			
100087214	DANIA BEACH	FL		10/25/2022		575		40			40		615	615			
100087217	SACRAMENTO	CA		10/25/2022		2,918		128			128		3,046	3,046			
100087218	MURRIETA	CA		10/25/2022		2,085		112			112		2,197	2,197			
100087219	APPLE VALLEY	CA		10/25/2022		1,862		96			96		1,958	1,958			
100087220	SKOKIE	IL		10/25/2022		1,343		74			74		1,417	1,417			
100087222	PALM SPRINGS	CA		10/25/2022		459		41			41		500	500			
100087223	NATIONAL CITY	CA		10/25/2022		2,943		344			344		3,287	3,287			
100087225	FORT LAUDERDALE	FL		10/25/2022		814		67			67		881	881			
100087227	NORTH MIAMI BEACH	FL		10/25/2022		2,839		136			136		2,975	2,975			
100087231	TAMPA	FL		10/25/2022		3,036		219			219		3,255	3,255			
100087233	LAS VEGAS	NV		10/25/2022		2,601		70			70		2,671	2,671			
100087236	WASILLA	AK		10/25/2022		1,440		190			190		1,630	1,630			
100087238	NEW MILFORD	NJ		10/25/2022		1,938		253			253		2,191	2,191			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087240	TEXARKANA	AR		10/25/2022		848		80			80		928	928			
100087242	VERNON	NJ		10/25/2022		690		18			18		708	708			
100087244	LAS VEGAS	NV		10/25/2022		577		51			51		628	628			
100087246	OLYMPIA	WA		10/25/2022		899		65			65		964	964			
100087247	TINLEY PARK	IL		10/25/2022		1,947		149			149		2,096	2,096			
100087248	GILBERT	AZ		10/25/2022		3,115		195			195		3,310	3,310			
100087249	ORANGE	CA		10/25/2022		2,733		267			267		3,000	3,000			
100087250	BOUNTIFUL	UT		10/25/2022		1,575		72			72		1,647	1,647			
100087251	PANAMA CITY BEACH	FL		10/25/2022		1,476		102			102		1,578	1,578			
100087252	HOMESTEAD	FL		10/25/2022		1,927		74			74		2,001	2,001			
100087254	CAPE CORAL	FL		10/25/2022		1,721		181			181		1,902	1,902			
100087256	BARNEGAT	NJ		10/25/2022		2,443		557			557		3,000	3,000			
100087257	VISTA	CA		10/25/2022		2,509		162			162		2,671	2,671			
100087258	UNION CITY	NJ		10/25/2022		1,371		148			148		1,519	1,519			
100087261	FOREST GROVE	OR		10/25/2022		2,259		132			132		2,391	2,391			
100087262	PARK CITY	UT		10/25/2022		69,545		4,124			4,124		73,669	73,669			
100087265	RIDGEFIELD	NJ		10/25/2022		12,472		419			419		12,891	12,891			
100087268	YORBA LINDA	CA		10/25/2022		11,313		522			522		11,835	11,835			
100087269	DALLAS	TX		10/25/2022		3,880		351			351		4,231	4,231			
100087270	QUEEN CREEK	AZ		10/25/2022		2,156		162			162		2,318	2,318			
100087271	PORT CHARLOTTE	FL		10/25/2022		1,215		44			44		1,259	1,259			
100087273	ARVADA	CO		10/25/2022		1,775		188			188		1,963	1,963			
100087275	SAINT CHARLES	MO		10/25/2022		4,739		357			357		5,096	5,096			
100087276	LEAGUE CITY	TX		10/25/2022		1,595		125			125		1,720	1,720			
100087278	CHICAGO	IL		10/25/2022		989		59			59		1,048	1,048			
100087279	SOUTHINGTON	CT		10/25/2022		4,599		384			384		4,983	4,983			
100087280	POCOMOKE CITY	MD		10/25/2022		409		18			18		427	427			
100087281	WHITE PLAINS	NY		10/25/2022		3,366		496			496		3,862	3,862			
100087282	TUCSON	AZ		10/25/2022		704		42			42		746	746			
100087283	LAKEWOOD RANCH	FL		10/25/2022		5,478		326			326		5,804	5,804			
100087284	ALLEN	TX		10/25/2022		1,139		56			56		1,195	1,195			
100087285	NAVARRE	FL		10/25/2022		3,928		353			353		4,281	4,281			
100087287	TUCSON	AZ		10/25/2022		3,950		351			351		4,301	4,301			
100087290	PLANTATION	FL		10/25/2022		3,280		146			146		3,426	3,426			
100087291	BEND	OR		10/25/2022		1,231		69			69		1,300	1,300			
100087293	MYRTLE BEACH	SC		10/25/2022		46,792		3,951			3,951		50,743	50,743			
100087294	MYRTLE BEACH	SC		10/25/2022		1,863		81			81		1,944	1,944			
100087295	WOONSOCKET	RI		10/25/2022		879		75			75		954	954			
100087296	BROKEN BOW	OK		10/25/2022		152		23			23		175	175			
100087298	RED OAK	TX		10/25/2022		1,355		94			94		1,449	1,449			
100087299	POINT PLEASANT BEACH	NJ		10/25/2022		2,463		180			180		2,643	2,643			
100087300	MYRTLE BEACH	SC		10/25/2022		759		58			58		817	817			
100087301	SAN FRANCISCO	CA		10/25/2022		6,539		675			675		7,214	7,214			
100087302	PORT CHARLOTTE	FL		10/25/2022		934		73			73		1,007	1,007			
100087304	PUYALLUP	WA		10/25/2022		1,487		141			141		1,628	1,628			
100087305	NEW ORLEANS	LA		10/25/2022		960		97			97		1,057	1,057			
100087306	MIAMI	FL		10/25/2022		2,222		224			224		2,446	2,446			
100087307	RIVER GROVE	IL		10/25/2022		1,083		55			55		1,138	1,138			
100087308	MIAMI BEACH	FL		10/25/2022		2,085		174			174		2,259	2,259			
100087310	WOOD VILLAGE	OR		10/25/2022		1,802		121			121		1,923	1,923			
100087311	MYRTLE BEACH	SC		10/25/2022		585		23			23		608	608			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087314	ABERDEEN	WA		10/25/2022		933		84			84		1,017	1,017			
100087315	LAS VEGAS	NV		10/25/2022		3,626		319			319		3,945	3,945			
100087319	GALLATIN	TN		10/25/2022		2,955		122			122		3,077	3,077			
100087320	MIAMI	FL		10/25/2022		1,776		61			61		1,837	1,837			
100087322	CYPRESS	TX		10/25/2022		1,989		120			120		2,109	2,109			
100087326	SAN FRANCISCO	CA		10/25/2022		1,702		133			133		1,835	1,835			
100087328	ORLANDO	FL		10/25/2022		1,569		144			144		1,713	1,713			
100087329	MYRTLE BEACH	SC		10/25/2022		511		14			14		525	525			
100087331	GOODYEAR	AZ		10/25/2022		1,457		114			114		1,571	1,571			
100087332	MOORESVILLE	IN		10/25/2022		769		49			49		818	818			
100087333	PANAMA CITY BEACH	FL		10/25/2022		3,477		302			302		3,779	3,779			
100087334	BAKERSFIELD	CA		10/25/2022		3,534		226			226		3,760	3,760			
100087335	KINGSTON	WA		10/25/2022		1,782		64			64		1,846	1,846			
100087337	STATEN ISLAND	NY		10/25/2022		969		170			170		1,139	1,139			
100087338	DICKINSON	TX		10/25/2022		1,658		125			125		1,783	1,783			
100087339	IDAHO FALLS	ID		10/25/2022		7,233		631			631		7,864	7,864			
100087340	SCOTTSDALE	AZ		10/25/2022		7,315		225			225		7,540	7,540			
100087341	TEMPLETON	CA		10/25/2022		1,747		182			182		1,929	1,929			
100087342	LAUDERHILL	FL		10/25/2022		3,288		139			139		3,427	3,427			
100087343	MELVILLE	NY		10/25/2022		2,577		374			374		2,951	2,951			
100087344	NORTH FORT MYERS	FL		10/25/2022		1,390		46			46		1,436	1,436			
100087346	WASHOUGAL	WA		10/25/2022		6,801		254			254		7,055	7,055			
100087348	LOS ANGELES	CA		10/25/2022		2,926		131			131		3,057	3,057			
100087349	SALISBURY	MD		10/25/2022		2,226		90			90		2,316	2,316			
100087350	LOS ANGELES	CA		10/25/2022		6,686		434			434		7,120	7,120			
100087351	KISSIMMEE	FL		10/25/2022		2,090		90			90		2,180	2,180			
100087352	HONEOYE	NY		10/25/2022		1,511		75			75		1,586	1,586			
100087353	OAK ISLAND	NC		10/25/2022		2,403		97			97		2,500	2,500			
100087354	CHICAGO	IL		10/25/2022		2,992		106			106		3,098	3,098			
100087355	GLENDALE	AZ		10/25/2022		1,295		69			69		1,364	1,364			
100087356	COSTA MESA	CA		10/25/2022		7,319		406			406		7,725	7,725			
100087358	LUDLOW	KY		10/25/2022		278		11			11		289	289			
100087361	SCOTTDALE	GA		10/25/2022		1,206		32			32		1,238	1,238			
100087362	CHULA VISTA	CA		10/25/2022		3,144		107			107		3,251	3,251			
100087366	LAKE WORTH	FL		10/25/2022		1,926		75			75		2,001	2,001			
100087367	MYRTLE BEACH	SC		10/25/2022		495		18			18		513	513			
100087368	BRONX	NY		10/25/2022		4,146		296			296		4,442	4,442			
100087369	OAK HARBOR	WA		10/25/2022		2,699		213			213		2,912	2,912			
100087370	SAN CLEMENTE	CA		10/25/2022		12,448		867			867		13,315	13,315			
100087371	ST AUGUSTINE	FL		10/25/2022		1,334		46			46		1,380	1,380			
100087373	RICHMOND	TX		10/25/2022		50,699		4,405			4,405		55,104	55,104			
100087375	HACIENDA HEIGHTS	CA		10/25/2022		2,902		282			282		3,184	3,184			
100087378	FRESNO	CA		10/25/2022		1,339		51			51		1,390	1,390			
100087379	MIAMI	FL		10/25/2022		869		58			58		927	927			
100087382	CEDAR CREEK	TX		10/25/2022		1,239		122			122		1,361	1,361			
100087383	GOODYEAR	AZ		10/25/2022		2,466		127			127		2,593	2,593			
100087387	ANAHEIM	CA		10/25/2022		1,823		104			104		1,927	1,927			
100087388	INGLEWOOD	CA		10/25/2022		1,151		97			97		1,248	1,248			
100087389	SPRING CREEK	NV		10/25/2022		755		41			41		796	796			
100087391	COATESVILLE	PA		10/25/2022		913		71			71		984	984			
100087392	DENVER	CO		10/25/2022		1,776		181			181		1,957	1,957			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087394	ST PETERSBURG	FL		10/25/2022		1,092		51			51		1,143	1,143			
100087395	MAYWOOD	IL		10/25/2022		1,483		210			210		1,693	1,693			
100087397	CATHEDRAL CITY	CA		10/25/2022		2,426		84			84		2,510	2,510			
100087401	ORLANDO	FL		10/25/2022		3,492		238			238		3,730	3,730			
100087404	TULARE	CA		10/25/2022		1,095		83			83		1,178	1,178			
100087411	KISSIMMEE	FL		10/25/2022		1,468		77			77		1,545	1,545			
100087412	KISSIMMEE	FL		10/25/2022		1,432		80			80		1,512	1,512			
100087413	MICCO	FL		10/25/2022		2,387		197			197		2,584	2,584			
100087415	JOHNS CREEK	GA		10/25/2022		6,029		384			384		6,413	6,413			
100087420	VAN	TX		10/25/2022		687		18			18		705	705			
100087421	STROUDSBURG	PA		10/25/2022		1,339		79			79		1,418	1,418			
100087425	LAKE WORTH	FL		10/25/2022		937		17			17		954	954			
100087426	AUSTIN	TX		10/25/2022		1,104		33			33		1,137	1,137			
100087427	TUCSON	AZ		10/25/2022		996		24			24		1,020	1,020			
100087428	COVINA	CA		10/25/2022		1,391		52			52		1,443	1,443			
100087429	BRYN MAWR	PA		10/25/2022		51,180		4,616			4,616		55,796	55,796			
100087431	TUCSON	AZ		10/25/2022		881		35			35		916	916			
100087432	CLARKSTON	GA		10/25/2022		1,758		56			56		1,814	1,814			
100087433	SPRINGFIELD	OR		10/25/2022		753		20			20		773	773			
100087436	NORTH ANDOVER	MA		10/25/2022		2,891		171			171		3,062	3,062			
100087438	NEW MILFORD	CT		10/25/2022		995		58			58		1,053	1,053			
100087441	WESTON	FL		10/25/2022		1,783		131			131		1,914	1,914			
100087442	FULSHEAR	TX		10/25/2022		1,959		102			102		2,061	2,061			
100087443	LAS VEGAS	NV		10/25/2022		1,805		144			144		1,949	1,949			
100087444	STATEN ISLAND	NY		10/25/2022		1,501		199			199		1,700	1,700			
100087448	N. MIAMI BEACH	FL		10/25/2022		1,951		81			81		2,032	2,032			
100087449	ANAHEIM	CA		10/25/2022		1,801		104			104		1,905	1,905			
100087450	VACAVILLE	CA		10/25/2022		4,116		445			445		4,561	4,561			
100087451	ROELAND PARK	KS		10/25/2022		977		96			96		1,073	1,073			
100087458	CORAL SPRINGS	FL		10/25/2022		2,079		119			119		2,198	2,198			
100087459	DOWNEY	CA		10/25/2022		2,297		132			132		2,429	2,429			
100087463	MIAMI	FL		10/25/2022		4,296		176			176		4,472	4,472			
100087465	OLD BRIDGE	NJ		10/25/2022		1,143		124			124		1,267	1,267			
100087467	BERLIN	MD		10/25/2022		1,337		83			83		1,420	1,420			
100087471	PERRIS	CA		10/25/2022		1,482		66			66		1,548	1,548			
100087472	MIDDLEBURG	FL		10/25/2022		1,153		76			76		1,229	1,229			
100087473	TOLLESON	AZ		10/25/2022		1,423		74			74		1,497	1,497			
100087475	LOS LUNAS	NM		10/25/2022		1,412		92			92		1,504	1,504			
100087476	RESTON	VA		10/25/2022		4,814		450			450		5,264	5,264			
100087478	SPRING HILL	FL		10/25/2022		1,952		129			129		2,081	2,081			
100087479	CROSBY	TX		10/25/2022		1,990		171			171		2,161	2,161			
100087484	STONINGTON	CT		10/25/2022		7,419		438			438		7,857	7,857			
100087489	PLANTATION	FL		10/25/2022		2,394		88			88		2,482	2,482			
100087493	MANTECA	CA		10/25/2022		2,198		135			135		2,333	2,333			
100087498	PASADENA	MD		10/25/2022		955		61			61		1,016	1,016			
100087505	MICA	WA		10/25/2022		1,281		118			118		1,399	1,399			
100087506	DALY CITY	CA		10/25/2022		2,539		186			186		2,725	2,725			
100087507	MIAMI	FL		10/25/2022		677		42			42		719	719			
100087509	LAIE	HI		10/25/2022		6,968		725			725		7,693	7,693			
100087511	PALM BAY	FL		10/25/2022		5,093		117			117		5,210	5,210			
100087512	RICHMOND	TX		10/25/2022		2,631		153			153		2,784	2,784			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087513	FLUSHING	NY		10/25/2022		2,565		146			146		2,711	2,711			
100087514	SALEM	WV		10/25/2022		568		27			27		595	595			
100087515	MARLTON	NJ		10/25/2022		764		18			18		782	782			
100087518	BOHEMIA	NY		10/25/2022		107,025		3,222			3,222		110,247	110,247			
100087521	MELROSE	MA		10/25/2022		1,218		38			38		1,256	1,256			
100087522	KISSIMMEE	FL		10/25/2022		2,827		156			156		2,983	2,983			
100087525	WESTON	FL		10/25/2022		748		18			18		766	766			
100087526	REGO PARK	NY		10/25/2022		1,869		117			117		1,986	1,986			
100087529	BURBANK	CA		10/25/2022		5,918		365			365		6,283	6,283			
100087531	ORCHARD PARK	NY		10/25/2022		987		95			95		1,082	1,082			
100087532	MIAMI	FL		10/25/2022		2,516		220			220		2,736	2,736			
100087533	SAINT CLOUD	FL		10/25/2022		1,570		48			48		1,618	1,618			
100087597	ENSCHEDE	NLD		09/27/2022		418						(81)	337	422	85		85
100087604	S-HERTOGENBOSCH	NLD		09/27/2022		296						(57)	239	300	60		60
100087606	AMSTERDAM/AMSTELVEEN	NLD		09/27/2022		327						(63)	264	330	66		66
100087611	KATWIJK	NLD		09/27/2022		505						(98)	407	510	103		103
100087616	CAPELLE AAN DEN IJSSEL	NLD		09/27/2022		99						(19)	80	100	20		20
100087633	HEERLEN	NLD		09/27/2022		191						(37)	154	193	39		39
100087643	LELYSTAD	NLD		09/27/2022		72,317						(14,197)	58,120	74,197	16,077		16,077
100087644	HEERHUGOWAARD	NLD		09/27/2022		217						(42)	175	220	45		45
100087647	ALMELO	NLD		09/27/2022		145						(28)	117	146	29		29
100087651	AMSTERDAM	NLD		09/27/2022		130						(25)	105	131	26		26
100087656	ALMELO	NLD		09/27/2022		151						(29)	122	151	30		30
100087662	OOSTBURG	NLD		09/27/2022		181						(35)	146	183	36		36
100087667	ALBRIGHTSVILLE	PA		09/29/2022		503		3			3		506	506			
100087673	MADERO	MEX		10/03/2022		815							815	815			
100087675	PUERTO VALLARTA	MEX		10/03/2022		6,631							6,631	6,631			
100087678	SUNNYVALE	CA		09/29/2022		1,837		(25)			(25)		1,812	1,812			
100087681	SARASOTA	FL		09/29/2022		1,748		(19)			(19)		1,729	1,729			
100087712	TAMPA	FL		09/29/2022		2,865		(28)			(28)		2,837	2,837			
100087722	SYRACUSE	UT		10/07/2022		4,633		(104)			(104)		4,529	4,529			
100087723	PERRIS	CA		10/07/2022		922		(16)			(16)		906	906			
100087726	MIDVALE	UT		10/07/2022		1,610		40			40		1,650	1,650			
100087735	CABO SAN LUCAS	MEX		10/11/2022		6,176							6,176	6,176			
100087737	WAILUKU	HI		11/17/2022		2,053		(11)			(11)		2,042	2,042			
100087738	MAUNALOA	HI		11/17/2022		1,675		(4)			(4)		1,671	1,671			
100087753	PHOENIX	AZ		11/17/2022		1,852		(3)			(3)		1,849	1,849			
100087755	ANAHEIM	CA		11/17/2022		962		(17)			(17)		945	945			
100087770	COCONUT CREEK	FL		11/17/2022		1,256		(1)			(1)		1,255	1,255			
100087785	PHILADELPHIA	PA		11/17/2022		72		(6)			(6)		66	66			
100087790	AUSTIN	TX		11/17/2022		1,269		(48)			(48)		1,221	1,221			
100087801	GOLDEN	CO		11/17/2022		3,211		96			96		3,307	3,307			
100087811	SANTA CLARA	UT		11/17/2022		1,196		(10)			(10)		1,186	1,186			
100087812	GOLDEN	CO		11/17/2022		9,739		(67)			(67)		9,672	9,672			
100087815	COLORADO SPRINGS	CO		11/17/2022		783		(15)			(15)		768	768			
100087907	LOS ANGELES	CA		10/18/2022		5,173		(41)			(41)		5,132	5,132			
100087908	NORCO	CA		10/18/2022		1,517		(23)			(23)		1,494	1,494			
100087913	BENBROOK	TX		10/18/2022		514		(10)			(10)		504	504			
100087917	SACRAMENTO	CA		10/25/2022		788		(13)			(13)		775	775			
100087921	HERNDON	VA		10/25/2022		1,291		6			6		1,297	1,297			
100087922	DAHLONEGA	GA		10/25/2022		1,067		(5)			(5)		1,062	1,062			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087925	CATHEDRAL CITY	CA		10/25/2022		707		(12)			(12)		695	695			
100087926	PORT SAINT LUCIE	FL		10/25/2022		1,090		16			16		1,106	1,106			
100087929	KILLINGWORTH	CT		10/25/2022		556		(1)			(1)		555	555			
100087932	COVINGTON	GA		10/25/2022		593		(14)			(14)		579	579			
100087933	MIAMI	FL		10/25/2022		7,580		91			91		7,671	7,671			
100087936	IRON MOUNTAIN	MI		10/25/2022		1,098		7			7		1,105	1,105			
100087937	SUFFOLK	VA		10/25/2022		709		(6)			(6)		703	703			
100087939	VENICE	CA		10/25/2022		3,235		20			20		3,255	3,255			
100087940	DALLAS	TX		10/25/2022		668		4			4		672	672			
100087946	COCONUT CREEK	FL		10/25/2022		1,269		24			24		1,293	1,293			
100087948	CHICAGO	IL		10/25/2022		601		(6)			(6)		595	595			
100087949	CHICAGO	IL		10/25/2022		580		(5)			(5)		575	575			
100087954	MIAMI	FL		10/25/2022		580		7			7		587	587			
100087956	PHOENIX	AZ		10/25/2022		751		(10)			(10)		741	741			
100087957	ROCKLIN	CA		10/25/2022		997		(11)			(11)		986	986			
100087958	ROSEVILLE	CA		10/25/2022		823		(12)			(12)		811	811			
100087960	PALMETTO BAY	FL		10/25/2022		3,219		76			76		3,295	3,295			
100087964	PHOENIX	AZ		10/25/2022		1,029		1			1		1,030	1,030			
100087966	TAYLORS	SC		10/25/2022		510		(2)			(2)		508	508			
100087968	BRIDGEVILLE	DE		10/25/2022		1,279		(25)			(25)		1,254	1,254			
100087970	STAFFORD	VA		10/25/2022		960		(14)			(14)		946	946			
100087971	LAS VEGAS	NV		10/25/2022		1,108		(7)			(7)		1,101	1,101			
100087975	ROANOKE	VA		10/25/2022		677		(11)			(11)		666	666			
100087976	TUCSON	AZ		10/25/2022		1,171							1,171	1,171			
100087977	MONROE	CT		10/25/2022		1,735		(9)			(9)		1,726	1,726			
100087979	CAPE CORAL	FL		10/25/2022		5,427		134			134		5,561	5,561			
100087981	ACTON	CA		10/25/2022		2,064		(36)			(36)		2,028	2,028			
100087982	REDMOND	OR		10/25/2022		1,099		(16)			(16)		1,083	1,083			
100087984	OLIVEHURST	CA		10/25/2022		1,052		(23)			(23)		1,029	1,029			
100087989	DAVIE	FL		10/25/2022		1,723		8			8		1,731	1,731			
100087990	WESTON	FL		10/25/2022		1,373		(19)			(19)		1,354	1,354			
100087991	LULING	TX		10/25/2022		775		(35)			(35)		740	740			
100087993	MARINA	CA		10/25/2022		1,825		(15)			(15)		1,810	1,810			
100087995	LOS ANGELES	CA		10/25/2022		2,284		(15)			(15)		2,269	2,269			
100087996	SYRACUSE	IN		10/25/2022		292		(5)			(5)		287	287			
100088000	RENTON	WA		10/25/2022		3,389		125			125		3,514	3,514			
100088001	PORTLAND	OR		10/25/2022		942		4			4		946	946			
100088006	ROSEDALE	MD		10/25/2022		1,215		(4)			(4)		1,211	1,211			
100088007	CYPRESS	CA		10/25/2022		2,713		79			79		2,792	2,792			
100088010	CANYON LAKE	TX		10/25/2022		410		(13)			(13)		397	397			
100088012	OTHELLO	WA		10/25/2022		1,575		23			23		1,598	1,598			
100088015	ROWLETT	TX		10/25/2022		635		(21)			(21)		614	614			
100088016	MIAMI	FL		10/25/2022		1,095		(45)			(45)		1,050	1,050			
100088017	DORAL	FL		10/25/2022		929		(14)			(14)		915	915			
100088018	WASHINGTON	DC		10/25/2022		560		(31)			(31)		529	529			
100088019	TRINITY	FL		10/25/2022		898		(34)			(34)		864	864			
100088025	CHICAGO	IL		10/25/2022		5,049		(132)			(132)		4,917	4,917			
100088029	CAPE CORAL	FL		10/25/2022		748		(63)			(63)		685	685			
100088030	UNION CITY	GA		10/25/2022		298		(25)			(25)		273	273			
100088031	ATLANTA	GA		10/25/2022		456		(20)			(20)		436	436			
100088032	NORTH HOLLYWOOD AREA CITY OF	CA		10/25/2022		973		(30)			(30)		943	943			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088033	ROSHARON	TX		10/25/2022		487		(15)			(15)		472	472			
100088034	ORLANDO	FL		10/25/2022		483		(34)			(34)		449	449			
100088036	MIAMI BEACH	FL		10/25/2022		387		(23)			(23)		364	364			
100088038	DORAL	FL		10/25/2022		3,912		(58)			(58)		3,854	3,854			
100088039	WASHINGTON	DC		10/25/2022		968		(27)			(27)		941	941			
100088040	KATY	TX		10/25/2022		1,446		(7)			(7)		1,439	1,439			
100088043	HAINES CITY	FL		10/25/2022		571		(20)			(20)		551	551			
100088044	BALTIMORE	MD		10/25/2022		838		(50)			(50)		788	788			
100088046	YUCCA VALLEY	CA		10/25/2022		707		(9)			(9)		698	698			
100088047	HOLLYWOOD	FL		10/25/2022		320		(21)			(21)		299	299			
100088048	VISALIA	CA		10/25/2022		555		1			1		556	556			
100088051	SAN MARCOS	TX		10/25/2022		655		23			23		678	678			
100088052	KISSIMMEE	FL		10/25/2022		749		(21)			(21)		728	728			
100088054	CARSON CITY	NV		10/25/2022		463		(11)			(11)		452	452			
100088057	LAS VEGAS	NV		10/25/2022		24,024		142			142		24,166	24,166			
100088059	NAPA	CA		10/25/2022		9,855		(141)			(141)		9,714	9,714			
100088062	SNOHOMISH	WA		10/25/2022		3,774		787			787		4,561	4,561			
100088064	JUSTIN	TX		10/25/2022		6,815		237			237		7,052	7,052			
100088065	PHILADELPHIA	PA		10/25/2022		1,008		(18)			(18)		990	990			
100088066	TEMECULA	CA		10/25/2022		2,106		17			17		2,123	2,123			
100088067	VIRGINIA BEACH	VA		10/25/2022		681		(22)			(22)		659	659			
100088069	KILLEEN	TX		10/25/2022		682		(22)			(22)		660	660			
100088070	SAN JUAN CAPISTRANO	CA		10/25/2022		4,185		39			39		4,224	4,224			
100088071	RIDGECREST	CA		10/25/2022		602		(20)			(20)		582	582			
100088073	GEORGETOWN	TX		10/25/2022		3,436		(78)			(78)		3,358	3,358			
100088074	FORT LAUDERDALE	FL		10/25/2022		5,600		261			261		5,861	5,861			
100088075	KISSIMMEE	FL		10/25/2022		1,656		(24)			(24)		1,632	1,632			
100088078	CUTLER BAY	FL		10/25/2022		854		(23)			(23)		831	831			
100088079	CORAL SPRINGS	FL		10/25/2022		7,316		1,358			1,358		8,674	8,674			
100088080	WINTER HAVEN	FL		10/25/2022		475		1			1		476	476			
100088082	LUTZ	FL		10/25/2022		417		(37)			(37)		380	380			
100088083	CENTENNIAL	CO		10/25/2022		1,164		(28)			(28)		1,136	1,136			
100088087	SULTAN	WA		10/25/2022		1,470		4			4		1,474	1,474			
100088088	KISSIMMEE	FL		10/25/2022		868		(36)			(36)		832	832			
100088091	JACKSONVILLE	FL		10/25/2022		736		(10)			(10)		726	726			
100088092	DENVER	CO		10/25/2022		304		(10)			(10)		294	294			
100088093	PHOENIX	AZ		10/25/2022		323		(13)			(13)		310	310			
100088094	DANIA BEACH	FL		10/25/2022		471		(9)			(9)		462	462			
100088097	BOYNTON BEACH	FL		10/25/2022		670		(23)			(23)		647	647			
100088098	GREENVILLE	SC		10/25/2022		697		(6)			(6)		691	691			
100088099	ORLANDO	FL		10/25/2022		828		19			19		847	847			
100088100	PORTLAND	OR		10/25/2022		1,344		(32)			(32)		1,312	1,312			
100088102	TEMECULA	CA		10/25/2022		3,950		(96)			(96)		3,854	3,854			
100088104	LOWELL	MA		10/25/2022		696		4			4		700	700			
100088106	JACKSON	CA		10/25/2022		752		(22)			(22)		730	730			
100088110	ORMOND BEACH	FL		10/25/2022		1,206		(2)			(2)		1,204	1,204			
100088111	POMPANO BEACH	FL		10/25/2022		654		(12)			(12)		642	642			
100088119	KELSEYVILLE	CA		10/25/2022		536		(24)			(24)		512	512			
100088122	PHOENIX	AZ		10/25/2022		629		6			6		635	635			
100088123	SUNNY ISLES BEACH	FL		10/25/2022		1,050		(20)			(20)		1,030	1,030			
100088124	LAUDERDALE BY THE SEA	FL		10/25/2022		511		(21)			(21)		490	490			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088125	LAS VEGAS	NV		10/25/2022		528		(12)			(12)		516	516			
100088129	SWEET HOME	OR		10/25/2022		530		(28)			(28)		502	502			
100088130	SWEET HOME	OR		10/25/2022		369		(25)			(25)		344	344			
100088132	PORT WENTWORTH	GA		10/25/2022		552		(3)			(3)		549	549			
100088133	PORT WENTWORTH	GA		10/25/2022		513		(1)			(1)		512	512			
100088135	BAREFOOT BAY	FL		10/25/2022		304		(13)			(13)		291	291			
100088137	SAN BERNARDINO	CA		10/25/2022		4,642		(173)			(173)		4,469	4,469			
100088139	SANTA ANA	CA		10/25/2022		1,118		(51)			(51)		1,067	1,067			
100088142	MILTON	FL		10/25/2022		664		(19)			(19)		645	645			
100088146	ROCKPORT	TX		10/25/2022		788		(55)			(55)		733	733			
100088149	PFLUGERVILLE	TX		10/25/2022		946		(10)			(10)		936	936			
100088150	KETCHUM	ID		10/25/2022		1,738		(9)			(9)		1,729	1,729			
100088151	CYPRESS	TX		10/25/2022		5,434		49			49		5,483	5,483			
100088153	DELTONA	FL		10/25/2022		663		(18)			(18)		645	645			
100088154	FORT WORTH	TX		10/25/2022		264		(16)			(16)		248	248			
100088155	MENIFEE	CA		10/25/2022		20,174		(365)			(365)		19,809	19,809			
100088156	LINCOLN	AL		10/25/2022		444		(4)			(4)		440	440			
100088158	LINCOLN	AL		10/25/2022		445		(5)			(5)		440	440			
100088160	HOFFMAN ESTATES	IL		10/25/2022		2,316		66			66		2,382	2,382			
100088170	GALT	CA		10/25/2022		986		(29)			(29)		957	957			
100088171	PARK CITY	UT		10/25/2022		848		(17)			(17)		831	831			
100088172	FORT PIERCE	FL		10/25/2022		944		(14)			(14)		930	930			
100088173	TUCSON	AZ		10/25/2022		1,486		(20)			(20)		1,466	1,466			
100088175	SANTA MARIA	CA		10/25/2022		1,239		10			10		1,249	1,249			
100088177	MOORE	OK		10/25/2022		464		(11)			(11)		453	453			
100088178	DENVER	CO		10/25/2022		984		28			28		1,012	1,012			
100088179	OKLAHOMA CITY	OK		10/25/2022		360		(27)			(27)		333	333			
100088180	LONG BEACH	CA		10/25/2022		2,311		37			37		2,348	2,348			
100088182	HOUSTON	TX		10/25/2022		1,220		(19)			(19)		1,201	1,201			
100088186	HOUSTON	TX		10/25/2022		1,227		5			5		1,232	1,232			
100088187	HOUSTON	TX		10/25/2022		1,264		(23)			(23)		1,241	1,241			
100088188	PICKERINGTON	OH		10/13/2022		887		(21)			(21)		866	866			
100088189	TEMPLE CITY	CA		10/13/2022		1,831		(13)			(13)		1,818	1,818			
100088191	MISSION VIEJO	CA		10/13/2022		6,813		(172)			(172)		6,641	6,641			
100088193	ALLEN	TX		10/13/2022		1,015		(31)			(31)		984	984			
100088195	SCOTTSDALE	AZ		10/13/2022		6,089		(122)			(122)		5,967	5,967			
100088196	SIMI VALLEY	CA		10/13/2022		3,009		(79)			(79)		2,930	2,930			
100088203	HUNTINGTON BEACH	CA		10/13/2022		5,968		(193)			(193)		5,775	5,775			
100088206	LAKE ELSINORE	CA		10/13/2022		1,061		(26)			(26)		1,035	1,035			
100088210	LAHAINA	HI		10/19/2022		5,087		(86)			(86)		5,001	5,001			
100088217	LAWRENCEVILLE	NJ		10/19/2022		1,106		(6)			(6)		1,100	1,100			
100088219	GARFIELD HEIGHTS	OH		10/17/2022		370		90			90		460	460			
100088223	KENVIL	NJ		10/17/2022		919		(17)			(17)		902	902			
100088224	HOLLYWOOD	FL		10/17/2022		842		(35)			(35)		807	807			
100088227	POUGHKEEPSIE	NY		10/17/2022		628		(9)			(9)		619	619			
100088228	HOUSTON	TX		10/17/2022		713		(13)			(13)		700	700			
100088229	NEW BRUNSWICK	NJ		10/17/2022		947		(25)			(25)		922	922			
100088232	MOUNT VERNON	NY		10/17/2022		2,017		(24)			(24)		1,993	1,993			
100088233	BRISTOL	CT		10/17/2022		2,051		(63)			(63)		1,988	1,988			
100088234	COLUMBUS	GA		10/17/2022		271		(5)			(5)		266	266			
100088235	YONKERS	NY		10/17/2022		2,101		(14)			(14)		2,087	2,087			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088236	YONKERS	NY		10/17/2022		1,899		(17)			(17)		1,882	1,882			
100088240	JERSEY CITY	NJ		10/17/2022		2,193		(62)			(62)		2,131	2,131			
100088241	AMENIA	NY		10/17/2022		379		(14)			(14)		365	365			
100088242	CENTRAL ISLIP	NY		10/17/2022		1,730		(41)			(41)		1,689	1,689			
100088244	NEW HAVEN	CT		10/17/2022		665		(12)			(12)		653	653			
100088246	NASHVILLE	NC		10/17/2022		381		(9)			(9)		372	372			
100088247	GALLOWAY	NJ		10/17/2022		656		(16)			(16)		640	640			
100088248	SOUTHAMPTON	NY		10/17/2022		4,253		(66)			(66)		4,187	4,187			
100088249	NEWARK	NJ		10/17/2022		3,043		(302)			(302)		2,741	2,741			
100088250	SOUTH EUCLID	OH		10/17/2022		372		(8)			(8)		364	364			
100088251	TRENTON	NJ		10/17/2022		292		(11)			(11)		281	281			
100088254	PENSACOLA	FL		10/17/2022		980		(11)			(11)		969	969			
100088255	SARATOGA SPRINGS	NY		10/17/2022		1,082		223			223		1,305	1,305			
100088257	QUEENS	NY		10/17/2022		2,399		(88)			(88)		2,311	2,311			
100088258	BALTIMORE	MD		10/17/2022		706		(13)			(13)		693	693			
100088259	WATERBURY	CT		10/17/2022		481		(14)			(14)		467	467			
100088260	BALTIMORE	MD		10/17/2022		659		(14)			(14)		645	645			
100088261	WILMINGTON	DE		10/17/2022		254		(4)			(4)		250	250			
100088262	BALTIMORE	MD		10/17/2022		613		(14)			(14)		599	599			
100088263	SCHENECTADY	NY		10/17/2022		674		(27)			(27)		647	647			
100088264	HICKSVILLE	NY		10/17/2022		40,188		(1,327)			(1,327)		38,861	38,861			
100088265	CLIFTON	NJ		10/17/2022		1,070		(26)			(26)		1,044	1,044			
100088267	GASTONIA	NC		10/17/2022		392		(6)			(6)		386	386			
100088268	TRENTON	NJ		10/17/2022		357		(13)			(13)		344	344			
100088270	STANHOPE	NJ		10/17/2022		701		(23)			(23)		678	678			
100088272	ORLANDO	FL		10/17/2022		1,084		(35)			(35)		1,049	1,049			
100088274	CHARLOTTE	NC		10/17/2022		264		(7)			(7)		257	257			
100088275	PORT WASHINGTON	NY		10/17/2022		9,618		(286)			(286)		9,332	9,332			
100088276	CANTON	OH		10/17/2022		311		(7)			(7)		304	304			
100088277	MERRILLVILLE	IN		10/17/2022		575		(13)			(13)		562	562			
100088280	DYER	IN		10/17/2022		769		(14)			(14)		755	755			
100088282	BALTIMORE	MD		10/17/2022		256		(4)			(4)		252	252			
100088284	PORT NORRIS	NJ		10/17/2022		498		(16)			(16)		482	482			
100088285	HOUSTON	TX		10/17/2022		657		(14)			(14)		643	643			
100088287	ONTARIO	CA		10/24/2022		1,097		(7)			(7)		1,090	1,090			
100088290	BOZEMAN	MT		10/24/2022		1,806		(16)			(16)		1,790	1,790			
100088292	MYRTLE BEACH	SC		10/24/2022		514		(1)			(1)		513	513			
100088293	PALM COAST	FL		10/24/2022		1,504		(14)			(14)		1,490	1,490			
100088296	DEDHAM	MA		10/24/2022		1,382		(6)			(6)		1,376	1,376			
100088299	BAYVILLE	NJ		11/10/2022		29,076		(163)			(163)		28,913	28,913			
100088302	BERNARDSVILLE	NJ		11/10/2022		2,122		(3)			(3)		2,119	2,119			
100088303	HUNTINGTON BEACH	CA		11/10/2022		707		(9)			(9)		698	698			
100088306	BUDA	TX		11/10/2022		1,399		(44)			(44)		1,355	1,355			
100088307	BIRMINGHAM	AL		11/10/2022		2,433		(14)			(14)		2,419	2,419			
100088310	LANSING	MI		11/10/2022		511		(14)			(14)		497	497			
100088313	HOUSTON	TX		11/10/2022		1,399		(59)			(59)		1,340	1,340			
100088315	MCALESTER	OK		11/10/2022		1,911		(23)			(23)		1,888	1,888			
100088316	DORAL	FL		11/10/2022		5,719		(21)			(21)		5,698	5,698			
100088317	WEST PALM BEACH	FL		11/10/2022		2,031		(37)			(37)		1,994	1,994			
100088318	PHILADELPHIA	PA		11/10/2022		3,173		(52)			(52)		3,121	3,121			
100088319	PROSPECT PARK	PA		11/10/2022		1,127		(12)			(12)		1,115	1,115			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088320	SOCIAL CIRCLE	GA		11/10/2022		3,054		28			28		3,082	3,082			
100088324	FRAMINGHAM	MA		11/10/2022		926		(30)			(30)		896	896			
100088327	STATEN ISLAND	NY		11/10/2022		6,424		149			149		6,573	6,573			
100088328	VERO BEACH	FL		01/06/2023		4,446		(43)			(43)		4,403	4,403			
100088332	SALISBURY	MD		01/06/2023		6,595		(220)			(220)		6,375	6,375			
100088333	MOORE	TX		01/06/2023		389		(29)			(29)		360	360			
100088337	TAYLORS	SC		01/06/2023		276		(15)			(15)		261	261			
100088338	HALEIWA	HI		01/06/2023		4,389		(52)			(52)		4,337	4,337			
100088343	MANSFIELD	TX		01/06/2023		729		(29)			(29)		700	700			
100088347	OCOEE	FL		01/06/2023		956		(43)			(43)		913	913			
100088363	ROSEVILLE	CA		01/06/2023		1,440		(30)			(30)		1,410	1,410			
100088369	DOUGLASVILLE	GA		01/06/2023		630		(28)			(28)		602	602			
100088376	MIAMI	FL		01/06/2023		999		9			9		1,008	1,008			
100088378	ANNAPOLIS	MD		01/06/2023		867		(8)			(8)		859	859			
100088381	MAKAWAO	HI		01/06/2023		2,436		(15)			(15)		2,421	2,421			
100088384	READING	PA		01/06/2023		490		(26)			(26)		464	464			
100088385	MIAMI	FL		01/06/2023		359		(24)			(24)		335	335			
100088390	FORT MITCHELL	AL		01/06/2023		543		(5)			(5)		538	538			
100088392	COLLINSVILLE	IL		01/06/2023		317		(11)			(11)		306	306			
100088494	AMSTERDAM	NLD		10/27/2022		571						8	579	575	(4)		(4)
100088501	EMMEN	NLD		10/27/2022		136						2	138	136	(2)		(2)
100088504	HILVERSUM	NLD		10/27/2022		27,707						377	28,084	27,797	(287)		(287)
100088511	DEN HAAG	NLD		10/27/2022		167,385						2,276	169,661	167,939	(1,722)		(1,722)
100088524	ALMELO	NLD		10/27/2022		211						3	214	213	(1)		(1)
100088533	ENSCHEDE	NLD		10/27/2022		288						4	292	286	(6)		(6)
100088538	ROTTERDAM	NLD		10/27/2022		368						5	373	372	(2)		(2)
100088540	S-HERTOGENBOSCH	NLD		10/27/2022		342						5	347	345	(1)		(1)
100088543	DEN HAAG	NLD		10/27/2022		785						11	796	790	(6)		(6)
100088549	DEN HAAG	NLD		10/27/2022		1,043						14	1,057	1,050	(7)		(7)
100088555	HEERLEN	NLD		10/27/2022		176		(3)			(3)	2	175	174	(1)		(1)
100088568	BREDA	NLD		10/27/2022		311						4	315	313	(2)		(2)
100088580	HEERHUGOWAARD	NLD		10/27/2022		240						3	243	242	(1)		(1)
100088789	MORRISTOWN	TN		11/15/2022		1,735		15			15		1,750	1,750			
100088790	MISHAWAKA	IN		11/15/2022		1,091		(29)			(29)		1,062	1,062			
100088792	BLUE RIDGE	GA		11/15/2022		860		19			19		879	879			
100088794	SPOKANE	WA		11/15/2022		398		(13)			(13)		385	385			
100088795	MUNCIE	IN		11/15/2022		1,085		12			12		1,097	1,097			
100088800	SINKING SPRING	PA		11/15/2022		744		(24)			(24)		720	720			
100088802	FLORIDA CITY	FL		11/15/2022		386		(23)			(23)		363	363			
100088804	RIVERSIDE	CA		11/15/2022		2,719		(33)			(33)		2,686	2,686			
100088805	HOOD RIVER	OR		11/15/2022		319		(12)			(12)		307	307			
100088808	MACOMB	MI		11/15/2022		580		(13)			(13)		567	567			
100088810	POMPANO BEACH	FL		11/15/2022		452		(23)			(23)		429	429			
100088812	HEMET	CA		11/15/2022		11,199		(281)			(281)		10,918	10,918			
100088819	BROOKLYN	NY		11/15/2022		14,710		688			688		15,398	15,398			
100088821	MORRISTOWN	VT		11/15/2022		1,076		17			17		1,093	1,093			
100088827	BRANDON	FL		11/15/2022		1,182		22			22		1,204	1,204			
100088830	RANCHO SANTA MARGARITA	CA		11/15/2022		1,642		16			16		1,658	1,658			
100088831	NAPLES	FL		11/15/2022		267		(7)			(7)		260	260			
100088832	CHARLOTTE	NC		11/15/2022		655		(16)			(16)		639	639			
100088833	BURLINGTON	WI		11/15/2022		2,198		24			24		2,222	2,222			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088835	BARDONIA	NY		11/15/2022		902		36			36		938	938			
100088836	ANTIOCH	CA		11/15/2022		1,804		(3)			(3)		1,801	1,801			
100088839	VICTORVILLE	CA		11/15/2022		1,706		2			2		1,708	1,708			
100088840	BLUFFTON	SC		11/15/2022		620		(6)			(6)		614	614			
100088841	DALTON	GA		11/15/2022		235		(20)			(20)		215	215			
100088843	MENIFEE	CA		11/15/2022		1,923		36			36		1,959	1,959			
100088844	RICHMOND	CA		11/15/2022		689		(5)			(5)		684	684			
100088845	WARMINSTER	PA		11/15/2022		2,553		36			36		2,589	2,589			
100088846	BAL HARBOUR	FL		11/15/2022		1,054		(7)			(7)		1,047	1,047			
100088848	WORTHINGTON	OH		11/15/2022		882		20			20		902	902			
100088850	PETALUMA	CA		11/15/2022		1,150		3			3		1,153	1,153			
100088851	ELKTON	MD		11/15/2022		616		7			7		623	623			
100088854	OREGON CITY	OR		11/15/2022		1,276		7			7		1,283	1,283			
100088855	PEORIA	AZ		11/15/2022		1,559		13			13		1,572	1,572			
100088858	YULEE	FL		11/15/2022		1,127		(4)			(4)		1,123	1,123			
100088859	FARMINGTON	MN		11/15/2022		893		(5)			(5)		888	888			
100088860	VOLO	IL		11/15/2022		2,050		(4)			(4)		2,046	2,046			
100088861	SEATTLE	WA		11/15/2022		1,150		7			7		1,157	1,157			
100088863	LEWISVILLE	TX		11/15/2022		1,969		8			8		1,977	1,977			
100088864	TOMBALL	TX		11/15/2022		706		(16)			(16)		690	690			
100088865	SAN MATEO	CA		11/15/2022		3,021		(13)			(13)		3,008	3,008			
100088866	HALLANDALE BEACH	FL		11/15/2022		1,445		16			16		1,461	1,461			
100088867	SANTA ROSA BEACH	FL		11/15/2022		873		(7)			(7)		866	866			
100088868	WASHINGTON	UT		11/15/2022		7,262		(98)			(98)		7,164	7,164			
100088871	HIALEAH	FL		11/15/2022		1,147		18			18		1,165	1,165			
100088872	BRIGHTON	CO		11/15/2022		915		(10)			(10)		905	905			
100088873	KING OF PRUSSIA	PA		11/15/2022		776		(16)			(16)		760	760			
100088874	TAMPA	FL		11/15/2022		569		2			2		571	571			
100088875	PORT SAINT LUCIE	FL		11/15/2022		3,877		(28)			(28)		3,849	3,849			
100088877	LAS VEGAS	NV		11/15/2022		823		24			24		847	847			
100088878	LAUREL	MD		11/15/2022		1,228		8			8		1,236	1,236			
100088879	DENVER	CO		11/15/2022		1,096		(16)			(16)		1,080	1,080			
100088880	LAS VEGAS	NV		11/15/2022		2,512		(3)			(3)		2,509	2,509			
100088882	YUKON	OK		11/15/2022		1,427							1,427	1,427			
100088883	SMYRNA	GA		11/15/2022		1,167		(16)			(16)		1,151	1,151			
100088886	LAS VEGAS	NV		11/15/2022		757		6			6		763	763			
100088887	ORLANDO	FL		11/15/2022		958		(10)			(10)		948	948			
100088889	HOUSTON	TX		11/15/2022		1,318		(53)			(53)		1,265	1,265			
100088890	RICHFIELD	UT		11/15/2022		741		(14)			(14)		727	727			
100088891	MYRTLE BEACH	SC		11/15/2022		513		(23)			(23)		490	490			
100088901	GRIFFIN	GA		11/15/2022		299							299	299			
100088902	OCALA	FL		11/15/2022		340		(19)			(19)		321	321			
100088903	SCHENECTADY	NY		11/15/2022		325		(13)			(13)		312	312			
100088905	ORLANDO	FL		11/15/2022		682		4			4		686	686			
100088909	LUTZ	FL		11/15/2022		736		(43)			(43)		693	693			
100088910	GALLOWAY	NJ		11/15/2022		262		(17)			(17)		245	245			
100088912	HOMESTEAD	FL		11/15/2022		2,137		(95)			(95)		2,042	2,042			
100088915	KATY	TX		11/15/2022		954		(84)			(84)		870	870			
100088916	BELTON	TX		11/15/2022		1,507		(42)			(42)		1,465	1,465			
100088918	HARRISBURG	PA		11/15/2022		207		(11)			(11)		196	196			
100088921	CAROLINA BEACH	NC		11/15/2022		486		(5)			(5)		481	481			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088925	PALM BEACH	FL		11/15/2022		848		(30)			(30)		818	818			
100088928	FLOWERY BRANCH	GA		11/15/2022		868		(12)			(12)		856	856			
100088931	CANTON	OH		11/15/2022		299		(1)			(1)		298	298			
100088932	CUDJOE KEY	FL		11/15/2022		284		16			16		300	300			
100088933	TUCSON	AZ		11/15/2022		370		(45)			(45)		325	325			
100088934	JACKSONVILLE	FL		11/15/2022		398		(30)			(30)		368	368			
100088935	MURRELLS INLET	SC		11/15/2022		946		(6)			(6)		940	940			
100088936	CHIPPEWA LAKE	OH		11/15/2022		357		(1)			(1)		356	356			
100088937	KISSIMMEE	FL		11/15/2022		505		(9)			(9)		496	496			
100088938	NEW SMYRNA BEACH	FL		11/15/2022		489		(10)			(10)		479	479			
100088940	MIAMI	FL		11/15/2022		1,243		4			4		1,247	1,247			
100088943	SCRANTON	PA		11/15/2022		708		(16)			(16)		692	692			
100088945	SUNNY ISLES BEACH	FL		11/15/2022		1,755		6			6		1,761	1,761			
100088947	LAS VEGAS	NV		11/15/2022		485		(6)			(6)		479	479			
100088950	AVON PARK	FL		11/15/2022		483		(7)			(7)		476	476			
100088951	HOLLYWOOD	FL		11/15/2022		1,196		(18)			(18)		1,178	1,178			
100088952	AVENTURA	FL		11/15/2022		1,250		(2)			(2)		1,248	1,248			
100088954	FORT WORTH	TX		11/15/2022		837		(42)			(42)		795	795			
100088956	SCOTTSDALE	AZ		11/15/2022		725		(39)			(39)		686	686			
100088958	HARTWELL	GA		11/15/2022		445		1			1		446	446			
100088960	PLANTATION	FL		11/15/2022		313		(1)			(1)		312	312			
100088969	TOMBALL	TX		11/15/2022		1,226		(50)			(50)		1,176	1,176			
100088971	KISSIMMEE	FL		11/15/2022		597		10			10		607	607			
100088974	PHOENIX	AZ		11/15/2022		538		(2)			(2)		536	536			
100088975	ORLANDO	FL		11/15/2022		632		(12)			(12)		620	620			
100088977	SCOTTSDALE	AZ		11/15/2022		558		(2)			(2)		556	556			
100088978	HALLANDALE BEACH	FL		11/15/2022		619		(12)			(12)		607	607			
100088982	RIVIERA BEACH	FL		11/15/2022		1,025		(10)			(10)		1,015	1,015			
100088983	DORAL	FL		11/15/2022		623		(10)			(10)		613	613			
100088985	PORT CHESTER	NY		11/15/2022		1,617		100			100		1,717	1,717			
100088987	BOLINGBROOK	IL		11/15/2022		513		(8)			(8)		505	505			
100088988	MIAMI	FL		11/15/2022		897		(42)			(42)		855	855			
100088989	OXNARD	CA		11/15/2022		686		(16)			(16)		670	670			
100088990	STOCKBRIDGE	GA		11/15/2022		3,351		(139)			(139)		3,212	3,212			
100088997	CABO SAN LUCAS	MEX		11/04/2022		978							978	978			
100088998	SAN FRANCISCO NAYARIT	MEX		11/04/2022		6,124							6,124	6,124			
100089001	MUNICIPIO DE TEPOZTLAN	MEX		11/04/2022		11,842							11,842	11,842			
100089024	PORTLAND	OR		11/04/2022		944		(21)			(21)		923	923			
100089031	MORENO VALLEY	CA		11/04/2022		1,611		(42)			(42)		1,569	1,569			
100089038	OCOEE	FL		11/04/2022		7,238		98			98		7,336	7,336			
100089042	SAN ANTONIO	TX		11/04/2022		554		16			16		570	570			
100089044	HONOLULU	HI		11/04/2022		2,930		62			62		2,992	2,992			
100089047	LODI	CA		11/04/2022		1,061		(8)			(8)		1,053	1,053			
100089054	COPPEROPOLIS	CA		01/06/2023		1,511		(20)			(20)		1,491	1,491			
100089075	SIMPSONVILLE	SC		01/06/2023		648		(18)			(18)		630	630			
100089085	MODESTO	CA		01/06/2023		367		(20)			(20)		347	347			
100089097	EASLEY	SC		01/06/2023		624		(16)			(16)		608	608			
100089100	EASLEY	SC		01/06/2023		812		(30)			(30)		782	782			
100089101	FORT WORTH	TX		01/06/2023		675		(18)			(18)		657	657			
100089200	CAROLINA BEACH	NC		11/18/2022		1,875		4			4		1,879	1,879			
100089202	DESTIN	FL		11/18/2022		4,855		(52)			(52)		4,803	4,803			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089205	BURLESON	TX		11/18/2022		849		(32)			(32)		817	817			
100089209	MUNDELEIN	IL		11/18/2022		544		4			4		548	548			
100089211	COEUR D ALENE	ID		11/18/2022		1,289		11			11		1,300	1,300			
100089220	BEAUFORT	SC		11/18/2022		468		(13)			(13)		455	455			
100089221	ATLANTA	GA		11/18/2022		1,123		2			2		1,125	1,125			
100089223	LA PUENTE	CA		01/26/2023		11,175		(62)			(62)		11,113	11,113			
100089227	RENO	NV		01/26/2023		6,150		11			11		6,161	6,161			
100089228	EAGLE	ID		01/26/2023		1,041		(50)			(50)		991	991			
100089229	WEST SACRAMENTO	CA		01/26/2023		1,758		(20)			(20)		1,738	1,738			
100089230	FRESNO	CA		01/26/2023		1,340		24			24		1,364	1,364			
100089232	NORTH PALM BEACH	FL		01/26/2023		893		(21)			(21)		872	872			
100089235	MILFORD	CT		01/26/2023		1,876		36			36		1,912	1,912			
100089236	KENT	WA		01/26/2023		2,215		(7)			(7)		2,208	2,208			
100089238	FLANDERS	NJ		01/26/2023		574		20			20		594	594			
100089240	KISSIMMEE	FL		01/26/2023		1,160		(16)			(16)		1,144	1,144			
100089241	PONDER	TX		01/26/2023		858		5			5		863	863			
100089242	FINDLAY	OH		01/26/2023		817		(22)			(22)		795	795			
100089243	FULSHEAR	TX		01/26/2023		798		(8)			(8)		790	790			
100089244	MIAMI	FL		01/26/2023		3,947		(47)			(47)		3,900	3,900			
100089245	UPPER MARLBORO	MD		01/26/2023		1,221		4			4		1,225	1,225			
100089246	CRESSKILL	NJ		01/26/2023		1,962		(36)			(36)		1,926	1,926			
100089247	CHINO	CA		01/26/2023		1,515		(20)			(20)		1,495	1,495			
100089248	NEW BRITAIN	CT		01/26/2023		734		(15)			(15)		719	719			
100089249	CHICAGO	IL		01/26/2023		400		9			9		409	409			
100089250	STOCKTON	CA		01/26/2023		1,343		(3)			(3)		1,340	1,340			
100089252	STOCKTON	CA		01/26/2023		3,125		38			38		3,163	3,163			
100089253	GARLAND	TX		01/26/2023		1,084		(3)			(3)		1,081	1,081			
100089254	SLIDELL	LA		01/26/2023		762		18			18		780	780			
100089261	ALLONS	TN		01/26/2023		471		(14)			(14)		457	457			
100089262	TEMPLE TERRACE	FL		01/26/2023		322		(8)			(8)		314	314			
100089263	SUN VALLEY	CA		01/26/2023		1,881		(19)			(19)		1,862	1,862			
100089264	ELGIN	IL		01/26/2023		1,504		(11)			(11)		1,493	1,493			
100089265	EL PASO	TX		01/26/2023		455		(26)			(26)		429	429			
100089266	MACHESNEY PARK	IL		01/26/2023		272		(2)			(2)		270	270			
100089267	MERCED	CA		01/26/2023		1,174		1			1		1,175	1,175			
100089268	OAK PARK	MI		01/26/2023		178		(8)			(8)		170	170			
100089272	WATKINS	CO		01/26/2023		814		(26)			(26)		788	788			
100089275	ROSENBERG	TX		01/26/2023		631		(18)			(18)		613	613			
100089276	NEW BOSTON	MI		01/26/2023		350		(20)			(20)		330	330			
100089278	LITTLE ELM	TX		01/26/2023		399		(19)			(19)		380	380			
100089281	LITTLETON	CO		01/26/2023		2,494		6			6		2,500	2,500			
100089282	AUSTIN	TX		01/26/2023		841		(28)			(28)		813	813			
100089283	CHELTENHAM	PA		01/26/2023		2,886		(39)			(39)		2,847	2,847			
100089284	FORT WORTH	TX		01/26/2023		2,998		18			18		3,016	3,016			
100089286	PALM DESERT	CA		01/26/2023		7,797		(232)			(232)		7,565	7,565			
100089287	SEQUIM	WA		01/26/2023		618		(23)			(23)		595	595			
100089291	SMITHVILLE	TX		01/26/2023		4,248		(38)			(38)		4,210	4,210			
100089292	LONG BEACH	CA		01/26/2023		616		(22)			(22)		594	594			
100089293	DUMONT	NJ		01/26/2023		1,149		(23)			(23)		1,126	1,126			
100089294	ROSEVILLE	CA		01/26/2023		1,377		(41)			(41)		1,336	1,336			
100089295	SPENCERVILLE	MD		01/26/2023		1,399		(13)			(13)		1,386	1,386			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089296	MANOR	TX		01/26/2023		830		(17)			(17)		813	813			
100089374	QUEEN CREEK	AZ		11/17/2022		5,924		161			161		6,085	6,085			
100089375	BLUFFDALE	UT		11/17/2022		1,619		25			25		1,644	1,644			
100089382	NAPERVILLE	IL		11/17/2022		402		(12)			(12)		390	390			
100089387	HOLLYWOOD	FL		11/17/2022		262		(9)			(9)		253	253			
100089391	SAN FRANCISCO	CA		11/17/2022		1,472		(32)			(32)		1,440	1,440			
100089392	ASHEVILLE	NC		11/17/2022		674		(41)			(41)		633	633			
100089404	GRAND PRAIRIE	TX		11/17/2022		1,182		8			8		1,190	1,190			
100089405	CROSBY	TX		11/17/2022		354		(7)			(7)		347	347			
100089406	ABILENE	TX		11/17/2022		613		(7)			(7)		606	606			
100089425	PORT WASHINGTON	NY		11/18/2022		1,587		(12)			(12)		1,575	1,575			
100089435	PORTLAND	OR		11/18/2022		1,969		(43)			(43)		1,926	1,926			
100089586	TAMPA	FL		01/30/2023		1,102		(35)			(35)		1,067	1,067			
100089589	CELEBRATION	FL		01/30/2023		1,314		(32)			(32)		1,282	1,282			
100089590	JACKSONVILLE	FL		01/30/2023		509		(25)			(25)		484	484			
100089596	BANNER ELK	NC		01/30/2023		777		(10)			(10)		767	767			
100089602	YORBA LINDA	CA		01/30/2023		2,309		(42)			(42)		2,267	2,267			
100089603	PALOS HILLS	IL		01/30/2023		590		(7)			(7)		583	583			
100089607	REDDING	CA		01/30/2023		1,368		(36)			(36)		1,332	1,332			
100089613	FORT LAUDERDALE	FL		01/30/2023		8,585		(362)			(362)		8,223	8,223			
100089623	SURPRISE	AZ		01/30/2023		233		(1)			(1)		232	232			
100089630	VACAVILLE	CA		01/30/2023		881		(30)			(30)		851	851			
100089645	GRONINGEN	NLD		11/29/2022		598						(64)	534	604	70		70
100089648	ALMELO	NLD		11/29/2022		152						(16)	136	154	18		18
100089680	SCHIEDAM/VLAARDINGEN	NLD		11/29/2022		242						(26)	216	244	29		29
100089683	ZEIST	NLD		11/29/2022		154,302						(16,486)	137,816	154,890	17,074		17,074
100089694	LELYSTAD	NLD		11/29/2022		252						(27)	225	254	29		29
100089707	KATWIJK	NLD		11/29/2022		98						(10)	88	98	10		10
100089708	TILBURG	NLD		11/29/2022		130,131						(13,903)	116,228	130,624	14,396		14,396
100089726	ZIERIKZEE	NLD		11/29/2022		86						(9)	77	87	10		10
100089732	PUERTO VALLARTA	MEX		12/02/2022		558							558	558			
100089733	MONTERREY	MEX		12/02/2022		633							633	633			
100089736	LA PAZ	MEX		12/02/2022		659							659	659			
100089737	BAHIA DE BANDERAS	MEX		12/02/2022		789							789	789			
100089738	ORANGE BEACH	AL		12/02/2022		1,993		(2)			(2)		1,991	1,991			
100089739	FREMONT	CA		12/02/2022		4,056		77			77		4,133	4,133			
100089740	AVENTURA	FL		12/02/2022		715		(12)			(12)		703	703			
100089741	WYNDMOOR	PA		12/02/2022		7,864		(4)			(4)		7,860	7,860			
100089742	COLUMBUS	OH		12/02/2022		734		2			2		736	736			
100089745	BELLE ISLE	FL		12/02/2022		568		3			3		571	571			
100089747	BOCA RATON	FL		12/02/2022		1,121		14			14		1,135	1,135			
100089752	LOUDONVILLE	NY		12/02/2022		1,419		59			59		1,478	1,478			
100089762	LOS ANGELES	CA		12/02/2022		3,309		(167)			(167)		3,142	3,142			
100089771	WALLER	TX		12/02/2022		1,869		(35)			(35)		1,834	1,834			
100089772	KISSIMMEE	FL		12/02/2022		1,699		(57)			(57)		1,642	1,642			
100089775	AZUSA	CA		12/02/2022		1,518		(41)			(41)		1,477	1,477			
100089785	FLORAL CITY	FL		12/02/2022		700		(18)			(18)		682	682			
100089942	WEST CALDWELL	NJ		01/26/2023		471		(16)			(16)		455	455			
100089946	SAINT CLOUD	FL		01/26/2023		1,221		4			4		1,225	1,225			
100089947	LAS VEGAS	NV		01/26/2023		726		(25)			(25)		701	701			
100089955	GALVESTON	TX		01/26/2023		349		(21)			(21)		328	328			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089956	GALVESTON	TX		01/26/2023		293		(18)			(18)		275	275			
100089961	OAKLAND	CA		01/26/2023		810		(36)			(36)		774	774			
100089967	BRIGHTON	MA		01/26/2023		276		(13)			(13)		263	263			
100089968	KISSIMMEE	FL		01/26/2023		326		(22)			(22)		304	304			
100089969	MERRITT ISLAND	FL		01/26/2023		1,129		(11)			(11)		1,118	1,118			
100089970	KATY	TX		01/26/2023		870		(35)			(35)		835	835			
100089979	KISSIMMEE	FL		01/13/2023		161		8			8		169	169			
100089983	MANHATTAN	KS		01/13/2023		731		(4)			(4)		727	727			
100089984	MADERA	CA		01/13/2023		1,312		(32)			(32)		1,280	1,280			
100089985	OCALA	FL		01/13/2023		1,296		(4)			(4)		1,292	1,292			
100089987	WINTER GARDEN	FL		01/13/2023		625		32			32		657	657			
100089988	WARRIOR	AL		01/13/2023		361		(5)			(5)		356	356			
100089989	CLOVIS	CA		01/13/2023		928		(30)			(30)		898	898			
100089990	HOMER	IL		01/13/2023		361		3			3		364	364			
100089992	LAWTON	OK		01/13/2023		2,437		(9)			(9)		2,428	2,428			
100089993	BROOKLYN CENTER	MN		01/13/2023		503		(5)			(5)		498	498			
100089995	NUEVO	CA		01/13/2023		6,301		166			166		6,467	6,467			
100089996	DETROIT	MI		01/13/2023		328		(17)			(17)		311	311			
100089998	HOLIDAY	FL		01/13/2023		4,002		(237)			(237)		3,765	3,765			
100089999	LONG BEACH	CA		01/13/2023		1,131		55			55		1,186	1,186			
100090000	MIAMI	FL		01/13/2023		951		(32)			(32)		919	919			
100090001	NAPLES	FL		01/13/2023		3,380		231			231		3,611	3,611			
100090002	LOGANVILLE	GA		01/13/2023		1,585		(40)			(40)		1,545	1,545			
100090003	SANTA ROSA	CA		01/13/2023		2,593		267			267		2,860	2,860			
100090005	WAPATO	WA		01/13/2023		124,599		(13,363)			(13,363)		111,236	111,236			
100090008	ASTORIA	OR		01/13/2023		374		(43)			(43)		331	331			
100090009	BURLINGTON	VT		01/13/2023		1,233		307			307		1,540	1,540			
100090010	MAGNA	UT		01/13/2023		290		(35)			(35)		255	255			
100090014	MULBERRY	FL		01/13/2023		299		(26)			(26)		273	273			
100090017	PAHRUMP	NV		01/13/2023		2,503		186			186		2,689	2,689			
100090021	AGOURA HILLS	CA		01/13/2023		695		(1)			(1)		694	694			
100090023	NAPLES	FL		01/13/2023		1,306		(27)			(27)		1,279	1,279			
100090027	LINDSAY	CA		01/13/2023		2,552		(58)			(58)		2,494	2,494			
100090028	HOLLYWOOD	FL		01/13/2023		1,133		22			22		1,155	1,155			
100090029	PORT CHARLOTTE	FL		01/13/2023		984		11			11		995	995			
100090030	LAKE POINT	UT		01/13/2023		1,492		3			3		1,495	1,495			
100090031	NEW SMYRNA BEACH	FL		01/13/2023		612		(12)			(12)		600	600			
100090032	LAKE WALES	FL		01/13/2023		448		5			5		453	453			
100090033	RIVERVIEW	FL		01/13/2023		696		(10)			(10)		686	686			
100090034	HUNTINGTON BEACH	CA		01/13/2023		2,718		(1)			(1)		2,717	2,717			
100090035	OAKLAND	CA		01/13/2023		784		(18)			(18)		766	766			
100090036	SAN LEANDRO	CA		01/13/2023		1,729		2			2		1,731	1,731			
100090038	LAS VEGAS	NV		01/13/2023		447		(11)			(11)		436	436			
100090041	BELLEVILLE	NJ		01/13/2023		1,102		(4)			(4)		1,098	1,098			
100090042	LAVEEN	AZ		01/13/2023		1,755		(26)			(26)		1,729	1,729			
100090043	MIAMI GARDENS	FL		01/13/2023		620		(22)			(22)		598	598			
100090044	POMPANO BEACH	FL		01/13/2023		465		(2)			(2)		463	463			
100090047	LAKE WORTH	FL		01/13/2023		835		(10)			(10)		825	825			
100090048	MERCED	CA		01/13/2023		625		(13)			(13)		612	612			
100090049	KENNESAW	GA		01/13/2023		193		(9)			(9)		184	184			
100090051	SANTA ROSA	CA		01/13/2023		577		1			1		578	578			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090058	CAPE CORAL	FL		01/13/2023		1,452		(20)			(20)		1,432	1,432			
100090060	ATLANTA	GA		01/13/2023		336		(24)			(24)		312	312			
100090062	SUNNY ISLES BEACH	FL		01/13/2023		1,998		(24)			(24)		1,974	1,974			
100090063	ORLANDO	FL		01/13/2023		790		(21)			(21)		769	769			
100090065	KEY WEST	FL		01/13/2023		1,513		21			21		1,534	1,534			
100090067	HOMESTEAD	FL		01/13/2023		21,760		(46)			(46)		21,714	21,714			
100090072	AVENTURA	FL		01/13/2023		476		(3)			(3)		473	473			
100090073	PLANO	TX		01/13/2023		689		(14)			(14)		675	675			
100090080	CORAL GABLES	FL		01/13/2023		2,742		33			33		2,775	2,775			
100090085	HOLLYWOOD	FL		01/13/2023		1,752		(14)			(14)		1,738	1,738			
100090086	WEST VALLEY CITY	UT		01/13/2023		702		(9)			(9)		693	693			
100090087	HOMESTEAD	FL		01/13/2023		678		(21)			(21)		657	657			
100090094	OPELIKA	AL		01/13/2023		169		(10)			(10)		159	159			
100090101	HOUSTON	TX		01/13/2023		9,832		(505)			(505)		9,327	9,327			
100090102	KANSAS CITY	MO		01/13/2023		1,359		(15)			(15)		1,344	1,344			
100090104	CHICAGO	IL		01/13/2023		229		(11)			(11)		218	218			
100090106	MOSES LAKE	WA		01/13/2023		444		(31)			(31)		413	413			
100090107	SOQUEL	CA		01/13/2023		763		(15)			(15)		748	748			
100090108	FORT MILL	SC		01/13/2023		640		(23)			(23)		617	617			
100090111	ALEXANDRIA	VA		01/13/2023		314		(22)			(22)		292	292			
100090113	BREMERTON	WA		01/13/2023		7,035		(278)			(278)		6,757	6,757			
100090114	AVONDALE	AZ		01/13/2023		372		(12)			(12)		360	360			
100090117	LAKEHILLS	TX		01/13/2023		6,784		(260)			(260)		6,524	6,524			
100090118	NEW BRAUNFELS	TX		01/13/2023		464		(14)			(14)		450	450			
100090119	CINCINNATI	OH		01/13/2023		2,059		(46)			(46)		2,013	2,013			
100090120	VERNAL	UT		01/13/2023		659		14			14		673	673			
100090123	MULBERRY	FL		01/13/2023		651		(39)			(39)		612	612			
100090124	RICHLAND	WA		01/13/2023		2,620		(15)			(15)		2,605	2,605			
100090127	BOERNE	TX		01/13/2023		2,008		(3)			(3)		2,005	2,005			
100090128	LONDON	KY		01/13/2023		6,128		(151)			(151)		5,977	5,977			
100090129	LAS VEGAS	NV		01/13/2023		5,628		(131)			(131)		5,497	5,497			
100090133	HENDERSON	NV		01/13/2023		1,710		6			6		1,716	1,716			
100090135	PRYOR	OK		01/13/2023		718		(22)			(22)		696	696			
100090136	FRANKFORT	KY		01/13/2023		220		(20)			(20)		200	200			
100090143	ORLANDO	FL		01/13/2023		546		65			65		611	611			
100090149	SPOKANE	WA		01/13/2023		707		(19)			(19)		688	688			
100090154	RIVERDALE	MD		01/13/2023		669		(40)			(40)		629	629			
100090161	GREELEY	CO		01/13/2023		3,456		(175)			(175)		3,281	3,281			
100090162	ENGLEWOOD	FL		01/13/2023		719		(4)			(4)		715	715			
100090167	ARLINGTON	TX		01/13/2023		405		(10)			(10)		395	395			
100090169	HIALEAH	FL		01/13/2023		361		(29)			(29)		332	332			
100090173	GREENACRES	FL		01/13/2023		555		7			7		562	562			
100090178	PASADENA	TX		01/13/2023		634		25			25		659	659			
100090183	STATEN ISLAND	NY		01/13/2023		769		(20)			(20)		749	749			
100090191	HALLANDALE BEACH	FL		01/13/2023		720		3			3		723	723			
100090192	AUGUSTA	GA		01/13/2023		752		23			23		775	775			
100090197	RALEIGH	NC		01/13/2023		2,336		(6)			(6)		2,330	2,330			
100090199	FREDERICKSBURG	TX		01/13/2023		2,573		66			66		2,639	2,639			
100090201	ANDERSON	SC		01/13/2023		581		(12)			(12)		569	569			
100090202	ANDERSON	SC		01/13/2023		582		(13)			(13)		569	569			
100090205	MYRTLE BEACH	SC		01/13/2023		154		(8)			(8)		146	146			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090211	SAN ANTONIO	TX		01/13/2023		299		(15)			(15)		284	284			
100090217	SPRING	TX		01/13/2023		397		(18)			(18)		379	379			
100090218	EL CENTRO	CA		01/13/2023		422		(10)			(10)		412	412			
100090219	NASHVILLE	TN		01/13/2023		393		(19)			(19)		374	374			
100090221	LEXINGTON	KY		01/13/2023		398		(17)			(17)		381	381			
100090222	HOUSTON	TX		01/13/2023		325		(21)			(21)		304	304			
100090226	ELWOOD	IL		01/13/2023		1,001		(32)			(32)		969	969			
100090230	TAMPA	FL		01/13/2023		1,009		(27)			(27)		982	982			
100090231	TAMPA	FL		01/13/2023		291		(11)			(11)		280	280			
100090236	CHICAGO	IL		01/13/2023		580		(20)			(20)		560	560			
100090243	BUMPASS	VA		01/13/2023		1,126		(28)			(28)		1,098	1,098			
100090245	SAN BERNARDINO	CA		01/13/2023		460		(27)			(27)		433	433			
100090248	PENSACOLA	FL		01/13/2023		183		(13)			(13)		170	170			
100090263	ARROWBEAR	CA		01/13/2023		350		(21)			(21)		329	329			
100090264	VACAVILLE	CA		01/13/2023		5,162		(352)			(352)		4,810	4,810			
100090267	MOUNT DORA	FL		01/13/2023		256		(17)			(17)		239	239			
100090271	HOUSTON	TX		01/13/2023		221		(15)			(15)		206	206			
100090281	LA QUINTA	CA		01/13/2023		424		(17)			(17)		407	407			
100090287	OXFORD	NC		01/13/2023		345		(23)			(23)		322	322			
100090291	PALO ALTO	CA		01/13/2023		3,421		(2)			(2)		3,419	3,419			
100090292	GARLAND	TX		01/13/2023		237		(21)			(21)		216	216			
100090293	LAS VEGAS	NV		01/13/2023		271		(19)			(19)		252	252			
100090294	TEMPLE CITY	CA		01/13/2023		9,533		(176)			(176)		9,357	9,357			
100090299	HOUSTON	TX		01/13/2023		769		(2)			(2)		767	767			
100090300	GLASSBORO	NJ		01/13/2023		270		(5)			(5)		265	265			
100090301	DAVENPORT	FL		01/13/2023		441		(19)			(19)		422	422			
100090311	PITTSBURGH	PA		01/06/2023		785		(21)			(21)		764	764			
100090312	PITTSBURGH	PA		01/06/2023		847		(21)			(21)		826	826			
100090313	PHOENIX	AZ		01/06/2023		372		(3)			(3)		369	369			
100090315	PITTSBURGH	PA		01/06/2023		1,245		(15)			(15)		1,230	1,230			
100090316	OAK RIDGE	TN		01/06/2023		477		(34)			(34)		443	443			
100090321	DALLAS	TX		01/06/2023		593		(28)			(28)		565	565			
100090323	CAMAS	WA		01/06/2023		807		(30)			(30)		777	777			
100090325	HAWTHORNE	CA		01/06/2023		1,327		(41)			(41)		1,286	1,286			
100090331	CHANDLER	AZ		12/22/2022		2,943		(12)			(12)		2,931	2,931			
100090336	MODESTO	CA		12/22/2022		626		(8)			(8)		618	618			
100090337	MARIPOSA	CA		12/22/2022		705		(5)			(5)		700	700			
100090338	SAINT CLOUD	FL		12/22/2022		902		(19)			(19)		883	883			
100090342	SALIDA	CA		12/22/2022		744		(29)			(29)		715	715			
100090349	PEORIA	AZ		02/03/2023		384		(12)			(12)		372	372			
100090355	BALDWIN PARK	CA		02/03/2023		1,487		(55)			(55)		1,432	1,432			
100090360	PAWLEYS ISLAND	SC		02/03/2023		1,617		(48)			(48)		1,569	1,569			
100090361	CHARLOTTE	NC		02/03/2023		726		(22)			(22)		704	704			
100090365	FRIENDSWOOD	TX		02/03/2023		429		(26)			(26)		403	403			
100090368	KANNAPOLIS	NC		02/03/2023		922		(53)			(53)		869	869			
100090370	SEASIDE HEIGHTS	NJ		02/03/2023		400		(19)			(19)		381	381			
100090373	SAN ANTONIO	TX		02/03/2023		515		(38)			(38)		477	477			
100090376	GALVESTON	TX		12/28/2022		614		(8)			(8)		606	606			
100090379	SAN JOSE	CA		12/28/2022		2,488		(4)			(4)		2,484	2,484			
100090383	TEMPLE	TX		12/28/2022		2,788		(81)			(81)		2,707	2,707			
100090384	TUSTIN	CA		12/28/2022		2,928		(91)			(91)		2,837	2,837			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090388	TULSA	OK		12/28/2022		505		(13)			(13)		492	492			
100090393	TOMBALL	TX		12/28/2022		3,737		(187)			(187)		3,550	3,550			
100090401	GRAND PRAIRIE	TX		12/28/2022		1,471		(17)			(17)		1,454	1,454			
100090406	AURORA	CO		12/28/2022		5,371		36			36		5,407	5,407			
100090407	TORRANCE	CA		12/28/2022		2,298		8			8		2,306	2,306			
100090413	LA QUINTA	CA		12/28/2022		5,225		(68)			(68)		5,157	5,157			
100090416	BROKEN ARROW	OK		12/28/2022		1,135		(46)			(46)		1,089	1,089			
100090418	WINSLOW	AZ		12/28/2022		505		(13)			(13)		492	492			
100090419	IRVINE	CA		12/28/2022		1,281		(9)			(9)		1,272	1,272			
100090424	SAN DIEGO	CA		12/28/2022		1,278		(30)			(30)		1,248	1,248			
100090428	PALMDALE	CA		12/28/2022		4,390							4,390	4,390			
100090560	GORREDIJK	NLD		12/28/2022		80						(6)	74	80	6		6
100090566	SCHIEDAM/VLAARDINGEN	NLD		12/28/2022		258						(20)	238	260	22		22
100090570	LEIDEN	NLD		12/28/2022		356						(28)	328	359	31		31
100090574	ZAANDAM	NLD		12/28/2022		362						(28)	334	365	31		31
100090578	HEERHUGOWAARD	NLD		12/28/2022		220						(17)	203	222	19		19
100090591	HOOGEZAND-SAPPEMEER	NLD		12/28/2022		302,148						(23,272)	278,876	301,770	22,894		22,894
100090615	RONKONKOMA	NY		12/29/2022		886		123			123		1,009	1,009			
100090622	NEWARK	NJ		12/29/2022		803		(33)			(33)		770	770			
100090625	WESTBROOKVILLE	NY		12/29/2022		435		98			98		533	533			
100090626	MILLVILLE	NJ		12/29/2022		327		74			74		401	401			
100090632	PLANDOME	NY		12/29/2022		4,474		(153)			(153)		4,321	4,321			
100090651	HACKETTSTOWN	NJ		12/29/2022		809		(10)			(10)		799	799			
100090653	THE BRONX	NY		12/29/2022		1,673		233			233		1,906	1,906			
100090658	HAMLET	NC		12/29/2022		293		(9)			(9)		284	284			
100090667	JACKSONVILLE	FL		12/29/2022		250		(6)			(6)		244	244			
100090670	DETROIT	MI		12/29/2022		174		(3)			(3)		171	171			
100090671	BROOKLYN	NY		12/29/2022		1,082		(16)			(16)		1,066	1,066			
100090677	DETROIT	MI		12/29/2022		435		(14)			(14)		421	421			
100090682	TRENTON	NJ		12/29/2022		345		(9)			(9)		336	336			
100090687	HAMILTON	NJ		12/29/2022		357		(11)			(11)		346	346			
100090689	NEPTUNE CITY	NJ		12/29/2022		1,328		(17)			(17)		1,311	1,311			
100090691	LINWOOD	PA		12/29/2022		336		(10)			(10)		326	326			
100090694	UNIVERSITY HEIGHTS	OH		12/29/2022		378		(11)			(11)		367	367			
100090695	SHIRLEY	NY		12/29/2022		783		(22)			(22)		761	761			
100090697	CENTRAL ISLIP	NY		12/29/2022		914		(35)			(35)		879	879			
100090699	FAR ROCKAWAY	NY		12/29/2022		1,914		(62)			(62)		1,852	1,852			
100090700	UNIVERSITY HEIGHTS	OH		12/29/2022		368		(10)			(10)		358	358			
100090703	WEST BABYLON	NY		12/29/2022		769		(28)			(28)		741	741			
100090716	HICKSVILLE	NY		12/29/2022		1,362		(36)			(36)		1,326	1,326			
100090718	MOUNT LAUREL TOWNSHIP	NJ		12/29/2022		545		(12)			(12)		533	533			
100090719	BENSON	AZ		12/29/2022		562		(16)			(16)		546	546			
100090721	JACKSONVILLE	FL		12/29/2022		446		(14)			(14)		432	432			
100090722	BALDWIN CITY	KS		12/29/2022		328		(10)			(10)		318	318			
100090728	EAST ORANGE	NJ		12/29/2022		1,145		(21)			(21)		1,124	1,124			
100090730	BRIDGEPORT	CT		12/29/2022		907		(20)			(20)		887	887			
100090737	LOS ANGELES	CA		01/09/2023		2,453		10			10		2,463	2,463			
100090739	CATSKILL	NY		01/09/2023		1,268		4			4		1,272	1,272			
100090748	HEWLETT	NY		01/09/2023		2,748		15			15		2,763	2,763			
100090749	HIALEAH	FL		01/09/2023		916		(22)			(22)		894	894			
100090755	SCOTTSDALE	AZ		02/28/2023		2,288		(66)			(66)		2,222	2,222			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090756	KATY	TX		02/28/2023		599		(14)			(14)		585	585			
100090757	JACKSONVILLE	FL		02/28/2023		491		(25)			(25)		466	466			
100090764	BOCA RATON	FL		02/28/2023		1,285		(4)			(4)		1,281	1,281			
100090765	ANNA	TX		02/28/2023		751		(50)			(50)		701	701			
100090767	GLENDALE	AZ		02/28/2023		385		(20)			(20)		365	365			
100090773	NORTH HOLLYWOOD	CA		02/28/2023		1,927		(69)			(69)		1,858	1,858			
100090780	MIAMI	FL		02/28/2023		1,070		(30)			(30)		1,040	1,040			
100090781	SANFORD	FL		02/28/2023		1,560		(16)			(16)		1,544	1,544			
100090783	LAGO VISTA	TX		02/28/2023		5,122		(269)			(269)		4,853	4,853			
100090784	TINLEY PARK	IL		02/28/2023		655		(19)			(19)		636	636			
100090792	FULSHEAR	TX		02/28/2023		971		(28)			(28)		943	943			
100090838	DALLAS	TX		01/06/2023		6,075		(84)			(84)		5,991	5,991			
100090851	PITTSBURGH	PA		01/06/2023		1,108		1			1		1,109	1,109			
100090855	LOS ANGELES	CA		01/06/2023		900		(48)			(48)		852	852			
100090856	VENTURA	CA		01/06/2023		1,686		(33)			(33)		1,653	1,653			
100090860	MIAMI	FL		01/06/2023		2,550		92			92		2,642	2,642			
100090863	SMYRNA	GA		01/06/2023		113							113	113			
100090865	DOUBLE OAK	TX		01/31/2023		10,099		29			29		10,128	10,128			
100090869	HILLSBOROUGH	NJ		01/31/2023		2,286		21			21		2,307	2,307			
100090870	SIMI VALLEY	CA		01/31/2023		4,914		61			61		4,975	4,975			
100090871	HACIENDA HEIGHTS	CA		01/31/2023		2,451		17			17		2,468	2,468			
100090872	CITRUS HEIGHTS	CA		01/31/2023		1,151		18			18		1,169	1,169			
100090873	NORWALK	CA		01/31/2023		1,706		31			31		1,737	1,737			
100090874	NORTH MYRTLE BEACH	SC		01/31/2023		1,714		14			14		1,728	1,728			
100090878	LYNWOOD	CA		01/31/2023		639		16			16		655	655			
100090879	POINCIANA	FL		01/31/2023		971		15			15		986	986			
100090880	LOS ANGELES	CA		01/31/2023		1,913		44			44		1,957	1,957			
100090882	CHARLOTTE	NC		01/31/2023		1,628		25			25		1,653	1,653			
100090884	WINDSOR	CT		01/31/2023		1,333		9			9		1,342	1,342			
100090886	FAIRFIELD	CA		01/31/2023		1,616		36			36		1,652	1,652			
100090888	AURORA	IL		01/31/2023		547		(1)			(1)		546	546			
100090889	PASADENA	CA		01/31/2023		2,821		25			25		2,846	2,846			
100090892	EAST PALO ALTO	CA		01/31/2023		1,649		40			40		1,689	1,689			
100090894	REDONDO BEACH	CA		01/31/2023		5,253		269			269		5,522	5,522			
100090895	PALMDALE	CA		01/31/2023		2,517		(19)			(19)		2,498	2,498			
100090898	WEST HILLS	CA		01/31/2023		4,948		51			51		4,999	4,999			
100090900	CASTAIC	CA		01/31/2023		1,608		50			50		1,658	1,658			
100090902	SHAFTER	CA		01/31/2023		865		26			26		891	891			
100090903	LEHI	UT		01/31/2023		2,359		47			47		2,406	2,406			
100090904	CORONADO	CA		01/31/2023		306		6			6		312	312			
100090905	LOS ANGELES	CA		01/31/2023		1,041		10			10		1,051	1,051			
100090907	MANTECA	CA		01/31/2023		1,260		22			22		1,282	1,282			
100090909	INDIAN LAND	SC		01/31/2023		2,560		(5)			(5)		2,555	2,555			
100090910	ST AUGUSTINE	FL		01/31/2023		491		4			4		495	495			
100090911	MORGAN HILL	CA		01/31/2023		1,513		(13)			(13)		1,500	1,500			
100090913	DENVER	CO		01/31/2023		829		(3)			(3)		826	826			
100090914	WAIPAHU	HI		01/31/2023		2,708		38			38		2,746	2,746			
100090915	CRESTVIEW	FL		01/31/2023		837		(17)			(17)		820	820			
100090918	MESA	AZ		01/31/2023		1,142		(13)			(13)		1,129	1,129			
100090919	LOS ANGELES	CA		01/31/2023		2,736		35			35		2,771	2,771			
100090921	ANAHEIM	CA		01/31/2023		12,278		(65)			(65)		12,213	12,213			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090922	CORONA	CA		01/31/2023		4,117		125			125		4,242	4,242			
100090924	PORTLAND	OR		01/31/2023		805		(16)			(16)		789	789			
100090927	WATERFORD	CT		01/31/2023		1,433		(15)			(15)		1,418	1,418			
100090931	SAN BERNARDINO	CA		01/31/2023		661		(15)			(15)		646	646			
100090935	MARIETTA	GA		01/31/2023		1,970		58			58		2,028	2,028			
100090937	LAUREL	MD		01/31/2023		752		(12)			(12)		740	740			
100090940	AGUA DULCE	CA		01/31/2023		53,921		(1,080)			(1,080)		52,841	52,841			
100090947	LOS ANGELES	CA		01/31/2023		559		(12)			(12)		547	547			
100090952	BAKERSFIELD	CA		01/31/2023		287		(8)			(8)		279	279			
100090958	HUDSON	MA		01/31/2023		668		(29)			(29)		639	639			
100090959	PASADENA	TX		01/31/2023		372		(29)			(29)		343	343			
100090961	ROCKLAND	MA		01/31/2023		1,800		(55)			(55)		1,745	1,745			
100090966	CHINA	MI		01/31/2023		1,324		(31)			(31)		1,293	1,293			
100090972	NEWTON	MA		01/31/2023		2,447		(40)			(40)		2,407	2,407			
100090973	ALLEN	TX		01/31/2023		1,231		(42)			(42)		1,189	1,189			
100090975	WEST ALLIS	WI		01/31/2023		369		(14)			(14)		355	355			
100090978	SMYRNA	GA		01/31/2023		702		(53)			(53)		649	649			
100090980	VICTORVILLE	CA		01/31/2023		942		(19)			(19)		923	923			
100090983	HEMET	CA		01/31/2023		826		(44)			(44)		782	782			
100090984	OLYMPIA	WA		01/31/2023		1,816		(51)			(51)		1,765	1,765			
100090988	CHULA VISTA	CA		01/31/2023		101,945		(447)			(447)		101,498	101,498			
100090996	LOS ANGELES	CA		01/31/2023		1,314		(31)			(31)		1,283	1,283			
100090997	JURUPA VALLEY	CA		01/31/2023		1,185		(29)			(29)		1,156	1,156			
100090999	SEWICKLEY	PA		01/31/2023		422		(17)			(17)		405	405			
100091001	LOS ANGELES	CA		01/31/2023		1,964		20			20		1,984	1,984			
100091003	FORT WASHINGTON	MD		01/31/2023		429		(26)			(26)		403	403			
100091004	LOS ANGELES	CA		01/31/2023		1,890		(30)			(30)		1,860	1,860			
100091005	MCALLEN	TX		01/31/2023		286		(24)			(24)		262	262			
100091007	LOS ANGELES	CA		01/31/2023		1,570		(45)			(45)		1,525	1,525			
100091009	EL MONTE	CA		01/31/2023		894		(14)			(14)		880	880			
100091012	CLARENDON	TX		01/31/2023		329		(17)			(17)		312	312			
100091015	CENTERVILLE	MA		01/31/2023		3,012		(67)			(67)		2,945	2,945			
100091017	LOS ANGELES	CA		01/31/2023		1,442		(41)			(41)		1,401	1,401			
100091019	LOS ANGELES	CA		01/31/2023		1,088		(47)			(47)		1,041	1,041			
100091020	MORENO VALLEY	CA		01/31/2023		1,430		(39)			(39)		1,391	1,391			
100091024	MORENO VALLEY	CA		01/31/2023		586		(13)			(13)		573	573			
100091033	UPLAND	CA		01/31/2023		909		(26)			(26)		883	883			
100091035	VISALIA	CA		01/31/2023		523		(19)			(19)		504	504			
100091039	DISTRICT HEIGHTS	MD		01/31/2023		198		(5)			(5)		193	193			
100091045	ORLANDO	FL		01/31/2023		1,839		3			3		1,842	1,842			
100091046	KISSIMMEE	FL		01/31/2023		251		(14)			(14)		237	237			
100091049	BUENA PARK	CA		01/31/2023		1,127		(16)			(16)		1,111	1,111			
100091050	CROWLEY	TX		01/31/2023		862		(63)			(63)		799	799			
100091052	HIALEAH	FL		01/31/2023		787		(51)			(51)		736	736			
100091053	PORTLAND	OR		01/31/2023		1,647		(38)			(38)		1,609	1,609			
100091055	SPRINGFIELD	OR		01/31/2023		572		(17)			(17)		555	555			
100091058	MONTEBELLO	CA		01/31/2023		1,379		(42)			(42)		1,337	1,337			
100091059	FRESNO	CA		01/31/2023		416		(30)			(30)		386	386			
100091067	LEHIGHTON	PA		01/31/2023		271		(22)			(22)		249	249			
100091069	CHICAGO	IL		01/31/2023		476		(15)			(15)		461	461			
100091070	HARTFORD	CT		01/31/2023		699		(30)			(30)		669	669			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091071	MOORPARK	CA		01/31/2023		1,072		(13)			(13)		1,059	1,059			
100091073	LOS ANGELES	CA		01/31/2023		1,881		(68)			(68)		1,813	1,813			
100091075	PALMDALE	CA		01/31/2023		293		(20)			(20)		273	273			
100091077	VERO BEACH	FL		01/31/2023		15,206		(681)			(681)		14,525	14,525			
100091078	CALEXICO	CA		01/31/2023		995		(32)			(32)		963	963			
100091079	FALLBROOK AREA	CA		01/31/2023		3,701		(118)			(118)		3,583	3,583			
100091082	MISSION VIEJO	CA		01/31/2023		1,886		(31)			(31)		1,855	1,855			
100091083	MALDEN	MA		01/31/2023		43,639		(1,381)			(1,381)		42,258	42,258			
100091085	BURRILLVILLE	RI		01/31/2023		562		(20)			(20)		542	542			
100091087	CHARLOTTE	NC		01/31/2023		302		(29)			(29)		273	273			
100091089	ORLANDO	FL		01/31/2023		3,827		(215)			(215)		3,612	3,612			
100091091	LOS ANGELES	CA		01/31/2023		455		(17)			(17)		438	438			
100091094	DELRAY BEACH	FL		01/31/2023		756		(13)			(13)		743	743			
100091095	SANTA CLARITA	CA		01/31/2023		1,103		(38)			(38)		1,065	1,065			
100091101	SYCAMORE	IL		01/31/2023		854		(20)			(20)		834	834			
100091102	LOS ANGELES	CA		01/31/2023		1,368		(75)			(75)		1,293	1,293			
100091105	WEST YARMOUTH	MA		01/31/2023		790		(23)			(23)		767	767			
100091106	FONTANA	CA		01/31/2023		747		(17)			(17)		730	730			
100091107	SAN BERNARDINO	CA		01/31/2023		650		(10)			(10)		640	640			
100091114	NEW FAIRVIEW	TX		01/31/2023		1,297		(55)			(55)		1,242	1,242			
100091119	DENVER	CO		01/31/2023		2,868		(219)			(219)		2,649	2,649			
100091120	LOS ANGELES	CA		01/31/2023		1,807		(54)			(54)		1,753	1,753			
100091125	AGUILA	AZ		01/31/2023		30,710		(743)			(743)		29,967	29,967			
100091130	EAST PROVIDENCE	RI		01/31/2023		1,017		22			22		1,039	1,039			
100091132	BLUFFTON	SC		01/31/2023		791		5			5		796	796			
100091134	LOS ANGELES	CA		01/31/2023		1,359		30			30		1,389	1,389			
100091135	WILMINGTON	CA		01/31/2023		1,690		50			50		1,740	1,740			
100091138	BRADENTON	FL		01/31/2023		810		4			4		814	814			
100091140	SOUTH DAYTONA	FL		01/31/2023		519		8			8		527	527			
100091141	NORTH PORT	FL		01/31/2023		579		17			17		596	596			
100091144	DAVENPORT	FL		01/31/2023		544		28			28		572	572			
100091149	HOUSTON	TX		01/31/2023		849		15			15		864	864			
100091150	PICO RIVERA	CA		01/31/2023		1,537		65			65		1,602	1,602			
100091151	INGLEWOOD	CA		01/31/2023		1,316		39			39		1,355	1,355			
100091152	VICTORVILLE	CA		01/31/2023		921		41			41		962	962			
100091155	RED OAK	TX		01/31/2023		2,209		81			81		2,290	2,290			
100091156	REPUBLIC	MO		01/31/2023		757		27			27		784	784			
100091157	REPUBLIC	MO		01/31/2023		783		28			28		811	811			
100091158	CLEARWATER	FL		01/31/2023		1,413		43			43		1,456	1,456			
100091159	REPUBLIC	MO		01/31/2023		739		26			26		765	765			
100091160	NORTH LAS VEGAS	NV		01/31/2023		24		1			1		25	25			
100091161	SEASIDE HEIGHTS	NJ		01/31/2023		508		18			18		526	526			
100091162	GATLINBURG	TN		01/31/2023		2,934		37			37		2,971	2,971			
100091164	DESERT HOT SPRINGS	CA		01/31/2023		766		23			23		789	789			
100091165	ELY	NV		01/31/2023		615		30			30		645	645			
100091166	MERRIAM WOODS VILLAGE	MO		01/31/2023		575		32			32		607	607			
100091167	DEDHAM	MA		01/31/2023		918		16			16		934	934			
100091169	BRANSON WEST	MO		01/31/2023		675		36			36		711	711			
100091170	POOLER	GA		01/31/2023		623		(12)			(12)		611	611			
100091172	NEW BRAUNFELS	TX		01/31/2023		796		22			22		818	818			
100091174	BRANSON WEST	MO		01/31/2023		850		49			49		899	899			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091176	LAS VEGAS	NV		01/31/2023		1,193		70			70		1,263	1,263			
100091180	BRANSON	MO		01/31/2023		741		35			35		776	776			
100091181	BRANSON WEST	MO		01/31/2023		850		49			49		899	899			
100091182	OAKLAND	NJ		01/31/2023		1,479		13			13		1,492	1,492			
100091183	YARMOUTH PORT	MA		01/31/2023		3,693		(181)			(181)		3,512	3,512			
100091190	PHOENIX	AZ		01/31/2023		3,929		147			147		4,076	4,076			
100091194	WORCESTER	MA		01/31/2023		778		(19)			(19)		759	759			
100091195	BALTIMORE	MD		01/31/2023		901		(47)			(47)		854	854			
100091196	CLEARWATER	FL		01/31/2023		868		(45)			(45)		823	823			
100091199	MEMPHIS	TN		01/31/2023		567		(30)			(30)		537	537			
100091200	LAKEWOOD	OH		01/31/2023		465		(19)			(19)		446	446			
100091202	COCOA	FL		01/31/2023		362		(23)			(23)		339	339			
100091209	WORCESTER	MA		01/31/2023		1,272		(23)			(23)		1,249	1,249			
100091211	NORTH LAS VEGAS	NV		01/31/2023		418		(24)			(24)		394	394			
100091218	FORT MYERS	FL		01/31/2023		323		(23)			(23)		300	300			
100091219	MIAMI	FL		01/31/2023		1,257		(18)			(18)		1,239	1,239			
100091222	SANFORD	FL		01/31/2023		527		(27)			(27)		500	500			
100091227	NEW BEDFORD	MA		01/31/2023		481		(26)			(26)		455	455			
100091228	SPRINGFIELD	MA		01/31/2023		356		(13)			(13)		343	343			
100091229	BALTIMORE	MD		01/31/2023		222		(16)			(16)		206	206			
100091242	BALTIMORE	MD		01/31/2023		462		(26)			(26)		436	436			
100091246	LAS VEGAS	NV		01/31/2023		821		(56)			(56)		765	765			
100091249	SAINT LOUIS	MO		01/31/2023		1,184		(52)			(52)		1,132	1,132			
100091251	LAKEWOOD	WA		01/31/2023		687		(22)			(22)		665	665			
100091252	BALTIMORE	MD		01/31/2023		631		(28)			(28)		603	603			
100091254	DETROIT	MI		01/31/2023		231		(13)			(13)		218	218			
100091255	LEHIGH ACRES	FL		01/31/2023		525		(23)			(23)		502	502			
100091259	JOSHUA TREE	CA		01/31/2023		568		(31)			(31)		537	537			
100091260	HALLANDALE BEACH	FL		01/31/2023		732		(28)			(28)		704	704			
100091263	BIG BEAR CITY	CA		01/31/2023		787		(36)			(36)		751	751			
100091270	MANSON	WA		01/31/2023		1,095		(23)			(23)		1,072	1,072			
100091276	ATLANTA	GA		01/31/2023		347		(20)			(20)		327	327			
100091281	EAST PROVIDENCE	RI		01/31/2023		541		(31)			(31)		510	510			
100091284	SAN DIEGO	CA		01/31/2023		583		(32)			(32)		551	551			
100091290	DALLAS	TX		01/31/2023		493		(20)			(20)		473	473			
100091292	NORTH LAS VEGAS	NV		01/31/2023		513		(23)			(23)		490	490			
100091298	KOLOA	HI		01/31/2023		3,131		(59)			(59)		3,072	3,072			
100091302	HOUSTON	TX		01/31/2023		755		(13)			(13)		742	742			
100091307	EL CENTRO	CA		01/13/2023		850		(25)			(25)		825	825			
100091310	GOODLETTSVILLE	TN		01/13/2023		874		(9)			(9)		865	865			
100091314	FRESNO	CA		01/13/2023		1,101							1,101	1,101			
100091316	KISSIMMEE	FL		01/13/2023		804		(22)			(22)		782	782			
100091318	WILTON	CA		01/13/2023		3,492		(55)			(55)		3,437	3,437			
100091319	INGLESIDE	IL		01/13/2023		718		4			4		722	722			
100091321	SARASOTA	FL		01/13/2023		411		52			52		463	463			
100091326	RANCHO MIRAGE	CA		01/13/2023		1,793		(13)			(13)		1,780	1,780			
100091327	CYPRESS	TX		01/13/2023		1,973		(36)			(36)		1,937	1,937			
100091331	ENCINITAS	CA		01/13/2023		2,484		13			13		2,497	2,497			
100091332	JONESBORO	GA		01/13/2023		794		(2)			(2)		792	792			
100091333	ROCHELLE PARK	NJ		01/13/2023		717		16			16		733	733			
100091335	ELK GROVE	CA		01/13/2023		265		1			1		266	266			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091339	ROSARITO	MEX		01/17/2023		874							874	874			
100091341	CABO SAN LUCAS	MEX		01/17/2023		1,273							1,273	1,273			
100091342	CABO SAN LUCAS	MEX		01/17/2023		1,075							1,075	1,075			
100091343	LOS BARRILES	MEX		01/17/2023		3,549							3,549	3,549			
100091344	CIUDAD DE MEXICO	MEX		01/17/2023		614							614	614			
100091346	CABO SAN LUCAS	MEX		01/17/2023		691							691	691			
100091347	SAYULITA	MEX		01/17/2023		1,360							1,360	1,360			
100091357	CABO SAN LUCAS	MEX		01/17/2023		3,677							3,677	3,677			
100091359	ARLINGTON	VA		02/22/2023		688		2			2		690	690			
100091361	ELIZABETH	NJ		02/22/2023		1,069		(10)			(10)		1,059	1,059			
100091363	MAGNOLIA	TX		02/22/2023		877		22			22		899	899			
100091364	WINTER HAVEN	FL		02/22/2023		1,047		14			14		1,061	1,061			
100091366	OLATHE	KS		02/22/2023		2,018		(12)			(12)		2,006	2,006			
100091369	BUTLER	NJ		02/22/2023		1,271		2			2		1,273	1,273			
100091370	NAPLES	FL		02/22/2023		1,888		(9)			(9)		1,879	1,879			
100091371	NAPLES	FL		02/22/2023		1,957		(5)			(5)		1,952	1,952			
100091373	CHAMPLIN	MN		02/22/2023		2,763		(6)			(6)		2,757	2,757			
100091374	MORENO VALLEY	CA		02/22/2023		1,760		(12)			(12)		1,748	1,748			
100091375	SUMMERVILLE	SC		02/22/2023		1,161		(1)			(1)		1,160	1,160			
100091376	NORFOLK	VA		02/22/2023		1,685		(2)			(2)		1,683	1,683			
100091378	CLEVELAND HEIGHTS	OH		02/22/2023		2,152		67			67		2,219	2,219			
100091379	WASHINGTON	DC		02/22/2023		1,393		44			44		1,437	1,437			
100091380	CARSON	CA		02/22/2023		1,330		11			11		1,341	1,341			
100091381	VALLEJO	CA		02/22/2023		1,495		52			52		1,547	1,547			
100091382	JEFFERSON	LA		02/22/2023		844		19			19		863	863			
100091383	HICKORY HILLS	IL		02/22/2023		1,125		15			15		1,140	1,140			
100091384	MARRERO	LA		02/22/2023		4,066		23			23		4,089	4,089			
100091385	WASHINGTON	DC		02/22/2023		618							618	618			
100091388	ROUND ROCK	TX		02/22/2023		748		(9)			(9)		739	739			
100091390	ESSEX	MD		02/22/2023		423		3			3		426	426			
100091392	ORMOND BEACH	FL		02/22/2023		785		1			1		786	786			
100091394	LAS VEGAS	NV		02/22/2023		1,916		(23)			(23)		1,893	1,893			
100091395	RICHMOND	TX		02/22/2023		925							925	925			
100091396	BATON ROUGE	LA		02/22/2023		281							281	281			
100091402	HAMPSTEAD	NC		02/22/2023		1,240		4			4		1,244	1,244			
100091404	LAKEWOOD	CO		02/22/2023		4,414		14			14		4,428	4,428			
100091406	OCEAN CITY	MD		02/22/2023		1,422		(1)			(1)		1,421	1,421			
100091408	DORAL	FL		02/22/2023		1,372		(15)			(15)		1,357	1,357			
100091409	LEHIGH ACRES	FL		02/22/2023		931		11			11		942	942			
100091410	RENO	NV		02/22/2023		1,240		(10)			(10)		1,230	1,230			
100091411	FLAGLER BEACH	FL		02/22/2023		844		(5)			(5)		839	839			
100091412	SAHUARITA	AZ		02/22/2023		862		(3)			(3)		859	859			
100091413	MINNEAPOLIS	MN		02/22/2023		905		(8)			(8)		897	897			
100091414	MAYNARD	MA		02/22/2023		4,080		(51)			(51)		4,029	4,029			
100091415	SPOKANE VALLEY	WA		02/22/2023		1,823		(21)			(21)		1,802	1,802			
100091416	COSBY	TN		02/22/2023		371							371	371			
100091417	GLEN HAVEN	CO		02/22/2023		873		(16)			(16)		857	857			
100091418	LOS ANGELES	CA		02/22/2023		2,532		57			57		2,589	2,589			
100091422	OLATHE	KS		02/22/2023		590		(13)			(13)		577	577			
100091424	AUSTIN	TX		02/22/2023		1,174		(1)			(1)		1,173	1,173			
100091425	SANTA CLARA	UT		02/22/2023		2,234		(23)			(23)		2,211	2,211			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091428	WHITTIER	NC		02/22/2023		1,442		(21)			(21)		1,421	1,421			
100091430	PHOENIX	AZ		02/22/2023		1,187		(8)			(8)		1,179	1,179			
100091432	MOORESTOWN	NJ		02/22/2023		5,113		(64)			(64)		5,049	5,049			
100091435	OCEAN CITY	MD		02/22/2023		1,690		(25)			(25)		1,665	1,665			
100091437	SANTA CLARITA	CA		02/22/2023		2,109		(22)			(22)		2,087	2,087			
100091438	RESEDA	CA		02/22/2023		3,087		(35)			(35)		3,052	3,052			
100091440	NUTLEY	NJ		02/22/2023		1,912		(18)			(18)		1,894	1,894			
100091443	CHARLOTTE	NC		02/22/2023		1,066		(9)			(9)		1,057	1,057			
100091447	SEBRING	FL		02/22/2023		828		(2)			(2)		826	826			
100091448	GREENSBORO	NC		02/22/2023		7,539		(114)			(114)		7,425	7,425			
100091449	HOUSTON	TX		02/22/2023		480		9			9		489	489			
100091450	LA MESA	CA		01/20/2023		1,163		(16)			(16)		1,147	1,147			
100091451	FULSHEAR	TX		01/20/2023		1,364		(30)			(30)		1,334	1,334			
100091453	CATAWBA	NC		01/20/2023		657		(8)			(8)		649	649			
100091457	LOMA LINDA	CA		01/20/2023		1,300		(34)			(34)		1,266	1,266			
100091459	MONTEREY PARK	CA		01/20/2023		1,137		(23)			(23)		1,114	1,114			
100091460	PHOENIX	AZ		01/20/2023		1,016		19			19		1,035	1,035			
100091462	COLORADO SPRINGS	CO		01/20/2023		343		(4)			(4)		339	339			
100091471	ZEPHYRHILLS	FL		01/20/2023		527		(17)			(17)		510	510			
100091473	DAYTON	OH		01/20/2023		305		(11)			(11)		294	294			
100091474	WYLIE	TX		01/20/2023		400		(9)			(9)		391	391			
100091481	WOODSIDE	NY		01/20/2023		1,851		(40)			(40)		1,811	1,811			
100091488	BROOKLYN	NY		01/20/2023		268		54			54		322	322			
100091489	KANSAS CITY	MO		01/20/2023		511		(9)			(9)		502	502			
100091491	KANSAS CITY	MO		01/20/2023		441		(8)			(8)		433	433			
100091492	KANSAS CITY	MO		01/20/2023		406		(7)			(7)		399	399			
100091495	BRONX	NY		01/20/2023		1,500		(55)			(55)		1,445	1,445			
100091496	YONKERS	NY		01/20/2023		1,409		(33)			(33)		1,376	1,376			
100091497	FLORAL PARK	NY		01/20/2023		963		(36)			(36)		927	927			
100091501	MONTICELLO	NY		01/20/2023		301		(7)			(7)		294	294			
100091503	EVANSVILLE	IN		01/20/2023		189		(6)			(6)		183	183			
100091506	BROOKLYN	NY		01/20/2023		1,840		273			273		2,113	2,113			
100091508	WEST BEND	WI		01/20/2023		372		(14)			(14)		358	358			
100091509	BRONX	NY		01/20/2023		2,098		(77)			(77)		2,021	2,021			
100091514	TRENTON	NJ		01/20/2023		301		(10)			(10)		291	291			
100091520	THE BRONX	NY		01/20/2023		1,927		291			291		2,218	2,218			
100091522	BALTIMORE	MD		01/20/2023		400		(9)			(9)		391	391			
100091524	MISSOULA	MT		01/20/2023		1,119		(16)			(16)		1,103	1,103			
100091531	HANCEVILLE	AL		01/20/2023		359		(8)			(8)		351	351			
100091533	WEST BABYLON	NY		01/20/2023		554		(17)			(17)		537	537			
100091534	HARVEY	IL		01/20/2023		215		(6)			(6)		209	209			
100091537	TRENTON	NJ		01/20/2023		336		(12)			(12)		324	324			
100091539	SUFFOLK	VA		01/20/2023		389		(9)			(9)		380	380			
100091541	BIG SPRING	TX		01/20/2023		199		46			46		245	245			
100091548	CINCINNATI	OH		01/20/2023		355		(10)			(10)		345	345			
100091550	PHILADELPHIA	PA		01/20/2023		439		(18)			(18)		421	421			
100091551	STATEN ISLAND	NY		01/20/2023		1,221		(11)			(11)		1,210	1,210			
100091553	CONCORD	CA		03/07/2023		1,330		(9)			(9)		1,321	1,321			
100091554	BAKERSFIELD	CA		03/07/2023		348		(12)			(12)		336	336			
100091555	DOWNEY	CA		03/07/2023		12,097		(595)			(595)		11,502	11,502			
100091557	DUNDALK	MD		03/07/2023		778		(50)			(50)		728	728			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091562	ACTON	CA		03/07/2023		1,300		(55)			(55)		1,245	1,245			
100091566	LITTLEROCK	CA		03/07/2023		1,081		(47)			(47)		1,034	1,034			
100091567	SLIDELL	LA		03/07/2023		897		(76)			(76)		821	821			
100091568	WEST COVINA	CA		03/07/2023		472		(64)			(64)		408	408			
100091572	HACIENDA HEIGHTS	CA		03/07/2023		1,304		(30)			(30)		1,274	1,274			
100091573	GAITHERSBURG	MD		03/07/2023		713		(32)			(32)		681	681			
100091576	PAYSON	UT		03/07/2023		649		(13)			(13)		636	636			
100091578	CHICAGO	IL		03/07/2023		762		(37)			(37)		725	725			
100091579	BATON ROUGE	LA		03/07/2023		791		(52)			(52)		739	739			
100091580	OWINGS MILLS	MD		03/07/2023		1,152		(27)			(27)		1,125	1,125			
100091582	APPLE VALLEY	CA		03/07/2023		346		(5)			(5)		341	341			
100091585	LANCASTER	CA		03/07/2023		658		(41)			(41)		617	617			
100091593	FALLS CHURCH	VA		03/07/2023		958		(50)			(50)		908	908			
100091598	RIDGECREST	CA		03/07/2023		177		(9)			(9)		168	168			
100091599	BRYAN	TX		03/07/2023		732		(37)			(37)		695	695			
100091601	LOS ANGELES	CA		03/07/2023		1,225		(15)			(15)		1,210	1,210			
100091609	PAWTUCKET	RI		03/07/2023		614		(26)			(26)		588	588			
100091610	WINCHESTER	KY		03/07/2023		600		(29)			(29)		571	571			
100091616	LAS VEGAS	NV		03/07/2023		367		90			90		457	457			
100091618	COLUMBUS	OH		03/07/2023		328		(15)			(15)		313	313			
100091621	DENVER	CO		03/07/2023		2,224		(43)			(43)		2,181	2,181			
100091622	ALBUQUERQUE	NM		03/07/2023		737		(15)			(15)		722	722			
100091625	JACKSONVILLE	FL		03/07/2023		391		(28)			(28)		363	363			
100091626	HOUSTON	TX		03/07/2023		387		(33)			(33)		354	354			
100091627	POCATELLO	ID		03/07/2023		397		(18)			(18)		379	379			
100091628	ATLANTA	GA		03/07/2023		289		(16)			(16)		273	273			
100091632	LEVERETT	MA		03/07/2023		587		(21)			(21)		566	566			
100091634	CHICAGO	IL		03/07/2023		374		(20)			(20)		354	354			
100091635	DENVER	CO		03/07/2023		1,033		(37)			(37)		996	996			
100091640	MIDLAND	NC		03/07/2023		720		(55)			(55)		665	665			
100091641	ATLANTA	GA		03/07/2023		541		(13)			(13)		528	528			
100091644	RIALTO	CA		01/27/2023		1,666		(7)			(7)		1,659	1,659			
100091650	KYLE	TX		01/27/2023		725		(13)			(13)		712	712			
100091651	NEW WINDSOR	NY		01/27/2023		2,717		(43)			(43)		2,674	2,674			
100091655	BELLAIRE	MI		01/27/2023		420		(12)			(12)		408	408			
100091661	LAS VEGAS	NV		01/27/2023		1,576		(17)			(17)		1,559	1,559			
100091662	DELHI	CA		01/27/2023		1,462		(37)			(37)		1,425	1,425			
100091663	DAVENPORT	FL		01/27/2023		2,763		(79)			(79)		2,684	2,684			
100091664	HELLERTOWN	PA		01/27/2023		76,961		(1,586)			(1,586)		75,375	75,375			
100091665	SARASOTA	FL		01/27/2023		701		(12)			(12)		689	689			
100091668	SURPRISE	AZ		01/27/2023		556		2			2		558	558			
100091670	GARDNER	MA		01/27/2023		342		(6)			(6)		336	336			
100091683	DALLAS	TX		03/24/2023		400		(21)			(21)		379	379			
100091684	HAMMONTON	NJ		03/24/2023		722		(17)			(17)		705	705			
100091687	KISSIMMEE	FL		03/24/2023		771		(18)			(18)		753	753			
100091690	MANTECA	CA		03/24/2023		2,037		(27)			(27)		2,010	2,010			
100091698	HIGHLAND VILLAGE	TX		03/24/2023		1,370		(28)			(28)		1,342	1,342			
100091703	CHICAGO	IL		03/24/2023		2,636		(2)			(2)		2,634	2,634			
100091704	DANA POINT	CA		03/24/2023		1,416		(20)			(20)		1,396	1,396			
100091709	SIMI VALLEY	CA		03/24/2023		1,871		(20)			(20)		1,851	1,851			
100091710	HOUSTON	TX		03/24/2023		3,963		(96)			(96)		3,867	3,867			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091712	LOUISBURG	NC		03/24/2023		891		(28)			(28)		863	863			
100091714	PLEASANT RIDGE	MI		03/24/2023		2,603		(128)			(128)		2,475	2,475			
100091723	NAVARRE	FL		03/24/2023		1,950		(14)			(14)		1,936	1,936			
100091731	SAN ANTONIO	TX		03/24/2023		329		(40)			(40)		289	289			
100091732	LAVEEN	AZ		03/24/2023		1,851		(51)			(51)		1,800	1,800			
100091735	CHICAGO	IL		03/24/2023		590		(12)			(12)		578	578			
100091739	FORT WORTH	TX		03/24/2023		282		(30)			(30)		252	252			
100091742	RIVERSIDE	CA		03/24/2023		1,024		(24)			(24)		1,000	1,000			
100091748	SYLMAR	CA		03/24/2023		620		3			3		623	623			
100091755	WACO	TX		03/24/2023		392		(23)			(23)		369	369			
100091766	CONROE	TX		01/30/2023		1,173		(28)			(28)		1,145	1,145			
100091767	JUNE LAKE	CA		01/30/2023		1,284		(51)			(51)		1,233	1,233			
100091770	DENVER	NC		01/30/2023		760		(24)			(24)		736	736			
100091781	LAKELAND	FL		01/30/2023		21,226		(663)			(663)		20,563	20,563			
100091795	KATY	TX		01/30/2023		2,000		22			22		2,022	2,022			
100091799	ELK GROVE	CA		01/30/2023		1,186		(23)			(23)		1,163	1,163			
100091800	ELK GROVE	CA		01/30/2023		945		(22)			(22)		923	923			
100091803	PHILADELPHIA	PA		01/30/2023		248		(11)			(11)		237	237			
100091818	BONITA SPRINGS	FL		01/30/2023		2,607		(54)			(54)		2,553	2,553			
100091827	SAN ANTONIO	TX		01/30/2023		3,943		(88)			(88)		3,855	3,855			
100091831	SACRAMENTO	CA		01/30/2023		2,797		(72)			(72)		2,725	2,725			
100091832	BURBANK	CA		01/30/2023		2,229		(70)			(70)		2,159	2,159			
100091848	OAKLAND	CA		01/30/2023		1,295		(28)			(28)		1,267	1,267			
100091851	MANVEL	TX		01/30/2023		1,247		7			7		1,254	1,254			
100091853	WILMINGTON	DE		01/30/2023		205		(5)			(5)		200	200			
100091854	VALLEJO	CA		01/30/2023		3,407		(63)			(63)		3,344	3,344			
100091855	JACKSONVILLE	FL		01/30/2023		2,229		(3)			(3)		2,226	2,226			
100091862	RICHMOND	KY		01/30/2023		1,023		(14)			(14)		1,009	1,009			
100091866	LAREDO	TX		01/30/2023		415		(14)			(14)		401	401			
100091868	FLORENCE	KY		01/30/2023		542		(18)			(18)		524	524			
100091869	MIAMI GARDENS	FL		01/30/2023		895		(3)			(3)		892	892			
100091873	STEPHENVILLE	TX		01/30/2023		3,672		(133)			(133)		3,539	3,539			
100091879	PORTER	TX		01/30/2023		2,293		10			10		2,303	2,303			
100091881	DALLAS	TX		01/30/2023		337		(7)			(7)		330	330			
100091884	GOUDA	NLD		01/27/2023		321						(17)	304	323	19		19
100091886	ROTTERDAM	NLD		01/27/2023		495						(26)	469	499	29		29
100091900	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023		236						(12)	224	239	15		15
100091904	LELYSTAD	NLD		01/27/2023		303						(16)	287	305	19		19
100091908	LELYSTAD	NLD		01/27/2023		307						(16)	291	310	19		19
100091913	LEEUWARDEN	NLD		01/27/2023		11,460						(605)	10,855	11,734	879		879
100091925	ZIERIKZEE	NLD		01/27/2023		593						(31)	562	598	36		36
100091929	CONCORD	CA		02/03/2023		1,059		(29)			(29)		1,030	1,030			
100091930	HOUSTON	TX		02/03/2023		230		(18)			(18)		212	212			
100091935	LARGO	FL		02/03/2023		243		(6)			(6)		237	237			
100091936	SUGARLOAF	CA		02/03/2023		17,493		(493)			(493)		17,000	17,000			
100091938	SACRAMENTO	CA		02/03/2023		10,443		(214)			(214)		10,229	10,229			
100091942	PHELAN	CA		02/03/2023		1,819		(29)			(29)		1,790	1,790			
100091947	OCALA	FL		02/03/2023		184		(14)			(14)		170	170			
100091951	PORT CHARLOTTE	FL		02/07/2023		459		(24)			(24)		435	435			
100091956	SAN BERNARDINO	CA		02/07/2023		974		(32)			(32)		942	942			
100091964	LAKEWOOD RANCH	FL		02/07/2023		957		(5)			(5)		952	952			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091965	BURIEN	WA		02/07/2023		1,156		(21)			(21)		1,135	1,135			
100091976	MOORE	OK		02/07/2023		339		(9)			(9)		330	330			
100091977	LOS ANGELES	CA		02/07/2023		1,000		(12)			(12)		988	988			
100091978	SEVERN	MD		02/07/2023		822		(29)			(29)		793	793			
100091979	VALLEJO	CA		02/07/2023		918		(40)			(40)		878	878			
100091983	PLAINFIELD	NJ		02/07/2023		487		(8)			(8)		479	479			
100091986	MOUNT HOLLY	NJ		02/09/2023		979		(31)			(31)		948	948			
100091988	DETROIT	MI		02/09/2023		447		63			63		510	510			
100091989	GARFIELD HEIGHTS	OH		02/09/2023		229		51			51		280	280			
100091992	PHILADELPHIA	PA		02/09/2023		293		(9)			(9)		284	284			
100091993	YONKERS	NY		02/09/2023		1,244		(22)			(22)		1,222	1,222			
100091997	GARFIELD HEIGHTS	OH		02/09/2023		214		(7)			(7)		207	207			
100091999	BREWSTER	NY		02/09/2023		911		(50)			(50)		861	861			
100092000	ROCHESTER	NY		02/09/2023		300		(6)			(6)		294	294			
100092001	NEWARK	NJ		02/09/2023		939		123			123		1,062	1,062			
100092002	FRANKLIN	OH		02/09/2023		695		(39)			(39)		656	656			
100092004	EAST QUOGUE	NY		02/09/2023		1,769		(60)			(60)		1,709	1,709			
100092006	NORFOLK	VA		02/09/2023		291		(8)			(8)		283	283			
100092007	CLEVELAND	OH		02/09/2023		315		(7)			(7)		308	308			
100092008	NEWARK	NJ		02/09/2023		745		(19)			(19)		726	726			
100092009	VERMILION	OH		02/09/2023		300		(9)			(9)		291	291			
100092010	MOORE	SC		02/09/2023		293		(7)			(7)		286	286			
100092011	TRENTON	NJ		02/09/2023		788		(24)			(24)		764	764			
100092012	TRENTON	NJ		02/09/2023		242		(3)			(3)		239	239			
100092013	WATERBURY	CT		02/09/2023		672		(15)			(15)		657	657			
100092014	CHICAGO	IL		02/09/2023		607		(17)			(17)		590	590			
100092020	MOHNTON	PA		02/09/2023		862		(17)			(17)		845	845			
100092026	LINDEN	NJ		02/09/2023		719		(21)			(21)		698	698			
100092027	TRENTON	NJ		02/09/2023		377		81			81		458	458			
100092032	NORRISTOWN	PA		02/09/2023		405		82			82		487	487			
100092033	TRENTON	NJ		02/09/2023		299		(8)			(8)		291	291			
100092034	MILLVILLE	NJ		02/09/2023		276		(7)			(7)		269	269			
100092035	VINELAND	NJ		02/09/2023		484		(10)			(10)		474	474			
100092036	BALTIMORE	MD		02/09/2023		427		(8)			(8)		419	419			
100092037	WILMINGTON	DE		02/09/2023		346		(5)			(5)		341	341			
100092043	HOUSTON	TX		02/09/2023		596		(13)			(13)		583	583			
100092044	HOUSTON	TX		02/09/2023		528		83			83		611	611			
100092045	THE BRONX	NY		02/09/2023		1,821		263			263		2,084	2,084			
100092046	THE BRONX	NY		02/09/2023		1,439		207			207		1,646	1,646			
100092048	CHESAPEAKE	VA		02/09/2023		485		(11)			(11)		474	474			
100092049	FLUSHING	NY		02/09/2023		1,869		(45)			(45)		1,824	1,824			
100092050	BUFFALO	NY		02/09/2023		257		(10)			(10)		247	247			
100092051	FAR ROCKAWAY	NY		02/09/2023		1,803		(52)			(52)		1,751	1,751			
100092052	FAR ROCKAWAY	NY		02/09/2023		1,807		(56)			(56)		1,751	1,751			
100092053	PHILADELPHIA	PA		02/09/2023		348		(7)			(7)		341	341			
100092054	BRONX	NY		02/09/2023		2,588		(36)			(36)		2,552	2,552			
100092055	PATERSON	NJ		02/09/2023		3,117		(92)			(92)		3,025	3,025			
100092056	BRENTWOOD	NY		02/09/2023		969		(26)			(26)		943	943			
100092057	NEW HYDE PARK	NY		02/09/2023		6,122		(122)			(122)		6,000	6,000			
100092061	EXETER	PA		02/09/2023		305		(8)			(8)		297	297			
100092062	TRENTON	NJ		02/09/2023		405		(13)			(13)		392	392			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100092063	SARASOTA	FL		02/09/2023		1,794		(47)			(47)		1,747	1,747			
100092068	GARY	IN		02/09/2023		202		(5)			(5)		197	197			
100092069	LAKE CHARLES	LA		02/09/2023		473		(12)			(12)		461	461			
100092070	NIAGARA FALLS	NY		02/09/2023		219		(6)			(6)		213	213			
100099556	ROWLETT	TX		02/17/2023		896		(3)			(3)		893	893			
100099564	DACULA	GA		02/17/2023		745		(9)			(9)		736	736			
100099565	MCDONOUGH	GA		02/17/2023		3,355		(8)			(8)		3,347	3,347			
100099568	PUERTO VALLARTA	MEX		02/17/2023		3,740							3,740	3,740			
100099569	CABO SAN LUCAS	MEX		02/17/2023		886							886	886			
100099572	YOUNGSVILLE	NC		04/06/2023		1,097		(23)			(23)		1,074	1,074			
100099573	CAPITOL HEIGHTS	MD		04/06/2023		185		(17)			(17)		168	168			
100099574	CONROE	TX		04/06/2023		655		(32)			(32)		623	623			
100099576	SPRING HILL	FL		04/06/2023		533		(35)			(35)		498	498			
100099577	WILLISTON	FL		04/06/2023		973		(8)			(8)		965	965			
100099580	BIG BEAR LAKE	CA		04/06/2023		780		(31)			(31)		749	749			
100099581	SALINAS	CA		04/06/2023		532		(25)			(25)		507	507			
100099587	EDGEWATER PARK	NJ		04/06/2023		590		(18)			(18)		572	572			
100099596	FORT WALTON BEACH	FL		04/06/2023		366		(29)			(29)		337	337			
100099597	IONE	CA		04/06/2023		1,395		18			18		1,413	1,413			
100099603	WINNETKA	CA		04/06/2023		1,938		(9)			(9)		1,929	1,929			
100099604	BOCA RATON	FL		04/06/2023		758		(1)			(1)		757	757			
100099608	SANFORD	FL		04/06/2023		404		(45)			(45)		359	359			
100099609	CRAIG	CO		04/06/2023		233		(20)			(20)		213	213			
100099611	DALLAS	NC		04/06/2023		304		(16)			(16)		288	288			
100099613	GRANADA HILLS	CA		04/06/2023		1,136		(9)			(9)		1,127	1,127			
100099614	HOLLYWOOD	FL		04/06/2023		3,036		35			35		3,071	3,071			
100099617	LITCHFIELD PARK	AZ		04/06/2023		544		(17)			(17)		527	527			
100099621	ROHNERT PARK	CA		04/06/2023		796		28			28		824	824			
100099631	BISMARCK	ND		04/06/2023		875		(5)			(5)		870	870			
100099633	NORTH HOLLYWOOD	CA		04/06/2023		1,624		(1)			(1)		1,623	1,623			
100099634	JACKSON	MI		04/06/2023		192		(17)			(17)		175	175			
100099640	CHANDLER	AZ		04/06/2023		306		(3)			(3)		303	303			
100099641	ALLENTOWN	PA		04/06/2023		303		(18)			(18)		285	285			
100099642	FORT MYERS	FL		04/06/2023		671		(17)			(17)		654	654			
100099643	PHOENIX	AZ		04/06/2023		1,057		(7)			(7)		1,050	1,050			
100099648	FONTANA	CA		04/06/2023		254		(9)			(9)		245	245			
100099651	LANCASTER	CA		04/06/2023		707		8			8		715	715			
100099654	TAMPA	FL		04/06/2023		1,756		54			54		1,810	1,810			
100099655	TALLAHASSEE	FL		04/06/2023		246		(14)			(14)		232	232			
100099656	HESPERIA	CA		04/06/2023		224		(3)			(3)		221	221			
100099659	PHOENIX	AZ		04/06/2023		1,197		(6)			(6)		1,191	1,191			
100099662	LIVE OAK	TX		04/06/2023		603		(23)			(23)		580	580			
100099664	JACKSONVILLE	FL		04/06/2023		300		(26)			(26)		274	274			
100099666	VILLA RICA	GA		04/06/2023		310		(14)			(14)		296	296			
100099673	OAKLAND	CA		04/06/2023		649							649	649			
100099674	DAVENPORT	FL		04/06/2023		839		(3)			(3)		836	836			
100099675	NIPOMO	CA		04/06/2023		930		(3)			(3)		927	927			
100099684	KNOXVILLE	TN		04/06/2023		704		(29)			(29)		675	675			
100099688	PHOENIX	AZ		04/06/2023		464		(30)			(30)		434	434			
100099689	CABOT	AR		04/06/2023		496		(4)			(4)		492	492			
100099690	SAN ANTONIO	TX		04/06/2023		397		(3)			(3)		394	394			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099693	CHICAGO	IL		04/06/2023		266		(13)			(13)		253	253			
100099695	KATY	TX		04/06/2023		511		(32)			(32)		479	479			
100099699	HESPERIA	CA		02/28/2023		685		(15)			(15)		670	670			
100099708	LATHROP	CA		02/28/2023		1,436		8			8		1,444	1,444			
100099722	DOKKUM	NLD		02/27/2023		383						(30)	353	386	34		34
100099730	ROOSENDAAL	NLD		02/27/2023		167						(13)	154	168	14		14
100099732	AMSTERDAM	NLD		02/27/2023		1,477						(115)	1,362	1,492	130		130
100099735	KANSAS CITY	MO		02/28/2023		438		(11)			(11)		427	427			
100099736	WYANDANCH	NY		02/28/2023		922		(30)			(30)		892	892			
100099739	YONKERS	NY		02/28/2023		1,855		(33)			(33)		1,822	1,822			
100099740	PHILADELPHIA	PA		02/28/2023		456		(8)			(8)		448	448			
100099742	KANSAS CITY	MO		02/28/2023		372		(12)			(12)		360	360			
100099743	NESCONSET	NY		02/28/2023		877		(23)			(23)		854	854			
100099746	CLEVELAND	OH		02/28/2023		187		(5)			(5)		182	182			
100099747	PHILADELPHIA	PA		02/28/2023		1,189		(27)			(27)		1,162	1,162			
100099750	CHICAGO	IL		02/28/2023		471		(17)			(17)		454	454			
100099751	WOODBINE	NJ		02/28/2023		544		(23)			(23)		521	521			
100099753	WATERBURY	CT		02/28/2023		720		(15)			(15)		705	705			
100099754	CHICAGO	IL		02/28/2023		517		(14)			(14)		503	503			
100099757	CLEVELAND	OH		02/28/2023		308		(5)			(5)		303	303			
100099758	CLEVELAND	OH		02/28/2023		339		(5)			(5)		334	334			
100099759	KANSAS CITY	MO		02/28/2023		313		(8)			(8)		305	305			
100099761	CAMERON	NC		02/28/2023		639		(8)			(8)		631	631			
100099762	SPRINGFIELD	MA		02/28/2023		794		5			5		799	799			
100099763	MEDFORD	NY		02/28/2023		1,185		(33)			(33)		1,152	1,152			
100099769	HOMEWOOD	IL		02/28/2023		330		(11)			(11)		319	319			
100099770	CHICAGO	IL		02/28/2023		423		(13)			(13)		410	410			
100099772	CLEVELAND	OH		02/28/2023		481		(9)			(9)		472	472			
100099773	THE BRONX	NY		02/28/2023		2,096		308			308		2,404	2,404			
100099775	THE BRONX	NY		02/28/2023		2,212		308			308		2,520	2,520			
100099777	TRENTON	NJ		02/28/2023		768		(14)			(14)		754	754			
100099778	EAST ISLIP	NY		02/28/2023		1,415		(47)			(47)		1,368	1,368			
100099780	EAST SYRACUSE	NY		02/28/2023		265		(6)			(6)		259	259			
100099781	EAST SYRACUSE	NY		02/28/2023		242		6			6		248	248			
100099782	BROOKLYN	NY		02/28/2023		1,466		(45)			(45)		1,421	1,421			
100099784	SCOTTSDALE	AZ		02/28/2023		794		152			152		946	946			
100099785	ENDICOTT	NY		02/28/2023		232		(5)			(5)		227	227			
100099786	OKLAHOMA CITY	OK		02/28/2023		339		(8)			(8)		331	331			
100099787	GRAND RAPIDS	MI		02/28/2023		305		(12)			(12)		293	293			
100099788	GRAND RAPIDS	MI		02/28/2023		305		(12)			(12)		293	293			
100099790	LANTANA	FL		02/28/2023		642		91			91		733	733			
100099791	HARTFORD	CT		02/28/2023		558		(11)			(11)		547	547			
100099792	THE BRONX	NY		02/28/2023		1,558		(50)			(50)		1,508	1,508			
100099794	GREENWOOD	IN		02/28/2023		537		(10)			(10)		527	527			
100099795	LAS VEGAS	NV		02/28/2023		719		(24)			(24)		695	695			
100099799	TRENTON	NJ		02/28/2023		237		48			48		285	285			
100099800	NEW HAVEN	CT		02/28/2023		679		(14)			(14)		665	665			
100099803	CENTRAL ISLIP	NY		02/28/2023		1,164		(16)			(16)		1,148	1,148			
100099804	PASSAIC	NJ		02/28/2023		1,113		(20)			(20)		1,093	1,093			
100099805	SHAKER HEIGHTS	OH		02/28/2023		690		(14)			(14)		676	676			
100099806	KINGSTON	NY		02/28/2023		614		(15)			(15)		599	599			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099808	BIG SPRING	TX		02/28/2023		237		(7)			(7)		230	230			
100099810	NEW HAVEN	CT		02/28/2023		587		(11)			(11)		576	576			
100099813	BRIDGEPORT	CT		02/28/2023		328		(5)			(5)		323	323			
100099816	BROWNS MILLS	NJ		02/28/2023		467		(8)			(8)		459	459			
100099818	PHILADELPHIA	PA		02/28/2023		676		(13)			(13)		663	663			
100099819	ENFIELD	CT		02/28/2023		434		(15)			(15)		419	419			
100099820	MIAMI	FL		02/28/2023		595		(19)			(19)		576	576			
100099822	CHESTER	PA		02/28/2023		170		(5)			(5)		165	165			
100099823	CHICAGO	IL		02/28/2023		314		(9)			(9)		305	305			
100099825	PEMBERTON	NJ		02/28/2023		501		(10)			(10)		491	491			
100099826	SAVANNAH	GA		02/28/2023		378		(5)			(5)		373	373			
100099828	TRENTON	NJ		02/28/2023		235		(7)			(7)		228	228			
100099832	FORT WORTH	TX		02/28/2023		496		3			3		499	499			
100099834	MILWAUKEE	WI		02/28/2023		275		(8)			(8)		267	267			
100099840	PLEASANTVILLE	NJ		02/28/2023		589		(15)			(15)		574	574			
100099841	BROOKSVILLE	FL		02/28/2023		1,495		(47)			(47)		1,448	1,448			
100099844	UNIVERSITY PARK	IL		02/28/2023		392		(12)			(12)		380	380			
100099849	THE BRONX	NY		02/28/2023		1,259		(32)			(32)		1,227	1,227			
100099850	CHESTER	PA		02/28/2023		272		(8)			(8)		264	264			
100099852	CHESTER	PA		02/28/2023		255		(8)			(8)		247	247			
100099853	CHESTER	PA		02/28/2023		183		(6)			(6)		177	177			
100099857	LAGUNA HILLS	CA		03/07/2023		2,695		(53)			(53)		2,642	2,642			
100099859	MIDLAND	TX		03/07/2023		1,158		(24)			(24)		1,134	1,134			
100099866	STOCKTON	CA		03/28/2023		1,134		(26)			(26)		1,108	1,108			
100099868	QUINCY	WA		03/28/2023		650		(33)			(33)		617	617			
100099869	CAMARILLO	CA		03/28/2023		4,577		(125)			(125)		4,452	4,452			
100099870	CAMARILLO	CA		03/28/2023		3,262		(93)			(93)		3,169	3,169			
100099871	NORTH RICHLAND HILLS	TX		03/28/2023		1,594		16			16		1,610	1,610			
100099873	SOUTH LAKE TAHOE	CA		03/28/2023		4,848		(85)			(85)		4,763	4,763			
100099874	WILMINGTON	NC		03/28/2023		782		(43)			(43)		739	739			
100099876	ELK GROVE	CA		03/28/2023		1,088		(6)			(6)		1,082	1,082			
100099880	SEATTLE	WA		03/28/2023		330		(16)			(16)		314	314			
100099882	HEBER CITY	UT		03/28/2023		6,491		(196)			(196)		6,295	6,295			
100099884	HEBER CITY	UT		03/28/2023		6,480		(185)			(185)		6,295	6,295			
100099891	HILLSBOROUGH	NJ		03/28/2023		2,294		(66)			(66)		2,228	2,228			
100099892	PALM SPRINGS	CA		03/28/2023		3,115		(70)			(70)		3,045	3,045			
100099893	CARSON CITY	NV		03/28/2023		517		(16)			(16)		501	501			
100099894	DALLAS	TX		03/28/2023		4,512		(132)			(132)		4,380	4,380			
100099896	CARSON CITY	NV		03/28/2023		462		(16)			(16)		446	446			
100099903	LAS VEGAS	NV		03/28/2023		1,841		(10)			(10)		1,831	1,831			
100099905	COCONUT CREEK	FL		03/28/2023		656		(6)			(6)		650	650			
100099908	KANSAS CITY	KS		03/28/2023		125		(7)			(7)		118	118			
100099910	ALBANY	OR		03/28/2023		698		(31)			(31)		667	667			
100099911	PORTLAND	OR		03/28/2023		1,217		(28)			(28)		1,189	1,189			
100099915	SALINAS	CA		03/28/2023		539		(9)			(9)		530	530			
100099916	VIDOR	TX		03/28/2023		503		(27)			(27)		476	476			
100099920	LAKE ARIEL	PA		03/28/2023		6,734		(440)			(440)		6,294	6,294			
100099922	VISTA	CA		03/28/2023		13,884		8			8		13,892	13,892			
100099924	YUMA	AZ		03/28/2023		596		(16)			(16)		580	580			
100099926	TUCSON	AZ		03/28/2023		213		(17)			(17)		196	196			
100099929	BEND	OR		03/28/2023		1,595		(19)			(19)		1,576	1,576			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099930	HAYDEN	ID		03/28/2023		1,340		(23)			(23)		1,317	1,317			
100099934	DAVIE	FL		03/28/2023		4,571		212			212		4,783	4,783			
100099940	BENICIA	CA		03/28/2023		1,382		(13)			(13)		1,369	1,369			
100099942	DALLAS	TX		03/28/2023		1,366		(5)			(5)		1,361	1,361			
100099943	VIRGINIA BEACH	VA		03/28/2023		578		(6)			(6)		572	572			
100099945	LAKEWOOD	CA		03/28/2023		1,168		(19)			(19)		1,149	1,149			
100099946	SAN JUAN CAPISTRANO	CA		03/28/2023		3,635		(144)			(144)		3,491	3,491			
100099947	SAN DIEGO	CA		03/28/2023		1,454		6			6		1,460	1,460			
100099948	INDIO	CA		03/28/2023		800		(5)			(5)		795	795			
100099949	LAS VEGAS	NV		03/28/2023		1,285		15			15		1,300	1,300			
100099951	PALM COAST	FL		03/28/2023		645		11			11		656	656			
100099952	RIALTO	CA		03/28/2023		13,196		(227)			(227)		12,969	12,969			
100099953	RICHMOND HEIGHTS	OH		03/28/2023		743							743	743			
100099956	PHOENIX	AZ		03/28/2023		2,668		115			115		2,783	2,783			
100099957	WOODBURY	MN		03/28/2023		1,396		4			4		1,400	1,400			
100099958	PHOENIX	AZ		03/28/2023		825		(24)			(24)		801	801			
100099959	LAS VEGAS	NV		03/28/2023		3,032		26			26		3,058	3,058			
100099962	LAKE ARROWHEAD	CA		03/28/2023		56,034		452			452		56,486	56,486			
100099965	SUN CITY	AZ		03/28/2023		278							278	278			
100099966	BREMERTON	WA		03/28/2023		6,722		(79)			(79)		6,643	6,643			
100099968	FRISCO	TX		03/28/2023		374		(18)			(18)		356	356			
100099969	WASHINGTON	DC		03/28/2023		1,100		(7)			(7)		1,093	1,093			
100099970	OAKLAND	CA		03/28/2023		2,710		8			8		2,718	2,718			
100099971	BAKERSFIELD	CA		03/28/2023		525		(21)			(21)		504	504			
100099972	PONTE VEDRA BEACH	FL		03/28/2023		3,164		(33)			(33)		3,131	3,131			
100099975	BOCA RATON	FL		03/28/2023		266		1			1		267	267			
100099979	HERNDON	VA		03/28/2023		1,447		(22)			(22)		1,425	1,425			
100099980	LAS VEGAS	NV		03/28/2023		3,859		77			77		3,936	3,936			
100099981	DAVENPORT	FL		03/28/2023		1,075		(5)			(5)		1,070	1,070			
100099983	LAKE HAVASU CITY	AZ		03/28/2023		700		(19)			(19)		681	681			
100099984	HOMESTEAD	FL		03/28/2023		546		(13)			(13)		533	533			
100099985	LAS VEGAS	NV		03/28/2023		1,041		17			17		1,058	1,058			
100099986	AVENTURA	FL		03/28/2023		762		1			1		763	763			
100099987	TROUTDALE	OR		03/28/2023		935		17			17		952	952			
100099988	EDMONDS	WA		03/28/2023		583		(28)			(28)		555	555			
100099989	MADRAS	OR		03/28/2023		641		(22)			(22)		619	619			
100099991	LAKE PARK	FL		03/28/2023		686		7			7		693	693			
100099992	SANTA MARIA	CA		03/28/2023		1,794		(5)			(5)		1,789	1,789			
100099994	DUNCANVILLE	TX		03/28/2023		426		(10)			(10)		416	416			
100099995	MCLEAN	VA		03/28/2023		2,195		25			25		2,220	2,220			
100099996	LAS VEGAS	NV		03/28/2023		744		(5)			(5)		739	739			
100099998	TUCSON	AZ		03/28/2023		267		(9)			(9)		258	258			
100100000	SAN JUAN CAPISTRANO	CA		03/28/2023		2,787		39			39		2,826	2,826			
100100002	RICHMOND	TX		03/28/2023		1,956		(30)			(30)		1,926	1,926			
100100006	ANNAPOLIS	MD		03/28/2023		4,984		(43)			(43)		4,941	4,941			
100100009	IOWA COLONY	TX		03/28/2023		590		(27)			(27)		563	563			
100100011	LOS ANGELES	CA		03/28/2023		2,665		(60)			(60)		2,605	2,605			
100100012	KISSIMMEE	FL		03/28/2023		671		(21)			(21)		650	650			
100100013	SHELTON	CT		03/28/2023		576		(2)			(2)		574	574			
100100014	ANTIOCH	CA		03/28/2023		1,141		(5)			(5)		1,136	1,136			
100100015	TEXAS CITY	TX		03/28/2023		420		(22)			(22)		398	398			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100017	NAPLES	FL		03/28/2023		1,321		(7)			(7)		1,314	1,314			
100100018	WEST PALM BEACH	FL		03/28/2023		667		(11)			(11)		656	656			
100100020	HAWTHORNE	CA		03/28/2023		839		(25)			(25)		814	814			
100100032	STATESBORO	GA		03/28/2023		248		(17)			(17)		231	231			
100100034	VIRGIN	UT		03/28/2023		476		(43)			(43)		433	433			
100100037	EDISON	NJ		03/28/2023		267		(12)			(12)		255	255			
100100038	DAVENPORT	FL		03/28/2023		558		(29)			(29)		529	529			
100100045	EDINBURG	TX		03/28/2023		967		(86)			(86)		881	881			
100100049	LAKESIDE	AZ		03/28/2023		381		(22)			(22)		359	359			
100100050	DAYTONA BEACH	FL		03/28/2023		239		(15)			(15)		224	224			
100100051	GEORGETOWN	DE		03/28/2023		667		(21)			(21)		646	646			
100100052	POCONO SUMMIT	PA		03/28/2023		638		(23)			(23)		615	615			
100100053	HONOLULU	HI		03/28/2023		442		(14)			(14)		428	428			
100100056	HOPE MILLS	NC		03/28/2023		27,507		738			738		28,245	28,245			
100100057	GAINESVILLE	FL		03/28/2023		340		(31)			(31)		309	309			
100100058	MIAMI	FL		03/28/2023		2,122		(106)			(106)		2,016	2,016			
100100060	OCALA	FL		03/28/2023		447		2			2		449	449			
100100061	LAKELAND	FL		03/28/2023		273		(14)			(14)		259	259			
100100064	LAKELAND	FL		03/28/2023		289		(14)			(14)		275	275			
100100070	MYRTLE BEACH	SC		03/28/2023		212		(11)			(11)		201	201			
100100072	KATY	TX		03/28/2023		492		(33)			(33)		459	459			
100100073	MEMPHIS	TN		03/28/2023		455		(1)			(1)		454	454			
100100075	ST. CLOUD	FL		03/28/2023		196		(22)			(22)		174	174			
100100078	DELRAY BEACH	FL		03/28/2023		465		(17)			(17)		448	448			
100100079	MIAMI	FL		03/28/2023		847		(27)			(27)		820	820			
100100080	SILER CITY	NC		03/28/2023		237		(12)			(12)		225	225			
100100081	MIAMI	FL		03/28/2023		827		(27)			(27)		800	800			
100100086	WAYNE	PA		03/28/2023		660		(31)			(31)		629	629			
100100088	CATHEDRAL CITY	CA		03/28/2023		3,325		(30)			(30)		3,295	3,295			
100100089	RIO GRANDE CITY	TX		03/28/2023		249		(10)			(10)		239	239			
100100090	CHICAGO	IL		03/28/2023		2,152		(39)			(39)		2,113	2,113			
100100092	SWANNANOA	NC		03/28/2023		650		(16)			(16)		634	634			
100100094	LAKEWOOD	CO		03/28/2023		1,259		31			31		1,290	1,290			
100100097	MYRTLE BEACH	SC		03/28/2023		980		(27)			(27)		953	953			
100100098	MYRTLE BEACH	SC		03/28/2023		774		(28)			(28)		746	746			
100100100	MONETA	VA		03/28/2023		1,041		6			6		1,047	1,047			
100100101	MANSFIELD	TX		03/28/2023		849		(40)			(40)		809	809			
100100103	EVANSVILLE	IN		03/28/2023		340		(7)			(7)		333	333			
100100107	FAYETTEVILLE	NC		03/28/2023		300		(10)			(10)		290	290			
100100109	MEDFORD	OR		03/28/2023		1,228		14			14		1,242	1,242			
100100110	PALM BEACH GARDENS	FL		03/28/2023		932		4			4		936	936			
100100111	HAUULA	HI		03/28/2023		609		(24)			(24)		585	585			
100100114	MIAMI	FL		03/28/2023		780		(20)			(20)		760	760			
100100118	KANSAS CITY	MO		03/28/2023		415		(4)			(4)		411	411			
100100119	KIHEI	HI		03/28/2023		1,949		(26)			(26)		1,923	1,923			
100100120	MIAMI	FL		03/28/2023		3,210		199			199		3,409	3,409			
100100121	WAUPUN	WI		03/28/2023		269		(7)			(7)		262	262			
100100123	WEST HAVEN	CT		03/28/2023		350		5			5		355	355			
100100125	MIAMI	FL		03/28/2023		1,929		(34)			(34)		1,895	1,895			
100100126	MIAMI	FL		03/28/2023		673		(9)			(9)		664	664			
100100127	ORLANDO	FL		03/28/2023		1,456		(31)			(31)		1,425	1,425			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100128	CONROE	TX		03/28/2023		466		(4)			(4)		462	462			
100100130	MIAMI	FL		03/28/2023		596		6			6		602	602			
100100131	RICHMOND	CA		03/28/2023		931		8			8		939	939			
100100132	HOUSTON	TX		03/28/2023		307		8			8		315	315			
100100134	DORAL	FL		03/28/2023		396		(5)			(5)		391	391			
100100137	FORT LAUDERDALE	FL		03/28/2023		444		(7)			(7)		437	437			
100100139	LOXAHATCHEE	FL		03/28/2023		2,417		52			52		2,469	2,469			
100100140	PENSACOLA	FL		03/28/2023		316		(8)			(8)		308	308			
100100142	SAVANNAH	GA		03/28/2023		449		(9)			(9)		440	440			
100100143	DESTIN	FL		03/28/2023		409		(20)			(20)		389	389			
100100146	RIVERVIEW	FL		03/28/2023		749		17			17		766	766			
100100147	MEMPHIS	TN		03/28/2023		496		(14)			(14)		482	482			
100100149	WATERBURY	CT		03/28/2023		1,472		(34)			(34)		1,438	1,438			
100100150	DURHAM	NC		03/28/2023		530		(27)			(27)		503	503			
100100151	POLK CITY	FL		03/28/2023		242		(14)			(14)		228	228			
100100162	HOLLISTER	CA		03/17/2023		1,017		99			99		1,116	1,116			
100100164	TAMPA	FL		03/17/2023		704		2			2		706	706			
100100170	SHAWNEE	KS		03/17/2023		404		(7)			(7)		397	397			
100100172	CHICAGO	IL		03/17/2023		593		(17)			(17)		576	576			
100100175	MOUNT LAUREL	NJ		03/17/2023		343		(6)			(6)		337	337			
100100176	YONKERS	NY		03/17/2023		1,351		(22)			(22)		1,329	1,329			
100100178	NEW BRITAIN	CT		03/17/2023		547		(38)			(38)		509	509			
100100183	ROOSEVELT	NY		03/17/2023		942		(22)			(22)		920	920			
100100184	DAYTON	OH		03/17/2023		207		(6)			(6)		201	201			
100100185	BALTIMORE	MD		03/17/2023		379		(4)			(4)		375	375			
100100188	TRENTON	NJ		03/17/2023		1,709		(54)			(54)		1,655	1,655			
100100193	PHILADELPHIA	PA		03/17/2023		438		(14)			(14)		424	424			
100100194	POUGHKEEPSIE	NY		03/17/2023		446		(12)			(12)		434	434			
100100197	ATLANTA	GA		03/17/2023		555		(10)			(10)		545	545			
100100200	LANSING	MI		03/17/2023		205		(5)			(5)		200	200			
100100201	CLEVELAND HEIGHTS	OH		03/17/2023		469		(7)			(7)		462	462			
100100206	IRVINGTON	NJ		03/17/2023		1,228		(22)			(22)		1,206	1,206			
100100208	SOUTH BEND	IN		03/17/2023		197		(7)			(7)		190	190			
100100210	JACKSONVILLE	FL		03/17/2023		875		(23)			(23)		852	852			
100100212	JACKSONVILLE	FL		03/17/2023		881		(23)			(23)		858	858			
100100213	WATERBURY	CT		03/17/2023		530		(10)			(10)		520	520			
100100216	LAKEWOOD	NJ		03/17/2023		880		(16)			(16)		864	864			
100100218	CLEVELAND HEIGHTS	OH		03/17/2023		460		(8)			(8)		452	452			
100100221	BROOKLYN	NY		03/17/2023		1,036		(39)			(39)		997	997			
100100223	SCRANTON	PA		03/17/2023		506		(5)			(5)		501	501			
100100224	NEWBURGH	NY		03/17/2023		611		121			121		732	732			
100100225	BALTIMORE	MD		03/17/2023		197		(5)			(5)		192	192			
100100226	HEMPSTEAD	NY		03/17/2023		1,294		(37)			(37)		1,257	1,257			
100100227	ELYRIA	OH		03/17/2023		209		(3)			(3)		206	206			
100100231	BALTIMORE	MD		03/17/2023		414		(13)			(13)		401	401			
100100232	CHICAGO	IL		03/17/2023		651		(13)			(13)		638	638			
100100234	WALDEN	NY		03/17/2023		660		(11)			(11)		649	649			
100100236	HIGH POINT	NC		03/17/2023		279		(5)			(5)		274	274			
100100237	READING	PA		03/17/2023		392		(15)			(15)		377	377			
100100238	CHICAGO	IL		03/17/2023		290		(8)			(8)		282	282			
100100241	NEWARK	NJ		03/17/2023		646		88			88		734	734			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100242	ELIZABETH	NJ		03/17/2023		1,160		(21)			(21)		1,139	1,139			
100100243	TOBYHANNA	PA		03/17/2023		433		(10)			(10)		423	423			
100100247	LINDENHURST	NY		03/17/2023		1,330		(30)			(30)		1,300	1,300			
100100248	RALEIGH	NC		03/17/2023		376		(9)			(9)		367	367			
100100249	BERKELEY TOWNSHIP	NJ		03/17/2023		548		(13)			(13)		535	535			
100100250	STATEN ISLAND	NY		03/17/2023		3,821		(140)			(140)		3,681	3,681			
100100251	CLEVELAND	OH		03/17/2023		757		(17)			(17)		740	740			
100100256	HICKSVILLE	NY		03/17/2023		1,475		(55)			(55)		1,420	1,420			
100100258	JAMAICA	NY		03/17/2023		1,174		(35)			(35)		1,139	1,139			
100100259	BROOKLYN	NY		03/17/2023		1,991		265			265		2,256	2,256			
100100263	CHICAGO	IL		03/17/2023		304		(11)			(11)		293	293			
100100264	TRENTON	NJ		03/17/2023		298		40			40		338	338			
100100265	PHILADELPHIA	PA		03/17/2023		517		(13)			(13)		504	504			
100100267	BROOKHAVEN	NY		03/17/2023		827		(23)			(23)		804	804			
100100268	CHICAGO	IL		03/24/2023		544		(17)			(17)		527	527			
100100277	DES PLAINES	IL		03/24/2023		717		(39)			(39)		678	678			
100100279	CLEVELAND	OH		03/24/2023		267		(13)			(13)		254	254			
100100280	SAN DIEGO	CA		03/24/2023		2,226		(5)			(5)		2,221	2,221			
100100283	BAYONNE	NJ		03/24/2023		1,002		(37)			(37)		965	965			
100100284	STUDIO CITY	CA		03/24/2023		1,883		(24)			(24)		1,859	1,859			
100100285	KAPOLEI	HI		03/24/2023		1,914		(17)			(17)		1,897	1,897			
100100286	OCALA	FL		03/24/2023		1,501		18			18		1,519	1,519			
100100287	LINDENWOLD	NJ		03/24/2023		856		(48)			(48)		808	808			
100100288	DELRAY BEACH	FL		03/24/2023		263		(6)			(6)		257	257			
100100291	ROCKFORD	TN		03/24/2023		1,036		(33)			(33)		1,003	1,003			
100100292	HOUSTON	TX		03/24/2023		1,124		(27)			(27)		1,097	1,097			
100100294	LOS BANOS	CA		03/24/2023		1,740		(42)			(42)		1,698	1,698			
100100295	TEMPE	AZ		03/24/2023		2,337		(14)			(14)		2,323	2,323			
100100296	SUN CITY WEST	AZ		03/24/2023		117		(3)			(3)		114	114			
100100301	BROOKSVILLE	FL		03/24/2023		450		(21)			(21)		429	429			
100100305	PALMDALE	CA		03/24/2023		2,219		(59)			(59)		2,160	2,160			
100100309	KATY	TX		03/24/2023		422		(7)			(7)		415	415			
100100311	CHEEKTOWAGA	NY		04/27/2023		762		58			58		820	820			
100100312	KIMBOLTON	OH		04/27/2023		868		65			65		933	933			
100100314	SELDEN	NY		04/27/2023		1,144		76			76		1,220	1,220			
100100317	FRANKLIN	IN		04/27/2023		2,226		131			131		2,357	2,357			
100100318	MOHENRY	IL		04/27/2023		1,016		72			72		1,088	1,088			
100100320	GLENDALE	NY		04/27/2023		3,153		193			193		3,346	3,346			
100100321	WYNNEWOOD	PA		04/27/2023		970		66			66		1,036	1,036			
100100322	DIX HILLS	NY		04/27/2023		4,831		613			613		5,444	5,444			
100100323	NEW WAVERLY	TX		04/27/2023		1,381		91			91		1,472	1,472			
100100325	OZONE PARK	NY		04/27/2023		2,595		222			222		2,817	2,817			
100100326	SEAFORD	NY		04/27/2023		1,464		116			116		1,580	1,580			
100100327	SNOHOMISH	WA		04/27/2023		926		47			47		973	973			
100100328	RIVERSIDE	CA		04/27/2023		4,188		372			372		4,560	4,560			
100100329	GREENSBORO	NC		04/27/2023		384		15			15		399	399			
100100330	WEBSTER	NY		04/27/2023		1,120		105			105		1,225	1,225			
100100332	PEMBROKE PINES	FL		04/27/2023		1,073		131			131		1,204	1,204			
100100333	PLANTATION	FL		04/27/2023		3,233		288			288		3,521	3,521			
100100335	JAMAICA	NY		04/27/2023		1,205		124			124		1,329	1,329			
100100338	MIAMI BEACH	FL		04/27/2023		5,775		351			351		6,126	6,126			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100340	JAMAICA	NY		04/27/2023		1,841		73			73		1,914	1,914			
100100341	STATEN ISLAND	NY		04/27/2023		3,022		294			294		3,316	3,316			
100100342	YORBA LINDA	CA		04/27/2023		3,343		156			156		3,499	3,499			
100100344	CARLSTADT	NJ		04/27/2023		525		46			46		571	571			
100100345	LITTLE ROCK	AR		04/27/2023		354		20			20		374	374			
100100347	SECAUCUS	NJ		04/27/2023		1,369		92			92		1,461	1,461			
100100348	COOPERSTOWN	NY		04/27/2023		1,071		61			61		1,132	1,132			
100100349	PATCHOGUE	NY		04/27/2023		1,557		92			92		1,649	1,649			
100100350	LOCH SHELDRAKE	NY		04/27/2023		777		48			48		825	825			
100100351	STRONGSVILLE	OH		04/27/2023		13,700		402			402		14,102	14,102			
100100352	STATEN ISLAND	NY		04/27/2023		1,920		144			144		2,064	2,064			
100100353	PHILADELPHIA	PA		04/27/2023		895		45			45		940	940			
100100354	STATEN ISLAND	NY		04/27/2023		1,877		148			148		2,025	2,025			
100100356	SAN FRANCISCO	CA		04/27/2023		1,953		137			137		2,090	2,090			
100100358	HUNTINGTON STATION	NY		04/27/2023		1,893		162			162		2,055	2,055			
100100360	NEW YORK	NY		04/27/2023		4,286		197			197		4,483	4,483			
100100361	DIX HILLS	NY		04/27/2023		1,213		77			77		1,290	1,290			
100100362	CHICAGO	IL		04/27/2023		822		20			20		842	842			
100100363	MILLER PLACE	NY		04/27/2023		4,505		307			307		4,812	4,812			
100100366	ROCKFORD	IL		04/27/2023		5,979		275			275		6,254	6,254			
100100367	JAMAICA	NY		04/27/2023		3,510		305			305		3,815	3,815			
100100368	CORONA	NY		04/27/2023		3,328		178			178		3,506	3,506			
100100369	BROOKLYN	NY		04/27/2023		3,713		173			173		3,886	3,886			
100100370	STATEN ISLAND	NY		04/27/2023		1,834		141			141		1,975	1,975			
100100371	EAST ELMHURST	NY		04/27/2023		3,513		160			160		3,673	3,673			
100100373	LOS GATOS	CA		04/27/2023		7,795		460			460		8,255	8,255			
100100374	LAUDERHILL	FL		04/27/2023		1,251		168			168		1,419	1,419			
100100375	WOODSIDE	NY		04/27/2023		2,864		223			223		3,087	3,087			
100100376	HASBROUCK HEIGHTS	NJ		04/27/2023		11,016		649			649		11,665	11,665			
100100377	NAPLES	FL		04/27/2023		2,035		82			82		2,117	2,117			
100100379	RHINEBECK	NY		04/27/2023		3,106		235			235		3,341	3,341			
100100380	FLUSHING	NY		04/27/2023		2,110		276			276		2,386	2,386			
100100381	DIX HILLS	NY		04/27/2023		3,158		388			388		3,546	3,546			
100100382	BRONX	NY		04/27/2023		3,763		444			444		4,207	4,207			
100100383	FLUSHING	NY		04/27/2023		4,017		549			549		4,566	4,566			
100100384	EAST ELMHURST	NY		04/27/2023		34,633		(701)			(701)		33,932	33,932			
100100385	JAMAICA	NY		04/27/2023		2,414		(57)			(57)		2,357	2,357			
100100386	EAST SETAUKET	NY		04/27/2023		2,284							2,284	2,284			
100100387	ISLIP TERRACE	NY		04/27/2023		1,439		215			215		1,654	1,654			
100100388	BROOKLYN	NY		04/27/2023		4,408		457			457		4,865	4,865			
100100390	ALBANY	NY		04/27/2023		1,504		96			96		1,600	1,600			
100100391	HOWELL	NJ		04/27/2023		2,534		199			199		2,733	2,733			
100100392	STATEN ISLAND	NY		04/27/2023		2,569		279			279		2,848	2,848			
100100393	BROOKLYN	NY		04/27/2023		2,199		301			301		2,500	2,500			
100100394	MIDDLETOWN	NY		04/27/2023		2,044		373			373		2,417	2,417			
100100395	CRESCO	PA		04/27/2023		727		44			44		771	771			
100100398	BROOKLYN	NY		04/27/2023		3,964		482			482		4,446	4,446			
100100399	NORTH GRAFTON	MA		04/27/2023		2,548		237			237		2,785	2,785			
100100400	BRONX	NY		04/27/2023		2,002		192			192		2,194	2,194			
100100402	BRONX	NY		04/27/2023		2,182		221			221		2,403	2,403			
100100403	COLD BROOK	NY		04/27/2023		566		47			47		613	613			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100405	FLUSHING	NY		04/27/2023		3,711		666			666		4,377	4,377			
100100406	MIDDLETOWN	NY		04/27/2023		1,185		34			34		1,219	1,219			
100100407	NORWOOD	PA		04/27/2023		1,079		152			152		1,231	1,231			
100100408	RIVERSIDE	CA		04/27/2023		886		26			26		912	912			
100100410	HICKSVILLE	NY		04/27/2023		3,072		471			471		3,543	3,543			
100100411	BROOKLYN	NY		04/27/2023		4,166		55			55		4,221	4,221			
100100412	MIDDLE VILLAGE	NY		04/27/2023		2,868		409			409		3,277	3,277			
100100414	GLENEDEN BEACH	OR		04/27/2023		2,837		283			283		3,120	3,120			
100100416	PHILADELPHIA	PA		04/27/2023		563		49			49		612	612			
100100417	SAN ANTONIO	TX		04/27/2023		1,588		134			134		1,722	1,722			
100100419	JAMAICA	NY		04/27/2023		3,078		734			734		3,812	3,812			
100100420	HOUSTON	TX		04/27/2023		2,269		145			145		2,414	2,414			
100100421	RYE	NY		04/27/2023		6,535		965			965		7,500	7,500			
100100422	BLACKWOOD	NJ		04/27/2023		2,609		(35)			(35)		2,574	2,574			
100100425	ELMHURST	NY		04/27/2023		2,678		358			358		3,036	3,036			
100100426	SOUTH PLAINFIELD	NJ		04/27/2023		1,062		(10)			(10)		1,052	1,052			
100100427	JUPITER	FL		04/27/2023		1,611		181			181		1,792	1,792			
100100428	KING OF PRUSSIA	PA		04/27/2023		3,837		320			320		4,157	4,157			
100100429	HOLBROOK	NY		04/27/2023		2,095		224			224		2,319	2,319			
100100430	MARLBOROUGH	MA		04/27/2023		3,335		206			206		3,541	3,541			
100100431	REGO PARK	NY		04/27/2023		2,288		288			288		2,576	2,576			
100100432	PLYMOUTH MEETING	PA		04/27/2023		1,141		39			39		1,180	1,180			
100100433	MIAMI	FL		04/27/2023		4,374		244			244		4,618	4,618			
100100436	STATEN ISLAND	NY		04/27/2023		2,689		209			209		2,898	2,898			
100100437	MEDFORD	OR		04/27/2023		1,168		(48)			(48)		1,120	1,120			
100100438	FLUSHING	NY		04/27/2023		2,242		34			34		2,276	2,276			
100100439	JACKSON HEIGHTS	NY		04/27/2023		1,247		(5)			(5)		1,242	1,242			
100100440	BROOKLYN	NY		04/27/2023		1,504		(31)			(31)		1,473	1,473			
100100441	FONTANA	CA		04/27/2023		2,065		226			226		2,291	2,291			
100100443	YONKERS	NY		04/27/2023		3,566		87			87		3,653	3,653			
100100444	WINHALL	VT		04/27/2023		2,689		(54)			(54)		2,635	2,635			
100100445	CAMARILLO	CA		04/27/2023		2,200		(49)			(49)		2,151	2,151			
100100446	LOS ANGELES	CA		04/27/2023		4,863		(82)			(82)		4,781	4,781			
100100448	MELVILLE	NY		04/27/2023		10,358		100			100		10,458	10,458			
100100449	AVENTURA	FL		04/27/2023		920		60			60		980	980			
100100450	GOULDSBORO	PA		04/27/2023		688		(21)			(21)		667	667			
100100451	NEW HYDE PARK	NY		04/27/2023		1,739		17			17		1,756	1,756			
100100452	SCOTRUN	PA		04/27/2023		1,384		(2)			(2)		1,382	1,382			
100100455	PALMDALE	CA		04/27/2023		1,470		8			8		1,478	1,478			
100100457	ADELANTO	CA		04/27/2023		1,135		(15)			(15)		1,120	1,120			
100100458	ANNANDALE	NJ		04/27/2023		3,331		(33)			(33)		3,298	3,298			
100100459	CORONA	CA		04/27/2023		4,451		159			159		4,610	4,610			
100100461	HOLLYWOOD	FL		04/27/2023		1,359		8			8		1,367	1,367			
100100462	SAN ANTONIO	TX		04/27/2023		1,280		36			36		1,316	1,316			
100100463	OVERLAND PARK	KS		04/27/2023		2,760		(49)			(49)		2,711	2,711			
100100467	LEESBURG	VA		04/27/2023		4,835		40			40		4,875	4,875			
100100468	HAPPY VALLEY	OR		04/27/2023		7,276		(50)			(50)		7,226	7,226			
100100469	LOS ANGELES	CA		04/27/2023		578		87			87		665	665			
100100471	SAINT CLOUD	FL		04/27/2023		1,022		159			159		1,181	1,181			
100100473	CENTRAL ISLIP	NY		04/27/2023		1,129		118			118		1,247	1,247			
100100474	CORONA	NY		04/27/2023		3,677		744			744		4,421	4,421			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100475	BROOKLYN	NY		04/27/2023		2,002		234			234		2,236	2,236			
100100476	STATEN ISLAND	NY		04/27/2023		2,259		502			502		2,761	2,761			
100100477	ROCHESTER	NY		04/27/2023		431		59			59		490	490			
100100478	PRESCOTT VALLEY	AZ		04/27/2023		1,574		252			252		1,826	1,826			
100100479	BOSTON	MA		04/27/2023		1,218		154			154		1,372	1,372			
100100481	PHILADELPHIA	PA		04/27/2023		844		114			114		958	958			
100100483	PISCATAWAY	NJ		04/27/2023		1,139		163			163		1,302	1,302			
100100484	NEW CASTLE	DE		04/27/2023		728		55			55		783	783			
100100485	FORT MYERS	FL		04/27/2023		771		70			70		841	841			
100100491	HANOVER	PA		04/27/2023		510		(5)			(5)		505	505			
100100492	PRAIRIE GROVE	AR		04/27/2023		617		15			15		632	632			
100100493	KILLEEN	TX		04/27/2023		464		12			12		476	476			
100100494	BALTIMORE	MD		04/27/2023		808		25			25		833	833			
100100496	MIAMI	FL		04/27/2023		1,322		219			219		1,541	1,541			
100100499	SICKLERVILLE	NJ		04/27/2023		663		13			13		676	676			
100100503	JAMAICA	NY		04/27/2023		1,790		139			139		1,929	1,929			
100100504	WINDERMERE	FL		04/27/2023		1,528		(31)			(31)		1,497	1,497			
100100509	KELLER	TX		04/27/2023		31,637		(637)			(637)		31,000	31,000			
100100512	ORLANDO	FL		04/27/2023		3,229		(50)			(50)		3,179	3,179			
100100518	LAKEWAY	TX		04/27/2023		2,083		(27)			(27)		2,056	2,056			
100100521	ROYAL PALM BEACH	FL		04/27/2023		1,085		(42)			(42)		1,043	1,043			
100100526	MOORPARK	CA		04/27/2023		2,252		(48)			(48)		2,204	2,204			
100100528	HOLLYWOOD	FL		04/27/2023		976		(10)			(10)		966	966			
100100532	LAWRENCEVILLE	GA		04/27/2023		1,171		(46)			(46)		1,125	1,125			
100100534	BOYNTON BEACH	FL		04/27/2023		5,403		(122)			(122)		5,281	5,281			
100100538	MCDONOUGH	GA		04/27/2023		429		(38)			(38)		391	391			
100100540	CHARLOTTE	NC		04/27/2023		834		(28)			(28)		806	806			
100100549	POWDER SPRINGS	GA		04/27/2023		130,587		(3,587)			(3,587)		127,000	127,000			
100100550	SAINT CLOUD	FL		04/27/2023		1,153		3			3		1,156	1,156			
100100552	NORTH EAST	PA		04/27/2023		929		(29)			(29)		900	900			
100100553	DESERT HOT SPRINGS	CA		04/27/2023		815		(17)			(17)		798	798			
100100559	LONG BRANCH	NJ		04/27/2023		632		(39)			(39)		593	593			
100100562	FORT WORTH	TX		04/27/2023		900		(54)			(54)		846	846			
100100566	PLEASANT VIEW	UT		04/27/2023		1,339		(26)			(26)		1,313	1,313			
100100576	HAYWARD	CA		04/27/2023		1,433		(35)			(35)		1,398	1,398			
100100578	SAN ANTONIO	TX		04/27/2023		712		(59)			(59)		653	653			
100100581	LAWRENCEVILLE	GA		04/27/2023		11,519		(356)			(356)		11,163	11,163			
100100583	WEST PALM BEACH	FL		04/27/2023		257		(14)			(14)		243	243			
100100584	CHULA VISTA	CA		04/27/2023		736		(31)			(31)		705	705			
100100592	JOSHUA TREE	CA		04/27/2023		448		(27)			(27)		421	421			
100100596	HOUSTON	TX		04/27/2023		54		(2)			(2)		52	52			
100100598	MERIDIANVILLE	AL		04/27/2023		5,833		111			111		5,944	5,944			
100100603	NASHVILLE	TN		04/27/2023		1,386		(27)			(27)		1,359	1,359			
100100604	SACRAMENTO	CA		04/27/2023		469		(22)			(22)		447	447			
100100611	SALEM	OR		04/27/2023		848		(35)			(35)		813	813			
100100614	PHOENIX	AZ		04/27/2023		933		(31)			(31)		902	902			
100100616	SAINT AUGUSTINE	FL		04/27/2023		1,075		(12)			(12)		1,063	1,063			
100100621	NEW BRITAIN	CT		04/27/2023		750		(37)			(37)		713	713			
100100623	ROCHESTER	WA		04/27/2023		646		(23)			(23)		623	623			
100100624	MORENO VALLEY	CA		04/27/2023		1,991		(103)			(103)		1,888	1,888			
100100625	WAYNESVILLE	NC		04/27/2023		332		(17)			(17)		315	315			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100628	COLORADO SPRINGS	CO		04/27/2023		498		(25)			(25)		473	473			
100100634	CONYERS	GA		04/27/2023		237		(19)			(19)		218	218			
100100635	RIVERSIDE	NJ		04/27/2023		639		(36)			(36)		603	603			
100100637	HUMBLE	TX		04/27/2023		441		(23)			(23)		418	418			
100100638	MIAMI	FL		04/27/2023		679		(28)			(28)		651	651			
100100642	HOUSTON	TX		03/28/2023		2,684		(13)			(13)		2,671	2,671			
100100645	EAGLE POINT	OR		03/28/2023		1,622		(19)			(19)		1,603	1,603			
100100647	BAKERSFIELD	CA		04/28/2023		813		(28)			(28)		785	785			
100100648	ELIZABETH	NJ		04/28/2023		968		17			17		985	985			
100100649	ANNAPOLIS	MD		04/28/2023		1,132		(2)			(2)		1,130	1,130			
100100650	LIMMOKALEE	FL		04/28/2023		723		27			27		750	750			
100100651	LAS VEGAS	NV		04/28/2023		927		35			35		962	962			
100100653	DELANCO	NJ		04/28/2023		2,318		24			24		2,342	2,342			
100100654	ROCKVILLE	MD		04/28/2023		1,988		17			17		2,005	2,005			
100100655	CHARLOTTE	NC		04/28/2023		646		(2)			(2)		644	644			
100100656	WOODBRIDGE	VA		04/28/2023		1,193		40			40		1,233	1,233			
100100657	NORTH LAS VEGAS	NV		04/28/2023		1,137		21			21		1,158	1,158			
100100658	MARTINEZ	CA		04/28/2023		866		42			42		908	908			
100100659	LAKE VILLA	IL		04/28/2023		933		29			29		962	962			
100100660	ATCO	NJ		04/28/2023		1,448		(22)			(22)		1,426	1,426			
100100661	NORTH LAS VEGAS	NV		04/28/2023		34,068		791			791		34,859	34,859			
100100662	EAST ORANGE	NJ		04/28/2023		730		(6)			(6)		724	724			
100100663	PHOENIX	AZ		04/28/2023		744		59			59		803	803			
100100665	BAKERSFIELD	CA		04/28/2023		646		19			19		665	665			
100100666	SANTA CLARA	CA		04/28/2023		2,602		199			199		2,801	2,801			
100100667	TRACY	CA		04/28/2023		1,452		137			137		1,589	1,589			
100100668	STAFFORD	VA		04/28/2023		611		(7)			(7)		604	604			
100100670	PENNSAUKEN	NJ		04/28/2023		727		26			26		753	753			
100100671	EGG HARBOR TOWNSHIP	NJ		04/28/2023		552		18			18		570	570			
100100672	LEHI	UT		04/28/2023		1,104		79			79		1,183	1,183			
100100673	LANHAM	MD		04/28/2023		1,615		38			38		1,653	1,653			
100100674	LONG BRANCH	NJ		04/28/2023		1,423		87			87		1,510	1,510			
100100675	LAS VEGAS	NV		04/28/2023		762		29			29		791	791			
100100676	SEMINOLE	FL		04/28/2023		1,297		56			56		1,353	1,353			
100100677	LA PLATA	MD		04/28/2023		1,209		64			64		1,273	1,273			
100100678	RIALTO	CA		04/28/2023		1,419		54			54		1,473	1,473			
100100679	ROCKVILLE	MD		04/28/2023		2,692		179			179		2,871	2,871			
100100680	CHESTER	VA		04/28/2023		805		50			50		855	855			
100100681	HOUSTON	TX		04/28/2023		728		3			3		731	731			
100100683	HYATTSVILLE	MD		04/28/2023		1,404		105			105		1,509	1,509			
100100684	PAHRUMP	NV		04/28/2023		1,149		58			58		1,207	1,207			
100100686	CULPEPER	VA		04/28/2023		971		27			27		998	998			
100100687	WINGATE	NC		04/28/2023		916		21			21		937	937			
100100688	LOS ANGELES	CA		04/28/2023		5,052		168			168		5,220	5,220			
100100689	PASADENA	TX		04/28/2023		4,073		33			33		4,106	4,106			
100100690	HANOVER PARK	IL		04/28/2023		1,308		31			31		1,339	1,339			
100100691	GLENDALE	AZ		04/28/2023		1,015		41			41		1,056	1,056			
100100692	RICHMOND	VA		04/28/2023		861		1			1		862	862			
100100693	ST GEORGE	UT		04/28/2023		1,606		35			35		1,641	1,641			
100100694	LOCKPORT	IL		04/28/2023		580		(11)			(11)		569	569			
100100695	LANHAM	MD		04/28/2023		1,947		87			87		2,034	2,034			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100696	THOUSAND OAKS	CA		04/28/2023		2,493		64			64		2,557	2,557			
100100697	ELKRIDGE	MD		04/28/2023		860		21			21		881	881			
100100698	MESQUITE	TX		04/28/2023		1,422		(57)			(57)		1,365	1,365			
100100700	LAS VEGAS	NV		04/28/2023		1,026		(33)			(33)		993	993			
100100701	KUNKLETOWN	PA		04/28/2023		666		59			59		725	725			
100100702	EATONTOWN	NJ		04/28/2023		1,176		31			31		1,207	1,207			
100100703	NEWARK	NJ		04/28/2023		1,160		35			35		1,195	1,195			
100100704	CHICAGO	IL		04/28/2023		844		24			24		868	868			
100100705	FREDERICKSBURG	VA		04/28/2023		939		80			80		1,019	1,019			
100100706	SHELTON	CT		04/28/2023		4,847		341			341		5,188	5,188			
100100707	NORTH CHARLESTON	SC		04/28/2023		859		32			32		891	891			
100100708	CHICAGO	IL		04/28/2023		758		7			7		765	765			
100100709	HOUSTON	TX		04/28/2023		833		19			19		852	852			
100100711	SACRAMENTO	CA		04/28/2023		753		23			23		776	776			
100100712	ZION	IL		04/28/2023		615		16			16		631	631			
100100713	LANCASTER	CA		04/28/2023		6,897		326			326		7,223	7,223			
100100714	OREM	UT		04/28/2023		2,101		207			207		2,308	2,308			
100100715	WEST VALLEY CITY	UT		04/28/2023		1,038		110			110		1,148	1,148			
100100716	LANDOVER	MD		04/28/2023		879		27			27		906	906			
100100718	MILLINGTON	NJ		04/28/2023		1,238		73			73		1,311	1,311			
100100719	VISALIA	CA		04/28/2023		963		64			64		1,027	1,027			
100100720	MAYWOOD	CA		04/28/2023		30,109		2,291			2,291		32,400	32,400			
100100721	CHICAGO	IL		04/28/2023		1,055		49			49		1,104	1,104			
100100722	GREELEY	CO		04/28/2023		4,214		110			110		4,324	4,324			
100100724	MODESTO	CA		04/28/2023		1,290		77			77		1,367	1,367			
100100725	FREDERICKSBURG	VA		04/28/2023		1,220		36			36		1,256	1,256			
100100726	KATY	TX		04/28/2023		2,289		112			112		2,401	2,401			
100100727	ALGONQUIN	IL		04/28/2023		7,779		196			196		7,975	7,975			
100100728	HOUSTON	TX		04/28/2023		2,165		79			79		2,244	2,244			
100100729	FREDERICKSBURG	VA		04/28/2023		1,402		93			93		1,495	1,495			
100100730	AUSTIN	TX		04/28/2023		4,577		208			208		4,785	4,785			
100100731	BALTIMORE	MD		04/28/2023		1,736		25			25		1,761	1,761			
100100732	ALGONA	WA		04/28/2023		1,427		72			72		1,499	1,499			
100100733	RIVERSIDE	NJ		04/28/2023		396		9			9		405	405			
100100734	NORTH LAS VEGAS	NV		04/28/2023		1,955		147			147		2,102	2,102			
100100735	SALEM	OR		04/28/2023		1,432		54			54		1,486	1,486			
100100736	AURORA	IL		04/28/2023		558		11			11		569	569			
100100737	INDIAN TRL	NC		04/28/2023		1,630		32			32		1,662	1,662			
100100739	PURCELLVILLE	VA		04/28/2023		3,238		243			243		3,481	3,481			
100100740	WALKERTOWN	NC		04/28/2023		8,922		122			122		9,044	9,044			
100100742	BOCA RATON	FL		04/28/2023		1,297		(20)			(20)		1,277	1,277			
100100743	AURORA	IL		04/28/2023		574		16			16		590	590			
100100744	MUNDELEIN	IL		04/28/2023		731		19			19		750	750			
100100745	BEL AIR	MD		04/28/2023		3,665		86			86		3,751	3,751			
100100746	CHARLOTTE	NC		04/28/2023		1,811		(26)			(26)		1,785	1,785			
100100747	GREELEY	CO		04/28/2023		1,361		28			28		1,389	1,389			
100100749	FRANKLIN PARK	IL		04/28/2023		890		26			26		916	916			
100100751	TRENTON	NJ		04/28/2023		521							521	521			
100100752	FRIENDSWOOD	TX		04/28/2023		980		4			4		984	984			
100100754	ROSHARON	TX		04/28/2023		4,177		(49)			(49)		4,128	4,128			
100100755	HOUSTON	TX		04/28/2023		3,996		(132)			(132)		3,864	3,864			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100756	DANBURY	CT		04/28/2023		1,488		33			33		1,521	1,521			
100100758	AURORA	IL		04/28/2023		1,470		6			6		1,476	1,476			
100100759	GLEN ALLEN	VA		04/28/2023		1,150		(52)			(52)		1,098	1,098			
100100760	CHARLOTTE	NC		04/28/2023		2,655		(110)			(110)		2,545	2,545			
100100761	HOMEWOOD	IL		04/28/2023		707		(1)			(1)		706	706			
100100762	WINDSOR MILL	MD		04/28/2023		688		11			11		699	699			
100100764	HOUSTON	TX		04/28/2023		1,479		20			20		1,499	1,499			
100100765	HUMBLE	TX		04/28/2023		514		(13)			(13)		501	501			
100100766	GAITHERSBURG	MD		04/28/2023		1,474		47			47		1,521	1,521			
100100767	HUNTINGTOWN	MD		04/28/2023		1,400		43			43		1,443	1,443			
100100768	SPRING	TX		04/28/2023		628		(17)			(17)		611	611			
100100769	WILLINGBORO	NJ		04/28/2023		597		(20)			(20)		577	577			
100100770	OWINGS MILLS	MD		04/28/2023		786		(7)			(7)		779	779			
100100771	PARK CITY	IL		04/28/2023		633		(11)			(11)		622	622			
100100772	SUMMERVILLE	SC		04/28/2023		1,623		21			21		1,644	1,644			
100100773	STERLING	VA		04/28/2023		1,268		25			25		1,293	1,293			
100100774	NEW MILFORD	CT		04/28/2023		1,528		71			71		1,599	1,599			
100100776	FORT LAUDERDALE	FL		04/28/2023		1,250		26			26		1,276	1,276			
100100777	BERWYN	IL		04/28/2023		979		73			73		1,052	1,052			
100100778	FRESNO	CA		04/28/2023		652		57			57		709	709			
100100779	GILROY	CA		04/28/2023		4,324		349			349		4,673	4,673			
100100780	BALTIMORE	MD		04/28/2023		650		16			16		666	666			
100100781	HYATTSVILLE	MD		04/28/2023		999		103			103		1,102	1,102			
100100782	WALDORF	MD		04/28/2023		1,081		56			56		1,137	1,137			
100100783	BAKERSFIELD	CA		04/28/2023		688		51			51		739	739			
100100784	FAIRFAX	VA		04/28/2023		2,531		321			321		2,852	2,852			
100100785	SAN JOSE	CA		04/28/2023		2,800		297			297		3,097	3,097			
100100786	FRESNO	CA		04/28/2023		1,818		55			55		1,873	1,873			
100100788	SAN PABLO	CA		04/28/2023		6,113		629			629		6,742	6,742			
100100789	GAITHERSBURG	MD		04/28/2023		1,229		72			72		1,301	1,301			
100100790	FORT WASHINGTON	MD		04/28/2023		3,617		169			169		3,786	3,786			
100100791	MONROE	NC		04/28/2023		2,628		118			118		2,746	2,746			
100100792	LA PLATA	MD		04/28/2023		1,138		62			62		1,200	1,200			
100100793	MATTHEWS	NC		04/28/2023		1,346		9			9		1,355	1,355			
100100794	BARNEGAT	NJ		04/28/2023		527		8			8		535	535			
100100795	SAN JOSE	CA		04/28/2023		2,760		186			186		2,946	2,946			
100100796	RALEIGH	NC		04/28/2023		810		10			10		820	820			
100100798	STANWOOD	WA		04/28/2023		5,376		309			309		5,685	5,685			
100100800	HAGERSTOWN	MD		04/28/2023		873		12			12		885	885			
100100801	CENTREVILLE	VA		04/28/2023		1,513		27			27		1,540	1,540			
100100802	SOUTH AMBOY	NJ		04/28/2023		1,533		31			31		1,564	1,564			
100100804	STAFFORD	VA		04/28/2023		1,050		(13)			(13)		1,037	1,037			
100100805	LOS BANOS	CA		04/28/2023		4,422		245			245		4,667	4,667			
100100806	NORTH POTOMAC	MD		04/28/2023		1,808		52			52		1,860	1,860			
100100807	MINT HILL	NC		04/28/2023		8,295		(280)			(280)		8,015	8,015			
100100808	GLEN BURNIE	MD		04/28/2023		1,216		30			30		1,246	1,246			
100100810	DAMASCUS	OR		04/28/2023		1,429		(31)			(31)		1,398	1,398			
100100811	SPRINGFIELD	VA		04/28/2023		775		5			5		780	780			
100100812	HOUSTON	TX		04/28/2023		684		5			5		689	689			
100100813	GLEN BURNIE	MD		04/28/2023		1,231		23			23		1,254	1,254			
100100816	BEACH PARK	IL		04/28/2023		1,245		50			50		1,295	1,295			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100817	SAN ANTONIO	TX		04/28/2023		732		17			17		749	749			
100100818	HAMILTON	NJ		04/28/2023		587		12			12		599	599			
100100819	DENVER	CO		04/28/2023		1,277		149			149		1,426	1,426			
100100821	UPPER MARLBORO	MD		04/28/2023		7,615		240			240		7,855	7,855			
100100822	GURNEE	IL		04/28/2023		1,798		97			97		1,895	1,895			
100100823	PASADENA	MD		04/28/2023		601		30			30		631	631			
100100824	WOODBURN	OR		04/28/2023		2,748		163			163		2,911	2,911			
100100825	POOLESVILLE	MD		04/28/2023		1,495		163			163		1,658	1,658			
100100826	PHOENIX	AZ		04/28/2023		786		45			45		831	831			
100100827	ROCKFORD	IL		04/28/2023		3,864		123			123		3,987	3,987			
100100828	HANFORD	CA		04/28/2023		1,153		80			80		1,233	1,233			
100100830	CHICAGO	IL		04/28/2023		2,172		(3)			(3)		2,169	2,169			
100100831	BRIGHTON	CO		04/28/2023		1,395		18			18		1,413	1,413			
100100832	BOLINGBROOK	IL		04/28/2023		1,122		28			28		1,150	1,150			
100100833	EDGWATER PARK	NJ		04/28/2023		1,073		37			37		1,110	1,110			
100100835	SPOTSYLVANIA	VA		04/28/2023		1,022		(12)			(12)		1,010	1,010			
100100836	REISTERSTOWN	MD		04/28/2023		1,025		20			20		1,045	1,045			
100100837	NEW CARROLLTON	MD		04/28/2023		1,109		30			30		1,139	1,139			
100100838	EASTON	MD		04/28/2023		762		8			8		770	770			
100100839	MONTGOMERY VILLAGE	MD		04/28/2023		1,093		55			55		1,148	1,148			
100100841	KEYPORT	NJ		04/28/2023		1,148		70			70		1,218	1,218			
100100842	LAS VEGAS	NV		04/28/2023		7,069		71			71		7,140	7,140			
100100843	ROSELLE PARK	NJ		04/28/2023		1,305		57			57		1,362	1,362			
100100844	OAKLAND	CA		04/28/2023		3,612		262			262		3,874	3,874			
100100845	HAGERSTOWN	MD		04/28/2023		844		(21)			(21)		823	823			
100100847	LOCKPORT	IL		04/28/2023		4,444		87			87		4,531	4,531			
100100848	SHELTON	CT		04/28/2023		1,490		30			30		1,520	1,520			
100100849	DANBURY	CT		04/28/2023		1,064		21			21		1,085	1,085			
100100850	BAKERSFIELD	CA		04/28/2023		519		(3)			(3)		516	516			
100100851	JOLIET	IL		04/28/2023		1,697		42			42		1,739	1,739			
100100854	FAIRFIELD	CA		04/28/2023		2,147		298			298		2,445	2,445			
100100855	LEHIGH ACRES	FL		04/28/2023		1,013		18			18		1,031	1,031			
100100856	SEATTLE	WA		04/28/2023		801		63			63		864	864			
100100857	GLEN BURNIE	MD		04/28/2023		4,194		65			65		4,259	4,259			
100100858	YORKVILLE	IL		04/28/2023		1,376		106			106		1,482	1,482			
100100859	HAYWARD	CA		04/28/2023		3,847		343			343		4,190	4,190			
100100860	GRANITE FALLS	WA		04/28/2023		1,023		(7)			(7)		1,016	1,016			
100100861	SILVER SPRING	MD		04/28/2023		927		25			25		952	952			
100100862	GAITHERSBURG	MD		04/28/2023		3,455		238			238		3,693	3,693			
100100863	JESSUP	MD		04/28/2023		1,220		62			62		1,282	1,282			
100100864	WATERBURY	CT		04/28/2023		3,756		(62)			(62)		3,694	3,694			
100100865	WEST NEW YORK	NJ		04/28/2023		2,327		68			68		2,395	2,395			
100100866	LOGAN	UT		04/28/2023		766		9			9		775	775			
100100867	GARDENA	CA		04/28/2023		2,041		66			66		2,107	2,107			
100100868	MATTAWA	WA		04/28/2023		1,278		92			92		1,370	1,370			
100100870	HARVARD	IL		04/28/2023		1,042		113			113		1,155	1,155			
100100871	COLLEGE PARK	MD		04/28/2023		2,676		146			146		2,822	2,822			
100100873	GERMANTOWN	MD		04/28/2023		1,473		79			79		1,552	1,552			
100100874	TAMPA	FL		04/28/2023		996		61			61		1,057	1,057			
100100875	SAN JACINTO	CA		04/28/2023		1,474		125			125		1,599	1,599			
100100876	WOODBRIDGE	VA		04/28/2023		1,280		68			68		1,348	1,348			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100877	HOUSTON	TX		04/28/2023		2,472		46			46		2,518	2,518			
100100878	ROUND ROCK	TX		04/28/2023		1,296		60			60		1,356	1,356			
100100880	ROCKVILLE	MD		04/28/2023		2,283		138			138		2,421	2,421			
100100881	FREDERICK	MD		04/28/2023		1,493		88			88		1,581	1,581			
100100883	BOCA RATON	FL		04/28/2023		21,860		1,212			1,212		23,072	23,072			
100100884	NEWTOWN	CT		04/28/2023		4,403		(7)			(7)		4,396	4,396			
100100885	ALEXANDRIA	VA		04/28/2023		2,456		103			103		2,559	2,559			
100100886	BALTIMORE	MD		04/28/2023		2,225		28			28		2,253	2,253			
100100887	WILMINGTON	CA		04/28/2023		3,581		197			197		3,778	3,778			
100100888	NORWALK	CT		04/28/2023		2,568		81			81		2,649	2,649			
100100889	ROCKTON	IL		04/28/2023		4,750		65			65		4,815	4,815			
100100890	THORNTON	CO		04/28/2023		1,048		7			7		1,055	1,055			
100100891	LINDEN	VA		04/28/2023		2,235		37			37		2,272	2,272			
100100892	COLUMBIA	MD		04/28/2023		1,070		21			21		1,091	1,091			
100100894	DENVER	CO		04/28/2023		1,588		35			35		1,623	1,623			
100100895	ALEXANDRIA	VA		04/28/2023		1,745		44			44		1,789	1,789			
100100896	SAN ANTONIO	TX		04/28/2023		401		3			3		404	404			
100100897	LENEXA	KS		04/28/2023		2,803		81			81		2,884	2,884			
100100898	BALTIMORE	MD		04/28/2023		1,382		(10)			(10)		1,372	1,372			
100100899	SAN ANTONIO	TX		04/28/2023		500		(12)			(12)		488	488			
100100900	DELRAN	NJ		04/28/2023		1,340		20			20		1,360	1,360			
100100901	WEST PALM BCH	FL		04/28/2023		535		(20)			(20)		515	515			
100100905	COALINGA	CA		04/28/2023		927		39			39		966	966			
100100906	MILFORD	DE		04/28/2023		4,469		141			141		4,610	4,610			
100100907	BELTSVILLE	MD		04/28/2023		1,187		30			30		1,217	1,217			
100100908	BLUFFTON	SC		04/28/2023		1,099		6			6		1,105	1,105			
100100909	PITTSBURG	CA		04/28/2023		1,564		(9)			(9)		1,555	1,555			
100100910	STERLING	VA		04/28/2023		1,588		80			80		1,668	1,668			
100100911	HYATTSVILLE	MD		04/28/2023		617		25			25		642	642			
100100912	BURBANK	IL		04/28/2023		4,993		300			300		5,293	5,293			
100100914	SPRING	TX		04/28/2023		1,070		(24)			(24)		1,046	1,046			
100100915	FREEHOLD	NJ		04/28/2023		1,778		76			76		1,854	1,854			
100100918	AURORA	CO		04/28/2023		1,252		16			16		1,268	1,268			
100100921	TRACY	CA		04/28/2023		1,525		167			167		1,692	1,692			
100100923	CREST HILL	IL		04/28/2023		535		19			19		554	554			
100100925	VALLEJO	CA		04/28/2023		4,095		216			216		4,311	4,311			
100100928	HOUSTON	TX		04/28/2023		668		(18)			(18)		650	650			
100100935	KATY	TX		04/28/2023		880		(31)			(31)		849	849			
100100937	PORT CHARLOTTE	FL		04/28/2023		561		(20)			(20)		541	541			
100100938	KISSIMMEE	FL		04/28/2023		881		50			50		931	931			
100100942	MANASSAS	VA		04/28/2023		1,029		(34)			(34)		995	995			
100100944	YUCAIPA	CA		04/28/2023		2,450		66			66		2,516	2,516			
100100945	ROSENBURG	TX		04/28/2023		1,350		(22)			(22)		1,328	1,328			
100100948	WILLIS	TX		04/28/2023		1,701		157			157		1,858	1,858			
100100949	CONROE	TX		04/28/2023		644		10			10		654	654			
100100950	SCOTTSDALE	AZ		04/28/2023		646		77			77		723	723			
100100951	SANTA ROSA	CA		04/28/2023		1,216		133			133		1,349	1,349			
100100952	CASA GRANDE	AZ		04/28/2023		685		93			93		778	778			
100100953	WEDOWEE	AL		04/28/2023		1,005		83			83		1,088	1,088			
100100957	NAVARRE	FL		04/28/2023		998		28			28		1,026	1,026			
100100959	GILBERT	AZ		04/28/2023		4,395		749			749		5,144	5,144			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100961	BRISTOL	TN		04/28/2023		911		88			88		999	999			
100100962	MESA	AZ		04/28/2023		1,221		205			205		1,426	1,426			
100100963	ROCKWALL	TX		04/28/2023		2,348		180			180		2,528	2,528			
100100964	FISHERS	IN		04/28/2023		4,491		712			712		5,203	5,203			
100100965	HENDERSONVILLE	TN		04/28/2023		7,456		724			724		8,180	8,180			
100100968	BALTIMORE	MD		04/28/2023		3,717		639			639		4,356	4,356			
100100969	GREENSBORO	NC		04/28/2023		783		15			15		798	798			
100100970	SAINT AUGUSTINE	FL		04/28/2023		3,710		577			577		4,287	4,287			
100100972	WARWICK	MD		04/28/2023		1,311		167			167		1,478	1,478			
100100974	BROOKLYN	NY		04/28/2023		4,076		737			737		4,813	4,813			
100100975	CLEARWATER	FL		04/28/2023		2,888		477			477		3,365	3,365			
100100977	LOUISVILLE	KY		04/28/2023		6,887		1,401			1,401		8,288	8,288			
100100978	NORTH BRUNSWICK	NJ		04/28/2023		1,263		185			185		1,448	1,448			
100100979	LARKSPUR	CA		04/28/2023		11,810		2,386			2,386		14,196	14,196			
100100981	CORPUS CHRISTI	TX		04/28/2023		3,607		250			250		3,857	3,857			
100100983	OCOEE	FL		04/28/2023		1,629		286			286		1,915	1,915			
100100985	ALAMO	CA		04/28/2023		4,438		943			943		5,381	5,381			
100100986	FONTANA	CA		04/28/2023		2,508		298			298		2,806	2,806			
100100990	LAS VEGAS	NV		04/28/2023		3,991		769			769		4,760	4,760			
100100991	VACAVILLE	CA		04/28/2023		3,885		919			919		4,804	4,804			
100100993	RIVERSIDE	CA		04/28/2023		3,980		267			267		4,247	4,247			
100100994	STATEN ISLAND	NY		04/28/2023		2,604		641			641		3,245	3,245			
100100995	MIAMI	FL		04/28/2023		869		86			86		955	955			
100100996	KANKAKEE	IL		04/28/2023		600		54			54		654	654			
100100998	TAMPA	FL		04/28/2023		1,212		96			96		1,308	1,308			
100101000	MIAMI	FL		04/28/2023		1,491		127			127		1,618	1,618			
100101002	PHOENIX	AZ		04/28/2023		2,876		240			240		3,116	3,116			
100101004	LOS ANGELES	CA		04/28/2023		6,489		1,305			1,305		7,794	7,794			
100101007	LONG BEACH	CA		04/28/2023		1,834		346			346		2,180	2,180			
100101009	UKIAH	CA		04/28/2023		2,334		267			267		2,601	2,601			
100101010	VISTA	CA		04/28/2023		3,822		423			423		4,245	4,245			
100101011	LAS VEGAS	NV		04/28/2023		4,170		649			649		4,819	4,819			
100101012	OCALA	FL		04/28/2023		763		74			74		837	837			
100101016	MINNEAPOLIS	MN		04/28/2023		686		22			22		708	708			
100101018	WESTWOOD	CA		04/28/2023		766		101			101		867	867			
100101019	UPLAND	CA		04/28/2023		3,988		814			814		4,802	4,802			
100101021	MIAMI BEACH	FL		04/28/2023		4,418		990			990		5,408	5,408			
100101022	SANTA ANA	CA		04/28/2023		2,398		440			440		2,838	2,838			
100101023	BOISE	ID		04/28/2023		1,389		283			283		1,672	1,672			
100101024	SOLVANG	CA		04/28/2023		6,403		1,190			1,190		7,593	7,593			
100101026	SAN DIEGO	CA		04/28/2023		1,973		226			226		2,199	2,199			
100101027	LOS ANGELES	CA		04/28/2023		3,038		701			701		3,739	3,739			
100101029	KAILUA	HI		04/28/2023		6,321		927			927		7,248	7,248			
100101031	SAN BERNARDINO	CA		04/28/2023		2,566		332			332		2,898	2,898			
100101032	LOS ANGELES	CA		04/28/2023		4,433		942			942		5,375	5,375			
100101034	SEMINOLE	FL		04/28/2023		3,296		444			444		3,740	3,740			
100101036	LONG BEACH	NY		04/28/2023		1,715		343			343		2,058	2,058			
100101037	PAGOSA SPRINGS	CO		04/28/2023		1,950		221			221		2,171	2,171			
100101044	UKIAH	CA		04/28/2023		2,690		591			591		3,281	3,281			
100101051	PIERMONT	NY		04/28/2023		6,659		473			473		7,132	7,132			
100101055	BROOKLYN	NY		04/28/2023		4,089		763			763		4,852	4,852			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101056	BROOKLYN	NY		04/28/2023		4,055		794			794		4,849	4,849			
100101058	BROOKLYN	NY		04/28/2023		4,234		825			825		5,059	5,059			
100101060	LAWRENCE	NY		04/28/2023		5,343		1,241			1,241		6,584	6,584			
100101061	BROOKLYN	NY		04/28/2023		6,240		1,355			1,355		7,595	7,595			
100101062	GREAT NECK	NY		04/28/2023		5,087		683			683		5,770	5,770			
100101063	DARIEN	CT		04/28/2023		243		60			60		303	303			
100101068	BROOKLYN	NY		04/28/2023		5,674		724			724		6,398	6,398			
100101069	POMONA	NY		04/28/2023		5,419		923			923		6,342	6,342			
100101070	BAL HARBOUR	FL		04/28/2023		5,097		421			421		5,518	5,518			
100101071	LAKEWOOD	NJ		04/28/2023		2,941		401			401		3,342	3,342			
100101072	BROOKLYN	NY		04/28/2023		2,626		283			283		2,909	2,909			
100101074	HEWLETT	NY		04/28/2023		1,691		274			274		1,965	1,965			
100101075	SUFFERN	NY		04/28/2023		7,531		929			929		8,460	8,460			
100101078	BROOKLYN	NY		04/28/2023		1,986		117			117		2,103	2,103			
100101079	GREENWICH	CT		04/28/2023		11,557		1,060			1,060		12,617	12,617			
100101080	DOUGLASTON	NY		04/28/2023		2,531		469			469		3,000	3,000			
100101081	BROOKLYN	NY		04/28/2023		2,873		222			222		3,095	3,095			
100101082	BROOKLYN	NY		04/28/2023		3,183		286			286		3,469	3,469			
100101083	BROOKLYN	NY		04/28/2023		3,264		332			332		3,596	3,596			
100101084	MIAMI BEACH	FL		04/28/2023		2,210		97			97		2,307	2,307			
100101085	JACKSON	NJ		04/28/2023		1,246		107			107		1,353	1,353			
100101088	POTTSTOWN	PA		04/28/2023		514		59			59		573	573			
100101089	PHILADELPHIA	PA		04/28/2023		595		70			70		665	665			
100101090	PHILADELPHIA	PA		04/28/2023		536		67			67		603	603			
100101091	PHILADELPHIA	PA		04/28/2023		641		81			81		722	722			
100101092	TANNERSVILLE	PA		04/28/2023		904		81			81		985	985			
100101093	WINTERSET	IA		04/28/2023		230							230	230			
100101096	PHILADELPHIA	PA		04/28/2023		526		64			64		590	590			
100101097	PHILADELPHIA	PA		04/28/2023		523		63			63		586	586			
100101099	CROYDON	PA		04/28/2023		1,007		144			144		1,151	1,151			
100101100	RICHMOND	VA		04/28/2023		368		11			11		379	379			
100101102	DISTRICT HEIGHTS	MD		04/28/2023		779		28			28		807	807			
100101105	ANZA	CA		04/28/2023		1,049		241			241		1,290	1,290			
100101107	BRADENTON	FL		04/28/2023		3,864		1,134			1,134		4,998	4,998			
100101109	SATELLITE BEACH	FL		04/28/2023		1,624		441			441		2,065	2,065			
100101114	PENNS GROVE	NJ		04/28/2023		770		19			19		789	789			
100101117	HENDERSON	NV		04/28/2023		2,913		392			392		3,305	3,305			
100101118	NORTH CHARLESTON	SC		04/28/2023		595		(2)			(2)		593	593			
100101124	LOS ANGELES	CA		04/28/2023		1,985		34			34		2,019	2,019			
100101126	SPRINGFIELD	OH		04/28/2023		252		(14)			(14)		238	238			
100101128	NEW ORLEANS	LA		04/28/2023		425		(21)			(21)		404	404			
100101129	HARTFORD	CT		04/28/2023		644		(21)			(21)		623	623			
100101130	HARTFORD	CT		04/28/2023		708		(13)			(13)		695	695			
100101131	SAINT CHARLES	MO		04/28/2023		716		10			10		726	726			
100101134	CHICAGO	IL		04/28/2023		1,254		(17)			(17)		1,237	1,237			
100101136	TRENTON	NJ		04/28/2023		4,477		564			564		5,041	5,041			
100101137	ALLENTOWN	PA		04/28/2023		1,041		219			219		1,260	1,260			
100101138	ALLENTOWN	PA		04/28/2023		557		107			107		664	664			
100101139	ALLENTOWN	PA		04/28/2023		520		104			104		624	624			
100101141	DEARBORN HEIGHTS	MI		04/28/2023		862		203			203		1,065	1,065			
100101151	NORTH MIAMI	FL		04/28/2023		674		128			128		802	802			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101152	NEW HAVEN	CT		04/28/2023		773		134			134		907	907			
100101153	NEW HAVEN	CT		04/28/2023		847		161			161		1,008	1,008			
100101154	NEW HAVEN	CT		04/28/2023		978		198			198		1,176	1,176			
100101155	NORCO	CA		04/28/2023		671		53			53		724	724			
100101156	NEW HAVEN	CT		04/28/2023		1,343		272			272		1,615	1,615			
100101158	EAST ELMHURST	NY		04/28/2023		2,135		599			599		2,734	2,734			
100101167	BROOKLYN	NY		04/28/2023		2,364		560			560		2,924	2,924			
100101168	BROOKLYN	NY		04/28/2023		1,772		384			384		2,156	2,156			
100101171	MONTGOMERY	TX		04/28/2023		1,273		34			34		1,307	1,307			
100101172	WINCHESTER	VA		04/28/2023		537		114			114		651	651			
100101173	LAS VEGAS	NV		04/28/2023		869		161			161		1,030	1,030			
100101175	ORLANDO	FL		04/28/2023		544		6			6		550	550			
100101176	NEWARK	NJ		04/28/2023		1,209		269			269		1,478	1,478			
100101178	MASTIC BEACH	NY		04/28/2023		828		207			207		1,035	1,035			
100101182	DELAVAN	WI		04/28/2023		3,633		483			483		4,116	4,116			
100101183	WESLEY CHAPEL	FL		04/28/2023		1,260		273			273		1,533	1,533			
100101184	VENICE	FL		04/28/2023		3,137		714			714		3,851	3,851			
100101186	FLORIDA CITY	FL		04/28/2023		775		99			99		874	874			
100101187	BROOKLYN	NY		04/28/2023		4,692		515			515		5,207	5,207			
100101188	LAURELTON	NY		04/28/2023		2,371		375			375		2,746	2,746			
100101189	BROOKLYN	NY		04/28/2023		12,372		1,495			1,495		13,867	13,867			
100101190	STATEN ISLAND	NY		04/28/2023		3,683		400			400		4,083	4,083			
100101191	HOLLYWOOD	FL		04/28/2023		1,226		119			119		1,345	1,345			
100101192	OAKHURST	NJ		04/28/2023		930		1			1		931	931			
100101193	BRONX	NY		04/28/2023		1,897		179			179		2,076	2,076			
100101194	BOYNTON BEACH	FL		04/28/2023		1,410		181			181		1,591	1,591			
100101197	AVENTURA	FL		04/28/2023		1,601		(38)			(38)		1,563	1,563			
100102202	FLORAL PARK	NY		04/28/2023		1,722		261			261		1,983	1,983			
100102203	HOLLYWOOD	FL		04/28/2023		714		29			29		743	743			
100102209	BATTLE CREEK	MI		04/28/2023		488							488	488			
100101500	FAIRFAX	VA		04/26/2023		5,364		(79)			(79)		5,285	5,285			
100101501	SAN ANTONIO	TX		04/26/2023		2,128		(13)			(13)		2,115	2,115			
100101503	HERRIN	IL		04/26/2023		912		(21)			(21)		891	891			
100101504	WESLEY CHAPEL	FL		04/26/2023		2,988		(1)			(1)		2,987	2,987			
100101505	OCOEE	FL		04/26/2023		3,544		(39)			(39)		3,505	3,505			
100101507	CALDWELL	ID		04/26/2023		1,280		122			122		1,402	1,402			
100101508	SAN MARCOS	TX		04/26/2023		1,141		59			59		1,200	1,200			
100101509	MISSOURI CITY	TX		04/26/2023		1,101		74			74		1,175	1,175			
100101510	MISSOURI CITY	TX		04/26/2023		1,101		74			74		1,175	1,175			
100101512	LAS VEGAS	NV		04/26/2023		1,648		107			107		1,755	1,755			
100101513	ROSENBERG	TX		04/26/2023		1,007		53			53		1,060	1,060			
100101514	PHOENIX	AZ		04/26/2023		1,756		107			107		1,863	1,863			
100101515	BAYTOWN	TX		04/26/2023		498		12			12		510	510			
100101516	ROSENBERG	TX		04/26/2023		19,000		1,126			1,126		20,126	20,126			
100101517	RENO	NV		04/26/2023		1,293		79			79		1,372	1,372			
100101518	LOVELAND	CO		04/26/2023		1,314		48			48		1,362	1,362			
100101519	ROSHARON	TX		04/26/2023		3,224		211			211		3,435	3,435			
100101520	MONROE TOWNSHIP	NJ		04/26/2023		1,148		45			45		1,193	1,193			
100101521	FREDERICK	CO		04/26/2023		1,350		107			107		1,457	1,457			
100101522	NEW CARLISLE	OH		04/26/2023		6,096		166			166		6,262	6,262			
100101523	DULUTH	GA		04/26/2023		46,111		1,088			1,088		47,199	47,199			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101524	RENO	NV		04/26/2023		1,193		50			50		1,243	1,243			
100101525	WAKE FOREST	NC		04/26/2023		1,810		59			59		1,869	1,869			
100101526	RALEIGH	NC		04/26/2023		2,040		27			27		2,067	2,067			
100101527	MCKINNEY	TX		04/26/2023		1,133		27			27		1,160	1,160			
100101528	KATY	TX		04/26/2023		1,146		30			30		1,176	1,176			
100101530	SPANISH FORK	UT		04/26/2023		1,214		24			24		1,238	1,238			
100101531	EDGECLIFF VILLAGE	TX		04/26/2023		941		5			5		946	946			
100101532	CONROE	TX		04/26/2023		1,225		6			6		1,231	1,231			
100101533	DURHAM	NC		04/26/2023		663		7			7		670	670			
100101534	LAS VEGAS	NV		04/26/2023		1,679		52			52		1,731	1,731			
100101535	JACKSONVILLE	FL		04/26/2023		1,388		31			31		1,419	1,419			
100101536	SPRING HILL	TN		04/26/2023		708		17			17		725	725			
100101537	PANAMA CITY BEACH	FL		04/26/2023		1,100		28			28		1,128	1,128			
100101538	LINCOLN	CA		04/26/2023		1,130		2			2		1,132	1,132			
100101539	GEORGETOWN	TX		04/26/2023		1,046		24			24		1,070	1,070			
100101540	KATY	TX		04/26/2023		961		21			21		982	982			
100101541	MERIDIAN	ID		04/26/2023		1,289		27			27		1,316	1,316			
100101542	LAS VEGAS	NV		04/26/2023		989		(3)			(3)		986	986			
100101545	CHICO	CA		04/26/2023		1,155		(3)			(3)		1,152	1,152			
100101546	TEMECULA	CA		04/26/2023		1,983		26			26		2,009	2,009			
100101547	WYLIE	TX		04/26/2023		6,934		(55)			(55)		6,879	6,879			
100101548	SCRANTON	PA		04/26/2023		490		(4)			(4)		486	486			
100101549	RALEIGH	NC		04/26/2023		835		(6)			(6)		829	829			
100101550	GALLATIN	TN		04/26/2023		777		(7)			(7)		770	770			
100101551	SUFFOLK	VA		04/26/2023		1,601		(14)			(14)		1,587	1,587			
100101552	MANTEO	NC		04/26/2023		3,247		(25)			(25)		3,222	3,222			
100101553	JENSEN BEACH	FL		04/26/2023		1,011		(8)			(8)		1,003	1,003			
100101555	ROUND ROCK	TX		04/26/2023		1,587		(12)			(12)		1,575	1,575			
100101556	NORTH WILDWOOD	NJ		04/26/2023		1,819		4			4		1,823	1,823			
100101557	ST AUGUSTINE	FL		04/26/2023		1,808		(14)			(14)		1,794	1,794			
100101558	AUSTIN	TX		04/26/2023		2,449		7			7		2,456	2,456			
100101560	ASHLAND	OR		04/26/2023		1,101		7			7		1,108	1,108			
100101561	SAN FERNANDO	CA		04/26/2023		3,007		7			7		3,014	3,014			
100101562	NORTH BERGEN	NJ		04/26/2023		960		11			11		971	971			
100101563	TOMS RIVER	NJ		04/26/2023		551		(10)			(10)		541	541			
100101565	HILLSBORO	MO		04/26/2023		7,353		(112)			(112)		7,241	7,241			
100101566	GRETNA	LA		04/26/2023		553		(17)			(17)		536	536			
100101567	TINLEY PARK	IL		04/26/2023		322		(11)			(11)		311	311			
100101568	HUNTSVILLE	AL		04/26/2023		452		(7)			(7)		445	445			
100101569	PORTLAND	OR		04/26/2023		719		(13)			(13)		706	706			
100101570	AMES	IA		04/26/2023		502		(7)			(7)		495	495			
100101571	FAYETTEVILLE	NC		04/26/2023		513		(9)			(9)		504	504			
100101572	DAVENPORT	FL		04/26/2023		804		(12)			(12)		792	792			
100101573	JERSEY CITY	NJ		04/26/2023		3,570		(4)			(4)		3,566	3,566			
100101575	LOUISVILLE	KY		04/26/2023		396		(6)			(6)		390	390			
100101577	NASHVILLE	TN		04/26/2023		1,794		(1)			(1)		1,793	1,793			
100101579	MILWAUKEE	WI		04/26/2023		270		(3)			(3)		267	267			
100101580	PRESCOTT VALLEY	AZ		04/26/2023		996		(2)			(2)		994	994			
100101581	BALTIMORE	MD		04/26/2023		427		(6)			(6)		421	421			
100101584	ROCK HILL	SC		04/26/2023		5,218		(50)			(50)		5,168	5,168			
100101585	SYRACUSE	NY		04/26/2023		213		(7)			(7)		206	206			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101586	PALMYRA	NJ		04/26/2023		747		(19)			(19)		728	728			
100101587	NAPLES	FL		04/26/2023		1,019		(16)			(16)		1,003	1,003			
100101588	WASHINGTON	UT		04/26/2023		757		(14)			(14)		743	743			
100101591	WARNER ROBINS	GA		04/26/2023		261		(2)			(2)		259	259			
100101592	TACOMA	WA		04/26/2023		1,588		(11)			(11)		1,577	1,577			
100101594	CLEONA	PA		04/26/2023		1,035		(16)			(16)		1,019	1,019			
100101596	ST GEORGE	UT		04/26/2023		3,854		(79)			(79)		3,775	3,775			
100101597	INDIANAPOLIS	IN		04/26/2023		235		(8)			(8)		227	227			
100101598	CORCORAN	CA		04/26/2023		338		(9)			(9)		329	329			
100101599	MEMPHIS	TN		04/26/2023		373		(6)			(6)		367	367			
100101600	COLUMBIA	SC		04/26/2023		578		(7)			(7)		571	571			
100101603	SAN DIEGO	CA		04/26/2023		2,363		(21)			(21)		2,342	2,342			
100101606	FRISCO	TX		04/26/2023		1,100		(14)			(14)		1,086	1,086			
100101610	KAILUA KONA	HI		04/26/2023		1,062		(3)			(3)		1,059	1,059			
100101612	ANGOLA	IN		04/26/2023		111		(1)			(1)		110	110			
100101614	HEMPSTEAD	NY		04/26/2023		1,109		4			4		1,113	1,113			
100101615	LAFAYETTE	IN		04/26/2023		383		(9)			(9)		374	374			
100101616	PENSACOLA	FL		04/26/2023		920		(3)			(3)		917	917			
100101618	LAS VEGAS	NV		04/26/2023		510		(15)			(15)		495	495			
100101620	LINCOLN	NE		04/26/2023		861		(23)			(23)		838	838			
100101625	PLANT CITY	FL		04/26/2023		1,109		(24)			(24)		1,085	1,085			
100101628	SHOW LOW	AZ		04/26/2023		837		(3)			(3)		834	834			
100101631	MENOMONEE FALLS	WI		04/26/2023		779		(6)			(6)		773	773			
100101633	FORT WORTH	TX		04/26/2023		43,824		(462)			(462)		43,362	43,362			
100101637	FORT WORTH	TX		04/26/2023		1,477		(15)			(15)		1,462	1,462			
100101638	DELAND	FL		04/26/2023		667		(17)			(17)		650	650			
100101639	LOMA LINDA	CA		04/26/2023		1,509		(16)			(16)		1,493	1,493			
100101642	EAST WENATCHEE	WA		04/26/2023		952		(20)			(20)		932	932			
100101643	FRISCO	TX		04/26/2023		1,446		38			38		1,484	1,484			
100101645	FORT MYERS	FL		04/26/2023		1,109		6			6		1,115	1,115			
100101646	ELLIJAY	GA		04/26/2023		1,559		32			32		1,591	1,591			
100101647	KISSIMMEE	FL		04/26/2023		1,010		20			20		1,030	1,030			
100101648	HAINES CITY	FL		04/26/2023		898		7			7		905	905			
100101650	PERTH AMBOY	NJ		04/26/2023		1,870		12			12		1,882	1,882			
100101651	MODESTO	CA		04/26/2023		2,710		4			4		2,714	2,714			
100101654	DUPONT	WA		04/26/2023		421		(7)			(7)		414	414			
100101655	LANCASTER	CA		04/26/2023		1,075		26			26		1,101	1,101			
100101656	EAST STROUDSBURG	PA		04/26/2023		624		(1)			(1)		623	623			
100101657	SAINT PETERSBURG	FL		04/26/2023		915		21			21		936	936			
100101658	COLORADO SPRINGS	CO		04/26/2023		761		7			7		768	768			
100101659	RICHARDSON	TX		04/26/2023		934		(3)			(3)		931	931			
100101660	PLAINFIELD	NJ		04/26/2023		1,229		6			6		1,235	1,235			
100101664	NEWBURY	MA		04/26/2023		1,492		(2)			(2)		1,490	1,490			
100101665	HOUSTON	TX		04/26/2023		678		4			4		682	682			
100101666	ROCKY RIVER	OH		04/26/2023		822		1			1		823	823			
100101668	GASTONIA	NC		04/26/2023		1,591		1			1		1,592	1,275		(317)	(317)
100101669	LACEY	WA		04/26/2023		1,438		15			15		1,453	1,453			
100101670	LINCOLN	NE		04/26/2023		638		(10)			(10)		628	628			
100101671	SAN ANTONIO	TX		04/26/2023		507		(7)			(7)		500	500			
100101674	WEST PARK	FL		04/26/2023		603		4			4		607	607			
100101677	MARQUETTE	MI		04/26/2023		1,139		(8)			(8)		1,131	1,131			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101682	POTTSTOWN	PA		04/26/2023		473		(7)			(7)		466	466			
100101683	SAVANNAH	GA		04/26/2023		931		(22)			(22)		909	909			
100101684	BATON ROUGE	LA		04/26/2023		245		(4)			(4)		241	241			
100101685	MONSEY	NY		04/26/2023		3,016		45			45		3,061	3,061			
100101686	SPRING VALLEY	NY		04/26/2023		726		(7)			(7)		719	719			
100101689	VICTORVILLE	CA		03/31/2023		699		(17)			(17)		682	682			
100101691	RIVERSIDE	CA		03/31/2023		804		6			6		810	810			
100101692	CORAL SPRINGS	FL		03/31/2023		1,603		(58)			(58)		1,545	1,545			
100101714	LELYSTAD	NLD		03/30/2023		337						(16)	321	340	19		19
100101720	OOSTBURG	NLD		03/30/2023		161						(8)	153	161	8		8
100101725	ZAANDAM	NLD		03/30/2023		3,703						(178)	3,525	3,740	215		215
100101739	ELIZABETH	NJ		03/31/2023		1,037		(32)			(32)		1,005	1,005			
100101740	TRENTON	NJ		03/31/2023		370		(14)			(14)		356	356			
100101742	BRIDGETON	NJ		03/31/2023		521		(17)			(17)		504	504			
100101743	VERNON	NJ		03/31/2023		703		(16)			(16)		687	687			
100101744	PHILADELPHIA	PA		03/31/2023		1,846		(56)			(56)		1,790	1,790			
100101745	TRENTON	NJ		03/31/2023		699		(26)			(26)		673	673			
100101746	NEWBURGH	NY		03/31/2023		566		126			126		692	692			
100101748	MIDDLETOWN	NY		03/31/2023		332		(6)			(6)		326	326			
100101750	CLEVELAND	OH		03/31/2023		62		(2)			(2)		60	60			
100101751	WATERBURY	CT		03/31/2023		726		(16)			(16)		710	710			
100101753	KANSAS CITY	MO		03/31/2023		617		(11)			(11)		606	606			
100101755	CHICAGO	IL		03/31/2023		178		(6)			(6)		172	172			
100101757	AKRON	OH		03/31/2023		210		(4)			(4)		206	206			
100101758	CHICAGO	IL		03/31/2023		358		50			50		408	408			
100101759	WATERBURY	CT		03/31/2023		312		(5)			(5)		307	307			
100101760	MAYWOOD	IL		03/31/2023		310		42			42		352	352			
100101762	MOUNT VERNON	NY		03/31/2023		1,907		(34)			(34)		1,873	1,873			
100101764	TRENTON	NJ		03/31/2023		471		(17)			(17)		454	454			
100101769	CHICAGO	IL		03/31/2023		541		(15)			(15)		526	526			
100101772	WILMINGTON	DE		03/31/2023		383		(12)			(12)		371	371			
100101774	BROOKLYN	NY		03/31/2023		3,048		413			413		3,461	3,461			
100101777	MEMPHIS	TN		03/31/2023		375		(7)			(7)		368	368			
100101783	CLEVELAND	OH		03/31/2023		193		(5)			(5)		188	188			
100101784	THOMASVILLE	GA		03/31/2023		402		(12)			(12)		390	390			
100101788	MEMPHIS	TN		03/31/2023		328		(9)			(9)		319	319			
100101789	POTTSVILLE	PA		03/31/2023		234		(4)			(4)		230	230			
100101792	GRAND RAPIDS	MI		03/31/2023		381		(9)			(9)		372	372			
100101794	WOODBINE	NJ		03/31/2023		600		(26)			(26)		574	574			
100101796	MILWAUKEE	WI		03/31/2023		376		(11)			(11)		365	365			
100101797	CARPENTERSVILLE	IL		03/31/2023		374		48			48		422	422			
100101798	MILWAUKEE	WI		03/31/2023		360		(11)			(11)		349	349			
100101799	MILWAUKEE	WI		03/31/2023		188		(7)			(7)		181	181			
100101801	MILWAUKEE	WI		03/31/2023		240		(7)			(7)		233	233			
100101802	ELIZABETH	NJ		03/31/2023		1,546		230			230		1,776	1,776			
100101805	BALTIMORE	MD		03/31/2023		133		17			17		150	150			
100101809	JERSEY CITY	NJ		03/31/2023		1,332		(31)			(31)		1,301	1,301			
100101810	BRONX	NY		03/31/2023		1,696		241			241		1,937	1,937			
100101811	SCRANTON	PA		03/31/2023		215		(4)			(4)		211	211			
100101812	BROWNS MILLS, PEMBERTON TOWNSH	NJ		03/31/2023		789		(13)			(13)		776	776			
100101813	MILWAUKEE	WI		03/31/2023		201		(7)			(7)		194	194			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101814	PERTH AMBOY	NJ		03/31/2023		1,059		(22)			(22)		1,037	1,037			
100101815	CHICAGO	IL		03/31/2023		394		(7)			(7)		387	387			
100101822	MILWAUKEE	WI		03/31/2023		164		(5)			(5)		159	159			
100101823	PATCHOGUE	NY		03/31/2023		5,754		(177)			(177)		5,577	5,577			
100101830	PORT JERVIS	NY		03/31/2023		285		(9)			(9)		276	276			
100101832	PORT JERVIS	NY		03/31/2023		316		(8)			(8)		308	308			
100101833	LAKEWOOD	CO		04/06/2023		3,696		9			9		3,705	3,705			
100101835	MOSS BEACH	CA		04/06/2023		2,623		(23)			(23)		2,600	2,600			
100101837	CONROE	TX		04/06/2023		2,176		159			159		2,335	2,335			
100101838	ARLINGTON	TX		04/06/2023		1,918		(55)			(55)		1,863	1,863			
100101840	CONROE	TX		04/06/2023		579		(40)			(40)		539	539			
100101842	COTTONWOOD	CA		04/06/2023		843		(29)			(29)		814	814			
100101846	WINCHESTER	CA		04/06/2023		572		(65)			(65)		507	507			
100101847	FONTANA	CA		04/06/2023		1,545		(24)			(24)		1,521	1,521			
100101851	RICHMOND	TX		04/06/2023		22,284		(331)			(331)		21,953	21,953			
100101855	MANSFIELD	TX		04/06/2023		3,347		(47)			(47)		3,300	3,300			
100101861	WEST PALM BEACH	FL		04/06/2023		246		(5)			(5)		241	241			
100101863	CHULA VISTA	CA		04/06/2023		1,667		176			176		1,843	1,843			
100101870	SAVANNAH	GA		04/06/2023		616							616	616			
100101872	BLUE BELL	PA		04/06/2023		565		(8)			(8)		557	557			
100101876	ORANGE PARK	FL		04/06/2023		3,995		(10)			(10)		3,985	3,985			
100101877	AMERICAN CANYON	CA		04/06/2023		1,034		(9)			(9)		1,025	1,025			
100101879	KATY	TX		04/06/2023		979		(5)			(5)		974	974			
100101880	STATESVILLE	NC		04/06/2023		322		(24)			(24)		298	298			
100101881	PINGREE GROVE	IL		04/06/2023		742		(12)			(12)		730	730			
100101882	AURORA	CO		04/06/2023		412		(4)			(4)		408	408			
100101885	HOUSTON	TX		04/06/2023		751		19			19		770	770			
100101887	FORT LAUDERDALE	FL		04/06/2023		479		(26)			(26)		453	453			
100101890	SOUTHWEST RANCHES	FL		04/06/2023		28,759		(221)			(221)		28,538	28,538			
100101892	TALLAHASSEE	FL		04/06/2023		830		4			4		834	834			
100101893	TALLAHASSEE	FL		04/06/2023		830		4			4		834	834			
100101895	OCALA	FL		04/06/2023		166		(4)			(4)		162	162			
100101901	HOLLYWOOD	FL		04/06/2023		877		(21)			(21)		856	856			
100101908	HOLLISTER	CA		04/06/2023		1,254		(30)			(30)		1,224	1,224			
100101910	LAKEHEAD	CA		04/06/2023		1,638		(39)			(39)		1,599	1,599			
100101911	PHILADELPHIA	PA		04/06/2023		1,164		(64)			(64)		1,100	1,100			
100101915	PERRIS	CA		04/14/2023		997		(26)			(26)		971	971			
100101916	KISSIMMEE	FL		04/14/2023		1,278		(12)			(12)		1,266	1,266			
100101917	KISSIMMEE	FL		04/14/2023		1,304		(12)			(12)		1,292	1,292			
100101918	LOS ANGELES	CA		04/14/2023		979		(34)			(34)		945	945			
100101920	MILILANI	HI		04/14/2023		1,051		(43)			(43)		1,008	1,008			
100101923	LONG BEACH	CA		04/14/2023		1,302		(66)			(66)		1,236	1,236			
100101924	BEAR LAKE	MI		04/14/2023		468		(19)			(19)		449	449			
100101925	TOMBALL	TX		04/14/2023		1,075		(61)			(61)		1,014	1,014			
100101926	JOSHUA TREE	CA		04/14/2023		958		(16)			(16)		942	942			
100101927	BEAR LAKE	MI		04/14/2023		686		(17)			(17)		669	669			
100101931	CYPRESS	CA		04/14/2023		1,702		32			32		1,734	1,734			
100101932	PLANO	IL		04/14/2023		252		(13)			(13)		239	239			
100101933	LAGUNA HILLS	CA		04/14/2023		1,729		25			25		1,754	1,754			
100101934	BILLERICA	MA		04/14/2023		1,100		(33)			(33)		1,067	1,067			
100101935	DAVENPORT	FL		04/14/2023		865		8			8		873	873			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101936	BELL	CA		04/14/2023		1,417		(52)			(52)		1,365	1,365			
100101940	NORFOLK	VA		04/14/2023		691		5			5		696	696			
100101948	ELIZABETH	NJ		04/14/2023		15,151		6			6		15,157	15,157			
100101950	CONROE	TX		04/14/2023		331		(17)			(17)		314	314			
100101952	ELIZABETH	NJ		04/14/2023		1,268		(8)			(8)		1,260	1,260			
100101954	LAKE FOREST	CA		04/14/2023		1,133		(30)			(30)		1,103	1,103			
100101957	TRACY	CA		04/14/2023		4,033		(20)			(20)		4,013	4,013			
100101958	KISSIMMEE	FL		04/14/2023		614		(45)			(45)		569	569			
100101959	CALIMESA	CA		04/14/2023		1,151		(74)			(74)		1,077	1,077			
100101968	KATY	TX		04/14/2023		445		(24)			(24)		421	421			
100101969	HOUSTON	TX		04/14/2023		397		(29)			(29)		368	368			
100101970	JURUPA VALLEY	CA		04/14/2023		2,358		(30)			(30)		2,328	2,328			
100101971	DELRAY BEACH	FL		04/14/2023		586		(29)			(29)		557	557			
100101974	HESPERIA	CA		04/14/2023		783		(37)			(37)		746	746			
100101975	FONTANA	CA		04/14/2023		757		(45)			(45)		712	712			
100101976	LA PORTE	TX		04/14/2023		280		(17)			(17)		263	263			
100101979	SPRING	TX		04/14/2023		876		(34)			(34)		842	842			
100101982	WASHINGTON	VA		04/14/2023		1,406		(89)			(89)		1,317	1,317			
100101986	CHANDLER	TX		04/14/2023		3,453		(195)			(195)		3,258	3,258			
100101988	SAN ANTONIO	TX		04/14/2023		1,364		(96)			(96)		1,268	1,268			
100101992	CARSON	CA		04/14/2023		1,832		(32)			(32)		1,800	1,800			
100101996	DALLAS	TX		04/14/2023		2,997		(92)			(92)		2,905	2,905			
100101997	NEWARK	NJ		04/14/2023		581		(19)			(19)		562	562			
100102006	PALMER	TX		04/14/2023		856		(41)			(41)		815	815			
100102009	BROCKTON	MA		04/14/2023		686		(13)			(13)		673	673			
100102010	LAKE ARROWHEAD	CA		04/14/2023		790		(34)			(34)		756	756			
100102012	BAKERSFIELD	CA		04/14/2023		18,375		(500)			(500)		17,875	17,875			
100102015	HIGHLAND VILLAGE	TX		04/14/2023		993		(1)			(1)		992	992			
100102017	SKOKIE	IL		04/14/2023		2,736		(25)			(25)		2,711	2,711			
100102018	DUNNELLON	FL		04/14/2023		479		(18)			(18)		461	461			
100102019	DESERT HOT SPRINGS	CA		04/14/2023		868		(25)			(25)		843	843			
100102020	LOS ANGELES	CA		04/14/2023		1,386		(32)			(32)		1,354	1,354			
100102022	HOUSTON	TX		04/14/2023		706		(9)			(9)		697	697			
100102023	BEAUMONT	CA		04/14/2023		362		(7)			(7)		355	355			
100102026	LONG BEACH	CA		04/14/2023		1,469		(24)			(24)		1,445	1,445			
100102028	MARICOPA	AZ		04/14/2023		604		(16)			(16)		588	588			
100102029	BEAUMONT	CA		04/14/2023		1,243		(31)			(31)		1,212	1,212			
100102031	MIAMI	FL		04/14/2023		9,917		(132)			(132)		9,785	9,785			
100102032	LOS ANGELES	CA		04/14/2023		2,008		(24)			(24)		1,984	1,984			
100102033	ELIZABETH	NJ		04/14/2023		676		(20)			(20)		656	656			
100102036	WEBSTER	TX		04/14/2023		727		(42)			(42)		685	685			
100102038	HAGERSTOWN	MD		04/14/2023		419		(11)			(11)		408	408			
100102040	LAS VEGAS	NV		04/14/2023		1,053		(69)			(69)		984	984			
100102041	PARKVILLE	MD		04/14/2023		1,040		(16)			(16)		1,024	1,024			
100102043	DESERT HOT SPRINGS	CA		04/14/2023		869		(26)			(26)		843	843			
100102044	CHARLOTTE	NC		04/14/2023		509							509	509			
100102046	PHILADELPHIA	PA		04/14/2023		333		(24)			(24)		309	309			
100102048	LITHIA	FL		04/14/2023		2,808		(44)			(44)		2,764	2,764			
100102050	HIDDEN VALLEY LAKE	CA		04/14/2023		911		(26)			(26)		885	885			
100102052	OAKLEY	CA		04/14/2023		1,432		(20)			(20)		1,412	1,412			
100102053	AURORA	CO		04/14/2023		839		6			6		845	845			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102054	MONROVIA	CA		04/14/2023		3,143		(71)			(71)		3,072	3,072			
100102062	JACKSONVILLE	FL		04/14/2023		144		1			1		145	145			
100102064	SACRAMENTO	CA		04/14/2023		561		(7)			(7)		554	554			
100102065	HIGHLAND	CA		04/14/2023		1,045		4			4		1,049	1,049			
100102067	HOUSTON	TX		04/14/2023		1,244		(51)			(51)		1,193	1,193			
100102069	HIGH POINT	NC		04/14/2023		484		(5)			(5)		479	479			
100102072	CARSON	CA		04/14/2023		2,281		28			28		2,309	2,309			
100102073	CAPE MAY COURT HOUSE	NJ		04/14/2023		380		(6)			(6)		374	374			
100102075	LOUISVILLE	KY		04/14/2023		374		(14)			(14)		360	360			
100102076	LAUREL	MD		04/14/2023		1,368		(25)			(25)		1,343	1,343			
100102077	STOCKTON	CA		04/14/2023		628		(13)			(13)		615	615			
100102078	BAKERSFIELD	CA		04/14/2023		1,144		(21)			(21)		1,123	1,123			
100102080	LOMBARD	IL		04/14/2023		483		(5)			(5)		478	478			
100102081	PORT SAINT LUCIE	FL		04/14/2023		2,215		(46)			(46)		2,169	2,169			
100102082	TAUNTON	MA		04/14/2023		2,528							2,528	2,528			
100102084	EVERETT	WA		04/14/2023		1,550		(60)			(60)		1,490	1,490			
100102085	FRANKLIN PARK	IL		04/14/2023		4,987		(38)			(38)		4,949	4,949			
100102086	MARANA	AZ		04/14/2023		625		(23)			(23)		602	602			
100102087	LAKE HAVASU CITY	AZ		04/14/2023		813		(4)			(4)		809	809			
100102088	DOVER	NH		04/14/2023		1,444		(19)			(19)		1,425	1,425			
100102089	HUNTINGTON PARK	CA		04/14/2023		711		(13)			(13)		698	698			
100102090	THOUSAND OAKS	CA		04/14/2023		1,355		7			7		1,362	1,362			
100102091	CUYAHOGA FALLS	OH		04/14/2023		346		(9)			(9)		337	337			
100102094	LOS ANGELES	CA		04/14/2023		3,458		(95)			(95)		3,363	3,363			
100102096	HOUSTON	TX		04/14/2023		1,597		(70)			(70)		1,527	1,527			
100102097	CRYSTAL RIVER	FL		04/14/2023		299		(28)			(28)		271	271			
100102099	JACKSONVILLE	FL		04/14/2023		200		4			4		204	204			
100102103	COTTAGE GROVE	OR		04/14/2023		552		(24)			(24)		528	528			
100102104	ABILENE	TX		04/14/2023		3,898		(173)			(173)		3,725	3,725			
100102105	ORLANDO	FL		04/14/2023		760		(4)			(4)		756	756			
100102106	FREEHOLD	NJ		04/14/2023		516		(12)			(12)		504	504			
100102115	CYPRESS	TX		04/14/2023		907		(17)			(17)		890	890			
100102116	TAMPA	FL		04/14/2023		1,127		(19)			(19)		1,108	1,108			
100102117	HUNTINGTON PARK	CA		04/14/2023		1,394		(15)			(15)		1,379	1,379			
100102118	RIVERSIDE	CA		04/14/2023		1,215		(32)			(32)		1,183	1,183			
100102120	HAMMOND	IN		04/14/2023		266		(13)			(13)		253	253			
100102122	FORNEY	TX		04/14/2023		602		(43)			(43)		559	559			
100102129	NORTHRIDGE AREA LOS ANGELES	CA		04/14/2023		1,417		8			8		1,425	1,425			
100102130	PHOENIX	AZ		04/14/2023		496		(14)			(14)		482	482			
100102131	WEST YARMOUTH	MA		04/14/2023		797		(6)			(6)		791	791			
100102132	LOS ANGELES	CA		04/14/2023		1,260		(3)			(3)		1,257	1,257			
100102134	EDGEWOOD	MD		04/14/2023		268		(7)			(7)		261	261			
100102139	COLTON	CA		04/14/2023		4,198		(82)			(82)		4,116	4,116			
100102141	EDGEWATER	MD		04/14/2023		1,046		(19)			(19)		1,027	1,027			
100102143	SAN JOSE	CA		04/14/2023		2,128		(14)			(14)		2,114	2,114			
100102146	TERRELL	TX		04/14/2023		1,004		(23)			(23)		981	981			
100102147	FORT WORTH	TX		04/14/2023		353		(20)			(20)		333	333			
100102148	COMPTON	CA		04/14/2023		1,637		(17)			(17)		1,620	1,620			
100102149	SAN ANTONIO	TX		04/14/2023		676		16			16		692	692			
100102151	SARASOTA	FL		04/14/2023		1,602		(22)			(22)		1,580	1,580			
100102153	ROCKLAND	MA		04/14/2023		980		6			6		986	986			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102156	HOUSTON	TX		04/14/2023		18,551		(831)			(831)		17,720	17,720			
100102157	LOS ANGELES	CA		04/14/2023		1,305		(22)			(22)		1,283	1,283			
100102159	SARASOTA	FL		04/14/2023		1,504		(4)			(4)		1,500	1,500			
100102161	PALMDALE	CA		04/14/2023		400		1			1		401	401			
100102163	LANHAM	MD		04/14/2023		23,417		(39)			(39)		23,378	23,378			
100102164	LOS ANGELES	CA		04/14/2023		865		(10)			(10)		855	855			
100102169	LOS ANGELES	CA		04/14/2023		1,533		33			33		1,566	1,566			
100102170	LOS ANGELES	CA		04/14/2023		1,528		9			9		1,537	1,537			
100102171	NEWPORT NEWS	VA		04/14/2023		438		(17)			(17)		421	421			
100102173	BLACKLICK	OH		04/14/2023		1,726		15			15		1,741	1,741			
100102177	BATAVIA	IL		04/14/2023		495		(3)			(3)		492	492			
100102181	SAN DIEGO	CA		04/14/2023		736		(7)			(7)		729	729			
100102185	LA PALMA	CA		04/14/2023		1,860		14			14		1,874	1,874			
100102188	KATY	TX		04/14/2023		3,030		32			32		3,062	3,062			
100102192	LANCASTER	CA		04/14/2023		443		(1)			(1)		442	442			
100102193	HOUSTON	TX		04/14/2023		1,041		(10)			(10)		1,031	1,031			
100102195	PUEBLO	CO		04/14/2023		568		15			15		583	583			
100102197	CAROLINA BEACH	NC		04/14/2023		2,065		9			9		2,074	2,074			
100102201	KISSIMMEE	FL		04/14/2023		677		(2)			(2)		675	675			
100102202	SAN ANTONIO	TX		04/14/2023		49,637		(747)			(747)		48,890	48,890			
100102207	MONROE	GA		04/14/2023		336		(7)			(7)		329	329			
100102208	CABO SAN LUCAS	MEX		04/17/2023		3,538							3,538	3,538			
100102209	BAHIA DE BANDERAS	MEX		04/17/2023		18,125							18,125	18,125			
100102210	CABO SAN LUCAS	MEX		04/17/2023		874							874	874			
100102348	DAVENPORT	FL		06/07/2023		858		(14)			(14)		844	844			
100102349	MINNEAPOLIS	MN		06/07/2023		273		(4)			(4)		269	269			
100102351	PORT REPUBLIC	MD		06/07/2023		3,003		(13)			(13)		2,990	2,990			
100102352	CHELAN	WA		06/07/2023		1,314		(14)			(14)		1,300	1,300			
100102356	SARASOTA	FL		06/07/2023		1,176		6			6		1,182	1,182			
100102359	HACKENSACK	NJ		06/07/2023		17,301		(166)			(166)		17,135	17,135			
100102360	HIGHLAND	CA		06/07/2023		1,379		(8)			(8)		1,371	1,371			
100102362	S LAKE TAHOE	CA		06/07/2023		7,649		(50)			(50)		7,599	7,599			
100102364	NORCO	CA		06/07/2023		9,232		(71)			(71)		9,161	9,161			
100102368	TOOELE	UT		06/07/2023		1,115		11			11		1,126	1,126			
100102372	RICHMOND	TX		06/07/2023		1,680		2			2		1,682	1,682			
100102373	MYRTLE BEACH	SC		06/07/2023		977		(2)			(2)		975	975			
100102374	LAKEWOOD	CO		06/07/2023		1,999		(47)			(47)		1,952	1,952			
100102380	BELLFLOWER	CA		06/07/2023		1,345		(15)			(15)		1,330	1,330			
100102385	ANTELOPE	CA		06/07/2023		1,356		(53)			(53)		1,303	1,303			
100102389	INDIO	CA		06/07/2023		1,865		(60)			(60)		1,805	1,805			
100102390	BLOOMINGDALE	IL		06/07/2023		1,169		(10)			(10)		1,159	1,159			
100102391	MILLBURY	MA		06/07/2023		586		(22)			(22)		564	564			
100102393	SANTA PAULA	CA		06/07/2023		1,231		(33)			(33)		1,198	1,198			
100102398	ENTERPRISE	OR		06/07/2023		474		(16)			(16)		458	458			
100102399	SACRAMENTO	CA		06/07/2023		1,062		(42)			(42)		1,020	1,020			
100102400	MURRIETA	CA		06/07/2023		716		24			24		740	740			
100102411	SEMINOLE	FL		06/07/2023		1,325		(35)			(35)		1,290	1,290			
100102415	LA QUINTA	CA		06/07/2023		1,575		10			10		1,585	1,585			
100102416	TUCSON	AZ		06/07/2023		859		(16)			(16)		843	843			
100102421	RICHMOND	TX		06/07/2023		805		(48)			(48)		757	757			
100102424	LONG BEACH	CA		06/07/2023		9,294		(322)			(322)		8,972	8,972			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102426	GULF SHORES	AL		06/07/2023		888		(14)			(14)		874	874			
100102428	HOUSTON	TX		06/07/2023		1,529		(67)			(67)		1,462	1,462			
100102430	GARLAND	TX		06/07/2023		328		(23)			(23)		305	305			
100102431	KISSIMMEE	FL		06/07/2023		1,721		(55)			(55)		1,666	1,666			
100102433	MURFREESBORO	TN		06/07/2023		963		14			14		977	977			
100102441	NORTH BILLERICA	MA		06/07/2023		2,281		(31)			(31)		2,250	2,250			
100102445	MIRAMAR	FL		06/07/2023		1,699		(28)			(28)		1,671	1,671			
100102446	ESSEX	MD		06/07/2023		810		(22)			(22)		788	788			
100102448	PHOENIX	AZ		06/07/2023		6,696		169			169		6,865	6,865			
100102450	ALBRIGHTSVILLE	PA		06/07/2023		661		(21)			(21)		640	640			
100102452	ROCKLIN	CA		06/07/2023		7,523		75			75		7,598	7,598			
100102456	SAN JUAN CAPISTRANO	CA		06/07/2023		2,525		(45)			(45)		2,480	2,480			
100102457	HOMER GLEN	IL		06/07/2023		1,882		(6)			(6)		1,876	1,876			
100102458	PANAMA CITY BEACH	FL		06/07/2023		1,068							1,068	1,068			
100102461	DAVENPORT	FL		06/07/2023		660		9			9		669	669			
100102464	SAN DIEGO	CA		06/07/2023		1,405		28			28		1,433	1,433			
100102465	FREEPORT	FL		06/07/2023		1,928		(37)			(37)		1,891	1,891			
100102468	JACKSON	NJ		06/07/2023		705		(9)			(9)		696	696			
100102471	RICHMOND	TX		06/07/2023		3,381		15			15		3,396	3,396			
100102474	JACKSONVILLE	FL		06/07/2023		323		(17)			(17)		306	306			
100102479	DEWEY	AZ		06/07/2023		910		(22)			(22)		888	888			
100102483	DEER PARK	IL		06/07/2023		2,679		(10)			(10)		2,669	2,669			
100102484	SAN ANTONIO	TX		06/07/2023		933		2			2		935	935			
100102486	HIGHLAND	CA		06/07/2023		1,201		(16)			(16)		1,185	1,185			
100102488	HUMBLE	TX		06/07/2023		942		(12)			(12)		930	930			
100102490	FALL RIVER	MA		06/07/2023		1,143		(31)			(31)		1,112	1,112			
100102492	PEMBROKE PINES	FL		06/07/2023		15,626		(130)			(130)		15,496	15,496			
100102493	EATON	CO		06/07/2023		1,563		(11)			(11)		1,552	1,552			
100102494	AUSTIN	TX		06/07/2023		1,494		(67)			(67)		1,427	1,427			
100102496	CHULA VISTA	CA		06/07/2023		1,466		1			1		1,467	1,467			
100102498	NAMPA	ID		06/07/2023		1,538		(21)			(21)		1,517	1,517			
100102499	PANAMA CITY BEACH	FL		06/07/2023		1,052		(45)			(45)		1,007	1,007			
100102504	PACE	FL		06/07/2023		424		(17)			(17)		407	407			
100102505	MOUNT JULIET	TN		06/07/2023		1,884		3			3		1,887	1,887			
100102507	MIAMI	FL		06/07/2023		2,877		(71)			(71)		2,806	2,806			
100102508	CORAL GABLES	FL		06/07/2023		1,307		20			20		1,327	1,327			
100102516	LEXINGTON	KY		06/07/2023		309		(18)			(18)		291	291			
100102517	HOLLYWOOD	FL		06/07/2023		435		4			4		439	439			
100102518	SAINT PETERSBURG	FL		06/07/2023		442		(16)			(16)		426	426			
100102520	BALTIMORE	MD		06/07/2023		386		(15)			(15)		371	371			
100102522	NORTH PORT	FL		06/07/2023		898		(11)			(11)		887	887			
100102524	KISSIMMEE	FL		06/07/2023		631		(11)			(11)		620	620			
100102526	CHARDON	OH		06/07/2023		377		(26)			(26)		351	351			
100102528	WARRENTON	VA		06/07/2023		809		(4)			(4)		805	805			
100102531	ASHEVILLE	NC		06/07/2023		1,838		25			25		1,863	1,863			
100102534	COLORADO SPRINGS	CO		06/07/2023		619		(18)			(18)		601	601			
100102537	SAINT ALBANS	NY		06/07/2023		12,684		334			334		13,018	13,018			
100102538	WASHINGTON	DC		06/07/2023		2,842		9			9		2,851	2,851			
100102539	KISSIMMEE	FL		06/07/2023		875		(28)			(28)		847	847			
100102541	FRONT ROYAL	VA		06/07/2023		1,129		(64)			(64)		1,065	1,065			
100102542	COALVILLE	UT		06/07/2023		985		(25)			(25)		960	960			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102544	JUPITER	FL		06/07/2023		1,208		(19)			(19)		1,189	1,189			
100102547	SARASOTA	FL		06/07/2023		625		20			20		645	645			
100102551	LAS CRUCES	NM		06/07/2023		3,518		96			96		3,614	3,614			
100102553	PHILADELPHIA	PA		06/07/2023		350		(28)			(28)		322	322			
100102558	DALLAS	TX		06/07/2023		433		12			12		445	445			
100102559	DALLAS	TX		06/07/2023		393		6			6		399	399			
100102561	SAINT CLOUD	FL		06/07/2023		1,488		(38)			(38)		1,450	1,450			
100102563	SAN MATEO	CA		06/07/2023		1,532		(67)			(67)		1,465	1,465			
100102564	DAVENPORT	FL		06/07/2023		1,237		(6)			(6)		1,231	1,231			
100102570	VESTAVIA HILLS	AL		06/07/2023		451		(7)			(7)		444	444			
100102573	CONROE	TX		06/07/2023		495		(32)			(32)		463	463			
100102576	NORTH PORT	FL		06/07/2023		471		(3)			(3)		468	468			
100102578	TOBYHANNA	PA		06/07/2023		676		(3)			(3)		673	673			
100102580	PALM BEACH GARDENS	FL		06/07/2023		1,021		12			12		1,033	1,033			
100102590	BECHTELSVILLE	PA		06/07/2023		801		6			6		807	807			
100102591	MEMPHIS	TN		06/07/2023		241		(24)			(24)		217	217			
100102592	BALTIMORE	MD		06/07/2023		348		(27)			(27)		321	321			
100102593	CLARKSVILLE	IN		06/07/2023		314		(6)			(6)		308	308			
100102594	LYNNFIELD	MA		06/07/2023		1,292		(29)			(29)		1,263	1,263			
100102598	KEANSBURG	NJ		06/07/2023		648		(12)			(12)		636	636			
100102599	DETROIT	MI		06/07/2023		1,139		37			37		1,176	1,176			
100102606	HONOLULU	HI		06/22/2023		1,578		(50)			(50)		1,528	1,528			
100102607	FAIRBURN	GA		06/22/2023		660		4			4		664	664			
100102608	WOODSTOCK	GA		06/22/2023		954							954	954			
100102609	SAINT LOUIS	MO		06/22/2023		544		(9)			(9)		535	535			
100102611	JACKSON TOWNSHIP	NJ		06/22/2023		1,174		(10)			(10)		1,164	1,164			
100102613	LORTON	VA		06/22/2023		3,599		(34)			(34)		3,565	3,565			
100102620	CAMARILLO	CA		06/22/2023		1,657		(37)			(37)		1,620	1,620			
100102623	MURRIETA	CA		06/22/2023		13,125		(478)			(478)		12,647	12,647			
100102624	MIAMI SHORES	FL		06/22/2023		1,769		(71)			(71)		1,698	1,698			
100102627	LOS ANGELES	CA		06/22/2023		1,178		(48)			(48)		1,130	1,130			
100102629	DAVIE	FL		06/22/2023		1,315		(26)			(26)		1,289	1,289			
100102630	CORAL SPRINGS	FL		06/22/2023		1,172		(15)			(15)		1,157	1,157			
100102632	CUTLER BAY	FL		06/22/2023		1,337		(74)			(74)		1,263	1,263			
100102633	SARASOTA	FL		06/22/2023		809		(36)			(36)		773	773			
100102645	NEW BRAUNFELS	TX		06/22/2023		1,658		(154)			(154)		1,504	1,504			
100102646	LAS VEGAS	NV		06/22/2023		1,462		(82)			(82)		1,380	1,380			
100102651	FAYETTEVILLE	NC		06/22/2023		314		(25)			(25)		289	289			
100102653	MINCO	OK		06/22/2023		333		(7)			(7)		326	326			
100102655	PALMDALE	CA		06/22/2023		636		(1)			(1)		635	635			
100102656	HALLANDALE BEACH	FL		06/22/2023		2,416		(107)			(107)		2,309	2,309			
100102657	SAN ANTONIO	TX		06/22/2023		1,639		(50)			(50)		1,589	1,589			
100102659	RICHMOND	TX		06/22/2023		5,248		(227)			(227)		5,021	5,021			
100102660	WATKINS	CO		06/22/2023		1,291		(42)			(42)		1,249	1,249			
100102668	DESERT HOT SPRINGS	CA		06/22/2023		812		(23)			(23)		789	789			
100102670	WIMAUMA	FL		06/22/2023		864		(21)			(21)		843	843			
100102674	MIAMI	FL		06/22/2023		719		(34)			(34)		685	685			
100102675	BROOKLYN	NY		06/22/2023		1,537		(69)			(69)		1,468	1,468			
100102680	BIG BEAR LAKE	CA		06/22/2023		1,514		(34)			(34)		1,480	1,480			
100102681	AVENTURA	FL		06/22/2023		2,370		(99)			(99)		2,271	2,271			
100102684	BUENA PARK	CA		06/22/2023		2,065		(29)			(29)		2,036	2,036			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102685	ROCKVILLE	MD		06/22/2023		1,578		(40)			(40)		1,538	1,538			
100102688	MONTEREY PARK	CA		06/22/2023		1,885		(17)			(17)		1,868	1,868			
100102691	FRESNO	CA		06/22/2023		927		(12)			(12)		915	915			
100102694	NORTHBROOK	IL		06/22/2023		556		(34)			(34)		522	522			
100102696	THOUSAND OAKS	CA		06/22/2023		2,325		(81)			(81)		2,244	2,244			
100102700	KATY	TX		06/22/2023		855		(46)			(46)		809	809			
100102702	PITTSBURGH	PA		06/22/2023		5,171		(276)			(276)		4,895	4,895			
100102704	SAN FRANCISCO	CA		06/22/2023		2,512		(29)			(29)		2,483	2,483			
100102706	VIRGINIA BEACH	VA		06/22/2023		16,300		(437)			(437)		15,863	15,863			
100102712	YORKTOWN	VA		06/22/2023		14,329		(328)			(328)		14,001	14,001			
100102713	FAIRFAX	VA		06/22/2023		900		(55)			(55)		845	845			
100102717	MIRAMAR	FL		06/22/2023		2,092		(60)			(60)		2,032	2,032			
100102718	LA PUENTE	CA		06/22/2023		1,615		(27)			(27)		1,588	1,588			
100102722	CORONA	CA		06/22/2023		1,409		(6)			(6)		1,403	1,403			
100102724	LANCASTER	CA		06/22/2023		998		(5)			(5)		993	993			
100102726	PALATINE	IL		06/22/2023		738		(50)			(50)		688	688			
100102727	EDMOND	OK		06/22/2023		526		(19)			(19)		507	507			
100102728	HOUSTON	TX		06/22/2023		1,469		(13)			(13)		1,456	1,456			
100102730	SPRING	TX		06/22/2023		537		(20)			(20)		517	517			
100102733	FAIRBURN	GA		06/22/2023		2,295		(112)			(112)		2,183	2,183			
100102740	RIVERSIDE	CA		06/22/2023		989		(62)			(62)		927	927			
100102742	BRANDON	FL		06/22/2023		962		(36)			(36)		926	926			
100102746	VALENCIA	CA		06/22/2023		2,167		(59)			(59)		2,108	2,108			
100102751	EVERETT	WA		06/22/2023		530		(42)			(42)		488	488			
100102752	EL MONTE	CA		06/22/2023		1,919		(3)			(3)		1,916	1,916			
100102754	PLANO	TX		06/22/2023		1,971		(13)			(13)		1,958	1,958			
100102758	SUNNY ISLES BEACH	FL		06/22/2023		2,382		(95)			(95)		2,287	2,287			
100102760	ALVIN	TX		06/22/2023		15,637		(476)			(476)		15,161	15,161			
100102762	MAITLAND	FL		06/22/2023		1,165							1,165	1,165			
100102764	RUNNING SPRINGS	CA		06/22/2023		523		(25)			(25)		498	498			
100102773	RANCHO PALOS VERDES	CA		06/22/2023		2,959,180		(129,649)			(129,649)		2,829,531	2,829,531			
100102775	RICHMOND	TX		06/22/2023		922		(32)			(32)		890	890			
100102779	HENDERSON	NV		06/22/2023		2,556		(51)			(51)		2,505	2,505			
100102781	PALM DESERT	CA		06/22/2023		4,012		(78)			(78)		3,934	3,934			
100102785	STATEN ISLAND	NY		06/22/2023		25,923		(451)			(451)		25,472	25,472			
100102789	PALO ALTO	CA		06/22/2023		5,089		(93)			(93)		4,996	4,996			
100102794	ODESSA	TX		06/22/2023		862		(45)			(45)		817	817			
100102795	DALLAS	TX		06/22/2023		2,039		(90)			(90)		1,949	1,949			
100102798	HOUSTON	TX		06/22/2023		5,251		(122)			(122)		5,129	5,129			
100102800	OLD TAPPAN	NJ		06/22/2023		2,912		(87)			(87)		2,825	2,825			
100102801	GARDEN GROVE	CA		06/22/2023		1,491		(56)			(56)		1,435	1,435			
100102802	SALT LAKE CITY	UT		06/22/2023		1,641		(29)			(29)		1,612	1,612			
100102803	DOWNINGTOWN	PA		06/22/2023		1,403		(53)			(53)		1,350	1,350			
100102804	PALM SPRINGS	CA		06/22/2023		3,295		(64)			(64)		3,231	3,231			
100102805	TEMECULA	CA		06/22/2023		2,519		3			3		2,522	2,522			
100102808	FORT WORTH	TX		06/22/2023		520		(46)			(46)		474	474			
100102812	OCALA	FL		06/22/2023		495		(27)			(27)		468	468			
100102813	CLEARWATER	FL		06/22/2023		2,724		3			3		2,727	2,727			
100102814	GOODLETTSVILLE	TN		06/22/2023		809		(32)			(32)		777	777			
100102815	MISSOURI CITY	TX		06/22/2023		10,024		(236)			(236)		9,788	9,788			
100102816	BIRMINGHAM	AL		06/22/2023		879		(5)			(5)		874	874			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102817	WARMINSTER	PA		06/22/2023		1,656		22			22		1,678	1,678			
100102823	MISSOURI CITY	TX		06/22/2023		1,737		(53)			(53)		1,684	1,684			
100102824	RED OAK	TX		06/22/2023		619		(35)			(35)		584	584			
100102828	CHARLOTTE	NC		06/22/2023		817		(48)			(48)		769	769			
100102829	HOMESTEAD	FL		06/22/2023		1,261		(23)			(23)		1,238	1,238			
100102831	NAPLES	FL		06/22/2023		1,089		(39)			(39)		1,050	1,050			
100102833	LOS ANGELES	CA		06/22/2023		3,302		(23)			(23)		3,279	3,279			
100102834	WESLEY CHAPEL	FL		06/22/2023		759		(33)			(33)		726	726			
100102839	ROCHESTER	MI		06/22/2023		457		(13)			(13)		444	444			
100102841	WAXHAW	NC		06/22/2023		3,024		(21)			(21)		3,003	3,003			
100102842	MATHER	CA		06/22/2023		1,053		(43)			(43)		1,010	1,010			
100102846	MARIETTA	GA		06/22/2023		589		(18)			(18)		571	571			
100102851	SANTA CRUZ	CA		06/22/2023		1,493		(35)			(35)		1,458	1,458			
100102855	BRONX	NY		06/22/2023		2,205		(90)			(90)		2,115	2,115			
100102856	TAMPA	FL		06/22/2023		575		(10)			(10)		565	565			
100102858	PORT SAINT JOE	FL		06/22/2023		1,916		123			123		2,039	2,039			
100102861	KISSIMMEE	FL		06/22/2023		1,511		129			129		1,640	1,640			
100102862	CORAL SPRINGS	FL		06/22/2023		989		12			12		1,001	1,001			
100102863	WEST PALM BEACH	FL		06/22/2023		1,785		167			167		1,952	1,952			
100102864	HACKENSACK	NJ		06/22/2023		1,559		(48)			(48)		1,511	1,511			
100102866	MIRAMAR BEACH	FL		06/22/2023		4,344		125			125		4,469	4,469			
100102870	PHILADELPHIA	PA		06/22/2023		1,008		38			38		1,046	1,046			
100102871	WAPPINGERS FALLS	NY		06/22/2023		916		62			62		978	978			
100102873	TAMPA	FL		06/22/2023		565		(10)			(10)		555	555			
100102879	GATLINBURG	TN		06/22/2023		1,119		(44)			(44)		1,075	1,075			
100102880	PORTLAND	OR		06/22/2023		1,676		(5)			(5)		1,671	1,671			
100102881	LITHONIA	GA		06/22/2023		746							746	746			
100102893	WHITE PLAINS	NY		06/22/2023		11,168		(582)			(582)		10,586	10,586			
100102895	ORANGE PARK	FL		06/22/2023		585		(11)			(11)		574	574			
100102896	DUCK KEY	FL		06/22/2023		1,540		(54)			(54)		1,486	1,486			
100102898	MIAMI	FL		06/22/2023		8,220		(220)			(220)		8,000	8,000			
100102902	SUFFERN	NY		06/22/2023		513		(28)			(28)		485	485			
100102907	FORT WALTON BEACH	FL		06/22/2023		617		(20)			(20)		597	597			
100102913	LONG BEACH	WA		06/22/2023		1,105		(64)			(64)		1,041	1,041			
100102917	KISSIMMEE	FL		06/22/2023		682		(21)			(21)		661	661			
100102921	HOUSTON	TX		06/22/2023		637		(57)			(57)		580	580			
100102922	ATLANTA	GA		06/22/2023		1,907		(126)			(126)		1,781	1,781			
100102925	HAGERSTOWN	MD		06/22/2023		270		(20)			(20)		250	250			
100102928	MIAMI	FL		06/22/2023		1,967		(131)			(131)		1,836	1,836			
100102929	KEAAU	HI		06/22/2023		704		(39)			(39)		665	665			
100102930	STUART	FL		06/22/2023		2,113		(176)			(176)		1,937	1,937			
100102938	BRONX	NY		06/22/2023		1,104		(80)			(80)		1,024	1,024			
100102940	FONTANA	CA		06/22/2023		1,391		(54)			(54)		1,337	1,337			
100102944	TAMPA	FL		06/22/2023		459		(33)			(33)		426	426			
100102949	MIAMI GARDENS	FL		06/22/2023		689		(38)			(38)		651	651			
100102952	FAR ROCKAWAY	NY		06/22/2023		1,591		(32)			(32)		1,559	1,559			
100102953	VIRGINIA BEACH	VA		06/22/2023		917		(30)			(30)		887	887			
100102954	WAYNE	PA		06/22/2023		1,083		(33)			(33)		1,050	1,050			
100102955	OCOEE	FL		06/22/2023		438		(35)			(35)		403	403			
100102961	TAMPA	FL		06/22/2023		640		(33)			(33)		607	607			
100102962	PINSON	AL		06/22/2023		752		(19)			(19)		733	733			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102963	MIAMI GARDENS	FL		06/22/2023		362		(32)			(32)		330	330			
100102964	DESERT HOT SPRINGS	CA		06/22/2023		545		(33)			(33)		512	512			
100102969	LOS ANGELES	CA		06/22/2023		888		(44)			(44)		844	844			
100102970	JACKSONVILLE	FL		06/22/2023		1,344		(44)			(44)		1,300	1,300			
100102971	JACKSONVILLE	FL		06/22/2023		1,343		(44)			(44)		1,299	1,299			
100102972	SAN FRANCISCO	CA		06/22/2023		951		(2)			(2)		949	949			
100102976	CORONA	CA		06/22/2023		1,318		(18)			(18)		1,300	1,300			
100102985	BRONX	NY		06/22/2023		1,376		(48)			(48)		1,328	1,328			
100102988	OREM	UT		06/22/2023		62		(2)			(2)		60	60			
100102990	BROOKLYN	NY		06/22/2023		2,584		(98)			(98)		2,486	2,486			
100102991	ORLANDO	FL		06/22/2023		568		(38)			(38)		530	530			
100102992	WASHINGTON	DC		06/22/2023		1,077		(22)			(22)		1,055	1,055			
100102993	ATLANTA	GA		06/22/2023		506		(27)			(27)		479	479			
100102997	RIO RICO	AZ		06/22/2023		444		(13)			(13)		431	431			
100102998	SAN ANTONIO	TX		06/22/2023		451		(21)			(21)		430	430			
100103000	PHILADELPHIA	PA		06/22/2023		712		(37)			(37)		675	675			
100103001	NEW ORLEANS	LA		06/22/2023		465		(40)			(40)		425	425			
100103009	SEVIERVILLE	TN		06/22/2023		752		(34)			(34)		718	718			
100103010	COLUMBUS	OH		06/22/2023		208		(22)			(22)		186	186			
100103013	BRIDGEPORT	CT		06/22/2023		627		(37)			(37)		590	590			
100103015	FRESNO	CA		06/22/2023		296		(12)			(12)		284	284			
100103019	HOMESTEAD	FL		06/22/2023		424		(18)			(18)		406	406			
100103021	WATERBURY	CT		06/22/2023		591		(23)			(23)		568	568			
100103024	MURFREESBORO	TN		06/22/2023		463		(31)			(31)		432	432			
100103026	MIAMI	FL		06/22/2023		2,587		(32)			(32)		2,555	2,555			
100103028	NATIONAL CITY	CA		06/22/2023		664		(23)			(23)		641	641			
100103029	JERSEY CITY	NJ		06/22/2023		985		(49)			(49)		936	936			
100103031	CLINTON	MA		06/22/2023		1,352		(43)			(43)		1,309	1,309			
100103033	WILLIAMSTOWN	NJ		06/22/2023		404		(30)			(30)		374	374			
100103045	PHOENIX	AZ		06/22/2023		769		(25)			(25)		744	744			
100103052	GULF SHORES	AL		06/22/2023		1,947		42			42		1,989	1,989			
100103058	CLINTON	CT		06/22/2023		657		(9)			(9)		648	648			
100103060	COS COB	CT		06/22/2023		352		(11)			(11)		341	341			
100103061	IRVING	TX		06/22/2023		683		(32)			(32)		651	651			
100103074	HAYWARD	CA		06/22/2023		1,788		(30)			(30)		1,758	1,758			
100103075	FORT WORTH	TX		06/22/2023		403		(21)			(21)		382	382			
100103076	FORT WORTH	TX		06/22/2023		455		(21)			(21)		434	434			
100103082	BIG BEAR LAKE	CA		06/22/2023		110		(4)			(4)		106	106			
100103083	NEWARK	NJ		04/21/2023		1,521		(61)			(61)		1,460	1,460			
100103084	LAKE WORTH	FL		04/21/2023		426		(23)			(23)		403	403			
100103085	TRENTON	NJ		04/21/2023		503		(29)			(29)		474	474			
100103086	PORT WASHINGTON	NY		04/21/2023		2,171		(80)			(80)		2,091	2,091			
100103088	EAST PATCHOGUE	NY		04/21/2023		874		(27)			(27)		847	847			
100103089	DETROIT	MI		04/21/2023		471		(17)			(17)		454	454			
100103093	KANSAS CITY	MO		04/21/2023		467		(12)			(12)		455	455			
100103094	ZEPHYRHILLS	FL		04/21/2023		299		(9)			(9)		290	290			
100103096	BAY SHORE	NY		04/21/2023		959		(24)			(24)		935	935			
100103097	DOLTON	IL		04/21/2023		312		(10)			(10)		302	302			
100103099	DAYTON	OH		04/21/2023		319		(12)			(12)		307	307			
100103105	CENTEREACH	NY		04/21/2023		806		(21)			(21)		785	785			
100103108	PHILADELPHIA	PA		04/21/2023		762		(29)			(29)		733	733			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103110	MASTIC BEACH	NY		04/21/2023		1,186		(38)			(38)		1,148	1,148			
100103111	GARFIELD HEIGHTS	OH		04/21/2023		241		(4)			(4)		237	237			
100103112	MARKHAM	IL		04/21/2023		295		(9)			(9)		286	286			
100103114	HAZEL CREST	IL		04/21/2023		372		(11)			(11)		361	361			
100103115	CLEVELAND	OH		04/21/2023		313		(8)			(8)		305	305			
100103116	GARFIELD HEIGHTS	OH		04/21/2023		225		(6)			(6)		219	219			
100103117	GARFIELD HEIGHTS	OH		04/21/2023		224		(9)			(9)		215	215			
100103119	KANSAS CITY	MO		04/21/2023		774		(14)			(14)		760	760			
100103121	BELLPORT	NY		04/21/2023		1,071		(23)			(23)		1,048	1,048			
100103122	KANSAS CITY	MO		04/21/2023		448		(12)			(12)		436	436			
100103124	AURORA	IL		04/21/2023		534		(14)			(14)		520	520			
100103125	DEER PARK	NY		04/21/2023		1,313		(27)			(27)		1,286	1,286			
100103127	AURORA	IL		04/21/2023		443		(13)			(13)		430	430			
100103129	AURORA	IL		04/21/2023		493		(10)			(10)		483	483			
100103139	WEST ALLIS	WI		04/21/2023		283		(9)			(9)		274	274			
100103140	TRENTON	NJ		04/21/2023		892		(29)			(29)		863	863			
100103141	TRENTON	NJ		04/21/2023		327		(10)			(10)		317	317			
100103144	TRENTON	NJ		04/21/2023		1,863		(60)			(60)		1,803	1,803			
100103148	BARNEGAT	NJ		04/21/2023		605		(17)			(17)		588	588			
100103149	WEST ALLIS	WI		04/21/2023		312		(17)			(17)		295	295			
100103152	TRENTON	NJ		04/21/2023		178		(5)			(5)		173	173			
100103158	COLLEGE PARK	GA		04/21/2023		468		(14)			(14)		454	454			
100103163	TRUCKSVILLE	PA		04/21/2023		1,331		(32)			(32)		1,299	1,299			
100103165	SCRANTON	PA		04/21/2023		387		(17)			(17)		370	370			
100103166	SCHENECTADY	NY		04/21/2023		444		(14)			(14)		430	430			
100103168	BROOKLYN	NY		04/21/2023		1,526		(52)			(52)		1,474	1,474			
100103169	BURLINGTON	NJ		04/21/2023		286		(14)			(14)		272	272			
100103170	GRAND RAPIDS	MI		04/21/2023		485		(15)			(15)		470	470			
100103171	JACKSON	TN		04/21/2023		431		(8)			(8)		423	423			
100103173	BROOKLYN	NY		04/21/2023		2,389		(91)			(91)		2,298	2,298			
100103174	CINCINNATI	OH		04/21/2023		352		(24)			(24)		328	328			
100103176	HOFFMAN ESTATES	IL		04/21/2023		396		(10)			(10)		386	386			
100103179	ALBANY	NY		04/21/2023		455		(13)			(13)		442	442			
100103182	EUCLID	OH		04/21/2023		211		(5)			(5)		206	206			
100103185	WATERBURY	CT		04/21/2023		390		(13)			(13)		377	377			
100103187	OCEANSIDE	NY		04/21/2023		404		(15)			(15)		389	389			
100103188	WATERBURY	CT		04/21/2023		362		(12)			(12)		350	350			
100103189	HILLSIDE	NJ		04/21/2023		1,455		(71)			(71)		1,384	1,384			
100103193	CLEVELAND	OH		04/21/2023		413		(12)			(12)		401	401			
100103194	MANCHESTER	NJ		04/21/2023		946		(74)			(74)		872	872			
100103196	CLEVELAND	OH		04/21/2023		287		(9)			(9)		278	278			
100103198	PENNS GROVE	NJ		04/21/2023		936		(104)			(104)		832	832			
100103199	DELAND	FL		04/21/2023		777		(14)			(14)		763	763			
100103200	MOUNT VERNON	NY		04/21/2023		869		(30)			(30)		839	839			
100103201	MONROE	NY		04/21/2023		1,650		(27)			(27)		1,623	1,623			
100103202	EVANSVILLE	IN		04/21/2023		158		(4)			(4)		154	154			
100103203	PASSAIC	NJ		04/21/2023		954		(13)			(13)		941	941			
100103204	CHICAGO	IL		04/21/2023		662		(21)			(21)		641	641			
100103205	PHILADELPHIA	PA		04/21/2023		324		(6)			(6)		318	318			
100103206	POUGHKEEPSIE	NY		04/21/2023		525		(15)			(15)		510	510			
100103209	ORLANDO	FL		04/21/2023		558		(23)			(23)		535	535			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103211	CAMBRIDGE	OH		04/21/2023		304		(14)			(14)		290	290			
100103213	SALISBURY	MD		04/21/2023		543		(11)			(11)		532	532			
100103214	CHICAGO	IL		04/21/2023		525		(36)			(36)		489	489			
100103215	NEW LONDON	CT		04/21/2023		452		(11)			(11)		441	441			
100103216	BRENTWOOD	NY		04/21/2023		1,737		(37)			(37)		1,700	1,700			
100103218	FEDERAL WAY	WA		04/26/2023		4,642		(127)			(127)		4,515	4,515			
100103220	CHERRY VALLEY	CA		04/26/2023		1,424		(77)			(77)		1,347	1,347			
100103223	PANAMA CITY	FL		04/26/2023		499		(3)			(3)		496	496			
100103225	LOUISVILLE	CO		04/26/2023		868		(18)			(18)		850	850			
100103233	MACON	GA		04/27/2023		184		(14)			(14)		170	170			
100103237	DALLAS	TX		04/27/2023		597		(25)			(25)		572	572			
100103239	SAN ANTONIO	TX		04/27/2023		810		(45)			(45)		765	765			
100103242	CLEARWATER	FL		04/27/2023		412		(33)			(33)		379	379			
100103247	LEHIGH ACRES	FL		04/27/2023		1,587		(89)			(89)		1,498	1,498			
100103248	DELRAY BEACH	FL		04/27/2023		69		(6)			(6)		63	63			
100103254	ORLANDO	FL		04/27/2023		1,397		(17)			(17)		1,380	1,380			
100103255	JACKSONVILLE	FL		04/27/2023		1,284		(43)			(43)		1,241	1,241			
100103257	SANTA CLARITA	CA		04/27/2023		2,147		(76)			(76)		2,071	2,071			
100103258	PALM DESERT	CA		04/27/2023		747		(36)			(36)		711	711			
100103261	WALLER	TX		04/27/2023		854		(70)			(70)		784	784			
100103264	TRENTON	NJ		04/27/2023		245		(15)			(15)		230	230			
100103265	LOS ANGELES	CA		04/27/2023		656		(34)			(34)		622	622			
100103271	ERIE	PA		04/27/2023		381		(28)			(28)		353	353			
100103272	WILMINGTON	DE		04/27/2023		473		(31)			(31)		442	442			
100103273	MENIFEE	CA		04/27/2023		850		(36)			(36)		814	814			
100103275	SANTA ANA	CA		04/27/2023		1,681		(23)			(23)		1,658	1,658			
100103278	INDIO	CA		04/27/2023		1,171		(24)			(24)		1,147	1,147			
100103279	LOS ANGELES	CA		04/27/2023		2,114		(44)			(44)		2,070	2,070			
100103281	AZUSA	CA		04/27/2023		1,078		(30)			(30)		1,048	1,048			
100103285	FREDERICK	MD		04/27/2023		988		(14)			(14)		974	974			
100103286	BURLINGTON	NJ		04/27/2023		498		(10)			(10)		488	488			
100103288	LOS ANGELES	CA		04/27/2023		1,466		(29)			(29)		1,437	1,437			
100103291	WEST COLUMBIA	SC		04/27/2023		2,672		(13)			(13)		2,659	2,659			
100103295	OROSI	CA		04/27/2023		1,851		(34)			(34)		1,817	1,817			
100103296	GARLAND	TX		04/27/2023		495		(9)			(9)		486	486			
100103297	SAN JOSE	CA		04/27/2023		2,118		(26)			(26)		2,092	2,092			
100103298	SAN JOSE	CA		04/27/2023		2,118		(26)			(26)		2,092	2,092			
100103299	SAN JOSE	CA		04/27/2023		1,925		(23)			(23)		1,902	1,902			
100103305	GAINESVILLE	GA		04/27/2023		444		(8)			(8)		436	436			
100103306	SAN ANGELO	TX		04/27/2023		2,409		(31)			(31)		2,378	2,378			
100103307	LAKELAND	FL		04/27/2023		1,092		(13)			(13)		1,079	1,079			
100103308	SHERMAN OAKS	CA		04/27/2023		1,619		(38)			(38)		1,581	1,581			
100103311	CASTLE ROCK	CO		04/28/2023		2,033		(51)			(51)		1,982	1,982			
100103316	MCALLEN	TX		04/28/2023		514		(14)			(14)		500	500			
100103321	ARLINGTON	TX		04/28/2023		1,004		(25)			(25)		979	979			
100103324	SAINT PETERSBURG	FL		04/28/2023		604		(8)			(8)		596	596			
100103326	PONTE VEDRA	FL		04/28/2023		986		(24)			(24)		962	962			
100103330	COLORADO SPRINGS	CO		04/28/2023		33,351		(389)			(389)		32,962	32,962			
100103333	BERGEN OP ZOOM	NLD		04/28/2023		491						(18)	473	497	24		24
100103337	DEN HAAG	NLD		04/28/2023		2,021						(75)	1,946	2,034	88		88
100103348	EMMEN	NLD		04/28/2023		133						(5)	128	135	7		7

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100103353	ROOSENDAAL	NLD		04/28/2023		280						(10)	270	279	9		9
100103354	DEN HAAG	NLD		04/28/2023		3,733						(139)	3,594	3,757	162		162
100103360	ENSCHEDE	NLD		04/28/2023		293						(11)	282	294	13		13
100103365	ROTTERDAM	NLD		04/28/2023		275						(10)	265	276	11		11
100103369	SARASOTA	FL		06/16/2023		1,716		(19)			(19)		1,697	1,697			
100103371	IRVINE	CA		06/16/2023		1,908		(34)			(34)		1,874	1,874			
100103372	STEPHENVILLE	TX		06/16/2023		737		(23)			(23)		714	714			
100103373	SALT LAKE CITY	UT		06/16/2023		701		(27)			(27)		674	674			
100103374	CAPITOLA	CA		06/16/2023		1,070		11			11		1,081	1,081			
100103376	COLORADO SPRINGS	CO		06/16/2023		1,191		(37)			(37)		1,154	1,154			
100103377	KAPOLEI	HI		06/16/2023		1,521		(58)			(58)		1,463	1,463			
100103378	VENICE	FL		06/16/2023		1,571		(48)			(48)		1,523	1,523			
100103380	CYPRESS	TX		06/16/2023		2,084		(76)			(76)		2,008	2,008			
100103382	PASADENA	CA		06/16/2023		15,007		(158)			(158)		14,849	14,849			
100103383	WALLER	TX		06/16/2023		10,158		(109)			(109)		10,049	10,049			
100103387	VAN NUYS	CA		06/16/2023		2,083		(73)			(73)		2,010	2,010			
100103390	SAN DIEGO	CA		06/16/2023		1,751		(21)			(21)		1,730	1,730			
100103394	SACRAMENTO	CA		06/16/2023		1,088		(35)			(35)		1,053	1,053			
100103397	TOMS RIVER	NJ		06/16/2023		1,493		(20)			(20)		1,473	1,473			
100103399	WOODLAND PARK	NJ		06/16/2023		3,593		(90)			(90)		3,503	3,503			
100103400	ALVARADO	TX		06/16/2023		486		(35)			(35)		451	451			
100103409	PORT ISABEL	TX		06/16/2023		344,278		(18,922)			(18,922)		325,356	325,356			
100103411	PORT ISABEL	TX		06/16/2023		322,953		(14,550)			(14,550)		308,403	308,403			
100103416	FRESNO	CA		06/16/2023		253		(13)			(13)		240	240			
100103424	CHARLOTTE	NC		06/16/2023		3,885		(176)			(176)		3,709	3,709			
100103426	BEAVERTON	OR		06/16/2023		2,314		(5)			(5)		2,309	2,309			
100103427	WINSTON SALEM	NC		06/16/2023		291		(20)			(20)		271	271			
100103429	GOSHEN	IN		06/16/2023		280		(20)			(20)		260	260			
100103501	ARLINGTON	TX		05/08/2023		1,659		(51)			(51)		1,608	1,608			
100103509	GLENDALE	CA		05/08/2023		4,327		(89)			(89)		4,238	4,238			
100103511	OMAHA	NE		05/08/2023		393		(15)			(15)		378	378			
100103515	LITHIA SPRINGS	GA		05/08/2023		2,450		(68)			(68)		2,382	2,382			
100103516	CLERMONT	FL		05/08/2023		807		(27)			(27)		780	780			
100103517	WAIANAE	HI		05/08/2023		1,321		(19)			(19)		1,302	1,302			
100103520	HOUSTON	TX		05/08/2023		390		(3)			(3)		387	387			
100103521	HOUSTON	TX		05/08/2023		976		(69)			(69)		907	907			
100103524	HOUSTON	TX		05/08/2023		792		(16)			(16)		776	776			
100103526	COLTON	CA		05/08/2023		795		(14)			(14)		781	781			
100103528	EUGENE	OR		05/08/2023		680		(49)			(49)		631	631			
100103533	PRESTON	CT		05/08/2023		6,069		(24)			(24)		6,045	6,045			
100103539	BROCKTON	MA		05/08/2023		1,679		12			12		1,691	1,691			
100103542	WASHINGTON	DC		05/08/2023		5,042		(74)			(74)		4,968	4,968			
100103544	INGLEWOOD	CA		05/08/2023		741		8			8		749	749			
100103548	PORTLAND	OR		05/08/2023		670		(22)			(22)		648	648			
100103549	DESERT HOT SPRINGS	CA		05/08/2023		2,295		16			16		2,311	2,311			
100103551	WASCO	CA		05/08/2023		1,864		(66)			(66)		1,798	1,798			
100103552	HOUSTON	TX		05/08/2023		1,301		(21)			(21)		1,280	1,280			
100103562	CONROE	TX		05/08/2023		7,483		(172)			(172)		7,311	7,311			
100103563	TAMPA	FL		05/08/2023		575		(1)			(1)		574	574			
100103576	SUNRISE	FL		05/08/2023		1,010		(38)			(38)		972	972			
100103578	MONROE	GA		05/08/2023		1,272		8			8		1,280	1,280			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103580	HEATH	TX		05/08/2023		2,820		(47)			(47)		2,773	2,773			
100103582	KISSIMMEE	FL		05/08/2023		988		(3)			(3)		985	985			
100103584	CINCINNATI	OH		05/08/2023		1,337		(63)			(63)		1,274	1,274			
100103585	CONROE	TX		05/08/2023		755		(14)			(14)		741	741			
100103588	DALLAS	TX		05/08/2023		488		(24)			(24)		464	464			
100103590	LEMONT	IL		05/08/2023		2,717		12			12		2,729	2,729			
100103591	OCALA	FL		05/08/2023		482							482	482			
100103592	NAPLES	FL		05/08/2023		732		(32)			(32)		700	700			
100103593	DALLAS	TX		05/08/2023		516		(25)			(25)		491	491			
100103594	BALTIMORE	MD		05/08/2023		777		(51)			(51)		726	726			
100103595	RIVERSIDE	CA		05/08/2023		862		(29)			(29)		833	833			
100103597	VIENNA	VA		05/08/2023		5,577		(19)			(19)		5,558	5,558			
100103598	BURBANK	IL		05/08/2023		476		(15)			(15)		461	461			
100103601	TAMPA	FL		05/08/2023		385		15			15		400	400			
100103605	KATY	TX		05/08/2023		1,914		(99)			(99)		1,815	1,815			
100103606	TEMPLE HILLS	MD		05/08/2023		506		(15)			(15)		491	491			
100103608	REISTERSTOWN	MD		05/08/2023		1,045		(13)			(13)		1,032	1,032			
100103609	BURBANK	IL		05/08/2023		496		(7)			(7)		489	489			
100103610	HOUSTON	TX		05/08/2023		1,189		(55)			(55)		1,134	1,134			
100103611	RANDALLSTOWN	MD		05/08/2023		732		1			1		733	733			
100103613	HOUSTON	TX		05/08/2023		444		(11)			(11)		433	433			
100103614	ORLANDO	FL		05/08/2023		376		3			3		379	379			
100103615	MONROVIA	MD		05/08/2023		3,147		(56)			(56)		3,091	3,091			
100103617	ALEXANDRIA	VA		05/08/2023		686		(23)			(23)		663	663			
100103618	CHARLOTTE	NC		05/08/2023		846		(8)			(8)		838	838			
100103621	DALLAS	TX		05/08/2023		1,513		(35)			(35)		1,478	1,478			
100103623	CLERMONT	FL		05/08/2023		1,488		(31)			(31)		1,457	1,457			
100103624	LAS VEGAS	NV		05/08/2023		655		(10)			(10)		645	645			
100103625	VALRICO	FL		05/08/2023		7,425		(141)			(141)		7,284	7,284			
100103626	PALMDALE	CA		05/08/2023		961		(20)			(20)		941	941			
100103627	OCALA	FL		05/08/2023		533		13			13		546	546			
100103631	LOS BANOS	CA		05/08/2023		3,267		(85)			(85)		3,182	3,182			
100103633	MIRAMAR	FL		05/08/2023		3,773		(11)			(11)		3,762	3,762			
100103637	MIAMI	FL		05/08/2023		1,669		(12)			(12)		1,657	1,657			
100103644	HAMPTON	GA		05/08/2023		540		(13)			(13)		527	527			
100103645	SAN ANTONIO	TX		05/08/2023		1,783		(34)			(34)		1,749	1,749			
100103646	CHOWCHILLA	CA		05/08/2023		2,953		(97)			(97)		2,856	2,856			
100103651	KATY	TX		05/08/2023		742		(31)			(31)		711	711			
100103654	COLLEGE STATION	TX		05/08/2023		232		7			7		239	239			
100103658	KENNESAW	GA		05/08/2023		5,878		(105)			(105)		5,773	5,773			
100103659	SPARTANBURG	SC		05/08/2023		6,381		(197)			(197)		6,184	6,184			
100103660	CASTAIC	CA		05/08/2023		5,664		23			23		5,687	5,687			
100103662	PALMDALE	CA		05/08/2023		755		(31)			(31)		724	724			
100103663	TERRELL	TX		05/08/2023		2,654		7			7		2,661	2,661			
100103667	ALBANY	OR		05/08/2023		672		26			26		698	698			
100103668	BRASELTON	GA		05/08/2023		4,604		(165)			(165)		4,439	4,439			
100103669	NEWBERRY SPRINGS	CA		05/08/2023		344							344	344			
100103673	BROOKFIELD	CT		05/08/2023		632		(18)			(18)		614	614			
100103675	DORAL	FL		05/08/2023		1,866		44			44		1,910	1,910			
100103676	MIRAMAR BEACH	FL		05/08/2023		2,453		(2)			(2)		2,451	2,451			
100103677	PERRIS	CA		05/08/2023		1,504		(1)			(1)		1,503	1,503			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103679	FAIRFIELD	CT		05/08/2023		2,577		32			32		2,609	2,609			
100103680	VICTORVILLE	CA		05/08/2023		813		(10)			(10)		803	803			
100103681	LOS ANGELES	CA		05/08/2023		1,391		1			1		1,392	1,392			
100103682	SCOTTSDALE	AZ		05/08/2023		3,033		(33)			(33)		3,000	3,000			
100103685	TULSA	OK		05/08/2023		442		(19)			(19)		423	423			
100103688	GARLAND	TX		05/08/2023		445		(10)			(10)		435	435			
100103692	ANSONIA	CT		05/08/2023		1,155		31			31		1,186	1,186			
100103693	AZLE	TX		05/08/2023		587		14			14		601	601			
100103694	DALLAS	TX		05/08/2023		551		(10)			(10)		541	541			
100103696	AZLE	TX		05/08/2023		587		14			14		601	601			
100103697	EASTON	MD		05/08/2023		678		(26)			(26)		652	652			
100103698	KAILUA KONA	HI		05/08/2023		1,879							1,879	1,879			
100103699	TALLAHASSEE	FL		05/08/2023		270		(19)			(19)		251	251			
100103702	MILWAUKEE	WI		05/08/2023		425		(13)			(13)		412	412			
100103705	HOUSTON	TX		05/08/2023		358		(18)			(18)		340	340			
100103707	INDIO	CA		05/08/2023		1,146		(1)			(1)		1,145	1,145			
100103708	OKLAHOMA CITY	OK		05/08/2023		1,133		(23)			(23)		1,110	1,110			
100103709	BOWIE	MD		05/08/2023		705		(31)			(31)		674	674			
100103713	BELTON	MO		05/08/2023		759		18			18		777	777			
100103714	PLUMAS LAKE	CA		05/08/2023		2,797		2			2		2,799	2,799			
100103715	TRACY	CA		05/08/2023		1,326		(42)			(42)		1,284	1,284			
100103716	SILVER SPRING	MD		05/08/2023		2,593		(84)			(84)		2,509	2,509			
100103717	BLUFFTON	SC		05/08/2023		683		(15)			(15)		668	668			
100103719	HUMBLE	TX		05/08/2023		443		(25)			(25)		418	418			
100103720	TAMPA	FL		05/08/2023		815		7			7		822	822			
100103721	GUSTINE	CA		05/08/2023		648		(12)			(12)		636	636			
100103723	RIALTO	CA		05/08/2023		850		(26)			(26)		824	824			
100103724	CHARLOTTE HALL	MD		05/08/2023		1,127		(12)			(12)		1,115	1,115			
100103727	WOODLAND HILLS AREA LOS ANGEL	CA		05/08/2023		1,638		(44)			(44)		1,594	1,594			
100103730	FREDERICK	MD		05/08/2023		737		(14)			(14)		723	723			
100103731	SALEM	OR		05/08/2023		11,928		(464)			(464)		11,464	11,464			
100103732	DOUGLASVILLE	GA		05/08/2023		635		15			15		650	650			
100103733	LITTLE FALLS	NJ		05/08/2023		889		(19)			(19)		870	870			
100103734	FRISCO	TX		05/08/2023		1,605		(3)			(3)		1,602	1,602			
100103738	CORONA	CA		05/08/2023		1,736		(44)			(44)		1,692	1,692			
100103739	PONTE VEDRA	FL		05/08/2023		2,445		(22)			(22)		2,423	2,423			
100103743	CAMARILLO	CA		05/08/2023		1,671		3			3		1,674	1,674			
100103744	NEW CARROLLTON	MD		05/08/2023		822		1			1		823	823			
100103750	CRYSTAL	MN		05/08/2023		6,868		40			40		6,908	6,908			
100103751	SURFSIDE	FL		05/08/2023		9,594		(189)			(189)		9,405	9,405			
100103762	SAN ANTONIO	TX		05/10/2023		2,113		(23)			(23)		2,090	2,090			
100103763	REISTERSTOWN	MD		05/10/2023		6,431		(204)			(204)		6,227	6,227			
100103765	LANSDALE	PA		05/10/2023		6,279		(61)			(61)		6,218	6,218			
100103767	TAMPA	FL		05/10/2023		367		(26)			(26)		341	341			
100103776	NORWALK	CT		05/10/2023		2,578		3			3		2,581	2,581			
100103778	PORT SAINT LUCIE	FL		05/10/2023		332		(16)			(16)		316	316			
100103780	JUPITER	FL		05/10/2023		2,388		12			12		2,400	2,400			
100103782	CULVER CITY	CA		05/10/2023		2,171		(58)			(58)		2,113	2,113			
100103784	RUSKIN	FL		05/10/2023		468		(27)			(27)		441	441			
100103787	KANSAS CITY	MO		05/10/2023		388		(7)			(7)		381	381			
100103788	WEST HAVEN	CT		05/10/2023		712		(27)			(27)		685	685			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103789	HOLBROOK	NY		05/10/2023		3,330		(76)			(76)		3,254	3,254			
100103790	LANSING	IL		05/10/2023		369		(12)			(12)		357	357			
100103792	BROOKLYN	NY		05/10/2023		105,262		5			5		105,267	70,707		(34,560)	(34,560)
100103794	WALDORF	MD		05/10/2023		626		(17)			(17)		609	609			
100103795	WALDEN	NY		05/10/2023		584		(11)			(11)		573	573			
100103796	WINSTON-SALEM	NC		05/10/2023		342		(9)			(9)		333	333			
100103798	ARCHDALE	NC		05/10/2023		259		(7)			(7)		252	252			
100103799	SAN ANTONIO	TX		05/10/2023		684		(19)			(19)		665	665			
100103800	DETROIT	MI		05/10/2023		313		(9)			(9)		304	304			
100103802	JERSEY CITY	NJ		05/10/2023		5,528		(125)			(125)		5,403	5,403			
100103804	GRAND RAPIDS	MI		05/10/2023		362		(9)			(9)		353	353			
100103807	MUSKEGON	MI		05/10/2023		189		(7)			(7)		182	182			
100103808	CLEVELAND HEIGHTS	OH		05/10/2023		281		(5)			(5)		276	276			
100103811	MOUNT VERNON	NY		05/10/2023		1,842		(28)			(28)		1,814	1,814			
100103812	BROWNS MILLS	NJ		05/10/2023		571		(16)			(16)		555	555			
100103813	MOUNT VERNON	NY		05/10/2023		1,872		(30)			(30)		1,842	1,842			
100103814	CINCINNATI	OH		05/10/2023		644		(18)			(18)		626	626			
100103817	LANSING	IL		05/10/2023		791		(14)			(14)		777	777			
100103822	MEMPHIS	TN		05/10/2023		445		(9)			(9)		436	436			
100103826	PITTSTON	PA		05/10/2023		383		(12)			(12)		371	371			
100103827	MAPLE HEIGHTS	OH		05/10/2023		224		(7)			(7)		217	217			
100103832	ALBEMARLE	NC		05/10/2023		208		(4)			(4)		204	204			
100103837	SOUTH BEND	IN		05/10/2023		206		(7)			(7)		199	199			
100103839	TAMPA	FL		05/10/2023		1,029		(20)			(20)		1,009	1,009			
100103843	GLENDALE HEIGHTS	IL		05/10/2023		746		(20)			(20)		726	726			
100103844	MIAMI BEACH	FL		05/10/2023		466		(9)			(9)		457	457			
100103845	ROOSEVELT	NY		05/10/2023		1,094		(25)			(25)		1,069	1,069			
100103846	PHILADELPHIA	PA		05/10/2023		322		(16)			(16)		306	306			
100103850	KANSAS CITY	MO		05/10/2023		410		(7)			(7)		403	403			
100103852	JOLIET	IL		05/10/2023		1,196		(31)			(31)		1,165	1,165			
100103854	HAVERSTRAW	NY		05/10/2023		793		(14)			(14)		779	779			
100103855	MACON	GA		05/10/2023		318		(12)			(12)		306	306			
100103858	HUNTINGTON STATION	NY		05/10/2023		1,018		(21)			(21)		997	997			
100103859	PHILADELPHIA	PA		05/10/2023		558		(14)			(14)		544	544			
100103861	PHILADELPHIA	PA		05/10/2023		465		(10)			(10)		455	455			
100103862	ST. PETERSBURG	FL		05/10/2023		540		(16)			(16)		524	524			
100103863	PATERSON	NJ		05/10/2023		1,031		(60)			(60)		971	971			
100103864	THE BRONX	NY		05/10/2023		1,779		(68)			(68)		1,711	1,711			
100103865	DAYTON	OH		05/10/2023		277		(10)			(10)		267	267			
100103868	BROOKLYN	NY		05/10/2023		950		(37)			(37)		913	913			
100103873	THE BRONX	NY		05/10/2023		386		(7)			(7)		379	379			
100103874	SOUTH ORANGE	NJ		05/10/2023		1,319		(24)			(24)		1,295	1,295			
100103877	LINDENHURST	NY		05/10/2023		1,640		(97)			(97)		1,543	1,543			
100103878	COPIAGUE	NY		05/10/2023		1,613		(95)			(95)		1,518	1,518			
100103880	LINDENHURST	NY		05/10/2023		1,644		(99)			(99)		1,545	1,545			
100103881	LINDENHURST	NY		05/10/2023		1,731		(88)			(88)		1,643	1,643			
100103882	IRVINGTON	NJ		05/10/2023		572		(10)			(10)		562	562			
100103883	COPIAGUE	NY		05/10/2023		1,639		(42)			(42)		1,597	1,597			
100103884	NORTH CHICAGO	IL		05/10/2023		303		(9)			(9)		294	294			
100103886	SHIRLEY	NY		05/10/2023		994		(28)			(28)		966	966			
100103887	DETROIT	MI		05/10/2023		324		(9)			(9)		315	315			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100107780	FOLEY	AL		05/19/2023		929		53			53		982	982			
100107781	PORT SAINT JOE	FL		05/19/2023		1,830		111			111		1,941	1,941			
100107782	MILLVILLE	DE		05/19/2023		2,362		167			167		2,529	2,529			
100107783	NORTH LAS VEGAS	NV		05/19/2023		18,148		806			806		18,954	18,954			
100107784	PORT SAINT JOE	FL		05/19/2023		1,551		94			94		1,645	1,645			
100107786	LAS VEGAS	NV		05/19/2023		1,360		82			82		1,442	1,442			
100107787	LEWES	DE		05/19/2023		2,259		131			131		2,390	2,390			
100107788	PORT SAINT LUCIE	FL		05/19/2023		1,427		64			64		1,491	1,491			
100107790	LAS VEGAS	NV		05/19/2023		1,406		64			64		1,470	1,470			
100107791	WILLIS	TX		05/19/2023		1,617		88			88		1,705	1,705			
100107792	MYRTLE BEACH	SC		05/19/2023		2,085		110			110		2,195	2,195			
100107793	HENDERSON	NV		05/19/2023		1,681		102			102		1,783	1,783			
100107794	LONGS	SC		05/19/2023		1,163		111			111		1,274	1,274			
100107795	FRANKLIN	VA		05/19/2023		969		71			71		1,040	1,040			
100107796	HOMESTEAD	FL		05/19/2023		940		39			39		979	979			
100107797	SAINT AUGUSTINE	FL		05/19/2023		982		22			22		1,004	1,004			
100107798	PRESCOTT	AZ		05/19/2023		1,518		12			12		1,530	1,530			
100107799	PALM BAY	FL		05/19/2023		1,022		34			34		1,056	1,056			
100107800	SAINT JOHNS	FL		05/19/2023		968		30			30		998	998			
100107802	MESA	AZ		05/19/2023		1,808		28			28		1,836	1,836			
100107803	PORT SAINT JOE	FL		05/19/2023		2,145		93			93		2,238	2,238			
100107805	MILLVILLE	DE		05/19/2023		1,135		43			43		1,178	1,178			
100107806	DAVENPORT	FL		05/19/2023		1,037		32			32		1,069	1,069			
100107808	PALM BAY	FL		05/19/2023		1,667		50			50		1,717	1,717			
100107810	BRADENTON	FL		05/19/2023		1,854		(2)			(2)		1,852	1,852			
100107811	OCEAN CITY	MD		05/19/2023		1,140		(6)			(6)		1,134	1,134			
100107812	WIMAUMA	FL		05/19/2023		1,023		(7)			(7)		1,016	1,016			
100107813	PERRIS	CA		05/19/2023		554		2			2		556	556			
100107815	THE VILLAGES	FL		05/19/2023		812		(6)			(6)		806	806			
100107816	OCEAN CITY	MD		05/19/2023		987		(3)			(3)		984	984			
100107821	INDIO	CA		05/19/2023		800		(10)			(10)		790	790			
100107822	PEORIA	AZ		05/19/2023		1,649		(5)			(5)		1,644	1,644			
100107825	MANSFIELD	TX		05/19/2023		861		(11)			(11)		850	850			
100107830	LAKE WORTH BEACH	FL		05/19/2023		961		(16)			(16)		945	945			
100107832	PARKLAND	FL		05/19/2023		1,912		(34)			(34)		1,878	1,878			
100107833	ROME	GA		05/19/2023		232		(4)			(4)		228	228			
100107835	SUNRISE	FL		05/19/2023		176		(4)			(4)		172	172			
100107839	ALTADENA	CA		05/23/2023		29,689		(665)			(665)		29,024	29,024			
100107840	AGOURA HILLS	CA		05/23/2023		1,330		(32)			(32)		1,298	1,298			
100107842	BURBANK	CA		05/23/2023		6,363		(139)			(139)		6,224	6,224			
100107843	LAKEWOOD	CO		05/23/2023		4,164		(67)			(67)		4,097	4,097			
100107845	BEAVERTON	OR		05/23/2023		999		(17)			(17)		982	982			
100107847	ARVADA	CO		05/23/2023		1,679		(29)			(29)		1,650	1,650			
100107848	MIAMI	FL		05/23/2023		1,884		(26)			(26)		1,858	1,858			
100107859	WEST HOLLYWOOD	CA		06/29/2023		2,477		(64)			(64)		2,413	2,413			
100107863	ROSHARON	TX		06/29/2023		2,351		(54)			(54)		2,297	2,297			
100107866	SAN DIEGO	CA		06/29/2023		4,204		(1)			(1)		4,203	4,203			
100107872	MELISSA	TX		06/29/2023		582		(48)			(48)		534	534			
100107876	KELLER	TX		06/29/2023		1,572		(35)			(35)		1,537	1,537			
100107878	KAILUA KONA	HI		06/29/2023		1,287		(45)			(45)		1,242	1,242			
100107880	MIAMI	FL		06/29/2023		952		(83)			(83)		869	869			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100107881	FRESNO	CA		06/29/2023		10,593		(147)			(147)		10,446	10,446			
100107883	ELWOOD	UT		06/29/2023		1,582		(22)			(22)		1,560	1,560			
100107884	MIAMI BEACH	FL		06/29/2023		1,528		(35)			(35)		1,493	1,493			
100107889	DESERT HOT SPRINGS	CA		06/29/2023		1,168		(6)			(6)		1,162	1,162			
100107890	MOUNT PLEASANT	SC		06/29/2023		1,885		(59)			(59)		1,826	1,826			
100107891	LUDLOW FALLS	OH		06/29/2023		1,181		(61)			(61)		1,120	1,120			
100107892	SEATTLE	WA		06/29/2023		1,754		(36)			(36)		1,718	1,718			
100107896	BUCKEYE	AZ		06/29/2023		1,527		(29)			(29)		1,498	1,498			
100107898	CHARLOTTE	NC		06/29/2023		2,634		(82)			(82)		2,552	2,552			
100107899	CONROE	TX		06/29/2023		815		(53)			(53)		762	762			
100107902	VACAVILLE	CA		06/29/2023		1,216		(25)			(25)		1,191	1,191			
100107904	EL PASO	TX		06/29/2023		34,434		(517)			(517)		33,917	33,917			
100107905	LEONARD	TX		06/29/2023		1,004		(47)			(47)		957	957			
100107906	LOS ANGELES	CA		06/29/2023		1,965		(83)			(83)		1,882	1,882			
100107907	AUSTIN	TX		06/29/2023		11,331		(153)			(153)		11,178	11,178			
100107908	VILLA PARK	CA		06/29/2023		3,878		(81)			(81)		3,797	3,797			
100107909	HALEIWA	HI		06/29/2023		10,225		(89)			(89)		10,136	10,136			
100107916	ELIZABETH	NJ		06/29/2023		1,060		(50)			(50)		1,010	1,010			
100107927	LINDEN	NJ		06/29/2023		372		(31)			(31)		341	341			
100107931	SENECA	SC		06/29/2023		513		(23)			(23)		490	490			
100107934	LAKE HAVASU CITY	AZ		06/29/2023		464		(33)			(33)		431	431			
100107935	DACULA	GA		06/29/2023		10,053		(350)			(350)		9,703	9,703			
100107938	GAINESVILLE	FL		06/29/2023		1,098		(44)			(44)		1,054	1,054			
100107951	POMPANO BEACH	FL		06/29/2023		623		(38)			(38)		585	585			
100107952	CIBOLO	TX		06/29/2023		722		(1)			(1)		721	721			
100107953	LAUDERHILL	FL		06/29/2023		306		(12)			(12)		294	294			
100107954	LONG BEACH	CA		06/29/2023		1,723		(10)			(10)		1,713	1,713			
100107957	JOSHUA TREE	CA		06/29/2023		1,557		(13)			(13)		1,544	1,544			
100107958	LAKE GENEVA	WI		06/29/2023		705		(2)			(2)		703	703			
100107959	ZACHARY	LA		06/29/2023		279		(18)			(18)		261	261			
100107961	VANCOUVER	WA		06/29/2023		919		(55)			(55)		864	864			
100107964	CORAL SPRINGS	FL		06/29/2023		331		(28)			(28)		303	303			
100107966	LA MIRADA	CA		05/22/2023		2,072		(31)			(31)		2,041	2,041			
100107967	BELLFLOWER	CA		05/22/2023		7,094		(145)			(145)		6,949	6,949			
100107970	MILWAUKIE	OR		05/22/2023		738		(14)			(14)		724	724			
100107972	BAYFIELD	CO		05/22/2023		841		(13)			(13)		828	828			
100107975	BRADENTON	FL		05/22/2023		711		(10)			(10)		701	701			
100107976	HAWTHORNE	CA		05/22/2023		4,441		133			133		4,574	4,574			
100107982	CHARLOTTE	NC		05/25/2023		765		7			7		772	772			
100107991	HENDERSON	NV		05/25/2023		863		4			4		867	867			
100107992	CHOWCHILLA	CA		05/25/2023		1,393		(26)			(26)		1,367	1,367			
100107993	KEY COLONY BEACH	FL		05/25/2023		2,062		8			8		2,070	2,070			
100107995	CLERMONT	FL		05/25/2023		884							884	884			
100107996	SHIP BOTTOM	NJ		05/25/2023		1,250		(9)			(9)		1,241	1,241			
100107997	JACKSON	NJ		05/25/2023		1,342		8			8		1,350	1,350			
100108002	MC KINNEY	TX		05/25/2023		1,419		22			22		1,441	1,441			
100108004	CHICAGO	IL		05/25/2023		937							937	937			
100108010	FRESNO	CA		05/25/2023		3,318		106			106		3,424	3,424			
100108011	DESTIN	FL		05/25/2023		1,304		83			83		1,387	1,387			
100108012	ATLANTA	GA		05/25/2023		1,033		2			2		1,035	1,035			
100108014	KENNESAW	GA		05/25/2023		795		(18)			(18)		777	777			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108015	INDIO	CA		05/25/2023		1,250		19			19		1,269	1,269			
100108019	KISSIMMEE	FL		05/25/2023		631		3			3		634	634			
100108025	GROVELAND	FL		05/25/2023		1,196		9			9		1,205	1,205			
100108026	FLOWER MOUND	TX		05/25/2023		3,411		194			194		3,605	3,605			
100108028	JACKSON TOWNSHIP	NJ		05/25/2023		1,101		(5)			(5)		1,096	1,096			
100108031	VISALIA	CA		05/25/2023		844		(12)			(12)		832	832			
100108032	DURHAM	NC		05/25/2023		933		1			1		934	934			
100108033	MESA	AZ		05/25/2023		5,477		230			230		5,707	5,707			
100108034	KYLE	TX		05/25/2023		1,914		(13)			(13)		1,901	1,901			
100108035	MESA	AZ		05/25/2023		5,635		238			238		5,873	5,873			
100108037	NEW ORLEANS	LA		05/25/2023		2,317		29			29		2,346	2,346			
100108044	LACEY	WA		05/25/2023		2,601		14			14		2,615	2,615			
100108045	MANASSAS PARK	VA		05/25/2023		808		(17)			(17)		791	791			
100108049	VERO BEACH	FL		05/25/2023		750		(3)			(3)		747	747			
100108052	ATLANTA	GA		05/25/2023		1,165		(2)			(2)		1,163	1,163			
100108053	CHULA VISTA	CA		05/25/2023		1,921		42			42		1,963	1,963			
100108055	MESA	AZ		05/25/2023		1,176		60			60		1,236	1,236			
100108056	ST AUGUSTINE	FL		05/25/2023		1,390		30			30		1,420	1,420			
100108060	MISSOURI CITY	TX		05/24/2023		8,928		(232)			(232)		8,696	8,696			
100108064	HOUSTON	TX		05/24/2023		441		(8)			(8)		433	433			
100108066	MEMPHIS	TN		05/24/2023		468		(9)			(9)		459	459			
100108067	TAMPA	FL		05/24/2023		513		(18)			(18)		495	495			
100108068	HOUSTON	TX		05/24/2023		378		(23)			(23)		355	355			
100108069	MANOR	TX		05/24/2023		560		(49)			(49)		511	511			
100108070	SEASIDE PARK	NJ		05/24/2023		346		(16)			(16)		330	330			
100108071	DOWNEY	CA		05/24/2023		3,016		31			31		3,047	3,047			
100108073	YORBA LINDA	CA		05/24/2023		763		(25)			(25)		738	738			
100108076	HOUSTON	TX		05/24/2023		409		(43)			(43)		366	366			
100108077	SONORA	CA		05/24/2023		719		(29)			(29)		690	690			
100108079	NAPA	CA		05/24/2023		604							604	604			
100108081	APPLE VALLEY	CA		05/24/2023		319		(2)			(2)		317	317			
100108083	CHICAGO	IL		05/24/2023		800		(18)			(18)		782	782			
100108084	COCONUT CREEK	FL		05/24/2023		1,589		(61)			(61)		1,528	1,528			
100108085	PALM DESERT	CA		05/24/2023		777		(21)			(21)		756	756			
100108086	TAMPA	FL		05/24/2023		462		(16)			(16)		446	446			
100108093	TAMPA	FL		05/24/2023		540		(12)			(12)		528	528			
100108094	TAMPA	FL		05/24/2023		867		(11)			(11)		856	856			
100108095	LOS ANGELES	CA		05/24/2023		1,430		(61)			(61)		1,369	1,369			
100108098	SUN PRAIRIE	WI		05/24/2023		2,674		(12)			(12)		2,662	2,662			
100108099	HOUSTON	TX		05/24/2023		351		(20)			(20)		331	331			
100108103	SILVER SPRING	MD		05/24/2023		820		(19)			(19)		801	801			
100108104	HOUSTON	TX		05/24/2023		755		(31)			(31)		724	724			
100108105	JARRELL	TX		05/24/2023		1,880		(61)			(61)		1,819	1,819			
100108106	LEAGUE CITY	TX		05/24/2023		601		(19)			(19)		582	582			
100108108	MURRELLS INLET	SC		05/24/2023		1,045		2			2		1,047	1,047			
100108109	FALLS CHURCH	VA		05/24/2023		1,351		(20)			(20)		1,331	1,331			
100108110	BATTLE CREEK	MI		05/24/2023		384		(17)			(17)		367	367			
100108111	PASADENA	TX		05/24/2023		484		(25)			(25)		459	459			
100108112	GALVESTON	TX		05/24/2023		825		(20)			(20)		805	805			
100108113	ASHLAND	VA		05/24/2023		605		(22)			(22)		583	583			
100108114	BETHLEHEM	CT		05/24/2023		577		(17)			(17)		560	560			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100108118	SMYRNA	GA		05/24/2023		464		5			5		469	469			
100108119	WOODSTOCK	GA		05/24/2023		2,080		(34)			(34)		2,046	2,046			
100108120	LA MIRADA	CA		05/24/2023		2,217		(46)			(46)		2,171	2,171			
100108121	STONE MOUNTAIN	GA		05/24/2023		531		(12)			(12)		519	519			
100108125	COCOA	FL		05/24/2023		767		(12)			(12)		755	755			
100108126	JACKSONVILLE	FL		05/24/2023		534		4			4		538	538			
100108128	PEORIA	AZ		05/24/2023		669		(21)			(21)		648	648			
100108131	OCOEE	FL		05/24/2023		891							891	891			
100108134	INDIO	CA		05/24/2023		798		9			9		807	807			
100108135	HOLIDAY	FL		05/24/2023		424		(11)			(11)		413	413			
100108138	WILMINGTON	MA		05/24/2023		4,490		(66)			(66)		4,424	4,424			
100108140	CHARLOTTE	NC		05/24/2023		842		(21)			(21)		821	821			
100108142	ANAHEIM	CA		05/24/2023		1,203		(18)			(18)		1,185	1,185			
100108144	DENVER	CO		05/24/2023		347		(23)			(23)		324	324			
100108146	LAS VEGAS	NV		05/24/2023		927		(27)			(27)		900	900			
100108147	NEW MILFORD	NJ		05/24/2023		5,684		21			21		5,705	5,705			
100108148	ANTIOCH	CA		05/24/2023		2,665		(23)			(23)		2,642	2,642			
100108149	ARLINGTON	VA		05/24/2023		539		(20)			(20)		519	519			
100108152	BUENA PARK	CA		05/24/2023		1,457		2			2		1,459	1,459			
100108154	ATLANTA	GA		05/24/2023		715		(15)			(15)		700	700			
100108157	BRISTOL	CT		05/24/2023		1,792		(55)			(55)		1,737	1,737			
100108160	PORT SAINT LUCIE	FL		05/24/2023		3,005		(50)			(50)		2,955	2,955			
100108161	COLLEGE PARK	MD		05/24/2023		551		(22)			(22)		529	529			
100108164	RENO	NV		05/24/2023		484		(21)			(21)		463	463			
100108165	FORT PIERCE	FL		05/24/2023		845		(20)			(20)		825	825			
100108166	SAN BERNARDINO	CA		05/24/2023		1,120		(14)			(14)		1,106	1,106			
100108168	RENO	NV		05/24/2023		447		(21)			(21)		426	426			
100108171	GALVESTON	TX		05/24/2023		500		(16)			(16)		484	484			
100108176	FITCHBURG	MA		05/24/2023		429		(16)			(16)		413	413			
100108177	BOWIE	MD		05/24/2023		676		(16)			(16)		660	660			
100108183	RICHMOND	VA		05/24/2023		1,553		(34)			(34)		1,519	1,519			
100108185	CAVE CREEK	AZ		05/24/2023		679		9			9		688	688			
100108186	HARVEY	LA		05/24/2023		1,426		(56)			(56)		1,370	1,370			
100108188	WORCESTER	MA		05/24/2023		2,696		(15)			(15)		2,681	2,681			
100108192	SEBRING	FL		05/24/2023		524		(11)			(11)		513	513			
100108194	PLANTATION	FL		05/24/2023		405		(21)			(21)		384	384			
100108199	DAVENPORT	FL		05/24/2023		823		(59)			(59)		764	764			
100108200	BALTIMORE	MD		05/24/2023		629		(4)			(4)		625	625			
100108201	PARKLAND	FL		05/24/2023		2,223		(36)			(36)		2,187	2,187			
100108205	SILVER SPRING	MD		05/24/2023		329		(16)			(16)		313	313			
100108206	MANASSAS	VA		05/24/2023		1,662		(8)			(8)		1,654	1,654			
100108208	LAS VEGAS	NV		05/24/2023		10,539		(887)			(887)		9,652	9,652			
100108210	ALEXANDRIA	VA		05/24/2023		973		(15)			(15)		958	958			
100108212	WICHITA	KS		05/24/2023		878		15			15		893	893			
100108215	GARLAND	TX		05/24/2023		652		(29)			(29)		623	623			
100108216	OAKLAND	CA		05/24/2023		1,377		(29)			(29)		1,348	1,348			
100108218	EAST HAVEN	CT		05/24/2023		470		(24)			(24)		446	446			
100108219	JURUPA VALLEY	CA		05/24/2023		886		(41)			(41)		845	845			
100108220	ATWATER	CA		05/24/2023		585		(32)			(32)		553	553			
100108221	SIMI VALLEY	CA		05/24/2023		2,861		(46)			(46)		2,815	2,815			
100108224	ELLIJAY	GA		05/24/2023		12,915		(451)			(451)		12,464	12,464			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108230	JACKSONVILLE	FL		05/24/2023		848		(36)			(36)		812	812			
100108232	PORTLAND	OR		05/24/2023		622		(26)			(26)		596	596			
100108234	PALERMO	CA		05/24/2023		517		(20)			(20)		497	497			
100108236	RIALTO	CA		05/24/2023		425		(22)			(22)		403	403			
100108237	HENDERSON	NV		05/24/2023		1,429		(29)			(29)		1,400	1,400			
100108240	REUNION	FL		05/24/2023		823		(21)			(21)		802	802			
100108242	PORTLAND	OR		05/24/2023		632		(24)			(24)		608	608			
100108243	SAUGUS	MA		05/24/2023		461		(17)			(17)		444	444			
100108245	DAVENPORT	FL		05/24/2023		693		(41)			(41)		652	652			
100108246	HYATTSVILLE	MD		05/24/2023		552		(19)			(19)		533	533			
100108247	WALDORF	MD		05/24/2023		13,162		(162)			(162)		13,000	13,000			
100108248	LOS ANGELES	CA		05/24/2023		836		(9)			(9)		827	827			
100108249	NORTH LAS VEGAS	NV		05/24/2023		684		(59)			(59)		625	625			
100108251	KANSAS CITY	MO		05/24/2023		26,129		(1,129)			(1,129)		25,000	25,000			
100108252	KATY	TX		05/24/2023		1,341		(15)			(15)		1,326	1,326			
100108253	LANCASTER	CA		05/24/2023		1,089		(14)			(14)		1,075	1,075			
100108254	MERRILLVILLE	IN		05/24/2023		797		(48)			(48)		749	749			
100108259	YORKVILLE	IL		05/24/2023		1,440		(30)			(30)		1,410	1,410			
100108261	KENNESAW	GA		05/24/2023		727		(27)			(27)		700	700			
100108264	EAGLE MOUNTAIN	UT		05/24/2023		755		(18)			(18)		737	737			
100108267	MALDEN	MA		05/24/2023		469		1			1		470	470			
100108275	MANTECA	CA		05/24/2023		1,315		(23)			(23)		1,292	1,292			
100108278	HAGERSTOWN	MD		05/24/2023		352		(21)			(21)		331	331			
100108279	WILLIS	TX		05/24/2023		392		(29)			(29)		363	363			
100108283	NEW BRAUNFELS	TX		05/24/2023		2,100		(111)			(111)		1,989	1,989			
100108285	BEAVERTON	OR		05/24/2023		2,335		(116)			(116)		2,219	2,219			
100108286	ONTARIO	CA		05/24/2023		1,608		(47)			(47)		1,561	1,561			
100108289	LINDALE	TX		05/24/2023		659		(3)			(3)		656	656			
100108293	CINCINNATI	OH		05/24/2023		692		(31)			(31)		661	661			
100108299	TEMPE	AZ		05/24/2023		1,134		(41)			(41)		1,093	1,093			
100108301	LAUREL	MD		05/24/2023		565		(16)			(16)		549	549			
100108303	KISSIMMEE	FL		05/24/2023		459		(18)			(18)		441	441			
100108307	OAKLAND	CA		05/24/2023		1,262		(52)			(52)		1,210	1,210			
100108311	LOS ANGELES	CA		05/24/2023		1,466		(59)			(59)		1,407	1,407			
100108314	LAS VEGAS	NV		05/24/2023		1,954		(55)			(55)		1,899	1,899			
100108315	HENDERSON	NV		05/24/2023		1,677		62			62		1,739	1,739			
100108317	BALTIMORE	MD		05/24/2023		464		(12)			(12)		452	452			
100108320	THONOTOSASSA	FL		05/24/2023		995		(26)			(26)		969	969			
100108323	DOUGLASVILLE	GA		05/24/2023		680		(36)			(36)		644	644			
100108324	FRESNO	CA		05/24/2023		407		(18)			(18)		389	389			
100108325	AMERICAN CANYON	CA		05/24/2023		3,130		(64)			(64)		3,066	3,066			
100108329	RICHMOND	VA		05/25/2023		892		(31)			(31)		861	861			
100108330	CHERRY HILL	NJ		05/25/2023		851		(16)			(16)		835	835			
100108333	NEWARK	NJ		05/25/2023		774		(32)			(32)		742	742			
100108334	INDIANAPOLIS	IN		05/25/2023		253		(5)			(5)		248	248			
100108335	KANSAS CITY	MO		05/25/2023		514		(11)			(11)		503	503			
100108336	KINGSTON	PA		05/25/2023		502		(19)			(19)		483	483			
100108341	MASURY	OH		05/25/2023		206		(6)			(6)		200	200			
100108342	EAST STROUDSBURG	PA		05/25/2023		373		(13)			(13)		360	360			
100108343	KINGSTON	PA		05/25/2023		561		(18)			(18)		543	543			
100108344	JACKSONVILLE	FL		05/25/2023		294		(8)			(8)		286	286			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108345	HENDERSON	NV		05/25/2023		988		(26)			(26)		962	962			
100108346	BARNEGAT TOWNSHIP	NJ		05/25/2023		605		(18)			(18)		587	587			
100108347	KANSAS CITY	MO		05/25/2023		500		(11)			(11)		489	489			
100108350	FLORENCE	NJ		05/25/2023		334		(13)			(13)		321	321			
100108353	JOHNSON CITY	NY		05/25/2023		217		(6)			(6)		211	211			
100108355	KANSAS CITY	MO		05/25/2023		467		(9)			(9)		458	458			
100108356	CHICAGO	IL		05/25/2023		192		(4)			(4)		188	188			
100108357	MASTIC BEACH	NY		05/25/2023		756		(31)			(31)		725	725			
100108362	HICKSVILLE	NY		05/25/2023		658		89			89		747	747			
100108363	CENTRALIA	WA		05/25/2023		656		(18)			(18)		638	638			
100108365	RIVERHEAD	NY		05/25/2023		2,073		(77)			(77)		1,996	1,996			
100108366	THOMPSON	NY		05/25/2023		539		(10)			(10)		529	529			
100108367	HOLYOKE	MA		05/25/2023		679		(15)			(15)		664	664			
100108372	PHILADELPHIA	PA		05/25/2023		519		(19)			(19)		500	500			
100108373	BALTIMORE	MD		05/25/2023		326		(10)			(10)		316	316			
100108375	CALUMET CITY	IL		05/25/2023		385		(12)			(12)		373	373			
100108376	MONTICELLO	NY		05/25/2023		646		(12)			(12)		634	634			
100108377	BROOKLYN	NY		05/25/2023		11,901		(238)			(238)		11,663	11,663			
100108378	THE BRONX	NY		05/25/2023		26,845		(984)			(984)		25,861	25,861			
100108381	TOMS RIVER TOWNSHIP	NJ		05/25/2023		1,114		(50)			(50)		1,064	1,064			
100108383	TUCKERTON	NJ		05/25/2023		420		(13)			(13)		407	407			
100108385	COVINGTON	KY		05/25/2023		391		(9)			(9)		382	382			
100108387	BALTIMORE	MD		05/25/2023		336		(7)			(7)		329	329			
100108388	JACKSONVILLE	FL		05/25/2023		638		(15)			(15)		623	623			
100108389	TROY	NY		05/25/2023		364		(5)			(5)		359	359			
100108390	PHILADELPHIA	PA		05/25/2023		506		(27)			(27)		479	479			
100108391	BRIDGETON	NJ		05/25/2023		310		(15)			(15)		295	295			
100108393	ASHEVILLE	NC		05/25/2023		997		(24)			(24)		973	973			
100108394	TROY	NY		05/25/2023		189		(4)			(4)		185	185			
100108395	NEWBURGH	NY		05/25/2023		1,155		(59)			(59)		1,096	1,096			
100108396	BAYVILLE	NJ		05/25/2023		828		(15)			(15)		813	813			
100108397	CHICAGO	IL		05/25/2023		347		(10)			(10)		337	337			
100108400	LITTLE ROCK	AR		05/25/2023		204		(8)			(8)		196	196			
100108401	CLEVELAND	OH		05/25/2023		182		(5)			(5)		177	177			
100108402	INDIANAPOLIS	IN		05/25/2023		203		(5)			(5)		198	198			
100108403	BAYTOWN	TX		05/25/2023		913		(20)			(20)		893	893			
100108404	YONKERS	NY		05/25/2023		1,695		(25)			(25)		1,670	1,670			
100108405	BALTIMORE	MD		05/25/2023		269		(12)			(12)		257	257			
100108406	GARY	IN		05/25/2023		258		(8)			(8)		250	250			
100108407	KILLEEN	TX		05/25/2023		344		(11)			(11)		333	333			
100108408	YONKERS	NY		05/25/2023		1,963		(32)			(32)		1,931	1,931			
100108409	BALTIMORE	MD		05/25/2023		274		(13)			(13)		261	261			
100108410	BALTIMORE	MD		05/25/2023		274		(13)			(13)		261	261			
100108411	TRENTON	NJ		05/25/2023		239		(4)			(4)		235	235			
100108412	BALTIMORE	MD		05/25/2023		269		(12)			(12)		257	257			
100108413	BALTIMORE	MD		05/25/2023		272		(13)			(13)		259	259			
100108414	BALTIMORE	MD		05/25/2023		274		(13)			(13)		261	261			
100108415	WASHINGTON	DC		05/25/2023		1,541		(101)			(101)		1,440	1,440			
100108416	WACO	TX		05/25/2023		502		(14)			(14)		488	488			
100108417	NEW HAVEN	CT		05/25/2023		491		(9)			(9)		482	482			
100108419	PHILADELPHIA	PA		05/25/2023		313		(13)			(13)		300	300			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100108422	STATEN ISLAND	NY		05/25/2023		2,751		(49)			(49)		2,702	2,702			
100108423	CLEVELAND	OH		05/25/2023		375		(7)			(7)		368	368			
100108424	HAZEL CREST	IL		05/25/2023		543		(15)			(15)		528	528			
100108426	BROOKLYN	NY		05/25/2023		3,284		(118)			(118)		3,166	3,166			
100108429	BALTIMORE	MD		05/25/2023		272		(6)			(6)		266	266			
100108430	HAVERSTRAW	NY		05/25/2023		897		(26)			(26)		871	871			
100108432	LAKE WALES	FL		05/25/2023		388		(6)			(6)		382	382			
100108436	STATESVILLE	NC		05/25/2023		1,141		(35)			(35)		1,106	1,106			
100108437	MILWAUKEE	WI		05/25/2023		175		(7)			(7)		168	168			
100108438	DETROIT	MI		05/25/2023		510		(16)			(16)		494	494			
100108439	SYRACUSE	NY		05/25/2023		379		(11)			(11)		368	368			
100108441	NEWARK	NJ		05/25/2023		1,061		(4)			(4)		1,057	1,057			
100108444	BERLIN	NJ		05/25/2023		640		(15)			(15)		625	625			
100108445	BRONX	NY		05/25/2023		1,691		(111)			(111)		1,580	1,580			
100108449	LAHAINA	HI		05/25/2023		2,745		(102)			(102)		2,643	2,643			
100108450	BRONX	NY		05/25/2023		383		(7)			(7)		376	376			
100108453	AMITYVILLE	NY		05/25/2023		993		(18)			(18)		975	975			
100108457	LOS GATOS	CA		05/25/2023		35,386		364			364		35,750	35,750			
100108459	PIEDMONT	SC		05/25/2023		1,979		(58)			(58)		1,921	1,921			
100108461	S LAKE TAHOE	CA		05/25/2023		3,069		(41)			(41)		3,028	3,028			
100108462	GILBERT	AZ		05/25/2023		1,765		(35)			(35)		1,730	1,730			
100108463	AUSTIN	TX		05/25/2023		1,423		(42)			(42)		1,381	1,381			
100108464	NORTH PORT	FL		05/25/2023		1,401		(26)			(26)		1,375	1,375			
100108468	CLOVIS	CA		05/25/2023		1,690		(4)			(4)		1,686	1,686			
100108469	PHILADELPHIA	PA		05/25/2023		786		(8)			(8)		778	778			
100108470	COCONUT CREEK	FL		05/25/2023		985		(15)			(15)		970	970			
100108472	PALM BEACH GARDENS	FL		05/25/2023		2,937		(14)			(14)		2,923	2,923			
100108473	RIVERSIDE	CA		05/25/2023		3,448		(32)			(32)		3,416	3,416			
100108480	SARASOTA	FL		05/25/2023		4,035		(84)			(84)		3,951	3,951			
100108482	SOMERSET	NJ		05/25/2023		818		(22)			(22)		796	796			
100108483	COACHELLA	CA		05/25/2023		3,184		(82)			(82)		3,102	3,102			
100108485	HOUSTON	TX		05/25/2023		1,149		(33)			(33)		1,116	1,116			
100108489	SARASOTA	FL		05/25/2023		4,035		(84)			(84)		3,951	3,951			
100108490	BRUNSWICK	GA		05/25/2023		666		(2)			(2)		664	664			
100108491	BALTIMORE	MD		05/25/2023		278		(5)			(5)		273	273			
100108494	ENCINO	CA		05/25/2023		3,807		(27)			(27)		3,780	3,780			
100108496	PEMBROKE PINES	FL		05/25/2023		2,592		(38)			(38)		2,554	2,554			
100108497	HUNTINGTON BEACH	CA		05/25/2023		1,046		(31)			(31)		1,015	1,015			
100108498	FREDERICK	MD		05/25/2023		359		(6)			(6)		353	353			
100108499	FRESNO	CA		05/25/2023		17,822		(268)			(268)		17,554	17,554			
100108500	MIAMI	FL		05/25/2023		1,268		(23)			(23)		1,245	1,245			
100108501	CEDAR GLEN	CA		05/25/2023		572		4			4		576	576			
100108502	CEDAR GLEN	CA		05/25/2023		740		5			5		745	745			
100108507	LAKE HAVASU CITY	AZ		05/25/2023		646		(6)			(6)		640	640			
100108509	ENSCHEDE	NLD		05/25/2023		1,153						(76)	1,077	1,163	86		86
100108512	ECHT/LIMBURG	NLD		05/25/2023		2,783						(186)	2,597	2,838	240		240
100108517	SCHIEDAM/VLAARDINGEN	NLD		05/25/2023		283						(19)	264	285	21		21
100108530	LELYSTAD	NLD		05/25/2023		254						(17)	237	257	20		20
100108532	ZIERIKZEE	NLD		05/25/2023		177						(12)	165	178	13		13
100108551	BUSSUM/UOTHOORN/PURMEREND	NLD		05/25/2023		354						(23)	331	357	26		26
100108889	ESTERO	FL		05/31/2023		1,037		(16)			(16)		1,021	1,021			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108893	HOUSTON	TX		05/31/2023		2,540		(50)			(50)		2,490	2,490			
100108897	LAKESIDE	CA		05/31/2023		788		(10)			(10)		778	778			
100108898	TRACY	CA		05/31/2023		2,240		(19)			(19)		2,221	2,221			
100108901	MOORESVILLE	NC		05/31/2023		2,905		(49)			(49)		2,856	2,856			
100108905	MONROE TOWNSHIP	NJ		05/31/2023		912		(21)			(21)		891	891			
100108906	OCALA	FL		05/31/2023		1,115		(29)			(29)		1,086	1,086			
100108907	CELEBRATION	FL		05/31/2023		2,095		(110)			(110)		1,985	1,985			
100108909	WHITTIER	CA		05/31/2023		3,163		(27)			(27)		3,136	3,136			
100108910	EAST STROUDSBURG	PA		05/31/2023		897		(20)			(20)		877	877			
100108913	LINDENHURST	IL		05/31/2023		1,939		(56)			(56)		1,883	1,883			
100108914	TURLOCK	CA		05/31/2023		23,423		(545)			(545)		22,878	22,878			
100108915	KEARNEYSVILLE	WV		05/31/2023		1,167		3			3		1,170	1,170			
100108919	CHARLOTTE	NC		05/31/2023		4,386		(53)			(53)		4,333	4,333			
100108922	RIVERSIDE	CA		05/31/2023		19,772		(557)			(557)		19,215	19,215			
100108923	ODESSA	FL		05/31/2023		2,468		(43)			(43)		2,425	2,425			
100108925	ORLANDO	FL		05/31/2023		3,325		(6)			(6)		3,319	3,319			
100108926	RIDGEFIELD	WA		05/31/2023		1,787		(53)			(53)		1,734	1,734			
100108927	VANCOUVER	WA		05/31/2023		1,160		(35)			(35)		1,125	1,125			
100108929	SPRING	TX		05/31/2023		2,689		(88)			(88)		2,601	2,601			
100108930	BLAINE	WA		05/31/2023		10,951		(280)			(280)		10,671	10,671			
100108932	RANCHO CUCAMONGA	CA		05/31/2023		1,827		(5)			(5)		1,822	1,822			
100108933	PACIFICA	CA		05/31/2023		3,238		(114)			(114)		3,124	3,124			
100108934	PALM SPRINGS	CA		05/31/2023		3,197		23			23		3,220	3,220			
100108935	GLENWOOD SPRINGS	CO		05/31/2023		1,304		(25)			(25)		1,279	1,279			
100108937	SAINT PETERSBURG	FL		05/31/2023		6,663		5			5		6,668	6,668			
100108938	WOODWAY	TX		05/31/2023		678		(46)			(46)		632	632			
100108939	LOS ANGELES	CA		05/31/2023		2,747		(106)			(106)		2,641	2,641			
100108940	LOS ANGELES	CA		05/31/2023		2,611		(96)			(96)		2,515	2,515			
100108945	CITRUS HEIGHTS	CA		05/31/2023		309		(30)			(30)		279	279			
100108948	WEST PALM BEACH	FL		05/31/2023		894		(42)			(42)		852	852			
100108949	PILOT POINT	TX		05/31/2023		308		(31)			(31)		277	277			
100108953	PHOENIX	AZ		05/31/2023		1,866		(66)			(66)		1,800	1,800			
100108954	GLENDALE	AZ		05/31/2023		795		(43)			(43)		752	752			
100108955	MIAMI	FL		05/31/2023		767		(27)			(27)		740	740			
100108960	LEXINGTON	NC		05/31/2023		320		(26)			(26)		294	294			
100108962	MIAMI	FL		05/31/2023		729		(29)			(29)		700	700			
100108964	CHARLOTTE	NC		05/31/2023		537		(24)			(24)		513	513			
100108965	PHILADELPHIA	PA		05/31/2023		235		(20)			(20)		215	215			
100108966	LEXINGTON	NC		05/31/2023		255		(19)			(19)		236	236			
100108967	CAMERON	NC		05/31/2023		516		(28)			(28)		488	488			
100108968	PISCATAWAY	NJ		05/31/2023		609		(35)			(35)		574	574			
100108972	MEMPHIS	TN		05/31/2023		274		(13)			(13)		261	261			
100108975	COLORADO SPRINGS	CO		05/31/2023		805		(17)			(17)		788	788			
100108977	APTOS	CA		05/31/2023		421		(9)			(9)		412	412			
100108978	WINTER GARDEN	FL		05/31/2023		511		(22)			(22)		489	489			
100108980	KALAMA	WA		05/31/2023		1,207		(31)			(31)		1,176	1,176			
100108985	MANALAPAN	NJ		05/31/2023		686		(18)			(18)		668	668			
100108986	CHARLOTTE	NC		05/31/2023		810		(24)			(24)		786	786			
100108988	SUPPLY	NC		05/31/2023		902		(44)			(44)		858	858			
100108989	TUCSON	AZ		05/31/2023		520		(27)			(27)		493	493			
100108991	VACAVILLE	CA		05/31/2023		1,348		(33)			(33)		1,315	1,315			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108994	FERRIS	TX		05/31/2023		1,380		(59)			(59)		1,321	1,321			
100108997	LEHIGH ACRES	FL		05/31/2023		299		(18)			(18)		281	281			
100109000	ROSELLE	IL		05/31/2023		37,334		(662)			(662)		36,672	36,672			
100109001	LAKE ARROWHEAD	CA		05/31/2023		1,584		(67)			(67)		1,517	1,517			
100109002	KISSIMMEE	FL		05/31/2023		876		(66)			(66)		810	810			
100109003	ALPINE	CA		05/31/2023		257		(12)			(12)		245	245			
100109009	LOS ANGELES	CA		05/31/2023		3,704		(206)			(206)		3,498	3,498			
100109012	BAKERSFIELD	CA		05/31/2023		1,877		(89)			(89)		1,788	1,788			
100109017	ROYSE CITY	TX		05/31/2023		762		(27)			(27)		735	735			
100109021	CORONA	CA		05/31/2023		464		(13)			(13)		451	451			
100109022	PACOIMA	CA		05/31/2023		430		(7)			(7)		423	423			
100109024	RIVERSIDE	CA		05/31/2023		1,381		(30)			(30)		1,351	1,351			
100109025	RIVERSIDE	NJ		05/31/2023		411		(11)			(11)		400	400			
100109026	LAKE STEVENS	WA		05/31/2023		1,623		(26)			(26)		1,597	1,597			
100109027	GRESHAM	OR		05/31/2023		954		(26)			(26)		928	928			
100109028	BAKERSFIELD	CA		05/31/2023		1,098		(25)			(25)		1,073	1,073			
100109029	SILVER SPRING	MD		05/31/2023		3,364		(35)			(35)		3,329	3,329			
100109030	HALLANDALE BEACH	FL		05/31/2023		755		4			4		759	759			
100109031	REDONDO BEACH	CA		06/02/2023		7,459		(112)			(112)		7,347	7,347			
100109034	LOGANVILLE	GA		06/02/2023		1,085		(12)			(12)		1,073	1,073			
100109038	STERLING	VA		06/02/2023		1,284		(13)			(13)		1,271	1,271			
100109039	LAS VEGAS	NV		06/02/2023		2,586		(40)			(40)		2,546	2,546			
100109041	SUGAR LAND	TX		06/05/2023		14,953		(143)			(143)		14,810	14,810			
100109042	RANCHO CUCAMONGA	CA		06/05/2023		3,068		(26)			(26)		3,042	3,042			
100109043	WAYNESBORO	VA		06/05/2023		622		(2)			(2)		620	620			
100109044	HARLINGEN	TX		06/05/2023		813		(14)			(14)		799	799			
100109046	MIAMI BEACH	FL		06/05/2023		2,850		(48)			(48)		2,802	2,802			
100109047	PLANTATION	FL		06/05/2023		2,412		(35)			(35)		2,377	2,377			
100109048	BRADENTON	FL		06/05/2023		1,907		(33)			(33)		1,874	1,874			
100109050	LA MESA	CA		06/05/2023		2,034		66			66		2,100	2,100			
100109052	MACON	GA		06/05/2023		296		(5)			(5)		291	291			
100109054	HEMET	CA		06/05/2023		561		(11)			(11)		550	550			
100109058	DALLAS	TX		06/05/2023		1,842		(37)			(37)		1,805	1,805			
100109059	KISSIMMEE	FL		06/05/2023		1,375		(33)			(33)		1,342	1,342			
100109063	MIDDLETON	ID		06/05/2023		10,143		(136)			(136)		10,007	10,007			
100109064	FORT WASHINGTON	MD		06/05/2023		1,008		(5)			(5)		1,003	1,003			
100109068	UPPER CHICHESTER	PA		06/05/2023		490		(13)			(13)		477	477			
100109069	BAKERSFIELD	CA		06/05/2023		535		(27)			(27)		508	508			
100109071	LAYTONVILLE	CA		06/05/2023		1,192		(14)			(14)		1,178	1,178			
100109072	METAIRIE	LA		06/05/2023		2,332		(24)			(24)		2,308	2,308			
100109073	MARICOPA	AZ		06/05/2023		904		(19)			(19)		885	885			
100109074	MARRERO	LA		06/05/2023		1,148		(7)			(7)		1,141	1,141			
100109075	SARASOTA	FL		06/05/2023		17,875		(429)			(429)		17,446	17,446			
100109077	WILMINGTON	DE		06/05/2023		973		(6)			(6)		967	967			
100109081	WEST SACRAMENTO	CA		06/05/2023		1,823		(24)			(24)		1,799	1,799			
100109082	DEERFIELD BEACH	FL		06/05/2023		2,051		(135)			(135)		1,916	1,916			
100109083	KISSIMMEE	FL		06/05/2023		658		(14)			(14)		644	644			
100109084	GATLINBURG	TN		06/05/2023		1,757		(12)			(12)		1,745	1,745			
100109088	POCONO LAKE	PA		06/05/2023		1,900		(15)			(15)		1,885	1,885			
100109089	CORPUS CHRISTI	TX		06/05/2023		424		(7)			(7)		417	417			
100109091	NORWALK	CT		06/05/2023		1,941		(27)			(27)		1,914	1,914			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109092	DELRAY BEACH	FL		06/05/2023		1,681		(34)			(34)		1,647	1,647			
100109093	CAIRO	NY		06/05/2023		816		(9)			(9)		807	807			
100109094	RICHARDSON	TX		06/05/2023		3,611		(259)			(259)		3,352	3,352			
100109097	FRESNO	CA		06/05/2023		3,182		(54)			(54)		3,128	3,128			
100109098	TERRELL	TX		06/05/2023		357		(9)			(9)		348	348			
100109105	KISSIMMEE	FL		06/05/2023		880		(11)			(11)		869	869			
100109107	DOWNEY	CA		06/05/2023		4,517		(141)			(141)		4,376	4,376			
100109112	DANBURY	CT		06/05/2023		860		(24)			(24)		836	836			
100109113	GARFIELD	NJ		06/05/2023		1,170		(17)			(17)		1,153	1,153			
100109117	WINDERMERE	FL		06/05/2023		7,175		(228)			(228)		6,947	6,947			
100109120	CAPE CORAL	FL		06/05/2023		627		(13)			(13)		614	614			
100109121	DEERFIELD BEACH	FL		06/05/2023		783		(12)			(12)		771	771			
100109123	PHILADELPHIA	PA		06/05/2023		758		(24)			(24)		734	734			
100109127	SILVER SPRING	MD		06/05/2023		1,598		(16)			(16)		1,582	1,582			
100109128	CYPRESS	TX		06/05/2023		4,831		18			18		4,849	4,849			
100109136	WESTMINSTER	CA		06/09/2023		2,880		(49)			(49)		2,831	2,831			
100109137	PALM BAY	FL		06/09/2023		477		(11)			(11)		466	466			
100109138	GLENDALE	CA		06/09/2023		9,144		(118)			(118)		9,026	9,026			
100109139	GARLAND	TX		06/09/2023		2,248		(42)			(42)		2,206	2,206			
100109140	MIDLAND	TX		06/09/2023		628		(11)			(11)		617	617			
100109141	MIDLAND	TX		06/09/2023		376		(2)			(2)		374	374			
100109144	RICHMOND	TX		06/09/2023		1,409		1			1		1,410	1,410			
100109145	SNELLVILLE	GA		06/09/2023		1,050		(12)			(12)		1,038	1,038			
100109147	LANCASTER	CA		06/09/2023		1,175		(26)			(26)		1,149	1,149			
100109149	LODI	CA		07/21/2023		1,469		(45)			(45)		1,424	1,424			
100109151	FREDERICKSBURG	TX		07/21/2023		1,470		(20)			(20)		1,450	1,450			
100109154	SAINT GEORGE	UT		07/21/2023		348		(15)			(15)		333	333			
100109157	HEBER CITY	UT		07/21/2023		2,482		5			5		2,487	2,487			
100109159	BAKERSFIELD	CA		07/21/2023		945		(16)			(16)		929	929			
100109160	HILO	HI		07/21/2023		1,198		(81)			(81)		1,117	1,117			
100109163	OCALA	FL		07/21/2023		1,346		(56)			(56)		1,290	1,290			
100109166	ROSHARON	TX		07/21/2023		1,132		(24)			(24)		1,108	1,108			
100109167	GEORGETOWN	TX		07/21/2023		1,667		(27)			(27)		1,640	1,640			
100109168	PHOENIX	AZ		07/21/2023		1,243		(23)			(23)		1,220	1,220			
100109169	ARLINGTON	TX		07/21/2023		15,107		(133)			(133)		14,974	14,974			
100109173	MONTGOMERY	TX		07/21/2023		7,482		(151)			(151)		7,331	7,331			
100109177	SANTA CLARITA	CA		07/21/2023		1,290		2			2		1,292	1,292			
100109181	KATY	TX		07/21/2023		1,798		(51)			(51)		1,747	1,747			
100109183	PISMO BEACH	CA		07/21/2023		205		(4)			(4)		201	201			
100109184	HOUSTON	TX		07/21/2023		1,054		(38)			(38)		1,016	1,016			
100109185	SCOTTSDALE	AZ		07/21/2023		1,565		(30)			(30)		1,535	1,535			
100109186	SANTA CLARITA	CA		07/21/2023		2,639		(27)			(27)		2,612	2,612			
100109188	CHARLOTTE	NC		07/21/2023		860		(39)			(39)		821	821			
100109189	SAN DIEGO	CA		07/21/2023		1,806		(55)			(55)		1,751	1,751			
100109190	WHITTIER	CA		07/21/2023		1,781		(23)			(23)		1,758	1,758			
100109191	MORENO VALLEY	CA		07/21/2023		1,108		(22)			(22)		1,086	1,086			
100109192	HOUSTON	TX		07/21/2023		945		(53)			(53)		892	892			
100109194	FAIRBURN	GA		07/21/2023		733		(31)			(31)		702	702			
100109195	SANTA MONICA	CA		07/21/2023		3,382		(10)			(10)		3,372	3,372			
100109197	PALM DESERT	CA		07/21/2023		1,856		(15)			(15)		1,841	1,841			
100109200	STOCKTON	CA		07/21/2023		29,414		583			583		29,997	29,997			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109203	DENTON	TX		07/21/2023		424		(41)			(41)		383	383			
100109210	MESA	AZ		07/21/2023		1,189		5			5		1,194	1,194			
100109212	TURLOCK	CA		07/21/2023		2,563		10			10		2,573	2,573			
100109214	EVERETT	WA		07/21/2023		56,563		(271)			(271)		56,292	56,292			
100109215	APOPKA	FL		07/21/2023		1,414		11			11		1,425	1,425			
100109217	CORONA	CA		07/21/2023		2,562		8			8		2,570	2,570			
100109219	DENVER	CO		07/21/2023		1,186		(25)			(25)		1,161	1,161			
100109220	MIAMI	FL		07/21/2023		756		(26)			(26)		730	730			
100109226	CORONA	CA		07/21/2023		4,208		(75)			(75)		4,133	4,133			
100109228	ALTAMONTE SPRINGS	FL		07/21/2023		646		(19)			(19)		627	627			
100109229	LONG BEACH	CA		07/21/2023		3,106		(62)			(62)		3,044	3,044			
100109231	CHICAGO	IL		07/21/2023		451		(23)			(23)		428	428			
100109232	SIERRA VISTA	AZ		07/21/2023		336		(14)			(14)		322	322			
100109233	PHOENIX	AZ		07/21/2023		535		(31)			(31)		504	504			
100109235	CHICAGO	IL		07/21/2023		606		(24)			(24)		582	582			
100109236	DAVENPORT	FL		07/21/2023		455		(5)			(5)		450	450			
100109238	MEMPHIS	TN		07/21/2023		264		(8)			(8)		256	256			
100109239	JACKSONVILLE	FL		07/21/2023		1,502		(2)			(2)		1,500	1,500			
100109241	GULF SHORES	AL		07/21/2023		2,209		13			13		2,222	2,222			
100109242	PALM COAST	FL		07/21/2023		969		18			18		987	987			
100109247	PITTSBURGH	PA		07/21/2023		179		(15)			(15)		164	164			
100109251	JACKSONVILLE	FL		07/21/2023		293		(14)			(14)		279	279			
100109252	FORT WORTH	TX		07/21/2023		827		4			4		831	831			
100109255	PALM BAY	FL		07/21/2023		938		7			7		945	945			
100109257	TUCSON	AZ		07/21/2023		874		(10)			(10)		864	864			
100109264	SOAP LAKE	WA		07/21/2023		103		(7)			(7)		96	96			
100109266	FRESNO	CA		07/21/2023		389		(9)			(9)		380	380			
100109267	ROCKWALL	TX		07/21/2023		1,796		61			61		1,857	1,857			
100109268	GREENVILLE	SC		07/21/2023		398		(27)			(27)		371	371			
100109269	GREENVILLE	SC		07/21/2023		392		(32)			(32)		360	360			
100109270	OCALA	FL		07/21/2023		881		(56)			(56)		825	825			
100109273	OAKLAND	CA		07/21/2023		1,526		(33)			(33)		1,493	1,493			
100109279	LITTLE SILVER	NJ		07/21/2023		905		17			17		922	922			
100109283	SANTEE	CA		07/21/2023		190							190	190			
100109286	GATLINBURG	TN		06/12/2023		2,008		(32)			(32)		1,976	1,976			
100109287	SEVIERVILLE	TN		06/12/2023		1,328		(10)			(10)		1,318	1,318			
100109288	SARASOTA	FL		06/12/2023		1,416		(19)			(19)		1,397	1,397			
100109290	JERSEY CITY	NJ		06/12/2023		1,578		(28)			(28)		1,550	1,550			
100109291	MAHWAH	NJ		06/12/2023		1,205		(18)			(18)		1,187	1,187			
100109292	PANAMA CITY	FL		06/12/2023		1,383		(18)			(18)		1,365	1,365			
100109294	LAWRENCE	MA		06/12/2023		1,530		(18)			(18)		1,512	1,512			
100109295	DALLAS	TX		06/12/2023		1,974		(25)			(25)		1,949	1,949			
100109296	MEDICAL LAKE	WA		06/12/2023		885		(6)			(6)		879	879			
100109297	FARMERS BRANCH	TX		06/12/2023		807		(5)			(5)		802	802			
100109298	MCKINNEY	TX		06/12/2023		914		(3)			(3)		911	911			
100109300	FORT LAUDERDALE	FL		06/12/2023		993		(5)			(5)		988	988			
100109301	PUYALLUP	WA		06/12/2023		775		(6)			(6)		769	769			
100109303	LIBERTY	NY		06/12/2023		952		(8)			(8)		944	944			
100109304	PORT BOLIVAR	TX		06/12/2023		5,686		(68)			(68)		5,618	5,618			
100109306	NORTH RICHLAND HILLS	TX		06/12/2023		760		1			1		761	761			
100109307	LAKEWOOD	WA		06/12/2023		1,666		(8)			(8)		1,658	1,658			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109309	INDIAN ROCKS BEACH	FL		06/12/2023		4,429		(46)			(46)		4,383	4,383			
100109310	HILLSBORO	OR		06/12/2023		776		(6)			(6)		770	770			
100109311	KEY WEST	FL		06/12/2023		3,314		(54)			(54)		3,260	3,260			
100109312	ROCKVALE	TN		06/12/2023		723		(14)			(14)		709	709			
100109313	PALM COAST	FL		06/12/2023		1,290		(3)			(3)		1,287	1,287			
100109315	HAWLEY	PA		06/12/2023		815		(22)			(22)		793	793			
100109318	LIBERTY HILL	TX		06/12/2023		3,157		(64)			(64)		3,093	3,093			
100109320	LIBERTY HILL	TX		06/12/2023		3,201		(65)			(65)		3,136	3,136			
100109322	SOUTH OGDEN	UT		06/12/2023		38,382		(733)			(733)		37,649	37,649			
100109323	SAINT LOUIS	MO		06/12/2023		838		(11)			(11)		827	827			
100109324	KATY	TX		06/12/2023		727		(12)			(12)		715	715			
100109330	NEW BRITAIN	CT		06/12/2023		1,081		(1)			(1)		1,080	1,080			
100109332	WASHINGTON	DC		06/12/2023		578		(9)			(9)		569	569			
100109333	APEX	NC		06/12/2023		1,037		(14)			(14)		1,023	1,023			
100109334	MIAMI	FL		06/12/2023		1,288		(24)			(24)		1,264	1,264			
100109335	AUSTIN	TX		06/12/2023		884		(19)			(19)		865	865			
100109336	MIDLAND	TX		06/12/2023		858		(17)			(17)		841	841			
100109337	GALLATIN	TN		06/12/2023		786		(7)			(7)		779	779			
100109338	NEW CITY	NY		06/12/2023		1,197		(44)			(44)		1,153	1,153			
100109340	FONTANA	CA		06/12/2023		926		(5)			(5)		921	921			
100109341	SANTA MARIA	CA		06/12/2023		1,160		(16)			(16)		1,144	1,144			
100109343	SPOKANE	WA		06/12/2023		1,089		(16)			(16)		1,073	1,073			
100109344	ASTORIA	NY		06/12/2023		7,428		(253)			(253)		7,175	7,175			
100109345	EAST BOSTON	MA		06/12/2023		3,620		(85)			(85)		3,535	3,535			
100109346	MELISSA	TX		06/12/2023		841		(22)			(22)		819	819			
100109348	MELISSA	TX		06/12/2023		838		(12)			(12)		826	826			
100109349	HAINES CITY	FL		06/12/2023		965		31			31		996	996			
100109350	CELINA	TX		06/12/2023		871		(13)			(13)		858	858			
100109351	ENGLEWOOD	CO		06/12/2023		2,106		19			19		2,125	2,125			
100109352	SCRANTON	PA		06/12/2023		1,516		(20)			(20)		1,496	1,496			
100109353	WEST PALM BEACH	FL		06/12/2023		942		(25)			(25)		917	917			
100109354	VENICE	FL		06/12/2023		1,261		(23)			(23)		1,238	1,238			
100109355	SALT LAKE CITY	UT		06/12/2023		1,045		(16)			(16)		1,029	1,029			
100109356	FAIRFAX	VA		06/12/2023		676		(13)			(13)		663	663			
100109357	CLIFTON	NJ		06/12/2023		1,127		(9)			(9)		1,118	1,118			
100109358	EUSTIS	FL		06/12/2023		899		(3)			(3)		896	896			
100109359	FRESNO	CA		06/12/2023		983		(16)			(16)		967	967			
100109362	NAPLES	FL		06/12/2023		4,058		(58)			(58)		4,000	4,000			
100109363	STATEN ISLAND	NY		06/12/2023		1,078		(16)			(16)		1,062	1,062			
100109364	GEORGETOWN	TX		06/12/2023		874		2			2		876	876			
100109366	BRADENTON	FL		06/12/2023		951		(17)			(17)		934	934			
100109367	NASHVILLE	TN		06/12/2023		8,283		(97)			(97)		8,186	8,186			
100109370	DURANGO	CO		06/12/2023		1,645		(28)			(28)		1,617	1,617			
100109371	ANCHORAGE	AK		06/12/2023		1,418		(17)			(17)		1,401	1,401			
100109372	SEASIDE	OR		06/12/2023		1,987		(52)			(52)		1,935	1,935			
100109373	TUCSON	AZ		06/12/2023		987		(1)			(1)		986	986			
100109374	KISSIMMEE	FL		06/12/2023		1,149		(16)			(16)		1,133	1,133			
100109375	OREM	UT		06/12/2023		701		(17)			(17)		684	684			
100109376	WESLEY CHAPEL	FL		06/12/2023		1,388		9			9		1,397	1,397			
100109377	MANTECA	CA		06/12/2023		1,996		47			47		2,043	2,043			
100109379	PORT SAINT LUCIE	FL		06/12/2023		1,378		15			15		1,393	1,393			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109381	MIRAMAR BEACH	FL		06/13/2023		1,220		(19)			(19)		1,201	1,201			
100109384	FORT BRAGG	CA		06/13/2023		846		(28)			(28)		818	818			
100109392	N TOPSAIL BEACH	NC		06/13/2023		1,321		(32)			(32)		1,289	1,289			
100109394	CATHEDRAL CITY	CA		06/13/2023		480		5			5		485	485			
100109395	LITHONIA	GA		06/13/2023		263		(4)			(4)		259	259			
100109574	FRESNO	TX		06/14/2023		411		(14)			(14)		397	397			
100109576	JACKSONVILLE	FL		06/14/2023		1,023		(25)			(25)		998	998			
100109577	SARASOTA	FL		06/14/2023		685		(31)			(31)		654	654			
100109578	CITRUS HEIGHTS	CA		06/14/2023		1,338		(45)			(45)		1,293	1,293			
100109581	SALINAS	CA		06/14/2023		3,697		(57)			(57)		3,640	3,640			
100109582	CHARLESTOWN	IN		06/14/2023		953		(6)			(6)		947	947			
100109583	PORTER	TX		06/14/2023		389		(18)			(18)		371	371			
100109584	AURORA	IL		06/14/2023		471		(19)			(19)		452	452			
100109587	LA FAYETTE	GA		06/14/2023		561		(32)			(32)		529	529			
100109590	ADELANTO	CA		06/14/2023		446		(28)			(28)		418	418			
100109591	MIAMI	FL		06/14/2023		574		(20)			(20)		554	554			
100109593	GREELEY	CO		06/14/2023		575		(23)			(23)		552	552			
100109596	BALTIMORE	MD		06/14/2023		548		(21)			(21)		527	527			
100109600	PETERSBURG	VA		06/14/2023		209		(13)			(13)		196	196			
100109601	SAN ANTONIO	TX		06/14/2023		338		(18)			(18)		320	320			
100109610	BALTIMORE	MD		06/14/2023		464		(17)			(17)		447	447			
100109611	FORT WORTH	TX		06/14/2023		1,779		(133)			(133)		1,646	1,646			
100109618	LOS ANGELES	CA		06/14/2023		720		(28)			(28)		692	692			
100109619	PALM BAY	FL		06/14/2023		386		(18)			(18)		368	368			
100109622	HOUSTON	TX		06/14/2023		3,236		(61)			(61)		3,175	3,175			
100109623	MIDDLETOWN	OH		06/14/2023		405		(16)			(16)		389	389			
100109627	COLLIERVILLE	TN		06/14/2023		1,619		(50)			(50)		1,569	1,569			
100109630	NORTH HOLLYWOOD	CA		06/14/2023		1,870		(30)			(30)		1,840	1,840			
100109633	PLANO	TX		06/14/2023		53,433		(622)			(622)		52,811	52,811			
100109635	BALTIMORE	MD		06/14/2023		304		(16)			(16)		288	288			
100109636	VERNON	CT		06/14/2023		801		(52)			(52)		749	749			
100109637	FORT LAUDERDALE	FL		06/14/2023		2,705		(40)			(40)		2,665	2,665			
100109639	LAUREL	MD		06/14/2023		3,748		(23)			(23)		3,725	3,725			
100109640	HOLIDAY	FL		06/14/2023		932		(43)			(43)		889	889			
100109641	OAKLAND	CA		06/14/2023		2,574		(134)			(134)		2,440	2,440			
100109643	MAGNOLIA	TX		06/14/2023		494		(2)			(2)		492	492			
100109645	TOMBALL	TX		06/14/2023		712		1			1		713	713			
100109647	FONTANA	CA		06/14/2023		1,828		3			3		1,831	1,831			
100109648	PANAMA CITY BEACH	FL		06/14/2023		771		(19)			(19)		752	752			
100109649	KENNER	LA		06/14/2023		1,342		(16)			(16)		1,326	1,326			
100109651	SACRAMENTO	CA		06/14/2023		978		(22)			(22)		956	956			
100109652	GLEN BURNIE	MD		06/14/2023		518		(11)			(11)		507	507			
100109655	ORLANDO	FL		06/14/2023		575		16			16		591	591			
100109656	LOS GATOS	CA		06/14/2023		4,366		(119)			(119)		4,247	4,247			
100109658	ESTERO	FL		06/14/2023		983		(33)			(33)		950	950			
100109659	BALTIMORE	MD		06/14/2023		244		(11)			(11)		233	233			
100109661	EL PASO	TX		06/14/2023		1,257		(76)			(76)		1,181	1,181			
100109662	VACAVILLE	CA		06/14/2023		9,901		(87)			(87)		9,814	9,814			
100109664	PAUMA VALLEY	CA		06/14/2023		1,859		(8)			(8)		1,851	1,851			
100109669	WINNSBORO	SC		06/16/2023		907		(71)			(71)		836	836			
100109670	SAN ANTONIO	TX		06/16/2023		27							27	27			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109671	MIAMI	FL		06/16/2023		1,157		(50)			(50)		1,107	1,107			
100109672	PALM SPRINGS	CA		06/16/2023		8,931		(243)			(243)		8,688	8,688			
100109675	KANNAPOLIS	NC		06/16/2023		699		(17)			(17)		682	682			
100109679	RANCHO CUCAMONGA	CA		06/16/2023		1,984		(43)			(43)		1,941	1,941			
100109680	SILVERTON	OR		06/16/2023		3,951		(95)			(95)		3,856	3,856			
100109682	BROWNS MILLS	NJ		06/16/2023		2,489		(77)			(77)		2,412	2,412			
100109683	VANCOUVER	WA		06/16/2023		1,848		(35)			(35)		1,813	1,813			
100109685	EAST HARTFORD	CT		06/16/2023		1,271		(35)			(35)		1,236	1,236			
100109686	CHICAGO	IL		06/16/2023		318		(5)			(5)		313	313			
100109687	GILROY	CA		06/16/2023		797		(18)			(18)		779	779			
100109689	APPLE VALLEY	CA		06/16/2023		794		(18)			(18)		776	776			
100109690	LITTLE ROCK	AR		06/16/2023		3,323		(85)			(85)		3,238	3,238			
100109694	TILLAMOOK	OR		06/15/2023		503		(23)			(23)		480	480			
100109698	HOUSTON	TX		06/16/2023		10,396		(279)			(279)		10,117	10,117			
100109699	LAKE FOREST	CA		06/16/2023		4,382		(56)			(56)		4,326	4,326			
100109700	SAINT CLOUD	FL		06/16/2023		2,178		(87)			(87)		2,091	2,091			
100109702	ORINDA	CA		06/16/2023		3,729		(98)			(98)		3,631	3,631			
100109703	NORTHPORT	AL		06/16/2023		814		(16)			(16)		798	798			
100109704	PARAMUS	NJ		06/16/2023		4,325		(90)			(90)		4,235	4,235			
100109705	LILBURN	GA		06/16/2023		358		(11)			(11)		347	347			
100109708	RANCHO CUCAMONGA	CA		06/16/2023		1,098		(23)			(23)		1,075	1,075			
100109709	RANCHO CUCAMONGA	CA		06/16/2023		942		(17)			(17)		925	925			
100109719	HOUSTON	TX		06/16/2023		785		(23)			(23)		762	762			
100109720	WINDHAM	CT		06/16/2023		290		(7)			(7)		283	283			
100109721	INCLINE VILLAGE	NV		06/16/2023		6,736		(222)			(222)		6,514	6,514			
100109724	BRONX	NY		06/16/2023		1,553		(30)			(30)		1,523	1,523			
100109725	JACKSONVILLE	FL		06/16/2023		1,361		(39)			(39)		1,322	1,322			
100109726	NAPLES	FL		06/16/2023		655		(22)			(22)		633	633			
100109731	LANCASTER	SC		06/16/2023		661		(22)			(22)		639	639			
100109732	BAYPORT	NY		06/16/2023		3,268		(82)			(82)		3,186	3,186			
100109733	KENNEWICK	WA		06/16/2023		1,057		(26)			(26)		1,031	1,031			
100109734	MIAMI	FL		06/16/2023		1,447		(35)			(35)		1,412	1,412			
100109735	FAIRVIEW	NJ		06/16/2023		610		(6)			(6)		604	604			
100109736	HONOLULU	HI		06/16/2023		2,036		(86)			(86)		1,950	1,950			
100109738	MARIETTA	GA		06/16/2023		496		(11)			(11)		485	485			
100109739	DETROIT	MI		06/16/2023		496		(11)			(11)		485	485			
100109740	PEMBROKE PINES	FL		06/16/2023		428		(11)			(11)		417	417			
100109743	FORT PIERCE	FL		06/16/2023		5,220		(66)			(66)		5,154	5,154			
100109745	AUSTIN	TX		06/16/2023		705		(15)			(15)		690	690			
100109746	BEVERLY HILLS	CA		06/16/2023		2,791		(64)			(64)		2,727	2,727			
100109751	NAUGATUCK	CT		06/16/2023		2,161		(22)			(22)		2,139	2,139			
100109753	MACON	GA		06/16/2023		849		(20)			(20)		829	829			
100109755	COLUMBUS	OH		06/16/2023		4,877		(145)			(145)		4,732	4,732			
100109760	HOUSTON	TX		06/16/2023		647		(16)			(16)		631	631			
100109767	CULVER CITY	CA		08/04/2023		7,622		(122)			(122)		7,500	7,500			
100109769	SANTA ANA	CA		08/04/2023		1,031		(10)			(10)		1,021	1,021			
100109770	RANCHO MISSION VIEJO	CA		08/04/2023		1,373		(28)			(28)		1,345	1,345			
100109771	SAN DIEGO	CA		08/04/2023		2,904		(43)			(43)		2,861	2,861			
100109772	CHANDLER	AZ		08/04/2023		1,028		(8)			(8)		1,020	1,020			
100109773	OAKHURST	CA		08/04/2023		1,312		(31)			(31)		1,281	1,281			
100109777	OCALA	FL		08/04/2023		920		(15)			(15)		905	905			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109782	FIRESTONE	CO		08/04/2023		1,585		4			4		1,589	1,589			
100109783	NAPA	CA		08/04/2023		1,091		(9)			(9)		1,082	1,082			
100109785	FELTON	CA		08/04/2023		2,798		32			32		2,830	2,830			
100109786	LOS ANGELES	CA		08/04/2023		1,288		(26)			(26)		1,262	1,262			
100109787	SPRING BRANCH	TX		08/04/2023		2,925		30			30		2,955	2,955			
100109789	SHORELINE	WA		08/04/2023		5,496		(252)			(252)		5,244	5,244			
100109791	KEY LARGO	FL		08/04/2023		846		(15)			(15)		831	831			
100109798	LAVEEN	AZ		08/04/2023		10,797		(119)			(119)		10,678	10,678			
100109799	TALLAHASSEE	FL		08/04/2023		244		(10)			(10)		234	234			
100109802	SNELLVILLE	GA		08/04/2023		424		(9)			(9)		415	415			
100109809	KISSIMMEE	FL		08/04/2023		1,949		3			3		1,952	1,952			
100109810	LODI	CA		08/04/2023		432		(15)			(15)		417	417			
100109813	IRVINGTON	NJ		06/22/2023		1,270		(30)			(30)		1,240	1,240			
100109815	NEWARK	NJ		06/22/2023		1,449		(35)			(35)		1,414	1,414			
100109818	EAST ORANGE	NJ		06/22/2023		1,353		(35)			(35)		1,318	1,318			
100109819	NEWARK	NJ		06/22/2023		1,386		(34)			(34)		1,352	1,352			
100109824	CHICAGO	IL		06/22/2023		241		(10)			(10)		231	231			
100109825	GARY	IN		06/22/2023		1,403		(47)			(47)		1,356	1,356			
100109829	ROEBLING	NJ		06/22/2023		318		(12)			(12)		306	306			
100109830	STATEN ISLAND	NY		06/22/2023		1,470		(106)			(106)		1,364	1,364			
100109831	EAST ORANGE	NJ		06/22/2023		939		(51)			(51)		888	888			
100109832	LUBBOCK	TX		06/22/2023		187		(6)			(6)		181	181			
100109835	NORFOLK	VA		06/22/2023		253		(8)			(8)		245	245			
100109838	MILLVILLE	NJ		06/22/2023		237		(10)			(10)		227	227			
100109840	NORTH MIAMI BEACH	FL		06/22/2023		1,475		(106)			(106)		1,369	1,369			
100109841	ST. LOUIS	MO		06/22/2023		993		(34)			(34)		959	959			
100109842	LANTANA	FL		06/22/2023		875		(46)			(46)		829	829			
100109843	DETROIT	MI		06/22/2023		367		(13)			(13)		354	354			
100109845	ORLANDO	FL		06/22/2023		540		(10)			(10)		530	530			
100109846	PHILADELPHIA	PA		06/22/2023		1,201		(87)			(87)		1,114	1,114			
100109847	UNIONDALE	NY		06/22/2023		1,375		(6)			(6)		1,369	1,369			
100109848	KINGSTON	PA		06/22/2023		493		(19)			(19)		474	474			
100109850	LANSING	IL		06/22/2023		419		(13)			(13)		406	406			
100109851	INDIANAPOLIS	IN		06/22/2023		310		(8)			(8)		302	302			
100109852	KANSAS CITY	MO		06/22/2023		344		(6)			(6)		338	338			
100109853	ORLANDO	FL		06/22/2023		578		(14)			(14)		564	564			
100109855	THE BRONX	NY		06/22/2023		2,068		(61)			(61)		2,007	2,007			
100109858	CHICAGO	IL		06/22/2023		1,459		(46)			(46)		1,413	1,413			
100109859	SOUTH FALLSBURG	NY		06/22/2023		726		(13)			(13)		713	713			
100109861	WYOMING	MI		06/22/2023		338		(12)			(12)		326	326			
100109864	CLEVELAND	OH		06/22/2023		360		(9)			(9)		351	351			
100109865	OKLAHOMA CITY	OK		06/22/2023		11,377		(9)			(9)		11,368	7,749		(3,619)	(3,619)
100109868	NEWTON	NJ		06/22/2023		507		(14)			(14)		493	493			
100109869	EAST SYRACUSE	NY		06/22/2023		322		(11)			(11)		311	311			
100109870	HILLSIDE	NJ		06/22/2023		1,377		(25)			(25)		1,352	1,352			
100109871	MORROW	GA		06/22/2023		364		(8)			(8)		356	356			
100109873	NEW ORLEANS	LA		06/22/2023		416		(12)			(12)		404	404			
100109875	CLINTON TOWNSHIP	MI		06/22/2023		9							9	9			
100109876	PHILADELPHIA	PA		06/22/2023		328		(8)			(8)		320	320			
100109879	BRENTWOOD	NY		06/22/2023		525		(11)			(11)		514	514			
100109882	KANSAS CITY	MO		06/22/2023		338		(9)			(9)		329	329			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109883	MORGANTOWN	WV		06/22/2023		356		(12)			(12)		344	344			
100109885	CHICAGO	IL		06/22/2023		332		(4)			(4)		328	328			
100109886	CHICAGO	IL		06/22/2023		456		(11)			(11)		445	445			
100109889	KANSAS CITY	MO		06/22/2023		502		(18)			(18)		484	484			
100109894	BALTIMORE	MD		06/22/2023		186		(6)			(6)		180	180			
100109895	TYLER	TX		06/22/2023		448		(9)			(9)		439	439			
100109899	ATLANTIC CITY	NJ		06/22/2023		428		(15)			(15)		413	413			
100109902	LYNWOOD	IL		06/22/2023		193		(6)			(6)		187	187			
100109903	KANSAS CITY	MO		06/22/2023		449		(9)			(9)		440	440			
100109905	GARY	IN		06/22/2023		284		(8)			(8)		276	276			
100109906	NEW CASTLE	DE		06/22/2023		380		(11)			(11)		369	369			
100109908	GALLOWAY	NJ		06/22/2023		211		(7)			(7)		204	204			
100109910	ROCKY MOUNT	NC		06/22/2023		209		(5)			(5)		204	204			
100109911	SHIRLEY	NY		06/22/2023		877		(24)			(24)		853	853			
100109913	CLEVELAND	OH		06/22/2023		212		(4)			(4)		208	208			
100109914	BOISE	ID		06/22/2023		1,306		(29)			(29)		1,277	1,277			
100109915	TRENTON	NJ		06/22/2023		320		(9)			(9)		311	311			
100109917	HAMILTON	NJ		06/22/2023		391		(12)			(12)		379	379			
100109918	TRENTON	NJ		06/22/2023		329		(9)			(9)		320	320			
100109919	LANSING	IL		06/22/2023		395		(7)			(7)		388	388			
100109920	BALTIMORE	MD		06/22/2023		374		(11)			(11)		363	363			
100109923	GLASSBORO	NJ		06/22/2023		709		(17)			(17)		692	692			
100109924	WARETOWN	NJ		06/22/2023		630		(19)			(19)		611	611			
100109926	BROOKLYN	NY		06/22/2023		1,871		(44)			(44)		1,827	1,827			
100109929	SURFSIDE	FL		06/22/2023		1,587		(91)			(91)		1,496	1,496			
100109930	MERIDEN	CT		06/22/2023		505		(18)			(18)		487	487			
100109931	PHILADELPHIA	PA		06/22/2023		332		(10)			(10)		322	322			
100109932	KANSAS CITY	MO		06/22/2023		562		(14)			(14)		548	548			
100109934	PHILADELPHIA	PA		06/22/2023		455		(11)			(11)		444	444			
100109936	CONROE	TX		06/22/2023		593		(32)			(32)		561	561			
100109937	BROOKLYN	NY		06/22/2023		2,045		(45)			(45)		2,000	2,000			
100109939	STATEN ISLAND	NY		06/22/2023		1,659		(41)			(41)		1,618	1,618			
100109941	RED BANK	NJ		06/22/2023		1,148		(29)			(29)		1,119	1,119			
100109942	MERIDEN	CT		06/22/2023		455		(15)			(15)		440	440			
100109946	TEMPLE	TX		06/22/2023		481		(9)			(9)		472	472			
100109947	BERLIN	NJ		06/22/2023		592		(13)			(13)		579	579			
100109948	CINCINNATI	OH		06/22/2023		325		(8)			(8)		317	317			
100109950	ALLENTOWN	PA		06/22/2023		337		(10)			(10)		327	327			
100109952	CHICAGO	IL		06/22/2023		559		(19)			(19)		540	540			
100109955	LANSING	IL		06/22/2023		274		(8)			(8)		266	266			
100109958	LAS VEGAS	NV		06/22/2023		1,077		(27)			(27)		1,050	1,050			
100109959	ATLANTA	GA		06/22/2023		1,098		(30)			(30)		1,068	1,068			
100109960	CONYERS	GA		06/22/2023		1,029		(48)			(48)		981	981			
100109961	LINDENWOLD	NJ		06/22/2023		264		(7)			(7)		257	257			
100109966	PHOENIX	AZ		06/22/2023		720		(18)			(18)		702	702			
100109967	PHOENIX	AZ		06/22/2023		849		(12)			(12)		837	837			
100109970	MOUNT VERNON	NY		06/22/2023		1,814		(33)			(33)		1,781	1,781			
100109972	PHILADELPHIA	PA		06/22/2023		388		(9)			(9)		379	379			
100109976	JACKSONVILLE	FL		06/22/2023		201		(5)			(5)		196	196			
100109978	GARY	IN		06/22/2023		400		(7)			(7)		393	393			
100109979	BROOKLYN	NY		06/22/2023		3,582		(188)			(188)		3,394	3,394			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109980	MANAHAWKIN	NJ		06/22/2023		716		(13)			(13)		703	703			
100109982	NEWBURGH	NY		06/22/2023		598		(13)			(13)		585	585			
100109983	BROOKLYN	NY		06/22/2023		2,257		(81)			(81)		2,176	2,176			
100109985	COLUMBIA	SC		06/22/2023		310		(7)			(7)		303	303			
100109986	PLYMOUTH	PA		06/22/2023		466		(6)			(6)		460	460			
100109989	NORCROSS	GA		06/22/2023		696		(21)			(21)		675	675			
100109991	WEST HAVERSTRAW	NY		06/22/2023		1,175		(34)			(34)		1,141	1,141			
100109995	HAVERSTRAW	NY		06/22/2023		1,068		(21)			(21)		1,047	1,047			
100109996	FRANKLIN TOWNSHIP	NJ		06/22/2023		438		(7)			(7)		431	431			
100109998	BALTIMORE	MD		06/22/2023		335		(8)			(8)		327	327			
100109999	TRENTON	NJ		06/22/2023		382		(18)			(18)		364	364			
100110000	ROCHESTER	NY		06/22/2023		73		(5)			(5)		68	68			
100110001	BERKELEY TOWNSHIP	NJ		06/22/2023		807		(17)			(17)		790	790			
100110003	NEW ORLEANS	LA		06/22/2023		1,820		(67)			(67)		1,753	1,753			
100110005	SOUTHBURY	CT		06/22/2023		776		(23)			(23)		753	753			
100110006	HEMPSTEAD	NY		06/22/2023		1,299		(39)			(39)		1,260	1,260			
100110007	HUNTINGTON	NY		06/22/2023		1,295		(28)			(28)		1,267	1,267			
100110008	DETROIT	MI		06/22/2023		1,069		(33)			(33)		1,036	1,036			
100110010	SAN DIEGO	CA		06/23/2023		2,198		(38)			(38)		2,160	2,160			
100110012	LEESBURG	VA		06/23/2023		3,562		(29)			(29)		3,533	3,533			
100110015	HYPOLUXO	FL		06/23/2023		441		(10)			(10)		431	431			
100110020	VERO BEACH	FL		06/23/2023		413		(12)			(12)		401	401			
100110022	PORT SAINT LUCIE	FL		06/23/2023		1,715		(6)			(6)		1,709	1,709			
100110023	CINCINNATI	OH		06/23/2023		441		(27)			(27)		414	414			
100110024	CARLISLE	PA		06/23/2023		9,738		(204)			(204)		9,534	9,534			
100110025	SAN DIEGO	CA		06/23/2023		1,823		(30)			(30)		1,793	1,793			
100110027	CHANDLER	AZ		06/23/2023		3,175		(65)			(65)		3,110	3,110			
100110028	MIAMI	FL		06/23/2023		1,550		(37)			(37)		1,513	1,513			
100110029	PROSPECT PARK	PA		06/23/2023		742		1			1		743	743			
100110030	NORTH LAUDERDALE	FL		06/23/2023		582		(6)			(6)		576	576			
100110033	CUTLER BAY	FL		06/23/2023		383		(7)			(7)		376	376			
100110034	WILLINGBORO	NJ		06/23/2023		1,289		(46)			(46)		1,243	1,243			
100110035	NEWARK	NJ		06/23/2023		3,950		(113)			(113)		3,837	3,837			
100110037	PARKVILLE	MD		06/23/2023		675		(19)			(19)		656	656			
100110039	VALLEY GLEN	CA		06/23/2023		2,593		(48)			(48)		2,545	2,545			
100110041	LONGS	SC		06/23/2023		187		(7)			(7)		180	180			
100110042	BALTIMORE	MD		06/23/2023		1,286		6			6		1,292	1,292			
100110043	TEMPLE HILLS	MD		06/23/2023		704		(7)			(7)		697	697			
100110045	ANSONIA	CT		06/23/2023		570		(5)			(5)		565	565			
100110046	OAK BROOK	IL		06/23/2023		4,525		(147)			(147)		4,378	4,378			
100110049	MCALLEN	TX		06/23/2023		708		(13)			(13)		695	695			
100110051	NORTH LAUDERDALE	FL		06/23/2023		583		(7)			(7)		576	576			
100110054	SARASOTA	FL		06/23/2023		1,647		(23)			(23)		1,624	1,624			
100110056	NAPLES	FL		06/23/2023		878		(9)			(9)		869	869			
100110058	STOCKTON	CA		06/23/2023		1,062		(2)			(2)		1,060	1,060			
100110059	BRENTWOOD	NY		06/23/2023		1,175		(5)			(5)		1,170	1,170			
100110060	PIKESVILLE	MD		06/23/2023		687		(13)			(13)		674	674			
100110061	CAPE CORAL	FL		06/23/2023		1,789		(32)			(32)		1,757	1,757			
100110063	SILVER SPRING	MD		06/23/2023		4,110		(14)			(14)		4,096	4,096			
100110064	PORT ST LUCIE	FL		06/23/2023		1,362		(19)			(19)		1,343	1,343			
100110066	PINECREST	FL		06/23/2023		10,933		(1,049)			(1,049)		9,884	9,884			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110067	LA BELLE	FL		06/23/2023		256		2			2		258	258			
100110071	FOREST HILLS	NY		06/23/2023		5,262		(74)			(74)		5,188	5,188			
100110072	BALTIMORE	MD		06/23/2023		214		(2)			(2)		212	212			
100110073	RANDALLSTOWN	MD		06/23/2023		673		(16)			(16)		657	657			
100110075	BEND	OR		06/23/2023		1,051		(28)			(28)		1,023	1,023			
100110076	BUDA	TX		06/23/2023		731		(15)			(15)		716	716			
100110079	HAMLIN	NY		06/23/2023		175		(3)			(3)		172	172			
100110085	PHOENIX	AZ		06/23/2023		668		(14)			(14)		654	654			
100110086	SACRAMENTO	CA		06/23/2023		313		(1)			(1)		312	312			
100110088	NORTH MIDDLETOWN	NJ		06/23/2023		435		(8)			(8)		427	427			
100110093	WEST MELBOURNE	FL		06/23/2023		1,310		(21)			(21)		1,289	1,289			
100110094	GAINESVILLE	VA		06/23/2023		987		(16)			(16)		971	971			
100110095	DISTRICT HEIGHTS	MD		06/23/2023		510		(6)			(6)		504	504			
100110098	ELIZABETH	NJ		06/23/2023		945		(10)			(10)		935	935			
100110099	NEW CUYAMA	CA		06/23/2023		2,321		(50)			(50)		2,271	2,271			
100110102	GULFPORT	FL		06/23/2023		410		(6)			(6)		404	404			
100110105	PHOENIX	AZ		06/23/2023		1,577		(14)			(14)		1,563	1,563			
100110108	DORAL	FL		06/23/2023		975		13			13		988	988			
100110113	MCDONOUGH	GA		06/23/2023		7,245		(74)			(74)		7,171	7,171			
100110119	HOMESTEAD	FL		06/23/2023		1,132		(11)			(11)		1,121	1,121			
100110120	CHATTAHOOCHEE HILLS	GA		06/23/2023		556		(3)			(3)		553	553			
100110122	BAYTOWN	TX		06/23/2023		376		(7)			(7)		369	369			
100110123	LOS CABOS	MEX		06/27/2023		1,646							1,646	1,646			
100110125	PUERTO VALLARTA	MEX		06/27/2023		4,806							4,806	4,806			
100110126	RARITAN	NJ		06/29/2023		990		(54)			(54)		936	936			
100110128	SOUTH JORDAN	UT		06/29/2023		1,343		(51)			(51)		1,292	1,292			
100110130	SHAKOPEE	MN		06/29/2023		1,693		(110)			(110)		1,583	1,583			
100110132	FORT VALLEY	GA		06/29/2023		460		(44)			(44)		416	416			
100110136	LONG POND	PA		06/29/2023		410		(28)			(28)		382	382			
100110138	LOS BANOS	CA		06/29/2023		1,079		(32)			(32)		1,047	1,047			
100110144	LEONARD	TX		06/29/2023		1,066		(45)			(45)		1,021	1,021			
100110146	KISSIMMEE	FL		06/29/2023		1,938		24			24		1,962	1,962			
100110150	SCHAUMBURG	IL		06/29/2023		2,914		(6)			(6)		2,908	2,908			
100110152	MANOR	TX		06/29/2023		762		(7)			(7)		755	755			
100110153	PERRIS	CA		06/29/2023		1,253		(40)			(40)		1,213	1,213			
100110156	SAN ANTONIO	TX		06/29/2023		770		(62)			(62)		708	708			
100110157	BEAVERTON	OR		06/30/2023		989		(7)			(7)		982	982			
100110158	RAHWAY	NJ		06/30/2023		952		(8)			(8)		944	944			
100110159	LARGO	FL		06/30/2023		1,098		18			18		1,116	1,116			
100110161	HYDE PARK	UT		06/30/2023		1,634		16			16		1,650	1,650			
100110162	CHICAGO	IL		06/30/2023		1,407		12			12		1,419	1,419			
100110163	WILMINGTON	NC		06/30/2023		1,276		(3)			(3)		1,273	1,273			
100110166	MESA	AZ		06/30/2023		1,636		25			25		1,661	1,661			
100110168	HYPOLUXO	FL		06/30/2023		654		(10)			(10)		644	644			
100110170	TOMS RIVER	NJ		06/30/2023		808		7			7		815	815			
100110171	CORONA	NY		06/30/2023		4,687		57			57		4,744	4,744			
100110172	GARFIELD	NJ		06/30/2023		1,524		10			10		1,534	1,534			
100110173	FLAGSTAFF	AZ		06/30/2023		1,080		8			8		1,088	1,088			
100110174	SANTA CLARA	CA		06/30/2023		2,427		15			15		2,442	2,442			
100110175	ORLANDO	FL		06/30/2023		1,252		53			53		1,305	1,305			
100110176	BOCA RATON	FL		06/30/2023		1,477		8			8		1,485	1,485			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110177	SAN DIEGO	CA		06/30/2023		1,077		19			19		1,096	1,096			
100110180	LAKEWOOD	CO		06/30/2023		1,213		(15)			(15)		1,198	1,198			
100110181	MURPHYS	CA		06/30/2023		1,548		57			57		1,605	1,605			
100110182	BALD HEAD ISLAND	NC		06/30/2023		2,066		28			28		2,094	2,094			
100110183	REDONDO BEACH	CA		06/30/2023		2,375		21			21		2,396	2,396			
100110184	CLERMONT	FL		06/30/2023		827		2			2		829	829			
100110186	TUCSON	AZ		06/30/2023		751		(12)			(12)		739	739			
100110187	TUCSON	AZ		06/30/2023		751		(12)			(12)		739	739			
100110188	TUCSON	AZ		06/30/2023		751		(12)			(12)		739	739			
100110190	TUCSON	AZ		06/30/2023		751		(12)			(12)		739	739			
100110192	DURHAM	NC		06/30/2023		2,082		8			8		2,090	2,090			
100110194	LOS ANGELES	CA		06/30/2023		2,086		(20)			(20)		2,066	2,066			
100110195	YUCCA VALLEY	CA		06/30/2023		853		(10)			(10)		843	843			
100110197	DURHAM	NC		06/30/2023		1,052							1,052	1,052			
100110198	CHANDLER	AZ		06/30/2023		1,400		27			27		1,427	1,427			
100110199	DURHAM	NC		06/30/2023		901		(3)			(3)		898	898			
100110200	LAWRENCEVILLE	GA		06/30/2023		7,219		5			5		7,224	7,224			
100110201	LACEY	WA		06/30/2023		1,103		6			6		1,109	1,109			
100110202	SPARKS	NV		06/30/2023		771		(3)			(3)		768	768			
100110203	LEESBURG	FL		06/30/2023		863		(3)			(3)		860	860			
100110204	WILMINGTON	CA		06/30/2023		2,157							2,157	2,157			
100110205	LAKEWAY	TX		06/30/2023		1,277		16			16		1,293	1,293			
100110206	NEWARK	NJ		06/30/2023		934		(13)			(13)		921	921			
100110207	SAN ANTONIO	TX		06/30/2023		633,832		(7,868)			(7,868)		625,964	625,964			
100110209	HARKER HEIGHTS	TX		06/30/2023		1,722		(20)			(20)		1,702	1,702			
100110210	MURRIETA	CA		06/30/2023		1,380		4			4		1,384	1,384			
100110211	LONG BEACH	CA		06/30/2023		2,891		113			113		3,004	3,004			
100110212	SOUTH JORDAN	UT		06/30/2023		1,139		(2)			(2)		1,137	1,137			
100110214	POWELL	OH		06/30/2023		2,324		(30)			(30)		2,294	2,294			
100110215	OGDEN	UT		06/30/2023		894		4			4		898	898			
100110216	FARMERS BRANCH	TX		06/30/2023		840		7			7		847	847			
100110217	YUCCA VALLEY	CA		06/30/2023		894		(7)			(7)		887	887			
100110218	OWINGS MILLS	MD		06/30/2023		842		2			2		844	844			
100110219	MIAMI	FL		06/30/2023		3,962		(16)			(16)		3,946	3,946			
100110221	LINCOLN	CA		06/30/2023		1,151		3			3		1,154	1,154			
100110223	AUSTIN	TX		06/30/2023		1,372		20			20		1,392	1,392			
100110225	GREENWICH	CT		06/30/2023		3,067		(1)			(1)		3,066	3,066			
100110226	KIRKLAND	WA		06/30/2023		2,417		24			24		2,441	2,441			
100110227	BENTONVILLE	AR		06/30/2023		770		(2)			(2)		768	768			
100110228	MINNEAPOLIS	MN		06/30/2023		951		(9)			(9)		942	942			
100110229	JOHNS ISLAND	SC		06/30/2023		2,048		27			27		2,075	2,075			
100110230	MOUNTAIN HOUSE	CA		06/30/2023		65,246		654			654		65,900	65,900			
100110232	LEBANON	OR		06/30/2023		967		13			13		980	980			
100110233	KILL DEVIL HILLS	NC		06/30/2023		2,522		(20)			(20)		2,502	2,502			
100110234	HOUSTON	TX		06/30/2023		796		6			6		802	802			
100110235	CHARLOTTESVILLE	VA		06/30/2023		1,171		40			40		1,211	1,211			
100110236	GARFIELD	NJ		06/30/2023		1,477		15			15		1,492	1,492			
100110237	LAS VEGAS	NV		06/30/2023		1,232		(3)			(3)		1,229	1,229			
100110238	OAKLAND	CA		06/30/2023		1,711		39			39		1,750	1,750			
100110239	LAS VEGAS	NV		06/30/2023		797		17			17		814	814			
100110241	ARDEN	NC		06/30/2023		2,166		25			25		2,191	2,191			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110242	NOBLESVILLE	IN		06/30/2023		811		(9)			(9)		802	802			
100110243	LAS VEGAS	NV		06/30/2023		844		3			3		847	847			
100110244	NORTH WILDWOOD	NJ		06/30/2023		1,052		30			30		1,082	1,082			
100110245	YAKIMA	WA		06/30/2023		1,210		28			28		1,238	1,238			
100110246	OAK ISLAND	NC		06/30/2023		35,990		103			103		36,093	36,093			
100110248	NAPERVILLE	IL		06/30/2023		932		(27)			(27)		905	905			
100110249	ELLENSBURG	WA		06/30/2023		795		7			7		802	802			
100110250	WHITTIER	CA		06/30/2023		941		18			18		959	959			
100110251	RAMONA	CA		06/30/2023		1,926		9			9		1,935	1,935			
100110252	PETALUMA	CA		06/30/2023		1,160		(29)			(29)		1,131	1,131			
100110253	NEW ORLEANS	LA		06/30/2023		815		5			5		820	820			
100110254	KILL DEVIL HILLS	NC		06/30/2023		1,875		(19)			(19)		1,856	1,856			
100110255	NEWARK	NJ		06/30/2023		692		6			6		698	698			
100110256	LAKEWOOD	CO		06/30/2023		1,198		17			17		1,215	1,215			
100110257	PETALUMA	CA		06/30/2023		5,805		(23)			(23)		5,782	5,782			
100110258	MADISONVILLE	TX		06/30/2023		1,103		1			1		1,104	1,104			
100110259	POCONO PINES	PA		06/30/2023		1,169		11			11		1,180	1,180			
100110260	HALTOM CITY	TX		06/30/2023		782		6			6		788	788			
100110261	LANCASTER	PA		06/30/2023		15,253		(253)			(253)		15,000	15,000			
100110263	SUGAR MOUNTAIN	NC		06/30/2023		1,098		4			4		1,102	1,102			
100110264	FLOWER MOUND	TX		06/30/2023		1,431		24			24		1,455	1,455			
100110265	CASTLE ROCK	WA		06/30/2023		1,529		(16)			(16)		1,513	1,513			
100110268	RICHMOND HILL	GA		06/30/2023		663		(11)			(11)		652	652			
100110269	POOLER	GA		06/30/2023		1,167		(9)			(9)		1,158	1,158			
100110270	ROSELAND	VA		06/30/2023		1,349		(5)			(5)		1,344	1,344			
100110272	FORT MYERS	FL		06/30/2023		4,364		(112)			(112)		4,252	4,252			
100110273	GARFIELD	NJ		06/30/2023		1,540		18			18		1,558	1,558			
100110274	NOTTINGHAM	PA		06/30/2023		657		(4)			(4)		653	653			
100110275	HOT SPRINGS	AR		06/30/2023		1,526		(15)			(15)		1,511	1,511			
100110276	HURRICANE	UT		06/30/2023		1,033		(9)			(9)		1,024	1,024			
100110277	HOPATCONG	NJ		06/30/2023		2,027		2			2		2,029	2,029			
100110279	RENTON	WA		06/30/2023		783		9			9		792	792			
100110280	JACKSONVILLE	FL		06/30/2023		1,240		19			19		1,259	1,259			
100110281	JACKSON	NJ		06/30/2023		1,329		(8)			(8)		1,321	1,321			
100110282	CHALMETTE	LA		06/30/2023		830		15			15		845	845			
100110283	HEYBURN	ID		06/30/2023		1,323		1			1		1,324	1,324			
100110285	AUSTIN	TX		06/30/2023		864		5			5		869	869			
100110286	LOS ANGELES	CA		06/30/2023		858		2			2		860	860			
100110290	CHARLOTTE	NC		06/30/2023		763		(2)			(2)		761	761			
100110292	PEORIA	AZ		06/30/2023		1,032							1,032	1,032			
100110294	WINDERMERE	FL		06/30/2023		936		8			8		944	944			
100110295	HAMILTON	MT		06/30/2023		2,606		(38)			(38)		2,568	2,568			
100110296	MARIPOSA	CA		06/30/2023		1,114		(2)			(2)		1,112	1,112			
100110297	BALTIMORE	MD		06/30/2023		1,037		2			2		1,039	1,039			
100110299	WHITE HALL	MD		06/30/2023		5,624		(71)			(71)		5,553	5,553			
100110300	JACKSON	NJ		06/30/2023		2,069							2,069	2,069			
100110302	BALTIMORE	MD		06/30/2023		2,522		(28)			(28)		2,494	2,494			
100110306	PEORIA	AZ		06/30/2023		1,032							1,032	1,032			
100110307	CAMBRIDGE	MA		06/30/2023		1,150		6			6		1,156	1,156			
100110308	OLDSMAR	FL		06/30/2023		995		24			24		1,019	1,019			
100110309	NASHVILLE	TN		06/30/2023		887		3			3		890	890			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110311	HAMDEN	CT		06/30/2023		844		(6)			(6)		838	838			
100110312	BOYD	TX		06/30/2023		1,400		20			20		1,420	1,420			
100110313	ELIZABETH CITY	NC		06/30/2023		863		2			2		865	865			
100110314	LOS ANGELES	CA		06/30/2023		1,369		20			20		1,389	1,389			
100110315	CLARKSVILLE	TN		06/30/2023		1,602		(3)			(3)		1,599	1,599			
100110316	GREER	SC		06/30/2023		1,145		21			21		1,166	1,166			
100110317	FLAGSTAFF	AZ		06/30/2023		688		8			8		696	696			
100110318	SURF CITY	NC		06/30/2023		1,502		7			7		1,509	1,509			
100110319	POMONA	CA		06/30/2023		3,243		63			63		3,306	3,306			
100110320	WOOD VILLAGE	OR		06/30/2023		7,376		(44)			(44)		7,332	7,332			
100110321	MESA	AZ		06/30/2023		801		(1)			(1)		800	800			
100110325	MAYWOOD	NJ		06/30/2023		1,071		(3)			(3)		1,068	1,068			
100110326	STUART	FL		06/30/2023		894		(12)			(12)		882	882			
100110327	NASHVILLE	TN		06/30/2023		1,062		8			8		1,070	1,070			
100110328	NASHVILLE	TN		06/30/2023		1,912		20			20		1,932	1,932			
100110329	GEORGETOWN	TX		06/30/2023		874		22			22		896	896			
100110330	PFLUGERVILLE	TX		06/30/2023		1,135		18			18		1,153	1,153			
100110331	BASTROP	TX		06/30/2023		3,071		39			39		3,110	3,110			
100110334	SAN LEANDRO	CA		06/30/2023		1,212		(13)			(13)		1,199	1,199			
100110336	CLARKSBURG	MD		06/30/2023		1,278		(8)			(8)		1,270	1,270			
100110338	AUSTIN	TX		06/30/2023		758		1			1		759	759			
100110339	ALLEN	TX		06/30/2023		995		(7)			(7)		988	988			
100110340	CHEYENNE	WY		06/30/2023		2,658		(17)			(17)		2,641	2,641			
100110341	GILBERT	AZ		06/30/2023		904		3			3		907	907			
100110342	CENTRALIA	WA		06/30/2023		911		(11)			(11)		900	900			
100110343	JOHNS CREEK	GA		06/30/2023		1,128		(10)			(10)		1,118	1,118			
100110344	AUSTIN	TX		06/30/2023		1,308		16			16		1,324	1,324			
100110345	ATHENS	GA		06/30/2023		2,095		(1)			(1)		2,094	2,094			
100110348	OAK ISLAND	NC		06/30/2023		1,152		1			1		1,153	1,153			
100110350	BOULDER	CO		06/30/2023		9,609		10			10		9,619	9,619			
100110351	AUBREY	TX		06/30/2023		1,163		20			20		1,183	1,183			
100110352	HERNDON	VA		06/30/2023		1,610		(7)			(7)		1,603	1,603			
100110353	WEST PALM BEACH	FL		06/30/2023		1,367		(12)			(12)		1,355	1,355			
100110354	GLEN ST MARY	FL		06/30/2023		1,012		(2)			(2)		1,010	1,010			
100110355	LANSDALE	PA		06/30/2023		740		(7)			(7)		733	733			
100110356	TULARE	CA		06/30/2023		1,091		3			3		1,094	1,094			
100110357	GARLAND	TX		06/30/2023		4,645		(4)			(4)		4,641	4,641			
100110358	NORTH BAY VILLAGE	FL		06/30/2023		2,259							2,259	2,259			
100110362	BLUE RIDGE	GA		06/30/2023		758							758	758			
100110363	WATAUGA	TX		06/30/2023		700		3			3		703	703			
100110364	IRVINE	CA		06/30/2023		795		(4)			(4)		791	791			
100110366	ALEXANDRIA	VA		06/30/2023		1,683		16			16		1,699	1,699			
100110368	BESSEMER CITY	NC		06/30/2023		687		(8)			(8)		679	679			
100110369	THE WOODLANDS	TX		06/30/2023		1,504		21			21		1,525	1,525			
100110370	ASHBURN	VA		06/30/2023		2,056		(9)			(9)		2,047	2,047			
100110371	PALM SPRINGS	CA		06/30/2023		1,128		(9)			(9)		1,119	1,119			
100110372	AUSTIN	TX		06/30/2023		944		6			6		950	950			
100110373	NORTH POTOMAC	MD		06/30/2023		1,040		(10)			(10)		1,030	1,030			
100110374	CENTREVILLE	VA		06/30/2023		904		(3)			(3)		901	901			
100110375	SAINT GEORGE	UT		06/30/2023		2,279		39			39		2,318	2,318			
100110376	MURFREESBORO	TN		06/30/2023		2,103		(38)			(38)		2,065	2,065			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110378	EAGLE MOUNTAIN	UT		06/30/2023		902		(8)			(8)		894	894			
100110380	SPANAWAY	WA		06/30/2023		188,006		1,513			1,513		189,519	189,519			
100110381	DICKINSON	TX		06/30/2023		762		(4)			(4)		758	758			
100110382	AZUSA	CA		06/30/2023		1,524		(8)			(8)		1,516	1,516			
100110383	FAYETTEVILLE	AR		06/30/2023		796		3			3		799	799			
100110384	WEST ORANGE	NJ		06/30/2023		2,237		24			24		2,261	2,261			
100110385	WOODSTOCK	GA		06/30/2023		843		4			4		847	847			
100110387	LEMON GROVE	CA		06/30/2023		1,066		(4)			(4)		1,062	1,062			
100110389	CORONA	CA		06/30/2023		1,948		(2)			(2)		1,946	1,946			
100110391	LAS VEGAS	NV		06/30/2023		3,535		(23)			(23)		3,512	3,512			
100110393	AUBREY	TX		06/30/2023		782							782	782			
100110395	AUBREY	TX		06/30/2023		1,276		23			23		1,299	1,299			
100110398	LOS ANGELES	CA		06/30/2023		1,776		10			10		1,786	1,786			
100110399	PROVO	UT		06/30/2023		1,114		(1)			(1)		1,113	1,113			
100110401	DANVILLE	IN		06/30/2023		2,219		(51)			(51)		2,168	2,168			
100110404	SPRING CITY	PA		06/30/2023		1,682		27			27		1,709	1,709			
100110405	SAN TAN VALLEY	AZ		06/30/2023		1,349		8			8		1,357	1,357			
100110406	GLORIETA	NM		06/30/2023		1,575		2			2		1,577	1,577			
100110407	DURHAM	NC		06/30/2023		1,054		5			5		1,059	1,059			
100110411	NEWTON	NC		06/30/2023		1,303		(24)			(24)		1,279	1,279			
100110412	KISSIMMEE	FL		06/30/2023		1,661		5			5		1,666	1,666			
100110413	PHOENIX	AZ		06/30/2023		3,857		11			11		3,868	3,868			
100110414	BEND	OR		06/30/2023		2,506		17			17		2,523	2,523			
100110416	HINGHAM	MA		06/30/2023		1,007		(14)			(14)		993	993			
100110418	NAPLES	FL		06/30/2023		1,056		(10)			(10)		1,046	1,046			
100110424	FERNANDINA BEACH	FL		06/30/2023		958		(4)			(4)		954	954			
100110425	HOLMES BEACH	FL		06/30/2023		1,710		31			31		1,741	1,741			
100110429	PHILADELPHIA	PA		06/30/2023		1,825		24			24		1,849	1,849			
100110430	SAN ANTONIO	TX		06/30/2023		864		5			5		869	869			
100110431	BRIGANTINE	NJ		06/30/2023		1,580		14			14		1,594	1,594			
100110434	TILLAMOOK	OR		06/30/2023		878		(7)			(7)		871	871			
100110435	LAS VEGAS	NV		06/30/2023		883		(18)			(18)		865	865			
100110436	JOHNSTON	RI		06/30/2023		873		(13)			(13)		860	860			
100110438	ROSHARON	TX		06/30/2023		934		57			57		991	991			
100110439	SCOTTSDALE	AZ		06/30/2023		1,593		(28)			(28)		1,565	1,565			
100110440	DENTON	TX		06/30/2023		857		15			15		872	872			
100110441	ROSHARON	TX		06/30/2023		2,546		136			136		2,682	2,682			
100110442	ROSHARON	TX		06/30/2023		3,050		164			164		3,214	3,214			
100110443	SHERMAN	TX		06/30/2023		906		(2)			(2)		904	904			
100110445	DES MOINES	WA		06/30/2023		1,368		3			3		1,371	1,371			
100110448	DENTON	TX		06/30/2023		2,423		172			172		2,595	2,595			
100110450	FLOWERMOUND	TX		06/30/2023		1,094		27			27		1,121	1,121			
100110453	PORT ORANGE	FL		06/30/2023		958		(5)			(5)		953	953			
100110454	COMMERCE CITY	CO		06/30/2023		1,146		45			45		1,191	1,191			
100110456	WASHINGTON	DC		06/30/2023		3,831		(27)			(27)		3,804	3,804			
100110458	KYLE	TX		06/30/2023		965		11			11		976	976			
100110459	MAGNOLIA	TX		06/30/2023		906		33			33		939	939			
100110461	HAWTHORNE	CA		06/30/2023		1,727		(42)			(42)		1,685	1,685			
100110462	WASHINGTON	DC		06/30/2023		1,160		11			11		1,171	1,171			
100110463	GARDENA	CA		06/30/2023		1,592		(39)			(39)		1,553	1,553			
100110465	CHARLOTTE	NC		06/30/2023		826		1			1		827	827			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110466	JOHNS ISLAND	SC		06/30/2023		912		(7)			(7)		905	905			
100110467	HENDERSONVILLE	TN		06/30/2023		965		7			7		972	972			
100110468	LEHI	UT		06/30/2023		1,404		14			14		1,418	1,418			
100110469	FALLS CHURCH	VA		06/30/2023		2,161		(16)			(16)		2,145	2,145			
100110470	ASHEVILLE	NC		06/30/2023		748		(1)			(1)		747	747			
100110471	LEHI	UT		06/30/2023		1,430		15			15		1,445	1,445			
100110472	FULLERTON	CA		06/30/2023		1,068		9			9		1,077	1,077			
100110473	HENDERSON	NV		06/30/2023		4,244		(27)			(27)		4,217	4,217			
100110474	ORLANDO	FL		06/30/2023		812		3			3		815	815			
100110475	SAN ANTONIO	TX		06/30/2023		683		2			2		685	685			
100110476	SAN ANTONIO	TX		06/30/2023		3,027		(47)			(47)		2,980	2,980			
100110480	MODESTO	CA		06/30/2023		882		(16)			(16)		866	866			
100110481	PORTLAND	OR		06/30/2023		3,071		26			26		3,097	3,097			
100110485	GRANBURY	TX		06/30/2023		1,002		(11)			(11)		991	991			
100110486	LIBERTY HILL	TX		06/30/2023		948		19			19		967	967			
100110487	BANGOR	ME		06/30/2023		856		(4)			(4)		852	852			
100110490	CHARLOTTE	NC		06/30/2023		1,340		(23)			(23)		1,317	1,317			
100110491	ROWLAND HEIGHTS	CA		06/30/2023		1,435		(4)			(4)		1,431	1,431			
100110494	MARANA	AZ		06/30/2023		1,295		6			6		1,301	1,301			
100110495	PITTSBURGH	PA		06/30/2023		876							876	876			
100110497	POMONA	CA		06/30/2023		996		2			2		998	998			
100110498	HINGHAM	MA		06/30/2023		1,551		11			11		1,562	1,562			
100110499	FARMINGTON	UT		06/30/2023		1,455		(25)			(25)		1,430	1,430			
100110500	SUWANEE	GA		06/30/2023		1,423							1,423	1,423			
100110501	SARASOTA	FL		06/30/2023		1,585		4			4		1,589	1,589			
100110502	JACKSONVILLE	FL		06/30/2023		943		2			2		945	945			
100110503	CAPE CORAL	FL		06/30/2023		1,263		4			4		1,267	1,267			
100110504	LUTZ	FL		06/30/2023		1,188		4			4		1,192	1,192			
100110505	MODESTO	CA		06/30/2023		1,038		(15)			(15)		1,023	1,023			
100110506	SAN DIEGO	CA		06/30/2023		8,728		(102)			(102)		8,626	8,626			
100110509	TOMS RIVER	NJ		06/30/2023		881		1			1		882	882			
100110510	KYLE	TX		06/30/2023		1,027		55			55		1,082	1,082			
100110511	HERRIMAN	UT		06/30/2023		2,356		42			42		2,398	2,398			
100110512	GALVESTON	TX		06/30/2023		973		(26)			(26)		947	947			
100110514	FRESNO	CA		06/30/2023		1,234		42			42		1,276	1,276			
100110515	RANCHO MISSION VIEJO	CA		06/30/2023		1,655		97			97		1,752	1,752			
100110516	TUCSON	AZ		06/30/2023		882		16			16		898	898			
100110517	COMMERCE CITY	CO		06/30/2023		868		13			13		881	881			
100110518	HUTCHINSON ISLAND	FL		06/30/2023		3,217		23			23		3,240	3,240			
100110519	BELMONT	MA		06/30/2023		2,967		50			50		3,017	3,017			
100110520	CHULA VISTA	CA		06/30/2023		36,926		352			352		37,278	37,278			
100110521	SARASOTA	FL		06/30/2023		1,085		15			15		1,100	1,100			
100110523	WAKE FOREST	NC		06/30/2023		1,580		22			22		1,602	1,602			
100110525	JUSTIN	TX		06/30/2023		865							865	865			
100110526	SURPRISE	AZ		06/30/2023		1,050		(7)			(7)		1,043	1,043			
100110528	SAN FRANCISCO	CA		06/30/2023		3,377		1			1		3,378	3,378			
100110529	NEWINGTON	CT		06/30/2023		650		(11)			(11)		639	639			
100110530	LONG BEACH	CA		06/30/2023		1,290		(8)			(8)		1,282	1,282			
100110533	CAREFREE	AZ		06/30/2023		4,225		(32)			(32)		4,193	4,193			
100110535	MONROE	WA		06/30/2023		857		11			11		868	868			
100110536	KISSIMMEE	FL		06/30/2023		1,406		(4)			(4)		1,402	1,402			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100110538	LANCASTER	CA		06/30/2023		902		4			4		906	906			
100110541	PRESCOTT	AZ		06/30/2023		718		(13)			(13)		705	705			
100110542	CAROLINA BEACH	NC		06/30/2023		151,659		(3,374)			(3,374)		148,285	148,285			
100110543	SAINT AUGUSTINE	FL		06/30/2023		1,515		(9)			(9)		1,506	1,506			
100110544	HOSCHTON	GA		06/30/2023		842		22			22		864	864			
100110545	WESLEY CHAPEL	FL		06/30/2023		739		(1)			(1)		738	738			
100110546	GLASSBORO	NJ		06/30/2023		837		(8)			(8)		829	829			
100110547	SAINT AUGUSTINE	FL		06/30/2023		994		46			46		1,040	1,040			
100110549	SAINT AUGUSTINE	FL		06/30/2023		1,002		8			8		1,010	1,010			
100110550	SAINT AUGUSTINE	FL		06/30/2023		877		19			19		896	896			
100110551	ROSHARON	TX		06/30/2023		920		58			58		978	978			
100110552	ROSHARON	TX		06/30/2023		913		56			56		969	969			
100110553	PENNSBURG	PA		06/30/2023		900		25			25		925	925			
100110554	SAINT AUGUSTINE	FL		06/30/2023		887		23			23		910	910			
100110555	TUCSON	AZ		06/30/2023		826		(9)			(9)		817	817			
100110556	PORT SAINT JOE	FL		06/30/2023		10,127		463			463		10,590	10,590			
100110557	MOUND	MN		06/30/2023		1,082		(11)			(11)		1,071	1,071			
100110558	UHLAND	TX		06/30/2023		814		2			2		816	816			
100110559	FORT WORTH	TX		06/30/2023		9,249		199			199		9,448	9,448			
100110560	ROSHARON	TX		06/30/2023		911		67			67		978	978			
100110563	LAKELAND	FL		06/30/2023		765		(10)			(10)		755	755			
100110564	KENNESAW	GA		06/30/2023		857		(5)			(5)		852	852			
100110565	EAST POINT	GA		06/30/2023		932		6			6		938	938			
100110566	DURANGO	CO		06/30/2023		1,733		(5)			(5)		1,728	1,728			
100110568	DRAPER	UT		06/30/2023		1,251		26			26		1,277	1,277			
100110569	MIAMI	FL		06/30/2023		1,685		(4)			(4)		1,681	1,681			
100110572	FOLSOM	CA		06/30/2023		1,623		(2)			(2)		1,621	1,621			
100110574	PASADENA	CA		06/30/2023		1,656		27			27		1,683	1,683			
100110575	CHARLOTTE	NC		06/30/2023		830		2			2		832	832			
100110576	FORT MYERS	FL		06/30/2023		1,355		11			11		1,366	1,366			
100110577	LAS VEGAS	NV		06/30/2023		686		(10)			(10)		676	676			
100110578	SPARKS	NV		06/30/2023		1,420		5			5		1,425	1,425			
100110579	VINELAND	NJ		06/30/2023		818		3			3		821	821			
100110581	WILLS POINT	TX		06/30/2023		1,190		3			3		1,193	1,193			
100110582	NEW FAIRVIEW	TX		06/30/2023		1,190		(24)			(24)		1,166	1,166			
100110583	STILLWATER	OK		06/30/2023		2,595		5			5		2,600	2,600			
100110588	CANONSBURG	PA		06/30/2023		1,359		5			5		1,364	1,364			
100110592	SAN ANTONIO	TX		06/30/2023		706		(7)			(7)		699	699			
100110594	SURPRISE	AZ		06/30/2023		3,021		51			51		3,072	3,072			
100110595	INLET BEACH	FL		06/30/2023		7,796		16			16		7,812	7,812			
100110596	RANCHO SANTA MARGARITA	CA		06/30/2023		1,426		(17)			(17)		1,409	1,409			
100110597	MIAMI	FL		06/30/2023		1,249		(3)			(3)		1,246	1,246			
100110598	SOUTH PADRE ISLAND	TX		06/30/2023		1,397		29			29		1,426	1,426			
100110601	VANCOUVER	WA		06/30/2023		3,246		(19)			(19)		3,227	3,227			
100110602	ENGLEWOOD	FL		06/30/2023		881		13			13		894	894			
100110603	GULFPORT	FL		06/30/2023		2,315		16			16		2,331	2,331			
100110604	SUNLAND	CA		06/30/2023		1,148		(5)			(5)		1,143	1,143			
100110605	KNOXVILLE	TN		06/30/2023		1,148		(1)			(1)		1,147	1,147			
100110606	QUEEN CREEK	AZ		06/30/2023		800		5			5		805	805			
100110607	METAIRIE	LA		06/30/2023		796							796	796			
100110608	LAUDERHILL	FL		06/30/2023		911		(2)			(2)		909	909			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110609	KISSIMMEE	FL		06/30/2023		1,177		17			17		1,194	1,194			
100110610	LOWELL	MA		06/30/2023		1,516		33			33		1,549	1,549			
100110611	PILOT POINT	TX		06/30/2023		3,516		18			18		3,534	3,534			
100110613	ENGLEWOOD	FL		06/30/2023		835		(11)			(11)		824	824			
100110615	CEDAR PARK	TX		06/30/2023		1,223		7			7		1,230	1,230			
100110617	SURPRISE	AZ		06/30/2023		7,354		(60)			(60)		7,294	7,294			
100110619	CAMERON	NC		06/30/2023		852		5			5		857	857			
100110621	RIO RANCHO	NM		06/30/2023		788		29			29		817	817			
100110624	NASHVILLE	TN		06/30/2023		2,159		54			54		2,213	2,213			
100110625	LOS ANGELES	CA		06/30/2023		4,519		(11)			(11)		4,508	4,508			
100110626	LAKEWOOD	NJ		06/30/2023		1,441		(9)			(9)		1,432	1,432			
100110627	HOUSTON	TX		06/30/2023		2,812		(14)			(14)		2,798	2,798			
100110628	SEVIERVILLE	TN		06/30/2023		1,996		(15)			(15)		1,981	1,981			
100110629	BOGART	GA		06/30/2023		3,654		(6)			(6)		3,648	3,648			
100110630	FORT WORTH	TX		06/30/2023		3,868		29			29		3,897	3,897			
100110632	CHANDLER	AZ		06/30/2023		974		4			4		978	978			
100110633	SUN CITY WEST	AZ		06/30/2023		1,007		(6)			(6)		1,001	1,001			
100110634	CHINO HILLS	CA		06/30/2023		12,383		(28)			(28)		12,355	12,355			
100110635	KEIZER	OR		06/30/2023		730		(11)			(11)		719	719			
100110637	MESA	AZ		06/30/2023		1,209		5			5		1,214	1,214			
100110638	ORLANDO	FL		06/30/2023		809		(17)			(17)		792	792			
100110640	BURBANK	CA		06/30/2023		2,816		(18)			(18)		2,798	2,798			
100110641	LAS VEGAS	NV		06/30/2023		683		(10)			(10)		673	673			
100110642	LONG BRANCH	NJ		06/30/2023		3,129		(31)			(31)		3,098	3,098			
100110643	FLEMINGTON	NJ		06/30/2023		1,091		(15)			(15)		1,076	1,076			
100110644	SAN MARCOS	CA		06/30/2023		1,207		(5)			(5)		1,202	1,202			
100110645	AVONDALE	PA		06/30/2023		2,837		(20)			(20)		2,817	2,817			
100110646	ANCHORAGE	AK		06/30/2023		1,628		54			54		1,682	1,682			
100110649	ROUND ROCK	TX		06/30/2023		799		(8)			(8)		791	791			
100110650	ATLANTA	GA		06/30/2023		1,071		2			2		1,073	1,073			
100110651	SAMMAMISH	WA		06/30/2023		2,340		24			24		2,364	2,364			
100110652	CRYSTAL BEACH	TX		06/30/2023		7,354		15			15		7,369	7,369			
100110654	CLERMONT	FL		06/30/2023		886		6			6		892	892			
100110655	LARGO	FL		06/30/2023		772		(7)			(7)		765	765			
100110656	WESTMINSTER	CO		06/30/2023		1,383		(2)			(2)		1,381	1,381			
100110657	SHERMAN	TX		06/30/2023		870		(6)			(6)		864	864			
100110658	RIDGEFIELD	WA		06/30/2023		1,675		64			64		1,739	1,739			
100110659	HENRICO	VA		06/30/2023		907		(9)			(9)		898	898			
100110660	MIAMI	FL		06/30/2023		942		2			2		944	944			
100110661	RIDGEFIELD	WA		06/30/2023		1,474		56			56		1,530	1,530			
100110662	FORT COLLINS	CO		06/30/2023		1,997		(2)			(2)		1,995	1,995			
100110663	N TOPSAIL BEACH	NC		06/30/2023		1,480		(30)			(30)		1,450	1,450			
100110664	PRINEVILLE	OR		06/30/2023		1,106		40			40		1,146	1,146			
100110665	WINSTON SALEM	NC		06/30/2023		2,895							2,895	2,895			
100110666	GARNER	NC		06/30/2023		16,803		(207)			(207)		16,596	16,596			
100110667	PRINEVILLE	OR		06/30/2023		1,103		43			43		1,146	1,146			
100110668	MIAMI	FL		06/30/2023		3,251		(64)			(64)		3,187	3,187			
100110669	PRINEVILLE	OR		06/30/2023		1,103		43			43		1,146	1,146			
100110671	QUINCY	MA		06/30/2023		1,403		31			31		1,434	1,434			
100110672	ROSEMEAD	CA		06/30/2023		2,250		(5)			(5)		2,245	2,245			
100110674	TUCSON	AZ		06/30/2023		810		(8)			(8)		802	802			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110675	MANOR	TX		06/30/2023		818		5			5		823	823			
100110676	WHITE PLAINS	NY		06/30/2023		1,169		12			12		1,181	1,181			
100110677	WAYNE	NJ		06/30/2023		1,650		28			28		1,678	1,678			
100110678	CLIFTON	NJ		06/30/2023		1,536		(12)			(12)		1,524	1,524			
100110679	POOLER	GA		06/30/2023		912		(5)			(5)		907	907			
100110680	DUBLIN	OH		06/30/2023		875		13			13		888	888			
100110681	SPRING CITY	TN		06/30/2023		689		(7)			(7)		682	682			
100110683	FREMONT	CA		08/11/2023		2,537		(15)			(15)		2,522	2,522			
100110685	OMAHA	NE		08/11/2023		972		(47)			(47)		925	925			
100110686	LOS ANGELES	CA		08/11/2023		1,527		(77)			(77)		1,450	1,450			
100110687	SARATOGA SPRINGS	UT		08/11/2023		1,795		(48)			(48)		1,747	1,747			
100110693	CYPRESS	TX		08/11/2023		957		(39)			(39)		918	918			
100110694	HOUSTON	TX		08/11/2023		1,586		(51)			(51)		1,535	1,535			
100110695	POMPANO BEACH	FL		08/11/2023		2,767		(91)			(91)		2,676	2,676			
100110696	COACHELLA	CA		08/11/2023		1,011		(28)			(28)		983	983			
100110697	LEHIGH ACRES	FL		08/11/2023		709		(30)			(30)		679	679			
100110698	SAINT PETERSBURG	FL		08/11/2023		781		(56)			(56)		725	725			
100110699	ORANGE CITY	FL		08/11/2023		1,159		(69)			(69)		1,090	1,090			
100110702	HIGHLANDS RANCH	CO		08/11/2023		1,226		(40)			(40)		1,186	1,186			
100110707	PORT SAINT LUCIE	FL		08/11/2023		2,337		(79)			(79)		2,258	2,258			
100110709	FORT MYERS	FL		08/11/2023		2,735		22			22		2,757	2,757			
100110712	BOKEELIA	FL		08/11/2023		2,650		(103)			(103)		2,547	2,547			
100110715	MIAMI	FL		08/11/2023		1,187		(29)			(29)		1,158	1,158			
100110717	ENCINO	CA		08/11/2023		3,369		(55)			(55)		3,314	3,314			
100110718	YORKVILLE	IL		08/11/2023		11,739		(295)			(295)		11,444	11,444			
100110720	RIALTO	CA		08/11/2023		1,787		(45)			(45)		1,742	1,742			
100110721	MIAMI	FL		08/11/2023		715		(13)			(13)		702	702			
100110722	GEORGETOWN	TX		08/11/2023		1,368		(55)			(55)		1,313	1,313			
100110724	SAN ANTONIO	TX		08/11/2023		897		(6)			(6)		891	891			
100110726	SAN DIEGO	CA		08/11/2023		1,997		(60)			(60)		1,937	1,937			
100110729	DEERFIELD BEACH	FL		08/11/2023		1,438		(29)			(29)		1,409	1,409			
100110730	ESCONDIDO	CA		08/11/2023		2,397		(18)			(18)		2,379	2,379			
100110734	WEST PALM BEACH	FL		08/11/2023		578		(19)			(19)		559	559			
100110736	PIPE CREEK	TX		08/11/2023		1,308		(88)			(88)		1,220	1,220			
100110742	NORTH MYRTLE BEACH	SC		08/11/2023		1,727		(65)			(65)		1,662	1,662			
100110751	HAMDEN	CT		08/11/2023		293		(21)			(21)		272	272			
100110752	DENTON	TX		08/11/2023		449		(31)			(31)		418	418			
100110753	CHICAGO	IL		08/11/2023		1,008		(48)			(48)		960	960			
100110755	SAINT PETERSBURG	FL		08/11/2023		435		(26)			(26)		409	409			
100110756	CHARLOTTE	NC		08/11/2023		553		(26)			(26)		527	527			
100110758	APTOS	CA		08/11/2023		1,157		(17)			(17)		1,140	1,140			
100110759	CALDWELL	ID		08/11/2023		1,173		(37)			(37)		1,136	1,136			
100110762	ALABASTER	AL		08/11/2023		482		(5)			(5)		477	477			
100110764	RICHMOND HILL	GA		08/11/2023		419		(21)			(21)		398	398			
100110766	LITHONIA	GA		08/11/2023		711		(25)			(25)		686	686			
100110768	DEARBORN	MI		08/11/2023		653		(31)			(31)		622	622			
100110770	MONROE	GA		08/11/2023		282		(24)			(24)		258	258			
100110771	MONROE	GA		08/11/2023		282		(24)			(24)		258	258			
100110773	SALT LAKE CITY	UT		08/11/2023		901		(17)			(17)		884	884			
100110776	MIAMI	FL		08/11/2023		416		16			16		432	432			
100110778	LELYSTAD	NLD		06/28/2023		265						(13)	252	267	15		15

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110784	ALKMAAR	NLD		06/28/2023		580						(27)	553	582	30		30
100110791	ALMELO	NLD		06/28/2023		238						(11)	227	240	13		13
100110800	ALKMAAR	NLD		06/28/2023		140						(7)	133	141	8		8
100114511	RIVERSIDE	CA		06/29/2023		3,013		44			44		3,057	3,057			
100114516	ACTON AREA	CA		06/29/2023		741		(35)			(35)		706	706			
100114517	ROWLETT	TX		06/29/2023		690		(41)			(41)		649	649			
100114518	MISSION VIEJO	CA		06/29/2023		1,797		(16)			(16)		1,781	1,781			
100114519	MIAMI	FL		06/29/2023		1,309		18			18		1,327	1,327			
100114523	MORENO VALLEY	CA		06/29/2023		1,088		(50)			(50)		1,038	1,038			
100114524	PHILADELPHIA	PA		06/29/2023		916		(42)			(42)		874	874			
100114526	BAYVILLE	NJ		06/29/2023		957		7			7		964	964			
100114529	BAKERSFIELD	CA		06/29/2023		514		(15)			(15)		499	499			
100114530	PHILADELPHIA	PA		06/29/2023		489		(18)			(18)		471	471			
100114533	HILLSBORO	IL		06/29/2023		355		(13)			(13)		342	342			
100114534	STURGEON BAY	WI		06/29/2023		3,428		(49)			(49)		3,379	3,379			
100114535	MORENO VALLEY	CA		06/29/2023		1,004		(47)			(47)		957	957			
100114536	CHICAGO	IL		06/29/2023		1,336		(27)			(27)		1,309	1,309			
100114537	JUNCTION CITY	OR		06/29/2023		2,000		(71)			(71)		1,929	1,929			
100114540	NIANTIC	CT		06/29/2023		576		(16)			(16)		560	560			
100114542	NORCO	CA		06/29/2023		2,377		(55)			(55)		2,322	2,322			
100114543	CHARLESTON	SC		06/29/2023		2,198		(121)			(121)		2,077	2,077			
100114545	NASHUA	NH		06/29/2023		1,903		(36)			(36)		1,867	1,867			
100114555	LITHONIA	GA		06/29/2023		410		(26)			(26)		384	384			
100114556	SANDWICH	MA		06/29/2023		11,941		(91)			(91)		11,850	11,850			
100114557	WALLINGFORD	CT		06/29/2023		552		(30)			(30)		522	522			
100114558	OXNARD	CA		06/29/2023		1,652		(21)			(21)		1,631	1,631			
100114559	ATWATER	CA		06/29/2023		535		(37)			(37)		498	498			
100114560	WATERBURY	CT		06/29/2023		44		(1)			(1)		43	43			
100114562	SURPRISE	AZ		06/29/2023		1,736		95			95		1,831	1,831			
100114563	HIGHLAND	CA		06/29/2023		2,282		(27)			(27)		2,255	2,255			
100114565	TILGHMAN	MD		06/29/2023		504		(26)			(26)		478	478			
100114566	TULSA	OK		06/29/2023		534		(16)			(16)		518	518			
100114567	BEACH PARK	IL		06/29/2023		1,178		(6)			(6)		1,172	1,172			
100114568	PHILADELPHIA	PA		06/29/2023		381		(18)			(18)		363	363			
100114569	MANTECA	CA		06/29/2023		806		(29)			(29)		777	777			
100114571	CHICAGO	IL		06/29/2023		1,004		(9)			(9)		995	995			
100114575	RED BLUFF	CA		06/29/2023		1,066		(20)			(20)		1,046	1,046			
100114576	YUMA	AZ		06/29/2023		716		(16)			(16)		700	700			
100114577	AURORA	IL		06/29/2023		2,626		(26)			(26)		2,600	2,600			
100114579	BAKERSFIELD	CA		06/29/2023		624		(19)			(19)		605	605			
100114582	VICTORVILLE	CA		06/29/2023		555		(17)			(17)		538	538			
100114584	ELMWOOD PARK	IL		06/29/2023		512		(2)			(2)		510	510			
100114587	LAS VEGAS	NV		06/29/2023		1,284		26			26		1,310	1,310			
100114589	TOMBALL	TX		06/29/2023		618		5			5		623	623			
100114592	BAKERSFIELD	CA		06/29/2023		1,169		(55)			(55)		1,114	1,114			
100114595	LUTZ	FL		06/29/2023		918		(6)			(6)		912	912			
100114599	BAKERSFIELD	CA		06/29/2023		440		5			5		445	445			
100114600	HOUSTON	TX		06/29/2023		601		(38)			(38)		563	563			
100114601	CHINO	CA		06/29/2023		1,446		8			8		1,454	1,454			
100114602	MORROW	OH		06/29/2023		2,908		40			40		2,948	2,948			
100114606	EL CAJON	CA		06/29/2023		2,553		(53)			(53)		2,500	2,500			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114607	OCEAN ISLE BEACH	NC		06/29/2023		4,007		(155)			(155)		3,852	3,852			
100114608	LEOMINSTER	MA		06/29/2023		1,116		(28)			(28)		1,088	1,088			
100114610	WESTWEGO	LA		06/29/2023		201		(16)			(16)		185	185			
100114611	BELDING	MI		06/29/2023		299		(8)			(8)		291	291			
100114613	DECATUR	GA		06/29/2023		373		(17)			(17)		356	356			
100114614	SARASOTA	FL		06/29/2023		2,531		(131)			(131)		2,400	2,400			
100114615	ORANGE PARK	FL		06/29/2023		511		(14)			(14)		497	497			
100114616	GREAT FALLS	MT		06/29/2023		532		(17)			(17)		515	515			
100114620	SAINT PAUL	MN		06/29/2023		554		(25)			(25)		529	529			
100114621	DURHAM	NC		06/29/2023		427		(18)			(18)		409	409			
100114622	GWYNN OAK	MD		06/29/2023		731		(14)			(14)		717	717			
100114623	FONTANA	CA		06/29/2023		1,069		(8)			(8)		1,061	1,061			
100114624	CHICAGO	IL		06/29/2023		671		(10)			(10)		661	661			
100114626	WELLINGTON	CO		06/29/2023		1,962		(3)			(3)		1,959	1,959			
100114627	OWINGS MILLS	MD		06/29/2023		688		(12)			(12)		676	676			
100114629	LANCASTER	CA		06/29/2023		1,025		(13)			(13)		1,012	1,012			
100114630	PARAMOUNT	CA		06/29/2023		1,619		(14)			(14)		1,605	1,605			
100114633	LOS ANGELES	CA		06/29/2023		1,345		(33)			(33)		1,312	1,312			
100114639	LOS ANGELES	CA		06/29/2023		723		(1)			(1)		722	722			
100114642	KILLEEN	TX		06/29/2023		909		(8)			(8)		901	901			
100114643	NAPLES	FL		06/29/2023		1,094		25			25		1,119	1,119			
100114644	EDMOND	OK		06/29/2023		436		(23)			(23)		413	413			
100114645	LANCASTER	CA		06/29/2023		428		(17)			(17)		411	411			
100114648	PALM SPRINGS	CA		06/29/2023		2,928		(10)			(10)		2,918	2,918			
100114649	CHARLOTTE	NC		06/29/2023		544		(35)			(35)		509	509			
100114650	DALLAS	TX		06/29/2023		1,209		(14)			(14)		1,195	1,195			
100114652	DAVENPORT	FL		06/29/2023		425		(20)			(20)		405	405			
100114653	PORT SAINT LUCIE	FL		06/29/2023		884		(21)			(21)		863	863			
100114654	TEHACHAPI	CA		06/29/2023		1,317		9			9		1,326	1,326			
100114655	KENNER	LA		06/29/2023		413		(28)			(28)		385	385			
100114656	CLAYTON	NC		06/29/2023		738		16			16		754	754			
100114657	RANCHO CUCAMONGA	CA		06/29/2023		8,287		24			24		8,311	8,311			
100114659	OAKLAND	CA		06/29/2023		2,730		(45)			(45)		2,685	2,685			
100114660	HENDERSON	NV		06/29/2023		881		(3)			(3)		878	878			
100114661	HENDERSON	NV		06/29/2023		1,375		19			19		1,394	1,394			
100114665	MAYWOOD	CA		06/29/2023		2,023		12			12		2,035	2,035			
100114668	FORESTHILL	CA		06/29/2023		1,301		18			18		1,319	1,319			
100114669	BALTIMORE	MD		06/29/2023		1,689		(46)			(46)		1,643	1,643			
100114672	SANTA CLARITA	CA		06/29/2023		2,631		(50)			(50)		2,581	2,581			
100114675	TEMPLE CITY	CA		06/29/2023		3,985		(11)			(11)		3,974	3,974			
100114676	VIRGINIA BEACH	VA		06/29/2023		1,399		(26)			(26)		1,373	1,373			
100114677	PERRIS	CA		06/29/2023		1,216		(24)			(24)		1,192	1,192			
100114678	NEWNAN	GA		06/29/2023		1,981		36			36		2,017	2,017			
100114683	HUMBLE	TX		06/29/2023		2,515		(41)			(41)		2,474	2,474			
100114684	EAST HARTFORD	CT		06/29/2023		444		(4)			(4)		440	440			
100114686	LITCHFIELD PARK	AZ		06/29/2023		877		(19)			(19)		858	858			
100114687	SANTA CLARITA	CA		06/29/2023		1,778		(16)			(16)		1,762	1,762			
100114688	HENRICO	VA		06/29/2023		1,407		(38)			(38)		1,369	1,369			
100114689	CORPUS CHRISTI	TX		06/29/2023		1,108		(42)			(42)		1,066	1,066			
100114690	NORTH MIAMI BEACH	FL		06/29/2023		1,191							1,191	1,191			
100114691	HOUSTON	TX		06/29/2023		12,423		104			104		12,527	12,527			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114692	TRABUCO CANYON	CA		06/29/2023		4,515		53			53		4,568	4,568			
100114693	HILLSBORO	OR		06/29/2023		1,423		(4)			(4)		1,419	1,419			
100114694	WILLIS	TX		06/29/2023		2,700		(87)			(87)		2,613	2,613			
100114695	SAN JACINTO	CA		06/29/2023		720		(10)			(10)		710	710			
100114696	OAKLAND	CA		06/29/2023		1,534		28			28		1,562	1,562			
100114697	GREELEY	CO		06/29/2023		973		(34)			(34)		939	939			
100114698	BENNETT	CO		06/29/2023		1,205		(25)			(25)		1,180	1,180			
100114700	MENIFEE	CA		06/29/2023		907		(43)			(43)		864	864			
100114703	LAS VEGAS	NV		06/29/2023		673		28			28		701	701			
100114704	KEMPNER	TX		06/29/2023		2,475		(115)			(115)		2,360	2,360			
100114707	WEST PALM BEACH	FL		06/29/2023		1,082		7			7		1,089	1,089			
100114709	SPOTSYLVANIA	VA		06/29/2023		938		(20)			(20)		918	918			
100114714	OAKLAND PARK	FL		06/29/2023		1,171		2			2		1,173	1,173			
100114715	BOWIE	MD		06/29/2023		1,105		(15)			(15)		1,090	1,090			
100114716	BRASELTON	GA		06/29/2023		1,462		(44)			(44)		1,418	1,418			
100114718	SYLMAR	CA		06/29/2023		2,344		(127)			(127)		2,217	2,217			
100114720	RIVERSIDE	CA		06/29/2023		2,829		(61)			(61)		2,768	2,768			
100114721	FORT LAUDERDALE	FL		06/29/2023		32,532		(1,032)			(1,032)		31,500	31,500			
100114722	HAYFORK	CA		06/29/2023		549		(16)			(16)		533	533			
100114724	BAKERSFIELD	CA		06/29/2023		377		(12)			(12)		365	365			
100114727	KISSIMMEE	FL		06/29/2023		638		2			2		640	640			
100114728	LA PUENTE	CA		06/29/2023		486		13			13		499	499			
100114729	MINNEAPOLIS	MN		07/07/2023		1,244		(67)			(67)		1,177	1,177			
100114730	BOCA RATON	FL		07/07/2023		1,948		(38)			(38)		1,910	1,910			
100114731	LAUDERHILL	FL		07/07/2023		1,594		(30)			(30)		1,564	1,564			
100114733	PORT SAINT LUCIE	FL		07/07/2023		967		(13)			(13)		954	954			
100114735	DEER PARK	NY		07/07/2023		2,286		(32)			(32)		2,254	2,254			
100114736	OAKHURST	NJ		07/07/2023		2,240		25			25		2,265	2,265			
100114738	CAPE CORAL	FL		07/07/2023		1,063		(12)			(12)		1,051	1,051			
100114739	WAVERLY	GA		07/07/2023		394		(8)			(8)		386	386			
100114742	BRENTWOOD	NY		07/07/2023		1,420		(8)			(8)		1,412	1,412			
100114745	CATHEDRAL CITY	CA		07/07/2023		993		(18)			(18)		975	975			
100114746	RAYMOND	CA		07/07/2023		1,240		(23)			(23)		1,217	1,217			
100114749	PHOENIX	AZ		07/07/2023		1,383		(33)			(33)		1,350	1,350			
100114750	MIAMI	FL		07/07/2023		7,110		(628)			(628)		6,482	6,482			
100114756	MOUNT HOLLY	NJ		07/07/2023		5,215		(60)			(60)		5,155	5,155			
100114758	MURRIETA	CA		07/07/2023		985		(19)			(19)		966	966			
100114759	SEABROOK	NH		07/07/2023		4,194		(82)			(82)		4,112	4,112			
100114760	MERCED	CA		07/07/2023		1,094		(29)			(29)		1,065	1,065			
100114762	NEW YORK	NY		07/07/2023		3,567		(67)			(67)		3,500	3,500			
100114767	HUNTINGTON BEACH	CA		07/07/2023		69,878		(2,030)			(2,030)		67,848	67,848			
100114768	LAS VEGAS	NV		07/07/2023		1,154		(29)			(29)		1,125	1,125			
100114769	PITTSBURG	CA		07/07/2023		1,195		(33)			(33)		1,162	1,162			
100114770	LOS ANGELES	CA		07/07/2023		1,527		(11)			(11)		1,516	1,516			
100114772	COLORADO SPRINGS	CO		07/07/2023		1,019		(5)			(5)		1,014	1,014			
100114773	HEMET	CA		07/07/2023		846		(8)			(8)		838	838			
100114774	BOCA RATON	FL		07/07/2023		1,812		(59)			(59)		1,753	1,753			
100114776	MANVEL	TX		07/07/2023		1,209		(15)			(15)		1,194	1,194			
100114779	LEANDER	TX		07/07/2023		5,110		(53)			(53)		5,057	5,057			
100114781	SEATTLE	WA		07/07/2023		3,964		(16)			(16)		3,948	3,948			
100114789	HOLLYWOOD	FL		07/07/2023		6,810		(46)			(46)		6,764	6,764			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114791	MESA	AZ		07/07/2023		910		(18)			(18)		892	892			
100114793	SEVIERVILLE	TN		07/10/2023		1,288		(4)			(4)		1,284	1,284			
100114798	NAPLES	FL		07/10/2023		2,299		(4)			(4)		2,295	2,295			
100114799	HEBER	UT		07/10/2023		1,020		14			14		1,034	1,034			
100114800	LAKE FOREST	CA		07/10/2023		14,036		143			143		14,179	14,179			
100114802	PORT CHARLOTTE	FL		07/10/2023		1,069		17			17		1,086	1,086			
100114803	SEASIDE PARK	NJ		07/10/2023		1,284		16			16		1,300	1,300			
100114805	MINNEAPOLIS	MN		07/10/2023		701		(7)			(7)		694	694			
100114807	PORT BOLIVAR	TX		07/10/2023		1,286		(26)			(26)		1,260	1,260			
100114808	PALM BAY	FL		07/10/2023		1,033		47			47		1,080	1,080			
100114811	LEWES	DE		07/10/2023		791		(3)			(3)		788	788			
100114812	MAGGIE VALLEY	NC		07/10/2023		1,044		7			7		1,051	1,051			
100114814	KISSIMMEE	FL		07/10/2023		4,050		24			24		4,074	4,074			
100114815	NIANTIC	CT		07/10/2023		1,450		(18)			(18)		1,432	1,432			
100114816	WILLOW SPRING	NC		07/10/2023		847							847	847			
100114817	PEORIA	AZ		07/10/2023		3,037		14			14		3,051	3,051			
100114819	FORT LAUDERDALE	FL		07/10/2023		1,079		15			15		1,094	1,094			
100114820	SURPRISE	AZ		07/10/2023		1,195		30			30		1,225	1,225			
100114822	MILLVILLE	DE		07/10/2023		1,027		46			46		1,073	1,073			
100114824	BOCA RATON	FL		07/10/2023		1,663		(3)			(3)		1,660	1,660			
100114825	PALMETTO	FL		07/10/2023		3,854		30			30		3,884	3,884			
100114826	HUTCHINSON ISLAND	FL		07/10/2023		2,857		7			7		2,864	2,864			
100114827	VENICE	FL		07/10/2023		6,022		(148)			(148)		5,874	5,874			
100114829	THORNTON	CO		07/10/2023		1,257		(7)			(7)		1,250	1,250			
100114830	OCEAN PINES	MD		07/10/2023		759		(7)			(7)		752	752			
100114831	ELLENWOOD	GA		07/10/2023		1,076		21			21		1,097	1,097			
100114832	NORTH FORT MYERS	FL		07/10/2023		2,808		17			17		2,825	2,825			
100114833	CRESTVIEW	FL		07/10/2023		565		2			2		567	567			
100114835	WEST GLACIER	MT		07/10/2023		3,461		87			87		3,548	3,548			
100114836	MYRTLE BEACH	SC		07/10/2023		528		16			16		544	544			
100114837	LAS VEGAS	NV		07/10/2023		1,367		49			49		1,416	1,416			
100114838	BRYSON CITY	NC		07/10/2023		1,318		(4)			(4)		1,314	1,314			
100114840	SAINT MARYS	GA		07/10/2023		1,230		42			42		1,272	1,272			
100114842	MILLVILLE	DE		07/10/2023		1,024		41			41		1,065	1,065			
100114844	FULSHEAR	TX		07/10/2023		3,179		76			76		3,255	3,255			
100114846	SAN ANTONIO	TX		07/10/2023		833		40			40		873	873			
100114847	FRANKLIN	TX		07/10/2023		921		(15)			(15)		906	906			
100114854	FALLON	NV		07/10/2023		697		29			29		726	726			
100114856	WENONAH	NJ		07/10/2023		1,347		7			7		1,354	1,354			
100114858	BROKEN BOW	OK		07/10/2023		2,116		2			2		2,118	2,118			
100114859	FUQUAY VARINA	NC		07/10/2023		1,242		38			38		1,280	1,280			
100114861	FULSHEAR	TX		07/10/2023		3,032		2			2		3,034	3,034			
100114865	VERO BEACH	FL		07/10/2023		698		(16)			(16)		682	682			
100114866	AUSTIN	TX		07/10/2023		1,057		14			14		1,071	1,071			
100114867	MONETA	VA		07/10/2023		1,634		(20)			(20)		1,614	1,614			
100114870	SURPRISE	AZ		07/10/2023		1,129		5			5		1,134	1,134			
100114871	ATLANTIC BEACH	NC		07/10/2023		2,295		(45)			(45)		2,250	2,250			
100114872	KISSIMMEE	FL		07/10/2023		992		11			11		1,003	1,003			
100114874	VENICE	FL		07/10/2023		1,633		41			41		1,674	1,674			
100114875	FORT WORTH	TX		07/10/2023		1,097		(10)			(10)		1,087	1,087			
100114877	CLERMONT	FL		07/10/2023		934		(8)			(8)		926	926			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114878	SUSSEX	NJ		07/10/2023		1,603		(18)			(18)		1,585	1,585			
100114883	THOUSAND OAKS	CA		07/13/2023		5,712		(170)			(170)		5,542	5,542			
100114886	HOUSTON	TX		07/13/2023		944		(17)			(17)		927	927			
100114887	ODESSA	TX		07/13/2023		3,714		(13)			(13)		3,701	3,701			
100114890	NAPLES	FL		07/13/2023		1,217		3			3		1,220	1,220			
100114891	BURBANK	CA		07/13/2023		3,452		(22)			(22)		3,430	3,430			
100114893	DULUTH	GA		07/13/2023		1,228		(9)			(9)		1,219	1,219			
100114896	ATLANTA	GA		07/13/2023		462		(4)			(4)		458	458			
100114897	HOUSTON	TX		07/13/2023		351		(8)			(8)		343	343			
100114901	RICHMOND	VA		07/13/2023		2,408		(20)			(20)		2,388	2,388			
100114905	PASADENA	CA		07/13/2023		3,410		(12)			(12)		3,398	3,398			
100114907	CUMMING	GA		07/13/2023		1,602		(3)			(3)		1,599	1,599			
100114909	PEACHTREE CITY	GA		07/13/2023		2,023		(15)			(15)		2,008	2,008			
100114911	ODESSA	TX		07/13/2023		2,801		(8)			(8)		2,793	2,793			
100114912	BELLEVIEW	FL		07/13/2023		444		(5)			(5)		439	439			
100114916	LOS ANGELES	CA		07/13/2023		5,132		(135)			(135)		4,997	4,997			
100114918	VISALIA	CA		07/13/2023		2,922		(47)			(47)		2,875	2,875			
100114919	ROSWELL	GA		07/13/2023		1,483		(34)			(34)		1,449	1,449			
100114924	COSTA MESA	CA		07/13/2023		3,210		(59)			(59)		3,151	3,151			
100114925	SAN ANTONIO	TX		07/13/2023		935		(24)			(24)		911	911			
100114926	WINTER GARDEN	FL		07/13/2023		21,179		(1,116)			(1,116)		20,063	20,063			
100114929	GARLAND	TX		07/13/2023		1,573		(33)			(33)		1,540	1,540			
100114933	HOUSTON	TX		07/13/2023		919		(8)			(8)		911	911			
100114934	LAKE HAVASU CITY	AZ		07/13/2023		2,334		(40)			(40)		2,294	2,294			
100114935	ELK GROVE	CA		07/13/2023		1,263		(34)			(34)		1,229	1,229			
100114936	HOUSTON	TX		07/13/2023		703		(15)			(15)		688	688			
100114938	WAUSAU	WI		07/13/2023		1,084		(8)			(8)		1,076	1,076			
100114940	JACKSONVILLE	FL		07/13/2023		424		(12)			(12)		412	412			
100114947	FONTANA	CA		07/13/2023		1,918		(29)			(29)		1,889	1,889			
100114950	RED LION	PA		07/13/2023		2,102		(15)			(15)		2,087	2,087			
100114956	NASHVILLE	TN		07/14/2023		443		(1)			(1)		442	442			
100114957	SALT LAKE CITY	UT		07/14/2023		1,772		(25)			(25)		1,747	1,747			
100114958	VAN NUYS	CA		07/14/2023		13,214		(228)			(228)		12,986	12,986			
100114959	PALM SPRINGS	CA		07/14/2023		2,947		(48)			(48)		2,899	2,899			
100114961	ELK GROVE	CA		07/14/2023		1,610		(30)			(30)		1,580	1,580			
100114966	DALLAS	TX		07/14/2023		346		(11)			(11)		335	335			
100114969	SAN ANTONIO	TX		07/14/2023		16							16	16			
100114970	WOODSTOCK	GA		07/14/2023		1,268		(23)			(23)		1,245	1,245			
100114973	MARANA	AZ		07/14/2023		614		(7)			(7)		607	607			
100114974	DRIPPING SPRINGS	TX		07/14/2023		1,001		8			8		1,009	1,009			
100114976	DRIPPING SPRINGS	TX		07/14/2023		2,581		10			10		2,591	2,591			
100114977	ANNA	TX		07/14/2023		839		6			6		845	845			
100114978	HOUSTON	TX		07/14/2023		883		5			5		888	888			
100114979	CHARLOTTE	NC		07/14/2023		1,337		38			38		1,375	1,375			
100114981	CHARLOTTE	NC		07/14/2023		2,063		32			32		2,095	2,095			
100114982	HOUSTON	TX		07/14/2023		908		5			5		913	913			
100114983	FORT MYERS	FL		07/14/2023		3,150		(21)			(21)		3,129	3,129			
100114984	PRINCETON	TX		07/14/2023		645		(4)			(4)		641	641			
100114985	LAWRENCEVILLE	GA		07/14/2023		851		(14)			(14)		837	837			
100114987	PUEBLO	CO		07/14/2023		712		11			11		723	723			
100114989	CHARLOTTE	NC		07/14/2023		54,741		(624)			(624)		54,117	54,117			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114990	DENTON	TX		07/14/2023		1,126		7			7		1,133	1,133			
100114992	CHICAGO	IL		07/14/2023		622		(7)			(7)		615	615			
100114993	RICHMOND	TX		07/14/2023		719		2			2		721	721			
100114995	RALEIGH	NC		07/14/2023		842		11			11		853	853			
100114996	SAN ANTONIO	TX		07/14/2023		790		(7)			(7)		783	783			
100114997	MELISSA	TX		07/14/2023		1,559		(5)			(5)		1,554	1,554			
100114998	AUBURN	CA		07/14/2023		871		(1)			(1)		870	870			
100114999	KANSAS CITY	MO		07/14/2023		710							710	710			
100115002	LINCOLN	CA		07/14/2023		1,278		9			9		1,287	1,287			
100115003	STOCKTON	CA		07/14/2023		809		(7)			(7)		802	802			
100115005	KNOXVILLE	TN		07/14/2023		1,479		10			10		1,489	1,489			
100115006	KNOXVILLE	TN		07/14/2023		1,445		10			10		1,455	1,455			
100115007	KNOXVILLE	TN		07/14/2023		1,343		9			9		1,352	1,352			
100115008	TRACY	CA		07/14/2023		1,686		(18)			(18)		1,668	1,668			
100115009	BARSTOW	CA		07/14/2023		827		(1)			(1)		826	826			
100115012	LAS VEGAS	NV		07/14/2023		769		9			9		778	778			
100115015	MAPLE GROVE	MN		07/14/2023		1,079		(10)			(10)		1,069	1,069			
100115016	NAVARRE	FL		07/14/2023		904							904	904			
100115019	CELINA	TX		07/14/2023		1,084		(11)			(11)		1,073	1,073			
100115021	WINTER GARDEN	FL		07/14/2023		969		(5)			(5)		964	964			
100115022	MALVERN	PA		07/14/2023		1,271		(9)			(9)		1,262	1,262			
100115023	BAYONNE	NJ		07/14/2023		2,309		15			15		2,324	2,324			
100115024	KNOXVILLE	TN		07/14/2023		709							709	709			
100115026	FONTANA	CA		07/14/2023		1,502		1			1		1,503	1,503			
100115028	LAKE HAVASU CITY	AZ		07/14/2023		1,364		(21)			(21)		1,343	1,343			
100115031	PORT ARANSAS	TX		07/14/2023		869		2			2		871	871			
100115032	PALM SPRINGS	CA		07/14/2023		932		(5)			(5)		927	927			
100115034	FLORIDA CITY	FL		07/14/2023		610		(1)			(1)		609	609			
100115035	TAMPA	FL		07/14/2023		1,255		(1)			(1)		1,254	1,254			
100115036	FLORIDA CITY	FL		07/14/2023		621		(1)			(1)		620	620			
100115037	NAMPA	ID		07/14/2023		872		(13)			(13)		859	859			
100115041	QUARTZ HILL	CA		07/14/2023		919		(8)			(8)		911	911			
100115042	SANGER	CA		07/14/2023		676		(7)			(7)		669	669			
100115043	GALVESTON	TX		07/14/2023		1,149		(16)			(16)		1,133	1,133			
100115044	LANCASTER	CA		07/14/2023		948		(8)			(8)		940	940			
100115046	FORT LAUDERDALE	FL		07/14/2023		11,054		(42)			(42)		11,012	11,012			
100115047	LAVEEN	AZ		07/14/2023		853		(3)			(3)		850	850			
100115048	RIO RANCHO	NM		07/14/2023		535		(7)			(7)		528	528			
100115049	WENTZVILLE	MO		07/14/2023		401		(1)			(1)		400	400			
100115051	KINGSLAND	GA		07/14/2023		873		(3)			(3)		870	870			
100115052	CHARLESTON	SC		07/14/2023		702		(9)			(9)		693	693			
100115054	WENTZVILLE	MO		07/14/2023		868		14			14		882	882			
100115056	DAVENPORT	FL		07/14/2023		558		8			8		566	566			
100115057	SPRING HILL	FL		07/14/2023		771		11			11		782	782			
100115058	ANCHORAGE	AK		07/14/2023		1,082		(13)			(13)		1,069	1,069			
100115059	MEBANE	NC		07/14/2023		1,067		38			38		1,105	1,105			
100115060	AUBURN	CA		07/14/2023		660		(1)			(1)		659	659			
100115061	DULUTH	MN		07/14/2023		1,208		21			21		1,229	1,229			
100115062	YOUNGSVILLE	NC		07/14/2023		736		6			6		742	742			
100115063	WAKEFIELD	RI		07/14/2023		1,328		30			30		1,358	1,358			
100115064	BUCKLEY	WA		07/14/2023		1,146		6			6		1,152	1,152			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115065	PRINCETON	TX		07/14/2023		1,764		6			6		1,770	1,770			
100115067	PRINCETON	TX		07/14/2023		1,658		6			6		1,664	1,664			
100115068	CHARLOTTE	NC		07/14/2023		815		13			13		828	828			
100115069	CHARLOTTE	NC		07/14/2023		2,290		(28)			(28)		2,262	2,262			
100115071	CHARLOTTE	NC		07/14/2023		815		3			3		818	818			
100115072	MANTECA	CA		07/14/2023		1,827		14			14		1,841	1,841			
100115073	MELROSE PARK	IL		07/14/2023		728		(3)			(3)		725	725			
100115075	PRINCETON	TX		07/14/2023		665		(8)			(8)		657	657			
100115076	HUTTO	TX		07/14/2023		1,216		40			40		1,256	1,256			
100115077	FORT WORTH	TX		07/14/2023		794		7			7		801	801			
100115078	FORT WORTH	TX		07/14/2023		807		9			9		816	816			
100115079	PARRISH	FL		07/14/2023		1,075		1			1		1,076	1,076			
100115080	ARLINGTON	TX		07/14/2023		985		(10)			(10)		975	975			
100115081	SAINT CLOUD	FL		07/14/2023		939		7			7		946	946			
100115082	SALEM	OR		07/14/2023		874		12			12		886	886			
100115084	PRINCETON	TX		07/14/2023		686		(3)			(3)		683	683			
100115085	ROXBORO	NC		07/14/2023		1,097		3			3		1,100	1,100			
100115087	BAY HARBOR ISLANDS	FL		07/14/2023		2,036		(3)			(3)		2,033	2,033			
100115089	DAWSONVILLE	GA		07/14/2023		980		12			12		992	992			
100115090	CANTON	MA		07/14/2023		913		12			12		925	925			
100115091	FARMINGTON	MN		07/14/2023		2,237		(10)			(10)		2,227	2,227			
100115092	SMYRNA	GA		07/14/2023		693		2			2		695	695			
100115094	RICHMOND	TX		07/14/2023		2,313		49			49		2,362	2,362			
100115095	GEORGETOWN	TX		07/14/2023		675		(6)			(6)		669	669			
100115096	PHILADELPHIA	PA		07/14/2023		849		(8)			(8)		841	841			
100115097	VALENCIA	CA		07/14/2023		918		16			16		934	934			
100115102	DAYTONA BEACH SHORES	FL		07/14/2023		1,470		20			20		1,490	1,490			
100115103	ISLAND PARK	ID		07/14/2023		1,216		(13)			(13)		1,203	1,203			
100115104	KAILUA KONA	HI		07/14/2023		1,764		(4)			(4)		1,760	1,760			
100115105	ELK GROVE	CA		07/14/2023		1,141							1,141	1,141			
100115106	WILMINGTON	NC		07/14/2023		867		5			5		872	872			
100115107	ROYSE CITY	TX		07/14/2023		574		(8)			(8)		566	566			
100115108	JENSEN BEACH	FL		07/14/2023		1,053		18			18		1,071	1,071			
100115109	MINNEAPOLIS	MN		07/14/2023		1,582		9			9		1,591	1,591			
100115110	GERMANTOWN	MD		07/14/2023		775		2			2		777	777			
100115111	CATHEDRAL CITY	CA		07/14/2023		1,222		11			11		1,233	1,233			
100115114	SACRAMENTO	CA		07/17/2023		8,790		(222)			(222)		8,568	8,568			
100115120	PHILADELPHIA	PA		07/17/2023		1,246		(9)			(9)		1,237	1,237			
100115123	NEWARK	NJ		07/17/2023		1,487		(30)			(30)		1,457	1,457			
100115124	CINCINNATI	OH		07/17/2023		342		(8)			(8)		334	334			
100115126	CINCINNATI	OH		07/17/2023		358		(9)			(9)		349	349			
100115127	CINCINNATI	OH		07/17/2023		350		(8)			(8)		342	342			
100115128	CINCINNATI	OH		07/17/2023		593		(14)			(14)		579	579			
100115130	LOCKLAND	OH		07/17/2023		463		(11)			(11)		452	452			
100115131	TRENTON	NJ		07/17/2023		421		(24)			(24)		397	397			
100115133	CHICAGO	IL		07/17/2023		449		(16)			(16)		433	433			
100115136	PORT JERVIS	NY		07/17/2023		63,466		21			21		63,487	42,512		(20,975)	(20,975)
100115137	CHICAGO	IL		07/17/2023		356		(11)			(11)		345	345			
100115140	HAMMOND	IN		07/17/2023		215		(8)			(8)		207	207			
100115143	ANDOVER	NJ		07/17/2023		733		(24)			(24)		709	709			
100115144	LOCH SHELDRAKE	NY		07/17/2023		316		(9)			(9)		307	307			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115145	WATERBURY	CT		07/17/2023		769		(14)			(14)		755	755			
100115147	SCRANTON	PA		07/17/2023		339		(10)			(10)		329	329			
100115149	ROOSEVELT	NY		07/17/2023		1,229		(29)			(29)		1,200	1,200			
100115151	SHIRLEY	NY		07/17/2023		988		(28)			(28)		960	960			
100115152	ST. LOUIS	MO		07/17/2023		220		(6)			(6)		214	214			
100115153	MASTIC BEACH	NY		07/17/2023		927		(25)			(25)		902	902			
100115154	MIAMI BEACH	FL		07/17/2023		481		(11)			(11)		470	470			
100115155	JOHNSON CITY	TN		07/17/2023		396		(11)			(11)		385	385			
100115159	SICKLERVILLE	NJ		07/17/2023		373		(12)			(12)		361	361			
100115160	PHILADELPHIA	PA		07/17/2023		333		(9)			(9)		324	324			
100115162	MONTICELLO	NY		07/17/2023		1,455		(43)			(43)		1,412	1,412			
100115165	MONROE	NY		07/17/2023		598		(16)			(16)		582	582			
100115172	NEWARK	NJ		07/17/2023		1,439		(31)			(31)		1,408	1,408			
100115174	TRENTON	NJ		07/17/2023		358		(22)			(22)		336	336			
100115175	ELMWOOD PARK	IL		07/17/2023		1,387		(40)			(40)		1,347	1,347			
100115176	TRENTON	NJ		07/17/2023		358		(25)			(25)		333	333			
100115177	CLEVELAND	OH		07/17/2023		199		(4)			(4)		195	195			
100115179	BALTIMORE	MD		07/17/2023		264		(7)			(7)		257	257			
100115181	RICHMOND	VA		07/17/2023		357		(13)			(13)		344	344			
100115182	GLENWOOD	IL		07/17/2023		427		(12)			(12)		415	415			
100115183	KANSAS CITY	MO		07/17/2023		321		(6)			(6)		315	315			
100115184	BERKLEY	MI		07/17/2023		1,148		(32)			(32)		1,116	1,116			
100115186	TRENTON	NJ		07/17/2023		351		(18)			(18)		333	333			
100115187	NORMAN	OK		07/17/2023		427		(23)			(23)		404	404			
100115189	WATERBURY	CT		07/17/2023		452		(15)			(15)		437	437			
100115190	KALAMAZOO	MI		07/17/2023		360		(7)			(7)		353	353			
100115192	BROOKHAVEN	NY		07/17/2023		931		(34)			(34)		897	897			
100115193	PHILADELPHIA	PA		07/17/2023		262		(6)			(6)		256	256			
100115195	THE BRONX	NY		07/17/2023		920		(35)			(35)		885	885			
100115197	POSEN	IL		07/17/2023		473		(12)			(12)		461	461			
100115198	ELIZABETH	NJ		07/17/2023		1,001		(24)			(24)		977	977			
100115200	HUNTINGTON STATION	NY		07/17/2023		897		(36)			(36)		861	861			
100115202	HUNTINGTON	NY		07/17/2023		1,143		(42)			(42)		1,101	1,101			
100115203	HENRICO	VA		07/17/2023		428		(13)			(13)		415	415			
100115204	JACKSONVILLE	AR		07/17/2023		317		(6)			(6)		311	311			
100115205	KANSAS CITY	MO		07/17/2023		360		(7)			(7)		353	353			
100115206	KANSAS CITY	MO		07/17/2023		473		(9)			(9)		464	464			
100115207	BALTIMORE	MD		07/17/2023		353		(8)			(8)		345	345			
100115210	TAMPA	FL		07/17/2023		551		(10)			(10)		541	541			
100115211	BOISE	ID		07/17/2023		1,211		(27)			(27)		1,184	1,184			
100115214	INDIANAPOLIS	IN		07/17/2023		195		(5)			(5)		190	190			
100115216	BRONX	NY		07/17/2023		1,498		(51)			(51)		1,447	1,447			
100115217	HAMILTON	NJ		07/17/2023		243		(7)			(7)		236	236			
100115218	CARPENTERSVILLE	IL		07/17/2023		382		(9)			(9)		373	373			
100115220	HAMILTON	NJ		07/17/2023		222		(6)			(6)		216	216			
100115221	HALETHORPE	MD		07/17/2023		501		(6)			(6)		495	495			
100115223	SPRING HILL	FL		07/17/2023		539		(17)			(17)		522	522			
100115224	KANSAS CITY	MO		07/17/2023		516		(11)			(11)		505	505			
100115225	SYRACUSE	NY		07/17/2023		310		(11)			(11)		299	299			
100115228	SLIDELL	LA		07/17/2023		348		(9)			(9)		339	339			
100115230	PHILADELPHIA	PA		07/17/2023		698		(16)			(16)		682	682			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115231	BLOOMINGBURG	NY		07/17/2023		890		(26)			(26)		864	864			
100115235	WEST PALM BEACH	FL		07/17/2023		776		(28)			(28)		748	748			
100115236	HAVERSTRAW	NY		07/17/2023		1,207		(23)			(23)		1,184	1,184			
100115237	TRENTON	NJ		07/17/2023		406		(18)			(18)		388	388			
100115238	MARGATE	FL		07/17/2023		833		(23)			(23)		810	810			
100115239	COLUMBUS	GA		07/17/2023		294		(10)			(10)		284	284			
100115240	GARLAND	TX		07/17/2023		593		(20)			(20)		573	573			
100115241	DANBURY	CT		07/17/2023		694		(20)			(20)		674	674			
100115242	FLEMINGTON	NJ		07/17/2023		1,760		(38)			(38)		1,722	1,722			
100115243	MILWAUKEE	WI		07/17/2023		542		(15)			(15)		527	527			
100115246	GREENSBORO	NC		07/17/2023		183		(6)			(6)		177	177			
100115249	OKLAHOMA CITY	OK		07/17/2023		341		(11)			(11)		330	330			
100115252	TRENTON	NJ		07/17/2023		399		(18)			(18)		381	381			
100115253	DAPHNE	AL		07/17/2023		895		(33)			(33)		862	862			
100115254	DAPHNE	AL		07/17/2023		898		(35)			(35)		863	863			
100115255	ATLANTIC CITY	NJ		07/17/2023		960		(36)			(36)		924	924			
100115256	SCRANTON	PA		07/17/2023		295		(7)			(7)		288	288			
100115257	PEMBERTON TOWNSHIP	NJ		07/17/2023		428		(10)			(10)		418	418			
100115258	KANSAS CITY	MO		07/17/2023		331		(7)			(7)		324	324			
100115259	GLOUCESTER TOWNSHIP	NJ		07/17/2023		236		(8)			(8)		228	228			
100115260	DOLTON	IL		07/17/2023		276		(6)			(6)		270	270			
100115261	DOLTON	IL		07/17/2023		264		(4)			(4)		260	260			
100115262	KINGSTON	NY		07/17/2023		189		(7)			(7)		182	182			
100115263	LUTZ	FL		07/17/2023		331		(10)			(10)		321	321			
100115264	KINGSTON	NY		07/17/2023		868		(28)			(28)		840	840			
100115265	PARK FOREST	IL		07/17/2023		321		(10)			(10)		311	311			
100115266	CHICAGO	IL		07/17/2023		421		(10)			(10)		411	411			
100115268	ALLENTOWN	PA		07/17/2023		494		(10)			(10)		484	484			
100115270	MADRID	IA		07/17/2023		1,803		(62)			(62)		1,741	1,741			
100115271	BALTIMORE	MD		07/17/2023		406		(19)			(19)		387	387			
100115273	NEW ORLEANS	LA		07/17/2023		710		(18)			(18)		692	692			
100115274	GALLOWAY	NJ		07/17/2023		242		(9)			(9)		233	233			
100115275	HICKORY	NC		07/17/2023		476		(12)			(12)		464	464			
100115276	HENRYETTA	OK		07/17/2023		784		(23)			(23)		761	761			
100115277	PHILADELPHIA	PA		07/17/2023		1,451		(27)			(27)		1,424	1,424			
100115278	BROOKLYN	NY		07/17/2023		1,536		(32)			(32)		1,504	1,504			
100115279	HENRYETTA	OK		07/17/2023		496		(18)			(18)		478	478			
100115280	HENRYETTA	OK		07/17/2023		643		(21)			(21)		622	622			
100115283	MARKHAM	IL		07/17/2023		200		(10)			(10)		190	190			
100115287	NORTHFIELD	OH		07/17/2023		474		(11)			(11)		463	463			
100115291	NORTH CHARLESTON	SC		07/17/2023		380		(11)			(11)		369	369			
100115293	PERTH AMBOY	NJ		07/17/2023		1,089		(37)			(37)		1,052	1,052			
100115294	STRATFORD	CT		07/17/2023		742		(13)			(13)		729	729			
100115296	THORNTON	CO		07/17/2023		1,827		16			16		1,843	1,843			
100115297	VALENCIA	CA		07/17/2023		1,593		(20)			(20)		1,573	1,573			
100115302	BELLFLOWER	CA		07/17/2023		1,699		(22)			(22)		1,677	1,677			
100115306	MONTCLAIR	CA		07/17/2023		1,642		(67)			(67)		1,575	1,575			
100115308	INDIO	CA		07/17/2023		696		(11)			(11)		685	685			
100115312	OAKLAND	CA		07/17/2023		1,713		(3)			(3)		1,710	1,710			
100115313	PALM COAST	FL		07/17/2023		861		(7)			(7)		854	854			
100115314	CAMANO ISLAND	WA		07/17/2023		4,709		13			13		4,722	4,722			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100115318	CELINA	TX		07/17/2023		2,778		(81)			(81)		2,697	2,697			
100115319	SUNRISE	FL		07/17/2023		797		9			9		806	806			
100115322	PHOENIX	AZ		07/17/2023		270		(5)			(5)		265	265			
100115323	LONG BEACH	CA		07/17/2023		365		(14)			(14)		351	351			
100115326	CHATSWORTH	CA		07/17/2023		6,344		193			193		6,537	6,537			
100115328	HOLLY HILL	FL		07/17/2023		702		(12)			(12)		690	690			
100115330	BAKERSFIELD	CA		07/17/2023		481		(14)			(14)		467	467			
100115332	MIAMI	FL		07/17/2023		1,518		19			19		1,537	1,537			
100115333	MINNEOLA	FL		07/17/2023		964		(22)			(22)		942	942			
100115334	BOYNTON BEACH	FL		07/17/2023		871		(3)			(3)		868	868			
100115337	SAINT AUGUSTINE	FL		07/17/2023		3,964		(118)			(118)		3,846	3,846			
100115339	VANCOUVER	WA		07/17/2023		1,726		(72)			(72)		1,654	1,654			
100115341	ANDOVER	MA		07/17/2023		2,202		(34)			(34)		2,168	2,168			
100115343	WHITTIER	CA		07/17/2023		1,584		33			33		1,617	1,617			
100115344	NEWARK	NJ		07/17/2023		898		12			12		910	910			
100115346	LOS ANGELES	CA		07/17/2023		2,679		(64)			(64)		2,615	2,615			
100115347	HUNTINGTON PARK	CA		07/17/2023		4,326		(85)			(85)		4,241	4,241			
100115349	CYPRESS	TX		07/17/2023		899		(15)			(15)		884	884			
100115350	PUEBLO	CO		07/17/2023		498		12			12		510	510			
100115351	PATERSON	NJ		07/17/2023		545		(37)			(37)		508	508			
100115354	OCEAN RIDGE	FL		07/17/2023		3,082		(46)			(46)		3,036	3,036			
100115356	UPLAND	CA		07/17/2023		3,129		(23)			(23)		3,106	3,106			
100115357	MAKAWAO	HI		07/17/2023		2,750		(68)			(68)		2,682	2,682			
100115360	WHITTIER	CA		07/17/2023		1,157		(30)			(30)		1,127	1,127			
100115363	DESTREHAN	LA		07/17/2023		611		(23)			(23)		588	588			
100115364	EAST ORANGE	NJ		07/17/2023		827		(10)			(10)		817	817			
100115365	CRESSKILL	NJ		07/17/2023		1,470		(31)			(31)		1,439	1,439			
100115367	TAMPA	FL		07/17/2023		1,485		(8)			(8)		1,477	1,477			
100115373	FREEDOM	NH		07/17/2023		714		2			2		716	716			
100115375	CHICAGO	IL		07/17/2023		1,389		(43)			(43)		1,346	1,346			
100115376	CHICAGO	IL		07/17/2023		736		(22)			(22)		714	714			
100115379	CLUTE	TX		07/17/2023		9,833		(41)			(41)		9,792	9,792			
100115380	FREDERICKSBURG	VA		07/17/2023		716		(16)			(16)		700	700			
100115382	RICHMOND	TX		07/17/2023		1,188		(34)			(34)		1,154	1,154			
100115384	SOUTH GATE	CA		07/17/2023		3,418		38			38		3,456	3,456			
100115385	NORTH LAUDERDALE	FL		07/17/2023		814		(9)			(9)		805	805			
100115386	MESA	AZ		07/17/2023		587		(32)			(32)		555	555			
100115388	TAYLOR	TX		07/17/2023		461		(10)			(10)		451	451			
100115390	ATLANTA	GA		07/17/2023		947		17			17		964	964			
100115391	PALM COAST	FL		07/17/2023		1,316		(70)			(70)		1,246	1,246			
100115392	ATLANTA	GA		07/17/2023		942		17			17		959	959			
100115393	JACKSONVILLE	FL		07/17/2023		552		(1)			(1)		551	551			
100115394	ATLANTA	GA		07/17/2023		942		17			17		959	959			
100115395	ATLANTA	GA		07/17/2023		942		17			17		959	959			
100115396	ATLANTA	GA		07/17/2023		942		17			17		959	959			
100115397	LAKE GENEVA	WI		07/17/2023		921		29			29		950	950			
100115398	ATLANTA	GA		07/17/2023		1,440		36			36		1,476	1,476			
100115399	SACRAMENTO	CA		07/17/2023		1,082		24			24		1,106	1,106			
100115400	NORWALK	CT		07/17/2023		2,113		(46)			(46)		2,067	2,067			
100115401	BOWIE	MD		07/17/2023		1,224		(23)			(23)		1,201	1,201			
100115402	ARCADIA	CA		07/17/2023		3,571		3			3		3,574	3,574			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115403	DAWSONVILLE	GA		07/17/2023		556		(28)			(28)		528	528			
100115404	VIRGINIA BEACH	VA		07/17/2023		1,526		(10)			(10)		1,516	1,516			
100115407	KISSIMMEE	FL		07/17/2023		1,372		11			11		1,383	1,383			
100115408	RALEIGH	NC		07/17/2023		894							894	894			
100115410	ORLANDO	FL		07/17/2023		571		2			2		573	573			
100115411	DOWNEY	CA		07/17/2023		4,510		12			12		4,522	4,522			
100115413	BRAWLEY	CA		07/17/2023		679		(15)			(15)		664	664			
100115414	KNOXVILLE	TN		07/17/2023		428		(21)			(21)		407	407			
100115416	FAYETTEVILLE	GA		07/17/2023		2,819		(66)			(66)		2,753	2,753			
100115417	PANORAMA CITY	CA		07/17/2023		1,009		(32)			(32)		977	977			
100115418	LOS ANGELES	CA		07/17/2023		1,288		(48)			(48)		1,240	1,240			
100115419	MISSION VIEJO	CA		07/17/2023		2,797		(16)			(16)		2,781	2,781			
100115420	ATLANTA	GA		07/17/2023		717							717	717			
100115421	ORMOND BEACH	FL		07/17/2023		1,394		(5)			(5)		1,389	1,389			
100115422	FONTANA	CA		07/17/2023		1,669		(30)			(30)		1,639	1,639			
100115424	MIAMI	FL		07/17/2023		1,260		27			27		1,287	1,287			
100115425	NEW BRAUNFELS	TX		07/17/2023		123,585		(331)			(331)		123,254	123,254			
100115427	DEL HAVEN	NJ		07/17/2023		1,457		58			58		1,515	1,515			
100115431	PHOENIX	AZ		07/17/2023		1,764		18			18		1,782	1,782			
100115432	MENIFEE	CA		07/17/2023		3,101		(101)			(101)		3,000	3,000			
100115433	TAMPA	FL		07/17/2023		679		8			8		687	687			
100115434	VISALIA	CA		07/17/2023		869		18			18		887	887			
100115439	LOS ANGELES	CA		07/17/2023		1,401		(64)			(64)		1,337	1,337			
100115442	LONG BEACH	CA		07/17/2023		226		(1)			(1)		225	225			
100115444	SANTA ANA	CA		07/17/2023		224		1			1		225	225			
100115446	ESSEX	MD		07/17/2023		586		(29)			(29)		557	557			
100115447	SAINT GEORGE	UT		07/17/2023		503		16			16		519	519			
100115448	LOS ANGELES	CA		07/17/2023		2,025		(18)			(18)		2,007	2,007			
100115449	LONG BEACH	CA		07/17/2023		8,410		(258)			(258)		8,152	8,152			
100115450	NEW CANEY	TX		07/17/2023		421		(23)			(23)		398	398			
100115451	RANCHO CUCAMONGA	CA		07/17/2023		39,025		(306)			(306)		38,719	38,719			
100115452	CROWLEY	TX		07/17/2023		7,416		(366)			(366)		7,050	7,050			
100115453	AURORA	CO		07/17/2023		649		77			77		726	726			
100115455	WEST PALM BEACH	FL		07/17/2023		820		19			19		839	839			
100115458	SANTA ROSA	CA		07/17/2023		1,072		12			12		1,084	1,084			
100115461	PHILLIPSBURG	NJ		07/17/2023		318		(17)			(17)		301	301			
100115462	LITCHFIELD PARK	AZ		07/17/2023		1,056		6			6		1,062	1,062			
100115463	SAINT CLOUD	FL		07/17/2023		795		15			15		810	810			
100115464	ROCK HILL	SC		07/17/2023		347		(19)			(19)		328	328			
100115465	FOSTER CITY	CA		07/17/2023		2,352		(55)			(55)		2,297	2,297			
100115466	LAS VEGAS	NV		07/17/2023		649		(24)			(24)		625	625			
100115468	DISTRICT HEIGHTS	MD		07/17/2023		5,919		(141)			(141)		5,778	5,778			
100115469	LOS ANGELES	CA		07/17/2023		1,382		(29)			(29)		1,353	1,353			
100115470	ELKRIDGE	MD		07/17/2023		665		(2)			(2)		663	663			
100115471	LOS ANGELES	CA		07/17/2023		1,478		(49)			(49)		1,429	1,429			
100115472	BERMUDA DUNES	CA		07/17/2023		4,488		34			34		4,522	4,522			
100115473	MIDDLEBURG	FL		07/17/2023		888		(10)			(10)		878	878			
100115474	LOS ANGELES	CA		07/17/2023		2,687		(77)			(77)		2,610	2,610			
100115475	COEUR D'ALENE	ID		07/17/2023		896		(26)			(26)		870	870			
100115476	CHARLOTTE	NC		07/17/2023		901		(9)			(9)		892	892			
100115480	SNELLVILLE	GA		07/17/2023		708		(23)			(23)		685	685			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115482	BEND	OR		07/17/2023		1,435		(32)			(32)		1,403	1,403			
100115484	RANCHO PALOS VERDES	CA		07/17/2023		1,295		(5)			(5)		1,290	1,290			
100115486	CONCORD	CA		07/17/2023		1,322		(28)			(28)		1,294	1,294			
100115488	ANAHEIM	CA		07/17/2023		6,558		(23)			(23)		6,535	6,535			
100115489	WEST CHICAGO	IL		07/17/2023		518		(8)			(8)		510	510			
100115490	BAXTER	TN		07/17/2023		2,319		(78)			(78)		2,241	2,241			
100115491	LAKE SAINT LOUIS	MO		07/17/2023		1,739		(1)			(1)		1,738	1,738			
100115492	POOLER	GA		07/17/2023		878		5			5		883	883			
100115494	TEMPE	AZ		07/17/2023		19,172		826			826		19,998	19,998			
100115495	GAINESVILLE	GA		07/17/2023		581		(12)			(12)		569	569			
100115498	DAVIDSONVILLE	MD		07/17/2023		4,231		38			38		4,269	4,269			
100115499	APPLE VALLEY	CA		07/17/2023		50,902		(2,195)			(2,195)		48,707	48,707			
100115500	NORTH LAS VEGAS	NV		07/17/2023		5,510		(172)			(172)		5,338	5,338			
100115503	FONTANA	CA		07/17/2023		478		(22)			(22)		456	456			
100115504	AUSTIN	TX		07/17/2023		1,408		(93)			(93)		1,315	1,315			
100115508	COLUMBIA	SC		07/17/2023		283		(16)			(16)		267	267			
100115510	DALLAS	TX		07/17/2023		615		(2)			(2)		613	613			
100115512	STOCKTON	CA		07/17/2023		700		15			15		715	715			
100115516	STOCKTON	CA		07/17/2023		719		16			16		735	735			
100115518	STOCKTON	CA		07/17/2023		886		18			18		904	904			
100115519	GRANITE BAY	CA		07/17/2023		4,018		(84)			(84)		3,934	3,934			
100115520	FRIDLEY	MN		07/17/2023		6,446		(139)			(139)		6,307	6,307			
100115521	LONG BEACH	CA		07/17/2023		1,793		(21)			(21)		1,772	1,772			
100115525	LOS ANGELES	CA		07/17/2023		2,372		2			2		2,374	2,374			
100115529	BOCA RATON	FL		07/19/2023		2,422		(72)			(72)		2,350	2,350			
100115534	MIAMI	FL		07/19/2023		455		(4)			(4)		451	451			
100115541	ROCKWALL	TX		07/19/2023		345		(7)			(7)		338	338			
100115542	CORAL SPRINGS	FL		07/19/2023		1,110		(20)			(20)		1,090	1,090			
100115544	GEORGETOWN	TX		07/19/2023		1,216		(26)			(26)		1,190	1,190			
100115545	NEW YORK	NY		07/19/2023		1,301		(35)			(35)		1,266	1,266			
100115546	LEHIGH ACRES	FL		07/19/2023		829		(16)			(16)		813	813			
100115547	SACRAMENTO	CA		07/19/2023		939		(14)			(14)		925	925			
100115550	PLANTATION	FL		07/19/2023		1,538		(5)			(5)		1,533	1,533			
100115551	FLORENCE	OR		07/19/2023		1,059		(18)			(18)		1,041	1,041			
100115553	ATTLEBORO	MA		07/19/2023		1,731		(20)			(20)		1,711	1,711			
100115554	LEOMINSTER	MA		07/19/2023		1,552		(5)			(5)		1,547	1,547			
100115555	PHILADELPHIA	PA		07/19/2023		7,355		(155)			(155)		7,200	7,200			
100115556	RIVERSIDE	CA		07/19/2023		2,384		(38)			(38)		2,346	2,346			
100115558	NORTH LAS VEGAS	NV		07/19/2023		601		(10)			(10)		591	591			
100115559	LAS VEGAS	NV		07/19/2023		619		(10)			(10)		609	609			
100115560	RIVERSIDE	NJ		07/19/2023		3,571		(70)			(70)		3,501	3,501			
100115561	MYRTLE BEACH	SC		07/19/2023		346		(12)			(12)		334	334			
100115562	GLENDALE	AZ		07/19/2023		9,825		(185)			(185)		9,640	9,640			
100115563	CONCORD	NC		07/19/2023		537		(6)			(6)		531	531			
100115566	GAITHERSBURG	MD		07/19/2023		4,820		(100)			(100)		4,720	4,720			
100115569	KISSIMMEE	FL		07/19/2023		1,194		(25)			(25)		1,169	1,169			
100115570	MODESTO	CA		07/19/2023		22,122		(385)			(385)		21,737	21,737			
100115571	DEER PARK	NY		07/19/2023		1,198		(14)			(14)		1,184	1,184			
100115573	GULF SHORES	AL		07/19/2023		2,060		(45)			(45)		2,015	2,015			
100115574	BALTIMORE	MD		07/19/2023		742		(7)			(7)		735	735			
100115575	BALTIMORE	MD		07/19/2023		798		(16)			(16)		782	782			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115576	SAN TAN VALLEY	AZ		07/19/2023		1,136		1			1		1,137	1,137			
100115577	WESLEY CHAPEL	FL		07/19/2023		1,701		(29)			(29)		1,672	1,672			
100115578	LOXAHATCHEE	FL		07/19/2023		799		(13)			(13)		786	786			
100115580	HOPKINTON	MA		07/19/2023		1,454		(32)			(32)		1,422	1,422			
100115583	VENICE	FL		07/19/2023		1,240		(24)			(24)		1,216	1,216			
100115584	BAY POINT	CA		07/19/2023		968		(32)			(32)		936	936			
100115585	NEW CASTLE	DE		07/19/2023		429		(1)			(1)		428	428			
100115588	COLUMBUS	OH		07/19/2023		905		(47)			(47)		858	858			
100115589	BROOKELAND	TX		07/19/2023		1,003		(6)			(6)		997	997			
100115591	JACKSONVILLE	FL		07/19/2023		469		(7)			(7)		462	462			
100115594	DORAL	FL		07/19/2023		2,489		(11)			(11)		2,478	2,478			
100115596	MIAMI	FL		07/19/2023		1,534		(19)			(19)		1,515	1,515			
100115597	POMPANO BEACH	FL		07/19/2023		667		(6)			(6)		661	661			
100115598	INDIAN LAND	SC		07/19/2023		492		(6)			(6)		486	486			
100115600	WELLINGTON	FL		07/19/2023		6,749		(177)			(177)		6,572	6,572			
100115601	FRESNO	TX		07/19/2023		567		(5)			(5)		562	562			
100115602	CRESTLINE	CA		07/19/2023		532		(8)			(8)		524	524			
100115603	MIAMI BEACH	FL		07/19/2023		2,425		(41)			(41)		2,384	2,384			
100115604	CRESTLINE	CA		07/19/2023		523		(8)			(8)		515	515			
100115606	BRONX	NY		07/19/2023		1,169		(12)			(12)		1,157	1,157			
100115608	SUBLIMITY	OR		07/19/2023		1,217		(26)			(26)		1,191	1,191			
100115611	CASTALIAN SPRINGS	TN		07/19/2023		3,967		(77)			(77)		3,890	3,890			
100115612	FRESNO	CA		07/19/2023		1,405		(31)			(31)		1,374	1,374			
100115613	HOLLYWOOD	FL		07/19/2023		585		(10)			(10)		575	575			
100115614	BULLHEAD CITY	AZ		07/19/2023		473		2			2		475	475			
100115615	GAITHERSBURG	MD		07/19/2023		986		(10)			(10)		976	976			
100115616	DALY CITY	CA		07/19/2023		5,132		(95)			(95)		5,037	5,037			
100115617	NORFOLK	VA		07/19/2023		1,783		(32)			(32)		1,751	1,751			
100115619	MAYVIEW	MO		07/19/2023		2,190		(57)			(57)		2,133	2,133			
100115620	GRANBY	CO		07/19/2023		1,569		(54)			(54)		1,515	1,515			
100115623	WESTERVILLE	OH		07/19/2023		828		(29)			(29)		799	799			
100115627	INDIO	CA		07/19/2023		388		(14)			(14)		374	374			
100115629	MIAMI	FL		07/19/2023		2,113		(27)			(27)		2,086	2,086			
100115631	LUBBOCK	TX		07/19/2023		179		(8)			(8)		171	171			
100115632	VENTNOR CITY	NJ		07/19/2023		1,585		(23)			(23)		1,562	1,562			
100115633	HEMET	CA		07/19/2023		786		(14)			(14)		772	772			
100115635	CATHEDRAL CITY	CA		07/19/2023		2,831		(90)			(90)		2,741	2,741			
100115637	PHOENIX	OR		07/19/2023		1,248		(15)			(15)		1,233	1,233			
100115638	KATY	TX		07/19/2023		1,242		(33)			(33)		1,209	1,209			
100115642	FONTANA	CA		07/19/2023		1,254		(20)			(20)		1,234	1,234			
100115644	BEVERLY HILLS	CA		07/19/2023		2,909		(6)			(6)		2,903	2,903			
100115650	LAS VEGAS	NV		07/19/2023		3,125		(28)			(28)		3,097	3,097			
100115651	BALTIMORE	MD		07/19/2023		856		(29)			(29)		827	827			
100115652	MOORPARK	CA		07/19/2023		1,375		(45)			(45)		1,330	1,330			
100115653	DAVENPORT	FL		07/19/2023		815		(24)			(24)		791	791			
100115654	TEWKSBURY	MA		07/19/2023		1,335		(33)			(33)		1,302	1,302			
100115658	NAVARRE	FL		07/19/2023		235,857		(8,114)			(8,114)		227,743	227,743			
100115660	MARYSVILLE	WA		07/20/2023		1,326		(28)			(28)		1,298	1,298			
100115661	AVENTURA	FL		07/20/2023		1,205		(29)			(29)		1,176	1,176			
100115663	HIGHLANDS	NC		07/20/2023		1,775		(13)			(13)		1,762	1,762			
100115665	LINDEN	NJ		07/20/2023		825		(4)			(4)		821	821			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115666	WASILLA	AK		07/20/2023		3,167		(20)			(20)		3,147	3,147			
100115668	ATLANTA	GA		07/20/2023		1,088		(16)			(16)		1,072	1,072			
100115669	BASYE	VA		07/20/2023		812		(11)			(11)		801	801			
100115671	ATHENS	GA		07/20/2023		962		(14)			(14)		948	948			
100115673	PHOENIX	AZ		07/20/2023		1,053		(10)			(10)		1,043	1,043			
100115674	JACKSONVILLE	FL		07/20/2023		810							810	810			
100115675	OCALA	FL		07/20/2023		2,586		45			45		2,631	2,631			
100115676	WESLEY CHAPEL	FL		07/20/2023		3,409		(28)			(28)		3,381	3,381			
100115677	FOUNTAIN	CO		07/20/2023		734		(8)			(8)		726	726			
100115678	ALPHARETTA	GA		07/20/2023		1,362		15			15		1,377	1,377			
100115679	ROCKWALL	TX		07/20/2023		4,101		41			41		4,142	4,142			
100115680	MINNEAPOLIS	MN		07/20/2023		717		(8)			(8)		709	709			
100115681	STATELINE	NV		07/20/2023		2,093		(38)			(38)		2,055	2,055			
100115682	FRANKLIN	TN		07/20/2023		1,046		(2)			(2)		1,044	1,044			
100115683	LAS VEGAS	NV		07/20/2023		909		10			10		919	919			
100115684	BAKERSFIELD	CA		07/20/2023		1,080		(7)			(7)		1,073	1,073			
100115686	BROOMFIELD	CO		07/20/2023		1,234		(9)			(9)		1,225	1,225			
100115687	DULUTH	MN		07/20/2023		776		16			16		792	792			
100115689	RALEIGH	NC		07/20/2023		2,474		(32)			(32)		2,442	2,442			
100115690	ARROYO GRANDE	CA		07/20/2023		493		2			2		495	495			
100115692	WALDORF	MD		07/20/2023		768		5			5		773	773			
100115693	KENT	WA		07/20/2023		3,197		65			65		3,262	3,262			
100115695	OMAHA	NE		07/20/2023		909		(1)			(1)		908	908			
100115696	LOS ANGELES	CA		07/20/2023		2,693		(2)			(2)		2,691	2,691			
100115697	BROADLANDS	VA		07/20/2023		1,509		10			10		1,519	1,519			
100115698	OAKLAND	CA		07/20/2023		1,601		(10)			(10)		1,591	1,591			
100115701	VERONA	NJ		07/20/2023		1,591		(1)			(1)		1,590	1,590			
100115702	EL CAJON	CA		07/20/2023		915		(11)			(11)		904	904			
100115703	GLASSBORO	NJ		07/20/2023		4,479		33			33		4,512	4,512			
100115704	SPARKS	NV		07/20/2023		1,300		(18)			(18)		1,282	1,282			
100115705	HOWELL	NJ		07/20/2023		1,134		(18)			(18)		1,116	1,116			
100115706	HARTFORD	CT		07/20/2023		797		(14)			(14)		783	783			
100115707	BUFORD	GA		07/20/2023		735		(6)			(6)		729	729			
100115708	TUCKER	GA		07/20/2023		818		(4)			(4)		814	814			
100115709	RANCHO CORDOVA	CA		07/20/2023		1,419		(9)			(9)		1,410	1,410			
100115710	LAKE HAVASU CITY	AZ		07/20/2023		1,418		(33)			(33)		1,385	1,385			
100115711	KATY	TX		07/20/2023		1,068		(3)			(3)		1,065	1,065			
100115712	RICHARDSON	TX		07/20/2023		6,697		41			41		6,738	6,738			
100115713	YARDLEY	PA		07/20/2023		1,074		(9)			(9)		1,065	1,065			
100115716	HALLANDALE BEACH	FL		07/20/2023		671		(18)			(18)		653	653			
100115717	PHILADELPHIA	PA		07/20/2023		867		(8)			(8)		859	859			
100115718	SPOKANE	WA		07/20/2023		1,017		(16)			(16)		1,001	1,001			
100115719	SCOTTSDALE	AZ		07/20/2023		982		(8)			(8)		974	974			
100115720	NORTH MYRTLE BEACH	SC		07/20/2023		733		(16)			(16)		717	717			
100115723	DELRAY BEACH	FL		07/20/2023		1,551		(29)			(29)		1,522	1,522			
100115726	WASHINGTON	DC		07/20/2023		5,932		(58)			(58)		5,874	5,874			
100115728	RENTON	WA		07/20/2023		781		(3)			(3)		778	778			
100115730	SEMINOLE	FL		07/20/2023		1,076		11			11		1,087	1,087			
100115731	SOUTH GATE	CA		07/20/2023		2,140		(1)			(1)		2,139	2,139			
100115732	ARLINGTON	TX		07/20/2023		872		1			1		873	873			
100115733	WEST HAVEN	CT		07/20/2023		957		13			13		970	970			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115734	KAILUA KONA	HI		07/20/2023		4,161		(26)			(26)		4,135	4,135			
100115736	LUTZ	FL		07/20/2023		861		2			2		863	863			
100115737	BALTIMORE	MD		07/20/2023		1,095		(8)			(8)		1,087	1,087			
100115738	TULARE	CA		07/20/2023		673		(22)			(22)		651	651			
100115739	SCHWENKSVILLE	PA		07/20/2023		904		(2)			(2)		902	902			
100115740	SCHWENKSVILLE	PA		07/20/2023		970		(2)			(2)		968	968			
100115741	LAWRENCEVILLE	GA		07/20/2023		675		(3)			(3)		672	672			
100115742	RICHMOND HILL	GA		07/20/2023		1,096		11			11		1,107	1,107			
100115745	OLDSMAR	FL		07/20/2023		1,014		15			15		1,029	1,029			
100115746	SAVAGE	MN		07/20/2023		819		(10)			(10)		809	809			
100115747	BAKERSFIELD	CA		07/20/2023		839		(11)			(11)		828	828			
100115751	HOWELL	NJ		07/20/2023		1,252		(7)			(7)		1,245	1,245			
100115752	KISSIMMEE	FL		07/20/2023		1,229		(3)			(3)		1,226	1,226			
100115753	FORT WORTH	TX		07/20/2023		936		(18)			(18)		918	918			
100115754	CAROLINA BEACH	NC		07/20/2023		900		(3)			(3)		897	897			
100115755	WARWICK	RI		07/20/2023		1,171		(3)			(3)		1,168	1,168			
100115756	IONE	CA		07/20/2023		2,273		(32)			(32)		2,241	2,241			
100115759	TAMPA	FL		07/20/2023		797		(14)			(14)		783	783			
100115760	BASTROP	TX		07/20/2023		795		(23)			(23)		772	772			
100115761	LAKE LURE	NC		07/20/2023		1,022		(31)			(31)		991	991			
100115763	GRAND PRAIRIE	TX		07/20/2023		1,857		(25)			(25)		1,832	1,832			
100115764	ROSHARON	TX		07/20/2023		912		50			50		962	962			
100115766	PALMER	AK		07/20/2023		683		(3)			(3)		680	680			
100115767	MAPLE SHADE	NJ		07/20/2023		700		(65)			(65)		635	635			
100115768	CAPE CORAL	FL		07/20/2023		725		(8)			(8)		717	717			
100115769	BRADENTON	FL		07/20/2023		3,788		(61)			(61)		3,727	3,727			
100115770	LAS VEGAS	NV		07/20/2023		1,258		6			6		1,264	1,264			
100115771	FORT LAUDERDALE	FL		07/20/2023		1,097		(7)			(7)		1,090	1,090			
100115773	HOMESTEAD	FL		07/20/2023		1,032		(10)			(10)		1,022	1,022			
100115776	SMITHVILLE	TN		07/20/2023		997		(12)			(12)		985	985			
100115777	MALVERN	PA		07/20/2023		1,018		(10)			(10)		1,008	1,008			
100115778	DALLAS	TX		07/20/2023		1,420		(8)			(8)		1,412	1,412			
100115780	MORENO VALLEY	CA		07/20/2023		1,322		(20)			(20)		1,302	1,302			
100115781	FAYETTEVILLE	AR		07/20/2023		1,141		13			13		1,154	1,154			
100115785	SHELTON	CT		07/20/2023		1,264		(7)			(7)		1,257	1,257			
100115786	ANNA	TX		07/20/2023		4,078		(17)			(17)		4,061	4,061			
100115787	STATEN ISLAND	NY		07/20/2023		1,916		11			11		1,927	1,927			
100115788	PAYSON	AZ		07/20/2023		994							994	994			
100115789	ORLANDO	FL		07/20/2023		1,188		(10)			(10)		1,178	1,178			
100115792	ROGERS	AR		07/20/2023		1,181		(22)			(22)		1,159	1,159			
100115793	WESTON	TX		07/20/2023		1,008		(26)			(26)		982	982			
100115796	BRONX	NY		07/20/2023		1,834		(17)			(17)		1,817	1,817			
100115798	DURHAM	NC		07/20/2023		1,000		(2)			(2)		998	998			
100115799	MURRELLS INLET	SC		07/20/2023		846		(10)			(10)		836	836			
100115800	LAKE ARROWHEAD	CA		07/20/2023		1,095		(10)			(10)		1,085	1,085			
100115801	WINCHESTER	CA		07/20/2023		1,965		(6)			(6)		1,959	1,959			
100115802	RENO	NV		07/20/2023		1,061		5			5		1,066	1,066			
100115803	LOS ANGELES	CA		07/20/2023		1,229		(5)			(5)		1,224	1,224			
100115804	RALEIGH	NC		07/20/2023		889		24			24		913	913			
100115805	SOCIAL CIRCLE	GA		07/20/2023		977		(13)			(13)		964	964			
100115807	SURPRISE	AZ		07/20/2023		1,636		37			37		1,673	1,673			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115808	CENTRAL FALLS	RI		07/20/2023		5,519		(92)			(92)		5,427	5,427			
100115809	DORAL	FL		07/20/2023		1,273		(16)			(16)		1,257	1,257			
100115810	WESLEY CHAPEL	FL		07/20/2023		839		27			27		866	866			
100115811	EVERETT	WA		07/20/2023		2,056		(6)			(6)		2,050	2,050			
100115813	BELLEVILLE	NJ		07/20/2023		1,593		(1)			(1)		1,592	1,592			
100115814	BIG BEAR LAKE	CA		07/20/2023		1,000		(26)			(26)		974	974			
100115817	SANTA ROSA BEACH	FL		07/20/2023		882		(18)			(18)		864	864			
100115819	COCONUT CREEK	FL		07/20/2023		3,284		(67)			(67)		3,217	3,217			
100115820	HOUSTON	TX		07/20/2023		733		(17)			(17)		716	716			
100115821	ROSEMOUNT	MN		07/20/2023		993		16			16		1,009	1,009			
100115822	COLUMBUS	OH		07/20/2023		1,404		(6)			(6)		1,398	1,398			
100115823	BENTONVILLE	AR		07/20/2023		1,550		(26)			(26)		1,524	1,524			
100115824	TUCSON	AZ		07/20/2023		825		(7)			(7)		818	818			
100115826	FREDERICKSBURG	TX		07/20/2023		3,506		21			21		3,527	3,527			
100115828	GLENDALE	AZ		07/20/2023		709		(13)			(13)		696	696			
100115829	SEATTLE	WA		07/20/2023		1,825		(16)			(16)		1,809	1,809			
100115830	NORTH PORT	FL		07/20/2023		912		13			13		925	925			
100115832	SPOKANE VALLEY	WA		07/20/2023		1,136		25			25		1,161	1,161			
100115833	SAINT AUGUSTINE	FL		07/20/2023		863		11			11		874	874			
100115834	NORTH MYRTLE BEACH	SC		07/20/2023		1,037		(13)			(13)		1,024	1,024			
100115835	DAVENPORT	FL		07/20/2023		830		(3)			(3)		827	827			
100115836	RICHMOND HILL	GA		07/20/2023		1,774		104			104		1,878	1,878			
100115837	FORT WORTH	TX		07/20/2023		931		21			21		952	952			
100115838	GLASSBORO	NJ		07/20/2023		759		(6)			(6)		753	753			
100115839	RIO RANCHO	NM		07/20/2023		1,027		70			70		1,097	1,097			
100115841	FORT WORTH	TX		07/20/2023		1,204		41			41		1,245	1,245			
100115842	DENTON	TX		07/20/2023		984		23			23		1,007	1,007			
100115843	AZLE	TX		07/20/2023		1,727		36			36		1,763	1,763			
100115844	FORT WORTH	TX		07/20/2023		1,057		16			16		1,073	1,073			
100115845	BENTONVILLE	AR		07/20/2023		838		(3)			(3)		835	835			
100115846	NEW MARKET	AL		07/20/2023		871		36			36		907	907			
100115848	ATLANTA	GA		07/20/2023		987		(3)			(3)		984	984			
100115850	ATLANTA	GA		07/20/2023		1,824		(11)			(11)		1,813	1,813			
100115851	LAS VEGAS	NV		07/20/2023		1,201		(13)			(13)		1,188	1,188			
100115853	TIGARD	OR		07/20/2023		1,297		(12)			(12)		1,285	1,285			
100115854	GRAFTON	OH		07/20/2023		773		(9)			(9)		764	764			
100115855	SARASOTA	FL		07/20/2023		1,392		15			15		1,407	1,407			
100115856	RIO RANCHO	NM		07/20/2023		532		(10)			(10)		522	522			
100115858	CHARLOTTE	NC		07/20/2023		641		(5)			(5)		636	636			
100115861	PUEBLO WEST	CO		07/20/2023		3,094		(10)			(10)		3,084	3,084			
100115868	PORT RICHEY	FL		07/20/2023		771		(5)			(5)		766	766			
100115869	MYRTLE BEACH	SC		07/20/2023		1,334		(22)			(22)		1,312	1,312			
100115870	READING	PA		07/20/2023		678		(8)			(8)		670	670			
100115873	FORT MYERS	FL		07/20/2023		2,997		32			32		3,029	3,029			
100115874	DURHAM	NC		07/20/2023		1,127		3			3		1,130	1,130			
100115875	COLORADO SPRINGS	CO		07/20/2023		1,909		17			17		1,926	1,926			
100115877	SEMINOLE	FL		07/20/2023		1,283		(32)			(32)		1,251	1,251			
100115878	LEHI	UT		07/20/2023		1,082		33			33		1,115	1,115			
100115881	OAK ISLAND	NC		07/20/2023		972		(19)			(19)		953	953			
100115882	DECATUR	GA		07/20/2023		2,219		(5)			(5)		2,214	2,214			
100115884	ORLANDO	FL		07/20/2023		1,708		(24)			(24)		1,684	1,684			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115887	NORTH PORT	FL		07/20/2023		811		(9)			(9)		802	802			
100115888	SAINT CLOUD	FL		07/20/2023		878		(1)			(1)		877	877			
100115889	CORPUS CHRISTI	TX		07/20/2023		1,290		(17)			(17)		1,273	1,273			
100115890	NORTH MIAMI BEACH	FL		07/20/2023		1,163		(20)			(20)		1,143	1,143			
100115891	GREENSBORO	NC		07/20/2023		21,035		(262)			(262)		20,773	20,773			
100115892	FAIR OAKS	CA		07/20/2023		1,539		(23)			(23)		1,516	1,516			
100115893	KATY	TX		07/20/2023		2,273		(8)			(8)		2,265	2,265			
100115894	CYPRESS	TX		07/20/2023		278		(2)			(2)		276	276			
100115895	QUEEN CREEK	AZ		07/20/2023		1,966		117			117		2,083	2,083			
100115897	BROOKLYN	NY		07/20/2023		1,887		(13)			(13)		1,874	1,874			
100115898	KYLE	TX		07/20/2023		876		9			9		885	885			
100115900	GLASSBORO	NJ		07/20/2023		816		4			4		820	820			
100115901	SPRING HILL	TN		07/20/2023		1,043		(3)			(3)		1,040	1,040			
100115902	WESLEY CHAPEL	FL		07/20/2023		994		(2)			(2)		992	992			
100115903	HUTTO	TX		07/20/2023		2,744		(60)			(60)		2,684	2,684			
100115905	MESQUITE	TX		07/20/2023		851		24			24		875	875			
100115906	FORTH WORTH	TX		07/20/2023		1,874		71			71		1,945	1,945			
100115907	CONROE	TX		07/20/2023		873		5			5		878	878			
100115908	CARMICHAEL	CA		07/20/2023		1,329		(30)			(30)		1,299	1,299			
100115909	ROSHARON	TX		07/20/2023		2,565		123			123		2,688	2,688			
100115910	HUTTO	TX		07/20/2023		853		(3)			(3)		850	850			
100115911	EL MONTE	CA		07/20/2023		7,838		(142)			(142)		7,696	7,696			
100115912	EUGENE	OR		07/20/2023		1,195		(11)			(11)		1,184	1,184			
100115913	SACRAMENTO	CA		07/20/2023		1,356		(20)			(20)		1,336	1,336			
100115914	MIAMI	FL		07/20/2023		806		(12)			(12)		794	794			
100115915	IRVINE	CA		07/20/2023		1,266		(19)			(19)		1,247	1,247			
100115917	SPRING HILL	FL		07/20/2023		982		(4)			(4)		978	978			
100115918	GAINESVILLE	FL		07/20/2023		836		10			10		846	846			
100115919	WINTHROP	MA		07/20/2023		1,063		(15)			(15)		1,048	1,048			
100115922	TEMPE	AZ		07/20/2023		8,426		12			12		8,438	8,438			
100115924	NAPLES	FL		07/20/2023		11,647		(181)			(181)		11,466	11,466			
100115925	GOODYEAR	AZ		07/20/2023		2,918		(43)			(43)		2,875	2,875			
100115926	FLORIDA CITY	FL		07/20/2023		1,101		4			4		1,105	1,105			
100115927	AURORA	CO		07/20/2023		669		(17)			(17)		652	652			
100115928	ELK GROVE VILLAGE	IL		07/20/2023		947		(12)			(12)		935	935			
100115929	PHOENIX	AZ		07/20/2023		850		(2)			(2)		848	848			
100115930	LEWISVILLE	TX		07/20/2023		962		(12)			(12)		950	950			
100115932	EXPORT	PA		07/20/2023		1,004		(2)			(2)		1,002	1,002			
100115933	REEDVILLE	VA		07/20/2023		1,118		(14)			(14)		1,104	1,104			
100115934	OVIEDO	FL		07/20/2023		1,129		(3)			(3)		1,126	1,126			
100115935	CAPE CORAL	FL		07/20/2023		866		(3)			(3)		863	863			
100115936	HENDERSON	NV		07/20/2023		2,072		19			19		2,091	2,091			
100115937	NASHVILLE	TN		07/20/2023		1,566		(21)			(21)		1,545	1,545			
100115940	SEVIERVILLE	TN		07/20/2023		1,227		(86)			(86)		1,141	1,141			
100115941	JACKSONVILLE	FL		07/20/2023		837		(7)			(7)		830	830			
100115943	PORT CHARLOTTE	FL		07/20/2023		845		(3)			(3)		842	842			
100115944	HIALEAH	FL		07/20/2023		1,161		(14)			(14)		1,147	1,147			
100115945	BOTHELL	WA		07/20/2023		2,062		(15)			(15)		2,047	2,047			
100115946	MADISON	TN		07/20/2023		1,085		(8)			(8)		1,077	1,077			
100115947	BUFORD	GA		07/20/2023		6,066		223			223		6,289	6,289			
100115948	METAIRIE	LA		07/20/2023		1,168		14			14		1,182	1,182			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115949	WALLINGTON	NJ		07/20/2023		3,064		(18)			(18)		3,046	3,046			
100115953	WAREHAM	MA		07/20/2023		873		(15)			(15)		858	858			
100115954	YREKA	CA		07/20/2023		720		(12)			(12)		708	708			
100115955	LAS VEGAS	NV		07/20/2023		2,214		(42)			(42)		2,172	2,172			
100115956	SURPRISE	AZ		07/20/2023		1,261		46			46		1,307	1,307			
100115958	BAYONNE	NJ		07/20/2023		1,438		(17)			(17)		1,421	1,421			
100115962	LITTLEROCK	CA		07/20/2023		1,141		(16)			(16)		1,125	1,125			
100115963	GARLAND	TX		07/20/2023		1,749		(22)			(22)		1,727	1,727			
100115965	LILBURN	GA		07/20/2023		820		(11)			(11)		809	809			
100115966	BILLINGS	MT		07/20/2023		966		1			1		967	967			
100115967	BEAUMONT	CA		07/20/2023		945		(9)			(9)		936	936			
100115969	WESLEY CHAPEL	FL		07/20/2023		854		(15)			(15)		839	839			
100115971	MARIETTA	GA		07/20/2023		806		(3)			(3)		803	803			
100115972	SHOREWOOD	MN		07/20/2023		878		(8)			(8)		870	870			
100115974	LAMOINE	ME		07/20/2023		1,017		(24)			(24)		993	993			
100115975	HUTTO	TX		07/20/2023		1,164		(7)			(7)		1,157	1,157			
100115976	BEAUFORT	SC		07/20/2023		700		(19)			(19)		681	681			
100115979	AUSTIN	TX		07/20/2023		1,726		(29)			(29)		1,697	1,697			
100115980	ORLANDO	FL		07/20/2023		960		(20)			(20)		940	940			
100115981	REDLANDS	CA		07/20/2023		933		(4)			(4)		929	929			
100115985	CHATTANOOGA	TN		07/20/2023		706		(8)			(8)		698	698			
100115986	BENBROOK	TX		07/20/2023		639		(19)			(19)		620	620			
100115987	AUSTIN	TX		07/20/2023		4,938		40			40		4,978	4,978			
100115988	AUSTIN	TX		07/20/2023		2,176		(49)			(49)		2,127	2,127			
100115989	RICHMOND	VA		07/20/2023		660		(5)			(5)		655	655			
100115990	OLNEY	MD		07/20/2023		1,253		(17)			(17)		1,236	1,236			
100115991	KISSIMMEE	FL		07/20/2023		2,064		(7)			(7)		2,057	2,057			
100115992	KISSIMMEE	FL		07/20/2023		901		16			16		917	917			
100115993	WESTAMPTON	NJ		07/20/2023		1,437		(36)			(36)		1,401	1,401			
100115995	KENNEWICK	WA		07/20/2023		1,075		(24)			(24)		1,051	1,051			
100115996	CAPE CORAL	FL		07/20/2023		5,055		17			17		5,072	5,072			
100115997	ROCKWALL	TX		07/20/2023		670		(11)			(11)		659	659			
100115998	ROSHARON	TX		07/20/2023		942		40			40		982	982			
100115999	TEMPE	AZ		07/20/2023		760		(18)			(18)		742	742			
100116000	SARATOGA SPRINGS	UT		07/20/2023		860		24			24		884	884			
100116001	KISSIMMEE	FL		07/20/2023		1,581		1			1		1,582	1,582			
100116002	LEONIA	NJ		07/20/2023		1,840		(14)			(14)		1,826	1,826			
100116003	CAPE CORAL	FL		07/20/2023		676		(16)			(16)		660	660			
100116004	COARSEGOLD	CA		07/20/2023		2,414		(21)			(21)		2,393	2,393			
100116008	VISTA	CA		07/20/2023		4,199		(100)			(100)		4,099	4,099			
100116009	SACRAMENTO	CA		07/20/2023		751		(9)			(9)		742	742			
100116010	FORT WORTH	TX		07/20/2023		761		1			1		762	762			
100116013	SUGAR LAND	TX		07/20/2023		931		24			24		955	955			
100116014	BEND	OR		07/20/2023		3,301		(7)			(7)		3,294	3,294			
100116015	BLOOMINGTON	MN		07/20/2023		1,077		(7)			(7)		1,070	1,070			
100116016	AUSTIN	TX		07/20/2023		2,279		(51)			(51)		2,228	2,228			
100116017	SUWANEE	GA		07/20/2023		1,363		(2)			(2)		1,361	1,361			
100116018	TAMPA	FL		07/20/2023		1,704		(23)			(23)		1,681	1,681			
100116019	HILLSBORO	OR		07/20/2023		846		(7)			(7)		839	839			
100116020	SAINT LOUIS	MO		07/20/2023		640		(20)			(20)		620	620			
100116021	BRASELTON	GA		07/20/2023		902		(4)			(4)		898	898			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116022	NASHVILLE	GA		07/20/2023		386		3			3		389	389			
100116024	CELEBRATION	FL		07/20/2023		567		(46)			(46)		521	521			
100116041	PORTERVILLE	CA		07/20/2023		185		(7)			(7)		178	178			
100116048	SANDY SPRINGS	GA		07/20/2023		1,153		(23)			(23)		1,130	1,130			
100116049	INCLINE VILLAGE	NV		07/20/2023		1,668		(34)			(34)		1,634	1,634			
100116050	HALLANDALE BEACH	FL		07/20/2023		979		(5)			(5)		974	974			
100116051	RENO	NV		07/20/2023		3,131							3,131	3,131			
100116052	JACKSONVILLE	FL		07/20/2023		1,580		75			75		1,655	1,655			
100116057	LAS VEGAS	NV		07/20/2023		825		(17)			(17)		808	808			
100116058	GULF SHORES	AL		07/20/2023		795		(2)			(2)		793	793			
100116064	NORWALK	CT		07/20/2023		993		(16)			(16)		977	977			
100116065	BEAVERTON	OR		07/20/2023		2,913		(9)			(9)		2,904	2,904			
100116067	MARYSVILLE	WA		07/20/2023		916							916	916			
100116068	LAUDERHILL	FL		07/20/2023		801		(18)			(18)		783	783			
100116069	SPARKS	NV		07/20/2023		4,193		50			50		4,243	4,243			
100116071	UPLAND	CA		07/20/2023		4,398		6			6		4,404	4,404			
100116072	PASADENA	CA		07/20/2023		4,310		85			85		4,395	4,395			
100116073	MIAMI GARDENS	FL		07/20/2023		745		(1)			(1)		744	744			
100116078	VAN NUYS AREA LOS ANGELES	CA		07/20/2023		2,709		13			13		2,722	2,722			
100116079	EDGARTOWN	MA		07/20/2023		3,404		565			565		3,969	3,969			
100116080	ROYSE CITY	TX		07/20/2023		1,032		68			68		1,100	1,100			
100116081	SAN JOSE	CA		07/20/2023		6,926		95			95		7,021	7,021			
100116082	ORLANDO	FL		07/20/2023		2,275		482			482		2,757	2,757			
100116083	THORNTON	CO		07/20/2023		1,189		135			135		1,324	1,324			
100116085	LOS ANGELES	CA		07/20/2023		979		166			166		1,145	1,145			
100116087	COMPTON	CA		07/20/2023		1,487		324			324		1,811	1,811			
100116088	NORTH HOLLYWOOD AREA LOS ANGE	CA		07/20/2023		2,423		272			272		2,695	2,695			
100116089	SAN PABLO	CA		07/20/2023		46,701		16,343			16,343		63,044	63,044			
100116092	HARBOR CITY AREA LOS ANGELES	CA		07/20/2023		679		129			129		808	808			
100116094	DALY CITY	CA		07/20/2023		11,941		3,185			3,185		15,126	15,126			
100116095	SAN BERNARDINO	CA		07/20/2023		2,189		393			393		2,582	2,582			
100116096	KATY	TX		07/20/2023		1,611		21			21		1,632	1,632			
100116098	ANAHEIM	CA		07/20/2023		2,969		545			545		3,514	3,514			
100116099	WOODLAND HILLS AREA LOS ANGEL	CA		07/20/2023		2,394		487			487		2,881	2,881			
100116101	LA CANADA FLINTRIDGE	CA		07/20/2023		11,113		161			161		11,274	11,274			
100116103	FORNEY	TX		07/20/2023		685		153			153		838	838			
100116104	LANCASTER	CA		07/20/2023		2,143		359			359		2,502	2,502			
100116105	GLENDALE	CA		07/20/2023		1,881		373			373		2,254	2,254			
100116106	CANYON COUNTRY AREA SANTA CLA	CA		07/20/2023		1,032		132			132		1,164	1,164			
100116107	ELK GROVE	CA		07/20/2023		2,596		93			93		2,689	2,689			
100116108	KATY	TX		07/20/2023		1,594		8			8		1,602	1,602			
100116109	PHILADELPHIA	PA		07/20/2023		2,525		259			259		2,784	2,784			
100116110	GRANADA HILLS	CA		07/20/2023		3,480		643			643		4,123	4,123			
100116111	LOS ANGELES	CA		07/20/2023		2,368		84			84		2,452	2,452			
100116113	TEMECULA	CA		07/20/2023		2,521		437			437		2,958	2,958			
100116114	LOS ANGELES	CA		07/20/2023		3,583		600			600		4,183	4,183			
100116115	ORLANDO	FL		07/20/2023		1,542		39			39		1,581	1,581			
100116116	CYPRESS	CA		07/20/2023		1,484		335			335		1,819	1,819			
100116117	SAN FRANCISCO	CA		07/20/2023		4,131		(46)			(46)		4,085	4,085			
100116118	HUNTINGTON BEACH	CA		07/20/2023		4,276		689			689		4,965	4,965			
100116119	HERRIMAN	UT		07/20/2023		1,225		144			144		1,369	1,369			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116120	LAREDO	TX		07/20/2023		5,544		(14)			(14)		5,530	5,530			
100116121	ALHAMBRA	CA		07/20/2023		924		161			161		1,085	1,085			
100116122	HAMPTON	VA		07/20/2023		937		149			149		1,086	1,086			
100116123	LOS ANGELES	CA		07/20/2023		7,102		1,519			1,519		8,621	8,621			
100116124	MIAMI	FL		07/20/2023		1,870		(27)			(27)		1,843	1,843			
100116125	ELGIN	IL		07/20/2023		1,737		185			185		1,922	1,922			
100116126	ENCINO	CA		07/20/2023		6,272		(109)			(109)		6,163	6,163			
100116127	SAN FRANCISCO	CA		07/20/2023		2,499		453			453		2,952	2,952			
100116129	MADERA	CA		07/20/2023		1,705		168			168		1,873	1,873			
100116131	SAN FRANCISCO	CA		07/20/2023		8,352		(100)			(100)		8,252	8,252			
100116132	HOUSTON	TX		07/20/2023		2,236		261			261		2,497	2,497			
100116133	GARDEN GROVE	CA		07/20/2023		2,748		(32)			(32)		2,716	2,716			
100116134	TRACY	CA		07/20/2023		2,974		462			462		3,436	3,436			
100116135	DOWNEY	CA		07/20/2023		5,506		778			778		6,284	6,284			
100116136	FRAZIER PARK AREA	CA		07/20/2023		1,324		182			182		1,506	1,506			
100116137	PICO RIVERA	CA		07/20/2023		13,614		2,109			2,109		15,723	15,723			
100116138	SOUTH SAN FRANCISCO	CA		07/20/2023		3,960		7			7		3,967	3,967			
100116139	FISHERS	IN		07/20/2023		1,369		115			115		1,484	1,484			
100116140	ORLANDO	FL		07/20/2023		901		31			31		932	932			
100116142	CLARKSBURG	MD		07/20/2023		1,550		216			216		1,766	1,766			
100116144	DALY CITY	CA		07/20/2023		3,685		453			453		4,138	4,138			
100116145	ALACHUA	FL		07/20/2023		19,418		(130)			(130)		19,288	19,288			
100116146	SAN JOSE	CA		07/20/2023		3,339		513			513		3,852	3,852			
100116148	SAN FRANCISCO	CA		07/20/2023		1,890		280			280		2,170	2,170			
100116149	HOUSTON	TX		07/20/2023		968		137			137		1,105	1,105			
100116150	BURBANK	CA		07/20/2023		3,872		522			522		4,394	4,394			
100116152	WILDOMAR	CA		07/20/2023		1,518		176			176		1,694	1,694			
100116153	FLORENCE	SC		07/20/2023		4,989		(29)			(29)		4,960	4,960			
100116154	SAN LORENZO	CA		07/20/2023		2,156		292			292		2,448	2,448			
100116155	WINTER GARDEN	FL		07/20/2023		3,240		68			68		3,308	3,308			
100116156	WESTMINSTER	CA		07/20/2023		4,579		918			918		5,497	5,497			
100116158	TOTOWA	NJ		07/20/2023		1,334		28			28		1,362	1,362			
100116161	RIDGEFIELD	NJ		07/20/2023		1,997		270			270		2,267	2,267			
100116162	LAWRENCEVILLE	GA		07/20/2023		962		41			41		1,003	1,003			
100116163	RIVERSIDE	CA		07/20/2023		1,450		663			663		2,113	2,113			
100116168	ST. GEORGE	UT		07/20/2023		1,294		300			300		1,594	1,594			
100116170	MORENO VALLEY	CA		07/20/2023		927		177			177		1,104	1,104			
100116171	JURUPA VALLEY	CA		07/20/2023		1,736		286			286		2,022	2,022			
100116173	SAN JUAN CAPISTRANO	CA		07/20/2023		3,513		529			529		4,042	4,042			
100116174	HAYWARD	CA		07/20/2023		1,795		465			465		2,260	2,260			
100116175	SALT LAKE CITY	UT		07/20/2023		1,570		200			200		1,770	1,770			
100116176	FORT PIERCE	FL		07/20/2023		688		79			79		767	767			
100116179	ELK GROVE	CA		07/20/2023		2,166		552			552		2,718	2,718			
100116181	MORENO VALLEY	CA		07/20/2023		729		155			155		884	884			
100116182	MIAMI BEACH	FL		07/20/2023		2,058		487			487		2,545	2,545			
100116183	CHICAGO	IL		07/20/2023		1,365		320			320		1,685	1,685			
100116186	ELLENWOOD	GA		07/20/2023		892		158			158		1,050	1,050			
100116187	FLORIDA CITY	FL		07/20/2023		798		140			140		938	938			
100116188	LOS BANOS	CA		07/20/2023		944		219			219		1,163	1,163			
100116189	SACRAMENTO	CA		07/20/2023		743		159			159		902	902			
100116190	INDIO	CA		07/20/2023		6,833		457			457		7,290	7,290			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116192	ANTIOCH	CA		07/20/2023		1,021		268			268		1,289	1,289			
100116195	SEABROOK	TX		07/20/2023		526		134			134		660	660			
100116198	JACKSONVILLE BEACH	FL		07/20/2023		1,404		327			327		1,731	1,731			
100116199	RIDGEWOOD	NY		07/20/2023		3,590		763			763		4,353	4,353			
100116200	BROOKLYN	NY		07/20/2023		2,969		991			991		3,960	3,960			
100116201	BEVERLY HILLS	CA		07/20/2023		1,874		560			560		2,434	2,434			
100116203	MESA	AZ		07/20/2023		653		12			12		665	665			
100116206	BROOKLYN	NY		07/20/2023		1,832		643			643		2,475	2,475			
100116207	KISSIMMEE	FL		07/20/2023		911		224			224		1,135	1,135			
100116214	ORANGE PARK	FL		07/20/2023		670		170			170		840	840			
100116219	WEST HARTFORD	CT		07/20/2023		865		235			235		1,100	1,100			
100116222	WEST CHICAGO	IL		07/20/2023		2,149		296			296		2,445	2,445			
100116228	ST ALBANS	NY		07/20/2023		2,088		627			627		2,715	2,715			
100116229	VERO BEACH	FL		07/20/2023		979		67			67		1,046	1,046			
100116230	BAKERSFIELD	CA		07/20/2023		841		149			149		990	990			
100116231	SUFFOLK	VA		07/20/2023		107		49			49		156	156			
100116234	RIVERSIDE	CA		07/20/2023		1,315		322			322		1,637	1,637			
100116235	PORTSMOUTH	VA		07/20/2023		393		85			85		478	478			
100116236	ROYAL PALM BEACH	FL		07/20/2023		1,083		282			282		1,365	1,365			
100116239	SPOTSWOOD	NJ		07/20/2023		362		81			81		443	443			
100116240	MARKHAM	IL		07/20/2023		446		14			14		460	460			
100116242	PANAMA CITY BEACH	FL		07/20/2023		1,352		181			181		1,533	1,533			
100116245	EL CAJON	CA		07/20/2023		2,116		539			539		2,655	2,655			
100116249	DECATUR	GA		07/20/2023		371		45			45		416	416			
100116253	DAVENPORT	FL		07/20/2023		1,209		268			268		1,477	1,477			
100116254	HICKORY	NC		07/20/2023		818		12			12		830	830			
100116256	CLIFTON HEIGHTS	PA		07/20/2023		569		95			95		664	664			
100116258	EAST ORANGE	NJ		07/20/2023		1,173		181			181		1,354	1,354			
100116260	HONEOYE FALLS	NY		07/20/2023		1,263		344			344		1,607	1,607			
100116261	SILVER SPRING	MD		07/20/2023		2,865		378			378		3,243	3,243			
100116266	MIAMI	FL		07/20/2023		538		49			49		587	587			
100116267	MONROE	LA		07/20/2023		431		36			36		467	467			
100116268	ORLANDO	FL		07/20/2023		356		27			27		383	383			
100116269	EUCLID	OH		07/20/2023		262		8			8		270	270			
100116271	BRONX	NY		07/20/2023		4,296		18			18		4,314	4,314			
100116272	NEWARK	NJ		07/20/2023		661		45			45		706	706			
100116273	DENISON	TX		07/20/2023		835		79			79		914	914			
100116274	HOPWOOD	PA		07/20/2023		263		14			14		277	277			
100116278	STONE MOUNTAIN	GA		07/20/2023		212		7			7		219	219			
100116280	KISSIMMEE	FL		07/20/2023		510		(17)			(17)		493	493			
100116281	WALDORF	MD		07/20/2023		582		4			4		586	586			
100116283	CHAMPIONS GATE	FL		07/20/2023		469		(30)			(30)		439	439			
100116286	LARGO	FL		07/20/2023		1,043		124			124		1,167	1,167			
100116287	MIRAMAR	FL		07/20/2023		675		34			34		709	709			
100116288	FOLSOM	CA		07/20/2023		5,365		1,087			1,087		6,452	6,452			
100116289	KISSIMMEE	FL		07/20/2023		3,646		205			205		3,851	3,851			
100116290	ONTARIO	CA		07/20/2023		2,878		703			703		3,581	3,581			
100116291	SIMI VALLEY	CA		07/20/2023		1,109		373			373		1,482	1,482			
100116292	HOUSTON	TX		07/20/2023		1,367		255			255		1,622	1,622			
100116293	EL CAJON	CA		07/20/2023		1,202		229			229		1,431	1,431			
100116294	ADELANTO	CA		07/20/2023		1,046		286			286		1,332	1,332			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116295	TUCSON	AZ		07/20/2023		1,051		386			386		1,437	1,437			
100116296	ANTIOCH	CA		07/20/2023		2,832		703			703		3,535	3,535			
100116297	RIVERTON	UT		07/20/2023		2,734		100			100		2,834	2,834			
100116298	SALT LAKE CITY	UT		07/20/2023		1,087		300			300		1,387	1,387			
100116299	SUGAR LAND	TX		07/20/2023		778		251			251		1,029	1,029			
100116300	ROSEMEAD	CA		07/20/2023		3,617		1,151			1,151		4,768	4,768			
100116301	MISSOURI CITY	TX		07/20/2023		1,437		446			446		1,883	1,883			
100116302	WOODBRIDGE	NJ		07/20/2023		755		136			136		891	891			
100116303	CORONA	CA		07/20/2023		2,700		550			550		3,250	3,250			
100116304	BROOKLYN	NY		07/20/2023		1,304		285			285		1,589	1,589			
100116305	BENJAMIN	UT		07/20/2023		2,715		661			661		3,376	3,376			
100116307	SYOSSET	NY		07/20/2023		1,325		291			291		1,616	1,616			
100116308	FLUSHING	NY		07/20/2023		103,701		22,256			22,256		125,957	125,957			
100116309	HOWARD BEACH	NY		07/20/2023		2,750		673			673		3,423	3,423			
100116310	WOODHAVEN	NY		07/20/2023		14,911		3,678			3,678		18,589	18,589			
100116311	BAYSIDE	NY		07/20/2023		7,007		929			929		7,936	7,936			
100116312	STATEN ISLAND	NY		07/20/2023		1,395		288			288		1,683	1,683			
100116313	BROOKLYN	NY		07/20/2023		3,939		878			878		4,817	4,817			
100116314	BROOKLYN	NY		07/20/2023		3,323		812			812		4,135	4,135			
100116315	BROOKLYN	NY		07/20/2023		3,750		1,180			1,180		4,930	4,930			
100116316	LITTLE NECK	NY		07/20/2023		1,989		486			486		2,475	2,475			
100116317	BELLMORE	NY		07/20/2023		1,475		321			321		1,796	1,796			
100116318	NEW HYDE PARK	NY		07/20/2023		2,614		545			545		3,159	3,159			
100116320	BROOKLYN	NY		07/20/2023		3,148		912			912		4,060	4,060			
100116322	MOUNT LAUREL	NJ		07/20/2023		599		105			105		704	704			
100116323	STATEN ISLAND	NY		07/20/2023		1,844		435			435		2,279	2,279			
100116324	STATEN ISLAND	NY		07/20/2023		1,855		454			454		2,309	2,309			
100116326	STATEN ISLAND	NY		07/20/2023		2,239		385			385		2,624	2,624			
100116327	ARCADIA	CA		07/20/2023		19,979		4,721			4,721		24,700	24,700			
100116328	THOUSAND OAKS	CA		07/20/2023		3,075		777			777		3,852	3,852			
100116329	LONGVIEW	WA		07/20/2023		932		302			302		1,234	1,234			
100116331	SCOTTSDALE	AZ		07/20/2023		3,489		978			978		4,467	4,467			
100116332	ENGLEWOOD	CO		07/20/2023		1,532		434			434		1,966	1,966			
100116333	PACIFIC BEACH	WA		07/20/2023		1,259		404			404		1,663	1,663			
100116336	OAKHURST	CA		07/20/2023		2,561		671			671		3,232	3,232			
100116338	LOS ANGELES	CA		07/20/2023		2,643		745			745		3,388	3,388			
100116341	SOUTH PADRE ISLAND	TX		07/20/2023		1,436		300			300		1,736	1,736			
100116342	SOUTH PADRE ISLAND	TX		07/20/2023		1,425		311			311		1,736	1,736			
100116346	LEANDER	TX		07/20/2023		896		239			239		1,135	1,135			
100116349	CHARLOTTE	NC		07/20/2023		1,599		84			84		1,683	1,683			
100116350	DULUTH	GA		07/20/2023		1,439		179			179		1,618	1,618			
100116351	TUSTIN	CA		07/20/2023		1,655		353			353		2,008	2,008			
100116352	WINTER GARDEN	FL		07/20/2023		1,644		88			88		1,732	1,732			
100116353	GALT	CA		07/20/2023		1,468		165			165		1,633	1,633			
100116355	PALISADES PARK	NJ		07/20/2023		5,762		1,292			1,292		7,054	7,054			
100116358	LA PUENTE	CA		07/20/2023		1,405		348			348		1,753	1,753			
100116360	LOS ANGELES	CA		07/20/2023		4,824		109			109		4,933	4,933			
100116361	SAN FRANCISCO	CA		07/20/2023		5,098		2,587			2,587		7,685	7,685			
100116362	REDWOOD CITY	CA		07/20/2023		2,212		1,084			1,084		3,296	3,296			
100116363	SMITHFIELD	NC		07/20/2023		581		5			5		586	586			
100116364	SAN FRANCISCO	CA		07/20/2023		1,474		412			412		1,886	1,886			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116365	PLYMOUTH	PA		07/20/2023		597		16			16		613	613			
100116368	TEMECULA	CA		07/20/2023		3,455		373			373		3,828	3,828			
100116369	EAST CLEVELAND	OH		07/20/2023		306		3			3		309	309			
100116376	LUTZ	FL		07/20/2023		1,268		26			26		1,294	1,294			
100116377	JACKSONVILLE	FL		07/20/2023		449		58			58		507	507			
100116380	MOORE	OK		07/20/2023		459		44			44		503	503			
100116382	DOLTON	IL		07/20/2023		312		17			17		329	329			
100116383	MIAMI	FL		07/20/2023		1,789		95			95		1,884	1,884			
100116385	SOMERDALE	NJ		07/20/2023		536		57			57		593	593			
100116389	LAKELAND	FL		07/20/2023		525		(5)			(5)		520	520			
100116392	OXNARD	CA		07/20/2023		1,432		89			89		1,521	1,521			
100116394	FORT WASHINGTON	MD		07/20/2023		1,075		75			75		1,150	1,150			
100116396	JACKSONVILLE	FL		07/20/2023		326		22			22		348	348			
100116397	ALTAMONTE SPRINGS	FL		07/20/2023		732		144			144		876	876			
100116398	WEST JORDAN	UT		07/20/2023		1,112		106			106		1,218	1,218			
100116399	DORAL	FL		07/20/2023		1,366		167			167		1,533	1,533			
100116400	TITUSVILLE	FL		07/20/2023		504		72			72		576	576			
100116401	SPRING	TX		07/20/2023		1,531		301			301		1,832	1,832			
100116402	LEESBURG	FL		07/20/2023		855		111			111		966	966			
100116404	BRYAN	TX		07/20/2023		853		193			193		1,046	1,046			
100116405	PHILADELPHIA	PA		07/20/2023		606		79			79		685	685			
100116406	CALERA	AL		07/20/2023		575		124			124		699	699			
100116409	KISSIMMEE	FL		07/20/2023		532		44			44		576	576			
100116410	FLUSHING	NY		07/20/2023		3,730		1,551			1,551		5,281	5,281			
100116411	MARIETTA	GA		07/20/2023		1,085		236			236		1,321	1,321			
100116414	LAS VEGAS	NV		07/20/2023		1,627		406			406		2,033	2,033			
100116415	JAMAICA	NY		07/20/2023		2,083		436			436		2,519	2,519			
100116416	ANAHEIM	CA		07/20/2023		1,438		337			337		1,775	1,775			
100116421	AVENTURA	FL		07/20/2023		1,349		242			242		1,591	1,591			
100116422	ANGELS CAMP	CA		07/20/2023		1,365		188			188		1,553	1,553			
100116426	RANGER	GA		07/20/2023		669		(54)			(54)		615	615			
100116429	SANTA ROSA	CA		07/20/2023		3,757		122			122		3,879	3,879			
100116431	ANDERSON	CA		07/20/2023		579		26			26		605	605			
100116435	ROME	GA		07/20/2023		272		(4)			(4)		268	268			
100116436	HIALEAH	FL		07/20/2023		471		15			15		486	486			
100116437	QUEENS VILLAGE	NY		07/20/2023		1,496		181			181		1,677	1,677			
100116442	SAN DIEGO	CA		07/20/2023		727		10			10		737	737			
100116443	SAN DIEGO	CA		07/20/2023		676		9			9		685	685			
100116444	RICHMOND HILL	NY		07/20/2023		1,970		60			60		2,030	2,030			
100116445	PLANO	TX		07/20/2023		936		63			63		999	999			
100116448	PALMDALE	CA		07/20/2023		707		49			49		756	756			
100116451	TOMBALL	TX		07/20/2023		3,048		220			220		3,268	3,268			
100116458	LAKE PARK	FL		07/20/2023		384		(5)			(5)		379	379			
100116466	VERDI	NV		07/20/2023		724		(16)			(16)		708	708			
100116468	KISSIMMEE	FL		07/20/2023		1,140		279			279		1,419	1,419			
100116470	MIAMI	FL		07/20/2023		1,165		325			325		1,490	1,490			
100116471	KISSIMMEE	FL		07/20/2023		1,511		517			517		2,028	2,028			
100116472	DORAL	FL		07/20/2023		1,276		336			336		1,612	1,612			
100116474	MIAMI	FL		07/20/2023		1,408		489			489		1,897	1,897			
100116475	MIAMI	FL		07/20/2023		1,384		282			282		1,666	1,666			
100116476	DESTIN	FL		07/20/2023		988		225			225		1,213	1,213			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116477	STATEN ISLAND	NY		07/20/2023		1,498		339			339		1,837	1,837			
100116478	KISSIMMEE	FL		07/20/2023		1,138		(30)			(30)		1,108	1,108			
100116481	PRINCETON	NJ		07/20/2023		3,178		23			23		3,201	3,201			
100116482	SAN FRANCISCO	CA		07/20/2023		6,529		33			33		6,562	6,562			
100116483	DORAL	FL		07/20/2023		1,310		328			328		1,638	1,638			
100116488	REDONDO BEACH	CA		07/20/2023		4,099		794			794		4,893	4,893			
100116489	WALLINGFORD	PA		07/20/2023		935		69			69		1,004	1,004			
100116491	CELINA	TX		07/20/2023		1,847		297			297		2,144	2,144			
100116492	LEAGUE CITY	TX		07/20/2023		1,359		220			220		1,579	1,579			
100116501	BLOOMINGTON	IN		07/20/2023		1,722		255			255		1,977	1,977			
100116504	CALABASAS	CA		07/20/2023		655		12			12		667	667			
100116506	RANCHO CUCAMONGA	CA		07/20/2023		2,353		35			35		2,388	2,388			
100116508	CONCORD	CA		07/20/2023		1,153		54			54		1,207	1,207			
100116509	TULSA	OK		07/20/2023		593		54			54		647	647			
100116512	CONCORD	CA		07/20/2023		2,792		558			558		3,350	3,350			
100116517	TULSA	OK		07/20/2023		451		50			50		501	501			
100116518	EL CAJON	CA		07/20/2023		1,853		229			229		2,082	2,082			
100116520	SARATOGA SPRINGS	UT		07/20/2023		2,160		213			213		2,373	2,373			
100116521	MIAMI	FL		07/20/2023		3,991		378			378		4,369	4,369			
100116523	WALNUT	CA		07/20/2023		6,125		985			985		7,110	7,110			
100116525	MENTONE	CA		07/20/2023		416		35			35		451	451			
100116526	OAKLAND	CA		07/20/2023		2,807		344			344		3,151	3,151			
100116528	PANAMA CITY BEACH	FL		07/20/2023		1,055		150			150		1,205	1,205			
100116529	LAS VEGAS	NV		07/20/2023		1,450		121			121		1,571	1,571			
100116530	COCOA BEACH	FL		07/20/2023		1,507		167			167		1,674	1,674			
100116534	CHICAGO	IL		07/20/2023		733		204			204		937	937			
100116535	PHILADELPHIA	PA		07/20/2023		776		131			131		907	907			
100116539	PHOENIX	AZ		07/20/2023		7,163		1,649			1,649		8,812	8,812			
100116541	KANSAS CITY	MO		07/20/2023		4,729		1,375			1,375		6,104	6,104			
100116543	KEYPORT	NJ		07/20/2023		1,052		244			244		1,296	1,296			
100116544	PINOLE	CA		07/20/2023		1,120		340			340		1,460	1,460			
100116547	PINOLE	CA		07/20/2023		1,136		341			341		1,477	1,477			
100116548	CAMILLUS	NY		07/20/2023		473		50			50		523	523			
100116549	BALTIMORE	MD		07/20/2023		4,408		1,486			1,486		5,894	5,894			
100116551	MIDLOTHIAN	VA		07/20/2023		748		134			134		882	882			
100116553	SAN ANTONIO	TX		07/20/2023		1,882		212			212		2,094	2,094			
100116554	CAMDEN	SC		07/20/2023		411		87			87		498	498			
100116556	ROSENBERG	TX		07/20/2023		2,518		(87)			(87)		2,431	2,431			
100116557	PHILADELPHIA	PA		07/20/2023		1,951		691			691		2,642	2,642			
100116560	KISSIMMEE	FL		07/20/2023		552							552	552			
100116563	KISSIMMEE	FL		07/20/2023		295		1			1		296	296			
100116564	WESLEY CHAPEL	FL		07/20/2023		584		33			33		617	617			
100116567	MURRIETA	CA		07/20/2023		1,023		(10)			(10)		1,013	1,013			
100116570	BOKEELIA	FL		07/20/2023		571		12			12		583	583			
100116579	APOLLO BEACH	FL		07/20/2023		372		(7)			(7)		365	365			
100116587	BLANCHARD	OK		07/20/2023		769		(43)			(43)		726	726			
100116588	CRESTLINE	CA		07/20/2023		1,180		55			55		1,235	1,235			
100116590	MIAMI BEACH	FL		07/20/2023		1,031		(21)			(21)		1,010	1,010			
100116591	LOS ANGELES	CA		07/20/2023		2,311		82			82		2,393	2,393			
100116592	FORT PIERCE	FL		07/20/2023		290		(19)			(19)		271	271			
100116593	SALINAS	CA		07/20/2023		3,040							3,040	3,040			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116595	SAN JOSE	CA		07/20/2023		3,073		(27)			(27)		3,046	3,046			
100116596	EL CAJON	CA		07/20/2023		1,471		(40)			(40)		1,431	1,431			
100116599	LOS ANGELES	CA		07/20/2023		1,436		1			1		1,437	1,437			
100116600	DINUBA	CA		07/20/2023		530		(14)			(14)		516	516			
100116602	WOODBRIDGE	VA		07/20/2023		1,047		228			228		1,275	1,275			
100116603	ORANGE PARK	FL		07/20/2023		631		67			67		698	698			
100116611	RANCHO PALOS VERDES	CA		07/20/2023		3,712		500			500		4,212	4,212			
100116613	CHINO	CA		07/20/2023		2,623		467			467		3,090	3,090			
100116614	PROSPER	TX		07/20/2023		1,668		99			99		1,767	1,767			
100116615	BRASELTON	GA		07/20/2023		1,597		70			70		1,667	1,667			
100116618	MADERA	CA		07/20/2023		1,466		331			331		1,797	1,797			
100116619	ORLANDO	FL		07/20/2023		1,129		54			54		1,183	1,183			
100116620	FONTANA	CA		07/20/2023		2,379		545			545		2,924	2,924			
100116621	CHINO	CA		07/20/2023		3,139		181			181		3,320	3,320			
100116622	LOS ANGELES	CA		07/20/2023		3,430		53			53		3,483	3,483			
100116623	WEST HILLS	CA		07/20/2023		1,426		270			270		1,696	1,696			
100116624	SAN DIMAS	CA		07/20/2023		3,044		13			13		3,057	3,057			
100116625	SUGAR LAND	TX		07/20/2023		1,397		56			56		1,453	1,453			
100116626	PEMBROKE PINES	FL		07/20/2023		1,553		470			470		2,023	2,023			
100116627	SAN FRANCISCO	CA		07/20/2023		2,818		829			829		3,647	3,647			
100116629	NORTH HIGHLANDS	CA		07/20/2023		5,424		790			790		6,214	6,214			
100116631	TUJUNGA AREA LOS ANGELES	CA		07/20/2023		3,721		1,077			1,077		4,798	4,798			
100116633	FONTANA	CA		07/20/2023		1,916		653			653		2,569	2,569			
100116635	SAN FRANCISCO	CA		07/20/2023		5,010		1,287			1,287		6,297	6,297			
100116636	ARCADIA	CA		07/20/2023		3,922		10			10		3,932	3,932			
100116637	CLARKSVILLE	TN		07/20/2023		1,269		248			248		1,517	1,517			
100116639	ELK GROVE	CA		07/20/2023		778		271			271		1,049	1,049			
100116640	DALY CITY	CA		07/20/2023		2,757		730			730		3,487	3,487			
100116641	LEAGUE CITY	TX		07/20/2023		930		92			92		1,022	1,022			
100116642	CORONA	CA		07/20/2023		5,360		7			7		5,367	5,367			
100116643	CHICAGO	IL		07/20/2023		1,746		323			323		2,069	2,069			
100116644	AREA OF TORRANCE	CA		07/20/2023		894		254			254		1,148	1,148			
100116646	LOS ANGELES	CA		07/20/2023		2,890		766			766		3,656	3,656			
100116647	LOS ANGELES	CA		07/20/2023		4,326		940			940		5,266	5,266			
100116648	PLEASANTON	CA		07/20/2023		13,604		246			246		13,850	13,850			
100116649	ORLANDO	FL		07/20/2023		1,455		442			442		1,897	1,897			
100116650	DIAMOND BAR	CA		07/20/2023		2,835		759			759		3,594	3,594			
100116652	CEDAR CITY	UT		07/20/2023		1,087		285			285		1,372	1,372			
100116654	FOREST HILLS	NY		07/20/2023		2,264		935			935		3,199	3,199			
100116655	MIAMI BEACH	FL		07/20/2023		978		146			146		1,124	1,124			
100116656	PLAINSBORO	NJ		07/20/2023		444		39			39		483	483			
100116658	KISSIMMEE	FL		07/20/2023		1,220		(51)			(51)		1,169	1,169			
100116659	NEWBURGH	NY		07/20/2023		1,198		347			347		1,545	1,545			
100116661	INGLEWOOD	CA		07/20/2023		2,728		933			933		3,661	3,661			
100116662	MIAMI	FL		07/20/2023		1,053		297			297		1,350	1,350			
100116667	DORAL	FL		07/20/2023		971		138			138		1,109	1,109			
100116669	VICTORVILLE	CA		07/20/2023		4,164		571			571		4,735	4,735			
100116671	WEST VALLEY	UT		07/20/2023		1,080		192			192		1,272	1,272			
100116672	PARADISE	CA		07/20/2023		1,574		435			435		2,009	2,009			
100116673	HOUSTON	TX		07/20/2023		513		99			99		612	612			
100116674	CALERA	AL		07/20/2023		523		134			134		657	657			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116675	HONOLULU	HI		07/20/2023		3,625		1,226			1,226		4,851	4,851			
100116676	TUCSON	AZ		07/20/2023		696		216			216		912	912			
100116677	TITUSVILLE	FL		07/20/2023		840		267			267		1,107	1,107			
100116678	LAS VEGAS	NV		07/20/2023		569		145			145		714	714			
100116679	AUGUSTA	GA		07/20/2023		718		36			36		754	754			
100116681	SARASOTA	FL		07/20/2023		1,109		199			199		1,308	1,308			
100116682	LAS VEGAS	NV		07/20/2023		3,579		129			129		3,708	3,708			
100116683	MESA	AZ		07/20/2023		1,413		439			439		1,852	1,852			
100116685	HYDE PARK	MA		07/20/2023		2,416		748			748		3,164	3,164			
100116686	ORLANDO	FL		07/20/2023		421		113			113		534	534			
100116687	SUGAR LAND	TX		07/20/2023		1,782		369			369		2,151	2,151			
100116688	RICHMOND	TX		07/20/2023		924		44			44		968	968			
100116690	FORT WASHINGTON	MD		07/20/2023		1,629		102			102		1,731	1,731			
100116692	WALTHAM	MA		07/20/2023		1,754		534			534		2,288	2,288			
100116694	SAN DIEGO	CA		07/20/2023		4,707		1,109			1,109		5,816	5,816			
100116695	ROCKVILLE	MD		07/20/2023		5,898		1,861			1,861		7,759	7,759			
100116696	LOS ANGELES	CA		07/20/2023		2,662		659			659		3,321	3,321			
100116697	LAS VEGAS	NV		07/20/2023		1,787		440			440		2,227	2,227			
100116698	LAS VEGAS	NV		07/20/2023		1,106		339			339		1,445	1,445			
100116699	KATY	TX		07/20/2023		1,063		320			320		1,383	1,383			
100116701	CLERMONT	FL		07/20/2023		894		216			216		1,110	1,110			
100116702	GARDEN GROVE	CA		07/20/2023		1,963		477			477		2,440	2,440			
100116703	ATLANTA	GA		07/20/2023		4,249		219			219		4,468	4,468			
100116705	TOMBALL	TX		07/20/2023		1,416		405			405		1,821	1,821			
100116707	ANNA	TX		07/20/2023		1,013		282			282		1,295	1,295			
100116708	CELINA	TX		07/20/2023		1,527		439			439		1,966	1,966			
100116709	UNION CITY	CA		07/20/2023		3,457		33			33		3,490	3,490			
100116710	DAUPHIN ISLAND	AL		07/20/2023		2,464		729			729		3,193	3,193			
100116711	FERNANDINA BEACH	FL		07/20/2023		8,032		2,651			2,651		10,683	10,683			
100116712	EDMOND	OK		07/20/2023		932		264			264		1,196	1,196			
100116713	WINTER GARDEN	FL		07/20/2023		1,101		319			319		1,420	1,420			
100116715	PLACENTIA	CA		07/20/2023		1,472		211			211		1,683	1,683			
100116716	GRANADA HILLS	CA		07/20/2023		3,225		812			812		4,037	4,037			
100116717	POMONA	CA		07/20/2023		1,708		355			355		2,063	2,063			
100116718	SAN FRANCISCO	CA		07/20/2023		2,636		386			386		3,022	3,022			
100116719	SAN DIEGO	CA		07/20/2023		5,111		675			675		5,786	5,786			
100116720	SEATTLE	WA		07/20/2023		3,843		(182)			(182)		3,661	3,661			
100116721	SANTA CLARITA	CA		07/20/2023		2,490		411			411		2,901	2,901			
100116722	LOS ANGELES	CA		07/20/2023		1,454		451			451		1,905	1,905			
100116723	HOMESTEAD	FL		07/20/2023		920		89			89		1,009	1,009			
100116724	ORLANDO	FL		07/20/2023		943		29			29		972	972			
100116726	SYLMAR	CA		07/20/2023		2,359		564			564		2,923	2,923			
100116728	BELL	CA		07/20/2023		757		70			70		827	827			
100116729	BRANDON	FL		07/20/2023		1,111		256			256		1,367	1,367			
100116733	WINTER PARK	FL		07/20/2023		1,164		312			312		1,476	1,476			
100116735	ORLANDO	FL		07/20/2023		529		103			103		632	632			
100116736	DAVENPORT	FL		07/20/2023		1,121		(12)			(12)		1,109	1,109			
100116737	JACKSONVILLE	FL		07/20/2023		896		102			102		998	998			
100116738	IRVINE	CA		07/20/2023		6,647		97			97		6,744	6,744			
100116741	FAIRLESS HILLS	PA		07/20/2023		4,037		694			694		4,731	4,731			
100116742	MIRAMAR	FL		07/20/2023		1,459		365			365		1,824	1,824			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116743	ORLANDO	FL		07/20/2023		2,064		263			263		2,327	2,327			
100116744	CLARKSVILLE	TN		07/20/2023		891		254			254		1,145	1,145			
100116746	BAKERSFIELD	CA		07/20/2023		1,049		320			320		1,369	1,369			
100116747	WOODBRIDGE	VA		07/20/2023		1,035		90			90		1,125	1,125			
100116748	MODESTO	CA		07/20/2023		2,221		40			40		2,261	2,261			
100116749	FORT MYERS	FL		07/20/2023		1,471		466			466		1,937	1,937			
100116750	CEDAR PARK	TX		07/20/2023		1,587		437			437		2,024	2,024			
100116751	HOOVER	AL		07/20/2023		5,075		237			237		5,312	5,312			
100116752	ORLANDO	FL		07/20/2023		1,274		329			329		1,603	1,603			
100116753	ROUND ROCK	TX		07/20/2023		1,723		451			451		2,174	2,174			
100116754	WOODLAND HILLS AREA LOS ANGEL	CA		07/20/2023		2,350		510			510		2,860	2,860			
100116755	LAKE ARROWHEAD AREA	CA		07/20/2023		1,159		67			67		1,226	1,226			
100116756	ELK GROVE	CA		07/20/2023		3,175		208			208		3,383	3,383			
100116757	CONROE	TX		07/20/2023		888		231			231		1,119	1,119			
100116759	TUSTIN	CA		07/20/2023		2,455		802			802		3,257	3,257			
100116761	FLUSHING	NY		07/20/2023		2,904		481			481		3,385	3,385			
100116762	ELMHURST	NY		07/20/2023		2,016		584			584		2,600	2,600			
100116763	FLUSHING	NY		07/20/2023		3,139		741			741		3,880	3,880			
100116764	FRESH MEADOWS	NY		07/20/2023		2,991		877			877		3,868	3,868			
100116765	BROOKLYN	NY		07/20/2023		3,477		899			899		4,376	4,376			
100116766	BROOKLYN	NY		07/20/2023		2,687		636			636		3,323	3,323			
100116767	EAST BRUNSWICK	NJ		07/20/2023		861		130			130		991	991			
100116768	PARSIPPANY	NJ		07/20/2023		1,765		344			344		2,109	2,109			
100116769	PATERSON	NJ		07/20/2023		1,069		153			153		1,222	1,222			
100116771	BROOKLYN	NY		07/20/2023		3,191		1,160			1,160		4,351	4,351			
100116772	CORAL SPRINGS	FL		07/20/2023		726		36			36		762	762			
100116773	STATEN ISLAND	NY		07/20/2023		13,700		3,468			3,468		17,168	17,168			
100116774	BRASELTON	GA		07/20/2023		1,439		68			68		1,507	1,507			
100116775	WEST COVINA	CA		07/20/2023		2,082		472			472		2,554	2,554			
100116776	SAN JOSE	CA		07/20/2023		4,598		987			987		5,585	5,585			
100116780	RICHMOND	CA		07/20/2023		1,640		363			363		2,003	2,003			
100116781	SAN JOSE	CA		07/20/2023		2,034		490			490		2,524	2,524			
100116782	PHILADELPHIA	PA		07/20/2023		870		178			178		1,048	1,048			
100116783	MURFREESBORO	TN		07/20/2023		1,759		339			339		2,098	2,098			
100116785	HESPERIA	CA		07/20/2023		1,445		280			280		1,725	1,725			
100116786	KISSIMMEE	FL		07/20/2023		1,049		270			270		1,319	1,319			
100116787	GLENDALE	CA		07/20/2023		4,228		1,044			1,044		5,272	5,272			
100116793	BRANDON	FL		07/20/2023		2,168		106			106		2,274	2,274			
100116794	POMONA	CA		07/20/2023		2,775		643			643		3,418	3,418			
100116795	DAVENPORT	FL		07/20/2023		1,318		59			59		1,377	1,377			
100116796	CARROLLTON	TX		07/20/2023		1,109		298			298		1,407	1,407			
100116797	PLANO	TX		07/20/2023		941		296			296		1,237	1,237			
100116798	VIRGINIA BEACH	VA		07/20/2023		1,780		63			63		1,843	1,843			
100116799	LIVERMORE	CA		07/20/2023		3,709		25			25		3,734	3,734			
100116800	PALM COAST	FL		07/20/2023		958		257			257		1,215	1,215			
100116801	ALAMEDA	CA		07/20/2023		2,169		494			494		2,663	2,663			
100116802	MOORESVILLE	NC		07/20/2023		1,720		469			469		2,189	2,189			
100116803	KIRKLAND	WA		07/20/2023		3,847		162			162		4,009	4,009			
100116804	DAVENPORT	FL		07/20/2023		1,097		284			284		1,381	1,381			
100116805	PALMDALE	CA		07/20/2023		1,234		100			100		1,334	1,334			
100116806	CASTRO VALLEY	CA		07/20/2023		3,196		1,054			1,054		4,250	4,250			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116808	BURBANK	CA		07/20/2023		3,868		769			769		4,637	4,637			
100116809	LAWNDALE	CA		07/20/2023		2,395		485			485		2,880	2,880			
100116810	MONTEREY PARK	CA		07/20/2023		6,119		17			17		6,136	6,136			
100116811	SPANAWAY	WA		07/20/2023		1,230		403			403		1,633	1,633			
100116813	BUFORD	GA		07/20/2023		2,154		556			556		2,710	2,710			
100116814	LOS ANGELES	CA		07/20/2023		3,102		610			610		3,712	3,712			
100116816	LA HABRA HEIGHTS	CA		07/20/2023		6,305		262			262		6,567	6,567			
100116818	IRVINE	CA		07/20/2023		2,422		622			622		3,044	3,044			
100116819	TEMECULA	CA		07/20/2023		1,950		58			58		2,008	2,008			
100116820	WILDWOOD	FL		07/20/2023		1,139		142			142		1,281	1,281			
100116822	LAS VEGAS	NV		07/20/2023		1,059		40			40		1,099	1,099			
100116824	GARDEN GROVE	CA		07/20/2023		2,968		760			760		3,728	3,728			
100116826	EASTVALE	CA		07/20/2023		2,346		713			713		3,059	3,059			
100116827	WINTER GARDEN	FL		07/20/2023		1,018		249			249		1,267	1,267			
100116829	MISSION VIEJO	CA		07/20/2023		1,291		210			210		1,501	1,501			
100116830	SANTA ANA	CA		07/20/2023		2,206		708			708		2,914	2,914			
100116832	DULUTH	GA		07/20/2023		6,593		97			97		6,690	6,690			
100116833	LAS VEGAS	NV		07/20/2023		1,284		365			365		1,649	1,649			
100116834	HOMESTEAD	FL		07/20/2023		819		118			118		937	937			
100116835	LAWRENCEVILLE	GA		07/20/2023		940		283			283		1,223	1,223			
100116836	DALLAS	TX		07/20/2023		3,425		973			973		4,398	4,398			
100116837	BUFORD	GA		07/20/2023		1,382		84			84		1,466	1,466			
100116838	KATY	TX		07/20/2023		905		287			287		1,192	1,192			
100116839	CHESTERFIELD	VA		07/20/2023		612		68			68		680	680			
100116840	LANSING	KS		07/20/2023		345		27			27		372	372			
100116841	PORTLAND	OR		07/20/2023		826		108			108		934	934			
100116842	ONTARIO	CA		07/20/2023		2,781		642			642		3,423	3,423			
100116843	SPRINGVILLE	UT		07/20/2023		1,188		262			262		1,450	1,450			
100116844	SANTAQUIN	UT		07/20/2023		1,896		417			417		2,313	2,313			
100116845	AURORA	CO		07/20/2023		3,053		(71)			(71)		2,982	2,982			
100116846	ST GEORGE	UT		07/20/2023		1,468		287			287		1,755	1,755			
100116847	RANCHO SANTA MARGARITA	CA		07/20/2023		3,123		592			592		3,715	3,715			
100116848	LOS ANGELES	CA		07/20/2023		7,835		263			263		8,098	8,098			
100116849	LAKELAND	FL		07/20/2023		401		1			1		402	402			
100116850	SELMA	CA		07/20/2023		964		57			57		1,021	1,021			
100116851	LAS VEGAS	NV		07/20/2023		1,242		107			107		1,349	1,349			
100116853	AUBREY	TX		07/20/2023		1,124		74			74		1,198	1,198			
100116854	LOS ANGELES AREA	CA		07/20/2023		549		50			50		599	599			
100116856	OAKLAND	CA		07/20/2023		3,788		189			189		3,977	3,977			
100116857	SUGAR LAND	TX		07/20/2023		925		57			57		982	982			
100116859	GREENWOOD VILLAGE	CO		07/20/2023		1,204		124			124		1,328	1,328			
100116865	LEAGUE CITY	TX		07/20/2023		462		5			5		467	467			
100116866	MIAMI	FL		07/20/2023		512		(5)			(5)		507	507			
100116868	HACIENDA HEIGHTS	CA		07/20/2023		3,128		227			227		3,355	3,355			
100116869	TORRANCE	CA		07/20/2023		579		34			34		613	613			
100116870	HOUSTON	TX		07/20/2023		930		80			80		1,010	1,010			
100116872	BECHTELSVILLE	PA		07/20/2023		1,746		117			117		1,863	1,863			
100116873	OCALA	FL		07/20/2023		2,100		96			96		2,196	2,196			
100116875	CONWAY	AR		07/20/2023		498		37			37		535	535			
100116877	UPPER CHICHESTER	PA		07/20/2023		717		34			34		751	751			
100116880	PITTSBURGH	PA		07/20/2023		596		29			29		625	625			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116882	ARLETA	CA		07/20/2023		1,514		81			81		1,595	1,595			
100116883	SAN DIEGO	CA		07/20/2023		3,816		12			12		3,828	3,828			
100116884	LOS ANGELES	CA		07/20/2023		2,329		83			83		2,412	2,412			
100116885	BAKERSFIELD	CA		07/20/2023		849		52			52		901	901			
100116886	HYATTSVILLE	MD		07/20/2023		492		5			5		497	497			
100116889	BRENTWOOD	CA		07/20/2023		2,739		19			19		2,758	2,758			
100116892	LOS ANGELES	CA		07/20/2023		735		55			55		790	790			
100116894	LA CRESCENTA	CA		07/20/2023		1,010		55			55		1,065	1,065			
100116895	GLENDALE	AZ		07/20/2023		1,031		(7)			(7)		1,024	1,024			
100116896	COLFAX	CA		07/20/2023		1,138		69			69		1,207	1,207			
100116897	ORLANDO	FL		07/20/2023		7,536		(65)			(65)		7,471	7,471			
100116898	LEWISVILLE	TX		07/20/2023		2,064		(46)			(46)		2,018	2,018			
100116901	ROBERTSDALE	AL		07/20/2023		2,439		9			9		2,448	2,448			
100116903	TIVERTON	RI		07/20/2023		823		8			8		831	831			
100116904	JERSEY CITY	NJ		07/20/2023		1,439		71			71		1,510	1,510			
100116905	HAZLETON	PA		07/20/2023		340		(1)			(1)		339	339			
100116906	SAN ANTONIO	TX		07/20/2023		24							24	24			
100116913	BROOKLYN	NY		07/20/2023		5,797		2,045			2,045		7,842	7,842			
100116914	MIAMI	FL		07/20/2023		2,478		505			505		2,983	2,983			
100116915	BLUE RIDGE	GA		07/20/2023		1,162		274			274		1,436	1,436			
100116919	SAN ANTONIO	TX		07/20/2023		655		125			125		780	780			
100116921	SAN ANTONIO	TX		07/20/2023		716		115			115		831	831			
100116922	LITTLE ELM	TX		07/20/2023		835		117			117		952	952			
100116923	SOMERSET	PA		07/20/2023		575		145			145		720	720			
100116925	LOS ANGELES	CA		07/20/2023		4,214		960			960		5,174	5,174			
100116931	VERONA	PA		07/20/2023		364		68			68		432	432			
100116932	YUCCA VALLEY	CA		07/20/2023		1,050		87			87		1,137	1,137			
100116933	SAN DIEGO	CA		07/20/2023		3,192		1,010			1,010		4,202	4,202			
100116934	LEWISVILLE	TX		07/20/2023		780		195			195		975	975			
100116936	CLEARWATER	FL		07/20/2023		917		249			249		1,166	1,166			
100116937	BALTIMORE	MD		07/20/2023		529		71			71		600	600			
100116941	HAMPTON	VA		07/20/2023		978		281			281		1,259	1,259			
100116943	SHERMAN OAKS AREA LOS ANGELES	CA		07/20/2023		5,099		1,316			1,316		6,415	6,415			
100116945	WILMINGTON	DE		07/20/2023		1,135		201			201		1,336	1,336			
100116946	LOS ANGELES	CA		07/20/2023		8,007		377			377		8,384	8,384			
100116947	LAS VEGAS	NV		07/20/2023		1,067		333			333		1,400	1,400			
100116948	SEATTLE	WA		07/20/2023		3,218		1,193			1,193		4,411	4,411			
100116950	ROSENBERG	TX		07/20/2023		1,153		317			317		1,470	1,470			
100116951	PERRIS	CA		07/20/2023		1,063		227			227		1,290	1,290			
100116952	DIAMOND BAR	CA		07/20/2023		1,537		305			305		1,842	1,842			
100116953	BAKERSFIELD	CA		07/20/2023		1,121		263			263		1,384	1,384			
100116954	MIAMI	FL		07/20/2023		922		270			270		1,192	1,192			
100116956	DORAL	FL		07/20/2023		858		186			186		1,044	1,044			
100116957	WEEHAWKEN	NJ		07/20/2023		2,850		858			858		3,708	3,708			
100116959	MADISON	AL		07/20/2023		484		143			143		627	627			
100116960	ATLANTA	GA		07/20/2023		1,708		395			395		2,103	2,103			
100116961	DAVENPORT	FL		07/20/2023		1,568		478			478		2,046	2,046			
100116963	HOUSTON	TX		07/20/2023		590		112			112		702	702			
100116964	JUNO BEACH	FL		07/20/2023		1,176		192			192		1,368	1,368			
100116968	MIAMI	FL		07/20/2023		2,192		510			510		2,702	2,702			
100116971	KISSIMMEE	FL		07/20/2023		1,056		250			250		1,306	1,306			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116972	DAWSONVILLE	GA		07/20/2023		538		105			105		643	643			
100116973	PORTERVILLE	CA		07/20/2023		303		34			34		337	337			
100116974	FAIR LAWN	NJ		07/20/2023		1,685		209			209		1,894	1,894			
100116975	HUFFMAN	TX		07/20/2023		1,374		129			129		1,503	1,503			
100116976	BAYSIDE	NY		07/20/2023		2,415		622			622		3,037	3,037			
100116978	STATEN ISLAND	NY		07/20/2023		1,535		344			344		1,879	1,879			
100116980	CINCINNATI	OH		07/20/2023		685		105			105		790	790			
100116984	CHICAGO	IL		07/20/2023		377		63			63		440	440			
100116987	NEW LONDON	CT		07/20/2023		847		225			225		1,072	1,072			
100116988	SAINT LOUIS	MO		07/20/2023		315		69			69		384	384			
100116989	BUSHKILL	PA		07/20/2023		572		69			69		641	641			
100116992	ESSINGTON	PA		07/20/2023		1,367		272			272		1,639	1,639			
100116996	KIHEI	HI		07/20/2023		1,475		419			419		1,894	1,894			
100116997	NEWARK	NJ		07/20/2023		1,185		226			226		1,411	1,411			
100116998	JACKSONVILLE	FL		07/20/2023		604		86			86		690	690			
100116999	AUSTIN	TX		07/20/2023		1,835		396			396		2,231	2,231			
100117001	DEER PARK	TX		07/20/2023		683		77			77		760	760			
100117002	PALATKA	FL		07/20/2023		1,742		240			240		1,982	1,982			
100117003	MEMPHIS	TN		07/20/2023		435		64			64		499	499			
100117005	PHOENIX	AZ		07/20/2023		434		68			68		502	502			
100117008	PHILADELPHIA	PA		07/20/2023		944		162			162		1,106	1,106			
100117009	ALBUQUERQUE	NM		07/20/2023		623		88			88		711	711			
100117010	PHILADELPHIA	PA		07/20/2023		483		72			72		555	555			
100117011	MELBOURNE	FL		07/20/2023		751		108			108		859	859			
100117013	JAMAICA	NY		07/20/2023		3,057		576			576		3,633	3,633			
100117014	UPPER DARBY	PA		07/20/2023		519		112			112		631	631			
100117016	JACKSON	TN		07/20/2023		481		68			68		549	549			
100117017	JACKSON	TN		07/20/2023		529		74			74		603	603			
100117018	MIAMI	FL		07/20/2023		764		131			131		895	895			
100117019	JACKSON	TN		07/20/2023		429		63			63		492	492			
100117020	JACKSON	TN		07/20/2023		591		86			86		677	677			
100117022	CALDWELL	ID		07/20/2023		917		171			171		1,088	1,088			
100117024	JACKSON	TN		07/20/2023		272		30			30		302	302			
100117025	JACKSON	TN		07/20/2023		400		54			54		454	454			
100117026	JACKSON	TN		07/20/2023		330		45			45		375	375			
100117027	CONYERS	GA		07/20/2023		753		93			93		846	846			
100117029	GRAND RAPIDS	MI		07/20/2023		587		55			55		642	642			
100117031	LA PORTE	IN		07/20/2023		407		42			42		449	449			
100117033	GREENVILLE	SC		07/20/2023		500		86			86		586	586			
100117034	VISALIA	CA		07/20/2023		652		66			66		718	718			
100117035	VANCOUVER	WA		07/20/2023		834		128			128		962	962			
100117038	ACWORTH	GA		07/20/2023		692		64			64		756	756			
100117039	MEMPHIS	TN		07/20/2023		382		34			34		416	416			
100117040	PETERSBURG	VA		07/20/2023		334		18			18		352	352			
100117041	LEXINGTON	NC		07/20/2023		1,084		107			107		1,191	1,191			
100117042	SPRINGFIELD	GA		07/20/2023		454		67			67		521	521			
100117043	FRESNO	CA		07/20/2023		1,121		189			189		1,310	1,310			
100117046	GREENSBORO	NC		07/20/2023		359		42			42		401	401			
100117047	GREELEY	CO		07/20/2023		450		36			36		486	486			
100117053	CITY OF LAKE FOREST	CA		07/20/2023		3,157		133			133		3,290	3,290			
100117054	ARNOLD	MO		07/20/2023		723		68			68		791	791			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117056	SARASOTA	FL		07/20/2023		878		(5)			(5)		873	873			
100117057	PEARLAND	TX		07/20/2023		1,636		589			589		2,225	2,225			
100117059	BRICK	NJ		07/20/2023		450		56			56		506	506			
100117061	JERSEY CITY	NJ		07/20/2023		1,894		67			67		1,961	1,961			
100117062	ALBERTSON	NY		07/20/2023		934		156			156		1,090	1,090			
100117065	MASTIC	NY		07/20/2023		1,150		46			46		1,196	1,196			
100117067	MIAMI	FL		07/20/2023		1,421		150			150		1,571	1,571			
100117068	CHESTNUT HILL	MA		07/20/2023		4,075		132			132		4,207	4,207			
100117069	SEVIERVILLE	TN		07/20/2023		1,568		23			23		1,591	1,591			
100117071	SAYVILLE	NY		07/20/2023		1,054		172			172		1,226	1,226			
100117072	WAIALUA	HI		07/20/2023		1,993		17			17		2,010	2,010			
100117076	ANAHEIM	CA		07/20/2023		1,298		(44)			(44)		1,254	1,254			
100117077	PHILLIPSBURG	NJ		07/20/2023		339		37			37		376	376			
100117078	LANCASTER	TX		07/20/2023		467		40			40		507	507			
100117080	FAYETTEVILLE	NC		07/20/2023		596		20			20		616	616			
100117081	DELTONA	FL		07/20/2023		627		101			101		728	728			
100117083	BUFFALO	NY		07/20/2023		882		13			13		895	895			
100117084	WANTAGH	NY		07/20/2023		2,019		8			8		2,027	2,027			
100117086	ROBBINSVILLE	NJ		07/20/2023		872		106			106		978	978			
100117088	CANDLER	NC		07/20/2023		1,895		(64)			(64)		1,831	1,831			
100117089	CHARLOTTE	NC		07/20/2023		1,046		174			174		1,220	1,220			
100117090	PANORAMA CITY	CA		07/20/2023		2,408		153			153		2,561	2,561			
100117091	ASHEVILLE	NC		07/20/2023		1,019		(28)			(28)		991	991			
100117092	ASHEVILLE	NC		07/20/2023		651		(4)			(4)		647	647			
100117094	ELMONT	NY		07/20/2023		1,663		312			312		1,975	1,975			
100117102	ALBANY	NY		07/20/2023		951		95			95		1,046	1,046			
100117104	PATERSON	NJ		07/20/2023		1,898		139			139		2,037	2,037			
100117108	LOS ANGELES	CA		07/20/2023		434		105			105		539	539			
100117109	ATLANTA	GA		07/20/2023		818		107			107		925	925			
100117110	EAST ELMHURST	NY		07/20/2023		1,678		364			364		2,042	2,042			
100117111	BROOKLYN	NY		07/20/2023		2,138		502			502		2,640	2,640			
100117112	FLUSHING	NY		07/20/2023		1,917		387			387		2,304	2,304			
100117114	BROOKLYN	NY		07/20/2023		3,203		743			743		3,946	3,946			
100117116	BROOKLYN	NY		07/20/2023		1,193		167			167		1,360	1,360			
100117117	STATEN ISLAND	NY		07/20/2023		27,270		5,022			5,022		32,292	32,292			
100117121	STATEN ISLAND	NY		07/20/2023		2,350		526			526		2,876	2,876			
100117123	MALBA	NY		07/20/2023		8,414		1,971			1,971		10,385	10,385			
100117124	VALLEY STREAM	NY		07/20/2023		3,185		545			545		3,730	3,730			
100117125	FLUSHING	NY		07/20/2023		41,897		7,629			7,629		49,526	49,526			
100117126	CORONA	NY		07/20/2023		2,296		254			254		2,550	2,550			
100117127	STATEN ISLAND	NY		07/20/2023		3,352		599			599		3,951	3,951			
100117128	GREAT NECK	NY		07/20/2023		2,221		355			355		2,576	2,576			
100117129	BROOKLYN	NY		07/20/2023		5,151		956			956		6,107	6,107			
100117130	STATEN ISLAND	NY		07/20/2023		1,542		216			216		1,758	1,758			
100117131	STATEN ISLAND	NY		07/20/2023		1,822		328			328		2,150	2,150			
100117132	BROOKLYN	NY		07/20/2023		12,073		2,682			2,682		14,755	14,755			
100117133	FOREST HILLS	NY		07/20/2023		2,574		710			710		3,284	3,284			
100117134	FLUSHING	NY		07/20/2023		3,725		1,158			1,158		4,883	4,883			
100117135	STATEN ISLAND	NY		07/20/2023		2,540		540			540		3,080	3,080			
100117136	STATEN ISLAND	NY		07/20/2023		61,394		11,286			11,286		72,680	72,680			
100117137	ROSLYN	NY		07/20/2023		2,711		564			564		3,275	3,275			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117138	STATEN ISLAND	NY		07/20/2023		2,520		387			387		2,907	2,907			
100117139	BROOKLYN	NY		07/20/2023		13,759		1,357			1,357		15,116	15,116			
100117140	ASTORIA	NY		07/20/2023		4,336		500			500		4,836	4,836			
100117141	BAYSIDE	NY		07/20/2023		5,213		575			575		5,788	5,788			
100117142	MAYWOOD	NJ		07/20/2023		1,530		255			255		1,785	1,785			
100117143	SYOSSET	NY		07/20/2023		2,952		493			493		3,445	3,445			
100117144	WOODSIDE	NY		07/20/2023		7,644		1,928			1,928		9,572	9,572			
100117145	BAYSIDE	NY		07/20/2023		1,759		310			310		2,069	2,069			
100117146	OCEANSIDE	NY		07/20/2023		3,520		436			436		3,956	3,956			
100117147	WHITESTONE	NY		07/20/2023		3,202		738			738		3,940	3,940			
100117148	ARCADIA	CA		07/20/2023		23,801		722			722		24,523	24,523			
100117149	MATHER	CA		07/20/2023		1,076		(65)			(65)		1,011	1,011			
100117150	REGO PARK	NY		07/20/2023		1,765		230			230		1,995	1,995			
100117151	SAVANNAH	GA		07/20/2023		762		156			156		918	918			
100117153	CENTEREACH	NY		07/20/2023		1,059		(32)			(32)		1,027	1,027			
100117154	FAIRFIELD	CA		07/20/2023		315		(6)			(6)		309	309			
100117158	ATLANTA	GA		07/20/2023		1,315		(5)			(5)		1,310	1,310			
100117162	HOUSTON	TX		07/20/2023		650		88			88		738	738			
100117164	SACRAMENTO	CA		07/20/2023		1,084		47			47		1,131	1,131			
100117165	GILROY	CA		07/20/2023		4,729		288			288		5,017	5,017			
100117166	MONROVIA	CA		07/20/2023		1,991		155			155		2,146	2,146			
100117167	MERCED	CA		07/20/2023		916		51			51		967	967			
100117171	SUPERIOR	CO		07/20/2023		1,343		234			234		1,577	1,577			
100117176	WOODS CROSS	UT		07/20/2023		1,148		69			69		1,217	1,217			
100117177	LA MESA	CA		07/20/2023		3,455		529			529		3,984	3,984			
100117179	ARCADIA	OK		07/20/2023		4,318		1,103			1,103		5,421	5,421			
100117185	GLENDALE	AZ		07/20/2023		3,219		9			9		3,228	3,228			
100117187	HOBOKEN	NJ		07/20/2023		659		259			259		918	918			
100117188	CLEARWATER	FL		07/20/2023		410		3			3		413	413			
100117189	COLTON	CA		07/20/2023		1,762		71			71		1,833	1,833			
100117193	LABELLE	FL		07/20/2023		482		6			6		488	488			
100117199	SPRING	TX		07/20/2023		1,706		(125)			(125)		1,581	1,581			
100117203	COTTONWOOD	AZ		07/20/2023		944		(7)			(7)		937	937			
100117206	SAVANNAH	GA		07/20/2023		861		20			20		881	881			
100117212	PALM CITY	FL		07/20/2023		393		7			7		400	400			
100117218	WINDERMERE	FL		07/20/2023		910		36			36		946	946			
100117219	PANAMA CITY BEACH	FL		07/20/2023		1,339		12			12		1,351	1,351			
100117220	KATY	TX		07/20/2023		926		(2)			(2)		924	924			
100117221	ORADELL	NJ		07/20/2023		1,557		223			223		1,780	1,780			
100117224	LA PUENTE AREA	CA		07/20/2023		1,524		184			184		1,708	1,708			
100117226	ELK GROVE	CA		07/20/2023		1,377		141			141		1,518	1,518			
100117227	LOS ANGELES	CA		07/20/2023		3,537		452			452		3,989	3,989			
100117228	CONROE	TX		07/20/2023		1,474		170			170		1,644	1,644			
100117229	ALLEN	TX		07/20/2023		13,166		501			501		13,667	13,667			
100117230	AGUA DULCE AREA	CA		07/20/2023		2,171		229			229		2,400	2,400			
100117231	FORT WORTH	TX		07/20/2023		991		326			326		1,317	1,317			
100117233	PASADENA	CA		07/20/2023		1,029		163			163		1,192	1,192			
100117235	SUGAR LAND	TX		07/20/2023		1,075		341			341		1,416	1,416			
100117236	RICHMOND	TX		07/20/2023		1,658		557			557		2,215	2,215			
100117237	HOUSTON	TX		07/20/2023		479		164			164		643	643			
100117238	HOUSTON	TX		07/20/2023		712		30			30		742	742			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117239	SUGAR LAND	TX		07/20/2023		655		113			113		768	768			
100117240	LEANDER	TX		07/20/2023		1,229		330			330		1,559	1,559			
100117243	JURUPA VALLEY	CA		07/20/2023		1,441		213			213		1,654	1,654			
100117257	ORLANDO	FL		07/20/2023		1,466		(25)			(25)		1,441	1,441			
100117259	MANASSAS	VA		07/20/2023		504		11			11		515	515			
100117260	MANASSAS	VA		07/20/2023		563		13			13		576	576			
100117262	MONROE	NC		07/20/2023		780		(10)			(10)		770	770			
100117264	CASSELBERRY	FL		07/20/2023		915		(58)			(58)		857	857			
100117265	SAINT CLOUD	FL		07/20/2023		1,981		2			2		1,983	1,983			
100117269	APOPKA	FL		07/20/2023		436		(4)			(4)		432	432			
100117270	PHILADELPHIA	PA		07/20/2023		317		1			1		318	318			
100117271	ROSENBERG	TX		07/20/2023		1,135		4			4		1,139	1,139			
100117274	ROSEDALE	NY		07/20/2023		1,959		107			107		2,066	2,066			
100117276	ROSENBERG	TX		07/20/2023		978		7			7		985	985			
100117277	WARRINGTON	PA		07/20/2023		594		22			22		616	616			
100117279	TUSCALOOSA	AL		07/20/2023		256		(6)			(6)		250	250			
100117283	ANTIOCH	TN		07/20/2023		2,355		(35)			(35)		2,320	2,320			
100117288	CHEEKTOWAGA	NY		07/20/2023		537		10			10		547	547			
100117289	MELBOURNE BEACH	FL		07/20/2023		4,982		18			18		5,000	5,000			
100117295	MANSFIELD	NJ		07/20/2023		369		8			8		377	377			
100117298	GROTON	CT		07/20/2023		373		(2)			(2)		371	371			
100117304	CHICAGO	IL		07/20/2023		3,106		255			255		3,361	3,361			
100117307	EASTVALE	CA		07/20/2023		2,495		650			650		3,145	3,145			
100117308	PATERSON	NJ		07/20/2023		1,488		439			439		1,927	1,927			
100117311	CHINO	CA		07/20/2023		1,525		452			452		1,977	1,977			
100117313	CLERMONT	FL		07/20/2023		923		265			265		1,188	1,188			
100117314	LOS ANGELES	CA		07/20/2023		1,722		688			688		2,410	2,410			
100117315	KISSIMMEE	FL		07/20/2023		2,029		(55)			(55)		1,974	1,974			
100117317	MANASSAS	VA		07/20/2023		799		262			262		1,061	1,061			
100117320	POMPANO BEACH	FL		07/20/2023		1,193		207			207		1,400	1,400			
100117323	LAWRENCE	KS		07/20/2023		292		16			16		308	308			
100117324	PAWLEYS ISLAND	SC		07/20/2023		542		105			105		647	647			
100117326	NEWTON	NJ		07/20/2023		730		70			70		800	800			
100117327	POMONA	CA		07/20/2023		1,141		188			188		1,329	1,329			
100117328	LAS VEGAS	NV		07/20/2023		1,469		303			303		1,772	1,772			
100117330	MIAMI	FL		07/20/2023		1,645		473			473		2,118	2,118			
100117331	PALM SPRINGS	CA		07/20/2023		851		266			266		1,117	1,117			
100117332	PALMDALE	CA		07/20/2023		583		119			119		702	702			
100117333	RIALTO	CA		07/20/2023		1,393		336			336		1,729	1,729			
100117334	HOUSTON	TX		07/20/2023		710		78			78		788	788			
100117337	ORLANDO	FL		07/20/2023		470		100			100		570	570			
100117340	HAMPTON	GA		07/20/2023		683		201			201		884	884			
100117341	GROVETOWN	GA		07/20/2023		420		117			117		537	537			
100117344	LOS ANGELES	CA		07/20/2023		3,356		1,372			1,372		4,728	4,728			
100117345	DALLAS	TX		07/20/2023		853		191			191		1,044	1,044			
100117346	HAIKU	HI		07/20/2023		888		263			263		1,151	1,151			
100117348	SCOTTSDALE	AZ		07/20/2023		3,213		760			760		3,973	3,973			
100117349	GLENDALE	AZ		07/20/2023		2,498		505			505		3,003	3,003			
100117350	SAN DIEGO	CA		07/20/2023		578		198			198		776	776			
100117353	HONOLULU	HI		07/20/2023		913		271			271		1,184	1,184			
100117354	OAKLAND	CA		07/20/2023		1,698		428			428		2,126	2,126			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117355	OCOEE	FL		07/20/2023		1,235		(15)			(15)		1,220	1,220			
100117356	OCOEE	FL		07/20/2023		1,344		10			10		1,354	1,354			
100117357	LOS ANGELES AREA	CA		07/20/2023		1,783		321			321		2,104	2,104			
100117359	CORDOVA	TN		07/20/2023		985		270			270		1,255	1,255			
100117360	MCKINNEY	TX		07/20/2023		1,105		171			171		1,276	1,276			
100117361	SAN LEANDRO	CA		07/20/2023		2,174		525			525		2,699	2,699			
100117362	KATY	TX		07/20/2023		1,426		347			347		1,773	1,773			
100117363	STRATFORD	CT		07/20/2023		1,213		239			239		1,452	1,452			
100117365	CYPRESS	TX		07/20/2023		1,076		1			1		1,077	1,077			
100117366	SAN JOSE	CA		07/20/2023		2,697		794			794		3,491	3,491			
100117368	PIEDMONT	CA		07/20/2023		8,015		2,825			2,825		10,840	10,840			
100117369	ARCADIA	CA		07/20/2023		3,762		867			867		4,629	4,629			
100117370	LOS ANGELES	CA		07/20/2023		170		22			22		192	192			
100117371	MELISSA	TX		07/20/2023		1,188		210			210		1,398	1,398			
100117372	VICTORVILLE	CA		07/20/2023		1,450		122			122		1,572	1,572			
100117373	FORT WORTH	TX		07/20/2023		1,091		305			305		1,396	1,396			
100117374	WILSON	NC		07/20/2023		1,803		10			10		1,813	1,813			
100117376	CORINTH	TX		07/20/2023		1,257		379			379		1,636	1,636			
100117377	PLANO	TX		07/20/2023		1,305		382			382		1,687	1,687			
100117379	LA PUENTE AREA	CA		07/20/2023		2,017		5			5		2,022	2,022			
100117380	PHILADELPHIA	PA		07/20/2023		3,549		324			324		3,873	3,873			
100117382	SAN JOSE	CA		07/20/2023		2,469		685			685		3,154	3,154			
100117383	SACRAMENTO	CA		07/20/2023		1,916		493			493		2,409	2,409			
100117384	HERALD	CA		07/20/2023		2,169		554			554		2,723	2,723			
100117385	CERRITOS	CA		07/20/2023		2,613		578			578		3,191	3,191			
100117386	CARSON	CA		07/20/2023		3,296		806			806		4,102	4,102			
100117387	HENDERSON	NV		07/20/2023		1,852		620			620		2,472	2,472			
100117388	LA MIRADA	CA		07/20/2023		2,643		606			606		3,249	3,249			
100117389	REDONDO BEACH	CA		07/20/2023		8,826		1,462			1,462		10,288	10,288			
100117390	LONG BEACH	CA		07/20/2023		1,957		477			477		2,434	2,434			
100117392	PHOENIX	AZ		07/20/2023		1,129		293			293		1,422	1,422			
100117393	LOS ANGELES	CA		07/20/2023		3,671		1,275			1,275		4,946	4,946			
100117394	LAKE ARROWHEAD	CA		07/20/2023		2,113		620			620		2,733	2,733			
100117395	LAS VEGAS	NV		07/20/2023		1,938		98			98		2,036	2,036			
100117396	LOS ANGELES	CA		07/20/2023		2,629		91			91		2,720	2,720			
100117398	FRESNO	CA		07/20/2023		960		174			174		1,134	1,134			
100117399	DALY CITY	CA		07/20/2023		4,669		884			884		5,553	5,553			
100117400	GARDEN GROVE	CA		07/20/2023		1,470		10			10		1,480	1,480			
100117401	LYNWOOD	CA		07/20/2023		6,230		(122)			(122)		6,108	6,108			
100117402	CHINO	CA		07/20/2023		2,692		(67)			(67)		2,625	2,625			
100117403	SAN MARCOS	TX		07/20/2023		4,303		245			245		4,548	4,548			
100117404	BEVERLY HILLS	CA		07/20/2023		3,812		914			914		4,726	4,726			
100117405	OAKLAND	CA		07/20/2023		1,111		269			269		1,380	1,380			
100117406	FRESNO	CA		07/20/2023		835		83			83		918	918			
100117408	HOUSTON	TX		07/20/2023		613		197			197		810	810			
100117410	RICHMOND	TX		07/20/2023		880		254			254		1,134	1,134			
100117411	SAN RAMON	CA		07/20/2023		4,586		1,925			1,925		6,511	6,511			
100117412	ANAHEIM	CA		07/20/2023		2,165		449			449		2,614	2,614			
100117413	IRVINE	CA		07/20/2023		3,215		895			895		4,110	4,110			
100117414	UPLAND	CA		07/20/2023		55,771		7,575			7,575		63,346	63,346			
100117416	BALDWIN PARK	CA		07/20/2023		1,364		496			496		1,860	1,860			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117418	FONTANA	CA		07/20/2023		1,919		367			367		2,286	2,286			
100117419	FLUSHING	NY		07/20/2023		5,111		102			102		5,213	5,213			
100117420	ONTARIO	CA		07/20/2023		1,968		114			114		2,082	2,082			
100117421	BAYONNE	NJ		07/20/2023		1,897		185			185		2,082	2,082			
100117422	WOODSIDE	NY		07/20/2023		6,738		44			44		6,782	6,782			
100117424	WATERBURY	CT		07/20/2023		351		43			43		394	394			
100117426	ORLANDO	FL		07/20/2023		2,181		(12)			(12)		2,169	2,169			
100117430	CATHEDRAL CITY	CA		07/20/2023		510		13			13		523	523			
100117431	ELK GROVE	CA		07/20/2023		1,184		81			81		1,265	1,265			
100117435	MIAMI	FL		07/20/2023		1,012		68			68		1,080	1,080			
100117438	ALTADENA	CA		07/20/2023		928		91			91		1,019	1,019			
100117439	ELLENWOOD	GA		07/20/2023		310		13			13		323	323			
100117440	LANCASTER	CA		07/20/2023		1,085		90			90		1,175	1,175			
100117445	DANBURY	CT		07/20/2023		2,892		64			64		2,956	2,956			
100117446	BUCHANAN	NY		07/20/2023		1,903		64			64		1,967	1,967			
100117458	LOMPOC	CA		07/20/2023		892		12			12		904	904			
100117460	MONTEREY	CA		07/20/2023		6,506		139			139		6,645	6,645			
100117462	SPARKS	NV		07/20/2023		1,371		30			30		1,401	1,401			
100117463	BELLEAIR	FL		07/20/2023		411		18			18		429	429			
100117470	LOCUST GROVE	GA		07/20/2023		1,207		163			163		1,370	1,370			
100117478	OCEAN CITY	MD		07/20/2023		718		10			10		728	728			
100117479	KINGSTON	NY		07/20/2023		1,027		19			19		1,046	1,046			
100117481	GULF SHORES	AL		07/20/2023		1,050		6			6		1,056	1,056			
100117482	FORT WALTON BEACH	FL		07/20/2023		552		(21)			(21)		531	531			
100117483	GOULDSBORO	PA		07/20/2023		624		(3)			(3)		621	621			
100117484	SEVIERVILLE	TN		07/20/2023		3,373		(28)			(28)		3,345	3,345			
100117487	DESTIN	FL		07/20/2023		1,582		(43)			(43)		1,539	1,539			
100117489	POCONO LAKE	PA		07/20/2023		582		7			7		589	589			
100117490	LOVELAND	CO		07/20/2023		1,649		(15)			(15)		1,634	1,634			
100117492	NORTHRIDGE AREA LOS ANGELES	CA		07/20/2023		3,525		142			142		3,667	3,667			
100117494	HELENA	MT		07/20/2023		1,214		21			21		1,235	1,235			
100117495	CARSON	CA		07/20/2023		894		82			82		976	976			
100117497	SANFORD	FL		07/20/2023		782		28			28		810	810			
100117499	WESTBURY	NY		07/20/2023		1,266		64			64		1,330	1,330			
100117503	KISSIMMEE	FL		07/20/2023		441		(30)			(30)		411	411			
100117505	OAK LAWN	IL		07/20/2023		904		52			52		956	956			
100117509	PALMDALE	CA		07/20/2023		589		48			48		637	637			
100117513	WINTER HAVEN	FL		07/20/2023		601		23			23		624	624			
100117518	MIAMI	FL		07/20/2023		678		62			62		740	740			
100117520	HAINES CITY	FL		07/20/2023		851		24			24		875	875			
100117526	STANWOOD	WA		07/20/2023		1,189		4			4		1,193	1,193			
100117527	HENDERSON	NV		07/20/2023		6,133		98			98		6,231	6,231			
100117528	EL CAJON	CA		07/20/2023		1,982		60			60		2,042	2,042			
100117530	FRESNO	CA		07/20/2023		1,914		30			30		1,944	1,944			
100117531	STOCKTON	CA		07/20/2023		5,546		202			202		5,748	5,748			
100117532	SAN JOSE	CA		07/20/2023		3,633		(72)			(72)		3,561	3,561			
100117533	REDONDO BEACH	CA		07/20/2023		3,911		307			307		4,218	4,218			
100117534	PERRIS	CA		07/20/2023		1,210		30			30		1,240	1,240			
100117535	CHICAGO	IL		07/20/2023		1,026		32			32		1,058	1,058			
100117537	CLARKSVILLE	TN		07/20/2023		516		35			35		551	551			
100117538	FREMONT	CA		07/20/2023		5,884		284			284		6,168	6,168			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117540	PALMDALE	CA		07/20/2023		656		17			17		673	673			
100117541	LOS ANGELES	CA		07/20/2023		2,265		90			90		2,355	2,355			
100117543	JACKSONVILLE	OR		07/20/2023		4,155		320			320		4,475	4,475			
100117545	GARDEN GROVE	CA		07/20/2023		3,198		186			186		3,384	3,384			
100117547	SAN JOSE	CA		07/20/2023		1,799		200			200		1,999	1,999			
100117548	HUNTINGTON BEACH	CA		07/20/2023		12,676		912			912		13,588	13,588			
100117549	ROUND ROCK	TX		07/20/2023		1,381		17			17		1,398	1,398			
100117550	MORENO VALLEY	CA		07/20/2023		1,410		55			55		1,465	1,465			
100117552	HUNTINGTON BEACH	CA		07/20/2023		2,162		194			194		2,356	2,356			
100117553	SAN JOSE	CA		07/20/2023		201,218		10,132			10,132		211,350	211,350			
100117554	JURUPA VALLEY	CA		07/20/2023		2,267		51			51		2,318	2,318			
100117558	INDIANAPOLIS	IN		07/20/2023		483		(14)			(14)		469	469			
100117565	CYPRESS	TX		07/20/2023		1,842		(9)			(9)		1,833	1,833			
100117568	SALINAS	CA		07/20/2023		2,079		167			167		2,246	2,246			
100117569	DAVENPORT	FL		07/20/2023		2,051		(12)			(12)		2,039	2,039			
100117572	SUNNYVALE	CA		07/20/2023		4,559		(46)			(46)		4,513	4,513			
100117573	WESTLAKE VILLAGE	CA		07/20/2023		2,859		293			293		3,152	3,152			
100117575	DALY CITY	CA		07/20/2023		2,434		(42)			(42)		2,392	2,392			
100117579	LOS ANGELES	CA		07/20/2023		1,472		78			78		1,550	1,550			
100117580	LOS ANGELES	CA		07/20/2023		1,368		(24)			(24)		1,344	1,344			
100117581	KISSIMMEE	FL		07/20/2023		1,379		(29)			(29)		1,350	1,350			
100117582	DES PLAINES	IL		07/20/2023		2,570		49			49		2,619	2,619			
100117583	SAN DIEGO	CA		07/20/2023		1,517		(64)			(64)		1,453	1,453			
100117584	HERRIMAN	UT		07/20/2023		845		(13)			(13)		832	832			
100117585	ANTIOCH	CA		07/20/2023		1,785		(46)			(46)		1,739	1,739			
100117586	LA PORTE	TX		07/20/2023		590		(16)			(16)		574	574			
100117587	ATHERTON	CA		07/20/2023		9,597		43			43		9,640	9,640			
100117588	KATY	TX		07/20/2023		5,147		(77)			(77)		5,070	5,070			
100117589	ORLANDO	FL		07/20/2023		1,737		(58)			(58)		1,679	1,679			
100117590	KATY	TX		07/20/2023		669		(4)			(4)		665	665			
100117593	HAINES CITY	FL		07/20/2023		1,842		(32)			(32)		1,810	1,810			
100117594	KIRKLAND	WA		07/20/2023		4,877		(13)			(13)		4,864	4,864			
100117603	LOUISVILLE	KY		07/20/2023		520		(12)			(12)		508	508			
100117608	GARDEN GROVE	CA		07/20/2023		1,190		11			11		1,201	1,201			
100117614	BOCA RATON	FL		07/20/2023		601		(13)			(13)		588	588			
100117615	SPRING	TX		07/20/2023		1,501		(15)			(15)		1,486	1,486			
100117617	CHARLOTTE	NC		07/20/2023		714		(13)			(13)		701	701			
100117619	CONROE	TX		07/20/2023		313		2			2		315	315			
100117620	GAINESVILLE	GA		07/20/2023		492		20			20		512	512			
100117624	ORLANDO	FL		07/20/2023		413		(4)			(4)		409	409			
100117628	WOODBRIDGE	VA		07/20/2023		351		(10)			(10)		341	341			
100117634	FRESH MEADOWS	NY		07/20/2023		766		(2)			(2)		764	764			
100117636	WATERBURY	CT		07/20/2023		315		(1)			(1)		314	314			
100117639	MASTIC	NY		07/20/2023		458		21			21		479	479			
100117643	ORLANDO	FL		07/20/2023		220		(4)			(4)		216	216			
100117649	OXNARD	CA		07/20/2023		1,230		(38)			(38)		1,192	1,192			
100117650	OCALA	FL		07/20/2023		202		(1)			(1)		201	201			
100117652	NEW BRAUNFELS	TX		07/20/2023		452		(17)			(17)		435	435			
100117655	MYRTLE BEACH	SC		07/20/2023		303		(8)			(8)		295	295			
100117657	NASHVILLE	TN		07/20/2023		719							719	719			
100117658	LAS VEGAS	NV		07/20/2023		560		(13)			(13)		547	547			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117659	DAYTONA BEACH SHORES	FL		07/20/2023		407		(7)			(7)		400	400			
100117662	LAFAYETTE	CA		07/20/2023		4,925		55			55		4,980	4,980			
100117663	ORLANDO	FL		07/20/2023		799		(14)			(14)		785	785			
100117668	BUENA PARK	CA		07/20/2023		3,912		(2)			(2)		3,910	3,910			
100117669	LITTLETON	CO		07/20/2023		1,167		3			3		1,170	1,170			
100117673	HILTON HEAD ISLAND	SC		07/20/2023		440		(10)			(10)		430	430			
100117679	PHILADELPHIA	PA		07/20/2023		229		(7)			(7)		222	222			
100117681	DURANGO	CO		07/20/2023		1,167		(91)			(91)		1,076	1,076			
100117685	NAPERVILLE	IL		07/20/2023		3,416		22			22		3,438	3,438			
100117686	DAVENPORT	FL		07/20/2023		1,321		9			9		1,330	1,330			
100117687	WOODLAND PARK	NJ		07/20/2023		1,113		36			36		1,149	1,149			
100117688	CLERMONT	FL		07/20/2023		1,740		30			30		1,770	1,770			
100117689	CYPRESS	TX		07/20/2023		1,368		18			18		1,386	1,386			
100117690	ALLEN	TX		07/20/2023		888		15			15		903	903			
100117692	COLUMBIA	SC		07/20/2023		4,591		59			59		4,650	4,650			
100117693	SANTA CLARITA	CA		07/20/2023		1,008		32			32		1,040	1,040			
100117694	WEST HARTFORD	CT		07/20/2023		1,242		124			124		1,366	1,366			
100117695	CLERMONT	FL		07/20/2023		1,224		5			5		1,229	1,229			
100117698	MARATHON	FL		07/20/2023		8,394		(36)			(36)		8,358	8,358			
100117699	LONG BEACH	CA		07/20/2023		1,775		289			289		2,064	2,064			
100117700	CALIMESA	CA		07/20/2023		1,771		202			202		1,973	1,973			
100117701	CIBOLO	TX		07/20/2023		1,612		133			133		1,745	1,745			
100117703	ELK GROVE	CA		07/20/2023		1,691		143			143		1,834	1,834			
100117704	STOCKTON	CA		07/20/2023		1,332		50			50		1,382	1,382			
100117705	PASADENA	CA		07/20/2023		1,504		131			131		1,635	1,635			
100117707	ROSEMEAD	CA		07/20/2023		1,585		130			130		1,715	1,715			
100117708	PALMDALE	CA		07/20/2023		1,073		76			76		1,149	1,149			
100117710	KATY	TX		07/20/2023		22,101		(97)			(97)		22,004	22,004			
100117712	LOS ANGELES	CA		07/20/2023		789		39			39		828	828			
100117714	TEMECULA	CA		07/20/2023		1,934		84			84		2,018	2,018			
100117715	ELK GROVE	CA		07/20/2023		3,995		214			214		4,209	4,209			
100117716	ORANGE	CA		07/20/2023		3,467		40			40		3,507	3,507			
100117717	LOS ANGELES	CA		07/20/2023		2,378		219			219		2,597	2,597			
100117719	ESCONDIDO	CA		07/20/2023		1,703		(17)			(17)		1,686	1,686			
100117720	PLANO	TX		07/20/2023		956		26			26		982	982			
100117721	BROWNSVILLE	TX		07/20/2023		1,800		5			5		1,805	1,805			
100117723	CASTRO VALLEY	CA		07/20/2023		4,424		(1)			(1)		4,423	4,423			
100117724	ROUND ROCK	TX		07/20/2023		1,199		45			45		1,244	1,244			
100117725	WEST COVINA	CA		07/20/2023		1,174		7			7		1,181	1,181			
100117726	CORAL SPRINGS	FL		07/20/2023		3,763		(30)			(30)		3,733	3,733			
100117728	WEST VALLEY CITY	UT		07/20/2023		606		19			19		625	625			
100117729	LOS ANGELES	CA		07/20/2023		7,776		99			99		7,875	7,875			
100117731	FRISCO	TX		07/20/2023		1,456		24			24		1,480	1,480			
100117732	SUGAR LAND	TX		07/20/2023		1,460		182			182		1,642	1,642			
100117735	MELISSA	TX		07/20/2023		797		59			59		856	856			
100117736	PACIFICA	CA		07/20/2023		2,475		67			67		2,542	2,542			
100117737	MAGNOLIA	TX		07/20/2023		2,417		(75)			(75)		2,342	2,342			
100117739	PHILADELPHIA	PA		07/20/2023		519							519	519			
100117741	SUWANEE	GA		07/20/2023		1,958		(59)			(59)		1,899	1,899			
100117742	YORKVILLE	IL		07/20/2023		585		(3)			(3)		582	582			
100117743	TAMPA	FL		07/20/2023		1,537		34			34		1,571	1,571			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117745	ORANGE	CA		07/20/2023		1,219		30			30		1,249	1,249			
100117746	ELK GROVE	CA		07/20/2023		1,041		27			27		1,068	1,068			
100117748	MIAMI	FL		07/20/2023		358		19			19		377	377			
100117750	MIAMI	FL		07/20/2023		3,151		127			127		3,278	3,278			
100117757	BATON ROUGE	LA		07/20/2023		1,992		42			42		2,034	2,034			
100117760	LAKELAND	FL		07/20/2023		51,580		(283)			(283)		51,297	51,297			
100117763	FRIDLEY	MN		07/20/2023		814		9			9		823	823			
100117766	ARLINGTON	TX		07/20/2023		628		3			3		631	631			
100117769	FULSHEAR	TX		07/20/2023		966		(8)			(8)		958	958			
100117771	FAIRFAX	VA		07/20/2023		1,146		6			6		1,152	1,152			
100117773	ROSEMEAD	CA		07/20/2023		1,641		7			7		1,648	1,648			
100117775	LOS ANGELES	CA		07/20/2023		2,209		(24)			(24)		2,185	2,185			
100117776	FORT WALTON BEACH	FL		07/20/2023		737		(10)			(10)		727	727			
100117777	NEW CANEY	TX		07/20/2023		524		(6)			(6)		518	518			
100117779	BAKERSFIELD	CA		07/20/2023		814		(9)			(9)		805	805			
100117781	FISHERS	IN		07/20/2023		2,875		58			58		2,933	2,933			
100117783	TORRANCE	CA		07/20/2023		527		(8)			(8)		519	519			
100117786	CONCORD	NC		07/20/2023		983		(10)			(10)		973	973			
100117787	GARDENA	CA		07/20/2023		464		(6)			(6)		458	458			
100117791	SONOMA	CA		07/20/2023		3,310		(102)			(102)		3,208	3,208			
100117792	EDMOND	OK		07/20/2023		542		(13)			(13)		529	529			
100117794	UPPER DARBY	PA		07/20/2023		2,391		59			59		2,450	2,450			
100117795	NORTH HILLS AREA CITY OF LOS	CA		07/20/2023		1,614		(7)			(7)		1,607	1,607			
100117797	GREENVILLE	TX		07/20/2023		1,126		(23)			(23)		1,103	1,103			
100117799	GREENVILLE	TX		07/20/2023		649		(12)			(12)		637	637			
100117805	ROWLAND HEIGHTS	CA		07/20/2023		1,507		(49)			(49)		1,458	1,458			
100117806	KATY	TX		07/20/2023		627		(6)			(6)		621	621			
100117808	LOGANVILLE	GA		07/20/2023		555		(1)			(1)		554	554			
100117810	RANDOLPH	MA		07/20/2023		1,034		(3)			(3)		1,031	1,031			
100117812	WASHINGTON	NC		07/20/2023		535		9			9		544	544			
100117814	DESTIN	FL		07/20/2023		733		22			22		755	755			
100117816	SAN LEANDRO	CA		07/20/2023		2,421		(47)			(47)		2,374	2,374			
100117820	JAMAICA	NY		07/20/2023		1,087		(9)			(9)		1,078	1,078			
100117823	CENTRAL ISLIP	NY		07/20/2023		594		12			12		606	606			
100117826	SAN DIEGO	CA		07/20/2023		1,235		(42)			(42)		1,193	1,193			
100117831	PEMBROKE PARK	FL		07/20/2023		126		(5)			(5)		121	121			
100117833	HOUSTON	TX		07/20/2023		88		(3)			(3)		85	85			
100117836	MIAMI	FL		07/20/2023		2,976		(6)			(6)		2,970	2,970			
100117837	PORT SAINT LUCIE	FL		07/20/2023		659		(5)			(5)		654	654			
100117842	KATY	TX		07/20/2023		963		(21)			(21)		942	942			
100117844	ROHNERT PARK	CA		07/20/2023		2,452		(21)			(21)		2,431	2,431			
100117849	FULSHEAR	TX		07/20/2023		818		(26)			(26)		792	792			
100117850	ORLANDO	FL		07/20/2023		609		(12)			(12)		597	597			
100117851	FOLSOM	CA		07/20/2023		2,804		68			68		2,872	2,872			
100117854	RUSKIN	FL		07/20/2023		195		(6)			(6)		189	189			
100117855	TACOMA	WA		07/20/2023		505		(12)			(12)		493	493			
100117867	CORAL SPRINGS	FL		07/20/2023		277		(8)			(8)		269	269			
100117869	WEST PALM BEACH	FL		07/20/2023		514		(9)			(9)		505	505			
100117870	PANAMA CITY BEACH	FL		07/20/2023		900		(38)			(38)		862	862			
100117873	MISSOURI CITY	TX		07/20/2023		698		(9)			(9)		689	689			
100117874	ORLANDO	FL		07/20/2023		606		(5)			(5)		601	601			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117875	MIAMI	FL		07/20/2023		1,224		1			1		1,225	1,225			
100117876	PHILADELPHIA	PA		07/20/2023		445		(6)			(6)		439	439			
100117889	WOODLAND PARK	NJ		07/20/2023		683		(17)			(17)		666	666			
100117891	BAKERSFIELD	CA		07/20/2023		797		(10)			(10)		787	787			
100117892	MIAMI BEACH	FL		07/20/2023		469		(24)			(24)		445	445			
100117893	ATLANTA	GA		07/20/2023		3,679		(62)			(62)		3,617	3,617			
100117897	OCALA	FL		07/20/2023		1,330		8			8		1,338	1,338			
100117898	BOCA RATON	FL		07/20/2023		325		(12)			(12)		313	313			
100117899	MANASSAS	VA		07/20/2023		740		24			24		764	764			
100117910	SAN JOSE	CA		07/20/2023		2,216		(74)			(74)		2,142	2,142			
100117911	GLENDALE	AZ		07/20/2023		546		(11)			(11)		535	535			
100117913	UNION CITY	CA		07/20/2023		757		(29)			(29)		728	728			
100117914	WEST PALM BEACH	FL		07/20/2023		1,149		(17)			(17)		1,132	1,132			
100117920	RALEIGH	NC		07/20/2023		1,067		(27)			(27)		1,040	1,040			
100117922	WINNETKA	CA		07/20/2023		1,372		(25)			(25)		1,347	1,347			
100117924	EDINBURG	TX		07/20/2023		295		(13)			(13)		282	282			
100117930	LAKE STEVENS	WA		07/20/2023		4,627		(88)			(88)		4,539	4,539			
100117931	LOS ANGELES	CA		07/20/2023		1,497		(29)			(29)		1,468	1,468			
100117933	COLLEGE STATION	TX		07/20/2023		8,537		(53)			(53)		8,484	8,484			
100117934	LOS ANGELES	CA		07/20/2023		578		10			10		588	588			
100117935	LAS VEGAS	NV		07/20/2023		432		(6)			(6)		426	426			
100117937	ESCONDIDO	CA		07/20/2023		4,293		24			24		4,317	4,317			
100117942	MILLBRAE	CA		07/20/2023		5,778		(239)			(239)		5,539	5,539			
100117945	KATY	TX		07/20/2023		931		20			20		951	951			
100117946	SUN CITY CENTER	FL		07/20/2023		844		41			41		885	885			
100117947	KATY	TX		07/20/2023		1,002		215			215		1,217	1,217			
100117948	WESLEY CHAPEL	FL		07/20/2023		979		216			216		1,195	1,195			
100117949	LYNWOOD	CA		07/20/2023		1,498		285			285		1,783	1,783			
100117950	HOUSTON	TX		07/20/2023		643		146			146		789	789			
100117951	ALHAMBRA	CA		07/20/2023		2,453		114			114		2,567	2,567			
100117953	FORT WALTON BEACH	FL		07/20/2023		1,082		235			235		1,317	1,317			
100117954	WINTER HAVEN	FL		07/20/2023		907		206			206		1,113	1,113			
100117955	SAN DIEGO	CA		07/20/2023		2,582		(55)			(55)		2,527	2,527			
100117959	HOUSTON	TX		07/20/2023		1,016		(13)			(13)		1,003	1,003			
100117961	SAN LORENZO	CA		07/20/2023		2,377		686			686		3,063	3,063			
100117963	PALMDALE	CA		07/20/2023		507		11			11		518	518			
100117965	WARMINSTER	PA		07/20/2023		639		14			14		653	653			
100117966	NEW LONDON	CT		07/20/2023		645		(9)			(9)		636	636			
100117969	OLIVEHURST	CA		07/20/2023		357		(1)			(1)		356	356			
100117970	LAS VEGAS	NV		07/20/2023		381		(7)			(7)		374	374			
100117975	SOUTH GATE	CA		07/20/2023		1,140		(10)			(10)		1,130	1,130			
100117976	MARIETTA	GA		07/20/2023		295		(12)			(12)		283	283			
100117980	STRATFORD	CT		07/20/2023		622		(33)			(33)		589	589			
100117987	LEAGUE CITY	TX		07/20/2023		307		(21)			(21)		286	286			
100117989	BOCA RATON	FL		07/20/2023		421		(11)			(11)		410	410			
100117992	LAKE WYLIE	SC		07/20/2023		542		(18)			(18)		524	524			
100117993	KISSIMMEE	FL		07/20/2023		1,150		(39)			(39)		1,111	1,111			
100117994	ZEPHYRHILLS	FL		07/20/2023		590		(7)			(7)		583	583			
100117995	WELLINGTON	FL		07/20/2023		7,678		(63)			(63)		7,615	7,615			
100117998	MERIDEN	CT		07/20/2023		693		1			1		694	694			
100117999	EAGLE MOUNTAIN	UT		07/20/2023		377		(8)			(8)		369	369			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118000	MONROEVILLE	PA		07/20/2023		11,511		(210)			(210)		11,301	11,301			
100118002	NORTH FORT MYERS	FL		07/20/2023		3,678		60			60		3,738	3,738			
100118004	RANCHO CORDOVA	CA		07/20/2023		2,448		107			107		2,555	2,555			
100118005	SAN JOSE	CA		07/20/2023		3,943		221			221		4,164	4,164			
100118006	STUARTS DRAFT	VA		07/20/2023		1,046		39			39		1,085	1,085			
100118007	LOS ANGELES	CA		07/20/2023		1,647		82			82		1,729	1,729			
100118010	ONTARIO	CA		07/20/2023		2,135		97			97		2,232	2,232			
100118011	ONTARIO	CA		07/20/2023		1,958		102			102		2,060	2,060			
100118012	TUJUNGA	CA		07/20/2023		4,031		(127)			(127)		3,904	3,904			
100118013	LOS ANGELES	CA		07/20/2023		3,139		169			169		3,308	3,308			
100118014	SAN JOSE	CA		07/20/2023		3,247		208			208		3,455	3,455			
100118016	CHINO	CA		07/20/2023		2,087		132			132		2,219	2,219			
100118017	WESTMINSTER	CA		07/20/2023		2,306		100			100		2,406	2,406			
100118019	HACIENDA HEIGHTS	CA		07/20/2023		2,611		126			126		2,737	2,737			
100118020	SAN JUAN CAPISTRANO	CA		07/20/2023		6,277		279			279		6,556	6,556			
100118022	GARDENA	CA		07/20/2023		2,740		143			143		2,883	2,883			
100118023	FOUNTAIN VALLEY	CA		07/20/2023		1,945		92			92		2,037	2,037			
100118024	RANCHO CUCAMONGA	CA		07/20/2023		3,137		(69)			(69)		3,068	3,068			
100118025	ONTARIO	CA		07/20/2023		70,706		(2,281)			(2,281)		68,425	68,425			
100118026	BUENA PARK	CA		07/20/2023		2,238		103			103		2,341	2,341			
100118027	FONTANA	CA		07/20/2023		1,424		64			64		1,488	1,488			
100118028	CORONA	CA		07/20/2023		1,408		75			75		1,483	1,483			
100118029	GARDEN GROVE	CA		07/20/2023		2,108		174			174		2,282	2,282			
100118030	MCDONOUGH	GA		07/20/2023		961		39			39		1,000	1,000			
100118031	HERNDON	VA		07/20/2023		934		43			43		977	977			
100118032	WESTMINSTER	CA		07/20/2023		2,594		142			142		2,736	2,736			
100118034	SAN FRANCISCO	CA		07/20/2023		4,052		(103)			(103)		3,949	3,949			
100118035	FRESNO	CA		07/20/2023		1,907		84			84		1,991	1,991			
100118038	FALLS CHURCH	VA		07/20/2023		1,663		597			597		2,260	2,260			
100118044	NEWARK	NJ		07/20/2023		1,720		658			658		2,378	2,378			
100118045	PARMA	OH		07/20/2023		370		66			66		436	436			
100118048	QUAKERTOWN	PA		07/20/2023		1,558		383			383		1,941	1,941			
100118049	BALTIMORE	MD		07/20/2023		285		61			61		346	346			
100118051	MAPLE HEIGHTS	OH		07/20/2023		330		79			79		409	409			
100118052	BELOIT	WI		07/20/2023		223		46			46		269	269			
100118055	DUNDALK	MD		07/20/2023		367		(12)			(12)		355	355			
100118056	INDEPENDENCE	MO		07/20/2023		214		38			38		252	252			
100118058	HAUPPAUGE	NY		07/20/2023		3,053		972			972		4,025	4,025			
100118063	CHATTANOOGA	TN		07/20/2023		591		123			123		714	714			
100118064	MIAMI BEACH	FL		07/20/2023		1,621		(8)			(8)		1,613	1,613			
100118066	ORLANDO	FL		07/20/2023		921		25			25		946	946			
100118067	OZONE PARK	NY		07/20/2023		1,477		29			29		1,506	1,506			
100118069	ALTAMONTE SPRINGS	FL		07/20/2023		321		(6)			(6)		315	315			
100118073	OGDEN	UT		07/20/2023		539		(12)			(12)		527	527			
100118075	PFLUGERVILLE	TX		07/20/2023		929		(20)			(20)		909	909			
100118077	CHARLOTTE	NC		07/20/2023		277		(7)			(7)		270	270			
100118079	WESTON	CT		07/20/2023		1,075		25			25		1,100	1,100			
100118080	CAPE CORAL	FL		07/20/2023		397		(28)			(28)		369	369			
100118081	ORLANDO	FL		07/20/2023		484		(9)			(9)		475	475			
100118082	KISSIMMEE	FL		07/20/2023		723		(15)			(15)		708	708			
100118084	MONTAGUE	CA		07/20/2023		357		(13)			(13)		344	344			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118087	NORTH RIVERSIDE	IL		07/20/2023		309		(4)			(4)		305	305			
100118089	HAINES CITY	FL		07/20/2023		590		(9)			(9)		581	581			
100118092	CHAMPIONS GATE	FL		07/20/2023		1,663		29			29		1,692	1,692			
100118094	CHARLOTTE	NC		07/20/2023		624		(9)			(9)		615	615			
100118097	MILTON	GA		07/20/2023		5,010		(113)			(113)		4,897	4,897			
100118098	BROOKLYN	NY		07/20/2023		727		(23)			(23)		704	704			
100118099	LAS VEGAS	NV		07/20/2023		361		1			1		362	362			
100118101	BOCA RATON	FL		07/20/2023		1,751		(4)			(4)		1,747	1,747			
100118104	WALL TOWNSHIP	NJ		07/20/2023		1,099		(62)			(62)		1,037	1,037			
100118105	BAKERSFIELD	CA		07/20/2023		651		(32)			(32)		619	619			
100118108	ODENTON	MD		07/20/2023		11,659		472			472		12,131	12,131			
100118109	RANCHO CUCAMONGA	CA		07/20/2023		2,428		145			145		2,573	2,573			
100118111	RANCHO CUCAMONGA	CA		07/20/2023		2,909		153			153		3,062	3,062			
100118112	LITTLEROCK	CA		07/20/2023		1,189		55			55		1,244	1,244			
100118113	SACRAMENTO	CA		07/20/2023		1,403		77			77		1,480	1,480			
100118115	GLENDORA	CA		07/20/2023		2,126		126			126		2,252	2,252			
100118116	SANTA ANA	CA		07/20/2023		1,277		45			45		1,322	1,322			
100118117	STANTON	CA		07/20/2023		1,425		(18)			(18)		1,407	1,407			
100118118	SACRAMENTO	CA		07/20/2023		1,506		67			67		1,573	1,573			
100118120	PUNTA GORDA	FL		07/20/2023		620		(26)			(26)		594	594			
100118121	JOELTON	TN		07/20/2023		595		(7)			(7)		588	588			
100118122	DALLAS	TX		07/20/2023		264		(14)			(14)		250	250			
100118125	MIAMI	FL		07/20/2023		1,899		(55)			(55)		1,844	1,844			
100118127	PORT SAINT LUCIE	FL		07/20/2023		784		(27)			(27)		757	757			
100118129	CONGERS	NY		07/20/2023		966		4			4		970	970			
100118130	PASADENA	TX		07/20/2023		227		(19)			(19)		208	208			
100118136	WEST PALM BEACH	FL		07/20/2023		427		(14)			(14)		413	413			
100118137	HONOLULU	HI		07/20/2023		452		(26)			(26)		426	426			
100118139	HEMET	CA		07/20/2023		918		(19)			(19)		899	899			
100118142	PITTSBURG	CA		07/20/2023		1,166		2			2		1,168	1,168			
100118144	SARASOTA	FL		07/20/2023		477		(19)			(19)		458	458			
100118145	CORPUS CHRISTI	TX		07/20/2023		397		(15)			(15)		382	382			
100118147	NEW YORK	NY		07/20/2023		6,417		(156)			(156)		6,261	6,261			
100118150	SAUGUS	CA		07/20/2023		1,379		(52)			(52)		1,327	1,327			
100118153	CORDOVA	TN		07/20/2023		493		(5)			(5)		488	488			
100118154	MISSOURI CITY	TX		07/20/2023		319		(19)			(19)		300	300			
100118155	ORLANDO	FL		07/20/2023		440		(21)			(21)		419	419			
100118156	PANAMA CITY BEACH	FL		07/20/2023		497		(22)			(22)		475	475			
100118161	LONG BEACH	CA		07/20/2023		527		2			2		529	529			
100118162	STOCKTON	CA		07/20/2023		1,350		(35)			(35)		1,315	1,315			
100118163	DORAL	FL		07/20/2023		882		(27)			(27)		855	855			
100118165	CHARLOTTE	NC		07/20/2023		503		(23)			(23)		480	480			
100118174	DESTIN	FL		07/20/2023		890		(56)			(56)		834	834			
100118183	KISSIMMEE	FL		07/20/2023		354		(16)			(16)		338	338			
100118184	MYRTLE BEACH	SC		07/20/2023		423		(22)			(22)		401	401			
100118185	WOODSTOCK	GA		07/20/2023		1,360		(46)			(46)		1,314	1,314			
100118186	DELTONA	FL		07/20/2023		654		(19)			(19)		635	635			
100118189	HOUSTON	TX		07/20/2023		21,457		(1,042)			(1,042)		20,415	20,415			
100118194	ROWLAND HEIGHTS	CA		07/20/2023		1,641		(113)			(113)		1,528	1,528			
100118196	VINEYARD	UT		07/21/2023		2,118		(11)			(11)		2,107	2,107			
100118199	INDIANAPOLIS	IN		07/21/2023		745		(22)			(22)		723	723			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118200	WESLEY CHAPEL	FL		07/21/2023		2,691		(65)			(65)		2,626	2,626			
100118202	MONTGOMERY	IL		07/21/2023		961		(13)			(13)		948	948			
100118204	ATLANTA	GA		07/21/2023		810		(26)			(26)		784	784			
100118627	GARLAND	TX		07/25/2023		1,178		(36)			(36)		1,142	1,142			
100118628	ELK GROVE	CA		07/25/2023		1,069		(20)			(20)		1,049	1,049			
100118631	FRAMINGHAM	MA		07/25/2023		1,431		(32)			(32)		1,399	1,399			
100118633	HALLANDALE BEACH	FL		07/25/2023		2,917		(87)			(87)		2,830	2,830			
100118637	ORTONVILLE	MI		07/25/2023		1,557		(45)			(45)		1,512	1,512			
100118638	CLARENCE	NY		07/25/2023		620		(3)			(3)		617	617			
100118639	BRONX	NY		07/25/2023		1,775		1			1		1,776	1,776			
100118642	CHICO	CA		07/25/2023		2,515		(68)			(68)		2,447	2,447			
100118643	BROOKLYN	NY		07/25/2023		784		(16)			(16)		768	768			
100118645	DORAL	FL		07/25/2023		11,731		(468)			(468)		11,263	11,263			
100118648	PLANTATION	FL		07/25/2023		835		(28)			(28)		807	807			
100118650	LAWNDALE	CA		07/25/2023		1,461		(50)			(50)		1,411	1,411			
100118657	OCALA	FL		07/25/2023		491		(3)			(3)		488	488			
100118658	CHARLOTTE	NC		07/25/2023		453		(14)			(14)		439	439			
100118662	ROSLYN	NY		07/25/2023		2,163		(30)			(30)		2,133	2,133			
100118663	MOUNT VERNON	NY		07/25/2023		2,792		(57)			(57)		2,735	2,735			
100118664	NORRIDGE	IL		07/25/2023		782		(12)			(12)		770	770			
100118665	LAKE CITY	FL		07/25/2023		339		(4)			(4)		335	335			
100118670	GRAHAM	TX		07/25/2023		16,244		(490)			(490)		15,754	15,754			
100118671	GLEN COVE	NY		07/25/2023		1,434		(20)			(20)		1,414	1,414			
100118672	HIALEAH	FL		07/25/2023		12,384		(352)			(352)		12,032	12,032			
100118675	JACKSONVILLE	FL		07/25/2023		606		(20)			(20)		586	586			
100118677	AUBURN	CA		07/25/2023		1,446		(32)			(32)		1,414	1,414			
100118682	ZEPHYR COVE	NV		07/25/2023		1,066		(19)			(19)		1,047	1,047			
100118684	SUNNY ISLES BEACH	FL		07/25/2023		23,902		(698)			(698)		23,204	23,204			
100118685	ROYAL PALM BEACH	FL		07/25/2023		458		(15)			(15)		443	443			
100118687	SCOTTSDALE	AZ		07/25/2023		1,317		(30)			(30)		1,287	1,287			
100118688	SOUTHWEST RANCHES	FL		07/25/2023		2,584		(24)			(24)		2,560	2,560			
100118692	SAINT PAUL	MN		07/25/2023		513		(10)			(10)		503	503			
100118694	HIGHLAND	CA		07/25/2023		1,605		(38)			(38)		1,567	1,567			
100118695	EAST FALMOUTH	MA		07/25/2023		832		(23)			(23)		809	809			
100118698	WALNUT CREEK	CA		07/25/2023		950		(29)			(29)		921	921			
100118699	PASADENA	CA		07/25/2023		2,307		(47)			(47)		2,260	2,260			
100118702	HOUSTON	TX		07/25/2023		329		4			4		333	333			
100118705	LOGANDALE	NV		07/25/2023		1,456		(42)			(42)		1,414	1,414			
100118706	DUNCAN	SC		07/25/2023		421		(14)			(14)		407	407			
100118708	WELLINGTON	FL		07/25/2023		2,718		(31)			(31)		2,687	2,687			
100118710	SPARTANBURG	SC		07/25/2023		746		(23)			(23)		723	723			
100118711	FARMINGDALE	NY		07/25/2023		1,048		(19)			(19)		1,029	1,029			
100118713	HONOLULU	HI		07/25/2023		2,338		(131)			(131)		2,207	2,207			
100118715	SHIRLEY	NY		07/25/2023		1,050		(25)			(25)		1,025	1,025			
100118716	WEST COVINA	CA		07/25/2023		1,157		(25)			(25)		1,132	1,132			
100118718	DECATUR	GA		07/25/2023		6,089		(130)			(130)		5,959	5,959			
100118719	AVONDALE ESTATES	GA		07/25/2023		2,497		(30)			(30)		2,467	2,467			
100118721	BAKERSFIELD	CA		07/25/2023		731		(23)			(23)		708	708			
100118724	HENDERSON	NV		07/25/2023		432		(5)			(5)		427	427			
100118725	LOS ANGELES	CA		07/25/2023		2,448		(37)			(37)		2,411	2,411			
100118732	DUBLIN	OH		07/25/2023		1,557		(31)			(31)		1,526	1,526			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118734	LANTANA	FL		07/25/2023		435		(48)			(48)		387	387			
100118735	CONCORD	NC		07/25/2023		154		(4)			(4)		150	150			
100118736	VERO BEACH	FL		07/25/2023		383		(11)			(11)		372	372			
100118737	BOYNTON BEACH	FL		07/25/2023		921		(9)			(9)		912	912			
100118744	SAN JOSE	CA		07/25/2023		3,810		(110)			(110)		3,700	3,700			
100118745	DAVENPORT	FL		07/25/2023		1,514		(29)			(29)		1,485	1,485			
100118747	TRUCKEE	CA		07/25/2023		1,342		(28)			(28)		1,314	1,314			
100118748	PARADISE VALLEY	AZ		07/25/2023		5,546		(96)			(96)		5,450	5,450			
100118750	PLANTATION	FL		07/25/2023		630		(16)			(16)		614	614			
100118751	BLUE SPRINGS	MO		07/25/2023		651		(11)			(11)		640	640			
100118753	PANAMA CITY BEACH	FL		07/25/2023		786		(49)			(49)		737	737			
100118761	MULBERRY	FL		07/25/2023		1,031		(18)			(18)		1,013	1,013			
100118763	NEWPORT BEACH	CA		07/25/2023		1,986		(59)			(59)		1,927	1,927			
100118764	LA MESA	CA		07/25/2023		1,011		(29)			(29)		982	982			
100118766	FAIRFAX	VT		07/25/2023		1,096		(24)			(24)		1,072	1,072			
100118767	LARGO	FL		07/25/2023		1,835		(46)			(46)		1,789	1,789			
100118771	OAK LAWN	IL		07/25/2023		625		(14)			(14)		611	611			
100118772	FULLERTON	CA		07/25/2023		1,983		(54)			(54)		1,929	1,929			
100118775	POINCIANA	FL		07/25/2023		590		(8)			(8)		582	582			
100118777	MIAMI	FL		07/25/2023		488		(11)			(11)		477	477			
100118778	GILROY	CA		07/25/2023		3,385		(59)			(59)		3,326	3,326			
100118780	MIAMI	FL		07/25/2023		1,259		(28)			(28)		1,231	1,231			
100118783	LAFAYETTE	IN		07/25/2023		346		(7)			(7)		339	339			
100118785	BEND	OR		07/25/2023		2,847		(78)			(78)		2,769	2,769			
100118786	COSTA MESA	CA		07/25/2023		3,028		(59)			(59)		2,969	2,969			
100118787	PANAMA CITY BEACH	FL		07/25/2023		377		(8)			(8)		369	369			
100118789	RENO	NV		07/25/2023		2,079		5			5		2,084	2,084			
100118790	SANTA ROSA	CA		07/25/2023		2,577		(56)			(56)		2,521	2,521			
100118791	SAN RAFAEL	CA		07/25/2023		2,990		(48)			(48)		2,942	2,942			
100118796	LOS ANGELES	CA		07/25/2023		1,898		(3)			(3)		1,895	1,895			
100118798	SAN DIEGO	CA		08/30/2023		1,731		(29)			(29)		1,702	1,702			
100118800	BRYN MAWR	PA		08/30/2023		3,277		(10)			(10)		3,267	3,267			
100118803	BUDA	TX		08/30/2023		2,778		(76)			(76)		2,702	2,702			
100118804	ROUND ROCK	TX		08/30/2023		904		(39)			(39)		865	865			
100118808	RICHMOND	TX		08/30/2023		2,036		(34)			(34)		2,002	2,002			
100118810	HOLMES BEACH	FL		08/30/2023		1,031		(21)			(21)		1,010	1,010			
100118812	HOMESTEAD	FL		08/30/2023		994		(27)			(27)		967	967			
100118813	HIALEAH	FL		08/30/2023		888		15			15		903	903			
100118815	JURUPA VALLEY	CA		08/30/2023		929		(48)			(48)		881	881			
100118816	OAKLAND PARK	FL		08/30/2023		1,866		(7)			(7)		1,859	1,859			
100118819	FALLBROOK	CA		08/30/2023		1,758		(60)			(60)		1,698	1,698			
100118820	AUBURN	GA		08/30/2023		1,138		(53)			(53)		1,085	1,085			
100118827	JURUPA VALLEY	CA		08/30/2023		40,491		(1,049)			(1,049)		39,442	39,442			
100118831	PLEASANT VIEW	UT		08/30/2023		4,837		(9)			(9)		4,828	4,828			
100118836	SNELLVILLE	GA		08/30/2023		1,806		(46)			(46)		1,760	1,760			
100118839	LOS ANGELES	CA		08/30/2023		3,183		(32)			(32)		3,151	3,151			
100118842	JAMUL	CA		08/30/2023		5,126		(34)			(34)		5,092	5,092			
100118843	MANTECA	CA		08/30/2023		1,171		(22)			(22)		1,149	1,149			
100118847	BAINBRIDGE ISLAND	WA		08/30/2023		2,018		(16)			(16)		2,002	2,002			
100118849	ORLANDO	FL		08/30/2023		2,264		(71)			(71)		2,193	2,193			
100118850	CLOVIS	CA		08/30/2023		3,982		(205)			(205)		3,777	3,777			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118851	LOS ANGELES	CA		08/30/2023		6,617		(38)			(38)		6,579	6,579			
100118853	SANTA ROSA BEACH	FL		08/30/2023		3,102		(20)			(20)		3,082	3,082			
100118855	TAMPA	FL		08/30/2023		1,218		(35)			(35)		1,183	1,183			
100118856	WEST PALM BEACH	FL		08/30/2023		746		(19)			(19)		727	727			
100118864	BELLINGHAM	WA		08/30/2023		2,306		(23)			(23)		2,283	2,283			
100118865	NORTH LAS VEGAS	NV		08/30/2023		2,240		52			52		2,292	2,292			
100118869	LAKE GENEVA	WI		08/30/2023		729		(12)			(12)		717	717			
100118873	SAN LUIS OBISPO	CA		08/30/2023		1,230		(6)			(6)		1,224	1,224			
100118878	WILDWOOD	NJ		08/30/2023		5,549		61			61		5,610	5,610			
100118880	MOORE	OK		08/30/2023		294		(20)			(20)		274	274			
100118882	VACAVILLE	CA		08/30/2023		2,335		(29)			(29)		2,306	2,306			
100118888	DELRAY BEACH	FL		08/30/2023		354		(22)			(22)		332	332			
100118892	TUCKER	GA		08/30/2023		2,354		(96)			(96)		2,258	2,258			
100118898	VANDALIA	OH		08/30/2023		2,235		(93)			(93)		2,142	2,142			
100118901	NAPA	CA		08/30/2023		306		(16)			(16)		290	290			
100118905	TAYLORS	SC		08/30/2023		413		(30)			(30)		383	383			
100118911	MISSOURI CITY	TX		07/27/2023		461		(28)			(28)		433	433			
100118912	VALLEJO	CA		07/27/2023		1,405		(61)			(61)		1,344	1,344			
100118913	TEHACHAPI	CA		07/27/2023		596		(12)			(12)		584	584			
100118914	MISSOURI CITY	TX		07/27/2023		2,031		(75)			(75)		1,956	1,956			
100118917	MADERA	CA		07/27/2023		1,613		2			2		1,615	1,615			
100118918	PALMDALE	CA		07/27/2023		921		(24)			(24)		897	897			
100118919	MESA	AZ		07/27/2023		2,997		(24)			(24)		2,973	2,973			
100118925	FORT WASHINGTON	MD		07/27/2023		4,679		(206)			(206)		4,473	4,473			
100118927	WOODBRIDGE	VA		07/27/2023		860		(31)			(31)		829	829			
100118928	PAHRUMP	NV		07/27/2023		935		2			2		937	937			
100118931	LOS ANGELES	CA		07/27/2023		3,582		20			20		3,602	3,602			
100118932	FREDERICK	MD		07/27/2023		1,316		(43)			(43)		1,273	1,273			
100118934	FONTANA	CA		07/27/2023		683		(19)			(19)		664	664			
100118936	FORT PIERCE	FL		07/27/2023		1,003		(70)			(70)		933	933			
100118937	NEW CARROLLTON	MD		07/27/2023		620		(45)			(45)		575	575			
100118939	FORT MYERS	FL		07/27/2023		1,684		(22)			(22)		1,662	1,662			
100118941	SANTA CLARITA	CA		07/27/2023		1,254		(39)			(39)		1,215	1,215			
100118944	AUBREY	TX		07/27/2023		1,480		(23)			(23)		1,457	1,457			
100118945	ADDISON	IL		07/27/2023		1,641		35			35		1,676	1,676			
100118946	ORLANDO	FL		07/27/2023		2,063		(37)			(37)		2,026	2,026			
100118948	CEDAR HILL	TX		07/27/2023		1,323		(17)			(17)		1,306	1,306			
100118950	ALVIN	TX		07/27/2023		2,252		(47)			(47)		2,205	2,205			
100118951	OAK HILLS	CA		07/27/2023		1,515		(20)			(20)		1,495	1,495			
100118953	HEATH	TX		07/27/2023		3,129		(27)			(27)		3,102	3,102			
100118957	PORT SAINT LUCIE	FL		07/27/2023		1,658		(70)			(70)		1,588	1,588			
100118958	LOMPOC	CA		07/27/2023		1,083		(37)			(37)		1,046	1,046			
100118960	HOLDEN	MA		07/27/2023		1,290		(14)			(14)		1,276	1,276			
100118962	PANAMA CITY BEACH	FL		07/27/2023		1,422		(69)			(69)		1,353	1,353			
100118963	BEND	OR		07/27/2023		1,442		1			1		1,443	1,443			
100118964	BURIEN	WA		07/27/2023		3,251		(62)			(62)		3,189	3,189			
100118966	EL CAJON	CA		07/27/2023		6,375		21			21		6,396	6,396			
100118967	ANNAPOLIS	MD		07/27/2023		694		(32)			(32)		662	662			
100118968	DEARBORN	MI		07/27/2023		458		(28)			(28)		430	430			
100118969	VENICE	FL		07/27/2023		1,050		(16)			(16)		1,034	1,034			
100118971	JURUPA VALLEY	CA		07/27/2023		1,664		(15)			(15)		1,649	1,649			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118972	COLORADO SPRINGS	CO		07/27/2023		820		(31)			(31)		789	789			
100118973	LOS ANGELES	CA		07/27/2023		3,034		(43)			(43)		2,991	2,991			
100118974	NORFOLK	VA		07/27/2023		548		(24)			(24)		524	524			
100118976	HAGERSTOWN	MD		07/27/2023		294		(15)			(15)		279	279			
100118977	BLUFFDALE	UT		07/27/2023		951		15			15		966	966			
100118978	MARATHON	FL		07/27/2023		1,536		(20)			(20)		1,516	1,516			
100118979	TEMPE	AZ		07/27/2023		2,418		(33)			(33)		2,385	2,385			
100118980	LAS VEGAS	NV		07/27/2023		1,151		(16)			(16)		1,135	1,135			
100118982	WEST JORDAN	UT		07/27/2023		5,272		(115)			(115)		5,157	5,157			
100118983	SAN BERNARDINO	CA		07/27/2023		1,436		(25)			(25)		1,411	1,411			
100118984	KINGSBURG	CA		07/27/2023		1,597		(35)			(35)		1,562	1,562			
100118988	PALMDALE	CA		07/27/2023		1,080		(30)			(30)		1,050	1,050			
100118991	HOUSTON	TX		07/27/2023		885		(35)			(35)		850	850			
100118995	DEERFIELD BEACH	FL		07/27/2023		909		(45)			(45)		864	864			
100118997	ROCKVILLE	MD		07/27/2023		1,145		(31)			(31)		1,114	1,114			
100119000	BRADENTON	FL		07/27/2023		1,315		12			12		1,327	1,327			
100119002	MORENO VALLEY	CA		07/27/2023		1,162		12			12		1,174	1,174			
100119003	HARDEEVILLE	SC		07/27/2023		468		(16)			(16)		452	452			
100119009	LOWELL	MA		07/27/2023		787		23			23		810	810			
100119011	NORTH ADAMS	MA		07/27/2023		561		(2)			(2)		559	559			
100119015	BALTIMORE	MD		07/27/2023		715		(22)			(22)		693	693			
100119018	TEMECULA	CA		07/27/2023		1,422		(20)			(20)		1,402	1,402			
100119019	SELMA	TX		07/27/2023		514		9			9		523	523			
100119020	MILWAUKEE	WI		07/27/2023		617		(35)			(35)		582	582			
100119021	GRETNA	LA		07/27/2023		538		(10)			(10)		528	528			
100119026	LAKE ISABELLA	CA		07/27/2023		340		(12)			(12)		328	328			
100119027	AURORA	CO		07/27/2023		366		(25)			(25)		341	341			
100119028	OCALA	FL		07/27/2023		438		(26)			(26)		412	412			
100119029	SPOKANE	WA		07/27/2023		1,694		81			81		1,775	1,775			
100119031	GOOSE CREEK	SC		07/27/2023		730		(9)			(9)		721	721			
100119033	SAINT LOUIS	MO		07/27/2023		416		(20)			(20)		396	396			
100119035	FORT WORTH	TX		07/27/2023		386		(21)			(21)		365	365			
100119039	HASLET	TX		07/27/2023		304		(27)			(27)		277	277			
100119042	PINE MOUNTAIN CLUB	CA		07/27/2023		609		9			9		618	618			
100119047	MCDONOUGH	GA		07/27/2023		725		(28)			(28)		697	697			
100119051	BOCA RATON	FL		07/27/2023		1,300		(9)			(9)		1,291	1,291			
100119052	CHICAGO	IL		07/27/2023		791		(23)			(23)		768	768			
100119054	DESOTO	TX		07/27/2023		738		3			3		741	741			
100119055	NORFOLK	VA		07/27/2023		458		(11)			(11)		447	447			
100119056	NORTH GROSVENORDALE	CT		07/27/2023		477		(21)			(21)		456	456			
100119057	BAKERSFIELD	CA		07/27/2023		350		(13)			(13)		337	337			
100119058	SOUTH GATE	CA		07/27/2023		3,742		(33)			(33)		3,709	3,709			
100119059	SCHILLER PARK	IL		07/27/2023		724		(3)			(3)		721	721			
100119060	LOUISVILLE	KY		07/27/2023		31,645		(1,002)			(1,002)		30,643	30,643			
100119061	CHICAGO	IL		07/27/2023		4,362		(73)			(73)		4,289	4,289			
100119063	BAKERSFIELD	CA		07/27/2023		704		(19)			(19)		685	685			
100119065	RIVERSIDE	CA		07/27/2023		828		3			3		831	831			
100119066	JOLIET	IL		07/27/2023		304		(13)			(13)		291	291			
100119067	LAS VEGAS	NV		07/27/2023		630		(24)			(24)		606	606			
100119068	SANTA ROSA	CA		07/27/2023		978		8			8		986	986			
100119069	MODESTO	CA		07/27/2023		585		(14)			(14)		571	571			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119071	EAST HARTFORD	CT		07/27/2023		326		(12)			(12)		314	314			
100119073	BALTIMORE	MD		07/27/2023		352		(11)			(11)		341	341			
100119075	GAITHERSBURG	MD		07/27/2023		3,780		(134)			(134)		3,646	3,646			
100119076	BURBANK	IL		07/27/2023		599		(15)			(15)		584	584			
100119077	THOUSAND OAKS	CA		07/27/2023		674		(14)			(14)		660	660			
100119078	SEMINOLE	FL		07/27/2023		675		(23)			(23)		652	652			
100119080	SMYRNA	DE		07/27/2023		240		(13)			(13)		227	227			
100119081	SANTA ANA	CA		07/27/2023		51,658		656			656		52,314	52,314			
100119085	CONYERS	GA		07/27/2023		459		(25)			(25)		434	434			
100119093	NEWARK	NJ		07/31/2023		840		(7)			(7)		833	833			
100119095	UNION CITY	NJ		07/28/2023		2,105		667			667		2,772	2,772			
100119097	CINCINNATI	OH		07/28/2023		885		164			164		1,049	1,049			
100119099	SUGAR LAND	TX		07/28/2023		43,830		527			527		44,357	44,357			
100119101	FORT LAUDERDALE	FL		07/28/2023		1,940		538			538		2,478	2,478			
100119102	SAN LEANDRO	CA		07/28/2023		1,545		341			341		1,886	1,886			
100119104	MIAMI	FL		07/28/2023		1,331		145			145		1,476	1,476			
100119106	PALM SPRINGS	CA		07/28/2023		1,334		131			131		1,465	1,465			
100119110	LOS ANGELES	CA		07/28/2023		1,184		110			110		1,294	1,294			
100119112	KATY	TX		07/28/2023		1,211		156			156		1,367	1,367			
100119116	ROUND ROCK	TX		07/28/2023		696		107			107		803	803			
100119118	ROUND LAKE	IL		07/28/2023		623		(2)			(2)		621	621			
100119121	SAN ANTONIO	TX		07/28/2023		870		118			118		988	988			
100119126	FONTANA	CA		07/28/2023		2,146		178			178		2,324	2,324			
100119127	OWENSBORO	KY		07/28/2023		1,011		251			251		1,262	1,262			
100119129	BALDWIN PARK	CA		07/28/2023		2,319		(36)			(36)		2,283	2,283			
100119130	CLOVIS	CA		07/28/2023		2,194		129			129		2,323	2,323			
100119132	JURUPA VALLEY	CA		07/28/2023		4,423		(31)			(31)		4,392	4,392			
100119136	LITTLE RIVER	SC		07/31/2023		493		6			6		499	499			
100119141	NEPTUNE BEACH	FL		07/31/2023		998		29			29		1,027	1,027			
100119146	SAN TAN VALLEY	AZ		07/31/2023		1,585		93			93		1,678	1,678			
100119152	PINEDALE	AZ		07/31/2023		831		14			14		845	845			
100119156	MOUNT PLEASANT	SC		07/31/2023		996		4			4		1,000	1,000			
100119157	TOMS RIVER	NJ		07/31/2023		1,588		7			7		1,595	1,595			
100119159	FONTANA	CA		07/31/2023		1,631		75			75		1,706	1,706			
100119165	ORLANDO	FL		07/31/2023		726		8			8		734	734			
100119168	KATY	TX		07/31/2023		967		41			41		1,008	1,008			
100119173	MERIDIAN	ID		07/31/2023		905		3			3		908	908			
100119174	GREELEY	CO		07/31/2023		904		3			3		907	907			
100119175	ROSHARON	TX		07/31/2023		822		43			43		865	865			
100119176	PALM COAST	FL		07/31/2023		753							753	753			
100119177	PORT SAINT JOE	FL		07/31/2023		958		3			3		961	961			
100119179	SUMMERVILLE	SC		07/31/2023		1,713		89			89		1,802	1,802			
100119180	COLUMBUS	OH		07/31/2023		665		5			5		670	670			
100119181	WAUWATOSA	WI		07/31/2023		670		(2)			(2)		668	668			
100119183	JOSHUA	TX		07/31/2023		1,044		9			9		1,053	1,053			
100119184	PORT ISABEL	TX		07/31/2023		2,157		2			2		2,159	2,159			
100119187	SAINT CLOUD	FL		07/31/2023		1,440		82			82		1,522	1,522			
100119188	NORTH LAS VEGAS	NV		07/31/2023		842		(3)			(3)		839	839			
100119190	LAS VEGAS	NV		07/31/2023		1,008		49			49		1,057	1,057			
100119192	FORT WORTH	TX		07/31/2023		965		45			45		1,010	1,010			
100119193	COLLIERVILLE	TN		07/31/2023		1,327							1,327	1,327			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119194	BROOKLYN PARK	MN		07/31/2023		771		3			3		774	774			
100119196	LEESBURG	FL		07/31/2023		801		11			11		812	812			
100119198	WINCHESTER	VA		07/31/2023		677		(5)			(5)		672	672			
100119201	HATTERAS	NC		07/31/2023		796		1			1		797	797			
100119205	LEOMINSTER	MA		07/31/2023		1,121		14			14		1,135	1,135			
100119207	CEDAR CITY	UT		07/31/2023		1,874		81			81		1,955	1,955			
100119208	PANAMA CITY BEACH	FL		07/31/2023		899		(10)			(10)		889	889			
100119209	MINNEAPOLIS	MN		07/31/2023		1,079		37			37		1,116	1,116			
100119210	MYRTLE BEACH	SC		07/31/2023		948		(10)			(10)		938	938			
100119212	LYNN	MA		07/31/2023		2,325		23			23		2,348	2,348			
100119213	PHILADELPHIA	PA		07/31/2023		1,651							1,651	1,651			
100119214	WASILLA	AK		07/31/2023		983		(11)			(11)		972	972			
100119215	MIAMI	FL		07/31/2023		1,440		(17)			(17)		1,423	1,423			
100119216	OWENS CROSS ROADS	AL		07/31/2023		1,107		100			100		1,207	1,207			
100119217	DUGSPUR	VA		07/31/2023		878		4			4		882	882			
100119218	PRESQUE ISLE	WI		07/31/2023		1,118		(10)			(10)		1,108	1,108			
100119219	LAS VEGAS	NV		07/31/2023		943		44			44		987	987			
100119220	PERTH AMBOY	NJ		07/31/2023		1,077		(15)			(15)		1,062	1,062			
100119221	BRASELTON	GA		07/31/2023		1,405		72			72		1,477	1,477			
100119222	FRESNO	CA		07/31/2023		2,285		84			84		2,369	2,369			
100119223	MONROE	NY		07/31/2023		749		9			9		758	758			
100119225	EAST BOSTON	MA		07/31/2023		2,864		24			24		2,888	2,888			
100119226	SAN PABLO	CA		07/31/2023		16,112		141			141		16,253	16,253			
100119227	NASHVILLE	TN		07/31/2023		926		4			4		930	930			
100119228	MINERAL	VA		07/31/2023		598		(2)			(2)		596	596			
100119230	LITCHFIELD PARK	AZ		07/31/2023		1,516		(2)			(2)		1,514	1,514			
100119231	HONOLULU	HI		07/31/2023		928		(4)			(4)		924	924			
100119232	LAKE ARROWHEAD	CA		07/31/2023		2,046		(23)			(23)		2,023	2,023			
100119234	MINNEAPOLIS	MN		07/31/2023		792		(8)			(8)		784	784			
100119235	PRESCOTT	AZ		07/31/2023		1,319		(1)			(1)		1,318	1,318			
100119236	RIVERSIDE	CA		07/31/2023		831		(8)			(8)		823	823			
100119237	GEORGETOWN	TX		07/31/2023		497		3			3		500	500			
100119238	PLAINFIELD	IL		07/31/2023		745		(9)			(9)		736	736			
100119239	LEES SUMMIT	MO		07/31/2023		1,359		(20)			(20)		1,339	1,339			
100119240	CLARKSVILLE	TN		07/31/2023		1,300		(9)			(9)		1,291	1,291			
100119241	CLEARWATER BEACH	FL		07/31/2023		7,402		(21)			(21)		7,381	7,381			
100119244	CALDWELL	ID		07/31/2023		1,086		(2)			(2)		1,084	1,084			
100119245	AUSTIN	TX		07/31/2023		637		1			1		638	638			
100119246	GALVESTON	TX		07/31/2023		1,429		(18)			(18)		1,411	1,411			
100119247	VENICE	FL		07/31/2023		1,376		52			52		1,428	1,428			
100119248	PARRISH	FL		07/31/2023		2,809		74			74		2,883	2,883			
100119251	JEROME	ID		07/31/2023		1,075		(18)			(18)		1,057	1,057			
100119252	MANHATTAN	KS		07/31/2023		725		1			1		726	726			
100119253	AUSTIN	TX		07/31/2023		2,308		46			46		2,354	2,354			
100119254	DENVER	CO		07/31/2023		1,117		7			7		1,124	1,124			
100119255	WEST WILDWOOD	NJ		07/31/2023		2,639		26			26		2,665	2,665			
100119257	KISSIMMEE	FL		07/31/2023		1,025		(2)			(2)		1,023	1,023			
100119258	COLUMBUS	OH		07/31/2023		946		1			1		947	947			
100119259	NASHVILLE	TN		07/31/2023		1,458		8			8		1,466	1,466			
100119260	ANCHORAGE	AK		07/31/2023		3,744		(61)			(61)		3,683	3,683			
100119261	CORONA	CA		07/31/2023		1,244		(13)			(13)		1,231	1,231			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119262	MIAMI BEACH	FL		07/31/2023		2,184		11			11		2,195	2,195			
100119263	NORCROSS	GA		07/31/2023		3,508		17			17		3,525	3,525			
100119265	CHANDLER	AZ		07/31/2023		3,215		20			20		3,235	3,235			
100119266	LITTLETON	CO		07/31/2023		1,338		14			14		1,352	1,352			
100119267	AURORA	CO		07/31/2023		1,604		17			17		1,621	1,621			
100119268	LEHI	UT		07/31/2023		2,056		21			21		2,077	2,077			
100119273	BAKERSFIELD	CA		07/31/2023		946		(1)			(1)		945	945			
100119276	HOSCHTON	GA		07/31/2023		985		46			46		1,031	1,031			
100119281	WESTON	TX		07/31/2023		2,790		(47)			(47)		2,743	2,743			
100119285	ARLINGTON	VA		07/31/2023		1,796		28			28		1,824	1,824			
100119286	ELK GROVE	CA		07/31/2023		2,333		10			10		2,343	2,343			
100119287	BUTLER	TN		07/31/2023		1,930		42			42		1,972	1,972			
100119290	AUSTIN	TX		07/31/2023		824		14			14		838	838			
100119292	BRADENTON	FL		07/31/2023		1,174		(17)			(17)		1,157	1,157			
100119293	SAN JUAN ISLAND	WA		07/31/2023		2,324		6			6		2,330	2,330			
100119294	MISSION VIEJO	CA		07/31/2023		1,932		4			4		1,936	1,936			
100119298	RIVERBANK	CA		07/31/2023		1,048		(7)			(7)		1,041	1,041			
100119299	LAKEWOOD	NJ		07/31/2023		1,185		2			2		1,187	1,187			
100119302	ARNOLD	CA		07/31/2023		1,668		(5)			(5)		1,663	1,663			
100119303	SMYRNA	GA		07/31/2023		977		(1)			(1)		976	976			
100119304	WAXHAW	NC		07/31/2023		1,799		6			6		1,805	1,805			
100119307	LAYTON	UT		07/31/2023		908		(16)			(16)		892	892			
100119309	LANCASTER	CA		07/31/2023		1,033		(14)			(14)		1,019	1,019			
100119314	FORT WORTH	TX		07/31/2023		2,612		(19)			(19)		2,593	2,593			
100119315	PARRISH	FL		07/31/2023		944		5			5		949	949			
100119316	BROOKLYN PARK	MN		07/31/2023		2,777		48			48		2,825	2,825			
100119320	PORT ORANGE	FL		07/31/2023		828		16			16		844	844			
100119321	SAINT SIMONS ISLAND	GA		07/31/2023		2,247		(3)			(3)		2,244	2,244			
100119322	KISSIMMEE	FL		07/31/2023		7,363		(52)			(52)		7,311	7,311			
100119323	WASHINGTON	UT		07/31/2023		1,252		4			4		1,256	1,256			
100119325	AZUSA	CA		07/31/2023		2,453		(16)			(16)		2,437	2,437			
100119326	TOOELE	UT		07/31/2023		383		1			1		384	384			
100119327	CRESTONE	CO		07/31/2023		639		4			4		643	643			
100119328	DULUTH	GA		07/31/2023		938		1			1		939	939			
100119329	LAKEWOOD	NJ		07/31/2023		1,822		11			11		1,833	1,833			
100119330	EAST BRIDGEWATER	MA		07/31/2023		1,077		10			10		1,087	1,087			
100119332	DEBARY	FL		07/31/2023		804		(3)			(3)		801	801			
100119334	SOMERS POINT	NJ		07/31/2023		874		8			8		882	882			
100119337	CHESTNUT HILL COVE	MD		07/31/2023		776		1			1		777	777			
100119338	MORRISVILLE	NC		07/31/2023		1,063		2			2		1,065	1,065			
100119339	PLANTATION	FL		07/31/2023		4,631		27			27		4,658	4,658			
100119340	RICHMOND	TX		07/31/2023		1,129		14			14		1,143	1,143			
100119341	ROCKVILLE	MD		07/31/2023		2,073		2			2		2,075	2,075			
100119342	LAKE DALLAS	TX		07/31/2023		873		(8)			(8)		865	865			
100119345	PACIFIC BEACH	WA		07/31/2023		2,701		97			97		2,798	2,798			
100119346	EDISTO ISLAND	SC		07/31/2023		1,480		(11)			(11)		1,469	1,469			
100119347	CAVE CREEK	AZ		07/31/2023		1,335		(20)			(20)		1,315	1,315			
100119350	OCEAN CITY	MD		07/31/2023		20,807		11			11		20,818	20,818			
100119353	JACKSON	NJ		07/31/2023		1,368		4			4		1,372	1,372			
100119354	MELISSA	TX		07/31/2023		6,052		27			27		6,079	6,079			
100119355	MCKINNEY	TX		07/31/2023		999		5			5		1,004	1,004			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119356	WAKEFIELD	MA		07/31/2023		1,614		(17)			(17)		1,597	1,597			
100119357	MELISSA	TX		07/31/2023		914		(6)			(6)		908	908			
100119358	BOCA RATON	FL		07/31/2023		929		15			15		944	944			
100119359	MELISSA	TX		07/31/2023		1,057		2			2		1,059	1,059			
100119360	CUMMING	GA		07/31/2023		990		(5)			(5)		985	985			
100119361	SPOKANE VALLEY	WA		07/31/2023		1,533		31			31		1,564	1,564			
100119362	SANTA ANA	CA		07/31/2023		5,490		(35)			(35)		5,455	5,455			
100119363	PFLUGERVILLE	TX		07/31/2023		773		(2)			(2)		771	771			
100119364	HASTINGS	MN		07/31/2023		682		6			6		688	688			
100119365	HOWELL	NJ		07/31/2023		1,394		(8)			(8)		1,386	1,386			
100119366	WAXHAW	NC		07/31/2023		549		6			6		555	555			
100119367	BRASELTON	GA		07/31/2023		996		25			25		1,021	1,021			
100119368	INDIO	CA		07/31/2023		1,828		13			13		1,841	1,841			
100119370	HARVEST	AL		07/31/2023		741		1			1		742	742			
100119371	LEWISVILLE	TX		07/31/2023		1,079		7			7		1,086	1,086			
100119372	LAS VEGAS	NV		07/31/2023		1,549		49			49		1,598	1,598			
100119373	MONROE	NC		07/31/2023		738		2			2		740	740			
100119374	ROCKPORT	TX		07/31/2023		997		(15)			(15)		982	982			
100119375	ACWORTH	GA		07/31/2023		624		(4)			(4)		620	620			
100119377	DEL VALLE	TX		07/31/2023		1,626		(33)			(33)		1,593	1,593			
100119378	ROYSE CITY	TX		07/31/2023		1,006							1,006	1,006			
100119379	PENINSULA	OH		07/31/2023		700		(9)			(9)		691	691			
100119380	SAN JACINTO	CA		07/31/2023		984		1			1		985	985			
100119382	CAPE CORAL	FL		07/31/2023		747		(2)			(2)		745	745			
100119384	MESQUITE	TX		07/31/2023		650		(3)			(3)		647	647			
100119385	INDIO	CA		07/31/2023		1,119		(6)			(6)		1,113	1,113			
100119386	MOAB	UT		07/31/2023		1,288		3			3		1,291	1,291			
100119387	KIMBERLY	AL		07/31/2023		665		(4)			(4)		661	661			
100119388	DAPHNE	AL		07/31/2023		862		48			48		910	910			
100119390	MESQUITE	TX		07/31/2023		1,078		10			10		1,088	1,088			
100119391	FORT WORTH	TX		07/31/2023		922		30			30		952	952			
100119392	ELIZABETH	NJ		07/31/2023		1,731		(13)			(13)		1,718	1,718			
100119393	DAVENPORT	FL		07/31/2023		1,017		9			9		1,026	1,026			
100119394	GRAHAM	WA		07/31/2023		1,429		34			34		1,463	1,463			
100119396	NASHVILLE	TN		07/31/2023		1,576		(8)			(8)		1,568	1,568			
100119397	DOWNINGTOWN	PA		07/31/2023		841		(3)			(3)		838	838			
100119398	ASBURY PARK	NJ		07/31/2023		1,472		(19)			(19)		1,453	1,453			
100119399	BRASELTON	GA		07/31/2023		1,155		67			67		1,222	1,222			
100119400	MORENO VALLEY	CA		07/31/2023		1,118		36			36		1,154	1,154			
100119403	PROSPECT PARK	NJ		07/31/2023		1,204		(15)			(15)		1,189	1,189			
100119404	AUSTIN	TX		07/31/2023		1,939		(5)			(5)		1,934	1,934			
100119405	DAVENPORT	FL		07/31/2023		9,363		13			13		9,376	9,376			
100119407	NEW ORLEANS	LA		07/31/2023		1,759		(5)			(5)		1,754	1,754			
100119408	LAKE STEVENS	WA		07/31/2023		2,317		42			42		2,359	2,359			
100119412	WATERFORD	NY		07/31/2023		722		1			1		723	723			
100119414	APOLLO BEACH	FL		07/31/2023		852		(6)			(6)		846	846			
100119415	NOLENSVILLE	TN		07/31/2023		1,138		10			10		1,148	1,148			
100119416	SPRINGFIELD	MA		07/31/2023		736		(9)			(9)		727	727			
100119417	SCOTTSDALE	AZ		07/31/2023		1,217		17			17		1,234	1,234			
100119418	FORT COLLINS	CO		07/31/2023		1,234		(9)			(9)		1,225	1,225			
100119419	AROMAS	CA		07/31/2023		1,560		13			13		1,573	1,573			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119420	SAINT GEORGE	UT		07/31/2023		1,602		11			11		1,613	1,613			
100119423	LEXINGTON	KY		07/31/2023		15,493		(51)			(51)		15,442	15,442			
100119424	VENICE	FL		07/31/2023		9,079		(160)			(160)		8,919	8,919			
100119425	SCOTTSDALE	AZ		07/31/2023		1,554		4			4		1,558	1,558			
100119426	QUINTON	VA		07/31/2023		746		8			8		754	754			
100119427	NEPTUNE	NJ		07/31/2023		1,239		(19)			(19)		1,220	1,220			
100119428	INDIANAPOLIS	IN		07/31/2023		759		(5)			(5)		754	754			
100119429	IRVINE	CA		07/31/2023		1,774		(18)			(18)		1,756	1,756			
100119430	BURTONSVILLE	MD		07/31/2023		1,084		3			3		1,087	1,087			
100119431	CHARLOTTESVILLE	VA		07/31/2023		46,986		660			660		47,646	47,646			
100119432	MT JULIET	TN		07/31/2023		1,241		19			19		1,260	1,260			
100119433	SEMINOLE	FL		07/31/2023		1,324		(7)			(7)		1,317	1,317			
100119437	WHEELER	OR		07/31/2023		1,005		(11)			(11)		994	994			
100119439	ROUND ROCK	TX		07/31/2023		1,403		(11)			(11)		1,392	1,392			
100119440	HACKETTSTOWN	NJ		07/31/2023		1,303		(2)			(2)		1,301	1,301			
100119441	CLINTON	CT		07/31/2023		1,213		(11)			(11)		1,202	1,202			
100119442	HAMPTON	GA		07/31/2023		564		(5)			(5)		559	559			
100119444	HENDERSON	NV		07/31/2023		901		51			51		952	952			
100119447	TUCSON	AZ		07/31/2023		870		(3)			(3)		867	867			
100119449	AURORA	IL		07/31/2023		737		1			1		738	738			
100119450	ENGLEWOOD	CO		07/31/2023		807		8			8		815	815			
100119452	WESLEY CHAPEL	FL		07/31/2023		950		(1)			(1)		949	949			
100119453	LA VERGNE	TN		07/31/2023		1,321		(1)			(1)		1,320	1,320			
100119455	EL PORTAL	FL		07/31/2023		1,910		(16)			(16)		1,894	1,894			
100119458	PAWTUCKET	RI		07/31/2023		891		2			2		893	893			
100119459	VIRGINIA BEACH	VA		07/31/2023		798		(12)			(12)		786	786			
100119460	DURHAM	NC		07/31/2023		1,837		22			22		1,859	1,859			
100119461	RALEIGH	NC		07/31/2023		858		24			24		882	882			
100119462	KINGSLAND	GA		07/31/2023		691		(2)			(2)		689	689			
100119463	MADISON	AL		07/31/2023		1,249		58			58		1,307	1,307			
100119464	BRASELTON	GA		07/31/2023		1,036		43			43		1,079	1,079			
100119465	ROSENBERG	TX		07/31/2023		941		30			30		971	971			
100119466	BELMAR	NJ		07/31/2023		2,274		(5)			(5)		2,269	2,269			
100119467	AZUSA	CA		07/31/2023		2,297		(24)			(24)		2,273	2,273			
100119468	HARRISBURG	PA		07/31/2023		854		27			27		881	881			
100119470	MADISON	AL		07/31/2023		960		61			61		1,021	1,021			
100119471	LOGANVILLE	GA		07/31/2023		993		28			28		1,021	1,021			
100119472	OAKLAND	TN		07/31/2023		30,936		156			156		31,092	31,092			
100119473	ARLINGTON	TX		07/31/2023		659		(11)			(11)		648	648			
100119477	VILLA RICA	GA		07/31/2023		906		(16)			(16)		890	890			
100119480	MIDLAND	TX		07/31/2023		909		18			18		927	927			
100119481	CHARLOTTE	NC		07/31/2023		1,083		38			38		1,121	1,121			
100119482	LITHIA	FL		07/31/2023		630		(1)			(1)		629	629			
100119485	WALTON	KY		07/31/2023		678		(4)			(4)		674	674			
100119486	SUN CITY	AZ		07/31/2023		3,132		25			25		3,157	3,157			
100119487	MEBANE	NC		07/28/2023		1,020		12			12		1,032	1,032			
100119488	GEORGETOWN	ME		07/28/2023		848		(21)			(21)		827	827			
100119489	TRACY	CA		07/28/2023		1,537		11			11		1,548	1,548			
100119491	PLYMOUTH	MN		07/28/2023		845		10			10		855	855			
100119492	ATLANTA	GA		07/28/2023		670		4			4		674	674			
100119493	ASTORIA	NY		07/28/2023		1,117		18			18		1,135	1,135			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119495	VALLEJO	CA		07/28/2023		963		183			183		1,146	1,146			
100119496	LAWRENCEVILLE	GA		07/28/2023		666		(12)			(12)		654	654			
100119499	LAWRENCEVILLE	GA		07/28/2023		1,293		3			3		1,296	1,296			
100119500	PRINCETON	TX		07/28/2023		654		(6)			(6)		648	648			
100119503	LAVEEN	AZ		07/28/2023		721		(15)			(15)		706	706			
100119506	VANCOUVER	WA		07/28/2023		840		(9)			(9)		831	831			
100119508	PRINCETON	TX		07/28/2023		725		(1)			(1)		724	724			
100119509	ANNA	TX		07/28/2023		837		(9)			(9)		828	828			
100119510	CHARLOTTE	NC		07/28/2023		657		(7)			(7)		650	650			
100119513	PRINCETON	TX		07/28/2023		653		(5)			(5)		648	648			
100119514	ANNA	TX		07/28/2023		1,476		(14)			(14)		1,462	1,462			
100119516	NORTH BERGEN	NJ		07/28/2023		1,158		4			4		1,162	1,162			
100119518	HOUSTON	TX		07/28/2023		767		5			5		772	772			
100119519	WEST COVINA	CA		07/28/2023		585		(12)			(12)		573	573			
100119520	FORT WALTON BEACH	FL		07/28/2023		680		(11)			(11)		669	669			
100119521	HOUSTON	TX		07/28/2023		803		(6)			(6)		797	797			
100119522	DAWSONVILLE	GA		07/28/2023		1,014		14			14		1,028	1,028			
100119524	GEORGETOWN	TX		07/28/2023		851		18			18		869	869			
100119526	GEORGETOWN	TX		07/28/2023		940		20			20		960	960			
100119527	HOLBROOK	NY		07/28/2023		1,547		10			10		1,557	1,557			
100119529	BROOMFIELD	CO		07/28/2023		51,458		(207)			(207)		51,251	51,251			
100119531	MINNEOLA	FL		07/28/2023		918		4			4		922	922			
100119533	SNELLVILLE	GA		07/28/2023		957		2			2		959	959			
100119535	MANOR	TX		07/28/2023		1,801		44			44		1,845	1,845			
100119536	MIDLOTHIAN	VA		07/28/2023		1,271		(8)			(8)		1,263	1,263			
100119537	HUMBLE	TX		07/28/2023		1,741		5			5		1,746	1,746			
100119538	LAS VEGAS	NV		07/28/2023		762		(3)			(3)		759	759			
100119539	TOBYHANNA	PA		07/28/2023		794		3			3		797	797			
100119540	BOYNTON BEACH	FL		07/28/2023		631		(8)			(8)		623	623			
100119541	WESTLAKE	FL		07/28/2023		2,998		30			30		3,028	3,028			
100119542	CHICAGO	IL		07/28/2023		588		(7)			(7)		581	581			
100119543	WEST SACRAMENTO	CA		07/28/2023		921		(7)			(7)		914	914			
100119545	MEBANE	NC		07/28/2023		1,863		66			66		1,929	1,929			
100119546	APEX	NC		07/28/2023		1,580		49			49		1,629	1,629			
100119547	DAWSONVILLE	GA		07/28/2023		892		24			24		916	916			
100119548	WESTLAKE	FL		07/28/2023		1,628		30			30		1,658	1,658			
100119550	JENSEN BEACH	FL		07/28/2023		952		12			12		964	964			
100119551	ZIMMERMAN	MN		07/28/2023		610		(6)			(6)		604	604			
100119553	PHOENIX	OR		07/28/2023		745		(3)			(3)		742	742			
100119557	HEERLEN	NLD		07/28/2023		752						(28)	724	759	34		34
100119558	EMMEN	NLD		07/28/2023		348						(13)	335	352	17		17
100119564	ROTTERDAM	NLD		07/28/2023		563						(21)	542	571	29		29
100119569	ALMERE	NLD		07/28/2023		3,115						(114)	3,001	3,122	121		121
100119581	ALMERE	NLD		07/28/2023		2,756						(101)	2,655	2,764	110		110
100119584	ROTTERDAM	NLD		07/28/2023		2,410						(89)	2,321	2,425	103		103
100119593	RIVERSIDE	CA		07/31/2023		3,131		(65)			(65)		3,066	3,066			
100119594	CORONA	CA		07/31/2023		16,657		(200)			(200)		16,457	16,457			
100119596	SAN DIEGO	CA		07/31/2023		1,146		(21)			(21)		1,125	1,125			
100119597	GARDENA	CA		07/31/2023		691		(6)			(6)		685	685			
100119600	UNION	OH		07/31/2023		510		(10)			(10)		500	500			
100119601	GAINESVILLE	FL		07/31/2023		917		(22)			(22)		895	895			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119603	MIAMI	FL		07/31/2023		2,068		(52)			(52)		2,016	2,016			
100119606	WYLIE	TX		07/31/2023		1,436		(23)			(23)		1,413	1,413			
100119607	SANTA ANA	CA		07/31/2023		1,265		(17)			(17)		1,248	1,248			
100119608	CANTON	GA		07/31/2023		1,151		(17)			(17)		1,134	1,134			
100119609	LAWRENCEVILLE	GA		07/31/2023		14,337		(232)			(232)		14,105	14,105			
100119610	LOS ANGELES	CA		07/31/2023		1,030		(27)			(27)		1,003	1,003			
100119611	SPRING	TX		07/31/2023		685		(5)			(5)		680	680			
100119614	LONG BEACH	CA		07/31/2023		2,894		(27)			(27)		2,867	2,867			
100119615	SURPRISE	AZ		07/31/2023		767		(10)			(10)		757	757			
100119616	JOHNS CREEK	GA		07/31/2023		13,965		(195)			(195)		13,770	13,770			
100119617	GILROY	CA		07/31/2023		2,654		3			3		2,657	2,657			
100119619	PERRIS	CA		07/31/2023		758		(18)			(18)		740	740			
100119621	OCEANSIDE	CA		07/31/2023		719		(32)			(32)		687	687			
100119631	DAVIDSON	NC		08/04/2023		405,603		(5,603)			(5,603)		400,000	400,000			
100119635	VENTURA	CA		08/04/2023		1,139		(20)			(20)		1,119	1,119			
100119636	PAYSON	AZ		08/04/2023		1,983		(56)			(56)		1,927	1,927			
100119639	NEWARK	NJ		08/04/2023		1,111		(21)			(21)		1,090	1,090			
100119642	HERRIMAN	UT		08/04/2023		1,030							1,030	1,030			
100119644	HESPERIA	CA		08/04/2023		1,864		(35)			(35)		1,829	1,829			
100119645	EAST PALO ALTO	CA		08/04/2023		1,902		(29)			(29)		1,873	1,873			
100119647	MODESTO	CA		08/04/2023		777		(8)			(8)		769	769			
100119648	LINDENWOLD	NJ		08/04/2023		1,777		(43)			(43)		1,734	1,734			
100119660	LAS VEGAS	NV		08/08/2023		628		(9)			(9)		619	619			
100119661	DADE CITY	FL		08/08/2023		794		(14)			(14)		780	780			
100119662	FRESNO	TX		08/08/2023		736		(10)			(10)		726	726			
100119664	WEEKI WACHEE	FL		08/08/2023		1,092		(11)			(11)		1,081	1,081			
100119666	REDLANDS	CA		08/08/2023		1,109		(15)			(15)		1,094	1,094			
100119669	NEWNAN	GA		08/08/2023		271		(6)			(6)		265	265			
100119670	LANDIS	NC		08/08/2023		278		2			2		280	280			
100119671	PORT ORANGE	FL		08/08/2023		1,432		(26)			(26)		1,406	1,406			
100119679	BRIDGEPORT	CT		08/08/2023		1,396		(41)			(41)		1,355	1,355			
100119681	WATERBURY	CT		08/08/2023		752		(28)			(28)		724	724			
100119683	NEWARK	NJ		08/08/2023		1,348		(25)			(25)		1,323	1,323			
100119684	NEWARK	NJ		08/08/2023		1,318		(16)			(16)		1,302	1,302			
100119685	PORT JERVIS	NY		08/08/2023		445		18			18		463	463			
100119686	HAMILTON TOWNSHIP	NJ		08/08/2023		571		(13)			(13)		558	558			
100119688	TRENTON	NJ		08/08/2023		234		(9)			(9)		225	225			
100119689	BALTIMORE	MD		08/08/2023		468		(12)			(12)		456	456			
100119691	CITY OF ORANGE	NJ		08/08/2023		1,128		(53)			(53)		1,075	1,075			
100119693	SOUTH FALLSBURG	NY		08/08/2023		305		(16)			(16)		289	289			
100119696	DOLTON	IL		08/08/2023		248		(6)			(6)		242	242			
100119697	MIAMI BEACH	FL		08/08/2023		719		(12)			(12)		707	707			
100119700	NEWARK	NJ		08/08/2023		1,357		(25)			(25)		1,332	1,332			
100119704	BALTIMORE	MD		08/08/2023		402		(8)			(8)		394	394			
100119706	BALTIMORE	MD		08/08/2023		376		(8)			(8)		368	368			
100119709	CHICAGO	IL		08/08/2023		663		(21)			(21)		642	642			
100119710	MOORESTOWN	NJ		08/08/2023		628		(12)			(12)		616	616			
100119712	MATTESON	IL		08/08/2023		314		(9)			(9)		305	305			
100119714	TOMS RIVER	NJ		08/08/2023		844		(15)			(15)		829	829			
100119716	CHICAGO	IL		08/08/2023		647		(15)			(15)		632	632			
100119720	DETROIT	MI		08/08/2023		269		(8)			(8)		261	261			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119721	NORTH RIDGEVILLE	OH		08/08/2023		404		(9)			(9)		395	395			
100119723	DETROIT	MI		08/08/2023		321		(8)			(8)		313	313			
100119725	GLOUCESTER CITY	NJ		08/08/2023		288		(8)			(8)		280	280			
100119726	BELLMAWR	NJ		08/08/2023		309		(7)			(7)		302	302			
100119727	ORLANDO	FL		08/08/2023		709		(13)			(13)		696	696			
100119730	PATERSON	NJ		08/08/2023		684		(35)			(35)		649	649			
100119731	STATEN ISLAND	NY		08/08/2023		1,928		(40)			(40)		1,888	1,888			
100119737	TRENTON	NJ		08/08/2023		358		(17)			(17)		341	341			
100119738	CHICAGO	IL		08/08/2023		568		(16)			(16)		552	552			
100119739	KANSAS CITY	MO		08/08/2023		242		(4)			(4)		238	238			
100119742	EUCLID	OH		08/08/2023		345		(6)			(6)		339	339			
100119744	YONKERS	NY		08/08/2023		1,748		(30)			(30)		1,718	1,718			
100119745	HYATTSVILLE	MD		08/08/2023		442		(8)			(8)		434	434			
100119746	BALTIMORE	MD		08/08/2023		251		(5)			(5)		246	246			
100119748	HARTFORD	CT		08/08/2023		866		(16)			(16)		850	850			
100119749	YONKERS	NY		08/08/2023		1,245		(13)			(13)		1,232	1,232			
100119751	WEISER	ID		08/08/2023		575		(5)			(5)		570	570			
100119752	MOUNT VERNON	NY		08/08/2023		1,524		(18)			(18)		1,506	1,506			
100119753	MARQUETTE	MI		08/08/2023		345		(10)			(10)		335	335			
100119754	VALDOSTA	GA		08/08/2023		79		(3)			(3)		76	76			
100119756	KANSAS CITY	MO		08/08/2023		356		(10)			(10)		346	346			
100119757	BETHANY	OK		08/08/2023		445		(10)			(10)		435	435			
100119758	FLORISSANT	MO		08/08/2023		239		(6)			(6)		233	233			
100119761	CLEVELAND	OH		08/08/2023		408		(6)			(6)		402	402			
100119762	MIAMI	FL		08/08/2023		1,066		(25)			(25)		1,041	1,041			
100119764	MILLVILLE	NJ		08/08/2023		300		(6)			(6)		294	294			
100119765	LANSING	IL		08/08/2023		260		(6)			(6)		254	254			
100119766	MILLVILLE	NJ		08/08/2023		295		(7)			(7)		288	288			
100119768	MARKHAM	IL		08/08/2023		349		(9)			(9)		340	340			
100119769	BLUE ISLAND	IL		08/08/2023		329		(8)			(8)		321	321			
100119770	ANCHORAGE	AK		08/08/2023		852		(34)			(34)		818	818			
100119772	BRONX	NY		08/08/2023		898		(33)			(33)		865	865			
100119775	ORLANDO	FL		08/08/2023		544		(19)			(19)		525	525			
100119778	STONE MOUNTAIN	GA		08/08/2023		104		(4)			(4)		100	100			
100119783	RACINE	WI		08/08/2023		373		(12)			(12)		361	361			
100119784	VINELAND	NJ		08/08/2023		300		(12)			(12)		288	288			
100119785	VALDOSTA	GA		08/08/2023		188		(7)			(7)		181	181			
100119786	MEMPHIS	TN		08/08/2023		203		(5)			(5)		198	198			
100119788	STONE MOUNTAIN	GA		08/08/2023		220		(8)			(8)		212	212			
100119789	GARY	IN		08/08/2023		286		(7)			(7)		279	279			
100119790	ODESSA	TX		08/08/2023		414		(9)			(9)		405	405			
100119795	BAYONNE	NJ		08/08/2023		1,589		(51)			(51)		1,538	1,538			
100119796	NORTH LAUDERDALE	FL		08/08/2023		125		(6)			(6)		119	119			
100119797	KANSAS CITY	MO		08/08/2023		340		(10)			(10)		330	330			
100119799	TRENTON	NJ		08/08/2023		420		(20)			(20)		400	400			
100119800	WOODRIDGE	NY		08/08/2023		362		(22)			(22)		340	340			
100119801	BALTIMORE	MD		08/08/2023		395		(18)			(18)		377	377			
100119802	POUGHKEEPSIE	NY		08/08/2023		611		(15)			(15)		596	596			
100119803	NEW ORLEANS	LA		08/08/2023		478							478	478			
100119804	LOCUST GROVE	GA		08/08/2023		566		(17)			(17)		549	549			
100119806	SUFFOLK	VA		08/08/2023		439		(14)			(14)		425	425			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119807	NYACK	NY		08/08/2023		1,247		(80)			(80)		1,167	1,167			
100119808	EAST CHICAGO	IN		08/08/2023		561		(10)			(10)		551	551			
100119809	PORTSMOUTH	VA		08/08/2023		592		(16)			(16)		576	576			
100119810	BRENTWOOD	NY		08/08/2023		1,268		(37)			(37)		1,231	1,231			
100119811	BALTIMORE	MD		08/08/2023		399		(7)			(7)		392	392			
100119812	THE BRONX	NY		08/08/2023		1,855		(61)			(61)		1,794	1,794			
100119815	BALTIMORE	MD		08/08/2023		350		(6)			(6)		344	344			
100119816	MIDLAND	TX		08/08/2023		509		(9)			(9)		500	500			
100119817	HAZEL CREST	IL		08/08/2023		411		(13)			(13)		398	398			
100119818	ODESSA	TX		08/08/2023		399		(7)			(7)		392	392			
100119820	ST. CLOUD	FL		08/08/2023		654		(18)			(18)		636	636			
100119821	WINTER HAVEN	FL		08/08/2023		346		(12)			(12)		334	334			
100119822	BAY SHORE	NY		08/08/2023		1,043		(31)			(31)		1,012	1,012			
100119825	ORLANDO	FL		08/08/2023		830		(15)			(15)		815	815			
100119826	DECATUR	GA		08/08/2023		823		(24)			(24)		799	799			
100119828	MANVILLE	NJ		08/08/2023		807		(8)			(8)		799	799			
100119829	INDEPENDENCE	MO		08/08/2023		310		(5)			(5)		305	305			
100119830	GARY	IN		08/08/2023		274		(4)			(4)		270	270			
100119831	CEDARVILLE	NJ		08/08/2023		587		(22)			(22)		565	565			
100119832	ISHPEMING	MI		08/08/2023		176		(5)			(5)		171	171			
100119833	KANSAS CITY	MO		08/08/2023		454		(9)			(9)		445	445			
100119834	WYANDANCH	NY		08/08/2023		840		(19)			(19)		821	821			
100119835	GARY	IN		08/08/2023		239		(5)			(5)		234	234			
100119836	SPRING VALLEY	NY		08/08/2023		1,155		(64)			(64)		1,091	1,091			
100119837	COLLEGE PARK	MD		08/08/2023		1,028		(19)			(19)		1,009	1,009			
100119840	LINCOLNSHIRE	IL		08/08/2023		969		(18)			(18)		951	951			
100119844	ENGLEWOOD	NJ		08/08/2023		1,330		(19)			(19)		1,311	1,311			
100119846	SYRACUSE	NY		08/08/2023		2,385		(66)			(66)		2,319	2,319			
100119847	ROCHESTER	NY		08/08/2023		374		(13)			(13)		361	361			
100119852	LAS VEGAS	NV		08/10/2023		936							936	936			
100119853	DELRAY BEACH	FL		08/10/2023		457		(8)			(8)		449	449			
100119855	VALENCIA	CA		08/10/2023		7,450		(45)			(45)		7,405	7,405			
100119857	MYRTLE BEACH	SC		08/10/2023		406		(14)			(14)		392	392			
100119863	HAMPTON	VA		08/10/2023		374		(12)			(12)		362	362			
100119864	HAMPTON	VA		08/10/2023		369		(12)			(12)		357	357			
100119866	BLYTHE	CA		08/10/2023		257		(4)			(4)		253	253			
100119868	NEW ORLEANS	LA		08/10/2023		5,855		48			48		5,903	5,903			
100119871	SAINT CLOUD	FL		08/10/2023		1,277		(30)			(30)		1,247	1,247			
100119872	MIAMI BEACH	FL		08/10/2023		2,648		(112)			(112)		2,536	2,536			
100119873	SUMMERTOWN	TN		08/10/2023		541		(25)			(25)		516	516			
100119874	SEATTLE	WA		08/10/2023		5,174		(138)			(138)		5,036	5,036			
100119875	DAVIE	FL		08/10/2023		928		(14)			(14)		914	914			
100119876	ENTERPRISE	AL		08/10/2023		379		(11)			(11)		368	368			
100119877	VALLEY CENTER	KS		08/10/2023		1,613		10			10		1,623	1,623			
100119879	AVENTURA	FL		08/10/2023		607		(13)			(13)		594	594			
100119880	TAMPA	FL		08/10/2023		799		(22)			(22)		777	777			
100119883	SAN JOSE	CA		08/10/2023		4,322		(67)			(67)		4,255	4,255			
100119884	MIAMI	FL		08/10/2023		948		6			6		954	954			
100119885	EAST ELMHURST	NY		08/10/2023		1,019		(62)			(62)		957	957			
100119886	JOLIET	IL		08/10/2023		1,029		13			13		1,042	1,042			
100119887	WAYNESVILLE	OH		08/10/2023		488		(23)			(23)		465	465			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119892	DEARBORN HTS	MI		08/10/2023		163		(6)			(6)		157	157			
100119894	FALLS CHURCH	VA		08/10/2023		520		(17)			(17)		503	503			
100119895	EAGLE	CO		08/10/2023		2,770		(25)			(25)		2,745	2,745			
100119899	LITTLE RIVER	SC		08/10/2023		638		(6)			(6)		632	632			
100119903	CONROE	TX		08/10/2023		507		(46)			(46)		461	461			
100119904	SAN TAN VALLEY	AZ		08/10/2023		638		(33)			(33)		605	605			
100119907	ST PETE BEACH	FL		08/10/2023		511		(11)			(11)		500	500			
100119912	DEERFIELD BEACH	FL		08/10/2023		2,482		15			15		2,497	2,497			
100119913	PEMBROKE	MA		08/10/2023		789		(19)			(19)		770	770			
100119917	DALLAS	TX		08/10/2023		5,732		(105)			(105)		5,627	5,627			
100119926	MIDDLE RIVER	MD		08/10/2023		537		(6)			(6)		531	531			
100119927	FRANKLIN SQUARE	NY		08/10/2023		294		(2)			(2)		292	292			
100119932	TACOMA	WA		08/10/2023		2,080		(62)			(62)		2,018	2,018			
100119933	LAS VEGAS	NV		08/10/2023		767		(25)			(25)		742	742			
100119935	GERMANTOWN	MD		08/10/2023		694		(12)			(12)		682	682			
100119936	CREAM RIDGE	NJ		08/10/2023		771		(9)			(9)		762	762			
100119938	MACUNGIE	PA		08/10/2023		17,996		(351)			(351)		17,645	17,645			
100119939	LAKE BUTLER	FL		08/10/2023		696		(19)			(19)		677	677			
100119941	ATLANTA	GA		08/10/2023		1,310		(26)			(26)		1,284	1,284			
100119944	MIAMI	FL		08/10/2023		384		(10)			(10)		374	374			
100119947	CHULA VISTA	CA		08/11/2023		1,701		(19)			(19)		1,682	1,682			
100119949	HAM LAKE	MN		08/11/2023		2,455		(8)			(8)		2,447	2,447			
100119950	ST SIMONS ISLAND	GA		08/11/2023		801		(4)			(4)		797	797			
100119951	CONCORD	CA		08/11/2023		1,815		(6)			(6)		1,809	1,809			
100119953	SANTA ROSA	CA		08/11/2023		813		6			6		819	819			
100119954	KIRKLAND	WA		08/11/2023		1,343		14			14		1,357	1,357			
100119955	CONYERS	GA		08/11/2023		1,293		12			12		1,305	1,305			
100119956	HENDERSON	NV		08/11/2023		897		23			23		920	920			
100119957	SANTA ANA	CA		08/11/2023		1,834		9			9		1,843	1,843			
100119958	N HOLLYWOOD	CA		08/11/2023		1,605		17			17		1,622	1,622			
100119959	YUMA	AZ		08/11/2023		780		(5)			(5)		775	775			
100119962	NORTH WILDWOOD	NJ		08/11/2023		1,204		(25)			(25)		1,179	1,179			
100119963	NASHVILLE	TN		08/11/2023		521		5			5		526	526			
100119964	COMPTON	CA		08/11/2023		1,380		(24)			(24)		1,356	1,356			
100119965	ALLEN	TX		08/11/2023		1,001		(9)			(9)		992	992			
100119966	LARGO	FL		08/11/2023		1,246		(11)			(11)		1,235	1,235			
100119968	MANASSAS	VA		08/11/2023		981		(7)			(7)		974	974			
100119970	CHARLOTTE	NC		08/11/2023		837							837	837			
100119971	SMYRNA	GA		08/11/2023		142		(1)			(1)		141	141			
100119972	ST SIMONS ISLAND	GA		08/11/2023		1,190		2			2		1,192	1,192			
100119973	DALLAS	TX		08/11/2023		1,056		7			7		1,063	1,063			
100119975	LA QUINTA	CA		08/11/2023		2,195		(16)			(16)		2,179	2,179			
100119976	GULF BREEZE	FL		08/11/2023		734		(2)			(2)		732	732			
100119977	DENVER	NC		08/11/2023		1,740		8			8		1,748	1,748			
100119978	DUCK	NC		08/11/2023		2,183		(6)			(6)		2,177	2,177			
100119979	DESERT HOT SPRINGS	CA		08/11/2023		1,492		(8)			(8)		1,484	1,484			
100119980	CROFTON	MD		08/11/2023		1,080		3			3		1,083	1,083			
100119981	NORTH WALES	PA		08/11/2023		748		7			7		755	755			
100119982	CHARLOTTE	NC		08/11/2023		1,223		6			6		1,229	1,229			
100119983	BLUE RIDGE	GA		08/11/2023		1,839		9			9		1,848	1,848			
100119984	WAKE FOREST	NC		08/11/2023		932		14			14		946	946			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119986	LAKE WALES	FL		08/11/2023		961		15			15		976	976			
100119987	SPOKANE	WA		08/11/2023		1,386		22			22		1,408	1,408			
100119989	PROVIDENCE	RI		08/11/2023		1,046		(13)			(13)		1,033	1,033			
100119990	LANCASTER	MA		08/11/2023		799		(8)			(8)		791	791			
100119991	WOODBRIDGE	VA		08/11/2023		1,258		(15)			(15)		1,243	1,243			
100119992	ORLANDO	FL		08/11/2023		1,101		2			2		1,103	1,103			
100119993	YAKIMA	WA		08/11/2023		840		3			3		843	843			
100119994	PITTSBURGH	PA		08/11/2023		860		19			19		879	879			
100119995	ROCKLIN	CA		08/11/2023		1,402		(23)			(23)		1,379	1,379			
100119996	HENDERSON	NV		08/11/2023		1,428		(8)			(8)		1,420	1,420			
100119997	SUMMERVILLE	SC		08/11/2023		661		(17)			(17)		644	644			
100119999	LAS VEGAS	NV		08/11/2023		818		6			6		824	824			
100120000	ITHACA	NY		08/11/2023		9,078		76			76		9,154	9,154			
100120003	SHORELINE	WA		08/11/2023		2,540		3			3		2,543	2,543			
100120005	HERMITAGE	TN		08/11/2023		831		(18)			(18)		813	813			
100120006	FONTANA	CA		08/11/2023		1,626		65			65		1,691	1,691			
100120008	NASHVILLE	TN		08/11/2023		1,361		1			1		1,362	1,362			
100120009	NORTH LAS VEGAS	NV		08/11/2023		2,207		48			48		2,255	2,255			
100120010	PENSACOLA	FL		08/11/2023		1,964		(27)			(27)		1,937	1,937			
100120011	NEW BRAUNFELS	TX		08/11/2023		1,024		(6)			(6)		1,018	1,018			
100120012	SOUTHAMPTON	PA		08/11/2023		1,081		3			3		1,084	1,084			
100120013	HOWELL	NJ		08/11/2023		1,551		(13)			(13)		1,538	1,538			
100120014	BLOOMINGDALE	GA		08/11/2023		890		37			37		927	927			
100120015	LEWISVILLE	TX		08/11/2023		1,211		(3)			(3)		1,208	1,208			
100120016	MCKINNEY	TX		08/11/2023		974		(11)			(11)		963	963			
100120017	AUSTIN	AR		08/11/2023		1,015		(13)			(13)		1,002	1,002			
100120018	ESTES PARK	CO		08/11/2023		1,397		(18)			(18)		1,379	1,379			
100120020	NAPLES	FL		08/11/2023		340		(4)			(4)		336	336			
100120022	LAKEWOOD	NJ		08/11/2023		1,273		(5)			(5)		1,268	1,268			
100120023	DAVENPORT	FL		08/11/2023		539							539	539			
100120024	STOCKTON	CA		08/11/2023		907		(15)			(15)		892	892			
100120025	TEANECK	NJ		08/11/2023		1,462		(10)			(10)		1,452	1,452			
100120027	EUREKA	CA		08/11/2023		871		3			3		874	874			
100120029	LEHIGH ACRES	FL		08/11/2023		772		3			3		775	775			
100120033	LEHIGH ACRES	FL		08/11/2023		760		3			3		763	763			
100120035	LEHIGH ACRES	FL		08/11/2023		771		4			4		775	775			
100120037	BRASELTON	GA		08/11/2023		1,274		72			72		1,346	1,346			
100120038	MIDLAND	TX		08/11/2023		897		(9)			(9)		888	888			
100120040	AUSTIN	TX		08/11/2023		1,225		72			72		1,297	1,297			
100120042	MADISON	AL		08/11/2023		952		69			69		1,021	1,021			
100120043	CLEARWATER	FL		08/11/2023		899		10			10		909	909			
100120046	SIDNEY	OH		08/11/2023		1,157		(6)			(6)		1,151	1,151			
100120047	FREDERICKSBURG	TX		08/11/2023		1,908		(24)			(24)		1,884	1,884			
100120048	HARTFORD	CT		08/11/2023		689		(12)			(12)		677	677			
100120049	RICHMOND	TX		08/11/2023		5,900		158			158		6,058	6,058			
100120050	PRIOR LAKE	MN		08/11/2023		652		(11)			(11)		641	641			
100120052	PHOENIX	AZ		08/11/2023		721		(8)			(8)		713	713			
100120053	BOISE	ID		08/11/2023		670		(5)			(5)		665	665			
100120056	JACKSON	NJ		08/11/2023		1,143		(5)			(5)		1,138	1,138			
100120057	CHANDLER	AZ		08/11/2023		1,215		(3)			(3)		1,212	1,212			
100120058	GILBERT	AZ		08/11/2023		1,056		7			7		1,063	1,063			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120059	PHOENIX	AZ		08/11/2023		477		1			1		478	478			
100120060	DURHAM	NC		08/11/2023		1,731		26			26		1,757	1,757			
100120061	TORRANCE	CA		08/11/2023		8,811		(27)			(27)		8,784	8,784			
100120062	PARRISH	FL		08/11/2023		953		6			6		959	959			
100120063	DENVER	CO		08/11/2023		70,340		(356)			(356)		69,984	69,984			
100120064	PHOENIX	AZ		08/11/2023		460		2			2		462	462			
100120065	TEMPE	AZ		08/11/2023		882		(18)			(18)		864	864			
100120066	MIDDLETON	WI		08/11/2023		844		11			11		855	855			
100120067	SEVIERVILLE	TN		08/11/2023		1,677		(22)			(22)		1,655	1,655			
100120068	DAYTONA BEACH SHORES	FL		08/11/2023		1,261		2			2		1,263	1,263			
100120070	SARASOTA	FL		08/11/2023		898		(1)			(1)		897	897			
100120072	ASTON	PA		08/11/2023		751		(4)			(4)		747	747			
100120073	HERRIMAN	UT		08/11/2023		3,768		87			87		3,855	3,855			
100120074	FRISCO	TX		08/11/2023		1,032		(9)			(9)		1,023	1,023			
100120077	GULF SHORES	AL		08/11/2023		918		57			57		975	975			
100120078	NEW BRAUNFELS	TX		08/11/2023		725		4			4		729	729			
100120080	WOODBRIDGE	NJ		08/11/2023		6,083		(17)			(17)		6,066	6,066			
100120081	HERRIMAN	UT		08/11/2023		1,385		38			38		1,423	1,423			
100120082	MESQUITE	TX		08/11/2023		1,059		(8)			(8)		1,051	1,051			
100120083	POCONO LAKE	PA		08/11/2023		690		(12)			(12)		678	678			
100120084	ROSEVILLE	MN		08/11/2023		631		(8)			(8)		623	623			
100120086	AUSTIN	TX		08/11/2023		2,168		(38)			(38)		2,130	2,130			
100120087	KISSIMMEE	FL		08/11/2023		1,406		(19)			(19)		1,387	1,387			
100120089	WELLINGTON	FL		08/11/2023		796		7			7		803	803			
100120091	VANCOUVER	WA		08/11/2023		275							275	275			
100120095	ANCHORAGE	AK		08/11/2023		684		(9)			(9)		675	675			
100120096	LACKAWAXEN	PA		08/11/2023		1,014		(11)			(11)		1,003	1,003			
100120097	WORCESTER	MA		08/11/2023		710		(6)			(6)		704	704			
100120101	WELLFORD	SC		08/11/2023		665		1			1		666	666			
100120103	PARAMUS	NJ		08/11/2023		1,852		2			2		1,854	1,854			
100120104	LITTLE ELM	TX		08/11/2023		2,637		(16)			(16)		2,621	2,621			
100120105	JERSEY CITY	NJ		08/11/2023		1,343		(22)			(22)		1,321	1,321			
100120107	BLACK DIAMOND	WA		08/11/2023		865		(16)			(16)		849	849			
100120108	TAKOMA PARK	MD		08/11/2023		724		(10)			(10)		714	714			
100120109	SAINT AUGUSTINE	FL		08/11/2023		1,694		(20)			(20)		1,674	1,674			
100120110	FORT WORTH	TX		08/11/2023		958		52			52		1,010	1,010			
100120111	AZLE	TX		08/11/2023		912		50			50		962	962			
100120113	SHERMAN	TX		08/11/2023		796		21			21		817	817			
100120114	DAPHNE	AL		08/11/2023		806		30			30		836	836			
100120115	ROSHARON	TX		08/11/2023		890		58			58		948	948			
100120116	SALT LAKE CITY	UT		08/11/2023		1,947		(20)			(20)		1,927	1,927			
100120119	PORT ARANSAS	TX		08/11/2023		1,034		4			4		1,038	1,038			
100120120	FORT WORTH	TX		08/11/2023		956		60			60		1,016	1,016			
100120122	MONROE	NC		08/11/2023		663		(16)			(16)		647	647			
100120123	PATERSON	NJ		08/11/2023		843		(5)			(5)		838	838			
100120124	TOMS RIVER	NJ		08/11/2023		1,175		(6)			(6)		1,169	1,169			
100120125	CALDWELL	ID		08/11/2023		1,079		(3)			(3)		1,076	1,076			
100120127	REDDING	CA		08/11/2023		978		(10)			(10)		968	968			
100120128	DENTON	TX		08/11/2023		1,467		(24)			(24)		1,443	1,443			
100120129	DAWSONVILLE	GA		08/11/2023		700		(9)			(9)		691	691			
100120131	LAKE LURE	NC		08/11/2023		1,496		(10)			(10)		1,486	1,486			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120133	CHESAPEAKE	VA		08/11/2023		846		(11)			(11)		835	835			
100120138	PARRISH	FL		08/11/2023		1,345		26			26		1,371	1,371			
100120139	BOTHELL	WA		08/11/2023		1,596		28			28		1,624	1,624			
100120140	MANCHESTER	NJ		08/11/2023		1,904		(8)			(8)		1,896	1,896			
100120143	SAINT AUGUSTINE	FL		08/11/2023		1,153		(30)			(30)		1,123	1,123			
100120144	DEARBORN	MI		08/11/2023		831		(36)			(36)		795	795			
100120145	JAMUL	CA		08/11/2023		2,707		(24)			(24)		2,683	2,683			
100120148	DESTIN	FL		08/11/2023		682		(46)			(46)		636	636			
100120149	GRAND PRAIRIE	TX		08/11/2023		1,709		(117)			(117)		1,592	1,592			
100120153	WOODBURN	OR		08/11/2023		559		(40)			(40)		519	519			
100120157	CORONA	CA		08/14/2023		2,332		(27)			(27)		2,305	2,305			
100120160	ROCKVILLE	MD		08/14/2023		6,656		(88)			(88)		6,568	6,568			
100120162	SHERMAN OAKS	CA		08/14/2023		892		(18)			(18)		874	874			
100120166	FORT MYERS	FL		08/14/2023		792		(29)			(29)		763	763			
100120171	ROANOKE	VA		08/14/2023		295		(10)			(10)		285	285			
100120190	LAS VEGAS	NV		08/18/2023		2,821		(94)			(94)		2,727	2,727			
100120192	SANTA CLARITA	CA		08/18/2023		73,758		(994)			(994)		72,764	72,764			
100120193	HOMESTEAD	FL		08/18/2023		821		(22)			(22)		799	799			
100120195	DORAL	FL		08/18/2023		316		(7)			(7)		309	309			
100120196	SYLMAR	CA		08/18/2023		928		(14)			(14)		914	914			
100120198	GUSTINE	CA		08/18/2023		219		(11)			(11)		208	208			
100120202	BROOKLYN	NY		08/18/2023		2,641		(22)			(22)		2,619	2,619			
100120203	SOUTHINGTON	CT		08/18/2023		698		(13)			(13)		685	685			
100120205	BROCKTON	MA		08/18/2023		761		(13)			(13)		748	748			
100120206	LEWISVILLE	NC		08/18/2023		2,568		(75)			(75)		2,493	2,493			
100120207	WHITESTONE	NY		08/18/2023		4,454		(91)			(91)		4,363	4,363			
100120209	MAPLEWOOD	NJ		08/18/2023		1,340		(26)			(26)		1,314	1,314			
100120211	LARGO	FL		08/18/2023		767		(23)			(23)		744	744			
100120212	LAS VEGAS	NV		08/18/2023		1,084		(23)			(23)		1,061	1,061			
100120213	SANDSTON	VA		08/18/2023		1,222		(8)			(8)		1,214	1,214			
100120215	LOS ANGELES	CA		08/18/2023		285		(5)			(5)		280	280			
100120217	BROOKLYN	NY		08/18/2023		5,714		(130)			(130)		5,584	5,584			
100120218	PORT SAINT LUCIE	FL		08/18/2023		154		(3)			(3)		151	151			
100120219	PEACHTREE CITY	GA		08/18/2023		4,200		(82)			(82)		4,118	4,118			
100120220	NORTH HALEDON	NJ		08/18/2023		868		(24)			(24)		844	844			
100120223	ROCKPORT	TX		08/18/2023		917		(33)			(33)		884	884			
100120224	DES PLAINES	IL		08/18/2023		800		(29)			(29)		771	771			
100120227	CAMBRIDGE	MA		08/18/2023		4,231		(88)			(88)		4,143	4,143			
100120228	HARTWELL	GA		08/18/2023		1,687		(36)			(36)		1,651	1,651			
100120230	DEBARY	FL		08/18/2023		12,080		(318)			(318)		11,762	11,762			
100120231	NORTH HUNTINGDON	PA		08/18/2023		721		(16)			(16)		705	705			
100120232	NEW ORLEANS	LA		08/18/2023		337		(3)			(3)		334	334			
100120233	FORT LAUDERDALE	FL		08/18/2023		639		(19)			(19)		620	620			
100120236	SUFFERN	NY		08/18/2023		2,886		(33)			(33)		2,853	2,853			
100120239	DECATUR	AL		08/18/2023		353		(6)			(6)		347	347			
100120241	ALBUQUERQUE	NM		08/18/2023		320		(6)			(6)		314	314			
100120242	HOUSTON	TX		08/18/2023		424		(7)			(7)		417	417			
100120246	MOUNT PLEASANT	UT		08/18/2023		444		(4)			(4)		440	440			
100120247	MIAMI	FL		08/18/2023		686		(10)			(10)		676	676			
100120248	FORT COLLINS	CO		08/18/2023		3,166		(88)			(88)		3,078	3,078			
100120253	SCHENECTADY	NY		08/18/2023		384		(5)			(5)		379	379			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100120255	NEW ORLEANS	LA		08/18/2023		418		(8)			(8)		410	410			
100120257	SCOTTSDALE	AZ		08/18/2023		1,377		(32)			(32)		1,345	1,345			
100120258	WINCHESTER	VA		08/18/2023		1,463		(32)			(32)		1,431	1,431			
100120259	PEMBROKE PINES	FL		08/18/2023		419		(7)			(7)		412	412			
100120260	CLARKSVILLE	TN		08/18/2023		663		(14)			(14)		649	649			
100120265	MORRISON	CO		08/18/2023		1,787		(56)			(56)		1,731	1,731			
100120266	CHATTANOOGA	TN		08/18/2023		814		(12)			(12)		802	802			
100120267	CHATHAM TWSP	NJ		08/18/2023		1,652		(21)			(21)		1,631	1,631			
100120268	APPLE VALLEY	CA		08/18/2023		1,891		(37)			(37)		1,854	1,854			
100120269	COACHELLA	CA		08/18/2023		1,240		(25)			(25)		1,215	1,215			
100120271	BROOKLYN	NY		08/18/2023		1,887		(52)			(52)		1,835	1,835			
100120274	CHICAGO	IL		08/18/2023		1,943		1			1		1,944	1,944			
100120275	SOUTH SAN FRANCISCO	CA		08/18/2023		2,637		(76)			(76)		2,561	2,561			
100120277	COOPER CITY	FL		08/18/2023		313		(9)			(9)		304	304			
100120278	DANVILLE	CA		08/18/2023		3,454		(80)			(80)		3,374	3,374			
100120280	MIAMI	FL		08/18/2023		1,437		(9)			(9)		1,428	1,428			
100120281	RIVERSIDE	CA		08/18/2023		1,148		(22)			(22)		1,126	1,126			
100120286	MIAMI	FL		08/18/2023		949		(3)			(3)		946	946			
100120288	CONWAY	SC		08/18/2023		2,370		(1)			(1)		2,369	2,369			
100120289	STATESBORO	GA		08/18/2023		800		(22)			(22)		778	778			
100120290	LAKE WORTH	TX		08/18/2023		515		(2)			(2)		513	513			
100120291	MANSFIELD	TX		08/18/2023		1,761		(35)			(35)		1,726	1,726			
100120293	DENVER	CO		08/18/2023		768		(13)			(13)		755	755			
100120294	LAUDERDALE	FL		08/18/2023		936		3			3		939	939			
100120296	CLARKSTON	MI		08/18/2023		45,876		(236)			(236)		45,640	45,640			
100120297	STONINGTON	CT		08/18/2023		1,030		(1)			(1)		1,029	1,029			
100120303	ASHLAND	MA		08/18/2023		948		(9)			(9)		939	939			
100120305	PALM DESERT	CA		08/18/2023		1,317		(14)			(14)		1,303	1,303			
100120306	AUSTIN	TX		08/18/2023		706		(23)			(23)		683	683			
100120307	MOBILE	AL		08/18/2023		595		(9)			(9)		586	586			
100120308	MONROEVILLE	PA		08/18/2023		760		(26)			(26)		734	734			
100120309	REHOBOTH BEACH	DE		08/18/2023		739		(3)			(3)		736	736			
100120311	RIVERDALE	GA		08/18/2023		892		(6)			(6)		886	886			
100120312	DELRAY BEACH	FL		08/18/2023		3,596		(34)			(34)		3,562	3,562			
100120313	CORAL GABLES	FL		08/18/2023		156,788		(3,206)			(3,206)		153,582	153,582			
100120315	MORROW	GA		08/18/2023		508		(1)			(1)		507	507			
100120317	BRUNSWICK	GA		08/18/2023		1,382		(27)			(27)		1,355	1,355			
100120319	MORGANTON	GA		08/18/2023		6,760		(71)			(71)		6,689	6,689			
100120324	DELAND	FL		08/18/2023		494		(9)			(9)		485	485			
100120327	LONGMONT	CO		08/18/2023		832		(12)			(12)		820	820			
100120331	WARNER ROBINS	GA		08/18/2023		837		(8)			(8)		829	829			
100120332	CASSELBERRY	FL		08/18/2023		4,693		(38)			(38)		4,655	4,655			
100120334	TORRANCE	CA		08/18/2023		4,085		(48)			(48)		4,037	4,037			
100120338	NORTH CHARLESTON	SC		08/18/2023		356		(10)			(10)		346	346			
100120339	BRANDON	FL		08/18/2023		480		(8)			(8)		472	472			
100120342	ELOY	AZ		08/18/2023		496		(2)			(2)		494	494			
100120343	NORTH CHARLESTON	SC		08/18/2023		318		(9)			(9)		309	309			
100120345	ROCKLEDGE	FL		08/18/2023		753		(13)			(13)		740	740			
100120350	JUPITER	FL		08/18/2023		7,584		(175)			(175)		7,409	7,409			
100120351	MARIETTA	GA		08/18/2023		1,286		(27)			(27)		1,259	1,259			
100120353	PORT SAINT LUCIE	FL		08/18/2023		879		(13)			(13)		866	866			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120355	AUBURN	GA		08/18/2023		835		(16)			(16)		819	819			
100120356	POMPANO BEACH	FL		08/18/2023		1,316		(21)			(21)		1,295	1,295			
100120358	PEARLAND	TX		08/18/2023		747		(22)			(22)		725	725			
100120359	CLEARLAKE	CA		08/18/2023		529		(13)			(13)		516	516			
100120360	OAKLAND	CA		08/18/2023		1,726		(55)			(55)		1,671	1,671			
100120361	LAUREL	MD		08/18/2023		1,325		(3)			(3)		1,322	1,322			
100120362	ROCKFORD	MI		08/18/2023		584		(10)			(10)		574	574			
100120363	FLORISSANT	MO		08/18/2023		291		(17)			(17)		274	274			
100120364	CLIFTON	VA		08/18/2023		5,105		(31)			(31)		5,074	5,074			
100120365	MIAMI SHORES	FL		08/18/2023		50,055		(55)			(55)		50,000	50,000			
100120368	PARKVILLE	MD		08/18/2023		353		(28)			(28)		325	325			
100120370	CHARLOTTE	NC		08/18/2023		530		(29)			(29)		501	501			
100120371	ATLANTA	GA		08/18/2023		582		(41)			(41)		541	541			
100120372	LAS VEGAS	NV		08/18/2023		632		1			1		633	633			
100120374	HORIZON CITY	TX		08/18/2023		442		(17)			(17)		425	425			
100120376	CORVALLIS	OR		08/18/2023		993		(4)			(4)		989	989			
100120378	HOUSTON	TX		08/18/2023		848		(23)			(23)		825	825			
100120380	CLEARFIELD	UT		08/18/2023		881		(25)			(25)		856	856			
100120382	PASADENA	CA		08/18/2023		10,120		(372)			(372)		9,748	9,748			
100120383	HONOLULU	HI		08/18/2023		2,692		36			36		2,728	2,728			
100120385	TAMPA	FL		08/18/2023		926		(24)			(24)		902	902			
100120386	DECATUR	GA		08/18/2023		426		(22)			(22)		404	404			
100120388	LOS ANGELES	CA		08/18/2023		1,875		(56)			(56)		1,819	1,819			
100120389	ANTIOCH	TN		08/18/2023		818		(3)			(3)		815	815			
100120394	CLOVIS	CA		08/18/2023		734		14			14		748	748			
100120395	HESPERIA	CA		08/18/2023		734		(5)			(5)		729	729			
100120397	HIGHLAND	CA		08/18/2023		780		(7)			(7)		773	773			
100120398	BOSTON	MA		08/18/2023		1,082		(19)			(19)		1,063	1,063			
100120399	COLDSPRING	TX		08/18/2023		1,689		(90)			(90)		1,599	1,599			
100120400	HOUSTON	TX		08/18/2023		804		(27)			(27)		777	777			
100120401	NORTH EASTON	MA		08/18/2023		521		13			13		534	534			
100120403	MILWAUKEE	WI		08/18/2023		415		(16)			(16)		399	399			
100120407	TAFT	CA		08/18/2023		319		(5)			(5)		314	314			
100120409	LAKE FOREST	CA		08/18/2023		494		1			1		495	495			
100120410	SAINT LOUIS	MO		08/18/2023		419		(27)			(27)		392	392			
100120411	STOCKTON	CA		08/18/2023		1,119		(34)			(34)		1,085	1,085			
100120418	TUCSON	AZ		08/18/2023		273		(25)			(25)		248	248			
100120420	KELSEYVILLE	CA		08/18/2023		907		(20)			(20)		887	887			
100120421	ROCK HILL	SC		08/18/2023		316		(5)			(5)		311	311			
100120422	WILKESBORO	NC		08/18/2023		628		(25)			(25)		603	603			
100120423	WOLCOTT	CT		08/18/2023		1,212		(24)			(24)		1,188	1,188			
100120425	FORNEY	TX		08/18/2023		532		(39)			(39)		493	493			
100120426	DALLAS	TX		08/18/2023		440		(1)			(1)		439	439			
100120428	LOS ANGELES	CA		08/18/2023		559		(12)			(12)		547	547			
100120429	DALLAS	TX		08/18/2023		1,289		(43)			(43)		1,246	1,246			
100120431	PHOENIX	AZ		08/18/2023		403		(29)			(29)		374	374			
100120434	MONTGOMERY	TX		08/18/2023		3,379		(140)			(140)		3,239	3,239			
100120435	WILDOMAR	CA		08/18/2023		1,179		(37)			(37)		1,142	1,142			
100120437	SUGAR LAND	TX		08/18/2023		907		(61)			(61)		846	846			
100120439	ASHLAND	KY		08/18/2023		315		(8)			(8)		307	307			
100120440	PORTSMOUTH	VA		08/18/2023		404		(20)			(20)		384	384			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120442	HOUSTON	TX		08/18/2023		526		(22)			(22)		504	504			
100120447	FAIRFIELD	CA		08/18/2023		1,938		(16)			(16)		1,922	1,922			
100120448	SUITLAND	MD		08/18/2023		3,487		(113)			(113)		3,374	3,374			
100120451	CHICAGO	IL		08/18/2023		922		(14)			(14)		908	908			
100120452	PORT SAINT LUCIE	FL		08/18/2023		1,125		(2)			(2)		1,123	1,123			
100120453	WASHINGTON	DC		08/18/2023		1,059		(30)			(30)		1,029	1,029			
100120454	GAINESVILLE	FL		08/18/2023		262		(22)			(22)		240	240			
100120456	FORT WASHINGTON	MD		08/18/2023		1,317		(45)			(45)		1,272	1,272			
100120458	CHAPEL HILL	NC		08/18/2023		564		(15)			(15)		549	549			
100120459	DEARBORN	MI		08/18/2023		1,196		(59)			(59)		1,137	1,137			
100120460	JACKSONVILLE	FL		08/18/2023		306		(6)			(6)		300	300			
100120461	EAST LOS ANGELES	CA		08/18/2023		5,685		(133)			(133)		5,552	5,552			
100120463	CLINTON TOWNSHIP	MI		08/18/2023		346		(10)			(10)		336	336			
100120466	TEXAS CITY	TX		08/18/2023		243		(21)			(21)		222	222			
100120467	LOS ANGELES	CA		08/18/2023		2,933		16			16		2,949	2,949			
100120468	HIALEAH	FL		08/18/2023		744		11			11		755	755			
100120472	CHARLESTON	SC		08/18/2023		589		(13)			(13)		576	576			
100120473	RACINE	WI		08/18/2023		490		(15)			(15)		475	475			
100120474	FORT LAUDERDALE	FL		08/18/2023		2,255		8			8		2,263	2,263			
100120475	LOS ANGELES	CA		08/18/2023		753		(28)			(28)		725	725			
100120479	EL SEGUNDO	CA		08/18/2023		1,625		(22)			(22)		1,603	1,603			
100120480	TEMPLE HILLS	MD		08/18/2023		1,927		(77)			(77)		1,850	1,850			
100120482	MANGONIA PARK	FL		08/18/2023		862		17			17		879	879			
100120483	POTOMAC	MD		08/18/2023		2,334		(41)			(41)		2,293	2,293			
100120487	SPRING	TX		08/18/2023		557		(2)			(2)		555	555			
100120490	NIPOMO	CA		08/18/2023		527							527	527			
100120493	CORINNA	ME		08/18/2023		510		4			4		514	514			
100120494	RESEDA	CA		08/18/2023		1,713		23			23		1,736	1,736			
100120499	VISALIA	CA		08/18/2023		624		(18)			(18)		606	606			
100120502	STEPHENS CITY	VA		08/18/2023		3,303		(101)			(101)		3,202	3,202			
100120503	NORFOLK	VA		08/18/2023		4,091		(174)			(174)		3,917	3,917			
100120504	BOSTON	MA		08/18/2023		4,746		28			28		4,774	4,774			
100120505	RENO	NV		08/18/2023		1,254		(25)			(25)		1,229	1,229			
100120508	RIVERWOODS	IL		08/18/2023		3,690		(53)			(53)		3,637	3,637			
100120509	CLINTON	CT		08/18/2023		320		(17)			(17)		303	303			
100120511	FORT WORTH	TX		08/18/2023		835		6			6		841	841			
100120516	MAXWELL	TX		08/18/2023		529		(9)			(9)		520	520			
100120519	MURRIETA	CA		08/18/2023		2,939		(71)			(71)		2,868	2,868			
100120521	MILWAUKEE	WI		08/18/2023		599		(9)			(9)		590	590			
100120522	KYLE	TX		08/18/2023		515		(25)			(25)		490	490			
100120524	GREENVILLE	NC		08/18/2023		454		(9)			(9)		445	445			
100120530	CLIFFSIDE PARK	NJ		08/18/2023		1,141		(10)			(10)		1,131	1,131			
100120531	AURORA	CO		08/18/2023		1,179		6			6		1,185	1,185			
100120533	GRANBURY	TX		08/18/2023		613		(37)			(37)		576	576			
100120535	RIVERSIDE	CA		08/18/2023		1,178		(57)			(57)		1,121	1,121			
100120539	PARKVILLE	MD		08/18/2023		413		(27)			(27)		386	386			
100120541	GROTON	CT		08/18/2023		616		(36)			(36)		580	580			
100120543	LIBERTY HILL	TX		08/18/2023		618		(36)			(36)		582	582			
100120550	DOWNEY	CA		08/18/2023		1,898		(9)			(9)		1,889	1,889			
100120552	SANTA ROSA BEACH	FL		08/18/2023		658		(18)			(18)		640	640			
100120553	LAS VEGAS	NV		08/18/2023		1,352		(39)			(39)		1,313	1,313			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120554	WEST HOLLYWOOD	CA		08/18/2023		2,563		(15)			(15)		2,548	2,548			
100120555	WEST POINT	CA		08/18/2023		539		(26)			(26)		513	513			
100120557	CANYON COUNTRY	CA		08/18/2023		269		3			3		272	272			
100120558	VISALIA	CA		08/18/2023		511		(29)			(29)		482	482			
100120559	CHRISTMAS	FL		08/18/2023		1,230		10			10		1,240	1,240			
100120562	PHOENIX	AZ		08/18/2023		331		(25)			(25)		306	306			
100120563	ATLANTA	GA		08/18/2023		816		(29)			(29)		787	787			
100120564	MINNEAPOLIS	MN		08/18/2023		838		(25)			(25)		813	813			
100120572	FRESNO	CA		08/18/2023		532		(12)			(12)		520	520			
100120574	SOUTH FULTON	GA		08/18/2023		742		(30)			(30)		712	712			
100120576	PERRYSBURG	OH		08/18/2023		642		(16)			(16)		626	626			
100120578	ROUND LAKE BEACH	IL		08/18/2023		504		2			2		506	506			
100120584	HEMET	CA		08/18/2023		680		(2)			(2)		678	678			
100120587	BAKERSFIELD	CA		08/18/2023		639		(16)			(16)		623	623			
100120589	SANTA CLARITA	CA		08/18/2023		10,442		(92)			(92)		10,350	10,350			
100120590	LAS VEGAS	NV		08/18/2023		881		(9)			(9)		872	872			
100120591	PHOENIX	AZ		08/18/2023		577		5			5		582	582			
100120595	LAKE ELSINORE	CA		08/18/2023		665		(25)			(25)		640	640			
100120596	HOUSTON	TX		08/18/2023		1,014		(19)			(19)		995	995			
100120598	BAKERSFIELD	CA		08/18/2023		410		(22)			(22)		388	388			
100120601	COLUMBIA	TN		08/18/2023		654		(37)			(37)		617	617			
100120602	ACTON	CA		08/18/2023		1,004		(8)			(8)		996	996			
100120603	FRISCO	TX		08/18/2023		3,838		(63)			(63)		3,775	3,775			
100120604	MANTECA	CA		08/18/2023		2,680		(16)			(16)		2,664	2,664			
100120608	ORLANDO	FL		08/18/2023		848		7			7		855	855			
100120609	SOUTHFIELD	MI		08/18/2023		455		(14)			(14)		441	441			
100120610	VICTORVILLE	CA		08/18/2023		385		(22)			(22)		363	363			
100120611	SEVERNA PARK	MD		08/18/2023		6,283		52			52		6,335	6,335			
100120612	FORT LAUDERDALE	FL		08/18/2023		809		(37)			(37)		772	772			
100120613	PHOENIX	AZ		08/18/2023		855		(26)			(26)		829	829			
100120615	TROUTDALE	OR		08/18/2023		1,402		(11)			(11)		1,391	1,391			
100120616	FORT WORTH	TX		08/18/2023		1,111		3			3		1,114	1,114			
100120621	BALTIMORE	MD		08/18/2023		825		(3)			(3)		822	822			
100120623	EL SEGUNDO	CA		08/18/2023		1,733		(25)			(25)		1,708	1,708			
100120624	SOUTH GATE	CA		08/18/2023		1,151		(8)			(8)		1,143	1,143			
100120626	BLOOMFIELD	NJ		08/18/2023		1,195		(11)			(11)		1,184	1,184			
100120627	TEMECULA	CA		08/18/2023		1,134		(24)			(24)		1,110	1,110			
100120629	HOMESTEAD	FL		08/18/2023		1,941		(17)			(17)		1,924	1,924			
100120631	JACKSONVILLE	FL		08/18/2023		610		(17)			(17)		593	593			
100120632	SAN ANTONIO	TX		08/18/2023		449		1			1		450	450			
100120635	WESLEY CHAPEL	FL		08/18/2023		423		(27)			(27)		396	396			
100120636	VILLA PARK	CA		08/21/2023		5,290		(143)			(143)		5,147	5,147			
100120638	MURFREESBORO	TN		08/21/2023		640		(11)			(11)		629	629			
100120640	SAN BERNARDINO	CA		08/21/2023		638		(6)			(6)		632	632			
100120642	TUCSON	AZ		08/21/2023		618		(3)			(3)		615	615			
100120644	ANAHEIM	CA		08/21/2023		2,825		(22)			(22)		2,803	2,803			
100120647	HALLANDALE BEACH	FL		08/21/2023		929		16			16		945	945			
100120648	GLEN ALLEN	VA		08/24/2023		1,356		(114)			(114)		1,242	1,242			
100120649	WESTMINSTER	MD		08/24/2023		1,123		(31)			(31)		1,092	1,092			
100120651	PEABODY	MA		08/24/2023		2,531		(37)			(37)		2,494	2,494			
100120653	MIAMI	FL		08/24/2023		1,090		(9)			(9)		1,081	1,081			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120656	GOLD BEACH	OR		08/24/2023		509		(5)			(5)		504	504			
100120657	HOT SPRINGS	AR		08/24/2023		438		(10)			(10)		428	428			
100120661	NAPLES	FL		08/24/2023		4,141		(83)			(83)		4,058	4,058			
100120664	NAVARRE	FL		08/24/2023		718		(12)			(12)		706	706			
100120665	DUNCANVILLE	TX		08/24/2023		1,604		(32)			(32)		1,572	1,572			
100120666	EDGEWATER	FL		08/24/2023		737		(10)			(10)		727	727			
100120667	ORLANDO	FL		08/24/2023		656		(13)			(13)		643	643			
100120668	BERMUDA DUNES	CA		08/24/2023		1,222		(20)			(20)		1,202	1,202			
100120674	ANNA MARIA	FL		08/24/2023		6,694		(211)			(211)		6,483	6,483			
100120675	GARDNER	MA		08/24/2023		1,351		(20)			(20)		1,331	1,331			
100120677	KISSIMMEE	FL		08/24/2023		283		(4)			(4)		279	279			
100120678	TAMPA	FL		08/24/2023		929		(17)			(17)		912	912			
100120680	DAVIE	FL		08/24/2023		2,810		(57)			(57)		2,753	2,753			
100120682	WAXAHACHIE	TX		08/24/2023		271		(3)			(3)		268	268			
100120686	ANNA	TX		08/25/2023		800		(4)			(4)		796	796			
100120689	NASHVILLE	TN		08/25/2023		1,090		(3)			(3)		1,087	1,087			
100120690	GOODLETTSVILLE	TN		08/25/2023		2,316		36			36		2,352	2,352			
100120692	SACRAMENTO	CA		08/25/2023		725		(7)			(7)		718	718			
100120693	MEBANE	NC		08/25/2023		1,170		49			49		1,219	1,219			
100120695	BRADENTON	FL		08/25/2023		1,263		29			29		1,292	1,292			
100120697	LAS VEGAS	NV		08/25/2023		686		7			7		693	693			
100120698	BEAUMONT	CA		08/25/2023		735		12			12		747	747			
100120700	MANTECA	CA		08/25/2023		58,005		(500)			(500)		57,505	57,505			
100120701	PRINCETON	TX		08/25/2023		775		(5)			(5)		770	770			
100120703	KERHONKSON	NY		08/25/2023		697		3			3		700	700			
100120704	ANNA	TX		08/25/2023		476		(7)			(7)		469	469			
100120706	PRINCETON	TX		08/25/2023		1,004		(4)			(4)		1,000	1,000			
100120707	BROOMFIELD	CO		08/25/2023		1,623		33			33		1,656	1,656			
100120709	PONDER	TX		08/25/2023		3,859		(45)			(45)		3,814	3,814			
100120710	PRINCETON	TX		08/25/2023		621		(6)			(6)		615	615			
100120712	MOORESVILLE	NC		08/25/2023		940		17			17		957	957			
100120713	CAPE CORAL	FL		08/25/2023		814		8			8		822	822			
100120714	HAUPPAUGE	NY		08/25/2023		6,767							6,767	6,767			
100120715	HENRICO	VA		08/25/2023		4,175		(27)			(27)		4,148	4,148			
100120716	CHARLOTTE	NC		08/25/2023		711		(8)			(8)		703	703			
100120717	PRINCETON	TX		08/25/2023		595		(8)			(8)		587	587			
100120718	SAN ANTONIO	TX		08/25/2023		598		(4)			(4)		594	594			
100120721	GOLD BEACH	OR		08/25/2023		1,160		6			6		1,166	1,166			
100120723	EAST HANOVER	NJ		08/25/2023		1,883		22			22		1,905	1,905			
100120724	KATY	TX		08/25/2023		871		3			3		874	874			
100120725	CLIFTON	NJ		08/25/2023		1,092		8			8		1,100	1,100			
100120727	RALEIGH	NC		08/25/2023		696							696	696			
100120731	OZONE PARK	NY		08/25/2023		1,690		(22)			(22)		1,668	1,668			
100120732	LEBANON	TN		08/25/2023		1,032		4			4		1,036	1,036			
100120735	LIBERTY HILL	TX		08/25/2023		687		1			1		688	688			
100120736	HERMITAGE	TN		08/25/2023		733		(5)			(5)		728	728			
100120737	WINSTON SALEM	NC		08/25/2023		872		3			3		875	875			
100120740	RANCHO MIRAGE	CA		08/25/2023		1,000		(6)			(6)		994	994			
100120742	AURORA	CO		08/25/2023		573		10			10		583	583			
100120743	TENAFLY	NJ		08/25/2023		1,619		9			9		1,628	1,628			
100120746	SACRAMENTO	CA		08/25/2023		809							809	809			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120747	PRINCETON	TX		08/25/2023		764		(5)			(5)		759	759			
100120748	SAN TAN VALLEY	AZ		08/25/2023		785		4			4		789	789			
100120749	DAVENPORT	FL		08/25/2023		1,133		10			10		1,143	1,143			
100120751	ANNA	TX		08/25/2023		879		(7)			(7)		872	872			
100120753	HUTTO	TX		08/25/2023		12,657		81			81		12,738	12,738			
100120754	BONITA SPRINGS	FL		08/25/2023		1,208		(2)			(2)		1,206	1,206			
100120755	WESLEY CHAPEL	FL		08/25/2023		719		7			7		726	726			
100120756	KIRKLAND	WA		08/25/2023		4,781		(57)			(57)		4,724	4,724			
100120757	PHILADELPHIA	PA		08/25/2023		620		(3)			(3)		617	617			
100120758	HUTTO	TX		08/25/2023		1,142		46			46		1,188	1,188			
100120760	ORANGE BEACH	AL		08/25/2023		1,304		8			8		1,312	1,312			
100120761	HELEN	GA		08/25/2023		766		(21)			(21)		745	745			
100120765	NORTH CHESTERFIELD	VA		08/25/2023		475		(11)			(11)		464	464			
100120767	BATON ROUGE	LA		08/25/2023		587		1			1		588	588			
100120768	SAN TAN VALLEY	AZ		08/25/2023		1,265		15			15		1,280	1,280			
100120769	PHOENIX	AZ		08/25/2023		1,042		(23)			(23)		1,019	1,019			
100120772	SAN ANTONIO	FL		08/25/2023		4,217		(87)			(87)		4,130	4,130			
100120773	IMPERIAL BEACH	CA		08/25/2023		1,423		(3)			(3)		1,420	1,420			
100120774	OAKHURST	CA		08/25/2023		2,106		(21)			(21)		2,085	2,085			
100120779	BUENA VISTA	CO		08/25/2023		923		(7)			(7)		916	916			
100120780	WINTER GARDEN	FL		08/25/2023		2,895		(15)			(15)		2,880	2,880			
100120783	NAPA	CA		08/25/2023		1,315		(44)			(44)		1,271	1,271			
100120785	MOUNT JULIET	TN		08/25/2023		1,388		(48)			(48)		1,340	1,340			
100120786	DELRAY BEACH	FL		08/25/2023		241		(15)			(15)		226	226			
100120787	WINFIELD	KS		08/25/2023		746		(24)			(24)		722	722			
100120790	NEZPERCE	ID		08/25/2023		252		(10)			(10)		242	242			
100120794	NEWFIELD	NJ		08/25/2023		337		(20)			(20)		317	317			
100120796	WATERBURY	CT		08/25/2023		564		(28)			(28)		536	536			
100120798	UNIVERSAL CITY	TX		08/25/2023		616		(14)			(14)		602	602			
100120801	MARLTON	NJ		08/25/2023		1,886							1,886	1,886			
100120805	NAPLES	FL		08/25/2023		1,036		(20)			(20)		1,016	1,016			
100120806	WEST YARMOUTH	MA		08/25/2023		807		(13)			(13)		794	794			
100120808	COVINGTON	LA		08/25/2023		1,168		(26)			(26)		1,142	1,142			
100120809	GRETNA	VA		08/25/2023		393		(16)			(16)		377	377			
100120810	PANAMA CITY BEACH	FL		08/25/2023		447		(14)			(14)		433	433			
100120815	WATERBURY	CT		08/25/2023		346		(9)			(9)		337	337			
100120821	ELOY	AZ		08/25/2023		636		(31)			(31)		605	605			
100120823	TOBYHANNA	PA		08/25/2023		1,169		(6)			(6)		1,163	1,163			
100120829	KEY WEST	FL		08/25/2023		7,423		9			9		7,432	7,432			
100120830	SEVIERVILLE	TN		08/25/2023		801		(1)			(1)		800	800			
100120831	MIAMI	FL		08/25/2023		2,924		(89)			(89)		2,835	2,835			
100120832	WILSON	WY		08/25/2023		2,929		23			23		2,952	2,952			
100120833	DAVIE	FL		08/25/2023		817		(19)			(19)		798	798			
100120839	YUMA	AZ		08/25/2023		830		(27)			(27)		803	803			
100120840	IRVINGTON	NJ		08/25/2023		1,247		(9)			(9)		1,238	1,238			
100120844	DESERT HOT SPRINGS	CA		08/25/2023		939		(29)			(29)		910	910			
100120845	LAKE FOREST	IL		08/25/2023		2,632		29			29		2,661	2,661			
100120846	SOUTH BELOIT	IL		08/25/2023		270		(3)			(3)		267	267			
100120849	SEATTLE	WA		08/25/2023		1,080		(5)			(5)		1,075	1,075			
100120850	SAINT PETERSBURG	FL		08/25/2023		433		(1)			(1)		432	432			
100120851	FORT MYERS	FL		08/25/2023		598		(14)			(14)		584	584			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120853	LITCHFIELD PARK	AZ		08/25/2023		1,160		6			6		1,166	1,166			
100120855	MIAMI	FL		08/25/2023		1,063		(31)			(31)		1,032	1,032			
100120856	MEMPHIS	TN		08/25/2023		346		(15)			(15)		331	331			
100120863	EDGECLIFF VILLAGE	TX		08/28/2023		4,885		(31)			(31)		4,854	4,854			
100120868	MIAMI	FL		08/28/2023		511		(5)			(5)		506	506			
100120869	PARKER	CO		08/28/2023		1,951		(34)			(34)		1,917	1,917			
100120871	KELLER	TX		08/28/2023		1,738		(24)			(24)		1,714	1,714			
100120874	MANOR	TX		08/28/2023		4,434		(66)			(66)		4,368	4,368			
100120877	OAK CREEK	WI		08/28/2023		569		(7)			(7)		562	562			
100120879	ALVIN	TX		08/28/2023		1,674		(23)			(23)		1,651	1,651			
100120880	TULARE	CA		08/28/2023		1,544		(32)			(32)		1,512	1,512			
100120882	CORONA	CA		08/28/2023		6,395		(125)			(125)		6,270	6,270			
100120884	PINETOP	AZ		08/30/2023		1,274		11			11		1,285	1,285			
100120886	SEVIERVILLE	TN		08/30/2023		2,933		21			21		2,954	2,954			
100120887	PONTE VEDRA	FL		08/30/2023		514		3			3		517	517			
100120891	MCDONOUGH	GA		08/30/2023		937		12			12		949	949			
100120894	DEBARY	FL		08/30/2023		845		11			11		856	856			
100120895	OCEAN CITY	MD		08/30/2023		625		10			10		635	635			
100120896	LOS ANGELES	CA		08/30/2023		3,010		25			25		3,035	3,035			
100120898	SAUSALITO	CA		08/30/2023		2,260		58			58		2,318	2,318			
100120900	SHORELINE	WA		08/30/2023		1,739		37			37		1,776	1,776			
100120901	SOUTH JORDAN	UT		08/30/2023		2,136		6			6		2,142	2,142			
100120902	FALLS CHURCH	VA		08/30/2023		1,219		(5)			(5)		1,214	1,214			
100120904	PORT ANGELES	WA		08/30/2023		1,243		11			11		1,254	1,254			
100120905	DUCK CREEK VILLAGE	UT		08/30/2023		1,575		44			44		1,619	1,619			
100120906	OXFORD	FL		08/30/2023		838		9			9		847	847			
100120908	DANBURY	WI		08/30/2023		564		4			4		568	568			
100120911	MOSELEY	VA		08/30/2023		1,084		19			19		1,103	1,103			
100120912	SCOTTSDALE	AZ		08/30/2023		1,985							1,985	1,985			
100120915	GULF SHORES	AL		08/30/2023		682		12			12		694	694			
100120918	VILLAS	NJ		08/30/2023		2,289		10			10		2,299	2,299			
100120920	UPPER ARLINGTON	OH		08/30/2023		651		(8)			(8)		643	643			
100120921	KISSIMMEE	FL		08/30/2023		827		8			8		835	835			
100120922	CAPE CORAL	FL		08/30/2023		806		2			2		808	808			
100120926	TROUTMAN	NC		08/30/2023		5,391							5,391	5,391			
100120929	BIG BEAR CITY	CA		08/30/2023		1,371		25			25		1,396	1,396			
100120931	NORTH CAPE MAY	NJ		08/30/2023		1,405		12			12		1,417	1,417			
100120932	PENSACOLA	FL		08/30/2023		49,470		1,168			1,168		50,638	50,638			
100120934	GOLDSBORO	NC		08/30/2023		976		34			34		1,010	1,010			
100120935	KERMAN	CA		08/30/2023		1,706		1			1		1,707	1,707			
100120939	POINCIANA	FL		08/30/2023		1,115		27			27		1,142	1,142			
100120940	HARDEEVILLE	SC		08/30/2023		1,475		75			75		1,550	1,550			
100120942	GOLD CANYON	AZ		08/30/2023		1,573		12			12		1,585	1,585			
100120943	MYRTLE BEACH	SC		08/30/2023		947		42			42		989	989			
100120945	HANOVER	PA		08/30/2023		3,654		61			61		3,715	3,715			
100120949	ORANGE BEACH	AL		08/30/2023		1,569		(1)			(1)		1,568	1,568			
100120950	PACKWOOD	WA		08/30/2023		1,151		8			8		1,159	1,159			
100120951	GOULDSBORO	PA		08/30/2023		847		17			17		864	864			
100120952	ELBERT	CO		08/30/2023		1,939		39			39		1,978	1,978			
100120954	SILVER SPRING	MD		08/30/2023		1,021		11			11		1,032	1,032			
100120957	WINTER GARDEN	FL		08/30/2023		926		1			1		927	927			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120958	MILLSBORO	DE		08/30/2023		2,129		108			108		2,237	2,237			
100120962	CHARLOTTE	NC		08/30/2023		993		52			52		1,045	1,045			
100120963	MADISON	AL		08/30/2023		1,262		108			108		1,370	1,370			
100120964	SANTA ROSA BEACH	FL		08/30/2023		789		10			10		799	799			
100120965	BARRINGTON	NH		08/30/2023		842		17			17		859	859			
100120966	LAS VEGAS	NV		08/30/2023		2,673		126			126		2,799	2,799			
100120967	NORTHPORT	AL		08/30/2023		1,722		22			22		1,744	1,744			
100120969	LAKEWAY	TX		08/30/2023		1,225		(5)			(5)		1,220	1,220			
100120970	SICKLERVILLE	NJ		08/30/2023		672		8			8		680	680			
100120973	WAYNESVILLE	NC		08/30/2023		825		11			11		836	836			
100120975	LELAND	NC		08/30/2023		1,406		68			68		1,474	1,474			
100120977	RHODODENDRON	OR		08/30/2023		1,397		18			18		1,415	1,415			
100120978	DERRY	NH		08/30/2023		1,920		20			20		1,940	1,940			
100120979	IJAMSVILLE	MD		08/30/2023		13,791		(122)			(122)		13,669	13,669			
100120980	BUSHNELL	FL		08/30/2023		1,567		(12)			(12)		1,555	1,555			
100120982	NASHVILLE	TN		08/30/2023		777		6			6		783	783			
100120985	LAKE HAVASU CITY	AZ		08/30/2023		1,371		16			16		1,387	1,387			
100120986	FRISCO	TX		08/30/2023		5,840		160			160		6,000	6,000			
100120993	MELBOURNE	FL		08/30/2023		1,025		10			10		1,035	1,035			
100120994	SUN VALLEY	ID		08/30/2023		1,505		75			75		1,580	1,580			
100120995	CLEARWATER BEACH	FL		08/30/2023		1,080		(9)			(9)		1,071	1,071			
100120996	MERCED	CA		08/30/2023		1,137		(6)			(6)		1,131	1,131			
100120999	GEORGETOWN	TX		08/30/2023		1,174		15			15		1,189	1,189			
100121000	OCEAN CITY	MD		08/30/2023		836		2			2		838	838			
100121001	HOT SPRINGS	AR		08/30/2023		908		(8)			(8)		900	900			
100121002	BIG BEAR CITY	CA		08/30/2023		1,706		15			15		1,721	1,721			
100121003	BRADLEY BEACH	NJ		08/30/2023		393		2			2		395	395			
100121005	VENICE	FL		08/30/2023		1,671		47			47		1,718	1,718			
100121006	DAVENPORT	FL		08/30/2023		2,219		18			18		2,237	2,237			
100121008	LATHROP	CA		08/30/2023		1,777		54			54		1,831	1,831			
100121009	MIRAMAR	FL		08/30/2023		1,007		7			7		1,014	1,014			
100121011	BROKEN BOW	OK		08/30/2023		1,688		(5)			(5)		1,683	1,683			
100121012	DALLAS	TX		08/30/2023		752		17			17		769	769			
100121013	WINSTON SALEM	NC		08/30/2023		2,310		(30)			(30)		2,280	2,280			
100121014	PHOENIX	AZ		08/30/2023		1,570		11			11		1,581	1,581			
100121016	KISSIMMEE	FL		08/30/2023		921		11			11		932	932			
100121017	OAK HARBOR	WA		08/30/2023		1,415		9			9		1,424	1,424			
100121019	TRACY CITY	TN		08/30/2023		4,105		(17)			(17)		4,088	4,088			
100121020	SOUTHPORT	NC		08/30/2023		777		(4)			(4)		773	773			
100121021	BROKEN BOW	OK		08/30/2023		1,973		25			25		1,998	1,998			
100121022	BIG BEAR CITY	CA		08/30/2023		2,410		31			31		2,441	2,441			
100121023	ROCKPORT	TX		08/30/2023		819		(5)			(5)		814	814			
100121024	EDGEWATER	FL		08/30/2023		1,129		8			8		1,137	1,137			
100121026	NAPLES	FL		08/30/2023		1,614		52			52		1,666	1,666			
100121027	BEECH MOUNTAIN	NC		08/30/2023		1,438		(14)			(14)		1,424	1,424			
100121029	BANDERA	TX		08/30/2023		435							435	435			
100121030	MUSTANG	OK		08/30/2023		691		15			15		706	706			
100121031	HENDERSON	NV		08/30/2023		41,139		2,751			2,751		43,890	43,890			
100121032	KISSIMMEE	FL		08/30/2023		5,950		70			70		6,020	6,020			
100121033	RALEIGH	NC		08/30/2023		641		8			8		649	649			
100121035	HILLSBORO	OR		08/30/2023		1,202		22			22		1,224	1,224			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100121036	CHARLOTTE	NC		08/30/2023		918		4			4		922	922			
100121038	HOLLAND	MI		08/30/2023		2,589		25			25		2,614	2,614			
100121039	SARASOTA	FL		08/30/2023		1,789		88			88		1,877	1,877			
100121040	MADERA	CA		08/30/2023		357		(5)			(5)		352	352			
100121043	CHANNELVIEW	TX		08/30/2023		1,599		(21)			(21)		1,578	1,578			
100121046	OXNARD	CA		08/30/2023		982		(19)			(19)		963	963			
100121052	NETHERLANDS	NLD		08/28/2023		32,328						(1,827)	30,501	32,448	1,946		1,946
100121065	NETHERLANDS	NLD		08/28/2023		429						(24)	405	433	28		28
100121068	NETHERLANDS	NLD		08/28/2023		103,720						(5,969)	97,751	105,996	8,245		8,245
100121069	NETHERLANDS	NLD		08/28/2023		24,419						(1,373)	23,046	24,378	1,332		1,332
100126275	TEMECULA	CA		08/30/2023		3,326		(12)			(12)		3,314	3,314			
100126277	LITTLETON	CO		08/30/2023		5,360		(46)			(46)		5,314	5,314			
100126278	FORT LAUDERDALE	FL		08/30/2023		2,155		(23)			(23)		2,132	2,132			
100126280	IRVINGTON	NJ		08/30/2023		442		(21)			(21)		421	421			
100126281	IRVINGTON	NJ		08/30/2023		893		(42)			(42)		851	851			
100126283	NEWARK	NJ		08/30/2023		1,557		(73)			(73)		1,484	1,484			
100126284	LITTLE FERRY	NJ		08/30/2023		1,770		(33)			(33)		1,737	1,737			
100126287	NEWARK	NJ		08/30/2023		1,689		(36)			(36)		1,653	1,653			
100126290	WATERBURY	CT		08/30/2023		871		(16)			(16)		855	855			
100126292	CHICAGO	IL		08/30/2023		293		(8)			(8)		285	285			
100126294	WAUKEGAN	IL		08/30/2023		375		(10)			(10)		365	365			
100126295	MEDFORD	NY		08/30/2023		950		(25)			(25)		925	925			
100126297	BRONX	NY		08/30/2023		1,228		(46)			(46)		1,182	1,182			
100126298	HICKSVILLE	NY		08/30/2023		1,319		(39)			(39)		1,280	1,280			
100126300	BATH	PA		08/30/2023		649		(18)			(18)		631	631			
100126301	MASTIC BEACH	NY		08/30/2023		878		(22)			(22)		856	856			
100126303	OCALA	FL		08/30/2023		378		(11)			(11)		367	367			
100126304	CLEVELAND	OH		08/30/2023		299		(5)			(5)		294	294			
100126305	TRENTON	NJ		08/30/2023		447		(14)			(14)		433	433			
100126307	CORAM	NY		08/30/2023		790		(25)			(25)		765	765			
100126308	NESCONSET	NY		08/30/2023		1,620		(47)			(47)		1,573	1,573			
100126310	TRENTON	NJ		08/30/2023		420		(8)			(8)		412	412			
100126311	BETHLEHEM	PA		08/30/2023		448		(14)			(14)		434	434			
100126313	WATERBURY	CT		08/30/2023		383		(18)			(18)		365	365			
100126314	TORRINGTON	CT		08/30/2023		621		(13)			(13)		608	608			
100126315	NEWARK	NJ		08/30/2023		1,479		(65)			(65)		1,414	1,414			
100126317	EAST ORANGE	NJ		08/30/2023		868		(21)			(21)		847	847			
100126322	TORRINGTON	CT		08/30/2023		591		(12)			(12)		579	579			
100126323	TORRINGTON	CT		08/30/2023		568		(11)			(11)		557	557			
100126326	TRENTON	NJ		08/30/2023		271		(13)			(13)		258	258			
100126327	BAYONNE	NJ		08/30/2023		1,562		(60)			(60)		1,502	1,502			
100126330	DETROIT	MI		08/30/2023		739		(18)			(18)		721	721			
100126331	WESTFIELD	MA		08/30/2023		723		(19)			(19)		704	704			
100126334	BALTIMORE	MD		08/30/2023		643		(9)			(9)		634	634			
100126335	TOMS RIVER	NJ		08/30/2023		419		(13)			(13)		406	406			
100126337	BALTIMORE	MD		08/30/2023		667		(3)			(3)		664	664			
100126338	DAVENPORT	FL		08/30/2023		711		(14)			(14)		697	697			
100126342	CARPENTERSVILLE	IL		08/30/2023		437		(18)			(18)		419	419			
100126343	EXETER	PA		08/30/2023		441		(8)			(8)		433	433			
100126344	HOLLYWOOD	FL		08/30/2023		582		(13)			(13)		569	569			
100126345	BRIDGETON	NJ		08/30/2023		475		(19)			(19)		456	456			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126346	FORT LAUDERDALE	FL		08/30/2023		434		(8)			(8)		426	426			
100126347	BRIDGETON	NJ		08/30/2023		431		(18)			(18)		413	413			
100126348	PLYMOUTH	PA		08/30/2023		185		(3)			(3)		182	182			
100126349	PLYMOUTH	PA		08/30/2023		182		(3)			(3)		179	179			
100126351	MONTICELLO	NY		08/30/2023		676		(18)			(18)		658	658			
100126352	WATERBURY	CT		08/30/2023		583		(15)			(15)		568	568			
100126353	HAMMOND	IN		08/30/2023		246		(5)			(5)		241	241			
100126355	HAMMOND	IN		08/30/2023		218		(4)			(4)		214	214			
100126356	KANSAS CITY	MO		08/30/2023		439		(8)			(8)		431	431			
100126358	SYRACUSE	NY		08/30/2023		320		(15)			(15)		305	305			
100126359	HAMMOND	IN		08/30/2023		209		(4)			(4)		205	205			
100126361	COLUMBIA	NJ		08/30/2023		1,495		(55)			(55)		1,440	1,440			
100126362	HAMMOND	IN		08/30/2023		206		(5)			(5)		201	201			
100126363	KANNAPOLIS	NC		08/30/2023		235		(8)			(8)		227	227			
100126365	ELYRIA	OH		08/30/2023		305		(6)			(6)		299	299			
100126369	BALTIMORE	MD		08/30/2023		272		(10)			(10)		262	262			
100126373	SPRING VALLEY	NY		08/30/2023		621		(14)			(14)		607	607			
100126374	BAY SHORE	NY		08/30/2023		648		(18)			(18)		630	630			
100126380	HAMILTON	NJ		08/30/2023		492		(16)			(16)		476	476			
100126382	ABSECON	NJ		08/30/2023		721		(23)			(23)		698	698			
100126383	PHILADELPHIA	PA		08/30/2023		459		(13)			(13)		446	446			
100126385	EXETER	PA		08/30/2023		438		(18)			(18)		420	420			
100126387	BALTIMORE	MD		08/30/2023		439		(6)			(6)		433	433			
100126388	SALISBURY	NC		08/30/2023		424		(12)			(12)		412	412			
100126390	BALTIMORE	MD		08/30/2023		840		(21)			(21)		819	819			
100126391	MARIETTA	GA		08/30/2023		690		(6)			(6)		684	684			
100126392	BRONX	NY		08/30/2023		10,616		(203)			(203)		10,413	10,413			
100126393	BATON ROUGE	LA		08/30/2023		584		(12)			(12)		572	572			
100126394	BALTIMORE	MD		08/30/2023		383		(7)			(7)		376	376			
100126395	BALTIMORE	MD		08/30/2023		394		(5)			(5)		389	389			
100126397	HENRICO	VA		08/30/2023		425		(13)			(13)		412	412			
100126400	BALTIMORE	MD		08/30/2023		429		(6)			(6)		423	423			
100126401	BALTIMORE	MD		08/30/2023		368		(5)			(5)		363	363			
100126402	BALTIMORE	MD		08/30/2023		275		(4)			(4)		271	271			
100126403	BAKER	LA		08/30/2023		215		(8)			(8)		207	207			
100126404	BALTIMORE	MD		08/30/2023		339		(5)			(5)		334	334			
100126405	RIDGEWOOD	NY		08/30/2023		2,573		(129)			(129)		2,444	2,444			
100126406	BALTIMORE	MD		08/30/2023		335		(4)			(4)		331	331			
100126408	ATLANTA	GA		08/30/2023		1,078		(27)			(27)		1,051	1,051			
100126410	ANDOVER	NJ		08/30/2023		1,273		(36)			(36)		1,237	1,237			
100126411	COLUMBUS	OH		08/30/2023		588		(11)			(11)		577	577			
100126412	NEW ORLEANS	LA		08/30/2023		481		(15)			(15)		466	466			
100126413	COLUMBUS	OH		08/30/2023		609		(6)			(6)		603	603			
100126414	FORT LAUDERDALE	FL		08/30/2023		587		(13)			(13)		574	574			
100126416	FORT LAUDERDALE	FL		08/30/2023		557		(12)			(12)		545	545			
100126417	LAUDERHILL	FL		08/30/2023		642		(10)			(10)		632	632			
100126419	MEMPHIS	TN		08/30/2023		91		(3)			(3)		88	88			
100126420	HAMILTON	NJ		08/30/2023		723		(36)			(36)		687	687			
100126421	BALTIMORE	MD		08/30/2023		377		(10)			(10)		367	367			
100126422	JAMAICA	NY		08/30/2023		1,392		(54)			(54)		1,338	1,338			
100126423	ENDICOTT	NY		08/30/2023		2,273		(94)			(94)		2,179	2,179			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126424	FISHERVILLE	KY		08/30/2023		642		(17)			(17)		625	625			
100126425	ALBANY	NY		08/30/2023		540		(14)			(14)		526	526			
100126428	FORT WORTH	TX		08/30/2023		209		(5)			(5)		204	204			
100126430	MISSOURI CITY	TX		08/30/2023		1,262		(36)			(36)		1,226	1,226			
100126431	PATERSON	NJ		08/30/2023		962		(14)			(14)		948	948			
100126432	BIG SPRING	TX		08/30/2023		218		(5)			(5)		213	213			
100126434	CRANSTON	RI		08/30/2023		1,056		(36)			(36)		1,020	1,020			
100126435	PATERSON	NJ		08/30/2023		1,076		(15)			(15)		1,061	1,061			
100126436	CHICAGO HEIGHTS	IL		08/30/2023		586		(14)			(14)		572	572			
100126438	INDIANAPOLIS	IN		08/30/2023		264		(6)			(6)		258	258			
100127468	GILBERT	AZ		09/08/2023		1,224		(10)			(10)		1,214	1,214			
100127469	GOODYEAR	AZ		09/08/2023		867		(3)			(3)		864	864			
100127470	HOLLY SPRINGS	NC		09/08/2023		818		(12)			(12)		806	806			
100127472	OAKLAND	CA		09/08/2023		978		(14)			(14)		964	964			
100127473	SHIP BOTTOM	NJ		09/08/2023		1,272		(17)			(17)		1,255	1,255			
100127474	PORTLAND	OR		09/08/2023		2,048		(2)			(2)		2,046	2,046			
100127475	DALLAS	TX		09/08/2023		6,935		25			25		6,960	6,960			
100127476	MURPHY	NC		09/08/2023		3,210		(13)			(13)		3,197	3,197			
100127478	CLIFFSIDE PARK	NJ		09/08/2023		1,502		(14)			(14)		1,488	1,488			
100127479	WEST GROVE	PA		09/08/2023		816		(4)			(4)		812	812			
100127483	PROVIDENCE	RI		09/08/2023		1,201		2			2		1,203	1,203			
100127484	PIGEON FORGE	TN		09/08/2023		1,987		(1)			(1)		1,986	1,986			
100127487	STOCKTON	CA		09/08/2023		1,059		(17)			(17)		1,042	1,042			
100127488	ESCONDIDO	CA		09/08/2023		16,390		40			40		16,430	16,430			
100127490	OGDEN	UT		09/08/2023		913		(8)			(8)		905	905			
100127491	CRYSTAL BEACH	TX		09/08/2023		949		(1)			(1)		948	948			
100127492	WALDORF	MD		09/08/2023		777		(9)			(9)		768	768			
100127493	ATLANTA	GA		09/08/2023		643		(2)			(2)		641	641			
100127494	ATLANTA	GA		09/08/2023		2,355		(7)			(7)		2,348	2,348			
100127495	DURHAM	NC		09/08/2023		835		28			28		863	863			
100127496	SAN DIEGO	CA		09/08/2023		1,868		89			89		1,957	1,957			
100127497	NORTH MYRTLE BEACH	SC		09/08/2023		3,866		(33)			(33)		3,833	3,833			
100127498	NASHVILLE	TN		09/08/2023		1,366		4			4		1,370	1,370			
100127499	ROSWELL	GA		09/08/2023		996		15			15		1,011	1,011			
100127500	RIVERSIDE	CA		09/08/2023		1,078		50			50		1,128	1,128			
100127501	CAROLINA BEACH	NC		09/08/2023		1,540		(10)			(10)		1,530	1,530			
100127502	CAROLINA BEACH	NC		09/08/2023		1,071		(13)			(13)		1,058	1,058			
100127503	VIENNA	VA		09/08/2023		2,224		41			41		2,265	2,265			
100127506	CANYON LAKE	TX		09/08/2023		1,673		23			23		1,696	1,696			
100127507	ST SIMONS ISLAND	GA		09/08/2023		731		(13)			(13)		718	718			
100127508	LADSON	SC		09/08/2023		547		(7)			(7)		540	540			
100127509	CHARLESTON	SC		09/08/2023		1,365		(14)			(14)		1,351	1,351			
100127510	FOX LAKE	IL		09/08/2023		662		(12)			(12)		650	650			
100127511	WILMINGTON	NC		09/08/2023		1,878		(13)			(13)		1,865	1,865			
100127513	GRAND JUNCTION	CO		09/08/2023		756		(2)			(2)		754	754			
100127515	AUSTIN	TX		09/08/2023		1,177		(10)			(10)		1,167	1,167			
100127516	RICHMOND	VA		09/08/2023		1,127		(12)			(12)		1,115	1,115			
100127517	PORT SAINT JOE	FL		09/08/2023		537		(10)			(10)		527	527			
100127518	SAHUARITA	AZ		09/08/2023		1,027		(18)			(18)		1,009	1,009			
100127519	LONG BEACH	CA		09/08/2023		2,866		(38)			(38)		2,828	2,828			
100127521	AUBREY	TX		09/08/2023		793		(5)			(5)		788	788			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127522	CRESCENT CITY	CA		09/08/2023		1,157		(16)			(16)		1,141	1,141			
100127523	CRESCENT CITY	CA		09/08/2023		1,209		(18)			(18)		1,191	1,191			
100127524	BLOOMINGDALE	GA		09/08/2023		892		40			40		932	932			
100127525	INDIAN LAND	SC		09/08/2023		1,360		(14)			(14)		1,346	1,346			
100127526	WILMINGTON	DE		09/08/2023		3,921		(38)			(38)		3,883	3,883			
100127527	GILBERT	AZ		09/08/2023		697		(1)			(1)		696	696			
100127528	COLORADO SPRINGS	CO		09/08/2023		3,705		319			319		4,024	4,024			
100127529	SAN MARCOS	TX		09/08/2023		876		36			36		912	912			
100127530	PHILADELPHIA	PA		09/08/2023		1,815		24			24		1,839	1,839			
100127531	DAVENPORT	FL		09/08/2023		815		20			20		835	835			
100127532	MURFREESBORO	TN		09/08/2023		1,150		56			56		1,206	1,206			
100127533	FORT WORTH	TX		09/08/2023		1,080		42			42		1,122	1,122			
100127534	NEW BRAUNFELS	TX		09/08/2023		1,183		53			53		1,236	1,236			
100127536	LEHI	UT		09/08/2023		1,322		16			16		1,338	1,338			
100127537	ROSHARON	TX		09/08/2023		828		54			54		882	882			
100127538	WINDSOR MILL	MD		09/08/2023		756		(13)			(13)		743	743			
100127540	NEWARK	NJ		09/08/2023		1,337							1,337	1,337			
100127542	SILOAM SPRINGS	AR		09/08/2023		1,229		26			26		1,255	1,255			
100127544	VOLCANO	HI		09/08/2023		1,008		17			17		1,025	1,025			
100127545	ANTIOCH	TN		09/08/2023		832		6			6		838	838			
100127546	FRESNO	CA		09/08/2023		1,158		43			43		1,201	1,201			
100127547	COOPERSBURG	PA		09/08/2023		1,165		68			68		1,233	1,233			
100127549	BAKERSFIELD	CA		09/08/2023		1,256		(23)			(23)		1,233	1,233			
100127550	ALEXANDRIA	VA		09/08/2023		1,100		(18)			(18)		1,082	1,082			
100127551	FRESNO	CA		09/08/2023		1,192		26			26		1,218	1,218			
100127552	ORLANDO	FL		09/08/2023		1,117		(15)			(15)		1,102	1,102			
100127553	BRASELTON	GA		09/08/2023		932		25			25		957	957			
100127554	MONTGOMERY	TX		09/08/2023		991		17			17		1,008	1,008			
100127555	GRETNA	LA		09/08/2023		685		(12)			(12)		673	673			
100127556	TULARE	CA		09/08/2023		1,991		(29)			(29)		1,962	1,962			
100127557	WINTER GARDEN	FL		09/08/2023		1,439		31			31		1,470	1,470			
100127558	GLENDALE	AZ		09/08/2023		919		(6)			(6)		913	913			
100127559	LAS VEGAS	NV		09/08/2023		1,338		4			4		1,342	1,342			
100127560	HERRIMAN	UT		09/08/2023		1,365		(22)			(22)		1,343	1,343			
100127561	ANTIOCH	CA		09/08/2023		1,037		(7)			(7)		1,030	1,030			
100127562	ZEBULON	NC		09/08/2023		1,172		12			12		1,184	1,184			
100127563	BRYANT	AR		09/08/2023		792		(8)			(8)		784	784			
100127566	JACKSONVILLE	FL		09/08/2023		887		(4)			(4)		883	883			
100127567	LEHI	UT		09/08/2023		2,548		14			14		2,562	2,562			
100127568	KYLE	TX		09/08/2023		1,467		99			99		1,566	1,566			
100127569	RICHMOND	VA		09/08/2023		858		1			1		859	859			
100127570	SUPERIOR	CO		09/08/2023		1,502		(3)			(3)		1,499	1,499			
100127572	MINNEAPOLIS	MN		09/08/2023		1,660		16			16		1,676	1,676			
100127573	PINELLAS PARK	FL		09/08/2023		2,943		110			110		3,053	3,053			
100127574	COOPERSBURG	PA		09/08/2023		1,156		65			65		1,221	1,221			
100127577	MIAMI	FL		09/08/2023		1,029		(19)			(19)		1,010	1,010			
100127578	LAS VEGAS	NV		09/08/2023		2,275		(35)			(35)		2,240	2,240			
100127579	SPRINGFIELD	OR		09/08/2023		906		(2)			(2)		904	904			
100127583	JACKSONVILLE	FL		09/08/2023		8,222		(89)			(89)		8,133	8,133			
100127585	NEW CASTLE	CO		09/08/2023		1,848		(8)			(8)		1,840	1,840			
100127586	CEDAR CITY	UT		09/08/2023		733		(1)			(1)		732	732			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127588	LAWRENCEVILLE	GA		09/08/2023		667		(11)			(11)		656	656			
100127589	IRVING	TX		09/08/2023		1,520		40			40		1,560	1,560			
100127590	ROCKLEDGE	FL		09/08/2023		814		(7)			(7)		807	807			
100127591	ROSELLE	NJ		09/08/2023		938		2			2		940	940			
100127592	BRASELTON	GA		09/08/2023		1,030		60			60		1,090	1,090			
100127593	SPARKS	NV		09/08/2023		1,505		98			98		1,603	1,603			
100127594	ANTELOPE	CA		09/08/2023		1,402		33			33		1,435	1,435			
100127595	HEBER CITY	UT		09/08/2023		1,561		111			111		1,672	1,672			
100127596	SAN ANTONIO	TX		09/08/2023		944		2			2		946	946			
100127597	OLIVEHURST	CA		09/08/2023		888		(11)			(11)		877	877			
100127599	GARNER	NC		09/08/2023		1,132		(2)			(2)		1,130	1,130			
100127600	VALDEZ	NM		09/08/2023		991		2			2		993	993			
100127601	HEBER CITY	UT		09/08/2023		1,127		(7)			(7)		1,120	1,120			
100127602	TUCSON	AZ		09/08/2023		680		(2)			(2)		678	678			
100127604	KEAAU	HI		09/08/2023		928		(2)			(2)		926	926			
100127607	SAN ANGELO	TX		09/08/2023		801		11			11		812	812			
100127608	POUGHKEEPSIE	NY		09/08/2023		926		15			15		941	941			
100127610	LOS ANGELES	CA		09/08/2023		2,533		(4)			(4)		2,529	2,529			
100127614	GREELEY	CO		09/08/2023		797		(9)			(9)		788	788			
100127615	JAMAICA BEACH	TX		09/08/2023		3,059		(47)			(47)		3,012	3,012			
100127616	RALEIGH	NC		09/08/2023		911		(1)			(1)		910	910			
100127617	OCEAN CITY	MD		09/08/2023		844		(10)			(10)		834	834			
100127618	ATHOL	ID		09/08/2023		989		(9)			(9)		980	980			
100127620	UNITY	NH		09/08/2023		839		(11)			(11)		828	828			
100127621	LAUREL	MD		09/08/2023		768		12			12		780	780			
100127622	GEORGETOWN	TX		09/08/2023		3,040		(16)			(16)		3,024	3,024			
100127623	MARYSVILLE	WA		09/08/2023		1,835		11			11		1,846	1,846			
100127624	DELRAY BEACH	FL		09/08/2023		768		(14)			(14)		754	754			
100127625	MADISON	AL		09/08/2023		1,102		54			54		1,156	1,156			
100127626	PHOENIX	AZ		09/08/2023		667		(3)			(3)		664	664			
100127627	MODESTO	CA		09/08/2023		682		4			4		686	686			
100127630	CONVERSE	TX		09/08/2023		780		(13)			(13)		767	767			
100127631	WEST DES MOINES	IA		09/08/2023		10,690		45			45		10,735	10,735			
100127633	SAN TAN VALLEY	AZ		09/08/2023		773		(13)			(13)		760	760			
100127634	LANDISVILLE	NJ		09/08/2023		807		(12)			(12)		795	795			
100127636	NORTH LAS VEGAS	NV		09/08/2023		919		12			12		931	931			
100127637	MEMPHIS	TN		09/08/2023		864		(11)			(11)		853	853			
100127638	EUGENE	OR		09/08/2023		788		(6)			(6)		782	782			
100127639	EAST RUTHERFORD	NJ		09/08/2023		4,212		4			4		4,216	4,216			
100127641	PHOENIX	AZ		09/08/2023		17,005		(223)			(223)		16,782	16,782			
100127642	EDGEWATER	MD		09/08/2023		855		7			7		862	862			
100127643	SPRING	TX		09/08/2023		668		3			3		671	671			
100127644	SAINT GEORGE	UT		09/08/2023		748		7			7		755	755			
100127645	SAINT PAUL	MN		09/08/2023		474		(16)			(16)		458	458			
100127646	VERO BEACH	FL		09/08/2023		1,067		(26)			(26)		1,041	1,041			
100127647	ENGLEWOOD	FL		09/08/2023		53,026		(761)			(761)		52,265	52,265			
100127651	ANNA MARIA	FL		09/08/2023		6,690		(207)			(207)		6,483	6,483			
100127652	SAINT AUGUSTINE	FL		09/08/2023		1,084		(8)			(8)		1,076	1,076			
100127655	LA CANADA FLINTRIDGE	CA		09/08/2023		1,661		(20)			(20)		1,641	1,641			
100127656	WEST PALM BEACH	FL		09/08/2023		956		(8)			(8)		948	948			
100127658	WEST PALM BEACH	FL		09/08/2023		900		(12)			(12)		888	888			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127662	LOCH ARBOUR	NJ		09/08/2023		7,595		(101)			(101)		7,494	7,494			
100127664	NICEVILLE	FL		09/08/2023		451		(17)			(17)		434	434			
100127665	STATEN ISLAND	NY		09/08/2023		1,055		5			5		1,060	1,060			
100127666	ORANGE BEACH	AL		09/08/2023		1,541		(29)			(29)		1,512	1,512			
100127668	MYRTLE BEACH	SC		09/08/2023		335		(10)			(10)		325	325			
100127670	BOYNTON BEACH	FL		09/08/2023		1,089		(24)			(24)		1,065	1,065			
100127671	WORTH	IL		09/08/2023		935		29			29		964	964			
100127673	NORTH CHARLESTON	SC		09/08/2023		390		(13)			(13)		377	377			
100127675	O FALLON	IL		09/08/2023		383		(4)			(4)		379	379			
100127677	MASTIC	NY		09/08/2023		575		(10)			(10)		565	565			
100127679	ACWORTH	GA		09/08/2023		1,016		(25)			(25)		991	991			
100127680	FREEHOLD	NJ		09/08/2023		1,622		(15)			(15)		1,607	1,607			
100127681	PLANO	TX		09/08/2023		729		(9)			(9)		720	720			
100127682	PARRISH	FL		09/08/2023		32,055		(414)			(414)		31,641	31,641			
100127683	LOGANVILLE	GA		09/08/2023		2,192		(35)			(35)		2,157	2,157			
100127687	MIAMI	FL		09/08/2023		414		(6)			(6)		408	408			
100127690	EVERETT	WA		09/08/2023		2,987		(60)			(60)		2,927	2,927			
100127692	LAS VEGAS	NV		09/08/2023		694		(13)			(13)		681	681			
100127694	LAS VEGAS	NV		09/08/2023		418		(6)			(6)		412	412			
100127698	BRIDGEPORT	CT		09/08/2023		5,555		59			59		5,614	5,614			
100127699	VERO BEACH	FL		09/08/2023		3,931		(66)			(66)		3,865	3,865			
100127706	SAN BERNARDINO	CA		09/08/2023		1,735		(12)			(12)		1,723	1,723			
100127707	DAVENPORT	FL		09/08/2023		876		(30)			(30)		846	846			
100127708	EFFORT	PA		09/08/2023		1,075		(17)			(17)		1,058	1,058			
100127710	TOMS RIVER	NJ		09/08/2023		1,924		(51)			(51)		1,873	1,873			
100127711	FULSHEAR	TX		09/08/2023		685		8			8		693	693			
100127712	ROGERS	AR		09/08/2023		16,141		(412)			(412)		15,729	15,729			
100127713	DEER PARK	TX		09/08/2023		1,603		(27)			(27)		1,576	1,576			
100127715	SHELTON	CT		09/08/2023		1,020		(12)			(12)		1,008	1,008			
100127716	SUNRISE	FL		09/08/2023		2,078		(15)			(15)		2,063	2,063			
100127717	LAWRENCEVILLE	GA		09/08/2023		490		(5)			(5)		485	485			
100127721	EASTON	PA		09/08/2023		5,004		(123)			(123)		4,881	4,881			
100127926	OAK RIDGE	TN		09/08/2023		877		15			15		892	892			
100127927	BARTLETT	TN		09/08/2023		734		11			11		745	745			
100127928	LOUISVILLE	KY		09/08/2023		593		9			9		602	602			
100127930	CLARKSVILLE	TN		09/08/2023		523		15			15		538	538			
100127931	MANASSAS	VA		09/08/2023		765		10			10		775	775			
100127932	ANTIOCH	TN		09/08/2023		1,182		20			20		1,202	1,202			
100127933	LEXINGTON	KY		09/08/2023		437		13			13		450	450			
100127935	SEVERN	MD		09/08/2023		1,132		36			36		1,168	1,168			
100127936	CLARKSVILLE	TN		09/08/2023		723		27			27		750	750			
100127938	SPRINGFIELD	TN		09/08/2023		2,556		97			97		2,653	2,653			
100127939	COLUMBIA	TN		09/08/2023		1,288		120			120		1,408	1,408			
100127941	HENDERSONVILLE	TN		09/08/2023		478		33			33		511	511			
100127942	MORRISTOWN	TN		09/08/2023		1,194		10			10		1,204	1,204			
100127943	GOODLETTSVILLE	TN		09/08/2023		9,670		226			226		9,896	9,896			
100127944	JEFFERSONTOWN	KY		09/08/2023		1,023		(7)			(7)		1,016	1,016			
100127945	MURFREESBORO	TN		09/08/2023		758		49			49		807	807			
100127946	NASHVILLE	TN		09/08/2023		1,237		37			37		1,274	1,274			
100127947	ANTIOCH	TN		09/08/2023		628		45			45		673	673			
100127948	SMYRNA	TN		09/08/2023		822		12			12		834	834			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127949	HERMITAGE	TN		09/08/2023		4,742		162			162		4,904	4,904			
100127950	FORT WAYNE	IN		09/08/2023		1,124		34			34		1,158	1,158			
100127952	ANTIOCH	TN		09/08/2023		246		12			12		258	258			
100127953	MOUNT JULIET	TN		09/08/2023		1,126		44			44		1,170	1,170			
100127954	WILLIAMSBURG	VA		09/08/2023		947		23			23		970	970			
100127955	BALTIMORE	MD		09/08/2023		1,363		65			65		1,428	1,428			
100127956	LAMPASAS	TX		09/08/2023		1,086		(8)			(8)		1,078	1,078			
100127957	CLARKSVILLE	TN		09/08/2023		909		34			34		943	943			
100127958	MESA	AZ		09/08/2023		913		3			3		916	916			
100127959	LA VERGNE	TN		09/08/2023		4,329		250			250		4,579	4,579			
100127960	COCONUT CREEK	FL		09/08/2023		14,824		430			430		15,254	15,254			
100127961	PORTLAND	TN		09/08/2023		495		6			6		501	501			
100127962	SPRINGFIELD	TN		09/08/2023		963		14			14		977	977			
100127963	SMYRNA	TN		09/08/2023		1,471		75			75		1,546	1,546			
100127964	HERMITAGE	TN		09/08/2023		3,660		106			106		3,766	3,766			
100127965	UNIONVILLE	TN		09/08/2023		2,697		150			150		2,847	2,847			
100127967	SPRINGFIELD	TN		09/08/2023		817		38			38		855	855			
100127968	INDIANAPOLIS	IN		09/08/2023		2,176		(32)			(32)		2,144	2,144			
100127971	JEFFERSONVILLE	IN		09/08/2023		492		32			32		524	524			
100127972	MURFREESBORO	TN		09/08/2023		2,543		47			47		2,590	2,590			
100127973	MEMPHIS	TN		09/08/2023		1,228		60			60		1,288	1,288			
100127974	ANTIOCH	TN		09/08/2023		1,144		59			59		1,203	1,203			
100127975	GOODLETTSVILLE	TN		09/08/2023		1,054		32			32		1,086	1,086			
100127977	ANTIOCH	TN		09/08/2023		1,170		39			39		1,209	1,209			
100127978	BURNSVILLE	MN		09/08/2023		1,216		21			21		1,237	1,237			
100127979	GREENBRIER	TN		09/08/2023		504		6			6		510	510			
100127981	EVANSVILLE	IN		09/08/2023		347		10			10		357	357			
100127982	DURHAM	NC		09/08/2023		866		(7)			(7)		859	859			
100127983	CLARKSVILLE	TN		09/08/2023		1,069		18			18		1,087	1,087			
100127984	ANTIOCH	TN		09/08/2023		1,070		36			36		1,106	1,106			
100127986	LAS VEGAS	NV		09/08/2023		910		58			58		968	968			
100127987	HIXSON	TN		09/08/2023		692		16			16		708	708			
100127988	LEXINGTON	KY		09/08/2023		479		(2)			(2)		477	477			
100127990	NASHVILLE	TN		09/08/2023		4,248		66			66		4,314	4,314			
100127991	PORTLAND	TN		09/08/2023		1,917		46			46		1,963	1,963			
100127992	ANTIOCH	TN		09/08/2023		1,050		36			36		1,086	1,086			
100127993	SILVER SPRING	MD		09/08/2023		1,701		70			70		1,771	1,771			
100127994	COLUMBIA	TN		09/08/2023		497		15			15		512	512			
100127995	ARLINGTON	MA		09/08/2023		1,838		163			163		2,001	2,001			
100127996	CORDOVA	TN		09/08/2023		1,584		23			23		1,607	1,607			
100127997	COLORADO SPRINGS	CO		09/08/2023		1,683		13			13		1,696	1,696			
100127998	MURFREESBORO	TN		09/08/2023		1,513		48			48		1,561	1,561			
100127999	LEBANON	TN		09/08/2023		1,689		65			65		1,754	1,754			
100128000	KENT	WA		09/08/2023		1,322		73			73		1,395	1,395			
100128001	MANOR	TX		09/08/2023		656		(1)			(1)		655	655			
100128002	SPRINGFIELD	TN		09/08/2023		1,192		52			52		1,244	1,244			
100128003	MURFREESBORO	TN		09/08/2023		1,563		100			100		1,663	1,663			
100128004	FREDERICKSBURG	VA		09/08/2023		649		47			47		696	696			
100128005	MEMPHIS	TN		09/08/2023		518		9			9		527	527			
100128006	MARLBOROUGH	MA		09/08/2023		1,996		93			93		2,089	2,089			
100128007	SHELBYVILLE	TN		09/08/2023		889		42			42		931	931			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128009	APPLE VALLEY	CA		09/08/2023		1,027		56			56		1,083	1,083			
100128010	SEQUATCHIE	TN		09/08/2023		1,095		87			87		1,182	1,182			
100128011	KNOXVILLE	TN		09/08/2023		529		16			16		545	545			
100128012	OAK RIDGE	TN		09/08/2023		464		21			21		485	485			
100128013	ROANOKE	VA		09/08/2023		479		17			17		496	496			
100128015	CLARKSVILLE	TN		09/08/2023		1,603		25			25		1,628	1,628			
100128016	CLARKSVILLE	TN		09/08/2023		867		26			26		893	893			
100128017	MOUNT AIRY	MD		09/08/2023		984		18			18		1,002	1,002			
100128018	THOMPSONS STATION	TN		09/08/2023		476		5			5		481	481			
100128019	LOUISVILLE	KY		09/08/2023		485		15			15		500	500			
100128020	LA VERGNE	TN		09/08/2023		1,344		26			26		1,370	1,370			
100128022	ACCOKEEK	MD		09/08/2023		1,707		87			87		1,794	1,794			
100128023	GOODLETTSVILLE	TN		09/08/2023		2,025		38			38		2,063	2,063			
100128024	CINCINNATI	OH		09/08/2023		427		(5)			(5)		422	422			
100128025	LEMOORE	CA		09/08/2023		632		19			19		651	651			
100128026	PORTLAND	TN		09/08/2023		715		26			26		741	741			
100128027	NASHVILLE	TN		09/08/2023		1,064		37			37		1,101	1,101			
100128028	CINCINNATI	OH		09/08/2023		1,883		112			112		1,995	1,995			
100128029	ANTIOCH	TN		09/08/2023		707		42			42		749	749			
100128030	INDIANAPOLIS	IN		09/08/2023		1,393		42			42		1,435	1,435			
100128032	ANTIOCH	TN		09/08/2023		2,046		67			67		2,113	2,113			
100128033	KNOXVILLE	TN		09/08/2023		905		27			27		932	932			
100128034	MONTGOMERY	AL		09/08/2023		406		15			15		421	421			
100128035	STEUBEN	ME		09/08/2023		423		(2)			(2)		421	421			
100128036	ZEBULON	NC		09/08/2023		663		25			25		688	688			
100128037	WOODBRIDGE	VA		09/08/2023		1,214		21			21		1,235	1,235			
100128038	FAIRDALE	KY		09/08/2023		395		12			12		407	407			
100128039	NASHVILLE	TN		09/08/2023		1,008		30			30		1,038	1,038			
100128041	SMYRNA	TN		09/08/2023		1,219		19			19		1,238	1,238			
100128042	MC MINNVILLE	TN		09/08/2023		873		31			31		904	904			
100128043	SPRINGFIELD	TN		09/08/2023		1,749		54			54		1,803	1,803			
100128044	BALTIMORE	MD		09/08/2023		895		34			34		929	929			
100128045	MEMPHIS	TN		09/08/2023		1,697		74			74		1,771	1,771			
100128046	LA VERGNE	TN		09/08/2023		908		6			6		914	914			
100128047	HYATTSVILLE	MD		09/08/2023		924		43			43		967	967			
100128048	NASHVILLE	TN		09/08/2023		1,344		40			40		1,384	1,384			
100128049	LA VERGNE	TN		09/08/2023		855		14			14		869	869			
100128050	INDIANAPOLIS	IN		09/08/2023		419		(4)			(4)		415	415			
100128051	COLUMBIA	TN		09/08/2023		493		15			15		508	508			
100128052	SPRINGFIELD	TN		09/08/2023		755		23			23		778	778			
100128053	CLARKSVILLE	TN		09/08/2023		837		25			25		862	862			
100128054	LA VERGNE	TN		09/08/2023		1,289		60			60		1,349	1,349			
100128056	MEMPHIS	TN		09/08/2023		762		(10)			(10)		752	752			
100128057	SOUTHBRIDGE	MA		09/08/2023		987		69			69		1,056	1,056			
100128059	EVANSVILLE	IN		09/08/2023		989		2			2		991	991			
100128060	SMYRNA	TN		09/08/2023		2,825		156			156		2,981	2,981			
100128061	SPRINGFIELD	TN		09/08/2023		985		16			16		1,001	1,001			
100128062	FRESNO	CA		09/08/2023		627		34			34		661	661			
100128063	LA VERGNE	TN		09/08/2023		932		14			14		946	946			
100128064	MURFREESBORO	TN		09/08/2023		1,528		101			101		1,629	1,629			
100128065	ANTIOCH	TN		09/08/2023		1,153		19			19		1,172	1,172			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128066	CLAYTON	NC		09/08/2023		741		6			6		747	747			
100128067	ANTIOCH	TN		09/08/2023		793		35			35		828	828			
100128069	SHELBYVILLE	TN		09/08/2023		682		14			14		696	696			
100128070	BELL BUCKLE	TN		09/08/2023		474		3			3		477	477			
100128071	SPRING HILL	TN		09/08/2023		4,600		133			133		4,733	4,733			
100128072	LA VERGNE	TN		09/08/2023		561		38			38		599	599			
100128074	MC MINNVILLE	TN		09/08/2023		1,393		71			71		1,464	1,464			
100128075	HOPKINS	SC		09/08/2023		692		22			22		714	714			
100128077	FRANKLIN	KY		09/08/2023		674		21			21		695	695			
100128078	BOWIE	MD		09/08/2023		962		37			37		999	999			
100128079	MURFREESBORO	TN		09/08/2023		1,298		48			48		1,346	1,346			
100128080	BEALETON	VA		09/08/2023		1,150		38			38		1,188	1,188			
100128083	SHELBYVILLE	KY		09/08/2023		1,280		24			24		1,304	1,304			
100128084	CAMPOBELLO	SC		09/08/2023		927		48			48		975	975			
100128085	SANTA ANA	CA		09/08/2023		947		56			56		1,003	1,003			
100128086	MOUNT JULIET	TN		09/08/2023		3,869		282			282		4,151	4,151			
100128087	SEVIERVILLE	TN		09/08/2023		479		(5)			(5)		474	474			
100128088	COLUMBIA	TN		09/08/2023		766		23			23		789	789			
100128091	NASHVILLE	TN		09/08/2023		491		15			15		506	506			
100128092	PORTLAND	TN		09/08/2023		1,372		66			66		1,438	1,438			
100128093	WHITE HOUSE	TN		09/08/2023		1,138		41			41		1,179	1,179			
100128094	SMYRNA	TN		09/08/2023		1,511		73			73		1,584	1,584			
100128095	MEMPHIS	TN		09/08/2023		830		37			37		867	867			
100128096	LOUISVILLE	KY		09/08/2023		629		19			19		648	648			
100128097	ANTIOCH	TN		09/08/2023		1,947		92			92		2,039	2,039			
100128098	BOWLING GREEN	KY		09/08/2023		884		28			28		912	912			
100128099	CINCINNATI	OH		09/08/2023		1,349		83			83		1,432	1,432			
100128100	HOUSTON	TX		09/08/2023		611		37			37		648	648			
100128101	LOUISVILLE	KY		09/08/2023		493		15			15		508	508			
100128102	WEST CHESTER	OH		09/08/2023		18,279		(40)			(40)		18,239	18,239			
100128103	MURFREESBORO	TN		09/08/2023		1,079		34			34		1,113	1,113			
100128104	ANTIOCH	TN		09/08/2023		976		29			29		1,005	1,005			
100128106	MARIETTA	PA		09/08/2023		440		(3)			(3)		437	437			
100128107	ANTIOCH	TN		09/08/2023		12,763		596			596		13,359	13,359			
100128108	CINCINNATI	OH		09/08/2023		475		(7)			(7)		468	468			
100128109	NASHVILLE	TN		09/08/2023		1,197		35			35		1,232	1,232			
100128110	SPRINGFIELD	TN		09/08/2023		758		12			12		770	770			
100128111	MADISON	TN		09/08/2023		275		16			16		291	291			
100128112	WOODBURY	TN		09/08/2023		936		33			33		969	969			
100128113	SPRING HILL	TN		09/08/2023		993		38			38		1,031	1,031			
100128114	SPRINGFIELD	VA		09/08/2023		1,650		137			137		1,787	1,787			
100128115	CLARKSVILLE	TN		09/08/2023		952		16			16		968	968			
100128116	CLARKSVILLE	TN		09/08/2023		492		18			18		510	510			
100128117	SMYRNA	TN		09/08/2023		635		15			15		650	650			
100128118	NASHVILLE	TN		09/08/2023		637		36			36		673	673			
100128119	FLORENCE	KY		09/08/2023		1,078		34			34		1,112	1,112			
100128120	HOUSTON	TX		09/08/2023		721		26			26		747	747			
100128122	ALABASTER	AL		09/08/2023		737		13			13		750	750			
100128123	HERMITAGE	TN		09/08/2023		918		15			15		933	933			
100128126	WALDORF	MD		09/08/2023		864		29			29		893	893			
100128127	LEWISBURG	TN		09/08/2023		2,006		22			22		2,028	2,028			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128129	ELKO NEW MARKET	MN		09/08/2023		1,803		45			45		1,848	1,848			
100128132	MULBERRY	FL		09/11/2023		1,058		(21)			(21)		1,037	1,037			
100128133	BASS LAKE	CA		09/11/2023		1,627		(24)			(24)		1,603	1,603			
100128135	APACHE JUNCTION	AZ		09/11/2023		1,290		(11)			(11)		1,279	1,279			
100128137	MANVEL	TX		09/11/2023		793		(8)			(8)		785	785			
100128139	MARSHALL	VA		09/11/2023		1,833		(18)			(18)		1,815	1,815			
100128144	BALTIMORE	MD		09/11/2023		53		(1)			(1)		52	52			
100128145	LAVALLETTE	NJ		09/18/2023		978		11			11		989	989			
100128146	OCEAN CITY	NJ		09/18/2023		1,470		10			10		1,480	1,480			
100128147	COOLIDGE	AZ		09/18/2023		705		14			14		719	719			
100128148	KILL DEVIL HILLS	NC		09/18/2023		1,265		(2)			(2)		1,263	1,263			
100128149	PUYALLUP	WA		09/18/2023		1,082		3			3		1,085	1,085			
100128150	WINTER HAVEN	FL		09/18/2023		928		57			57		985	985			
100128152	FORT WORTH	TX		09/18/2023		923		16			16		939	939			
100128154	LEWES	DE		09/18/2023		1,061		39			39		1,100	1,100			
100128155	LAWRENCEVILLE	GA		09/18/2023		1,477		104			104		1,581	1,581			
100128156	WEST WILDWOOD	NJ		09/18/2023		782							782	782			
100128157	OCALA	FL		09/18/2023		717		21			21		738	738			
100128158	NAPLES	FL		09/18/2023		1,756		(7)			(7)		1,749	1,749			
100128160	GULF SHORES	AL		09/18/2023		1,015		58			58		1,073	1,073			
100128161	ATLANTA	GA		09/18/2023		759		28			28		787	787			
100128162	CAPE MAY	NJ		09/18/2023		2,138		(10)			(10)		2,128	2,128			
100128163	HAINES CITY	FL		09/18/2023		748		4			4		752	752			
100128164	PALMETTO	FL		09/18/2023		998		(11)			(11)		987	987			
100128167	MYRTLE BEACH	SC		09/18/2023		922		37			37		959	959			
100128168	NOVI	MI		09/18/2023		713		2			2		715	715			
100128169	RED LODGE	MT		09/18/2023		2,546		43			43		2,589	2,589			
100128170	LITTLE EGG HARBOR TWP	NJ		09/18/2023		1,508		(3)			(3)		1,505	1,505			
100128171	MISSOURI CITY	TX		09/18/2023		919		48			48		967	967			
100128172	WILMINGTON	VT		09/18/2023		1,214		(10)			(10)		1,204	1,204			
100128173	RICHARDSON	TX		09/18/2023		1,545		(5)			(5)		1,540	1,540			
100128174	JOSHUA TREE	CA		09/18/2023		1,158		13			13		1,171	1,171			
100128175	SEVIERVILLE	TN		09/18/2023		946		11			11		957	957			
100128177	PALM SPRINGS	CA		09/18/2023		866		15			15		881	881			
100128178	MERIDIAN	ID		09/18/2023		890		25			25		915	915			
100128179	MCKINNEY	TX		09/18/2023		768		37			37		805	805			
100128180	KISSIMMEE	FL		09/18/2023		1,556		25			25		1,581	1,581			
100128181	FLAGSTAFF	AZ		09/18/2023		1,418		21			21		1,439	1,439			
100128183	N TOPSAIL BEACH	NC		09/18/2023		1,553		20			20		1,573	1,573			
100128184	FORESTVILLE	CA		09/18/2023		761		11			11		772	772			
100128188	BRISTOL	TN		09/18/2023		3,809		124			124		3,933	3,933			
100128189	NAPLES	FL		09/18/2023		932		13			13		945	945			
100128190	RENO	NV		09/18/2023		1,759		18			18		1,777	1,777			
100128192	ELIZABETH CITY	NC		09/18/2023		720		20			20		740	740			
100128194	PENSACOLA	FL		09/18/2023		932		83			83		1,015	1,015			
100128195	HENDERSON	NV		09/18/2023		1,903		137			137		2,040	2,040			
100128198	BAYVILLE	NJ		09/18/2023		2,520		46			46		2,566	2,566			
100128201	SLATYFORK	WV		09/18/2023		635		9			9		644	644			
100128203	BUNNELL	FL		09/18/2023		2,625		134			134		2,759	2,759			
100128204	JACKSONVILLE	FL		09/18/2023		1,067		78			78		1,145	1,145			
100128205	WACO	TX		09/18/2023		13,879		826			826		14,705	14,705			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128206	SUWANEE	GA		09/18/2023		806		3			3		809	809			
100128210	COLLEGE STATION	TX		09/18/2023		1,661		20			20		1,681	1,681			
100128211	WESLEY CHAPEL	FL		09/18/2023		947		24			24		971	971			
100128212	ARGYLE	TX		09/18/2023		726		(11)			(11)		715	715			
100128216	WESLEY CHAPEL	FL		09/18/2023		12,186		216			216		12,402	12,402			
100128217	VERO BEACH	FL		09/18/2023		976		84			84		1,060	1,060			
100128219	RED BANK	NJ		09/14/2023		926		(2)			(2)		924	924			
100128220	GARLAND	TX		09/14/2023		542		(11)			(11)		531	531			
100128221	AMERICAN CANYON	CA		09/14/2023		737		11			11		748	748			
100128226	MORENO VALLEY	CA		09/14/2023		1,111		(11)			(11)		1,100	1,100			
100128230	OXFORD	MA		09/14/2023		535		(10)			(10)		525	525			
100128232	MEMPHIS	TN		09/14/2023		420		(4)			(4)		416	416			
100128233	PARKLAND	FL		09/14/2023		2,191		(37)			(37)		2,154	2,154			
100128234	LAS VEGAS	NV		09/14/2023		688		(21)			(21)		667	667			
100128237	BISHOP	CA		09/14/2023		654		(19)			(19)		635	635			
100128238	MICANOPY	FL		09/14/2023		613		(38)			(38)		575	575			
100128246	HARRISONBURG	VA		09/14/2023		481		(7)			(7)		474	474			
100128247	KANSAS CITY	MO		09/14/2023		343		(17)			(17)		326	326			
100128253	LAKE ELSINORE	CA		09/14/2023		4,119		(134)			(134)		3,985	3,985			
100128254	MIDLAND	TX		09/14/2023		3,211		(66)			(66)		3,145	3,145			
100128255	COLUMBUS	OH		09/14/2023		480		(26)			(26)		454	454			
100128256	SAN JACINTO	CA		09/14/2023		385		(15)			(15)		370	370			
100128257	NAPA	CA		09/14/2023		3,048		(54)			(54)		2,994	2,994			
100128259	MIAMI	FL		09/14/2023		252		(24)			(24)		228	228			
100128260	SPOKANE	WA		09/14/2023		468		(10)			(10)		458	458			
100128261	SAN ANTONIO	TX		09/14/2023		831		(7)			(7)		824	824			
100128265	SPOKANE	WA		09/14/2023		1,732		57			57		1,789	1,789			
100128266	BROOKFIELD	CT		09/14/2023		1,240		2			2		1,242	1,242			
100128267	ROYSE CITY	TX		09/14/2023		1,974		(46)			(46)		1,928	1,928			
100128269	COLORADO SPRINGS	CO		09/14/2023		197		(12)			(12)		185	185			
100128271	NORFOLK	VA		09/14/2023		436		(21)			(21)		415	415			
100128272	MERIDEN	CT		09/14/2023		300		(18)			(18)		282	282			
100128277	LOS ANGELES	CA		09/14/2023		1,285		(29)			(29)		1,256	1,256			
100128280	HIGHLAND	CA		09/14/2023		1,439		(9)			(9)		1,430	1,430			
100128281	PHOENIX	AZ		09/14/2023		2,020		(29)			(29)		1,991	1,991			
100128282	PORTER RANCH	CA		09/14/2023		30,481		252			252		30,733	30,733			
100128286	MIAMI	FL		09/14/2023		909		(16)			(16)		893	893			
100128290	BALTIMORE	MD		09/14/2023		321		(6)			(6)		315	315			
100128291	REISTERSTOWN	MD		09/14/2023		599		(23)			(23)		576	576			
100128292	ODESSA	FL		09/14/2023		981		(16)			(16)		965	965			
100128293	DENTON	TX		09/14/2023		896		(22)			(22)		874	874			
100128295	PASADENA	TX		09/14/2023		300		(21)			(21)		279	279			
100128296	BIG BEAR CITY	CA		09/14/2023		1,054		(18)			(18)		1,036	1,036			
100128297	BROKEN BOW	OK		09/14/2023		332		(16)			(16)		316	316			
100128298	PHILADELPHIA	PA		09/14/2023		497		(28)			(28)		469	469			
100128299	LAKE OZARK	MO		09/14/2023		1,872		(51)			(51)		1,821	1,821			
100128300	TWENTYNINE PALMS	CA		09/14/2023		512		(6)			(6)		506	506			
100128301	MIRAMAR BEACH	FL		09/14/2023		670		(31)			(31)		639	639			
100128302	WOODBRIDGE	VA		09/14/2023		1,160		(29)			(29)		1,131	1,131			
100128307	LEXINGTON	KY		09/14/2023		403		(15)			(15)		388	388			
100128309	CHINO	CA		09/14/2023		3,412		(17)			(17)		3,395	3,395			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128310	VISALIA	CA		09/14/2023		1,288		(30)			(30)		1,258	1,258			
100128311	WOODWARD	OK		09/14/2023		1,210							1,210	1,210			
100128312	RICHMOND	VA		09/14/2023		459		(20)			(20)		439	439			
100128318	STAFFORD	VA		09/14/2023		1,832		(28)			(28)		1,804	1,804			
100128319	GAITHERSBURG	MD		09/14/2023		766		(7)			(7)		759	759			
100128321	BALTIMORE	MD		09/14/2023		282		(5)			(5)		277	277			
100128323	HOUSTON	TX		09/14/2023		528		(35)			(35)		493	493			
100128326	CHANDLER	AZ		09/14/2023		832		(27)			(27)		805	805			
100128327	REISTERSTOWN	MD		09/14/2023		506		(22)			(22)		484	484			
100128330	LAS VEGAS	NV		09/14/2023		3,114		(183)			(183)		2,931	2,931			
100128331	CAPITOL HEIGHTS	MD		09/14/2023		510		(18)			(18)		492	492			
100128334	LAS VEGAS	NV		09/14/2023		2,039		(36)			(36)		2,003	2,003			
100128336	ORLANDO	FL		09/14/2023		723		(35)			(35)		688	688			
100128338	HAGERSTOWN	MD		09/14/2023		3,470		(95)			(95)		3,375	3,375			
100128339	KANSAS CITY	KS		09/14/2023		329		(4)			(4)		325	325			
100128340	FORT WASHINGTON	MD		09/14/2023		515		4			4		519	519			
100128341	SPRING HILL	FL		09/14/2023		382		(20)			(20)		362	362			
100128342	SAVANNAH	GA		09/14/2023		668		(22)			(22)		646	646			
100128343	VIRGINIA BEACH	VA		09/14/2023		805		(12)			(12)		793	793			
100128348	ATLANTA	GA		09/14/2023		724		6			6		730	730			
100128349	DECATUR	GA		09/14/2023		662		6			6		668	668			
100128352	ATLANTA	GA		09/14/2023		788		5			5		793	793			
100128353	ATLANTA	GA		09/14/2023		720		4			4		724	724			
100128354	ATLANTA	GA		09/14/2023		865		7			7		872	872			
100128355	ATLANTA	GA		09/14/2023		629		5			5		634	634			
100128357	COOPER CITY	FL		09/14/2023		2,796		49			49		2,845	2,845			
100128358	HARLINGEN	TX		09/14/2023		429		(30)			(30)		399	399			
100128361	STONE MOUNTAIN	GA		09/14/2023		64		(3)			(3)		61	61			
100128362	PHOENIX	AZ		09/14/2023		1,019		(23)			(23)		996	996			
100128366	BELLA COLLINA	FL		09/15/2023		4,382		54			54		4,436	4,436			
100128370	NORTHFIELD	OH		09/15/2023		378		(20)			(20)		358	358			
100128372	CAPE CORAL	FL		09/15/2023		1,587		(48)			(48)		1,539	1,539			
100128373	PLANO	TX		09/15/2023		981		(22)			(22)		959	959			
100128375	SILVER SPRING	MD		09/15/2023		1,238		(31)			(31)		1,207	1,207			
100128378	LEHIGH ACRES	FL		09/15/2023		1,185		(23)			(23)		1,162	1,162			
100128388	SAN ANTONIO	TX		09/15/2023		539							539	539			
100128389	STUART	FL		09/15/2023		293		(1)			(1)		292	292			
100128391	KISSIMMEE	FL		09/15/2023		2,613		12			12		2,625	2,625			
100128392	HOBART	IN		09/15/2023		492		(20)			(20)		472	472			
100128395	EAST STROUDSBURG	PA		09/15/2023		952		(14)			(14)		938	938			
100128397	SURFSIDE BEACH	TX		09/15/2023		410		(14)			(14)		396	396			
100128399	BALTIMORE	MD		09/15/2023		377		(3)			(3)		374	374			
100128401	RIO RICO	AZ		09/15/2023		379		(24)			(24)		355	355			
100128402	GALVESTON	TX		09/15/2023		666		(23)			(23)		643	643			
100128406	LA QUINTA	CA		09/15/2023		1,396							1,396	1,396			
100128407	SURPRISE	AZ		09/15/2023		559		(8)			(8)		551	551			
100128409	GUYTON	GA		09/15/2023		2,336		(21)			(21)		2,315	2,315			
100128410	SEBASTIAN	FL		09/15/2023		560		(35)			(35)		525	525			
100128411	STOCKBRIDGE	GA		09/15/2023		1,103		(41)			(41)		1,062	1,062			
100128414	PEARLAND	TX		09/15/2023		1,546		(27)			(27)		1,519	1,519			
100128415	GARLAND	TX		09/15/2023		1,251		(27)			(27)		1,224	1,224			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128416	COOKEVILLE	TN		09/15/2023		271		(9)			(9)		262	262			
100128417	UKIAH	CA		09/15/2023		1,659		(5)			(5)		1,654	1,654			
100128418	CAPITOL HGTS	MD		09/15/2023		758		(34)			(34)		724	724			
100128420	OWINGS MILLS	MD		09/15/2023		614		(15)			(15)		599	599			
100128421	TAYLOR	TX		09/15/2023		511		(29)			(29)		482	482			
100128422	MARIETTA	GA		09/15/2023		2,419		(71)			(71)		2,348	2,348			
100128424	NEW RIVER	AZ		09/15/2023		823		(24)			(24)		799	799			
100128425	SANFORD	FL		09/15/2023		545		(11)			(11)		534	534			
100128427	JOHNSON CITY	TN		09/15/2023		520		(29)			(29)		491	491			
100128428	MANHATTAN	MT		09/15/2023		1,787		(30)			(30)		1,757	1,757			
100128429	NORTH MIAMI BEACH	FL		09/15/2023		459		(5)			(5)		454	454			
100128430	MC GAHEYSVILLE	VA		09/15/2023		1,177		(8)			(8)		1,169	1,169			
100128432	SAN ANTONIO	TX		09/15/2023		258		(22)			(22)		236	236			
100128433	MIAMI	FL		09/15/2023		1,189		(36)			(36)		1,153	1,153			
100128434	NAPLES	FL		09/15/2023		5,354		(83)			(83)		5,271	5,271			
100128435	NEWARK	NJ		09/15/2023		1,413		(12)			(12)		1,401	1,401			
100128436	BARNEGAT	NJ		09/15/2023		1,798		(75)			(75)		1,723	1,723			
100128437	HARTFORD	CT		09/15/2023		866		(25)			(25)		841	841			
100128439	DERBY	CT		09/15/2023		408		(14)			(14)		394	394			
100128440	BRONX	NY		09/15/2023		1,642		(24)			(24)		1,618	1,618			
100128441	DAVENPORT	FL		09/15/2023		350		(11)			(11)		339	339			
100128444	DIAMOND BAR	CA		09/15/2023		2,027		(49)			(49)		1,978	1,978			
100128445	HUNTINGTON STATION	NY		09/15/2023		666		(24)			(24)		642	642			
100128447	ISLE OF PALMS	SC		09/15/2023		4,502		38			38		4,540	4,540			
100128449	WALLINGFORD	CT		09/15/2023		354		(13)			(13)		341	341			
100128450	N CHARLESTON	SC		09/15/2023		529		(15)			(15)		514	514			
100128453	GRAND HAVEN	MI		09/15/2023		604		(2)			(2)		602	602			
100128456	NATIONAL CITY	CA		09/15/2023		1,460		(23)			(23)		1,437	1,437			
100128458	MEMPHIS	TN		09/15/2023		280		(14)			(14)		266	266			
100128459	GAINESVILLE	FL		09/15/2023		370		(10)			(10)		360	360			
100128463	OWENSBORO	KY		09/15/2023		3,300		(64)			(64)		3,236	3,236			
100128467	CORAL SPRINGS	FL		09/15/2023		1,546		(105)			(105)		1,441	1,441			
100128468	ENNIS	MT		09/15/2023		2,054		(28)			(28)		2,026	2,026			
100128469	BURNET	TX		09/15/2023		2,030		(42)			(42)		1,988	1,988			
100128470	PALM BAY	FL		09/15/2023		515		(10)			(10)		505	505			
100128471	EAST STROUDSBURG	PA		09/15/2023		795		(12)			(12)		783	783			
100128472	EAST STROUDSBURG	PA		09/15/2023		833		(27)			(27)		806	806			
100128473	NORTH MIAMI BEACH	FL		09/15/2023		4,254		(45)			(45)		4,209	4,209			
100128477	PROSPER	TX		09/15/2023		860		(7)			(7)		853	853			
100128478	GARDENA	CA		09/15/2023		2,151		(14)			(14)		2,137	2,137			
100128479	WESTLAKE	FL		09/15/2023		2,494		(28)			(28)		2,466	2,466			
100128480	FLAGSTAFF	AZ		09/15/2023		3,412		(79)			(79)		3,333	3,333			
100128482	EAST HARTFORD	CT		09/15/2023		854		(7)			(7)		847	847			
100128483	DANIA BEACH	FL		09/15/2023		415		(5)			(5)		410	410			
100128486	MURRELLS INLET	SC		09/15/2023		857		(2)			(2)		855	855			
100128488	GASTONIA	NC		09/15/2023		503		(30)			(30)		473	473			
100128490	PALM SPRINGS	CA		09/15/2023		164		(6)			(6)		158	158			
100128492	EDINBURG	TX		09/15/2023		6,051		(90)			(90)		5,961	5,961			
100128493	DENVER	CO		09/15/2023		594		(8)			(8)		586	586			
100128496	HIALEAH	FL		09/15/2023		1,150		(22)			(22)		1,128	1,128			
100128497	LAS VEGAS	NV		09/15/2023		277		(5)			(5)		272	272			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128499	CASTROVILLE	TX		09/15/2023		3,328		(67)			(67)		3,261	3,261			
100128500	HAMPTON	VA		09/15/2023		63,038		(2,896)			(2,896)		60,142	60,142			
100128501	TITUSVILLE	FL		09/15/2023		370		(26)			(26)		344	344			
100128505	SEATTLE	WA		09/15/2023		966		(40)			(40)		926	926			
100128506	EASTLAKE	OH		09/15/2023		437		(18)			(18)		419	419			
100128507	NORTH LAS VEGAS	NV		09/15/2023		584		(8)			(8)		576	576			
100128508	SEMINOLE	FL		09/15/2023		1,374		(11)			(11)		1,363	1,363			
100128511	LAS VEGAS	NV		09/15/2023		501		(9)			(9)		492	492			
100128513	JOSHUA TREE	CA		09/15/2023		803		(36)			(36)		767	767			
100128514	HENDERSONVILLE	TN		09/15/2023		457		(27)			(27)		430	430			
100128515	MELBOURNE	FL		09/15/2023		513		(12)			(12)		501	501			
100128516	MIAMI	FL		09/15/2023		676		(15)			(15)		661	661			
100128518	VAN NUYS	CA		09/15/2023		1,734		14			14		1,748	1,748			
100128521	WILDOMAR	CA		09/15/2023		178		(3)			(3)		175	175			
100128522	ORTONVILLE	MN		09/15/2023		318		(9)			(9)		309	309			
100128523	GRANTS PASS	OR		09/15/2023		679		(5)			(5)		674	674			
100128524	PEACHTREE COR	GA		09/15/2023		311		(20)			(20)		291	291			
100128525	FORT WORTH	TX		09/15/2023		666		(41)			(41)		625	625			
100128526	MELBOURNE	FL		09/15/2023		690		(15)			(15)		675	675			
100128527	HIALEAH	FL		09/15/2023		430		(2)			(2)		428	428			
100128528	PANAMA CITY	FL		09/15/2023		3,012		(112)			(112)		2,900	2,900			
100128529	BELTSVILLE	MD		09/15/2023		2,492		(25)			(25)		2,467	2,467			
100128530	TALLAHASSEE	FL		09/15/2023		318		(15)			(15)		303	303			
100128531	MIAMI	FL		09/15/2023		471		(23)			(23)		448	448			
100128532	CHARLOTTE	NC		09/15/2023		407		(24)			(24)		383	383			
100128535	LOS ANGELES	CA		09/18/2023		2,444		(38)			(38)		2,406	2,406			
100128536	EASTVALE	CA		09/18/2023		2,533		(16)			(16)		2,517	2,517			
100128713	PHILADELPHIA	PA		09/21/2023		562		(23)			(23)		539	539			
100128714	LAS VEGAS	NV		09/21/2023		393		(17)			(17)		376	376			
100128715	ANDERSONVILLE	TN		09/21/2023		850		(25)			(25)		825	825			
100128717	ROYAL PALM BEACH	FL		09/21/2023		1,048		(51)			(51)		997	997			
100128718	NEW HAVEN	IN		09/21/2023		302		(19)			(19)		283	283			
100128721	LAKE WORTH	FL		09/21/2023		251		(11)			(11)		240	240			
100128724	HOLLISTON	MA		09/21/2023		1,228		(15)			(15)		1,213	1,213			
100128725	FLETCHER	NC		09/21/2023		796		(12)			(12)		784	784			
100128726	MIDDLETOWN	DE		09/21/2023		7,315		(11)			(11)		7,304	7,304			
100128727	MEDFORD	NY		09/21/2023		1,254		(20)			(20)		1,234	1,234			
100128729	PITTSBURGH	PA		09/21/2023		430		(7)			(7)		423	423			
100128730	JACKSONVILLE	FL		09/21/2023		879		2			2		881	881			
100128732	PITTSBURG	CA		09/21/2023		907		(13)			(13)		894	894			
100128733	DAYTONA BEACH	FL		09/21/2023		625		(34)			(34)		591	591			
100128735	LARGO	FL		09/21/2023		525		(27)			(27)		498	498			
100128740	BALTIMORE	MD		09/21/2023		340		(13)			(13)		327	327			
100128741	GEORGE WEST	TX		09/21/2023		3,667		(100)			(100)		3,567	3,567			
100128743	HEMPSTEAD	NY		09/21/2023		4,409		(19)			(19)		4,390	4,390			
100128747	HOUSTON	TX		09/21/2023		4,276		91			91		4,367	4,367			
100128750	MIDDLETOWN	CT		09/21/2023		704		(38)			(38)		666	666			
100128753	CELINA	TX		09/21/2023		3,240		(44)			(44)		3,196	3,196			
100128761	BALTIMORE	MD		09/21/2023		425		(15)			(15)		410	410			
100128762	YORKTOWN	VA		09/21/2023		4,030		(73)			(73)		3,957	3,957			
100128763	BALTIMORE	MD		09/21/2023		384		(14)			(14)		370	370			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128764	DEER PARK	TX		09/21/2023		1,776		(49)			(49)		1,727	1,727			
100128765	PORTERVILLE	CA		09/21/2023		632		(30)			(30)		602	602			
100128766	GRAND RAPIDS	MI		09/21/2023		349		(18)			(18)		331	331			
100128768	SPRINGFIELD	VA		09/21/2023		5,365		(106)			(106)		5,259	5,259			
100128770	FORT MOHAVE	AZ		09/21/2023		476		(20)			(20)		456	456			
100128771	CEDAR HILL	TX		09/21/2023		1,978		(8)			(8)		1,970	1,970			
100128773	BOCA RATON	FL		09/21/2023		1,677		13			13		1,690	1,690			
100128776	SIMPSONVILLE	SC		09/21/2023		852		5			5		857	857			
100128778	BELLAIRE	MI		09/21/2023		425		(43)			(43)		382	382			
100128780	WASHINGTON	DC		09/21/2023		1,381		(23)			(23)		1,358	1,358			
100128781	VISALIA	CA		09/21/2023		1,582		(22)			(22)		1,560	1,560			
100128782	VIRGINIA BEACH	VA		09/21/2023		3,458		59			59		3,517	3,517			
100128786	SEABROOK ISLAND	SC		09/21/2023		2,253		(19)			(19)		2,234	2,234			
100128789	CONROE	TX		09/21/2023		718		(2)			(2)		716	716			
100128791	OVIEDO	FL		09/21/2023		1,610		(42)			(42)		1,568	1,568			
100128794	CYPRESS	TX		09/21/2023		872		5			5		877	877			
100128795	ORLANDO	FL		09/21/2023		392		(7)			(7)		385	385			
100128797	MESQUITE	TX		09/21/2023		361		(4)			(4)		357	357			
100128798	SILVER SPRING	MD		09/21/2023		1,787		(22)			(22)		1,765	1,765			
100128804	SACRAMENTO	CA		09/21/2023		533		(14)			(14)		519	519			
100128805	FALL RIVER	MA		09/21/2023		1,182		(46)			(46)		1,136	1,136			
100128807	BROOKLYN	NY		09/21/2023		9,733		(520)			(520)		9,213	9,213			
100128808	RANCHO SANTA FE	CA		09/21/2023		2,164		7			7		2,171	2,171			
100128810	STONE MOUNTAIN	GA		09/21/2023		501		(27)			(27)		474	474			
100128811	HALTOM CITY	TX		09/21/2023		517		(23)			(23)		494	494			
100128814	CUMMING	GA		09/21/2023		371		(10)			(10)		361	361			
100128816	SAUSALITO	CA		09/21/2023		16,598		(177)			(177)		16,421	16,421			
100128817	BERKELEY	NJ		09/21/2023		766		(12)			(12)		754	754			
100128818	PAGOSA SPRINGS	CO		09/21/2023		441		(10)			(10)		431	431			
100128820	HUDSON	FL		09/21/2023		4,748		(125)			(125)		4,623	4,623			
100128822	SEMINOLE	FL		09/21/2023		532		(15)			(15)		517	517			
100128823	SAN DIEGO	CA		09/21/2023		2,785		(33)			(33)		2,752	2,752			
100128824	LAKE WORTH BEACH	FL		09/21/2023		331							331	331			
100128827	BAY HARBOR ISLANDS	FL		09/21/2023		925		(1)			(1)		924	924			
100128828	WEST PALM BEACH	FL		09/21/2023		1,147		(4)			(4)		1,143	1,143			
100128830	FOLEY	AL		09/21/2023		313		(11)			(11)		302	302			
100128831	VISTA	CA		09/21/2023		1,398		(28)			(28)		1,370	1,370			
100128832	COOPER CITY	FL		09/21/2023		4,601		(59)			(59)		4,542	4,542			
100128835	SPRINGFIELD	TN		09/21/2023		537		3			3		540	540			
100128840	TACOMA	WA		09/21/2023		3,090		(123)			(123)		2,967	2,967			
100128842	CHARLOTTESVILLE	VA		09/21/2023		824		(23)			(23)		801	801			
100128844	HARMONY	PA		09/21/2023		382		(4)			(4)		378	378			
100128845	NORTH LAUDERDALE	FL		09/21/2023		1,017		(6)			(6)		1,011	1,011			
100128847	MILILANI	HI		09/21/2023		3,787		(69)			(69)		3,718	3,718			
100128848	OTHELLO	WA		09/21/2023		411		1			1		412	412			
100128849	GLENVIEW	IL		09/21/2023		1,130		(17)			(17)		1,113	1,113			
100128851	PALM BEACH GARDENS	FL		09/21/2023		1,838		(34)			(34)		1,804	1,804			
100128852	BROOKLYN	NY		09/21/2023		7,645		(102)			(102)		7,543	7,543			
100128854	SOUTH BEND	IN		09/21/2023		427		(6)			(6)		421	421			
100128857	SACHSE	TX		09/21/2023		1,746		(35)			(35)		1,711	1,711			
100128860	SAN JOSE	CA		09/21/2023		2,363		(42)			(42)		2,321	2,321			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128862	FRANKLIN	TN		09/21/2023		508		(7)			(7)		501	501			
100128863	EAST HAMPTON	NY		09/21/2023		2,671		(9)			(9)		2,662	2,662			
100128864	RIDGEFIELD	WA		09/21/2023		1,222		(38)			(38)		1,184	1,184			
100128865	HIALEAH	FL		09/21/2023		1,064		(16)			(16)		1,048	1,048			
100128867	CHESHIRE	CT		09/21/2023		602		(3)			(3)		599	599			
100128868	LONG BEACH	CA		09/21/2023		1,727		(1)			(1)		1,726	1,726			
100128870	MEMPHIS	TN		09/21/2023		1,616		(16)			(16)		1,600	1,600			
100128871	BURLESON	TX		09/21/2023		361		(8)			(8)		353	353			
100128872	MUTTONTOWN	NY		09/21/2023		10,604		(117)			(117)		10,487	10,487			
100128873	HENDERSON	NV		09/21/2023		4,158		(122)			(122)		4,036	4,036			
100128874	BROOKLYN	NY		09/21/2023		54,526		(1,192)			(1,192)		53,334	53,334			
100128876	GRANBURY	TX		09/21/2023		673		(18)			(18)		655	655			
100128878	TARZANA	CA		09/21/2023		2,570		(40)			(40)		2,530	2,530			
100128880	WESTCHESTER	IL		09/21/2023		2,947		(100)			(100)		2,847	2,847			
100128882	CARMICHAEL	CA		09/21/2023		2,874		(35)			(35)		2,839	2,839			
100128883	MISSION VIEJO	CA		09/21/2023		2,902		(18)			(18)		2,884	2,884			
100128884	IDAHO FALLS	ID		09/21/2023		850		(12)			(12)		838	838			
100128886	CARY	NC		09/21/2023		654		(4)			(4)		650	650			
100128888	CENTERPORT	NY		09/21/2023		75,873		(1,217)			(1,217)		74,656	74,656			
100128890	HANAHAN	SC		09/21/2023		2,279		(41)			(41)		2,238	2,238			
100128891	BROOKLYN	NY		09/21/2023		5,501		(19)			(19)		5,482	5,482			
100128892	BROOKLYN	NY		09/21/2023		2,386		(50)			(50)		2,336	2,336			
100128895	BOCA RATON	FL		09/21/2023		2,137		(45)			(45)		2,092	2,092			
100128902	LAUREL	MD		09/21/2023		1,113		(26)			(26)		1,087	1,087			
100128905	OXFORD	GA		09/21/2023		653		(2)			(2)		651	651			
100128906	SANTA ANA	CA		09/21/2023		3,112		(33)			(33)		3,079	3,079			
100128908	MELVILLE	NY		09/21/2023		1,694		(26)			(26)		1,668	1,668			
100128912	SAN DIEGO	CA		09/21/2023		3,244		(36)			(36)		3,208	3,208			
100128915	TALLAHASSEE	FL		09/21/2023		1,108		(31)			(31)		1,077	1,077			
100128917	CORAL SPRINGS	FL		09/21/2023		3,379		(28)			(28)		3,351	3,351			
100128920	RICHMOND	TX		09/22/2023		2,465		(57)			(57)		2,408	2,408			
100128922	LOS ANGELES	CA		09/22/2023		1,286		(18)			(18)		1,268	1,268			
100128923	SAN PABLO	CA		09/22/2023		939		(21)			(21)		918	918			
100128927	HEMET	CA		09/22/2023		1,272		(16)			(16)		1,256	1,256			
100128928	MAMMOTH LAKES	CA		09/22/2023		1,606		(26)			(26)		1,580	1,580			
100128935	LAWRENCEVILLE	GA		09/22/2023		694		(12)			(12)		682	682			
100128936	VISALIA	CA		09/22/2023		4,874		(107)			(107)		4,767	4,767			
100128937	JOSHUA TREE	CA		09/22/2023		2,062		(19)			(19)		2,043	2,043			
100129223	OCALA	FL		11/03/2023		651		(10)			(10)		641	641			
100129224	SEDONA	AZ		11/03/2023		1,854		(9)			(9)		1,845	1,845			
100129229	WINTER PARK	FL		11/03/2023		3,752		(39)			(39)		3,713	3,713			
100129234	CATHEDRAL CITY	CA		11/03/2023		1,669		(14)			(14)		1,655	1,655			
100129235	JACKSONVILLE	FL		11/03/2023		1,393		(7)			(7)		1,386	1,386			
100129236	FRESNO	CA		11/03/2023		1,356		(12)			(12)		1,344	1,344			
100129238	SEDONA	AZ		11/03/2023		1,543		(16)			(16)		1,527	1,527			
100129239	BROOKHAVEN	GA		11/03/2023		3,483		(47)			(47)		3,436	3,436			
100129246	MOUNTAIN VIEW	HI		11/03/2023		893		(19)			(19)		874	874			
100129249	HOUSTON	TX		11/03/2023		780		(14)			(14)		766	766			
100129252	CHEYENNE	WY		11/03/2023		2,361		(48)			(48)		2,313	2,313			
100129254	VALLEJO	CA		11/03/2023		1,880		(22)			(22)		1,858	1,858			
100129258	WINTER GARDEN	FL		11/03/2023		2,337		(47)			(47)		2,290	2,290			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129265	GREEN VALLEY	AZ		11/03/2023		606		(55)			(55)		551	551			
100129266	BALTIMORE	MD		11/03/2023		299		(23)			(23)		276	276			
100129268	CHICAGO	IL		09/25/2023		8,713		(156)			(156)		8,557	8,557			
100129270	SCOTTSDALE	AZ		09/25/2023		15,106		(322)			(322)		14,784	14,784			
100129272	PORTLAND	OR		09/25/2023		1,766		(12)			(12)		1,754	1,754			
100129276	CAMDEN	ME		09/25/2023		735		(10)			(10)		725	725			
100129277	TWAIN HARTE	CA		09/25/2023		1,246		12			12		1,258	1,258			
100129279	WOODSTOCK	GA		09/25/2023		994		9			9		1,003	1,003			
100129280	ANNA	TX		09/25/2023		864		1			1		865	865			
100129282	NIANTIC	CT		09/25/2023		1,499		61			61		1,560	1,560			
100129283	PRINCETON	TX		09/25/2023		731		6			6		737	737			
100129284	LAS VEGAS	NV		09/25/2023		23,996		527			527		24,523	24,523			
100129285	PHOENIX	AZ		09/25/2023		721		12			12		733	733			
100129286	PRINCETON	TX		09/25/2023		760							760	760			
100129287	LAS VEGAS	NV		09/25/2023		846		(2)			(2)		844	844			
100129288	CHAUMONT	NY		09/25/2023		594		8			8		602	602			
100129289	ROSEVILLE	CA		09/25/2023		1,301		32			32		1,333	1,333			
100129291	JUPITER	FL		09/25/2023		1,257		(13)			(13)		1,244	1,244			
100129292	LOS ANGELES	CA		09/25/2023		11,901		280			280		12,181	12,181			
100129295	ASBURY PARK	NJ		09/25/2023		2,424		23			23		2,447	2,447			
100129296	JACKSONVILLE	OR		09/25/2023		101,773		454			454		102,227	102,227			
100129300	LAWRENCEVILLE	GA		09/25/2023		4,475		(28)			(28)		4,447	4,447			
100129301	HERCULES	CA		09/25/2023		5,657		77			77		5,734	5,734			
100129304	MEBANE	NC		09/25/2023		3,120		159			159		3,279	3,279			
100129306	ZEPHYRHILLS	FL		09/25/2023		984		33			33		1,017	1,017			
100129307	CHARLOTTE	NC		09/25/2023		691							691	691			
100129308	NORTH PORT	FL		09/25/2023		679		13			13		692	692			
100129310	CHARLOTTE	NC		09/25/2023		1,647		13			13		1,660	1,660			
100129311	DAWSONVILLE	GA		09/25/2023		2,108		46			46		2,154	2,154			
100129312	BROOKFIELD	VT		09/25/2023		277		1			1		278	278			
100129313	DAVENPORT	FL		09/25/2023		2,710		57			57		2,767	2,767			
100129314	CHARLOTTE	NC		09/25/2023		565		3			3		568	568			
100129315	CENTRALIA	WA		09/25/2023		838		2			2		840	840			
100129317	WILLITS	CA		09/25/2023		813		20			20		833	833			
100129318	VANCOUVER	WA		09/25/2023		974		12			12		986	986			
100129319	DAWSONVILLE	GA		09/25/2023		964		44			44		1,008	1,008			
100129320	PRINCETON	TX		09/25/2023		674		(7)			(7)		667	667			
100129321	MANOR	TX		09/25/2023		840		(2)			(2)		838	838			
100129322	CHARLOTTE	NC		09/25/2023		918		4			4		922	922			
100129323	ROSWELL	NM		09/25/2023		698		(3)			(3)		695	695			
100129325	REHOBOTH BEACH	DE		09/25/2023		2,921		17			17		2,938	2,938			
100129326	MINNEOLA	FL		09/25/2023		11,219		125			125		11,344	11,344			
100129328	SACRAMENTO	CA		09/25/2023		1,139		10			10		1,149	1,149			
100129329	QUEEN CREEK	AZ		09/25/2023		1,638		81			81		1,719	1,719			
100129330	OXNARD	CA		09/25/2023		1,198		10			10		1,208	1,208			
100129331	LITTLE ELM	TX		09/25/2023		1,198		12			12		1,210	1,210			
100129332	INDIO	CA		09/25/2023		658		10			10		668	668			
100129333	MANOR	TX		09/25/2023		590		(2)			(2)		588	588			
100129335	OCALA	FL		09/25/2023		626		8			8		634	634			
100129337	LA MESA	CA		09/25/2023		5,048		39			39		5,087	5,087			
100129338	POMPANO BEACH	FL		09/25/2023		611		2			2		613	613			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129340	WINTERS	CA		09/25/2023		997		7			7		1,004	1,004			
100129342	GARNER	NC		09/25/2023		816		25			25		841	841			
100129344	WADDELL	AZ		09/25/2023		970		2			2		972	972			
100129346	PRINCETON	TX		09/25/2023		2,655		1			1		2,656	2,656			
100129349	ZEBULON	NC		09/25/2023		1,498		12			12		1,510	1,510			
100129350	LAWRENCEVILLE	GA		09/25/2023		3,938		(34)			(34)		3,904	3,904			
100129352	PRINCETON	TX		09/25/2023		2,384		74			74		2,458	2,458			
100129353	GARNER	NC		09/25/2023		967		45			45		1,012	1,012			
100129355	POST FALLS	ID		09/25/2023		925		49			49		974	974			
100129356	PALM SPRINGS	CA		09/25/2023		8,388		13			13		8,401	8,401			
100129357	PRINCETON	TX		09/25/2023		721							721	721			
100129358	PRINCETON	TX		09/25/2023		1,074							1,074	1,074			
100129359	NORTH PORT	FL		09/25/2023		744		1			1		745	745			
100129360	CHARLOTTE	NC		09/25/2023		789		20			20		809	809			
100129361	ZEBULON	NC		09/25/2023		764		10			10		774	774			
100129363	KAPOLEI	HI		09/25/2023		1,658		(21)			(21)		1,637	1,637			
100129364	DAWSONVILLE	GA		09/25/2023		1,050		20			20		1,070	1,070			
100129365	MIAMI	FL		09/25/2023		963		33			33		996	996			
100129366	RALEIGH	NC		09/25/2023		743		11			11		754	754			
100129368	LAKE ELSINORE	CA		09/25/2023		1,335		12			12		1,347	1,347			
100129369	STANWOOD	WA		09/25/2023		966		10			10		976	976			
100129370	GILBERT	AZ		09/25/2023		1,985		64			64		2,049	2,049			
100129371	LAWRENCEVILLE	GA		09/25/2023		988		17			17		1,005	1,005			
100129373	IDAHO FALLS	ID		09/25/2023		1,283		5			5		1,288	1,288			
100129374	LEMON GROVE	CA		09/25/2023		2,018		1			1		2,019	2,019			
100129376	STAFFORD TOWNSHIP	NJ		09/26/2023		968		(2)			(2)		966	966			
100129377	EL PASO	TX		09/26/2023		719		8			8		727	727			
100129379	AUBREY	TX		09/26/2023		888		6			6		894	894			
100129382	MCKINNEY	TX		09/26/2023		864		8			8		872	872			
100129385	LAS VEGAS	NV		09/26/2023		832		1			1		833	833			
100129386	PLANO	TX		09/26/2023		1,003		13			13		1,016	1,016			
100129387	MYRTLE BEACH	SC		09/26/2023		4,200		(22)			(22)		4,178	4,178			
100129388	MANZANITA	OR		09/26/2023		1,290		22			22		1,312	1,312			
100129389	KNOXVILLE	TN		09/26/2023		805		7			7		812	812			
100129390	BELLINGHAM	WA		09/26/2023		1,432		48			48		1,480	1,480			
100129395	AUSTIN	TX		09/26/2023		1,580		5			5		1,585	1,585			
100129396	MC ALLEN	TX		09/26/2023		2,156		37			37		2,193	2,193			
100129397	WILMINGTON	DE		09/26/2023		860		(6)			(6)		854	854			
100129398	CELINA	TX		09/26/2023		1,063							1,063	1,063			
100129399	GARDEN GROVE	CA		09/26/2023		1,203		1			1		1,204	1,204			
100129400	FORT WORTH	TX		09/26/2023		1,031		(4)			(4)		1,027	1,027			
100129401	MISSION	TX		09/26/2023		982		4			4		986	986			
100129402	INDIANAPOLIS	IN		09/26/2023		1,162		(3)			(3)		1,159	1,159			
100129403	SALT LAKE CITY	UT		09/26/2023		898		(7)			(7)		891	891			
100129405	INDIANAPOLIS	IN		09/26/2023		829		5			5		834	834			
100129407	CEDAR PARK	TX		09/26/2023		1,111		12			12		1,123	1,123			
100129409	MORRO BAY	CA		09/26/2023		1,670		(15)			(15)		1,655	1,655			
100129411	SAN DIEGO	CA		09/26/2023		1,181		13			13		1,194	1,194			
100129413	TRACY	CA		09/29/2023		1,112		(21)			(21)		1,091	1,091			
100129417	KATY	TX		09/29/2023		929		(15)			(15)		914	914			
100129419	WESTFIELD	IN		09/29/2023		2,991		(11)			(11)		2,980	2,980			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129420	PHOENIX	AZ		09/29/2023		1,549		(8)			(8)		1,541	1,541			
100129423	PORTLAND	OR		09/29/2023		3,178		11			11		3,189	3,189			
100129424	LOS ANGELES	CA		09/29/2023		2,420		3			3		2,423	2,423			
100129426	CHULA VISTA	CA		09/29/2023		5,581		(26)			(26)		5,555	5,555			
100129427	OCALA	FL		09/29/2023		2,724		23			23		2,747	2,747			
100129430	CYPRESS	CA		09/29/2023		1,726		(10)			(10)		1,716	1,716			
100129432	FILLMORE	UT		09/29/2023		1,217		3			3		1,220	1,220			
100129433	WICHITA	KS		09/29/2023		712		(10)			(10)		702	702			
100129436	RICHLAND	WA		09/29/2023		857		(4)			(4)		853	853			
100129437	RICHMOND	TX		09/29/2023		1,389		(26)			(26)		1,363	1,363			
100129438	NAPLES	FL		09/29/2023		2,660		(29)			(29)		2,631	2,631			
100129439	VIRGINIA BEACH	VA		09/29/2023		431		3			3		434	434			
100129441	YOUNGSTOWN	FL		09/29/2023		685		(3)			(3)		682	682			
100129443	ROTONDA WEST	FL		09/29/2023		769		(15)			(15)		754	754			
100129445	PLACENTIA	CA		09/29/2023		1,172		(16)			(16)		1,156	1,156			
100129446	CAROLINA BEACH	NC		09/29/2023		1,643		(8)			(8)		1,635	1,635			
100129449	GREENVILLE	SC		09/29/2023		1,047		43			43		1,090	1,090			
100129450	LAKEWOOD	NJ		09/29/2023		2,262		(27)			(27)		2,235	2,235			
100129451	BELTON	MO		09/29/2023		730		(2)			(2)		728	728			
100129454	KILL DEVIL HILLS	NC		09/29/2023		1,214		(24)			(24)		1,190	1,190			
100129456	PITTSBURGH	PA		09/29/2023		1,574		(10)			(10)		1,564	1,564			
100129459	LAS VEGAS	NV		09/29/2023		810		(13)			(13)		797	797			
100129462	HALLANDALE BEACH	FL		09/29/2023		960		(13)			(13)		947	947			
100129464	HALLANDALE BEACH	FL		09/29/2023		960		(13)			(13)		947	947			
100129465	CUMMING	GA		09/29/2023		954		(15)			(15)		939	939			
100129466	FERNANDINA BEACH	FL		09/29/2023		931		(18)			(18)		913	913			
100129469	CANTON	GA		09/29/2023		745		(10)			(10)		735	735			
100129471	GUNTER	TX		09/29/2023		917		(18)			(18)		899	899			
100129472	WASHINGTON	DC		09/29/2023		1,238		(11)			(11)		1,227	1,227			
100129473	KILLEEN	TX		09/29/2023		972							972	972			
100129474	AVONDALE	AZ		09/29/2023		790		(11)			(11)		779	779			
100129475	CAPTAIN COOK	HI		09/29/2023		2,533		(12)			(12)		2,521	2,521			
100129477	LOXAHATCHEE	FL		09/29/2023		1,083		(16)			(16)		1,067	1,067			
100129478	PORTERVILLE	CA		09/29/2023		811		(8)			(8)		803	803			
100129482	PALM SPRINGS	CA		09/29/2023		1,106		5			5		1,111	1,111			
100129483	SPRING VALLEY	NY		09/29/2023		2,273		45			45		2,318	2,318			
100129485	HENDERSON	NV		09/29/2023		968		(9)			(9)		959	959			
100129486	RALEIGH	NC		09/29/2023		790		(4)			(4)		786	786			
100129487	FERNDALE	WA		09/29/2023		17,992		(289)			(289)		17,703	17,703			
100129488	PAHOA	HI		09/29/2023		6,668		(43)			(43)		6,625	6,625			
100129489	PERRY HALL	MD		09/29/2023		1,790		(30)			(30)		1,760	1,760			
100129492	MURRELLS INLET	SC		09/29/2023		687		(10)			(10)		677	677			
100129494	MOUNT PLEASANT	SC		09/29/2023		535		(3)			(3)		532	532			
100129496	HALETHORPE	MD		09/29/2023		678		(4)			(4)		674	674			
100129498	ROSEVILLE	CA		09/29/2023		1,209		(14)			(14)		1,195	1,195			
100129499	SAN ANTONIO	TX		09/29/2023		973		6			6		979	979			
100129500	CASTLE ROCK	CO		09/29/2023		1,410		8			8		1,418	1,418			
100129501	MINNEAPOLIS	MN		09/29/2023		884		(12)			(12)		872	872			
100129503	ALHAMBRA	CA		09/29/2023		2,286		(30)			(30)		2,256	2,256			
100129504	ELIZABETH	NJ		09/29/2023		1,159		(3)			(3)		1,156	1,156			
100129505	DAVIS	CA		09/29/2023		8,974		(118)			(118)		8,856	8,856			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129506	PUYALLUP	WA		09/29/2023		1,350		(10)			(10)		1,340	1,340			
100129507	MARYSVILLE	WA		09/29/2023		1,535		12			12		1,547	1,547			
100129508	APACHE JUNCTION	AZ		09/29/2023		1,357		19			19		1,376	1,376			
100129509	ALISO VIEJO	CA		09/29/2023		1,636		(23)			(23)		1,613	1,613			
100129510	MANTECA	CA		09/29/2023		1,172		8			8		1,180	1,180			
100129511	DESTIN	FL		09/29/2023		2,114		48			48		2,162	2,162			
100129514	CRYSTAL	MN		09/29/2023		1,056							1,056	1,056			
100129515	POOLER	GA		09/29/2023		1,106		64			64		1,170	1,170			
100129516	MIAMI LAKES	FL		09/29/2023		5,348		(27)			(27)		5,321	5,321			
100129517	WASHINGTON	UT		09/29/2023		915		4			4		919	919			
100129519	ATLANTA	GA		09/29/2023		1,277		(13)			(13)		1,264	1,264			
100129522	LOS ANGELES	CA		09/29/2023		3,068		50			50		3,118	3,118			
100129525	IDAHO FALLS	ID		09/29/2023		1,470		(23)			(23)		1,447	1,447			
100129529	DANA POINT	CA		09/29/2023		2,270		(22)			(22)		2,248	2,248			
100129530	HYATTSVILLE	MD		09/29/2023		1,058		(18)			(18)		1,040	1,040			
100129535	PORT CHARLOTTE	FL		09/29/2023		1,182		(21)			(21)		1,161	1,161			
100129537	VICTORVILLE	CA		09/29/2023		4,754		(6)			(6)		4,748	4,748			
100129540	SAINT AUGUSTINE	FL		09/29/2023		649		(13)			(13)		636	636			
100129542	SAINT AUGUSTINE	FL		09/29/2023		648		(12)			(12)		636	636			
100129544	DAVENPORT	FL		09/29/2023		800		(1)			(1)		799	799			
100129546	HEBER CITY	UT		09/29/2023		1,454		98			98		1,552	1,552			
100129547	MERCED	CA		09/29/2023		1,121		45			45		1,166	1,166			
100129548	MERCED	CA		09/29/2023		1,373		54			54		1,427	1,427			
100129551	MYRTLE BEACH	SC		09/29/2023		917		59			59		976	976			
100129552	KYLE	TX		09/29/2023		811		21			21		832	832			
100129553	SHAFTER	CA		09/29/2023		988		47			47		1,035	1,035			
100129554	MERCED	CA		09/29/2023		1,194		36			36		1,230	1,230			
100129555	HENDERSON	NV		09/29/2023		962		50			50		1,012	1,012			
100129556	MERCED	CA		09/29/2023		1,097		35			35		1,132	1,132			
100129557	SAINT AUGUSTINE	FL		09/29/2023		853		33			33		886	886			
100129558	SUMMERVILLE	SC		09/29/2023		1,178		51			51		1,229	1,229			
100129559	TEMPLE	TX		09/29/2023		2,772		119			119		2,891	2,891			
100129560	NEW MARKET	AL		09/29/2023		818		39			39		857	857			
100129561	FREDERICK	MD		09/29/2023		1,683		51			51		1,734	1,734			
100129562	WINDSOR	CO		09/29/2023		1,324		59			59		1,383	1,383			
100129563	BENTONVILLE	AR		09/29/2023		4,781		13			13		4,794	4,002		(793)	(793)
100129564	PATERSON	NJ		09/29/2023		1,361		(12)			(12)		1,349	1,349			
100129565	MEDIA	PA		09/29/2023		1,164		(7)			(7)		1,157	1,157			
100129567	COVENTRY TOWNSHIP	OH		09/29/2023		1,705		(7)			(7)		1,698	1,698			
100129568	JACKSON	NJ		09/29/2023		1,254		(18)			(18)		1,236	1,236			
100129569	AVON	OH		09/29/2023		770		(10)			(10)		760	760			
100129572	MEDFORD	OR		09/29/2023		1,058		(8)			(8)		1,050	1,050			
100129574	DANA POINT	CA		09/29/2023		2,309		(22)			(22)		2,287	2,287			
100129576	HENDERSON	NV		09/29/2023		1,317		(2)			(2)		1,315	1,315			
100129577	MANTECA	CA		09/29/2023		897		(2)			(2)		895	895			
100129578	SARGENT	TX		09/29/2023		1,059		1			1		1,060	1,060			
100129579	DENTON	TX		09/29/2023		990		(9)			(9)		981	981			
100129580	DALLAS	TX		09/29/2023		981		(17)			(17)		964	964			
100129581	FLOWER MOUND	TX		09/29/2023		3,507		72			72		3,579	3,579			
100129583	SHIP BOTTOM	NJ		09/29/2023		2,636		(57)			(57)		2,579	2,579			
100129584	CUTLER BAY	FL		09/29/2023		5,722		(73)			(73)		5,649	5,649			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129586	NORFOLK	VA		09/29/2023		1,028		(15)			(15)		1,013	1,013			
100129587	SUNSET BEACH	NC		09/29/2023		1,609		(7)			(7)		1,602	1,602			
100129588	LAS VEGAS	NV		09/29/2023		732		(6)			(6)		726	726			
100129590	DUENWEG	MO		09/29/2023		799		(4)			(4)		795	795			
100129591	SAN DIEGO	CA		09/29/2023		1,768		(30)			(30)		1,738	1,738			
100129592	ELLIJAY	GA		09/29/2023		1,171		8			8		1,179	1,179			
100129593	AMARILLO	TX		09/29/2023		682		(4)			(4)		678	678			
100129594	SALUDA	NC		09/29/2023		1,172		6			6		1,178	1,178			
100129596	LEES SUMMIT	MO		09/29/2023		1,508		94			94		1,602	1,602			
100129597	CHICAGO	IL		09/29/2023		1,563		(2)			(2)		1,561	1,561			
100129598	SALT LAKE CITY	UT		09/29/2023		1,633		4			4		1,637	1,637			
100129600	LEES SUMMIT	MO		09/29/2023		1,417		62			62		1,479	1,479			
100129601	LEES SUMMIT	MO		09/29/2023		1,457		63			63		1,520	1,520			
100129603	NEWBERRY	FL		09/29/2023		698		16			16		714	714			
100129604	DAVENPORT	FL		09/29/2023		1,039		42			42		1,081	1,081			
100129605	LOGANVILLE	GA		09/29/2023		967		32			32		999	999			
100129606	FOLSOM	CA		09/29/2023		1,623		18			18		1,641	1,641			
100129607	FOLEY	AL		09/29/2023		2,234		43			43		2,277	2,277			
100129608	NEWBERRY	FL		09/29/2023		733		16			16		749	749			
100129609	WALLA WALLA	WA		09/29/2023		1,184		(17)			(17)		1,167	1,167			
100129610	NEWBERRY	FL		09/29/2023		685		15			15		700	700			
100129611	LEES SUMMIT	MO		09/29/2023		1,547		122			122		1,669	1,669			
100129612	LEANDER	TX		09/29/2023		1,185		47			47		1,232	1,232			
100129613	FRANKLIN	TN		09/29/2023		2,404		169			169		2,573	2,573			
100129615	MIAMI	FL		09/29/2023		1,377		(10)			(10)		1,367	1,367			
100129616	JERSEY CITY	NJ		09/29/2023		826		(20)			(20)		806	806			
100129621	LAS VEGAS	NV		09/29/2023		818		(18)			(18)		800	800			
100129622	LELAND	NC		09/29/2023		1,101		(17)			(17)		1,084	1,084			
100129624	NASHVILLE	TN		09/29/2023		1,055		(4)			(4)		1,051	1,051			
100129625	DEER PARK	WA		09/29/2023		1,459		(18)			(18)		1,441	1,441			
100129627	INDIANAPOLIS	IN		09/29/2023		836		2			2		838	838			
100129628	FARMERSVILLE	TX		09/29/2023		807		(15)			(15)		792	792			
100129629	MCKINNEY	TX		09/29/2023		144,304		1,466			1,466		145,770	145,770			
100129631	RICHMOND	TX		09/29/2023		735		(8)			(8)		727	727			
100129632	LAVON	TX		09/29/2023		762		(13)			(13)		749	749			
100129633	BALDWIN PARK	CA		09/29/2023		2,126		13			13		2,139	2,139			
100129634	SAN LEANDRO	CA		09/29/2023		1,689		1			1		1,690	1,690			
100129635	PANAMA CITY BEACH	FL		09/29/2023		3,480		(32)			(32)		3,448	3,448			
100129636	NEW ORLEANS	LA		09/29/2023		877		(2)			(2)		875	875			
100129638	LYNCHBURG	VA		09/29/2023		645		(13)			(13)		632	632			
100129639	LANCASTER	CA		09/29/2023		950		(15)			(15)		935	935			
100129640	ONTARIO	CA		09/29/2023		1,533							1,533	1,533			
100129642	OVIEDO	FL		09/29/2023		820		(14)			(14)		806	806			
100129644	SAN ANTONIO	TX		09/29/2023		681		1			1		682	682			
100129646	MCKINNEY	TX		09/29/2023		694		(12)			(12)		682	682			
100129647	CENTERTON	AR		09/29/2023		700		(1)			(1)		699	699			
100129648	HOLLY SPRINGS	GA		09/29/2023		964		(7)			(7)		957	957			
100129649	WEST SPRINGFIELD	MA		09/29/2023		1,253		(9)			(9)		1,244	1,244			
100129650	CHARLOTTE	NC		09/29/2023		817		5			5		822	822			
100129651	SUNNY ISLES BEACH	FL		09/29/2023		688		(8)			(8)		680	680			
100129652	CINCINNATI	OH		09/29/2023		697		16			16		713	713			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129653	SALT LAKE CTY	UT		09/29/2023		1,449		(19)			(19)		1,430	1,430			
100129655	OOLTEWAH	TN		09/29/2023		2,458		25			25		2,483	2,483			
100129656	ROSEVILLE	CA		09/29/2023		1,572		89			89		1,661	1,661			
100129657	NAPLES	FL		09/29/2023		1,255		(11)			(11)		1,244	1,244			
100129658	CALDWELL	NJ		09/29/2023		1,588		10			10		1,598	1,598			
100129659	SKIATOOK	OK		09/29/2023		878		(3)			(3)		875	875			
100129660	COROLLA	NC		09/29/2023		34,282		(369)			(369)		33,913	33,913			
100129664	GARNER	NC		09/29/2023		730		(8)			(8)		722	722			
100129665	LEANDER	TX		09/29/2023		801		(3)			(3)		798	798			
100129666	KISSIMMEE	FL		09/29/2023		1,010		11			11		1,021	1,021			
100129667	CHANDLER	AZ		09/29/2023		2,268		(40)			(40)		2,228	2,228			
100129669	MERIDIAN	ID		09/29/2023		693		(11)			(11)		682	682			
100129671	MONROE	NY		09/29/2023		1,574		11			11		1,585	1,585			
100129673	GROVELAND	FL		09/29/2023		1,549		(2)			(2)		1,547	1,547			
100129674	KISSIMMEE	FL		09/29/2023		771		(12)			(12)		759	759			
100129676	BROADVIEW HEIGHTS	OH		09/29/2023		1,101							1,101	1,101			
100129678	CONVERSE	TX		09/29/2023		1,514		130			130		1,644	1,644			
100129680	CONVERSE	TX		09/29/2023		1,514		130			130		1,644	1,644			
100129681	FORT WALTON BEACH	FL		09/29/2023		964		(11)			(11)		953	953			
100129683	FORNEY	TX		09/29/2023		669		(7)			(7)		662	662			
100129684	POCATELLO	ID		09/29/2023		639		(3)			(3)		636	636			
100129685	WARREN	OH		09/29/2023		675		(12)			(12)		663	663			
100129688	ATOKA	TN		09/29/2023		865		24			24		889	889			
100129689	DENVER	CO		09/29/2023		1,269		(14)			(14)		1,255	1,255			
100129690	CASA GRANDE	AZ		09/29/2023		826		(13)			(13)		813	813			
100129691	AUBREY	TX		09/29/2023		930		16			16		946	946			
100129694	MIAMI	FL		09/29/2023		1,766		(21)			(21)		1,745	1,745			
100129697	GRANBURY	TX		09/29/2023		711		(14)			(14)		697	697			
100129699	KANSAS CITY	KS		09/29/2023		2,846		(31)			(31)		2,815	2,815			
100129700	LAS VEGAS	NV		09/29/2023		1,876		(7)			(7)		1,869	1,869			
100129703	PARKER	CO		09/29/2023		1,276		15			15		1,291	1,291			
100129705	HAVERSTRAW	NY		09/29/2023		814		(1)			(1)		813	813			
100129706	MADISON	AL		09/29/2023		975		46			46		1,021	1,021			
100129707	SHERMAN	TX		09/29/2023		716		(14)			(14)		702	702			
100129708	LEHI	UT		09/29/2023		967		(17)			(17)		950	950			
100129710	QUINCY	CA		09/29/2023		1,231		(27)			(27)		1,204	1,204			
100129711	LAS VEGAS	NV		09/29/2023		2,817		(10)			(10)		2,807	2,807			
100129712	BELLA VISTA	AR		09/29/2023		853		(14)			(14)		839	839			
100129713	GRAND RAPIDS	MI		09/29/2023		952		(11)			(11)		941	941			
100129714	CAPE CORAL	FL		09/29/2023		669		(3)			(3)		666	666			
100129715	BEAUFORT	SC		09/29/2023		723		(2)			(2)		721	721			
100129716	NEWARK	NJ		09/29/2023		965		(10)			(10)		955	955			
100129719	LEANDER	TX		09/29/2023		857		(8)			(8)		849	849			
100129721	PARKVILLE	MD		09/29/2023		1,059		15			15		1,074	1,074			
100129722	GATLINBURG	TN		09/29/2023		1,773		(13)			(13)		1,760	1,760			
100129724	LAS VEGAS	NV		09/29/2023		2,307		21			21		2,328	2,328			
100129725	MOORESVILLE	NC		09/29/2023		1,091		32			32		1,123	1,123			
100129728	NASHVILLE	TN		09/29/2023		1,415		(2)			(2)		1,413	1,413			
100129730	ORLANDO	FL		09/29/2023		1,146		(17)			(17)		1,129	1,129			
100129731	WELDON SPRING	MO		09/29/2023		965		(18)			(18)		947	947			
100129732	ORANGE CITY	FL		09/29/2023		706		4			4		710	710			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129746	MIAMI	FL		09/27/2023		2,370		(6)			(6)		2,364	2,364			
100129750	BALTIMORE	MD		09/27/2023		329		(12)			(12)		317	317			
100129751	HOUSTON	TX		09/27/2023		824		(66)			(66)		758	758			
100129754	NASHUA	NH		09/27/2023		1,186		(28)			(28)		1,158	1,158			
100129756	BALTIMORE	MD		09/27/2023		239		(13)			(13)		226	226			
100129757	SPOKANE VALLEY	WA		09/27/2023		469		(11)			(11)		458	458			
100129758	ATLANTA	GA		09/27/2023		878		(7)			(7)		871	871			
100129760	UPLAND	CA		09/27/2023		2,766		(48)			(48)		2,718	2,718			
100129762	FORT PIERCE	FL		09/27/2023		392		(4)			(4)		388	388			
100129765	FORT PIERCE	FL		09/27/2023		322							322	322			
100129774	DALLAS	TX		09/27/2023		1,256		(17)			(17)		1,239	1,239			
100129775	CORONA	CA		09/27/2023		1,518		(6)			(6)		1,512	1,512			
100129777	CHARLOTTE	NC		09/27/2023		653		(5)			(5)		648	648			
100129781	WATAUGA	TX		09/27/2023		539		(18)			(18)		521	521			
100129783	ELIZABETH	NJ		09/27/2023		1,430		8			8		1,438	1,438			
100129784	KATY	TX		09/27/2023		1,755		(40)			(40)		1,715	1,715			
100129785	DULUTH	GA		09/27/2023		754		(9)			(9)		745	745			
100129786	LAS VEGAS	NV		09/27/2023		957		(19)			(19)		938	938			
100129787	PALM BAY	FL		09/27/2023		1,562		(27)			(27)		1,535	1,535			
100129790	SACRAMENTO	CA		09/27/2023		480		(25)			(25)		455	455			
100129792	BAKERSFIELD	CA		09/27/2023		1,230		(32)			(32)		1,198	1,198			
100129793	SAN BERNARDINO	CA		09/27/2023		523		(20)			(20)		503	503			
100129794	BAKERSFIELD	CA		09/27/2023		363		(2)			(2)		361	361			
100129795	ORLANDO	FL		09/27/2023		1,236		(25)			(25)		1,211	1,211			
100129797	THORNTON	CO		09/27/2023		267		(10)			(10)		257	257			
100129799	LAS VEGAS	NV		09/27/2023		6,711		(388)			(388)		6,323	6,323			
100129801	HIGHLAND	CA		09/27/2023		1,084		(3)			(3)		1,081	1,081			
100129802	SARASOTA	FL		09/27/2023		1,062		(38)			(38)		1,024	1,024			
100129803	ANTIOCH	CA		09/27/2023		3,341		34			34		3,375	3,375			
100129806	HOLLYWOOD	FL		09/27/2023		777		(14)			(14)		763	763			
100129807	CARSON CITY	NV		09/27/2023		252		(12)			(12)		240	240			
100129808	NORWALK	CT		09/27/2023		1,662		3			3		1,665	1,665			
100129810	KANSAS CITY	MO		09/27/2023		511		(21)			(21)		490	490			
100129812	WOODBURN	OR		09/27/2023		757		(15)			(15)		742	742			
100129814	THREE OAKS	MI		09/27/2023		442		(23)			(23)		419	419			
100129815	HOUSTON	TX		09/27/2023		5,885		(116)			(116)		5,769	5,769			
100129816	PENDLETON	IN		09/27/2023		675		(18)			(18)		657	657			
100129819	DACULA	GA		09/27/2023		968		(30)			(30)		938	938			
100129820	SALT LAKE CITY	UT		09/27/2023		1,347		(24)			(24)		1,323	1,323			
100129821	DACULA	GA		09/27/2023		965		(37)			(37)		928	928			
100129822	VICTORVILLE	CA		09/27/2023		809		(22)			(22)		787	787			
100129824	CRESTLINE	CA		09/27/2023		853		(11)			(11)		842	842			
100129825	PALMDALE	CA		09/27/2023		802		5			5		807	807			
100129826	LA QUINTA	CA		09/27/2023		2,100		(18)			(18)		2,082	2,082			
100129830	GATLINBURG	TN		09/27/2023		1,171		(26)			(26)		1,145	1,145			
100129832	ORLANDO	FL		09/27/2023		619		(13)			(13)		606	606			
100129834	SALINAS	CA		09/27/2023		1,555		5			5		1,560	1,560			
100129835	CLEARWATER	FL		09/27/2023		2,066		(16)			(16)		2,050	2,050			
100129838	BUCKEYE	AZ		09/27/2023		2,166		19			19		2,185	2,185			
100129840	LAWRENCEVILLE	GA		09/27/2023		841		(11)			(11)		830	830			
100129845	SAN DIEGO	CA		09/27/2023		1,879		(41)			(41)		1,838	1,838			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129848	SAN DIEGO	CA		09/27/2023		3,861		(2)			(2)		3,859	3,859			
100129850	SILVER SPRING	MD		09/27/2023		787		(2)			(2)		785	785			
100129853	PALMDALE	CA		09/27/2023		461		(4)			(4)		457	457			
100129854	BUENA PARK	CA		09/27/2023		1,505		(22)			(22)		1,483	1,483			
100129857	BUFORD	GA		09/27/2023		536		(29)			(29)		507	507			
100129858	HARRISBURG	PA		09/27/2023		700		(17)			(17)		683	683			
100129860	CUTLER BAY	FL		09/27/2023		1,560		(22)			(22)		1,538	1,538			
100129864	WEST PALM BEACH	FL		09/27/2023		2,000		(66)			(66)		1,934	1,934			
100129866	NEWARK	NJ		09/27/2023		1,259		(23)			(23)		1,236	1,236			
100129871	CLEVELAND HEIGHTS	OH		09/27/2023		423		(11)			(11)		412	412			
100129873	MILWAUKEE	WI		09/27/2023		159		(5)			(5)		154	154			
100129874	SAVANNAH	GA		09/27/2023		802		(42)			(42)		760	760			
100129875	NEW WINDSOR	NY		09/27/2023		834		(12)			(12)		822	822			
100129879	ATLANTIC CITY	NJ		09/27/2023		173		(6)			(6)		167	167			
100129880	NORTH EAST	MD		09/27/2023		1,128		(30)			(30)		1,098	1,098			
100129882	TORRINGTON	CT		09/27/2023		513		(13)			(13)		500	500			
100129883	CEDARVILLE	NJ		09/27/2023		349		(14)			(14)		335	335			
100129887	WARMINSTER	PA		09/27/2023		204		(7)			(7)		197	197			
100129888	FONTANA	CA		09/27/2023		773		(14)			(14)		759	759			
100129892	WILMINGTON	DE		09/27/2023		354		(10)			(10)		344	344			
100129894	HARTFORD	CT		09/27/2023		832		(15)			(15)		817	817			
100129896	MONROE	NC		09/27/2023		954		(39)			(39)		915	915			
100129897	KANSAS CITY	MO		09/27/2023		367		(7)			(7)		360	360			
100129901	PORTAGE	IN		09/27/2023		408		(11)			(11)		397	397			
100129905	RIVERHEAD	NY		09/27/2023		772		(22)			(22)		750	750			
100129908	HAMILTON TOWNSHIP	NJ		09/27/2023		541		(26)			(26)		515	515			
100129911	THE BRONX	NY		09/27/2023		9,079		(336)			(336)		8,743	8,743			
100129912	HAZEL CREST	IL		09/27/2023		369		(10)			(10)		359	359			
100129914	CHICAGO	IL		09/27/2023		429		(11)			(11)		418	418			
100129915	STATEN ISLAND	NY		09/27/2023		1,270		(26)			(26)		1,244	1,244			
100129918	ROUND LAKE BEACH	IL		09/27/2023		352		(6)			(6)		346	346			
100129919	BAYPORT	NY		09/27/2023		1,180		(31)			(31)		1,149	1,149			
100129920	ROUND LAKE BEACH	IL		09/27/2023		200		(5)			(5)		195	195			
100129921	SCRANTON	PA		09/27/2023		536		(5)			(5)		531	531			
100129922	MILTON	FL		09/27/2023		426		(10)			(10)		416	416			
100129924	UNIONDALE	NY		09/27/2023		1,167		(29)			(29)		1,138	1,138			
100129925	WESTLAND	MI		09/27/2023		203		(7)			(7)		196	196			
100129926	INDEPENDENCE	MO		09/27/2023		450		(8)			(8)		442	442			
100129927	BRONX	NY		09/27/2023		1,751		(34)			(34)		1,717	1,717			
100129929	KANSAS CITY	MO		09/27/2023		381		(7)			(7)		374	374			
100129931	LOCKPORT	IL		09/27/2023		501		(13)			(13)		488	488			
100129932	ONEONTA	NY		09/27/2023		348		(5)			(5)		343	343			
100129933	TRENTON	NJ		09/27/2023		439		(20)			(20)		419	419			
100129935	FLORENCE	KY		09/27/2023		407		(13)			(13)		394	394			
100129936	KANSAS CITY	MO		09/27/2023		568		(13)			(13)		555	555			
100129938	KANSAS CITY	MO		09/27/2023		575		(13)			(13)		562	562			
100129939	CHICAGO	IL		09/27/2023		182		(4)			(4)		178	178			
100129941	WATERBURY	CT		09/27/2023		729		(13)			(13)		716	716			
100129942	PHILADELPHIA	PA		09/27/2023		570		(13)			(13)		557	557			
100129943	MONTICELLO	IN		09/27/2023		651		(32)			(32)		619	619			
100129944	LANCASTER	PA		09/27/2023		397		(7)			(7)		390	390			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129945	KNOXVILLE	TN		09/27/2023		428		(9)			(9)		419	419			
100129946	CHICAGO	IL		09/27/2023		539		(10)			(10)		529	529			
100129947	ROCKFORD	TN		09/27/2023		460		(9)			(9)		451	451			
100129949	CALUMET CITY	IL		09/27/2023		339		(9)			(9)		330	330			
100129950	HOUMA	LA		09/27/2023		610		(15)			(15)		595	595			
100129952	GOSHEN	NY		09/27/2023		733		(14)			(14)		719	719			
100129953	MAYS LANDING	NJ		09/27/2023		429		(13)			(13)		416	416			
100129954	MIAMI	FL		09/27/2023		1,654		(60)			(60)		1,594	1,594			
100129955	COVINGTON	KY		09/27/2023		306		(7)			(7)		299	299			
100129958	CENTRAL ISLIP	NY		09/27/2023		822		(30)			(30)		792	792			
100129959	STAFFORD	VA		09/27/2023		319		(6)			(6)		313	313			
100129961	DETROIT	MI		09/27/2023		355		(8)			(8)		347	347			
100129963	FARMINGDALE	NY		09/27/2023		1,250		(44)			(44)		1,206	1,206			
100129965	HICKSVILLE	NY		09/27/2023		1,414		(49)			(49)		1,365	1,365			
100129966	CHICAGO	IL		09/27/2023		337		(16)			(16)		321	321			
100129968	GARFIELD	NJ		09/27/2023		610		(32)			(32)		578	578			
100129969	YONKERS	NY		09/27/2023		1,251		(57)			(57)		1,194	1,194			
100129974	CEDARTOWN	GA		09/27/2023		283		(5)			(5)		278	278			
100129975	GARFIELD HEIGHTS	OH		09/27/2023		205		(6)			(6)		199	199			
100129976	SPARROW BUSH	NY		09/27/2023		691		(20)			(20)		671	671			
100129977	NANUET	NY		09/27/2023		1,107		(33)			(33)		1,074	1,074			
100129978	FAIRBORN	OH		09/27/2023		294		(10)			(10)		284	284			
100129979	DAYTON	OH		09/27/2023		273		(8)			(8)		265	265			
100129980	MASTIC	NY		09/27/2023		905		(24)			(24)		881	881			
100129981	NEW HAVEN	CT		09/27/2023		2,407		(67)			(67)		2,340	2,340			
100129983	EAST ORANGE	NJ		09/27/2023		691		(33)			(33)		658	658			
100129990	FARMINGVILLE	NY		09/27/2023		971		(18)			(18)		953	953			
100129991	POUGHKEEPSIE	NY		09/27/2023		619		(17)			(17)		602	602			
100129995	SPRING VALLEY	NY		09/27/2023		1,169		(32)			(32)		1,137	1,137			
100129998	EASTPOINTE	MI		09/27/2023		177		(5)			(5)		172	172			
100129999	PHILADELPHIA	PA		09/27/2023		1,679		(59)			(59)		1,620	1,620			
100130003	WINTER HAVEN	FL		09/27/2023		391		(10)			(10)		381	381			
100130004	CAMDEN	NJ		09/27/2023		194		(8)			(8)		186	186			
100130007	GOSHEN	NY		09/27/2023		740		(19)			(19)		721	721			
100130009	BLOOMINGBURG	NY		09/27/2023		548		(15)			(15)		533	533			
100130010	MONTGOMERY	NY		09/27/2023		646		(17)			(17)		629	629			
100130011	CREST HILL	IL		09/27/2023		216		(5)			(5)		211	211			
100130013	MILLVILLE	NJ		09/27/2023		288		(6)			(6)		282	282			
100130016	LUFKIN	TX		09/27/2023		286		(8)			(8)		278	278			
100130017	LUFKIN	TX		09/27/2023		455		(11)			(11)		444	444			
100130018	LUFKIN	TX		09/27/2023		295		(7)			(7)		288	288			
100130019	LUFKIN	TX		09/27/2023		454		(12)			(12)		442	442			
100130020	COLUMBUS	OH		09/27/2023		706		(18)			(18)		688	688			
100130021	SHARON HILL	PA		09/27/2023		630		(18)			(18)		612	612			
100130022	CENTRAL ISLIP	NY		09/27/2023		3,071		(82)			(82)		2,989	2,989			
100130023	ALLENTOWN	PA		09/27/2023		270		(5)			(5)		265	265			
100130024	CITY OF ORANGE	NJ		09/27/2023		690		(13)			(13)		677	677			
100130025	LUFKIN	TX		09/27/2023		302		(8)			(8)		294	294			
100130026	LUFKIN	TX		09/27/2023		336		(9)			(9)		327	327			
100130028	NEW ORLEANS	LA		09/27/2023		412		(11)			(11)		401	401			
100130029	MILWAUKEE	WI		09/27/2023		370		(11)			(11)		359	359			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130030	PHILADELPHIA	PA		09/27/2023		278		(8)			(8)		270	270			
100130032	BROOKLYN	MD		09/27/2023		334		(3)			(3)		331	331			
100130033	EAGLE RIVER	AK		09/27/2023		563		(13)			(13)		550	550			
100130034	ARLINGTON	TX		09/27/2023		561		(8)			(8)		553	553			
100130035	BUFFALO	NY		09/27/2023		374		(8)			(8)		366	366			
100130036	LENOIR	NC		09/27/2023		227		(5)			(5)		222	222			
100130037	STATEN ISLAND	NY		09/27/2023		1,896		(23)			(23)		1,873	1,873			
100130038	SOUTH BEND	IN		09/27/2023		292		(12)			(12)		280	280			
100130039	CHICAGO	IL		09/27/2023		410		(12)			(12)		398	398			
100130040	PHILADELPHIA	PA		09/27/2023		333		(8)			(8)		325	325			
100130041	KANSAS CITY	MO		09/27/2023		389		(10)			(10)		379	379			
100130042	LAKE CITY	FL		09/27/2023		1,868		(44)			(44)		1,824	1,824			
100130045	BALTIMORE	MD		09/27/2023		297		(7)			(7)		290	290			
100130046	LANHAM	MD		09/27/2023		2,017		(28)			(28)		1,989	1,989			
100130047	RIO RANCHO	NM		09/27/2023		467		(14)			(14)		453	453			
100130049	CLARKSVILLE	TN		09/27/2023		444		(3)			(3)		441	441			
100130051	MEMPHIS	TN		09/27/2023		245		(10)			(10)		235	235			
100130052	CHESTER	NY		09/27/2023		395		27			27		422	422			
100130060	DUNMORE	PA		09/27/2023		440		(8)			(8)		432	432			
100130061	MILTON	FL		09/27/2023		285		(7)			(7)		278	278			
100130101	NETHERLANDS	NLD		09/26/2023		3,144						(257)	2,887	3,171	284		284
100130112	NETHERLANDS	NLD		09/26/2023		1,568						(128)	1,440	1,586	146		146
100130116	NETHERLANDS	NLD		09/26/2023		30,963						(2,514)	28,449	31,076	2,627		2,627
100130119	NETHERLANDS	NLD		09/26/2023		689						(56)	633	689	56		56
100130127	NETHERLANDS	NLD		09/26/2023		593						(48)	545	596	51		51
100130129	NETHERLANDS	NLD		09/26/2023		177						(14)	163	178	15		15
100130131	NETHERLANDS	NLD		09/26/2023		510						(42)	468	513	45		45
100130132	NETHERLANDS	NLD		09/26/2023		802						(65)	737	800	63		63
100130138	SAN MATEO	CA		11/15/2023		1,344		(43)			(43)		1,301	1,301			
100130139	MCKINNEY	TX		11/15/2023		1,034		(17)			(17)		1,017	1,017			
100130140	SAN ANTONIO	TX		11/15/2023		1,372		(72)			(72)		1,300	1,300			
100130142	FREEHOLD	NJ		11/15/2023		1,518		(84)			(84)		1,434	1,434			
100130143	PARKLAND	FL		11/15/2023		3,408		151			151		3,559	3,559			
100130144	AURORA	IL		11/15/2023		271		(13)			(13)		258	258			
100130145	CHICAGO	IL		11/15/2023		549		(28)			(28)		521	521			
100130149	BAYTOWN	TX		11/15/2023		437		(12)			(12)		425	425			
100130152	OXFORD	NJ		11/15/2023		581		(38)			(38)		543	543			
100130155	ANDERSON	IN		11/15/2023		264		(17)			(17)		247	247			
100130158	ANDERSON	IN		11/15/2023		263		(16)			(16)		247	247			
100130159	LAKE MARY	FL		11/15/2023		306		(17)			(17)		289	289			
100130161	ANDERSON	IN		11/15/2023		263		(16)			(16)		247	247			
100130163	ATLANTA	GA		11/15/2023		1,094		(13)			(13)		1,081	1,081			
100130165	ANDERSON	IN		11/15/2023		262		(15)			(15)		247	247			
100130168	SCHILLER PARK	IL		11/15/2023		892		1			1		893	893			
100130171	MANSFIELD	TX		11/15/2023		811		(1)			(1)		810	810			
100130173	GARDNER	MA		11/15/2023		647		(25)			(25)		622	622			
100130180	BOCA RATON	FL		11/15/2023		2,467		(74)			(74)		2,393	2,393			
100130182	OMAHA	NE		11/15/2023		584		(25)			(25)		559	559			
100130183	KLAMATH FALLS	OR		11/15/2023		366		(15)			(15)		351	351			
100130185	SAN DIEGO	CA		11/15/2023		738		9			9		747	747			
100130187	HOUSTON	TX		11/15/2023		620		(59)			(59)		561	561			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130188	COLUMBUS	OH		11/15/2023		891		(44)			(44)		847	847			
100130190	WILSON	WI		11/15/2023		1,935		(62)			(62)		1,873	1,873			
100130192	GREENVILLE	TX		11/15/2023		628		(50)			(50)		578	578			
100130193	SIMI VALLEY	CA		11/15/2023		839		(27)			(27)		812	812			
100130194	SAINT CLAIR SHORES	MI		11/15/2023		422		(14)			(14)		408	408			
100130197	STUART	FL		11/15/2023		692		(24)			(24)		668	668			
100130198	SAINT AUGUSTINE	FL		11/15/2023		931		(46)			(46)		885	885			
100130201	HOUSTON	TX		11/15/2023		389		(14)			(14)		375	375			
100130203	TAMPA	FL		11/15/2023		579		(14)			(14)		565	565			
100130211	SEATTLE	WA		11/15/2023		804		(6)			(6)		798	798			
100130215	BALTIMORE	MD		11/15/2023		651		(31)			(31)		620	620			
100130217	CLOVIS	CA		11/15/2023		1,538		(48)			(48)		1,490	1,490			
100130222	KATY	TX		11/15/2023		1,415		(46)			(46)		1,369	1,369			
100130225	PANAMA CITY	FL		11/15/2023		276		(22)			(22)		254	254			
100130228	PINOLE	CA		11/15/2023		4,757		(158)			(158)		4,599	4,599			
100130229	NORWALK	CA		11/15/2023		685		(5)			(5)		680	680			
100130231	SAN DIEGO	CA		11/15/2023		1,418		(11)			(11)		1,407	1,407			
100130232	COLORADO SPRINGS	CO		11/15/2023		1,368		(33)			(33)		1,335	1,335			
100130233	LAS VEGAS	NV		11/15/2023		556		1			1		557	557			
100130237	PLAINFIELD	IL		09/28/2023		1,306		(13)			(13)		1,293	1,293			
100130241	ROME	GA		09/28/2023		342		(14)			(14)		328	328			
100130246	COLUMBIA	SC		09/28/2023		473		(29)			(29)		444	444			
100130248	HUMBLE	TX		09/28/2023		1,378		(39)			(39)		1,339	1,339			
100130249	BAKERSFIELD	CA		09/28/2023		1,426		(13)			(13)		1,413	1,413			
100130255	LOS BANOS	CA		09/28/2023		1,324		(5)			(5)		1,319	1,319			
100130260	AUBURN	WA		09/28/2023		664		(11)			(11)		653	653			
100130261	SHREVEPORT	LA		09/28/2023		527		(17)			(17)		510	510			
100130262	AZUSA	CA		09/28/2023		933		(15)			(15)		918	918			
100130265	ATLANTA	GA		09/28/2023		1,225		(78)			(78)		1,147	1,147			
100130267	PEMBERTON	NJ		09/28/2023		210		(3)			(3)		207	207			
100130268	SAN ANTONIO	TX		09/28/2023		421		(9)			(9)		412	412			
100130269	BAKERSFIELD	CA		09/28/2023		2,246		(52)			(52)		2,194	2,194			
100130271	CHICAGO	IL		09/28/2023		2,597							2,597	2,597			
100130272	GOODYEAR	AZ		09/28/2023		503		(12)			(12)		491	491			
100130273	BUCKEYE	AZ		09/28/2023		581		(14)			(14)		567	567			
100130274	GOODYEAR	AZ		09/28/2023		527		(11)			(11)		516	516			
100130275	SEGUIN	TX		09/28/2023		313		(7)			(7)		306	306			
100130276	WILLINGBORO	NJ		09/28/2023		515		(10)			(10)		505	505			
100130278	GRAYSLAKE	IL		09/28/2023		549		(13)			(13)		536	536			
100130283	DEKALB	IL		09/28/2023		367		(6)			(6)		361	361			
100130284	KISSIMMEE	FL		09/28/2023		577		(14)			(14)		563	563			
100130285	SAN DIEGO	CA		09/28/2023		2,179		(108)			(108)		2,071	2,071			
100130286	HOMESTEAD	FL		09/28/2023		507		(19)			(19)		488	488			
100130287	SAINT CLAIR SHORES	MI		09/28/2023		533		(23)			(23)		510	510			
100130288	MIAMI	FL		09/28/2023		482		(13)			(13)		469	469			
100130289	ATLANTIC BEACH	SC		09/28/2023		840		(32)			(32)		808	808			
100130290	PORT SAINT LUCIE	FL		09/28/2023		554		(22)			(22)		532	532			
100130291	ALBANY	NY		09/28/2023		308		(20)			(20)		288	288			
100130292	RIVERVIEW	FL		09/28/2023		800		(25)			(25)		775	775			
100130294	DRIPPING SPRINGS	TX		09/28/2023		2,376		(7)			(7)		2,369	2,369			
100130296	LAS VEGAS	NV		09/28/2023		680		(25)			(25)		655	655			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130298	COLUMBUS	OH		09/28/2023		374		(22)			(22)		352	352			
100130301	UPLAND	CA		09/28/2023		2,350		(24)			(24)		2,326	2,326			
100130303	LAS VEGAS	NV		09/28/2023		469		(7)			(7)		462	462			
100130304	TRENTON	NJ		09/28/2023		228		(3)			(3)		225	225			
100130305	SALISBURY	NC		09/28/2023		382		(25)			(25)		357	357			
100130306	LAKESIDE	CA		09/28/2023		1,487		(28)			(28)		1,459	1,459			
100130314	ZEPHYRHILLS	FL		09/28/2023		909		(17)			(17)		892	892			
100130315	FORT LAUDERDALE	FL		09/28/2023		283		(18)			(18)		265	265			
100130319	TEMECULA	CA		09/28/2023		2,048		5			5		2,053	2,053			
100130320	AKRON	OH		09/28/2023		8,313		(196)			(196)		8,117	8,117			
100130322	PORT ORANGE	FL		09/28/2023		1,041		(19)			(19)		1,022	1,022			
100130323	PLACERVILLE	CA		09/28/2023		2,021		(6)			(6)		2,015	2,015			
100130324	WATERBURY	CT		09/28/2023		265		(18)			(18)		247	247			
100130325	TACOMA	WA		09/28/2023		547		(30)			(30)		517	517			
100130326	LEHIGH ACRES	FL		09/28/2023		399		(15)			(15)		384	384			
100130327	DERBY	CT		09/28/2023		472		(15)			(15)		457	457			
100130332	BALTIMORE	MD		09/28/2023		306		(16)			(16)		290	290			
100130333	GREAT BARRINGTON	MA		09/28/2023		4,122		52			52		4,174	4,174			
100130335	BAYTOWN	TX		09/28/2023		430		(28)			(28)		402	402			
100130336	SEMINOLE	FL		09/28/2023		1,183		(32)			(32)		1,151	1,151			
100130340	YAKIMA	WA		09/28/2023		395		(25)			(25)		370	370			
100130341	OCALA	FL		09/28/2023		563		(8)			(8)		555	555			
100130343	HILLSBORO	OR		09/28/2023		626		(10)			(10)		616	616			
100130345	STUART	FL		09/28/2023		2,362		(59)			(59)		2,303	2,303			
100130346	DAVENPORT	FL		09/28/2023		785		(16)			(16)		769	769			
100130348	TOBYHANNA	PA		09/28/2023		596		(27)			(27)		569	569			
100130350	AUSTIN	TX		09/28/2023		1,404		(37)			(37)		1,367	1,367			
100130351	PORT SAINT LUCIE	FL		09/28/2023		919		(24)			(24)		895	895			
100130353	JEWETT	TX		09/28/2023		810		(68)			(68)		742	742			
100130354	PORT SAINT LUCIE	FL		09/28/2023		1,735		(26)			(26)		1,709	1,709			
100130356	ARLINGTON	TX		09/28/2023		1,594		(46)			(46)		1,548	1,548			
100130360	PHOENIX	AZ		09/28/2023		1,000		(22)			(22)		978	978			
100130361	PHOENIX	AZ		09/28/2023		1,176		(67)			(67)		1,109	1,109			
100130362	MYRTLE BEACH	SC		09/28/2023		838		(12)			(12)		826	826			
100130366	KATY	TX		09/28/2023		2,875		(44)			(44)		2,831	2,831			
100130368	POTTSBORO	TX		09/28/2023		816		(26)			(26)		790	790			
100130369	ARLINGTON	VA		09/28/2023		350		(22)			(22)		328	328			
100130370	CHICAGO	IL		09/28/2023		633		(17)			(17)		616	616			
100130373	CHAMBLEE	GA		09/28/2023		2,678		(84)			(84)		2,594	2,594			
100130374	MORONGO VALLEY	CA		09/28/2023		466		(19)			(19)		447	447			
100130375	OCALA	FL		09/28/2023		675		(16)			(16)		659	659			
100130376	DENVER	CO		09/28/2023		523		(26)			(26)		497	497			
100130379	MONROE	GA		09/28/2023		389		(5)			(5)		384	384			
100130382	BRIDGEPORT	CT		09/28/2023		1,046		(46)			(46)		1,000	1,000			
100130383	LUBBOCK	TX		09/28/2023		438		(24)			(24)		414	414			
100130384	ARCADIA	FL		09/28/2023		513		(37)			(37)		476	476			
100130385	BATON ROUGE	LA		09/28/2023		41		(16)			(16)		25	118		93	93
100130386	KIRKLAND	WA		09/28/2023		5,312		(57)			(57)		5,255	5,255			
100130387	JACKSONVILLE	FL		09/28/2023		417		(21)			(21)		396	396			
100130389	THE VILLAGES	FL		09/28/2023		542		(19)			(19)		523	523			
100130390	PALMETTO	FL		09/28/2023		1,060		(33)			(33)		1,027	1,027			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100130391	LOS ANGELES	CA		09/28/2023		7,146		(71)			(71)		7,075	7,075			
100130392	GRANBY	CT		09/28/2023		596		(27)			(27)		569	569			
100130395	ORLANDO	FL		09/28/2023		524		(15)			(15)		509	509			
100130396	BRUNSWICK	GA		09/28/2023		430		(15)			(15)		415	415			
100130397	ATLANTA	GA		09/28/2023		548		(29)			(29)		519	519			
100130398	CORPUS CHRISTI	TX		09/28/2023		240		(20)			(20)		220	220			
100130400	BROWNSVILLE	TX		09/28/2023		242		(20)			(20)		222	222			
100130401	GALLATIN	TN		09/28/2023		16,614		(293)			(293)		16,321	16,321			
100130405	TAMARAC	FL		09/28/2023		726		(11)			(11)		715	715			
100130406	PORT SAINT LUCIE	FL		09/28/2023		682		(2)			(2)		680	680			
100130410	NORRISTOWN	PA		09/28/2023		640		(38)			(38)		602	602			
100130413	HOLLYWOOD	FL		09/28/2023		746		(43)			(43)		703	703			
100130414	SUFFERN	NY		09/28/2023		885		(7)			(7)		878	878			
100130417	SUFFERN	NY		09/28/2023		805		(10)			(10)		795	795			
100130418	WOODBRIDGE	VA		09/28/2023		1,344		(30)			(30)		1,314	1,314			
100130419	ROBBINSVILLE	NJ		09/28/2023		248		(17)			(17)		231	231			
100130421	RANDALLSTOWN	MD		09/28/2023		606		(28)			(28)		578	578			
100130422	RANDALLSTOWN	MD		09/28/2023		573		(27)			(27)		546	546			
100130424	WEST PALM BEACH	FL		09/28/2023		376		1			1		377	377			
100130427	LEXINGTON PARK	MD		09/28/2023		144		(13)			(13)		131	131			
100130428	NAPLES	FL		09/28/2023		36,173		605			605		36,778	36,778			
100130429	HEMPSTEAD	NY		09/28/2023		918		(1)			(1)		917	917			
100130430	LOS ANGELES	CA		09/28/2023		773		(16)			(16)		757	757			
100130431	GAINESVILLE	FL		09/28/2023		485		(21)			(21)		464	464			
100130432	CHERRY HILL	NJ		09/28/2023		948		(20)			(20)		928	928			
100130433	JACKSONVILLE	NC		09/28/2023		37,789		(915)			(915)		36,874	36,874			
100130435	DAVENPORT	FL		09/28/2023		650							650	650			
100130437	FALL RIVER	MA		09/28/2023		1,423		(49)			(49)		1,374	1,374			
100130439	NORWICH	CT		09/28/2023		508		(28)			(28)		480	480			
100130440	STUART	FL		09/28/2023		716		(35)			(35)		681	681			
100130441	AKRON	OH		09/28/2023		600		(32)			(32)		568	568			
100130442	YORKTOWN HEIGHTS	NY		09/28/2023		7,497		(63)			(63)		7,434	7,434			
100130443	LAS VEGAS	NV		09/28/2023		908		20			20		928	928			
100130446	NEW MILFORD	CT		09/28/2023		8,646		(162)			(162)		8,484	8,484			
100130447	NAPLES	FL		09/28/2023		945		(31)			(31)		914	914			
100130451	MIDLAND	TX		09/28/2023		786		(19)			(19)		767	767			
100130452	SAINT CLOUD	FL		09/28/2023		1,038		5			5		1,043	1,043			
100130454	PORT CHESTER	NY		09/28/2023		871		(17)			(17)		854	854			
100130455	STOCKTON	CA		09/28/2023		691		3			3		694	694			
100130457	DUNDALK	MD		09/28/2023		3,613		(166)			(166)		3,447	3,447			
100131571	TUJUNGA	CA		10/05/2023		1,007		(12)			(12)		995	995			
100131573	MACON	GA		10/05/2023		362		(3)			(3)		359	359			
100131575	SALEM	OR		10/05/2023		351							351	351			
100131579	WILDWOOD CREST	NJ		10/05/2023		462		(9)			(9)		453	453			
100131580	SALEM	OR		10/05/2023		527		(1)			(1)		526	526			
100131581	INDIAN TRAIL	NC		10/06/2023		1,064		16			16		1,080	1,080			
100131582	BLUE RIDGE	GA		10/06/2023		1,127		13			13		1,140	1,140			
100131583	LINCOLN CITY	OR		10/06/2023		1,959		(24)			(24)		1,935	1,935			
100131584	YOUNGSVILLE	NC		10/06/2023		748							748	748			
100131585	OCEANSIDE	CA		10/06/2023		2,039		(9)			(9)		2,030	2,030			
100131588	BROKEN BOW	OK		10/06/2023		912		14			14		926	926			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131589	OGDEN	UT		10/06/2023		1,585		(9)			(9)		1,576	1,576			
100131590	KALISPELL	MT		10/06/2023		2,499		52			52		2,551	2,551			
100131591	KISSIMMEE	FL		10/06/2023		822		10			10		832	832			
100131593	DACONO	CO		10/06/2023		20,686		153			153		20,839	20,839			
100131594	OCALA	FL		10/06/2023		625		6			6		631	631			
100131595	SANTEE	CA		10/06/2023		800		3			3		803	803			
100131597	RALEIGH	NC		10/06/2023		2,532		28			28		2,560	2,560			
100131598	SUNSET BEACH	NC		10/06/2023		931		(11)			(11)		920	920			
100131599	FREDERICK	MD		10/06/2023		996		(6)			(6)		990	990			
100131600	MCKINNEY	TX		10/06/2023		915		12			12		927	927			
100131601	PAWLING	NY		10/06/2023		848		(5)			(5)		843	843			
100131602	FANWOOD	NJ		10/06/2023		1,470		6			6		1,476	1,476			
100131603	SAINT GEORGE	UT		10/06/2023		1,074		32			32		1,106	1,106			
100131604	APACHE JUNCTION	AZ		10/06/2023		913		5			5		918	918			
100131606	ROCKLEDGE	FL		10/06/2023		647		(1)			(1)		646	646			
100131608	MURRELLS INLET	SC		10/06/2023		417		2			2		419	419			
100131610	COCOA BEACH	FL		10/06/2023		1,851		17			17		1,868	1,868			
100131613	SCRANTON	PA		10/06/2023		655		2			2		657	657			
100131615	WESTFIELD	IN		10/06/2023		756		18			18		774	774			
100131616	KISSIMMEE	FL		10/06/2023		1,618		40			40		1,658	1,658			
100131621	ATLANTA	GA		10/06/2023		1,053		4			4		1,057	1,057			
100131622	DALLAS	TX		10/06/2023		729		1			1		730	730			
100131623	OCALA	FL		10/06/2023		435		9			9		444	444			
100131624	HERRIMAN	UT		10/06/2023		1,104		23			23		1,127	1,127			
100131626	WINCHESTER	VA		10/06/2023		907		15			15		922	922			
100131627	RANCHO MIRAGE	CA		10/06/2023		1,336		(14)			(14)		1,322	1,322			
100131628	COLUMBIA	TN		10/06/2023		1,635		40			40		1,675	1,675			
100131629	PALM DESERT	CA		10/06/2023		1,335		39			39		1,374	1,374			
100131630	ROTONDA WEST	FL		10/06/2023		1,156		26			26		1,182	1,182			
100131631	ALTUS	OK		10/06/2023		905		19			19		924	924			
100131632	STRASBURG	CO		10/06/2023		1,082		3			3		1,085	1,085			
100131634	LANDERS	CA		10/06/2023		655		12			12		667	667			
100131635	SHIRLEY	NY		10/06/2023		718		4			4		722	722			
100131636	SACRAMENTO	CA		10/06/2023		2,659		(36)			(36)		2,623	2,623			
100131638	ZIONSVILLE	IN		10/06/2023		286		6			6		292	292			
100131640	WASHINGTON	DC		10/06/2023		1,966		23			23		1,989	1,989			
100131642	SANGER	CA		10/06/2023		1,765		(11)			(11)		1,754	1,754			
100131643	KYLE	TX		10/06/2023		696		2			2		698	698			
100131644	PLUMAS LAKE	CA		10/06/2023		1,170		73			73		1,243	1,243			
100131645	PRAIRIE VIEW	TX		10/06/2023		598		5			5		603	603			
100131646	LIBERTY HILL	TX		10/06/2023		976		9			9		985	985			
100131647	EDGEWATER	FL		10/06/2023		879		30			30		909	909			
100131649	DAGSBORO	DE		10/06/2023		1,609		(10)			(10)		1,599	1,599			
100131650	MIAMI	FL		10/06/2023		2,022		17			17		2,039	2,039			
100131652	INDIO	CA		10/06/2023		1,095		(11)			(11)		1,084	1,084			
100131655	MOHAVE VALLEY	AZ		10/06/2023		764		21			21		785	785			
100131656	THE VILLAGES	FL		10/06/2023		699		19			19		718	718			
100131658	RENO	NV		10/06/2023		1,906		42			42		1,948	1,948			
100131659	BEND	OR		10/06/2023		1,381		11			11		1,392	1,392			
100131661	SHERMAN	TX		10/06/2023		1,210		(17)			(17)		1,193	1,193			
100131662	MIAMI	FL		10/06/2023		920		22			22		942	942			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131663	CHESTNUT RIDGE	NY		10/06/2023		2,493		30			30		2,523	2,523			
100131664	VIRGINIA BEACH	VA		10/06/2023		100,895		1,227			1,227		102,122	102,122			
100131665	EAGLE MOUNTAIN	UT		10/06/2023		1,131		9			9		1,140	1,140			
100131666	POMONA	CA		10/06/2023		1,013		25			25		1,038	1,038			
100131667	CONVERSE	TX		10/06/2023		1,486		143			143		1,629	1,629			
100131668	PORT ARANSAS	TX		10/06/2023		1,171		13			13		1,184	1,184			
100131669	WADDELL	AZ		10/06/2023		1,183		88			88		1,271	1,271			
100131670	PALM COAST	FL		10/06/2023		1,094		20			20		1,114	1,114			
100131673	TUCSON	AZ		10/06/2023		636		1			1		637	637			
100131674	INDIANAPOLIS	IN		10/06/2023		452		(3)			(3)		449	449			
100131675	BEECHGROVE	TN		10/06/2023		1,264		26			26		1,290	1,290			
100131676	NASHVILLE	TN		10/06/2023		5,292		162			162		5,454	5,454			
100131678	WARMINSTER	PA		10/06/2023		1,207		23			23		1,230	1,230			
100131679	SMYRNA	TN		10/06/2023		885		45			45		930	930			
100131680	ARVADA	CO		10/06/2023		729		51			51		780	780			
100131682	HOPKINS	SC		10/06/2023		529		18			18		547	547			
100131683	GWYNN OAK	MD		10/06/2023		645		22			22		667	667			
100131684	CLARKSVILLE	TN		10/06/2023		879		37			37		916	916			
100131686	LOUISVILLE	KY		10/06/2023		417		25			25		442	442			
100131687	TUSCALOOSA	AL		10/06/2023		1,932		39			39		1,971	1,971			
100131689	MESA	AZ		10/06/2023		847		(4)			(4)		843	843			
100131690	ANTIOCH	TN		10/06/2023		969		27			27		996	996			
100131692	METHUEN	MA		10/06/2023		1,137		4			4		1,141	1,141			
100131694	MARIETTA	GA		10/06/2023		254		1			1		255	255			
100131695	PALMYRA	VA		10/06/2023		680		3			3		683	683			
100131696	RIVERSIDE	CA		10/06/2023		1,526		33			33		1,559	1,559			
100131697	HUNTINGTON PARK	CA		10/06/2023		3,013		209			209		3,222	3,222			
100131698	NASHVILLE	TN		10/06/2023		756		12			12		768	768			
100131699	GREENSBORO	MD		10/06/2023		616		26			26		642	642			
100131700	SEATTLE	WA		10/06/2023		3,325		74			74		3,399	3,399			
100131701	BALTIMORE	MD		10/06/2023		576		30			30		606	606			
100131702	GOODLETTSVILLE	TN		10/06/2023		1,377		73			73		1,450	1,450			
100131703	OWENSBORO	KY		10/06/2023		214		(1)			(1)		213	213			
100131704	MURFREESBORO	TN		10/06/2023		493		30			30		523	523			
100131705	JACKSON	TN		10/06/2023		1,682		87			87		1,769	1,769			
100131706	PINSON	AL		10/06/2023		2,069		131			131		2,200	2,200			
100131708	ANNANDALE	VA		10/06/2023		1,380		59			59		1,439	1,439			
100131710	DES MOINES	WA		10/06/2023		665		41			41		706	706			
100131711	MODESTO	CA		10/06/2023		1,087		48			48		1,135	1,135			
100131712	INDIANAPOLIS	IN		10/06/2023		1,593		45			45		1,638	1,638			
100131713	EVANSVILLE	IN		10/06/2023		593		11			11		604	604			
100131715	AMELIA COURT HOUSE	VA		10/06/2023		7,617		45			45		7,662	7,662			
100131716	CONCORD	NC		10/06/2023		634		15			15		649	649			
100131717	WARSAW	IN		10/06/2023		502		9			9		511	511			
100131718	MONTGOMERY VILLAGE	MD		10/06/2023		816		35			35		851	851			
100131719	MURFREESBORO	TN		10/06/2023		5,191		133			133		5,324	5,324			
100131720	HANOVER PARK	IL		10/06/2023		723		41			41		764	764			
100131721	ODENTON	MD		10/06/2023		866		17			17		883	883			
100131723	HOLLISTON	MA		10/06/2023		1,957		174			174		2,131	2,131			
100131724	WASHINGTON	DC		10/06/2023		989		39			39		1,028	1,028			
100131725	DEMOSSVILLE	KY		10/06/2023		1,079		36			36		1,115	1,115			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131727	CHATTANOOGA	TN		10/06/2023		190							190	190			
100131729	ESSEX	MD		10/06/2023		507		32			32		539	539			
100131730	ALLENTOWN	PA		10/06/2023		490		7			7		497	497			
100131732	HARRISONBURG	VA		10/06/2023		1,078		49			49		1,127	1,127			
100131734	DURHAM	NC		10/06/2023		949		41			41		990	990			
100131735	FORT MYERS	FL		10/06/2023		1,139		51			51		1,190	1,190			
100131736	KNOXVILLE	TN		10/06/2023		939		49			49		988	988			
100131737	ANTIOCH	TN		10/06/2023		678		19			19		697	697			
100131738	LEXINGTON	SC		10/06/2023		670		33			33		703	703			
100131740	NASHVILLE	TN		10/06/2023		1,231		23			23		1,254	1,254			
100131744	MANCHESTER	TN		10/06/2023		2,427		78			78		2,505	2,505			
100131745	CLARKSVILLE	TN		10/06/2023		806		26			26		832	832			
100131746	INDIANAPOLIS	IN		10/06/2023		456		8			8		464	464			
100131748	ORANGE BEACH	AL		10/06/2023		843		52			52		895	895			
100131749	NASHVILLE	TN		10/06/2023		989		18			18		1,007	1,007			
100131750	SMYRNA	TN		10/06/2023		1,351		71			71		1,422	1,422			
100131754	MEMPHIS	TN		10/06/2023		524		17			17		541	541			
100131755	MORENO VALLEY	CA		10/06/2023		1,839		109			109		1,948	1,948			
100131756	WOODSTOCK	VA		10/06/2023		474		15			15		489	489			
100131757	BAKERSFIELD	CA		10/06/2023		851		53			53		904	904			
100131758	BOWLING GREEN	KY		10/06/2023		1,136		5			5		1,141	1,141			
100131759	NASHVILLE	TN		10/06/2023		1,310		41			41		1,351	1,351			
100131760	LEXINGTON	KY		10/06/2023		12,655		307			307		12,962	12,962			
100131761	STEVENSVILLE	MD		10/06/2023		1,988		42			42		2,030	2,030			
100131763	ROCKVILLE	MD		10/06/2023		1,309		38			38		1,347	1,347			
100131765	MANCHESTER	TN		10/06/2023		1,069		36			36		1,105	1,105			
100131767	LANHAM	MD		10/06/2023		1,205		77			77		1,282	1,282			
100131768	SUMMERTOWN	TN		10/06/2023		681		22			22		703	703			
100131770	LAUREL	MD		10/06/2023		4,683		248			248		4,931	4,931			
100131773	GASTON	SC		10/06/2023		559		18			18		577	577			
100131774	VALLEJO	CA		10/06/2023		1,592		30			30		1,622	1,622			
100131775	ANTIOCH	TN		10/06/2023		919		30			30		949	949			
100131777	SILVER SPRING	MD		10/06/2023		1,471		88			88		1,559	1,559			
100131778	ANTIOCH	TN		10/06/2023		1,000		19			19		1,019	1,019			
100131779	WESTWEGO	LA		10/06/2023		626		22			22		648	648			
100131782	HUNTINGTON PARK	CA		10/06/2023		1,215		(3)			(3)		1,212	1,212			
100131784	SPLENDORA	TX		10/06/2023		614		(1)			(1)		613	613			
100131785	LAKE ELSINORE	CA		10/06/2023		523		(22)			(22)		501	501			
100131790	LOS ANGELES	CA		10/06/2023		2,618		21			21		2,639	2,639			
100131791	PALMETTO	FL		10/06/2023		623		(23)			(23)		600	600			
100131792	SANTA MARIA	CA		10/06/2023		2,972		(60)			(60)		2,912	2,912			
100131799	HAPPY VALLEY	OR		10/06/2023		1,819		(14)			(14)		1,805	1,805			
100131800	IRVING	TX		10/06/2023		821		(26)			(26)		795	795			
100131802	LOS ANGELES	CA		10/06/2023		1,342		(5)			(5)		1,337	1,337			
100131803	EL SOBRANTE	CA		10/06/2023		1,757		26			26		1,783	1,783			
100131805	CAMARILLO	CA		10/06/2023		1,751		(1)			(1)		1,750	1,750			
100131811	NORTH HILLS	CA		10/06/2023		1,709		(25)			(25)		1,684	1,684			
100131812	KNOXVILLE	TN		10/06/2023		429		(21)			(21)		408	408			
100131814	MOUNT VERNON	WA		10/06/2023		623		(6)			(6)		617	617			
100131816	APPLE VALLEY	CA		10/06/2023		674		(23)			(23)		651	651			
100131817	VIRGINIA BEACH	VA		10/06/2023		650		(9)			(9)		641	641			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131820	DERWOOD	MD		10/06/2023		1,117		7			7		1,124	1,124			
100131822	LOS ANGELES	CA		10/06/2023		6,699		95			95		6,794	6,794			
100131823	PALMDALE	CA		10/06/2023		577		(8)			(8)		569	569			
100131825	LOS ANGELES	CA		10/06/2023		1,908		(4)			(4)		1,904	1,904			
100131827	LAS VEGAS	NV		10/06/2023		2,429		(42)			(42)		2,387	2,387			
100131828	PASO ROBLES	CA		10/06/2023		1,002		5			5		1,007	1,007			
100131829	FILLMORE	CA		10/06/2023		1,193							1,193	1,193			
100131830	CYPRESS	TX		10/06/2023		1,528		(59)			(59)		1,469	1,469			
100131835	DESTIN	FL		10/06/2023		790		(4)			(4)		786	786			
100131836	SOUTH YARMOUTH	MA		10/06/2023		713		3			3		716	716			
100131837	SEABROOK	TX		10/06/2023		948		(98)			(98)		850	850			
100131838	BAKERSFIELD	CA		10/06/2023		927		(8)			(8)		919	919			
100131840	MAPLE GROVE	MN		10/06/2023		2,502		(22)			(22)		2,480	2,480			
100131842	SUISUN CITY	CA		10/06/2023		680							680	680			
100131843	HYANNIS	MA		10/06/2023		708		(22)			(22)		686	686			
100131844	FAIRFIELD	CA		10/06/2023		968		6			6		974	974			
100131845	PERRIS	CA		10/06/2023		1,326		19			19		1,345	1,345			
100131846	PALMDALE	CA		10/06/2023		1,213		(2)			(2)		1,211	1,211			
100131848	CHICAGO	IL		10/06/2023		382		(4)			(4)		378	378			
100131849	BALTIMORE	MD		10/06/2023		826		1			1		827	827			
100131850	SILVER SPRING	MD		10/06/2023		403		(10)			(10)		393	393			
100131852	CHICAGO	IL		10/06/2023		505		(7)			(7)		498	498			
100131856	HOUSTON	TX		10/06/2023		279		(21)			(21)		258	258			
100131857	MENIFEE	CA		10/06/2023		586		(5)			(5)		581	581			
100131859	PURCELL	OK		10/06/2023		293		(20)			(20)		273	273			
100131860	ORLANDO	FL		10/06/2023		656		(14)			(14)		642	642			
100131861	BROOKFIELD	CT		10/06/2023		937		(4)			(4)		933	933			
100131864	MYRTLE BEACH	SC		10/06/2023		253		(9)			(9)		244	244			
100131869	CORPUS CHRISTI	TX		10/06/2023		451		(24)			(24)		427	427			
100131870	PUNTA GORDA	FL		10/06/2023		639		(15)			(15)		624	624			
100131871	KISSIMMEE	FL		10/06/2023		451		(22)			(22)		429	429			
100131873	WOMELSDORF	PA		10/06/2023		31		(1)			(1)		30	30			
100131874	UPPER MARLBORO	MD		10/06/2023		2,189		(153)			(153)		2,036	2,036			
100131876	BALTIMORE	MD		10/06/2023		294		(17)			(17)		277	277			
100131877	DALLAS	TX		10/06/2023		420		(13)			(13)		407	407			
100131879	LA CROSSE	WI		10/06/2023		438		(9)			(9)		429	429			
100131883	CHARLESTON	SC		10/06/2023		503		(27)			(27)		476	476			
100131884	NEWARK	NJ		10/06/2023		657		(14)			(14)		643	643			
100131886	DELTONA	FL		10/06/2023		1,563		(20)			(20)		1,543	1,543			
100131890	COLUMBUS	OH		10/06/2023		424		9			9		433	433			
100131891	LUBBOCK	TX		10/06/2023		316		(14)			(14)		302	302			
100131893	YUMA	AZ		10/06/2023		715		(26)			(26)		689	689			
100131898	KISSIMMEE	FL		10/06/2023		676		(26)			(26)		650	650			
100131900	WILLIMANTIC	CT		10/06/2023		425		(17)			(17)		408	408			
100131906	BEND	OR		10/13/2023		7,303		(34)			(34)		7,269	7,269			
100131908	SAN LUIS OBISPO	CA		10/13/2023		1,337		40			40		1,377	1,377			
100131909	CHENEY	WA		10/13/2023		693							693	693			
100131911	DALLAS	TX		10/13/2023		12,347		(204)			(204)		12,143	12,143			
100131914	CONCORD	NC		10/13/2023		1,585		5			5		1,590	1,590			
100131915	SEVEN DEVILS	NC		10/13/2023		1,445		(22)			(22)		1,423	1,423			
100131917	WEEHAWKEN	NJ		10/13/2023		2,400		(10)			(10)		2,390	2,390			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131918	GLEN ELLYN	IL		10/13/2023		835		(19)			(19)		816	816			
100131919	NORTH MYRTLE BEACH	SC		10/13/2023		1,065		(4)			(4)		1,061	1,061			
100131922	ROCKWALL	TX		10/13/2023		764		(11)			(11)		753	753			
100131924	BARTLETT	IL		10/13/2023		750		8			8		758	758			
100131927	MANAHAWKIN	NJ		10/13/2023		855		(13)			(13)		842	842			
100131929	HUMBLE	TX		10/13/2023		3,368		13			13		3,381	3,381			
100131930	SARASOTA	FL		10/13/2023		864		3			3		867	867			
100131931	ASHEVILLE	NC		10/13/2023		839		(3)			(3)		836	836			
100131932	ARVADA	CO		10/13/2023		641		(11)			(11)		630	630			
100131933	KATY	TX		10/13/2023		778		8			8		786	786			
100131934	WAKE FOREST	NC		10/13/2023		1,089		16			16		1,105	1,105			
100131935	WADDELL	AZ		10/13/2023		1,159		44			44		1,203	1,203			
100131936	SUWANEE	GA		10/13/2023		977		30			30		1,007	1,007			
100131937	BATAVIA	IL		10/13/2023		1,199		122			122		1,321	1,321			
100131938	KYLE	TX		10/13/2023		947		55			55		1,002	1,002			
100131940	LANCASTER	CA		10/13/2023		1,029		(1)			(1)		1,028	1,028			
100131942	NORTH PLAINS	OR		10/13/2023		1,054		43			43		1,097	1,097			
100131943	SALT LAKE CITY	UT		10/13/2023		1,777		(18)			(18)		1,759	1,759			
100131944	GARDEN CITY	UT		10/13/2023		2,292		12			12		2,304	2,304			
100131945	FORT WORTH	TX		10/13/2023		634		(2)			(2)		632	632			
100131946	FONTANA	CA		10/13/2023		1,407		(12)			(12)		1,395	1,395			
100131948	CASA GRANDE	AZ		10/13/2023		817		10			10		827	827			
100131949	AVONDALE	AZ		10/13/2023		1,103		7			7		1,110	1,110			
100131950	PANAMA CITY BEACH	FL		10/13/2023		910		18			18		928	928			
100131951	CAPE CORAL	FL		10/13/2023		823		(6)			(6)		817	817			
100131954	TUCSON	AZ		10/13/2023		1,276		17			17		1,293	1,293			
100131955	RIGGINS	ID		10/13/2023		721		(8)			(8)		713	713			
100131956	ORO VALLEY	AZ		10/13/2023		791		(9)			(9)		782	782			
100131957	MORRISVILLE	NC		10/13/2023		1,283		(7)			(7)		1,276	1,276			
100131959	RICHMOND HILL	GA		10/13/2023		660		(9)			(9)		651	651			
100131961	DECATUR	GA		10/13/2023		839		(3)			(3)		836	836			
100131962	HENDERSONVILLE	NC		10/13/2023		754		(11)			(11)		743	743			
100131965	CASA GRANDE	AZ		10/13/2023		685		(8)			(8)		677	677			
100131966	SAN ANTONIO	TX		10/13/2023		3,590		(40)			(40)		3,550	3,550			
100131967	DORAL	FL		10/13/2023		1,679		(6)			(6)		1,673	1,673			
100131968	BLAIRSVILLE	GA		10/13/2023		796		(6)			(6)		790	790			
100131970	MURFREESBORO	TN		10/13/2023		660		(8)			(8)		652	652			
100131972	COLUMBIA	MD		10/13/2023		905		(5)			(5)		900	900			
100131973	BOWIE	MD		10/13/2023		1,124		3			3		1,127	1,127			
100131974	MISSOULA	MT		10/13/2023		1,115		(14)			(14)		1,101	1,101			
100131977	PORT ARANSAS	TX		10/13/2023		650		(1)			(1)		649	649			
100131978	SAN DIEGO	CA		10/13/2023		1,393		(32)			(32)		1,361	1,361			
100131979	PALISADE	CO		10/13/2023		771		(14)			(14)		757	757			
100131980	GERMANTOWN	TN		10/13/2023		751		7			7		758	758			
100131981	TURLOCK	CA		10/13/2023		729		(16)			(16)		713	713			
100131983	CLARKSVILLE	TN		10/13/2023		692		11			11		703	703			
100131984	DURHAM	NC		10/13/2023		973		(4)			(4)		969	969			
100131987	ONTARIO	CA		10/13/2023		1,721		71			71		1,792	1,792			
100131989	OREM	UT		10/13/2023		932		(10)			(10)		922	922			
100131991	BOUNTIFUL	UT		10/13/2023		1,399		(3)			(3)		1,396	1,396			
100131992	BAKERSFIELD	CA		10/13/2023		2,771		(9)			(9)		2,762	2,762			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131994	BENTONVILLE	AR		10/13/2023		963		(15)			(15)		948	948			
100131995	BOERNE	TX		10/13/2023		937		(12)			(12)		925	925			
100131998	POOLER	GA		10/13/2023		1,066		51			51		1,117	1,117			
100131999	MATAGORDA	TX		10/13/2023		888							888	888			
100132000	PORT ORCHARD	WA		10/13/2023		1,248		11			11		1,259	1,259			
100132001	DURHAM	NC		10/13/2023		747		9			9		756	756			
100132002	KATY	TX		10/13/2023		764		(10)			(10)		754	754			
100132005	CUMMING	GA		10/13/2023		821		6			6		827	827			
100132007	LOCKHART	TX		10/13/2023		630		(8)			(8)		622	622			
100132008	PHOENIX	AZ		10/13/2023		1,238		56			56		1,294	1,294			
100132009	BIGELOW	AR		10/13/2023		661		(1)			(1)		660	660			
100132010	CONVERSE	TX		10/13/2023		1,488		141			141		1,629	1,629			
100132017	MURFREESBORO	TN		10/13/2023		911		15			15		926	926			
100132018	CHARLOTTE	NC		10/13/2023		755		(2)			(2)		753	753			
100132019	PANAMA CITY	FL		10/13/2023		783		4			4		787	787			
100132020	BEAUMONT	CA		10/13/2023		1,163		15			15		1,178	1,178			
100132021	KISSIMMEE	FL		10/13/2023		1,402		2			2		1,404	1,404			
100132022	YUMA	AZ		10/13/2023		687		(4)			(4)		683	683			
100132023	FORT WORTH	TX		10/13/2023		683		(9)			(9)		674	674			
100132025	PROSPECT PARK	NJ		10/13/2023		1,408		14			14		1,422	1,422			
100132027	NAMPA	ID		10/13/2023		1,157		(1)			(1)		1,156	1,156			
100132028	PATERSON	NJ		10/13/2023		1,199		12			12		1,211	1,211			
100132030	PHILADELPHIA	PA		10/13/2023		763		1			1		764	764			
100132031	DURHAM	NC		10/13/2023		850		4			4		854	854			
100132034	DAWSONVILLE	GA		10/13/2023		811		(5)			(5)		806	806			
100132035	BELLEVUE	WA		10/13/2023		4,452		(12)			(12)		4,440	4,440			
100132036	GLENDALE	AZ		10/13/2023		909		(3)			(3)		906	906			
100132038	LAS VEGAS	NV		10/13/2023		1,526		11			11		1,537	1,537			
100132039	SUWANEE	GA		10/13/2023		879		(1)			(1)		878	878			
100132045	SPANAWAY	WA		10/13/2023		1,048		1			1		1,049	1,049			
100132046	JOSHUA TREE	CA		10/13/2023		260		(3)			(3)		257	257			
100132050	BOSTON	MA		10/13/2023		1,046		17			17		1,063	1,063			
100132053	POMPANO BEACH	FL		10/13/2023		5,833		317			317		6,150	6,150			
100132054	FORT LAUDERDALE	FL		10/13/2023		721		(3)			(3)		718	718			
100132055	MURRIETA	CA		10/13/2023		2,130		101			101		2,231	2,231			
100132056	TAMPA	FL		10/13/2023		954		15			15		969	969			
100132057	LEANDER	TX		10/13/2023		1,091		40			40		1,131	1,131			
100132058	GLASSBORO	NJ		10/13/2023		933		11			11		944	944			
100132059	ELLIJAY	GA		10/13/2023		1,035		3			3		1,038	1,038			
100132060	MELISSA	TX		10/13/2023		1,047		(1)			(1)		1,046	1,046			
100132061	DAWSONVILLE	GA		10/13/2023		2,643		(5)			(5)		2,638	2,638			
100132062	LOGANVILLE	GA		10/13/2023		789		9			9		798	798			
100132064	COLUMBIA	MO		10/13/2023		1,328		(20)			(20)		1,308	1,308			
100132066	PAIGE	TX		10/13/2023		1,215		2			2		1,217	1,217			
100132068	SAN DIEGO	CA		10/13/2023		2,227		(19)			(19)		2,208	2,208			
100132070	ELIZABETH	NJ		10/13/2023		1,157		18			18		1,175	1,175			
100132071	LOGANVILLE	GA		10/13/2023		854		10			10		864	864			
100132072	STATEN ISLAND	NY		10/13/2023		2,281		101			101		2,382	2,382			
100132073	SAINT PAUL	MN		10/13/2023		1,139		(7)			(7)		1,132	1,132			
100132074	COVENTRY TOWNSHIP	OH		10/13/2023		1,745		(2)			(2)		1,743	1,743			
100132076	ELIZABETH	NJ		10/13/2023		1,526		3			3		1,529	1,529			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132078	MUSCOY	CA		10/13/2023		993		(13)			(13)		980	980			
100132080	LOS ANGELES	CA		10/13/2023		1,550		(19)			(19)		1,531	1,531			
100132081	POOLER	GA		10/13/2023		1,099		86			86		1,185	1,185			
100132083	TEMPLE	TX		10/13/2023		686		(1)			(1)		685	685			
100132085	ANGEL FIRE	NM		10/13/2023		1,446		6			6		1,452	1,452			
100132087	HEBER CITY	UT		10/13/2023		4,142		1			1		4,143	4,143			
100132088	MESQUITE	TX		10/13/2023		741		(7)			(7)		734	734			
100132091	JERSEY CITY	NJ		10/13/2023		1,095		(8)			(8)		1,087	1,087			
100132092	MARIETTA	GA		10/13/2023		718		3			3		721	721			
100132093	CONVERSE	TX		10/13/2023		1,652		149			149		1,801	1,801			
100132094	SALT LAKE CITY	UT		10/13/2023		1,150		(1)			(1)		1,149	1,149			
100132095	TIVERTON	RI		10/13/2023		834		(3)			(3)		831	831			
100132096	JACKSONVILLE	FL		10/13/2023		853		29			29		882	882			
100132098	GILCHRIST	TX		10/13/2023		1,329		(3)			(3)		1,326	1,326			
100132100	CHELAN	WA		10/13/2023		1,374		(11)			(11)		1,363	1,363			
100132103	CAPE CORAL	FL		10/13/2023		1,135		21			21		1,156	1,156			
100132104	PETERBOROUGH	NH		10/13/2023		1,717		44			44		1,761	1,761			
100132110	PEACHTREE CITY	GA		10/13/2023		779		9			9		788	788			
100132112	LANCASTER	PA		10/13/2023		620		(8)			(8)		612	612			
100132113	JACKSON	NJ		10/13/2023		952		(15)			(15)		937	937			
100132114	NORTH CHESTERFIELD	VA		10/13/2023		24,540		(54)			(54)		24,486	24,486			
100132115	COLTEWAH	TN		10/13/2023		675		(7)			(7)		668	668			
100132118	DAVENPORT	FL		10/13/2023		749		(5)			(5)		744	744			
100132119	SAINT AUGUSTINE	FL		10/13/2023		640		(12)			(12)		628	628			
100132120	SAINT AUGUSTINE	FL		10/13/2023		626		(10)			(10)		616	616			
100132121	WOODBRIDGE	VA		10/13/2023		909		(18)			(18)		891	891			
100132122	HUGER	SC		10/13/2023		1,117		75			75		1,192	1,192			
100132123	DAYTONA BEACH	FL		10/13/2023		665		(12)			(12)		653	653			
100132124	SAINT AUGUSTINE	FL		10/13/2023		2,737		(47)			(47)		2,690	2,690			
100132128	KENNEWICK	WA		10/13/2023		1,071		45			45		1,116	1,116			
100132129	SHERMAN	TX		10/13/2023		653							653	653			
100132131	HENDERSONVILLE	NC		10/13/2023		31,145		2,083			2,083		33,228	33,228			
100132132	SARATOGA SPRINGS	UT		10/13/2023		894		8			8		902	902			
100132134	ROGERS	AR		10/13/2023		738		(3)			(3)		735	735			
100132136	DENTON	TX		10/13/2023		1,014		46			46		1,060	1,060			
100132137	ANKENY	IA		10/13/2023		7,645		407			407		8,052	8,052			
100132138	FORT WORTH	TX		10/13/2023		918		40			40		958	958			
100132141	CONVERSE	TX		10/13/2023		1,496		144			144		1,640	1,640			
100132142	CRESSON	TX		10/13/2023		1,042		(6)			(6)		1,036	1,036			
100132143	WILMINGTON	NC		10/13/2023		2,596		(50)			(50)		2,546	2,546			
100132145	PORTLAND	OR		10/13/2023		3,155		(2)			(2)		3,153	3,153			
100132241	ANNA	TX		10/13/2023		799		(5)			(5)		794	794			
100132242	ANNA	TX		10/13/2023		854		(5)			(5)		849	849			
100132244	ANNA	TX		10/13/2023		3,314		(20)			(20)		3,294	3,294			
100132246	ANNA	TX		10/13/2023		835		(3)			(3)		832	832			
100132247	MARICOPA	AZ		10/13/2023		27,982		2,063			2,063		30,045	30,045			
100132248	DAYTONA BEACH	FL		10/13/2023		739		(4)			(4)		735	735			
100132249	CASA GRANDE	AZ		10/13/2023		852		39			39		891	891			
100132250	WENDELL	NC		10/13/2023		1,253		119			119		1,372	1,372			
100132251	WINTER GARDEN	FL		10/13/2023		1,163		12			12		1,175	1,175			
100132252	LEWES	DE		10/13/2023		1,661		(25)			(25)		1,636	1,636			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132258	LEBANON	TN		10/13/2023		847		4			4		851	851			
100132259	CHARLOTTE	NC		10/13/2023		975		9			9		984	984			
100132261	MEBANE	NC		10/13/2023		1,654		67			67		1,721	1,721			
100132263	GARNER	NC		10/13/2023		1,072		31			31		1,103	1,103			
100132264	DAVENPORT	FL		10/13/2023		631		5			5		636	636			
100132265	DAYTONA BEACH	FL		10/13/2023		874		23			23		897	897			
100132269	MONTGOMERY CENTER	VT		10/13/2023		790		(7)			(7)		783	783			
100132272	HERMOSA BEACH	CA		10/13/2023		1,834		(5)			(5)		1,829	1,829			
100132274	WATAUGA	TX		10/13/2023		1,086		31			31		1,117	1,117			
100132275	FREDERICK	MD		10/13/2023		961		2			2		963	963			
100132276	KIRKLAND	WA		10/13/2023		1,094		27			27		1,121	1,121			
100132277	LEANDER	TX		10/13/2023		2,071		(5)			(5)		2,066	2,066			
100132278	LAKE LURE	NC		10/13/2023		947		16			16		963	963			
100132279	CYPRESS	TX		10/13/2023		859		22			22		881	881			
100132280	MIAMI	FL		10/13/2023		869		20			20		889	889			
100132281	CHERRY HILL	NJ		10/13/2023		826		(6)			(6)		820	820			
100132282	MAHWAH	NJ		10/13/2023		962		25			25		987	987			
100132283	TOMBALL	TX		10/13/2023		763		13			13		776	776			
100132284	SHANDAKEN	NY		10/13/2023		1,673		18			18		1,691	1,691			
100132286	LEBANON	TN		10/13/2023		1,044		(4)			(4)		1,040	1,040			
100132287	TUJUNGA	CA		10/13/2023		901		10			10		911	911			
100132288	BRIDGTON	ME		10/13/2023		1,275		(3)			(3)		1,272	1,272			
100132289	LANDING	NJ		10/13/2023		24,583		46			46		24,629	24,629			
100132290	KATY	TX		10/13/2023		651							651	651			
100132293	LOGANVILLE	GA		10/13/2023		2,973		38			38		3,011	3,011			
100132294	GRAYSLAKE	IL		10/13/2023		4,767		35			35		4,802	4,802			
100132296	STEPHENSON	VA		10/13/2023		2,627		(27)			(27)		2,600	2,600			
100132298	MOORESVILLE	NC		10/13/2023		787		(5)			(5)		782	782			
100132299	MILPITAS	CA		10/13/2023		2,405		(21)			(21)		2,384	2,384			
100132300	HUNTER	NY		10/13/2023		3,467		12			12		3,479	3,479			
100132301	ST AUGUSTINE	FL		10/13/2023		782		12			12		794	794			
100132302	ORLANDO	FL		10/13/2023		999		(9)			(9)		990	990			
100132303	MELISSA	TX		10/13/2023		3,456		29			29		3,485	3,485			
100132304	LAKE ARIEL	PA		10/13/2023		786		(2)			(2)		784	784			
100132305	PRINCETON	TX		10/13/2023		624		(5)			(5)		619	619			
100132306	EUGENE	OR		10/13/2023		703		16			16		719	719			
100132307	WOODSTOCK	GA		10/13/2023		1,328		50			50		1,378	1,378			
100132308	MANKATO	MN		10/13/2023		1,799		(8)			(8)		1,791	1,791			
100132310	INDIO	CA		10/13/2023		1,383		9			9		1,392	1,392			
100132313	PORT ORCHARD	WA		10/13/2023		1,002		26			26		1,028	1,028			
100132314	WINTER GARDEN	FL		10/13/2023		8,592		(77)			(77)		8,515	8,515			
100132315	STOUGHTON	WI		10/13/2023		629		(7)			(7)		622	622			
100132316	JOHNSTOWN	CO		10/13/2023		778		12			12		790	790			
100132319	AUSTELL	GA		11/03/2023		946		232			232		1,178	1,178			
100132321	HIRAM	GA		11/03/2023		1,537		168			168		1,705	1,705			
100132324	CAPE FAIR	MO		11/03/2023		988		225			225		1,213	1,213			
100132325	MONROE	NC		11/03/2023		3,174		482			482		3,656	3,656			
100132326	CAMDENTON	MO		11/03/2023		3,504		776			776		4,280	4,280			
100132327	LUTZ	FL		11/03/2023		873		186			186		1,059	1,059			
100132328	RANCHO CORDOVA	CA		11/03/2023		1,945		222			222		2,167	2,167			
100132329	MANTECA	CA		11/03/2023		1,361		200			200		1,561	1,561			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132332	HOMESTEAD	FL		11/03/2023		985		48			48		1,033	1,033			
100132334	NIPOMO	CA		11/03/2023		5,753		734			734		6,487	6,487			
100132335	MCDONOUGH	GA		11/03/2023		993		70			70		1,063	1,063			
100132336	GARDENA	CA		11/03/2023		2,610		372			372		2,982	2,982			
100132337	CORONA	CA		11/03/2023		2,437		162			162		2,599	2,599			
100132338	CITRUS HEIGHTS	CA		11/03/2023		2,470		530			530		3,000	3,000			
100132339	CUTLER BAY	FL		11/03/2023		1,234		77			77		1,311	1,311			
100132343	FONTANA	CA		11/03/2023		2,216		223			223		2,439	2,439			
100132344	PALM HARBOR	FL		11/03/2023		2,644		345			345		2,989	2,989			
100132346	KINGSVILLE	MD		11/03/2023		2,301		340			340		2,641	2,641			
100132347	LAS VEGAS	NV		11/03/2023		1,409		218			218		1,627	1,627			
100132348	CLOVIS	CA		11/03/2023		1,633		162			162		1,795	1,795			
100132349	PORT SAINT LUCIE	FL		11/03/2023		1,393		207			207		1,600	1,600			
100132350	CHINO	CA		11/03/2023		3,863		239			239		4,102	4,102			
100132351	ANAHEIM	CA		11/03/2023		1,110		57			57		1,167	1,167			
100132352	SCOTTSDALE	AZ		11/03/2023		988		90			90		1,078	1,078			
100132353	DURHAM	NC		11/03/2023		1,464		118			118		1,582	1,582			
100132354	ANTHEM	AZ		11/03/2023		3,904		387			387		4,291	4,291			
100132355	CANTON	GA		11/03/2023		1,200		50			50		1,250	1,250			
100132356	CLE ELUM	WA		11/03/2023		5,716		244			244		5,960	5,960			
100132358	DEERFIELD	FL		11/03/2023		1,243		74			74		1,317	1,317			
100132359	SPANISH FORK	UT		11/03/2023		1,567		105			105		1,672	1,672			
100132361	GEORGETOWN	TX		11/03/2023		1,010		76			76		1,086	1,086			
100132362	ALLEN	TX		11/03/2023		1,036		36			36		1,072	1,072			
100132363	RANDALLSTOWN	MD		11/03/2023		3,199		313			313		3,512	3,512			
100132365	SARASOTA	FL		11/03/2023		2,284		182			182		2,466	2,466			
100132366	PHILADELPHIA	PA		11/03/2023		285		(7)			(7)		278	278			
100132371	SPARKS	NV		11/03/2023		1,235		(17)			(17)		1,218	1,218			
100132374	SPRING HILL	FL		11/03/2023		898		149			149		1,047	1,047			
100132377	ANAHEIM	CA		11/03/2023		2,193		(1)			(1)		2,192	2,192			
100132378	SPRING HILL	FL		11/03/2023		1,731		17			17		1,748	1,748			
100132379	SALINAS	CA		11/03/2023		2,423		86			86		2,509	2,509			
100132381	AUSTIN	TX		11/03/2023		2,277		17			17		2,294	2,294			
100132382	FORT MOHAVE	AZ		11/03/2023		308		5			5		313	313			
100132387	JACKSONVILLE	FL		11/03/2023		378		3			3		381	381			
100132392	MEMPHIS	TN		11/03/2023		298		11			11		309	309			
100132393	MEMPHIS	TN		11/03/2023		278		10			10		288	288			
100132395	MEMPHIS	TN		11/03/2023		423		17			17		440	440			
100132396	MEMPHIS	TN		11/03/2023		310		13			13		323	323			
100132399	MEMPHIS	TN		11/03/2023		286		10			10		296	296			
100132400	MEMPHIS	TN		11/03/2023		568		21			21		589	589			
100132402	PINELLAS PARK	FL		11/03/2023		471		10			10		481	481			
100132406	LA PUENTE	CA		11/03/2023		1,718		17			17		1,735	1,735			
100132409	SAN DIEGO	CA		11/03/2023		1,223		9			9		1,232	1,232			
100132411	HOUSTON	TX		11/03/2023		740		14			14		754	754			
100132413	HOOVER	AL		11/03/2023		76,061		1,205			1,205		77,266	77,266			
100132415	PORT SAINT JOE	FL		11/03/2023		3,167		102			102		3,269	3,269			
100132420	PIGEON FORGE	TN		11/03/2023		1,992		25			25		2,017	2,017			
100132421	HOUSTON	TX		11/03/2023		2,627		81			81		2,708	2,708			
100132422	FOUNTAIN HILLS	AZ		11/03/2023		939		12			12		951	951			
100132424	MODESTO	CA		11/03/2023		1,827		(73)			(73)		1,754	1,754			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132425	NORTH EAST	MD		11/03/2023		430		5			5		435	435			
100132429	WINDERMERE	FL		11/03/2023		2,599		60			60		2,659	2,659			
100132431	DALLAS	TX		11/03/2023		733		(9)			(9)		724	724			
100132432	WINTER HAVEN	FL		11/03/2023		1,154		(29)			(29)		1,125	1,125			
100132439	ATLANTA	GA		11/03/2023		1,710		87			87		1,797	1,797			
100132441	FRIENDSHIP	WI		11/03/2023		405		(4)			(4)		401	401			
100132442	ODESSA	FL		11/03/2023		1,526		76			76		1,602	1,602			
100132443	LAKE PLACID	NY		11/03/2023		1,087		85			85		1,172	1,172			
100132444	MONTAGUE	NJ		11/03/2023		204		(2)			(2)		202	202			
100132447	VISTA	CA		11/03/2023		3,961		(23)			(23)		3,938	3,938			
100132448	MICCO	FL		11/03/2023		504		11			11		515	515			
100132449	LYNWOOD	CA		11/03/2023		1,155		42			42		1,197	1,197			
100132450	CAPE CORAL	FL		11/03/2023		1,355		14			14		1,369	1,369			
100132451	AUSTIN	TX		11/03/2023		1,480		9			9		1,489	1,489			
100132453	SAN JOSE	CA		11/03/2023		1,542		68			68		1,610	1,610			
100132458	RANCHO CORDOVA	CA		11/03/2023		1,077		19			19		1,096	1,096			
100132461	KISSIMMEE	FL		11/03/2023		2,279		109			109		2,388	2,388			
100132462	MIAMI	FL		11/03/2023		1,364		50			50		1,414	1,414			
100132464	WILMINGTON	NC		11/03/2023		680		6			6		686	686			
100132465	GAITHERSBURG	MD		11/03/2023		1,554		18			18		1,572	1,572			
100132466	LIVERMORE	CA		11/03/2023		3,668		70			70		3,738	3,738			
100132470	HANFORD	CA		11/03/2023		645		31			31		676	676			
100132471	WOLCOTT	CT		11/03/2023		407		8			8		415	415			
100132472	FORT MYERS	FL		11/03/2023		4,001							4,001	4,001			
100132475	PALM HARBOR	FL		11/03/2023		687		13			13		700	700			
100132476	FRESNO	CA		11/03/2023		579		12			12		591	591			
100132478	DAPHNE	AL		11/03/2023		714		(3)			(3)		711	711			
100132480	VERO BEACH	FL		11/03/2023		1,003		(10)			(10)		993	993			
100132481	VERO BEACH	FL		11/03/2023		638		(9)			(9)		629	629			
100132482	GREENVILLE	SC		11/03/2023		722		9			9		731	731			
100132485	MANTECA	CA		11/03/2023		998		14			14		1,012	1,012			
100132487	NEW HOPE	PA		11/03/2023		9,034		228			228		9,262	9,262			
100132493	REYNOLDSBURG	OH		11/03/2023		1,191		82			82		1,273	1,273			
100132495	ISLE OF PALMS	SC		11/03/2023		1,114		49			49		1,163	1,163			
100132496	KATY	TX		11/03/2023		967		23			23		990	990			
100132497	GLENDALE	AZ		11/03/2023		2,609		47			47		2,656	2,656			
100132499	HOUSTON	TX		11/03/2023		2,511		118			118		2,629	2,629			
100132501	BOWIE	MD		11/03/2023		2,313		83			83		2,396	2,396			
100132502	LAS VEGAS	NV		11/03/2023		1,017		4			4		1,021	1,021			
100132503	MENIFEE	CA		11/03/2023		1,742		28			28		1,770	1,770			
100132504	KYLE	TX		11/03/2023		884		2			2		886	886			
100132505	BAKERSFIELD	CA		11/03/2023		852		4			4		856	856			
100132508	PASCO	WA		11/03/2023		698		(12)			(12)		686	686			
100132509	NEW MARKET	AL		11/03/2023		494		(16)			(16)		478	478			
100132510	MELBOURNE	FL		11/03/2023		464		(14)			(14)		450	450			
100132512	FRESNO	CA		11/03/2023		886		13			13		899	899			
100132514	BOTHELL	WA		11/03/2023		1,748		41			41		1,789	1,789			
100132515	CUDJOE KEY	FL		11/03/2023		1,539		91			91		1,630	1,630			
100132516	LOCUST GROVE	GA		11/03/2023		516		14			14		530	530			
100132520	ROSEVILLE	CA		11/03/2023		1,220		20			20		1,240	1,240			
100132522	RANCHO CUCAMONGA	CA		11/03/2023		815		17			17		832	832			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132523	NEW BRAUNFELS	TX		11/03/2023		924		32			32		956	956			
100132527	SAINT LOUIS	MO		11/03/2023		380		(1)			(1)		379	379			
100132530	SAINT LOUIS	MO		11/03/2023		381		(2)			(2)		379	379			
100132531	BROOKLYN	NY		11/03/2023		3,155		36			36		3,191	3,191			
100132532	PENNSAUKEN	NJ		11/03/2023		303		3			3		306	306			
100132534	SANTA MONICA	CA		11/03/2023		3,139		14			14		3,153	3,153			
100132544	CONCORD	CA		11/03/2023		989		31			31		1,020	1,020			
100132545	NORTH LAUDERDALE	FL		11/03/2023		946		40			40		986	986			
100132546	LAKE CITY	FL		11/03/2023		517		5			5		522	522			
100132551	LEHI	UT		11/03/2023		2,369		30			30		2,399	2,399			
100132552	MARTINEZ	CA		11/03/2023		6,234		205			205		6,439	6,439			
100132554	SHAWNEE	OK		11/03/2023		765		4			4		769	769			
100132558	CASA GRANDE	AZ		11/03/2023		744		(11)			(11)		733	733			
100132559	MONTVALE	NJ		11/03/2023		2,339		44			44		2,383	2,383			
100132564	INDIO	CA		11/03/2023		3,447		(2)			(2)		3,445	3,445			
100132566	HOMESTEAD	FL		11/03/2023		942		56			56		998	998			
100132567	CLERMONT	FL		11/03/2023		832		19			19		851	851			
100132569	DANVILLE	CA		11/03/2023		677		2			2		679	679			
100132575	DAVENPORT	FL		11/03/2023		4,907		56			56		4,963	4,963			
100132576	VALENCIA	CA		11/03/2023		3,012		73			73		3,085	3,085			
100132582	PHOENIX	AZ		11/03/2023		1,163		37			37		1,200	1,200			
100132584	CHAPPAQUA	NY		11/03/2023		2,612		121			121		2,733	2,733			
100132586	HENDERSON	NV		11/03/2023		874		9			9		883	883			
100132590	COLUMBUS	OH		11/03/2023		488		(3)			(3)		485	485			
100132594	HIALEAH	FL		11/03/2023		1,422		35			35		1,457	1,457			
100132595	CAMDEN	AR		11/03/2023		6,082		(43)			(43)		6,039	6,039			
100132598	ENGLEWOOD	FL		11/03/2023		489		(7)			(7)		482	482			
100132600	PLAINS TOWNSHIP	PA		11/03/2023		527		9			9		536	536			
100132606	WINTER GARDEN	FL		11/03/2023		1,182		25			25		1,207	1,207			
100132607	SANTA ROSA BEACH	FL		11/03/2023		1,800		34			34		1,834	1,834			
100132611	MELBOURNE	FL		11/03/2023		301		(2)			(2)		299	299			
100132612	PALMDALE	CA		11/03/2023		3,144		(17)			(17)		3,127	3,127			
100132614	THOUSAND OAKS	CA		11/03/2023		3,406		80			80		3,486	3,486			
100132616	TAMPA	FL		11/03/2023		562		(17)			(17)		545	545			
100132617	QUEENS	NY		11/03/2023		2,100		77			77		2,177	2,177			
100132618	VISTA	CA		11/03/2023		3,639		(88)			(88)		3,551	3,551			
100132620	GILBERT	AZ		11/03/2023		1,397		12			12		1,409	1,409			
100132625	CLEARWATER	FL		11/03/2023		701		(8)			(8)		693	693			
100132627	HEDGESVILLE	WV		11/03/2023		508		16			16		524	524			
100132628	GLENDALE	CA		11/03/2023		6,806		84			84		6,890	6,890			
100132629	RIO RICO	AZ		11/03/2023		354		(2)			(2)		352	352			
100132632	CHICAGO	IL		11/03/2023		1,359		32			32		1,391	1,391			
100132634	LAWTEY	FL		11/03/2023		309		(2)			(2)		307	307			
100132637	RUSKIN	FL		11/03/2023		367		(5)			(5)		362	362			
100132639	OSSINING	NY		11/03/2023		1,021		8			8		1,029	1,029			
100132640	PITTSBURG	CA		11/03/2023		8,902		274			274		9,176	9,176			
100132646	YAKIMA	WA		11/03/2023		708		8			8		716	716			
100132652	THERMAL	CA		11/03/2023		525		(22)			(22)		503	503			
100132662	CEDAR PARK	TX		11/03/2023		1,243		(17)			(17)		1,226	1,226			
100132666	STOCKTON	CA		11/03/2023		2,442		18			18		2,460	2,460			
100132670	GILROY	CA		11/03/2023		1,648		(15)			(15)		1,633	1,633			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132671	WESLEY CHAPEL	FL		11/03/2023		454		4			4		458	458			
100132674	AVONDALE	AZ		11/03/2023		1,124		(23)			(23)		1,101	1,101			
100132676	SALT LAKE CITY	UT		11/03/2023		2,046		16			16		2,062	2,062			
100132678	SNELLVILLE	GA		11/03/2023		841		(1)			(1)		840	840			
100132679	SOUTHWEST RANCHES	FL		11/03/2023		2,951		95			95		3,046	3,046			
100132681	ACWORTH	GA		11/03/2023		43,496		(31)			(31)		43,465	43,465			
100132687	MARYSVILLE	WA		11/03/2023		627		(12)			(12)		615	615			
100132689	CHATSWORTH	CA		11/03/2023		3,717		(65)			(65)		3,652	3,652			
100132691	BAYONNE	NJ		11/03/2023		962		(17)			(17)		945	945			
100132692	LAWRENCEVILLE	GA		11/03/2023		758		(4)			(4)		754	754			
100132696	DESOTO	TX		11/03/2023		12,123		660			660		12,783	12,783			
100132697	CLEARWATER	FL		11/03/2023		398		2			2		400	400			
100132698	BRADENTON	FL		11/03/2023		933		11			11		944	944			
100132699	COLUMBUS	OH		11/03/2023		427		(4)			(4)		423	423			
100132702	LOS ANGELES	CA		11/03/2023		615		8			8		623	623			
100132704	NORFOLK	VA		11/03/2023		791		8			8		799	799			
100132705	RIVERSIDE	CA		11/03/2023		1,664		5			5		1,669	1,669			
100132706	MAGNOLIA	TX		11/03/2023		2,549		(56)			(56)		2,493	2,493			
100132707	QUEEN CREEK	AZ		11/03/2023		1,113		(22)			(22)		1,091	1,091			
100132708	PALM COAST	FL		11/03/2023		483		(10)			(10)		473	473			
100132712	ORLANDO	FL		11/03/2023		426		(1)			(1)		425	425			
100132715	HONOLULU	HI		11/03/2023		1,557		(3)			(3)		1,554	1,554			
100132716	HAWORTH	NJ		11/03/2023		485		(5)			(5)		480	480			
100132719	SALEM	NJ		11/03/2023		279		(11)			(11)		268	268			
100132720	BEND	OR		11/03/2023		874		1			1		875	875			
100132722	RENO	NV		11/03/2023		564		9			9		573	573			
100132726	SPOKANE VALLEY	WA		11/03/2023		761		1			1		762	762			
100132729	NASHVILLE	TN		11/03/2023		841		(8)			(8)		833	833			
100132738	DAYTONA BEACH	FL		11/03/2023		231		(6)			(6)		225	225			
100132739	ROCKFORD	IL		11/03/2023		386		(5)			(5)		381	381			
100132740	VALLEJO	CA		11/03/2023		832		2			2		834	834			
100132742	GREER	SC		11/03/2023		339		(16)			(16)		323	323			
100132749	GUERNEVILLE	CA		11/03/2023		2,838		(49)			(49)		2,789	2,789			
100132753	SAN BERNARDINO	CA		11/03/2023		934		(39)			(39)		895	895			
100132755	LOS ANGELES	CA		11/03/2023		752		(8)			(8)		744	744			
100132757	BELL	CA		11/03/2023		1,151		(21)			(21)		1,130	1,130			
100132759	LAS VEGAS	NV		11/03/2023		625		(9)			(9)		616	616			
100132761	KATY	TX		11/03/2023		447		(6)			(6)		441	441			
100132763	FREEPORT	NY		11/03/2023		6,187		133			133		6,320	6,320			
100132771	CHARLOTTE	NC		11/03/2023		1,587		4			4		1,591	1,591			
100132773	PITTSBURG	CA		11/03/2023		1,288		(16)			(16)		1,272	1,272			
100132777	INGLEWOOD	CA		11/03/2023		1,451		18			18		1,469	1,469			
100132778	ORLANDO	FL		11/03/2023		140		(6)			(6)		134	134			
100132779	FAYETTEVILLE	NC		11/03/2023		849		2			2		851	851			
100132782	MIAMI	FL		11/03/2023		550		(7)			(7)		543	543			
100132784	DALLAS	TX		11/03/2023		1,166		33			33		1,199	1,199			
100132786	MODESTO	CA		11/03/2023		369							369	369			
100132791	IRVINE	CA		11/03/2023		2,829		27			27		2,856	2,856			
100132792	SAN DIEGO	CA		11/03/2023		1,522		25			25		1,547	1,547			
100132794	PHOENIX	AZ		11/03/2023		774		10			10		784	784			
100132797	PORT ST. LUCIE	FL		11/03/2023		705		20			20		725	725			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132798	DALY CITY	CA		11/03/2023		779		7			7		786	786			
100132799	MONETA	VA		11/03/2023		349		(2)			(2)		347	347			
100132800	CAYCE	SC		11/03/2023		2,428		(75)			(75)		2,353	2,353			
100132802	COLUMBIA	SC		11/03/2023		2,533		21			21		2,554	2,554			
100132804	SPRING VALLEY	CA		11/03/2023		1,826		34			34		1,860	1,860			
100132807	ATLANTA	GA		11/03/2023		2,948		80			80		3,028	3,028			
100132808	SAN DIEGO	CA		11/03/2023		3,316		(22)			(22)		3,294	3,294			
100132809	BRADENTON	FL		11/03/2023		5,879		121			121		6,000	6,000			
100132810	MIAMI	FL		11/03/2023		2,693		51			51		2,744	2,744			
100132811	LEWISVILLE	TX		11/03/2023		971		18			18		989	989			
100132815	SYLMAR AREA LOS ANGELES	CA		11/03/2023		784		(4)			(4)		780	780			
100132816	LAKE ISABELLA	CA		11/03/2023		562		10			10		572	572			
100132819	GATLINBURG	TN		11/03/2023		828		(11)			(11)		817	817			
100132828	LANCASTER	CA		11/03/2023		9,893		(16)			(16)		9,877	9,877			
100133050	DORAL	FL		11/29/2023		555		(8)			(8)		547	547			
100133053	DAVENPORT	FL		11/29/2023		616							616	616			
100133056	HONOLULU	HI		11/29/2023		1,681		12			12		1,693	1,693			
100133058	HOUSTON	TX		11/29/2023		600		(6)			(6)		594	594			
100133059	AMHERST	NY		11/29/2023		658		1			1		659	659			
100133061	CARMEL	ME		11/29/2023		628		(4)			(4)		624	624			
100133065	ATHENS	GA		11/29/2023		425		(4)			(4)		421	421			
100133071	GARFIELD	NJ		11/29/2023		1,222		(5)			(5)		1,217	1,217			
100133073	NEWARK	DE		11/29/2023		4,428		(31)			(31)		4,397	4,397			
100133074	STONE MOUNTAIN	GA		11/29/2023		406		(5)			(5)		401	401			
100133080	PORTOLA	CA		11/29/2023		535		(12)			(12)		523	523			
100133082	HOUSTON	TX		11/29/2023		422		(3)			(3)		419	419			
100133083	ROYAL PALM BEACH	FL		11/29/2023		784		(14)			(14)		770	770			
100133086	MORENO VALLEY	CA		11/29/2023		868		(2)			(2)		866	866			
100133090	DORA	AL		11/29/2023		720		7			7		727	727			
100133095	PEMBROKE PINES	FL		11/29/2023		1,389		4			4		1,393	1,393			
100133096	CARTERSVILLE	GA		11/29/2023		477		(13)			(13)		464	464			
100133097	SPRING VALLEY	NY		11/29/2023		508		(2)			(2)		506	506			
100133101	LONGVIEW	TX		11/29/2023		386		(2)			(2)		384	384			
100133103	MANSFIELD	TX		11/29/2023		527		3			3		530	530			
100133106	SPRINGFIELD	VA		11/29/2023		2,650		(21)			(21)		2,629	2,629			
100133109	BAKERSFIELD	CA		11/29/2023		531		(8)			(8)		523	523			
100133111	HOUSTON	TX		11/29/2023		1,954		(2)			(2)		1,952	1,952			
100133113	CAIRO	NY		11/29/2023		770		18			18		788	788			
100133114	HOUSTON	TX		11/29/2023		755		(6)			(6)		749	749			
100133118	VIRGINIA BEACH	VA		11/29/2023		742		8			8		750	750			
100133119	HOLBROOK	MA		11/29/2023		30,932		(179)			(179)		30,753	30,753			
100133122	CLACKAMAS	OR		11/29/2023		451		(6)			(6)		445	445			
100133126	HOUSTON	TX		11/29/2023		1,171		(73)			(73)		1,098	1,098			
100133129	LAWRENCEVILLE	GA		11/29/2023		577		(21)			(21)		556	556			
100133134	FORT MYERS	FL		11/29/2023		16,364		(36)			(36)		16,328	16,328			
100133135	WOODLAND	CA		11/29/2023		1,436		(76)			(76)		1,360	1,360			
100133137	COSTA MESA	CA		11/29/2023		1,515		24			24		1,539	1,539			
100133140	GRAYSON	GA		11/29/2023		1,605		25			25		1,630	1,630			
100133141	SAPULPA	OK		11/29/2023		249		(5)			(5)		244	244			
100133142	DAVENPORT	FL		11/29/2023		613		(8)			(8)		605	605			
100133145	SAN CLEMENTE	CA		11/29/2023		1,888		(51)			(51)		1,837	1,837			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133148	LAWRENCEVILLE	GA		11/29/2023		740		7			7		747	747			
100133152	ASTON	PA		11/29/2023		546		(7)			(7)		539	539			
100133154	AURORA	IL		11/29/2023		349		(12)			(12)		337	337			
100133155	LAKE ALFRED	FL		11/29/2023		711		11			11		722	722			
100133156	VIRGINIA BEACH	VA		11/29/2023		590		(7)			(7)		583	583			
100133157	BRENTWOOD	CA		11/29/2023		925		11			11		936	936			
100133160	LAS VEGAS	NV		11/29/2023		494		(6)			(6)		488	488			
100133162	ARLINGTON	TX		11/29/2023		1,003		(13)			(13)		990	990			
100133168	ORLANDO	FL		11/29/2023		516		11			11		527	527			
100133172	LOS ANGELES AREA OF VAN NUYS	CA		11/29/2023		2,436		(7)			(7)		2,429	2,429			
100133173	WESTMINSTER	CA		11/29/2023		1,852		(2)			(2)		1,850	1,850			
100133176	LOS ANGELES	CA		11/29/2023		1,928		17			17		1,945	1,945			
100133182	WINSTON SALEM	NC		11/29/2023		354		14			14		368	368			
100133192	SUGAR HILL	GA		11/29/2023		523		5			5		528	528			
100133193	LOS ANGELES	CA		11/29/2023		943		(14)			(14)		929	929			
100133196	KISSIMMEE	FL		11/29/2023		10,802		(85)			(85)		10,717	10,717			
100133201	HOUSTON	TX		11/29/2023		936		(9)			(9)		927	927			
100133207	ARLINGTON	TX		11/29/2023		615		(14)			(14)		601	601			
100133210	PARRISH	FL		11/29/2023		792		(21)			(21)		771	771			
100133213	INDIO	CA		11/29/2023		1,308		(16)			(16)		1,292	1,292			
100133214	ABINGTON	MA		11/29/2023		1,546		(14)			(14)		1,532	1,532			
100133224	MOORE	OK		11/29/2023		664		26			26		690	690			
100133231	KNOXVILLE	TN		11/29/2023		381		(7)			(7)		374	374			
100133232	LAS VEGAS	NV		11/29/2023		433		2			2		435	435			
100133234	FULSHEAR	TX		11/29/2023		1,342		3			3		1,345	1,345			
100133236	AURORA	IL		11/29/2023		345		(13)			(13)		332	332			
100133240	WAGGAMAN	LA		11/29/2023		8,366		32			32		8,398	8,398			
100133246	HENDERSON	NV		11/29/2023		841		5			5		846	846			
100133266	KATY	TX		11/29/2023		764		(8)			(8)		756	756			
100133281	LOS ANGELES	CA		11/29/2023		962		(21)			(21)		941	941			
100133306	KISSIMMEE	FL		11/29/2023		378		(14)			(14)		364	364			
100133321	KATY	TX		11/29/2023		2,899		(25)			(25)		2,874	2,874			
100133332	LAS VEGAS	NV		11/29/2023		648		(11)			(11)		637	637			
100133336	KISSIMMEE	FL		11/29/2023		646		13			13		659	659			
100133338	AURORA	IL		11/29/2023		314		(10)			(10)		304	304			
100133342	LIVE OAK	TX		11/29/2023		700		(5)			(5)		695	695			
100133346	FAIRFIELD	CA		11/21/2023		1,089		(12)			(12)		1,077	1,077			
100133347	WESTON	FL		11/21/2023		747		8			8		755	755			
100133348	FARMINGVILLE	NY		11/21/2023		1,159		18			18		1,177	1,177			
100133349	MILFORD	NJ		11/21/2023		1,248		15			15		1,263	1,263			
100133353	OWINGS MILLS	MD		11/21/2023		2,190		1			1		2,191	2,191			
100133354	KISSIMMEE	FL		11/21/2023		350		(4)			(4)		346	346			
100133356	SAINT JOHNS	FL		11/21/2023		193		2			2		195	195			
100133357	LOUISVILLE	KY		11/21/2023		375		(25)			(25)		350	350			
100133362	TIMONIUM	MD		11/21/2023		2,006		(6)			(6)		2,000	2,000			
100133366	SARATOGA	CA		11/21/2023		1,151		(44)			(44)		1,107	1,107			
100133370	PHOENIX	AZ		11/21/2023		1,042		(5)			(5)		1,037	1,037			
100133371	PALOS VERDES PENINSULA	CA		11/21/2023		2,159		(27)			(27)		2,132	2,132			
100133375	NORTH LAS VEGAS	NV		11/21/2023		456		(14)			(14)		442	442			
100133376	BOWIE	MD		11/21/2023		1,892		11			11		1,903	1,903			
100133383	GREENSBORO	NC		11/21/2023		1,311		31			31		1,342	1,342			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133384	WARNER ROBINS	GA		11/21/2023		560		6			6		566	566			
100133386	MOSELEY	VA		11/21/2023		1,366		(12)			(12)		1,354	1,354			
100133387	NASHVILLE	TN		11/21/2023		1,150		(28)			(28)		1,122	1,122			
100133388	LOS ANGELES	CA		11/21/2023		1,054		(14)			(14)		1,040	1,040			
100133389	JUPITER	FL		11/21/2023		496		(9)			(9)		487	487			
100133397	WATERLOO	SC		11/21/2023		1,053		36			36		1,089	1,089			
100133398	LOOMIS	CA		11/21/2023		4,202		(44)			(44)		4,158	4,158			
100133399	YUCAIPA	CA		11/21/2023		1,523		(27)			(27)		1,496	1,496			
100133400	BALTIMORE	MD		11/21/2023		208		(9)			(9)		199	199			
100133402	CONCORD	NC		11/21/2023		718		(19)			(19)		699	699			
100133404	ANDERSON	IN		11/21/2023		249		(4)			(4)		245	245			
100133405	SACRAMENTO	CA		11/21/2023		651		(11)			(11)		640	640			
100133408	ONTARIO	CA		11/21/2023		12,361		10			10		12,371	12,371			
100133410	IMPERIAL BEACH	CA		11/21/2023		3,136		49			49		3,185	3,185			
100133413	HOUSTON	TX		11/21/2023		3,953		(2)			(2)		3,951	2,963		(988)	(988)
100133414	LOS ANGELES	CA		11/21/2023		27,237		(507)			(507)		26,730	26,730			
100133419	YPSILANTI	MI		10/19/2023		2,583		(51)			(51)		2,532	2,532			
100133420	SAN PEDRO	CA		10/19/2023		691		(15)			(15)		676	676			
100133422	MONROE	NC		10/19/2023		884		(2)			(2)		882	882			
100133423	MIDLAND	TX		10/19/2023		731		(37)			(37)		694	694			
100133424	MC KEES ROCKS	PA		10/19/2023		1,631		(48)			(48)		1,583	1,583			
100133426	NEWARK	DE		10/19/2023		536		(17)			(17)		519	519			
100133428	SNEADS FERRY	NC		10/19/2023		504		(11)			(11)		493	493			
100133429	VIAN	OK		10/19/2023		339		(18)			(18)		321	321			
100133430	WILLIAMSTOWN	KY		10/19/2023		2,977		(64)			(64)		2,913	2,913			
100133431	BALTIMORE	MD		10/19/2023		247		(13)			(13)		234	234			
100133432	COLUMBUS	OH		10/19/2023		246		(13)			(13)		233	233			
100133433	RIVERSIDE	CA		10/19/2023		2,599		5			5		2,604	2,604			
100133435	PORT ARANSAS	TX		10/19/2023		867		(28)			(28)		839	839			
100133436	LA MARQUE	TX		10/19/2023		361		(20)			(20)		341	341			
100133437	LA MARQUE	TX		10/19/2023		339		(19)			(19)		320	320			
100133439	POMPANO BEACH	FL		10/19/2023		1,203		(20)			(20)		1,183	1,183			
100133440	SUNNYVALE	TX		10/19/2023		1,479		(36)			(36)		1,443	1,443			
100133441	LUTZ	FL		10/19/2023		1,738		(62)			(62)		1,676	1,676			
100133444	FORT WORTH	TX		10/19/2023		1,093		(20)			(20)		1,073	1,073			
100133445	HAUULA	HI		10/19/2023		3,005		44			44		3,049	3,049			
100133447	ONTARIO	CA		10/19/2023		5,014		(14)			(14)		5,000	5,000			
100133451	JORDAN	MN		10/19/2023		957		(15)			(15)		942	942			
100133452	LOS ANGELES	CA		10/19/2023		7,145		73			73		7,218	7,218			
100133453	OCALA	FL		10/19/2023		566		(11)			(11)		555	555			
100133460	HOUSTON	TX		10/19/2023		509		(31)			(31)		478	478			
100133461	HOMESTEAD	FL		10/19/2023		1,203		11			11		1,214	1,214			
100133462	CLOVIS	CA		10/19/2023		824		(24)			(24)		800	800			
100133463	DECATUR	GA		10/19/2023		987		(25)			(25)		962	962			
100133464	LAKE WORTH	FL		10/19/2023		623		(7)			(7)		616	616			
100133465	CERES	CA		10/19/2023		1,182		(3)			(3)		1,179	1,179			
100133468	KYLE	TX		10/19/2023		1,245		(35)			(35)		1,210	1,210			
100133470	SAN DIEGO	CA		10/19/2023		860		(22)			(22)		838	838			
100133471	PEARLAND	TX		10/19/2023		1,061		(17)			(17)		1,044	1,044			
100133475	JERSEY CITY	NJ		10/19/2023		498		(17)			(17)		481	481			
100133476	HACKENSACK	NJ		10/19/2023		3,679		(107)			(107)		3,572	3,572			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133477	LAKEWOOD	WA		10/19/2023		1,686		(28)			(28)		1,658	1,658			
100133479	FRIENDSWOOD	TX		10/19/2023		950							950	950			
100133480	KIRBYVILLE	TX		10/19/2023		4,618		(130)			(130)		4,488	4,488			
100133481	BRIDGEPORT	CT		10/19/2023		823		(13)			(13)		810	810			
100133482	KATY	TX		10/19/2023		859		(27)			(27)		832	832			
100133483	NORTH PORT	FL		10/19/2023		794		(15)			(15)		779	779			
100133484	ANTIOCH	TN		10/19/2023		452		(19)			(19)		433	433			
100133485	BLAIRSVILLE	GA		10/19/2023		1,088		(23)			(23)		1,065	1,065			
100133486	CHICAGO	IL		10/19/2023		594		(11)			(11)		583	583			
100133487	JACKSONVILLE	FL		10/19/2023		2,170		(59)			(59)		2,111	2,111			
100133488	TRACY	CA		10/19/2023		2,365		(6)			(6)		2,359	2,359			
100133494	MABLETON	GA		10/19/2023		364		(20)			(20)		344	344			
100133497	WEST DEPTFORD	NJ		10/19/2023		1,814		(86)			(86)		1,728	1,728			
100133500	RICHMOND	VA		10/19/2023		409		(12)			(12)		397	397			
100133508	POND EDDY	NY		10/19/2023		313		(15)			(15)		298	298			
100133510	SOUTHPORT	NC		10/19/2023		862		8			8		870	870			
100133511	POUGHKEEPSIE	NY		10/19/2023		2,512		(13)			(13)		2,499	2,499			
100133512	PUYALLUP	WA		10/19/2023		831		(11)			(11)		820	820			
100133513	DENVER	CO		10/19/2023		4,444		(27)			(27)		4,417	4,417			
100133514	PORT CHARLOTTE	FL		10/19/2023		1,438		(34)			(34)		1,404	1,404			
100133515	BRONX	NY		10/19/2023		1,030		(21)			(21)		1,009	1,009			
100133516	ELK GROVE	CA		10/19/2023		1,969		(12)			(12)		1,957	1,957			
100133518	MILFORD	MA		10/19/2023		423		(4)			(4)		419	419			
100133524	LOS ANGELES	CA		10/19/2023		1,103		(40)			(40)		1,063	1,063			
100133525	HOUSTON	TX		10/19/2023		509		3			3		512	512			
100133527	PLAINFIELD CITY	NJ		10/19/2023		190		(3)			(3)		187	187			
100133528	CAMARILLO	CA		10/19/2023		3,895		(1)			(1)		3,894	3,894			
100133530	DREXEL HILL	PA		10/19/2023		441		(6)			(6)		435	435			
100133532	CHINO	CA		10/19/2023		2,575		24			24		2,599	2,599			
100133534	MIAMI	FL		10/19/2023		679		(32)			(32)		647	647			
100133536	LIVINGSTON MANOR	NY		10/19/2023		401		(8)			(8)		393	393			
100133537	BLUE RIDGE	GA		10/19/2023		608		(11)			(11)		597	597			
100133541	SNOHOMISH	WA		10/19/2023		744		(22)			(22)		722	722			
100133542	PEEKSKILL	NY		10/19/2023		1,014		(13)			(13)		1,001	1,001			
100133548	STAFFORD	VA		10/19/2023		970		(15)			(15)		955	955			
100133552	SOUTH OZONE PARK	NY		10/19/2023		10,374		(317)			(317)		10,057	10,057			
100133553	SIERRA VISTA	AZ		10/19/2023		6,870		(345)			(345)		6,525	6,525			
100133556	DANBURY	CT		10/19/2023		656		(19)			(19)		637	637			
100133559	PLEASANT HILL	CA		10/23/2023		1,637		(3)			(3)		1,634	1,634			
100133560	MANOR	TX		10/23/2023		1,968		22			22		1,990	1,990			
100133561	SANTA ROSA	CA		10/23/2023		137,511		(757)			(757)		136,754	136,754			
100133562	OTTAWA	OH		10/23/2023		721		(1)			(1)		720	720			
100133563	LAS VEGAS	NV		10/23/2023		1,475		1			1		1,476	1,476			
100133565	TAMPA	FL		10/23/2023		974		5			5		979	979			
100133569	FORT LAUDERDALE	FL		10/23/2023		1,261		23			23		1,284	1,284			
100133571	SKOKIE	IL		10/23/2023		926		5			5		931	931			
100133574	GRAND MARAIS	MN		10/23/2023		1,036		10			10		1,046	1,046			
100133575	ARLINGTON	VA		10/23/2023		3,084		(1)			(1)		3,083	3,083			
100133576	KENNEWICK	WA		10/23/2023		792		6			6		798	798			
100133577	OSPREY	FL		10/23/2023		1,449		31			31		1,480	1,480			
100133578	LOS ANGELES	CA		10/23/2023		1,924		3			3		1,927	1,927			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133579	MIDVALE	UT		10/23/2023		740		14			14		754	754			
100133580	FORT MITCHELL	AL		10/23/2023		678		18			18		696	696			
100133584	WESTAMPTON	NJ		10/23/2023		709		(4)			(4)		705	705			
100133585	BAYONNE	NJ		10/23/2023		1,444		36			36		1,480	1,480			
100133586	EAST RIDGE	TN		10/23/2023		691		3			3		694	694			
100133587	EDMONDS	WA		10/23/2023		3,003		34			34		3,037	3,037			
100133589	ROCKMART	GA		10/23/2023		54,966		430			430		55,396	55,396			
100133590	HOUSTON	TX		10/23/2023		1,728		(5)			(5)		1,723	1,723			
100133591	CHARLOTTE	NC		10/23/2023		4,344		(6)			(6)		4,338	4,338			
100133592	POINT VENTURE	TX		10/23/2023		681		9			9		690	690			
100133594	NEWARK	NJ		10/23/2023		1,045		8			8		1,053	1,053			
100133595	SUMMERVILLE	SC		10/23/2023		964		71			71		1,035	1,035			
100133596	WEST PALM BEACH	FL		10/23/2023		859		8			8		867	867			
100133597	LADSON	SC		10/23/2023		969		72			72		1,041	1,041			
100133599	FORT LAUDERDALE	FL		10/23/2023		1,619		(6)			(6)		1,613	1,613			
100133602	AURORA	CO		10/23/2023		918		(8)			(8)		910	910			
100133605	DARLINGTON	MD		10/23/2023		852							852	852			
100133607	POINT VENTURE	TX		10/23/2023		681		9			9		690	690			
100133608	NAGS HEAD	NC		10/23/2023		1,196		25			25		1,221	1,221			
100133609	MILWAUKEE	WI		10/23/2023		1,281		8			8		1,289	1,289			
100133612	AUBREY	TX		10/23/2023		958		10			10		968	968			
100133614	DALLAS	TX		10/23/2023		1,341		3			3		1,344	1,344			
100133616	NEW PORT RICHEY	FL		10/23/2023		2,202		22			22		2,224	2,224			
100133618	BARNEGAT	NJ		10/23/2023		911		8			8		919	919			
100133620	JACKSON TOWNSHIP	NJ		10/23/2023		1,679		3			3		1,682	1,682			
100133622	MIAMI	FL		10/23/2023		908		69			69		977	977			
100133623	BLOOMINGDALE	GA		10/23/2023		1,196		67			67		1,263	1,263			
100133624	BLOOMINGDALE	GA		10/23/2023		1,162		83			83		1,245	1,245			
100133625	LOCKHART	TX		10/23/2023		1,079		70			70		1,149	1,149			
100133626	MURFREESBORO	TN		10/23/2023		1,899		122			122		2,021	2,021			
100133627	FORT WORTH	TX		10/23/2023		1,312		97			97		1,409	1,409			
100133629	MADERA	CA		10/23/2023		2,492		147			147		2,639	2,639			
100133630	DALLAS	GA		10/23/2023		1,624		101			101		1,725	1,725			
100133631	VANCOUVER	WA		10/23/2023		1,153		55			55		1,208	1,208			
100133632	ARGYLE	TX		10/23/2023		5,796		295			295		6,091	6,091			
100133633	BRENHAM	TX		10/23/2023		751		47			47		798	798			
100133634	FAIRHOPE	AL		10/23/2023		907		63			63		970	970			
100133635	MADERA	CA		10/23/2023		1,058		66			66		1,124	1,124			
100133636	EAST FALMOUTH	MA		10/23/2023		789		5			5		794	794			
100133638	MEDFORD	OR		10/23/2023		1,188		(11)			(11)		1,177	1,177			
100133639	ROSEVILLE	CA		10/23/2023		1,235		86			86		1,321	1,321			
100133640	ELK GROVE	CA		10/23/2023		1,342		50			50		1,392	1,392			
100133641	FORT LEE	NJ		10/23/2023		916		13			13		929	929			
100133642	KEAAU	HI		10/23/2023		807		7			7		814	814			
100133643	MCCALL	ID		10/23/2023		1,469		13			13		1,482	1,482			
100133644	OOLTEWAH	TN		10/23/2023		3,732		21			21		3,753	3,753			
100133646	HIALEAH	FL		10/23/2023		1,139		18			18		1,157	1,157			
100133648	PALM DESERT	CA		10/23/2023		2,426		99			99		2,525	2,525			
100133649	BARTLETT	NH		10/23/2023		824		(1)			(1)		823	823			
100133651	MEMPHIS	TN		10/23/2023		756		(4)			(4)		752	752			
100133652	AUSTIN	TX		10/23/2023		2,217		28			28		2,245	2,245			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133653	BLUE SPRINGS	MO		10/23/2023		705		6			6		711	711			
100133654	GEORGETOWN	TX		10/23/2023		811		5			5		816	816			
100133656	SMYRNA	TN		10/23/2023		1,735		28			28		1,763	1,763			
100133657	CHARLOTTE	NC		10/23/2023		757		(4)			(4)		753	753			
100133658	ORLANDO	FL		10/23/2023		754		(3)			(3)		751	751			
100133659	ORLANDO	FL		10/23/2023		2,311		(6)			(6)		2,305	2,305			
100133660	MONROE	NC		10/23/2023		710		6			6		716	716			
100133662	CHARLOTTE	NC		10/23/2023		763		(2)			(2)		761	761			
100133663	KILL DEVIL HILLS	NC		10/23/2023		1,182		(7)			(7)		1,175	1,175			
100133665	MONROE	NC		10/23/2023		747		8			8		755	755			
100133666	DURHAM	NC		10/23/2023		1,065		24			24		1,089	1,089			
100133670	GAINESVILLE	GA		10/23/2023		771		6			6		777	777			
100133675	COLORADO SPRINGS	CO		10/23/2023		874		(9)			(9)		865	865			
100133677	SPRING	TX		10/23/2023		734		35			35		769	769			
100133678	MIAMI	FL		10/23/2023		16,513		(251)			(251)		16,262	16,262			
100133679	HUTTO	TX		10/23/2023		2,494		30			30		2,524	2,524			
100133680	PFLUGERVILLE	TX		10/23/2023		879		63			63		942	942			
100133681	BELMONT	NC		10/23/2023		1,772		(5)			(5)		1,767	1,767			
100133683	TUALATIN	OR		10/23/2023		1,307		(5)			(5)		1,302	1,302			
100133686	KISSIMMEE	FL		10/23/2023		1,356		21			21		1,377	1,377			
100133687	VERO BEACH	FL		10/23/2023		700		(3)			(3)		697	697			
100133689	CARTERSVILLE	GA		10/23/2023		659		11			11		670	670			
100133690	VIRGINIA BEACH	VA		10/23/2023		725		(1)			(1)		724	724			
100133692	GULFPORT	FL		10/23/2023		653		(5)			(5)		648	648			
100133693	LAS VEGAS	NV		10/23/2023		979		11			11		990	990			
100133694	TIGARD	OR		10/23/2023		1,168		8			8		1,176	1,176			
100133696	DACULA	GA		10/23/2023		4,683		(1)			(1)		4,682	4,682			
100133697	BUDA	TX		10/23/2023		767		(3)			(3)		764	764			
100133698	COATESVILLE	PA		10/23/2023		789		5			5		794	794			
100133700	WILMINGTON	NC		10/23/2023		47,401		2,025			2,025		49,426	49,426			
100133701	ROCKLEDGE	FL		10/23/2023		3,163		267			267		3,430	3,430			
100133703	PUYALLUP	WA		10/23/2023		1,190		16			16		1,206	1,206			
100133704	HENDERSON	NV		10/23/2023		1,011		46			46		1,057	1,057			
100133705	FORT WORTH	TX		10/23/2023		893		56			56		949	949			
100133706	POOLER	GA		10/23/2023		1,044		64			64		1,108	1,108			
100133707	MURFREESBORO	TN		10/23/2023		1,131		66			66		1,197	1,197			
100133709	MADERA	CA		10/23/2023		1,057		62			62		1,119	1,119			
100133710	PORT ORCHARD	WA		10/23/2023		1,219		24			24		1,243	1,243			
100133712	PORT SAINT JOE	FL		10/23/2023		1,286		24			24		1,310	1,310			
100133713	ROSEVILLE	CA		10/23/2023		1,116		48			48		1,164	1,164			
100133714	FREDERICK	MD		10/23/2023		1,098		66			66		1,164	1,164			
100133715	ROSHARON	TX		10/23/2023		777		56			56		833	833			
100133716	DURHAM	NC		10/23/2023		942		45			45		987	987			
100133718	LEHI	UT		10/23/2023		1,034		24			24		1,058	1,058			
100133719	GARDEN VALLEY	ID		10/23/2023		1,113		9			9		1,122	1,122			
100133720	SANDIA PARK	NM		10/23/2023		1,149		(11)			(11)		1,138	1,138			
100133721	ROSHARON	TX		10/23/2023		1,273		62			62		1,335	1,335			
100133722	LOGANVILLE	GA		10/23/2023		1,175		11			11		1,186	1,186			
100133723	SHELBYVILLE	KY		10/23/2023		873		11			11		884	884			
100133724	MADISON	AL		10/23/2023		844		60			60		904	904			
100133725	LOGANVILLE	GA		10/23/2023		1,050		34			34		1,084	1,084			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133726	PEACHTREE CITY	GA		10/23/2023		625		1			1		626	626			
100133727	TUCSON	AZ		10/23/2023		1,104		93			93		1,197	1,197			
100133728	ELK GROVE	CA		10/23/2023		1,267		58			58		1,325	1,325			
100133729	PIPERSVILLE	PA		10/23/2023		1,750		142			142		1,892	1,892			
100133730	DAVENPORT	FL		10/23/2023		1,519		82			82		1,601	1,601			
100133732	HUTTO	TX		10/23/2023		1,182		79			79		1,261	1,261			
100133733	LAS VEGAS	NV		10/23/2023		1,036		56			56		1,092	1,092			
100133734	PHOENIX	AZ		10/23/2023		1,285		59			59		1,344	1,344			
100133736	GILBERT	AZ		10/23/2023		1,152		11			11		1,163	1,163			
100133737	PANAMA CITY BEACH	FL		10/23/2023		1,453		8			8		1,461	1,461			
100133738	LAS VEGAS	NV		10/23/2023		1,041		56			56		1,097	1,097			
100133741	HANOVER	MD		10/23/2023		638		(8)			(8)		630	630			
100133746	LEANDER	TX		10/23/2023		1,790		3			3		1,793	1,793			
100133748	HICKORY	NC		10/23/2023		1,307		23			23		1,330	1,330			
100133749	NEW BRITAIN	PA		10/23/2023		1,409		7			7		1,416	1,416			
100133750	BEND	OR		10/23/2023		1,443		12			12		1,455	1,455			
100133755	STONE MOUNTAIN	GA		10/23/2023		647		(3)			(3)		644	644			
100133757	PITTSBORO	NC		10/23/2023		918		(14)			(14)		904	904			
100133760	NEW ORLEANS	LA		10/23/2023		730		(4)			(4)		726	726			
100133764	IRVING	TX		10/20/2023		426							426	426			
100133765	FLOWER MOUND	TX		10/20/2023		1,638		(27)			(27)		1,611	1,611			
100133766	SCOTTSDALE	AZ		10/20/2023		4,050		14			14		4,064	4,064			
100133767	MENIFEE	CA		10/20/2023		557		(1)			(1)		556	556			
100133770	ESCONDIDO	CA		10/20/2023		548		(4)			(4)		544	544			
100133771	GUERNEVILLE	CA		10/20/2023		223		(1)			(1)		222	222			
100133772	BLUE ISLAND	IL		10/20/2023		659		(7)			(7)		652	652			
100133777	DUNDALK	MD		10/20/2023		365		(9)			(9)		356	356			
100133780	NEWBERG	OR		10/20/2023		1,818		(15)			(15)		1,803	1,803			
100133782	OAKLAND	CA		10/20/2023		2,570		(4)			(4)		2,566	2,566			
100133783	WORCESTER	MA		10/20/2023		1,241		(2)			(2)		1,239	1,239			
100133787	TITUSVILLE	FL		10/20/2023		318		(16)			(16)		302	302			
100133789	YUKON	OK		10/20/2023		559		(6)			(6)		553	553			
100133790	NEW BRUNSWICK	NJ		10/20/2023		889		8			8		897	897			
100133791	TAMPA	FL		10/20/2023		809		(44)			(44)		765	765			
100133792	SANTEE	CA		10/20/2023		898		(26)			(26)		872	872			
100133796	BEAUMONT	CA		10/20/2023		853		(7)			(7)		846	846			
100133797	MOLALLA	OR		10/20/2023		783		(30)			(30)		753	753			
100133798	KISSIMMEE	FL		10/20/2023		5,102		50			50		5,152	5,152			
100133800	EDMOND	OK		10/20/2023		483		1			1		484	484			
100133804	WATERBURY	CT		10/20/2023		480		(17)			(17)		463	463			
100133808	OKLAHOMA CITY	OK		10/20/2023		223		(14)			(14)		209	209			
100133810	BALTIMORE	MD		10/20/2023		696		(17)			(17)		679	679			
100133812	TULSA	OK		10/20/2023		321		(16)			(16)		305	305			
100133813	OCALA	FL		10/20/2023		502		(13)			(13)		489	489			
100133814	AVONDALE	AZ		10/20/2023		669		(2)			(2)		667	667			
100133816	BAKERSFIELD	CA		10/20/2023		528		(5)			(5)		523	523			
100133817	OAKLAND	CA		10/20/2023		2,333		(81)			(81)		2,252	2,252			
100133818	EUREKA	MT		10/20/2023		479		(11)			(11)		468	468			
100133819	WATERBURY	CT		10/20/2023		479		(20)			(20)		459	459			
100133821	LAKELAND	FL		10/20/2023		970		(14)			(14)		956	956			
100133822	POINCIANA	FL		10/20/2023		423		(3)			(3)		420	420			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133825	TOLLESON	AZ		10/20/2023		675		(4)			(4)		671	671			
100133826	RACINE	WI		10/20/2023		461		(19)			(19)		442	442			
100133827	MIDDLE RIVER	MD		10/20/2023		1,614		(35)			(35)		1,579	1,579			
100133828	SOUTH GATE	CA		10/20/2023		1,387		(45)			(45)		1,342	1,342			
100133829	GROVELAND	MA		10/20/2023		1,484		(15)			(15)		1,469	1,469			
100133830	PHOENIX	AZ		10/20/2023		623		(15)			(15)		608	608			
100133831	CALEXICO	CA		10/20/2023		762		(22)			(22)		740	740			
100133832	LAS VEGAS	NV		10/20/2023		968		(15)			(15)		953	953			
100133835	DALLAS	TX		10/20/2023		565							565	565			
100133838	BAKERSFIELD	CA		10/20/2023		1,312		4			4		1,316	1,316			
100133839	ZAVALLA	TX		10/20/2023		1,393		(136)			(136)		1,257	1,257			
100133843	ELKRIDGE	MD		10/20/2023		2,705		(37)			(37)		2,668	2,668			
100133844	MOUNTAIN HOUSE	CA		10/20/2023		5,120		(18)			(18)		5,102	5,102			
100133845	GRAND PRAIRIE	TX		10/20/2023		467		(4)			(4)		463	463			
100133846	HAYWARD	CA		10/20/2023		1,258		(24)			(24)		1,234	1,234			
100133848	MYRTLE BEACH	SC		10/20/2023		1,981		17			17		1,998	1,998			
100133849	COLUMBIA	PA		10/20/2023		332		(11)			(11)		321	321			
100133850	CENTER CONWAY	NH		10/20/2023		702		(11)			(11)		691	691			
100133852	WAXHAW	NC		10/20/2023		720		(23)			(23)		697	697			
100133854	CHINO HILLS	CA		10/20/2023		7,311		(160)			(160)		7,151	7,151			
100133857	NORFOLK	MA		10/20/2023		2,444		(14)			(14)		2,430	2,430			
100133858	MACOMB	MI		10/20/2023		451		(3)			(3)		448	448			
100133859	CANYON COUNTRY	CA		10/20/2023		1,181		(7)			(7)		1,174	1,174			
100133861	MADERA	CA		10/20/2023		1,195		1			1		1,196	1,196			
100133863	PALMDALE	CA		10/20/2023		498		(10)			(10)		488	488			
100133864	SPRING VALLEY	CA		10/20/2023		2,414		1			1		2,415	2,415			
100133865	UPLAND	CA		10/20/2023		20,062		38			38		20,100	20,100			
100133873	POMPANO BEACH	FL		10/24/2023		1,195		(26)			(26)		1,169	1,169			
100133874	TAMPA	FL		10/24/2023		509		(8)			(8)		501	501			
100133880	LEAGUE CITY	TX		10/24/2023		215		(3)			(3)		212	212			
100133882	NORTH MIAMI BEACH	FL		10/24/2023		870		(25)			(25)		845	845			
100133883	HIALEAH	FL		10/24/2023		2,430		(44)			(44)		2,386	2,386			
100133885	COCKEYSVILLE	MD		11/29/2023		2,949		(1)			(1)		2,948	2,948			
100133886	EWA BEACH	HI		11/29/2023		1,631		(15)			(15)		1,616	1,616			
100133887	NILES	IL		11/29/2023		5,832		(7)			(7)		5,825	5,825			
100133888	LAS VEGAS	NV		11/29/2023		2,423		(3)			(3)		2,420	2,420			
100133889	SAINT CHARLES	MO		11/29/2023		265		(10)			(10)		255	255			
100133891	CHULA VISTA	CA		11/29/2023		1,954		57			57		2,011	2,011			
100133895	CIBOLO	TX		11/29/2023		1,008		(3)			(3)		1,005	1,005			
100133896	SANTA ROSA	CA		11/29/2023		1,139		(3)			(3)		1,136	1,136			
100133900	PHILADELPHIA	PA		11/29/2023		12,275		268			268		12,543	12,543			
100133901	DETROIT	MI		11/29/2023		373		17			17		390	390			
100133909	ROCKY HILL	CT		11/29/2023		531		11			11		542	542			
100133911	TAMPA	FL		11/29/2023		572		11			11		583	583			
100133919	SAN FRANCISCO	CA		10/25/2023		868		(10)			(10)		858	858			
100133920	KYBURZ	CA		10/25/2023		830		(6)			(6)		824	824			
100133921	NASHVILLE	TN		10/25/2023		1,023		14			14		1,037	1,037			
100133931	LANSDALE	PA		10/25/2023		1,691		(18)			(18)		1,673	1,673			
100133935	COLLINGDALE	PA		10/25/2023		459		(14)			(14)		445	445			
100133936	GOLDSBORO	NC		10/25/2023		1,206		(22)			(22)		1,184	1,184			
100133937	CINCINNATI	OH		10/25/2023		447		(13)			(13)		434	434			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133938	TRENTON	NJ		10/25/2023		352		(7)			(7)		345	345			
100133939	ANDERSON	SC		10/25/2023		181		(6)			(6)		175	175			
100133943	HARTFORD	CT		10/25/2023		815		(15)			(15)		800	800			
100133944	BALTIMORE	MD		10/25/2023		592		(16)			(16)		576	576			
100133945	PLEASANTVILLE	NJ		10/25/2023		286		(11)			(11)		275	275			
100133947	ALLENTOWN	PA		10/25/2023		472		(17)			(17)		455	455			
100133949	FAYETTEVILLE	NC		10/25/2023		346		(14)			(14)		332	332			
100133951	DETROIT	MI		10/25/2023		361		(15)			(15)		346	346			
100133952	NANUET	NY		10/25/2023		637		(18)			(18)		619	619			
100133953	HARRIMAN	NY		10/25/2023		350		(9)			(9)		341	341			
100133954	MILWAUKEE	WI		10/25/2023		211		(5)			(5)		206	206			
100133955	BALTIMORE	MD		10/25/2023		264		(7)			(7)		257	257			
100133956	PHILADELPHIA	PA		10/25/2023		529		(15)			(15)		514	514			
100133957	CHICAGO	IL		10/25/2023		307		(8)			(8)		299	299			
100133962	MINERSVILLE	PA		10/25/2023		202		(5)			(5)		197	197			
100133963	INDIANAPOLIS	IN		10/25/2023		944		(17)			(17)		927	927			
100133964	TRENTON	NJ		10/25/2023		437		(18)			(18)		419	419			
100133965	TRENTON	NJ		10/25/2023		562		(18)			(18)		544	544			
100133966	BALTIMORE	MD		10/25/2023		192		(3)			(3)		189	189			
100133968	LIBERTY	NY		10/25/2023		353		(13)			(13)		340	340			
100133969	MIDDLETOWN	NY		10/25/2023		294		(5)			(5)		289	289			
100133972	NORMAN	OK		10/25/2023		285		(7)			(7)		278	278			
100133974	MCHENRY	IL		10/25/2023		414		(7)			(7)		407	407			
100133975	NAUGATUCK	CT		10/25/2023		423		(11)			(11)		412	412			
100133977	LOUISVILLE	KY		10/25/2023		811		(14)			(14)		797	797			
100133979	CHICAGO	IL		10/25/2023		507		(10)			(10)		497	497			
100133981	CHICAGO	IL		10/25/2023		459		(10)			(10)		449	449			
100133982	CHICAGO	IL		10/25/2023		524		(10)			(10)		514	514			
100133983	KINGSTON BOROUGH	PA		10/25/2023		495		(18)			(18)		477	477			
100133986	SOUTH FALLSBURG	NY		10/25/2023		471		(42)			(42)		429	429			
100133987	BUFFALO	NY		10/25/2023		79		(2)			(2)		77	77			
100133989	TAMPA	FL		10/25/2023		1,001		(10)			(10)		991	991			
100133990	BUFFALO	NY		10/25/2023		334		(8)			(8)		326	326			
100133992	BINGHAMTON	NY		10/25/2023		1,180		(30)			(30)		1,150	1,150			
100133993	SOUTH HOLLAND	IL		10/25/2023		554		(13)			(13)		541	541			
100133994	AMBRIDGE	PA		10/25/2023		260		(4)			(4)		256	256			
100133998	YONKERS	NY		10/25/2023		1,762		(27)			(27)		1,735	1,735			
100134000	POMPANO BEACH	FL		10/25/2023		371		(7)			(7)		364	364			
100134002	BETHLEHEM	PA		10/25/2023		749		(24)			(24)		725	725			
100134005	KANSAS CITY	MO		10/25/2023		540		(14)			(14)		526	526			
100134006	CHICAGO	IL		10/25/2023		240		(8)			(8)		232	232			
100134007	CLARKSVILLE	TN		10/25/2023		445		(8)			(8)		437	437			
100134008	AMARILLO	TX		10/25/2023		249		(7)			(7)		242	242			
100134011	BALTIMORE	MD		10/25/2023		331		(8)			(8)		323	323			
100134013	HEMPSTEAD	NY		10/25/2023		1,248		(9)			(9)		1,239	1,239			
100134015	CLEVELAND	OH		10/25/2023		372		(13)			(13)		359	359			
100134017	PHILADELPHIA	PA		10/25/2023		667		(16)			(16)		651	651			
100134019	CAROL STREAM	IL		10/25/2023		1,046		(19)			(19)		1,027	1,027			
100134020	TRENTON	NJ		10/25/2023		467		(4)			(4)		463	463			
100134021	EUCLID	OH		10/25/2023		210		(6)			(6)		204	204			
100134023	KANSAS CITY	MO		10/25/2023		375		(6)			(6)		369	369			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134024	LIBERTY	NY		10/25/2023		930		(47)			(47)		883	883			
100134026	TRENTON	NJ		10/25/2023		353		(14)			(14)		339	339			
100134027	MISHAWAKA	IN		10/25/2023		280		(5)			(5)		275	275			
100134028	DETROIT	MI		10/25/2023		248		(6)			(6)		242	242			
100134030	JAMAICA	NY		10/25/2023		3,364		(73)			(73)		3,291	3,291			
100134031	MILWAUKEE	WI		10/25/2023		317		(7)			(7)		310	310			
100134033	LIBERTY	NY		10/25/2023		524		(21)			(21)		503	503			
100134034	ENTERPRISE	AL		10/25/2023		251		(8)			(8)		243	243			
100134035	ATLANTIC CITY	NJ		10/25/2023		412		(9)			(9)		403	403			
100134036	DANVILLE	VA		10/25/2023		56		(1)			(1)		55	55			
100134037	EAST CHICAGO	IN		10/25/2023		460		(10)			(10)		450	450			
100134038	SPRING VALLEY	NY		10/25/2023		1,612		(47)			(47)		1,565	1,565			
100134039	JACKSON	TN		10/25/2023		295		(9)			(9)		286	286			
100134041	HIGHLAND MILLS	NY		10/25/2023		951		(29)			(29)		922	922			
100134044	TRENTON	NJ		10/25/2023		706		(22)			(22)		684	684			
100134051	ABSECON	NJ		10/25/2023		664		(19)			(19)		645	645			
100134053	LUFKIN	TX		10/25/2023		432		(10)			(10)		422	422			
100134054	LAKE VILLA	IL		10/25/2023		455		(11)			(11)		444	444			
100134055	ODESSA	TX		10/25/2023		382		(4)			(4)		378	378			
100134057	LUFKIN	TX		10/25/2023		263		(6)			(6)		257	257			
100134058	HUDSON	NY		10/25/2023		541		(6)			(6)		535	535			
100134059	RINGWOOD	NJ		10/25/2023		537		(9)			(9)		528	528			
100134060	BROOKLYN	NY		10/25/2023		1,481		(22)			(22)		1,459	1,459			
100134061	DERBY	CT		10/25/2023		521		(15)			(15)		506	506			
100134065	FOUNTAIN VALLEY	CA		10/27/2023		6,892		(126)			(126)		6,766	6,766			
100134067	LAWRENCEVILLE	GA		10/27/2023		3,120		(51)			(51)		3,069	3,069			
100134068	MIAMI	FL		10/27/2023		1,833		(6)			(6)		1,827	1,827			
100134071	DALLAS	TX		10/27/2023		105,105		(1,313)			(1,313)		103,792	103,792			
100134076	HANFORD	CA		10/27/2023		988		(15)			(15)		973	973			
100134080	HOUSTON	TX		12/08/2023		353		9			9		362	362			
100134095	LAS VEGAS	NV		12/08/2023		671		7			7		678	678			
100134096	SHASTA LAKE	CA		12/08/2023		499		(13)			(13)		486	486			
100134098	SHASTA LAKE	CA		12/08/2023		368		(15)			(15)		353	353			
100134106	HOMESTEAD	FL		12/08/2023		4,220		(9)			(9)		4,211	4,211			
100134113	NORTH CHESTERFIELD	VA		12/08/2023		546		11			11		557	557			
100134115	COLLEYVILLE	TX		12/08/2023		5,428		72			72		5,500	5,500			
100134141	CITRUS HEIGHTS	CA		12/08/2023		309		(4)			(4)		305	305			
100134168	BOCA RATON	FL		12/08/2023		370		(18)			(18)		352	352			
100134170	WEST COVINA	CA		12/08/2023		1,524		(20)			(20)		1,504	1,504			
100134189	GOODYEAR	AZ		12/08/2023		363		5			5		368	368			
100134254	NEW CARROLLTN	MD		10/27/2023		398		(7)			(7)		391	391			
100134255	BEVERLY HILLS	FL		10/27/2023		608		(8)			(8)		600	600			
100134256	FORKED RIVER	NJ		10/27/2023		495		(7)			(7)		488	488			
100134259	LAS VEGAS	NV		10/27/2023		5,212		142			142		5,354	5,354			
100134260	LEHIGH ACRES	FL		10/27/2023		751		(27)			(27)		724	724			
100134261	PENNSAUKEN	NJ		10/27/2023		2,304		27			27		2,331	2,331			
100134262	LOS ANGELES	CA		10/27/2023		2,753		(3)			(3)		2,750	2,750			
100134263	SILVER SPRING	MD		10/27/2023		298		(12)			(12)		286	286			
100134266	ATLANTA	GA		10/27/2023		1,655		(5)			(5)		1,650	1,650			
100134268	PETERSBURG	VA		10/27/2023		656		(25)			(25)		631	631			
100134269	PATERSON	NJ		10/27/2023		536		(15)			(15)		521	521			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134270	HAINES CITY	FL		10/27/2023		551		(14)			(14)		537	537			
100134271	MYRTLE BEACH	SC		10/27/2023		708		19			19		727	727			
100134272	PALMDALE	CA		10/27/2023		717		(20)			(20)		697	697			
100134275	FULSHEAR	TX		10/27/2023		819		(17)			(17)		802	802			
100134276	MYRTLE BEACH	SC		10/27/2023		422		(23)			(23)		399	399			
100134280	MAPLE VALLEY	WA		10/27/2023		1,899		(13)			(13)		1,886	1,886			
100134283	MEMPHIS	TN		10/27/2023		299		(17)			(17)		282	282			
100134286	MIAMI	FL		10/27/2023		1,154		(15)			(15)		1,139	1,139			
100134287	HARPER WOODS	MI		10/27/2023		229		(14)			(14)		215	215			
100134289	MIAMI	FL		10/27/2023		641		(30)			(30)		611	611			
100134291	LAKE FOREST	CA		10/27/2023		893		(26)			(26)		867	867			
100134293	PEMBROKE PINES	FL		10/27/2023		4,662		(86)			(86)		4,576	4,576			
100134294	LEHIGH ACRES	FL		10/27/2023		732		(21)			(21)		711	711			
100134295	SPRING	TX		10/27/2023		490		(15)			(15)		475	475			
100134302	WARREN	NJ		10/27/2023		2,895		(7)			(7)		2,888	2,888			
100134303	KENNER	LA		10/27/2023		243		(14)			(14)		229	229			
100134306	MONTVERDE	FL		10/27/2023		947		(18)			(18)		929	929			
100134307	TUCSON	AZ		10/27/2023		603		(29)			(29)		574	574			
100134308	LOCKPORT	IL		10/27/2023		29,445		(345)			(345)		29,100	29,100			
100134309	LYNN	MA		10/27/2023		1,334		(5)			(5)		1,329	1,329			
100134311	CADDO MILLS	TX		10/27/2023		546		(26)			(26)		520	520			
100134312	LAKE WORTH	FL		10/27/2023		1,807		15			15		1,822	1,822			
100134316	OCALA	FL		10/27/2023		607		(9)			(9)		598	598			
100134317	OCALA	FL		10/27/2023		828		(12)			(12)		816	816			
100134319	HOUSTON	TX		10/27/2023		589		(29)			(29)		560	560			
100134322	SAN ANGELO	TX		10/27/2023		1,899		(105)			(105)		1,794	1,794			
100134323	COLUMBUS	GA		10/27/2023		287		(18)			(18)		269	269			
100134324	MIDDLETOWN	OH		10/27/2023		338		(14)			(14)		324	324			
100134327	SPOKANE VALLEY	WA		10/27/2023		791		(3)			(3)		788	788			
100134328	CHARLESTON	SC		10/27/2023		988		(79)			(79)		909	909			
100134330	GULF SHORES	AL		10/27/2023		466		(18)			(18)		448	448			
100134332	CLEVELAND	OH		10/27/2023		252		(14)			(14)		238	238			
100134335	WOODBURY	NY		10/27/2023		1,109		(21)			(21)		1,088	1,088			
100134340	PANAMA CITY	FL		10/27/2023		548		(25)			(25)		523	523			
100134341	CITRUS HEIGHTS	CA		10/27/2023		1,568		(32)			(32)		1,536	1,536			
100134342	PHOENIX	AZ		10/27/2023		604		(24)			(24)		580	580			
100134345	JEFFERSON	GA		10/27/2023		985		5			5		990	990			
100134351	PEACHTREE COR	GA		10/27/2023		1,298		(24)			(24)		1,274	1,274			
100134355	PANAMA CITY BEACH	FL		10/27/2023		881							881	881			
100134356	PHILADELPHIA	PA		10/27/2023		1,247		(60)			(60)		1,187	1,187			
100134359	LA MARQUE	TX		10/27/2023		369		(20)			(20)		349	349			
100134362	PHILADELPHIA	PA		10/27/2023		243		(16)			(16)		227	227			
100134363	CORAL SPRINGS	FL		10/27/2023		7,485		(80)			(80)		7,405	7,405			
100134372	BEAUMONT	TX		10/27/2023		10,376		(148)			(148)		10,228	10,228			
100134373	HOLLISTER	CA		10/27/2023		1,637		1			1		1,638	1,638			
100134375	COLUMBUS	OH		10/27/2023		715		(5)			(5)		710	710			
100134377	PALM BEACH GARDENS	FL		10/27/2023		1,409		(41)			(41)		1,368	1,368			
100134378	GREENACRES	FL		10/27/2023		792		(1)			(1)		791	791			
100134379	COLLEGE STATION	TX		10/27/2023		2,918		129			129		3,047	3,047			
100134381	SAN DIEGO	CA		10/27/2023		3,697		(51)			(51)		3,646	3,646			
100134385	THOUSAND OAKS	CA		10/27/2023		3,388		(44)			(44)		3,344	3,344			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100134386	BOISE	ID		10/27/2023		1,231		(26)			(26)		1,205	1,205			
100134388	CLIFTON	NJ		10/27/2023		435		(2)			(2)		433	433			
100134394	NETHERLANDS	NLD		10/27/2023		215,806						(17,569)	198,237	216,645	18,407		18,407
100134399	NETHERLANDS	NLD		10/27/2023		103,167						(8,570)	94,597	105,680	11,083		11,083
100134400	NETHERLANDS	NLD		10/27/2023		7,432						(608)	6,824	7,499	675		675
100134411	NETHERLANDS	NLD		10/27/2023		1,924						(157)	1,767	1,941	174		174
100134416	NETHERLANDS	NLD		10/27/2023		2,820						(231)	2,589	2,845	256		256
100134424	NETHERLANDS	NLD		10/27/2023		26,854						(2,228)	24,626	27,478	2,852		2,852
100134431	ROWLETT	TX		10/30/2023		697		(1)			(1)		696	696			
100134433	PORT SAINT LUCIE	FL		10/30/2023		597		(12)			(12)		585	585			
100134436	PHILADELPHIA	PA		10/30/2023		179		(15)			(15)		164	164			
100134437	MERIDEN	CT		10/30/2023		446		(22)			(22)		424	424			
100134438	YONKERS	NY		10/30/2023		1,239		6			6		1,245	1,245			
100134440	LAKE PEEKSKILL	NY		10/30/2023		506		(13)			(13)		493	493			
100134441	OZONE PARK	NY		10/30/2023		1,957		(36)			(36)		1,921	1,921			
100134442	NEW YORK	NY		10/30/2023		1,251		(1)			(1)		1,250	1,250			
100134443	PATERSON	NJ		10/30/2023		2,819		(11)			(11)		2,808	2,808			
100134447	BAYONNE	NJ		10/30/2023		1,432		(34)			(34)		1,398	1,398			
100134449	PLYMOUTH	PA		10/30/2023		431		(16)			(16)		415	415			
100134450	WILLIS	TX		10/30/2023		736		(41)			(41)		695	695			
100134451	CORTLANDT MANOR	NY		10/30/2023		1,673		22			22		1,695	1,695			
100134452	UPPER DARBY	PA		10/30/2023		283		(13)			(13)		270	270			
100134453	LEANDER	TX		10/30/2023		6,588		(131)			(131)		6,457	6,457			
100134455	PROVINCETOWN	MA		10/30/2023		927		(4)			(4)		923	923			
100134457	BROOKLYN	NY		10/30/2023		5,037		(57)			(57)		4,980	4,980			
100134459	BOERNE	TX		10/30/2023		3,380		26			26		3,406	3,406			
100134460	PEACHTREE CORNERS	GA		10/30/2023		959		(21)			(21)		938	938			
100134464	SUNNYVALE	CA		10/30/2023		2,609		(53)			(53)		2,556	2,556			
100134465	OZONE PARK	NY		10/30/2023		1,980		(22)			(22)		1,958	1,958			
100134466	ATLANTA	GA		10/30/2023		659		(21)			(21)		638	638			
100134468	CINNAMINSON	NJ		10/30/2023		786		(5)			(5)		781	781			
100134469	FORESTPORT	NY		10/30/2023		588		(34)			(34)		554	554			
100134470	REEDLEY	CA		10/30/2023		386		(8)			(8)		378	378			
100134472	FORESTBURGH	NY		10/30/2023		1,143		(12)			(12)		1,131	1,131			
100134473	LOGANVILLE	GA		10/30/2023		559		(17)			(17)		542	542			
100134474	FRESNO	CA		10/30/2023		454							454	454			
100134476	COLLIERVILLE	TN		10/30/2023		929		(20)			(20)		909	909			
100134477	PARKVILLE	MD		10/30/2023		594		(13)			(13)		581	581			
100134479	CAPE CORAL	FL		10/30/2023		575		(16)			(16)		559	559			
100134481	KENNER	LA		10/30/2023		723		1			1		724	724			
100134488	HUMBLE	TX		10/30/2023		1,150		(2)			(2)		1,148	1,148			
100134489	RIVERSIDE	NJ		10/30/2023		501		(9)			(9)		492	492			
100134491	LEBANON	PA		10/30/2023		233		(15)			(15)		218	218			
100134492	HARRISBURG	PA		10/30/2023		275		(16)			(16)		259	259			
100134493	HIALEAH	FL		10/30/2023		819		(12)			(12)		807	807			
100134495	DAVENPORT	FL		10/30/2023		1,090		2			2		1,092	1,092			
100134496	FRONT ROYAL	VA		10/30/2023		901		(2)			(2)		899	899			
100134498	KENNESAW	GA		10/30/2023		1,837		(20)			(20)		1,817	1,817			
100134499	SHELTON	CT		10/30/2023		490		(8)			(8)		482	482			
100134501	NAPLES	FL		10/30/2023		1,151		3			3		1,154	1,154			
100134504	HOLLYWOOD	FL		10/30/2023		1,855		(15)			(15)		1,840	1,840			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134508	WESTLAKE	FL		10/30/2023		2,200		9			9		2,209	2,209			
100134509	MORTON	PA		10/30/2023		3,017		(88)			(88)		2,929	2,929			
100134511	HEMPSTEAD	NY		10/30/2023		3,746		(3)			(3)		3,743	3,743			
100134514	BRANSON	MO		10/30/2023		311		(13)			(13)		298	298			
100134518	BRANSON	MO		10/30/2023		312		(14)			(14)		298	298			
100134520	EVERETT	WA		10/30/2023		1,032		(1)			(1)		1,031	1,031			
100134523	ROSEDALE	NY		10/30/2023		1,452		(8)			(8)		1,444	1,444			
100134532	BINGHAMTON	NY		10/30/2023		279		(18)			(18)		261	261			
100134534	PALM COAST	FL		10/30/2023		442		(5)			(5)		437	437			
100134540	EAST ISLIP	NY		10/30/2023		946		(4)			(4)		942	942			
100134542	COLUMBUS	OH		10/30/2023		227		(14)			(14)		213	213			
100134549	SAN BERNARDINO	CA		10/30/2023		642		(17)			(17)		625	625			
100134552	FREEPORT	NY		10/30/2023		824		(8)			(8)		816	816			
100134553	KEARNY	NJ		10/30/2023		897							897	897			
100134554	HUTCHINSON ISLAND	FL		10/30/2023		1,778		(46)			(46)		1,732	1,732			
100134555	LOS ANGELES	CA		10/30/2023		963		15			15		978	978			
100134556	VINELAND	NJ		10/30/2023		597		(32)			(32)		565	565			
100134560	LANHAM	MD		10/30/2023		1,116		3			3		1,119	1,119			
100134562	WOODBRIDGE	VA		10/30/2023		562		4			4		566	566			
100134563	LEESBURG	VA		10/30/2023		7,397		(188)			(188)		7,209	7,209			
100134564	LAND O' LAKES	FL		10/30/2023		692		(13)			(13)		679	679			
100134565	INGLEWOOD	CA		10/30/2023		1,822		6			6		1,828	1,828			
100134566	TORRANCE	CA		10/30/2023		6,334		56			56		6,390	6,390			
100134568	BONAIRE	GA		10/30/2023		805		(18)			(18)		787	787			
100134569	SAINT LOUIS	MO		10/30/2023		2,373		(73)			(73)		2,300	2,300			
100134570	BRADENTON	FL		10/30/2023		702		(17)			(17)		685	685			
100134571	DAVISON	MI		10/30/2023		569		(7)			(7)		562	562			
100134572	MERIDIAN	ID		10/30/2023		763		(13)			(13)		750	750			
100134576	PANAMA CITY BEACH	FL		10/30/2023		654		(8)			(8)		646	646			
100134577	GALVESTON	TX		10/30/2023		292		(8)			(8)		284	284			
100134578	ANCHORAGE	AK		10/30/2023		970		(6)			(6)		964	964			
100134582	WASHINGTON	DC		10/30/2023		10,681		(199)			(199)		10,482	10,482			
100134585	AUSTIN	TX		10/30/2023		958		(19)			(19)		939	939			
100134590	COOPER CITY	FL		10/30/2023		2,692		(50)			(50)		2,642	2,642			
100134616	BRADENTON	FL		10/30/2023		515		(8)			(8)		507	507			
100134617	JENSEN BEACH	FL		10/30/2023		624		(8)			(8)		616	616			
100134619	COMMERCE CITY	CO		10/30/2023		1,089		(14)			(14)		1,075	1,075			
100134620	NORTH HALEDON	NJ		10/30/2023		2,885		(11)			(11)		2,874	2,874			
100134621	PEMBROKE PINES	FL		10/30/2023		342		(10)			(10)		332	332			
100134622	WESLEY CHAPEL	FL		10/30/2023		832		(10)			(10)		822	822			
100134624	CASSELBERRY	FL		10/30/2023		771		1			1		772	772			
100134628	PORT CHARLOTTE	FL		10/30/2023		426		(3)			(3)		423	423			
100134629	VAN NUYS	CA		10/30/2023		7,445		(85)			(85)		7,360	7,360			
100134634	ERIE	PA		10/30/2023		164		(5)			(5)		159	159			
100134636	MANSFIELD	TX		10/30/2023		708		(8)			(8)		700	700			
100134637	HOUSTON	TX		10/30/2023		693		(15)			(15)		678	678			
100134638	BEDFORD	TX		10/30/2023		644		2			2		646	646			
100134640	PHILADELPHIA	PA		10/30/2023		1,406		(13)			(13)		1,393	1,393			
100134643	DEARBORN	MI		10/30/2023		705		(1)			(1)		704	704			
100134644	WINTER HAVEN	FL		10/30/2023		6,989		(75)			(75)		6,914	6,914			
100134645	GARDENA AREA CITY OF LOS ANGE	CA		10/30/2023		944		(8)			(8)		936	936			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134648	MESQUITE	TX		10/30/2023		609							609	609			
100134650	CORAL SPRINGS	FL		10/30/2023		1,154		(3)			(3)		1,151	1,151			
100134651	PARK FOREST	IL		10/30/2023		290		(4)			(4)		286	286			
100134654	DULUTH	GA		10/30/2023		1,632		(49)			(49)		1,583	1,583			
100134656	MONROE	NJ		10/30/2023		879		(13)			(13)		866	866			
100134658	BRICK	NJ		10/30/2023		1,843		(31)			(31)		1,812	1,812			
100134659	PUYALLUP	WA		10/30/2023		1,268		(18)			(18)		1,250	1,250			
100134661	MARKHAM	IL		10/30/2023		1,368		(16)			(16)		1,352	1,352			
100134662	ATLANTA	GA		10/30/2023		575							575	575			
100134663	LAKEVILLE	PA		10/30/2023		670		(6)			(6)		664	664			
100134666	PASADENA	TX		10/30/2023		497		(17)			(17)		480	480			
100134667	LEHIGH ACRES	FL		10/30/2023		835		7			7		842	842			
100134668	UPPER DARBY	PA		10/30/2023		321		(2)			(2)		319	319			
100134670	TEMPLE	TX		10/30/2023		611		(19)			(19)		592	592			
100134671	SAN JOSE	CA		10/30/2023		29,401		87			87		29,488	29,488			
100134673	WILMINGTON	DE		10/30/2023		1,389		(8)			(8)		1,381	1,381			
100134675	PALM COAST	FL		10/30/2023		4,949		(16)			(16)		4,933	4,933			
100134676	PHILADELPHIA	PA		10/30/2023		232		(12)			(12)		220	220			
100134677	PLANTATION	FL		10/30/2023		432		(16)			(16)		416	416			
100134679	BALTIMORE	MD		10/30/2023		895		(37)			(37)		858	858			
100134682	KISSIMMEE	FL		10/30/2023		545		(2)			(2)		543	543			
100134683	SAN FRANCISCO	CA		10/30/2023		3,063		(23)			(23)		3,040	3,040			
100134684	VICTORVILLE	CA		10/30/2023		4,600		(88)			(88)		4,512	4,512			
100134686	COMPTON	CA		10/30/2023		666		(5)			(5)		661	661			
100134687	NEW HARTFORD	NY		10/30/2023		523		(12)			(12)		511	511			
100134688	MORENO VALLEY	CA		10/30/2023		1,566		(1)			(1)		1,565	1,565			
100134690	DEARBORN HEIGHTS	MI		10/30/2023		375		(8)			(8)		367	367			
100134691	CARTERSVILLE	GA		10/30/2023		533		(11)			(11)		522	522			
100134692	CARTERSVILLE	GA		10/30/2023		520		(11)			(11)		509	509			
100134693	REX	GA		10/30/2023		666		(6)			(6)		660	660			
100134694	MANOR	TX		10/30/2023		1,586		(8)			(8)		1,578	1,578			
100134695	YUBA CITY	CA		10/30/2023		1,018		6			6		1,024	1,024			
100134699	APPLE VALLEY	CA		10/30/2023		662		(2)			(2)		660	660			
100134703	BURBANK	IL		10/30/2023		3,872		12			12		3,884	3,884			
100134704	SOUTH BEND	IN		10/30/2023		235		(9)			(9)		226	226			
100134705	COLUMBIA	SC		10/30/2023		948		(34)			(34)		914	914			
100134707	DEARBORN	MI		10/30/2023		309		(13)			(13)		296	296			
100134710	TAMPA	FL		10/30/2023		720		(2)			(2)		718	718			
100134714	DORAL	FL		10/30/2023		625		(3)			(3)		622	622			
100134716	ALTAMONTE SPRINGS	FL		10/30/2023		1,160		(19)			(19)		1,141	1,141			
100134717	MESA	AZ		10/30/2023		1,000		2			2		1,002	1,002			
100134718	LAS VEGAS	NV		10/30/2023		746		(8)			(8)		738	738			
100134719	VAN NUYS AREA LOS ANGELES	CA		10/30/2023		1,490		(24)			(24)		1,466	1,466			
100134720	SAN JOSE	CA		10/30/2023		1,391		28			28		1,419	1,419			
100134725	LEXINGTON	SC		10/30/2023		5,832		(25)			(25)		5,807	5,807			
100134727	JAMISON	PA		10/30/2023		11,037		12			12		11,049	11,049			
100134729	LOS ANGELES	CA		10/30/2023		1,408		(14)			(14)		1,394	1,394			
100134732	DAVENPORT	FL		10/30/2023		489		(9)			(9)		480	480			
100134734	ROCKLEDGE	FL		10/30/2023		4,930		(108)			(108)		4,822	4,822			
100134737	MELISSA	TX		10/30/2023		818		(10)			(10)		808	808			
100134738	JACKSON	NJ		10/30/2023		880		4			4		884	884			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134739	MILLVILLE	NJ		10/30/2023		292		(6)			(6)		286	286			
100134740	FRISCO	TX		10/30/2023		694		(36)			(36)		658	658			
100134741	STUART	FL		10/30/2023		529		(14)			(14)		515	515			
100134742	ALTAMONTE SPRINGS	FL		10/30/2023		508		1			1		509	509			
100134743	ORLANDO	FL		10/30/2023		798		(19)			(19)		779	779			
100134745	CHULA VISTA	CA		10/30/2023		2,318		(56)			(56)		2,262	2,262			
100134746	WINCHESTER	CA		10/30/2023		859		(2)			(2)		857	857			
100134749	FRESNO	CA		10/30/2023		425		(11)			(11)		414	414			
100134750	GAINESVILLE	FL		10/30/2023		569		(1)			(1)		568	568			
100134751	PHILADELPHIA	PA		10/30/2023		1,534		(75)			(75)		1,459	1,459			
100134752	PARRISH	FL		10/30/2023		1,070		(20)			(20)		1,050	1,050			
100134754	WESLEY CHAPEL	FL		10/30/2023		940		(8)			(8)		932	932			
100134758	SCOTTSDALE	AZ		10/30/2023		1,693		(20)			(20)		1,673	1,673			
100134759	PORT ORANGE	FL		10/30/2023		382		(8)			(8)		374	374			
100134761	HOLLY HILL	FL		10/30/2023		382		(8)			(8)		374	374			
100134763	WINCHESTER	CA		10/30/2023		1,022		(21)			(21)		1,001	1,001			
100134765	LAKE HIAWATHA	NJ		10/30/2023		999		(21)			(21)		978	978			
100134766	FLORESVILLE	TX		10/30/2023		14,935		(87)			(87)		14,848	14,848			
100134767	HOUSTON	TX		10/30/2023		1,210		(24)			(24)		1,186	1,186			
100134768	BRADENTON	FL		10/30/2023		560		(2)			(2)		558	558			
100134770	SEMINOLE	FL		10/30/2023		592		(1)			(1)		591	591			
100134772	KISSIMMEE	FL		10/30/2023		1,427		(32)			(32)		1,395	1,395			
100134776	ARLINGTON	TX		10/30/2023		4,114		(3)			(3)		4,111	4,111			
100134777	LUTZ	FL		10/30/2023		1,732		(7)			(7)		1,725	1,725			
100134785	VICTORVILLE	CA		10/30/2023		764		(17)			(17)		747	747			
100134786	HUNTINGTON BEACH	CA		10/30/2023		1,853		(3)			(3)		1,850	1,850			
100134787	HOMELAND	CA		10/30/2023		1,191		(27)			(27)		1,164	1,164			
100134790	CHAMPIONSGATE	FL		10/30/2023		1,125		(14)			(14)		1,111	1,111			
100134791	GLENDORA	CA		10/30/2023		2,209		(21)			(21)		2,188	2,188			
100134794	LAND O' LAKES	FL		10/30/2023		696		(4)			(4)		692	692			
100134795	WINTER GARDEN	FL		10/30/2023		5,391		(130)			(130)		5,261	5,261			
100134796	SAN JOAQUIN	CA		10/30/2023		6,671		(78)			(78)		6,593	6,593			
100134797	SAN JOAQUIN	CA		10/30/2023		13,189		(21)			(21)		13,168	13,168			
100134798	KISSIMMEE	FL		10/30/2023		668		10			10		678	678			
100134799	HOUSTON	TX		10/30/2023		1,478		(4)			(4)		1,474	1,474			
100134802	ORLANDO	FL		10/30/2023		688		(17)			(17)		671	671			
100134805	HOUSTON	TX		10/30/2023		624		4			4		628	628			
100134809	PLACENTIA	CA		10/30/2023		2,302		(24)			(24)		2,278	2,278			
100134812	CEDAR HILL	TX		10/30/2023		833		1			1		834	834			
100134813	HIDEAWAY	TX		10/30/2023		571		(19)			(19)		552	552			
100134816	AREA OF SUN VALLEY LOS ANGELE	CA		10/30/2023		2,186		109			109		2,295	2,295			
100134819	COLLEGE STATION	TX		10/30/2023		1,503		(24)			(24)		1,479	1,479			
100134825	LAKE WALES	FL		10/30/2023		374		(9)			(9)		365	365			
100134828	SUGAR LAND	TX		10/30/2023		838		(13)			(13)		825	825			
100134830	HOUSTON	TX		10/30/2023		390		(6)			(6)		384	384			
100134831	LOS ANGELES	CA		10/30/2023		747		(34)			(34)		713	713			
100134832	DAYTONA BEACH	FL		10/30/2023		333		(2)			(2)		331	331			
100134833	NAPLES	FL		10/30/2023		1,270		(4)			(4)		1,266	1,266			
100134834	UTICA	NY		10/30/2023		248		(3)			(3)		245	245			
100134835	GARDEN GROVE	CA		10/30/2023		486		3			3		489	489			
100134836	ROSSVILLE	GA		10/30/2023		381		(5)			(5)		376	376			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134839	RALEIGH	NC		10/30/2023		671		4			4		675	675			
100134840	HOUSTON	TX		10/30/2023		551		(19)			(19)		532	532			
100134846	DAVENPORT	FL		10/30/2023		1,015		(9)			(9)		1,006	1,006			
100134847	MIAMI	FL		10/30/2023		394		4			4		398	398			
100134851	COLONIE	NY		10/30/2023		540		(4)			(4)		536	536			
100134852	PICO RIVERA	CA		10/30/2023		369		(9)			(9)		360	360			
100134853	WINTER GARDEN	FL		10/30/2023		1,322		17			17		1,339	1,339			
100134854	EDEN	NC		10/30/2023		555		(25)			(25)		530	530			
100134856	MIAMI	FL		10/30/2023		901		(6)			(6)		895	895			
100134857	SAN ANTONIO	TX		10/30/2023		230		(9)			(9)		221	221			
100134859	BALTIMORE	MD		10/30/2023		167		(5)			(5)		162	162			
100134860	BRONX	NY		10/30/2023		2,785		1			1		2,786	2,786			
100134862	BLUFFTON	SC		10/30/2023		1,245		(11)			(11)		1,234	1,234			
100134863	GRAND SALINE	TX		10/30/2023		312		(15)			(15)		297	297			
100134866	IRONDEQUOIT	NY		10/30/2023		3,428		(45)			(45)		3,383	3,383			
100134867	APEX	NC		10/30/2023		12,602		(113)			(113)		12,489	12,489			
100134868	COSTA MESA	CA		10/30/2023		1,900		(14)			(14)		1,886	1,886			
100134869	LINCOLN	RI		10/30/2023		7,832		(24)			(24)		7,808	7,808			
100134870	SLINGERLANDS	NY		10/30/2023		8,694		(14)			(14)		8,680	8,680			
100134871	BEAUMONT	TX		10/30/2023		112		(8)			(8)		104	104			
100134872	PENDERGRASS	GA		10/30/2023		11,714		24			24		11,738	11,738			
100134873	IRVINE	CA		10/30/2023		1,889		(15)			(15)		1,874	1,874			
100134876	FOXBORO	MA		10/30/2023		1,374		(8)			(8)		1,366	1,366			
100134877	PHILADELPHIA	PA		10/30/2023		7,498		(121)			(121)		7,377	7,377			
100134878	VIDALIA	GA		10/30/2023		262		(10)			(10)		252	252			
100134880	WEST PALM BEACH	FL		10/30/2023		974		22			22		996	996			
100134882	EL MONTE	CA		10/30/2023		480		(7)			(7)		473	473			
100134883	TAYLOR	MI		10/30/2023		2,780		(19)			(19)		2,761	2,761			
100134884	CLIFFSIDE PARK	NJ		10/30/2023		3,093		30			30		3,123	3,123			
100134885	LAS VEGAS	NV		10/30/2023		11,370		(134)			(134)		11,236	11,236			
100134886	INDIANAPOLIS	IN		10/30/2023		1,620		(8)			(8)		1,612	1,612			
100134888	HARRISBURG	PA		10/30/2023		146		(1)			(1)		145	145			
100134889	COLUMBUS	OH		10/30/2023		396		(1)			(1)		395	395			
100134890	CHESAPEAKE	VA		10/30/2023		4,287		(7)			(7)		4,280	4,280			
100134892	MONTICELLO	NY		10/30/2023		456		(6)			(6)		450	450			
100134893	WILMINGTON	DE		10/30/2023		484		(5)			(5)		479	479			
100134895	KANSAS CITY	MO		10/30/2023		625		(29)			(29)		596	596			
100134897	EAST NORTHPORT	NY		10/30/2023		1,441		(26)			(26)		1,415	1,415			
100134898	BUFORD	GA		10/30/2023		747		(7)			(7)		740	740			
100134901	PHILADELPHIA	PA		10/30/2023		258		(6)			(6)		252	252			
100134905	LOS ANGELES	CA		10/30/2023		1,512		(18)			(18)		1,494	1,494			
100134908	DORAL	FL		10/30/2023		564		(6)			(6)		558	558			
100134909	DURHAM	NC		10/30/2023		682		(10)			(10)		672	672			
100134910	LOS ANGELES	CA		10/30/2023		1,048		(19)			(19)		1,029	1,029			
100134911	SHELBY	NC		10/30/2023		3,273		(60)			(60)		3,213	3,213			
100134914	ENFIELD	CT		10/30/2023		2,510		(46)			(46)		2,464	2,464			
100134915	GAINESVILLE	FL		10/30/2023		1,077		8			8		1,085	1,085			
100134917	GREENSBORO	NC		10/30/2023		511		(14)			(14)		497	497			
100134918	DETROIT	MI		10/30/2023		223		(5)			(5)		218	218			
100134920	BIXBY	OK		10/30/2023		682							682	682			
100134922	SOUTH BEND	IN		10/30/2023		249		(4)			(4)		245	245			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134923	LAKELAND	FL		10/30/2023		517		(13)			(13)		504	504			
100134925	MEMPHIS	TN		10/30/2023		227		(14)			(14)		213	213			
100134931	EAST QUOGUE	NY		10/30/2023		4,629		76			76		4,705	4,705			
100134933	ORLAND PARK	IL		10/30/2023		737		(26)			(26)		711	711			
100134938	FORT OGLETHORPE	GA		10/30/2023		16,815		(54)			(54)		16,761	16,761			
100134939	GLASSBORO	NJ		10/30/2023		561		(3)			(3)		558	558			
100134942	HENDERSON	NV		10/30/2023		564							564	564			
100134944	AREA OF CORONA	CA		10/30/2023		2,978		(20)			(20)		2,958	2,958			
100134945	POTOMAC	MD		10/30/2023		981		(7)			(7)		974	974			
100134946	COLUMBIA	SC		10/30/2023		3,699		(87)			(87)		3,612	3,612			
100134947	WINTER HAVEN	FL		10/30/2023		7,094		(79)			(79)		7,015	7,015			
100134949	GREENSBORO	NC		10/30/2023		192		6			6		198	198			
100134950	TAMPA	FL		10/30/2023		1,098		(9)			(9)		1,089	1,089			
100134953	LAWRENCEVILLE	GA		10/30/2023		1,179		(10)			(10)		1,169	1,169			
100134957	MURRAY	UT		10/30/2023		634		(8)			(8)		626	626			
100134958	FORT LEE	NJ		10/30/2023		526		(9)			(9)		517	517			
100134959	FRESNO	CA		10/30/2023		443		(6)			(6)		437	437			
100134962	BALTIMORE	MD		10/30/2023		381		(9)			(9)		372	372			
100134963	SAN DIEGO	CA		10/30/2023		10,373		49			49		10,422	10,422			
100134967	CHICAGO	IL		10/30/2023		901		(3)			(3)		898	898			
100134969	SACRAMENTO	CA		10/30/2023		619		(18)			(18)		601	601			
100134970	LILBURN	GA		10/30/2023		2,862		5			5		2,867	2,867			
100134971	SAVANNAH	GA		10/30/2023		7,552		25			25		7,577	7,577			
100134975	WEATHERFORD	TX		10/30/2023		751		5			5		756	756			
100134977	HUMBLE	TX		10/30/2023		373		(9)			(9)		364	364			
100134978	LEESBURG	FL		10/30/2023		438		(7)			(7)		431	431			
100134979	ATLANTA	GA		10/30/2023		740		(8)			(8)		732	732			
100134981	NUEVO	CA		10/30/2023		940		8			8		948	948			
100134982	NEW LONDON	CT		10/30/2023		540		(1)			(1)		539	539			
100134984	LOS ANGELES	CA		10/30/2023		1,716		(15)			(15)		1,701	1,701			
100134986	MOBILE	AL		10/30/2023		423		(5)			(5)		418	418			
100134989	FORT WORTH	TX		10/30/2023		531		(1)			(1)		530	530			
100134990	WEST WARWICK	RI		10/30/2023		725		1			1		726	726			
100134991	TAMPA	FL		10/30/2023		2,005		(58)			(58)		1,947	1,947			
100134992	STOCKTON	CA		10/30/2023		989		(10)			(10)		979	979			
100134993	KATY	TX		10/30/2023		2,789		(21)			(21)		2,768	2,768			
100134994	MIDDLE ISLAND	NY		10/30/2023		2,556		34			34		2,590	2,590			
100134995	SAN JOSE	CA		10/30/2023		1,680		(14)			(14)		1,666	1,666			
100135000	CORPUS CHRISTI	TX		10/30/2023		312		(12)			(12)		300	300			
100135001	BUFFALO	NY		10/30/2023		273		(13)			(13)		260	260			
100135002	MIAMI	FL		10/30/2023		667		(6)			(6)		661	661			
100135006	TEXAS CITY	TX		10/30/2023		465		(10)			(10)		455	455			
100135008	RIVERDALE	GA		10/30/2023		729		(3)			(3)		726	726			
100135010	ORLANDO	FL		10/30/2023		444		7			7		451	451			
100135015	BETHLEHEM	PA		10/30/2023		263		(14)			(14)		249	249			
100135016	DAVENPORT	FL		10/30/2023		1,080		22			22		1,102	1,102			
100135018	SAN FRANCISCO	CA		10/30/2023		3,318		(18)			(18)		3,300	3,300			
100135025	HAHIRA	GA		10/30/2023		422		(6)			(6)		416	416			
100135026	GREENSBORO	NC		10/30/2023		570		(8)			(8)		562	562			
100135027	LOS ANGELES	CA		10/30/2023		2,131		(7)			(7)		2,124	2,124			
100135029	SAN PABLO	CA		10/30/2023		1,339		(10)			(10)		1,329	1,329			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135030	SUGAR HILL	GA		10/30/2023		536		(1)			(1)		535	535			
100135035	DILLON	SC		10/30/2023		8,654		(58)			(58)		8,596	8,596			
100135036	HOUSTON	TX		10/30/2023		227		(4)			(4)		223	223			
100135038	MERRITT ISLAND	FL		10/30/2023		1,701		(10)			(10)		1,691	1,691			
100135039	COLUMBUS	OH		10/30/2023		3,728		17			17		3,745	3,745			
100135043	LITHONIA	GA		10/30/2023		599		(18)			(18)		581	581			
100135047	SEVIERVILLE	TN		11/01/2023		1,877		59			59		1,936	1,936			
100135049	ORLANDO	FL		11/01/2023		730		11			11		741	741			
100135050	MONSEY	NY		11/01/2023		2,641		63			63		2,704	2,704			
100135054	SAN DIEGO	CA		11/01/2023		2,167		34			34		2,201	2,201			
100135055	WILMINGTON	DE		11/01/2023		650		13			13		663	663			
100135057	LEONARDTOWN	MD		11/01/2023		2,384		52			52		2,436	2,436			
100135058	HONOLULU	HI		11/01/2023		1,767		10			10		1,777	1,777			
100135060	MECHANICSVILLE	VA		11/01/2023		475		5			5		480	480			
100135061	SAINT PAUL	MN		11/01/2023		871		11			11		882	882			
100135062	LAS CRUCES	NM		11/01/2023		793		19			19		812	812			
100135063	CRYSTAL BEACH	TX		11/01/2023		1,592		31			31		1,623	1,623			
100135065	SHERMAN	TX		11/01/2023		603		11			11		614	614			
100135066	AIEA	HI		11/01/2023		1,614		17			17		1,631	1,631			
100135068	ROSEVILLE	CA		11/01/2023		717		21			21		738	738			
100135069	EDMOND	OK		11/01/2023		15,684		568			568		16,252	16,252			
100135070	PATERSON	NJ		11/01/2023		1,292		16			16		1,308	1,308			
100135072	LYNNWOOD	WA		11/01/2023		2,530		40			40		2,570	2,570			
100135074	SPRING HILL	FL		11/01/2023		1,166		36			36		1,202	1,202			
100135075	MADERA	CA		11/01/2023		1,053		77			77		1,130	1,130			
100135076	TULARE	CA		11/01/2023		1,983		168			168		2,151	2,151			
100135077	DENTON	TX		11/01/2023		1,010		93			93		1,103	1,103			
100135078	VON ORMY	TX		11/01/2023		806		56			56		862	862			
100135079	MADERA	CA		11/01/2023		1,050		86			86		1,136	1,136			
100135081	CEDAR CITY	UT		11/01/2023		745		4			4		749	749			
100135083	SPRING HILL	TN		11/01/2023		967		93			93		1,060	1,060			
100135088	NORTH PLAINS	OR		11/01/2023		1,170		26			26		1,196	1,196			
100135089	BRADENTON	FL		11/01/2023		1,166		45			45		1,211	1,211			
100135090	HOMOSASSA	FL		11/01/2023		550		2			2		552	552			
100135092	MYRTLE BEACH	SC		11/01/2023		4,004		239			239		4,243	4,243			
100135094	AVONDALE	AZ		11/01/2023		810		7			7		817	817			
100135096	NAVARRE	FL		11/01/2023		660		5			5		665	665			
100135097	HENDERSON	NV		11/01/2023		794		67			67		861	861			
100135100	MISSOULA	MT		11/01/2023		1,875		8			8		1,883	1,883			
100135103	DOUGLASVILLE	GA		11/01/2023		1,284		17			17		1,301	1,086		(216)	(216)
100135105	MARIETTA	GA		11/01/2023		668		17			17		685	685			
100135107	DAUPHIN ISLAND	AL		11/01/2023		1,002		24			24		1,026	1,026			
100135108	SALEM	OR		11/01/2023		965		15			15		980	980			
100135109	NORTH FORT MYERS	FL		11/01/2023		905		28			28		933	933			
100135110	DURHAM	NC		11/01/2023		2,555		67			67		2,622	2,622			
100135112	DENTON	TX		11/01/2023		1,016		105			105		1,121	1,121			
100135113	NEWPORT NEWS	VA		11/01/2023		2,574		159			159		2,733	2,733			
100135114	PALM BAY	FL		11/01/2023		1,060		101			101		1,161	1,161			
100135115	FORT WORTH	TX		11/01/2023		930		85			85		1,015	1,015			
100135118	YORKVILLE	IL		11/01/2023		890		74			74		964	964			
100135119	LAWRENCEVILLE	GA		11/01/2023		877		31			31		908	908			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135120	REDDICK	FL		11/01/2023		635		9			9		644	644			
100135123	NEW SMYRNA BEACH	FL		11/01/2023		815		9			9		824	824			
100135124	N CAPE MAY	NJ		11/01/2023		797		2			2		799	799			
100135125	SAINT HELENA ISLAND	SC		11/01/2023		1,239		7			7		1,246	1,246			
100135126	SUWANEE	GA		11/01/2023		1,066		76			76		1,142	1,142			
100135129	MAUREPAS	LA		11/01/2023		733		8			8		741	741			
100135131	DIAMOND BAR	CA		11/03/2023		7,887		(74)			(74)		7,813	7,813			
100135134	PLACITAS	NM		11/03/2023		8,832		(141)			(141)		8,691	8,691			
100135135	FORT MILL	SC		11/03/2023		948		11			11		959	959			
100135136	VISALIA	CA		11/03/2023		378		(9)			(9)		369	369			
100135137	IDAHO FALLS	ID		11/03/2023		739		(17)			(17)		722	722			
100135139	WESTMONT	IL		11/03/2023		423		(3)			(3)		420	420			
100135141	STOCKTON	CA		11/03/2023		1,668		(39)			(39)		1,629	1,629			
100135142	PASADENA	TX		11/03/2023		3,095		(29)			(29)		3,066	3,066			
100135143	MARATHON	FL		11/03/2023		603		(22)			(22)		581	581			
100135144	NORTH LAS VEGAS	NV		11/03/2023		2,149		(20)			(20)		2,129	2,129			
100135146	NORTH LAS VEGAS	NV		11/03/2023		870		(30)			(30)		840	840			
100135150	WHITEFISH	MT		12/15/2023		2,435		47			47		2,482	2,482			
100135152	BURIEN	WA		12/15/2023		922		(1)			(1)		921	921			
100135161	BOILING SPRINGS	SC		12/15/2023		222		(1)			(1)		221	221			
100135162	JONESBORO	GA		12/15/2023		545		13			13		558	558			
100135163	RANCHO CUCAMONGA	CA		12/15/2023		44,198		25			25		44,223	44,223			
100135165	HAMDEN	CT		12/15/2023		572		2			2		574	574			
100135167	BETHLEHEM	PA		12/15/2023		476		(2)			(2)		474	474			
100135168	GWYNN OAK	MD		12/15/2023		528		(12)			(12)		516	516			
100135169	RANDALLSTOWN	MD		12/15/2023		507		(12)			(12)		495	495			
100135170	CYPRESS	TX		12/15/2023		6,513		25			25		6,538	6,538			
100135171	MIAMI	FL		12/15/2023		478		5			5		483	483			
100135173	GAITHERSBURG	MD		11/07/2023		1,910		(17)			(17)		1,893	1,893			
100135174	FENTON	MO		11/07/2023		144		4			4		148	148			
100135177	WINTER GARDEN	FL		11/07/2023		2,801		6			6		2,807	2,807			
100135178	BROOKLYN	NY		11/07/2023		4,762		(61)			(61)		4,701	4,701			
100135181	SEVERN	MD		11/07/2023		13,354		(56)			(56)		13,298	13,298			
100135183	SAN ANTONIO	TX		11/07/2023		401		(8)			(8)		393	393			
100135186	LAS VEGAS	NV		11/07/2023		2,630		4			4		2,634	2,634			
100135187	NEW YORK	NY		11/07/2023		2,137		(44)			(44)		2,093	2,093			
100135190	WAILUKU	HI		11/07/2023		1,100		(13)			(13)		1,087	1,087			
100135191	MIAMI	FL		11/07/2023		1,034		(28)			(28)		1,006	1,006			
100135192	BURBANK	CA		11/07/2023		4,194		(40)			(40)		4,154	4,154			
100135193	WEST PALM BEACH	FL		11/07/2023		17,210		(406)			(406)		16,804	16,804			
100135194	NORTHRIDGE	CA		11/07/2023		5,061		(30)			(30)		5,031	5,031			
100135195	UPPER MARLBORO	MD		11/07/2023		693		(7)			(7)		686	686			
100135199	LEMON GROVE	CA		11/07/2023		1,245		(23)			(23)		1,222	1,222			
100135200	NORTH PORT	FL		11/07/2023		884		(14)			(14)		870	870			
100135201	SUFFERN	NY		11/07/2023		510		(6)			(6)		504	504			
100135202	OWATONNA	MN		11/07/2023		543		5			5		548	548			
100135203	ATTLEBORO	MA		11/07/2023		665		(6)			(6)		659	659			
100135204	BROOKLYN	NY		11/07/2023		1,780		(4)			(4)		1,776	1,776			
100135207	LAWRENCEVILLE	GA		11/07/2023		1,252							1,252	1,252			
100135208	HAMPSTEAD	NC		11/08/2023		1,239		(16)			(16)		1,223	1,223			
100135210	LEWES	DE		11/08/2023		1,758		(2)			(2)		1,756	1,756			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135214	SILVERTHORNE	CO		11/08/2023		4,426		95			95		4,521	4,521			
100135216	SUNSET BEACH	NC		11/08/2023		530							530	530			
100135217	PARIS	ID		11/08/2023		661		(1)			(1)		660	660			
100135220	ORANGE BEACH	AL		11/08/2023		1,631		46			46		1,677	1,677			
100135221	MYRTLE BEACH	SC		11/08/2023		960		93			93		1,053	1,053			
100135222	ASHLAND	VA		11/08/2023		2,050		(7)			(7)		2,043	2,043			
100135223	TIERRA VERDE	FL		11/08/2023		251,071		8,581			8,581		259,652	259,652			
100135226	CLARKSVILLE	TN		11/08/2023		1,852		(1)			(1)		1,851	1,851			
100135227	MANILA	UT		11/08/2023		640		1			1		641	641			
100135228	ROTONDA WEST	FL		11/08/2023		103,346		221			221		103,567	103,567			
100135229	MIAMI BEACH	FL		11/08/2023		1,136		18			18		1,154	1,154			
100135230	HENDERSON	NV		11/08/2023		1,005		104			104		1,109	1,109			
100135231	STOVER	MO		11/08/2023		1,055		14			14		1,069	1,069			
100135232	PALM COAST	FL		11/08/2023		862		72			72		934	934			
100135234	DACULA	GA		11/08/2023		1,210		77			77		1,287	1,287			
100135237	KNOXVILLE	TN		11/08/2023		743		38			38		781	781			
100135238	MYRTLE BEACH	SC		11/08/2023		1,400		110			110		1,510	1,510			
100135239	CONWAY	SC		11/08/2023		725		51			51		776	776			
100135244	PINEHURST	NC		11/08/2023		1,248		18			18		1,266	1,266			
100135245	WINTER HAVEN	FL		11/08/2023		404		4			4		408	408			
100135248	CROSSVILLE	TN		11/08/2023		1,805		(16)			(16)		1,789	1,789			
100135250	NAPLES	FL		11/08/2023		3,125		45			45		3,170	3,170			
100135251	FORT MYERS	FL		11/08/2023		1,695		47			47		1,742	1,742			
100135253	FORT MOHAVE	AZ		11/08/2023		752		22			22		774	774			
100135254	JAMESTOWN	RI		11/08/2023		1,716		20			20		1,736	1,736			
100135257	DAYTONA BEACH	FL		11/08/2023		1,078		28			28		1,106	1,106			
100135263	PALM DESERT	CA		11/08/2023		1,257		14			14		1,271	1,271			
100135265	PAWLEYS ISLAND	SC		11/08/2023		1,165		7			7		1,172	1,172			
100135266	COMANCHE	TX		11/08/2023		1,116		(2)			(2)		1,114	1,114			
100135268	LA GRANDE	OR		11/08/2023		2,301		24			24		2,325	2,325			
100135269	GROESBECK	TX		11/08/2023		1,172		6			6		1,178	1,178			
100135270	INYOKERN	CA		11/08/2023		1,978		28			28		2,006	2,006			
100135272	WELLS	ME		11/08/2023		2,776		69			69		2,845	2,845			
100135275	RICHMOND	TX		11/08/2023		2,369		129			129		2,498	2,498			
100135276	VERNON	AZ		11/08/2023		670		(3)			(3)		667	667			
100135282	BOZEMAN	MT		11/08/2023		1,909		28			28		1,937	1,937			
100135283	DAVENPORT	FL		11/08/2023		852		27			27		879	879			
100135284	NEW SMYRNA BEACH	FL		11/08/2023		744		8			8		752	752			
100135285	MECHANICSVILLE	VA		11/08/2023		1,552		123			123		1,675	1,675			
100135288	GATLINBURG	TN		11/13/2023		1,206		4			4		1,210	1,210			
100135289	CHERRY LOG	GA		11/13/2023		938		11			11		949	949			
100135291	HOUSTON	TX		11/13/2023		1,436		35			35		1,471	1,471			
100135294	MADISON LAKE	MN		11/13/2023		610		(3)			(3)		607	607			
100135297	IVINS	UT		11/13/2023		4,164		71			71		4,235	4,235			
100135300	CINCINNATI	OH		11/13/2023		848		17			17		865	865			
100135301	ALBUQUERQUE	NM		11/13/2023		756		2			2		758	758			
100135303	PERKIOMENVILLE	PA		11/13/2023		1,137		(3)			(3)		1,134	1,134			
100135307	BEAVERTON	OR		11/13/2023		731		(2)			(2)		729	729			
100135309	BAKERSFIELD	CA		11/13/2023		7,516		108			108		7,624	7,624			
100135310	REEDLEY	CA		11/13/2023		586		(7)			(7)		579	579			
100135311	LEE	FL		11/13/2023		1,223		(6)			(6)		1,217	1,217			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135312	KILLEEN	TX		11/13/2023		3,384		(7)			(7)		3,377	3,377			
100135313	CLARKSVILLE	TN		11/13/2023		986		13			13		999	999			
100135314	AUGUSTA	GA		11/13/2023		982		12			12		994	994			
100135315	ALBANY	CA		11/13/2023		1,334		25			25		1,359	1,359			
100135316	BRANDON	FL		11/13/2023		668		7			7		675	675			
100135317	LEWES	DE		11/13/2023		1,747		5			5		1,752	1,752			
100135319	CEDAR PARK	TX		11/13/2023		969		34			34		1,003	1,003			
100135321	CHATSWORTH	GA		11/13/2023		1,946		(15)			(15)		1,931	1,931			
100135323	GLENSIDE	PA		11/13/2023		699		(1)			(1)		698	698			
100135324	EAST PROVIDENCE	RI		11/13/2023		887		(7)			(7)		880	880			
100135326	GULF SHORES	AL		11/13/2023		737		13			13		750	750			
100135327	TULARE	CA		11/13/2023		747		41			41		788	788			
100135328	RALEIGH	NC		11/13/2023		979		3			3		982	982			
100135329	SAN MARCOS	TX		11/13/2023		736		9			9		745	745			
100135337	ROCK HILL	SC		11/13/2023		702							702	702			
100135338	NASHVILLE	TN		11/13/2023		1,318		(1)			(1)		1,317	1,317			
100135340	WEST PALM BEACH	FL		11/13/2023		799		9			9		808	808			
100135341	NASHVILLE	TN		11/13/2023		1,248		21			21		1,269	1,269			
100135342	ADDISON	PA		11/13/2023		1,482		21			21		1,503	1,503			
100135344	CHATTANOOGA	TN		11/13/2023		856		7			7		863	863			
100135345	EVANS	GA		11/13/2023		4,723		44			44		4,767	4,767			
100135346	ROYSE CITY	TX		11/13/2023		631		(3)			(3)		628	628			
100135347	POTTSTOWN	PA		11/13/2023		759							759	759			
100135349	WINDERMERE	FL		11/13/2023		1,626		(5)			(5)		1,621	1,621			
100135350	DUNELLEN	NJ		11/13/2023		959		1			1		960	960			
100135351	MYRTLE BEACH	SC		11/13/2023		229,956		(1,947)			(1,947)		228,009	228,009			
100135352	COUPEVILLE	WA		11/13/2023		1,735		6			6		1,741	1,741			
100135356	SOUTH LAKE TAHOE	CA		11/13/2023		1,223		13			13		1,236	1,236			
100135357	WOODBURY	MN		11/13/2023		718		9			9		727	727			
100135359	CHARLOTTE	NC		11/13/2023		751		13			13		764	764			
100135360	ORLANDO	FL		11/13/2023		759		6			6		765	765			
100135361	GAINESVILLE	GA		11/13/2023		740		6			6		746	746			
100135362	HOLLY LAKE RANCH	TX		11/13/2023		708		(2)			(2)		706	706			
100135364	HARWICH	MA		11/13/2023		1,815		39			39		1,854	1,854			
100135368	ROCKINGHAM	VA		11/13/2023		688		8			8		696	696			
100135370	OCEANSIDE	CA		11/13/2023		1,764		(1)			(1)		1,763	1,763			
100135372	OAK POINT	TX		11/13/2023		1,002		(5)			(5)		997	997			
100135373	HENDERSON	NV		11/13/2023		1,146		74			74		1,220	1,220			
100135374	LAS VEGAS	NV		11/13/2023		656		19			19		675	675			
100135378	HOUSTON	TX		11/13/2023		40,788		321			321		41,109	41,109			
100135380	CUMMING	GA		11/13/2023		1,393		1			1		1,394	1,394			
100135384	WOODBRIDGE	VA		11/13/2023		1,039		1			1		1,040	1,040			
100135385	CEDAR FALLS	IA		11/13/2023		3,089		53			53		3,142	3,142			
100135386	AUBREY	TX		11/13/2023		679		(1)			(1)		678	678			
100135387	MADISON	WI		11/13/2023		673		(3)			(3)		670	670			
100135389	FAIR PLAY	SC		11/13/2023		22,290		(316)			(316)		21,974	21,974			
100135390	MARLTON	NJ		11/13/2023		1,270		(9)			(9)		1,261	1,261			
100135391	WARNER ROBINS	GA		11/13/2023		2,191		(31)			(31)		2,160	2,160			
100135392	DORAL	FL		11/13/2023		972		(8)			(8)		964	964			
100135393	SEBRING	FL		11/13/2023		990		10			10		1,000	1,000			
100135395	CARMEL	IN		11/13/2023		1,042		3			3		1,045	1,045			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135398	WINTER GARDEN	FL		11/13/2023		1,380		101			101		1,481	1,481			
100135399	ATLANTA	GA		11/13/2023		635		5			5		640	640			
100135400	OCEAN ISLE BEACH	NC		11/13/2023		994		61			61		1,055	1,055			
100135407	FREEPORT	FL		11/13/2023		763		14			14		777	777			
100135412	HAYWARD	CA		11/13/2023		1,662		(6)			(6)		1,656	1,656			
100135413	PALM BEACH GARDENS	FL		11/13/2023		3,261		(16)			(16)		3,245	3,245			
100135414	LAS VEGAS	NV		11/13/2023		1,633		(13)			(13)		1,620	1,620			
100135422	SHERIDAN	WY		11/13/2023		1,386		2			2		1,388	1,388			
100135424	OSSIPEE	NH		11/13/2023		827		1			1		828	828			
100135427	WILSONVILLE	OR		11/13/2023		963		(8)			(8)		955	955			
100135428	ROCKPORT	IN		11/13/2023		1,012		128			128		1,140	1,140			
100135430	NASHVILLE	TN		11/13/2023		1,610		24			24		1,634	1,634			
100135431	CAMBRIDGE	MA		11/13/2023		472		1			1		473	473			
100135434	DAYTON	TN		11/13/2023		101,774		(244)			(244)		101,530	101,530			
100135436	SEVIERVILLE	TN		11/13/2023		1,239							1,239	1,239			
100135437	MIAMI	FL		11/13/2023		1,837		56			56		1,893	1,893			
100135438	PELL CITY	AL		11/13/2023		588							588	588			
100135439	MECHANICSVILLE	VA		11/13/2023		616		(6)			(6)		610	610			
100135440	STOCKTON	CA		11/13/2023		611		1			1		612	612			
100135441	JACKSON TOWNSHIP	NJ		11/13/2023		992		6			6		998	998			
100135442	SARATOGA SPRINGS	UT		11/13/2023		966		19			19		985	985			
100135445	NEWNAN	GA		11/13/2023		1,011		10			10		1,021	1,021			
100135446	SAINT AUGUSTINE	FL		11/13/2023		1,496							1,496	1,496			
100135448	LUTZ	FL		11/13/2023		1,737		(20)			(20)		1,717	1,717			
100135451	CONOVER	NC		11/13/2023		1,098		82			82		1,180	1,180			
100135453	MYRTLE BEACH	SC		11/13/2023		11,593		924			924		12,517	12,517			
100135454	MADERA	CA		11/13/2023		1,045		79			79		1,124	1,124			
100135455	BATON ROUGE	LA		11/13/2023		798		68			68		866	866			
100135456	SURF CITY	NC		11/13/2023		785		68			68		853	853			
100135457	SUMMERVILLE	SC		11/13/2023		855		67			67		922	922			
100135458	PENSACOLA	FL		11/13/2023		723		23			23		746	746			
100135459	MADERA	CA		11/13/2023		1,331		122			122		1,453	1,453			
100135460	NORTH FORT MYERS	FL		11/13/2023		991		104			104		1,095	1,095			
100135463	BOLIVIA	NC		11/13/2023		60,551		4,992			4,992		65,543	65,543			
100135464	LELAND	NC		11/13/2023		883		70			70		953	953			
100135466	FAIRHOPE	AL		11/13/2023		1,716		158			158		1,874	1,874			
100135467	MADERA	CA		11/13/2023		6,582		602			602		7,184	7,184			
100135468	KAUFMAN	TX		11/13/2023		1,500		44			44		1,544	1,544			
100135470	CHAPEL HILL	TN		11/13/2023		667		56			56		723	723			
100135471	LAKEVILLE	MN		11/13/2023		1,571		137			137		1,708	1,708			
100135472	FORT WORTH	TX		11/13/2023		919		80			80		999	999			
100135474	NORTH LAS VEGAS	NV		11/13/2023		1,110		89			89		1,199	1,199			
100135475	MYRTLE BEACH	SC		11/13/2023		783		61			61		844	844			
100135476	HENDERSON	NV		11/13/2023		1,193		94			94		1,287	1,287			
100135478	MERCED	CA		11/13/2023		2,959		173			173		3,132	3,132			
100135479	NORTH LAS VEGAS	NV		11/13/2023		1,034		89			89		1,123	1,123			
100135480	ROSEVILLE	CA		11/13/2023		1,062		26			26		1,088	1,088			
100135482	INVER GROVE HEIGHTS	MN		11/13/2023		1,646		27			27		1,673	1,673			
100135484	HENDERSON	NV		11/13/2023		2,372		164			164		2,536	2,536			
100135485	WINTER GARDEN	FL		11/13/2023		2,888		250			250		3,138	3,138			
100135486	RHOME	TX		11/13/2023		920		70			70		990	990			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135488	CASA GRANDE	AZ		11/13/2023		824		22			22		846	846			
100135489	SAINT JOHN	IN		11/13/2023		1,056		80			80		1,136	1,136			
100135491	MILLVILLE	DE		11/13/2023		1,012		64			64		1,076	1,076			
100135492	LAS VEGAS	NV		11/13/2023		914		76			76		990	990			
100135493	ROSHARON	TX		11/13/2023		804		73			73		877	877			
100135494	WHITE HOUSE	TN		11/13/2023		919		73			73		992	992			
100135495	LEWES	DE		11/13/2023		1,113		66			66		1,179	1,179			
100135496	DURHAM	NC		11/13/2023		851		57			57		908	908			
100135497	DENTON	TX		11/13/2023		921		64			64		985	985			
100135498	SAINT AUGUSTINE	FL		11/13/2023		829		69			69		898	898			
100135499	NEW CANEY	TX		11/13/2023		2,916		213			213		3,129	3,129			
100135501	FORT WORTH	TX		11/13/2023		940		71			71		1,011	1,011			
100135502	SCHAUMBURG	IL		11/13/2023		1,298		84			84		1,382	1,382			
100135504	MERCED	CA		11/13/2023		1,049		79			79		1,128	1,128			
100135505	MERCED	CA		11/13/2023		2,533		169			169		2,702	2,702			
100135507	RIVERVIEW	FL		11/13/2023		712		(1)			(1)		711	711			
100135508	MANCHESTER	CT		11/13/2023		1,425		2			2		1,427	1,427			
100135511	HOLLY SPRINGS	NC		11/13/2023		688		(2)			(2)		686	686			
100135513	WAKE FOREST	NC		11/13/2023		708							708	708			
100135518	LARGO	FL		11/13/2023		932		9			9		941	941			
100135520	MINNEOLA	FL		11/13/2023		1,487		17			17		1,504	1,504			
100135522	DANVILLE	IN		11/13/2023		574		(8)			(8)		566	566			
100135523	TROPHY CLUB	TX		11/13/2023		1,139		7			7		1,146	1,146			
100135524	WAKE FOREST	NC		11/13/2023		881		29			29		910	910			
100135526	DURHAM	NC		11/13/2023		658		2			2		660	660			
100135528	HAMDEN	CT		11/13/2023		611		(3)			(3)		608	608			
100135531	JEROME	ID		11/13/2023		358							358	358			
100135532	HOMESTEAD	FL		11/13/2023		846		(4)			(4)		842	842			
100135533	CANYON LAKE	TX		11/13/2023		754		15			15		769	769			
100135534	NORCROSS	GA		11/13/2023		3,833		(47)			(47)		3,786	3,786			
100135537	ASTORIA	OR		11/13/2023		1,195		(4)			(4)		1,191	1,191			
100135538	DELTON	MI		11/13/2023		39,744		(249)			(249)		39,495	39,495			
100135539	GULF SHORES	AL		11/13/2023		944		47			47		991	991			
100135543	NAMPA	ID		11/13/2023		3,287		323			323		3,610	3,610			
100135544	HENDERSON	NV		11/13/2023		2,187		304			304		2,491	2,491			
100135547	GILBERT	AZ		11/13/2023		1,123		110			110		1,233	1,233			
100135548	CEDAR LAKE	IN		11/13/2023		976		126			126		1,102	1,102			
100135552	WOODSTOCK	GA		11/13/2023		613		(6)			(6)		607	607			
100135554	SAN BERNARDINO	CA		11/13/2023		886		17			17		903	903			
100135555	CEDAR PARK	TX		11/13/2023		1,351		(5)			(5)		1,346	1,346			
100135556	CHARLOTTE	NC		11/13/2023		7,877		(46)			(46)		7,831	7,831			
100135559	ALPHARETTA	GA		11/13/2023		1,261		11			11		1,272	1,272			
100135560	CORPUS CHRISTI	TX		11/13/2023		1,183		(2)			(2)		1,181	1,181			
100135563	TOTOWA	NJ		11/13/2023		1,636		2			2		1,638	1,638			
100135564	PINE	AZ		11/13/2023		1,844		57			57		1,901	1,901			
100135565	SAINT CLOUD	FL		11/13/2023		714		(3)			(3)		711	711			
100135566	CAMDENTON	MO		11/13/2023		576		(7)			(7)		569	569			
100135567	TOWSON	MD		11/13/2023		925		(11)			(11)		914	914			
100135569	HYATTSVILLE	MD		11/13/2023		1,225		(1)			(1)		1,224	1,224			
100135574	FORT WORTH	TX		11/13/2023		2,914		6			6		2,920	2,920			
100135575	SOMERSET	CO		11/13/2023		600		(4)			(4)		596	596			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135576	SARATOGA SPRINGS	UT		11/13/2023		946		18			18		964	964			
100135577	JASPER	GA		11/13/2023		1,027							1,027	1,027			
100135578	JACKSONVILLE	FL		11/13/2023		580		(10)			(10)		570	570			
100135579	ZION	IL		11/09/2023		336		(2)			(2)		334	334			
100135580	LANCASTER	CA		11/09/2023		619		(6)			(6)		613	613			
100135583	LANCASTER	TX		11/09/2023		976		(39)			(39)		937	937			
100135585	SAN DIEGO	CA		11/09/2023		1,207		(6)			(6)		1,201	1,201			
100135586	CROYDON	PA		11/09/2023		409		(5)			(5)		404	404			
100135587	EATONTOWN	NJ		11/09/2023		819		1			1		820	820			
100135588	VON ORMY	TX		11/09/2023		2,532		8			8		2,540	2,540			
100135591	ALEXANDRIA	VA		11/09/2023		1,181		(11)			(11)		1,170	1,170			
100135592	LANCASTER	CA		11/09/2023		767		(13)			(13)		754	754			
100135595	LANCASTER	CA		11/09/2023		798		(12)			(12)		786	786			
100135597	PATTERSON	CA		11/09/2023		1,804		10			10		1,814	1,814			
100135600	DAYT BCH SH	FL		11/09/2023		715		(26)			(26)		689	689			
100135601	HUNTSVILLE	UT		11/09/2023		2,241		(27)			(27)		2,214	2,214			
100135604	INVERNESS	FL		11/09/2023		428		(11)			(11)		417	417			
100135606	SALINE	MI		11/09/2023		532		(10)			(10)		522	522			
100135610	PORTLAND	OR		11/09/2023		2,093		(15)			(15)		2,078	2,078			
100135613	SNEADS FERRY	NC		11/09/2023		285		(6)			(6)		279	279			
100135617	NASHVILLE	TN		11/09/2023		2,039		(35)			(35)		2,004	2,004			
100135618	MIAMI	FL		11/09/2023		689		2			2		691	691			
100135620	KISSIMMEE	FL		11/09/2023		1,042		(11)			(11)		1,031	1,031			
100135621	THORNTON	CO		11/09/2023		692		(12)			(12)		680	680			
100135622	OCEAN CITY	NJ		11/09/2023		14,493		(123)			(123)		14,370	14,370			
100135623	BAYVILLE	NJ		11/09/2023		579		(15)			(15)		564	564			
100135624	LOS ANGELES	CA		11/09/2023		4,752		(56)			(56)		4,696	4,696			
100135625	WEST PLAINS	MO		11/09/2023		274							274	274			
100135626	JACKSONVILLE	NC		11/09/2023		989		(33)			(33)		956	956			
100135634	WINNSBORO	TX		11/09/2023		81		(5)			(5)		76	76			
100135635	MEMPHIS	TN		11/09/2023		560		(18)			(18)		542	542			
100135637	MIAMI	FL		11/09/2023		426		(24)			(24)		402	402			
100135639	LOS ANGELES	CA		11/09/2023		3,700		(27)			(27)		3,673	3,673			
100135643	PITTSBURGH	PA		11/09/2023		193		(13)			(13)		180	180			
100135644	DAVIDSONVILLE	MD		11/09/2023		752		2			2		754	754			
100135646	BOZEMAN	MT		11/09/2023		3,350		46			46		3,396	3,396			
100135648	ST AUGUSTINE	FL		11/09/2023		3,766		(31)			(31)		3,735	3,735			
100135649	NOLENSVILLE	TN		11/09/2023		2,815		(35)			(35)		2,780	2,780			
100135651	PALM HARBOR	FL		11/09/2023		588		4			4		592	592			
100135654	MILLVILLE	UT		11/09/2023		2,212		17			17		2,229	2,229			
100135656	FORNEY	TX		11/09/2023		1,996		2			2		1,998	1,998			
100135657	HOLLISTER	CA		11/09/2023		3,902		84			84		3,986	3,986			
100135660	DAVENPORT	FL		11/09/2023		574		11			11		585	585			
100135664	LAWRENCEVILLE	GA		11/09/2023		444		(18)			(18)		426	426			
100135665	FERNANDINA BEACH	FL		11/09/2023		1,090		(35)			(35)		1,055	1,055			
100135667	OAKLAND	RI		11/09/2023		723		(26)			(26)		697	697			
100135668	BROKEN BOW	OK		11/09/2023		1,020		(6)			(6)		1,014	1,091		77	77
100135671	AUBREY	TX		11/09/2023		497		(21)			(21)		476	476			
100135672	ALTAMONTE SPG	FL		11/09/2023		784		(24)			(24)		760	760			
100135674	MIAMI	FL		11/09/2023		14,319		(405)			(405)		13,914	13,914			
100135675	CONROE	TX		11/09/2023		428		(8)			(8)		420	420			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135677	KENT	WA		11/09/2023		33,669		197			197		33,866	33,866			
100135680	WINTER HAVEN	FL		11/09/2023		346		(9)			(9)		337	337			
100135681	MAGNOLIA	TX		11/09/2023		424		(27)			(27)		397	397			
100135687	ALEXANDRIA	VA		11/09/2023		687		(34)			(34)		653	653			
100135688	TAMPA	FL		11/09/2023		148		(5)			(5)		143	143			
100135689	PLAINFIELD	NJ		11/09/2023		538		(11)			(11)		527	527			
100135691	KIRKLAND	WA		11/09/2023		7,775		(14)			(14)		7,761	7,761			
100135692	OGDEN	UT		11/09/2023		3,289		50			50		3,339	3,339			
100135697	BRANSON	MO		11/09/2023		525		(15)			(15)		510	510			
100135699	DECATUR	GA		11/09/2023		207		(9)			(9)		198	198			
100135700	PHILADELPHIA	PA		11/09/2023		353		(26)			(26)		327	327			
100135701	PHILADELPHIA	PA		11/09/2023		243		(16)			(16)		227	227			
100135702	LIBERTY HILL	TX		11/10/2023		851		26			26		877	877			
100135705	PRINCETON	TX		11/10/2023		826		3			3		829	829			
100135706	PARRISH	FL		11/10/2023		888		16			16		904	904			
100135707	KAHUKU	HI		11/10/2023		2,192		80			80		2,272	2,272			
100135708	MEBANE	NC		11/10/2023		941		35			35		976	976			
100135711	PINEVILLE	NC		11/10/2023		1,595							1,595	1,595			
100135713	RICHBURG	SC		11/10/2023		1,277		5			5		1,282	1,282			
100135714	HERMITAGE	TN		11/10/2023		872		12			12		884	884			
100135715	WOODSTOCK	GA		11/10/2023		1,051		38			38		1,089	1,089			
100135719	WENDELL	NC		11/10/2023		1,046		63			63		1,109	1,109			
100135724	BEND	OR		11/10/2023		983		(2)			(2)		981	981			
100135725	WEST COVINA	CA		11/10/2023		1,739		17			17		1,756	1,756			
100135727	FORT WORTH	TX		11/10/2023		719		22			22		741	741			
100135730	VOLCANO	HI		11/10/2023		540		(8)			(8)		532	532			
100135732	SAVANNAH	GA		11/10/2023		882		12			12		894	894			
100135734	MIDLOTHIAN	VA		11/10/2023		657		(4)			(4)		653	653			
100135735	HENDERSON HARBOR	NY		11/10/2023		1,638		(16)			(16)		1,622	1,622			
100135736	JENSEN BEACH	FL		11/10/2023		991		20			20		1,011	1,011			
100135738	TEANECK	NJ		11/10/2023		720		5			5		725	725			
100135740	ANGIER	NC		11/10/2023		1,542		(3)			(3)		1,539	1,539			
100135742	ANNA	TX		11/10/2023		827		2			2		829	829			
100135744	WESLEY CHAPEL	FL		11/10/2023		689							689	689			
100135745	RALEIGH	NC		11/10/2023		769		21			21		790	790			
100135748	RALEIGH	NC		11/10/2023		758		20			20		778	778			
100135749	DRIPPING SPRINGS	TX		11/10/2023		712		16			16		728	728			
100135751	PORT ORCHARD	WA		11/10/2023		924		51			51		975	975			
100135753	WADDELL	AZ		11/10/2023		829		48			48		877	877			
100135754	ANNA	TX		11/10/2023		694		5			5		699	699			
100135756	CHARLOTTE	NC		11/10/2023		655		15			15		670	670			
100135757	LEWES	DE		11/10/2023		1,775		(8)			(8)		1,767	1,767			
100135759	CHARLOTTE	NC		11/10/2023		745		13			13		758	758			
100135760	CHARLOTTE	NC		11/10/2023		793		27			27		820	820			
100135761	VICTORVILLE	CA		11/10/2023		752		(9)			(9)		743	743			
100135764	CHESAPEAKE	VA		11/10/2023		522		(2)			(2)		520	520			
100135765	BULLHEAD CITY	AZ		11/10/2023		896		22			22		918	918			
100135767	CERRITOS	CA		11/10/2023		3,079		81			81		3,160	3,160			
100135768	PHOENIX	AZ		11/10/2023		555		(1)			(1)		554	554			
100135769	WEST WARWICK	RI		11/10/2023		880		18			18		898	898			
100135773	LAS VEGAS	NV		11/10/2023		770		12			12		782	782			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135775	ISLE OF PALMS	SC		11/10/2023		1,751		24			24		1,775	1,775			
100135776	MONTICELLO	FL		11/10/2023		763		15			15		778	778			
100135777	LAKE ARROWHEAD	CA		11/10/2023		1,603		7			7		1,610	1,610			
100135778	ANTIOCH	CA		11/10/2023		645		18			18		663	663			
100135779	CHESTER	VA		11/10/2023		731		19			19		750	750			
100135780	FRESNO	CA		11/10/2023		1,138		41			41		1,179	1,179			
100135781	COLUMBIA FALLS	MT		11/10/2023		766		8			8		774	774			
100135782	ANTIOCH	CA		11/10/2023		797		41			41		838	838			
100135783	CHICO	CA		11/10/2023		1,011		296			296		1,307	1,307			
100135785	JERSEY CITY	NJ		11/10/2023		1,521		33			33		1,554	1,554			
100135786	FORT WORTH	TX		11/10/2023		835		32			32		867	867			
100135788	EXETER	CA		11/10/2023		618		17			17		635	635			
100135790	VOLCANO	HI		11/10/2023		1,075		(9)			(9)		1,066	1,066			
100135791	DENTON	TX		11/10/2023		993		27			27		1,020	1,020			
100135792	GREENVILLE	SC		11/10/2023		651		8			8		659	659			
100135793	MELISSA	TX		11/10/2023		769		7			7		776	776			
100135796	PONDER	TX		11/10/2023		3,655		19			19		3,674	3,674			
100135798	LAKE WORTH	FL		11/10/2023		917		(5)			(5)		912	912			
100135800	RANCHO CORDOVA	CA		11/10/2023		1,294		98			98		1,392	1,392			
100135802	CHARLOTTE	NC		11/10/2023		1,126		14			14		1,140	1,140			
100135804	MELISSA	TX		11/10/2023		859		(5)			(5)		854	854			
100135806	FORT WORTH	TX		11/10/2023		687		20			20		707	707			
100135807	NOKOMIS	FL		11/10/2023		811		8			8		819	819			
100135810	FRANKLIN PARK	NJ		11/10/2023		600		(3)			(3)		597	597			
100135813	DAYTONA BEACH	FL		11/10/2023		2,519		23			23		2,542	2,542			
100135816	CANTON	GA		11/10/2023		924		13			13		937	937			
100135817	COACHELLA	CA		11/10/2023		1,431							1,431	1,431			
100135819	MELISSA	TX		11/10/2023		2,514		1			1		2,515	2,515			
100135820	ELGIN	IL		11/10/2023		2,781		(11)			(11)		2,770	2,770			
100135822	PORT CLINTON	OH		11/10/2023		571		8			8		579	579			
100135823	DENTON	TX		11/10/2023		920		27			27		947	947			
100135824	NAPLES	FL		11/10/2023		951		(6)			(6)		945	945			
100135825	ROSHARON	TX		11/10/2023		760		38			38		798	798			
100135827	LAKE ARROWHEAD	CA		11/10/2023		1,280		8			8		1,288	1,288			
100135829	MEBANE	NC		11/10/2023		939		39			39		978	978			
100135832	LITTLE EGG HARBOR TWP	NJ		11/10/2023		836		(9)			(9)		827	827			
100135833	FLEMING ISLAND	FL		11/10/2023		811		(8)			(8)		803	803			
100135834	MELISSA	TX		11/10/2023		948		12			12		960	960			
100135836	VERO BEACH	FL		11/10/2023		525		(6)			(6)		519	519			
100135837	OLYMPIA	WA		11/10/2023		2,759		43			43		2,802	2,802			
100135839	CAYUCOS	CA		11/10/2023		1,377		7			7		1,384	1,384			
100135840	MINNEAPOLIS	MN		11/10/2023		1,095		3			3		1,098	1,098			
100135843	CHATTANOOGA	TN		11/10/2023		572		(5)			(5)		567	567			
100135845	OCEANSIDE	CA		11/10/2023		10,409		185			185		10,594	10,594			
100135846	LAWRENCEVILLE	GA		11/10/2023		852		20			20		872	872			
100135847	MATTHEWS	NC		11/10/2023		678		17			17		695	695			
100135849	LINCOLN	CA		11/10/2023		1,324		2			2		1,326	1,326			
100135850	RANCHO CUCAMONGA	CA		11/13/2023		2,540		(36)			(36)		2,504	2,504			
100135858	CANTON	GA		11/13/2023		936		(15)			(15)		921	921			
100135860	CLERMONT	GA		11/13/2023		679		(12)			(12)		667	667			
100135862	NEW BEDFORD	MA		11/13/2023		782		(17)			(17)		765	765			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135863	MADERA	CA		11/13/2023		607		(16)			(16)		591	591			
100135868	MIAMI	FL		11/13/2023		439		(28)			(28)		411	411			
100135870	TRENTON	NJ		11/13/2023		209		(11)			(11)		198	198			
100135873	ENFIELD	CT		11/13/2023		1,683		(9)			(9)		1,674	1,674			
100135874	WEST DEPTFORD	NJ		11/13/2023		224		(8)			(8)		216	216			
100135875	MAGNOLIA	TX		11/13/2023		468							468	468			
100135880	MARIETTA	GA		11/13/2023		387		(14)			(14)		373	373			
100135884	MADERA	CA		11/13/2023		411		(30)			(30)		381	381			
100135885	AVENTURA	FL		11/13/2023		831		(21)			(21)		810	810			
100135887	EDGEWATER	FL		11/13/2023		491		(16)			(16)		475	475			
100135888	PARKER	TX		11/13/2023		2,420		(68)			(68)		2,352	2,352			
100135889	ADELANTO	CA		11/13/2023		382		(2)			(2)		380	380			
100135890	STOCKTON	CA		11/13/2023		571		(4)			(4)		567	567			
100135891	TANEYTOWN	MD		11/13/2023		492		(33)			(33)		459	459			
100135892	BALTIMORE	MD		11/13/2023		429		(4)			(4)		425	425			
100135893	BALTIMORE	MD		11/13/2023		311		(28)			(28)		283	283			
100135894	DALLAS	TX		11/13/2023		546		(2)			(2)		544	544			
100135900	DENVER	CO		11/13/2023		868		(25)			(25)		843	843			
100135901	ARLINGTON	WA		11/13/2023		6,483		(76)			(76)		6,407	6,407			
100135902	LAS VEGAS	NV		11/13/2023		3,597		(117)			(117)		3,480	3,480			
100135903	CHESTER	PA		11/13/2023		363		(20)			(20)		343	343			
100135904	LEHIGH ACRES	FL		11/13/2023		490		(11)			(11)		479	479			
100135905	KNOXVILLE	TN		11/13/2023		428		(31)			(31)		397	397			
100135906	LABELLE	FL		11/13/2023		377							377	377			
100135908	DEKALB	IL		11/13/2023		207		(11)			(11)		196	196			
100135909	OAKLAND PARK	FL		11/13/2023		2,496		(38)			(38)		2,458	2,458			
100135911	ROTONDA WEST	FL		11/13/2023		708		(11)			(11)		697	697			
100135912	DAYTONA BEACH	FL		11/13/2023		766		(40)			(40)		726	726			
100135914	BRIDGEWATER	NJ		11/13/2023		1,421		(12)			(12)		1,409	1,409			
100135916	IRVINGTON	NJ		11/13/2023		469		(13)			(13)		456	456			
100135917	MIAMI	FL		11/13/2023		283		(3)			(3)		280	280			
100135920	ATLANTIC HIGHLANDS	NJ		11/13/2023		4,864		(40)			(40)		4,824	4,824			
100135921	STONE MOUNTAIN	GA		11/13/2023		2,699		(179)			(179)		2,520	2,520			
100135923	MIAMI	FL		11/13/2023		3,320		(149)			(149)		3,171	3,171			
100135924	OLNEY	MD		11/13/2023		1,477		(13)			(13)		1,464	1,464			
100135925	JURUPA VALLEY	CA		11/13/2023		1,450		(55)			(55)		1,395	1,395			
100135926	KISSIMMEE	FL		11/13/2023		230		(9)			(9)		221	221			
100135927	DOWAGIAC	MI		11/13/2023		539		(45)			(45)		494	494			
100135929	HILLSBORO	OR		11/13/2023		17,075		(218)			(218)		16,857	16,857			
100135934	JACKSONVILLE	FL		11/15/2023		315		(18)			(18)		297	297			
100135935	FULSHEAR	TX		11/15/2023		4,952		(166)			(166)		4,786	4,786			
100135936	ORLANDO	FL		11/15/2023		780		5			5		785	785			
100135939	PEPPER PIKE	OH		11/15/2023		7,992		(109)			(109)		7,883	7,883			
100135942	MOUNTLAKE TERRACE	WA		11/15/2023		45,882		(2,192)			(2,192)		43,690	43,690			
100135943	PHOENIX	AZ		11/15/2023		791		(51)			(51)		740	740			
100135945	LIBERTY HILL	TX		11/15/2023		5,274		(37)			(37)		5,237	5,237			
100135948	DENVER	CO		11/15/2023		681		(32)			(32)		649	649			
100135950	BAY POINT	CA		11/15/2023		502		(16)			(16)		486	486			
100135951	ODESSA	TX		11/15/2023		277		(26)			(26)		251	251			
100135952	RIVERSIDE	CA		11/15/2023		413		(10)			(10)		403	403			
100135954	KATY	TX		11/15/2023		387		(40)			(40)		347	347			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135955	KEY COLONY BEACH	FL		11/15/2023		3,745		(32)			(32)		3,713	3,713			
100135957	CHICAGO	IL		11/16/2023		10,982		(169)			(169)		10,813	10,813			
100135958	MENIFEE	CA		11/16/2023		1,572		(8)			(8)		1,564	1,564			
100135959	ANAHEIM	CA		11/16/2023		3,300		(113)			(113)		3,187	3,187			
100135960	GRAND JUNCTION	CO		11/16/2023		885		(37)			(37)		848	848			
100135961	CHICAGO	IL		11/16/2023		706		3			3		709	709			
100135962	TOBYHANNA	PA		11/16/2023		361		(17)			(17)		344	344			
100135963	HOMESTEAD	FL		11/16/2023		469		(14)			(14)		455	455			
100135968	SANTA FE SPRINGS	CA		11/16/2023		988		(9)			(9)		979	979			
100135970	ORIENT	OH		11/16/2023		738		(21)			(21)		717	717			
100135971	DECATUR	TX		11/16/2023		1,222		(57)			(57)		1,165	1,165			
100135972	SAN JACINTO	CA		11/16/2023		1,603		(32)			(32)		1,571	1,571			
100135973	HENRICO	VA		11/16/2023		3,065		(78)			(78)		2,987	2,987			
100135974	KANSAS CITY	MO		11/16/2023		1,559		(105)			(105)		1,454	1,454			
100135976	GARLAND	TX		11/16/2023		431		(27)			(27)		404	404			
100135982	MONROE	NC		11/16/2023		1,996		(11)			(11)		1,985	1,985			
100135983	RENO	NV		11/16/2023		9,884		64			64		9,948	9,948			
100135985	NEPTUNE	NJ		11/16/2023		777		2			2		779	779			
100135986	ATLANTA	GA		11/16/2023		395		(21)			(21)		374	374			
100135987	OAK LAWN	IL		11/16/2023		519		(8)			(8)		511	511			
100135988	DANIA BEACH	FL		11/16/2023		593		(20)			(20)		573	573			
100135990	SIMPSONVILLE	SC		11/16/2023		324		(14)			(14)		310	310			
100135991	LOS ANGELES	CA		11/16/2023		34		(1)			(1)		33	33			
100135995	PHOENIX	AZ		11/16/2023		632		(12)			(12)		620	620			
100135997	NEW ORLEANS	LA		11/16/2023		614		(38)			(38)		576	576			
100135998	RICHARDSVILLE	VA		11/16/2023		539		1			1		540	540			
100135999	PALMDALE	CA		11/16/2023		566		(24)			(24)		542	542			
100136001	SEBRING	FL		11/16/2023		319		(11)			(11)		308	308			
100136003	JERSEY CITY	NJ		11/16/2023		563		(31)			(31)		532	532			
100136004	BRAWLEY	CA		11/16/2023		626		(16)			(16)		610	610			
100136005	HARTVILLE	MO		11/16/2023		632		(9)			(9)		623	623			
100136006	BIG BEAR CITY	CA		11/16/2023		566		(4)			(4)		562	562			
100136009	COLUMBUS	OH		11/16/2023		308		2			2		310	310			
100136010	POMFRET CENTER	CT		11/16/2023		966		(40)			(40)		926	926			
100136011	GRETNA	LA		11/16/2023		544		(18)			(18)		526	526			
100136012	POWELL	TN		11/16/2023		889		(14)			(14)		875	875			
100136013	LOS ANGELES	CA		11/16/2023		831		1			1		832	832			
100136016	HOUSTON	TX		11/16/2023		397		(15)			(15)		382	382			
100136017	WACO	TX		11/16/2023		352		(21)			(21)		331	331			
100136019	ROWLETT	TX		11/16/2023		1,063		11			11		1,074	1,074			
100136020	GILBERT	AZ		11/16/2023		3,333		2			2		3,335	3,335			
100136021	CLOVIS	CA		11/16/2023		1,529		17			17		1,546	1,546			
100136022	FORT WORTH	TX		11/16/2023		300							300	300			
100136024	MAUGANSVILLE	MD		11/16/2023		614		(1)			(1)		613	613			
100136026	MAUMEE	OH		11/16/2023		765		1			1		766	766			
100136032	BURLINGTON	NC		11/16/2023		552		(2)			(2)		550	550			
100136034	SPRING VALLEY	CA		11/16/2023		2,120		(5)			(5)		2,115	2,115			
100136035	HOUSTON	TX		11/16/2023		237		(25)			(25)		212	212			
100136038	RALEIGH	NC		11/16/2023		628		(28)			(28)		600	600			
100136041	GARNER	NC		11/16/2023		498		(30)			(30)		468	468			
100136042	NORTH CHESTERFIELD	VA		11/16/2023		386		(8)			(8)		378	378			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136043	MIAMI	FL		11/16/2023		975		(20)			(20)		955	955			
100136046	TAMPA	FL		11/16/2023		255		(16)			(16)		239	239			
100136047	ODESSA	TX		11/16/2023		1,109		(33)			(33)		1,076	1,076			
100136053	GAINESVILLE	GA		11/16/2023		554		7			7		561	561			
100136056	CINCINNATI	OH		11/16/2023		683		12			12		695	695			
100136058	AZLE	TX		11/16/2023		657		7			7		664	664			
100136060	MILWAUKEE	WI		11/16/2023		131		(8)			(8)		123	123			
100136063	CRYSTAL LAKE	IL		11/16/2023		1,038		(2)			(2)		1,036	1,036			
100136064	HOUSTON	TX		11/16/2023		606		(28)			(28)		578	578			
100136065	NORWALK	CA		11/16/2023		1,723		(36)			(36)		1,687	1,687			
100136066	SAN TAN VALLEY	AZ		11/16/2023		983		(15)			(15)		968	968			
100136069	BEECH MOUNTAIN	NC		11/16/2023		685		(32)			(32)		653	653			
100136070	LOS ANGELES	CA		11/16/2023		673		3			3		676	676			
100136071	ORLANDO	FL		11/16/2023		397		(20)			(20)		377	377			
100136072	BAKERSFIELD	CA		11/16/2023		987		7			7		994	994			
100136074	ROYSE CITY	TX		11/16/2023		112		(3)			(3)		109	109			
100136080	SAN DIEGO	CA		12/18/2023		1,702		(22)			(22)		1,680	1,680			
100136081	JACKSON	CA		12/18/2023		2,014		36			36		2,050	2,050			
100136086	HOLLAND	MI		12/18/2023		320		(17)			(17)		303	303			
100136088	SANTA CRUZ	CA		12/18/2023		20,886		(472)			(472)		20,414	20,414			
100136093	MOORESVILLE	NC		12/18/2023		1,447		(127)			(127)		1,320	1,320			
100136106	HENDERSON	NV		12/18/2023		944		(25)			(25)		919	919			
100136108	WACO	TX		12/18/2023		589		(27)			(27)		562	562			
100136109	CHICAGO	IL		12/18/2023		12,735		3			3		12,738	12,738			
100136110	WOODRIDGE	IL		12/18/2023		1,009		(53)			(53)		956	956			
100136111	CINCINNATI	OH		12/18/2023		422		(14)			(14)		408	408			
100136114	CHICAGO	IL		12/18/2023		510		(1)			(1)		509	509			
100136117	LOS ANGELES	CA		12/18/2023		4,587		(239)			(239)		4,348	4,348			
100136120	KATY	TX		12/18/2023		5,400		(397)			(397)		5,003	5,003			
100136121	MIAMI	FL		12/18/2023		2,074		(43)			(43)		2,031	2,031			
100136122	HIALEAH	FL		12/18/2023		1,392		(26)			(26)		1,366	1,366			
100136127	PHOENIX	AZ		12/18/2023		242		(11)			(11)		231	231			
100136129	POMPANO BEACH	FL		12/18/2023		3,392		(220)			(220)		3,172	3,172			
100136130	LEANDER	TX		12/18/2023		913		(39)			(39)		874	874			
100136133	GOODRICH	TX		12/18/2023		232		(18)			(18)		214	214			
100136140	TEHACHAPI	CA		12/18/2023		955		(25)			(25)		930	930			
100136141	THE COLONY	TX		12/18/2023		1,054		(22)			(22)		1,032	1,032			
100136146	GRAND PRAIRIE	TX		12/18/2023		496		(39)			(39)		457	457			
100136147	SOUTHFIELD	MI		12/18/2023		1,538		(97)			(97)		1,441	1,441			
100136149	CHULA VISTA	CA		12/18/2023		140		(4)			(4)		136	136			
100136150	HIGHLAND HEIGHTS	KY		12/18/2023		528		(16)			(16)		512	512			
100136154	EDGEWOOD	WA		12/18/2023		864		(18)			(18)		846	846			
100136161	HIALEAH	FL		12/18/2023		926		(12)			(12)		914	914			
100136162	PORT RICHEY	FL		12/18/2023		445		(6)			(6)		439	439			
100136163	HOUSTON	TX		12/18/2023		4,569		(103)			(103)		4,466	4,466			
100136165	CHELAN	WA		12/18/2023		723		(10)			(10)		713	713			
100136166	BAKERSFIELD	CA		12/18/2023		347		(15)			(15)		332	332			
100136169	CHICAGO	IL		12/18/2023		202		(5)			(5)		197	197			
100136170	SIMPSONVILLE	SC		12/18/2023		581		(12)			(12)		569	569			
100136171	MIAMI	FL		12/18/2023		2,036		(15)			(15)		2,021	2,021			
100136172	LILBURN	GA		12/18/2023		1,182		(50)			(50)		1,132	1,132			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136174	BAKERSFIELD	CA		12/18/2023		1,127		(8)			(8)		1,119	1,119			
100136175	ODESSA	TX		12/18/2023		263		(26)			(26)		237	237			
100136176	CAPE CORAL	FL		12/18/2023		2,757		(107)			(107)		2,650	2,650			
100136182	DOWNINGTOWN	PA		12/18/2023		15,082		(254)			(254)		14,828	14,828			
100136184	TREVOR	WI		12/18/2023		299		(11)			(11)		288	288			
100136189	CLARKDALE	AZ		11/20/2023		862		(12)			(12)		850	850			
100136190	FRESNO	CA		11/20/2023		895		(11)			(11)		884	884			
100136191	COMPTON	CA		11/20/2023		1,844		27			27		1,871	1,871			
100136193	GALVESTON	TX		11/20/2023		578		(11)			(11)		567	567			
100136195	APOLLO BEACH	FL		11/20/2023		3,361		61			61		3,422	3,422			
100136196	MOUNT JACKSON	VA		11/20/2023		2,424		36			36		2,460	2,460			
100136197	NORTH CHESTERFIELD	VA		11/20/2023		674							674	674			
100136198	CORNVILLE	AZ		11/20/2023		1,923		37			37		1,960	1,960			
100136199	TOMS RIVER	NJ		11/20/2023		713		4			4		717	717			
100136200	SACRAMENTO	CA		11/20/2023		115,946		1,169			1,169		117,115	117,115			
100136201	SACRAMENTO	CA		11/20/2023		716		9			9		725	725			
100136204	SAVANNAH	GA		11/20/2023		815		14			14		829	829			
100136208	EDGEWATER	NJ		11/20/2023		1,507		10			10		1,517	1,517			
100136209	PASSAIC	NJ		11/20/2023		857		21			21		878	878			
100136210	LYNNWOOD	WA		11/20/2023		1,390		9			9		1,399	1,399			
100136211	LYNNWOOD	WA		11/20/2023		1,381		9			9		1,390	1,390			
100136212	KAMAS	UT		11/20/2023		1,324		(21)			(21)		1,303	1,303			
100136218	RALEIGH	NC		11/20/2023		715		11			11		726	726			
100136223	HEDGESVILLE	WV		11/20/2023		522		4			4		526	526			
100136225	EDEN PRAIRIE	MN		11/20/2023		589		9			9		598	598			
100136232	SOUTH GATE	CA		11/20/2023		1,641		(16)			(16)		1,625	1,625			
100136235	STERLING	VA		11/20/2023		690		6			6		696	696			
100136236	LITTLE ELM	TX		11/20/2023		851		10			10		861	861			
100136237	MIAMI BEACH	FL		11/20/2023		2,335		65			65		2,400	2,400			
100136238	PADUCAH	KY		11/20/2023		625		46			46		671	671			
100136240	TALLAHASSEE	FL		11/20/2023		592		31			31		623	623			
100136241	NORTHLAKE	TX		11/20/2023		2,623		(12)			(12)		2,611	2,611			
100136245	RALEIGH	NC		11/20/2023		859		4			4		863	863			
100136246	RALEIGH	NC		11/20/2023		542		5			5		547	547			
100136247	CALABASH	NC		11/20/2023		16,626		164			164		16,790	16,790			
100136248	HOLLY RIDGE	NC		11/20/2023		1,236		(11)			(11)		1,225	1,225			
100136250	LIBERTY HILL	TX		11/20/2023		4,916		59			59		4,975	4,975			
100136251	OLD BRIDGE	NJ		11/20/2023		1,292		7			7		1,299	1,299			
100136252	MIRAMAR BEACH	FL		11/20/2023		1,337		3			3		1,340	1,340			
100136253	RICHMOND	TX		11/20/2023		573		23			23		596	596			
100136255	RICHLANDS	NC		11/20/2023		530		12			12		542	542			
100136257	PUNTA GORDA	FL		11/20/2023		759		10			10		769	769			
100136258	POCONO LAKE	PA		11/20/2023		5,004		81			81		5,085	5,085			
100136260	LOS ANGELES	CA		11/20/2023		1,330		47			47		1,377	1,377			
100136261	CAPE CHARLES	VA		11/20/2023		9,199		54			54		9,253	9,253			
100136262	PLANT CITY	FL		11/20/2023		725		19			19		744	744			
100136263	TONEY	AL		11/20/2023		542		5			5		547	547			
100136264	KISSIMMEE	FL		11/20/2023		723		5			5		728	728			
100136268	AVONDALE	AZ		11/20/2023		948		(14)			(14)		934	934			
100136271	ROUND ROCK	TX		11/20/2023		1,078		37			37		1,115	1,115			
100136275	GRANITE SHOALS	TX		11/20/2023		1,803		17			17		1,820	1,820			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136276	PLANTATION	FL		11/20/2023		572		6			6		578	578			
100136277	LOCKHART	TX		11/20/2023		713		89			89		802	802			
100136278	LOCKHART	TX		11/20/2023		713		89			89		802	802			
100136279	BRUNSWICK	ME		11/20/2023		1,330							1,330	1,330			
100136280	GILBERT	AZ		11/20/2023		534		4			4		538	538			
100136283	HENDERSON	NV		11/20/2023		825		72			72		897	897			
100136285	WILMINGTON	NC		11/20/2023		1,344		14			14		1,358	1,358			
100136286	WAIKOLOA	HI		11/20/2023		1,208		(2)			(2)		1,206	1,206			
100136288	CROZET	VA		11/20/2023		966		(10)			(10)		956	956			
100136293	CARTERSVILLE	GA		11/20/2023		743		14			14		757	757			
100136294	CORNVILLE	AZ		11/20/2023		1,552		14			14		1,566	1,566			
100136295	TOWSON	MD		11/20/2023		562		(1)			(1)		561	561			
100136297	ANGIER	NC		11/20/2023		2,038		10			10		2,048	2,048			
100136298	TULARE	CA		11/20/2023		1,010		10			10		1,020	1,020			
100136301	SEASIDE HEIGHTS	NJ		11/20/2023		742		13			13		755	755			
100136302	POINCIANA	FL		11/20/2023		1,672		7			7		1,679	1,679			
100136304	SCOTTSDALE	AZ		11/20/2023		1,667		40			40		1,707	1,707			
100136305	KATY	TX		11/20/2023		862		24			24		886	886			
100136306	KATY	TX		11/20/2023		1,358		24			24		1,382	1,382			
100136307	ALANSON	MI		11/20/2023		551		(3)			(3)		548	548			
100136309	SACRAMENTO	CA		11/20/2023		826		3			3		829	829			
100136310	BALTIC	CT		11/20/2023		532		3			3		535	535			
100136312	INLET BEACH	FL		11/20/2023		994		19			19		1,013	1,013			
100136313	RICHMOND	VA		11/20/2023		1,076		3			3		1,079	1,079			
100136318	TAMPA	FL		11/20/2023		1,154		(1)			(1)		1,153	1,153			
100136320	BULLHEAD CITY	AZ		11/20/2023		942		5			5		947	947			
100136321	THE WOODLANDS	TX		11/20/2023		766		9			9		775	775			
100136323	GOODYEAR	AZ		11/20/2023		1,327		42			42		1,369	1,369			
100136324	HOUSTON	TX		11/20/2023		719		12			12		731	731			
100136327	TWAIN HARTE	CA		11/20/2023		1,081		9			9		1,090	1,090			
100136328	HENDERSON	NV		11/20/2023		805		28			28		833	833			
100136329	SARASOTA	FL		11/20/2023		1,078		12			12		1,090	1,090			
100136330	VENICE	FL		11/20/2023		1,034		15			15		1,049	1,049			
100136331	WESTAMPTON	NJ		11/20/2023		706							706	706			
100136333	CIBOLO	TX		11/20/2023		937		90			90		1,027	1,027			
100136334	ROSEVILLE	CA		11/20/2023		1,196		75			75		1,271	1,271			
100136335	BRADENTON	FL		11/20/2023		891		3			3		894	894			
100136336	CIBOLO	TX		11/20/2023		886		101			101		987	987			
100136337	BRADENTON	FL		11/20/2023		743		7			7		750	750			
100136338	BLOOMINGDALE	GA		11/20/2023		1,227		104			104		1,331	1,331			
100136340	SOMERVILLE	TN		11/20/2023		777		74			74		851	851			
100136341	SARATOGA SPRINGS	UT		11/20/2023		994		63			63		1,057	1,057			
100136342	LAS VEGAS	NV		11/20/2023		1,050		4			4		1,054	1,054			
100136343	CEDAR CITY	UT		11/20/2023		720		13			13		733	733			
100136345	ATLANTA	GA		11/20/2023		3,846		426			426		4,272	4,272			
100136346	SAINT AUGUSTINE	FL		11/20/2023		917		93			93		1,010	1,010			
100136347	CEDAR HILL	TX		11/20/2023		1,022		131			131		1,153	1,153			
100136348	HENDERSON	NV		11/20/2023		2,149		298			298		2,447	2,447			
100136350	DENTON	TX		11/20/2023		919		100			100		1,019	1,019			
100136351	CHARLOTTE	NC		11/20/2023		635		5			5		640	640			
100136352	JASPER	GA		11/20/2023		809		33			33		842	842			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136355	MIAMI	FL		11/20/2023		1,099		(12)			(12)		1,087	1,087			
100136358	CENTERTON	AR		11/20/2023		574		13			13		587	587			
100136359	ODESSA	FL		11/20/2023		1,126		24			24		1,150	1,150			
100136360	TAYLOR	TX		11/20/2023		833		40			40		873	873			
100136361	CALABASH	NC		11/20/2023		28,491		2,366			2,366		30,857	30,857			
100136362	COLUMBIA	TN		11/20/2023		788		83			83		871	871			
100136365	FRESNO	CA		11/20/2023		677							677	677			
100136366	LEHIGH ACRES	FL		11/20/2023		1,006		14			14		1,020	1,020			
100136367	SAN ANTONIO	TX		11/20/2023		871		101			101		972	972			
100136368	FOLEY	AL		11/20/2023		2,128		140			140		2,268	2,268			
100136369	TOWSON	MD		11/20/2023		529		4			4		533	533			
100136370	MANCHESTER	TN		11/20/2023		1,942		(27)			(27)		1,915	1,915			
100136371	BROKEN BOW	OK		11/20/2023		1,227		17			17		1,244	1,244			
100136372	AIKEN	SC		11/20/2023		951		17			17		968	968			
100136375	GILBERT	AZ		11/20/2023		557		4			4		561	561			
100136377	WOODSTOCK	GA		11/20/2023		1,009		20			20		1,029	1,029			
100136378	BRADENTON	FL		11/20/2023		1,197		16			16		1,213	1,213			
100136381	CHARLOTTE	NC		11/20/2023		772		15			15		787	787			
100136382	FRISCO	TX		11/20/2023		1,114		27			27		1,141	1,141			
100136384	ALEDO	TX		11/20/2023		889		(3)			(3)		886	886			
100136385	TYLER	TX		11/20/2023		791		5			5		796	796			
100136387	INDEPENDENCE	MO		11/20/2023		1,849		143			143		1,992	1,992			
100136390	DISCOVERY BAY	CA		11/20/2023		1,759		84			84		1,843	1,843			
100136391	INDEPENDENCE	MO		11/20/2023		1,849		143			143		1,992	1,992			
100136393	ORLANDO	FL		11/20/2023		29,849		678			678		30,527	30,527			
100136394	LEES SUMMIT	MO		11/20/2023		1,255		75			75		1,330	1,330			
100136395	ROYSE CITY	TX		11/20/2023		631		11			11		642	642			
100136399	VANCOUVER	WA		11/20/2023		958		4			4		962	962			
100136400	ROCK HILL	SC		11/20/2023		2,025		21			21		2,046	2,046			
100136401	SURF CITY	NC		11/20/2023		1,355		21			21		1,376	1,376			
100136402	BERTHOUD	CO		11/20/2023		2,232		(7)			(7)		2,225	2,225			
100136410	RALEIGH	NC		11/20/2023		751		9			9		760	760			
100136411	INDIAN SHORES	FL		11/20/2023		1,185		18			18		1,203	1,203			
100136412	JAMESTOWN	TN		11/20/2023		550							550	550			
100136413	LARGO	FL		11/20/2023		569		4			4		573	573			
100136415	ALBUQUERQUE	NM		11/20/2023		490		7			7		497	497			
100136416	NORTHAMPTON	PA		11/20/2023		998		84			84		1,082	1,082			
100136417	TRUMANSBURG	NY		11/20/2023		914		21			21		935	935			
100136418	CYPRESS	TX		11/20/2023		1,233		106			106		1,339	1,339			
100136421	HENDERSON	NV		11/20/2023		827		24			24		851	851			
100136423	VENICE	FL		11/20/2023		11,403		140			140		11,543	11,543			
100136425	JACKSONVILLE	FL		11/20/2023		780		42			42		822	822			
100136426	CONOVER	NC		11/20/2023		753		71			71		824	824			
100136427	PALM COAST	FL		11/20/2023		4,634		463			463		5,097	5,097			
100136428	NORTH FORT MYERS	FL		11/20/2023		2,450		22			22		2,472	2,472			
100136429	RIDGELAND	SC		11/20/2023		905		108			108		1,013	1,013			
100136431	COACHELLA	CA		11/20/2023		4,104		337			337		4,441	4,441			
100136432	MONROE	NC		11/20/2023		1,037		99			99		1,136	1,136			
100136433	GULF SHORES	AL		11/20/2023		832		71			71		903	903			
100136434	PALM COAST	FL		11/20/2023		5,264		524			524		5,788	5,788			
100136435	BULVERDE	TX		11/20/2023		894		101			101		995	995			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136437	DAWSONVILLE	GA		11/20/2023		1,107		102			102		1,209	1,209			
100136438	MARICOPA	AZ		11/20/2023		822		28			28		850	850			
100136440	MYRTLE BEACH	SC		11/20/2023		1,032		83			83		1,115	1,115			
100136441	SAINT JOHN	IN		11/20/2023		1,021		91			91		1,112	1,112			
100136443	COACHELLA	CA		11/20/2023		1,278		109			109		1,387	1,387			
100136444	NORTH FORT MYERS	FL		11/20/2023		1,092		125			125		1,217	1,217			
100136445	MERCED	CA		11/20/2023		3,242		237			237		3,479	3,479			
100136446	ROSHARON	TX		11/20/2023		1,646		148			148		1,794	1,794			
100136447	NAPLES	FL		11/20/2023		848		38			38		886	886			
100136448	BAKERSFIELD	CA		11/20/2023		1,051		96			96		1,147	1,147			
100136450	COLUMBIA	TN		11/20/2023		918		69			69		987	987			
100136451	MYRTLE BEACH	SC		11/20/2023		913		79			79		992	992			
100136452	VISALIA	CA		11/20/2023		1,140		153			153		1,293	1,293			
100136454	GREENVILLE	NC		11/20/2023		88,578		8,752			8,752		97,330	97,330			
100136456	PORT CHARLOTTE	FL		11/20/2023		824		91			91		915	915			
100136459	ROSEVILLE	CA		11/20/2023		1,966		62			62		2,028	2,028			
100136461	LOGANVILLE	GA		11/20/2023		838		34			34		872	872			
100136463	LOGANVILLE	GA		11/20/2023		1,544		81			81		1,625	1,625			
100136464	FORT WORTH	TX		11/20/2023		1,414		120			120		1,534	1,534			
100136465	LEHI	UT		11/20/2023		930		37			37		967	967			
100136466	PUYALLUP	WA		11/20/2023		1,288		22			22		1,310	1,310			
100136467	ST AUGUSTINE	FL		11/20/2023		993		148			148		1,141	1,141			
100136468	MILTON	FL		11/20/2023		1,118		115			115		1,233	1,233			
100136469	MANTECA	CA		11/20/2023		1,365		109			109		1,474	1,474			
100136470	LOGANVILLE	GA		11/20/2023		1,688		119			119		1,807	1,807			
100136471	STEPHENS CITY	VA		11/20/2023		1,078		89			89		1,167	1,167			
100136472	MERCED	CA		11/20/2023		1,940		159			159		2,099	2,099			
100136473	LAKEVILLE	MN		11/20/2023		4,979		460			460		5,439	5,439			
100136474	MOBILE	AL		11/20/2023		836		109			109		945	945			
100136475	GARNER	NC		11/20/2023		1,665		55			55		1,720	1,720			
100136476	MILLVILLE	DE		11/20/2023		1,210		129			129		1,339	1,339			
100136478	MONUMENT	CO		11/20/2023		1,358		116			116		1,474	1,474			
100136479	FORT WORTH	TX		11/20/2023		890		48			48		938	938			
100136480	FORT WORTH	TX		11/20/2023		942		62			62		1,004	1,004			
100136482	GREENEVILLE	TN		11/20/2023		2,042		203			203		2,245	2,245			
100136483	FORT WORTH	TX		11/20/2023		876		58			58		934	934			
100136484	KATY	TX		11/20/2023		728		50			50		778	778			
100136485	FORT WORTH	TX		11/20/2023		821		61			61		882	882			
100136487	MERCED	CA		11/20/2023		1,039		65			65		1,104	1,104			
100136488	EVERETT	WA		11/20/2023		1,435		118			118		1,553	1,553			
100136489	FOUNTAIN INN	SC		11/20/2023		700		37			37		737	737			
100136490	CHARLOTTE	NC		11/20/2023		5,568		104			104		5,672	5,672			
100136491	MONROE TOWNSHIP	NJ		11/20/2023		11,915		499			499		12,414	12,414			
100136494	LOVELAND	CO		11/20/2023		1,163		123			123		1,286	1,286			
100136495	MYRTLE BEACH	SC		11/20/2023		958		108			108		1,066	1,066			
100136496	CLOVIS	CA		11/20/2023		934		70			70		1,004	1,004			
100136497	MCKINNEY	TX		11/20/2023		781		59			59		840	840			
100136499	MYRTLE BEACH	SC		11/20/2023		22,828		1,619			1,619		24,447	24,447			
100136501	WAKE FOREST	NC		11/20/2023		690		27			27		717	717			
100136503	WADDELL	AZ		11/20/2023		1,253		118			118		1,371	1,371			
100136504	CLOVIS	CA		11/20/2023		739		9			9		748	748			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100136505	TUCSON	AZ		11/20/2023		1,052		128			128		1,180	1,180			
100136506	HIGHLAND	UT		11/20/2023		1,313		153			153		1,466	1,466			
100136508	PRINCETON	TX		11/20/2023		846		52			52		898	898			
100136509	ATHENS	AL		11/20/2023		737		53			53		790	790			
100136510	ELGIN	IL		11/20/2023		538		3			3		541	541			
100136512	LEWES	DE		11/20/2023		1,699		41			41		1,740	1,740			
100136513	WALLINGFORD	CT		11/20/2023		516		(3)			(3)		513	513			
100136515	KAILUA KONA	HI		11/20/2023		1,193		6			6		1,199	1,199			
100136516	FRESNO	CA		11/20/2023		1,128		60			60		1,188	1,188			
100136518	SURFSIDE BEACH	SC		11/20/2023		716		4			4		720	720			
100136519	SURFSIDE BEACH	SC		11/20/2023		783		5			5		788	788			
100136520	SURFSIDE BEACH	SC		11/20/2023		783		5			5		788	788			
100136522	DAYTONA BEACH SHORES	FL		11/20/2023		712		21			21		733	733			
100136523	PRESCOTT	AZ		11/20/2023		631		35			35		666	666			
100136524	OAKWOOD	GA		11/20/2023		834		31			31		865	865			
100136525	NAPLES	FL		11/20/2023		12,175		78			78		12,253	12,253			
100136528	OAKHURST	NJ		11/20/2023		1,324		(5)			(5)		1,319	1,319			
100136529	SAFETY HARBOR	FL		11/20/2023		635		5			5		640	640			
100136533	SPRINGFIELD	VA		11/20/2023		1,357		61			61		1,418	1,418			
100136536	MCKINNEY	TX		11/20/2023		1,387		(8)			(8)		1,379	1,379			
100136537	GREENSBORO	NC		11/20/2023		892		12			12		904	904			
100136538	SPARKS	NV		11/20/2023		1,324		155			155		1,479	1,479			
100136541	LOGANVILLE	GA		11/20/2023		773		33			33		806	806			
100136543	HIGHLAND	UT		11/20/2023		1,127		89			89		1,216	1,216			
100136544	CLOVIS	CA		11/20/2023		847		47			47		894	894			
100136545	MYRTLE BEACH	SC		11/20/2023		951		11			11		962	962			
100136547	GULF SHORES	AL		11/20/2023		1,216		92			92		1,308	1,308			
100136548	BALCH SPRINGS	TX		11/20/2023		711		4			4		715	715			
100136551	LIBERTY HILL	TX		11/20/2023		1,478		254			254		1,732	1,732			
100136553	REDLANDS	CA		11/20/2023		1,709		128			128		1,837	1,837			
100136560	HEBER CITY	UT		11/20/2023		1,884		42			42		1,926	1,926			
100136563	ELLIJAY	GA		11/20/2023		1,136		28			28		1,164	1,164			
100136568	GAINESVILLE	GA		11/22/2023		2,011		25			25		2,036	2,036			
100136571	LOS ANGELES	CA		11/22/2023		1,239		(47)			(47)		1,192	1,192			
100136572	SAN DIEGO	CA		11/22/2023		11,263		(179)			(179)		11,084	11,084			
100136573	BAILEY	CO		11/22/2023		1,011		15			15		1,026	1,026			
100136578	LITHIA SPRINGS	GA		11/22/2023		972		(7)			(7)		965	965			
100136579	LAS VEGAS	NV		11/22/2023		1,228		(53)			(53)		1,175	1,175			
100136580	WAYNE	NJ		11/22/2023		1,715		18			18		1,733	1,733			
100136581	WOODLAND HILLS	CA		11/22/2023		4,438		(107)			(107)		4,331	4,331			
100136582	EL CAJON	CA		11/22/2023		1,633		(41)			(41)		1,592	1,592			
100136583	CORPUS CHRISTI	TX		11/22/2023		485		(5)			(5)		480	480			
100136584	BAKERSFIELD	CA		11/22/2023		969		(30)			(30)		939	939			
100136585	MANTECA	CA		11/22/2023		9,690		(28)			(28)		9,662	9,662			
100136586	NEWPORT NEWS	VA		11/22/2023		550		(18)			(18)		532	532			
100136588	GLENDALE	AZ		11/22/2023		1,788		10			10		1,798	1,798			
100136592	MESQUITE	TX		11/22/2023		364		(12)			(12)		352	352			
100136593	DENVER	CO		11/22/2023		5,271		129			129		5,400	5,400			
100136597	SAN JACINTO	CA		11/22/2023		665		(13)			(13)		652	652			
100136602	LANCASTER	CA		11/22/2023		1,052		(2)			(2)		1,050	1,050			
100136603	SCHWENKSVILLE	PA		11/22/2023		924		(26)			(26)		898	898			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136605	LOS ANGELES	CA		11/22/2023		1,069		(22)			(22)		1,047	1,047			
100136606	LOS ANGELES	CA		11/22/2023		1,359		(16)			(16)		1,343	1,343			
100136609	COLUMBUS	OH		11/22/2023		415		3			3		418	418			
100136610	PRESCOTT	AZ		11/22/2023		1,404		(18)			(18)		1,386	1,386			
100136612	HARTFORD	CT		11/22/2023		673		(3)			(3)		670	670			
100136613	DEVINE	TX		11/22/2023		512		(5)			(5)		507	507			
100136614	JOSHUA TREE	CA		11/22/2023		1,762		3			3		1,765	1,765			
100136617	MONAHANS	TX		11/22/2023		354		(16)			(16)		338	338			
100136619	LOS ANGELES	CA		11/22/2023		1,726		(2)			(2)		1,724	1,724			
100136620	COLUMBUS	OH		11/22/2023		387							387	387			
100136624	HILLBORO	OR		11/22/2023		661		16			16		677	677			
100136625	GASTONIA	NC		11/22/2023		2,760		(104)			(104)		2,656	2,656			
100136627	LEXINGTON	NC		11/22/2023		333		(18)			(18)		315	315			
100136629	BAKERSFIELD	CA		11/22/2023		740		(10)			(10)		730	730			
100136631	LAS VEGAS	NV		11/22/2023		675		45			45		720	720			
100136632	NEWPORT NEWS	VA		11/22/2023		433		4			4		437	437			
100136633	WEST JORDAN	UT		11/22/2023		640		(12)			(12)		628	628			
100136635	CLEARWATER	FL		11/22/2023		561		(19)			(19)		542	542			
100136636	BAKERSFIELD	CA		11/22/2023		615		(23)			(23)		592	592			
100136637	PONTIAC	MI		11/22/2023		184		(7)			(7)		177	177			
100136638	SAINT AUGUSTINE	FL		11/22/2023		179		8			8		187	187			
100136639	ONTARIO	CA		11/22/2023		786		23			23		809	809			
100136640	LEXINGTON	KY		11/22/2023		33,509		(554)			(554)		32,955	32,955			
100136644	HESPERIA	CA		11/22/2023		713		8			8		721	721			
100136645	STOCKTON	CA		11/22/2023		456		(2)			(2)		454	454			
100136646	WEST MELBOURNE	FL		11/22/2023		693		(4)			(4)		689	689			
100136647	MARGATE	FL		11/22/2023		758		(17)			(17)		741	741			
100136654	COACHELLA	CA		01/25/2024		2,395		(83)			(83)		2,312	2,312			
100136661	PHILADELPHIA	PA		01/25/2024		489		(12)			(12)		477	477			
100136668	PARADISE VALLEY	AZ		01/25/2024		4,426		(110)			(110)		4,316	4,316			
100136669	LAS VEGAS	NV		01/25/2024		1,359		(50)			(50)		1,309	1,309			
100136674	LOS ANGELES	CA		01/25/2024		1,166		(24)			(24)		1,142	1,142			
100136675	DURHAM	CT		01/25/2024		517		1			1		518	518			
100136677	WELLINGTON	FL		01/25/2024		1,138		(21)			(21)		1,117	1,117			
100136678	HOMESTEAD	FL		01/25/2024		752		(13)			(13)		739	739			
100136680	NORTH CHESTERFIELD	VA		01/25/2024		470		(18)			(18)		452	452			
100136682	ONTARIO	CA		01/25/2024		582		(28)			(28)		554	554			
100136696	MORENO VALLEY	CA		01/25/2024		947		(10)			(10)		937	937			
100136698	NEW BERLIN	WI		01/25/2024		1,936		18			18		1,954	1,954			
100136704	MORENO VALLEY	CA		01/25/2024		583		(29)			(29)		554	554			
100136707	HOUSTON	TX		01/25/2024		5,446		(91)			(91)		5,355	5,355			
100136716	SCOTTSDALE	AZ		01/25/2024		2,058		(20)			(20)		2,038	2,038			
100136717	PORT ANGELES	WA		01/25/2024		1,922		(6)			(6)		1,916	1,916			
100136723	MIAMI	FL		01/25/2024		557		(7)			(7)		550	550			
100136725	BROOKLYN	NY		11/27/2023		3,531		(175)			(175)		3,356	3,356			
100136726	INDEPENDENCE	MO		11/27/2023		227		(7)			(7)		220	220			
100136728	TRENTON	NJ		11/27/2023		499		(11)			(11)		488	488			
100136730	TRENTON	NJ		11/27/2023		314		(10)			(10)		304	304			
100136731	PATERSON	NJ		11/27/2023		922		3			3		925	925			
100136733	DORAVILLE	GA		11/27/2023		729		(14)			(14)		715	715			
100136734	NEWARK	NJ		11/27/2023		1,000		(10)			(10)		990	990			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136735	CHICAGO	IL		11/27/2023		397		(11)			(11)		386	386			
100136736	SANTA FE	NM		11/27/2023		595		(13)			(13)		582	582			
100136741	MONROE	NY		11/27/2023		267		(5)			(5)		262	262			
100136742	HAMILTON	NJ		11/27/2023		533		(16)			(16)		517	517			
100136747	TRENTON	NJ		11/27/2023		432		(11)			(11)		421	421			
100136751	GREELEY	CO		11/27/2023		740		(14)			(14)		726	726			
100136755	BALTIMORE	MD		11/27/2023		369		(13)			(13)		356	356			
100136756	KANSAS CITY	MO		11/27/2023		287		(3)			(3)		284	284			
100136757	BALTIMORE	MD		11/27/2023		350		(12)			(12)		338	338			
100136759	NEWARK	NJ		11/27/2023		1,150		(20)			(20)		1,130	1,130			
100136760	SHARON HILL	PA		11/27/2023		681		(14)			(14)		667	667			
100136761	CHICAGO	IL		11/27/2023		379		(10)			(10)		369	369			
100136762	EDGEWATER	NJ		11/27/2023		945		(18)			(18)		927	927			
100136763	KANSAS CITY	MO		11/27/2023		483		(6)			(6)		477	477			
100136764	WHITESTONE	NY		11/27/2023		1,118		(31)			(31)		1,087	1,087			
100136765	KANSAS CITY	KS		11/27/2023		327		(8)			(8)		319	319			
100136766	KANSAS CITY	MO		11/27/2023		433		(6)			(6)		427	427			
100136767	ATLANTA	GA		11/27/2023		477		(9)			(9)		468	468			
100136769	INDIANAPOLIS	IN		11/27/2023		575		(21)			(21)		554	554			
100136771	LINDENWOLD	NJ		11/27/2023		264		(8)			(8)		256	256			
100136773	BRIDGEPORT	CT		11/27/2023		875		(17)			(17)		858	858			
100136776	MEMPHIS	TN		11/27/2023		203		(5)			(5)		198	198			
100136777	DOVER	DE		11/27/2023		465		(5)			(5)		460	460			
100136778	ALBUQUERQUE	NM		11/27/2023		542		(17)			(17)		525	525			
100136782	CONYERS	GA		11/27/2023		195		(3)			(3)		192	192			
100136784	UPPER MARLBORO	MD		11/27/2023		245		(6)			(6)		239	239			
100136786	KINGSTON	NY		11/27/2023		515		(21)			(21)		494	494			
100136787	SHIRLEY	NY		11/27/2023		290		(9)			(9)		281	281			
100136791	KANSAS CITY	MO		11/27/2023		484		(8)			(8)		476	476			
100136792	YONKERS	NY		11/27/2023		756		(14)			(14)		742	742			
100136793	COHOES	NY		11/27/2023		201		(6)			(6)		195	195			
100136794	STATEN ISLAND	NY		11/27/2023		1,403		(32)			(32)		1,371	1,371			
100136796	MEMPHIS	TN		11/27/2023		167		(6)			(6)		161	161			
100136798	DALLAS	GA		11/27/2023		374		(9)			(9)		365	365			
100136800	ROLLING MEADOWS	IL		11/27/2023		340		(2)			(2)		338	338			
100136802	PHILADELPHIA	PA		11/27/2023		290		(6)			(6)		284	284			
100136804	HONESDALE	PA		11/27/2023		381		(10)			(10)		371	371			
100136807	DOLTON	IL		11/27/2023		323		(9)			(9)		314	314			
100136808	GIBBSTOWN	NJ		11/27/2023		445		(15)			(15)		430	430			
100136810	DAYTON	OH		11/27/2023		192		(5)			(5)		187	187			
100136813	KANSAS CITY	KS		11/27/2023		493		(16)			(16)		477	477			
100136816	BUENA	NJ		11/27/2023		340		(11)			(11)		329	329			
100136817	KANSAS CITY	MO		11/27/2023		301		(7)			(7)		294	294			
100136818	SOLDOTNA	AK		11/27/2023		533		(9)			(9)		524	524			
100136819	SOLDOTNA	AK		11/27/2023		532		(8)			(8)		524	524			
100136822	LUBBOCK	TX		11/27/2023		254		(6)			(6)		248	248			
100136823	LUBBOCK	TX		11/27/2023		259		(6)			(6)		253	253			
100136825	LUBBOCK	TX		11/27/2023		260		(6)			(6)		254	254			
100136826	LOUISVILLE	KY		11/27/2023		364		(23)			(23)		341	341			
100136827	BINGHAMTON	NY		11/27/2023		1,507		(35)			(35)		1,472	1,472			
100136829	PHILADELPHIA	PA		11/27/2023		313		(10)			(10)		303	303			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136831	MERIDEN	CT		11/27/2023		487		(14)			(14)		473	473			
100136832	BINGHAMTON	NY		11/27/2023		228		(5)			(5)		223	223			
100136834	EAST FISHKILL	NY		11/27/2023		802		(4)			(4)		798	798			
100136835	SPRING	TX		11/27/2023		497		(14)			(14)		483	483			
100136838	TRENTON	NJ		11/27/2023		314		(9)			(9)		305	305			
100136839	A-24 LINDEN	NJ		11/27/2023		477		(9)			(9)		468	468			
100136843	AURORA	IL		11/27/2023		1,321		(19)			(19)		1,302	1,302			
100136845	MACON	GA		11/27/2023		161		(5)			(5)		156	156			
100136847	YOUNGSVILLE	NC		11/27/2023		6,401		172			172		6,573	6,573			
100136849	YOUNGSVILLE	NC		11/27/2023		616		4			4		620	620			
100136851	ANGIER	NC		11/27/2023		739		18			18		757	757			
100136852	ANNA	TX		11/27/2023		716		(3)			(3)		713	713			
100136854	ARDMORE	PA		11/27/2023		1,321		(4)			(4)		1,317	1,317			
100136855	VAIL	CO		11/27/2023		1,347		59			59		1,406	1,406			
100136856	WAKE FOREST	NC		11/27/2023		883		15			15		898	898			
100136857	ORLANDO	FL		11/27/2023		698		4			4		702	702			
100136858	ANNA	TX		11/27/2023		945		16			16		961	961			
100136863	STONY BROOK	NY		11/27/2023		990		4			4		994	994			
100136864	PRINCETON	TX		11/27/2023		412		(3)			(3)		409	409			
100136866	LONGS	SC		11/27/2023		406		8			8		414	414			
100136867	AUBURNDALE	FL		11/27/2023		660		(4)			(4)		656	656			
100136868	KENAI	AK		11/27/2023		1,404		47			47		1,451	1,451			
100136871	LONGS	SC		11/27/2023		785		39			39		824	824			
100136873	ANNA	TX		11/27/2023		857		8			8		865	865			
100136875	LAS VEGAS	NV		11/27/2023		1,173		28			28		1,201	1,201			
100136876	MESQUITE	TX		11/27/2023		549		3			3		552	552			
100136880	HUTTO	TX		11/27/2023		800		3			3		803	803			
100136881	AMHERST	MA		11/27/2023		518		(4)			(4)		514	514			
100136882	DENTON	TX		11/27/2023		1,030		57			57		1,087	1,087			
100136884	AIEA	HI		11/27/2023		922		39			39		961	961			
100136886	PALM COAST	FL		11/27/2023		391		5			5		396	396			
100136887	LEESBURG	FL		11/27/2023		647		15			15		662	662			
100136891	HENDERSON	NV		11/27/2023		530		(4)			(4)		526	526			
100136892	GRAHAM	NC		11/27/2023		989		98			98		1,087	1,087			
100136893	MELISSA	TX		11/27/2023		746		16			16		762	762			
100136895	AUBURNDALE	FL		11/27/2023		776		48			48		824	824			
100136896	PORT READING	NJ		11/27/2023		1,152		38			38		1,190	1,190			
100136897	PUNTA GORDA	FL		11/27/2023		767		6			6		773	773			
100136899	MYRTLE BEACH	SC		11/27/2023		769		24			24		793	793			
100136903	GRAHAM	NC		11/27/2023		2,983		58			58		3,041	3,041			
100136910	BARNETT	MO		11/27/2023		1,926		43			43		1,969	1,969			
100136912	ANNA	TX		11/27/2023		706		3			3		709	709			
100136915	HOLLADAY	UT		11/28/2023		7,503		(152)			(152)		7,351	7,351			
100136919	WEST PALM BEACH	FL		11/28/2023		1,566		(28)			(28)		1,538	1,538			
100136920	GODLEY	TX		11/28/2023		30,086		(495)			(495)		29,591	29,591			
100136921	MESA	AZ		11/28/2023		1,382		(9)			(9)		1,373	1,373			
100136922	WEST PARK	FL		11/28/2023		1,004		(13)			(13)		991	991			
100136923	EDGEWATER	FL		11/28/2023		426		(11)			(11)		415	415			
100136925	SAN TAN VALLEY	AZ		11/28/2023		376							376	376			
100136927	PHILADELPHIA	PA		11/28/2023		5,682		62			62		5,744	5,744			
100136928	HUTTO	TX		11/28/2023		1,599		9			9		1,608	1,608			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136930	GULF SHORES	AL		11/28/2023		882		17			17		899	899			
100136934	BRIDGEVILLE	PA		11/28/2023		665		18			18		683	683			
100136936	STANARDSVILLE	VA		11/28/2023		617		8			8		625	625			
100136938	SAN MARCOS	CA		11/28/2023		1,417		26			26		1,443	1,443			
100136939	MIAMI	FL		11/28/2023		2,179		53			53		2,232	2,232			
100136940	AUBURN	GA		11/28/2023		2,315		4			4		2,319	2,319			
100136943	BELMONT	NC		11/28/2023		428		6			6		434	434			
100136944	COLLINSVILLE	OK		11/28/2023		543		(2)			(2)		541	541			
100136946	KATY	TX		11/28/2023		592		8			8		600	600			
100136948	MASTIC BEACH	NY		11/28/2023		829		31			31		860	860			
100136949	PALM BAY	FL		11/28/2023		580		(2)			(2)		578	578			
100136950	WOODSTOCK	GA		11/28/2023		957							957	957			
100136951	COLLEGE STATION	TX		11/28/2023		8,861		5			5		8,866	8,866			
100136953	SINKING SPRING	PA		11/28/2023		555		(2)			(2)		553	553			
100136954	POOLER	GA		11/28/2023		843		12			12		855	855			
100136956	MORRISVILLE	NC		11/28/2023		965		(6)			(6)		959	959			
100136957	AUBREY	TX		11/28/2023		920		20			20		940	940			
100136958	ASHEVILLE	NC		11/28/2023		1,140							1,140	1,140			
100136960	REPUBLIC	MO		11/28/2023		665		21			21		686	686			
100136961	ALVA	FL		11/28/2023		723		60			60		783	783			
100136966	DURHAM	NC		11/28/2023		512		(6)			(6)		506	506			
100136967	HAGERSTOWN	MD		11/28/2023		512		2			2		514	514			
100136971	SAN DIEGO	CA		11/28/2023		956		(8)			(8)		948	948			
100136978	ASHBURN	VA		11/28/2023		1,036		1			1		1,037	1,037			
100136979	ROYAL PALM BEACH	FL		11/28/2023		1,535		13			13		1,548	1,548			
100136980	LEHI	UT		11/28/2023		1,261		(5)			(5)		1,256	1,256			
100136983	LAS VEGAS	NV		11/28/2023		859		3			3		862	862			
100136985	DENTON	TX		11/28/2023		971		99			99		1,070	1,070			
100136987	LEAVENWORTH	WA		11/28/2023		1,720		(8)			(8)		1,712	1,712			
100136989	SAINT LOUIS	MO		11/28/2023		759		(8)			(8)		751	751			
100136994	KNOXVILLE	TN		11/28/2023		625		19			19		644	644			
100136996	STUART	FL		11/28/2023		1,326		(11)			(11)		1,315	1,315			
100136997	CAPE CORAL	FL		11/28/2023		653		(1)			(1)		652	652			
100137001	PERTH AMBOY	NJ		11/28/2023		589		3			3		592	592			
100137003	ROCKPORT	IN		11/28/2023		4,195		639			639		4,834	4,834			
100137004	LEANDER	TX		11/28/2023		790		27			27		817	817			
100137006	WINSTON SALEM	NC		11/28/2023		602		2			2		604	604			
100137007	PARRISH	FL		11/28/2023		1,076		82			82		1,158	1,158			
100137009	PORT SAINT JOE	FL		11/28/2023		1,009		54			54		1,063	1,063			
100137010	NEW MARKET	AL		11/28/2023		769		63			63		832	832			
100137011	DAPHNE	AL		11/28/2023		1,730		141			141		1,871	1,871			
100137012	PARRISH	FL		11/28/2023		1,115		85			85		1,200	1,200			
100137013	CHARLOTTE	NC		11/28/2023		935		10			10		945	945			
100137015	STEPHENS CITY	VA		11/28/2023		759		2			2		761	761			
100137017	STEPHENS CITY	VA		11/28/2023		1,065		2			2		1,067	1,067			
100137021	MERCED	CA		11/28/2023		1,121		92			92		1,213	1,213			
100137022	DENTON	TX		11/28/2023		888		73			73		961	961			
100137024	SAN ANTONIO	TX		11/28/2023		1,039		98			98		1,137	1,137			
100137025	ERIE	CO		11/28/2023		1,979		271			271		2,250	2,250			
100137026	MANTECA	CA		11/28/2023		1,583		169			169		1,752	1,752			
100137027	FORT WORTH	TX		11/28/2023		879		72			72		951	951			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137028	FORT WORTH	TX		11/28/2023		888		87			87		975	975			
100137029	DENTON	TX		11/28/2023		781		50			50		831	831			
100137030	LOGANVILLE	GA		11/28/2023		808		22			22		830	830			
100137031	ST GEORGE	UT		11/28/2023		1,147		53			53		1,200	1,200			
100137032	LOGANVILLE	GA		11/28/2023		1,806		117			117		1,923	1,923			
100137033	ORLANDO	FL		11/28/2023		712		(5)			(5)		707	707			
100137034	OGUNQUIT	ME		11/28/2023		745		(7)			(7)		738	738			
100137036	LONGMONT	CO		11/28/2023		1,239		61			61		1,300	1,300			
100137043	PORT SAINT LUCIE	FL		11/28/2023		1,006		11			11		1,017	1,017			
100137045	LAS VEGAS	NV		11/28/2023		694		1			1		695	695			
100137046	BEAUFORT	SC		11/28/2023		622		2			2		624	624			
100137048	SAN JUAN	TX		11/28/2023		1,101		(1)			(1)		1,100	(4,342)		(5,442)	(5,442)
100137052	MYRTLE BEACH	SC		11/28/2023		1,035		108			108		1,143	1,143			
100137053	WINCHESTER	VA		11/28/2023		1,239		103			103		1,342	1,342			
100137057	CYPRESS	TX		11/28/2023		1,297		13			13		1,310	1,310			
100137058	SOUTH ELGIN	IL		11/28/2023		1,289		134			134		1,423	1,423			
100137064	AUSTIN	TX		11/28/2023		1,085		(1)			(1)		1,084	1,084			
100137066	HAGERSTOWN	MD		11/28/2023		546		2			2		548	548			
100137067	KENNESAW	GA		11/28/2023		1,265		44			44		1,309	1,309			
100137069	AURORA	CO		11/28/2023		911		50			50		961	961			
100137071	SEGUIN	TX		11/28/2023		1,902		(21)			(21)		1,881	1,881			
100137072	CARSON CITY	NV		11/28/2023		6,922		(32)			(32)		6,890	6,890			
100137073	BURBANK	CA		11/28/2023		1,925		14			14		1,939	1,939			
100137078	VASS	NC		11/28/2023		571							571	571			
100137079	TAMPA	FL		11/28/2023		691		3			3		694	694			
100137081	IVINS	UT		11/28/2023		2,824							2,824	2,824			
100137083	CHARLOTTE	NC		11/28/2023		884		54			54		938	938			
100137084	LOCKHART	TX		11/28/2023		748		78			78		826	826			
100137089	WOLFFORTH	TX		11/28/2023		872		46			46		918	918			
100137091	LOGANVILLE	GA		11/28/2023		4,086		274			274		4,360	4,360			
100137092	HOUSTON	TX		11/28/2023		666		(4)			(4)		662	662			
100137093	PANAMA CITY BEACH	FL		11/28/2023		33,068		270			270		33,338	33,338			
100137094	ORLANDO	FL		11/28/2023		1,285		4			4		1,289	1,289			
100137096	LIBERTY	TN		11/28/2023		882		(4)			(4)		878	878			
100137097	PORT ARANSAS	TX		11/28/2023		1,194		(11)			(11)		1,183	1,183			
100137098	BROKEN BOW	OK		11/28/2023		1,440		29			29		1,469	1,469			
100137100	SUPPLY	NC		11/28/2023		1,418							1,418	1,418			
100137103	ALBUQUERQUE	NM		11/28/2023		4,546		2			2		4,548	4,548			
100137105	PFLUGERVILLE	TX		11/28/2023		672		2			2		674	674			
100137106	CHICAGO	IL		11/28/2023		754		(5)			(5)		749	749			
100137107	MANASSAS	VA		11/28/2023		3,033		(33)			(33)		3,000	3,000			
100137108	GARLAND	TX		11/28/2023		1,411		(35)			(35)		1,376	1,376			
100137110	NASHUA	NH		11/28/2023		3,372		(24)			(24)		3,348	3,348			
100137113	ANNAPOLIS	MD		11/28/2023		875		(26)			(26)		849	849			
100137114	GRAND HAVEN	MI		11/28/2023		1,557		(3)			(3)		1,554	1,554			
100137115	BROOKLET	GA		11/28/2023		1,055		(14)			(14)		1,041	1,041			
100137116	ANNAPOLIS	MD		11/28/2023		673		(27)			(27)		646	646			
100137117	NASHVILLE	TN		11/28/2023		1,049		(18)			(18)		1,031	1,031			
100137122	GILBERT	AZ		11/28/2023		5,981		56			56		6,037	6,037			
100137125	EL CAJON	CA		11/28/2023		999		(32)			(32)		967	967			
100137127	OCALA	FL		11/28/2023		220		(11)			(11)		209	209			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137128	BALTIMORE	MD		11/28/2023		534		2			2		536	536			
100137131	PORT SAINT LUCIE	FL		11/28/2023		593		(15)			(15)		578	578			
100137134	BUENA VISTA	GA		11/28/2023		807		(17)			(17)		790	790			
100137137	KENNESAW	GA		11/28/2023		102		(10)			(10)		92	92			
100137138	LAKELAND	FL		11/28/2023		671		(42)			(42)		629	629			
100137143	HINESVILLE	GA		11/28/2023		307		(5)			(5)		302	302			
100137146	NASHVILLE	TN		11/28/2023		826		(1)			(1)		825	825			
100137150	CLERMONT	FL		11/28/2023		599		(19)			(19)		580	580			
100137152	CORAL SPRINGS	FL		11/28/2023		3,585		(54)			(54)		3,531	3,531			
100137157	ELLIJAY	GA		11/28/2023		1,092		(43)			(43)		1,049	1,049			
100137158	KNOXVILLE	TN		11/28/2023		938		(13)			(13)		925	925			
100137159	ATLANTA	GA		11/28/2023		429		(32)			(32)		397	397			
100137164	PORT CHARLOTTE	FL		11/28/2023		384		(27)			(27)		357	357			
100137168	SAN MARTIN	CA		11/28/2023		865		(17)			(17)		848	848			
100137171	KREMMLING	CO		11/28/2023		505		(4)			(4)		501	501			
100137173	MABLETON	GA		11/28/2023		256		(22)			(22)		234	234			
100137177	EL CAJON	CA		11/28/2023		3,111		(53)			(53)		3,058	3,058			
100137180	PHILADELPHIA	PA		11/28/2023		392		(16)			(16)		376	376			
100137181	MEBANE	NC		11/28/2023		837		(18)			(18)		819	819			
100137182	GRANTS PASS	OR		11/28/2023		1,187		(29)			(29)		1,158	1,158			
100137183	MIAMI	FL		11/28/2023		2,405		(17)			(17)		2,388	2,388			
100137184	PANAMA CITY BEACH	FL		11/28/2023		1,702		(24)			(24)		1,678	1,678			
100137185	SOUTH MIAMI	FL		11/28/2023		7,090		(103)			(103)		6,987	6,837		(151)	(151)
100137188	WINCHESTER	CA		11/28/2023		5,163		92			92		5,255	5,255			
100137190	CANTON	GA		11/28/2023		1,227		(60)			(60)		1,167	1,167			
100137196	GRANBY	CO		11/28/2023		1,083		(11)			(11)		1,072	1,072			
100137197	LOS ANGELES	CA		11/28/2023		805		(8)			(8)		797	797			
100137199	HOMESTEAD	FL		11/28/2023		1,035		(40)			(40)		995	995			
100137205	PORTER	TX		11/28/2023		1,089		(21)			(21)		1,068	1,068			
100137211	KISSIMMEE	FL		11/28/2023		664		7			7		671	671			
100137212	TAHOE CITY	CA		11/28/2023		1,053		(45)			(45)		1,008	1,008			
100137216	MISSOURI CITY	TX		11/28/2023		833		(33)			(33)		800	800			
100137219	FRANKLINTON	NC		11/28/2023		368		(27)			(27)		341	341			
100137221	HALLANDALE BEACH	FL		11/29/2023		1,503		(21)			(21)		1,482	1,482			
100137222	NASHVILLE	TN		11/29/2023		1,076		(25)			(25)		1,051	1,051			
100137224	PANAMA CITY BEACH	FL		11/29/2023		2,822		(49)			(49)		2,773	2,773			
100137225	PENSACOLA	FL		11/29/2023		1,057		(15)			(15)		1,042	1,042			
100137226	CENTERTON	AR		11/29/2023		1,211		(14)			(14)		1,197	1,197			
100137230	NAPLES	FL		11/29/2023		1,262		(6)			(6)		1,256	1,256			
100137231	WEST GROVE	PA		11/29/2023		754		(8)			(8)		746	746			
100137232	CASA GRANDE	AZ		11/29/2023		1,193		(17)			(17)		1,176	1,176			
100137233	SOLON	OH		11/29/2023		800		(8)			(8)		792	792			
100137237	RIO RANCHO	NM		11/29/2023		606		(11)			(11)		595	595			
100137238	HOWELL	NJ		11/29/2023		951		(29)			(29)		922	922			
100137239	STRATFORD	CT		11/29/2023		766		(11)			(11)		755	755			
100137240	PARK CITY	UT		11/29/2023		1,930		(14)			(14)		1,916	1,916			
100137241	CYPRESS	TX		11/29/2023		825		(13)			(13)		812	812			
100137243	MIAMI	FL		11/29/2023		1,615		(13)			(13)		1,602	1,602			
100137245	INDIAN ROCKS BEACH	FL		11/29/2023		1,514		(16)			(16)		1,498	1,498			
100137246	SAN DIEGO	CA		11/29/2023		1,069		(16)			(16)		1,053	1,053			
100137247	NETHERLANDS	NLD		11/28/2023		1,430						(57)	1,373	1,427	55		55

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100137259	NETHERLANDS	NLD		11/28/2023		296						(12)	284	298	14		14
100137263	NETHERLANDS	NLD		11/28/2023		714						(29)	685	720	35		35
100137265	NETHERLANDS	NLD		11/28/2023		3,712						(149)	3,563	3,737	174		174
100137274	NETHERLANDS	NLD		11/28/2023		1,443						(58)	1,385	1,452	67		67
100137283	NETHERLANDS	NLD		11/28/2023		4,081						(165)	3,916	4,120	204		204
100137284	NETHERLANDS	NLD		11/28/2023		392						(16)	376	393	18		18
100137295	LEOLA	PA		12/01/2023		950		(15)			(15)		935	935			
100137296	MELBOURNE BEACH	FL		12/01/2023		1,100		(32)			(32)		1,068	1,068			
100137297	BROWNWOOD	TX		12/01/2023		980		(31)			(31)		949	949			
100137302	JACKSONVILLE	FL		12/01/2023		476		(4)			(4)		472	472			
100137305	BARSTOW	CA		12/01/2023		427		(5)			(5)		422	422			
100137310	DELRAY BEACH	FL		12/01/2023		258							258	258			
100137311	NEWARK	NJ		12/01/2023		774		(3)			(3)		771	771			
100137312	NORTH WILDWOOD	NJ		12/01/2023		524		1			1		525	525			
100137314	OCALA	FL		12/01/2023		524		(5)			(5)		519	519			
100137317	YONKERS	NY		12/01/2023		2,764		(86)			(86)		2,678	2,678			
100137318	WHARTON	NJ		12/01/2023		1,088		(17)			(17)		1,071	1,071			
100137319	BAYONNE	NJ		12/01/2023		556							556	556			
100137321	CONWAY	AR		12/01/2023		695		(19)			(19)		676	676			
100137322	WORCESTER	MA		12/01/2023		593		(3)			(3)		590	590			
100137323	BETHLEHEM	GA		12/01/2023		752		(7)			(7)		745	745			
100137324	SALEM	OR		12/01/2023		1,867		27			27		1,894	1,894			
100137325	SEVIERVILLE	TN		12/01/2023		1,808		23			23		1,831	1,831			
100137327	MIAMI	FL		12/01/2023		583		(23)			(23)		560	560			
100137328	ROSEDALE	NY		12/01/2023		1,815		25			25		1,840	1,840			
100137329	BALTIMORE	MD		12/01/2023		198		(11)			(11)		187	187			
100137335	MILFORD	CT		12/01/2023		790		12			12		802	802			
100137336	ORLANDO	FL		12/01/2023		548		4			4		552	552			
100137337	WINDERMERE	FL		12/01/2023		1,487							1,487	1,487			
100137338	MIAMI BEACH	FL		12/01/2023		435		(13)			(13)		422	422			
100137339	KATY	TX		12/01/2023		636		(19)			(19)		617	617			
100137340	LAS VEGAS	NV		12/01/2023		261		(5)			(5)		256	256			
100137344	GLENDALE	CA		12/01/2023		2,433		(20)			(20)		2,413	2,413			
100137345	FRESNO	CA		12/01/2023		614		(10)			(10)		604	604			
100137347	CANTON	OH		12/01/2023		335		(8)			(8)		327	327			
100137348	BUCKEYE	AZ		12/01/2023		603		(14)			(14)		589	589			
100137350	CHARLOTTE	NC		12/01/2023		785		(10)			(10)		775	775			
100137351	CHARLOTTE	NC		12/01/2023		915		(40)			(40)		875	875			
100137353	WESTBURY	NY		12/01/2023		403		(10)			(10)		393	393			
100137355	GLENDALE	AZ		12/01/2023		668		(13)			(13)		655	655			
100137358	NORTH TONAWANDA	NY		12/01/2023		224		(14)			(14)		210	210			
100137359	BALTIMORE	MD		12/01/2023		205		(12)			(12)		193	193			
100137363	HOWELL	NJ		12/01/2023		864		(18)			(18)		846	846			
100137364	BABYLON	NY		12/01/2023		4,821							4,821	4,821			
100137367	MONTGOMERY	AL		12/01/2023		142		(7)			(7)		135	135			
100137368	WESTAMPTON	NJ		12/01/2023		610		(30)			(30)		580	580			
100137370	NORTH ARLINGTON	NJ		12/01/2023		1,090		(19)			(19)		1,071	1,071			
100137374	SOUTH LAKE	TX		12/05/2023		2,199		(24)			(24)		2,175	2,175			
100137375	PALM DESERT	CA		12/05/2023		2,476		63			63		2,539	2,539			
100137381	HALLANDALE BEACH	FL		12/05/2023		282		(2)			(2)		280	280			
100137383	STEAMBOAT SPRINGS	CO		12/05/2023		33,707		(269)			(269)		33,438	33,438			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137384	SMYRNA	GA		12/05/2023		938		8			8		946	946			
100137385	SAINT GEORGE ISLAND	FL		12/05/2023		1,630		1			1		1,631	1,631			
100137395	GRANADA HILLS	CA		01/11/2024		3,907		(108)			(108)		3,799	3,799			
100137400	OROVILLE	CA		01/11/2024		807		(7)			(7)		800	800			
100137401	LAWRENCEVILLE	GA		01/11/2024		816		(79)			(79)		737	737			
100137402	ANDERSON	IN		01/11/2024		2,042		(181)			(181)		1,861	1,861			
100137403	EVERETT	WA		01/11/2024		1,584		(43)			(43)		1,541	1,541			
100137404	BOCA RATON	FL		01/11/2024		3,773		(29)			(29)		3,744	3,744			
100137411	CHARLOTTE	NC		01/11/2024		487		(28)			(28)		459	459			
100137412	HAMPTON	VA		01/11/2024		4,160		(188)			(188)		3,972	3,972			
100137416	JONESBORO	AR		01/11/2024		266		(30)			(30)		236	236			
100137417	JONESBORO	AR		01/11/2024		255		(28)			(28)		227	227			
100137418	CORAL GABLES	FL		01/11/2024		3,276		(91)			(91)		3,185	3,185			
100137419	DUBLIN	CA		01/11/2024		3,277		(73)			(73)		3,204	3,204			
100137421	LITCHFIELD PARK	AZ		01/11/2024		5,428		(226)			(226)		5,202	5,202			
100137424	UNION	NJ		01/11/2024		701		12			12		713	713			
100137425	SEQUIM	WA		01/11/2024		1,907		(11)			(11)		1,896	1,896			
100137426	JACKSONVILLE	FL		01/11/2024		643		(56)			(56)		587	587			
100137429	EAGLE	ID		01/11/2024		426		(9)			(9)		417	417			
100137430	EAGLE	ID		01/11/2024		428		(10)			(10)		418	418			
100137432	HOOVER	AL		01/11/2024		11,905		(105)			(105)		11,800	11,800			
100137434	PHOENIX	AZ		01/11/2024		606		(20)			(20)		586	586			
100137439	HOLLYWOOD	FL		01/11/2024		1,210		(47)			(47)		1,163	1,163			
100137440	CHARLOTTE	NC		01/11/2024		1,506		(26)			(26)		1,480	1,480			
100137442	MYRTLE BEACH	SC		01/11/2024		604		(42)			(42)		562	562			
100137443	REDONDO BEACH	CA		01/11/2024		2,863		(121)			(121)		2,742	2,742			
100137451	JACKSON	MI		01/11/2024		206		(16)			(16)		190	190			
100137463	FORT MYERS	FL		01/11/2024		685		(19)			(19)		666	666			
100137465	SAN ANTONIO	TX		01/11/2024		1,866		(64)			(64)		1,802	1,802			
100137468	NORTH WALES	PA		01/11/2024		2,717		(101)			(101)		2,616	2,616			
100137472	LAKE ARROWHEAD	CA		01/11/2024		1,360		(46)			(46)		1,314	1,314			
100137475	MODESTO	CA		01/11/2024		670		(45)			(45)		625	625			
100137480	UNION CITY	CA		01/11/2024		988		(47)			(47)		941	941			
100137483	CORAL SPRINGS	FL		01/11/2024		1,232		(16)			(16)		1,216	1,216			
100137486	SACRAMENTO	CA		01/11/2024		883							883	883			
100137490	LA HABRA	CA		01/11/2024		863		(42)			(42)		821	821			
100137492	SIMI VALLEY	CA		01/11/2024		1,947		(45)			(45)		1,902	1,902			
100137493	VERO BEACH	FL		01/11/2024		410		(35)			(35)		375	375			
100137494	SAINT CLOUD	MN		01/11/2024		263		(20)			(20)		243	243			
100137495	SAINT CLOUD	MN		01/11/2024		283		(24)			(24)		259	259			
100137496	SAINT CLOUD	MN		01/11/2024		211		(19)			(19)		192	192			
100137501	AGOURA HILLS	CA		01/11/2024		805		(45)			(45)		760	760			
100137503	IRVING	TX		01/11/2024		844		(37)			(37)		807	807			
100137507	BOERNE	TX		01/11/2024		2,977		(129)			(129)		2,848	2,848			
100137511	LAKE ARROWHEAD	CA		01/11/2024		1,063		(37)			(37)		1,026	1,026			
100137514	FORT PIERCE	FL		01/11/2024		1,810		(26)			(26)		1,784	1,784			
100137515	JULIAN	CA		01/11/2024		530		(34)			(34)		496	496			
100137517	GILBERT	AZ		01/11/2024		1,915		(43)			(43)		1,872	1,872			
100137518	AUSTIN	TX		01/11/2024		244		(17)			(17)		227	227			
100137519	LEMON GROVE	CA		01/11/2024		1,398		(52)			(52)		1,346	1,346			
100137520	SUGAR GROVE	NC		12/08/2023		24,855		(302)			(302)		24,553	24,553			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137524	INDIAN SHORES	FL		12/08/2023		1,230		(25)			(25)		1,205	1,205			
100137525	DAWSONVILLE	GA		12/08/2023		859		(14)			(14)		845	845			
100137526	HOLMES BEACH	FL		12/08/2023		1,794		(10)			(10)		1,784	1,784			
100137528	MANOR	TX		12/08/2023		2,158		16			16		2,174	2,174			
100137529	SAVANNAH	GA		12/08/2023		1,287		(11)			(11)		1,276	1,276			
100137531	YUCAIPA	CA		12/08/2023		2,605		(23)			(23)		2,582	2,582			
100137532	DURHAM	NC		12/08/2023		609		(7)			(7)		602	602			
100137533	VENTNOR CITY	NJ		12/08/2023		3,809		(52)			(52)		3,757	3,757			
100137535	CRYSTAL BEACH	TX		12/08/2023		1,117		(13)			(13)		1,104	1,104			
100137538	KALISPELL	MT		12/08/2023		1,125		(12)			(12)		1,113	1,113			
100137539	DENVER	CO		12/08/2023		909		(1)			(1)		908	908			
100137541	CHARLOTTE	NC		12/08/2023		2,035		(32)			(32)		2,003	2,003			
100137543	DENVER	CO		12/08/2023		664		(13)			(13)		651	651			
100137545	LAS VEGAS	NV		12/08/2023		1,116		4			4		1,120	1,120			
100137546	WEST PALM BEACH	FL		12/08/2023		1,662		(22)			(22)		1,640	1,640			
100137547	PFLUGERVILLE	TX		12/08/2023		623		1			1		624	624			
100137548	BIG BEAR	CA		12/08/2023		1,367		(19)			(19)		1,348	1,348			
100137549	WEST PALM BEACH	FL		12/08/2023		889		(7)			(7)		882	882			
100137550	FAYETTEVILLE	AR		12/08/2023		966		(6)			(6)		960	960			
100137551	SMITHFIELD	NC		12/08/2023		760		7			7		767	767			
100137552	CHANDLER	AZ		12/08/2023		1,688		31			31		1,719	1,719			
100137553	QUINCY	MA		12/08/2023		1,700		(15)			(15)		1,685	1,685			
100137555	ORLANDO	FL		12/08/2023		542		8			8		550	550			
100137556	MANHATTAN	KS		12/08/2023		924		(7)			(7)		917	917			
100137557	CONCORD	CA		12/08/2023		680		(5)			(5)		675	675			
100137558	PROSPER	TX		12/08/2023		1,171		(9)			(9)		1,162	1,162			
100137559	NORTH RICHLAND HILLS	TX		12/08/2023		795		(5)			(5)		790	790			
100137560	ROCK STREAM	NY		12/08/2023		636		9			9		645	645			
100137562	MCKINNEY	TX		12/08/2023		878		1			1		879	879			
100137564	HOUSTON	TX		12/08/2023		642		11			11		653	653			
100137566	COMMERCE CITY	CO		12/08/2023		736		(6)			(6)		730	730			
100137568	OMAHA	NE		12/08/2023		558		(3)			(3)		555	555			
100137569	HUTTO	TX		12/08/2023		7,062		(73)			(73)		6,989	6,989			
100137571	DECATUR	GA		12/08/2023		676		(8)			(8)		668	668			
100137572	SILVER SPRING	MD		12/08/2023		535		(6)			(6)		529	529			
100137574	CHANTILLY	VA		12/08/2023		1,901		6			6		1,907	1,907			
100137576	POCATELLO	ID		12/08/2023		1,111		(5)			(5)		1,106	1,106			
100137577	TITUSVILLE	FL		12/08/2023		829		(9)			(9)		820	820			
100137578	EDMOND	OK		12/08/2023		953		9			9		962	962			
100137579	PORTLAND	OR		12/08/2023		1,608		28			28		1,636	1,636			
100137582	DURHAM	NC		12/08/2023		878		(12)			(12)		866	866			
100137583	NORMAN	OK		12/08/2023		870		7			7		877	877			
100137585	LOGAN	OH		12/08/2023		610		(6)			(6)		604	604			
100137587	TULSA	OK		12/08/2023		801		22			22		823	823			
100137588	SAN ANTONIO	TX		12/08/2023		493		(3)			(3)		490	490			
100137589	GREELEY	CO		12/08/2023		779		(10)			(10)		769	769			
100137590	WALLER	TX		12/08/2023		1,072		2			2		1,074	1,074			
100137594	PALM DESERT	CA		12/08/2023		1,436		(14)			(14)		1,422	1,422			
100137595	WASHINGTON	DC		12/08/2023		1,025		(14)			(14)		1,011	1,011			
100137596	CHICAGO	IL		12/08/2023		881		(13)			(13)		868	868			
100137597	BONAIRE	GA		12/08/2023		913		(3)			(3)		910	910			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137600	EL PASO	TX		12/08/2023		890		12			12		902	902			
100137601	LEHIGH ACRES	FL		12/08/2023		587		(13)			(13)		574	574			
100137606	HEATHSVILLE	VA		12/08/2023		1,151							1,151	1,151			
100137607	CAPE CORAL	FL		12/08/2023		881		45			45		926	926			
100137608	ROCKPORT	IN		12/08/2023		5,674		660			660		6,334	6,334			
100137609	TEMPLE	TX		12/08/2023		575		(7)			(7)		568	568			
100137610	FREDERICK	MD		12/08/2023		3,818		197			197		4,015	4,015			
100137611	BEDMINSTER	NJ		12/08/2023		1,349		(6)			(6)		1,343	1,343			
100137612	SALEM	OR		12/08/2023		1,681		86			86		1,767	1,767			
100137615	DESTIN	FL		12/08/2023		727		(5)			(5)		722	722			
100137616	FORT WORTH	TX		12/08/2023		858		58			58		916	916			
100137617	FREDERICK	MD		12/08/2023		1,202		72			72		1,274	1,274			
100137618	MADISON	AL		12/08/2023		2,523		128			128		2,651	2,651			
100137619	FORT WORTH	TX		12/08/2023		845		47			47		892	892			
100137621	LEHIGH ACRES	FL		12/08/2023		862		60			60		922	922			
100137623	PARKER	CO		12/08/2023		2,702		134			134		2,836	2,836			
100137625	GULF SHORES	AL		12/08/2023		870		44			44		914	914			
100137626	FORT WORTH	TX		12/08/2023		945		63			63		1,008	1,008			
100137627	LAND O LAKES	FL		12/08/2023		880		38			38		918	918			
100137628	DURHAM	NC		12/08/2023		841		42			42		883	883			
100137629	FORT WORTH	TX		12/08/2023		910		58			58		968	968			
100137630	CASA GRANDE	AZ		12/08/2023		12,784		120			120		12,904	12,904			
100137631	FORT WORTH	TX		12/08/2023		763		20			20		783	783			
100137633	ROSHARON	TX		12/08/2023		48,437		1,374			1,374		49,811	49,811			
100137634	LAKE IN THE HILLS	IL		12/08/2023		1,621		(42)			(42)		1,579	1,579			
100137635	FORT WORTH	TX		12/08/2023		1,049		49			49		1,098	1,098			
100137637	DENTON	TX		12/08/2023		1,647		54			54		1,701	1,701			
100137639	ARGYLE	TX		12/08/2023		1,137		49			49		1,186	1,186			
100137643	PRESCOTT	AZ		12/08/2023		1,589		(24)			(24)		1,565	1,565			
100137644	FORT WORTH	TX		12/08/2023		603		(7)			(7)		596	596			
100137646	RALEIGH	NC		12/08/2023		632		(9)			(9)		623	623			
100137648	PHOENIX	AZ		12/08/2023		970		(6)			(6)		964	964			
100137649	KISSIMMEE	FL		12/08/2023		2,199		20			20		2,219	2,219			
100137650	CROZET	VA		12/08/2023		5,611		(60)			(60)		5,551	5,551			
100137651	JAMAICA	NY		12/08/2023		1,649		(6)			(6)		1,643	1,643			
100137654	LAWRENCEVILLE	NJ		12/08/2023		946		(12)			(12)		934	934			
100137655	WESTON	FL		12/08/2023		2,629		(7)			(7)		2,622	2,622			
100137659	PHOENIX	AZ		12/08/2023		7,887		(149)			(149)		7,738	7,738			
100137660	RALEIGH	NC		12/08/2023		783		(4)			(4)		779	779			
100137661	MIDVALE	UT		12/08/2023		943		(9)			(9)		934	934			
100137662	COTTONWOOD	AZ		12/08/2023		929		(1)			(1)		928	928			
100137663	SAINT LOUIS	MO		12/08/2023		636		(12)			(12)		624	624			
100137666	KENNESAW	GA		12/08/2023		915		(14)			(14)		901	901			
100137671	DALLAS	GA		12/08/2023		911		36			36		947	947			
100137674	LOGANVILLE	GA		12/08/2023		899		34			34		933	933			
100137676	ST PETERSBURG	FL		12/08/2023		975		10			10		985	985			
100137681	HIALEAH	FL		12/08/2023		2,302		(24)			(24)		2,278	2,278			
100137683	WASILLA	AK		12/08/2023		965		8			8		973	973			
100137686	RALEIGH	NC		12/08/2023		806		12			12		818	818			
100137688	MYRTLE BEACH	SC		12/08/2023		997		85			85		1,082	1,082			
100137690	HOSCHTON	GA		12/08/2023		839		(13)			(13)		826	826			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137691	RALEIGH	NC		12/08/2023		8,982		83			83		9,065	9,065			
100137693	TULSA	OK		12/08/2023		1,431		36			36		1,467	1,467			
100137696	SAGAMORE BCH	MA		12/08/2023		4,824		(2)			(2)		4,822	4,822			
100137698	CARSON CITY	NV		12/08/2023		553		(7)			(7)		546	546			
100137699	HUNTINGTON BEACH	CA		12/08/2023		2,839		(32)			(32)		2,807	2,807			
100137701	FRISCO	TX		12/08/2023		845		(16)			(16)		829	829			
100137702	CORAL GABLES	FL		12/08/2023		7,324		(7)			(7)		7,317	7,317			
100137703	WINTER HAVEN	FL		12/08/2023		767		74			74		841	841			
100137705	LAFAYETTE	CO		12/08/2023		1,287		(1)			(1)		1,286	1,286			
100137708	RED BANK	NJ		12/08/2023		517		(11)			(11)		506	506			
100137713	MIAMI	FL		12/08/2023		1,637		22			22		1,659	1,659			
100137715	HARKER HEIGHTS	TX		12/08/2023		1,087		2			2		1,089	1,089			
100137716	TOMBALL	TX		12/08/2023		761		5			5		766	766			
100137717	STOCKTON	CA		12/08/2023		650		(4)			(4)		646	646			
100137719	MYRTLE BEACH	SC		12/08/2023		51,329		217			217		51,546	51,546			
100137720	APEX	NC		12/08/2023		892		(2)			(2)		890	890			
100137721	BAYTOWN	TX		12/08/2023		707		4			4		711	711			
100137722	RALEIGH	NC		12/08/2023		4,890		17			17		4,907	4,907			
100137723	BAYTOWN	TX		12/08/2023		707		4			4		711	711			
100137726	YUBA CITY	CA		12/08/2023		1,194		41			41		1,235	1,235			
100137727	SALT LAKE CITY	UT		12/08/2023		3,840		(58)			(58)		3,782	3,782			
100137729	DENVER	CO		12/08/2023		26,785		(448)			(448)		26,337	26,337			
100137730	MONROE	GA		12/08/2023		1,017		(19)			(19)		998	998			
100137731	DURHAM	NC		12/08/2023		845		(5)			(5)		840	840			
100137732	GLENDALE	AZ		12/08/2023		1,017		36			36		1,053	1,053			
100137733	HAMPTON	GA		12/08/2023		945		54			54		999	999			
100137734	FLORIDA CITY	FL		12/08/2023		904		16			16		920	920			
100137735	FORT WORTH	TX		12/08/2023		2,962		170			170		3,132	3,132			
100137736	ANTIOCH	TN		12/08/2023		920		30			30		950	950			
100137737	KEKAHA	HI		12/08/2023		2,046		(14)			(14)		2,032	2,032			
100137738	SAN MARCOS	TX		12/08/2023		1,947		125			125		2,072	2,072			
100137740	ROSEVILLE	CA		12/08/2023		2,346		188			188		2,534	2,534			
100137741	SAINT JOHN	IN		12/08/2023		772		42			42		814	814			
100137742	LAS VEGAS	NV		12/08/2023		1,384		82			82		1,466	1,466			
100137743	JACKSONVILLE	FL		12/08/2023		686		60			60		746	746			
100137745	STEPHENS CITY	VA		12/08/2023		1,071		48			48		1,119	1,119			
100137746	FULSHEAR	TX		12/08/2023		894		34			34		928	928			
100137747	NORTH LAS VEGAS	NV		12/08/2023		1,004		28			28		1,032	1,032			
100137748	JACKSONVILLE	FL		12/08/2023		3,965		213			213		4,178	4,178			
100137749	LAS VEGAS	NV		12/08/2023		993		84			84		1,077	1,077			
100137750	SMYRNA	TN		12/08/2023		832		(2)			(2)		830	830			
100137751	LAS VEGAS	NV		12/08/2023		1,484		68			68		1,552	1,552			
100137752	ROSHARON	TX		12/08/2023		2,511		65			65		2,576	2,576			
100137753	FORT WORTH	TX		12/08/2023		910		39			39		949	949			
100137754	KATY	TX		12/08/2023		1,559		65			65		1,624	1,624			
100137756	HENDERSON	NV		12/08/2023		1,045		26			26		1,071	1,071			
100137757	MELISSA	TX		12/08/2023		809		(12)			(12)		797	797			
100137758	HENDERSON	NV		12/08/2023		811		32			32		843	843			
100137759	LENOIR CITY	TN		12/08/2023		727		4			4		731	731			
100137760	DURHAM	NC		12/08/2023		1,474		(28)			(28)		1,446	1,446			
100137762	DURHAM	NC		12/08/2023		13,881		(208)			(208)		13,673	13,673			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137763	WASHINGTON	UT		12/08/2023		872		(12)			(12)		860	860			
100137766	WILDWOOD	NJ		12/08/2023		881		(9)			(9)		872	872			
100137767	MILLCREEK	UT		12/08/2023		1,060		9			9		1,069	1,069			
100137769	KNIGHTDALE	NC		12/08/2023		1,396		(24)			(24)		1,372	1,372			
100137773	KISSIMMEE	FL		12/08/2023		781							781	781			
100137777	BEREA	KY		12/08/2023		694		(1)			(1)		693	693			
100137778	RIVIERA BEACH	FL		12/08/2023		2,101		(20)			(20)		2,081	2,081			
100137779	TEMPLE CITY	CA		12/08/2023		3,001		(23)			(23)		2,978	2,978			
100137782	CHARLOTTE	NC		12/08/2023		960		1			1		961	961			
100137784	NORTH LAS VEGAS	NV		12/08/2023		3,472		141			141		3,613	3,613			
100137785	FORT WORTH	TX		12/08/2023		5,670		(130)			(130)		5,540	5,540			
100137786	RENO	NV		12/08/2023		930		24			24		954	954			
100137787	VICTORVILLE	CA		12/08/2023		565		(6)			(6)		559	559			
100137788	EAGLE RIVER	AK		12/08/2023		2,934		(37)			(37)		2,897	2,897			
100137791	KAILUA KONA	HI		12/08/2023		6,791		(28)			(28)		6,763	6,763			
100137792	LANCASTER	CA		12/08/2023		1,153		(8)			(8)		1,145	1,145			
100137796	FLEMINGTON	NJ		12/08/2023		1,656		(34)			(34)		1,622	1,622			
100137797	WESTERVILLE	OH		12/08/2023		778		(2)			(2)		776	776			
100137800	OAKWOOD	GA		12/08/2023		2,070		83			83		2,153	2,153			
100137803	FERNANDINA BEACH	FL		12/08/2023		1,302		(12)			(12)		1,290	1,290			
100137804	PHOENIX	AZ		12/08/2023		1,199		69			69		1,268	1,268			
100137806	CARTERSVILLE	GA		12/08/2023		736		7			7		743	743			
100137807	ALPHARETTA	GA		12/08/2023		8,982		(34)			(34)		8,948	8,948			
100137810	MANASSAS	VA		12/08/2023		507		(1)			(1)		506	506			
100137811	HOWELL	NJ		12/08/2023		711		(4)			(4)		707	707			
100137812	EDMOND	OK		12/08/2023		1,328		15			15		1,343	1,343			
100137813	WELLINGTON	FL		12/08/2023		1,166		(6)			(6)		1,160	1,160			
100137814	WINTER GARDEN	FL		12/08/2023		905		(9)			(9)		896	896			
100137816	RICHMOND	TX		12/08/2023		830		(1)			(1)		829	829			
100137820	ATHENS	GA		12/08/2023		457		(4)			(4)		453	453			
100137821	ANAHEIM	CA		12/08/2023		9,595		(20)			(20)		9,575	9,575			
100137824	BUENA PARK	CA		12/08/2023		708		(1)			(1)		707	707			
100137826	EDMOND	OK		12/08/2023		655		(9)			(9)		646	646			
100137827	BROWNSVILLE	TX		12/08/2023		687		(18)			(18)		669	669			
100137828	DORAL	FL		12/08/2023		962		3			3		965	965			
100137829	SAN JOSE	CA		12/08/2023		183,139		2,059			2,059		185,198	185,198			
100137830	DANIA BEACH	FL		12/08/2023		1,595		3			3		1,598	1,598			
100137832	FARMINGTON HILLS	MI		12/08/2023		729		(10)			(10)		719	719			
100137833	PHILADELPHIA	PA		12/08/2023		388		(10)			(10)		378	378			
100137834	ASHBURN	VA		12/08/2023		13,286		(114)			(114)		13,172	13,172			
100137835	UPPER DARBY	PA		12/08/2023		522		(17)			(17)		505	505			
100137838	FORT MYERS	FL		12/08/2023		758		15			15		773	773			
100137840	SOUTH SAN FRANCISCO	CA		12/08/2023		1,224		18			18		1,242	1,242			
100137843	PRAIRIE VIEW	TX		12/08/2023		537		(25)			(25)		512	512			
100137844	PHILADELPHIA	PA		12/08/2023		576		(16)			(16)		560	560			
100137848	SAGINAW	MI		12/08/2023		7,527		39			39		7,566	7,566			
100137850	HAMPTON	VA		12/08/2023		19,239		(334)			(334)		18,905	18,905			
100137854	MIAMI	FL		12/08/2023		447		(6)			(6)		441	441			
100137855	APEX	NC		12/08/2023		548		(7)			(7)		541	541			
100137857	ELKINS PARK	PA		12/08/2023		749		(21)			(21)		728	728			
100137858	TULSA	OK		12/08/2023		563		(15)			(15)		548	548			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137860	CITRUS SPRINGS	FL		12/08/2023		985		(33)			(33)		952	952			
100137861	DAVENPORT	FL		12/08/2023		4,398		115			115		4,513	4,513			
100137862	KISSIMMEE	FL		12/08/2023		649		32			32		681	681			
100137867	NEWBERRY	FL		12/08/2023		6,029		(279)			(279)		5,750	5,750			
100137868	NEW EGYPT	NJ		12/08/2023		1,224		(10)			(10)		1,214	1,214			
100137869	METUCHEN	NJ		12/08/2023		917		(7)			(7)		910	910			
100137873	WINTER GARDEN	FL		12/08/2023		844		(12)			(12)		832	832			
100137875	ORLANDO	FL		12/08/2023		933		4			4		937	937			
100137876	LINCOLNTON	NC		12/08/2023		272		(17)			(17)		255	255			
100137878	SAINT PETERSBURG	FL		12/08/2023		459		3			3		462	462			
100137879	CHINA GROVE	NC		12/08/2023		345		(30)			(30)		315	315			
100137880	SAN JOSE	CA		12/08/2023		2,841		(111)			(111)		2,730	2,730			
100137886	ZOLFO SPRINGS	FL		12/08/2023		729		(12)			(12)		717	717			
100137888	NAMPA	ID		12/08/2023		853		(11)			(11)		842	842			
100137889	FLOWER MOUND	TX		12/08/2023		4,205		(60)			(60)		4,145	4,145			
100137891	PECULIAR	MO		12/08/2023		395		(15)			(15)		380	380			
100137892	SARASOTA	FL		12/08/2023		2,776		(89)			(89)		2,687	2,687			
100137894	SOUTHWICK	MA		12/08/2023		198		(12)			(12)		186	186			
100137896	LAS VEGAS	NV		12/08/2023		615		(24)			(24)		591	591			
100137897	ORLANDO	FL		12/08/2023		612		(17)			(17)		595	595			
100137899	ROYAL PALM BEACH	FL		12/08/2023		1,180		(31)			(31)		1,149	1,149			
100137908	SAN JUAN BAUTISTA	CA		12/12/2023		1,308		5			5		1,313	1,313			
100137914	GASTONIA	NC		12/12/2023		443		(6)			(6)		437	437			
100137915	STATESVILLE	NC		12/12/2023		493							493	493			
100137916	STATESVILLE	NC		12/12/2023		524		2			2		526	526			
100137918	FORT WORTH	TX		12/12/2023		6,919		(109)			(109)		6,810	6,810			
100137929	NORCROSS	GA		12/13/2023		549		9			9		558	558			
100137934	PORTERVILLE	CA		12/13/2023		660		10			10		670	670			
100137941	RALEIGH	NC		12/13/2023		637		4			4		641	641			
100137943	COLUMBUS	OH		12/13/2023		945		(14)			(14)		931	931			
100137944	BAKERSFIELD	CA		12/13/2023		893		(16)			(16)		877	877			
100137946	TUCKER	GA		12/13/2023		789		53			53		842	842			
100137950	VAN NUYS	CA		12/13/2023		965							965	965			
100137952	AUSTIN	TX		12/13/2023		1,000		2			2		1,002	1,002			
100137954	NEW ORLEANS	LA		12/13/2023		1,742		(20)			(20)		1,722	1,722			
100137955	LITTLE EGG HARBOR	NJ		12/13/2023		829		2			2		831	831			
100137956	PHOENIX	AZ		12/13/2023		855		47			47		902	902			
100137957	SURPRISE	AZ		12/13/2023		1,016		31			31		1,047	1,047			
100137958	WEST PALM BEACH	FL		12/13/2023		5,004		64			64		5,068	5,068			
100137959	LELAND	NC		12/13/2023		1,247		(2)			(2)		1,245	1,245			
100137964	COLUMBUS	OH		12/13/2023		1,073		59			59		1,132	1,132			
100137965	MERCED	CA		12/13/2023		1,425		79			79		1,504	1,504			
100137969	WARREN	VT		12/13/2023		1,371		15			15		1,386	1,386			
100137972	MOUNT CARMEL	UT		12/13/2023		1,092		11			11		1,103	1,103			
100137973	NORTH MYRTLE BEACH	SC		12/13/2023		769		(5)			(5)		764	764			
100137976	NAPLES	FL		12/13/2023		1,280		4			4		1,284	1,284			
100137977	SAN DIEGO	CA		12/13/2023		2,566		17			17		2,583	2,583			
100137979	OAK POINT	TX		12/13/2023		67		13			13		80	80			
100137981	SUWANEE	GA		12/13/2023		1,610		130			130		1,740	1,740			
100137983	ZEPHYRHILLS	FL		12/13/2023		1,015		92			92		1,107	1,107			
100137984	EAGLE LAKE	FL		12/13/2023		768		60			60		828	828			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137987	FUQUAY VARINA	NC		12/13/2023		1,024		101			101		1,125	1,125			
100137988	RIDGELAND	SC		12/13/2023		813		52			52		865	865			
100137990	ROSEMOUNT	MN		12/13/2023		859		62			62		921	921			
100137991	MARYSVILLE	WA		12/13/2023		1,691		103			103		1,794	1,794			
100137994	GULF SHORES	AL		12/13/2023		1,136		102			102		1,238	1,238			
100137995	BLUE RIDGE	GA		12/13/2023		746		(3)			(3)		743	743			
100137996	SANFORD	FL		12/13/2023		5,409		160			160		5,569	5,569			
100137998	PORT ORANGE	FL		12/13/2023		565							565	565			
100137999	DENVER	NC		12/13/2023		1,751		(8)			(8)		1,743	1,743			
100138001	CLEARWATER	FL		12/13/2023		1,022		9			9		1,031	1,031			
100138002	SAN ANTONIO	TX		12/13/2023		645		56			56		701	701			
100138004	KISSIMMEE	FL		12/13/2023		2,326		(26)			(26)		2,300	2,300			
100138005	BURBANK	CA		12/13/2023		2,707		77			77		2,784	2,784			
100138008	NOVATO	CA		12/13/2023		805		(22)			(22)		783	783			
100138009	LAKE ELSINORE	CA		12/13/2023		1,814		(5)			(5)		1,809	1,809			
100138010	YORKVILLE	IL		12/13/2023		815		11			11		826	826			
100138018	GREENWOOD	SC		12/13/2023		255		(15)			(15)		240	240			
100138020	GAITHERSBURG	MD		12/13/2023		307		(17)			(17)		290	290			
100138022	KANKAKEE	IL		12/13/2023		491		(23)			(23)		468	468			
100138023	SAINT JOSEPH	MO		12/13/2023		277		(6)			(6)		271	271			
100138025	SAN MARCOS	TX		12/13/2023		850		(51)			(51)		799	799			
100138027	CONVERSE	TX		12/13/2023		306		(1)			(1)		305	305			
100138028	SAN ANTONIO	TX		12/13/2023		370		(1)			(1)		369	369			
100138029	COLUMBUS	OH		12/13/2023		369		(3)			(3)		366	366			
100138034	LOS ANGELES	CA		12/13/2023		2,563		(17)			(17)		2,546	2,546			
100138035	NEW ORLEANS	LA		12/13/2023		234		(9)			(9)		225	225			
100138036	JURUPA VALLEY	CA		12/13/2023		1,153		(20)			(20)		1,133	1,133			
100138038	BURTONSVILLE	MD		12/13/2023		846		3			3		849	849			
100138039	CHICAGO	IL		12/13/2023		378							378	378			
100138046	BAKERSFIELD	CA		12/13/2023		355		(10)			(10)		345	345			
100138048	HOUSTON	TX		12/13/2023		466		(7)			(7)		459	459			
100138049	DANBURY	CT		12/13/2023		8,301		(110)			(110)		8,191	8,191			
100138053	SPEEDWAY	IN		12/13/2023		21,001		(468)			(468)		20,533	20,533			
100138056	RANCHO CUCAMONGA	CA		12/13/2023		1,374		(26)			(26)		1,348	1,348			
100138058	COLUMBIA	MD		12/13/2023		1,170		(33)			(33)		1,137	1,137			
100138060	LOS ANGELES	CA		12/13/2023		5,423		(116)			(116)		5,307	5,307			
100138061	LAKE ELSINORE	CA		12/13/2023		971		(9)			(9)		962	962			
100138063	SAN BERNARDINO	CA		12/13/2023		689		(5)			(5)		684	684			
100138064	HOLLY	MI		12/13/2023		333		(1)			(1)		332	332			
100138065	AUSTIN	TX		12/13/2023		2,105		97			97		2,202	2,202			
100138066	COLUMBUS	OH		12/13/2023		259		(1)			(1)		258	258			
100138067	MONTCLAIR	CA		12/13/2023		1,146		1			1		1,147	1,147			
100138069	LAS VEGAS	NV		12/13/2023		172		5			5		177	177			
100138072	BALTIMORE	MD		12/13/2023		280		(2)			(2)		278	278			
100138073	ORANGE PARK	FL		12/13/2023		470		(3)			(3)		467	467			
100138077	GRASS VALLEY	CA		12/13/2023		889		1			1		890	890			
100138079	ANTIOCH	TN		12/13/2023		485		(8)			(8)		477	477			
100138080	PHILADELPHIA	PA		12/13/2023		409		(7)			(7)		402	402			
100138081	MORRISVILLE	PA		12/13/2023		450		(15)			(15)		435	435			
100138083	ROCKVILLE	MD		12/13/2023		1,791		(5)			(5)		1,786	1,786			
100138087	GRESHAM	OR		12/13/2023		949		41			41		990	990			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138092	HYATTSVILLE	MD		12/13/2023		622		(21)			(21)		601	601			
100138093	OAKDALE	CA		12/13/2023		1,466		(6)			(6)		1,460	1,460			
100138094	JURUPA VALLEY	CA		12/13/2023		899		(11)			(11)		888	888			
100138097	MIAMI	FL		12/13/2023		1,407		(35)			(35)		1,372	1,372			
100138100	WINTER GARDEN	FL		12/14/2023		501		(6)			(6)		495	495			
100138101	STOCKBRIDGE	GA		12/14/2023		676		(4)			(4)		672	672			
100138102	ORLANDO	FL		12/14/2023		1,514		(4)			(4)		1,510	1,510			
100138106	DAVENPORT	FL		12/14/2023		601		5			5		606	606			
100138107	PEMBROKE PINES	FL		12/14/2023		1,887		38			38		1,925	1,925			
100138108	ORLANDO	FL		12/14/2023		1,988		(12)			(12)		1,976	1,976			
100138110	ROCKVILLE	MD		12/14/2023		707		(13)			(13)		694	694			
100138112	NEW BRAUNFELS	TX		12/14/2023		818		(20)			(20)		798	798			
100138113	ZEPHYRHILLS	FL		12/14/2023		1,764		7			7		1,771	1,771			
100138114	YULEE	FL		12/14/2023		1,414		(8)			(8)		1,406	1,406			
100138115	PORTER	TX		12/14/2023		459		(4)			(4)		455	455			
100138118	NORTH MIAMI BEACH	FL		12/14/2023		237		(3)			(3)		234	234			
100138121	NEW SCOTLAND	NY		12/14/2023		641		(5)			(5)		636	636			
100138123	MIDDLETOWN	DE		12/14/2023		954		(3)			(3)		951	951			
100138125	DAVENPORT	FL		12/14/2023		26,436		(307)			(307)		26,129	26,129			
100138126	STURTEVANT	WI		12/14/2023		385		(4)			(4)		381	381			
100138128	OCEANSIDE	CA		12/14/2023		1,217		4			4		1,221	1,221			
100138130	CARTERSVILLE	GA		12/14/2023		465		(13)			(13)		452	452			
100138131	LAKELAND	FL		12/14/2023		524		1			1		525	525			
100138132	CARTERSVILLE	GA		12/14/2023		464		(12)			(12)		452	452			
100138133	CARTERSVILLE	GA		12/14/2023		464		(12)			(12)		452	452			
100138135	UPPER DARBY	PA		12/14/2023		2,220		(41)			(41)		2,179	2,179			
100138136	SUWANEE	GA		12/14/2023		1,435		13			13		1,448	1,448			
100138137	ORLANDO	FL		12/14/2023		1,034		(29)			(29)		1,005	1,005			
100138138	WHITTIER	NC		12/14/2023		1,359		(23)			(23)		1,336	1,336			
100138140	MIAMI	FL		12/14/2023		465		2			2		467	467			
100138141	ROCKWALL	TX		12/14/2023		747		(6)			(6)		741	741			
100138145	DAVENPORT	FL		12/14/2023		738		(7)			(7)		731	731			
100138147	PORT WASHINGTON	NY		12/14/2023		1,214		(13)			(13)		1,201	1,201			
100138148	STERLING	VA		12/14/2023		771		(6)			(6)		765	765			
100138149	CLEARWATER	FL		12/14/2023		854		5			5		859	859			
100138150	DANIA BEACH	FL		12/14/2023		692		4			4		696	696			
100138152	JACKSONVILLE	FL		12/14/2023		518		(18)			(18)		500	500			
100138153	NEW SMYRNA BEACH	FL		12/14/2023		1,063		(24)			(24)		1,039	1,039			
100138154	CHALFONT	PA		12/14/2023		4,567		(42)			(42)		4,525	4,525			
100138157	JOPPA	MD		12/14/2023		505		(7)			(7)		498	498			
100138162	SPRINGFIELD	PA		12/14/2023		676		(6)			(6)		670	670			
100138165	MAGGIE VALLEY	NC		12/14/2023		708		(7)			(7)		701	701			
100138167	CATONSVILLE	MD		12/14/2023		12,002		(149)			(149)		11,853	11,853			
100138170	PHILADELPHIA	PA		12/14/2023		2,050		25			25		2,075	2,075			
100138172	ARLINGTON	TX		12/14/2023		571		(25)			(25)		546	546			
100138176	CARTERSVILLE	GA		12/14/2023		469		(11)			(11)		458	458			
100138177	RIVERVIEW	FL		12/14/2023		428		(3)			(3)		425	425			
100138178	KISSIMMEE	FL		12/14/2023		4,159		(88)			(88)		4,071	4,071			
100138179	ROGERS	MN		12/14/2023		1,899		9			9		1,908	1,908			
100138180	OAK RIDGE	TN		12/14/2023		1,045		(23)			(23)		1,022	1,022			
100138185	KISSIMMEE	FL		12/14/2023		674		(15)			(15)		659	659			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138186	KISSIMMEE	FL		12/14/2023		575		(5)			(5)		570	570			
100138187	SANFORD	NC		12/14/2023		7,229		(74)			(74)		7,155	7,155			
100138188	CLIFTON	NJ		12/14/2023		683		(2)			(2)		681	681			
100138192	NEWNAN	GA		12/14/2023		546		(8)			(8)		538	538			
100138193	ANAHEIM	CA		12/14/2023		2,263		(25)			(25)		2,238	2,238			
100138194	ST. PETERSBURG	FL		12/14/2023		416		(10)			(10)		406	406			
100138197	WILMINGTON	DE		12/14/2023		353		(15)			(15)		338	338			
100138198	AUSTIN	TX		12/14/2023		948		(16)			(16)		932	932			
100138201	AUBURN	WA		12/14/2023		3,056		(96)			(96)		2,960	2,960			
100138203	LAS VEGAS	NV		12/14/2023		875		(23)			(23)		852	852			
100138206	GLENDALE	CA		12/14/2023		1,146		(45)			(45)		1,101	1,101			
100138209	RINGGOLD	GA		12/14/2023		513		(7)			(7)		506	506			
100138210	CALABASAS	CA		12/14/2023		2,049		(30)			(30)		2,019	2,019			
100138211	VISTA	CA		12/14/2023		765		(25)			(25)		740	740			
100138213	RICHMOND	TX		12/14/2023		494		(13)			(13)		481	481			
100138214	HOUSTON	TX		12/14/2023		424		(23)			(23)		401	401			
100138217	SAN ANTONIO	TX		12/14/2023		539		(2)			(2)		537	537			
100138220	NEW BRUNSWICK	NJ		12/14/2023		472		(19)			(19)		453	453			
100138223	KATY	TX		12/14/2023		505		(13)			(13)		492	492			
100138224	LEXINGTON	SC		12/14/2023		441		(11)			(11)		430	430			
100138225	DALLAS	TX		12/14/2023		18,869		(249)			(249)		18,620	18,620			
100138226	PRINCETON	TX		12/14/2023		370		(7)			(7)		363	363			
100138227	FORT WORTH	TX		12/14/2023		887		(25)			(25)		862	862			
100138228	OCALA	FL		12/14/2023		531		(2)			(2)		529	529			
100138233	CEMENT CITY	MI		12/14/2023		524		(5)			(5)		519	519			
100138235	ELLICOTT CITY	MD		12/14/2023		1,490		(7)			(7)		1,483	1,483			
100138237	PHILADELPHIA	PA		12/14/2023		620		(4)			(4)		616	616			
100138241	FRISCO	TX		12/14/2023		1,028		(7)			(7)		1,021	1,021			
100138242	KISSIMMEE	FL		12/14/2023		596		(16)			(16)		580	580			
100138243	DAVENPORT	FL		12/14/2023		745		31			31		776	776			
100138245	DAYTON	TX		12/14/2023		1,417		(10)			(10)		1,407	1,407			
100138250	WESTMINSTER	CA		12/15/2023		1,024		(5)			(5)		1,019	1,019			
100138252	LITHOPOLIS	OH		12/15/2023		1,541		(16)			(16)		1,525	1,525			
100138254	MIAMI BEACH	FL		12/15/2023		14,047		(116)			(116)		13,931	13,931			
100138256	MIAMI	FL		12/15/2023		1,425		(22)			(22)		1,403	1,403			
100138260	HOUSTON	TX		12/15/2023		4,216		(40)			(40)		4,176	4,176			
100138261	WIMAUMA	FL		12/15/2023		618		(9)			(9)		609	609			
100138264	NORWALK	CA		12/15/2023		8,024		499			499		8,523	8,523			
100138267	TUCSON	AZ		12/15/2023		591		4			4		595	595			
100138268	DENVER	CO		12/15/2023		489		(22)			(22)		467	467			
100138269	CAPE CORAL	FL		12/15/2023		667		(6)			(6)		661	661			
100138274	BELLEVUE	WA		12/18/2023		602		(20)			(20)		582	582			
100138277	SAN ANTONIO	TX		12/18/2023		2,669		(51)			(51)		2,618	2,618			
100138279	SPRING	TX		12/18/2023		2,549		(245)			(245)		2,304	2,304			
100138280	CINNAMINSON	NJ		12/18/2023		682		(2)			(2)		680	680			
100138281	OCOEE	FL		12/18/2023		464		(9)			(9)		455	455			
100138284	VANCOUVER	WA		12/18/2023		1,076		12			12		1,088	1,088			
100138285	MOSELEY	VA		12/18/2023		705		(5)			(5)		700	700			
100138286	ANNA	TX		12/18/2023		2,701		(5)			(5)		2,696	2,696			
100138287	CHARLOTTE	NC		12/18/2023		639		8			8		647	647			
100138289	ANNA	TX		12/18/2023		740		(5)			(5)		735	735			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138290	MELISSA	TX		12/18/2023		2,315		4			4		2,319	2,319			
100138291	SAINT CLOUD	FL		12/18/2023		651		(2)			(2)		649	649			
100138292	ROUND ROCK	TX		12/18/2023		885		(15)			(15)		870	870			
100138295	HERMITAGE	TN		12/18/2023		2,421		(15)			(15)		2,406	2,406			
100138297	BLUE RIDGE	GA		12/18/2023		995		(13)			(13)		982	982			
100138299	HERMITAGE	TN		12/18/2023		836		8			8		844	844			
100138300	ARGYLE	TX		12/18/2023		1,410		(16)			(16)		1,394	1,394			
100138301	COLORADO SPRINGS	CO		12/18/2023		1,338		(17)			(17)		1,321	1,321			
100138302	DAWSONVILLE	GA		12/18/2023		3,165		17			17		3,182	3,182			
100138303	OCEAN VIEW	DE		12/18/2023		3,686		(79)			(79)		3,607	3,607			
100138304	MYRTLE BEACH	SC		12/18/2023		1,578		74			74		1,652	1,652			
100138305	WILMINGTON	DE		12/18/2023		623		1			1		624	624			
100138307	PITTSBORO	NC		12/18/2023		839							839	839			
100138308	FORT PIERCE	FL		12/18/2023		3,983		(41)			(41)		3,942	3,942			
100138309	GREAT CACAPON	WV		12/18/2023		540		(5)			(5)		535	535			
100138312	RALEIGH	NC		12/18/2023		628		(7)			(7)		621	621			
100138314	BRADENTON	FL		12/18/2023		1,951		91			91		2,042	2,042			
100138317	GRANBURY	TX		12/18/2023		729		8			8		737	737			
100138322	SAN DIEGO	CA		12/18/2023		1,376		31			31		1,407	1,407			
100138323	AUBURNDALE	FL		12/18/2023		1,367		12			12		1,379	1,379			
100138324	CHARLOTTE	NC		12/18/2023		774		24			24		798	798			
100138331	CHARLOTTE	NC		12/18/2023		1,541		(21)			(21)		1,520	1,520			
100138333	COLLEGE POINT	NY		12/18/2023		3,041		914			914		3,955	3,955			
100138335	TEMECULA	CA		12/18/2023		873		(15)			(15)		858	858			
100138336	ANNA	TX		12/18/2023		970		(3)			(3)		967	967			
100138337	PORT ORCHARD	WA		12/18/2023		875		19			19		894	894			
100138338	ANNA	TX		12/18/2023		1,970		(4)			(4)		1,966	1,966			
100138339	BRASELTON	GA		12/18/2023		900		7			7		907	907			
100138340	CHICAGO	IL		12/18/2023		705		(8)			(8)		697	697			
100138342	FORT PIERCE	FL		12/18/2023		731		7			7		738	738			
100138343	CAPE CORAL	FL		12/18/2023		1,321		(4)			(4)		1,317	1,317			
100138346	BAKERSFIELD	CA		12/18/2023		2,529		(61)			(61)		2,468	2,468			
100138347	FORT PIERCE	FL		12/18/2023		676		(5)			(5)		671	671			
100138348	PRINCETON	MA		12/18/2023		3,513		(15)			(15)		3,498	3,498			
100138350	WASHINGTON	DC		12/18/2023		889		(52)			(52)		837	837			
100138352	PAULSBORO	NJ		12/18/2023		165		(9)			(9)		156	156			
100138354	BIG SANDY	TX		12/18/2023		2,257		(111)			(111)		2,146	2,146			
100138355	INDEPENDENCE	MO		12/18/2023		252		(8)			(8)		244	244			
100138357	NEWPORT NEWS	VA		12/18/2023		393		(5)			(5)		388	388			
100138358	BALTIMORE	MD		12/18/2023		210		(4)			(4)		206	206			
100138360	DRIFTWOOD	TX		12/18/2023		3,731		(86)			(86)		3,645	3,645			
100138363	KATY	TX		12/18/2023		3,190		61			61		3,251	3,251			
100138365	PATTERSON	NY		12/18/2023		429		(18)			(18)		411	411			
100138366	BREWSTER	NY		12/18/2023		450		(15)			(15)		435	435			
100138369	NEW HAVEN	CT		12/18/2023		383		(6)			(6)		377	377			
100138370	PANAMA CITY	FL		12/18/2023		1,151		(59)			(59)		1,092	1,092			
100138371	MANCHESTER	MD		12/18/2023		1,325		(28)			(28)		1,297	1,297			
100138372	CHESTER	MD		12/18/2023		1,389		(29)			(29)		1,360	1,360			
100138373	PHILADELPHIA	PA		12/18/2023		2,931		(124)			(124)		2,807	2,807			
100138377	MOBILE	AL		12/18/2023		974		(38)			(38)		936	936			
100138378	MIAMI	FL		12/18/2023		650		(22)			(22)		628	628			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138382	WAUKESHA	WI		12/18/2023		979		(14)			(14)		965	965			
100138383	ROCKY POINT	NY		12/18/2023		999		10			10		1,009	1,009			
100138384	CAPE CORAL	FL		12/18/2023		920		(7)			(7)		913	913			
100138387	METAIRIE	LA		12/18/2023		2,559		(54)			(54)		2,505	2,505			
100138388	FORNEY	TX		12/18/2023		447		(21)			(21)		426	426			
100138393	EL CAJON	CA		12/18/2023		1,074		(24)			(24)		1,050	1,050			
100138394	PRAIRIE VILLAGE	KS		12/18/2023		490		(7)			(7)		483	483			
100138395	KNOXVILLE	TN		12/18/2023		759							759	759			
100138396	ATLANTA	GA		12/18/2023		353		(5)			(5)		348	348			
100138400	HOUSTON	TX		12/18/2023		531		(14)			(14)		517	517			
100138408	RIVERSIDE	CA		12/18/2023		648		(3)			(3)		645	645			
100138415	WESLEY CHAPEL	FL		12/18/2023		631		(31)			(31)		600	600			
100138418	HENDERSON	NV		12/18/2023		1,110		(14)			(14)		1,096	1,096			
100138421	NAVARRE	FL		12/18/2023		672		(23)			(23)		649	649			
100138422	CHESAPEAKE	VA		12/18/2023		1,975		(37)			(37)		1,938	1,938			
100138425	TAMARAC	FL		12/18/2023		713		(16)			(16)		697	697			
100138428	SAN ANTONIO	TX		12/18/2023		605		(25)			(25)		580	580			
100138431	NORTH HAVEN	CT		12/18/2023		343		(6)			(6)		337	337			
100138434	GIBSONTON	FL		12/18/2023		604		(14)			(14)		590	590			
100138435	STRATFORD	NJ		12/18/2023		583		(30)			(30)		553	553			
100138437	HIGHTSTOWN	NJ		12/18/2023		634		(5)			(5)		629	629			
100138438	SAN BERNARDINO	CA		12/18/2023		535		(22)			(22)		513	513			
100138439	EAST ORANGE	NJ		12/18/2023		563							563	563			
100138440	MONTGOMERY	AL		12/18/2023		140		(7)			(7)		133	133			
100138443	PANAMA CITY BEACH	FL		12/19/2023		893		(24)			(24)		869	869			
100138447	LAS VEGAS	NV		12/19/2023		820		(15)			(15)		805	805			
100138449	MILWAUKEE	WI		12/19/2023		420		(10)			(10)		410	410			
100138638	BAL HARBOUR	FL		02/02/2024		1,206		(67)			(67)		1,139	1,139			
100138639	FREDERICKSBURG	TX		02/02/2024		977		(26)			(26)		951	951			
100138642	MIAMI GARDENS	FL		02/02/2024		212		(21)			(21)		191	191			
100138643	AUSTIN	TX		02/02/2024		551		(46)			(46)		505	505			
100138644	GRAND RAPIDS	MI		02/02/2024		372		(21)			(21)		351	351			
100138648	RICHMOND	VA		02/02/2024		1,044		(70)			(70)		974	974			
100138649	SOUTH EUCLID	OH		02/02/2024		321		(16)			(16)		305	305			
100138653	GOLDSBORO	NC		02/02/2024		197		(19)			(19)		178	178			
100138656	DAVIE	FL		02/02/2024		1,246		(74)			(74)		1,172	1,172			
100138658	SOUTH DAYTONA	FL		02/02/2024		473		(36)			(36)		437	437			
100138662	MAPLETON	UT		02/02/2024		1,395		23			23		1,418	1,418			
100138665	FORT WORTH	TX		02/02/2024		713		(30)			(30)		683	683			
100138666	LEANDER	TX		02/02/2024		1,163		(47)			(47)		1,116	1,116			
100138667	MANHATTAN BEACH	CA		02/02/2024		4,411		(130)			(130)		4,281	4,281			
100138673	TAMPA	FL		02/02/2024		242		(20)			(20)		222	222			
100138678	SACRAMENTO	CA		02/02/2024		1,208		(48)			(48)		1,160	1,160			
100138684	INDIAN HARBOUR BEACH	FL		02/02/2024		1,412		(141)			(141)		1,271	1,271			
100138685	KISSIMMEE	FL		02/02/2024		686		(21)			(21)		665	665			
100138689	OAK RIDGE	TN		02/02/2024		420		(24)			(24)		396	396			
100138690	TAMPA	FL		02/02/2024		1,879		(21)			(21)		1,858	1,858			
100138691	BAKERSFIELD	CA		02/02/2024		931		(6)			(6)		925	925			
100138693	HOUSTON	TX		02/02/2024		450		(38)			(38)		412	412			
100138696	SAN ANTONIO	TX		02/02/2024		634		(38)			(38)		596	596			
100138698	AUSTIN	TX		02/02/2024		2,541		(88)			(88)		2,453	2,453			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138699	LONG BEACH	CA		02/02/2024		9,432		(67)			(67)		9,365	9,365			
100138701	ORMOND BEACH	FL		02/02/2024		878		(9)			(9)		869	869			
100138703	MELISSA	TX		02/02/2024		769		(53)			(53)		716	716			
100138704	FRESNO	CA		02/02/2024		305		(12)			(12)		293	293			
100138706	PAW PAW	IL		02/02/2024		437		(16)			(16)		421	421			
100138708	LOS ANGELES	CA		02/02/2024		769		(21)			(21)		748	748			
100138712	SAN TAN VALLEY	AZ		02/02/2024		715		(14)			(14)		701	701			
100138714	ROUND ROCK	TX		02/02/2024		699		(14)			(14)		685	685			
100138715	ORLANDO	FL		02/02/2024		362		(11)			(11)		351	351			
100138716	HOUSTON	TX		02/02/2024		785		(47)			(47)		738	738			
100138719	KISSIMMEE	FL		02/02/2024		557		(33)			(33)		524	524			
100138723	DUNDEE	FL		02/02/2024		605		(37)			(37)		568	568			
100138725	SAINT CLOUD	MN		02/02/2024		277		(12)			(12)		265	265			
100138726	DEL VALLE	TX		02/02/2024		631		(27)			(27)		604	604			
100138733	PARKER	CO		02/02/2024		1,940		(41)			(41)		1,899	1,899			
100138735	NEWPORT BEACH	CA		02/02/2024		891		(30)			(30)		861	861			
100138738	CAPE CORAL	FL		02/02/2024		959		(2)			(2)		957	957			
100138739	BOCA RATON	FL		02/02/2024		553		(28)			(28)		525	525			
100138740	AURORA	CO		02/02/2024		1,462		10			10		1,472	1,472			
100138742	SAN MARINO	CA		02/02/2024		9,863		(313)			(313)		9,550	9,550			
100138744	MILWAUKIE	OR		02/02/2024		757		(9)			(9)		748	748			
100138747	CONWAY	AR		02/02/2024		296		(7)			(7)		289	289			
100138749	FRESNO	CA		02/02/2024		520		(29)			(29)		491	491			
100138750	EL CAJON	CA		12/21/2023		530		(11)			(11)		519	519			
100138751	SPANISH FORK	UT		12/21/2023		1,370		(8)			(8)		1,362	1,362			
100138752	CHARLOTTE	NC		12/21/2023		767		(6)			(6)		761	761			
100138753	CHARLOTTE	NC		12/21/2023		398		(17)			(17)		381	381			
100138755	WEST HARTFORD	CT		12/21/2023		326		(6)			(6)		320	320			
100138757	AUSTIN	TX		12/21/2023		814		(24)			(24)		790	790			
100138761	DAVENPORT	FL		12/21/2023		793		11			11		804	804			
100138767	CORONADO	CA		12/21/2023		4,663		14			14		4,677	4,677			
100138768	PALM BAY	FL		12/21/2023		333		(1)			(1)		332	332			
100138769	LOCKHART	TX		12/21/2023		473		(33)			(33)		440	440			
100138770	DOWNSVILLE	LA		12/21/2023		1,587		21			21		1,608	1,608			
100138772	SUGAR LAND	TX		12/21/2023		933		(39)			(39)		894	894			
100138773	ANTIOCH	TN		12/21/2023		707		(13)			(13)		694	694			
100138775	COLUMBUS	OH		12/21/2023		236		(16)			(16)		220	220			
100138779	MASCOTTE	FL		12/21/2023		371		(16)			(16)		355	355			
100138780	LEXINGTON	KY		12/21/2023		671		(19)			(19)		652	652			
100138782	SANFORD	FL		12/21/2023		438		(23)			(23)		415	415			
100138787	TERRELL	NC		12/21/2023		724		(16)			(16)		708	708			
100138788	LAKE ARIEL	PA		12/21/2023		667		(15)			(15)		652	652			
100138790	SANGER	TX		12/21/2023		717		(20)			(20)		697	697			
100138792	TACOMA	WA		12/21/2023		842		(19)			(19)		823	823			
100138794	ALLENTOWN	PA		12/21/2023		581		(7)			(7)		574	574			
100138795	NEWPORT	NC		12/21/2023		557		(17)			(17)		540	540			
100138797	GLEN ALLEN	VA		12/21/2023		757		(12)			(12)		745	745			
100138799	FORT WORTH	TX		12/21/2023		563		(14)			(14)		549	549			
100138801	GRANITEVILLE	SC		12/21/2023		568		1			1		569	569			
100138803	CANYON LAKE	TX		12/21/2023		1,237		(21)			(21)		1,216	1,216			
100138805	HOWELL	NJ		12/21/2023		802		(16)			(16)		786	786			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138806	HEPHZIBAH	GA		12/21/2023		585		(15)			(15)		570	570			
100138807	MINNEAPOLIS	MN		12/21/2023		530		(9)			(9)		521	521			
100138808	JOSHUA TREE	CA		12/21/2023		518		(14)			(14)		504	504			
100138810	LAWRENCEVILLE	GA		12/21/2023		2,129		(36)			(36)		2,093	2,093			
100138813	BERKELEY	CA		12/21/2023		2,146		(44)			(44)		2,102	2,102			
100138814	NAVARRE	FL		12/21/2023		1,272		(29)			(29)		1,243	1,243			
100138816	DECATUR	TX		12/21/2023		507		(14)			(14)		493	493			
100138820	RIVERVIEW	FL		12/21/2023		1,191		(1)			(1)		1,190	1,190			
100138822	TAYLOR	PA		12/21/2023		550		(17)			(17)		533	533			
100138825	KINGSLAND	TX		12/21/2023		1,828		(10)			(10)		1,818	1,818			
100138832	DENISON	TX		12/21/2023		527		(8)			(8)		519	519			
100138834	GRAND RAPIDS	MI		12/21/2023		876		(11)			(11)		865	865			
100138837	FORT WORTH	TX		12/21/2023		804		(13)			(13)		791	791			
100138841	CORCORAN	CA		12/21/2023		642		(18)			(18)		624	624			
100138842	TAMPA	FL		12/21/2023		579		(16)			(16)		563	563			
100138843	JEFFERSON	NC		12/21/2023		717		(13)			(13)		704	704			
100138844	ABILENE	TX		12/21/2023		1,328		(36)			(36)		1,292	1,292			
100138845	RICHMOND	VA		12/21/2023		646		(16)			(16)		630	630			
100138847	NORTH PLAINFIELD	NJ		12/21/2023		3,295		(73)			(73)		3,222	3,222			
100138848	ROME	GA		12/21/2023		793		(11)			(11)		782	782			
100138850	WEST PARK	FL		12/21/2023		1,003		(17)			(17)		986	986			
100138852	DULUTH	GA		12/21/2023		1,439		(26)			(26)		1,413	1,413			
100138854	DAVENPORT	FL		12/21/2023		552		(13)			(13)		539	539			
100138855	PENSACOLA	FL		12/21/2023		594		(16)			(16)		578	578			
100138857	HOLIDAY	FL		12/21/2023		563		(13)			(13)		550	550			
100138858	SPRINGFIELD	MA		12/21/2023		2,523		(50)			(50)		2,473	2,473			
100138860	MISSOURI CITY	TX		12/21/2023		558		(13)			(13)		545	545			
100138865	WILMINGTON	DE		12/21/2023		733		(19)			(19)		714	714			
100138866	WILMINGTON	DE		12/21/2023		639		(18)			(18)		621	621			
100138868	TAMPA	FL		12/21/2023		671		(17)			(17)		654	654			
100138870	BELLFLOWER	CA		12/21/2023		2,224		(39)			(39)		2,185	2,185			
100138872	MONROE	GA		12/21/2023		897		(22)			(22)		875	875			
100138873	HESPERIA	CA		12/21/2023		34,200		(587)			(587)		33,613	33,613			
100138876	NASHVILLE	TN		12/21/2023		1,021		(15)			(15)		1,006	1,006			
100138878	JACKSONVILLE	FL		12/21/2023		634		(9)			(9)		625	625			
100138879	VICTORIA	TX		12/21/2023		671		(14)			(14)		657	657			
100138881	TEHACHAPI	CA		12/21/2023		1,073		(21)			(21)		1,052	1,052			
100138882	FORNEY	TX		12/21/2023		1,072		(12)			(12)		1,060	1,060			
100138883	CASTROVILLE	CA		12/21/2023		1,699		(45)			(45)		1,654	1,654			
100138890	INDIANAPOLIS	IN		12/21/2023		645		(19)			(19)		626	626			
100138892	MARATHON	FL		12/21/2023		1,794		(21)			(21)		1,773	1,773			
100138895	PIGEON FORGE	TN		12/21/2023		1,470		(4)			(4)		1,466	1,466			
100138896	HOUSTON	TX		12/21/2023		833		(18)			(18)		815	815			
100138897	CEDAR PARK	TX		12/21/2023		858		(20)			(20)		838	838			
100138898	COLUMBUS	OH		12/21/2023		4,008		(103)			(103)		3,905	3,905			
100138903	CLERMONT	FL		12/21/2023		1,340		(15)			(15)		1,325	1,325			
100138904	KNIGHTDALE	NC		12/21/2023		639		(15)			(15)		624	624			
100138905	FORT LAUDERDALE	FL		12/21/2023		2,535		(54)			(54)		2,481	2,481			
100138906	ORLANDO	FL		12/21/2023		951		(10)			(10)		941	941			
100138909	FRESNO	CA		12/21/2023		1,008		(13)			(13)		995	995			
100138910	KNIGHTDALE	NC		12/21/2023		552		(14)			(14)		538	538			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138911	WETHERSFIELD	CT		12/21/2023		520		(10)			(10)		510	510			
100138917	PROVIDENCE VILLAGE	TX		12/21/2023		716		6			6		722	722			
100138921	ST CHARLES	IL		12/21/2023		669		(19)			(19)		650	650			
100138922	HOUSTON	TX		12/21/2023		743		(17)			(17)		726	726			
100138925	WASHINGTON	DC		12/21/2023		1,410		128			128		1,538	1,538			
100139021	DOYLESTOWN	PA		12/22/2023		3,311		73			73		3,384	3,384			
100139024	KEAAU	HI		12/22/2023		2,732		89			89		2,821	2,821			
100139025	CANYON COUNTRY	CA		12/22/2023		1,505		9			9		1,514	1,514			
100139028	SAN ANTONIO	TX		12/22/2023		1,027		(13)			(13)		1,014	1,014			
100139029	LAWRENCEVILLE	GA		12/22/2023		1,459		32			32		1,491	1,491			
100139032	FISHERS	IN		12/22/2023		2,884		3			3		2,887	2,887			
100139033	ROUND ROCK	TX		12/22/2023		776		(46)			(46)		730	730			
100139040	PORT ORCHARD	WA		12/22/2023		423		(20)			(20)		403	403			
100139044	ATLANTA	GA		12/22/2023		951		(7)			(7)		944	944			
100139045	SPRING LAKE	MI		12/22/2023		748		4			4		752	752			
100139046	DEERFIELD BEACH	FL		12/22/2023		544		(1)			(1)		543	543			
100139049	REDWOOD CITY	CA		12/28/2023		590							590	590			
100139054	NEW YORK	NY		12/28/2023		29,509		(299)			(299)		29,210	29,210			
100139055	MIAMI	FL		12/28/2023		738							738	738			
100139058	NEW ROCHELLE	NY		12/28/2023		624		4			4		628	628			
100139060	BALTIMORE	MD		12/28/2023		378		(10)			(10)		368	368			
100139061	FAIRFIELD	NJ		12/28/2023		349		(17)			(17)		332	332			
100139063	HOUSTON	TX		12/28/2023		316		(26)			(26)		290	290			
100139065	KANSAS CITY	MO		12/28/2023		250		(16)			(16)		234	234			
100139068	FALL RIVER	MA		12/28/2023		3,112		(33)			(33)		3,079	3,079			
100139069	SPRINGFIELD	MA		12/28/2023		235		(5)			(5)		230	230			
100139070	PEMBROKE PINES	FL		12/28/2023		1,041		14			14		1,055	1,055			
100139073	CINCINNATI	OH		12/28/2023		358		(9)			(9)		349	349			
100139075	CYPRESS	TX		12/28/2023		1,467		(27)			(27)		1,440	1,440			
100139084	LAS VEGAS	NV		12/28/2023		240		(6)			(6)		234	234			
100139086	BUHL	ID		12/28/2023		1,325		(100)			(100)		1,225	1,225			
100139090	DUNDALK	MD		12/28/2023		387		(14)			(14)		373	373			
100139092	HOLLYWOOD	FL		12/28/2023		6,604		(159)			(159)		6,445	6,445			
100139094	SAN JUAN	TX		12/28/2023		258		(21)			(21)		237	237			
100139095	SHELTON	CT		12/28/2023		3,403		(33)			(33)		3,370	3,370			
100139097	NORTHRIDGE	CA		12/28/2023		2,243		(43)			(43)		2,200	2,200			
100139102	NEWBURGH	NY		12/28/2023		652		(20)			(20)		632	632			
100139104	NEWBURGH	NY		12/28/2023		499		(19)			(19)		480	480			
100139108	NEWBURGH	NY		12/28/2023		760		(13)			(13)		747	747			
100139109	DALLAS	TX		12/28/2023		698		(17)			(17)		681	681			
100139110	NEWBURGH	NY		12/28/2023		630							630	630			
100139112	FORT WORTH	TX		12/28/2023		478		(6)			(6)		472	472			
100139113	CAPE CORAL	FL		12/28/2023		700							700	700			
100139115	FORNEY	TX		12/28/2023		501		(14)			(14)		487	487			
100139117	RANDALLSTOWN	MD		12/28/2023		760		(14)			(14)		746	746			
100139119	BRONX	NY		12/28/2023		1,596		(49)			(49)		1,547	1,547			
100139120	MIAMI	FL		12/28/2023		2,126		(47)			(47)		2,079	2,079			
100139122	MIAMI	FL		12/28/2023		724		(16)			(16)		708	708			
100139123	MARIETTA	GA		12/28/2023		791		(19)			(19)		772	772			
100139124	TRAVELERS REST	SC		12/28/2023		699		(14)			(14)		685	685			
100139129	TUCSON	AZ		12/28/2023		258		(19)			(19)		239	239			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100139131	SPANISH FORK	UT		12/28/2023		471		(17)			(17)		454	454			
100139135	UPPER MARLBORO	MD		12/28/2023		453		(2)			(2)		451	451			
100139136	HAZLET	NJ		12/28/2023		646		(23)			(23)		623	623			
100139138	NEW YORK	NY		12/28/2023		9,364		(86)			(86)		9,278	9,278			
100139140	KISSIMMEE	FL		12/28/2023		719		5			5		724	724			
100139141	MIAMI LAKES	FL		12/28/2023		3,506		(81)			(81)		3,425	3,425			
100139143	ALLENTOWN	PA		12/28/2023		237		(14)			(14)		223	223			
100139144	FRANKLINVILLE	NJ		12/28/2023		418		(12)			(12)		406	406			
100139145	PALMDALE	CA		12/28/2023		1,868		9			9		1,877	1,877			
100139147	CHANDLER	AZ		12/28/2023		1,104		(13)			(13)		1,091	1,091			
100139148	NASHVILLE	TN		12/28/2023		675		(21)			(21)		654	654			
100139152	EAST POINT	GA		12/28/2023		244		(11)			(11)		233	233			
100139155	PHILADELPHIA	PA		12/28/2023		216		(3)			(3)		213	213			
100139159	HESPERIA	CA		12/28/2023		521		(12)			(12)		509	509			
100139162	LAWRENCEVILLE	GA		12/28/2023		2,637		(46)			(46)		2,591	2,591			
100139163	SAN DIEGO	CA		12/28/2023		2,598		(41)			(41)		2,557	2,557			
100139166	TAMPA	FL		12/28/2023		10,820		(136)			(136)		10,684	10,684			
100139170	MILFORD	CT		12/28/2023		5,944		(62)			(62)		5,882	5,882			
100139171	BRADENTON	FL		12/28/2023		493		(7)			(7)		486	486			
100139172	DEL VALLE	TX		12/28/2023		504		(16)			(16)		488	488			
100139173	DAVENPORT	FL		12/28/2023		40,504		(378)			(378)		40,126	40,126			
100139174	LOS ANGELES	CA		12/28/2023		1,405		(27)			(27)		1,378	1,378			
100139175	WEST VALLEY CITY	UT		12/28/2023		808		(8)			(8)		800	800			
100139180	HOMESTEAD	FL		12/28/2023		704		(6)			(6)		698	698			
100139182	NORTH FORT MYERS	FL		12/28/2023		473		(9)			(9)		464	464			
100139184	NORTHRIDGE	CA		12/28/2023		937		(6)			(6)		931	931			
100139185	MIAMI	FL		12/28/2023		1,134		5			5		1,139	1,139			
100139186	AUSTIN	TX		12/28/2023		4,064		(139)			(139)		3,925	3,925			
100139188	THE WOODLANDS	TX		12/28/2023		1,161		7			7		1,168	1,168			
100139190	SCHENECTADY	NY		12/28/2023		387		(1)			(1)		386	386			
100139192	SACRAMENTO	CA		12/28/2023		2,036		(51)			(51)		1,985	1,985			
100139195	DOWNEY	CA		12/28/2023		2,014		(23)			(23)		1,991	1,991			
100139199	HOUSTON	TX		12/28/2023		428		(11)			(11)		417	417			
100139202	ALLENTOWN	PA		12/28/2023		4,447		(47)			(47)		4,400	4,400			
100139203	BAYSIDE HILLS	NY		12/28/2023		1,018		2			2		1,020	1,020			
100139204	GLENDALE	CA		12/28/2023		1,533		(35)			(35)		1,498	1,498			
100139206	EDMOND	OK		12/28/2023		604		(4)			(4)		600	600			
100139208	LEMON GROVE	CA		12/28/2023		1,275		(19)			(19)		1,256	1,256			
100139209	SUNNY ISLES BEACH	FL		12/28/2023		782		(20)			(20)		762	762			
100139210	KNOXVILLE	TN		12/28/2023		321		(6)			(6)		315	315			
100139215	ANDERSON	IN		12/28/2023		368		(7)			(7)		361	361			
100139216	DULUTH	GA		12/28/2023		755		(17)			(17)		738	738			
100139217	SUWANEE	GA		12/28/2023		733		(17)			(17)		716	716			
100139218	WEST ROXBURY	MA		12/28/2023		1,239		(35)			(35)		1,204	1,204			
100139219	FORT LAWN	SC		12/28/2023		1,110							1,110	1,110			
100139221	WILLIAMSBURG	VA		12/28/2023		1,353		(32)			(32)		1,321	1,321			
100139222	ATLANTA	GA		12/28/2023		58,373		(122)			(122)		58,251	58,251			
100139223	LOGANVILLE	GA		12/28/2023		1,196		(29)			(29)		1,167	1,167			
100139230	EASTON	PA		12/28/2023		393		(2)			(2)		391	391			
100139232	EASTON	PA		12/28/2023		393		(2)			(2)		391	391			
100139234	ROSELLE	IL		12/28/2023		379		(4)			(4)		375	375			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139235	TAMPA	FL		12/28/2023		280		(2)			(2)		278	278			
100139236	EASTON	PA		12/28/2023		393		(2)			(2)		391	391			
100139238	EASTON	PA		12/28/2023		393		(2)			(2)		391	391			
100139239	EASTON	PA		12/28/2023		478		(4)			(4)		474	474			
100139240	EASTON	PA		12/28/2023		537		(2)			(2)		535	535			
100139241	LAKE CHARLES	LA		12/28/2023		853		(8)			(8)		845	845			
100139242	WESLEY CHAPEL	FL		12/28/2023		473		(1)			(1)		472	472			
100139244	HAMPTON	VA		12/28/2023		554		(18)			(18)		536	536			
100139246	SANTA CLARITA	CA		12/28/2023		1,302		(19)			(19)		1,283	1,283			
100139248	RICHMOND	TX		12/28/2023		4,027		(14)			(14)		4,013	4,013			
100139249	LAVEEN	AZ		12/28/2023		15,326		(230)			(230)		15,096	15,096			
100139254	PALM BEACH GARDENS	FL		12/28/2023		1,318		(21)			(21)		1,297	1,297			
100139258	LEXINGTON	SC		12/28/2023		1,074		(4)			(4)		1,070	1,070			
100139260	FORT MILL	SC		12/28/2023		834		(3)			(3)		831	831			
100139263	OVIEDO	FL		12/28/2023		648		(5)			(5)		643	643			
100139264	LOUISVILLE	KY		12/28/2023		313		(15)			(15)		298	298			
100139266	WOODLAND HILLS AREA LOS ANGEL	CA		12/28/2023		641		1			1		642	642			
100139267	ONTARIO	CA		12/28/2023		908		(11)			(11)		897	897			
100139268	POCATELLO	ID		12/28/2023		533		5			5		538	538			
100139271	WINTER GARDEN	FL		12/28/2023		831		(4)			(4)		827	827			
100139272	BOWLING GREEN	FL		12/28/2023		358		(2)			(2)		356	356			
100139276	ST. LOUIS	MO		12/28/2023		1,175		(15)			(15)		1,160	1,160			
100139277	SMYRNA	TN		12/28/2023		49,436		(723)			(723)		48,713	48,713			
100139278	HELOTES	TX		12/28/2023		3,725		(55)			(55)		3,670	3,670			
100139280	OCOEE	FL		12/28/2023		408		(9)			(9)		399	399			
100139281	NORTH RICHLAND HILLS	TX		12/28/2023		586		(24)			(24)		562	562			
100139283	RED OAK	TX		12/28/2023		512		(10)			(10)		502	502			
100139287	PHILADELPHIA	PA		12/28/2023		6,236		(37)			(37)		6,199	6,199			
100139288	GRAND PRAIRIE	TX		12/28/2023		40,642		(396)			(396)		40,246	40,246			
100139291	DAYTONA BEACH	FL		12/28/2023		628		(8)			(8)		620	620			
100139292	BOYNTON BEACH	FL		12/28/2023		489		(9)			(9)		480	480			
100139293	EAST PATCHOGUE	NY		12/28/2023		480		(4)			(4)		476	476			
100139296	EGG HARBOR TOWNSHIP	NJ		12/28/2023		448		(6)			(6)		442	442			
100139298	GARDENA	CA		12/28/2023		1,362		(30)			(30)		1,332	1,332			
100139300	SPRINGFIELD	OR		12/28/2023		792		(28)			(28)		764	764			
100139301	SAN FRANCISCO	CA		12/28/2023		72,077		(966)			(966)		71,111	71,111			
100139304	EL PASO	TX		12/28/2023		6,220		(92)			(92)		6,128	6,128			
100139305	LAS VEGAS	NV		12/28/2023		3,521		9			9		3,530	3,530			
100139306	WESTFIELD	IN		12/28/2023		525		(10)			(10)		515	515			
100139307	SAVANNAH	GA		12/28/2023		1,041		(13)			(13)		1,028	1,028			
100139308	TORRANCE	CA		12/28/2023		1,710		(32)			(32)		1,678	1,678			
100139310	HESPERIA	CA		12/28/2023		1,046		(23)			(23)		1,023	1,023			
100139313	PEMBERTON	NJ		12/28/2023		430		(10)			(10)		420	420			
100139316	BEAVERCREEK	OH		12/28/2023		2,704							2,704	2,704			
100139317	SARASOTA	FL		12/28/2023		4,139		(28)			(28)		4,111	4,111			
100139318	FORT WORTH	TX		12/28/2023		1,262		(10)			(10)		1,252	1,252			
100139319	DAVENPORT	FL		12/28/2023		1,302		4			4		1,306	1,306			
100139321	WESTMINSTER	MD		12/28/2023		950		5			5		955	955			
100139324	MINNEOLA	FL		12/28/2023		460		(8)			(8)		452	452			
100139326	NEVADA CITY	CA		12/28/2023		653		(24)			(24)		629	629			
100139327	LAS VEGAS	NV		12/28/2023		656		(7)			(7)		649	649			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139328	LAS VEGAS	NV		12/28/2023		657		(8)			(8)		649	649			
100139329	KISSIMMEE	FL		12/28/2023		670		35			35		705	705			
100139337	RIVERSIDE	CA		12/28/2023		1,269		6			6		1,275	1,275			
100139343	MONROE	NY		12/28/2023		747		(28)			(28)		719	719			
100139345	WILLINGBORO	NJ		12/28/2023		373		(10)			(10)		363	363			
100139346	TITUSVILLE	FL		12/28/2023		675		(17)			(17)		658	658			
100139347	TRENTON	NJ		12/28/2023		441		(16)			(16)		425	425			
100139348	COLLINGSWOOD	NJ		12/28/2023		577		(12)			(12)		565	565			
100139352	YONKERS	NY		12/28/2023		1,645		(30)			(30)		1,615	1,615			
100139353	WOODRIDGE	IL		12/28/2023		182		(5)			(5)		177	177			
100139355	TRENTON	NJ		12/28/2023		521		(4)			(4)		517	517			
100139357	ROCHESTER	NY		12/28/2023		172		(3)			(3)		169	169			
100139358	TRENTON	NJ		12/28/2023		376		(23)			(23)		353	353			
100139359	SANTA FE	NM		12/28/2023		546		(2)			(2)		544	544			
100139360	CHATTANOOGA	TN		12/28/2023		540		(22)			(22)		518	518			
100139361	MASTIC BEACH	NY		12/28/2023		781		(29)			(29)		752	752			
100139362	PATCHOGUE	NY		12/28/2023		1,071		(36)			(36)		1,035	1,035			
100139363	MASTIC BEACH	NY		12/28/2023		1,095		(35)			(35)		1,060	1,060			
100139364	ROCK SPRINGS	WY		12/28/2023		358		(7)			(7)		351	351			
100139366	YORK	PA		12/28/2023		137		(5)			(5)		132	132			
100139367	WOODRIDGE	IL		12/28/2023		233		(4)			(4)		229	229			
100139368	YONKERS	NY		12/28/2023		1,727		(24)			(24)		1,703	1,703			
100139372	STEGER	IL		12/28/2023		305		(8)			(8)		297	297			
100139375	THROOP	PA		12/28/2023		389		(10)			(10)		379	379			
100139376	SCRANTON	PA		12/28/2023		524		(10)			(10)		514	514			
100139377	DALLAS	TX		12/28/2023		746		(4)			(4)		742	742			
100139379	CARBONDALE	PA		12/28/2023		215		(10)			(10)		205	205			
100139380	DICKSON CITY	PA		12/28/2023		245		(8)			(8)		237	237			
100139381	NEW CASTLE	PA		12/28/2023		286		(12)			(12)		274	274			
100139386	SANTA FE	NM		12/28/2023		520		(6)			(6)		514	514			
100139388	PHILADELPHIA	PA		12/28/2023		378		(9)			(9)		369	369			
100139391	SCRANTON	PA		12/28/2023		126		(3)			(3)		123	123			
100139392	ST. LOUIS	MO		12/28/2023		247		(5)			(5)		242	242			
100139396	KIRKWOOD	MO		12/28/2023		280		(7)			(7)		273	273			
100139397	PITTSBURGH	PA		12/28/2023		302		(6)			(6)		296	296			
100139403	LIBERTY	NY		12/28/2023		362		(8)			(8)		354	354			
100139404	SOUTH FALLSBURG	NY		12/28/2023		516		(15)			(15)		501	501			
100139405	MONROE	NY		12/28/2023		607		(9)			(9)		598	598			
100139407	TEXARKANA	TX		12/28/2023		296		(12)			(12)		284	284			
100139408	WOODBOURNE	NY		12/28/2023		491		(13)			(13)		478	478			
100139409	VERNON	NJ		12/28/2023		408		(12)			(12)		396	396			
100139411	PHILLIPSBURG	NJ		12/28/2023		203		(6)			(6)		197	197			
100139412	KENOSHA	WI		12/28/2023		317		1			1		318	318			
100139414	PHILLIPSBURG	NJ		12/28/2023		238		(4)			(4)		234	234			
100139415	TRENTON	NJ		12/28/2023		468		(17)			(17)		451	451			
100139419	FORT MYERS	FL		12/28/2023		443		(10)			(10)		433	433			
100139424	SOUTHAVEN	MS		12/28/2023		479		(3)			(3)		476	476			
100139425	PITTSBURGH	PA		12/28/2023		168		(8)			(8)		160	160			
100139426	HOUSTON	TX		12/28/2023		1,760		(39)			(39)		1,721	1,721			
100139428	MIAMI	FL		12/06/2023		1,491		(39)			(39)		1,452	1,452			
100139432	ROCKY MOUNT	NC		12/28/2023		163		(13)			(13)		150	150			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139434	JACKSONVILLE	FL		12/28/2023		498		(21)			(21)		477	477			
100139436	SALEM	OR		12/28/2023		328		(18)			(18)		310	310			
100139440	THE VILLAGES	FL		12/28/2023		457		(12)			(12)		445	445			
100139442	WATERBURY	CT		12/28/2023		613		(18)			(18)		595	595			
100139444	ALBANY	GA		12/28/2023		179		(10)			(10)		169	169			
100139447	MIDDLEBORO	MA		12/28/2023		1,311		(47)			(47)		1,264	1,264			
100139448	TUCKERTON	NJ		12/28/2023		655		(27)			(27)		628	628			
100139449	SAINT LOUIS	MO		12/28/2023		423		(19)			(19)		404	404			
100139456	WILLIS	TX		12/28/2023		1,223		9			9		1,232	1,232			
100139460	COLUMBUS	OH		12/28/2023		424		8			8		432	432			
100139463	SPRING HILL	FL		12/28/2023		515		(8)			(8)		507	507			
100139466	PORTLAND	OR		12/28/2023		7,644		(219)			(219)		7,425	7,425			
100139467	CORAL SPRINGS	FL		12/28/2023		3,626		(84)			(84)		3,542	3,542			
100139468	PHOENIX	AZ		12/28/2023		453		(24)			(24)		429	429			
100139469	WAREHAM	MA		12/28/2023		1,438		(56)			(56)		1,382	1,382			
100139473	FRESNO	CA		12/28/2023		942		11			11		953	953			
100139474	WETHERSFIELD	CT		12/28/2023		602		1			1		603	603			
100139475	BURNET	TX		12/28/2023		769		(18)			(18)		751	751			
100139476	LAS VEGAS	NV		12/28/2023		177		(2)			(2)		175	175			
100139477	CARLISLE	IA		12/28/2023		305		(18)			(18)		287	287			
100139478	SPRING	TX		12/28/2023		442		(5)			(5)		437	437			
100139479	ATLANTA	GA		12/28/2023		440		(20)			(20)		420	420			
100139481	JONESBORO	GA		12/28/2023		864		(7)			(7)		857	857			
100139482	JOHNSTON	RI		12/28/2023		185		(7)			(7)		178	178			
100139483	FONTANA	CA		12/28/2023		551		(8)			(8)		543	543			
100139486	LAS VEGAS	NV		12/28/2023		383		(22)			(22)		361	361			
100139487	EXETER	CA		12/28/2023		284		(9)			(9)		275	275			
100139488	WASHINGTON	DC		12/28/2023		337		(22)			(22)		315	315			
100139489	MACON	GA		12/28/2023		197		(15)			(15)		182	182			
100139490	TWIN FALLS	ID		12/28/2023		1,851		(51)			(51)		1,800	1,800			
100139492	SOUTH YARMOUTH	MA		12/28/2023		374		(16)			(16)		358	358			
100139496	ROSELLE	NJ		12/28/2023		851		(13)			(13)		838	838			
100139497	KISSIMMEE	FL		12/28/2023		566		(8)			(8)		558	558			
100139498	NEW ALBANY	IN		12/28/2023		243		(18)			(18)		225	225			
100139500	EVANSVILLE	IN		12/28/2023		270		(7)			(7)		263	263			
100139504	HAZLET TOWNSHIP	NJ		12/28/2023		514		(13)			(13)		501	501			
100139506	GARLAND	TX		12/28/2023		3,866		(259)			(259)		3,607	3,607			
100139508	TULSA	OK		12/28/2023		203		(13)			(13)		190	190			
100139509	PALMDALE	CA		12/28/2023		703		(26)			(26)		677	677			
100139510	PLAINFIELD	NJ		12/28/2023		762		(19)			(19)		743	743			
100139511	COLUMBUS	GA		12/28/2023		323		9			9		332	332			
100139512	MALDEN	MA		12/28/2023		1,443		4			4		1,447	1,447			
100139515	SAN ANTONIO	TX		12/28/2023		462		(19)			(19)		443	443			
100139516	ALEXANDRIA	LA		12/28/2023		3,256		(105)			(105)		3,151	3,151			
100139517	WARRENTON	VA		12/28/2023		1,183		(35)			(35)		1,148	1,148			
100139518	ABILENE	TX		12/28/2023		271		(24)			(24)		247	247			
100139519	ASHEBORO	NC		12/28/2023		792		(41)			(41)		751	751			
100139526	RIALTO	CA		12/28/2023		1,105		(7)			(7)		1,098	1,098			
100139531	MORENO VALLEY	CA		12/28/2023		1,662		(19)			(19)		1,643	1,643			
100139534	WEST MILFORD	NJ		12/28/2023		491		(17)			(17)		474	474			
100139536	MCALLEN	TX		12/28/2023		403		(31)			(31)		372	372			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139538	LOS ANGELES	CA		12/28/2023		2,409							2,409	2,409			
100139540	MIAMI	FL		12/28/2023		610		(19)			(19)		591	591			
100139542	TEMPLE HILLS	MD		12/28/2023		14,604		(317)			(317)		14,287	14,287			
100139543	WOODLAND	CA		12/28/2023		64,939		(925)			(925)		64,014	64,014			
100139545	ST. LOUIS	MO		12/28/2023		3,173		(16)			(16)		3,157	3,157			
100139546	BERMUDA DUNES	CA		12/28/2023		1,135		(36)			(36)		1,099	1,099			
100139547	HONOLULU	HI		12/28/2023		4,248		(42)			(42)		4,206	4,206			
100139548	REISTERSTOWN	MD		12/28/2023		1,070		(17)			(17)		1,053	1,053			
100139550	WESTLAND	MI		12/28/2023		390		(16)			(16)		374	374			
100139552	BOCA RATON	FL		12/28/2023		876		(16)			(16)		860	860			
100139553	HOLBROOK	MA		12/28/2023		37,243		284			284		37,527	37,527			
100139554	QUEEN CREEK	AZ		12/28/2023		1,521		(21)			(21)		1,500	1,500			
100139556	MOORHEAD	MN		12/28/2023		1,572		(4)			(4)		1,568	1,568			
100139558	SPRING	TX		12/28/2023		1,132		(21)			(21)		1,111	1,111			
100139560	HILTON HEAD ISLAND	SC		12/28/2023		367		(20)			(20)		347	347			
100139561	GREENBELT	MD		12/28/2023		330		(15)			(15)		315	315			
100139563	SAN ANTONIO	TX		12/28/2023		484		(33)			(33)		451	451			
100139564	NORTH CHESTERFIELD	VA		12/28/2023		4,443		(207)			(207)		4,236	4,236			
100139565	CHICAGO	IL		12/28/2023		809		(4)			(4)		805	805			
100139568	CUTLER BAY	FL		12/28/2023		1,154		5			5		1,159	1,159			
100139572	FRONT ROYAL	VA		12/28/2023		531		(11)			(11)		520	520			
100139573	ROCKPORT	TX		12/28/2023		681		(32)			(32)		649	649			
100139574	FONTANA	CA		12/28/2023		877		(14)			(14)		863	863			
100139575	COMMERCE CITY	CO		12/28/2023		526		(12)			(12)		514	514			
100139576	MENIFEE	CA		12/28/2023		538		(15)			(15)		523	523			
100139583	TRACY	CA		12/28/2023		1,011		(1)			(1)		1,010	1,010			
100139584	APOPKA	FL		12/28/2023		292		(6)			(6)		286	286			
100139586	WAUCONDA	IL		12/28/2023		1,379		(34)			(34)		1,345	1,345			
100139587	WINTER HAVEN	FL		12/28/2023		509		(17)			(17)		492	492			
100139589	OCALA	FL		12/28/2023		597		8			8		605	605			
100139590	BUENA PARK	CA		12/28/2023		1,325		(31)			(31)		1,294	1,294			
100139593	CLOVIS	CA		12/28/2023		2,161		(27)			(27)		2,134	2,134			
100139596	RIVERSIDE	CA		12/28/2023		1,082		(5)			(5)		1,077	1,077			
100139597	RICHMOND	TX		12/28/2023		1,602		(47)			(47)		1,555	1,555			
100139599	TOMBALL	TX		12/28/2023		412		(30)			(30)		382	382			
100139602	DAVENPORT	FL		12/28/2023		1,074		(11)			(11)		1,063	1,063			
100139604	LAS VEGAS	NV		12/28/2023		516		(8)			(8)		508	508			
100139605	PALMDALE	CA		12/28/2023		2,943		22			22		2,965	2,965			
100139610	SAN ANTONIO	TX		12/28/2023		3,370		(162)			(162)		3,208	3,208			
100139612	CONYERS	GA		12/28/2023		518		(10)			(10)		508	508			
100139613	CLEVELAND	GA		12/28/2023		1,436		(24)			(24)		1,412	1,412			
100139616	GREENSBORO	MD		12/28/2023		335		(5)			(5)		330	330			
100139620	KISSIMMEE	FL		12/28/2023		36,743		408			408		37,151	37,151			
100139621	MORENO VALLEY	CA		12/28/2023		1,004		5			5		1,009	1,009			
100139622	LAGUNA NIGUEL	CA		12/28/2023		2,066		(36)			(36)		2,030	2,030			
100139624	HAYWARD	CA		12/28/2023		1,046							1,046	1,046			
100139625	LOS ANGELES	CA		12/28/2023		1,121		(42)			(42)		1,079	1,079			
100139628	BAYTOWN	TX		12/28/2023		461		(36)			(36)		425	425			
100139630	HALETHORPE	MD		12/28/2023		362		(1)			(1)		361	361			
100139632	LAREDO	TX		12/28/2023		486		(11)			(11)		475	475			
100139633	ROUND LAKE BEACH	IL		12/28/2023		2,625		(24)			(24)		2,601	2,601			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139634	LUBBOCK	TX		12/28/2023		1,387		6			6		1,393	1,393			
100139637	LOS ANGELES	CA		12/28/2023		592		(18)			(18)		574	574			
100139638	SAN ANTONIO	TX		12/28/2023		626		(9)			(9)		617	617			
100139640	PORT SAINT LUCIE	FL		12/28/2023		324		(6)			(6)		318	318			
100139643	WILTON MANORS	FL		12/28/2023		777		(32)			(32)		745	745			
100139644	CLINTON	CT		12/28/2023		761		(31)			(31)		730	730			
100139645	RIDDLE	OR		12/28/2023		1,474		(1)			(1)		1,473	1,473			
100139646	ROSEVILLE	CA		12/28/2023		733		(14)			(14)		719	719			
100139647	HEARTLAND	TX		12/28/2023		313		(14)			(14)		299	299			
100139649	PRESCOTT	AZ		12/28/2023		437		(10)			(10)		427	427			
100139650	STOCKTON	CA		12/28/2023		599		(4)			(4)		595	595			
100139651	STOCKTON	CA		12/28/2023		752		(30)			(30)		722	722			
100139653	GLENDALE	CA		12/28/2023		976		8			8		984	984			
100139654	HENDERSON	NV		12/28/2023		968		(50)			(50)		918	918			
100139655	MYRTLE CREEK	OR		12/28/2023		411		(20)			(20)		391	391			
100139657	WHITTIER	CA		12/28/2023		1,202		(5)			(5)		1,197	1,197			
100139658	LAS VEGAS	NV		12/28/2023		795		(14)			(14)		781	781			
100139660	AUBURN	CA		12/28/2023		400		(15)			(15)		385	385			
100139664	MIDDLEBORO	MA		12/28/2023		801		10			10		811	811			
100139666	LAS VEGAS	NV		12/28/2023		875		(37)			(37)		838	838			
100139667	NORWICH	CT		12/28/2023		378		(3)			(3)		375	375			
100139668	ROBERT LEE	TX		12/28/2023		256		(16)			(16)		240	240			
100139701	UNITED KINGDOM	GBR		12/18/2023		328						(17)	311	352	41		41
100139702	UNITED KINGDOM	GBR		12/18/2023		340						(18)	322	365	43		43
100139703	UNITED KINGDOM	GBR		12/18/2023		390						(20)	370	419	49		49
100139704	UNITED KINGDOM	GBR		12/18/2023		1,350						(69)	1,281	1,406	125		125
100139715	UNITED KINGDOM	GBR		12/18/2023		21,407						(1,055)	20,352	21,586	1,234		1,234
100139719	UNITED KINGDOM	GBR		12/18/2023		2,159						(108)	2,051	2,212	162		162
100139727	UNITED KINGDOM	GBR		12/18/2023		4,292						(217)	4,075	4,438	363		363
100139729	UNITED KINGDOM	GBR		12/18/2023		2,565						(130)	2,435	2,652	217		217
100139730	UNITED KINGDOM	GBR		12/18/2023		1,479						(78)	1,401	1,593	193		193
100139732	UNITED KINGDOM	GBR		12/18/2023		447						(24)	423	483	60		60
100139736	UNITED KINGDOM	GBR		12/18/2023		1,658						(84)	1,574	1,712	138		138
100139737	UNITED KINGDOM	GBR		12/18/2023		518						(27)	491	546	55		55
100139738	UNITED KINGDOM	GBR		12/18/2023		1,662						(84)	1,578	1,710	132		132
100139739	UNITED KINGDOM	GBR		12/18/2023		641						(34)	607	692	85		85
100139740	UNITED KINGDOM	GBR		12/18/2023		487						(25)	462	508	46		46
100139751	UNITED KINGDOM	GBR		12/18/2023		641						(32)	609	657	48		48
100139759	UNITED KINGDOM	GBR		12/18/2023		1,524						(76)	1,448	1,552	105		105
100139767	UNITED KINGDOM	GBR		12/18/2023		2,831						(143)	2,688	2,924	235		235
100139769	UNITED KINGDOM	GBR		12/18/2023		994						(53)	941	1,076	135		135
100139780	UNITED KINGDOM	GBR		12/18/2023		237						(12)	225	242	18		18
100139811	UNITED KINGDOM	GBR		12/18/2023		1,798						(89)	1,709	1,816	107		107
100139814	UNITED KINGDOM	GBR		12/18/2023		1,447						(74)	1,373	1,518	146		146
100139825	UNITED KINGDOM	GBR		12/18/2023		637						(32)	605	660	54		54
100139826	UNITED KINGDOM	GBR		12/18/2023		450						(23)	427	464	37		37
100139831	UNITED KINGDOM	GBR		12/18/2023		2,557						(127)	2,430	2,604	174		174
100139834	UNITED KINGDOM	GBR		12/18/2023		605						(30)	575	621	46		46
100139835	UNITED KINGDOM	GBR		12/18/2023		2,566						(130)	2,436	2,655	219		219
100139837	UNITED KINGDOM	GBR		12/18/2023		1,225						(61)	1,164	1,252	88		88
100139839	UNITED KINGDOM	GBR		12/18/2023		835						(42)	793	862	69		69

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139840	UNITED KINGDOM	GBR		12/18/2023		279						(15)	264	300	35		35
100139841	UNITED KINGDOM	GBR		12/18/2023		283						(15)	268	304	36		36
100139842	UNITED KINGDOM	GBR		12/18/2023		1,599						(80)	1,519	1,632	113		113
100139844	UNITED KINGDOM	GBR		12/18/2023		23,164						(1,167)	21,997	23,881	1,884		1,884
100139847	UNITED KINGDOM	GBR		12/18/2023		1,913						(96)	1,817	1,954	136		136
100139848	UNITED KINGDOM	GBR		12/18/2023		642						(33)	609	678	69		69
100139851	UNITED KINGDOM	GBR		12/18/2023		1,292						(66)	1,226	1,341	116		116
100139854	UNITED KINGDOM	GBR		12/18/2023		275						(14)	261	289	28		28
100139859	UNITED KINGDOM	GBR		12/28/2023		7						(2)	5	37	31		31
100139860	UNITED KINGDOM	GBR		12/28/2023		134						(10)	124	235	111		111
100139863	NETHERLANDS	NLD		12/28/2023		1,583						(52)	1,531	1,591	60		60
100139864	NETHERLANDS	NLD		12/28/2023		1,365						(45)	1,320	1,371	52		52
100139908	NETHERLANDS	NLD		12/28/2023		2,373						(77)	2,296	2,361	65		65
100139911	NETHERLANDS	NLD		12/28/2023		1,405						(45)	1,360	1,387	27		27
100139914	NETHERLANDS	NLD		12/28/2023		845						(28)	817	854	37		37
100139918	NETHERLANDS	NLD		12/28/2023		1,173						(38)	1,135	1,171	36		36
100139926	NETHERLANDS	NLD		12/28/2023		915						(30)	885	924	39		39
100139928	NETHERLANDS	NLD		12/28/2023		464						(15)	449	461	12		12
100139930	NETHERLANDS	NLD		12/28/2023		956						(31)	925	943	18		18
100139947	SUNRISE	FL		01/09/2024		999		(9)			(9)		990	990			
100139948	NIPOMO	CA		01/09/2024		1,950		(22)			(22)		1,928	1,928			
100139949	BROCKTON	MA		01/09/2024		1,217		(19)			(19)		1,198	1,198			
100139950	NEW BRAUNFELS	TX		01/09/2024		659		(9)			(9)		650	650			
100139951	PALMDALE	CA		01/09/2024		793		(10)			(10)		783	783			
100139952	OAK ISLAND	NC		01/09/2024		1,081		(28)			(28)		1,053	1,053			
100139953	AUSTIN	TX		01/09/2024		749		(14)			(14)		735	735			
100139956	GILBERT	AZ		01/09/2024		904		(14)			(14)		890	890			
100139957	HUTTO	TX		01/09/2024		1,375		(32)			(32)		1,343	1,343			
100139959	OCEAN CITY	MD		01/09/2024		718		(12)			(12)		706	706			
100139960	OCALA	FL		01/09/2024		1,160		15			15		1,175	1,175			
100139965	MONMOUTH JUNCTION	NJ		01/09/2024		2,521		(54)			(54)		2,467	2,467			
100139967	GATLINBURG	TN		01/09/2024		1,223		(29)			(29)		1,194	1,194			
100139968	MCKINNEY	TX		01/09/2024		921		(10)			(10)		911	911			
100139969	WESTMINSTER	CO		01/09/2024		1,064		2			2		1,066	1,066			
100139971	FRESNO	CA		01/09/2024		710		(16)			(16)		694	694			
100139972	OCEANSIDE	CA		01/09/2024		972		(23)			(23)		949	949			
100139974	OVERGAARD	AZ		01/09/2024		505		(4)			(4)		501	501			
100139976	ATLANTA	GA		01/09/2024		1,986		(21)			(21)		1,965	1,965			
100139978	FORT WORTH	TX		01/09/2024		1,088		(25)			(25)		1,063	1,063			
100139979	ROSEVILLE	CA		01/09/2024		1,231		(6)			(6)		1,225	1,225			
100139980	AURORA	CO		01/09/2024		3,874		10			10		3,884	3,884			
100139982	HAMPTON	VA		01/09/2024		513		(1)			(1)		512	512			
100139983	MARTINSBURG	WV		01/09/2024		847		(9)			(9)		838	838			
100139985	SAN ANTONIO	TX		01/09/2024		1,332		(41)			(41)		1,291	1,291			
100139986	SARASOTA	FL		01/09/2024		61,827		(1,290)			(1,290)		60,537	60,537			
100139989	SMITHVILLE	TX		01/09/2024		682		(14)			(14)		668	668			
100139991	GREENSBORO	NC		01/09/2024		464		(10)			(10)		454	454			
100139992	NORTH POTOMAC	MD		01/09/2024		827		(20)			(20)		807	807			
100139996	COLLIERVILLE	TN		01/09/2024		730		(15)			(15)		715	715			
100139999	BAKERSFIELD	CA		01/09/2024		7,320		(162)			(162)		7,158	7,158			
100140003	EMERALD ISLE	NC		01/09/2024		1,042		(23)			(23)		1,019	1,019			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140004	OLATHE	KS		01/09/2024		3,534		(99)			(99)		3,435	3,435			
100140005	READING	PA		01/09/2024		604		3			3		607	607			
100140011	YAPHANK	NY		01/09/2024		639		(13)			(13)		626	626			
100140012	WILLIAMSON	NY		01/09/2024		534		(7)			(7)		527	527			
100140014	HENRICO	NC		01/09/2024		2,257		(38)			(38)		2,219	2,219			
100140015	SEATTLE	WA		01/09/2024		2,503		(19)			(19)		2,484	2,484			
100140017	MURFREESBORO	TN		01/09/2024		654		(13)			(13)		641	641			
100140020	CAPE MAY	NJ		01/09/2024		546		(9)			(9)		537	537			
100140024	JEWETT	NY		01/09/2024		565		(15)			(15)		550	550			
100140030	WEST LONG BRANCH	NJ		01/09/2024		2,321		(23)			(23)		2,298	2,298			
100140034	LAKEWOOD	WA		01/09/2024		27,104		(760)			(760)		26,344	26,344			
100140039	LONGVIEW	WA		01/09/2024		663		(13)			(13)		650	650			
100140042	PEMBROKE PINES	FL		01/09/2024		1,662		(34)			(34)		1,628	1,628			
100140044	ARLINGTON	TX		01/09/2024		1,332		(26)			(26)		1,306	1,306			
100140048	OWENSBORO	KY		01/09/2024		675		(20)			(20)		655	655			
100140050	LOCKHART	TX		01/09/2024		874		46			46		920	920			
100140051	SEAGOVILLE	TX		01/09/2024		1,370		(6)			(6)		1,364	1,364			
100140052	HENRICO	VA		01/09/2024		1,641		(44)			(44)		1,597	1,597			
100140053	ALBUQUERQUE	NM		01/09/2024		4,046		(52)			(52)		3,994	3,994			
100140055	OCEAN CITY	MD		01/09/2024		3,852		(72)			(72)		3,780	3,780			
100140060	OCEAN VIEW	DE		01/09/2024		4,241		(53)			(53)		4,188	4,188			
100140063	SAINT AUGUSTINE	FL		01/09/2024		756		33			33		789	789			
100140064	WILLIAMS	AZ		01/09/2024		1,621		(4)			(4)		1,617	1,617			
100140068	LEWISVILLE	TX		01/09/2024		561		(9)			(9)		552	552			
100140069	TUSTIN	CA		01/09/2024		455		(10)			(10)		445	445			
100140071	WINDSOR	WI		01/09/2024		678		(11)			(11)		667	667			
100140072	MESA	AZ		01/09/2024		2,067		1			1		2,068	2,068			
100140073	NORRISTOWN	PA		01/09/2024		661		(12)			(12)		649	649			
100140074	MERIDIAN	ID		01/09/2024		728		(8)			(8)		720	720			
100140075	HUTTO	TX		01/09/2024		1,013		27			27		1,040	1,040			
100140076	OCALA	FL		01/09/2024		628							628	628			
100140077	ATLANTA	GA		01/09/2024		1,150		(14)			(14)		1,136	1,136			
100140082	MANCHESTER	CT		01/09/2024		651		(13)			(13)		638	638			
100140083	NORTH LAUDERDALE	FL		01/09/2024		40,934		(1,110)			(1,110)		39,824	39,824			
100140084	FORT MYERS	FL		01/09/2024		701		(18)			(18)		683	683			
100140087	YUBA CITY	CA		01/09/2024		1,413		(22)			(22)		1,391	1,391			
100140088	ORONOGO	MO		01/09/2024		1,805		(5)			(5)		1,800	1,800			
100140090	NAPLES	FL		01/09/2024		1,224		(34)			(34)		1,190	1,190			
100140091	CAPE MAY	NJ		01/09/2024		894		(8)			(8)		886	886			
100140094	PLANT CITY	FL		01/09/2024		1,531		(46)			(46)		1,485	1,485			
100140095	KINGSPORT	TN		01/09/2024		987		(19)			(19)		968	968			
100140096	ROCHESTER	NY		01/09/2024		560		(13)			(13)		547	547			
100140097	SAN MARCOS	TX		01/09/2024		635		24			24		659	659			
100140098	CAPE CORAL	FL		01/09/2024		784		29			29		813	813			
100140099	SANTAQUIN	UT		01/09/2024		641		(9)			(9)		632	632			
100140100	MARBLE FALLS	TX		01/09/2024		836		(11)			(11)		825	825			
100140101	SAN MARCOS	TX		01/09/2024		882		28			28		910	910			
100140102	OAKLAND	TN		01/09/2024		2,809		16			16		2,825	2,825			
100140103	FREDERICK	MD		01/09/2024		1,219		7			7		1,226	1,226			
100140104	WINTER HAVEN	FL		01/09/2024		3,297		54			54		3,351	3,351			
100140105	CONROE	TX		01/09/2024		911		31			31		942	942			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140106	JOLIET	IL		01/09/2024		883		46			46		929	929			
100140107	FLORESVILLE	TX		01/09/2024		759		39			39		798	798			
100140108	FREDERICK	MD		01/09/2024		1,126		2			2		1,128	1,128			
100140109	FORT WORTH	TX		01/09/2024		2,515		102			102		2,617	2,617			
100140110	BRADENTON	FL		01/09/2024		905		(18)			(18)		887	887			
100140111	MERCED	CA		01/09/2024		1,268		8			8		1,276	1,276			
100140112	JOLIET	IL		01/09/2024		868		45			45		913	913			
100140113	MERCED	CA		01/09/2024		1,007		13			13		1,020	1,020			
100140114	COLUMBIA	TN		01/09/2024		742		28			28		770	770			
100140115	CONROE	TX		01/09/2024		5,734		174			174		5,908	5,908			
100140116	NEW MARKET	AL		01/09/2024		683		18			18		701	701			
100140117	WACO	TX		01/09/2024		49,991		829			829		50,820	50,820			
100140118	ROSHARON	TX		01/09/2024		828		23			23		851	851			
100140119	FORT WORTH	TX		01/09/2024		2,450		23			23		2,473	2,473			
100140120	FORT WORTH	TX		01/09/2024		821		22			22		843	843			
100140121	OKLAHOMA CITY	OK		01/09/2024		747		24			24		771	771			
100140123	CHARLOTTESVILLE	VA		01/09/2024		1,159		(15)			(15)		1,144	1,144			
100140124	MERCED	CA		01/09/2024		3,077		4			4		3,081	3,081			
100140126	MERCED	CA		01/09/2024		1,256		2			2		1,258	1,258			
100140127	MERCED	CA		01/09/2024		1,299		8			8		1,307	1,307			
100140128	BLOOMINGDALE	GA		01/09/2024		740		28			28		768	768			
100140130	LOGANVILLE	GA		01/09/2024		1,134		45			45		1,179	1,179			
100140132	DURHAM	NC		01/09/2024		1,028		34			34		1,062	1,062			
100140133	WENDELL	NC		01/09/2024		1,044		26			26		1,070	1,070			
100140136	SACRAMENTO	CA		01/09/2024		1,287		(28)			(28)		1,259	1,259			
100140138	EDMOND	OK		01/09/2024		642		(8)			(8)		634	634			
100140141	GARLAND	TX		01/09/2024		689		(14)			(14)		675	675			
100140142	OAKLAND PARK	FL		01/09/2024		1,205		(11)			(11)		1,194	1,194			
100140143	APOLLO BEACH	FL		01/09/2024		1,419		(40)			(40)		1,379	1,379			
100140144	CHANDLER	AZ		01/09/2024		1,078		(15)			(15)		1,063	1,063			
100140146	HAMPTON	GA		01/09/2024		969		57			57		1,026	1,026			
100140152	RALEIGH	NC		01/09/2024		3,905		(34)			(34)		3,871	3,871			
100140153	PARRISH	FL		01/09/2024		1,040		(10)			(10)		1,030	1,030			
100140156	DAVENPORT	FL		01/09/2024		1,647		(23)			(23)		1,624	1,624			
100140157	DURHAM	NC		01/09/2024		1,156		46			46		1,202	1,202			
100140158	MURRIETA	CA		01/09/2024		1,497		79			79		1,576	1,576			
100140159	DURHAM	NC		01/09/2024		1,143		46			46		1,189	1,189			
100140162	CYPRESS	TX		01/09/2024		1,230		35			35		1,265	1,265			
100140163	MURRIETA	CA		01/09/2024		1,623		98			98		1,721	1,721			
100140164	CLARKSVILLE	TN		01/09/2024		854		(23)			(23)		831	831			
100140166	HUTTO	TX		01/09/2024		903		14			14		917	917			
100140167	PORTLAND	OR		01/09/2024		712		(20)			(20)		692	692			
100140168	LAND O LAKES	FL		01/09/2024		930		(19)			(19)		911	911			
100140169	EAGLE LAKE	FL		01/09/2024		761		25			25		786	786			
100140170	BALL GROUND	GA		01/09/2024		919		14			14		933	933			
100140171	PISCATAWAY	NJ		01/09/2024		912		(6)			(6)		906	906			
100140173	WOODLAND	CA		01/09/2024		1,653		59			59		1,712	1,712			
100140174	ROWLETT	TX		01/11/2024		2,057		24			24		2,081	2,081			
100140175	CHARLOTTE	NC		01/11/2024		13,299		(304)			(304)		12,995	12,995			
100140176	POWDER SPRINGS	GA		01/11/2024		331		(7)			(7)		324	324			
100140177	ORLANDO	FL		01/11/2024		422		(7)			(7)		415	415			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140183	JOLIET	IL		01/11/2024		802		(6)			(6)		796	796			
100140184	HAWAIIAN GARDENS	CA		01/11/2024		845		(20)			(20)		825	825			
100140190	SPRINGFIELD	VA		01/11/2024		2,460		(44)			(44)		2,416	2,416			
100140194	RICHARDSON	TX		01/11/2024		690		(23)			(23)		667	667			
100140203	PASCOAG	RI		01/11/2024		3,644		(133)			(133)		3,511	3,511			
100140204	IRVING	TX		01/11/2024		351		(25)			(25)		326	326			
100140205	SPRING	TX		01/11/2024		557		(26)			(26)		531	531			
100140206	RIVERVIEW	FL		01/11/2024		775		(26)			(26)		749	749			
100140210	WILMINGTON	NC		01/11/2024		428		(13)			(13)		415	415			
100140212	DURHAM	NC		01/11/2024		877		(41)			(41)		836	836			
100140214	HAINES CITY	FL		01/11/2024		461		(15)			(15)		446	446			
100140216	HERNANDO BEACH	FL		01/11/2024		1,264		(19)			(19)		1,245	1,245			
100140217	COSTA MESA	CA		01/11/2024		2,782		(72)			(72)		2,710	2,710			
100140220	AUSTIN	TX		01/11/2024		503		(33)			(33)		470	470			
100140221	HOLLYWOOD	FL		01/11/2024		2,608		(41)			(41)		2,567	2,567			
100140223	HAINES CITY	FL		01/11/2024		480		(21)			(21)		459	459			
100140227	DETROIT	MI		01/11/2024		222		(11)			(11)		211	211			
100140228	NORWALK	CT		01/11/2024		3,723		(52)			(52)		3,671	3,671			
100140231	SADDLE BROOK	NJ		01/11/2024		4,390		(96)			(96)		4,294	4,294			
100140232	WACO	TX		01/11/2024		768		11			11		779	779			
100140235	MURRIETA	CA		01/18/2024		1,185		(32)			(32)		1,153	1,153			
100140237	PATERSON	NJ		01/18/2024		1,160		(26)			(26)		1,134	1,134			
100140238	VICTORIA	MN		01/18/2024		719		(15)			(15)		704	704			
100140241	PROSPER	TX		01/18/2024		1,809		(14)			(14)		1,795	1,795			
100140243	CAPE CORAL	FL		01/18/2024		810		(13)			(13)		797	797			
100140244	CLEMENTON	NJ		01/18/2024		707		(12)			(12)		695	695			
100140245	SAN JACINTO	CA		01/18/2024		1,450		(20)			(20)		1,430	1,430			
100140247	FORNEY	TX		01/18/2024		756		(11)			(11)		745	745			
100140248	WILMINGTON	DE		01/18/2024		521		(9)			(9)		512	512			
100140249	WILMINGTON	DE		01/18/2024		521		(9)			(9)		512	512			
100140250	POOLER	GA		01/18/2024		1,798		(3)			(3)		1,795	1,795			
100140253	SALEM	OR		01/18/2024		1,941		(46)			(46)		1,895	1,895			
100140256	GILBERT	AZ		01/18/2024		1,745		(16)			(16)		1,729	1,729			
100140261	TOMS RIVER	NJ		01/18/2024		845		(13)			(13)		832	832			
100140262	CONYERS	GA		01/18/2024		777		(13)			(13)		764	764			
100140263	WASHINGTON	DC		01/18/2024		895		(19)			(19)		876	876			
100140264	CLOVIS	CA		01/18/2024		1,043		27			27		1,070	1,070			
100140265	MIAMI GARDENS	FL		01/18/2024		817		(16)			(16)		801	801			
100140269	DURHAM	NC		01/18/2024		764		(16)			(16)		748	748			
100140270	NAPERVILLE	IL		01/18/2024		805		(7)			(7)		798	798			
100140272	WICHITA	KS		01/18/2024		538		(9)			(9)		529	529			
100140275	LINCOLN	NE		01/18/2024		428		(12)			(12)		416	416			
100140277	ACWORTH	GA		01/18/2024		800		(27)			(27)		773	773			
100140280	LAKE HAVASU CITY	AZ		01/18/2024		992		(12)			(12)		980	980			
100140282	SURFSIDE BEACH	SC		01/18/2024		693		(10)			(10)		683	683			
100140283	TAMPA	FL		01/18/2024		904		(21)			(21)		883	883			
100140284	LAKE ALFRED	FL		01/18/2024		610		(6)			(6)		604	604			
100140288	NEWARK	DE		01/18/2024		1,075		(25)			(25)		1,050	1,050			
100140289	LAKE HAVASU CITY	AZ		01/18/2024		1,377		(32)			(32)		1,345	1,345			
100140293	LOGANVILLE	GA		01/18/2024		955		6			6		961	961			
100140295	DOVER	DE		01/18/2024		509		(12)			(12)		497	497			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140297	CAMBRIA HEIGHTS	NY		01/18/2024		7,280		(138)			(138)		7,142	7,142			
100140298	NESKOWIN	OR		01/18/2024		1,411		(36)			(36)		1,375	1,375			
100140299	LOGANVILLE	GA		01/18/2024		929		10			10		939	939			
100140300	CHARLOTTE	NC		01/18/2024		733		(18)			(18)		715	715			
100140301	LAS VEGAS	NV		01/18/2024		716		(22)			(22)		694	694			
100140302	FORT WORTH	TX		01/18/2024		585		(18)			(18)		567	567			
100140308	BLOOMINGTON	MN		01/18/2024		561		(18)			(18)		543	543			
100140311	BREMERTON	WA		01/18/2024		911		(24)			(24)		887	887			
100140313	NORTH MYRTLE BEACH	SC		01/18/2024		589		(12)			(12)		577	577			
100140314	SUWANEE	GA		01/18/2024		2,071		37			37		2,108	2,108			
100140319	LEWISTOWN	MT		01/18/2024		1,320		(22)			(22)		1,298	1,298			
100140320	MESA	AZ		01/18/2024		891		(22)			(22)		869	869			
100140323	SACRAMENTO	CA		01/18/2024		855		(17)			(17)		838	838			
100140325	AURORA	CO		01/18/2024		908		(21)			(21)		887	887			
100140327	CHARLOTTESVILLE	VA		01/18/2024		652		(8)			(8)		644	644			
100140332	WOLFFORTH	TX		01/18/2024		1,088		(17)			(17)		1,071	1,071			
100140333	MORRISTOWN	TN		01/18/2024		634		(16)			(16)		618	618			
100140334	LAS VEGAS	NV		01/18/2024		903		7			7		910	910			
100140337	FREDERICK	MD		01/18/2024		1,373		(2)			(2)		1,371	1,371			
100140338	ROSHARON	TX		01/18/2024		8,993		97			97		9,090	7,832		(1,258)	(1,258)
100140339	BOISE	ID		01/18/2024		602		(12)			(12)		590	590			
100140340	RIO RANCHO	NM		01/18/2024		1,021		39			39		1,060	1,060			
100140341	RIO RANCHO	NM		01/18/2024		1,007		39			39		1,046	1,046			
100140342	HARDEEVILLE	SC		01/18/2024		792		7			7		799	799			
100140343	FORT WORTH	TX		01/18/2024		912		4			4		916	916			
100140345	PEMBROKE PINES	FL		01/18/2024		860		(20)			(20)		840	840			
100140346	SAINT LOUIS	MO		01/18/2024		5,888		(176)			(176)		5,712	5,712			
100140348	PORT SAINT LUCIE	FL		01/18/2024		676		(8)			(8)		668	668			
100140350	GILBERT	AZ		01/18/2024		828		(21)			(21)		807	807			
100140353	DUENWEG	MO		01/18/2024		864		(13)			(13)		851	851			
100140354	MESA	AZ		01/18/2024		456		(10)			(10)		446	446			
100140357	BAYTOWN	TX		01/18/2024		663		(10)			(10)		653	653			
100140358	LAND O LAKES	FL		01/18/2024		6,348		(8)			(8)		6,340	6,340			
100140359	SUMMERVILLE	SC		01/18/2024		924		7			7		931	931			
100140363	RALEIGH	NC		01/18/2024		669		(18)			(18)		651	651			
100140364	FRESNO	CA		01/18/2024		1,005		4			4		1,009	1,009			
100140365	LOGANVILLE	GA		01/18/2024		959		28			28		987	987			
100140366	PEORIA	AZ		01/18/2024		2,833		(30)			(30)		2,803	2,803			
100140367	SAN MARCOS	TX		01/18/2024		984		26			26		1,010	1,010			
100140368	ATLANTA	GA		01/18/2024		596		(17)			(17)		579	579			
100140369	GRAHAM	WA		01/18/2024		1,366		10			10		1,376	1,376			
100140372	WESTFIELD	IN		01/18/2024		1,023		12			12		1,035	1,035			
100140374	EVERGREEN PARK	IL		01/18/2024		660		(15)			(15)		645	645			
100140375	SAN ANTONIO	TX		01/18/2024		753		(18)			(18)		735	735			
100140376	FULSHEAR	TX		01/18/2024		628		(18)			(18)		610	610			
100140378	KAILUA KONA	HI		01/18/2024		206,789		(6,263)			(6,263)		200,526	200,526			
100140383	NEWARK	DE		01/18/2024		815		(7)			(7)		808	808			
100140384	PENDERGRASS	GA		01/18/2024		11,380		108			108		11,488	11,488			
100140388	CHANDLER	AZ		01/18/2024		3,867		132			132		3,999	3,999			
100140389	SOUTH ELGIN	IL		01/18/2024		1,017		31			31		1,048	1,048			
100140390	DURHAM	NC		01/18/2024		1,135		32			32		1,167	1,167			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140391	KISSIMMEE	FL		01/18/2024		1,236		58			58		1,294	1,294			
100140398	NEWARK	NJ		01/18/2024		1,874		(37)			(37)		1,837	1,837			
100140400	SURPRISE	AZ		01/18/2024		1,693		(43)			(43)		1,650	1,650			
100140401	WESLEY CHAPEL	FL		01/18/2024		203,118		(5,939)			(5,939)		197,179	197,179			
100140402	SAINT CLOUD	FL		01/18/2024		708		(2)			(2)		706	706			
100140406	AUBURNDALE	FL		01/18/2024		726		(16)			(16)		710	710			
100140410	DANIA BEACH	FL		01/18/2024		1,444		(33)			(33)		1,411	1,411			
100140417	LAGO VISTA	TX		01/18/2024		1,191		(20)			(20)		1,171	1,171			
100140418	KUNKLETOWN	PA		01/18/2024		658		(18)			(18)		640	640			
100140420	OCALA	FL		01/18/2024		782		(14)			(14)		768	768			
100140422	RIVER RIDGE	LA		01/18/2024		812		(23)			(23)		789	789			
100140423	WINCHESTER	VA		01/18/2024		697		(14)			(14)		683	683			
100140426	WAKE FOREST	NC		01/18/2024		669		(15)			(15)		654	654			
100140429	RALEIGH	NC		01/18/2024		735		(15)			(15)		720	720			
100140430	MENIFEE	CA		01/18/2024		4,772		110			110		4,882	4,882			
100140431	WILLISTON	FL		01/18/2024		856		21			21		877	877			
100140435	OCALA	FL		01/18/2024		1,579		20			20		1,599	1,599			
100140437	FLOWERY BRANCH	GA		01/18/2024		707		(17)			(17)		690	690			
100140438	OTSEGO	MN		01/18/2024		726		10			10		736	736			
100140439	OTSEGO	MN		01/18/2024		933		11			11		944	944			
100140440	ATLANTA	GA		01/18/2024		641		(18)			(18)		623	623			
100140441	BAYTOWN	TX		01/18/2024		4,415		162			162		4,577	4,577			
100140442	PHOENIX	AZ		01/18/2024		1,563		71			71		1,634	1,634			
100140444	WOODBURY	MN		01/18/2024		1,143		27			27		1,170	1,170			
100140445	DURHAM	NC		01/18/2024		1,168		40			40		1,208	1,208			
100140447	WEST ORANGE	NJ		01/18/2024		1,183		(29)			(29)		1,154	1,154			
100140448	WESTFIELD	IN		01/18/2024		1,064		15			15		1,079	1,079			
100140451	CHICAGO	IL		01/18/2024		1,735		(34)			(34)		1,701	1,701			
100140453	CLAYTON	NC		01/18/2024		651		(12)			(12)		639	639			
100140454	SARATOGA SPRINGS	UT		01/18/2024		820		(14)			(14)		806	806			
100140455	WORCESTER	MA		01/18/2024		1,286		(27)			(27)		1,259	1,259			
100140456	SARATOGA SPRINGS	UT		01/18/2024		864		(15)			(15)		849	849			
100140458	PENDERGRASS	GA		01/18/2024		822		3			3		825	825			
100140461	GANSEVOORT	NY		01/18/2024		464		(8)			(8)		456	456			
100140463	LOGANVILLE	GA		01/18/2024		2,533		27			27		2,560	2,560			
100140464	PENDERGRASS	GA		01/18/2024		843		27			27		870	870			
100140472	POMPANO BEACH	FL		01/17/2024		388		(4)			(4)		384	384			
100140476	BALTIMORE	MD		01/17/2024		314		(2)			(2)		312	312			
100140477	HOUSTON	TX		01/17/2024		610		(8)			(8)		602	602			
100140478	SARATOGA	CA		01/19/2024		7,446		(157)			(157)		7,289	7,289			
100140481	GRAND PRAIRIE	TX		01/19/2024		881		(23)			(23)		858	858			
100140483	PITTSBORO	NC		01/19/2024		726		(13)			(13)		713	713			
100140484	KISSIMMEE	FL		01/19/2024		2,516		(50)			(50)		2,466	2,466			
100140486	LOS ANGELES	CA		01/19/2024		1,304		(27)			(27)		1,277	1,277			
100140488	GALVESTON	TX		01/19/2024		4,049		9			9		4,058	4,058			
100140489	POOLER	GA		01/19/2024		4,146		(72)			(72)		4,074	4,074			
100140491	SAN DIEGO	CA		01/19/2024		2,553		(57)			(57)		2,496	2,496			
100140493	LEHIGH ACRES	FL		01/19/2024		203		(2)			(2)		201	201			
100140495	GILBERT	AZ		01/19/2024		2,091		15			15		2,106	2,106			
100140496	LEHIGH ACRES	FL		01/19/2024		406		(3)			(3)		403	403			
100140497	DESOTO	TX		01/19/2024		30,052		(540)			(540)		29,512	29,512			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140498	JOSHUA TREE	CA		01/19/2024		880		20			20		900	900			
100140501	LONG BEACH	CA		01/19/2024		443		(8)			(8)		435	435			
100140502	BOYNTON BEACH	FL		01/19/2024		6,624		(93)			(93)		6,531	6,531			
100140505	RANCHO MISSION VIEJO	CA		01/19/2024		1,473		(12)			(12)		1,461	1,461			
100140506	CASTAIC	CA		01/19/2024		901		(21)			(21)		880	880			
100140512	RALEIGH	NC		01/19/2024		691		(11)			(11)		680	680			
100140514	SNELLVILLE	GA		01/19/2024		737		(10)			(10)		727	727			
100140515	YOUNGSVILLE	NC		01/19/2024		989		3			3		992	992			
100140516	CHARLOTTE	NC		01/19/2024		638		(10)			(10)		628	628			
100140518	LAWRENCEVILLE	GA		01/19/2024		7,704		13			13		7,717	7,717			
100140520	TEMECULA	CA		01/19/2024		1,202		(15)			(15)		1,187	1,187			
100140524	ANGIER	NC		01/19/2024		754		(4)			(4)		750	750			
100140527	BUDA	TX		01/19/2024		1,041		12			12		1,053	1,053			
100140528	BOLIVIA	NC		01/19/2024		607		7			7		614	614			
100140529	GRAHAM	NC		01/19/2024		1,002		18			18		1,020	1,020			
100140532	BAKERSFIELD	CA		01/19/2024		887		(10)			(10)		877	877			
100140533	PELHAM	NH		01/19/2024		1,292		(26)			(26)		1,266	1,266			
100140535	TOMS RIVER	NJ		01/19/2024		688		(14)			(14)		674	674			
100140540	FORNEY	TX		01/19/2024		585		(14)			(14)		571	571			
100140543	BUTLER	NJ		01/19/2024		2,685		(59)			(59)		2,626	2,626			
100140547	CHARLOTTE	NC		01/19/2024		700							700	700			
100140548	HAMILTON	NJ		01/19/2024		710		(1)			(1)		709	709			
100140550	HUTTO	TX		01/19/2024		4,038		(40)			(40)		3,998	3,998			
100140551	CHARLOTTE	NC		01/19/2024		700		6			6		706	706			
100140552	LAKE LEELANAU	MI		01/19/2024		911		(17)			(17)		894	894			
100140554	ALBRIGHTSVILLE	PA		01/19/2024		989		(25)			(25)		964	964			
100140561	CHARLOTTE	NC		01/19/2024		740		(11)			(11)		729	729			
100140563	GASTONIA	NC		01/19/2024		2,434		(47)			(47)		2,387	2,387			
100140565	CHARLOTTE	NC		01/19/2024		1,485		(30)			(30)		1,455	1,455			
100140566	MILLSBORO	DE		01/19/2024		1,016		(27)			(27)		989	989			
100140571	SEASIDE HEIGHTS	NJ		01/19/2024		1,137		(24)			(24)		1,113	1,113			
100140574	OAKTON	VA		01/19/2024		671		(15)			(15)		656	656			
100140575	ANNA	TX		01/19/2024		1,265		(22)			(22)		1,243	1,243			
100140577	LOS ANGELES	CA		01/19/2024		2,500		(19)			(19)		2,481	2,481			
100140579	WAILUKU	HI		01/19/2024		1,474		(22)			(22)		1,452	1,452			
100140581	ANNA	TX		01/19/2024		859		(16)			(16)		843	843			
100140582	RANCHO MISSION VIEJO	CA		01/19/2024		2,073		53			53		2,126	2,126			
100140583	BAKERSFIELD	CA		01/19/2024		804		(9)			(9)		795	795			
100140587	CORONA	CA		01/19/2024		1,264		7			7		1,271	1,271			
100140588	RALEIGH	NC		01/19/2024		769		(9)			(9)		760	760			
100140589	HENDERSON	NV		01/19/2024		591		(17)			(17)		574	574			
100140591	MESA	AZ		01/19/2024		442		(6)			(6)		436	436			
100140593	FONTANA	CA		01/19/2024		8,724		107			107		8,831	8,831			
100140594	MONROE	NC		01/19/2024		588		(13)			(13)		575	575			
100140595	BAKERSFIELD	CA		01/19/2024		732		(16)			(16)		716	716			
100140596	YOUNGSVILLE	NC		01/19/2024		725		(9)			(9)		716	716			
100140597	ANNA	TX		01/19/2024		638		(12)			(12)		626	626			
100140598	MEXICO BEACH	FL		01/19/2024		230		(2)			(2)		228	228			
100140600	SAN MATEO	CA		01/19/2024		5,318		(121)			(121)		5,197	5,197			
100140601	FOLSOM	CA		01/19/2024		1,299		1			1		1,300	1,300			
100140605	BEAUMONT	CA		01/19/2024		971		(15)			(15)		956	956			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140606	BREMERTON	WA		01/19/2024		640		(2)			(2)		638	638			
100140607	FALLING WATERS	WV		01/19/2024		608		(5)			(5)		603	603			
100140608	MIAMI	FL		01/19/2024		1,153		(14)			(14)		1,139	1,139			
100140609	MOUNT VERNON	WA		01/19/2024		1,859		(36)			(36)		1,823	1,823			
100140614	DAWSONVILLE	GA		01/19/2024		892		(13)			(13)		879	879			
100140615	GRAHAM	NC		01/19/2024		20,388		29			29		20,417	20,417			
100140623	MABLETON	GA		01/19/2024		855		(12)			(12)		843	843			
100140624	BAKERSFIELD	CA		01/19/2024		654		(14)			(14)		640	640			
100140625	ROCKVILLE	MD		01/19/2024		1,041		(14)			(14)		1,027	1,027			
100140627	HOUSTON	TX		01/19/2024		2,014		(19)			(19)		1,995	1,995			
100140628	CHARLOTTE	NC		01/19/2024		665		(13)			(13)		652	652			
100140632	OCEAN CITY	MD		01/19/2024		667		(4)			(4)		663	663			
100140633	BROOKLYN	NY		01/19/2024		1,372		(37)			(37)		1,335	1,335			
100140634	HASLET	TX		01/19/2024		538		(14)			(14)		524	524			
100140645	HUDSON OAKS	TX		02/08/2024		3,176		(22)			(22)		3,154	3,154			
100140654	OCEANSIDE	CA		02/08/2024		451		(15)			(15)		436	436			
100140655	SPOKANE VALLEY	WA		02/08/2024		1,109		(54)			(54)		1,055	1,055			
100140656	BUCKEYE	AZ		02/08/2024		1,797		1			1		1,798	1,798			
100140659	DALLAS	TX		02/08/2024		4,488		(179)			(179)		4,309	4,309			
100140664	OKLAHOMA CITY	OK		02/08/2024		554		(44)			(44)		510	510			
100140666	TAMPA	FL		02/08/2024		697		(18)			(18)		679	679			
100140672	COCOA	FL		02/08/2024		1,206		(8)			(8)		1,198	1,198			
100140673	PALERMO	CA		02/08/2024		820		(29)			(29)		791	791			
100140674	PHILADELPHIA	PA		02/08/2024		284		(16)			(16)		268	268			
100140686	DALLAS	TX		02/08/2024		4,513		(324)			(324)		4,189	4,189			
100140688	ALLEN	TX		02/08/2024		2,472		(70)			(70)		2,402	2,402			
100140697	FOX LAKE	IL		02/08/2024		396		(15)			(15)		381	381			
100140700	ARLINGTON	TX		02/08/2024		423		(26)			(26)		397	397			
100140715	ALBUQUERQUE	NM		02/08/2024		860		(6)			(6)		854	854			
100140724	NAPLES	FL		02/08/2024		7,899		(187)			(187)		7,712	7,712			
100140727	VILLA PARK	CA		02/08/2024		2,153		1			1		2,154	2,154			
100140729	SAN LORENZO	CA		02/08/2024		613		(13)			(13)		600	600			
100140732	DELANO	CA		01/22/2024		518		(3)			(3)		515	515			
100140733	PEARLAND	TX		01/22/2024		40,748		(582)			(582)		40,166	40,166			
100140735	HATTERAS	NC		01/22/2024		1,060		(12)			(12)		1,048	1,048			
100140737	PORT SAINT LUCIE	FL		01/22/2024		328		(7)			(7)		321	321			
100140739	PORT SAINT LUCIE	FL		01/22/2024		606		(27)			(27)		579	579			
100140740	PARKER	CO		01/22/2024		218							218	218			
100140741	MIRAMAR	FL		01/22/2024		440		(5)			(5)		435	435			
100140742	WINDER	GA		01/22/2024		350		(11)			(11)		339	339			
100140743	OZONE PARK	NY		01/22/2024		2,309		(12)			(12)		2,297	2,297			
100140745	ESSEX	MD		01/22/2024		1,726		(38)			(38)		1,688	1,688			
100140746	SUGAR LAND	TX		01/22/2024		645		(35)			(35)		610	610			
100140749	KNOXVILLE	TN		01/22/2024		588		(10)			(10)		578	578			
100140750	SAINT PETERSBURG	FL		01/22/2024		509		(22)			(22)		487	487			
100140751	BATON ROUGE	LA		01/22/2024		1,119		(20)			(20)		1,099	1,099			
100140755	CAMDEN	NJ		01/22/2024		244		(21)			(21)		223	223			
100140757	BALTIMORE	MD		01/22/2024		536		(20)			(20)		516	516			
100140760	PERRY HALL	MD		01/22/2024		519		(12)			(12)		507	507			
100140761	BENSALEM	PA		01/22/2024		550		(21)			(21)		529	529			
100140762	COLUMBIA	SC		01/22/2024		236		(2)			(2)		234	234			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140763	BROOKLYN	NY		01/22/2024		913		(2)			(2)		911	911			
100140764	SEVIERVILLE	TN		01/22/2024		1,795		(33)			(33)		1,762	1,762			
100140765	DAVENPORT	FL		01/22/2024		731		(24)			(24)		707	707			
100140770	EGG HARBOR TOWNSHIP	NJ		01/22/2024		304		(13)			(13)		291	291			
100140771	DAVENPORT	FL		01/22/2024		958		(31)			(31)		927	927			
100140772	THE VILLAGES	FL		01/22/2024		921		(25)			(25)		896	896			
100140773	MIAMI	FL		01/22/2024		947		(38)			(38)		909	909			
100140774	SAN BERNARDINO	CA		01/22/2024		1,147		(26)			(26)		1,121	1,121			
100140775	EDISON	NJ		01/22/2024		2,842		(25)			(25)		2,817	2,817			
100140776	BEVERLY	NJ		01/22/2024		338		(12)			(12)		326	326			
100140778	SOUTH GATE	CA		01/22/2024		1,374		(18)			(18)		1,356	1,356			
100140779	POMPANO BEACH	FL		01/22/2024		537		(22)			(22)		515	515			
100140780	HAINES CITY	FL		01/22/2024		498		(23)			(23)		475	475			
100140783	ALBEMARLE	NC		01/22/2024		323		(22)			(22)		301	301			
100140784	DECATUR	GA		01/22/2024		371		(38)			(38)		333	333			
100140786	PROVIDENCE	RI		01/22/2024		529		(31)			(31)		498	498			
100140787	EAST PATCHOGUE	NY		01/22/2024		805		(24)			(24)		781	781			
100140788	ALBANY	GA		01/22/2024		806		(21)			(21)		785	785			
100140794	WESLEY CHAPEL	FL		03/06/2024		1,139		(67)			(67)		1,072	1,072			
100140797	CHARLOTTE	NC		03/06/2024		1,406		(29)			(29)		1,377	1,377			
100140798	SAN LORENZO	CA		03/06/2024		242		(11)			(11)		231	231			
100140800	MERCED	CA		03/06/2024		1,062		(32)			(32)		1,030	1,030			
100140806	EAST MEADOW	NY		03/06/2024		755		(49)			(49)		706	706			
100140808	FRANKFORT	IL		03/06/2024		1,057		(16)			(16)		1,041	1,041			
100140814	OAKLAND	CA		03/06/2024		2,237		(80)			(80)		2,157	2,157			
100140822	HOMESTEAD	FL		03/06/2024		12,555		(404)			(404)		12,151	12,151			
100140823	WEST HEMPSTEAD	NY		03/06/2024		1,335		(39)			(39)		1,296	1,296			
100140826	CHICAGO	IL		03/06/2024		571		(29)			(29)		542	542			
100140832	BROOKLYN	NY		03/06/2024		2,263		(55)			(55)		2,208	2,208			
100140835	CHAGRIN FALLS	OH		03/06/2024		1,189		8			8		1,197	1,197			
100140840	MANAKIN SABOT	VA		03/06/2024		1,693		(14)			(14)		1,679	1,679			
100140841	LAS VEGAS	NV		03/06/2024		881		(56)			(56)		825	825			
100140843	EAST NORTHPORT	NY		03/06/2024		2,858		(70)			(70)		2,788	2,788			
100140847	ESCONDIDO	CA		03/06/2024		3,094		(45)			(45)		3,049	3,049			
100140849	BAY SHORE	NY		03/06/2024		9,241		(241)			(241)		9,000	9,000			
100140850	GLENDALE	AZ		03/06/2024		896		(23)			(23)		873	873			
100140851	SNELLVILLE	GA		03/06/2024		2,197		(76)			(76)		2,121	2,121			
100140852	MIAMI	FL		03/06/2024		911		(53)			(53)		858	858			
100140853	SAVANNAH	GA		03/06/2024		833		(22)			(22)		811	811			
100140855	OCALA	FL		03/06/2024		221		(7)			(7)		214	214			
100140860	CONROE	TX		03/06/2024		2,481		(84)			(84)		2,397	2,397			
100140861	PIEDMONT	SC		03/06/2024		401		(21)			(21)		380	380			
100140865	AUGUSTA	GA		03/06/2024		2,639		(83)			(83)		2,556	2,556			
100140866	LITITZ	PA		03/06/2024		875		(24)			(24)		851	851			
100140874	MIDLOTHIAN	TX		01/25/2024		1,833		12			12		1,845	1,845			
100140875	BATON ROUGE	LA		01/25/2024		344		(6)			(6)		338	338			
100140880	ASHEVILLE	NC		01/25/2024		1,992		(40)			(40)		1,952	1,952			
100140881	ALBUQUERQUE	NM		01/25/2024		511		(18)			(18)		493	493			
100140882	PHOENIX	AZ		01/25/2024		1,001		7			7		1,008	1,008			
100140883	TAMPA	FL		01/25/2024		480		27			27		507	507			
100140884	NEWNAN	GA		01/25/2024		1,910		1			1		1,911	1,911			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140885	WILDWOOD	MO		01/25/2024		309		3			3		312	312			
100140886	PALM BAY	FL		01/25/2024		831		50			50		881	881			
100140887	JACKSONVILLE	FL		01/25/2024		1,223		3			3		1,226	1,226			
100140890	LAS VEGAS	NV		02/26/2024		1,330		(4)			(4)		1,326	1,326			
100140892	LEHIGH ACRES	FL		02/26/2024		334		(17)			(17)		317	317			
100140895	BLOOMINGTON	MN		02/26/2024		1,066		(25)			(25)		1,041	1,041			
100140897	BUENA PARK	CA		02/26/2024		1,521		(58)			(58)		1,463	1,463			
100140899	RIVERVIEW	FL		02/26/2024		548		(17)			(17)		531	531			
100140900	PHOENIX	AZ		02/26/2024		1,449		(59)			(59)		1,390	1,390			
100140902	GREENSBORO	NC		02/26/2024		572		(20)			(20)		552	552			
100140903	EAST POINT	GA		02/26/2024		312		(20)			(20)		292	292			
100140904	LOS ANGELES	CA		02/26/2024		1,928		(22)			(22)		1,906	1,906			
100140908	ATLANTA	GA		02/26/2024		397		(10)			(10)		387	387			
100140909	TORRANCE	CA		02/26/2024		1,651		(57)			(57)		1,594	1,594			
100140910	LAKE ELSINORE	CA		02/26/2024		1,948		(16)			(16)		1,932	1,932			
100140911	CHARLOTTE	NC		02/26/2024		1,579		(61)			(61)		1,518	1,518			
100140913	ORLANDO	FL		02/26/2024		267		(15)			(15)		252	252			
100140914	NORTH MYRTLE BEACH	SC		02/26/2024		919		(10)			(10)		909	909			
100140916	MORRIS PLAINS	NJ		02/26/2024		5,909		(227)			(227)		5,682	5,682			
100140918	MIAMI	FL		02/26/2024		730		(19)			(19)		711	711			
100140919	TORRANCE	CA		02/26/2024		18,320		(353)			(353)		17,967	17,967			
100140921	ENGLEWOOD	FL		02/26/2024		624		(19)			(19)		605	605			
100140922	LAKE HAVASU CITY	AZ		02/26/2024		1,388		(39)			(39)		1,349	1,349			
100140934	MADERA	CA		03/28/2024		649		(25)			(25)		624	624			
100140939	HOUSTON	TX		03/28/2024		660		(39)			(39)		621	621			
100140943	JURUPA VALLEY	CA		03/28/2024		9,893		(82)			(82)		9,811	9,811			
100140946	SNELLVILLE	GA		03/28/2024		649		(31)			(31)		618	618			
100140947	PARKLAND	FL		03/28/2024		2,297		(82)			(82)		2,215	2,215			
100140951	DURHAM	NC		03/28/2024		364		(13)			(13)		351	351			
100140953	NAVASOTA	TX		03/28/2024		377		(19)			(19)		358	358			
100140964	LA QUINTA	CA		03/28/2024		925		(2)			(2)		923	923			
100140969	RENO	NV		03/28/2024		680		(43)			(43)		637	637			
100140973	SALINAS	CA		03/28/2024		312		(2)			(2)		310	310			
100140978	LARGO	FL		03/28/2024		953		(8)			(8)		945	945			
100140980	PORT SAINT LUCIE	FL		03/28/2024		1,008		(27)			(27)		981	981			
100140981	HOLIDAY	FL		03/28/2024		475							475	475			
100140983	LOS ANGELES	CA		03/28/2024		1,571		(40)			(40)		1,531	1,531			
100140990	LEVITTOWN	NY		01/26/2024		1,243		4			4		1,247	1,247			
100140994	COSTA MESA	CA		02/20/2024		826		(21)			(21)		805	805			
100141006	HOUSTON	TX		02/20/2024		4,718		(171)			(171)		4,547	4,547			
100141007	RICHMOND	TX		02/20/2024		1,941		(81)			(81)		1,860	1,860			
100141009	DAVENPORT	FL		02/20/2024		740		(36)			(36)		704	704			
100141010	PHILADELPHIA	PA		02/20/2024		358		(17)			(17)		341	341			
100141013	MCKINNEY	TX		02/20/2024		762		(21)			(21)		741	741			
100141014	LAS VEGAS	NV		02/20/2024		19,875		(580)			(580)		19,295	19,295			
100141017	CATHEDRAL CITY	CA		02/20/2024		889		(24)			(24)		865	865			
100141019	MILFORD	CT		02/20/2024		1,017		(21)			(21)		996	996			
100141020	PHILADELPHIA	PA		02/20/2024		19,466		(892)			(892)		18,574	18,574			
100141023	ROSENBERG	TX		02/20/2024		715		(12)			(12)		703	703			
100141026	POMPANO BEACH	FL		02/20/2024		683		(17)			(17)		666	666			
100141027	ROCKWALL	TX		02/20/2024		762		(25)			(25)		737	737			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141031	INDIANAPOLIS	IN		02/20/2024		3,281		(50)			(50)		3,231	3,231			
100141032	VERO BEACH	FL		02/20/2024		582		(33)			(33)		549	549			
100141033	GRAND SALINE	TX		02/20/2024		1,782		(97)			(97)		1,685	1,685			
100141034	LOS ANGELES	CA		02/20/2024		1,934		(55)			(55)		1,879	1,879			
100141035	ORLANDO	FL		02/20/2024		1,888							1,888	1,888			
100141036	MANSFIELD	TX		02/20/2024		1,263		(66)			(66)		1,197	1,197			
100141038	SUGAR LAND	TX		02/20/2024		1,089		(26)			(26)		1,063	1,063			
100141039	SAN FRANCISCO	CA		02/20/2024		1,145		(27)			(27)		1,118	1,118			
100141041	REX	GA		02/20/2024		4,094		(100)			(100)		3,994	3,994			
100141042	ODESSA	FL		02/20/2024		1,317		(18)			(18)		1,299	1,299			
100141043	KISSIMMEE	FL		02/20/2024		488		(15)			(15)		473	473			
100141044	KISSIMMEE	FL		02/20/2024		345		(6)			(6)		339	339			
100141045	DOUGLASVILLE	GA		02/20/2024		500		(18)			(18)		482	482			
100141046	SHERMAN OAKS	CA		02/20/2024		2,409		(23)			(23)		2,386	2,386			
100141049	HOUSTON	TX		02/20/2024		390		(10)			(10)		380	380			
100141050	CALABASAS	CA		02/20/2024		678		(19)			(19)		659	659			
100141052	ORLANDO	FL		02/20/2024		1,361		(22)			(22)		1,339	1,339			
100141053	LOS ANGELES	CA		02/20/2024		1,912		(50)			(50)		1,862	1,862			
100141054	HOUSTON	TX		02/20/2024		410		(5)			(5)		405	405			
100141057	BRANDON	FL		02/20/2024		452		(19)			(19)		433	433			
100141058	TEMECULA	CA		02/20/2024		919		(18)			(18)		901	901			
100141059	NAPLES	FL		02/20/2024		1,391		(34)			(34)		1,357	1,357			
100141060	WYLIE	TX		02/20/2024		814		(21)			(21)		793	793			
100141061	KISSIMMEE	FL		02/20/2024		1,795		(45)			(45)		1,750	1,750			
100141062	CONROE	TX		02/20/2024		588		(6)			(6)		582	582			
100141064	SANTA CLARITA	CA		02/20/2024		6,098		(57)			(57)		6,041	6,041			
100141066	HOUSTON	TX		02/20/2024		2,650		(73)			(73)		2,577	2,577			
100141067	ANAHEIM	CA		02/20/2024		24,512		(245)			(245)		24,267	24,267			
100141068	MODESTO	CA		02/20/2024		1,494		(88)			(88)		1,406	1,406			
100141070	FLOWERY BRANCH	GA		02/20/2024		1,560		(60)			(60)		1,500	1,500			
100141072	BATON ROUGE	LA		02/20/2024		767		(12)			(12)		755	755			
100141073	HUNTINGTON BEACH	CA		02/20/2024		2,336		(30)			(30)		2,306	2,306			
100141074	SUWANEE	GA		02/20/2024		645		(30)			(30)		615	615			
100141076	LAS VEGAS	NV		02/20/2024		787		(34)			(34)		753	753			
100141077	WEST HAVERSTRAW	NY		01/30/2024		1,050		(63)			(63)		987	987			
100141079	COUNTRY CLUB HILLS	IL		01/30/2024		376		(12)			(12)		364	364			
100141080	NEWARK	NJ		01/30/2024		1,482		(38)			(38)		1,444	1,444			
100141081	NEWARK	NJ		01/30/2024		1,450		(39)			(39)		1,411	1,411			
100141082	MONTICELLO	NY		01/30/2024		661		(13)			(13)		648	648			
100141083	EAST ORANGE	NJ		01/30/2024		1,389		(36)			(36)		1,353	1,353			
100141084	NEWARK	NJ		01/30/2024		1,494		(39)			(39)		1,455	1,455			
100141086	WATERBURY	CT		01/30/2024		810		(19)			(19)		791	791			
100141090	AURORA	IL		01/30/2024		402		(8)			(8)		394	394			
100141091	ROSELLE	NJ		01/30/2024		1,175		(35)			(35)		1,140	1,140			
100141092	MONROE	NY		01/30/2024		1,051		(64)			(64)		987	987			
100141094	DETROIT	MI		01/30/2024		302		(10)			(10)		292	292			
100141096	DETROIT	MI		01/30/2024		439		5			5		444	444			
100141097	DETROIT	MI		01/30/2024		458		(12)			(12)		446	446			
100141098	LAKE VILLA	IL		01/30/2024		280		(10)			(10)		270	270			
100141102	SHIRLEY	NY		01/30/2024		746		(21)			(21)		725	725			
100141104	MARCUS HOOK	PA		01/30/2024		284		(13)			(13)		271	271			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100141106	PHILADELPHIA	PA		01/30/2024		721		(29)			(29)		692	692			
100141107	LEBANON	PA		01/30/2024		185		(5)			(5)		180	180			
100141111	MASTIC BEACH	NY		01/30/2024		943		(23)			(23)		920	920			
100141116	TALLAHASSEE	FL		01/30/2024		675		(6)			(6)		669	669			
100141117	CHICAGO	IL		01/30/2024		412		(11)			(11)		401	401			
100141119	HARLINGEN	TX		01/30/2024		254		(7)			(7)		247	247			
100141120	ROCK HILL	NY		01/30/2024		604		(24)			(24)		580	580			
100141121	SAN BERNARDINO	CA		01/30/2024		829		(50)			(50)		779	779			
100141123	QUEENS	NY		01/30/2024		776		(2)			(2)		774	774			
100141124	WOODRIDGE	NY		01/30/2024		377		(9)			(9)		368	368			
100141125	BALTIMORE	MD		01/30/2024		464		(22)			(22)		442	442			
100141126	LOS ANGELES	CA		01/30/2024		1,836		(118)			(118)		1,718	1,718			
100141127	LAKE ELSINORE	CA		01/30/2024		748		(41)			(41)		707	707			
100141128	REISTERSTOWN	MD		01/30/2024		316		(6)			(6)		310	310			
100141129	CAPE MAY COURT HOUSE	NJ		01/30/2024		162,452		41			41		162,493	108,479		(54,014)	(54,014)
100141130	POTTSVILLE	PA		01/30/2024		166		(5)			(5)		161	161			
100141131	PITTSTON	PA		01/30/2024		276		(5)			(5)		271	271			
100141133	WINSLOW	NJ		01/30/2024		258		(8)			(8)		250	250			
100141135	KINGSTON	NY		01/30/2024		1,502		(42)			(42)		1,460	1,460			
100141139	WEST BERLIN	NJ		01/30/2024		430		(7)			(7)		423	423			
100141140	CAMDEN	NJ		01/30/2024		209		(6)			(6)		203	203			
100141143	LATROBE	PA		01/30/2024		310		(17)			(17)		293	293			
100141144	WOODRIDGE	NY		01/30/2024		511		(14)			(14)		497	497			
100141145	CAMDEN	NJ		01/30/2024		194		(5)			(5)		189	189			
100141146	SOUTH FALLSBURG	NY		01/30/2024		572		(10)			(10)		562	562			
100141147	SOUTH FALLSBURG	NY		01/30/2024		587		(12)			(12)		575	575			
100141148	THE BRONX	NY		01/30/2024		1,674		(60)			(60)		1,614	1,614			
100141149	BUFFALO	NY		01/30/2024		318		(8)			(8)		310	310			
100141151	ALEXANDRIA	VA		01/30/2024		317		(4)			(4)		313	313			
100141154	TEXARKANA	TX		01/30/2024		663		(36)			(36)		627	627			
100141155	BUFFALO	NY		01/30/2024		4,100		(154)			(154)		3,946	3,946			
100141157	COLUMBUS	OH		01/30/2024		563		(1)			(1)		562	562			
100141158	KENOSHA	WI		01/30/2024		310		(5)			(5)		305	305			
100141161	WINDSOR	CT		01/30/2024		197		(1)			(1)		196	196			
100141163	DALLAS	TX		01/30/2024		446		(2)			(2)		444	444			
100141164	STATEN ISLAND	NY		01/30/2024		1,332		(20)			(20)		1,312	1,312			
100141165	LAKEWOOD	NJ		01/30/2024		649		(12)			(12)		637	637			
100141166	EAST STROUDSBURG	PA		01/30/2024		359		(7)			(7)		352	352			
100141167	STATEN ISLAND	NY		01/30/2024		966		(26)			(26)		940	940			
100141168	MACON	GA		01/30/2024		212		(5)			(5)		207	207			
100141169	WOODRIDGE	NY		01/30/2024		702		7			7		709	709			
100141170	MONTICELLO	NY		01/30/2024		193		(4)			(4)		189	189			
100141171	MEMPHIS	TN		01/30/2024		279		(8)			(8)		271	271			
100141172	PATERSON	NJ		01/30/2024		728		(14)			(14)		714	714			
100141173	UNION CITY	GA		01/30/2024		255		(4)			(4)		251	251			
100141174	FORT WORTH	TX		01/30/2024		357		(4)			(4)		353	353			
100141178	UNION	SC		01/30/2024		292		(4)			(4)		288	288			
100141179	STATESVILLE	NC		01/30/2024		503		(9)			(9)		494	494			
100141181	STATESVILLE	NC		01/30/2024		503		(9)			(9)		494	494			
100141182	STATESVILLE	NC		01/30/2024		521		(10)			(10)		511	511			
100141183	STATESVILLE	NC		01/30/2024		522		(10)			(10)		512	512			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141184	LIDO BEACH	NY		01/30/2024		4,312		(133)			(133)		4,179	4,179			
100141185	MEMPHIS	TN		01/30/2024		373		(13)			(13)		360	360			
100141187	CLEVELAND HEIGHTS	OH		01/30/2024		184		(3)			(3)		181	181			
100141188	MEMPHIS	TN		01/30/2024		245		(3)			(3)		242	242			
100141190	PHILADELPHIA	PA		01/30/2024		362		(4)			(4)		358	358			
100141195	OKLAHOMA CITY	OK		01/30/2024		22,256		(263)			(263)		21,993	21,993			
100141196	KISSIMMEE	FL		01/30/2024		1,980		15			15		1,995	1,995			
100141198	MIAMISBURG	OH		01/30/2024		311		(2)			(2)		309	309			
100141199	LAS VEGAS	NV		01/30/2024		1,752		(9)			(9)		1,743	1,743			
100141200	TAMPA	FL		01/30/2024		914		(21)			(21)		893	893			
100141201	FORT WORTH	TX		01/30/2024		313		(13)			(13)		300	300			
100141202	LOUISVILLE	KY		01/30/2024		305		(11)			(11)		294	294			
100141203	BATON ROUGE	LA		01/30/2024		678		(24)			(24)		654	654			
100141204	ORLANDO	FL		01/30/2024		280		(1)			(1)		279	279			
100141205	ZEPHYRHILLS	FL		01/30/2024		767		(11)			(11)		756	756			
100141207	HUDSON	FL		01/30/2024		366		(11)			(11)		355	355			
100141212	NORCROSS	GA		01/30/2024		2,066		(64)			(64)		2,002	2,002			
100141213	RICHMOND	TX		01/30/2024		1,464		(45)			(45)		1,419	1,419			
100141214	CLACKAMAS	OR		01/30/2024		1,070		(18)			(18)		1,052	1,052			
100141215	GARDEN GROVE	CA		01/30/2024		1,390		(16)			(16)		1,374	1,374			
100141217	MEMPHIS	TN		01/30/2024		105		(6)			(6)		99	99			
100141218	SMYRNA	TN		01/30/2024		482		(14)			(14)		468	468			
100141219	HOMESTEAD	FL		01/30/2024		881		(25)			(25)		856	856			
100141221	MAGNOLIA	TX		01/30/2024		1,596		(8)			(8)		1,588	1,588			
100141224	ALLENTOWN	PA		01/30/2024		593		(14)			(14)		579	579			
100141226	ESSEX	MD		01/30/2024		298		(17)			(17)		281	281			
100141227	WINTER HAVEN	FL		01/30/2024		350		(13)			(13)		337	337			
100141229	HOUSTON	TX		01/30/2024		660		(13)			(13)		647	647			
100141230	VALRICO	FL		01/30/2024		495		(11)			(11)		484	484			
100141231	IRVING	TX		01/30/2024		458		(30)			(30)		428	428			
100141232	HOUSTON	TX		01/30/2024		470		(14)			(14)		456	456			
100141236	HUNTINGTON BEACH	CA		01/30/2024		1,872		(30)			(30)		1,842	1,842			
100141237	SILVER SPRING	MD		01/30/2024		785		(7)			(7)		778	778			
100141238	VIRGINIA BEACH	VA		01/30/2024		491		(14)			(14)		477	477			
100141239	HUMBLE	TX		01/30/2024		653		(12)			(12)		641	641			
100141241	DAVENPORT	FL		01/30/2024		1,393		(54)			(54)		1,339	1,339			
100141242	DAVENPORT	FL		01/30/2024		834		12			12		846	846			
100141243	CARTERSVILLE	GA		01/30/2024		412		(17)			(17)		395	395			
100141246	HENDERSON	NV		01/30/2024		598		(14)			(14)		584	584			
100141247	LAKE WALES	FL		01/30/2024		472		(14)			(14)		458	458			
100141248	GLEN COVE	NY		01/30/2024		1,013		(13)			(13)		1,000	1,000			
100141249	ARLINGTON HEIGHTS	IL		01/30/2024		4,518		(77)			(77)		4,441	4,441			
100141250	LAWRENCEVILLE	GA		01/30/2024		725		(22)			(22)		703	703			
100141251	SPRING VALLEY	NY		01/30/2024		1,054		(21)			(21)		1,033	1,033			
100141252	WATERBURY	CT		01/30/2024		530		(4)			(4)		526	526			
100141264	RICHMOND	TX		01/30/2024		7,346		(62)			(62)		7,284	7,284			
100141266	ODESSA	FL		01/30/2024		1,012		(1)			(1)		1,011	1,011			
100141267	CHAMPIONS GATE	FL		01/30/2024		847		(1)			(1)		846	846			
100141268	HORSHAM	PA		01/30/2024		860		(7)			(7)		853	853			
100141269	CHAMPIONS GATE	FL		01/30/2024		709		(13)			(13)		696	696			
100141270	WOODBRIDGE	VA		01/30/2024		825		(25)			(25)		800	800			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141272	HAVERTOWN	PA		01/30/2024		1,192		(18)			(18)		1,174	1,174			
100141273	PEMBROKE PINES	FL		01/30/2024		791		(20)			(20)		771	771			
100141275	SPRINGFIELD	VA		01/30/2024		387		(13)			(13)		374	374			
100141277	WOOLWICH TWP	NJ		01/30/2024		584		(23)			(23)		561	561			
100141279	GARDEN GROVE	CA		01/30/2024		2,491		(56)			(56)		2,435	2,435			
100141280	PERRY	GA		01/30/2024		544		(7)			(7)		537	537			
100141281	SANTA ANA	CA		01/30/2024		1,004		(27)			(27)		977	977			
100141282	CHERRYVILLE	NC		01/30/2024		168		(8)			(8)		160	160			
100141284	SAN ANTONIO	TX		01/30/2024		899		(18)			(18)		881	881			
100141285	TEXARKANA	TX		01/30/2024		384		(16)			(16)		368	368			
100141286	SEATTLE	WA		01/30/2024		10,032		(103)			(103)		9,929	9,929			
100141290	PHILADELPHIA	PA		01/30/2024		349		(14)			(14)		335	335			
100141292	KATY	TX		01/30/2024		606		(11)			(11)		595	595			
100141295	STATEN ISLAND	NY		01/30/2024		4,985		(43)			(43)		4,942	4,942			
100141299	BATON ROUGE	LA		01/30/2024		432		(20)			(20)		412	412			
100141302	KISSIMMEE	FL		01/30/2024		703		(13)			(13)		690	690			
100141303	KISSIMMEE	FL		01/30/2024		653		(11)			(11)		642	642			
100141305	DREXEL HILL	PA		01/30/2024		279		(14)			(14)		265	265			
100141306	MISSION	TX		01/30/2024		455		(21)			(21)		434	434			
100141309	NEWARK	DE		01/30/2024		403		(6)			(6)		397	397			
100141310	KATY	TX		01/30/2024		611		(13)			(13)		598	598			
100141312	MISSION	TX		01/30/2024		460		(5)			(5)		455	455			
100141313	WESLEY CHAPEL	FL		01/30/2024		571		(11)			(11)		560	560			
100141314	ORLANDO	FL		01/30/2024		507		(10)			(10)		497	497			
100141316	GRAND PRAIRIE	TX		01/30/2024		580		(20)			(20)		560	560			
100141317	GARDEN GROVE	CA		01/30/2024		2,638		(80)			(80)		2,558	2,558			
100141318	CLARKSVILLE	TN		01/30/2024		452		(23)			(23)		429	429			
100141321	KISSIMMEE	FL		01/30/2024		529		(3)			(3)		526	526			
100141322	PELHAM	AL		01/30/2024		441		(14)			(14)		427	427			
100141324	MARANA	AZ		01/30/2024		834		(4)			(4)		830	830			
100141325	BRAINTREE	MA		01/30/2024		1,519		(4)			(4)		1,515	1,515			
100141328	LOS ANGELES	CA		01/30/2024		2,389		(39)			(39)		2,350	2,350			
100141329	GEORGETOWN	TX		01/30/2024		1,220		(48)			(48)		1,172	1,172			
100141330	CLEARWATER	FL		01/30/2024		405		(8)			(8)		397	397			
100141332	EAGLE LAKE	FL		01/30/2024		600		(3)			(3)		597	597			
100141333	SAN FRANCISCO	CA		01/30/2024		1,476		(2)			(2)		1,474	1,474			
100141335	EDMOND	OK		01/30/2024		1,077		(15)			(15)		1,062	1,062			
100141337	CARROLLTON	TX		01/30/2024		439		(14)			(14)		425	425			
100141339	LEWIS CENTER	OH		01/30/2024		526		(3)			(3)		523	523			
100141340	LOS ANGELES	CA		01/30/2024		976		(6)			(6)		970	970			
100141341	CLERMONT	FL		01/30/2024		1,848		(22)			(22)		1,826	1,826			
100141344	ORANGE	CA		01/30/2024		1,187		(20)			(20)		1,167	1,167			
100141349	LAS VEGAS	NV		01/30/2024		1,021		(28)			(28)		993	993			
100141351	AUBREY	TX		01/30/2024		660		(8)			(8)		652	652			
100141352	LOS ANGELES	CA		01/30/2024		978		(20)			(20)		958	958			
100141353	LAS VEGAS	NV		01/30/2024		702		(15)			(15)		687	687			
100141354	PORT CHARLOTTE	FL		01/30/2024		518		(21)			(21)		497	497			
100141356	DUBLIN	CA		01/30/2024		661		(7)			(7)		654	654			
100141357	NORCROSS	GA		01/30/2024		369		(12)			(12)		357	357			
100141359	MAGNOLIA	TX		01/30/2024		417		(9)			(9)		408	408			
100141362	FLEMING ISLAND	FL		01/30/2024		595		(6)			(6)		589	589			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141363	HOUSTON	TX		01/30/2024		2,110		(89)			(89)		2,021	2,021			
100141364	WILMINGTON	NC		01/30/2024		581		7			7		588	588			
100141365	WINDER	GA		01/30/2024		1,341		(34)			(34)		1,307	1,307			
100141369	SUN VALLEY AREA LOS ANGELES	CA		01/30/2024		1,193		(20)			(20)		1,173	1,173			
100141370	FULLERTON	CA		01/30/2024		877		(14)			(14)		863	863			
100141371	FAYETTEVILLE	NC		01/30/2024		1,603		(38)			(38)		1,565	1,565			
100141375	KATY	TX		01/30/2024		2,379		(97)			(97)		2,282	2,282			
100141376	OKLAHOMA CITY	OK		01/30/2024		362		3			3		365	365			
100141377	MURPHY	TX		01/30/2024		1,095		(7)			(7)		1,088	1,088			
100141379	FLORENCE	SC		01/30/2024		339		(13)			(13)		326	326			
100141380	GARLAND	TX		01/30/2024		628		(28)			(28)		600	600			
100141382	HOUSTON	TX		01/30/2024		479		(26)			(26)		453	453			
100141384	LOS ANGELES	CA		01/30/2024		3,022		(48)			(48)		2,974	2,974			
100141385	EDMOND	OK		01/30/2024		660		(5)			(5)		655	655			
100141386	HAVERTOWN	PA		01/30/2024		541		(14)			(14)		527	527			
100141387	REVERE	MA		01/30/2024		2,873		(52)			(52)		2,821	2,821			
100141388	SAN ANTONIO	TX		01/30/2024		1,443		7			7		1,450	1,450			
100141390	CYPRESS	CA		01/30/2024		1,569		(31)			(31)		1,538	1,538			
100141391	SAVANNAH	GA		01/30/2024		449		(10)			(10)		439	439			
100141395	RICHMOND	TX		01/30/2024		742		(11)			(11)		731	731			
100141396	PHILADELPHIA	PA		01/30/2024		289		(9)			(9)		280	280			
100141397	WINDERMERE	FL		01/30/2024		790		(19)			(19)		771	771			
100141398	FRESNO	CA		01/30/2024		452		(28)			(28)		424	424			
100141399	BARTLESVILLE	OK		01/30/2024		727		(22)			(22)		705	705			
100141400	ACTON AREA	CA		01/30/2024		2,323		(75)			(75)		2,248	2,248			
100141402	TALLAHASSEE	FL		01/30/2024		393		2			2		395	395			
100141404	LONG BRANCH	NJ		01/30/2024		1,387		(13)			(13)		1,374	1,374			
100141405	GULF SHORES	AL		01/30/2024		1,494		22			22		1,516	1,516			
100141407	TALLAHASSEE	FL		01/30/2024		393		2			2		395	395			
100141409	TALLAHASSEE	FL		01/30/2024		393		2			2		395	395			
100141412	SANGER	TX		01/30/2024		1,454		(47)			(47)		1,407	1,407			
100141413	GREER	SC		01/30/2024		715		(5)			(5)		710	710			
100141414	SANFORD	NC		01/30/2024		534		(36)			(36)		498	498			
100141415	LYMAN	SC		01/30/2024		530		(4)			(4)		526	526			
100141419	LAS VEGAS	NV		01/30/2024		981		(33)			(33)		948	948			
100141421	ALTAMONTE SPRINGS	FL		01/30/2024		434		10			10		444	444			
100141422	ROCKFORD	IL		01/30/2024		188		(10)			(10)		178	178			
100141424	LAS VEGAS	NV		01/30/2024		662		(6)			(6)		656	656			
100141425	PHOENIX	AZ		01/30/2024		428		(4)			(4)		424	424			
100141428	ATLANTA	GA		01/30/2024		2,516		(30)			(30)		2,486	2,486			
100141429	WATSONVILLE	CA		01/30/2024		1,335		(29)			(29)		1,306	1,306			
100141430	LOS ANGELES	CA		01/30/2024		741		(12)			(12)		729	729			
100141432	LAKE WORTH	FL		01/30/2024		937		(20)			(20)		917	917			
100141434	AUSTELL	GA		01/30/2024		4,376		(256)			(256)		4,120	4,120			
100141436	LAS VEGAS	NV		01/30/2024		234		(11)			(11)		223	223			
100141437	BELLEVILLE	NJ		01/30/2024		536		(21)			(21)		515	515			
100141438	NEWPORT NEWS	VA		01/30/2024		316		(24)			(24)		292	292			
100141439	GARLAND	TX		01/30/2024		755		(32)			(32)		723	723			
100141440	DALLAS	TX		01/30/2024		438		(31)			(31)		407	407			
100141441	JEFFERSONVILLE	IN		01/30/2024		781		(20)			(20)		761	761			
100141442	PLYMOUTH	MA		01/30/2024		600		(9)			(9)		591	591			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141444	BELLEVILLE	NJ		01/30/2024		949		(9)			(9)		940	940			
100141447	WINNETKA	CA		01/30/2024		756		(13)			(13)		743	743			
100141450	PROVIDENCE	RI		01/30/2024		806		(30)			(30)		776	776			
100141454	CYPRESS	TX		01/30/2024		408		(6)			(6)		402	402			
100141456	PLYMOUTH	MA		01/30/2024		695		(14)			(14)		681	681			
100141458	ORLANDO	FL		01/30/2024		465		(4)			(4)		461	461			
100141461	CAMARILLO	CA		01/30/2024		1,384		(2)			(2)		1,382	1,382			
100141465	BUFFALO GROVE	IL		01/30/2024		900		(26)			(26)		874	874			
100141470	MODESTO	CA		01/30/2024		2,070		64			64		2,134	2,134			
100141472	SILVER SPRING	MD		01/30/2024		407		(23)			(23)		384	384			
100141473	NORTH BERGEN	NJ		01/30/2024		1,583		(33)			(33)		1,550	1,550			
100141480	ECORSE	MI		01/30/2024		267		(10)			(10)		257	257			
100141485	VICTORVILLE	CA		01/30/2024		807		(26)			(26)		781	781			
100141486	COMMERCE	CA		01/30/2024		920		(37)			(37)		883	883			
100141488	OSAWATOMIE	KS		01/30/2024		600		(18)			(18)		582	582			
100141489	SALISBURY	MD		01/30/2024		350		(17)			(17)		333	333			
100141491	SULPHUR	LA		01/30/2024		277		(18)			(18)		259	259			
100141493	SMYRNA	GA		01/30/2024		1,316		(37)			(37)		1,279	1,279			
100141494	TOLLESON	AZ		01/30/2024		4,843		67			67		4,910	4,910			
100141496	SPRING	TX		01/30/2024		1,000		(58)			(58)		942	942			
100141498	MIRAMAR	FL		01/30/2024		779		(39)			(39)		740	740			
100141500	CAPE CORAL	FL		01/30/2024		786		(13)			(13)		773	773			
100141501	BALTIMORE	MD		01/30/2024		402		(23)			(23)		379	379			
100141505	HEMET	CA		01/30/2024		1,008		(43)			(43)		965	965			
100141506	CONVERSE	TX		01/30/2024		251		(18)			(18)		233	233			
100141512	BAKERSFIELD	CA		01/30/2024		564		(27)			(27)		537	537			
100141514	BOWIE	MD		01/30/2024		1,297		(49)			(49)		1,248	1,248			
100141516	LOS ANGELES	CA		01/30/2024		1,262		(51)			(51)		1,211	1,211			
100141518	RICHMOND	VA		01/30/2024		386		(16)			(16)		370	370			
100141523	ATLANTA	GA		01/30/2024		593		(23)			(23)		570	570			
100141524	SEVERANCE	CO		01/30/2024		2,160		40			40		2,200	2,200			
100141525	YPSILANTI	MI		01/30/2024		313		(17)			(17)		296	296			
100141527	SALT LAKE CITY	UT		01/30/2024		527		(14)			(14)		513	513			
100141528	CAPE CORAL	FL		01/30/2024		2,620		24			24		2,644	2,644			
100141529	HOMOSASSA	FL		01/30/2024		348		(21)			(21)		327	327			
100141530	CORPUS CHRISTI	TX		01/30/2024		516		(3)			(3)		513	513			
100141531	PHOENIX	AZ		01/30/2024		596		(26)			(26)		570	570			
100141534	KISSIMMEE	FL		01/30/2024		320		(6)			(6)		314	314			
100141535	CYPRESS	TX		01/30/2024		473		(12)			(12)		461	461			
100141537	GLENDORA	CA		01/30/2024		1,141		(25)			(25)		1,116	1,116			
100141540	SAN BERNARDINO	CA		01/30/2024		986		(23)			(23)		963	963			
100141542	PETERSBURG	VA		01/30/2024		405							405	405			
100141546	MONTGOMERY	AL		01/30/2024		309							309	309			
100141547	FRESNO	CA		01/30/2024		577		(17)			(17)		560	560			
100141548	MARRERO	LA		01/30/2024		290		(17)			(17)		273	273			
100141549	CORONA	CA		01/30/2024		585		6			6		591	591			
100141551	HIGHLAND	CA		01/30/2024		269		(5)			(5)		264	264			
100141553	SAINT PETERSBURG	FL		01/30/2024		486		(18)			(18)		468	468			
100141554	MIDLOTHIAN	TX		01/30/2024		654		(44)			(44)		610	610			
100141555	CASA GRANDE	AZ		01/30/2024		769		(5)			(5)		764	764			
100141559	LOS ANGELES	CA		01/30/2024		1,065		(27)			(27)		1,038	1,038			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141560	HARVEY	LA		01/30/2024		266		(9)			(9)		257	257			
100141561	REDLANDS	CA		01/30/2024		929		(38)			(38)		891	891			
100141563	BALTIMORE	MD		01/30/2024		675		(24)			(24)		651	651			
100141565	CLAYTON	NC		01/30/2024		619		(19)			(19)		600	600			
100141569	BONHAM	TX		01/30/2024		698		(21)			(21)		677	677			
100141572	BROKEN ARROW	OK		01/30/2024		1,208		(12)			(12)		1,196	1,196			
100141573	LITTLE ROCK	AR		01/30/2024		3,843		(67)			(67)		3,776	3,776			
100141575	PORTERVILLE	CA		01/30/2024		361		(5)			(5)		356	356			
100141576	BALDWIN PARK	CA		01/30/2024		1,388		(17)			(17)		1,371	1,371			
100141578	LOS ANGELES	CA		01/30/2024		1,071		(48)			(48)		1,023	1,023			
100141580	SAN MARCOS	TX		01/30/2024		787		(29)			(29)		758	758			
100141581	HOUSTON	TX		01/30/2024		5,202		(227)			(227)		4,975	4,975			
100141584	GLEN BURNIE	MD		01/30/2024		683		(7)			(7)		676	676			
100141585	LADY LAKE	FL		01/30/2024		511		(15)			(15)		496	496			
100141590	LOS ANGELES	CA		01/30/2024		2,002		(35)			(35)		1,967	1,967			
100141593	SKOKIE	IL		01/30/2024		990		3			3		993	993			
100141594	TEXARKANA	TX		01/30/2024		373		(24)			(24)		349	349			
100141598	SOMERSET	MA		01/30/2024		32,506		(278)			(278)		32,228	32,228			
100141599	RAYTOWN	MO		01/30/2024		1,120		(27)			(27)		1,093	1,093			
100141602	MOAB	UT		01/30/2024		908		(36)			(36)		872	872			
100141604	DULUTH	GA		01/30/2024		3,938		(60)			(60)		3,878	3,878			
100141606	SANTA ANA	CA		01/30/2024		1,911		10			10		1,921	1,921			
100141607	SOUTH YARMOUTH	MA		01/30/2024		1,391		(25)			(25)		1,366	1,366			
100141608	SANTA CLARITA	CA		01/30/2024		3,215		(28)			(28)		3,187	3,187			
100141609	AURORA	IL		01/30/2024		161		(2)			(2)		159	159			
100141612	OKLAHOMA CITY	OK		01/30/2024		219		(15)			(15)		204	204			
100141613	CHICAGO	IL		01/30/2024		449		(24)			(24)		425	425			
100141614	RIFLE	CO		01/30/2024		1,125		(18)			(18)		1,107	1,107			
100141615	ARABI	LA		01/30/2024		468		(25)			(25)		443	443			
100141616	WOOSTER	OH		01/30/2024		854		5			5		859	859			
100141618	OKLAHOMA CITY	OK		01/30/2024		522		(24)			(24)		498	498			
100141619	STAFFORD	VA		01/30/2024		740		(24)			(24)		716	716			
100141621	CHICAGO	IL		01/30/2024		1,860		(30)			(30)		1,830	1,830			
100141622	MISSOURI CITY	TX		01/30/2024		558		(33)			(33)		525	525			
100141624	ATLANTA	GA		01/30/2024		607		(12)			(12)		595	595			
100141625	SNELLVILLE	GA		01/30/2024		1,065		(26)			(26)		1,039	1,039			
100141628	SANTA ROSA	CA		01/30/2024		1,383		1			1		1,384	1,384			
100141630	HOLIDAY	FL		01/30/2024		595		(32)			(32)		563	563			
100141631	FRESNO	CA		01/30/2024		1,539		2			2		1,541	1,541			
100141633	GRESHAM	OR		01/30/2024		944		7			7		951	951			
100141635	SANTA CLARA	CA		01/30/2024		2,285		(76)			(76)		2,209	2,209			
100141641	OCALA	FL		01/30/2024		701		(20)			(20)		681	681			
100141643	BAKERSFIELD	CA		01/30/2024		857		(9)			(9)		848	848			
100141647	CYPRESS	TX		01/30/2024		650							650	650			
100141650	ANTIOCH	TN		01/30/2024		588		(6)			(6)		582	582			
100141653	ATLANTA	GA		01/30/2024		520		(16)			(16)		504	504			
100141654	ELKRIDGE	MD		01/30/2024		1,105		(12)			(12)		1,093	1,093			
100141656	MEMPHIS	TN		01/30/2024		246		(10)			(10)		236	236			
100141658	MESA	AZ		01/30/2024		1,118		(19)			(19)		1,099	1,099			
100141660	CLEVELAND	OH		01/30/2024		249		(7)			(7)		242	242			
100141661	LAS VEGAS	NV		01/30/2024		1,045		(36)			(36)		1,009	1,009			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141662	CASA GRANDE	AZ		01/30/2024		482		(11)			(11)		471	471			
100141664	HOUSTON	TX		01/30/2024		393		(28)			(28)		365	365			
100141665	BROOKLYN PARK	MD		01/30/2024		390		(22)			(22)		368	368			
100141666	BROOKLYN	MD		01/30/2024		477		(26)			(26)		451	451			
100141667	LINCOLN	AL		01/30/2024		334							334	334			
100141670	CHICAGO	IL		01/30/2024		2,191		(13)			(13)		2,178	2,178			
100141672	SAN ANTONIO	TX		01/30/2024		1,242		(43)			(43)		1,199	1,199			
100141673	COLORADO SPRINGS	CO		01/30/2024		441		(10)			(10)		431	431			
100141679	SAN MARCOS	TX		01/30/2024		1,060		(30)			(30)		1,030	1,030			
100141680	MAGNOLIA	TX		01/30/2024		788		(36)			(36)		752	752			
100141681	COLUMBUS	GA		01/30/2024		146		2			2		148	148			
100141682	LEOMINSTER	MA		01/30/2024		2,626		(11)			(11)		2,615	2,615			
100141685	PORTLAND	OR		01/30/2024		1,444		(18)			(18)		1,426	1,426			
100141686	SPRINGFIELD	MA		01/30/2024		463		(29)			(29)		434	434			
100141687	DECATUR	GA		01/30/2024		240		(16)			(16)		224	224			
100141689	CHARLOTTE	NC		01/30/2024		605		(26)			(26)		579	579			
100141692	LOS ANGELES	CA		01/30/2024		2,033		(60)			(60)		1,973	1,973			
100141693	NORTH LAS VEGAS	NV		01/30/2024		616		(48)			(48)		568	568			
100141695	HILLSBORO	OR		01/30/2024		676		(24)			(24)		652	652			
100141696	LAS VEGAS	NV		01/30/2024		747		10			10		757	757			
100141699	DAYTON	OH		01/30/2024		239		(2)			(2)		237	237			
100141701	OAK POINT	TX		01/30/2024		788		(32)			(32)		756	756			
100141702	GEORGETOWN	TX		01/30/2024		483		(24)			(24)		459	459			
100141703	LEESBURG	GA		01/30/2024		478		(21)			(21)		457	457			
100141705	NAPLES	FL		01/30/2024		2,324		(61)			(61)		2,263	2,263			
100141706	LINDEN	MI		01/30/2024		24,225		(213)			(213)		24,012	24,012			
100141711	CLARKSBURG	WV		01/30/2024		212		(11)			(11)		201	201			
100141712	SPENCER	IN		01/30/2024		407		(18)			(18)		389	389			
100141714	CASTAIC	CA		01/30/2024		2,811		(53)			(53)		2,758	2,758			
100141716	LOXAHATCHEE	FL		01/30/2024		1,207		(20)			(20)		1,187	1,187			
100141718	HACKENSACK	NJ		01/30/2024		573		(20)			(20)		553	553			
100141720	BALTIMORE	MD		01/30/2024		263		(6)			(6)		257	257			
100141721	ESTILL SPRINGS	TN		01/30/2024		1,457		(42)			(42)		1,415	1,415			
100141723	SAN RAFAEL	CA		01/30/2024		372		(18)			(18)		354	354			
100141724	LAUDERHILL	FL		01/30/2024		472		(7)			(7)		465	465			
100141725	RESTON	VA		01/30/2024		302		(17)			(17)		285	285			
100141727	LLOYD HARBOR	NY		01/30/2024		1,780		(31)			(31)		1,749	1,749			
100141728	NORTH MIDDLETOWN	NJ		01/30/2024		520		(16)			(16)		504	504			
100141729	LITTLE FALLS	NJ		01/30/2024		55,258		(1,745)			(1,745)		53,513	53,513			
100141731	SUGAR LAND	TX		01/30/2024		411		(10)			(10)		401	401			
100141732	BALTIMORE	MD		01/30/2024		89		(1)			(1)		88	88			
100141734	WOODSTOCK	GA		01/30/2024		754		(35)			(35)		719	719			
100141735	COLTON	CA		01/30/2024		637		(1)			(1)		636	636			
100141739	COLORADO SPRINGS	CO		01/30/2024		776		9			9		785	785			
100141740	BALTIMORE	MD		01/30/2024		341		(11)			(11)		330	330			
100141741	LAS VEGAS	NV		01/30/2024		439		(2)			(2)		437	437			
100141742	LAS VEGAS	NV		01/30/2024		480		(1)			(1)		479	479			
100141743	GLEN COVE	NY		01/30/2024		1,083		(70)			(70)		1,013	1,013			
100141745	MASTIC BEACH	NY		01/30/2024		616		(11)			(11)		605	605			
100141746	LOS ANGELES	CA		01/30/2024		1,624		(44)			(44)		1,580	1,580			
100141747	LONG BEACH	CA		01/30/2024		606		(23)			(23)		583	583			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141748	WAXAHACHIE	TX		01/30/2024		2,801		(126)			(126)		2,675	2,675			
100141751	EL MIRAGE	AZ		01/30/2024		616		(28)			(28)		588	588			
100141752	OCEANSIDE	NY		01/30/2024		817		(39)			(39)		778	778			
100141753	MOUNT LAUREL	NJ		01/30/2024		923		(24)			(24)		899	899			
100141754	DAYTON	OH		01/30/2024		323		(21)			(21)		302	302			
100141757	PALMDALE	CA		01/30/2024		599		(9)			(9)		590	590			
100141759	TOLEDO	OH		01/30/2024		512		(7)			(7)		505	505			
100141760	VENICE	FL		01/30/2024		394		(10)			(10)		384	384			
100141763	WESLEY CHAPEL	FL		01/30/2024		1,030		(15)			(15)		1,015	1,015			
100141764	OREGON	OH		01/30/2024		296		(15)			(15)		281	281			
100141765	NEW BRUNSWICK	NJ		01/30/2024		1,110		29			29		1,139	1,139			
100141766	ELMONT	NY		01/30/2024		1,300		(12)			(12)		1,288	1,288			
100141767	HAVRE DE GRACE	MD		01/30/2024		143		(4)			(4)		139	139			
100141768	DELRAN	NJ		01/30/2024		353		(5)			(5)		348	348			
100141769	LAMBERTVILLE	NJ		01/30/2024		731		8			8		739	739			
100141771	DELRAN	NJ		01/30/2024		483		(13)			(13)		470	470			
100141772	CINNAMINSON	NJ		01/30/2024		354		(8)			(8)		346	346			
100141773	KANSAS CITY	MO		01/30/2024		265		(16)			(16)		249	249			
100141776	GALLOWAY	NJ		01/30/2024		4,517		(229)			(229)		4,288	4,288			
100141778	KANSAS CITY	MO		01/30/2024		445		(7)			(7)		438	438			
100141779	RINARD	IL		01/30/2024		263		(14)			(14)		249	249			
100141781	POINCIANA	FL		01/30/2024		689		(25)			(25)		664	664			
100141782	NEW MILFORD	CT		01/30/2024		1,394		(40)			(40)		1,354	1,354			
100141783	LAFAYETTE	LA		01/30/2024		510		(24)			(24)		486	486			
100141784	COVINA	CA		01/30/2024		2,242		(47)			(47)		2,195	2,195			
100141785	TOMS RIVER	NJ		01/30/2024		205		(16)			(16)		189	189			
100141793	ROTTERDAM	NLD		01/29/2024		732						(41)	691	739	47		47
100141799	AMSTERDAM	NLD		01/29/2024		3,315						(179)	3,136	3,249	113		113
100141821	MAARSSEN	NLD		01/29/2024		11,940						(656)	11,284	11,912	628		628
100141823	HOOGEVEEN	NLD		01/29/2024		237						(13)	224	239	14		14
100141828	LANDGRAAF	NLD		01/29/2024		1,747						(97)	1,650	1,765	115		115
100141829	GOUDA	NLD		01/29/2024		1,183						(67)	1,116	1,215	99		99
100141831	ROTTERDAM	NLD		01/29/2024		526						(29)	497	526	30		30
100141836	PUERTO VALLARTA	MEX		02/01/2024		205,803							205,803	205,803			
100141840	GLENDALE	CA		03/27/2024		989		(20)			(20)		969	969			
100141842	NORCO	CA		03/27/2024		1,344		(27)			(27)		1,317	1,317			
100141855	ORLANDO	FL		03/27/2024		1,536		(42)			(42)		1,494	1,494			
100141858	UPPER DARBY	PA		03/27/2024		438		(6)			(6)		432	432			
100141861	CHICAGO	IL		03/27/2024		841		(36)			(36)		805	805			
100141863	BURKE	VA		03/27/2024		1,284		(26)			(26)		1,258	1,258			
100141864	CORPUS CHRISTI	TX		03/27/2024		509		(5)			(5)		504	504			
100141865	ORLANDO	FL		03/27/2024		2,339		(108)			(108)		2,231	2,231			
100141867	DANVILLE	IN		03/27/2024		650							650	650			
100141869	FORT EDWARD	NY		03/27/2024		360		(20)			(20)		340	340			
100141871	VALLEJO	CA		03/27/2024		922		(23)			(23)		899	899			
100141872	WEBSTER	TX		03/27/2024		791		(1)			(1)		790	790			
100141875	CITRUS SPRINGS	FL		03/27/2024		526		(1)			(1)		525	525			
100141879	GLENDALE	CA		03/27/2024		1,432		(28)			(28)		1,404	1,404			
100141881	BRENTWOOD	TN		03/27/2024		423		(10)			(10)		413	413			
100141883	BOCA RATON	FL		03/27/2024		2,911		(82)			(82)		2,829	2,829			
100141887	LOS ANGELES	CA		03/27/2024		2,102		(20)			(20)		2,082	2,082			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141890	SUGAR LAND	TX		03/27/2024		310		(12)			(12)		298	298			
100141895	UPPER DARBY	PA		03/27/2024		632		(17)			(17)		615	615			
100141896	BALTIMORE	MD		03/27/2024		313		(8)			(8)		305	305			
100141899	SAVANNAH	GA		03/27/2024		470		(17)			(17)		453	453			
100141902	MANSFIELD	TX		03/27/2024		13,079		(489)			(489)		12,590	12,590			
100141911	UPPER DARBY	PA		03/27/2024		319		(7)			(7)		312	312			
100141913	KATY	TX		03/27/2024		1,150		(30)			(30)		1,120	1,120			
100141914	MENIFEE	CA		03/27/2024		954		(19)			(19)		935	935			
100141929	LAS VEGAS	NV		03/27/2024		875		(23)			(23)		852	852			
100141931	WOODLAND HILLS AREA LOS ANGEL	CA		03/27/2024		2,793		(18)			(18)		2,775	2,775			
100141932	SUNNYVALE	CA		03/27/2024		3,712		(33)			(33)		3,679	3,679			
100141934	DAVENPORT	FL		03/27/2024		876		11			11		887	887			
100141937	SACRAMENTO	CA		02/29/2024		1,577		(21)			(21)		1,556	1,556			
100141938	CHELTENHAM	PA		02/29/2024		1,541		(20)			(20)		1,521	1,521			
100141941	BROOKLYN	NY		02/29/2024		763		(14)			(14)		749	749			
100141942	NORTH HILLS	CA		02/29/2024		2,228		(52)			(52)		2,176	2,176			
100141943	AVENTURA	FL		02/29/2024		104,302		(3,802)			(3,802)		100,500	100,500			
100141944	KATY	TX		02/29/2024		86,172		(5,798)			(5,798)		80,374	80,374			
100141946	MIAMI	FL		02/29/2024		1,181		(40)			(40)		1,141	1,141			
100141950	GREENVILLE	NC		02/29/2024		422		(7)			(7)		415	415			
100141958	AMSTERDAM	NY		02/29/2024		273		(23)			(23)		250	250			
100141959	ATLANTA	GA		02/29/2024		361		(14)			(14)		347	347			
100141960	GARDEN GROVE	CA		02/29/2024		1,283		(10)			(10)		1,273	1,273			
100141962	CELINA	TX		02/29/2024		62,633		(1,638)			(1,638)		60,995	60,995			
100141964	MISSOURI CITY	TX		02/29/2024		615		(7)			(7)		608	608			
100141969	COMPTON	CA		02/29/2024		878		(29)			(29)		849	849			
100141973	ALBANY	NY		02/29/2024		395		(21)			(21)		374	374			
100141977	PHOENIX	AZ		02/29/2024		103,357		(2,622)			(2,622)		100,735	100,735			
100141980	DOWNEY	CA		02/29/2024		11,825		(425)			(425)		11,400	11,400			
100141985	JACKSONVILLE	FL		02/29/2024		522		(15)			(15)		507	507			
100141986	HAMDEN	CT		02/29/2024		836		(29)			(29)		807	807			
100141991	GARLAND	TX		02/29/2024		491		(29)			(29)		462	462			
100141993	EDMOND	OK		02/29/2024		677		(14)			(14)		663	663			
100141995	APOPKA	FL		02/29/2024		30,306		(518)			(518)		29,788	29,788			
100141996	WALDORF	MD		02/29/2024		22,612		(405)			(405)		22,207	22,207			
100141998	DAYTON	OH		02/29/2024		300		(10)			(10)		290	290			
100141999	FRESNO	CA		02/29/2024		544		(18)			(18)		526	526			
100142000	SCHAUMBURG	IL		02/29/2024		487		(9)			(9)		478	478			
100142002	PROVIDENCE VILLAGE	TX		02/29/2024		791		(20)			(20)		771	771			
100142004	WATERFORD	NY		02/29/2024		3,663		(51)			(51)		3,612	3,612			
100142006	SACRAMENTO	CA		02/29/2024		883		(9)			(9)		874	874			
100142008	CINCINNATI	OH		02/29/2024		353		(20)			(20)		333	333			
100142009	GLENDALE	CA		02/29/2024		738		(26)			(26)		712	712			
100142010	TAMPA	FL		02/29/2024		990							990	990			
100142015	SAINT PETERSBURG	FL		02/29/2024		308		(22)			(22)		286	286			
100142016	BROKEN ARROW	OK		02/29/2024		648		(7)			(7)		641	641			
100142019	TOBYHANNA	PA		02/29/2024		450		(15)			(15)		435	435			
100142020	JOHNSTON	SC		02/29/2024		42		(4)			(4)		38	38			
100142022	NAPLES	FL		02/29/2024		692		(19)			(19)		673	673			
100142024	DOVER	FL		02/29/2024		883		(10)			(10)		873	873			
100142028	HUMBLE	TX		02/29/2024		981		(43)			(43)		938	938			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142032	PHILADELPHIA	PA		02/29/2024		474		4			4		478	478			
100142034	MADERA	CA		02/29/2024		969		(35)			(35)		934	934			
100142035	RIVERVIEW	FL		02/29/2024		661		(16)			(16)		645	645			
100142036	RIVERHEAD	NY		02/29/2024		1,084		(52)			(52)		1,032	1,032			
100142039	DEARBORN HEIGHTS	MI		02/29/2024		206		(12)			(12)		194	194			
100142041	BROOMALL	PA		02/29/2024		809		(16)			(16)		793	793			
100142043	DREXEL HILL	PA		02/29/2024		505		(4)			(4)		501	501			
100142044	KATY	TX		02/29/2024		260		(6)			(6)		254	254			
100142048	GREENVILLE	NC		02/29/2024		422		(7)			(7)		415	415			
100142050	DINGMANS FERRY	PA		02/29/2024		379		(21)			(21)		358	358			
100142053	NORTH FORT MYERS	FL		02/29/2024		843		(17)			(17)		826	826			
100142059	SAN FRANCISCO	CA		02/29/2024		3,394		(1)			(1)		3,393	3,393			
100142060	PHILADELPHIA	PA		02/29/2024		434		(24)			(24)		410	410			
100142062	WESTMINSTER	CA		02/29/2024		1,006		(17)			(17)		989	989			
100142064	FORT PIERCE	FL		02/29/2024		402		(13)			(13)		389	389			
100142065	RICHMOND	TX		02/29/2024		11,359		(226)			(226)		11,133	11,133			
100142066	ELKINS PARK	PA		02/29/2024		804		(5)			(5)		799	799			
100142067	BOCA RATON	FL		02/29/2024		3,692		(91)			(91)		3,601	3,601			
100142068	EL PASO	TX		02/29/2024		228		(13)			(13)		215	215			
100142071	CYPRESS	TX		02/29/2024		1,821		(24)			(24)		1,797	1,797			
100142072	CINCINNATI	OH		02/29/2024		296		(12)			(12)		284	284			
100142074	CYPRESS	TX		02/29/2024		731		(13)			(13)		718	718			
100142075	TRUSSVILLE	AL		02/29/2024		10,798		(192)			(192)		10,606	10,606			
100142080	MIAMI LAKES	FL		02/29/2024		666		(9)			(9)		657	657			
100142081	DORAL	FL		02/29/2024		767		(51)			(51)		716	716			
100142088	KILLEEN	TX		02/29/2024		190		(14)			(14)		176	176			
100142089	LORAIN	OH		02/29/2024		170		(13)			(13)		157	157			
100142092	SACRAMENTO	CA		02/29/2024		745		(25)			(25)		720	720			
100142093	LAS VEGAS	NV		02/29/2024		617		(7)			(7)		610	610			
100142094	SAN JOSE	CA		02/29/2024		396		(5)			(5)		391	391			
100142096	GLENDALE	CA		02/29/2024		1,719		(65)			(65)		1,654	1,654			
100142097	GRAYSON	GA		02/29/2024		747		(13)			(13)		734	734			
100142103	KENNER	LA		02/29/2024		489		(12)			(12)		477	477			
100142105	LABELLE	FL		02/29/2024		518		(10)			(10)		508	508			
100142107	MIAMI	FL		02/29/2024		637		(7)			(7)		630	630			
100142109	MISSION VIEJO	CA		02/29/2024		937		(12)			(12)		925	925			
100142113	DAVENPORT	FL		02/29/2024		671		(18)			(18)		653	653			
100142114	INDIANAPOLIS	IN		02/29/2024		593		1			1		594	594			
100142115	CYPRESS	TX		02/29/2024		978		(18)			(18)		960	960			
100142116	SUN VALLEY	CA		02/29/2024		2,793		(6)			(6)		2,787	2,787			
100142118	WEST CHESTER	OH		02/29/2024		668		(16)			(16)		652	652			
100142119	DAVENPORT	FL		02/29/2024		2,001		(84)			(84)		1,917	1,917			
100142122	EDMOND	OK		02/29/2024		638		(14)			(14)		624	624			
100142124	RICHMOND	TX		02/29/2024		933		(29)			(29)		904	904			
100142126	GRAYSON	GA		02/29/2024		996		(18)			(18)		978	978			
100142129	CLAYMONT	DE		02/29/2024		406		(15)			(15)		391	391			
100142130	PHILADELPHIA	PA		02/29/2024		328		(13)			(13)		315	315			
100142133	CHOCTAW	OK		02/29/2024		399		(11)			(11)		388	388			
100142134	CLAYMONT	DE		02/29/2024		405		(14)			(14)		391	391			
100142136	GLENDALE	CA		02/29/2024		2,292		(23)			(23)		2,269	2,269			
100142137	SUGAR LAND	TX		02/29/2024		1,226		(38)			(38)		1,188	1,188			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142138	DAVENPORT	FL		02/29/2024		2,062		(58)			(58)		2,004	2,004			
100142140	KISSIMMEE	FL		02/29/2024		1,992		(51)			(51)		1,941	1,941			
100142143	OLDSMAR	FL		02/29/2024		416		(25)			(25)		391	391			
100142145	SUGAR LAND	TX		02/29/2024		400		(20)			(20)		380	380			
100142146	WATAUGA	TX		02/29/2024		477		(27)			(27)		450	450			
100142147	ALIQUIPPA	PA		02/29/2024		823		(47)			(47)		776	776			
100142148	SUMTER	SC		02/29/2024		1,395		(27)			(27)		1,368	1,368			
100142150	WINTER PARK	FL		02/29/2024		1,124		(39)			(39)		1,085	1,085			
100142151	LA VERNE	CA		02/29/2024		1,238		(15)			(15)		1,223	1,223			
100142152	RIVERSIDE	CA		02/29/2024		1,558		(23)			(23)		1,535	1,535			
100142155	EULESS	TX		02/29/2024		640		(13)			(13)		627	627			
100142156	CLOVIS	CA		02/29/2024		846		(13)			(13)		833	833			
100142157	ARLINGTON	TX		02/29/2024		10,289		(172)			(172)		10,117	10,117			
100142158	HENDERSON	NV		02/29/2024		1,225		(18)			(18)		1,207	1,207			
100142159	KATY	TX		02/29/2024		905		(23)			(23)		882	882			
100142160	WHITTIER	CA		02/29/2024		1,243		(23)			(23)		1,220	1,220			
100142162	HUMBLE	TX		02/29/2024		18,520		(361)			(361)		18,159	18,159			
100142163	BUFORD	GA		02/29/2024		1,265		(17)			(17)		1,248	1,248			
100142166	WATSONVILLE	CA		02/29/2024		1,132		(21)			(21)		1,111	1,111			
100142167	DACULA	GA		02/29/2024		6,240		(170)			(170)		6,070	6,070			
100142172	CALERA	AL		02/29/2024		436		(8)			(8)		428	428			
100142175	LOGAN	UT		02/29/2024		372		(12)			(12)		360	360			
100142178	RICHARDSON	TX		02/29/2024		266		(11)			(11)		255	255			
100142187	DECATUR	GA		03/15/2024		527		(10)			(10)		517	517			
100142221	CROFTON	MD		03/15/2024		839		(39)			(39)		800	800			
100142224	DELRAY BEACH	FL		03/15/2024		1,102		(24)			(24)		1,078	1,078			
100142226	RHINEBECK	NY		03/15/2024		2,190		(87)			(87)		2,103	2,103			
100142229	SATELLITE BEACH	FL		03/15/2024		752		(29)			(29)		723	723			
100142231	SANTA BARBARA	CA		03/15/2024		2,702		(43)			(43)		2,659	2,659			
100142238	ROSEBURG	OR		03/15/2024		1,867		(39)			(39)		1,828	1,828			
100142273	PHOENIX	AZ		03/15/2024		706		(46)			(46)		660	660			
100142278	CLIFFSIDE PARK	NJ		03/15/2024		98,420		(2,415)			(2,415)		96,005	96,005			
100142287	CAPE CORAL	FL		03/15/2024		720		(38)			(38)		682	682			
100142303	DAVENPORT	FL		03/15/2024		512		(10)			(10)		502	502			
100142343	GLEN OAKS	NY		03/15/2024		2,264		(55)			(55)		2,209	2,209			
100142346	HACIENDA HEIGHTS	CA		03/15/2024		716		(43)			(43)		673	673			
100142355	LANGHORNE	PA		03/15/2024		702		(36)			(36)		666	666			
100142370	GLEN OAKS	NY		03/15/2024		1,538		(50)			(50)		1,488	1,488			
100142385	RAHWAY	NJ		03/15/2024		948		(17)			(17)		931	931			
100142387	PATERSON	NJ		03/15/2024		1,095		(47)			(47)		1,048	1,048			
100142391	TROY	OH		03/15/2024		1,078		(28)			(28)		1,050	1,050			
100142394	SALINAS	CA		02/02/2024		1,084		(18)			(18)		1,066	1,066			
100142395	SALINAS	CA		02/02/2024		1,013		(31)			(31)		982	982			
100142398	SAINT AUGUSTINE	FL		02/02/2024		644		(10)			(10)		634	634			
100142399	CHICAGO	IL		02/02/2024		1,329		(20)			(20)		1,309	1,309			
100142400	PALMDALE	CA		02/02/2024		878		(28)			(28)		850	850			
100142403	HIGHLAND PARK	IL		02/02/2024		738		(18)			(18)		720	720			
100142406	FORKED RIVER	NJ		02/02/2024		804		(23)			(23)		781	781			
100142407	FRESNO	CA		02/02/2024		699		(22)			(22)		677	677			
100142415	CLOVIS	NM		02/05/2024		525		(14)			(14)		511	511			
100142416	MANVEL	TX		02/05/2024		810		(25)			(25)		785	785			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142418	PHILADELPHIA	PA		02/05/2024		337		(3)			(3)		334	334			
100142420	RICHMOND	TX		02/05/2024		7,160		(106)			(106)		7,054	7,054			
100142421	GLENDALE	AZ		02/05/2024		948		(2)			(2)		946	946			
100142428	BRADENTON	FL		03/08/2024		2,400		(110)			(110)		2,290	2,290			
100142431	HONOLULU	HI		03/08/2024		699		(41)			(41)		658	658			
100142433	NEW ORLEANS	LA		03/08/2024		751		(30)			(30)		721	721			
100142434	PHILADELPHIA	PA		03/08/2024		441		(34)			(34)		407	407			
100142444	SUMMIT	IL		03/08/2024		385		(26)			(26)		359	359			
100142446	GREENVILLE	NC		03/08/2024		1,455		(29)			(29)		1,426	1,426			
100142447	WELLINGTON	FL		03/08/2024		3,040		(102)			(102)		2,938	2,938			
100142449	PHOENIX	AZ		03/08/2024		4,638		(12)			(12)		4,626	4,626			
100142452	BELLEVUE	WA		03/08/2024		915		(33)			(33)		882	882			
100142453	MONROE	NC		03/08/2024		1,223		(40)			(40)		1,183	1,183			
100142456	WICHITA	KS		03/08/2024		724		(56)			(56)		668	668			
100142457	ALTON	TX		03/08/2024		808		(17)			(17)		791	791			
100142460	INLET BEACH	FL		03/08/2024		1,716		(26)			(26)		1,690	1,690			
100142463	HOWELL	NJ		03/08/2024		2,886		(86)			(86)		2,800	2,800			
100142465	REDONDO BEACH	CA		03/08/2024		1,006		(21)			(21)		985	985			
100142466	BOCA RATON	FL		03/08/2024		1,272		(53)			(53)		1,219	1,219			
100142468	HOLIDAY	FL		03/08/2024		360		(37)			(37)		323	323			
100142469	DENVER	CO		03/08/2024		1,177		(5)			(5)		1,172	1,172			
100142474	PIEDMONT	SC		03/08/2024		22,372		(466)			(466)		21,906	21,906			
100142478	TAMARAC	FL		03/08/2024		287		(29)			(29)		258	258			
100142480	SUNRISE	FL		03/08/2024		2,910		16			16		2,926	2,926			
100142485	BOCA RATON	FL		03/08/2024		759		(18)			(18)		741	741			
100142487	KISSIMMEE	FL		03/08/2024		756		(27)			(27)		729	729			
100142489	OCALA	FL		03/08/2024		352		(32)			(32)		320	320			
100142490	YORBA LINDA	CA		03/08/2024		3,578		27			27		3,605	3,605			
100142492	SAN TAN VALLEY	AZ		03/08/2024		1,997		(38)			(38)		1,959	1,959			
100142493	JERSEY CITY	NJ		03/08/2024		704		(69)			(69)		635	635			
100142496	MOORESTOWN	NJ		03/08/2024		758		(40)			(40)		718	718			
100142497	ANDERSON	SC		03/08/2024		260		(20)			(20)		240	240			
100142500	PHILADELPHIA	PA		03/08/2024		311		(29)			(29)		282	282			
100142503	EAGLE	ID		02/08/2024		2,316		(48)			(48)		2,268	2,268			
100142506	MANOR	TX		02/08/2024		2,173		(29)			(29)		2,144	2,144			
100142507	LYNDHURST	NJ		02/08/2024		1,982		(33)			(33)		1,949	1,949			
100142508	OVIEDO	FL		02/08/2024		916		(17)			(17)		899	899			
100142509	WARNER SPRINGS	CA		02/08/2024		818		(10)			(10)		808	808			
100142510	SONORA	CA		02/08/2024		1,400		(20)			(20)		1,380	1,380			
100142512	GERMANTOWN	MD		02/08/2024		20,208		(168)			(168)		20,040	20,040			
100142513	HINESVILLE	GA		02/08/2024		570							570	570			
100142515	FORT LAUDERDALE	FL		02/08/2024		858		(2)			(2)		856	856			
100142516	WHITESBORO	TX		02/08/2024		584		1			1		585	585			
100142517	ANAHEIM	CA		02/08/2024		1,392		(26)			(26)		1,366	1,366			
100142522	TULSA	OK		02/08/2024		1,683		(10)			(10)		1,673	1,673			
100142523	SAN DIEGO	CA		02/08/2024		2,770		(15)			(15)		2,755	2,755			
100142525	LEXINGTON	KY		02/08/2024		649		9			9		658	658			
100142526	SYRACUSE	UT		02/08/2024		1,067		(7)			(7)		1,060	1,060			
100142528	PHOENIXVILLE	PA		02/08/2024		726		(10)			(10)		716	716			
100142529	ROCKY RIVER	OH		02/08/2024		1,504		(20)			(20)		1,484	1,484			
100142530	PORT ARANSAS	TX		02/08/2024		1,523		(36)			(36)		1,487	1,487			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142531	ST. GEORGE	UT		02/08/2024		660		1			1		661	661			
100142533	LELAND	NC		02/08/2024		587		(8)			(8)		579	579			
100142534	PASO ROBLES	CA		02/08/2024		1,858		(33)			(33)		1,825	1,825			
100142536	MANOR	TX		02/08/2024		2,069		(7)			(7)		2,062	2,062			
100142537	BROOMFIELD	CO		02/08/2024		12,733		(153)			(153)		12,580	12,580			
100142539	WESLEY CHAPEL	FL		02/08/2024		713		(10)			(10)		703	703			
100142540	WEST JORDAN	UT		02/08/2024		1,068		(7)			(7)		1,061	1,061			
100142541	WESLEY CHAPEL	FL		02/08/2024		701		(5)			(5)		696	696			
100142542	WEST RICHLAND	WA		02/08/2024		13,325		(170)			(170)		13,155	13,155			
100142545	SAVANNAH	GA		02/08/2024		1,081		(13)			(13)		1,068	1,068			
100142546	WILMINGTON	DE		02/08/2024		754		(12)			(12)		742	742			
100142547	GEORGETOWN	TX		02/08/2024		1,423		(14)			(14)		1,409	1,409			
100142548	SACRAMENTO	CA		02/08/2024		1,936		(7)			(7)		1,929	1,929			
100142549	ANACORTES	WA		02/08/2024		13,041		(77)			(77)		12,964	12,964			
100142550	PLANO	TX		02/08/2024		1,471		10			10		1,481	1,481			
100142551	BURNSVILLE	MN		02/08/2024		1,514		(25)			(25)		1,489	1,489			
100142554	ROUND ROCK	TX		02/08/2024		3,037		(29)			(29)		3,008	3,008			
100142558	CAPE CORAL	FL		02/08/2024		790		(11)			(11)		779	779			
100142559	NORTH CHARLESTON	SC		02/08/2024		998		(15)			(15)		983	983			
100142561	SACRAMENTO	CA		02/08/2024		2,419		(20)			(20)		2,399	2,399			
100142562	KIRKLAND	WA		02/08/2024		1,909		(26)			(26)		1,883	1,883			
100142568	ATLANTA	GA		02/08/2024		1,181		(17)			(17)		1,164	1,164			
100142571	ASHEVILLE	NC		02/08/2024		7,974		(201)			(201)		7,773	7,773			
100142572	CHARLOTTE	NC		02/08/2024		571		(8)			(8)		563	563			
100142573	FARMINGTON	AR		02/08/2024		345		(9)			(9)		336	336			
100142574	BROKEN BOW	OK		02/08/2024		1,383		(32)			(32)		1,351	1,351			
100142576	SCITUATE	MA		02/08/2024		2,243		(30)			(30)		2,213	2,213			
100142578	SUMMERVILLE	SC		02/08/2024		615		(4)			(4)		611	611			
100142580	THONOTOSASSA	FL		02/08/2024		920		(15)			(15)		905	905			
100142582	SANTA ROSA BEACH	FL		02/08/2024		1,674		(22)			(22)		1,652	1,652			
100142583	ELIZABETH	NJ		02/08/2024		974		(6)			(6)		968	968			
100142586	BERGENFIELD	NJ		02/08/2024		3,003		(59)			(59)		2,944	2,944			
100142588	SARASOTA	FL		02/08/2024		808		(20)			(20)		788	788			
100142589	MCALLEN	TX		02/08/2024		1,833		(42)			(42)		1,791	1,791			
100142592	WARRINGTON	PA		02/08/2024		779		(11)			(11)		768	768			
100142594	AYNOR	SC		02/08/2024		670		(5)			(5)		665	665			
100142596	PHILADELPHIA	PA		02/08/2024		652		(10)			(10)		642	642			
100142598	LAS VEGAS	NV		02/08/2024		936		(21)			(21)		915	915			
100142600	NEW BRAUNFELS	TX		02/08/2024		2,531		(73)			(73)		2,458	2,458			
100142602	KNOXVILLE	TN		02/08/2024		1,157		9			9		1,166	1,166			
100142603	SALT LAKE CITY	UT		02/08/2024		1,317		(16)			(16)		1,301	1,301			
100142605	BIG BEAR LAKE	CA		02/08/2024		972		(18)			(18)		954	954			
100142606	POINT	TX		02/08/2024		295		(12)			(12)		283	283			
100142608	STERLING	VA		02/08/2024		1,318		(17)			(17)		1,301	1,301			
100142610	ATLANTA	GA		02/08/2024		553		(10)			(10)		543	543			
100142613	CARSON CITY	NV		02/08/2024		1,205		50			50		1,255	1,255			
100142615	MUSTANG	OK		02/08/2024		444		(10)			(10)		434	434			
100142618	PHOENIX	AZ		02/08/2024		740		(9)			(9)		731	731			
100142619	GALVESTON	TX		02/08/2024		837		(17)			(17)		820	820			
100142620	DULUTH	GA		02/08/2024		1,708		(37)			(37)		1,671	1,671			
100142622	SONOMA	CA		02/08/2024		1,227		(25)			(25)		1,202	1,202			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142627	LONGWOOD	FL		02/08/2024		1,134		(21)			(21)		1,113	1,113			
100142628	HAMPTON	GA		02/08/2024		1,928		24			24		1,952	1,952			
100142630	ROSEVILLE	CA		02/08/2024		1,146		24			24		1,170	1,170			
100142633	ATLANTA	GA		02/08/2024		596		(17)			(17)		579	579			
100142634	DALLAS	TX		02/08/2024		663		(16)			(16)		647	647			
100142636	CUMMING	GA		02/08/2024		1,058		(9)			(9)		1,049	1,049			
100142637	DAVENPORT	FL		02/08/2024		1,047		(26)			(26)		1,021	1,021			
100142638	EVANS	GA		02/08/2024		2,665		(29)			(29)		2,636	2,636			
100142639	BRADENTON	FL		02/08/2024		762		(22)			(22)		740	740			
100142640	PORT SAINT LUCIE	FL		02/08/2024		877		(27)			(27)		850	850			
100142641	DOWNEY	CA		02/08/2024		1,983		(39)			(39)		1,944	1,944			
100142642	FRESNO	CA		02/08/2024		859		(9)			(9)		850	850			
100142644	FORT WORTH	TX		02/08/2024		7,581		(112)			(112)		7,469	7,469			
100142645	OAKLAND	TN		02/08/2024		2,793		(62)			(62)		2,731	2,731			
100142646	HOMEWOOD	AL		02/08/2024		1,295		(28)			(28)		1,267	1,267			
100142647	RICHMOND	TX		02/08/2024		3,526		(71)			(71)		3,455	3,455			
100142648	GAITHERSBURG	MD		02/08/2024		4,363		(86)			(86)		4,277	4,277			
100142649	CLAYTON	NC		02/08/2024		562		(18)			(18)		544	544			
100142651	HERMITAGE	TN		02/08/2024		689		(11)			(11)		678	678			
100142652	FONTANA	CA		02/08/2024		2,266		(17)			(17)		2,249	2,249			
100142653	AUSTIN	TX		02/08/2024		21,689		(270)			(270)		21,419	21,419			
100142654	HOWEY IN THE HILLS	FL		02/08/2024		946		(10)			(10)		936	936			
100142655	WAKE FOREST	NC		02/08/2024		634		(13)			(13)		621	621			
100142656	NAPLES	FL		02/08/2024		786		(1)			(1)		785	785			
100142657	WOODBURY	MN		02/08/2024		2,113		(63)			(63)		2,050	2,050			
100142658	TUCSON	AZ		02/08/2024		964		20			20		984	984			
100142659	RALEIGH	NC		02/08/2024		1,158		28			28		1,186	1,186			
100142660	MAGNA	UT		02/08/2024		5,978		(72)			(72)		5,906	5,906			
100142661	LAFAYETTE	CO		02/08/2024		1,811		53			53		1,864	1,864			
100142662	LONG BEACH	CA		02/08/2024		1,093		(16)			(16)		1,077	1,077			
100142663	WESTERVILLE	OH		02/08/2024		599		(10)			(10)		589	589			
100142667	LAS VEGAS	NV		02/08/2024		661		(13)			(13)		648	648			
100142672	PENDERGRASS	GA		02/08/2024		1,064		14			14		1,078	1,078			
100142673	JACKSON TOWNSHIP	NJ		02/08/2024		926		(20)			(20)		906	906			
100142676	PENDERGRASS	GA		02/08/2024		893		30			30		923	923			
100142677	PENDERGRASS	GA		02/08/2024		722							722	722			
100142678	PENDERGRASS	GA		02/08/2024		1,495		46			46		1,541	1,541			
100142679	OAKDALE	MN		02/08/2024		888		17			17		905	905			
100142680	ST AUGUSTINE	FL		02/08/2024		951		49			49		1,000	1,000			
100142681	PENDERGRASS	GA		02/08/2024		905		29			29		934	934			
100142682	STATESVILLE	NC		02/08/2024		905		25			25		930	930			
100142683	BASTROP	TX		02/08/2024		651		2			2		653	653			
100142684	HAMPTON	GA		02/08/2024		916		12			12		928	928			
100142685	FORT MYERS	FL		02/08/2024		1,509		(2)			(2)		1,507	1,257		(250)	(250)
100142688	DENTON	TX		02/08/2024		964		20			20		984	984			
100142689	MANTECA	CA		02/08/2024		990		(20)			(20)		970	970			
100142690	NORTH LAS VEGAS	NV		02/08/2024		961							961	961			
100142692	OCALA	FL		02/08/2024		5,658		(70)			(70)		5,588	5,588			
100142693	FAIRHOPE	AL		02/08/2024		871		12			12		883	883			
100142694	CAPE CORAL	FL		02/08/2024		894		4			4		898	898			
100142695	MERCED	CA		02/08/2024		986		(1)			(1)		985	985			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142696	ARGYLE	TX		02/08/2024		2,003		22			22		2,025	2,025			
100142697	SANFORD	NC		02/08/2024		947							947	947			
100142698	FORT WORTH	TX		02/08/2024		913		8			8		921	921			
100142699	ARGYLE	TX		02/08/2024		977		(1)			(1)		976	976			
100142700	GREEN COVE SPRINGS	FL		02/08/2024		4,364		9			9		4,373	4,373			
100142702	FORT WORTH	TX		02/08/2024		145,417		(184)			(184)		145,233	145,233			
100142703	LOS BANOS	CA		02/08/2024		1,102		14			14		1,116	1,116			
100142704	LAS VEGAS	NV		02/08/2024		895		(3)			(3)		892	892			
100142705	WINCHESTER	VA		02/08/2024		852		4			4		856	856			
100142707	LAS VEGAS	NV		02/08/2024		6,134		(21)			(21)		6,113	6,113			
100142708	SALEM	OR		02/08/2024		1,043		(3)			(3)		1,040	1,040			
100142709	OKLAHOMA CITY	OK		02/08/2024		751		6			6		757	757			
100142710	OKLAHOMA CITY	OK		02/08/2024		754		6			6		760	760			
100142711	DALLAS	GA		02/08/2024		1,070		28			28		1,098	1,098			
100142712	ROSEVILLE	CA		02/08/2024		1,136		12			12		1,148	1,148			
100142714	DAPHNE	AL		02/08/2024		887		5			5		892	892			
100142715	SALEM	OR		02/08/2024		1,055		(3)			(3)		1,052	1,052			
100142716	SAINT AUGUSTINE	FL		02/08/2024		820		12			12		832	832			
100142717	SAN MARCOS	TX		02/08/2024		801		7			7		808	808			
100142718	NORTHGLENN	CO		02/08/2024		3,765		1			1		3,766	3,766			
100142719	HOUSTON	TX		02/08/2024		810		9			9		819	819			
100142720	DAPHNE	AL		02/08/2024		877		12			12		889	889			
100142723	SCAPPOOSE	OR		02/08/2024		1,164		16			16		1,180	1,180			
100142724	HAINES CITY	FL		02/08/2024		728		(13)			(13)		715	715			
100142726	PORT SAINT LUCIE	FL		02/08/2024		698		(11)			(11)		687	687			
100142727	HOUSTON	TX		02/08/2024		792		(9)			(9)		783	783			
100142728	ARCADIA	FL		02/08/2024		608		(17)			(17)		591	591			
100142730	SARASOTA	FL		02/08/2024		941		(21)			(21)		920	920			
100142731	EAGLE RIVER	AK		02/08/2024		890		(18)			(18)		872	872			
100142732	OCEAN VIEW	DE		02/08/2024		732		(12)			(12)		720	720			
100142733	OCEAN CITY	MD		02/08/2024		870		(13)			(13)		857	857			
100142735	HOOVER	AL		02/08/2024		5,495		(109)			(109)		5,386	5,386			
100142736	BRADENTON	FL		02/08/2024		1,112		(5)			(5)		1,107	1,107			
100142738	ARNOLD	MD		02/08/2024		790		(17)			(17)		773	773			
100142740	HAWTHORNE	CA		02/08/2024		1,193		(19)			(19)		1,174	1,174			
100142741	VIRGINIA BEACH	VA		02/08/2024		1,398		(28)			(28)		1,370	1,370			
100142742	POMONA	CA		02/08/2024		1,546		(27)			(27)		1,519	1,519			
100142743	BUFFALO GROVE	IL		02/08/2024		800		(16)			(16)		784	784			
100142744	CYPRESS	TX		02/08/2024		4,376		(22)			(22)		4,354	4,354			
100142746	LINDEN	NJ		02/08/2024		1,022		(29)			(29)		993	993			
100142748	RIVERVIEW	FL		02/08/2024		751		(14)			(14)		737	737			
100142749	EL CENTRO	CA		02/08/2024		676		(8)			(8)		668	668			
100142751	WAILUKU	HI		02/08/2024		4,435		(80)			(80)		4,355	4,355			
100142752	OAKWOOD	GA		02/08/2024		943		3			3		946	946			
100142754	ROCHESTER	NY		02/08/2024		567		(10)			(10)		557	557			
100142755	LOGANVILLE	GA		02/08/2024		1,048		4			4		1,052	1,052			
100142757	BROOKLYN PARK	MN		02/08/2024		1,591		(9)			(9)		1,582	1,582			
100142758	WENDELL	NC		02/08/2024		1,009		20			20		1,029	1,029			
100142759	HOLLISTON	MA		02/08/2024		1,360		(26)			(26)		1,334	1,334			
100142760	MERIDIAN	ID		02/08/2024		1,093		(18)			(18)		1,075	1,075			
100142763	PENDERGRASS	GA		02/08/2024		825		12			12		837	837			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142764	HUNTSVILLE	AL		02/08/2024		834		1			1		835	835			
100142766	LOXAHATCHEE	FL		02/08/2024		1,410		37			37		1,447	1,447			
100142767	FOLSOM	CA		02/08/2024		1,209		(25)			(25)		1,184	1,184			
100142768	CEDAR CITY	UT		02/08/2024		746		(10)			(10)		736	736			
100142771	HOPKINTON	MA		02/08/2024		4,521		(72)			(72)		4,449	4,449			
100142772	TUCSON	AZ		02/08/2024		789		5			5		794	794			
100142774	HAINES CITY	FL		02/08/2024		747		(12)			(12)		735	735			
100142775	MILFORD	CT		02/08/2024		1,384		(43)			(43)		1,341	1,341			
100142780	CELINA	TX		02/08/2024		995		(28)			(28)		967	967			
100142787	LAKE WORTH BEACH	FL		02/08/2024		738		(11)			(11)		727	727			
100142788	NORCROSS	GA		02/08/2024		5,646		22			22		5,668	5,668			
100142790	MURFREESBORO	TN		02/08/2024		874		(14)			(14)		860	860			
100142793	STAR	ID		02/08/2024		897		(7)			(7)		890	890			
100142794	GLENWOOD SPRINGS	CO		02/08/2024		1,111		(33)			(33)		1,078	1,078			
100142795	APEX	NC		02/08/2024		4,140		(78)			(78)		4,062	4,062			
100142796	AUSTIN	TX		02/08/2024		779		(5)			(5)		774	774			
100142797	MIAMI	FL		02/08/2024		1,682		(12)			(12)		1,670	1,670			
100142799	DAVENPORT	FL		02/08/2024		1,734		(33)			(33)		1,701	1,701			
100142801	SARASOTA	FL		02/08/2024		675		(2)			(2)		673	673			
100142805	PASADENA	TX		02/08/2024		19,867		(728)			(728)		19,139	19,139			
100142807	NORTH FORT MYERS	FL		02/08/2024		632		(23)			(23)		609	609			
100142810	HUTTO	TX		02/08/2024		1,571		(5)			(5)		1,566	1,566			
100142811	ALBUQUERQUE	NM		02/08/2024		691		(10)			(10)		681	681			
100142816	MCDONOUGH	GA		02/08/2024		493		(27)			(27)		466	466			
100142817	SANTA CLARITA	CA		02/08/2024		44,202		(365)			(365)		43,837	43,837			
100142818	RICHMOND	TX		02/08/2024		813		(15)			(15)		798	798			
100142819	KISSIMMEE	FL		02/08/2024		365		(10)			(10)		355	355			
100142820	WEST HILLS	CA		02/08/2024		1,752		(22)			(22)		1,730	1,730			
100142824	WOODLAND HILLS	CA		02/08/2024		1,148		(8)			(8)		1,140	1,140			
100142826	GLENDALE	AZ		02/08/2024		1,975		(118)			(118)		1,857	1,857			
100142828	LAS VEGAS	NV		02/09/2024		1,348		(22)			(22)		1,326	1,326			
100142831	INDIO	CA		02/09/2024		645		(13)			(13)		632	632			
100142833	SAN LORENZO	CA		02/09/2024		378		(16)			(16)		362	362			
100142835	HUBBARD LAKE	MI		02/09/2024		526		(12)			(12)		514	514			
100142836	FORNEY	TX		02/09/2024		465		(15)			(15)		450	450			
100142837	ORLANDO	FL		02/09/2024		637		(1)			(1)		636	636			
100142838	LAWRENCEVILLE	GA		02/09/2024		600		1			1		601	601			
100142842	SUN VALLEY	CA		02/09/2024		4,204		(64)			(64)		4,140	4,140			
100142846	SAN BERNARDINO	CA		02/09/2024		506		(10)			(10)		496	496			
100142847	MIAMI	FL		02/09/2024		695		(17)			(17)		678	678			
100142850	CLOVIS	CA		02/09/2024		1,371		(24)			(24)		1,347	1,347			
100142851	DOVER	ID		02/09/2024		5,803		(188)			(188)		5,615	5,615			
100142853	GLENDALE	AZ		02/09/2024		302		(6)			(6)		296	296			
100142854	CHICAGO	IL		02/08/2024		289		(4)			(4)		285	285			
100142855	DURHAM	NC		02/08/2024		323		(8)			(8)		315	315			
100142856	GREENVILLE	SC		02/08/2024		719		(37)			(37)		682	682			
100142859	EDMONDS	WA		02/08/2024		1,520		(48)			(48)		1,472	1,472			
100142862	BOYNTON BEACH	FL		02/08/2024		1,904		(72)			(72)		1,832	1,832			
100142863	POWDER SPRINGS	GA		02/08/2024		590		(49)			(49)		541	541			
100142867	WAKE FOREST	NC		02/09/2024		828		(18)			(18)		810	810			
100142868	PLANTATION	FL		02/09/2024		1,402		(37)			(37)		1,365	1,365			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142869	MELBOURNE	FL		02/09/2024		1,932		(39)			(39)		1,893	1,893			
100142870	MISSOURI CITY	TX		02/09/2024		879		(10)			(10)		869	869			
100142871	WAKE FOREST	NC		02/09/2024		661		(15)			(15)		646	646			
100142872	AUSTIN	TX		02/09/2024		1,014		(28)			(28)		986	986			
100142873	HOUSTON	TX		02/09/2024		986		(15)			(15)		971	971			
100142875	SCOTTSDALE	AZ		02/09/2024		572		1			1		573	573			
100142876	COLLEGE STATION	TX		02/09/2024		1,219		(25)			(25)		1,194	1,194			
100142878	WEATHERFORD	TX		02/09/2024		781		(16)			(16)		765	765			
100142881	DULUTH	GA		02/09/2024		1,968		(56)			(56)		1,912	1,912			
100142883	POCONO LAKE	PA		02/09/2024		964		(19)			(19)		945	945			
100142887	AUSTIN	TX		02/09/2024		1,054		(19)			(19)		1,035	1,035			
100142889	SACRAMENTO	CA		02/09/2024		1,142		(10)			(10)		1,132	1,132			
100142890	WHITE SETTLEMENT	TX		02/09/2024		662		(15)			(15)		647	647			
100142892	MIDLOTHIAN	VA		02/09/2024		821		(6)			(6)		815	815			
100142896	FLAGLER BEACH	FL		02/09/2024		960		(25)			(25)		935	935			
100142899	BLUFFTON	SC		02/09/2024		983		(1)			(1)		982	982			
100142900	ATLANTA	GA		02/09/2024		584		(5)			(5)		579	579			
100142901	OAKWOOD	GA		02/09/2024		2,773		(43)			(43)		2,730	2,730			
100142903	LONG BEACH	CA		02/09/2024		1,504		(35)			(35)		1,469	1,469			
100142904	LIBERTY HILL	TX		02/09/2024		789		(21)			(21)		768	768			
100142905	OAKLAND	CA		02/09/2024		1,254		(35)			(35)		1,219	1,219			
100142906	WICHITA	KS		02/09/2024		670		(11)			(11)		659	659			
100142909	FALLS CHURCH	VA		02/09/2024		957		(25)			(25)		932	932			
100142912	FRISCO	TX		02/09/2024		798		(24)			(24)		774	774			
100142914	MADERA	CA		02/09/2024		542		(15)			(15)		527	527			
100142915	ORLANDO	FL		02/09/2024		809		(20)			(20)		789	789			
100142916	LANCASTER	PA		02/09/2024		1,028		(27)			(27)		1,001	1,001			
100142920	SAN ANTONIO	FL		02/09/2024		585		(2)			(2)		583	583			
100142924	PORTLAND	ME		02/09/2024		1,221		(32)			(32)		1,189	1,189			
100142928	WOODBURN	OR		02/09/2024		752		(9)			(9)		743	743			
100142931	LOS ANGELES	CA		02/09/2024		1,816		(50)			(50)		1,766	1,766			
100142933	HARTFORD	CT		02/09/2024		781		(20)			(20)		761	761			
100142934	ROSSVILLE	GA		02/09/2024		996		(29)			(29)		967	967			
100142936	GLENDALE	CA		02/09/2024		1,690		(41)			(41)		1,649	1,649			
100142937	MCCALL	ID		02/09/2024		1,126		(31)			(31)		1,095	1,095			
100142941	WELLS	ME		02/09/2024		809		(16)			(16)		793	793			
100142943	ANNA	TX		02/09/2024		1,425		(36)			(36)		1,389	1,389			
100142944	STRAWN	TX		02/09/2024		527		2			2		529	529			
100142945	LOCUST GROVE	VA		02/09/2024		11,970		(171)			(171)		11,799	11,799			
100142948	PHOENIXVILLE	PA		02/09/2024		914		(27)			(27)		887	887			
100142949	MECHANICSBURG	PA		02/09/2024		781		(13)			(13)		768	768			
100142950	MURFREESBORO	TN		02/09/2024		787		(6)			(6)		781	781			
100142952	WAYMART	PA		02/09/2024		827		(23)			(23)		804	804			
100142955	NORTH PLAINFIELD	NJ		02/09/2024		926		(1)			(1)		925	925			
100142956	DOUGLASVILLE	GA		02/09/2024		828		(14)			(14)		814	814			
100142959	PITTSBURGH	PA		02/09/2024		1,595		(15)			(15)		1,580	1,580			
100142960	LIVINGSTON	MT		02/09/2024		698		(22)			(22)		676	676			
100142961	KISSIMMEE	FL		02/09/2024		3,932		(78)			(78)		3,854	3,854			
100142964	BIG BEAR CITY	CA		02/09/2024		731		(20)			(20)		711	711			
100142965	FORT MYERS	FL		02/09/2024		1,011		(11)			(11)		1,000	1,000			
100142966	FORT WORTH	TX		02/09/2024		22,220		(545)			(545)		21,675	21,675			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142968	RALEIGH	NC		02/09/2024		914		(20)			(20)		894	894			
100142969	NAPLES	FL		02/09/2024		2,157		(43)			(43)		2,114	2,114			
100142971	FRISCO	TX		02/09/2024		2,674		(62)			(62)		2,612	2,612			
100142972	HAVERHILL	MA		02/09/2024		1,072		(27)			(27)		1,045	1,045			
100142976	TOMS RIVER	NJ		02/09/2024		1,041		(11)			(11)		1,030	1,030			
100142977	KENNER	LA		02/09/2024		791		(19)			(19)		772	772			
100142979	WATSONVILLE	CA		02/09/2024		1,219		(7)			(7)		1,212	1,212			
100142985	SOUTHBURY	CT		02/09/2024		2,757		(36)			(36)		2,721	2,721			
100142991	HOUSTON	TX		02/09/2024		1,691		(191)			(191)		1,500	1,500			
100142993	CULPEPER	VA		02/12/2024		316		(10)			(10)		306	306			
100142994	OXNARD	CA		02/12/2024		1,248		(5)			(5)		1,243	1,243			
100142996	PHILADELPHIA	PA		02/12/2024		672		(16)			(16)		656	656			
100142997	MIAMI	FL		02/12/2024		2,667		(89)			(89)		2,578	2,578			
100142998	OCALA	FL		02/12/2024		716		(8)			(8)		708	708			
100143000	HOLTSVILLE	NY		02/12/2024		1,132		(31)			(31)		1,101	1,101			
100143003	AMHERST	NY		02/12/2024		21,453		(52)			(52)		21,401	21,401			
100143005	WEST PALM BEACH	FL		02/12/2024		380		(5)			(5)		375	375			
100143006	EGG HARBOR TOWNSHIP	NJ		02/12/2024		290		(2)			(2)		288	288			
100143008	NEWINGTON	CT		02/12/2024		233		(19)			(19)		214	214			
100143009	AURORA	CO		02/12/2024		831		(13)			(13)		818	818			
100143016	JAMAICA	NY		02/12/2024		888		(35)			(35)		853	853			
100143019	WARWICK	NY		02/12/2024		2,981		(71)			(71)		2,910	2,910			
100143022	HOUSTON	TX		02/12/2024		283		(19)			(19)		264	264			
100143025	HAYWARD	CA		02/12/2024		833		9			9		842	842			
100143026	HARVEST	AL		02/12/2024		308		(1)			(1)		307	307			
100143027	FREDERICK	MD		02/12/2024		1,503		(4)			(4)		1,499	1,499			
100143043	SAN MARCOS	TX		02/14/2024		687		(1)			(1)		686	686			
100143044	AUSTIN	TX		02/14/2024		822		(50)			(50)		772	772			
100143046	BRUNSWICK	GA		02/14/2024		502		(18)			(18)		484	484			
100143047	COLLEGE STATION	TX		02/14/2024		700		(29)			(29)		671	671			
100143048	BRIDGETON	NJ		02/14/2024		382		(17)			(17)		365	365			
100143050	MANOR	TX		02/14/2024		41,753		(1,280)			(1,280)		40,473	40,473			
100143051	PORT CHARLOTTE	FL		02/14/2024		726		(15)			(15)		711	711			
100143052	SMITHFIELD	NC		02/14/2024		852		(35)			(35)		817	817			
100143053	N CHESTERFIELD	VA		02/14/2024		395		(28)			(28)		367	367			
100143054	LITTLE RIVER	SC		02/14/2024		503		(25)			(25)		478	478			
100143056	COLUMBIA	SC		02/14/2024		214		(16)			(16)		198	198			
100143059	GRINNELL	IA		02/14/2024		298		(17)			(17)		281	281			
100143062	HOLLY HILL	FL		02/14/2024		812		(10)			(10)		802	802			
100143063	INMAN	SC		02/14/2024		497		(15)			(15)		482	482			
100143064	HAINES CITY	FL		02/14/2024		486		(22)			(22)		464	464			
100143065	HOUSTON	TX		02/14/2024		554		(39)			(39)		515	515			
100143067	TUSCALOOSA	AL		02/14/2024		458		(14)			(14)		444	444			
100143068	MIDLOTHIAN	VA		02/14/2024		543		(18)			(18)		525	525			
100143069	CORNELIUS	NC		02/14/2024		459		(11)			(11)		448	448			
100143071	BURGHILL	OH		02/14/2024		194		(11)			(11)		183	183			
100143072	GALLOWAY	NJ		02/14/2024		437		(26)			(26)		411	411			
100143074	ROYAL OAK	MI		02/14/2024		545		(28)			(28)		517	517			
100143076	JACKSONVILLE	FL		02/14/2024		1,074		(52)			(52)		1,022	1,022			
100143079	SEVIERVILLE	TN		02/16/2024		1,113		(14)			(14)		1,099	1,099			
100143080	MINNEAPOLIS	MN		02/16/2024		634		(8)			(8)		626	626			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143081	ASBURY PARK	NJ		02/16/2024		1,977		(38)			(38)		1,939	1,939			
100143083	PORTLAND	OR		02/16/2024		1,961		(2)			(2)		1,959	1,959			
100143084	HIGHTSTOWN	NJ		02/16/2024		938		(18)			(18)		920	920			
100143085	SAINT AUGUSTINE	FL		02/16/2024		2,276		(37)			(37)		2,239	2,239			
100143086	NORTH HOLLYWOOD	CA		02/16/2024		1,880		(21)			(21)		1,859	1,859			
100143089	HUNTSVILLE	AL		02/16/2024		644		2			2		646	646			
100143090	SOMERSET	NJ		02/16/2024		1,108		(8)			(8)		1,100	1,100			
100143091	COSTA MESA	CA		02/16/2024		3,099		(9)			(9)		3,090	3,090			
100143093	PACIFIC	WA		02/16/2024		132,266		1			1		132,267	56,200		(76,067)	(76,067)
100143096	MIAMI	FL		02/16/2024		1,431		(8)			(8)		1,423	1,423			
100143097	BAKERSFIELD	CA		02/16/2024		678		(11)			(11)		667	667			
100143100	MIAMI	FL		02/16/2024		1,107		(18)			(18)		1,089	1,089			
100143102	ATLANTA	GA		02/16/2024		844		2			2		846	846			
100143103	ENID	OK		02/16/2024		581		(3)			(3)		578	578			
100143104	EDEN PRAIRIE	MN		02/16/2024		592		2			2		594	594			
100143105	ROCKFORD	IL		02/16/2024		771		(26)			(26)		745	745			
100143106	MONTEAGLE	TN		02/16/2024		598		(12)			(12)		586	586			
100143107	WEST PALM BEACH	FL		02/16/2024		1,254		(19)			(19)		1,235	1,235			
100143108	KILL DEVIL HILLS	NC		02/16/2024		985		(18)			(18)		967	967			
100143111	PRINCETON	TX		02/16/2024		757		(16)			(16)		741	741			
100143112	WADDELL	AZ		02/16/2024		1,118		11			11		1,129	1,129			
100143115	CHARLOTTE	NC		02/16/2024		357							357	357			
100143117	SAN LUIS OBISPO	CA		02/16/2024		1,211		(25)			(25)		1,186	1,186			
100143118	CROCKETT	CA		02/16/2024		1,471		(30)			(30)		1,441	1,441			
100143119	NORMAN	OK		02/16/2024		749		(9)			(9)		740	740			
100143121	STILWELL	KS		02/16/2024		704		(17)			(17)		687	687			
100143122	ACWORTH	GA		02/16/2024		701		(21)			(21)		680	680			
100143124	NAPLES	FL		02/16/2024		888		25			25		913	913			
100143125	GLENDALE	CA		02/16/2024		1,017		(31)			(31)		986	986			
100143126	MANCHESTER	NH		02/16/2024		1,062		(18)			(18)		1,044	1,044			
100143127	ARLINGTON	WA		02/16/2024		1,142		(25)			(25)		1,117	1,117			
100143128	HENDERSON	NV		02/16/2024		796		(12)			(12)		784	784			
100143129	NEWNAN	GA		02/16/2024		958		(18)			(18)		940	940			
100143130	BRADENTON	FL		02/16/2024		991		(21)			(21)		970	970			
100143132	KAILUA KONA	HI		02/16/2024		1,200		(25)			(25)		1,175	1,175			
100143133	AUBURN	WA		02/16/2024		945		(22)			(22)		923	923			
100143135	HOLLYWOOD	FL		02/16/2024		1,968		(45)			(45)		1,923	1,923			
100143138	APEX	NC		02/16/2024		1,577		(38)			(38)		1,539	1,539			
100143139	TACOMA	WA		02/16/2024		3,427		(80)			(80)		3,347	3,347			
100143140	MELISSA	TX		02/16/2024		827		(20)			(20)		807	807			
100143141	SAINT AUGUSTINE	FL		02/16/2024		1,107		39			39		1,146	1,146			
100143142	PHOENIX	AZ		02/16/2024		1,016		32			32		1,048	1,048			
100143145	DURHAM	NC		02/16/2024		1,107		39			39		1,146	1,146			
100143146	PEABODY	MA		02/16/2024		1,177		(24)			(24)		1,153	1,153			
100143147	STERLING	VA		02/16/2024		1,579		(21)			(21)		1,558	1,558			
100143148	STERLING	VA		02/16/2024		1,580		(21)			(21)		1,559	1,559			
100143149	ARLINGTON	TX		02/16/2024		609		(2)			(2)		607	607			
100143151	CHARLOTTE	NC		02/16/2024		891		(14)			(14)		877	877			
100143155	KATY	TX		02/16/2024		761		(5)			(5)		756	756			
100143156	KATY	TX		02/16/2024		770		(6)			(6)		764	764			
100143157	KISSIMMEE	FL		02/16/2024		6,482		(101)			(101)		6,381	6,381			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143159	SURPRISE	AZ		02/16/2024		956		(13)			(13)		943	943			
100143160	GOLDEN	CO		02/16/2024		772		(18)			(18)		754	754			
100143161	DAVENPORT	FL		02/16/2024		1,039		24			24		1,063	1,063			
100143162	LOS ANGELES	CA		02/16/2024		2,197		(53)			(53)		2,144	2,144			
100143163	MONTGOMERY	TX		02/16/2024		548		3			3		551	551			
100143165	NORFOLK	VA		02/16/2024		658		(12)			(12)		646	646			
100143166	POMPANO BEACH	FL		02/16/2024		9,663		(17)			(17)		9,646	9,646			
100143168	DAVENPORT	FL		02/16/2024		1,335		(18)			(18)		1,317	1,317			
100143169	ISLAND PARK	ID		02/16/2024		1,545		(26)			(26)		1,519	1,519			
100143170	KISSIMMEE	FL		02/16/2024		1,660		(20)			(20)		1,640	1,640			
100143171	BUFORD	GA		02/16/2024		1,267		(17)			(17)		1,250	1,250			
100143172	SAINT AUGUSTINE	FL		02/16/2024		1,001		49			49		1,050	1,050			
100143180	ALLEN	TX		02/16/2024		948		(12)			(12)		936	936			
100143181	TUJUNGA	CA		02/16/2024		1,991		(34)			(34)		1,957	1,957			
100143182	OREGON CITY	OR		02/16/2024		1,180		(27)			(27)		1,153	1,153			
100143183	GLEN ALLEN	VA		02/16/2024		812		(15)			(15)		797	797			
100143185	SAVANNAH	GA		02/16/2024		758		(15)			(15)		743	743			
100143186	AUSTIN	TX		02/16/2024		1,413		(5)			(5)		1,408	1,408			
100143187	PUYALLUP	WA		02/16/2024		1,063		(12)			(12)		1,051	1,051			
100143188	SAINT AUGUSTINE	FL		02/16/2024		1,142		(28)			(28)		1,114	1,114			
100143191	SEDRO WOOLLEY	WA		02/16/2024		936		(14)			(14)		922	922			
100143192	CYPRESS	TX		02/16/2024		1,071		(26)			(26)		1,045	1,045			
100143193	FITCHBURG	MA		02/16/2024		644		(5)			(5)		639	639			
100143195	AUSTIN	TX		02/16/2024		968		(9)			(9)		959	959			
100143196	YUMA	AZ		02/16/2024		3,314		(98)			(98)		3,216	3,216			
100143199	TULSA	OK		02/16/2024		6,301		(2)			(2)		6,299	6,299			
100143200	ROYSE CITY	TX		02/16/2024		757							757	757			
100143202	SAN ANTONIO	TX		02/16/2024		713		(2)			(2)		711	711			
100143203	SAN ANTONIO	TX		02/16/2024		712		(2)			(2)		710	710			
100143204	DOUGLAS	MI		02/16/2024		909		(23)			(23)		886	886			
100143205	MARIETTA	GA		02/16/2024		790		(13)			(13)		777	777			
100143206	CANYON	TX		02/16/2024		1,367		(12)			(12)		1,355	1,355			
100143209	HOUSTON	TX		02/16/2024		660		(8)			(8)		652	652			
100143210	GERMANTOWN	TN		02/16/2024		806		(6)			(6)		800	800			
100143211	FREDERICK	MD		02/16/2024		1,310		(26)			(26)		1,284	1,284			
100143212	FUQUAY VARINA	NC		02/16/2024		685		(4)			(4)		681	681			
100143213	WESLEY CHAPEL	FL		02/16/2024		811		(17)			(17)		794	794			
100143214	LA PLATA	MD		02/16/2024		1,301		(2)			(2)		1,299	1,299			
100143215	FORT WORTH	TX		02/16/2024		1,049		(2)			(2)		1,047	1,047			
100143216	HENDERSON	NV		02/16/2024		1,087		11			11		1,098	1,098			
100143218	VANCOUVER	WA		02/16/2024		1,250		17			17		1,267	1,267			
100143219	LAWRENCEVILLE	GA		02/16/2024		829		1			1		830	830			
100143221	MONTGOMERY	AL		02/16/2024		865		(4)			(4)		861	861			
100143222	HENDERSON	NV		02/16/2024		870		28			28		898	898			
100143223	HEMET	CA		02/16/2024		1,289		20			20		1,309	1,309			
100143226	HENDERSON	NV		02/16/2024		538		8			8		546	546			
100143227	BRENHAM	TX		02/16/2024		723		13			13		736	736			
100143228	FORT WORTH	TX		02/16/2024		845		8			8		853	853			
100143229	SUMMERVILLE	SC		02/16/2024		996		27			27		1,023	1,023			
100143230	BRENHAM	TX		02/16/2024		716		13			13		729	729			
100143231	LOCUST GROVE	VA		02/16/2024		939		13			13		952	952			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143232	RIO RANCHO	NM		02/16/2024		990		21			21		1,011	1,011			
100143234	FORT WORTH	TX		02/16/2024		861		12			12		873	873			
100143235	MERCED	CA		02/16/2024		919		(5)			(5)		914	914			
100143236	PROVO	UT		02/16/2024		11,120		(20)			(20)		11,100	11,100			
100143240	TUCSON	AZ		02/16/2024		957		8			8		965	965			
100143242	SALEM	OR		02/16/2024		1,058		20			20		1,078	1,078			
100143244	MURRAY	UT		02/16/2024		1,944		(6)			(6)		1,938	1,938			
100143247	NAPA	CA		02/16/2024		1,546		(26)			(26)		1,520	1,520			
100143249	RIVERTON	UT		02/16/2024		974		(13)			(13)		961	961			
100143250	MERIDIAN	CA		02/16/2024		1,650		(36)			(36)		1,614	1,614			
100143251	SACRAMENTO	CA		02/16/2024		999		(23)			(23)		976	976			
100143252	TARPON SPRINGS	FL		02/16/2024		1,207		10			10		1,217	1,217			
100143253	LUTZ	FL		02/16/2024		1,057		(14)			(14)		1,043	1,043			
100143254	BEAUFORT	SC		02/16/2024		629		2			2		631	631			
100143256	WEST PALM BEACH	FL		02/16/2024		1,093		(13)			(13)		1,080	1,080			
100143257	TUCSON	AZ		02/16/2024		890		(3)			(3)		887	887			
100143258	MADERA	CA		02/16/2024		948		1			1		949	949			
100143259	DENVER	CO		02/16/2024		703		(12)			(12)		691	691			
100143261	HOWELL	NJ		02/16/2024		1,134		(14)			(14)		1,120	1,120			
100143262	SURPRISE	AZ		02/16/2024		1,469		(24)			(24)		1,445	1,445			
100143263	MERCED	CA		02/16/2024		987		(11)			(11)		976	976			
100143264	COLORADO SPRINGS	CO		02/16/2024		1,564		(15)			(15)		1,549	1,549			
100143265	SOUTH KINGSTOWN	RI		02/16/2024		912		(10)			(10)		902	902			
100143266	WEST ORANGE	NJ		02/16/2024		1,147		(19)			(19)		1,128	1,128			
100143268	DENTON	TX		02/16/2024		552		(1)			(1)		551	551			
100143269	FORT WORTH	TX		02/16/2024		794		5			5		799	799			
100143270	FORT WORTH	TX		02/16/2024		818							818	818			
100143271	PARKER	CO		02/16/2024		2,156		39			39		2,195	2,195			
100143272	EVERMAN	TX		02/16/2024		634		(2)			(2)		632	632			
100143273	ZEPHYRHILLS	FL		02/16/2024		909		9			9		918	918			
100143275	RIDGEFIELD PARK	NJ		02/16/2024		1,341		(18)			(18)		1,323	1,323			
100143276	PORTLAND	OR		02/16/2024		983		5			5		988	988			
100143278	LOGAN	UT		02/16/2024		747		(5)			(5)		742	742			
100143279	AUSTIN	TX		02/16/2024		885		(17)			(17)		868	868			
100143280	SAINT CLOUD	FL		02/16/2024		120,396		(1,178)			(1,178)		119,218	119,218			
100143281	BEL AIRE	KS		02/16/2024		728		(14)			(14)		714	714			
100143282	ORMOND BEACH	FL		02/16/2024		763		(15)			(15)		748	748			
100143283	SNOQUALMIE PASS	WA		02/16/2024		1,429		(30)			(30)		1,399	1,399			
100143284	ROGERS	AR		02/16/2024		1,033		(22)			(22)		1,011	1,011			
100143285	EL RENO	OK		02/16/2024		807		(4)			(4)		803	803			
100143286	TAMPA	FL		02/16/2024		885		(12)			(12)		873	873			
100143287	FRESNO	CA		02/16/2024		723		(5)			(5)		718	718			
100143288	GRAND JUNCTION	CO		02/16/2024		769		(10)			(10)		759	759			
100143289	MONROE	NC		02/16/2024		761		(15)			(15)		746	746			
100143290	HARRISBURG	NC		02/16/2024		1,056		(24)			(24)		1,032	1,032			
100143291	MARIETTA	GA		02/16/2024		1,446		1			1		1,447	1,447			
100143292	LAWRENCE	MA		02/16/2024		1,431							1,431	1,431			
100143293	TAMPA	FL		02/16/2024		621		6			6		627	627			
100143295	SEVIERVILLE	TN		02/16/2024		1,091		(19)			(19)		1,072	1,072			
100143296	CAMERON	NC		02/16/2024		1,583		(28)			(28)		1,555	1,555			
100143297	FLOWERY BRANCH	GA		02/16/2024		758		(11)			(11)		747	747			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143299	LUBBOCK	TX		02/16/2024		2,364		(22)			(22)		2,342	2,342			
100143300	MILFORD	MA		02/16/2024		702		(17)			(17)		685	685			
100143301	LOGANVILLE	GA		02/16/2024		981		11			11		992	992			
100143302	DALLAS	TX		02/16/2024		1,612		4			4		1,616	1,616			
100143303	CAPE CORAL	FL		02/16/2024		4,575		(23)			(23)		4,552	4,552			
100143305	ARLINGTON	TX		02/16/2024		1,009							1,009	1,009			
100143306	QUEEN CREEK	AZ		02/16/2024		1,330		7			7		1,337	1,337			
100143307	KISSIMMEE	FL		02/16/2024		620		(9)			(9)		611	611			
100143310	KNOXVILLE	TN		02/16/2024		552		5			5		557	557			
100143311	PRINCETON	TX		02/16/2024		843		(13)			(13)		830	830			
100143317	APEX	NC		02/16/2024		1,014		(14)			(14)		1,000	1,000			
100143319	ATHENS	AL		02/16/2024		1,081		20			20		1,101	1,101			
100143320	SUMMERVILLE	SC		02/16/2024		1,156		11			11		1,167	1,167			
100143321	HOUSTON	TX		02/16/2024		2,080		(40)			(40)		2,040	2,040			
100143323	NORTH LAS VEGAS	NV		02/16/2024		1,141		33			33		1,174	1,174			
100143324	WILMINGTON	DE		02/16/2024		697		(3)			(3)		694	694			
100143326	CHARLOTTE	NC		02/16/2024		1,369		(22)			(22)		1,347	1,347			
100143327	LOGANVILLE	GA		02/16/2024		962		48			48		1,010	1,010			
100143330	CLIFFSIDE PARK	NJ		02/16/2024		3,017		(12)			(12)		3,005	3,005			
100143331	PORTLAND	OR		02/16/2024		849		(12)			(12)		837	837			
100143332	ATLANTA	GA		02/16/2024		589		(12)			(12)		577	577			
100143334	LARGO	FL		02/16/2024		404		(6)			(6)		398	398			
100143335	HARLEYSVILLE	PA		02/16/2024		556		(1)			(1)		555	555			
100143336	PALMETTO	FL		02/16/2024		689		(1)			(1)		688	688			
100143346	CHICAGO	IL		02/16/2024		1,076		44			44		1,120	1,120			
100143354	BAY HARBOR ISLANDS	FL		02/16/2024		601		(18)			(18)		583	583			
100143358	NORTH PROVIDENCE	RI		02/16/2024		341		(2)			(2)		339	339			
100143360	CHICAGO	IL		02/16/2024		1,049		(8)			(8)		1,041	1,041			
100143366	HUNTINGTON BEACH	CA		02/16/2024		1,396		(39)			(39)		1,357	1,357			
100143368	PIKESVILLE	MD		02/16/2024		528		(13)			(13)		515	515			
100143369	WHITMAN	MA		02/16/2024		1,925		(28)			(28)		1,897	1,897			
100143372	JURUPA VALLEY	CA		02/16/2024		1,131		12			12		1,143	1,143			
100143374	OAK BLUFFS	MA		02/16/2024		1,739		(29)			(29)		1,710	1,710			
100143376	RIVERSIDE	CA		02/16/2024		1,455		(41)			(41)		1,414	1,414			
100143377	LAKELAND	FL		02/16/2024		1,141		(24)			(24)		1,117	1,117			
100143379	LUTZ	FL		02/16/2024		772		(8)			(8)		764	764			
100143382	LAKE ARROWHEAD	CA		02/16/2024		810		(23)			(23)		787	787			
100143383	PALM BAY	FL		02/16/2024		643		(17)			(17)		626	626			
100143387	HESPERIA	CA		02/16/2024		4,869		(120)			(120)		4,749	4,749			
100143393	LANCASTER	CA		02/16/2024		567		(34)			(34)		533	533			
100143395	ATLANTA	GA		02/16/2024		401		(12)			(12)		389	389			
100143396	APACHE JUNCTION	AZ		02/16/2024		1,058		(51)			(51)		1,007	1,007			
100143397	HUNTINGTON BEACH	CA		02/16/2024		3,255		(40)			(40)		3,215	3,215			
100143399	CLAREMONT	CA		02/16/2024		2,119		(20)			(20)		2,099	2,099			
100143403	CHICAGO	IL		02/16/2024		2,219		(68)			(68)		2,151	2,151			
100143406	CHICAGO	IL		02/16/2024		1,109		(28)			(28)		1,081	1,081			
100143408	PALM SPRINGS	CA		02/16/2024		703		1			1		704	704			
100143409	MEMPHIS	TN		02/16/2024		599		(40)			(40)		559	559			
100143410	VICTORVILLE	CA		02/16/2024		925		14			14		939	939			
100143411	LAS VEGAS	NV		02/16/2024		493		7			7		500	500			
100143412	NORTH POTOMAC	MD		02/16/2024		2,374		(24)			(24)		2,350	2,350			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143416	LAUREL	MD		02/16/2024		432							432	432			
100143417	SHABBONA	IL		02/16/2024		332		(1)			(1)		331	331			
100143419	OCALA	FL		02/16/2024		3,282		(20)			(20)		3,262	3,262			
100143420	RIVERSIDE	CA		02/16/2024		1,132		(2)			(2)		1,130	1,130			
100143423	BAY POINT	CA		02/16/2024		778		4			4		782	782			
100143424	BOERNE	TX		02/16/2024		1,720		(24)			(24)		1,696	1,696			
100143425	PHOENIX	AZ		02/16/2024		383		(10)			(10)		373	373			
100143426	BELLEVUE	WA		02/16/2024		3,441		(112)			(112)		3,329	3,329			
100143429	HIALEAH	FL		02/16/2024		938		(27)			(27)		911	911			
100143430	LOS ANGELES	CA		02/16/2024		49,107		(545)			(545)		48,562	48,562			
100143431	EVERGREEN	CO		02/16/2024		450		(5)			(5)		445	445			
100143433	SPRING	TX		02/16/2024		395		(13)			(13)		382	382			
100143437	VALLEJO	CA		02/16/2024		892		1			1		893	893			
100143438	MILWAUKEE	WI		02/16/2024		348		(26)			(26)		322	322			
100143439	SPRING	TX		02/16/2024		447		(10)			(10)		437	437			
100143440	VENTURA	CA		02/16/2024		2,366		(44)			(44)		2,322	2,322			
100143443	APPLE VALLEY	CA		02/16/2024		512		(6)			(6)		506	506			
100143445	HILLIARD	FL		02/16/2024		284		(20)			(20)		264	264			
100143446	PROSPECT HEIGHTS	IL		02/16/2024		324		(14)			(14)		310	310			
100143447	MCHENRY	IL		02/16/2024		758		(16)			(16)		742	742			
100143451	MESA	AZ		02/16/2024		528		(8)			(8)		520	520			
100143452	SALINAS	CA		02/16/2024		2,101		(19)			(19)		2,082	2,082			
100143453	GLEN BURNIE	MD		02/16/2024		416		(4)			(4)		412	412			
100143455	HYATTSVILLE	MD		02/16/2024		690		(11)			(11)		679	679			
100143456	NEW MILFORD	CT		02/16/2024		944		(16)			(16)		928	928			
100143457	AUBURN	WA		02/16/2024		521		(23)			(23)		498	498			
100143458	ARLINGTON	TX		02/16/2024		311		(25)			(25)		286	286			
100143459	PALMDALE	CA		02/16/2024		792		(7)			(7)		785	785			
100143461	VACAVILLE	CA		02/16/2024		1,713		(13)			(13)		1,700	1,700			
100143462	LONG BEACH	CA		02/16/2024		1,552		23			23		1,575	1,575			
100143472	OCEANSIDE	CA		02/16/2024		1,243		(24)			(24)		1,219	1,219			
100143473	SANTA PAULA	CA		02/16/2024		996		(41)			(41)		955	955			
100143475	NORTH DINWIDDIE	VA		02/16/2024		970		(7)			(7)		963	963			
100143476	SAN BERNARDINO	CA		02/16/2024		1,102		1			1		1,103	1,103			
100143477	HENDERSON	NV		02/16/2024		2,842		(1)			(1)		2,841	2,841			
100143478	TAMPA	FL		02/16/2024		496		1			1		497	497			
100143483	BRAWLEY	CA		02/16/2024		254		(6)			(6)		248	248			
100143485	LAKEWOOD	CO		02/21/2024		1,043		(11)			(11)		1,032	1,032			
100143488	GRAND PRAIRIE	TX		02/21/2024		1,467		(32)			(32)		1,435	1,435			
100143489	DENVER	CO		02/21/2024		537		(29)			(29)		508	508			
100143491	MOUNT DORA	FL		02/21/2024		613		(8)			(8)		605	605			
100143492	ANNA	TX		02/21/2024		809		(7)			(7)		802	802			
100143493	LEESBURG	FL		02/21/2024		570		(8)			(8)		562	562			
100143497	MESQUITE	TX		02/21/2024		402		(4)			(4)		398	398			
100143501	ROSENBERG	TX		02/21/2024		483		(17)			(17)		466	466			
100143502	SACRAMENTO	CA		02/21/2024		953		(20)			(20)		933	933			
100143503	EL CAJON	CA		02/21/2024		1,322		(29)			(29)		1,293	1,293			
100143507	SAN JOSE	CA		02/22/2024		1,505		(6)			(6)		1,499	1,499			
100143508	VAN NUYS	CA		02/22/2024		2,916		(86)			(86)		2,830	2,830			
100143510	MELBOURNE	FL		02/22/2024		775		(14)			(14)		761	761			
100143511	JURUPA VALLEY	CA		02/22/2024		1,705		(36)			(36)		1,669	1,669			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143512	ROSELLE	NJ		02/21/2024		977		(53)			(53)		924	924			
100143513	TRENTON	NJ		02/21/2024		468		(26)			(26)		442	442			
100143516	NEWARK	NJ		02/21/2024		1,443		(29)			(29)		1,414	1,414			
100143517	NEWARK	NJ		02/21/2024		1,222		(24)			(24)		1,198	1,198			
100143518	NEWARK	NJ		02/21/2024		1,533		(38)			(38)		1,495	1,495			
100143519	IRVINGTON	NJ		02/21/2024		4,726		(98)			(98)		4,628	4,628			
100143520	NEWARK	NJ		02/21/2024		1,533		(38)			(38)		1,495	1,495			
100143521	HARRISBURG	PA		02/21/2024		178		(4)			(4)		174	174			
100143522	VINELAND	NJ		02/21/2024		282		(8)			(8)		274	274			
100143523	ELIZABETH	NJ		02/21/2024		1,412		92			92		1,504	1,504			
100143524	HUDSON	NY		02/21/2024		407		(11)			(11)		396	396			
100143525	EASTPOINTE	MI		02/21/2024		294		(12)			(12)		282	282			
100143526	SCRANTON	PA		02/21/2024		339		(8)			(8)		331	331			
100143527	MONROE	NY		02/21/2024		963		(1)			(1)		962	962			
100143528	FITCHBURG	MA		02/21/2024		863		(29)			(29)		834	834			
100143529	NEWARK	NJ		02/21/2024		1,484		(33)			(33)		1,451	1,451			
100143530	NEWARK	NJ		02/21/2024		1,687		(41)			(41)		1,646	1,646			
100143531	MARKHAM	IL		02/21/2024		307		(9)			(9)		298	298			
100143532	DOLTON	IL		02/21/2024		379		(22)			(22)		357	357			
100143535	FLOSSMOOR	IL		02/21/2024		666		(14)			(14)		652	652			
100143536	YONKERS	NY		02/21/2024		1,717		(69)			(69)		1,648	1,648			
100143538	JERSEY CITY	NJ		02/21/2024		2,443		(126)			(126)		2,317	2,317			
100143539	SCRANTON	PA		02/21/2024		717		(12)			(12)		705	705			
100143540	PLYMOUTH	PA		02/21/2024		391		(13)			(13)		378	378			
100143541	CORPUS CHRISTI	TX		02/21/2024		405		(11)			(11)		394	394			
100143542	EAST STROUDSBURG	PA		02/21/2024		670		(34)			(34)		636	636			
100143543	WINSLOW TOWNSHIP	NJ		02/21/2024		350		(10)			(10)		340	340			
100143544	CALUMET CITY	IL		02/21/2024		390		(10)			(10)		380	380			
100143545	PORT HURON	MI		02/21/2024		252		(4)			(4)		248	248			
100143546	HOMEWOOD	IL		02/21/2024		534		(11)			(11)		523	523			
100143547	ST. LOUIS	MO		02/21/2024		201		(9)			(9)		192	192			
100143550	PHILADELPHIA	PA		02/21/2024		471		(9)			(9)		462	462			
100143551	THE BRONX	NY		02/21/2024		2,127		(60)			(60)		2,067	2,067			
100143552	NEWARK	NJ		02/21/2024		1,570		(44)			(44)		1,526	1,526			
100143553	NEWARK	NJ		02/21/2024		1,610		(45)			(45)		1,565	1,565			
100143554	LEESBURG	GA		02/21/2024		795		(9)			(9)		786	786			
100143557	TROY	NY		02/21/2024		369		(11)			(11)		358	358			
100143558	COPIAGUE	NY		02/21/2024		753		(19)			(19)		734	734			
100143559	HAVERSTRAW	NY		02/21/2024		1,003		(17)			(17)		986	986			
100143560	WYANDANCH	NY		02/21/2024		925		(32)			(32)		893	893			
100143561	DARBY	PA		02/21/2024		382		(8)			(8)		374	374			
100143562	NEW ORLEANS	LA		02/21/2024		795		(50)			(50)		745	745			
100143563	MONTICELLO	NY		02/21/2024		680		(17)			(17)		663	663			
100143564	ARVERNE	NY		02/21/2024		1,906		(80)			(80)		1,826	1,826			
100143565	INDEPENDENCE	MO		02/21/2024		285		(6)			(6)		279	279			
100143566	TULSA	OK		02/21/2024		402		(7)			(7)		395	395			
100143567	CHICAGO	IL		02/21/2024		817		(21)			(21)		796	796			
100143568	SAVANNAH	GA		02/21/2024		427		(9)			(9)		418	418			
100143570	RIDGE	NY		02/21/2024		658		(24)			(24)		634	634			
100143571	CAPE CORAL	FL		02/21/2024		610		(27)			(27)		583	583			
100143572	HARTFORD	CT		02/21/2024		1,241		(38)			(38)		1,203	1,203			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143573	CLEVELAND	OH		02/21/2024		1,076		(62)			(62)		1,014	1,014			
100143574	MONROE	NY		02/21/2024		761		(39)			(39)		722	722			
100143577	FREEPORT	NY		02/21/2024		1,342		(16)			(16)		1,326	1,326			
100143578	CHICAGO	IL		02/21/2024		444		(15)			(15)		429	429			
100143580	CLEVELAND	OH		02/21/2024		310		(6)			(6)		304	304			
100143581	CLEVELAND	OH		02/21/2024		305		(7)			(7)		298	298			
100143582	DOLTON	IL		02/21/2024		369		(9)			(9)		360	360			
100143583	OLATHE	KS		02/21/2024		637		(16)			(16)		621	621			
100143584	KANSAS CITY	MO		02/21/2024		657		(16)			(16)		641	641			
100143586	PASSAIC	NJ		02/21/2024		1,658		(107)			(107)		1,551	1,551			
100143587	CENTRAL ISLIP	NY		02/21/2024		1,016		(60)			(60)		956	956			
100143588	SUFFERN	NY		02/21/2024		1,444		(35)			(35)		1,409	1,409			
100143590	JAMAICA	NY		02/21/2024		2,915		(37)			(37)		2,878	2,878			
100143591	GRAND BAY	AL		02/21/2024		280		(17)			(17)		263	263			
100143595	BROWNS MILLS	NJ		02/21/2024		558		(12)			(12)		546	546			
100143596	JACKSONVILLE	FL		02/21/2024		556		(22)			(22)		534	534			
100143597	CLEVELAND	OH		02/21/2024		261		(5)			(5)		256	256			
100143600	MILWAUKEE	WI		02/21/2024		340		(10)			(10)		330	330			
100143602	NEW BRITAIN	CT		02/21/2024		1,384		(58)			(58)		1,326	1,326			
100143604	SCRANTON	PA		02/21/2024		226		(7)			(7)		219	219			
100143606	ORANGE CITY	FL		02/21/2024		747		(3)			(3)		744	744			
100143607	BLOOMINGBURG	NY		02/21/2024		665		(20)			(20)		645	645			
100143608	CHESTER	PA		02/21/2024		263		(8)			(8)		255	255			
100143609	FARMINGTON	NM		02/21/2024		409		(5)			(5)		404	404			
100143610	MONTICELLO	NY		02/21/2024		379		(12)			(12)		367	367			
100143612	MEMPHIS	TN		02/21/2024		276		(17)			(17)		259	259			
100143613	SCRANTON	PA		02/21/2024		287		(5)			(5)		282	282			
100143615	MACON	GA		02/21/2024		286		(8)			(8)		278	278			
100143618	CORAM	NY		02/21/2024		1,132		(32)			(32)		1,100	1,100			
100143619	CHICAGO HEIGHTS	IL		02/21/2024		949		(11)			(11)		938	938			
100143620	NANUET	NY		02/21/2024		607		(22)			(22)		585	585			
100143622	PLYMOUTH	PA		02/21/2024		382		(21)			(21)		361	361			
100143623	BALTIMORE	MD		02/21/2024		352		(10)			(10)		342	342			
100143624	PHILADELPHIA	PA		02/21/2024		541		(12)			(12)		529	529			
100143625	BALTIMORE	MD		02/21/2024		262		(9)			(9)		253	253			
100143626	BALTIMORE	MD		02/21/2024		278		(8)			(8)		270	270			
100143628	CARBONDALE	PA		02/21/2024		213		(9)			(9)		204	204			
100143631	UPPER MARLBORO	MD		02/21/2024		325		(10)			(10)		315	315			
100143634	TRENTON	NJ		02/21/2024		458		(23)			(23)		435	435			
100143637	PHILADELPHIA	PA		02/21/2024		298		(7)			(7)		291	291			
100143638	GARY	IN		02/21/2024		352		(8)			(8)		344	344			
100143639	MEMPHIS	TN		02/21/2024		288		(9)			(9)		279	279			
100143640	WILLIAMSTON	SC		02/21/2024		269		(20)			(20)		249	249			
100143643	PANAMA CITY	FL		02/22/2024		937		(22)			(22)		915	915			
100143646	HUNTINGTON	NY		02/22/2024		2,664		(27)			(27)		2,637	2,637			
100143647	STUART	FL		02/22/2024		557		(23)			(23)		534	534			
100143650	VENTNOR CITY	NJ		02/22/2024		1,026		(28)			(28)		998	998			
100143651	CAPE CORAL	FL		02/22/2024		1,110		(7)			(7)		1,103	1,103			
100143656	PHILADELPHIA	PA		02/22/2024		675		(11)			(11)		664	664			
100143657	JUPITER	FL		02/22/2024		1,097		(38)			(38)		1,059	1,059			
100143658	CARROLLTON	TX		02/22/2024		944		(9)			(9)		935	935			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143661	CARLSBAD	CA		02/22/2024		1,011		(38)			(38)		973	973			
100143662	MOUNT VERNON	NY		02/22/2024		925		(17)			(17)		908	908			
100143666	BEDFORD	TX		02/22/2024		460		(9)			(9)		451	451			
100143671	AUBURN	WA		02/22/2024		1,429		(43)			(43)		1,386	1,386			
100143673	AGOURA HILLS	CA		02/22/2024		7,488		(70)			(70)		7,418	7,418			
100143675	MALIBU	CA		02/22/2024		7,619		(179)			(179)		7,440	7,440			
100143677	FLORESVILLE	TX		02/22/2024		488		(32)			(32)		456	456			
100143678	DOVER	DE		02/22/2024		864		(21)			(21)		843	843			
100143679	BROOKLYN	NY		02/22/2024		1,159		(18)			(18)		1,141	1,141			
100143680	COLUMBUS	OH		02/22/2024		403		(41)			(41)		362	362			
100143681	PROVIDENCE	RI		02/22/2024		666		(23)			(23)		643	643			
100143682	FORSYTH	MO		02/22/2024		382		(9)			(9)		373	373			
100143683	KISSIMMEE	FL		02/22/2024		1,476		5			5		1,481	1,481			
100143684	PLYMOUTH	MA		02/22/2024		1,800		(60)			(60)		1,740	1,740			
100143685	BROOKLYN	MD		02/22/2024		218		(18)			(18)		200	200			
100143686	WHEATLEY HEIGHTS	NY		02/22/2024		784		(35)			(35)		749	749			
100143687	HICKSVILLE	NY		02/22/2024		734		(5)			(5)		729	729			
100143688	SUMMERFIELD	FL		02/22/2024		307		(24)			(24)		283	283			
100143692	RIVERHEAD	NY		02/22/2024		722		(22)			(22)		700	700			
100143693	NEWTON	NJ		02/22/2024		488		(13)			(13)		475	475			
100143695	BRADENTON BEACH	FL		02/22/2024		5,685		(105)			(105)		5,580	5,580			
100143697	BRADENTON BEACH	FL		02/22/2024		5,351		(97)			(97)		5,254	5,254			
100143698	MANCHESTER	CT		02/22/2024		2,274		(112)			(112)		2,162	2,162			
100143699	DUBLIN	OH		02/22/2024		506		(28)			(28)		478	478			
100143709	ORMOND BEACH	FL		02/23/2024		644		15			15		659	659			
100143710	MIAMI	FL		02/23/2024		915		(13)			(13)		902	902			
100143713	ORTING	WA		02/26/2024		599		(17)			(17)		582	582			
100143715	SUWANEE	GA		02/26/2024		719		(10)			(10)		709	709			
100143716	HERMOSA BEACH	CA		02/26/2024		1,670		(35)			(35)		1,635	1,635			
100143717	PORTERVILLE	CA		02/26/2024		354		(23)			(23)		331	331			
100143719	KENT	WA		02/26/2024		571		(17)			(17)		554	554			
100143720	PLACERVILLE	CA		02/26/2024		1,344		(57)			(57)		1,287	1,287			
100143721	LA QUINTA	CA		02/26/2024		2,034		(4)			(4)		2,030	2,030			
100143722	MIAMI	FL		02/26/2024		623		(37)			(37)		586	586			
100143724	EDMONDS	WA		02/26/2024		348		(19)			(19)		329	329			
100143727	CORONA	CA		02/26/2024		504		(24)			(24)		480	480			
100143729	LANCASTER	CA		02/26/2024		502		(15)			(15)		487	487			
100143730	CANYON LAKE	CA		02/26/2024		336		(8)			(8)		328	328			
100143731	CHARLESTON	SC		02/26/2024		330		(10)			(10)		320	320			
100143733	PERRIS	CA		02/26/2024		881		(24)			(24)		857	857			
100143734	CHATTANOOGA	TN		02/26/2024		460		(17)			(17)		443	443			
100143735	INDIANAPOLIS	IN		02/26/2024		386		(9)			(9)		377	377			
100143738	SAINT AUGUSTINE	FL		04/05/2024		798		(22)			(22)		776	776			
100143739	NAPLES	FL		04/05/2024		995		(31)			(31)		964	964			
100143740	EVERETT	WA		04/05/2024		1,272		(26)			(26)		1,246	1,246			
100143741	BUSHKILL	PA		04/05/2024		398		(7)			(7)		391	391			
100143742	HONOLULU	HI		04/05/2024		1,022		(10)			(10)		1,012	1,012			
100143744	FORT LAUDERDALE	FL		04/05/2024		1,170		6			6		1,176	1,176			
100143745	PLANTATION	FL		04/05/2024		3,150		(23)			(23)		3,127	3,127			
100143746	RICHMOND	TX		04/05/2024		1,964		(109)			(109)		1,855	1,855			
100143747	GREENSBORO	NC		04/05/2024		290		(18)			(18)		272	272			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143748	BRIDGEPORT	CT		04/05/2024		1,794		(35)			(35)		1,759	1,759			
100143749	PHOENIX	AZ		04/05/2024		557		(14)			(14)		543	543			
100143755	JACKSONVILLE	FL		04/05/2024		480		(23)			(23)		457	457			
100143756	GARLAND	TX		04/05/2024		1							1	1			
100143757	HOMEDALE	ID		04/05/2024		581		(18)			(18)		563	563			
100143762	CUMMING	GA		04/05/2024		933		(25)			(25)		908	908			
100143765	FORT MYERS	FL		04/05/2024		1,058		13			13		1,071	1,071			
100143767	PHOENIX	AZ		04/05/2024		1,308		(26)			(26)		1,282	1,282			
100143770	BEAUMONT	CA		02/27/2024		970		(39)			(39)		931	931			
100143771	PHOENIX	AZ		02/27/2024		882		(20)			(20)		862	862			
100143772	OREGON CITY	OR		02/27/2024		1,611		(33)			(33)		1,578	1,578			
100143774	LAS VEGAS	NV		02/27/2024		906		1			1		907	907			
100143775	PHOENIX	AZ		02/27/2024		2,399		(38)			(38)		2,361	2,361			
100143776	KEARNY	NJ		02/27/2024		2,568		(25)			(25)		2,543	2,543			
100143777	SANDY SPRINGS	GA		02/27/2024		310		(26)			(26)		284	284			
100143778	PHOENIX	AZ		02/27/2024		667		(13)			(13)		654	654			
100143780	PHILADELPHIA	PA		02/27/2024		256		(2)			(2)		254	254			
100143781	MILTON	DE		02/27/2024		1,410		(2)			(2)		1,408	1,408			
100143783	HAMPTON	VA		02/27/2024		870		(44)			(44)		826	826			
100143785	BRIGHTON	CO		02/28/2024		6,064		(141)			(141)		5,923	5,923			
100143787	HOMESTEAD	FL		02/28/2024		1,210		(40)			(40)		1,170	1,170			
100143788	FAYETTEVILLE	NC		02/28/2024		7,169		(86)			(86)		7,083	7,083			
100143789	VILLA RICA	GA		02/28/2024		386		(22)			(22)		364	364			
100143790	ALTON	NH		02/28/2024		1,055		(33)			(33)		1,022	1,022			
100143791	KISSIMMEE	FL		02/28/2024		1,368		(36)			(36)		1,332	1,332			
100143794	KYLE	TX		02/28/2024		1,922		(51)			(51)		1,871	1,871			
100143795	COLUMBUS	OH		02/28/2024		342		(29)			(29)		313	313			
100143796	WASHINGTON	DC		02/28/2024		9,431		(159)			(159)		9,272	9,272			
100143797	LONGWOOD	FL		02/28/2024		1,252		(48)			(48)		1,204	1,204			
100143798	TOLEDO	OH		02/28/2024		216		(12)			(12)		204	204			
100143801	HIALEAH	FL		02/28/2024		457		(11)			(11)		446	446			
100143802	CARMEL	IN		02/28/2024		899		(60)			(60)		839	839			
100143804	ST. LOUIS	MO		02/28/2024		252		(12)			(12)		240	240			
100143805	WASHINGTON	DC		02/28/2024		578		(33)			(33)		545	545			
100143806	LAS VEGAS	NV		02/28/2024		238		(18)			(18)		220	220			
100143808	ROTTERDAM	NLD		10/25/2021		691						11	702	696	(6)		(6)
100143814	ALMERE	NLD		02/27/2024		1,737						(90)	1,647	1,702	56		56
100143818	GRONINGEN	NLD		02/27/2024		1,077						(57)	1,020	1,084	65		65
100143821	VLAARDINGEN	NLD		02/27/2024		3,402						(181)	3,221	3,414	193		193
100143825	ROTTERDAM	NLD		02/27/2024		1,227						(66)	1,161	1,240	79		79
100143839	AMSTERDAM	NLD		02/27/2024		758						(41)	717	764	47		47
100143843	ORANGE	CA		02/29/2024		1,653		(45)			(45)		1,608	1,608			
100143844	NORTH PORT	FL		02/29/2024		813		(13)			(13)		800	800			
100143846	LAKEWAY	TX		02/29/2024		605		(13)			(13)		592	592			
100143847	LAKEWAY	TX		02/29/2024		604		(12)			(12)		592	592			
100143848	YORKVILLE	IL		02/29/2024		3,896		21			21		3,917	3,917			
100143862	UNITED KINGDOM	GBR		02/28/2024		411		(4)			(4)	(21)	386	434	48		48
100143865	UNITED KINGDOM	GBR		02/28/2024		550		(9)			(9)	(27)	514	555	41		41
100143868	SEDONA	AZ		03/06/2024		3,806		(13)			(13)		3,793	3,793			
100143870	VALENCIA	CA		03/06/2024		3,584		(69)			(69)		3,515	3,515			
100143872	BIG BEAR LAKE	CA		03/06/2024		2,897		(98)			(98)		2,799	2,799			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143875	WEST HAVEN	CT		03/06/2024		789		(23)			(23)		766	766			
100143877	AMERICAN CANYON	CA		03/06/2024		603		(10)			(10)		593	593			
100143878	RIO VISTA	CA		03/06/2024		396		(16)			(16)		380	380			
100143880	ATASCADERO	CA		03/06/2024		829		(16)			(16)		813	813			
100143881	LAKE WORTH BEACH	FL		03/06/2024		1,675		(47)			(47)		1,628	1,628			
100143882	AVENTURA	FL		03/06/2024		1,545		(23)			(23)		1,522	1,522			
100143883	LAKE WALES	FL		03/06/2024		1,453		(32)			(32)		1,421	1,421			
100143884	ORLANDO	FL		03/06/2024		1,347		(48)			(48)		1,299	1,299			
100143886	LAKELAND	FL		03/06/2024		610		(39)			(39)		571	571			
100143887	SANFORD	FL		03/06/2024		619		(22)			(22)		597	597			
100143890	DAVIE	FL		03/06/2024		4,983		(172)			(172)		4,811	4,811			
100143891	MONSEY	NY		03/06/2024		852		(34)			(34)		818	818			
100143892	DALLAS	TX		03/06/2024		942		(30)			(30)		912	912			
100143895	GLEN ALLEN	VA		03/06/2024		390		(8)			(8)		382	382			
100143899	REDLANDS	CA		03/06/2024		801		(10)			(10)		791	791			
100143900	SEWELL	NJ		03/06/2024		1,010		(9)			(9)		1,001	1,001			
100143905	CROFTON	MD		03/06/2024		874		(33)			(33)		841	841			
100143906	CROFTON	MD		03/06/2024		829		(38)			(38)		791	791			
100143907	CROFTON	MD		03/06/2024		820		(38)			(38)		782	782			
100143908	STUDIO CITY	CA		03/06/2024		695		(21)			(21)		674	674			
100143909	PHELAN	CA		03/06/2024		1,202		(60)			(60)		1,142	1,142			
100143910	LOS ANGELES	CA		03/06/2024		1,267		(19)			(19)		1,248	1,248			
100143911	BAKERSFIELD	CA		03/06/2024		555		(34)			(34)		521	521			
100143912	BRONX	NY		03/06/2024		5,375		(117)			(117)		5,258	5,258			
100143914	FORT MYERS	FL		03/06/2024		516		(30)			(30)		486	486			
100143919	PHOENIX	AZ		02/29/2024		459		(10)			(10)		449	449			
100143920	CHARLOTTE	NC		02/29/2024		633		(23)			(23)		610	610			
100143921	REISTERSTOWN	MD		02/29/2024		727		(5)			(5)		722	722			
100143927	PORT ARTHUR	TX		02/29/2024		284		(6)			(6)		278	278			
100143929	EL MONTE	CA		02/29/2024		797		7			7		804	804			
100143943	MERCED	CA		02/29/2024		1,147		(13)			(13)		1,134	1,134			
100143944	BLOWING ROCK	NC		02/29/2024		1,391		(52)			(52)		1,339	1,339			
100143946	COLTON	CA		02/29/2024		503		(16)			(16)		487	487			
100143947	NEW BEDFORD	MA		02/29/2024		554							554	554			
100143950	BRIDGEPORT	CT		02/29/2024		539		(14)			(14)		525	525			
100143954	PHILADELPHIA	PA		02/29/2024		1,013		7			7		1,020	1,020			
100143955	ELLENWOOD	GA		02/29/2024		695		(35)			(35)		660	660			
100143956	LYNN HAVEN	FL		02/29/2024		448		(1)			(1)		447	447			
100143963	CLEARLAKE	CA		02/29/2024		275		(20)			(20)		255	255			
100143965	HALETHORPE	MD		02/29/2024		527		(31)			(31)		496	496			
100143969	ALLEN	TX		02/29/2024		706		(5)			(5)		701	701			
100143972	SANTA ROSA	CA		02/29/2024		801		(15)			(15)		786	786			
100143975	UPLAND	CA		02/29/2024		1,206		(19)			(19)		1,187	1,187			
100143977	MERCED	CA		02/29/2024		2,740		(102)			(102)		2,638	2,638			
100143978	FISHERS	IN		02/29/2024		719		(26)			(26)		693	693			
100143983	CUTLER BAY	FL		02/29/2024		29,602		(1,291)			(1,291)		28,311	28,311			
100143985	CLACKAMAS	OR		02/29/2024		785		(9)			(9)		776	776			
100143994	PEORIA	AZ		02/29/2024		1,649		(31)			(31)		1,618	1,618			
100143997	PORT SAINT LUCIE	FL		02/29/2024		842		(30)			(30)		812	812			
100144000	POMONA	CA		02/29/2024		1,845		(33)			(33)		1,812	1,812			
100144001	CORONA	CA		02/29/2024		1,521		(16)			(16)		1,505	1,505			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144002	MIDDLE RIVER	MD		02/29/2024		328		(19)			(19)		309	309			
100144003	OXFORD	GA		02/29/2024		902		(23)			(23)		879	879			
100144004	RIVERSIDE	CA		02/29/2024		1,063		(38)			(38)		1,025	1,025			
100144008	BAKERSFIELD	CA		02/29/2024		831		(14)			(14)		817	817			
100144009	LA PORTE	TX		02/29/2024		317		(19)			(19)		298	298			
100144013	BLACKLICK	OH		03/07/2024		932		(21)			(21)		911	911			
100144014	CHANDLER	AZ		03/07/2024		1,307		(1)			(1)		1,306	1,306			
100144016	PORT ARANSAS	TX		03/07/2024		1,637		(27)			(27)		1,610	1,610			
100144017	EWA BEACH	HI		03/07/2024		1,348		(23)			(23)		1,325	1,325			
100144019	SAVANNAH	GA		03/07/2024		655		2			2		657	657			
100144022	GAITHERSBURG	MD		03/07/2024		793							793	793			
100144023	KENILWORTH	NJ		03/07/2024		1,192		(5)			(5)		1,187	1,187			
100144024	MIAMI	FL		03/07/2024		1,788		7			7		1,795	1,795			
100144025	PROVIDENCE	RI		03/07/2024		733		1			1		734	734			
100144027	NORTH BERGEN	NJ		03/07/2024		809		2			2		811	811			
100144028	SAN BERNARDINO	CA		03/07/2024		5,119		17			17		5,136	5,136			
100144030	HOLTVILLE	CA		03/07/2024		836		(12)			(12)		824	824			
100144033	PITTSBURG	CA		03/07/2024		1,130		(13)			(13)		1,117	1,117			
100144035	SANTA ROSA	CA		03/07/2024		672		(3)			(3)		669	669			
100144036	MANOR	TX		03/07/2024		2,132		4			4		2,136	2,136			
100144038	RICHARDSON	TX		03/07/2024		1,249		2			2		1,251	1,251			
100144039	PILOT POINT	TX		03/07/2024		623		1			1		624	624			
100144040	OCALA	FL		03/07/2024		17,249		(7)			(7)		17,242	17,242			
100144045	TAMPA	FL		03/07/2024		1,209		16			16		1,225	1,225			
100144046	MONROE	NC		03/07/2024		774		2			2		776	776			
100144051	WADDELL	AZ		03/07/2024		750		22			22		772	772			
100144052	ANDOVER	MN		03/07/2024		1,446		(24)			(24)		1,422	1,422			
100144053	NEWBERRY	FL		03/07/2024		784		48			48		832	832			
100144054	DURHAM	NC		03/07/2024		1,007		45			45		1,052	1,052			
100144055	NEW BRUNSWICK	NJ		03/07/2024		1,013		(21)			(21)		992	992			
100144056	SURPRISE	AZ		03/07/2024		2,651		68			68		2,719	2,719			
100144057	WYLIE	TX		03/07/2024		533		(8)			(8)		525	525			
100144058	COROLLA	NC		03/07/2024		1,940		(41)			(41)		1,899	1,899			
100144060	CLEAR SPRING	MD		03/07/2024		587		(9)			(9)		578	578			
100144063	BOSTON	MA		03/07/2024		2,466		(40)			(40)		2,426	2,426			
100144064	NEWNAN	GA		03/07/2024		952		(18)			(18)		934	934			
100144066	RESEDA	CA		03/07/2024		1,513		(23)			(23)		1,490	1,490			
100144067	RICHMOND HILL	GA		03/07/2024		813		(9)			(9)		804	804			
100144069	PENDERGRASS	GA		03/07/2024		675		6			6		681	681			
100144070	BLAINE	WA		03/07/2024		1,520		(21)			(21)		1,499	1,499			
100144071	MCGAHEYSVILLE	VA		03/07/2024		947		(22)			(22)		925	925			
100144072	SUGAR HILL	GA		03/07/2024		92,657		(1,199)			(1,199)		91,458	91,458			
100144073	SARATOGA SPRINGS	UT		03/07/2024		864		(12)			(12)		852	852			
100144074	HOUSTON	TX		03/07/2024		1,511		(18)			(18)		1,493	1,493			
100144077	NORTH WILDWOOD	NJ		03/07/2024		1,505		(19)			(19)		1,486	1,486			
100144079	SURF CITY	NC		03/07/2024		552		1			1		553	553			
100144080	HOUSTON	TX		03/07/2024		872		2			2		874	874			
100144082	CAPE CORAL	FL		03/07/2024		2,206		(5)			(5)		2,201	2,201			
100144083	DENTON	TX		03/07/2024		985							985	985			
100144085	WESLACO	TX		03/07/2024		9,055		(29)			(29)		9,026	9,026			
100144086	GLENDALE	AZ		03/07/2024		1,000		12			12		1,012	1,012			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144088	VANCOUVER	WA		03/07/2024		978		(14)			(14)		964	964			
100144091	ERIE	CO		03/07/2024		1,403		66			66		1,469	1,469			
100144092	PROVIDENCE	UT		03/07/2024		685		(15)			(15)		670	670			
100144094	NASHVILLE	TN		03/07/2024		1,465		(27)			(27)		1,438	1,438			
100144096	LEBANON	OR		03/07/2024		1,148		(3)			(3)		1,145	1,145			
100144098	CUDJOE KEY	FL		03/07/2024		2,196		(8)			(8)		2,188	2,188			
100144099	PASADENA	CA		03/07/2024		1,715		(30)			(30)		1,685	1,685			
100144100	ORLANDO	FL		03/07/2024		698		(7)			(7)		691	691			
100144101	FORNEY	TX		03/07/2024		852		26			26		878	878			
100144102	STREAMWOOD	IL		03/07/2024		650		(2)			(2)		648	648			
100144103	NEWBERRY	FL		03/07/2024		1,230		55			55		1,285	1,285			
100144104	SHERMAN	TX		03/07/2024		97,657		(54)			(54)		97,603	97,603			
100144105	FAIR OAKS RANCH	TX		03/07/2024		1,196		12			12		1,208	1,208			
100144106	FRESNO	CA		03/07/2024		1,742		1			1		1,743	1,743			
100144108	MCKINNEY	TX		03/07/2024		780		(6)			(6)		774	774			
100144109	FRESNO	CA		03/07/2024		755		2			2		757	757			
100144111	HOUSTON	TX		03/07/2024		671		3			3		674	674			
100144112	NORWALK	CT		03/07/2024		2,423		(27)			(27)		2,396	2,396			
100144113	LOS ANGELES	CA		03/07/2024		2,575		(9)			(9)		2,566	2,566			
100144116	CHARLOTTE	NC		03/07/2024		637		(8)			(8)		629	629			
100144117	YUKON	OK		03/07/2024		569		12			12		581	581			
100144118	HOUSTON	TX		03/07/2024		1,935		14			14		1,949	1,949			
100144119	RIO RANCHO	NM		03/07/2024		852		20			20		872	872			
100144120	COPPELL	TX		03/07/2024		1,354		(33)			(33)		1,321	1,321			
100144122	EL RENO	OK		03/07/2024		1,215		(3)			(3)		1,212	1,212			
100144124	LEXINGTON	KY		03/07/2024		572							572	572			
100144125	EL RENO	OK		03/07/2024		1,218		2			2		1,220	1,220			
100144126	MURRIETA	CA		03/07/2024		1,026		21			21		1,047	1,047			
100144127	RICHMOND	TX		03/07/2024		1,088		(5)			(5)		1,083	1,083			
100144129	CARMEL	IN		03/07/2024		631		(9)			(9)		622	622			
100144130	TEMPE	AZ		03/07/2024		2,939		(70)			(70)		2,869	2,869			
100144131	SAN ANTONIO	TX		03/07/2024		708		60			60		768	768			
100144132	MARIETTA	GA		03/07/2024		1,110		2			2		1,112	1,112			
100144135	ROCKVILLE	MD		03/07/2024		1,180		(9)			(9)		1,171	1,171			
100144136	LOS ANGELES	CA		03/07/2024		2,611		(3)			(3)		2,608	2,608			
100144137	ROSEVILLE	CA		03/07/2024		897		9			9		906	906			
100144139	JACKSON	NJ		03/07/2024		1,286		(13)			(13)		1,273	1,273			
100144142	MYRTLE BEACH	SC		03/07/2024		758		(16)			(16)		742	742			
100144143	DENVER	CO		03/07/2024		991		(7)			(7)		984	984			
100144144	MURRAY	UT		03/07/2024		799		(8)			(8)		791	791			
100144145	KISSIMMEE	FL		03/07/2024		798		(15)			(15)		783	783			
100144147	DUCK	NC		03/07/2024		1,505		(19)			(19)		1,486	1,486			
100144148	EAST PROVIDENCE	RI		03/07/2024		970		(17)			(17)		953	953			
100144149	LOS ANGELES	CA		03/07/2024		1,214		(9)			(9)		1,205	1,205			
100144150	AUSTIN	TX		03/07/2024		892		(6)			(6)		886	886			
100144152	IRVING	TX		03/07/2024		7,470		19			19		7,489	7,489			
100144154	CLOVIS	CA		03/07/2024		734							734	734			
100144155	LEESBURG	VA		03/07/2024		1,151		(15)			(15)		1,136	1,136			
100144156	LODI	CA		03/07/2024		942		(9)			(9)		933	933			
100144157	PFLUGERVILLE	TX		03/07/2024		2,425		(1)			(1)		2,424	2,424			
100144158	NEWTOWN	PA		03/07/2024		1,206		(5)			(5)		1,201	1,201			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144160	HENDERSON	NV		03/07/2024		1,078		18			18		1,096	1,096			
100144161	CHARLOTTE	NC		03/07/2024		841		(12)			(12)		829	829			
100144162	SANFORD	NC		03/07/2024		1,227		18			18		1,245	1,245			
100144163	LAND O LAKES	FL		03/07/2024		8,185		152			152		8,337	8,337			
100144164	CHARLOTTE	NC		03/07/2024		841		(12)			(12)		829	829			
100144167	FORT WORTH	TX		03/07/2024		576		(1)			(1)		575	575			
100144168	SACRAMENTO	CA		03/07/2024		1,015		(11)			(11)		1,004	1,004			
100144170	PLANO	TX		03/07/2024		4,015		(39)			(39)		3,976	3,976			
100144171	MURRIETA	CA		03/07/2024		838		2			2		840	840			
100144172	WYLIE	TX		03/07/2024		1,183		(1)			(1)		1,182	1,182			
100144173	BAILEY	CO		03/07/2024		4,411		(108)			(108)		4,303	4,303			
100144174	FORT WORTH	TX		03/07/2024		8,122		23			23		8,145	8,145			
100144176	LIBERTY HILL	TX		03/07/2024		873		4			4		877	877			
100144178	CHRISTIANSBURG	VA		03/07/2024		3,700		(6)			(6)		3,694	3,694			
100144179	DALLAS	TX		03/07/2024		1,351		12			12		1,363	1,363			
100144180	PLANO	TX		03/07/2024		847		2			2		849	849			
100144181	PEORIA	AZ		03/07/2024		1,156		2			2		1,158	1,158			
100144183	VANCOUVER	WA		03/07/2024		882		(2)			(2)		880	880			
100144184	SURPRISE	AZ		03/07/2024		940		(4)			(4)		936	936			
100144185	AUSTIN	TX		03/07/2024		3,051		50			50		3,101	3,101			
100144186	LAKE STEVENS	WA		03/07/2024		1,481		(13)			(13)		1,468	1,468			
100144187	KISSIMMEE	FL		03/07/2024		781		(7)			(7)		774	774			
100144188	SAVANNAH	GA		03/07/2024		1,063		(8)			(8)		1,055	1,055			
100144189	PORT ORCHARD	WA		03/07/2024		1,246		3			3		1,249	1,249			
100144191	FAYETTEVILLE	AR		03/07/2024		895		16			16		911	911			
100144192	PORT ORCHARD	WA		03/07/2024		1,161		2			2		1,163	1,163			
100144193	MAGNOLIA	DE		03/07/2024		958		31			31		989	989			
100144194	PRINCETON	TX		03/07/2024		814		2			2		816	816			
100144195	WESTFIELD	IN		03/07/2024		685		3			3		688	688			
100144196	CHARLOTTE	NC		03/07/2024		890		(20)			(20)		870	870			
100144198	ROSEVILLE	CA		03/07/2024		1,150		19			19		1,169	1,169			
100144199	LATHROP	CA		03/07/2024		1,857		26			26		1,883	1,883			
100144200	HOUSTON	TX		03/07/2024		793		13			13		806	806			
100144201	SALEM	OR		03/07/2024		1,326		3			3		1,329	1,329			
100144202	FORT WORTH	TX		03/07/2024		875		22			22		897	897			
100144203	MOUNT HOLLY	NC		03/07/2024		2,667		(51)			(51)		2,616	2,616			
100144204	MUNDELEIN	IL		03/07/2024		1,319		20			20		1,339	1,339			
100144207	MYRTLE BEACH	SC		03/07/2024		849							849	849			
100144208	SALEM	OR		03/07/2024		1,045		29			29		1,074	1,074			
100144209	POOLER	GA		03/07/2024		869		14			14		883	883			
100144210	ROSEVILLE	CA		03/07/2024		2,924		116			116		3,040	3,040			
100144211	BAKERSFIELD	CA		03/07/2024		1,378		5			5		1,383	1,383			
100144212	SILOAM SPRINGS	AR		03/07/2024		744		15			15		759	759			
100144213	SPARKS	NV		03/07/2024		1,080		35			35		1,115	1,115			
100144214	BLOOMINGDALE	GA		03/07/2024		816							816	816			
100144215	KATY	TX		03/07/2024		840		17			17		857	857			
100144216	FUQUAY VARINA	NC		03/07/2024		987		25			25		1,012	1,012			
100144217	LA BELLE	FL		03/07/2024		659		13			13		672	672			
100144218	KYLE	TX		03/07/2024		1,085		21			21		1,106	1,106			
100144219	FORT WORTH	TX		03/07/2024		944		49			49		993	993			
100144222	CHARLESTON	SC		03/07/2024		1,198		(13)			(13)		1,185	1,185			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144223	ELGIN	TX		03/07/2024		904		36			36		940	940			
100144224	MONTGOMERY	TX		03/07/2024		969		11			11		980	980			
100144225	PENSACOLA BEACH	FL		03/07/2024		1,317		(8)			(8)		1,309	1,309			
100144226	DAHLONEGA	GA		03/07/2024		1,234		(11)			(11)		1,223	1,223			
100144227	ST GEORGE	UT		03/07/2024		8,534		(47)			(47)		8,487	8,487			
100144228	ZEBULON	NC		03/07/2024		740		(10)			(10)		730	730			
100144229	BRIDGEPORT	PA		03/07/2024		1,162		69			69		1,231	1,231			
100144230	TUCSON	AZ		03/07/2024		927		20			20		947	947			
100144231	HOUSTON	TX		03/07/2024		737		2			2		739	739			
100144232	APEX	NC		03/07/2024		958		(17)			(17)		941	941			
100144233	KELLER	TX		03/07/2024		1,151		(28)			(28)		1,123	1,123			
100144236	FOUR OAKS	NC		03/07/2024		771		(10)			(10)		761	761			
100144238	HARDEEVILLE	SC		03/07/2024		938		(7)			(7)		931	931			
100144239	GRAND RAPIDS	MI		03/07/2024		795		(10)			(10)		785	785			
100144240	VAN ALSTYNE	TX		03/07/2024		12,454		(60)			(60)		12,394	12,394			
100144241	BIG BEAR LAKE	CA		03/07/2024		886		(4)			(4)		882	882			
100144248	RICHMOND	TX		03/08/2024		230		(19)			(19)		211	211			
100144250	SEATTLE	WA		03/08/2024		1,170		5			5		1,175	1,175			
100144252	SCOTTSDALE	AZ		03/08/2024		1,481		(2)			(2)		1,479	1,479			
100144254	CORPUS CHRISTI	TX		03/08/2024		643		(19)			(19)		624	624			
100144258	BOCA RATON	FL		03/08/2024		1,058		(5)			(5)		1,053	1,053			
100144259	ADDISON	IL		03/08/2024		394		(11)			(11)		383	383			
100144261	BOCA RATON	FL		03/08/2024		1,594		(94)			(94)		1,500	1,500			
100144262	UNION CITY	GA		03/08/2024		1,742		(106)			(106)		1,636	1,636			
100144263	PHILADELPHIA	PA		03/08/2024		645							645	645			
100144266	PHOENIX	AZ		03/07/2024		2,285		(12)			(12)		2,273	2,273			
100144267	EAST STROUDSBURG	PA		03/07/2024		817		(8)			(8)		809	809			
100144268	STOCKTON	CA		03/07/2024		450		(23)			(23)		427	427			
100144269	BOCA RATON	FL		03/07/2024		6,253		96			96		6,349	6,349			
100144273	NEWARK	NJ		03/07/2024		715		(3)			(3)		712	712			
100144275	TRENTON	NJ		03/07/2024		298		(16)			(16)		282	282			
100144276	INVERNESS	FL		03/07/2024		325		(8)			(8)		317	317			
100144278	SOMERS	NY		03/07/2024		657		(7)			(7)		650	650			
100144279	HOUSTON	TX		03/07/2024		14,891		(376)			(376)		14,515	14,515			
100144281	LEHIGH ACRES	FL		03/07/2024		680		(2)			(2)		678	678			
100144283	DALLAS	GA		03/07/2024		7,306		(528)			(528)		6,778	6,778			
100144284	LEHIGH ACRES	FL		03/07/2024		588		(21)			(21)		567	567			
100144285	NORTH PORT	FL		03/07/2024		528		(12)			(12)		516	516			
100144286	NEWTON	NJ		03/07/2024		673		(11)			(11)		662	662			
100144288	DALLAS	TX		03/07/2024		984		(29)			(29)		955	955			
100144293	SUGARLOAF	CA		03/07/2024		1,886		(74)			(74)		1,812	1,812			
100144297	COLUMBUS	OH		03/07/2024		308		(19)			(19)		289	289			
100144301	KANSAS CITY	MO		03/07/2024		316		(20)			(20)		296	296			
100144303	BROOKLYN	NY		03/07/2024		4,296		(87)			(87)		4,209	4,209			
100144304	JAMESBURG	NJ		03/07/2024		512		(17)			(17)		495	495			
100144305	GLEN COVE	NY		03/07/2024		1,998		(23)			(23)		1,975	1,975			
100144307	NORFOLK	VA		03/07/2024		186		(21)			(21)		165	165			
100144309	LOS ANGELES	CA		03/07/2024		4,751		(78)			(78)		4,673	4,673			
100144311	DAVENPORT	FL		03/07/2024		406		(21)			(21)		385	385			
100144316	LA HABRA	CA		03/07/2024		2,218		(61)			(61)		2,157	2,157			
100144317	WOODLAND HILLS	CA		03/07/2024		2,498		(55)			(55)		2,443	2,443			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144318	MORGAN HILL	CA		03/07/2024		31,523		(355)			(355)		31,168	31,168			
100144321	LOS ANGELES	CA		03/07/2024		1,119		(57)			(57)		1,062	1,062			
100144322	ENCINO	CA		03/07/2024		5,660		(219)			(219)		5,441	5,441			
100144323	MADERA	CA		03/07/2024		508		(12)			(12)		496	496			
100144324	GARDEN GROVE	CA		03/07/2024		811		(27)			(27)		784	784			
100144325	BOCA RATON	FL		03/07/2024		4,284		(94)			(94)		4,190	4,190			
100144326	OKLAHOMA CITY	OK		03/07/2024		990		(39)			(39)		951	951			
100144328	RICHMOND	TX		03/07/2024		589		(22)			(22)		567	567			
100144331	LOS ANGELES	CA		03/07/2024		1,851		(20)			(20)		1,831	1,831			
100144332	BASS LAKE	CA		03/07/2024		1,682		2			2		1,684	1,684			
100144341	DALE	TX		03/07/2024		1,537		(42)			(42)		1,495	1,495			
100144342	WINCHESTER	TN		03/07/2024		1,039		(4)			(4)		1,035	1,035			
100144343	RICHMOND	VA		03/07/2024		774		(25)			(25)		749	749			
100144345	SAINT GEORGE	UT		03/07/2024		1,348		(16)			(16)		1,332	1,332			
100144346	PORUM	OK		03/07/2024		860		(9)			(9)		851	851			
100144350	SURFSIDE	FL		03/07/2024		663		(21)			(21)		642	642			
100144352	AUBREY	TX		03/07/2024		924		(14)			(14)		910	910			
100144353	LAS VEGAS	NV		03/07/2024		16,148		(42)			(42)		16,106	16,106			
100144354	ZEPHYR COVE	NV		03/07/2024		1,740		(30)			(30)		1,710	1,710			
100144355	TOMS RIVER	NJ		03/07/2024		1,071		(12)			(12)		1,059	1,059			
100144357	NASHVILLE	TN		03/07/2024		1,558		(28)			(28)		1,530	1,530			
100144358	RAEFORD	NC		03/07/2024		948		(24)			(24)		924	924			
100144359	MILTON	MA		03/07/2024		1,023		(20)			(20)		1,003	1,003			
100144361	LAS VEGAS	NV		03/07/2024		856		(27)			(27)		829	829			
100144362	SPRINGFIELD	MA		03/07/2024		996		(17)			(17)		979	979			
100144363	CLEMSON	SC		03/07/2024		735		(4)			(4)		731	731			
100144364	PHILADELPHIA	PA		03/07/2024		811		(13)			(13)		798	798			
100144366	WEST COVINA	CA		03/07/2024		1,423		(18)			(18)		1,405	1,405			
100144367	TOMS RIVER	NJ		03/07/2024		745		(23)			(23)		722	722			
100144368	ST PETERSBURG	FL		03/07/2024		1,106		(9)			(9)		1,097	1,097			
100144370	HENDERSON	NV		03/07/2024		958		3			3		961	961			
100144371	MILTON	GA		03/07/2024		3,415		(13)			(13)		3,402	3,402			
100144372	LONG BEACH	CA		03/07/2024		1,709		(27)			(27)		1,682	1,682			
100144373	BONITA SPRINGS	FL		03/07/2024		876		(16)			(16)		860	860			
100144374	PROVIDENCE VILLAGE	TX		03/07/2024		880		(8)			(8)		872	872			
100144376	PFLUGERVILLE	TX		03/07/2024		884		(8)			(8)		876	876			
100144378	WILMINGTON	DE		03/07/2024		810		(12)			(12)		798	798			
100144381	POMONA	CA		03/07/2024		2,018		(26)			(26)		1,992	1,992			
100144382	CLERMONT	FL		03/07/2024		12,748		(262)			(262)		12,486	12,486			
100144383	OCEAN VIEW	DE		03/07/2024		994		(18)			(18)		976	976			
100144386	NEW BRAUNFELS	TX		03/07/2024		18,162		(477)			(477)		17,685	17,685			
100144388	ORLANDO	FL		03/07/2024		2,775		(35)			(35)		2,740	2,740			
100144390	DALWORTHINGTON GARDENS	TX		03/07/2024		1,501		(31)			(31)		1,470	1,470			
100144392	LONE OAK	TX		03/07/2024		1,892		(52)			(52)		1,840	1,840			
100144393	VISTA	CA		03/07/2024		1,844		(32)			(32)		1,812	1,812			
100144394	WINTER GARDEN	FL		03/07/2024		1,258		37			37		1,295	1,295			
100144395	ANDERSON	CA		03/07/2024		840		(22)			(22)		818	818			
100144396	MILLCREEK	UT		03/07/2024		1,536		(32)			(32)		1,504	1,504			
100144398	ANCHORAGE	AK		03/07/2024		1,175		(26)			(26)		1,149	1,149			
100144399	RIALTO	CA		03/07/2024		1,120		2			2		1,122	1,122			
100144400	COROLLA	NC		03/07/2024		921		(26)			(26)		895	895			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144403	ROYAL OAK	MI		03/07/2024		3,830		(44)			(44)		3,786	3,786			
100144404	VENICE	FL		03/07/2024		966		(29)			(29)		937	937			
100144405	ALLENTOWN	PA		03/07/2024		1,043		1			1		1,044	1,044			
100144407	VENICE	FL		03/07/2024		1,137		(11)			(11)		1,126	1,126			
100144410	PITTSBURGH	PA		03/07/2024		1,457		(32)			(32)		1,425	1,425			
100144411	ASTON	PA		03/07/2024		929		(1)			(1)		928	928			
100144413	PROVO	UT		03/07/2024		1,417		(11)			(11)		1,406	1,406			
100144414	FORT WORTH	TX		03/07/2024		1,471		16			16		1,487	1,487			
100144418	FRAMINGHAM	MA		03/07/2024		1,470		(19)			(19)		1,451	1,451			
100144420	WOLFFORTH	TX		03/07/2024		825		(13)			(13)		812	812			
100144421	SAINT CLOUD	FL		03/07/2024		871		(10)			(10)		861	861			
100144423	VENTURA	CA		03/07/2024		1,889		(38)			(38)		1,851	1,851			
100144424	JURUPA VALLEY	CA		03/07/2024		918		(11)			(11)		907	907			
100144425	LOS ANGELES	CA		03/07/2024		1,654		(34)			(34)		1,620	1,620			
100144426	SEASIDE HEIGHTS	NJ		03/07/2024		1,079		(13)			(13)		1,066	1,066			
100144429	NEW BEDFORD	MA		03/07/2024		827		(25)			(25)		802	802			
100144430	KATY	TX		03/07/2024		1,086		(1)			(1)		1,085	1,085			
100144431	ATLANTA	GA		03/07/2024		889		8			8		897	897			
100144432	OAK PARK	CA		03/07/2024		4,387		(65)			(65)		4,322	4,322			
100144434	SANFORD	FL		03/07/2024		892		(8)			(8)		884	884			
100144436	LEANDER	TX		03/07/2024		616		4			4		620	620			
100144437	SURPRISE	AZ		03/07/2024		2,041		(4)			(4)		2,037	2,037			
100144439	GULFPORT	FL		03/07/2024		3,093		(37)			(37)		3,056	3,056			
100144442	LAS VEGAS	NV		04/26/2024		2,359		(95)			(95)		2,264	2,264			
100144443	FORT MYERS	FL		04/26/2024		647		(17)			(17)		630	630			
100144444	ORLANDO	FL		04/26/2024		1,170		(44)			(44)		1,126	1,126			
100144450	THORNDALE	TX		04/26/2024		1,169		(9)			(9)		1,160	1,160			
100144451	HOUSTON	TX		04/26/2024		376		(32)			(32)		344	344			
100144462	MCKINNEY	TX		04/26/2024		609		(44)			(44)		565	565			
100144464	SHERMAN	TX		04/26/2024		415		(34)			(34)		381	381			
100144466	HOUSTON	TX		04/26/2024		556		(44)			(44)		512	512			
100144469	KYLE	TX		04/26/2024		719		(40)			(40)		679	679			
100144470	MACHESNEY PARK	IL		04/26/2024		435		(23)			(23)		412	412			
100144475	BOERNE	TX		04/26/2024		1,179		(47)			(47)		1,132	1,132			
100144477	ORLANDO	FL		04/26/2024		1,305		(30)			(30)		1,275	1,275			
100144478	HARTFORD	CT		04/26/2024		647		(24)			(24)		623	623			
100144479	HORSESHOE BAY	TX		04/26/2024		1,880		(94)			(94)		1,786	1,786			
100144481	BRADENTON	FL		04/26/2024		1,379		(5)			(5)		1,374	1,374			
100144482	ONTARIO	CA		04/26/2024		2,446		(106)			(106)		2,340	2,340			
100144483	GREER	SC		04/26/2024		344		(14)			(14)		330	330			
100144484	JOLIET	IL		04/26/2024		343		(20)			(20)		323	323			
100144485	PUNTA GORDA	FL		04/26/2024		1,300		(20)			(20)		1,280	1,280			
100144487	CREST HILL	IL		04/26/2024		326		(17)			(17)		309	309			
100144489	PETALUMA	CA		04/26/2024		1,410		(61)			(61)		1,349	1,349			
100144492	DENVER	CO		04/26/2024		638		(41)			(41)		597	597			
100144494	PETALUMA	CA		04/26/2024		1,577		(68)			(68)		1,509	1,509			
100144499	MCDONOUGH	GA		04/26/2024		3,091		(116)			(116)		2,975	2,975			
100144500	LA QUINTA	CA		04/26/2024		3,512		(87)			(87)		3,425	3,425			
100144503	LEANDER	TX		04/26/2024		3,025		(108)			(108)		2,917	2,917			
100144505	CITRUS HEIGHTS	CA		04/26/2024		3,093		(23)			(23)		3,070	3,070			
100144506	PHILADELPHIA	PA		04/26/2024		290		(16)			(16)		274	274			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144507	TAMPA	FL		04/26/2024		4,071		64			64		4,135	4,135			
100144509	KATY	TX		04/26/2024		389		(38)			(38)		351	351			
100144510	LUBBOCK	TX		04/26/2024		931		(73)			(73)		858	858			
100144511	MORENO VALLEY	CA		04/26/2024		773		(16)			(16)		757	757			
100144514	GARDEN GROVE	CA		04/26/2024		2,805		(8)			(8)		2,797	2,797			
100144517	JURUPA VALLEY	CA		04/26/2024		96		(4)			(4)		92	92			
100144523	SAN DIEGO	CA		04/26/2024		2,455		8			8		2,463	2,463			
100144527	CORAL SPRINGS	FL		04/26/2024		1,413		(43)			(43)		1,370	1,370			
100144528	ORLANDO	FL		04/26/2024		431		(31)			(31)		400	400			
100144529	KIHEI	HI		04/26/2024		4,525		(67)			(67)		4,458	4,458			
100144530	EL CAJON	CA		04/26/2024		7,165		(133)			(133)		7,032	7,032			
100144532	SARASOTA	FL		04/26/2024		739		(37)			(37)		702	702			
100144533	MURRIETA	CA		04/26/2024		1,373		(26)			(26)		1,347	1,347			
100144534	CORPUS CHRISTI	TX		04/26/2024		278		(28)			(28)		250	250			
100144538	LAKE FOREST	CA		04/26/2024		2,647		(15)			(15)		2,632	2,632			
100144540	GARDENA	CA		04/26/2024		937		(22)			(22)		915	915			
100144541	SUNLAND	CA		04/26/2024		1,326		(46)			(46)		1,280	1,280			
100144543	DENVER	CO		04/26/2024		452		(10)			(10)		442	442			
100144546	LOS ANGELES	CA		04/26/2024		1,683		(74)			(74)		1,609	1,609			
100144549	WICHITA	KS		04/26/2024		605		(11)			(11)		594	594			
100144552	WESLEY CHAPEL	FL		04/26/2024		687		(16)			(16)		671	671			
100144553	PALM BEACH GARDENS	FL		04/26/2024		711		(31)			(31)		680	680			
100144559	BALTIMORE	MD		04/26/2024		335		(29)			(29)		306	306			
100144561	PASO ROBLES	CA		04/26/2024		1,140		(47)			(47)		1,093	1,093			
100144564	PASO ROBLES	CA		04/26/2024		1,172		(52)			(52)		1,120	1,120			
100144566	FEDERAL WAY	WA		04/26/2024		967		(37)			(37)		930	930			
100144569	CLINTON TOWNSHIP	MI		04/26/2024		3,253		(120)			(120)		3,133	3,133			
100144570	DENVER	CO		04/26/2024		24,738		(247)			(247)		24,491	24,491			
100144571	TEMECULA	CA		04/26/2024		793		(19)			(19)		774	774			
100144579	NORCO	CA		04/26/2024		1,127		(5)			(5)		1,122	1,122			
100144580	SACRAMENTO	CA		04/26/2024		13,199		(360)			(360)		12,839	12,839			
100144581	LA QUINTA	CA		04/26/2024		2,155		(20)			(20)		2,135	2,135			
100144582	BRANDON	FL		04/26/2024		3,213		(62)			(62)		3,151	3,151			
100144583	RIVERSIDE	CA		04/26/2024		971		(45)			(45)		926	926			
100144589	FARMERSVILLE	TX		03/13/2024		552		(6)			(6)		546	546			
100144591	LONGMONT	CO		03/13/2024		3,214		(26)			(26)		3,188	3,188			
100144592	FORT WORTH	TX		03/13/2024		1,374		(14)			(14)		1,360	1,360			
100144593	HUTTO	TX		03/13/2024		814		(11)			(11)		803	803			
100144597	RALEIGH	NC		03/13/2024		747		(6)			(6)		741	741			
100144598	GRAHAM	NC		03/13/2024		1,923		50			50		1,973	1,973			
100144599	HAINES CITY	FL		03/13/2024		1,220		(2)			(2)		1,218	1,218			
100144600	FALLING WATERS	WV		03/13/2024		770		(12)			(12)		758	758			
100144601	NEW YORK	NY		03/13/2024		763		(19)			(19)		744	744			
100144602	PALM SPRINGS	CA		03/13/2024		160,931		(2,284)			(2,284)		158,647	158,647			
100144603	CHARLOTTE	NC		03/13/2024		862		(3)			(3)		859	859			
100144605	INDIAN TRAIL	NC		03/13/2024		683		(6)			(6)		677	677			
100144606	CONCORD	NC		03/13/2024		783		5			5		788	788			
100144608	WINTER GARDEN	FL		03/13/2024		858		(14)			(14)		844	844			
100144610	CAPE CORAL	FL		03/13/2024		752		22			22		774	774			
100144611	WOODBRIDGE	VA		03/13/2024		1,042		17			17		1,059	1,059			
100144612	FARMINGTON	CT		03/13/2024		576		(3)			(3)		573	573			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144613	LAS VEGAS	NV		03/13/2024		657		(10)			(10)		647	647			
100144615	LAS VEGAS	NV		03/13/2024		738							738	738			
100144616	NEW HAVEN	CT		03/13/2024		878		9			9		887	887			
100144617	OCEAN CITY	MD		03/13/2024		981		(5)			(5)		976	976			
100144618	PARRISH	FL		03/13/2024		1,094		(4)			(4)		1,090	1,090			
100144619	OCEAN CITY	MD		03/13/2024		981		(5)			(5)		976	976			
100144620	RALEIGH	NC		03/13/2024		102,001		(752)			(752)		101,249	101,249			
100144621	FORNEY	TX		03/13/2024		562		(10)			(10)		552	552			
100144623	LAKEMOOR	IL		03/13/2024		383		(6)			(6)		377	377			
100144624	KIHEI	HI		03/13/2024		1,459		(20)			(20)		1,439	1,439			
100144626	MONTGOMERY	IL		03/13/2024		575		(11)			(11)		564	564			
100144627	CAREY	ID		03/13/2024		1,237		(20)			(20)		1,217	1,217			
100144629	KANNAPOLIS	NC		03/13/2024		1,102		33			33		1,135	1,135			
100144630	WINTER GARDEN	FL		03/13/2024		858		(14)			(14)		844	844			
100144631	FARMERSVILLE	TX		03/13/2024		577		(6)			(6)		571	571			
100144632	RALEIGH	NC		03/13/2024		814		(6)			(6)		808	808			
100144634	LAKE BLUFF	IL		03/13/2024		1,443		17			17		1,460	1,460			
100144636	WENDELL	NC		03/13/2024		1,098		36			36		1,134	1,134			
100144637	INDIANAPOLIS	IN		03/13/2024		508		(4)			(4)		504	504			
100144638	STUART	FL		03/13/2024		735		(3)			(3)		732	732			
100144639	CHARLOTTE	NC		03/13/2024		2,169		94			94		2,263	2,263			
100144640	ELGIN	TX		03/13/2024		289		(4)			(4)		285	285			
100144641	CHARLOTTE	NC		03/13/2024		870		5			5		875	875			
100144642	LAWRENCEVILLE	GA		03/13/2024		903		15			15		918	918			
100144644	FORT WORTH	TX		03/13/2024		970		(7)			(7)		963	963			
100144703	UNITED KINGDOM	GBR		03/12/2024		744		(38)			(38)	(28)	678	720	42		42
100144764	UNITED KINGDOM	GBR		03/12/2024		6,636		(309)			(309)	(247)	6,080	6,416	336		336
100144790	UNITED KINGDOM	GBR		03/12/2024		5,076		(212)			(212)	(190)	4,674	4,970	296		296
100144800	UNITED KINGDOM	GBR		03/12/2024		110		(5)			(5)	(4)	101	111	10		10
100144801	UNITED KINGDOM	GBR		03/12/2024		371		(17)			(17)	(14)	340	373	32		32
100144823	UNITED KINGDOM	GBR		03/12/2024		346		(6)			(6)	(14)	326	362	36		36
100144929	UNITED KINGDOM	GBR		03/12/2024		54,052		(1,699)			(1,699)	(2,010)	50,343	53,005	2,662		2,662
100144961	UNITED KINGDOM	GBR		03/12/2024		1,534		(79)			(79)	(57)	1,398	1,484	86		86
100144994	UNITED KINGDOM	GBR		03/12/2024		3,048		(72)			(72)	(113)	2,863	3,009	146		146
100145119	UNITED KINGDOM	GBR		03/12/2024		628		(25)			(25)	(24)	579	624	44		44
100145157	UNITED KINGDOM	GBR		03/12/2024		1,483		(56)			(56)	(55)	1,372	1,440	68		68
100145235	UNITED KINGDOM	GBR		03/12/2024		3,942		(159)			(159)	(150)	3,633	3,911	278		278
100145263	UNITED KINGDOM	GBR		03/12/2024		420		(22)			(22)	(16)	382	409	27		27
100145376	UNITED KINGDOM	GBR		03/12/2024		625		(33)			(33)	(24)	568	619	52		52
100145390	UNITED KINGDOM	GBR		03/12/2024		711		(37)			(37)	(27)	647	699	51		51
100145432	UNITED KINGDOM	GBR		03/12/2024		1,383		(71)			(71)	(53)	1,259	1,371	112		112
100145501	UNITED KINGDOM	GBR		03/12/2024		348		(11)			(11)	(13)	324	343	19		19
100145623	UNITED KINGDOM	GBR		03/12/2024		1,525		(63)			(63)	(60)	1,402	1,570	168		168
100145671	UNITED KINGDOM	GBR		03/12/2024		9							9	9			
100145685	UNITED KINGDOM	GBR		03/12/2024		846		(48)			(48)	(32)	766	829	63		63
100145706	UNITED KINGDOM	GBR		03/12/2024		638		(32)			(32)	(25)	581	635	55		55
100145708	UNITED KINGDOM	GBR		03/12/2024		1,933		(92)			(92)	(72)	1,769	1,877	109		109
100145711	UNITED KINGDOM	GBR		03/12/2024		2,049		(98)			(98)	(77)	1,874	1,989	115		115
100145724	UNITED KINGDOM	GBR		03/12/2024		1,970		(93)			(93)	(74)	1,803	1,914	111		111
100145738	UNITED KINGDOM	GBR		03/12/2024		2							2	8	6		6
100145740	UNITED KINGDOM	GBR		03/12/2024		2							2	8	6		6

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145760	UNITED KINGDOM	GBR		03/12/2024		1,497		(56)			(56)	(56)	1,385	1,471	86		86
100145762	UNITED KINGDOM	GBR		03/12/2024		1,461		(76)			(76)	(55)	1,330	1,416	87		87
100145777	MILFORD	CT		05/08/2024		974		(22)			(22)		952	952			
100145778	BEVERLY HILLS	CA		05/08/2024		1,602		(21)			(21)		1,581	1,581			
100145780	CORONA	CA		05/08/2024		2,007		(57)			(57)		1,950	1,950			
100145781	TUCSON	AZ		05/08/2024		2,322		(53)			(53)		2,269	2,269			
100145783	LIVINGSTON	CA		05/08/2024		787		5			5		792	792			
100145785	CANFIELD	OH		05/08/2024		583		(30)			(30)		553	553			
100145786	LAKE HAVASU CITY	AZ		05/08/2024		988		35			35		1,023	1,023			
100145788	PETERSBURG	VA		05/08/2024		284		(10)			(10)		274	274			
100145789	HOUSTON	TX		05/08/2024		1,562		(94)			(94)		1,468	1,468			
100145793	FREMONT	CA		05/08/2024		1,421		3			3		1,424	1,424			
100145795	RIVERSIDE	CA		05/08/2024		1,947		(40)			(40)		1,907	1,907			
100145801	MOBILE	AL		05/08/2024		271		(13)			(13)		258	258			
100145802	NOVI	MI		05/08/2024		1,631		(57)			(57)		1,574	1,574			
100145805	RENTON	WA		05/08/2024		2,370		(36)			(36)		2,334	2,334			
100145806	PITTSBURGH	PA		05/08/2024		543		(48)			(48)		495	495			
100145811	VERO BEACH	FL		05/08/2024		674		(56)			(56)		618	618			
100145812	NICEVILLE	FL		05/08/2024		829		(31)			(31)		798	798			
100145814	PALM SPRINGS	FL		05/08/2024		806		(11)			(11)		795	795			
100145815	MOUNT PROSPECT	IL		05/08/2024		713		3			3		716	716			
100145817	HUNTINGTON	TX		05/08/2024		613		(45)			(45)		568	568			
100145819	FORT LAUDERDALE	FL		05/08/2024		310		(11)			(11)		299	299			
100145822	MIAMI	FL		03/15/2024		22,970		(296)			(296)		22,674	22,674			
100145828	KISSIMMEE	FL		03/15/2024		443		(14)			(14)		429	429			
100145829	BIRMINGHAM	AL		03/15/2024		431		(17)			(17)		414	414			
100145830	DALLAS	TX		03/15/2024		1,182		(14)			(14)		1,168	1,168			
100145833	MIRAMAR	FL		03/15/2024		2,058		(46)			(46)		2,012	2,012			
100145834	FERNANDINA BEACH	FL		03/15/2024		1,239		(9)			(9)		1,230	1,230			
100145835	IRVING	TX		03/15/2024		2,839		(42)			(42)		2,797	2,797			
100145836	PINOLE	CA		03/15/2024		2,027		(99)			(99)		1,928	1,928			
100145837	PHILADELPHIA	PA		03/15/2024		838		(24)			(24)		814	814			
100145838	MISSOURI CITY	TX		03/15/2024		884		(80)			(80)		804	804			
100145840	HIALEAH	FL		03/15/2024		589		(32)			(32)		557	557			
100145841	CHARLOTTE	NC		03/15/2024		1,374		(30)			(30)		1,344	1,344			
100145842	COLFAX	WI		03/15/2024		1,346		(26)			(26)		1,320	1,320			
100145843	SILVER BAY	MN		03/15/2024		374		(7)			(7)		367	367			
100145845	NAPLES	FL		03/15/2024		1,282		(69)			(69)		1,213	1,213			
100145851	RANCHO MISSION VIEJO	CA		03/15/2024		1,516		(21)			(21)		1,495	1,495			
100145854	ATLANTIC BEACH	NC		03/15/2024		617		(24)			(24)		593	593			
100145856	TAMPA	FL		03/15/2024		432		(4)			(4)		428	428			
100145860	CAPE CORAL	FL		03/15/2024		1,113		(51)			(51)		1,062	1,062			
100145864	MINEOLA	NY		03/15/2024		876		(41)			(41)		835	835			
100145865	MIDDLEPORT	NY		03/15/2024		291		(6)			(6)		285	285			
100145866	ALBANY	OR		03/15/2024		357		(21)			(21)		336	336			
100145869	NORTH PORT	FL		03/15/2024		833		(47)			(47)		786	786			
100145871	LAS VEGAS	NV		03/15/2024		826		(37)			(37)		789	789			
100145874	PERRIS	CA		03/19/2024		342		(20)			(20)		322	322			
100145877	WEST NEWTON	PA		03/19/2024		340		(20)			(20)		320	320			
100145878	GLEN BURNIE	MD		03/19/2024		381		(22)			(22)		359	359			
100145882	MURRIETA	CA		03/19/2024		564		(26)			(26)		538	538			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145883	TUCSON	AZ		03/19/2024		97		(6)			(6)		91	91			
100145888	RIVIERA BEACH	FL		03/19/2024		131		(2)			(2)		129	129			
100145890	HANOVER	IN		03/19/2024		252		(15)			(15)		237	237			
100145891	SAINT PETERS	MO		03/19/2024		1,028		(59)			(59)		969	969			
100145892	WALANAE	HI		03/19/2024		874		(20)			(20)		854	854			
100145894	LORAIN	OH		03/19/2024		285		(17)			(17)		268	268			
100145895	RICHMOND	VA		03/19/2024		79		(5)			(5)		74	74			
100145899	ROHNERT PARK	CA		03/19/2024		245		(14)			(14)		231	231			
100145904	WALDORF	MD		03/19/2024		428		(22)			(22)		406	406			
100145909	CHERRY HILL	NJ		03/19/2024		540		13			13		553	553			
100145910	VISALIA	CA		03/19/2024		236		(14)			(14)		222	222			
100145911	READING	PA		03/19/2024		305		(18)			(18)		287	287			
100145912	MIAMI	FL		03/19/2024		253		(8)			(8)		245	245			
100145915	NEW RIVER	AZ		03/19/2024		1,041		(35)			(35)		1,006	1,006			
100145916	GRAND JUNCTION	CO		03/19/2024		242		(14)			(14)		228	228			
100145917	CHESTERFIELD	MO		03/19/2024		803		(42)			(42)		761	761			
100145918	JACKSONVILLE	FL		03/19/2024		393		(23)			(23)		370	370			
100145924	GEORGETOWN	IN		03/19/2024		263		(15)			(15)		248	248			
100145929	SIDNEY	IL		03/19/2024		571		(32)			(32)		539	539			
100145930	FRESNO	CA		03/19/2024		313		(19)			(19)		294	294			
100145934	FOUNTAIN INN	SC		03/19/2024		272		(16)			(16)		256	256			
100145936	GARDNER	KS		03/19/2024		241		(14)			(14)		227	227			
100145946	FOND DU LAC	WI		03/19/2024		261		(14)			(14)		247	247			
100145949	HEBRON	CT		03/19/2024		224		(13)			(13)		211	211			
100145955	ALPHARETTA	GA		03/19/2024		520		(15)			(15)		505	505			
100145958	KINGSBURG	CA		03/19/2024		244		(15)			(15)		229	229			
100145959	NAPERVILLE	IL		03/19/2024		378		(22)			(22)		356	356			
100145960	BATESVILLE	AR		03/19/2024		243		(14)			(14)		229	229			
100145961	VIRGINIA BEACH	VA		03/19/2024		456		(27)			(27)		429	429			
100145962	HACIENDA HEIGHTS	CA		03/19/2024		728		(29)			(29)		699	699			
100145963	BOYNTON BEACH	FL		03/19/2024		224		(7)			(7)		217	217			
100145964	COWPENS	SC		03/19/2024		314		(19)			(19)		295	295			
100145965	PACIFICA	CA		03/19/2024		587		(8)			(8)		579	579			
100145968	CHINO	CA		03/19/2024		327		(19)			(19)		308	308			
100145972	CULPEPPER	VA		03/19/2024		256		(15)			(15)		241	241			
100145975	ST LOUIS	MO		03/19/2024		239		(14)			(14)		225	225			
100145976	ORLANDO	FL		03/19/2024		478		(27)			(27)		451	451			
100145977	VIRGINIA BEACH	VA		03/19/2024		256		(15)			(15)		241	241			
100145981	PORT ST LUCIE	FL		03/19/2024		448		(25)			(25)		423	423			
100145986	LANCASTER	OH		03/19/2024		221		(13)			(13)		208	208			
100145989	COURTLAND	VA		03/19/2024		219		(13)			(13)		206	206			
100145992	WINTER HAVEN	FL		03/19/2024		541		(29)			(29)		512	512			
100145993	WOODBRIDGE	VA		03/19/2024		685		(29)			(29)		656	656			
100145994	THATCHER	AZ		03/19/2024		258		(15)			(15)		243	243			
100145995	STERLING	CT		03/19/2024		226		(13)			(13)		213	213			
100145996	SAN MARCOS	CA		03/19/2024		2,618		(69)			(69)		2,549	2,549			
100145997	CLAIRTON	PA		03/19/2024		339		(20)			(20)		319	319			
100145998	ELLENWOOD	GA		03/19/2024		238		(14)			(14)		224	224			
100145999	WEEKI WACHEE	FL		03/19/2024		601		(35)			(35)		566	566			
100146001	NORTHFIELD	NJ		03/19/2024		68		(4)			(4)		64	64			
100146006	ROYAL PALM BEACH	FL		03/19/2024		330		(20)			(20)		310	310			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146008	JACKSONVILLE	FL		03/19/2024		65		(4)			(4)		61	61			
100146009	PARK CITY	UT		03/19/2024		1,408		(21)			(21)		1,387	1,387			
100146011	CHETEK	WI		03/19/2024		315		(18)			(18)		297	297			
100146012	RICHMOND	VA		03/19/2024		225		(13)			(13)		212	212			
100146014	PLANTATION	FL		03/19/2024		228		(13)			(13)		215	215			
100146015	VANCOUVER	WA		03/19/2024		1,248		(72)			(72)		1,176	1,176			
100146020	OMAHA	NE		03/19/2024		360		(21)			(21)		339	339			
100146021	DARIEN	IL		03/19/2024		444		(25)			(25)		419	419			
100146022	WAVERLY	MN		03/19/2024		384		(17)			(17)		367	367			
100146023	CRESTVIEW	FL		03/19/2024		231		(1)			(1)		230	230			
100146025	SHERMAN	CT		03/19/2024		237		(14)			(14)		223	223			
100146028	SPOKANE VALLEY	WA		03/19/2024		293		(17)			(17)		276	276			
100146029	ELGIN	IL		03/19/2024		448		(25)			(25)		423	423			
100146030	BEAUFORT	SC		03/19/2024		242		(14)			(14)		228	228			
100146031	ELGIN	SC		03/19/2024		337		(19)			(19)		318	318			
100146032	ALLENTON	WI		03/19/2024		338		(20)			(20)		318	318			
100146034	INDIO	CA		03/19/2024		682		(32)			(32)		650	650			
100146035	ORLANDO	FL		03/19/2024		528		(25)			(25)		503	503			
100146038	ATLANTIC BEACH	FL		03/19/2024		392		(7)			(7)		385	385			
100146041	BURBANK	CA		03/19/2024		704		6			6		710	710			
100146044	DENTON	TX		03/19/2024		228		(8)			(8)		220	220			
100146047	NAPLES	FL		03/19/2024		1,215		(71)			(71)		1,144	1,144			
100146048	BLUE SPRINGS	MO		03/19/2024		436		(26)			(26)		410	410			
100146051	NEWTON	AL		03/19/2024		232		(14)			(14)		218	218			
100146055	WASHINGTON	DC		03/19/2024		992		(34)			(34)		958	958			
100146056	LAKEVILLE	CT		03/19/2024		249		(15)			(15)		234	234			
100146057	MECHANICSBURG	PA		03/19/2024		1,379		(74)			(74)		1,305	1,305			
100146061	MCDONOUGH	GA		03/19/2024		67		(4)			(4)		63	63			
100146062	BELLEVILLE	IL		03/19/2024		242		(14)			(14)		228	228			
100146063	MORAGA	CA		03/19/2024		1,015		(20)			(20)		995	995			
100146065	MOUNT AIRY	MD		03/19/2024		293		(17)			(17)		276	276			
100146067	LAUREL	DE		03/19/2024		1,442		(79)			(79)		1,363	1,363			
100146069	BALTIMORE	MD		03/19/2024		236		(14)			(14)		222	222			
100146070	HURT	VA		03/19/2024		285		(17)			(17)		268	268			
100146071	PONTE VEDRA BEACH	FL		03/19/2024		531		(26)			(26)		505	505			
100146073	BILLINGS	MT		03/19/2024		794		(24)			(24)		770	770			
100146075	POCONO SUMMIT	PA		03/19/2024		148		(9)			(9)		139	139			
100146080	HANOVER	PA		03/19/2024		379		(22)			(22)		357	357			
100146081	NEPTUNE CITY	NJ		03/19/2024		90		(6)			(6)		84	84			
100146082	WEST MILFORD	NJ		03/19/2024		215		(13)			(13)		202	202			
100146085	VANCOUVER	WA		03/19/2024		300		(18)			(18)		282	282			
100146086	WOODBRIDGE	VA		03/19/2024		539		(26)			(26)		513	513			
100146090	ATLANTA	GA		03/19/2024		371		(22)			(22)		349	349			
100146091	ROCK HILL	SC		03/19/2024		161		(9)			(9)		152	152			
100146093	NEW MILFORD	CT		03/19/2024		241		(14)			(14)		227	227			
100146094	SURPRISE	AZ		03/19/2024		100		(6)			(6)		94	94			
100146095	CARSON	CA		03/19/2024		594		(21)			(21)		573	573			
100146096	DALLAS	PA		03/19/2024		230		(14)			(14)		216	216			
100146097	MANSFIELD	TX		03/19/2024		723		(36)			(36)		687	687			
100146099	NORRISTOWN	PA		03/19/2024		265		(16)			(16)		249	249			
100146100	ALTON	IL		03/19/2024		754		(45)			(45)		709	709			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146101	EASLEY	SC		03/19/2024		333		(20)			(20)		313	313			
100146102	PALM BAY	FL		03/19/2024		323		(19)			(19)		304	304			
100146103	HUNTSVILLE	AL		03/19/2024		244		(14)			(14)		230	230			
100146105	MIMS	FL		03/19/2024		521		(30)			(30)		491	491			
100146106	BAKERSFIELD	CA		03/19/2024		263		(16)			(16)		247	247			
100146107	GRAND ISLAND	FL		03/19/2024		499		(29)			(29)		470	470			
100146111	SALT LAKE CITY	UT		03/19/2024		925		(28)			(28)		897	897			
100146113	DANVILLE	CA		03/19/2024		8,225		(318)			(318)		7,907	7,907			
100146117	LANCASTER	WI		03/19/2024		256		(15)			(15)		241	241			
100146118	BERKELEY SPRINGS	WV		03/19/2024		246		(15)			(15)		231	231			
100146119	HOMESTEAD	FL		03/19/2024		632		(2)			(2)		630	630			
100146120	MASSILLON	OH		03/19/2024		225		(13)			(13)		212	212			
100146121	BROCKTON	MA		03/19/2024		266		(16)			(16)		250	250			
100146123	PHOENIX	AZ		03/19/2024		1,016		(42)			(42)		974	974			
100146125	SURPRISE	AZ		03/19/2024		382		(22)			(22)		360	360			
100146126	HESPERIA	CA		03/19/2024		358		(21)			(21)		337	337			
100146128	DELAWARE	OH		03/19/2024		690		(35)			(35)		655	655			
100146129	LINCOLNTON	GA		03/19/2024		943		(21)			(21)		922	922			
100146130	TUSCALOOSA	AL		03/19/2024		311		(18)			(18)		293	293			
100146132	WHITE	GA		03/19/2024		285		(17)			(17)		268	268			
100146139	SUCCASUNNA	NJ		03/19/2024		419		(24)			(24)		395	395			
100146142	ANDOVER	MN		03/19/2024		1,958		(109)			(109)		1,849	1,849			
100146144	MEDINA	OH		03/19/2024		712		(42)			(42)		670	670			
100146146	WILDER	ID		03/19/2024		2,269		(70)			(70)		2,199	2,199			
100146147	JACKSONVILLE	FL		03/19/2024		547		(31)			(31)		516	516			
100146148	ORLANDO	FL		03/19/2024		239		(14)			(14)		225	225			
100146150	HELENA	MT		03/19/2024		365		(22)			(22)		343	343			
100146152	OAK GROVE	MO		03/19/2024		4,248		(197)			(197)		4,051	4,051			
100146153	SUNLAND PARK	NM		03/19/2024		271		(16)			(16)		255	255			
100146155	PIEDMONT	SC		03/19/2024		265		(16)			(16)		249	249			
100146160	SUMMERVILLE	SC		03/19/2024		325		(19)			(19)		306	306			
100146164	GARDNER	MA		03/19/2024		67		(4)			(4)		63	63			
100146165	SAN LEANDRO	CA		03/19/2024		1,151		(61)			(61)		1,090	1,090			
100146166	HILLSBORO	OR		03/19/2024		251		(15)			(15)		236	236			
100146167	CALIFORNIA	MD		03/19/2024		1,176		(66)			(66)		1,110	1,110			
100146168	EASTON	PA		03/19/2024		646		(29)			(29)		617	617			
100146170	AMERICAN FORK	UT		03/19/2024		239		(14)			(14)		225	225			
100146175	CANTON	GA		03/19/2024		366		(22)			(22)		344	344			
100146178	SURPRISE	AZ		03/19/2024		289		(17)			(17)		272	272			
100146181	WINTER PARK	FL		03/19/2024		188		(11)			(11)		177	177			
100146185	HESPERIA	CA		03/19/2024		275		(16)			(16)		259	259			
100146186	MILLERSVILLE	PA		03/19/2024		529		(31)			(31)		498	498			
100146190	GREENVILLE	SC		03/19/2024		242		(14)			(14)		228	228			
100146194	WATERBURY	CT		03/19/2024		373		(22)			(22)		351	351			
100146196	SOLON	OH		03/19/2024		803		(47)			(47)		756	756			
100146198	MILTON	FL		03/19/2024		675		(25)			(25)		650	650			
100146199	WHEELERSBURG	OH		03/19/2024		314		(18)			(18)		296	296			
100146200	SOMERSWORTH	NH		03/19/2024		164		(10)			(10)		154	154			
100146201	SPRINGFIELD	MO		03/19/2024		356		(21)			(21)		335	335			
100146202	GRAND JUNCTION	CO		03/19/2024		830		(15)			(15)		815	815			
100146204	MILTON	FL		03/19/2024		274		(16)			(16)		258	258			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146206	TRUSSVILLE	AL		03/19/2024		561		(24)			(24)		537	537			
100146207	DOUGLASVILLE	GA		03/19/2024		848		(47)			(47)		801	801			
100146212	HENDERSON	NV		03/19/2024		265		(16)			(16)		249	249			
100146215	ROUND ROCK	TX		03/19/2024		424		(14)			(14)		410	410			
100146217	PALMDALE	CA		03/19/2024		791		(23)			(23)		768	768			
100146220	CEDAR GROVE	NJ		03/19/2024		3,527		(200)			(200)		3,327	3,327			
100146221	CHEYENNE	WY		03/19/2024		267		(16)			(16)		251	251			
100146223	PFLUGERVILLE	TX		03/19/2024		624		(23)			(23)		601	601			
100146224	MORGANTOWN	WV		03/19/2024		662		(28)			(28)		634	634			
100146228	NORTH LAS VEGAS	NV		03/19/2024		356		(21)			(21)		335	335			
100146230	BENTON CITY	WA		03/19/2024		718		(37)			(37)		681	681			
100146231	ALBUQUERQUE	NM		03/19/2024		588		(22)			(22)		566	566			
100146232	LINCOLN	NE		03/19/2024		226		(14)			(14)		212	212			
100146233	PRAIRIEVILLE	LA		03/19/2024		354		(21)			(21)		333	333			
100146235	BEAVER	PA		03/19/2024		251		(15)			(15)		236	236			
100146236	PUNTA GORDA	FL		03/19/2024		352		(21)			(21)		331	331			
100146237	LAFAYETTE	IN		03/19/2024		350		(21)			(21)		329	329			
100146238	BLAIRSTOWN	NJ		03/19/2024		389		(23)			(23)		366	366			
100146239	DECATUR	TX		03/19/2024		347		4			4		351	351			
100146241	AURORA	OR		03/19/2024		1,360		(30)			(30)		1,330	1,330			
100146242	CHAPIN	SC		03/19/2024		235		(14)			(14)		221	221			
100146243	CLARKSBURG	MD		03/19/2024		1,387		(62)			(62)		1,325	1,325			
100146246	WEST BOUNTIFUL	UT		03/19/2024		895		(30)			(30)		865	865			
100146249	BELLINGHAM	MA		03/19/2024		813		(46)			(46)		767	767			
100146250	SIMPSONVILLE	SC		03/19/2024		519		(29)			(29)		490	490			
100146251	MONSON	MA		03/19/2024		333		(20)			(20)		313	313			
100146252	FORT WASHINGTON	MD		03/19/2024		1,020		(58)			(58)		962	962			
100146253	SAYREVILLE	NJ		03/19/2024		556		(29)			(29)		527	527			
100146255	ROCK SPRINGS	WY		03/19/2024		298		(18)			(18)		280	280			
100146260	LITTLE RIVER	SC		03/19/2024		222		(13)			(13)		209	209			
100146262	MIAMI	FL		03/19/2024		681		(20)			(20)		661	661			
100146265	VINELAND	NJ		03/19/2024		251		(15)			(15)		236	236			
100146267	RINCON	GA		03/19/2024		394		(22)			(22)		372	372			
100146271	HEBRON	IN		03/19/2024		63		(4)			(4)		59	59			
100146272	LOVELAND	CO		03/19/2024		553		(22)			(22)		531	531			
100146273	NEWTON	KS		03/19/2024		439		(25)			(25)		414	414			
100146274	AUSTELL	GA		03/19/2024		250		(15)			(15)		235	235			
100146276	REISTERSTOWN	MD		03/19/2024		345		(20)			(20)		325	325			
100146277	RICHMOND	VA		03/19/2024		472		(24)			(24)		448	448			
100146278	PONTE VEDRA	FL		03/19/2024		543		(30)			(30)		513	513			
100146280	GLEN ROCK	PA		03/19/2024		326		(19)			(19)		307	307			
100146286	COLORADO SPRINGS	CO		03/19/2024		718		(26)			(26)		692	692			
100146287	OKLAHOMA CITY	OK		03/19/2024		246		(15)			(15)		231	231			
100146288	RIO LINDA	CA		03/19/2024		254		(15)			(15)		239	239			
100146291	FAIRFAX	VA		03/19/2024		996		(39)			(39)		957	957			
100146292	KEARNEYSVILLE	WV		03/19/2024		314		(19)			(19)		295	295			
100146294	EDGEWOOD	NM		03/19/2024		226		(14)			(14)		212	212			
100146296	WOODSTOCK	VA		03/19/2024		80		(5)			(5)		75	75			
100146297	VINELAND	NJ		03/19/2024		393		(23)			(23)		370	370			
100146298	SHEPHERDSVILLE	KY		03/19/2024		411		(24)			(24)		387	387			
100146300	FORT LAUDERDALE	FL		03/19/2024		483		(28)			(28)		455	455			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146301	MARIETTA	GA		03/19/2024		448		(14)			(14)		434	363		(72)	(72)
100146302	ALPINE	CA		03/19/2024		963		(25)			(25)		938	938			
100146304	NORTH FORT MYERS	FL		03/19/2024		376		(22)			(22)		354	354			
100146308	SALEM	OR		03/19/2024		255		(15)			(15)		240	240			
100146309	TRINIDAD	CO		03/19/2024		430		(26)			(26)		404	404			
100146310	TROY	MO		03/19/2024		129		(4)			(4)		125	125			
100146311	BROOKS	GA		03/19/2024		524		(20)			(20)		504	504			
100146315	BENNINGTON	NE		03/19/2024		2,122		(90)			(90)		2,032	2,032			
100146316	SUMMIT POINT	WV		03/19/2024		274		(16)			(16)		258	258			
100146317	STUART	FL		03/19/2024		1,201		(47)			(47)		1,154	1,154			
100146318	MILFORD	NJ		03/19/2024		219		(13)			(13)		206	206			
100146319	BRAINTREE	MA		03/19/2024		1,016		(61)			(61)		955	955			
100146321	STUART	FL		03/19/2024		1,199		(53)			(53)		1,146	1,146			
100146322	EDMOND	OK		03/19/2024		743		(40)			(40)		703	703			
100146323	PUNTA GORDA	FL		03/19/2024		521		(30)			(30)		491	491			
100146324	AUBURN	WA		03/19/2024		342		(20)			(20)		322	322			
100146325	ORLANDO	FL		03/19/2024		43		(3)			(3)		40	40			
100146326	JEROME	ID		03/19/2024		251		(15)			(15)		236	236			
100146329	FAIRFAX	SC		03/19/2024		1,276		(63)			(63)		1,213	1,213			
100146330	GEORGETOWN	KY		03/19/2024		7,107		(364)			(364)		6,743	6,743			
100146333	SORRENTO	FL		03/19/2024		325		(19)			(19)		306	306			
100146335	ROEBUCK	SC		03/19/2024		484		(27)			(27)		457	457			
100146336	LAWRENCEVILLE	GA		03/19/2024		513		(26)			(26)		487	487			
100146338	BROOKSVILLE	FL		03/19/2024		742		(27)			(27)		715	715			
100146339	CLANTON	AL		03/19/2024		249		(15)			(15)		234	234			
100146340	FOLCROFT	PA		03/19/2024		304		(18)			(18)		286	286			
100146343	FOLSOM	CA		03/19/2024		606		(24)			(24)		582	582			
100146344	MENIFEE	CA		03/19/2024		295		(17)			(17)		278	278			
100146345	SEMINOLE	FL		03/19/2024		302		(18)			(18)		284	284			
100146348	MONROVIA	MD		03/19/2024		312		(19)			(19)		293	293			
100146349	PALMYRA	WI		03/19/2024		253		(15)			(15)		238	238			
100146353	ANCHORAGE	AK		03/19/2024		171		(6)			(6)		165	165			
100146356	BONNE TERRE	MO		03/19/2024		738		(29)			(29)		709	709			
100146358	ST CLOUD	FL		03/19/2024		797		(44)			(44)		753	753			
100146359	BIRDSBORO	PA		03/19/2024		346		(21)			(21)		325	325			
100146360	BARSTOW	CA		03/19/2024		273		(16)			(16)		257	257			
100146363	PLUMSTED	NJ		03/19/2024		576		(26)			(26)		550	550			
100146364	CHESTERFIELD	VA		03/19/2024		318		(19)			(19)		299	299			
100146365	ST AUGUSTINE	FL		03/19/2024		174		(1)			(1)		173	173			
100146366	AUSTIN	TX		03/19/2024		439		(16)			(16)		423	423			
100146367	TUSCALOOSA	AL		03/19/2024		232		(14)			(14)		218	218			
100146371	CULPEPER	VA		03/19/2024		347		(21)			(21)		326	326			
100146372	DALLAS	PA		03/19/2024		157		(9)			(9)		148	148			
100146374	FITCHBURG	MA		03/19/2024		271		(16)			(16)		255	255			
100146375	OVERLAND PARK	KS		03/19/2024		374		(22)			(22)		352	352			
100146379	ST LOUIS	MO		03/19/2024		357		(21)			(21)		336	336			
100146385	LADERA RANCH	CA		03/19/2024		862		(29)			(29)		833	833			
100146390	SUN CITY CENTER	FL		03/19/2024		176		(10)			(10)		166	166			
100146395	PELZER	SC		03/19/2024		67		(4)			(4)		63	63			
100146396	FAIRFIELD	CA		03/19/2024		697		(37)			(37)		660	660			
100146397	MONTGOMERY	AL		03/19/2024		675		(40)			(40)		635	635			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146398	STATHAM	GA		03/19/2024		232		(14)			(14)		218	218			
100146399	EL DORADO HILLS	CA		03/19/2024		291		(7)			(7)		284	284			
100146400	COVINGTON	GA		03/19/2024		1,086		(40)			(40)		1,046	1,046			
100146403	CINCINNATI	OH		03/19/2024		273		(16)			(16)		257	257			
100146404	LA PLATA	MD		03/19/2024		395		(14)			(14)		381	381			
100146406	TOUCHET	WA		03/19/2024		353		(21)			(21)		332	332			
100146407	MERRILLVILLE	IN		03/19/2024		275		(16)			(16)		259	259			
100146408	PURCELL	OK		03/19/2024		238		(14)			(14)		224	224			
100146413	VANCOUVER	WA		03/19/2024		532		(31)			(31)		501	501			
100146414	FRISCO	TX		03/19/2024		624		(23)			(23)		601	601			
100146418	LOGANVILLE	GA		03/19/2024		385		(21)			(21)		364	364			
100146420	PLAINVILLE	CT		03/19/2024		254		(15)			(15)		239	239			
100146427	TOMS RIVER	NJ		03/19/2024		386		(23)			(23)		363	363			
100146428	ALTAMONTE SPRINGS	FL		03/19/2024		418		(25)			(25)		393	393			
100146430	ST LOUIS	MO		03/19/2024		345		(20)			(20)		325	325			
100146433	MECHANICSBURG	PA		03/19/2024		395		(23)			(23)		372	372			
100146436	THORNTON	CO		03/19/2024		227		(6)			(6)		221	221			
100146441	RIVERSIDE	CA		03/19/2024		1,046		(30)			(30)		1,016	1,016			
100146442	MOROCCO	IN		03/19/2024		426		(25)			(25)		401	401			
100146443	BELLA VISTA	AR		03/19/2024		367		(22)			(22)		345	345			
100146445	FULTON	MO		03/19/2024		224		(13)			(13)		211	211			
100146448	MORGANTOWN	PA		03/19/2024		360		(21)			(21)		339	339			
100146449	EUGENE	OR		03/19/2024		188		(8)			(8)		180	180			
100146450	CHESHIRE	CT		03/19/2024		1,590		(93)			(93)		1,497	1,497			
100146455	THORNTON	CO		03/19/2024		837		(37)			(37)		800	800			
100146457	GREEN BAY	WI		03/19/2024		76		(3)			(3)		73	73			
100146461	ARGYLE	TX		03/19/2024		682		(25)			(25)		657	657			
100146464	ROGERSVILLE	AL		03/19/2024		265		(16)			(16)		249	249			
100146465	DENTON	MD		03/19/2024		732		(43)			(43)		689	689			
100146466	MERRILL	WI		03/19/2024		462		(27)			(27)		435	435			
100146467	WENONAH	NJ		03/19/2024		571		(27)			(27)		544	544			
100146468	MERCED	CA		03/19/2024		217		(13)			(13)		204	204			
100146469	SAVANNAH	GA		03/19/2024		1,273		(22)			(22)		1,251	1,251			
100146471	FORT LAUDERDALE	FL		03/19/2024		315		(19)			(19)		296	296			
100146473	ROCKFORD	IL		03/19/2024		236		(14)			(14)		222	222			
100146474	HOLIDAY	FL		03/19/2024		1,134		(67)			(67)		1,067	1,067			
100146476	HACKETTSTOWN	NJ		03/19/2024		281		(17)			(17)		264	264			
100146479	HIALEAH	FL		03/19/2024		2,588		(75)			(75)		2,513	2,513			
100146482	NEW LONDON	CT		03/19/2024		883		(52)			(52)		831	831			
100146485	VOLO	IL		03/19/2024		1,713		(98)			(98)		1,615	1,615			
100146487	LUSBY	MD		03/19/2024		268		(16)			(16)		252	252			
100146489	GLEN CARBON	IL		03/19/2024		226		(13)			(13)		213	213			
100146492	BEL AIR	MD		03/19/2024		1,117		(28)			(28)		1,089	1,089			
100146493	KILLEEN	TX		03/19/2024		1,003		(49)			(49)		954	954			
100146496	SANTA CLARITA	CA		03/19/2024		583		(23)			(23)		560	560			
100146499	PATTERSON	CA		03/19/2024		229		(14)			(14)		215	215			
100146500	BRIGHTWOOD	VA		03/19/2024		134		(8)			(8)		126	126			
100146501	WOODBURN	OR		03/19/2024		1,009		(58)			(58)		951	951			
100146502	BELLEVUE	NE		03/19/2024		240		(14)			(14)		226	226			
100146503	MABLETON	GA		03/19/2024		235		(14)			(14)		221	221			
100146504	NORTH CHARLESTON	SC		03/19/2024		525		(21)			(21)		504	504			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146506	LAKELAND	FL		03/19/2024		284		(17)			(17)		267	267			
100146508	SCOTTSDALE	AZ		03/19/2024		391		(23)			(23)		368	368			
100146510	BAKERSFIELD	CA		03/19/2024		292		(17)			(17)		275	275			
100146511	FORT WAYNE	IN		03/19/2024		233		(14)			(14)		219	219			
100146513	BAY POINT	CA		03/19/2024		361		(21)			(21)		340	340			
100146515	MELBOURNE	FL		03/19/2024		342		(20)			(20)		322	322			
100146516	TRACY	CA		03/19/2024		558		(28)			(28)		530	530			
100146518	FOLEY	AL		03/19/2024		374		(22)			(22)		352	352			
100146522	FORSYTH	GA		03/19/2024		453		(26)			(26)		427	427			
100146524	LEWISTON	ID		03/19/2024		319		(19)			(19)		300	300			
100146526	DENVER	CO		03/19/2024		1,096		(25)			(25)		1,071	1,071			
100146530	ROUND ROCK	TX		03/19/2024		633		(30)			(30)		603	603			
100146531	WOODSTOWN	NJ		03/19/2024		3,106		(87)			(87)		3,019	3,019			
100146532	BESSEMER	AL		03/19/2024		351		(21)			(21)		330	330			
100146533	SUN LAKES	AZ		03/19/2024		565		(27)			(27)		538	538			
100146537	STOCKTON	CA		03/19/2024		442		(26)			(26)		416	416			
100146538	CATOOSA	OK		03/19/2024		169		(10)			(10)		159	159			
100146539	PANAMA CITY	FL		03/19/2024		152		(9)			(9)		143	143			
100146542	MASCOTTE	FL		03/19/2024		250		(14)			(14)		236	236			
100146545	SCOTTSDALE	AZ		03/19/2024		245		(15)			(15)		230	230			
100146547	LAWRENCEVILLE	GA		03/19/2024		419		(10)			(10)		409	328		(81)	(81)
100146548	LOCUST GROVE	GA		03/19/2024		328		(19)			(19)		309	309			
100146549	LEXINGTON	KY		03/19/2024		232		(14)			(14)		218	218			
100146550	RANGER	GA		03/19/2024		223		(13)			(13)		210	210			
100146556	ELK RIDGE	UT		03/19/2024		418		(15)			(15)		403	403			
100146557	UNION	OR		03/19/2024		286		(17)			(17)		269	269			
100146560	FLORISSANT	MO		03/19/2024		402		(24)			(24)		378	378			
100146561	TOWNSEND	MA		03/19/2024		773		(35)			(35)		738	738			
100146562	FORT MILL	SC		03/19/2024		535		(31)			(31)		504	504			
100146563	BOSQUE FARMS	NM		03/19/2024		230		(14)			(14)		216	216			
100146565	LAS VEGAS	NV		03/19/2024		369		(22)			(22)		347	347			
100146568	KENT	WA		03/19/2024		126		(8)			(8)		118	118			
100146570	WILMINGTON	DE		03/19/2024		410		(15)			(15)		395	395			
100146571	GLOUCESTER	VA		03/19/2024		433		(25)			(25)		408	408			
100146574	PORT SAINT LUCIE	FL		03/20/2024		957		(28)			(28)		929	929			
100146575	PLANO	TX		03/20/2024		873		(23)			(23)		850	850			
100146577	FORT LAUDERDALE	FL		03/20/2024		2,080		(54)			(54)		2,026	2,026			
100146578	GASTONIA	NC		03/20/2024		408		(11)			(11)		397	397			
100146579	CLOVIS	CA		03/20/2024		1,200		(27)			(27)		1,173	1,173			
100146580	HILLSIDE	NJ		03/20/2024		615		(9)			(9)		606	606			
100146583	NEW BEDFORD	MA		03/20/2024		801							801	801			
100146584	MONROE	MA		03/20/2024		243		(12)			(12)		231	231			
100146585	RICHMOND	VA		03/20/2024		309		(13)			(13)		296	296			
100146587	HENRICO	VA		03/20/2024		930		(17)			(17)		913	913			
100146588	FRAMINGHAM	MA		03/20/2024		1,693		(18)			(18)		1,675	1,675			
100146589	WATKINS	CO		03/20/2024		3,407		(104)			(104)		3,303	3,303			
100146590	HOUSTON	TX		03/20/2024		714		3			3		717	717			
100146591	CIBOLO	TX		03/20/2024		537		(33)			(33)		504	504			
100146594	NORTH CHARLESTON	SC		03/20/2024		4,082		(125)			(125)		3,957	3,957			
100146597	CHICAGO	IL		03/20/2024		1,653		(12)			(12)		1,641	1,641			
100146599	SAINT ALBANS	NY		03/20/2024		1,273		(44)			(44)		1,229	1,229			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146601	COMMACK	NY		03/20/2024		1,837		6			6		1,843	1,843			
100146604	SYOSSET	NY		03/20/2024		2,791		(117)			(117)		2,674	2,674			
100146607	WINTER GARDEN	FL		03/20/2024		1,303		(31)			(31)		1,272	1,272			
100146608	MESA	AZ		03/20/2024		698		(17)			(17)		681	681			
100146610	WOODHAVEN	NY		03/20/2024		862		(35)			(35)		827	827			
100146611	FAYETTEVILLE	NC		03/20/2024		190		(12)			(12)		178	178			
100146613	DETROIT	MI		03/20/2024		330		(28)			(28)		302	302			
100146614	FORT MYERS	FL		03/20/2024		1,652		(74)			(74)		1,578	1,578			
100146616	LACKAWAXEN	PA		03/20/2024		288		3			3		291	291			
100146618	ISLIP TERRACE	NY		03/20/2024		1,442		(10)			(10)		1,432	1,432			
100146619	BAY SHORE	NY		03/20/2024		1,295		6			6		1,301	1,301			
100146620	ANNAPOLIS	MD		03/20/2024		404		(1)			(1)		403	403			
100146621	FORT WASHINGTON	MD		03/20/2024		1,552		(6)			(6)		1,546	1,546			
100146624	FREEHOLD	NJ		03/20/2024		768		4			4		772	772			
100146627	HENDERSON	NV		03/20/2024		767		(2)			(2)		765	765			
100146629	CLEARLAKE	CA		03/20/2024		507		(16)			(16)		491	491			
100146631	YORK	SC		03/20/2024		941		(11)			(11)		930	930			
100146632	CULVER CITY	CA		03/20/2024		4,710		38			38		4,748	4,748			
100146633	HOUSTON	TX		03/20/2024		539		(24)			(24)		515	515			
100146635	RICHWOOD	TX		03/20/2024		1,380		(44)			(44)		1,336	1,336			
100146637	MANTECA	CA		03/20/2024		1,110		(25)			(25)		1,085	1,085			
100146638	EVANSTON	IL		03/20/2024		899		(20)			(20)		879	879			
100146640	RICHMOND	VA		03/20/2024		435		(18)			(18)		417	417			
100146641	GOODLETTSVILLE	TN		03/20/2024		483		(11)			(11)		472	472			
100146644	WOONSOCKET	RI		03/20/2024		685		(27)			(27)		658	658			
100146649	LOS ANGELES	CA		03/20/2024		880		(30)			(30)		850	850			
100146650	PALMDALE	CA		03/20/2024		991		(16)			(16)		975	975			
100146652	SEVERN	MD		03/20/2024		480		(20)			(20)		460	460			
100146653	LUTZ	FL		03/20/2024		623		(18)			(18)		605	605			
100146654	SAN ANTONIO	TX		03/20/2024		604		(23)			(23)		581	581			
100146655	VIRGINIA BEACH	VA		03/20/2024		833		(28)			(28)		805	805			
100146656	GRAND RAPIDS	MI		03/20/2024		990		(29)			(29)		961	961			
100146657	JACKSONVILLE	FL		03/20/2024		507		(28)			(28)		479	479			
100146659	WESTBROOK	ME		03/20/2024		3,658		(42)			(42)		3,616	3,616			
100146662	BAKERSFIELD	CA		03/20/2024		592		7			7		599	599			
100146664	VILLAS	NJ		03/20/2024		13,739		(735)			(735)		13,004	13,004			
100146665	BOWIE	MD		03/20/2024		1,274		(21)			(21)		1,253	1,253			
100146666	BERRY CREEK	CA		03/20/2024		406		(11)			(11)		395	395			
100146668	LOS ANGELES	CA		03/20/2024		818		(8)			(8)		810	810			
100146669	BAYTOWN	TX		03/20/2024		458		(5)			(5)		453	453			
100146670	WESLEY CHAPEL	FL		03/20/2024		812		(42)			(42)		770	770			
100146672	LOS ANGELES	CA		03/20/2024		5,931		27			27		5,958	5,958			
100146674	LAKELAND	FL		03/20/2024		446		(25)			(25)		421	421			
100146678	CARSON CITY	NV		03/20/2024		377		(8)			(8)		369	369			
100146680	GERMANTOWN	MD		03/20/2024		554		(14)			(14)		540	540			
100146682	CHICAGO HEIGHTS	IL		03/20/2024		75		(3)			(3)		72	72			
100146683	LAKE FOREST	CA		03/20/2024		873		(12)			(12)		861	861			
100146684	PALMDALE	CA		03/20/2024		1,789		(36)			(36)		1,753	1,753			
100146685	FORT WORTH	TX		03/20/2024		275		(15)			(15)		260	260			
100146687	CONROE	TX		03/20/2024		228		(21)			(21)		207	207			
100146688	OXNARD	CA		03/20/2024		1,598		(40)			(40)		1,558	1,558			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146691	POINCIANA	FL		03/20/2024		277		(18)			(18)		259	259			
100146692	WINCHESTER	CA		03/20/2024		808		(15)			(15)		793	793			
100146693	VISALIA	CA		03/20/2024		633		(48)			(48)		585	585			
100146694	HYATTSVILLE	MD		03/20/2024		919		(14)			(14)		905	905			
100146697	YPSILANTI	MI		03/20/2024		849		(30)			(30)		819	819			
100146701	HOUSTON	TX		03/20/2024		1,051		(36)			(36)		1,015	1,015			
100146702	STOCKTON	CA		03/20/2024		649		(23)			(23)		626	626			
100146704	SHALLOTTE	NC		03/20/2024		949		(2)			(2)		947	947			
100146705	DESERT HOT SPRINGS	CA		03/20/2024		831		(36)			(36)		795	795			
100146706	LAREDO	TX		03/20/2024		433		(20)			(20)		413	413			
100146707	VIENNA	MD		03/20/2024		492		15			15		507	507			
100146708	WASHINGTON	DC		03/20/2024		13							13	13			
100146711	NORTH LAS VEGAS	NV		03/20/2024		629		(20)			(20)		609	609			
100146713	VALPARAISO	IN		03/20/2024		1,244		13			13		1,257	1,257			
100146714	DALLAS	TX		03/20/2024		432		5			5		437	437			
100146721	LOS ANGELES	CA		03/20/2024		1,390		4			4		1,394	1,394			
100146722	IRVING	TX		03/20/2024		623		(19)			(19)		604	604			
100146723	APPLE VALLEY	CA		03/20/2024		871		5			5		876	876			
100146724	PHOENIX	AZ		03/20/2024		488		(27)			(27)		461	461			
100146726	MEMPHIS	TN		03/20/2024		287		(22)			(22)		265	265			
100146727	BELL	CA		03/20/2024		2,152		(8)			(8)		2,144	2,144			
100146728	COLUMBUS	GA		03/20/2024		299		3			3		302	302			
100146729	LAWRENCE	MA		03/20/2024		1,291		(37)			(37)		1,254	1,254			
100146731	INDEPENDENCE	MO		03/20/2024		612		1			1		613	613			
100146732	LAS VEGAS	NV		03/20/2024		341		(19)			(19)		322	322			
100146734	MIAMI	FL		03/20/2024		661		11			11		672	672			
100146735	PENSACOLA	FL		03/20/2024		352		(21)			(21)		331	331			
100146736	ANAHEIM	CA		03/20/2024		2,264		(96)			(96)		2,168	2,168			
100146738	LAPEL	IN		03/20/2024		973		(13)			(13)		960	960			
100146742	WAREHAM	MA		03/20/2024		648		(20)			(20)		628	628			
100146745	MEMPHIS	TN		03/20/2024		1,003		(27)			(27)		976	976			
100146747	SACRAMENTO	CA		03/20/2024		597		10			10		607	607			
100146748	VISALIA	CA		03/20/2024		896		(50)			(50)		846	846			
100146749	ORLANDO	FL		03/20/2024		848		(1)			(1)		847	847			
100146750	SPRINGFIELD	MA		03/20/2024		559		(34)			(34)		525	525			
100146751	BALTIMORE	MD		03/20/2024		610		7			7		617	617			
100146754	LAS VEGAS	NV		03/20/2024		599		5			5		604	604			
100146755	SAN ANTONIO	TX		03/20/2024		196		1			1		197	197			
100146758	HESPERIA	CA		03/20/2024		982		3			3		985	985			
100146761	LAKEWOOD	CO		03/20/2024		1,217		17			17		1,234	1,234			
100146762	DALLAS	TX		03/20/2024		290		(5)			(5)		285	285			
100146765	DESERT HOT SPRINGS	CA		03/20/2024		500		(23)			(23)		477	477			
100146768	NORRISTOWN	PA		03/20/2024		558		(5)			(5)		553	553			
100146772	GLENDALE	AZ		03/20/2024		612		(3)			(3)		609	609			
100146774	BAYTOWN	TX		03/20/2024		995		9			9		1,004	1,004			
100146779	LYNWOOD	CA		03/20/2024		578		5			5		583	583			
100146780	LAS VEGAS	NV		03/20/2024		417		(43)			(43)		374	374			
100146841	VASSAR	MI		03/21/2024		595		(27)			(27)		568	568			
100146842	CHESAPEAKE	VA		03/21/2024		604		(25)			(25)		579	579			
100146844	WAYNE	NJ		03/21/2024		1,155		(38)			(38)		1,117	1,117			
100146846	SUGAR LAND	TX		03/21/2024		2,774		(44)			(44)		2,730	2,730			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146854	ACTON	CA		03/21/2024		1,113		(43)			(43)		1,070	1,070			
100146857	PHOENIX	AZ		03/21/2024		1,195		(17)			(17)		1,178	1,178			
100146858	SEMINOLE	FL		03/21/2024		272		(19)			(19)		253	253			
100146860	EUSTIS	FL		03/21/2024		28,571		(899)			(899)		27,672	27,672			
100146862	DREXEL HILL	PA		03/21/2024		436		(35)			(35)		401	401			
100146865	DERBY	CT		03/21/2024		687		(14)			(14)		673	673			
100146870	PETERSBURG	AK		03/26/2024		767		(10)			(10)		757	757			
100146874	GLEN BURNIE	MD		03/26/2024		1,531		(34)			(34)		1,497	1,497			
100146875	NAPLES	FL		03/26/2024		2,283		(3)			(3)		2,280	2,280			
100146876	PITTSBURGH	PA		03/26/2024		2,349		(26)			(26)		2,323	2,323			
100146877	FRISCO	TX		03/26/2024		981		(5)			(5)		976	976			
100146879	LAKEWOOD	NJ		03/26/2024		879		(11)			(11)		868	868			
100146882	MCKINNEY	TX		03/26/2024		1,588		(11)			(11)		1,577	1,577			
100146883	ATTLEBORO	MA		03/26/2024		889		(26)			(26)		863	863			
100146884	LITTLE ELM	TX		03/26/2024		761							761	761			
100146885	OAKWOOD	GA		03/26/2024		761		(3)			(3)		758	758			
100146886	PUNTA GORDA	FL		03/26/2024		1,409		2			2		1,411	1,411			
100146887	PALM SPRINGS	CA		03/26/2024		1,713		(15)			(15)		1,698	1,698			
100146888	KRUM	TX		03/26/2024		1,964		(7)			(7)		1,957	1,957			
100146889	DURANGO	CO		03/26/2024		1,920		(45)			(45)		1,875	1,875			
100146891	FORT WORTH	TX		03/26/2024		817		5			5		822	822			
100146892	WATSONVILLE	CA		03/26/2024		2,495		(27)			(27)		2,468	2,468			
100146893	DAVIS	CA		03/26/2024		2,188		(41)			(41)		2,147	2,147			
100146894	BOLINGBROOK	IL		03/26/2024		703		(10)			(10)		693	693			
100146896	REDDING	CA		03/26/2024		981		(19)			(19)		962	962			
100146897	CHICAGO	IL		03/26/2024		808		(9)			(9)		799	799			
100146898	MCKINNEY	TX		03/26/2024		16,369		(484)			(484)		15,885	15,885			
100146899	MCKINNEY	TX		03/26/2024		16,369		(484)			(484)		15,885	15,885			
100146900	CHATTANOOGA	TN		03/26/2024		887		(3)			(3)		884	884			
100146901	NORTH LAS VEGAS	NV		03/26/2024		901		(1)			(1)		900	900			
100146903	CARROLLTON	TX		03/26/2024		2,496		37			37		2,533	2,533			
100146904	BAKERSFIELD	CA		03/26/2024		949		(19)			(19)		930	930			
100146905	CHATTANOOGA	TN		03/26/2024		887		(3)			(3)		884	884			
100146906	CARROLLTON	TX		03/26/2024		2,316		(27)			(27)		2,289	2,289			
100146907	MURFREESBORO	TN		03/26/2024		800		(18)			(18)		782	782			
100146909	ORMOND BEACH	FL		03/26/2024		792		(17)			(17)		775	775			
100146910	HOT SPRINGS	AR		03/26/2024		1,563		(20)			(20)		1,543	1,543			
100146911	VIRGINIA BEACH	VA		03/26/2024		642		(15)			(15)		627	627			
100146912	CHINO	CA		03/26/2024		839		1			1		840	840			
100146913	ELLIJAY	GA		03/26/2024		773		(17)			(17)		756	756			
100146914	SPRINGFIELD	OR		03/26/2024		842		(18)			(18)		824	824			
100146920	BAKERSFIELD	CA		03/26/2024		679		(6)			(6)		673	673			
100146921	FRISCO	TX		03/26/2024		11,066		(15)			(15)		11,051	11,051			
100146923	KISSIMMEE	FL		03/26/2024		2,437		(41)			(41)		2,396	2,396			
100146925	MONROE	NC		03/26/2024		671		(6)			(6)		665	665			
100146927	BURLEY	ID		03/26/2024		1,084		(5)			(5)		1,079	1,079			
100146929	CHARLOTTE	NC		03/26/2024		872		(20)			(20)		852	852			
100146932	WATERBURY	CT		03/26/2024		1,359		(9)			(9)		1,350	1,350			
100146933	TEMPLE TERRACE	FL		03/26/2024		752		(3)			(3)		749	749			
100146934	LOS ANGELES	CA		03/26/2024		1,518		(10)			(10)		1,508	1,508			
100146936	SALADO	TX		03/26/2024		803		(5)			(5)		798	798			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146937	FOREST GROVE	OR		03/26/2024		1,158		(10)			(10)		1,148	1,148			
100146938	TWENTYNINE PALMS	CA		03/26/2024		1,064		(14)			(14)		1,050	1,050			
100146939	BREMERTON	WA		03/26/2024		965		(4)			(4)		961	961			
100146940	LAKE HAVASU CITY	AZ		03/26/2024		884		(16)			(16)		868	868			
100146945	ALBUQUERQUE	NM		03/26/2024		747		(13)			(13)		734	734			
100146946	BEAVERTON	OR		03/26/2024		1,191		14			14		1,205	1,205			
100146947	ROSEBURG	OR		03/26/2024		1,010		(18)			(18)		992	992			
100146948	CELINA	TX		03/26/2024		698		5			5		703	703			
100146949	VENICE	FL		03/26/2024		5,155		(27)			(27)		5,128	5,128			
100146950	HILLSBORO	OR		03/26/2024		1,182		6			6		1,188	1,188			
100146951	BENSON	NC		03/26/2024		724		(13)			(13)		711	711			
100146952	TIMNATH	CO		03/26/2024		1,134		82			82		1,216	1,216			
100146953	NAVARRE	FL		03/26/2024		848		(13)			(13)		835	835			
100146955	SANGER	TX		03/26/2024		671		(1)			(1)		670	670			
100146956	PLEASANT GROVE	UT		03/26/2024		3,526		(13)			(13)		3,513	3,513			
100146957	FORT WORTH	TX		03/26/2024		780		2			2		782	782			
100146959	ANNA	TX		03/26/2024		878		11			11		889	889			
100146960	PHARR	TX		03/26/2024		687		(14)			(14)		673	673			
100146961	MILTON	GA		03/26/2024		896		(1)			(1)		895	895			
100146962	ZEPHYRHILLS	FL		03/26/2024		750		(11)			(11)		739	739			
100146964	GLENDALE	CA		03/26/2024		8,638		(125)			(125)		8,513	8,513			
100146966	LOS ANGELES	CA		03/26/2024		2,418		(4)			(4)		2,414	2,414			
100146968	KATY	TX		03/26/2024		863		(17)			(17)		846	846			
100146971	BAKERSFIELD	CA		03/26/2024		205,950		(402)			(402)		205,548	205,548			
100146972	HOMESTEAD	FL		03/26/2024		1,036		4			4		1,040	1,040			
100146973	RICHARDSON	TX		03/26/2024		1,331		10			10		1,341	1,341			
100146974	MCKINNEY	TX		03/26/2024		986		8			8		994	994			
100146975	AUBURN	AL		03/26/2024		932		(21)			(21)		911	911			
100146976	ANNA	TX		03/26/2024		2,633		(4)			(4)		2,629	2,629			
100146978	DENVER	CO		03/26/2024		808		(13)			(13)		795	795			
100146979	LEANDER	TX		03/26/2024		1,424		(30)			(30)		1,394	1,394			
100146980	HENRICO	VA		03/26/2024		864		1			1		865	865			
100146981	NEWPORT	KY		03/26/2024		851		(6)			(6)		845	845			
100146982	PORT SAINT LUCIE	FL		03/26/2024		887		(14)			(14)		873	873			
100146983	ANNA	TX		03/26/2024		1,216		20			20		1,236	1,236			
100146984	NAPLES	FL		03/26/2024		782		(16)			(16)		766	766			
100146985	ORMOND BEACH	FL		03/26/2024		801		(2)			(2)		799	799			
100146995	OCEAN CITY	MD		03/27/2024		1,472		7			7		1,479	1,479			
100146996	BYRAM TWP	NJ		03/27/2024		821		(4)			(4)		817	817			
100146997	ATHENS	PA		03/27/2024		4,664		(1)			(1)		4,663	4,663			
100146998	MINT HILL	NC		03/27/2024		163,900		543			543		164,443	164,443			
100147000	POMPANO BEACH	FL		03/27/2024		1,951		(8)			(8)		1,943	1,943			
100147001	TACOMA	WA		03/27/2024		1,116		(9)			(9)		1,107	1,107			
100147002	NAPLES	FL		03/27/2024		862		(7)			(7)		855	855			
100147004	ANNANDALE	VA		03/27/2024		1,776		(6)			(6)		1,770	1,770			
100147005	OCEAN CITY	MD		03/27/2024		993		(10)			(10)		983	983			
100147007	LAS VEGAS	NV		03/27/2024		870		(9)			(9)		861	861			
100147008	WASHINGTON	DC		03/27/2024		192,930		(740)			(740)		192,190	192,190			
100147009	AUSTIN	TX		03/27/2024		863		(13)			(13)		850	850			
100147010	KEARNY	NJ		03/27/2024		1,768		31			31		1,799	1,799			
100147011	FREMONT	CA		03/27/2024		1,479		(39)			(39)		1,440	1,440			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147014	CHEWELAH	WA		03/27/2024		2,601		(7)			(7)		2,594	2,594			
100147015	FALLS CHURCH	VA		03/27/2024		1,724		(9)			(9)		1,715	1,715			
100147018	AUSTIN	TX		03/27/2024		740		(16)			(16)		724	724			
100147021	HENDERSON	NV		03/27/2024		1,343		7			7		1,350	1,350			
100147022	ALBUQUERQUE	NM		03/27/2024		1,028		(18)			(18)		1,010	1,010			
100147024	BRADENTON	FL		03/27/2024		11,489		(220)			(220)		11,269	11,269			
100147025	ROCK HALL	MD		03/27/2024		1,546		(9)			(9)		1,537	1,537			
100147026	BOZEMAN	MT		03/27/2024		58,775		(1,089)			(1,089)		57,686	57,686			
100147027	SUNBURY	NC		03/27/2024		1,257		(17)			(17)		1,240	1,240			
100147028	BIG BEAR LAKE	CA		03/27/2024		990		(8)			(8)		982	982			
100147030	WESTMINSTER	MD		03/27/2024		1,277		(4)			(4)		1,273	1,273			
100147031	SUNSET BEACH	NC		03/27/2024		742		(4)			(4)		738	738			
100147032	LYNNWOOD	WA		03/27/2024		1,500		10			10		1,510	1,510			
100147034	LOUISVILLE	KY		03/27/2024		787		(17)			(17)		770	770			
100147037	KISSIMMEE	FL		03/27/2024		779		(1)			(1)		778	778			
100147041	TWAIN HARTE	CA		03/27/2024		800		(14)			(14)		786	786			
100147043	NAMPA	ID		03/27/2024		931		(14)			(14)		917	917			
100147044	DOVER	OH		03/27/2024		2,055		(50)			(50)		2,005	2,005			
100147045	REISTERSTOWN	MD		03/27/2024		1,068		(18)			(18)		1,050	1,050			
100147046	AUSTIN	TX		03/27/2024		6,187		(36)			(36)		6,151	6,151			
100147047	VERO BEACH	FL		03/27/2024		3,301		(21)			(21)		3,280	3,280			
100147049	ERIE	PA		03/27/2024		1,626		(20)			(20)		1,606	1,606			
100147050	MOAB	UT		03/27/2024		966		(5)			(5)		961	961			
100147051	MYRTLE BEACH	SC		03/27/2024		2,217		(25)			(25)		2,192	2,192			
100147054	LONG POND	PA		03/27/2024		1,425		(11)			(11)		1,414	1,414			
100147057	ALLENTOWN	PA		03/27/2024		3,956		(48)			(48)		3,908	3,908			
100147058	MOUNT VERNON	WA		03/27/2024		1,465		(12)			(12)		1,453	1,453			
100147059	LEITCHFIELD	KY		03/27/2024		4,455		(15)			(15)		4,440	4,440			
100147064	VERSAILLES	KY		03/27/2024		300		(4)			(4)		296	296			
100147067	GLACIER	WA		03/27/2024		4,066		17			17		4,083	4,083			
100147068	HONOLULU	HI		03/27/2024		3,035		13			13		3,048	3,048			
100147073	AVILA BEACH	CA		03/28/2024		4,792		(84)			(84)		4,708	4,708			
100147075	COARSEGOLD	CA		03/28/2024		2,571		(57)			(57)		2,514	2,514			
100147079	INDIO	CA		03/28/2024		1,680		(30)			(30)		1,650	1,650			
100147082	TAMPA	FL		03/28/2024		719		(28)			(28)		691	691			
100147084	IRVINGTON	NJ		03/28/2024		507		(28)			(28)		479	479			
100147085	PHOENIX	AZ		03/28/2024		459		(24)			(24)		435	435			
100147086	DE SOTO	MO		03/28/2024		231		(3)			(3)		228	228			
100147087	LAWRENCEVILLE	GA		03/28/2024		524		(23)			(23)		501	501			
100147090	LAS VEGAS	NV		03/28/2024		1,950		(10)			(10)		1,940	1,940			
100147091	TRACY	CA		03/28/2024		1,075		(5)			(5)		1,070	1,070			
100147092	WELLINGTON	FL		03/28/2024		1,442		(1)			(1)		1,441	1,441			
100147094	LYNNWOOD	WA		03/28/2024		1,065		(7)			(7)		1,058	1,058			
100147096	INDIO	CA		03/28/2024		1,039		(14)			(14)		1,025	1,025			
100147097	VIRGINIA BEACH	VA		03/28/2024		399		(10)			(10)		389	389			
100147101	HOLLYWOOD	FL		03/28/2024		738		(28)			(28)		710	710			
100147102	FORT MOHAVE	AZ		03/28/2024		493		(19)			(19)		474	474			
100147103	RIDGEFIELD PARK	NJ		03/28/2024		5,607		(199)			(199)		5,408	5,408			
100147104	WALLINGFORD	PA		03/28/2024		387		(35)			(35)		352	352			
100147109	COVENTRY	CT		05/08/2024		530		(16)			(16)		514	514			
100147111	TAMPA	FL		05/08/2024		1,858		(65)			(65)		1,793	1,793			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100147112	MEMPHIS	TN		05/08/2024		305		(12)			(12)		293	293			
100147113	ELKTON	MD		05/08/2024		311		(21)			(21)		290	290			
100147115	POOLER	GA		05/08/2024		5,388		(82)			(82)		5,306	5,306			
100147118	RANDOLPH	MA		05/08/2024		1,093		(6)			(6)		1,087	1,087			
100147119	MIDLOTHIAN	TX		05/08/2024		918		(44)			(44)		874	874			
100147124	GAINESVILLE	FL		05/08/2024		308		(19)			(19)		289	289			
100147125	DALLAS	TX		05/08/2024		2,472		(64)			(64)		2,408	2,408			
100147126	COLORADO SPRINGS	CO		05/08/2024		1,043		5			5		1,048	1,048			
100147128	WEST PALM BEACH	FL		05/08/2024		356		(20)			(20)		336	336			
100147129	PARKER	TX		05/08/2024		2,524		(55)			(55)		2,469	2,469			
100147131	KAILUA KONA	HI		05/08/2024		2,816		54			54		2,870	2,870			
100147136	MISSION VIEJO	CA		05/08/2024		2,339		(26)			(26)		2,313	2,313			
100147138	BEALETON	VA		05/08/2024		1,175		(6)			(6)		1,169	1,169			
100147162	UNITED KINGDOM	GBR		03/27/2024		125,596						(6,319)	119,277	127,325	8,049		8,049
100147165	UNITED KINGDOM	GBR		03/27/2024		465						(24)	441	493	52		52
100147166	UNITED KINGDOM	GBR		03/27/2024		540						(28)	512	571	59		59
100147182	WAILUKU	HI		03/28/2024		928		(26)			(26)		902	902			
100147184	PHOENIX	AZ		03/28/2024		1,059		(9)			(9)		1,050	1,050			
100147185	CHARLOTTE	NC		03/28/2024		275		(8)			(8)		267	267			
100147188	CHICAGO	IL		03/28/2024		439		(20)			(20)		419	419			
100147189	CLINTON	SC		03/28/2024		287		(8)			(8)		279	279			
100147190	BROOKLYN	NY		03/28/2024		3,399		(45)			(45)		3,354	3,354			
100147191	NESCONSET	NY		03/28/2024		1,138		(43)			(43)		1,095	1,095			
100147192	BAY SHORE	NY		03/28/2024		942		(15)			(15)		927	927			
100147193	YONKERS	NY		03/28/2024		1,747		(46)			(46)		1,701	1,701			
100147194	BRONX	NY		03/28/2024		2,346		(66)			(66)		2,280	2,280			
100147195	HAMILTON	OH		03/28/2024		263		(7)			(7)		256	256			
100147197	RIVERHEAD	NY		03/28/2024		1,052		(37)			(37)		1,015	1,015			
100147198	CLEVELAND	OH		03/28/2024		182		(4)			(4)		178	178			
100147201	SOUTH EUCLID	OH		03/28/2024		313		(6)			(6)		307	307			
100147202	YONKERS	NY		03/28/2024		1,506		(35)			(35)		1,471	1,471			
100147203	MONTICELLO	NY		03/28/2024		648		(10)			(10)		638	638			
100147204	FORT WORTH	TX		03/28/2024		346		(7)			(7)		339	339			
100147205	ALLEN	TX		03/28/2024		502		(13)			(13)		489	489			
100147209	BRIDGETON	NJ		03/28/2024		562		(33)			(33)		529	529			
100147211	HARRISBURG	PA		03/28/2024		254		(6)			(6)		248	248			
100147212	NEWARK	NJ		03/28/2024		1,549		(32)			(32)		1,517	1,517			
100147213	MIDDLE RIVER	MD		03/28/2024		421		(15)			(15)		406	406			
100147214	BLOOMINGBURG	NY		03/28/2024		477		(12)			(12)		465	465			
100147215	FALLSBURG	NY		03/28/2024		745		(21)			(21)		724	724			
100147216	CINCINNATI	OH		03/28/2024		312		(16)			(16)		296	296			
100147217	PATERSON	NJ		03/28/2024		1,853		(74)			(74)		1,779	1,779			
100147218	PHILADELPHIA	PA		03/28/2024		287		(8)			(8)		279	279			
100147219	KIAMESHA LAKE	NY		03/28/2024		315		(10)			(10)		305	305			
100147222	TAMAQUA	PA		03/28/2024		626		(20)			(20)		606	606			
100147223	GARY	IN		03/28/2024		415		(6)			(6)		409	409			
100147224	WARREN	OH		03/28/2024		286		(2)			(2)		284	284			
100147226	CLEVELAND	OH		03/28/2024		214		(6)			(6)		208	208			
100147227	VOORHEES TOWNSHIP	NJ		03/28/2024		449		(10)			(10)		439	439			
100147232	CHICAGO	IL		03/28/2024		870		(44)			(44)		826	826			
100147233	ST. PETERSBURG	FL		03/28/2024		351		(5)			(5)		346	346			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147234	WATERBURY	CT		03/28/2024		749		(18)			(18)		731	731			
100147235	WATERBURY	CT		03/28/2024		779		(19)			(19)		760	760			
100147236	WATERBURY	CT		03/28/2024		759		(18)			(18)		741	741			
100147239	HAMILTON	NJ		03/28/2024		501		(4)			(4)		497	497			
100147241	LYNCHBURG	VA		03/28/2024		431		(10)			(10)		421	421			
100147243	HOMESTEAD	FL		03/28/2024		472		(9)			(9)		463	463			
100147244	PHILADELPHIA	PA		03/28/2024		203		(5)			(5)		198	198			
100147245	SPRINGFIELD	MA		03/28/2024		361		(10)			(10)		351	351			
100147246	TOLEDO	OH		03/28/2024		258		(5)			(5)		253	253			
100147247	CALUMET CITY	IL		03/28/2024		602		(13)			(13)		589	589			
100147251	QUEENS	NY		03/28/2024		883		(21)			(21)		862	862			
100147252	PHOENIX	NY		03/28/2024		357		(7)			(7)		350	350			
100147254	MATHIS	TX		03/28/2024		273		(6)			(6)		267	267			
100147255	COLLEGE PARK	MD		03/28/2024		949		(31)			(31)		918	918			
100147256	SILVER SPRING	MD		03/28/2024		800		(27)			(27)		773	773			
100147258	LAKE WALES	FL		03/28/2024		458		(12)			(12)		446	446			
100147260	MONTICELLO	NY		03/28/2024		587		(17)			(17)		570	570			
100147261	SCRANTON	PA		03/28/2024		411		(8)			(8)		403	403			
100147262	MIDDLETOWN	NY		03/28/2024		570		(14)			(14)		556	556			
100147264	BROOKLYN	NY		03/28/2024		1,426		(67)			(67)		1,359	1,359			
100147265	HAMPTON	VA		03/28/2024		319		(10)			(10)		309	309			
100147266	CHILDS	PA		03/28/2024		362		(16)			(16)		346	346			
100147267	HARRISBURG	PA		03/28/2024		367		(7)			(7)		360	360			
100147268	MARIETTA	NY		03/28/2024		317		(9)			(9)		308	308			
100147269	FREEPORT	NY		03/28/2024		696		(23)			(23)		673	673			
100147270	HAMILTON	NJ		03/28/2024		195		(1)			(1)		194	194			
100147271	EAST ORANGE	NJ		03/28/2024		1,267		(32)			(32)		1,235	1,235			
100147272	ALBUQUERQUE	NM		03/28/2024		1,104		(5)			(5)		1,099	1,099			
100147273	SOMERSET	NJ		03/28/2024		1,183		(31)			(31)		1,152	1,152			
100147274	WATERBURY	CT		03/28/2024		739		(14)			(14)		725	725			
100147275	PORT CHARLOTTE	FL		03/28/2024		749		(13)			(13)		736	736			
100147276	KENNEWICK	WA		03/28/2024		753		(18)			(18)		735	735			
100147277	ELIZABETH	NJ		03/28/2024		1,026		(20)			(20)		1,006	1,006			
100147278	PORT REPUBLIC	NJ		03/28/2024		586		(31)			(31)		555	555			
100147279	BROOKLYN	NY		03/28/2024		1,187		(29)			(29)		1,158	1,158			
100147280	BETHLEHEM	PA		03/28/2024		542		(16)			(16)		526	526			
100147281	BEVERLY	NJ		03/28/2024		218		(5)			(5)		213	213			
100147283	KANSAS CITY	MO		03/28/2024		192		(4)			(4)		188	188			
100147284	CICERO	IL		03/28/2024		463		(12)			(12)		451	451			
100147287	DAVENPORT	IA		03/28/2024		351		(2)			(2)		349	349			
100147288	NORTH CHESTERFIELD	VA		03/28/2024		311		(11)			(11)		300	300			
100147289	CHICAGO	IL		03/28/2024		965		(37)			(37)		928	928			
100147290	BIG SPRING	TX		03/28/2024		336		(11)			(11)		325	325			
100147292	MONTICELLO	NY		03/28/2024		769		(26)			(26)		743	743			
100147293	SAINT JOHNS	FL		03/28/2024		455		(2)			(2)		453	453			
100147294	HARTFORD	CT		03/28/2024		958		(21)			(21)		937	937			
100147295	SOUTH FALLSBURG	NY		03/28/2024		355		(9)			(9)		346	346			
100147296	BROOKLYN	NY		03/28/2024		1,537		(50)			(50)		1,487	1,487			
100147299	ZUNDERT	NLD		03/27/2024		381						(21)	360	384	25		25
100147303	AMSTERDAM	NLD		03/27/2024		321						(18)	303	324	21		21
100147313	S-GRAVENHAGE	NLD		03/27/2024		391						(22)	369	395	27		27

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147317	SCHIEDAM	NLD		03/27/2024		2,183						(120)	2,063	2,174	111		111
100147324	HAARLEM	NLD		03/27/2024		3,164						(177)	2,987	3,193	206		206
100147329	AMSTERDAM	NLD		03/27/2024		850						(47)	803	857	54		54
100147334	BRIELLE	NLD		03/27/2024		1,362						(76)	1,286	1,370	83		83
100147337	VELP	NLD		03/27/2024		294						(16)	278	298	19		19
100147344	NAPA	CA		05/08/2024		1,912		(109)			(109)		1,803	1,803			
100147347	TEMPLETON	CA		05/08/2024		1,270		(38)			(38)		1,232	1,232			
100147348	THERMAL	CA		05/08/2024		2,162		(22)			(22)		2,140	2,140			
100147349	SAN ANTONIO	FL		05/08/2024		688		(19)			(19)		669	669			
100147350	PANAMA CITY BEACH	FL		05/08/2024		863		(28)			(28)		835	835			
100147352	DENTON	TX		05/08/2024		972		(41)			(41)		931	931			
100147353	MARYSVILLE	WA		05/08/2024		671		(16)			(16)		655	655			
100147358	GALVESTON	TX		05/08/2024		3,162		(35)			(35)		3,127	3,127			
100147359	OAK PARK	IL		05/08/2024		3,402		(63)			(63)		3,339	3,339			
100147365	OAKLAND PARK	FL		05/08/2024		1,960		(51)			(51)		1,909	1,909			
100147370	SANDY	UT		05/08/2024		979		(35)			(35)		944	944			
100147372	VALLEJO	CA		05/08/2024		1,321		(36)			(36)		1,285	1,285			
100147373	DELRAY BEACH	FL		05/08/2024		1,342		6			6		1,348	1,348			
100147374	MACHESNEY PARK	IL		05/08/2024		407		(16)			(16)		391	391			
100147376	LODI	CA		05/08/2024		1,609		(39)			(39)		1,570	1,570			
100147377	PHOENIX	AZ		05/08/2024		1,321		(22)			(22)		1,299	1,299			
100147380	HARRISONBURG	VA		05/08/2024		830		(14)			(14)		816	816			
100147383	PITTSBURGH	PA		05/08/2024		411		(25)			(25)		386	386			
100147384	KINGMAN	AZ		05/08/2024		1,459		(95)			(95)		1,364	1,364			
100147385	MOORESVILLE	NC		05/08/2024		325		(19)			(19)		306	306			
100147387	DALLAS	TX		05/08/2024		506		3			3		509	509			
100147389	FIREBAUGH	CA		05/08/2024		548		(52)			(52)		496	496			
100147391	TOLEDO	OH		05/08/2024		372		(4)			(4)		368	368			
100147392	LAKEWOOD	CO		05/08/2024		4,366		(102)			(102)		4,264	4,264			
100147393	TRANQUILLITY	CA		05/08/2024		506		(53)			(53)		453	453			
100147394	HALLANDALE	FL		05/08/2024		713		(17)			(17)		696	696			
100147395	DACULA	GA		05/08/2024		2,850		(28)			(28)		2,822	2,822			
100147397	MERRITT ISLAND	FL		05/08/2024		1,068		(24)			(24)		1,044	1,044			
100147398	LOS ANGELES	CA		05/08/2024		2,156		(108)			(108)		2,048	2,048			
100147399	BOZEMAN	MT		05/08/2024		3,056		(58)			(58)		2,998	2,998			
100147400	LAGUNA HILLS	CA		05/08/2024		3,752		(51)			(51)		3,701	3,701			
100147401	ZEBULON	GA		05/08/2024		930		(81)			(81)		849	849			
100147402	LONG BEACH	CA		05/08/2024		2,723		(63)			(63)		2,660	2,660			
100147406	HONOLULU	HI		05/08/2024		792		(22)			(22)		770	770			
100147407	HARWOOD HEIGHTS	IL		05/08/2024		653		(29)			(29)		624	624			
100147408	TEMECULA	CA		05/08/2024		2,380		(19)			(19)		2,361	2,361			
100147409	LAKEWOOD	CA		05/08/2024		1,057		(5)			(5)		1,052	1,052			
100147410	SILVER SPRING	MD		05/08/2024		1,349		(56)			(56)		1,293	1,293			
100147412	CANOGA PARK	CA		05/08/2024		1,950		(65)			(65)		1,885	1,885			
100147413	PHILADELPHIA	PA		05/08/2024		671		(35)			(35)		636	636			
100147415	KATY	TX		05/08/2024		3,678		(323)			(323)		3,355	3,355			
100147420	HIGHLAND PARK	IL		04/03/2024		1,232		(35)			(35)		1,197	1,197			
100147423	SOUTH OZONE PARK	NY		04/03/2024		975		(27)			(27)		948	948			
100147428	NEW ORLEANS	LA		04/03/2024		1,110		(19)			(19)		1,091	1,091			
100147430	BROOKLYN	NY		04/03/2024		1,104		(16)			(16)		1,088	1,088			
100147431	SONOMA	CA		04/03/2024		1,934		(27)			(27)		1,907	1,907			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147433	PALM BAY	FL		04/03/2024		545		(19)			(19)		526	526			
100147434	KISSIMMEE	FL		04/03/2024		283		(32)			(32)		251	251			
100147435	HIALEAH	FL		04/03/2024		1,475		(60)			(60)		1,415	1,415			
100147436	MIDDLETOWN	NJ		04/03/2024		1,836		(55)			(55)		1,781	1,781			
100147437	PALMETTO BAY	FL		04/03/2024		1,638		(101)			(101)		1,537	1,537			
100147438	ORLANDO	FL		04/03/2024		749		(27)			(27)		722	722			
100147440	RUIDOSO	NM		04/03/2024		1,156		(17)			(17)		1,139	1,139			
100147441	STATEN ISLAND	NY		04/03/2024		369		(16)			(16)		353	353			
100147442	SAN JUAN CAPISTRANO	CA		04/03/2024		5,689		(146)			(146)		5,543	5,543			
100147444	PEASTER	TX		04/03/2024		1,215		(36)			(36)		1,179	1,179			
100147445	ALPHA	NJ		04/03/2024		404		(18)			(18)		386	386			
100147446	MAYS LANDING	NJ		04/03/2024		346		(15)			(15)		331	331			
100147447	DORAL	FL		04/03/2024		1,503		(37)			(37)		1,466	1,466			
100147449	AUGUSTA	GA		04/03/2024		125		(10)			(10)		115	115			
100147451	TAMPA	FL		04/03/2024		1,148		(36)			(36)		1,112	1,112			
100147452	CORAL SPRINGS	FL		04/03/2024		10,117		58			58		10,175	10,175			
100147454	DANIA	FL		04/03/2024		746		(33)			(33)		713	713			
100147456	ORLANDO	FL		04/03/2024		1,092		(34)			(34)		1,058	1,058			
100147457	BRADENTON	FL		04/03/2024		861		(56)			(56)		805	805			
100147461	ENGLEWOOD	FL		04/03/2024		1,195		(14)			(14)		1,181	1,181			
100147462	COLTON	CA		04/03/2024		709		(49)			(49)		660	660			
100147464	BRONX	NY		04/03/2024		1,557		(42)			(42)		1,515	1,515			
100147465	BALCH SPRINGS	TX		04/03/2024		5,227		(59)			(59)		5,168	5,168			
100147467	PATTERSON	CA		04/03/2024		1,352		(12)			(12)		1,340	1,340			
100147469	ORLANDO	FL		04/03/2024		1,500		(69)			(69)		1,431	1,431			
100147470	BERTHOUD	CO		04/03/2024		1,005							1,005	1,005			
100147474	HACKENSACK	NJ		04/03/2024		962		(37)			(37)		925	925			
100147475	BOCA RATON	FL		04/03/2024		354		(11)			(11)		343	343			
100147476	SPRING VALLEY	CA		04/03/2024		1,234		(23)			(23)		1,211	1,211			
100147478	BUFFALO	NY		04/03/2024		288		(20)			(20)		268	268			
100147479	ANTIOCH	CA		04/03/2024		1,094		(32)			(32)		1,062	1,062			
100147480	LAS VEGAS	NV		04/03/2024		4,262		(43)			(43)		4,219	4,219			
100147482	CHULA VISTA	CA		04/03/2024		1,472		(17)			(17)		1,455	1,455			
100147485	HENDERSON	NV		04/03/2024		3,439		(93)			(93)		3,346	3,346			
100147487	HENDERSON	NV		04/03/2024		633		(14)			(14)		619	619			
100147490	PLANTATION	FL		04/03/2024		234		(26)			(26)		208	208			
100147491	BALTIMORE	MD		04/03/2024		882		(10)			(10)		872	872			
100147492	HARRISON	ID		04/03/2024		3,058		(63)			(63)		2,995	2,995			
100147493	RESEDA	CA		04/03/2024		1,086		(48)			(48)		1,038	1,038			
100147495	MIAMI	FL		04/03/2024		1,229		(17)			(17)		1,212	1,212			
100147496	ORLANDO	FL		04/03/2024		483		(3)			(3)		480	480			
100147497	LOS ANGELES	CA		04/03/2024		1,551		(81)			(81)		1,470	1,470			
100147499	DEL RIO	TX		04/03/2024		293		(1)			(1)		292	292			
100147500	STILLWATER	MN		04/03/2024		1,369		(48)			(48)		1,321	1,321			
100147501	PEMBROKE PINES	FL		04/03/2024		402		(5)			(5)		397	397			
100147503	CHARLOTTE	NC		04/03/2024		1,376		(30)			(30)		1,346	1,346			
100147504	MCKINNEY	TX		04/03/2024		995		(4)			(4)		991	991			
100147505	CHARLOTTE	NC		04/03/2024		1,376		(30)			(30)		1,346	1,346			
100147507	MARIETTA	GA		04/03/2024		808		(44)			(44)		764	764			
100147510	LOS ANGELES	CA		04/03/2024		1,782		(58)			(58)		1,724	1,724			
100147511	PHILADELPHIA	PA		04/03/2024		790		(52)			(52)		738	738			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147514	GARFIELD HEIGHTS	OH		04/03/2024		268		(7)			(7)		261	261			
100147515	TAMPA	FL		04/03/2024		6,758		(163)			(163)		6,595	6,595			
100147517	SUNNY ISLES BEACH	FL		04/03/2024		558		(27)			(27)		531	531			
100147519	WEST PALM BEACH	FL		04/03/2024		1,112		(30)			(30)		1,082	1,082			
100147520	CLEVELAND	OH		04/03/2024		245		(17)			(17)		228	228			
100147526	ESTERO	FL		04/03/2024		786		(6)			(6)		780	780			
100147527	MESA	AZ		04/03/2024		704		(7)			(7)		697	697			
100147528	DAVIE	FL		04/03/2024		2,459		(160)			(160)		2,299	2,299			
100147529	HOMESTEAD	FL		04/03/2024		405		(10)			(10)		395	395			
100147533	LAS VEGAS	NV		04/03/2024		821		(2)			(2)		819	819			
100147534	LAKE WORTH BEACH	FL		04/03/2024		1,015		(24)			(24)		991	991			
100147539	NAPLES	FL		04/03/2024		823		(43)			(43)		780	780			
100147540	MESA	AZ		04/03/2024		1,351		(15)			(15)		1,336	1,336			
100147541	MABLETON	GA		04/03/2024		266		(20)			(20)		246	246			
100147542	PALM COAST	FL		04/03/2024		708		(24)			(24)		684	684			
100147544	SAINT PETERSBURG	FL		04/03/2024		657		(17)			(17)		640	640			
100147545	MABLETON	GA		04/03/2024		265		(19)			(19)		246	246			
100147546	PUNTA GORDA	FL		04/03/2024		860		(29)			(29)		831	831			
100147549	ORLANDO	FL		04/03/2024		1,285		(56)			(56)		1,229	1,229			
100147550	JACKSONVILLE	FL		04/03/2024		437		(33)			(33)		404	404			
100147552	ORANGE PARK	FL		04/03/2024		511		(16)			(16)		495	495			
100147557	BOCA RATON	FL		04/03/2024		3,683		(146)			(146)		3,537	3,537			
100147559	DALLAS	GA		04/03/2024		473		(5)			(5)		468	468			
100147562	GRANBURY	TX		04/03/2024		1,747		(49)			(49)		1,698	1,698			
100147565	ROYAL PALM BEACH	FL		04/03/2024		1,936		(46)			(46)		1,890	1,890			
100147567	LONG GROVE	IL		04/03/2024		529		(2)			(2)		527	527			
100147568	SHOREHAM	NY		04/03/2024		1,153		(33)			(33)		1,120	1,120			
100147569	ORLANDO	FL		04/03/2024		2,028		(47)			(47)		1,981	1,981			
100147571	WESTLAKE	FL		04/03/2024		1,309		(45)			(45)		1,264	1,264			
100147572	ADAIRSVILLE	GA		04/03/2024		1,103		(39)			(39)		1,064	1,064			
100147573	POUGHKEEPSIE	NY		04/03/2024		745		(52)			(52)		693	693			
100147581	EAST BOSTON	MA		04/04/2024		2,326		(29)			(29)		2,297	2,297			
100147583	NIXA	MO		04/04/2024		625		(8)			(8)		617	617			
100147585	NIXA	MO		04/04/2024		625		(8)			(8)		617	617			
100147586	GOODYEAR	AZ		04/04/2024		657		(9)			(9)		648	648			
100147587	RINGGOLD	LA		04/04/2024		1,374		(16)			(16)		1,358	1,358			
100147588	BERWYN HEIGHTS	MD		04/04/2024		1,052		(82)			(82)		970	970			
100147589	LOMPOC	CA		04/04/2024		3,253		(112)			(112)		3,141	3,141			
100147591	SHEPHERD	TX		04/04/2024		645		(34)			(34)		611	611			
100147594	HOWEY IN THE HILLS	FL		04/04/2024		451		(29)			(29)		422	422			
100147595	GOLDEN BEACH	FL		04/04/2024		3,743		(130)			(130)		3,613	3,613			
100147597	AURORA	IL		04/04/2024		620		(13)			(13)		607	607			
100147598	BLOOMINGTON	CA		04/04/2024		1,277		(20)			(20)		1,257	1,257			
100147600	COUGAR	WA		04/04/2024		1,448		(1)			(1)		1,447	1,447			
100147602	PHELAN	CA		04/04/2024		619		(1)			(1)		618	618			
100147604	OWASSO	OK		04/04/2024		821		11			11		832	832			
100147606	LA PUENTE	CA		04/04/2024		418		(29)			(29)		389	389			
100147607	LAKE PARK	GA		04/04/2024		511		(18)			(18)		493	493			
100147608	NUEVO	CA		04/04/2024		446		(6)			(6)		440	440			
100147611	RUNNINGS SPRINGS	CA		04/04/2024		843		(9)			(9)		834	834			
100147613	MERCED	CA		04/04/2024		2,038		(21)			(21)		2,017	2,017			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147614	CAYCE	SC		04/04/2024		743		(25)			(25)		718	718			
100147615	SEAGOVILLE	TX		04/04/2024		317		(22)			(22)		295	295			
100147616	CAYCE	SC		04/04/2024		799		(27)			(27)		772	772			
100147618	NORTH PROVIDENCE	RI		04/04/2024		1,240		(77)			(77)		1,163	1,163			
100147619	CAYCE	SC		04/04/2024		749		(8)			(8)		741	741			
100147621	SHADYSIDE	OH		04/04/2024		250		(7)			(7)		243	243			
100147622	PANAMA CITY	FL		04/04/2024		531		5			5		536	536			
100147623	SAN MARINO	CA		04/04/2024		8,003		(138)			(138)		7,865	7,865			
100147624	LOS ANGELES	CA		04/04/2024		1,926		(59)			(59)		1,867	1,867			
100147625	MARIPOSA	CA		04/04/2024		645		(30)			(30)		615	615			
100147630	TAMPA	FL		04/04/2024		715		(26)			(26)		689	689			
100147631	FORT WORTH	TX		04/04/2024		646		(22)			(22)		624	624			
100147633	HESPERIA	CA		04/04/2024		721		(29)			(29)		692	692			
100147634	CORNELIUS	OR		04/04/2024		1,209		(47)			(47)		1,162	1,162			
100147637	DALLAS	TX		04/04/2024		696		(11)			(11)		685	685			
100147639	RICHMOND	CA		04/04/2024		1,741		(53)			(53)		1,688	1,688			
100147641	NORMAN	OK		04/04/2024		382		(15)			(15)		367	367			
100147642	MIDDLE RIVER	MD		04/04/2024		1,073		(83)			(83)		990	990			
100147643	LAS VEGAS	NV		04/04/2024		877		(4)			(4)		873	873			
100147644	OAK LAWN	IL		04/04/2024		308		(15)			(15)		293	293			
100147645	BALTIMORE	MD		04/04/2024		422		(10)			(10)		412	412			
100147646	TORRANCE	CA		04/04/2024		236		1			1		237	237			
100147648	PITTSBURGH	PA		04/04/2024		307		(7)			(7)		300	300			
100147649	TAMARAC	FL		04/04/2024		460		(23)			(23)		437	437			
100147652	LITCHFIELD PARK	AZ		04/04/2024		598		(3)			(3)		595	595			
100147654	MIAMI	FL		04/04/2024		1,601		(2)			(2)		1,599	1,599			
100147655	EVERETT	WA		04/04/2024		1,236		(49)			(49)		1,187	1,187			
100147656	PARADISE VALLEY	AZ		04/04/2024		1,172		(11)			(11)		1,161	1,161			
100147658	STOCKBRIDGE	GA		04/04/2024		479		(9)			(9)		470	470			
100147660	TAMPA	FL		04/04/2024		2,928		(56)			(56)		2,872	2,872			
100147661	SANTA FE	NM		04/04/2024		1,400		(16)			(16)		1,384	1,384			
100147662	PEYTON	CO		04/04/2024		731		(23)			(23)		708	708			
100147663	CHICAGO	IL		04/04/2024		2,854		(15)			(15)		2,839	2,839			
100147664	HENDERSON	NV		04/04/2024		979		(40)			(40)		939	939			
100147665	KIMBERLY	ID		04/04/2024		1,094		(13)			(13)		1,081	1,081			
100147666	SAN DIEGO	CA		04/04/2024		1,795		(32)			(32)		1,763	1,763			
100147667	PORTLAND	TN		04/04/2024		756		8			8		764	764			
100147668	LAS VEGAS	NV		04/04/2024		191,647		(5,627)			(5,627)		186,020	186,020			
100147670	KISSIMMEE	FL		04/04/2024		62,558		(28)			(28)		62,530	62,530			
100147672	HOUSTON	TX		04/04/2024		751		(39)			(39)		712	712			
100147674	JOLIET	IL		04/04/2024		577		(7)			(7)		570	570			
100147675	SEGUIN	TX		04/04/2024		356		(12)			(12)		344	344			
100147679	ROCKVILLE	MD		04/04/2024		2,733		(36)			(36)		2,697	2,697			
100147680	NORFOLK	VA		04/04/2024		469		(13)			(13)		456	456			
100147681	JACKSONVILLE	FL		04/04/2024		1,503		37			37		1,540	1,540			
100147683	LA VERNE	CA		04/04/2024		3,384		(115)			(115)		3,269	3,269			
100147684	LAS VEGAS	NV		04/04/2024		5,431		109			109		5,540	5,540			
100147685	GREELEY	CO		04/04/2024		831		(25)			(25)		806	806			
100147687	CALUMET CITY	IL		04/04/2024		245		(3)			(3)		242	242			
100147688	KANSAS CITY	MO		04/04/2024		250		(22)			(22)		228	228			
100147689	LA PORTE	TX		04/04/2024		301		(22)			(22)		279	279			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147690	ALBUQUERQUE	NM		04/05/2024		8,452		(229)			(229)		8,223	8,223			
100147692	MOORESTOWN	NJ		04/05/2024		474		(14)			(14)		460	460			
100147693	MADERA	CA		04/05/2024		509		(9)			(9)		500	500			
100147694	GATLINBURG	TN		04/05/2024		8,454		(70)			(70)		8,384	8,384			
100147696	BRIGHTON	CO		04/05/2024		1,016		(25)			(25)		991	991			
100147697	AURORA	CO		04/05/2024		282		(4)			(4)		278	278			
100147700	ALVIN	TX		04/05/2024		252		(3)			(3)		249	249			
100147704	GARDEN GROVE	CA		04/05/2024		2,381		(22)			(22)		2,359	2,359			
100147705	FORT WORTH	TX		04/05/2024		1,071		(39)			(39)		1,032	1,032			
100147706	PARKER	TX		04/05/2024		2,622		(111)			(111)		2,511	2,511			
100147710	DENVER	CO		04/05/2024		551		(19)			(19)		532	532			
100147711	LAWRENCEVILLE	GA		04/05/2024		466		(3)			(3)		463	463			
100147712	ROSENBERG	TX		04/05/2024		586		(35)			(35)		551	551			
100147713	BRADENTON	FL		04/05/2024		712		(32)			(32)		680	680			
100147714	DURHAM	NC		04/05/2024		1,120		(24)			(24)		1,096	1,096			
100147715	HOMETOWN	IL		04/05/2024		446		(6)			(6)		440	440			
100147717	COLORADO SPRINGS	CO		04/05/2024		1,173		(19)			(19)		1,154	1,154			
100147718	MORENO VALLEY	CA		04/05/2024		1,233		(27)			(27)		1,206	1,206			
100147719	CONROE	TX		04/05/2024		723		(14)			(14)		709	709			
100147720	LOMPOC	CA		04/05/2024		1,919		(25)			(25)		1,894	1,894			
100147721	WESTMINSTER	CA		04/05/2024		3,478		(43)			(43)		3,435	3,435			
100147722	POWDER SPRINGS	GA		04/05/2024		651		(8)			(8)		643	643			
100147723	SANTA CLARITA	CA		04/05/2024		1,013		(19)			(19)		994	994			
100147724	ARLINGTON	TX		04/05/2024		686		(33)			(33)		653	653			
100147726	FRESNO	CA		04/05/2024		1,091		(35)			(35)		1,056	1,056			
100147729	LEWISVILLE	TX		04/05/2024		1,733		(16)			(16)		1,717	1,717			
100147732	CREST HILL	IL		04/08/2024		1,139		(27)			(27)		1,112	1,112			
100147734	GOULDSBORO	PA		04/08/2024		2,546		(64)			(64)		2,482	2,482			
100147735	KAILUA-KONA	HI		04/08/2024		1,610		(19)			(19)		1,591	1,591			
100147736	MIAMI	FL		04/08/2024		1,233		(25)			(25)		1,208	1,208			
100147737	BROOMFIELD	CO		04/08/2024		1,243							1,243	1,243			
100147738	BRIGHTON	MI		04/08/2024		5,355		(75)			(75)		5,280	5,280			
100147739	TAMPA	FL		04/08/2024		1,445		(10)			(10)		1,435	1,435			
100147740	NAPLES	FL		04/08/2024		2,230		(4)			(4)		2,226	2,226			
100147741	CLIFTON	NJ		04/08/2024		1,339		(15)			(15)		1,324	1,324			
100147742	PITTSBURGH	PA		04/08/2024		3,652		(52)			(52)		3,600	3,600			
100147744	EDINBURG	TX		04/08/2024		1,192		8			8		1,200	1,200			
100147745	RIVERVIEW	FL		04/08/2024		784		4			4		788	788			
100147746	LAS VEGAS	NV		04/08/2024		5,160		(27)			(27)		5,133	5,133			
100147747	GLENDALE	AZ		04/08/2024		1,516		(14)			(14)		1,502	1,502			
100147748	LAKEWOOD	NJ		04/08/2024		1,979		29			29		2,008	2,008			
100147750	ROSEBURG	OR		04/08/2024		677		(11)			(11)		666	666			
100147752	CROWLEY	TX		04/08/2024		3,431		(82)			(82)		3,349	3,349			
100147753	LAS VEGAS	NV		04/08/2024		571		(1)			(1)		570	570			
100147755	AVONDALE	AZ		04/08/2024		2,209		(5)			(5)		2,204	2,204			
100147756	DAHLONEGA	GA		04/08/2024		910		(20)			(20)		890	890			
100147758	MANCHESTER	NH		04/08/2024		893		(5)			(5)		888	888			
100147759	DAYTONA BEACH	FL		04/08/2024		1,296		(33)			(33)		1,263	1,263			
100147760	ST. PETERSBURG	FL		04/08/2024		1,605		(5)			(5)		1,600	1,600			
100147761	GILBERT	AZ		04/08/2024		2,530		6			6		2,536	2,536			
100147762	WEAVERVILLE	NC		04/08/2024		843		(13)			(13)		830	830			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147763	HUTTO	TX		04/08/2024		921		(2)			(2)		919	919			
100147764	SAVANNAH	GA		04/08/2024		916		(22)			(22)		894	894			
100147766	MCKINNEY	TX		04/08/2024		861		(4)			(4)		857	857			
100147767	SEVIERVILLE	TN		04/08/2024		986		8			8		994	994			
100147768	LAS VEGAS	NV		04/08/2024		1,565		(20)			(20)		1,545	1,545			
100147769	PHILADELPHIA	PA		04/08/2024		938		(20)			(20)		918	918			
100147770	WEST LINN	OR		04/08/2024		3,192		(30)			(30)		3,162	3,162			
100147771	BOTHELL	WA		04/08/2024		2,003		(45)			(45)		1,958	1,958			
100147773	LAWRENCEVILLE	GA		04/08/2024		988		(5)			(5)		983	983			
100147774	CHAPEL HILL	NC		04/08/2024		718		(10)			(10)		708	708			
100147775	SAVANNAH	GA		04/08/2024		627		7			7		634	634			
100147776	WALDEN	TX		04/08/2024		643		9			9		652	652			
100147777	AURORA	CO		04/08/2024		886		(10)			(10)		876	876			
100147778	VIRGINIA BEACH	VA		04/08/2024		1,411		(11)			(11)		1,400	1,400			
100147779	HAMPTON	VA		04/08/2024		797		4			4		801	801			
100147780	COLONIAL BEACH	VA		04/08/2024		843		5			5		848	848			
100147783	NORFOLK	VA		04/08/2024		801		(19)			(19)		782	782			
100147784	LAS VEGAS	NV		04/08/2024		1,246		(26)			(26)		1,220	1,220			
100147786	CHARLOTTE	NC		04/08/2024		832		7			7		839	839			
100147787	OMAHA	NE		04/08/2024		693		(13)			(13)		680	680			
100147788	AVONDALE	AZ		04/08/2024		749		7			7		756	756			
100147789	NORTH CHESTERFIELD	VA		04/08/2024		604		5			5		609	609			
100147790	MONROVIA	CA		04/08/2024		1,647		(32)			(32)		1,615	1,615			
100147791	ALHAMBRA	CA		04/08/2024		1,819		(35)			(35)		1,784	1,784			
100147792	SUWANEE	GA		04/08/2024		1,514		(24)			(24)		1,490	1,490			
100147793	PLYMOUTH	MN		04/08/2024		86,707		(2,097)			(2,097)		84,610	84,610			
100147794	LA MESA	CA		04/08/2024		1,380		(18)			(18)		1,362	1,362			
100147795	CAMP HILL	PA		04/08/2024		826		(4)			(4)		822	822			
100147797	HOUSTON	TX		04/08/2024		820		(10)			(10)		810	810			
100147798	BAKERSFIELD	CA		04/08/2024		674		(21)			(21)		653	653			
100147799	KELLOGG	ID		04/08/2024		548		(9)			(9)		539	539			
100147800	MELISSA	TX		04/08/2024		898		(1)			(1)		897	897			
100147801	PHILADELPHIA	PA		04/08/2024		1,763		(18)			(18)		1,745	1,745			
100147803	CORVALLIS	OR		04/08/2024		12,547		(234)			(234)		12,313	12,313			
100147804	ALVO	NE		04/08/2024		1,144		(20)			(20)		1,124	1,124			
100147805	VAN ALSTYNE	TX		04/08/2024		820		(9)			(9)		811	811			
100147806	HEMET	CA		04/08/2024		984		(8)			(8)		976	976			
100147807	MURFREESBORO	TN		04/08/2024		1,322		(9)			(9)		1,313	1,313			
100147808	SANDPOINT	ID		04/08/2024		1,146		(20)			(20)		1,126	1,126			
100147810	WOODRUFF	SC		04/08/2024		642		(3)			(3)		639	639			
100147811	WILLIAMSBURG	VA		04/08/2024		873		(10)			(10)		863	863			
100147812	RARITAN	NJ		04/08/2024		1,407		(14)			(14)		1,393	1,393			
100147814	COLLINGSWOOD	NJ		04/08/2024		740		(12)			(12)		728	728			
100147815	OCEAN ISLE BEACH	NC		04/08/2024		1,876		(39)			(39)		1,837	1,837			
100147816	LA PUENTE	CA		04/08/2024		1,432		(24)			(24)		1,408	1,408			
100147817	PORTLAND	OR		04/08/2024		1,276		(22)			(22)		1,254	1,254			
100147818	AUSTIN	TX		04/08/2024		1,030		(9)			(9)		1,021	1,021			
100147819	COROLLA	NC		04/08/2024		1,448		(5)			(5)		1,443	1,443			
100147820	FERRIS	TX		04/08/2024		1,743		(22)			(22)		1,721	1,721			
100147821	ALPHARETTA	GA		04/08/2024		1,059		(22)			(22)		1,037	1,037			
100147822	EDGEWOOD	WA		04/08/2024		1,588		(27)			(27)		1,561	1,561			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147824	GLASSBORO	NJ		04/08/2024		639		(6)			(6)		633	633			
100147825	NORTH LAS VEGAS	NV		04/08/2024		493		(1)			(1)		492	492			
100147826	HOUSTON	TX		04/08/2024		1,349		(5)			(5)		1,344	1,344			
100147827	RANCHO CORDOVA	CA		04/08/2024		1,348		(16)			(16)		1,332	1,332			
100147828	KENT	WA		04/08/2024		810		(10)			(10)		800	800			
100147831	BRADENTON	FL		04/08/2024		1,391		(7)			(7)		1,384	1,384			
100147837	ARLINGTON	VA		04/08/2024		1,105		(21)			(21)		1,084	1,084			
100147838	RINCON	GA		04/08/2024		765		(13)			(13)		752	752			
100147841	MCKINNEY	TX		04/08/2024		988		(15)			(15)		973	973			
100147842	SAINT CHARLES	MO		04/08/2024		681		(10)			(10)		671	671			
100147844	SARASOTA	FL		04/08/2024		4,290		(111)			(111)		4,179	4,179			
100147845	PROVIDENCE VILLAGE	TX		04/08/2024		740		(11)			(11)		729	729			
100147846	MELISSA	TX		04/08/2024		1,030		(7)			(7)		1,023	1,023			
100147847	ROGERS	AR		04/08/2024		1,005		(12)			(12)		993	993			
100147848	WESTMINSTER	CA		04/08/2024		1,954		(23)			(23)		1,931	1,931			
100147849	CASA GRANDE	AZ		04/08/2024		1,058		49			49		1,107	1,107			
100147850	SAN ANTONIO	TX		04/08/2024		887		(1)			(1)		886	886			
100147851	BREMERTON	WA		04/08/2024		853		(2)			(2)		851	851			
100147852	THOUSAND OAKS	CA		04/08/2024		1,015		(8)			(8)		1,007	1,007			
100147853	DURHAM	NC		04/08/2024		837		(11)			(11)		826	826			
100147854	GLASSBORO	NJ		04/08/2024		853		(18)			(18)		835	835			
100147855	GLASSBORO	NJ		04/08/2024		829		(12)			(12)		817	817			
100147856	FORT WORTH	TX		04/08/2024		2,660		80			80		2,740	2,740			
100147857	PINGREE GROVE	IL		04/08/2024		774		47			47		821	821			
100147858	ODESSA	TX		04/08/2024		943		(1)			(1)		942	942			
100147859	BLOOMINGDALE	GA		04/08/2024		914		2			2		916	916			
100147861	WESTAMPTON	NJ		04/08/2024		633		2			2		635	635			
100147862	HENDERSON	NV		04/08/2024		5,676		57			57		5,733	5,733			
100147863	DALLAS	GA		04/08/2024		927		36			36		963	963			
100147864	ARGYLE	TX		04/08/2024		2,814		93			93		2,907	2,907			
100147865	WOODBURY	MN		04/08/2024		1,150		41			41		1,191	1,191			
100147866	ROSENBERG	TX		04/08/2024		791		31			31		822	822			
100147867	WOODBURY	MN		04/08/2024		1,150		41			41		1,191	1,191			
100147868	WOODBURY	MN		04/08/2024		988		30			30		1,018	1,018			
100147869	MERCED	CA		04/08/2024		1,121		34			34		1,155	1,155			
100147871	LEHIGH ACRES	FL		04/08/2024		762		(8)			(8)		754	754			
100147872	STEPHENS CITY	VA		04/08/2024		933		2			2		935	935			
100147873	STEPHENS CITY	VA		04/08/2024		932		3			3		935	935			
100147874	RICHMOND HILL	GA		04/08/2024		1,095		33			33		1,128	1,128			
100147875	FORT WORTH	TX		04/08/2024		942		2			2		944	944			
100147876	BLOOMINGDALE	GA		04/08/2024		807		28			28		835	835			
100147877	CONWAY	SC		04/08/2024		1,633		7			7		1,640	1,640			
100147879	SPARKS	NV		04/08/2024		1,231		41			41		1,272	1,272			
100147881	TROUTMAN	NC		04/08/2024		904							904	904			
100147882	RENO	NV		04/08/2024		1,178		6			6		1,184	1,184			
100147884	FRESNO	TX		04/08/2024		963		50			50		1,013	1,013			
100147885	PRINCETON	TX		04/08/2024		801		4			4		805	805			
100147886	TROUTMAN	NC		04/08/2024		2,730							2,730	2,730			
100147887	PROVO	UT		04/08/2024		2,267		106			106		2,373	2,373			
100147888	PINGREE GROVE	IL		04/08/2024		849		40			40		889	889			
100147889	WESLEY CHAPEL	FL		04/08/2024		983		(11)			(11)		972	972			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147890	MERCED	CA		04/08/2024		2,853		123			123		2,976	2,976			
100147893	RICHMOND	TX		04/08/2024		915		31			31		946	946			
100147894	STEPHENS CITY	VA		04/08/2024		1,003							1,003	1,003			
100147896	FORT WORTH	TX		04/08/2024		907		46			46		953	953			
100147897	LA PLATA	MD		04/08/2024		1,201		47			47		1,248	1,248			
100147898	RICHMOND HILL	GA		04/08/2024		958							958	958			
100147899	NEW PALESTINE	IN		04/08/2024		1,020		69			69		1,089	1,089			
100147900	COLLEGE STATION	TX		04/08/2024		774		46			46		820	820			
100147901	FORT WORTH	TX		04/08/2024		906		(2)			(2)		904	904			
100147902	SAN MARCOS	TX		04/08/2024		529		25			25		554	554			
100147903	SPOKANE	WA		04/08/2024		1,147		57			57		1,204	1,204			
100147904	RICHMOND	VA		04/08/2024		919		(25)			(25)		894	894			
100147906	FARMINGTON	AR		04/08/2024		1,264		10			10		1,274	1,274			
100147907	DENVER	CO		04/08/2024		1,343		(13)			(13)		1,330	1,330			
100147908	ROSEVILLE	CA		04/08/2024		1,164		36			36		1,200	1,200			
100147909	FORT WORTH	TX		04/08/2024		1,001		33			33		1,034	1,034			
100147912	HOUSTON	TX		04/08/2024		813		17			17		830	830			
100147913	BENTONVILLE	AR		04/08/2024		587		3			3		590	590			
100147914	GLASTONBURY	CT		04/08/2024		578		(5)			(5)		573	573			
100147916	DEPOE BAY	OR		04/08/2024		647		(6)			(6)		641	641			
100147918	PALM COAST	FL		04/08/2024		674		(4)			(4)		670	670			
100147919	GARFIELD	NJ		04/08/2024		1,487		1			1		1,488	1,488			
100147920	DURHAM	NC		04/08/2024		13,929		(140)			(140)		13,789	13,789			
100147921	ACWORTH	GA		04/08/2024		886							886	886			
100147923	GOWEN	MI		04/08/2024		2,029		19			19		2,048	2,048			
100147924	LAKEMONT	GA		04/08/2024		936		(1)			(1)		935	935			
100147925	WESTON	TX		04/08/2024		998		(2)			(2)		996	996			
100147926	LAS VEGAS	NV		04/08/2024		868		(5)			(5)		863	863			
100147927	WESTON	TX		04/08/2024		1,056		1			1		1,057	1,057			
100147928	OCALA	FL		04/08/2024		924		43			43		967	967			
100147929	HAMPTON	GA		04/08/2024		903		27			27		930	930			
100147930	WOODBURY	MN		04/08/2024		2,444		66			66		2,510	2,510			
100147931	RALEIGH	NC		04/08/2024		856		14			14		870	870			
100147932	CARVER	MN		04/08/2024		2,161		45			45		2,206	2,206			
100147933	ATHENS	AL		04/08/2024		939		25			25		964	964			
100147934	NORTH LAS VEGAS	NV		04/08/2024		1,175		54			54		1,229	1,229			
100147936	OCALA	FL		04/08/2024		711		15			15		726	726			
100147937	CENTER VALLEY	PA		04/08/2024		7,791		158			158		7,949	7,949			
100147939	GOOSE CREEK	SC		04/08/2024		706		(9)			(9)		697	697			
100147941	BELGRADE	MT		04/08/2024		1,137		(8)			(8)		1,129	1,129			
100147942	ANNA	TX		04/08/2024		1,238		(21)			(21)		1,217	1,217			
100147943	SOMERVILLE	TN		04/08/2024		768		16			16		784	784			
100147945	FRESNO	CA		04/08/2024		1,970		18			18		1,988	1,988			
100147946	FLORENCE	AZ		04/08/2024		874		(11)			(11)		863	863			
100147947	ANTIOCH	CA		04/08/2024		855		(4)			(4)		851	851			
100147948	VAN ALSTYNE	TX		04/08/2024		776		(11)			(11)		765	765			
100147949	ANNA	TX		04/08/2024		880		(14)			(14)		866	866			
100147950	GREER	SC		04/08/2024		1,948		(3)			(3)		1,945	1,945			
100147951	LAS VEGAS	NV		04/08/2024		884		(17)			(17)		867	867			
100147954	ANKENY	IA		04/08/2024		771		(11)			(11)		760	760			
100147955	FORT COLLINS	CO		04/08/2024		9,558		(122)			(122)		9,436	9,436			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147958	FORNEY	TX		04/08/2024		751		(8)			(8)		743	743			
100147960	BUFORD	GA		04/08/2024		3,235		(41)			(41)		3,194	3,194			
100147961	GULF SHORES	AL		04/08/2024		728		(19)			(19)		709	709			
100147962	NATCHEZ	LA		04/08/2024		3,013		(47)			(47)		2,966	2,966			
100147963	BETHLEHEM	GA		04/08/2024		678		4			4		682	682			
100147964	SOMERVILLE	TN		04/08/2024		670		(4)			(4)		666	666			
100147965	CYPRESS	TX		04/08/2024		731		4			4		735	735			
100147966	PORT CHARLOTTE	FL		04/08/2024		837		(1)			(1)		836	836			
100147968	PENDERGRASS	GA		04/08/2024		1,289		47			47		1,336	1,336			
100147969	ATLANTA	GA		04/08/2024		835		(9)			(9)		826	826			
100147970	FORT WORTH	TX		04/08/2024		917		70			70		987	987			
100147972	BROWNSBURG	IN		04/08/2024		4,203		(4)			(4)		4,199	4,199			
100147973	AURORA	CO		04/08/2024		1,502		85			85		1,587	1,587			
100147974	ARDEN HILLS	MN		04/08/2024		618		(12)			(12)		606	606			
100147975	FAIRFAX	VA		04/08/2024		819							819	819			
100147977	BURBANK	CA		04/10/2024		2,539		(26)			(26)		2,513	2,513			
100147981	SAINT ROBERT	MO		04/10/2024		893		(15)			(15)		878	878			
100147983	CHESAPEAKE	VA		04/10/2024		673		(1)			(1)		672	672			
100147984	MIDDLETOWN	CT		04/10/2024		399		(4)			(4)		395	395			
100147985	TACOMA	WA		04/10/2024		1,016		4			4		1,020	1,020			
100147987	FORT MYERS	FL		04/10/2024		766		3			3		769	769			
100147988	OKEECHOBEE	FL		04/10/2024		2,220		(7)			(7)		2,213	2,213			
100147989	DELTONA	FL		04/10/2024		543		2			2		545	545			
100147992	POMONA	NY		04/10/2024		578		(5)			(5)		573	573			
100147993	FRESNO	CA		04/10/2024		1,255		79			79		1,334	1,334			
100147994	EAGAN	MN		04/10/2024		2,676		(31)			(31)		2,645	2,645			
100147995	LAKE WYLIE	SC		04/10/2024		830		33			33		863	863			
100147996	MORRISVILLE	NC		04/10/2024		1,095		(13)			(13)		1,082	1,082			
100147997	DENVER	CO		04/10/2024		1,028		(15)			(15)		1,013	1,013			
100147998	SPARTANBURG	SC		04/10/2024		499		(7)			(7)		492	492			
100148000	WEST PALM BCH	FL		04/10/2024		1,136		(17)			(17)		1,119	1,119			
100148003	LYNDONVILLE	VT		04/10/2024		402		(7)			(7)		395	395			
100148004	LEWES	DE		04/10/2024		1,803		(16)			(16)		1,787	1,787			
100148005	EDGEWOOD	KY		04/10/2024		948		1			1		949	949			
100148006	CHARLOTTE	NC		04/10/2024		829							829	829			
100148010	SIERRA VISTA	AZ		04/10/2024		1,247		(3)			(3)		1,244	1,244			
100148012	FULSHEAR	TX		04/10/2024		874		6			6		880	880			
100148017	SANTA MARIA	CA		04/10/2024		1,782		(2)			(2)		1,780	1,780			
100148018	ORLANDO	FL		04/10/2024		813		(4)			(4)		809	809			
100148020	PITTSBORO	NC		04/10/2024		1,976		36			36		2,012	2,012			
100148021	SANTA MARIA	CA		04/10/2024		1,516		(2)			(2)		1,514	1,514			
100148023	SANTA MARIA	CA		04/10/2024		1,343		(2)			(2)		1,341	1,341			
100148026	BUENA PARK	CA		04/10/2024		3,537		33			33		3,570	3,570			
100148027	DAWSONVILLE	GA		04/10/2024		989		15			15		1,004	1,004			
100148028	CHARLOTTE	NC		04/10/2024		708		(1)			(1)		707	707			
100148030	ROUND ROCK	TX		04/10/2024		729		(1)			(1)		728	728			
100148032	PINEVILLE	NC		04/10/2024		1,020		10			10		1,030	1,030			
100148033	MELISSA	TX		04/10/2024		730		(9)			(9)		721	721			
100148034	HUTTO	TX		04/10/2024		939		(18)			(18)		921	921			
100148036	KANNAPOLIS	NC		04/10/2024		876		15			15		891	891			
100148037	PORT SAINT LUCIE	FL		04/10/2024		878		(14)			(14)		864	864			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148038	MELISSA	TX		04/10/2024		2,975		(61)			(61)		2,914	2,914			
100148039	MABLETON	GA		04/10/2024		761		8			8		769	769			
100148040	ROUND ROCK	TX		04/10/2024		31,380		(111)			(111)		31,269	31,269			
100148043	WINCHESTER	CA		04/10/2024		67,741		(790)			(790)		66,951	66,951			
100148044	LAWRENCEVILLE	GA		04/10/2024		1,284		4			4		1,288	1,288			
100148045	RALEIGH	NC		04/10/2024		767							767	767			
100148048	CASCADE	CO		04/10/2024		1,332		(22)			(22)		1,310	1,310			
100148049	CAPE CORAL	FL		04/10/2024		2,713		(4)			(4)		2,709	2,709			
100148050	JACKSON	MI		04/10/2024		1,573		(2)			(2)		1,571	1,571			
100148051	MELISSA	TX		04/10/2024		6,342		(151)			(151)		6,191	6,191			
100148052	ROCHESTER	MN		04/10/2024		575		(10)			(10)		565	565			
100148055	CLIFFSIDE PARK	NJ		04/10/2024		1,535		(26)			(26)		1,509	1,509			
100148060	GRAHAM	NC		04/10/2024		833		14			14		847	847			
100148063	NEW YORK	NY		04/10/2024		1,592		(40)			(40)		1,552	1,552			
100148064	WENDELL	NC		04/10/2024		6,385		63			63		6,448	6,448			
100148066	DAWSONVILLE	GA		04/10/2024		767		(13)			(13)		754	754			
100148067	BOGART	GA		04/10/2024		857		(2)			(2)		855	855			
100148069	YOUNGSVILLE	NC		04/10/2024		883		(6)			(6)		877	877			
100148072	CORINTH	TX		04/10/2024		3,107		(17)			(17)		3,090	3,090			
100148073	CONCORD	NC		04/10/2024		706		(8)			(8)		698	698			
100148074	MIAMI	FL		04/10/2024		9,928		(170)			(170)		9,758	9,758			
100148075	LAS VEGAS	NV		04/10/2024		1,003		6			6		1,009	1,009			
100148076	CORONA	CA		04/10/2024		1,529		(22)			(22)		1,507	1,507			
100148077	BROOMFIELD	CO		04/10/2024		1,403		14			14		1,417	1,417			
100148078	CROSBY	TX		04/10/2024		805		12			12		817	817			
100148079	CORONA	CA		04/10/2024		1,569		(23)			(23)		1,546	1,546			
100148081	KANNAPOLIS	NC		04/10/2024		789		11			11		800	800			
100148085	MELISSA	TX		04/10/2024		1,094		(16)			(16)		1,078	1,078			
100148086	EAGLE RIVER	AK		04/10/2024		3,607		(29)			(29)		3,578	3,578			
100148088	CHARLOTTE	NC		04/10/2024		814		(4)			(4)		810	810			
100148091	LAWRENCEVILLE	GA		04/10/2024		979		(7)			(7)		972	972			
100148092	POINT PLEASANT BORO	NJ		04/10/2024		1,945		(17)			(17)		1,928	1,928			
100148093	FRIENDSWOOD	TX		04/10/2024		1,619		(22)			(22)		1,597	1,597			
100148094	DRIPPING SPRINGS	TX		04/10/2024		11,389		(149)			(149)		11,240	11,240			
100148095	CHARLOTTE	NC		04/10/2024		895		1			1		896	896			
100148097	FULSHEAR	TX		04/10/2024		760		(12)			(12)		748	748			
100148099	HUTTO	TX		04/10/2024		942							942	942			
100148101	FORNEY	TX		04/10/2024		496		(15)			(15)		481	481			
100148102	HASLET	TX		04/10/2024		626		(16)			(16)		610	610			
100148103	SMYRNA	GA		04/10/2024		1,256		20			20		1,276	1,276			
100148106	NORTH BRUNSWICK	NJ		04/10/2024		910		(15)			(15)		895	895			
100148108	PLACERVILLE	CA		04/10/2024		617		(12)			(12)		605	605			
100148109	MARYSVILLE	WA		04/10/2024		1,117		(11)			(11)		1,106	1,106			
100148110	STANLEY	NC		04/10/2024		853		(6)			(6)		847	847			
100148111	TOBYHANNA	PA		04/10/2024		961		(9)			(9)		952	952			
100148114	MELISSA	TX		04/10/2024		54,033		152			152		54,185	54,185			
100148115	OAKLAND PARK	FL		04/10/2024		45,972		(284)			(284)		45,688	45,688			
100148116	EL DORADO HILLS	CA		04/10/2024		942		(5)			(5)		937	937			
100148117	CORINTH	TX		04/10/2024		879		13			13		892	892			
100148119	KATY	TX		04/10/2024		848		(5)			(5)		843	843			
100148120	ANNA	TX		04/10/2024		947		(13)			(13)		934	934			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148122	CORONA	CA		04/10/2024		1,386		(13)			(13)		1,373	1,373			
100148124	FAIR OAKS	CA		04/10/2024		1,392		(21)			(21)		1,371	1,371			
100148126	ANNA	TX		04/10/2024		5,564		(45)			(45)		5,519	5,519			
100148128	KANNAPOLIS	NC		04/10/2024		648		(4)			(4)		644	644			
100148130	TARZANA	CA		04/10/2024		10,251		(110)			(110)		10,141	10,141			
100148131	FOLSOM	CA		04/10/2024		1,653		(18)			(18)		1,635	1,635			
100148132	DISCOVERY BAY	CA		04/10/2024		5,224		(34)			(34)		5,190	5,190			
100148138	MONTROSE	CO		04/10/2024		3,477		50			50		3,527	3,527			
100148139	MIAMI BEACH	FL		05/15/2024		781		(18)			(18)		763	763			
100148141	WHITTIER	CA		05/15/2024		3,766		(61)			(61)		3,705	3,705			
100148142	CYPRESS	TX		05/15/2024		3,298		(85)			(85)		3,213	3,213			
100148143	VENICE	FL		05/15/2024		537		(15)			(15)		522	522			
100148144	VALLEY PARK	MO		05/15/2024		1,110		(4)			(4)		1,106	1,106			
100148145	YPSILANTI	MI		05/15/2024		690		(7)			(7)		683	683			
100148146	SAINT PAUL	MN		05/15/2024		420		(13)			(13)		407	407			
100148147	ORLANDO	FL		05/15/2024		1,916		(27)			(27)		1,889	1,889			
100148149	LONG BEACH	CA		05/15/2024		1,540		(76)			(76)		1,464	1,464			
100148150	KODAK	TN		05/15/2024		417		(16)			(16)		401	401			
100148152	SAN MARCOS	TX		05/15/2024		788		(20)			(20)		768	768			
100148155	SANTA CLARITA	CA		05/15/2024		1,217		(1)			(1)		1,216	1,216			
100148156	BAKERSFIELD	CA		05/15/2024		474		(14)			(14)		460	460			
100148159	OCEANSIDE	CA		05/15/2024		1,454		(27)			(27)		1,427	1,427			
100148160	PITTSBURGH	PA		05/15/2024		1,046		(5)			(5)		1,041	1,041			
100148161	HALLANDALE	FL		05/15/2024		1,849		(2)			(2)		1,847	1,847			
100148162	AVON LAKE	OH		05/15/2024		468		(12)			(12)		456	456			
100148165	CHARLOTTE	NC		05/15/2024		377		(17)			(17)		360	360			
100148166	SAN JOSE	CA		05/15/2024		41,168		(363)			(363)		40,805	40,805			
100148167	BONITA SPRINGS	FL		05/15/2024		849		(27)			(27)		822	822			
100148169	LOS ANGELES	CA		05/15/2024		3,151		4			4		3,155	3,155			
100148172	TUCSON	AZ		05/15/2024		542		(31)			(31)		511	511			
100148173	OAKLAND	CA		04/12/2024		1,371		(29)			(29)		1,342	1,342			
100148175	CORAL SPRINGS	FL		04/12/2024		1,327		(28)			(28)		1,299	1,299			
100148176	CHARLOTTE	NC		04/12/2024		808		(14)			(14)		794	794			
100148177	MOUNT DESERT	ME		04/12/2024		949		(16)			(16)		933	933			
100148179	TACOMA	WA		04/12/2024		1,030		(12)			(12)		1,018	1,018			
100148181	OVERLAND PARK	KS		04/12/2024		704		(6)			(6)		698	698			
100148182	ATLANTA	GA		04/12/2024		2,371		(11)			(11)		2,360	2,360			
100148183	SARASOTA	FL		04/12/2024		956		(19)			(19)		937	937			
100148185	HOWELL	NJ		04/12/2024		1,149		2			2		1,151	1,151			
100148186	BRICK	NJ		04/12/2024		1,127		2			2		1,129	1,129			
100148187	PITTSBURGH	PA		04/12/2024		834		(10)			(10)		824	824			
100148188	MINNEAPOLIS	MN		04/12/2024		1,674		(23)			(23)		1,651	1,651			
100148189	MIDLAND PARK	NJ		04/12/2024		1,896		(15)			(15)		1,881	1,881			
100148190	THOUSAND OAKS	CA		04/12/2024		1,804		(26)			(26)		1,778	1,778			
100148191	KISSIMMEE	FL		04/12/2024		10,054		(260)			(260)		9,794	9,794			
100148194	CHARLOTTE	NC		04/12/2024		1,233		(26)			(26)		1,207	1,207			
100148195	BEECH MOUNTAIN	NC		04/12/2024		987							987	987			
100148197	SHAVER LAKE	CA		04/12/2024		1,924		(29)			(29)		1,895	1,895			
100148198	AUBREY	TX		04/12/2024		996		(9)			(9)		987	987			
100148203	NAPLES	FL		04/12/2024		730		(12)			(12)		718	718			
100148204	KAILUA-KONA	HI		04/12/2024		3,065		(85)			(85)		2,980	2,980			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148205	CHARLOTTE	NC		04/12/2024		2,203		(29)			(29)		2,174	2,174			
100148206	JACKSONVILLE	OR		04/12/2024		1,186		(22)			(22)		1,164	1,164			
100148208	HILLSBOROUGH	NC		04/12/2024		694		(14)			(14)		680	680			
100148209	LYNNWOOD	WA		04/12/2024		1,608		(22)			(22)		1,586	1,586			
100148210	SHELTON	WA		04/12/2024		1,268		(31)			(31)		1,237	1,237			
100148211	NORTH LAS VEGAS	NV		04/12/2024		850		27			27		877	877			
100148212	PHOENIX	AZ		04/12/2024		657		19			19		676	676			
100148213	NORCO	CA		04/12/2024		1,307		(9)			(9)		1,298	1,298			
100148214	DEWEY BEACH	DE		04/12/2024		5,536		(74)			(74)		5,462	5,462			
100148216	RALEIGH	NC		04/12/2024		1,042		(10)			(10)		1,032	1,032			
100148217	SAVANNAH	GA		04/12/2024		1,795		(32)			(32)		1,763	1,763			
100148219	NASHVILLE	TN		04/12/2024		980		16			16		996	996			
100148220	PIGEON FORGE	TN		04/12/2024		865		(13)			(13)		852	852			
100148221	MARANA	AZ		04/12/2024		1,242		(14)			(14)		1,228	1,228			
100148222	FORNEY	TX		04/12/2024		750		(13)			(13)		737	737			
100148226	HOUSTON	TX		04/12/2024		651		(4)			(4)		647	647			
100148228	APEX	NC		04/12/2024		971		(23)			(23)		948	948			
100148230	FOUNTAIN	CO		04/12/2024		658		(3)			(3)		655	655			
100148231	ATLANTA	GA		04/12/2024		4,105		(53)			(53)		4,052	4,052			
100148232	CHARLOTTE	NC		04/12/2024		1,283		(25)			(25)		1,258	1,258			
100148233	CLINTON	MD		04/12/2024		2,417		(5)			(5)		2,412	2,412			
100148236	ANNA	TX		04/12/2024		1,284		(16)			(16)		1,268	1,268			
100148240	PENDERGRASS	GA		04/12/2024		690		14			14		704	704			
100148241	MILTON	NH		04/12/2024		803		15			15		818	818			
100148243	SPRING HILL	FL		04/12/2024		773		5			5		778	778			
100148244	NORFOLK	VA		04/12/2024		956		(25)			(25)		931	931			
100148245	HANOVER	MD		04/12/2024		4,515		(93)			(93)		4,422	4,422			
100148247	ATLANTA	GA		04/12/2024		1,260		(11)			(11)		1,249	1,249			
100148248	WOLFFORTH	TX		04/12/2024		979		(7)			(7)		972	972			
100148249	JACKSON	NJ		04/12/2024		1,154		(28)			(28)		1,126	1,126			
100148250	KANSAS CITY	MO		04/12/2024		835		27			27		862	862			
100148251	COLLEGE STATION	TX		04/12/2024		885		(12)			(12)		873	873			
100148252	BALTIMORE	MD		04/12/2024		754		(4)			(4)		750	750			
100148253	LEANDER	TX		04/12/2024		956		(22)			(22)		934	934			
100148255	ASHBURN	VA		04/12/2024		1,212		(19)			(19)		1,193	1,193			
100148258	LINCOLN CITY	OR		04/12/2024		1,754		(56)			(56)		1,698	1,698			
100148259	SAN ANTONIO	TX		04/12/2024		940		(8)			(8)		932	932			
100148260	WEST NEW YORK	NJ		04/12/2024		1,516		(30)			(30)		1,486	1,486			
100148261	EL SEGUNDO	CA		04/12/2024		1,165		(25)			(25)		1,140	1,140			
100148262	MIDLOTHIAN	VA		04/12/2024		28,553		(1,038)			(1,038)		27,515	27,515			
100148263	AUSTIN	TX		04/12/2024		887		(8)			(8)		879	879			
100148266	OAK RIDGE	TN		04/12/2024		806		(4)			(4)		802	802			
100148267	FORT LAUDERDALE	FL		04/12/2024		835		(19)			(19)		816	816			
100148268	PEMBROKE PINES	FL		04/12/2024		2,263		(34)			(34)		2,229	2,229			
100148269	HAMPTON	VA		04/12/2024		530		(10)			(10)		520	520			
100148271	FORNEY	TX		04/12/2024		799		(12)			(12)		787	787			
100148276	WASHINGTON	DC		04/12/2024		1,614		(16)			(16)		1,598	1,598			
100148277	RADFORD	VA		04/12/2024		621		(21)			(21)		600	600			
100148278	SANFORD	FL		04/12/2024		758		(17)			(17)		741	741			
100148279	JACKSONVILLE BEACH	FL		04/12/2024		1,462		(24)			(24)		1,438	1,438			
100148280	BUCHANAN DAM	TX		04/12/2024		2,430		(46)			(46)		2,384	2,384			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148281	HUTTO	TX		04/12/2024		733		(1)			(1)		732	732			
100148282	ROUND ROCK	TX		04/12/2024		981		2			2		983	983			
100148283	PORT ANGELES	WA		04/12/2024		1,267		(20)			(20)		1,247	1,247			
100148284	LAS VEGAS	NV		04/12/2024		3,395		(39)			(39)		3,356	3,356			
100148285	PFLUGERVILLE	TX		04/12/2024		1,141		(6)			(6)		1,135	1,135			
100148286	ANTIOCH	IL		04/12/2024		669		(7)			(7)		662	662			
100148287	MIRAMAR BEACH	FL		04/12/2024		4,031		(53)			(53)		3,978	3,978			
100148289	ITASCA	IL		04/12/2024		1,768		(13)			(13)		1,755	1,755			
100148290	TIGARD	OR		04/12/2024		1,439		14			14		1,453	1,453			
100148292	LAS VEGAS	NV		04/12/2024		2,898		(88)			(88)		2,810	2,810			
100148293	TROUTMAN	NC		04/12/2024		1,141		29			29		1,170	1,170			
100148296	PALM COAST	FL		04/12/2024		1,065		24			24		1,089	1,089			
100148297	RENO	NV		04/12/2024		1,656		(19)			(19)		1,637	1,637			
100148298	ALPHARETTA	GA		04/12/2024		908		(18)			(18)		890	890			
100148299	CENTERTON	AR		04/12/2024		723		1			1		724	724			
100148300	MILLTOWN	NJ		04/12/2024		916		(18)			(18)		898	898			
100148301	HENDERSON	NV		04/12/2024		776		(16)			(16)		760	760			
100148302	HAPEVILLE	GA		04/12/2024		806		(7)			(7)		799	799			
100148303	INDIALANTIC	FL		04/12/2024		1,317		(23)			(23)		1,294	1,294			
100148304	ERIE	CO		04/12/2024		1,416		51			51		1,467	1,467			
100148305	KILLEEN	TX		04/12/2024		612		(5)			(5)		607	607			
100148306	DENVER	CO		04/12/2024		736		3			3		739	739			
100148307	LEANDER	TX		04/12/2024		886		(3)			(3)		883	883			
100148311	LAWRENCEVILLE	GA		04/12/2024		2,297		(48)			(48)		2,249	2,249			
100148312	PFLUGERVILLE	TX		04/12/2024		1,000		(23)			(23)		977	977			
100148314	HARKER HEIGHTS	TX		04/12/2024		810		18			18		828	828			
100148315	SUMMERVILLE	SC		04/12/2024		683		(7)			(7)		676	676			
100148316	DRESHER	PA		04/12/2024		1,969		(26)			(26)		1,943	1,943			
100148317	WESTWORTH VILLAGE	TX		04/12/2024		10,943		(229)			(229)		10,714	10,714			
100148319	WINNETKA	CA		04/12/2024		1,914		(45)			(45)		1,869	1,869			
100148320	CONROE	TX		04/12/2024		817		(11)			(11)		806	806			
100148323	HENDERSON	NV		04/12/2024		1,093		(24)			(24)		1,069	1,069			
100148324	MORRISTOWN	AZ		04/12/2024		521		(4)			(4)		517	517			
100148325	CHARLOTTE	NC		04/12/2024		818		(5)			(5)		813	813			
100148326	ROCKAWAY	NJ		04/12/2024		940		(11)			(11)		929	929			
100148327	DECATUR	GA		04/12/2024		1,039		(19)			(19)		1,020	1,020			
100148328	SEVIERVILLE	TN		04/12/2024		1,312		(18)			(18)		1,294	1,294			
100148329	KYLE	TX		04/12/2024		991		53			53		1,044	1,044			
100148332	CAROLINA BEACH	NC		04/12/2024		7,152		(203)			(203)		6,949	6,949			
100148334	HERRIMAN	UT		04/12/2024		1,048		(14)			(14)		1,034	1,034			
100148335	NORTH PORT	FL		04/12/2024		760		(3)			(3)		757	757			
100148336	ROYSE CITY	TX		04/12/2024		635		(6)			(6)		629	629			
100148337	STILLWATER	OK		04/12/2024		619		(5)			(5)		614	614			
100148338	WAUKEE	IA		04/12/2024		593		6			6		599	599			
100148339	NORTH LAS VEGAS	NV		04/12/2024		1,131		(5)			(5)		1,126	1,126			
100148340	DAPHNE	AL		04/12/2024		760		25			25		785	785			
100148341	STEPHENS CITY	VA		04/12/2024		1,161		43			43		1,204	1,204			
100148342	ROSEVILLE	CA		04/12/2024		1,180		30			30		1,210	1,210			
100148344	LEANDER	TX		04/12/2024		919		(24)			(24)		895	895			
100148345	HUNTSVILLE	AL		04/12/2024		1,228		44			44		1,272	1,272			
100148346	MADERA	CA		04/12/2024		1,119		28			28		1,147	1,147			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148347	DENTON	TX		04/12/2024		1,276		17			17		1,293	1,293			
100148348	LOCKHART	TX		04/12/2024		841		39			39		880	880			
100148349	FRESNO	TX		04/12/2024		774		30			30		804	804			
100148350	FORT WORTH	TX		04/12/2024		2,123		91			91		2,214	2,214			
100148351	FORT WORTH	TX		04/12/2024		3,583		152			152		3,735	3,735			
100148352	BAKERSFIELD	CA		04/12/2024		1,099		53			53		1,152	1,152			
100148353	SPRING	TX		04/12/2024		1,687		94			94		1,781	1,781			
100148354	MYRTLE BEACH	SC		04/12/2024		885		(6)			(6)		879	879			
100148355	OKLAHOMA CITY	OK		04/12/2024		2,369		81			81		2,450	2,450			
100148356	CLAREMORE	OK		04/12/2024		665		25			25		690	690			
100148357	ROSEMOUNT	MN		04/12/2024		988		48			48		1,036	1,036			
100148358	FORT WORTH	TX		04/12/2024		962		24			24		986	986			
100148359	WESLEY CHAPEL	FL		04/12/2024		1,022		(21)			(21)		1,001	1,001			
100148360	FORT WORTH	TX		04/12/2024		950		21			21		971	971			
100148361	OKLAHOMA CITY	OK		04/12/2024		653		34			34		687	687			
100148362	SAINT AUGUSTINE	FL		04/12/2024		885		27			27		912	912			
100148363	MERCED	CA		04/12/2024		991		(7)			(7)		984	984			
100148365	STATESVILLE	NC		04/12/2024		878		39			39		917	917			
100148366	SAINT AUGUSTINE	FL		04/12/2024		2,098		90			90		2,188	2,188			
100148367	FORT WORTH	TX		04/12/2024		800		41			41		841	841			
100148368	SPRING	TX		04/12/2024		793		5			5		798	798			
100148369	NEW BRAUNFELS	TX		04/12/2024		724		13			13		737	737			
100148370	BRADENTON	FL		04/12/2024		1,461		36			36		1,497	1,497			
100148371	FORT WORTH	TX		04/12/2024		1,268		37			37		1,305	1,305			
100148372	FORT WORTH	TX		04/12/2024		2,115		45			45		2,160	2,160			
100148373	LANCASTER	CA		04/12/2024		5,245		202			202		5,447	5,447			
100148374	SANFORD	NC		04/12/2024		649		2			2		651	651			
100148375	FAYETTEVILLE	AR		04/12/2024		839		(1)			(1)		838	838			
100148376	COLUMBIA	TN		04/12/2024		781		41			41		822	822			
100148377	WESLEY CHAPEL	FL		04/12/2024		1,400		(28)			(28)		1,372	1,372			
100148378	LOCKHART	TX		04/12/2024		899		39			39		938	938			
100148379	COLUMBIA	TN		04/12/2024		779		29			29		808	808			
100148380	WASHINGTON	UT		04/12/2024		1,705		49			49		1,754	1,754			
100148381	UNION CITY	GA		04/12/2024		805		(3)			(3)		802	802			
100148382	OAKLAND	FL		04/12/2024		1,511		39			39		1,550	1,550			
100148383	BROWNSBURG	IN		04/12/2024		1,107		(11)			(11)		1,096	1,096			
100148384	EDMONDS	WA		04/12/2024		2,129		126			126		2,255	2,255			
100148387	SAN ANTONIO	FL		04/12/2024		744		33			33		777	777			
100148389	PENDERGRASS	GA		04/12/2024		983		45			45		1,028	1,028			
100148391	NOKOMIS	FL		04/12/2024		1,004		2			2		1,006	1,006			
100148392	PALMETTO	FL		04/12/2024		757		10			10		767	767			
100148393	RIVERHEAD	NY		04/12/2024		4,895		(22)			(22)		4,873	4,873			
100148394	SAN ANTONIO	FL		04/12/2024		779		46			46		825	825			
100148395	HUMBLE	TX		04/12/2024		1,608		(16)			(16)		1,592	1,592			
100148396	PLAINFIELD	NJ		04/12/2024		1,174		(7)			(7)		1,167	1,167			
100148397	OPELIKA	AL		04/12/2024		725		13			13		738	738			
100148398	BRYAN	TX		04/12/2024		716		(15)			(15)		701	701			
100148399	PRINCETON	TX		04/12/2024		565		(12)			(12)		553	553			
100148400	MOBILE	AL		04/12/2024		2,398		26			26		2,424	2,424			
100148401	KYLE	TX		04/12/2024		708		(5)			(5)		703	703			
100148402	BAKERSFIELD	CA		04/12/2024		1,603		(11)			(11)		1,592	1,592			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148403	FREEPORT	FL		04/12/2024		802		52			52		854	854			
100148405	MORRISTOWN	TN		04/12/2024		2,339		70			70		2,409	2,409			
100148406	COLLEGE STATION	TX		04/12/2024		726		43			43		769	769			
100148407	MERCED	CA		04/12/2024		1,163		26			26		1,189	1,189			
100148408	HENDERSON	NV		04/12/2024		1,008		44			44		1,052	1,052			
100148409	LOCKHART	TX		04/12/2024		1,474		64			64		1,538	1,538			
100148410	OKLAHOMA CITY	OK		04/12/2024		707		36			36		743	743			
100148411	CHARLOTTE	NC		04/12/2024		803		26			26		829	829			
100148413	OKLAHOMA CITY	OK		04/12/2024		739		25			25		764	764			
100148414	SPRING	TX		04/12/2024		655		41			41		696	696			
100148416	FLORESVILLE	TX		04/12/2024		807		47			47		854	854			
100148417	HENDERSON	NV		04/12/2024		950		28			28		978	978			
100148419	MUNDELEIN	IL		04/12/2024		1,095		38			38		1,133	1,133			
100148421	RICHMOND HILL	GA		04/12/2024		1,160		29			29		1,189	1,189			
100148422	STATESVILLE	NC		04/12/2024		3,372		11			11		3,383	3,383			
100148424	WEST MELBOURNE	FL		04/12/2024		20,328		(159)			(159)		20,169	20,169			
100148425	WEST RICHLAND	WA		04/12/2024		1,035		38			38		1,073	1,073			
100148427	LAS VEGAS	NV		04/12/2024		1,202		30			30		1,232	1,232			
100148428	SANFORD	NC		04/12/2024		713		24			24		737	737			
100148429	ASHBURN	VA		04/12/2024		1,342		(44)			(44)		1,298	1,298			
100148430	RIO RANCHO	NM		04/12/2024		849		47			47		896	896			
100148431	SACRAMENTO	CA		04/12/2024		1,017		(32)			(32)		985	985			
100148432	DENVER	CO		04/12/2024		697		(15)			(15)		682	682			
100148434	FLORESVILLE	TX		04/12/2024		825		58			58		883	883			
100148435	GEORGETOWN	TX		04/12/2024		686		(23)			(23)		663	663			
100148436	ROSEVILLE	CA		04/12/2024		1,143		29			29		1,172	1,172			
100148437	NASHVILLE	TN		04/12/2024		1,326		(27)			(27)		1,299	1,299			
100148439	NASHVILLE	TN		04/12/2024		1,326		(27)			(27)		1,299	1,299			
100148440	MADERA	CA		04/12/2024		4,500		(32)			(32)		4,468	4,468			
100148441	OCALA	FL		04/12/2024		715		18			18		733	733			
100148442	AUBURN	GA		04/12/2024		1,303		41			41		1,344	1,344			
100148443	SAINT PAUL	MN		04/12/2024		750		(20)			(20)		730	730			
100148445	BREMERTON	WA		04/12/2024		848		(10)			(10)		838	838			
100148446	RIVERSIDE	NJ		04/12/2024		738		(11)			(11)		727	727			
100148447	LEESBURG	VA		04/12/2024		1,136		(20)			(20)		1,116	1,116			
100148448	FRONT ROYAL	VA		04/12/2024		931		(22)			(22)		909	909			
100148449	LITTLE RIVER	SC		04/12/2024		866		(12)			(12)		854	854			
100148450	MCKINNEY	TX		04/12/2024		813		33			33		846	846			
100148451	LAND O LAKES	FL		04/12/2024		864		13			13		877	877			
100148452	AVE MARIA	FL		04/12/2024		856		15			15		871	871			
100148453	PENDERGRASS	GA		04/12/2024		2,027		94			94		2,121	2,121			
100148454	FORT WORTH	TX		04/12/2024		718		36			36		754	754			
100148455	PENDERGRASS	GA		04/12/2024		819		48			48		867	867			
100148456	ERIE	CO		04/12/2024		1,510		101			101		1,611	1,611			
100148457	GEORGETOWN	TX		04/12/2024		1,182		60			60		1,242	1,242			
100148458	PARKER	CO		04/12/2024		1,639		100			100		1,739	1,739			
100148459	HENDERSON	NV		04/12/2024		1,142		32			32		1,174	1,174			
100148460	PALM DESERT	CA		04/12/2024		1,885		76			76		1,961	1,961			
100148461	BRIDGEPORT	PA		04/12/2024		1,084		58			58		1,142	1,142			
100148462	MAPLE GROVE	MN		04/12/2024		944		46			46		990	990			
100148463	MADISON	AL		04/12/2024		870		41			41		911	911			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148464	LAS VEGAS	NV		04/12/2024		1,066		34			34		1,100	1,100			
100148465	SUNSET BEACH	NC		04/12/2024		1,975		(35)			(35)		1,940	1,940			
100148467	PAYSON	AZ		04/12/2024		550		(16)			(16)		534	534			
100148469	PEORIA	AZ		04/12/2024		849		(18)			(18)		831	831			
100148470	PLUMAS LAKE	CA		04/12/2024		1,585		44			44		1,629	1,629			
100148471	WESTLAKE	FL		04/12/2024		1,863		(20)			(20)		1,843	1,843			
100148472	CLERMONT	FL		04/12/2024		14,998		(100)			(100)		14,898	14,898			
100148473	UNION	NE		04/12/2024		727		(21)			(21)		706	706			
100148475	LONG BEACH	CA		04/12/2024		1,725		(65)			(65)		1,660	1,660			
100148476	EL CAJON	CA		04/12/2024		1,527		(36)			(36)		1,491	1,491			
100148478	ESTERO	FL		04/12/2024		1,192		(32)			(32)		1,160	1,160			
100148479	EL CAJON	CA		04/12/2024		1,527		(36)			(36)		1,491	1,491			
100148480	NAPLES	FL		04/12/2024		1,178		(33)			(33)		1,145	1,145			
100148481	WEST CAPE MAY	NJ		04/12/2024		1,556		(12)			(12)		1,544	1,544			
100148482	VENTURA	CA		04/12/2024		868		(9)			(9)		859	859			
100148485	PAIA	HI		04/12/2024		1,807		(26)			(26)		1,781	1,781			
100148486	CHICAGO	IL		04/12/2024		2,018		6			6		2,024	2,024			
100148487	AUBREY	TX		04/12/2024		781		(5)			(5)		776	776			
100148488	BARNETT	MO		04/12/2024		930		(16)			(16)		914	914			
100148489	SAN MARCOS	CA		04/12/2024		2,601		(9)			(9)		2,592	2,592			
100148490	ESTERO	FL		04/12/2024		870		(21)			(21)		849	849			
100148494	PC BEACH	FL		04/12/2024		1,488		(27)			(27)		1,461	1,461			
100148499	STUART	FL		04/12/2024		807		(18)			(18)		789	789			
100148500	HOUSTON	TX		04/12/2024		823		(15)			(15)		808	808			
100148501	NAPLES	TX		04/12/2024		1,235		2			2		1,237	1,237			
100148502	LIBERTY HILL	TX		04/12/2024		1,070		21			21		1,091	1,091			
100148503	MASCOTTE	FL		04/12/2024		761		(20)			(20)		741	741			
100148505	CUMMING	GA		04/12/2024		826		(5)			(5)		821	821			
100148506	KILL DEVIL HILLS	NC		04/12/2024		1,359		(27)			(27)		1,332	1,332			
100148507	PHOENIX	AZ		04/12/2024		1,594		(27)			(27)		1,567	1,567			
100148508	IRVING	TX		04/12/2024		919		(19)			(19)		900	900			
100148510	GARDENA	CA		04/12/2024		1,964		(40)			(40)		1,924	1,924			
100148513	BRIDGEPORT	PA		04/12/2024		1,018		26			26		1,044	1,044			
100148514	LOXAHATCHEE	FL		04/12/2024		1,536		(1)			(1)		1,535	1,535			
100148516	REHOBOTH BEACH	DE		04/12/2024		1,587		10			10		1,597	1,597			
100148517	STEPHENVILLE	TX		04/12/2024		1,674		(25)			(25)		1,649	1,649			
100148519	PRINCETON	TX		04/12/2024		874		(21)			(21)		853	853			
100148520	KATY	TX		04/12/2024		1,132		(4)			(4)		1,128	1,128			
100148521	WILMINGTON	DE		04/12/2024		1,021		(2)			(2)		1,019	1,019			
100148522	PHILADELPHIA	PA		04/12/2024		1,399		(19)			(19)		1,380	1,380			
100148523	SEDONA	AZ		04/12/2024		1,501		(23)			(23)		1,478	1,478			
100148524	MIAMI	FL		04/12/2024		933		(24)			(24)		909	909			
100148525	CHARLOTTE	NC		04/12/2024		1,511		(19)			(19)		1,492	1,492			
100148526	GAINESVILLE	FL		04/12/2024		834		(17)			(17)		817	817			
100148527	LIMINGTON	ME		04/12/2024		852		4			4		856	856			
100148528	SPRINGFIELD	MO		04/12/2024		1,750		(43)			(43)		1,707	1,707			
100148530	LOS ANGELES	CA		04/12/2024		1,243		10			10		1,253	1,253			
100148531	CHATTANOOGA	TN		04/12/2024		2,672		(37)			(37)		2,635	2,635			
100148532	CHATTANOOGA	TN		04/12/2024		2,431		(28)			(28)		2,403	2,403			
100148534	MCKINNEY	TX		04/12/2024		844		(8)			(8)		836	836			
100148539	DENVER	CO		04/12/2024		753		(13)			(13)		740	740			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148540	HALLANDALE BEACH	FL		04/12/2024		23,230		(275)			(275)		22,955	22,955			
100148542	NAGS HEAD	NC		04/12/2024		1,089		(20)			(20)		1,069	1,069			
100148544	COTTAGE GROVE	OR		04/12/2024		975		(9)			(9)		966	966			
100148547	ROWLETT	TX		04/12/2024		924		(3)			(3)		921	921			
100148548	PHOENIX	AZ		04/12/2024		913		(9)			(9)		904	904			
100148549	OLYMPIA	WA		04/12/2024		1,021		(23)			(23)		998	998			
100148550	LOS ANGELES	CA		04/12/2024		1,172		(22)			(22)		1,150	1,150			
100148551	SPOKANE	WA		04/12/2024		1,299		(5)			(5)		1,294	1,294			
100148552	HOWELL	NJ		04/12/2024		1,448		(9)			(9)		1,439	1,439			
100148553	MARIETTA	GA		04/12/2024		804		(5)			(5)		799	799			
100148554	LAKEWOOD	NJ		04/12/2024		1,545		(10)			(10)		1,535	1,535			
100148555	LAKEWOOD	NJ		04/12/2024		918		(7)			(7)		911	911			
100148556	LAKEWOOD	NJ		04/12/2024		1,467		(9)			(9)		1,458	1,458			
100148557	PITTSBURGH	PA		04/12/2024		1,446		(34)			(34)		1,412	1,412			
100148558	PLANO	TX		04/12/2024		502,669		(4,898)			(4,898)		497,771	497,771			
100148559	BROOKLYN CENTER	MN		04/12/2024		684		(8)			(8)		676	676			
100148560	HOUSTON	TX		04/12/2024		996		(8)			(8)		988	988			
100148561	VAN ALSTYNE	TX		04/12/2024		868		(11)			(11)		857	857			
100148562	MELISSA	TX		04/12/2024		877		1			1		878	878			
100148564	ARGYLE	TX		04/12/2024		18,360		(72)			(72)		18,288	18,288			
100148565	WALLINGFORD	CT		04/12/2024		10,530		(34)			(34)		10,496	10,496			
100148566	CANYON LAKE	TX		04/12/2024		1,036		(5)			(5)		1,031	1,031			
100148571	MURFREESBORO	TN		04/12/2024		1,009		(17)			(17)		992	992			
100148572	LEANDER	TX		04/12/2024		741		(18)			(18)		723	723			
100148573	TOMS RIVER	NJ		04/12/2024		816		(19)			(19)		797	797			
100148575	DURHAM	NC		04/12/2024		954		(13)			(13)		941	941			
100148578	KISSIMMEE	FL		04/12/2024		922		(9)			(9)		913	913			
100148579	MARY ESTHER	FL		04/12/2024		935		(20)			(20)		915	915			
100148581	CAPE CANAVERAL	FL		04/12/2024		982		(10)			(10)		972	972			
100148582	SPOKANE	WA		04/12/2024		849		(8)			(8)		841	841			
100148585	SURPRISE	AZ		04/12/2024		938		(13)			(13)		925	925			
100148586	LINDEN	NJ		04/12/2024		1,790		(11)			(11)		1,779	1,779			
100148587	FAWNSKIN	CA		04/12/2024		1,079		(3)			(3)		1,076	1,076			
100148588	SEMINOLE	FL		04/12/2024		2,309		(56)			(56)		2,253	2,253			
100148589	KANSAS CITY	MO		04/12/2024		942		(18)			(18)		924	924			
100148590	HOMELAND	CA		04/12/2024		1,426		28			28		1,454	1,454			
100148591	TIGARD	OR		04/12/2024		1,349		28			28		1,377	1,377			
100148592	FORT MYERS	FL		04/12/2024		1,086		(23)			(23)		1,063	1,063			
100148596	DANIA BEACH	FL		04/12/2024		1,547		(23)			(23)		1,524	1,524			
100148597	ROCKWALL	TX		04/12/2024		1,157		(19)			(19)		1,138	1,138			
100148598	BUDA	TX		04/12/2024		825							825	825			
100148600	FORT WORTH	TX		04/12/2024		1,265		(21)			(21)		1,244	1,244			
100148601	TAMPA	FL		04/12/2024		968		(22)			(22)		946	946			
100148603	FORT WORTH	TX		04/12/2024		1,265		(21)			(21)		1,244	1,244			
100148604	POOLER	GA		04/12/2024		787		(5)			(5)		782	782			
100148606	ANNA	TX		04/12/2024		885		(4)			(4)		881	881			
100148607	BAYOU VISTA	TX		04/12/2024		986		(22)			(22)		964	964			
100148612	MIDDLETOWN	DE		04/12/2024		873		(14)			(14)		859	859			
100148613	CAPE CORAL	FL		04/12/2024		1,898		26			26		1,924	1,924			
100148614	ACWORTH	GA		04/12/2024		902		7			7		909	909			
100148615	DOWNINGTOWN	PA		04/12/2024		2,823		123			123		2,946	2,946			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148616	CHANDLER	AZ		04/12/2024		1,725		89			89		1,814	1,814			
100148619	MIRAMAR	FL		05/15/2024		4,148		3			3		4,151	4,151			
100148622	LIBERTY HILL	TX		05/15/2024		1,845		(4)			(4)		1,841	1,841			
100148624	CATHEDRAL CITY	CA		05/15/2024		2,858		8			8		2,866	2,866			
100148626	MAKAWAO	HI		05/15/2024		1,871		(33)			(33)		1,838	1,838			
100148629	KAPAA	HI		05/15/2024		3,514		(45)			(45)		3,469	3,469			
100148630	SPANISH FORK	UT		05/15/2024		590		(25)			(25)		565	565			
100148631	MESA	AZ		05/15/2024		1,521		(5)			(5)		1,516	1,516			
100148632	FORNEY	TX		05/15/2024		1,565		(18)			(18)		1,547	1,547			
100148633	WACO	TX		05/15/2024		939		(3)			(3)		936	936			
100148638	GALT	CA		05/15/2024		1,049		(60)			(60)		989	989			
100148639	HAPPY VALLEY	OR		05/15/2024		1,351		(13)			(13)		1,338	1,338			
100148640	MC KENZIE	TN		05/15/2024		645		(9)			(9)		636	636			
100148641	XENIA	OH		05/15/2024		342		(7)			(7)		335	335			
100148642	OKLAHOMA CITY	OK		05/15/2024		807		9			9		816	816			
100148644	LOS ANGELES	CA		05/15/2024		3,846		6			6		3,852	3,852			
100148645	SURPRISE	AZ		05/15/2024		564		(18)			(18)		546	546			
100148646	SANTA ANA	CA		05/15/2024		2,213		3			3		2,216	2,216			
100148648	LOS ANGELES	CA		05/15/2024		5,008		(6)			(6)		5,002	5,002			
100148651	SAN BERNARDINO	CA		04/15/2024		627		(18)			(18)		609	609			
100148652	CHULA VISTA	CA		04/15/2024		5,143		(79)			(79)		5,064	5,064			
100148653	STEVENSON RANCH	CA		04/15/2024		1,146		(19)			(19)		1,127	1,127			
100148655	COLUMBIA	SC		04/15/2024		862		(17)			(17)		845	845			
100148656	LAKEBAY	WA		04/15/2024		5,515		(65)			(65)		5,450	5,450			
100148658	KISSIMMEE	FL		04/15/2024		792		(10)			(10)		782	782			
100148659	POMONA	CA		04/15/2024		3,557		(50)			(50)		3,507	3,507			
100148661	PORTLAND	OR		04/15/2024		1,536		(16)			(16)		1,520	1,520			
100148662	KATY	TX		04/15/2024		506		(14)			(14)		492	492			
100148663	PHOENIX	AZ		04/15/2024		976		(10)			(10)		966	966			
100148664	MYRTLE BEACH	SC		04/15/2024		1,030		(17)			(17)		1,013	1,013			
100148667	PORT SAINT LUCIE	FL		04/16/2024		841		(33)			(33)		808	808			
100148669	WEST BERLIN	NJ		04/16/2024		479		(8)			(8)		471	471			
100148670	AMAGANSETT	NY		04/16/2024		1,794		(54)			(54)		1,740	1,740			
100148671	PORT SAINT LUCIE	FL		04/16/2024		2,247		21			21		2,268	2,268			
100148673	WEATHERFORD	TX		04/16/2024		978		(33)			(33)		945	945			
100148674	RHINEBECK	NY		04/16/2024		1,583		(21)			(21)		1,562	1,562			
100148675	MARIETTA	GA		04/16/2024		1,406		(20)			(20)		1,386	1,386			
100148678	POMPANO BEACH	FL		04/16/2024		625		(19)			(19)		606	606			
100148679	RICHMOND	TX		04/16/2024		831		(24)			(24)		807	807			
100148683	CLINTON	CT		04/16/2024		594		(16)			(16)		578	578			
100148684	PHOENIX	AZ		04/16/2024		800		(14)			(14)		786	786			
100148685	MELBOURNE	FL		04/16/2024		2,633		(31)			(31)		2,602	2,602			
100148686	SPARTA	NJ		04/16/2024		1,274		(11)			(11)		1,263	1,263			
100148689	BAKERSFIELD	CA		04/16/2024		663		(28)			(28)		635	635			
100148691	VERNON TWP	NJ		04/16/2024		978		(30)			(30)		948	948			
100148696	SALT LAKE CITY	UT		04/17/2024		876		(20)			(20)		856	856			
100148697	HAYWARD	CA		04/17/2024		1,532		(21)			(21)		1,511	1,511			
100148700	SAINT SIMONS ISLAND	GA		04/17/2024		422		(10)			(10)		412	412			
100148705	HIAWASSEE	GA		04/17/2024		596		(21)			(21)		575	575			
100148706	HOLLY HILL	FL		04/17/2024		666		(24)			(24)		642	642			
100148707	MIAMI	FL		04/17/2024		1,441		(25)			(25)		1,416	1,416			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148709	FOREST LAKE	MN		04/17/2024		18,584		(576)			(576)		18,008	18,008			
100148717	WOODBRIDGE	VA		04/17/2024		9,663		(263)			(263)		9,400	9,400			
100148718	WASHINGTON	DC		04/17/2024		2,503		(63)			(63)		2,440	2,440			
100148722	FORT SMITH	AR		04/17/2024		586		(22)			(22)		564	564			
100148724	ATLANTA	GA		04/17/2024		869		(21)			(21)		848	848			
100148726	KATY	TX		04/17/2024		776		(9)			(9)		767	767			
100148727	GARLAND	TX		04/17/2024		966		(26)			(26)		940	940			
100148728	NEW ORLEANS	LA		04/17/2024		1,498		(32)			(32)		1,466	1,466			
100148730	CLERMONT	FL		04/17/2024		927		(24)			(24)		903	903			
100148731	MYAKKA	FL		04/17/2024		3,940		(81)			(81)		3,859	3,859			
100148735	REEDLEY	CA		04/17/2024		1,077		(18)			(18)		1,059	1,059			
100148737	YUCAIPA	CA		04/17/2024		1,999		(38)			(38)		1,961	1,961			
100148738	VISALIA	CA		04/17/2024		1,111		(14)			(14)		1,097	1,097			
100148740	EVANSTON	IL		04/17/2024		755		(17)			(17)		738	738			
100148746	BROKEN BOW	OK		04/17/2024		849		(20)			(20)		829	829			
100148748	WAKE FOREST	NC		04/17/2024		883		(10)			(10)		873	873			
100148749	FORT WORTH	TX		04/17/2024		504		(16)			(16)		488	488			
100148750	COPPERAS COVE	TX		04/17/2024		678		(24)			(24)		654	654			
100148751	TOLLESON	AZ		04/17/2024		758		(10)			(10)		748	748			
100148752	GULF SHORES	AL		04/17/2024		985		(21)			(21)		964	964			
100148753	GULF SHORES	AL		04/17/2024		869		34			34		903	903			
100148756	GULF SHORES	AL		04/17/2024		1,052		124			124		1,176	1,176			
100148757	SAINT AUGUSTINE	FL		04/17/2024		1,038		91			91		1,129	1,129			
100148758	HANFORD	CA		04/17/2024		772		(19)			(19)		753	753			
100148759	BALTIMORE	MD		04/17/2024		783		(24)			(24)		759	759			
100148760	TAVARES	FL		04/17/2024		8,600		(170)			(170)		8,430	8,430			
100148764	LOVELAND	CO		04/17/2024		1,118		59			59		1,177	1,177			
100148765	NASHVILLE	TN		04/17/2024		11,430		(246)			(246)		11,184	11,184			
100148769	IRVINGTON	NJ		04/17/2024		1,396		(32)			(32)		1,364	1,364			
100148773	MESA	AZ		04/17/2024		2,171		(21)			(21)		2,150	2,150			
100148774	RIVERSIDE	CA		04/17/2024		1,148		(14)			(14)		1,134	1,134			
100148775	NAPLES	FL		04/17/2024		3,535		(62)			(62)		3,473	3,473			
100148776	MYRTLE BEACH	SC		04/17/2024		663		(21)			(21)		642	642			
100148779	MENIFEE	CA		04/17/2024		1,021		(22)			(22)		999	999			
100148780	ROYSE CITY	TX		04/17/2024		725		(26)			(26)		699	699			
100148781	HIGHLAND	UT		04/17/2024		1,110		47			47		1,157	1,157			
100148782	WESTAMPTON	NJ		04/17/2024		502		(9)			(9)		493	493			
100148783	WINTER GARDEN	FL		04/17/2024		1,944		(3)			(3)		1,941	1,941			
100148786	RANCHO CORDOVA	CA		04/17/2024		1,655		134			134		1,789	1,789			
100148787	WASHINGTON	DC		04/17/2024		3,241		(81)			(81)		3,160	3,160			
100148788	UNIONTOWN	OH		04/17/2024		793		52			52		845	845			
100148789	LOCKHART	TX		04/17/2024		590		(22)			(22)		568	568			
100148790	GREENSBORO	NC		04/17/2024		1,089		45			45		1,134	1,134			
100148791	DAVENPORT	FL		04/17/2024		839		(17)			(17)		822	822			
100148792	ROSHARON	TX		04/17/2024		910		52			52		962	962			
100148793	WINCHESTER	CA		04/17/2024		1,174		50			50		1,224	1,224			
100148794	SAN MARCOS	TX		04/17/2024		822		60			60		882	882			
100148795	ROSHARON	TX		04/17/2024		797		25			25		822	822			
100148796	SHERRILLS FORD	NC		04/17/2024		863		38			38		901	901			
100148797	SAN ANTONIO	TX		04/17/2024		1,054		49			49		1,103	1,103			
100148800	SAN MARCOS	TX		04/17/2024		899		55			55		954	954			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148802	ROSEVILLE	CA		04/17/2024		1,991		61			61		2,052	2,052			
100148803	ROSEVILLE	CA		04/17/2024		1,064		18			18		1,082	1,082			
100148805	FREDERICK	MD		04/17/2024		1,356		63			63		1,419	1,419			
100148806	DELANO	MN		04/17/2024		1,186		68			68		1,254	1,254			
100148809	MONUMENT	CO		04/17/2024		2,205		38			38		2,243	2,243			
100148810	ROSEVILLE	CA		04/17/2024		1,198		55			55		1,253	1,253			
100148811	SPRING CITY	TN		04/17/2024		823		(21)			(21)		802	802			
100148812	ALVA	FL		04/17/2024		906		55			55		961	961			
100148813	AGRA	OK		04/17/2024		1,181		(14)			(14)		1,167	1,167			
100148815	WAXHAW	NC		04/17/2024		321		(13)			(13)		308	308			
100148816	JUPITER	FL		04/17/2024		815		(21)			(21)		794	794			
100148818	NACOGDOCHES	TX		04/17/2024		652		(20)			(20)		632	632			
100148821	FRESNO	CA		04/17/2024		10,239		(176)			(176)		10,063	10,063			
100148822	MINNEAPOLIS	MN		04/17/2024		653		(21)			(21)		632	632			
100148824	SUWANEE	GA		04/17/2024		590		(19)			(19)		571	571			
100148827	OAK LAWN	IL		04/17/2024		4,361		(71)			(71)		4,290	4,290			
100148828	LAUDERDALE LAKES	FL		04/17/2024		460		(13)			(13)		447	447			
100148829	DUCK KEY	FL		04/17/2024		1,948		(30)			(30)		1,918	1,918			
100148830	CAPE CORAL	FL		04/17/2024		1,351		(58)			(58)		1,293	1,293			
100148832	MELISSA	TX		04/17/2024		1,490		145			145		1,635	1,635			
100148833	PHOENIX	AZ		04/17/2024		52,355		(752)			(752)		51,603	51,603			
100148836	ODENTON	MD		04/17/2024		688		(15)			(15)		673	673			
100148838	CAPE CORAL	FL		04/17/2024		706		(26)			(26)		680	680			
100148840	OAKWOOD	GA		04/17/2024		4,363		132			132		4,495	4,495			
100148849	SPOKANE	WA		04/17/2024		55,781		(1,121)			(1,121)		54,660	54,660			
100148850	FORT LAUDERDALE	FL		04/17/2024		1,607		7			7		1,614	1,614			
100148851	JACKSON	NJ		04/17/2024		801		(20)			(20)		781	781			
100148854	FORNEY	TX		04/17/2024		130,005		(2,711)			(2,711)		127,294	127,294			
100148855	WILDWOOD CREST	NJ		04/17/2024		543		(7)			(7)		536	536			
100148857	WAKE FOREST	NC		04/17/2024		834		(9)			(9)		825	825			
100148859	RALEIGH	NC		04/17/2024		881		(8)			(8)		873	873			
100148861	PHOENIX	AZ		04/17/2024		1,028		10			10		1,038	1,038			
100148862	CARMEL	IN		04/17/2024		720		(11)			(11)		709	709			
100148863	BUCKEYE	AZ		04/17/2024		1,086		58			58		1,144	1,144			
100148864	MERIDIANVILLE	AL		04/17/2024		1,140		34			34		1,174	1,174			
100148865	MERIDIAN	ID		04/17/2024		765		(13)			(13)		752	752			
100148868	DURHAM	NC		04/17/2024		1,119		74			74		1,193	1,193			
100148869	SPRING CITY	PA		04/17/2024		1,005		19			19		1,024	1,024			
100148870	GULF SHORES	AL		04/17/2024		1,407		51			51		1,458	1,458			
100148872	NASHVILLE	TN		04/17/2024		1,166		(30)			(30)		1,136	1,136			
100148873	DURHAM	NC		04/17/2024		2,913		198			198		3,111	3,111			
100148874	PLEASANT HILL	CA		04/17/2024		874		(11)			(11)		863	863			
100148876	MINT HILL	NC		04/17/2024		727		(16)			(16)		711	711			
100148879	CONCORD	NC		04/17/2024		686		(17)			(17)		669	669			
100148884	LEANDER	TX		04/17/2024		750		(29)			(29)		721	721			
100148887	HOUSTON	TX		04/17/2024		4,337		(131)			(131)		4,206	4,206			
100148889	FREDERICKSBURG	TX		04/17/2024		874		(27)			(27)		847	847			
100148892	MOUNTAIN HOUSE	CA		04/17/2024		1,695		(33)			(33)		1,662	1,662			
100148895	HILLSIDE	NJ		04/17/2024		1,515		(29)			(29)		1,486	1,486			
100148896	MELISSA	TX		04/17/2024		1,000		(31)			(31)		969	969			
100148898	BEECH MOUNTAIN	NC		04/17/2024		1,005		(19)			(19)		986	986			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148901	LAKELAND	FL		04/17/2024		992		(16)			(16)		976	976			
100148904	BARCO	NC		04/17/2024		1,729		(14)			(14)		1,715	1,715			
100148905	MT JULIET	TN		04/17/2024		864		(20)			(20)		844	844			
100148906	ORLANDO	FL		04/17/2024		1,048		(26)			(26)		1,022	1,022			
100148909	FRESNO	CA		04/17/2024		1,036		(20)			(20)		1,016	1,016			
100148910	BOISE	ID		04/17/2024		1,476		(14)			(14)		1,462	1,462			
100148911	CONVERSE	TX		04/17/2024		1,424		192			192		1,616	1,616			
100148915	DURHAM	NC		04/17/2024		1,034		65			65		1,099	1,099			
100148916	FRISCO	TX		04/17/2024		956		(21)			(21)		935	935			
100148917	DURHAM	NC		04/17/2024		992		31			31		1,023	1,023			
100148918	GLENDALE	AZ		04/17/2024		1,159		62			62		1,221	1,221			
100148920	FORT WORTH	TX		04/17/2024		839		49			49		888	888			
100148921	NEWARK	NJ		04/17/2024		1,246		(17)			(17)		1,229	1,229			
100148922	MARICOPA	AZ		04/17/2024		827		34			34		861	861			
100148923	SPOKANE	WA		04/17/2024		820		34			34		854	854			
100148925	LOGANVILLE	GA		04/17/2024		945		44			44		989	989			
100148926	STALLINGS	NC		04/17/2024		1,516		(24)			(24)		1,492	1,492			
100148928	MELISSA	TX		04/17/2024		1,177		(31)			(31)		1,146	1,146			
100148929	EAGLE MOUNTAIN	UT		04/17/2024		1,167		(19)			(19)		1,148	1,148			
100148930	EAGLE RIVER	AK		04/17/2024		738		(24)			(24)		714	714			
100148936	CLIFFSIDE PK	NJ		04/17/2024		1,239		(26)			(26)		1,213	1,213			
100148937	GRANBURY	TX		04/17/2024		4,939		(102)			(102)		4,837	4,837			
100148940	BASTROP	TX		04/17/2024		749		44			44		793	793			
100148941	FORT PIERCE	FL		04/17/2024		595		(23)			(23)		572	572			
100148942	JACKSONVILLE	FL		04/17/2024		1,175		(11)			(11)		1,164	1,164			
100148944	ALPHARETTA	GA		04/17/2024		1,046		(21)			(21)		1,025	1,025			
100148946	REDLANDS	CA		04/17/2024		891		(26)			(26)		865	865			
100148948	DAVENPORT	FL		04/17/2024		908		18			18		926	926			
100148973	PRINCETON	TX		04/17/2024		831		23			23		854	854			
100148976	NAPA	CA		04/17/2024		517		(16)			(16)		501	501			
100148977	JURAPA VALLEY	CA		04/17/2024		6,245		(167)			(167)		6,078	6,078			
100148979	MADERA	CA		04/17/2024		284		(5)			(5)		279	279			
100148980	DUARTE	CA		04/17/2024		237		(8)			(8)		229	229			
100148981	WHITE	GA		04/17/2024		390		(16)			(16)		374	374			
100148986	CANOGA PARK	CA		04/17/2024		307		(6)			(6)		301	301			
100148989	REDMOND	OR		04/17/2024		197		(6)			(6)		191	191			
100148991	MORENO VALLEY	CA		04/17/2024		216		(6)			(6)		210	210			
100148992	SPRING BRANCH	TX		04/17/2024		379		(12)			(12)		367	367			
100148994	WINCHESTER	CA		04/19/2024		972		(13)			(13)		959	959			
100148995	PALM DESERT	CA		04/19/2024		706		(27)			(27)		679	679			
100148997	SANTA ANA	CA		04/19/2024		891		(29)			(29)		862	862			
100148998	ATLANTIC BEACH	NY		04/19/2024		420		(14)			(14)		406	406			
100148999	READING	PA		04/19/2024		84,773		(3,741)			(3,741)		81,032	81,032			
100149001	BAYVILLE	NJ		04/19/2024		755		8			8		763	763			
100149005	SEGUIN	TX		04/19/2024		419		(21)			(21)		398	398			
100149006	BADEN	PA		04/19/2024		1,389		(6)			(6)		1,383	1,383			
100149007	CAMARILLO	CA		04/19/2024		3,210		(76)			(76)		3,134	3,134			
100149010	WAHIAWA	HI		04/19/2024		2,420		(104)			(104)		2,316	2,316			
100149011	HUNTINGTON STATION	NY		04/19/2024		1,192		(39)			(39)		1,153	1,153			
100149012	PHOENIX	AZ		04/19/2024		1,338		(38)			(38)		1,300	1,300			
100149013	BEND	OR		04/19/2024		1,096		(31)			(31)		1,065	1,065			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149014	LOS ANGELES	CA		04/19/2024		7,202		(85)			(85)		7,117	7,117			
100149016	BOURG	LA		04/19/2024		809		(9)			(9)		800	800			
100149017	PORTLAND	OR		04/19/2024		983		(12)			(12)		971	971			
100149018	LOS ANGELES	CA		04/19/2024		750		(24)			(24)		726	726			
100149019	HOLLYWOOD	FL		04/19/2024		1,506		(61)			(61)		1,445	1,445			
100149023	HENDERSON	NV		04/19/2024		141		(15)			(15)		126	126			
100149025	NORFOLK	VA		04/19/2024		398		(27)			(27)		371	371			
100149026	ROCKAWAY PARK	NY		04/19/2024		3,765		(83)			(83)		3,682	3,682			
100149027	BUDA	TX		04/19/2024		869		(47)			(47)		822	822			
100149028	ALHAMBRA	CA		04/19/2024		1,332		(17)			(17)		1,315	1,315			
100149031	NAPLES	FL		04/19/2024		1,057		8			8		1,065	1,065			
100149035	BRUSH PRAIRIE	WA		04/19/2024		829		(3)			(3)		826	826			
100149037	ESCONDIDO	CA		04/19/2024		2,947		(91)			(91)		2,856	2,856			
100149039	FORT MC COY	FL		04/19/2024		683							683	683			
100149040	SAVANNAH	GA		04/19/2024		1,790		38			38		1,828	1,828			
100149043	WEST PALM BEACH	FL		04/19/2024		863		(37)			(37)		826	826			
100149044	SAN CLEMENTE	CA		04/19/2024		3,942		(20)			(20)		3,922	3,922			
100149046	CLEVELAND	GA		04/19/2024		462		(12)			(12)		450	450			
100149047	WELLINGTON	OH		04/19/2024		597		(42)			(42)		555	555			
100149050	SAN DIEGO	CA		04/19/2024		3,837		(73)			(73)		3,764	3,764			
100149051	KISSIMMEE	FL		04/19/2024		1,737		(39)			(39)		1,698	1,698			
100149052	EUGENE	OR		04/19/2024		1,159		(41)			(41)		1,118	1,118			
100149053	LAWRENCEVILLE	GA		04/19/2024		990		(33)			(33)		957	957			
100149055	GREENACRES	FL		04/19/2024		1,040		(9)			(9)		1,031	1,031			
100149059	ORANGE PARK	FL		04/19/2024		757		(7)			(7)		750	750			
100149061	CHARLOTTE	NC		04/19/2024		2,865		(53)			(53)		2,812	2,812			
100149062	STERLING	VA		04/19/2024		717		(22)			(22)		695	695			
100149063	ASHLEY	OH		04/19/2024		372		(19)			(19)		353	353			
100149065	COCONUT CREEK	FL		04/19/2024		412		(6)			(6)		406	406			
100149066	NORTH PORT	FL		04/19/2024		50,721		(1,024)			(1,024)		49,697	49,697			
100149067	STATEN ISLAND	NY		04/19/2024		1,926		(62)			(62)		1,864	1,864			
100149069	SAINT CLOUD	FL		04/19/2024		462		(27)			(27)		435	435			
100149072	VESTAL	NY		04/19/2024		653		(15)			(15)		638	638			
100149073	PHOENIX	AZ		04/19/2024		514		(15)			(15)		499	499			
100149074	MERIDEN	CT		04/19/2024		285		(8)			(8)		277	277			
100149075	NAPLES	FL		04/19/2024		414		(5)			(5)		409	409			
100149076	N TOPSAIL BEACH	NC		04/19/2024		711		(18)			(18)		693	693			
100149078	CLIFTON	NJ		04/19/2024		1,313		(28)			(28)		1,285	1,285			
100149079	GOSHEN	NY		04/19/2024		2,001		13			13		2,014	2,014			
100149080	FRISCO	TX		04/19/2024		6,746		(191)			(191)		6,555	6,555			
100149082	MOORESVILLE	NC		04/19/2024		1,337		(49)			(49)		1,288	1,288			
100149083	ORLANDO	FL		04/19/2024		694		(53)			(53)		641	641			
100149085	POMPANO BEACH	FL		04/19/2024		509		(21)			(21)		488	488			
100149087	WILLIS	TX		04/19/2024		513		(21)			(21)		492	492			
100149090	FLORENCE	SC		04/19/2024		287		(15)			(15)		272	272			
100149091	MIDDLETOWN	CA		04/19/2024		959		(69)			(69)		890	890			
100149092	EDGEWOOD	WA		04/19/2024		1,033		(26)			(26)		1,007	1,007			
100149094	MIAMI	FL		04/19/2024		1,209		(31)			(31)		1,178	1,178			
100149095	PARIS	TX		04/19/2024		593		(30)			(30)		563	563			
100149096	MIRAMAR	FL		04/19/2024		1,824		(54)			(54)		1,770	1,770			
100149097	MCCALL	ID		04/19/2024		1,234		(31)			(31)		1,203	1,203			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149098	DEL VALLE	TX		04/19/2024		249		(16)			(16)		233	233			
100149099	ELLENWOOD	GA		04/19/2024		720		(24)			(24)		696	696			
100149100	MCKINNEY	TX		04/19/2024		753		(54)			(54)		699	699			
100149101	GRANBURY	TX		04/19/2024		768		(36)			(36)		732	732			
100149104	BOCA RATON	FL		04/19/2024		2,369		(76)			(76)		2,293	2,293			
100149105	NEW CANEY	TX		04/19/2024		476		19			19		495	495			
100149108	CHICAGO	IL		04/22/2024		588		(15)			(15)		573	573			
100149109	MIAMI	FL		04/22/2024		1,010		(28)			(28)		982	982			
100149110	DALLAS	TX		04/22/2024		593		(25)			(25)		568	568			
100149112	FORT WAYNE	IN		04/22/2024		135		(7)			(7)		128	128			
100149114	TOLLESON	AZ		04/22/2024		715		(17)			(17)		698	698			
100149115	ROCKPORT	TX		04/22/2024		476		(13)			(13)		463	463			
100149116	ELLISVILLE	MO		04/22/2024		620		2			2		622	622			
100149117	SANTA CLARITA	CA		04/22/2024		21,105		(125)			(125)		20,980	20,980			
100149118	POST FALLS	ID		04/22/2024		389		(29)			(29)		360	360			
100149121	PALM HARBOR	FL		04/22/2024		704		(38)			(38)		666	666			
100149122	CAPE MAY COURT HOUSE	NJ		04/22/2024		369		(13)			(13)		356	356			
100149124	LANCASTER	CA		04/22/2024		1,086		(61)			(61)		1,025	1,025			
100149125	PHOENIX	AZ		04/22/2024		547		4			4		551	551			
100149126	SEATTLE	WA		04/22/2024		1,914		(40)			(40)		1,874	1,874			
100149132	PLEASANTON	TX		04/22/2024		284		6			6		290	290			
100149133	BAKERSFIELD	CA		04/22/2024		456		(21)			(21)		435	435			
100149134	VICTORVILLE	CA		04/22/2024		615		(18)			(18)		597	597			
100149135	HALETHORPE	MD		04/22/2024		257		(12)			(12)		245	245			
100149139	FREDERICKSBURG	TX		04/22/2024		1,179		(56)			(56)		1,123	1,123			
100149141	GAINESVILLE	FL		04/22/2024		269		(19)			(19)		250	250			
100149142	LOS ANGELES	CA		04/22/2024		2,185		(62)			(62)		2,123	2,123			
100149143	NORFOLK	VA		04/22/2024		329		(26)			(26)		303	303			
100149148	HOUSTON	TX		04/22/2024		291		(11)			(11)		280	280			
100149152	LAS VEGAS	NV		04/22/2024		870		(7)			(7)		863	863			
100149154	HENDERSON	NV		04/22/2024		983		45			45		1,028	1,028			
100149156	BUENA PARK	CA		04/22/2024		1,718		(53)			(53)		1,665	1,665			
100149157	CLEBURNE	TX		04/22/2024		672		(15)			(15)		657	657			
100149160	CENTERVILLE	UT		04/22/2024		587		(2)			(2)		585	585			
100149161	HYANNIS	MA		04/22/2024		449		(9)			(9)		440	440			
100149163	BALTIMORE	MD		04/22/2024		441		(21)			(21)		420	420			
100149164	SANTA ANA	CA		04/22/2024		2,588		(62)			(62)		2,526	2,526			
100149165	LAREDO	TX		04/22/2024		4,428		18			18		4,446	4,446			
100149166	WEATHERFORD	TX		04/22/2024		1,214		(75)			(75)		1,139	1,139			
100149167	CASSELBERRY	FL		04/22/2024		547		(5)			(5)		542	542			
100149170	LAS VEGAS	NV		04/22/2024		586		6			6		592	592			
100149171	COLUMBUS	GA		04/22/2024		384		10			10		394	394			
100149172	COLUMBUS	GA		04/22/2024		375		10			10		385	385			
100149173	CHINO HILLS	CA		04/22/2024		1,957		(62)			(62)		1,895	1,895			
100149175	MENIFEE	CA		04/22/2024		378		(6)			(6)		372	372			
100149178	AUSTIN	TX		04/22/2024		515		(31)			(31)		484	484			
100149179	LAS VEGAS	NV		04/22/2024		1,103		7			7		1,110	1,110			
100149180	SACRAMENTO	CA		04/22/2024		1,120		(29)			(29)		1,091	1,091			
100149181	SAN DIEGO	CA		04/22/2024		1,152		(22)			(22)		1,130	1,130			
100149182	SAN ANTONIO	TX		04/22/2024		11,289		(328)			(328)		10,961	10,961			
100149183	MODESTO	CA		04/22/2024		522		1			1		523	523			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149185	SAINT LOUIS	MO		04/22/2024		425		(12)			(12)		413	413			
100149186	BLOOMINGTON	CA		04/22/2024		1,122		(26)			(26)		1,096	1,096			
100149187	KIHEI	HI		04/22/2024		2,298		32			32		2,330	2,330			
100149188	CAMAS	WA		04/22/2024		3,561		(75)			(75)		3,486	3,486			
100149189	SOMERSET	MA		04/22/2024		1,045		(10)			(10)		1,035	1,035			
100149190	LOS ANGELES	CA		04/22/2024		1,014		(13)			(13)		1,001	1,001			
100149191	SALT LAKE CITY	UT		04/22/2024		1,695		(47)			(47)		1,648	1,648			
100149192	GRAPEVINE	TX		04/22/2024		1,172		(39)			(39)		1,133	1,133			
100149193	LEXINGTON	SC		04/22/2024		888		(34)			(34)		854	854			
100149194	LAKE ELSINORE	CA		04/22/2024		804		(19)			(19)		785	785			
100149196	TURLOCK	CA		04/22/2024		692		(20)			(20)		672	672			
100149198	FOREST HILL	TX		04/22/2024		628		(41)			(41)		587	587			
100149199	DICKINSON	TX		04/22/2024		30,142		272			272		30,414	30,414			
100149200	ORLANDO	FL		04/22/2024		11,577		(235)			(235)		11,342	11,342			
100149201	HEMET	CA		04/22/2024		1,034		(3)			(3)		1,031	1,031			
100149203	PERRIS	CA		04/22/2024		556		(27)			(27)		529	529			
100149204	DOWNEY	CA		04/22/2024		2,943		(67)			(67)		2,876	2,876			
100149211	BUFFALO	MN		04/22/2024		278		(3)			(3)		275	275			
100149214	INDIO	CA		04/22/2024		1,198		(41)			(41)		1,157	1,157			
100149290	GROVELAND	CA		04/24/2024		801		(24)			(24)		777	777			
100149291	PORT ARANSAS	TX		04/24/2024		1,152		(32)			(32)		1,120	1,120			
100149292	KAILUA-KONA	HI		04/24/2024		2,046		(41)			(41)		2,005	2,005			
100149293	MCKINLEYVILLE	CA		04/24/2024		827		(21)			(21)		806	806			
100149294	COTTAGE GROVE	MN		04/24/2024		1,508		(32)			(32)		1,476	1,476			
100149295	COLLEGE STATION	TX		04/24/2024		1,179		(30)			(30)		1,149	1,149			
100149296	FRANKLIN LAKES	NJ		04/24/2024		3,328		(40)			(40)		3,288	3,288			
100149297	CHATSWORTH	CA		04/24/2024		2,293		(53)			(53)		2,240	2,240			
100149298	INLET BEACH	FL		04/24/2024		2,027		(39)			(39)		1,988	1,988			
100149299	CATHEDRAL CITY	CA		04/24/2024		1,236		(28)			(28)		1,208	1,208			
100149300	AUSTIN	TX		04/24/2024		1,422		(16)			(16)		1,406	1,406			
100149301	WASHINGTON	DC		04/24/2024		693		(17)			(17)		676	676			
100149302	BLAKESLEE	PA		04/24/2024		689		(16)			(16)		673	673			
100149303	HOLLYWOOD	FL		04/24/2024		1,436		(12)			(12)		1,424	1,424			
100149304	SAINT PETERSBURG	FL		04/24/2024		650		(2)			(2)		648	648			
100149306	WINTER SPRINGS	FL		04/24/2024		2,788		(80)			(80)		2,708	2,708			
100149307	CHICO	CA		04/24/2024		729		(21)			(21)		708	708			
100149308	GEORGETOWN	TX		04/24/2024		882		(17)			(17)		865	865			
100149309	CALHOUN	GA		04/24/2024		739		(18)			(18)		721	721			
100149311	MIAMI	FL		04/24/2024		2,091		(3)			(3)		2,088	2,088			
100149313	VALDOSTA	GA		04/24/2024		447		(3)			(3)		444	444			
100149315	CHARLESTON	SC		04/24/2024		1,693		6			6		1,699	1,699			
100149316	NEW ORLEANS	LA		04/24/2024		750		16			16		766	766			
100149317	GUTHRIE	OK		04/24/2024		520		11			11		531	531			
100149319	PORT SAINT LUCIE	FL		04/24/2024		1,225		(35)			(35)		1,190	1,190			
100149320	BREINIGSVILLE	PA		04/24/2024		730		(10)			(10)		720	720			
100149321	MOUNT PROSPECT	IL		04/24/2024		517		(5)			(5)		512	512			
100149322	DOVER	FL		04/24/2024		292		(2)			(2)		290	290			
100149324	KATY	TX		04/24/2024		788		10			10		798	798			
100149325	HOUSTON	TX		04/24/2024		2,792		(37)			(37)		2,755	2,755			
100149326	OKLAHOMA CITY	OK		04/24/2024		1,580		(22)			(22)		1,558	1,558			
100149327	ROCKAWAY BEACH	OR		04/24/2024		887		(17)			(17)		870	870			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149329	POOLER	GA		04/24/2024		927		(12)			(12)		915	915			
100149330	SNOQUALMIE PASS	WA		04/24/2024		1,982		(56)			(56)		1,926	1,926			
100149331	YUKON	OK		04/24/2024		475		3			3		478	478			
100149332	TOMBALL	TX		04/24/2024		4,596		(31)			(31)		4,565	4,565			
100149333	CEDAR PARK	TX		04/24/2024		756		2			2		758	758			
100149334	DAUPHIN ISLAND	AL		04/24/2024		1,101		(22)			(22)		1,079	1,079			
100149335	AUSTIN	TX		04/24/2024		1,277		(20)			(20)		1,257	1,257			
100149336	DRIPPING SPRINGS	TX		04/24/2024		1,443		(13)			(13)		1,430	1,430			
100149337	RIALTO	CA		04/24/2024		1,471		(28)			(28)		1,443	1,443			
100149338	KENNEWICK	WA		04/24/2024		1,587		42			42		1,629	1,629			
100149339	SAINT AUGUSTINE	FL		04/24/2024		969		44			44		1,013	1,013			
100149340	ROSEVILLE	CA		04/24/2024		1,166		43			43		1,209	1,209			
100149341	NORTH MYRTLE BEACH	SC		04/24/2024		600		8			8		608	608			
100149343	CLAREMORE	OK		04/24/2024		735		49			49		784	784			
100149344	BAKERSFIELD	CA		04/24/2024		974		(4)			(4)		970	970			
100149345	FARMINGTON	AR		04/24/2024		939		25			25		964	964			
100149346	SPRING VALLEY	NY		04/24/2024		3,405		57			57		3,462	3,462			
100149347	ANCHORAGE	AK		04/24/2024		2,925		(46)			(46)		2,879	2,879			
100149348	KAUFMAN	TX		04/24/2024		740		44			44		784	784			
100149349	SPARKS	NV		04/24/2024		6,264		230			230		6,494	6,494			
100149350	MAGNOLIA	TX		04/24/2024		3,109		(19)			(19)		3,090	3,090			
100149351	SAN ANTONIO	FL		04/24/2024		769		42			42		811	811			
100149352	ROSEVILLE	CA		04/24/2024		1,399		86			86		1,485	1,485			
100149354	BRIDGEPORT	PA		04/24/2024		1,073		60			60		1,133	1,133			
100149355	WILMINGTON	NC		04/24/2024		1,563		(10)			(10)		1,553	1,295		(257)	(257)
100149356	PLANO	TX		04/24/2024		1,302		(9)			(9)		1,293	1,293			
100149357	PALMETTO	FL		04/24/2024		4,764		(20)			(20)		4,744	4,744			
100149358	LONGWOOD	FL		04/24/2024		792		(19)			(19)		773	773			
100149359	HENDERSON	NV		04/24/2024		1,091		(23)			(23)		1,068	1,068			
100149361	LEHI	UT		04/24/2024		778		(6)			(6)		772	772			
100149362	PHOENIX	AZ		04/24/2024		1,323		(24)			(24)		1,299	1,299			
100149364	SAN ANTONIO	TX		04/24/2024		2,864		217			217		3,081	3,081			
100149365	BRIDGEPORT	PA		04/24/2024		1,421		91			91		1,512	1,512			
100149366	JARRELL	TX		04/24/2024		736		49			49		785	785			
100149367	PRINCETON	TX		04/24/2024		661		36			36		697	697			
100149368	PRINCETON	TX		04/24/2024		661		36			36		697	697			
100149369	ROSEMOUNT	MN		04/24/2024		913		34			34		947	947			
100149371	MT JULIET	TN		04/24/2024		2,439		114			114		2,553	2,553			
100149372	OCALA	FL		04/24/2024		715		47			47		762	762			
100149373	LEANDER	TX		04/24/2024		1,398		(4)			(4)		1,394	1,394			
100149374	DOWNINGTOWN	PA		04/24/2024		1,433		74			74		1,507	1,507			
100149375	FRESNO	TX		04/24/2024		796		32			32		828	828			
100149376	SAN ANTONIO	TX		04/24/2024		967		42			42		1,009	1,009			
100149377	MANOR	TX		04/24/2024		645		14			14		659	659			
100149378	WILLIS	TX		04/24/2024		24,544		1,570			1,570		26,114	26,114			
100149379	MANOR	TX		04/24/2024		806		(16)			(16)		790	790			
100149380	FORT WORTH	TX		04/24/2024		933		33			33		966	966			
100149381	COLLEGE STATION	TX		04/24/2024		954		56			56		1,010	1,010			
100149382	SAN ANTONIO	TX		04/24/2024		2,220		83			83		2,303	2,303			
100149384	FAYETTEVILLE	AR		04/24/2024		994		36			36		1,030	1,030			
100149385	KAUFMAN	TX		04/24/2024		830		41			41		871	871			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149386	BOISE	ID		04/24/2024		575		(10)			(10)		565	565			
100149387	CONROE	TX		04/24/2024		6,310		196			196		6,506	6,506			
100149388	LAS VEGAS	NV		04/24/2024		692		26			26		718	718			
100149389	PUNTA GORDA	FL		04/24/2024		835		34			34		869	869			
100149390	OKLAHOMA CITY	OK		04/24/2024		1,752		87			87		1,839	1,839			
100149391	GAINESVILLE	GA		04/24/2024		1,800		(40)			(40)		1,760	1,760			
100149392	KILLEEN	TX		04/24/2024		1,187		(3)			(3)		1,184	1,184			
100149393	LAKEWOOD	CO		04/24/2024		1,520		(20)			(20)		1,500	1,500			
100149394	LAVEEN	AZ		04/24/2024		1,064		(10)			(10)		1,054	1,054			
100149396	MARYSVILLE	WA		04/24/2024		1,552		(11)			(11)		1,541	1,541			
100149397	MARYSVILLE	WA		04/24/2024		1,574		(11)			(11)		1,563	1,563			
100149398	CHARLOTTE	NC		04/24/2024		1,100		(6)			(6)		1,094	1,094			
100149400	PALMETTO	FL		04/24/2024		1,730		(8)			(8)		1,722	1,722			
100149401	CHARLOTTE	NC		04/24/2024		74,896		(1,014)			(1,014)		73,882	73,882			
100149404	FRISCO	TX		04/24/2024		1,051		(28)			(28)		1,023	1,023			
100149405	GULF SHORES	AL		04/24/2024		10,851		(188)			(188)		10,663	10,663			
100149406	MEADOW VISTA	CA		04/24/2024		1,191		(16)			(16)		1,175	1,175			
100149407	TUSKEGEE	AL		04/24/2024		1,326		(21)			(21)		1,305	1,305			
100149408	EWA BEACH	HI		04/24/2024		1,399		(38)			(38)		1,361	1,361			
100149409	ROYAL	AR		04/24/2024		811		(9)			(9)		802	802			
100149410	GARNER	NC		04/24/2024		541		(11)			(11)		530	530			
100149411	PEACHTREE CITY	GA		04/24/2024		978		39			39		1,017	1,017			
100149412	FOLSOM	CA		04/24/2024		2,289		(54)			(54)		2,235	2,235			
100149414	VILAS	NC		04/24/2024		761		(14)			(14)		747	747			
100149415	WESTON	FL		04/24/2024		1,683		(25)			(25)		1,658	1,658			
100149417	DENVER	CO		04/24/2024		1,154		(19)			(19)		1,135	1,135			
100149418	LANCASTER	PA		04/24/2024		4,390		(125)			(125)		4,265	4,265			
100149422	ESTILL SPRINGS	TN		04/24/2024		1,357		(40)			(40)		1,317	1,317			
100149423	ORLANDO	FL		04/24/2024		989		(18)			(18)		971	971			
100149424	MARICOPA	AZ		04/24/2024		1,076		73			73		1,149	1,149			
100149425	TUCSON	AZ		04/24/2024		1,051		49			49		1,100	1,100			
100149426	PENDERGRASS	GA		04/24/2024		856		26			26		882	882			
100149427	TIMNATH	CO		04/24/2024		4,125		286			286		4,411	4,411			
100149428	SAINT CLOUD	FL		04/24/2024		1,018		16			16		1,034	1,034			
100149429	NORTH CHESTERFIELD	VA		04/24/2024		2,853		(45)			(45)		2,808	2,808			
100149430	TIMNATH	CO		04/24/2024		1,494		101			101		1,595	1,595			
100149432	DURHAM	NC		04/24/2024		27,766		(498)			(498)		27,268	27,268			
100149433	DURHAM	NC		04/24/2024		778		(14)			(14)		764	764			
100149435	JACKSON	NJ		04/24/2024		2,071		(54)			(54)		2,017	2,017			
100149436	JACKSON	NJ		04/24/2024		1,778		(48)			(48)		1,730	1,730			
100149437	TAMPA	FL		04/24/2024		1,175		22			22		1,197	1,197			
100149439	MARYSVILLE	WA		04/24/2024		1,719		(11)			(11)		1,708	1,708			
100149440	SANTA CLARITA	CA		04/24/2024		1,710		(37)			(37)		1,673	1,673			
100149447	HEBER CITY	UT		04/24/2024		1,620		(47)			(47)		1,573	1,573			
100149449	WAKE FOREST	NC		04/24/2024		2,009		49			49		2,058	2,058			
100149450	WAKE FOREST	NC		04/24/2024		909		14			14		923	923			
100149451	ROCKVILLE	MD		04/24/2024		1,012		(19)			(19)		993	993			
100149452	LAWRENCEVILLE	GA		04/24/2024		767		(20)			(20)		747	747			
100149453	ZEBULON	NC		04/24/2024		830		28			28		858	858			
100149454	WACO	TX		04/24/2024		978		(15)			(15)		963	963			
100149456	HELENA	MT		04/24/2024		946		(20)			(20)		926	926			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100149457	COROLLA	NC		04/24/2024		1,927		(46)			(46)		1,881	1,881			
100149459	TIETON	WA		04/24/2024		836							836	836			
100149460	STILLWATER	OK		04/24/2024		759		(14)			(14)		745	745			
100149461	POMPANO BEACH	FL		04/24/2024		4,356		(102)			(102)		4,254	4,254			
100149462	HUGHESVILLE	MD		04/24/2024		1,563		(25)			(25)		1,538	1,538			
100149465	NAZARETH	PA		04/24/2024		888		11			11		899	899			
100149466	MIDDLEBURG	VA		04/24/2024		883							883	883			
100149467	VENTNOR CITY	NJ		04/24/2024		1,065		(5)			(5)		1,060	1,060			
100149468	PARKVILLE	MD		04/24/2024		752		3			3		755	755			
100149469	ROSENBERG	TX		04/24/2024		673		5			5		678	678			
100149470	POINT HARBOR	NC		04/24/2024		795		(26)			(26)		769	769			
100149472	NORWOOD	NJ		04/24/2024		2,044		(10)			(10)		2,034	2,034			
100149473	CLARKSVILLE	TN		04/24/2024		859		(13)			(13)		846	846			
100149474	IRMO	SC		04/24/2024		3,205		(92)			(92)		3,113	3,113			
100149475	PINEVILLE	NC		04/24/2024		1,007		(26)			(26)		981	981			
100149476	DENVER	CO		04/24/2024		1,288		(25)			(25)		1,263	1,263			
100149478	LONG BEACH	CA		04/24/2024		5,448		(140)			(140)		5,308	5,308			
100149479	COLUMBIA	SC		04/24/2024		714		(13)			(13)		701	701			
100149480	MC ALLEN	TX		04/24/2024		619		(17)			(17)		602	602			
100149482	OKLAHOMA CITY	OK		04/24/2024		517		(1)			(1)		516	516			
100149485	AVON LAKE	OH		04/24/2024		2,384		(60)			(60)		2,324	2,324			
100149486	FREDERICK	MD		04/24/2024		880		(25)			(25)		855	855			
100149487	NORTHPORT	AL		04/24/2024		717		(8)			(8)		709	709			
100149488	HOUSTON	TX		04/24/2024		995		(24)			(24)		971	971			
100149490	LAS VEGAS	NV		04/24/2024		1,020		(22)			(22)		998	998			
100149491	MURRIETA	CA		04/24/2024		637		(17)			(17)		620	620			
100149492	MCKINNEY	TX		04/24/2024		2,270		(37)			(37)		2,233	2,233			
100149496	PEORIA	AZ		04/24/2024		1,428		(36)			(36)		1,392	1,392			
100149497	APEX	NC		04/24/2024		900		(26)			(26)		874	874			
100149499	SEATTLE	WA		04/24/2024		662		(16)			(16)		646	646			
100149500	UPLAND	CA		04/24/2024		1,268		(26)			(26)		1,242	1,242			
100149501	SAN JOSE DEL CABO	MEX		04/24/2024		349,757							349,757	349,757			
100149502	MAZATLAN	MEX		04/24/2024		1,213							1,213	1,213			
100149504	SANTA ANA	CA		04/26/2024		1,406		(38)			(38)		1,368	1,368			
100149506	HEATH	OH		04/26/2024		1,101		(32)			(32)		1,069	1,069			
100149508	INDIO	CA		04/26/2024		1,548		(22)			(22)		1,526	1,526			
100149509	LOS ANGELES	CA		04/26/2024		1,608		(16)			(16)		1,592	1,592			
100149511	LA MIRADA	CA		04/26/2024		1,903		(29)			(29)		1,874	1,874			
100149513	COMMERCE CITY	CO		04/26/2024		991		(13)			(13)		978	978			
100149516	STOCKTON	CA		04/26/2024		3,075		(32)			(32)		3,043	3,043			
100149518	CHICAGO	IL		04/26/2024		657		14			14		671	671			
100149520	MERCED	CA		04/26/2024		762		(21)			(21)		741	741			
100149521	PLUMAS LAKE	CA		04/26/2024		1,882		1			1		1,883	1,883			
100149522	TULARE	CA		04/26/2024		668		(5)			(5)		663	663			
100149529	COEUR D ALENE	ID		04/26/2024		1,049		(8)			(8)		1,041	1,041			
100149530	REDMOND	OR		04/26/2024		1,853		(15)			(15)		1,838	1,838			
100149533	OAKLAND	CA		04/26/2024		657		(12)			(12)		645	645			
100149535	DAYTONA BEACH	FL		04/26/2024		768		3			3		771	771			
100149538	MILLSBORO	DE		04/26/2024		227		(2)			(2)		225	225			
100149539	MAITLAND	FL		04/26/2024		424		(4)			(4)		420	420			
100149541	SACRAMENTO	CA		04/26/2024		654		12			12		666	666			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149542	CYPRESS	TX		04/26/2024		1,051		(20)			(20)		1,031	1,031			
100149543	TORRINGTON	CT		04/26/2024		444		1			1		445	445			
100149544	OCEAN VIEW	DE		04/26/2024		7,870		(184)			(184)		7,686	7,686			
100149545	CHARLOTTE	NC		04/26/2024		723		(18)			(18)		705	705			
100149546	WINTER GARDEN	FL		04/26/2024		1,138		(14)			(14)		1,124	1,124			
100149547	FORT WORTH	TX		04/26/2024		665							665	665			
100149549	MOSELEY	VA		04/26/2024		1,034		(24)			(24)		1,010	1,010			
100149550	MANTECA	CA		04/26/2024		1,224		(6)			(6)		1,218	1,218			
100149556	LAS VEGAS	NV		04/26/2024		1,248		(2)			(2)		1,246	1,246			
100149557	SACRAMENTO	CA		04/26/2024		1,741		(6)			(6)		1,735	1,735			
100149558	WINTER GARDEN	FL		04/26/2024		1,043		(13)			(13)		1,030	1,030			
100149559	CHARLOTTE	NC		04/26/2024		2,187		(29)			(29)		2,158	2,158			
100149560	LINDA	CA		04/26/2024		789		(17)			(17)		772	772			
100149562	CHARLOTTE	NC		04/26/2024		865		1			1		866	866			
100149563	TEMECULA	CA		04/26/2024		1,431		1			1		1,432	1,432			
100149564	CHARLOTTE	NC		04/26/2024		1,985		3			3		1,988	1,988			
100149566	HAW RIVER	NC		04/26/2024		822		9			9		831	831			
100149569	MANTECA	CA		04/26/2024		1,193		(18)			(18)		1,175	1,175			
100149570	PORT JEFFERSON STATION	NY		04/26/2024		1,003		(37)			(37)		966	966			
100149571	BELLEROSE	NY		04/26/2024		1,368		(25)			(25)		1,343	1,343			
100149573	GILBERT	AZ		04/26/2024		1,041		(3)			(3)		1,038	1,038			
100149574	MCKINNEY	TX		04/26/2024		681		(12)			(12)		669	669			
100149577	MAMARONECK	NY		04/26/2024		2,552		(38)			(38)		2,514	2,514			
100149578	BEND	OR		04/26/2024		4,822		(63)			(63)		4,759	4,759			
100149580	MONTGOMERY	TX		04/26/2024		604		7			7		611	611			
100149581	THE VILLAGES	FL		04/26/2024		1,078		(1)			(1)		1,077	1,077			
100149582	LODI	NJ		04/26/2024		1,862		(14)			(14)		1,848	1,848			
100149583	SEYMOUR	CT		04/26/2024		1,478		(23)			(23)		1,455	1,455			
100149584	KANNAPOLIS	NC		04/26/2024		767		(10)			(10)		757	757			
100149585	LEANDER	TX		04/26/2024		918		(11)			(11)		907	907			
100149587	HOBOKEN	NJ		04/26/2024		3,241		(23)			(23)		3,218	3,218			
100149588	YOUNGSVILLE	NC		04/26/2024		1,114		(13)			(13)		1,101	1,101			
100149589	WEST NEW YORK	NJ		04/26/2024		2,638		(49)			(49)		2,589	2,589			
100149591	KANNAPOLIS	NC		04/26/2024		1,044		8			8		1,052	1,052			
100149592	HAW RIVER	NC		04/26/2024		816		4			4		820	820			
100149594	VISALIA	CA		04/26/2024		1,246		(18)			(18)		1,228	1,228			
100149595	HUTTO	TX		04/26/2024		623		(4)			(4)		619	619			
100149598	MENIFEE	CA		04/26/2024		2,943		46			46		2,989	2,989			
100149599	WENDELL	NC		04/26/2024		1,083		14			14		1,097	1,097			
100149600	AUBURNDALE	FL		04/26/2024		1,688		73			73		1,761	1,761			
100149601	LOGANVILLE	GA		04/26/2024		3,875		(23)			(23)		3,852	3,852			
100149602	WINCHESTER	CA		04/26/2024		1,227		11			11		1,238	1,238			
100149604	RALEIGH	NC		04/26/2024		711		(12)			(12)		699	699			
100149605	CHARLOTTE	NC		04/26/2024		1,010		(2)			(2)		1,008	1,008			
100149607	SNOQUALMIE PASS	WA		04/26/2024		2,994		9			9		3,003	3,003			
100149609	PARRISH	FL		04/26/2024		553		(7)			(7)		546	546			
100149610	HUTTO	TX		04/26/2024		775		(8)			(8)		767	767			
100149611	LEANDER	TX		04/26/2024		2,598		(20)			(20)		2,578	2,578			
100149612	MELISSA	TX		04/26/2024		5,356		(20)			(20)		5,336	5,336			
100149613	DRIPPING SPRINGS	TX		04/26/2024		643		(17)			(17)		626	626			
100149614	MOORESVILLE	NC		04/26/2024		956		33			33		989	989			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149615	SPOKANE VALLEY	WA		04/26/2024		1,625		(13)			(13)		1,612	1,612			
100149616	SPOKANE VALLEY	WA		04/26/2024		1,625		(13)			(13)		1,612	1,612			
100149617	SPOKANE VALLEY	WA		04/26/2024		1,625		(13)			(13)		1,612	1,612			
100149618	SPOKANE VALLEY	WA		04/26/2024		1,625		(13)			(13)		1,612	1,612			
100149619	HUTTO	TX		04/26/2024		881		(6)			(6)		875	875			
100149621	MELISSA	TX		04/26/2024		674		(13)			(13)		661	661			
100149622	WESLEY CHAPEL	FL		04/26/2024		6,533		(54)			(54)		6,479	6,479			
100149623	FOLSOM	CA		04/26/2024		1,624		(5)			(5)		1,619	1,619			
100149624	RALEIGH	NC		04/26/2024		780		(13)			(13)		767	767			
100149627	FARMERSVILLE	TX		04/26/2024		668		(18)			(18)		650	650			
100149628	SWEET HOME	OR		04/26/2024		1,043		(22)			(22)		1,021	1,021			
100149631	PLANTATION	FL		04/26/2024		674		(12)			(12)		662	662			
100149633	JERSEY CITY	NJ		04/26/2024		624		(13)			(13)		611	611			
100149634	HUTTO	TX		04/26/2024		1,381		(30)			(30)		1,351	1,351			
100149636	FORNEY	TX		04/26/2024		611		(10)			(10)		601	601			
100149637	ALBEMARLE	NC		04/26/2024		712		15			15		727	727			
100149638	BEAUMONT	CA		04/26/2024		1,085		(13)			(13)		1,072	1,072			
100149639	JERSEY CITY	NJ		04/26/2024		20,674		(252)			(252)		20,422	20,422			
100149640	FORNEY	TX		04/26/2024		1,262		(42)			(42)		1,220	1,220			
100149641	CHARLOTTE	NC		04/26/2024		806		(11)			(11)		795	795			
100149642	KANNAPOLIS	NC		04/26/2024		1,437		43			43		1,480	1,480			
100149644	FERRIS	TX		04/26/2024		7,070		(135)			(135)		6,935	6,935			
100149645	FORNEY	TX		04/26/2024		701		(9)			(9)		692	692			
100149647	DRIPPING SPRINGS	TX		04/26/2024		1,114		(26)			(26)		1,088	1,088			
100149648	FORNEY	TX		04/26/2024		1,717		(31)			(31)		1,686	1,686			
100149649	FORNEY	TX		04/26/2024		605		(15)			(15)		590	590			
100149651	LARAMIE	WY		04/26/2024		808		(8)			(8)		800	800			
100149653	GALLATIN	TN		04/26/2024		719		(2)			(2)		717	717			
100149654	GALLATIN	TN		04/26/2024		719		(2)			(2)		717	717			
100149655	ANNA	TX		04/26/2024		852		(12)			(12)		840	840			
100149658	LONGS	SC		04/26/2024		718		7			7		725	725			
100149660	FALLING WATERS	WV		04/26/2024		597		(2)			(2)		595	595			
100149661	FALLING WATERS	WV		04/26/2024		629		(6)			(6)		623	623			
100149662	FORNEY	TX		04/26/2024		704		1			1		705	705			
100149663	TALLAHASSEE	FL		04/26/2024		1,251		5			5		1,256	1,256			
100149664	TUSCALOOSA	AL		04/26/2024		483		(12)			(12)		471	471			
100149665	LONGS	SC		04/26/2024		786		13			13		799	799			
100149666	TUCSON	AZ		04/26/2024		452		(17)			(17)		435	435			
100149667	JONESBORO	GA		04/26/2024		361		(10)			(10)		351	351			
100149668	RIDGEWOOD	NJ		04/26/2024		2,019		(24)			(24)		1,995	1,995			
100149670	KATY	TX		04/26/2024		427		(2)			(2)		425	425			
100149671	CAPE CORAL	FL		04/26/2024		363		(11)			(11)		352	352			
100149672	SURPRISE	AZ		04/26/2024		5,053		89			89		5,142	5,142			
100149673	CONCORD	NC		04/26/2024		752		1			1		753	753			
100149674	KENNEWICK	WA		04/26/2024		515		(3)			(3)		512	512			
100149680	NEW PRAGUE	MN		04/26/2024		1,194		2			2		1,196	1,196			
100149681	MOORE	SC		04/26/2024		580		2			2		582	582			
100149683	ANNA	TX		04/26/2024		780		(15)			(15)		765	765			
100149685	SUGAR LAND	TX		04/26/2024		809		(12)			(12)		797	797			
100149686	MESA	AZ		04/26/2024		1,069		(16)			(16)		1,053	1,053			
100149687	YOUNGSVILLE	NC		04/26/2024		670		(9)			(9)		661	661			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149688	BLAKESLEE	PA		04/26/2024		334		(7)			(7)		327	327			
100149689	DAWSONVILLE	GA		04/26/2024		1,106		(15)			(15)		1,091	1,091			
100149690	RALEIGH	NC		04/26/2024		753		(11)			(11)		742	742			
100149692	KEY BISCAYNE	FL		04/26/2024		1,081		(5)			(5)		1,076	1,076			
100149693	BUDA	TX		04/26/2024		762		1			1		763	763			
100149696	NEW YORK	NY		04/26/2024		685		(11)			(11)		674	674			
100149698	FORT LAUDERDALE	FL		04/26/2024		403		(9)			(9)		394	394			
100149699	TEXAS CITY	TX		04/26/2024		418		(8)			(8)		410	410			
100149700	TRENTON	NJ		04/26/2024		342		(13)			(13)		329	329			
100149703	MELBOURNE	FL		04/26/2024		322		(8)			(8)		314	314			
100149704	NEWARK	NJ		04/26/2024		1,486		(32)			(32)		1,454	1,454			
100149706	PHILADELPHIA	PA		04/26/2024		1,212		(33)			(33)		1,179	1,179			
100149707	MANSFIELD	CT		04/26/2024		182		(6)			(6)		176	176			
100149708	SOUTH FALLSBURG	NY		04/26/2024		573		(7)			(7)		566	566			
100149710	SOUTH FALLSBURG	NY		04/26/2024		429		(7)			(7)		422	422			
100149714	HACKETTSTOWN	NJ		04/26/2024		808		(36)			(36)		772	772			
100149715	LAREDO	TX		04/26/2024		298		(2)			(2)		296	296			
100149716	WILKES-BARRE	PA		04/26/2024		245		(7)			(7)		238	238			
100149718	SCRANTON	PA		04/26/2024		383		(11)			(11)		372	372			
100149724	ASBURY PARK	NJ		04/26/2024		1,302		(23)			(23)		1,279	1,279			
100149725	PHILADELPHIA	PA		04/26/2024		597		(24)			(24)		573	573			
100149726	WEST HARTFORD	CT		04/26/2024		1,586		(22)			(22)		1,564	1,564			
100149727	DETROIT	MI		04/26/2024		306		(5)			(5)		301	301			
100149728	TRENTON	NJ		04/26/2024		743		(14)			(14)		729	729			
100149729	MIDDLETOWN	NY		04/26/2024		2,185		(62)			(62)		2,123	2,123			
100149730	SWAN LAKE	NY		04/26/2024		665		(13)			(13)		652	652			
100149731	ELSMERE	KY		04/26/2024		266		(5)			(5)		261	261			
100149735	SPRING VALLEY	NY		04/26/2024		1,835		(91)			(91)		1,744	1,744			
100149737	MONROE	NY		04/26/2024		663		(17)			(17)		646	646			
100149738	SHARON HILL	PA		04/26/2024		218		(5)			(5)		213	213			
100149739	BUFFALO	NY		04/26/2024		79		(2)			(2)		77	77			
100149741	MONROE	NY		04/26/2024		654		(14)			(14)		640	640			
100149742	BUFFALO	NY		04/26/2024		247		(6)			(6)		241	241			
100149743	BOLINGBROOK	IL		04/26/2024		450		(10)			(10)		440	440			
100149745	NORTH HOLLYWOOD	CA		04/26/2024		4,157		(85)			(85)		4,072	4,072			
100149746	BLOOMINGBURG	NY		04/26/2024		1,286		(40)			(40)		1,246	1,246			
100149747	PARMA	OH		04/26/2024		187		(3)			(3)		184	184			
100149750	BRUNSWICK	GA		04/26/2024		466		(17)			(17)		449	449			
100149752	TUCSON	AZ		04/26/2024		774		(18)			(18)		756	756			
100149754	WASHINGTON	DC		04/26/2024		1,046		(53)			(53)		993	993			
100149757	SCRANTON	PA		04/26/2024		874		(44)			(44)		830	830			
100149758	HAMMOND	IN		04/26/2024		257		(10)			(10)		247	247			
100149759	LIBERTY	NY		04/26/2024		333		(6)			(6)		327	327			
100149762	YONKERS	NY		04/26/2024		3,996		(102)			(102)		3,894	3,894			
100149766	SPRING VALLEY	NY		04/26/2024		1,274		(62)			(62)		1,212	1,212			
100149767	BEDFORD	OH		04/26/2024		746		(15)			(15)		731	731			
100149768	SAN BERNARDINO	CA		04/26/2024		638		(32)			(32)		606	606			
100149769	MEMPHIS	TN		04/26/2024		282		(6)			(6)		276	276			
100149771	PHILADELPHIA	PA		04/26/2024		163		(5)			(5)		158	158			
100149773	BALTIMORE	MD		04/26/2024		397		(10)			(10)		387	387			
100149775	ENDICOTT	NY		04/26/2024		361		(7)			(7)		354	354			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149776	SOUTH FALLSBURG	NY		04/26/2024		169		(5)			(5)		164	164			
100149777	WATERLOO	NY		04/26/2024		301		(5)			(5)		296	296			
100149779	DARBY	PA		04/26/2024		437		(5)			(5)		432	432			
100149780	WILLIAMSTON	NC		04/26/2024		227		6			6		233	233			
100149781	ST. LOUIS	MO		04/26/2024		257		(1)			(1)		256	256			
100149782	MONTICELLO	NY		04/26/2024		592		(18)			(18)		574	574			
100149783	PITTSBURGH	PA		04/26/2024		342		(8)			(8)		334	334			
100149785	LOS ANGELES	CA		04/26/2024		4,958		(81)			(81)		4,877	4,877			
100149786	OAKLAND	CA		04/26/2024		856		(6)			(6)		850	850			
100149788	LAKE WORTH	FL		04/26/2024		55,090		(128)			(128)		54,962	54,962			
100149789	GLENDALE	AZ		04/26/2024		1,405		(16)			(16)		1,389	1,389			
100149790	LOS ANGELES	CA		04/26/2024		1,194		(29)			(29)		1,165	1,165			
100149792	HOUSTON	TX		04/26/2024		42,716		(1,313)			(1,313)		41,403	41,403			
100149793	CLEVELAND	OH		04/26/2024		447		(6)			(6)		441	441			
100149796	JEFFERSON	GA		04/26/2024		703		(15)			(15)		688	688			
100149797	WILLIS	TX		04/26/2024		253		(18)			(18)		235	235			
100149798	CANTON	TX		04/26/2024		464		(23)			(23)		441	441			
100149799	CORDOVA	TN		04/26/2024		729		(42)			(42)		687	687			
100149800	BELL CANYON	CA		04/26/2024		7,451		(162)			(162)		7,289	7,289			
100149805	TURLOCK	CA		04/26/2024		834		(11)			(11)		823	823			
100149806	CHANDLER	AZ		04/26/2024		1,594		(7)			(7)		1,587	1,587			
100149807	SALINAS	CA		04/26/2024		1,319		(13)			(13)		1,306	1,306			
100149808	PRINCETON	TX		04/26/2024		784		(7)			(7)		777	777			
100149812	EMPIRE	CA		04/26/2024		902		21			21		923	923			
100149813	PAWTUCKET	RI		04/29/2024		877		(11)			(11)		866	866			
100149814	JURUPA VALLEY	CA		04/29/2024		623		(9)			(9)		614	614			
100149816	SANTA CLARITA	CA		04/29/2024		1,078		(14)			(14)		1,064	1,064			
100149818	BORING	OR		04/29/2024		1,006		(48)			(48)		958	958			
100149819	COLUMBIA FALLS	MT		04/29/2024		388		(7)			(7)		381	381			
100149821	BERGENFIELD	NJ		04/29/2024		1,324		(40)			(40)		1,284	1,284			
100149823	WENDELL	ID		04/29/2024		560		(23)			(23)		537	537			
100149824	MIAMI	FL		04/29/2024		1,479		(72)			(72)		1,407	1,407			
100149825	ROCKPORT	TX		04/29/2024		610		8			8		618	618			
100149826	ROCKPORT	TX		04/29/2024		491		6			6		497	497			
100149827	MANASSAS	VA		04/29/2024		807		(17)			(17)		790	790			
100149828	ROCKPORT	TX		04/29/2024		511		7			7		518	518			
100149829	ROCKPORT	TX		04/29/2024		610		8			8		618	618			
100149830	COLONIAL BEACH	VA		04/29/2024		1,679		(65)			(65)		1,614	1,614			
100149831	WHITEFISH	MT		04/29/2024		1,836		(30)			(30)		1,806	1,806			
100149832	CYPRESS	TX		04/29/2024		535		(27)			(27)		508	508			
100149833	ORLANDO	FL		04/29/2024		2,149		(64)			(64)		2,085	2,085			
100149834	PHOENIX	AZ		04/29/2024		672		(11)			(11)		661	661			
100149836	OMAHA	NE		04/29/2024		449		(10)			(10)		439	439			
100149837	AKRON	OH		04/29/2024		323		(15)			(15)		308	308			
100149840	KATY	TX		04/29/2024		502		(38)			(38)		464	464			
100149841	SAN ANTONIO	TX		04/29/2024		311		24			24		335	335			
100149843	WASHINGTON	DC		04/29/2024		741		(31)			(31)		710	710			
100149844	ABINGTON	MA		04/29/2024		1,122		(47)			(47)		1,075	1,075			
100149845	SAUGUS	MA		04/29/2024		1,146		(34)			(34)		1,112	1,112			
100149846	WESTPORT	MA		04/29/2024		793		(14)			(14)		779	779			
100149847	DURHAM	NC		04/29/2024		663		(34)			(34)		629	629			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149848	SPRINGFIELD	OH		04/29/2024		396		(20)			(20)		376	376			
100149849	CHICAGO	IL		04/29/2024		669		6			6		675	675			
100149851	QUANTICO	MD		04/29/2024		425		(10)			(10)		415	415			
100149852	LOS ANGELES	CA		04/29/2024		1,462		(31)			(31)		1,431	1,431			
100149853	ATLANTA	GA		04/29/2024		1,081		3			3		1,084	1,084			
100149855	LOS ANGELES	CA		04/29/2024		1,626		(50)			(50)		1,576	1,576			
100149856	JOELTON	TN		04/29/2024		2,217		(9)			(9)		2,208	2,208			
100149857	CONYERS	GA		04/29/2024		658		(12)			(12)		646	646			
100149858	LOS ANGELES	CA		04/29/2024		1,178		(29)			(29)		1,149	1,149			
100149859	ST. AUGUSTINE	FL		04/29/2024		598		(5)			(5)		593	593			
100149861	COLUMBIA	SC		04/29/2024		432		(11)			(11)		421	421			
100149862	SNELLVILLE	GA		04/29/2024		768		5			5		773	773			
100149863	MESQUITE	TX		04/29/2024		386		(18)			(18)		368	368			
100149865	GARRISON	MN		04/29/2024		426		(19)			(19)		407	407			
100149868	COLUMBUS	OH		04/29/2024		313		(8)			(8)		305	305			
100149869	MORENO VALLEY	CA		04/29/2024		851		(56)			(56)		795	795			
100149871	SEGUIN	TX		04/29/2024		290		(15)			(15)		275	275			
100149872	RICHMOND	VA		04/29/2024		438		(10)			(10)		428	428			
100149874	VENETIA	PA		04/29/2024		471		(29)			(29)		442	442			
100149875	BUCKEYE	AZ		04/29/2024		654		(2)			(2)		652	652			
100149877	TRUCKEE	CA		04/29/2024		1,862		(78)			(78)		1,784	1,784			
100149878	FAIRVIEW	OR		04/29/2024		1,718		(66)			(66)		1,652	1,652			
100149879	BAKERSFIELD	CA		04/29/2024		531		3			3		534	534			
100149881	HOLIDAY	FL		04/29/2024		451		(22)			(22)		429	429			
100149882	WEST LINN	OR		04/29/2024		991		(13)			(13)		978	978			
100149883	RALEIGH	NC		04/29/2024		480		(25)			(25)		455	455			
100149885	LOS ANGELES	CA		04/29/2024		1,039		(29)			(29)		1,010	1,010			
100149887	OOLTEWAH	TN		04/29/2024		726		(18)			(18)		708	708			
100149888	RICHMOND	VA		04/29/2024		363		(10)			(10)		353	353			
100149889	OLD RIVER WINFREE	TX		04/29/2024		322		(19)			(19)		303	303			
100149890	CENTERTON	AR		04/29/2024		550		(42)			(42)		508	508			
100149891	WARNER ROBINS	GA		04/29/2024		237		(12)			(12)		225	225			
100149892	GEORGETOWN	TX		04/29/2024		401		8			8		409	409			
100149893	GILBERT	AZ		04/29/2024		809		(46)			(46)		763	763			
100149894	PHOENIX	AZ		04/29/2024		374		3			3		377	377			
100149896	PONCHATOULA	LA		04/29/2024		459		(31)			(31)		428	428			
100149900	HOUSTON	TX		04/29/2024		488		(11)			(11)		477	477			
100149903	LOS ANGELES	CA		04/29/2024		3,328		165			165		3,493	3,493			
100149905	HENDERSON	NV		04/29/2024		825		(57)			(57)		768	768			
100149906	SAN JOSE	CA		04/29/2024		649		(13)			(13)		636	636			
100149907	BATESVILLE	AR		04/29/2024		568		(2)			(2)		566	566			
100149908	MIAMI	FL		04/29/2024		1,747		(39)			(39)		1,708	1,708			
100149909	HOUSTON	TX		04/29/2024		1,544		(47)			(47)		1,497	1,497			
100149911	LANCASTER	CA		04/29/2024		1,357		(37)			(37)		1,320	1,320			
100149913	LOS ANGELES	CA		04/29/2024		1,294		(40)			(40)		1,254	1,254			
100149914	LAKE HAVASU CITY	AZ		04/29/2024		1,534		(57)			(57)		1,477	1,477			
100149916	LAS VEGAS	NV		04/29/2024		1,082		(45)			(45)		1,037	1,037			
100149917	PORTLAND	OR		04/29/2024		371		(20)			(20)		351	351			
100149920	FONTANA	CA		04/29/2024		11,472		(325)			(325)		11,147	11,147			
100149921	SAN BERNARDINO	CA		04/29/2024		1,259		4			4		1,263	1,263			
100149923	ALBRIGHTSVILLE	PA		04/29/2024		741		(21)			(21)		720	720			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149924	BRADENTON	FL		04/29/2024		716		(29)			(29)		687	687			
100149925	PANAMA CITY BEACH	FL		06/07/2024		11,247		(306)			(306)		10,941	10,941			
100149927	PASADENA	CA		06/07/2024		10,161		(517)			(517)		9,644	9,644			
100149928	TAYLORSVILLE	UT		06/07/2024		4,869		(98)			(98)		4,771	4,771			
100149929	MONEE	IL		06/07/2024		4,292		50			50		4,342	4,342			
100149930	DRAPER	UT		06/07/2024		5,167		100			100		5,267	5,267			
100149942	RIO RANCHO	NM		06/07/2024		6,382		(32)			(32)		6,350	6,350			
100149946	LAS VEGAS	NV		06/07/2024		1,223		(36)			(36)		1,187	1,187			
100149947	SALEM	NJ		06/07/2024		291		(12)			(12)		279	279			
100149950	SAN DIEGO	CA		06/07/2024		656		1			1		657	657			
100149954	PERRIS	CA		06/07/2024		561		(13)			(13)		548	548			
100149955	ELIZABETH	NJ		06/07/2024		1,270		(16)			(16)		1,254	1,254			
100149956	MILWAUKEE	WI		06/07/2024		388		1			1		389	389			
100149957	NORTH CHARLESTON	SC		06/07/2024		619		(23)			(23)		596	596			
100149958	NORTH CHARLESTON	SC		06/07/2024		893		(15)			(15)		878	878			
100149959	ASHEBORO	NC		06/07/2024		1,371		(74)			(74)		1,297	1,297			
100149962	LANCASTER	CA		06/07/2024		451		(30)			(30)		421	421			
100149963	NORTH CHARLESTON	SC		06/07/2024		1,068		5			5		1,073	1,073			
100149964	TARPON SPRINGS	FL		06/07/2024		1,278		1			1		1,279	1,279			
100149966	FORT WORTH	TX		06/07/2024		299		(15)			(15)		284	284			
100149968	ORLANDO	FL		06/07/2024		1,178		(34)			(34)		1,144	1,144			
100149969	NORTH CHARLESTON	SC		06/07/2024		903		(18)			(18)		885	885			
100149970	FORT WORTH	TX		06/07/2024		280		(20)			(20)		260	260			
100149971	NORTH CHARLESTON	SC		06/07/2024		924		(17)			(17)		907	907			
100149976	NORTH CHARLESTON	SC		06/07/2024		905		(19)			(19)		886	886			
100149977	RICHMOND	TX		06/07/2024		1,096		(33)			(33)		1,063	1,063			
100149980	WESTLAKE VILLAGE	CA		06/07/2024		1,851		(32)			(32)		1,819	1,819			
100149982	TORRINGTON	CT		06/07/2024		266		(6)			(6)		260	260			
100149986	AUSTIN	TX		06/07/2024		2,562		(46)			(46)		2,516	2,516			
100149987	BOYNTON BEACH	FL		06/07/2024		1,871		(39)			(39)		1,832	1,832			
100149988	MILWAUKEE	WI		06/07/2024		538		(15)			(15)		523	523			
100149989	ROLLING HILLS ESTATES	CA		06/07/2024		251		(5)			(5)		246	246			
100149990	SANTA CRUZ	CA		06/07/2024		2,519		(86)			(86)		2,433	2,433			
100149991	BOYNTON BEACH	FL		06/07/2024		1,291		(19)			(19)		1,272	1,272			
100149992	OSWEGO	IL		06/07/2024		911		(24)			(24)		887	887			
100149993	KATY	TX		06/07/2024		940		(23)			(23)		917	917			
100150001	FOWLER	CA		06/07/2024		791		(13)			(13)		778	778			
100150002	CHARLOTTE	NC		06/07/2024		1,009		(11)			(11)		998	998			
100150004	CENTRAL POINT	OR		06/07/2024		663		(18)			(18)		645	645			
100150009	YUBA CITY	CA		06/07/2024		1,306		(66)			(66)		1,240	1,240			
100150011	VACAVILLE	CA		06/07/2024		3,715		5			5		3,720	3,720			
100150012	KINGWOOD	TX		06/07/2024		1,592		(31)			(31)		1,561	1,561			
100150013	CASTLE ROCK	CO		06/07/2024		6,906		(125)			(125)		6,781	6,781			
100150014	SACRAMENTO	CA		06/07/2024		1,781		(6)			(6)		1,775	1,775			
100150015	WEBSTER	MA		06/07/2024		738		(8)			(8)		730	730			
100150017	GLEN ALLEN	VA		06/07/2024		1,730		(80)			(80)		1,650	1,650			
100150021	NORTH CHARLESTON	SC		06/07/2024		1,537		(10)			(10)		1,527	1,527			
100150024	CHANDLER	AZ		06/07/2024		818		(10)			(10)		808	808			
100150025	YOSEMITE NATIONAL PARK	CA		06/07/2024		747		(24)			(24)		723	723			
100150030	LAGO VISTA	TX		06/07/2024		29,002		(1,002)			(1,002)		28,000	28,000			
100150031	LAS VEGAS	NV		06/07/2024		6,808		(90)			(90)		6,718	6,718			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100150032	DAYTONA BEACH	FL		06/07/2024		689		4			4		693	693			
100150033	LA HONDA	CA		06/07/2024		2,130		(52)			(52)		2,078	2,078			
100150035	COLUMBUS	OH		06/07/2024		1,673		(58)			(58)		1,615	1,615			
100150040	WESLEY CHAPEL	FL		06/07/2024		684		(21)			(21)		663	663			
100150041	MARTINEZ	CA		06/07/2024		3,515		(177)			(177)		3,338	3,338			
100150042	WESLEY CHAPEL	FL		06/07/2024		631		(7)			(7)		624	624			
100150045	YOUNGTOWN	AZ		06/07/2024		540		(22)			(22)		518	518			
100150048	MIAMI	FL		06/07/2024		1,140		(51)			(51)		1,089	1,089			
100150054	ELYRIA	OH		06/14/2024		412		(11)			(11)		401	401			
100150055	DANVILLE	VA		06/14/2024		307		(9)			(9)		298	298			
100150056	DELTONA	FL		06/14/2024		685		(19)			(19)		666	666			
100150059	TAMARAC	FL		06/14/2024		912		(3)			(3)		909	909			
100150062	ASTATULA	FL		06/14/2024		930		(33)			(33)		897	897			
100150064	MATTHEWS	NC		06/14/2024		516		(35)			(35)		481	481			
100150066	OMAHA	NE		06/14/2024		243		(5)			(5)		238	238			
100150067	EAST HAVEN	CT		06/14/2024		6,002		(324)			(324)		5,678	5,678			
100150074	ALBURTIS	PA		06/14/2024		636		(2)			(2)		634	634			
100150077	LIBERTY HILL	TX		06/14/2024		925		4			4		929	929			
100150079	HOUSTON	TX		06/14/2024		776		(30)			(30)		746	746			
100150080	DALLAS	TX		06/14/2024		560		(19)			(19)		541	541			
100150085	CARMEL	CA		06/14/2024		2,933		(140)			(140)		2,793	2,793			
100150087	NORTH CHARLESTON	SC		06/14/2024		994		(15)			(15)		979	979			
100150088	NORTH CHARLESTON	SC		06/14/2024		1,542		(27)			(27)		1,515	1,515			
100150089	NORTH CHARLESTON	SC		06/14/2024		1,055		(4)			(4)		1,051	1,051			
100150091	HOUSTON	TX		06/14/2024		264		(10)			(10)		254	254			
100150092	STATESVILLE	NC		06/14/2024		325		(14)			(14)		311	311			
100150093	TUCSON	AZ		06/14/2024		1,241		(67)			(67)		1,174	1,174			
100150095	STATESVILLE	NC		06/14/2024		326		(15)			(15)		311	311			
100150096	STATESVILLE	NC		06/14/2024		780		(28)			(28)		752	752			
100150098	STAMFORD	CT		06/14/2024		1,352		(42)			(42)		1,310	1,310			
100150102	STONE MOUNTAIN	GA		06/14/2024		722		(47)			(47)		675	675			
100150111	CHICAGO	IL		06/14/2024		234		(13)			(13)		221	221			
100150115	KOLOA	HI		06/14/2024		5,126		(70)			(70)		5,056	5,056			
100150117	MARIETTA	GA		06/14/2024		3,450		(90)			(90)		3,360	3,360			
100150121	ELK RIVER	MN		06/14/2024		1,374		(18)			(18)		1,356	1,356			
100150123	BRONSON	FL		06/14/2024		338		(2)			(2)		336	336			
100150124	FREDERICKSBURG	VA		06/14/2024		734		(27)			(27)		707	707			
100150125	GARDEN GROVE	CA		06/14/2024		1,168		(36)			(36)		1,132	1,132			
100150127	BIRMINGHAM	AL		06/14/2024		241		(13)			(13)		228	228			
100150132	HOFFMAN ESTATES	IL		06/14/2024		654		(13)			(13)		641	641			
100150135	COCONUT CREEK	FL		06/14/2024		1,429		(25)			(25)		1,404	1,404			
100150136	SAN LUIS OBISPO	CA		06/14/2024		6,191		(152)			(152)		6,039	6,039			
100150138	FOUNTAIN HILLS	AZ		06/14/2024		1,218		(10)			(10)		1,208	1,208			
100150140	MILPITAS	CA		06/14/2024		3,383		19			19		3,402	3,402			
100150141	SPOKANE	WA		06/14/2024		1,103		(35)			(35)		1,068	1,068			
100150143	HOUSTON	TX		06/14/2024		2,947		(54)			(54)		2,893	2,893			
100150144	SPOKANE	WA		06/14/2024		1,117		(33)			(33)		1,084	1,084			
100150147	LOS ANGELES	CA		06/14/2024		2,180		(103)			(103)		2,077	2,077			
100150150	CEDAR HILL	TX		06/14/2024		448		(31)			(31)		417	417			
100150151	PHOENIX	AZ		06/14/2024		682		(2)			(2)		680	680			
100150152	DECATUR	GA		06/14/2024		310		(32)			(32)		278	278			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150153	AUSTELL	GA		06/14/2024		245		(24)			(24)		221	221			
100150155	COACHELLA	CA		04/30/2024		873		(35)			(35)		838	838			
100150156	TAMPA	FL		04/30/2024		422		(11)			(11)		411	411			
100150158	PLAINFIELD	NJ		04/30/2024		823		(21)			(21)		802	802			
100150160	TAMPA	FL		04/30/2024		3,951		(244)			(244)		3,707	3,707			
100150161	FLORENCE	SC		04/30/2024		1,166		(69)			(69)		1,097	1,097			
100150162	CLEARWATER	FL		04/30/2024		453		(15)			(15)		438	438			
100150163	DETROIT	MI		04/30/2024		63		(5)			(5)		58	58			
100150167	STATEN ISLAND	NY		04/30/2024		3,516		(109)			(109)		3,407	3,407			
100150171	ATLANTA	GA		04/30/2024		3,209		(23)			(23)		3,186	3,186			
100150174	PORT CHARLOTTE	FL		04/30/2024		926		(27)			(27)		899	899			
100150176	DAVIE	FL		04/30/2024		2,968		(61)			(61)		2,907	2,907			
100150177	WESTMINSTER	CO		04/30/2024		739		(29)			(29)		710	710			
100150178	INDIAN TRAIL	NC		04/30/2024		39,871		(1,668)			(1,668)		38,203	38,203			
100150180	DENNIS PORT	MA		04/30/2024		1,194		(19)			(19)		1,175	1,175			
100150181	SAN ANTONIO	TX		04/30/2024		1,046		(54)			(54)		992	992			
100150182	DIX HILLS	NY		04/30/2024		4,073		(130)			(130)		3,943	3,943			
100150184	LOS ANGELES	CA		04/30/2024		1,230		(18)			(18)		1,212	1,212			
100150186	MIAMI	FL		04/30/2024		1,249		(52)			(52)		1,197	1,197			
100150187	FORT WORTH	TX		04/30/2024		318		(21)			(21)		297	297			
100150188	NEW HARTFORD	NY		04/30/2024		15,224		(597)			(597)		14,627	14,627			
100150189	LEWISVILLE	TX		04/30/2024		1,672		(28)			(28)		1,644	1,644			
100150191	SEWELL	NJ		04/30/2024		487		(15)			(15)		472	472			
100150192	PARRISH	FL		04/30/2024		851		(36)			(36)		815	815			
100150194	ELK GROVE	CA		04/30/2024		2,473		(11)			(11)		2,462	2,462			
100150198	PALM HARBOR	FL		04/30/2024		3,261		(53)			(53)		3,208	3,208			
100150199	SANTA ROSA	CA		04/30/2024		3,240		(57)			(57)		3,183	3,183			
100150200	SAINT CLOUD	FL		04/30/2024		831		(19)			(19)		812	812			
100150204	MANVEL	TX		04/30/2024		1,293		(61)			(61)		1,232	1,232			
100150205	BOCA RATON	FL		04/30/2024		3,742		(32)			(32)		3,710	3,710			
100150206	HUMBLE	TX		04/30/2024		341		(18)			(18)		323	323			
100150207	DANVILLE	CA		04/30/2024		4,019		(92)			(92)		3,927	3,927			
100150209	PANAMA CITY	FL		04/30/2024		102		(2)			(2)		100	100			
100150211	LOS ANGELES	CA		04/30/2024		5,032		(110)			(110)		4,922	4,922			
100150212	HOLLYWOOD	FL		04/30/2024		795		(37)			(37)		758	758			
100150215	SEAL BEACH	CA		04/30/2024		5,384		(124)			(124)		5,260	5,260			
100150227	UNITED KINGDOM	GBR		04/29/2024		964						(58)	906	1,032	126		126
100150230	UNITED KINGDOM	GBR		04/29/2024		1,481						(85)	1,396	1,520	124		124
100150231	UNITED KINGDOM	GBR		04/29/2024		360		(4)			(4)	(21)	335	368	33		33
100150243	GOOR	NLD		04/29/2024		439						(29)	410	438	28		28
100150253	S-GRAVENHAGE	NLD		04/29/2024		332						(22)	310	332	22		22
100150263	WEERT	NLD		04/29/2024		240						(16)	224	242	18		18
100150284	DEVENTER	NLD		04/29/2024		7,746						(513)	7,233	7,794	561		561
100150461	SAN LUIS OBISPO	CA		05/03/2024		3,074		(13)			(13)		3,061	3,061			
100150462	SACRAMENTO	CA		05/03/2024		2,039		(54)			(54)		1,985	1,985			
100150465	QUEEN CREEK	AZ		05/03/2024		3,311		19			19		3,330	3,330			
100150467	PISMO BEACH	CA		05/03/2024		1,465		9			9		1,474	1,474			
100150469	GROVELAND	CA		05/03/2024		1,064		6			6		1,070	1,070			
100150470	SURPRISE	AZ		05/03/2024		739		(8)			(8)		731	731			
100150471	SCOTTSDALE	AZ		05/03/2024		1,436		12			12		1,448	1,448			
100150472	TOLLESON	AZ		05/03/2024		1,524		113			113		1,637	1,637			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150473	LA PUENTE	CA		05/03/2024		1,526		20			20		1,546	1,546			
100150474	COACHELLA	CA		05/03/2024		1,376		18			18		1,394	1,394			
100150475	ROSEVILLE	CA		05/03/2024		918		58			58		976	976			
100150477	BAKERSFIELD	CA		05/03/2024		851		6			6		857	857			
100150478	HUNTINGTON PARK	CA		05/03/2024		8,686		(169)			(169)		8,517	8,517			
100150480	RIVERSIDE	CA		05/03/2024		799		(21)			(21)		778	778			
100150483	COACHELLA	CA		05/03/2024		1,926		(28)			(28)		1,898	1,898			
100150484	NATIONAL CITY	CA		05/03/2024		2,255		(38)			(38)		2,217	2,217			
100150487	TURLOCK	CA		05/03/2024		681		(19)			(19)		662	662			
100150488	LAKE ARROWHEAD	CA		05/03/2024		6,958		(137)			(137)		6,821	6,821			
100150489	PALM SPRINGS	CA		05/03/2024		668		(19)			(19)		649	649			
100150490	KREMMLING	CO		05/03/2024		850		(16)			(16)		834	834			
100150491	TUSTIN	CA		05/03/2024		2,344		13			13		2,357	2,357			
100150492	WASHINGTON	DC		05/03/2024		3,300		(79)			(79)		3,221	3,221			
100150493	COMMERCE CITY	CO		05/03/2024		1,475		112			112		1,587	1,587			
100150494	SEMINOLE	FL		05/03/2024		1,994		(8)			(8)		1,986	1,986			
100150495	LITTLETON	CO		05/03/2024		852		5			5		857	857			
100150496	PARKER	CO		05/03/2024		1,739		118			118		1,857	1,857			
100150497	NEW SMYRNA BEACH	FL		05/03/2024		1,197		(26)			(26)		1,171	1,171			
100150498	OCEAN VIEW	DE		05/03/2024		818		(23)			(23)		795	795			
100150499	MIAMI	FL		05/03/2024		1,647		(47)			(47)		1,600	1,600			
100150501	OCEAN VIEW	DE		05/03/2024		1,241		(12)			(12)		1,229	1,229			
100150502	GREEN COVE SPRINGS	FL		05/03/2024		903		11			11		914	914			
100150503	WEST PALM BEACH	FL		05/03/2024		1,470		12			12		1,482	1,482			
100150504	SOUTHWEST RANCHES	FL		05/03/2024		2,400		31			31		2,431	2,431			
100150505	JACKSONVILLE	FL		05/03/2024		1,742		25			25		1,767	1,767			
100150506	NAPLES	FL		05/03/2024		1,031		14			14		1,045	1,045			
100150508	MIDDLETOWN	DE		05/03/2024		1,006		23			23		1,029	1,029			
100150509	DELTONA	FL		05/03/2024		47,787		(768)			(768)		47,019	47,019			
100150510	DAVENPORT	FL		05/03/2024		888		(25)			(25)		863	863			
100150511	CUMMING	GA		05/03/2024		19,646		(508)			(508)		19,138	19,138			
100150513	PENSACOLA	FL		05/03/2024		3,125		(97)			(97)		3,028	3,028			
100150514	OCALA	FL		05/03/2024		689		25			25		714	714			
100150515	GAINESVILLE	GA		05/03/2024		4,604		151			151		4,755	4,755			
100150517	RICHMOND HILL	GA		05/03/2024		1,038		55			55		1,093	1,093			
100150518	OAKWOOD	GA		05/03/2024		2,639		65			65		2,704	2,704			
100150519	OAKWOOD	GA		05/03/2024		2,868		55			55		2,923	2,923			
100150521	OAKWOOD	GA		05/03/2024		975		20			20		995	995			
100150522	LOGANVILLE	GA		05/03/2024		913		25			25		938	938			
100150524	SAVANNAH	GA		05/03/2024		1,837		(32)			(32)		1,805	1,805			
100150525	BLOOMINGDALE	GA		05/03/2024		926		13			13		939	939			
100150526	BRASELTON	GA		05/03/2024		819		(22)			(22)		797	797			
100150528	EWA BEACH	HI		05/03/2024		2,130		12			12		2,142	2,142			
100150529	MABLETON	GA		05/03/2024		961		35			35		996	996			
100150530	IDAHO FALLS	ID		05/03/2024		104,737		(2,745)			(2,745)		101,992	101,992			
100150531	POOLER	GA		05/03/2024		777		(13)			(13)		764	764			
100150532	KENNESAW	GA		05/03/2024		762		(9)			(9)		753	753			
100150533	BOGART	GA		05/03/2024		754		(15)			(15)		739	739			
100150534	WALESKA	GA		05/03/2024		798		(4)			(4)		794	794			
100150536	OAK PARK	IL		05/03/2024		1,141		(10)			(10)		1,131	1,131			
100150537	BATON ROUGE	LA		05/03/2024		821		(19)			(19)		802	802			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150539	FISHING CREEK	MD		05/03/2024		8,449		(31)			(31)		8,418	8,418			
100150540	RATHDRUM	ID		05/03/2024		747		(10)			(10)		737	737			
100150541	ROCKVILLE	MD		05/03/2024		1,895		(21)			(21)		1,874	1,874			
100150542	LOWELL	MA		05/03/2024		2,059		(10)			(10)		2,049	2,049			
100150548	MINNEAPOLIS	MN		05/03/2024		1,084		(18)			(18)		1,066	1,066			
100150549	WENTZVILLE	MO		05/03/2024		827		5			5		832	832			
100150550	RED LODGE	MT		05/03/2024		1,204		(16)			(16)		1,188	1,188			
100150551	BLOOMINGTON	MN		05/03/2024		723		(9)			(9)		714	714			
100150552	MONROE	NC		05/03/2024		1,372		(23)			(23)		1,349	1,349			
100150553	KILL DEVIL HILLS	NC		05/03/2024		954		(15)			(15)		939	939			
100150554	SAINT LOUIS	MO		05/03/2024		742		(14)			(14)		728	728			
100150555	MOUNT AIRY	NC		05/03/2024		673		(18)			(18)		655	655			
100150556	GARNER	NC		05/03/2024		812		(4)			(4)		808	808			
100150557	CHARLOTTE	NC		05/03/2024		736		5			5		741	741			
100150560	ENGLEWOOD	NJ		05/03/2024		30,472		(472)			(472)		30,000	30,000			
100150562	NEWARK	NJ		05/03/2024		1,325		(11)			(11)		1,314	1,314			
100150563	PLAINFIELD	NJ		05/03/2024		664		(18)			(18)		646	646			
100150564	BRICK	NJ		05/03/2024		716		(20)			(20)		696	696			
100150565	PAPILLION	NE		05/03/2024		1,283		21			21		1,304	1,304			
100150566	SOMERSET	NJ		05/03/2024		2,551		(41)			(41)		2,510	2,510			
100150567	LINWOOD	NJ		05/03/2024		775		(18)			(18)		757	757			
100150568	NORTH LAS VEGAS	NV		05/03/2024		913		6			6		919	919			
100150569	BERLIN	NJ		05/03/2024		1,305		(37)			(37)		1,268	1,268			
100150570	HENDERSON	NV		05/03/2024		1,001		27			27		1,028	1,028			
100150571	BROKEN BOW	OK		05/03/2024		1,951		(28)			(28)		1,923	1,923			
100150572	HENDERSON	NV		05/03/2024		883		11			11		894	894			
100150573	KEANSBURG	NJ		05/03/2024		1,098		(6)			(6)		1,092	1,092			
100150574	LAS VEGAS	NV		05/03/2024		2,491		(61)			(61)		2,430	2,430			
100150576	NORTH LAS VEGAS	NV		05/03/2024		725		(20)			(20)		705	705			
100150577	LAS VEGAS	NV		05/03/2024		884		6			6		890	890			
100150579	PHILADELPHIA	PA		05/03/2024		5,395		(166)			(166)		5,229	5,229			
100150580	NORTH MYRTLE BEACH	SC		05/03/2024		5,687		(128)			(128)		5,559	5,559			
100150581	MARYSVILLE	OH		05/03/2024		591		(8)			(8)		583	583			
100150583	MECHANICSBURG	PA		05/03/2024		846		(4)			(4)		842	842			
100150585	SEVIERVILLE	TN		05/03/2024		3,563		(30)			(30)		3,533	3,533			
100150587	GATLINBURG	TN		05/03/2024		2,045		(45)			(45)		2,000	2,000			
100150588	KNOXVILLE	TN		05/03/2024		727		(17)			(17)		710	710			
100150589	CENTRE HALL	PA		05/03/2024		642		(13)			(13)		629	629			
100150590	MURFREESBORO	TN		05/03/2024		738		(19)			(19)		719	719			
100150591	WESTON	TX		05/03/2024		1,460		9			9		1,469	1,469			
100150592	ANNA	TX		05/03/2024		926		6			6		932	932			
100150593	CYPRESS	TX		05/03/2024		1,000		1			1		1,001	1,001			
100150596	PRINCETON	TX		05/03/2024		917		70			70		987	987			
100150597	LEANDER	TX		05/03/2024		1,007		(26)			(26)		981	981			
100150598	FULSHEAR	TX		05/03/2024		879		7			7		886	886			
100150599	FORT WORTH	TX		05/03/2024		933		54			54		987	987			
100150600	DALLAS	TX		05/03/2024		1,195		(38)			(38)		1,157	1,157			
100150603	ROSENBERG	TX		05/03/2024		9,159		(108)			(108)		9,051	9,051			
100150604	BASTROP	TX		05/03/2024		793		67			67		860	860			
100150605	PROVIDENCE VILLAGE	TX		05/03/2024		783		(10)			(10)		773	773			
100150606	PROVIDENCE VILLAGE	TX		05/03/2024		764		(14)			(14)		750	750			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150607	VAN ALSTYNE	TX		05/03/2024		1,240		(41)			(41)		1,199	1,199			
100150608	FORT WORTH	TX		05/03/2024		2,773		155			155		2,928	2,928			
100150609	ROYSE CITY	TX		05/03/2024		769		(10)			(10)		759	759			
100150610	ARLINGTON	TX		05/03/2024		730		5			5		735	735			
100150611	KATY	TX		05/03/2024		926		6			6		932	932			
100150612	LITTLE ELM	TX		05/03/2024		674		(22)			(22)		652	652			
100150613	GRAFORD	TX		05/03/2024		1,453		(8)			(8)		1,445	1,445			
100150614	MESQUITE	TX		05/03/2024		844		(9)			(9)		835	835			
100150615	SAN ANTONIO	TX		05/03/2024		719		30			30		749	749			
100150616	DALLAS	TX		05/03/2024		1,018		(28)			(28)		990	990			
100150618	KATY	TX		05/03/2024		623		(22)			(22)		601	601			
100150620	VIENNA	VA		05/03/2024		3,404		(46)			(46)		3,358	3,358			
100150621	VAN ALSTYNE	TX		05/03/2024		797		(10)			(10)		787	787			
100150622	SARATOGA SPRINGS	UT		05/03/2024		843		11			11		854	854			
100150623	MANASSAS	VA		05/03/2024		1,544		(33)			(33)		1,511	1,511			
100150627	NEWPORT NEWS	VA		05/03/2024		802		10			10		812	812			
100150628	CHESAPEAKE	VA		05/03/2024		2,471		32			32		2,503	2,503			
100150629	ARLINGTON	TX		05/03/2024		1,453		12			12		1,465	1,465			
100150630	LAKE FREDERICK	VA		05/03/2024		862		(10)			(10)		852	852			
100150631	RIDGEFIELD	WA		05/03/2024		1,176		22			22		1,198	1,198			
100150634	VANCOUVER	WA		05/03/2024		993		19			19		1,012	1,012			
100150635	TACOMA	WA		05/03/2024		853		(26)			(26)		827	827			
100150636	EAST WENATCHEE	WA		05/03/2024		1,007		21			21		1,028	1,028			
100150637	SAN JOSE DEL CABO	MEX		05/03/2024		5,159							5,159	5,159			
100150643	LEHIGH ACRES	FL		05/06/2024		2,889		(19)			(19)		2,870	2,870			
100150644	SUGARLOAF	CA		05/06/2024		2,259		(15)			(15)		2,244	2,244			
100150645	MANHEIM	PA		05/06/2024		629		(16)			(16)		613	613			
100150646	DALLAS	TX		05/06/2024		871		(7)			(7)		864	864			
100150647	UVALDE	TX		05/06/2024		568		(10)			(10)		558	558			
100150648	EDMOND	OK		05/06/2024		588		(10)			(10)		578	578			
100150649	POINCIANA	FL		05/06/2024		548		(7)			(7)		541	541			
100150653	PEMBROKE	FL		05/06/2024		1,681		(37)			(37)		1,644	1,644			
100150654	DECATUR	GA		05/06/2024		556		(7)			(7)		549	549			
100150656	VIRGINIA BEACH	VA		05/06/2024		979		(24)			(24)		955	955			
100150657	CHATTANOOGA	TN		05/06/2024		791		(16)			(16)		775	775			
100150658	CYPRESS	TX		05/06/2024		737		(5)			(5)		732	732			
100150659	CAPE MAY	NJ		05/06/2024		983		(25)			(25)		958	958			
100150660	FORT WORTH	TX		05/06/2024		700		(8)			(8)		692	692			
100150662	NORTHBRIDGE	MA		05/06/2024		949		(15)			(15)		934	934			
100150663	PRINCENTON	TX		05/06/2024		1,272		(16)			(16)		1,256	1,256			
100150665	MOUNT LAUREL	NJ		05/06/2024		545		(16)			(16)		529	529			
100150667	COTTAGE GROVE	OR		05/06/2024		970		(6)			(6)		964	964			
100150668	COTTAGE GROVE	OR		05/06/2024		969		(6)			(6)		963	963			
100150669	LITHONIA	GA		05/06/2024		600		(8)			(8)		592	592			
100150670	COTTAGE GROVE	OR		05/06/2024		971		(6)			(6)		965	965			
100150673	KALAMAZOO	MI		05/06/2024		22,647		(461)			(461)		22,186	22,186			
100150675	PENDERGRASS	GA		05/06/2024		745		31			31		776	776			
100150676	SWANNANOA	NC		05/06/2024		659		(8)			(8)		651	651			
100150677	RICHARDSON	TX		05/06/2024		1,216		(6)			(6)		1,210	1,210			
100150678	SAINT AUGUSTINE	FL		05/06/2024		718		1			1		719	719			
100150679	STEVENS	PA		05/06/2024		736		(9)			(9)		727	727			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150680	PRINCETON	TX		05/06/2024		634		(16)			(16)		618	618			
100150681	SPRING	TX		05/06/2024		644		(11)			(11)		633	633			
100150682	HANFORD	CA		05/06/2024		7,307		(210)			(210)		7,097	7,097			
100150683	GALVESTON	TX		05/06/2024		679		(18)			(18)		661	661			
100150684	VAN ALSTYNE	TX		05/06/2024		711		(12)			(12)		699	699			
100150685	LITTLE ELM	TX		05/06/2024		714		(18)			(18)		696	696			
100150686	FOREST HILL	TX		05/06/2024		2,025		(18)			(18)		2,007	2,007			
100150687	AMERICUS	GA		05/06/2024		833		(21)			(21)		812	812			
100150688	AUBURN	GA		05/06/2024		946		41			41		987	987			
100150689	PHOENIX	AZ		05/06/2024		606		(16)			(16)		590	590			
100150691	GARLAND	TX		05/06/2024		6,042		(116)			(116)		5,926	5,926			
100150692	CHALMETTE	LA		05/06/2024		552		(17)			(17)		535	535			
100150693	HOMESTEAD	FL		05/06/2024		573		(6)			(6)		567	567			
100150694	CHICAGO	IL		05/06/2024		2,186		(30)			(30)		2,156	2,156			
100150696	CHARLOTTE	NC		05/06/2024		1,363		(25)			(25)		1,338	1,338			
100150697	MONROE	NC		05/06/2024		620		(13)			(13)		607	607			
100150700	ROYSE CITY	TX		05/06/2024		1,291		(21)			(21)		1,270	1,270			
100150702	TIGARD	OR		05/06/2024		1,236		66			66		1,302	1,302			
100150704	POCATELLO	ID		05/06/2024		581		(5)			(5)		576	576			
100150705	JACKSONVILLE	FL		05/06/2024		905		(20)			(20)		885	885			
100150706	ASHEVILLE	NC		05/06/2024		898		(18)			(18)		880	880			
100150707	FORT WORTH	TX		05/06/2024		28,276		(733)			(733)		27,543	27,543			
100150708	PORT CHARLOTTE	FL		05/06/2024		801		(20)			(20)		781	781			
100150709	KILLEEN	TX		05/06/2024		661		(11)			(11)		650	650			
100150710	PORT SAINT LUCIE	FL		05/06/2024		731		(18)			(18)		713	713			
100150712	OAK POINT	TX		05/06/2024		961		9			9		970	970			
100150713	KILLEEN	TX		05/06/2024		661		(11)			(11)		650	650			
100150714	FLOWERY BRANCH	GA		05/06/2024		645		(24)			(24)		621	621			
100150715	FORT WORTH	TX		05/06/2024		608		(7)			(7)		601	601			
100150716	JASPER	GA		05/06/2024		737		(20)			(20)		717	717			
100150717	LOCKHART	TX		05/06/2024		640		(11)			(11)		629	629			
100150719	SACRAMENTO	CA		05/06/2024		1,138		(9)			(9)		1,129	1,129			
100150720	YUKON	OK		05/06/2024		606		(11)			(11)		595	595			
100150721	FORT WORTH	TX		05/06/2024		656		(14)			(14)		642	642			
100150722	PRINCETON	TX		05/06/2024		644		5			5		649	649			
100150723	LAS VEGAS	NV		05/06/2024		1,219		68			68		1,287	1,287			
100150724	PHOENIX	AZ		05/06/2024		2,823		175			175		2,998	2,998			
100150725	GILBERT	AZ		05/06/2024		1,145		78			78		1,223	1,223			
100150726	PHILADELPHIA	PA		05/06/2024		655		(10)			(10)		645	645			
100150727	FORT WORTH	TX		05/06/2024		2,276		(54)			(54)		2,222	2,222			
100150728	CLEVELAND	OH		05/06/2024		791		(13)			(13)		778	778			
100150729	MISSOURI CITY	TX		05/06/2024		625		(18)			(18)		607	607			
100150730	WOODLAND	CA		05/06/2024		1,287		85			85		1,372	1,372			
100150731	NEWARK	DE		05/06/2024		785		(24)			(24)		761	761			
100150732	MADISON	AL		05/06/2024		1,013		57			57		1,070	1,070			
100150733	CADDO MILLS	TX		05/06/2024		27,695		(471)			(471)		27,224	27,224			
100150734	SMYRNA	TN		05/06/2024		535		(9)			(9)		526	526			
100150735	LAWRENCEVILLE	GA		05/06/2024		638		(16)			(16)		622	622			
100150736	NEW LONDON	CT		05/06/2024		640		(3)			(3)		637	637			
100150737	SUFFOLK	VA		05/06/2024		646		(18)			(18)		628	628			
100150738	WYLIE	TX		05/06/2024		663		12			12		675	675			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150739	AUSTIN	TX		05/06/2024		915		(8)			(8)		907	907			
100150741	SPRING	TX		05/06/2024		596		(20)			(20)		576	576			
100150742	DURHAM	NC		05/06/2024		1,082		59			59		1,141	1,141			
100150743	WEST COLUMBIA	SC		05/06/2024		612		(10)			(10)		602	602			
100150746	PENDERGRASS	GA		05/06/2024		781		30			30		811	811			
100150747	FORT WORTH	TX		05/06/2024		1,512		(20)			(20)		1,492	1,492			
100150748	MISSION	TX		05/06/2024		541		(10)			(10)		531	531			
100150749	MCKINNEY	TX		05/06/2024		651		(15)			(15)		636	636			
100150750	CHARLOTTE	NC		05/06/2024		601		(18)			(18)		583	583			
100150751	NORMAN	OK		05/06/2024		707		(6)			(6)		701	701			
100150752	ATLANTA	GA		05/06/2024		597		(14)			(14)		583	583			
100150753	CASA GRANDE	AZ		05/06/2024		539		(5)			(5)		534	534			
100150754	SCOTTSDALE	AZ		05/07/2024		3,184		11			11		3,195	3,195			
100150757	BOULDER	CO		05/07/2024		1,584		(23)			(23)		1,561	1,561			
100150758	EUGENE	OR		05/07/2024		1,181		(20)			(20)		1,161	1,161			
100150760	WASHINGTON	DC		05/07/2024		1,893		(5)			(5)		1,888	1,888			
100150761	RENTON	WA		05/07/2024		1,898		(21)			(21)		1,877	1,877			
100150763	DURHAM	NC		05/07/2024		907		(8)			(8)		899	899			
100150764	INLET BEACH	FL		05/07/2024		2,541		4			4		2,545	2,545			
100150765	PARAMUS	NJ		05/07/2024		1,173		(15)			(15)		1,158	1,158			
100150767	SEVIERVILLE	TN		05/07/2024		829		(13)			(13)		816	816			
100150769	AUSTIN	TX		05/07/2024		1,161		11			11		1,172	1,172			
100150773	CASTRO VALLEY	CA		05/07/2024		3,384		(45)			(45)		3,339	3,339			
100150775	PHILADELPHIA	PA		05/07/2024		2,347		(31)			(31)		2,316	2,316			
100150776	BOSTON	MA		05/07/2024		943		(15)			(15)		928	928			
100150780	TRACY	CA		05/07/2024		1,858		(8)			(8)		1,850	1,850			
100150782	BUCKEYE	AZ		05/07/2024		2,085		(28)			(28)		2,057	2,057			
100150784	LAOTTO	IN		05/07/2024		1,178		(21)			(21)		1,157	1,157			
100150785	REDWOOD CITY	CA		05/07/2024		8,858		(199)			(199)		8,659	8,659			
100150787	SAN JOSE	CA		05/07/2024		2,356		39			39		2,395	2,395			
100150788	ELLICOTTVILLE	NY		05/07/2024		814		(8)			(8)		806	806			
100150789	RALEIGH	NC		05/07/2024		1,573		(15)			(15)		1,558	1,558			
100150791	COTTAGE GROVE	MN		05/08/2024		885		(20)			(20)		865	865			
100150793	EUREKA	CA		05/08/2024		888		(19)			(19)		869	869			
100150796	MARCO ISLAND	FL		05/08/2024		794		(16)			(16)		778	778			
100150797	DOWNINGTOWN	PA		05/08/2024		11,193		(27)			(27)		11,166	11,166			
100150798	EL DORADO HILLS	CA		05/08/2024		1,353		(7)			(7)		1,346	1,346			
100150799	SCRANTON	PA		05/08/2024		645		(11)			(11)		634	634			
100150800	OCALA	FL		05/08/2024		506		(4)			(4)		502	502			
100150801	OCALA	FL		05/08/2024		503		(4)			(4)		499	499			
100150802	WESTFIELD	MA		05/08/2024		450		(8)			(8)		442	442			
100150803	KAILUA KONA	HI		05/08/2024		1,814		(51)			(51)		1,763	1,763			
100150804	FONTANA	CA		05/08/2024		969		(8)			(8)		961	961			
100150805	VENTNOR CITY	NJ		05/08/2024		771		(9)			(9)		762	762			
100150806	DOVER	DE		05/08/2024		447		(5)			(5)		442	442			
100150807	PUNTA GORDA	FL		05/08/2024		626		(2)			(2)		624	624			
100150808	GLEN MILLS	PA		05/08/2024		5,568		(121)			(121)		5,447	5,447			
100150809	SAINT LOUIS	MO		05/08/2024		2,038		(10)			(10)		2,028	2,028			
100150812	AURORA	CO		05/08/2024		39,148		(394)			(394)		38,754	38,754			
100150813	APOPKA	FL		05/08/2024		1,054		(27)			(27)		1,027	1,027			
100150814	CARY	NC		05/08/2024		854		(14)			(14)		840	840			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150815	VENUS	TX		05/08/2024		708		(12)			(12)		696	696			
100150816	APPLE VALLEY	MN		05/08/2024		581		(1)			(1)		580	580			
100150818	CLERMONT	FL		05/08/2024		740		(13)			(13)		727	727			
100150819	HUNTERSVILLE	NC		05/08/2024		806		(12)			(12)		794	794			
100150820	CHARLOTTE	NC		05/08/2024		533		(8)			(8)		525	525			
100150821	ANAHEIM	CA		05/08/2024		1,222		(14)			(14)		1,208	1,208			
100150822	BOISE	ID		05/08/2024		629		(3)			(3)		626	626			
100150823	HUNTSVILLE	AL		05/08/2024		731		(8)			(8)		723	723			
100150824	MIAMI	FL		05/08/2024		1,302		(22)			(22)		1,280	1,280			
100150826	DOYLESTOWN	PA		05/08/2024		2,286		(66)			(66)		2,220	2,220			
100150827	WINTER HAVEN	FL		05/08/2024		739		(12)			(12)		727	727			
100150828	GARLAND	TX		05/08/2024		850		(10)			(10)		840	840			
100150830	VIRGINIA BEACH	VA		05/08/2024		459							459	459			
100150831	RINCON	GA		05/08/2024		484		(3)			(3)		481	481			
100150832	PEMBROKE	GA		05/08/2024		646		(11)			(11)		635	635			
100150833	ELKRIDGE	MD		05/08/2024		943							943	943			
100150834	RENTON	WA		05/08/2024		1,495		(6)			(6)		1,489	1,489			
100150835	CHATSWORTH	CA		05/08/2024		1,825		(23)			(23)		1,802	1,802			
100150837	ATLANTA	GA		05/08/2024		982		(22)			(22)		960	960			
100150838	HOLLYWOOD	FL		05/08/2024		545		(4)			(4)		541	541			
100150839	EL MIRAGE	AZ		05/08/2024		662		(11)			(11)		651	651			
100150841	REHOBOTH BEACH	DE		05/08/2024		1,238		(24)			(24)		1,214	1,214			
100150842	PHOENIX	AZ		05/08/2024		2,048		(51)			(51)		1,997	1,997			
100150845	CASTLE HAYNE	NC		05/08/2024		744		(9)			(9)		735	735			
100150846	GAINESVILLE	GA		05/08/2024		559		2			2		561	561			
100150847	CASTLE HAYNE	NC		05/08/2024		769		(10)			(10)		759	759			
100150848	RIVERDALE	GA		05/08/2024		444		(2)			(2)		442	442			
100150849	WEYMOUTH	MA		05/08/2024		1,064		(16)			(16)		1,048	1,048			
100150850	SPRING	TX		05/08/2024		602		1			1		603	603			
100150851	IRVINGTON	NJ		05/08/2024		1,076		5			5		1,081	1,081			
100150852	HOUSTON	TX		05/08/2024		468		4			4		472	472			
100150853	PEA RIDGE	AR		05/08/2024		949		24			24		973	973			
100150855	LIBBY	MT		05/08/2024		723		(10)			(10)		713	713			
100150857	SPRING	TX		05/08/2024		639		10			10		649	649			
100150858	CASTLE HAYNE	NC		05/08/2024		773		(10)			(10)		763	763			
100150861	APACHE JUNCTION	AZ		05/08/2024		1,917		(3)			(3)		1,914	1,914			
100150863	SALT LAKE CITY	UT		05/08/2024		1,236		(18)			(18)		1,218	1,218			
100150864	GREENVILLE	SC		05/08/2024		2,369		(9)			(9)		2,360	2,360			
100150866	OXON HILL	MD		05/08/2024		950		(17)			(17)		933	933			
100150869	PORT ARANSAS	TX		05/08/2024		1,710		(17)			(17)		1,693	1,693			
100150871	ROSEVILLE	CA		05/08/2024		2,094		6			6		2,100	2,100			
100150872	SARASOTA	FL		05/08/2024		1,192		(20)			(20)		1,172	1,172			
100150873	ZEPHYRHILLS	FL		05/08/2024		1,919		51			51		1,970	1,970			
100150874	LAS VEGAS	NV		05/08/2024		754		(13)			(13)		741	741			
100150875	MELISSA	TX		05/08/2024		1,147		(17)			(17)		1,130	1,130			
100150876	SWAINSBORO	GA		05/08/2024		634		(4)			(4)		630	630			
100150877	LEWES	DE		05/08/2024		1,244		(21)			(21)		1,223	1,223			
100150878	BUENA PARK	CA		05/08/2024		1,766		(13)			(13)		1,753	1,753			
100150879	COLLIERVILLE	TN		05/08/2024		988		(29)			(29)		959	959			
100150880	MIAMI	FL		05/08/2024		1,292		(26)			(26)		1,266	1,266			
100150882	VANCE	AL		05/08/2024		537		(2)			(2)		535	535			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150890	WESTERVILLE	OH		05/08/2024		898		(15)			(15)		883	883			
100150891	LAS VEGAS	NV		05/08/2024		1,052		(22)			(22)		1,030	1,030			
100150892	ASHEVILLE	NC		05/08/2024		2,498		91			91		2,589	2,589			
100150894	ST PETERSBURG	FL		05/08/2024		1,731		(35)			(35)		1,696	1,696			
100150896	BRANDYWINE	MD		05/08/2024		786		(18)			(18)		768	768			
100150898	BLOOMINGDALE	GA		05/08/2024		103,991		(3,027)			(3,027)		100,964	100,964			
100150899	FORT WORTH	TX		05/08/2024		836		(14)			(14)		822	822			
100150900	FONTANA	CA		05/08/2024		1,590		(41)			(41)		1,549	1,549			
100150904	PALOS HILLS	IL		05/08/2024		606		(11)			(11)		595	595			
100150906	VIENNA	VA		05/08/2024		1,710		(38)			(38)		1,672	1,672			
100150907	FARMINGTON	AR		05/08/2024		630		(8)			(8)		622	622			
100150908	MELISSA	TX		05/08/2024		893		(13)			(13)		880	880			
100150910	FARMINGTON	AR		05/08/2024		672		(10)			(10)		662	662			
100150912	WOODSTOCK	GA		05/08/2024		865		(15)			(15)		850	850			
100150913	CENTENNIAL	CO		05/08/2024		938		(12)			(12)		926	926			
100150914	MARION	TX		05/08/2024		803		55			55		858	858			
100150917	AUSTIN	TX		05/08/2024		1,035		(12)			(12)		1,023	1,023			
100150918	EDMOND	OK		05/08/2024		1,048		(28)			(28)		1,020	1,020			
100150919	ATHENS	AL		05/08/2024		731		44			44		775	775			
100150921	HERMITAGE	TN		05/08/2024		706		(14)			(14)		692	692			
100150922	FORT LAUDERDALE	FL		05/08/2024		2,359		(39)			(39)		2,320	2,320			
100150923	OCEAN ISLE BEACH	NC		05/08/2024		1,443		(38)			(38)		1,405	1,405			
100150925	LAS VEGAS	NV		05/08/2024		952		28			28		980	980			
100150926	MONCKS CORNER	SC		05/08/2024		1,007		(18)			(18)		989	989			
100150927	KATY	TX		05/08/2024		741		(5)			(5)		736	736			
100150928	THE COLONY	TX		05/08/2024		817		24			24		841	841			
100150929	TULARE	CA		05/08/2024		876		31			31		907	907			
100150930	HENDERSON	NV		05/08/2024		803		33			33		836	836			
100150931	DAWSONVILLE	GA		05/08/2024		1,044		49			49		1,093	1,093			
100150933	OCALA	FL		05/08/2024		3,652		241			241		3,893	3,893			
100150934	OKLAHOMA CITY	OK		05/08/2024		2,316		99			99		2,415	2,415			
100150935	HENDERSON	NV		05/08/2024		817		44			44		861	861			
100150936	HIXSON	TN		05/08/2024		1,469		81			81		1,550	1,550			
100150937	CAPE CORAL	FL		05/08/2024		1,596		50			50		1,646	1,646			
100150938	VANCOUVER	WA		05/08/2024		930		20			20		950	950			
100150939	HENDERSON	NV		05/08/2024		876		47			47		923	923			
100150940	FORT MYERS	FL		05/08/2024		769		(20)			(20)		749	749			
100150941	ROUND ROCK	TX		05/08/2024		1,495		16			16		1,511	1,511			
100150942	LAGRANGE	GA		05/08/2024		864		(19)			(19)		845	845			
100150943	VANCOUVER	WA		05/08/2024		930		20			20		950	950			
100150945	LAKE FREDERICK	VA		05/08/2024		1,111		5			5		1,116	1,116			
100150946	INDIAN TRAIL	NC		05/08/2024		37,343		(261)			(261)		37,082	37,082			
100150947	TRUCKEE	CA		05/08/2024		204		(1)			(1)		203	203			
100150948	WOODLAND	CA		05/08/2024		2,819		118			118		2,937	2,937			
100150949	RANCHO MISSION VIEJO	CA		05/08/2024		1,501		85			85		1,586	1,586			
100150951	SALEM	OR		05/08/2024		1,495		37			37		1,532	1,532			
100150953	TUCSON	AZ		05/08/2024		633		29			29		662	662			
100150954	RIVERVIEW	FL		05/08/2024		1,124		55			55		1,179	1,179			
100150955	HAMPTON	GA		05/08/2024		920		32			32		952	952			
100150956	DORAL	FL		05/08/2024		3,427		(36)			(36)		3,391	3,391			
100150957	LAS VEGAS	NV		05/08/2024		1,970		103			103		2,073	2,073			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150959	NEW SMYRNA	FL		05/08/2024		815		4			4		819	819			
100150960	CHARLOTTE	NC		05/08/2024		797		(17)			(17)		780	780			
100150961	AUBREY	TX		05/08/2024		1,567		14			14		1,581	1,581			
100150963	HUTTO	TX		05/08/2024		2,741		(34)			(34)		2,707	2,707			
100150964	HUTTO	TX		05/08/2024		716		(13)			(13)		703	703			
100150965	AUBREY	TX		05/08/2024		725		(16)			(16)		709	709			
100150966	GASTONIA	NC		05/08/2024		1,500		(26)			(26)		1,474	1,474			
100150967	SUGAR GROVE	NC		05/08/2024		1,070		(11)			(11)		1,059	1,059			
100150968	HILTON HEAD ISLAND	SC		05/08/2024		504		(8)			(8)		496	496			
100150969	TUSCALOOSA	AL		05/08/2024		791		24			24		815	815			
100150971	WATERFORD	NY		05/08/2024		1,528		14			14		1,542	1,542			
100150972	PHILADELPHIA	PA		05/08/2024		1,416		(2)			(2)		1,414	1,414			
100150974	MONT CLARE	PA		05/08/2024		715		(8)			(8)		707	707			
100150976	LEHI	UT		05/08/2024		964		(11)			(11)		953	953			
100150979	WEST PARK	FL		05/08/2024		939		(5)			(5)		934	934			
100150980	PARKER	CO		05/08/2024		1,746		137			137		1,883	1,883			
100150981	SHERWOOD	OR		05/08/2024		1,221		(7)			(7)		1,214	1,214			
100150983	LACKAWAXEN	PA		05/08/2024		8,815		(212)			(212)		8,603	8,603			
100150984	GLENDALE	AZ		05/08/2024		837		(5)			(5)		832	832			
100150986	BOCA RATON	FL		05/08/2024		740		(19)			(19)		721	721			
100150987	TIMNATH	CO		05/08/2024		1,069		70			70		1,139	1,139			
100150988	SAINT AUGUSTINE	FL		05/08/2024		764		(4)			(4)		760	760			
100150989	GILBERT	AZ		05/08/2024		1,230		(31)			(31)		1,199	1,199			
100150990	CUMMING	GA		05/08/2024		723		(4)			(4)		719	719			
100150993	GRANADA HILLS AREA LOS ANGELE	CA		05/08/2024		1,729		(10)			(10)		1,719	1,719			
100150994	LAWRENCEVILLE	GA		05/08/2024		12,063		(258)			(258)		11,805	11,805			
100150996	CHARLOTTE	NC		05/08/2024		745		(22)			(22)		723	723			
100150997	SOUTH ELGIN	IL		05/08/2024		766		(20)			(20)		746	746			
100150999	COEUR D ALENE	ID		05/08/2024		1,702		8			8		1,710	1,710			
100151000	BULLHEAD CITY	AZ		05/08/2024		819		(17)			(17)		802	802			
100151002	SUGAR LAND	TX		05/08/2024		1,889		(10)			(10)		1,879	1,879			
100151003	GLENDALE	AZ		05/08/2024		1,037		(24)			(24)		1,013	1,013			
100151004	GEORGETOWN	TX		05/08/2024		587		(8)			(8)		579	579			
100151007	POCATELLO	ID		05/08/2024		722		(3)			(3)		719	719			
100151008	FORT MYERS	FL		05/08/2024		785		3			3		788	788			
100151009	MARSHALL	NC		05/08/2024		1,076		(26)			(26)		1,050	1,050			
100151010	PAWLEYS ISLAND	SC		05/08/2024		463		(10)			(10)		453	453			
100151011	SEVIERVILLE	TN		05/08/2024		986		(27)			(27)		959	959			
100151012	LAS VEGAS	NV		05/08/2024		2,019		(39)			(39)		1,980	1,980			
100151013	ANNAPOLIS	MD		05/08/2024		1,089		(11)			(11)		1,078	1,078			
100151014	RICHMOND	VA		05/08/2024		1,586		(7)			(7)		1,579	1,579			
100151015	BALTIMORE	MD		05/08/2024		768		(12)			(12)		756	756			
100151016	MIAMI	FL		05/08/2024		1,383		(21)			(21)		1,362	1,362			
100151017	DEERFIELD BEACH	FL		05/08/2024		1,127		(23)			(23)		1,104	1,104			
100151018	CONWAY	SC		05/08/2024		890		(20)			(20)		870	870			
100151019	LAWRENCEVILLE	GA		05/08/2024		852		(18)			(18)		834	834			
100151020	LILLINGTON	NC		05/08/2024		735		(12)			(12)		723	723			
100151021	OXON HILL	MD		05/08/2024		4,621		(95)			(95)		4,526	4,526			
100151024	MESQUITE	TX		05/08/2024		694		(13)			(13)		681	681			
100151025	TAMPA	FL		05/08/2024		779		(15)			(15)		764	764			
100151027	MESA	AZ		05/08/2024		1,710		(20)			(20)		1,690	1,690			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151028	BUFORD	GA		05/08/2024		1,043		38			38		1,081	1,081			
100151029	NAPLES	FL		05/08/2024		1,481		5			5		1,486	1,486			
100151031	HARVEST	AL		05/08/2024		851		41			41		892	892			
100151032	LAS VEGAS	NV		05/08/2024		688		30			30		718	718			
100151033	MONROE	NC		05/08/2024		993		36			36		1,029	1,029			
100151035	FREDERICK	MD		05/08/2024		1,565		68			68		1,633	1,633			
100151036	WINTER GARDEN	FL		05/08/2024		983		(15)			(15)		968	968			
100151037	EVERETT	WA		05/08/2024		1,536		100			100		1,636	1,636			
100151038	DALLAS	GA		05/08/2024		918		40			40		958	958			
100151039	HENDERSON	NV		05/08/2024		952		44			44		996	996			
100151040	SAN MARCOS	TX		05/08/2024		895		39			39		934	934			
100151041	CONWAY	SC		05/08/2024		920		31			31		951	951			
100151042	CONROE	TX		05/08/2024		1,080		40			40		1,120	1,120			
100151043	FORT WORTH	TX		05/08/2024		1,004		33			33		1,037	1,037			
100151045	VANCOUVER	WA		05/08/2024		1,169		43			43		1,212	1,212			
100151046	ANTIOCH	TN		05/08/2024		1,052		44			44		1,096	1,096			
100151047	MUNDELEIN	IL		05/08/2024		1,047		36			36		1,083	1,083			
100151048	ROSEVILLE	CA		05/08/2024		1,290		56			56		1,346	1,346			
100151050	HENDERSON	NV		05/08/2024		956		51			51		1,007	1,007			
100151051	ATLANTA	GA		05/08/2024		1,979		75			75		2,054	2,054			
100151052	SAN JACINTO	CA		05/08/2024		1,362		72			72		1,434	1,434			
100151053	BRADENTON	FL		05/08/2024		735		(11)			(11)		724	724			
100151054	CAPE CORAL	FL		05/08/2024		824		(18)			(18)		806	806			
100151055	FAYETTEVILLE	AR		05/08/2024		985		40			40		1,025	1,025			
100151056	SHERRILLS FORD	NC		05/08/2024		942		48			48		990	990			
100151057	WOODLAND	CA		05/08/2024		926		(23)			(23)		903	903			
100151058	RIDGEFIELD	WA		05/08/2024		1,018		34			34		1,052	1,052			
100151061	TUCSON	AZ		05/08/2024		956		39			39		995	995			
100151063	ROSEVILLE	CA		05/08/2024		1,442		63			63		1,505	1,505			
100151064	MARLBORO	NJ		05/08/2024		11,516		(164)			(164)		11,352	11,352			
100151066	MARLBORO	NJ		05/08/2024		13,918		(198)			(198)		13,720	13,720			
100151067	WENDELL	NC		05/08/2024		850		11			11		861	861			
100151068	LAS VEGAS	NV		05/08/2024		1,258		72			72		1,330	1,330			
100151069	CAPITOLA	CA		05/08/2024		3,005		(61)			(61)		2,944	2,944			
100151071	ROSEVILLE	CA		05/08/2024		4,044		210			210		4,254	4,254			
100151073	HERRIMAN	UT		05/08/2024		1,267		(23)			(23)		1,244	1,244			
100151075	SANTAQUIN	UT		05/08/2024		1,221		(12)			(12)		1,209	1,209			
100151077	BAYSE	VA		05/08/2024		982		(19)			(19)		963	963			
100151078	PHOENIX	AZ		05/08/2024		1,186		(15)			(15)		1,171	1,171			
100151079	HIGHLANDS RANCH	CO		05/08/2024		1,042		(12)			(12)		1,030	1,030			
100151081	KEY BISCAYNE	FL		05/08/2024		2,194		3			3		2,197	2,197			
100151084	BOZEMAN	MT		05/08/2024		991		(13)			(13)		978	978			
100151087	SAN ANTONIO	TX		05/08/2024		2,077		(1)			(1)		2,076	2,076			
100151088	BELLA VISTA	AR		05/08/2024		3,584		154			154		3,738	3,738			
100151089	EDMONDS	WA		05/08/2024		1,822		11			11		1,833	1,833			
100151090	WARWICK	RI		05/08/2024		756		(13)			(13)		743	743			
100151091	PFLUGERVILLE	TX		05/08/2024		915		(13)			(13)		902	902			
100151092	SARGENT	TX		05/08/2024		3,203		15			15		3,218	3,218			
100151093	OLD TAPPAN	NJ		05/08/2024		1,390		(15)			(15)		1,375	1,375			
100151094	AUSTIN	TX		05/08/2024		1,632		(26)			(26)		1,606	1,606			
100151095	FORT WORTH	TX		05/08/2024		662		(17)			(17)		645	645			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151097	FREDERICKSBURG	VA		05/08/2024		890		(26)			(26)		864	864			
100151098	SAINT CLOUD	FL		05/08/2024		860		(5)			(5)		855	855			
100151099	CHARLOTTE	NC		05/08/2024		644		(15)			(15)		629	629			
100151100	ARLINGTON	TX		05/08/2024		12,462		(92)			(92)		12,370	12,370			
100151102	PFLUGERVILLE	TX		05/08/2024		787		(22)			(22)		765	765			
100151104	CHELSEA	ME		05/08/2024		676		(19)			(19)		657	657			
100151105	AUBREY	TX		05/08/2024		925		(18)			(18)		907	907			
100151106	MELBOURNE	FL		05/08/2024		744		(12)			(12)		732	732			
100151107	VAN ALSTYNE	TX		05/08/2024		792		(13)			(13)		779	779			
100151111	ACWORTH	GA		05/08/2024		786		(19)			(19)		767	767			
100151114	RIVERTON	UT		05/08/2024		1,321		(7)			(7)		1,314	1,314			
100151115	WORCESTER	MA		05/08/2024		1,671		(19)			(19)		1,652	1,652			
100151116	HUMMELSTOWN	PA		05/08/2024		870		(15)			(15)		855	855			
100151117	HAUULA	HI		05/08/2024		670		(17)			(17)		653	653			
100151120	LAKE FREDERICK	VA		05/08/2024		1,011		4			4		1,015	1,015			
100151122	SANTA FE	NM		05/08/2024		1,159		(19)			(19)		1,140	1,140			
100151126	STOCKTON	CA		05/08/2024		790		(17)			(17)		773	773			
100151127	MELISSA	TX		05/08/2024		987		(7)			(7)		980	980			
100151128	CRANDALL	TX		05/08/2024		932		12			12		944	944			
100151129	CYPRESS	TX		05/08/2024		675		(10)			(10)		665	665			
100151132	CAPE CORAL	FL		05/09/2024		1,119		(9)			(9)		1,110	1,110			
100151133	MEMPHIS	TN		05/09/2024		791		(20)			(20)		771	771			
100151134	CARVER	MA		05/09/2024		1,382		(33)			(33)		1,349	1,349			
100151135	VIRGINIA BEACH	VA		05/09/2024		2,484		(107)			(107)		2,377	2,377			
100151136	KEANSBURG	NJ		05/09/2024		363		(8)			(8)		355	355			
100151138	PRESCOTT	AZ		05/09/2024		1,209		(33)			(33)		1,176	1,176			
100151139	LADSON	SC		05/09/2024		1,084		(19)			(19)		1,065	1,065			
100151141	SARASOTA	FL		05/09/2024		668		(13)			(13)		655	655			
100151144	BRONX	NY		05/09/2024		1,649		(76)			(76)		1,573	1,573			
100151145	SEBASTIAN	FL		05/09/2024		680		(14)			(14)		666	666			
100151146	LONGBOAT KEY	FL		05/09/2024		2,239		(70)			(70)		2,169	2,169			
100151148	SAINT LOUIS	MO		05/09/2024		225		(17)			(17)		208	208			
100151149	HAZLETON	PA		05/09/2024		437		(24)			(24)		413	413			
100151155	ORLANDO	FL		05/09/2024		628		(29)			(29)		599	599			
100151156	AUSTIN	TX		05/09/2024		1,724		(18)			(18)		1,706	1,706			
100151157	ZEPHYRHILLS	FL		05/09/2024		1,359		(78)			(78)		1,281	1,281			
100151158	LAWRENCEVILLE	GA		05/09/2024		515		(21)			(21)		494	494			
100151161	ROANOKE	VA		05/09/2024		995		(42)			(42)		953	953			
100151162	POTTSTOWN	PA		05/09/2024		1,183		(47)			(47)		1,136	1,136			
100151163	ALEDO	TX		05/09/2024		962		(39)			(39)		923	923			
100151164	ATLANTA	GA		05/09/2024		7,086		(263)			(263)		6,823	6,823			
100151165	BALTIMORE	MD		05/09/2024		1,785		(78)			(78)		1,707	1,707			
100151166	ELMONT	NY		05/09/2024		1,157		(26)			(26)		1,131	1,131			
100151167	MOORPARK	CA		05/09/2024		7,370		(147)			(147)		7,223	7,223			
100151168	WOODSIDE	NY		05/09/2024		1,504		(46)			(46)		1,458	1,458			
100151169	RIVERSIDE	NJ		05/09/2024		850		(33)			(33)		817	817			
100151170	KUNKLETOWN	PA		05/09/2024		1,715		(22)			(22)		1,693	1,693			
100151172	RALEIGH	NC		05/09/2024		496		(19)			(19)		477	477			
100151174	IRVINE	CA		05/09/2024		4,007		(66)			(66)		3,941	3,941			
100151176	VICTORVILLE	CA		05/09/2024		446		(1)			(1)		445	445			
100151180	PUNTA GORDA	FL		05/10/2024		1,359		(24)			(24)		1,335	1,335			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151182	BOWIE	MD		05/10/2024		19,289		(384)			(384)		18,905	18,905			
100151184	MARYSVILLE	WA		05/10/2024		1,221		(21)			(21)		1,200	1,200			
100151186	BOTHELL	WA		05/10/2024		1,457		(17)			(17)		1,440	1,440			
100151188	VICTORVILLE	CA		05/10/2024		687		(19)			(19)		668	668			
100151191	NEW SMYRNA BEACH	FL		05/10/2024		830		(10)			(10)		820	820			
100151192	WINTER SPRINGS	FL		05/10/2024		531		(4)			(4)		527	527			
100151193	ANTIOCH	CA		05/10/2024		922		(25)			(25)		897	897			
100151195	MIAMI	FL		05/10/2024		1,301		(10)			(10)		1,291	1,291			
100151199	FRANKLIN	TN		05/10/2024		19,356		292			292		19,648	19,648			
100151200	ANNA	TX		05/10/2024		2,635		(59)			(59)		2,576	2,576			
100151201	FLAGSTAFF	AZ		05/10/2024		1,232		(29)			(29)		1,203	1,203			
100151202	EAGLE	ID		05/10/2024		1,109		(4)			(4)		1,105	1,105			
100151204	BROKEN ARROW	OK		05/10/2024		2,415		(4)			(4)		2,411	2,411			
100151205	BARSTOW	CA		05/10/2024		834		(6)			(6)		828	828			
100151206	GAINESVILLE	FL		05/10/2024		525		10			10		535	535			
100151207	FOREST HILL	TX		05/10/2024		2,046		(12)			(12)		2,034	2,034			
100151208	KILLEEN	TX		05/10/2024		499		1			1		500	500			
100151209	CIBOLO	TX		05/10/2024		816		31			31		847	847			
100151211	IDAHO FALLS	ID		05/10/2024		1,805		(1)			(1)		1,804	1,804			
100151212	WASHINGTON	DC		05/10/2024		1,067		11			11		1,078	1,078			
100151214	RALEIGH	NC		05/10/2024		821		4			4		825	825			
100151215	LAS VEGAS	NV		05/10/2024		2,423		118			118		2,541	2,541			
100151216	ANAHEIM	CA		05/10/2024		1,907		(6)			(6)		1,901	1,901			
100151217	SAINT AUGUSTINE	FL		05/10/2024		1,431		(30)			(30)		1,401	1,401			
100151218	FORT WASHINGTON	MD		05/10/2024		699		(8)			(8)		691	691			
100151219	MURPHY	NC		05/10/2024		818		(15)			(15)		803	803			
100151220	DENTON	TX		05/10/2024		7,615		(56)			(56)		7,559	7,559			
100151221	DURHAM	NC		05/10/2024		965		64			64		1,029	1,029			
100151222	FRANKLIN	MA		05/10/2024		2,272		12			12		2,284	2,284			
100151223	VANCOUVER	WA		05/10/2024		1,132		61			61		1,193	1,193			
100151224	EVERETT	WA		05/10/2024		1,573		73			73		1,646	1,646			
100151225	FORT WORTH	TX		05/10/2024		977		64			64		1,041	1,041			
100151226	WENDELL	NC		05/10/2024		1,028		41			41		1,069	1,069			
100151227	DENVER	CO		05/10/2024		1,521		(35)			(35)		1,486	1,486			
100151228	FORT WORTH	TX		05/10/2024		993		51			51		1,044	1,044			
100151229	POOLER	GA		05/10/2024		765		(21)			(21)		744	744			
100151230	GLASSBORO	NJ		05/10/2024		4,134		(65)			(65)		4,069	4,069			
100151231	DENTON	TX		05/10/2024		760		(12)			(12)		748	748			
100151232	CINCINNATI	OH		05/10/2024		716		(9)			(9)		707	707			
100151233	ROSEMOUNT	MN		05/10/2024		1,912		100			100		2,012	2,012			
100151234	ESTERO	FL		05/10/2024		4,928		(118)			(118)		4,810	4,810			
100151236	LONG BEACH	CA		05/10/2024		1,532		(10)			(10)		1,522	1,522			
100151237	FORT WORTH	TX		05/10/2024		1,276		54			54		1,330	1,330			
100151240	PLANO	TX		05/10/2024		1,041		(20)			(20)		1,021	1,021			
100151241	STAMFORD	CT		05/10/2024		1,391		(27)			(27)		1,364	1,364			
100151242	NAPERVILLE	IL		05/10/2024		1,012		(19)			(19)		993	993			
100151244	SANTA MARIA	CA		05/10/2024		1,087		6			6		1,093	1,093			
100151245	EAGLE LAKE	FL		05/10/2024		784		(1)			(1)		783	783			
100151246	SALT LAKE CITY	UT		05/10/2024		802		(13)			(13)		789	789			
100151247	EL PRADO	NM		05/10/2024		2,355		(2)			(2)		2,353	2,353			
100151249	SEABROOK ISLAND	SC		05/10/2024		1,661		(46)			(46)		1,615	1,615			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151250	FRISCO	TX		05/10/2024		4,778		(41)			(41)		4,737	4,737			
100151251	KISSIMMEE	FL		05/10/2024		753		(11)			(11)		742	742			
100151252	ATLANTA	GA		05/10/2024		738		(9)			(9)		729	729			
100151253	GLENDALE	AZ		05/10/2024		1,082		38			38		1,120	1,120			
100151256	VENICE	FL		05/10/2024		1,103		(8)			(8)		1,095	1,095			
100151259	FRESNO	CA		05/10/2024		781		(13)			(13)		768	768			
100151260	COLORADO SPRINGS	CO		05/10/2024		1,062		9			9		1,071	1,071			
100151261	ARLINGTON	VA		05/10/2024		789		(5)			(5)		784	784			
100151264	TOMBALL	TX		05/10/2024		623		(15)			(15)		608	608			
100151265	MIRAMAR BEACH	FL		05/10/2024		1,725		(45)			(45)		1,680	1,680			
100151266	KENNESAW	GA		05/10/2024		930		(19)			(19)		911	911			
100151268	CHARLOTTE	NC		05/10/2024		797		(12)			(12)		785	785			
100151270	LOWELL	MA		05/10/2024		1,474		(34)			(34)		1,440	1,440			
100151271	WAKE FOREST	NC		05/10/2024		806		3			3		809	809			
100151272	WINDERMERE	FL		05/10/2024		1,426		6			6		1,432	1,432			
100151273	CUMMING	GA		05/10/2024		1,245		(20)			(20)		1,225	1,225			
100151274	MATTHEWS	NC		05/10/2024		936		(11)			(11)		925	925			
100151277	SELBYVILLE	DE		05/10/2024		770		(17)			(17)		753	753			
100151278	ATLANTA	GA		05/10/2024		873		(18)			(18)		855	855			
100151279	SPRINGTOWN	TX		05/10/2024		790		(19)			(19)		771	771			
100151280	TUCSON	AZ		05/10/2024		570		(23)			(23)		547	547			
100151281	GARLAND	TX		05/10/2024		767		(5)			(5)		762	762			
100151282	LA QUINTA	CA		05/10/2024		1,105		(25)			(25)		1,080	1,080			
100151283	ANDERSON	SC		05/10/2024		1,074		(33)			(33)		1,041	1,041			
100151284	PASCO	WA		05/10/2024		1,138		(33)			(33)		1,105	1,105			
100151287	HUNTERSVILLE	NC		05/10/2024		1,234		(14)			(14)		1,220	1,220			
100151288	TRACY	CA		05/10/2024		1,050		(12)			(12)		1,038	1,038			
100151289	FORT LAUDERDALE	FL		05/10/2024		1,928		(17)			(17)		1,911	1,911			
100151290	DOWNINGTOWN	PA		05/10/2024		1,035		(5)			(5)		1,030	1,030			
100151291	RENO	NV		05/10/2024		815		(16)			(16)		799	799			
100151292	STALLINGS	NC		05/10/2024		772		(6)			(6)		766	766			
100151293	CHARLOTTE	NC		05/10/2024		760		(11)			(11)		749	749			
100151294	BALTIMORE	MD		05/10/2024		3,846		(34)			(34)		3,812	3,812			
100151295	SAINT AUGUSTINE	FL		05/10/2024		1,541		60			60		1,601	1,601			
100151296	FRESNO	TX		05/10/2024		1,593		58			58		1,651	1,651			
100151298	MOYOCK	NC		05/10/2024		740		4			4		744	744			
100151299	SEGUIN	TX		05/10/2024		800		32			32		832	832			
100151300	OKLAHOMA CITY	OK		05/10/2024		804		37			37		841	841			
100151301	MYRTLE BEACH	SC		05/10/2024		859		33			33		892	892			
100151302	MYRTLE BEACH	SC		05/10/2024		815		30			30		845	845			
100151303	WESLEY CHAPEL	FL		05/10/2024		762		6			6		768	768			
100151304	WINCHESTER	CA		05/10/2024		1,161		29			29		1,190	1,190			
100151305	ASHEVILLE	NC		05/10/2024		4,955		18			18		4,973	4,973			
100151306	ROSEVILLE	CA		05/10/2024		1,075		42			42		1,117	1,117			
100151307	BAKERSFIELD	CA		05/10/2024		1,247		62			62		1,309	1,309			
100151308	KYLE	TX		05/10/2024		773		2			2		775	775			
100151309	BELLEVIEW	FL		05/10/2024		912		75			75		987	987			
100151310	LEBANON	TN		05/10/2024		778		54			54		832	832			
100151312	DALLAS	GA		05/10/2024		1,452		57			57		1,509	1,509			
100151313	NAPLES	FL		05/10/2024		1,010		36			36		1,046	1,046			
100151314	COLLEGE STATION	TX		05/10/2024		843		31			31		874	874			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151315	MYRTLE BEACH	SC		05/10/2024		940		47			47		987	987			
100151316	RICHMOND	TX		05/10/2024		1,837		87			87		1,924	1,924			
100151317	HOUSTON	TX		05/10/2024		853		49			49		902	902			
100151318	FRESNO	TX		05/10/2024		875		44			44		919	919			
100151319	CLEARFIELD	UT		05/10/2024		1,188		(14)			(14)		1,174	1,174			
100151320	RIVERTON	UT		05/10/2024		1,797		(45)			(45)		1,752	1,752			
100151321	DALLAS	GA		05/10/2024		978		62			62		1,040	1,040			
100151322	SAN ANTONIO	TX		05/10/2024		1,009		69			69		1,078	1,078			
100151323	ST GEORGE	UT		05/10/2024		2,267		(9)			(9)		2,258	2,258			
100151325	EAGLE MOUNTAIN	UT		05/10/2024		1,085		(8)			(8)		1,077	1,077			
100151326	CUMMING	GA		05/10/2024		1,479		6			6		1,485	1,485			
100151327	NEW BRAUNFELS	TX		05/10/2024		863		52			52		915	915			
100151330	WEEKI WACHEE	FL		05/10/2024		2,461		(59)			(59)		2,402	2,402			
100151333	EASTON	MD		05/10/2024		648		(8)			(8)		640	640			
100151334	RALEIGH	NC		05/10/2024		1,117		4			4		1,121	1,121			
100151335	FRESNO	CA		05/10/2024		1,263		(15)			(15)		1,248	1,248			
100151336	RALEIGH	NC		05/10/2024		1,129		9			9		1,138	1,138			
100151337	SAN FRANCISCO	CA		05/10/2024		654		23			23		677	677			
100151338	RALEIGH	NC		05/10/2024		935		(7)			(7)		928	928			
100151339	RALEIGH	NC		05/10/2024		770		16			16		786	786			
100151340	MANTECA	CA		05/10/2024		1,339		(33)			(33)		1,306	1,306			
100151341	SAN FRANCISCO	CA		05/10/2024		1,067		57			57		1,124	1,124			
100151343	MCDONOUGH	GA		05/10/2024		699		(4)			(4)		695	695			
100151344	CHANDLER	AZ		05/10/2024		1,562		36			36		1,598	1,598			
100151345	RALEIGH	NC		05/10/2024		793		19			19		812	812			
100151346	NEW ORLEANS	LA		05/10/2024		4,808		(83)			(83)		4,725	4,725			
100151347	DAVENPORT	FL		05/10/2024		797		11			11		808	808			
100151349	SURF CITY	NC		05/10/2024		1,948		(1)			(1)		1,947	1,947			
100151350	ATLANTA	GA		05/10/2024		1,722		(7)			(7)		1,715	1,715			
100151351	CARTERSVILLE	GA		05/10/2024		732		9			9		741	741			
100151352	RANCHO CORDOVA	CA		05/10/2024		2,327		92			92		2,419	2,419			
100151353	GULFPORT	FL		05/10/2024		632		(18)			(18)		614	614			
100151354	LEES SUMMIT	MO		05/10/2024		651		(11)			(11)		640	640			
100151355	BAKERSFIELD	CA		05/10/2024		998		(16)			(16)		982	982			
100151357	MISSOURI CITY	TX		05/10/2024		2,549		(12)			(12)		2,537	2,537			
100151358	CHARLOTTE	NC		05/10/2024		797		3			3		800	800			
100151360	LUMBERTON	NJ		05/10/2024		876		(17)			(17)		859	859			
100151362	LYNNWOOD	WA		05/10/2024		1,684		5			5		1,689	1,689			
100151363	SOUTH JORDAN	UT		05/10/2024		1,025		(5)			(5)		1,020	1,020			
100151364	EUGENE	OR		05/10/2024		851		(15)			(15)		836	836			
100151365	SURPRISE	AZ		05/10/2024		816		(10)			(10)		806	806			
100151366	HUTTO	TX		05/10/2024		773		(13)			(13)		760	760			
100151367	LEANDER	TX		05/10/2024		810		(13)			(13)		797	797			
100151368	WOODLAND	CA		05/10/2024		869		(14)			(14)		855	855			
100151369	RATHDRUM	ID		05/10/2024		989		(16)			(16)		973	973			
100151370	KILLEEN	TX		05/10/2024		631		(5)			(5)		626	626			
100151372	IDAHO FALLS	ID		05/10/2024		694		(12)			(12)		682	682			
100151373	GRAND LAKE	CO		05/10/2024		1,390		(17)			(17)		1,373	1,373			
100151375	JARRELL	TX		05/10/2024		3,410		(76)			(76)		3,334	3,334			
100151376	HENDERSON	NV		05/10/2024		797		(14)			(14)		783	783			
100151377	WAKE FOREST	NC		05/10/2024		866		(1)			(1)		865	865			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151378	DENTON	TX		05/10/2024		841		(10)			(10)		831	831			
100151379	TOOELE	UT		05/10/2024		862		10			10		872	872			
100151380	MILTON	GA		05/10/2024		1,266		5			5		1,271	1,271			
100151381	KATY	TX		05/10/2024		601		(7)			(7)		594	594			
100151382	AUBREY	TX		05/10/2024		721		(9)			(9)		712	712			
100151383	MIAMI	FL		05/10/2024		1,889		7			7		1,896	1,896			
100151384	STEPHENS CITY	VA		05/10/2024		596		(16)			(16)		580	580			
100151385	HOUSTON	TX		05/10/2024		1,110		(7)			(7)		1,103	1,103			
100151386	MESQUITE	TX		05/10/2024		734		(17)			(17)		717	717			
100151388	BELMONT	NC		05/10/2024		1,077		(9)			(9)		1,068	1,068			
100151389	TURLOCK	CA		05/10/2024		839		(18)			(18)		821	821			
100151390	HARRISBURG	PA		05/10/2024		692		(7)			(7)		685	685			
100151391	INDIANAPOLIS	IN		05/10/2024		1,147		(29)			(29)		1,118	1,118			
100151392	INDIANAPOLIS	IN		05/10/2024		634		(16)			(16)		618	618			
100151393	COROLLA	NC		05/10/2024		1,064		(27)			(27)		1,037	1,037			
100151394	ELLIJAY	GA		05/10/2024		938		(5)			(5)		933	933			
100151396	LOS ANGELES	CA		05/10/2024		8,131		(181)			(181)		7,950	7,950			
100151398	RICHMOND	VA		05/10/2024		895		(21)			(21)		874	874			
100151400	NEWARK	NJ		05/10/2024		1,192		(12)			(12)		1,180	1,180			
100151401	READING	PA		05/10/2024		678		(15)			(15)		663	663			
100151403	PARON	AR		05/10/2024		793		(25)			(25)		768	768			
100151404	NORWOOD	OH		05/10/2024		628		(6)			(6)		622	622			
100151405	LOS ANGELES	CA		05/10/2024		1,142		1			1		1,143	1,143			
100151406	ROYERSFORD	PA		05/10/2024		1,035		(2)			(2)		1,033	1,033			
100151408	MARION	NC		05/10/2024		21,386		(366)			(366)		21,020	21,020			
100151410	EAST WENATCHEE	WA		05/10/2024		3,853		(70)			(70)		3,783	3,783			
100151412	NAGS HEAD	NC		05/10/2024		4,199		(7)			(7)		4,192	4,192			
100151413	PANAMA CITY BEACH	FL		05/10/2024		1,022		(15)			(15)		1,007	1,007			
100151414	MOREHEAD CITY	NC		05/10/2024		1,188		(24)			(24)		1,164	1,164			
100151417	TAMPA	FL		05/10/2024		1,236		(12)			(12)		1,224	1,224			
100151418	FORT WORTH	TX		05/10/2024		1,220		(23)			(23)		1,197	1,197			
100151420	EVERETT	WA		05/10/2024		49,849		1,630			1,630		51,479	51,479			
100151421	RENTON	WA		05/10/2024		1,366		24			24		1,390	1,390			
100151422	HORSESHOE BAY	TX		05/10/2024		960		(23)			(23)		937	937			
100151423	BOTHELL	WA		05/10/2024		42,333		1,404			1,404		43,737	43,737			
100151425	FREDERICK	MD		05/10/2024		1,704		(35)			(35)		1,669	1,669			
100151426	AURORA	IL		05/10/2024		612		(1)			(1)		611	611			
100151427	MORENO VALLEY	CA		05/10/2024		1,204		(16)			(16)		1,188	1,188			
100151428	EGG HARBOR CITY	NJ		05/10/2024		453		(3)			(3)		450	450			
100151429	QUAKERTOWN	PA		05/10/2024		966		(24)			(24)		942	942			
100151430	MONROE	NC		05/10/2024		921		3			3		924	924			
100151431	CORNELIUS	NC		05/10/2024		752		(12)			(12)		740	740			
100151432	MELBOURNE	FL		05/10/2024		746		(16)			(16)		730	730			
100151435	LYNDEN	WA		05/10/2024		1,064		6			6		1,070	1,070			
100151436	KISSIMMEE	FL		05/10/2024		547		12			12		559	559			
100151437	COMPTON	CA		05/10/2024		1,744		30			30		1,774	1,774			
100151438	CEDAR PARK	TX		05/10/2024		1,300		2			2		1,302	1,302			
100151439	KAILUA-KONA	HI		05/10/2024		2,395		5			5		2,400	2,400			
100151441	APEX	NC		05/10/2024		939		(10)			(10)		929	929			
100151443	REHOBOTH BEACH	DE		05/10/2024		1,317		(5)			(5)		1,312	1,312			
100151444	MOORESVILLE	NC		05/10/2024		645		2			2		647	647			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151446	HOUSTON	TX		05/10/2024		1,561		4			4		1,565	1,565			
100151447	HONOLULU	HI		05/10/2024		1,295		(21)			(21)		1,274	1,274			
100151448	SARASOTA	FL		05/10/2024		953		4			4		957	957			
100151450	SAVANNAH	GA		05/10/2024		1,508		(17)			(17)		1,491	1,491			
100151452	DULUTH	GA		05/10/2024		740		(12)			(12)		728	728			
100151453	GOLD CANYON	AZ		05/10/2024		863		(7)			(7)		856	856			
100151455	LOS ANGELES	CA		05/10/2024		1,921		(28)			(28)		1,893	1,893			
100151457	LATHROP	CA		05/10/2024		2,616		(44)			(44)		2,572	2,572			
100151458	CHARLOTTE	NC		05/10/2024		835		(9)			(9)		826	826			
100151460	CARMICHAEL	CA		05/10/2024		1,003		(12)			(12)		991	991			
100151461	FORNEY	TX		05/10/2024		1,318		(28)			(28)		1,290	1,290			
100151462	INDEPENDENCE	OR		05/10/2024		26,987		247			247		27,234	27,234			
100151463	SAN DIEGO	CA		05/10/2024		37,076		(559)			(559)		36,517	36,517			
100151464	THE VILLAGES	FL		05/10/2024		600		(9)			(9)		591	591			
100151466	SPRINGFIELD	GA		05/10/2024		711		9			9		720	720			
100151467	JURUPA VALLEY	CA		05/10/2024		1,685		(34)			(34)		1,651	1,651			
100151468	ATLANTA	GA		05/10/2024		558		1			1		559	559			
100151469	PARKER	CO		05/10/2024		1,470		109			109		1,579	1,579			
100151471	RED BANK	NJ		05/10/2024		1,279		(31)			(31)		1,248	1,248			
100151473	LAGRANGE	GA		05/10/2024		736		(11)			(11)		725	725			
100151474	RADCLIFF	KY		05/10/2024		445		3			3		448	448			
100151476	HIGHLAND	UT		05/10/2024		1,090		73			73		1,163	1,163			
100151477	CUMMING	GA		05/10/2024		896		(18)			(18)		878	878			
100151479	BRUNSWICK	GA		05/10/2024		644		3			3		647	647			
100151481	YUKON	OK		05/10/2024		877		23			23		900	900			
100151484	HUTTO	TX		05/10/2024		744		(12)			(12)		732	732			
100151485	RANCHO SANTA MARGARITA	CA		05/10/2024		826		(13)			(13)		813	813			
100151486	ROSENBERG	TX		05/10/2024		9,949		(77)			(77)		9,872	9,872			
100151487	SPRING	TX		05/10/2024		641		6			6		647	647			
100151488	WEST ORANGE	NJ		05/10/2024		1,023		(9)			(9)		1,014	1,014			
100151489	WESTPORT	WA		05/10/2024		1,467		9			9		1,476	1,476			
100151490	SAN ANTONIO	TX		05/10/2024		845		33			33		878	878			
100151491	LAS VEGAS	NV		05/10/2024		3,367		330			330		3,697	3,697			
100151492	VANCOUVER	WA		05/10/2024		1,022		(19)			(19)		1,003	1,003			
100151493	COCOA BEACH	FL		05/10/2024		2,464		(28)			(28)		2,436	2,436			
100151494	CLAYTON	NC		05/10/2024		1,567		53			53		1,620	1,620			
100151495	ROUND ROCK	TX		05/10/2024		1,045							1,045	1,045			
100151498	WASILLA	AK		05/10/2024		1,791		(31)			(31)		1,760	1,760			
100151500	HENDERSON	NV		05/10/2024		1,228		(16)			(16)		1,212	1,212			
100151501	MONROE	NC		05/10/2024		843		(12)			(12)		831	831			
100151502	DENTON	TX		05/10/2024		761		(13)			(13)		748	748			
100151504	ORLANDO	FL		05/10/2024		1,797		(39)			(39)		1,758	1,758			
100151505	HENDERSON	NV		05/10/2024		856		59			59		915	915			
100151506	MONROE	NC		05/10/2024		1,030		55			55		1,085	1,085			
100151507	CAPE CORAL	FL		05/10/2024		916		60			60		976	976			
100151508	SAN MARCOS	TX		05/10/2024		861		48			48		909	909			
100151509	MANTECA	CA		05/10/2024		127,196		2,162			2,162		129,358	129,358			
100151510	CHARLOTTE	NC		05/10/2024		745		(18)			(18)		727	727			
100151511	IDAHO FALLS	ID		05/10/2024		1,184		(25)			(25)		1,159	1,159			
100151512	KISSIMMEE	FL		05/10/2024		840		(2)			(2)		838	838			
100151513	CHANDLER	AZ		05/10/2024		513		(1)			(1)		512	512			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151514	LAVEEN	AZ		05/10/2024		834		(5)			(5)		829	829			
100151516	CLERMONT	FL		05/10/2024		2,355		(49)			(49)		2,306	2,306			
100151517	RIVIERA BEACH	FL		05/10/2024		1,719		(4)			(4)		1,715	1,715			
100151519	LATHROP	CA		05/10/2024		1,455		(26)			(26)		1,429	1,429			
100151520	LAS VEGAS	NV		05/10/2024		676		(3)			(3)		673	673			
100151521	CANYON LAKE	CA		05/10/2024		1,060		(14)			(14)		1,046	1,046			
100151522	NORRIDGE	IL		05/10/2024		712		(15)			(15)		697	697			
100151523	PORTLAND	OR		05/10/2024		5,438		(77)			(77)		5,361	5,361			
100151524	CLEARWATER	FL		05/10/2024		843		8			8		851	851			
100151525	VICTORVILLE	CA		05/10/2024		843		(14)			(14)		829	829			
100151526	PORT SAINT LUCIE	FL		05/10/2024		4,240		(60)			(60)		4,180	4,180			
100151527	FAYETTEVILLE	AR		05/10/2024		792		(4)			(4)		788	788			
100151528	LORENA	TX		05/10/2024		1,638		44			44		1,682	1,403		(279)	(279)
100151529	PORTSMOUTH	VA		05/10/2024		607		(12)			(12)		595	595			
100151530	ROSENBERG	TX		05/10/2024		836		47			47		883	883			
100151531	TAMPA	FL		05/10/2024		645		(5)			(5)		640	640			
100151533	LAKEVILLE	MN		05/10/2024		1,043		62			62		1,105	1,105			
100151534	LAKEVILLE	MN		05/10/2024		1,035		62			62		1,097	1,097			
100151535	CHARLOTTE	NC		05/10/2024		1,568		(30)			(30)		1,538	1,538			
100151536	NEW BRAUNFELS	TX		05/10/2024		1,820		137			137		1,957	1,957			
100151537	ROSEVILLE	CA		05/10/2024		1,202		74			74		1,276	1,276			
100151539	FORT WORTH	TX		05/10/2024		867		51			51		918	918			
100151540	BRYAN	TX		05/10/2024		619		27			27		646	646			
100151541	LAS VEGAS	NV		05/10/2024		1,026		65			65		1,091	1,091			
100151543	BRADENTON	FL		05/10/2024		1,227		73			73		1,300	1,300			
100151544	TAMPA	FL		05/10/2024		649		4			4		653	653			
100151545	SAVANNAH	GA		05/10/2024		794		(17)			(17)		777	777			
100151546	HENDERSON	NV		05/10/2024		961		58			58		1,019	1,019			
100151548	KATY	TX		05/10/2024		1,925		73			73		1,998	1,998			
100151549	OVIEDO	FL		05/10/2024		1,490		(15)			(15)		1,475	1,475			
100151552	VICTORVILLE	CA		05/10/2024		1,188		114			114		1,302	1,302			
100151553	NASHVILLE	TN		05/10/2024		978		(14)			(14)		964	964			
100151554	LAKE WALES	FL		05/10/2024		645		17			17		662	662			
100151555	WASHINGTON	DC		05/10/2024		1,409		21			21		1,430	1,430			
100151556	MIAMI LAKES	FL		05/10/2024		642		(7)			(7)		635	635			
100151557	TAVERNIER	FL		05/10/2024		953		(20)			(20)		933	933			
100151558	SPANAWAY	WA		05/10/2024		1,024		(6)			(6)		1,018	1,018			
100151559	HEALDSBURG	CA		05/10/2024		54,079		(1,224)			(1,224)		52,855	52,855			
100151561	KENT	WA		05/10/2024		952		(12)			(12)		940	940			
100151562	MC KINNEY	TX		05/10/2024		6,004		(48)			(48)		5,956	5,956			
100151564	MCKINNEY	TX		05/10/2024		767		(11)			(11)		756	756			
100151565	SAINT JOHNS	FL		05/10/2024		7,007		(130)			(130)		6,877	6,877			
100151566	LOGANVILLE	GA		05/10/2024		1,007		27			27		1,034	1,034			
100151568	SAINT CLOUD	FL		05/10/2024		621		(9)			(9)		612	612			
100151570	LAKELAND	FL		05/10/2024		689		(12)			(12)		677	677			
100151571	LAWRENCEVILLE	GA		05/10/2024		1,106		(19)			(19)		1,087	1,087			
100151572	ANAHEIM	CA		05/10/2024		78,705		672			672		79,377	79,377			
100151574	FAIRPLAY	CO		05/10/2024		2,101		18			18		2,119	2,119			
100151576	BROOKHAVEN	GA		05/10/2024		1,742		(28)			(28)		1,714	1,714			
100151577	MILFORD	DE		05/10/2024		1,892		(26)			(26)		1,866	1,866			
100151579	LAS VEGAS	NV		05/10/2024		962		(14)			(14)		948	948			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151585	AUSTIN	TX		05/10/2024		1,017		(13)			(13)		1,004	1,004			
100151587	VICTORVILLE	CA		05/10/2024		1,934		74			74		2,008	2,008			
100151588	GLENSHAW	PA		05/10/2024		3,443		(55)			(55)		3,388	3,388			
100151589	ATLANTIC CITY	NJ		05/10/2024		418		(7)			(7)		411	411			
100151590	ATTLEBORO	MA		05/10/2024		1,022		(7)			(7)		1,015	1,015			
100151592	TAMPA	FL		05/10/2024		587		17			17		604	604			
100151593	KYLE	TX		05/10/2024		689		(4)			(4)		685	685			
100151594	POOLER	GA		05/10/2024		830		(15)			(15)		815	815			
100151595	SAN BERNARDINO	CA		05/10/2024		862		(18)			(18)		844	844			
100151596	RANCHO CORDOVA	CA		05/10/2024		1,268		60			60		1,328	1,328			
100151597	PORT SAINT LUCIE	FL		05/10/2024		716		(12)			(12)		704	704			
100151598	LATHROP	CA		05/10/2024		1,523		(28)			(28)		1,495	1,495			
100151600	SURPRISE	AZ		05/10/2024		755		(12)			(12)		743	743			
100151602	ORANGE BEACH	AL		05/10/2024		895		(21)			(21)		874	874			
100151603	HESPERIA	CA		05/10/2024		1,137		(17)			(17)		1,120	1,120			
100151604	GARLAND	TX		05/10/2024		3,254		(11)			(11)		3,243	3,243			
100151606	MIDVALE	UT		05/10/2024		1,044		(9)			(9)		1,035	1,035			
100151608	ORLANDO	FL		05/10/2024		636		(10)			(10)		626	626			
100151610	FYFFE	AL		05/10/2024		1,344							1,344	1,344			
100151611	LAWRENCEVILLE	GA		05/10/2024		759		(10)			(10)		749	749			
100151613	WESTFIELD	IN		05/10/2024		676		(13)			(13)		663	663			
100151614	ATLANTA	GA		05/10/2024		681		(5)			(5)		676	676			
100151615	BIRMINGHAM	AL		05/10/2024		680		(14)			(14)		666	666			
100151616	MONTGOMERY	TX		05/10/2024		3,794		(66)			(66)		3,728	3,728			
100151617	BATON ROUGE	LA		05/10/2024		897							897	897			
100151618	SMYRNA	GA		05/10/2024		597		5			5		602	602			
100151619	SARASOTA	FL		05/10/2024		2,296		87			87		2,383	2,383			
100151620	RENTON	WA		05/10/2024		1,767		(26)			(26)		1,741	1,741			
100151621	GEORGETOWN	TX		05/10/2024		821							821	821			
100151623	HUTTO	TX		05/10/2024		836		(5)			(5)		831	831			
100151624	JERSEY CITY	NJ		05/10/2024		1,936		(36)			(36)		1,900	1,900			
100151625	RILEYVILLE	VA		05/10/2024		729		(12)			(12)		717	717			
100151626	LAS VEGAS	NV		05/10/2024		848		(11)			(11)		837	837			
100151627	MESA	AZ		05/10/2024		1,250		(21)			(21)		1,229	1,229			
100151628	ANTIOCH	TN		05/10/2024		939		(2)			(2)		937	937			
100151629	MONROE	NC		05/10/2024		1,960		(8)			(8)		1,952	1,952			
100151630	ROWLETT	TX		05/10/2024		883		(15)			(15)		868	868			
100151631	TOWNSEND	GA		05/10/2024		731		(3)			(3)		728	728			
100151632	FAYETTEVILLE	AR		05/10/2024		1,536		(19)			(19)		1,517	1,517			
100151635	LUSBY	MD		05/10/2024		601		(6)			(6)		595	595			
100151638	JARRELL	TX		05/10/2024		851		(14)			(14)		837	837			
100151640	BOWIE	MD		05/10/2024		1,067		(27)			(27)		1,040	1,040			
100151641	CASA GRANDE	AZ		05/10/2024		990		10			10		1,000	1,000			
100151642	COLUMBUS	OH		05/10/2024		1,268		(28)			(28)		1,240	1,240			
100151645	FORT WORTH	TX		05/10/2024		1,110		(5)			(5)		1,105	1,105			
100151646	SEQUIM	WA		05/10/2024		815		(8)			(8)		807	807			
100151648	CELINA	TX		05/10/2024		1,519		(5)			(5)		1,514	1,514			
100151649	ORLANDO	FL		05/10/2024		2,385		(38)			(38)		2,347	2,347			
100151651	HASLET	TX		05/10/2024		758		9			9		767	767			
100151652	WATCHUNG	NJ		05/10/2024		764		(16)			(16)		748	748			
100151653	GARDEN CITY	UT		05/10/2024		2,877		23			23		2,900	2,900			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151654	GRAIN VALLEY	MO		05/10/2024		615		(14)			(14)		601	601			
100151655	FRONT ROYAL	VA		05/10/2024		780		(4)			(4)		776	776			
100151656	SUMMERVILLE	SC		05/10/2024		2,300		(15)			(15)		2,285	2,285			
100151657	FORT WORTH	TX		05/10/2024		814		17			17		831	831			
100151658	COLORADO SPRINGS	CO		05/10/2024		766		(6)			(6)		760	760			
100151660	CHARLOTTE	NC		05/10/2024		594		(15)			(15)		579	579			
100151661	GORDONSVILLE	VA		05/10/2024		590		(2)			(2)		588	588			
100151662	HUTTO	TX		05/10/2024		845		7			7		852	852			
100151663	SHELTON	CT		05/10/2024		750		(4)			(4)		746	746			
100151666	JEANNETTE	PA		05/10/2024		880		(4)			(4)		876	876			
100151667	LYNCHBURG	VA		05/10/2024		701		(5)			(5)		696	696			
100151668	SURPRISE	AZ		05/10/2024		742		(7)			(7)		735	735			
100151670	SURPRISE	AZ		05/10/2024		742		(7)			(7)		735	735			
100151671	ASHBURN	VA		05/10/2024		792		10			10		802	802			
100151672	DALLAS	TX		05/10/2024		4,344		(86)			(86)		4,258	4,258			
100151673	NEW ALBANY	IN		05/10/2024		705		(2)			(2)		703	703			
100151675	CASA GRANDE	AZ		05/10/2024		627		3			3		630	630			
100151676	TYBEE ISLAND	GA		05/10/2024		1,534		9			9		1,543	1,543			
100151677	BELLEAIR BEACH	FL		05/10/2024		1,672		19			19		1,691	1,691			
100151681	COLLEYVILLE	TX		05/10/2024		3,245		8			8		3,253	3,253			
100151682	WASHINGTON	DC		05/10/2024		1,765		(13)			(13)		1,752	1,752			
100151685	FLOWER MOUND	TX		05/10/2024		807		(12)			(12)		795	795			
100151686	DENVER	CO		05/10/2024		1,899		75			75		1,974	1,974			
100151687	DECATUR	GA		05/10/2024		1,140		7			7		1,147	1,147			
100151690	OCEANSIDE	CA		05/10/2024		1,846		(32)			(32)		1,814	1,814			
100151691	PORT SAINT LUCIE	FL		05/10/2024		1,297		52			52		1,349	1,349			
100151692	MARIETTA	GA		05/10/2024		974		(1)			(1)		973	973			
100151693	BUDA	TX		05/10/2024		871		14			14		885	885			
100151694	CLEARWATER	FL		05/10/2024		632		8			8		640	640			
100151696	MABLETON	GA		05/10/2024		4,451		12			12		4,463	4,463			
100151698	SALT LAKE CITY	UT		05/10/2024		851		6			6		857	857			
100151699	GAINESVILLE	GA		05/10/2024		985		(1)			(1)		984	984			
100151701	POINCIANA	FL		05/10/2024		1,820		53			53		1,873	1,873			
100151702	MONROE	NC		05/10/2024		1,151		2			2		1,153	1,153			
100151705	FRESNO	TX		05/10/2024		1,425		(6)			(6)		1,419	1,419			
100151706	LOS ANGELES	CA		05/10/2024		980		(6)			(6)		974	974			
100151710	TRENTON	NJ		05/10/2024		303		(18)			(18)		285	285			
100151711	PHOENIX	AZ		05/10/2024		802		12			12		814	814			
100151712	KILLDEER	ND		05/10/2024		580		(15)			(15)		565	565			
100151714	BERKELEY	CA		05/10/2024		13,840		196			196		14,036	14,036			
100151715	KANSAS CITY	KS		05/10/2024		517		(32)			(32)		485	485			
100151718	KANSAS CITY	KS		05/10/2024		526		(29)			(29)		497	497			
100151719	KILLDEER	ND		05/10/2024		610		(19)			(19)		591	591			
100151720	WESTWOOD	NJ		05/10/2024		1,478		(7)			(7)		1,471	1,471			
100151722	MIAMI	FL		05/10/2024		14,223		(333)			(333)		13,890	13,890			
100151724	LOS ANGELES	CA		05/10/2024		1,499		(36)			(36)		1,463	1,463			
100151726	HOUSTON	TX		05/10/2024		187		(28)			(28)		159	159			
100151729	MUNDELEIN	IL		05/10/2024		662		(22)			(22)		640	640			
100151730	PITTSBURGH	PA		05/10/2024		961		(32)			(32)		929	929			
100151731	DAVENPORT	FL		05/10/2024		422		(14)			(14)		408	408			
100151735	FORT WORTH	TX		05/10/2024		1,426		(86)			(86)		1,340	1,340			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151736	SAINT PETERSBURG	FL		05/10/2024		335		(3)			(3)		332	332			
100151738	RIO LINDA	CA		05/10/2024		4							4	4			
100151739	LUNENBURG	MA		05/10/2024		4,811		(11)			(11)		4,800	4,800			
100151742	ARLINGTON	TX		05/10/2024		542		(22)			(22)		520	520			
100151743	LAS VEGAS	NV		05/10/2024		871		21			21		892	892			
100151745	CUTLER BAY	FL		05/10/2024		818		12			12		830	830			
100151746	LOS ANGELES	CA		05/10/2024		898		(13)			(13)		885	885			
100151747	LOS ANGELES	CA		05/10/2024		885		(18)			(18)		867	867			
100151748	LARGO	FL		05/10/2024		404		(4)			(4)		400	400			
100151749	SAN ANTONIO	TX		05/10/2024		307		11			11		318	318			
100151750	CLEARLAKE	CA		05/10/2024		1,270		(42)			(42)		1,228	1,228			
100151753	LAS VEGAS	NV		05/10/2024		857		25			25		882	882			
100151755	FORT MYERS	FL		05/10/2024		490		22			22		512	512			
100151756	ROSCOE	IL		05/10/2024		435		(16)			(16)		419	419			
100151757	SYLMAR	CA		05/10/2024		2,332		(29)			(29)		2,303	2,303			
100151758	LOS ANGELES AREA OF CHATSWORT	CA		05/10/2024		1,036		(21)			(21)		1,015	1,015			
100151760	JASPER	IN		05/10/2024		212		(15)			(15)		197	197			
100151761	LAKE CHARLES	LA		05/10/2024		401		5			5		406	406			
100151762	BUFFALO	MN		05/10/2024		783		(10)			(10)		773	773			
100151764	WOODLAKE	CA		05/10/2024		343		(11)			(11)		332	332			
100151765	APPLE VALLEY	CA		05/10/2024		308		(13)			(13)		295	295			
100151766	KATY	TX		05/10/2024		2,623		(34)			(34)		2,589	2,589			
100151767	DURHAM	NC		05/10/2024		362		(20)			(20)		342	342			
100151768	CROSBY	TX		05/10/2024		763		(28)			(28)		735	735			
100151769	TAMPA	FL		05/10/2024		299		(14)			(14)		285	285			
100151770	PALMDALE	CA		05/10/2024		1,642		(37)			(37)		1,605	1,605			
100151771	BETHESDA	MD		05/10/2024		2,138		(41)			(41)		2,097	2,097			
100151773	MILLBURY	MA		05/10/2024		1,337		(13)			(13)		1,324	1,324			
100151774	COLUMBUS	GA		05/10/2024		344		6			6		350	350			
100151775	TAMPA	FL		05/10/2024		1,114		2			2		1,116	1,116			
100151776	HAGERSTOWN	MD		05/10/2024		423		(13)			(13)		410	410			
100151778	LOS ANGELES	CA		05/10/2024		965		(14)			(14)		951	951			
100151779	ORLANDO	FL		05/10/2024		444		(11)			(11)		433	433			
100151780	BROWNSVILLE	TX		05/10/2024		564		(31)			(31)		533	533			
100151781	HOLLYWOOD	FL		05/10/2024		343		(2)			(2)		341	341			
100151782	ROCKVILLE	MD		05/10/2024		1,664		11			11		1,675	1,675			
100151783	BETHESDA	MD		05/10/2024		2,136		(45)			(45)		2,091	2,091			
100151784	LOS ANGELES	CA		05/10/2024		630		(21)			(21)		609	609			
100151785	HOPE MILLS	NC		05/10/2024		269		(8)			(8)		261	261			
100151786	LOS ANGELES	CA		05/10/2024		2,906		(132)			(132)		2,774	2,774			
100151787	FORT MYERS	FL		05/10/2024		527		(29)			(29)		498	498			
100151788	BOWIE	MD		05/10/2024		749		(13)			(13)		736	736			
100151791	LAS VEGAS	NV		05/10/2024		241		(18)			(18)		223	223			
100151792	CLEVELAND	OH		05/10/2024		492		(15)			(15)		477	477			
100151793	KISSIMMEE	FL		05/10/2024		626		11			11		637	637			
100151794	DECATUR	TX		05/10/2024		290		(17)			(17)		273	273			
100151796	EAST FALMOUTH	MA		05/10/2024		85,637		(265)			(265)		85,372	85,372			
100151797	PEARLAND	TX		05/10/2024		411		(27)			(27)		384	384			
100151798	SAN ANTONIO	TX		05/10/2024		1,472		11			11		1,483	1,483			
100151799	NEW ORLEANS	LA		05/10/2024		813		40			40		853	853			
100151800	NEVADA CITY	CA		05/10/2024		613		(16)			(16)		597	597			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151802	WASHINGTON	DC		05/10/2024		1,798		(11)			(11)		1,787	1,787			
100151803	PALMDALE	CA		05/10/2024		1,129							1,129	1,129			
100151804	HUMBLE	TX		05/10/2024		613		(28)			(28)		585	585			
100151805	SANGER	TX		05/10/2024		1,714		(54)			(54)		1,660	1,660			
100151807	COLUMBUS	OH		05/10/2024		338		(10)			(10)		328	328			
100151808	LILBURN	GA		05/10/2024		642		(18)			(18)		624	624			
100151809	BALTIMORE	MD		05/10/2024		333		(10)			(10)		323	323			
100151810	BALTIMORE	MD		05/10/2024		345		(19)			(19)		326	326			
100151811	CHICAGO	IL		05/10/2024		725		(18)			(18)		707	707			
100151812	PHOENIX	AZ		05/10/2024		674		(15)			(15)		659	659			
100151813	ATLANTA	GA		05/10/2024		954		(35)			(35)		919	919			
100151814	PASADENA	TX		05/10/2024		309		(21)			(21)		288	288			
100151815	BAKERSFIELD	CA		05/10/2024		676							676	676			
100151817	PASADENA	TX		05/10/2024		462		(18)			(18)		444	444			
100151822	PEYTON	CO		05/10/2024		956		(30)			(30)		926	926			
100151823	BROOKLYN	MD		05/10/2024		351		(3)			(3)		348	348			
100151825	INDIANAPOLIS	IN		05/10/2024		1,366		36			36		1,402	1,402			
100151826	PHILADELPHIA	PA		05/10/2024		622		(33)			(33)		589	589			
100151827	INDIO	CA		05/10/2024		860		(22)			(22)		838	838			
100151828	OCALA	FL		05/10/2024		582		5			5		587	587			
100151829	BAKERSFIELD	CA		05/10/2024		1,780		(65)			(65)		1,715	1,715			
100151830	CLINTON TOWNSHIP	MI		05/10/2024		436		(23)			(23)		413	413			
100151831	CARSON	CA		05/10/2024		3,023		(34)			(34)		2,989	2,989			
100151836	CALIFORNIA	MD		05/10/2024		1,674		34			34		1,708	1,708			
100151838	FORT WASHINGTON	MD		05/10/2024		1,014		(8)			(8)		1,006	1,006			
100151839	DANBURY	CT		05/10/2024		961		(1)			(1)		960	960			
100151840	BAKERSFIELD	CA		05/10/2024		659		(17)			(17)		642	642			
100151841	JURUPA VALLEY	CA		05/10/2024		5,236		(226)			(226)		5,010	5,010			
100151842	GREENSBORO	GA		05/10/2024		360		(17)			(17)		343	343			
100151843	OCALA	FL		05/10/2024		581		6			6		587	587			
100151844	NORTH CHESTERFIELD	VA		05/10/2024		530		(1)			(1)		529	529			
100151845	MARSHVILLE	NC		05/10/2024		243		(10)			(10)		233	233			
100151846	DAVIE	FL		05/10/2024		1,051		2			2		1,053	1,053			
100151847	THOUSAND PALMS	CA		05/10/2024		712		(17)			(17)		695	695			
100151848	CONROE	TX		05/10/2024		373		20			20		393	393			
100151850	RALEIGH	NC		05/10/2024		446		(21)			(21)		425	425			
100151851	HUNTINGTON BEACH	CA		05/10/2024		5,455		(35)			(35)		5,420	5,420			
100151852	HAMILTON	NJ		05/10/2024		2,828		(78)			(78)		2,750	2,750			
100151853	NORTH LAS VEGAS	NV		05/10/2024		511		22			22		533	533			
100151854	SAINT CHARLES	MO		05/10/2024		599		8			8		607	607			
100151855	BRIDGEPORT	CT		05/10/2024		473		(8)			(8)		465	465			
100151856	VERO BEACH	FL		05/10/2024		9,358		(53)			(53)		9,305	9,305			
100151858	BAKERSFIELD	CA		05/10/2024		1,208		(28)			(28)		1,180	1,180			
100151859	CATHEDRAL CITY	CA		05/10/2024		1,153		(9)			(9)		1,144	1,144			
100151860	MIRAMAR	FL		05/10/2024		1,150		(18)			(18)		1,132	1,132			
100151861	MONROE	WA		05/10/2024		1,250		(20)			(20)		1,230	1,230			
100151862	PALM DESERT	CA		05/10/2024		701		(24)			(24)		677	677			
100151863	TUCSON	AZ		05/10/2024		740		(30)			(30)		710	710			
100151865	EASLEY	SC		05/10/2024		524		(14)			(14)		510	510			
100151866	EASTLAKE	OH		05/10/2024		251		(12)			(12)		239	239			
100151868	BELLFLOWER	CA		05/10/2024		1,428		(70)			(70)		1,358	1,358			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151870	LOS ANGELES	CA		05/10/2024		4,957		(78)			(78)		4,879	4,879			
100151873	LAS VEGAS	NV		05/10/2024		1,864		(42)			(42)		1,822	1,822			
100151874	LAKESIDE	AZ		05/10/2024		495		(21)			(21)		474	474			
100151875	TUCKER	GA		05/10/2024		593		(30)			(30)		563	563			
100151876	BEAUMONT	CA		05/10/2024		666		(30)			(30)		636	636			
100151878	LAKEWOOD	CA		05/10/2024		1,968		(64)			(64)		1,904	1,904			
100151879	LOS ANGELES	CA		05/10/2024		2,257		(32)			(32)		2,225	2,225			
100151881	CLINTON	MD		05/10/2024		477		(13)			(13)		464	464			
100151882	WARSAW	IN		05/10/2024		576		(25)			(25)		551	551			
100151883	LAKELAND	FL		05/10/2024		600		(8)			(8)		592	592			
100151884	LAKE WORTH	FL		05/10/2024		1,223		(40)			(40)		1,183	1,183			
100151885	ORLANDO	FL		05/10/2024		859		(29)			(29)		830	830			
100151886	SILVER SPRING	MD		05/10/2024		480							480	480			
100151887	KYLE	TX		05/10/2024		448		(16)			(16)		432	432			
100151888	LOS ANGELES	CA		05/10/2024		1,072		(5)			(5)		1,067	1,067			
100151891	FRANKFORT	KY		05/10/2024		283		(11)			(11)		272	272			
100151898	MYRTLE BEACH	SC		07/10/2024		808		(25)			(25)		783	783			
100151900	PORTLAND	OR		07/10/2024		754		(23)			(23)		731	731			
100151901	ARCADIA	CA		07/10/2024		1,737		(57)			(57)		1,680	1,680			
100151902	OCEANSIDE	CA		07/10/2024		2,890		(1)			(1)		2,889	2,889			
100151906	BLOOMINGDALE	GA		07/10/2024		678		(6)			(6)		672	672			
100151907	DULUTH	GA		07/10/2024		577		2			2		579	579			
100151908	PORT LAVACA	TX		07/10/2024		617		(27)			(27)		590	590			
100151914	OCEANSIDE	CA		07/10/2024		3,309		(3)			(3)		3,306	3,306			
100151919	HEMET	CA		07/10/2024		746		(23)			(23)		723	723			
100151921	BLOOMINGDALE	GA		07/10/2024		757		(1)			(1)		756	756			
100151922	TEMPLE CITY	CA		07/10/2024		1,681		(25)			(25)		1,656	1,656			
100151923	STERLING	VA		07/10/2024		7,039		(127)			(127)		6,912	6,912			
100151925	FONTANA	CA		07/10/2024		1,754		(54)			(54)		1,700	1,700			
100151926	DULUTH	GA		07/10/2024		939		4			4		943	943			
100151932	FLOSSMOOR	IL		06/14/2024		565		(9)			(9)		556	556			
100151933	MERIDIAN	ID		06/14/2024		1,263		(46)			(46)		1,217	1,217			
100151934	LEHI	UT		06/14/2024		1,697		(43)			(43)		1,654	1,654			
100151937	FORT LAUDERDALE	FL		06/14/2024		2,473		(24)			(24)		2,449	2,449			
100151939	SALT LAKE CITY	UT		06/14/2024		1,678		(91)			(91)		1,587	1,587			
100151941	CONROE	TX		06/14/2024		1,159		(41)			(41)		1,118	1,118			
100151942	BRISTOL	CT		06/14/2024		648		(43)			(43)		605	605			
100151943	HEMPSTEAD	TX		06/14/2024		2,160		(169)			(169)		1,991	1,991			
100151944	WALLER	TX		06/14/2024		2,190		(46)			(46)		2,144	2,144			
100151946	WATERBURY	CT		06/14/2024		519		(32)			(32)		487	487			
100151947	WHITTIER	CA		06/14/2024		1,314		(46)			(46)		1,268	1,268			
100151949	FORT WHITE	FL		06/14/2024		502		(31)			(31)		471	471			
100151951	MABANK	TX		06/14/2024		359		(23)			(23)		336	336			
100151953	FRESNO	CA		06/14/2024		1,019		(26)			(26)		993	993			
100151957	WEATHERFORD	TX		06/14/2024		1,272		15			15		1,287	1,287			
100151959	ALIQUIPPA	PA		06/14/2024		284		(27)			(27)		257	257			
100151960	JACKSONVILLE	FL		06/14/2024		776		(32)			(32)		744	744			
100151961	PUEBLO	CO		06/14/2024		551		(6)			(6)		545	545			
100151962	KENNESAW	GA		06/14/2024		959		(64)			(64)		895	895			
100151968	PORT SAINT LUCIE	FL		06/14/2024		637		(27)			(27)		610	610			
100151970	MESA	AZ		06/14/2024		883		(14)			(14)		869	869			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151971	MYAKKA CITY	FL		06/14/2024		2,394		(70)			(70)		2,324	2,324			
100151972	SUCHES	GA		06/14/2024		1,098		(65)			(65)		1,033	1,033			
100151973	FARMINGTON	MN		06/14/2024		852		(29)			(29)		823	823			
100151975	CHARLOTTESVILLE	VA		06/14/2024		1,353		(10)			(10)		1,343	1,343			
100151978	BROOMFIELD	CO		06/14/2024		1,274		(25)			(25)		1,249	1,249			
100151979	SAN MARCOS	CA		06/14/2024		1,015		(37)			(37)		978	978			
100151980	SANTA CLARITA	CA		06/14/2024		8,468		(104)			(104)		8,364	8,364			
100151981	SUGAR LAND	TX		06/14/2024		7,225		(215)			(215)		7,010	7,010			
100151982	ALEXANDRIA	VA		06/14/2024		584		(51)			(51)		533	533			
100151985	CLINTON TOWNSHIP	MI		06/14/2024		261		(16)			(16)		245	245			
100151986	KAILUA KONA	HI		06/14/2024		900		(14)			(14)		886	886			
100151990	CHICAGO	IL		06/14/2024		480		(20)			(20)		460	460			
100151991	LANCASTER	CA		06/14/2024		7,958		(279)			(279)		7,679	7,679			
100151992	FRUITLAND PARK	FL		06/14/2024		333		(16)			(16)		317	317			
100151994	SUN CITY	AZ		06/14/2024		1,143		(41)			(41)		1,102	1,102			
100151996	ATLANTA	GA		06/14/2024		646		(16)			(16)		630	630			
100152002	PALMDALE	CA		06/14/2024		23,462		(592)			(592)		22,870	22,870			
100152003	PHILADELPHIA	PA		06/14/2024		380		(19)			(19)		361	361			
100152005	EAGAN	MN		06/14/2024		686		(17)			(17)		669	669			
100152006	AUBREY	TX		06/14/2024		1,030		(20)			(20)		1,010	1,010			
100152008	MANTECA	CA		06/14/2024		2,381		(57)			(57)		2,324	2,324			
100152009	PHOENIX	AZ		06/14/2024		1,056		(25)			(25)		1,031	1,031			
100152010	FRIDLEY	MN		06/14/2024		858		(25)			(25)		833	833			
100152012	PROVO	UT		06/14/2024		586		(15)			(15)		571	571			
100152015	NORTH CHARLESTON	SC		06/14/2024		1,036		(15)			(15)		1,021	1,021			
100152017	NORTH CHARLESTON	SC		06/14/2024		710		(22)			(22)		688	688			
100152020	THOUSAND OAKS	CA		05/14/2024		2,172		(61)			(61)		2,111	2,111			
100152022	RANCHO MIRAGE	CA		05/14/2024		1,375		(16)			(16)		1,359	1,359			
100152026	LAKE WORTH BEACH	FL		05/14/2024		1,394		(25)			(25)		1,369	1,369			
100152027	ATLANTA	GA		05/14/2024		489		(9)			(9)		480	480			
100152028	PROSPER	TX		05/14/2024		2,674							2,674	2,674			
100152029	OAKHURST	CA		05/15/2024		1,720		(40)			(40)		1,680	1,680			
100152030	SPRINGFIELD	VA		05/15/2024		718		(13)			(13)		705	705			
100152031	DENVER	CO		05/15/2024		1,364		(16)			(16)		1,348	1,348			
100152032	PITTSBURG	CA		05/15/2024		548		(14)			(14)		534	534			
100152173	GAINESVILLE	GA		05/17/2024		1,883		(1)			(1)		1,882	1,882			
100152174	SEATTLE	WA		05/17/2024		1,233		(2)			(2)		1,231	1,231			
100152176	INGLEWOOD	CA		05/17/2024		933		(9)			(9)		924	924			
100152178	HENDERSON	NV		05/17/2024		677		(11)			(11)		666	666			
100152179	SAN DIEGO	CA		05/17/2024		1,400		2			2		1,402	1,402			
100152180	GRESHAM	OR		05/17/2024		1,084		7			7		1,091	1,091			
100152181	ENGLEWOOD	FL		05/17/2024		868		(20)			(20)		848	848			
100152183	ELLENWOOD	GA		05/17/2024		804		(4)			(4)		800	800			
100152184	WINSTON SALEM	NC		05/17/2024		589		(3)			(3)		586	586			
100152185	BONITA SPRINGS	FL		05/17/2024		2,120		76			76		2,196	2,196			
100152186	RALEIGH	NC		05/17/2024		675		3			3		678	678			
100152188	CAPE CORAL	FL		05/17/2024		749		15			15		764	764			
100152190	BRADENTON	FL		05/17/2024		1,119		(25)			(25)		1,094	1,094			
100152192	COMO	CO		05/17/2024		1,575		36			36		1,611	1,611			
100152193	GEORGETOWN	TX		05/17/2024		597		12			12		609	609			
100152194	CENTRAL FALLS	RI		05/17/2024		1,556		(17)			(17)		1,539	1,539			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152195	SURPRISE	AZ		05/17/2024		1,261		156			156		1,417	1,417			
100152196	ARLINGTON	TX		05/17/2024		620		(9)			(9)		611	611			
100152197	HAMPTON	GA		05/17/2024		899		59			59		958	958			
100152198	NORTH MYRTLE BEACH	SC		05/17/2024		1,354		(18)			(18)		1,336	1,336			
100152199	COUNCIL BLUFFS	IA		05/17/2024		2,790		6			6		2,796	2,796			
100152200	MODESTO	CA		05/17/2024		736		(1)			(1)		735	735			
100152202	AUBREY	TX		05/17/2024		851		6			6		857	857			
100152203	LAS VEGAS	NV		05/17/2024		837		(5)			(5)		832	832			
100152204	MONROE	NC		05/17/2024		835		(9)			(9)		826	826			
100152205	LOCUST	NC		05/17/2024		935		57			57		992	992			
100152206	VIENNA	VA		05/17/2024		2,573		18			18		2,591	2,591			
100152207	FRESNO	TX		05/17/2024		1,377		99			99		1,476	1,476			
100152208	KATY	TX		05/17/2024		627		(11)			(11)		616	616			
100152209	NEW SMYRNA BEACH	FL		05/17/2024		3,887		159			159		4,046	4,046			
100152210	FORT COLLINS	CO		05/17/2024		1,011		45			45		1,056	1,056			
100152212	KATY	TX		05/17/2024		690		50			50		740	740			
100152213	OKLAHOMA CITY	OK		05/17/2024		703		60			60		763	763			
100152214	FORT WORTH	TX		05/17/2024		867		52			52		919	919			
100152215	SPANISH FORK	UT		05/17/2024		1,346		110			110		1,456	1,456			
100152216	ANKENY	IA		05/17/2024		916		55			55		971	971			
100152217	ATLANTA	GA		05/17/2024		727		(14)			(14)		713	713			
100152218	RICHMOND	TX		05/17/2024		898		78			78		976	976			
100152220	FORT WORTH	TX		05/17/2024		872		52			52		924	924			
100152221	MESA	AZ		05/17/2024		1,105		(3)			(3)		1,102	1,102			
100152222	BATON ROUGE	LA		05/17/2024		767		4			4		771	771			
100152223	ARGYLE	TX		05/17/2024		1,244		117			117		1,361	1,361			
100152224	VICTORVILLE	CA		05/17/2024		924		(17)			(17)		907	907			
100152225	BATON ROUGE	LA		05/17/2024		767		4			4		771	771			
100152228	STAR	ID		05/17/2024		913		63			63		976	976			
100152229	VICTORVILLE	CA		05/17/2024		849		51			51		900	900			
100152230	LAWRENCEVILLE	GA		05/17/2024		794							794	794			
100152231	FRESNO	CA		05/17/2024		938		(2)			(2)		936	936			
100152232	OVIEDO	FL		05/17/2024		1,088		(4)			(4)		1,084	1,084			
100152233	MORGANTON	GA		05/17/2024		1,507		4			4		1,511	1,511			
100152234	LITTLE EGG HARBOR	NJ		05/17/2024		819		(7)			(7)		812	812			
100152236	MANASSAS	VA		05/17/2024		1,637		(10)			(10)		1,627	1,627			
100152237	OFALLON	MO		05/17/2024		692		(11)			(11)		681	681			
100152238	FRIPP ISLAND	SC		05/17/2024		2,009		2			2		2,011	2,011			
100152239	OGDEN	UT		05/17/2024		851		(14)			(14)		837	837			
100152240	LAKE MARY	FL		05/17/2024		3,050		(8)			(8)		3,042	3,042			
100152241	SARASOTA	FL		05/17/2024		2,226		(32)			(32)		2,194	2,194			
100152242	CHEHALIS	WA		05/17/2024		538		(8)			(8)		530	530			
100152246	HARVEST	AL		05/17/2024		563		(11)			(11)		552	552			
100152247	NORTH PORT	FL		05/17/2024		738		(3)			(3)		735	735			
100152248	OAKWOOD	GA		05/17/2024		729		(17)			(17)		712	712			
100152249	ATLANTA	GA		05/17/2024		750		2			2		752	752			
100152250	WILMINGTON	NC		05/17/2024		15,541		(180)			(180)		15,361	15,361			
100152255	WOODSTOCK	GA		05/17/2024		897		(1)			(1)		896	896			
100152256	MESA	AZ		05/17/2024		1,382		(1)			(1)		1,381	1,381			
100152257	QUEEN CREEK	AZ		05/17/2024		996		11			11		1,007	1,007			
100152259	MCKINNEY	TX		05/17/2024		756		(7)			(7)		749	749			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152262	TOMS RIVER	NJ		05/17/2024		955		(17)			(17)		938	938			
100152263	PETERSBURG	VA		05/17/2024		6,459		(59)			(59)		6,400	6,400			
100152264	RIVERSIDE	CA		05/17/2024		2,923		(25)			(25)		2,898	2,898			
100152265	LITTLETON	CO		05/17/2024		1,710		(3)			(3)		1,707	1,707			
100152266	IRVINGTON	NJ		05/17/2024		1,161		6			6		1,167	1,167			
100152267	KISSIMMEE	FL		05/17/2024		645		32			32		677	677			
100152270	RIVERBANK	CA		05/17/2024		835		5			5		840	840			
100152271	TUCSON	AZ		05/17/2024		1,536		(19)			(19)		1,517	1,517			
100152272	SAINT PETERSBURG	FL		05/17/2024		1,101		(23)			(23)		1,078	1,078			
100152274	BONHAM	TX		05/17/2024		437		5			5		442	442			
100152275	DENTON	TX		05/17/2024		40,628		184			184		40,812	40,812			
100152277	SARATOGA SPRINGS	NY		05/17/2024		856		(2)			(2)		854	854			
100152278	BAKERSFIELD	CA		05/17/2024		619		(10)			(10)		609	609			
100152280	LOCKHART	TX		05/17/2024		611		28			28		639	639			
100152283	SPRING	TX		05/17/2024		608		(1)			(1)		607	607			
100152284	LANHAM	MD		05/17/2024		820		13			13		833	833			
100152285	NASHVILLE	TN		05/17/2024		1,929		30			30		1,959	1,959			
100152286	MYRTLE BEACH	SC		05/17/2024		819		45			45		864	864			
100152287	OKLAHOMA CITY	OK		05/17/2024		676		37			37		713	713			
100152288	OKLAHOMA CITY	OK		05/17/2024		746		43			43		789	789			
100152290	MUSTANG	OK		05/17/2024		680		38			38		718	718			
100152291	OKLAHOMA CITY	OK		05/17/2024		624		34			34		658	658			
100152292	OKLAHOMA CITY	OK		05/17/2024		659		36			36		695	695			
100152293	OKLAHOMA CITY	OK		05/17/2024		680		40			40		720	720			
100152294	OKLAHOMA CITY	OK		05/17/2024		659		36			36		695	695			
100152295	SPRING	TX		05/17/2024		762		68			68		830	830			
100152296	ROSHARON	TX		05/17/2024		809		70			70		879	879			
100152297	WESTAMPTON	NJ		05/17/2024		1,362		(22)			(22)		1,340	1,340			
100152298	SAN ANTONIO	TX		05/17/2024		2,713		149			149		2,862	2,862			
100152299	SAN ANTONIO	TX		05/17/2024		752		41			41		793	793			
100152300	DALLAS	GA		05/17/2024		895		59			59		954	954			
100152301	COLUMBUS	OH		05/17/2024		1,190		95			95		1,285	1,285			
100152302	GRANVILLE	OH		05/17/2024		1,085		88			88		1,173	1,173			
100152303	PUNTA GORDA	FL		05/17/2024		818		48			48		866	866			
100152304	SPRING	TX		05/17/2024		1,599		24			24		1,623	1,623			
100152305	SAINT AUGUSTINE	FL		05/17/2024		730		54			54		784	784			
100152306	JACKSONVILLE	FL		05/17/2024		724		25			25		749	749			
100152307	DALLAS	NC		05/17/2024		1,959		94			94		2,053	2,053			
100152308	WESLEY CHAPEL	FL		05/17/2024		816		(19)			(19)		797	797			
100152309	SEGUIN	TX		05/17/2024		953		65			65		1,018	1,018			
100152310	SANTAQUIN	UT		05/17/2024		801		57			57		858	858			
100152311	FELTON	DE		05/17/2024		938		83			83		1,021	1,021			
100152312	OCALA	FL		05/17/2024		671		57			57		728	728			
100152313	CHARLOTTE	NC		05/17/2024		838		63			63		901	901			
100152315	TEMPLE	TX		05/17/2024		538		39			39		577	577			
100152318	FORT WORTH	TX		05/17/2024		932		58			58		990	990			
100152319	BRYAN	TX		05/17/2024		727		57			57		784	784			
100152321	SHERRILLS FORD	NC		05/17/2024		807		24			24		831	831			
100152322	SPRING	TX		05/17/2024		678		46			46		724	724			
100152324	LAS VEGAS	NV		05/17/2024		876		46			46		922	922			
100152325	MYRTLE BEACH	SC		05/17/2024		623		(10)			(10)		613	613			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152326	FAYETTEVILLE	AR		05/17/2024		962		56			56		1,018	1,018			
100152327	RIDGEFIELD	WA		05/17/2024		1,228		81			81		1,309	1,309			
100152328	FORT WORTH	TX		05/17/2024		843		44			44		887	887			
100152329	LATHROP	CA		05/17/2024		1,779		25			25		1,804	1,804			
100152330	NEW BRAUNFELS	TX		05/17/2024		1,441		80			80		1,521	1,521			
100152331	CHARLOTTE	NC		05/17/2024		1,227		(13)			(13)		1,214	1,214			
100152332	FULSHEAR	TX		05/17/2024		791		51			51		842	842			
100152333	FULSHEAR	TX		05/17/2024		693		44			44		737	737			
100152334	ARGYLE	TX		05/17/2024		3,946		206			206		4,152	4,152			
100152335	SARATOGA SPRINGS	UT		05/17/2024		990		71			71		1,061	1,061			
100152337	CORPUS CHRISTI	TX		05/17/2024		1,027		56			56		1,083	1,083			
100152338	HOUSTON	TX		05/17/2024		1,080		63			63		1,143	1,143			
100152339	OKLAHOMA CITY	OK		05/17/2024		742		41			41		783	783			
100152340	SPRING	TX		05/17/2024		6,030		353			353		6,383	6,383			
100152341	RIDGEFIELD	WA		05/17/2024		1,533		112			112		1,645	1,645			
100152342	FORT WORTH	TX		05/17/2024		1,415		125			125		1,540	1,540			
100152343	FORT WORTH	TX		05/17/2024		903		67			67		970	970			
100152344	OOLTEWAH	TN		05/17/2024		1,452		102			102		1,554	1,554			
100152345	LURAY	VA		05/17/2024		2,245		75			75		2,320	2,320			
100152346	DELAWARE	OH		05/17/2024		1,431		123			123		1,554	1,554			
100152347	PARRISH	FL		05/17/2024		2,839		154			154		2,993	2,993			
100152348	SAN MARCOS	TX		05/17/2024		830		35			35		865	865			
100152349	COACHELLA	CA		05/17/2024		1,316		97			97		1,413	1,413			
100152350	ROSEVILLE	CA		05/17/2024		1,132		65			65		1,197	1,197			
100152352	MERCED	CA		05/17/2024		1,165		67			67		1,232	1,232			
100152353	BAKERSFIELD	CA		05/17/2024		1,103		64			64		1,167	1,167			
100152354	FORT WORTH	TX		05/17/2024		2,013		157			157		2,170	2,170			
100152355	BOTHELL	WA		05/17/2024		3,151		216			216		3,367	3,367			
100152356	WINCHESTER	CA		05/17/2024		1,265		87			87		1,352	1,352			
100152358	COLLEGE STATION	TX		05/17/2024		828		46			46		874	874			
100152359	DURHAM	NC		05/17/2024		951		55			55		1,006	1,006			
100152360	WINFIELD	IN		05/17/2024		1,632		168			168		1,800	1,800			
100152361	SAN MARCOS	TX		05/17/2024		952		76			76		1,028	1,028			
100152362	ROUND ROCK	TX		05/17/2024		782		(11)			(11)		771	771			
100152363	MERCED	CA		05/17/2024		1,002		(6)			(6)		996	996			
100152364	PARKER	CO		05/17/2024		1,696		160			160		1,856	1,856			
100152365	KNOXVILLE	TN		05/17/2024		702		(2)			(2)		700	700			
100152366	CASA GRANDE	AZ		05/17/2024		698		(1)			(1)		697	697			
100152368	CLOVIS	CA		05/17/2024		789		(5)			(5)		784	784			
100152369	CAPE CORAL	FL		05/17/2024		1,727		107			107		1,834	1,834			
100152370	DURHAM	NC		05/17/2024		904		45			45		949	949			
100152371	VINELAND	NJ		05/17/2024		411		(3)			(3)		408	408			
100152372	MECHANICSBURG	PA		05/17/2024		4,820		(44)			(44)		4,776	4,776			
100152373	N LAS VEGAS	NV		05/17/2024		9,229		(196)			(196)		9,033	9,033			
100152374	CLERMONT	FL		05/17/2024		4,343		(83)			(83)		4,260	4,260			
100152376	TRINIDAD	TX		05/17/2024		1,302		(5)			(5)		1,297	1,297			
100152377	RALEIGH	NC		05/17/2024		1,530		4			4		1,534	1,534			
100152379	BENTONVILLE	AR		05/17/2024		874		(16)			(16)		858	858			
100152381	MOUNT JULIET	TN		05/17/2024		793							793	793			
100152382	FAIRFAX	VA		05/17/2024		1,004		(14)			(14)		990	990			
100152384	HAVERTOWN	PA		05/17/2024		899		12			12		911	911			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152385	MILWAUKEE	WI		05/17/2024		607		(3)			(3)		604	604			
100152386	COTUIT	MA		05/17/2024		1,953		9			9		1,962	1,962			
100152387	POOLER	GA		05/17/2024		893		3			3		896	896			
100152389	LYNCHBURG	VA		05/17/2024		485		(2)			(2)		483	483			
100152396	LITTLETON	CO		05/17/2024		908		(19)			(19)		889	889			
100152397	PHOENIX	AZ		05/17/2024		791		11			11		802	802			
100152398	LAS VEGAS	NV		05/17/2024		1,053		(17)			(17)		1,036	1,036			
100152399	ZEBULON	NC		05/17/2024		870		37			37		907	907			
100152400	OAK ISLAND	NC		05/17/2024		2,774		(8)			(8)		2,766	2,766			
100152401	KATY	TX		05/17/2024		934		2			2		936	936			
100152402	FRESNO	CA		05/17/2024		762		(13)			(13)		749	749			
100152404	KNOXVILLE	TN		05/17/2024		833							833	833			
100152406	MIDLOTHIAN	VA		05/17/2024		2,376		(33)			(33)		2,343	2,343			
100152407	ORLANDO	FL		05/17/2024		1,109		32			32		1,141	1,141			
100152408	PORT RICHEY	FL		05/17/2024		693		(16)			(16)		677	677			
100152410	VAN ALSTYNE	TX		05/17/2024		2,086		29			29		2,115	2,115			
100152412	NORFOLK	VA		05/17/2024		4,308		(75)			(75)		4,233	4,233			
100152414	FUQUAY-VARINA	NC		05/17/2024		133,323		(349)			(349)		132,974	132,974			
100152415	CARROLLTON	TX		05/17/2024		746		6			6		752	752			
100152416	SADDLE BROOK	NJ		05/17/2024		1,794		(27)			(27)		1,767	1,767			
100152417	THE VILLAGES	FL		05/17/2024		900		(16)			(16)		884	884			
100152418	NORTH MYRTLE BEACH	SC		05/17/2024		646		(11)			(11)		635	635			
100152420	FERNLEY	NV		05/17/2024		1,033		(8)			(8)		1,025	1,025			
100152421	LAND O LAKES	FL		05/17/2024		1,457		104			104		1,561	1,561			
100152422	SHERMAN	TX		05/17/2024		753		(14)			(14)		739	739			
100152423	KYLE	TX		05/17/2024		1,323		(23)			(23)		1,300	1,300			
100152424	CAPE CORAL	FL		05/17/2024		1,148		(22)			(22)		1,126	1,126			
100152425	NEWPORT	NC		05/17/2024		546		(11)			(11)		535	535			
100152427	CYPRESS	TX		05/17/2024		620		1			1		621	621			
100152429	MERIDIANVILLE	AL		05/17/2024		844		(19)			(19)		825	825			
100152430	WASHINGTON	DC		05/17/2024		1,773		(42)			(42)		1,731	1,731			
100152434	FORT PIERCE	FL		05/17/2024		1,694		5			5		1,699	1,699			
100152435	STAFFORD	VA		05/17/2024		757		(1)			(1)		756	756			
100152436	MCKINNEY	TX		05/17/2024		775		3			3		778	778			
100152437	RENTON	WA		05/17/2024		1,000		(18)			(18)		982	982			
100152438	ORLANDO	FL		05/17/2024		671		16			16		687	687			
100152439	EDINBURG	TX		05/17/2024		732		6			6		738	738			
100152440	GILROY	CA		05/17/2024		2,128		(4)			(4)		2,124	2,124			
100152441	RANDLE	WA		05/17/2024		1,115		8			8		1,123	1,123			
100152442	HYATTSVILLE	MD		05/17/2024		915		10			10		925	925			
100152443	EVERETT	WA		05/17/2024		1,305		(4)			(4)		1,301	1,301			
100152444	CADDO MILLS	TX		05/17/2024		592		8			8		600	600			
100152445	LAS VEGAS	NV		05/17/2024		784		(5)			(5)		779	779			
100152446	ARLINGTON	WA		05/17/2024		1,086		(7)			(7)		1,079	1,079			
100152450	CHARLESTON	SC		05/17/2024		740		37			37		777	777			
100152452	WEST BLOOMFIELD	MI		05/17/2024		587		(1)			(1)		586	586			
100152453	LOS ANGELES	CA		05/17/2024		939							939	939			
100152454	GAINESVILLE	FL		05/17/2024		744		(3)			(3)		741	741			
100152455	HARRISON	TN		05/17/2024		653		14			14		667	667			
100152458	SPRING HOPE	NC		05/16/2024		704		(32)			(32)		672	672			
100152459	INDIO	CA		05/16/2024		1,325		(55)			(55)		1,270	1,270			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100152460	NAPLES	FL		05/16/2024		4,351		(130)			(130)		4,221	4,221			
100152461	HAMILTON	NJ		05/16/2024		668		(19)			(19)		649	649			
100152462	BEAVERTON	OR		05/16/2024		1,249		(54)			(54)		1,195	1,195			
100152463	CLAYMONT	DE		05/16/2024		598		(4)			(4)		594	594			
100152465	WHITEHALL	MI		05/16/2024		715		(15)			(15)		700	700			
100152471	HOUSTON	TX		05/16/2024		409		(29)			(29)		380	380			
100152473	CHATTANOOGA	TN		05/16/2024		1,847		(122)			(122)		1,725	1,725			
100152477	ROUND ROCK	TX		05/16/2024		369		(39)			(39)		330	330			
100152479	GRAND RAPIDS	MI		05/16/2024		1,875		(38)			(38)		1,837	1,837			
100152480	LAKEWOOD RANCH	FL		05/16/2024		510		(35)			(35)		475	475			
100152481	BOCA RATON	FL		05/16/2024		1,382		(57)			(57)		1,325	1,325			
100152483	MIAMI	FL		05/16/2024		850		(41)			(41)		809	809			
100152486	NASHVILLE	TN		05/16/2024		682		(10)			(10)		672	672			
100152487	BELTSVILLE	MD		05/16/2024		10,544		(158)			(158)		10,386	10,386			
100152488	VICTORVILLE	CA		05/16/2024		2,131		(17)			(17)		2,114	2,114			
100152490	PHENIX CITY	AL		05/16/2024		234		1			1		235	235			
100152492	COLUMBIA	SC		05/16/2024		237		(11)			(11)		226	226			
100152494	SAN BERNARDINO	CA		05/16/2024		679		(27)			(27)		652	652			
100152495	HOUSTON	TX		05/16/2024		250		(21)			(21)		229	229			
100152496	DURHAM	NC		05/16/2024		512		(18)			(18)		494	494			
100152497	CLAYTON	GA		05/16/2024		704		(16)			(16)		688	688			
100152501	EDMOND	OK		05/17/2024		2,198		4			4		2,202	2,202			
100152503	KANSAS CITY	MO		05/17/2024		962		(9)			(9)		953	953			
100152504	WAUKEE	IA		05/17/2024		582		2			2		584	584			
100152505	ROYSE CITY	TX		05/17/2024		884		(10)			(10)		874	874			
100152506	HAMPTON	GA		05/17/2024		704		16			16		720	720			
100152509	SMITHFIELD	RI		05/17/2024		921		(7)			(7)		914	914			
100152511	WALDORF	MD		05/17/2024		711		1			1		712	712			
100152512	THE VILLAGES	FL		05/17/2024		920		3			3		923	923			
100152513	RIVERSIDE	CA		05/17/2024		1,062		(7)			(7)		1,055	1,055			
100152514	GROVETOWN	GA		05/17/2024		2,375		(41)			(41)		2,334	2,334			
100152516	MIAMI	FL		05/17/2024		1,635		34			34		1,669	1,669			
100152517	LAS VEGAS	NV		05/17/2024		665							665	665			
100152518	FEDERAL WAY	WA		05/17/2024		1,087		(17)			(17)		1,070	1,070			
100152519	PORTSMOUTH	VA		05/17/2024		602		(9)			(9)		593	593			
100152520	KENNESAW	GA		05/17/2024		1,208		3			3		1,211	1,211			
100152521	BELVIDERE	IL		05/17/2024		643		(6)			(6)		637	637			
100152522	GREENSBORO	NC		05/17/2024		681		3			3		684	684			
100152523	BALTIMORE	MD		05/17/2024		674		(12)			(12)		662	662			
100152524	CAPE CORAL	FL		05/17/2024		805		6			6		811	811			
100152525	DALLAS	TX		05/17/2024		6,259		280			280		6,539	6,539			
100152527	CADDO MILLS	TX		05/17/2024		595		(1)			(1)		594	594			
100152528	EDGEWOOD	MD		05/17/2024		1,034		(20)			(20)		1,014	1,014			
100152530	CHULA VISTA	CA		05/17/2024		1,250		47			47		1,297	1,297			
100152532	ALPHARETTA	GA		05/17/2024		1,030		(13)			(13)		1,017	1,017			
100152533	ARLINGTON	TX		05/17/2024		827		22			22		849	849			
100152535	ESSEX	MD		05/17/2024		601		(16)			(16)		585	585			
100152537	ROUND ROCK	TX		05/17/2024		1,123		57			57		1,180	1,180			
100152538	MIDLOTHIAN	VA		05/17/2024		593		(9)			(9)		584	584			
100152539	HAMILTON TOWNSHIP	NJ		05/17/2024		1,428		(39)			(39)		1,389	1,389			
100152540	MIAMI	FL		05/17/2024		1,149		(9)			(9)		1,140	1,140			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100152543	PHILADELPHIA	PA		05/17/2024		586		(1)			(1)		585	585			
100152544	CORCORAN	MN		05/17/2024		1,008		57			57		1,065	1,065			
100152545	MCKINNEY	TX		05/17/2024		2,017		(35)			(35)		1,982	1,982			
100152546	BATON ROUGE	LA		05/17/2024		707		1			1		708	708			
100152547	HOPEWELL TOWNSHIP	NJ		05/17/2024		5,923		518			518		6,441	6,441			
100152548	HUTTO	TX		05/17/2024		756		22			22		778	778			
100152551	DALLAS	GA		05/17/2024		1,008		57			57		1,065	1,065			
100152552	DURHAM	NC		05/17/2024		703		2			2		705	705			
100152554	WEST BERLIN	NJ		05/17/2024		627		1			1		628	628			
100152555	SPRING	TX		05/17/2024		714		2			2		716	716			
100152557	FORT WORTH	TX		05/17/2024		572		(9)			(9)		563	563			
100152558	COLUMBUS	NC		05/17/2024		585		1			1		586	586			
100152559	ATLANTA	GA		05/17/2024		615		(17)			(17)		598	598			
100152560	MESQUITE	TX		05/17/2024		679		3			3		682	682			
100152561	HIALEAH	FL		05/17/2024		2,580		(52)			(52)		2,528	2,528			
100152562	ST AUGUSTINE	FL		05/17/2024		832		(9)			(9)		823	823			
100152563	PLANO	TX		05/17/2024		1,131		1			1		1,132	1,132			
100152564	FRIDLEY	MN		05/17/2024		22,674		(65)			(65)		22,609	22,609			
100152565	RICHMOND	TX		05/17/2024		575		(10)			(10)		565	565			
100152567	LAKEWOOD	CO		05/17/2024		1,171							1,171	1,171			
100152570	FATE	TX		05/17/2024		698		3			3		701	701			
100152573	DENTON	TX		05/17/2024		1,299		1			1		1,300	1,300			
100152574	SISTERS	OR		05/17/2024		1,812		6			6		1,818	1,818			
100152575	KATY	TX		05/17/2024		610		11			11		621	621			
100152576	OCEAN ISLE BEACH	NC		05/17/2024		1,588		26			26		1,614	1,614			
100152577	AUSTIN	TX		05/17/2024		854							854	854			
100152578	RIDLEY PARK	PA		05/17/2024		547		(11)			(11)		536	536			
100152579	GLENSIDE	PA		05/17/2024		1,861		(17)			(17)		1,844	1,844			
100152581	MENIFEE	CA		05/17/2024		1,441		86			86		1,527	1,527			
100152582	CHARLESTON	SC		05/17/2024		667		(13)			(13)		654	654			
100152584	VICTORVILLE	CA		05/17/2024		1,252		45			45		1,297	1,297			
100152585	DUCK KEY	FL		05/17/2024		1,419		24			24		1,443	1,443			
100152586	KILLEEN	TX		05/17/2024		673		6			6		679	679			
100152587	CUMMING	GA		05/17/2024		461		5			5		466	466			
100152588	BROKEN BOW	OK		05/17/2024		1,638		42			42		1,680	1,680			
100152589	ORLANDO	FL		05/17/2024		1,652		(19)			(19)		1,633	1,633			
100152590	HOUSTON	TX		05/17/2024		33,339		41			41		33,380	33,380			
100152592	OCALA	FL		05/17/2024		1,575		37			37		1,612	1,612			
100152593	KATY	TX		05/17/2024		1,257		3			3		1,260	1,260			
100152594	HOUSTON	TX		05/17/2024		641		4			4		645	645			
100152597	UNION CITY	CA		05/17/2024		1,933		1			1		1,934	1,934			
100152599	MAYFIELD	PA		05/17/2024		402		1			1		403	403			
100152600	SUMTER	SC		05/17/2024		592		(1)			(1)		591	591			
100152602	PANAMA CITY BEACH	FL		05/17/2024		613		5			5		618	618			
100152604	GALVESTON	TX		05/17/2024		1,366		(13)			(13)		1,353	1,353			
100152605	HERNANDO BEACH	FL		05/17/2024		877		8			8		885	885			
100152606	HOUSTON	TX		05/17/2024		4,753		(27)			(27)		4,726	4,726			
100152607	SARGENT	TX		05/17/2024		591		(11)			(11)		580	580			
100152608	LEHIGH ACRES	FL		05/17/2024		1,020		4			4		1,024	1,024			
100152609	ZION	IL		05/17/2024		637		(11)			(11)		626	626			
100152610	HANFORD	CA		05/17/2024		594		(14)			(14)		580	580			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152613	PENSACOLA	FL		05/17/2024		688		(11)			(11)		677	677			
100152615	WILMINGTON	NC		05/17/2024		563		(5)			(5)		558	558			
100152616	PLAINFIELD	IL		05/17/2024		557		(1)			(1)		556	556			
100152617	HOUSTON	TX		05/17/2024		790		2			2		792	792			
100152618	LAKE WORTH	FL		05/17/2024		1,268		112			112		1,380	1,380			
100152619	HARTFORD	CT		05/17/2024		2,359		(7)			(7)		2,352	2,352			
100152620	SAN JACINTO	CA		05/17/2024		1,557		(2)			(2)		1,555	1,555			
100152621	KISSIMMEE	FL		05/17/2024		1,107		6			6		1,113	1,113			
100152622	BAY CITY	TX		05/17/2024		616		4			4		620	620			
100152623	HOMELAND	CA		05/17/2024		1,142		31			31		1,173	1,173			
100152624	MANSFIELD	TX		05/17/2024		796		1			1		797	797			
100152626	AUSTIN	TX		05/17/2024		784		(13)			(13)		771	771			
100152627	RICHMOND HILL	GA		05/17/2024		623		2			2		625	625			
100152628	ACWORTH	GA		05/17/2024		740		1			1		741	741			
100152629	UNIONVILLE	CT		05/17/2024		1,160		14			14		1,174	1,174			
100152630	N MYRTLE BEACH	SC		05/17/2024		563		(9)			(9)		554	554			
100152636	ANNA	TX		05/17/2024		49,438		495			495		49,933	49,933			
100152638	AUBURN	GA		05/17/2024		850		49			49		899	899			
100152639	CELINA	TX		05/17/2024		3,687		55			55		3,742	3,742			
100152642	VAN ALSTYNE	TX		05/17/2024		6,001		57			57		6,058	6,058			
100152643	ATOKA	OK		05/17/2024		1,172		15			15		1,187	1,187			
100152644	MONCKS CORNER	SC		05/17/2024		687		(2)			(2)		685	685			
100152645	NORTHLAKE	TX		05/17/2024		826							826	826			
100152646	TEMPE	AZ		05/17/2024		1,206		23			23		1,229	1,229			
100152647	PRINCETON	TX		05/17/2024		795		3			3		798	798			
100152648	MECHANICSBURG	PA		05/17/2024		804		8			8		812	812			
100152649	KILA	MT		05/17/2024		1,926		42			42		1,968	1,968			
100152650	PORT CHARLOTTE	FL		05/17/2024		747		4			4		751	751			
100152651	IDAHO FALLS	ID		05/17/2024		795		(12)			(12)		783	783			
100152652	OVERLAND PARK	KS		05/17/2024		1,281		25			25		1,306	1,306			
100152653	HOUSTON	TX		05/17/2024		12,900		47			47		12,947	12,947			
100152654	GEORGETOWN	TX		05/17/2024		1,233		(14)			(14)		1,219	1,219			
100152656	SHAWNEE	KS		05/17/2024		3,866		6			6		3,872	3,872			
100152658	HAMPTON	VA		05/17/2024		599		(10)			(10)		589	589			
100152659	DOWNINGTOWN	PA		05/17/2024		1,152		1			1		1,153	1,153			
100152660	MIDWAY CITY	CA		05/17/2024		4,139		(1)			(1)		4,138	4,138			
100152662	SEWICKLEY	PA		05/17/2024		1,074		(11)			(11)		1,063	1,063			
100152663	AUSTIN	TX		05/17/2024		1,276		12			12		1,288	1,288			
100152664	BREMERTON	WA		05/17/2024		700		(8)			(8)		692	692			
100152666	MAGNOLIA	TX		05/17/2024		1,440		6			6		1,446	1,446			
100152667	AUSTIN	TX		05/17/2024		2,111		18			18		2,129	2,129			
100152668	SAINT PETERSBURG	FL		05/17/2024		699		(7)			(7)		692	692			
100152669	LEHI	UT		05/17/2024		1,280		1			1		1,281	1,281			
100152670	EAGLEVILLE	PA		05/17/2024		1,388		1			1		1,389	1,389			
100152671	FOREST HILL	TX		05/17/2024		2,131		89			89		2,220	2,220			
100152673	BERKELEY	IL		05/17/2024		572		(10)			(10)		562	562			
100152676	SANFORD	FL		05/17/2024		749		(5)			(5)		744	744			
100152677	MCKINNEY	TX		05/17/2024		1,493		6			6		1,499	1,499			
100152678	TAMPA	FL		05/17/2024		901		(15)			(15)		886	886			
100152680	PALM HARBOR	FL		05/17/2024		637		(3)			(3)		634	634			
100152682	NORFOLK	VA		05/17/2024		1,066		(8)			(8)		1,058	1,058			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152685	DAVENPORT	FL		05/17/2024		796		(9)			(9)		787	787			
100152686	NORTH MYRTLE BEACH	SC		05/17/2024		620		(3)			(3)		617	617			
100152687	LAS VEGAS	NV		05/17/2024		906		2			2		908	908			
100152688	CLEARWATER	FL		05/17/2024		685		(1)			(1)		684	684			
100152689	CORAOPOLIS	PA		05/17/2024		652		14			14		666	666			
100152690	HIALEAH	FL		05/17/2024		590		(12)			(12)		578	578			
100152691	POCATELLO	ID		05/17/2024		672		4			4		676	676			
100152695	BIG PINE KEY	FL		05/17/2024		298,643		4,325			4,325		302,968	302,968			
100152696	BRYAN	TX		05/17/2024		723		14			14		737	737			
100152698	BAY MINETTE	AL		05/17/2024		745		60			60		805	805			
100152699	CRANDALL	TX		05/17/2024		593		1			1		594	594			
100152700	LEANDER	TX		05/17/2024		688		2			2		690	690			
100152701	ACWORTH	GA		05/17/2024		832		20			20		852	852			
100152703	ERIE	CO		05/17/2024		1,363		109			109		1,472	1,472			
100152704	SHERMAN	TX		05/17/2024		782		(8)			(8)		774	774			
100152705	SOMERVILLE	NJ		05/17/2024		577		(1)			(1)		576	576			
100152706	DURHAM	NC		05/17/2024		981		60			60		1,041	1,041			
100152707	WENDELL	NC		05/17/2024		910		41			41		951	951			
100152709	AVONDALE	AZ		05/17/2024		999		46			46		1,045	1,045			
100152710	WAKE FOREST	NC		05/17/2024		832		42			42		874	874			
100152711	ERIE	CO		05/17/2024		1,678		179			179		1,857	1,857			
100152712	COCONUT CREEK	FL		05/17/2024		1,131		(23)			(23)		1,108	1,108			
100152713	MORENO VALLEY	CA		05/17/2024		1,104		2			2		1,106	1,106			
100152715	RANCHO CORDOVA	CA		05/17/2024		1,470		113			113		1,583	1,583			
100152717	TALLAHASSEE	FL		05/17/2024		9,070		165			165		9,235	9,235			
100152718	PALM DESERT	CA		05/17/2024		1,411		86			86		1,497	1,497			
100152719	AUBREY	TX		05/17/2024		799		(5)			(5)		794	794			
100152721	JASPER	AL		05/17/2024		754		61			61		815	815			
100152722	NORTH LITTLE ROCK	AR		05/17/2024		1,665		(4)			(4)		1,661	1,661			
100152723	HAINES CITY	FL		05/17/2024		603		(9)			(9)		594	594			
100152724	FORNEY	TX		05/17/2024		694		13			13		707	707			
100152725	PORT SAINT LUCIE	FL		05/22/2024		877		(21)			(21)		856	856			
100152726	HEMET	CA		05/22/2024		491		(30)			(30)		461	461			
100152727	SAN JACINTO	CA		05/22/2024		520		(32)			(32)		488	488			
100152728	HEMET	CA		05/22/2024		489		(30)			(30)		459	459			
100152729	SAN JACINTO	CA		05/22/2024		472		(30)			(30)		442	442			
100152730	HEMET	CA		05/22/2024		887		(36)			(36)		851	851			
100152731	SAN JACINTO	CA		05/22/2024		497		(20)			(20)		477	477			
100152732	ROYAL PALM BEACH	FL		05/22/2024		35,923		252			252		36,175	36,175			
100152733	HEMET	CA		05/22/2024		491		(30)			(30)		461	461			
100152734	HEMET	CA		05/22/2024		492		(31)			(31)		461	461			
100152736	HEMET	CA		05/22/2024		491		(30)			(30)		461	461			
100152737	HEMET	CA		05/22/2024		749		(31)			(31)		718	718			
100152738	HEMET	CA		05/22/2024		492		(31)			(31)		461	461			
100152739	HEMET	CA		05/22/2024		976		(40)			(40)		936	936			
100152740	HEMET	CA		05/22/2024		532		(23)			(23)		509	509			
100152741	FORT LAUDERDALE	FL		05/22/2024		1,990		(38)			(38)		1,952	1,952			
100152742	ZEBULON	NC		05/22/2024		411		(16)			(16)		395	395			
100152743	PELZER	SC		05/22/2024		391		(8)			(8)		383	383			
100152744	TOMS RIVER	NJ		05/22/2024		768		(29)			(29)		739	739			
100152745	NAPLES	FL		05/22/2024		524		(21)			(21)		503	503			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152746	ROCKLAND	MA		05/22/2024		1,030		7			7		1,037	1,037			
100152747	JACKSON	GA		05/22/2024		900		(17)			(17)		883	883			
100152748	NASHVILLE	TN		05/22/2024		586		(20)			(20)		566	566			
100152749	LOMPOC	CA		05/22/2024		1,483		(45)			(45)		1,438	1,438			
100152750	SAN DIEGO	CA		05/22/2024		1,885		(69)			(69)		1,816	1,816			
100152752	MILFORD	MA		05/22/2024		776		(7)			(7)		769	769			
100152753	PORT RICHEY	FL		05/22/2024		591		(17)			(17)		574	574			
100152754	ORLANDO	FL		05/22/2024		1,116		(62)			(62)		1,054	1,054			
100152755	PHILADELPHIA	PA		05/22/2024		478		(7)			(7)		471	471			
100152758	ORLANDO	FL		05/22/2024		1,191		(63)			(63)		1,128	1,128			
100152760	EDGEWOOD	MD		05/22/2024		610		(24)			(24)		586	586			
100152761	PIONEERTOWN	CA		05/22/2024		1,634		(10)			(10)		1,624	1,624			
100152763	COATESVILLE	PA		05/22/2024		197		(9)			(9)		188	188			
100152764	OAKLAND PARK	FL		05/22/2024		375		(12)			(12)		363	363			
100152766	HOT SPRINGS	AR		05/22/2024		800		(25)			(25)		775	775			
100152767	PITTSBURGH	PA		05/22/2024		188		(13)			(13)		175	175			
100152768	FREEPORT	NY		05/22/2024		671		(36)			(36)		635	635			
100152770	PALMETTO	FL		05/22/2024		3,329		(158)			(158)		3,171	3,171			
100152771	CASTAIC	CA		05/22/2024		1,144		(40)			(40)		1,104	1,104			
100152772	WHITTIER	CA		05/22/2024		1,251		(37)			(37)		1,214	1,214			
100152775	MONROE	GA		05/22/2024		694		(22)			(22)		672	672			
100152778	FORT MYERS	FL		05/22/2024		1,210		(22)			(22)		1,188	1,188			
100152779	VENTURA	CA		05/22/2024		857		(4)			(4)		853	853			
100152780	INGLEWOOD	CA		05/22/2024		1,384		(24)			(24)		1,360	1,360			
100152781	CHATSWORTH	CA		05/22/2024		4,835		(22)			(22)		4,813	4,813			
100152782	HESPERIA	CA		05/22/2024		1,086		(12)			(12)		1,074	1,074			
100152783	SAUGUS	MA		05/22/2024		1,503		(11)			(11)		1,492	1,492			
100152785	LOMBARD	IL		05/22/2024		708		(9)			(9)		699	699			
100152790	BAKERSFIELD	CA		05/22/2024		452		(17)			(17)		435	435			
100152791	LANCASTER	CA		05/22/2024		308		(19)			(19)		289	289			
100152792	OLYMPIA	WA		05/22/2024		2,662		(37)			(37)		2,625	2,625			
100152796	LOS ANGELES	CA		05/22/2024		2,428		(34)			(34)		2,394	2,394			
100152797	BRIDGEPORT	CT		05/22/2024		816		(13)			(13)		803	803			
100152799	GARDEN GROVE	CA		05/22/2024		2,240		(39)			(39)		2,201	2,201			
100152800	LOS ANGELES	CA		05/22/2024		4,252		(115)			(115)		4,137	4,137			
100152801	STONE MOUNTAIN	GA		05/22/2024		348		(15)			(15)		333	333			
100152802	KEIZER	OR		05/22/2024		670		(5)			(5)		665	665			
100152804	HOUSTON	TX		05/22/2024		560		(23)			(23)		537	537			
100152805	LAS VEGAS	NV		05/22/2024		1,328		(48)			(48)		1,280	1,280			
100152806	LAS VEGAS	NV		05/22/2024		466		(15)			(15)		451	451			
100152807	SUN VALLEY	NV		05/22/2024		12,106		(56)			(56)		12,050	12,050			
100152808	AURORA	IL		05/22/2024		431		(6)			(6)		425	425			
100152809	MOUNT AIRY	MD		05/22/2024		1,285		(19)			(19)		1,266	1,266			
100152810	WEST NEW YORK	NJ		05/22/2024		1,629		(73)			(73)		1,556	1,556			
100152813	HOUSTON	TX		05/22/2024		372		(35)			(35)		337	337			
100152815	SNELLVILLE	GA		05/22/2024		558		(22)			(22)		536	536			
100152816	MORENO VALLEY	CA		05/22/2024		565		(22)			(22)		543	543			
100152818	NORTH CHESTERFIELD	VA		05/22/2024		449		(9)			(9)		440	440			
100152819	CANTON	GA		05/22/2024		2,002		(106)			(106)		1,896	1,896			
100152820	PINEHURST	TX		05/22/2024		1,382		(52)			(52)		1,330	1,330			
100152821	BOCA RATON	FL		05/22/2024		3,594		(119)			(119)		3,475	3,475			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152822	BRAZORIA	TX		05/22/2024		203		(8)			(8)		195	195			
100152824	LANCASTER	CA		05/22/2024		767		(20)			(20)		747	747			
100152825	CHICAGO	IL		05/22/2024		443		14			14		457	457			
100152826	BAYTOWN	TX		05/22/2024		539		(3)			(3)		536	536			
100152827	WORCESTER	MA		05/22/2024		2,857		38			38		2,895	2,895			
100152828	BUCKEYE	AZ		05/22/2024		1,057		26			26		1,083	1,083			
100152829	HIGHLANDS RANCH	CO		05/22/2024		15,253		13			13		15,266	15,266			
100152831	MORENO VALLEY	CA		05/22/2024		1,399		(73)			(73)		1,326	1,326			
100152833	FORT MYERS	FL		05/22/2024		3,753		(223)			(223)		3,530	3,530			
100152835	HOMESTEAD	FL		05/22/2024		991		(2)			(2)		989	989			
100152837	MESQUITE	TX		05/22/2024		1,889		(43)			(43)		1,846	1,846			
100152838	PERRIS	CA		05/22/2024		5,230		(157)			(157)		5,073	5,073			
100152839	FORT WORTH	TX		05/22/2024		1,024		(19)			(19)		1,005	1,005			
100152842	SANTA PAULA	CA		05/22/2024		2,426		(48)			(48)		2,378	2,378			
100152843	LAS VEGAS	NV		05/22/2024		1,761		(75)			(75)		1,686	1,686			
100152844	NORTH RICHLAND HILLS	TX		05/22/2024		469		4			4		473	473			
100152846	VICTORVILLE	CA		05/22/2024		982		(13)			(13)		969	969			
100152847	WINTER HAVEN	FL		05/22/2024		765		(41)			(41)		724	724			
100152851	CLINTON	MD		05/22/2024		836		(14)			(14)		822	822			
100152852	PETALUMA	CA		05/22/2024		1,211		1			1		1,212	1,212			
100152855	LA PUENTE	CA		05/22/2024		1,579		(39)			(39)		1,540	1,540			
100152857	TUCSON	AZ		05/22/2024		6,315		(113)			(113)		6,202	6,202			
100152858	LIVONIA	MI		05/22/2024		770		(23)			(23)		747	747			
100152859	FAYETTEVILLE	NC		05/22/2024		886		(24)			(24)		862	862			
100152862	DARLINGTON	MD		05/22/2024		436		(9)			(9)		427	427			
100152864	MISSOURI CITY	TX		05/22/2024		294		(31)			(31)		263	263			
100152865	WINDSOR MILL	MD		05/22/2024		408		(13)			(13)		395	395			
100152866	CHICAGO	IL		05/22/2024		286		(12)			(12)		274	274			
100152867	COLUMBUS	OH		05/22/2024		309		(12)			(12)		297	297			
100152868	BALTIMORE	MD		05/22/2024		225		(9)			(9)		216	216			
100152869	COLUMBIA	SC		05/22/2024		429		(1)			(1)		428	428			
100152870	GRAFTON	WI		05/22/2024		1,987		(85)			(85)		1,902	1,902			
100152872	KANSAS CITY	MO		05/22/2024		378		(24)			(24)		354	354			
100152874	LAUDERHILL	FL		05/22/2024		772		(37)			(37)		735	735			
100152875	MERIDEN	CT		05/22/2024		298		(12)			(12)		286	286			
100152876	MONTEVALLO	AL		05/22/2024		1,756		(53)			(53)		1,703	1,703			
100152878	CARTHAGE	IN		05/22/2024		98		(8)			(8)		90	90			
100152879	RUTHERFORD	NJ		05/22/2024		775		(2)			(2)		773	773			
100152881	FAYETTEVILLE	NC		05/22/2024		270		(10)			(10)		260	260			
100152884	BROWNSVILLE	TX		05/22/2024		261		3			3		264	264			
100152886	CARTHAGE	IN		05/22/2024		98		(8)			(8)		90	90			
100152889	SANTA ANA	CA		05/22/2024		1,548		(18)			(18)		1,530	1,530			
100152890	SEASIDE	CA		05/22/2024		1,634		(54)			(54)		1,580	1,580			
100152891	ALBUQUERQUE	NM		05/22/2024		477		(10)			(10)		467	467			
100152892	JACKSONVILLE	FL		05/22/2024		430		(26)			(26)		404	404			
100152894	PAWTUCKET	RI		05/22/2024		884		(9)			(9)		875	875			
100152895	CARTHAGE	IN		05/22/2024		417		(33)			(33)		384	384			
100152896	BAKERSFIELD	CA		05/22/2024		520		(22)			(22)		498	498			
100152899	BAKERSFIELD	CA		05/22/2024		3,860		(3)			(3)		3,857	3,857			
100152901	BRIDGEPORT	CT		05/22/2024		1,444		(53)			(53)		1,391	1,391			
100152902	FORT WORTH	TX		05/22/2024		789		38			38		827	827			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152903	KISSIMMEE	FL		05/22/2024		951		5			5		956	956			
100152904	ALIQUIPPA	PA		05/22/2024		431		(14)			(14)		417	417			
100152907	INDEPENDENCE	MO		05/22/2024		444		(6)			(6)		438	438			
100152908	WILMINGTON	NC		05/22/2024		1,335							1,335	1,335			
100152909	BELLFLOWER	CA		05/22/2024		1,309		(8)			(8)		1,301	1,301			
100152910	ALABASTER	AL		05/22/2024		1,494		(24)			(24)		1,470	1,470			
100152911	HOUSTON	TX		05/22/2024		293		(3)			(3)		290	290			
100152912	ISELIN	NJ		05/22/2024		602		(22)			(22)		580	580			
100152914	LAS VEGAS	NV		05/22/2024		618		(17)			(17)		601	601			
100152915	LAS VEGAS	NV		05/22/2024		419		(16)			(16)		403	403			
100152918	FORT WORTH	TX		05/22/2024		560		(7)			(7)		553	553			
100152919	JANESVILLE	WI		05/22/2024		493		5			5		498	498			
100152920	OCALA	FL		05/22/2024		727		(27)			(27)		700	700			
100152921	CLARKSVILLE	TN		05/22/2024		526		2			2		528	528			
100152922	PHARR	TX		05/22/2024		432		(2)			(2)		430	430			
100152923	SAN ANTONIO	TX		05/22/2024		315		(16)			(16)		299	299			
100152926	CHATSWORTH	CA		06/27/2024		3,887		(79)			(79)		3,808	3,808			
100152931	GLOUCESTER CITY	NJ		06/27/2024		373		(21)			(21)		352	352			
100152932	HATFIELD	PA		06/27/2024		10,201		(208)			(208)		9,993	9,993			
100152935	FORT MEADE	FL		06/27/2024		317		(19)			(19)		298	298			
100152937	LAHAINA	HI		06/27/2024		147,194		(3,072)			(3,072)		144,122	144,122			
100152940	LAS CRUCES	NM		06/27/2024		1,841		(24)			(24)		1,817	1,817			
100152944	DALLAS	TX		06/27/2024		853		(33)			(33)		820	820			
100152952	SEATTLE	WA		06/27/2024		1,471		(46)			(46)		1,425	1,425			
100152954	MANDEVILLE	LA		06/27/2024		1,943		(32)			(32)		1,911	1,911			
100152956	SALT LAKE CITY	UT		06/27/2024		1,925		(47)			(47)		1,878	1,878			
100152959	HONOLULU	HI		06/27/2024		1,540		(10)			(10)		1,530	1,530			
100152962	PLAINFIELD	NJ		06/27/2024		976		(14)			(14)		962	962			
100152964	LOS ANGELES	CA		06/27/2024		1,932		(46)			(46)		1,886	1,886			
100152967	TIETON	WA		06/27/2024		627		(43)			(43)		584	584			
100152968	SOUTH GATE	CA		06/27/2024		1,104		(60)			(60)		1,044	1,044			
100152972	LACEY	WA		06/27/2024		808		(30)			(30)		778	778			
100152973	COLUMBIA	PA		06/27/2024		411		(23)			(23)		388	388			
100152976	COLUMBIA	PA		06/27/2024		412		(23)			(23)		389	389			
100152979	CYPRESS	TX		06/27/2024		546		(28)			(28)		518	518			
100152980	MARRERO	LA		06/27/2024		95							95	95			
100152982	HIDDEN VALLEY LAKE	CA		06/27/2024		1,473		(51)			(51)		1,422	1,422			
100152984	CHELSEA	AL		06/27/2024		1,237		(29)			(29)		1,208	1,208			
100152986	KNOXVILLE	TN		06/27/2024		526		(22)			(22)		504	504			
100152997	BRADENTON	FL		06/27/2024		1,017		(32)			(32)		985	985			
100152998	MERCED	CA		06/27/2024		8,414		(493)			(493)		7,921	7,921			
100152999	COCONUT CREEK	FL		06/27/2024		3,234		(56)			(56)		3,178	3,178			
100153002	NASHVILLE	TN		06/27/2024		1,735		(87)			(87)		1,648	1,648			
100153005	EAST ORANGE	NJ		06/27/2024		974		16			16		990	990			
100153007	PROVO	UT		06/27/2024		1,034		(14)			(14)		1,020	1,020			
100153008	HIGHLAND BEACH	FL		06/27/2024		1,637		(53)			(53)		1,584	1,584			
100153009	SEBASTIAN	FL		06/27/2024		284		(18)			(18)		266	266			
100153012	CYPRESS	TX		06/27/2024		874		(33)			(33)		841	841			
100153017	CORVALLIS	OR		06/27/2024		502		(36)			(36)		466	466			
100153024	CANYON LAKE	TX		06/27/2024		915		(25)			(25)		890	890			
100153031	SARASOTA	FL		06/27/2024		3,264		(51)			(51)		3,213	3,213			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153033	NORTHRIDGE	CA		06/27/2024		2,208		(105)			(105)		2,103	2,103			
100153034	ALBUQUERQUE	NM		06/27/2024		375		(21)			(21)		354	354			
100153040	CANTON	CT		06/27/2024		896		(34)			(34)		862	862			
100153041	SEAGOVILLE	TX		06/27/2024		465		(23)			(23)		442	442			
100153047	KAUFMAN	TX		06/27/2024		320		(13)			(13)		307	307			
100153049	COLORADO SPRINGS	CO		06/27/2024		1,318		(4)			(4)		1,314	1,314			
100153050	LADSON	SC		06/27/2024		698		(19)			(19)		679	679			
100153051	CINCINNATI	OH		06/27/2024		413		(21)			(21)		392	392			
100153056	AUBURN	WA		06/27/2024		2,832		(120)			(120)		2,712	2,712			
100153058	SACRAMENTO	CA		06/27/2024		1,452		(69)			(69)		1,383	1,383			
100153062	KING OF PRUSSIA	PA		06/27/2024		1,014		(26)			(26)		988	988			
100153063	NEW ORLEANS	LA		06/27/2024		634		(6)			(6)		628	628			
100153064	MARTINSBURG	WV		06/27/2024		583		(21)			(21)		562	562			
100153068	SACRAMENTO	CA		06/27/2024		875		(29)			(29)		846	846			
100153069	CLEVELAND	TN		06/27/2024		651		(15)			(15)		636	636			
100153070	MIDDLEBURG	FL		06/27/2024		798		(24)			(24)		774	774			
100153073	MIAMI	FL		06/27/2024		827		(44)			(44)		783	783			
100153074	MARTINSBURG	WV		06/27/2024		400		(14)			(14)		386	386			
100153075	LAS VEGAS	NV		06/27/2024		2,028		(72)			(72)		1,956	1,956			
100153080	WELLINGTON	FL		06/27/2024		2,129		(47)			(47)		2,082	2,082			
100153081	COLUMBUS	OH		06/27/2024		667		(47)			(47)		620	620			
100153082	MORAGA	CA		06/27/2024		1,106		(28)			(28)		1,078	1,078			
100153083	CUTLER BAY	FL		06/27/2024		1,555		(25)			(25)		1,530	1,530			
100153085	BUCKEYE	AZ		06/27/2024		6,950		(89)			(89)		6,861	6,861			
100153091	LOS ANGELES	CA		06/27/2024		2,266		(67)			(67)		2,199	2,199			
100153092	BRADENTON	FL		06/27/2024		1,003		11			11		1,014	1,014			
100153094	CHERRY HILL	NJ		06/27/2024		717		(5)			(5)		712	712			
100153098	ATLANTA	GA		06/27/2024		1,741		(67)			(67)		1,674	1,674			
100153100	MIAMI	FL		06/27/2024		1,531		(39)			(39)		1,492	1,492			
100153102	SEATTLE	WA		06/27/2024		1,133		(34)			(34)		1,099	1,099			
100153103	STAMFORD	CT		06/27/2024		1,937		(53)			(53)		1,884	1,884			
100153105	FERNDALE	CA		06/27/2024		1,473		(29)			(29)		1,444	1,444			
100153106	OCEAN ISLE BEACH	NC		06/27/2024		4,471		(143)			(143)		4,328	4,328			
100153109	REDINGTON BEACH	FL		06/27/2024		2,854		(86)			(86)		2,768	2,768			
100153148	KENNESAW	GA		05/28/2024		7,618		901			901		8,519	8,519			
100153150	HUNTINGTON PARK	CA		05/28/2024		3,044		513			513		3,557	3,557			
100153151	NORRISTOWN	PA		05/28/2024		888		119			119		1,007	1,007			
100153152	CHICAGO	IL		05/28/2024		619		69			69		688	688			
100153153	COROLLA	NC		05/28/2024		5,503		1,325			1,325		6,828	6,828			
100153154	SAN CLEMENTE	CA		05/28/2024		4,189		829			829		5,018	5,018			
100153155	BEVERLY HILLS	CA		05/28/2024		12,905		2,848			2,848		15,753	15,753			
100153156	ORANGE BEACH	AL		05/28/2024		4,169		1,010			1,010		5,179	5,179			
100153157	SEVIERVILLE	TN		05/28/2024		3,686		847			847		4,533	4,533			
100153158	PHOENIX	AZ		05/28/2024		3,172		708			708		3,880	3,880			
100153159	SEBASTOPOL	CA		05/28/2024		7,416		1,774			1,774		9,190	9,190			
100153161	HAYDEN	ID		05/28/2024		5,228		1,232			1,232		6,460	6,460			
100153162	SCOTTSDALE	AZ		05/28/2024		2,998		754			754		3,752	3,752			
100153163	BEAUFORT	NC		05/30/2024		1,262		(15)			(15)		1,247	1,247			
100153167	CAPE CORAL	FL		05/30/2024		1,783		(44)			(44)		1,739	1,739			
100153168	DES MOINES	IA		05/30/2024		570		(8)			(8)		562	562			
100153169	HIALEAH	FL		05/30/2024		1,056		1			1		1,057	1,057			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153170	HOUSTON	TX		05/30/2024		633		(11)			(11)		622	622			
100153171	WINTER HAVEN	FL		05/30/2024		554		(7)			(7)		547	547			
100153172	FORNEY	TX		05/30/2024		668		(8)			(8)		660	660			
100153173	NEWARK	DE		05/30/2024		806		(14)			(14)		792	792			
100153174	GARNER	NC		05/30/2024		672		9			9		681	681			
100153175	FISHERS	IN		05/30/2024		569		(7)			(7)		562	562			
100153177	DURHAM	NC		05/30/2024		806		(5)			(5)		801	801			
100153178	JUPITER	FL		05/30/2024		2,160		11			11		2,171	2,171			
100153179	BAYTOWN	TX		05/30/2024		2,490		(12)			(12)		2,478	2,478			
100153180	GREENVILLE	NC		05/30/2024		554		(7)			(7)		547	547			
100153183	NORTH VERNON	IN		05/30/2024		563		(7)			(7)		556	556			
100153185	ELMHURST	IL		05/30/2024		607		(15)			(15)		592	592			
100153187	FORT WORTH	TX		05/30/2024		888							888	888			
100153188	HAMMOND	LA		05/30/2024		583		(2)			(2)		581	581			
100153190	FORT WORTH	TX		05/30/2024		608		(3)			(3)		605	605			
100153191	PROVO	UT		05/30/2024		6,193		(68)			(68)		6,125	6,125			
100153192	NEWBURGH	IN		05/30/2024		664							664	664			
100153194	BEAUFORT	SC		05/30/2024		575		(12)			(12)		563	563			
100153196	HOUSTON	TX		05/30/2024		763		11			11		774	774			
100153197	LILLINGTON	NC		05/30/2024		564		(9)			(9)		555	555			
100153201	NASHVILLE	TN		05/30/2024		530		(8)			(8)		522	522			
100153204	FORT WORTH	TX		05/30/2024		873							873	873			
100153205	LAS VEGAS	NV		05/30/2024		2,538							2,538	2,538			
100153206	WESTBROOK	ME		05/30/2024		1,287		10			10		1,297	1,297			
100153207	RICHARDSON	TX		05/30/2024		1,157		11			11		1,168	1,168			
100153208	SHERMAN	TX		05/30/2024		783		(9)			(9)		774	774			
100153210	FORT MYERS	FL		05/30/2024		587		(1)			(1)		586	586			
100153211	SHERMAN	TX		05/30/2024		783		(9)			(9)		774	774			
100153213	MONTEBELLO	CA		05/30/2024		175,977		8,340			8,340		184,317	184,317			
100153214	BOYNTON BEACH	FL		05/30/2024		520		2			2		522	522			
100153216	GUTHRIE	OK		05/30/2024		2,676		10			10		2,686	2,686			
100153217	ANCHORAGE	AK		05/30/2024		1,428		13			13		1,441	1,441			
100153218	OCALA	FL		05/30/2024		575		(11)			(11)		564	564			
100153219	RICHARDSON	TX		05/30/2024		529		(1)			(1)		528	528			
100153220	AZUSA	CA		05/30/2024		2,164		22			22		2,186	2,186			
100153221	WHITTIER	CA		05/30/2024		2,079		26			26		2,105	2,105			
100153222	QUINLAN	TX		05/30/2024		547		(4)			(4)		543	543			
100153224	TEMPLE	TX		05/30/2024		641		9			9		650	650			
100153225	BROOKSHIRE	TX		05/30/2024		701		2			2		703	703			
100153226	PENSACOLA	FL		05/30/2024		998		6			6		1,004	1,004			
100153227	DALTON	GA		05/30/2024		653		5			5		658	658			
100153228	LEHIGH ACRES	FL		05/30/2024		921		5			5		926	926			
100153229	COLUMBUS	OH		05/30/2024		979		8			8		987	987			
100153230	TROUTMAN	NC		05/30/2024		719		12			12		731	731			
100153232	IRVING	TX		05/30/2024		1,995		5			5		2,000	2,000			
100153233	RADCLIFF	KY		05/30/2024		812		(2)			(2)		810	810			
100153234	FORT WORTH	TX		05/30/2024		678							678	678			
100153236	FORT WORTH	TX		05/30/2024		678							678	678			
100153238	KILLEEN	TX		05/30/2024		785		28			28		813	813			
100153240	MADEIRA BEACH	FL		05/30/2024		1,111		12			12		1,123	1,123			
100153241	CONROE	TX		05/30/2024		75,644		1,753			1,753		77,397	77,397			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153242	CLERMONT	FL		05/30/2024		771		2			2		773	773			
100153243	AVONDALE	AZ		05/30/2024		885		3			3		888	888			
100153244	LUTZ	FL		05/30/2024		1,487		25			25		1,512	1,512			
100153245	BUFORD	GA		05/30/2024		887		3			3		890	890			
100153246	BUDA	TX		05/30/2024		1,224		7			7		1,231	1,231			
100153247	DALLAS	TX		05/30/2024		681		44			44		725	725			
100153248	MARYVILLE	TN		05/30/2024		834		(8)			(8)		826	826			
100153249	LEONARD	TX		05/30/2024		1,249		25			25		1,274	1,274			
100153250	AUSTIN	TX		05/30/2024		889		16			16		905	905			
100153251	WENDELL	NC		05/30/2024		917		28			28		945	945			
100153252	HUTTO	TX		05/30/2024		1,676		11			11		1,687	1,687			
100153253	PARRISH	FL		05/30/2024		742		4			4		746	746			
100153255	SAN ANTONIO	TX		05/30/2024		1,374		8			8		1,382	1,382			
100153260	BOULDER	CO		05/30/2024		2,547		(23)			(23)		2,524	2,524			
100153262	COCONUT CREEK	FL		05/30/2024		981		(23)			(23)		958	958			
100153263	ROCKY POINT	NC		05/30/2024		2,143		(16)			(16)		2,127	2,127			
100153265	RODANTHE	NC		05/30/2024		1,368		(7)			(7)		1,361	1,361			
100153266	HILTON HEAD ISLAND	SC		05/30/2024		920		(5)			(5)		915	915			
100153268	OCALA	FL		05/30/2024		710		2			2		712	712			
100153269	HUTCHINSON ISLAND	FL		05/30/2024		2,962		8			8		2,970	2,970			
100153270	CRESCENT CITY	CA		05/30/2024		710		1			1		711	711			
100153271	DAHLONEGA	GA		05/30/2024		686		(4)			(4)		682	682			
100153273	LOUDON	TN		05/30/2024		646		(5)			(5)		641	641			
100153274	BACKUS	MN		05/30/2024		1,228		1			1		1,229	1,229			
100153277	KNOXVILLE	TN		05/30/2024		1,321		(14)			(14)		1,307	1,307			
100153280	BUNNELL	FL		05/30/2024		6,732		188			188		6,920	6,920			
100153282	SAN ANTONIO	FL		05/30/2024		11,419		302			302		11,721	11,721			
100153283	LAND O LAKES	FL		05/30/2024		1,246		18			18		1,264	1,264			
100153285	TREASURE ISLAND	FL		05/30/2024		586		1			1		587	587			
100153286	PHOENIX	AZ		05/30/2024		1,072		(4)			(4)		1,068	1,068			
100153287	LANDIS	NC		05/30/2024		670		4			4		674	674			
100153289	SAN SABA	TX		05/30/2024		1,311		(11)			(11)		1,300	1,300			
100153290	WILDWOOD	NJ		05/30/2024		2,370		6			6		2,376	2,376			
100153293	JASPER	GA		05/30/2024		910		(17)			(17)		893	893			
100153294	FORT MYERS	FL		05/30/2024		1,024		(13)			(13)		1,011	1,011			
100153295	BEE BRANCH	AR		05/30/2024		921		(2)			(2)		919	919			
100153296	GULFPORT	FL		05/30/2024		569		(6)			(6)		563	563			
100153297	NORTH MYRTLE BEACH	SC		05/30/2024		1,001		(10)			(10)		991	991			
100153298	SEYMOUR	TN		05/30/2024		798		32			32		830	830			
100153300	CULLMAN	AL		05/30/2024		813		(2)			(2)		811	811			
100153301	BRADENTON	FL		05/30/2024		915		18			18		933	933			
100153302	AVONDALE	AZ		05/30/2024		974		24			24		998	998			
100153303	RED ROCK	AZ		05/30/2024		977		65			65		1,042	1,042			
100153304	CYPRESS	TX		05/30/2024		990		42			42		1,032	1,032			
100153306	COLUMBUS	GA		05/30/2024		4,357		(1)			(1)		4,356	4,356			
100153307	TOMS RIVER	NJ		05/30/2024		599		(12)			(12)		587	587			
100153309	PORTLAND	OR		05/30/2024		644		(9)			(9)		635	635			
100153313	CYPRESS	TX		05/30/2024		7,873		(103)			(103)		7,770	7,770			
100153314	SEGUIN	TX		05/30/2024		553		3			3		556	556			
100153319	ELLIJAY	GA		05/30/2024		2,679		79			79		2,758	2,758			
100153320	PORT CHARLOTTE	FL		05/30/2024		1,068		44			44		1,112	1,112			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153321	MILLVILLE	DE		05/30/2024		1,139		31			31		1,170	1,170			
100153322	LAS VEGAS	NV		05/30/2024		1,732		(18)			(18)		1,714	1,714			
100153323	CONWAY	SC		05/30/2024		1,104		54			54		1,158	1,158			
100153324	CONWAY	SC		05/30/2024		468		47			47		515	515			
100153325	PALM BAY	FL		05/30/2024		1,209		103			103		1,312	1,312			
100153326	PLANT CITY	FL		05/30/2024		681		3			3		684	684			
100153327	ZEPHYRHILLS	FL		05/30/2024		933		50			50		983	983			
100153328	NORTH FORT MYERS	FL		05/30/2024		923		97			97		1,020	1,020			
100153330	COLUMBIA FALLS	MT		05/30/2024		2,247		(11)			(11)		2,236	2,236			
100153332	LAKELAND	FL		05/30/2024		479		(13)			(13)		466	466			
100153333	COLORADO SPRINGS	CO		05/30/2024		1,185		(1)			(1)		1,184	1,184			
100153334	KATY	TX		05/30/2024		835		21			21		856	856			
100153335	WILDWOOD	NJ		05/30/2024		1,285		9			9		1,294	1,294			
100153336	PHOENIX	AZ		05/30/2024		6,172		327			327		6,499	6,499			
100153337	SANIBEL	FL		05/30/2024		13,560		145			145		13,705	13,705			
100153338	KEY WEST	FL		05/30/2024		1,227		2			2		1,229	1,229			
100153339	HAGERSTOWN	MD		05/30/2024		1,917		(25)			(25)		1,892	1,892			
100153340	FORT MYERS	FL		05/30/2024		808		(4)			(4)		804	804			
100153341	GREENVILLE	SC		05/30/2024		1,216		(11)			(11)		1,205	1,205			
100153342	VALPARAISO	FL		05/30/2024		1,067		21			21		1,088	1,088			
100153344	GREENVILLE	SC		05/30/2024		621		(4)			(4)		617	617			
100153346	WEST PALM BEACH	FL		05/30/2024		877		(5)			(5)		872	872			
100153347	OCEAN CITY	MD		05/30/2024		764		(10)			(10)		754	754			
100153349	KISSIMMEE	FL		05/30/2024		27,300		1,224			1,224		28,524	28,524			
100153350	WILMINGTON	NC		05/30/2024		1,620		(26)			(26)		1,594	1,594			
100153352	LORDS VALLEY	PA		05/30/2024		769		(13)			(13)		756	756			
100153353	FORT MYERS	FL		05/30/2024		2,791		(37)			(37)		2,754	2,754			
100153354	LAUGHLIN	NV		05/30/2024		1,573		(20)			(20)		1,553	1,553			
100153355	PIMA	AZ		05/30/2024		963		5			5		968	968			
100153358	DIBOLL	TX		05/30/2024		1,879		(30)			(30)		1,849	1,849			
100153359	ACCOMAC	VA		05/30/2024		66,734		(1,233)			(1,233)		65,501	65,501			
100153360	HEATHSVILLE	VA		05/30/2024		698		(3)			(3)		695	695			
100153361	GREEN VALLEY	AZ		05/30/2024		909		(14)			(14)		895	895			
100153362	LAS VEGAS	NV		05/30/2024		785		(2)			(2)		783	783			
100153365	BROOKVILLE	IN		05/30/2024		759		(17)			(17)		742	742			
100153367	BRANDON	MN		05/30/2024		1,141		(1)			(1)		1,140	1,140			
100153368	VENICE	FL		05/30/2024		1,023		(20)			(20)		1,003	1,003			
100153369	DAUPHIN ISLAND	AL		05/30/2024		1,054		(5)			(5)		1,049	1,049			
100153370	FORT MYERS	FL		05/30/2024		741		2			2		743	743			
100153371	WYLIE	TX		05/30/2024		631		(3)			(3)		628	628			
100153372	LIGHTHOUSE POINT	FL		05/29/2024		5,255		(152)			(152)		5,103	5,103			
100153373	STOCKTON	CA		05/29/2024		586		(13)			(13)		573	573			
100153375	MARIETTA	GA		05/29/2024		1,445		(15)			(15)		1,430	1,430			
100153376	DAVENPORT	FL		05/29/2024		785		(1)			(1)		784	784			
100153378	GULF SHORES	AL		05/29/2024		1,020		(4)			(4)		1,016	1,016			
100153379	NEWTON	NJ		05/29/2024		1,254		(35)			(35)		1,219	1,219			
100153380	BALTIMORE	MD		05/29/2024		260		(1)			(1)		259	259			
100153381	FORT MYERS BEACH	FL		05/29/2024		985		(31)			(31)		954	954			
100153382	SANFORD	FL		05/29/2024		507		(12)			(12)		495	495			
100153385	PORT CHARLOTTE	FL		05/29/2024		622		(2)			(2)		620	620			
100153387	NORTH MIAMI BEACH	FL		05/29/2024		1,024		(15)			(15)		1,009	1,009			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153389	RUMSON	NJ		05/29/2024		2,315		(68)			(68)		2,247	2,247			
100153392	LAKE ARIEL	PA		05/29/2024		1,234		(45)			(45)		1,189	1,189			
100153394	SELDEN	NY		05/29/2024		1,078		4			4		1,082	1,082			
100153395	ATHENS	AL		05/29/2024		424		(21)			(21)		403	403			
100153397	HACKETTSTOWN	NJ		05/30/2024		636		(33)			(33)		603	603			
100153399	ASHFORD	CT		05/30/2024		911		(20)			(20)		891	891			
100153400	PATERSON	NJ		05/30/2024		1,045		(16)			(16)		1,029	1,029			
100153401	PATERSON	NJ		05/30/2024		1,045		(16)			(16)		1,029	1,029			
100153402	HAMMOND	IN		05/30/2024		306		(8)			(8)		298	298			
100153403	NEW WINDSOR	NY		05/30/2024		702		(20)			(20)		682	682			
100153405	MIDDLETOWN	NY		05/30/2024		407		(11)			(11)		396	396			
100153406	ROCK HILL	NY		05/30/2024		412		(13)			(13)		399	399			
100153407	PHILADELPHIA	PA		05/30/2024		461		(10)			(10)		451	451			
100153408	STATEN ISLAND	NY		05/30/2024		1,311		(34)			(34)		1,277	1,277			
100153411	MOUNT VERNON	NY		05/30/2024		2,083		(35)			(35)		2,048	2,048			
100153412	TINLEY PARK	IL		05/30/2024		488		(16)			(16)		472	472			
100153418	MOOSIC	PA		05/30/2024		364		(11)			(11)		353	353			
100153419	SALEM	NH		05/30/2024		361		(12)			(12)		349	349			
100153421	NAPERVILLE	IL		05/30/2024		841		(18)			(18)		823	823			
100153422	MOORESVILLE	IN		05/30/2024		506		(12)			(12)		494	494			
100153426	CHICAGO	IL		05/30/2024		529		(13)			(13)		516	516			
100153429	WOODRIDGE	NY		05/30/2024		142		(4)			(4)		138	138			
100153430	BRIDGEVILLE	PA		05/30/2024		357		(10)			(10)		347	347			
100153431	MONTICELLO	NY		05/30/2024		600		(16)			(16)		584	584			
100153434	SOUTH FALLSBURG	NY		05/30/2024		827		(4)			(4)		823	823			
100153436	CLEVELAND	OH		05/30/2024		223		(6)			(6)		217	217			
100153437	CAMPBELL HALL	NY		05/30/2024		456		(13)			(13)		443	443			
100153438	MONTICELLO	NY		05/30/2024		566		(15)			(15)		551	551			
100153441	BRONX	NY		05/30/2024		2,508		(56)			(56)		2,452	2,452			
100153442	MOUNT VERNON	NY		05/30/2024		1,181		(20)			(20)		1,161	1,161			
100153443	FERRELVIEW	MO		05/30/2024		220		(5)			(5)		215	215			
100153444	NORTH FORT MYERS	FL		05/30/2024		959		(9)			(9)		950	950			
100153445	HIGHLAND	IN		05/30/2024		510		(5)			(5)		505	505			
100153448	ELMHURST	IL		05/30/2024		548		(18)			(18)		530	530			
100153449	JOLIET	IL		05/30/2024		482		(14)			(14)		468	468			
100153450	WHEATON	IL		05/30/2024		614		(16)			(16)		598	598			
100153451	MEMPHIS	TN		05/30/2024		476		(5)			(5)		471	471			
100153453	WASHINGTON	PA		05/30/2024		239		(6)			(6)		233	233			
100153455	DECATUR	AL		05/30/2024		449		(8)			(8)		441	441			
100153457	SHARON HILL	PA		05/30/2024		200		(6)			(6)		194	194			
100153458	HACKETTSTOWN	NJ		05/30/2024		701		(39)			(39)		662	662			
100153459	HACKETTSTOWN	NJ		05/30/2024		728		(41)			(41)		687	687			
100153460	HACKETTSTOWN	NJ		05/30/2024		672		(33)			(33)		639	639			
100153461	BROOKLYN	NY		05/30/2024		1,826		(37)			(37)		1,789	1,789			
100153462	MEMPHIS	TN		05/30/2024		321		(5)			(5)		316	316			
100153464	PHILADELPHIA	PA		05/30/2024		193		(5)			(5)		188	188			
100153470	HILLCREST HEIGHTS	MD		05/30/2024		1,027							1,027	1,027			
100153472	ROTONDA WEST	FL		05/30/2024		635		4			4		639	639			
100153474	COCOA BEACH	FL		05/30/2024		168		(4)			(4)		164	164			
100153475	MEMPHIS	TN		05/30/2024		388		(12)			(12)		376	376			
100153476	BALTIMORE	MD		05/30/2024		374		(6)			(6)		368	368			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153478	HEMPSTEAD	NY		05/30/2024		3,162		(99)			(99)		3,063	3,063			
100153479	MEMPHIS	TN		05/30/2024		276		(6)			(6)		270	270			
100153480	LEESPORT	PA		05/30/2024		427		(13)			(13)		414	414			
100153481	FREEPORT	NY		05/30/2024		1,262		(19)			(19)		1,243	1,243			
100153482	BROOKVILLE	NY		05/30/2024		2,713		(147)			(147)		2,566	2,566			
100153483	CHICAGO	IL		05/30/2024		393		(11)			(11)		382	382			
100153484	PHILADELPHIA	PA		05/30/2024		285		(9)			(9)		276	276			
100153485	ZION	IL		05/30/2024		239		(9)			(9)		230	230			
100153487	COPIAGUE	NY		05/30/2024		427		(11)			(11)		416	416			
100153488	DAVENPORT	IA		05/30/2024		345		(2)			(2)		343	343			
100153490	GRASS VALLEY	CA		05/30/2024		849		(28)			(28)		821	821			
100153491	DOLTON	IL		05/30/2024		262		(7)			(7)		255	255			
100153493	MONTICELLO	NY		05/30/2024		249		(9)			(9)		240	240			
100153553	UNITED KINGDOM	GBR		05/29/2024		651						(30)	621	671	50		50
100153562	UNITED KINGDOM	GBR		05/29/2024		500						(23)	477	511	33		33
100153592	RIVERSIDE	CA		05/31/2024		752		(29)			(29)		723	723			
100153593	PHILADELPHIA	PA		05/31/2024		334		(3)			(3)		331	331			
100153594	REDMOND	OR		05/31/2024		771		(6)			(6)		765	765			
100153595	GLADSTONE	MO		05/31/2024		432		(20)			(20)		412	412			
100153597	BELLE VERNON	PA		05/31/2024		723		(29)			(29)		694	694			
100153598	NEW ALBANY	IN		05/31/2024		725		(15)			(15)		710	710			
100153599	WARREN	MI		05/31/2024		266		(5)			(5)		261	261			
100153600	JAMAICA	NY		05/31/2024		4,866		(176)			(176)		4,690	4,690			
100153602	WILMINGTON	DE		05/31/2024		406		(10)			(10)		396	396			
100153604	BROOKLYN	NY		05/31/2024		502		(16)			(16)		486	486			
100153606	KISSIMMEE	FL		05/31/2024		477		(22)			(22)		455	455			
100153607	WEST SENECA	NY		05/31/2024		486		(18)			(18)		468	468			
100153609	ALEXANDRIA	VA		05/31/2024		507		(21)			(21)		486	486			
100153611	CAPE CORAL	FL		05/31/2024		1,104		(32)			(32)		1,072	1,072			
100153613	BLOOMINGTON	MN		05/31/2024		479		(5)			(5)		474	474			
100153614	LOS ANGELES	CA		05/31/2024		1,304		(53)			(53)		1,251	1,251			
100153615	SAINT CLOUD	FL		05/31/2024		801		(33)			(33)		768	768			
100153617	MERIDEN	CT		05/31/2024		552		(15)			(15)		537	537			
100153620	PALMETTO	FL		05/31/2024		312		(14)			(14)		298	298			
100153621	ROSEVILLE	MI		05/31/2024		254		(10)			(10)		244	244			
100153622	PORT SAINT LUCIE	FL		05/31/2024		285		(3)			(3)		282	282			
100153623	ALPINE MEADOWS	CA		05/31/2024		3,423		(171)			(171)		3,252	3,252			
100153626	TAMPA	FL		05/31/2024		956		17			17		973	973			
100153627	KISSIMMEE	FL		05/31/2024		586		6			6		592	592			
100153628	CASSELBERRY	FL		05/31/2024		5,561		(161)			(161)		5,400	5,400			
100153632	CLEARWATER	FL		05/31/2024		1,143		(35)			(35)		1,108	1,108			
100153634	CLERMONT	FL		05/31/2024		736		6			6		742	742			
100153636	AURORA	IL		05/31/2024		873		(33)			(33)		840	840			
100153637	BELLEVIEW	FL		05/31/2024		417		(12)			(12)		405	405			
100153639	REISTERSTOWN	MD		05/31/2024		1,023		(16)			(16)		1,007	1,007			
100153641	OAKDALE	PA		05/31/2024		520		(16)			(16)		504	504			
100153645	PLANTATION	FL		05/31/2024		2,595		(52)			(52)		2,543	2,543			
100153647	SAINT PETERSBURG	FL		05/31/2024		448		(8)			(8)		440	440			
100153649	MONTAUK	NY		05/31/2024		3,930		(35)			(35)		3,895	3,895			
100153650	LIBERTY HILL	TX		05/31/2024		601		(27)			(27)		574	574			
100153651	MIDWAY	GA		05/31/2024		789		(25)			(25)		764	764			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153652	ORLANDO	FL		05/31/2024		1,364		17			17		1,381	1,381			
100153653	BROOKLYN CENTER	MN		05/31/2024		828		(8)			(8)		820	820			
100153656	SANTA CLARITA	CA		05/31/2024		791		(10)			(10)		781	781			
100153660	SUN CITY CENTER	FL		05/31/2024		908		(23)			(23)		885	885			
100153661	WINTER GARDEN	FL		05/31/2024		1,893		61			61		1,954	1,954			
100153665	BOCA RATON	FL		05/31/2024		3,596		(95)			(95)		3,501	3,501			
100153666	BIG BEAR LAKE	CA		05/31/2024		6,430		(89)			(89)		6,341	6,341			
100153670	CABOT	AR		05/31/2024		269		(21)			(21)		248	248			
100153671	FRENCHTOWN	MT		05/31/2024		1,960		(21)			(21)		1,939	1,939			
100153672	SOUTH BOSTON	MA		05/31/2024		466		(21)			(21)		445	445			
100153673	SARASOTA	FL		05/31/2024		1,127		(42)			(42)		1,085	1,085			
100153674	GARLAND	TX		05/31/2024		690		(42)			(42)		648	648			
100153675	FORT MYERS	FL		05/31/2024		459		(13)			(13)		446	446			
100153678	OAKLAND	CA		05/31/2024		3,247		(114)			(114)		3,133	3,133			
100153687	BROOKLYN	NY		05/31/2024		2,769		(106)			(106)		2,663	2,663			
100153689	NEW YORK	NY		05/31/2024		2,172		(33)			(33)		2,139	2,139			
100153693	CORAL SPRINGS	FL		05/31/2024		610		(8)			(8)		602	602			
100153695	LAS VEGAS	NV		05/31/2024		2,435		(72)			(72)		2,363	2,363			
100153698	FRISCO	TX		05/31/2024		1,733		(101)			(101)		1,632	1,632			
100153699	OVIEDO	FL		05/31/2024		941		(3)			(3)		938	938			
100153701	SCHERTZ	TX		05/31/2024		653		(32)			(32)		621	621			
100153702	LIVE OAK	TX		05/31/2024		607		(22)			(22)		585	585			
100153703	MIAMI LAKES	FL		07/11/2024		2,511		(20)			(20)		2,491	2,491			
100153706	KIHEI	HI		07/11/2024		2,904		(78)			(78)		2,826	2,826			
100153708	DANVILLE	CA		07/11/2024		1,151		(27)			(27)		1,124	1,124			
100153709	LOS ANGELES	CA		07/11/2024		589		(16)			(16)		573	573			
100153710	MINERAL	VA		07/11/2024		319		(9)			(9)		310	310			
100153711	AURORA	CO		07/11/2024		764		(39)			(39)		725	725			
100153712	HOLLYWOOD	FL		07/11/2024		2,100		(53)			(53)		2,047	2,047			
100153713	BUFORD	GA		07/11/2024		7,181		(78)			(78)		7,103	7,103			
100153718	ORLANDO	FL		07/11/2024		3,286		(78)			(78)		3,208	3,208			
100153719	KAUFMAN	TX		07/11/2024		322		(16)			(16)		306	306			
100153720	SKOKIE	IL		07/11/2024		8,716		(173)			(173)		8,543	8,543			
100153721	LOS ANGELES	CA		07/11/2024		1,311		(49)			(49)		1,262	1,262			
100153723	BRADENTON	FL		07/11/2024		1,373		8			8		1,381	1,381			
100153725	OREM	UT		07/11/2024		682		(28)			(28)		654	654			
100153726	ROUND ROCK	TX		07/11/2024		1,005		(33)			(33)		972	972			
100153729	ATWATER	CA		07/11/2024		1,920		(49)			(49)		1,871	1,871			
100153730	HAMPTON	GA		07/11/2024		1,305		(106)			(106)		1,199	1,199			
100153735	ROTTERDAM	NLD		05/30/2024		140						(8)	132	142	10		10
100153736	ALMERE	NLD		05/30/2024		3,340						(186)	3,154	3,384	230		230
100153739	GRONINGEN	NLD		05/30/2024		262						(15)	247	269	22		22
100153742	MIDDELBURG	NLD		05/30/2024		587						(32)	555	589	33		33
100153747	ROTTERDAM	NLD		05/30/2024		477						(26)	451	478	27		27
100153749	ROTTERDAM	NLD		05/30/2024		248						(14)	234	248	14		14
100153753	LEEUWARDEN	NLD		05/30/2024		168						(9)	159	168	9		9
100153765	RIEL	NLD		05/30/2024		4,780						(265)	4,515	4,821	306		306
100153773	GRONINGEN	NLD		05/30/2024		947						(53)	894	954	61		61
100153784	LONG BEACH	CA		07/10/2024		1,154		(15)			(15)		1,139	1,139			
100153787	VENICE	FL		07/10/2024		980		(16)			(16)		964	964			
100153788	SARASOTA	FL		07/10/2024		80,389		(2,129)			(2,129)		78,260	78,260			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153789	KAILUA-KONA	HI		07/10/2024		2,011		(11)			(11)		2,000	2,000			
100153790	ENCINITAS	CA		07/10/2024		5,416		(62)			(62)		5,354	5,354			
100153796	HERRIMAN	UT		07/10/2024		3,223		7			7		3,230	3,230			
100153798	INWOOD	NY		07/10/2024		545		(20)			(20)		525	525			
100153799	RIVIERA BEACH	FL		07/10/2024		456		(19)			(19)		437	437			
100153806	DULUTH	GA		07/10/2024		753		(34)			(34)		719	719			
100153809	PALM BEACH GARDENS	FL		07/10/2024		1,792		(59)			(59)		1,733	1,733			
100153810	CHARLESTON	SC		07/10/2024		2,973		3			3		2,976	2,976			
100153811	LORTON	VA		07/10/2024		1,943		(63)			(63)		1,880	1,880			
100153812	SPRING HOPE	NC		07/10/2024		648		(28)			(28)		620	620			
100153814	CARSON	CA		07/10/2024		457		(25)			(25)		432	432			
100153815	WINTER SPRINGS	FL		07/10/2024		995		(64)			(64)		931	931			
100153817	LAWRENCEVILLE	GA		07/10/2024		625		(22)			(22)		603	603			
100153818	CONCORD	NC		07/10/2024		660		(37)			(37)		623	623			
100153819	SIMPSONVILLE	SC		07/10/2024		344		(14)			(14)		330	330			
100153825	CINCINNATI	OH		07/10/2024		367		(9)			(9)		358	358			
100153828	MOUNT LAUREL	NJ		07/10/2024		926		(28)			(28)		898	898			
100153829	MISSION	TX		07/10/2024		147		(10)			(10)		137	137			
100153832	SEFFNER	FL		07/10/2024		325		(10)			(10)		315	315			
100153834	LEESVILLE	SC		07/10/2024		728		(26)			(26)		702	702			
100153835	PHILADELPHIA	PA		07/10/2024		1,588		(26)			(26)		1,562	1,562			
100153836	JASPER	GA		07/10/2024		335		(22)			(22)		313	313			
100153838	PORTLAND	OR		07/10/2024		654		(47)			(47)		607	607			
100153839	GREEN COVE SPRINGS	FL		07/10/2024		863		(32)			(32)		831	831			
100153841	HUMBLE	TX		07/10/2024		341		(24)			(24)		317	317			
100153842	CHICAGO	IL		06/05/2024		221		(8)			(8)		213	213			
100153843	HANSON	MA		06/05/2024		2,583		25			25		2,608	2,608			
100153844	BAY POINT	CA		06/05/2024		1,236		(24)			(24)		1,212	1,212			
100153845	BELLFLOWER	CA		06/05/2024		1,857		(66)			(66)		1,791	1,791			
100153847	WALNUT	CA		06/05/2024		2,870		(48)			(48)		2,822	2,822			
100153848	GOLDSBORO	NC		06/05/2024		1,257		(48)			(48)		1,209	1,209			
100153849	AURORA	IL		06/05/2024		531		(2)			(2)		529	529			
100153850	ROCKLAND	MA		06/05/2024		871		(21)			(21)		850	850			
100153851	WASHINGTON	DC		06/05/2024		1,459		(27)			(27)		1,432	1,432			
100153852	GRANITEVILLE	SC		06/05/2024		399		(16)			(16)		383	383			
100153853	TULARE	CA		06/05/2024		457		(27)			(27)		430	430			
100153854	HOUSTON	TX		06/05/2024		552		33			33		585	585			
100153856	ENNIS	TX		06/05/2024		1,250		(116)			(116)		1,134	1,134			
100153857	MEMPHIS	TN		06/05/2024		617		(24)			(24)		593	593			
100153858	VICTORVILLE	CA		06/05/2024		864		(21)			(21)		843	843			
100153859	NEWARK	NJ		06/05/2024		1,847		(12)			(12)		1,835	1,835			
100153860	WATERBURY	CT		06/05/2024		746		(6)			(6)		740	740			
100153861	SPRINGFIELD	MA		06/05/2024		567		(18)			(18)		549	549			
100153862	IRVINGTON	NJ		06/05/2024		810		(4)			(4)		806	806			
100153867	COLUMBUS	GA		06/05/2024		2,275		49			49		2,324	2,324			
100153869	TUCSON	AZ		06/05/2024		473		4			4		477	477			
100153870	CHICAGO	IL		06/05/2024		430		6			6		436	436			
100153871	BALTIMORE	MD		06/05/2024		387		(18)			(18)		369	369			
100153872	NEW BEDFORD	MA		06/05/2024		1,009		1			1		1,010	1,010			
100153873	MIAMI	FL		06/05/2024		502		1			1		503	503			
100153874	CAPE CORAL	FL		06/05/2024		681		(26)			(26)		655	655			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153876	HESPERIA	CA		06/05/2024		862		(49)			(49)		813	813			
100153877	LOS ANGELES	CA		06/05/2024		959		(3)			(3)		956	956			
100153880	MINERAL WELLS	TX		06/05/2024		206		(12)			(12)		194	194			
100153882	WEST COVINA	CA		06/05/2024		5,051		(80)			(80)		4,971	4,971			
100153883	PALOS VERDES ESTATES	CA		06/05/2024		1,592		(98)			(98)		1,494	1,494			
100153884	BAKERSFIELD	CA		06/05/2024		556		(8)			(8)		548	548			
100153886	CLARKSVILLE	TN		06/05/2024		154		(10)			(10)		144	144			
100153888	WEEKI WACHEE	FL		06/05/2024		860		12			12		872	872			
100153890	NORTH CANTON	OH		06/05/2024		313		(3)			(3)		310	310			
100153891	WOODSTOCK	MD		06/05/2024		2,091		(61)			(61)		2,030	2,030			
100153892	DALLAS	TX		06/05/2024		1,208		(60)			(60)		1,148	1,148			
100153893	OXNARD	CA		06/05/2024		361		(8)			(8)		353	353			
100153894	ANGELS CAMP	CA		06/05/2024		638		(15)			(15)		623	623			
100153895	ALABASTER	AL		06/05/2024		608		(1)			(1)		607	607			
100153896	HOUSTON	TX		06/05/2024		319		(10)			(10)		309	309			
100153897	BALTIMORE	MD		06/05/2024		433		(9)			(9)		424	424			
100153899	HOOVER	AL		06/05/2024		522		(9)			(9)		513	513			
100153900	LOMPOC	CA		06/05/2024		671		(7)			(7)		664	664			
100153901	NEW CARROLLTON	MD		06/05/2024		24,465		(648)			(648)		23,817	23,817			
100153902	LOS BANOS	CA		06/05/2024		1,432		(49)			(49)		1,383	1,383			
100153903	HIRAM	GA		06/05/2024		545		(34)			(34)		511	511			
100153904	BREWER	ME		06/05/2024		446		(17)			(17)		429	429			
100153905	PHILADELPHIA	PA		06/05/2024		258		(6)			(6)		252	252			
100153908	VACAVILLE	CA		06/05/2024		886		(11)			(11)		875	875			
100153909	WARREN	MI		06/05/2024		526		(25)			(25)		501	501			
100153912	REDDING	CA		06/05/2024		277		(12)			(12)		265	265			
100153915	PARADISE	CA		06/05/2024		474		(6)			(6)		468	468			
100153916	ROCKVILLE	MD		06/05/2024		552		15			15		567	567			
100153919	DAVENPORT	FL		06/05/2024		4,803		258			258		5,061	5,061			
100153920	NEWPORT NEWS	VA		06/05/2024		767		(30)			(30)		737	737			
100153921	RAYMORE	MO		06/05/2024		414		(30)			(30)		384	384			
100153922	ORLANDO	FL		06/05/2024		980		(16)			(16)		964	964			
100153923	KANSAS CITY	KS		06/05/2024		387		(17)			(17)		370	370			
100153924	NORTH PORT	FL		06/05/2024		569							569	569			
100153927	CATONSVILLE	MD		06/05/2024		919		(18)			(18)		901	901			
100153930	SALINAS	CA		06/05/2024		1,448		(36)			(36)		1,412	1,412			
100153932	CYPRESS	TX		06/05/2024		674		(19)			(19)		655	655			
100153934	LANCASTER	CA		06/05/2024		1,287		(25)			(25)		1,262	1,262			
100153936	FAIR OAKS	CA		06/05/2024		1,373		(54)			(54)		1,319	1,319			
100153937	RIVERDALE	MD		06/05/2024		647		1			1		648	648			
100153939	LOS ANGELES	CA		06/05/2024		989		(27)			(27)		962	962			
100153942	MOSES LAKE	WA		06/05/2024		331		(8)			(8)		323	323			
100153944	LONG BEACH	CA		06/05/2024		706		(8)			(8)		698	698			
100153946	SAINT GEORGE	UT		06/05/2024		359		2			2		361	361			
100153947	HIALEAH	FL		06/05/2024		11,368		(276)			(276)		11,092	11,092			
100153948	SAINT GEORGE	UT		06/05/2024		359		2			2		361	361			
100153949	HICKORY HILLS	IL		06/05/2024		722		(15)			(15)		707	707			
100153951	FARMVILLE	VA		06/05/2024		244		(5)			(5)		239	239			
100153953	LOS ANGELES	CA		06/05/2024		1,285		(23)			(23)		1,262	1,262			
100153955	GILROY	CA		06/05/2024		1,639		(44)			(44)		1,595	1,595			
100153956	COLUMBUS	GA		06/05/2024		410		4			4		414	414			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153958	HOUSTON	TX		06/05/2024		5,937		(210)			(210)		5,727	5,727			
100153959	BELLEVIEW	FL		06/05/2024		294		(12)			(12)		282	282			
100153960	CAPE CORAL	FL		06/05/2024		631		(17)			(17)		614	614			
100153962	BLUE SPRINGS	MO		06/05/2024		833		20			20		853	853			
100153963	CAPE CORAL	FL		06/05/2024		890		28			28		918	918			
100153964	CINCINNATI	OH		06/05/2024		272		(16)			(16)		256	256			
100153965	NEWARK	NJ		06/05/2024		923		(31)			(31)		892	892			
100153966	HOUSTON	TX		06/05/2024		781		(51)			(51)		730	730			
100153967	EDMOND	OK		06/05/2024		4,835		(228)			(228)		4,607	4,607			
100153969	CARSON	CA		06/05/2024		1,281		(16)			(16)		1,265	1,265			
100153970	HINESVILLE	GA		06/05/2024		273		(23)			(23)		250	250			
100153971	WASHINGTON	DC		06/05/2024		317		(15)			(15)		302	302			
100153974	LOUISBURG	NC		06/05/2024		831		(46)			(46)		785	785			
100153975	GREAT MILLS	MD		06/05/2024		557		(3)			(3)		554	554			
100153976	LAS VEGAS	NV		06/05/2024		56,026		(1,467)			(1,467)		54,559	54,559			
100153978	MELBOURNE	FL		06/05/2024		489		(4)			(4)		485	485			
100153980	HOUSTON	TX		06/05/2024		559		(23)			(23)		536	536			
100153982	GAINESVILLE	GA		06/05/2024		377		(36)			(36)		341	341			
100154063	REDWOOD CITY	CA		06/06/2024		3,815		(86)			(86)		3,729	3,729			
100154065	PALM SPRINGS	CA		06/06/2024		4,863		(74)			(74)		4,789	4,789			
100154068	FALLBROOK	CA		06/06/2024		1,968		(32)			(32)		1,936	1,936			
100154069	DORAL	FL		06/06/2024		2,481		(44)			(44)		2,437	2,437			
100154071	RIALTO	CA		06/06/2024		1,211		(20)			(20)		1,191	1,191			
100154072	WASHINGTON	DC		06/06/2024		1,430		(18)			(18)		1,412	1,412			
100154073	PUYALLUP	WA		06/06/2024		855		(14)			(14)		841	841			
100154074	SAN BERNARDINO	CA		06/06/2024		1,146		(19)			(19)		1,127	1,127			
100154075	MONTEBELLO	CA		06/06/2024		2,537		(36)			(36)		2,501	2,501			
100154076	KANNAPOLIS	NC		06/06/2024		1,499		(18)			(18)		1,481	1,481			
100154078	FRESNO	CA		06/06/2024		1,306		(41)			(41)		1,265	1,265			
100154079	FRESNO	CA		06/06/2024		1,191		(17)			(17)		1,174	1,174			
100154081	GLENDALE	AZ		06/06/2024		5,774		(86)			(86)		5,688	5,688			
100154085	CAPE CORAL	FL		07/11/2024		2,214		(62)			(62)		2,152	2,152			
100154086	DENVER	NC		07/11/2024		1,010		(39)			(39)		971	971			
100154087	DENVER	CO		07/11/2024		617		(9)			(9)		608	608			
100154091	PALM BEACH	FL		07/11/2024		184		(4)			(4)		180	180			
100154092	LAKE HAVASU CITY	AZ		07/11/2024		822		(43)			(43)		779	779			
100154094	FRANKFORT	IL		07/11/2024		6,499		(116)			(116)		6,383	6,383			
100154096	POST FALLS	ID		07/11/2024		848		(43)			(43)		805	805			
100154098	FOUNTAIN HILLS	AZ		07/11/2024		1,911		(17)			(17)		1,894	1,894			
100154100	ORLANDO	FL		07/11/2024		2,082		(82)			(82)		2,000	2,000			
100154104	ORANGE	TX		07/11/2024		641		(47)			(47)		594	594			
100154106	MEDFORD	OR		07/11/2024		2,114		(86)			(86)		2,028	2,028			
100154109	SUSSEX	WI		07/11/2024		1,370		(42)			(42)		1,328	1,328			
100154112	VERNON ROCKVILLE	CT		07/11/2024		331		(21)			(21)		310	310			
100154115	COLUMBUS	OH		07/11/2024		618		(27)			(27)		591	591			
100154118	AVALON	CA		07/11/2024		2,008		(37)			(37)		1,971	1,971			
100154119	HOLIDAY	FL		07/11/2024		4,183		(161)			(161)		4,022	4,022			
100154123	NEVADA CITY	CA		07/11/2024		2,048		(59)			(59)		1,989	1,989			
100154124	LUGOFF	SC		07/11/2024		852		(28)			(28)		824	824			
100154127	SAINT PETERSBURG	FL		07/11/2024		1,050		(18)			(18)		1,032	1,032			
100154136	HURRICANE	UT		07/11/2024		7,831		(131)			(131)		7,700	7,700			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154138	DALHART	TX		07/11/2024		1,628		(97)			(97)		1,531	1,531			
100154140	KNOXVILLE	TN		07/11/2024		756		(17)			(17)		739	739			
100154141	LAKEBAY	WA		07/11/2024		1,023		(11)			(11)		1,012	1,012			
100154142	LONGBOAT KEY	FL		07/11/2024		1,979		(92)			(92)		1,887	1,887			
100154144	NORTHAMPTON	PA		07/11/2024		860		14			14		874	874			
100154149	SURPRISE	AZ		07/11/2024		1,523		12			12		1,535	1,535			
100154150	NEW ORLEANS	LA		07/11/2024		242		(13)			(13)		229	229			
100154151	LAKE WORTH	FL		07/11/2024		805		(34)			(34)		771	771			
100154152	INMAN	SC		07/11/2024		608		(24)			(24)		584	584			
100154154	SAINT JOHNS	FL		07/11/2024		3,039		(107)			(107)		2,932	2,932			
100154155	EAGLE	ID		07/11/2024		4,352		(31)			(31)		4,321	4,321			
100154157	RICHMOND	TX		07/11/2024		1,161		(85)			(85)		1,076	1,076			
100154158	EL PASO	TX		07/11/2024		415		(11)			(11)		404	404			
100154160	FULTONDALE	AL		07/11/2024		607		(19)			(19)		588	588			
100154161	DES PLAINES	IL		07/11/2024		880		(23)			(23)		857	857			
100154162	IMPERIAL BEACH	CA		07/11/2024		2,295		(61)			(61)		2,234	2,234			
100154165	CHARLOTTE	NC		07/11/2024		593		(34)			(34)		559	559			
100154167	ROSENBERG	TX		07/11/2024		1,764		(89)			(89)		1,675	1,675			
100154172	DAYTON	TX		07/11/2024		304		(3)			(3)		301	301			
100154175	COLORADO SPRINGS	CO		07/11/2024		1,150		(22)			(22)		1,128	1,128			
100154176	DEERFIELD BEACH	FL		07/11/2024		2,380		(135)			(135)		2,245	2,245			
100154177	BUCKEYE	AZ		07/11/2024		862		(14)			(14)		848	848			
100154178	BUCKEYE	AZ		07/11/2024		921		(16)			(16)		905	905			
100154181	JACKSONVILLE	FL		07/11/2024		796		(27)			(27)		769	769			
100154182	JACKSONVILLE	FL		07/11/2024		796		(27)			(27)		769	769			
100154184	DALLAS	TX		07/11/2024		771		(49)			(49)		722	722			
100154186	PETALUMA	CA		07/11/2024		3,432		(231)			(231)		3,201	3,201			
100154187	CHULA VISTA	CA		07/11/2024		2,799		(39)			(39)		2,760	2,760			
100154191	RANCHO CUCAMONGA	CA		07/11/2024		2,900		(65)			(65)		2,835	2,835			
100154192	LOS ANGELES	CA		07/11/2024		4,351		(122)			(122)		4,229	4,229			
100154194	SANTA BARBARA	CA		07/11/2024		5,743		(74)			(74)		5,669	5,669			
100154195	GRESHAM	OR		07/11/2024		803		(34)			(34)		769	769			
100154198	MIAMI	FL		07/11/2024		963		(28)			(28)		935	935			
100154199	LOS ANGELES	CA		07/11/2024		1,573		(41)			(41)		1,532	1,532			
100154200	BELLEVUE	NE		07/11/2024		3,095		(132)			(132)		2,963	2,963			
100154201	SAN DIEGO	CA		07/11/2024		125,822		(806)			(806)		125,016	125,016			
100154203	PHILADELPHIA	PA		07/11/2024		251		(11)			(11)		240	240			
100154204	BEE CAVE	TX		07/11/2024		2,120		(42)			(42)		2,078	2,078			
100154205	PORT SAINT LUCIE	FL		07/11/2024		1,086		(52)			(52)		1,034	1,034			
100154206	ARVADA	CO		07/11/2024		2,693		(69)			(69)		2,624	2,624			
100154207	PASADENA	CA		07/11/2024		5,573		(33)			(33)		5,540	5,540			
100154211	HOLLISTER	CA		07/11/2024		2,660		(70)			(70)		2,590	2,590			
100154214	MARANA	AZ		07/11/2024		396		(32)			(32)		364	364			
100154216	BOTHELL	WA		07/11/2024		600							600	600			
100154328	BELMONT	NC		06/07/2024		1,171		(27)			(27)		1,144	1,144			
100154329	AUBURNDALE	FL		06/07/2024		495		(3)			(3)		492	492			
100154332	MYRTLE BEACH	SC		06/07/2024		1,089							1,089	1,089			
100154333	JACKSONVILLE	FL		06/07/2024		417		(9)			(9)		408	408			
100154336	CHICAGO	IL		06/07/2024		653		(15)			(15)		638	638			
100154339	WINNETKA	CA		06/12/2024		1,845		(37)			(37)		1,808	1,808			
100154341	WASHOUGAL	WA		06/12/2024		2,327		(31)			(31)		2,296	2,296			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154342	TARZANA	CA		06/12/2024		3,453		(24)			(24)		3,429	3,429			
100154344	JAMAICA	NY		06/12/2024		1,735		(41)			(41)		1,694	1,694			
100154347	PUERTO VALLARTA	MEX		06/12/2024		978							978	978			
100154348	LOS CABOS	MEX		06/12/2024		3,221							3,221	3,221			
100154349	TULUM	MEX		06/12/2024		1,627							1,627	1,627			
100154350	CABO SAN LUCAS	MEX		06/12/2024		3,781							3,781	3,781			
100154502	LILLINGTON	NC		06/14/2024		290		(17)			(17)		273	273			
100154503	SAN BERNARDINO	CA		06/14/2024		685		(36)			(36)		649	649			
100154504	TRENTON	NJ		06/14/2024		961		(8)			(8)		953	953			
100154505	LAS VEGAS	NV		06/14/2024		635		(13)			(13)		622	622			
100154508	HOUSTON	TX		06/14/2024		870		(26)			(26)		844	844			
100154509	ORANGE	NJ		06/14/2024		758		(13)			(13)		745	745			
100154512	MCFARLAND	CA		06/14/2024		825		(28)			(28)		797	797			
100154514	FARMVILLE	VA		06/14/2024		251		(5)			(5)		246	246			
100154515	MIAMI	FL		06/14/2024		1,049		9			9		1,058	1,058			
100154516	VICTORVILLE	CA		06/14/2024		2,559		3			3		2,562	2,562			
100154517	NEW ORLEANS	LA		06/14/2024		338		(13)			(13)		325	325			
100154521	HARVEY	LA		06/14/2024		342		(11)			(11)		331	331			
100154522	ALEXANDRIA	LA		06/14/2024		207		(9)			(9)		198	198			
100154523	HAWAIIAN GARDENS	CA		06/14/2024		2,066		(93)			(93)		1,973	1,973			
100154524	LOS ANGELES	CA		06/14/2024		1,099		(14)			(14)		1,085	1,085			
100154525	BAY POINT	CA		06/14/2024		802		(45)			(45)		757	757			
100154526	BALTIMORE	MD		06/14/2024		336		(13)			(13)		323	323			
100154530	FLAGSTAFF	AZ		06/14/2024		863		(22)			(22)		841	841			
100154531	SAN ANTONIO	TX		06/14/2024		197		2			2		199	199			
100154532	LAWTON	OK		06/14/2024		634		19			19		653	653			
100154534	ALBERMARLE	NC		06/14/2024		6,079		(199)			(199)		5,880	5,880			
100154536	GRAND RAPIDS	MI		06/14/2024		424		(13)			(13)		411	411			
100154537	SALEM	OR		06/14/2024		848		(32)			(32)		816	816			
100154538	LAKEVILLE	MN		06/14/2024		3,511		(61)			(61)		3,450	3,450			
100154540	SACRAMENTO	CA		06/14/2024		752		(10)			(10)		742	742			
100154541	MCDONOUGH	GA		06/14/2024		263		(23)			(23)		240	240			
100154542	STRATFORD	CT		06/14/2024		432		(10)			(10)		422	422			
100154543	WAUWATOSA	WI		06/14/2024		982		18			18		1,000	1,000			
100154546	HENDERSON	NV		06/14/2024		784		(28)			(28)		756	756			
100154547	SUITLAND	MD		06/14/2024		572		(20)			(20)		552	552			
100154549	SANTA ANA	CA		06/14/2024		11,513		(383)			(383)		11,130	11,130			
100154550	INDEPENDENCE	MO		06/14/2024		372		(13)			(13)		359	359			
100154552	SILVER SPRING	MD		06/14/2024		749		(12)			(12)		737	737			
100154554	PALOS VERDES ESTATES	CA		06/14/2024		6,743		(312)			(312)		6,431	6,431			
100154555	LAS VEGAS	NV		06/14/2024		697		(45)			(45)		652	652			
100154556	WHITTIER	CA		06/14/2024		2,162		(62)			(62)		2,100	2,100			
100154557	CALEXICO	CA		06/14/2024		417		(25)			(25)		392	392			
100154558	SACRAMENTO	CA		06/14/2024		6,210		(131)			(131)		6,079	6,079			
100154559	OCALA	FL		06/14/2024		561		(5)			(5)		556	556			
100154560	WEST MONROE	LA		06/14/2024		269		(7)			(7)		262	262			
100154561	NORTH LAS VEGAS	NV		06/14/2024		2,222		(62)			(62)		2,160	2,160			
100154563	DOWNEY	CA		06/14/2024		5,123		(148)			(148)		4,975	4,975			
100154564	BALTIMORE	MD		06/14/2024		1,015		(42)			(42)		973	973			
100154566	SAN ANTONIO	TX		06/14/2024		124		5			5		129	129			
100154567	BAKERSFIELD	CA		06/14/2024		695		(59)			(59)		636	636			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154568	LAS VEGAS	NV		06/14/2024		4,763		(234)			(234)		4,529	4,529			
100154569	DALLAS	TX		06/14/2024		1,851		(34)			(34)		1,817	1,817			
100154570	WILMINGTON	DE		06/14/2024		708		(25)			(25)		683	683			
100154571	LA PUENTE	CA		06/14/2024		1,311		(32)			(32)		1,279	1,279			
100154572	PALMDALE	CA		06/14/2024		844		(17)			(17)		827	827			
100154573	DAVIE	FL		06/14/2024		2,641		(105)			(105)		2,536	2,536			
100154575	RESEDA	CA		06/14/2024		1,978		(31)			(31)		1,947	1,947			
100154576	JURUPA VALLEY	CA		06/14/2024		949		(55)			(55)		894	894			
100154577	MOUNT VERNON	WA		06/14/2024		1,018		(24)			(24)		994	994			
100154578	SANTA CLARITA	CA		06/14/2024		929		(51)			(51)		878	878			
100154579	BAKERSFIELD	CA		06/14/2024		1,719		(58)			(58)		1,661	1,661			
100154580	BALTIMORE	MD		06/14/2024		411		(12)			(12)		399	399			
100154581	KRUM	TX		06/14/2024		920		(28)			(28)		892	892			
100154583	CHICAGO	IL		06/14/2024		540		(3)			(3)		537	537			
100154585	GREENVILLE	TX		06/14/2024		479		(30)			(30)		449	449			
100154586	LA PUENTE	CA		06/14/2024		17,285		(200)			(200)		17,085	17,085			
100154588	HALETHORPE	MD		06/14/2024		7,251		(148)			(148)		7,103	7,103			
100154589	LOS ANGELES	CA		06/14/2024		2,679		(94)			(94)		2,585	2,585			
100154590	RAY CITY	GA		06/14/2024		1,757		(137)			(137)		1,620	1,620			
100154592	SUTHERLAND	VA		06/14/2024		770		(20)			(20)		750	750			
100154595	TUSTIN	CA		06/14/2024		1,049		(36)			(36)		1,013	1,013			
100154597	CHINO	CA		06/14/2024		696		(20)			(20)		676	676			
100154598	DANBURY	CT		06/14/2024		1,609		(36)			(36)		1,573	1,573			
100154599	KENSINGTON	MD		06/14/2024		2,709		(118)			(118)		2,591	2,591			
100154601	MIAMI	FL		06/14/2024		793		7			7		800	800			
100154602	MAPLETON	UT		06/14/2024		891		(14)			(14)		877	877			
100154603	LILBURN	GA		06/14/2024		832		(29)			(29)		803	803			
100154604	CASTAIC	CA		06/14/2024		4,521		(40)			(40)		4,481	4,481			
100154606	EAST FALMOUTH	MA		06/14/2024		1,301		1			1		1,302	1,302			
100154607	FRESNO	CA		06/14/2024		1,107		(40)			(40)		1,067	1,067			
100154611	AVENTURA	FL		06/14/2024		530		(19)			(19)		511	511			
100154614	ALEXANDRIA	VA		06/14/2024		804		(57)			(57)		747	747			
100154617	RIALTO	CA		06/14/2024		737		(36)			(36)		701	701			
100154618	FISHING CREEK	MD		06/14/2024		512		(23)			(23)		489	489			
100154620	HICKORY	NC		06/14/2024		611		(45)			(45)		566	566			
100154621	STOCKTON	CA		06/14/2024		1,194		(31)			(31)		1,163	1,163			
100154622	BRIDGEPORT	CT		06/14/2024		853		(20)			(20)		833	833			
100154623	NORTH LAS VEGAS	NV		06/14/2024		1,252		(34)			(34)		1,218	1,218			
100154624	EUSTIS	FL		06/14/2024		419		(13)			(13)		406	406			
100154625	PETALUMA	CA		06/14/2024		1,225		(8)			(8)		1,217	1,217			
100154626	EL PASO	TX		06/14/2024		376		(35)			(35)		341	341			
100154627	PEARBLOSSOM	CA		06/14/2024		931		(20)			(20)		911	911			
100154628	GARLAND	TX		06/14/2024		233		(26)			(26)		207	207			
100154629	NAPLES	FL		07/19/2024		1,134		(47)			(47)		1,087	1,087			
100154633	LAKEWOOD	NJ		07/19/2024		1,312		(20)			(20)		1,292	1,292			
100154634	WOODBRIDGE	VA		07/19/2024		1,164		(6)			(6)		1,158	1,158			
100154635	CLEVELAND	OH		07/19/2024		197		2			2		199	199			
100154636	PANAMA CITY	FL		07/19/2024		600		(21)			(21)		579	579			
100154637	BURLEY	ID		07/19/2024		368		(8)			(8)		360	360			
100154638	LA MIRADA	CA		07/19/2024		2,059		(22)			(22)		2,037	2,037			
100154639	REGO PARK	NY		07/19/2024		759		(26)			(26)		733	733			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154640	SPRING VALLEY	NY		07/19/2024		1,557		(18)			(18)		1,539	1,539			
100154641	GROSSE POINTE WOODS	MI		07/19/2024		900		(11)			(11)		889	889			
100154642	PITTSBURGH	PA		07/19/2024		336		(12)			(12)		324	324			
100154643	HOUSTON	TX		07/19/2024		411		(17)			(17)		394	394			
100154644	RIVERDALE	GA		07/19/2024		359		(33)			(33)		326	326			
100154646	YORKTOWN	VA		07/19/2024		2,433		(115)			(115)		2,318	2,318			
100154648	DADEVILLE	AL		07/19/2024		809		(36)			(36)		773	773			
100154650	NASHVILLE	TN		07/19/2024		1,001		(25)			(25)		976	976			
100154651	CINCINNATI	OH		07/19/2024		889		3			3		892	892			
100154653	NORTH BAY VILLAGE	FL		07/19/2024		587		21			21		608	608			
100154654	LOCUST GROVE	GA		07/19/2024		455		(11)			(11)		444	444			
100154655	MESA	AZ		07/19/2024		894		(7)			(7)		887	887			
100154657	SUPPLY	NC		07/19/2024		1,263		(49)			(49)		1,214	1,214			
100154660	ONTARIO	CA		07/19/2024		1,574		(36)			(36)		1,538	1,538			
100154662	SPRINGFIELD	VA		07/19/2024		1,396		(35)			(35)		1,361	1,361			
100154663	ATHENS	GA		07/19/2024		448		(10)			(10)		438	438			
100154664	CHARLOTTE	NC		07/19/2024		886		(35)			(35)		851	851			
100154665	MASPETH	NY		07/19/2024		2,490		(66)			(66)		2,424	2,424			
100154667	GULFPORT	FL		07/19/2024		800		(40)			(40)		760	760			
100154670	ORLANDO	FL		07/19/2024		440,296		(13,476)			(13,476)		426,820	426,820			
100154672	WAYNESBORO	PA		07/19/2024		405		(2)			(2)		403	403			
100154673	MONROE	NY		07/19/2024		896		(6)			(6)		890	890			
100154674	MARIETTA	GA		07/19/2024		422		(14)			(14)		408	408			
100154677	CAPE CANAVERAL	FL		07/19/2024		339		(6)			(6)		333	333			
100154680	SACRAMENTO	CA		07/19/2024		696		18			18		714	714			
100154682	TAMPA	FL		07/19/2024		393		(27)			(27)		366	366			
100154684	SAINT CLOUD	FL		07/19/2024		584		(41)			(41)		543	543			
100154685	ABERDEEN	WA		07/19/2024		644		(4)			(4)		640	640			
100154689	WILLINGBORO	NJ		07/19/2024		625		(28)			(28)		597	597			
100154690	JACKSONVILLE	FL		07/19/2024		304		16			16		320	320			
100154691	SARATOGA SPRINGS	UT		07/19/2024		1,370		4			4		1,374	1,374			
100154694	LAS VEGAS	NV		07/19/2024		618		(16)			(16)		602	602			
100154695	PHILADELPHIA	PA		07/19/2024		218		(17)			(17)		201	201			
100154697	HIALEAH	FL		07/19/2024		552		(18)			(18)		534	534			
100154701	PENSACOLA	FL		07/19/2024		322		(20)			(20)		302	302			
100154702	MANASSAS	VA		07/19/2024		1,453		(61)			(61)		1,392	1,392			
100154703	SCOTTSDALE	AZ		07/19/2024		1,774		(48)			(48)		1,726	1,726			
100154704	VALLEY STREAM	NY		07/19/2024		2,581		(89)			(89)		2,492	2,492			
100154709	LAS VEGAS	NV		07/19/2024		2,296		(46)			(46)		2,250	2,250			
100154710	ROCKY MOUNT	NC		07/19/2024		277		(4)			(4)		273	273			
100154711	HIGHLAND MILLS	NY		07/19/2024		1,432		(31)			(31)		1,401	1,401			
100154712	PINELLAS PARK	FL		07/19/2024		309		(23)			(23)		286	286			
100154715	TEXARKANA	TX		07/19/2024		429		(45)			(45)		384	384			
100154717	PHOENIX	AZ		07/19/2024		809		(34)			(34)		775	775			
100154720	MESA	AZ		07/19/2024		805		(58)			(58)		747	747			
100154722	EDMOND	OK		07/19/2024		320		(10)			(10)		310	310			
100154723	NORTHRIDGE	CA		07/19/2024		798		(15)			(15)		783	783			
100154724	LONG BEACH	CA		07/19/2024		2,544		(54)			(54)		2,490	2,490			
100154728	HARTFORD	CT		07/19/2024		493		(35)			(35)		458	458			
100154730	SEVIERVILLE	TN		07/19/2024		1,872		58			58		1,930	1,930			
100154733	LORAIN	OH		07/19/2024		175		(13)			(13)		162	162			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154734	CORINTH	TX		07/19/2024		631		6			6		637	637			
100154736	BERKLEY	MA		07/19/2024		13,474		(37)			(37)		13,437	13,437			
100154737	PLANTATION	FL		07/19/2024		1,946		(68)			(68)		1,878	1,878			
100154738	LONG POND	PA		07/19/2024		580		(26)			(26)		554	554			
100154739	HOMOSASSA	FL		07/19/2024		318		(30)			(30)		288	288			
100154743	MIDDLETOWN	CT		07/19/2024		695		(36)			(36)		659	659			
100154744	LANCASTER	NY		07/19/2024		297		(5)			(5)		292	292			
100154745	SAN DIEGO	CA		07/19/2024		1,807		(68)			(68)		1,739	1,739			
100154747	STAMFORD	CT		07/19/2024		367		(24)			(24)		343	343			
100154748	RIVERSIDE	CA		07/19/2024		382		(18)			(18)		364	364			
100154750	LAWRENCEVILLE	GA		07/19/2024		348		(15)			(15)		333	333			
100154751	WAYNESBORO	PA		07/19/2024		404		(1)			(1)		403	403			
100154752	ORONOGO	MO		07/19/2024		856		15			15		871	871			
100154754	LITTLE EGG HARBOR TOWNSHIP	NJ		07/19/2024		670		(6)			(6)		664	664			
100154756	NAPLES	FL		07/19/2024		1,707		42			42		1,749	1,749			
100154758	MIAMI	FL		07/19/2024		937		(16)			(16)		921	921			
100154762	DAVENPORT	FL		07/19/2024		640		(27)			(27)		613	613			
100154763	STEPHENS CITY	VA		07/19/2024		362		(26)			(26)		336	336			
100154766	CINCINNATI	OH		07/19/2024		829		(53)			(53)		776	776			
100154768	LOXLEY	AL		07/19/2024		1,389		(67)			(67)		1,322	1,322			
100154769	NEWPORT NEWS	VA		07/19/2024		281		(5)			(5)		276	276			
100154773	SMYRNA	GA		07/19/2024		571		(5)			(5)		566	566			
100154775	AUSTIN	TX		07/19/2024		1,031		(14)			(14)		1,017	1,017			
100154776	FRESNO	CA		07/19/2024		464		4			4		468	468			
100154777	MOBILE	AL		07/19/2024		279		(24)			(24)		255	255			
100154779	AZUSA	CA		07/19/2024		783		(45)			(45)		738	738			
100154780	DETROIT	MI		07/19/2024		962		(14)			(14)		948	948			
100154781	INDIO	CA		07/19/2024		1,700		(68)			(68)		1,632	1,632			
100154782	LA QUINTA	CA		07/19/2024		5,720		(177)			(177)		5,543	5,543			
100154785	WARREN	MI		07/19/2024		217		(6)			(6)		211	211			
100154786	SANTA ROSA	CA		07/19/2024		2,281		(37)			(37)		2,244	2,244			
100154787	OSSINING	NY		07/19/2024		1,276		(40)			(40)		1,236	1,236			
100154789	SIKESTON	MO		07/19/2024		193		(5)			(5)		188	188			
100154792	SUN CITY	AZ		07/19/2024		767		(23)			(23)		744	744			
100154794	SPRINGFIELD	IL		07/19/2024		152							152	152			
100154795	LOMPOC	CA		07/19/2024		1,101		(30)			(30)		1,071	1,071			
100154796	BEAVERCREEK	OH		07/19/2024		687		(1)			(1)		686	686			
100154799	SAN JOSE	CA		07/19/2024		1,078		(56)			(56)		1,022	1,022			
100154800	PINELLAS PARK	FL		07/19/2024		1,146		(37)			(37)		1,109	1,109			
100154805	ROSWELL	GA		07/19/2024		1,840		(71)			(71)		1,769	1,769			
100154806	MILWAUKEE	WI		07/19/2024		3,263		(265)			(265)		2,998	2,998			
100154809	LIVONIA	MI		07/19/2024		388		(19)			(19)		369	369			
100154811	JOSHUA TREE	CA		07/19/2024		2,478		(122)			(122)		2,356	2,356			
100154813	PORT SAINT LUCIE	FL		07/19/2024		1,435		(83)			(83)		1,352	1,352			
100154816	BROOKLYN	NY		07/19/2024		2,158		(53)			(53)		2,105	2,105			
100154818	SCOTTSDALE	AZ		07/19/2024		1,726		(80)			(80)		1,646	1,646			
100154819	BATON ROUGE	LA		07/19/2024		391		(34)			(34)		357	357			
100154820	BROOKLYN	NY		07/19/2024		1,281		1			1		1,282	1,282			
100154821	SLIDELL	LA		07/19/2024		1,363		(38)			(38)		1,325	1,325			
100154823	BRANT	NY		07/19/2024		259		(10)			(10)		249	249			
100154824	GRAND RAPIDS	MI		07/19/2024		1,796		(23)			(23)		1,773	1,773			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154826	LA PALMA	CA		07/19/2024		2,413		(45)			(45)		2,368	2,368			
100154827	BERGENFIELD	NJ		07/19/2024		923		(31)			(31)		892	892			
100154828	WAKE FOREST	NC		07/19/2024		442		(6)			(6)		436	436			
100154830	BRICK	NJ		07/19/2024		1,112		(51)			(51)		1,061	1,061			
100154835	WESLEY CHAPEL	FL		07/19/2024		794		(4)			(4)		790	790			
100154836	APOLLO BEACH	FL		07/19/2024		13,051		58			58		13,109	13,109			
100154837	SAN DIEGO	CA		07/19/2024		1,565		15			15		1,580	1,580			
100154838	LULING	LA		07/19/2024		354		5			5		359	359			
100154839	SOUTH BELOIT	IL		07/19/2024		282		(10)			(10)		272	272			
100154844	CANTON	GA		07/19/2024		1,541		(71)			(71)		1,470	1,470			
100154845	EAST ORANGE	NJ		07/19/2024		828		(23)			(23)		805	805			
100154846	LINCOLN	CA		07/19/2024		16,119		(404)			(404)		15,715	15,715			
100154848	MARYVILLE	TN		07/19/2024		764		(22)			(22)		742	742			
100154849	BROOKLYN	NY		07/19/2024		1,307		(22)			(22)		1,285	1,285			
100154850	EDMOND	OK		07/19/2024		451		(28)			(28)		423	423			
100154852	LYNNWOOD	WA		07/19/2024		959		1			1		960	960			
100154854	LAS VEGAS	NV		07/19/2024		290		(8)			(8)		282	282			
100154856	DETROIT	MI		07/19/2024		120		(2)			(2)		118	118			
100154859	DEERFIELD BEACH	FL		07/19/2024		290		(33)			(33)		257	257			
100154860	PATTERSON	NY		07/19/2024		394		(23)			(23)		371	371			
100154866	SELMA	CA		07/19/2024		10,684		(384)			(384)		10,300	10,300			
100154867	JACKSONVILLE	FL		07/19/2024		401		21			21		422	422			
100154869	CENTENNIAL	CO		07/19/2024		1,132		(16)			(16)		1,116	1,116			
100154870	PHILADELPHIA	PA		07/19/2024		446		(34)			(34)		412	412			
100154873	LAKE CITY	FL		07/19/2024		373		(10)			(10)		363	363			
100154876	WHITTIER	CA		07/19/2024		7,767		(276)			(276)		7,491	7,491			
100154877	DETROIT	MI		07/19/2024		122							122	122			
100154878	COLUMBUS	OH		07/19/2024		606		(21)			(21)		585	585			
100154879	WATERFORD	MI		07/19/2024		196		(2)			(2)		194	194			
100154883	PHILADELPHIA	PA		07/19/2024		1,980		(18)			(18)		1,962	1,962			
100154884	NEWPORT BEACH	CA		07/19/2024		2,735		(15)			(15)		2,720	2,720			
100154886	BETHLEHEM	PA		07/19/2024		592		5			5		597	597			
100154887	VICTORIA	TX		07/19/2024		469		(15)			(15)		454	454			
100154888	SEBASTIAN	FL		07/19/2024		702		(25)			(25)		677	677			
100154890	SALEM	VA		07/19/2024		465		(15)			(15)		450	450			
100154891	JACKSONVILLE	FL		07/19/2024		891		(30)			(30)		861	861			
100154892	KINGMAN	AZ		07/19/2024		651		(24)			(24)		627	627			
100154894	MIAMI	FL		07/19/2024		628		14			14		642	642			
100154896	LOUISVILLE	KY		07/19/2024		723		(25)			(25)		698	698			
100154897	COLTON	CA		07/19/2024		2,717		(92)			(92)		2,625	2,625			
100154898	CHICAGO HEIGHTS	IL		07/19/2024		274		(21)			(21)		253	253			
100154899	WESLEY CHAPEL	FL		07/19/2024		597		(5)			(5)		592	592			
100154900	BROOKLYN	NY		07/19/2024		3,161		(83)			(83)		3,078	3,078			
100154901	PRESCOTT	AZ		07/19/2024		12,003		(485)			(485)		11,518	11,518			
100154903	KINGMAN	AZ		07/19/2024		392		9			9		401	401			
100154905	FRESNO	CA		07/19/2024		1,298		(50)			(50)		1,248	1,248			
100154909	TALLAHASSEE	FL		07/19/2024		244		(18)			(18)		226	226			
100154912	TOMBALL	TX		07/19/2024		29,507		(212)			(212)		29,295	29,295			
100154914	MINT HILL	NC		07/19/2024		722		(11)			(11)		711	711			
100154915	ANNANDALE	VA		07/19/2024		1,098							1,098	1,098			
100154917	HOUSTON	TX		07/19/2024		4,128		161			161		4,289	4,289			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154921	BATTLEBORO	NC		07/19/2024		213		(3)			(3)		210	210			
100154922	APEX	NC		07/19/2024		1,013		(6)			(6)		1,007	1,007			
100154923	PITTSBURGH	PA		07/19/2024		285		(19)			(19)		266	266			
100154925	DAVIE	FL		07/19/2024		52,409		(1,417)			(1,417)		50,992	50,992			
100154927	FORT LAUDERDALE	FL		07/19/2024		1,099		11			11		1,110	1,110			
100154929	HOUSTON	TX		07/19/2024		184		(17)			(17)		167	167			
100154930	ATLANTA	GA		07/19/2024		248		(9)			(9)		239	239			
100154932	EDMOND	OK		07/19/2024		472		(30)			(30)		442	442			
100154933	PITTSBURGH	PA		07/19/2024		264		(18)			(18)		246	246			
100154934	TULARE	CA		07/19/2024		567		(23)			(23)		544	544			
100154938	CINCINNATI	OH		07/19/2024		176		(10)			(10)		166	166			
100154940	PORT CHARLOTTE	FL		07/19/2024		522		(26)			(26)		496	496			
100154943	SPRING HILL	FL		07/19/2024		626		21			21		647	647			
100154944	SPRINGVILLE	UT		07/19/2024		1,609		(66)			(66)		1,543	1,543			
100154946	UPPER DARBY	PA		07/19/2024		453		(12)			(12)		441	441			
100154948	LINCOLN	CA		07/19/2024		3,978		(54)			(54)		3,924	3,924			
100154949	BUFFALO	MN		07/19/2024		533		(12)			(12)		521	521			
100154951	WINTER GARDEN	FL		07/19/2024		424		(1)			(1)		423	423			
100154955	CITRUS HEIGHTS	CA		07/19/2024		975		(7)			(7)		968	968			
100154956	DUNEDIN	FL		07/19/2024		1,376		(71)			(71)		1,305	1,305			
100154957	RICHMOND	VA		07/19/2024		348		(12)			(12)		336	336			
100154958	LAVONIA	GA		07/19/2024		1,464		(52)			(52)		1,412	1,412			
100154961	FONTANA	CA		07/19/2024		959		(53)			(53)		906	906			
100154964	SACRAMENTO	CA		07/19/2024		652		(20)			(20)		632	632			
100154967	RICHMOND	VA		07/19/2024		179		(6)			(6)		173	173			
100154969	DOWNEY	CA		07/19/2024		1,558		(52)			(52)		1,506	1,506			
100154970	LITTLETON	CO		07/19/2024		3,975		(32)			(32)		3,943	3,943			
100154974	HUMBLE	TX		07/19/2024		901		(36)			(36)		865	865			
100154975	ITALY	TX		07/19/2024		371		(12)			(12)		359	359			
100154978	RIVERVIEW	FL		07/19/2024		56,115		(538)			(538)		55,577	55,577			
100154979	PIONEER	CA		07/19/2024		634		(39)			(39)		595	595			
100154983	DETROIT	MI		07/19/2024		148		(4)			(4)		144	144			
100154986	PEMBROKE PINES	FL		07/19/2024		1,104		(29)			(29)		1,075	1,075			
100154989	AVENTURA	FL		07/19/2024		856		(45)			(45)		811	811			
100154991	CLIFTON PARK	NY		07/19/2024		1,247		(33)			(33)		1,214	1,214			
100154992	WORCESTER	MA		07/19/2024		872		(34)			(34)		838	838			
100154993	WEST COVINA	CA		07/19/2024		31,490		383			383		31,873	31,873			
100154994	UPLAND	CA		07/19/2024		2,973		(82)			(82)		2,891	2,891			
100154997	GAINESVILLE	FL		07/19/2024		559		(11)			(11)		548	548			
100155001	NORTH JACKSON	OH		07/19/2024		1,436		(59)			(59)		1,377	1,377			
100155002	VALLEY VILLAGE	CA		07/19/2024		1,795		(7)			(7)		1,788	1,788			
100155003	EDMOND	OK		07/19/2024		479		(29)			(29)		450	450			
100155005	ARVADA	CO		07/19/2024		1,524		(54)			(54)		1,470	1,470			
100155007	HAWLEY	PA		07/19/2024		795		(5)			(5)		790	790			
100155009	PROVIDENCE	RI		07/19/2024		307		(12)			(12)		295	295			
100155011	BUENA PARK	CA		07/19/2024		2,891		(63)			(63)		2,828	2,828			
100155012	BRADENTON	FL		07/19/2024		783		(16)			(16)		767	767			
100155015	PLATTSMOUTH	NE		07/19/2024		882		(38)			(38)		844	844			
100155016	CINCINNATI	OH		07/19/2024		909		11			11		920	920			
100155017	TIGARD	OR		07/19/2024		1,159		(49)			(49)		1,110	1,110			
100155019	STERLING	CO		07/19/2024		405		(7)			(7)		398	398			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100155021	TUCKER	GA		07/19/2024		1,067		(40)			(40)		1,027	1,027			
100155023	CONROE	TX		07/19/2024		1,513		(1)			(1)		1,512	1,512			
100155028	NASHVILLE	TN		07/19/2024		26,375		(242)			(242)		26,133	26,133			
100155033	BERWYN HEIGHTS	MD		07/19/2024		1,018		(48)			(48)		970	970			
100155034	CANTON	GA		07/19/2024		1,100		(15)			(15)		1,085	1,085			
100155037	ROCK HILL	SC		07/19/2024		538		(29)			(29)		509	509			
100155038	ORLANDO	FL		07/19/2024		571		(42)			(42)		529	529			
100155042	MARIETTA	GA		07/19/2024		1,899		(102)			(102)		1,797	1,797			
100155045	GLENDALE	AZ		07/19/2024		1,206		(25)			(25)		1,181	1,181			
100155047	GALVESTON	TX		07/19/2024		2,321		6			6		2,327	2,327			
100155048	LA MARQUE	TX		07/19/2024		962		(43)			(43)		919	919			
100155049	EDGEWOOD	WA		07/19/2024		1,222		(40)			(40)		1,182	1,182			
100155051	SEVIERVILLE	TN		07/19/2024		4,690		(70)			(70)		4,620	4,620			
100155055	INLET BEACH	FL		07/19/2024		1,556		(13)			(13)		1,543	1,543			
100155057	SPRING HILL	FL		07/19/2024		937		(21)			(21)		916	916			
100155061	LOS ANGELES	CA		07/19/2024		3,915		(57)			(57)		3,858	3,858			
100155062	SCOTTSDALE	AZ		07/19/2024		7,337		(37)			(37)		7,300	7,300			
100155064	BLACK HAWK	CO		07/19/2024		1,177		(32)			(32)		1,145	1,145			
100155065	TRUCKEE	CA		07/19/2024		1,616		(55)			(55)		1,561	1,561			
100155067	RALEIGH	NC		07/19/2024		5,916		(209)			(209)		5,707	5,707			
100155068	MESA	AZ		07/19/2024		831		(28)			(28)		803	803			
100155071	DACULA	GA		07/19/2024		653		(22)			(22)		631	631			
100155073	ALBRIGHTSVILLE	PA		07/19/2024		513		(15)			(15)		498	498			
100155076	MISSION VIEJO	CA		07/19/2024		4,329		(87)			(87)		4,242	4,242			
100155080	LOGANVILLE	GA		07/19/2024		10,202		(218)			(218)		9,984	9,984			
100155082	OCEANSIDE	CA		07/19/2024		480		(5)			(5)		475	475			
100155084	LITTLE ELM	TX		07/19/2024		649		(18)			(18)		631	631			
100155085	SALEM	OR		07/19/2024		6,689		(56)			(56)		6,633	6,633			
100155088	DECATUR	GA		07/19/2024		642		(17)			(17)		625	625			
100155089	OCALA	FL		07/19/2024		779		(48)			(48)		731	731			
100155092	LAGO VISTA	TX		07/19/2024		600		(25)			(25)		575	575			
100155094	TEMPE	AZ		07/19/2024		1,122		(9)			(9)		1,113	1,113			
100155096	SAN ANTONIO	TX		07/19/2024		590		(26)			(26)		564	564			
100155100	PHOENIX	AZ		07/19/2024		899		(27)			(27)		872	872			
100155102	GRANT-VALKARIA	FL		07/19/2024		399		(17)			(17)		382	382			
100155105	LODI	CA		07/19/2024		919		(25)			(25)		894	894			
100155106	MESQUITE	NV		07/19/2024		1,173		(15)			(15)		1,158	1,158			
100155108	KELLER	TX		07/19/2024		782		(21)			(21)		761	761			
100155109	PORT ST JOE	FL		07/19/2024		2,752		(109)			(109)		2,643	2,643			
100155111	WASHINGTON	DC		07/19/2024		1,786		(11)			(11)		1,775	1,775			
100155114	WILMINGTON	CA		07/19/2024		1,682		(34)			(34)		1,648	1,648			
100155115	KENTFIELD	CA		07/19/2024		1,967		(74)			(74)		1,893	1,893			
100155116	CANTON	GA		07/19/2024		848		(30)			(30)		818	818			
100155119	FLORIDA CITY	FL		07/19/2024		567		(12)			(12)		555	555			
100155120	NATIONAL CITY	CA		07/19/2024		29							29	29			
100155121	SAN ANTONIO	TX		07/19/2024		701		(23)			(23)		678	678			
100155124	VERO BEACH	FL		07/19/2024		683		(15)			(15)		668	668			
100155125	EDMOND	OK		07/19/2024		655		(42)			(42)		613	613			
100155126	GLENDALE	CA		07/19/2024		1,656		(9)			(9)		1,647	1,647			
100155127	ATLANTA	GA		07/19/2024		605		(22)			(22)		583	583			
100155129	FOREST FALLS	CA		07/19/2024		291		(3)			(3)		288	288			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155130	CARTERSVILLE	GA		07/19/2024		810		(23)			(23)		787	787			
100155131	BEND	OR		07/19/2024		1,194		(6)			(6)		1,188	1,188			
100155134	NOBLESVILLE	IN		07/19/2024		590		(30)			(30)		560	560			
100155135	PANAMA CITY BEACH	FL		07/19/2024		954		(30)			(30)		924	924			
100155136	OCEANSIDE	CA		07/19/2024		451		(4)			(4)		447	447			
100155140	DUNCANVILLE	TX		07/19/2024		827		(67)			(67)		760	760			
100155141	AURORA	CO		07/19/2024		3,390		(90)			(90)		3,300	3,300			
100155142	PRESCOTT	AZ		07/19/2024		2,169		(65)			(65)		2,104	2,104			
100155143	HURST	TX		07/19/2024		801		(48)			(48)		753	753			
100155144	OVERGAARD	AZ		07/19/2024		655		(50)			(50)		605	605			
100155145	SANDY	UT		07/19/2024		1,298		(44)			(44)		1,254	1,254			
100155147	PHOENIX	AZ		07/19/2024		816		(30)			(30)		786	786			
100155148	DENVER	CO		07/19/2024		1,336		(54)			(54)		1,282	1,282			
100155150	MIAMI	FL		07/19/2024		960		(31)			(31)		929	929			
100155156	JONESTOWN	TX		07/19/2024		1,992		(64)			(64)		1,928	1,928			
100155158	BOYNTON BEACH	FL		07/19/2024		1,184		(36)			(36)		1,148	1,148			
100155159	STERLING HEIGHTS	MI		07/19/2024		348		(30)			(30)		318	318			
100155160	HILTON HEAD ISLAND	SC		07/19/2024		565		(17)			(17)		548	548			
100155165	MYRTLE BEACH	SC		07/19/2024		311		(12)			(12)		299	299			
100155166	CAPE CORAL	FL		07/19/2024		297		(3)			(3)		294	294			
100155168	LAURENCE HARBOR	NJ		07/19/2024		707		(21)			(21)		686	686			
100155169	LAS VEGAS	NV		07/19/2024		2,477		(5)			(5)		2,472	2,472			
100155171	CHARLEVOIX	MI		07/19/2024		909		(40)			(40)		869	869			
100155172	ALLENTOWN	PA		07/19/2024		317		(5)			(5)		312	312			
100155173	NAMPA	ID		07/19/2024		474		(33)			(33)		441	441			
100155174	SEAFORD	DE		07/19/2024		693		(25)			(25)		668	668			
100155176	SOUTHAMPTON	PA		07/19/2024		1,034		(37)			(37)		997	997			
100155177	ATLANTA	GA		07/19/2024		928		(29)			(29)		899	899			
100155179	SILVERTHORNE	CO		07/19/2024		1,595		(27)			(27)		1,568	1,568			
100155183	HILTON HEAD ISLAND	SC		07/19/2024		307		(12)			(12)		295	295			
100155184	DECATUR	GA		07/19/2024		1,172		(50)			(50)		1,122	1,122			
100155185	RENTON	WA		07/19/2024		2,090		(31)			(31)		2,059	2,059			
100155186	MYRTLE BEACH	SC		07/19/2024		837		(25)			(25)		812	812			
100155187	LAKEWOOD	CO		07/19/2024		451		(5)			(5)		446	446			
100155188	MYRTLE BEACH	SC		07/19/2024		500		(16)			(16)		484	484			
100155189	RIVERSIDE	CA		07/19/2024		27,695		537			537		28,232	28,232			
100155191	ELLIJAY	GA		07/19/2024		741		(29)			(29)		712	712			
100155192	BROOKINGS	OR		07/19/2024		1,194		(18)			(18)		1,176	1,176			
100155193	EL PASO	TX		07/19/2024		1,835		30			30		1,865	1,865			
100155194	YORK	PA		07/19/2024		160		(4)			(4)		156	156			
100155195	SUMMERVILLE	SC		07/19/2024		535		(15)			(15)		520	520			
100155196	MESQUITE	TX		07/19/2024		250		(16)			(16)		234	234			
100155199	CHARLES TOWN	WV		07/19/2024		412		(15)			(15)		397	397			
100155200	PAHOA	HI		07/19/2024		557		(37)			(37)		520	520			
100155202	CHARLES TOWN	WV		07/19/2024		412		(15)			(15)		397	397			
100155203	MESQUITE	TX		07/19/2024		250		(16)			(16)		234	234			
100155205	DALLAS	TX		07/19/2024		250		(16)			(16)		234	234			
100155211	LOS ANGELES	CA		07/19/2024		2,504		(54)			(54)		2,450	2,450			
100155213	LOS ANGELES	CA		07/19/2024		1,445		(58)			(58)		1,387	1,387			
100155214	NAPLES	FL		07/19/2024		9,310		(472)			(472)		8,838	8,838			
100155216	IRVINGTON	NJ		07/19/2024		665		(40)			(40)		625	625			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155223	VALRICO	FL		07/19/2024		560		(48)			(48)		512	512			
100155224	FONTANA	CA		07/19/2024		819		(24)			(24)		795	795			
100155225	HOUSTON	TX		07/19/2024		608		(19)			(19)		589	589			
100155226	OCOEE	FL		07/19/2024		1,074		(45)			(45)		1,029	1,029			
100155227	MANOR	TX		07/19/2024		620		(42)			(42)		578	578			
100155231	BURTON	MI		07/19/2024		624		(30)			(30)		594	594			
100155234	SARASOTA	FL		07/19/2024		1,461		(38)			(38)		1,423	1,423			
100155235	BIG PINE KEY	FL		07/19/2024		2,376		(112)			(112)		2,264	2,264			
100155243	PINELLAS PARK	FL		07/19/2024		1,015		(10)			(10)		1,005	1,005			
100155244	WILKES BARRE	PA		07/19/2024		278		(26)			(26)		252	252			
100155252	MILLERSVILLE	MD		07/19/2024		628		(4)			(4)		624	624			
100155253	FORTY FORT	PA		07/19/2024		262		(19)			(19)		243	243			
100155256	GARDEN CITY	MI		07/19/2024		305		(21)			(21)		284	284			
100155259	ROCKWOOD	TN		07/19/2024		241		(24)			(24)		217	217			
100155262	HOPEWELL JUNCTION	NY		07/19/2024		5,042		(163)			(163)		4,879	4,879			
100155263	FORT WORTH	TX		07/19/2024		241		(30)			(30)		211	211			
100155264	NEW HAVEN	CT		07/19/2024		259		(22)			(22)		237	237			
100155265	BAKERSFIELD	CA		07/19/2024		249		(25)			(25)		224	224			
100155266	VILLAS	NJ		07/19/2024		964		(43)			(43)		921	921			
100155267	PETERSBURG	AK		07/19/2024		758		(30)			(30)		728	728			
100155269	SAN RAFAEL	CA		07/19/2024		2,688		(121)			(121)		2,567	2,567			
100155270	SAVANNAH	GA		07/19/2024		683		(49)			(49)		634	634			
100155271	SELDEN	NY		07/19/2024		845		(45)			(45)		800	800			
100155273	CHELSEA	MA		07/19/2024		9,039		(566)			(566)		8,473	8,473			
100155279	ALBANY	NY		07/19/2024		385		(30)			(30)		355	355			
100155280	SANTA FE	NM		07/19/2024		671		(48)			(48)		623	623			
100155285	FOXBOROUGH	MA		07/19/2024		899		(47)			(47)		852	852			
100155287	JUSTIN	TX		07/19/2024		454		(53)			(53)		401	401			
100155290	HUMBLE	TX		07/19/2024		381		(16)			(16)		365	365			
100155291	INDIANAPOLIS	IN		07/19/2024		318		(20)			(20)		298	298			
100155296	SAN DIEGO	CA		07/19/2024		567		(45)			(45)		522	522			
100155305	BUELLTON	CA		07/19/2024		957		(28)			(28)		929	929			
100155306	BELMONT	MA		07/19/2024		2,314		(47)			(47)		2,267	2,267			
100155308	BROOKLYN	NY		07/19/2024		2,591		20			20		2,611	2,611			
100155309	BALTIMORE	MD		07/19/2024		250		(21)			(21)		229	229			
100155310	NEWARK	NJ		07/19/2024		893		(30)			(30)		863	863			
100155317	PUNTA GORDA	FL		07/19/2024		744		(22)			(22)		722	722			
100155319	CLAYTON	CA		07/19/2024		2,582		(53)			(53)		2,529	2,529			
100155321	MIAMI	FL		07/19/2024		9,881		(185)			(185)		9,696	9,696			
100155322	ALLENTOWN	PA		07/19/2024		408		(20)			(20)		388	388			
100155327	LAS VEGAS	NV		07/19/2024		1,338		(13)			(13)		1,325	1,325			
100155329	HOFFMAN EST	IL		07/19/2024		3,114		(32)			(32)		3,082	3,082			
100155332	LORAIN	OH		07/19/2024		479		(21)			(21)		458	458			
100155333	KINGMAN	AZ		07/19/2024		395		(24)			(24)		371	371			
100155335	GRANITEVILLE	SC		07/19/2024		51,072		(518)			(518)		50,554	50,554			
100155338	MENIFEE	CA		07/19/2024		375		(34)			(34)		341	341			
100155339	INDIANAPOLIS	IN		07/19/2024		435		(19)			(19)		416	416			
100155341	MILTON	FL		07/19/2024		1,204		(34)			(34)		1,170	1,170			
100155346	NEDERLAND	TX		07/19/2024		543		(45)			(45)		498	498			
100155347	PORT ARTHUR	TX		07/19/2024		282		(30)			(30)		252	252			
100155350	RACINE	WI		06/18/2024		392		(25)			(25)		367	367			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155351	PRINCETON	ID		06/18/2024		797		(41)			(41)		756	756			
100155352	WOODLAND HILLS	CA		06/18/2024		1,831		(53)			(53)		1,778	1,778			
100155359	LOS ANGELES	CA		06/18/2024		2,938		(147)			(147)		2,791	2,791			
100155360	LA HABRA	CA		06/18/2024		223		(2)			(2)		221	221			
100155361	ACWORTH	GA		06/18/2024		302		(24)			(24)		278	278			
100155364	LITTLE EGG HARBOR TOWNSHIP	NJ		06/18/2024		278		(19)			(19)		259	259			
100155366	SAVANNAH	GA		06/18/2024		367		(25)			(25)		342	342			
100155367	PRESCOTT	AZ		06/18/2024		1,151		(27)			(27)		1,124	1,124			
100155368	WASHINGTON	DC		06/18/2024		1,028		(36)			(36)		992	992			
100155373	SAN JACINTO	CA		06/18/2024		72		(4)			(4)		68	68			
100155374	CYPRESS	TX		06/18/2024		493		(16)			(16)		477	477			
100155375	CHESAPEAKE	VA		06/18/2024		324		(21)			(21)		303	303			
100155377	HILLIARDS	PA		06/18/2024		236		(11)			(11)		225	225			
100155378	HAWAIIAN PARADISE PARK	HI		06/18/2024		530		(20)			(20)		510	510			
100155379	BROKEN ARROW	OK		06/18/2024		294		(20)			(20)		274	274			
100155382	VILONIA	AR		06/18/2024		306		(16)			(16)		290	290			
100155383	ROYAL OAKS	CA		06/18/2024		588		(21)			(21)		567	567			
100155384	OSWEGO	IL		06/18/2024		160		(5)			(5)		155	155			
100155385	PUNTA GORDA	FL		06/18/2024		611		(14)			(14)		597	597			
100155388	MARANA	AZ		06/18/2024		256							256	256			
100155391	ALBUQUERQUE	NM		06/18/2024		645		(41)			(41)		604	604			
100155392	MYRTLE BEACH	SC		06/18/2024		468		(30)			(30)		438	438			
100155393	LAKELAND	FL		06/18/2024		281		(23)			(23)		258	258			
100155394	JENKINSVILLE	SC		06/18/2024		90		(7)			(7)		83	83			
100155395	SILVER SPRING	MD		06/18/2024		293		(17)			(17)		276	276			
100155397	VISALIA	CA		06/18/2024		2,181		(116)			(116)		2,065	2,065			
100155398	FRISCO	TX		06/18/2024		3,674		(46)			(46)		3,628	3,628			
100155401	WINDER	GA		06/18/2024		867		(44)			(44)		823	823			
100155402	STONE MOUNTAIN	GA		06/18/2024		370		(15)			(15)		355	355			
100155403	FREDERICK	MD		06/18/2024		265		(18)			(18)		247	247			
100155407	YUKON	OK		06/18/2024		224		(18)			(18)		206	206			
100155408	WESLEY CHAPEL	FL		06/18/2024		841		(60)			(60)		781	781			
100155410	HAINES CITY	FL		06/18/2024		991		(75)			(75)		916	916			
100155413	MONROE	GA		06/18/2024		392		(30)			(30)		362	362			
100155414	TUCSON	AZ		06/18/2024		124		(4)			(4)		120	120			
100155417	FOREST LAKE	MN		06/18/2024		464		(15)			(15)		449	449			
100155420	PINE BLUFF	AR		06/18/2024		246		(19)			(19)		227	227			
100155421	TRABUCO CANYON	CA		06/18/2024		1,041		(40)			(40)		1,001	1,001			
100155423	HERNDON	VA		06/18/2024		2,507		(32)			(32)		2,475	2,475			
100155424	MISSOURI CITY	TX		06/18/2024		718		(24)			(24)		694	694			
100155425	FAIRFIELD TOWNSHIP	OH		06/18/2024		1,893		(133)			(133)		1,760	1,760			
100155426	ORLANDO	FL		06/18/2024		347		(26)			(26)		321	321			
100155427	LONG BEACH	CA		06/18/2024		575		(34)			(34)		541	541			
100155428	ORMOND BEACH	FL		06/18/2024		329		(22)			(22)		307	307			
100155429	HUTTO	TX		06/18/2024		492		(19)			(19)		473	473			
100155430	GUYTON	GA		06/18/2024		181		(13)			(13)		168	168			
100155431	TEMPLE HILLS	MD		06/18/2024		508		(37)			(37)		471	471			
100155432	CALIFORNIA	MO		06/18/2024		234		(14)			(14)		220	220			
100155435	BROOMFIELD	CO		06/18/2024		237		(17)			(17)		220	220			
100155436	GILROY	CA		06/18/2024		314		(19)			(19)		295	295			
100155437	PURCELLVILLE	VA		06/18/2024		205		(12)			(12)		193	193			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155438	GIG HARBOR	WA		06/18/2024		887		(24)			(24)		863	863			
100155441	MANHATTAN	IL		06/18/2024		320		(20)			(20)		300	300			
100155442	MCKINNEY	TX		06/18/2024		429		(20)			(20)		409	409			
100155443	ALDIE	VA		06/18/2024		286		(22)			(22)		264	264			
100155444	CORPUS CHRISTI	TX		06/18/2024		281		(8)			(8)		273	273			
100155446	MIAMISBURG	OH		06/18/2024		233		(18)			(18)		215	215			
100155447	FONTANA	CA		06/18/2024		267		(18)			(18)		249	249			
100155448	LEONARDTOWN	MD		06/18/2024		258		(21)			(21)		237	237			
100155449	DOTHAN	AL		06/18/2024		358		(21)			(21)		337	337			
100155451	PHELAN	CA		06/18/2024		134		(6)			(6)		128	128			
100155452	BAKER CITY	OR		06/18/2024		323		(24)			(24)		299	299			
100155455	LONGWOOD	FL		06/18/2024		610		1			1		611	611			
100155456	MCDONOUGH	GA		06/18/2024		87		(5)			(5)		82	82			
100155458	LAS VEGAS	NV		06/18/2024		170		(2)			(2)		168	168			
100155459	ROSEVILLE	CA		06/18/2024		632		(31)			(31)		601	601			
100155461	LOVELAND	CO		06/18/2024		319		(21)			(21)		298	298			
100155462	INDEPENDENCE	MO		06/18/2024		213		(17)			(17)		196	196			
100155463	ROCKWALL	TX		06/18/2024		422		(6)			(6)		416	416			
100155464	LIVERMORE	CO		06/18/2024		246		(16)			(16)		230	230			
100155466	MOONACHIE	NJ		06/18/2024		1,825		9			9		1,834	1,834			
100155467	COLUMBUS	OH		06/18/2024		268		(19)			(19)		249	249			
100155469	BREA	CA		06/18/2024		1,798		(43)			(43)		1,755	1,755			
100155470	RUTHERFORD	NJ		06/18/2024		7,155		(400)			(400)		6,755	6,755			
100155471	EVERETT	PA		06/18/2024		319		(26)			(26)		293	293			
100155472	EAST WENATCHEE	WA		06/18/2024		85		(4)			(4)		81	81			
100155473	BERGENFIELD	NJ		06/18/2024		739		(9)			(9)		730	730			
100155474	TALLAHASSEE	FL		06/18/2024		465		(35)			(35)		430	430			
100155475	GUNNISON	CO		06/18/2024		540		(42)			(42)		498	498			
100155476	OCALA	FL		06/18/2024		1,181		(62)			(62)		1,119	1,119			
100155477	UMATILLA	FL		06/18/2024		797		(21)			(21)		776	776			
100155480	PORTSMOUTH	VA		06/18/2024		244		(17)			(17)		227	227			
100155481	LOGAN TOWNSHIP	NJ		06/18/2024		220		(17)			(17)		203	203			
100155482	MINNEOLA	FL		06/18/2024		244		(18)			(18)		226	226			
100155483	PUYALLUP	WA		06/18/2024		984		(49)			(49)		935	935			
100155485	COATESVILLE	PA		06/18/2024		865		(43)			(43)		822	822			
100155486	TEMECULA	CA		06/18/2024		197		(7)			(7)		190	190			
100155487	STAFFORD	VA		06/18/2024		248		(18)			(18)		230	230			
100155488	CYPRESS	CA		06/18/2024		376		(21)			(21)		355	355			
100155489	SEATTLE	WA		06/18/2024		927		(9)			(9)		918	918			
100155490	GEORGETOWN	IN		06/18/2024		241		(17)			(17)		224	224			
100155491	EDMOND	OK		06/18/2024		216		(15)			(15)		201	201			
100155492	CUMMING	GA		06/18/2024		342		(17)			(17)		325	325			
100155493	BOISE	ID		06/18/2024		3,521		(260)			(260)		3,261	3,261			
100155494	BOWIE	MD		06/18/2024		593		(39)			(39)		554	554			
100155495	EAST PROVIDENCE	RI		06/18/2024		251		(17)			(17)		234	234			
100155496	ABERDEEN	MD		06/18/2024		243		(17)			(17)		226	226			
100155497	INDIANAPOLIS	IN		06/18/2024		53		(3)			(3)		50	50			
100155498	LAUREL	DE		06/18/2024		266		(19)			(19)		247	247			
100155499	SPOKANE	WA		06/18/2024		270		(18)			(18)		252	252			
100155501	FARMINGTON	NM		06/18/2024		725		(52)			(52)		673	673			
100155503	PUEBLO	CO		06/18/2024		771		(46)			(46)		725	725			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155505	SARASOTA	FL		06/18/2024		373		(24)			(24)		349	349			
100155507	COLUMBUS	GA		06/18/2024		364		(23)			(23)		341	341			
100155509	KINGSTON	PA		06/18/2024		257		(16)			(16)		241	241			
100155510	FLORENCE	SC		06/18/2024		446		(31)			(31)		415	415			
100155511	HENDERSON	NV		06/18/2024		21		(2)			(2)		19	19			
100155512	RIVERBANK	CA		06/18/2024		1,031		(23)			(23)		1,008	1,008			
100155513	COVINGTON	GA		06/18/2024		695		(54)			(54)		641	641			
100155514	BELLA VISTA	AR		06/18/2024		605		(24)			(24)		581	581			
100155515	YUCAIPA	CA		06/18/2024		384		(29)			(29)		355	355			
100155519	BAKERSFIELD	CA		06/18/2024		536		(13)			(13)		523	523			
100155520	CHESTERFIELD	VA		06/18/2024		425		(28)			(28)		397	397			
100155521	CLAYTON	CA		06/18/2024		190		(4)			(4)		186	186			
100155522	MILTON	FL		06/18/2024		271		(15)			(15)		256	256			
100155523	SAN DIEGO	CA		06/18/2024		224		(13)			(13)		211	211			
100155524	LOUISVILLE	KY		06/18/2024		67		(5)			(5)		62	62			
100155525	ACWORTH	GA		06/18/2024		552		(39)			(39)		513	513			
100155526	CHULA VISTA	CA		06/18/2024		338		(24)			(24)		314	314			
100155527	RIVERSIDE	CA		06/18/2024		468		(21)			(21)		447	447			
100155528	STOCKTON	CA		06/18/2024		593		(34)			(34)		559	559			
100155529	WARREN	OH		06/18/2024		886		(68)			(68)		818	818			
100155531	MASCOTTE	FL		06/18/2024		302		(23)			(23)		279	279			
100155532	HAMMONTON	NJ		06/18/2024		439		(32)			(32)		407	407			
100155533	BOZEMAN	MT		06/18/2024		342		(22)			(22)		320	320			
100155535	VILLA RICA	GA		06/18/2024		98		(7)			(7)		91	91			
100155536	LAKEVILLE	MA		06/18/2024		63		(4)			(4)		59	59			
100155537	ROYAL PALM BEACH	FL		06/18/2024		739		(26)			(26)		713	713			
100155540	POOLER	GA		06/18/2024		280		(20)			(20)		260	260			
100155541	CENTREVILLE	MD		06/18/2024		287		(19)			(19)		268	268			
100155542	MARGATE	FL		06/18/2024		798		(58)			(58)		740	740			
100155544	HILLSBOROUGH TOWNSHIP	NJ		06/18/2024		231		(18)			(18)		213	213			
100155545	HAZLET	NJ		06/18/2024		218		(9)			(9)		209	209			
100155546	FORT WORTH	TX		06/18/2024		1,277		(67)			(67)		1,210	1,210			
100155547	RICHFIELD	OH		06/18/2024		545		(40)			(40)		505	505			
100155549	HERNANDO	FL		06/18/2024		242		(19)			(19)		223	223			
100155550	LONGVIEW	WA		06/18/2024		977		(26)			(26)		951	951			
100155551	ELLICOTT CITY	MD		06/18/2024		629		(35)			(35)		594	594			
100155552	NORTH LAS VEGAS	NV		06/18/2024		244		(17)			(17)		227	227			
100155553	CAPE CORAL	FL		06/18/2024		79		(6)			(6)		73	73			
100155555	MIAMI	FL		06/18/2024		1,782		(112)			(112)		1,670	1,670			
100155556	LAKELAND	FL		06/18/2024		468		(27)			(27)		441	441			
100155557	NEW CASTLE	DE		06/18/2024		671		(43)			(43)		628	628			
100155558	CHINCOTEAGUE	VA		06/18/2024		389		(28)			(28)		361	361			
100155560	SAN DIEGO	CA		06/18/2024		3,244		(117)			(117)		3,127	3,127			
100155562	VIRGINIA BEACH	VA		06/18/2024		266		(20)			(20)		246	246			
100155563	REPUBLIC	MO		06/18/2024		297		(24)			(24)		273	273			
100155564	MCDONOUGH	GA		06/18/2024		1,112		(11)			(11)		1,101	1,101			
100155565	ATLANTA	GA		06/18/2024		377		(13)			(13)		364	364			
100155566	STONE MOUNTAIN	GA		06/18/2024		77		(6)			(6)		71	71			
100155567	MAPLE VALLEY	WA		06/18/2024		333		(24)			(24)		309	309			
100155568	KENT	WA		06/18/2024		916		(46)			(46)		870	870			
100155569	GOTHA	FL		06/18/2024		72		(5)			(5)		67	67			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155570	CALEXICO	CA		06/18/2024		664		(39)			(39)		625	625			
100155571	CARY	IL		06/18/2024		232		(12)			(12)		220	220			
100155572	ST. PETERSBURG	FL		06/18/2024		1,182		(1)			(1)		1,181	1,181			
100155573	CORAL SPRINGS	FL		06/18/2024		512		(3)			(3)		509	509			
100155574	SHELTON	WA		06/18/2024		269		(16)			(16)		253	253			
100155575	GRAFTON	ND		06/18/2024		209		(15)			(15)		194	194			
100155576	KANSAS CITY	MO		06/18/2024		258		(19)			(19)		239	239			
100155578	TAMPA	FL		06/18/2024		226		(18)			(18)		208	208			
100155579	CUMMING	GA		06/18/2024		34,031		(423)			(423)		33,608	33,608			
100155580	BIRDSBORO	PA		06/18/2024		241		(19)			(19)		222	222			
100155581	FREDERICKSBURG	VA		06/18/2024		286		(10)			(10)		276	276			
100155582	SAN BERNARDINO	CA		06/18/2024		680		(51)			(51)		629	629			
100155583	KANSAS CITY	MO		06/18/2024		236		(18)			(18)		218	218			
100155584	SULPHUR	LA		06/18/2024		959		(62)			(62)		897	897			
100155585	BENTONVILLE	AR		06/18/2024		884		(22)			(22)		862	862			
100155586	ALVA	FL		06/18/2024		1,062		(41)			(41)		1,021	1,021			
100155587	BELTON	TX		06/18/2024		273		(8)			(8)		265	265			
100155588	ALBION	IN		06/18/2024		216		(17)			(17)		199	199			
100155589	PORTSMOUTH	VA		06/18/2024		227		(18)			(18)		209	209			
100155590	TEANECK	NJ		06/18/2024		499		(34)			(34)		465	465			
100155591	LA GRANDE	OR		06/18/2024		97		(7)			(7)		90	90			
100155592	DAYTONA BEACH	FL		06/18/2024		247		(19)			(19)		228	228			
100155593	FRISCO	TX		06/18/2024		999		(53)			(53)		946	946			
100155597	GRAIN VALLEY	MO		06/18/2024		232		(18)			(18)		214	214			
100155598	MINERAL	VA		06/18/2024		213		(16)			(16)		197	197			
100155600	FORT WAYNE	IN		06/18/2024		468		(29)			(29)		439	439			
100155603	LAKESIDE	CA		06/18/2024		3,463		(83)			(83)		3,380	3,380			
100155604	HERNDON	VA		06/18/2024		853		(13)			(13)		840	840			
100155605	WINSTON	GA		06/18/2024		258		(19)			(19)		239	239			
100155606	OVIEDO	FL		06/18/2024		317		(22)			(22)		295	295			
100155608	NEW BRAUNFELS	TX		06/18/2024		647		(19)			(19)		628	628			
100155609	ROCKY HILL	CT		06/18/2024		207		(14)			(14)		193	193			
100155610	WINDHAM	NH		06/18/2024		566		(37)			(37)		529	529			
100155611	SOUTH KINGSTOWN	RI		06/18/2024		939		(65)			(65)		874	874			
100155612	CROFTON	KY		06/18/2024		239		(18)			(18)		221	221			
100155614	EDGEWATER PARK	NJ		06/18/2024		370		(29)			(29)		341	341			
100155615	BLOOMINGTON	IN		06/18/2024		508		(24)			(24)		484	484			
100155616	CHESTERFIELD	VA		06/18/2024		308		(25)			(25)		283	283			
100155617	MIAMI	FL		06/18/2024		229		(18)			(18)		211	211			
100155619	THORSBY	AL		06/18/2024		282		(18)			(18)		264	264			
100155620	LONGMONT	CO		06/18/2024		1,151		(52)			(52)		1,099	1,099			
100155622	WINDER	GA		06/18/2024		235		(18)			(18)		217	217			
100155625	LORENA	TX		06/18/2024		470		(21)			(21)		449	449			
100155626	LEMOORE	CA		06/18/2024		560		(27)			(27)		533	533			
100155627	WASHINGTON	DC		06/18/2024		1,250		(23)			(23)		1,227	1,227			
100155628	SOMERS POINT	NJ		06/18/2024		188		(13)			(13)		175	175			
100155629	MIDLAND	GA		06/18/2024		349		(23)			(23)		326	326			
100155630	BAKERSFIELD	CA		06/18/2024		254		(13)			(13)		241	241			
100155632	IRMO	SC		06/18/2024		251		(13)			(13)		238	238			
100155636	RIVERVIEW	FL		06/18/2024		204		(15)			(15)		189	189			
100155637	LAS CRUCES	NM		06/18/2024		280		(19)			(19)		261	261			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155639	SAINT LEONARD	MD		06/18/2024		388		(14)			(14)		374	374			
100155640	BUDA	TX		06/18/2024		164		(5)			(5)		159	159			
100155641	BESSEMER	PA		06/18/2024		226		(18)			(18)		208	208			
100155642	NEWNAN	GA		06/18/2024		1,033		(70)			(70)		963	963			
100155643	BRADENTON	FL		06/18/2024		423		(19)			(19)		404	404			
100155644	MANHATTAN	KS		06/18/2024		232		(18)			(18)		214	214			
100155645	LA QUINTA	CA		06/18/2024		620		(42)			(42)		578	578			
100155646	FONTANA	CA		06/18/2024		248		(19)			(19)		229	229			
100155647	ALBUQUERQUE	NM		06/18/2024		643		(41)			(41)		602	602			
100155649	LEBANON	OR		06/18/2024		127		(8)			(8)		119	119			
100155650	CASSELBERRY	FL		06/18/2024		277		(17)			(17)		260	260			
100155651	PUYALLUP	WA		06/18/2024		748		(51)			(51)		697	697			
100155652	SANFORD	FL		06/18/2024		403		(6)			(6)		397	397			
100155653	LAS VEGAS	NV		06/18/2024		245		(18)			(18)		227	227			
100155654	RIO RANCHO	NM		06/18/2024		442		(23)			(23)		419	419			
100155656	CHOWCHILLA	CA		06/18/2024		311		(22)			(22)		289	289			
100155658	GONZALES	LA		06/18/2024		373		(26)			(26)		347	347			
100155660	CUMMING	GA		06/18/2024		305		(23)			(23)		282	282			
100155661	LAKEVILLE	MN		06/18/2024		64		(3)			(3)		61	61			
100155662	ATLANTA	GA		06/18/2024		188		(9)			(9)		179	179			
100155664	INDIANAPOLIS	IN		06/18/2024		284		(20)			(20)		264	264			
100155668	JAMISON	PA		06/18/2024		707		(30)			(30)		677	677			
100155669	SUFFOLK	VA		06/18/2024		89		(3)			(3)		86	86			
100155670	POTOMAC	MD		06/18/2024		1,695		(35)			(35)		1,660	1,660			
100155671	SEDRO-WOOLLEY	WA		06/18/2024		259		(20)			(20)		239	239			
100155672	LANHAM	MD		06/18/2024		202		(14)			(14)		188	188			
100155675	SIMSBURY	CT		06/18/2024		591		(24)			(24)		567	567			
100155676	ST. PETERSBURG	FL		06/18/2024		820		(60)			(60)		760	760			
100155678	CASA GRANDE	AZ		06/18/2024		275		(22)			(22)		253	253			
100155679	CHESAPEAKE	VA		06/18/2024		1,614		(85)			(85)		1,529	1,529			
100155680	HOPEWELL	VA		06/18/2024		254		(18)			(18)		236	236			
100155681	RIVERSIDE	CA		06/18/2024		197		(10)			(10)		187	187			
100155682	HOSCHTON	GA		06/18/2024		90		(7)			(7)		83	83			
100155685	SAVANNAH	GA		06/18/2024		2,286		(165)			(165)		2,121	2,121			
100155686	SMYRNA	GA		06/18/2024		702		(36)			(36)		666	666			
100155689	SHADY SIDE	MD		06/18/2024		501		(39)			(39)		462	462			
100155691	FAIRFIELD	CA		06/18/2024		11,038		(525)			(525)		10,513	10,513			
100155692	BRUNSWICK	GA		06/18/2024		230		(17)			(17)		213	213			
100155693	KAHULUI	HI		06/18/2024		1,127		(20)			(20)		1,107	1,107			
100155694	ELK GROVE	CA		06/18/2024		749		(54)			(54)		695	695			
100155695	RANDALLSTOWN	MD		06/18/2024		254		(15)			(15)		239	239			
100155696	BUCKHEAD	GA		06/18/2024		417		(31)			(31)		386	386			
100155697	LEMOORE	CA		06/18/2024		952		(37)			(37)		915	915			
100155698	BROOMALL	PA		06/18/2024		248		(19)			(19)		229	229			
100155699	AVONDALE	AZ		06/18/2024		241		(18)			(18)		223	223			
100155700	JACKSONVILLE	FL		06/18/2024		318		(23)			(23)		295	295			
100155701	BLUE SPRINGS	MO		06/18/2024		218		(16)			(16)		202	202			
100155702	JEFFERSON	GA		06/18/2024		129		(9)			(9)		120	120			
100155703	CASA GRANDE	AZ		06/18/2024		224		(16)			(16)		208	208			
100155708	SPOKANE	WA		06/18/2024		892		(30)			(30)		862	862			
10015571 0	ELIZABETHTOWN	PA		06/18/2024		393		(21)			(21)		372	372			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155711	SPRINGFIELD	MO		06/18/2024		467		(33)			(33)		434	434			
100155713	CHARLOTTESVILLE	VA		06/18/2024		78		(5)			(5)		73	73			
100155714	LATHROP	CA		06/18/2024		672		(35)			(35)		637	637			
100155716	RIDGELAND	SC		06/18/2024		311		(25)			(25)		286	286			
100155717	BILLINGS	MT		06/18/2024		713		(45)			(45)		668	668			
100155718	LEE'S SUMMIT	MO		06/18/2024		387		(28)			(28)		359	359			
100155719	OSAGE BEACH	MO		06/18/2024		248		(19)			(19)		229	229			
100155721	BEL AIR	MD		06/18/2024		1,220		(69)			(69)		1,151	1,151			
100155723	CAVE SPRING	VA		06/18/2024		62		(5)			(5)		57	57			
100155725	HAMPTON	GA		06/18/2024		216		(17)			(17)		199	199			
100155727	LAS VEGAS	NV		06/18/2024		229		(18)			(18)		211	211			
100155728	BOWIE	MD		06/18/2024		561		(30)			(30)		531	531			
100155729	SALINAS	CA		06/18/2024		250		(15)			(15)		235	235			
100155731	EVANS	GA		06/18/2024		377		(24)			(24)		353	353			
100155734	DELTONA	FL		06/18/2024		327		(17)			(17)		310	310			
100155735	ROME	GA		06/18/2024		643		(42)			(42)		601	601			
100155738	JEFFERSON	GA		06/18/2024		239		(18)			(18)		221	221			
100155740	WELLINGTON	FL		06/18/2024		1,299		(80)			(80)		1,219	1,219			
100155741	WALKER	LA		06/18/2024		399		(16)			(16)		383	383			
100155743	PERRY	GA		06/18/2024		943		(53)			(53)		890	890			
100155745	VALLEJO	CA		06/18/2024		770		(30)			(30)		740	740			
100155746	COLUMBUS	OH		06/18/2024		204		(16)			(16)		188	188			
100155747	FAIRFIELD	OH		06/18/2024		62		(3)			(3)		59	59			
100155748	RENO	NV		06/18/2024		641		(13)			(13)		628	628			
100155749	YORK	PA		06/18/2024		202		(16)			(16)		186	186			
100155751	TUCSON	AZ		06/18/2024		301		(21)			(21)		280	280			
100155752	TIFTON	GA		06/18/2024		243		(16)			(16)		227	227			
100155754	SARASOTA	FL		06/18/2024		333		(24)			(24)		309	309			
100155756	WALDORF	MD		06/18/2024		333		(22)			(22)		311	311			
100155758	FRONT ROYAL	VA		06/18/2024		937		(36)			(36)		901	901			
100155759	FAIRFAX	VA		06/18/2024		1,183		(60)			(60)		1,123	1,123			
100155761	ORANGE BEACH	AL		06/18/2024		682		(49)			(49)		633	633			
100155762	BERRYVILLE	VA		06/18/2024		308		(21)			(21)		287	287			
100155763	PURCELLVILLE	VA		06/18/2024		4,159		26			26		4,185	4,185			
100155764	CUMMING	GA		06/18/2024		928		(20)			(20)		908	908			
100155766	ANAHEIM	CA		06/18/2024		352		(23)			(23)		329	329			
100155768	SIMI VALLEY	CA		06/18/2024		216		(9)			(9)		207	207			
100155770	BLACKSHEAR	GA		06/18/2024		199		(15)			(15)		184	184			
100155773	FORT MILL	SC		06/18/2024		88		(6)			(6)		82	82			
100155774	MASSILLON	OH		06/18/2024		141		(11)			(11)		130	130			
100155776	VISALIA	CA		06/18/2024		287		(22)			(22)		265	265			
100155778	LAS VEGAS	NV		06/18/2024		887		(19)			(19)		868	868			
100155780	SAN DIEGO	CA		06/18/2024		268		(11)			(11)		257	257			
100155781	BLACKWOOD	NJ		06/18/2024		221		(15)			(15)		206	206			
100155782	GALLOWAY	OH		06/18/2024		211		(17)			(17)		194	194			
100155783	ELMWOOD PARK	NJ		06/18/2024		266		(20)			(20)		246	246			
100155784	LITHIA SPRINGS	GA		06/18/2024		239		(18)			(18)		221	221			
100155785	CLINTON	UT		06/18/2024		604		(27)			(27)		577	577			
100155787	NORTH BRUNSWICK TOWNSHIP	NJ		06/18/2024		375		(29)			(29)		346	346			
100155788	COLUMBUS	OH		06/18/2024		842		(48)			(48)		794	794			
100155791	FREDERICKSBURG	VA		06/18/2024		1,356		(85)			(85)		1,271	1,271			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155792	LAS VEGAS	NV		06/18/2024		390		(24)			(24)		366	366			
100155793	VAIL	AZ		06/18/2024		422		(23)			(23)		399	399			
100155794	FREDERICK	MD		06/18/2024		234		(18)			(18)		216	216			
100155795	LAS VEGAS	NV		06/18/2024		929		(32)			(32)		897	897			
100155796	VOORHEES TOWNSHIP	NJ		06/18/2024		271		(20)			(20)		251	251			
100155798	MIDDLETOWN	PA		06/18/2024		1,840		(138)			(138)		1,702	1,702			
100155802	CULPEPER	VA		06/18/2024		439		(17)			(17)		422	422			
100155803	SALEM	VA		06/18/2024		298		(19)			(19)		279	279			
100155804	STAFFORD TOWNSHIP	NJ		06/18/2024		927		(63)			(63)		864	864			
100155805	RENO	NV		06/18/2024		558		(27)			(27)		531	531			
100155807	TONAWANDA	NY		06/18/2024		711		(38)			(38)		673	673			
100155808	MIAMI SHORES	FL		06/18/2024		75		(5)			(5)		70	70			
100155809	APPLE VALLEY	CA		06/18/2024		232		(18)			(18)		214	214			
100155811	BUMPASS	VA		06/18/2024		351		(23)			(23)		328	328			
100155814	ROCK HILL	SC		06/18/2024		325		(25)			(25)		300	300			
100155815	BEATRICE	NE		06/18/2024		230		(16)			(16)		214	214			
100155816	VIRGINIA BEACH	VA		06/18/2024		6,001		(382)			(382)		5,619	5,619			
100155817	SNOHOMISH	WA		06/18/2024		547		(20)			(20)		527	527			
100155818	TOLEDO	OH		06/18/2024		321		(25)			(25)		296	296			
100155819	TONGANOXIE	KS		06/18/2024		924		(49)			(49)		875	875			
100155820	BURLINGTON	KY		06/18/2024		71		(4)			(4)		67	67			
100155823	COLORADO SPRINGS	CO		06/18/2024		1,133		(67)			(67)		1,066	1,066			
100155826	HOOVER	AL		06/18/2024		3,196		(197)			(197)		2,999	2,999			
100155827	SMYRNA	GA		06/18/2024		363		(23)			(23)		340	340			
100155828	PENNSBURG	PA		06/18/2024		507		(38)			(38)		469	469			
100155829	CLARKESVILLE	GA		06/18/2024		242		(19)			(19)		223	223			
100155830	BOYNTON BEACH	FL		06/18/2024		3,482		(78)			(78)		3,404	3,404			
100155831	COVINGTON	GA		06/18/2024		2,450		(144)			(144)		2,306	2,306			
100155832	LYNNWOOD	WA		06/18/2024		370		(23)			(23)		347	347			
100155833	WINTER GARDEN	FL		06/18/2024		251		(19)			(19)		232	232			
100155834	EUGENE	OR		06/18/2024		258		(18)			(18)		240	240			
100155835	FREDERICKSBURG	VA		06/18/2024		1,864		(139)			(139)		1,725	1,725			
100155836	FRONT ROYAL	VA		06/18/2024		481		(19)			(19)		462	462			
100155838	ATLANTA	GA		06/18/2024		484		(37)			(37)		447	447			
100155839	STEPHENSON	VA		06/18/2024		229		(14)			(14)		215	215			
100155840	WASHINGTON	MO		06/18/2024		1,051		(51)			(51)		1,000	1,000			
100155841	HUNTINGTON BEACH	CA		06/18/2024		258		(18)			(18)		240	240			
100155843	NORTH KINGSTOWN	RI		06/18/2024		332		(23)			(23)		309	309			
100155844	HONOLULU	HI		06/18/2024		157		(9)			(9)		148	148			
100155845	GLENSIDE	PA		06/18/2024		1,933		(131)			(131)		1,802	1,802			
100155846	GILBERT	AZ		06/18/2024		104		(7)			(7)		97	97			
100155848	PLANTATION	FL		06/18/2024		942		(24)			(24)		918	918			
100155849	SPRINGFIELD	OH		06/18/2024		222		(16)			(16)		206	206			
100155850	TUSCALOOSA	AL		06/18/2024		231		(17)			(17)		214	214			
100155852	RINCON	GA		06/18/2024		755		(19)			(19)		736	736			
100155854	RIO RANCHO	NM		06/18/2024		253		(18)			(18)		235	235			
100155856	WHITE CITY	OR		06/18/2024		76		(6)			(6)		70	70			
100155860	FRESNO	CA		06/18/2024		391		(26)			(26)		365	365			
100155861	NETHER PROVIDENCE TOWNSHIP	PA		06/18/2024		242		(19)			(19)		223	223			
100155862	SURRY	VA		06/18/2024		804		(48)			(48)		756	756			
100155867	WARRENTON	VA		06/18/2024		261		(17)			(17)		244	244			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155868	LEESBURG	VA		06/18/2024		471		(35)			(35)		436	436			
100155869	FREDERICKSBURG	VA		06/18/2024		235		(18)			(18)		217	217			
100155870	CAPE CORAL	FL		06/18/2024		336		(23)			(23)		313	313			
100155872	REDDING	CA		06/17/2024		710		(26)			(26)		684	684			
100155873	BROKEN BOW	OK		06/17/2024		933		(21)			(21)		912	912			
100155875	CAPE CORAL	FL		06/17/2024		1,113		(30)			(30)		1,083	1,083			
100155876	COLUMBIA	MO		06/17/2024		881		(27)			(27)		854	854			
100155877	BROKEN BOW	OK		06/17/2024		1,370		(19)			(19)		1,351	1,351			
100155878	PROSPER	TX		06/17/2024		1,197		7			7		1,204	1,204			
100155880	AVENTURA	FL		06/17/2024		906		(23)			(23)		883	883			
100155881	EDMOND	OK		06/17/2024		739		(20)			(20)		719	719			
100155882	CUMMING	GA		06/17/2024		902		(23)			(23)		879	879			
100155883	MCKINNEY	TX		06/17/2024		1,137		6			6		1,143	1,143			
100155885	CASSELBERRY	FL		06/17/2024		892		(5)			(5)		887	887			
100155886	FATE	TX		06/17/2024		780		(12)			(12)		768	768			
100155889	CHATHAM	LA		06/17/2024		860		(19)			(19)		841	841			
100155890	CARLSBAD	CA		06/17/2024		1,287		(14)			(14)		1,273	1,273			
100155892	SAN DIEGO	CA		06/17/2024		972		(14)			(14)		958	958			
100155893	PANAMA CITY BEACH	FL		06/17/2024		1,574		(23)			(23)		1,551	1,551			
100155894	RALEIGH	NC		06/17/2024		882		10			10		892	892			
100155895	PORT WENTWORTH	GA		06/17/2024		680		(1)			(1)		679	679			
100155897	FORT WORTH	TX		06/17/2024		899		(15)			(15)		884	884			
100155898	EULESS	TX		06/17/2024		840		(2)			(2)		838	838			
100155899	CLEARWATER	FL		06/17/2024		751		(9)			(9)		742	742			
100155900	WYLIE	TX		06/17/2024		604		(11)			(11)		593	593			
100155902	CHENEY	WA		06/17/2024		1,251		(16)			(16)		1,235	1,235			
100155903	OVIEDO	FL		06/17/2024		1,167		(13)			(13)		1,154	1,154			
100155904	BRIDGEPORT	CT		06/17/2024		872		(11)			(11)		861	861			
100155905	STUART	FL		06/17/2024		944		(11)			(11)		933	933			
100155906	MIAMI	FL		06/17/2024		1,575		(16)			(16)		1,559	1,559			
100155907	FOWLER	CA		06/17/2024		1,122		(22)			(22)		1,100	1,100			
100155909	CHICAGO	IL		06/17/2024		887		(10)			(10)		877	877			
100155910	DENTON	TX		06/17/2024		776		(6)			(6)		770	770			
100155911	ATLANTA	GA		06/17/2024		858		(16)			(16)		842	842			
100155912	KATY	TX		06/17/2024		762		(10)			(10)		752	752			
100155913	RANCHO CORDOVA	CA		06/17/2024		1,474		8			8		1,482	1,482			
100155914	ATLANTA	GA		06/17/2024		800		(20)			(20)		780	780			
100155916	AUBREY	TX		06/17/2024		897		4			4		901	901			
100155917	MATTHEWS	NC		06/17/2024		682		(11)			(11)		671	671			
100155918	TAMPA	FL		06/17/2024		744		(13)			(13)		731	731			
100155919	PRINCETON	TX		06/17/2024		818		(11)			(11)		807	807			
100155921	CHARLESTON	SC		06/17/2024		815		(16)			(16)		799	799			
100155922	KISSIMMEE	FL		06/17/2024		1,721		(46)			(46)		1,675	1,675			
100155923	HARRAH	OK		06/17/2024		1,287		(16)			(16)		1,271	1,271			
100155924	HAUULA	HI		06/17/2024		993		(27)			(27)		966	966			
100155925	HOUSTON	TX		06/17/2024		5,438		(63)			(63)		5,375	5,375			
100155927	SURPRISE	AZ		06/17/2024		860		(13)			(13)		847	847			
100155929	BALTIMORE	MD		06/17/2024		865		(20)			(20)		845	845			
100155931	MC ALLEN	TX		06/17/2024		1,161		(7)			(7)		1,154	1,154			
100155932	FT LAUDERDALE	FL		06/17/2024		903		(27)			(27)		876	876			
100155933	ARVADA	CO		06/17/2024		801		(11)			(11)		790	790			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155934	PFLUGERVILLE	TX		06/17/2024		938		20			20		958	958			
100155935	HOMESTEAD	FL		06/17/2024		895		(25)			(25)		870	870			
100155936	MCKINNEY	TX		06/17/2024		763		(17)			(17)		746	746			
100155937	TOLLESON	AZ		06/17/2024		5,799		254			254		6,053	6,053			
100155938	WEEKI WACHEE	FL		06/17/2024		720		(10)			(10)		710	710			
100155939	PRESCOTT VALLEY	AZ		06/17/2024		1,581		(40)			(40)		1,541	1,541			
100155940	GULF SHORES	AL		06/17/2024		1,680		(11)			(11)		1,669	1,669			
100155941	FORT WORTH	TX		06/17/2024		881		(4)			(4)		877	877			
100155942	WHITESTOWN	IN		06/17/2024		61,673		(374)			(374)		61,299	61,299			
100155943	KATY	TX		06/17/2024		745		(4)			(4)		741	741			
100155944	LAGO VISTA	TX		06/17/2024		917		(7)			(7)		910	910			
100155945	CEDAR PARK	TX		06/17/2024		901		(11)			(11)		890	890			
100155946	YUMA	AZ		06/17/2024		731		(17)			(17)		714	714			
100155947	ACWORTH	GA		06/17/2024		786		(9)			(9)		777	777			
100155948	QUEEN CREEK	AZ		06/17/2024		2,562		(9)			(9)		2,553	2,553			
100155949	HUTTO	TX		06/17/2024		826		(6)			(6)		820	820			
100155952	DANBURY	CT		06/17/2024		1,292		(28)			(28)		1,264	1,264			
100155953	SAINT LOUIS	MO		06/17/2024		1,013		20			20		1,033	1,033			
100155954	FOREST HILL	TX		06/17/2024		2,223		6			6		2,229	2,229			
100155956	LEANDER	TX		06/17/2024		902		(15)			(15)		887	887			
100155958	CHARLOTTE	NC		06/17/2024		171,281		(532)			(532)		170,749	170,749			
100155959	SUGARLOAF	CA		06/17/2024		1,243		(14)			(14)		1,229	1,229			
100155961	LINDEN	NJ		06/18/2024		2,381		(62)			(62)		2,319	2,319			
100155964	PHILADELPHIA	PA		06/18/2024		6,868		(152)			(152)		6,716	6,716			
100155965	UNIONDALE	NY		06/18/2024		1,339		(33)			(33)		1,306	1,306			
100155967	SURPRISE	AZ		06/18/2024		519		(18)			(18)		501	501			
100155968	LOCUST VALLEY	NY		06/18/2024		11,241		(205)			(205)		11,036	11,036			
100155969	TOMS RIVER	NJ		06/18/2024		633		(16)			(16)		617	617			
100155971	MONROE	NY		06/18/2024		1,493		(22)			(22)		1,471	1,471			
100155974	SAN JUAN CAPISTRANO	CA		06/18/2024		2,188		(3)			(3)		2,185	2,185			
100155976	MASPETH	NY		06/18/2024		2,252		(95)			(95)		2,157	2,157			
100155977	WHITESTONE	NY		06/18/2024		1,337		(17)			(17)		1,320	1,320			
100155981	REDDING	CA		06/18/2024		441		(27)			(27)		414	414			
100155982	REDDING	CA		06/18/2024		441		(27)			(27)		414	414			
100155985	NEW BRUNSWICK	NJ		06/18/2024		748		(43)			(43)		705	705			
100155987	BLAINE	WA		06/18/2024		743		(25)			(25)		718	718			
100155988	FORT LAUDERDALE	FL		06/18/2024		427		(27)			(27)		400	400			
100155990	DETROIT	MI		06/18/2024		370		(23)			(23)		347	347			
100155994	NEWBURGH	NY		06/18/2024		453		(15)			(15)		438	438			
100155995	BRONX	NY		06/18/2024		943		(19)			(19)		924	924			
100155997	WINDER	GA		06/18/2024		564		(17)			(17)		547	547			
100155998	ORLANDO	FL		06/18/2024		575		(21)			(21)		554	554			
100155999	GOODLETTSVILLE	TN		06/18/2024		801		(8)			(8)		793	793			
100156000	EL CAJON	CA		06/18/2024		1,145		(26)			(26)		1,119	1,119			
100156001	BONITA SPRINGS	FL		06/18/2024		703		(31)			(31)		672	672			
100156002	CARSON CITY	NV		06/18/2024		5,738		(85)			(85)		5,653	5,653			
100156003	MOORESVILLE	NC		06/18/2024		5,930		(155)			(155)		5,775	5,775			
100156004	NORTH LAUDERDALE	FL		06/18/2024		609		(25)			(25)		584	584			
100156008	CHARLOTTE	NC		06/18/2024		1,191		(44)			(44)		1,147	1,147			
100156009	ROCKVILLE	MD		06/18/2024		1,372		(54)			(54)		1,318	1,318			
100156010	CHARLOTTE	NC		06/18/2024		1,139		(44)			(44)		1,095	1,095			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156012	FARMINGDALE	NY		06/18/2024		1,419		(32)			(32)		1,387	1,387			
100156014	SEMINOLE	FL		06/18/2024		310		(22)			(22)		288	288			
100156015	CHAPARRAL	NM		06/18/2024		582		(15)			(15)		567	567			
100156016	COLD SPRING HARBOR	NY		06/18/2024		3,081		(88)			(88)		2,993	2,993			
100156017	HOMESTEAD	FL		06/18/2024		429		(33)			(33)		396	396			
100156018	SCOTTSDALE	AZ		06/18/2024		1,756		(88)			(88)		1,668	1,668			
100156019	HOLLYWOD	FL		06/18/2024		483		(2)			(2)		481	481			
100156021	HOUSTON	TX		06/18/2024		843		(30)			(30)		813	813			
100156022	NORTH PORT	FL		06/18/2024		796		(12)			(12)		784	784			
100156023	NEWBURGH	NY		06/18/2024		483		(24)			(24)		459	459			
100156026	DUCK KEY	FL		06/18/2024		2,687		1			1		2,688	2,688			
100156027	SANTA CLARITA	CA		06/18/2024		1,845		(46)			(46)		1,799	1,799			
100156032	NORTH BAY VILLAGE	FL		06/18/2024		590		(12)			(12)		578	578			
100156034	WEST HILLS	CA		06/18/2024		4,142		(131)			(131)		4,011	4,011			
100156037	BELMONT	NC		06/18/2024		794		(57)			(57)		737	737			
100156038	ADDISON	TX		06/18/2024		2,134		(87)			(87)		2,047	2,047			
100156039	BOYNTON BEACH	FL		06/18/2024		233		(7)			(7)		226	226			
100156041	SAN BENITO	TX		06/18/2024		674		(20)			(20)		654	654			
100156042	PORT SAINT LUCIE	FL		06/18/2024		850		(19)			(19)		831	831			
100156046	KATY	TX		06/18/2024		1,850		(10)			(10)		1,840	1,840			
100156048	SCOTTSDALE	AZ		06/18/2024		1,226		(24)			(24)		1,202	1,202			
100156049	CORAL SPRINGS	FL		06/18/2024		1,172		(36)			(36)		1,136	1,136			
100156050	NEW SMYRNA BEACH	FL		06/18/2024		1,130		(25)			(25)		1,105	1,105			
100156051	MIAMI	FL		06/18/2024		8,118		(375)			(375)		7,743	7,743			
100156054	SHERMAN	ME		06/18/2024		281		(18)			(18)		263	263			
100156055	DEERFIELD BEACH	FL		06/18/2024		53,049		(2,098)			(2,098)		50,951	50,951			
100156056	VERO BEACH	FL		06/18/2024		1,318		(64)			(64)		1,254	1,254			
100156058	GREENVILLE	NC		06/18/2024		2,509		(116)			(116)		2,393	2,393			
100156062	KISSIMMEE	FL		06/18/2024		553		(14)			(14)		539	539			
100156063	SAN JUAN BAUTISTA	CA		06/18/2024		3,099		(46)			(46)		3,053	3,053			
100156064	DAYTONA BEACH	FL		06/18/2024		825		(41)			(41)		784	784			
100156069	LEAGUE CITY	TX		06/18/2024		2,011		(104)			(104)		1,907	1,907			
100156073	FORT MYERS	FL		06/18/2024		518		(24)			(24)		494	494			
100156075	TUCSON	AZ		06/18/2024		645		(45)			(45)		600	600			
100156076	WEST PALM BEACH	FL		06/18/2024		1,015		(49)			(49)		966	966			
100156079	CELINA	TX		06/18/2024		1,447		(45)			(45)		1,402	1,402			
100156080	PALM BAY	FL		06/18/2024		291		(20)			(20)		271	271			
100156081	BELL GARDENS	CA		06/18/2024		1,965		(19)			(19)		1,946	1,946			
100156085	CANTONMENT	FL		06/18/2024		1,753		(90)			(90)		1,663	1,663			
100156088	FLOWERY BRANCH	GA		06/18/2024		4,434		(220)			(220)		4,214	4,214			
100156090	BROOKLYN	NY		06/18/2024		2,622		(86)			(86)		2,536	2,536			
100156091	MELBOURNE	FL		06/18/2024		2,602		1			1		2,603	2,603			
100156092	BRADENTON	FL		06/18/2024		4,294		(135)			(135)		4,159	4,159			
100156093	HIALEAH	FL		06/18/2024		525		(17)			(17)		508	508			
100156096	HAYWARD	CA		06/18/2024		1,464		(79)			(79)		1,385	1,385			
100156097	DURHAM	NC		06/18/2024		950		(5)			(5)		945	945			
100156098	SAVANNAH	GA		06/18/2024		453		(14)			(14)		439	439			
100156099	HOMESTEAD	FL		06/18/2024		599		(19)			(19)		580	580			
100156105	PHILADELPHIA	PA		06/18/2024		397		(16)			(16)		381	381			
100156106	EDISON	NJ		06/18/2024		902		(10)			(10)		892	892			
100156107	ROCKY MOUNT	NC		06/18/2024		1,030		11			11		1,041	1,041			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156108	PALMDALE	CA		06/18/2024		766		(35)			(35)		731	731			
100156109	WATSONVILLE	CA		06/18/2024		44		1			1		45	45			
100156113	NORTH CHARLESTON	SC		06/18/2024		1,470		30			30		1,500	1,500			
100156114	MCALLEN	TX		06/18/2024		755		(6)			(6)		749	749			
100156117	HICKSVILLE	NY		06/18/2024		1,034		(17)			(17)		1,017	1,017			
100156118	LAS VEGAS	NV		06/18/2024		707		(6)			(6)		701	701			
100156120	STATEN ISLAND	NY		06/18/2024		617		(36)			(36)		581	581			
100156121	STATEN ISLAND	NY		06/18/2024		1,049		(38)			(38)		1,011	1,011			
100156124	LOS ANGELES	CA		07/25/2024		7,785		(208)			(208)		7,577	7,577			
100156129	WAIKOLOA	HI		07/25/2024		3,826		(27)			(27)		3,799	3,799			
100156130	FOREST PARK	IL		07/25/2024		276		(12)			(12)		264	264			
100156136	CASTLE ROCK	CO		07/25/2024		1,365		(29)			(29)		1,336	1,336			
100156143	GALVESTON	TX		07/25/2024		577		(1)			(1)		576	576			
100156144	DRAPER	UT		07/25/2024		2,310		(34)			(34)		2,276	2,276			
100156146	SUNRISE	FL		07/25/2024		1,845		(59)			(59)		1,786	1,786			
100156148	HOUSTON	TX		07/25/2024		85		(7)			(7)		78	78			
100156149	EVERGREEN	CO		07/25/2024		1,538		(32)			(32)		1,506	1,506			
100156150	CLEVELAND	OH		07/25/2024		261		(9)			(9)		252	252			
100156151	INDIO	CA		07/25/2024		496		(16)			(16)		480	480			
100156152	TAMPA	FL		07/25/2024		403		(16)			(16)		387	387			
100156155	LAS VEGAS	NV		07/25/2024		708							708	708			
100156157	PALMETTO	FL		07/25/2024		756		(37)			(37)		719	719			
100156158	CLEARWATER	FL		07/25/2024		5,858		(161)			(161)		5,697	5,697			
100156159	GLASSBORO	NJ		07/25/2024		719							719	719			
100156160	KINGMAN	AZ		07/25/2024		6,998		(408)			(408)		6,590	6,590			
100156164	WEST PALM BCH	FL		06/20/2024		2,472		(84)			(84)		2,388	2,388			
100156165	DORAL	FL		06/20/2024		2,199		(57)			(57)		2,142	2,142			
100156168	HOMESTEAD	FL		06/20/2024		1,313		(44)			(44)		1,269	1,269			
100156170	CAPE CANAVERAL	FL		06/20/2024		951		(46)			(46)		905	905			
100156171	ATHENS	GA		06/20/2024		615		(20)			(20)		595	595			
100156172	ATHENS	GA		06/20/2024		641		(21)			(21)		620	620			
100156176	KENNESAW	GA		06/20/2024		1,825		(39)			(39)		1,786	1,786			
100156177	MIAMI	FL		06/20/2024		1,018		(73)			(73)		945	945			
100156178	ATLANTA	GA		06/20/2024		1,535		(41)			(41)		1,494	1,494			
100156181	NAPA	CA		06/20/2024		4,629		(123)			(123)		4,506	4,506			
100156183	LYNCHBURG	VA		06/20/2024		397		(17)			(17)		380	380			
100156184	DUBLIN	CA		06/20/2024		11,051		(272)			(272)		10,779	10,779			
100156185	HIALEAH	FL		06/20/2024		426		(18)			(18)		408	408			
100156187	SAN ANTONIO	TX		06/20/2024		532		(10)			(10)		522	522			
100156188	LAS VEGAS	NV		06/20/2024		1,099		(40)			(40)		1,059	1,059			
100156189	MURFREESBORO	TN		06/20/2024		549		(8)			(8)		541	541			
100156191	ORANGEVALE	CA		06/20/2024		377		(4)			(4)		373	373			
100156192	PEMBROKE PINES	FL		06/20/2024		562		(19)			(19)		543	543			
100156193	LAREDO	TX		06/20/2024		589		(20)			(20)		569	569			
100156196	STILLWATER	OK		06/20/2024		864		(18)			(18)		846	846			
100156198	IRVING	TX		06/20/2024		536		(3)			(3)		533	533			
100156203	HOUSTON	TX		06/20/2024		969		(31)			(31)		938	938			
100156205	ESCALON	CA		06/20/2024		994		1			1		995	995			
100156206	KAPAA	HI		06/20/2024		1,115		(50)			(50)		1,065	1,065			
100156208	NORTH LAUDERDALE	FL		06/20/2024		1,018		(52)			(52)		966	966			
100156209	EL PASO	TX		06/20/2024		478		(20)			(20)		458	458			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156210	PORT ST LUCIE	FL		06/20/2024		774		(50)			(50)		724	724			
100156211	FULSHEAR	TX		06/20/2024		3,150		(7)			(7)		3,143	3,143			
100156212	CHICAGO	IL		06/20/2024		480		(23)			(23)		457	457			
100156213	HELOTES	TX		06/20/2024		1,128		(28)			(28)		1,100	1,100			
100156214	HARTFORD	CT		06/20/2024		651		(14)			(14)		637	637			
100156215	BOYNTON BEACH	FL		06/20/2024		462		(34)			(34)		428	428			
100156216	WINTER HAVEN	FL		06/20/2024		877		(21)			(21)		856	856			
100156217	HATFIELD	PA		06/20/2024		915		(42)			(42)		873	873			
100156218	SCHUYLKILL HAVEN	PA		06/20/2024		346		(10)			(10)		336	336			
100156219	PANAMA CITY BEACH	FL		06/20/2024		942		10			10		952	952			
100156220	PUNTA GORDA	FL		06/20/2024		1,199		(63)			(63)		1,136	1,136			
100156221	ALEXANDRIA	VA		06/20/2024		446		10			10		456	456			
100156222	WASHINGTON	DC		06/20/2024		658		(6)			(6)		652	652			
100156223	KEY WEST	FL		06/20/2024		1,940		(56)			(56)		1,884	1,884			
100156224	DAVENPORT	FL		06/20/2024		775		(10)			(10)		765	765			
100156225	CHESAPEAKE	VA		06/20/2024		397		(18)			(18)		379	379			
100156227	COMBINE	TX		06/20/2024		1,791		(103)			(103)		1,688	1,688			
100156228	ABSECON	NJ		06/20/2024		304		(20)			(20)		284	284			
100156231	PANAMA CITY BEACH	FL		06/20/2024		799		4			4		803	803			
100156232	AVENTURA	FL		06/20/2024		260		(7)			(7)		253	253			
100156238	LUCAS	TX		06/20/2024		982		(39)			(39)		943	943			
100156239	BATTLE GROUND	WA		06/20/2024		1,127		(19)			(19)		1,108	1,108			
100156240	BELLEVUE	KY		06/20/2024		471		(18)			(18)		453	453			
100156242	SAN FRANCISCO	CA		06/20/2024		1,841		(15)			(15)		1,826	1,826			
100156244	WOODBRIDGE	VA		06/20/2024		653		(9)			(9)		644	644			
100156250	SARASOTA	FL		06/20/2024		1,185		(20)			(20)		1,165	1,165			
100156251	WEIMAR	TX		06/20/2024		637		(20)			(20)		617	617			
100156252	WILMINGTON	DE		06/20/2024		611		(15)			(15)		596	596			
100156253	PALM BAY	FL		06/20/2024		684		(5)			(5)		679	679			
100156255	MEMPHIS	TN		06/20/2024		237		(17)			(17)		220	220			
100156256	MASSAPEQUA	NY		06/20/2024		1,047		20			20		1,067	1,067			
100156261	BALCH SPRINGS	TX		07/25/2024		447		(29)			(29)		418	418			
100156262	OCEAN CITY	NJ		07/25/2024		2,987		(156)			(156)		2,831	2,831			
100156264	BISBEE	AZ		07/25/2024		525		(28)			(28)		497	497			
100156268	GARFIELD HEIGHTS	OH		07/25/2024		191		(12)			(12)		179	179			
100156269	OAK RIDGE	TN		07/25/2024		774		(37)			(37)		737	737			
100156277	BRANDON	FL		07/25/2024		926		(36)			(36)		890	890			
100156278	LAS VEGAS	NV		07/25/2024		1,748		(78)			(78)		1,670	1,670			
100156280	LINDSAY	CA		07/25/2024		521		(29)			(29)		492	492			
100156284	HOUSTON	TX		07/25/2024		146		(11)			(11)		135	135			
100156285	WIMBERLEY	TX		07/25/2024		2,442		(16)			(16)		2,426	2,426			
100156287	CHICAGO	IL		07/25/2024		2,054		(38)			(38)		2,016	2,016			
100156290	SOUTHLAKE	TX		07/25/2024		3,973		(41)			(41)		3,932	3,932			
100156291	MARION	OH		07/25/2024		246		(22)			(22)		224	224			
100156292	PANAMA CITY	FL		07/25/2024		687		(42)			(42)		645	645			
100156295	GAITHERSBURG	MD		07/25/2024		7,615		(228)			(228)		7,387	7,387			
100156298	SAN DIEGO	CA		07/25/2024		4,948		(201)			(201)		4,747	4,747			
100156302	VISALIA	CA		07/25/2024		935		(32)			(32)		903	903			
100156304	DAYTON	OH		07/25/2024		2,415		(46)			(46)		2,369	2,369			
100156305	LOCUST	NC		07/25/2024		677		(32)			(32)		645	645			
100156306	SANTA ANA	CA		07/25/2024		3,682		(40)			(40)		3,642	3,642			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156308	OAKHURST	NJ		07/25/2024		1,604		(57)			(57)		1,547	1,547			
100156310	PHILADELPHIA	PA		07/25/2024		230		(12)			(12)		218	218			
100156312	OCALA	FL		07/25/2024		563		(12)			(12)		551	551			
100156314	DEKALB	IL		07/25/2024		257		(15)			(15)		242	242			
100156315	MIAMI	FL		07/25/2024		769		(15)			(15)		754	754			
100156317	DORAL	FL		07/25/2024		476		(6)			(6)		470	470			
100156318	NAPLES	FL		07/25/2024		6,739		(234)			(234)		6,505	6,505			
100156319	DUBLIN	GA		07/25/2024		395		(20)			(20)		375	375			
100156320	GALVESTON	TX		07/25/2024		462		(12)			(12)		450	450			
100156322	HARSENS ISLAND	MI		07/25/2024		714		(21)			(21)		693	693			
100156323	WINTER GARDEN	FL		07/25/2024		1,809		(45)			(45)		1,764	1,764			
100156324	HOUSTON	TX		07/25/2024		11,288		(492)			(492)		10,796	10,796			
100156325	NASHVILLE	TN		07/25/2024		773		(35)			(35)		738	738			
100156326	CAPE CORAL	FL		07/25/2024		873		(49)			(49)		824	824			
100156327	NORTH FORT MYERS	FL		07/25/2024		1,562		(103)			(103)		1,459	1,459			
100156335	BRIDGEPORT	CT		07/25/2024		918		(36)			(36)		882	882			
100156336	MIRAMAR	FL		07/25/2024		1,809		(55)			(55)		1,754	1,754			
100156337	PHOENIX	AZ		07/25/2024		781		(16)			(16)		765	765			
100156339	LAWRENCEVILLE	GA		07/25/2024		494		(31)			(31)		463	463			
100156344	BAY POINT	CA		07/25/2024		2,234		(58)			(58)		2,176	2,176			
100156345	JACKSONVILLE	FL		07/25/2024		2,642		(90)			(90)		2,552	2,552			
100156346	AUSTIN	TX		07/25/2024		727		(22)			(22)		705	705			
100156348	PRINCETON JUNCTION	NJ		07/25/2024		723		(43)			(43)		680	680			
100156352	PUNTA GORDA	FL		07/25/2024		894		(32)			(32)		862	862			
100156353	EVANSVILLE	IN		07/25/2024		2,604		(81)			(81)		2,523	2,523			
100156354	LAFAYETTE	LA		07/25/2024		3,355		(131)			(131)		3,224	3,224			
100156355	CENTER POINT	AL		07/25/2024		341		(24)			(24)		317	317			
100156356	TORRANCE	CA		07/25/2024		3,461		(70)			(70)		3,391	3,391			
100156357	MIAMI	FL		07/25/2024		1,464		(51)			(51)		1,413	1,413			
100156361	WEST HOLLYWOOD	CA		07/25/2024		2,377		(66)			(66)		2,311	2,311			
100156364	WARREN	MI		07/25/2024		373		(28)			(28)		345	345			
100156366	LAVEEN	AZ		07/25/2024		833		(36)			(36)		797	797			
100156367	FORT COLLINS	CO		07/25/2024		1,458		(33)			(33)		1,425	1,425			
100156369	CLAREMONT	CA		07/25/2024		2,156		(41)			(41)		2,115	2,115			
100156370	GLENDALE	AZ		07/25/2024		709		(27)			(27)		682	682			
100156372	MADERA	CA		07/25/2024		778		(27)			(27)		751	751			
100156373	FORT LAUDERDALE	FL		07/25/2024		959		(11)			(11)		948	948			
100156374	GEORGETOWN	TX		07/25/2024		652		(24)			(24)		628	628			
100156377	RIVERSIDE	CA		07/25/2024		2,072		(60)			(60)		2,012	2,012			
100156383	LOS ANGELES	CA		07/25/2024		3,819		(34)			(34)		3,785	3,785			
100156385	TARZANA	CA		07/25/2024		258,426		(7,779)			(7,779)		250,647	250,647			
100156386	MESA	AZ		07/25/2024		5,020		(37)			(37)		4,983	4,983			
100156394	LYNNWOOD	WA		07/25/2024		2,621		(81)			(81)		2,540	2,540			
100156397	HENDERSON	NV		07/25/2024		683		(58)			(58)		625	625			
100156398	HENDERSON	NV		07/25/2024		665		(56)			(56)		609	609			
100156401	PORTLAND	OR		06/24/2024		1,084		(17)			(17)		1,067	1,067			
100156405	MIAMI	FL		06/24/2024		4,045		(45)			(45)		4,000	4,000			
100156407	WALDWICK	NJ		06/24/2024		1,108		(18)			(18)		1,090	1,090			
100156408	BLAINE	MN		06/24/2024		814							814	814			
100156409	FRESNO	CA		06/24/2024		877		(7)			(7)		870	870			
100156411	LAUDERHILL	FL		06/24/2024		1,299		(7)			(7)		1,292	1,292			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156412	DEERFIELD BEACH	FL		06/24/2024		978		(5)			(5)		973	973			
100156413	MIDLAND	TX		06/24/2024		591		(9)			(9)		582	582			
100156414	FORT LAUDERDALE	FL		06/24/2024		767		(11)			(11)		756	756			
100156416	SANTA ANA	CA		06/24/2024		2,959		16			16		2,975	2,975			
100156417	SACRAMENTO	CA		06/24/2024		1,013		(9)			(9)		1,004	1,004			
100156418	UNION	NJ		06/24/2024		840		(15)			(15)		825	825			
100156419	DONNELLY	ID		06/24/2024		1,612		(23)			(23)		1,589	1,589			
100156420	ROSELLE	NJ		06/24/2024		956		(17)			(17)		939	939			
100156421	BRIGANTINE	NJ		06/24/2024		10,818		(132)			(132)		10,686	10,686			
100156422	CLARKSVILLE	TN		06/24/2024		567		(4)			(4)		563	563			
100156423	LINDEN	NJ		06/24/2024		810		(14)			(14)		796	796			
100156425	GILLSVILLE	GA		06/24/2024		611		(14)			(14)		597	597			
100156426	RALEIGH	NC		06/24/2024		820		(14)			(14)		806	806			
100156427	BOISE	ID		06/24/2024		1,250		(19)			(19)		1,231	1,231			
100156430	ESCONDIDO	CA		06/24/2024		1,307		(32)			(32)		1,275	1,275			
100156431	INDIAN TRAIL	NC		06/24/2024		825		(16)			(16)		809	809			
100156432	HOT SPRINGS	AR		06/24/2024		1,302		(16)			(16)		1,286	1,286			
100156434	LEHIGH ACRES	FL		06/24/2024		832		(5)			(5)		827	827			
100156436	ELKRIDGE	MD		06/24/2024		838		(9)			(9)		829	829			
100156437	BALTIMORE	MD		06/24/2024		628		(17)			(17)		611	611			
100156438	LEHIGH ACRES	FL		06/24/2024		768		(3)			(3)		765	765			
100156440	SPOKANE	WA		06/24/2024		1,232		(19)			(19)		1,213	1,213			
100156441	RICHMOND HILL	GA		06/24/2024		4,600		(1)			(1)		4,599	4,599			
100156444	TUCSON	AZ		06/24/2024		564		10			10		574	574			
100156445	BERTHOUD	CO		06/24/2024		774		(19)			(19)		755	755			
100156446	BERTHOUD	CO		06/24/2024		886		(18)			(18)		868	868			
100156448	LAKE ELSINORE	CA		06/24/2024		1,615		(28)			(28)		1,587	1,587			
100156449	SPRINGFIELD	MO		06/24/2024		518		(5)			(5)		513	513			
100156450	GILBERT	AZ		06/24/2024		872		(19)			(19)		853	853			
100156451	PHOENIX	AZ		06/24/2024		144,113		(2,070)			(2,070)		142,043	142,043			
100156452	LITTLEROCK	CA		06/24/2024		660		5			5		665	665			
100156455	PORTLAND	OR		06/24/2024		1,457		(23)			(23)		1,434	1,434			
100156456	BELLEVIEW	FL		06/24/2024		772		11			11		783	783			
100156457	RANCHO CORDOVA	CA		06/24/2024		1,520		91			91		1,611	1,611			
100156458	HOLLAND	PA		06/24/2024		615		(14)			(14)		601	601			
100156459	MENDOCINO	CA		06/24/2024		1,807		(47)			(47)		1,760	1,760			
100156460	ONTARIO	CA		06/24/2024		1,826		(13)			(13)		1,813	1,813			
100156462	CALDWELL	ID		06/24/2024		964		8			8		972	972			
100156467	JACKSON TOWNSHIP	NJ		06/24/2024		609		(7)			(7)		602	602			
100156468	FORT WORTH	TX		06/24/2024		797		20			20		817	817			
100156472	BELMONT	NC		06/24/2024		1,105		(10)			(10)		1,095	1,095			
100156474	FOWLER	CA		06/24/2024		898		(8)			(8)		890	890			
100156475	RIDGELAND	SC		06/24/2024		553		(11)			(11)		542	542			
100156476	SUWANEE	GA		06/24/2024		2,689		(20)			(20)		2,669	2,669			
100156477	CENTERTON	AR		06/24/2024		679		1			1		680	680			
100156478	WEST CHESTER	PA		06/24/2024		1,067		(20)			(20)		1,047	1,047			
100156479	WEST ALLIS	WI		06/24/2024		1,126		(21)			(21)		1,105	1,105			
100156480	CLOVIS	CA		06/24/2024		1,128		(9)			(9)		1,119	1,119			
100156481	INDIAN TRAIL	NC		06/24/2024		47,031		(1,148)			(1,148)		45,883	45,883			
100156482	WHITESTOWN	IN		06/24/2024		690		(3)			(3)		687	687			
100156483	DURHAM	NC		06/24/2024		701		(14)			(14)		687	687			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156484	DURHAM	NC		06/24/2024		800		(9)			(9)		791	791			
100156485	SARATOGA SPRINGS	UT		06/24/2024		1,007							1,007	1,007			
100156486	MARIETTA	GA		06/24/2024		588		(8)			(8)		580	580			
100156488	OWASSO	OK		06/24/2024		5,578		(204)			(204)		5,374	5,374			
100156490	ROTONDA WEST	FL		06/24/2024		1,072		(4)			(4)		1,068	1,068			
100156493	LAKE HARMONY	PA		06/24/2024		1,406		(22)			(22)		1,384	1,384			
100156494	ALBRIGHTSVILLE	PA		06/24/2024		1,106		(17)			(17)		1,089	1,089			
100156495	COMMERCE	GA		06/24/2024		593		(14)			(14)		579	579			
100156496	JACKSONVILLE BEACH	FL		06/24/2024		1,167		(17)			(17)		1,150	1,150			
100156497	NEWARK	NJ		06/24/2024		1,666		20			20		1,686	1,686			
100156499	FLEMINGTON	NJ		06/24/2024		546		(15)			(15)		531	531			
100156500	NEWARK	NJ		06/24/2024		1,675		4			4		1,679	1,679			
100156501	STATESVILLE	NC		06/24/2024		707		(11)			(11)		696	696			
100156502	PENDERGRASS	GA		06/24/2024		1,388		17			17		1,405	1,405			
100156503	DOLORES	CO		06/24/2024		829		(15)			(15)		814	814			
100156504	MADISON	WI		06/24/2024		794		(10)			(10)		784	784			
100156505	DULUTH	GA		06/24/2024		1,060		(19)			(19)		1,041	1,041			
100156507	BAKERSFIELD	CA		06/24/2024		711		(19)			(19)		692	692			
100156508	SPRINGFIELD	MA		06/24/2024		631		(15)			(15)		616	616			
100156509	CARTERSVILLE	GA		06/24/2024		641		(11)			(11)		630	630			
100156510	PORTERVILLE	CA		06/24/2024		620		(10)			(10)		610	610			
100156512	MARYSVILLE	CA		06/24/2024		844		(7)			(7)		837	837			
100156513	OCEAN CITY	MD		06/24/2024		794		(14)			(14)		780	780			
100156516	SAN DIEGO	CA		06/24/2024		1,594		(21)			(21)		1,573	1,573			
100156517	LAS VEGAS	NV		06/24/2024		3,108		11			11		3,119	3,119			
100156518	BENTONVILLE	AR		06/24/2024		1,524		(9)			(9)		1,515	1,515			
100156519	SPARKS	NV		06/24/2024		1,274		50			50		1,324	1,324			
100156520	JACKSONVILLE	FL		06/24/2024		798		20			20		818	818			
100156521	MILLVILLE	DE		06/24/2024		1,500		68			68		1,568	1,568			
100156522	LEBANON	TN		06/24/2024		1,155		38			38		1,193	1,193			
100156523	FORT WORTH	TX		06/24/2024		881		24			24		905	905			
100156526	NORTH LAS VEGAS	NV		06/24/2024		969		24			24		993	993			
100156528	BLOOMINGDALE	GA		06/24/2024		2,609							2,609	2,609			
100156529	HENDERSON	NV		06/24/2024		974		27			27		1,001	1,001			
100156530	MADERA	CA		06/24/2024		1,056		31			31		1,087	1,087			
100156531	MANOR	TX		06/24/2024		736							736	736			
100156532	TROUTMAN	NC		06/24/2024		965		37			37		1,002	1,002			
100156533	CAPE CORAL	FL		06/24/2024		4,270		(36)			(36)		4,234	4,234			
100156534	GRASS VALLEY	CA		06/24/2024		1,538		(24)			(24)		1,514	1,514			
100156535	ASHLAND CITY	TN		06/24/2024		1,420		(28)			(28)		1,392	1,392			
100156536	KENNESAW	GA		06/24/2024		739		(5)			(5)		734	734			
100156537	DELRAY BEACH	FL		06/24/2024		1,447		(19)			(19)		1,428	1,428			
100156539	BALTIMORE	MD		06/24/2024		1,760		(15)			(15)		1,745	1,745			
100156540	MYRTLE BEACH	SC		06/24/2024		601		(17)			(17)		584	584			
100156541	POMPANO BEACH	FL		06/24/2024		2,636		(32)			(32)		2,604	2,604			
100156543	FISHERS	IN		06/24/2024		803		(10)			(10)		793	793			
100156544	BRENTWOOD	CA		06/24/2024		2,025		14			14		2,039	2,039			
100156545	FREDERICK	MD		06/24/2024		711		(7)			(7)		704	704			
100156546	TRUCKEE	CA		06/24/2024		1,441		(16)			(16)		1,425	1,425			
100156547	HOOVER	AL		06/24/2024		1,364		(28)			(28)		1,336	1,336			
100156548	BREMERTON	WA		06/24/2024		991		(23)			(23)		968	968			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156549	LEHIGH ACRES	FL		06/24/2024		830		(6)			(6)		824	824			
100156550	MADISON	AL		06/24/2024		711		(7)			(7)		704	704			
100156551	FRIPP ISLAND	SC		06/24/2024		1,050		(11)			(11)		1,039	1,039			
100156552	MADISON	AL		06/24/2024		742		(6)			(6)		736	736			
100156554	KANAB	UT		06/24/2024		869		(2)			(2)		867	867			
100156555	NORTH TOPSAIL BEACH	NC		06/24/2024		979		(20)			(20)		959	959			
100156557	GRAND FORKS	ND		06/24/2024		643		(17)			(17)		626	626			
100156558	MARIETTA	GA		06/24/2024		6,454		(85)			(85)		6,369	6,369			
100156559	DENTON	TX		06/24/2024		767		(10)			(10)		757	757			
100156560	NORTH LAS VEGAS	NV		06/24/2024		2,492		(9)			(9)		2,483	2,483			
100156562	VANCOUVER	WA		06/24/2024		1,514		(12)			(12)		1,502	1,502			
100156563	GULF BREEZE	FL		06/24/2024		545		(15)			(15)		530	530			
100156565	LULA	GA		06/24/2024		777		32			32		809	809			
100156567	CHARLOTTE	NC		06/24/2024		7,961		(152)			(152)		7,809	7,809			
100156569	FONTANA	CA		06/24/2024		784		(18)			(18)		766	766			
100156571	MESA	AZ		06/24/2024		1,308		(5)			(5)		1,303	1,303			
100156572	MARIETTA	GA		06/24/2024		945		7			7		952	952			
100156573	LAS VEGAS	NV		06/24/2024		1,529		(5)			(5)		1,524	1,524			
100156575	STALLINGS	NC		06/24/2024		806		(8)			(8)		798	798			
100156576	SPRING HILL	FL		06/24/2024		697		1			1		698	698			
100156577	LAKEWOOD RANCH	FL		06/24/2024		794		(10)			(10)		784	784			
100156578	WHITESTOWN	IN		06/24/2024		1,040		(23)			(23)		1,017	1,017			
100156580	FRESNO	CA		06/24/2024		1,108		(16)			(16)		1,092	1,092			
100156581	RALEIGH	NC		06/24/2024		1,166		(19)			(19)		1,147	1,147			
100156582	RALEIGH	NC		06/24/2024		801		(5)			(5)		796	796			
100156583	SAINT CLOUD	FL		06/24/2024		1,405		31			31		1,436	1,436			
100156585	RALEIGH	NC		06/24/2024		1,202		(9)			(9)		1,193	1,193			
100156586	PENDERGRASS	GA		06/24/2024		20,222		290			290		20,512	20,512			
100156587	HENDERSON	NV		06/24/2024		717		(7)			(7)		710	710			
100156588	MADISON	WI		06/24/2024		612		(10)			(10)		602	602			
100156589	HAMPTON	GA		06/24/2024		4,218		139			139		4,357	4,357			
100156590	MADISON	AL		06/24/2024		813		25			25		838	838			
100156591	PORT SAINT JOE	FL		06/24/2024		1,319		3			3		1,322	1,322			
100156592	PENDERGRASS	GA		06/24/2024		863		33			33		896	896			
100156593	ALBUQUERQUE	NM		06/24/2024		674		(18)			(18)		656	656			
100156595	CARTERSVILLE	GA		06/24/2024		750		2			2		752	752			
100156596	CLAYTON	NC		06/24/2024		727		3			3		730	730			
100156597	LA VERGNE	TN		06/24/2024		583		(13)			(13)		570	570			
100156598	POTTSTOWN	PA		06/24/2024		660		(7)			(7)		653	653			
100156599	MENIFEE	CA		06/24/2024		932		29			29		961	961			
100156600	DURHAM	NC		06/24/2024		767		(3)			(3)		764	764			
100156601	LONG BRANCH	NJ		06/24/2024		11,515		(215)			(215)		11,300	11,300			
100156602	CLERMONT	FL		06/24/2024		1,730		(17)			(17)		1,713	1,713			
100156603	HATTERAS	NC		06/24/2024		1,353		(28)			(28)		1,325	1,325			
100156604	PHILADELPHIA	PA		06/24/2024		757		(10)			(10)		747	747			
100156605	AUBREY	TX		06/24/2024		1,542		(18)			(18)		1,524	1,524			
100156606	DUNEDIN	FL		06/24/2024		1,308		(34)			(34)		1,274	1,274			
100156607	LAGUNA HILLS	CA		06/24/2024		1,239		(14)			(14)		1,225	1,225			
100156608	JERSEY CITY	NJ		06/24/2024		1,467		2			2		1,469	1,469			
100156610	PORT ROYAL	PA		06/24/2024		1,070		(12)			(12)		1,058	1,058			
100156611	CUTLER BAY	FL		06/24/2024		831		(20)			(20)		811	811			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156612	AZLE	TX		06/24/2024		667		(14)			(14)		653	653			
100156613	COLUMBUS	OH		06/24/2024		805		(15)			(15)		790	790			
100156615	NAGS HEAD	NC		06/24/2024		1,885		(29)			(29)		1,856	1,856			
100156616	HARRISBURG	PA		06/24/2024		681		(2)			(2)		679	679			
100156618	SURPRISE	AZ		06/24/2024		897		(13)			(13)		884	884			
100156619	LAS VEGAS	NV		06/24/2024		880		(10)			(10)		870	870			
100156621	GREENWOOD	AR		06/24/2024		466		1			1		467	467			
100156623	SHERMAN OAKS	CA		06/24/2024		1,026		(17)			(17)		1,009	1,009			
100156625	NORTH BERGEN	NJ		06/24/2024		1,869		(24)			(24)		1,845	1,845			
100156626	KAUFMAN	TX		06/24/2024		946		(11)			(11)		935	935			
100156627	LAKE ARIEL	PA		06/24/2024		970		(14)			(14)		956	956			
100156628	SEATTLE	WA		06/24/2024		1,739		7			7		1,746	1,746			
100156630	NEW ORLEANS	LA		06/24/2024		647		(16)			(16)		631	631			
100156631	LAKE ARIEL	PA		06/24/2024		888		(13)			(13)		875	875			
100156634	IDAHO FALLS	ID		06/24/2024		647		(8)			(8)		639	639			
100156636	SPRINGDALE	AR		06/24/2024		588		(12)			(12)		576	576			
100156641	OWASSO	OK		06/24/2024		736		(14)			(14)		722	722			
100156642	HOWELL	NJ		06/24/2024		749		(19)			(19)		730	730			
100156643	OWASSO	OK		06/24/2024		736		(14)			(14)		722	722			
100156644	GRAND JUNCTION	MI		06/24/2024		739		(21)			(21)		718	718			
100156646	CADDO MILLS	TX		06/24/2024		654		(11)			(11)		643	643			
100156647	LAKE PLACID	FL		06/24/2024		1,551		(43)			(43)		1,508	1,508			
100156655	HARTFORD	CT		06/24/2024		638		(15)			(15)		623	623			
100156657	ORLANDO	FL		06/24/2024		2,076							2,076	2,076			
100156658	BEL AIR	MD		06/24/2024		292		(13)			(13)		279	279			
100156659	STOCKTON	CA		06/24/2024		587		(18)			(18)		569	569			
100156660	SAN ANTONIO	TX		06/24/2024		471		(18)			(18)		453	453			
100156661	HOMESTEAD	FL		06/24/2024		1,032		(36)			(36)		996	996			
100156664	KEY COLONY BEACH	FL		06/24/2024		1,198		(68)			(68)		1,130	1,130			
100156665	VALLEJO	CA		06/24/2024		1,607		(34)			(34)		1,573	1,573			
100156667	KILLEEN	TX		06/24/2024		732		(11)			(11)		721	721			
100156668	MIAMI GARDENS	FL		06/24/2024		603		(10)			(10)		593	593			
100156669	PATERSON	NJ		06/24/2024		650		(24)			(24)		626	626			
100156670	AURORA	CO		06/24/2024		814		(38)			(38)		776	776			
100156671	NAUGATUCK	CT		06/24/2024		546		(15)			(15)		531	531			
100156672	PEMBROKE	MA		06/24/2024		3,475		(122)			(122)		3,353	3,353			
100156673	MIRAMAR	FL		06/24/2024		9,308		(288)			(288)		9,020	9,020			
100156675	DETROIT	MI		06/24/2024		328		(19)			(19)		309	309			
100156676	SNELLVILLE	GA		06/24/2024		968		(3)			(3)		965	965			
100156677	DETROIT	MI		06/24/2024		174		(11)			(11)		163	163			
100156680	BAYTOWN	TX		06/24/2024		1,184		(14)			(14)		1,170	1,170			
100156683	MIAMI	FL		06/24/2024		1,354		(18)			(18)		1,336	1,336			
100156686	MESA	AZ		06/24/2024		1,528		(27)			(27)		1,501	1,501			
100156687	LAS VEGAS	NV		06/24/2024		1,108		(20)			(20)		1,088	1,088			
100156688	CASSELBERRY	FL		06/24/2024		590		(12)			(12)		578	578			
100156689	RIVERSIDE	CA		06/24/2024		1,518		(35)			(35)		1,483	1,483			
100156690	RANCHO CUCAMONGA	CA		06/24/2024		1,993		(34)			(34)		1,959	1,959			
100156692	ORINDA	CA		06/26/2024		3,716		(84)			(84)		3,632	3,632			
100156694	LA VERNE	CA		06/26/2024		1,344		(26)			(26)		1,318	1,318			
100156695	APPLE VALLEY	CA		06/26/2024		584		(3)			(3)		581	581			
100156697	SAN JOSE	CA		06/26/2024		1,408		(41)			(41)		1,367	1,367			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156699	PLUMAS LAKE	CA		06/26/2024		64							64	64			
100156700	LOS ANGELES	CA		06/26/2024		1,967		(68)			(68)		1,899	1,899			
100156701	WAILUKU	HI		06/26/2024		4,668		(46)			(46)		4,622	4,622			
100156703	PITTSBURGH	PA		06/26/2024		451		(8)			(8)		443	443			
100156704	LOS ANGELES	CA		06/26/2024		362		(17)			(17)		345	345			
100156706	DUNDALK	MD		06/26/2024		448		(12)			(12)		436	436			
100156707	ASHTON	MD		06/26/2024		1,553		(4)			(4)		1,549	1,549			
100156708	BALTIMORE	MD		06/26/2024		347		(10)			(10)		337	337			
100156709	ROUND LAKE PARK	IL		06/26/2024		626		(32)			(32)		594	594			
100156710	MCHENRY	IL		06/26/2024		475		(12)			(12)		463	463			
100156712	CHOCOWINITY	NC		06/26/2024		774		(7)			(7)		767	767			
100156714	MIDDLE RIVER	MD		06/26/2024		1,831		(23)			(23)		1,808	1,808			
100156716	WHITNEY	TX		06/26/2024		308		(28)			(28)		280	280			
100156717	REDMOND	OR		06/26/2024		1,040		(42)			(42)		998	998			
100156719	LOS ANGELES	CA		06/26/2024		1,556		(14)			(14)		1,542	1,542			
100156720	BALTIMORE	MD		06/26/2024		253		(4)			(4)		249	249			
100156721	YAKIMA	WA		06/26/2024		724		(26)			(26)		698	698			
100156722	AURORA	CO		06/26/2024		947		(17)			(17)		930	930			
100156723	KENNESAW	GA		06/26/2024		1,530		(47)			(47)		1,483	1,483			
100156724	OAKLAND	CA		06/26/2024		2,090		(87)			(87)		2,003	2,003			
100156727	DALLAS	GA		06/26/2024		1,215		(35)			(35)		1,180	1,180			
100156728	SAINT AUGUSTINE	FL		06/26/2024		878		12			12		890	890			
100156729	CARROLLTON	TX		06/26/2024		740		(44)			(44)		696	696			
100156730	SANTA BARBARA	CA		06/26/2024		5,515		(170)			(170)		5,345	5,345			
100156731	RICHMOND	TX		06/26/2024		3,933		(43)			(43)		3,890	3,890			
100156733	CAMPOBELLO	SC		06/26/2024		4,179		(79)			(79)		4,100	4,100			
100156734	TURLOCK	CA		06/26/2024		1,150		(19)			(19)		1,131	1,131			
100156735	WEST SACRAMENTO	CA		06/26/2024		1,854		(63)			(63)		1,791	1,791			
100156738	BAKERSFIELD	CA		06/26/2024		349		(14)			(14)		335	335			
100156739	LOS ANGELES	CA		06/26/2024		1,258		(25)			(25)		1,233	1,233			
100156740	FALLBROOK	CA		06/26/2024		1,369		(57)			(57)		1,312	1,312			
100156741	FRIENDSWOOD	TX		06/26/2024		630		(17)			(17)		613	613			
100156742	BEDFORD	NH		06/26/2024		52,209		(686)			(686)		51,523	51,523			
100156743	HESPERIA	CA		06/26/2024		1,145		(10)			(10)		1,135	1,135			
100156744	MIAMI	FL		06/26/2024		1,093		(47)			(47)		1,046	1,046			
100156745	DUNDALK	MD		06/26/2024		6,164		(78)			(78)		6,086	6,086			
100156748	WOODLAND	CA		06/26/2024		8,291		(62)			(62)		8,229	8,229			
100156749	CLEVELAND	GA		06/26/2024		588		(48)			(48)		540	540			
100156755	BARSTOW	CA		06/26/2024		2,666		(146)			(146)		2,520	2,520			
100156757	COLTON	CA		06/26/2024		2,677		(19)			(19)		2,658	2,658			
100156759	CHENOA	IL		06/26/2024		7,816		5			5		7,821	7,821			
100156760	LOS ANGELES	CA		06/26/2024		1,007		(42)			(42)		965	965			
100156762	SAN DIEGO	CA		06/26/2024		1,274		(54)			(54)		1,220	1,220			
100156763	CHICAGO	IL		06/26/2024		1,169		(7)			(7)		1,162	1,162			
100156764	NORTH LAS VEGAS	NV		06/26/2024		557		5			5		562	562			
100156766	NORTH MIAMI	FL		06/26/2024		2,665		(55)			(55)		2,610	2,610			
100156767	EDMOND	OK		06/26/2024		622		16			16		638	638			
100156768	CYPRESS	TX		06/26/2024		458		(37)			(37)		421	421			
100156769	OKLAHOMA CITY	OK		06/26/2024		3,957		(117)			(117)		3,840	3,840			
100156770	COLUMBIA FALLS	MT		06/26/2024		615		(11)			(11)		604	604			
100156773	LA CROSSE	WI		06/26/2024		461		4			4		465	465			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156774	SOUTH PASADENA	CA		06/26/2024		1,214		(68)			(68)		1,146	1,146			
100156776	LANCASTER	CA		06/26/2024		193		(10)			(10)		183	183			
100156777	HOMESTEAD	FL		06/26/2024		1,165							1,165	1,165			
100156778	HOUSTON	TX		06/26/2024		313		(14)			(14)		299	299			
100156779	HOUSTON	TX		06/26/2024		763		19			19		782	782			
100156780	BIG BEAR CITY	CA		06/26/2024		1,488		(8)			(8)		1,480	1,480			
100156781	AVONDALE	AZ		06/26/2024		998		(14)			(14)		984	984			
100156785	LEHIGH ACRES	FL		06/26/2024		698		21			21		719	719			
100156787	PHARR	TX		06/26/2024		2,430		35			35		2,465	2,465			
100156788	SANTA BARBARA	CA		06/26/2024		1,382		(7)			(7)		1,375	1,375			
100156789	EDGEWOOD	MD		06/26/2024		336		(15)			(15)		321	321			
100156790	OKLAHOMA CITY	OK		06/26/2024		536		(11)			(11)		525	525			
100156792	CHANDLER	AZ		06/26/2024		1,155		(23)			(23)		1,132	1,132			
100156793	LOS ANGELES	CA		06/26/2024		2,016		(18)			(18)		1,998	1,998			
100156794	ODESSA	TX		06/26/2024		424		(19)			(19)		405	405			
100156796	NEW BRITAIN	CT		06/26/2024		619		(10)			(10)		609	609			
100156797	DALLAS	TX		06/26/2024		601		(23)			(23)		578	578			
100156798	HOUSTON	TX		06/26/2024		452		(22)			(22)		430	430			
100156800	LAS VEGAS	NV		06/26/2024		2,106		(128)			(128)		1,978	1,978			
100156802	ORO VALLEY	AZ		06/27/2024		1,899		(25)			(25)		1,874	1,874			
100156804	ATLANTA	GA		06/27/2024		755		(12)			(12)		743	743			
100156806	NEWBURGH	NY		06/27/2024		655		(10)			(10)		645	645			
100156817	DEBARY	FL		06/27/2024		20,360		(517)			(517)		19,843	19,843			
100156818	BUCKEYE	AZ		06/27/2024		951		(27)			(27)		924	924			
100156819	MESA	AZ		06/27/2024		662		(18)			(18)		644	644			
100156820	HENDERSON	CO		06/27/2024		868		(5)			(5)		863	863			
100156826	PAYSON	UT		06/27/2024		1,888		(62)			(62)		1,826	1,826			
100156827	HACKETTSTOWN	NJ		06/27/2024		690		(42)			(42)		648	648			
100156828	HACKETTSTOWN	NJ		06/27/2024		698		(41)			(41)		657	657			
100156830	BOONE	NC		06/27/2024		4,056		(229)			(229)		3,827	3,827			
100156831	DETROIT	MI		06/27/2024		347		(5)			(5)		342	342			
100156832	CENTRAL ISLIP	NY		06/27/2024		959		(36)			(36)		923	923			
100156834	MOUNT OLIVE TOWNSHIP	NJ		06/27/2024		603		(37)			(37)		566	566			
100156836	HACKETTSTOWN	NJ		06/27/2024		672		(38)			(38)		634	634			
100156837	MONTICELLO	NY		06/27/2024		687		(11)			(11)		676	676			
100156838	HACKETTSTOWN	NJ		06/27/2024		783		(45)			(45)		738	738			
100156839	HACKETTSTOWN	NJ		06/27/2024		689		(41)			(41)		648	648			
100156840	HACKETTSTOWN	NJ		06/27/2024		1,020		(48)			(48)		972	972			
100156841	ROCKLAND	MA		06/27/2024		1,147		(34)			(34)		1,113	1,113			
100156842	PHILADELPHIA	PA		06/27/2024		601		(22)			(22)		579	579			
100156843	TRENTON	NJ		06/27/2024		471		(11)			(11)		460	460			
100156845	THE BRONX	NY		06/27/2024		2,154		(48)			(48)		2,106	2,106			
100156846	UNIONDALE	NY		06/27/2024		1,140		(26)			(26)		1,114	1,114			
100156848	CITY OF ORANGE	NJ		06/27/2024		1,157		(52)			(52)		1,105	1,105			
100156850	MASTIC BEACH	NY		06/27/2024		954		(36)			(36)		918	918			
100156851	DARBY	PA		06/27/2024		251		(6)			(6)		245	245			
100156852	PHILADELPHIA	PA		06/27/2024		534		(17)			(17)		517	517			
100156853	PHILADELPHIA	PA		06/27/2024		711		(12)			(12)		699	699			
100156854	MONROE	NY		06/27/2024		832		(14)			(14)		818	818			
100156855	YONKERS	NY		06/27/2024		1,767		(38)			(38)		1,729	1,729			
100156857	MILWAUKEE	WI		06/27/2024		411		(6)			(6)		405	405			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156858	INVERNESS	FL		06/27/2024		398		(15)			(15)		383	383			
100156860	MANSFIELD	CT		06/27/2024		183		(5)			(5)		178	178			
100156861	WESTVILLE	NJ		06/27/2024		362		(15)			(15)		347	347			
100156862	GAFFNEY	SC		06/27/2024		410		(8)			(8)		402	402			
100156863	COLUMBUS	OH		06/27/2024		516		(9)			(9)		507	507			
100156864	LAWTON	OK		06/27/2024		362		(6)			(6)		356	356			
100156865	BALTIMORE	MD		06/27/2024		337		(8)			(8)		329	329			
100156866	MONTICELLO	NY		06/27/2024		675		(19)			(19)		656	656			
100156867	GASTONIA	NC		06/27/2024		532		(7)			(7)		525	525			
100156868	WOODRIDGE	NY		06/27/2024		436		(10)			(10)		426	426			
100156869	COLUMBIA	SC		06/27/2024		302		(6)			(6)		296	296			
100156870	INDIANAPOLIS	IN		06/27/2024		334		(8)			(8)		326	326			
100156871	COLUMBUS	OH		06/27/2024		471		(11)			(11)		460	460			
100156872	MONROE	NY		06/27/2024		679		(5)			(5)		674	674			
100156873	YONKERS	NY		06/27/2024		1,076		(25)			(25)		1,051	1,051			
100156874	RAMSEY	NJ		06/27/2024		110,057		16			16		110,073	73,871		(36,201)	(36,201)
100156875	BRENTWOOD	NY		06/27/2024		997		(20)			(20)		977	977			
100156876	GAFFNEY	SC		06/27/2024		415		(12)			(12)		403	403			
100156877	PHILADELPHIA	PA		06/27/2024		351		(19)			(19)		332	332			
100156879	MALAGA	NJ		06/27/2024		598		(15)			(15)		583	583			
100156880	SHIRLEY	NY		06/27/2024		963		(32)			(32)		931	931			
100156881	LAWTON	OK		06/27/2024		412		(10)			(10)		402	402			
100156882	CHESTER	PA		06/27/2024		265		(11)			(11)		254	254			
100156884	PHILADELPHIA	PA		06/27/2024		485		(13)			(13)		472	472			
100156885	PHILADELPHIA	PA		06/27/2024		653		(22)			(22)		631	631			
100156886	ENFIELD	CT		06/27/2024		715		(17)			(17)		698	698			
100156887	CEDAR HILL	TX		06/27/2024		496							496	496			
100156888	TUNNEL HILL	GA		06/27/2024		586		2			2		588	588			
100156890	ALLENTOWN	PA		06/27/2024		340		(3)			(3)		337	337			
100156891	ROSE HILL	NC		06/27/2024		331		(3)			(3)		328	328			
100156892	WASHINGTON	PA		06/27/2024		362		(8)			(8)		354	354			
100156893	TUNNEL HILL	GA		06/27/2024		580		2			2		582	582			
100156894	AZLE	TX		06/27/2024		352		(8)			(8)		344	344			
100156895	PHILADELPHIA	PA		06/27/2024		235		(8)			(8)		227	227			
100156896	SCRANTON	PA		06/27/2024		389		(16)			(16)		373	373			
100156898	POCATELLO	ID		06/27/2024		581		(26)			(26)		555	555			
100156901	JACKSONVILLE	FL		06/27/2024		354		(10)			(10)		344	344			
100156903	FLORAL PARK	NY		06/27/2024		933		(24)			(24)		909	909			
100156904	PHILADELPHIA	PA		06/27/2024		463		(12)			(12)		451	451			
100156905	PHILADELPHIA	PA		06/27/2024		692		(15)			(15)		677	677			
100156908	TUNNEL HILL	GA		06/27/2024		580		2			2		582	582			
100156909	DURHAM	NC		06/27/2024		526		(12)			(12)		514	514			
100156910	EAST CHICAGO	IN		06/27/2024		189		(5)			(5)		184	184			
100156911	INDIANAPOLIS	IN		06/27/2024		505		(13)			(13)		492	492			
100156913	PHILADELPHIA	PA		06/27/2024		156		(7)			(7)		149	149			
100156914	DUBLIN	GA		06/27/2024		695		(32)			(32)		663	663			
100156915	DUBLIN	GA		06/27/2024		697		(34)			(34)		663	663			
100156916	DUBLIN	GA		06/27/2024		696		(33)			(33)		663	663			
100156918	EAST ELMHURST	NY		06/27/2024		1,850		(72)			(72)		1,778	1,778			
100156919	NAVASOTA	TX		06/27/2024		191		(3)			(3)		188	188			
100156921	DUBLIN	GA		06/27/2024		697		(34)			(34)		663	663			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100156922	MILWAUKEE	WI		06/27/2024		273		(4)			(4)		269	269			
100156923	SCRANTON	PA		06/27/2024		433		(13)			(13)		420	420			
100156924	READING	PA		06/27/2024		418		(13)			(13)		405	405			
100156925	READING	PA		06/27/2024		419		(14)			(14)		405	405			
100156926	READING	PA		06/27/2024		417		(12)			(12)		405	405			
100156927	MONTICELLO	NY		06/27/2024		378		(10)			(10)		368	368			
100156928	UNITED KINGDOM	GBR		06/27/2024		640						(32)	608	663	55		55
100156931	UNITED KINGDOM	GBR		06/27/2024		426						(22)	404	451	47		47
100156940	UNITED KINGDOM	GBR		06/27/2024		264						(13)	251	272	21		21
100156941	UNITED KINGDOM	GBR		06/27/2024		440						(22)	418	453	34		34
100156942	UNITED KINGDOM	GBR		06/27/2024		440						(22)	418	453	34		34
100156948	UNITED KINGDOM	GBR		06/27/2024		692						(34)	658	711	53		53
100156949	UNITED KINGDOM	GBR		06/27/2024		36,769						(1,805)	34,964	37,273	2,309		2,309
100156960	UNITED KINGDOM	GBR		06/27/2024		1,262						(62)	1,200	1,288	88		88
100156973	UNITED KINGDOM	GBR		06/27/2024		704						(35)	669	719	50		50
100156997	UNITED KINGDOM	GBR		06/27/2024		1,045						(52)	993	1,071	78		78
100157012	CAPE MAY	NJ		02/20/2025		1,188		(9)			(9)		1,179	1,179			
100157013	TAMPA	FL		02/20/2025		2,187		(12)			(12)		2,175	2,175			
100157016	LYNWOOD	IL		02/20/2025		824		1			1		825	825			
100157017	CINCINNATI	OH		02/20/2025		524		(28)			(28)		496	496			
100157018	OCALA	FL		02/20/2025		443		(19)			(19)		424	424			
100157019	FORT WORTH	TX		02/20/2025		3,457		(187)			(187)		3,270	3,270			
100157023	MYRTLE BEACH	SC		02/20/2025		283		(22)			(22)		261	261			
100157029	HOMESTEAD	FL		02/20/2025		1,512		(48)			(48)		1,464	1,464			
100157032	HAYWARD	CA		02/20/2025		1,135		(26)			(26)		1,109	1,109			
100157041	BAKERSFIELD	CA		02/20/2025		558		(30)			(30)		528	528			
100157043	N BALDWIN	NY		02/20/2025		1,898		(152)			(152)		1,746	1,746			
100157045	DOUGLASVILLE	GA		02/20/2025		1,062		(50)			(50)		1,012	1,012			
100157047	ELMONT	NY		02/20/2025		956		(26)			(26)		930	930			
100157050	CLEVELAND	GA		02/20/2025		354		(33)			(33)		321	321			
100157056	JACKSON	GA		02/20/2025		1,124		(27)			(27)		1,097	1,097			
100157060	LARGO	FL		02/20/2025		756		(10)			(10)		746	746			
100157061	PALM DESERT	CA		02/20/2025		793							793	793			
100157062	HENDERSON	NV		02/20/2025		1,172		7			7		1,179	1,179			
100157063	SOUTHFIELD	MI		02/20/2025		529		(1)			(1)		528	528			
100157064	HALLANDALE BEACH	FL		02/20/2025		1,035		(40)			(40)		995	995			
100157066	RIVIERA BEACH	FL		02/20/2025		610		(12)			(12)		598	598			
100157068	LAKE WORTH	FL		02/20/2025		3,925		18			18		3,943	3,943			
100157070	LAKE WORTH	FL		02/20/2025		1,043		4			4		1,047	1,047			
100157071	PORT HURON	MI		02/20/2025		336		(8)			(8)		328	328			
100157072	POWDER SPRINGS	GA		02/20/2025		618		(37)			(37)		581	581			
100157075	SACRAMENTO	CA		02/20/2025		546		(8)			(8)		538	538			
100157076	ROCHESTER HILLS	MI		02/20/2025		2,059		28			28		2,087	2,087			
100157077	GARDEN GROVE	CA		02/20/2025		670		(5)			(5)		665	665			
100157078	MILWAUKEE	WI		02/20/2025		370		(13)			(13)		357	357			
100157079	MILWAUKEE	WI		02/20/2025		376		(12)			(12)		364	364			
100157080	HIALEAH	FL		02/20/2025		1,157		(4)			(4)		1,153	1,153			
100157081	SADDLE BROOK	NJ		02/20/2025		1,188		(17)			(17)		1,171	1,171			
100157082	KISSIMMEE	FL		02/20/2025		2,682		(63)			(63)		2,619	2,619			
100157084	CALDWELL	NJ		02/20/2025		20,697		(434)			(434)		20,263	20,263			
100157086	GALVESTON	TX		02/20/2025		644		(34)			(34)		610	610			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157087	ATLANTA	GA		02/20/2025		1,219		(37)			(37)		1,182	1,182			
100157088	HOMESTEAD	FL		02/20/2025		328		(19)			(19)		309	309			
100157089	HALLANDALE BEACH	FL		02/20/2025		505		(25)			(25)		480	480			
100157091	WILLIAMSBURG	OH		02/20/2025		690		(16)			(16)		674	674			
100157094	PORT SAINT LUCIE	FL		02/20/2025		745		(17)			(17)		728	728			
100157096	HOLLYWOOD	FL		02/20/2025		1,209		(17)			(17)		1,192	1,192			
100157101	GARLAND	TX		02/20/2025		1,788		(73)			(73)		1,715	1,715			
100157102	ALPINE	NJ		02/20/2025		5,704		(99)			(99)		5,605	5,605			
100157103	ATLANTA	GA		02/20/2025		1,093		(3)			(3)		1,090	1,090			
100157104	COLUMBIA	SC		02/20/2025		226		(2)			(2)		224	224			
100157105	ATASCADERO	CA		02/20/2025		694		(6)			(6)		688	688			
100157107	RENTON	WA		02/20/2025		2,048		(32)			(32)		2,016	2,016			
100157108	ODESSA	TX		02/20/2025		5,235		(244)			(244)		4,991	4,991			
100157109	ATLANTA	GA		02/20/2025		532		(39)			(39)		493	493			
100157110	ARCADIA	CA		02/20/2025		5,891		(86)			(86)		5,805	5,805			
100157112	CUMMING	GA		02/20/2025		621		(27)			(27)		594	594			
100157113	SACO	ME		02/20/2025		485		(14)			(14)		471	471			
100157115	SPRING	TX		02/20/2025		1,502		(55)			(55)		1,447	1,447			
100157118	TAMPA	FL		02/20/2025		425		(1)			(1)		424	424			
100157120	PORT ORANGE	FL		02/20/2025		673		(27)			(27)		646	646			
100157121	MIAMI	FL		02/20/2025		1,012		(44)			(44)		968	968			
100157122	RINCON	GA		02/20/2025		518		(11)			(11)		507	507			
100157127	WILLIS	TX		02/20/2025		970		(25)			(25)		945	945			
100157128	BLAINE	TN		02/20/2025		971		(17)			(17)		954	954			
100157129	HOUSTON	TX		02/20/2025		2,200		(34)			(34)		2,166	2,166			
100157132	OCEANSIDE	CA		02/20/2025		1,784		13			13		1,797	1,797			
100157135	ATLANTA	GA		02/20/2025		1,080		(30)			(30)		1,050	1,050			
100157137	LA VERNE	CA		02/20/2025		3,532		46			46		3,578	3,578			
100157139	HURRICANE	UT		02/20/2025		2,511		(24)			(24)		2,487	2,487			
100157141	FOREST GROVE	OR		02/20/2025		2,158		(35)			(35)		2,123	2,123			
100157142	ATLANTA	GA		02/20/2025		317		(7)			(7)		310	310			
100157144	WEST PALM BEACH	FL		02/20/2025		2,182		(43)			(43)		2,139	2,139			
100157146	DAVENPORT	FL		02/20/2025		1,273		(18)			(18)		1,255	1,255			
100157147	MOUNT HOLLY	NC		02/20/2025		537		(24)			(24)		513	513			
100157148	BOWIE	MD		02/20/2025		717		(34)			(34)		683	683			
100157153	LANHAM	MD		02/20/2025		646		(37)			(37)		609	609			
100157154	LAUREL	MD		02/20/2025		900		(42)			(42)		858	858			
100157160	AUBURN	WA		02/20/2025		954		(36)			(36)		918	918			
100157163	CORDOVA	TN		02/20/2025		528		(23)			(23)		505	505			
100157164	LOS ANGELES	CA		02/20/2025		881		(44)			(44)		837	837			
100157165	SAN ANTONIO	TX		02/20/2025		846		(41)			(41)		805	805			
100157166	LAKE PLACID	FL		02/20/2025		512		(24)			(24)		488	488			
100157168	KISSIMMEE	FL		02/20/2025		669		(2)			(2)		667	667			
100157169	BROOKLYN	NY		02/20/2025		3,432		(244)			(244)		3,188	3,188			
100157172	DALLAS	TX		02/20/2025		459		(20)			(20)		439	439			
100157173	MARIPOSA	CA		02/20/2025		714		(22)			(22)		692	692			
100157176	CLEVELAND	TN		02/20/2025		1,606		2			2		1,608	1,608			
100157178	BLOSSBURG	PA		02/20/2025		916		(17)			(17)		899	899			
100157179	JACKSON	NJ		02/20/2025		719		(9)			(9)		710	710			
100157180	ELGIN	IL		02/20/2025		556		(14)			(14)		542	542			
100157181	SANTA ROSA	CA		02/20/2025		984		(28)			(28)		956	956			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157182	SARASOTA	FL		02/20/2025		1,120		(27)			(27)		1,093	1,093			
100157183	MILILANI	HI		02/20/2025		327		(11)			(11)		316	316			
100157187	CLAYTON	NC		02/20/2025		570		(11)			(11)		559	559			
100157190	GAINESVILLE	FL		02/20/2025		470		(16)			(16)		454	454			
100157195	THONOTOSASSA	FL		02/20/2025		17,065		(409)			(409)		16,656	16,656			
100157202	TARPON SPRINGS	FL		02/20/2025		608		(26)			(26)		582	582			
100157203	TAMARAC	FL		02/20/2025		1,254		(16)			(16)		1,238	1,238			
100157205	HIALEAH	FL		02/20/2025		6,279		(321)			(321)		5,958	5,958			
100157207	YUKON	OK		02/20/2025		1,382		(29)			(29)		1,353	1,353			
100157208	SAVANNAH	GA		02/20/2025		963		(52)			(52)		911	911			
100157211	LAFAYETTE	LA		02/20/2025		592		(20)			(20)		572	572			
100157212	CRANBERRY ISLES	ME		02/20/2025		382		(16)			(16)		366	366			
100157213	WOODBRIDGE	NJ		02/20/2025		7,718		(138)			(138)		7,580	7,580			
100157214	FORDS	NJ		02/20/2025		965		(18)			(18)		947	947			
100157216	SATSUMA	AL		02/20/2025		357		(1)			(1)		356	356			
100157220	DETROIT	MI		02/20/2025		179		(9)			(9)		170	170			
100157221	BROOKLYN	NY		02/20/2025		4,940		(279)			(279)		4,661	4,661			
100157222	CENTENNIAL	CO		02/20/2025		1,099		(42)			(42)		1,057	1,057			
100157223	DETROIT	MI		02/20/2025		161		(8)			(8)		153	153			
100157224	EDISON	NJ		02/20/2025		3,191		(26)			(26)		3,165	3,165			
100157226	GWYNN OAK	MD		02/20/2025		1,815		(3)			(3)		1,812	1,812			
100157228	EL DORADO HILLS	CA		02/20/2025		3,401		(78)			(78)		3,323	3,323			
100157230	ROCKFORD	IL		02/20/2025		199		(10)			(10)		189	189			
100157231	KNOXVILLE	TN		02/20/2025		423		(19)			(19)		404	404			
100157232	DEARBORN	MI		02/20/2025		812		(12)			(12)		800	800			
100157234	ELVERTA	CA		02/20/2025		530		(3)			(3)		527	527			
100157240	LABELLE	FL		02/20/2025		706		(13)			(13)		693	693			
100157241	FOREST HILLS	NY		02/20/2025		7,097		(276)			(276)		6,821	6,821			
100157242	CAPE CORAL	FL		02/20/2025		872		(42)			(42)		830	830			
100157245	MANTECA	CA		02/20/2025		1,491		(30)			(30)		1,461	1,461			
100157247	MIRAMAR	FL		02/20/2025		1,298		(53)			(53)		1,245	1,245			
100157248	COVINGTON	GA		02/20/2025		876		(33)			(33)		843	843			
100157249	SPRING	TX		02/20/2025		1,905		(65)			(65)		1,840	1,840			
100157250	BAKERSFIELD	CA		02/20/2025		1,104		(30)			(30)		1,074	1,074			
100157251	MYRTLE BEACH	SC		02/20/2025		1,051		(41)			(41)		1,010	1,010			
100157252	RIVERTON	UT		02/20/2025		1,137		(37)			(37)		1,100	1,100			
100157253	IDALOU	TX		02/20/2025		449		(14)			(14)		435	435			
100157254	KAILUA KONA	HI		02/20/2025		1,771		(22)			(22)		1,749	1,749			
100157255	YPSILANTI	MI		02/20/2025		538		(23)			(23)		515	515			
100157257	MISSOURI CITY	TX		02/20/2025		438		(29)			(29)		409	409			
100157259	PANAMA CITY BEACH	FL		02/20/2025		741		(31)			(31)		710	710			
100157261	GREENACRES	FL		02/20/2025		981		(36)			(36)		945	945			
100157262	RED OAK	TX		02/20/2025		1,117		(40)			(40)		1,077	1,077			
100157263	NORTH MIAMI BEACH	FL		02/20/2025		693		(14)			(14)		679	679			
100157265	PINELLAS PARK	FL		02/20/2025		632		(30)			(30)		602	602			
100157266	HOMESTEAD	FL		02/20/2025		722		(9)			(9)		713	713			
100157270	MYRTLE BEACH	SC		02/20/2025		229		(11)			(11)		218	218			
100157272	PORT ORANGE	FL		02/20/2025		1,843		12			12		1,855	1,855			
100157273	PEORIA	IL		02/20/2025		160		(6)			(6)		154	154			
100157275	SAINT PETERSBURG	FL		02/20/2025		1,288		(8)			(8)		1,280	1,280			
100157278	BALTIMORE	MD		02/20/2025		388		(1)			(1)		387	387			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157279	KATY	TX		02/20/2025		414		(23)			(23)		391	391			
100157280	ORLANDO	FL		02/20/2025		1,010		(29)			(29)		981	981			
100157281	PHILADELPHIA	PA		02/20/2025		377		(19)			(19)		358	358			
100157282	INDIANAPOLIS	IN		02/20/2025		316		(4)			(4)		312	312			
100157287	BIRMINGHAM	AL		02/20/2025		134		(8)			(8)		126	126			
100157288	WINTER HAVEN	FL		02/20/2025		422		(4)			(4)		418	418			
100157289	SAINT LOUIS	MO		02/20/2025		139		(10)			(10)		129	129			
100157290	LAFAYETTE	IN		02/20/2025		557		(4)			(4)		553	553			
100157292	ELLENWOOD	GA		02/20/2025		554		(16)			(16)		538	538			
100157293	SIKESTON	MO		02/20/2025		482		(22)			(22)		460	460			
100157294	SAINT LOUIS	MO		02/20/2025		192		(13)			(13)		179	179			
100157295	UNION CITY	GA		02/20/2025		465		(12)			(12)		453	453			
100157296	MYRTLE BEACH	SC		02/20/2025		676		(18)			(18)		658	658			
100157298	PORT ARTHUR	TX		02/20/2025		242		(13)			(13)		229	229			
100157301	SANT LOUIS	MO		02/20/2025		126		(3)			(3)		123	123			
100157302	SAINT LOUIS	MO		02/20/2025		230		(10)			(10)		220	220			
100157303	BALTIMORE	MD		02/20/2025		339		(9)			(9)		330	330			
100157304	KANSAS CITY	KS		02/20/2025		251		(5)			(5)		246	246			
100157305	FLORISSANT	MO		02/20/2025		267		(11)			(11)		256	256			
100157306	MOODY	AL		02/20/2025		425		(12)			(12)		413	413			
100157307	MENASHA	WI		02/20/2025		296		(12)			(12)		284	284			
100157308	SAINT LOUIS	MO		02/20/2025		165		(6)			(6)		159	159			
100157309	JACKSONVILLE	FL		02/20/2025		396		(1)			(1)		395	395			
100157310	RICHMOND	VA		02/20/2025		684		3			3		687	687			
100157311	OCALA	FL		02/20/2025		25,674		(820)			(820)		24,854	24,854			
100157313	RESEDA	CA		02/20/2025		870		(26)			(26)		844	844			
100157314	LEHIGH ACRES	FL		02/20/2025		704		(16)			(16)		688	688			
100157315	LAKEWOOD	NJ		02/20/2025		2,213		(52)			(52)		2,161	2,161			
100157317	BROOKLYN	NY		02/20/2025		2,547		(122)			(122)		2,425	2,425			
100157318	CATONSVILLE	MD		02/20/2025		450		(19)			(19)		431	431			
100157320	NORTH POTOMAC	MD		02/20/2025		1,754		(28)			(28)		1,726	1,726			
100157323	CANTON	GA		02/20/2025		758		(41)			(41)		717	717			
100157324	PEARLAND	TX		02/20/2025		577		2			2		579	579			
100157327	YOUNGSTOWN	OH		02/20/2025		571		(17)			(17)		554	554			
100157328	TUMWATER	WA		02/20/2025		378		(24)			(24)		354	354			
100157329	CALVERTON	NY		02/20/2025		10,264		(554)			(554)		9,710	9,710			
100157331	OAKLAND	CA		02/20/2025		1,184		(21)			(21)		1,163	1,163			
100157332	OCALA	FL		02/20/2025		579		(11)			(11)		568	568			
100157334	PONTE VEDRA BEACH	FL		02/20/2025		17,162		(653)			(653)		16,509	16,509			
100157335	WEST BABYLON	NY		02/20/2025		939		(30)			(30)		909	909			
100157339	RANCHO CUCAMONGA	CA		02/20/2025		3,933		(62)			(62)		3,871	3,871			
100157341	NICHOLASVILLE	KY		02/20/2025		389		(13)			(13)		376	376			
100157343	HARBOR CITY	CA		02/20/2025		1,562		(13)			(13)		1,549	1,549			
100157345	LA QUINTA	CA		02/20/2025		844		(21)			(21)		823	823			
100157348	SACRAMENTO	CA		02/20/2025		494		(18)			(18)		476	476			
100157349	HOUSTON	TX		02/20/2025		456		(22)			(22)		434	434			
100157352	NEW BRUNSWICK	NJ		02/20/2025		1,350		(17)			(17)		1,333	1,333			
100157353	NORFOLK	VA		02/20/2025		409		(24)			(24)		385	385			
100157354	NEW BRUNSWICK	NJ		02/20/2025		875		(19)			(19)		856	856			
100157355	ST. PETERS	MO		02/20/2025		320		(23)			(23)		297	297			
100157356	DETROIT	MI		02/20/2025		175		(12)			(12)		163	163			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157357	INDIANAPOLIS	IN		02/20/2025		695		(25)			(25)		670	670			
100157360	NEW MILFORD	CT		02/20/2025		813		(21)			(21)		792	792			
100157362	PALM HARBOR	FL		02/20/2025		5,810		(114)			(114)		5,696	5,696			
100157363	HAMTRAMCK	MI		02/20/2025		265		(23)			(23)		242	242			
100157364	BENSON	NC		02/20/2025		662		(15)			(15)		647	647			
100157365	WARREN	MI		02/20/2025		146		(8)			(8)		138	138			
100157366	KINGSTON	GA		02/20/2025		534		(23)			(23)		511	511			
100157367	SAINT LOUIS	MO		02/20/2025		420		(7)			(7)		413	413			
100157368	COVINGTON	KY		02/20/2025		105,021		(2,931)			(2,931)		102,090	102,090			
100157369	ST. PETERSBURG	FL		02/20/2025		704		(30)			(30)		674	674			
100157370	FITCHBURG	MA		02/20/2025		825		(9)			(9)		816	816			
100157373	SAN ANTONIO	TX		02/20/2025		385		(18)			(18)		367	367			
100157374	RENTON	WA		02/20/2025		703		(5)			(5)		698	698			
100157375	KANSAS CITY	MO		02/20/2025		324		(12)			(12)		312	312			
100157377	KISSIMMEE	FL		02/20/2025		648		16			16		664	664			
100157379	LOUISVILLE	KY		02/20/2025		379		(24)			(24)		355	355			
100157381	KANSAS CITY	MO		02/20/2025		291		(18)			(18)		273	273			
100157382	FLINT	MI		02/20/2025		173		(11)			(11)		162	162			
100157383	INKSTER	MI		02/20/2025		144		(6)			(6)		138	138			
100157385	DEARBORN	MI		02/20/2025		255		(24)			(24)		231	231			
100157386	INDIANAPOLIS	IN		02/20/2025		253		(11)			(11)		242	242			
100157389	SAN ANTONIO	TX		02/20/2025		517		(32)			(32)		485	485			
100157391	WINCHESTER	NH		02/20/2025		374		(16)			(16)		358	358			
100157392	CARDIFF BY THE SEA	CA		02/20/2025		1,230		6			6		1,236	1,236			
100157394	BROOKLYN	NY		02/20/2025		1,421		(39)			(39)		1,382	1,382			
100157395	LANCASTER	CA		02/20/2025		622		(27)			(27)		595	595			
100157396	ENOCH	UT		02/20/2025		567		(18)			(18)		549	549			
100157397	HOUSTON	TX		02/20/2025		538		(38)			(38)		500	500			
100157398	FAYETTEVILLE	NC		02/20/2025		277		(17)			(17)		260	260			
100157399	PITTSBURGH	PA		02/20/2025		6,946		(226)			(226)		6,720	6,720			
100157402	FRIDLEY	MN		02/20/2025		5,941		(93)			(93)		5,848	5,848			
100157403	ISLAND PARK	ID		02/20/2025		3,521		(137)			(137)		3,384	3,384			
100157404	OCALA	FL		02/20/2025		178		(11)			(11)		167	167			
100157405	HAMMOND	LA		02/20/2025		394		(22)			(22)		372	372			
100157406	ALBANY	NY		02/20/2025		517		(3)			(3)		514	514			
100157407	ST. LOUIS	MO		02/20/2025		184		(7)			(7)		177	177			
100157408	SAINT LOUIS	MO		02/20/2025		199		(8)			(8)		191	191			
100157410	NEWNAN	GA		02/20/2025		730		(24)			(24)		706	706			
100157412	LOS ANGELES	CA		02/20/2025		1,537		4			4		1,541	1,541			
100157413	KISSIMMEE	FL		02/20/2025		449		(8)			(8)		441	441			
100157414	PUEBLO	CO		02/20/2025		531		(9)			(9)		522	522			
100157415	PHILADELPHIA	PA		02/20/2025		281		(15)			(15)		266	266			
100157417	INVERNESS	FL		02/20/2025		379		(17)			(17)		362	362			
100157420	WEST PALM BEACH	FL		02/20/2025		698		(8)			(8)		690	690			
100157421	GILBERT	AZ		02/20/2025		385		(21)			(21)		364	364			
100157422	LOS ANGELES	CA		02/20/2025		1,042		(34)			(34)		1,008	1,008			
100157423	TALLAHASSEE	FL		02/20/2025		810		6			6		816	816			
100157424	LAS VEGAS	NV		02/20/2025		834		(20)			(20)		814	814			
100157425	BOSTON	MA		02/20/2025		504		(20)			(20)		484	484			
100157427	OREM	UT		02/20/2025		839		(20)			(20)		819	819			
100157428	PARAMOUNT	CA		02/20/2025		3,328		(71)			(71)		3,257	3,257			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157429	BACLIFF	TX		02/20/2025		865		(42)			(42)		823	823			
100157430	FORT MYERS	FL		02/20/2025		542		(11)			(11)		531	531			
100157431	GARY	IN		02/20/2025		134		(1)			(1)		133	133			
100157432	GARY	IN		02/20/2025		155		(2)			(2)		153	153			
100157433	GARY	IN		02/20/2025		136		(1)			(1)		135	135			
100157435	DARTMOUTH	MA		02/20/2025		744		(12)			(12)		732	732			
100157438	SEAFORD	DE		02/20/2025		807		15			15		822	822			
100157439	MONTGOMERY	AL		02/20/2025		158		(6)			(6)		152	152			
100157442	SEMINOLE	FL		02/20/2025		613		5			5		618	618			
100157443	ROCKFORD	IL		02/20/2025		290		(9)			(9)		281	281			
100157444	RENO	NV		02/20/2025		443		3			3		446	446			
100157445	NEWTOWN	PA		02/20/2025		472		(18)			(18)		454	454			
100157446	GREEN BAY	WI		02/20/2025		530		(20)			(20)		510	510			
100157447	TOWSON	MD		02/20/2025		206		(12)			(12)		194	194			
100157450	FT MYERS	FL		02/20/2025		473		(32)			(32)		441	441			
100157451	DEARBORN HEIGHTS	MI		02/20/2025		441		(32)			(32)		409	409			
100157452	PHILADELPHIA	PA		02/20/2025		226		(9)			(9)		217	217			
100157453	MEMPHIS	TN		02/20/2025		565		(24)			(24)		541	541			
100157454	LAKE CITY	FL		02/20/2025		405		(23)			(23)		382	382			
100157456	LAWRENCEVILLE	GA		02/20/2025		622		(23)			(23)		599	599			
100157458	FAYETTEVILLE	NC		02/20/2025		327		(13)			(13)		314	314			
100157459	LEHIGH ACRES	FL		02/20/2025		1,032		(3)			(3)		1,029	1,029			
100157460	MEMPHIS	TN		02/20/2025		26,136		(1,014)			(1,014)		25,122	25,122			
100157461	BAKERSFIELD	CA		02/20/2025		657		(21)			(21)		636	636			
100157462	DETROIT	MI		02/20/2025		201		(11)			(11)		190	190			
100157468	INDIANAPOLIS	IN		02/20/2025		180		(5)			(5)		175	175			
100157469	BERKELEY	CA		02/20/2025		18,255		(464)			(464)		17,791	17,791			
100157470	BLUE ISLAND	IL		02/20/2025		394		(4)			(4)		390	390			
100157471	CAPE CORAL	FL		02/20/2025		544		(3)			(3)		541	541			
100157473	WINTER HAVEN	FL		02/20/2025		1,545		(53)			(53)		1,492	1,492			
100157475	WARREN	MI		02/20/2025		357		(21)			(21)		336	336			
100157476	CONROE	TX		02/20/2025		64,590		(1,006)			(1,006)		63,584	63,584			
100157478	FAYETTEVILLE	NC		02/20/2025		2,008		(35)			(35)		1,973	1,973			
100157480	DETROIT	MI		02/20/2025		242		(11)			(11)		231	231			
100157482	GLENDALE	AZ		02/20/2025		727		(19)			(19)		708	708			
100157483	AUSTIN	TX		02/20/2025		865		(34)			(34)		831	831			
100157484	DETROIT	MI		02/20/2025		246		(9)			(9)		237	237			
100157487	TACOMA	WA		02/20/2025		1,492		25			25		1,517	1,517			
100157488	BALTIMORE	MD		02/20/2025		563							563	563			
100157490	TROY	MI		02/20/2025		935		(6)			(6)		929	929			
100157492	CHILLICOTHE	OH		02/20/2025		484		(8)			(8)		476	476			
100157493	HUNTSVILLE	AL		02/20/2025		341		(16)			(16)		325	325			
100157494	EMPIRE	CA		02/20/2025		538		(12)			(12)		526	526			
100157495	MACON	GA		02/20/2025		238		(11)			(11)		227	227			
100157497	MONTGOMERY	AL		02/20/2025		198		(8)			(8)		190	190			
100157498	LAURELTON	NY		02/20/2025		893		(48)			(48)		845	845			
100157499	SAINT LOUIS	MO		02/20/2025		199		(5)			(5)		194	194			
100157502	FLORISSANT	MO		02/20/2025		327		(21)			(21)		306	306			
100157503	COLUMBUS	GA		02/20/2025		431		(36)			(36)		395	395			
100157504	RIALTO	CA		02/20/2025		664		(25)			(25)		639	639			
100157505	MEMPHIS	TN		02/20/2025		385		(8)			(8)		377	377			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157507	MEMPHIS	TN		02/20/2025		255		(2)			(2)		253	253			
100157510	MYRTLE BEACH	SC		02/20/2025		420		(22)			(22)		398	398			
100157511	SPRINGFIELD GARDENS	NY		02/20/2025		1,213		(42)			(42)		1,171	1,171			
100157514	OAK RIDGE	TN		02/20/2025		292		(9)			(9)		283	283			
100157518	BATON ROUGE	LA		02/20/2025		561		(21)			(21)		540	540			
100157519	WEST ORANGE	NJ		02/20/2025		3,031		(71)			(71)		2,960	2,960			
100157521	WILMINGTON	NC		02/20/2025		1,539		4			4		1,543	1,543			
100157522	PHILADELPHIA	PA		02/20/2025		1,066		1			1		1,067	1,067			
100157525	BROOKLYN	NY		02/20/2025		644		(17)			(17)		627	627			
100157527	ALMELO	NLD		06/27/2024		899						(61)	838	909	71		71
100157532	ARNHEM	NLD		06/28/2024		534						(36)	498	541	43		43
100157534	S-HERTOGENBOSCH	NLD		06/28/2024		186,692						(12,548)	174,144	187,390	13,246		13,246
100157536	NOORDWIJK ZH	NLD		06/28/2024		26,198						(1,762)	24,436	26,310	1,873		1,873
100157549	AMSTERDAM	NLD		06/28/2024		1,032						(70)	962	1,048	86		86
100157552	BOLSWARD	NLD		06/28/2024		115,542						(7,765)	107,777	115,968	8,191		8,191
100157553	BOLSWARD	NLD		06/28/2024		209						(14)	195	211	17		17
100157566	NIEUWEGEIN	NLD		06/28/2024		7,555						(490)	7,065	7,317	252		252
100157572	AMSTERDAM	NLD		06/28/2024		847						(57)	790	855	65		65
100157583	SANTA CRUZ	CA		06/28/2024		5,112		(46)			(46)		5,066	5,066			
100157585	ATLANTA	GA		06/28/2024		2,529		(73)			(73)		2,456	2,456			
100157586	FORT LAUDERDALE	FL		06/28/2024		4,569		(18)			(18)		4,551	4,551			
100157588	FRANKLIN	NC		06/28/2024		34,160		(2,061)			(2,061)		32,099	32,400		301	301
100157589	THE VILLAGES	FL		06/28/2024		981		(39)			(39)		942	942			
100157598	HIALEAH	FL		06/28/2024		2,368		(55)			(55)		2,313	2,313			
100157601	AVON	CO		06/28/2024		4,813		(153)			(153)		4,660	4,660			
100157602	BELTSVILLE	MD		06/28/2024		566		(5)			(5)		561	561			
100157603	HESPERIA	CA		06/28/2024		998		(25)			(25)		973	973			
100157604	EDMONDS	WA		06/28/2024		2,630		25			25		2,655	2,655			
100157606	CORAL SPRINGS	FL		06/28/2024		1,778		(43)			(43)		1,735	1,735			
100157607	MIAMI	FL		06/28/2024		1,955		(28)			(28)		1,927	1,927			
100157608	MIAMI	FL		06/28/2024		380		(24)			(24)		356	356			
100157611	MARYSVILLE	WA		06/28/2024		2,753		(54)			(54)		2,699	2,699			
100157612	FORT MYERS	FL		06/28/2024		1,595		(22)			(22)		1,573	1,573			
100157614	VERO BEACH	FL		06/28/2024		3,472		(135)			(135)		3,337	3,337			
100157615	LA CENTER	WA		06/28/2024		4,630		(114)			(114)		4,516	4,516			
100157616	OKLAHOMA CITY	OK		06/28/2024		421		(25)			(25)		396	396			
100157617	MONTCLAIR	CA		06/28/2024		1,414		(31)			(31)		1,383	1,383			
100157618	HONOLULU	HI		06/28/2024		34,680		(818)			(818)		33,862	33,862			
100157619	FRISCO	TX		06/28/2024		847		(43)			(43)		804	804			
100157620	SHERMAN OAKS	CA		06/28/2024		3,023		(95)			(95)		2,928	2,928			
100157624	BURLINGTON	NJ		06/28/2024		602		6			6		608	608			
100157625	MASSAPEQUA	NY		06/28/2024		2,823		(136)			(136)		2,687	2,687			
100157626	PORT SAINT LUCIE	FL		06/28/2024		142		1			1		143	143			
100157628	OAKLAND	CA		06/28/2024		1,552		(51)			(51)		1,501	1,501			
100157630	CONYERS	GA		06/28/2024		884		(44)			(44)		840	840			
100157631	GARDEN CITY	NY		06/28/2024		1,324		(30)			(30)		1,294	1,294			
100157632	PLAINFIELD	NJ		06/28/2024		1,213		4			4		1,217	1,217			
100157633	NAPLES	FL		06/28/2024		4,894		(70)			(70)		4,824	4,824			
100157634	YUKON	OK		06/28/2024		1,135		(30)			(30)		1,105	1,105			
100157636	CORONA	CA		06/28/2024		4,510		(53)			(53)		4,457	4,457			
100157637	PASSAIC	NJ		06/28/2024		1,547		(27)			(27)		1,520	1,520			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157638	BOONTON	NJ		06/28/2024		1,160		(26)			(26)		1,134	1,134			
100157639	SUNRISE	FL		06/28/2024		406		(10)			(10)		396	396			
100157640	LA QUINTA	CA		06/28/2024		1,388		(35)			(35)		1,353	1,353			
100157642	SNELLVILLE	GA		06/28/2024		778		(53)			(53)		725	725			
100157644	ROCKFORD	IL		06/28/2024		195		(6)			(6)		189	189			
100157645	DALLAS	TX		06/28/2024		468		(44)			(44)		424	424			
100157646	SCOTTSDALE	AZ		06/28/2024		2,002		(81)			(81)		1,921	1,921			
100157647	HIALEAH	FL		06/28/2024		415		(14)			(14)		401	401			
100157649	ORLANDO	FL		06/28/2024		699		(32)			(32)		667	667			
100157650	LIGHTHOUSE POINT	FL		06/28/2024		1,044		(8)			(8)		1,036	1,036			
100157652	FONTANA	CA		06/28/2024		31,493		308			308		31,801	31,801			
100157655	CARLSBAD	CA		06/28/2024		1,013		(1)			(1)		1,012	1,012			
100157656	GALVESTON	TX		06/28/2024		288		(19)			(19)		269	269			
100157657	BOWDON	GA		06/28/2024		443		(15)			(15)		428	428			
100157658	OCALA	FL		06/28/2024		720		6			6		726	726			
100157660	BOCA RATON	FL		06/28/2024		507		(18)			(18)		489	489			
100157661	FORT WORTH	TX		06/28/2024		35,789		(691)			(691)		35,098	35,098			
100157663	DAVENPORT	FL		06/28/2024		797		(11)			(11)		786	786			
100157665	SAINT SIMONS ISLAND	GA		06/28/2024		1,112		(50)			(50)		1,062	1,062			
100157667	DELRAY BEACH	FL		06/28/2024		1,255		(32)			(32)		1,223	1,223			
100157668	LAS VEGAS	NV		06/28/2024		864		(27)			(27)		837	837			
100157671	YORBA LINDA	CA		06/28/2024		854		(7)			(7)		847	847			
100157673	WORCESTER	MA		06/28/2024		437		(17)			(17)		420	420			
100157674	VENICE	FL		06/28/2024		660		(19)			(19)		641	641			
100157675	SUMMERVILLE	SC		06/28/2024		2,561		(84)			(84)		2,477	2,477			
100157676	VALENCIA	CA		06/28/2024		8,643		(64)			(64)		8,579	8,579			
100157682	HOLLYWOOD	FL		06/28/2024		965		(5)			(5)		960	960			
100157683	RIVIERA BEACH	FL		06/28/2024		904		(35)			(35)		869	869			
100157684	MOBILE	AL		06/28/2024		2,021		(103)			(103)		1,918	1,918			
100157685	WINSTON	GA		06/28/2024		903		(28)			(28)		875	875			
100157686	NEW ORLEANS	LA		06/28/2024		894		(26)			(26)		868	868			
100157687	HAVERHILL	MA		06/28/2024		718		(1)			(1)		717	717			
100157689	WOODBURY	MN		06/28/2024		475		(28)			(28)		447	447			
100157691	ASHEVILLE	NC		06/28/2024		631		(30)			(30)		601	601			
100157692	SAN CLEMENTE	CA		06/28/2024		3,939		(96)			(96)		3,843	3,843			
100157694	MAPLE GROVE	MN		06/28/2024		561		(38)			(38)		523	523			
100157695	CUMMING	GA		06/28/2024		439		(29)			(29)		410	410			
100157696	WYNNEWOOD	PA		06/28/2024		4,712		(66)			(66)		4,646	4,646			
100157698	LAKESIDE	CA		06/28/2024		519		(6)			(6)		513	513			
100157699	ROOSEVELT	NY		06/28/2024		1,073		(31)			(31)		1,042	1,042			
100157701	WINTER GARDEN	FL		06/28/2024		826		(45)			(45)		781	781			
100157702	SAN BERNARDINO	CA		06/28/2024		541		(20)			(20)		521	521			
100157703	HOUSTON	TX		06/28/2024		796		(51)			(51)		745	745			
100157704	WEST PALM BEACH	FL		06/28/2024		3,479		(108)			(108)		3,371	3,371			
100157708	SILVER SPRING	MD		06/28/2024		910		(41)			(41)		869	869			
100157709	KENNER	LA		06/28/2024		334		(26)			(26)		308	308			
100157710	RICHMOND	VA		06/28/2024		556		(27)			(27)		529	529			
100157718	DALLAS	TX		06/28/2024		693		(32)			(32)		661	661			
100157719	INGLEWOOD	CA		06/28/2024		1,217		(18)			(18)		1,199	1,199			
100157721	SUGAR LAND	TX		06/28/2024		442		(23)			(23)		419	419			
100157722	SUMMERVILLE	SC		06/28/2024		1,566		(8)			(8)		1,558	1,558			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157723	LOCUST GROVE	GA		06/28/2024		712		(39)			(39)		673	673			
100157726	STOCKTON	CA		06/28/2024		1,256		(42)			(42)		1,214	1,214			
100157728	GRESHAM	OR		06/28/2024		429		1			1		430	430			
100157729	HEMPSTEAD	NY		06/28/2024		636		(34)			(34)		602	602			
100157730	MANVEL	TX		06/28/2024		761		(40)			(40)		721	721			
100157731	MIAMI	FL		06/28/2024		1,932		(60)			(60)		1,872	1,872			
100157735	YONKERS	NY		06/28/2024		925		(1)			(1)		924	924			
100157736	RESEDA	CA		07/02/2024		776		(28)			(28)		748	748			
100157737	HEMET	CA		07/02/2024		555		(26)			(26)		529	529			
100157739	PENSACOLA	FL		07/02/2024		430		(18)			(18)		412	412			
100157740	HUGHSON	CA		07/02/2024		557		(16)			(16)		541	541			
100157741	SAN MARCOS	CA		07/02/2024		1,847		(46)			(46)		1,801	1,801			
100157742	CHULA VISTA	CA		07/02/2024		608		(22)			(22)		586	586			
100157743	CALABASAS	CA		07/02/2024		859		(31)			(31)		828	828			
100157744	COOL	CA		07/02/2024		953		(21)			(21)		932	932			
100157747	CHESTER	NJ		07/02/2024		881		(27)			(27)		854	854			
100157748	ORCUTT	CA		07/02/2024		335		(8)			(8)		327	327			
100157749	MONTEBELLO	CA		07/02/2024		353		(5)			(5)		348	348			
100157750	CLEARWATER	FL		07/02/2024		4,221		(102)			(102)		4,119	4,119			
100157751	BEAVERTON	OR		07/02/2024		355		(10)			(10)		345	345			
100157753	TRABUCO CANYON	CA		07/02/2024		634		(25)			(25)		609	609			
100157755	FONTANA	CA		07/02/2024		445		(17)			(17)		428	428			
100157756	ESCONDIDO	CA		07/02/2024		507		(15)			(15)		492	492			
100157759	SIMI VALLEY	CA		07/02/2024		727		(19)			(19)		708	708			
100157760	SEBASTOPOL	CA		07/02/2024		1,355		(37)			(37)		1,318	1,318			
100157761	OCALA	FL		07/02/2024		795		(31)			(31)		764	764			
100157762	SAN DIEGO	CA		07/02/2024		469		(15)			(15)		454	454			
100157763	ORLANDO	FL		07/02/2024		2,131		(56)			(56)		2,075	2,075			
100157764	LEXINGTON	NC		08/01/2024		863		(26)			(26)		837	837			
100157765	GUILFORD	CT		08/01/2024		1,331		(17)			(17)		1,314	1,314			
100157768	KELLER	TX		08/01/2024		1,554		(64)			(64)		1,490	1,490			
100157769	BIG PINE KEY	FL		08/01/2024		1,254		4			4		1,258	1,258			
100157770	MIDVALE	UT		08/01/2024		82							82	82			
100157773	BERWYN	IL		08/01/2024		7,343		(70)			(70)		7,273	7,273			
100157775	BIRMINGHAM	AL		08/01/2024		1,098		(37)			(37)		1,061	1,061			
100157778	DEER PARK	WA		08/01/2024		1,645		(56)			(56)		1,589	1,589			
100157780	WILLIAMSTOWN	NJ		08/01/2024		1,888		(36)			(36)		1,852	1,852			
100157781	MELBOURNE	FL		08/01/2024		7,170		(147)			(147)		7,023	7,023			
100157782	AUSTIN	TX		08/01/2024		1,551		(68)			(68)		1,483	1,483			
100157783	DAYTON	OH		08/01/2024		437		(27)			(27)		410	410			
100157784	LAS VEGAS	NV		08/01/2024		5,326		(58)			(58)		5,268	5,268			
100157788	EAST STROUDSBURG	PA		08/01/2024		611		(23)			(23)		588	588			
100157789	GLEN BURNIE	MD		08/01/2024		669		(18)			(18)		651	651			
100157790	MIAMI	FL		08/01/2024		842		(32)			(32)		810	810			
100157791	CLAXTON	GA		08/01/2024		1,488		(97)			(97)		1,391	1,391			
100157792	FAYETTEVILLE	NC		08/01/2024		413		(10)			(10)		403	403			
100157795	FLAGSTAFF	AZ		08/01/2024		998		(19)			(19)		979	979			
100157796	GRAND JUNCTION	CO		08/01/2024		854		(29)			(29)		825	825			
100157797	KIHEI	HI		08/01/2024		4,066		(148)			(148)		3,918	3,918			
100157798	FRESNO	TX		08/01/2024		537		(30)			(30)		507	507			
100157799	OAK CREEK	WI		08/01/2024		1,371		(24)			(24)		1,347	1,347			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157807	EDMONDS	WA		08/01/2024		2,741		(8)			(8)		2,733	2,733			
100157809	PALM BEACH GARDENS	FL		08/01/2024		2,279		(18)			(18)		2,261	2,261			
100157811	BOYNTON BEACH	FL		08/01/2024		4,148		(155)			(155)		3,993	3,993			
100157812	GALVESTON	TX		08/01/2024		1,066		(41)			(41)		1,025	1,025			
100157816	DEERFIELD BEACH	FL		08/01/2024		1,058		(32)			(32)		1,026	1,026			
100157819	WINDERMERE	FL		08/01/2024		1,124		(44)			(44)		1,080	1,080			
100157820	MATTHEWS	NC		08/01/2024		871		(27)			(27)		844	844			
100157821	KENT	WA		08/01/2024		1,532		(93)			(93)		1,439	1,439			
100157823	BREMERTON	WA		08/01/2024		808		(29)			(29)		779	779			
100157826	PLANTATION	FL		08/01/2024		322		(20)			(20)		302	302			
100157828	TAMPA	FL		08/01/2024		666		(25)			(25)		641	641			
100157832	LIBERTYVILLE	IL		08/01/2024		539		(21)			(21)		518	518			
100157833	DALLAS	TX		08/01/2024		3,561		(71)			(71)		3,490	3,490			
100157834	WINTER GARDEN	FL		08/01/2024		1,372		8			8		1,380	1,380			
100157836	KYLE	TX		08/01/2024		915		(36)			(36)		879	879			
100157837	COLONIA TULUM PUEBLO	MEX		07/08/2024		555							555	555			
100157838	SAN MIGUEL DE ALLENDE	MEX		07/08/2024		3,925							3,925	3,925			
100157839	EWA BEACH	HI		07/09/2024		1,238		(8)			(8)		1,230	1,230			
100157840	BUCKEYE	AZ		07/09/2024		4,823		(42)			(42)		4,781	4,781			
100157841	MINERAL BLUFF	GA		07/09/2024		1,742		(13)			(13)		1,729	1,729			
100157847	NASHVILLE	TN		07/09/2024		1,332		(3)			(3)		1,329	1,329			
100157848	EL DORADO HILLS	CA		07/09/2024		987		14			14		1,001	1,001			
100157850	LAMBERTVILLE	NJ		07/09/2024		968		(10)			(10)		958	958			
100157851	MAYFLOWER	AR		07/09/2024		1,010		(9)			(9)		1,001	1,001			
100157854	CHELSEA	MA		07/09/2024		2,229		25			25		2,254	2,254			
100157858	COLUMBIA	MD		07/09/2024		986		(8)			(8)		978	978			
100157859	LAS VEGAS	NV		07/09/2024		794		(20)			(20)		774	774			
100157861	BRENTWOOD	CA		07/09/2024		460		16			16		476	476			
100157862	SEVIERVILLE	TN		07/09/2024		964		(11)			(11)		953	953			
100157863	LAS VEGAS	NV		07/09/2024		732		14			14		746	746			
100157865	CARTERSVILLE	GA		07/09/2024		534		(9)			(9)		525	525			
100157866	SACHSE	TX		07/09/2024		665		(15)			(15)		650	650			
100157868	TACOMA	WA		07/09/2024		1,067		(14)			(14)		1,053	1,053			
100157869	JERSEY CITY	NJ		07/09/2024		1,619		65			65		1,684	1,684			
100157870	CENTREVILLE	VA		07/09/2024		855		(2)			(2)		853	853			
100157871	PRESCOTT	AZ		07/09/2024		1,273		10			10		1,283	1,283			
100157872	ASHBURN	VA		07/09/2024		1,964		(17)			(17)		1,947	1,947			
100157873	GREER	SC		07/09/2024		605		6			6		611	611			
100157874	SCOTLAND NECK	NC		07/09/2024		401							401	401			
100157875	OLYMPIA	WA		07/09/2024		1,578		23			23		1,601	1,601			
100157881	BANNING	CA		07/09/2024		570		(14)			(14)		556	556			
100157883	ASHBURN	VA		07/09/2024		2,188		(19)			(19)		2,169	2,169			
100157884	ORANGE BEACH	AL		07/09/2024		812		(6)			(6)		806	806			
100157885	SOUTH LAKE TAHOE	CA		07/09/2024		994		(10)			(10)		984	984			
100157886	MOULTONBORO	NH		07/09/2024		2,782		(27)			(27)		2,755	2,755			
100157887	DAVENPORT	FL		07/09/2024		605		(11)			(11)		594	594			
100157888	SAINT AUGUSTINE	FL		07/09/2024		2,371		50			50		2,421	2,421			
100157889	SANTA ROSA BEACH	FL		07/09/2024		1,528		(25)			(25)		1,503	1,503			
100157891	JACKSONVILLE	FL		07/09/2024		572		43			43		615	615			
100157892	HOT SPRINGS	AR		07/09/2024		1,128		(5)			(5)		1,123	1,123			
100157894	PORT SAINT JOE	FL		07/09/2024		1,378		103			103		1,481	1,481			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157896	BRADENTON	FL		07/09/2024		1,145		59			59		1,204	1,204			
100157899	OCALA	FL		07/09/2024		671		49			49		720	720			
100157901	DENVER	NC		07/09/2024		1,716		106			106		1,822	1,822			
100157902	OCEAN CITY	MD		07/09/2024		1,156		(13)			(13)		1,143	1,143			
100157903	LONGS	SC		07/09/2024		898		52			52		950	950			
100157904	GOODYEAR	AZ		07/09/2024		742		(1)			(1)		741	741			
100157905	ROSHARON	TX		07/09/2024		759		21			21		780	780			
100157906	MYRTLE BEACH	SC		07/09/2024		936		(16)			(16)		920	920			
100157907	FLAGSTAFF	AZ		07/09/2024		1,840		(19)			(19)		1,821	1,821			
100157909	PALM COAST	FL		07/09/2024		1,120		(2)			(2)		1,118	1,118			
100157910	SURFSIDE BEACH	SC		07/09/2024		3,172		(52)			(52)		3,120	3,120			
100157912	ROSHARON	TX		07/09/2024		1,774		119			119		1,893	1,893			
100157913	SLINGERLANDS	NY		07/09/2024		540		5			5		545	545			
100157914	LAS VEGAS	NV		07/09/2024		1,848		(26)			(26)		1,822	1,822			
100157915	OSAGE BEACH	MO		07/09/2024		1,395		(4)			(4)		1,391	1,391			
100157916	LITTLE RIVER	SC		07/09/2024		814		(14)			(14)		800	800			
100157917	WILLOUGHBY	OH		07/09/2024		741		(4)			(4)		737	737			
100157918	LONGS	SC		07/09/2024		4,703		192			192		4,895	4,895			
100157919	ATLANTA	GA		07/09/2024		853		(4)			(4)		849	849			
100157920	BLACKSTONE	VA		07/09/2024		784		(6)			(6)		778	778			
100157921	SANGER	TX		07/09/2024		1,015		13			13		1,028	1,028			
100157922	CONCORD	NC		07/09/2024		820		(8)			(8)		812	812			
100157923	PENSACOLA	FL		07/09/2024		5,362		(77)			(77)		5,285	5,285			
100157924	JONESBORO	AR		07/09/2024		596		17			17		613	613			
100157925	BLUE RIDGE	GA		07/09/2024		890		(8)			(8)		882	882			
100157927	JACKSONVILLE	FL		07/09/2024		765		(9)			(9)		756	756			
100157928	PARMA	OH		07/09/2024		2,286		(34)			(34)		2,252	2,252			
100157929	BRANDON	FL		07/09/2024		1,097		17			17		1,114	1,114			
100157930	SEBASTIAN	FL		07/09/2024		603		(9)			(9)		594	594			
100157931	JACKSONVILLE	FL		07/09/2024		708		20			20		728	728			
100157932	BUFFALO	NY		07/09/2024		720		(8)			(8)		712	712			
100157935	BREINIGSVILLE	PA		07/09/2024		1,701		59			59		1,760	1,760			
100157936	LONGS	SC		07/09/2024		641		40			40		681	681			
100157937	MONCKS CORNER	SC		07/09/2024		982		(3)			(3)		979	979			
100157938	SAN MARCOS	TX		07/09/2024		1,066		17			17		1,083	1,083			
100157939	PLAINFIELD	IL		07/09/2024		764		(3)			(3)		761	761			
100157940	HAINES CITY	FL		07/09/2024		472		(10)			(10)		462	462			
100157942	SANFORD	FL		07/09/2024		796		6			6		802	802			
100157943	CAPE CORAL	FL		07/09/2024		854		57			57		911	911			
100157945	LAKEVILLE	MN		07/09/2024		3,540		119			119		3,659	3,659			
100157947	MONCKS CORNER	SC		07/09/2024		744		50			50		794	794			
100157948	TULSA	OK		07/09/2024		1,429		(14)			(14)		1,415	1,415			
100157949	BUCKEYE	AZ		07/09/2024		1,638		14			14		1,652	1,652			
100157950	VENTNOR CITY	NJ		07/09/2024		1,455		(9)			(9)		1,446	1,446			
100157952	GATLINBURG	TN		07/09/2024		1,688		(15)			(15)		1,673	1,673			
100157953	NASHVILLE	TN		07/09/2024		759		(15)			(15)		744	744			
100157954	TOBYHANNA	PA		07/09/2024		625		(7)			(7)		618	618			
100157955	GREENVILLE	NC		07/09/2024		560		(14)			(14)		546	546			
100157956	ANCHORAGE	AK		07/09/2024		946		(11)			(11)		935	935			
100157957	CARSON CITY	NV		07/09/2024		1,145		46			46		1,191	1,191			
100157958	DAVENPORT	FL		07/09/2024		1,448		(12)			(12)		1,436	1,436			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157960	RIVIERA BEACH	FL		07/09/2024		1,026		(14)			(14)		1,012	1,012			
100157961	WOODLAND	CA		07/09/2024		1,798		45			45		1,843	1,843			
100157964	TITUSVILLE	FL		07/09/2024		1,297		(15)			(15)		1,282	1,282			
100157965	DURHAM	NC		07/09/2024		794		(9)			(9)		785	785			
100157967	SEASIDE HEIGHTS	NJ		07/09/2024		423		(2)			(2)		421	421			
100157969	SAN JOSE	CA		07/09/2024		912		2			2		914	914			
100157970	SAN ANTONIO	TX		07/09/2024		397		(3)			(3)		394	394			
100157972	RANCHO MIRAGE	CA		07/09/2024		1,370		36			36		1,406	1,406			
100157973	KIRKLAND	WA		07/09/2024		621		7			7		628	628			
100157974	SARASOTA	FL		07/09/2024		1,426		14			14		1,440	1,440			
100157976	DISPUTANTA	VA		07/09/2024		415		(5)			(5)		410	410			
100157977	POTOMAC	MD		07/09/2024		865		(14)			(14)		851	851			
100157979	MONTGOMERY	IL		07/09/2024		462		(2)			(2)		460	460			
100157980	CABOT	AR		07/09/2024		904		(10)			(10)		894	894			
100157981	MONTEREY	CA		07/09/2024		2,005		(10)			(10)		1,995	1,995			
100157982	KANEOHE	HI		07/09/2024		1,750		17			17		1,767	1,767			
100157983	OCEAN CITY	NJ		07/09/2024		797		(5)			(5)		792	792			
100157984	DUNDALK	MD		07/09/2024		438		(3)			(3)		435	435			
100157985	COVINGTON	GA		07/09/2024		422		(3)			(3)		419	419			
100157987	NORTHPORT	AL		07/09/2024		2,567		8			8		2,575	2,575			
100157993	WOODLAND HILLS	CA		07/09/2024		55,282		(302)			(302)		54,980	54,980			
100157994	ENCINITAS	CA		07/09/2024		236,324		617			617		236,941	236,941			
100157997	BALTIMORE	MD		07/09/2024		514		(13)			(13)		501	501			
100157999	DALLAS	TX		07/09/2024		637		(12)			(12)		625	625			
100158000	READING	PA		07/09/2024		624		(18)			(18)		606	606			
100158002	MIAMI BEACH	FL		07/09/2024		1,188		4			4		1,192	1,192			
100158005	RUIDOSO	NM		07/09/2024		1,036		(21)			(21)		1,015	1,015			
100158007	KISSIMMEE	FL		07/09/2024		930		(14)			(14)		916	916			
100158008	DENVER	CO		07/09/2024		916		(18)			(18)		898	898			
100158009	RENO	NV		07/09/2024		984		(22)			(22)		962	962			
100158011	CHERRY HILL	NJ		07/09/2024		686		(4)			(4)		682	682			
100158012	MCALLEN	TX		07/09/2024		1,193		3			3		1,196	1,196			
100158013	FOREST HILL	TX		07/09/2024		1,450		(7)			(7)		1,443	1,443			
100158014	KALAMAZOO	MI		07/09/2024		590		(11)			(11)		579	579			
100158015	SAND SPRINGS	OK		07/09/2024		799		(3)			(3)		796	796			
100158016	STEPHENVILLE	TX		07/09/2024		545		(7)			(7)		538	538			
100158017	GRAND RAPIDS	MI		07/09/2024		530		(12)			(12)		518	518			
100158018	POMPANO BEACH	FL		07/09/2024		9,459		(247)			(247)		9,212	9,212			
100158019	WERNERSVILLE	PA		07/09/2024		709		(16)			(16)		693	693			
100158020	HUDSON	FL		07/09/2024		580		(7)			(7)		573	573			
100158023	AURORA	CO		07/09/2024		1,005		(16)			(16)		989	989			
100158025	WAKE FOREST	NC		07/09/2024		686		(10)			(10)		676	676			
100158026	CEDAR PARK	TX		07/09/2024		770		(6)			(6)		764	764			
100158028	WAKE FOREST	NC		07/09/2024		637		(13)			(13)		624	624			
100158029	FOREST HILL	TX		07/09/2024		1,081		29			29		1,110	1,110			
100158030	ALAMO	TX		07/09/2024		1,163		12			12		1,175	1,175			
100158031	APEX	NC		07/09/2024		767							767	767			
100158033	BANGOR	ME		07/09/2024		583		(10)			(10)		573	573			
100158034	PLAINFIELD	IL		07/09/2024		8,136		(249)			(249)		7,887	7,887			
100158035	KYLE	TX		07/09/2024		585		(11)			(11)		574	574			
100158037	LUBBOCK	TX		07/09/2024		1,192		(16)			(16)		1,176	1,176			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158038	ROCKFORD	IL		07/09/2024		571		(9)			(9)		562	562			
100158040	SANTA FE	NM		07/09/2024		1,420		(41)			(41)		1,379	1,379			
100158041	GARLAND	TX		07/09/2024		642		(7)			(7)		635	635			
100158042	MIAMI	FL		07/09/2024		1,201		(33)			(33)		1,168	1,168			
100158043	LAKELAND	FL		07/09/2024		657		(3)			(3)		654	654			
100158044	SPRINGFIELD	MA		07/09/2024		570		7			7		577	577			
100158045	BLACKWOOD	NJ		07/09/2024		582		(4)			(4)		578	578			
100158047	COLUMBUS	OH		07/09/2024		589		(13)			(13)		576	576			
100158048	VANCOUVER	WA		07/09/2024		812		(9)			(9)		803	803			
100158049	LAREDO	TX		07/09/2024		2,005		(45)			(45)		1,960	1,960			
100158051	OCALA	FL		07/09/2024		1,060		(6)			(6)		1,054	1,054			
100158052	KATY	TX		07/09/2024		693		(10)			(10)		683	683			
100158053	FORTUNA	CA		07/09/2024		594		(5)			(5)		589	589			
100158054	CHARLOTTE	NC		07/09/2024		692		1			1		693	693			
100158055	ASHEVILLE	NC		07/09/2024		642		(10)			(10)		632	632			
100158056	COLLEGE STATION	TX		07/09/2024		1,541		(41)			(41)		1,500	1,500			
100158058	RALEIGH	NC		07/09/2024		651		(5)			(5)		646	646			
100158059	MYRTLE BEACH	SC		07/09/2024		907		(1)			(1)		906	906			
100158061	MISSOURI CITY	TX		07/09/2024		731		8			8		739	739			
100158062	HAMDEN	CT		07/09/2024		641		(5)			(5)		636	636			
100158063	HAMMOND	LA		07/09/2024		7,557		(100)			(100)		7,457	7,457			
100158064	CHATTANOOGA	TN		07/09/2024		632		13			13		645	645			
100158065	WENDELL	NC		07/09/2024		2,789		73			73		2,862	2,862			
100158066	RANCHO CORDOVA	CA		07/09/2024		1,524		94			94		1,618	1,618			
100158067	WEST HAZLETON	PA		07/09/2024		1,513		(40)			(40)		1,473	1,473			
100158069	SPRINGFIELD	MA		07/09/2024		558		(11)			(11)		547	547			
100158070	SOUTH GLASTONBURY	CT		07/09/2024		903		(19)			(19)		884	884			
100158071	EDINBURG	TX		07/09/2024		1,042		6			6		1,048	1,048			
100158072	OAKLYN	NJ		07/09/2024		642		(9)			(9)		633	633			
100158073	DALLAS	TX		07/09/2024		2,261		(20)			(20)		2,241	2,241			
100158075	CHANDLER	AZ		07/09/2024		936		(1)			(1)		935	935			
100158076	TAFTON	PA		07/09/2024		544		(1)			(1)		543	543			
100158077	BUSHKILL	PA		07/09/2024		624		(16)			(16)		608	608			
100158079	FORNEY	TX		07/09/2024		531		(13)			(13)		518	518			
100158080	KING OF PRUSSIA	PA		07/09/2024		551		(9)			(9)		542	542			
100158082	SACRAMENTO	CA		07/09/2024		4,938		(29)			(29)		4,909	4,909			
100158083	INDIALANTIC	FL		07/09/2024		980		(21)			(21)		959	959			
100158085	DECATUR	GA		07/09/2024		801		(3)			(3)		798	798			
100158087	BOCA RATON	FL		07/09/2024		1,394		(2)			(2)		1,392	1,392			
100158088	SAN MARCOS	TX		07/09/2024		644		(14)			(14)		630	630			
100158091	MANOR	TX		07/09/2024		647		(5)			(5)		642	642			
100158092	AVENTURA	FL		07/09/2024		658		(17)			(17)		641	641			
100158093	WACO	TX		07/09/2024		547		(1)			(1)		546	546			
100158094	KISSIMMEE	FL		07/09/2024		613		(3)			(3)		610	610			
100158095	BATON ROUGE	LA		07/09/2024		639		(5)			(5)		634	634			
100158096	LAND O LAKES	FL		07/09/2024		845		(6)			(6)		839	839			
100158097	NEW LONDON	CT		07/09/2024		646		(13)			(13)		633	633			
100158098	NORTH PORT	FL		07/09/2024		590		(4)			(4)		586	586			
100158099	MARIETTA	GA		07/09/2024		942		11			11		953	953			
100158101	MIAMI	FL		07/09/2024		1,485		(5)			(5)		1,480	1,480			
100158104	KINGS MOUNTAIN	NC		07/09/2024		1,341		57			57		1,398	1,398			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158105	MARTINEZ	GA		07/09/2024		605		10			10		615	615			
100158107	CINCINNATI	OH		07/09/2024		701		(15)			(15)		686	686			
100158108	COCONUT CREEK	FL		07/09/2024		1,726		(47)			(47)		1,679	1,679			
100158109	GROVE CITY	OH		07/09/2024		725		(13)			(13)		712	712			
100158110	SARASOTA	FL		07/09/2024		1,342		33			33		1,375	1,375			
100158111	LARGO	FL		07/09/2024		999		(3)			(3)		996	996			
100158112	PHILADELPHIA	PA		07/09/2024		734		(12)			(12)		722	722			
100158113	VENICE	FL		07/09/2024		6,426		(137)			(137)		6,289	6,289			
100158114	AUSTIN	TX		07/09/2024		1,126		(21)			(21)		1,105	1,105			
100158115	PROVO	UT		07/09/2024		3,008		(70)			(70)		2,938	2,938			
100158116	NEW BRAUNFELS	TX		07/09/2024		650		8			8		658	658			
100158119	SAN JOSE	CA		07/09/2024		1,750		(21)			(21)		1,729	1,729			
100158120	KYLE	TX		07/09/2024		1,120		(12)			(12)		1,108	1,108			
100158121	VENICE	FL		07/09/2024		782		(20)			(20)		762	762			
100158122	WHITTIER	CA		07/09/2024		1,635		(5)			(5)		1,630	1,630			
100158123	NEWARK	DE		07/09/2024		1,084		6			6		1,090	1,090			
100158124	ORLANDO	FL		07/09/2024		1,575		(33)			(33)		1,542	1,542			
100158125	CANYON	TX		07/09/2024		1,904		(28)			(28)		1,876	1,876			
100158126	TYRONE	PA		07/09/2024		585		(5)			(5)		580	580			
100158128	PEACHTREE CITY	GA		07/09/2024		808		(5)			(5)		803	803			
100158129	RANSON	WV		07/09/2024		533		(13)			(13)		520	520			
100158130	YAKIMA	WA		07/09/2024		925		(9)			(9)		916	916			
100158131	MANCHESTER	CT		07/09/2024		736		8			8		744	744			
100158132	TUCSON	AZ		07/09/2024		24,182		(393)			(393)		23,789	23,789			
100158133	AUSTIN	TX		07/09/2024		4,100		(13)			(13)		4,087	4,087			
100158134	PHILADELPHIA	PA		07/09/2024		2,649		(5)			(5)		2,644	2,644			
100158135	TEMPLE	TX		07/09/2024		778		(13)			(13)		765	765			
100158136	CHARLOTTE	NC		07/09/2024		742		(14)			(14)		728	728			
100158137	KELLER	TX		07/09/2024		10,435		(251)			(251)		10,184	10,184			
100158138	MARYSVILLE	WA		07/09/2024		15,494		(86)			(86)		15,408	15,408			
100158139	CHICOPEE	MA		07/09/2024		667		4			4		671	671			
100158140	MARIETTA	GA		07/09/2024		879		(5)			(5)		874	874			
100158142	DAVENPORT	FL		07/09/2024		1,248		(18)			(18)		1,230	1,230			
100158143	FORT WORTH	TX		07/09/2024		1,105		(11)			(11)		1,094	1,094			
100158146	NOKOMIS	FL		07/09/2024		9,109		(28)			(28)		9,081	9,081			
100158147	MOUNT AIRY	MD		07/09/2024		754		(10)			(10)		744	744			
100158149	RIVERVIEW	FL		07/09/2024		625		(6)			(6)		619	619			
100158150	SAINT LOUIS	MO		07/09/2024		624		(13)			(13)		611	611			
100158151	MYRTLE BEACH	SC		07/09/2024		989		(17)			(17)		972	972			
100158152	SEVERN	MD		07/09/2024		664		(7)			(7)		657	657			
100158154	OLD HICKORY	TN		07/09/2024		842		(13)			(13)		829	829			
100158156	CYPRESS	TX		07/09/2024		3,972		23			23		3,995	3,995			
100158158	MARIETTA	GA		07/09/2024		1,008		6			6		1,014	1,014			
100158159	LITHIA	FL		07/09/2024		950		(1)			(1)		949	949			
100158160	PAHOA	HI		07/09/2024		571		(8)			(8)		563	563			
100158161	KISSIMMEE	FL		07/09/2024		624		12			12		636	636			
100158164	CHAPEL HILL	NC		07/09/2024		12,876		(73)			(73)		12,803	12,803			
100158166	WOODSTOCK	GA		07/09/2024		691		(14)			(14)		677	677			
100158245	UNITED KINGDOM	GBR		07/09/2024		21,393		(994)			(994)	(802)	19,597	20,653	1,056		1,056
100158272	UNITED KINGDOM	GBR		07/09/2024		66,395		(3,056)			(3,056)	(2,477)	60,862	63,774	2,912		2,912
100158420	SNOWMASS VILLAGE	CO		07/10/2024		3,505		(130)			(130)		3,375	3,375			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158421	WILDOMAR	CA		07/10/2024		1,203		(57)			(57)		1,146	1,146			
100158422	DECATUR	AL		07/10/2024		569		(2)			(2)		567	567			
100158423	HUMMELSTOWN	PA		07/10/2024		567		(15)			(15)		552	552			
100158426	HOUSTON	TX		07/10/2024		685		(30)			(30)		655	655			
100158428	LEESBURG	FL		07/10/2024		963		(14)			(14)		949	949			
100158430	RED LODGE	MT		07/10/2024		1,833		(28)			(28)		1,805	1,805			
100158431	HOOKSETT	NH		07/10/2024		951		(30)			(30)		921	921			
100158433	BUSHKILL	PA		07/10/2024		322		(15)			(15)		307	307			
100158435	BATTLE GROUND	WA		07/10/2024		3,844		(113)			(113)		3,731	3,731			
100158437	VICTORVILLE	CA		07/10/2024		1,923		(30)			(30)		1,893	1,893			
100158438	TAMPA	FL		07/10/2024		587		(29)			(29)		558	558			
100158439	HONOLULU	HI		07/10/2024		516		(4)			(4)		512	512			
100158441	WEATHERFORD	TX		07/10/2024		1,203		(15)			(15)		1,188	1,188			
100158443	PHOENIX	AZ		07/10/2024		616		(24)			(24)		592	592			
100158445	COLORADO SPRINGS	CO		07/10/2024		720		(18)			(18)		702	702			
100158446	YUCCA VALLEY	CA		07/10/2024		968		(10)			(10)		958	958			
100158447	NEWTOWN SQUARE	PA		07/10/2024		2,045		(56)			(56)		1,989	1,989			
100158448	PITTSBURGH	PA		07/10/2024		676		7			7		683	683			
100158449	WEST PALM BEACH	FL		07/10/2024		293		(2)			(2)		291	291			
100158450	LAKEWOOD	CO		07/10/2024		1,034		(10)			(10)		1,024	1,024			
100158451	NEDERLAND	CO		07/10/2024		5,204		(78)			(78)		5,126	5,126			
100158452	PALM DESERT	CA		07/10/2024		713		(6)			(6)		707	707			
100158454	MOXEE	WA		07/10/2024		2,116		(62)			(62)		2,054	2,054			
100158456	LK HAVASU CTY	AZ		07/10/2024		739		(6)			(6)		733	733			
100158458	PEARLAND	TX		07/10/2024		327		(15)			(15)		312	312			
100158461	NAPLES	FL		07/10/2024		492		(21)			(21)		471	471			
100158462	CLEARWATER	FL		07/10/2024		901							901	901			
100158466	MOORESVILLE	NC		07/10/2024		1,420		(16)			(16)		1,404	1,404			
100158468	DEARBORN HEIGHTS	MI		07/10/2024		1,076		(42)			(42)		1,034	1,034			
100158469	AUSTIN	TX		07/10/2024		3,169		(81)			(81)		3,088	3,088			
100158470	UNION HALL	VA		07/10/2024		742		(21)			(21)		721	721			
100158471	BLACKSBURG	VA		07/10/2024		1,464		(28)			(28)		1,436	1,436			
100158472	RCH CUCAMONGA	CA		07/10/2024		2,544		(40)			(40)		2,504	2,504			
100158475	ORLANDO	FL		07/10/2024		376		(13)			(13)		363	363			
100158480	ORANGE COVE	CA		07/10/2024		502		(19)			(19)		483	483			
100158481	PLEASANT HILL	CA		07/10/2024		720		(26)			(26)		694	694			
100158483	NORTH MIAMI	FL		07/10/2024		404		(9)			(9)		395	395			
100158484	GULF BREEZE	FL		07/10/2024		1,555		(33)			(33)		1,522	1,522			
100158485	LAKEWOOD	OH		07/10/2024		791		(8)			(8)		783	783			
100158486	ANTHONY	FL		07/10/2024		779		(30)			(30)		749	749			
100158487	FAIRFIELD	CA		07/10/2024		1,482		(17)			(17)		1,465	1,465			
100158488	HEALDSBURG	CA		07/10/2024		784		(10)			(10)		774	774			
100158489	TERRYVILLE	CT		07/10/2024		489		(23)			(23)		466	466			
100158490	ORANGE BEACH	AL		07/10/2024		938		(21)			(21)		917	917			
100158491	CARTERSVILLE	GA		07/10/2024		474		(21)			(21)		453	453			
100158492	KANSAS CITY	MO		07/10/2024		499		(4)			(4)		495	495			
100158493	KISSIMMEE	FL		07/10/2024		575		(18)			(18)		557	557			
100158494	CARROLLTON	TX		07/10/2024		600		(24)			(24)		576	576			
100158495	MIAMI	FL		07/10/2024		460		(5)			(5)		455	455			
100158496	PORT SAINT LUCIE	FL		07/10/2024		689		(11)			(11)		678	678			
100158499	DETROIT	MI		07/10/2024		599		(31)			(31)		568	568			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158502	BROOKSHIRE	TX		07/10/2024		432		(41)			(41)		391	391			
100158503	GRIFFIN	GA		07/10/2024		154		(7)			(7)		147	147			
100158504	PROVO	UT		07/10/2024		786		(13)			(13)		773	773			
100158506	HOUSTON	TX		07/10/2024		3,246		(191)			(191)		3,055	3,055			
100158511	DOTHAN	AL		07/10/2024		325		(13)			(13)		312	312			
100158513	DOTHAN	AL		07/10/2024		316		(13)			(13)		303	303			
100158514	SCAPPOOSE	OR		07/10/2024		604		(24)			(24)		580	580			
100158515	LEESBURG	FL		07/10/2024		262		(14)			(14)		248	248			
100158516	SPRING BRANCH	TX		07/10/2024		389		(14)			(14)		375	375			
100158518	HALLANDALE BEACH	FL		07/10/2024		920		(17)			(17)		903	903			
100158519	LORAIN	OH		07/10/2024		265		(10)			(10)		255	255			
100158521	LORAIN	OH		07/10/2024		274		(8)			(8)		266	266			
100158522	LEHIGH ACRES	FL		07/10/2024		746		(21)			(21)		725	725			
100158524	BRONX	NY		07/10/2024		2,633		29			29		2,662	2,662			
100158525	LORAIN	OH		07/10/2024		274		(11)			(11)		263	263			
100158528	COLFAX	NC		07/10/2024		3,190		(183)			(183)		3,007	3,007			
100158529	LARGO	FL		07/10/2024		4,098		(201)			(201)		3,897	3,897			
100158534	EDINBURG	TX		07/10/2024		829		(11)			(11)		818	818			
100158536	NATRONA HEIGHTS	PA		07/10/2024		1,088		(60)			(60)		1,028	1,028			
100158537	MERCED	CA		07/10/2024		564		(26)			(26)		538	538			
100158538	SANTA CLARITA	CA		07/10/2024		515		(16)			(16)		499	499			
100158539	AURORA	IL		07/10/2024		486		(29)			(29)		457	457			
100158540	COROLLA	NC		07/10/2024		1,032		(27)			(27)		1,005	1,005			
100158541	LEHIGH ACRES	FL		07/10/2024		815		(30)			(30)		785	785			
100158542	GLADSTONE	MO		07/10/2024		649		(26)			(26)		623	623			
100158544	JENSEN BEACH	FL		07/10/2024		497		(11)			(11)		486	486			
100158545	BRIDGETON	NJ		07/10/2024		510		(11)			(11)		499	499			
100158546	LIVINGSTON	CA		07/10/2024		689		(24)			(24)		665	665			
100158547	LAKELAND	FL		07/10/2024		399		(18)			(18)		381	381			
100158548	HOUSTON	TX		07/10/2024		1,128		(25)			(25)		1,103	1,103			
100158549	PHILADELPHIA	PA		07/10/2024		246		(12)			(12)		234	234			
100158551	BURIEN	WA		07/10/2024		987		(24)			(24)		963	963			
100158552	PALMETTO	FL		07/10/2024		1,677		(64)			(64)		1,613	1,613			
100158554	WAVERLY	VA		07/10/2024		343		(22)			(22)		321	321			
100158555	ZEPHYRHILLS	FL		07/10/2024		543		3			3		546	546			
100158557	LINDENHURST	NY		07/10/2024		8,535		(263)			(263)		8,272	8,272			
100158558	RICHMOND	VA		07/10/2024		461		(17)			(17)		444	444			
100158559	NEWARK	NJ		07/10/2024		1,100		(42)			(42)		1,058	1,058			
100158562	WILMINGTON	DE		07/10/2024		335		(25)			(25)		310	310			
100158563	BROOKLYN	NY		07/10/2024		2,826		(77)			(77)		2,749	2,749			
100158564	PETERSBURG	VA		07/10/2024		429		(17)			(17)		412	412			
100158565	LIBERTY	SC		07/10/2024		323		(19)			(19)		304	304			
100158566	MARTINSBURG	WV		07/10/2024		397		(9)			(9)		388	388			
100158567	ROSCOE	IL		07/10/2024		7,613		(120)			(120)		7,493	7,493			
100158568	LA PUENTE	CA		07/10/2024		1,435		(15)			(15)		1,420	1,420			
100158570	JURUPA VALLEY	CA		07/10/2024		333		(4)			(4)		329	329			
100158572	LONG GROVE	IL		07/10/2024		2,715		13			13		2,728	2,728			
100158574	MCKINNEY	TX		07/10/2024		1,189		2			2		1,191	1,191			
100158575	MERCED	CA		07/11/2024		551		(9)			(9)		542	542			
100158576	SAN TAN VALLEY	AZ		07/11/2024		4,416		(92)			(92)		4,324	4,324			
100158577	STARTEX	SC		07/11/2024		280		(15)			(15)		265	265			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158586	GARLAND	TX		07/10/2024		1,226		(20)			(20)		1,206	1,206			
100158587	LONG POND	PA		07/10/2024		928		(14)			(14)		914	914			
100158588	BALTIMORE	MD		07/10/2024		831		2			2		833	833			
100158589	FAIRBANKS	AK		07/10/2024		883		(11)			(11)		872	872			
100158590	JERSEY CITY	NJ		07/10/2024		2,935		(25)			(25)		2,910	2,910			
100158593	DANBURY	CT		07/10/2024		893		(26)			(26)		867	867			
100158594	SURF CITY	NC		07/10/2024		944		(27)			(27)		917	917			
100158599	COLORADO SPRINGS	CO		07/10/2024		904		(10)			(10)		894	894			
100158600	MAPLE GROVE	MN		07/10/2024		740		(20)			(20)		720	720			
100158603	NEWARK	DE		07/10/2024		1,639		(39)			(39)		1,600	1,600			
100158606	OCALA	FL		07/10/2024		667		(15)			(15)		652	652			
100158607	LONGWOOD	FL		07/10/2024		13,106		(152)			(152)		12,954	12,954			
100158608	LA MESA	CA		07/10/2024		1,714		(17)			(17)		1,697	1,697			
100158609	CARTERSVILLE	GA		07/10/2024		645		(19)			(19)		626	626			
100158611	HARRISBURG	PA		07/10/2024		1,412		(13)			(13)		1,399	1,399			
100158612	PONTE VEDRA BEACH	FL		07/10/2024		1,090		(8)			(8)		1,082	1,082			
100158613	SPOKANE	WA		07/10/2024		814		(11)			(11)		803	803			
100158614	LAS VEGAS	NV		07/10/2024		1,377		(35)			(35)		1,342	1,342			
100158615	KYLE	TX		07/10/2024		655		(10)			(10)		645	645			
100158616	LYNCHBURG	VA		07/10/2024		890		(13)			(13)		877	877			
100158617	DEBARY	FL		07/10/2024		791		(12)			(12)		779	779			
100158618	SPOKANE	WA		07/10/2024		807		(16)			(16)		791	791			
100158621	STOCKBRIDGE	GA		07/10/2024		1,689		(27)			(27)		1,662	1,662			
100158622	MANASSAS	VA		07/10/2024		707		(5)			(5)		702	702			
100158623	PORTSMOUTH	VA		07/10/2024		408							408	408			
100158624	DANIA BEACH	FL		07/10/2024		925		(18)			(18)		907	907			
100158625	CROWLEY	TX		07/10/2024		608		(15)			(15)		593	593			
100158627	SEVIERVILLE	TN		07/10/2024		1,102		3			3		1,105	1,105			
100158628	PORT CHARLOTTE	FL		07/10/2024		635		(8)			(8)		627	627			
100158630	SAFETY HARBOR	FL		07/10/2024		1,485		(2)			(2)		1,483	1,483			
100158632	LEANDER	TX		07/10/2024		1,441		(9)			(9)		1,432	1,432			
100158636	CHANDLER	AZ		07/10/2024		879		(14)			(14)		865	865			
100158641	NAPLES	FL		07/10/2024		1,713		(27)			(27)		1,686	1,686			
100158642	RICHMOND HILL	GA		07/10/2024		845		(20)			(20)		825	825			
100158644	WOODBRIDGE	VA		07/10/2024		1,010		(11)			(11)		999	999			
100158645	JUPITER	FL		07/10/2024		2,134		(27)			(27)		2,107	2,107			
100158646	LAS VEGAS	NV		07/10/2024		540		(11)			(11)		529	529			
100158647	PENDERGRASS	GA		07/10/2024		787		31			31		818	818			
100158648	COLUMBUS	OH		07/10/2024		484		(7)			(7)		477	477			
100158649	CLE ELUM	WA		07/10/2024		2,119		(33)			(33)		2,086	2,086			
100158653	ACWORTH	GA		07/10/2024		709		(15)			(15)		694	694			
100158655	LAS CRUCES	NM		07/10/2024		8,365		(131)			(131)		8,234	8,234			
100158656	WAXAHACHIE	TX		07/10/2024		760		(3)			(3)		757	757			
100158657	CYPRESS	TX		07/10/2024		662		(17)			(17)		645	645			
100158660	SPRINGVILLE	UT		07/10/2024		1,670		(24)			(24)		1,646	1,646			
100158661	MC DONOUGH	GA		07/10/2024		1,010		(9)			(9)		1,001	1,001			
100158662	HUDSON	FL		07/10/2024		707		(14)			(14)		693	693			
100158663	GLASSBORO	NJ		07/10/2024		739		(19)			(19)		720	720			
100158664	DAVENPORT	FL		07/10/2024		1,218		63			63		1,281	1,281			
100158665	BRADENTON	FL		07/10/2024		1,251		(10)			(10)		1,241	1,241			
100158666	STEPHENS CITY	VA		07/10/2024		1,045		20			20		1,065	1,065			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158667	PORT SAINT LUCIE	FL		07/10/2024		843		(13)			(13)		830	830			
100158668	MORENO VALLEY	CA		07/10/2024		1,408		66			66		1,474	1,474			
100158669	SAN ANTONIO	TX		07/10/2024		658		19			19		677	677			
100158670	CLINTON	MD		07/10/2024		2,436		60			60		2,496	2,082		(414)	(414)
100158671	WHITE HOUSE	TN		07/10/2024		1,006		27			27		1,033	1,033			
100158672	WINCHESTER	CA		07/10/2024		1,584		58			58		1,642	1,642			
100158673	MARS HILL	NC		07/10/2024		1,248		59			59		1,307	1,307			
100158674	BANGOR	PA		07/10/2024		636		(7)			(7)		629	629			
100158675	ROSEDALE	MD		07/10/2024		1,144		32			32		1,176	1,176			
100158676	SAINT AUGUSTINE	FL		07/10/2024		612		10			10		622	622			
100158677	HUNTERSVILLE	NC		07/10/2024		819		(18)			(18)		801	801			
100158678	PORT ORCHARD	WA		07/10/2024		1,428		35			35		1,463	1,463			
100158679	BRADENTON	FL		07/10/2024		5,347		144			144		5,491	5,491			
100158680	ROSEVILLE	CA		07/10/2024		1,179		29			29		1,208	1,208			
100158682	KILL DEVIL HILLS	MD		07/10/2024		1,101		(21)			(21)		1,080	1,080			
100158683	DAHLONEGA	GA		07/10/2024		838		25			25		863	863			
100158684	WESLEY CHAPEL	FL		07/10/2024		1,026		(1)			(1)		1,025	1,025			
100158685	MOBILE	AL		07/10/2024		725		26			26		751	751			
100158686	LYNN	MA		07/10/2024		1,416		(28)			(28)		1,388	1,388			
100158687	FORT WORTH	TX		07/10/2024		919		27			27		946	946			
100158689	FORT WORTH	TX		07/10/2024		916		27			27		943	943			
100158690	SAINT AUGUSTINE	FL		07/10/2024		1,034		29			29		1,063	1,063			
100158691	CYPRESS	TX		07/10/2024		851		2			2		853	853			
100158692	HUNTSVILLE	TX		07/10/2024		974		(23)			(23)		951	951			
100158693	CYPRESS	TX		07/10/2024		801		(8)			(8)		793	793			
100158698	HOUSTON	TX		07/10/2024		669		(11)			(11)		658	658			
100158699	FAYETTEVILLE	NC		07/10/2024		594		(6)			(6)		588	588			
100158700	NEWARK	DE		07/10/2024		1,263		(24)			(24)		1,239	1,239			
100158701	NAVARRE	FL		07/10/2024		1,902		(30)			(30)		1,872	1,872			
100158702	RIVERSIDE	CA		07/10/2024		2,784		(44)			(44)		2,740	2,740			
100158704	MONTGOMERY	AL		07/10/2024		1,082		(21)			(21)		1,061	1,061			
100158705	CAPE CORAL	FL		07/10/2024		1,568		(5)			(5)		1,563	1,563			
100158706	KISSIMMEE	FL		07/10/2024		1,280		(16)			(16)		1,264	1,264			
100158707	CLAYTON	NC		07/10/2024		650		(11)			(11)		639	639			
100158708	LIBERTY HILL	TX		07/10/2024		682		(13)			(13)		669	669			
100158710	FORNEY	TX		07/10/2024		661		(19)			(19)		642	642			
100158712	RALEIGH	NC		07/10/2024		885		(2)			(2)		883	883			
100158713	NORTH BRANFORD	CT		07/10/2024		1,157		(10)			(10)		1,147	1,147			
100158715	WINTER HAVEN	FL		07/10/2024		622		(13)			(13)		609	609			
100158718	SEATTLE	WA		07/10/2024		650		(16)			(16)		634	634			
100158719	TRUMBULL	CT		07/10/2024		799		(13)			(13)		786	786			
100158720	PUNTA GORDA	FL		07/10/2024		734		(6)			(6)		728	728			
100158721	MODESTO	CA		07/10/2024		1,274		(26)			(26)		1,248	1,248			
100158722	MODESTO	CA		07/10/2024		961		(26)			(26)		935	935			
100158723	CARTERSVILLE	GA		07/10/2024		755							755	755			
100158724	PHILADELPHIA	PA		07/10/2024		663		1			1		664	664			
100158725	GRAPEVINE	TX		07/10/2024		797		(15)			(15)		782	782			
100158726	INDIO	CA		07/10/2024		1,467		(36)			(36)		1,431	1,431			
100158728	LAKE CHARLES	LA		07/10/2024		406		(11)			(11)		395	395			
100158729	PALM DESERT	CA		07/10/2024		1,116		5			5		1,121	1,121			
100158731	GLENDALE	AZ		07/10/2024		1,176		(16)			(16)		1,160	1,160			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158732	GOODYEAR	AZ		07/10/2024		1,439		50			50		1,489	1,489			
100158733	AURORA	CO		07/10/2024		1,331		94			94		1,425	1,425			
100158734	ZEBULON	NC		07/10/2024		1,058		18			18		1,076	1,076			
100158735	AURORA	CO		07/10/2024		1,628		112			112		1,740	1,740			
100158736	DURHAM	NC		07/10/2024		792		(8)			(8)		784	784			
100158739	KATY	TX		07/10/2024		690		(9)			(9)		681	681			
100158740	MISSION	TX		07/10/2024		482		(5)			(5)		477	477			
100158741	HUTTO	TX		07/10/2024		763		(16)			(16)		747	747			
100158742	DURHAM	NC		07/10/2024		3,733		39			39		3,772	3,772			
100158743	RENO	NV		07/10/2024		842		(15)			(15)		827	827			
100158744	DOWNINGTOWN	PA		07/10/2024		635		(18)			(18)		617	617			
100158745	ROANOKE	VA		07/10/2024		1,801		(26)			(26)		1,775	1,775			
100158749	FAIRVIEW	NJ		07/10/2024		1,128		(33)			(33)		1,095	1,095			
100158751	EMERALD ISLE	NC		07/10/2024		1,006		(17)			(17)		989	989			
100158753	HERRIMAN	UT		07/10/2024		974		(19)			(19)		955	955			
100158755	RIGBY	ID		07/10/2024		640		(16)			(16)		624	624			
100158756	HARVEST	AL		07/10/2024		1,210		(12)			(12)		1,198	1,198			
100158757	SPANAWAY	WA		07/10/2024		718		(12)			(12)		706	706			
100158758	NORTH CHESTERFIELD	VA		07/10/2024		677		(11)			(11)		666	666			
100158762	SAN ANGELO	TX		07/10/2024		780		(13)			(13)		767	767			
100158764	APEX	NC		07/10/2024		991		(10)			(10)		981	981			
100158765	CARVER	MN		07/10/2024		669		(17)			(17)		652	652			
100158766	WAKE FOREST	NC		07/10/2024		888		(6)			(6)		882	882			
100158767	DURHAM	NC		07/10/2024		521		(13)			(13)		508	508			
100158768	COROLLA	NC		07/10/2024		1,402		(15)			(15)		1,387	1,387			
100158769	NASHVILLE	TN		07/10/2024		2,042		(42)			(42)		2,000	2,000			
100158770	PARKER	CO		07/10/2024		1,548		89			89		1,637	1,637			
100158771	PHOENIX	AZ		07/10/2024		985		22			22		1,007	1,007			
100158774	RIDGEWOOD	NJ		07/10/2024		4,185		16			16		4,201	4,201			
100158775	SPRING CITY	PA		07/10/2024		815		7			7		822	822			
100158776	ALEXANDRIA	VA		07/10/2024		638		2			2		640	640			
100158777	HOUSTON	TX		07/10/2024		933		(17)			(17)		916	916			
100158780	ASHEVILLE	NC		07/10/2024		1,386		(9)			(9)		1,377	1,377			
100158781	MAGNOLIA	TX		07/10/2024		745		(17)			(17)		728	728			
100158782	SILT	CO		07/10/2024		1,806		(38)			(38)		1,768	1,768			
100158783	EDMOND	OK		07/10/2024		775		(24)			(24)		751	751			
100158785	BROKEN ARROW	OK		07/10/2024		512		(8)			(8)		504	504			
100158786	STILLWATER	OK		07/10/2024		1,737		16			16		1,753	1,753			
100158787	DES MOINES	IA		07/10/2024		810		(6)			(6)		804	804			
100158789	NORTH CHESTERFIELD	VA		07/10/2024		570		(1)			(1)		569	569			
100158792	PORTLAND	OR		07/10/2024		896		(16)			(16)		880	880			
100158793	SUFFOLK	VA		07/10/2024		682		(18)			(18)		664	664			
100158794	ROGERS	AR		07/10/2024		509		(5)			(5)		504	504			
100158797	EDMOND	OK		07/10/2024		1,055		(28)			(28)		1,027	1,027			
100158798	GARFIELD	AR		07/10/2024		624		(18)			(18)		606	606			
100158801	MIDDLETOWN	DE		07/10/2024		838		(14)			(14)		824	824			
100158802	ALTON	TX		07/10/2024		934		(22)			(22)		912	912			
100158804	IOWA COLONY	TX		07/10/2024		4,989		(77)			(77)		4,912	4,912			
100158808	LAS VEGAS	NV		07/10/2024		836		(25)			(25)		811	811			
100158809	PORTLAND	OR		07/10/2024		1,252		(20)			(20)		1,232	1,232			
100158810	COLLINGSWOOD	NJ		07/10/2024		666		(17)			(17)		649	649			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158811	CAPE CORAL	FL		07/10/2024		207,133		(4,561)			(4,561)		202,572	202,572			
100158815	AURORA	IL		07/10/2024		2,516		(42)			(42)		2,474	2,474			
100158820	COROLLA	NC		07/10/2024		1,816		(37)			(37)		1,779	1,779			
100158821	LAS VEGAS	NV		07/10/2024		53,562		(1,418)			(1,418)		52,144	52,144			
100158822	ROHNERT PARK	CA		07/10/2024		1,010		(24)			(24)		986	986			
100158824	ST PETERSBURG	FL		07/10/2024		755		(3)			(3)		752	752			
100158828	DANBURY	WI		07/12/2024		783		(25)			(25)		758	758			
100158829	HENDERSON	NV		07/12/2024		1,876		(35)			(35)		1,841	1,841			
100158830	LONDON	OH		07/12/2024		1,169		(31)			(31)		1,138	1,138			
100158831	ALEXANDER CITY	AL		07/12/2024		10,868		(185)			(185)		10,683	10,683			
100158832	POCONO SUMMIT	PA		07/12/2024		830		(17)			(17)		813	813			
100158833	MONTGOMERY	TX		07/12/2024		1,783		(17)			(17)		1,766	1,766			
100158834	KNOXVILLE	TN		07/12/2024		513		(11)			(11)		502	502			
100158835	PAGE	AZ		07/12/2024		658		(16)			(16)		642	642			
100158837	LITTLE ROCK	AR		07/12/2024		777		(20)			(20)		757	757			
100158839	MYRTLE BEACH	SC		07/12/2024		484		(10)			(10)		474	474			
100158840	BIG BEAR CITY	CA		07/12/2024		582		(12)			(12)		570	570			
100158841	CHARLOTTESVILLE	VA		07/12/2024		1,072		(29)			(29)		1,043	1,043			
100158843	NAPLES	FL		07/12/2024		1,333		(16)			(16)		1,317	1,317			
100158845	COLDSPRING	TX		07/12/2024		400		(1)			(1)		399	399			
100158846	SOUTHPORT	NC		07/12/2024		1,617		(13)			(13)		1,604	1,604			
100158847	CHICAGO	IL		07/12/2024		649		(15)			(15)		634	634			
100158850	JUPITER	FL		07/12/2024		1,364		(29)			(29)		1,335	1,335			
100158852	CORNERSVILLE	TN		07/12/2024		6,582		(123)			(123)		6,459	6,459			
100158854	GREENVILLE	SC		07/12/2024		932		(26)			(26)		906	906			
100158855	PUNTA GORDA	FL		07/12/2024		867		(22)			(22)		845	845			
100158856	SANFORD	FL		07/12/2024		759		(10)			(10)		749	749			
100158858	NAPLES	FL		07/12/2024		1,358		77			77		1,435	1,435			
100158860	FERNANDINA BEACH	FL		07/12/2024		1,728		(47)			(47)		1,681	1,681			
100158861	LAKEWOOD	PA		07/12/2024		834		(23)			(23)		811	811			
100158863	MANITOWISH WATERS	WI		07/12/2024		3,180		(74)			(74)		3,106	3,106			
100158864	OCEAN CITY	MD		07/12/2024		886		(23)			(23)		863	863			
100158865	BATON ROUGE	LA		07/12/2024		789		(28)			(28)		761	761			
100158868	FREMONT	IN		07/12/2024		378		(16)			(16)		362	362			
100158870	GULF SHORES	AL		07/12/2024		1,076		(29)			(29)		1,047	1,047			
100158872	VERO BEACH	FL		07/12/2024		756		(20)			(20)		736	736			
100158873	PORT SAINT LUCIE	FL		07/12/2024		1,279		(13)			(13)		1,266	1,266			
100158876	SUNRIVER	OR		07/12/2024		1,948		(56)			(56)		1,892	1,892			
100158877	WILMINGTON	VT		07/12/2024		4,418		(179)			(179)		4,239	4,239			
100158879	PORT O CONNOR	TX		07/12/2024		561		(21)			(21)		540	540			
100158880	MELBOURNE	FL		07/12/2024		775		(7)			(7)		768	768			
100158881	PORT CHARLOTTE	FL		07/12/2024		1,858		(31)			(31)		1,827	1,827			
100158882	TILGHMAN	MD		07/12/2024		545		1			1		546	546			
100158883	KENT	WA		07/12/2024		1,478		(28)			(28)		1,450	1,450			
100158884	GRESHAM	OR		07/12/2024		1,543		52			52		1,595	1,595			
100158885	BRADENTON	FL		07/12/2024		1,217		24			24		1,241	1,241			
100158887	WASHINGTON	UT		07/12/2024		1,460		39			39		1,499	1,499			
100158888	MARANA	AZ		07/12/2024		1,142		43			43		1,185	1,185			
100158889	BROKEN ARROW	OK		07/12/2024		709		42			42		751	751			
100158890	SAN ANTONIO	FL		07/12/2024		887		(4)			(4)		883	883			
100158891	MYRTLE BEACH	SC		07/12/2024		680		5			5		685	685			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158892	OCALA	FL		07/12/2024		801		41			41		842	842			
100158893	PALM BAY	FL		07/12/2024		981		50			50		1,031	1,031			
100158894	MILLVILLE	DE		07/12/2024		1,134		28			28		1,162	1,162			
100158897	BOLIVIA	NC		07/12/2024		766		29			29		795	795			
100158899	ELLENSBURG	WA		07/12/2024		1,043		31			31		1,074	1,074			
100158902	GRANT VALKARIA	FL		07/12/2024		856		22			22		878	878			
100158903	CHAMPION	PA		07/12/2024		778		(22)			(22)		756	756			
100158904	MARCO ISLAND	FL		07/12/2024		773		(28)			(28)		745	745			
100158905	GRANDY	NC		07/12/2024		5,469		(77)			(77)		5,392	5,392			
100158908	LATHROP	CA		07/12/2024		1,510		21			21		1,531	1,531			
100158909	PORT CHARLOTTE	FL		07/12/2024		1,088		32			32		1,120	1,120			
100158910	PORT SAINT LUCIE	FL		07/12/2024		1,890		(63)			(63)		1,827	1,827			
100158911	CUBA	MO		07/12/2024		763		(13)			(13)		750	750			
100158913	OCEANSIDE	OR		07/12/2024		7,705		(191)			(191)		7,514	7,514			
100158914	WOODRUFF	SC		07/12/2024		1,066		(17)			(17)		1,049	1,049			
100158915	SILVERTHORNE	CO		07/12/2024		1,768		(55)			(55)		1,713	1,713			
100158916	NORTH MYRTLE BEACH	SC		07/12/2024		1,320		(46)			(46)		1,274	1,274			
100158917	TRUCKEE	CA		07/12/2024		1,415		(36)			(36)		1,379	1,379			
100158920	CONWAY	SC		07/12/2024		769		16			16		785	785			
100158921	LAS VEGAS	NV		07/12/2024		1,095		(6)			(6)		1,089	1,089			
100158923	ARLINGTON	TX		07/12/2024		915		(16)			(16)		899	899			
100158924	VENICE	FL		07/12/2024		901		(14)			(14)		887	887			
100158925	ATLANTIC CITY	NJ		07/12/2024		1,375		(22)			(22)		1,353	1,353			
100158926	WALLER	TX		07/12/2024		1,168		(26)			(26)		1,142	1,142			
100158927	RODANTHE	NC		07/12/2024		801		(17)			(17)		784	784			
100158928	CHADBOURN	NC		07/12/2024		451		(5)			(5)		446	446			
100158929	GEORGETOWN	TX		07/12/2024		1,955		(59)			(59)		1,896	1,896			
100158931	SPRING	TX		07/12/2024		797		(15)			(15)		782	782			
100158935	KILLEN	AL		07/12/2024		109		(1)			(1)		108	108			
100158936	GUTHRIE	OK		07/12/2024		734		(25)			(25)		709	709			
100158937	WEST MONROE	LA		07/12/2024		325		(8)			(8)		317	317			
100158938	SANDUSKY	OH		07/12/2024		670		(17)			(17)		653	653			
100158941	ROGERSVILLE	AL		07/12/2024		969		(22)			(22)		947	947			
100158942	FORT MYERS	FL		07/12/2024		825		(22)			(22)		803	803			
100158943	POCONO LAKE	PA		07/12/2024		653		(17)			(17)		636	636			
100158946	CALIFORNIA CITY	CA		08/15/2024		414		(25)			(25)		389	389			
100158947	DAVENPORT	FL		08/15/2024		996		(45)			(45)		951	951			
100158959	SAN ANTONIO	TX		08/15/2024		655		5			5		660	660			
100158961	CUTLER BAY	FL		08/15/2024		742		(13)			(13)		729	729			
100158962	LAS VEGAS	NV		08/15/2024		1,232		(39)			(39)		1,193	1,193			
100158963	MADERA	CA		08/15/2024		8,939		(465)			(465)		8,474	8,474			
100158964	MINNEAPOLIS	MN		08/15/2024		672		(32)			(32)		640	640			
100158966	RIALTO	CA		08/15/2024		945		(33)			(33)		912	912			
100158968	MANOR	TX		08/15/2024		561		(33)			(33)		528	528			
100158969	LEMOORE	CA		08/15/2024		2,293		(85)			(85)		2,208	2,208			
100158977	SARASOTA	FL		08/15/2024		1,570		(12)			(12)		1,558	1,558			
100158978	CALIFORNIA CITY	CA		08/15/2024		445		(25)			(25)		420	420			
100158979	COLUMBUS	OH		08/15/2024		887		(27)			(27)		860	860			
100158981	LABELLE	FL		08/15/2024		645		(31)			(31)		614	614			
100158983	MENTONE	CA		08/15/2024		397		(16)			(16)		381	381			
100158986	LOUISVILLE	KY		08/15/2024		423		(20)			(20)		403	403			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158988	LOS OLIVOS	CA		08/15/2024		4,006		(111)			(111)		3,895	3,895			
100158992	SAINT PETERSBURG	FL		08/15/2024		1,427		(112)			(112)		1,315	1,315			
100158996	AURORA	CO		08/15/2024		2,885		(2)			(2)		2,883	2,883			
100159000	PASO ROBLES	CA		08/15/2024		3,820		(10)			(10)		3,810	3,810			
100159002	RIO LINDA	CA		08/15/2024		969		(53)			(53)		916	916			
100159003	TALLAHASSEE	FL		08/15/2024		3,382		(61)			(61)		3,321	3,321			
100159005	ROSEVILLE	CA		08/15/2024		339		(17)			(17)		322	322			
100159006	MIAMI GARDENS	FL		08/15/2024		1,236		(7)			(7)		1,229	1,229			
100159007	AUSTIN	TX		08/15/2024		1,666		(67)			(67)		1,599	1,599			
100159009	CLEARWATER	FL		08/15/2024		2,465		(65)			(65)		2,400	2,400			
100159015	MESA	AZ		08/15/2024		12,807		(415)			(415)		12,392	12,392			
100159018	ROWLETT	TX		08/15/2024		573		(36)			(36)		537	537			
100159020	DANDRIDGE	TN		08/15/2024		1,547		(49)			(49)		1,498	1,498			
100159023	SAN ANTONIO	TX		08/15/2024		1,446		(62)			(62)		1,384	1,384			
100159028	GARDENA	CA		08/15/2024		1,725		(48)			(48)		1,677	1,677			
100159029	NEWMAN	CA		08/15/2024		457		(28)			(28)		429	429			
100159035	LONGWOOD	FL		08/15/2024		1,133		(36)			(36)		1,097	1,097			
100159036	KISSIMMEE	FL		08/15/2024		698		(17)			(17)		681	681			
100159040	THE SEA RANCH	CA		08/15/2024		1,631		(45)			(45)		1,586	1,586			
100159047	NEW PORT RICHEY	FL		08/15/2024		33,854		(1,379)			(1,379)		32,475	32,475			
100159049	PHOENIX	AZ		08/15/2024		1,652		(32)			(32)		1,620	1,620			
100159050	SOUTH LAKE TAHOE	CA		08/15/2024		2,147		(56)			(56)		2,091	2,091			
100159053	SANTA CLARA	CA		08/15/2024		4,078		(25)			(25)		4,053	4,053			
100159056	BOISE	ID		08/15/2024		1,094		(49)			(49)		1,045	1,045			
100159057	LAYTON	UT		08/15/2024		1,286		(36)			(36)		1,250	1,250			
100159059	CASTAIC	CA		08/15/2024		1,672		(84)			(84)		1,588	1,588			
100159061	BLYTHE	CA		08/15/2024		338		(23)			(23)		315	315			
100159194	WINTER GARDEN	FL		07/15/2024		840		(24)			(24)		816	816			
100159195	BOCA RATON	FL		07/15/2024		1,147		(35)			(35)		1,112	1,112			
100159197	LAUDERHILL	FL		07/15/2024		1,190		(31)			(31)		1,159	1,159			
100159199	ALBRIGHTSVILLE	PA		07/15/2024		1,790		(42)			(42)		1,748	1,748			
100159200	MESA	AZ		07/15/2024		3,151		(53)			(53)		3,098	3,098			
100159201	RALEIGH	NC		07/15/2024		2,270		(47)			(47)		2,223	2,223			
100159202	ORLANDO	FL		07/15/2024		936		(15)			(15)		921	921			
100159204	FAR ROCKAWAY	NY		07/15/2024		988		(13)			(13)		975	975			
100159205	HIALEAH	FL		07/15/2024		981		(11)			(11)		970	970			
100159206	CEDAR PARK	TX		07/15/2024		851		5			5		856	856			
100159207	PALATINE	IL		07/15/2024		1,113		(28)			(28)		1,085	1,085			
100159208	FLOWER MOUND	TX		07/15/2024		1,195		(23)			(23)		1,172	1,172			
100159209	LEEHIGH	FL		07/15/2024		695		(9)			(9)		686	686			
100159210	SAN FRANCISCO	CA		07/15/2024		2,702		(58)			(58)		2,644	2,644			
100159211	VALENCIA	CA		07/15/2024		1,478		(25)			(25)		1,453	1,453			
100159212	CHARLOTTE	NC		07/15/2024		653		(14)			(14)		639	639			
100159213	MORRISVILLE	NC		07/15/2024		697		(13)			(13)		684	684			
100159215	BURBANK	CA		07/15/2024		2,103		(29)			(29)		2,074	2,074			
100159216	TAMPA	FL		07/15/2024		678		(9)			(9)		669	669			
100159217	HILLSBOROUGH	NC		07/15/2024		713		(16)			(16)		697	697			
100159220	SEATTLE	WA		07/15/2024		1,503		(43)			(43)		1,460	1,460			
100159221	GREENSBORO	NC		07/15/2024		490		(5)			(5)		485	485			
100159222	EVERETT	MA		07/15/2024		1,932		(20)			(20)		1,912	1,912			
100159226	GARNER	NC		07/15/2024		1,030		(19)			(19)		1,011	1,011			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159227	NORTH WALES	PA		07/15/2024		1,389		(33)			(33)		1,356	1,356			
100159228	LACEY	WA		07/15/2024		1,093		(18)			(18)		1,075	1,075			
100159231	CONCORD	NC		07/15/2024		685		(14)			(14)		671	671			
100159232	TOMS RIVER	NJ		07/15/2024		958		(20)			(20)		938	938			
100159233	CARLISLE	PA		07/15/2024		645		(12)			(12)		633	633			
100159235	NEW BRUNSWICK	NJ		07/15/2024		619		(6)			(6)		613	613			
100159236	BRUNSWICK	GA		07/15/2024		405		(9)			(9)		396	396			
100159239	MERCED	CA		07/15/2024		895		(19)			(19)		876	876			
100159241	EVERETT	WA		07/15/2024		1,200		(9)			(9)		1,191	1,191			
100159242	LEESBURG	VA		07/15/2024		1,270		(21)			(21)		1,249	1,249			
100159243	CHARLOTTE	NC		07/15/2024		1,529		(5)			(5)		1,524	1,524			
100159245	OCEAN CITY	MD		07/15/2024		901		(9)			(9)		892	892			
100159248	BLUE SPRINGS	MO		07/15/2024		814		(18)			(18)		796	796			
100159249	SAINT LOUIS	MO		07/15/2024		354		(1)			(1)		353	353			
100159251	HALIFAX	VT		07/15/2024		510		7			7		517	517			
100159252	CLARKSVILLE	TN		07/15/2024		817		(8)			(8)		809	809			
100159254	DURHAM	NC		07/15/2024		923		(17)			(17)		906	906			
100159256	FORT WORTH	TX		07/15/2024		1,268		(21)			(21)		1,247	1,247			
100159259	MCKINNEY	TX		07/15/2024		759		(20)			(20)		739	739			
100159260	KENT	WA		07/15/2024		2,621		(45)			(45)		2,576	2,576			
100159262	ROSEVILLE	CA		07/15/2024		1,407		(22)			(22)		1,385	1,385			
100159265	HIGHLAND	MD		07/15/2024		957		(16)			(16)		941	941			
100159267	FORT WORTH	TX		07/15/2024		810		(18)			(18)		792	792			
100159268	NORTH AURORA	IL		07/15/2024		649		(17)			(17)		632	632			
100159270	ALGONA	WA		07/15/2024		1,076		(27)			(27)		1,049	1,049			
100159271	DURHAM	NC		07/15/2024		855		(4)			(4)		851	851			
100159272	LEANDER	TX		07/15/2024		3,099		(37)			(37)		3,062	3,062			
100159274	SENECA	SC		07/15/2024		403		(11)			(11)		392	392			
100159275	FLOWER MOUND	TX		07/15/2024		1,464		(33)			(33)		1,431	1,431			
100159276	JOHNS CREEK	GA		07/15/2024		1,088		(16)			(16)		1,072	1,072			
100159277	CARTERSVILLE	GA		07/15/2024		615		(17)			(17)		598	598			
100159278	STATESVILLE	NC		07/15/2024		723		(6)			(6)		717	717			
100159279	N TOPSAIL BEACH	NC		07/15/2024		1,673		(51)			(51)		1,622	1,622			
100159280	FAIRFAX	VA		07/15/2024		924		(16)			(16)		908	908			
100159282	AUSTIN	TX		07/15/2024		21,737		(286)			(286)		21,451	21,451			
100159283	FORT WORTH	TX		07/15/2024		866		14			14		880	880			
100159284	STEPHENS CITY	VA		07/15/2024		688		(10)			(10)		678	678			
100159286	DULUTH	GA		07/15/2024		1,020		(24)			(24)		996	996			
100159289	CHARLOTTE	NC		07/15/2024		432		(11)			(11)		421	421			
100159290	MAGNOLIA	TX		07/15/2024		733		30			30		763	763			
100159291	MEREDITH	NH		07/15/2024		682		(21)			(21)		661	661			
100159292	ANNA	TX		07/15/2024		870		(18)			(18)		852	852			
100159293	WALTON	KY		07/15/2024		670		(14)			(14)		656	656			
100159295	MCKINNEY	TX		07/15/2024		2,220		94			94		2,314	2,314			
100159297	LEHIGH ACRES	FL		07/15/2024		784		5			5		789	789			
100159298	PRINCETON	TX		07/15/2024		2,681		(139)			(139)		2,542	2,542			
100159299	CARLISLE	PA		07/15/2024		434		(4)			(4)		430	430			
100159301	FORNEY	TX		07/15/2024		663		(15)			(15)		648	648			
100159302	CHARLESTON	SC		07/15/2024		1,551		(42)			(42)		1,509	1,509			
100159303	MOUNT DORA	FL		07/15/2024		29,852		(880)			(880)		28,972	28,972			
100159304	LAS VEGAS	NV		07/15/2024		885		(5)			(5)		880	880			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159305	MANCHESTER	NJ		07/15/2024		930		(22)			(22)		908	908			
100159306	WASHINGTON TOWNSHIP	NJ		07/15/2024		1,274		(22)			(22)		1,252	1,252			
100159308	PRINCETON	TX		07/15/2024		791		(11)			(11)		780	780			
100159309	CONYERS	GA		07/15/2024		698		(16)			(16)		682	682			
100159310	WILMINGTON	DE		07/15/2024		1,377		(28)			(28)		1,349	1,349			
100159312	BUFFALO GROVE	IL		07/15/2024		1,515		(48)			(48)		1,467	1,467			
100159313	NORTH MASSAPEQUA	NY		07/15/2024		1,449		(27)			(27)		1,422	1,422			
100159314	STALLINGS	NC		07/15/2024		703		(9)			(9)		694	694			
100159315	POOLER	GA		07/15/2024		778		(19)			(19)		759	759			
100159316	CHARLOTTE	NC		07/15/2024		630		(12)			(12)		618	618			
100159317	HUNTERSVILLE	NC		07/15/2024		1,733		(42)			(42)		1,691	1,691			
100159318	MILLEDGEVILLE	GA		07/15/2024		602		(14)			(14)		588	588			
100159319	SAINT AUGUSTINE	FL		07/15/2024		2,090		(25)			(25)		2,065	2,065			
100159320	SAINT AUGUSTINE	FL		07/15/2024		691		18			18		709	709			
100159321	ACWORTH	GA		07/15/2024		1,318		38			38		1,356	1,356			
100159322	SAINT AUGUSTINE	FL		07/15/2024		807		11			11		818	818			
100159324	SAINT AUGUSTINE	FL		07/15/2024		812		13			13		825	825			
100159325	FEDERAL WAY	WA		07/15/2024		1,630		(21)			(21)		1,609	1,609			
100159326	SAINT AUGUSTINE	FL		07/15/2024		891		24			24		915	915			
100159327	BRADENTON	FL		07/15/2024		1,112		18			18		1,130	1,130			
100159328	BAXTER	TN		07/15/2024		1,397		51			51		1,448	1,448			
100159329	RICHMOND	TX		07/15/2024		819		11			11		830	830			
100159330	BREINIGSVILLE	PA		07/15/2024		1,014		30			30		1,044	1,044			
100159331	PARRISH	FL		07/15/2024		996		11			11		1,007	1,007			
100159333	PARRISH	FL		07/15/2024		912		8			8		920	920			
100159334	LATHROP	CA		07/15/2024		1,495		26			26		1,521	1,521			
100159335	VANCOUVER	WA		07/15/2024		954		15			15		969	969			
100159336	BROOKSVILLE	FL		07/15/2024		583		(20)			(20)		563	563			
100159337	HOUSTON	TX		07/15/2024		1,023		(21)			(21)		1,002	1,002			
100159338	FORT WORTH	TX		07/15/2024		1,698		68			68		1,766	1,766			
100159340	CEDAR CITY	UT		07/15/2024		891		18			18		909	909			
100159341	LAND O LAKES	FL		07/15/2024		1,045		(18)			(18)		1,027	1,027			
100159343	FERNLEY	NV		07/15/2024		1,993		32			32		2,025	2,025			
100159344	MYRTLE BEACH	SC		07/15/2024		912		11			11		923	923			
100159345	ORANGE BEACH	AL		07/15/2024		2,195		79			79		2,274	2,274			
100159346	FORT WORTH	TX		07/15/2024		954		19			19		973	973			
100159347	JACKSON TOWNSHIP	NJ		07/15/2024		865		(22)			(22)		843	843			
100159348	LONGS	SC		07/15/2024		758		10			10		768	768			
100159349	PORT WENTWORTH	GA		07/15/2024		783		19			19		802	802			
100159350	FREDERICK	MD		07/15/2024		1,003		12			12		1,015	1,015			
100159351	FRESNO	TX		07/15/2024		2,122		18			18		2,140	2,140			
100159352	SHERRILLS FORD	NC		07/15/2024		899		13			13		912	912			
100159353	WESTAMPTON	NJ		07/15/2024		1,004		(19)			(19)		985	985			
100159355	BLOOMINGDALE	GA		07/15/2024		63,522		691			691		64,213	64,213			
100159356	WOODRUFF	SC		07/15/2024		767		(16)			(16)		751	751			
100159357	NORTH LAS VEGAS	NV		07/15/2024		989		13			13		1,002	1,002			
100159358	OKLAHOMA CITY	OK		07/15/2024		3,596		95			95		3,691	3,691			
100159359	VANCOUVER	WA		07/15/2024		4,418		69			69		4,487	4,487			
100159360	GLASSBORO	NJ		07/15/2024		1,351		(35)			(35)		1,316	1,316			
100159361	WASHINGTON	UT		07/15/2024		918		18			18		936	936			
100159362	RIDGEFIELD	WA		07/15/2024		3,416		57			57		3,473	3,473			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159363	DALLAS	GA		07/15/2024		955		10			10		965	965			
100159364	NORTH LAS VEGAS	NV		07/15/2024		1,136		20			20		1,156	1,156			
100159366	ROSEVILLE	CA		07/15/2024		735		16			16		751	751			
100159367	CAMBRIDGE	MD		07/15/2024		806		13			13		819	819			
100159368	BLOOMINGDALE	GA		07/15/2024		870		10			10		880	880			
100159369	ROSEVILLE	CA		07/15/2024		1,647		23			23		1,670	1,670			
100159370	PORT ORCHARD	WA		07/15/2024		1,347		19			19		1,366	1,366			
100159371	HUNTERSVILLE	NC		07/15/2024		73,086		(2,432)			(2,432)		70,654	70,654			
100159372	FORT WORTH	TX		07/15/2024		981		21			21		1,002	1,002			
100159373	FORT WORTH	TX		07/15/2024		919		37			37		956	956			
100159374	BRADENTON	FL		07/15/2024		2,223		71			71		2,294	2,294			
100159375	FORT WORTH	TX		07/15/2024		849		14			14		863	863			
100159376	NEWBERRY	FL		07/15/2024		922		17			17		939	939			
100159377	DALLAS	GA		07/15/2024		962		14			14		976	976			
100159378	BUFORD	GA		07/15/2024		702		(24)			(24)		678	678			
100159379	HOUSTON	TX		07/15/2024		683		18			18		701	701			
100159380	ROSENBERG	TX		07/15/2024		859		21			21		880	880			
100159383	BRANDYWINE	MD		07/15/2024		778		13			13		791	791			
100159384	RANSON	WV		07/15/2024		703		(12)			(12)		691	691			
100159385	SAN ANTONIO	TX		07/15/2024		923		21			21		944	944			
100159386	DELAVAN	WI		07/15/2024		2,669		(74)			(74)		2,595	2,595			
100159387	OCALA	FL		07/15/2024		680		40			40		720	720			
100159388	MANSFIELD	TX		07/15/2024		658		(22)			(22)		636	636			
100159389	ROSEVILLE	CA		07/15/2024		1,364		19			19		1,383	1,383			
100159390	PENDERGRASS	GA		07/15/2024		2,399		63			63		2,462	2,462			
100159391	KUNA	ID		07/15/2024		766		(17)			(17)		749	749			
100159392	MISSOURI CITY	TX		07/15/2024		673		(17)			(17)		656	656			
100159394	IOWA CITY	IA		07/15/2024		17,645		(354)			(354)		17,291	17,291			
100159396	CHANDLER	AZ		07/15/2024		1,786		74			74		1,860	1,860			
100159398	LAS VEGAS	NV		07/15/2024		476		(14)			(14)		462	462			
100159401	HOMESTEAD	FL		07/15/2024		697		(14)			(14)		683	683			
100159403	HUDSON	FL		07/15/2024		1,114		(19)			(19)		1,095	1,095			
100159404	GAINESVILLE	FL		07/15/2024		3,145		(79)			(79)		3,066	3,066			
100159405	NAMPA	ID		07/15/2024		2,103		69			69		2,172	2,172			
100159406	HICKORY	NC		07/15/2024		664		(17)			(17)		647	647			
100159407	CEDAR LAKE	IN		07/15/2024		1,418		(36)			(36)		1,382	1,382			
100159408	ZEPHYRHILLS	FL		07/15/2024		928		12			12		940	940			
100159409	PENDERGRASS	GA		07/15/2024		796		21			21		817	817			
100159410	WAKE FOREST	NC		07/15/2024		779		(3)			(3)		776	776			
100159411	ZEBULON	NC		07/15/2024		39,514		(634)			(634)		38,880	38,880			
100159413	WOODSTOCK	MD		07/15/2024		1,326		(34)			(34)		1,292	1,292			
100159414	PENDERGRASS	GA		07/15/2024		825		9			9		834	834			
100159416	ERIE	CO		07/15/2024		1,645		65			65		1,710	1,710			
100159419	PICKENS	SC		07/15/2024		678		(18)			(18)		660	660			
100159420	WEST DES MOINES	IA		07/15/2024		619		(19)			(19)		600	600			
100159424	SAVANNAH	GA		07/15/2024		816		(17)			(17)		799	799			
100159425	CHATTANOOGA	TN		07/15/2024		3,168		(77)			(77)		3,091	3,091			
100159426	HUDSON	FL		07/15/2024		697		(23)			(23)		674	674			
100159427	PETERSBURG	VA		07/15/2024		565		(20)			(20)		545	545			
100159429	KATY	TX		07/15/2024		624		(16)			(16)		608	608			
100159430	SAN ANTONIO	TX		07/15/2024		526		(6)			(6)		520	520			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159431	AURORA	IL		07/15/2024		1,142		35			35		1,177	1,177			
100159432	PALM COAST	FL		07/15/2024		1,222		(26)			(26)		1,196	1,196			
100159433	FORT MYERS	FL		07/15/2024		731		(16)			(16)		715	715			
100159434	ZEBULON	NC		07/15/2024		765		(13)			(13)		752	752			
100159435	OOLTEWAH	TN		07/15/2024		733		(21)			(21)		712	712			
100159436	KYLE	TX		07/15/2024		881		10			10		891	891			
100159437	CLOVIS	CA		07/15/2024		922		(30)			(30)		892	892			
100159438	CONCORD	NC		07/15/2024		2,742		(70)			(70)		2,672	2,672			
100159439	ORMOND BEACH	FL		07/15/2024		801		2			2		803	803			
100159440	FRESNO	CA		07/15/2024		1,285		(26)			(26)		1,259	1,259			
100159441	BRIDGEPORT	PA		07/15/2024		1,516		33			33		1,549	1,549			
100159442	PENDERGRASS	GA		07/15/2024		784		7			7		791	791			
100159444	TEMPLE	TX		07/15/2024		536		(2)			(2)		534	534			
100159446	FARRAGUT	TN		07/15/2024		1,430		(41)			(41)		1,389	1,389			
100159447	AUSTIN	TX		07/15/2024		1,038		(14)			(14)		1,024	1,024			
100159449	ELLIJAY	GA		07/15/2024		1,219		(34)			(34)		1,185	1,185			
100159450	PARRISH	FL		07/15/2024		792		(15)			(15)		777	777			
100159452	FREDERICK	CO		07/15/2024		2,875		(36)			(36)		2,839	2,839			
100159453	ST PETE BEACH	FL		07/15/2024		1,158		(30)			(30)		1,128	1,128			
100159454	SACRAMENTO	CA		07/15/2024		1,173		(30)			(30)		1,143	1,143			
100159455	VANCOUVER	WA		07/15/2024		4,225		(29)			(29)		4,196	4,196			
100159457	METAIRIE	LA		07/15/2024		1,429		(43)			(43)		1,386	1,386			
100159459	BAYONNE	NJ		07/15/2024		25,661		(661)			(661)		25,000	25,000			
100159460	ATHENS	GA		07/15/2024		671		(14)			(14)		657	657			
100159462	FORT WORTH	TX		07/15/2024		844		(21)			(21)		823	823			
100159463	BREWSTER	NY		07/15/2024		1,650		(24)			(24)		1,626	1,626			
100159465	LAUREL	MD		07/15/2024		877		(14)			(14)		863	863			
100159466	PORTSMOUTH	VA		07/15/2024		7,958		(166)			(166)		7,792	7,792			
100159467	WATCHUNG	NJ		07/15/2024		1,060		(23)			(23)		1,037	1,037			
100159470	WEST DES MOINES	IA		07/15/2024		11,181		(211)			(211)		10,970	10,970			
100159472	WILMINGTON	NC		07/15/2024		493		(6)			(6)		487	487			
100159473	SICKLERVILLE	NJ		07/15/2024		664		(19)			(19)		645	645			
100159474	CHARLOTTE	NC		07/15/2024		2,583		(27)			(27)		2,556	2,556			
100159475	WAIKOLOA	HI		07/15/2024		4,059		(93)			(93)		3,966	3,966			
100159476	SAINT LOUIS	MO		07/15/2024		535		(16)			(16)		519	519			
100159477	SAINT LOUIS	MO		07/15/2024		438		(11)			(11)		427	427			
100159478	BUDA	TX		07/15/2024		1,393		(30)			(30)		1,363	1,363			
100159479	FARMERS BRANCH	TX		07/15/2024		803		(26)			(26)		777	777			
100159481	FARMINGTON	NM		07/15/2024		759		(20)			(20)		739	739			
100159482	SURFSIDE BEACH	SC		07/15/2024		18,921		(397)			(397)		18,524	18,524			
100159483	LOVELAND	CO		07/15/2024		920		(29)			(29)		891	891			
100159484	CORVALLIS	OR		07/15/2024		2,020		(60)			(60)		1,960	1,960			
100159485	TAMPA	FL		07/15/2024		1,538		(23)			(23)		1,515	1,515			
100159487	SAN ANTONIO	TX		07/15/2024		622		(5)			(5)		617	617			
100159491	INLET BEACH	FL		07/15/2024		1,806		(49)			(49)		1,757	1,757			
100159492	ENGLEWOOD	CO		07/15/2024		1,302		(33)			(33)		1,269	1,269			
100159496	MIDDLETOWN	DE		07/15/2024		883		(24)			(24)		859	859			
100159497	CEDAR PARK	TX		07/15/2024		52,616		(1,204)			(1,204)		51,412	51,412			
100159498	GLENDALE	AZ		07/15/2024		967		(19)			(19)		948	948			
100159499	COLLINSVILLE	OK		07/15/2024		391		(8)			(8)		383	383			
100159502	TUCSON	AZ		07/15/2024		553		(11)			(11)		542	542			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159503	SPANAWAY	WA		07/15/2024		1,678		(33)			(33)		1,645	1,645			
100159506	ROEBLING	NJ		07/15/2024		578		(9)			(9)		569	569			
100159507	GARDEN GROVE	CA		07/15/2024		1,592		(41)			(41)		1,551	1,551			
100159508	VAN ALSTYNE	TX		07/15/2024		55,006		(1,207)			(1,207)		53,799	53,799			
100159509	WOODSTOCK	GA		07/15/2024		593		(17)			(17)		576	576			
100159511	HICKMAN	NE		07/15/2024		646		(19)			(19)		627	627			
100159512	WILDOMAR	CA		07/15/2024		4,594		(143)			(143)		4,451	4,451			
100159513	SAINT JAMES CITY	FL		07/15/2024		1,800		(50)			(50)		1,750	1,750			
100159514	PARKVILLE	MO		07/15/2024		965		(23)			(23)		942	942			
100159515	ANDERSON	SC		07/15/2024		786		(15)			(15)		771	771			
100159516	FAYETTEVILLE	AR		07/15/2024		747		(19)			(19)		728	728			
100159517	AUDUBON	NJ		07/15/2024		609		(18)			(18)		591	591			
100159518	FORT WALTON BEACH	FL		07/15/2024		808		(26)			(26)		782	782			
100159519	EDINBURG	TX		07/15/2024		960		(8)			(8)		952	952			
100159520	CADDO MILLS	TX		07/15/2024		658		(11)			(11)		647	647			
100159521	INGLEWOOD	CA		07/15/2024		1,648		(23)			(23)		1,625	1,625			
100159522	SAN ANTONIO	TX		07/15/2024		640		(4)			(4)		636	636			
100159525	EULESS	TX		07/15/2024		630		(15)			(15)		615	615			
100159526	WINTER HAVEN	FL		07/15/2024		434		(8)			(8)		426	426			
100159527	MARTINEZ	GA		07/15/2024		526							526	526			
100159528	DORAL	FL		07/15/2024		1,100		(14)			(14)		1,086	1,086			
100159531	SHERMAN OAKS	CA		07/15/2024		5,524		(148)			(148)		5,376	5,376			
100159533	PHOENIX	AZ		07/15/2024		463		(8)			(8)		455	455			
100159534	RIVERSIDE	CA		07/15/2024		2,150		(83)			(83)		2,067	2,067			
100159536	ROYERSFORD	PA		07/15/2024		114		(6)			(6)		108	108			
100159537	GREENACRES	FL		07/15/2024		5,804		(160)			(160)		5,644	5,644			
100159539	NEW ROCHELLE	NY		07/15/2024		582		(21)			(21)		561	561			
100159540	KANSAS CITY	MO		07/15/2024		947		(27)			(27)		920	920			
100159543	MCKINNEY	TX		07/15/2024		369		(17)			(17)		352	352			
100159548	MISSION	TX		07/15/2024		2,488		(218)			(218)		2,270	2,270			
100159549	EAU CLAIRE	WI		07/15/2024		500		(34)			(34)		466	466			
100159551	VIRGINIA BEACH	VA		07/15/2024		575		(8)			(8)		567	567			
100159553	MYRTLE BEACH	SC		07/15/2024		421		(28)			(28)		393	393			
100159555	DUVALL	WA		07/15/2024		2,510		50			50		2,560	2,560			
100159557	HINESVILLE	GA		07/15/2024		2,826		(131)			(131)		2,695	2,695			
100159558	LONG BEACH	CA		07/15/2024		1,457		(22)			(22)		1,435	1,435			
100159562	MAITLAND	FL		07/15/2024		1,700		(57)			(57)		1,643	1,643			
100159563	BEL AIR	MD		07/15/2024		614		(10)			(10)		604	604			
100159565	PHOENIXVILLE	PA		07/15/2024		877		(33)			(33)		844	844			
100159566	BOYNTON BEACH	FL		07/15/2024		1,968		(77)			(77)		1,891	1,891			
100159567	DAVENPORT	FL		07/15/2024		52,550		(1,584)			(1,584)		50,966	50,966			
100159568	NAPLES	FL		07/15/2024		293		(16)			(16)		277	277			
100159569	LA QUINTA	CA		07/15/2024		1,273		(20)			(20)		1,253	1,253			
100159570	SAN DIEGO	CA		07/15/2024		1,519		(26)			(26)		1,493	1,493			
100159571	MIAMI	FL		07/15/2024		1,049		(35)			(35)		1,014	1,014			
100159572	DORAL	FL		07/15/2024		2,587		(57)			(57)		2,530	2,530			
100159573	AUBURN	CA		07/15/2024		2,818		4			4		2,822	2,822			
100159575	ENCINO	CA		07/15/2024		5,319		(148)			(148)		5,171	5,171			
100159576	LAUDERDALE BY THE SEA	FL		07/15/2024		2,288		(85)			(85)		2,203	2,203			
100159577	MARIETTA	GA		07/15/2024		438		(21)			(21)		417	417			
100159579	YOUNGSVILLE	NC		07/15/2024		13,210		(417)			(417)		12,793	12,793			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159580	LAKE WORTH	FL		07/15/2024		866		(21)			(21)		845	845			
100159582	CHERRY VALLEY	CA		07/15/2024		630		(22)			(22)		608	608			
100159584	RIALTO	CA		07/15/2024		1,005		(25)			(25)		980	980			
100159585	SUNRISE	FL		07/15/2024		956		(4)			(4)		952	952			
100159587	WESTLAKE	FL		07/15/2024		2,332		(15)			(15)		2,317	2,317			
100159588	HALLANDALE BEACH	FL		07/15/2024		1,306		(57)			(57)		1,249	1,249			
100159590	CARSON CITY	NV		07/15/2024		2,145		(61)			(61)		2,084	2,084			
100159591	CLEARWATER	FL		07/15/2024		1,620		(63)			(63)		1,557	1,557			
100159596	SOUTH MIAMI	FL		07/15/2024		1,431		(43)			(43)		1,388	1,388			
100159598	MIAMI	FL		07/15/2024		406		(9)			(9)		397	397			
100159599	MARTINSVILLE	IN		07/15/2024		151		(9)			(9)		142	142			
100159600	HAMPSHIRE	IL		07/15/2024		530		(25)			(25)		505	505			
100159601	HONOLULU	HI		07/15/2024		813		(15)			(15)		798	798			
100159602	NORTH BRANFORD	CT		07/15/2024		686		(37)			(37)		649	649			
100159603	PORT ST LUCIE	FL		07/15/2024		798		(23)			(23)		775	775			
100159604	STANWOOD	WA		07/15/2024		5,746		(138)			(138)		5,608	5,608			
100159606	VANCOUVER	WA		07/15/2024		922		5			5		927	927			
100159611	NEWARK	NJ		07/15/2024		1,048		(44)			(44)		1,004	1,004			
100159612	MYRTLE BEACH	SC		07/15/2024		1,844		(84)			(84)		1,760	1,760			
100159613	COLONIA	NJ		07/15/2024		747		(34)			(34)		713	713			
100159614	NEWARK	NJ		07/15/2024		908		(43)			(43)		865	865			
100159615	SEGUIN	TX		07/15/2024		2,045		(58)			(58)		1,987	1,987			
100159616	DORAL	FL		07/15/2024		1,149		(67)			(67)		1,082	1,082			
100159618	JACKSONVILLE	FL		07/15/2024		652		(20)			(20)		632	632			
100159619	SUGAR LAND	TX		07/15/2024		411		(25)			(25)		386	386			
100159623	JAMAICA ESTATES	NY		07/15/2024		3,638		(160)			(160)		3,478	3,478			
100159624	HONOLULU	HI		07/15/2024		1,089		(45)			(45)		1,044	1,044			
100159625	TUCSON	AZ		07/15/2024		677		(46)			(46)		631	631			
100159627	FORT LAUDERDALE	FL		07/15/2024		2,722		(118)			(118)		2,604	2,604			
100159628	UTICA	NY		07/15/2024		488		(27)			(27)		461	461			
100159629	WESLACO	TX		07/15/2024		567		(33)			(33)		534	534			
100159631	SHOREWOOD	IL		08/23/2024		417		(25)			(25)		392	392			
100159632	FREMONT	CA		08/23/2024		1,142		(6)			(6)		1,136	1,136			
100159633	LUMBERTON	NJ		08/23/2024		3,560		(52)			(52)		3,508	3,508			
100159636	SANTA ROSA BEACH	FL		08/23/2024		2,644		(64)			(64)		2,580	2,580			
100159642	HINSDALE	IL		08/23/2024		1,075		(45)			(45)		1,030	1,030			
100159647	NORTH PORT	FL		08/23/2024		730		(13)			(13)		717	717			
100159648	MARLTON	NJ		08/23/2024		724		(19)			(19)		705	705			
100159649	EASTON	PA		08/23/2024		859		(40)			(40)		819	819			
100159651	MIAMI	FL		08/23/2024		2,386		(123)			(123)		2,263	2,263			
100159652	CINCINNATI	OH		08/23/2024		1,683		(55)			(55)		1,628	1,628			
100159654	BUCKEYE	AZ		08/23/2024		1,631		(57)			(57)		1,574	1,574			
100159657	DENAIR	CA		08/23/2024		697		(29)			(29)		668	668			
100159659	LAKE HAVASU CITY	AZ		08/23/2024		1,010		(27)			(27)		983	983			
100159662	NASHVILLE	TN		08/23/2024		904		(2)			(2)		902	902			
100159666	GRAND PRAIRIE	TX		08/23/2024		616		(38)			(38)		578	578			
100159669	HANFORD	CA		08/23/2024		794		(20)			(20)		774	774			
100159670	CORAL SPRINGS	FL		08/23/2024		1,143		(42)			(42)		1,101	1,101			
100159673	SCRANTON	PA		08/23/2024		599		(27)			(27)		572	572			
100159681	LOWELL	NC		08/23/2024		371		(39)			(39)		332	332			
100159683	PETOSKEY	MI		08/23/2024		46,975		(3,341)			(3,341)		43,634	43,634			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159685	ARROYO GRANDE	CA		08/23/2024		5,456		(155)			(155)		5,301	5,301			
100159686	PHILADELPHIA	PA		08/23/2024		484		(11)			(11)		473	473			
100159690	HUMBLE	TX		08/23/2024		678		(13)			(13)		665	665			
100159691	STOCKTON	CA		08/23/2024		758		(50)			(50)		708	708			
100159693	RICHMOND	TX		08/23/2024		1,960		(53)			(53)		1,907	1,907			
100159694	GREER	SC		08/23/2024		710		(10)			(10)		700	700			
100159695	KIHEI	HI		08/23/2024		9,201		(124)			(124)		9,077	9,077			
100159700	MADERA	CA		08/23/2024		1,194		(33)			(33)		1,161	1,161			
100159703	MIAMI	FL		08/23/2024		757		(42)			(42)		715	715			
100159706	YORK	PA		08/23/2024		318		(13)			(13)		305	305			
100159711	MILTON	WA		08/23/2024		2,081		(78)			(78)		2,003	2,003			
100159712	AKRON	OH		08/23/2024		427		(14)			(14)		413	413			
100159716	BREVARD	NC		08/23/2024		2,402		(61)			(61)		2,341	2,341			
100159717	RENTON	WA		08/23/2024		743		(14)			(14)		729	729			
100159718	AKRON	OH		08/23/2024		613		(21)			(21)		592	592			
100159720	DALLAS	TX		08/23/2024		814		(26)			(26)		788	788			
100159722	WAIMEA	HI		08/23/2024		1,632		(24)			(24)		1,608	1,608			
100159723	MACON	GA		08/23/2024		259		(11)			(11)		248	248			
100159725	SEATTLE	WA		08/23/2024		1,402		(27)			(27)		1,375	1,375			
100159728	GILBERT	AZ		08/23/2024		2,471		(65)			(65)		2,406	2,406			
100159730	STOCKTON	CA		08/23/2024		453		(11)			(11)		442	442			
100159732	AKRON	OH		08/23/2024		606		(21)			(21)		585	585			
100159733	BELLINGHAM	WA		08/23/2024		13,135		(448)			(448)		12,687	12,687			
100159734	CLEARWATER	FL		08/23/2024		609		(47)			(47)		562	562			
100159823	DANIEL ISLAND	SC		07/17/2024		3,153		(70)			(70)		3,083	3,083			
100159824	PROSPERITY	SC		07/17/2024		2,324		(54)			(54)		2,270	2,270			
100159825	VALENCIA AREA	CA		07/17/2024		1,594		(30)			(30)		1,564	1,564			
100159827	SUMMERVILLE	SC		07/17/2024		1,750		(32)			(32)		1,718	1,718			
100159828	KEY BISCAYNE	FL		07/17/2024		5,054		(90)			(90)		4,964	4,964			
100159829	BOYNTON BEACH	FL		07/17/2024		484		(12)			(12)		472	472			
100159830	MAGNOLIA	TX		07/17/2024		316		(6)			(6)		310	310			
100159831	ATLANTA	GA		07/17/2024		729		(16)			(16)		713	713			
100159832	LA MARQUE	TX		07/17/2024		487		(11)			(11)		476	476			
100159834	COCONUT CREEK	FL		08/16/2024		3,007		(254)			(254)		2,753	2,753			
100159835	NORTH MIAMI	FL		08/16/2024		1,024		(25)			(25)		999	999			
100159837	MIAMI	FL		08/16/2024		7,588		(413)			(413)		7,175	7,175			
100159839	MIAMI	FL		08/16/2024		694		(42)			(42)		652	652			
100159841	BOCA RATON	FL		08/16/2024		980		(50)			(50)		930	930			
100159842	POMPANO BEACH	FL		08/16/2024		1,145		(40)			(40)		1,105	1,105			
100159843	MIAMI	FL		08/16/2024		1,508		(56)			(56)		1,452	1,452			
100159844	DELRAY BEACH	FL		08/16/2024		192		(23)			(23)		169	169			
100159849	WELLINGTON	FL		08/16/2024		1,407		(52)			(52)		1,355	1,355			
100159850	HIALEAH	FL		08/16/2024		669		(27)			(27)		642	642			
100159852	HIALEAH	FL		08/16/2024		562		(34)			(34)		528	528			
100159857	HYPOLUXO	FL		08/16/2024		1,092		26			26		1,118	1,118			
100159858	WEST PALM BEACH	FL		08/16/2024		442		(34)			(34)		408	408			
100159859	MIAMI GARDENS	FL		08/16/2024		542		(14)			(14)		528	528			
100159860	NORTH FORT MYERS	FL		08/16/2024		493		(12)			(12)		481	481			
100159862	TAMPA	FL		08/16/2024		412		(19)			(19)		393	393			
100159864	MIAMI	FL		08/16/2024		2,531		(93)			(93)		2,438	2,438			
100159866	GREENACRES	FL		08/16/2024		267		(27)			(27)		240	240			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159867	POMPANO BEACH	FL		08/16/2024		685		(31)			(31)		654	654			
100159868	CLERMONT	FL		08/16/2024		524		(8)			(8)		516	516			
100159871	SUNNY ISLES BEACH	FL		08/16/2024		406		(13)			(13)		393	393			
100159873	SUNNY ISLES BEACH	FL		08/16/2024		1,097		(2)			(2)		1,095	1,095			
100159874	KISSIMMEE	FL		08/16/2024		684		(41)			(41)		643	643			
100159875	SANFORD	FL		08/16/2024		611		(37)			(37)		574	574			
100159876	MIAMI	FL		08/16/2024		1,410		(57)			(57)		1,353	1,353			
100159877	POMPANO BEACH	FL		08/16/2024		1,040		(25)			(25)		1,015	1,015			
100159878	HIALEAH	FL		08/16/2024		433		3			3		436	436			
100159879	MIAMI	FL		08/16/2024		1,808		(60)			(60)		1,748	1,748			
100159880	POMPANO BEACH	FL		08/16/2024		3,981		(85)			(85)		3,896	3,896			
100159881	COOPER CITY	FL		08/16/2024		1,712		(41)			(41)		1,671	1,671			
100159883	DORAL	FL		08/16/2024		2,054		(17)			(17)		2,037	2,037			
100159885	MIAMI	FL		08/16/2024		571		(34)			(34)		537	537			
100159886	MARGATE	FL		08/16/2024		282		(15)			(15)		267	267			
100159887	MIAMI	FL		08/16/2024		2,561		(77)			(77)		2,484	2,484			
100159889	MIAMI	FL		08/16/2024		790		(8)			(8)		782	782			
100159890	CUTLER BAY	FL		08/16/2024		671		(2)			(2)		669	669			
100159891	FORT LAUDERDALE	FL		08/16/2024		326		(23)			(23)		303	303			
100159893	AVENTURA	FL		08/16/2024		463		(17)			(17)		446	446			
100159897	MIAMI	FL		08/16/2024		1,715		(32)			(32)		1,683	1,683			
100159898	MIAMI	FL		08/16/2024		51,628		(775)			(775)		50,853	50,853			
100159899	MIAMI	FL		08/16/2024		750		(35)			(35)		715	715			
100159900	LAKE WORTH	FL		08/16/2024		841		(53)			(53)		788	788			
100159901	MIAMI	FL		08/16/2024		711		(23)			(23)		688	688			
100159902	FLORIDA CITY	FL		08/16/2024		888		(18)			(18)		870	870			
100159903	MIAMI	FL		08/16/2024		1,016		(16)			(16)		1,000	1,000			
100159906	RIVERVIEW	FL		08/16/2024		2,238		(39)			(39)		2,199	2,199			
100159908	BOYNTON BEACH	FL		08/16/2024		227		(24)			(24)		203	203			
100159909	WESLEY CHAPEL	FL		08/16/2024		530		(22)			(22)		508	508			
100159910	MIAMI	FL		08/16/2024		803		(21)			(21)		782	782			
100159911	MILTON	FL		08/16/2024		367		(23)			(23)		344	344			
100159913	WEST PALM BEACH	FL		08/16/2024		1,273		(42)			(42)		1,231	1,231			
100159914	SOUTH MIAMI	FL		08/16/2024		2,494		(63)			(63)		2,431	2,431			
100159916	MIAMI	FL		08/16/2024		805		(4)			(4)		801	801			
100159917	DORAL	FL		08/16/2024		367		(5)			(5)		362	362			
100159918	HOMESTEAD	FL		08/16/2024		2,324		(51)			(51)		2,273	2,273			
100159920	NORTH LAUDERDALE	FL		08/16/2024		266		(11)			(11)		255	255			
100159921	TALLAHASSEE	FL		08/16/2024		6,180		(367)			(367)		5,813	5,813			
100159922	SAINT AUGUSTINE	FL		08/16/2024		1,159		(36)			(36)		1,123	1,123			
100159923	MIAMI	FL		08/16/2024		6,287		(117)			(117)		6,170	6,170			
100159924	MIAMI	FL		08/16/2024		1,622		(54)			(54)		1,568	1,568			
100159927	MIAMI	FL		08/16/2024		1,197		(32)			(32)		1,165	1,165			
100159931	MIAMI	FL		08/16/2024		1,223		(33)			(33)		1,190	1,190			
100159932	CUTLER BAY	FL		08/16/2024		1,647		(37)			(37)		1,610	1,610			
100159934	HIALEAH	FL		08/16/2024		4,576		(79)			(79)		4,497	4,497			
100159935	MIAMI	FL		08/16/2024		801		(27)			(27)		774	774			
100159936	POMPANO BEACH	FL		08/16/2024		884		(17)			(17)		867	867			
100159937	WESTON	FL		08/16/2024		4,662		(152)			(152)		4,510	4,510			
100159938	MIAMI	FL		08/16/2024		374		(30)			(30)		344	344			
100159939	HIALEAH	FL		08/16/2024		1,275		(18)			(18)		1,257	1,257			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159942	LAUDERHILL	FL		08/16/2024		795		(46)			(46)		749	749			
100159944	MIRAMAR	FL		08/16/2024		1,616		(128)			(128)		1,488	1,488			
100159945	KISSIMMEE	FL		08/16/2024		467		(22)			(22)		445	445			
100159946	NAPLES	FL		08/16/2024		580		(35)			(35)		545	545			
100159947	COCONUT CREEK	FL		08/16/2024		272		(13)			(13)		259	259			
100159950	MIRAMAR	FL		08/16/2024		2,570		(50)			(50)		2,520	2,520			
100159951	MIAMI	FL		08/16/2024		282		(25)			(25)		257	257			
100159952	KISSIMMEE	FL		08/16/2024		510		(18)			(18)		492	492			
100159953	MIAMI	FL		08/16/2024		400		(17)			(17)		383	383			
100159954	MIAMI LAKES	FL		08/16/2024		1,346		(26)			(26)		1,320	1,320			
100159955	HOLLYWOOD	FL		08/16/2024		668		(29)			(29)		639	639			
100159956	MIAMI	FL		08/16/2024		712		(34)			(34)		678	678			
100159959	STARKE	FL		08/16/2024		539		(34)			(34)		505	505			
100159962	MIAMI	FL		08/16/2024		2,274		(171)			(171)		2,103	2,103			
100159963	ORLANDO	FL		08/16/2024		1,172		(26)			(26)		1,146	1,146			
100159964	DEERFIELD BEACH	FL		08/16/2024		937		(32)			(32)		905	905			
100159965	MIAMI	FL		08/16/2024		533		(15)			(15)		518	518			
100159966	HIALEAH	FL		08/16/2024		2,748		(67)			(67)		2,681	2,681			
100159968	MIRAMAR	FL		08/16/2024		9,075		(233)			(233)		8,842	8,842			
100159969	MIAMI BEACH	FL		08/16/2024		613		(26)			(26)		587	587			
100159971	COCONUT CREEK	FL		08/16/2024		946		(17)			(17)		929	929			
100159974	FORT LAUDERDALE	FL		08/16/2024		583		(39)			(39)		544	544			
100159975	MIAMI	FL		08/16/2024		988		(10)			(10)		978	978			
100159976	HIALEAH	FL		08/16/2024		1,142		(23)			(23)		1,119	1,119			
100159977	MIAMI	FL		08/16/2024		1,315		(26)			(26)		1,289	1,289			
100159979	MIAMI	FL		08/16/2024		3,585		(84)			(84)		3,501	3,501			
100159980	MIAMI	FL		08/16/2024		502		(42)			(42)		460	460			
100159981	ORLANDO	FL		08/16/2024		842		(44)			(44)		798	798			
100159983	MIAMI	FL		08/16/2024		4,491		(78)			(78)		4,413	4,413			
100159985	COLEMAN	FL		08/16/2024		1,275		(39)			(39)		1,236	1,236			
100159986	MIRAMAR	FL		08/16/2024		630		(27)			(27)		603	603			
100159989	MIAMI	FL		08/16/2024		832		(29)			(29)		803	803			
100159990	MIAMI	FL		08/16/2024		345		(15)			(15)		330	330			
100159991	NORTH MIAMI	FL		08/16/2024		772		1			1		773	773			
100159992	MIRAMAR	FL		08/16/2024		1,412		(37)			(37)		1,375	1,375			
100159994	ORLANDO	FL		08/16/2024		799		(20)			(20)		779	779			
100159995	MIAMI	FL		08/16/2024		3,040		(27)			(27)		3,013	3,013			
100159998	JACKSONVILLE	FL		08/16/2024		637		(10)			(10)		627	627			
100160001	DORAL	FL		08/16/2024		895		(8)			(8)		887	887			
100160003	DAVIE	FL		08/16/2024		581		(17)			(17)		564	564			
100160004	TARPON SPRINGS	FL		08/16/2024		962		(35)			(35)		927	927			
100160005	HOMESTEAD	FL		08/16/2024		8,713		(216)			(216)		8,497	8,497			
100160006	NAPLES	FL		08/16/2024		1,009		(23)			(23)		986	986			
100160008	MIAMI	FL		08/16/2024		1,420		(19)			(19)		1,401	1,401			
100160009	JACKSONVILLE	FL		08/16/2024		786		(42)			(42)		744	744			
100160011	HIGH SPRINGS	FL		08/16/2024		473		(27)			(27)		446	446			
100160015	PORT ST LUCIE	FL		08/16/2024		1,224		10			10		1,234	1,234			
100160018	MELBOURNE	FL		07/17/2024		1,525		(37)			(37)		1,488	1,488			
100160019	SURPRISE	AZ		07/17/2024		661		(23)			(23)		638	638			
100160020	BLOOMINGDALE	GA		07/17/2024		790		(8)			(8)		782	782			
100160021	ROCHESTER HILLS	MI		07/17/2024		548		(9)			(9)		539	539			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160022	GALVESTON	TX		07/17/2024		1,214		(12)			(12)		1,202	1,202			
100160025	PENDERGRASS	GA		07/17/2024		767		31			31		798	798			
100160028	PRINCETON	TX		07/17/2024		920		(13)			(13)		907	907			
100160029	COLUMBIA HEIGHTS	MN		07/17/2024		846		4			4		850	850			
100160030	TOMS RIVER	NJ		07/17/2024		679		(11)			(11)		668	668			
100160031	NASHVILLE	TN		07/17/2024		1,086		(10)			(10)		1,076	1,076			
100160032	AUSTIN	TX		07/17/2024		1,199		(26)			(26)		1,173	1,173			
100160033	MARIETTA	GA		07/17/2024		849		(11)			(11)		838	838			
100160034	LITTLE ELM	TX		07/17/2024		53,917		(451)			(451)		53,466	53,466			
100160035	LEAGUE CITY	TX		07/17/2024		653		(8)			(8)		645	645			
100160037	KAMAS	UT		07/17/2024		2,419		(40)			(40)		2,379	2,379			
100160038	TUCSON	AZ		07/17/2024		575		(14)			(14)		561	561			
100160039	MCKINNEY	TX		07/17/2024		891		(16)			(16)		875	875			
100160040	BROKEN ARROW	OK		07/17/2024		540		(17)			(17)		523	523			
100160042	EUREKA	CA		07/17/2024		770		(12)			(12)		758	758			
100160044	PFLUGERVILLE	TX		07/17/2024		927		13			13		940	940			
100160045	KATY	TX		07/17/2024		3,024		10			10		3,034	3,034			
100160046	DAVENPORT	FL		07/17/2024		1,775		(31)			(31)		1,744	1,744			
100160047	PUYALLUP	WA		07/17/2024		1,348		(25)			(25)		1,323	1,323			
100160048	CLAYTON	OK		07/17/2024		688		(17)			(17)		671	671			
100160050	BEL AIRE	KS		07/17/2024		1,008		12			12		1,020	1,020			
100160051	KINGSTON	GA		07/17/2024		640		(16)			(16)		624	624			
100160052	MARIETTA	GA		07/17/2024		955		3			3		958	958			
100160053	MORGANTON	GA		07/17/2024		1,072		(23)			(23)		1,049	1,049			
100160055	GALVESTON	TX		07/17/2024		896		(29)			(29)		867	867			
100160057	LAS VEGAS	NV		07/17/2024		1,248		(5)			(5)		1,243	1,243			
100160058	CREWE	VA		07/17/2024		1,710		(43)			(43)		1,667	1,667			
100160059	MOUNT HOLLY	NC		07/17/2024		6,570		(210)			(210)		6,360	6,360			
100160060	WEST PALM BEACH	FL		07/17/2024		893		(27)			(27)		866	866			
100160065	CHESAPEAKE	VA		07/17/2024		1,357		(43)			(43)		1,314	1,314			
100160066	LOS BANOS	CA		07/17/2024		2,479		(12)			(12)		2,467	2,467			
100160067	PANAMA CITY BEACH	FL		07/17/2024		1,399		(30)			(30)		1,369	1,369			
100160069	ROUND ROCK	TX		07/17/2024		978		5			5		983	983			
100160070	GROVELAND	FL		07/17/2024		976		57			57		1,033	1,033			
100160071	ANCHORAGE	AK		07/17/2024		826		(20)			(20)		806	806			
100160072	EULESS	TX		07/17/2024		2,369		(74)			(74)		2,295	2,295			
100160073	ST. PETERSBURG	FL		07/17/2024		1,246		(13)			(13)		1,233	1,233			
100160074	FORT WORTH	TX		07/17/2024		633		(20)			(20)		613	613			
100160075	TUCSON	AZ		07/17/2024		575		(9)			(9)		566	566			
100160078	LANCASTER	CA		07/17/2024		849		(6)			(6)		843	843			
100160079	RIVERTON	UT		07/17/2024		1,372		(29)			(29)		1,343	1,343			
100160080	ROWLETT	TX		07/17/2024		599		(13)			(13)		586	586			
100160081	CLEARFIELD	UT		07/17/2024		1,514		(33)			(33)		1,481	1,481			
100160083	VALLEJO	CA		07/17/2024		836		(23)			(23)		813	813			
100160084	PHILADELPHIA	PA		07/17/2024		2,790		(26)			(26)		2,764	2,764			
100160086	SAINT PAUL	MN		07/17/2024		770		(18)			(18)		752	752			
100160087	FORT WORTH	TX		07/17/2024		734		(17)			(17)		717	717			
100160089	PASCO	WA		07/17/2024		731		(9)			(9)		722	722			
100160090	CAPE CORAL	FL		07/17/2024		925		(19)			(19)		906	906			
100160091	JUSTIN	TX		07/17/2024		639		(10)			(10)		629	629			
100160092	DAYTONA BEACH	FL		07/17/2024		877		(18)			(18)		859	859			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160093	VERO BEACH	FL		07/17/2024		744		14			14		758	758			
100160094	GAITHERSBURG	MD		07/17/2024		1,027		(25)			(25)		1,002	1,002			
100160095	ATLANTA	GA		07/17/2024		724		(6)			(6)		718	718			
100160096	PERRIS	CA		07/17/2024		1,662		(34)			(34)		1,628	1,628			
100160097	HOUSTON	TX		07/17/2024		1,231		(19)			(19)		1,212	1,212			
100160098	NEW BRUNSWICK	NJ		07/17/2024		1,463		(12)			(12)		1,451	1,451			
100160103	COCOA	FL		07/17/2024		3,988		(88)			(88)		3,900	3,900			
100160104	DALLAS	TX		07/17/2024		1,011		(19)			(19)		992	992			
100160106	LAWRENCEVILLE	GA		07/17/2024		996		(4)			(4)		992	992			
100160107	SACHSE	TX		07/17/2024		801		(20)			(20)		781	781			
100160108	ANAHEIM	CA		07/17/2024		1,527		(14)			(14)		1,513	1,513			
100160109	CASTRO VALLEY	CA		07/17/2024		2,135		(30)			(30)		2,105	2,105			
100160110	EDINBURG	TX		07/17/2024		2,831		(23)			(23)		2,808	2,808			
100160112	SAINT GEORGE	UT		07/17/2024		697		(21)			(21)		676	676			
100160113	SAINT PETE BEACH	FL		07/17/2024		1,413		(30)			(30)		1,383	1,383			
100160114	ORLANDO	FL		07/17/2024		737		(23)			(23)		714	714			
100160115	CLARKSVILLE	TN		07/17/2024		529		(10)			(10)		519	519			
100160116	DALLAS	GA		07/17/2024		1,387		(24)			(24)		1,363	1,363			
100160117	PRINCETON	TX		07/17/2024		42,772		(100)			(100)		42,672	42,672			
100160118	PLAINFIELD	IN		07/17/2024		650		(16)			(16)		634	634			
100160121	GULF BREEZE	FL		07/17/2024		625		(9)			(9)		616	616			
100160122	ATLANTIC BCH	FL		07/17/2024		1,031		(7)			(7)		1,024	1,024			
100160123	TAYLOR	TX		07/17/2024		627		(20)			(20)		607	607			
100160126	APACHE JUNCTION	AZ		07/17/2024		670		(1)			(1)		669	669			
100160127	LAFAYETTE HILL	PA		07/17/2024		787		(21)			(21)		766	766			
100160128	OOLTEWAH	TN		07/17/2024		1,386		(49)			(49)		1,337	1,337			
100160131	CHICAGO	IL		07/17/2024		999		(28)			(28)		971	971			
100160132	LAKE WALES	FL		07/17/2024		624		(5)			(5)		619	619			
100160133	ACWORTH	GA		07/17/2024		747		(18)			(18)		729	729			
100160134	COLUMBUS	OH		07/17/2024		859		(11)			(11)		848	848			
100160136	KALISPELL	MT		07/17/2024		638		(14)			(14)		624	624			
100160137	ROYAL PALM BEACH	FL		07/17/2024		8,027		(140)			(140)		7,887	7,887			
100160139	DUPONT	WA		07/17/2024		1,548		(33)			(33)		1,515	1,515			
100160140	KENNEWICK	WA		07/17/2024		892		(24)			(24)		868	868			
100160141	HUDSON	FL		07/17/2024		749		(21)			(21)		728	728			
100160143	ALBANY	OR		07/17/2024		618		(17)			(17)		601	601			
100160145	DAWSONVILLE	GA		07/17/2024		739		(27)			(27)		712	712			
100160146	KNOXVILLE	TN		07/17/2024		690		(16)			(16)		674	674			
100160147	HUTTO	TX		07/17/2024		704		(20)			(20)		684	684			
100160148	DETROIT	MI		07/17/2024		560		(16)			(16)		544	544			
100160150	CHESTER	VA		07/17/2024		709		(8)			(8)		701	701			
100160153	AUSTIN	TX		07/17/2024		1,349		(4)			(4)		1,345	1,345			
100160154	EAGLE RIVER	AK		07/17/2024		1,404		(28)			(28)		1,376	1,376			
100160156	STATESVILLE	NC		07/17/2024		841		23			23		864	864			
100160158	MIDLOTHIAN	VA		07/17/2024		950		15			15		965	965			
100160159	KELLER	TX		07/17/2024		634		(19)			(19)		615	615			
100160161	BLOOMINGDALE	GA		07/17/2024		19,036		(254)			(254)		18,782	18,782			
100160162	PITTSBURGH	PA		07/17/2024		1,152		(24)			(24)		1,128	1,128			
100160163	DISTRICT HEIGHTS	MD		07/17/2024		555		(2)			(2)		553	553			
100160165	AITKIN	MN		07/18/2024		1,422		(30)			(30)		1,392	1,392			
100160168	BORREGO SPRINGS	CA		07/18/2024		960		(21)			(21)		939	939			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160169	MELBOURNE BEACH	FL		07/18/2024		1,141		(26)			(26)		1,115	1,115			
100160170	KISSIMMEE	FL		07/18/2024		1,442		(31)			(31)		1,411	1,411			
100160171	SAINT PETERSBURG	FL		07/18/2024		3,368		(70)			(70)		3,298	3,298			
100160172	TAMARAC	FL		07/18/2024		973		(17)			(17)		956	956			
100160175	BARTLETT	TN		07/18/2024		420		(8)			(8)		412	412			
100160176	INTERLACHEN	FL		07/18/2024		667		(14)			(14)		653	653			
100160177	CRYSTAL BEACH	TX		07/18/2024		1,191		(31)			(31)		1,160	1,160			
100160178	SAUTEE NACOOCHEE	GA		07/18/2024		1,511		13			13		1,524	1,524			
100160180	CRYSTAL BEACH	TX		07/18/2024		1,838		(29)			(29)		1,809	1,809			
100160181	BENSON	NC		07/18/2024		809		(19)			(19)		790	790			
100160182	ROTONDA WEST	FL		07/18/2024		1,246		(18)			(18)		1,228	1,228			
100160183	SIMPSONVILLE	SC		07/18/2024		655		(17)			(17)		638	638			
100160184	LAS VEGAS	NV		07/18/2024		637		(9)			(9)		628	628			
100160185	TWAIN HARTE	CA		07/18/2024		1,043		(27)			(27)		1,016	1,016			
100160187	JACKSONVILLE	FL		07/18/2024		590		(13)			(13)		577	577			
100160190	DACULA	GA		07/18/2024		665		(12)			(12)		653	653			
100160191	ROME CITY	IN		07/18/2024		821		(16)			(16)		805	805			
100160192	KATY	TX		07/18/2024		1,098		(19)			(19)		1,079	1,079			
100160193	ROTONDA WEST	FL		07/18/2024		940		5			5		945	945			
100160195	FORT WAYNE	IN		07/18/2024		604		(19)			(19)		585	585			
100160196	BAYOU VISTA	TX		07/18/2024		1,415		(27)			(27)		1,388	1,388			
100160197	WACO	TX		07/18/2024		757		(10)			(10)		747	747			
100160198	DODGE CITY	KS		07/18/2024		546		(5)			(5)		541	541			
100160200	SEMINOLE	FL		07/18/2024		1,225		(30)			(30)		1,195	1,195			
100160201	CASSELBERRY	FL		07/18/2024		603		(12)			(12)		591	591			
100160205	WIMAUMA	FL		07/18/2024		1,162		45			45		1,207	1,207			
100160207	BOLIVIA	NC		07/18/2024		648		15			15		663	663			
100160208	EUGENE	OR		07/18/2024		1,409		(30)			(30)		1,379	1,379			
100160209	WASHINGTON	UT		07/18/2024		1,630		39			39		1,669	1,669			
100160210	MCGAHEYSVILLE	VA		07/18/2024		1,134		(19)			(19)		1,115	1,115			
100160211	LELAND	NC		07/18/2024		814		16			16		830	830			
100160212	SURFSIDE BEACH	TX		07/18/2024		791		(19)			(19)		772	772			
100160214	DANVILLE	IN		07/18/2024		1,121		39			39		1,160	1,160			
100160216	LURAY	VA		07/18/2024		673		27			27		700	700			
100160217	CONWAY	SC		07/18/2024		952		5			5		957	957			
100160219	HOUSTON	TX		07/18/2024		822		15			15		837	837			
100160220	LAS VEGAS	NV		07/18/2024		1,318		125			125		1,443	1,443			
100160221	POCASSET	MA		07/18/2024		1,510		(25)			(25)		1,485	1,485			
100160222	CRESCENT LAKE	OR		07/18/2024		1,664		(28)			(28)		1,636	1,636			
100160223	HEBER CITY	UT		07/18/2024		1,510		(27)			(27)		1,483	1,483			
100160227	QUEEN CREEK	AZ		07/18/2024		1,023		6			6		1,029	1,029			
100160228	EMPORIA	KS		07/18/2024		757		(20)			(20)		737	737			
100160231	ALBUQUERQUE	NM		07/18/2024		1,509		(37)			(37)		1,472	1,472			
100160233	CLEVELAND	GA		07/18/2024		976		(18)			(18)		958	958			
100160235	NEW BRAUNFELS	TX		07/18/2024		170		(4)			(4)		166	166			
100160236	SAN ANTONIO	TX		07/18/2024		805		(15)			(15)		790	790			
100160342	INDIO	CA		09/06/2024		1,642		(58)			(58)		1,584	1,584			
100160343	MIAMI	FL		09/06/2024		1,496		(49)			(49)		1,447	1,447			
100160344	PATTERSON	CA		09/06/2024		1,321		(36)			(36)		1,285	1,285			
100160352	PHILADELPHIA	PA		09/06/2024		377		(14)			(14)		363	363			
100160354	MIAMI	FL		09/06/2024		476		(19)			(19)		457	457			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160355	SURPRISE	AZ		09/06/2024		927		(10)			(10)		917	917			
100160357	KAILUA	HI		09/06/2024		4,589		(131)			(131)		4,458	4,458			
100160358	JACKSONVILLE	FL		09/06/2024		258		(10)			(10)		248	248			
100160360	SACRAMENTO	CA		09/06/2024		925		(49)			(49)		876	876			
100160361	JACKSONVILLE	FL		09/06/2024		637		(36)			(36)		601	601			
100160364	TACOMA	WA		09/06/2024		907		(43)			(43)		864	864			
100160366	PHILADELPHIA	PA		09/06/2024		386		1			1		387	387			
100160369	PHILADELPHIA	PA		09/06/2024		367		(25)			(25)		342	342			
100160371	POMPANO BEACH	FL		09/06/2024		1,771		(47)			(47)		1,724	1,724			
100160373	SAN ANTONIO	TX		09/06/2024		1,367		(49)			(49)		1,318	1,318			
100160374	HOUSTON	TX		09/06/2024		317		(14)			(14)		303	303			
100160377	THOUSAND OAKS	CA		09/06/2024		1,698		(52)			(52)		1,646	1,646			
100160379	ROCKLAND	MA		09/06/2024		1,253		(12)			(12)		1,241	1,241			
100160380	BRUSH PRAIRIE	WA		09/06/2024		1,720		(70)			(70)		1,650	1,650			
100160381	MIDLOTHIAN	TX		09/06/2024		1,186		(35)			(35)		1,151	1,151			
100160382	AUSTIN	TX		09/06/2024		1,183		(17)			(17)		1,166	1,166			
100160384	LUCERNE	CA		09/06/2024		29,897		(758)			(758)		29,139	29,139			
100160388	GOODYEAR	AZ		09/06/2024		1,005		(36)			(36)		969	969			
100160389	NORTH BRUNSWICK	NJ		09/06/2024		1,098		(65)			(65)		1,033	1,033			
100160390	CLOVIS	CA		09/06/2024		825		(27)			(27)		798	798			
100160392	AUSTIN	TX		09/06/2024		1,780		(64)			(64)		1,716	1,716			
100160394	COLUMBUS	GA		09/06/2024		464		(35)			(35)		429	429			
100160408	LEXINGTON	KY		07/19/2024		3,828		(193)			(193)		3,635	3,635			
100160413	MIRAMAR	FL		07/19/2024		728		(24)			(24)		704	704			
100160415	HOUSTON	TX		07/19/2024		657		(8)			(8)		649	649			
100160418	FORT WORTH	TX		07/19/2024		594		(42)			(42)		552	552			
100160419	BERKELEY	CA		07/19/2024		1,761		(65)			(65)		1,696	1,696			
100160422	SPRING	TX		07/19/2024		433		(22)			(22)		411	411			
100160423	PALM DESERT	CA		07/19/2024		1,234		(38)			(38)		1,196	1,196			
100160424	RIVERVIEW	FL		07/19/2024		919		(16)			(16)		903	903			
100160428	JACKSONVILLE	FL		07/19/2024		469		(22)			(22)		447	447			
100160429	DANBURY	CT		07/19/2024		981		(36)			(36)		945	945			
100160430	LAS VEGAS	NV		07/19/2024		650		(31)			(31)		619	619			
100160432	SAN BERNARDINO	CA		07/19/2024		1,033		(19)			(19)		1,014	1,014			
100160438	SOUTH RIVER	NJ		07/19/2024		2,752		16			16		2,768	2,768			
100160440	MOSES LAKE	WA		07/19/2024		500		(21)			(21)		479	479			
100160442	PALM SPRINGS	CA		07/19/2024		1,275		(29)			(29)		1,246	1,246			
100160446	RIALTO	CA		07/19/2024		816		(30)			(30)		786	786			
100160459	FORT WORTH	TX		07/19/2024		342		(30)			(30)		312	312			
100160464	SACRAMENTO	CA		07/19/2024		2,306		(48)			(48)		2,258	2,258			
100160465	WILMINGTON	NC		07/19/2024		522		(18)			(18)		504	504			
100160468	MIAMI	FL		07/19/2024		1,320		7			7		1,327	1,327			
100160470	INDIANAPOLIS	IN		07/19/2024		300		(11)			(11)		289	289			
100160472	ONTARIO	CA		07/19/2024		804		(8)			(8)		796	796			
100160477	CLEVELAND	OH		07/19/2024		259		(12)			(12)		247	247			
100160478	DYER	IN		07/19/2024		660		(16)			(16)		644	644			
100160479	DENTON	TX		07/19/2024		304		(12)			(12)		292	292			
100160486	LOS ANGELES	CA		07/19/2024		548		(22)			(22)		526	526			
100160490	KATY	TX		07/19/2024		682		4			4		686	686			
100160491	WILMINGTON	NC		07/19/2024		524		(34)			(34)		490	490			
100160492	RIALTO	CA		07/19/2024		1,172		(44)			(44)		1,128	1,128			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160493	KATY	TX		07/19/2024		678		4			4		682	682			
100160495	JURUPA VALLEY	CA		07/19/2024		1,145		(43)			(43)		1,102	1,102			
100160496	FLORIDA CITY	FL		07/19/2024		799		(28)			(28)		771	771			
100160497	CADDO MILLS	TX		07/19/2024		610		(32)			(32)		578	578			
100160498	MADERA	CA		07/19/2024		305		(12)			(12)		293	293			
100160499	BAKERSFIELD	CA		07/19/2024		1,246		(32)			(32)		1,214	1,214			
100160501	LOS ANGELES	CA		07/19/2024		1,491		(46)			(46)		1,445	1,445			
100160504	TAMPA	FL		07/19/2024		516		(14)			(14)		502	502			
100160507	CANOGA PARK AREA CITY OF LOS	CA		07/19/2024		2,559		(52)			(52)		2,507	2,507			
100160509	VISTA	CA		07/19/2024		4,324		(306)			(306)		4,018	4,018			
100160510	FLINT	TX		07/19/2024		2,530		(108)			(108)		2,422	2,422			
100160511	CORAL SPRINGS	FL		07/19/2024		2,091		(64)			(64)		2,027	2,027			
100160512	LAWRENCEVILLE	GA		07/19/2024		1,053		(37)			(37)		1,016	1,016			
100160514	CHARLESTON	SC		07/19/2024		863		(31)			(31)		832	832			
100160515	HESPERIA	CA		07/19/2024		422		(18)			(18)		404	404			
100160516	PHOENIX	AZ		07/19/2024		1,280		(32)			(32)		1,248	1,248			
100160517	LAKELAND	FL		07/19/2024		720		(33)			(33)		687	687			
100160519	SAN BERNARDINO	CA		07/19/2024		1,651		(23)			(23)		1,628	1,628			
100160520	METHUEN	MA		07/19/2024		694							694	694			
100160521	BEAUMONT	CA		07/19/2024		1,086		(26)			(26)		1,060	1,060			
100160522	HAMPSHIRE	IL		07/19/2024		1,834		(39)			(39)		1,795	1,795			
100160523	COLORADO SPRINGS	CO		07/19/2024		472		(2)			(2)		470	470			
100160524	LITTLE RIVER	SC		07/19/2024		332		(9)			(9)		323	323			
100160525	ANNAPOLIS	MD		07/19/2024		5,464		(72)			(72)		5,392	5,392			
100160526	FONTANA	CA		07/19/2024		1,225		(21)			(21)		1,204	1,204			
100160527	ROSTRAVER TOWNSHIP	PA		07/19/2024		893		(14)			(14)		879	879			
100160528	WINTER SPRINGS	FL		07/19/2024		1,025		(37)			(37)		988	988			
100160529	COLORADO SPRINGS	CO		07/19/2024		1,176		28			28		1,204	1,204			
100160530	CASA GRANDE	AZ		07/19/2024		1,562		(27)			(27)		1,535	1,535			
100160531	FORT WASHINGTON	MD		07/19/2024		574		(10)			(10)		564	564			
100160532	CAPE MAY COURT HOUSE	NJ		07/19/2024		2,809		(10)			(10)		2,799	2,799			
100160533	CHICAGO	IL		07/19/2024		728		11			11		739	739			
100160534	GAITHERSBURG	MD		07/19/2024		1,155		(37)			(37)		1,118	1,118			
100160535	PHOENIX	AZ		07/19/2024		807		(38)			(38)		769	769			
100160536	LAKEWOOD	WA		07/19/2024		1,055		4			4		1,059	1,059			
100160538	DES MOINES	WA		07/19/2024		3,032		17			17		3,049	3,049			
100160540	HENDERSON	NV		07/19/2024		772		(42)			(42)		730	730			
100160541	SCOTTSDALE	AZ		07/19/2024		1,368		(32)			(32)		1,336	1,336			
100160542	GRAIN VALLEY	MO		07/19/2024		904		(29)			(29)		875	875			
100160543	AURORA	CO		07/19/2024		909		(22)			(22)		887	887			
100160546	PITTSBURG	CA		07/19/2024		1,265		(26)			(26)		1,239	1,239			
100160547	HYANNIS	MA		07/19/2024		1,079		(25)			(25)		1,054	1,054			
100160549	WORCESTER	MA		07/19/2024		1,869		41			41		1,910	1,910			
100160550	SPRING	TX		07/19/2024		377		3			3		380	380			
100160551	FALLS CHURCH	VA		07/19/2024		588		(20)			(20)		568	568			
100160553	PALOS VERDES ESTATES	CA		07/19/2024		1,905		(114)			(114)		1,791	1,791			
100160554	SOUTH LAKE TAHOE	CA		07/19/2024		1,366		(18)			(18)		1,348	1,348			
100160555	WEST PALM BEACH	FL		07/19/2024		1,377		(78)			(78)		1,299	1,299			
100160560	SICKLERVILLE	NJ		07/19/2024		11,358		(118)			(118)		11,240	11,240			
100160561	AURORA	IL		07/19/2024		1,466		(52)			(52)		1,414	1,414			
100160563	SPARKS	NV		07/19/2024		1,401		(25)			(25)		1,376	1,376			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160567	PAHRUMP	NV		07/19/2024		895		(11)			(11)		884	884			
100160568	RANCHO CORDOVA	CA		07/19/2024		2,875		7			7		2,882	2,882			
100160569	OCEANSIDE	CA		07/19/2024		573		(28)			(28)		545	545			
100160570	HAMDEN	CT		07/19/2024		610		(3)			(3)		607	607			
100160571	TULSA	OK		07/19/2024		2,945		(42)			(42)		2,903	2,903			
100160572	LAKEWOOD	CO		07/19/2024		686		3			3		689	689			
100160574	ORTING	WA		07/19/2024		1,909		(108)			(108)		1,801	1,801			
100160577	FORT MYERS	FL		07/19/2024		923		(43)			(43)		880	880			
100160579	PUNTA GORDA	FL		07/19/2024		761		(10)			(10)		751	751			
100160580	BRIGANTINE	NJ		07/19/2024		5,520		(61)			(61)		5,459	5,459			
100160582	CORONA	CA		07/19/2024		1,712		(66)			(66)		1,646	1,646			
100160586	DALLAS	TX		07/19/2024		2,958		(110)			(110)		2,848	2,848			
100160588	MAGNA	UT		07/19/2024		582		(17)			(17)		565	565			
100160589	BIG BEAR LAKE	CA		07/19/2024		901		(39)			(39)		862	862			
100160590	NIPOMO	CA		07/19/2024		2,907		(62)			(62)		2,845	2,845			
100160591	SUSSEX	NJ		07/19/2024		564		(19)			(19)		545	545			
100160592	CHANDLER	AZ		07/19/2024		721		(20)			(20)		701	701			
100160593	NEWARK	CA		07/19/2024		3,213		(39)			(39)		3,174	3,174			
100160596	GRAND PRAIRIE	TX		07/19/2024		835		(65)			(65)		770	770			
100160599	OXFORD	GA		07/19/2024		836		(40)			(40)		796	796			
100160602	LOS ANGELES	CA		07/19/2024		16,756		99			99		16,855	16,855			
100160604	MYRTLE BEACH	SC		07/19/2024		837							837	837			
100160605	POTOMAC	MD		07/19/2024		2,832		(99)			(99)		2,733	2,733			
100160607	ROSENBERG	TX		07/19/2024		9,196		(45)			(45)		9,151	9,151			
100160609	CAPE CORAL	FL		07/19/2024		589		(40)			(40)		549	549			
100160610	ORLANDO	FL		07/19/2024		584		(28)			(28)		556	556			
100160612	CORONA	CA		07/19/2024		1,565		(82)			(82)		1,483	1,483			
100160613	AUSTIN	TX		07/19/2024		619		(29)			(29)		590	590			
100160826	SACRAMENTO	CA		07/24/2024		2,117		(58)			(58)		2,059	2,059			
100160827	LONG BEACH	CA		07/24/2024		931		(4)			(4)		927	927			
100160830	HOUSTON	TX		07/24/2024		1,541		(102)			(102)		1,439	1,439			
100160832	BARTLETT	TN		07/24/2024		650		(17)			(17)		633	633			
100160833	CEDAR HILL	TX		07/24/2024		2,728		(87)			(87)		2,641	2,641			
100160834	MANOR	TX		07/24/2024		605		(41)			(41)		564	564			
100160836	OAK PARK	CA		07/24/2024		2,447		(45)			(45)		2,402	2,402			
100160837	PORT SAINT LUCIE	FL		07/24/2024		947		(29)			(29)		918	918			
100160838	SYLMAR	CA		07/24/2024		902		(6)			(6)		896	896			
100160839	CORONA	CA		07/24/2024		2,260		(51)			(51)		2,209	2,209			
100160840	VALLEY GLEN	CA		07/24/2024		3,434		(60)			(60)		3,374	3,374			
100160841	LUMBERTON	NC		07/24/2024		728		(14)			(14)		714	714			
100160844	HOUSTON	TX		07/24/2024		1,834		(75)			(75)		1,759	1,759			
100160846	LONG BEACH	CA		07/24/2024		1,153		(6)			(6)		1,147	1,147			
100160847	FRESNO	CA		07/24/2024		709		(22)			(22)		687	687			
100160848	CAPE CORAL	FL		07/24/2024		420		(23)			(23)		397	397			
100160849	HAMPTON	VA		07/24/2024		1,192		(65)			(65)		1,127	1,127			
100160850	CHANDLER	AZ		07/24/2024		1,035		(20)			(20)		1,015	1,015			
100160852	PHOENIX	AZ		07/24/2024		55,813		(1,165)			(1,165)		54,648	54,648			
100160853	KINGSLAND	GA		07/24/2024		568		(24)			(24)		544	544			
100160855	OKLAHOMA CITY	OK		07/24/2024		2,243		(166)			(166)		2,077	2,077			
100160859	VIRGINIA BEACH	VA		07/24/2024		1,499		(41)			(41)		1,458	1,458			
100160861	KIMBERLY	ID		07/24/2024		1,862		(34)			(34)		1,828	1,828			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160862	DAYTON	OH		07/24/2024		829		(28)			(28)		801	801			
100160863	YUCAIPA	CA		07/24/2024		726		(25)			(25)		701	701			
100160864	LAKE FREDERICK	VA		07/24/2024		2,506		(58)			(58)		2,448	2,448			
100160866	TWIN FALLS	ID		07/24/2024		1,738		(38)			(38)		1,700	1,700			
100160867	AZLE	TX		07/24/2024		675		(19)			(19)		656	656			
100160868	AZLE	TX		07/24/2024		676		(19)			(19)		657	657			
100160869	AZLE	TX		07/24/2024		741		(21)			(21)		720	720			
100160871	ALTAMONTE SPRINGS	FL		07/24/2024		560		(6)			(6)		554	554			
100160872	PITTSBURGH	PA		07/24/2024		672		(15)			(15)		657	657			
100160874	EDMOND	OK		07/24/2024		649		(11)			(11)		638	638			
100160876	MILTON	FL		07/24/2024		412		(9)			(9)		403	403			
100160878	WILLIAMSTOWN	NJ		07/24/2024		401		(8)			(8)		393	393			
100160879	LOS ANGELES	CA		07/24/2024		1,305		(38)			(38)		1,267	1,267			
100160880	KANSAS CITY	MO		07/24/2024		884		(13)			(13)		871	871			
100160881	MADISON	TN		07/24/2024		1,954		(67)			(67)		1,887	1,887			
100160883	STONE MOUNTAIN	GA		07/24/2024		1,103		(22)			(22)		1,081	1,081			
100160885	ATLANTIC CITY	NJ		07/24/2024		603		(14)			(14)		589	589			
100160886	MARGATE	NJ		07/24/2024		27,931		(444)			(444)		27,487	27,487			
100160887	MARIETTA	GA		07/24/2024		2,013		(51)			(51)		1,962	1,962			
100160888	RICHMOND	CA		07/24/2024		2,785		4			4		2,789	2,789			
100160889	BIG BEAR LAKE	CA		07/24/2024		26,653		(614)			(614)		26,039	26,039			
100160890	PORT SAINT LUCIE	FL		07/24/2024		813		(5)			(5)		808	808			
100160891	SUQUAMISH	WA		07/24/2024		684		(19)			(19)		665	665			
100160892	GARDEN VALLEY	ID		07/24/2024		1,609		(23)			(23)		1,586	1,586			
100160893	ANTHEM	AZ		07/24/2024		1,548		(33)			(33)		1,515	1,515			
100160895	HUNTINGTON BEACH	CA		07/24/2024		3,762		(1)			(1)		3,761	3,761			
100160896	MIAMI	FL		07/24/2024		715		(24)			(24)		691	691			
100160897	POTTSTOWN	PA		07/24/2024		17,368		(404)			(404)		16,964	16,964			
100160899	BAKERSFIELD	CA		07/24/2024		1,284		(30)			(30)		1,254	1,254			
100160901	CELINA	TX		07/24/2024		5,612		(81)			(81)		5,531	5,531			
100160903	JACKSONVILLE	AL		07/24/2024		489		(1)			(1)		488	488			
100160904	ROYERSFORD	PA		07/24/2024		1,023		(18)			(18)		1,005	1,005			
100160906	WARMINSTER	PA		07/24/2024		671		(19)			(19)		652	652			
100160907	SAINT PETERSBURG	FL		07/24/2024		1,348		(17)			(17)		1,331	1,331			
100160908	TUCSON	AZ		07/24/2024		768		(14)			(14)		754	754			
100160909	LITTLE ELM	TX		07/24/2024		881		(14)			(14)		867	867			
100160911	SAVANNAH	GA		07/24/2024		620		(8)			(8)		612	612			
100160912	PEMBROKE PINES	FL		07/24/2024		1,230		(24)			(24)		1,206	1,206			
100160913	PORT CHARLOTTE	FL		07/24/2024		701		(12)			(12)		689	689			
100160914	KISSIMMEE	FL		07/24/2024		603		(17)			(17)		586	586			
100160915	GRAND PRAIRIE	TX		07/24/2024		609		(4)			(4)		605	605			
100160916	BLUE RIDGE	GA		07/24/2024		1,305		(24)			(24)		1,281	1,281			
100160917	NEWPORT	RI		07/24/2024		1,410		(32)			(32)		1,378	1,378			
100160918	AUSTIN	TX		07/24/2024		1,410		(21)			(21)		1,389	1,389			
100160919	EASLEY	SC		07/24/2024		748		(9)			(9)		739	739			
100160920	LAWRENCEVILLE	GA		07/24/2024		7,886		(197)			(197)		7,689	7,689			
100160922	BIRMINGHAM	AL		07/24/2024		679		(11)			(11)		668	668			
100160923	PROVIDENCE	RI		07/24/2024		1,338		(18)			(18)		1,320	1,320			
100160924	LAS VEGAS	NV		07/24/2024		965		(16)			(16)		949	949			
100160925	LEEHIGH ACRES	FL		07/24/2024		798		(15)			(15)		783	783			
100160926	LAKE WORTH BEACH	FL		07/24/2024		905		(22)			(22)		883	883			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160927	RENTON	WA		07/24/2024		1,946		(24)			(24)		1,922	1,922			
100160928	EVERETT	WA		07/24/2024		1,982		(48)			(48)		1,934	1,934			
100160929	JOHNSTOWN	NY		07/24/2024		2,298		(31)			(31)		2,267	2,267			
100160930	CLEARWATER	FL		07/24/2024		681		(12)			(12)		669	669			
100160932	CLINTON	WA		07/24/2024		898		(16)			(16)		882	882			
100160933	PRINCETON	TX		07/24/2024		797		(21)			(21)		776	776			
100160934	MACUNGIE	PA		07/24/2024		2,150		(39)			(39)		2,111	2,111			
100160936	PITTSBURGH	PA		07/24/2024		842		(17)			(17)		825	825			
100160938	COLUMBUS	GA		07/24/2024		418		(2)			(2)		416	416			
100160940	VALLEJO	CA		07/24/2024		874		(26)			(26)		848	848			
100160944	NORCO	CA		07/24/2024		2,150		(42)			(42)		2,108	2,108			
100160946	OCEAN CITY	NJ		07/24/2024		2,264		(53)			(53)		2,211	2,211			
100160948	MULBERRY	FL		07/24/2024		801		(18)			(18)		783	783			
100160949	IRVINE	CA		07/24/2024		1,650		(48)			(48)		1,602	1,602			
100160952	VICTOR	ID		07/24/2024		1,188		(25)			(25)		1,163	1,163			
100160955	PLYMOUTH	MI		07/24/2024		895		(23)			(23)		872	872			
100160957	FORT WORTH	TX		07/24/2024		571		(6)			(6)		565	565			
100160958	KENT	WA		07/24/2024		4,727		(109)			(109)		4,618	4,618			
100160959	CANADENSIS	PA		07/24/2024		1,675		(10)			(10)		1,665	1,665			
100160960	FORNEY	TX		07/24/2024		868		(11)			(11)		857	857			
100160961	ATLANTA	GA		07/24/2024		1,508		(40)			(40)		1,468	1,468			
100160964	KENNESAW	GA		07/24/2024		608		(21)			(21)		587	587			
100160966	SACRAMENTO	CA		07/24/2024		648		(20)			(20)		628	628			
100160968	NORMAN	OK		07/24/2024		1,126		(8)			(8)		1,118	1,118			
100160970	MESQUITE	TX		07/24/2024		619		(15)			(15)		604	604			
100160973	WINNABOW	NC		07/24/2024		6,383		(32)			(32)		6,351	6,351			
100160974	MISSOURI CITY	TX		07/24/2024		653		(14)			(14)		639	639			
100160975	SAINT AUGUSTINE	FL		07/24/2024		752		28			28		780	780			
100160976	ARGYLE	TX		07/24/2024		664		(12)			(12)		652	652			
100160977	CHARLOTTE	NC		07/24/2024		875		16			16		891	891			
100160978	HENDERSON	NV		07/24/2024		1,193		32			32		1,225	1,225			
100160981	LITTLE RIVER	SC		07/24/2024		801		10			10		811	811			
100160982	BRADENTON	FL		07/24/2024		915		(28)			(28)		887	887			
100160983	COACHELLA	CA		07/24/2024		1,421		29			29		1,450	1,450			
100160984	NEW BRAUNFELS	TX		07/24/2024		856		29			29		885	885			
100160985	ATHENS	AL		07/24/2024		790		14			14		804	804			
100160988	HOUSTON	TX		07/24/2024		758		7			7		765	765			
100160991	GRAPEVIEW	WA		07/24/2024		1,438		(35)			(35)		1,403	1,403			
100160992	PACKWOOD	WA		07/24/2024		757		(20)			(20)		737	737			
100160994	BAKERSFIELD	CA		07/24/2024		2,208		(57)			(57)		2,151	2,151			
100160996	SAINT AUGUSTINE	FL		07/24/2024		1,497		35			35		1,532	1,532			
100160998	HUDDLESTON	VA		07/24/2024		1,177		(23)			(23)		1,154	1,154			
100160999	TACOMA	WA		07/24/2024		1,021		(24)			(24)		997	997			
100161002	FORT MYERS	FL		07/24/2024		882		(19)			(19)		863	863			
100161004	NORCROSS	GA		07/24/2024		290		(1)			(1)		289	289			
100161005	WOODSTOCK	GA		07/24/2024		941		(27)			(27)		914	914			
100161007	WHITNEY	TX		07/24/2024		856		(21)			(21)		835	835			
100161008	VENICE	FL		07/24/2024		773		(24)			(24)		749	749			
100161010	VIRGINIA BEACH	VA		07/24/2024		1,611		(13)			(13)		1,598	1,598			
100161012	CALABASH	NC		07/24/2024		768		(6)			(6)		762	762			
100161014	BERRIEN SPRGS	MI		07/24/2024		2,677		(84)			(84)		2,593	2,593			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161016	VISALIA	CA		07/24/2024		1,468		(39)			(39)		1,429	1,429			
100161018	DESOTO	TX		07/24/2024		756		(23)			(23)		733	733			
100161019	MAGNOLIA	TX		07/24/2024		1,244		97			97		1,341	1,341			
100161020	ELK	WA		07/24/2024		1,110		(15)			(15)		1,095	1,095			
100161021	BRENHAM	TX		07/24/2024		1,610		(45)			(45)		1,565	1,565			
100161023	ROUND ROCK	TX		07/24/2024		1,353		(28)			(28)		1,325	1,325			
100161024	BONDVILLE	VT		07/24/2024		2,239		(23)			(23)		2,216	2,216			
100161025	SAN TAN VALLEY	AZ		07/24/2024		1,773		65			65		1,838	1,838			
100161027	FARMINGTON	MN		07/24/2024		1,159		(12)			(12)		1,147	1,147			
100161030	MARYVILLE	TN		07/24/2024		880		(18)			(18)		862	862			
100161031	PARRISH	FL		07/24/2024		808		(21)			(21)		787	787			
100161032	RIVIERA BEACH	FL		07/24/2024		1,054		(27)			(27)		1,027	1,027			
100161033	DEBARY	FL		07/24/2024		800		(17)			(17)		783	783			
100161034	SUN CITY WEST	AZ		07/24/2024		1,238		(34)			(34)		1,204	1,204			
100161036	SAINT GERMAIN	WI		07/24/2024		686		(22)			(22)		664	664			
100161039	HOUSTON	TX		07/24/2024		699		(9)			(9)		690	690			
100161041	MINNEAPOLIS	MN		07/24/2024		550		(16)			(16)		534	534			
100161042	BLUFFTON	SC		07/24/2024		957		(10)			(10)		947	947			
100161045	HIGHLAND	IN		07/24/2024		553		(3)			(3)		550	550			
100161046	POINCIANA	FL		07/24/2024		762		(7)			(7)		755	755			
100161047	BENTONVILLE	AR		07/24/2024		5,667		(81)			(81)		5,586	5,586			
100161048	MCKINNEY	TX		07/24/2024		1,145							1,145	1,145			
100161049	BUFFALO	MN		07/24/2024		752		(22)			(22)		730	730			
100161050	RESTON	VA		07/24/2024		1,550		(50)			(50)		1,500	1,500			
100161051	COQUILLE	OR		07/24/2024		683		(11)			(11)		672	672			
100161052	TAMPA	FL		07/24/2024		681		(11)			(11)		670	670			
100161053	SCOTTSDALE	AZ		07/24/2024		1,856		(49)			(49)		1,807	1,807			
100161054	HILTON HEAD ISLAND	SC		07/24/2024		8,304		(195)			(195)		8,109	8,109			
100161056	HILLSBORO	OR		07/24/2024		1,986		40			40		2,026	2,026			
100161057	NOKOMIS	FL		07/24/2024		991		(24)			(24)		967	967			
100161060	LITTLE ROCK	AR		07/24/2024		677		(17)			(17)		660	660			
100161061	PARRISH	FL		07/24/2024		949		(23)			(23)		926	926			
100161062	VENICE	FL		07/24/2024		4,102		(73)			(73)		4,029	4,029			
100161064	MANHATTAN	KS		07/24/2024		597		(17)			(17)		580	580			
100161065	SUMMERVILLE	SC		07/24/2024		1,081		(1)			(1)		1,080	1,080			
100161066	MERIDIAN	ID		07/24/2024		1,074		(3)			(3)		1,071	1,071			
100161067	FISHERS	IN		07/24/2024		834		(17)			(17)		817	817			
100161068	SURPRISE	AZ		07/24/2024		1,172		52			52		1,224	1,224			
100161069	AURORA	CO		07/24/2024		1,484		72			72		1,556	1,556			
100161071	POTTSTOWN	PA		07/24/2024		4,821		94			94		4,915	4,915			
100161072	FAYETTEVILLE	AR		07/24/2024		642		(18)			(18)		624	624			
100161073	LONGBOAT KEY	FL		07/24/2024		896		(11)			(11)		885	885			
100161074	CLOVIS	CA		07/24/2024		893		(15)			(15)		878	878			
100161075	RALEIGH	NC		07/24/2024		1,449		(9)			(9)		1,440	1,440			
100161076	PALM BAY	FL		07/24/2024		654		(11)			(11)		643	643			
100161077	MAGNOLIA	TX		07/24/2024		653		(11)			(11)		642	642			
100161078	FISHERS	IN		07/24/2024		845		8			8		853	853			
100161081	RIVIERA BEACH	FL		07/24/2024		3,583		(106)			(106)		3,477	3,477			
100161082	SEMINOLE	FL		07/24/2024		1,372		(26)			(26)		1,346	1,346			
100161083	COLORADO SPRINGS	CO		07/24/2024		1,021		26			26		1,047	1,047			
100161084	WINDSOR	CO		07/24/2024		3,652		109			109		3,761	3,761			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161085	PEMBROKE PINES	FL		07/24/2024		1,452		(25)			(25)		1,427	1,427			
100161086	FLOWERY BRANCH	GA		07/24/2024		582		(18)			(18)		564	564			
100161087	VIAN	OK		07/24/2024		614		(14)			(14)		600	600			
100161090	NEW BRAUNFELS	TX		07/24/2024		808		33			33		841	841			
100161091	NEW BRAUNFELS	TX		07/24/2024		813		26			26		839	839			
100161092	HOUSTON	TX		07/24/2024		828		16			16		844	844			
100161093	CAPE CORAL	FL		07/24/2024		688		(5)			(5)		683	683			
100161094	LEBANON	TN		07/24/2024		670		9			9		679	679			
100161095	BLOOMINGDALE	GA		07/24/2024		2,194		(57)			(57)		2,137	2,137			
100161096	DENVER	NC		07/24/2024		1,269		51			51		1,320	1,320			
100161097	OCALA	FL		07/24/2024		909		18			18		927	927			
100161099	ROSHARON	TX		07/24/2024		861		20			20		881	881			
100161102	LURAY	VA		07/24/2024		914		24			24		938	938			
100161104	SAINT AUGUSTINE	FL		07/24/2024		584		(14)			(14)		570	570			
100161105	VENICE	FL		07/24/2024		2,385		(60)			(60)		2,325	2,325			
100161106	SAINT AUGUSTINE	FL		07/24/2024		1,561		(40)			(40)		1,521	1,521			
100161110	HOMOSASSA	FL		07/24/2024		706		(23)			(23)		683	683			
100161112	CAMBRIDGE	MD		07/24/2024		683		21			21		704	704			
100161113	ROSEVILLE	CA		07/24/2024		1,015		16			16		1,031	1,031			
100161114	RIVERSIDE	WA		07/24/2024		1,254		(28)			(28)		1,226	1,226			
100161115	FORT WORTH	TX		07/24/2024		795		2			2		797	797			
100161116	MERCED	CA		07/24/2024		1,343		29			29		1,372	1,372			
100161117	MERCED	CA		07/24/2024		1,074		14			14		1,088	1,088			
100161118	KELLEYS ISLAND	OH		07/24/2024		7,539		(134)			(134)		7,405	7,405			
100161119	MANCOS	CO		07/24/2024		962		(16)			(16)		946	946			
100161120	MERCED	CA		07/24/2024		1,118		7			7		1,125	1,125			
100161121	UPLAND	CA		07/24/2024		1,483		(31)			(31)		1,452	1,452			
100161123	JASPER	GA		07/24/2024		7,864		(239)			(239)		7,625	7,625			
100161124	DURHAM	NC		07/24/2024		5,933		(117)			(117)		5,816	5,816			
100161125	LEXINGTON	KY		07/24/2024		691		(16)			(16)		675	675			
100161127	JURUPA VALLEY	CA		07/24/2024		486		(8)			(8)		478	478			
100161128	WAYNE	NJ		07/24/2024		1,188		(7)			(7)		1,181	1,181			
100161130	BUCKEYE	AZ		07/24/2024		1,068		43			43		1,111	1,111			
100161131	PENDERGRASS	GA		07/24/2024		935		16			16		951	951			
100161133	PALM BAY	FL		07/24/2024		757		16			16		773	773			
100161134	MEDINA	MN		07/24/2024		1,010		12			12		1,022	1,022			
100161135	CROWN POINT	IN		07/24/2024		1,027		32			32		1,059	1,059			
100161136	TAHUYA	WA		07/24/2024		1,472		(33)			(33)		1,439	1,439			
100161137	RANCHO CORDOVA	CA		07/24/2024		3,242		52			52		3,294	3,294			
100161138	MEDINA	MN		07/24/2024		2,490		28			28		2,518	2,518			
100161139	NASHUA	NH		07/24/2024		1,012		(26)			(26)		986	986			
100161140	GREENSBORO	NC		07/24/2024		2,715		(64)			(64)		2,651	2,651			
100161141	WEEKI WACHEE	FL		07/24/2024		1,404		(1)			(1)		1,403	1,403			
100161142	INDIANAPOLIS	IN		07/24/2024		698		(15)			(15)		683	683			
100161143	SPANISH FORK	UT		07/24/2024		726		(23)			(23)		703	703			
100161145	COOPER CITY	FL		07/24/2024		2,771		(71)			(71)		2,700	2,700			
100161146	ELKTON	MD		07/24/2024		644		(18)			(18)		626	626			
100161147	WILMINGTON	NC		07/24/2024		626		(20)			(20)		606	606			
100161148	TUCSON	AZ		07/24/2024		581		(22)			(22)		559	559			
100161151	OFALLON	MO		07/24/2024		883		(11)			(11)		872	872			
100161155	KYLE	TX		07/24/2024		740		(17)			(17)		723	723			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161156	SURPRISE	AZ		07/24/2024		770		(16)			(16)		754	754			
100161158	HENDERSON	NV		07/24/2024		1,051		64			64		1,115	1,115			
100161160	IRVING	TX		07/24/2024		884		(25)			(25)		859	859			
100161161	SACRAMENTO	CA		07/24/2024		728		(14)			(14)		714	714			
100161162	CORAL SPRINGS	FL		07/24/2024		779		(24)			(24)		755	755			
100161165	NILES	IL		07/25/2024		529		(14)			(14)		515	515			
100161167	COMMERCE CITY	CO		07/25/2024		1,041		3			3		1,044	1,044			
100161168	DANBURY	CT		07/25/2024		1,492		(77)			(77)		1,415	1,415			
100161169	MIAMI	FL		07/25/2024		982		(41)			(41)		941	941			
100161170	MADERA	CA		07/25/2024		1,955		(44)			(44)		1,911	1,911			
100161171	STOCKTON	CA		07/25/2024		774		(26)			(26)		748	748			
100161173	FRESNO	CA		07/25/2024		411		(11)			(11)		400	400			
100161177	SUMMERVILLE	SC		07/25/2024		1,113		(42)			(42)		1,071	1,071			
100161179	NIPOMO	CA		07/25/2024		878		(5)			(5)		873	873			
100161180	COLUMBUS	OH		07/25/2024		702		(26)			(26)		676	676			
100161181	FORT MYERS	FL		07/25/2024		2,337		(77)			(77)		2,260	2,260			
100161183	HOLIDAY	FL		07/25/2024		388		(35)			(35)		353	353			
100161293	CLINTON	MD		07/25/2024		797		(6)			(6)		791	791			
100161294	PETALUMA	CA		07/25/2024		821		(18)			(18)		803	803			
100161296	PORTLAND	OR		07/25/2024		906		(14)			(14)		892	892			
100161298	BENTONVILLE	AR		07/25/2024		965		5			5		970	970			
100161299	LAKE JACKSON	TX		07/25/2024		690		(13)			(13)		677	677			
100161301	PEMBROKE PINES	FL		07/25/2024		531		(10)			(10)		521	521			
100161302	NEW HAVEN	CT		07/25/2024		621		(6)			(6)		615	615			
100161303	MESA	AZ		07/25/2024		1,051		(8)			(8)		1,043	1,043			
100161304	MERCED	CA		07/25/2024		1,282		(8)			(8)		1,274	1,274			
100161305	VENTNOR CITY	NJ		07/25/2024		1,225		5			5		1,230	1,230			
100161306	GRANDVIEW	WA		07/25/2024		561		(17)			(17)		544	544			
100161309	WASHINGTON	DC		07/25/2024		519		(1)			(1)		518	518			
100161311	FALLS CHURCH	VA		07/25/2024		981		(29)			(29)		952	952			
100161312	ANNA	TX		07/25/2024		1,676		(40)			(40)		1,636	1,636			
100161313	PASADENA	CA		07/25/2024		1,170		10			10		1,180	1,180			
100161314	SPRINGFIELD	OR		07/25/2024		513		(7)			(7)		506	506			
100161317	FORT WORTH	TX		07/25/2024		691		(15)			(15)		676	676			
100161319	BELLEVUE	PA		07/25/2024		792		4			4		796	796			
100161323	PHOENIX	AZ		07/25/2024		516		(8)			(8)		508	508			
100161324	FORT WORTH	TX		07/25/2024		546		(12)			(12)		534	534			
100161326	FORT WORTH	TX		07/25/2024		975		(17)			(17)		958	958			
100161328	FORT WORTH	TX		07/25/2024		632		(4)			(4)		628	628			
100161329	CHARLOTTE	NC		07/25/2024		681		(10)			(10)		671	671			
100161331	FORT WORTH	TX		07/25/2024		571		(9)			(9)		562	562			
100161333	CHARLOTTE	NC		07/25/2024		755		(18)			(18)		737	737			
100161334	RICHMOND	TX		07/25/2024		966		6			6		972	972			
100161335	FONTANA	CA		07/25/2024		1,309		13			13		1,322	1,322			
100161336	GEORGETOWN	TX		07/25/2024		728		(10)			(10)		718	718			
100161337	CHARLOTTE	NC		07/25/2024		784		(1)			(1)		783	783			
100161338	MANTECA	CA		07/25/2024		9,082		(113)			(113)		8,969	8,969			
100161339	CHARLOTTE	NC		07/25/2024		711		(14)			(14)		697	697			
100161340	FALLING WATERS	WV		07/25/2024		559		(10)			(10)		549	549			
100161341	CONROE	TX		07/25/2024		660		(11)			(11)		649	649			
100161342	HOUSTON	TX		07/25/2024		774		(16)			(16)		758	758			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161343	MONTGOMERY	TX		07/25/2024		1,461		1			1		1,462	1,462			
100161345	STEPHENSON	VA		07/25/2024		2,750		(67)			(67)		2,683	2,683			
100161346	ROSENBERG	TX		07/25/2024		569		(15)			(15)		554	554			
100161347	CONCORD	NC		07/25/2024		776		5			5		781	781			
100161348	HOUSTON	TX		07/25/2024		774		(16)			(16)		758	758			
100161351	GEORGETOWN	TX		07/25/2024		1,218		(9)			(9)		1,209	1,209			
100161352	CHARLOTTE	NC		07/25/2024		951		(22)			(22)		929	929			
100161354	FORNEY	TX		07/25/2024		647		(16)			(16)		631	631			
100161356	AURORA	CO		07/25/2024		1,019							1,019	1,019			
100161357	WINTER GARDEN	FL		07/25/2024		1,334		6			6		1,340	1,340			
100161358	LAWRENCEVILLE	GA		07/25/2024		744		(2)			(2)		742	742			
100161361	CHARLOTTE	NC		07/25/2024		678		2			2		680	680			
100161362	NASHVILLE	TN		07/25/2024		525		(19)			(19)		506	506			
100161364	TEMECULA	CA		07/25/2024		996		(7)			(7)		989	989			
100161365	MABLETON	GA		07/25/2024		1,527		(15)			(15)		1,512	1,512			
100161369	WENDELL	NC		07/25/2024		785		(13)			(13)		772	772			
100161370	WINTER GARDEN	FL		07/25/2024		1,129		(23)			(23)		1,106	1,106			
100161371	FORNEY	TX		07/25/2024		837		3			3		840	840			
100161372	MYRTLE BEACH	SC		07/25/2024		769		(9)			(9)		760	760			
100161373	STATESVILLE	NC		07/25/2024		457		(7)			(7)		450	450			
100161374	MOORE	SC		07/25/2024		593		(11)			(11)		582	582			
100161375	DAVENPORT	FL		07/25/2024		804		(16)			(16)		788	788			
100161376	HERMITAGE	TN		07/25/2024		935		(14)			(14)		921	921			
100161377	FALLING WATERS	WV		07/25/2024		429		(6)			(6)		423	423			
100161378	WINTER GARDEN	FL		07/25/2024		825		(26)			(26)		799	799			
100161379	AUBURNDALE	FL		07/25/2024		1,926		(55)			(55)		1,871	1,871			
100161381	LONGS	SC		07/25/2024		1,280		1			1		1,281	1,281			
100161383	NEW BRAUNFELS	TX		07/25/2024		924		(9)			(9)		915	915			
100161385	ALBEMARLE	NC		07/25/2024		669		2			2		671	671			
100161386	WINTER GARDEN	FL		07/25/2024		2,930		(35)			(35)		2,895	2,895			
100161387	CONCORD	NC		07/25/2024		3,839		(69)			(69)		3,770	3,770			
100161388	FORNEY	TX		07/25/2024		677		(8)			(8)		669	669			
100161390	FARMERSVILLE	TX		07/25/2024		505		(8)			(8)		497	497			
100161392	KANNAPOLIS	NC		07/25/2024		1,524		(29)			(29)		1,495	1,495			
100161393	GALLATIN	TN		07/25/2024		745		(18)			(18)		727	727			
100161395	PRINCETON	TX		07/25/2024		103,885		(2,756)			(2,756)		101,129	101,129			
100161396	DAYTONA BEACH	FL		07/25/2024		425		(2)			(2)		423	423			
100161397	FORNEY	TX		07/25/2024		636		(12)			(12)		624	624			
100161405	DUNEDIN	FL		07/26/2024		10,709		(64)			(64)		10,645	10,645			
100161406	ATLANTIC BEACH	NC		07/26/2024		786		(15)			(15)		771	771			
100161408	HIALEAH	FL		07/26/2024		3,654		(105)			(105)		3,549	3,549			
100161409	LAKEWOOD RANCH	FL		07/26/2024		4,476		(144)			(144)		4,332	4,332			
100161410	ESCONDIDO	CA		07/26/2024		1,444		(35)			(35)		1,409	1,409			
100161411	BLOOMINGTON	CA		07/26/2024		1,041		(18)			(18)		1,023	1,023			
100161413	PORT RICHEY	FL		07/26/2024		293		(7)			(7)		286	286			
100161417	HOMESTEAD	FL		07/29/2024		1,363		(27)			(27)		1,336	1,336			
100161418	PEMBROKE PINES	FL		07/29/2024		22,241		(250)			(250)		21,991	21,991			
100161420	CUMMING	GA		07/29/2024		1,000		(9)			(9)		991	991			
100161421	LAKESIDE	CA		07/29/2024		2,022		(16)			(16)		2,006	2,006			
100161424	SUMMERVILLE	SC		07/29/2024		483		(6)			(6)		477	477			
100161425	DALLAS	TX		07/29/2024		814		(14)			(14)		800	800			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161427	PHENIX CITY	AL		07/29/2024		514		16			16		530	530			
100161428	MCALLEN	TX		07/29/2024		852		(11)			(11)		841	841			
100161429	REHOBOTH BEACH	DE		07/29/2024		74,156		(1,638)			(1,638)		72,518	72,518			
100161430	PRESCOTT	AZ		07/29/2024		12,399		(59)			(59)		12,340	12,340			
100161432	ARVADA	CO		07/29/2024		1,382		9			9		1,391	1,391			
100161434	GLENDORA	CA		07/29/2024		1,713		(17)			(17)		1,696	1,696			
100161436	HOUSTON	TX		07/29/2024		706		20			20		726	726			
100161437	ROYSE CITY	TX		07/29/2024		689		(17)			(17)		672	672			
100161438	DELAWARE	OH		07/29/2024		785		(9)			(9)		776	776			
100161440	AUBREY	TX		07/29/2024		696		(8)			(8)		688	688			
100161441	CEDAR PARK	TX		07/29/2024		810		(3)			(3)		807	807			
100161443	ROCKY MOUNT	MO		07/30/2024		1,189		(8)			(8)		1,181	1,181			
100161444	ESTERO	FL		07/30/2024		1,495		(35)			(35)		1,460	1,460			
100161445	FORT LAUDERDALE	FL		07/30/2024		1,826		(46)			(46)		1,780	1,780			
100161446	POOLER	GA		07/30/2024		5,126		(72)			(72)		5,054	5,054			
100161447	PLANO	TX		07/30/2024		1,266		(12)			(12)		1,254	1,254			
100161448	BRANDON	FL		07/30/2024		25,547		(67)			(67)		25,480	25,480			
100161449	MERIDIANVILLE	AL		07/30/2024		758		35			35		793	793			
100161450	WENDELL	NC		07/30/2024		665		(6)			(6)		659	659			
100161451	KYLE	TX		07/30/2024		715		(7)			(7)		708	708			
100161452	FORNEY	TX		07/30/2024		704		(12)			(12)		692	692			
100161453	PFLUGERVILLE	TX		07/30/2024		641		(22)			(22)		619	619			
100161454	ROSENBERG	TX		07/30/2024		1,068		18			18		1,086	1,086			
100161455	INDIAN TRAIL	NC		07/30/2024		696		(13)			(13)		683	683			
100161456	OKLAHOMA CITY	OK		07/30/2024		2,282		(45)			(45)		2,237	2,237			
100161457	MARIETTA	GA		07/30/2024		697		(18)			(18)		679	679			
100161458	OVERLAND PARK	KS		07/30/2024		1,892		(53)			(53)		1,839	1,839			
100161459	MARIETTA	GA		07/30/2024		1,472		(25)			(25)		1,447	1,447			
100161460	PANAMA CITY BEACH	FL		07/30/2024		1,048		(29)			(29)		1,019	1,019			
100161461	AUSTIN	TX		07/30/2024		1,431		17			17		1,448	1,448			
100161462	FORT PIERCE	FL		07/30/2024		801		(6)			(6)		795	795			
100161464	ANNA	TX		07/30/2024		1,756		(34)			(34)		1,722	1,722			
100161465	TEMPLE	TX		07/30/2024		778		(25)			(25)		753	753			
100161468	POOLER	GA		07/30/2024		608		(10)			(10)		598	598			
100161469	MISSOULA	MT		07/30/2024		1,726		(8)			(8)		1,718	1,718			
100161470	POOLER	GA		07/30/2024		608		(10)			(10)		598	598			
100161471	LEHIGH ACRES	FL		07/30/2024		680		(25)			(25)		655	655			
100161472	TOMBALL	TX		07/30/2024		586		(12)			(12)		574	574			
100161473	MURFREESBORO	TN		07/30/2024		1,349		(37)			(37)		1,312	1,312			
100161474	IRVINE	CA		07/30/2024		1,665		(36)			(36)		1,629	1,629			
100161476	MELBOURNE	FL		07/30/2024		593		(13)			(13)		580	580			
100161478	COLLINGSWOOD	NJ		07/30/2024		644		(12)			(12)		632	632			
100161479	MARIETTA	GA		07/30/2024		1,599		(25)			(25)		1,574	1,574			
100161482	FORT WORTH	TX		07/30/2024		610		(13)			(13)		597	597			
100161483	PASADENA	TX		07/30/2024		794							794	794			
100161487	LEWISVILLE	TX		07/30/2024		577		(17)			(17)		560	560			
100161488	FLOWER MOUND	TX		07/30/2024		1,541		(49)			(49)		1,492	1,492			
100161490	NEW ORLEANS	LA		07/30/2024		765		(17)			(17)		748	748			
100161491	SAINT GEORGE	UT		07/30/2024		696		(22)			(22)		674	674			
100161492	FORT MYERS BEACH	FL		07/30/2024		217,265		(5,512)			(5,512)		211,753	211,753			
100161494	OAK HARBOR	WA		07/30/2024		912		(16)			(16)		896	896			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161495	WOONSOCKET	RI		07/30/2024		1,073		(14)			(14)		1,059	1,059			
100161496	WILLIAMSBURG	VA		07/30/2024		2,118		(23)			(23)		2,095	2,095			
100161497	TROPHY CLUB	TX		07/30/2024		960		(17)			(17)		943	943			
100161498	PHOENIX	AZ		07/30/2024		867		(20)			(20)		847	847			
100161499	HIAWASSEE	GA		07/30/2024		1,047		(26)			(26)		1,021	1,021			
100161503	FARMINGTON	AR		07/30/2024		12,011		(216)			(216)		11,795	11,795			
100161504	BRIDGEPORT	CT		07/30/2024		1,325		(18)			(18)		1,307	1,307			
100161505	BRIDGEPORT	CT		07/30/2024		868		(13)			(13)		855	855			
100161508	FORT WORTH	TX		07/30/2024		882		(14)			(14)		868	868			
100161510	FRISCO	TX		07/30/2024		1,073		(34)			(34)		1,039	1,039			
100161512	TACOMA	WA		07/30/2024		21,450		(413)			(413)		21,037	21,037			
100161514	DUNEDIN	FL		07/30/2024		808		(19)			(19)		789	789			
100161515	POOLER	GA		07/30/2024		785		(19)			(19)		766	766			
100161516	HORSHAM	PA		07/30/2024		862		(9)			(9)		853	853			
100161517	AUBURN	GA		07/30/2024		1,651		(47)			(47)		1,604	1,604			
100161519	HESPERIA	CA		07/30/2024		703		(8)			(8)		695	695			
100161520	DAVENPORT	FL		07/30/2024		3,827		(98)			(98)		3,729	3,729			
100161521	COVINGTON	GA		07/30/2024		601		(22)			(22)		579	579			
100161523	THOUSAND OAKS	CA		07/30/2024		731		(14)			(14)		717	717			
100161524	MESA	AZ		07/30/2024		1,193		32			32		1,225	1,225			
100161525	DUCK CREEK VILLAGE	UT		07/30/2024		1,176		(35)			(35)		1,141	1,141			
100161526	SAINT GEORGE	UT		07/30/2024		859		(20)			(20)		839	839			
100161527	FORT MYERS	FL		07/30/2024		715		(26)			(26)		689	689			
100161529	BRYAN	TX		07/30/2024		581		(15)			(15)		566	566			
100161530	PAWTUCKET	RI		07/30/2024		976		(17)			(17)		959	959			
100161531	CHULA VISTA	CA		07/30/2024		2,320		(48)			(48)		2,272	2,272			
100161533	MYERSVILLE	MD		07/30/2024		2,724		(66)			(66)		2,658	2,658			
100161538	AUBREY	TX		07/30/2024		679		(21)			(21)		658	658			
100161539	BELGRADE	MT		07/30/2024		4,236		(103)			(103)		4,133	4,133			
100161540	MALDEN	MA		07/30/2024		2,180		(35)			(35)		2,145	2,145			
100161541	TAMPA	FL		07/30/2024		752		(24)			(24)		728	728			
100161542	MERIDIAN	ID		07/30/2024		1,248		73			73		1,321	1,321			
100161547	ATHENS	GA		07/30/2024		844		4			4		848	848			
100161548	LOS ANGELES	CA		07/30/2024		1,275		(26)			(26)		1,249	1,249			
100161549	DURHAM	NC		07/30/2024		926		(21)			(21)		905	905			
100161551	BONNEY LAKE	WA		07/30/2024		4,382		81			81		4,463	4,463			
100161552	FORT WORTH	TX		07/30/2024		681		(18)			(18)		663	663			
100161554	CHICAGO	IL		07/30/2024		1,424		(33)			(33)		1,391	1,391			
100161555	PLANO	TX		07/30/2024		701		(20)			(20)		681	681			
100161556	GLENDALE	AZ		07/30/2024		1,010		(16)			(16)		994	994			
100161557	CELINA	TX		07/30/2024		839		(25)			(25)		814	814			
100161558	PORT SAINT LUCIE	FL		07/30/2024		879		(11)			(11)		868	868			
100161559	PALM COAST	FL		07/30/2024		1,035		(11)			(11)		1,024	1,024			
100161560	COOPER CITY	FL		07/30/2024		782		(21)			(21)		761	761			
100161570	UNITED KINGDOM	GBR		07/29/2024		2,239						(71)	2,168	2,273	104		104
100161572	UNITED KINGDOM	GBR		07/29/2024		489						(16)	473	527	54		54
100161574	UNITED KINGDOM	GBR		07/29/2024		10,921						(408)	10,513	12,377	534	1,330	1,863
100161584	UNITED KINGDOM	GBR		07/29/2024		2,393						(78)	2,315	2,496	181		181
100161586	UNITED KINGDOM	GBR		07/29/2024		843						(28)	815	914	98		98
100161590	UNITED KINGDOM	GBR		07/29/2024		689						(22)	667	706	38		38
100161596	UNITED KINGDOM	GBR		07/29/2024		15,076						(483)	14,593	15,543	951		951

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161622	UNITED KINGDOM	GBR		07/29/2024		440						(14)	426	455	29		29
100161626	UNITED KINGDOM	GBR		07/29/2024		1,055						(34)	1,021	1,101	80		80
100161649	ROTTERDAM	NLD		07/29/2024		772						(44)	728	791	63		63
100161654	GORREDIJK	NLD		07/29/2024		123						(7)	116	123	7		7
100161657	MEPPEL	NLD		07/29/2024		563						(32)	531	568	36		36
100161659	LEEUWARDEN	NLD		07/29/2024		160						(9)	151	162	11		11
100161661	LEEUWARDEN	NLD		07/29/2024		182						(10)	172	184	12		12
100161663	AMSTERDAM	NLD		07/29/2024		1,121						(63)	1,058	1,131	73		73
100161671	SCHIEDAM	NLD		07/29/2024		819						(46)	773	819	46		46
100161678	BREDA	NLD		07/29/2024		438						(24)	414	439	25		25
100161684	FARSUM	NLD		07/29/2024		1,256						(71)	1,185	1,266	81		81
100161691	WESTERVOORT	NLD		07/29/2024		237						(13)	224	238	14		14
100161704	ENGLEWOOD	NJ		07/30/2024		1,177		(33)			(33)		1,144	1,144			
100161705	LAS VEGAS	NV		07/30/2024		1,949		(62)			(62)		1,887	1,887			
100161706	EDGEWATER	FL		07/30/2024		49,043		(676)			(676)		48,367	48,367			
100161707	ORLANDO	FL		07/30/2024		2,795		(82)			(82)		2,713	2,713			
100161708	NEWARK	DE		07/30/2024		584		(14)			(14)		570	570			
100161709	MIAMI	FL		07/30/2024		1,205		(37)			(37)		1,168	1,168			
100161711	CROWN POINT	IN		07/30/2024		11,281		(371)			(371)		10,910	10,910			
100161712	LAS VEGAS	NV		07/30/2024		974		(31)			(31)		943	943			
100161713	ROSEVILLE	CA		07/30/2024		1,455		(16)			(16)		1,439	1,439			
100161715	PEORIA	AZ		07/30/2024		538		(14)			(14)		524	524			
100161716	ELIZABETH	NJ		07/30/2024		1,280		(31)			(31)		1,249	1,249			
100161717	PORT SAINT LUCIE	FL		07/30/2024		832		(31)			(31)		801	801			
100161718	NEWPORT BEACH	CA		07/30/2024		5,260		(160)			(160)		5,100	5,100			
100161719	WINTER GARDEN	FL		07/30/2024		9,508		(203)			(203)		9,305	9,305			
100161720	DUNMORE	PA		07/30/2024		248		(1)			(1)		247	247			
100161721	SETAUKET	NY		07/30/2024		10,379		(155)			(155)		10,224	10,224			
100161722	MOUNT STERLING	OH		07/30/2024		346		(16)			(16)		330	330			
100161727	PALM COAST	FL		07/30/2024		853		(31)			(31)		822	822			
100161728	MONTICELLO	NY		07/30/2024		508		(12)			(12)		496	496			
100161729	LAS VEGAS	NV		07/30/2024		844		(40)			(40)		804	804			
100161730	NEW SMYRNA BEACH	FL		07/30/2024		4,261		(179)			(179)		4,082	4,082			
100161731	FAIRLESS HILLS	PA		07/30/2024		711		(9)			(9)		702	702			
100161734	NEW BRUNSWICK	NJ		07/30/2024		1,052		(5)			(5)		1,047	1,047			
100161735	HIALEAH	FL		07/30/2024		15,460		(487)			(487)		14,973	14,973			
100161736	PINECREST	FL		07/30/2024		10,723		(420)			(420)		10,303	10,303			
100161739	NEW HAVEN	CT		07/30/2024		549		(19)			(19)		530	530			
100161740	DORAL	FL		07/30/2024		1,656		(59)			(59)		1,597	1,597			
100161742	TARZANA	CA		07/30/2024		882		(48)			(48)		834	834			
100161743	HOUSTON	TX		07/30/2024		929		(26)			(26)		903	903			
100161745	NORTHLAKE	TX		07/30/2024		1,624		(45)			(45)		1,579	1,579			
100161747	COCONUT CREEK	FL		07/30/2024		1,658		(99)			(99)		1,559	1,559			
100161748	CLAREMORE	OK		07/30/2024		347		(18)			(18)		329	329			
100161751	BAKERSFIELD	CA		07/30/2024		721		(33)			(33)		688	688			
100161753	HACKETTSTOWN	NJ		07/31/2024		779		(47)			(47)		732	732			
100161754	HACKETTSTOWN	NJ		07/31/2024		797		(45)			(45)		752	752			
100161755	HACKETTSTOWN	NJ		07/31/2024		717		(42)			(42)		675	675			
100161756	BELLPORT	NY		07/31/2024		980		(37)			(37)		943	943			
100161757	FLANDERS	NY		07/31/2024		1,265		(47)			(47)		1,218	1,218			
100161760	HACKETTSTOWN	NJ		07/31/2024		841		(48)			(48)		793	793			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161761	PHILADELPHIA	PA		07/31/2024		589		(26)			(26)		563	563			
100161762	TRENTON	NJ		07/31/2024		488		(23)			(23)		465	465			
100161763	HACKETTSTOWN	NJ		07/31/2024		806		(46)			(46)		760	760			
100161764	HACKETTSTOWN	NJ		07/31/2024		783		(45)			(45)		738	738			
100161765	BRIDGETON	NJ		07/31/2024		317		(14)			(14)		303	303			
100161766	LUSBY	MD		07/31/2024		490		(16)			(16)		474	474			
100161767	TRENTON	NJ		07/31/2024		466		(24)			(24)		442	442			
100161768	MASTIC	NY		07/31/2024		992		(37)			(37)		955	955			
100161769	NEWARK	NJ		07/31/2024		1,298		(28)			(28)		1,270	1,270			
100161770	MONROE	NY		07/31/2024		926		(24)			(24)		902	902			
100161771	TRENTON	NJ		07/31/2024		534		(27)			(27)		507	507			
100161772	BABYLON	NY		07/31/2024		1,130		(42)			(42)		1,088	1,088			
100161774	RIVERHEAD	NY		07/31/2024		1,210		(45)			(45)		1,165	1,165			
100161775	TRENTON	NJ		07/31/2024		435		(21)			(21)		414	414			
100161777	PHILADELPHIA	PA		07/31/2024		807		(26)			(26)		781	781			
100161778	HUNTINGTON STATION	NY		07/31/2024		1,062		(27)			(27)		1,035	1,035			
100161779	CHICAGO HEIGHTS	IL		07/31/2024		251		(5)			(5)		246	246			
100161782	HACKETTSTOWN	NJ		07/31/2024		728		(37)			(37)		691	691			
100161785	SAINT STEPHEN	SC		07/31/2024		598		(19)			(19)		579	579			
100161786	YONKERS	NY		07/31/2024		1,135		(25)			(25)		1,110	1,110			
100161787	LAWRENCE	MA		07/31/2024		1,346		(29)			(29)		1,317	1,317			
100161788	LAUDERDALE LAKES	FL		07/31/2024		964		(17)			(17)		947	947			
100161789	HACKETTSTOWN	NJ		07/31/2024		759		(42)			(42)		717	717			
100161790	NEWARK	NJ		07/31/2024		1,555		(38)			(38)		1,517	1,517			
100161791	PHILADELPHIA	PA		07/31/2024		356		(18)			(18)		338	338			
100161793	SAUK VILLAGE	IL		07/31/2024		260		(4)			(4)		256	256			
100161796	PHILADELPHIA	PA		07/31/2024		560		(16)			(16)		544	544			
100161798	TRENTON	NJ		07/31/2024		301		(14)			(14)		287	287			
100161799	NORCROSS	GA		07/31/2024		3,273		(61)			(61)		3,212	3,212			
100161801	PAYETTE	ID		07/31/2024		858		(33)			(33)		825	825			
100161802	TUNNEL HILL	GA		07/31/2024		610							610	610			
100161803	HACKETTSTOWN	NJ		07/31/2024		710		(39)			(39)		671	671			
100161805	HACKETTSTOWN	NJ		07/31/2024		690		(38)			(38)		652	652			
100161807	THE BRONX	NY		07/31/2024		2,553		(73)			(73)		2,480	2,480			
100161808	NEWBURGH	NY		07/31/2024		612		(15)			(15)		597	597			
100161809	CARBONDALE	PA		07/31/2024		270		(8)			(8)		262	262			
100161810	WASHINGTON	IN		07/31/2024		239		(6)			(6)		233	233			
100161811	POMONA	NY		07/31/2024		1,593		(77)			(77)		1,516	1,516			
100161812	MONTICELLO	NY		07/31/2024		700		(26)			(26)		674	674			
100161813	BOONE	NC		07/31/2024		1,050		(47)			(47)		1,003	1,003			
100161814	ROOSEVELT	NJ		07/31/2024		812		(18)			(18)		794	794			
100161817	ALLENTOWN	PA		07/31/2024		183		(5)			(5)		178	178			
100161818	ZANESVILLE	OH		07/31/2024		239		(5)			(5)		234	234			
100161820	PHILADELPHIA	PA		07/31/2024		314		(8)			(8)		306	306			
100161821	LINDENWOLD	NJ		07/31/2024		354		(9)			(9)		345	345			
100161823	SCRANTON	PA		07/31/2024		542		(18)			(18)		524	524			
100161824	FRANKLIN PARK	IL		07/31/2024		773		(19)			(19)		754	754			
100161825	NEWTON	NJ		07/31/2024		927		(23)			(23)		904	904			
100161827	PHILADELPHIA	PA		07/31/2024		457		3			3		460	460			
100161828	PITTSBURGH	PA		07/31/2024		490		(5)			(5)		485	485			
100161830	TOBYHANNA	PA		07/31/2024		723		(17)			(17)		706	706			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161832	CORINTH	MS		07/31/2024		431		(13)			(13)		418	418			
100161834	TYLER	TX		07/31/2024		290		(7)			(7)		283	283			
100161836	EAST ELMHURST	NY		07/31/2024		1,813		(86)			(86)		1,727	1,727			
100161838	CHICAGO	IL		07/31/2024		723		(20)			(20)		703	703			
100161840	PHILADELPHIA	PA		07/31/2024		330		(6)			(6)		324	324			
100161841	MOUNT ARLINGTON	NJ		07/31/2024		142		(2)			(2)		140	140			
100161842	MORGANTOWN	WV		07/31/2024		522		(10)			(10)		512	512			
100161843	PHILADELPHIA	PA		07/31/2024		273		(3)			(3)		270	270			
100161847	SCOTRUN	PA		07/31/2024		237		(12)			(12)		225	225			
100161848	CHESTER	PA		07/31/2024		207		(4)			(4)		203	203			
100161851	WOODRIDGE	NY		07/31/2024		539		(21)			(21)		518	518			
100161852	ATLANTIC CITY	NJ		07/31/2024		458		(10)			(10)		448	448			
100161855	ALBANY	NY		07/31/2024		274		(2)			(2)		272	272			
100161856	BAY SHORE	NY		07/31/2024		972		(34)			(34)		938	938			
100161857	GARY	IN		07/31/2024		310		(5)			(5)		305	305			
100161858	VERMILION	OH		07/31/2024		305		(4)			(4)		301	301			
100161860	CEDARVILLE	NJ		07/31/2024		489		(12)			(12)		477	477			
100161861	MELBOURNE	FL		07/31/2024		227		(2)			(2)		225	225			
100161862	LOCH SHELDRAKE	NY		07/31/2024		382		(16)			(16)		366	366			
100161863	NAPLES	FL		07/31/2024		893		(21)			(21)		872	872			
100161865	BALTIMORE	MD		07/31/2024		227		(3)			(3)		224	224			
100161866	CLEVELAND	OH		07/31/2024		322		(4)			(4)		318	318			
100161867	HURLEYVILLE	NY		07/31/2024		290		(4)			(4)		286	286			
100161870	LOS ANGELES	CA		07/31/2024		1,306		(48)			(48)		1,258	1,258			
100161871	LAS VEGAS	NV		07/31/2024		4,663		(43)			(43)		4,620	4,620			
100161873	PORTSMOUTH	OH		07/31/2024		505		(13)			(13)		492	492			
100161874	LONG BEACH	CA		07/31/2024		777		(26)			(26)		751	751			
100161877	FRESNO	CA		07/31/2024		574		(18)			(18)		556	556			
100161879	ROCKFORD	IL		07/31/2024		282		(17)			(17)		265	265			
100161882	DECATUR	GA		07/31/2024		603		(8)			(8)		595	595			
100161883	HOUSTON	TX		07/31/2024		581		2			2		583	583			
100161884	LAKEVILLE	MN		07/31/2024		3,830		(80)			(80)		3,750	3,750			
100161885	HOUSTON	TX		07/31/2024		428		(9)			(9)		419	419			
100161886	BALTIMORE	MD		07/31/2024		486		(31)			(31)		455	455			
100161891	LAS VEGAS	NV		07/31/2024		213		4			4		217	217			
100161893	ELKRIDGE	MD		07/31/2024		726		(27)			(27)		699	699			
100161894	ENNIS	TX		07/31/2024		501		(11)			(11)		490	490			
100161897	BAYTOWN	TX		07/31/2024		772		7			7		779	779			
100161898	JURUPA VALLEY	CA		07/31/2024		944		(22)			(22)		922	922			
100161899	AKRON	OH		07/31/2024		279		(11)			(11)		268	268			
100161901	ATLANTA	GA		07/31/2024		602		4			4		606	606			
100161904	BLUE SPRINGS	MO		07/31/2024		826		18			18		844	844			
100161905	KANSAS CITY	MO		07/31/2024		388		4			4		392	392			
100161906	ARLINGTON	TX		07/31/2024		627		(5)			(5)		622	622			
100161908	NORMAN	OK		07/31/2024		595		5			5		600	600			
100161910	HIGH POINT	NC		07/31/2024		561		1			1		562	562			
100161912	FAYETTEVILLE	NC		07/31/2024		260		(21)			(21)		239	239			
100161914	ATLANTA	GA		07/31/2024		440		(2)			(2)		438	438			
100161915	SPRINGFIELD	MA		07/31/2024		117		(9)			(9)		108	108			
100161916	EAST POINT	GA		07/31/2024		541		14			14		555	555			
100161918	TAMPA	FL		07/31/2024		694		(8)			(8)		686	686			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161919	FREDERICK	MD		07/31/2024		559		(5)			(5)		554	554			
100161921	SALT LAKE CITY	UT		07/31/2024		1,068		73			73		1,141	1,141			
100161922	RICHMOND	CA		07/31/2024		1,491		4			4		1,495	1,495			
100161924	SOUTH PASADENA	FL		07/31/2024		161		(8)			(8)		153	153			
100161925	CRANDALL	TX		07/31/2024		457		(15)			(15)		442	442			
100161927	LILLINGTON	NC		07/31/2024		486		(23)			(23)		463	463			
100161928	JACKSON	MI		07/31/2024		188		(14)			(14)		174	174			
100161929	PETERSBURG	VA		07/31/2024		240		(14)			(14)		226	226			
100161932	MODESTO	CA		07/31/2024		816		(3)			(3)		813	813			
100161933	HOUSTON	TX		07/31/2024		2,189		(91)			(91)		2,098	2,098			
100161934	NORTH HILLS	CA		07/31/2024		2,980		(72)			(72)		2,908	2,908			
100161935	LOUISVILLE	KY		07/31/2024		662		(13)			(13)		649	649			
100161936	BURBANK	CA		07/31/2024		2,479		(130)			(130)		2,349	2,349			
100161937	CHICAGO	IL		07/31/2024		524		(1)			(1)		523	523			
100161939	RIVERSIDE	CA		07/31/2024		7,057		(17)			(17)		7,040	7,040			
100161940	THERMAL	CA		07/31/2024		540		(28)			(28)		512	512			
100161941	DUBLIN	OH		07/31/2024		1,004		(48)			(48)		956	956			
100161942	LEHIGH ACRES	FL		07/31/2024		583		(16)			(16)		567	567			
100161943	LOS ANGELES	CA		07/31/2024		546		(13)			(13)		533	533			
100161945	HOQUIAM	WA		07/31/2024		838		(18)			(18)		820	820			
100161947	PORT CHARLOTTE	FL		07/31/2024		1,238		(56)			(56)		1,182	1,182			
100161949	NORTH CHESTERFIELD	VA		07/31/2024		520		(31)			(31)		489	489			
100161951	WALLINGFORD	CT		07/31/2024		343		(13)			(13)		330	330			
100161952	HENDERSON	NV		07/31/2024		803		(45)			(45)		758	758			
100161954	LAKELAND	FL		07/31/2024		567		(30)			(30)		537	537			
100161955	KANSAS CITY	KS		07/31/2024		350		(11)			(11)		339	339			
100161956	AROMAS	CA		07/31/2024		2,986		(29)			(29)		2,957	2,957			
100161957	SAN ANTONIO	TX		07/31/2024		303		(27)			(27)		276	276			
100161959	EL PASO	TX		07/31/2024		513		(28)			(28)		485	485			
100161960	SAN BERNARDINO	CA		07/31/2024		1,266		(58)			(58)		1,208	1,208			
100161962	LOS ANGELES	CA		07/31/2024		2,980		(30)			(30)		2,950	2,950			
100161963	TRACY	CA		07/31/2024		558		(17)			(17)		541	541			
100161965	PALM DESERT	CA		07/31/2024		328		(25)			(25)		303	303			
100161966	AVON	MA		07/31/2024		1,614		(48)			(48)		1,566	1,566			
100161971	PALMDALE	CA		07/31/2024		1,850		(70)			(70)		1,780	1,780			
100161973	LAS VEGAS	NV		07/31/2024		1,043		(25)			(25)		1,018	1,018			
100161974	PALMDALE	CA		07/31/2024		850		(22)			(22)		828	828			
100161975	TAMPA	FL		07/31/2024		835		(33)			(33)		802	802			
100161976	ROWLETT	TX		07/31/2024		1,000		(16)			(16)		984	984			
100161977	BASTROP	TX		07/31/2024		706		(45)			(45)		661	661			
100161978	DALLAS	TX		07/31/2024		550		(25)			(25)		525	525			
100161979	CINCINNATI	OH		07/31/2024		359		(28)			(28)		331	331			
100161980	CANTON	MI		07/31/2024		2,616		(91)			(91)		2,525	2,525			
100161982	AUBREY	TX		07/31/2024		661		(26)			(26)		635	635			
100161983	MIRAMAR BEACH	FL		07/31/2024		410		(18)			(18)		392	392			
100161985	VIRGINIA BEACH	VA		07/31/2024		503		(5)			(5)		498	498			
100161986	SUNRISE	FL		07/31/2024		233		(12)			(12)		221	221			
100161987	WADING RIVER	NY		07/31/2024		1,075		(57)			(57)		1,018	1,018			
100161989	CHICAGO	IL		07/31/2024		920		7			7		927	927			
100161991	KEY LARGO	FL		07/31/2024		743		(30)			(30)		713	713			
100161993	MIAMI	FL		07/31/2024		474		(37)			(37)		437	437			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161994	KENNEBUNKPORT	ME		07/31/2024		3,185		(32)			(32)		3,153	3,153			
100161996	LAS VEGAS	NV		07/31/2024		671		(38)			(38)		633	633			
100161999	TUCSON	AZ		07/31/2024		530		(37)			(37)		493	493			
100162000	FAR ROCKAWAY	NY		07/31/2024		1,519		3			3		1,522	1,522			
100162001	CANTON	GA		07/31/2024		617		(40)			(40)		577	577			
100162003	MIAMI	FL		07/31/2024		3,080		(32)			(32)		3,048	3,048			
100162004	LOS ANGELES	CA		07/31/2024		1,494		(54)			(54)		1,440	1,440			
100162006	COLTON	CA		07/31/2024		767		(21)			(21)		746	746			
100162009	WILMINGTON	NC		07/31/2024		529		(26)			(26)		503	503			
100162010	BALTIMORE	MD		07/31/2024		413		(21)			(21)		392	392			
100162011	CARBONDALE	IL		07/31/2024		289		(17)			(17)		272	272			
100162012	SEMINOLE	FL		07/31/2024		817		(38)			(38)		779	779			
100162014	PHOENIX	AZ		07/31/2024		1,187		(32)			(32)		1,155	1,155			
100162015	BAITING HOLLOW	NY		07/31/2024		1,704		(54)			(54)		1,650	1,650			
100162016	WALTERBORO	SC		07/31/2024		277		(10)			(10)		267	267			
100162018	BAKERSFIELD	CA		07/31/2024		1,766		(84)			(84)		1,682	1,682			
100162020	TRUCKEE	CA		07/31/2024		975		(24)			(24)		951	951			
100162022	GLENDALE	AZ		07/31/2024		711		(36)			(36)		675	675			
100162023	LAS VEGAS	NV		07/31/2024		1,057		(43)			(43)		1,014	1,014			
100162024	VALRICO	FL		07/31/2024		645		(22)			(22)		623	623			
100162025	SAN DIEGO	CA		07/31/2024		2,590		(50)			(50)		2,540	2,540			
100162026	HAMPTON	VA		07/31/2024		364		(16)			(16)		348	348			
100162027	ELMHURST	NY		07/31/2024		983		(66)			(66)		917	917			
100162029	KISSIMMEE	FL		07/31/2024		316		(5)			(5)		311	311			
100162030	PALM CITY	FL		07/31/2024		2,480		(33)			(33)		2,447	2,447			
100162032	HOUSTON	TX		07/31/2024		1,710		(69)			(69)		1,641	1,641			
100162035	HENDERSON	NV		07/31/2024		1,507		(52)			(52)		1,455	1,455			
100162036	WOODBURY	MN		07/31/2024		570		(15)			(15)		555	555			
100162039	LAS VEGAS	NV		07/31/2024		615		(28)			(28)		587	587			
100162040	SAN DIEGO	CA		07/31/2024		1,147		(62)			(62)		1,085	1,085			
100162042	MIAMI	FL		07/31/2024		1,056		(43)			(43)		1,013	1,013			
100162043	BALTIMORE	MD		07/31/2024		495		(13)			(13)		482	482			
100162044	MIAMI	FL		07/31/2024		1,356		(38)			(38)		1,318	1,318			
100162045	BONSALL	CA		07/31/2024		3,041		(166)			(166)		2,875	2,875			
100162046	TRACY	CA		07/31/2024		1,691		(98)			(98)		1,593	1,593			
100162047	STOCKBRIDGE	GA		07/31/2024		855		(38)			(38)		817	817			
100162048	PARK CITY	UT		07/31/2024		1,449		(45)			(45)		1,404	1,404			
100162049	PALM BEACH GARDENS	FL		07/31/2024		2,101		(49)			(49)		2,052	2,052			
100162050	LAS VEGAS	NV		07/31/2024		1,273		(76)			(76)		1,197	1,197			
100162051	LINCOLN	CA		07/31/2024		1,237		(29)			(29)		1,208	1,208			
100162052	PALM BAY	FL		07/31/2024		460		(43)			(43)		417	417			
100162053	ROTONDA WEST	FL		07/31/2024		724		(41)			(41)		683	683			
100162058	HOLLYWOOD	FL		07/31/2024		354		(11)			(11)		343	343			
100162061	AUGUSTA	GA		07/31/2024		571		(48)			(48)		523	523			
100162063	PARKLAND	FL		07/31/2024		5,492		(119)			(119)		5,373	5,373			
100162065	PORT HUENEME	CA		07/31/2024		2,253		(84)			(84)		2,169	2,169			
100162066	CLEARWATER	FL		07/31/2024		1,105		(25)			(25)		1,080	1,080			
100162067	NEW SMYRNA BEACH	FL		07/31/2024		3,555		(50)			(50)		3,505	3,505			
100162068	MODESTO	CA		07/31/2024		778		(20)			(20)		758	758			
100162069	PINOLE	CA		07/31/2024		897		(36)			(36)		861	861			
100162072	THE HILLS	TX		07/31/2024		2,364		(93)			(93)		2,271	2,271			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162075	PAHOA	HI		07/31/2024		539		(1)			(1)		538	538			
100162077	WILSON	NC		07/31/2024		371		(9)			(9)		362	362			
100162079	MIAMI	FL		07/31/2024		1,538		(36)			(36)		1,502	1,502			
100162080	KIHEI	HI		07/31/2024		1,007		(23)			(23)		984	984			
100162081	CLAYTON	NC		07/31/2024		827		(52)			(52)		775	775			
100162082	GLENDALE	CA		07/31/2024		4,536		(160)			(160)		4,376	4,376			
100162083	AUGUSTA	GA		07/31/2024		359		(11)			(11)		348	348			
100162085	SAN DIEGO	CA		07/31/2024		375		(7)			(7)		368	368			
100162088	EDGEWATER	NJ		07/31/2024		1,884		(66)			(66)		1,818	1,818			
100162089	BROOKLYN	NY		07/31/2024		1,387		(38)			(38)		1,349	1,349			
100162090	LAS VEGAS	NV		07/31/2024		818		(45)			(45)		773	773			
100162093	LAKE HAVASU CITY	AZ		07/31/2024		1,132		(26)			(26)		1,106	1,106			
100162095	SANFORD	FL		07/31/2024		8,658		(316)			(316)		8,342	8,342			
100162096	RIO VISTA	CA		07/31/2024		562		(31)			(31)		531	531			
100162097	HENDERSON	NV		07/31/2024		1,423		(70)			(70)		1,353	1,353			
100162098	BROOKLYN	NY		07/31/2024		1,074		(46)			(46)		1,028	1,028			
100162247	ANCHORAGE	AK		09/06/2024		13,644		(440)			(440)		13,204	13,204			
100162249	MIAMI GARDENS	FL		09/06/2024		876		(5)			(5)		871	871			
100162252	WESTMINSTER	CO		09/06/2024		616		(19)			(19)		597	597			
100162253	NORTH LAS VEGAS	NV		09/06/2024		579		(23)			(23)		556	556			
100162254	CAVE CREEK	AZ		09/06/2024		2,645		(8)			(8)		2,637	2,637			
100162255	HOLLADAY	UT		09/06/2024		3,090		(85)			(85)		3,005	3,005			
100162256	CYPRESS	TX		09/06/2024		692		(40)			(40)		652	652			
100162258	OCEANSIDE	CA		09/06/2024		1,718		(41)			(41)		1,677	1,677			
100162260	PUNTA GORDA	FL		09/06/2024		756		(9)			(9)		747	747			
100162261	EAGLE POINT	OR		09/06/2024		1,026		(15)			(15)		1,011	1,011			
100162262	NEW BRAUNFELS	TX		09/06/2024		764		(40)			(40)		724	724			
100162263	WELLINGTON	FL		09/06/2024		1,356		(40)			(40)		1,316	1,316			
100162264	CHARLOTTESVILLE	VA		09/06/2024		1,405		(22)			(22)		1,383	1,383			
100162265	HUTTO	TX		09/06/2024		710		(26)			(26)		684	684			
100162266	OVERLAND PARK	KS		09/06/2024		435		(24)			(24)		411	411			
100162269	SAN DIEGO	CA		09/06/2024		7,045		(10)			(10)		7,035	7,035			
100162270	OAK LAWN	IL		09/06/2024		10,061		(454)			(454)		9,607	9,607			
100162272	RICHARDSON	TX		09/06/2024		494		(11)			(11)		483	483			
100162273	RENTON	WA		09/06/2024		651		(17)			(17)		634	634			
100162274	MIAMI GARDENS	FL		09/06/2024		1,276		(26)			(26)		1,250	1,250			
100162275	WILMINGTON	NC		09/06/2024		623		(43)			(43)		580	580			
100162276	PENNSAUKEN	NJ		09/06/2024		27,908		(935)			(935)		26,973	26,973			
100162280	FRISCO	TX		09/06/2024		16,727		(231)			(231)		16,496	16,496			
100162281	TROY	TX		09/06/2024		509		(45)			(45)		464	464			
100162284	CARENCRO	LA		09/06/2024		298		(8)			(8)		290	290			
100162286	STAFFORD	VA		09/06/2024		4,310		(251)			(251)		4,059	4,059			
100162288	SAN ANTONIO	FL		09/06/2024		1,844		(97)			(97)		1,747	1,747			
100162291	JARRELL	TX		09/06/2024		1,211		(71)			(71)		1,140	1,140			
100162293	NASHVILLE	TN		09/06/2024		522		(33)			(33)		489	489			
100162294	BOYNTON BEACH	FL		09/06/2024		475		(26)			(26)		449	449			
100162296	DULUTH	GA		09/06/2024		998		(37)			(37)		961	961			
100162297	TEMPLE	TX		09/06/2024		491		(48)			(48)		443	443			
100162300	PRYOR	OK		09/06/2024		674		(38)			(38)		636	636			
100162301	PHILADELPHIA	PA		09/06/2024		353		(30)			(30)		323	323			
100162302	FORSYTH	GA		09/06/2024		391		(25)			(25)		366	366			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162305	BRENTWOOD	CA		08/05/2024		2,509		(54)			(54)		2,455	2,455			
100162306	WILLIAMSTON	MI		08/05/2024		32,423		(678)			(678)		31,745	31,745			
100162307	TEMECULA	CA		08/05/2024		3,591		(54)			(54)		3,537	3,537			
100162311	PHELAN	CA		08/05/2024		4,640		(86)			(86)		4,554	4,554			
100162313	MANASSAS	VA		08/05/2024		512		(31)			(31)		481	481			
100162314	BOCA RATON	FL		08/05/2024		227		(3)			(3)		224	224			
100162315	LILBURN	GA		08/05/2024		749		(17)			(17)		732	732			
100162316	MESQUITE	TX		08/05/2024		577		(7)			(7)		570	570			
100162317	ATLANTA	GA		08/05/2024		2,469		(50)			(50)		2,419	2,419			
100162318	SHAFTER	CA		08/05/2024		598		(18)			(18)		580	580			
100162319	MIAMI GARDENS	FL		08/05/2024		1,439		(64)			(64)		1,375	1,375			
100162322	CALEXICO	CA		08/06/2024		622		(7)			(7)		615	615			
100162323	VISALIA	CA		08/06/2024		417		(6)			(6)		411	411			
100162324	MIAMI	FL		08/06/2024		1,091		(18)			(18)		1,073	1,073			
100162325	CASTLE ROCK	CO		08/06/2024		847		(20)			(20)		827	827			
100162326	SALT LAKE CITY	UT		08/06/2024		1,395		(30)			(30)		1,365	1,365			
100162328	PETALUMA	CA		08/06/2024		2,755		(35)			(35)		2,720	2,720			
100162329	SAN BERNARDINO	CA		08/06/2024		427		(16)			(16)		411	411			
100162331	EDWARDS	CO		08/06/2024		331		(8)			(8)		323	323			
100162332	ALLYN	WA		08/06/2024		376		(11)			(11)		365	365			
100162334	TUCSON	AZ		08/06/2024		507		(12)			(12)		495	495			
100162336	LYMAN	SC		08/06/2024		1,177		(37)			(37)		1,140	1,140			
100162337	SURPRISE	AZ		08/06/2024		455		(13)			(13)		442	442			
100162339	KEAAU	HI		08/06/2024		576		(27)			(27)		549	549			
100162341	GOLD CANYON	AZ		08/06/2024		2,235		(56)			(56)		2,179	2,179			
100162342	LAS VEGAS	NV		08/06/2024		555		(16)			(16)		539	539			
100162343	CLAYMONT	DE		08/06/2024		413		(18)			(18)		395	395			
100162344	PANORAMA CITY	CA		08/06/2024		806		(23)			(23)		783	783			
100162345	PALM CITY	FL		08/06/2024		1,017		(37)			(37)		980	980			
100162346	BRADENTON	FL		08/06/2024		648		(20)			(20)		628	628			
100162349	PRAIRIE VILLAGE	KS		08/06/2024		700		(17)			(17)		683	683			
100162351	BRYANS ROAD	MD		08/06/2024		457		(22)			(22)		435	435			
100162352	BRENTWOOD	CA		08/06/2024		419		(8)			(8)		411	411			
100162354	KILLEEN	TX		08/06/2024		272		(11)			(11)		261	261			
100162355	SOUTH ELGIN	IL		08/06/2024		605		(8)			(8)		597	597			
100162356	PORTLAND	OR		08/06/2024		1,003		(23)			(23)		980	980			
100162357	SPRING	TX		08/06/2024		809		(36)			(36)		773	773			
100162473	PLACERVILLE	CA		08/07/2024		1,655		(44)			(44)		1,611	1,611			
100162474	CRESSKILL	NJ		08/07/2024		1,971		(56)			(56)		1,915	1,915			
100162475	COACHELLA	CA		08/07/2024		1,389		(61)			(61)		1,328	1,328			
100162476	PLACERVILLE	CA		08/07/2024		648		(13)			(13)		635	635			
100162478	GARLAND	TX		08/07/2024		15,615		(583)			(583)		15,032	15,032			
100162479	WORCESTER	MA		08/07/2024		1,827		(48)			(48)		1,779	1,779			
100162480	ROSEVILLE	CA		08/07/2024		725		(23)			(23)		702	702			
100162481	NORWALK	CA		08/07/2024		1,246		(40)			(40)		1,206	1,206			
100162482	SANTA BARBARA	CA		08/07/2024		3,268		(114)			(114)		3,154	3,154			
100162483	WOODLAND HILLS	CA		08/07/2024		22,050		(623)			(623)		21,427	21,427			
100162484	OCALA	FL		08/07/2024		747		(4)			(4)		743	743			
100162487	COACHELLA	CA		08/07/2024		552		(26)			(26)		526	526			
100162499	SCOTTSDALE	AZ		08/12/2024		853		(22)			(22)		831	831			
100162501	PUNTA GORDA	FL		08/12/2024		1,440		(12)			(12)		1,428	1,428			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162504	WOODRUFF	SC		08/12/2024		943		(10)			(10)		933	933			
100162505	SOUTH OGDEN	UT		08/12/2024		985		(2)			(2)		983	983			
100162506	ANGEL FIRE	NM		08/12/2024		965		(22)			(22)		943	943			
100162507	LAS VEGAS	NV		08/12/2024		864		(8)			(8)		856	856			
100162508	KEY LARGO	FL		08/12/2024		1,372		(19)			(19)		1,353	1,353			
100162509	LEONIA	NJ		08/12/2024		2,226		(26)			(26)		2,200	2,200			
100162510	NEW SMYRNA BEACH	FL		08/12/2024		1,980		(10)			(10)		1,970	1,970			
100162513	BEAVER FALLS	PA		08/12/2024		431		1			1		432	432			
100162514	STOCKTON	CA		08/12/2024		801		(22)			(22)		779	779			
100162515	WILTON MANORS	FL		08/12/2024		78,139		(1,625)			(1,625)		76,514	76,514			
100162516	SARASOTA	FL		08/12/2024		1,087		(23)			(23)		1,064	1,064			
100162517	SAVANNAH	GA		08/12/2024		601		(17)			(17)		584	584			
100162518	LEHIGH ACRES	FL		08/12/2024		854		(16)			(16)		838	838			
100162519	GREELEY	CO		08/12/2024		944		(21)			(21)		923	923			
100162523	MIRAMAR BEACH	FL		08/12/2024		1,238		(17)			(17)		1,221	1,221			
100162524	LANCASTER	TX		08/12/2024		572		(7)			(7)		565	565			
100162525	TOBYHANNA	PA		08/12/2024		666		(13)			(13)		653	653			
100162526	NORCROSS	GA		08/12/2024		861		(13)			(13)		848	848			
100162528	VIRGINIA BEACH	VA		08/12/2024		553		(1)			(1)		552	552			
100162529	MARYSVILLE	WA		08/12/2024		1,344		(3)			(3)		1,341	1,341			
100162530	PUYALLUP	WA		08/12/2024		4,385		(15)			(15)		4,370	4,370			
100162531	SEVIERVILLE	TN		08/12/2024		1,460							1,460	1,460			
100162532	RICHMOND	VA		08/12/2024		990		(22)			(22)		968	968			
100162535	SAN FRANCISCO	CA		08/12/2024		2,554		(5)			(5)		2,549	2,549			
100162536	BURNEY	CA		08/12/2024		954		(16)			(16)		938	938			
100162539	WHTFD	CT		08/12/2024		1,136		(18)			(18)		1,118	1,118			
100162541	BEAVERTON	OR		08/12/2024		1,150		(16)			(16)		1,134	1,134			
100162542	ISELIN	NJ		08/12/2024		1,347		(28)			(28)		1,319	1,319			
100162545	COLLEGE STATION	TX		08/12/2024		690		(10)			(10)		680	680			
100162546	SEATTLE	WA		08/12/2024		600		(5)			(5)		595	595			
100162547	FORT WORTH	TX		08/12/2024		1,145		(22)			(22)		1,123	1,123			
100162548	DURHAM	NC		08/12/2024		839		(12)			(12)		827	827			
100162550	INGLEWOOD	CA		08/12/2024		1,865		(18)			(18)		1,847	1,847			
100162552	RALEIGH	NC		08/12/2024		950		(11)			(11)		939	939			
100162553	CARLISLE	PA		08/12/2024		821		(16)			(16)		805	805			
100162556	PORTLAND	OR		08/12/2024		2,082		(21)			(21)		2,061	2,061			
100162557	CALDWELL	ID		08/12/2024		631		(11)			(11)		620	620			
100162558	MANOR	TX		08/12/2024		908		(2)			(2)		906	906			
100162559	PAYSON	AZ		08/12/2024		36,673		(855)			(855)		35,818	35,818			
100162561	TURLOCK	CA		08/12/2024		1,449		(18)			(18)		1,431	1,431			
100162562	SAVANNAH	GA		08/12/2024		2,300		3			3		2,303	2,303			
100162564	SOUTHBURY	CT		08/12/2024		459		(8)			(8)		451	451			
100162565	CARRABELLE	FL		08/12/2024		712		(7)			(7)		705	705			
100162566	FREDERICK	MD		08/12/2024		697		(4)			(4)		693	693			
100162567	JOHNSTOWN	OH		08/12/2024		751		(15)			(15)		736	736			
100162569	KANSAS CITY	MO		08/12/2024		1,525		(16)			(16)		1,509	1,509			
100162570	TUCSON	AZ		08/12/2024		814		(9)			(9)		805	805			
100162571	MISSION VIEJO	CA		08/12/2024		2,004		(34)			(34)		1,970	1,970			
100162572	ORLANDO	FL		08/12/2024		672		(7)			(7)		665	665			
100162573	DAYTON	OH		08/12/2024		688		(2)			(2)		686	686			
100162574	ALLENTOWN	PA		08/12/2024		8,180		(180)			(180)		8,000	8,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162575	PHOENIX	AZ		08/12/2024		675		(7)			(7)		668	668			
100162576	CHARLOTTE	NC		08/12/2024		29,816		(293)			(293)		29,523	29,523			
100162577	YOUNGSVILLE	LA		08/12/2024		590		9			9		599	599			
100162578	LOUISVILLE	KY		08/12/2024		1,003		(21)			(21)		982	982			
100162579	ATHENS	TX		08/12/2024		874		(13)			(13)		861	861			
100162581	LANTANA	TX		08/12/2024		2,597		(44)			(44)		2,553	2,553			
100162582	BUFORD	GA		08/12/2024		1,209		(23)			(23)		1,186	1,186			
100162583	HALTOM CITY	TX		08/12/2024		757		(9)			(9)		748	748			
100162584	ST PETERSBURG	FL		08/12/2024		1,134		(16)			(16)		1,118	1,118			
100162586	ROCKDALE	TX		08/12/2024		504		11			11		515	515			
100162587	HOUSTON	TX		08/12/2024		1,037		(3)			(3)		1,034	1,034			
100162588	ANCHORAGE	AK		08/12/2024		635		(15)			(15)		620	620			
100162590	FREEPORT	TX		08/12/2024		736		(15)			(15)		721	721			
100162592	DAWSONVILLE	GA		08/12/2024		1,851		(20)			(20)		1,831	1,831			
100162593	MARS HILL	NC		08/12/2024		1,336		(21)			(21)		1,315	1,315			
100162595	MANCHESTER	NH		08/12/2024		1,454		(11)			(11)		1,443	1,443			
100162596	TAVERNIER	FL		08/12/2024		1,901		(44)			(44)		1,857	1,857			
100162598	RIVERSIDE	CA		08/12/2024		1,154		(19)			(19)		1,135	1,135			
100162599	PEORIA	AZ		08/12/2024		5,516		(102)			(102)		5,414	5,414			
100162600	HILTON HEAD ISLAND	SC		08/12/2024		830		(19)			(19)		811	811			
100162601	SUWANEE	GA		08/12/2024		701		(16)			(16)		685	685			
100162602	HILLIARD	OH		08/12/2024		679		(9)			(9)		670	670			
100162604	SHAWNEE	OK		08/12/2024		509		(2)			(2)		507	507			
100162606	RANSON	WV		08/12/2024		700		(17)			(17)		683	683			
100162607	NASHVILLE	TN		08/12/2024		846		(16)			(16)		830	830			
100162608	FORT WORTH	TX		08/12/2024		1,033		26			26		1,059	1,059			
100162609	NASHVILLE	TN		08/12/2024		837		(16)			(16)		821	821			
100162612	FELTON	DE		08/12/2024		713		(10)			(10)		703	703			
100162614	WOODBURY	MN		08/12/2024		674		(17)			(17)		657	657			
100162616	ORANGE BEACH	AL		08/12/2024		2,108		56			56		2,164	2,164			
100162617	PHOENIX	AZ		08/12/2024		1,312		45			45		1,357	1,357			
100162618	KISSIMMEE	FL		08/12/2024		921		(15)			(15)		906	906			
100162621	KATY	TX		08/12/2024		773		21			21		794	794			
100162624	OCOEE	FL		08/12/2024		1,338		(31)			(31)		1,307	1,307			
100162625	FAIRMOUNT HEIGHTS	MD		08/12/2024		842		(17)			(17)		825	825			
100162628	DALLAS	TX		08/12/2024		673		(13)			(13)		660	660			
100162629	EULESS	TX		08/12/2024		4,081		(110)			(110)		3,971	3,971			
100162630	FORNEY	TX		08/12/2024		691		(13)			(13)		678	678			
100162631	LAKE HAMILTON	FL		08/12/2024		1,054		(12)			(12)		1,042	1,042			
100162632	BRIDGEWATER	NJ		08/12/2024		1,271		(23)			(23)		1,248	1,248			
100162633	CHANTILLY	VA		08/12/2024		1,165		(29)			(29)		1,136	1,136			
100162634	NASHVILLE	TN		08/12/2024		974		(6)			(6)		968	968			
100162635	NORTH BRUNSWICK	NJ		08/12/2024		691		(18)			(18)		673	673			
100162636	GAITHERSBURG	MD		08/12/2024		41,921		(822)			(822)		41,099	41,099			
100162637	LOGANVILLE	GA		08/12/2024		1,127		24			24		1,151	1,151			
100162638	CHARLOTTE	NC		08/12/2024		346		(5)			(5)		341	341			
100162639	JOHNS ISLAND	SC		08/12/2024		859		(13)			(13)		846	846			
100162640	PANAMA CITY BEACH	FL		08/12/2024		1,020		(17)			(17)		1,003	1,003			
100162641	ROSHARON	TX		08/12/2024		624		18			18		642	642			
100162642	CHANDLER	TX		08/12/2024		642		31			31		673	673			
100162643	WESLEY CHAPEL	FL		08/12/2024		784		(26)			(26)		758	758			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162644	KATY	TX		08/12/2024		1,170		7			7		1,177	1,177			
100162645	NEW BRAUNFELS	TX		08/12/2024		705		33			33		738	738			
100162647	NEW BRAUNFELS	TX		08/12/2024		693		30			30		723	723			
100162648	BARTLESVILLE	OK		08/12/2024		624		20			20		644	644			
100162649	BUFORD	GA		08/12/2024		1,000		22			22		1,022	1,022			
100162650	DAHLONEGA	GA		08/12/2024		889		18			18		907	907			
100162651	CLINTON	MD		08/12/2024		1,122		23			23		1,145	1,145			
100162652	ORANGE BEACH	AL		08/12/2024		99,652		5,482			5,482		105,134	105,134			
100162653	LAND O LAKES	FL		08/12/2024		765		(5)			(5)		760	760			
100162654	BREINIGSVILLE	PA		08/12/2024		1,233		49			49		1,282	1,282			
100162655	RICHMOND	TX		08/12/2024		1,366		41			41		1,407	1,407			
100162656	FORT WORTH	TX		08/12/2024		3,579		80			80		3,659	3,659			
100162657	CAPE CORAL	FL		08/12/2024		1,076		49			49		1,125	1,125			
100162658	BREINIGSVILLE	PA		08/12/2024		1,027		28			28		1,055	1,055			
100162659	HOUSTON	TX		08/12/2024		2,921		57			57		2,978	2,978			
100162660	PLAINFIELD	IL		08/12/2024		2,923		64			64		2,987	2,987			
100162661	SARATOGA SPRINGS	UT		08/12/2024		1,598		52			52		1,650	1,650			
100162662	WASHINGTON	UT		08/12/2024		1,257		35			35		1,292	1,292			
100162663	MILLVILLE	DE		08/12/2024		896		7			7		903	903			
100162664	OCALA	FL		08/12/2024		692		34			34		726	726			
100162665	NORTH LAS VEGAS	NV		08/12/2024		1,031		27			27		1,058	1,058			
100162667	MERCED	CA		08/12/2024		3,678		67			67		3,745	3,745			
100162668	LAND O LAKES	FL		08/12/2024		657		(16)			(16)		641	641			
100162669	BREMERTON	WA		08/12/2024		1,186		30			30		1,216	1,216			
100162671	FORT WORTH	TX		08/12/2024		952		16			16		968	968			
100162672	FORTH WORTH	TX		08/12/2024		1,063		24			24		1,087	1,087			
100162673	FORT WORTH	TX		08/12/2024		1,057		24			24		1,081	1,081			
100162674	SARATOGA SPRINGS	UT		08/12/2024		1,838		27			27		1,865	1,865			
100162675	SAINT AUGUSTINE	FL		08/12/2024		674		18			18		692	692			
100162676	MIDLAND	TX		08/12/2024		759		(17)			(17)		742	742			
100162677	WESLEY CHAPEL	FL		08/12/2024		886		(13)			(13)		873	873			
100162678	BULVERDE	TX		08/12/2024		852		20			20		872	872			
100162679	NORTH FORT MYERS	FL		08/12/2024		1,301		45			45		1,346	1,346			
100162680	WASHINGTON	UT		08/12/2024		1,453		30			30		1,483	1,483			
100162682	GRETNA	NE		08/12/2024		1,768		54			54		1,822	1,822			
100162684	KYLE	TX		08/12/2024		664		(16)			(16)		648	648			
100162685	CAPE CORAL	FL		08/12/2024		881		18			18		899	899			
100162686	NORTH LAS VEGAS	NV		08/12/2024		860		(1)			(1)		859	859			
100162687	VALDOSTA	GA		08/12/2024		833		11			11		844	844			
100162688	ANKENY	IA		08/12/2024		1,237		17			17		1,254	1,254			
100162689	NORTH FORT MYERS	FL		08/12/2024		807		20			20		827	827			
100162690	SURF CITY	NC		08/12/2024		168		4			4		172	172			
100162691	RICHMOND	TX		08/12/2024		752		10			10		762	762			
100162692	SOUTH BEACH	OR		08/12/2024		1,000		(23)			(23)		977	977			
100162694	EAGLE	ID		08/12/2024		988		6			6		994	994			
100162695	MONTE VISTA	CO		08/12/2024		289,260		(9,030)			(9,030)		280,230	280,230			
100162696	FORT WORTH	TX		08/12/2024		996		11			11		1,007	1,007			
100162698	DALLAS	GA		08/12/2024		968		20			20		988	988			
100162699	ARNOLD	CA		08/12/2024		1,078		(26)			(26)		1,052	1,052			
100162700	PENDERGRASS	GA		08/12/2024		1,280		8			8		1,288	1,288			
100162702	ATLANTA	GA		08/12/2024		502		(6)			(6)		496	496			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162705	LIBERTY HILL	TX		08/12/2024		851		(6)			(6)		845	845			
100162708	LITTLE ROCK	AR		08/12/2024		572		(14)			(14)		558	558			
100162710	RUSKIN	FL		08/12/2024		675		(10)			(10)		665	665			
100162711	LAND O LAKES	FL		08/12/2024		804		3			3		807	807			
100162712	MARICOPA	AZ		08/12/2024		1,081		15			15		1,096	1,096			
100162713	DALLAS	TX		08/12/2024		1,885		(40)			(40)		1,845	1,845			
100162714	VENICE	FL		08/12/2024		749		(13)			(13)		736	736			
100162715	MADISON	AL		08/12/2024		4,035		37			37		4,072	4,072			
100162716	MADISON	AL		08/12/2024		899		34			34		933	933			
100162717	DALLAS	GA		08/12/2024		1,060		43			43		1,103	1,103			
100162718	SAN ANTONIO	FL		08/12/2024		968		39			39		1,007	1,007			
100162719	PENDERGRASS	GA		08/12/2024		855		22			22		877	877			
100162721	PENDERGRASS	GA		08/12/2024		783		5			5		788	788			
100162722	ALBANY	OR		08/12/2024		4,440		(105)			(105)		4,335	4,335			
100162723	LAND O LAKES	FL		08/12/2024		28,422		(877)			(877)		27,545	27,545			
100162724	MADISON	AL		08/12/2024		743		11			11		754	754			
100162725	KYLE	TX		08/12/2024		943		41			41		984	984			
100162726	ZEPHYRHILLS	FL		08/12/2024		664		35			35		699	699			
100162727	PENDERGRASS	GA		08/12/2024		736		9			9		745	745			
100162728	SILVER SPRING	MD		08/12/2024		908		(18)			(18)		890	890			
100162731	MURRIETA	CA		08/12/2024		1,210		(21)			(21)		1,189	1,189			
100162732	OCEAN CITY	MD		08/12/2024		718		(11)			(11)		707	707			
100162733	FAYETTEVILLE	AR		08/12/2024		910		(22)			(22)		888	888			
100162734	BERNARDSVILLE	NJ		08/12/2024		1,133		(22)			(22)		1,111	1,111			
100162735	MCDONOUGH	GA		08/12/2024		12,788		(283)			(283)		12,505	12,505			
100162736	BIRMINGHAM	AL		08/12/2024		1,108		(17)			(17)		1,091	1,091			
100162737	BAKERSFIELD	CA		08/12/2024		1,005		(13)			(13)		992	992			
100162739	OCALA	FL		08/12/2024		578		(17)			(17)		561	561			
100162740	BOSTON	MA		08/12/2024		1,168		(15)			(15)		1,153	1,153			
100162741	TERRE HAUTE	IN		08/12/2024		771		(20)			(20)		751	751			
100162742	WIND GAP	PA		08/12/2024		698		(14)			(14)		684	684			
100162743	HAMPSHIRE	IL		08/12/2024		2,980		41			41		3,021	3,021			
100162745	MIDLOTHIAN	TX		08/12/2024		758		(15)			(15)		743	743			
100162746	DEER PARK	IL		08/12/2024		1,868		(37)			(37)		1,831	1,831			
100162747	HOPE	ME		08/12/2024		1,197		(33)			(33)		1,164	1,164			
100162748	SAN DIEGO	CA		08/12/2024		897		(21)			(21)		876	876			
100162749	ALBANY	OR		08/12/2024		958		(26)			(26)		932	932			
100162750	RICHMOND	CA		08/12/2024		1,204		(21)			(21)		1,183	1,183			
100162752	FLORISSANT	CO		08/12/2024		740		(18)			(18)		722	722			
100162753	STOCKTON	CA		08/12/2024		964		(21)			(21)		943	943			
100162755	HILLSDALE	MI		08/12/2024		962		(14)			(14)		948	948			
100162756	ORLANDO	FL		08/12/2024		45,831		(492)			(492)		45,339	45,339			
100162760	LAKE ELSINORE	CA		08/12/2024		1,365		(2)			(2)		1,363	1,363			
100162762	LAS VEGAS	NV		08/12/2024		691		(16)			(16)		675	675			
100162763	TEMPE	AZ		08/12/2024		880		(4)			(4)		876	876			
100162764	KATY	TX		08/12/2024		2,454		(41)			(41)		2,413	2,413			
100162766	GREENVILLE	SC		08/12/2024		739		(16)			(16)		723	723			
100162767	SPRINGFIELD	OR		08/12/2024		823		(19)			(19)		804	804			
100162768	HARTFORD	CT		08/12/2024		917		(16)			(16)		901	901			
100162769	FORNEY	TX		08/12/2024		841		5			5		846	846			
100162770	ROCKWALL	TX		08/12/2024		948		(8)			(8)		940	940			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162772	ST GEORGE	UT		08/12/2024		1,285		(17)			(17)		1,268	1,268			
100162773	GRAPEVINE	TX		08/12/2024		2,865		(7)			(7)		2,858	2,858			
100162774	HUTTO	TX		08/12/2024		774		(1)			(1)		773	773			
100162775	SILER CITY	NC		08/12/2024		2,016		(43)			(43)		1,973	1,973			
100162776	MCALLISTER	MT		08/12/2024		1,899		(28)			(28)		1,871	1,871			
100162778	FONTANA AREA	CA		08/12/2024		1,131		(32)			(32)		1,099	1,099			
100162780	CHICAGO	IL		08/12/2024		1,488		(23)			(23)		1,465	1,465			
100162781	EAST STROUDSBURG	PA		08/12/2024		838		(17)			(17)		821	821			
100162782	LAS VEGAS	NV		08/12/2024		1,125		(26)			(26)		1,099	1,099			
100162783	BELLAIRE	TX		08/12/2024		1,190		(24)			(24)		1,166	1,166			
100162784	BATON ROUGE	LA		08/12/2024		579		(17)			(17)		562	562			
100162788	ELK GROVE	CA		08/12/2024		1,146		(18)			(18)		1,128	1,128			
100162790	AMHERST	MA		08/12/2024		1,547		(21)			(21)		1,526	1,526			
100162791	HOLLY SPRINGS	NC		08/12/2024		251		(1)			(1)		250	250			
100162792	MONTCLAIR	NJ		08/12/2024		1,456		(13)			(13)		1,443	1,443			
100162793	ANDERSON	SC		08/12/2024		897		(6)			(6)		891	891			
100162796	OCEAN CITY	MD		08/12/2024		899		(15)			(15)		884	884			
100162798	TACOMA	WA		08/12/2024		1,179		(5)			(5)		1,174	1,174			
100162799	JASPER	GA		08/12/2024		1,029		(20)			(20)		1,009	1,009			
100162800	FLOSSMOOR	IL		08/12/2024		3,533		(95)			(95)		3,438	3,438			
100162801	NASHVILLE	TN		08/12/2024		1,563		(37)			(37)		1,526	1,526			
100162802	ROUND ROCK	TX		08/12/2024		777		(15)			(15)		762	762			
100162804	ARNOLD	CA		08/12/2024		1,245							1,245	1,245			
100162806	PASO ROBLES	CA		08/12/2024		775		(21)			(21)		754	754			
100162809	CARMEL	IN		08/12/2024		725		(18)			(18)		707	707			
100162810	PARKER	CO		08/12/2024		1,008		(25)			(25)		983	983			
100162811	AUBURN	GA		08/12/2024		928		(14)			(14)		914	914			
100162812	CELINA	TX		08/12/2024		1,003		(10)			(10)		993	993			
100162813	INDIANAPOLIS	IN		08/12/2024		1,441		6			6		1,447	1,447			
100162814	CROFTON	MD		08/12/2024		714		(14)			(14)		700	700			
100162815	CLINTON	CT		08/12/2024		1,082		(24)			(24)		1,058	1,058			
100162816	MANAHAWKIN	NJ		08/12/2024		1,037		(19)			(19)		1,018	1,018			
100162817	INDIO	CA		08/12/2024		980		(15)			(15)		965	965			
100162819	PIGEON FORGE	TN		08/12/2024		1,707		(9)			(9)		1,698	1,698			
100162821	CHANDLER	AZ		08/12/2024		5,665		(118)			(118)		5,547	5,547			
100162823	CORVALLIS	OR		08/12/2024		5,039		(49)			(49)		4,990	4,990			
100162824	SARATOGA SPRINGS	UT		08/12/2024		1,761		(41)			(41)		1,720	1,720			
100162825	WYCKOFF	NJ		08/12/2024		1,625		(34)			(34)		1,591	1,591			
100162829	AURORA	CO		08/12/2024		1,110		(7)			(7)		1,103	1,103			
100162830	BOSTIC	NC		08/12/2024		865		(13)			(13)		852	852			
100162831	ONTARIO	CA		08/12/2024		2,291		(14)			(14)		2,277	2,277			
100162833	DENVER	CO		08/12/2024		937		6			6		943	943			
100162834	MESA	AZ		08/12/2024		994		(27)			(27)		967	967			
100162835	ELMWOOD PARK	NJ		08/12/2024		1,575		(30)			(30)		1,545	1,545			
100162838	NOKOMIS	FL		08/12/2024		1,077		(3)			(3)		1,074	1,074			
100162840	FREMONT	CA		08/12/2024		2,147		(13)			(13)		2,134	2,134			
100162841	WACONIA	MN		08/12/2024		667		(6)			(6)		661	661			
100162842	LOS ANGELES	CA		08/12/2024		1,193		(16)			(16)		1,177	1,177			
100162843	THE WOODLANDS	TX		08/12/2024		655		(15)			(15)		640	640			
100162847	THE WOODLANDS	TX		08/12/2024		655		(15)			(15)		640	640			
100162848	BRIDGEPORT	CT		08/12/2024		1,317		(8)			(8)		1,309	1,309			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162849	GLASSBORO	NJ		08/12/2024		735		(19)			(19)		716	716			
100162851	ARVIN	CA		08/12/2024		650		(13)			(13)		637	637			
100162852	ABILENE	TX		08/12/2024		789		43			43		832	832			
100162853	ABILENE	TX		08/12/2024		765		41			41		806	806			
100162854	SAINT AUGUSTINE	FL		08/12/2024		646		(3)			(3)		643	643			
100162855	FULSHEAR	TX		08/12/2024		833		17			17		850	850			
100162856	ROCKPORT	TX		08/12/2024		1,116		(16)			(16)		1,100	1,100			
100162857	GAINESVILLE	GA		08/12/2024		14,798		(375)			(375)		14,423	14,423			
100162859	DORR	MI		08/12/2024		1,987		(51)			(51)		1,936	1,936			
100162861	JOPPA	MD		08/12/2024		2,639		91			91		2,730	2,730			
100162863	BRADENTON	FL		08/12/2024		2,153		36			36		2,189	2,189			
100162864	PUNTA GORDA	FL		08/12/2024		898		23			23		921	921			
100162866	MYRTLE BEACH	SC		08/12/2024		960		4			4		964	964			
100162867	PARRISH	FL		08/12/2024		1,032		10			10		1,042	1,042			
100162868	SAGLE	ID		08/12/2024		1,436		(29)			(29)		1,407	1,407			
100162869	GREEN COVE SPRINGS	FL		08/12/2024		824		27			27		851	851			
100162870	AMESBURY	MA		08/12/2024		1,439		(15)			(15)		1,424	1,424			
100162874	STOCKTON	CA		08/12/2024		1,049		(18)			(18)		1,031	1,031			
100162877	FAIRHOPE	AL		08/12/2024		1,350		46			46		1,396	1,396			
100162880	CHARLOTTE	NC		08/12/2024		748		(11)			(11)		737	737			
100162881	ALBUQUERQUE	NM		08/12/2024		684		(9)			(9)		675	675			
100162883	RALEIGH	NC		08/12/2024		943		(26)			(26)		917	917			
100162884	SANTA CLARA	UT		08/12/2024		773		(21)			(21)		752	752			
100162885	CASTLE PINES	CO		08/12/2024		1,075		(11)			(11)		1,064	1,064			
100162887	QUEEN CREEK	AZ		08/12/2024		1,767		(37)			(37)		1,730	1,730			
100162888	KATY	TX		08/12/2024		782		(6)			(6)		776	776			
100162891	LAS VEGAS	NV		08/12/2024		1,231		(21)			(21)		1,210	1,210			
100162892	MIAMI	FL		08/12/2024		1,489		(32)			(32)		1,457	1,457			
100162893	LEHIGH ACRES	FL		08/12/2024		2,512		(28)			(28)		2,484	2,484			
100162895	OCEAN VIEW	HI		08/12/2024		722		(21)			(21)		701	701			
100162896	BENTONVILLE	AR		08/12/2024		611		(13)			(13)		598	598			
100162897	BENTONVILLE	AR		08/12/2024		599		(13)			(13)		586	586			
100162898	OAK RIDGE	NJ		08/12/2024		1,173		(8)			(8)		1,165	1,165			
100162899	DURHAM	NC		08/12/2024		970		(12)			(12)		958	958			
100162900	TUCSON	AZ		08/12/2024		1,048		42			42		1,090	1,090			
100162901	ORLANDO	FL		08/12/2024		655		(12)			(12)		643	643			
100162902	CALIFORNIA	MD		08/12/2024		1,300		(12)			(12)		1,288	1,288			
100162903	TUCSON	AZ		08/12/2024		1,107		44			44		1,151	1,151			
100162904	PRESCOTT	AZ		08/12/2024		1,154		(21)			(21)		1,133	1,133			
100162906	LAS VEGAS	NV		08/12/2024		775		(13)			(13)		762	762			
100162907	RANCHO CORDOVA	CA		08/12/2024		2,044		88			88		2,132	2,132			
100162909	ST AUGUSTINE	FL		08/12/2024		1,279		85			85		1,364	1,364			
100162912	PERRY HALL	MD		08/12/2024		501		(6)			(6)		495	495			
100162913	AZLE	TX		08/12/2024		675		(19)			(19)		656	656			
100162915	GARLAND	TX		08/12/2024		635		(13)			(13)		622	622			
100162916	LAS VEGAS	NV		08/12/2024		889		(15)			(15)		874	874			
100162918	MEMPHIS	TN		08/12/2024		7,884		(144)			(144)		7,740	7,740			
100162919	FRESNO	CA		08/12/2024		790		(12)			(12)		778	778			
100162920	SAN ANTONIO	TX		08/12/2024		1,030		(22)			(22)		1,008	1,008			
100162921	WATERVLIET	MI		08/12/2024		864		(18)			(18)		846	846			
100162922	LEESBURG	FL		08/12/2024		651		(10)			(10)		641	641			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162923	OLD BRIDGE	NJ		08/12/2024		3,439		(51)			(51)		3,388	3,388			
100162924	SOUTH LAKE TAHOE	CA		08/12/2024		1,414		(8)			(8)		1,406	1,406			
100162926	KNOXVILLE	TN		08/12/2024		828		(13)			(13)		815	815			
100162927	N TOPSAIL BEACH	NC		08/12/2024		1,333		(34)			(34)		1,299	1,299			
100162930	KINGWOOD	WV		08/12/2024		579		(13)			(13)		566	566			
100162931	GERMANTOWN	TN		08/12/2024		2,107		(27)			(27)		2,080	2,080			
100162932	GLENDALE	AZ		08/12/2024		3,539		(63)			(63)		3,476	3,476			
100162933	ARLINGTON	TX		08/12/2024		484		(2)			(2)		482	482			
100162934	STAR	ID		08/12/2024		995		(17)			(17)		978	978			
100162935	SPRINGDALE	AR		08/12/2024		604		(15)			(15)		589	589			
100162936	GOODYEAR	AZ		08/12/2024		884		(20)			(20)		864	864			
100162937	WASCO	CA		08/12/2024		568		(9)			(9)		559	559			
100162938	CARY	NC		08/12/2024		1,033		(25)			(25)		1,008	1,008			
100162939	WILLIAMSBURG	VA		08/12/2024		702		(18)			(18)		684	684			
100162940	SOMERVILLE	MA		08/12/2024		3,624		(56)			(56)		3,568	3,568			
100162941	SEAGOVILLE	TX		08/12/2024		650		(13)			(13)		637	637			
100162942	NAPLES	FL		08/12/2024		1,563		(27)			(27)		1,536	1,536			
100162944	LINDEN	VA		08/12/2024		685		(18)			(18)		667	667			
100162945	FRESNO	CA		08/12/2024		741		(14)			(14)		727	727			
100162946	ASHEVILLE	NC		08/12/2024		1,787		(34)			(34)		1,753	1,753			
100162947	HASLET	TX		08/12/2024		693		(8)			(8)		685	685			
100162950	WEST MONROE	LA		08/12/2024		484		(9)			(9)		475	475			
100162951	HOUSTON	TX		08/12/2024		1,004		(13)			(13)		991	991			
100162952	RIVERSIDE	NJ		08/12/2024		656		(13)			(13)		643	643			
100162954	HORSESHOE BAY	TX		08/12/2024		1,103		(14)			(14)		1,089	1,089			
100162955	SEASIDE HEIGHTS	NJ		08/12/2024		726		(14)			(14)		712	712			
100162956	MIRAMAR BEACH	FL		08/12/2024		2,986		(61)			(61)		2,925	2,925			
100162957	MCKINNEY	TX		08/12/2024		1,270		(12)			(12)		1,258	1,258			
100162959	FOREST	VA		08/12/2024		761		(18)			(18)		743	743			
100162960	HARROGATE	TN		08/12/2024		718		(21)			(21)		697	697			
100162961	LANTANA	TX		08/12/2024		834		(16)			(16)		818	818			
100162962	BEAVERTON	OR		08/12/2024		1,068		(27)			(27)		1,041	1,041			
100162963	SAINT GEORGE ISLAND	FL		08/12/2024		2,954		(74)			(74)		2,880	2,880			
100162964	ALBANY	OR		08/12/2024		958		(20)			(20)		938	938			
100162965	KISSIMMEE	FL		08/12/2024		751		(17)			(17)		734	734			
100162966	CENTERTON	AR		08/12/2024		847		(3)			(3)		844	844			
100162970	PLAINFIELD	IL		08/12/2024		980		(19)			(19)		961	961			
100162972	ORANGEBURG	SC		08/12/2024		443		(5)			(5)		438	438			
100162973	WAIPAHU	HI		08/12/2024		1,493		(13)			(13)		1,480	1,480			
100162974	CLERMONT	FL		08/12/2024		630		(16)			(16)		614	614			
100162975	LEANDER	TX		08/12/2024		914		(5)			(5)		909	909			
100162976	SAINT PETERS	MO		08/12/2024		675		(17)			(17)		658	658			
100162978	EAGLE	ID		08/12/2024		897		(23)			(23)		874	874			
100162979	PHILADELPHIA	PA		08/12/2024		884		(21)			(21)		863	863			
100162980	LAS VEGAS	NV		08/12/2024		1,441		(8)			(8)		1,433	1,433			
100162981	MANASSAS PARK	VA		08/12/2024		1,318		(19)			(19)		1,299	1,299			
100162982	NORTH LIBERTY	IN		08/12/2024		296		(2)			(2)		294	294			
100162983	KILL DEVIL HILLS	NC		08/12/2024		1,683		(6)			(6)		1,677	1,677			
100162984	GERMANTOWN	MD		08/12/2024		3,612		(106)			(106)		3,506	3,506			
100162991	YAMHILL	OR		08/12/2024		687		(8)			(8)		679	679			
100162992	BARSTOW	CA		08/12/2024		972		(7)			(7)		965	965			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162993	PACIFIC	MO		08/12/2024		657		(17)			(17)		640	640			
100162995	LAGUNA HILLS	CA		08/12/2024		2,144		(36)			(36)		2,108	2,108			
100162996	LAS VEGAS	NV		08/12/2024		680		(11)			(11)		669	669			
100162999	EVERETT	WA		08/12/2024		1,876		(4)			(4)		1,872	1,872			
100163001	FORT MYERS	FL		08/12/2024		722		(17)			(17)		705	705			
100163005	LEXINGTON	KY		08/13/2024		2,350		(83)			(83)		2,267	2,267			
100163006	MELISSA	TX		08/13/2024		817		(23)			(23)		794	794			
100163007	KINGSPORT	TN		08/13/2024		592		(12)			(12)		580	580			
100163008	UNIVERSITY HEIGHTS	OH		08/13/2024		569		(11)			(11)		558	558			
100163011	HERSHEY	PA		08/13/2024		592		(17)			(17)		575	575			
100163012	STEPHENVILLE	TX		08/13/2024		577		(19)			(19)		558	558			
100163013	PALMYRA	PA		08/13/2024		1,603		(21)			(21)		1,582	1,582			
100163014	ELK GROVE VILLAGE	IL		08/13/2024		3,895		(108)			(108)		3,787	3,787			
100163015	SLIDELL	LA		08/13/2024		706		(20)			(20)		686	686			
100163017	RENTON	WA		08/13/2024		1,097		(26)			(26)		1,071	1,071			
100163021	ESTERO	FL		08/13/2024		1,219		(20)			(20)		1,199	1,199			
100163022	READING	PA		08/13/2024		545		(5)			(5)		540	540			
100163024	GOULDSBORO	PA		08/13/2024		543		(17)			(17)		526	526			
100163025	CHARLOTTE	NC		08/13/2024		547		(16)			(16)		531	531			
100163027	FORNEY	TX		08/13/2024		602		(14)			(14)		588	588			
100163028	LAKELAND	TN		08/13/2024		24,306		(628)			(628)		23,678	23,678			
100163029	SPILLVILLE	IA		08/13/2024		572		(17)			(17)		555	555			
100163030	CATHEDRAL CITY	CA		08/13/2024		1,216		(39)			(39)		1,177	1,177			
100163031	KATY	TX		08/13/2024		816		(18)			(18)		798	798			
100163032	WEST HAVEN	UT		08/13/2024		1,160		(29)			(29)		1,131	1,131			
100163035	TUCSON	AZ		08/13/2024		4,861		(76)			(76)		4,785	4,785			
100163036	LEVITTOWN	PA		08/13/2024		3,952		(141)			(141)		3,811	3,811			
100163037	READING	PA		08/13/2024		640		(19)			(19)		621	621			
100163038	CEDAR PARK	TX		08/13/2024		1,015		(22)			(22)		993	993			
100163039	WOODRIDGE	IL		08/13/2024		1,755		(64)			(64)		1,691	1,691			
100163041	MELBOURNE	FL		08/13/2024		651		(17)			(17)		634	634			
100163043	SAVANNAH	GA		08/13/2024		1,043		(27)			(27)		1,016	1,016			
100163044	MODESTO	CA		08/13/2024		660		(21)			(21)		639	639			
100163045	JEFFERSON CITY	TN		08/13/2024		656		(22)			(22)		634	634			
100163046	KYLE	TX		08/13/2024		7,291		(299)			(299)		6,992	6,992			
100163047	NAPLES	FL		08/13/2024		966		(29)			(29)		937	937			
100163048	EUGENE	OR		08/13/2024		6,302		(155)			(155)		6,147	6,147			
100163049	LIBERTY TWSP	OH		08/13/2024		650		(25)			(25)		625	625			
100163050	WASHINGTON	DC		08/13/2024		1,306		(40)			(40)		1,266	1,266			
100163051	ROYSE CITY	TX		08/13/2024		607		(20)			(20)		587	587			
100163052	SIMI VALLEY	CA		08/13/2024		1,705		(33)			(33)		1,672	1,672			
100163054	ANNA	TX		08/13/2024		854		(17)			(17)		837	837			
100163055	EASTON	PA		08/13/2024		1,150		(26)			(26)		1,124	1,124			
100163056	FORT MYERS	FL		08/13/2024		621		(19)			(19)		602	602			
100163057	KILLEEN	TX		08/13/2024		624		(3)			(3)		621	621			
100163060	PHOENIX	AZ		08/13/2024		1,034		3			3		1,037	1,037			
100163061	NORTH LAS VEGAS	NV		08/13/2024		1,573		(18)			(18)		1,555	1,555			
100163063	WINDSOR MILL	MD		08/13/2024		619		(17)			(17)		602	602			
100163064	COLUMBUS	OH		08/13/2024		853		(18)			(18)		835	835			
100163065	ACWORTH	GA		08/13/2024		816		(9)			(9)		807	807			
100163067	CONOWINGO	MD		08/13/2024		643		(10)			(10)		633	633			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163070	OWENS CROSS ROADS	AL		08/13/2024		507		(21)			(21)		486	486			
100163071	PHILADELPHIA	PA		08/13/2024		937		(22)			(22)		915	915			
100163072	MATTHEWS	NC		08/13/2024		680		(12)			(12)		668	668			
100163073	COLUMBIA	TN		08/13/2024		2,711		142			142		2,853	2,853			
100163075	RALEIGH	NC		08/13/2024		1,147		(34)			(34)		1,113	1,113			
100163077	COLLEGE STATION	TX		08/13/2024		704		(13)			(13)		691	691			
100163080	MIAMI	FL		08/13/2024		605		(21)			(21)		584	584			
100163081	ARLINGTON	TX		08/13/2024		573		(21)			(21)		552	552			
100163082	LEHI	UT		08/13/2024		1,108		(11)			(11)		1,097	1,097			
100163083	MERIDIANVILLE	AL		08/13/2024		761		28			28		789	789			
100163084	MADISON	AL		08/13/2024		779		2			2		781	781			
100163085	MESQUITE	TX		08/13/2024		753		(16)			(16)		737	737			
100163086	ANNA	TX		08/13/2024		844		(23)			(23)		821	821			
100163087	MOUNT AIRY	MD		08/13/2024		967		(11)			(11)		956	956			
100163089	AZTEC	NM		08/13/2024		529		(21)			(21)		508	508			
100163091	RACINE	WI		08/13/2024		578		(20)			(20)		558	558			
100163092	STRATFORD	CT		08/13/2024		942		(15)			(15)		927	927			
100163094	MOSES LAKE	WA		08/13/2024		37,617		(811)			(811)		36,806	36,806			
100163095	NAVARRE	FL		08/13/2024		926		(16)			(16)		910	910			
100163096	METHUEN	MA		08/13/2024		1,180		(20)			(20)		1,160	1,160			
100163099	PITTSBORO	NC		08/13/2024		1,229		(13)			(13)		1,216	1,216			
100163100	THE VILLAGES	FL		08/13/2024		1,576		(34)			(34)		1,542	1,542			
100163101	PEACHTREE CITY	GA		08/13/2024		5,681		(108)			(108)		5,573	5,573			
100163102	COLLEGE STATION	TX		08/13/2024		552		(13)			(13)		539	539			
100163103	INDIANAPOLIS	IN		08/13/2024		586		(17)			(17)		569	569			
100163104	SARASOTA	FL		08/13/2024		1,033		(27)			(27)		1,006	1,006			
100163105	KYLE	TX		08/13/2024		1,445		(46)			(46)		1,399	1,399			
100163106	DESTIN	FL		08/13/2024		1,572		(40)			(40)		1,532	1,532			
100163107	KISSIMMEE	FL		08/13/2024		908		(8)			(8)		900	900			
100163111	ANNA	TX		08/13/2024		104,100		(1,960)			(1,960)		102,140	102,140			
100163112	RICHARDSON	TX		08/13/2024		895		(6)			(6)		889	889			
100163113	NASHVILLE	TN		08/13/2024		552		(22)			(22)		530	530			
100163114	DAVENPORT	FL		08/13/2024		1,294		14			14		1,308	1,308			
100163115	AUSTIN	TX		08/13/2024		783		(21)			(21)		762	762			
100163116	DENVER	CO		08/13/2024		2,756		(7)			(7)		2,749	2,749			
100163117	DYER	IN		08/13/2024		1,169		(35)			(35)		1,134	1,134			
100163118	SACRAMENTO	CA		08/13/2024		1,733		(48)			(48)		1,685	1,685			
100163119	KINGSTON	GA		08/13/2024		1,761		(78)			(78)		1,683	1,683			
100163120	ALEDO	TX		08/13/2024		881		(10)			(10)		871	871			
100163121	CHANDLER	AZ		08/13/2024		894		(20)			(20)		874	874			
100163122	ST PETERSBURG	FL		08/13/2024		668		(19)			(19)		649	649			
100163123	MIAMI	FL		08/13/2024		3,687		(104)			(104)		3,583	3,583			
100163124	ORMOND BEACH	FL		08/13/2024		761		(22)			(22)		739	739			
100163126	WINDERMERE	FL		08/13/2024		866		(26)			(26)		840	840			
100163127	PROVIDENCE	RI		08/13/2024		799		(3)			(3)		796	796			
100163128	WINCHESTER	VA		08/13/2024		560		(20)			(20)		540	540			
100163129	PARRISH	FL		08/13/2024		729		(14)			(14)		715	715			
100163130	EAST POINT	GA		08/13/2024		696		(17)			(17)		679	679			
100163131	HANFORD	CA		08/13/2024		2,331		(58)			(58)		2,273	2,273			
100163132	WINTER PARK	FL		08/13/2024		595		(18)			(18)		577	577			
100163134	SPRINGFIELD	MA		08/13/2024		681		(17)			(17)		664	664			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163136	OCALA	FL		08/13/2024		665		(5)			(5)		660	660			
100163137	GEORGETOWN	TX		08/13/2024		882		(11)			(11)		871	871			
100163138	HUTTO	TX		08/13/2024		716		(26)			(26)		690	690			
100163140	AUSTIN	TX		08/13/2024		654		(22)			(22)		632	632			
100163141	SANFORD	FL		08/13/2024		1,641		(35)			(35)		1,606	1,606			
100163142	KNOXVILLE	TN		08/13/2024		4,443		(75)			(75)		4,368	4,368			
100163145	PIEDMONT	SC		08/13/2024		746		(24)			(24)		722	722			
100163146	OVERLAND PARK	KS		08/13/2024		535		(22)			(22)		513	513			
100163147	PHILADELPHIA	PA		08/13/2024		2,038		(48)			(48)		1,990	1,990			
100163149	COLLEGE STATION	TX		08/13/2024		975		(32)			(32)		943	943			
100163150	PAMPA	TX		08/13/2024		850		(34)			(34)		816	816			
100163151	NORTH CHESTERFIELD	VA		08/13/2024		532		(13)			(13)		519	519			
100163152	SAN BERNARDINO	CA		08/13/2024		1,175		(24)			(24)		1,151	1,151			
100163153	SCHWENKSVILLE	PA		08/13/2024		551		(20)			(20)		531	531			
100163154	HUTTO	TX		08/13/2024		699		(15)			(15)		684	684			
100163155	MARYVILLE	TN		08/13/2024		639		(3)			(3)		636	636			
100163156	FORT WORTH	TX		08/13/2024		647		(21)			(21)		626	626			
100163157	KANSAS CITY	MO		08/13/2024		793		(16)			(16)		777	777			
100163158	ST GEORGE	UT		08/13/2024		1,291		(22)			(22)		1,269	1,269			
100163160	DENISON	TX		08/13/2024		1,925		(69)			(69)		1,856	1,856			
100163162	BRADENTON	FL		08/13/2024		1,221		(11)			(11)		1,210	1,210			
100163163	SEASIDE HEIGHTS	NJ		08/13/2024		884		(21)			(21)		863	863			
100163164	WESTLAKE	FL		08/13/2024		14,550		(342)			(342)		14,208	14,208			
100163165	HOUSTON	TX		08/13/2024		726		(15)			(15)		711	711			
100163167	PEA RIDGE	AR		08/13/2024		668		(12)			(12)		656	656			
100163173	ARLINGTON	VA		08/13/2024		10,348		(40)			(40)		10,308	10,308			
100163174	SOUTHERN PINES	NC		08/13/2024		873		(4)			(4)		869	869			
100163175	DULUTH	GA		08/13/2024		666		(21)			(21)		645	645			
100163177	FULSHEAR	TX		08/13/2024		639		(21)			(21)		618	618			
100163178	KINGSTON	GA		08/13/2024		597		(19)			(19)		578	578			
100163179	CASTLE PINES	CO		08/13/2024		1,330		28			28		1,358	1,358			
100163180	SAN MARCOS	TX		08/13/2024		698		13			13		711	711			
100163181	FRANKLIN	TN		08/13/2024		600		(12)			(12)		588	588			
100163183	BEAUMONT	CA		08/13/2024		1,008		(21)			(21)		987	987			
100163185	ADELANTO	CA		08/13/2024		855		12			12		867	867			
100163186	FRESNO	CA		08/13/2024		11,197		233			233		11,430	11,430			
100163187	NEW MARKET	MD		08/13/2024		858		(14)			(14)		844	844			
100163188	OCEAN CITY	MD		08/13/2024		683		(10)			(10)		673	673			
100163189	LOS ANGELES	CA		08/13/2024		1,564		(57)			(57)		1,507	1,507			
100163193	FRESNO	CA		08/13/2024		1,271		(14)			(14)		1,257	1,257			
100163195	JEWETT CITY	CT		08/13/2024		830		(28)			(28)		802	802			
100163196	DESOTO	TX		08/13/2024		622		(28)			(28)		594	594			
100163198	BAKERSFIELD	CA		08/13/2024		812		(44)			(44)		768	768			
100163200	COLTON	CA		08/13/2024		878		(29)			(29)		849	849			
100163201	GAITHERSBURG	MD		08/13/2024		1,061		15			15		1,076	1,076			
100163210	DALLAS	TX		08/13/2024		473		(20)			(20)		453	453			
100163213	ROSEMEAD	CA		08/13/2024		706		(42)			(42)		664	664			
100163220	TACOMA	WA		08/13/2024		1,593		(43)			(43)		1,550	1,550			
100163221	DAVENPORT	FL		08/13/2024		843		(11)			(11)		832	832			
100163222	CARSON	CA		08/13/2024		2,710		(66)			(66)		2,644	2,644			
100163228	BAKERSFIELD	CA		08/13/2024		354		(14)			(14)		340	340			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163229	LAS VEGAS	NV		08/13/2024		1,427		(6)			(6)		1,421	1,421			
100163230	SAN DIMAS	CA		08/13/2024		1,556		(44)			(44)		1,512	1,512			
100163237	MIAMI	FL		08/13/2024		767		(14)			(14)		753	753			
100163239	CAPE CORAL	FL		08/13/2024		549		(6)			(6)		543	543			
100163240	MONTGOMERY VILLAGE	MD		08/13/2024		381		(14)			(14)		367	367			
100163241	FARMINGTON	NH		08/13/2024		2,331		(30)			(30)		2,301	2,301			
100163242	COLORADO SPRINGS	CO		08/13/2024		1,291		35			35		1,326	1,326			
100163243	BLUE SPRINGS	MO		08/13/2024		836		8			8		844	844			
100163245	FAIRFIELD	CA		08/13/2024		536		(25)			(25)		511	511			
100163251	BLUE SPRINGS	MO		08/13/2024		837		7			7		844	844			
100163256	VAN NUYS AREA LOS ANGELES	CA		08/13/2024		828		(22)			(22)		806	806			
100163260	HAGERSTOWN	MD		08/13/2024		1,822		(33)			(33)		1,789	1,789			
100163265	LOS ANGELES	CA		08/13/2024		1,036		(4)			(4)		1,032	1,032			
100163266	MORRILTON	AR		08/13/2024		194		(8)			(8)		186	186			
100163268	PASADENA	CA		08/13/2024		412		(23)			(23)		389	389			
100163270	SARASOTA	FL		08/13/2024		971		(31)			(31)		940	940			
100163271	HENDERSON	NV		08/13/2024		285		(17)			(17)		268	268			
100163272	SACRAMENTO	CA		08/13/2024		741		2			2		743	743			
100163274	DOUGLAS CITY	CA		08/13/2024		482		(15)			(15)		467	467			
100163275	COMPTON	CA		08/13/2024		5,840		(21)			(21)		5,819	5,819			
100163277	MCKINNEY	TX		08/13/2024		1,528		(64)			(64)		1,464	1,464			
100163278	ASHBURN	VA		08/13/2024		16,478		(381)			(381)		16,097	16,097			
100163279	WATERLOO	IA		08/13/2024		22,183		(1,043)			(1,043)		21,140	21,140			
100163282	DOWNEY	CA		08/13/2024		30,583		(704)			(704)		29,879	29,879			
100163283	MELBOURNE	FL		08/13/2024		851		(8)			(8)		843	843			
100163285	MINNEAPOLIS	MN		08/13/2024		921		(22)			(22)		899	899			
100163286	SANTA ANA	CA		08/13/2024		5,395		(60)			(60)		5,335	5,335			
100163287	MORENO VALLEY	CA		08/13/2024		1,402		(36)			(36)		1,366	1,366			
100163288	MENIFEE	CA		08/13/2024		2,103		(7)			(7)		2,096	2,096			
100163289	SCOTTSDALE	AZ		08/13/2024		1,318		(76)			(76)		1,242	1,242			
100163290	MESA	AZ		08/13/2024		4,737		(8)			(8)		4,729	4,729			
100163291	ARLETA	CA		08/13/2024		1,284		(19)			(19)		1,265	1,265			
100163293	SAN BERNARDINO	CA		08/13/2024		552		(9)			(9)		543	543			
100163294	GARDEN CITY	ID		08/13/2024		1,816		(4)			(4)		1,812	1,812			
100163296	CHANDLER	AZ		08/13/2024		1,948		(51)			(51)		1,897	1,897			
100163297	SACRAMENTO	CA		08/13/2024		351		(10)			(10)		341	341			
100163298	HESPERIA	CA		08/13/2024		2,062		(49)			(49)		2,013	2,013			
100163299	ALLEN	TX		08/13/2024		1,125		(19)			(19)		1,106	1,106			
100163301	CAPITOL HEIGHTS	MD		08/13/2024		543		(9)			(9)		534	534			
100163302	SCOTTSDALE	AZ		08/13/2024		3,338							3,338	3,338			
100163303	HOLLISTER	CA		08/13/2024		2,069		(52)			(52)		2,017	2,017			
100163306	UKIAH	CA		08/13/2024		1,895		(49)			(49)		1,846	1,846			
100163307	FORNEY	TX		08/13/2024		412		(18)			(18)		394	394			
100163310	LEHIGH ACRES	FL		08/13/2024		780		5			5		785	785			
100163311	KENNER	LA		08/13/2024		591		(11)			(11)		580	580			
100163312	ORLANDO	FL		08/13/2024		873		(32)			(32)		841	841			
100163313	RIVERSIDE	CA		08/13/2024		2,852		(6)			(6)		2,846	2,846			
100163314	SAN ANTONIO	TX		08/13/2024		477		(27)			(27)		450	450			
100163316	HERNANDO	FL		08/13/2024		1,994		(3)			(3)		1,991	1,991			
100163318	DAVIDSON	NC		08/13/2024		3,998		(41)			(41)		3,957	3,957			
100163319	IRVING	TX		08/13/2024		1,068		(15)			(15)		1,053	1,053			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163320	PALMDALE	CA		08/13/2024		8,068		(166)			(166)		7,902	7,902			
100163321	SAN BERNARDINO	CA		08/13/2024		622		(22)			(22)		600	600			
100163324	STOCKTON	CA		08/13/2024		1,054		(43)			(43)		1,011	1,011			
100163326	REDWOOD CITY	CA		08/13/2024		2,599		(96)			(96)		2,503	2,503			
100163327	MIAMI	FL		08/13/2024		1,276		(40)			(40)		1,236	1,236			
100163328	SAN BERNARDINO	CA		08/13/2024		1,835		(92)			(92)		1,743	1,743			
100163329	ARLINGTON	TX		08/13/2024		365		(22)			(22)		343	343			
100163332	SAN DIEGO	CA		08/13/2024		12,958		(234)			(234)		12,724	12,724			
100163333	HESPERIA	CA		08/13/2024		1,007		(43)			(43)		964	964			
100163335	BIG BEAR LAKE	CA		08/13/2024		1,799		(10)			(10)		1,789	1,789			
100163336	MARATHON	FL		08/13/2024		4,193		(55)			(55)		4,138	4,138			
100163337	HERMITAGE	TN		08/13/2024		619		(14)			(14)		605	605			
100163339	CEDAR PARK	TX		08/13/2024		2,996		31			31		3,027	3,027			
100163340	BOCA RATON	FL		08/13/2024		3,966		38			38		4,004	4,004			
100163341	LORTON	VA		08/13/2024		84,083		(611)			(611)		83,472	83,472			
100163342	MIAMI	FL		08/13/2024		2,429		(63)			(63)		2,366	2,366			
100163344	JURUPA VALLEY	CA		08/13/2024		1,375		9			9		1,384	1,384			
100163345	LOS ANGELES	CA		08/13/2024		1,050		(69)			(69)		981	981			
100163346	GLEN BURNIE	MD		08/13/2024		1,054		(36)			(36)		1,018	1,018			
100163347	AMBLER	PA		08/13/2024		1,862		(4)			(4)		1,858	1,858			
100163348	UPLAND	CA		08/13/2024		1,620		(32)			(32)		1,588	1,588			
100163349	LOS ANGELES	CA		08/13/2024		2,936		26			26		2,962	2,962			
100163350	INDIO	CA		08/13/2024		1,199		(31)			(31)		1,168	1,168			
100163351	MISSOURI CITY	TX		08/13/2024		3,720		(86)			(86)		3,634	3,634			
100163353	HARDEEVILLE	SC		08/13/2024		283		(22)			(22)		261	261			
100163354	BOZEMAN	MT		08/13/2024		11,969		202			202		12,171	12,171			
100163355	COLUMBIA	TN		08/13/2024		1,013		(36)			(36)		977	977			
100163356	KATY	TX		08/13/2024		764		(18)			(18)		746	746			
100163359	DANIA BEACH	FL		09/27/2024		949		(43)			(43)		906	906			
100163361	TOWNSEND	TN		09/27/2024		773		(22)			(22)		751	751			
100163363	LANCASTER	CA		09/27/2024		1,108		(40)			(40)		1,068	1,068			
100163364	MESA	AZ		09/27/2024		8,638		(634)			(634)		8,004	8,004			
100163366	LOOMIS	CA		09/27/2024		3,731		(91)			(91)		3,640	3,640			
100163367	POWDER SPRINGS	GA		09/27/2024		731		(65)			(65)		666	666			
100163370	GLENDORA	CA		09/27/2024		1,360		(76)			(76)		1,284	1,284			
100163371	PITTSBURGH	PA		09/27/2024		704		(37)			(37)		667	667			
100163374	LINCOLN	RI		09/27/2024		825		(35)			(35)		790	790			
100163375	AUBURN	GA		09/27/2024		526		(19)			(19)		507	507			
100163376	ABILENE	TX		09/27/2024		367		(27)			(27)		340	340			
100163377	MIAMI	FL		09/27/2024		1,196		(3)			(3)		1,193	1,193			
100163378	PHOENIX	AZ		09/27/2024		841		(72)			(72)		769	769			
100163379	HOUSTON	TX		09/27/2024		6,763		(153)			(153)		6,610	6,610			
100163380	HOUSTON	TX		09/27/2024		1,437		(57)			(57)		1,380	1,380			
100163382	SHADY COVE	OR		09/27/2024		1,059		(34)			(34)		1,025	1,025			
100163383	KOLOA	HI		09/27/2024		1,713		(29)			(29)		1,684	1,684			
100163384	GLOUCESTER	MA		09/27/2024		726		(46)			(46)		680	680			
100163388	HOMELAND	CA		09/27/2024		3,030		(124)			(124)		2,906	2,906			
100163389	STANTON	TX		09/27/2024		1,299		(78)			(78)		1,221	1,221			
100163391	LOOMIS	CA		09/27/2024		1,972		(15)			(15)		1,957	1,957			
100163392	SCOTTSDALE	AZ		09/27/2024		3,916		(22)			(22)		3,894	3,894			
100163394	MORRO BAY	CA		09/27/2024		1,299		(36)			(36)		1,263	1,263			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163395	CARROLLTON	GA		09/27/2024		1,724		(90)			(90)		1,634	1,634			
100163396	LOS ANGELES	CA		09/27/2024		3,413		(56)			(56)		3,357	3,357			
100163397	TAMPA	FL		09/27/2024		66,161		(1,030)			(1,030)		65,131	65,131			
100163398	DIAMOND	IL		09/27/2024		121		(4)			(4)		117	117			
100163399	LAS VEGAS	NV		09/27/2024		2,648		(42)			(42)		2,606	2,606			
100163400	LOS ANGELES	CA		09/27/2024		2,456		(67)			(67)		2,389	2,389			
100163402	BAKERSFIELD	CA		09/27/2024		1,041		(90)			(90)		951	951			
100163404	ROUND ROCK	TX		09/27/2024		769		(35)			(35)		734	734			
100163405	EAST STROUDSBURG	PA		09/27/2024		2,403		(99)			(99)		2,304	2,304			
100163406	NEW ORLEANS	LA		09/27/2024		429		(18)			(18)		411	411			
100163408	DULUTH	GA		09/27/2024		1,974		(38)			(38)		1,936	1,936			
100163410	MIAMI	FL		09/27/2024		1,226		(4)			(4)		1,222	1,222			
100163412	CHARLOTTE	NC		09/27/2024		2,483		(79)			(79)		2,404	2,404			
100163413	SAN ANSELMO	CA		09/27/2024		3,173		(58)			(58)		3,115	3,115			
100163414	OVIEDO	FL		09/27/2024		545		(24)			(24)		521	521			
100163417	JURUPA VALLEY	CA		09/27/2024		1,347		(41)			(41)		1,306	1,306			
100163420	ORLANDO	FL		09/27/2024		2,129		(73)			(73)		2,056	2,056			
100163422	DULUTH	GA		09/27/2024		4,021		(138)			(138)		3,883	3,883			
100163427	GILLSVILLE	GA		09/27/2024		2,306		(97)			(97)		2,209	2,209			
100163430	LOS BANOS	CA		09/27/2024		949		(28)			(28)		921	921			
100163431	ORLANDO	FL		09/27/2024		1,185		(21)			(21)		1,164	1,164			
100163432	PONTE VEDRA	FL		09/27/2024		1,040		(25)			(25)		1,015	1,015			
100163433	ARLINGTON	TX		09/27/2024		564		(43)			(43)		521	521			
100163436	GILLSVILLE	GA		09/27/2024		2,311		(112)			(112)		2,199	2,199			
100163438	SCOTTSDALE	AZ		09/27/2024		5,548		(102)			(102)		5,446	5,446			
100163439	HANFORD	CA		09/27/2024		778		(15)			(15)		763	763			
100163441	TAMPA	FL		09/27/2024		485		(38)			(38)		447	447			
100163442	KATY	TX		09/27/2024		748		2			2		750	750			
100163444	EL PASO	TX		09/27/2024		904		(46)			(46)		858	858			
100163446	TIJUANA	MEX		08/16/2024		966							966	966			
100163595	KIHEI	HI		08/15/2024		2,212		(77)			(77)		2,135	2,135			
100163596	SIMI VALLEY	CA		08/15/2024		4,630		(129)			(129)		4,501	4,501			
100163598	OBERLIN	OH		08/15/2024		518		(18)			(18)		500	500			
100163599	POTTSTOWN	PA		08/15/2024		683		(38)			(38)		645	645			
100163602	BROOKFIELD	IL		08/15/2024		951		(21)			(21)		930	930			
100163603	DENVER	CO		08/15/2024		2,775		29			29		2,804	2,804			
100163604	PHOENIX	AZ		08/15/2024		10,878		(168)			(168)		10,710	10,710			
100163605	HALLANDALE BEACH	FL		08/15/2024		5,025		(257)			(257)		4,768	4,768			
100163606	MODESTO	CA		08/15/2024		531		(13)			(13)		518	518			
100163607	MODESTO	CA		08/15/2024		740		(18)			(18)		722	722			
100163608	CHARLOTTE	NC		08/15/2024		4,205		(111)			(111)		4,094	4,094			
100163610	SPRING	TX		08/15/2024		798		(14)			(14)		784	784			
100163613	MIAMI BEACH	FL		08/15/2024		655		(15)			(15)		640	640			
100163615	CICERO	IL		08/15/2024		1,504		5			5		1,509	1,509			
100163790	RANCHO MISSION VIEJO	CA		09/27/2024		1,534		1			1		1,535	1,535			
100163792	LOS ANGELES	CA		09/27/2024		6,810		(400)			(400)		6,410	6,410			
100163793	JACKSONVILLE	FL		09/27/2024		1,238		(58)			(58)		1,180	1,180			
100163797	DAYTON	TX		09/27/2024		22,114		(1,209)			(1,209)		20,905	20,905			
100163798	COLLEGE STATION	TX		09/27/2024		910		5			5		915	915			
100163800	OREGON CITY	OR		09/27/2024		1,408		(66)			(66)		1,342	1,342			
100163802	LOS ANGELES	CA		09/27/2024		1,058		(45)			(45)		1,013	1,013			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163803	MIRAMAR	FL		09/27/2024		702		(28)			(28)		674	674			
100163804	MIAMI	FL		09/27/2024		3,888		(177)			(177)		3,711	3,711			
100163807	MILLINOCKET	ME		09/27/2024		89		(11)			(11)		78	78			
100163810	GRESHAM	OR		09/27/2024		699		(24)			(24)		675	675			
100163811	WINTER GARDEN	FL		09/27/2024		851		(46)			(46)		805	805			
100163813	EUREKA	CA		09/27/2024		569		(50)			(50)		519	519			
100163814	DAYTON	TX		09/27/2024		22,113		(1,208)			(1,208)		20,905	20,905			
100163816	DAYTON	TX		09/27/2024		22,122		(1,217)			(1,217)		20,905	20,905			
100163821	WESLEY CHAPEL	FL		09/27/2024		1,072		(31)			(31)		1,041	1,041			
100163823	XENIA	OH		09/27/2024		523		(29)			(29)		494	494			
100163824	GILBERT	AZ		09/27/2024		958		(18)			(18)		940	940			
100163827	AURORA	IL		09/27/2024		15,374		(282)			(282)		15,092	15,092			
100163829	PATTERSON	CA		09/27/2024		1,151		(49)			(49)		1,102	1,102			
100163832	NORWALK	CT		09/27/2024		966		(31)			(31)		935	935			
100163834	HOUSTON	TX		09/27/2024		1,335		(27)			(27)		1,308	1,308			
100163835	VAIL	AZ		09/27/2024		1,231		(23)			(23)		1,208	1,208			
100163836	WEBSTER	FL		09/27/2024		1,427		(52)			(52)		1,375	1,375			
100163837	COPPELL	TX		09/27/2024		982		(74)			(74)		908	908			
100163838	LONG BEACH	CA		09/27/2024		2,116		(76)			(76)		2,040	2,040			
100163839	CAMANO ISLAND	WA		09/27/2024		2,271		(62)			(62)		2,209	2,209			
100163840	WINDSOR	CO		09/27/2024		3,244		(115)			(115)		3,129	3,129			
100163841	LAS VEGAS	NV		09/27/2024		923		(44)			(44)		879	879			
100163842	ORLAND	CA		09/27/2024		1,852		(73)			(73)		1,779	1,779			
100163843	LORTON	VA		09/27/2024		1,058		(32)			(32)		1,026	1,026			
100163848	ORLANDO	FL		09/27/2024		578		3			3		581	581			
100163851	LOS ANGELES	CA		09/27/2024		2,578		(52)			(52)		2,526	2,526			
100163853	TAMPA	FL		09/27/2024		951		(39)			(39)		912	912			
100163856	CHARLOTTE	NC		09/27/2024		897		(44)			(44)		853	853			
100163857	SANDWICH	IL		09/27/2024		271		(14)			(14)		257	257			
100163860	CHICAGO	IL		09/27/2024		306		(22)			(22)		284	284			
100163861	WEST MELBOURNE	FL		09/27/2024		698		(21)			(21)		677	677			
100163862	INGLEWOOD	CA		09/27/2024		1,134		(47)			(47)		1,087	1,087			
100163864	HORIZON CITY	TX		09/27/2024		528		(31)			(31)		497	497			
100163865	CARROLLTON	TX		09/27/2024		1,488		(45)			(45)		1,443	1,443			
100163867	HOMESTEAD	FL		09/27/2024		1,082		(33)			(33)		1,049	1,049			
100163868	SAN DIEGO	CA		09/27/2024		2,959		(45)			(45)		2,914	2,914			
100163870	FLORAL CITY	FL		09/27/2024		387		(4)			(4)		383	383			
100163873	SACRAMENTO	CA		09/27/2024		636		(41)			(41)		595	595			
100163874	ATWATER	CA		09/27/2024		1,064		(34)			(34)		1,030	1,030			
100163877	ANSON	TX		09/27/2024		4,676		(151)			(151)		4,525	4,525			
100163878	MIAMI	FL		09/27/2024		584		(29)			(29)		555	555			
100163880	MIAMI	FL		09/27/2024		489		(40)			(40)		449	449			
100163881	CHESTER	VA		09/27/2024		395		(9)			(9)		386	386			
100163882	SAN ANTONIO	TX		09/27/2024		846		(41)			(41)		805	805			
100163883	SALINAS	CA		09/27/2024		1,006		(23)			(23)		983	983			
100163885	DELAND	FL		09/27/2024		586		3			3		589	589			
100163887	SANTA MARIA	CA		09/27/2024		1,255		(34)			(34)		1,221	1,221			
100163888	VACAVILLE	CA		09/27/2024		1,419		3			3		1,422	1,422			
100163893	SAN ANTONIO	TX		09/27/2024		1,008		(41)			(41)		967	967			
100163894	BIG SPRING	TX		09/27/2024		794		(74)			(74)		720	720			
100163899	BIRMINGHAM	AL		09/27/2024		215		(15)			(15)		200	200			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163900	FAYETTEVILLE	NC		09/27/2024		340		(24)			(24)		316	316			
100163901	ORLANDO	FL		09/27/2024		14,240		(624)			(624)		13,616	13,616			
100163903	HOUSTON	TX		09/27/2024		1,961		(8)			(8)		1,953	1,953			
100163904	FORT LAUDERDALE	FL		09/27/2024		801		(3)			(3)		798	798			
100163907	CAPITOL HEIGHTS	MD		10/04/2024		751		(23)			(23)		728	728			
100163914	CEDAR HILL	TX		10/04/2024		376		(29)			(29)		347	347			
100163915	CARLSBAD	CA		10/04/2024		3,555		(78)			(78)		3,477	3,477			
100163918	CARENCRO	LA		10/04/2024		261		(12)			(12)		249	249			
100163922	NOVI	MI		10/04/2024		738		(12)			(12)		726	726			
100163923	CHICAGO	IL		10/04/2024		739		(23)			(23)		716	716			
100163925	RIVERSIDE	CA		10/04/2024		2,799		(61)			(61)		2,738	2,738			
100163926	CEDAR GROVE	WI		10/04/2024		745		(12)			(12)		733	733			
100163927	SANDUSKY	MI		10/04/2024		2,249		(52)			(52)		2,197	2,197			
100163928	SEGUIN	TX		10/04/2024		755		(16)			(16)		739	739			
100163929	HEBRON	CT		10/04/2024		15,434		(341)			(341)		15,093	15,093			
100163932	TEMPE	AZ		10/04/2024		1,235		(21)			(21)		1,214	1,214			
100163934	MERIDEN	CT		10/04/2024		437		(21)			(21)		416	416			
100163935	LOS ANGELES	CA		10/04/2024		2,577		(76)			(76)		2,501	2,501			
100163937	LEWISVILLE	TX		10/04/2024		2,223		(78)			(78)		2,145	2,145			
100163941	POWAY	CA		10/04/2024		3,846		(90)			(90)		3,756	3,756			
100163942	CHESAPEAKE	VA		10/04/2024		2,059		(50)			(50)		2,009	2,009			
100163943	TEMPLETON	CA		10/04/2024		1,405		(24)			(24)		1,381	1,381			
100163944	OAK HILLS	CA		10/04/2024		1,397		(32)			(32)		1,365	1,365			
100163946	LOS ANGELES	CA		10/04/2024		13,815		(325)			(325)		13,490	13,490			
100163947	NORTH OGDEN	UT		10/04/2024		351		(19)			(19)		332	332			
100163951	POCOMOKE CITY	MD		10/04/2024		536		(20)			(20)		516	516			
100163952	TAMPA	FL		10/04/2024		230		(19)			(19)		211	211			
100163953	LOUISVILLE	KY		10/04/2024		2,539		(82)			(82)		2,457	2,457			
100163957	CENTENNIAL	CO		10/04/2024		2,047		(22)			(22)		2,025	2,025			
100163958	SAINT MARYS	KS		10/04/2024		1,857		(69)			(69)		1,788	1,788			
100163963	JOHNS ISLAND	SC		10/04/2024		1,868		(33)			(33)		1,835	1,835			
100163964	SAN RAMON	CA		10/04/2024		1,740		4			4		1,744	1,744			
100163967	HAYWARD	CA		10/04/2024		1,724		(59)			(59)		1,665	1,665			
100163968	SAN BERNARDINO	CA		10/04/2024		761		(2)			(2)		759	759			
100163970	KIHEI	HI		10/04/2024		25,003		(849)			(849)		24,154	24,154			
100163972	LOS ANGELES	CA		10/04/2024		1,656		(57)			(57)		1,599	1,599			
100163974	ALLENTOWN	PA		10/04/2024		692		(15)			(15)		677	677			
100163975	MOORHEAD	MN		10/04/2024		407		(10)			(10)		397	397			
100163976	TORRANCE	CA		10/04/2024		3,722		(28)			(28)		3,694	3,694			
100163977	ALLENTOWN	PA		10/04/2024		262		(12)			(12)		250	250			
100163981	WHITE PLAINS	GA		08/21/2024		1,780		(40)			(40)		1,740	1,740			
100163982	PERRIS	CA		08/21/2024		1,175		(14)			(14)		1,161	1,161			
100163983	JAMAICA	NY		08/21/2024		1,202		(42)			(42)		1,160	1,160			
100163984	HIALEAH	FL		08/21/2024		1,278		(20)			(20)		1,258	1,258			
100163985	PHOENIX	AZ		08/21/2024		833		(3)			(3)		830	830			
100163986	MIAMI GARDENS	FL		08/21/2024		537		(25)			(25)		512	512			
100163987	MACOMB	MI		08/21/2024		170		(5)			(5)		165	165			
100163988	EAU CLAIRE	WI		08/21/2024		516		(22)			(22)		494	494			
100163989	RENO	NV		08/21/2024		2,703		(82)			(82)		2,621	2,621			
100163990	CALVERTON	NY		08/21/2024		1,098		(58)			(58)		1,040	1,040			
100163991	CHALMETTE	LA		08/21/2024		443		(22)			(22)		421	421			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163992	JACKSONVILLE	FL		08/21/2024		6,023		(246)			(246)		5,777	5,777			
100163995	EAST BRUNSWICK	NJ		08/21/2024		9,528		(440)			(440)		9,088	9,088			
100163997	WORCESTER	MA		08/21/2024		1,227		(34)			(34)		1,193	1,193			
100163998	JACKSONVILLE	FL		08/21/2024		399		(15)			(15)		384	384			
100163999	LOCUST HILL	VA		08/21/2024		1,320		(43)			(43)		1,277	1,277			
100164000	SAINT PETERSBURG	FL		08/21/2024		632		(37)			(37)		595	595			
100164001	DALLAS	TX		08/21/2024		1,167		(43)			(43)		1,124	1,124			
100164002	WILMINGTON	DE		08/21/2024		412		(13)			(13)		399	399			
100164006	YAKIMA	WA		08/21/2024		646		(46)			(46)		600	600			
100164007	CHICAGO	IL		08/21/2024		750		(20)			(20)		730	730			
100164008	PEORIA	AZ		08/21/2024		1,647		(39)			(39)		1,608	1,608			
100164009	GLENDALE	AZ		08/21/2024		448		(21)			(21)		427	427			
100164010	LAGUNA HILLS	CA		08/21/2024		2,176		(72)			(72)		2,104	2,104			
100164011	WILLINGTON	CT		08/21/2024		553		(28)			(28)		525	525			
100164012	OCALA	FL		08/21/2024		398		(25)			(25)		373	373			
100164014	SATELLITE BEACH	FL		08/21/2024		1,757		(88)			(88)		1,669	1,669			
100164015	ROYSE CITY	TX		08/21/2024		800		(41)			(41)		759	759			
100164016	PEMBROKE PINES	FL		08/21/2024		820		(35)			(35)		785	785			
100164019	INGLEWOOD	CA		08/21/2024		3,386		(91)			(91)		3,295	3,295			
100164022	SANTA BARBARA	CA		08/21/2024		2,886		(67)			(67)		2,819	2,819			
100164023	ISSAQUAH	WA		08/21/2024		7,330		(49)			(49)		7,281	7,281			
100164026	BRADENTON	FL		08/21/2024		644		(22)			(22)		622	622			
100164027	LOS ANGELES	CA		08/21/2024		13,125		(242)			(242)		12,883	12,883			
100164028	BALTIMORE	MD		08/21/2024		319		(24)			(24)		295	295			
100164030	LOGANVILLE	GA		08/21/2024		577		(25)			(25)		552	552			
100164031	JACKSON	WI		08/21/2024		427		(23)			(23)		404	404			
100164033	MODESTO	CA		08/21/2024		949		(19)			(19)		930	930			
100164035	FARMINGTON HILLS	MI		08/21/2024		1,432		(33)			(33)		1,399	1,399			
100164036	PEMBROKE PINES	FL		08/21/2024		816		(24)			(24)		792	792			
100164037	BRANDON	FL		08/21/2024		1,255		(55)			(55)		1,200	1,200			
100164038	CARMEL	NY		08/21/2024		1,437		(37)			(37)		1,400	1,400			
100164046	FAIRPLAY	CO		08/21/2024		1,366		(24)			(24)		1,342	1,342			
100164047	MOSELEY	VA		08/21/2024		671		(37)			(37)		634	634			
100164048	NEW BOSTON	MI		08/21/2024		460		(19)			(19)		441	441			
100164049	SANTA CRUZ	CA		08/21/2024		4,974		(33)			(33)		4,941	4,941			
100164055	DAVENPORT	FL		08/21/2024		157		(7)			(7)		150	150			
100164058	LIDO BEACH	NY		08/21/2024		4,677		(178)			(178)		4,499	4,499			
100164059	SUN CITY CENTER	FL		08/21/2024		348		(4)			(4)		344	344			
100164060	BRYAN	TX		08/21/2024		313		(40)			(40)		273	273			
100164061	WOODSTOCK	GA		08/21/2024		346		(17)			(17)		329	329			
100164062	BAKERSFIELD	CA		08/21/2024		1,557		(57)			(57)		1,500	1,500			
100164063	HOLLYWOOD	FL		08/21/2024		773		(32)			(32)		741	741			
100164066	WEST SPRINGFIELD	MA		08/21/2024		421		(16)			(16)		405	405			
100164068	CAPE CORAL	FL		08/21/2024		385		(25)			(25)		360	360			
100164070	CONYERS	GA		08/21/2024		338		(20)			(20)		318	318			
100164071	ATLANTA	GA		08/21/2024		318		(33)			(33)		285	285			
100164072	SANTA ANA	CA		08/21/2024		1,647		(44)			(44)		1,603	1,603			
100164073	WALKERSVILLE	MD		08/21/2024		731		(5)			(5)		726	726			
100164074	SHORELINE	WA		08/21/2024		341		(14)			(14)		327	327			
100164076	ALTAMONTE SPRINGS	FL		08/21/2024		286		(2)			(2)		284	284			
100164077	HOPKINTON	MA		08/21/2024		955		(20)			(20)		935	935			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164080	NAPLES	FL		08/21/2024		2,188		(17)			(17)		2,171	2,171			
100164082	LANCASTER	CA		08/21/2024		967		(33)			(33)		934	934			
100164083	DORAL	FL		08/21/2024		961		4			4		965	965			
100164084	GARLAND	TX		08/21/2024		449		(19)			(19)		430	430			
100164085	GARLAND	TX		08/21/2024		412		(18)			(18)		394	394			
100164087	HOUSTON	TX		08/21/2024		637		(40)			(40)		597	597			
100164088	WHARTON	TX		08/21/2024		269		(18)			(18)		251	251			
100164089	ATLANTA	GA		08/21/2024		502		(5)			(5)		497	497			
100164090	BALTIMORE	MD		08/21/2024		782		4			4		786	786			
100164092	TEMPE	AZ		08/21/2024		93,898		1,102			1,102		95,000	95,000			
100164094	MIAMI	FL		08/21/2024		818		(1)			(1)		817	817			
100164095	LA VERNE	CA		08/21/2024		785		(31)			(31)		754	754			
100164096	LA VERNE	CA		08/21/2024		1,007		(24)			(24)		983	983			
100164098	BEDFORD	TX		08/21/2024		297		3			3		300	300			
100164100	WENDELL	NC		08/21/2024		591		(18)			(18)		573	573			
100164101	BELLINGHAM	WA		08/21/2024		303		(11)			(11)		292	292			
100164102	LOS ANGELES	CA		08/21/2024		2,212		(61)			(61)		2,151	2,151			
100164104	BOISE	ID		08/21/2024		634		(19)			(19)		615	615			
100164105	BEAVER FALLS	PA		08/21/2024		260		(15)			(15)		245	245			
100164106	ATLANTA	GA		08/21/2024		553		(18)			(18)		535	535			
100164107	GWYNN OAK	MD		08/21/2024		887		(30)			(30)		857	857			
100164108	TELLICO PLAINS	TN		08/21/2024		345		(11)			(11)		334	334			
100164109	DECATUR	GA		08/21/2024		553		(1)			(1)		552	552			
100164110	DURHAM	NC		08/21/2024		687		(2)			(2)		685	685			
100164114	ATLANTA	GA		08/21/2024		502		(17)			(17)		485	485			
100164115	DECATUR	GA		08/21/2024		503		(17)			(17)		486	486			
100164116	LAS VEGAS	NV		08/21/2024		2,215		(67)			(67)		2,148	2,148			
100164118	HUMBLE	TX		08/21/2024		637		3			3		640	640			
100164119	ATLANTA	GA		08/21/2024		520		(25)			(25)		495	495			
100164121	MILWAUKEE	WI		08/21/2024		1,550		(55)			(55)		1,495	1,495			
100164122	WINSTON SALEM	NC		08/21/2024		220		(19)			(19)		201	201			
100164124	JERSEY CITY	NJ		08/21/2024		1,870		(35)			(35)		1,835	1,835			
100164125	MERIDIAN	ID		08/21/2024		633		(18)			(18)		615	615			
100164128	MERIDIAN	ID		08/21/2024		633		(18)			(18)		615	615			
100164129	BLOOMINGTON	IN		08/21/2024		589		(10)			(10)		579	579			
100164130	BOCA RATON	FL		08/21/2024		4,186		(90)			(90)		4,096	4,096			
100164132	ORLANDO	FL		08/21/2024		493		(21)			(21)		472	472			
100164133	GRAND RAPIDS	MI		08/21/2024		521		(24)			(24)		497	497			
100164134	KANKAKEE	IL		08/21/2024		605		(20)			(20)		585	585			
100164136	ROSEDALE	MD		08/21/2024		586		(5)			(5)		581	581			
100164138	TITUSVILLE	FL		08/21/2024		329		(12)			(12)		317	317			
100164139	DUNDALK	MD		08/21/2024		306		(9)			(9)		297	297			
100164140	HOUSTON	TX		08/21/2024		1,069		24			24		1,093	1,093			
100164142	SAN FRANCISCO	CA		08/21/2024		1,396		(44)			(44)		1,352	1,352			
100164143	ATLANTA	GA		08/21/2024		828		(27)			(27)		801	801			
100164144	PENSACOLA	FL		08/21/2024		684		9			9		693	693			
100164145	INDIANAPOLIS	IN		08/21/2024		373		(7)			(7)		366	366			
100164147	GRAND RAPIDS	MI		08/21/2024		448		(7)			(7)		441	441			
100164148	MERIDIAN	ID		08/21/2024		633		(18)			(18)		615	615			
100164149	GUN BARREL CITY	TX		08/21/2024		407		(6)			(6)		401	401			
100164150	BALTIMORE	MD		08/21/2024		273		(1)			(1)		272	272			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164151	ESSEX	MD		08/21/2024		385		(14)			(14)		371	371			
100164152	PALM DESERT	CA		08/21/2024		665		(28)			(28)		637	637			
100164153	ATLANTA	GA		08/21/2024		4,329		(210)			(210)		4,119	4,119			
100164154	JURUPA VALLEY	CA		08/21/2024		1,261		(9)			(9)		1,252	1,252			
100164155	ALISO VIEJO	CA		08/21/2024		270		(17)			(17)		253	253			
100164156	STOCKTON	CA		08/21/2024		857		(30)			(30)		827	827			
100164157	STOCKTON	CA		08/21/2024		585		(11)			(11)		574	574			
100164158	RIO VERDE	AZ		08/21/2024		1,555		(41)			(41)		1,514	1,514			
100164159	DAVENPORT	FL		08/21/2024		15,130		(359)			(359)		14,771	14,771			
100164161	DESERT HOT SPRINGS	CA		08/21/2024		4,170		7			7		4,177	4,177			
100164162	MORENO VALLEY	CA		08/21/2024		983		(14)			(14)		969	969			
100164163	LAKE FOREST	CA		08/21/2024		2,334		(81)			(81)		2,253	2,253			
100164164	MILLSBORO	DE		08/21/2024		233		(11)			(11)		222	222			
100164165	BALTIMORE	MD		08/21/2024		266		(10)			(10)		256	256			
100164167	LANHAM	MD		08/21/2024		873		(34)			(34)		839	839			
100164168	SARASOTA	FL		08/21/2024		1,079		5			5		1,084	1,084			
100164169	CLINTON	UT		08/21/2024		772		(15)			(15)		757	757			
100164172	LOGANVILLE	GA		08/21/2024		588		(9)			(9)		579	579			
100164173	NORTH LAS VEGAS	NV		08/21/2024		578		(24)			(24)		554	554			
100164176	LAKE FOREST	CA		08/21/2024		1,050		(14)			(14)		1,036	1,036			
100164177	GARFIELD	NJ		08/21/2024		1,201		(19)			(19)		1,182	1,182			
100164178	MESQUITE	TX		08/21/2024		8,020		(209)			(209)		7,811	7,811			
100164179	NORTH LAS VEGAS	NV		08/21/2024		755		(3)			(3)		752	752			
100164180	GILROY	CA		08/21/2024		1,437		(33)			(33)		1,404	1,404			
100164183	MESQUITE	TX		08/21/2024		317		(24)			(24)		293	293			
100164184	MARYSVILLE	WA		08/21/2024		1,074		(6)			(6)		1,068	1,068			
100164185	MIAMI	FL		08/21/2024		615		(46)			(46)		569	569			
100164186	MORENO VALLEY	CA		08/21/2024		1,078		(11)			(11)		1,067	1,067			
100164187	SALINAS	CA		08/21/2024		664		(10)			(10)		654	654			
100164189	SAN PABLO	CA		08/21/2024		1,215		9			9		1,224	1,224			
100164191	GAITHERSBURG	MD		08/21/2024		5,842		(45)			(45)		5,797	5,797			
100164195	LOS ANGELES	CA		08/21/2024		946		(25)			(25)		921	921			
100164197	TULARE	CA		08/21/2024		874		(40)			(40)		834	834			
100164198	HAWTHORNE	CA		08/21/2024		2,172		(102)			(102)		2,070	2,070			
100164199	TULARE	CA		08/21/2024		891		(40)			(40)		851	851			
100164200	BUFFALO GROVE	IL		08/21/2024		6,955		(23)			(23)		6,932	6,932			
100164201	PASADENA	CA		08/21/2024		3,895		(69)			(69)		3,826	3,826			
100164202	GWYNN OAK	MD		08/21/2024		580		(5)			(5)		575	575			
100164203	SOUTH SALT LAKE	UT		08/21/2024		627		(19)			(19)		608	608			
100164204	CHICAGO	IL		08/21/2024		705		(7)			(7)		698	698			
100164206	BIG BEAR LAKE	CA		08/21/2024		668		(13)			(13)		655	655			
100164207	LADERA RANCH	CA		08/21/2024		1,903		(3)			(3)		1,900	1,900			
100164208	SAINT PETERSBURG	FL		08/21/2024		334		(21)			(21)		313	313			
100164209	MORENO VALLEY	CA		08/21/2024		1,098		(37)			(37)		1,061	1,061			
100164210	CERES	CA		08/21/2024		878		(4)			(4)		874	874			
100164211	OCEANSIDE	CA		08/21/2024		1,162		(24)			(24)		1,138	1,138			
100164212	LOS GATOS	CA		08/21/2024		3,432		(82)			(82)		3,350	3,350			
100164213	DEERFIELD BEACH	FL		08/21/2024		4,220		(30)			(30)		4,190	4,190			
100164214	PASADENA	CA		08/21/2024		1,784		9			9		1,793	1,793			
100164215	BAKERSFIELD	CA		08/21/2024		354		(5)			(5)		349	349			
100164216	FRESNO	CA		08/21/2024		630		(41)			(41)		589	589			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164218	WEST PALM BEACH	FL		08/21/2024		6,637		(142)			(142)		6,495	6,495			
100164219	LANCASTER	CA		08/21/2024		810		(16)			(16)		794	794			
100164220	BROCKTON	MA		08/21/2024		885		(41)			(41)		844	844			
100164221	FRESNO	CA		08/21/2024		738		(7)			(7)		731	731			
100164222	LONGVIEW	WA		08/21/2024		4,133		(122)			(122)		4,011	4,011			
100164225	GWYNN OAK	MD		08/21/2024		388		(24)			(24)		364	364			
100164226	LOS ANGELES	CA		08/21/2024		1,814		(25)			(25)		1,789	1,789			
100164229	CARROLLTON	TX		08/21/2024		452		(13)			(13)		439	439			
100164230	PHOENIX	AZ		08/21/2024		3,579		(84)			(84)		3,495	3,495			
100164231	GREENVILLE	SC		08/21/2024		6,000		(177)			(177)		5,823	5,823			
100164233	LAKE OSWEGO	OR		08/21/2024		3,062		(99)			(99)		2,963	2,963			
100164234	BAKERSFIELD	CA		08/21/2024		4,862		(147)			(147)		4,715	4,715			
100164235	ATLANTA	GA		08/21/2024		124		(11)			(11)		113	113			
100164236	FORT WORTH	TX		08/21/2024		681		(7)			(7)		674	674			
100164237	VALLEJO	CA		08/21/2024		8,123		(212)			(212)		7,911	7,911			
100164238	LOS BANOS	CA		08/21/2024		2,008		(40)			(40)		1,968	1,968			
100164240	SPRINGDALE	AR		08/21/2024		8,795		14			14		8,809	8,809			
100164241	WINCHESTER	VA		08/21/2024		1,543		(43)			(43)		1,500	1,500			
100164242	LOS ANGELES	CA		08/21/2024		1,850		(53)			(53)		1,797	1,797			
100164243	LOS ANGELES	CA		08/21/2024		1,802		(55)			(55)		1,747	1,747			
100164244	LOS ANGELES	CA		08/21/2024		1,973		(66)			(66)		1,907	1,907			
100164245	LOS ANGELES	CA		08/21/2024		2,474		(78)			(78)		2,396	2,396			
100164246	LOS ANGELES	CA		08/21/2024		2,196		(32)			(32)		2,164	2,164			
100164247	FOUNTAIN	CO		08/21/2024		942		(47)			(47)		895	895			
100164249	FORT LUPTON	CO		08/21/2024		1,165		(37)			(37)		1,128	1,128			
100164252	CARY	NC		08/21/2024		979		(13)			(13)		966	966			
100164254	NEWARK	NJ		08/21/2024		1,202		(22)			(22)		1,180	1,180			
100164255	WILMINGTON	CA		08/21/2024		2,542		(44)			(44)		2,498	2,498			
100164257	MAPLE VALLEY	WA		08/21/2024		1,564		(10)			(10)		1,554	1,554			
100164258	CORAL GABLES	FL		08/21/2024		3,614		(46)			(46)		3,568	3,568			
100164259	CHARLOTTE	NC		08/21/2024		665		(5)			(5)		660	660			
100164261	CHARLOTTE	NC		08/21/2024		666		(6)			(6)		660	660			
100164262	CHARLOTTE	NC		08/21/2024		665		(5)			(5)		660	660			
100164264	NEW BRUNSWICK	NJ		08/21/2024		867		(12)			(12)		855	855			
100164265	SAINT PAUL	MN		08/21/2024		860		(7)			(7)		853	853			
100164267	BRICK	NJ		08/21/2024		10,169		(303)			(303)		9,866	9,866			
100164268	JACKSONVILLE	FL		08/21/2024		103,054		(2,487)			(2,487)		100,567	100,567			
100164270	CHARLOTTE	NC		08/21/2024		665		(5)			(5)		660	660			
100164272	GRAND PRAIRIE	TX		08/21/2024		844		(11)			(11)		833	833			
100164274	WEST POINT	TX		08/21/2024		20,429		(289)			(289)		20,140	20,140			
100164275	VIRGINIA BEACH	VA		08/21/2024		1,327		(19)			(19)		1,308	1,308			
100164276	WINCHESTER	CA		08/21/2024		905		(15)			(15)		890	890			
100164277	HENDERSON	NV		08/21/2024		1,883		(11)			(11)		1,872	1,872			
100164278	LAS VEGAS	NV		08/21/2024		1,005		(11)			(11)		994	994			
100164279	CHARLOTTE	NC		08/21/2024		794		(16)			(16)		778	778			
100164282	CHARLOTTE	NC		08/21/2024		795		(11)			(11)		784	784			
100164284	BELLINGHAM	WA		08/21/2024		475		(6)			(6)		469	469			
100164290	KILLEEN	TX		08/21/2024		22,956		(137)			(137)		22,819	22,819			
100164291	HOUSTON	TX		08/21/2024		618		(14)			(14)		604	604			
100164292	ROCKLIN	CA		08/21/2024		1,337		(37)			(37)		1,300	1,300			
100164294	AUSTIN	TX		08/21/2024		21,854		(415)			(415)		21,439	21,439			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164295	GATESVILLE	NC		08/21/2024		438		3			3		441	441			
100164296	PHOENIX	AZ		08/21/2024		649		(9)			(9)		640	640			
100164297	CHARLOTTE	NC		08/21/2024		973		(21)			(21)		952	952			
100164298	SACRAMENTO	CA		08/21/2024		781		(8)			(8)		773	773			
100164299	WAKE FOREST	NC		08/21/2024		852		(15)			(15)		837	837			
100164300	BOWIE	MD		08/21/2024		743		4			4		747	747			
100164301	AUSTIN	TX		08/21/2024		1,094		(20)			(20)		1,074	1,074			
100164302	PALMDALE	CA		08/21/2024		1,046		(18)			(18)		1,028	1,028			
100164303	ROSELAND	VA		08/21/2024		2,313		(50)			(50)		2,263	2,263			
100164306	CONVERSE	TX		08/21/2024		487		(1)			(1)		486	486			
100164307	CAPE CORAL	FL		08/21/2024		571		(15)			(15)		556	556			
100164308	NORMAN	OK		08/21/2024		1,245		(17)			(17)		1,228	1,228			
100164309	WELLINGTON	FL		08/21/2024		8,380		(179)			(179)		8,201	8,201			
100164310	BUFORD	GA		08/21/2024		24,791		(387)			(387)		24,404	24,404			
100164311	MARION	NC		08/21/2024		1,141		(21)			(21)		1,120	1,120			
100164312	DUARTE	CA		08/21/2024		3,045		23			23		3,068	3,068			
100164313	CEDAR CITY	UT		08/21/2024		656		(4)			(4)		652	652			
100164314	MONTGOMERY	AL		08/21/2024		524		(1)			(1)		523	523			
100164315	EULESS	TX		08/21/2024		687		(11)			(11)		676	676			
100164316	BUFORD	GA		08/21/2024		961		(22)			(22)		939	939			
100164317	PENDERGRASS	GA		08/21/2024		1,166		7			7		1,173	1,173			
100164319	WOODBRIDGE	VA		08/21/2024		4,510		(63)			(63)		4,447	4,447			
100164320	ANNA	TX		08/21/2024		1,239		(20)			(20)		1,219	1,219			
100164321	PENDERGRASS	GA		08/21/2024		778		9			9		787	787			
100164322	DENTON	TX		08/21/2024		893		(11)			(11)		882	882			
100164323	FATE	TX		08/21/2024		15,047		584			584		15,631	15,631			
100164325	CAROLINA BEACH	NC		08/21/2024		1,204		(25)			(25)		1,179	1,179			
100164326	PENDERGRASS	GA		08/21/2024		818		11			11		829	829			
100164327	NAVARRE	FL		08/21/2024		853		(15)			(15)		838	838			
100164328	PUYALLUP	WA		08/21/2024		1,350		(25)			(25)		1,325	1,325			
100164329	COMMERCE CITY	CO		08/21/2024		968		(20)			(20)		948	948			
100164330	MCKINNEY	TX		08/21/2024		837		(12)			(12)		825	825			
100164333	ALEXANDRIA	VA		08/21/2024		1,011		(11)			(11)		1,000	1,000			
100164336	ROXBURY	MA		08/21/2024		23,294		(341)			(341)		22,953	22,953			
100164338	SMYRNA	TN		08/21/2024		1,112		(19)			(19)		1,093	1,093			
100164339	DAWSONVILLE	GA		08/21/2024		820		(14)			(14)		806	806			
100164340	SCOTLAND	MD		08/21/2024		687		(14)			(14)		673	673			
100164342	HARRISBURG	NC		08/21/2024		875		(6)			(6)		869	869			
100164343	ALPHARETTA	GA		08/21/2024		836		(16)			(16)		820	820			
100164344	BUCKEYE	AZ		08/21/2024		712		(17)			(17)		695	695			
100164345	SAINT AUGUSTINE	FL		08/21/2024		401		(10)			(10)		391	391			
100164346	SAINT AUGUSTINE	FL		08/21/2024		4,187		(102)			(102)		4,085	4,085			
100164347	WESLEY CHAPEL	FL		08/21/2024		293		(2)			(2)		291	291			
100164348	BLOOMINGDALE	GA		08/21/2024		2,873		20			20		2,893	2,893			
100164349	ELK GROVE	CA		08/21/2024		1,238		(13)			(13)		1,225	1,225			
100164350	SAN MARCOS	TX		08/21/2024		997		20			20		1,017	1,017			
100164352	SAINT AUGUSTINE	FL		08/21/2024		14,262		(161)			(161)		14,101	14,101			
100164353	BLOOMINGDALE	GA		08/21/2024		820		(8)			(8)		812	812			
100164354	ARGYLE	TX		08/21/2024		3,821		67			67		3,888	3,888			
100164355	MUNFORD	TN		08/21/2024		829		20			20		849	849			
100164356	BRANDYWINE	MD		08/21/2024		9,827		173			173		10,000	10,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164357	MUNDELEIN	IL		08/21/2024		1,131		34			34		1,165	1,165			
100164358	BRANDYWINE	MD		08/21/2024		1,012		18			18		1,030	1,030			
100164359	ROUND ROCK	TX		08/21/2024		4,047		(51)			(51)		3,996	3,996			
100164360	VANCOUVER	WA		08/21/2024		1,254		17			17		1,271	1,271			
100164362	PILOT POINT	TX		08/21/2024		829		22			22		851	851			
100164363	COLLEGE STATION	TX		08/21/2024		734		10			10		744	744			
100164364	WORCESTER	MA		08/21/2024		2,062		(27)			(27)		2,035	2,035			
100164365	VISALIA	CA		08/21/2024		838		14			14		852	852			
100164366	FUQUAY VARINA	NC		08/21/2024		773		(6)			(6)		767	767			
100164367	VISALIA	CA		08/21/2024		894		15			15		909	909			
100164368	APPLE VALLEY	CA		08/21/2024		862		(8)			(8)		854	854			
100164369	SAN BUENAVENTURA	CA		08/21/2024		1,743		(2)			(2)		1,741	1,741			
100164371	OCEAN CITY	MD		08/21/2024		3,260		(38)			(38)		3,222	3,222			
100164372	WHITEFISH	MT		08/21/2024		1,353		(23)			(23)		1,330	1,330			
100164373	FRESNO	CA		08/21/2024		994		(14)			(14)		980	980			
100164374	TAMPA	FL		08/21/2024		984		(12)			(12)		972	972			
100164378	BALTIMORE	MD		08/21/2024		678		(15)			(15)		663	663			
100164379	COCOA BEACH	FL		08/21/2024		1,937		(11)			(11)		1,926	1,926			
100164380	SALISBURY	NC		08/21/2024		1,899		(32)			(32)		1,867	1,867			
100164381	DEBARY	FL		08/21/2024		747		(1)			(1)		746	746			
100164382	GEORGETOWN	TX		08/21/2024		655		(12)			(12)		643	643			
100164383	ZEBULON	NC		08/21/2024		4,639		(105)			(105)		4,534	4,534			
100164384	ROYSE CITY	TX		08/21/2024		1,083		(15)			(15)		1,068	1,068			
100164385	QUEEN CREEK	AZ		08/21/2024		2,090		48			48		2,138	2,138			
100164386	RALEIGH	NC		08/21/2024		926		(13)			(13)		913	913			
100164387	ADELANTO	CA		08/21/2024		844		(16)			(16)		828	828			
100164388	ERIE	CO		08/21/2024		1,238		33			33		1,271	1,271			
100164391	STOCKTON	CA		08/21/2024		1,491		63			63		1,554	1,554			
100164392	RALEIGH	NC		08/21/2024		719		(4)			(4)		715	715			
100164393	PHOENIX	AZ		08/21/2024		5,035		273			273		5,308	5,308			
100164394	LAS VEGAS	NV		08/21/2024		2,520		138			138		2,658	2,658			
100164395	MATTHEWS	NC		08/21/2024		670		(12)			(12)		658	658			
100164396	DEBARY	FL		08/21/2024		884		(9)			(9)		875	875			
100164397	HENDERSON	NV		08/21/2024		3,685		107			107		3,792	3,792			
100164398	MADERA	CA		08/21/2024		952		5			5		957	957			
100164399	RANCHO CORDOVA	CA		08/21/2024		1,318		48			48		1,366	1,366			
100164400	HALTOM CITY	TX		08/21/2024		1,223		(30)			(30)		1,193	1,193			
100164401	MONROE	NC		08/21/2024		677		(10)			(10)		667	667			
100164402	TAMPA	FL		08/21/2024		764		(14)			(14)		750	750			
100164403	RANCHO CORDOVA	CA		08/21/2024		1,250		49			49		1,299	1,299			
100164404	MATTHEWS	NC		08/21/2024		670		(12)			(12)		658	658			
100164406	PEORIA	AZ		08/21/2024		1,226		(34)			(34)		1,192	1,192			
100164408	POTTSBORO	TX		08/21/2024		1,497		(46)			(46)		1,451	1,451			
100164409	SAN ANTONIO	TX		08/21/2024		642		(17)			(17)		625	625			
100164410	WESLEY CHAPEL	FL		08/21/2024		1,553		(19)			(19)		1,534	1,534			
100164411	NASHVILLE	TN		08/21/2024		639		(17)			(17)		622	622			
100164412	COLON	MI		08/21/2024		774		(20)			(20)		754	754			
100164413	PAHOA	HI		08/21/2024		815		(11)			(11)		804	804			
100164414	VIRGINIA BEACH	VA		08/21/2024		848		(25)			(25)		823	823			
100164416	AURORA	CO		08/21/2024		1,401		70			70		1,471	1,471			
100164417	TUCSON	AZ		08/21/2024		861		24			24		885	885			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164418	HENDERSON	NV		08/21/2024		2,994		91			91		3,085	3,085			
100164419	MONROE	NC		08/21/2024		770		(15)			(15)		755	755			
100164420	RENTON	WA		08/21/2024		1,712		(29)			(29)		1,683	1,683			
100164421	LEANDER	TX		08/21/2024		676		(11)			(11)		665	665			
100164422	FRANKLIN	CT		08/21/2024		846		(14)			(14)		832	832			
100164423	SAN ANTONIO	TX		08/21/2024		1,103		(15)			(15)		1,088	1,088			
100164424	KUNA	ID		08/21/2024		26,276		(102)			(102)		26,174	26,174			
100164425	FARGO	ND		08/21/2024		579		(15)			(15)		564	564			
100164426	LAS VEGAS	NV		08/21/2024		1,477		(7)			(7)		1,470	1,470			
100164428	ROSEVILLE	CA		08/21/2024		1,536		38			38		1,574	1,574			
100164429	BROKEN ARROW	OK		08/21/2024		632		(15)			(15)		617	617			
100164430	BILLERICA	MA		08/21/2024		655		(14)			(14)		641	641			
100164432	CHANDLER	AZ		08/21/2024		929		(16)			(16)		913	913			
100164434	CLAYTON	NC		08/21/2024		715		(5)			(5)		710	710			
100164436	WAKE FOREST	NC		08/21/2024		693		(10)			(10)		683	683			
100164438	NAMPA	ID		08/21/2024		655		(17)			(17)		638	638			
100164439	NASHVILLE	TN		08/21/2024		1,390		(20)			(20)		1,370	1,370			
100164440	ATLANTIC HIGHLANDS	NJ		08/21/2024		1,406		(13)			(13)		1,393	1,393			
100164441	COEUR D ALENE	ID		08/21/2024		1,236		(28)			(28)		1,208	1,208			
100164443	CHARLOTTE	NC		08/21/2024		722		(21)			(21)		701	701			
100164444	GLEN ALLEN	VA		08/21/2024		1,014		(34)			(34)		980	980			
100164445	MERCED	CA		08/21/2024		1,309		26			26		1,335	1,335			
100164446	ALBRIGHTSVILLE	PA		08/21/2024		1,209		(26)			(26)		1,183	1,183			
100164447	WYLIE	TX		08/21/2024		1,293		(27)			(27)		1,266	1,266			
100164450	POINT PLEASANT BORO	NJ		08/21/2024		1,096		(22)			(22)		1,074	1,074			
100164451	OCEAN CITY	NJ		08/21/2024		1,000		(16)			(16)		984	984			
100164453	SOUTHPORT	NC		08/21/2024		1,861		(38)			(38)		1,823	1,823			
100164454	WESTERLY	RI		08/21/2024		761		(17)			(17)		744	744			
100164455	BENBROOK	TX		08/21/2024		1,524		(18)			(18)		1,506	1,506			
100164456	TEMPE	AZ		08/21/2024		972		(15)			(15)		957	957			
100164457	COROLLA	NC		08/21/2024		1,094		(27)			(27)		1,067	1,067			
100164458	DALLAS	TX		08/21/2024		748		(12)			(12)		736	736			
100164459	FLEMINGTON	NJ		08/21/2024		722		(12)			(12)		710	710			
100164460	AURORA	IL		08/21/2024		567		(5)			(5)		562	562			
100164461	COEUR D ALENE	ID		08/21/2024		1,780		(42)			(42)		1,738	1,738			
100164464	WOODBINE	NJ		08/21/2024		490		(7)			(7)		483	483			
100164465	NASHVILLE	TN		08/21/2024		890		(21)			(21)		869	869			
100164467	MCKINNEY	TX		08/21/2024		829		(10)			(10)		819	819			
100164469	BONITA SPRINGS	FL		08/21/2024		1,184		(33)			(33)		1,151	1,151			
100164471	DAVENPORT	FL		08/21/2024		940		(20)			(20)		920	920			
100164473	WELCHES	OR		08/21/2024		990		(25)			(25)		965	965			
100164474	MILLIKEN	CO		08/21/2024		1,128		(32)			(32)		1,096	1,096			
100164475	PASO ROBLES	CA		08/21/2024		1,196		(22)			(22)		1,174	1,174			
100164477	ANTIOCH	TN		08/21/2024		699		(17)			(17)		682	682			
100164478	PHILADELPHIA	PA		08/21/2024		638		(11)			(11)		627	627			
100164479	IDAHO FALLS	ID		08/21/2024		765		(12)			(12)		753	753			
100164480	DENVER	NC		08/21/2024		947		(19)			(19)		928	928			
100164481	DENVER	NC		08/21/2024		987		(18)			(18)		969	969			
100164482	PFLUGERVILLE	TX		08/21/2024		787		(7)			(7)		780	780			
100164483	FREDERICKSBURG	VA		08/21/2024		1,551		(30)			(30)		1,521	1,521			
100164485	SENECA	SC		08/21/2024		2,132		(37)			(37)		2,095	2,095			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164486	NEWARK	NJ		08/21/2024		1,016		(14)			(14)		1,002	1,002			
100164487	WENDELL	NC		08/21/2024		957		(23)			(23)		934	934			
100164488	RICHMOND	VA		08/21/2024		399		(7)			(7)		392	392			
100164489	RIVERVIEW	FL		08/21/2024		1,102		(15)			(15)		1,087	1,087			
100164490	GALLATIN	TN		08/21/2024		1,441		(34)			(34)		1,407	1,407			
100164492	NORTH ABINGTON TOWNSHIP	PA		08/21/2024		2,145		(51)			(51)		2,094	2,094			
100164493	COROLLA	NC		08/21/2024		1,648		(29)			(29)		1,619	1,619			
100164494	LAWRENCEVILLE	GA		08/21/2024		612		(15)			(15)		597	597			
100164495	ELLIJAY	GA		08/21/2024		1,239		(26)			(26)		1,213	1,213			
100164496	LAKE ARIEL	PA		08/21/2024		1,571		(20)			(20)		1,551	1,551			
100164497	SEVIERVILLE	TN		08/21/2024		840		(13)			(13)		827	827			
100164498	ANNA	TX		08/21/2024		783		(18)			(18)		765	765			
100164499	PENDERGRASS	GA		08/21/2024		851		33			33		884	884			
100164500	OXNARD	CA		08/21/2024		1,558		(42)			(42)		1,516	1,516			
100164501	GEORGETOWN	TX		08/21/2024		1,020		(6)			(6)		1,014	1,014			
100164503	COOPERSBURG	PA		08/21/2024		999		29			29		1,028	1,028			
100164504	FORNEY	TX		08/21/2024		652		(13)			(13)		639	639			
100164505	SAN ANTONIO	FL		08/21/2024		2,329		132			132		2,461	2,461			
100164507	GALLATIN	TN		08/21/2024		627		(17)			(17)		610	610			
100164508	WINCHESTER	CA		08/21/2024		1,173		(19)			(19)		1,154	1,154			
100164509	CHARLOTTE	NC		08/21/2024		830		(23)			(23)		807	807			
100164510	MENIFEE	CA		08/21/2024		1,306		(24)			(24)		1,282	1,282			
100164511	FALLING WATERS	WV		08/21/2024		523		(13)			(13)		510	510			
100164512	VICTORVILLE	CA		08/21/2024		1,212		(10)			(10)		1,202	1,202			
100164514	MABLETON	GA		08/21/2024		2,030		(56)			(56)		1,974	1,974			
100164517	RALEIGH	NC		08/21/2024		4,253		(45)			(45)		4,208	4,208			
100164518	MCDONOUGH	GA		08/21/2024		719		(2)			(2)		717	717			
100164519	KANNAPOLIS	NC		08/21/2024		1,651		(23)			(23)		1,628	1,628			
100164520	LOGANVILLE	GA		08/21/2024		928		(13)			(13)		915	915			
100164521	PENDERGRASS	GA		08/21/2024		953		8			8		961	961			
100164522	FORT WORTH	TX		08/21/2024		432		(16)			(16)		416	416			
100164525	CHARLOTTE	NC		08/21/2024		745		(16)			(16)		729	729			
100164526	MCKINNEY	TX		08/21/2024		4,586		(169)			(169)		4,417	4,417			
100164527	NOKOMIS	FL		08/21/2024		746		(7)			(7)		739	739			
100164528	FALLING WATERS	WV		08/21/2024		1,566		(40)			(40)		1,526	1,526			
100164529	ANNA	TX		08/21/2024		971		(4)			(4)		967	967			
100164531	CHARLOTTE	NC		08/21/2024		4,031		(60)			(60)		3,971	3,971			
100164532	ANTIOCH	CA		08/21/2024		1,886		5			5		1,891	1,891			
100164533	POINCIANA	FL		08/21/2024		974		(2)			(2)		972	972			
100164534	KYLE	TX		08/21/2024		746		(4)			(4)		742	742			
100164536	GALLATIN	TN		08/21/2024		559		(17)			(17)		542	542			
100164538	WESLEY CHAPEL	FL		08/21/2024		560		(9)			(9)		551	551			
100164543	CONROE	TX		08/21/2024		652		16			16		668	668			
100164545	MYRTLE BEACH	SC		08/21/2024		707		2			2		709	709			
100164546	NEWARK	NJ		08/21/2024		626		(13)			(13)		613	613			
100164547	LAWRENCEVILLE	GA		08/21/2024		2,682		(69)			(69)		2,613	2,613			
100164548	MILLSBORO	DE		08/21/2024		1,810		(31)			(31)		1,779	1,779			
100164549	LADY LAKE	FL		08/21/2024		506		(10)			(10)		496	496			
100164550	DACULA	GA		08/21/2024		7,020		(72)			(72)		6,948	6,948			
100164551	DAYTONA BEACH	FL		08/21/2024		890		(19)			(19)		871	871			
100164552	FALLING WATERS	WV		08/21/2024		1,655		(47)			(47)		1,608	1,608			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164553	N LAS VEGAS	NV		08/21/2024		649		(4)			(4)		645	645			
100164554	KANNAPOLIS	NC		08/21/2024		4,276		8			8		4,284	4,284			
100164555	PENDERGRASS	GA		08/21/2024		744		8			8		752	752			
100164556	LAKE ELSINORE	CA		08/21/2024		1,602		(1)			(1)		1,601	1,601			
100164557	CONCORD	NC		08/21/2024		844		27			27		871	871			
100164558	LONGS	SC		08/21/2024		775		(7)			(7)		768	768			
100164559	ROSEVILLE	CA		08/21/2024		1,551		(16)			(16)		1,535	1,535			
100164562	FORT WORTH	TX		08/21/2024		2,538		(77)			(77)		2,461	2,461			
100164564	RIVERSIDE	CA		08/21/2024		983		(7)			(7)		976	976			
100164565	GLEN BURNIE	MD		08/21/2024		446		(6)			(6)		440	440			
100164566	CHARLOTTE	NC		08/21/2024		1,616		(34)			(34)		1,582	1,582			
100164567	WINTER HAVEN	FL		08/21/2024		26,766		(74)			(74)		26,692	26,692			
100164568	MCKINNEY	TX		08/21/2024		847		(4)			(4)		843	843			
100164569	MCKINNEY	TX		08/21/2024		2,851		(76)			(76)		2,775	2,775			
100164570	FARMERSVILLE	TX		08/21/2024		930		(27)			(27)		903	903			
100164571	FALLING WATERS	WV		08/21/2024		2,541		(70)			(70)		2,471	2,471			
100164572	NOKOMIS	FL		08/21/2024		1,426		(24)			(24)		1,402	1,402			
100164574	FORNEY	TX		08/21/2024		709		(13)			(13)		696	696			
100164575	ASHBURN	VA		08/21/2024		1,799		(26)			(26)		1,773	1,773			
100164578	CHARLOTTE	NC		08/21/2024		1,598		(21)			(21)		1,577	1,577			
100164579	LYNNWOOD	WA		08/21/2024		1,720		(8)			(8)		1,712	1,712			
100164580	SANTA CLARITA	CA		08/21/2024		986		(9)			(9)		977	977			
100164583	CONCORD	NC		08/21/2024		667		3			3		670	670			
100164584	CONCORD	NC		08/21/2024		622		(9)			(9)		613	613			
100164585	FALLING WATERS	WV		08/21/2024		525		(13)			(13)		512	512			
100164586	MCKINNEY	TX		08/21/2024		1,126		4			4		1,130	1,130			
100164587	CONCORD	NC		08/21/2024		711		(11)			(11)		700	700			
100164588	MIAMI	FL		08/21/2024		1,620		(24)			(24)		1,596	1,596			
100164593	FAIRFIELD	CA		08/21/2024		1,275		(26)			(26)		1,249	1,249			
100164594	GALLATIN	TN		08/21/2024		627		(17)			(17)		610	610			
100164595	BUFORD	GA		08/21/2024		1,098		(16)			(16)		1,082	1,082			
100164596	CHULUOTA	FL		08/21/2024		1,032		(36)			(36)		996	996			
100164597	FALLING WATERS	WV		08/21/2024		518		(15)			(15)		503	503			
100164599	KANNAPOLIS	NC		08/21/2024		624		(13)			(13)		611	611			
100164601	HUTTO	TX		08/21/2024		891		(21)			(21)		870	870			
100164603	PALMDALE	CA		08/21/2024		1,497		42			42		1,539	1,539			
100164604	PENDERGRASS	GA		08/21/2024		993		8			8		1,001	1,001			
100164605	KANNAPOLIS	NC		08/21/2024		587		(8)			(8)		579	579			
100164606	KANNAPOLIS	NC		08/21/2024		772							772	772			
100164608	RICHMOND	TX		08/21/2024		828		10			10		838	838			
100164609	HAYWARD	CA		08/21/2024		1,941		(33)			(33)		1,908	1,908			
100164610	GALLATIN	TN		08/21/2024		2,228		2			2		2,230	2,230			
100164611	GLEN BURNIE	MD		08/21/2024		573		(18)			(18)		555	555			
100164612	SALUDA	NC		08/21/2024		1,439		18			18		1,457	1,457			
100164613	ROUND ROCK	TX		08/21/2024		1,643		(14)			(14)		1,629	1,629			
100164614	STUART	FL		08/21/2024		987		(10)			(10)		977	977			
100164616	LAUREL	DE		08/21/2024		429		(18)			(18)		411	411			
100164617	DRIPPING SPRINGS	TX		08/21/2024		887		(16)			(16)		871	871			
100164618	ROSENBERG	TX		08/21/2024		572		2			2		574	574			
100164619	MOORE	SC		08/21/2024		787		(2)			(2)		785	785			
100164620	FALLING WATERS	WV		08/21/2024		514		(15)			(15)		499	499			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164624	RICHMOND	TX		08/21/2024		684		(3)			(3)		681	681			
100164627	FORNEY	TX		08/21/2024		631		(18)			(18)		613	613			
100164630	WEST COVINA	CA		08/21/2024		1,249		(19)			(19)		1,230	1,230			
100164631	SACRAMENTO	CA		08/21/2024		378		(3)			(3)		375	375			
100164634	LONGS	SC		08/21/2024		617		(3)			(3)		614	614			
100164635	DAWSONVILLE	GA		08/21/2024		1,548		(23)			(23)		1,525	1,525			
100164637	STOCKTON	CA		08/21/2024		710		(6)			(6)		704	704			
100164639	LAS VEGAS	NV		08/21/2024		573		(5)			(5)		568	568			
100164640	FORNEY	TX		08/21/2024		601		(17)			(17)		584	584			
100164641	WESLEY CHAPEL	FL		08/21/2024		612		(11)			(11)		601	601			
100164643	KANNAPOLIS	NC		08/21/2024		3,563		(40)			(40)		3,523	3,523			
100164644	KISSIMMEE	FL		08/21/2024		923		(2)			(2)		921	921			
100164646	HIGHLAND PARK	CA		08/23/2024		3,523		(87)			(87)		3,436	3,436			
100164647	KOLOA	HI		08/23/2024		2,989		(77)			(77)		2,912	2,912			
100164652	BOYNTON BEACH	FL		08/23/2024		478		(10)			(10)		468	468			
100164654	FLORENCE	AL		08/23/2024		290		(6)			(6)		284	284			
100164655	TULARE	CA		08/23/2024		708		(19)			(19)		689	689			
100164657	NEWARK	NJ		08/23/2024		892		2			2		894	894			
100164658	ONTARIO	CA		08/23/2024		401		(10)			(10)		391	391			
100164659	LUGOFF	SC		08/23/2024		1,175		(48)			(48)		1,127	1,127			
100164660	APPLE VALLEY	CA		08/23/2024		614		(28)			(28)		586	586			
100164661	FRONT ROYAL	VA		08/23/2024		1,575		(53)			(53)		1,522	1,522			
100164662	LOS ANGELES	CA		08/23/2024		572		(12)			(12)		560	560			
100164663	PHOENIX	AZ		08/23/2024		3,537		(43)			(43)		3,494	3,494			
100164664	SEQUIM	WA		08/23/2024		422		(11)			(11)		411	411			
100164665	BEAUMONT	CA		08/23/2024		415		(10)			(10)		405	405			
100164666	SARATOGA SPRINGS	UT		08/23/2024		341		(7)			(7)		334	334			
100164667	ORMOND BEACH	FL		08/23/2024		428		(16)			(16)		412	412			
100164668	UNIONTOWN	PA		08/23/2024		394		(13)			(13)		381	381			
100164670	ALPHARETTA	GA		08/23/2024		664		(16)			(16)		648	648			
100164671	RIVERSIDE	CA		08/23/2024		153		(6)			(6)		147	147			
100164672	SARATOGA SPRINGS	UT		08/23/2024		1,332		(35)			(35)		1,297	1,297			
100164674	SAN JOSE	CA		08/23/2024		1,297		(30)			(30)		1,267	1,267			
100164677	BAKERSFIELD	CA		08/23/2024		445		(10)			(10)		435	435			
100164678	FOUNTAIN HILLS	AZ		08/23/2024		416		(11)			(11)		405	405			
100164681	MONTEBELLO	CA		08/23/2024		236		(3)			(3)		233	233			
100164682	COSTA MESA	CA		08/23/2024		527		(20)			(20)		507	507			
100164683	WEST JORDAN	UT		08/23/2024		403		(17)			(17)		386	386			
100164685	MESA	AZ		08/23/2024		1,288		(16)			(16)		1,272	1,272			
100164686	MORENO VALLEY	CA		08/23/2024		563		(12)			(12)		551	551			
100164687	UPPER CHICHESTER	PA		08/23/2024		571		(12)			(12)		559	559			
100164688	LINCOLN	CA		08/23/2024		769		(12)			(12)		757	757			
100164689	SAN DIEGO	CA		08/23/2024		780		(30)			(30)		750	750			
100164690	RIVERSIDE	CA		08/23/2024		557		(20)			(20)		537	537			
100164692	LOS ANGELES	CA		08/23/2024		259		(6)			(6)		253	253			
100164693	POWHATAN	VA		08/23/2024		420		(16)			(16)		404	404			
100164695	CHINO VALLEY	AZ		08/23/2024		227		(6)			(6)		221	221			
100164697	JACKSONVILLE	FL		08/23/2024		397		(14)			(14)		383	383			
100164698	MURRIETA	CA		08/23/2024		2,658		(94)			(94)		2,564	2,564			
100164700	TEMECULA	CA		08/23/2024		580		(26)			(26)		554	554			
100164702	ODESSA	FL		08/23/2024		730		(19)			(19)		711	711			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164703	SAN PABLO	CA		08/23/2024		585		(19)			(19)		566	566			
100164704	SAN DIEGO	CA		08/23/2024		662		(19)			(19)		643	643			
100164705	EL DORADO HILLS	CA		08/23/2024		807		(29)			(29)		778	778			
100164706	PHOENIX	AZ		08/23/2024		443		(18)			(18)		425	425			
100164707	POWAY	CA		08/23/2024		2,322		(55)			(55)		2,267	2,267			
100164708	CALUMET PARK	IL		08/23/2024		374		(22)			(22)		352	352			
100164714	OCEANSIDE	CA		08/23/2024		1,100		(51)			(51)		1,049	1,049			
100164715	FORT LAUDERDALE	FL		08/23/2024		1,647		(52)			(52)		1,595	1,595			
100164717	RED OAK	TX		08/23/2024		1,585		(24)			(24)		1,561	1,561			
100164718	ALTAMONTE SPRINGS	FL		08/23/2024		249		(16)			(16)		233	233			
100164719	OCALA	FL		08/23/2024		528		(15)			(15)		513	513			
100164720	NAPERVILLE	IL		08/23/2024		373		(23)			(23)		350	350			
100164721	NEPTUNE BEACH	FL		08/23/2024		1,511		(52)			(52)		1,459	1,459			
100164723	OCOEE	FL		08/23/2024		1,040		(15)			(15)		1,025	1,025			
100164724	CAMARILLO	CA		08/23/2024		94,179		(2,374)			(2,374)		91,805	91,805			
100164725	CORNELIUS	NC		08/23/2024		25,799		(725)			(725)		25,074	25,074			
100164727	COLUMBIA	SC		08/23/2024		749		(68)			(68)		681	681			
100164728	SANTA MARIA	CA		08/23/2024		889		(17)			(17)		872	872			
100164730	MADERA	CA		08/23/2024		575		(12)			(12)		563	563			
100164731	CHARLOTTE	NC		08/23/2024		553		(13)			(13)		540	540			
100164732	MOUNT PLEASANT	SC		08/23/2024		6,218		(89)			(89)		6,129	6,129			
100164733	BRADENTON	FL		08/23/2024		634		(2)			(2)		632	632			
100164736	STOVER	MO		08/26/2024		942		(22)			(22)		920	920			
100164737	BEND	OR		08/26/2024		1,962		(49)			(49)		1,913	1,913			
100164738	LEAVENWORTH	WA		08/26/2024		16,406		(345)			(345)		16,061	16,061			
100164739	JACKSON	TN		08/26/2024		720		(23)			(23)		697	697			
100164741	ROTONDA WEST	FL		08/26/2024		1,138		(30)			(30)		1,108	1,108			
100164743	BRADENTON	FL		08/26/2024		2,640		(67)			(67)		2,573	2,573			
100164746	DAYTONA BEACH	FL		08/26/2024		1,048		(12)			(12)		1,036	1,036			
100164747	HARTFIELD	VA		08/26/2024		2,937		(79)			(79)		2,858	2,858			
100164748	POCONO LAKE	PA		08/26/2024		815		(18)			(18)		797	797			
100164750	RIVERVIEW	FL		08/26/2024		11,847		(265)			(265)		11,582	11,582			
100164751	GREEN VALLEY	AZ		08/26/2024		782		(23)			(23)		759	759			
100164752	BERLIN	MD		08/26/2024		1,404		(18)			(18)		1,386	1,386			
100164753	LAKE HARMONY	PA		08/26/2024		711		(23)			(23)		688	688			
100164754	VERNON	NJ		08/26/2024		767		(16)			(16)		751	751			
100164755	NOKOMIS	FL		08/26/2024		886		(3)			(3)		883	883			
100164756	RENO	NV		08/26/2024		1,176		19			19		1,195	1,195			
100164759	LITTLE RIVER	SC		08/26/2024		1,517		45			45		1,562	1,562			
100164760	MILTON	FL		08/26/2024		691		26			26		717	717			
100164761	NEWBERRY	FL		08/26/2024		3,114		80			80		3,194	3,194			
100164762	SAINT AUGUSTINE	FL		08/26/2024		508		(2)			(2)		506	506			
100164763	HARPERS FERRY	WV		08/26/2024		1,453		(27)			(27)		1,426	1,426			
100164766	MILLVILLE	DE		08/26/2024		2,448		61			61		2,509	2,509			
100164769	STARBUCK	MN		08/26/2024		629		(16)			(16)		613	613			
100164770	TUFTONBORO	NH		08/26/2024		1,642		(38)			(38)		1,604	1,604			
100164771	GLACIER	WA		08/26/2024		4,786		79			79		4,865	4,865			
100164772	VIRGINIA BEACH	VA		08/26/2024		1,512		(22)			(22)		1,490	1,490			
100164773	DEWEY	AZ		08/26/2024		982		(2)			(2)		980	980			
100164774	DUCK CREEK VILLAGE	UT		08/26/2024		1,000		(17)			(17)		983	983			
100164775	EATONTON	GA		08/26/2024		4,934		(97)			(97)		4,837	4,837			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164776	SELBYVILLE	DE		08/26/2024		12,445		(220)			(220)		12,225	12,225			
100164777	DONNELLY	ID		08/26/2024		667		(16)			(16)		651	651			
100164778	BURLINGTON	WI		08/26/2024		7,975		(138)			(138)		7,837	7,837			
100164779	SURPRISE	AZ		08/26/2024		985		(1)			(1)		984	984			
100164780	NOKOMIS	FL		08/26/2024		1,147							1,147	1,147			
100164781	ROSHARON	TX		08/26/2024		1,170		(10)			(10)		1,160	1,160			
100164784	MURRELLS INLET	SC		08/26/2024		814		(19)			(19)		795	795			
100164791	PENSACOLA	FL		08/26/2024		663		(7)			(7)		656	656			
100164792	BRADENTON	FL		08/26/2024		6,551		(174)			(174)		6,377	6,377			
100164793	MYRTLE BEACH	SC		08/26/2024		2,445		(68)			(68)		2,377	2,377			
100164794	MILLVILLE	DE		08/26/2024		1,291		1			1		1,292	1,292			
100164795	MARGATE	NJ		08/26/2024		1,762		(20)			(20)		1,742	1,742			
100164797	SAN ANTONIO	TX		08/26/2024		809		22			22		831	831			
100164799	HENDERSON	NV		08/26/2024		905		12			12		917	917			
100164801	HILTON HEAD ISLAND	SC		08/26/2024		1,683		(39)			(39)		1,644	1,644			
100164803	BERLIN	MD		08/26/2024		874		37			37		911	911			
100164804	GULF SHORES	AL		08/26/2024		1,753		55			55		1,808	1,808			
100164805	CORPUS CHRISTI	TX		08/26/2024		472		3			3		475	475			
100164806	CALABASH	NC		08/26/2024		756		(17)			(17)		739	739			
100164808	WHITE HOUSE	TN		08/26/2024		832		4			4		836	836			
100164810	INDIAN SHORES	FL		08/26/2024		1,089		(35)			(35)		1,054	1,054			
100164814	CARSON CITY	NV		08/26/2024		1,418		34			34		1,452	1,452			
100164815	POOLER	GA		08/26/2024		1,531		1			1		1,532	1,532			
100164816	FORT MYERS	FL		08/26/2024		1,000		(22)			(22)		978	978			
100164818	HUNTSVILLE	UT		08/26/2024		1,037		(22)			(22)		1,015	1,015			
100164820	LATHROP	CA		08/26/2024		105,752		(3,349)			(3,349)		102,403	102,403			
100164821	LEAGUE CITY	TX		08/26/2024		1,727		120			120		1,847	1,847			
100164822	DALLAS	TX		08/26/2024		838		(24)			(24)		814	814			
100164824	PLANT CITY	FL		08/26/2024		4,254		(136)			(136)		4,118	4,118			
100164827	GAINESVILLE	GA		08/26/2024		1,056		(17)			(17)		1,039	1,039			
100164828	GRAVOIS MILLS	MO		08/26/2024		744		(20)			(20)		724	724			
100164829	MAYNARDVILLE	TN		08/26/2024		1,008		(13)			(13)		995	995			
100164830	GUN BARREL CITY	TX		08/26/2024		1,162		(28)			(28)		1,134	1,134			
100164831	NORTHPORT	AL		08/26/2024		2,014		(2)			(2)		2,012	2,012			
100164832	COLEMAN	OK		08/26/2024		682		(21)			(21)		661	661			
100164834	NEWNAN	GA		08/26/2024		1,829		(38)			(38)		1,791	1,791			
100164835	AURORA	CO		08/26/2024		1,225		19			19		1,244	1,244			
100164836	BUCKEYE	AZ		08/26/2024		1,079		(33)			(33)		1,046	1,046			
100164837	DAVENPORT	FL		08/26/2024		794		37			37		831	831			
100164838	LIBERTY HILL	TX		08/26/2024		4,157		43			43		4,200	4,200			
100164839	FORT MYERS	FL		08/26/2024		589		1			1		590	590			
100164840	BREA	CA		08/26/2024		2,779		(47)			(47)		2,732	2,732			
100164843	BUFORD	GA		08/26/2024		1,350		21			21		1,371	1,371			
100164845	HOUSTON	TX		08/26/2024		679		(22)			(22)		657	657			
100164846	CONCORD	CA		08/26/2024		3,643		(53)			(53)		3,590	3,590			
100164847	RED BLUFF	CA		08/26/2024		836		(44)			(44)		792	792			
100164848	ATLANTA	GA		08/26/2024		709		(45)			(45)		664	664			
100164849	HAPPY VALLEY	OR		08/26/2024		2,115		(50)			(50)		2,065	2,065			
100164852	TORRANCE	CA		08/26/2024		43,540		(818)			(818)		42,722	42,722			
100164854	SCHAUMBURG	IL		08/26/2024		4,781		(122)			(122)		4,659	4,659			
100164855	MOKENA	IL		08/26/2024		50,113		(924)			(924)		49,189	49,189			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164859	SAN GABRIEL	CA		08/26/2024		1,780		(47)			(47)		1,733	1,733			
100164860	KNIGHTDALE	NC		08/26/2024		1,045		(40)			(40)		1,005	1,005			
100164861	LA HABRA	CA		08/26/2024		782		(16)			(16)		766	766			
100164862	KNOXVILLE	TN		08/26/2024		732		(44)			(44)		688	688			
100164863	FULLERTON	CA		08/26/2024		1,432		32			32		1,464	1,464			
100164864	SUWANEE	GA		08/26/2024		1,463		(33)			(33)		1,430	1,430			
100164868	ORLANDO	FL		08/26/2024		1,085		(5)			(5)		1,080	1,080			
100164871	BURLESON	TX		08/26/2024		1,045		(24)			(24)		1,021	1,021			
100164872	VIRGINIA BCH	VA		08/26/2024		8,268		(148)			(148)		8,120	8,120			
100164873	MORROW	GA		08/26/2024		277		(10)			(10)		267	267			
100164874	SAN ANTONIO	TX		08/26/2024		526		(28)			(28)		498	498			
100164875	LAS VEGAS	NV		08/26/2024		927		20			20		947	947			
100164876	KNOXVILLE	TN		08/26/2024		422		(29)			(29)		393	393			
100164878	LAS VEGAS	NV		08/26/2024		1,198		(22)			(22)		1,176	1,176			
100164879	DACULA	GA		08/26/2024		1,702		29			29		1,731	1,731			
100164880	ANAHEIM	CA		08/26/2024		2,365		34			34		2,399	2,399			
100164882	MENIFEE	CA		08/26/2024		1,166		(26)			(26)		1,140	1,140			
100164884	LAWRENCEVILLE	GA		08/26/2024		4,490		(103)			(103)		4,387	4,387			
100164886	GREAT NECK	NY		08/28/2024		2,386		(90)			(90)		2,296	2,296			
100164887	WILMINGTON	DE		08/28/2024		403		(5)			(5)		398	398			
100164888	SWAN LAKE	NY		08/28/2024		37,660		2			2		37,662	25,356		(12,306)	(12,306)
100164890	BRIDGETON	NJ		08/28/2024		317		(6)			(6)		311	311			
100164891	MONTICELLO	NY		08/28/2024		696		(11)			(11)		685	685			
100164892	LEBANON	PA		08/28/2024		230		(7)			(7)		223	223			
100164893	SELDEN	NY		08/28/2024		1,359		(14)			(14)		1,345	1,345			
100164895	HACKETTSTOWN	NJ		08/28/2024		855		(45)			(45)		810	810			
100164896	MONTICELLO	NY		08/28/2024		588		(13)			(13)		575	575			
100164897	DICKSON CITY	PA		08/28/2024		513		(16)			(16)		497	497			
100164898	DUNMORE	PA		08/28/2024		193		(5)			(5)		188	188			
100164899	HACKETTSTOWN	NJ		08/28/2024		891		(47)			(47)		844	844			
100164901	MADISON	OH		08/28/2024		793		(61)			(61)		732	732			
100164904	FALLSBURG	NY		08/28/2024		986		(31)			(31)		955	955			
100164905	CARBONDALE	PA		08/28/2024		470		(11)			(11)		459	459			
100164907	FALLSBURG	NY		08/28/2024		986		(31)			(31)		955	955			
100164909	DOVER	DE		08/28/2024		547		(11)			(11)		536	536			
100164910	DOVER	DE		08/28/2024		548		(12)			(12)		536	536			
100164911	SYRACUSE	NY		08/28/2024		438		(16)			(16)		422	422			
100164912	BELEN	NM		08/28/2024		286		(8)			(8)		278	278			
100164913	ST. LOUIS	MO		08/28/2024		254		(8)			(8)		246	246			
100164915	ELKHART	IN		08/28/2024		242		(7)			(7)		235	235			
100164916	WILKES-BARRE	PA		08/28/2024		191		(6)			(6)		185	185			
100164918	CATSKILL	NY		08/28/2024		551		(11)			(11)		540	540			
100164920	CHICAGO	IL		08/28/2024		453		(15)			(15)		438	438			
100164921	ZANESVILLE	OH		08/28/2024		181		(6)			(6)		175	175			
100164922	HACKETTSTOWN	NJ		08/28/2024		859		(48)			(48)		811	811			
100164923	PATERSON	NJ		08/28/2024		844		(43)			(43)		801	801			
100164925	DOVER	DE		08/28/2024		544		(6)			(6)		538	538			
100164926	CARBONDALE	PA		08/28/2024		279		(8)			(8)		271	271			
100164927	DARBY	PA		08/28/2024		276		(10)			(10)		266	266			
100164928	READING	PA		08/28/2024		203		(7)			(7)		196	196			
100164930	CAMDEN	NJ		08/28/2024		255		(8)			(8)		247	247			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164932	TOWNSEND	DE		08/28/2024		570		(9)			(9)		561	561			
100164934	PHILADELPHIA	PA		08/28/2024		476		(15)			(15)		461	461			
100164935	CLEVELAND	OH		08/28/2024		193							193	193			
100164936	PHILADELPHIA	PA		08/28/2024		386		(20)			(20)		366	366			
100164937	LAKELAND	GA		08/28/2024		186		(3)			(3)		183	183			
100164938	CALUMET CITY	IL		08/28/2024		315		(6)			(6)		309	309			
100164940	WOODBURY	NY		08/28/2024		588		(17)			(17)		571	571			
100164941	LYNWOOD	IL		08/28/2024		390		(11)			(11)		379	379			
100164944	PITTSBURGH	PA		08/28/2024		294		(6)			(6)		288	288			
100164945	BROCKTON	MA		08/28/2024		1,077		(29)			(29)		1,048	1,048			
100164946	HANOVER TOWNSHIP	PA		08/28/2024		208		(5)			(5)		203	203			
100164947	PHILADELPHIA	PA		08/28/2024		326		(5)			(5)		321	321			
100164948	CLEVELAND	OH		08/28/2024		249		(8)			(8)		241	241			
100164949	MEMPHIS	TN		08/28/2024		266		(5)			(5)		261	261			
100164950	ELMIRA	NY		08/28/2024		184		(3)			(3)		181	181			
100164952	SCRANTON	PA		08/28/2024		258		(9)			(9)		249	249			
100164953	SACRAMENTO	CA		08/28/2024		622		(12)			(12)		610	610			
100164955	BETHLEHEM	PA		08/28/2024		383		(21)			(21)		362	362			
100164956	FORT PIERCE	FL		08/28/2024		420		(7)			(7)		413	413			
100164957	HILO	HI		08/28/2024		1,258		(10)			(10)		1,248	1,248			
100164958	TERRE HAUTE	IN		08/28/2024		158		(3)			(3)		155	155			
100164959	SHARON HILL	PA		08/28/2024		358		(11)			(11)		347	347			
100164961	HOMESTEAD	PA		08/28/2024		351		(9)			(9)		342	342			
100164962	CLEVELAND	OH		08/28/2024		343		(9)			(9)		334	334			
100164963	DAYTON	OH		08/28/2024		190		(6)			(6)		184	184			
100164965	MCLEAN	VA		08/28/2024		3,441		(147)			(147)		3,294	3,294			
100164966	SMITHFIELD	NC		08/28/2024		750		(38)			(38)		712	712			
100164969	LOWELL	MA		08/28/2024		1,259		(13)			(13)		1,246	1,246			
100164970	COCOA	FL		08/28/2024		409		(22)			(22)		387	387			
100164971	ESTERO	FL		08/28/2024		2,620		(79)			(79)		2,541	2,541			
100164972	COLD SPRING HARBOR	NY		08/28/2024		4,707		(163)			(163)		4,544	4,544			
100164973	YONKERS	NY		08/28/2024		1,345		(40)			(40)		1,305	1,305			
100164974	MOUNT ANGEL	OR		08/28/2024		1,647		(39)			(39)		1,608	1,608			
100164976	EDISON	NJ		08/28/2024		1,233		(20)			(20)		1,213	1,213			
100164977	MIAMI	FL		08/28/2024		1,027		(28)			(28)		999	999			
100164978	POUGHKEEPSIE	NY		08/28/2024		869		(33)			(33)		836	836			
100164979	PARRISH	FL		08/28/2024		615		(13)			(13)		602	602			
100164980	KISSIMMEE	FL		08/28/2024		722		(34)			(34)		688	688			
100164981	OCRACOKE	NC		08/28/2024		683		(26)			(26)		657	657			
100164982	ST. LOUIS	MO		08/28/2024		299		(7)			(7)		292	292			
100164983	POUND RIDGE	NY		08/28/2024		1,372		(47)			(47)		1,325	1,325			
100164985	NORTH LAS VEGAS	NV		08/28/2024		1,766		(37)			(37)		1,729	1,729			
100164986	HERNANDO BEACH	FL		08/28/2024		1,001		(47)			(47)		954	954			
100164987	STERLING HEIGHTS	MI		08/28/2024		372		(12)			(12)		360	360			
100164991	ORLANDO	FL		08/28/2024		700		(32)			(32)		668	668			
100164992	TOBYHANNA	PA		08/28/2024		5,835		(148)			(148)		5,687	5,687			
100164994	AUSTELL	GA		08/28/2024		2,095		(111)			(111)		1,984	1,984			
100164996	SAINT AUGUSTINE	FL		08/28/2024		1,647		(36)			(36)		1,611	1,611			
100164998	PHOENIX	AZ		08/28/2024		2,416		(46)			(46)		2,370	2,370			
100164999	PALM COAST	FL		08/28/2024		962		(30)			(30)		932	932			
100165001	FORT WORTH	TX		08/28/2024		773		(13)			(13)		760	760			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165005	MONROE	NY		08/28/2024		4,019		(126)			(126)		3,893	3,893			
100165006	AVENTURA	FL		08/28/2024		864		(18)			(18)		846	846			
100165007	DEER PARK	NY		08/28/2024		21,766		(393)			(393)		21,373	21,373			
100165008	SAN ANTONIO	TX		08/28/2024		737		(22)			(22)		715	715			
100165009	PORT CHARLOTTE	FL		08/28/2024		312		(8)			(8)		304	304			
100165010	PORT ORANGE	FL		08/28/2024		308		(21)			(21)		287	287			
100165012	PRINCESS ANNE	MD		08/28/2024		387		(5)			(5)		382	382			
100165013	LITHIA	FL		08/28/2024		1,244		(19)			(19)		1,225	1,225			
100165017	GAINESVILLE	FL		08/28/2024		301		(21)			(21)		280	280			
100165018	CHARLOTTE	NC		08/28/2024		614		(16)			(16)		598	598			
100165019	LAWRENCEVILLE	GA		08/28/2024		587		(10)			(10)		577	577			
100165020	KANSAS CITY	MO		08/28/2024		2,270		(52)			(52)		2,218	2,218			
100165021	PEARLAND	TX		08/28/2024		470		(20)			(20)		450	450			
100165022	BALTIMORE	MD		08/28/2024		2,413		(64)			(64)		2,349	2,349			
100165023	RIVERBANK	CA		08/28/2024		504		(14)			(14)		490	490			
100165024	CLE ELUM	WA		08/28/2024		627		(23)			(23)		604	604			
100165026	GRAY	GA		08/28/2024		4,024		(126)			(126)		3,898	3,898			
100165028	NEWTON	NJ		08/28/2024		1,247		(34)			(34)		1,213	1,213			
100165029	DELAND	FL		08/28/2024		903		(26)			(26)		877	877			
100165030	COLUMBUS	OH		08/28/2024		487		(28)			(28)		459	459			
100165032	MARIETTA	GA		08/28/2024		1,115		(13)			(13)		1,102	1,102			
100165033	LORTON	VA		08/28/2024		1,486		(36)			(36)		1,450	1,450			
100165034	HOUSTON	TX		08/28/2024		1,682		(95)			(95)		1,587	1,587			
100165035	UPLAND	CA		08/28/2024		1,240		(45)			(45)		1,195	1,195			
100165040	KEYSTONE	CO		08/28/2024		2,626		(80)			(80)		2,546	2,546			
100165041	LEAGUE CITY	TX		08/28/2024		618		(26)			(26)		592	592			
100165042	STATEN ISLAND	NY		08/28/2024		16,565		(758)			(758)		15,807	15,807			
100165043	CAMANO ISLAND	WA		08/28/2024		966		(18)			(18)		948	948			
100165044	SAN ANTONIO	TX		08/28/2024		495		(29)			(29)		466	466			
100165045	LOS ANGELES	CA		08/28/2024		1,634		(28)			(28)		1,606	1,606			
100165047	LOS ANGELES	CA		08/28/2024		9,244		(207)			(207)		9,037	9,037			
100165048	PEMBROKE PINES	FL		08/28/2024		2,001		(48)			(48)		1,953	1,953			
100165049	YUCCA VALLEY	CA		08/28/2024		987		(58)			(58)		929	929			
100165050	LANSING	MI		08/28/2024		955		(45)			(45)		910	910			
100165052	LONG BEACH	CA		08/28/2024		3,388		(35)			(35)		3,353	3,353			
100165053	LOS ANGELES	CA		08/28/2024		4,588		(111)			(111)		4,477	4,477			
100165054	WADDELL	AZ		08/28/2024		942		(26)			(26)		916	916			
100165056	MAYWOOD	NJ		08/28/2024		612		(29)			(29)		583	583			
100165061	MILLVILLE	NJ		08/28/2024		1,345		(77)			(77)		1,268	1,268			
100165062	EAGLE	ID		08/28/2024		2,532		(132)			(132)		2,400	2,400			
100165063	CHINO	CA		08/28/2024		822		(23)			(23)		799	799			
100165066	NORTH PORT	FL		08/28/2024		303		(22)			(22)		281	281			
100165067	MIAMI	FL		08/28/2024		583		(28)			(28)		555	555			
100165068	VINELAND	NJ		08/28/2024		3,024		(135)			(135)		2,889	2,889			
100165069	PIXLEY	CA		08/28/2024		639		(43)			(43)		596	596			
100165070	ALICE	TX		08/28/2024		476		(17)			(17)		459	459			
100165071	SUGARLOAF	CA		08/28/2024		835		(34)			(34)		801	801			
100165072	MASPETH	NY		08/28/2024		2,346		(34)			(34)		2,312	2,312			
100165073	OWINGS MILLS	MD		08/28/2024		1,940		(10)			(10)		1,930	1,930			
100165074	EL PASO	TX		08/28/2024		458		(20)			(20)		438	438			
100165075	PHILADELPHIA	PA		08/28/2024		435		(32)			(32)		403	403			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165076	FORT MYERS	FL		08/28/2024		382		(16)			(16)		366	366			
100165080	SAN ANTONIO	TX		08/28/2024		518		(10)			(10)		508	508			
100165082	TRACY	CA		08/28/2024		782		(13)			(13)		769	769			
100165083	PHILADELPHIA	PA		08/28/2024		472							472	472			
100165102	UNITED KINGDOM	GBR		08/27/2024		825							825	854	29		29
100165108	UNITED KINGDOM	GBR		08/27/2024		544							544	569	24		24
100165128	UNITED KINGDOM	GBR		08/27/2024		27,074						(4)	27,070	27,826	756		756
100165146	UNITED KINGDOM	GBR		08/27/2024		589							589	607	18		18
100165155	UNITED KINGDOM	GBR		08/27/2024		416							416	434	18		18
100165162	UNITED KINGDOM	GBR		08/27/2024		6,503						(1)	6,502	6,685	183		183
100165177	TILBURG	NLD		08/28/2024		380						(11)	369	382	12		12
100165181	S-GRAVENHAGE	NLD		08/28/2024		107						(3)	104	108	4		4
100165183	LELYSTAD	NLD		08/28/2024		247						(7)	240	250	10		10
100165187	AMSTERDAM	NLD		08/28/2024		47,976						(1,381)	46,595	49,004	2,409		2,409
100165189	ROERMOND	NLD		08/28/2024		1,205						(34)	1,171	1,211	40		40
100165191	ARNHEM	NLD		08/28/2024		1,839						(52)	1,787	1,844	57		57
100165198	UTRECHT	NLD		08/28/2024		481						(14)	467	486	18		18
100165200	UTRECHT	NLD		08/28/2024		1,023						(29)	994	1,033	39		39
100165213	AMSTERDAM	NLD		08/28/2024		5,514						(157)	5,357	5,556	199		199
100165227	ROTTERDAM	NLD		08/28/2024		1,294						(37)	1,257	1,305	48		48
100165229	BALTIMORE	MD		08/29/2024		994		(22)			(22)		972	972			
100165230	RIVERSIDE	CA		08/29/2024		1,213		(31)			(31)		1,182	1,182			
100165234	BOYNTON BEACH	FL		08/29/2024		1,950		(37)			(37)		1,913	1,913			
100165237	LONG BEACH	CA		08/29/2024		923		(21)			(21)		902	902			
100165240	BIRMINGHAM	AL		08/29/2024		7,367		1			1		7,368	7,368			
100165241	CUYAHOGA FALLS	OH		08/29/2024		175		1			1		176	176			
100165243	BAYTOWN	TX		08/29/2024		4,766		(16)			(16)		4,750	4,750			
100165244	RIDGEFIELD	NJ		08/29/2024		1,081		1			1		1,082	1,082			
100165245	DAVENPORT	FL		08/29/2024		722		(7)			(7)		715	715			
100165253	WEST HAVEN	UT		08/29/2024		505		(35)			(35)		470	470			
100165259	POOLESVILLE	MD		08/29/2024		596		(22)			(22)		574	574			
100165261	FORT WORTH	TX		08/29/2024		429		(23)			(23)		406	406			
100165262	LAS VEGAS	NV		08/29/2024		880		(9)			(9)		871	871			
100165263	PALMDALE	CA		08/29/2024		851		(5)			(5)		846	846			
100165264	BALTIMORE	MD		08/29/2024		533							533	533			
100165266	TAMPA	FL		08/29/2024		993		(30)			(30)		963	963			
100165268	LOS ANGELES	CA		08/29/2024		978		(18)			(18)		960	960			
100165271	TEXAS CITY	TX		08/29/2024		845		12			12		857	857			
100165272	ATLANTA	GA		08/29/2024		486		18			18		504	504			
100165274	GARLAND	TX		08/29/2024		198		(7)			(7)		191	191			
100165277	HOUSTON	TX		08/29/2024		618		3			3		621	621			
100165278	NATIONAL CITY	CA		08/29/2024		862		(43)			(43)		819	819			
100165279	BRUNSWICK	GA		08/29/2024		225		(11)			(11)		214	214			
100165280	FORT LAUDERDALE	FL		08/29/2024		858		(42)			(42)		816	816			
100165281	CLEVELAND	OH		08/29/2024		251		(18)			(18)		233	233			
100165282	WELLINGTON	FL		08/29/2024		1,184		(40)			(40)		1,144	1,144			
100165283	CLEVELAND	OH		08/29/2024		469		(1)			(1)		468	468			
100165284	AKRON	OH		08/29/2024		302							302	302			
100165285	KISSIMMEE	FL		08/29/2024		742		8			8		750	750			
100165287	BIRMINGHAM	AL		08/29/2024		443		7			7		450	450			
100165288	AKRON	OH		08/29/2024		304							304	304			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165289	LOS ANGELES	CA		08/29/2024		1,163		(86)			(86)		1,077	1,077			
100165292	PEORIA	AZ		08/29/2024		267		(19)			(19)		248	248			
100165296	BALTIMORE	MD		08/29/2024		382		(1)			(1)		381	381			
100165297	ATLANTA	GA		08/29/2024		299		(27)			(27)		272	272			
100165299	MODESTO	CA		08/29/2024		497		(3)			(3)		494	494			
100165300	MELBOURNE	FL		08/29/2024		422		(12)			(12)		410	410			
100165302	ATLANTA	GA		08/29/2024		1,287		(28)			(28)		1,259	1,259			
100165305	WOODBRIDGE	VA		08/29/2024		926		(12)			(12)		914	914			
100165306	RICHMOND	CA		08/29/2024		924		(60)			(60)		864	864			
100165307	GLENARDEN	MD		08/29/2024		786							786	786			
100165309	ROCKPORT	TX		08/29/2024		993		(39)			(39)		954	954			
100165310	LYNNWOOD	WA		08/29/2024		681		1			1		682	682			
100165311	NEW HAVEN	CT		08/29/2024		525		(14)			(14)		511	511			
100165312	CERES	CA		08/29/2024		485		(3)			(3)		482	482			
100165313	LOS ANGELES	CA		08/29/2024		1,824		(3)			(3)		1,821	1,821			
100165316	LAS VEGAS	NV		08/29/2024		1,607		(36)			(36)		1,571	1,571			
100165318	BOULDER	CO		08/29/2024		1,676		(46)			(46)		1,630	1,630			
100165321	TULARE	CA		08/29/2024		3,009		(11)			(11)		2,998	2,998			
100165322	MARYSVILLE	WA		08/29/2024		810		(6)			(6)		804	804			
100165323	MIDDLETOWN	CA		08/29/2024		1,836		(3)			(3)		1,833	1,833			
100165324	SCOTTSDALE	AZ		08/29/2024		860		(28)			(28)		832	832			
100165326	OVIEDO	FL		08/29/2024		468		(17)			(17)		451	451			
100165327	OCALA	FL		08/29/2024		2,410		(59)			(59)		2,351	2,351			
100165329	LANCASTER	CA		08/29/2024		915		(33)			(33)		882	882			
100165332	EAST POINT	GA		08/29/2024		905		(33)			(33)		872	872			
100165333	WINCHESTER	VA		08/29/2024		456		(4)			(4)		452	452			
100165334	OVIEDO	FL		08/29/2024		3,175		(70)			(70)		3,105	3,105			
100165335	NORFOLK	VA		08/29/2024		1,866		(56)			(56)		1,810	1,810			
100165337	FALLBROOK	CA		08/29/2024		2,042		(69)			(69)		1,973	1,973			
100165339	WHITTIER	CA		08/29/2024		4,963		(193)			(193)		4,770	4,770			
100165340	BAKERSFIELD	CA		08/29/2024		4,109		(211)			(211)		3,898	3,898			
100165341	BAKERSFIELD	CA		08/29/2024		620		(33)			(33)		587	587			
100165342	HOUSTON	TX		08/29/2024		727		(46)			(46)		681	681			
100165344	TOMBALL	TX		08/29/2024		1,114		(27)			(27)		1,087	1,087			
100165345	SMITHFIELD	NC		08/29/2024		1,077		(30)			(30)		1,047	1,047			
100165346	RICHMOND	TX		08/29/2024		28,990		(334)			(334)		28,656	28,656			
100165349	BENSENVILLE	IL		08/29/2024		1,415		(27)			(27)		1,388	1,388			
100165351	HOUSTON	TX		08/29/2024		2,588		(56)			(56)		2,532	2,532			
100165352	VERNAL	UT		08/29/2024		1,614		(41)			(41)		1,573	1,573			
100165353	LIBERTY HILL	TX		08/29/2024		709		(22)			(22)		687	687			
100165354	KENNER	LA		08/29/2024		354		(15)			(15)		339	339			
100165355	MURRIETA	CA		08/29/2024		531		(19)			(19)		512	512			
100165356	BOYNTON BEACH	FL		08/29/2024		1,230		(53)			(53)		1,177	1,177			
100165358	NEW BRITAIN	CT		08/29/2024		616		(35)			(35)		581	581			
100165359	YUKON	OK		08/29/2024		2,544		(160)			(160)		2,384	2,384			
100165360	BRIDGEPORT	CT		08/29/2024		950		(19)			(19)		931	931			
100165361	LITTLE ELM	TX		08/29/2024		6,176		(93)			(93)		6,083	6,083			
100165362	OCALA	FL		08/29/2024		681		(34)			(34)		647	647			
100165364	MENIFEE	CA		08/29/2024		2,060		(49)			(49)		2,011	2,011			
100165365	MANOR	TX		08/29/2024		1,984		(62)			(62)		1,922	1,922			
100165366	ALTAMONTE SPRINGS	FL		08/29/2024		1,813		(35)			(35)		1,778	1,778			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165367	UPPER MARLBORO	MD		08/29/2024		1,521		(39)			(39)		1,482	1,482			
100165368	ORLANDO	FL		08/29/2024		1,001		(11)			(11)		990	990			
100165369	MELBOURNE	FL		08/29/2024		831		(73)			(73)		758	758			
100165370	RICHMOND	VA		08/29/2024		378		(11)			(11)		367	367			
100165372	ROCKLAND	MA		08/29/2024		971		7			7		978	978			
100165373	MYRTLE BEACH	SC		08/29/2024		534		(27)			(27)		507	507			
100165376	SAVAGE	MD		08/29/2024		842		(13)			(13)		829	829			
100165377	LA MARQUE	TX		08/29/2024		793		(20)			(20)		773	773			
100165378	WOODSTOCK	GA		08/29/2024		1,017		(13)			(13)		1,004	1,004			
100165380	SOUTH PADRE ISLAND	TX		08/29/2024		6,429		(164)			(164)		6,265	6,265			
100165381	OKLAHOMA CITY	OK		08/29/2024		549		(19)			(19)		530	530			
100165382	LANCASTER	PA		08/29/2024		554		(4)			(4)		550	550			
100165384	ROCKFORD	IL		08/29/2024		603		(16)			(16)		587	587			
100165385	CHESAPEAKE	VA		08/29/2024		4,442		(158)			(158)		4,284	4,284			
100165386	LOWA CITY	IA		08/29/2024		1,011		(20)			(20)		991	991			
100165388	DALLAS	TX		08/29/2024		596		(13)			(13)		583	583			
100165389	SAVANNAH	GA		08/29/2024		762		(13)			(13)		749	749			
100165390	WASHINGTON	DC		08/29/2024		1,121		(22)			(22)		1,099	1,099			
100165391	NEW CASTLE	DE		08/29/2024		502		(4)			(4)		498	498			
100165392	GEORGETOWN	TX		08/29/2024		858		(11)			(11)		847	847			
100165393	GREENVILLE	NC		08/29/2024		36,907		(655)			(655)		36,252	36,252			
100165394	AYLETT	VA		08/29/2024		564		(6)			(6)		558	558			
100165395	KYLE	TX		08/29/2024		899		(24)			(24)		875	875			
100165397	ANNA	TX		08/29/2024		1,934		(44)			(44)		1,890	1,890			
100165398	WORCESTER	MA		08/29/2024		802		(7)			(7)		795	795			
100165400	RICHMOND	VA		08/29/2024		641		(16)			(16)		625	625			
100165401	WASILLA	AK		08/29/2024		3,176		(83)			(83)		3,093	3,093			
100165402	CORPUS CHRISTI	TX		08/29/2024		594		(8)			(8)		586	586			
100165403	HOUSTON	TX		08/29/2024		532		(4)			(4)		528	528			
100165404	VERONA	NJ		08/29/2024		637		(8)			(8)		629	629			
100165406	NAPLES	FL		08/29/2024		1,087		(25)			(25)		1,062	1,062			
100165408	PITTSBURGH	PA		08/29/2024		567		(14)			(14)		553	553			
100165409	YUMA	AZ		08/29/2024		596		(19)			(19)		577	577			
100165410	TIGARD	OR		08/29/2024		914		(2)			(2)		912	912			
100165412	FAYETTEVILLE	AR		08/29/2024		539		(18)			(18)		521	521			
100165414	ANNA	TX		08/29/2024		868		(15)			(15)		853	853			
100165415	FRESNO	CA		08/29/2024		1,825		(30)			(30)		1,795	1,795			
100165416	NEW ORLEANS	LA		08/29/2024		738		(15)			(15)		723	723			
100165417	NEWNAN	GA		08/29/2024		743		(20)			(20)		723	723			
100165419	SPRING	TX		08/29/2024		954		2			2		956	956			
100165421	MERCED	CA		08/29/2024		601		(16)			(16)		585	585			
100165422	BAKERSFIELD	CA		08/29/2024		707		(13)			(13)		694	694			
100165423	APOLLO BEACH	FL		08/29/2024		3,172		(63)			(63)		3,109	3,109			
100165424	HOUSTON	TX		08/29/2024		564		(6)			(6)		558	558			
100165425	BRYAN	TX		08/29/2024		521		(5)			(5)		516	516			
100165426	ORLANDO	FL		08/29/2024		2,998		(95)			(95)		2,903	2,903			
100165428	HALTOM CITY	TX		08/29/2024		582		(18)			(18)		564	564			
100165429	OCEANSIDE	CA		08/29/2024		2,377		(30)			(30)		2,347	2,347			
100165430	MANVEL	TX		08/29/2024		2,000		(59)			(59)		1,941	1,941			
100165431	LOUISVILLE	KY		08/29/2024		608		(20)			(20)		588	588			
100165432	GARLAND	TX		08/29/2024		733		(11)			(11)		722	722			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165433	OCALA	FL		08/29/2024		678		(1)			(1)		677	677			
100165435	AUSTIN	TX		08/29/2024		649		(1)			(1)		648	648			
100165436	HOUSTON	TX		08/29/2024		1,171		(3)			(3)		1,168	1,168			
100165437	MIAMI	FL		08/29/2024		557		(14)			(14)		543	543			
100165438	ARLINGTON	TX		08/29/2024		660		(22)			(22)		638	638			
100165439	DES PLAINES	IL		08/29/2024		981		(20)			(20)		961	961			
100165440	PANAMA CITY	FL		08/29/2024		594		(14)			(14)		580	580			
100165441	BENTONVILLE	AR		08/29/2024		940		(24)			(24)		916	916			
100165444	DUBOIS	WY		08/29/2024		522		(20)			(20)		502	502			
100165445	OKLAHOMA CITY	OK		08/29/2024		620		(12)			(12)		608	608			
100165446	EUSTIS	FL		08/29/2024		1,063		20			20		1,083	1,083			
100165448	KINGSTON	GA		08/29/2024		619		(18)			(18)		601	601			
100165449	COLLEGE STATION	TX		08/29/2024		605		(5)			(5)		600	600			
100165450	SANTA PAULA	CA		08/29/2024		1,406		(32)			(32)		1,374	1,374			
100165451	TUCSON	AZ		08/29/2024		832		(17)			(17)		815	815			
100165452	STOCKTON	CA		08/29/2024		3,236		(29)			(29)		3,207	3,207			
100165453	MONTICELLO	MN		08/29/2024		60,246		(970)			(970)		59,276	59,276			
100165458	HENRICO	VA		08/29/2024		694		(11)			(11)		683	683			
100165460	DENTON	TX		08/29/2024		888		(2)			(2)		886	886			
100165461	INDEPENDENCE	MO		08/29/2024		803		(22)			(22)		781	781			
100165462	ATLANTA	GA		08/29/2024		1,609		(42)			(42)		1,567	1,567			
100165463	WINDSOR LOCKS	CT		08/29/2024		885		(21)			(21)		864	864			
100165464	FORT WORTH	TX		08/29/2024		691		(8)			(8)		683	683			
100165466	NEW ORLEANS	LA		08/29/2024		884		(12)			(12)		872	872			
100165467	FORT WORTH	TX		08/29/2024		623		(18)			(18)		605	605			
100165468	PLANTATION	FL		08/29/2024		935		(11)			(11)		924	924			
100165469	TUCSON	AZ		08/29/2024		698		(17)			(17)		681	681			
100165470	LAS VEGAS	NV		08/29/2024		16,673		(294)			(294)		16,379	16,379			
100165471	ROUND ROCK	TX		08/29/2024		1,004		19			19		1,023	1,023			
100165476	ADDIS	LA		08/29/2024		612		(4)			(4)		608	608			
100165477	SARASOTA	FL		08/29/2024		794		(18)			(18)		776	776			
100165479	VISALIA	CA		08/29/2024		902		(20)			(20)		882	882			
100165480	GATLINBURG	TN		08/29/2024		1,010		13			13		1,023	1,023			
100165481	LOUISVILLE	KY		08/29/2024		688		(15)			(15)		673	673			
100165482	POOLER	GA		08/29/2024		796		(13)			(13)		783	783			
100165484	CHICAGO	IL		08/29/2024		742		(15)			(15)		727	727			
100165485	MONTCLAIR	CA		08/29/2024		1,851		(36)			(36)		1,815	1,815			
100165486	STATELINE	NV		08/29/2024		839		19			19		858	858			
100165487	FLOWER MOUND	TX		08/29/2024		38,013		(125)			(125)		37,888	37,888			
100165488	SURFSIDE BEACH	TX		08/29/2024		656		(17)			(17)		639	639			
100165489	KILLEEN	TX		08/29/2024		1,161		(17)			(17)		1,144	1,144			
100165490	FULSHEAR	TX		08/29/2024		609		(14)			(14)		595	595			
100165491	GRAND TERRACE	CA		08/29/2024		7,000		(90)			(90)		6,910	6,910			
100165492	TUCSON	AZ		08/29/2024		1,274		(21)			(21)		1,253	1,253			
100165493	LOS ANGELES	CA		08/29/2024		1,733		(8)			(8)		1,725	1,725			
100165494	RANCHO CUCAMONGA	CA		08/29/2024		1,397		(22)			(22)		1,375	1,375			
100165497	LAKELAND	FL		08/29/2024		556		(17)			(17)		539	539			
100165503	BENSALEM	PA		08/29/2024		717		(19)			(19)		698	698			
100165504	FORT WORTH	TX		08/29/2024		728		(8)			(8)		720	720			
100165505	FORT WORTH	TX		08/29/2024		810		(16)			(16)		794	794			
100165506	PALMETTO	FL		08/29/2024		1,141		(15)			(15)		1,126	1,126			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165507	RENCEVILLE	GA		08/29/2024		795		(9)			(9)		786	786			
100165508	ATLANTA	GA		08/29/2024		907		(11)			(11)		896	896			
100165509	CHARLOTTESVILLE	VA		08/29/2024		1,377							1,377	1,377			
100165510	POOLER	GA		08/29/2024		642		(8)			(8)		634	634			
100165511	CHARLOTTE	NC		08/29/2024		631		(12)			(12)		619	619			
100165512	BRADENTON	FL		08/29/2024		1,450		21			21		1,471	1,471			
100165513	BENTONVILLE	AR		08/29/2024		4,031		(54)			(54)		3,977	3,977			
100165515	PEARL CITY	HI		08/29/2024		2,635		(36)			(36)		2,599	2,599			
100165516	LOGANVILLE	GA		08/29/2024		1,550		(12)			(12)		1,538	1,538			
100165517	TUCSON	AZ		08/29/2024		902		(17)			(17)		885	885			
100165518	LAWRENCEVILLE	GA		08/29/2024		2,091		(15)			(15)		2,076	2,076			
100165519	GREENVILLE	SC		08/29/2024		3,060		(59)			(59)		3,001	3,001			
100165523	FORT MYERS	FL		08/29/2024		829		(9)			(9)		820	820			
100165524	JACKSONVILLE	FL		08/29/2024		522		(8)			(8)		514	514			
100165525	KNOXVILLE	TN		08/29/2024		882		(26)			(26)		856	856			
100165526	CELINA	TX		08/29/2024		910		(4)			(4)		906	906			
100165530	VICTORVILLE	CA		08/29/2024		1,876		(43)			(43)		1,833	1,833			
100165531	DEL VALLE	TX		08/29/2024		1,690		(7)			(7)		1,683	1,683			
100165532	ANNA	TX		08/29/2024		866		(12)			(12)		854	854			
100165533	ASHEVILLE	NC		08/29/2024		2,289		(30)			(30)		2,259	2,259			
100165536	STAMFORD	CT		08/29/2024		1,739		(21)			(21)		1,718	1,718			
100165538	TUCSON	AZ		08/29/2024		685		(9)			(9)		676	676			
100165539	HUMBLE	TX		08/29/2024		828		(4)			(4)		824	824			
100165541	PLANO	TX		08/29/2024		896		4			4		900	900			
100165542	MANOR	TX		08/29/2024		626		(14)			(14)		612	612			
100165543	PUYALLUP	WA		08/29/2024		2,058		(11)			(11)		2,047	2,047			
100165545	SHERMAN	TX		08/29/2024		713		(13)			(13)		700	700			
100165546	CHANDLER	AZ		08/29/2024		1,057		2			2		1,059	1,059			
100165547	RANDOLPH	MA		08/29/2024		1,410		(24)			(24)		1,386	1,386			
100165548	KUNA	ID		08/29/2024		1,036		(2)			(2)		1,034	1,034			
100165549	ROYSE CITY	TX		08/29/2024		732		(5)			(5)		727	727			
100165550	REYNOLDSBURG	OH		08/29/2024		612		(18)			(18)		594	594			
100165551	ANNA	TX		08/29/2024		883		(3)			(3)		880	880			
100165552	OCALA	FL		08/29/2024		1,126		(18)			(18)		1,108	1,108			
100165553	BAKERSFIELD	CA		08/29/2024		2,298		(53)			(53)		2,245	2,245			
100165555	DAVENPORT	FL		08/29/2024		1,028		(30)			(30)		998	998			
100165556	ST GEORGE	UT		08/29/2024		60,570		(1,124)			(1,124)		59,446	59,446			
100165557	ELKINS PARK	PA		08/29/2024		683		(16)			(16)		667	667			
100165558	RIO RANCHO	NM		08/29/2024		9,622		(322)			(322)		9,300	9,300			
100165559	BRYSON CITY	NC		08/29/2024		1,038		(3)			(3)		1,035	1,035			
100165560	TACOMA	WA		08/29/2024		906		(19)			(19)		887	887			
100165562	QUINCY	MA		08/29/2024		1,812		(16)			(16)		1,796	1,796			
100165563	LAVEEN	AZ		08/29/2024		872		(8)			(8)		864	864			
100165564	HENDERSON	NV		08/29/2024		2,536		(32)			(32)		2,504	2,504			
100165566	LAS VEGAS	NV		08/29/2024		1,206		(3)			(3)		1,203	1,203			
100165567	GLEN ALLEN	VA		08/29/2024		598		(13)			(13)		585	585			
100165568	PARRISH	FL		08/29/2024		713		(22)			(22)		691	691			
100165569	LIBERTY HILL	TX		08/29/2024		78,255		363			363		78,618	78,618			
100165572	WINTER SPRINGS	FL		08/29/2024		1,011		14			14		1,025	1,025			
100165573	MCKENNA	IL		08/29/2024		1,063		(12)			(12)		1,051	1,051			
100165574	MADISON	AL		08/29/2024		4,096							4,096	4,096			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165575	BATON ROUGE	LA		08/29/2024		793		(20)			(20)		773	773			
100165577	TURLOCK	CA		08/29/2024		14,821		(378)			(378)		14,443	14,443			
100165579	CARMEL	IN		08/29/2024		17,027		(227)			(227)		16,800	16,800			
100165580	JACKSONVILLE	FL		08/29/2024		850		5			5		855	855			
100165581	AUBREY	TX		08/29/2024		859		(3)			(3)		856	856			
100165586	TUCSON	AZ		10/04/2024		651		(37)			(37)		614	614			
100165589	SAN BERNARDINO	CA		10/04/2024		788		(49)			(49)		739	739			
100165593	BALTIMORE	MD		10/04/2024		1,088		(35)			(35)		1,053	1,053			
100165594	CHICAGO	IL		10/04/2024		1,471		(40)			(40)		1,431	1,431			
100165596	JACKSON	NJ		10/04/2024		743		(19)			(19)		724	724			
100165598	DALLAS	TX		10/04/2024		1,120		(74)			(74)		1,046	1,046			
100165599	BANDON	OR		10/04/2024		878		(41)			(41)		837	837			
100165600	HOUSTON	TX		10/04/2024		592		(7)			(7)		585	585			
100165601	DELRAY BEACH	FL		10/04/2024		709		(27)			(27)		682	682			
100165602	WAXAHACHIE	TX		10/04/2024		270		(29)			(29)		241	241			
100165605	AMERICAN FORK	UT		10/04/2024		1,053		(54)			(54)		999	999			
100165607	GRANADA HILLS	CA		10/04/2024		3,572		(92)			(92)		3,480	3,480			
100165609	FAYETTEVILLE	GA		10/04/2024		697		(24)			(24)		673	673			
100165612	WEST HILLS AREA LOS ANGELES	CA		10/04/2024		2,244		(24)			(24)		2,220	2,220			
100165613	SUGAR LAND	TX		10/04/2024		673		(23)			(23)		650	650			
100165616	HOUSTON	TX		10/04/2024		542		(30)			(30)		512	512			
100165618	BRADLEY	CA		10/04/2024		1,464		(45)			(45)		1,419	1,419			
100165620	SALEM	OR		10/04/2024		216		(16)			(16)		200	200			
100165622	SEAGOVILLE	TX		10/04/2024		2,187		(78)			(78)		2,109	2,109			
100165623	HENDERSON	NV		10/04/2024		1,143		(28)			(28)		1,115	1,115			
100165624	FORT WORTH	TX		10/04/2024		517		(44)			(44)		473	473			
100165626	STONE MOUNTAIN	GA		10/04/2024		348		(13)			(13)		335	335			
100165627	PORTLAND	OR		10/04/2024		322		(22)			(22)		300	300			
100165631	PHILADELPHIA	PA		10/04/2024		716		(31)			(31)		685	685			
100165633	FRESNO	CA		10/04/2024		348		(21)			(21)		327	327			
100165634	MIRAMAR	FL		10/04/2024		3,660		(95)			(95)		3,565	3,565			
100165638	LAKE CITY	CO		10/04/2024		843		(35)			(35)		808	808			
100165639	CEDAR PARK	TX		10/04/2024		813		(36)			(36)		777	777			
100165641	DAVIDSON	NC		10/04/2024		718		(31)			(31)		687	687			
100165642	LAS CRUCES	NM		10/04/2024		342		(18)			(18)		324	324			
100165644	LAGUNA HILLS	CA		10/04/2024		2,674		(65)			(65)		2,609	2,609			
100165646	PASCO	WA		10/04/2024		1,011		(8)			(8)		1,003	1,003			
100165647	LITTLETON	CO		10/04/2024		2,217		(68)			(68)		2,149	2,149			
100165648	LOS ANGELES	CA		10/04/2024		308,668		(5,638)			(5,638)		303,030	303,030			
100165649	HIALEAH	FL		10/04/2024		792		(52)			(52)		740	740			
100165650	KELLER	TX		10/04/2024		661		(55)			(55)		606	606			
100165653	NORTH MIAMI	FL		10/04/2024		1,270		(47)			(47)		1,223	1,223			
100165655	PALM BAY	FL		10/04/2024		1,263		(45)			(45)		1,218	1,218			
100165656	TUMWATER	WA		10/04/2024		1,142		(33)			(33)		1,109	1,109			
100165657	DANBURY	CT		10/04/2024		590		(22)			(22)		568	568			
100165659	LOS ANGELES	CA		10/04/2024		1,564		(48)			(48)		1,516	1,516			
100165663	PLANTATION	FL		10/04/2024		777		(16)			(16)		761	761			
100165664	TUCSON	AZ		10/04/2024		11,299		(520)			(520)		10,779	10,779			
100165666	HOUSTON	TX		10/04/2024		817		(36)			(36)		781	781			
100165668	INDIANAPOLIS	IN		10/04/2024		289		(14)			(14)		275	275			
100165669	FAIR OAKS	CA		10/04/2024		5,090		(215)			(215)		4,875	4,875			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165670	DANA POINT	CA		10/04/2024		985		(4)			(4)		981	981			
100165671	CALISTOGA	CA		10/04/2024		6,653		(74)			(74)		6,579	6,579			
100165673	LAS VEGAS	NV		10/04/2024		852		(31)			(31)		821	821			
100165676	SAN DIEGO	CA		10/04/2024		4,832		(204)			(204)		4,628	4,628			
100165679	ARCADIA	CA		10/04/2024		3,335		(111)			(111)		3,224	3,224			
100165681	KISSIMMEE	FL		10/04/2024		1,276		4			4		1,280	1,280			
100165682	SAINT LEONARD	MD		10/04/2024		598							598	598			
100165683	WARREN	MI		10/04/2024		286		(19)			(19)		267	267			
100165684	TOOL	TX		10/04/2024		779		(63)			(63)		716	716			
100165686	CAPE CORAL	FL		08/29/2024		735		(4)			(4)		731	731			
100165687	SKOKIE	IL		08/29/2024		422		(12)			(12)		410	410			
100165688	SAINT LOUIS	MO		08/29/2024		259		(8)			(8)		251	251			
100165689	CONROE	TX		08/29/2024		201		(12)			(12)		189	189			
100165691	FONTANA	CA		08/29/2024		910		(7)			(7)		903	903			
100165692	HOMESTEAD	FL		08/29/2024		434		(24)			(24)		410	410			
100165693	CAMDEN	NJ		08/29/2024		292		(26)			(26)		266	266			
100165694	MARSEILLES	IL		08/29/2024		2,618		(98)			(98)		2,520	2,520			
100165695	HIALEAH	FL		08/29/2024		671		(37)			(37)		634	634			
100165696	MISSION VIEJO	CA		08/29/2024		11,911		(382)			(382)		11,529	11,529			
100165697	ASHBURN	VA		08/29/2024		668		(20)			(20)		648	648			
100165698	MIAMI	FL		08/29/2024		1,785		(57)			(57)		1,728	1,728			
100165700	LAS VEGAS	NV		08/29/2024		11,411		(354)			(354)		11,057	11,057			
100165702	PEMBROKE PINES	FL		08/29/2024		804		(38)			(38)		766	766			
100165703	WILMINGTON	NC		08/29/2024		599		(18)			(18)		581	581			
100165705	FERNANDINA BEACH	FL		08/29/2024		525		(9)			(9)		516	516			
100165706	POMPANO BEACH	FL		08/29/2024		1,066		(35)			(35)		1,031	1,031			
100165708	LAKE WALES	FL		08/29/2024		529		(24)			(24)		505	505			
100165709	EAST STROUDSBURG	PA		08/29/2024		523		(14)			(14)		509	509			
100165710	COLUMBIA	TN		08/29/2024		641		(23)			(23)		618	618			
100165711	PANAMA CITY	FL		08/29/2024		571		(43)			(43)		528	528			
100165715	LENOIR CITY	TN		08/29/2024		818		(49)			(49)		769	769			
100165716	EDWARDSVILLE	IL		08/29/2024		2,427		(20)			(20)		2,407	2,407			
100165718	DENVER	CO		08/29/2024		3,113		(89)			(89)		3,024	3,024			
100165719	WAXAHACHIE	TX		08/29/2024		552		(21)			(21)		531	531			
100165720	HOUSTON	TX		08/29/2024		395		(39)			(39)		356	356			
100165722	MORRISTOWN	IN		08/29/2024		289		(20)			(20)		269	269			
100165723	NEWTOWN SQUARE	PA		08/29/2024		2,620		(66)			(66)		2,554	2,554			
100165724	FRESNO	CA		08/29/2024		7,323		(181)			(181)		7,142	7,142			
100165726	CORONA	CA		08/29/2024		2,378		(52)			(52)		2,326	2,326			
100165727	NEW ORLEANS	LA		08/29/2024		269		(19)			(19)		250	250			
100165733	MIAMI	FL		08/29/2024		266		(24)			(24)		242	242			
100165734	MIAMI BEACH	FL		08/29/2024		508		(13)			(13)		495	495			
100165735	MIAMI	FL		08/29/2024		565		(17)			(17)		548	548			
100165737	ROBSTOWN	TX		08/29/2024		1,663		(24)			(24)		1,639	1,639			
100165738	NEWBERG	OR		08/29/2024		5,045		(221)			(221)		4,824	4,824			
100165743	GERING	NE		08/29/2024		2,708		(62)			(62)		2,646	2,646			
100165744	HOUSTON	TX		08/29/2024		1,335		(53)			(53)		1,282	1,282			
100165745	SOLANA BEACH	CA		08/29/2024		3,631		(77)			(77)		3,554	3,554			
100165746	LAVON	TX		08/29/2024		806		(19)			(19)		787	787			
100165747	RAYMOND	WA		08/29/2024		460							460	460			
100165749	SAN JOSE	CA		08/29/2024		4,469		(29)			(29)		4,440	4,440			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165750	THE COLONY	TX		08/29/2024		688		(31)			(31)		657	657			
100165751	GILROY	CA		08/29/2024		26,429		(179)			(179)		26,250	26,250			
100165752	SHINGLE SPRINGS	CA		08/29/2024		2,472		(80)			(80)		2,392	2,392			
100165753	RIVERSIDE	CA		08/29/2024		3,253		(124)			(124)		3,129	3,129			
100165754	WARREN	MI		08/29/2024		262		(23)			(23)		239	239			
100165756	CAMDEN	NJ		08/29/2024		286		(25)			(25)		261	261			
100165757	RICHLAND HILLS	TX		08/29/2024		1,617		(158)			(158)		1,459	1,459			
100165758	VERO BEACH	FL		08/29/2024		6,640		(309)			(309)		6,331	6,331			
100165759	ORLANDO	FL		08/29/2024		1,084		(51)			(51)		1,033	1,033			
100165760	KILLEEN	TX		08/29/2024		780		(35)			(35)		745	745			
100165761	GAINESVILLE	FL		08/29/2024		919		(17)			(17)		902	902			
100165762	NORTH BEND	OR		08/29/2024		156		(2)			(2)		154	154			
100165763	SOMERSET	TX		08/29/2024		679		(55)			(55)		624	624			
100165764	CYPRESS	TX		08/29/2024		626		(26)			(26)		600	600			
100165768	CANYON LAKE	TX		08/29/2024		5,449		(165)			(165)		5,284	5,284			
100165769	BRONX	NY		08/29/2024		1,652		70			70		1,722	1,722			
100165770	SANIBEL	FL		08/29/2024		1,703		(5)			(5)		1,698	1,698			
100165771	OCALA	FL		08/29/2024		1,326		(252)			(252)		1,074	1,074			
100165773	UNION	NJ		08/29/2024		1,860		(45)			(45)		1,815	1,815			
100165774	SPRINGFIELD	MA		08/29/2024		789		(33)			(33)		756	756			
100165775	LAKEWOOD	NJ		08/29/2024		1,144		(83)			(83)		1,061	1,061			
100165776	VIRGINIA BEACH	VA		08/29/2024		6,159		(137)			(137)		6,022	6,022			
100165777	POST FALLS	ID		08/29/2024		957		(37)			(37)		920	920			
100165778	SPRING	TX		08/29/2024		741		(20)			(20)		721	721			
100165779	HUNTINGTON BEACH	CA		08/29/2024		3,536		(34)			(34)		3,502	3,502			
100165780	COMPTON	CA		08/29/2024		1,721		(36)			(36)		1,685	1,685			
100165787	ARROYO GRANDE	CA		08/29/2024		2,887		(51)			(51)		2,836	2,836			
100165788	ANDERSON	SC		08/29/2024		934		(17)			(17)		917	917			
100165789	JACKSONVILLE BEACH	FL		08/29/2024		2,336		(61)			(61)		2,275	2,275			
100165791	HOLLYWOOD	FL		08/29/2024		375		(26)			(26)		349	349			
100165793	DAVIE	FL		08/29/2024		3,114		(54)			(54)		3,060	3,060			
100165799	LAKE MARY	FL		08/29/2024		2,435		(62)			(62)		2,373	2,373			
100165800	MONROE	NY		08/29/2024		1,957		(91)			(91)		1,866	1,866			
100165801	HAYWARD	CA		08/29/2024		1,248		(22)			(22)		1,226	1,226			
100165802	CALABASAS	CA		08/29/2024		85,796		(997)			(997)		84,799	84,799			
100165806	DAVENPORT	FL		08/29/2024		1,160		(44)			(44)		1,116	1,116			
100165808	FARMERSVILLE	TX		08/29/2024		725		(25)			(25)		700	700			
100165810	BETHLEHEM	GA		08/29/2024		296		(24)			(24)		272	272			
100165811	BAKERSFIELD	CA		08/29/2024		532		(49)			(49)		483	483			
100165813	FAYETTEVILLE	GA		08/29/2024		639		(38)			(38)		601	601			
100165814	NEW ORLEANS	LA		08/29/2024		1,534		(7)			(7)		1,527	1,527			
100165815	BARSTOW	CA		08/29/2024		944		(80)			(80)		864	864			
100165819	ARLINGTON	TX		08/29/2024		239		(22)			(22)		217	217			
100165821	VIRGINIA BEACH	VA		08/29/2024		440		(21)			(21)		419	419			
100165822	LANCASTER	CA		08/29/2024		942		(46)			(46)		896	896			
100165824	CLEARLAKE	CA		08/29/2024		196		(1)			(1)		195	195			
100165826	SALT LAKE CTY	UT		08/29/2024		1,665		(46)			(46)		1,619	1,619			
100165833	MIAMI	FL		08/29/2024		620		(40)			(40)		580	580			
100165835	PICKERINGTON	OH		08/29/2024		2,001		(89)			(89)		1,912	1,912			
100165836	GRANADA HILLS	CA		08/29/2024		5,680		(177)			(177)		5,503	5,503			
100165838	RICHMOND	CA		08/29/2024		883		(39)			(39)		844	844			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165841	TAMPA	FL		08/29/2024		1,512		(12)			(12)		1,500	1,500			
100165842	GALVESTON	TX		08/29/2024		382		(29)			(29)		353	353			
100165844	SUNRISE	FL		08/29/2024		513		(2)			(2)		511	511			
100165845	JOHNSON CITY	NY		08/29/2024		333		(11)			(11)		322	322			
100165846	LOS ANGELES	CA		08/29/2024		1,643		(55)			(55)		1,588	1,588			
100165847	ATLANTA	GA		08/29/2024		298		(16)			(16)		282	282			
100165848	ERIE	PA		08/29/2024		277		(18)			(18)		259	259			
100165849	LA VERGNE	TN		08/29/2024		503		(39)			(39)		464	464			
100165850	NORFOLK	VA		08/29/2024		586		(32)			(32)		554	554			
100165851	BOSTON	MA		08/29/2024		1,569		(26)			(26)		1,543	1,543			
100165853	DAYTONA BEACH	FL		08/29/2024		395		(10)			(10)		385	385			
100165854	SEBRING	FL		08/29/2024		479		(9)			(9)		470	470			
100165856	AUBURN	CA		08/29/2024		249		(15)			(15)		234	234			
100165857	PORT SAINT LUCIE	FL		08/29/2024		1,077		(68)			(68)		1,009	1,009			
100165858	PHOENIX	AZ		08/29/2024		1,021		(48)			(48)		973	973			
100165859	KENMORE	WA		08/29/2024		523,459		(18,945)			(18,945)		504,514	504,514			
100165860	AUBURN	WA		08/29/2024		510							510	510			
100165861	SOUTHPORT	NC		08/29/2024		657		(38)			(38)		619	619			
100165863	EL PASO	TX		08/29/2024		450		(49)			(49)		401	401			
100165865	TOMBALL	TX		08/29/2024		2,166		(164)			(164)		2,002	2,002			
100165869	YORBA LINDA	CA		08/30/2024		2,474		(90)			(90)		2,384	2,384			
100165870	SMYRNA	TN		08/30/2024		703		(27)			(27)		676	676			
100165872	NEWPORT BEACH	CA		08/30/2024		2,776		(59)			(59)		2,717	2,717			
100165873	RICHMOND	TX		08/30/2024		418		(17)			(17)		401	401			
100165874	FREEPORT	TX		08/30/2024		783		(41)			(41)		742	742			
100165875	COLUMBIA	SC		08/30/2024		716		(32)			(32)		684	684			
100165876	SHERMAN OAKS	CA		08/30/2024		2,330		(24)			(24)		2,306	2,306			
100165878	HUNTINGTON BEACH	CA		08/30/2024		3,225		(99)			(99)		3,126	3,126			
100165879	REDLANDS	CA		08/30/2024		103,157		(1,537)			(1,537)		101,620	101,620			
100165880	LITTLEROCK	CA		08/30/2024		784		(14)			(14)		770	770			
100165881	SEFFNER	FL		08/30/2024		5,994		(204)			(204)		5,790	5,790			
100165883	RANCHO PALOS VERDES	CA		08/30/2024		1,334		(41)			(41)		1,293	1,293			
100165887	SAN PEDRO LOS ANGELES	CA		08/30/2024		7,408		(251)			(251)		7,157	7,157			
100165888	LEHIGH ACRES	FL		08/30/2024		641		(31)			(31)		610	610			
100165889	BROCKTON	MA		08/30/2024		926		(32)			(32)		894	894			
100165890	PORTERVILLE	CA		08/30/2024		21,256		(364)			(364)		20,892	20,892			
100165891	NORCROSS	GA		08/30/2024		776		(38)			(38)		738	738			
100165892	OAKLAND PARK	FL		08/30/2024		43,571		(2,367)			(2,367)		41,204	41,204			
100165894	ARLINGTON	TX		08/30/2024		623		(7)			(7)		616	616			
100165895	PEARBLOSSOM	CA		08/30/2024		524		(13)			(13)		511	511			
100165896	ORLANDO	FL		08/30/2024		323		(12)			(12)		311	311			
100165897	ALAMO	TX		08/30/2024		962		(8)			(8)		954	954			
100165898	MEMPHIS	TN		08/30/2024		504		(3)			(3)		501	501			
100165899	AZUSA	CA		08/30/2024		4,983		(151)			(151)		4,832	4,832			
100165900	LOS ANGELES	CA		08/30/2024		1,279		(59)			(59)		1,220	1,220			
100165901	CASTROVILLE	CA		08/30/2024		11,318		(244)			(244)		11,074	11,074			
100165902	LA HABRA	CA		08/30/2024		1,325		(52)			(52)		1,273	1,273			
100165903	STOCKTON	CA		08/30/2024		590		(32)			(32)		558	558			
100165904	BROWNSBURG	IN		08/30/2024		9,476		(300)			(300)		9,176	9,176			
100165907	LEANDER	TX		08/30/2024		1,151		(32)			(32)		1,119	1,119			
100165908	JACKSONVILLE	FL		08/30/2024		584		(9)			(9)		575	575			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165909	LOS ANGELES	CA		09/06/2024		2,966		(55)			(55)		2,911	2,911			
100165910	RIVERSIDE	CA		09/06/2024		2,590		(49)			(49)		2,541	2,541			
100165911	KNOXVILLE	TN		09/06/2024		1,749		(39)			(39)		1,710	1,710			
100165912	DUCK KEY	FL		09/06/2024		5,543		(137)			(137)		5,406	5,406			
100165913	OKLAHOMA CITY	OK		09/06/2024		3,981		(89)			(89)		3,892	3,892			
100165914	OKLAHOMA CITY	OK		09/06/2024		2,998		(57)			(57)		2,941	2,941			
100165921	MONTCLAIR	CA		09/06/2024		659		(10)			(10)		649	649			
100165922	MONTEREY PARK	CA		09/06/2024		1,059		(27)			(27)		1,032	1,032			
100165923	HASTINGS	MN		09/06/2024		1,756		(26)			(26)		1,730	1,730			
100165924	MAGNA	UT		09/06/2024		1,178		(15)			(15)		1,163	1,163			
100165926	STONE MOUNTAIN	GA		09/06/2024		668		10			10		678	678			
100165927	TULLAHOMA	TN		09/06/2024		354		(14)			(14)		340	340			
100165928	ALEXANDRIA	VA		09/06/2024		1,423		(15)			(15)		1,408	1,408			
100165929	LOS ANGELES	CA		09/06/2024		1,811		(52)			(52)		1,759	1,759			
100165932	BRIDGEVIEW	IL		09/06/2024		347		(10)			(10)		337	337			
100165933	CERES	CA		09/06/2024		648		(10)			(10)		638	638			
100165934	DISTRICT HEIGHTS	MD		09/06/2024		698		(11)			(11)		687	687			
100165935	PORT SAINT LUCIE	FL		09/06/2024		579		(8)			(8)		571	571			
100165937	COLUMBUS	OH		09/06/2024		496		(9)			(9)		487	487			
100165938	NEW LONDON	CT		09/06/2024		845		(7)			(7)		838	838			
100165940	GOODYEAR	AZ		09/06/2024		870		(39)			(39)		831	831			
100165941	CLARKSVILLE	TN		09/06/2024		668		(1)			(1)		667	667			
100165944	BERKELEY LAKE	GA		09/06/2024		893		(37)			(37)		856	856			
100165945	LIVINGSTON	TX		09/06/2024		495		(3)			(3)		492	492			
100165946	WEST VALLEY CITY	UT		09/06/2024		828		(23)			(23)		805	805			
100165947	STONE MOUNTAIN	GA		09/06/2024		653		21			21		674	674			
100165949	SEBRING	FL		09/06/2024		743		(14)			(14)		729	729			
100165953	VIRGINIA BEACH	VA		09/06/2024		575		(6)			(6)		569	569			
100165954	RIVERDALE	GA		09/06/2024		511		(7)			(7)		504	504			
100165955	HUMBLE	TX		09/06/2024		315		(11)			(11)		304	304			
100165956	THOUSAND PALMS	CA		09/06/2024		690		(30)			(30)		660	660			
100165957	LEHIGH ACRES	FL		09/06/2024		898		(83)			(83)		815	815			
100165958	PUEBLO	CO		09/06/2024		462		(5)			(5)		457	457			
100165959	MENDOTA	CA		09/06/2024		574		(29)			(29)		545	545			
100165960	LOS ANGELES	CA		09/06/2024		2,153		(59)			(59)		2,094	2,094			
100165961	PETERSBURG	VA		09/06/2024		969		15			15		984	984			
100165962	SHELBYVILLE	TN		09/06/2024		519							519	519			
100165963	FONTANA	CA		09/06/2024		1,466		(12)			(12)		1,454	1,454			
100165966	LOS ANGELES	CA		09/06/2024		1,131		(34)			(34)		1,097	1,097			
100165967	SEBRING	FL		09/06/2024		578		(10)			(10)		568	568			
100165968	HIALEAH	FL		09/06/2024		2,012		(32)			(32)		1,980	1,980			
100165969	SEBRING	FL		09/06/2024		446		(8)			(8)		438	438			
100165970	ORANGE CITY	FL		09/06/2024		369		(8)			(8)		361	361			
100165971	PASADENA	TX		09/06/2024		372		(7)			(7)		365	365			
100165972	PHOENIX	AZ		09/06/2024		1,911		(43)			(43)		1,868	1,868			
100165974	SPARKS	NV		09/06/2024		74,306		433			433		74,739	74,739			
100165975	FAYETTEVILLE	NC		09/06/2024		271		(15)			(15)		256	256			
100165976	NEWMAN	CA		09/06/2024		1,793		(36)			(36)		1,757	1,757			
100165977	ARLINGTON	VA		09/06/2024		1,225		(42)			(42)		1,183	1,183			
100165980	BERKELEY	CA		09/06/2024		900		(23)			(23)		877	877			
100165981	JACKSONVILLE	FL		09/06/2024		403		(1)			(1)		402	402			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165983	ROSEMEAD	CA		09/06/2024		1,530		10			10		1,540	1,540			
100165984	BRANDON	FL		09/06/2024		10,812		(402)			(402)		10,410	10,410			
100165988	LIVONIA	MI		09/06/2024		277		(14)			(14)		263	263			
100165989	LEANDER	TX		09/06/2024		612		(9)			(9)		603	603			
100165991	BURLINGTON	NJ		09/06/2024		1,222		(27)			(27)		1,195	1,195			
100165993	MUNDELEIN	IL		09/06/2024		668		(12)			(12)		656	656			
100165995	LOS ANGELES	CA		09/06/2024		4,444		(102)			(102)		4,342	4,342			
100165996	BEACH PARK	IL		09/06/2024		620		(1)			(1)		619	619			
100165997	LAS VEGAS	NV		09/06/2024		497		(38)			(38)		459	459			
100165998	WOODBRIDGE	VA		09/06/2024		658		(5)			(5)		653	653			
100165999	LINCOLNSHIRE	IL		09/06/2024		3,342		(82)			(82)		3,260	3,260			
100166000	MARQUETTE	MI		09/06/2024		277		(11)			(11)		266	266			
100166001	OXNARD	CA		09/06/2024		10,944		(86)			(86)		10,858	10,858			
100166002	GRANDVIEW	WA		09/06/2024		703		1			1		704	704			
100166003	COLORADO SPRINGS	CO		09/06/2024		604		(21)			(21)		583	583			
100166004	MOUNT PLEASANT	PA		09/06/2024		365		(13)			(13)		352	352			
100166005	CHICAGO	IL		09/06/2024		1,172		(10)			(10)		1,162	1,162			
100166006	ONTARIO	CA		09/06/2024		2,218		(60)			(60)		2,158	2,158			
100166007	LOS ANGELES	CA		09/06/2024		2,155		(84)			(84)		2,071	2,071			
100166008	FORTH WORTH	TX		09/06/2024		591		(8)			(8)		583	583			
100166009	CLEBURNE	TX		09/06/2024		4,205		(231)			(231)		3,974	3,974			
100166011	TREVOR	WI		09/06/2024		447		(14)			(14)		433	433			
100166012	MODESTO	CA		09/06/2024		6,487		(103)			(103)		6,384	6,384			
100166013	MESQUITE	TX		09/06/2024		407		(28)			(28)		379	379			
100166016	NEW BRUNSWICK	NJ		09/06/2024		1,029		(43)			(43)		986	986			
100166019	MADERA	CA		09/06/2024		14,684		(225)			(225)		14,459	14,459			
100166020	ANAHEIM	CA		09/06/2024		1,782		(29)			(29)		1,753	1,753			
100166021	ABERDEEN	NC		09/06/2024		959		(35)			(35)		924	924			
100166023	NOTTINGHAM	MD		09/06/2024		476		(10)			(10)		466	466			
100166024	SAN DIEGO	CA		09/06/2024		3,753		(85)			(85)		3,668	3,668			
100166025	ROCKWALL	TX		09/06/2024		939		(25)			(25)		914	914			
100166027	BLAINE	MN		09/06/2024		903		(33)			(33)		870	870			
100166028	SAN FERNANDO	CA		09/06/2024		1,098		(22)			(22)		1,076	1,076			
100166029	ALPHARETTA	GA		09/06/2024		3,556		(146)			(146)		3,410	3,410			
100166030	WEST JORDAN	UT		09/06/2024		604		(12)			(12)		592	592			
100166031	AMERICAN FORK	UT		09/06/2024		840		(46)			(46)		794	794			
100166032	FRESNO	CA		09/06/2024		539		(26)			(26)		513	513			
100166033	HYATTSVILLE	MD		09/06/2024		815							815	815			
100166034	SAN DIEGO	CA		09/06/2024		4,057		(102)			(102)		3,955	3,955			
100166035	SARASOTA	FL		09/06/2024		4,112		(180)			(180)		3,932	3,932			
100166036	WATERBURY	CT		09/06/2024		1,627		(25)			(25)		1,602	1,602			
100166038	LAKE WORTH	FL		09/06/2024		2,431		(72)			(72)		2,359	2,359			
100166039	SMYRNA	TN		09/06/2024		5,171		(124)			(124)		5,047	5,047			
100166040	KATY	TX		09/06/2024		825		(28)			(28)		797	797			
100166041	BLUFFTON	SC		09/06/2024		1,340		(36)			(36)		1,304	1,304			
100166043	VESTAVIA HILLS	AL		09/06/2024		3,058		(35)			(35)		3,023	3,023			
100166044	MIAMI	FL		09/06/2024		474		(23)			(23)		451	451			
100166045	SAN ANTONIO	TX		09/06/2024		1,215		(57)			(57)		1,158	1,158			
100166047	GLENDALE	AZ		09/06/2024		500		(11)			(11)		489	489			
100166048	ORELAND	PA		09/06/2024		870		(24)			(24)		846	846			
100166049	MORTON GROVE	IL		09/06/2024		532		(15)			(15)		517	517			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166050	PHOENIX	AZ		09/06/2024		526		(11)			(11)		515	515			
100166051	AVENAL	CA		09/06/2024		347		(4)			(4)		343	343			
100166052	NORTH LAS VEGAS	NV		09/06/2024		437		(4)			(4)		433	433			
100166055	FULSHEAR	TX		09/06/2024		1,156		(2)			(2)		1,154	1,154			
100166057	SACRAMENTO	CA		09/09/2024		808		(19)			(19)		789	789			
100166058	KANSAS CITY	MO		09/09/2024		801		(19)			(19)		782	782			
100166059	SOMERVILLE	MA		09/09/2024		1,418		(27)			(27)		1,391	1,391			
100166061	ASHAWAY	RI		09/09/2024		864		(24)			(24)		840	840			
100166062	WAKE FOREST	NC		09/09/2024		695		(12)			(12)		683	683			
100166063	TOMS RIVER	NJ		09/09/2024		693		(18)			(18)		675	675			
100166064	SEVIERVILLE	TN		09/09/2024		1,078		(22)			(22)		1,056	1,056			
100166065	CRYSTAL BEACH	TX		09/09/2024		1,948		(38)			(38)		1,910	1,910			
100166066	BRYAN	TX		09/09/2024		813		(18)			(18)		795	795			
100166067	FREDERICKSBURG	TX		09/09/2024		768		(14)			(14)		754	754			
100166068	BRYAN	TX		09/09/2024		715		(21)			(21)		694	694			
100166069	SEVIERVILLE	TN		09/09/2024		2,027		(1)			(1)		2,026	2,026			
100166070	OVERLAND PARK	KS		09/09/2024		636		(17)			(17)		619	619			
100166071	DAVENPORT	FL		09/09/2024		697		(16)			(16)		681	681			
100166076	MADISON	TN		09/09/2024		1,177		(32)			(32)		1,145	1,145			
100166077	UNION CITY	CA		09/09/2024		2,927		(40)			(40)		2,887	2,887			
100166078	SUGAR HILL	GA		09/09/2024		873		(17)			(17)		856	856			
100166079	MARS	PA		09/09/2024		4,584		(94)			(94)		4,490	4,490			
100166080	SOUTH LAKE TAHOE	CA		09/09/2024		1,095		(25)			(25)		1,070	1,070			
100166081	GLENDALE	AZ		09/09/2024		921		(31)			(31)		890	890			
100166082	WILLIS	TX		09/09/2024		970		(13)			(13)		957	957			
100166083	POINT PLEASANT	NJ		09/09/2024		1,245		(36)			(36)		1,209	1,209			
100166084	DAVENPORT	FL		09/09/2024		913		(16)			(16)		897	897			
100166086	BALD HEAD ISLAND	NC		09/09/2024		1,607		(33)			(33)		1,574	1,574			
100166087	VIRGINIA BEACH	VA		09/09/2024		2,918		(60)			(60)		2,858	2,858			
100166088	STEPHENVILLE	TX		09/09/2024		675		(16)			(16)		659	659			
100166089	SACHSE	TX		09/09/2024		4,361		(88)			(88)		4,273	4,273			
100166090	ALLEN	TX		09/09/2024		645		(16)			(16)		629	629			
100166091	ROSWELL	GA		09/09/2024		15,699		(314)			(314)		15,385	15,385			
100166093	CYPRESS	TX		09/09/2024		17,835		399			399		18,234	18,234			
100166094	DALLAS	TX		09/09/2024		1,112		(14)			(14)		1,098	1,098			
100166095	TULARE	CA		09/09/2024		507		(4)			(4)		503	503			
100166096	HOMESTEAD	FL		09/09/2024		1,579		(25)			(25)		1,554	1,554			
100166097	OPELIKA	AL		09/09/2024		3,127		(71)			(71)		3,056	3,056			
100166098	JACKSON	NJ		09/09/2024		1,111		(28)			(28)		1,083	1,083			
100166099	OMAHA	NE		09/09/2024		489		(7)			(7)		482	482			
100166100	ALBUQUERQUE	NM		09/09/2024		1,421		(9)			(9)		1,412	1,412			
100166101	BURTONSVILLE	MD		09/09/2024		952		(21)			(21)		931	931			
100166102	HOWE	OK		09/09/2024		887		(22)			(22)		865	865			
100166103	LANSING	KS		09/09/2024		465		2			2		467	467			
100166105	LAWRENCEVILLE	GA		09/09/2024		1,286		(46)			(46)		1,240	1,240			
100166107	BEND	OR		09/09/2024		1,984		(57)			(57)		1,927	1,927			
100166108	CONYERS	GA		09/09/2024		51,843		(1,022)			(1,022)		50,821	50,821			
100166109	BEND	OR		09/09/2024		869		(18)			(18)		851	851			
100166110	SUWANEE	GA		09/09/2024		1,811		(29)			(29)		1,782	1,782			
100166111	SANTA ANA	CA		09/09/2024		2,425		(37)			(37)		2,388	2,388			
100166112	MYRTLE BEACH	SC		09/09/2024		1,718		14			14		1,732	1,732			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166113	IJAMSVILLE	MD		09/09/2024		1,368		(32)			(32)		1,336	1,336			
100166114	LUBBOCK	TX		09/09/2024		409		(6)			(6)		403	403			
100166115	SAN TAN VALLEY	AZ		09/09/2024		1,426		(38)			(38)		1,388	1,388			
100166116	HAINES CITY	FL		09/09/2024		687		(23)			(23)		664	664			
100166117	SILVER SPRING	MD		09/09/2024		1,430		(12)			(12)		1,418	1,418			
100166118	LAS VEGAS	NV		09/09/2024		1,262		5			5		1,267	1,267			
100166120	CONWAY	SC		09/09/2024		893		(8)			(8)		885	885			
100166121	NEWAYGO	MI		09/09/2024		658		(21)			(21)		637	637			
100166122	HOUSTON	TX		09/09/2024		2,664		7			7		2,671	2,671			
100166123	WASHINGTON	UT		09/09/2024		1,377		5			5		1,382	1,382			
100166124	ROCKLEDGE	FL		09/09/2024		841		(21)			(21)		820	820			
100166125	OCALA	FL		09/09/2024		1,078		(9)			(9)		1,069	1,069			
100166127	BREINIGSVILLE	PA		09/09/2024		1,154		14			14		1,168	1,168			
100166128	PHARR	TX		09/09/2024		585		(18)			(18)		567	567			
100166129	PARRISH	FL		09/09/2024		1,661							1,661	1,661			
100166131	SALISBURY	MD		09/09/2024		646		13			13		659	659			
100166133	ANGIER	NC		09/09/2024		663		(17)			(17)		646	646			
100166135	IDYLLWILD	CA		09/09/2024		769		(24)			(24)		745	745			
100166137	SANTA ROSA BEACH	FL		09/09/2024		867		(13)			(13)		854	854			
100166138	NORTH RICHLAND HILLS	TX		09/09/2024		802		(19)			(19)		783	783			
100166139	OCALA	FL		09/09/2024		1,440		48			48		1,488	1,488			
100166141	SAN TAN VALLEY	AZ		09/09/2024		1,471		(22)			(22)		1,449	1,449			
100166142	CHECK	VA		09/09/2024		763		(21)			(21)		742	742			
100166143	FRISCO	TX		09/09/2024		1,091		(66)			(66)		1,025	1,025			
100166144	FAWNSKIN	CA		09/09/2024		1,214		(17)			(17)		1,197	1,197			
100166146	BUDA	TX		09/09/2024		898		(22)			(22)		876	876			
100166147	AMERICAN FORK	UT		09/09/2024		1,113		19			19		1,132	1,132			
100166149	SARATOGA SPRINGS	UT		09/09/2024		1,011		13			13		1,024	1,024			
100166150	SAINT CLOUD	FL		09/09/2024		976		(14)			(14)		962	962			
100166151	LAS VEGAS	NV		09/09/2024		1,625		(29)			(29)		1,596	1,596			
100166153	JEFFERSONTON	VA		09/09/2024		999		(22)			(22)		977	977			
100166154	ROSENBERG	TX		09/09/2024		496		9			9		505	505			
100166155	EUFAULA	OK		09/09/2024		1,136		(36)			(36)		1,100	1,100			
100166156	WOODBURY	MN		09/09/2024		1,129		(17)			(17)		1,112	1,112			
100166157	MARICOPA	AZ		09/09/2024		1,047		22			22		1,069	1,069			
100166158	BLACKSBURG	VA		09/09/2024		1,260		(25)			(25)		1,235	1,235			
100166160	WEST HARTFORD	CT		09/09/2024		1,573		(35)			(35)		1,538	1,538			
100166161	NASHUA	NH		09/09/2024		944		(25)			(25)		919	919			
100166162	ST AUGUSTINE	FL		09/09/2024		763		(19)			(19)		744	744			
100166164	CANON CITY	CO		09/09/2024		1,301		(37)			(37)		1,264	1,264			
100166165	ROYSE CITY	TX		09/09/2024		2,172		(34)			(34)		2,138	2,138			
100166166	DES MOINES	WA		09/09/2024		55,662		(749)			(749)		54,913	54,913			
100166167	WINTERVILLE	NC		09/09/2024		680		(19)			(19)		661	661			
100166171	WESLEY CHAPEL	FL		09/09/2024		811		(16)			(16)		795	795			
100166172	ROYSE CITY	TX		09/09/2024		940		(15)			(15)		925	925			
100166173	EMERALD ISLE	NC		09/09/2024		1,842		(45)			(45)		1,797	1,797			
100166174	ROYSE CITY	TX		09/09/2024		797		(16)			(16)		781	781			
100166177	PLYMOUTH	MN		09/09/2024		966							966	966			
100166178	SALT LAKE CITY	UT		09/09/2024		1,140		(23)			(23)		1,117	1,117			
100166180	COLUMBIA	TN		09/09/2024		1,098		(18)			(18)		1,080	1,080			
100166182	ROUND ROCK	TX		09/09/2024		1,353		(26)			(26)		1,327	1,327			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166183	SEVIERVILLE	TN		09/09/2024		1,224		(29)			(29)		1,195	1,195			
100166186	LEAVENWORTH	WA		09/09/2024		1,898		(30)			(30)		1,868	1,868			
100166187	EAST STROUDSBURG	PA		09/09/2024		623		(16)			(16)		607	607			
100166188	MERCED	CA		09/09/2024		1,114		8			8		1,122	1,122			
100166189	HAMPTON	GA		09/09/2024		925		4			4		929	929			
100166190	NO OAKS	MN		09/09/2024		597		(16)			(16)		581	581			
100166193	BALTIMORE	MD		09/09/2024		966		(23)			(23)		943	943			
100166194	MILTON	GA		09/09/2024		1,131		(23)			(23)		1,108	1,108			
100166195	AUSTIN	TX		09/09/2024		929		(23)			(23)		906	906			
100166196	FORT WORTH	TX		09/09/2024		738		(3)			(3)		735	735			
100166197	DAWSONVILLE	GA		09/09/2024		1,434		(28)			(28)		1,406	1,406			
100166198	ST CLOUD	FL		09/09/2024		911		(14)			(14)		897	897			
100166199	ROCKINGHAM	VA		09/09/2024		606		(20)			(20)		586	586			
100166200	FORNEY	TX		09/09/2024		753		(23)			(23)		730	730			
100166201	WINTER SPRINGS	FL		09/09/2024		1,099		(18)			(18)		1,081	1,081			
100166202	NEWINGTON	CT		09/09/2024		680		(14)			(14)		666	666			
100166203	SALT LAKE CITY	UT		09/09/2024		827		(16)			(16)		811	811			
100166204	FORT WORTH	TX		09/09/2024		875		32			32		907	907			
100166205	SAN ANTONIO	TX		09/09/2024		872		23			23		895	895			
100166206	CYPRESS	TX		09/09/2024		1,113		48			48		1,161	1,161			
100166208	SUNSET BEACH	NC		09/09/2024		810		(24)			(24)		786	786			
100166209	HAMPTON	GA		09/09/2024		902		33			33		935	935			
100166211	FORT WORTH	TX		09/09/2024		1,081		(1)			(1)		1,080	1,080			
100166212	MADERA	CA		09/09/2024		1,158		26			26		1,184	1,184			
100166213	CENTREVILLE	VA		09/09/2024		1,349		(23)			(23)		1,326	1,326			
100166214	VERO BEACH	FL		09/09/2024		596		(19)			(19)		577	577			
100166215	MURRIETA	CA		09/09/2024		1,534		37			37		1,571	1,571			
100166216	WAYNESVILLE	NC		09/09/2024		1,300		(41)			(41)		1,259	1,259			
100166217	ALEXANDRIA	VA		09/09/2024		736		(18)			(18)		718	718			
100166218	SEMINOLE	FL		09/09/2024		1,634		(48)			(48)		1,586	1,586			
100166219	BREINIGSVILLE	PA		09/09/2024		908		(7)			(7)		901	901			
100166220	WINCHESTER	VA		09/09/2024		1,584		46			46		1,630	1,630			
100166221	WINCHESTER	VA		09/09/2024		1,231		21			21		1,252	1,252			
100166222	MORENO VALLEY	CA		09/09/2024		1,608		28			28		1,636	1,636			
100166223	TROUTMAN	NC		09/09/2024		1,304		25			25		1,329	1,329			
100166224	STEPHENS CITY	VA		09/09/2024		2,158		23			23		2,181	2,181			
100166225	WINCHESTER	CA		09/09/2024		1,235		22			22		1,257	1,257			
100166226	STEPHENS CITY	VA		09/09/2024		1,545		20			20		1,565	1,565			
100166227	MONROE	NC		09/09/2024		1,395		45			45		1,440	1,440			
100166228	STEPHENS CITY	VA		09/09/2024		866		12			12		878	878			
100166229	BAKERSFIELD	CA		09/09/2024		2,630		12			12		2,642	2,642			
100166230	LEBANON	TN		09/09/2024		1,095		13			13		1,108	1,108			
100166231	WILMINGTON	NC		09/09/2024		888		(9)			(9)		879	879			
100166232	GASTONIA	NC		09/09/2024		931		11			11		942	942			
100166233	HALTOM CITY	TX		09/09/2024		892		32			32		924	924			
100166234	WASHINGTON	UT		09/09/2024		1,447		3			3		1,450	1,450			
100166235	BREMERTON	WA		09/09/2024		1,164		18			18		1,182	1,182			
100166236	ROSEDALE	MD		09/09/2024		983		(10)			(10)		973	973			
100166238	MCKINNEY	TX		09/09/2024		973		21			21		994	994			
100166239	AMERICAN FORK	UT		09/09/2024		1,124		20			20		1,144	1,144			
100166241	BREMERTON	WA		09/09/2024		1,124		25			25		1,149	1,149			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166242	MCKINNEY	TX		09/09/2024		914		16			16		930	930			
100166243	MCKINNEY	TX		09/09/2024		1,991		28			28		2,019	2,019			
100166244	LANCASTER	CA		09/09/2024		3,575		62			62		3,637	3,637			
100166245	ROSEVILLE	CA		09/09/2024		1,702		26			26		1,728	1,728			
100166246	SHERMAN	TX		09/09/2024		681		14			14		695	695			
100166247	MADERA	CA		09/09/2024		2,195		71			71		2,266	2,266			
100166248	LAKEVILLE	MN		09/09/2024		1,694		32			32		1,726	1,726			
100166250	SURF CITY	NC		09/09/2024		1,186		15			15		1,201	1,201			
100166251	CARTHAGE	NC		09/09/2024		627		24			24		651	651			
100166252	NORTH LAS VEGAS	NV		09/09/2024		1,008		8			8		1,016	1,016			
100166253	FORT WORTH	TX		09/09/2024		983		16			16		999	999			
100166254	MCKINNEY	TX		09/09/2024		834		12			12		846	846			
100166255	DALLAS	GA		09/09/2024		1,014		18			18		1,032	1,032			
100166256	WAUKEE	IA		09/09/2024		832		26			26		858	858			
100166257	MCKINNEY	TX		09/09/2024		866		12			12		878	878			
100166258	FORT WORTH	TX		09/09/2024		903		14			14		917	917			
100166259	SAINT GEORGE	UT		09/09/2024		982		(24)			(24)		958	958			
100166260	CLARKESVILLE	GA		09/09/2024		713		(16)			(16)		697	697			
100166261	AUBURN	AL		09/09/2024		677		(13)			(13)		664	664			
100166262	SAINT CLOUD	FL		09/09/2024		1,231		(3)			(3)		1,228	1,228			
100166265	LEHI	UT		09/09/2024		1,321		17			17		1,338	1,338			
100166266	PALM BAY	FL		09/09/2024		661		(17)			(17)		644	644			
100166267	CHICO	CA		09/09/2024		1,068		(32)			(32)		1,036	1,036			
100166268	PEACHTREE CTY	GA		09/09/2024		1,214		(24)			(24)		1,190	1,190			
100166269	HOOVER	AL		09/09/2024		2,222		(69)			(69)		2,153	2,153			
100166270	NEENAH	WI		09/09/2024		660		(17)			(17)		643	643			
100166271	WESTMINSTER	CO		09/09/2024		1,280		(18)			(18)		1,262	1,262			
100166272	ALEXANDRIA	VA		09/09/2024		2,656		(26)			(26)		2,630	2,630			
100166275	BASALT	CO		09/09/2024		2,691		(30)			(30)		2,661	2,661			
100166276	AUSTIN	TX		09/09/2024		1,280		(24)			(24)		1,256	1,256			
100166277	WOODSTOCK	GA		09/09/2024		1,040		(17)			(17)		1,023	1,023			
100166278	RENO	NV		09/09/2024		1,028		(24)			(24)		1,004	1,004			
100166279	CHESTER	VA		09/09/2024		750		(17)			(17)		733	733			
100166288	NEW BRAUNFELS	TX		10/23/2024		784		2			2		786	786			
100166290	TRINIDAD	CA		10/23/2024		1,275		(59)			(59)		1,216	1,216			
100166292	HALEIWA	HI		10/23/2024		5,642		(241)			(241)		5,401	5,401			
100166296	DEERFIELD BEACH	FL		10/23/2024		2,500		(74)			(74)		2,426	2,426			
100166298	CHICAGO	IL		10/23/2024		1,415		(44)			(44)		1,371	1,371			
100166301	ALBUQUERQUE	NM		10/23/2024		856		(31)			(31)		825	825			
100166303	CINCINNATI	OH		10/23/2024		348		(16)			(16)		332	332			
100166305	BIRMINGHAM	AL		10/23/2024		307		7			7		314	314			
100166306	SHAVERTOWN	PA		10/23/2024		1,539		(63)			(63)		1,476	1,476			
100166311	LOS ANGELES	CA		10/23/2024		4,726		(117)			(117)		4,609	4,609			
100166312	RIVERTON	UT		10/23/2024		1,085		(16)			(16)		1,069	1,069			
100166313	GRAND PRAIRIE	TX		10/23/2024		1,045		(47)			(47)		998	998			
100166314	DEARBORN HEIGHTS	MI		10/23/2024		560		(26)			(26)		534	534			
100166315	DALLAS	TX		10/23/2024		1,501		(32)			(32)		1,469	1,469			
100166316	TRUMBULL	CT		10/23/2024		1,343		(50)			(50)		1,293	1,293			
100166317	SAN DIEGO	CA		10/23/2024		2,378		(23)			(23)		2,355	2,355			
100166320	PORTAGE	MI		10/23/2024		324		(17)			(17)		307	307			
100166321	LAKE WORTH	FL		10/23/2024		701		(27)			(27)		674	674			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166322	PEMBROKE PINES	FL		10/23/2024		1,350		(62)			(62)		1,288	1,288			
100166326	LUCAS	TX		10/24/2024		9,184		(360)			(360)		8,824	8,824			
100166327	PALM SPRINGS	CA		10/24/2024		1,349		(59)			(59)		1,290	1,290			
100166330	FAIRBURN	GA		10/24/2024		552		(31)			(31)		521	521			
100166333	TOLLESON	AZ		10/24/2024		613		(39)			(39)		574	574			
100166334	AURORA	CO		10/24/2024		25,193		(583)			(583)		24,610	24,610			
100166335	LOS ANGELES	CA		10/24/2024		1,618		(57)			(57)		1,561	1,561			
100166336	PROSPECT	KY		10/24/2024		1,725		(46)			(46)		1,679	1,679			
100166338	SACRAMENTO	CA		10/24/2024		433		(27)			(27)		406	406			
100166339	PHOENIX	AZ		10/24/2024		544		(39)			(39)		505	505			
100166342	MORROW	GA		10/24/2024		488		(27)			(27)		461	461			
100166343	SPRING	TX		10/24/2024		4,506		(82)			(82)		4,424	4,424			
100166344	ELMHURST	IL		10/24/2024		2,406		(31)			(31)		2,375	2,375			
100166346	POTTSTOWN	PA		10/24/2024		845		(13)			(13)		832	832			
100166348	SALINAS	CA		10/24/2024		1,253		(37)			(37)		1,216	1,216			
100166350	WALLINGFORD	CT		10/24/2024		1,441		(42)			(42)		1,399	1,399			
100166353	CHARLOTTE	NC		10/24/2024		940		(1)			(1)		939	939			
100166356	NASHVILLE	TN		10/24/2024		4,955		(153)			(153)		4,802	4,802			
100166359	LOS ANGELES	CA		10/24/2024		3,121		(66)			(66)		3,055	3,055			
100166360	NEW ALBANY	OH		10/24/2024		1,297		(18)			(18)		1,279	1,279			
100166365	PORTLAND	OR		10/24/2024		1,857		(51)			(51)		1,806	1,806			
100166367	SANTA CRUZ	CA		10/24/2024		5,430		(150)			(150)		5,280	5,280			
100166368	TRENTON	NJ		10/24/2024		387		(3)			(3)		384	384			
100166369	KALISPELL	MT		10/24/2024		3,422		(74)			(74)		3,348	3,348			
100166372	LAKEWOOD	CA		10/24/2024		862		(28)			(28)		834	834			
100166374	COLLINSVILLE	IL		10/24/2024		312		(17)			(17)		295	295			
100166375	SAN ANTONIO	TX		10/24/2024		625		(45)			(45)		580	580			
100166377	LUTZ	FL		10/24/2024		729		(35)			(35)		694	694			
100166379	LOS ANGELES	CA		10/24/2024		2,388		(57)			(57)		2,331	2,331			
100166380	HOUSTON	TX		10/24/2024		360		(18)			(18)		342	342			
100166384	DORAL	FL		10/24/2024		1,211		(18)			(18)		1,193	1,193			
100166385	HOUSTON	TX		10/24/2024		1,374		(39)			(39)		1,335	1,335			
100166389	FALLBROOK	CA		10/24/2024		2,996		(67)			(67)		2,929	2,929			
100166390	LAUREL	MD		10/24/2024		2,294		(44)			(44)		2,250	2,250			
100166391	NORRISTOWN	PA		10/24/2024		9,536		(147)			(147)		9,389	9,389			
100166393	TAMPA	FL		10/24/2024		7,826		(283)			(283)		7,543	7,543			
100166395	NORRIDGE	IL		10/24/2024		3,045		(20)			(20)		3,025	3,025			
100166396	DALLAS	PA		10/24/2024		767		(19)			(19)		748	748			
100166397	SAN ANTONIO	TX		10/24/2024		731		(35)			(35)		696	696			
100166398	MARTIN	GA		10/24/2024		1,116		(67)			(67)		1,049	1,049			
100166399	JONESBORO	GA		10/24/2024		516		(9)			(9)		507	507			
100166401	LACEY	WA		10/24/2024		999		(23)			(23)		976	976			
100166402	VISALIA	CA		10/24/2024		574		1			1		575	575			
100166405	ARLINGTON HEIGHTS	IL		10/31/2024		1,106		(52)			(52)		1,054	1,054			
100166408	LOPEZ ISLAND	WA		10/31/2024		1,151		(31)			(31)		1,120	1,120			
100166409	TILLAMOOK	OR		10/31/2024		1,460		(34)			(34)		1,426	1,426			
100166410	PROVIDENCE	RI		10/31/2024		977		(45)			(45)		932	932			
100166412	GARLAND	TX		10/31/2024		1,212		(56)			(56)		1,156	1,156			
100166413	HOUSTON	TX		10/31/2024		1,247		(57)			(57)		1,190	1,190			
100166417	WOONSOCKET	RI		10/31/2024		1,258		(58)			(58)		1,200	1,200			
100166420	MIAMI GARDENS	FL		10/31/2024		2,968		(137)			(137)		2,831	2,831			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166421	SILVERTHORNE	CO		10/31/2024		1,479		(71)			(71)		1,408	1,408			
100166423	ANCHORAGE	AK		10/31/2024		177		(8)			(8)		169	169			
100166425	FAIRVIEW	TX		10/31/2024		2,339		(108)			(108)		2,231	2,231			
100166427	HOUSTON	TX		10/31/2024		5,410		(237)			(237)		5,173	5,173			
100166431	SAN BERNARDINO	CA		10/31/2024		956		(44)			(44)		912	912			
100166433	SAN JACINTO	CA		10/31/2024		824		(38)			(38)		786	786			
100166434	LAFAYETTE	LA		10/31/2024		1,942		(51)			(51)		1,891	1,891			
100166435	WHITING	NJ		10/31/2024		1,157		(43)			(43)		1,114	1,114			
100166437	ALTAMONTE SPRINGS	FL		10/31/2024		792		(32)			(32)		760	760			
100166438	DALLAS	TX		10/31/2024		1,442		(59)			(59)		1,383	1,383			
100166439	AUSTIN	TX		10/31/2024		2,768		(52)			(52)		2,716	2,716			
100166442	MCKINNEY	TX		10/31/2024		638		(29)			(29)		609	609			
100166445	AUSTIN	TX		10/31/2024		417		(24)			(24)		393	393			
100166448	CUTLER BAY	FL		10/31/2024		1,464		(68)			(68)		1,396	1,396			
100166449	SUMMERVILLE	SC		10/31/2024		669		(31)			(31)		638	638			
100166450	VACAVILLE	CA		10/31/2024		269		(11)			(11)		258	258			
100166451	LEHIGH ACRES	FL		10/31/2024		1,588		(73)			(73)		1,515	1,515			
100166452	SEBRING	FL		10/31/2024		696		(30)			(30)		666	666			
100166453	STOCKTON	CA		10/31/2024		1,193		(41)			(41)		1,152	1,152			
100166454	GYPSUM	CO		10/31/2024		1,287		(60)			(60)		1,227	1,227			
100166455	CLIFTON	NJ		10/31/2024		4,095		(126)			(126)		3,969	3,969			
100166458	CITRUS HEIGHTS	CA		10/31/2024		2,201		(45)			(45)		2,156	2,156			
100166459	WOODSTOCK	GA		10/31/2024		596		(27)			(27)		569	569			
100166461	MIDLOTHIAN	TX		10/31/2024		1,278		(39)			(39)		1,239	1,239			
100166463	BAKERSFIELD	CA		10/31/2024		1,733		(52)			(52)		1,681	1,681			
100166464	EAGLE MOUNTAIN	UT		10/31/2024		970		(30)			(30)		940	940			
100166465	RIVERDALE	GA		10/31/2024		457		(21)			(21)		436	436			
100166466	HIALEAH	FL		10/31/2024		684		(22)			(22)		662	662			
100166468	MYSTIC	CT		10/31/2024		1,257		(42)			(42)		1,215	1,215			
100166469	PHOENIX	AZ		10/31/2024		1,437		(31)			(31)		1,406	1,406			
100166470	PARKER	TX		10/31/2024		3,461		(48)			(48)		3,413	3,413			
100166472	CONROE	TX		10/31/2024		553		(26)			(26)		527	527			
100166919	KIMBERLY	ID		09/13/2024		933		(18)			(18)		915	915			
100166921	YUMA	AZ		09/13/2024		821		(23)			(23)		798	798			
100166922	JEFFERSONVILLE	IN		09/13/2024		681		(22)			(22)		659	659			
100166924	FENWICK ISLAND	DE		09/13/2024		978		(29)			(29)		949	949			
100166926	DRACUT	MA		09/13/2024		1,109		(20)			(20)		1,089	1,089			
100166928	EDINBURG	TX		09/13/2024		1,066		(21)			(21)		1,045	1,045			
100166929	KNOXVILLE	TN		09/13/2024		1,019		(18)			(18)		1,001	1,001			
100166930	OCEAN PARK	WA		09/13/2024		763		(14)			(14)		749	749			
100166931	AUSTIN	TX		09/13/2024		1,130		(31)			(31)		1,099	1,099			
100166933	MILWAUKEE	WI		09/13/2024		1,003		(24)			(24)		979	979			
100166934	HOUGHTON LAKE	MI		09/13/2024		2,680		(71)			(71)		2,609	2,609			
100166937	WHITTIER	CA		09/13/2024		1,696		(48)			(48)		1,648	1,648			
100166941	FOREST HILL	TX		09/13/2024		1,030		(5)			(5)		1,025	1,025			
100166942	ROUND ROCK	TX		09/13/2024		1,045		17			17		1,062	1,062			
100166943	OREM	UT		09/13/2024		889		(13)			(13)		876	876			
100166944	MILTON	FL		09/13/2024		725		(14)			(14)		711	711			
100166945	HUNTSVILLE	TX		09/13/2024		710		(19)			(19)		691	691			
100166946	ROCKPORT	TX		09/13/2024		785		(24)			(24)		761	761			
100166947	HARPER	TX		09/13/2024		876		(26)			(26)		850	850			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166948	WATKINSVILLE	GA		09/13/2024		966		(21)			(21)		945	945			
100166949	SPRINGDALE	AR		09/13/2024		701		(21)			(21)		680	680			
100166951	TAYLOR	TX		09/13/2024		822		(23)			(23)		799	799			
100166952	HOUSTON	TX		09/13/2024		842		(13)			(13)		829	829			
100166953	BAKERSFIELD	CA		09/13/2024		1,504		(29)			(29)		1,475	1,475			
100166954	TAMPA	FL		09/13/2024		1,115		(20)			(20)		1,095	1,095			
100166955	PHOENIX	AZ		09/13/2024		979		(25)			(25)		954	954			
100166957	WILMINGTON	NC		09/13/2024		701		(12)			(12)		689	689			
100166959	VERNAL	UT		09/13/2024		900		(24)			(24)		876	876			
100166960	WILMINGTON	IL		09/13/2024		851		(20)			(20)		831	831			
100166962	BROOKLYN PARK	MN		09/13/2024		687		(13)			(13)		674	674			
100166963	SAN FRANCISCO	CA		09/13/2024		1,596		(37)			(37)		1,559	1,559			
100166966	LOS ANGELES WOODLAND HILLS AR	CA		09/13/2024		4,233		(127)			(127)		4,106	4,106			
100166967	PHARR	TX		09/13/2024		4,424		(15)			(15)		4,409	4,409			
100166968	NORTH AUGUSTA	SC		09/13/2024		766		(11)			(11)		755	755			
100166969	FORT WORTH	TX		09/13/2024		620		(20)			(20)		600	600			
100166972	FRESNO	CA		09/13/2024		895		(16)			(16)		879	879			
100166973	RIVERSIDE	CA		09/13/2024		1,688		(28)			(28)		1,660	1,660			
100166974	BRYAN	TX		09/13/2024		1,165		(21)			(21)		1,144	1,144			
100166975	KNOXVILLE	TN		09/13/2024		609		(17)			(17)		592	592			
100166977	TACOMA	WA		09/13/2024		1,226		(13)			(13)		1,213	1,213			
100166979	PEORIA	AZ		09/13/2024		1,278		(27)			(27)		1,251	1,251			
100166981	SACRAMENTO	CA		09/13/2024		1,231		(17)			(17)		1,214	1,214			
100166983	SANTA ROSA	CA		09/13/2024		801		(18)			(18)		783	783			
100166984	BULLARD	TX		09/13/2024		566		(21)			(21)		545	545			
100166985	MARYVILLE	TN		09/13/2024		1,420		(1)			(1)		1,419	1,419			
100166986	NEW ORLEANS	LA		09/13/2024		1,141		(24)			(24)		1,117	1,117			
100166987	MOORESVILLE	NC		09/13/2024		748		(20)			(20)		728	728			
100166989	NEW HAVEN	CT		09/13/2024		1,359		(3)			(3)		1,356	1,356			
100166990	HEBER	UT		09/13/2024		1,126		(6)			(6)		1,120	1,120			
100166993	CEDAR CITY	UT		09/13/2024		756		(4)			(4)		752	752			
100166994	TAMARAC	FL		09/13/2024		3,920		(7)			(7)		3,913	3,913			
100166995	PHILADELPHIA	PA		09/13/2024		2,120		(64)			(64)		2,056	2,056			
100166996	SAINT LOUIS	MO		09/13/2024		740		(15)			(15)		725	725			
100166997	STATESVILLE	NC		09/13/2024		1,084		15			15		1,099	1,099			
100166998	DAVIE	FL		09/13/2024		2,155		(44)			(44)		2,111	2,111			
100166999	WESTON	TX		09/13/2024		1,000		(14)			(14)		986	986			
100167000	LAKESIDE	CA		09/13/2024		2,011		(11)			(11)		2,000	2,000			
100167001	CONYERS	GA		09/13/2024		792		(11)			(11)		781	781			
100167002	POOLER	GA		09/13/2024		653		(9)			(9)		644	644			
100167003	TUCSON	AZ		09/13/2024		694							694	694			
100167004	WAIPAHU	HI		09/13/2024		1,047		(24)			(24)		1,023	1,023			
100167007	PALMETTO BAY	FL		09/13/2024		4,185		(128)			(128)		4,057	4,057			
100167010	WINTER PARK	FL		09/13/2024		778		(34)			(34)		744	744			
100167011	TRACY CITY	TN		09/13/2024		1,302		(7)			(7)		1,295	1,295			
100167012	ASTORIA	NY		09/13/2024		915		(25)			(25)		890	890			
100167015	SCOTTDALE	GA		09/13/2024		1,606		(63)			(63)		1,543	1,543			
100167016	MURFREESBORO	TN		09/13/2024		2,126		(51)			(51)		2,075	2,075			
100167017	MADISON	WI		09/13/2024		1,037		(43)			(43)		994	994			
100167018	DETROIT	MI		09/13/2024		139		(13)			(13)		126	126			
100167019	WEST PALM BEACH	FL		09/13/2024		609		(34)			(34)		575	575			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167020	GLENDALE	AZ		09/13/2024		1,358		(26)			(26)		1,332	1,332			
100167021	HOMESTEAD	FL		09/13/2024		1,068		(22)			(22)		1,046	1,046			
100167022	TAYLORSVILLE	UT		09/13/2024		1,757		(33)			(33)		1,724	1,724			
100167024	BUCKEYE	AZ		09/13/2024		5,128		(199)			(199)		4,929	4,929			
100167025	CLEVELAND	OH		09/13/2024		195		(8)			(8)		187	187			
100167026	CELINA	TX		09/13/2024		718		(39)			(39)		679	679			
100167028	PORT SAINT LUCIE	FL		09/13/2024		1,134		(45)			(45)		1,089	1,089			
100167031	NEW PORT RICHEY	FL		09/13/2024		418		(17)			(17)		401	401			
100167033	LAKE MARY	FL		09/13/2024		1,972		(59)			(59)		1,913	1,913			
100167034	GARLAND	TX		09/13/2024		1,279		(49)			(49)		1,230	1,230			
100167035	PLAINFIELD	IL		09/13/2024		1,040		(38)			(38)		1,002	1,002			
100167038	ORLANDO	FL		09/13/2024		341		(5)			(5)		336	336			
100167039	NORTH TOPSAIL BEACH	NC		09/13/2024		1,097		(5)			(5)		1,092	1,092			
100167041	CLEVELAND	OH		09/13/2024		212		(9)			(9)		203	203			
100167042	SAN DIMAS	CA		09/13/2024		1,838		(69)			(69)		1,769	1,769			
100167043	AMBLER	PA		09/13/2024		2,066		(76)			(76)		1,990	1,990			
100167044	FLAGLER BEACH	FL		09/13/2024		314		(12)			(12)		302	302			
100167046	CARNEGIE	PA		09/13/2024		386		(25)			(25)		361	361			
100167049	NASHVILLE	TN		09/13/2024		1,514		(85)			(85)		1,429	1,429			
100167050	BRADENTON	FL		09/13/2024		1,095		(47)			(47)		1,048	1,048			
100167051	LEXINGTON	KY		09/13/2024		618		(13)			(13)		605	605			
100167052	CERRITOS	CA		09/13/2024		2,613		(88)			(88)		2,525	2,525			
100167053	DUNELLEN	NJ		09/13/2024		1,019		(46)			(46)		973	973			
100167054	MYRTLE BEACH	SC		09/13/2024		278		(6)			(6)		272	272			
100167055	LOXAHATCHEE	FL		09/13/2024		509		(22)			(22)		487	487			
100167058	CAMP CONNELL	CA		09/13/2024		586		(22)			(22)		564	564			
100167064	SPRING HILL	FL		09/13/2024		893		(36)			(36)		857	857			
100167066	WASHINGTON	DC		09/13/2024		3,106		(111)			(111)		2,995	2,995			
100167067	TROUTMAN	NC		09/13/2024		838		(40)			(40)		798	798			
100167068	POTTSTOWN	PA		09/13/2024		885		(14)			(14)		871	871			
100167069	BONITA SPRINGS	FL		09/13/2024		2,053		(102)			(102)		1,951	1,951			
100167070	AVENTURA	FL		09/13/2024		5,717		(298)			(298)		5,419	5,419			
100167072	CHICAGO	IL		09/13/2024		1,200		(14)			(14)		1,186	1,186			
100167074	SAN FRANCISCO	CA		09/13/2024		3,501		(28)			(28)		3,473	3,473			
100167076	PALM COAST	FL		09/13/2024		483		(23)			(23)		460	460			
100167078	HUMBLE	TX		09/13/2024		383		(23)			(23)		360	360			
100167079	KINGMAN	AZ		09/13/2024		460		(21)			(21)		439	439			
100167080	AUSTIN	TX		09/13/2024		735		(49)			(49)		686	686			
100167082	CLINTON	CT		09/13/2024		1,142		(12)			(12)		1,130	1,130			
100167083	CONYERS	GA		09/13/2024		377		(16)			(16)		361	361			
100167084	KILLEEN	TX		09/13/2024		687		(27)			(27)		660	660			
100167085	NATIONAL CITY	CA		09/13/2024		1,639		(55)			(55)		1,584	1,584			
100167087	WOODINVILLE	WA		09/13/2024		1,777		(97)			(97)		1,680	1,680			
100167088	RODANTHE	NC		09/13/2024		590		18			18		608	608			
100167089	WEST DOVER	VT		09/13/2024		2,697		(42)			(42)		2,655	2,655			
100167092	ORANGE PARK	FL		09/13/2024		614		(26)			(26)		588	588			
100167093	PHILADELPHIA	PA		09/13/2024		400		(17)			(17)		383	383			
100167094	THOMPSONS STATION	TN		09/13/2024		1,191		(45)			(45)		1,146	1,146			
100167097	DOVER	ID		09/13/2024		979		(24)			(24)		955	955			
100167098	HOUSTON	TX		09/13/2024		4,344		(175)			(175)		4,169	4,169			
100167103	KNOXVILLE	TN		09/13/2024		895		(36)			(36)		859	859			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167106	DEARBORN HEIGHTS	MI		09/13/2024		1,053		(49)			(49)		1,004	1,004			
100167107	MEMPHIS	TN		09/13/2024		123		(1)			(1)		122	122			
100167111	BATTLE CREEK	MI		09/13/2024		213		(14)			(14)		199	199			
100167112	KINGSVILLE	TX		09/13/2024		264		(13)			(13)		251	251			
100167113	PHILADELPHIA	PA		09/13/2024		204		(13)			(13)		191	191			
100167115	HIGHLAND PARK	IL		09/13/2024		3,673		(37)			(37)		3,636	3,636			
100167117	EASTLAKE	OH		09/13/2024		245		(9)			(9)		236	236			
100167118	KANSAS CITY	MO		09/13/2024		439		(20)			(20)		419	419			
100167119	VISALIA	CA		09/13/2024		561		(27)			(27)		534	534			
100167120	ST. LOUIS	MO		09/13/2024		205		(13)			(13)		192	192			
100167121	GREENSBORO	NC		09/13/2024		667		(49)			(49)		618	618			
100167123	THOUSAND PALMS	CA		09/13/2024		597		(16)			(16)		581	581			
100167126	MIAMI	FL		09/13/2024		629		1			1		630	630			
100167128	PHILADELPHIA	PA		09/13/2024		447		(15)			(15)		432	432			
100167129	DECATUR	GA		09/13/2024		246		(12)			(12)		234	234			
100167133	BELLEVUE	WA		09/13/2024		2,884		(90)			(90)		2,794	2,794			
100167134	WICHITA	KS		09/13/2024		224		(12)			(12)		212	212			
100167135	NEWHALL	CA		09/13/2024		2,822		(101)			(101)		2,721	2,721			
100167136	TAFT	CA		09/13/2024		472		(25)			(25)		447	447			
100167137	DENVER	CO		09/13/2024		1,613		(8)			(8)		1,605	1,605			
100167139	OSWEGO	NY		09/13/2024		369		(23)			(23)		346	346			
100167141	LEANDER	TX		09/13/2024		590		(19)			(19)		571	571			
100167142	WATERBURY	CT		09/13/2024		800		(19)			(19)		781	781			
100167143	CHICAGO	IL		09/13/2024		2,129		(16)			(16)		2,113	2,113			
100167144	MAGNOLIA	TX		09/13/2024		487		(24)			(24)		463	463			
100167145	MUNCIE	IN		09/13/2024		237		(15)			(15)		222	222			
100167147	LOS BANOS	CA		09/13/2024		1,356		(47)			(47)		1,309	1,309			
100167148	BELLEVUE	WA		09/13/2024		834		(15)			(15)		819	819			
100167149	ANAHEIM	CA		09/13/2024		1,636		(34)			(34)		1,602	1,602			
100167151	WAVES	NC		09/13/2024		1,611		(28)			(28)		1,583	1,583			
100167152	SPRING	TX		09/13/2024		3,125		(102)			(102)		3,023	3,023			
100167154	AUSTIN	TX		09/13/2024		2,055		(42)			(42)		2,013	2,013			
100167156	CORONA	CA		09/13/2024		3,432		(85)			(85)		3,347	3,347			
100167157	WASHINGTON	DC		09/13/2024		480		(12)			(12)		468	468			
100167158	SOUTH PASADENA	CA		09/13/2024		2,305		(44)			(44)		2,261	2,261			
100167159	BROWNSTOWN	MI		09/13/2024		651		(20)			(20)		631	631			
100167162	SAN JUAN CAPISTRANO	CA		09/13/2024		2,692		(57)			(57)		2,635	2,635			
100167164	PALM DESERT	CA		09/13/2024		6,165		(173)			(173)		5,992	5,992			
100167409	ENGLEWOOD	CO		09/16/2024		889		(15)			(15)		874	874			
100167410	NEW SMYRNA BEACH	FL		09/16/2024		1,166		(19)			(19)		1,147	1,147			
100167412	VENICE	FL		09/16/2024		3,698		2			2		3,700	3,700			
100167414	WIMAUMA	FL		09/16/2024		800		(20)			(20)		780	780			
100167417	WINDERMERE	FL		09/16/2024		891		(33)			(33)		858	858			
100167419	SEVIERVILLE	TN		09/16/2024		1,041		(13)			(13)		1,028	1,028			
100167420	PORT HURON	MI		09/16/2024		1,996		(50)			(50)		1,946	1,946			
100167421	PORT CLINTON	OH		09/16/2024		876		(14)			(14)		862	862			
100167425	NAPLES	FL		09/16/2024		845		(26)			(26)		819	819			
100167428	LOGAN	UT		09/16/2024		736		(24)			(24)		712	712			
100167430	NORTHAMPTON	MA		09/16/2024		2,825		(89)			(89)		2,736	2,736			
100167431	BAILEY	CO		09/16/2024		1,603		(38)			(38)		1,565	1,565			
100167432	WASHINGTON	DC		09/16/2024		1,249		(42)			(42)		1,207	1,207			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167433	THONOTOSASSA	FL		09/16/2024		1,360		(60)			(60)		1,300	1,300			
100167434	LOUISVILLE	KY		09/16/2024		1,102		(28)			(28)		1,074	1,074			
100167435	ALBUQUERQUE	NM		09/16/2024		979		(30)			(30)		949	949			
100167436	LAREDO	TX		09/16/2024		1,558		(19)			(19)		1,539	1,539			
100167438	GRAND TERRACE	CA		09/16/2024		1,301		(9)			(9)		1,292	1,292			
100167439	DORRINGTON	CA		09/16/2024		1,274		(42)			(42)		1,232	1,232			
100167440	GRAFTON	WV		09/16/2024		3,402		(6)			(6)		3,396	3,396			
100167443	RIVERBANK	CA		09/16/2024		1,279		(16)			(16)		1,263	1,263			
100167444	SUNNYSIDE	NY		09/16/2024		27,426		(348)			(348)		27,078	27,078			
100167448	MERCED	CA		09/16/2024		1,222		(44)			(44)		1,178	1,178			
100167449	PORT SAINT LUCIE	FL		09/16/2024		1,266		(36)			(36)		1,230	1,230			
100167452	EL CAJON	CA		09/16/2024		1,314		(35)			(35)		1,279	1,279			
100167453	GLENDALE	CA		09/16/2024		3,559		(100)			(100)		3,459	3,459			
100167454	KOKOMO	IN		09/16/2024		660		(14)			(14)		646	646			
100167455	SEBASTIAN	FL		09/16/2024		757		(23)			(23)		734	734			
100167456	LOUISVILLE	KY		09/16/2024		1,266		(21)			(21)		1,245	1,245			
100167457	LONG BEACH	CA		09/16/2024		4,558		(150)			(150)		4,408	4,408			
100167459	DURHAM	NC		09/16/2024		778		(23)			(23)		755	755			
100167460	PALM COAST	FL		09/16/2024		6,066		(195)			(195)		5,871	5,871			
100167461	GOLDEN VALLEY	MN		09/16/2024		1,810		(46)			(46)		1,764	1,764			
100167463	OSWEGO	IL		09/16/2024		1,475		(21)			(21)		1,454	1,454			
100167465	KETCHUM	ID		09/16/2024		920		(26)			(26)		894	894			
100167467	COLORADO SPRINGS	CO		10/31/2024		1,718		(50)			(50)		1,668	1,668			
100167472	ELK GROVE VILLAGE	IL		10/31/2024		964		(14)			(14)		950	950			
100167474	HOUSTON	TX		10/31/2024		3,728		(134)			(134)		3,594	3,594			
100167477	EL CENTRO	CA		10/31/2024		605		(27)			(27)		578	578			
100167478	AUSTIN	TX		10/31/2024		1,928		(51)			(51)		1,877	1,877			
100167480	DORAL	FL		10/31/2024		2,008		(77)			(77)		1,931	1,931			
100167481	MIAMI	FL		10/31/2024		1,150		(38)			(38)		1,112	1,112			
100167483	STUDIO CITY AREA LOS ANGELES	CA		10/31/2024		1,543		(17)			(17)		1,526	1,526			
100167485	MILWAUKEE	WI		10/31/2024		299		(14)			(14)		285	285			
100167487	AUSTIN	TX		10/31/2024		1,006		(45)			(45)		961	961			
100167488	UPLAND	CA		10/31/2024		2,127		(11)			(11)		2,116	2,116			
100167490	MIAMI	FL		10/31/2024		1,421		(54)			(54)		1,367	1,367			
100167492	MEMPHIS	TN		10/31/2024		170		(7)			(7)		163	163			
100167494	MARGATE	FL		10/31/2024		979		(46)			(46)		933	933			
100167497	MIAMI	FL		10/31/2024		1,075		(28)			(28)		1,047	1,047			
100167498	KATY	TX		10/31/2024		835		(26)			(26)		809	809			
100167501	NEWTOWN	PA		10/31/2024		2,991		(53)			(53)		2,938	2,938			
100167505	LOS ANGELES	CA		10/31/2024		3,375		(154)			(154)		3,221	3,221			
100167507	LAKEWOOD	OH		10/31/2024		630		(30)			(30)		600	600			
100167508	LOS ANGELES	CA		10/31/2024		3,375		(154)			(154)		3,221	3,221			
100167509	PARKER	TX		10/31/2024		2,701		(71)			(71)		2,630	2,630			
100167511	RICHARDSON	TX		10/31/2024		1,128		(50)			(50)		1,078	1,078			
100167512	LOS ANGELES	CA		10/31/2024		1,743		(44)			(44)		1,699	1,699			
100167513	WESTMINSTER	CO		10/31/2024		480		(4)			(4)		476	476			
100167515	SIMI VALLEY	CA		10/31/2024		4,923		(159)			(159)		4,764	4,764			
100167517	HANFORD	CA		10/31/2024		32,087		(1,210)			(1,210)		30,877	30,877			
100167518	FRESNO	CA		10/31/2024		2,569		(119)			(119)		2,450	2,450			
100167519	HOUSTON	TX		10/31/2024		365		(17)			(17)		348	348			
100167521	WORCESTER	MA		10/31/2024		1,180		(45)			(45)		1,135	1,135			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167522	LODI	CA		10/31/2024		1,135		(12)			(12)		1,123	1,123			
100167523	BUFORD	GA		10/31/2024		3,261		(46)			(46)		3,215	3,215			
100167525	AMARILLO	TX		10/31/2024		1,036		(48)			(48)		988	988			
100167526	COACHELLA	CA		10/31/2024		731		(34)			(34)		697	697			
100167528	MARIETTA	GA		10/31/2024		820		(38)			(38)		782	782			
100167530	SALINAS	CA		10/31/2024		3,672		(74)			(74)		3,598	3,598			
100167531	HOUSTON	TX		10/31/2024		359		(17)			(17)		342	342			
100167532	FAIRFIELD	CT		10/31/2024		1,416		(31)			(31)		1,385	1,385			
100167533	LAS VEGAS	NV		10/31/2024		3,311		(88)			(88)		3,223	3,223			
100167534	TARZANA AREA LOS ANGELES	CA		10/31/2024		1,913		(69)			(69)		1,844	1,844			
100167535	RANCHO PALOS VERDES	CA		10/31/2024		22,086		(646)			(646)		21,440	21,440			
100167536	SUMMERVILLE	SC		10/31/2024		742		(21)			(21)		721	721			
100167537	SAINT AUGUSTINE	FL		10/31/2024		971		(25)			(25)		946	946			
100167539	CUMMING	GA		10/31/2024		3,963		(152)			(152)		3,811	3,811			
100167540	SAN ANTONIO	TX		10/31/2024		488		(13)			(13)		475	475			
100167541	CHARLOTTE	NC		10/31/2024		479		(22)			(22)		457	457			
100167542	PAWTUCKET	RI		10/31/2024		1,374		(52)			(52)		1,322	1,322			
100167543	HAVERHILL	MA		10/31/2024		1,219		(40)			(40)		1,179	1,179			
100167544	SHELTON	WA		10/31/2024		699		(26)			(26)		673	673			
100167546	SUMMERVILLE	SC		10/31/2024		987		(35)			(35)		952	952			
100167547	HENDERSON	NV		10/31/2024		2,338		(89)			(89)		2,249	2,249			
100167548	SUMMERVILLE	SC		10/31/2024		693		(35)			(35)		658	658			
100167549	MIAMI	FL		10/31/2024		1,727		(80)			(80)		1,647	1,647			
100167550	SUMMERVILLE	SC		10/31/2024		756		(19)			(19)		737	737			
100167551	SUMMERVILLE	SC		10/31/2024		1,009		(35)			(35)		974	974			
100167552	VANDALIA	OH		10/31/2024		363		(17)			(17)		346	346			
100167553	MENIFEE	CA		09/19/2024		1,147		(27)			(27)		1,120	1,120			
100167554	LAS VEGAS	NV		09/19/2024		725		(16)			(16)		709	709			
100167555	REDLANDS	CA		09/19/2024		1,160		(22)			(22)		1,138	1,138			
100167556	PENDERGRASS	GA		09/19/2024		830		(4)			(4)		826	826			
100167557	KANNAPOLIS	NC		09/19/2024		691		(15)			(15)		676	676			
100167558	GOODYEAR	AZ		09/19/2024		1,245		18			18		1,263	1,263			
100167559	FARMERSVILLE	TX		09/19/2024		733		(23)			(23)		710	710			
100167560	RICHMOND	TX		09/19/2024		603		(14)			(14)		589	589			
100167561	CONCORD	NC		09/19/2024		668		(10)			(10)		658	658			
100167562	SAINT CLOUD	FL		09/19/2024		753		(13)			(13)		740	740			
100167565	FORT WORTH	TX		09/19/2024		641		(15)			(15)		626	626			
100167566	TAMPA	FL		09/19/2024		746		(23)			(23)		723	723			
100167567	MABLETON	GA		09/19/2024		974		6			6		980	980			
100167568	DAVENPORT	FL		09/19/2024		836		3			3		839	839			
100167570	FALLING WATERS	WV		09/19/2024		534		(17)			(17)		517	517			
100167571	SARASOTA	FL		09/19/2024		883		(14)			(14)		869	869			
100167572	PENDERGRASS	GA		09/19/2024		1,084		(19)			(19)		1,065	1,065			
100167573	PINEVILLE	NC		09/19/2024		1,421		(22)			(22)		1,399	1,399			
100167575	SUMMERVILLE	SC		09/19/2024		708		(19)			(19)		689	689			
100167576	PENDERGRASS	GA		09/19/2024		825		(12)			(12)		813	813			
100167577	HAW RIVER	NC		09/19/2024		924		24			24		948	948			
100167578	TEXAS CITY	TX		09/19/2024		647		(11)			(11)		636	636			
100167579	LONGS	SC		09/19/2024		638		1			1		639	639			
100167580	LAS VEGAS	NV		09/19/2024		939		(2)			(2)		937	937			
100167581	LAS VEGAS	NV		09/19/2024		26,150		(518)			(518)		25,632	25,632			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167582	HAINES CITY	FL		09/19/2024		908		4			4		912	912			
100167583	TEXAS CITY	TX		09/19/2024		916		5			5		921	921			
100167585	ALBEMARLE	NC		09/19/2024		718		1			1		719	719			
100167586	FALLING WATERS	WV		09/19/2024		1,894		(62)			(62)		1,832	1,832			
100167587	CHARLOTTE	NC		09/19/2024		755		(20)			(20)		735	735			
100167588	ALBEMARLE	NC		09/19/2024		718		1			1		719	719			
100167590	DACULA	GA		09/19/2024		870		(12)			(12)		858	858			
100167591	FALLING WATERS	WV		09/19/2024		4,442		(112)			(112)		4,330	4,330			
100167596	CHARLOTTE	NC		09/19/2024		737		(15)			(15)		722	722			
100167597	TAMPA	FL		09/19/2024		680		(18)			(18)		662	662			
100167598	ANNA	TX		09/19/2024		1,397		(36)			(36)		1,361	1,361			
100167600	HOUSTON	TX		09/19/2024		873		(11)			(11)		862	862			
100167601	HARBESON	DE		09/19/2024		5,768		(155)			(155)		5,613	5,613			
100167603	STUART	FL		09/19/2024		871		(15)			(15)		856	856			
100167604	STUART	FL		09/19/2024		873		(17)			(17)		856	856			
100167606	FOLSOM	CA		09/19/2024		840		(16)			(16)		824	824			
100167607	LEWES	DE		09/19/2024		2,316		(28)			(28)		2,288	2,288			
100167608	LINDEN	NJ		09/19/2024		969		(30)			(30)		939	939			
100167609	MESA	AZ		09/19/2024		822		(10)			(10)		812	812			
100167610	SANTA CLARITA	CA		09/19/2024		999		(2)			(2)		997	997			
100167613	CELINA	TX		09/19/2024		996		(26)			(26)		970	970			
100167614	SAINT CLOUD	FL		09/19/2024		749		(19)			(19)		730	730			
100167615	BARRINGTON	NH		09/19/2024		651		(19)			(19)		632	632			
100167616	MOUNT PLEASANT	SC		09/19/2024		1,917		9			9		1,926	1,926			
100167618	ROUND ROCK	TX		09/19/2024		465		(7)			(7)		458	458			
100167619	NEWPORT NEWS	VA		09/19/2024		580		(10)			(10)		570	570			
100167620	AURORA	CO		09/19/2024		1,123		16			16		1,139	1,139			
100167621	SEATTLE	WA		09/19/2024		545		(10)			(10)		535	535			
100167622	SAN FRANCISCO	CA		09/19/2024		2,094		(43)			(43)		2,051	2,051			
100167623	KAPOLEI	HI		09/19/2024		916		(3)			(3)		913	913			
100167624	NORTH MYRTLE BEACH	SC		09/19/2024		811		(25)			(25)		786	786			
100167625	MILWAUKEE	WI		09/19/2024		561		(14)			(14)		547	547			
100167626	SANFORD	ME		09/19/2024		542		(12)			(12)		530	530			
100167627	CYPRESS	TX		09/19/2024		824		1			1		825	825			
100167628	OLIVEHURST	CA		09/19/2024		650		(19)			(19)		631	631			
100167629	ARNOLD	MD		09/19/2024		837		(8)			(8)		829	829			
100167630	GRAND RAPIDS	MN		09/19/2024		603		(15)			(15)		588	588			
100167631	SAN BRUNO	CA		09/19/2024		715		(12)			(12)		703	703			
100167632	ANNA	TX		09/19/2024		3,477		(111)			(111)		3,366	3,366			
100167634	SANFORD	NC		09/19/2024		928		(9)			(9)		919	919			
100167635	SUITLAND	MD		09/19/2024		378		(7)			(7)		371	371			
100167636	WINCHESTER	CA		09/19/2024		3,406		(37)			(37)		3,369	3,369			
100167637	ANTIOCH	CA		09/19/2024		1,811		(52)			(52)		1,759	1,759			
100167638	NOKOMIS	FL		09/19/2024		22,890		(391)			(391)		22,499	22,499			
100167641	PARRISH	FL		09/19/2024		752		(8)			(8)		744	744			
100167643	NASHVILLE	TN		09/19/2024		690		(17)			(17)		673	673			
100167644	NASHVILLE	TN		09/19/2024		651		(16)			(16)		635	635			
100167645	LOUISVILLE	KY		09/19/2024		568		(14)			(14)		554	554			
100167646	LONGS	SC		09/19/2024		712		5			5		717	717			
100167647	TITUSVILLE	FL		09/19/2024		624		(11)			(11)		613	613			
100167648	DRIPPING SPRINGS	TX		09/19/2024		1,530		(37)			(37)		1,493	1,493			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167649	FARMERSVILLE	TX		09/19/2024		563		(20)			(20)		543	543			
100167650	WESLEY CHAPEL	FL		09/19/2024		614		(2)			(2)		612	612			
100167651	MABLETON	GA		09/19/2024		823		(17)			(17)		806	806			
100167652	EAGLE MOUNTAIN	UT		09/19/2024		1,222		15			15		1,237	1,237			
100167653	GALLATIN	TN		09/19/2024		1,377		(40)			(40)		1,337	1,337			
100167654	LEBANON	TN		09/19/2024		1,374		(22)			(22)		1,352	1,352			
100167655	GALLATIN	TN		09/19/2024		677		(18)			(18)		659	659			
100167656	MCDONOUGH	GA		09/19/2024		680		(11)			(11)		669	669			
100167658	FALLING WATERS	WV		09/19/2024		534		(18)			(18)		516	516			
100167659	MCKINNEY	TX		09/19/2024		2,527		(54)			(54)		2,473	2,473			
100167660	SURPRISE	AZ		09/19/2024		798		6			6		804	804			
100167662	FORT WORTH	TX		09/19/2024		648		(9)			(9)		639	639			
100167663	SARASOTA	FL		09/19/2024		642		(20)			(20)		622	622			
100167665	BUDA	TX		09/19/2024		3,988		(75)			(75)		3,913	3,913			
100167666	CONCORD	NC		09/19/2024		594		(13)			(13)		581	581			
100167670	KANNAPOLIS	NC		09/19/2024		1,147		(5)			(5)		1,142	1,142			
100167749	SEDONA	AZ		09/19/2024		4,077		(103)			(103)		3,974	3,974			
100167750	WALLINGTON	NJ		09/19/2024		771		(30)			(30)		741	741			
100167751	EAST BOSTON	MA		09/19/2024		1,421		(16)			(16)		1,405	1,405			
100167752	BETHEL	NY		09/19/2024		445		4			4		449	449			
100167754	FREDERICKSBURG	VA		09/19/2024		1,255		(40)			(40)		1,215	1,215			
100167755	TOTOWA	NJ		09/19/2024		1,343		(39)			(39)		1,304	1,304			
100167756	FARMINGDALE	NY		09/19/2024		2,188		(54)			(54)		2,134	2,134			
100167757	WAKEFIELD	MA		09/19/2024		6,492		(147)			(147)		6,345	6,345			
100167758	WINTER GARDEN	FL		09/19/2024		2,223		(56)			(56)		2,167	2,167			
100167759	HOUSTON	TX		09/19/2024		841		(53)			(53)		788	788			
100167760	DESTIN	FL		09/19/2024		640		(33)			(33)		607	607			
100167761	JAMAICA	NY		09/19/2024		2,872		(81)			(81)		2,791	2,791			
100167762	HOUSTON	TX		09/19/2024		816		(52)			(52)		764	764			
100167763	HOUSTON	TX		09/19/2024		818		(54)			(54)		764	764			
100167764	AVE MARIA	FL		09/19/2024		1,224		(17)			(17)		1,207	1,207			
100167765	PORTSMOUTH	VA		09/19/2024		605		(28)			(28)		577	577			
100167766	PALM COAST	FL		09/19/2024		747		(17)			(17)		730	730			
100167767	LYNN	MA		09/19/2024		1,023		(35)			(35)		988	988			
100167768	HENDERSON	NV		09/19/2024		433		(21)			(21)		412	412			
100167769	RIDGEWOOD	NY		09/19/2024		1,779		(26)			(26)		1,753	1,753			
100167770	WOODBURY	NY		09/19/2024		7,513		(214)			(214)		7,299	7,299			
100167771	NANUET	NY		09/19/2024		903		(18)			(18)		885	885			
100167772	GRANDVIEW	WA		09/19/2024		716		(12)			(12)		704	704			
100167773	NORCROSS	GA		09/19/2024		544		(24)			(24)		520	520			
100167776	MONROE	NY		09/19/2024		723		(37)			(37)		686	686			
100167777	KODAK	TN		09/19/2024		1,414		(25)			(25)		1,389	1,389			
100167779	ALACHUA	FL		09/19/2024		541		(35)			(35)		506	506			
100167780	PENNSAUKEN	NJ		09/19/2024		630		(17)			(17)		613	613			
100167782	GUERNEVILLE	CA		09/19/2024		514							514	514			
100167783	CHATTANOOGA	TN		09/19/2024		486		(3)			(3)		483	483			
100167784	HOUSTON	TX		09/19/2024		841		(53)			(53)		788	788			
100167786	KODAK	TN		09/19/2024		1,325		(24)			(24)		1,301	1,301			
100167787	LAKE HAVASU CITY	AZ		09/19/2024		1,507		(43)			(43)		1,464	1,464			
100167788	MILFORD	CT		09/19/2024		889		10			10		899	899			
100167789	BALDWIN	NY		09/19/2024		11,659		(477)			(477)		11,182	11,182			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167790	SPRING	TX		09/19/2024		466		(7)			(7)		459	459			
100167791	GAINESVILLE	FL		09/19/2024		455		(13)			(13)		442	442			
100167793	RESEDA	CA		09/19/2024		4,272		(154)			(154)		4,118	4,118			
100167794	MONROE	GA		09/19/2024		1,220		(31)			(31)		1,189	1,189			
100167795	DALLAS	TX		09/19/2024		519		(20)			(20)		499	499			
100167796	BURTON	MI		09/19/2024		297		(20)			(20)		277	277			
100167797	ROOSEVELT	NY		09/19/2024		1,002		(23)			(23)		979	979			
100167798	READING	PA		09/19/2024		311		(19)			(19)		292	292			
100167800	READING	PA		09/19/2024		506		(35)			(35)		471	471			
100167803	UNIVERSAL CITY	TX		09/19/2024		354		(24)			(24)		330	330			
100167804	BROOKS	KY		09/19/2024		930		(2)			(2)		928	928			
100167805	DAVENPORT	FL		09/19/2024		983		(49)			(49)		934	934			
100167807	AMERICAN CANYON	CA		09/19/2024		7,307		(218)			(218)		7,089	7,089			
100167808	READING	PA		09/19/2024		616		(25)			(25)		591	591			
100167809	BOUND BROOK	NJ		09/19/2024		2,043		(87)			(87)		1,956	1,956			
100167810	AKRON	OH		09/19/2024		311		(3)			(3)		308	308			
100167811	MIAMI	FL		09/19/2024		1,095		(32)			(32)		1,063	1,063			
100167812	HIALEAH	FL		09/19/2024		663		(33)			(33)		630	630			
100167814	TOMS RIVER	NJ		09/19/2024		877		(11)			(11)		866	866			
100167816	CALVERTON	NY		09/19/2024		1,234		(23)			(23)		1,211	1,211			
100167817	LINDEN	NJ		09/19/2024		1,095		(26)			(26)		1,069	1,069			
100167819	MASTIC	NY		09/19/2024		984		(34)			(34)		950	950			
100167820	SAN MIGUEL DE ALLENDE	MEX		09/20/2024		1,166							1,166	1,166			
100167821	CABO SAN LUCAS	MEX		09/20/2024		8,173							8,173	8,173			
100167822	COLUMBIA	MD		09/20/2024		3,119		(39)			(39)		3,080	3,080			
100167823	DECATUR	GA		09/20/2024		682		(6)			(6)		676	676			
100167824	LAKEWOOD	CA		09/20/2024		1,376		(53)			(53)		1,323	1,323			
100167825	JACKSONVILLE	FL		09/20/2024		448		8			8		456	456			
100167826	KISSIMMEE	FL		09/20/2024		878		28			28		906	906			
100167828	EAST PROVIDENCE	RI		09/20/2024		1,721		(8)			(8)		1,713	1,713			
100167829	PASCO	WA		09/20/2024		1,408		(11)			(11)		1,397	1,397			
100167830	LAKE WORTH	FL		09/20/2024		1,749		(10)			(10)		1,739	1,739			
100167831	SAN BERNARDINO	CA		09/20/2024		965		(26)			(26)		939	939			
100167832	SAN ANTONIO	TX		09/20/2024		535		(34)			(34)		501	501			
100167834	STOCKTON	CA		09/20/2024		326		(13)			(13)		313	313			
100167835	SPRINGFIELD	MO		09/20/2024		723		22			22		745	745			
100167836	ELLENWOOD	GA		09/20/2024		649		(3)			(3)		646	646			
100167837	FALLS CHURCH	VA		09/20/2024		608		(13)			(13)		595	595			
100167840	PALM BAY	FL		09/20/2024		586		(21)			(21)		565	565			
100167841	EL PASO	TX		09/20/2024		659		14			14		673	673			
100167842	KISSIMMEE	FL		09/20/2024		815		19			19		834	834			
100167843	KILLINGLY	CT		09/20/2024		531		(11)			(11)		520	520			
100167844	COLLEGE PARK	GA		09/20/2024		827		(6)			(6)		821	821			
100167845	NORMAN	OK		09/20/2024		459		(1)			(1)		458	458			
100167847	CONVERSE	TX		09/20/2024		215		(5)			(5)		210	210			
100167849	ELKRIDGE	MD		09/20/2024		900		(25)			(25)		875	875			
100167851	GREENSBORO	NC		09/20/2024		329		(23)			(23)		306	306			
100167852	WHITEWATER	CA		09/20/2024		1,511		(6)			(6)		1,505	1,505			
100167853	LAREDO	TX		09/20/2024		541		3			3		544	544			
100167855	CARSON CITY	NV		09/20/2024		1,146		(2)			(2)		1,144	1,144			
100167856	CYPRESS	TX		09/20/2024		390		(21)			(21)		369	369			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167860	AKRON	OH		09/20/2024		690		1			1		691	691			
100167861	LAS VEGAS	NV		09/20/2024		331		(6)			(6)		325	325			
100167862	HAMILTON	OH		09/20/2024		592		(2)			(2)		590	590			
100167863	MIAMI	FL		09/20/2024		1,435		(41)			(41)		1,394	1,394			
100167864	DALLAS	TX		09/20/2024		669		(25)			(25)		644	644			
100167865	TUCSON	AZ		09/20/2024		669		(8)			(8)		661	661			
100167866	PALM BAY	FL		09/20/2024		619		(21)			(21)		598	598			
100167867	NEW BEDFORD	MA		09/20/2024		1,342		7			7		1,349	1,349			
100167870	LAS VEGAS	NV		09/20/2024		1,400		(31)			(31)		1,369	1,369			
100167871	MONTGOMERY VILLAGE	MD		09/20/2024		578		(5)			(5)		573	573			
100167872	KANSAS CITY	MO		09/20/2024		1,760		5			5		1,765	1,765			
100167873	NAUGATUCK	CT		09/20/2024		793		4			4		797	797			
100167874	LOS ANGELES	CA		09/20/2024		1,575		(65)			(65)		1,510	1,510			
100167875	HYDE PARK	MA		09/20/2024		1,342		(14)			(14)		1,328	1,328			
100167876	HUDSON	MA		09/20/2024		1,342		(25)			(25)		1,317	1,317			
100167877	GARLAND	TX		09/20/2024		751		4			4		755	755			
100167878	SAN DIEGO	CA		09/20/2024		1,147		(51)			(51)		1,096	1,096			
100167879	MILWAUKEE	WI		09/20/2024		303		(11)			(11)		292	292			
100167880	KATY	TX		09/20/2024		5,739		(94)			(94)		5,645	5,645			
100167882	BAKERSFIELD	CA		09/20/2024		1,359		(45)			(45)		1,314	1,314			
100167883	NEW CARROLLTON	MD		09/20/2024		259		(17)			(17)		242	242			
100167884	BLUE ISLAND	IL		09/20/2024		2,007		(89)			(89)		1,918	1,918			
100167885	DALLAS	TX		09/20/2024		676		(38)			(38)		638	638			
100167886	JACKSONVILLE	NC		09/20/2024		1,352		(22)			(22)		1,330	1,330			
100167888	MIAMI	FL		09/20/2024		1,022		(22)			(22)		1,000	1,000			
100167890	OCEAN CITY	MD		09/20/2024		837		(39)			(39)		798	798			
100167891	CONVERSE	TX		09/20/2024		376		(14)			(14)		362	362			
100167892	GREENSBORO	NC		09/20/2024		725		(13)			(13)		712	712			
100167893	BURBANK	CA		09/20/2024		1,525		(30)			(30)		1,495	1,495			
100167894	DALLAS	TX		09/20/2024		342		(23)			(23)		319	319			
100167896	COLUMBUS	OH		09/20/2024		417		(1)			(1)		416	416			
100167898	FOREST PARK	GA		09/20/2024		403		(7)			(7)		396	396			
100167899	COLUMBUS	OH		09/20/2024		567		(9)			(9)		558	558			
100167900	CHICAGO	IL		09/20/2024		768		(24)			(24)		744	744			
100167901	HAMILTON	OH		09/20/2024		481		(9)			(9)		472	472			
100167902	TWENTYNINE PALMS	CA		09/20/2024		1,310		(21)			(21)		1,289	1,289			
100167903	LOS ANGELES	CA		09/20/2024		1,181		(17)			(17)		1,164	1,164			
100167904	CHARLOTTE	NC		09/20/2024		417		(18)			(18)		399	399			
100167906	BIRMINGHAM	AL		09/20/2024		303							303	303			
100167907	DALLAS	TX		09/20/2024		287		(33)			(33)		254	254			
100167908	FORT WORTH	TX		09/20/2024		1,326		28			28		1,354	1,354			
100167909	ASHLAND	NH		09/20/2024		507		(44)			(44)		463	463			
100167910	MUSKEGON	MI		09/20/2024		430		(15)			(15)		415	415			
100167911	KENOSHA	WI		09/20/2024		665							665	665			
100167912	PHELAN	CA		09/20/2024		636		(29)			(29)		607	607			
100167914	BALTIMORE	MD		09/20/2024		975		(37)			(37)		938	938			
100167915	DANVERS	MA		09/20/2024		1,064		(9)			(9)		1,055	1,055			
100167916	APPLE VALLEY	CA		09/20/2024		1,448		(36)			(36)		1,412	1,412			
100167917	WHITTIER	CA		09/20/2024		4,112		(113)			(113)		3,999	3,999			
100167918	LOS ANGELES	CA		09/20/2024		2,683		(60)			(60)		2,623	2,623			
100167919	LAWTON	OK		09/20/2024		640		2			2		642	642			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167920	LAWRENCE	MA		09/20/2024		995		(19)			(19)		976	976			
100167921	TALLAHASSEE	FL		09/20/2024		787		(9)			(9)		778	778			
100167922	EL MIRAGE	CA		09/20/2024		514		(17)			(17)		497	497			
100167923	KILLEEN	TX		09/20/2024		449		(5)			(5)		444	444			
100167924	LOS ANGELES	CA		09/20/2024		818		(30)			(30)		788	788			
100167925	FAYETTEVILLE	GA		09/20/2024		667		26			26		693	693			
100167926	MIAMI	FL		09/20/2024		960		(39)			(39)		921	921			
100167927	NEW ORLEANS	LA		09/20/2024		584		14			14		598	598			
100167928	NEWBERG	OR		09/20/2024		830		(10)			(10)		820	820			
100167929	STOCKTON	CA		09/20/2024		697		(3)			(3)		694	694			
100167930	BULLHEAD CITY	AZ		09/20/2024		595		(35)			(35)		560	560			
100167931	LOS ANGELES	CA		09/20/2024		1,710		(30)			(30)		1,680	1,680			
100167932	LOS ANGELES	CA		09/20/2024		735		(6)			(6)		729	729			
100167933	PARKVILLE	MD		09/20/2024		380		(22)			(22)		358	358			
100167935	JOURDANTON	TX		09/20/2024		173		(8)			(8)		165	165			
100167936	LAKE ARROWHEAD	CA		09/20/2024		1,952		(70)			(70)		1,882	1,882			
100167937	MAGNOLIA	TX		09/20/2024		941		(26)			(26)		915	915			
100167938	KANSAS CITY	MO		09/20/2024		1,106		(34)			(34)		1,072	1,072			
100167939	MANTECA	CA		09/20/2024		1,716		(38)			(38)		1,678	1,678			
100167941	HEMET	CA		09/20/2024		1,249		(20)			(20)		1,229	1,229			
100167942	LAREDO	TX		09/20/2024		575		(29)			(29)		546	546			
100167943	MISSION	TX		09/20/2024		639		(23)			(23)		616	616			
100167945	HOFFMAN ESTATES	IL		09/20/2024		903		(10)			(10)		893	893			
100167946	LOS ANGELES	CA		09/20/2024		1,791		(86)			(86)		1,705	1,705			
100167947	INGLEWOOD	CA		09/20/2024		1,771		(39)			(39)		1,732	1,732			
100167949	CHICAGO	IL		09/20/2024		504		(4)			(4)		500	500			
100167951	WOODSTOCK	VA		09/20/2024		674							674	674			
100167952	LORENA	TX		09/20/2024		3,707		(57)			(57)		3,650	3,650			
100167953	MANCHESTER	CT		09/20/2024		374		(19)			(19)		355	355			
100167954	BOCA RATON	FL		09/20/2024		3,448		(44)			(44)		3,404	3,404			
100167955	APPLE VALLEY	CA		09/20/2024		1,348		(45)			(45)		1,303	1,303			
100167956	SAN DIEGO	CA		09/20/2024		1,325		(39)			(39)		1,286	1,286			
100167958	PLEASANTON	TX		09/20/2024		116		(5)			(5)		111	111			
100167959	SANTA CLARITA	CA		09/20/2024		1,110		(62)			(62)		1,048	1,048			
100167960	VANCOUVER	WA		09/20/2024		1,545		(7)			(7)		1,538	1,538			
100167961	LOS ANGELES	CA		09/20/2024		1,722		(62)			(62)		1,660	1,660			
100167962	PORT HUENEME	CA		09/20/2024		1,161		(22)			(22)		1,139	1,139			
100167964	SAN MARCOS	TX		09/20/2024		659		(41)			(41)		618	618			
100167965	RIDGELAND	SC		09/20/2024		528		(8)			(8)		520	520			
100167966	HYATTSVILLE	MD		09/20/2024		1,920		1			1		1,921	1,921			
100167967	SAINT GEORGE ISLAND	FL		09/20/2024		1,420		(29)			(29)		1,391	1,391			
100167968	SANTA ANA	CA		09/20/2024		1,737		(52)			(52)		1,685	1,685			
100167969	SILVER SPRING	MD		09/20/2024		429		(4)			(4)		425	425			
100167970	PATTERSON	CA		09/20/2024		1,519		1			1		1,520	1,520			
100167973	SUQUAMISH	WA		09/20/2024		4,624		(124)			(124)		4,500	4,500			
100167974	SAN BERNARDINO	CA		09/20/2024		1,052		4			4		1,056	1,056			
100167975	BAKERSFIELD	CA		09/20/2024		949		(32)			(32)		917	917			
100167976	MARGATE	FL		09/20/2024		1,156		(19)			(19)		1,137	1,137			
100167977	LOS ANGELES	CA		09/20/2024		3,232		(93)			(93)		3,139	3,139			
100167978	PENRYN	CA		09/20/2024		1,314		(30)			(30)		1,284	1,284			
100167979	SEDONA	AZ		09/20/2024		789		(8)			(8)		781	781			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167981	DENVER	CO		09/20/2024		449		(12)			(12)		437	437			
100167982	WELLS	MN		09/20/2024		222		(10)			(10)		212	212			
100167983	BELTSVILLE	MD		09/20/2024		997		(28)			(28)		969	969			
100167984	CUDJOE KEY	FL		09/20/2024		5,884		(276)			(276)		5,608	5,608			
100167985	DOTHAN	AL		09/20/2024		885		(25)			(25)		860	860			
100167986	OKLAHOMA CITY	OK		09/20/2024		407		(20)			(20)		387	387			
100167987	DAYTON	TN		09/20/2024		621		(18)			(18)		603	603			
100167990	RICHMOND	CA		09/20/2024		2,287		(94)			(94)		2,193	2,193			
100167991	GARDEN GROVE	CA		09/20/2024		664		(35)			(35)		629	629			
100167993	OLATHE	KS		09/20/2024		21,117		118			118		21,235	21,235			
100167994	EL CAJON	CA		09/20/2024		2,316		(61)			(61)		2,255	2,255			
100167995	BOWIE	MD		09/20/2024		1,014		(6)			(6)		1,008	1,008			
100167996	LOS ANGELES	CA		09/20/2024		2,167		(71)			(71)		2,096	2,096			
100167998	CHULA VISTA	CA		09/20/2024		1,910		(70)			(70)		1,840	1,840			
100167999	HOUSTON	TX		09/20/2024		795		(48)			(48)		747	747			
100168000	KATY	TX		09/20/2024		27,631		(566)			(566)		27,065	27,065			
100168002	MORRISTOWN	NJ		09/20/2024		3,232		(64)			(64)		3,168	3,168			
100168003	MASHPEE	MA		09/20/2024		911		(9)			(9)		902	902			
100168004	EL PASO	TX		09/20/2024		2,282		(146)			(146)		2,136	2,136			
100168005	RICHMOND	CA		09/20/2024		3,229		(57)			(57)		3,172	3,172			
100168006	TOMS RIVER	NJ		09/20/2024		970		(38)			(38)		932	932			
100168007	REVERE	MA		09/20/2024		1,808		(97)			(97)		1,711	1,711			
100168008	HAMILTON	NJ		09/20/2024		2,137		(52)			(52)		2,085	2,085			
100168009	ALGONQUIN	IL		09/20/2024		2,664		(80)			(80)		2,584	2,584			
100168010	HUNTLEY	IL		09/20/2024		698		(19)			(19)		679	679			
100168011	SAN ANTONIO	TX		09/20/2024		3,864		(39)			(39)		3,825	3,825			
100168013	RICHMOND	TX		09/20/2024		488		(21)			(21)		467	467			
100168014	BENTONVILLE	AR		09/20/2024		11,826		(278)			(278)		11,548	11,548			
100168016	ROCKWOOD	MI		09/20/2024		858		(36)			(36)		822	822			
100168017	FLOWER MOUND	TX		09/20/2024		3,473		(74)			(74)		3,399	3,399			
100168018	LULING	LA		09/20/2024		734		(38)			(38)		696	696			
100168019	COLUMBIA	TN		09/20/2024		666		(46)			(46)		620	620			
100168020	LAS VEGAS	NV		09/20/2024		833		(19)			(19)		814	814			
100168021	LAS VEGAS	NV		09/20/2024		1,157		(23)			(23)		1,134	1,134			
100168023	SACRAMENTO	CA		09/20/2024		906		(24)			(24)		882	882			
100168024	HOUSTON	TX		09/20/2024		734		(29)			(29)		705	705			
100168025	ANNA	TX		09/20/2024		741		(28)			(28)		713	713			
100168026	COLLEGE PLACE	WA		09/20/2024		883		(32)			(32)		851	851			
100168027	HOUSTON	TX		09/20/2024		820		(8)			(8)		812	812			
100168028	DIAMOND SPRINGS	CA		09/20/2024		1,845		(17)			(17)		1,828	1,828			
100168030	IRVINE	CA		09/20/2024		637		4			4		641	641			
100168031	HOUSTON	TX		09/20/2024		1,076		(11)			(11)		1,065	1,065			
100168032	HOUSTON	TX		09/20/2024		820		(8)			(8)		812	812			
100168033	PUYALLUP	WA		09/20/2024		1,764		13			13		1,777	1,777			
100168034	LAKE ARROWHEAD	CA		09/20/2024		938		(22)			(22)		916	916			
100168035	YALAHA	FL		09/20/2024		2,082		(41)			(41)		2,041	2,041			
100168036	DADEVILLE	AL		09/20/2024		1,727		(10)			(10)		1,717	1,717			
100168039	LAUDERHILL	FL		09/20/2024		638		15			15		653	653			
100168040	MEDINA	OH		09/20/2024		649		1			1		650	650			
100168041	EL CERRITO	CA		09/20/2024		1,530		(13)			(13)		1,517	1,517			
100168043	ELK GROVE	CA		09/20/2024		1,254		7			7		1,261	1,261			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168044	COSTA MESA	CA		09/20/2024		3,738		(110)			(110)		3,628	3,628			
100168045	SAYREVILLE	NJ		09/20/2024		722		(4)			(4)		718	718			
100168046	ANGIER	NC		09/20/2024		730		(12)			(12)		718	718			
100168047	MONTVILLE	NJ		09/20/2024		2,057		14			14		2,071	2,071			
100168048	PUYALLUP	WA		09/20/2024		867		(13)			(13)		854	854			
100168051	JERSEY CITY	NJ		09/20/2024		1,374		(27)			(27)		1,347	1,347			
100168052	ATLANTIC CITY	NJ		09/20/2024		964		(7)			(7)		957	957			
100168054	NORTH FORT MYERS	FL		09/20/2024		905		(17)			(17)		888	888			
100168055	RICHMOND	VA		09/20/2024		2,459		(27)			(27)		2,432	2,432			
100168056	PASADENA	CA		09/20/2024		1,831		(53)			(53)		1,778	1,778			
100168057	CLERMONT	FL		09/20/2024		885		(17)			(17)		868	868			
100168058	LAHAINA	HI		09/20/2024		3,217		(19)			(19)		3,198	3,198			
100168059	LOGAN	UT		09/20/2024		1,172		(24)			(24)		1,148	1,148			
100168060	SAN FERNANDO	CA		09/20/2024		1,719		(43)			(43)		1,676	1,676			
100168062	LOS ANGELES	CA		09/20/2024		1,812		10			10		1,822	1,822			
100168063	CHESAPEAKE	VA		09/20/2024		1,605		(6)			(6)		1,599	1,599			
100168064	PUNTA GORDA	FL		09/20/2024		1,283		(18)			(18)		1,265	1,265			
100168065	CONCORD	NC		09/20/2024		776		(4)			(4)		772	772			
100168066	CLARKDALE	AZ		09/20/2024		704		14			14		718	718			
100168067	NORTH HOLLYWOOD	CA		09/20/2024		935		22			22		957	957			
100168068	LAKE PLACID	FL		09/20/2024		841		(8)			(8)		833	833			
100168069	SANTA MARIA	CA		09/20/2024		939		(23)			(23)		916	916			
100168070	EL CAJON	CA		09/20/2024		862		(23)			(23)		839	839			
100168072	HOMER	AK		09/20/2024		1,390		(15)			(15)		1,375	1,375			
100168073	EAST PALO ALTO	CA		09/20/2024		1,969		(45)			(45)		1,924	1,924			
100168074	SODA SPRINGS	CA		09/20/2024		1,064		(9)			(9)		1,055	1,055			
100168077	VIRGINIA BEACH	VA		09/20/2024		592		(21)			(21)		571	571			
100168078	ROSEVILLE	CA		09/20/2024		1,215		(10)			(10)		1,205	1,205			
100168080	BRIGANTINE	NJ		09/20/2024		726		(9)			(9)		717	717			
100168081	SAN FRANCISCO	CA		09/20/2024		2,130		(24)			(24)		2,106	2,106			
100168083	NORTH LAS VEGAS	NV		09/20/2024		2,519		53			53		2,572	2,572			
100168084	BIG BEAR CITY	CA		09/20/2024		26,074		(359)			(359)		25,715	25,715			
100168087	LADERA RANCH	CA		09/20/2024		1,925		(25)			(25)		1,900	1,900			
100168088	FREDERICKSBURG	VA		09/20/2024		1,000		(6)			(6)		994	994			
100168089	NATIONAL CITY	CA		09/20/2024		833		(26)			(26)		807	807			
100168090	BENSALEM	PA		09/20/2024		7,243		(93)			(93)		7,150	7,150			
100168091	STATE COLLEGE	PA		09/20/2024		661		(22)			(22)		639	639			
100168092	ARCADIA	CA		09/20/2024		1,238		(27)			(27)		1,211	1,211			
100168093	PROVIDENCE	RI		09/20/2024		33,864		(286)			(286)		33,578	33,578			
100168094	CONCORD	NC		09/20/2024		1,708		(16)			(16)		1,692	1,692			
100168095	ATLANTA	GA		09/20/2024		1,302		(6)			(6)		1,296	1,296			
100168096	SURPRISE	AZ		09/20/2024		608		(6)			(6)		602	602			
100168097	SAINT PETERSBURG	FL		09/20/2024		1,069		(28)			(28)		1,041	1,041			
100168098	WATSONVILLE	CA		09/20/2024		1,102		(7)			(7)		1,095	1,095			
100168099	SURPRISE	AZ		09/20/2024		1,143		(29)			(29)		1,114	1,114			
100168100	ELK GROVE	CA		09/20/2024		1,125		(25)			(25)		1,100	1,100			
100168101	SALT LAKE CITY	UT		09/20/2024		5,003		29			29		5,032	5,032			
100168102	ROSHARON	TX		09/20/2024		662		(8)			(8)		654	654			
100168103	MCKINNEY	TX		09/20/2024		760		(10)			(10)		750	750			
100168104	WOODLAND	CA		09/20/2024		909		(12)			(12)		897	897			
100168107	CHARLOTTE	NC		09/20/2024		670		(21)			(21)		649	649			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168108	PALM DESERT	CA		09/20/2024		879		(11)			(11)		868	868			
100168109	MIRAMAR BEACH	FL		09/20/2024		12,593		(101)			(101)		12,492	12,492			
100168110	CAPE CORAL	FL		09/20/2024		1,544		(15)			(15)		1,529	1,529			
100168114	LA MIRADA	CA		09/20/2024		825		(13)			(13)		812	812			
100168116	POMONA	CA		09/20/2024		1,377		(34)			(34)		1,343	1,343			
100168118	LAWRENCEVILLE	GA		09/20/2024		806		(20)			(20)		786	786			
100168119	SAN DIEGO	CA		09/20/2024		38,245		(461)			(461)		37,784	37,784			
100168120	TEMPLE HILLS	MD		09/20/2024		2,098		16			16		2,114	2,114			
100168121	NEWARK	DE		09/20/2024		2,651		(2)			(2)		2,649	2,649			
100168122	WHITE BEAR LAKE	MN		09/20/2024		584		(6)			(6)		578	578			
100168123	FREDERICKSBURG	VA		09/20/2024		862		(23)			(23)		839	839			
100168124	SEBRING	FL		09/20/2024		885		(26)			(26)		859	859			
100168125	RICHMOND	CA		09/20/2024		2,453		14			14		2,467	2,467			
100168126	INDIO	CA		09/20/2024		1,147		(24)			(24)		1,123	1,123			
100168127	BURBANK	CA		09/20/2024		1,169		(18)			(18)		1,151	1,151			
100168128	MIAMI	FL		09/20/2024		565		(19)			(19)		546	546			
100168129	COPPEROPOLIS	CA		09/20/2024		917		(2)			(2)		915	915			
100168130	BUFORD	GA		09/20/2024		968		(6)			(6)		962	962			
100168131	MIAMI	FL		09/20/2024		698		(24)			(24)		674	674			
100168134	DAVENPORT	FL		09/20/2024		1,357		(37)			(37)		1,320	1,320			
100168136	MYRTLE BEACH	SC		09/20/2024		777		(13)			(13)		764	764			
100168140	LYNCHBURG	VA		09/20/2024		811		(10)			(10)		801	801			
100168141	HOUSTON	TX		09/20/2024		605		(20)			(20)		585	585			
100168142	HOUSTON	TX		09/20/2024		605		(20)			(20)		585	585			
100168144	SANTA ROSA BEACH	FL		09/20/2024		746		(24)			(24)		722	722			
100168145	FRAMINGHAM	MA		09/20/2024		6,240		46			46		6,286	6,286			
100168146	ROWLETT	TX		09/20/2024		589		(21)			(21)		568	568			
100168149	MATTHEWS	NC		09/20/2024		602		(15)			(15)		587	587			
100168150	ARLINGTON	TX		09/20/2024		1,763		(54)			(54)		1,709	1,709			
100168151	ROME	GA		09/20/2024		772		(7)			(7)		765	765			
100168153	LOS ANGELES	CA		09/20/2024		874		(16)			(16)		858	858			
100168154	CORONA	CA		09/20/2024		1,016		(22)			(22)		994	994			
100168155	SWAMPSCOTT	MA		09/20/2024		1,342		(7)			(7)		1,335	1,335			
100168157	SANTA ROSA	CA		09/20/2024		1,328		18			18		1,346	1,346			
100168159	MELISSA	TX		09/20/2024		887		(9)			(9)		878	878			
100168160	EVERETT	WA		09/20/2024		1,233		(9)			(9)		1,224	1,224			
100168162	HUNTSVILLE	AL		09/20/2024		780		(15)			(15)		765	765			
100168164	EAST BRUNSWICK	NJ		09/20/2024		1,615		12			12		1,627	1,627			
100168165	HARKER HEIGHTS	TX		09/20/2024		1,188		(32)			(32)		1,156	1,156			
100168167	AURORA	CO		09/20/2024		1,048		(14)			(14)		1,034	1,034			
100168168	CLOVERDALE	CA		09/20/2024		1,004		(15)			(15)		989	989			
100168169	BAKERSFIELD	CA		09/20/2024		1,227		(32)			(32)		1,195	1,195			
100168170	FRESNO	CA		09/20/2024		947		(20)			(20)		927	927			
100168171	LYNWOOD	CA		09/20/2024		1,239		27			27		1,266	1,266			
100168173	BIG BEAR CITY	CA		09/20/2024		1,642		(41)			(41)		1,601	1,601			
100168175	KEY WEST	FL		09/20/2024		731		18			18		749	749			
100168176	OLD SAYBROOK	CT		09/20/2024		1,017		(18)			(18)		999	999			
100168178	TWENTYNINE PALMS	CA		09/20/2024		804		(8)			(8)		796	796			
100168179	FORT COLLINS	CO		09/20/2024		1,385		9			9		1,394	1,394			
100168182	SPRING	TX		09/20/2024		632		8			8		640	640			
100168183	CHANDLER	AZ		09/20/2024		3,549		(10)			(10)		3,539	3,539			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168186	BEND	OR		09/20/2024		1,022		(4)			(4)		1,018	1,018			
100168187	ARNOLD	CA		09/20/2024		969		(13)			(13)		956	956			
100168189	MEDFORD	OR		09/20/2024		969		(30)			(30)		939	939			
100168191	COLUMBUS	OH		09/20/2024		819		(10)			(10)		809	809			
100168192	MANASSAS	VA		09/20/2024		550		(20)			(20)		530	530			
100168193	MANASSAS	VA		09/20/2024		550		(20)			(20)		530	530			
100168194	PASADENA	CA		09/20/2024		1,834		(17)			(17)		1,817	1,817			
100168195	GLENDALE	CA		09/20/2024		1,223		(18)			(18)		1,205	1,205			
100168197	MURRELLS INLET	SC		09/20/2024		949		(14)			(14)		935	935			
100168201	BROOKLYN PARK	MN		09/20/2024		3,845		(58)			(58)		3,787	3,787			
100168202	GLENDALE	AZ		09/20/2024		1,004		(20)			(20)		984	984			
100168203	DURHAM	NC		09/20/2024		809		(7)			(7)		802	802			
100168204	JENSEN BEACH	FL		09/20/2024		2,551		(28)			(28)		2,523	2,523			
100168205	TACOMA	WA		09/20/2024		1,451		(9)			(9)		1,442	1,442			
100168206	CHULA VISTA	CA		09/20/2024		2,994		40			40		3,034	3,034			
100168208	EAST LANSING	MI		09/20/2024		809		3			3		812	812			
100168209	NEWARK	DE		09/20/2024		13,596		(380)			(380)		13,216	13,216			
100168210	FULLERTON	CA		09/20/2024		4,475		(101)			(101)		4,374	4,374			
100168211	SANTA BARBARA	CA		09/20/2024		3,691		(58)			(58)		3,633	3,633			
100168212	ATLANTA	GA		09/20/2024		908		(20)			(20)		888	888			
100168214	JOHNSTOWN	OH		09/20/2024		1,668		(34)			(34)		1,634	1,634			
100168215	MCKINNEY	TX		09/20/2024		1,255		(38)			(38)		1,217	1,217			
100168216	LITHONIA	GA		09/20/2024		591		(24)			(24)		567	567			
100168217	KINGMAN	AZ		09/20/2024		681		(4)			(4)		677	677			
100168218	MERIDIAN	ID		09/20/2024		1,075		13			13		1,088	1,088			
100168219	INDIANAPOLIS	IN		09/20/2024		548		(15)			(15)		533	533			
100168221	RICHMOND	TX		09/20/2024		3,052		(37)			(37)		3,015	3,015			
100168224	WESTMINSTER	CA		09/20/2024		3,975		(45)			(45)		3,930	3,930			
100168225	SACRAMENTO	CA		09/20/2024		2,028		(30)			(30)		1,998	1,998			
100168226	EL CAJON	CA		09/20/2024		1,359		(27)			(27)		1,332	1,332			
100168227	ZEPHYRHILLS	FL		09/20/2024		755		(26)			(26)		729	729			
100168228	THE SEA RANCH	CA		09/20/2024		6,547		(63)			(63)		6,484	6,484			
100168230	POMPANO BEACH	FL		09/20/2024		3,921		(43)			(43)		3,878	3,878			
100168232	SILVERDALE	WA		09/20/2024		4,880		(111)			(111)		4,769	4,769			
100168234	BURNSVILLE	MN		09/20/2024		1,046		(28)			(28)		1,018	1,018			
100168235	WELDON	CA		09/20/2024		1,096		9			9		1,105	1,105			
100168236	BAKERSFIELD	CA		09/20/2024		1,312		(13)			(13)		1,299	1,299			
100168238	GRASS VALLEY	CA		09/20/2024		1,204		(23)			(23)		1,181	1,181			
100168240	HILLSBOROUGH	NJ		09/20/2024		689		(21)			(21)		668	668			
100168241	ROANOKE	TX		09/20/2024		660		(22)			(22)		638	638			
100168242	LEANDER	TX		09/20/2024		728		(18)			(18)		710	710			
100168243	CANTON	GA		09/20/2024		7,785		(245)			(245)		7,540	7,540			
100168244	LITTLE ELM	TX		09/20/2024		629		(4)			(4)		625	625			
100168245	DOUGLASVILLE	GA		09/20/2024		642		(18)			(18)		624	624			
100168246	SHORELINE	WA		09/20/2024		5,935		(194)			(194)		5,741	5,741			
100168247	MARYSVILLE	WA		09/20/2024		2,048		(62)			(62)		1,986	1,986			
100168248	RIPON	CA		09/20/2024		1,315		(27)			(27)		1,288	1,288			
100168249	OAKLEY	CA		09/20/2024		1,073		(23)			(23)		1,050	1,050			
100168250	FREDERICKSBURG	VA		09/20/2024		5,685		(115)			(115)		5,570	5,570			
100168251	INDIO	CA		09/20/2024		1,221		(44)			(44)		1,177	1,177			
100168256	ROSEVILLE	CA		09/20/2024		1,777		(10)			(10)		1,767	1,767			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168257	ORANGE	CA		09/20/2024		2,149		(23)			(23)		2,126	2,126			
100168258	WINDSOR	CO		09/20/2024		772		(26)			(26)		746	746			
100168259	SAINT GEORGE	UT		09/20/2024		2,788		(3)			(3)		2,785	2,785			
100168260	BERKELEY	CA		09/20/2024		3,159		(44)			(44)		3,115	3,115			
100168262	NORWALK	CT		09/20/2024		577							577	577			
100168263	MOORESVILLE	NC		09/20/2024		735		(8)			(8)		727	727			
100168264	COVENTRY	RI		09/20/2024		1,046		(18)			(18)		1,028	1,028			
100168266	ALBUQUERQUE	NM		09/20/2024		990		(13)			(13)		977	977			
100168267	ANNA	TX		09/20/2024		679		(27)			(27)		652	652			
100168268	SANTA BARBARA	CA		09/20/2024		1,301		(11)			(11)		1,290	1,290			
100168269	FREDERICKSBURG	TX		09/20/2024		1,503		(12)			(12)		1,491	1,491			
100168270	GILBERT	AZ		09/20/2024		3,140		(20)			(20)		3,120	3,120			
100168272	COLORADO SPRINGS	CO		09/20/2024		1,044		52			52		1,096	1,096			
100168273	SAN JOSE	CA		09/20/2024		751		(9)			(9)		742	742			
100168274	ODENTON	MD		09/20/2024		859		17			17		876	876			
100168275	CARY	NC		09/20/2024		798		(25)			(25)		773	773			
100168276	SAN DIEGO	CA		09/20/2024		395		(12)			(12)		383	383			
100168277	PORT SAINT LUCIE	FL		09/20/2024		4,462		(47)			(47)		4,415	4,415			
100168278	MONROE	NC		09/20/2024		867		(20)			(20)		847	847			
100168279	MISSION VIEJO	CA		09/20/2024		1,038		(18)			(18)		1,020	1,020			
100168280	DAVENPORT	FL		09/20/2024		1,333		(8)			(8)		1,325	1,325			
100168281	WHEAT RIDGE	CO		09/20/2024		591		(7)			(7)		584	584			
100168283	ATHENS	GA		09/20/2024		775		(27)			(27)		748	748			
100168284	CITRUS HEIGHTS	CA		09/20/2024		1,876		(30)			(30)		1,846	1,846			
100168285	NORCROSS	GA		09/20/2024		735		(29)			(29)		706	706			
100168286	LAVEEN	AZ		09/20/2024		604		(14)			(14)		590	590			
100168287	TOLLESON	AZ		09/20/2024		586		(14)			(14)		572	572			
100168288	CANTON	MI		09/20/2024		1,470		(15)			(15)		1,455	1,455			
100168289	TOLLESON	AZ		09/20/2024		503		(14)			(14)		489	489			
100168290	ORLANDO	FL		09/20/2024		701		9			9		710	710			
100168292	DALTON	GA		09/20/2024		554		(19)			(19)		535	535			
100168293	LOUISVILLE	KY		09/20/2024		806		(25)			(25)		781	781			
100168294	FARMINGTON	UT		09/20/2024		806		(18)			(18)		788	788			
100168297	WASHINGTON	DC		09/20/2024		685		(24)			(24)		661	661			
100168298	ROCKLIN	CA		09/20/2024		1,412		(8)			(8)		1,404	1,404			
100168300	BAKERSFIELD	CA		09/20/2024		21,725		(635)			(635)		21,090	21,090			
100168301	PALM BAY	FL		09/20/2024		633		(31)			(31)		602	602			
100168303	HASLET	TX		09/20/2024		593		(23)			(23)		570	570			
100168305	LILBURN	GA		09/20/2024		34,234		(366)			(366)		33,868	33,868			
100168307	PORT CHARLOTTE	FL		09/20/2024		1,770		(48)			(48)		1,722	1,722			
100168308	KENT	WA		09/20/2024		3,224		(60)			(60)		3,164	3,164			
100168311	SNELLVILLE	GA		09/20/2024		5,115		(144)			(144)		4,971	4,971			
100168313	EAGLES MERE	PA		09/20/2024		15,409		503			503		15,912	15,912			
100168316	TEMPE	AZ		09/20/2024		528		(17)			(17)		511	511			
100168317	WARRENTON	VA		09/20/2024		5,465		(128)			(128)		5,337	5,337			
100168320	BRADLEY	CA		09/20/2024		1,084		(18)			(18)		1,066	1,066			
100168321	SPRING	TX		09/20/2024		617		(23)			(23)		594	594			
100168324	SALIDA	CO		09/20/2024		1,397		(9)			(9)		1,388	1,388			
100168326	LOS ANGELES	CA		09/20/2024		3,313		(38)			(38)		3,275	3,275			
100168327	ATHENS	GA		09/20/2024		777		(8)			(8)		769	769			
100168329	SPLENDORA	TX		09/20/2024		781		(24)			(24)		757	757			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168330	LAKESIDE	CA		09/20/2024		1,294		(12)			(12)		1,282	1,282			
100168331	FORT LAUDERDALE	FL		09/20/2024		2,629		(50)			(50)		2,579	2,579			
100168332	ROSEVILLE	CA		09/20/2024		1,016		(1)			(1)		1,015	1,015			
100168334	IRVING	TX		09/20/2024		842		(18)			(18)		824	824			
100168335	COLORADO SPRINGS	CO		09/20/2024		990		39			39		1,029	1,029			
100168336	BONITA SPRINGS	FL		09/20/2024		774		(28)			(28)		746	746			
100168339	CHARLOTTE	NC		09/20/2024		552		(18)			(18)		534	534			
100168341	CARROLLTON	TX		09/20/2024		734		(20)			(20)		714	714			
100168342	HOUGHTON LAKE	MI		09/25/2024		857		(27)			(27)		830	830			
100168343	PORTLAND	OR		09/25/2024		1,998		(45)			(45)		1,953	1,953			
100168345	SHARPSBURG	GA		09/25/2024		2,702		(67)			(67)		2,635	2,635			
100168346	PANAMA CITY BEACH	FL		09/25/2024		10,494		(197)			(197)		10,297	10,297			
100168347	ANN ARBOR	MI		09/25/2024		1,106		(22)			(22)		1,084	1,084			
100168349	CRANDALL	TX		09/25/2024		4,347		71			71		4,418	4,418			
100168350	OCEAN ISLE BEACH	NC		09/25/2024		656		4			4		660	660			
100168351	HOUSTON	TX		09/25/2024		1,405		(12)			(12)		1,393	1,393			
100168352	MIAMI	FL		09/25/2024		664		(18)			(18)		646	646			
100168353	CARTHAGE	NC		09/25/2024		1,112		34			34		1,146	1,146			
100168355	CONWAY	SC		09/25/2024		601		11			11		612	612			
100168356	VERO BEACH	FL		09/25/2024		1,676		22			22		1,698	1,698			
100168357	CONVERSE	TX		09/25/2024		617		16			16		633	633			
100168358	FOREST PARK	GA		09/25/2024		506		(7)			(7)		499	499			
100168360	BIXBY	OK		09/25/2024		660		(12)			(12)		648	648			
100168361	OCALA	FL		09/25/2024		668							668	668			
100168362	ARLINGTON	TN		09/25/2024		609		(23)			(23)		586	586			
100168363	INDIANAPOLIS	IN		09/25/2024		650		(18)			(18)		632	632			
100168364	TAYLOR	TX		09/25/2024		636		(21)			(21)		615	615			
100168365	DESTIN	FL		09/25/2024		1,340		(6)			(6)		1,334	1,334			
100168367	TYBEE ISLAND	GA		09/25/2024		620		(20)			(20)		600	600			
100168368	DAVENPORT	FL		09/25/2024		1,403		29			29		1,432	1,432			
100168370	OKLAHOMA CITY	OK		09/25/2024		732							732	732			
100168371	VALDOSTA	GA		09/25/2024		781		20			20		801	801			
100168372	TULSA	OK		09/25/2024		906		(16)			(16)		890	890			
100168373	OWINGS MILLS	MD		09/25/2024		768		(23)			(23)		745	745			
100168374	SAVANNAH	GA		09/25/2024		711		(17)			(17)		694	694			
100168375	COLUMBUS	OH		09/25/2024		657		(20)			(20)		637	637			
100168376	POCATELLO	ID		09/25/2024		593		(21)			(21)		572	572			
100168377	NAMPA	ID		09/25/2024		595		(18)			(18)		577	577			
100168378	NORTH BRUNSWICK	NJ		09/25/2024		582		(16)			(16)		566	566			
100168379	PILOT POINT	TX		09/25/2024		640		(23)			(23)		617	617			
100168381	CLEVELAND	TN		09/25/2024		616		(21)			(21)		595	595			
100168382	SAINT AUGUSTINE	FL		09/25/2024		1,040		(11)			(11)		1,029	1,029			
100168383	CHARLOTTE	NC		09/25/2024		708		(20)			(20)		688	688			
100168384	FORT WORTH	TX		09/25/2024		812		(5)			(5)		807	807			
100168385	FORT WORTH	TX		09/25/2024		822		6			6		828	828			
100168386	WOODBURY	MN		09/25/2024		819		(16)			(16)		803	803			
100168387	DAPHNE	AL		09/25/2024		818		(5)			(5)		813	813			
100168389	DAYTON	MN		09/25/2024		592		17			17		609	609			
100168391	KATY	TX		09/25/2024		791		(5)			(5)		786	786			
100168392	HOPEWELL	VA		09/25/2024		880		(19)			(19)		861	861			
100168393	GREEN BAY	WI		09/25/2024		667		(22)			(22)		645	645			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168395	TIOGA	TX		09/25/2024		1,042		(35)			(35)		1,007	1,007			
100168396	SAN MARCOS	TX		09/25/2024		848		7			7		855	855			
100168397	MANDEVILLE	LA		09/25/2024		207		(6)			(6)		201	201			
100168398	SAN MARCOS	TX		09/25/2024		845		(5)			(5)		840	840			
100168399	ODESSA	TX		09/25/2024		664		(18)			(18)		646	646			
100168400	MCKINNEY	TX		09/25/2024		875		9			9		884	884			
100168401	DUNSMUIR	CA		09/25/2024		675		(22)			(22)		653	653			
100168402	SAN MARCOS	TX		09/25/2024		841		14			14		855	855			
100168403	WEYMOUTH	MA		09/25/2024		765		(21)			(21)		744	744			
100168404	XENIA	OH		09/25/2024		864		(3)			(3)		861	861			
100168405	AUBURN	GA		09/25/2024		870		(8)			(8)		862	862			
100168406	ARLINGTON	TX		09/25/2024		2,385		(64)			(64)		2,321	2,321			
100168407	HAMPSHIRE	IL		09/25/2024		1,319		56			56		1,375	1,375			
100168409	ZELLWOOD	FL		09/25/2024		598		2			2		600	600			
100168410	WINDERMERE	FL		09/25/2024		2,051		(45)			(45)		2,006	2,006			
100168411	RALEIGH	NC		09/25/2024		1,042		(30)			(30)		1,012	1,012			
100168413	MESQUITE	TX		09/25/2024		789		(15)			(15)		774	774			
100168414	KATY	TX		09/25/2024		724		(23)			(23)		701	701			
100168416	COLONIAL BEACH	VA		09/25/2024		673		(25)			(25)		648	648			
100168417	ARCOLA	TX		09/25/2024		887		(3)			(3)		884	884			
100168418	ANNA	TX		09/25/2024		1,459		(33)			(33)		1,426	1,426			
100168421	BRADENTON	FL		09/25/2024		796		(14)			(14)		782	782			
100168422	GASTONIA	NC		09/25/2024		750		(25)			(25)		725	725			
100168423	RIDGELAND	SC		09/25/2024		663		(22)			(22)		641	641			
100168424	SONOMA	CA		09/25/2024		2,408		(39)			(39)		2,369	2,369			
100168425	MIDLOTHIAN	VA		09/25/2024		818		(18)			(18)		800	800			
100168426	DURHAM	NC		09/25/2024		816		(19)			(19)		797	797			
100168427	CONCORD	NC		09/25/2024		1,658		(23)			(23)		1,635	1,635			
100168428	WASHINGTON	UT		09/25/2024		949		9			9		958	958			
100168430	COLUMBUS	OH		09/25/2024		829		(9)			(9)		820	820			
100168431	ACWORTH	GA		09/25/2024		3,430		(17)			(17)		3,413	3,413			
100168432	GEORGETOWN	TX		09/25/2024		995		29			29		1,024	1,024			
100168433	OAKHURST	CA		09/25/2024		735		(23)			(23)		712	712			
100168434	PHILADELPHIA	PA		09/25/2024		730		(23)			(23)		707	707			
100168435	ARCOLA	TX		09/25/2024		937		(3)			(3)		934	934			
100168437	LEANDER	TX		09/25/2024		540		(12)			(12)		528	528			
100168438	DALLAS	GA		09/25/2024		952		6			6		958	958			
100168439	ROUND ROCK	TX		09/25/2024		2,197		(36)			(36)		2,161	2,161			
100168440	YOUNGSVILLE	NC		09/25/2024		785		(23)			(23)		762	762			
100168441	SAUTEE NACOOCHEE	GA		09/25/2024		762		(24)			(24)		738	738			
100168442	ROUND ROCK	TX		09/25/2024		839		(14)			(14)		825	825			
100168443	AUSTIN	TX		09/25/2024		901		(19)			(19)		882	882			
100168444	COLLEGE PARK	GA		09/25/2024		824		(20)			(20)		804	804			
100168446	KNOXVILLE	TN		09/25/2024		103,290		(1,666)			(1,666)		101,624	101,624			
100168447	LAS VEGAS	NV		09/25/2024		1,490		(3)			(3)		1,487	1,487			
100168448	EUREKA	CA		09/25/2024		886		(9)			(9)		877	877			
100168449	AUBURN	AL		09/25/2024		809		(21)			(21)		788	788			
100168450	SOUTH PADRE ISLAND	TX		09/25/2024		1,480		(40)			(40)		1,440	1,440			
100168451	FORT WORTH	TX		09/25/2024		778		(23)			(23)		755	755			
100168452	MONROE	NC		09/25/2024		1,942		(23)			(23)		1,919	1,919			
100168453	BETHLEHEM	GA		09/25/2024		889		(17)			(17)		872	872			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168454	RALEIGH	NC		09/25/2024		836		(24)			(24)		812	812			
100168455	CONCORD	NC		09/25/2024		6,260		(203)			(203)		6,057	6,057			
100168456	COLUMBUS	OH		09/25/2024		977		1			1		978	978			
100168457	VICTORVILLE	CA		09/25/2024		821		(26)			(26)		795	795			
100168458	NORTH LAS VEGAS	NV		09/25/2024		2,686		30			30		2,716	2,716			
100168460	ANNA	TX		09/25/2024		875		(15)			(15)		860	860			
100168463	MONROE	NC		09/25/2024		1,013		28			28		1,041	1,041			
100168464	ST CHARLES	IL		09/25/2024		997		1			1		998	998			
100168465	CLINTON	MD		09/25/2024		1,036		6			6		1,042	1,042			
100168466	DELAWARE	OH		09/25/2024		1,447		27			27		1,474	1,474			
100168467	HOUSTON	TX		09/25/2024		1,113		(32)			(32)		1,081	1,081			
100168468	OCEAN PARK	WA		09/25/2024		1,079		(27)			(27)		1,052	1,052			
100168469	VAIL	AZ		09/25/2024		1,117		33			33		1,150	1,150			
100168471	MONROE	NC		09/25/2024		1,020		1			1		1,021	1,021			
100168472	FRESNO	CA		09/25/2024		966		(13)			(13)		953	953			
100168473	SACRAMENTO	CA		09/25/2024		3,364		(109)			(109)		3,255	3,255			
100168474	KELLER	TX		09/25/2024		824		(19)			(19)		805	805			
100168475	GAINESVILLE	GA		09/25/2024		857		(25)			(25)		832	832			
100168477	SOUTH BEACH	OR		09/25/2024		778		(27)			(27)		751	751			
100168478	STEPHENS CITY	VA		09/25/2024		10,184		(43)			(43)		10,141	10,141			
100168479	LARGO	FL		09/25/2024		1,873		51			51		1,924	1,924			
100168482	CASA GRANDE	AZ		09/25/2024		789		(29)			(29)		760	760			
100168483	TUNNEL HILL	GA		09/25/2024		911		(19)			(19)		892	892			
100168484	PALM DESERT	CA		09/25/2024		620		(11)			(11)		609	609			
100168485	CARLTON	MN		09/25/2024		896		(22)			(22)		874	874			
100168486	WOODSTOCK	GA		09/25/2024		1,003		(20)			(20)		983	983			
100168487	CARY	NC		09/25/2024		973		(23)			(23)		950	950			
100168488	CUMMING	GA		09/25/2024		959		(28)			(28)		931	931			
100168489	KANSAS CITY	MO		09/25/2024		1,012		(12)			(12)		1,000	1,000			
100168490	FRESNO	CA		09/25/2024		1,033		(10)			(10)		1,023	1,023			
100168491	DEER PARK	WA		09/25/2024		1,008		(26)			(26)		982	982			
100168493	DURHAM	NC		09/25/2024		2,177		(51)			(51)		2,126	2,126			
100168494	GRAHAM	WA		09/25/2024		1,009		(26)			(26)		983	983			
100168496	BIRMINGHAM	AL		09/25/2024		985		(29)			(29)		956	956			
100168497	ARGYLE	TX		09/25/2024		1,132		17			17		1,149	1,149			
100168498	FREDERICKSBURG	TX		09/25/2024		947		(27)			(27)		920	920			
100168499	WINCHESTER	VA		09/25/2024		1,143		1			1		1,144	1,144			
100168500	FREDERICK	MD		09/25/2024		1,217		(7)			(7)		1,210	1,210			
100168501	COVINGTON	KY		09/25/2024		1,014		(25)			(25)		989	989			
100168503	BEAUFORT	SC		09/25/2024		1,075		(14)			(14)		1,061	1,061			
100168505	WORCESTER	MA		09/25/2024		1,136		(23)			(23)		1,113	1,113			
100168506	SALADO	TX		09/25/2024		1,436		(37)			(37)		1,399	1,399			
100168507	AUSTIN	TX		09/25/2024		1,089		(26)			(26)		1,063	1,063			
100168509	CHANTILLY	VA		09/25/2024		1,148		(18)			(18)		1,130	1,130			
100168510	ASHFORD	WA		09/25/2024		1,189		(19)			(19)		1,170	1,170			
100168511	CHARLOTTE	NC		09/25/2024		1,608		(41)			(41)		1,567	1,567			
100168512	PORT ORCHARD	WA		09/25/2024		781		(12)			(12)		769	769			
100168513	MCKINNEY	TX		09/25/2024		1,296		(20)			(20)		1,276	1,276			
100168514	CANYON LAKE	TX		09/25/2024		1,012		(33)			(33)		979	979			
100168515	WASHINGTON	UT		09/25/2024		1,171		(23)			(23)		1,148	1,148			
100168516	RANCHO CORDOVA	CA		09/25/2024		1,318		42			42		1,360	1,360			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168517	PORT ORCHARD	WA		09/25/2024		1,576		(26)			(26)		1,550	1,550			
100168518	SAVANNAH	GA		09/25/2024		2,852		(65)			(65)		2,787	2,787			
100168519	PERRIS	CA		09/25/2024		1,257		(29)			(29)		1,228	1,228			
100168522	MAPLE VALLEY	WA		09/25/2024		1,330		(23)			(23)		1,307	1,307			
100168523	NAPLES	FL		09/25/2024		1,279		(36)			(36)		1,243	1,243			
100168526	FONTANA	CA		09/25/2024		2,204		(43)			(43)		2,161	2,161			
100168527	PHILADELPHIA	PA		09/25/2024		1,356		(22)			(22)		1,334	1,334			
100168528	SEDONA	AZ		09/25/2024		1,492		(50)			(50)		1,442	1,442			
100168530	FEDERAL WAY	WA		09/25/2024		1,303		(33)			(33)		1,270	1,270			
100168532	SIMI VALLEY	CA		09/25/2024		1,478		(25)			(25)		1,453	1,453			
100168534	DENVER	CO		09/25/2024		1,330		(52)			(52)		1,278	1,278			
100168535	PAUMA VALLEY	CA		09/25/2024		1,527		(41)			(41)		1,486	1,486			
100168536	DAWSONVILLE	GA		09/25/2024		1,493		(11)			(11)		1,482	1,482			
100168539	CRIPPLE CREEK	CO		09/25/2024		1,401		(22)			(22)		1,379	1,379			
100168540	MARYSVILLE	WA		09/25/2024		1,993		(39)			(39)		1,954	1,954			
100168543	LAKEWOOD	NJ		09/25/2024		1,619		(32)			(32)		1,587	1,587			
100168544	DENVER	CO		09/25/2024		1,880		(38)			(38)		1,842	1,842			
100168545	JERSEY CITY	NJ		09/25/2024		1,556		(24)			(24)		1,532	1,532			
100168546	NATIONAL CITY	CA		09/25/2024		1,808		(13)			(13)		1,795	1,795			
100168548	MANZANITA	OR		09/25/2024		2,067		(39)			(39)		2,028	2,028			
100168551	HOWELL	NJ		09/25/2024		1,965		(48)			(48)		1,917	1,917			
100168552	HARDEEVILLE	SC		09/25/2024		1,060		(33)			(33)		1,027	1,027			
100168553	BRIAN HEAD	UT		09/25/2024		1,326		(22)			(22)		1,304	1,304			
100168554	LOS ANGELES	CA		09/25/2024		2,795		(56)			(56)		2,739	2,739			
100168556	TUCSON	AZ		09/25/2024		937		(23)			(23)		914	914			
100168557	COLTON	CA		09/25/2024		39,539		(327)			(327)		39,212	39,212			
100168558	PINETOP	AZ		09/25/2024		1,952		(21)			(21)		1,931	1,931			
100168559	PORT ORCHARD	WA		09/25/2024		1,526		(20)			(20)		1,506	1,506			
100168561	NORWALK	CA		09/25/2024		3,546		(64)			(64)		3,482	3,482			
100168562	HONOLULU	HI		09/25/2024		726		(21)			(21)		705	705			
100168564	CLAYTON	GA		09/25/2024		1,523		(21)			(21)		1,502	1,502			
100168565	RENTON	WA		09/25/2024		2,380		(10)			(10)		2,370	2,370			
100168567	LAS VEGAS	NV		09/25/2024		15,072		(44)			(44)		15,028	15,028			
100168568	LYNCHBURG	VA		09/25/2024		741		(12)			(12)		729	729			
100168569	CRESTLINE	CA		09/25/2024		733		(15)			(15)		718	718			
100168573	VENICE	FL		09/25/2024		669		(25)			(25)		644	644			
100168574	SCHERTZ	TX		09/25/2024		713		(8)			(8)		705	705			
100168575	SPRING HILL	FL		09/25/2024		971		(17)			(17)		954	954			
100168578	AUBURN	PA		09/25/2024		752							752	752			
100168579	SAN ANTONIO	TX		09/25/2024		708		29			29		737	737			
100168580	NAPLES	FL		09/25/2024		1,277		(31)			(31)		1,246	1,246			
100168581	BURNET	TX		09/25/2024		624		(25)			(25)		599	599			
100168582	OAK ISLAND	NC		09/25/2024		2,041		(49)			(49)		1,992	1,992			
100168584	LAKE LURE	NC		09/25/2024		978		(3)			(3)		975	975			
100168586	LOCUST GROVE	VA		09/25/2024		1,550		(32)			(32)		1,518	1,518			
100168588	GASTONIA	NC		09/25/2024		994		22			22		1,016	1,016			
100168590	FLORIDA CITY	FL		09/25/2024		1,063		3			3		1,066	1,066			
100168591	HOUSTON	TX		09/25/2024		801		3			3		804	804			
100168592	FUQUAY VARINA	NC		09/25/2024		1,123		10			10		1,133	1,133			
100168593	GULF SHORES	AL		09/25/2024		1,213		3			3		1,216	1,216			
100168594	WILMINGTON	NC		09/25/2024		1,092		9			9		1,101	1,101			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168596	KILL DEVIL HILLS	NC		09/25/2024		1,682		(25)			(25)		1,657	1,657			
100168598	FUQUAY VARINA	NC		09/25/2024		1,183		52			52		1,235	1,235			
100168599	LAS VEGAS	NV		09/25/2024		1,472		(6)			(6)		1,466	1,466			
100168600	BUNNELL	FL		09/25/2024		688		11			11		699	699			
100168601	KNOXVILLE	TN		09/25/2024		1,012		(22)			(22)		990	990			
100168602	PROVINCETOWN	MA		09/25/2024		1,911		(46)			(46)		1,865	1,865			
100168604	DELTAVILLE	VA		09/25/2024		1,044		(38)			(38)		1,006	1,006			
100168605	MONETA	VA		09/25/2024		2,922		(63)			(63)		2,859	2,859			
100168608	LUSBY	MD		09/25/2024		1,360		(23)			(23)		1,337	1,337			
100168610	FRANKFORT	IL		09/25/2024		832		(23)			(23)		809	809			
100168611	THREE RIVERS	MI		09/25/2024		1,035		(22)			(22)		1,013	1,013			
100168612	BRANSON WEST	MO		09/25/2024		2,051		(66)			(66)		1,985	1,985			
100168614	GREENVILLE	SC		09/25/2024		971		(7)			(7)		964	964			
100168615	SAN DIEGO	CA		09/25/2024		1,329		(27)			(27)		1,302	1,302			
100168616	CORONA	CA		09/25/2024		1,601		(30)			(30)		1,571	1,571			
100168618	ANAHEIM	CA		09/25/2024		1,086		(16)			(16)		1,070	1,070			
100168620	RALEIGH	NC		09/25/2024		2,940		(14)			(14)		2,926	2,926			
100168621	WINTER GARDEN	FL		09/25/2024		925		(21)			(21)		904	904			
100168623	LAWNDALE	CA		09/25/2024		1,795		(40)			(40)		1,755	1,755			
100168624	NEWPORT BEACH	CA		09/25/2024		4,218		(92)			(92)		4,126	4,126			
100168625	OAKLAND	CA		09/25/2024		3,079		(91)			(91)		2,988	2,988			
100168626	ROSEVILLE	CA		09/25/2024		1,495		(70)			(70)		1,425	1,425			
100168627	HUNTINGTON BEACH	CA		09/25/2024		2,849		(96)			(96)		2,753	2,753			
100168629	WEST CHESTER	PA		09/25/2024		1,666		(45)			(45)		1,621	1,621			
100168630	BRADENTON	FL		09/25/2024		869		(36)			(36)		833	833			
100168631	BAKERSFIELD	CA		09/25/2024		7,360		(162)			(162)		7,198	7,198			
100168632	RICHMOND	CA		09/25/2024		770		(48)			(48)		722	722			
100168633	MANSFIELD	TX		09/25/2024		1,088		(29)			(29)		1,059	1,059			
100168634	GARLAND	TX		09/25/2024		977		(22)			(22)		955	955			
100168635	LOS ANGELES	CA		09/25/2024		5,674		(183)			(183)		5,491	5,491			
100168636	GARDEN GROVE	CA		09/25/2024		1,859		(51)			(51)		1,808	1,808			
100168638	KATY	TX		09/25/2024		1,021		(44)			(44)		977	977			
100168639	PORT ST. LUCIE	FL		09/25/2024		755		(21)			(21)		734	734			
100168640	MYRTLE BEACH	SC		09/25/2024		1,414		(37)			(37)		1,377	1,377			
100168641	PARLIER	CA		09/25/2024		1,033		(18)			(18)		1,015	1,015			
100168642	SELMA	CA		09/25/2024		811		(16)			(16)		795	795			
100168643	PARLIER	CA		09/25/2024		988		(17)			(17)		971	971			
100168644	PARLIER	CA		09/25/2024		642		(15)			(15)		627	627			
100168645	PARLIER	CA		09/25/2024		866		(18)			(18)		848	848			
100168646	SELMA	CA		09/25/2024		763		(16)			(16)		747	747			
100168649	SCOTTSDALE	AZ		09/25/2024		2,682		(104)			(104)		2,578	2,578			
100168650	MARIETTA	GA		09/25/2024		1,756		(33)			(33)		1,723	1,723			
100168651	STONE MOUNTAIN	GA		09/25/2024		603		(28)			(28)		575	575			
100168652	RANCHO SANTA MARGARITA	CA		09/25/2024		2,017		(28)			(28)		1,989	1,989			
100168653	PENSACOLA BEACH	FL		09/25/2024		4,535		(266)			(266)		4,269	4,269			
100168654	CHARLOTTE	NC		09/25/2024		951		(22)			(22)		929	929			
100168655	CHARLOTTE	NC		09/25/2024		2,468		(63)			(63)		2,405	2,405			
100168657	OAKLAND PARK	FL		09/25/2024		782		(52)			(52)		730	730			
100168660	SPARTA	NJ		09/25/2024		1,026		(43)			(43)		983	983			
100168661	JERSEY CITY	NJ		09/25/2024		4,147		(284)			(284)		3,863	3,863			
100168662	SAN FRANCISCO	CA		09/25/2024		2,295		(59)			(59)		2,236	2,236			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168663	GLENDALE	AZ		09/25/2024		953		(29)			(29)		924	924			
100168664	GLEN COVE	NY		09/25/2024		1,315		(63)			(63)		1,252	1,252			
100168665	WEST PALM BEACH	FL		09/25/2024		940		(36)			(36)		904	904			
100168666	LILBURN	GA		09/25/2024		30,948		(1,208)			(1,208)		29,740	29,740			
100168667	CLEARWATER	FL		09/25/2024		824		(24)			(24)		800	800			
100168668	MIAMI	FL		09/25/2024		2,064		(60)			(60)		2,004	2,004			
100168669	DALLAS	TX		09/25/2024		239		(20)			(20)		219	219			
100168671	HYANNIS	MA		09/25/2024		754		(11)			(11)		743	743			
100168672	LANCASTER	PA		09/25/2024		603		(2)			(2)		601	601			
100168673	RICHARDSON	TX		09/25/2024		1,079		4			4		1,083	1,083			
100168674	AVE MARIA	FL		09/25/2024		871		(34)			(34)		837	837			
100168675	BAY HARBOR ISLANDS	FL		09/25/2024		5,177		(172)			(172)		5,005	5,005			
100168677	WALDWICK	NJ		09/25/2024		1,242		(33)			(33)		1,209	1,209			
100168680	HUNTINGTON	NY		09/25/2024		9,132		(230)			(230)		8,902	8,902			
100168681	NORCO	CA		09/25/2024		118,278		(2,438)			(2,438)		115,840	115,840			
100168683	BOW	WA		09/25/2024		5,512		(107)			(107)		5,405	5,405			
100168685	LOS ANGELES	CA		09/25/2024		1,420		(49)			(49)		1,371	1,371			
100168687	DAVENPORT	FL		09/25/2024		789		(9)			(9)		780	780			
100168688	SAN BRUNO	CA		09/25/2024		3,354		(130)			(130)		3,224	3,224			
100168689	MARANA	AZ		09/25/2024		748		(18)			(18)		730	730			
100168692	LANCASTER	CA		09/25/2024		794		(34)			(34)		760	760			
100168694	LEADVILLE	CO		09/25/2024		806		(13)			(13)		793	793			
100168697	OXNARD	CA		09/25/2024		8,414		(313)			(313)		8,101	8,101			
100168698	METUCHEN	NJ		09/25/2024		894		(51)			(51)		843	843			
100168699	SAINT PETERSBURG	FL		09/25/2024		911		(16)			(16)		895	895			
100168700	PALM HARBOR	FL		09/25/2024		991		(32)			(32)		959	959			
100168701	WHITE LAKE	MI		09/25/2024		754		(20)			(20)		734	734			
100168702	POINCIANA	FL		09/25/2024		628							628	628			
100168703	SPRING HILL	FL		09/25/2024		395		(28)			(28)		367	367			
100168704	VANCOUVER	WA		09/25/2024		47,984		(1,558)			(1,558)		46,426	46,426			
100168705	RHINELANDER	WI		09/25/2024		805		(36)			(36)		769	769			
100168707	MORENO VALLEY	CA		09/25/2024		893		(52)			(52)		841	841			
100168708	SMITHTOWN	NY		09/25/2024		1,860		(57)			(57)		1,803	1,803			
100168709	SPRINGFIELD	MO		09/25/2024		1,057		(12)			(12)		1,045	1,045			
100168710	HARTWELL	GA		09/25/2024		1,083		(58)			(58)		1,025	1,025			
100168711	KATY	TX		09/25/2024		446		(10)			(10)		436	436			
100168712	MONTAGUE	NJ		09/25/2024		606		(26)			(26)		580	580			
100168714	RALEIGH	NC		09/25/2024		801		(13)			(13)		788	788			
100168715	PASCO	WA		09/25/2024		676		(34)			(34)		642	642			
100168716	CHELSEA	OK		09/25/2024		209		(16)			(16)		193	193			
100168717	RUTHERFORD	NJ		09/25/2024		1,222		(38)			(38)		1,184	1,184			
100168719	SALT LAKE CITY	UT		09/26/2024		2,476		(45)			(45)		2,431	2,431			
100168723	RALEIGH	NC		09/26/2024		1,914		(89)			(89)		1,825	1,825			
100168725	MANSFIELD	TX		09/26/2024		1,285		(70)			(70)		1,215	1,215			
100168727	FREMONT	CA		09/26/2024		3,790		(70)			(70)		3,720	3,720			
100168730	EUGENE	OR		09/26/2024		58,014		(2,125)			(2,125)		55,889	55,889			
100168731	KAPOLEI	HI		09/26/2024		2,343		(100)			(100)		2,243	2,243			
100168732	ATLANTA	GA		09/26/2024		1,192		(75)			(75)		1,117	1,117			
100168734	SAN JOSE	CA		09/26/2024		3,500		(107)			(107)		3,393	3,393			
100168735	RIVERVIEW	FL		09/26/2024		710		(43)			(43)		667	667			
100168736	FORT LAUDERDALE	FL		09/26/2024		432		(16)			(16)		416	416			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168738	MOORE	SC		09/26/2024		773		(12)			(12)		761	761			
100168739	SAVANNAH	GA		09/26/2024		1,025		(48)			(48)		977	977			
100168743	TONTO BASIN	AZ		09/26/2024		1,162		(52)			(52)		1,110	1,110			
100168745	STOCKTON	CA		09/26/2024		979		(36)			(36)		943	943			
100168746	LAS VEGAS	NV		09/26/2024		640		(46)			(46)		594	594			
100168747	FORT WORTH	TX		09/26/2024		647		(34)			(34)		613	613			
100168748	MERIDEN	CT		09/26/2024		758		(42)			(42)		716	716			
100168749	ROCHESTER	MN		09/26/2024		3,397		(95)			(95)		3,302	3,302			
100168750	HOLLISTER	CA		09/26/2024		1,672		(36)			(36)		1,636	1,636			
100168752	LANDRUM	SC		09/26/2024		1,321		(42)			(42)		1,279	1,279			
100168753	DUNDALK	MD		09/26/2024		748		(35)			(35)		713	713			
100168754	MILWAUKEE	WI		09/26/2024		227		(16)			(16)		211	211			
100168755	WHITTIER	CA		09/26/2024		1,585		(63)			(63)		1,522	1,522			
100168757	NORTH CHESTERFIELD	VA		09/26/2024		347		(13)			(13)		334	334			
100168759	MIRAMAR BEACH	FL		09/26/2024		2,111		(20)			(20)		2,091	2,091			
100168760	HAYWARD	CA		09/26/2024		2,423		(83)			(83)		2,340	2,340			
100168761	MIAMI BEACH	FL		09/26/2024		8,677		(273)			(273)		8,404	8,404			
100168763	KISSIMMEE	FL		09/26/2024		554		(23)			(23)		531	531			
100168764	MIAMI	FL		09/26/2024		825		(13)			(13)		812	812			
100168766	MIAMI	FL		09/26/2024		511		(7)			(7)		504	504			
100168767	HUNTINGTON BEACH	CA		09/26/2024		8,567		(21)			(21)		8,546	8,546			
100168768	VANCOUVER	WA		09/26/2024		2,322		(71)			(71)		2,251	2,251			
100168769	CLEARWATER	FL		09/26/2024		747		(50)			(50)		697	697			
100168771	PORTLAND	OR		09/26/2024		948		(15)			(15)		933	933			
100168772	RIDGEFIELD	WA		09/26/2024		1,053		(31)			(31)		1,022	1,022			
100168774	JUPITER	FL		09/26/2024		1,023		(52)			(52)		971	971			
100168775	MANCHESTER	NH		09/26/2024		770		(26)			(26)		744	744			
100168777	PEARLAND	TX		09/26/2024		488							488	488			
100168778	GRAND PRAIRIE	TX		09/26/2024		586		(41)			(41)		545	545			
100168780	IRVING	TX		09/26/2024		553		(21)			(21)		532	532			
100168781	EAGLE	CO		09/26/2024		823		(71)			(71)		752	752			
100168782	CUYAHOGA FALLS	OH		09/26/2024		348		(11)			(11)		337	337			
100168784	RANCHO PALOS VERDES	CA		09/26/2024		2,292		(46)			(46)		2,246	2,246			
100168785	ACWORTH	GA		09/26/2024		485		(13)			(13)		472	472			
100168787	MIAMI	FL		09/26/2024		496		(19)			(19)		477	477			
100168792	BLYTHEWOOD	SC		09/26/2024		338		(27)			(27)		311	311			
100168794	PERTH AMBOY	NJ		09/26/2024		683		(32)			(32)		651	651			
100168795	LAUDERDALE LAKES	FL		09/26/2024		276		(32)			(32)		244	244			
100168796	MIAMI	FL		09/26/2024		1,288		(82)			(82)		1,206	1,206			
100168798	JACKSONVILLE	FL		09/26/2024		293		(18)			(18)		275	275			
100168799	FORNEY	TX		09/26/2024		349		(19)			(19)		330	330			
100168800	VAN NUYS	CA		09/26/2024		1,439		(77)			(77)		1,362	1,362			
100168801	MIAMI	FL		09/26/2024		1,064		(50)			(50)		1,014	1,014			
100168808	ISELIN	NJ		09/26/2024		895		(43)			(43)		852	852			
100168809	FREDERICK	MD		09/26/2024		2,218		(65)			(65)		2,153	2,153			
100168812	NEW BRAUNFELS	TX		09/26/2024		878		(46)			(46)		832	832			
100168815	MINNEOLA	FL		09/26/2024		802		(33)			(33)		769	769			
100168816	KISSIMMEE	FL		09/26/2024		607		(18)			(18)		589	589			
100168818	PALM COAST	FL		09/26/2024		1,217		(16)			(16)		1,201	1,201			
100168820	BOSTON	MA		09/26/2024		1,610		(49)			(49)		1,561	1,561			
100168821	ZEPHYRHILLS	FL		09/26/2024		708		(26)			(26)		682	682			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168823	UNITED KINGDOM	GBR		09/26/2024		473						6	479	508	28		28
100168828	UNITED KINGDOM	GBR		09/26/2024		7,046						82	7,128	7,240	113		113
100168840	UNITED KINGDOM	GBR		09/26/2024		528						6	534	543	9		9
100168856	UNITED KINGDOM	GBR		09/26/2024		658						8	666	706	40		40
100168875	UNITED KINGDOM	GBR		09/26/2024		533						6	539	563	24		24
100168896	UNITED KINGDOM	GBR		09/26/2024		383						5	388	400	12		12
100168898	UNITED KINGDOM	GBR		09/26/2024		239						3	242	247	5		5
100168908	UNITED KINGDOM	GBR		09/26/2024		696						8	704	725	22		22
100168913	UNITED KINGDOM	GBR		09/26/2024		337						4	341	347	7		7
100168916	UNITED KINGDOM	GBR		09/26/2024		335						4	339	353	14		14
100168934	AMSTERDAM	NLD		09/26/2024		306						(7)	299	308	10		10
100168942	LELYSTAD	NLD		09/26/2024		467						(10)	457	468	11		11
100168944	SCHIEDAM	NLD		09/26/2024		631						(14)	617	640	22		22
100168952	ROTTERDAM	NLD		09/26/2024		553,389						(12,561)	540,828	566,118	25,290		25,290
100169026	CHICAGO	IL		09/27/2024		585		(19)			(19)		566	566			
100169027	MIAMI	FL		09/27/2024		1,252		(32)			(32)		1,220	1,220			
100169028	SANFORD	FL		09/27/2024		1,072		(16)			(16)		1,056	1,056			
100169030	TAYLOR	TX		09/27/2024		708		4			4		712	712			
100169031	HOLIDAY	FL		09/27/2024		232		(21)			(21)		211	211			
100169032	PORT SAINT LUCIE	FL		09/27/2024		1,169		(25)			(25)		1,144	1,144			
100169033	CHARLOTTE	NC		09/27/2024		688		(16)			(16)		672	672			
100169034	SAN DIEGO	CA		09/27/2024		747		(26)			(26)		721	721			
100169035	CHARLOTTE	NC		09/27/2024		181,270		(6,391)			(6,391)		174,879	174,879			
100169036	TUCSON	AZ		09/27/2024		1,874		(43)			(43)		1,831	1,831			
100169037	REHOBOTH	MA		09/27/2024		1,028		(32)			(32)		996	996			
100169039	LEWISVILLE	TX		09/27/2024		1,113		(33)			(33)		1,080	1,080			
100169040	CARMEL	IN		09/27/2024		636		(17)			(17)		619	619			
100169043	DURHAM	NC		09/27/2024		695		(10)			(10)		685	685			
100169044	HAMILTON	NJ		09/27/2024		2,767		(62)			(62)		2,705	2,705			
100169045	CELINA	OH		09/27/2024		12,522		(431)			(431)		12,091	12,091			
100169046	WINTER HAVEN	FL		09/27/2024		783		(11)			(11)		772	772			
100169048	GLENWOOD	UT		09/27/2024		655		(14)			(14)		641	641			
100169049	HOUSTON	TX		09/27/2024		646		(24)			(24)		622	622			
100169050	CASTLE PINES	CO		09/27/2024		1,004		(16)			(16)		988	988			
100169051	GRAHAM	NC		09/27/2024		626		(23)			(23)		603	603			
100169052	DEL VALLE	TX		09/27/2024		7,512		(319)			(319)		7,193	7,193			
100169055	NASHVILLE	TN		09/27/2024		876		(17)			(17)		859	859			
100169056	PHOENIX	AZ		09/27/2024		768		(21)			(21)		747	747			
100169057	BRADENTON	FL		09/27/2024		959		(19)			(19)		940	940			
100169059	DALLAS	TX		09/27/2024		917		(15)			(15)		902	902			
100169060	CHANDLER	AZ		09/27/2024		719		(16)			(16)		703	703			
100169061	COROLLA	NC		09/27/2024		1,688		(49)			(49)		1,639	1,639			
100169062	MIAMI LAKES	FL		09/27/2024		2,044		(31)			(31)		2,013	2,013			
100169064	ESTERO	FL		09/27/2024		1,385		(29)			(29)		1,356	1,356			
100169065	CAPE CORAL	FL		09/27/2024		871		(18)			(18)		853	853			
100169066	WETHERSFIELD	CT		09/27/2024		751		(21)			(21)		730	730			
100169067	JEFFERSONVILLE	IN		09/27/2024		609		(15)			(15)		594	594			
100169068	MESQUITE	TX		09/27/2024		813		(14)			(14)		799	799			
100169071	SAN DIEGO	CA		09/27/2024		1,476		(27)			(27)		1,449	1,449			
100169072	SAINT CLOUD	FL		09/27/2024		1,113		(21)			(21)		1,092	1,092			
100169073	EL MIRAGE	AZ		09/27/2024		621		(17)			(17)		604	604			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169074	CHICAGO	IL		09/27/2024		704		(13)			(13)		691	691			
100169075	COLUMBIA FALLS	MT		09/27/2024		1,516		(19)			(19)		1,497	1,497			
100169076	PALM COAST	FL		09/27/2024		13,706		(134)			(134)		13,572	13,572			
100169077	TOMBALL	TX		09/27/2024		746		(26)			(26)		720	720			
100169078	JACKSON	NJ		09/27/2024		1,514		(30)			(30)		1,484	1,484			
100169079	ORLANDO	FL		09/27/2024		938		(21)			(21)		917	917			
100169080	EAST BRUNSWICK	NJ		09/27/2024		773		(20)			(20)		753	753			
100169081	CAMDEN WYOMING	DE		09/27/2024		5,502		(128)			(128)		5,374	5,374			
100169082	HOLLY SPRINGS	NC		09/27/2024		711		(21)			(21)		690	690			
100169083	FORT LEE	NJ		09/27/2024		7,619		(132)			(132)		7,487	7,487			
100169084	HOUSTON	TX		09/27/2024		1,652		(7)			(7)		1,645	1,645			
100169086	CAPE CORAL	FL		09/27/2024		1,261		(14)			(14)		1,247	1,247			
100169089	NOKOMIS	FL		09/27/2024		764		(16)			(16)		748	748			
100169090	LEAVENWORTH	KS		09/27/2024		726		(12)			(12)		714	714			
100169091	BRADENTON	FL		09/27/2024		795		(23)			(23)		772	772			
100169095	CEDAR CITY	UT		09/27/2024		758		(6)			(6)		752	752			
100169097	AUSTIN	TX		09/27/2024		814		(16)			(16)		798	798			
100169098	CEDAR CITY	UT		09/27/2024		758		(6)			(6)		752	752			
100169101	ORLANDO	FL		09/27/2024		730		(24)			(24)		706	706			
100169102	LINCOLN	NE		09/27/2024		644		(22)			(22)		622	622			
100169103	ANTELOPE	CA		09/27/2024		1,751		(5)			(5)		1,746	1,746			
100169105	APPLE VALLEY	CA		09/27/2024		786		(25)			(25)		761	761			
100169106	OCEAN CITY	MD		09/27/2024		1,070		(19)			(19)		1,051	1,051			
100169107	PHOENIX	AZ		09/27/2024		980		(26)			(26)		954	954			
100169108	JUNEAU	AK		09/27/2024		1,072		(32)			(32)		1,040	1,040			
100169109	DAVENPORT	FL		09/27/2024		834		(30)			(30)		804	804			
100169110	BAKERSFIELD	CA		09/27/2024		718		(7)			(7)		711	711			
100169111	LOGANVILLE	GA		09/27/2024		655		(27)			(27)		628	628			
100169112	JOSHUA TREE AREA	CA		09/27/2024		829		(19)			(19)		810	810			
100169114	SAVANNAH	GA		09/27/2024		668		(21)			(21)		647	647			
100169115	LAVON	TX		09/27/2024		679		(7)			(7)		672	672			
100169117	BELMONT	NC		09/27/2024		637		(20)			(20)		617	617			
100169118	NEW ORLEANS	LA		09/27/2024		921		(25)			(25)		896	896			
100169119	WAXAHACHIE	TX		09/27/2024		659		(20)			(20)		639	639			
100169121	DAVENPORT	FL		09/27/2024		893		(14)			(14)		879	879			
100169122	VALENCIA	CA		09/27/2024		5,322		(156)			(156)		5,166	5,166			
100169124	LAWNDALE	CA		09/27/2024		1,622		(40)			(40)		1,582	1,582			
100169125	CALERA	AL		09/27/2024		751		15			15		766	766			
100169127	FAYETTEVILLE	AR		09/27/2024		1,650		(26)			(26)		1,624	1,624			
100169128	CALERA	AL		09/27/2024		751		15			15		766	766			
100169129	CALERA	AL		09/27/2024		751		15			15		766	766			
100169130	CALERA	AL		09/27/2024		751		15			15		766	766			
100169131	CLERMONT	FL		09/27/2024		989		(23)			(23)		966	966			
100169133	CITRUS HEIGHTS	CA		09/27/2024		645		(15)			(15)		630	630			
100169134	INGLESIDE	TX		09/27/2024		432		(9)			(9)		423	423			
100169135	ANKENY	IA		09/27/2024		606		(15)			(15)		591	591			
100169136	MESA	AZ		09/27/2024		1,381		(22)			(22)		1,359	1,359			
100169137	TYLER	TX		09/27/2024		617		(14)			(14)		603	603			
100169138	NAMPA	ID		09/27/2024		2,401		(48)			(48)		2,353	2,353			
100169139	MELBOURNE	FL		09/27/2024		1,136		(19)			(19)		1,117	1,117			
100169140	OCALA	FL		09/27/2024		672		(4)			(4)		668	668			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169141	BULLHEAD CITY	AZ		09/27/2024		1,970		(49)			(49)		1,921	1,921			
100169142	SUWANEE	GA		09/27/2024		3,237		(74)			(74)		3,163	3,163			
100169143	NEW ORLEANS	LA		09/27/2024		757		(19)			(19)		738	738			
100169144	ALBUQUERQUE	NM		09/27/2024		652		(18)			(18)		634	634			
100169145	SAN ANTONIO	TX		09/27/2024		593		(15)			(15)		578	578			
100169146	LAS VEGAS	NV		09/27/2024		1,068		(12)			(12)		1,056	1,056			
100169147	LONGWOOD	FL		09/27/2024		1,781		(23)			(23)		1,758	1,758			
100169150	INDIALANTIC	FL		09/27/2024		1,127		(23)			(23)		1,104	1,104			
100169151	CHARLOTTE	NC		09/27/2024		633		(25)			(25)		608	608			
100169152	FAYETTEVILLE	AR		09/27/2024		622		(21)			(21)		601	601			
100169153	RICHMOND	TX		09/27/2024		921		(19)			(19)		902	902			
100169155	LAKELAND	TN		09/27/2024		622		(17)			(17)		605	605			
100169156	REDINGTON SHORES	FL		09/27/2024		2,056		(43)			(43)		2,013	2,013			
100169157	CENTERTON	AR		09/27/2024		884		(11)			(11)		873	873			
100169158	FORT WORTH	TX		09/27/2024		802		(16)			(16)		786	786			
100169159	BUDA	TX		09/27/2024		684		(11)			(11)		673	673			
100169160	OVERLAND PARK	KS		09/27/2024		989		(14)			(14)		975	975			
100169162	MCKINNEY	TX		09/27/2024		998		(27)			(27)		971	971			
100169163	PORTSMOUTH	VA		09/27/2024		605		(15)			(15)		590	590			
100169164	LONGWOOD	FL		09/27/2024		859		(17)			(17)		842	842			
100169165	ROWLETT	TX		09/27/2024		814		(10)			(10)		804	804			
100169166	CLEVELAND	TX		09/27/2024		687		(2)			(2)		685	685			
100169167	STAR	ID		09/27/2024		910		(15)			(15)		895	895			
100169169	WATAUGA	TX		09/27/2024		737		(9)			(9)		728	728			
100169170	APACHE JUNCTION	AZ		09/27/2024		1,272		27			27		1,299	1,299			
100169173	CYPRESS	TX		09/27/2024		802		(24)			(24)		778	778			
100169175	JACKSON	NJ		09/27/2024		1,089		(13)			(13)		1,076	1,076			
100169177	RIVERVIEW	FL		09/27/2024		1,035		11			11		1,046	1,046			
100169178	SEATTLE	WA		09/27/2024		36,556		(145)			(145)		36,411	36,411			
100169179	PRINCETON	TX		09/27/2024		783		10			10		793	793			
100169180	GARNER	NC		09/27/2024		733		(9)			(9)		724	724			
100169182	EDMOND	OK		09/27/2024		571		(16)			(16)		555	555			
100169184	CAPE CORAL	FL		09/27/2024		968		(17)			(17)		951	951			
100169185	WEST CHESTER	PA		09/27/2024		2,163		(32)			(32)		2,131	2,131			
100169186	ARLINGTON	TN		09/27/2024		619		(19)			(19)		600	600			
100169189	IRVINGTON	NJ		09/27/2024		1,497		(42)			(42)		1,455	1,455			
100169191	SCARSDALE	NY		09/27/2024		1,576		(62)			(62)		1,514	1,514			
100169192	BROOKLYN	NY		09/27/2024		1,968		(61)			(61)		1,907	1,907			
100169194	BROOKLYN	NY		09/27/2024		3,267		(36)			(36)		3,231	3,231			
100169195	PHILADELPHIA	PA		09/27/2024		639		(31)			(31)		608	608			
100169196	FAWNSKIN	CA		09/27/2024		589		(12)			(12)		577	577			
100169197	ROELAND PARK	KS		09/27/2024		867		(40)			(40)		827	827			
100169198	PHILADELPHIA	PA		09/27/2024		768		(36)			(36)		732	732			
100169199	TAMPA	FL		09/27/2024		825		(25)			(25)		800	800			
100169200	WESTBURY	NY		09/27/2024		1,720		(11)			(11)		1,709	1,709			
100169201	PHILADELPHIA	PA		09/27/2024		315		(15)			(15)		300	300			
100169202	TAYLOR	PA		09/27/2024		489		(18)			(18)		471	471			
100169203	PITTSTON	PA		09/27/2024		474		(10)			(10)		464	464			
100169204	SCRANTON	PA		09/27/2024		208		(11)			(11)		197	197			
100169207	DUPONT	PA		09/27/2024		609		(32)			(32)		577	577			
100169208	IRVING	TX		09/27/2024		514		(15)			(15)		499	499			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169209	CHICAGO	IL		09/27/2024		177		(10)			(10)		167	167			
100169210	GENOA CITY	WI		09/27/2024		640		(25)			(25)		615	615			
100169211	TRENTON	NJ		09/27/2024		614		1			1		615	615			
100169212	PHILADELPHIA	PA		09/27/2024		413		(11)			(11)		402	402			
100169213	INDIANAPOLIS	IN		09/27/2024		598		(26)			(26)		572	572			
100169214	MASTIC BEACH	NY		09/27/2024		1,101		(25)			(25)		1,076	1,076			
100169215	PITTSBURGH	PA		09/27/2024		392		(18)			(18)		374	374			
100169216	BROOKLYN	NY		09/27/2024		1,862		11			11		1,873	1,873			
100169217	PHILADELPHIA	PA		09/27/2024		770		(17)			(17)		753	753			
100169218	CHESTER	PA		09/27/2024		184		(9)			(9)		175	175			
100169220	PHILADELPHIA	PA		09/27/2024		282		(13)			(13)		269	269			
100169221	DETROIT	MI		09/27/2024		329		(13)			(13)		316	316			
100169224	IRVINGTON	NJ		09/27/2024		1,316		(19)			(19)		1,297	1,297			
100169226	MACON	GA		09/27/2024		279		(13)			(13)		266	266			
100169227	CRYSTAL RIVER	FL		09/27/2024		570		(27)			(27)		543	543			
100169228	CHICAGO HEIGHTS	IL		09/27/2024		290		(13)			(13)		277	277			
100169229	SPICEWOOD	TX		09/27/2024		593		(45)			(45)		548	548			
100169230	CHERRY HILL	NJ		09/27/2024		858		(26)			(26)		832	832			
100169231	BIRMINGHAM	AL		09/27/2024		446		(21)			(21)		425	425			
100169232	MIDFIELD	AL		09/27/2024		235		(11)			(11)		224	224			
100169235	PHILADELPHIA	PA		09/27/2024		558		(25)			(25)		533	533			
100169236	SELDEN	NY		09/27/2024		1,331		(30)			(30)		1,301	1,301			
100169237	CHICAGO	IL		09/27/2024		402		(19)			(19)		383	383			
100169238	KINGSTON	PA		09/27/2024		680		(32)			(32)		648	648			
100169239	SCRANTON	PA		09/27/2024		269		(12)			(12)		257	257			
100169240	OAK PARK	MI		09/27/2024		279		(12)			(12)		267	267			
100169241	INDIANAPOLIS	IN		09/27/2024		351		(16)			(16)		335	335			
100169242	WILMINGTON	DE		09/27/2024		1,161		(25)			(25)		1,136	1,136			
100169243	SPICEWOOD	TX		09/27/2024		435		(20)			(20)		415	415			
100169244	HAZEL PARK	MI		09/27/2024		259		(12)			(12)		247	247			
100169245	MILLVILLE	NJ		09/27/2024		383		(18)			(18)		365	365			
100169246	HAZEL CREST	IL		09/27/2024		189		(9)			(9)		180	180			
100169247	KANSAS CITY	MO		09/27/2024		326		(14)			(14)		312	312			
100169248	CHICAGO	IL		09/27/2024		223		(10)			(10)		213	213			
100169249	CHICAGO	IL		09/27/2024		209		(10)			(10)		199	199			
100169250	GARY	IN		09/27/2024		245		(11)			(11)		234	234			
100169252	IRVINGTON	NJ		09/27/2024		1,288		(45)			(45)		1,243	1,243			
100169254	KANSAS CITY	MO		09/27/2024		291		(2)			(2)		289	289			
100169255	WACO	TX		09/27/2024		481		(8)			(8)		473	473			
100169256	BROOKLYN	NY		09/27/2024		2,226		8			8		2,234	2,234			
100169257	PHILADELPHIA	PA		09/27/2024		59		(3)			(3)		56	56			
100169258	CONCORD	NC		09/27/2024		500		(23)			(23)		477	477			
100169259	WILKES-BARRE	PA		09/27/2024		240		(11)			(11)		229	229			
100169260	PHILADELPHIA	PA		09/27/2024		482		(14)			(14)		468	468			
100169261	FRANKLINTON	NC		09/27/2024		275		(13)			(13)		262	262			
100169262	PITTSBURGH	PA		09/27/2024		346		(16)			(16)		330	330			
100169263	GLASSPORT	PA		09/27/2024		478		(22)			(22)		456	456			
100169264	KANSAS CITY	MO		09/27/2024		436		(18)			(18)		418	418			
100169267	WEST PALM BEACH	FL		09/27/2024		553		(26)			(26)		527	527			
100169268	WEST PALM BEACH	FL		09/27/2024		473		(22)			(22)		451	451			
100169269	MIAMI	FL		09/27/2024		493		(19)			(19)		474	474			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169270	STOUGHTON	MA		09/27/2024		2,657		(61)			(61)		2,596	2,596			
100169273	RIVERSIDE	CA		09/27/2024		1,162		(47)			(47)		1,115	1,115			
100169275	BALDWIN	NY		09/27/2024		937		(43)			(43)		894	894			
100169276	NEW CITY	NY		09/27/2024		1,032		(45)			(45)		987	987			
100169277	JAMAICA	NY		09/27/2024		1,442		(40)			(40)		1,402	1,402			
100169281	LONG BRANCH	NJ		09/27/2024		2,109		(106)			(106)		2,003	2,003			
100169283	MONTGOMERY	TX		09/27/2024		37,140		(1,209)			(1,209)		35,931	35,931			
100169284	DELAVAN	WI		09/27/2024		1,360		(41)			(41)		1,319	1,319			
100169285	ALPHARETTA	GA		09/27/2024		1,616		(81)			(81)		1,535	1,535			
100169286	BALTIMORE	MD		09/27/2024		521		(25)			(25)		496	496			
100169290	PATERSON	NJ		09/27/2024		690		(36)			(36)		654	654			
100169292	SAN FRANCISCO	CA		09/27/2024		781		(20)			(20)		761	761			
100169294	NORCO	CA		09/27/2024		1,732		(44)			(44)		1,688	1,688			
100169295	HIALEAH	FL		09/27/2024		969		(19)			(19)		950	950			
100169296	LITHONIA	GA		09/27/2024		682		(59)			(59)		623	623			
100169298	KENDALL PARK	NJ		09/27/2024		9,474		(568)			(568)		8,906	8,906			
100169299	HUDSON	FL		09/27/2024		16		(1)			(1)		15	15			
100169300	BROOKLYN	NY		09/27/2024		3,408		(85)			(85)		3,323	3,323			
100169303	STATEN ISLAND	NY		09/27/2024		1,671		(128)			(128)		1,543	1,543			
100169305	HOLLIS	NY		09/27/2024		1,412		(48)			(48)		1,364	1,364			
100169306	MESQUITE	TX		09/27/2024		626		(22)			(22)		604	604			
100169307	ESTERO	FL		09/27/2024		17,873		(792)			(792)		17,081	17,081			
100169309	SALISBURY	NC		09/27/2024		372		(2)			(2)		370	370			
100169310	MESQUITE	TX		09/27/2024		885		(33)			(33)		852	852			
100169311	MESQUITE	TX		09/27/2024		576		(21)			(21)		555	555			
100169313	BRONX	NY		09/27/2024		1,371		(32)			(32)		1,339	1,339			
100169314	MANHASSET	NY		09/27/2024		1,486		(51)			(51)		1,435	1,435			
100169317	JACKSON	NJ		09/27/2024		818		(38)			(38)		780	780			
100169319	NEW ALBANY	OH		09/27/2024		857		(23)			(23)		834	834			
100169320	MARCUS HOOK	PA		09/27/2024		262		(14)			(14)		248	248			
100169321	ATLANTA	GA		09/27/2024		2,780		(131)			(131)		2,649	2,649			
100169322	BROOKLYN	NY		09/27/2024		5,342		(254)			(254)		5,088	5,088			
100169323	UPPER CHICHESTER	PA		09/27/2024		335		(19)			(19)		316	316			
100169325	LOS ALAMITOS	CA		09/27/2024		5							5	5			
100169326	NEW SMYRNA BEACH	FL		09/27/2024		725		(44)			(44)		681	681			
100169327	FLUSHING	NY		09/27/2024		4,403		(80)			(80)		4,323	4,323			
100169328	PANORAMA CITY	CA		09/27/2024		929		(38)			(38)		891	891			
100169329	KISSIMMEE	FL		09/27/2024		586		(27)			(27)		559	559			
100169330	CAPE CORAL	FL		09/27/2024		1,368		(43)			(43)		1,325	1,325			
100169331	MARCUS HOOK	PA		09/27/2024		279		(16)			(16)		263	263			
100169332	OGDEN	UT		09/27/2024		586		(8)			(8)		578	578			
100169333	LEHIGH ACRES	FL		09/27/2024		253		(11)			(11)		242	242			
100169334	TRACY	CA		09/27/2024		2,185		(42)			(42)		2,143	2,143			
100169335	SCRANTON	PA		09/27/2024		479		(14)			(14)		465	465			
100169336	WESTWOOD	MA		09/27/2024		2,484		(59)			(59)		2,425	2,425			
100169337	MIAMI	FL		09/27/2024		365		(18)			(18)		347	347			
100169338	WORCESTER	MA		09/27/2024		1,318		(20)			(20)		1,298	1,298			
100169340	KINGSTON	TN		09/27/2024		1,552		(37)			(37)		1,515	1,515			
100169341	MESQUITE	TX		09/27/2024		1,938		(119)			(119)		1,819	1,819			
100169345	COMPTON	CA		09/27/2024		1,382		(47)			(47)		1,335	1,335			
100169347	DOUGLASVILLE	GA		09/27/2024		348		(21)			(21)		327	327			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169349	HAMILTON	NJ		09/27/2024		811		(4)			(4)		807	807			
100169350	LONG BRANCH	NJ		09/27/2024		1,871		(54)			(54)		1,817	1,817			
100169352	LOS FRESNOS	TX		09/27/2024		668		(38)			(38)		630	630			
100169353	WILMINGTON	DE		09/27/2024		987		(45)			(45)		942	942			
100169354	SUNNY ISLES BEACH	FL		09/27/2024		2,168		(94)			(94)		2,074	2,074			
100169355	NORTH TONAWANDA	NY		09/27/2024		538		(26)			(26)		512	512			
100169357	ORLANDO	FL		09/27/2024		3,776		(89)			(89)		3,687	3,687			
100169358	MCDONOUGH	GA		09/27/2024		3,575		(126)			(126)		3,449	3,449			
100169359	MIAMI	FL		09/27/2024		1,455		(136)			(136)		1,319	1,319			
100169360	AURORA	IL		09/27/2024		440		(9)			(9)		431	431			
100169361	CAPE CORAL	FL		09/27/2024		656		(33)			(33)		623	623			
100169362	MIMS	FL		09/27/2024		452		(13)			(13)		439	439			
100169364	SAVANNAH	GA		09/27/2024		801		(32)			(32)		769	769			
100169365	KINGSLAND	GA		09/27/2024		271		(28)			(28)		243	243			
100169367	MIAMI	FL		09/27/2024		1,343		(72)			(72)		1,271	1,271			
100169369	LAS VEGAS	NV		09/27/2024		1,532		(44)			(44)		1,488	1,488			
100169370	MIAMI	FL		09/27/2024		2,038		(84)			(84)		1,954	1,954			
100169374	JACKSONVILLE	FL		09/27/2024		300		(22)			(22)		278	278			
100169375	BIG BEAR LAKE	CA		09/27/2024		1,678		(30)			(30)		1,648	1,648			
100169376	MADEIRA BEACH	FL		09/27/2024		1,116		(39)			(39)		1,077	1,077			
100169377	KENT	WA		09/27/2024		865		(37)			(37)		828	828			
100169379	SAN DIEGO	CA		09/27/2024		1,398		(50)			(50)		1,348	1,348			
100169380	FORT MYERS	FL		09/27/2024		1,202		(56)			(56)		1,146	1,146			
100169381	LEBANON	IN		09/27/2024		306		(8)			(8)		298	298			
100169382	COSTA MESA	CA		09/27/2024		430		(4)			(4)		426	426			
100169383	OXNARD	CA		09/27/2024		907		(24)			(24)		883	883			
100169385	LACEY	WA		09/27/2024		907		(38)			(38)		869	869			
100169388	LIGHTHOUSE POINT	FL		09/27/2024		148		(13)			(13)		135	135			
100169390	VENTURA	CA		09/27/2024		2,554		(58)			(58)		2,496	2,496			
100169393	CORINTH	TX		09/27/2024		1,876		(90)			(90)		1,786	1,786			
100169397	ONTARIO	CA		09/30/2024		7,215		(43)			(43)		7,172	7,172			
100169399	SANTA MARIA	CA		09/30/2024		606		(19)			(19)		587	587			
100169400	HAILEY	ID		09/30/2024		946		(17)			(17)		929	929			
100169401	SANTA ROSA	CA		09/30/2024		1,329		(18)			(18)		1,311	1,311			
100169402	SANTA ROSA	CA		09/30/2024		1,490		(22)			(22)		1,468	1,468			
100169404	HOUSTON	TX		09/30/2024		2,730		(106)			(106)		2,624	2,624			
100169405	HINSDALE	NH		09/30/2024		1,110		(41)			(41)		1,069	1,069			
100169406	NORTH BEND	WA		09/30/2024		878		(18)			(18)		860	860			
100169407	CAPE CORAL	FL		09/30/2024		911		(26)			(26)		885	885			
100169410	WATERFORD	CT		09/30/2024		824		(21)			(21)		803	803			
100169411	FRUITLAND	ID		09/30/2024		830		(11)			(11)		819	819			
100169412	WHITE PLAINS	NY		09/30/2024		3,551		(120)			(120)		3,431	3,431			
100169414	GREENVILLE	NC		09/30/2024		956		(22)			(22)		934	934			
100169415	SNOHOMISH	WA		09/30/2024		2,696		(39)			(39)		2,657	2,657			
100169416	PITTSBURGH	PA		09/30/2024		8,879		(177)			(177)		8,702	8,702			
100169417	PATERSON	NJ		09/30/2024		1,358		(36)			(36)		1,322	1,322			
100169419	PORT ORANGE	FL		09/30/2024		3,853		(97)			(97)		3,756	3,756			
100169421	MIAMI	FL		09/30/2024		719		(11)			(11)		708	708			
100169422	LARAMIE	WY		09/30/2024		845		3			3		848	848			
100169423	INDIANAPOLIS	IN		09/30/2024		455		(15)			(15)		440	440			
100169425	LITTLE ELM	TX		09/30/2024		730		(22)			(22)		708	708			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169427	NASHVILLE	TN		09/30/2024		753		(18)			(18)		735	735			
100169428	NAPLES	FL		09/30/2024		2,107		(45)			(45)		2,062	2,062			
100169429	WATERBURY	CT		09/30/2024		721		(24)			(24)		697	697			
100169430	CHARLOTTE	NC		09/30/2024		619		(20)			(20)		599	599			
100169433	FORT LUPTON	CO		09/30/2024		659		(9)			(9)		650	650			
100169434	FORT LUPTON	CO		09/30/2024		657		(9)			(9)		648	648			
100169435	KAILUA KONA	HI		09/30/2024		1,532		(36)			(36)		1,496	1,496			
100169436	CHESAPEAKE	VA		09/30/2024		547		(15)			(15)		532	532			
100169437	NEW ALBANY	OH		09/30/2024		1,374		(16)			(16)		1,358	1,358			
100169439	WINDSOR	CO		09/30/2024		675		(9)			(9)		666	666			
100169440	CHICAGO	IL		09/30/2024		697		(10)			(10)		687	687			
100169441	GARDEN VALLEY	ID		09/30/2024		27,540		(347)			(347)		27,193	27,193			
100169442	GLENDALE	AZ		09/30/2024		1,343		(16)			(16)		1,327	1,327			
100169443	HELMETTA	NJ		09/30/2024		1,487		(50)			(50)		1,437	1,437			
100169446	BAKER CITY	OR		09/30/2024		1,002		(30)			(30)		972	972			
100169447	HIXSON	TN		09/30/2024		432		(15)			(15)		417	417			
100169449	DEL REY OAKS	CA		09/30/2024		2,003		(27)			(27)		1,976	1,976			
100169451	LAKE ELSINORE	CA		09/30/2024		1,125		(27)			(27)		1,098	1,098			
100169453	LUBBOCK	TX		09/30/2024		2,393		(36)			(36)		2,357	2,357			
100169454	FRESNO	CA		09/30/2024		1,292		(24)			(24)		1,268	1,268			
100169455	CAPE CORAL	FL		09/30/2024		582		(27)			(27)		555	555			
100169456	EL CAJON	CA		09/30/2024		1,685		(26)			(26)		1,659	1,659			
100169457	HUMBLE	TX		09/30/2024		361		(15)			(15)		346	346			
100169460	LYNDHURST	NJ		09/30/2024		607		(21)			(21)		586	586			
100169462	CORONA	CA		09/30/2024		1,634		(32)			(32)		1,602	1,602			
100169463	NEWARK	DE		09/30/2024		2,810		(79)			(79)		2,731	2,731			
100169464	PHOENIX	AZ		09/30/2024		492		(16)			(16)		476	476			
100169466	PHOENIX	AZ		09/30/2024		636		(16)			(16)		620	620			
100169467	GLASSBORO	NJ		09/30/2024		330		(15)			(15)		315	315			
100169468	LANCASTER	CA		09/30/2024		816		(27)			(27)		789	789			
100169470	PLYMOUTH	MN		09/30/2024		720		(13)			(13)		707	707			
100169471	FRANKLIN	MA		09/30/2024		547		(13)			(13)		534	534			
100169473	BERWYN	IL		09/30/2024		2,895		(76)			(76)		2,819	2,819			
100169474	ALBUQUERQUE	NM		09/30/2024		432		(16)			(16)		416	416			
100169475	GRAYSLAKE	IL		09/30/2024		486		(14)			(14)		472	472			
100169476	YUCAIPA	CA		09/30/2024		471							471	471			
100169477	KATY	TX		09/30/2024		1,287		(28)			(28)		1,259	1,259			
100169478	LODI	NJ		09/30/2024		1,259		(34)			(34)		1,225	1,225			
100169479	MORRO BAY	CA		09/30/2024		32,811		(871)			(871)		31,940	31,940			
100169480	WEST SACRAMENTO	CA		09/30/2024		710		(22)			(22)		688	688			
100169481	CARY	NC		09/30/2024		561		(18)			(18)		543	543			
100169482	SUN CITY CENTER	FL		09/30/2024		657		(11)			(11)		646	646			
100169484	RANCHO MISSION VIEJO	CA		09/30/2024		1,821		(27)			(27)		1,794	1,794			
100169485	ARLINGTON	TX		09/30/2024		277		1			1		278	278			
100169486	WEEHAWKEN	NJ		09/30/2024		1,640		12			12		1,652	1,652			
100169487	PORT ORCHARD	WA		09/30/2024		1,100		(14)			(14)		1,086	1,086			
100169488	KOLOA	HI		09/30/2024		1,512		(19)			(19)		1,493	1,493			
100169490	RANCHO CORDOVA	CA		09/30/2024		1,433		(17)			(17)		1,416	1,416			
100169491	HOLDEN BEACH	NC		09/30/2024		1,368		(33)			(33)		1,335	1,335			
100169493	OCALA	FL		09/30/2024		342		(22)			(22)		320	320			
100169496	VISALIA	CA		09/30/2024		1,139		3			3		1,142	1,142			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169498	WESTWOOD	NJ		09/30/2024		1,201		(32)			(32)		1,169	1,169			
100169499	KENNEBUNKPORT	ME		09/30/2024		1,582		(9)			(9)		1,573	1,573			
100169501	MOUNT SINAI	NY		09/30/2024		1,067		(36)			(36)		1,031	1,031			
100169502	SAN TAN VALLEY	AZ		09/30/2024		1,043		(22)			(22)		1,021	1,021			
100169504	NAPLES	FL		09/30/2024		3,653		(112)			(112)		3,541	3,541			
100169505	MERCED	CA		09/30/2024		1,696		81			81		1,777	1,777			
100169506	AURORA	IL		09/30/2024		469		(21)			(21)		448	448			
100169507	VENICE	FL		09/30/2024		561		(21)			(21)		540	540			
100169508	STRATFORD	CT		09/30/2024		678		(20)			(20)		658	658			
100169510	ELK GROVE	CA		09/30/2024		1,001		(19)			(19)		982	982			
100169512	TIGARD	OR		09/30/2024		3,480		(51)			(51)		3,429	3,429			
100169513	NAPERVILLE	IL		09/30/2024		694		(14)			(14)		680	680			
100169514	INDIO	CA		09/30/2024		1,517		(29)			(29)		1,488	1,488			
100169515	CANYON COUNTRY	CA		09/30/2024		600		(11)			(11)		589	589			
100169516	SACRAMENTO	CA		09/30/2024		19,423		(437)			(437)		18,986	18,986			
100169518	HELLERTOWN	PA		09/30/2024		573		(20)			(20)		553	553			
100169519	BRIGHTON	MA		09/30/2024		1,017		(18)			(18)		999	999			
100169520	CASTRO VALLEY	CA		09/30/2024		2,618		(48)			(48)		2,570	2,570			
100169521	HOBOKEN	NJ		09/30/2024		1,616		6			6		1,622	1,622			
100169522	JERSEY CITY	NJ		09/30/2024		1,830		(36)			(36)		1,794	1,794			
100169523	LYNNWOOD	WA		09/30/2024		1,204		9			9		1,213	1,213			
100169524	MURFREESBORO	TN		09/30/2024		881		(15)			(15)		866	866			
100169529	FULTONDALE	AL		09/30/2024		587		(11)			(11)		576	576			
100169530	DURHAM	NC		09/30/2024		719							719	719			
100169531	BELLEVILLE	NJ		09/30/2024		1,586		(31)			(31)		1,555	1,555			
100169532	VIRGINIA BEACH	VA		09/30/2024		269		(14)			(14)		255	255			
100169533	BALLWIN	MO		09/30/2024		1,011		(19)			(19)		992	992			
100169534	FRANKFORT	IL		09/30/2024		1,920		(31)			(31)		1,889	1,889			
100169535	RENO	NV		09/30/2024		929		(16)			(16)		913	913			
100169537	BATTLE LAKE	MN		09/30/2024		3,226		(33)			(33)		3,193	3,193			
100169539	PLANO	TX		09/30/2024		806		(26)			(26)		780	780			
100169540	PANDORA	OH		09/30/2024		463		(14)			(14)		449	449			
100169541	WINTER PARK	FL		09/30/2024		4,015		(109)			(109)		3,906	3,906			
100169545	RED BANK	NJ		09/30/2024		694		(21)			(21)		673	673			
100169547	LOMPOC	CA		09/30/2024		579		(7)			(7)		572	572			
100169548	BOISE	ID		09/30/2024		1,034		(23)			(23)		1,011	1,011			
100169549	MESA	AZ		09/30/2024		1,438		5			5		1,443	1,443			
100169550	YACHATS	OR		09/30/2024		2,050		(15)			(15)		2,035	2,035			
100169552	PARKER	CO		09/30/2024		1,654		(102)			(102)		1,552	1,552			
100169553	YARMOUTH PORT	MA		09/30/2024		945		(26)			(26)		919	919			
100169554	PLAINFIELD	IL		09/30/2024		609		1			1		610	610			
100169559	TEMPE	AZ		09/30/2024		1,105		(8)			(8)		1,097	1,097			
100169561	KINGMAN	AZ		09/30/2024		1,081		(16)			(16)		1,065	1,065			
100169562	BUXTON	NC		09/30/2024		1,722		(26)			(26)		1,696	1,696			
100169563	AVE MARIA	FL		09/30/2024		485		(12)			(12)		473	473			
100169564	DAVENPORT	FL		09/30/2024		590		(26)			(26)		564	564			
100169569	SAN JUAN CAPISTRANO	CA		09/30/2024		2,578		(46)			(46)		2,532	2,532			
100169570	RICHMOND	TX		09/30/2024		511		(9)			(9)		502	502			
100169572	PALM SPRINGS	CA		09/30/2024		1,302		44			44		1,346	1,346			
100169574	LAS VEGAS	NV		09/30/2024		651		(20)			(20)		631	631			
100169575	ROSEVILLE	CA		09/30/2024		1,274		35			35		1,309	1,309			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169576	TWIN FALLS	ID		09/30/2024		513		(17)			(17)		496	496			
100169577	DANA POINT	CA		09/30/2024		907		(26)			(26)		881	881			
100169578	PINON HILLS	CA		09/30/2024		2,524		(15)			(15)		2,509	2,509			
100169579	HOBOKEN	NJ		09/30/2024		24,686		(370)			(370)		24,316	24,316			
100169580	TULARE	CA		09/30/2024		391		(17)			(17)		374	374			
100169581	DAVIE	FL		09/30/2024		434		(13)			(13)		421	421			
100169582	MONTGOMERY	AL		09/30/2024		886		(17)			(17)		869	869			
100169584	VALENCIA	CA		09/30/2024		924		(14)			(14)		910	910			
100169585	JACKSONVILLE	FL		09/30/2024		454		(15)			(15)		439	439			
100169586	ANCHORAGE	AK		09/30/2024		55,708		(1,625)			(1,625)		54,083	54,083			
100169587	TUCSON	AZ		09/30/2024		703		(21)			(21)		682	682			
100169588	ARBOR VITAE	WI		09/30/2024		571		(8)			(8)		563	563			
100169589	MIAMI	FL		09/30/2024		869		(27)			(27)		842	842			
100169591	NORTH BEND	WA		09/30/2024		980		(19)			(19)		961	961			
100169592	ORLANDO	FL		09/30/2024		900		(17)			(17)		883	883			
100169593	SANTA ROSA	CA		09/30/2024		2,102							2,102	2,102			
100169594	CAPE CORAL	FL		09/30/2024		895		(32)			(32)		863	863			
100169595	LA PINE	OR		09/30/2024		954		(24)			(24)		930	930			
100169596	FORT WAYNE	IN		09/30/2024		473		(10)			(10)		463	463			
100169597	GREENEHAVEN	AZ		09/30/2024		1,106		(13)			(13)		1,093	1,093			
100169598	MIDDLETOWN	DE		09/30/2024		990		(14)			(14)		976	976			
100169599	GRAND ISLE	LA		09/30/2024		15,312		(181)			(181)		15,131	15,131			
100169600	NEW BEDFORD	MA		09/30/2024		1,563		(14)			(14)		1,549	1,549			
100169601	VANCOUVER	WA		09/30/2024		1,003		(25)			(25)		978	978			
100169602	REXFORD	NY		09/30/2024		990		(33)			(33)		957	957			
100169604	STILLWATER	MN		09/30/2024		987		(17)			(17)		970	970			
100169605	TORRINGTON	CT		09/30/2024		1,198		(45)			(45)		1,153	1,153			
100169606	MILWAUKEE	WI		09/30/2024		1,206		(33)			(33)		1,173	1,173			
100169607	RENTON	WA		09/30/2024		1,571		(38)			(38)		1,533	1,533			
100169608	PLYMOUTH	MN		09/30/2024		811		(13)			(13)		798	798			
100169609	LUBBOCK	TX		09/30/2024		576		(21)			(21)		555	555			
100169612	WASHINGTON	UT		09/30/2024		1,028		(21)			(21)		1,007	1,007			
100169614	EL CAJON	CA		09/30/2024		2,009		(26)			(26)		1,983	1,983			
100169615	EL CAJON	CA		09/30/2024		1,206		(16)			(16)		1,190	1,190			
100169616	EWING	NJ		09/30/2024		1,665		(50)			(50)		1,615	1,615			
100169620	FRESNO	CA		09/30/2024		1,102		(32)			(32)		1,070	1,070			
100169622	HEMET	CA		09/30/2024		2,431		(41)			(41)		2,390	2,390			
100169623	GLENDALE	AZ		09/30/2024		731		(33)			(33)		698	698			
100169625	FRESNO	CA		09/30/2024		1,478		(49)			(49)		1,429	1,429			
100169626	TAMPA	FL		09/30/2024		760		(7)			(7)		753	753			
100169627	WHITWELL	TN		09/30/2024		410		(13)			(13)		397	397			
100169628	SAN BERNARDINO	CA		09/30/2024		3,698		(78)			(78)		3,620	3,620			
100169629	CATONSVILLE	MD		09/30/2024		265,454		(6,971)			(6,971)		258,483	258,483			
100169630	SANTA MARIA	CA		09/30/2024		872		(20)			(20)		852	852			
100169631	SAN LORENZO	CA		09/30/2024		1,279		(20)			(20)		1,259	1,259			
100169633	TEMPE	AZ		09/30/2024		1,536		(31)			(31)		1,505	1,505			
100169639	BAKERSFIELD	CA		09/30/2024		1,104		(43)			(43)		1,061	1,061			
100169640	MIDDLETON	ID		09/30/2024		768		(27)			(27)		741	741			
100169643	ROSAMOND	CA		09/30/2024		966		(26)			(26)		940	940			
100169644	NICE	CA		09/30/2024		672		(15)			(15)		657	657			
100169646	COMMERCE	CA		09/30/2024		5,579		(91)			(91)		5,488	5,488			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169647	GARLAND	TX		09/30/2024		517		(27)			(27)		490	490			
100169649	MONTGOMERY	AL		09/30/2024		780		(87)			(87)		693	693			
100169650	KILL DEVIL HILLS	NC		09/30/2024		1,430		(29)			(29)		1,401	1,401			
100169651	BEECH GROVE	IN		09/30/2024		629		(24)			(24)		605	605			
100169652	COTTONWOOD	CA		09/30/2024		747		(14)			(14)		733	733			
100169653	CHARLOTTE	NC		09/30/2024		707		(20)			(20)		687	687			
100169654	NORTH HIGHLANDS	CA		09/30/2024		912		(25)			(25)		887	887			
100169655	BAKERSFIELD	CA		09/30/2024		1,035		(25)			(25)		1,010	1,010			
100169657	MC KEES ROCKS	PA		09/30/2024		549		(25)			(25)		524	524			
100169658	MIAMI	FL		09/30/2024		1,021		(32)			(32)		989	989			
100169660	MIAMI	FL		09/30/2024		679		(21)			(21)		658	658			
100169661	PEARL RIVER	NY		09/30/2024		20,329		(803)			(803)		19,526	19,526			
100169663	LILBURN	GA		09/30/2024		779		(30)			(30)		749	749			
100169664	ROSEVILLE	CA		09/30/2024		49,615		(318)			(318)		49,297	49,297			
100169666	BURBANK	CA		09/30/2024		2,264		(59)			(59)		2,205	2,205			
100169667	PLACERVILLE	CA		09/30/2024		1,147		(13)			(13)		1,134	1,134			
100169669	DEARBORN	MI		09/30/2024		3,167		117			117		3,284	3,284			
100169670	FORT WORTH	TX		09/30/2024		729		(11)			(11)		718	718			
100169671	EL CAJON	CA		09/30/2024		1,935		(18)			(18)		1,917	1,917			
100169672	DULUTH	GA		09/30/2024		831		(22)			(22)		809	809			
100169674	PAGOSA SPRINGS	CO		09/30/2024		822		(27)			(27)		795	795			
100169675	CUMMING	GA		09/30/2024		1,332		(31)			(31)		1,301	1,301			
100169676	CORVALLIS	OR		09/30/2024		824		(22)			(22)		802	802			
100169678	MINNEOLA	FL		09/30/2024		1,095		(25)			(25)		1,070	1,070			
100169679	COMPTON	CA		09/30/2024		726		(24)			(24)		702	702			
100169680	NORCROSS	GA		09/30/2024		572		(26)			(26)		546	546			
100169681	GARLAND	TX		09/30/2024		1,775		(70)			(70)		1,705	1,705			
100169682	WINDERMERE	FL		09/30/2024		882		(32)			(32)		850	850			
100169683	WARREN	NJ		09/30/2024		1,049		(27)			(27)		1,022	1,022			
100169684	NEW YORK	NY		09/30/2024		4,762		(167)			(167)		4,595	4,595			
100169688	NORWALK	CA		09/30/2024		886		(16)			(16)		870	870			
100169689	PISCATAWAY	NJ		09/30/2024		1,649		(53)			(53)		1,596	1,596			
100169690	NORTH BRUNSWICK	NJ		09/30/2024		2,369		(81)			(81)		2,288	2,288			
100169691	BRADENTON	FL		09/30/2024		730		(38)			(38)		692	692			
100169692	LAS VEGAS	NV		09/30/2024		1,899		(46)			(46)		1,853	1,853			
100169693	PANAMA CITY BEACH	FL		09/30/2024		1,214		(33)			(33)		1,181	1,181			
100169694	FREDERICKSBURG	TX		09/30/2024		1,123		(40)			(40)		1,083	1,083			
100169695	KISSIMMEE	FL		09/30/2024		1,398		(58)			(58)		1,340	1,340			
100169697	MARYVILLE	TN		09/30/2024		1,692		(43)			(43)		1,649	1,649			
100169699	NEWNAN	GA		09/30/2024		627		(21)			(21)		606	606			
100169702	PALESTINE	TX		09/30/2024		777		(37)			(37)		740	740			
100169703	YONKERS	NY		09/30/2024		4,163		(62)			(62)		4,101	4,101			
100169705	ROY	UT		09/30/2024		806		(20)			(20)		786	786			
100169709	SEATTLE	WA		09/30/2024		882		(23)			(23)		859	859			
100169711	MADISON HEIGHTS	MI		09/30/2024		538		(20)			(20)		518	518			
100169712	ANN ARBOR	MI		09/30/2024		1,172		(24)			(24)		1,148	1,148			
100169715	EDGEWATER	FL		09/30/2024		1,700		(30)			(30)		1,670	1,670			
100169716	BOULDER	CO		09/30/2024		762		(27)			(27)		735	735			
100169717	PATTERSON	NY		09/30/2024		810		(22)			(22)		788	788			
100169719	PHILADELPHIA	PA		09/30/2024		587		(24)			(24)		563	563			
100169720	CAMARILLO	CA		09/30/2024		1,435		(16)			(16)		1,419	1,419			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169723	ROCKWALL	TX		09/30/2024		738		(26)			(26)		712	712			
100169724	PHILADELPHIA	PA		09/30/2024		943		(19)			(19)		924	924			
100169726	AVON	NC		09/30/2024		1,906		(51)			(51)		1,855	1,855			
100169728	COVINGTON	GA		09/30/2024		920		(9)			(9)		911	911			
100169730	STOCKTON	CA		09/30/2024		754		(29)			(29)		725	725			
100169732	DURHAM	NC		09/30/2024		719		(16)			(16)		703	703			
100169734	IRVING	TX		09/30/2024		1,124		(31)			(31)		1,093	1,093			
100169736	SAN BERNARDINO	CA		09/30/2024		834		(15)			(15)		819	819			
100169737	SPARTA	TN		09/30/2024		604		(20)			(20)		584	584			
100169738	CONCORD	CA		09/30/2024		1,649		(18)			(18)		1,631	1,631			
100169740	FORT WALTON BEACH	FL		09/30/2024		2,597		52			52		2,649	2,649			
100169742	PITTSBURG	CA		09/30/2024		1,304		(13)			(13)		1,291	1,291			
100169743	TANNERSVILLE	PA		09/30/2024		588		(21)			(21)		567	567			
100169744	VISTA	CA		09/30/2024		1,872		(24)			(24)		1,848	1,848			
100169745	NEW PORT RICHEY	FL		09/30/2024		644		(27)			(27)		617	617			
100169746	VALRICO	FL		09/30/2024		798		(22)			(22)		776	776			
100169747	ANDERSON	CA		09/30/2024		1,002		(16)			(16)		986	986			
100169750	PRINCETON	TX		09/30/2024		883		(26)			(26)		857	857			
100169751	PEORIA	AZ		09/30/2024		5,414		(76)			(76)		5,338	5,338			
100169752	PORT JEFFERSON	NY		09/30/2024		2,913		(91)			(91)		2,822	2,822			
100169753	MESA	AZ		09/30/2024		810		(8)			(8)		802	802			
100169755	LAWRENCEVILLE	GA		09/30/2024		1,012		(24)			(24)		988	988			
100169756	LIBERTY LAKE	WA		09/30/2024		689		(19)			(19)		670	670			
100169757	CONCORD	NC		09/30/2024		1,218		(26)			(26)		1,192	1,192			
100169758	HOUSTON	TX		09/30/2024		683		(7)			(7)		676	676			
100169760	DRACUT	MA		09/30/2024		924		(35)			(35)		889	889			
100169761	SONORA	CA		09/30/2024		606		(13)			(13)		593	593			
100169762	CLEARLAKE	CA		09/30/2024		1,289		(6)			(6)		1,283	1,283			
100169766	SIMPSONVILLE	SC		09/30/2024		890		(25)			(25)		865	865			
100169767	MESA	AZ		09/30/2024		1,152		(18)			(18)		1,134	1,134			
100169768	GRAND RAPIDS	MI		09/30/2024		505		(19)			(19)		486	486			
100169769	LAWRENCEVILLE	GA		09/30/2024		753		(18)			(18)		735	735			
100169770	GLENDALE	AZ		09/30/2024		1,047		(27)			(27)		1,020	1,020			
100169772	MORENO VALLEY	CA		09/30/2024		1,096		(23)			(23)		1,073	1,073			
100169773	ELLABELL	GA		09/30/2024		4,318		(125)			(125)		4,193	4,193			
100169774	JACKSONVILLE	NC		09/30/2024		560		(24)			(24)		536	536			
100169775	YUBA CITY	CA		09/30/2024		747		(26)			(26)		721	721			
100169776	ANN ARBOR	MI		09/30/2024		1,344		(41)			(41)		1,303	1,303			
100169777	BOYNTON BEACH	FL		09/30/2024		1,584		(1)			(1)		1,583	1,583			
100169778	LARGO	FL		09/30/2024		1,036		(28)			(28)		1,008	1,008			
100169780	LOCUST GROVE	VA		09/30/2024		737		(19)			(19)		718	718			
100169781	WOODBRIDGE	VA		09/30/2024		810		(29)			(29)		781	781			
100169785	ROME	GA		09/30/2024		770		(16)			(16)		754	754			
100169786	HAYWARD	CA		09/30/2024		1,928		(38)			(38)		1,890	1,890			
100169787	ANNA	TX		09/30/2024		904		(32)			(32)		872	872			
100169789	LOGANVILLE	GA		09/30/2024		700		(25)			(25)		675	675			
100169790	PENSACOLA	FL		09/30/2024		597		(14)			(14)		583	583			
100169791	GAINESVILLE	GA		09/30/2024		698		(20)			(20)		678	678			
100169793	GILBERT	AZ		09/30/2024		1,081		(23)			(23)		1,058	1,058			
100169794	BURLESON	TX		09/30/2024		1,371		(53)			(53)		1,318	1,318			
100169795	SACRAMENTO	CA		09/30/2024		63		(2)			(2)		61	61			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169796	MESA	AZ		09/30/2024		1,002		(21)			(21)		981	981			
100169798	CASA GRANDE	AZ		09/30/2024		707		(21)			(21)		686	686			
100169800	PHOENIX	AZ		09/30/2024		865		(23)			(23)		842	842			
100169801	HOLLYWOOD	FL		09/30/2024		4,895		(118)			(118)		4,777	4,777			
100169802	MERRITT ISLAND	FL		09/30/2024		648		(18)			(18)		630	630			
100169804	DULUTH	GA		09/30/2024		2,611		(77)			(77)		2,534	2,534			
100169805	DUBLIN	OH		09/30/2024		701		(29)			(29)		672	672			
100169807	NATIONAL CITY	CA		09/30/2024		1,114		(17)			(17)		1,097	1,097			
100169808	WASCO	CA		09/30/2024		502		(25)			(25)		477	477			
100169810	FRESNO	CA		09/30/2024		678		(19)			(19)		659	659			
100169811	BOWIE	MD		09/30/2024		905		(26)			(26)		879	879			
100169812	MERIDIAN	ID		09/30/2024		1,158		(18)			(18)		1,140	1,140			
100169814	DEXTER	MI		09/30/2024		1,273		(26)			(26)		1,247	1,247			
100169817	CHICAGO	IL		09/30/2024		1,157		(41)			(41)		1,116	1,116			
100169822	REDDING	CA		09/30/2024		770		(7)			(7)		763	763			
100169824	OCALA	FL		09/30/2024		1,114		(31)			(31)		1,083	1,083			
100169826	ELKRIDGE	MD		09/30/2024		993		(40)			(40)		953	953			
100169827	NEW ALBANY	IN		09/30/2024		733		(19)			(19)		714	714			
100169828	KISSIMMEE	FL		09/30/2024		639		(23)			(23)		616	616			
100169829	OAK ISLAND	NC		09/30/2024		1,940		(49)			(49)		1,891	1,891			
100169830	ROSEVILLE	CA		09/30/2024		2,131		(23)			(23)		2,108	2,108			
100169831	FRESNO	CA		09/30/2024		1,840		(50)			(50)		1,790	1,790			
100169832	CRYSTAL BEACH	TX		09/30/2024		1,308		(36)			(36)		1,272	1,272			
100169833	WESTERLY	RI		09/30/2024		675		(15)			(15)		660	660			
100169835	NORCROSS	GA		09/30/2024		2,361		(82)			(82)		2,279	2,279			
100169836	MARS	PA		09/30/2024		564		(21)			(21)		543	543			
100169837	SALADO	TX		09/30/2024		106,975		(3,426)			(3,426)		103,549	103,549			
100169841	HOUSTON	TX		09/30/2024		612		(17)			(17)		595	595			
100169842	STOCKTON	CA		09/30/2024		746		(22)			(22)		724	724			
100169844	WILLIS	TX		09/30/2024		646		(17)			(17)		629	629			
100169845	BURLESON	TX		09/30/2024		830		(7)			(7)		823	823			
100169846	WEST MELBOURNE	FL		09/30/2024		978		(31)			(31)		947	947			
100169847	SEVIERVILLE	TN		09/30/2024		1,221		(20)			(20)		1,201	1,201			
100169849	COLORADO SPRINGS	CO		09/30/2024		957		(22)			(22)		935	935			
100169851	PIGEON FORGE	TN		09/30/2024		989		(27)			(27)		962	962			
100169852	LOS ANGELES	CA		09/30/2024		1,359		(18)			(18)		1,341	1,341			
100169853	DAVENPORT	FL		09/30/2024		862		(30)			(30)		832	832			
100169854	BENTONVILLE	AR		09/30/2024		786		(17)			(17)		769	769			
100169855	ZEPHYRHILLS	FL		09/30/2024		3,138		133			133		3,271	3,271			
100169856	DECATUR	GA		09/30/2024		1,271		(30)			(30)		1,241	1,241			
100169858	MENIFEE	CA		09/30/2024		1,613		78			78		1,691	1,691			
100169859	COLUMBIA	SC		09/30/2024		1,792		(57)			(57)		1,735	1,735			
100169860	KATY	TX		09/30/2024		641		(26)			(26)		615	615			
100169862	BRYSON CITY	NC		09/30/2024		2,749		(71)			(71)		2,678	2,678			
100169863	RIVERVIEW	FL		09/30/2024		861		(28)			(28)		833	833			
100169864	AUSTIN	TX		09/30/2024		773		(24)			(24)		749	749			
100169865	PLUMERVILLE	AR		09/30/2024		501		(18)			(18)		483	483			
100169866	PEARLAND	TX		09/30/2024		870		(18)			(18)		852	852			
100169867	LURAY	VA		09/30/2024		713		33			33		746	746			
100169868	COROLLA	NC		09/30/2024		1,086		(31)			(31)		1,055	1,055			
100169869	OCALA	FL		09/30/2024		1,011		60			60		1,071	1,071			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169871	MONROE	NC		09/30/2024		734		(25)			(25)		709	709			
100169872	BRASELTON	GA		09/30/2024		521		(11)			(11)		510	510			
100169873	MERRITT ISLAND	FL		09/30/2024		661		(26)			(26)		635	635			
100169878	STEVENSVILLE	MI		11/08/2024		448		(16)			(16)		432	432			
100169880	PRATTVILLE	AL		11/08/2024		446		(15)			(15)		431	431			
100169881	MIAMI	FL		11/08/2024		1,289		(60)			(60)		1,229	1,229			
100169883	ROCK SPRINGS	WY		11/08/2024		829		(31)			(31)		798	798			
100169884	PHILADELPHIA	PA		11/08/2024		255		(12)			(12)		243	243			
100169886	BROUSSARD	LA		11/08/2024		568		(20)			(20)		548	548			
100169887	NEWARK	NJ		11/08/2024		1,482		(28)			(28)		1,454	1,454			
100169888	TRENTON	NJ		11/08/2024		461		(18)			(18)		443	443			
100169889	KIHEI	HI		11/08/2024		1,206		(24)			(24)		1,182	1,182			
100169890	WILMER	AL		11/08/2024		265		(12)			(12)		253	253			
100169892	ORLANDO	FL		11/08/2024		627		(29)			(29)		598	598			
100169894	COLUMBIA	MO		11/08/2024		383		(14)			(14)		369	369			
100169899	OSWEGO	IL		11/08/2024		773		(21)			(21)		752	752			
100169900	CLEARWATER	FL		11/08/2024		390		(15)			(15)		375	375			
100169903	BODEGA BAY	CA		11/08/2024		3,913		(140)			(140)		3,773	3,773			
100169904	SALEM	UT		11/08/2024		29		1			1		30	30			
100169905	VILLA RICA	GA		11/08/2024		1,819		(80)			(80)		1,739	1,739			
100169907	SANTA CLARITA	CA		11/08/2024		1,705		(79)			(79)		1,626	1,626			
100169911	WOODSTOCK	GA		11/08/2024		998		(17)			(17)		981	981			
100169912	TIPP CITY	OH		11/08/2024		451		(21)			(21)		430	430			
100169913	HARRISBURG	PA		11/08/2024		1,621		(40)			(40)		1,581	1,581			
100169915	SCOTT	LA		11/08/2024		359		(17)			(17)		342	342			
100169916	DANBURY	CT		11/08/2024		2,168							2,168	2,168			
100169917	SALEM	UT		11/08/2024		7							7	7			
100169918	BUDD LAKE	NJ		11/08/2024		1,288		(4)			(4)		1,284	1,284			
100169921	TARZANA	CA		11/08/2024		1,698		(26)			(26)		1,672	1,672			
100169922	OSWEGO	IL		11/08/2024		773		(21)			(21)		752	752			
100169923	CORSICANA	TX		11/08/2024		2,130		(47)			(47)		2,083	2,083			
100169924	LADERA RANCH	CA		11/08/2024		2,498		(49)			(49)		2,449	2,449			
100169926	FUQUAY VARINA	NC		11/08/2024		1,034		(29)			(29)		1,005	1,005			
100169927	MELBOURNE	FL		11/08/2024		1,002		(39)			(39)		963	963			
100169928	LANCASTER	CA		11/08/2024		123,702		(3,060)			(3,060)		120,642	120,642			
100169929	GLEN RIDGE	FL		11/08/2024		1,379		(12)			(12)		1,367	1,367			
100169930	DUNEDIN	FL		11/08/2024		2,496		(57)			(57)		2,439	2,439			
100169932	DERBY	CT		11/08/2024		1,168		23			23		1,191	1,191			
100169934	CAPE CORAL	FL		11/08/2024		3,756		(137)			(137)		3,619	3,619			
100169935	HOUSTON	TX		11/08/2024		362		(17)			(17)		345	345			
100169936	ALEDO	TX		11/08/2024		965		(22)			(22)		943	943			
100169937	STOCKTON	CA		11/08/2024		1,803		(77)			(77)		1,726	1,726			
100169938	AUSTIN	TX		11/08/2024		1,695		(70)			(70)		1,625	1,625			
100169940	BARNEGAT	NJ		11/08/2024		518		(11)			(11)		507	507			
100169942	MIAMI	FL		11/08/2024		976		(41)			(41)		935	935			
100169943	HOUSTON	TX		11/08/2024		362		(17)			(17)		345	345			
100169945	DURHAM	NC		11/08/2024		778		(15)			(15)		763	763			
100169946	APOLLO BEACH	FL		11/08/2024		1,869		(49)			(49)		1,820	1,820			
100169951	MANSFIELD	TX		11/08/2024		1,556		(53)			(53)		1,503	1,503			
100169952	LOS ANGELES	CA		11/08/2024		2,887		(53)			(53)		2,834	2,834			
100169953	RICHMOND	TX		11/08/2024		3,940		(179)			(179)		3,761	3,761			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169954	LOUISVILLE	KY		11/08/2024		1,207		(36)			(36)		1,171	1,171			
100169955	VANCOUVER	WA		11/08/2024		1,505		(29)			(29)		1,476	1,476			
100169956	WOODLAND HILLS	CA		11/08/2024		2,620		(86)			(86)		2,534	2,534			
100169958	HORIZON CITY	TX		11/08/2024		334		(8)			(8)		326	326			
100169959	GLASSBORO	NJ		11/08/2024		817		(13)			(13)		804	804			
100169960	PORTLAND	OR		11/08/2024		1,118		(24)			(24)		1,094	1,094			
100169964	GILBERT	AZ		11/08/2024		986		(13)			(13)		973	973			
100169966	FRESNO	CA		11/08/2024		2,066		(63)			(63)		2,003	2,003			
100169969	SAINT JOHNS	FL		11/08/2024		2,652		(108)			(108)		2,544	2,544			
100169970	KENT	WA		11/08/2024		172		(8)			(8)		164	164			
100169972	ANDERSON	IN		11/08/2024		303		(6)			(6)		297	297			
100169973	FRONT ROYAL	VA		11/08/2024		1,188		(52)			(52)		1,136	1,136			
100169974	HENDERSON	NV		11/08/2024		8,581		(277)			(277)		8,304	8,304			
100169975	VISALIA	CA		11/08/2024		946		(43)			(43)		903	903			
100169976	SAN FRANCISCO	CA		11/08/2024		8,944		(70)			(70)		8,874	8,874			
100169977	DOYLESTOWN	PA		11/08/2024		2,968		(22)			(22)		2,946	2,946			
100169983	FOLSOM	CA		11/08/2024		3,401		(78)			(78)		3,323	3,323			
100169986	FAYETTEVILLE	WV		11/08/2024		422		(18)			(18)		404	404			
100169987	VISALIA	CA		11/08/2024		906		(42)			(42)		864	864			
100169988	WARNER ROBINS	GA		11/08/2024		327		(15)			(15)		312	312			
100169990	EL PASO	TX		11/08/2024		387		(9)			(9)		378	378			
100169991	HALLANDALE BEACH	FL		11/08/2024		3,688		(164)			(164)		3,524	3,524			
100169993	ORLANDO	FL		11/08/2024		13,100		(472)			(472)		12,628	12,628			
100169996	FREEHOLD	NJ		11/08/2024		387		(7)			(7)		380	380			
100169998	YORKVILLE	IL		11/08/2024		509		(17)			(17)		492	492			
100169999	INVERNESS	FL		11/08/2024		577		(20)			(20)		557	557			
100170000	MORGAN HILL	CA		10/04/2024		1,695		(63)			(63)		1,632	1,632			
100170009	EUREKA	CA		11/08/2024		3,157		(39)			(39)		3,118	3,118			
100170011	BRIDGEWATER	NJ		11/08/2024		2,632		(66)			(66)		2,566	2,566			
100170013	BRADLEY BEACH	NJ		11/08/2024		1,776		(46)			(46)		1,730	1,730			
100170015	TOMS RIVER	NJ		11/08/2024		1,824		(47)			(47)		1,777	1,777			
100170016	CLIFTON	CO		11/08/2024		287		(13)			(13)		274	274			
100170017	KANSAS CITY	MO		11/08/2024		587		(25)			(25)		562	562			
100170018	FOND DU LAC	WI		11/08/2024		226		(10)			(10)		216	216			
100170020	BEVERLY HILLS	CA		11/08/2024		8,111		(280)			(280)		7,831	7,831			
100170021	CAVE CREEK	AZ		11/08/2024		767		(23)			(23)		744	744			
100170023	TAMPA	FL		11/08/2024		1,306		(36)			(36)		1,270	1,270			
100170025	PHOENIX	AZ		11/08/2024		1,386		(64)			(64)		1,322	1,322			
100170027	MIAMI	FL		11/08/2024		2,086		(85)			(85)		2,001	2,001			
100170028	PEARLAND	TX		11/08/2024		603		(5)			(5)		598	598			
100170030	MAYFIELD HEIGHTS	OH		11/08/2024		525		(11)			(11)		514	514			
100170032	GARDEN CITY	ID		11/08/2024		5,739		(294)			(294)		5,445	5,445			
100170035	WASHINGTON	DC		11/08/2024		954		(16)			(16)		938	938			
100170037	PONTIAC	MI		11/08/2024		4,311		(153)			(153)		4,158	4,158			
100170038	HARRISBURG	PA		11/08/2024		263		(12)			(12)		251	251			
100170039	WAUKEE	IA		11/08/2024		745		(29)			(29)		716	716			
100170040	MIRAMAR	FL		11/08/2024		5,822		(142)			(142)		5,680	5,680			
100170042	IRVINE	CA		11/08/2024		65,494		(538)			(538)		64,956	64,956			
100170044	GREENVILLE	NC		11/08/2024		1,255		(58)			(58)		1,197	1,197			
100170045	HOMESTEAD	FL		11/08/2024		962		(44)			(44)		918	918			
100170047	RANCHO PALOS VERDES	CA		11/08/2024		6,440		(151)			(151)		6,289	6,289			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170048	CORONA	CA		11/08/2024		2,545		(54)			(54)		2,491	2,491			
100170049	KIHEI	HI		11/08/2024		2,288		(47)			(47)		2,241	2,241			
100170050	PLANTATION	FL		11/08/2024		1,482		(51)			(51)		1,431	1,431			
100170051	HEATH	TX		11/08/2024		2,144		(43)			(43)		2,101	2,101			
100170053	HOUSTON	TX		11/08/2024		287		(11)			(11)		276	276			
100170054	VALLEY SPRINGS	CA		11/08/2024		912		(28)			(28)		884	884			
100170055	MACOMB	MI		11/08/2024		20,913		(735)			(735)		20,178	20,178			
100170056	KAHUKU	HI		11/08/2024		1,789		(79)			(79)		1,710	1,710			
100170058	GRAND PRAIRIE	TX		11/08/2024		692		(12)			(12)		680	680			
100170059	SIMI VALLEY	CA		11/08/2024		3,204		(104)			(104)		3,100	3,100			
100170062	SOUTH PASADENA	CA		11/08/2024		2,544		(31)			(31)		2,513	2,513			
100170063	DAVIE	FL		11/08/2024		3,420		(59)			(59)		3,361	3,361			
100170066	YUMA	AZ		11/08/2024		46,669		(2,040)			(2,040)		44,629	44,629			
100170067	WAXAHACHIE	TX		11/08/2024		1,231		(30)			(30)		1,201	1,201			
100170068	MIAMI	FL		11/08/2024		3,049		(77)			(77)		2,972	2,972			
100170069	HOUSTON	TX		11/08/2024		731		(19)			(19)		712	712			
100170070	HOUSTON	TX		11/08/2024		424		(17)			(17)		407	407			
100170072	FULLERTON	CA		11/08/2024		2,057		(90)			(90)		1,967	1,967			
100170073	KITTY HAWK	NC		10/08/2024		7,573		(279)			(279)		7,294	7,294			
100170074	DURHAM	NC		10/08/2024		1,448		(39)			(39)		1,409	1,409			
100170075	FOLEY	AL		10/08/2024		631		(25)			(25)		606	606			
100170076	HARPERS FERRY	WV		10/08/2024		683		(22)			(22)		661	661			
100170077	SHOREWOOD	IL		10/08/2024		1,071		(29)			(29)		1,042	1,042			
100170079	OLATHE	KS		10/08/2024		718		(21)			(21)		697	697			
100170080	OVIEDO	FL		10/08/2024		737		(25)			(25)		712	712			
100170081	SAINT JOHN	IN		10/08/2024		521		(13)			(13)		508	508			
100170083	PRINCETON	TX		10/08/2024		640		(22)			(22)		618	618			
100170084	MILLINGTON	TN		10/08/2024		614		(6)			(6)		608	608			
100170085	ROSHARON	TX		10/08/2024		2,359		23			23		2,382	2,382			
100170086	DAYTON	OH		10/08/2024		667		(21)			(21)		646	646			
100170087	ATHENS	AL		10/08/2024		676		3			3		679	679			
100170088	LAND O LAKES	FL		10/08/2024		1,923		18			18		1,941	1,941			
100170090	OLD HICKORY	TN		10/08/2024		1,760		(65)			(65)		1,695	1,695			
100170092	DADEVILLE	AL		10/08/2024		1,751		(54)			(54)		1,697	1,697			
100170093	CLEVELAND	TN		10/08/2024		1,665		(42)			(42)		1,623	1,623			
100170094	MONTCLAIR	CA		10/08/2024		1,487		(46)			(46)		1,441	1,441			
100170095	KYLE	TX		10/08/2024		1,424		(53)			(53)		1,371	1,371			
100170097	NASHVILLE	TN		10/08/2024		1,150		(31)			(31)		1,119	1,119			
100170098	SURPRISE	AZ		10/08/2024		924		(24)			(24)		900	900			
100170099	SUNLAND PARK	NM		10/08/2024		650		(22)			(22)		628	628			
100170100	WESTFIELD	IN		10/08/2024		5,273		(146)			(146)		5,127	5,127			
100170101	SOLDOTNA	AK		10/08/2024		767		(29)			(29)		738	738			
100170102	ACWORTH	GA		10/08/2024		891		(21)			(21)		870	870			
100170103	AVONDALE	AZ		10/08/2024		832		(26)			(26)		806	806			
100170105	MODESTO	CA		10/08/2024		947		(28)			(28)		919	919			
100170106	WESLEY CHAPEL	FL		10/08/2024		1,547		(24)			(24)		1,523	1,523			
100170107	WESLEY CHAPEL	FL		10/08/2024		861		(10)			(10)		851	851			
100170108	DAWSONVILLE	GA		10/08/2024		792		(23)			(23)		769	769			
100170109	CHESTERBROOK	PA		10/08/2024		704		(18)			(18)		686	686			
100170110	MADISON	WI		10/08/2024		839		(22)			(22)		817	817			
100170112	WESLEY CHAPEL	FL		10/08/2024		822		(14)			(14)		808	808			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170113	BEND	OR		10/08/2024		1,169		(34)			(34)		1,135	1,135			
100170114	TANNERSVILLE	PA		10/08/2024		897		(18)			(18)		879	879			
100170115	GRAND JUNCTION	CO		10/08/2024		2,056		(10)			(10)		2,046	2,046			
100170117	EXTON	PA		10/08/2024		902		(21)			(21)		881	881			
100170118	SEATTLE	WA		10/08/2024		1,587		(8)			(8)		1,579	1,579			
100170120	DAVENPORT	FL		10/08/2024		893		(20)			(20)		873	873			
100170121	SARASOTA	FL		10/08/2024		989		(29)			(29)		960	960			
100170122	BROOKLYN PARK	MN		10/08/2024		882		(32)			(32)		850	850			
100170123	WINDER	GA		10/08/2024		875		(15)			(15)		860	860			
100170124	WINSTON SALEM	NC		10/08/2024		554		(8)			(8)		546	546			
100170125	WOODBRIDGE	VA		10/08/2024		1,023		(21)			(21)		1,002	1,002			
100170126	LAKEWOOD	CA		10/08/2024		2,315		(57)			(57)		2,258	2,258			
100170128	CENTERVILLE	MN		10/08/2024		30,388		(774)			(774)		29,614	29,614			
100170129	LEANDER	TX		10/08/2024		2,726		(36)			(36)		2,690	2,690			
100170130	SHAKER HEIGHTS	OH		10/08/2024		411		(6)			(6)		405	405			
100170132	PALM COAST	FL		10/08/2024		3,223		(85)			(85)		3,138	3,138			
100170133	TRUCKEE	CA		10/08/2024		1,895		(28)			(28)		1,867	1,867			
100170134	SONORA	CA		10/08/2024		1,295		16			16		1,311	1,311			
100170135	SEATTLE	WA		10/08/2024		2,946		(46)			(46)		2,900	2,900			
100170136	EAST HARTFORD	CT		10/08/2024		622		(11)			(11)		611	611			
100170137	HUNTSVILLE	AL		10/08/2024		54,569		(1,831)			(1,831)		52,738	52,738			
100170138	SAN JOSE	CA		10/08/2024		3,023		(41)			(41)		2,982	2,982			
100170139	OVERLAND PARK	KS		10/08/2024		735		(18)			(18)		717	717			
100170140	PEACHTREE CITY	GA		10/08/2024		883		(11)			(11)		872	872			
100170141	PROVO	UT		10/08/2024		655		(21)			(21)		634	634			
100170142	WASHOUGAL	WA		10/08/2024		1,978		(28)			(28)		1,950	1,950			
100170143	PHILADELPHIA	PA		10/08/2024		769		(19)			(19)		750	750			
100170144	AURORA	CO		10/08/2024		1,325		(28)			(28)		1,297	1,297			
100170145	MIDDLEBURG	FL		10/08/2024		715		(19)			(19)		696	696			
100170146	MISSOURI CITY	TX		10/08/2024		7,946		(169)			(169)		7,777	7,777			
100170147	GAINESVILLE	GA		10/08/2024		1,340		(42)			(42)		1,298	1,298			
100170148	SANFORD	NC		10/08/2024		705		(15)			(15)		690	690			
100170149	SPRING HILL	FL		10/08/2024		5,561		(91)			(91)		5,470	5,470			
100170150	MCGREGOR	MN		10/08/2024		893		(10)			(10)		883	883			
100170151	SEVIERVILLE	TN		10/08/2024		526		(2)			(2)		524	524			
100170152	SEVIERVILLE	TN		10/08/2024		1,149		(10)			(10)		1,139	1,139			
100170154	STATESVILLE	NC		10/08/2024		578		(14)			(14)		564	564			
100170155	COLLEGE PARK	MD		10/08/2024		995		(27)			(27)		968	968			
100170156	KALAHEO	HI		10/08/2024		2,853		(61)			(61)		2,792	2,792			
100170157	WINDSOR LOCKS	CT		10/08/2024		661		(19)			(19)		642	642			
100170158	OROVILLE	CA		10/08/2024		743		(9)			(9)		734	734			
100170161	GROVELAND	CA		10/08/2024		785		(8)			(8)		777	777			
100170162	KERNERSVILLE	NC		10/08/2024		610		9			9		619	619			
100170163	TACOMA	WA		10/08/2024		1,700		(48)			(48)		1,652	1,652			
100170164	PIGEON FORGE	TN		10/08/2024		1,277		(22)			(22)		1,255	1,255			
100170165	SEATTLE	WA		10/08/2024		1,281		(15)			(15)		1,266	1,266			
100170166	PALM COAST	FL		10/08/2024		767		(16)			(16)		751	751			
100170167	SUN CITY	AZ		10/08/2024		883		(30)			(30)		853	853			
100170168	FREDERICKSBURG	TX		10/08/2024		1,665		(21)			(21)		1,644	1,644			
100170169	HUNTLEY	IL		10/08/2024		817		(26)			(26)		791	791			
100170175	HOLLYWOOD	FL		10/08/2024		1,142		(22)			(22)		1,120	1,120			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170176	MARIETTA	GA		10/08/2024		867		(24)			(24)		843	843			
100170177	WESLEY CHAPEL	FL		10/08/2024		705		2			2		707	707			
100170178	GATLINBURG	TN		10/08/2024		1,787		(65)			(65)		1,722	1,722			
100170181	CHICAGO	IL		10/08/2024		1,142		(23)			(23)		1,119	1,119			
100170184	LITTLETON	CO		10/08/2024		36,240		(929)			(929)		35,311	35,311			
100170185	BUCKEYE	AZ		10/08/2024		1,318		(22)			(22)		1,296	1,296			
100170186	CYPRESS	TX		10/08/2024		839		(24)			(24)		815	815			
100170187	DUNCAN	OK		10/08/2024		438		(3)			(3)		435	435			
100170188	NAPLES	FL		10/08/2024		1,933		(35)			(35)		1,898	1,898			
100170189	AUSTIN	TX		10/08/2024		1,220		(32)			(32)		1,188	1,188			
100170190	MCKINNEY	TX		10/08/2024		875		(20)			(20)		855	855			
100170191	AUSTIN	TX		10/08/2024		850		(17)			(17)		833	833			
100170192	HENDERSON	NV		10/08/2024		4,313		(84)			(84)		4,229	4,229			
100170193	PANAMA CITY BEACH	FL		10/08/2024		954		(22)			(22)		932	932			
100170194	ALPHARETTA	GA		10/08/2024		788		(25)			(25)		763	763			
100170195	CALABASH	NC		10/08/2024		633		(21)			(21)		612	612			
100170196	ANNA	TX		10/08/2024		3,998		(96)			(96)		3,902	3,902			
100170197	GALLATIN	TN		10/08/2024		1,765		(4)			(4)		1,761	1,761			
100170198	FAIRFAX	VA		10/08/2024		3,924		(85)			(85)		3,839	3,839			
100170199	MESQUITE	TX		10/08/2024		712		(17)			(17)		695	695			
100170200	HENDERSON	NV		10/08/2024		2,175		106			106		2,281	2,281			
100170201	PASCO	WA		10/08/2024		1,491		(21)			(21)		1,470	1,470			
100170202	HOUSTON	TX		10/08/2024		785		1			1		786	786			
100170203	ROSHARON	TX		10/08/2024		752		4			4		756	756			
100170204	SAINT PAUL	MN		10/08/2024		663		(21)			(21)		642	642			
100170205	YAKIMA	WA		10/08/2024		1,103		(36)			(36)		1,067	1,067			
100170206	BENTON HARBOR	MI		10/08/2024		814		(7)			(7)		807	807			
100170207	APEX	NC		10/08/2024		1,161		(16)			(16)		1,145	1,145			
100170208	ANNA	TX		10/08/2024		805		(19)			(19)		786	786			
100170209	RICHMOND	TX		10/08/2024		2,708		94			94		2,802	2,802			
100170210	DAWSONVILLE	GA		10/08/2024		839		(19)			(19)		820	820			
100170211	FORT WORTH	TX		10/08/2024		141,068		(2,944)			(2,944)		138,124	138,124			
100170212	WYOMING	MI		10/08/2024		6,231		(224)			(224)		6,007	6,007			
100170214	BOTHELL	WA		10/08/2024		1,930		(56)			(56)		1,874	1,874			
100170215	DURHAM	NC		10/08/2024		771		(17)			(17)		754	754			
100170216	ANNA	TX		10/08/2024		1,005		(22)			(22)		983	983			
100170217	ARLINGTON	MA		10/08/2024		1,747		(52)			(52)		1,695	1,695			
100170218	PORT SAINT LUCIE	FL		10/08/2024		22,440		(592)			(592)		21,848	21,848			
100170221	CHICAGO	IL		10/08/2024		1,273		(31)			(31)		1,242	1,242			
100170222	ANCHORAGE	AK		10/08/2024		738		(16)			(16)		722	722			
100170223	SANTA ROSA BEACH	FL		10/08/2024		897		(17)			(17)		880	880			
100170225	WILDOMAR	CA		10/08/2024		1,052		(4)			(4)		1,048	1,048			
100170226	CAROLINA BEACH	NC		10/08/2024		1,082		(38)			(38)		1,044	1,044			
100170227	MAXWELL	TX		10/08/2024		640		5			5		645	645			
100170228	LAND O LAKES	FL		10/08/2024		920		32			32		952	952			
100170229	WAUKEE	IA		10/08/2024		752		(10)			(10)		742	742			
100170230	FREDERICK	MD		10/08/2024		46,863		(772)			(772)		46,091	46,091			
100170231	GLENN DALE	MD		10/08/2024		3,661		27			27		3,688	3,688			
100170232	WILMINGTON	NC		10/08/2024		1,163		(28)			(28)		1,135	1,135			
100170233	GREENVILLE	NC		10/08/2024		1,042		12			12		1,054	1,054			
100170235	VON ORMY	TX		10/08/2024		814		14			14		828	828			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170236	MURFREESBORO	TN		10/08/2024		838		(10)			(10)		828	828			
100170237	STEPHENS CITY	VA		10/08/2024		813		(7)			(7)		806	806			
100170238	WAUKEE	IA		10/08/2024		1,406		(2)			(2)		1,404	1,404			
100170239	GLENN DALE	MD		10/08/2024		1,107		(5)			(5)		1,102	1,102			
100170240	WACO	TX		10/08/2024		1,091		(20)			(20)		1,071	1,071			
100170241	SAINT AUGUSTINE	FL		10/08/2024		1,087		(1)			(1)		1,086	1,086			
100170242	FREDERICK	MD		10/08/2024		1,184		(11)			(11)		1,173	1,173			
100170243	ANGIER	NC		10/08/2024		708		(3)			(3)		705	705			
100170244	LAS VEGAS	NV		10/08/2024		1,052		11			11		1,063	1,063			
100170245	HENDERSONVILLE	NC		10/08/2024		3,168		6			6		3,174	3,174			
100170246	MCKINNEY	TX		10/08/2024		832		3			3		835	835			
100170248	CLANTON	AL		10/08/2024		777		(31)			(31)		746	746			
100170250	SANFORD	NC		10/08/2024		773		4			4		777	777			
100170252	AIKEN	SC		10/08/2024		1,193		(15)			(15)		1,178	1,178			
100170253	BRYAN	TX		10/08/2024		766		17			17		783	783			
100170254	AUSTIN	TX		10/08/2024		46,715		(1,520)			(1,520)		45,195	45,195			
100170255	BIG BEAR CITY	CA		10/08/2024		930		(16)			(16)		914	914			
100170256	FORT WORTH	TX		10/08/2024		833		(23)			(23)		810	810			
100170257	FORT WORTH	TX		10/08/2024		833		(23)			(23)		810	810			
100170259	DAWSONVILLE	GA		10/08/2024		560		(11)			(11)		549	549			
100170261	ATHENS	AL		10/08/2024		661		(20)			(20)		641	641			
100170263	SAINT AUGUSTINE	FL		10/08/2024		777		(19)			(19)		758	758			
100170264	LITTLETON	CO		10/08/2024		905		(24)			(24)		881	881			
100170267	GILROY	CA		10/08/2024		2,822		(43)			(43)		2,779	2,779			
100170268	PHOENIX	AZ		10/08/2024		2,963		(103)			(103)		2,860	2,860			
100170269	WOODBURY	MN		10/08/2024		1,331		(38)			(38)		1,293	1,293			
100170272	LOGANVILLE	GA		10/08/2024		763		(17)			(17)		746	746			
100170273	LOUISVILLE	KY		10/08/2024		39,329		(409)			(409)		38,920	38,920			
100170274	KATY	TX		10/08/2024		1,596		(21)			(21)		1,575	1,575			
100170275	WAKE FOREST	NC		10/08/2024		770		(11)			(11)		759	759			
100170276	DENVER	CO		10/08/2024		666		(23)			(23)		643	643			
100170277	HURRICANE	UT		10/08/2024		1,611		(28)			(28)		1,583	1,583			
100170278	VASS	NC		10/08/2024		971		(31)			(31)		940	940			
100170279	LYNNWOOD	WA		10/08/2024		2,313		(67)			(67)		2,246	2,246			
100170280	IOWA CITY	IA		10/08/2024		1,102		(28)			(28)		1,074	1,074			
100170281	SEMINOLE	FL		10/08/2024		1,720		(42)			(42)		1,678	1,678			
100170283	NEWPORT NEWS	VA		10/08/2024		1,228		(26)			(26)		1,202	1,003		(199)	(199)
100170284	LAWRENCE	NY		10/08/2024		2,078		(39)			(39)		2,039	2,039			
100170286	RIVERSIDE	CA		10/08/2024		1,950		(34)			(34)		1,916	1,916			
100170289	BAKERSFIELD	CA		10/08/2024		654		(22)			(22)		632	632			
100170290	HIGHLAND	UT		10/08/2024		1,260		(14)			(14)		1,246	1,246			
100170291	WINDHAM	ME		10/08/2024		3,300		(120)			(120)		3,180	3,180			
100170292	SHAKOPEE	MN		10/08/2024		964		14			14		978	978			
100170293	CROSSVILLE	TN		10/08/2024		1,152		(36)			(36)		1,116	1,116			
100170295	COLUMBIA	MO		10/08/2024		42,268		(1,414)			(1,414)		40,854	40,854			
100170297	INDIANAPOLIS	IN		10/08/2024		613		(17)			(17)		596	596			
100170298	SAINT AUGUSTINE	FL		10/08/2024		777		(19)			(19)		758	758			
100170299	LOUISVILLE	KY		10/08/2024		599		(23)			(23)		576	576			
100170300	CRANDALL	TX		10/08/2024		552		8			8		560	560			
100170301	PHOENIX	AZ		10/08/2024		1,205		(29)			(29)		1,176	1,176			
100170302	AUSTIN	TX		10/08/2024		1,161		(31)			(31)		1,130	1,130			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170303	DALLAS	GA		10/08/2024		1,068		(36)			(36)		1,032	1,032			
100170304	GALLATIN	TN		10/08/2024		688		(21)			(21)		667	667			
100170306	COLLEGEVILLE	PA		10/08/2024		746		(23)			(23)		723	723			
100170308	GRAND JUNCTION	CO		10/08/2024		1,172		(24)			(24)		1,148	1,148			
100170311	DAWSONVILLE	GA		10/08/2024		774		(23)			(23)		751	751			
100170313	LITTLETON	CO		10/08/2024		956		(33)			(33)		923	923			
100170314	GRAHAM	NC		10/08/2024		821		(18)			(18)		803	803			
100170315	MYRTLE BEACH	SC		10/08/2024		663		(16)			(16)		647	647			
100170316	LAS VEGAS	NV		10/08/2024		104,942		(3,654)			(3,654)		101,288	101,288			
100170317	ALBUQUERQUE	NM		10/08/2024		1,004		(34)			(34)		970	970			
100170318	PHILADELPHIA	PA		10/08/2024		3,863		(120)			(120)		3,743	3,743			
100170319	COBBS CREEK	VA		10/08/2024		1,173		(17)			(17)		1,156	1,156			
100170320	NORRIDGE	IL		10/08/2024		577		(16)			(16)		561	561			
100170321	GATLINBURG	TN		10/08/2024		4,709		(130)			(130)		4,579	4,579			
100170322	BOZEMAN	MT		10/08/2024		1,335		(37)			(37)		1,298	1,298			
100170323	DUXBURY	MA		10/08/2024		1,742		(51)			(51)		1,691	1,691			
100170324	MENOMONEE FALLS	WI		10/08/2024		628		(25)			(25)		603	603			
100170326	HENDERSON	NV		10/08/2024		957		(26)			(26)		931	931			
100170327	DURHAM	NC		10/08/2024		1,687		(51)			(51)		1,636	1,636			
100170328	ELK GROVE	CA		10/08/2024		6,380		(200)			(200)		6,180	6,180			
100170333	SANDPOINT	ID		10/08/2024		4,452		(120)			(120)		4,332	4,332			
100170334	MCGREGOR	MN		10/08/2024		2,331		(62)			(62)		2,269	2,269			
100170335	CASSELBERRY	FL		10/08/2024		862		(28)			(28)		834	834			
100170337	FLAGSTAFF	AZ		10/08/2024		1,288		(35)			(35)		1,253	1,253			
100170338	DOWNINGTOWN	PA		10/08/2024		566		(9)			(9)		557	557			
100170339	POOLER	GA		10/08/2024		1,019		(18)			(18)		1,001	1,001			
100170341	WAUKESHA	WI		10/08/2024		632		(25)			(25)		607	607			
100170342	MESQUITE	NV		10/08/2024		5,951		(62)			(62)		5,889	5,889			
100170343	DURHAM	NC		10/08/2024		831		(27)			(27)		804	804			
100170344	RALEIGH	NC		10/08/2024		654		(12)			(12)		642	642			
100170345	PLYMOUTH	MI		10/08/2024		785		(24)			(24)		761	761			
100170346	BLUE RIDGE	GA		10/08/2024		1,899		(57)			(57)		1,842	1,842			
100170348	SAN ANTONIO	TX		10/08/2024		713		(12)			(12)		701	701			
100170349	SAN ANTONIO	TX		10/08/2024		947		(26)			(26)		921	921			
100170350	PORT BOLIVAR	TX		10/08/2024		1,576		(45)			(45)		1,531	1,531			
100170351	ENTIAT	WA		10/08/2024		2,839		(40)			(40)		2,799	2,799			
100170352	NEW BRAUNFELS	TX		10/08/2024		655		22			22		677	677			
100170353	AVONDALE	AZ		10/08/2024		1,180		(33)			(33)		1,147	1,147			
100170356	EAGLE RIVER	WI		10/08/2024		1,042		(25)			(25)		1,017	1,017			
100170357	NORTH CONWAY	NH		10/08/2024		823		(15)			(15)		808	808			
100170359	UNION MILLS	NC		10/08/2024		2,705		(55)			(55)		2,650	2,650			
100170360	TULSA	OK		10/08/2024		1,400		(8)			(8)		1,392	1,392			
100170361	SAINT SIMONS ISLAND	GA		10/08/2024		1,092		(30)			(30)		1,062	1,062			
100170362	LEWES	DE		10/08/2024		719		(25)			(25)		694	694			
100170363	ANNA	TX		10/08/2024		940		(28)			(28)		912	912			
100170364	SAINT CHARLES	MO		10/08/2024		696		(24)			(24)		672	672			
100170365	SAINT MICHAEL	MN		10/08/2024		46,437		(921)			(921)		45,516	45,516			
100170367	FAIRHAVEN	MA		10/08/2024		1,103		(12)			(12)		1,091	1,091			
100170369	HOLLY SPRINGS	NC		10/08/2024		1,471		(36)			(36)		1,435	1,435			
100170371	REDMOND	WA		10/08/2024		1,970		(23)			(23)		1,947	1,947			
100170372	WEED	CA		10/08/2024		618		(25)			(25)		593	593			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170373	LAS VEGAS	NV		10/08/2024		1,358		4			4		1,362	1,362			
100170374	NORMAN	OK		10/08/2024		707		(19)			(19)		688	688			
100170377	EAGLE LAKE	FL		10/08/2024		1,017		4			4		1,021	1,021			
100170378	SAVANNAH	GA		10/08/2024		572		(22)			(22)		550	550			
100170379	COLUMBIANA	OH		10/08/2024		817		(18)			(18)		799	799			
100170380	GRAYSON	GA		10/08/2024		995		(32)			(32)		963	963			
100170381	TAYLORSVILLE	UT		10/08/2024		4,525		(109)			(109)		4,416	4,416			
100170382	TUCSON	AZ		10/08/2024		1,046		(23)			(23)		1,023	1,023			
100170383	AUSTIN	TX		10/08/2024		566		(19)			(19)		547	547			
100170384	BAKERSFIELD	CA		10/08/2024		767		(17)			(17)		750	750			
100170387	COLUMBIA	SC		10/08/2024		618		(23)			(23)		595	595			
100170388	LINESVILLE	PA		10/08/2024		1,142		(8)			(8)		1,134	908		(226)	(226)
100170389	SAN LUIS OBISPO	CA		10/09/2024		2,076		(47)			(47)		2,029	2,029			
100170390	NAPA	CA		10/09/2024		2,954		46			46		3,000	3,000			
100170391	PHOENIX	AZ		10/09/2024		727		(29)			(29)		698	698			
100170392	GARDENA	CA		10/09/2024		2,321		(7)			(7)		2,314	2,314			
100170393	CLARKSVILLE	TN		10/09/2024		487		(14)			(14)		473	473			
100170394	BRENHAM	TX		10/09/2024		544		(20)			(20)		524	524			
100170395	ORLANDO	FL		10/09/2024		745		(32)			(32)		713	713			
100170396	REDLANDS	CA		10/09/2024		595		(19)			(19)		576	576			
100170397	LOS ANGELES	CA		10/09/2024		1,969		(47)			(47)		1,922	1,922			
100170402	MIAMI	FL		10/09/2024		1,522		(23)			(23)		1,499	1,499			
100170403	MORENO VALLEY	CA		10/09/2024		1,135		(45)			(45)		1,090	1,090			
100170406	INDIANAPOLIS	IN		10/09/2024		2,276		(44)			(44)		2,232	2,232			
100170407	HENDERSON	NV		10/09/2024		837		(8)			(8)		829	829			
100170409	NORFOLK	VA		10/09/2024		2,101		1			1		2,102	2,102			
100170410	HOUSTON	TX		10/09/2024		1,677		(42)			(42)		1,635	1,635			
100170412	CHARLOTTE	NC		10/09/2024		653		(27)			(27)		626	626			
100170413	WALDORF	MD		10/09/2024		933		(29)			(29)		904	904			
100170414	MIAMI	FL		10/09/2024		1,528		(9)			(9)		1,519	1,519			
100170415	SILVER SPRING	MD		10/09/2024		1,315		(37)			(37)		1,278	1,278			
100170416	WARWICK	RI		10/09/2024		827		(15)			(15)		812	812			
100170420	LANCASTER	CA		10/09/2024		816		(18)			(18)		798	798			
100170421	LOS ANGELES	CA		10/09/2024		1,757		(32)			(32)		1,725	1,725			
100170422	PALMETTO	FL		10/09/2024		940		(3)			(3)		937	937			
100170423	NORTH AUGUSTA	SC		10/09/2024		460		(12)			(12)		448	448			
100170424	FORNEY	TX		10/09/2024		803		(4)			(4)		799	799			
100170425	FRESNO	CA		10/09/2024		682		(26)			(26)		656	656			
100170426	INDIANAPOLIS	IN		10/09/2024		2,265		(51)			(51)		2,214	2,214			
100170427	ST. PETERS	MO		10/09/2024		640		(11)			(11)		629	629			
100170428	HIALEAH	FL		10/09/2024		2,015		(35)			(35)		1,980	1,980			
100170430	BELL GARDENS	CA		10/09/2024		1,044		(4)			(4)		1,040	1,040			
100170431	YORK	PA		10/09/2024		256		(10)			(10)		246	246			
100170432	RENO	NV		10/09/2024		380		(8)			(8)		372	372			
100170433	PAWTUCKET	RI		10/09/2024		658		(16)			(16)		642	642			
100170434	MCDONOUGH	GA		10/09/2024		697		(12)			(12)		685	685			
100170435	GREENVILLE	SC		10/09/2024		313		(20)			(20)		293	293			
100170436	COLUMBUS	OH		10/09/2024		533		11			11		544	544			
100170437	FRAMINGHAM	MA		10/09/2024		1,040		(40)			(40)		1,000	1,000			
100170438	MCDONOUGH	GA		10/09/2024		994		(25)			(25)		969	969			
100170439	EL PASO	TX		10/09/2024		653		(9)			(9)		644	644			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170440	STILLWATER	OK		10/09/2024		533		(18)			(18)		515	515			
100170441	MCDONOUGH	GA		10/09/2024		996		(27)			(27)		969	969			
100170442	HAGERSTOWN	MD		10/09/2024		309		(19)			(19)		290	290			
100170443	MCDONOUGH	GA		10/09/2024		995		(26)			(26)		969	969			
100170444	TUCSON	AZ		10/09/2024		402		(12)			(12)		390	390			
100170445	KELSO	WA		10/09/2024		623		(24)			(24)		599	599			
100170448	RICHMOND	VA		10/09/2024		476		(4)			(4)		472	472			
100170449	PAWTUCKET	RI		10/09/2024		876		(28)			(28)		848	848			
100170450	CUTLER	CA		10/09/2024		842		(38)			(38)		804	804			
100170451	NEW LONDON	CT		10/09/2024		533		(21)			(21)		512	512			
100170452	MCDONOUGH	GA		10/09/2024		1,233		(28)			(28)		1,205	1,205			
100170453	DUNDALK	MD		10/09/2024		159		(16)			(16)		143	143			
100170454	LOS ANGELES	CA		10/09/2024		646		(41)			(41)		605	605			
100170455	GROVER BEACH	CA		10/09/2024		535,225		(14,497)			(14,497)		520,728	520,728			
100170456	RENO	NV		10/09/2024		381		(38)			(38)		343	343			
100170457	MESA	AZ		10/09/2024		491		(19)			(19)		472	472			
100170459	RAMONA	CA		10/09/2024		1,702		(60)			(60)		1,642	1,642			
100170460	ALTAMONTE SPRINGS	FL		10/09/2024		360		(8)			(8)		352	352			
100170463	TUCSON	AZ		10/09/2024		1,056		(54)			(54)		1,002	1,002			
100170465	FITCHBURG	MA		10/09/2024		894		(11)			(11)		883	883			
100170466	REX	GA		10/09/2024		632		9			9		641	641			
100170467	LOS ANGELES	CA		10/09/2024		3,322		(20)			(20)		3,302	3,302			
100170468	KANSAS CITY	MO		10/09/2024		333		(15)			(15)		318	318			
100170469	FRANKLIN	TN		10/09/2024		775		(17)			(17)		758	758			
100170472	SEATTLE	WA		10/09/2024		2,623		(55)			(55)		2,568	2,568			
100170473	REISTERSTOWN	MD		10/09/2024		22,139		(304)			(304)		21,835	21,835			
100170474	CHICAGO	IL		10/09/2024		2,574		14			14		2,588	2,588			
100170475	MIAMI	FL		10/09/2024		2,834		(102)			(102)		2,732	2,732			
100170476	SOUTHINGTON	CT		10/09/2024		286		(19)			(19)		267	267			
100170477	CRYSTAL LAKE	IL		10/09/2024		702		(13)			(13)		689	689			
100170478	PHOENIX	AZ		10/09/2024		22,879		(42)			(42)		22,837	22,837			
100170479	PORT CHARLOTTE	FL		10/09/2024		715		(4)			(4)		711	711			
100170480	CATHEDRAL CITY	CA		10/09/2024		1,115		(35)			(35)		1,080	1,080			
100170481	HOUSTON	TX		10/09/2024		3,311		(125)			(125)		3,186	3,186			
100170482	CORONA	CA		10/09/2024		2,950		(97)			(97)		2,853	2,853			
100170483	SPRINGFIELD	MO		10/09/2024		652		(29)			(29)		623	623			
100170484	ORANGE	CA		10/09/2024		7,250		(188)			(188)		7,062	7,062			
100170485	JONESBORO	GA		10/09/2024		1,191		(60)			(60)		1,131	1,131			
100170486	PARAMOUNT	CA		10/09/2024		1,301		(80)			(80)		1,221	1,221			
100170488	YORBA LINDA	CA		10/09/2024		99,626		(2,147)			(2,147)		97,479	97,479			
100170489	ALTADENA	CA		10/09/2024		3,041		(85)			(85)		2,956	2,956			
100170490	INGLEWOOD	CA		10/09/2024		2,954		(155)			(155)		2,799	2,799			
100170491	LOS ANGELES	CA		10/09/2024		3,279		(86)			(86)		3,193	3,193			
100170494	SPRING	TX		10/09/2024		759		(36)			(36)		723	723			
100170495	NORWALK	CA		10/09/2024		1,852		(44)			(44)		1,808	1,808			
100170496	LAS VEGAS	NV		10/09/2024		757		(25)			(25)		732	732			
100170497	GROVELAND	FL		10/09/2024		633		(10)			(10)		623	623			
100170500	WOODLAND HILLS	CA		10/09/2024		2,672		(80)			(80)		2,592	2,592			
100170501	DALLAS	TX		10/09/2024		6,683		(118)			(118)		6,565	6,565			
100170502	ALTADENA	CA		10/09/2024		3,059		(83)			(83)		2,976	2,976			
100170503	TOWACO	NJ		10/09/2024		1,579		(31)			(31)		1,548	1,548			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170504	FORT MYERS	FL		10/09/2024		874		(46)			(46)		828	828			
100170505	COVINA	CA		10/09/2024		1,428		(77)			(77)		1,351	1,351			
100170506	LAKE ELSINORE	CA		10/09/2024		1,461		(35)			(35)		1,426	1,426			
100170507	CIBOLO	TX		10/09/2024		6,238		(82)			(82)		6,156	6,156			
100170508	MANASSAS	VA		10/09/2024		1,944		(64)			(64)		1,880	1,880			
100170509	AGAWAM	MA		10/09/2024		474		(13)			(13)		461	461			
100170510	LAKE CITY	FL		10/09/2024		540		(30)			(30)		510	510			
100170512	BAKERSFIELD	CA		10/09/2024		1,036		(43)			(43)		993	993			
100170513	PLACENTIA	CA		10/09/2024		2,538		(86)			(86)		2,452	2,452			
100170514	MABLETON	GA		10/09/2024		810		(44)			(44)		766	766			
100170516	SANTA ROSA BEACH	FL		10/09/2024		576		(33)			(33)		543	543			
100170517	KYLE	TX		10/09/2024		2,229		5			5		2,234	2,234			
100170518	WYLIE	TX		10/09/2024		1,573		(80)			(80)		1,493	1,493			
100170519	HAGERSTOWN	MD		10/09/2024		1,450		(70)			(70)		1,380	1,380			
100170895	GLENDALE	CA		10/11/2024		1,638		(35)			(35)		1,603	1,603			
100170897	ELK GROVE	CA		10/11/2024		1,141		(6)			(6)		1,135	1,135			
100170899	GAITHERSBURG	MD		10/11/2024		724		(25)			(25)		699	699			
100170900	LONG BEACH	CA		10/11/2024		1,329		(33)			(33)		1,296	1,296			
100170901	ANAHEIM	CA		10/11/2024		1,210		(4)			(4)		1,206	1,206			
100170902	GARDEN GROVE	CA		10/11/2024		2,941		(133)			(133)		2,808	2,808			
100170903	CONWAY	SC		10/11/2024		434		(5)			(5)		429	429			
100170904	ORANGE	CA		10/11/2024		1,077		(11)			(11)		1,066	1,066			
100170905	TUSTIN	CA		10/11/2024		2,120		(57)			(57)		2,063	2,063			
100170906	QUINCY	MA		10/11/2024		993		13			13		1,006	1,006			
100170907	MENIFEE	CA		10/11/2024		900		(29)			(29)		871	871			
100170908	NORCROSS	GA		10/11/2024		749		1			1		750	750			
100170909	FULSHEAR	TX		10/11/2024		1,432		(20)			(20)		1,412	1,412			
100170910	SAINT HEDWIG	TX		10/11/2024		452		(18)			(18)		434	434			
100170911	HESPERIA	CA		10/11/2024		635		(10)			(10)		625	625			
100170913	NORCROSS	GA		10/11/2024		1,070		(38)			(38)		1,032	1,032			
100170914	ATLANTA	GA		10/11/2024		263		(10)			(10)		253	253			
100171103	UPLAND	CA		11/22/2024		2,517		(6)			(6)		2,511	2,511			
100171104	BOCA RATON	FL		11/22/2024		5,591		(119)			(119)		5,472	5,472			
100171105	EL CAJON	CA		11/22/2024		3,792		(35)			(35)		3,757	3,757			
100171106	WANTAGE	NJ		11/22/2024		2,931		5			5		2,936	2,936			
100171108	LA CANADA FLINTRIDGE	CA		11/22/2024		8,922		(106)			(106)		8,816	8,816			
100171109	MIAMI	FL		11/22/2024		1,645		14			14		1,659	1,659			
100171110	PAINESVILLE	OH		11/22/2024		253		(9)			(9)		244	244			
100171113	HAMILTON	NJ		11/22/2024		1,625		(76)			(76)		1,549	1,549			
100171115	DOTHAN	AL		11/22/2024		501		(5)			(5)		496	496			
100171117	TUCSON	AZ		11/22/2024		309		(9)			(9)		300	300			
100171118	GRANITE CITY	IL		11/22/2024		364		(14)			(14)		350	350			
100171119	HOUSTON	TX		11/22/2024		342		(11)			(11)		331	331			
100171120	CHANDLER	AZ		11/22/2024		6,474		119			119		6,593	6,593			
100171121	NEW BRUNSWICK	NJ		11/22/2024		1,546		(30)			(30)		1,516	1,516			
100171123	SALISBURY	NC		11/22/2024		923		(38)			(38)		885	885			
100171124	CEDARBURG	WI		11/22/2024		860		(19)			(19)		841	841			
100171125	LAS VEGAS	NV		11/22/2024		2,736		(120)			(120)		2,616	2,616			
100171126	LONG BEACH	WA		11/22/2024		677		(23)			(23)		654	654			
100171127	FREMONT	CA		11/22/2024		6,173		(27)			(27)		6,146	6,146			
100171130	HANFORD	CA		11/22/2024		582		(6)			(6)		576	576			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171131	LUSBY	MD		11/22/2024		512		(24)			(24)		488	488			
100171137	LONG BEACH	CA		11/22/2024		555		(11)			(11)		544	544			
100171142	DUVALL	WA		11/22/2024		1,445		(43)			(43)		1,402	1,402			
100171143	LAS VEGAS	NV		11/22/2024		1,299		(55)			(55)		1,244	1,244			
100171145	ARLINGTON	TX		11/22/2024		411		(19)			(19)		392	392			
100171149	TWIN LAKES	WI		11/22/2024		350		(9)			(9)		341	341			
100171150	DUBLIN	CA		11/22/2024		3,384		(34)			(34)		3,350	3,350			
100171151	DES PLAINES	IL		11/22/2024		903		(39)			(39)		864	864			
100171154	GREENEVILLE	TN		11/22/2024		917		(37)			(37)		880	880			
100171158	DANA POINT	CA		11/22/2024		3,639		(33)			(33)		3,606	3,606			
100171159	FORT WORTH	TX		11/22/2024		1,602		(74)			(74)		1,528	1,528			
100171160	AKRON	OH		11/22/2024		373		(1)			(1)		372	372			
100171163	WINTER SPRINGS	FL		11/22/2024		973		(28)			(28)		945	945			
100171164	CREST HILL	IL		11/22/2024		350		(12)			(12)		338	338			
100171166	SHERMAN OAKS	CA		11/22/2024		2,150		(34)			(34)		2,116	2,116			
100171168	MCGREGOR	TX		11/22/2024		230		(11)			(11)		219	219			
100171169	PALMDALE	CA		11/22/2024		4,088		(138)			(138)		3,950	3,950			
100171170	PETALUMA	CA		11/22/2024		2,551		(84)			(84)		2,467	2,467			
100171172	BALCH SPRINGS	TX		11/22/2024		562		(11)			(11)		551	551			
100171173	CREST HILL	IL		11/22/2024		358		(10)			(10)		348	348			
100171176	WARNER ROBINS	GA		11/22/2024		303		(12)			(12)		291	291			
100171177	MURRIETA	CA		11/22/2024		3,201		(28)			(28)		3,173	3,173			
100171180	HENDERSON	NV		11/22/2024		812		5			5		817	817			
100171184	LEHI	UT		11/22/2024		5,797		1			1		5,798	5,798			
100171185	LAKEWOOD	WA		11/22/2024		1,493		(24)			(24)		1,469	1,469			
100171186	LEWISVILLE	TX		11/22/2024		613		(9)			(9)		604	604			
100171187	SILVER SPRING	MD		11/22/2024		1,393		(35)			(35)		1,358	1,358			
100171188	SUGAR LAND	TX		11/22/2024		1,190		(31)			(31)		1,159	1,159			
100171190	LA HABRA	CA		11/22/2024		2,395		(105)			(105)		2,290	2,290			
100171191	INCLINE VILLAGE	NV		11/22/2024		2,914		(19)			(19)		2,895	2,895			
100171192	SPRING HILL	KS		11/22/2024		5,155		(142)			(142)		5,013	5,013			
100171193	HOUSTON	TX		11/22/2024		2,247		(37)			(37)		2,210	2,210			
100171194	CENTRAL FALLS	RI		11/22/2024		1,027		(14)			(14)		1,013	1,013			
100171195	HENDERSON	NV		11/22/2024		768		4			4		772	772			
100171196	PROVIDENCE	RI		11/22/2024		1,336		(51)			(51)		1,285	1,285			
100171197	DORAL	FL		11/22/2024		2,544		(9)			(9)		2,535	2,535			
100171198	HIALEAH	FL		11/22/2024		427		2			2		429	429			
100171199	WEST MELBOURNE	FL		11/22/2024		666		(31)			(31)		635	635			
100171201	PLAINFIELD	IL		10/16/2024		1,058		(36)			(36)		1,022	1,022			
100171204	HUDSONVILLE	MI		10/16/2024		1,256		(17)			(17)		1,239	1,239			
100171206	HOSCHTON	GA		10/16/2024		1,146		(53)			(53)		1,093	1,093			
100171208	GRANITE BAY	CA		10/16/2024		4,219		(107)			(107)		4,112	4,112			
100171210	RIO VISTA	TX		10/16/2024		351		(16)			(16)		335	335			
100171211	SAN DIEGO	CA		10/16/2024		3,830		(152)			(152)		3,678	3,678			
100171212	NIWOT	CO		10/16/2024		5,419		(94)			(94)		5,325	5,325			
100171213	HYATTSVILLE	MD		10/16/2024		554		(25)			(25)		529	529			
100171214	MILLSAP	TX		10/16/2024		1,023		(47)			(47)		976	976			
100171215	BUFORD	GA		10/16/2024		2,011		(89)			(89)		1,922	1,922			
100171216	LAS VEGAS	NV		10/16/2024		906		(28)			(28)		878	878			
100171218	MESA	AZ		10/16/2024		1,726		(80)			(80)		1,646	1,646			
100171219	FRESNO	CA		10/16/2024		1,185		(53)			(53)		1,132	1,132			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100171223	BAKERSFIELD	CA		10/16/2024		1,043		(30)			(30)		1,013	1,013			
100171224	CINCINNATI	OH		10/16/2024		378		(17)			(17)		361	361			
100171228	EL PASO	TX		10/16/2024		2,083		(96)			(96)		1,987	1,987			
100171231	ARLINGTON	TX		10/16/2024		710		(33)			(33)		677	677			
100171232	KANEOHE	HI		10/16/2024		1,924		(54)			(54)		1,870	1,870			
100171235	SAN FRANCISCO	CA		10/16/2024		2,026		(89)			(89)		1,937	1,937			
100171236	SEATTLE	WA		10/16/2024		2,543		(40)			(40)		2,503	2,503			
100171237	ANAHEIM	CA		10/16/2024		1,870		(86)			(86)		1,784	1,784			
100171238	MORENO VALLEY	CA		10/16/2024		998		(8)			(8)		990	990			
100171239	BROCKTON	MA		10/16/2024		878		(24)			(24)		854	854			
100171240	SOUTH BEND	IN		10/16/2024		244		(13)			(13)		231	231			
100171241	LOS ANGELES	CA		10/16/2024		1,120		(43)			(43)		1,077	1,077			
100171242	BERKELEY	CA		10/16/2024		1,479		(30)			(30)		1,449	1,449			
100171243	EAST BRUNSWICK	NJ		10/16/2024		45,381		(1,024)			(1,024)		44,357	44,357			
100171247	CAMAS	WA		10/16/2024		1,026		(35)			(35)		991	991			
100171248	RARITAN	NJ		10/16/2024		10,790		(611)			(611)		10,179	10,179			
100171249	PORT JERVIS	NY		10/16/2024		278		(8)			(8)		270	270			
100171250	EPHRATA	WA		10/16/2024		593		(26)			(26)		567	567			
100171251	FRANKLIN SQUARE	NY		10/16/2024		5,978		(142)			(142)		5,836	5,836			
100171252	EAST BRUNSWICK	NJ		10/16/2024		9,849		(562)			(562)		9,287	9,287			
100171256	WOODHAVEN	NY		10/16/2024		1,476		(24)			(24)		1,452	1,452			
100171259	SOUTH FALLSBURG	NY		10/16/2024		938		(44)			(44)		894	894			
100171261	STOCKTON	CA		10/16/2024		890		3			3		893	893			
100171262	ALMA	CO		10/16/2024		684		(30)			(30)		654	654			
100171264	BROOKLYN	NY		10/16/2024		3,304		(153)			(153)		3,151	3,151			
100171265	WILMINGTON	DE		10/16/2024		470		(28)			(28)		442	442			
100171269	BELVEDERE TIBURON	CA		10/16/2024		5,925		(88)			(88)		5,837	5,837			
100171271	LOWELL	AR		10/16/2024		1,011		(35)			(35)		976	976			
100171272	HUNTINGTON BEACH	CA		10/16/2024		3,418		(106)			(106)		3,312	3,312			
100171273	VANCOUVER	WA		10/16/2024		3,208		(27)			(27)		3,181	3,181			
100171275	NEW BRITAIN	CT		10/16/2024		804		(32)			(32)		772	772			
100171277	CANTON	GA		10/16/2024		2,044		(18)			(18)		2,026	2,026			
100171278	LONG BEACH	CA		10/16/2024		2,408		(83)			(83)		2,325	2,325			
100171279	NORCROSS	GA		10/16/2024		1,681		(70)			(70)		1,611	1,611			
100171282	DANBURY	CT		10/16/2024		430		(29)			(29)		401	401			
100171283	LOS ANGELES	CA		10/16/2024		2,690		(94)			(94)		2,596	2,596			
100171286	NAPA	CA		10/16/2024		1,423		(73)			(73)		1,350	1,350			
100171287	MARIETTA	GA		10/16/2024		380		(17)			(17)		363	363			
100171290	SAN ANSELMO	CA		10/16/2024		6,148		(149)			(149)		5,999	5,999			
100171292	MCKINNEY	TX		10/16/2024		537		(12)			(12)		525	525			
100171293	GARLAND	TX		10/16/2024		539		(17)			(17)		522	522			
100171294	FIRESTONE	CO		10/16/2024		911		(26)			(26)		885	885			
100171297	CHINO	CA		10/16/2024		1,736		(49)			(49)		1,687	1,687			
100171299	NORTH SALT LAKE	UT		10/16/2024		304		(14)			(14)		290	290			
100171301	ATHENS	GA		10/16/2024		1,781		(78)			(78)		1,703	1,703			
100171303	GREENSBORO	GA		10/16/2024		5,401		(209)			(209)		5,192	5,192			
100171304	BAYONNE	NJ		10/16/2024		860		(45)			(45)		815	815			
100171307	NORCO	CA		10/16/2024		901		(10)			(10)		891	891			
100171314	BURBANK	CA		10/16/2024		1,502		(56)			(56)		1,446	1,446			
100171315	ROYSE CITY	TX		10/16/2024		966		(49)			(49)		917	917			
100171317	PHOENIX	AZ		10/16/2024		3,475		(22)			(22)		3,453	3,453			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171320	MANHATTAN BEACH	CA		10/16/2024		2,375		(52)			(52)		2,323	2,323			
100171325	SAINT PAUL	MN		10/16/2024		1,606		(44)			(44)		1,562	1,562			
100171326	NASHVILLE	TN		10/16/2024		1,364		(34)			(34)		1,330	1,330			
100171327	NASHVILLE	TN		10/16/2024		425		(15)			(15)		410	410			
100171328	HAMPTON BAYS	NY		10/16/2024		337		(12)			(12)		325	325			
100171329	NORWALK	CA		10/16/2024		277		(4)			(4)		273	273			
100171330	CANTON	TX		10/16/2024		1,132		(52)			(52)		1,080	1,080			
100171331	STATEN ISLAND	NY		10/16/2024		1,531		9			9		1,540	1,540			
100171333	NOVI	MI		10/16/2024		319		(24)			(24)		295	295			
100171337	LAS VEGAS	NV		10/16/2024		671		(22)			(22)		649	649			
100171338	BOWIE	TX		10/16/2024		374		(30)			(30)		344	344			
100171339	APPLE VALLEY	CA		10/16/2024		724		(38)			(38)		686	686			
100171340	BURLESON	TX		10/16/2024		1,036		(48)			(48)		988	988			
100171341	RIVERSIDE	CA		10/16/2024		1,139		(29)			(29)		1,110	1,110			
100171342	DENVER	CO		10/16/2024		891		(45)			(45)		846	846			
100171344	WICHITA	KS		10/16/2024		720		(35)			(35)		685	685			
100171345	LOS ANGELES	CA		10/16/2024		2,239		(53)			(53)		2,186	2,186			
100171347	RALEIGH	NC		10/16/2024		10,405		(465)			(465)		9,940	9,940			
100171348	LOS ANGELES	CA		10/16/2024		1,702		(51)			(51)		1,651	1,651			
100171349	WOBURN	MA		10/16/2024		1,639		(74)			(74)		1,565	1,565			
100171350	HUNTINGTON BEACH	CA		10/16/2024		8,966		(343)			(343)		8,623	8,623			
100171351	HENRICO	VA		10/16/2024		928		(22)			(22)		906	906			
100171352	WEST SACRAMENTO	CA		10/16/2024		1,143		(32)			(32)		1,111	1,111			
100171353	TYLER	TX		10/16/2024		428		(18)			(18)		410	410			
100171354	EASTVALE	CA		10/16/2024		1,893		(66)			(66)		1,827	1,827			
100171355	CYPRESS	TX		10/16/2024		755		(35)			(35)		720	720			
100171356	PHOENIX	AZ		10/16/2024		591		(27)			(27)		564	564			
100171357	DEL VALLE	TX		10/16/2024		486		(40)			(40)		446	446			
100171361	IDAHO FALLS	ID		10/16/2024		1,267		(33)			(33)		1,234	1,234			
100171362	ANTIOCH	TN		10/16/2024		894		(35)			(35)		859	859			
100171365	PRESCOTT VALLEY	AZ		10/16/2024		987		(26)			(26)		961	961			
100171366	IDAHO FALLS	ID		10/16/2024		1,214		(32)			(32)		1,182	1,182			
100171368	LEWISTON	ID		10/16/2024		1,046		(29)			(29)		1,017	1,017			
100171369	WASHINGTON	UT		10/16/2024		926		(24)			(24)		902	902			
100171370	CUSHING	MN		10/16/2024		906		(26)			(26)		880	880			
100171371	HENDERSON	NV		10/16/2024		1,161		(37)			(37)		1,124	1,124			
100171372	NEWARK	DE		10/16/2024		686		(20)			(20)		666	666			
100171373	SPRING	TX		10/16/2024		758		(19)			(19)		739	739			
100171374	WATERLOO	IA		10/16/2024		660		(25)			(25)		635	635			
100171375	GLENDALE	AZ		10/16/2024		1,721		(46)			(46)		1,675	1,675			
100171378	LONDONDERRY	NH		10/16/2024		656		(26)			(26)		630	630			
100171379	WENTZVILLE	MO		10/16/2024		932		(24)			(24)		908	908			
100171380	SURF CITY	NC		10/16/2024		1,569		(48)			(48)		1,521	1,521			
100171381	AMMON	ID		10/16/2024		733		(23)			(23)		710	710			
100171382	LAKEWOOD	NJ		10/16/2024		1,136		(24)			(24)		1,112	1,112			
100171383	BROOKSHIRE	TX		10/16/2024		1,955		(49)			(49)		1,906	1,906			
100171384	SEATTLE	WA		10/16/2024		1,811		(39)			(39)		1,772	1,772			
100171385	SUMMERVILLE	SC		10/16/2024		841		(17)			(17)		824	824			
100171386	WINDER	GA		10/16/2024		567		(24)			(24)		543	543			
100171387	MCCORDSVILLE	IN		10/16/2024		1,669		(52)			(52)		1,617	1,617			
100171389	LAS VEGAS	NV		10/16/2024		1,796		(19)			(19)		1,777	1,777			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171390	AUBREY	TX		10/16/2024		1,161		(28)			(28)		1,133	1,133			
100171391	CROFTON	MD		10/16/2024		3,384		(61)			(61)		3,323	3,323			
100171393	WHITE CITY	OR		10/16/2024		770		(22)			(22)		748	748			
100171395	APEX	NC		10/16/2024		2,041		(38)			(38)		2,003	2,003			
100171396	CYPRESS	TX		10/16/2024		1,588		(40)			(40)		1,548	1,548			
100171400	FORT WORTH	TX		10/16/2024		1,504		(33)			(33)		1,471	1,471			
100171401	EL MIRAGE	AZ		10/16/2024		769		(19)			(19)		750	750			
100171402	MESA	AZ		10/16/2024		1,019		(39)			(39)		980	980			
100171403	NEWARK	NJ		10/16/2024		1,668		(33)			(33)		1,635	1,635			
100171404	BILLINGS	MT		10/16/2024		850		(16)			(16)		834	834			
100171405	CLARKSVILLE	TN		10/16/2024		841		(15)			(15)		826	826			
100171406	BERLIN	MD		10/16/2024		1,080		(25)			(25)		1,055	1,055			
100171407	ROSEVILLE	MN		10/16/2024		3,394		(104)			(104)		3,290	3,290			
100171408	PLEASANTVILLE	NJ		10/16/2024		703		(24)			(24)		679	679			
100171410	VENTNOR	NJ		10/16/2024		1,005		(24)			(24)		981	981			
100171411	CADDO MILLS	TX		10/16/2024		760		(17)			(17)		743	743			
100171412	ISSAQUAH	WA		10/16/2024		952		(18)			(18)		934	934			
100171413	RANCHO CORDOVA	CA		10/16/2024		1,401		(8)			(8)		1,393	1,393			
100171414	MCKINNEY	TX		10/16/2024		857		(21)			(21)		836	836			
100171415	VINELAND	NJ		10/16/2024		1,427		(27)			(27)		1,400	1,400			
100171416	BASS LAKE	CA		10/16/2024		1,984		(51)			(51)		1,933	1,933			
100171417	PEACHTREE CITY	GA		10/16/2024		7,969		(206)			(206)		7,763	7,763			
100171418	NORTH HILLS	CA		10/16/2024		2,085		(54)			(54)		2,031	2,031			
100171421	HOUSTON	TX		10/16/2024		884		(21)			(21)		863	863			
100171422	LINDEN	NJ		10/16/2024		2,119		(24)			(24)		2,095	2,095			
100171425	OCEAN CITY	NJ		10/16/2024		1,275		(154)			(154)		1,121	1,121			
100171426	TWAIN HARTE	CA		10/16/2024		869		(25)			(25)		844	844			
100171427	KANSAS CITY	KS		10/16/2024		692		(26)			(26)		666	666			
100171428	NUTLEY	NJ		10/16/2024		2,104		(64)			(64)		2,040	2,040			
100171429	TORRANCE	CA		10/16/2024		2,770		(56)			(56)		2,714	2,714			
100171430	MORA	MN		10/16/2024		1,754		(48)			(48)		1,706	1,706			
100171431	BLACK BUTTE RANCH	OR		10/16/2024		2,115		(44)			(44)		2,071	2,071			
100171433	PULLMAN	WA		10/16/2024		600		(7)			(7)		593	593			
100171434	ANGIER	NC		10/16/2024		1,592		(43)			(43)		1,549	1,549			
100171435	SEATTLE	WA		10/16/2024		1,574		(36)			(36)		1,538	1,538			
100171436	EUGENE	OR		10/16/2024		966		(16)			(16)		950	950			
100171437	VANCOUVER	WA		10/16/2024		942		(19)			(19)		923	923			
100171438	OAK ISLAND	NC		10/16/2024		1,217		(16)			(16)		1,201	1,201			
100171439	NORTH MYRTLE BEACH	SC		10/16/2024		1,487		(35)			(35)		1,452	1,452			
100171440	VANCOUVER	WA		10/16/2024		1,000		(20)			(20)		980	980			
100171441	STANWOOD	WA		10/16/2024		1,493		(29)			(29)		1,464	1,464			
100171443	WOODSTOCK	GA		10/16/2024		697		(14)			(14)		683	683			
100171444	SHAKOPEE	MN		10/16/2024		745		(14)			(14)		731	731			
100171446	QUEEN CREEK	AZ		10/16/2024		1,891		(21)			(21)		1,870	1,870			
100171447	SPRING PARK	MN		10/16/2024		679		(25)			(25)		654	654			
100171448	TWIN LAKES	CO		10/16/2024		2,882		(87)			(87)		2,795	2,795			
100171449	KENMORE	WA		10/16/2024		1,652		(35)			(35)		1,617	1,617			
100171450	NORCROSS	GA		10/16/2024		673		(1)			(1)		672	672			
100171452	ANNA	TX		10/16/2024		857		(11)			(11)		846	846			
100171453	NAGS HEAD	NC		10/16/2024		1,229		(33)			(33)		1,196	1,196			
100171455	PLANO	TX		10/16/2024		1,389		(23)			(23)		1,366	1,366			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171456	SEGUIN	TX		10/16/2024		1,434		(24)			(24)		1,410	1,410			
100171457	PORT ORCHARD	WA		10/16/2024		1,020		(28)			(28)		992	992			
100171459	LAWRENCEVILLE	GA		10/16/2024		821		(12)			(12)		809	809			
100171460	CINCINNATI	OH		10/16/2024		1,006		(15)			(15)		991	991			
100171461	JACKSON	NJ		10/16/2024		647		(19)			(19)		628	628			
100171462	WASHINGTON	DC		10/16/2024		2,846		(9)			(9)		2,837	2,837			
100171464	BONAIRE	GA		10/16/2024		578		(16)			(16)		562	562			
100171465	CHICAGO	IL		10/16/2024		833		(24)			(24)		809	809			
100171466	PHOENIX	AZ		10/16/2024		1,061		(40)			(40)		1,021	1,021			
100171467	CHESAPEAKE	VA		10/16/2024		622		(3)			(3)		619	619			
100171468	LITTLE ELM	TX		10/16/2024		1,000		(20)			(20)		980	980			
100171469	EL CAJON	CA		10/16/2024		2,033		(44)			(44)		1,989	1,989			
100171470	FAIRFAX	VA		10/16/2024		3,084		(76)			(76)		3,008	3,008			
100171471	FULSHEAR	TX		10/16/2024		1,138		(6)			(6)		1,132	1,132			
100171472	DRIPPING SPRINGS	TX		10/16/2024		1,645		(38)			(38)		1,607	1,607			
100171474	BELLINGHAM	WA		10/16/2024		1,137		(25)			(25)		1,112	1,112			
100171475	ROSEVILLE	CA		10/16/2024		1,341		(35)			(35)		1,306	1,306			
100171476	FRESNO	CA		10/16/2024		957		(21)			(21)		936	936			
100171478	LAKE HAVASU CITY	AZ		10/16/2024		864		(16)			(16)		848	848			
100171479	ROWLETT	TX		10/16/2024		848		(19)			(19)		829	829			
100171480	VENICE	CA		10/16/2024		3,551		(78)			(78)		3,473	3,473			
100171481	BELMAR	NJ		10/16/2024		7,107		(118)			(118)		6,989	6,989			
100171482	RENTON	WA		10/16/2024		1,721		(33)			(33)		1,688	1,688			
100171483	GAINESVILLE	GA		10/16/2024		843		(18)			(18)		825	825			
100171484	VIENNA	VA		10/16/2024		1,649		(33)			(33)		1,616	1,616			
100171485	WINTER PARK	CO		10/16/2024		8,454		(202)			(202)		8,252	8,252			
100171487	ANNA	TX		10/16/2024		944		(17)			(17)		927	927			
100171488	PROSPER	TX		10/16/2024		2,889		(56)			(56)		2,833	2,833			
100171490	MURRELLS INLET	SC		10/16/2024		1,089		(40)			(40)		1,049	1,049			
100171494	COLLINSVILLE	IL		10/16/2024		605		(25)			(25)		580	580			
100171495	DOUGLASVILLE	GA		10/16/2024		2,349		(48)			(48)		2,301	2,301			
100171496	GAINESVILLE	GA		10/16/2024		804		(14)			(14)		790	790			
100171498	GOODYEAR	AZ		10/16/2024		5,461		(77)			(77)		5,384	5,384			
100171499	CRANE HILL	AL		10/16/2024		2,011		(62)			(62)		1,949	1,949			
100171500	MURRELLS INLET	SC		10/16/2024		820		(23)			(23)		797	797			
100171501	MCKINNEY	TX		10/16/2024		923		(20)			(20)		903	903			
100171505	JEROME	MI		10/16/2024		1,034		(23)			(23)		1,011	1,011			
100171506	AUBURN	AL		10/16/2024		817		(16)			(16)		801	801			
100171507	CASTLE ROCK	CO		10/16/2024		1,001		(15)			(15)		986	986			
100171508	BUDA	TX		10/16/2024		136,592		(4,148)			(4,148)		132,444	132,444			
100171509	KNOXVILLE	TN		10/16/2024		1,161		(31)			(31)		1,130	1,130			
100171512	LAS VEGAS	NV		10/16/2024		1,399		(19)			(19)		1,380	1,380			
100171513	NEWARK	DE		10/16/2024		4,849		(95)			(95)		4,754	4,754			
100171514	FARMERSVILLE	TX		10/16/2024		1,039		(19)			(19)		1,020	1,020			
100171515	ALPENA	MI		10/16/2024		678		(21)			(21)		657	657			
100171517	CEDAR CITY	UT		10/16/2024		6,842		(177)			(177)		6,665	6,665			
100171518	LAS VEGAS	NV		10/16/2024		514		(18)			(18)		496	496			
100171519	AUBURN	AL		10/16/2024		655		(9)			(9)		646	646			
100171520	DENISON	TX		10/16/2024		785		(23)			(23)		762	762			
100171521	HENDERSON	NV		10/16/2024		768		(22)			(22)		746	746			
100171522	BLAIRSVILLE	GA		10/16/2024		2,883		(59)			(59)		2,824	2,824			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171523	FUQUAY VARINA	NC		10/16/2024		986		(13)			(13)		973	973			
100171524	RENO	NV		10/16/2024		1,075		(2)			(2)		1,073	1,073			
100171525	SALEM	OR		10/16/2024		1,404		(10)			(10)		1,394	1,394			
100171526	MUNDELEIN	IL		10/16/2024		1,485		(18)			(18)		1,467	1,467			
100171527	SALEM	OR		10/16/2024		1,809		35			35		1,844	1,844			
100171528	BOLIVIA	NC		10/16/2024		1,166		(1)			(1)		1,165	1,165			
100171531	MURFREESBORO	TN		10/16/2024		908		(7)			(7)		901	901			
100171532	CEDAR CITY	UT		10/16/2024		2,493		(41)			(41)		2,452	2,452			
100171533	PROVO	UT		10/16/2024		3,834		(7)			(7)		3,827	3,827			
100171534	FORT WORTH	TX		10/16/2024		870		1			1		871	871			
100171535	RENO	NV		10/16/2024		1,180		6			6		1,186	1,186			
100171536	CORPUS CHRISTI	TX		10/16/2024		932		(10)			(10)		922	922			
100171537	OWASSO	OK		10/16/2024		830		3			3		833	833			
100171538	HARVEST	AL		10/16/2024		745		(12)			(12)		733	733			
100171539	CEDAR CITY	UT		10/16/2024		812		(7)			(7)		805	805			
100171540	LATHROP	CA		10/16/2024		1,958		(49)			(49)		1,909	1,909			
100171543	MYRTLE BEACH	SC		10/16/2024		1,188		(19)			(19)		1,169	1,169			
100171544	SCOTTSDALE	AZ		10/16/2024		1,337		(2)			(2)		1,335	1,335			
100171545	ROUND ROCK	TX		10/16/2024		784		(22)			(22)		762	762			
100171546	ROSEVILLE	CA		10/16/2024		1,615		(12)			(12)		1,603	1,603			
100171547	ROSENBERG	TX		10/16/2024		896		3			3		899	899			
100171548	LITTLE RIVER	SC		10/16/2024		807		(7)			(7)		800	800			
100171549	DAHLONEGA	GA		10/16/2024		886		(5)			(5)		881	881			
100171550	HALTOM CITY	TX		10/16/2024		848		(8)			(8)		840	840			
100171551	DENTON	TX		10/16/2024		825		(15)			(15)		810	810			
100171552	GREENVILLE	NC		10/16/2024		627		13			13		640	640			
100171553	WHITE HOUSE	TN		10/16/2024		974		(15)			(15)		959	959			
100171554	ARGYLE	TX		10/16/2024		1,802		6			6		1,808	1,808			
100171555	MONROE	NC		10/16/2024		1,068		14			14		1,082	1,082			
100171556	MAGNOLIA	TX		10/16/2024		855		15			15		870	870			
100171557	GLASSBORO	NJ		10/16/2024		762		(24)			(24)		738	738			
100171558	FORT WORTH	TX		10/16/2024		1,201		(15)			(15)		1,186	1,186			
100171559	FORT WORTH	TX		10/16/2024		1,322		4			4		1,326	1,326			
100171560	MADERA	CA		10/16/2024		2,073		6			6		2,079	2,079			
100171561	MAMMOTH LAKES	CA		10/16/2024		5,402		(133)			(133)		5,269	5,269			
100171563	FORT WORTH	TX		10/16/2024		921		17			17		938	938			
100171564	RENO	NV		10/16/2024		1,274		(6)			(6)		1,268	1,268			
100171567	BUDA	TX		10/16/2024		771		(19)			(19)		752	752			
100171568	BLAIRSVILLE	GA		10/16/2024		1,811		(20)			(20)		1,791	1,791			
100171569	LAVON	TX		10/16/2024		818		(16)			(16)		802	802			
100171570	ROSHARON	TX		10/16/2024		717		10			10		727	727			
100171571	ROSHARON	TX		10/16/2024		1,477		21			21		1,498	1,498			
100171572	LOUISVILLE	KY		10/16/2024		2,178		(51)			(51)		2,127	2,127			
100171575	SENOIA	GA		10/16/2024		698		(23)			(23)		675	675			
100171576	SURPRISE	AZ		10/16/2024		903		(19)			(19)		884	884			
100171577	WHITESTOWN	IN		10/16/2024		798		(19)			(19)		779	779			
100171578	CHARLOTTESVILLE	VA		10/16/2024		932		(27)			(27)		905	905			
100171579	TACOMA	WA		10/16/2024		693		(11)			(11)		682	682			
100171580	BROKEN BOW	OK		10/16/2024		715		(23)			(23)		692	692			
100171582	OVERLAND PARK	KS		10/16/2024		720		(22)			(22)		698	698			
100171583	AUBURN	AL		10/16/2024		793		(21)			(21)		772	772			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171585	HOLLADAY	UT		10/16/2024		2,982		(64)			(64)		2,918	2,918			
100171588	OREM	UT		10/16/2024		1,207		(11)			(11)		1,196	1,196			
100171589	HURRICANE	UT		10/16/2024		27,486		(306)			(306)		27,180	27,180			
100171590	AURORA	CO		10/16/2024		2,391		(15)			(15)		2,376	2,376			
100171591	SELBYVILLE	DE		10/16/2024		931		(26)			(26)		905	905			
100171592	PORT ORCHARD	WA		10/16/2024		1,542		(12)			(12)		1,530	1,530			
100171593	OREM	UT		10/16/2024		700		(20)			(20)		680	680			
100171594	THORNTON	NH		10/16/2024		1,179		(32)			(32)		1,147	1,147			
100171595	LAGUNA NIGUEL	CA		10/16/2024		885		(21)			(21)		864	864			
100171596	LAS VEGAS	NV		10/16/2024		1,169		30			30		1,199	1,199			
100171597	LAS VEGAS	NV		10/16/2024		712		(21)			(21)		691	691			
100171598	BONNEY LAKE	WA		10/16/2024		1,129		(33)			(33)		1,096	1,096			
100171599	ALBUQUERQUE	NM		10/16/2024		781		(30)			(30)		751	751			
100171600	PROVO	UT		10/16/2024		4,386		(34)			(34)		4,352	4,352			
100171602	MINERAL BLUFF	GA		10/16/2024		1,515		(21)			(21)		1,494	1,494			
100171603	WASHINGTON	DC		10/16/2024		1,340		(35)			(35)		1,305	1,305			
100171604	CONYERS	GA		10/16/2024		616		(21)			(21)		595	595			
100171607	MUSE	OK		10/16/2024		716		(20)			(20)		696	696			
100171610	BLUE RIDGE	GA		10/16/2024		1,189		(28)			(28)		1,161	1,161			
100171611	FAYETTEVILLE	AR		10/16/2024		733		(20)			(20)		713	713			
100171612	MECHANICSVILLE	VA		10/16/2024		1,316		(35)			(35)		1,281	1,281			
100171613	ELON	NC		10/16/2024		722		(16)			(16)		706	706			
100171615	OCEAN SHORES	WA		10/16/2024		1,907		(55)			(55)		1,852	1,852			
100171616	SCOTTSDALE	AZ		10/16/2024		2,288		(31)			(31)		2,257	2,257			
100171617	PHOENIX	AZ		10/16/2024		3,291		(87)			(87)		3,204	3,204			
100171618	MARIETTA	GA		10/16/2024		710		(21)			(21)		689	689			
100171619	AUBREY	TX		10/16/2024		1,009		30			30		1,039	1,039			
100171620	BUCKEYE	AZ		10/16/2024		1,410		68			68		1,478	1,478			
100171623	HOLLY SPRINGS	NC		10/16/2024		1,410		(34)			(34)		1,376	1,376			
100171624	APEX	NC		10/16/2024		1,032		(27)			(27)		1,005	1,005			
100171626	NEW ORLEANS	LA		10/16/2024		687		(17)			(17)		670	670			
100171627	CELINA	TX		10/16/2024		2,088		(54)			(54)		2,034	2,034			
100171628	ROMULUS	MI		10/16/2024		1,171		(35)			(35)		1,136	1,136			
100171629	SANGER	CA		10/16/2024		5,942		(193)			(193)		5,749	5,749			
100171630	GALT	CA		10/16/2024		25,459		(1,002)			(1,002)		24,457	24,457			
100171631	SALEM	MA		10/16/2024		3,987		(114)			(114)		3,873	3,873			
100171632	BELLINGHAM	WA		10/16/2024		1,149		(19)			(19)		1,130	1,130			
100171633	LYNDEN	WA		10/16/2024		1,060		(21)			(21)		1,039	1,039			
100171634	COLUMBUS	OH		10/16/2024		795		(23)			(23)		772	772			
100171635	SELBYVILLE	DE		10/16/2024		2,334		(55)			(55)		2,279	2,279			
100171636	CELINA	TX		10/16/2024		1,809		(57)			(57)		1,752	1,752			
100171637	DURHAM	NC		10/16/2024		25,480		(603)			(603)		24,877	24,877			
100171639	FRESNO	CA		10/16/2024		1,141		(34)			(34)		1,107	1,107			
100171640	PALM DESERT	CA		10/16/2024		1,890		(53)			(53)		1,837	1,837			
100171641	MORENO VALLEY	CA		10/16/2024		1,102		44			44		1,146	1,146			
100171642	DAWSONVILLE	GA		10/16/2024		718		(27)			(27)		691	691			
100171643	WOODLAND	WA		10/16/2024		1,137		(23)			(23)		1,114	1,114			
100171644	BENSON	AZ		10/16/2024		2,213		17			17		2,230	2,230			
100171645	HURRICANE	UT		10/16/2024		2,460		(36)			(36)		2,424	2,424			
100171646	NEW ORLEANS	LA		10/16/2024		1,115		(33)			(33)		1,082	1,082			
100171647	LOS ANGELES	CA		10/16/2024		1,088		(33)			(33)		1,055	1,055			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171648	WOODBURY	MN		10/16/2024		949		36			36		985	985			
100171649	KYLE	TX		10/16/2024		928		22			22		950	950			
100171650	WINGATE	NC		10/16/2024		995		(26)			(26)		969	969			
100171651	MOUNTAIN GREEN	UT		10/16/2024		1,082		(33)			(33)		1,049	1,049			
100171652	MAPLE GROVE	MN		10/16/2024		2,485		(49)			(49)		2,436	2,436			
100171654	LITTLE EGG HARBOR TWP	NJ		10/16/2024		624		(20)			(20)		604	604			
100171655	SACRAMENTO	CA		10/16/2024		10,202		(202)			(202)		10,000	10,000			
100171657	RICHMOND	VA		10/16/2024		1,734		(51)			(51)		1,683	1,683			
100171658	MIDDLETOWN	DE		10/16/2024		818		(31)			(31)		787	787			
100171659	LAS VEGAS	NV		10/16/2024		2,500		(40)			(40)		2,460	2,460			
100171660	PRINCETON	TX		10/16/2024		1,642		(26)			(26)		1,616	1,616			
100171662	CLAYTON	NC		10/16/2024		1,098		6			6		1,104	1,104			
100171663	BAILEY	NC		10/16/2024		747		(21)			(21)		726	726			
100171665	ARLEY	AL		10/16/2024		1,302		(2)			(2)		1,300	1,300			
100171666	HOCKLEY	TX		10/16/2024		657		(22)			(22)		635	635			
100171667	NEWTOWN	PA		10/16/2024		80,202		(1,585)			(1,585)		78,617	78,617			
100171668	KENT	WA		10/16/2024		1,145		(38)			(38)		1,107	1,107			
100171669	MELISSA	TX		10/16/2024		167,926		(6,350)			(6,350)		161,576	161,576			
100171670	NORTHLAKE	TX		10/16/2024		1,476		(39)			(39)		1,437	1,437			
100171671	SACRAMENTO	CA		10/16/2024		2,363		24			24		2,387	2,387			
100171672	REHOBOTH BEACH	DE		10/16/2024		2,296		(55)			(55)		2,241	2,241			
100171673	PORTLAND	OR		10/16/2024		1,933		(39)			(39)		1,894	1,894			
100171675	PEACHTREE CITY	GA		10/16/2024		2,740		(57)			(57)		2,683	2,683			
100171676	SARATOGA SPRINGS	UT		10/16/2024		1,096		(21)			(21)		1,075	1,075			
100171677	BLUE RIDGE	TX		10/16/2024		1,236		(28)			(28)		1,208	1,208			
100171678	TRACY	CA		10/16/2024		1,461		(35)			(35)		1,426	1,426			
100171679	WESTFIELD	IN		10/16/2024		597		(22)			(22)		575	575			
100171680	WESTFIELD	IN		10/16/2024		605		(16)			(16)		589	589			
100171681	SAN TAN VALLEY	AZ		10/16/2024		961		(16)			(16)		945	945			
100171682	APEX	NC		10/16/2024		3,018		(65)			(65)		2,953	2,953			
100171683	WASHINGTON	UT		10/16/2024		1,398		(47)			(47)		1,351	1,351			
100171685	ACWORTH	GA		10/16/2024		1,302		(8)			(8)		1,294	1,294			
100171686	DANVILLE	KY		10/16/2024		745		(14)			(14)		731	731			
100171687	FOLEY	AL		10/16/2024		7,053		(15)			(15)		7,038	7,038			
100171688	ASHBURN	VA		10/16/2024		720		(22)			(22)		698	698			
100171689	SAN DIEGO	CA		10/16/2024		6,309		(163)			(163)		6,146	6,146			
100171690	CRANBERRY TOWNSHIP	PA		10/16/2024		2,590		(60)			(60)		2,530	2,530			
100171692	MADISON	AL		10/16/2024		744		(4)			(4)		740	740			
100171693	SAN MARCOS	TX		10/16/2024		827		29			29		856	856			
100171695	HOUSTON	TX		10/16/2024		28,377		(637)			(637)		27,740	27,740			
100171697	APPLE VALLEY	MN		10/16/2024		18,002		(375)			(375)		17,627	17,627			
100171698	CHESAPEAKE	VA		10/16/2024		819		(25)			(25)		794	794			
100171699	ANNA	TX		10/16/2024		9,304		(349)			(349)		8,955	8,955			
100171700	GLASSBORO	NJ		10/16/2024		593		(22)			(22)		571	571			
100171701	BEAUMONT	CA		10/17/2024		2,195		(43)			(43)		2,152	2,152			
100171704	MORGAN HILL	CA		10/17/2024		2,242		(38)			(38)		2,204	2,204			
100171705	MARYSVILLE	WA		10/17/2024		1,271		(24)			(24)		1,247	1,247			
100171706	AURORA	CO		10/17/2024		803		(22)			(22)		781	781			
100171707	LAWRENCEVILLE	GA		10/17/2024		932		(21)			(21)		911	911			
100171709	LAWRENCEVILLE	GA		10/17/2024		800		(20)			(20)		780	780			
100171710	GALLATIN	TN		10/17/2024		747		(14)			(14)		733	733			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171711	MCKINNEY	TX		10/17/2024		1,243		(28)			(28)		1,215	1,215			
100171712	DALLAS	TX		10/17/2024		680		(18)			(18)		662	662			
100171713	CONCORD	NC		10/17/2024		989		(18)			(18)		971	971			
100171714	LONGS	SC		10/17/2024		933		(4)			(4)		929	929			
100171715	GALLATIN	TN		10/17/2024		1,364		(34)			(34)		1,330	1,330			
100171716	SNELLVILLE	GA		10/17/2024		768		1			1		769	769			
100171717	KANNAPOLIS	NC		10/17/2024		660							660	660			
100171719	GEORGETOWN	TX		10/17/2024		4,975		(53)			(53)		4,922	4,922			
100171720	FALLING WATERS	WV		10/17/2024		1,906		(51)			(51)		1,855	1,855			
100171722	MCKINNEY	TX		10/17/2024		766		(14)			(14)		752	752			
100171723	GREENVILLE	TX		10/17/2024		868		(19)			(19)		849	849			
100171724	MOORESVILLE	NC		10/17/2024		954		2			2		956	956			
100171725	FAIRBURN	GA		10/17/2024		938		(11)			(11)		927	927			
100171726	CONCORD	NC		10/17/2024		2,295		(27)			(27)		2,268	2,268			
100171727	GRAHAM	NC		10/17/2024		630		(13)			(13)		617	617			
100171728	MCKINNEY	TX		10/17/2024		567		(18)			(18)		549	549			
100171729	BUDA	TX		10/17/2024		4,938		(114)			(114)		4,824	4,824			
100171730	POMONA	CA		10/17/2024		1,757		(32)			(32)		1,725	1,725			
100171731	MENIFEE	CA		10/17/2024		1,358		(24)			(24)		1,334	1,334			
100171732	MENIFEE	CA		10/17/2024		1,482		(29)			(29)		1,453	1,453			
100171733	FALLING WATERS	WV		10/17/2024		522		(18)			(18)		504	504			
100171735	GALLATIN	TN		10/17/2024		778		(14)			(14)		764	764			
100171737	MONROE	NC		10/17/2024		781		(12)			(12)		769	769			
100171738	FALLING WATERS	WV		10/17/2024		535		(19)			(19)		516	516			
100171741	REHOBOTH BEACH	DE		10/17/2024		1,624		(32)			(32)		1,592	1,592			
100171742	FALLING WATERS	WV		10/17/2024		551		(19)			(19)		532	532			
100171744	LEWES	DE		10/17/2024		5,244		(111)			(111)		5,133	5,133			
100171745	GARNER	NC		10/17/2024		331		(4)			(4)		327	327			
100171747	FALLING WATERS	WV		10/17/2024		523		(17)			(17)		506	506			
100171748	ORANGEVALE	CA		10/17/2024		979		(19)			(19)		960	960			
100171750	BRENTWOOD	CA		10/17/2024		1,333		(5)			(5)		1,328	1,328			
100171751	PHOENIXVILLE	PA		10/17/2024		7,975		(131)			(131)		7,844	7,844			
100171753	LAS VEGAS	NV		10/17/2024		910		(16)			(16)		894	894			
100171756	WASHINGTON	DC		10/17/2024		1,895		(10)			(10)		1,885	1,885			
100171757	HENRICO	NC		10/17/2024		1,890		(36)			(36)		1,854	1,854			
100171758	MILLERSPORT	OH		10/17/2024		783		(5)			(5)		778	778			
100171759	PLEASANTON	CA		10/17/2024		1,312		(13)			(13)		1,299	1,299			
100171760	CHINO	CA		10/17/2024		2,170		(36)			(36)		2,134	2,134			
100171761	TINTON FALLS	NJ		10/17/2024		526		(18)			(18)		508	508			
100171762	ASTORIA	OR		10/17/2024		717		(10)			(10)		707	707			
100171763	GULF SHORES	AL		10/17/2024		1,340		(1)			(1)		1,339	1,339			
100171766	CENTERTON	AR		10/17/2024		813		(15)			(15)		798	798			
100171767	AURORA	IL		10/17/2024		1,774		(19)			(19)		1,755	1,755			
100171768	BAKERSFIELD	CA		10/17/2024		6,367		(117)			(117)		6,250	6,250			
100171769	SACRAMENTO	CA		10/17/2024		1,898		(35)			(35)		1,863	1,863			
100171771	WINNABOW	NC		10/17/2024		1,038		(20)			(20)		1,018	1,018			
100171772	BIG SKY	MT		10/17/2024		6,290		(66)			(66)		6,224	6,224			
100171773	MILFORD	PA		10/17/2024		659		(5)			(5)		654	654			
100171774	JAMESTOWN	ND		10/17/2024		843		(23)			(23)		820	820			
100171775	GREENSBORO	NC		10/17/2024		316		(5)			(5)		311	311			
100171778	JASPER	AL		10/17/2024		471		(14)			(14)		457	457			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171780	KENTWOOD	MI		10/17/2024		839		(2)			(2)		837	837			
100171781	SHAFTER	CA		10/17/2024		639		(7)			(7)		632	632			
100171782	AURORA	CO		10/17/2024		866		(15)			(15)		851	851			
100171785	GROVE CITY	OH		10/17/2024		557		(16)			(16)		541	541			
100171786	CONCORD	NC		10/17/2024		1,238		(9)			(9)		1,229	1,229			
100171787	MENIFEE	CA		10/17/2024		4,127		(66)			(66)		4,061	4,061			
100171790	MANTECA	CA		10/17/2024		28,373		(776)			(776)		27,597	27,597			
100171791	CLEVELAND	TX		10/17/2024		529		(10)			(10)		519	519			
100171792	BERTHOUD	CO		10/17/2024		1,262		33			33		1,295	1,295			
100171793	CONCORD	NC		10/17/2024		818		(3)			(3)		815	815			
100171794	FORNEY	TX		10/17/2024		684		(13)			(13)		671	671			
100171796	GRAHAM	NC		10/17/2024		488		(17)			(17)		471	471			
100171797	MYRTLE BEACH	SC		10/17/2024		785		2			2		787	787			
100171798	FORNEY	TX		10/17/2024		662							662	662			
100171799	FORNEY	TX		10/17/2024		27,123		(764)			(764)		26,359	26,359			
100171800	ROUND ROCK	TX		10/17/2024		842		(18)			(18)		824	824			
100171801	ANNA	TX		10/17/2024		502		(14)			(14)		488	488			
100171802	FOLSOM	CA		10/17/2024		1,451		(24)			(24)		1,427	1,427			
100171803	CONCORD	NC		10/17/2024		787		17			17		804	804			
100171804	BUDA	TX		10/17/2024		678		(15)			(15)		663	663			
100171805	GRAHAM	NC		10/17/2024		640		21			21		661	661			
100171806	SARDINIA	OH		10/17/2024		863		(32)			(32)		831	831			
100171809	WINCHESTER	TN		10/17/2024		656		(28)			(28)		628	628			
100171810	LAS VEGAS	NV		10/17/2024		1,356		(38)			(38)		1,318	1,318			
100171811	INDIANAPOLIS	IN		10/17/2024		611		(23)			(23)		588	588			
100171813	INDIANAPOLIS	IN		10/17/2024		810		(28)			(28)		782	782			
100171814	CHARLOTTE	NC		10/17/2024		893		(19)			(19)		874	874			
100171815	ALLENTOWN	PA		10/17/2024		773		(27)			(27)		746	746			
100171817	MESQUITE	TX		10/17/2024		618		(22)			(22)		596	596			
100171818	CHENEY	WA		10/17/2024		616		(23)			(23)		593	593			
100171819	FORT WORTH	TX		10/17/2024		2,158		(60)			(60)		2,098	2,098			
100171821	BALDWIN PARK	CA		10/17/2024		1,183		(30)			(30)		1,153	1,153			
100171822	SAN ANTONIO	TX		10/17/2024		643		(17)			(17)		626	626			
100171823	MARIETTA	GA		10/17/2024		759		(21)			(21)		738	738			
100171824	HIGHLAND	CA		10/17/2024		837		(25)			(25)		812	812			
100171827	HOUSTON	TX		10/17/2024		678		(15)			(15)		663	663			
100171828	RANSON	WV		10/17/2024		715		(20)			(20)		695	695			
100171829	COLLEGE STATION	TX		10/17/2024		638		(22)			(22)		616	616			
100171831	PALMYRA	PA		10/17/2024		593		(21)			(21)		572	572			
100171832	GAINESVILLE	VA		10/17/2024		4,517		(98)			(98)		4,419	4,419			
100171833	SUNNYVALE	CA		10/17/2024		3,695		(75)			(75)		3,620	3,620			
100171834	VISALIA	CA		10/17/2024		790		(23)			(23)		767	767			
100171835	HONOLULU	HI		10/17/2024		841		(21)			(21)		820	820			
100171836	EAGLE RIVER	AK		10/17/2024		1,574		(56)			(56)		1,518	1,518			
100171837	TUCSON	AZ		10/17/2024		642		(15)			(15)		627	627			
100171838	PORTERVILLE	CA		10/17/2024		670		(21)			(21)		649	649			
100171839	ATHENS	AL		10/17/2024		754		(3)			(3)		751	751			
100171840	MILPITAS	CA		10/17/2024		1,123		(30)			(30)		1,093	1,093			
100171843	HOUSTON	TX		10/17/2024		845		(17)			(17)		828	828			
100171844	PROVIDENCE	RI		10/17/2024		1,596		(22)			(22)		1,574	1,574			
100171846	MANTECA	CA		10/17/2024		1,369		(38)			(38)		1,331	1,331			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171847	SONOMA	CA		10/17/2024		2,097		(57)			(57)		2,040	2,040			
100171848	CYPRESS	TX		10/17/2024		741		(21)			(21)		720	720			
100171850	MAMMOTH LAKES	CA		10/17/2024		1,371		(33)			(33)		1,338	1,338			
100171851	OCEAN CITY	NJ		10/17/2024		1,707		(40)			(40)		1,667	1,667			
100171852	RIO RANCHO	NM		10/17/2024		1,343		(42)			(42)		1,301	1,301			
100171853	SCHERERVILLE	IN		10/17/2024		919		(19)			(19)		900	900			
100171854	WEST GROVE	PA		10/17/2024		759		(21)			(21)		738	738			
100171855	LAS VEGAS	NV		10/17/2024		963		(21)			(21)		942	942			
100171856	PALOS PARK	IL		10/17/2024		1,136		(29)			(29)		1,107	1,107			
100171858	VISALIA	CA		10/17/2024		933		(30)			(30)		903	903			
100171859	AUSTIN	TX		10/17/2024		1,048		(9)			(9)		1,039	1,039			
100171860	COTTAGE GROVE	OR		10/17/2024		686		(14)			(14)		672	672			
100171861	HESPERIA	CA		10/17/2024		946		(20)			(20)		926	926			
100171862	RALEIGH	NC		10/17/2024		1,028		(5)			(5)		1,023	1,023			
100171863	RICHMOND	TX		10/17/2024		691		(14)			(14)		677	677			
100171864	SACRAMENTO	CA		10/17/2024		1,184		(38)			(38)		1,146	1,146			
100171865	TUSCALOOSA	AL		10/17/2024		729		14			14		743	743			
100171866	LINDA	CA		10/17/2024		829		(16)			(16)		813	813			
100171867	BOZEMAN	MT		10/17/2024		3,514		(100)			(100)		3,414	3,414			
100171868	LINCOLN	CA		10/17/2024		1,009		(15)			(15)		994	994			
100171869	CHARLOTTE	NC		10/17/2024		3,678		(74)			(74)		3,604	3,604			
100171870	NORTH ATTLEBORO	MA		10/17/2024		691		(18)			(18)		673	673			
100171871	MARIETTA	GA		10/17/2024		1,561		(33)			(33)		1,528	1,528			
100171872	STATESVILLE	NC		10/17/2024		820		(6)			(6)		814	814			
100171873	NUTLEY	NJ		10/17/2024		692		(16)			(16)		676	676			
100171874	CYPRESS	TX		10/17/2024		1,618		(38)			(38)		1,580	1,580			
100171875	WILMINGTON	NC		10/17/2024		1,583		(60)			(60)		1,523	1,523			
100171877	ALVARADO	TX		10/17/2024		207		(7)			(7)		200	200			
100171878	MOBILE	AL		10/17/2024		2,005		(39)			(39)		1,966	1,966			
100171879	BUFORD	GA		10/17/2024		914		(18)			(18)		896	896			
100171880	WESTERLY	RI		10/17/2024		1,109		(21)			(21)		1,088	1,088			
100171882	AUSTIN	TX		10/17/2024		926		(23)			(23)		903	903			
100171883	LAWRENCEVILLE	GA		10/17/2024		588		(22)			(22)		566	566			
100171884	MANY	LA		10/17/2024		1,490		(56)			(56)		1,434	1,434			
100171885	TRACY	CA		10/17/2024		1,851		(30)			(30)		1,821	1,821			
100171887	DALLAS	TX		10/17/2024		906		(13)			(13)		893	893			
100171888	POOLER	GA		10/17/2024		686		(15)			(15)		671	671			
100171889	PALM DESERT	CA		10/17/2024		917		(17)			(17)		900	900			
100171890	SPRLNGVLLLE	UT		10/17/2024		979		(17)			(17)		962	962			
100171891	PARKER	CO		10/17/2024		1,677		(30)			(30)		1,647	1,647			
100171892	HELOTES	TX		10/17/2024		1,210		(5)			(5)		1,205	1,205			
100171893	CLOSTER	NJ		10/17/2024		2,101		(38)			(38)		2,063	2,063			
100171894	ALVIN	TX		10/17/2024		738		(21)			(21)		717	717			
100171895	WEST YARMOUTH	MA		10/17/2024		2,357		(51)			(51)		2,306	2,306			
100171896	NOLANVILLE	TX		10/17/2024		1,484		(31)			(31)		1,453	1,453			
100171897	BAKERSFIELD	CA		10/17/2024		850		(29)			(29)		821	821			
100171898	FERRIS	TX		10/17/2024		716		(19)			(19)		697	697			
100171899	SOUTH ELGIN	IL		10/17/2024		3,835		(107)			(107)		3,728	3,728			
100171900	MIDVALE	UT		10/17/2024		1,308		(11)			(11)		1,297	1,297			
100171901	MESA	AZ		10/17/2024		1,338		26			26		1,364	1,364			
100171903	KENNESAW	GA		10/17/2024		645		(25)			(25)		620	620			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100171904	ARGYLE	TX		10/17/2024		954		(20)			(20)		934	934			
100171905	ATHENS	GA		10/17/2024		656		(25)			(25)		631	631			
100171906	LYNNWOOD	WA		10/17/2024		2,381		(42)			(42)		2,339	2,339			
100171907	HOPELAWN	NJ		10/17/2024		1,183		(7)			(7)		1,176	1,176			
100171908	KATY	TX		10/17/2024		17,840		(340)			(340)		17,500	17,500			
100171910	LAKE ELSINORE	CA		10/17/2024		1,251		(37)			(37)		1,214	1,214			
100171911	HOWELL	NJ		10/17/2024		1,416		(30)			(30)		1,386	1,386			
100171912	FALLING WATERS	WV		10/17/2024		634		(11)			(11)		623	623			
100171913	LAS CRUCES	NM		10/17/2024		650		(12)			(12)		638	638			
100171915	RALEIGH	NC		10/17/2024		1,117		(19)			(19)		1,098	1,098			
100171916	WEST DES MOINES	IA		10/17/2024		596		(18)			(18)		578	578			
100171917	WHITESTOWN	IN		10/17/2024		790		(11)			(11)		779	779			
100171918	PUYALLUP	WA		10/17/2024		4,626		(78)			(78)		4,548	4,548			
100171919	GRAND PRAIRIE	TX		10/17/2024		905		(20)			(20)		885	885			
100171921	EUGENE	OR		10/17/2024		1,060		(25)			(25)		1,035	1,035			
100171923	PASADENA	MD		10/17/2024		1,645		(24)			(24)		1,621	1,621			
100171924	WESTON	TX		10/17/2024		834		(21)			(21)		813	813			
100171925	WOODBURY	MN		10/17/2024		1,042		(15)			(15)		1,027	1,027			
100171926	MIDLAND	TX		10/17/2024		795		(6)			(6)		789	789			
100171927	LEANDER	TX		10/17/2024		2,626		(45)			(45)		2,581	2,581			
100171928	ROYSE CITY	TX		10/17/2024		672		(13)			(13)		659	659			
100171929	HOUSTON	TX		10/17/2024		614		(9)			(9)		605	605			
100171930	LAVON	TX		10/17/2024		1,848		(24)			(24)		1,824	1,824			
100171932	HENDERSON	NV		10/17/2024		993		(29)			(29)		964	964			
100171934	CONROE	TX		10/17/2024		817		(13)			(13)		804	804			
100171935	MURRAY	UT		10/17/2024		35,352		(565)			(565)		34,787	34,787			
100171936	REDMOND	OR		10/17/2024		1,486		(30)			(30)		1,456	1,456			
100171937	PHOENIX	AZ		10/17/2024		1,170		7			7		1,177	1,177			
100171938	HUTTO	TX		10/17/2024		784		(9)			(9)		775	775			
100171939	DALLAS	TX		10/17/2024		1,174		(15)			(15)		1,159	1,159			
100171940	COLUMBUS	OH		10/17/2024		650		(15)			(15)		635	635			
100171941	FORT WORTH	TX		10/17/2024		2,465		(37)			(37)		2,428	2,428			
100171942	ELK GROVE	CA		10/17/2024		1,684		(19)			(19)		1,665	1,665			
100171943	WISCONSIN RAPIDS	WI		10/17/2024		613		(14)			(14)		599	599			
100171945	AUSTIN	TX		10/17/2024		960		(17)			(17)		943	943			
100171946	FORT WORTH	TX		10/17/2024		1,869		(43)			(43)		1,826	1,826			
100171947	LANCASTER	CA		10/17/2024		1,200		(16)			(16)		1,184	1,184			
100171948	FORT WORTH	TX		10/17/2024		818		(21)			(21)		797	797			
100171950	CHAPEL HILL	NC		10/17/2024		1,194		(27)			(27)		1,167	1,167			
100171951	GATLINBURG	TN		10/17/2024		1,529		(17)			(17)		1,512	1,512			
100171953	LAWRENCEVILLE	GA		10/17/2024		1,303		1			1		1,304	1,304			
100171954	MERIDIAN	ID		10/17/2024		1,312		31			31		1,343	1,343			
100171955	NOBLESVILLE	IN		10/17/2024		1,185		3			3		1,188	1,188			
100171956	FORTWORTH	TX		10/17/2024		1,456		(34)			(34)		1,422	1,422			
100171957	HAVERTOWN	PA		10/17/2024		619		(13)			(13)		606	606			
100171958	FRESNO	CA		10/17/2024		1,157		(16)			(16)		1,141	1,141			
100171959	KENT	WA		10/17/2024		1,352		(23)			(23)		1,329	1,329			
100171960	BENTONVILLE	AR		10/17/2024		25,039		(658)			(658)		24,381	24,381			
100171961	TEMPE	AZ		10/17/2024		1,315		(16)			(16)		1,299	1,299			
100171962	WILLOWBROOK	IL		10/17/2024		698		(19)			(19)		679	679			
100171963	ALLENTOWN	PA		10/17/2024		1,926		(47)			(47)		1,879	1,879			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172116	EAGLE RIVER	AK		10/17/2024		702		(13)			(13)		689	689			
100172117	LAS VEGAS	NV		10/17/2024		913		(38)			(38)		875	875			
100172118	COLORADO SPRINGS	CO		10/17/2024		1,538		(40)			(40)		1,498	1,498			
100172119	SHAKER HEIGHTS	OH		10/17/2024		552		(25)			(25)		527	527			
100172121	BELVIDERE	IL		10/17/2024		545		(10)			(10)		535	535			
100172122	ROCKWALL	TX		10/17/2024		506		(29)			(29)		477	477			
100172123	PATERSON	NJ		10/17/2024		1,041		(28)			(28)		1,013	1,013			
100172126	HILO	HI		10/17/2024		620		(26)			(26)		594	594			
100172128	CHOWCHILLA	CA		10/17/2024		561		(26)			(26)		535	535			
100172132	QUINCY	MA		10/17/2024		1,770		(50)			(50)		1,720	1,720			
100172134	VANCOUVER	WA		10/17/2024		1,093		(30)			(30)		1,063	1,063			
100172135	BREMERTON	WA		10/17/2024		844		(16)			(16)		828	828			
100172137	BREMERTON	WA		10/17/2024		888		(17)			(17)		871	871			
100172138	INDIANAPOLIS	IN		10/17/2024		5,444		(51)			(51)		5,393	5,393			
100172139	GRAND RAPIDS	MI		10/17/2024		804		(32)			(32)		772	772			
100172140	BREMERTON	WA		10/17/2024		893		(22)			(22)		871	871			
100172141	DALLASTOWN	PA		10/17/2024		229		(21)			(21)		208	208			
100172142	JACKSONVILLE	FL		10/17/2024		678		(15)			(15)		663	663			
100172143	RIVERSIDE	CA		10/17/2024		592		(14)			(14)		578	578			
100172145	PHILADELPHIA	PA		10/17/2024		257		(16)			(16)		241	241			
100172146	PHILADELPHIA	PA		10/17/2024		130		(6)			(6)		124	124			
100172147	FORT WORTH	TX		10/17/2024		496		(10)			(10)		486	486			
100172148	SUISUN CITY	CA		10/17/2024		1,093		(9)			(9)		1,084	1,084			
100172150	KISSIMMEE	FL		10/17/2024		517		(28)			(28)		489	489			
100172152	MINNEAPOLIS	MN		10/17/2024		382		(18)			(18)		364	364			
100172153	HANFORD	CA		10/17/2024		634		(12)			(12)		622	622			
100172154	SOUTHAMPTON	PA		10/17/2024		2,335		(77)			(77)		2,258	2,258			
100172155	GRAND RAPIDS	MI		10/17/2024		796		(13)			(13)		783	783			
100172156	PRINCE FREDERICK	MD		10/17/2024		649		(11)			(11)		638	638			
100172157	NORTHRIDGE	CA		10/17/2024		222		(12)			(12)		210	210			
100172158	GRANITE BAY	CA		10/17/2024		3,322		(51)			(51)		3,271	3,271			
100172159	BAKERSFIELD	CA		10/17/2024		652		(23)			(23)		629	629			
100172160	ROCKVILLE	MD		10/17/2024		1,110		(38)			(38)		1,072	1,072			
100172161	PHILADELPHIA	PA		10/17/2024		212		(10)			(10)		202	202			
100172162	SALINAS	CA		10/17/2024		672		(22)			(22)		650	650			
100172163	OAK PARK	CA		10/17/2024		2,934		(21)			(21)		2,913	2,913			
100172164	BARBERTON	OH		10/17/2024		319		(4)			(4)		315	315			
100172165	VENICE	FL		10/17/2024		1,341		(34)			(34)		1,307	1,307			
100172167	COLTON	CA		10/17/2024		2,391		(37)			(37)		2,354	2,354			
100172168	GLENPOOL	OK		10/17/2024		629		(18)			(18)		611	611			
100172170	OROSI	CA		10/17/2024		348		(16)			(16)		332	332			
100172173	PHOENIX	AZ		10/17/2024		2,980		(60)			(60)		2,920	2,920			
100172175	HENDERSON	NV		10/17/2024		1,053		(35)			(35)		1,018	1,018			
100172176	FONTANA	CA		10/17/2024		1,080		(38)			(38)		1,042	1,042			
100172177	SAN DIEGO	CA		10/17/2024		1,624		(47)			(47)		1,577	1,577			
100172178	PLEASANT HILL	CA		10/17/2024		2,449		(72)			(72)		2,377	2,377			
100172179	PERRIS	CA		10/17/2024		1,189		(29)			(29)		1,160	1,160			
100172180	MANHATTAN BEACH	CA		10/17/2024		6,059		(279)			(279)		5,780	5,780			
100172181	LOS ANGELES	CA		10/17/2024		1,292		(50)			(50)		1,242	1,242			
100172182	SOUTHBRIDGE	MA		10/17/2024		583		(26)			(26)		557	557			
100172183	DENVER	CO		10/17/2024		1,241		(37)			(37)		1,204	1,204			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172185	CHICAGO	IL		10/17/2024		500		(9)			(9)		491	491			
100172186	NASHVILLE	TN		10/17/2024		2,223		(85)			(85)		2,138	2,138			
100172187	IMPERIAL	PA		10/17/2024		324		(16)			(16)		308	308			
100172188	SAN BERNARDINO	CA		10/17/2024		914		(42)			(42)		872	872			
100172189	TWAIN HARTE	CA		10/17/2024		2,042		(92)			(92)		1,950	1,950			
100172190	LEESBURG	VA		10/17/2024		1,987		(56)			(56)		1,931	1,931			
100172191	PHOENIX	AZ		10/17/2024		708		(33)			(33)		675	675			
100172192	GRASS VALLEY	CA		10/17/2024		1,505		(50)			(50)		1,455	1,455			
100172195	LAKEWOOD	CA		10/17/2024		4,271		(196)			(196)		4,075	4,075			
100172197	SAN ANTONIO	TX		10/17/2024		318		(2)			(2)		316	316			
100172198	SAN MARCOS	CA		10/17/2024		3,657		(41)			(41)		3,616	3,616			
100172200	LEAGUE CITY	TX		10/17/2024		1,305		(38)			(38)		1,267	1,267			
100172201	SUGAR LAND	TX		10/17/2024		3,320		(98)			(98)		3,222	3,222			
100172202	MIAMI	FL		10/17/2024		841		(39)			(39)		802	802			
100172203	MISSION	TX		10/17/2024		1,265		(58)			(58)		1,207	1,207			
100172204	STONEHAM	MA		10/17/2024		1,431		(29)			(29)		1,402	1,402			
100172205	ANAHEIM	CA		10/17/2024		2,316		(55)			(55)		2,261	2,261			
100172206	GARDENA	CA		10/17/2024		2,312		(53)			(53)		2,259	2,259			
100172207	MESA	AZ		10/17/2024		627		(32)			(32)		595	595			
100172208	FILLMORE	CA		10/17/2024		1,802		(64)			(64)		1,738	1,738			
100172209	SHELBYVILLE	TN		10/17/2024		887		(15)			(15)		872	872			
100172210	WINCHESTER	CA		10/17/2024		1,390		(64)			(64)		1,326	1,326			
100172211	BROCKTON	MA		10/17/2024		440		(7)			(7)		433	433			
100172212	TEXAS CITY	TX		10/17/2024		1,137		(26)			(26)		1,111	1,111			
100172213	DEWEY	AZ		10/17/2024		1,472		(49)			(49)		1,423	1,423			
100172214	NORWALK	CA		10/17/2024		1,846		(46)			(46)		1,800	1,800			
100172215	VALLEJO	CA		10/17/2024		1,451		(36)			(36)		1,415	1,415			
100172216	CENTERVILLE	MA		10/17/2024		1,724		(3)			(3)		1,721	1,721			
100172217	RALEIGH	NC		10/17/2024		1,037		(43)			(43)		994	994			
100172219	MURFREESBORO	TN		10/17/2024		978		(45)			(45)		933	933			
100172220	BAKERSFIELD	CA		10/17/2024		1,439		(52)			(52)		1,387	1,387			
100172221	KENNESAW	GA		10/17/2024		888		(41)			(41)		847	847			
100172223	KISSIMMEE	FL		10/17/2024		1,343		(62)			(62)		1,281	1,281			
100172224	CHESTERFIELD	NJ		10/17/2024		2,029		(68)			(68)		1,961	1,961			
100172225	KATY	TX		10/17/2024		654		(30)			(30)		624	624			
100172226	LAWRENCEVILLE	GA		10/17/2024		68,948		(3,148)			(3,148)		65,800	65,800			
100172227	SNELLVILLE	GA		10/17/2024		897		(41)			(41)		856	856			
100172228	MONTGOMERY	TX		10/17/2024		1,683		(79)			(79)		1,604	1,604			
100172229	RIVERSIDE	CA		10/21/2024		2,565		(62)			(62)		2,503	2,503			
100172231	CARLSBAD	CA		10/21/2024		2,389		(45)			(45)		2,344	2,344			
100172233	HEBER CITY	UT		10/21/2024		1,076		(19)			(19)		1,057	1,057			
100172234	LA MIRADA	CA		10/21/2024		1,743		(37)			(37)		1,706	1,706			
100172236	BROKEN BOW	OK		10/21/2024		1,594		(34)			(34)		1,560	1,560			
100172237	OAKLAND	NJ		10/21/2024		1,389		(36)			(36)		1,353	1,353			
100172238	CANON CITY	CO		10/21/2024		803		(26)			(26)		777	777			
100172239	TOMS RIVER	NJ		10/21/2024		1,146		(23)			(23)		1,123	1,123			
100172240	MOUNT LAUREL	NJ		10/21/2024		50,319		(1,570)			(1,570)		48,749	48,749			
100172241	NEWARK	DE		10/21/2024		970		(18)			(18)		952	952			
100172242	VILLA RICA	GA		10/21/2024		868		(10)			(10)		858	858			
100172243	ATHENS	AL		10/21/2024		740		1			1		741	741			
100172244	LATHROP	CA		10/21/2024		1,160		1			1		1,161	1,161			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172245	HOUSTON	TX		10/21/2024		1,993		(32)			(32)		1,961	1,961			
100172246	ERIE	CO		10/21/2024		1,579		5			5		1,584	1,584			
100172247	GRASS VALLEY	CA		10/21/2024		1,679		(15)			(15)		1,664	1,664			
100172248	COEUR D ALENE	ID		10/21/2024		893		(14)			(14)		879	879			
100172249	AZUSA	CA		10/21/2024		1,567		(26)			(26)		1,541	1,541			
100172250	DOWNEY	CA		10/21/2024		2,726		(59)			(59)		2,667	2,667			
100172251	PRINCETON	TX		10/21/2024		708		(21)			(21)		687	687			
100172252	FRESNO	CA		10/21/2024		1,022		(17)			(17)		1,005	1,005			
100172253	LOGANVILLE	GA		10/21/2024		1,172							1,172	1,172			
100172254	HOUSTON	TX		10/21/2024		937		(32)			(32)		905	905			
100172255	BEL AIR	MD		10/21/2024		850		(30)			(30)		820	820			
100172256	COLUMBIA	MO		10/21/2024		721		(6)			(6)		715	715			
100172257	ELLABELL	GA		10/21/2024		768		(15)			(15)		753	753			
100172258	VENUS	TX		10/21/2024		1,867		(18)			(18)		1,849	1,849			
100172259	WYLIE	TX		10/21/2024		702		(27)			(27)		675	675			
100172260	AUSTIN	TX		10/21/2024		871		(11)			(11)		860	860			
100172261	LEXINGTON	KY		10/21/2024		1,049		(30)			(30)		1,019	1,019			
100172263	HEMET	CA		10/21/2024		603		(14)			(14)		589	589			
100172264	SANTA PAULA	CA		10/21/2024		1,881		(47)			(47)		1,834	1,834			
100172265	EDINBURG	TX		10/21/2024		2,695		(50)			(50)		2,645	2,645			
100172266	STAR	ID		10/21/2024		849		(16)			(16)		833	833			
100172267	GREENVILLE	TX		10/21/2024		802		(15)			(15)		787	787			
100172268	BUDD LAKE	NJ		10/21/2024		924		(27)			(27)		897	897			
100172269	LEANDER	TX		10/21/2024		2,128		(55)			(55)		2,073	2,073			
100172270	IDYLLWILD	CA		10/21/2024		902		(16)			(16)		886	886			
100172271	MEDINA	MN		10/21/2024		1,155		38			38		1,193	1,193			
100172272	SEASIDE	OR		10/21/2024		692		(24)			(24)		668	668			
100172273	KATY	TX		10/21/2024		715		(16)			(16)		699	699			
100172274	LAKE HUGHES	CA		10/21/2024		678		(16)			(16)		662	662			
100172275	SACRAMENTO	CA		10/21/2024		1,296		(32)			(32)		1,264	1,264			
100172276	MOLALLA	OR		10/21/2024		1,497		(21)			(21)		1,476	1,476			
100172277	RANCHO CORDOVA	CA		10/21/2024		1,022		(14)			(14)		1,008	1,008			
100172278	CEDAR PARK	TX		10/21/2024		856		(21)			(21)		835	835			
100172279	CORVALLIS	OR		10/21/2024		1,245		(32)			(32)		1,213	1,213			
100172280	COLUMBUS	OH		10/21/2024		994		(26)			(26)		968	968			
100172281	MURFREESBORO	TN		10/21/2024		677		(11)			(11)		666	666			
100172282	BOTHELL	WA		10/21/2024		1,523		(15)			(15)		1,508	1,508			
100172283	STOW	OH		10/21/2024		598		(20)			(20)		578	578			
100172284	ANNA	TX		10/21/2024		920		(17)			(17)		903	903			
100172285	HOLLYWOOD	FL		10/21/2024		1,413		(28)			(28)		1,385	1,385			
100172286	LAGO VISTA	TX		10/21/2024		1,732		(24)			(24)		1,708	1,708			
100172287	MAMMOTH LAKES	CA		10/21/2024		1,401		(36)			(36)		1,365	1,365			
100172288	STAR	ID		10/21/2024		963		(1)			(1)		962	962			
100172290	LITTLE ELM	TX		10/21/2024		43,619		(974)			(974)		42,645	42,645			
100172292	LITTLE ELM	TX		10/21/2024		4,791		(91)			(91)		4,700	4,700			
100172293	ANN ARBOR	MI		10/21/2024		1,683		(46)			(46)		1,637	1,637			
100172294	MONTGOMERY TOWNSHIP	NJ		10/21/2024		1,211		(31)			(31)		1,180	1,180			
100172295	WESTFIELD	IN		10/21/2024		690		(18)			(18)		672	672			
100172296	NEW HAVEN	CT		10/21/2024		604		(20)			(20)		584	584			
100172297	GROVELAND	CA		10/21/2024		2,614		(52)			(52)		2,562	2,562			
100172299	SCOTTSDALE	AZ		10/21/2024		2,205		(27)			(27)		2,178	2,178			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172300	FISHERS	IN		10/21/2024		1,027		(18)			(18)		1,009	1,009			
100172302	HIGHLANDS RANCH	CO		10/21/2024		1,276		(5)			(5)		1,271	1,271			
100172303	MESQUITE	NV		10/21/2024		1,756		(49)			(49)		1,707	1,707			
100172305	AURORA	CO		10/21/2024		4,031		147			147		4,178	4,178			
100172307	OREM	UT		10/21/2024		1,138		(27)			(27)		1,111	1,111			
100172308	LEANDER	TX		10/21/2024		1,685		(37)			(37)		1,648	1,648			
100172309	MARYVILLE	TN		10/21/2024		736		(19)			(19)		717	717			
100172310	AUSTIN	TX		10/21/2024		1,044		(19)			(19)		1,025	1,025			
100172311	RIVERTON	UT		10/21/2024		1,032		(17)			(17)		1,015	1,015			
100172312	ADAIRSVILLE	GA		10/21/2024		2,681		72			72		2,753	2,753			
100172313	HAMDEN	CT		10/21/2024		788		(10)			(10)		778	778			
100172314	MIDLAND	TX		10/21/2024		1,236		(17)			(17)		1,219	1,219			
100172316	MENIFEE	CA		10/21/2024		1,817		38			38		1,855	1,855			
100172317	SOUTH BEND	IN		10/21/2024		898		(10)			(10)		888	888			
100172318	JOSEPHINE	TX		10/21/2024		667		(19)			(19)		648	648			
100172319	VICTORVILLE	CA		10/21/2024		1,162		(22)			(22)		1,140	1,140			
100172320	SACRAMENTO	CA		10/21/2024		1,092		(22)			(22)		1,070	1,070			
100172321	LAWRENCEVILLE	GA		10/21/2024		854		(18)			(18)		836	836			
100172322	SOLON	OH		10/21/2024		729		(16)			(16)		713	713			
100172323	LOUISVILLE	KY		10/21/2024		2,247		(53)			(53)		2,194	2,194			
100172324	SOMERSET	NJ		10/21/2024		652		(17)			(17)		635	635			
100172325	THOMPSONS STATION	TN		10/21/2024		971		(10)			(10)		961	961			
100172326	IOWA COLONY	TX		10/21/2024		792		(17)			(17)		775	775			
100172327	BAKER	FL		10/23/2024		16,516		(379)			(379)		16,137	16,137			
100172328	SAN MATEO	CA		10/23/2024		1,984		(49)			(49)		1,935	1,935			
100172329	FILLMORE	CA		10/23/2024		1,889		(52)			(52)		1,837	1,837			
100172330	BUENA PARK	CA		10/23/2024		2,467		(46)			(46)		2,421	2,421			
100172331	CONYERS	GA		10/23/2024		769		(18)			(18)		751	751			
100172332	HEMET	CA		10/23/2024		1,041		(24)			(24)		1,017	1,017			
100172334	APPLE VALLEY	CA		10/23/2024		1,040		(27)			(27)		1,013	1,013			
100172335	HELEN	GA		10/23/2024		862		(17)			(17)		845	845			
100172336	ROBBINSVILLE	NJ		10/23/2024		904		(18)			(18)		886	886			
100172337	CUMMING	GA		10/23/2024		2,842		(63)			(63)		2,779	2,779			
100172339	CORAOPOLIS	PA		10/23/2024		655		(8)			(8)		647	647			
100172340	CIBOLO	TX		10/23/2024		614		(13)			(13)		601	601			
100172341	APPLE VALLEY	CA		10/23/2024		1,724		(24)			(24)		1,700	1,700			
100172342	WILLIS	TX		10/23/2024		772		(7)			(7)		765	765			
100172344	WHARTON	TX		10/23/2024		926		(37)			(37)		889	889			
100172345	SAN JOSE	CA		10/23/2024		2,212		(44)			(44)		2,168	2,168			
100172348	PORTLAND	OR		10/23/2024		1,898		(17)			(17)		1,881	1,881			
100172349	ROSELLE	NJ		10/23/2024		1,154		(4)			(4)		1,150	1,150			
100172350	LODI	CA		10/23/2024		1,364		(37)			(37)		1,327	1,327			
100172352	BOYNTON BEACH	FL		10/23/2024		1,062		(19)			(19)		1,043	1,043			
100172353	SUNNY ISLES BEACH	FL		10/23/2024		916		(18)			(18)		898	898			
100172354	BUCKEYE	AZ		10/23/2024		4,195		(75)			(75)		4,120	4,120			
100172355	LITTLE ROCK	AR		10/23/2024		554		(14)			(14)		540	540			
100172356	EL CAJON	CA		10/23/2024		1,405		(42)			(42)		1,363	1,363			
100172357	RIALTO	CA		10/23/2024		807		(13)			(13)		794	794			
100172358	LAS VEGAS	NV		10/23/2024		1,485		(33)			(33)		1,452	1,452			
100172359	SALEM	OR		10/23/2024		666		(13)			(13)		653	653			
100172360	POOLER	GA		10/23/2024		4,329		(133)			(133)		4,196	4,196			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172361	ROUND ROCK	TX		10/23/2024		1,495		(40)			(40)		1,455	1,455			
100172363	CARTERSVILLE	GA		10/23/2024		722		(26)			(26)		696	696			
100172364	MODESTO	CA		10/23/2024		1,701		(54)			(54)		1,647	1,647			
100172366	NAPLES	FL		10/23/2024		1,603		(44)			(44)		1,559	1,559			
100172367	CHANDLER	AZ		10/23/2024		1,034		(20)			(20)		1,014	1,014			
100172368	PICO RIVERA	CA		10/23/2024		14,182		(389)			(389)		13,793	13,793			
100172369	BOZEMAN	MT		10/23/2024		2,862		(77)			(77)		2,785	2,785			
100172370	LAS VEGAS	NV		10/23/2024		642		(11)			(11)		631	631			
100172371	WEST SACRAMENTO	CA		10/23/2024		1,340		(40)			(40)		1,300	1,300			
100172372	NORTHLAKE	TX		10/23/2024		1,175		(18)			(18)		1,157	1,157			
100172373	CLERMONT	FL		10/23/2024		1,212		(31)			(31)		1,181	1,181			
100172374	WINTER HAVEN	FL		10/23/2024		706		(20)			(20)		686	686			
100172376	AMBLER	PA		10/23/2024		862		(16)			(16)		846	846			
100172377	SEBASTIAN	FL		10/23/2024		5,225		(130)			(130)		5,095	5,095			
100172378	RANCHO CORDOVA	CA		10/23/2024		817		(19)			(19)		798	798			
100172381	SILER CITY	NC		10/23/2024		799		(20)			(20)		779	779			
100172382	SEVIERVILLE	TN		10/23/2024		3,066		(67)			(67)		2,999	2,999			
100172383	LENOIR CITY	TN		10/23/2024		652		(23)			(23)		629	629			
100172384	CEDAR CITY	UT		10/23/2024		951		(21)			(21)		930	930			
100172385	CORNELIUS	NC		10/23/2024		999		(20)			(20)		979	979			
100172386	SURF CITY	NC		10/23/2024		34,552		(860)			(860)		33,692	33,692			
100172387	WILMINGTON	NC		10/23/2024		1,023		(28)			(28)		995	995			
100172388	RIO RANCHO	NM		10/23/2024		910		7			7		917	917			
100172389	SANTA ROSA BEACH	FL		10/23/2024		419		(14)			(14)		405	405			
100172390	PANAMA CITY BEACH	FL		10/23/2024		713		(28)			(28)		685	685			
100172391	SPARKS	NV		10/23/2024		956		(9)			(9)		947	947			
100172392	MURFREESBORO	TN		10/23/2024		832							832	832			
100172393	HENDERSON	NV		10/23/2024		936		5			5		941	941			
100172394	WAUKEE	IA		10/23/2024		814		(3)			(3)		811	811			
100172395	DAHLONEGA	GA		10/23/2024		1,116		(4)			(4)		1,112	1,112			
100172396	WINCHESTER	CA		10/23/2024		1,302		7			7		1,309	1,309			
100172397	HOLLISTER	CA		10/23/2024		1,409		(42)			(42)		1,367	1,367			
100172398	FOLEY	AL		10/23/2024		861							861	861			
100172399	OCALA	FL		10/23/2024		839		1			1		840	840			
100172400	SANFORD	FL		10/23/2024		1,159		7			7		1,166	1,166			
100172401	ELGIN	TX		10/23/2024		631		(22)			(22)		609	609			
100172403	SAINT GEORGE ISLAND	FL		10/23/2024		1,321		(42)			(42)		1,279	1,279			
100172404	GASTONIA	NC		10/23/2024		1,108		28			28		1,136	1,136			
100172406	CASHIERS	NC		10/23/2024		1,413		(12)			(12)		1,401	1,401			
100172407	KING OF PRUSSIA	PA		10/23/2024		2,405		(27)			(27)		2,378	2,378			
100172408	NAMPA	ID		10/23/2024		948		(18)			(18)		930	930			
100172409	SEVIERVILLE	TN		10/23/2024		10,593		(348)			(348)		10,245	10,245			
100172410	SANTA CRUZ	CA		10/23/2024		3,111		(83)			(83)		3,028	3,028			
100172411	INLET BEACH	FL		10/23/2024		1,113		(29)			(29)		1,084	1,084			
100172412	WHITE CITY	OR		10/23/2024		769		(21)			(21)		748	748			
100172413	DILLARD	GA		10/23/2024		1,190		(34)			(34)		1,156	1,156			
100172414	TALLAHASSEE	FL		10/23/2024		2,949		(76)			(76)		2,873	2,873			
100172415	CLERMONT	FL		10/23/2024		1,004		(26)			(26)		978	978			
100172416	SAINT GEORGE ISLAND	FL		10/23/2024		2,075		(52)			(52)		2,023	2,023			
100172419	POOLER	GA		10/23/2024		751		(18)			(18)		733	733			
100172420	SPRING HILL	TN		10/23/2024		887		(27)			(27)		860	860			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172421	FREEHOLD	NJ		10/23/2024		985		(27)			(27)		958	958			
100172423	DAWSONVILLE	GA		10/23/2024		853		(25)			(25)		828	828			
100172424	MARYSVILLE	WA		10/23/2024		1,826		(28)			(28)		1,798	1,798			
100172425	AUBERRY	CA		10/23/2024		626		(6)			(6)		620	620			
100172427	COLORADO SPRINGS	CO		10/23/2024		679		(24)			(24)		655	655			
100172428	PLANO	TX		10/23/2024		1,106		(37)			(37)		1,069	1,069			
100172429	KISSIMMEE	FL		10/23/2024		591		(10)			(10)		581	581			
100172430	PORT ORCHARD	WA		10/23/2024		879		(25)			(25)		854	854			
100172431	DALLAS	GA		10/23/2024		1,076		26			26		1,102	1,102			
100172432	SNOHOMISH	WA		10/23/2024		1,691		(17)			(17)		1,674	1,674			
100172433	LATHROP	CA		10/23/2024		1,370		(32)			(32)		1,338	1,338			
100172434	FORT WAYNE	IN		10/23/2024		831		(5)			(5)		826	826			
100172435	WAUKEE	IA		10/23/2024		948		(13)			(13)		935	935			
100172436	GLASSBORO	NJ		10/23/2024		1,257		(39)			(39)		1,218	1,218			
100172437	KYLE	TX		10/23/2024		769		(17)			(17)		752	752			
100172438	WINCHESTER	CA		10/23/2024		1,487		36			36		1,523	1,523			
100172439	HENDERSON	NV		10/23/2024		948		(8)			(8)		940	940			
100172440	HARVEST	AL		10/23/2024		665		1			1		666	666			
100172441	PORT ORCHARD	WA		10/23/2024		1,237		(24)			(24)		1,213	1,213			
100172442	FAYETTEVILLE	AR		10/23/2024		909		7			7		916	916			
100172443	BELTON	TX		10/23/2024		813		3			3		816	816			
100172444	CELINA	TX		10/23/2024		1,101		5			5		1,106	1,106			
100172445	DENTON	TX		10/23/2024		1,538		(16)			(16)		1,522	1,522			
100172446	SAN ANTONIO	TX		10/23/2024		789		1			1		790	790			
100172447	STEPHENS CITY	VA		10/23/2024		18,226		(348)			(348)		17,878	17,878			
100172448	WAUKEE	IA		10/23/2024		3,613		(50)			(50)		3,563	3,563			
100172450	MUNDELEIN	IL		10/23/2024		1,171		25			25		1,196	1,196			
100172451	ARGYLE	TX		10/23/2024		1,136		10			10		1,146	1,146			
100172452	ARVADA	CO		10/23/2024		56,631		(1,480)			(1,480)		55,151	55,151			
100172453	FORT WORTH	TX		10/23/2024		848		(11)			(11)		837	837			
100172454	FOLEY	AL		10/23/2024		1,008		(9)			(9)		999	999			
100172455	WENDELL	NC		10/23/2024		1,072		19			19		1,091	1,091			
100172456	DAHLONEGA	GA		10/23/2024		963		20			20		983	983			
100172459	ONTARIO	CA		10/23/2024		1,391		(13)			(13)		1,378	1,378			
100172460	SOUTHPORT	NC		10/23/2024		623		(19)			(19)		604	604			
100172461	PORTLAND	OR		10/23/2024		1,313		(14)			(14)		1,299	1,299			
100172463	FORT WORTH	TX		10/23/2024		845		7			7		852	852			
100172464	DENTON	TX		10/23/2024		825		(2)			(2)		823	823			
100172465	MERIDIAN	ID		10/23/2024		1,060		(19)			(19)		1,041	1,041			
100172467	MURFREESBORO	TN		10/23/2024		852		(19)			(19)		833	833			
100172468	APEX	NC		10/23/2024		3,030		(70)			(70)		2,960	2,960			
100172469	CLEVELAND	OH		10/23/2024		687		(25)			(25)		662	662			
100172470	EDGEWATER	FL		10/23/2024		1,562		(46)			(46)		1,516	1,516			
100172471	KAMUELA	HI		10/23/2024		2,777		(43)			(43)		2,734	2,734			
100172473	LAKE ELSINORE	CA		10/23/2024		1,732		4			4		1,736	1,736			
100172474	CITRUS SPRINGS	FL		10/23/2024		721		(12)			(12)		709	709			
100172476	DAWSONVILLE	GA		10/23/2024		830		(19)			(19)		811	811			
100172477	DURHAM	NC		10/23/2024		836		(19)			(19)		817	817			
100172478	DAWSONVILLE	GA		10/23/2024		851		(22)			(22)		829	829			
100172479	DAWSONVILLE	GA		10/23/2024		910		(18)			(18)		892	892			
100172480	NASHVILLE	TN		10/23/2024		962		(25)			(25)		937	937			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100172482	SAN MARCOS	TX		10/23/2024		711		(23)			(23)		688	688			
100172484	ABERDEEN	MD		10/23/2024		684		(22)			(22)		662	662			
100172486	OAK ISLAND	NC		10/23/2024		1,031		(35)			(35)		996	996			
100172487	KATY	TX		10/23/2024		846		(14)			(14)		832	832			
100172488	DULUTH	MN		10/23/2024		629		(23)			(23)		606	606			
100172489	TALLADEGA	AL		10/23/2024		1,549		(20)			(20)		1,529	1,529			
100172490	EASTON	PA		10/23/2024		854		(20)			(20)		834	834			
100172491	FORNEY	TX		10/23/2024		786		(19)			(19)		767	767			
100172492	NOTTINGHAM	MD		10/23/2024		658		(23)			(23)		635	635			
100172494	MESQUITE	TX		10/23/2024		1,341		(41)			(41)		1,300	1,300			
100172495	GRAND JUNCTION	MI		10/23/2024		629		(24)			(24)		605	605			
100172496	CEDAR PARK	TX		10/23/2024		1,215		(18)			(18)		1,197	1,197			
100172497	LAYTON	UT		10/23/2024		888		(22)			(22)		866	866			
100172498	HEMET	CA		10/23/2024		1,331		(11)			(11)		1,320	1,320			
100172499	FORT WORTH	TX		10/23/2024		868		(23)			(23)		845	845			
100172500	CAPE CHARLES	VA		10/23/2024		3,175		(92)			(92)		3,083	3,083			
100172501	FAIRHOPE	AL		10/23/2024		737		(23)			(23)		714	714			
100172502	FORT WORTH	TX		10/23/2024		867		(23)			(23)		844	844			
100172505	SOUTH JORDAN	UT		10/23/2024		2,885		(42)			(42)		2,843	2,843			
100172506	CLEBURNE	TX		10/23/2024		5,722		(86)			(86)		5,636	5,636			
100172507	YORK	PA		10/23/2024		697		(21)			(21)		676	676			
100172508	UNION CITY	NJ		10/23/2024		1,720		(33)			(33)		1,687	1,687			
100172510	ROSHARON	TX		10/23/2024		2,001		(46)			(46)		1,955	1,955			
100172511	MARANA	AZ		10/23/2024		1,086		35			35		1,121	1,121			
100172513	LAWRENCEVILLE	GA		10/23/2024		2,219		(35)			(35)		2,184	2,184			
100172514	CENTRAL FALLS	RI		10/23/2024		1,343		(37)			(37)		1,306	1,306			
100172515	ALBRIGHTSVILLE	PA		10/23/2024		1,041		(35)			(35)		1,006	1,006			
100172516	TUCSON	AZ		10/23/2024		7,295		(247)			(247)		7,048	7,048			
100172518	TEMPLE	TX		10/23/2024		795		(20)			(20)		775	775			
100172519	GARFIELD	NJ		10/23/2024		3,238		(16)			(16)		3,222	3,222			
100172520	MERIDIANVILLE	AL		10/23/2024		753		16			16		769	769			
100172522	WINDER	GA		10/23/2024		1,102		46			46		1,148	1,148			
100172523	MADISON	TN		10/23/2024		895		(23)			(23)		872	872			
100172525	SURPRISE	AZ		10/23/2024		125,285		(4,262)			(4,262)		121,023	121,023			
100172526	AVONDALE	AZ		10/23/2024		26,489		(360)			(360)		26,129	26,129			
100172528	MANTECA	CA		10/23/2024		1,301		(38)			(38)		1,263	1,263			
100172529	APEX	NC		10/23/2024		884		(28)			(28)		856	856			
100172530	ACCOKEEK	MD		10/23/2024		840		(20)			(20)		820	820			
100172532	LAWRENCEVILLE	GA		10/23/2024		1,064		(9)			(9)		1,055	1,055			
100172534	AUSTIN	TX		10/23/2024		1,993		(27)			(27)		1,966	1,966			
100172535	TACOMA	WA		10/23/2024		1,366		(35)			(35)		1,331	1,331			
100172536	SPRING HILL	TN		10/23/2024		2,400		(30)			(30)		2,370	2,370			
100172538	FRISCO	TX		10/23/2024		822		(28)			(28)		794	794			
100172539	SAINT CHARLES	IL		10/23/2024		801		(23)			(23)		778	778			
100172540	SAN DIEGO	CA		10/23/2024		1,684		(13)			(13)		1,671	1,671			
100172541	ECLECTIC	AL		10/23/2024		1,724		(47)			(47)		1,677	1,677			
100172542	SMITHVILLE	TN		10/23/2024		1,586		(40)			(40)		1,546	1,546			
100172544	CHATTANOOGA	TN		10/23/2024		1,005		(32)			(32)		973	973			
100172545	KNOXVILLE	TN		10/23/2024		762		(20)			(20)		742	742			
100172547	CREEDE	CO		10/23/2024		1,221		(38)			(38)		1,183	1,183			
100172548	MESA	AZ		10/23/2024		945		(25)			(25)		920	920			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172551	PHOENIX	AZ		10/23/2024		684		(23)			(23)		661	661			
100172552	LATHROP	CA		10/23/2024		1,737		(43)			(43)		1,694	1,694			
100172553	FRISCO	TX		10/23/2024		965		(27)			(27)		938	938			
100172554	BEND	OR		10/23/2024		1,793		(37)			(37)		1,756	1,756			
100172555	PORTLAND	ME		10/23/2024		77,652		(1,250)			(1,250)		76,402	76,402			
100172556	ANNANDALE	VA		10/23/2024		1,372		(42)			(42)		1,330	1,330			
100172558	WENTZVILLE	MO		10/23/2024		911		(23)			(23)		888	888			
100172560	TEMECULA	CA		10/23/2024		1,502		(24)			(24)		1,478	1,478			
100172561	MIDDLETOWN	DE		10/23/2024		1,002		(34)			(34)		968	968			
100172563	LAKE OSWEGO	OR		10/23/2024		1,589		(27)			(27)		1,562	1,562			
100172564	GLENDALE	AZ		10/23/2024		964		(32)			(32)		932	932			
100172565	WEST BARNSTABLE	MA		10/23/2024		1,236		(32)			(32)		1,204	1,204			
100172566	HOUSTON	TX		10/23/2024		1,007		(34)			(34)		973	973			
100172567	SPRING CITY	UT		10/23/2024		838		(23)			(23)		815	815			
100172568	HAYWARD	CA		10/23/2024		2,140		(66)			(66)		2,074	2,074			
100172569	BURLINGTON	WI		10/23/2024		1,110		(40)			(40)		1,070	1,070			
100172570	PHOENIX	AZ		10/23/2024		1,460		(40)			(40)		1,420	1,420			
100172572	NASHVILLE	TN		10/23/2024		1,588		(49)			(49)		1,539	1,539			
100172574	HESPERIA	CA		10/23/2024		1,076		(26)			(26)		1,050	1,050			
100172575	QUINCY	MA		10/23/2024		1,368		(37)			(37)		1,331	1,331			
100172576	FORNEY	TX		10/23/2024		832		(26)			(26)		806	806			
100172577	WILDWOOD	NJ		10/23/2024		1,080		(35)			(35)		1,045	1,045			
100172579	CLOVIS	CA		10/23/2024		964		(20)			(20)		944	944			
100172580	AUSTIN	TX		10/23/2024		1,403							1,403	1,403			
100172581	DAWSONVILLE	GA		10/23/2024		879		(32)			(32)		847	847			
100172584	FATE	TX		10/23/2024		578		(26)			(26)		552	552			
100172585	HOLLYWOOD	FL		10/23/2024		1,449		(38)			(38)		1,411	1,411			
100172586	WOODSTOCK	GA		10/23/2024		12,501		(238)			(238)		12,263	12,263			
100172588	MERIDIANVILLE	AL		10/23/2024		932		(7)			(7)		925	925			
100172589	SEVIERVILLE	TN		10/23/2024		1,608		(21)			(21)		1,587	1,587			
100172590	PEABODY	MA		10/23/2024		12,590		(335)			(335)		12,255	12,255			
100172591	EULESS	TX		10/23/2024		8,365		(248)			(248)		8,117	8,117			
100172592	DENTON	TX		10/23/2024		1,040		(10)			(10)		1,030	1,030			
100172593	WACONIA	MN		10/23/2024		2,767		(53)			(53)		2,714	2,714			
100172594	SEATAC	WA		10/23/2024		1,619		(28)			(28)		1,591	1,591			
100172595	LEWIS CENTER	OH		10/23/2024		781		(22)			(22)		759	759			
100172596	PHOENIX	AZ		10/23/2024		1,393		59			59		1,452	1,452			
100172597	PEA RIDGE	AR		10/23/2024		911		(20)			(20)		891	891			
100172598	ANTIOCH	TN		10/23/2024		857		(26)			(26)		831	831			
100172599	PEA RIDGE	AR		10/23/2024		911		(20)			(20)		891	891			
100172600	TULSA	OK		10/23/2024		3,970		(155)			(155)		3,815	3,815			
100172601	KOKOMO	IN		10/23/2024		928		(15)			(15)		913	913			
100172603	LEHI	UT		10/23/2024		876		(25)			(25)		851	851			
100172604	LEHI	UT		10/23/2024		666		(14)			(14)		652	652			
100172605	LOWELL	MA		10/23/2024		1,201		(9)			(9)		1,192	1,192			
100172606	ONTARIO	CA		10/23/2024		1,515		(24)			(24)		1,491	1,491			
100172607	MANOR	TX		10/23/2024		1,233		(22)			(22)		1,211	1,211			
100172608	LEHI	UT		10/23/2024		703		(21)			(21)		682	682			
100172609	FOUNTAIN HILLS	AZ		10/23/2024		1,142		(27)			(27)		1,115	1,115			
100172611	GLENDALE	AZ		10/23/2024		8,536		(236)			(236)		8,300	8,300			
100172612	MAGNA	UT		10/23/2024		982		(18)			(18)		964	964			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100172613	LITTLETON	CO		10/23/2024		999		(27)			(27)		972	972			
100172614	ZEBULON	NC		10/23/2024		862		(17)			(17)		845	845			
100172615	CORDOVA	TN		10/23/2024		838		(15)			(15)		823	823			
100172616	MISSOURI CITY	TX		10/23/2024		808		(12)			(12)		796	796			
100172618	SAN RAMON	CA		10/24/2024		2,652		(81)			(81)		2,571	2,571			
100172619	FORT MYERS	FL		10/24/2024		840		(21)			(21)		819	819			
100172620	BOYNTON BEACH	FL		10/24/2024		1,715		(36)			(36)		1,679	1,679			
100172623	GLENDALE	NY		10/24/2024		1,954		(26)			(26)		1,928	1,928			
100172624	NEWBURGH	NY		10/24/2024		750		(16)			(16)		734	734			
100172626	XENIA	OH		10/24/2024		690		(48)			(48)		642	642			
100172628	DULUTH	GA		10/24/2024		1,882		(87)			(87)		1,795	1,795			
100172630	PORTER	TX		10/24/2024		1,960		(65)			(65)		1,895	1,895			
100172631	LAS VEGAS	NV		10/24/2024		5,383		(206)			(206)		5,177	5,177			
100172632	BEAVERCREEK	OH		10/24/2024		270		(14)			(14)		256	256			
100172633	HAYDEN	ID		10/24/2024		6,530		(79)			(79)		6,451	6,451			
100172636	HEBRON	IN		10/24/2024		1,361		(148)			(148)		1,213	1,213			
100172637	SAN BERNARDINO	CA		10/24/2024		850		(24)			(24)		826	826			
100172638	ANCHORAGE	AK		10/24/2024		390		(20)			(20)		370	370			
100172639	MIAMI	FL		10/24/2024		14,438		(172)			(172)		14,266	14,266			
100172640	HIALEAH	FL		10/24/2024		479		(21)			(21)		458	458			
100172641	CYPRESS	TX		10/24/2024		2,087		(62)			(62)		2,025	2,025			
100172642	CHANDLER	AZ		10/24/2024		817		(23)			(23)		794	794			
100172643	MARGATE	FL		10/24/2024		15,368		(283)			(283)		15,085	15,085			
100172644	NEWARK	NJ		10/24/2024		1,100		(47)			(47)		1,053	1,053			
100172645	SANTA MARIA	CA		10/24/2024		1,009		(8)			(8)		1,001	1,001			
100172646	GRAND PRAIRIE	TX		10/24/2024		3,410		(95)			(95)		3,315	3,315			
100172649	KENNESAW	GA		11/21/2024		410		(16)			(16)		394	394			
100172650	SHELTON	WA		11/21/2024		408		(12)			(12)		396	396			
100172652	FULSHEAR	TX		11/21/2024		3,761		(62)			(62)		3,699	3,699			
100172653	BATON ROUGE	LA		11/21/2024		629		(12)			(12)		617	617			
100172654	BATON ROUGE	LA		11/21/2024		630		(13)			(13)		617	617			
100172655	WASHINGTON	DC		11/21/2024		738		(27)			(27)		711	711			
100172657	PHILADELPHIA	PA		11/21/2024		1,370		(60)			(60)		1,310	1,310			
100172658	SICKLERVILLE	NJ		11/21/2024		309		(14)			(14)		295	295			
100172660	WINCHESTER	CA		11/21/2024		1,547		(63)			(63)		1,484	1,484			
100172661	BESSEMER	AL		11/21/2024		416		(11)			(11)		405	405			
100172662	YOUNGSTOWN	OH		11/21/2024		268		2			2		270	270			
100172665	GLENDALE	AZ		11/21/2024		944		(36)			(36)		908	908			
100172666	ALEXANDRIA	VA		11/21/2024		3,510		(42)			(42)		3,468	3,468			
100172667	QUAKERTOWN	PA		11/21/2024		934		(24)			(24)		910	910			
100172668	ROWLAND HEIGHTS	CA		11/21/2024		2,928		(55)			(55)		2,873	2,873			
100172669	MEADOWS PLACE	TX		11/21/2024		16,276		(752)			(752)		15,524	15,524			
100172670	RANCHO CUCAMONGA	CA		11/21/2024		3,224		(116)			(116)		3,108	3,108			
100172672	LEBANON	PA		11/21/2024		311		(3)			(3)		308	308			
100172677	WHITEFISH	MT		11/21/2024		1,553		(45)			(45)		1,508	1,508			
100172678	PRINCETON	TX		11/21/2024		556		(26)			(26)		530	530			
100172679	COLUMBUS	OH		11/21/2024		312		(7)			(7)		305	305			
100172680	DALLAS	TX		11/21/2024		433		(10)			(10)		423	423			
100172682	RIVERSIDE	CA		11/21/2024		1,649		(27)			(27)		1,622	1,622			
100172685	LAS CRUCES	NM		11/21/2024		356		(13)			(13)		343	343			
100172688	GRAND PRAIRIE	TX		11/21/2024		633		(15)			(15)		618	618			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172693	PENRYN	CA		11/21/2024		1,964		(84)			(84)		1,880	1,880			
100172694	SAN ANTONIO	TX		11/21/2024		1,590		(22)			(22)		1,568	1,568			
100172700	PRINCEVILLE	HI		11/21/2024		3,387		(118)			(118)		3,269	3,269			
100172705	ROMEOVILLE	IL		11/21/2024		454		(12)			(12)		442	442			
100172706	MEMPHIS	TN		11/21/2024		298		(7)			(7)		291	291			
100172707	ONTARIO	CA		11/21/2024		2,339		6			6		2,345	2,345			
100172708	TUCSON	AZ		11/21/2024		1,095		(39)			(39)		1,056	1,056			
100172711	WHITE OAK	TX		11/21/2024		361		(3)			(3)		358	358			
100172712	PHOENIX	AZ		11/21/2024		812		(22)			(22)		790	790			
100172713	GRETNA	LA		11/21/2024		1,142							1,142	1,142			
100172714	REARDAN	WA		11/21/2024		906		(32)			(32)		874	874			
100172716	OXNARD	CA		11/21/2024		1,967		(39)			(39)		1,928	1,928			
100172717	FAYETTEVILLE	NC		11/21/2024		410		(3)			(3)		407	407			
100172719	BELLEVUE	WA		11/21/2024		4,131		(149)			(149)		3,982	3,982			
100172722	LANCASTER	CA		11/21/2024		745		(12)			(12)		733	733			
100172723	GEORGETOWN	TX		11/21/2024		1,096		(10)			(10)		1,086	1,086			
100172724	MAMMOTH LAKES	CA		11/21/2024		1,091		(50)			(50)		1,041	1,041			
100172725	WEST VALLEY CITY	UT		11/21/2024		1,493		(19)			(19)		1,474	1,474			
100172726	SAN ANTONIO	TX		11/21/2024		1,124		18			18		1,142	1,142			
100172728	DALLAS	TX		11/21/2024		1,358		(8)			(8)		1,350	1,350			
100172729	MESQUITE	TX		11/21/2024		7,576		131			131		7,707	7,707			
100172730	SCRANTON	PA		11/21/2024		449		(11)			(11)		438	438			
100172737	LONG GROVE	IL		11/21/2024		2,272		(44)			(44)		2,228	2,228			
100172738	PICO RIVERA	CA		11/21/2024		1,217		(32)			(32)		1,185	1,185			
100172739	BERWYN HEIGHTS	MD		11/21/2024		806		(37)			(37)		769	769			
100172740	SAN JOSE	CA		11/21/2024		2,657		(58)			(58)		2,599	2,599			
100172742	HUMBLE	TX		11/21/2024		447							447	447			
100172744	BIG BEAR CITY	CA		11/21/2024		681		(2)			(2)		679	679			
100172746	YAKIMA	WA		11/21/2024		1							1	1			
100172747	YAKIMA	WA		11/21/2024		3							3	3			
100172748	YAKIMA	WA		11/21/2024		1							1	1			
100172749	WAUPUN	WI		11/21/2024		423		(14)			(14)		409	409			
100172750	SALT LAKE CITY	UT		11/21/2024		506		(14)			(14)		492	492			
100172751	LILBURN	GA		11/21/2024		1,544		(44)			(44)		1,500	1,500			
100172752	YAKIMA	WA		11/21/2024		1							1	1			
100172755	WHITEFISH	MT		12/06/2024		2,477		(49)			(49)		2,428	2,428			
100172756	FORT LAUDERDALE	FL		12/06/2024		1,518		(2)			(2)		1,516	1,516			
100172759	KANNAPOLIS	NC		12/06/2024		1,214		(20)			(20)		1,194	1,194			
100172760	KNOXVILLE	TN		12/06/2024		418		(19)			(19)		399	399			
100172761	ORANGE	MA		12/06/2024		423		(18)			(18)		405	405			
100172762	PHILADELPHIA	PA		12/06/2024		484		4			4		488	488			
100172763	DAYTONA BEACH	FL		12/06/2024		879		(34)			(34)		845	845			
100172764	SEMINOLE	FL		12/06/2024		918		6			6		924	924			
100172767	HOMESTEAD	FL		12/06/2024		1,353		26			26		1,379	1,379			
100172770	AUSTIN	TX		12/06/2024		365		(17)			(17)		348	348			
100172771	MOUNT CLEMENS	MI		12/06/2024		480		(19)			(19)		461	461			
100172772	WINTERVILLE	NC		12/06/2024		439		(19)			(19)		420	420			
100172773	PASCO	WA		12/06/2024		601		10			10		611	611			
100172775	PASCO	WA		12/06/2024		1,526		22			22		1,548	1,548			
100172778	EDISON	NJ		12/06/2024		464		(26)			(26)		438	438			
100172782	NORTH FORT MYERS	FL		12/06/2024		351		(6)			(6)		345	345			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172783	MILLINGTON	TN		12/06/2024		6,629		(212)			(212)		6,417	6,417			
100172784	BURIEN	WA		12/06/2024		1,685		(71)			(71)		1,614	1,614			
100172785	SOUTH GATE	CA		12/06/2024		2,209		(75)			(75)		2,134	2,134			
100172786	WORCESTER	MA		12/06/2024		1,499		26			26		1,525	1,525			
100172788	PASCO	WA		12/06/2024		763		9			9		772	772			
100172791	VENICE	CA		12/06/2024		800		(13)			(13)		787	787			
100172792	BOYDS	MD		12/06/2024		4,642		(160)			(160)		4,482	4,482			
100172794	KENNEWICK	WA		12/06/2024		806		13			13		819	819			
100172795	FORT WORTH	TX		12/06/2024		364		(13)			(13)		351	351			
100172796	PASCO	WA		12/06/2024		463							463	463			
100172797	ANDERSON	SC		12/06/2024		786		(8)			(8)		778	778			
100172798	EAST HARTFORD	CT		12/06/2024		1,038		18			18		1,056	1,056			
100172799	DENVER	NC		12/06/2024		797		7			7		804	804			
100172800	MIAMI	FL		12/06/2024		1,332		(31)			(31)		1,301	1,301			
100172802	ALEXANDRIA	VA		12/06/2024		625		(29)			(29)		596	596			
100172803	ANCHORAGE	AK		12/06/2024		1,344		(8)			(8)		1,336	1,336			
100172804	DALLAS	TX		12/06/2024		1,247		2			2		1,249	1,249			
100172805	BRIGHTON	CO		12/06/2024		2,625		(69)			(69)		2,556	2,556			
100172808	SOUTH BARRINGTON	IL		12/06/2024		2,449		(4)			(4)		2,445	2,445			
100172809	TAMPA	FL		12/06/2024		699		(8)			(8)		691	691			
100172810	FORT WORTH	TX		12/06/2024		325		(13)			(13)		312	312			
100172813	VALLEJO	CA		12/06/2024		3,141		(141)			(141)		3,000	3,000			
100172814	SAN LEANDRO	CA		12/06/2024		2,040		(94)			(94)		1,946	1,946			
100172815	THOUSAND OAKS	CA		12/06/2024		11,913		(190)			(190)		11,723	11,723			
100172816	PHOENIX	AZ		12/06/2024		878		(21)			(21)		857	857			
100172817	ALLENTOWN	PA		12/06/2024		647		(30)			(30)		617	617			
100172818	SAN DIEGO	CA		12/06/2024		5,643		(114)			(114)		5,529	5,529			
100172821	MIAMI	FL		12/06/2024		1,564		(16)			(16)		1,548	1,548			
100172822	DENVER	CO		12/06/2024		4,001		(46)			(46)		3,955	3,955			
100172823	HOLLISTER	CA		12/06/2024		2,475		(32)			(32)		2,443	2,443			
100172824	FAIRVIEW	OR		12/06/2024		767		1			1		768	768			
100172825	MINNEAPOLIS	MN		12/06/2024		2,421		(67)			(67)		2,354	2,354			
100172826	AZLE	TX		12/06/2024		4,284		(43)			(43)		4,241	4,241			
100172832	HOLT	MI		12/06/2024		882		(11)			(11)		871	871			
100172833	ESCONDIDO	CA		12/06/2024		3,313		(91)			(91)		3,222	3,222			
100172834	WESTLAKE VILLAGE	CA		12/06/2024		1,781		(18)			(18)		1,763	1,763			
100172835	BIRMINGHAM	MI		12/06/2024		1,145		(16)			(16)		1,129	1,129			
100172836	SPRING VALLEY	CA		12/06/2024		3,123		(8)			(8)		3,115	3,115			
100172839	CHARLOTTE	NC		10/25/2024		1,283		(55)			(55)		1,228	1,228			
100172840	LOS ANGELES	CA		10/25/2024		1,745		(62)			(62)		1,683	1,683			
100172842	VICTORVILLE	CA		10/25/2024		3,082		(158)			(158)		2,924	2,924			
100172843	SANDY	OR		10/25/2024		1,011		(25)			(25)		986	986			
100172846	EPHRATA	PA		10/25/2024		716		(21)			(21)		695	695			
100172848	SAN ANTONIO	TX		10/25/2024		231		(3)			(3)		228	228			
100172849	CHARLOTTE	NC		10/25/2024		682		(26)			(26)		656	656			
100172851	WORCESTER	MA		10/25/2024		788		(36)			(36)		752	752			
100172852	ALLENTOWN	PA		10/25/2024		811		(4)			(4)		807	807			
100172853	COMPTON	CA		10/25/2024		1,530		(45)			(45)		1,485	1,485			
100172854	DORCHESTER	MA		10/25/2024		1,965		(16)			(16)		1,949	1,949			
100172855	DELAWARE	OH		10/25/2024		667		(7)			(7)		660	660			
100172856	BAKERSFIELD	CA		10/25/2024		743		(18)			(18)		725	725			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172858	HUNTINGTON PARK	CA		10/25/2024		1,195		(52)			(52)		1,143	1,143			
100172860	LAS CRUCES	NM		10/25/2024		358		(17)			(17)		341	341			
100172861	PERRIS	CA		10/25/2024		1,272		(13)			(13)		1,259	1,259			
100172863	HARTSVILLE	IN		10/25/2024		291		(3)			(3)		288	288			
100172864	MODESTO	CA		10/25/2024		608		(24)			(24)		584	584			
100172865	BAKERSFIELD	CA		10/25/2024		575							575	575			
100172866	LELAND	NC		10/25/2024		517		(12)			(12)		505	505			
100172868	OAKLAND	TN		10/25/2024		839		(2)			(2)		837	837			
100172869	LOS ANGELES	CA		10/25/2024		1,506		(24)			(24)		1,482	1,482			
100172870	EAST POINT	GA		10/25/2024		554		(48)			(48)		506	506			
100172871	LONG BEACH	CA		10/25/2024		3,817		(144)			(144)		3,673	3,673			
100172872	FARMINGTON	NM		10/25/2024		358		(16)			(16)		342	342			
100172873	GRAND RAPIDS	MI		10/25/2024		418		(14)			(14)		404	404			
100172874	NEW BRAUNFELS	TX		10/25/2024		922		(19)			(19)		903	903			
100172875	YORK	PA		10/25/2024		410		(8)			(8)		402	402			
100172876	LOS ANGELES	CA		10/25/2024		1,292		(13)			(13)		1,279	1,279			
100172877	ANCHORAGE	AK		10/25/2024		1,117		(30)			(30)		1,087	1,087			
100172878	TRIANGLE	VA		10/25/2024		911		(13)			(13)		898	898			
100172879	DUBLIN	OH		10/25/2024		1,630		(46)			(46)		1,584	1,584			
100172880	MODESTO	CA		10/25/2024		663		(27)			(27)		636	636			
100172881	NOLENSVILLE	TN		10/25/2024		656		(7)			(7)		649	649			
100172882	FAYETTEVILLE	AR		10/25/2024		675		(15)			(15)		660	660			
100172883	NEWPORT BEACH	CA		10/25/2024		5,533		(80)			(80)		5,453	5,453			
100172884	SHOREWOOD	IL		10/25/2024		946		(18)			(18)		928	928			
100172885	CLEVELAND	OH		10/25/2024		516		(23)			(23)		493	493			
100172887	HOUSTON	TX		10/25/2024		1,587		(33)			(33)		1,554	1,554			
100172888	GARFIELD HEIGHTS	OH		10/25/2024		295		(14)			(14)		281	281			
100172889	ELKTON	MD		10/25/2024		678		1			1		679	679			
100172892	PERRIS	CA		10/25/2024		1,547		(4)			(4)		1,543	1,543			
100172893	ROCKVILLE	MD		10/25/2024		1,165							1,165	1,165			
100172896	LANCASTER	CA		10/25/2024		721		(21)			(21)		700	700			
100172897	BAKERSFIELD	CA		10/25/2024		2,580		(98)			(98)		2,482	2,482			
100172898	VICTORVILLE	CA		10/25/2024		746		(9)			(9)		737	737			
100172899	HARROGATE	TN		10/25/2024		423		9			9		432	432			
100172900	TEMECULA	CA		10/25/2024		7,257		(230)			(230)		7,027	7,027			
100172901	YORK	PA		10/25/2024		211		(10)			(10)		201	201			
100172902	BAKERSFIELD	CA		10/25/2024		813		(6)			(6)		807	807			
100172903	BALTIMORE	MD		10/25/2024		1,774		(77)			(77)		1,697	1,697			
100172904	SAHUARITA	AZ		10/25/2024		592		(27)			(27)		565	565			
100172905	LOS ANGELES	CA		10/25/2024		1,717		(39)			(39)		1,678	1,678			
100172906	SANTA ROSA	CA		10/25/2024		1,129		(7)			(7)		1,122	1,122			
100172907	LOS ANGELES	CA		10/25/2024		1,525		(36)			(36)		1,489	1,489			
100172908	LAS VEGAS	NV		10/25/2024		883		(67)			(67)		816	816			
100172909	SAN BERNARDINO	CA		10/25/2024		1,457		(45)			(45)		1,412	1,412			
100172910	HOUSTON	TX		10/25/2024		1,495		(17)			(17)		1,478	1,478			
100172912	METAIRIE	LA		10/25/2024		983		(39)			(39)		944	944			
100172914	LOS BANOS	CA		10/25/2024		986		(45)			(45)		941	941			
100172915	WOODRIDGE	IL		10/25/2024		901		(31)			(31)		870	870			
100172916	GREENBELT	MD		10/25/2024		368		(17)			(17)		351	351			
100172917	BEAUMONT	TX		10/25/2024		435		(28)			(28)		407	407			
100172918	LANCASTER	CA		10/25/2024		999		(35)			(35)		964	964			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172919	INDIANAPOLIS	IN		10/25/2024		1,841		(25)			(25)		1,816	1,816			
100172921	PLANO	TX		10/25/2024		626		(26)			(26)		600	600			
100172922	REDMOND	OR		10/25/2024		1,219		(31)			(31)		1,188	1,188			
100172923	INDIO	CA		10/25/2024		682		(15)			(15)		667	667			
100172926	TULALIP	WA		10/25/2024		887		(15)			(15)		872	872			
100172927	AUBURN	WA		10/25/2024		1,046		(13)			(13)		1,033	1,033			
100172928	PASSAIC	NJ		10/25/2024		833		(27)			(27)		806	806			
100172929	OAKLAND	CA		10/25/2024		2,659		(45)			(45)		2,614	2,614			
100172930	HOLLISTER	CA		10/25/2024		2,578		(3)			(3)		2,575	2,575			
100172933	BAKERSFIELD	CA		10/25/2024		1,261		(49)			(49)		1,212	1,212			
100172934	GRAFTON	MA		10/25/2024		756		(9)			(9)		747	747			
100172937	WATSONVILLE	CA		10/25/2024		1,643		(45)			(45)		1,598	1,598			
100172938	LAS VEGAS	NV		10/25/2024		11,413		(429)			(429)		10,984	10,984			
100172939	LYNWOOD	CA		10/25/2024		1,301		(57)			(57)		1,244	1,244			
100172941	MERCED	CA		10/25/2024		803		2			2		805	805			
100172942	MONROE	NC		10/25/2024		1,629		(39)			(39)		1,590	1,590			
100172943	PEMBROKE PINES	FL		10/25/2024		726		(15)			(15)		711	711			
100172944	MANASSAS	VA		10/25/2024		1,401		(48)			(48)		1,353	1,353			
100172946	WILDWOOD	MO		10/25/2024		1,015		(28)			(28)		987	987			
100172948	LAKELAND	FL		10/25/2024		523		(24)			(24)		499	499			
100172949	LOS ANGELES	CA		10/25/2024		3,497		(45)			(45)		3,452	3,452			
100172950	LAKE ELSINORE	CA		10/25/2024		892		(32)			(32)		860	860			
100172951	HOMESTEAD	FL		10/25/2024		3,274		(109)			(109)		3,165	3,165			
100172952	SPOTSYLVANIA	VA		10/25/2024		767		(20)			(20)		747	747			
100172953	YUMA	AZ		10/25/2024		1,466		(58)			(58)		1,408	1,408			
100172954	LOS ANGELES	CA		10/25/2024		1,357		(63)			(63)		1,294	1,294			
100172955	RIVERSIDE	CA		10/25/2024		753		(29)			(29)		724	724			
100172956	CORAL SPRINGS	FL		10/25/2024		1,330		(40)			(40)		1,290	1,290			
100172957	CRANSTON	RI		10/25/2024		1,425		(37)			(37)		1,388	1,388			
100172958	RANCHO CUCAMONGA	CA		10/25/2024		2,561		(48)			(48)		2,513	2,513			
100172960	SPRING	TX		10/25/2024		1,718		(55)			(55)		1,663	1,663			
100172961	PALM BAY	FL		10/25/2024		587		(22)			(22)		565	565			
100172962	LOS ANGELES	CA		10/25/2024		2,017		(64)			(64)		1,953	1,953			
100172964	VICTORIA	TX		10/25/2024		2,824		(37)			(37)		2,787	2,787			
100172965	FALLBROOK	CA		10/25/2024		12,210		(245)			(245)		11,965	11,965			
100172967	RANCHO SANTA MARGARITA	CA		10/25/2024		3,600		(63)			(63)		3,537	3,537			
100172969	AURORA	IL		10/25/2024		629		(23)			(23)		606	606			
100172970	JONESBORO	AR		10/25/2024		1,640		(19)			(19)		1,621	1,621			
100172971	PALMDALE	CA		10/25/2024		2,047		(68)			(68)		1,979	1,979			
100172972	MIAMI	FL		10/25/2024		1,353		(45)			(45)		1,308	1,308			
100172975	INDIANAPOLIS	IN		10/25/2024		464		6			6		470	470			
100172976	NAPLES	FL		10/25/2024		1,659		(49)			(49)		1,610	1,610			
100172977	HOUSTON	TX		10/25/2024		1,281		(50)			(50)		1,231	1,231			
100172978	FREDERICKSBURG	VA		10/25/2024		879		(20)			(20)		859	859			
100172979	OAK ISLAND	NC		10/25/2024		1,163		(53)			(53)		1,110	1,110			
100172980	MIAMI	FL		10/25/2024		11,038		(198)			(198)		10,840	10,840			
100172981	SANTA ROSA	CA		10/25/2024		1,729		(27)			(27)		1,702	1,702			
100172982	INDEPENDENCE	MO		10/25/2024		524		(16)			(16)		508	508			
100172983	MIAMI GARDENS	FL		10/25/2024		1,304		(27)			(27)		1,277	1,277			
100172985	MONTGOMERY VILLAGE	MD		10/25/2024		608		(40)			(40)		568	568			
100172987	BRASELTON	GA		10/25/2024		1,231		(34)			(34)		1,197	1,197			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172989	WINDER	GA		10/25/2024		704		(32)			(32)		672	672			
100172993	TOMS RIVER	NJ		10/25/2024		7,799		(320)			(320)		7,479	7,479			
100172994	MIAMI	FL		10/25/2024		1,063		(23)			(23)		1,040	1,040			
100172995	SPRING	TX		10/25/2024		2,727		(77)			(77)		2,650	2,650			
100172996	HOUSTON	TX		10/25/2024		1,066		(48)			(48)		1,018	1,018			
100172998	LA PORTE	TX		10/25/2024		1,046		(23)			(23)		1,023	1,023			
100172999	MISSOULA	MT		10/25/2024		767		(20)			(20)		747	747			
100173000	MIAMI	FL		10/25/2024		1,640		(31)			(31)		1,609	1,609			
100173001	MISSOULA	MT		10/25/2024		1,068		(27)			(27)		1,041	1,041			
100173002	ROCKFORD	IL		10/25/2024		533		(9)			(9)		524	524			
100173003	HANFORD	CA		10/25/2024		713							713	713			
100173004	BROOKLYN	NY		10/25/2024		2,648		(99)			(99)		2,549	2,549			
100173005	BROOKLYN	NY		10/25/2024		1,312		(4)			(4)		1,308	1,308			
100173006	WESTON	FL		10/25/2024		811		(31)			(31)		780	780			
100173007	NORTH RICHLAND HILLS	TX		10/25/2024		1,038		(14)			(14)		1,024	1,024			
100173008	NUEVO	CA		10/25/2024		1,051		(17)			(17)		1,034	1,034			
100173009	CRYSTAL BEACH	TX		10/25/2024		1,672		(73)			(73)		1,599	1,599			
100173010	HIALEAH	FL		10/25/2024		1,621		(48)			(48)		1,573	1,573			
100173012	RIVERSIDE	CA		10/25/2024		1,959		(79)			(79)		1,880	1,880			
100173014	MADISONVILLE	LA		10/25/2024		746		(13)			(13)		733	733			
100173015	BONNEAU	SC		10/25/2024		1,208		(16)			(16)		1,192	1,192			
100173016	ALOHA	OR		10/25/2024		1,157		(52)			(52)		1,105	1,105			
100173017	POINT PLEASANT BORO	NJ		10/25/2024		1,403		(19)			(19)		1,384	1,384			
100173019	HONOLULU	HI		10/25/2024		812		(16)			(16)		796	796			
100173020	LOS ANGELES WOODLAND	CA		10/25/2024		2,502		(89)			(89)		2,413	2,413			
100173021	COVINGTON	LA		10/25/2024		563		(20)			(20)		543	543			
100173022	HIGHLAND	CA		10/25/2024		1,392		(41)			(41)		1,351	1,351			
100173023	HOUSTON	TX		10/25/2024		1,067		(49)			(49)		1,018	1,018			
100173024	BAKERSFIELD	CA		10/25/2024		913		(34)			(34)		879	879			
100173025	ORANGE BEACH	AL		10/25/2024		4,274		(36)			(36)		4,238	4,238			
100173026	BLOOMFIELD	NJ		10/25/2024		1,131		(52)			(52)		1,079	1,079			
100173027	SACRAMENTO	CA		10/25/2024		718		(6)			(6)		712	712			
100173028	EL CAJON	CA		10/25/2024		2,477		(107)			(107)		2,370	2,370			
100173036	DAYTON	OH		10/25/2024		496		(12)			(12)		484	484			
100173037	PATTERSON	CA		10/25/2024		851		(19)			(19)		832	832			
100173039	SALEM	OR		10/25/2024		2,366		(52)			(52)		2,314	2,314			
100173040	GADSDEN	AL		10/25/2024		415		(29)			(29)		386	386			
100173041	SILETZ	OR		10/25/2024		483		(34)			(34)		449	449			
100173044	SAN BERNARDINO	CA		10/25/2024		1,046		(59)			(59)		987	987			
100173048	OCEANSIDE	CA		10/25/2024		1,739		(62)			(62)		1,677	1,677			
100173049	FONTANA	CA		10/25/2024		1,257		(18)			(18)		1,239	1,239			
100173050	ATLANTA	GA		10/25/2024		945		(33)			(33)		912	912			
100173051	SAN MARCOS	TX		10/25/2024		4,987		(117)			(117)		4,870	4,870			
100173052	FORT WASHINGTON	MD		10/25/2024		413		(20)			(20)		393	393			
100173053	SANGER	CA		10/25/2024		2,515		(57)			(57)		2,458	2,458			
100173054	VISTA	CA		10/25/2024		2,305		(30)			(30)		2,275	2,275			
100173055	LUBBOCK	TX		10/25/2024		1,906		(75)			(75)		1,831	1,831			
100173056	AIEA	HI		10/25/2024		2,532		(60)			(60)		2,472	2,472			
100173057	EL PASO	TX		10/25/2024		2,320		(82)			(82)		2,238	2,238			
100173058	FORT LAUDERDALE	FL		10/25/2024		856		(40)			(40)		816	816			
100173059	OAKWOOD	GA		10/25/2024		644		(22)			(22)		622	622			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173061	VISALIA	CA		10/25/2024		887		10			10		897	897			
100173064	LAS VEGAS	NV		10/25/2024		1,125		(17)			(17)		1,108	1,108			
100173065	FAIRVIEW	TX		10/25/2024		6,748		(108)			(108)		6,640	6,640			
100173066	WAYNE	PA		10/25/2024		12,769		(588)			(588)		12,181	12,181			
100173068	LOS ANGELES	CA		10/25/2024		12,407		(297)			(297)		12,110	12,110			
100173070	JENKS	OK		10/25/2024		780							780	780			
100173072	MORENO VALLEY	CA		10/25/2024		1,028		(22)			(22)		1,006	1,006			
100173075	FLEMINGTON	NJ		10/25/2024		958		(35)			(35)		923	923			
100173076	CORPUS CHRISTI	TX		10/25/2024		435		(19)			(19)		416	416			
100173077	ROSAMOND	CA		10/25/2024		427		(20)			(20)		407	407			
100173078	HUNTINGTON	NY		10/25/2024		3,086		(93)			(93)		2,993	2,993			
100173081	BROOKLYN	NY		10/25/2024		7,673		(354)			(354)		7,319	7,319			
100173082	RIVERSIDE	NJ		10/25/2024		386		(19)			(19)		367	367			
100173083	RIVERSIDE	NJ		10/25/2024		1,322		(57)			(57)		1,265	1,265			
100173084	NEW YORK	NY		10/25/2024		8,810		(141)			(141)		8,669	8,669			
100173085	BROOKLYN	NY		10/25/2024		1,415		(75)			(75)		1,340	1,340			
100173086	TUCSON	AZ		10/25/2024		703		(14)			(14)		689	689			
100173087	COMPTON	CA		10/25/2024		1,697		(36)			(36)		1,661	1,661			
100173088	BUSHKILL	PA		10/25/2024		294		(4)			(4)		290	290			
100173090	ANKENY	IA		10/30/2024		1,068		(36)			(36)		1,032	1,032			
100173091	LAKE HARMONY	PA		10/30/2024		6,940		(176)			(176)		6,764	6,764			
100173092	MCHENRY	MD		10/30/2024		28,913		(562)			(562)		28,351	28,351			
100173093	ORLANDO	FL		10/30/2024		719		(25)			(25)		694	694			
100173095	COCONUT CREEK	FL		10/30/2024		861		(31)			(31)		830	830			
100173096	VILLAS	NJ		10/30/2024		659		(21)			(21)		638	638			
100173097	ALPHARETTA	GA		10/30/2024		1,123		(29)			(29)		1,094	1,094			
100173098	PALM BAY	FL		10/30/2024		636		(25)			(25)		611	611			
100173099	EATONTON	GA		10/30/2024		3,401		(19)			(19)		3,382	3,382			
100173100	HOMESTEAD	FL		10/30/2024		775		(23)			(23)		752	752			
100173101	WESTCLIFFE	CO		10/30/2024		2,615		(14)			(14)		2,601	2,601			
100173102	SOUTH PLAINFIELD	NJ		10/30/2024		1,729		(28)			(28)		1,701	1,701			
100173103	WESLEY CHAPEL	FL		10/30/2024		1,379		25			25		1,404	1,404			
100173104	KANSAS CITY	MO		10/30/2024		1,021		(21)			(21)		1,000	1,000			
100173106	MOUNT LEMMON	AZ		10/30/2024		6,773		(107)			(107)		6,666	6,666			
100173107	LITTLETON	CO		10/30/2024		838		(23)			(23)		815	815			
100173108	CARY	NC		10/30/2024		1,475		(19)			(19)		1,456	1,456			
100173109	DURANGO	CO		10/30/2024		1,881		(3)			(3)		1,878	1,878			
100173110	NEWARK	DE		10/30/2024		801		(18)			(18)		783	783			
100173113	SACRAMENTO	CA		10/30/2024		854		(16)			(16)		838	838			
100173114	ELLIJAY	GA		10/30/2024		1,046		(6)			(6)		1,040	1,040			
100173115	GARDNERVILLE	NV		10/30/2024		1,449		(8)			(8)		1,441	1,441			
100173116	SAN DIEGO	CA		10/30/2024		2,816		(50)			(50)		2,766	2,766			
100173117	CHULA VISTA	CA		10/30/2024		2,661		(37)			(37)		2,624	2,624			
100173119	GEORGETOWN	TX		10/30/2024		1,750		(18)			(18)		1,732	1,732			
100173120	FRANKLIN	TN		10/30/2024		1,569		(36)			(36)		1,533	1,533			
100173121	BEND	OR		10/30/2024		1,454		(32)			(32)		1,422	1,422			
100173122	TRENTON	ME		10/30/2024		847		(19)			(19)		828	828			
100173123	BANGOR	PA		10/30/2024		1,821		(35)			(35)		1,786	1,786			
100173124	VALLEJO	CA		10/30/2024		5,107		(14)			(14)		5,093	5,093			
100173125	PARADISE	CA		10/30/2024		1,614		(55)			(55)		1,559	1,559			
100173127	DES MOINES	WA		10/30/2024		1,963		(32)			(32)		1,931	1,931			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173129	BLOOMINGBURG	NY		10/30/2024		1,102							1,102	1,102			
100173131	SOUTH LAKE TAHOE	CA		10/30/2024		16,113		(148)			(148)		15,965	15,965			
100173132	BLAINE	WA		10/30/2024		864		(18)			(18)		846	846			
100173133	HERRIMAN	UT		10/30/2024		1,332		(28)			(28)		1,304	1,304			
100173134	GREENCASTLE	PA		10/30/2024		1,427		(20)			(20)		1,407	1,407			
100173135	CYPRESS	TX		10/30/2024		888		(22)			(22)		866	866			
100173138	OAK ISLAND	NC		10/30/2024		1,684		(19)			(19)		1,665	1,665			
100173139	ALPHARETTA	GA		10/30/2024		2,111		(56)			(56)		2,055	2,055			
100173140	SMITHFIELD	VA		10/30/2024		614		(18)			(18)		596	596			
100173141	FRESNO	CA		10/30/2024		1,455		(29)			(29)		1,426	1,426			
100173143	SACRAMENTO	CA		10/30/2024		2,049		(31)			(31)		2,018	2,018			
100173144	AUSTIN	TX		10/30/2024		941		(19)			(19)		922	922			
100173145	BOISE	ID		10/30/2024		1,084		(16)			(16)		1,068	1,068			
100173146	PHOENIX	AZ		10/30/2024		1,596		(9)			(9)		1,587	1,587			
100173147	DAWSONVILLE	GA		10/30/2024		919		(14)			(14)		905	905			
100173148	BASS LAKE	CA		10/30/2024		1,798		(8)			(8)		1,790	1,790			
100173149	MINNEAPOLIS	MN		10/30/2024		1,069		(34)			(34)		1,035	1,035			
100173150	COOPERSBURG	PA		10/30/2024		1,254		22			22		1,276	1,276			
100173151	RENO	NV		10/30/2024		1,930		(33)			(33)		1,897	1,897			
100173153	MAHWAH	NJ		10/30/2024		1,396		(10)			(10)		1,386	1,386			
100173154	MESA	AZ		10/30/2024		9,717		(179)			(179)		9,538	9,538			
100173155	WEST VALLEY	UT		10/30/2024		1,201		(14)			(14)		1,187	1,187			
100173156	MARYSVILLE	WA		10/30/2024		6,262		(93)			(93)		6,169	6,169			
100173157	LAKE GENEVA	WI		10/30/2024		738		(19)			(19)		719	719			
100173158	PHOENIX	AZ		10/30/2024		1,121		(22)			(22)		1,099	1,099			
100173159	FAIRFAX	VA		10/30/2024		1,950		(28)			(28)		1,922	1,922			
100173160	COLLEGE STATION	TX		10/30/2024		6,205		(178)			(178)		6,027	6,027			
100173161	CHAPEL HILL	NC		10/30/2024		1,444		(15)			(15)		1,429	1,429			
100173162	FRESNO	CA		10/30/2024		704		(25)			(25)		679	679			
100173163	MINNEAPOLIS	MN		10/30/2024		1,571		(19)			(19)		1,552	1,552			
100173164	BELLEVUE	WA		10/30/2024		661		(18)			(18)		643	643			
100173165	CORONA	CA		10/30/2024		2,064		(23)			(23)		2,041	2,041			
100173166	EL PRADO	NM		10/30/2024		821		(22)			(22)		799	799			
100173167	LAS VEGAS	NV		10/30/2024		16,081		(313)			(313)		15,768	15,768			
100173170	COLONIAL BEACH	VA		10/30/2024		2,738		(79)			(79)		2,659	2,659			
100173172	MC KINNEY	TX		10/30/2024		1,023		(16)			(16)		1,007	1,007			
100173173	CHARLOTTE	NC		10/30/2024		1,036		(30)			(30)		1,006	1,006			
100173175	FRESNO	CA		10/30/2024		569		(7)			(7)		562	562			
100173176	NEW SMYRNA BEACH	FL		10/30/2024		1,033		(19)			(19)		1,014	1,014			
100173177	LAKE ARIEL	PA		10/30/2024		1,934		(50)			(50)		1,884	1,884			
100173181	HENDERSON	NV		10/30/2024		1,275		(34)			(34)		1,241	1,241			
100173182	HENDERSON	NV		10/30/2024		949		(25)			(25)		924	924			
100173183	ALLENTOWN	PA		10/30/2024		904		(17)			(17)		887	887			
100173185	EUGENE	OR		10/30/2024		710		(15)			(15)		695	695			
100173187	BAKERSFIELD	CA		10/30/2024		2,735		(67)			(67)		2,668	2,668			
100173188	SAN DIEGO	CA		10/30/2024		1,510		(31)			(31)		1,479	1,479			
100173189	KIRKLAND	WA		10/30/2024		1,864		(38)			(38)		1,826	1,826			
100173190	LOS ANGELES	CA		10/30/2024		1,708		(34)			(34)		1,674	1,674			
100173191	FOLEY	AL		10/30/2024		1,041		(3)			(3)		1,038	1,038			
100173192	FORNEY	TX		10/30/2024		641		(18)			(18)		623	623			
100173193	LAUDERDALE BY THE SEA	FL		10/30/2024		1,477		(31)			(31)		1,446	1,446			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173194	GRETNA	NE		10/30/2024		620		(10)			(10)		610	610			
100173195	FORNEY	TX		10/30/2024		639		(15)			(15)		624	624			
100173196	LAS VEGAS	NV		10/30/2024		2,452		(19)			(19)		2,433	2,433			
100173197	ROSEVILLE	CA		10/30/2024		1,366		11			11		1,377	1,377			
100173198	DEL VALLE	TX		10/30/2024		831		(19)			(19)		812	812			
100173199	FORNEY	TX		10/30/2024		564		(7)			(7)		557	557			
100173200	HUNTSVILLE	AL		10/30/2024		752		(4)			(4)		748	748			
100173201	SAN JUAN CAPISTRANO	CA		10/30/2024		1,216		(29)			(29)		1,187	1,187			
100173202	SAN ANTONIO	TX		10/30/2024		2,590		(77)			(77)		2,513	2,513			
100173203	HENDERSON	NV		10/30/2024		1,610		66			66		1,676	1,676			
100173204	LORDS VALLEY	PA		10/30/2024		882		(18)			(18)		864	864			
100173205	APOPKA	FL		10/30/2024		3,918		(128)			(128)		3,790	3,790			
100173206	BAKERSFIELD	CA		10/30/2024		5,005		(135)			(135)		4,870	4,870			
100173208	SACRAMENTO	CA		10/30/2024		2,766		(52)			(52)		2,714	2,714			
100173209	CONCORD	NC		10/30/2024		823		(23)			(23)		800	800			
100173212	HENDERSON	NV		10/30/2024		1,066		(14)			(14)		1,052	1,052			
100173213	CYPRESS	TX		10/30/2024		92,002		(109)			(109)		91,893	91,893			
100173214	HASLETT	MI		10/30/2024		1,020		(28)			(28)		992	992			
100173215	JEFFERSON	CO		10/30/2024		1,731		(5)			(5)		1,726	1,726			
100173216	ALBANY	NY		10/30/2024		810		(16)			(16)		794	794			
100173217	PORTER	TX		10/30/2024		3,991		104			104		4,095	4,095			
100173218	PORT ISABEL	TX		10/30/2024		1,204		(21)			(21)		1,183	1,183			
100173219	OCEAN CITY	MD		10/30/2024		929		(16)			(16)		913	913			
100173220	ROSELAND	VA		10/30/2024		1,990		(16)			(16)		1,974	1,974			
100173221	MANASSAS	VA		10/30/2024		830		(17)			(17)		813	813			
100173222	UNION	KY		10/30/2024		897		(7)			(7)		890	890			
100173223	COLUMBUS	OH		10/30/2024		1,079		11			11		1,090	1,090			
100173225	BRASELTON	GA		10/30/2024		621		(6)			(6)		615	615			
100173226	MYRTLE BEACH	SC		10/30/2024		1,160		6			6		1,166	1,166			
100173227	SANFORD	NC		10/30/2024		847		10			10		857	857			
100173228	COLUMBUS	OH		10/30/2024		1,062		22			22		1,084	1,084			
100173229	CHARLOTTE	NC		10/30/2024		999		(13)			(13)		986	986			
100173230	SAVANNAH	GA		10/30/2024		975		(8)			(8)		967	967			
100173232	CHARLOTTE	NC		10/30/2024		808		10			10		818	818			
100173233	LAS VEGAS	NV		10/30/2024		942		5			5		947	947			
100173234	SURF CITY	NC		10/30/2024		1,163		(4)			(4)		1,159	1,159			
100173235	TRINITY	NC		10/30/2024		1,873		55			55		1,928	1,928			
100173236	MT PLEASANT	SC		10/30/2024		8,216		(162)			(162)		8,054	8,054			
100173237	PAGOSA SPRINGS	CO		10/30/2024		1,381		(34)			(34)		1,347	1,347			
100173239	BETHEL SPRINGS	TN		10/30/2024		520		(10)			(10)		510	510			
100173240	HENDERSON	NV		10/30/2024		905		(5)			(5)		900	900			
100173241	SAINT AUGUSTINE	FL		10/30/2024		1,294		21			21		1,315	1,315			
100173242	SAINT AUGUSTINE	FL		10/30/2024		885		1			1		886	886			
100173243	ELLIJAY	GA		10/30/2024		2,930		(29)			(29)		2,901	2,901			
100173244	PALM COAST	FL		10/30/2024		695		(22)			(22)		673	673			
100173246	COLUMBUS	OH		10/30/2024		806		(18)			(18)		788	788			
100173247	HOWARD CITY	MI		10/30/2024		762		(23)			(23)		739	739			
100173248	CHARLOTTE	NC		10/30/2024		782		5			5		787	787			
100173249	PENSACOLA	FL		10/30/2024		674		20			20		694	694			
100173250	CORAL SPRINGS	FL		10/30/2024		1,464		(11)			(11)		1,453	1,453			
100173251	SHOW LOW	AZ		10/30/2024		1,130		(14)			(14)		1,116	1,116			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173252	SAINT LOUIS	MO		10/30/2024		810		(25)			(25)		785	785			
100173253	PORT LUDLOW	WA		10/30/2024		3,603		(72)			(72)		3,531	3,531			
100173255	SPARTA	NC		10/30/2024		43,869		(1,385)			(1,385)		42,484	42,484			
100173257	SAN TAN VALLEY	AZ		10/30/2024		5,867		275			275		6,142	6,142			
100173258	DELTAVILLE	VA		10/30/2024		1,142		(27)			(27)		1,115	1,115			
100173259	ANCHORAGE	AK		10/30/2024		798		(26)			(26)		772	772			
100173260	FORT WORTH	TX		10/30/2024		837		(23)			(23)		814	814			
100173261	ROSCOMMON	MI		10/30/2024		763		(20)			(20)		743	743			
100173264	DAWSONVILLE	GA		10/30/2024		988		(8)			(8)		980	980			
100173265	ARLINGTON	TX		10/30/2024		705		(20)			(20)		685	685			
100173266	NARRAGANSETT	RI		10/30/2024		1,428		(25)			(25)		1,403	1,403			
100173267	NAPLES	FL		10/30/2024		982		(21)			(21)		961	961			
100173268	NEWARK	DE		10/30/2024		1,068		(15)			(15)		1,053	1,053			
100173269	CRYSTAL BEACH	TX		10/30/2024		1,449		(46)			(46)		1,403	1,403			
100173270	SCOTTSDALE	AZ		10/30/2024		834		(26)			(26)		808	808			
100173271	BELLA VISTA	AR		10/30/2024		947		(8)			(8)		939	939			
100173272	WHEATLAND	MO		10/30/2024		737		(20)			(20)		717	717			
100173273	NAPLES	FL		10/30/2024		1,440		(33)			(33)		1,407	1,407			
100173274	CAROLINA BEACH	NC		10/30/2024		1,005		(26)			(26)		979	979			
100173275	CEDAREDGE	CO		10/30/2024		1,651		(21)			(21)		1,630	1,630			
100173276	NORTH CHARLESTON	SC		10/30/2024		772		(19)			(19)		753	753			
100173277	STAFFORD	VA		10/30/2024		955		(19)			(19)		936	936			
100173279	TRINIDAD	CO		10/30/2024		2,599		(45)			(45)		2,554	2,554			
100173280	WESTMINSTER	MD		10/30/2024		703		(14)			(14)		689	689			
100173282	CAMDENTON	MO		10/30/2024		1,092		(34)			(34)		1,058	1,058			
100173284	FREEPORT	FL		10/30/2024		878		(15)			(15)		863	863			
100173285	SACRAMENTO	CA		10/30/2024		1,099		(26)			(26)		1,073	1,073			
100173286	ROHNERT PARK	CA		10/30/2024		1,790		(34)			(34)		1,756	1,756			
100173287	HAMPTON	NH		10/30/2024		951		(31)			(31)		920	920			
100173288	MOUNT DESERT	ME		10/30/2024		1,928		(29)			(29)		1,899	1,899			
100173289	MIAMI	FL		10/30/2024		3,764		(36)			(36)		3,728	3,728			
100173290	COLUMBUS	GA		10/30/2024		1,319		(48)			(48)		1,271	1,271			
100173291	NACOGDOCHES	TX		10/30/2024		889		(23)			(23)		866	866			
100173292	NASHVILLE	TN		10/30/2024		815		(11)			(11)		804	804			
100173295	WOODBURY	MN		10/30/2024		1,824		(58)			(58)		1,766	1,766			
100173296	REDMOND	OR		10/30/2024		750		(31)			(31)		719	719			
100173297	MILWAUKEE	WI		10/30/2024		493		(10)			(10)		483	483			
100173298	GARNER	NC		10/30/2024		960		(11)			(11)		949	949			
100173299	DAVIS	CA		10/30/2024		1,615		(26)			(26)		1,589	1,589			
100173300	SAINT AUGUSTINE	FL		10/30/2024		1,761		(22)			(22)		1,739	1,739			
100173301	NOBLESVILLE	IN		10/30/2024		1,072		(14)			(14)		1,058	1,058			
100173302	PIGEON FORGE	TN		10/30/2024		1,240		(44)			(44)		1,196	1,196			
100173303	MILLEDGEVILLE	GA		10/30/2024		2,202		21			21		2,223	2,223			
100173305	NORTH LAS VEGAS	NV		10/30/2024		2,349		(45)			(45)		2,304	2,304			
100173307	DALLAS	TX		10/30/2024		748		(15)			(15)		733	733			
100173309	LA PORTE	IN		10/30/2024		1,013		(8)			(8)		1,005	1,005			
100173310	DAVENPORT	FL		10/30/2024		770		(23)			(23)		747	747			
100173311	MC GAHEYSVILLE	VA		10/30/2024		1,033		(20)			(20)		1,013	1,013			
100173312	LEONARDTOWN	MD		10/30/2024		783		(23)			(23)		760	760			
100173313	MONROE	NC		10/30/2024		952		(20)			(20)		932	932			
100173314	PANAMA CITY BEACH	FL		10/30/2024		1,650		(31)			(31)		1,619	1,619			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173315	VILLAS	NJ		10/30/2024		5,918		(173)			(173)		5,745	5,745			
100173316	WAKE FOREST	NC		10/30/2024		722		(26)			(26)		696	696			
100173317	HAGERSTOWN	MD		10/30/2024		710		(17)			(17)		693	693			
100173318	DURANGO	CO		10/30/2024		1,455		(45)			(45)		1,410	1,410			
100173319	CHANTILLY	VA		10/30/2024		1,380		(20)			(20)		1,360	1,360			
100173320	NORTH SALT LAKE	UT		10/30/2024		1,056		(34)			(34)		1,022	1,022			
100173321	KISSIMMEE	FL		10/30/2024		1,161		(23)			(23)		1,138	1,138			
100173323	SHAVER LAKE	CA		10/30/2024		3,205		(75)			(75)		3,130	3,130			
100173324	DAWSONVILLE	GA		10/30/2024		1,257		(31)			(31)		1,226	1,226			
100173325	MONTEBELLO	CA		10/30/2024		1,719		(34)			(34)		1,685	1,685			
100173326	CARYVILLE	TN		10/30/2024		5,245		(24)			(24)		5,221	5,221			
100173327	SURPRISE	AZ		10/30/2024		1,070		(21)			(21)		1,049	1,049			
100173328	ROUND ROCK	TX		10/30/2024		1,281		15			15		1,296	1,296			
100173329	LEHI	UT		10/30/2024		1,377		(20)			(20)		1,357	1,357			
100173331	SALINAS	CA		10/30/2024		712		(16)			(16)		696	696			
100173332	GLENEDEN BEACH	OR		10/30/2024		1,183		(7)			(7)		1,176	1,176			
100173333	LIBERTY HILL	TX		10/30/2024		3,179		202			202		3,381	3,381			
100173334	PRESTON	ID		10/30/2024		1,227		5			5		1,232	1,232			
100173335	LEHI	UT		10/30/2024		815		(13)			(13)		802	802			
100173337	MAGNOLIA	TX		10/30/2024		803		23			23		826	826			
100173338	BEACH HAVEN	NJ		10/30/2024		6,393		(167)			(167)		6,226	6,226			
100173339	GUYTON	GA		10/30/2024		782		(18)			(18)		764	764			
100173340	WASHINGTON	UT		10/30/2024		1,386		(35)			(35)		1,351	1,351			
100173342	MILLIKEN	CO		10/30/2024		1,019		(2)			(2)		1,017	1,017			
100173343	VICTORVILLE	CA		10/30/2024		1,505		(16)			(16)		1,489	1,489			
100173344	SUFFOLK	VA		10/30/2024		1,784		(12)			(12)		1,772	1,772			
100173345	MANTECA	CA		10/30/2024		1,189		(32)			(32)		1,157	1,157			
100173346	OCEAN CITY	NJ		10/30/2024		2,117		(43)			(43)		2,074	2,074			
100173349	FREDERICKSBURG	VA		10/30/2024		749		(18)			(18)		731	731			
100173350	KINGSTON	OK		10/30/2024		1,009		(13)			(13)		996	996			
100173351	PORTLAND	OR		10/30/2024		1,125		8			8		1,133	1,133			
100173352	PLYMOUTH	MI		10/30/2024		614		(24)			(24)		590	590			
100173353	LEANDER	TX		10/30/2024		2,068		(60)			(60)		2,008	2,008			
100173354	JANESVILLE	WI		10/30/2024		1,111		(27)			(27)		1,084	1,084			
100173355	OAK RIDGE	TN		10/30/2024		762		(21)			(21)		741	741			
100173356	NOGALES	AZ		10/30/2024		710		(29)			(29)		681	681			
100173359	KINGSTON	WA		10/30/2024		769		(10)			(10)		759	759			
100173361	AUSTIN	TX		10/30/2024		8,595		(206)			(206)		8,389	8,389			
100173363	AUSTIN	TX		10/30/2024		939		(11)			(11)		928	928			
100173364	LAUREL SPRINGS	NC		10/30/2024		27,548		(548)			(548)		27,000	27,000			
100173365	MUNDS PARK	AZ		10/30/2024		2,867		(44)			(44)		2,823	2,823			
100173366	ROCKWALL	TX		10/30/2024		796		(22)			(22)		774	774			
100173367	GLENDALE	AZ		10/30/2024		749		(16)			(16)		733	733			
100173368	KANSAS CITY	MO		10/30/2024		995		(34)			(34)		961	961			
100173370	LAKE ARROWHEAD	CA		10/30/2024		916		(33)			(33)		883	883			
100173371	PEACHTREE CITY	GA		10/30/2024		1,084		(11)			(11)		1,073	1,073			
100173372	CARLSTADT	NJ		10/30/2024		1,393		(31)			(31)		1,362	1,362			
100173374	FORNEY	TX		10/30/2024		827		(21)			(21)		806	806			
100173375	COLUMBUS	OH		10/30/2024		1,301		(22)			(22)		1,279	1,279			
100173376	APEX	NC		10/30/2024		1,821		(52)			(52)		1,769	1,769			
100173377	WICKENBURG	AZ		10/30/2024		806		(18)			(18)		788	788			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173378	CARROLLTON	TX		10/30/2024		1,985		(38)			(38)		1,947	1,947			
100173379	ALVIN	TX		10/30/2024		841		(23)			(23)		818	818			
100173380	HURST	TX		10/30/2024		698		(18)			(18)		680	680			
100173382	NEWPORT BEACH	CA		10/29/2024		3,880		(75)			(75)		3,805	3,805			
100173384	SAN DIEGO	CA		10/29/2024		934		(31)			(31)		903	903			
100173385	LAS VEGAS	NV		10/29/2024		2,278		(152)			(152)		2,126	2,126			
100173386	LAGUNA WOODS	CA		10/29/2024		772		(11)			(11)		761	761			
100173387	NAMPA	ID		10/29/2024		1,641		(76)			(76)		1,565	1,565			
100173389	HOLLYWOOD	FL		10/29/2024		643		(26)			(26)		617	617			
100173392	FORT PIERCE	FL		10/29/2024		831		(22)			(22)		809	809			
100173393	SOUTH FULTON	GA		10/29/2024		2,396		(66)			(66)		2,330	2,330			
100173394	LEHIGH ACRES	FL		10/29/2024		527		(44)			(44)		483	483			
100173396	BARRINGTON	IL		10/29/2024		5,610		(179)			(179)		5,431	5,431			
100173397	SAN DIEGO	CA		10/29/2024		1,990		(58)			(58)		1,932	1,932			
100173398	MCKINNEY	TX		10/29/2024		1,482		(69)			(69)		1,413	1,413			
100173399	MIAMI	FL		10/29/2024		1,104		(48)			(48)		1,056	1,056			
100173401	INVERNESS	FL		10/29/2024		1,529		(95)			(95)		1,434	1,434			
100173403	PLANTATION KEY	FL		10/29/2024		4,297		(73)			(73)		4,224	4,224			
100173404	WEDDINGTON	NC		10/29/2024		1,059		(42)			(42)		1,017	1,017			
100173405	NASHVILLE	TN		10/29/2024		1,096		(23)			(23)		1,073	1,073			
100173406	KATY	TX		10/29/2024		356		(16)			(16)		340	340			
100173407	SYLMAR	CA		10/29/2024		2,641		(86)			(86)		2,555	2,555			
100173408	ROSENBERG	TX		10/29/2024		1,199		(29)			(29)		1,170	1,170			
100173411	CROSBY	TX		10/29/2024		1,520		(62)			(62)		1,458	1,458			
100173412	NEW YORK	NY		10/29/2024		4,679		(142)			(142)		4,537	4,537			
100173413	BOCA RATON	FL		10/29/2024		2,288		(105)			(105)		2,183	2,183			
100173414	LAS VEGAS	NV		10/29/2024		808		(11)			(11)		797	797			
100173416	PHOENIX	AZ		10/29/2024		582		(11)			(11)		571	571			
100173417	CALIMESA	CA		10/29/2024		1,572		(49)			(49)		1,523	1,523			
100173418	KILLEEN	TX		10/29/2024		704		(24)			(24)		680	680			
100173420	LAKE CITY	FL		10/29/2024		409		(29)			(29)		380	380			
100173421	WEST WARWICK	RI		10/29/2024		1,054		(26)			(26)		1,028	1,028			
100173422	HOMESTEAD	FL		10/29/2024		1,477		(44)			(44)		1,433	1,433			
100173423	SPRING	TX		10/29/2024		744		(35)			(35)		709	709			
100173425	HOMESTEAD	FL		10/29/2024		912		(33)			(33)		879	879			
100173426	LA CANADA FLINTRIDGE	CA		10/29/2024		5,984		(64)			(64)		5,920	5,920			
100173427	HUNTINGTON BEACH	CA		10/29/2024		4,467		(115)			(115)		4,352	4,352			
100173428	PORTLAND	OR		10/29/2024		3,539		(130)			(130)		3,409	3,409			
100173430	RICHMOND	TX		10/29/2024		617		(29)			(29)		588	588			
100173432	BURBANK	CA		10/29/2024		1,380		(32)			(32)		1,348	1,348			
100173433	WINTER PARK	FL		10/29/2024		3,683		(186)			(186)		3,497	3,497			
100173434	NORTH BRUNSWICK	NJ		10/29/2024		10,532		(523)			(523)		10,009	10,009			
100173435	MCKINNEY	TX		10/29/2024		5,350		(121)			(121)		5,229	5,229			
100173436	PISCATAWAY	NJ		10/29/2024		9,916		(514)			(514)		9,402	9,402			
100173437	NEBO	NC		10/29/2024		6,316		(116)			(116)		6,200	6,200			
100173438	HILTON HEAD ISLAND	SC		10/29/2024		3,214		(55)			(55)		3,159	3,159			
100173439	DILLON	CO		10/29/2024		1,649		(29)			(29)		1,620	1,620			
100173440	CASPER	WY		10/29/2024		1,034		(39)			(39)		995	995			
100173444	NAPLES	FL		10/29/2024		1,617		(10)			(10)		1,607	1,607			
100173445	MONTICELLO	NY		10/29/2024		364		(15)			(15)		349	349			
100173451	ALLENTOWN	PA		10/29/2024		446		(27)			(27)		419	419			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173454	ORLANDO	FL		10/29/2024		214		(15)			(15)		199	199			
100173455	SEAFORD	NY		10/29/2024		1,632		(83)			(83)		1,549	1,549			
100173456	LACOMBE	LA		10/29/2024		536		(31)			(31)		505	505			
100173457	TAHLEQUAH	OK		10/29/2024		395		(28)			(28)		367	367			
100173459	GLASSBORO	NJ		10/29/2024		777		(24)			(24)		753	753			
100173461	ACWORTH	GA		10/29/2024		1,232		(62)			(62)		1,170	1,170			
100173462	TAUNTON	MA		10/29/2024		1,072		(11)			(11)		1,061	1,061			
100173463	BOCA RATON	FL		10/29/2024		243		(21)			(21)		222	222			
100173465	TAVERNIER	FL		10/29/2024		3,750		(84)			(84)		3,666	3,666			
100173466	OXNARD	CA		10/29/2024		1,722		(45)			(45)		1,677	1,677			
100173467	CRYSTAL BEACH	TX		10/29/2024		1,240		(26)			(26)		1,214	1,214			
100173468	MONTEREY	CA		10/29/2024		2,756		(61)			(61)		2,695	2,695			
100173469	SUTTER CREEK	CA		10/29/2024		2,333		(41)			(41)		2,292	2,292			
100173470	NEWPORT BEACH	CA		10/29/2024		4,034		(82)			(82)		3,952	3,952			
100173471	PHOENIX	AZ		10/29/2024		851		(25)			(25)		826	826			
100173472	PROVIDENCE	RI		10/29/2024		2,129		(10)			(10)		2,119	2,119			
100173473	GLASSBORO	NJ		10/29/2024		768		(15)			(15)		753	753			
100173474	FRANKLIN SQUARE	NY		10/29/2024		1,740		(33)			(33)		1,707	1,707			
100173475	OCEAN ISLE BEACH	NC		10/29/2024		1,544		(60)			(60)		1,484	1,484			
100173476	CALABASAS	CA		10/29/2024		3,130		(50)			(50)		3,080	3,080			
100173478	FAIRFIELD	NJ		10/29/2024		1,085		(53)			(53)		1,032	1,032			
100173480	SYOSSET	NY		10/29/2024		2,828		(70)			(70)		2,758	2,758			
100173481	RICHMOND	VA		10/29/2024		737		(26)			(26)		711	711			
100173483	LOCUST VALLEY	NY		10/29/2024		1,008		(20)			(20)		988	988			
100173484	MENIFEE	CA		10/29/2024		996		(25)			(25)		971	971			
100173485	DILLON	CO		10/29/2024		1,300		(50)			(50)		1,250	1,250			
100173486	SUFFOLK	VA		10/29/2024		1,573		(67)			(67)		1,506	1,506			
100173489	OAKLAND	CA		10/29/2024		2,649		(81)			(81)		2,568	2,568			
100173490	MC LEANSVILLE	NC		10/29/2024		761		(43)			(43)		718	718			
100173491	SEATTLE	WA		10/29/2024		1,258		(66)			(66)		1,192	1,192			
100173492	SAN DIEGO	CA		10/29/2024		2,598		(75)			(75)		2,523	2,523			
100173493	FAIRFIELD	NJ		10/29/2024		1,032		(51)			(51)		981	981			
100173494	FAIRFIELD	NJ		10/29/2024		1,086		(54)			(54)		1,032	1,032			
100173495	NORTHBOROUGH	MA		10/29/2024		1,386		(62)			(62)		1,324	1,324			
100173497	DENVER	CO		10/29/2024		430		(16)			(16)		414	414			
100173498	DAYTON	OH		10/29/2024		1,241		(65)			(65)		1,176	1,176			
100173499	LANGLEY	WA		10/29/2024		1,142		(30)			(30)		1,112	1,112			
100173500	HOUSTON	TX		10/29/2024		1,176		(66)			(66)		1,110	1,110			
100173501	GREAT NECK	NY		10/29/2024		5,417		(150)			(150)		5,267	5,267			
100173502	SHALIMAR	FL		10/29/2024		3,238		(149)			(149)		3,089	3,089			
100173503	LAKE ELSINORE	CA		10/29/2024		1,410		(52)			(52)		1,358	1,358			
100173504	MONROE	NY		10/29/2024		1,518		(70)			(70)		1,448	1,448			
100173506	GREENVILLE	NC		10/29/2024		323		(12)			(12)		311	311			
100173509	FLAGSTAFF	AZ		10/29/2024		684		(23)			(23)		661	661			
100173510	SURPRISE	AZ		10/29/2024		601		(28)			(28)		573	573			
100173512	BAKERSFIELD	CA		10/29/2024		644		(28)			(28)		616	616			
100173513	PINE BUSH	NY		10/29/2024		895		(45)			(45)		850	850			
100173515	FREELAND	MD		10/29/2024		1,852		(60)			(60)		1,792	1,792			
100173516	NAPLES	FL		10/29/2024		16,875		(324)			(324)		16,551	16,551			
100173519	JACKSONVILLE	FL		10/29/2024		1,002		(42)			(42)		960	960			
100173521	LAKEWOOD	CO		10/29/2024		2,272		(105)			(105)		2,167	2,167			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173522	LOS BANOS	CA		10/29/2024		32,000		(643)			(643)		31,357	31,357			
100173523	LOS BANOS	CA		10/29/2024		799		(16)			(16)		783	783			
100173524	BUCKEYE	AZ		10/29/2024		578		(27)			(27)		551	551			
100173525	HUNTINGTON STATION	NY		10/29/2024		1,175		(40)			(40)		1,135	1,135			
100173526	FLUSHING	NY		10/29/2024		1,981		(91)			(91)		1,890	1,890			
100173527	COLORADO SPRINGS	CO		10/29/2024		1,021		(47)			(47)		974	974			
100173529	BALTIMORE	MD		10/29/2024		462		(21)			(21)		441	441			
100173532	FAIRHAVEN	MA		10/29/2024		1,371		(24)			(24)		1,347	1,347			
100173533	WILLIS	TX		10/29/2024		551		(10)			(10)		541	541			
100173536	JOHNSON CITY	NY		10/29/2024		284		(13)			(13)		271	271			
100173537	LACKAWANNA	NY		10/29/2024		614		(28)			(28)		586	586			
100173540	UNITED KINGDOM	GBR		10/29/2024		633						(13)	620	645	26		26
100173547	UNITED KINGDOM	GBR		10/29/2024		512						(10)	502	523	21		21
100173553	UNITED KINGDOM	GBR		10/29/2024		1,227						(25)	1,202	1,255	53		53
100173558	UNITED KINGDOM	GBR		10/29/2024		616						(13)	603	630	27		27
100173562	UNITED KINGDOM	GBR		10/29/2024		614						(13)	601	643	41		41
100173570	UNITED KINGDOM	GBR		10/29/2024		1,240						(25)	1,215	1,279	64		64
100173574	UNITED KINGDOM	GBR		10/29/2024		1,021						(21)	1,000	1,058	58		58
100173577	UNITED KINGDOM	GBR		10/29/2024		318						(6)	312	325	12		12
100173581	UNITED KINGDOM	GBR		10/29/2024		645						(13)	632	673	42		42
100173606	ROTTERDAM	NLD		10/29/2024		612						(35)	577	618	40		40
100173607	ROERMOND	NLD		10/29/2024		2,171						(123)	2,048	2,172	123		123
100173614	DORDRECHT	NLD		10/29/2024		317						(18)	299	317	19		19
100173616	DORDRECHT	NLD		10/29/2024		319						(18)	301	319	19		19
100173629	AMERSFOORT	NLD		10/29/2024		1,172						(67)	1,105	1,183	78		78
100173632	MIDDELBURG	NLD		10/29/2024		613						(35)	578	622	44		44
100173635	BREDA	NLD		10/29/2024		3,532						(202)	3,330	3,564	234		234
100173643	GULPEN	NLD		10/29/2024		492						(28)	464	493	29		29
100173653	DRACHTEN	NLD		10/29/2024		908						(52)	856	919	63		63
100173659	LEEUWARDEN	NLD		10/29/2024		77						(4)	73	78	5		5
100173661	ARNHEM	NLD		10/29/2024		3,141						(178)	2,963	3,152	189		189
100173663	ARNHEM	NLD		10/29/2024		913						(52)	861	916	55		55
100173666	GRONINGEN	NLD		10/29/2024		487						(28)	459	493	34		34
100173673	ROERMOND	NLD		10/29/2024		3,442						(197)	3,245	3,474	229		229
100173676	AMSTERDAM	NLD		10/29/2024		5,729						(326)	5,403	5,764	361		361
100173679	AALSMEER	NLD		10/29/2024		2,705						(154)	2,551	2,725	174		174
100173682	LEEUWARDEN	NLD		10/29/2024		127						(7)	120	127	7		7
100173689	PALM DESERT	CA		10/30/2024		1,268		(33)			(33)		1,235	1,235			
100173690	LOS ANGELES	CA		10/30/2024		3,690		(103)			(103)		3,587	3,587			
100173691	PALM DESERT	CA		10/30/2024		1,011		(28)			(28)		983	983			
100173692	NUEVO	CA		10/30/2024		1,191		(49)			(49)		1,142	1,142			
100173693	MANTECA	CA		10/30/2024		998		(40)			(40)		958	958			
100173695	POOLER	GA		10/30/2024		1,256		(56)			(56)		1,200	1,200			
100173697	KISSIMMEE	FL		10/30/2024		5,543		(163)			(163)		5,380	5,380			
100173698	ROUND ROCK	TX		10/30/2024		708		(33)			(33)		675	675			
100173700	DEERFIELD BEACH	FL		10/30/2024		950		(32)			(32)		918	918			
100173701	SANGER	CA		10/30/2024		1,364		(38)			(38)		1,326	1,326			
100173702	TAMPA	FL		10/30/2024		1,470		(68)			(68)		1,402	1,402			
100173703	ST PETERSBURG	FL		10/30/2024		1,619		(66)			(66)		1,553	1,553			
100173704	ST PETERSBURG	FL		10/30/2024		711		(21)			(21)		690	690			
100173705	KIMBERLING CITY	MO		10/30/2024		3,409		96			96		3,505	3,505			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173706	MERRILLVILLE	IN		10/30/2024		630		(21)			(21)		609	609			
100173712	SUPERIOR	MT		10/30/2024		1,795		(65)			(65)		1,730	1,730			
100173713	LUBBOCK	TX		10/30/2024		2,525		(82)			(82)		2,443	2,443			
100173714	FAYETTE	ME		10/30/2024		1,897		(41)			(41)		1,856	1,856			
100173715	INDIO	CA		10/30/2024		1,116		(34)			(34)		1,082	1,082			
100173718	BRADENTON	FL		10/30/2024		584		(29)			(29)		555	555			
100173720	LAVEEN	AZ		10/30/2024		50,549		(2,124)			(2,124)		48,425	48,425			
100173721	REIDSVILLE	NC		10/30/2024		326		(16)			(16)		310	310			
100173722	COLUMBIA	SC		10/30/2024		306		(9)			(9)		297	297			
100173723	ENTERPRISE	UT		10/30/2024		697		(29)			(29)		668	668			
100173724	OWASSO	OK		10/30/2024		1,910		(67)			(67)		1,843	1,843			
100173726	COMMERCIAL POINT	OH		10/30/2024		1,488		(53)			(53)		1,435	1,435			
100173727	REUNION	FL		10/30/2024		807		(21)			(21)		786	786			
100173728	VERO BEACH	FL		10/30/2024		918		(29)			(29)		889	889			
100173729	ABILENE	TX		10/30/2024		947		(40)			(40)		907	907			
100173730	SALT LAKE CITY	UT		10/30/2024		661		(7)			(7)		654	654			
100173732	MIAMI	FL		10/30/2024		1,600		(70)			(70)		1,530	1,530			
100173733	VAIL	AZ		10/30/2024		756		(34)			(34)		722	722			
100173734	ROSEBURG	OR		10/30/2024		534		(26)			(26)		508	508			
100173735	KINGSVILLE	TX		10/30/2024		291		(13)			(13)		278	278			
100173736	SEBRING	FL		10/30/2024		599		(4)			(4)		595	595			
100173737	SAN DIEGO	CA		10/30/2024		1,687		(58)			(58)		1,629	1,629			
100173738	BOYNTON BEACH	FL		10/30/2024		646		(12)			(12)		634	634			
100173739	PORT ST LUCIE	FL		10/30/2024		1,537		(71)			(71)		1,466	1,466			
100173740	VANCOUVER	WA		10/30/2024		904		(42)			(42)		862	862			
100173741	WEST CHESTER	PA		10/30/2024		802		(36)			(36)		766	766			
100173742	TRABUCO CANYON	CA		10/30/2024		2,916		(127)			(127)		2,789	2,789			
100173743	LOS ANGELES	CA		10/30/2024		4,142		(17)			(17)		4,125	4,125			
100173746	FORT WALTON BEACH	FL		10/30/2024		1,854		(58)			(58)		1,796	1,796			
100173747	LYNCHBURG	VA		10/30/2024		541		2			2		543	543			
100173748	LIVERMORE	CA		10/30/2024		2,486		(87)			(87)		2,399	2,399			
100173752	PHILADELPHIA	PA		10/30/2024		494		(12)			(12)		482	482			
100173753	VINTON	VA		10/30/2024		592		(5)			(5)		587	587			
100173755	LAKE WORTH BEACH	FL		10/30/2024		1,091		(34)			(34)		1,057	1,057			
100173756	COLUMBUS	GA		10/30/2024		373		8			8		381	381			
100173760	CHICAGO	IL		10/30/2024		272		(11)			(11)		261	261			
100173761	HOLLY LAKE RANCH	TX		10/30/2024		888		(38)			(38)		850	850			
100173762	LAFAYETTE	LA		10/30/2024		565		(13)			(13)		552	552			
100173763	BROADWAY	NC		10/30/2024		1,823		(88)			(88)		1,735	1,735			
100173764	EASTVALE	CA		10/30/2024		1,871		(65)			(65)		1,806	1,806			
100173765	HANOVER	MD		10/30/2024		1,964		(58)			(58)		1,906	1,906			
100173766	STEAMBOAT SPRINGS	CO		10/30/2024		3,267		(24)			(24)		3,243	3,243			
100173767	MERRITT ISLAND	FL		10/30/2024		860		(5)			(5)		855	855			
100173768	CELINA	TX		10/30/2024		1,945		(76)			(76)		1,869	1,869			
100173769	LANCASTER	PA		10/30/2024		1,826		(55)			(55)		1,771	1,771			
100173770	BRENTWOOD	TN		10/30/2024		1,178		(29)			(29)		1,149	1,149			
100173771	MADISON	AL		10/30/2024		22,650		(1,047)			(1,047)		21,603	21,603			
100173772	PAINTER	VA		10/30/2024		686		(23)			(23)		663	663			
100173773	SEASIDE HEIGHTS	NJ		10/30/2024		2,002		(27)			(27)		1,975	1,975			
100173775	PLYMOUTH	MN		10/30/2024		2,002		(29)			(29)		1,973	1,973			
100173776	LOS ANGELES	CA		10/30/2024		1,860		(65)			(65)		1,795	1,795			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173778	WEST COVINA	CA		10/30/2024		8,257		(258)			(258)		7,999	7,999			
100173779	CARMEL	IN		10/30/2024		3,698		(96)			(96)		3,602	3,602			
100173780	MYRTLE BEACH	SC		10/30/2024		255		(22)			(22)		233	233			
100173781	COBB	CA		10/30/2024		517		(19)			(19)		498	498			
100173782	REUNION	FL		10/30/2024		1,282		(50)			(50)		1,232	1,232			
100173783	MICHIGAN CENTER	MI		10/30/2024		315		(21)			(21)		294	294			
100173784	ANTIOCH	CA		10/30/2024		1,268		(56)			(56)		1,212	1,212			
100173785	BRUNSWICK	OH		10/30/2024		8,804		(226)			(226)		8,578	8,578			
100173786	SHELTON	CT		10/30/2024		812		(38)			(38)		774	774			
100173787	PRINCETON JUNCTION	NJ		10/30/2024		11,737		(148)			(148)		11,589	11,589			
100173789	MADERA	CA		10/30/2024		19,683		(520)			(520)		19,163	19,163			
100173792	HOUSTON	TX		10/30/2024		505		(23)			(23)		482	482			
100173793	CONYERS	GA		10/30/2024		672		(31)			(31)		641	641			
100173794	AURORA	CO		10/30/2024		762		(19)			(19)		743	743			
100173795	BAKERSFIELD	CA		10/30/2024		568		(39)			(39)		529	529			
100173796	CHICAGO	IL		10/30/2024		826		(18)			(18)		808	808			
100173797	GLEN ROSE	TX		10/30/2024		756		(35)			(35)		721	721			
100173798	ARMUCHEE	GA		10/30/2024		495		4			4		499	499			
100173799	PENN HILLS	PA		10/30/2024		228		(21)			(21)		207	207			
100173800	FORT MYERS	FL		10/30/2024		729		(7)			(7)		722	722			
100173801	MIAMI	FL		10/30/2024		1,118		(34)			(34)		1,084	1,084			
100173803	VENUS	TX		10/30/2024		668		(9)			(9)		659	659			
100173804	CORTLANDT MANOR	NY		10/30/2024		876		(6)			(6)		870	870			
100173805	SUMMERVILLE	SC		10/31/2024		660		(28)			(28)		632	632			
100173806	LONGVIEW	WA		10/31/2024		611		(14)			(14)		597	597			
100173807	SANIBEL	FL		10/31/2024		12,722		(53)			(53)		12,669	12,669			
100173808	PFLUGERVILLE	TX		10/31/2024		1,079		(15)			(15)		1,064	1,064			
100173809	WEST HAVEN	UT		10/31/2024		1,383		(19)			(19)		1,364	1,364			
100173811	MIAMI	FL		10/31/2024		2,052		(52)			(52)		2,000	2,000			
100173812	SAINT LOUIS	MO		10/31/2024		760		(18)			(18)		742	742			
100173815	NOVATO	CA		10/31/2024		1,726		(61)			(61)		1,665	1,665			
100173816	MASSAPEQUA	NY		10/31/2024		2,978		(78)			(78)		2,900	2,900			
100173818	HAMBURG	NJ		10/31/2024		711		(27)			(27)		684	684			
100173819	KELLER	TX		10/31/2024		1,270		(58)			(58)		1,212	1,212			
100173821	ALAMO	CA		10/31/2024		2,789		(131)			(131)		2,658	2,658			
100173823	FORT MYERS	FL		10/31/2024		475		(22)			(22)		453	453			
100173825	COLUSA	CA		10/31/2024		944		(44)			(44)		900	900			
100173826	VALLEY COTTAGE	NY		10/31/2024		1,293		(32)			(32)		1,261	1,261			
100173828	MIAMI	FL		10/31/2024		1,036		(48)			(48)		988	988			
100173832	NEWPORT NEWS	VA		10/31/2024		261		(12)			(12)		249	249			
100173833	MEMPHIS	TN		10/31/2024		279		(12)			(12)		267	267			
100173834	MIAMI	FL		10/31/2024		959		(44)			(44)		915	915			
100173835	ASTORIA	NY		10/31/2024		1,013		(18)			(18)		995	995			
100173837	MEMPHIS	TN		10/31/2024		220		(13)			(13)		207	207			
100173839	WANTAGH	NY		10/31/2024		1,198		(36)			(36)		1,162	1,162			
100173844	DUCK	NC		10/31/2024		2,937		(54)			(54)		2,883	2,883			
100173845	ABILENE	TX		10/31/2024		358		(16)			(16)		342	342			
100173846	SICKLERVILLE	NJ		10/31/2024		409		(8)			(8)		401	401			
100173848	CAMBRIDGE	MA		10/31/2024		5,663		(106)			(106)		5,557	5,557			
100173849	HARDEEVILLE	SC		10/31/2024		1,003		(21)			(21)		982	982			
100173850	REHOBOTH BEACH	DE		10/31/2024		1,454		(31)			(31)		1,423	1,423			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173853	LIBERTYVILLE	IL		10/31/2024		1,150		(53)			(53)		1,097	1,097			
100173854	WINTERVILLE	NC		10/31/2024		615		(28)			(28)		587	587			
100173855	PALM SPRINGS	FL		10/31/2024		9,078		(159)			(159)		8,919	8,919			
100173856	BREMERTON	WA		10/31/2024		985		(39)			(39)		946	946			
100173857	MIDWEST CITY	OK		10/31/2024		335		(14)			(14)		321	321			
100173860	TROUTMAN	NC		10/31/2024		869		(40)			(40)		829	829			
100173861	MIAMI	FL		10/31/2024		1,224		(35)			(35)		1,189	1,189			
100173862	LEAGUE CITY	TX		10/31/2024		481		(21)			(21)		460	460			
100173863	EAU CLAIRE	WI		10/31/2024		776		(35)			(35)		741	741			
100173864	MARIETTA	GA		10/31/2024		566		(26)			(26)		540	540			
100173866	AURORA	IL		10/31/2024		451		(21)			(21)		430	430			
100173868	DENVER	CO		10/31/2024		4,284		(24)			(24)		4,260	4,260			
100173869	JACKSONVILLE	FL		10/31/2024		289		(13)			(13)		276	276			
100173870	GARLAND	TX		10/31/2024		619		(29)			(29)		590	590			
100173871	WASHINGTON	DC		10/31/2024		900		(18)			(18)		882	882			
100173872	GLENDALE	NY		10/31/2024		2,423		(112)			(112)		2,311	2,311			
100173875	PARKER CITY	IN		10/31/2024		247		(11)			(11)		236	236			
100173876	PARKER CITY	IN		10/31/2024		246		(11)			(11)		235	235			
100173878	YUMA	AZ		10/31/2024		912		(42)			(42)		870	870			
100173879	PEORIA	AZ		10/31/2024		839		(39)			(39)		800	800			
100173881	KISSIMMEE	FL		10/31/2024		1,066		(49)			(49)		1,017	1,017			
100173883	SNELLVILLE	GA		10/31/2024		1,455		(20)			(20)		1,435	1,435			
100173884	PITTSBURGH	PA		10/31/2024		203		(9)			(9)		194	194			
100173886	KANSAS CITY	MO		10/31/2024		300		(12)			(12)		288	288			
100173887	SPRING HILL	FL		10/31/2024		460		(21)			(21)		439	439			
100173888	DETROIT	MI		10/31/2024		339		(20)			(20)		319	319			
100173889	CHESAPEAKE	VA		10/31/2024		380		(14)			(14)		366	366			
100173890	NORFOLK	VA		10/31/2024		540		(25)			(25)		515	515			
100173891	SNELLVILLE	GA		10/31/2024		1,477		(42)			(42)		1,435	1,435			
100173892	BARTOW	FL		10/31/2024		357		(22)			(22)		335	335			
100173893	ROME	GA		10/31/2024		324		(15)			(15)		309	309			
100173894	SNELLVILLE	GA		10/31/2024		1,476		(41)			(41)		1,435	1,435			
100173895	CINCINNATI	OH		10/31/2024		319		(14)			(14)		305	305			
100173896	TAMPA	FL		10/31/2024		629		(29)			(29)		600	600			
100173897	COCOA	FL		10/31/2024		583		(35)			(35)		548	548			
100173903	VISALIA	CA		10/31/2024		503		(23)			(23)		480	480			
100173904	CHESTER	PA		10/31/2024		217		(6)			(6)		211	211			
100173905	WOODSTOCK	GA		10/31/2024		1,139		(53)			(53)		1,086	1,086			
100173906	TEXARKANA	TX		10/31/2024		360		(12)			(12)		348	348			
100173907	DETROIT	MI		10/31/2024		333		(12)			(12)		321	321			
100173908	MEMPHIS	TN		10/31/2024		332		(15)			(15)		317	317			
100173909	COLUMBIA	TN		10/31/2024		477		(8)			(8)		469	469			
100173911	FREDERICK	MD		10/31/2024		1,031		(44)			(44)		987	987			
100173913	INDIAN HEAD	MD		10/31/2024		583		(20)			(20)		563	563			
100173914	PHILADELPHIA	PA		10/31/2024		401		(18)			(18)		383	383			
100173916	CAPE MAY	NJ		10/31/2024		1,301		(9)			(9)		1,292	1,292			
100173917	CLEVELAND	TN		10/31/2024		355		(13)			(13)		342	342			
100173918	NORTH LAS VEGAS	NV		10/31/2024		613		(28)			(28)		585	585			
100173919	DETROIT	MI		10/31/2024		339		(16)			(16)		323	323			
100173920	COLUMBUS	GA		10/31/2024		419		(18)			(18)		401	401			
100173921	VIRGINIA BEACH	VA		10/31/2024		565		(12)			(12)		553	553			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173922	COLUMBUS	GA		10/31/2024		275		(20)			(20)		255	255			
100173923	COLUMBIA	MO		10/31/2024		378		(11)			(11)		367	367			
100173924	ST LOUIS	MO		10/31/2024		234		(11)			(11)		223	223			
100173925	WOODSTOCK	GA		10/31/2024		1,027		(47)			(47)		980	980			
100173926	PORT REPUBLIC	MD		10/31/2024		1,232		(40)			(40)		1,192	1,192			
100173927	LANCASTER	PA		10/31/2024		432		(20)			(20)		412	412			
100173928	SEATTLE	WA		10/31/2024		2,605		(28)			(28)		2,577	2,577			
100173929	KANSAS CITY	KS		10/31/2024		353		(16)			(16)		337	337			
100173930	WESTON	FL		10/31/2024		1,984		(81)			(81)		1,903	1,903			
100173931	WALDEN	NY		10/31/2024		835		(19)			(19)		816	816			
100173932	MOUNT HOLLY	NJ		10/31/2024		448		(5)			(5)		443	443			
100173933	NEWCASTLE	WA		10/31/2024		1,547		(59)			(59)		1,488	1,488			
100173934	ST LOUIS	MO		10/31/2024		317		(2)			(2)		315	315			
100173935	MEMPHIS	TN		10/31/2024		383		(14)			(14)		369	369			
100173936	MEMPHIS	TN		10/31/2024		317		(12)			(12)		305	305			
100173937	JERSEY CITY	NJ		10/31/2024		1,892		(17)			(17)		1,875	1,875			
100173939	ORANGE BEACH	AL		10/31/2024		2,633		(118)			(118)		2,515	2,515			
100173940	JACKSONVILLE	FL		10/31/2024		4,955		(203)			(203)		4,752	4,752			
100173941	AUSTELL	GA		10/31/2024		437		(20)			(20)		417	417			
100173943	BALTIMORE	MD		10/31/2024		439		(20)			(20)		419	419			
100173944	EUCLID	OH		10/31/2024		242		(10)			(10)		232	232			
100173945	OCALA	FL		10/31/2024		471		(22)			(22)		449	449			
100173946	ANNAPOLIS	MD		10/31/2024		1,061		(40)			(40)		1,021	1,021			
100173947	SOUTHAMPTON TOWNSHIP	NJ		10/31/2024		760		(16)			(16)		744	744			
100173948	VINTON	VA		10/31/2024		926		(42)			(42)		884	884			
100173950	WARREN	MI		10/31/2024		249		(11)			(11)		238	238			
100173951	NICEVILLE	FL		10/31/2024		460		(15)			(15)		445	445			
100173952	MIDWEST CITY	OK		10/31/2024		355		(15)			(15)		340	340			
100173954	JACKSONVILLE	FL		10/31/2024		322		(11)			(11)		311	311			
100173955	SILVERTHORNE	CO		10/31/2024		9,598		(258)			(258)		9,340	9,340			
100173956	MARGATE	FL		10/31/2024		385		(13)			(13)		372	372			
100173958	FORNEY	TX		10/31/2024		1,092		(51)			(51)		1,041	1,041			
100173961	BOERNE	TX		10/31/2024		1,327		(62)			(62)		1,265	1,265			
100173963	BATTLE CREEK	MI		10/31/2024		212		(10)			(10)		202	202			
100173964	FERGUSON	MO		10/31/2024		252		(11)			(11)		241	241			
100173966	SPARTANBURG	SC		10/31/2024		614		(9)			(9)		605	605			
100173971	HICKSVILLE	NY		10/31/2024		840		(43)			(43)		797	797			
100173972	COMMERCE CITY	CO		10/31/2024		1,291		(60)			(60)		1,231	1,231			
100173974	LUMBERTON	NC		10/31/2024		3,845		(177)			(177)		3,668	3,668			
100173975	HOUSTON	TX		10/31/2024		1,557		(71)			(71)		1,486	1,486			
100173976	PLANTATION	FL		10/31/2024		509		(24)			(24)		485	485			
100173977	HALLANDALE BEACH	FL		10/31/2024		1,023		(47)			(47)		976	976			
100173978	LAKELAND	FL		10/31/2024		516		(21)			(21)		495	495			
100173981	ROSEVILLE	CA		10/31/2024		2,049		(46)			(46)		2,003	2,003			
100173983	ABILENE	TX		10/31/2024		342		(16)			(16)		326	326			
100173984	CUMMING	GA		10/31/2024		3,065		(123)			(123)		2,942	2,942			
100173985	ALPHARETTA	GA		10/31/2024		3,769		(65)			(65)		3,704	3,704			
100173988	PENSACOLA BEACH	FL		10/31/2024		1,271		(51)			(51)		1,220	1,220			
100173989	WRIGHTSVILLE BEACH	NC		10/31/2024		43,393		(1,286)			(1,286)		42,107	42,107			
100173990	CAMBRIDGE	MA		10/31/2024		2,070		(96)			(96)		1,974	1,974			
100173993	LITTLETON	CO		10/31/2024		6,167		(58)			(58)		6,109	6,109			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173995	STAR	ID		10/31/2024		766		(36)			(36)		730	730			
100173996	WOODLAND HILLS	CA		10/31/2024		1,894		(87)			(87)		1,807	1,807			
100173998	HOLLY HILL	FL		10/31/2024		260		(9)			(9)		251	251			
100174000	FEDERAL WAY	WA		10/31/2024		1,483		(39)			(39)		1,444	1,444			
100174001	ATLANTA	GA		10/31/2024		474		(22)			(22)		452	452			
100174002	FAIRFIELD TOWNSHIP	OH		10/31/2024		890		(41)			(41)		849	849			
100174003	BREMERTON	WA		10/31/2024		868		(29)			(29)		839	839			
100174006	PRINCETON	NJ		10/31/2024		4,144		(81)			(81)		4,063	4,063			
100174008	ABILENE	TX		10/31/2024		373		(11)			(11)		362	362			
100174009	FORT MYERS	FL		10/31/2024		1,369		(61)			(61)		1,308	1,308			
100174010	JACKSONVILLE	FL		10/31/2024		225		(10)			(10)		215	215			
100174014	HONOLULU	HI		10/31/2024		1,872		(44)			(44)		1,828	1,828			
100174015	NEW PORT RICHEY	FL		10/31/2024		1,252		(58)			(58)		1,194	1,194			
100174016	BUDA	TX		10/31/2024		1,192		(55)			(55)		1,137	1,137			
100174017	ATKINSON	NH		10/31/2024		799		(39)			(39)		760	760			
100174018	MOLINE	IL		10/31/2024		222		(9)			(9)		213	213			
100174022	BROOKLYN	NY		10/31/2024		328		(12)			(12)		316	316			
100174025	LAS VEGAS	NV		10/31/2024		2,612		(58)			(58)		2,554	2,554			
100174026	MIAMI	FL		10/31/2024		1,287		(36)			(36)		1,251	1,251			
100174027	HOUSTON	TX		10/31/2024		724		(34)			(34)		690	690			
100174028	POUGHKEEPSIE	NY		10/31/2024		610		(28)			(28)		582	582			
100174030	LITTLE EGG HARBOR TOWNSHIP	NJ		10/31/2024		269		(12)			(12)		257	257			
100174033	SUN CITY CENTER	FL		10/31/2024		291		(10)			(10)		281	281			
100174035	LITTLE EGG HARBOR TOWNSHIP	NJ		10/31/2024		252		(12)			(12)		240	240			
100174036	VIRGINIA BEACH	VA		10/31/2024		2,377		(54)			(54)		2,323	2,323			
100174041	WILSON	NC		10/31/2024		344		(30)			(30)		314	314			
100174043	AKRON	OH		10/31/2024		195		(10)			(10)		185	185			
100174044	SAINT AUGUSTINE	FL		10/31/2024		355		(17)			(17)		338	338			
100174045	ST. LOUIS	MO		10/31/2024		190		(9)			(9)		181	181			
100174046	TRENTON	NJ		10/31/2024		402		(29)			(29)		373	373			
100174048	MODESTO	CA		10/31/2024		1,111		(85)			(85)		1,026	1,026			
100174049	FT LAUDERDALE	FL		10/31/2024		1,221		(57)			(57)		1,164	1,164			
100174050	CLOVER	SC		10/31/2024		209		(9)			(9)		200	200			
100174052	TOMS RIVER	NJ		10/31/2024		1,251		(58)			(58)		1,193	1,193			
100174058	BOYNTON BEACH	FL		10/31/2024		360		(15)			(15)		345	345			
100174059	RED OAK	TX		10/31/2024		5,261		(218)			(218)		5,043	5,043			
100174060	MAKAWAO	HI		10/31/2024		3,362		(124)			(124)		3,238	3,238			
100174063	MYRTLE BEACH	SC		10/31/2024		415		(17)			(17)		398	398			
100174065	GULF SHORES	AL		10/31/2024		305		(9)			(9)		296	296			
100174066	FALLS CHURCH	VA		10/31/2024		2,807		(112)			(112)		2,695	2,695			
100174068	SUGAR LAND	TX		10/31/2024		568		(26)			(26)		542	542			
100174069	TYBEE ISLAND	GA		10/31/2024		1,906		(30)			(30)		1,876	1,876			
100174070	MEMPHIS	TN		10/31/2024		265		(12)			(12)		253	253			
100174072	SOUTH BEND	IN		10/31/2024		257		(11)			(11)		246	246			
100174073	BISHOP	TX		10/31/2024		226		(10)			(10)		216	216			
100174074	ATLANTA	GA		10/31/2024		758		(35)			(35)		723	723			
100174075	ST. LOUIS	MO		10/31/2024		260		(16)			(16)		244	244			
100174076	PINELLAS PARK	FL		10/31/2024		857		(40)			(40)		817	817			
100174077	SEATTLE	WA		10/31/2024		1,566		(72)			(72)		1,494	1,494			
100174078	COMPTON	CA		10/31/2024		1,320		(61)			(61)		1,259	1,259			
100174079	KALAMAZOO	MI		10/31/2024		204		(9)			(9)		195	195			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174080	PASADENA	CA		10/31/2024		3,735		(49)			(49)		3,686	3,686			
100174083	TALENT	OR		10/31/2024		622		(24)			(24)		598	598			
100174084	NORRIDGE	IL		10/31/2024		704		(33)			(33)		671	671			
100174085	FAYETTEVILLE	NC		10/31/2024		207		(10)			(10)		197	197			
100174086	AKRON	OH		10/31/2024		232		(11)			(11)		221	221			
100174088	MEMPHIS	TN		10/31/2024		265		(12)			(12)		253	253			
100174092	TAYLOR	MI		10/31/2024		234		(11)			(11)		223	223			
100174093	KANSAS CITY	MO		10/31/2024		223		(10)			(10)		213	213			
100174096	SAN DIEGO	CA		10/31/2024		6,037		(253)			(253)		5,784	5,784			
100174097	ORANGE BEACH	AL		10/31/2024		733		(25)			(25)		708	708			
100174098	LINCOLN PARK	MI		10/31/2024		204		(9)			(9)		195	195			
100174099	BRIDGEWATER	MA		10/31/2024		355		(13)			(13)		342	342			
100174100	BRYAN	TX		10/31/2024		686		(32)			(32)		654	654			
100174102	HOUSTON	TX		10/31/2024		217		(10)			(10)		207	207			
100174103	MILTON	GA		10/31/2024		3,059		(142)			(142)		2,917	2,917			
100174105	DETROIT	MI		10/31/2024		264		(12)			(12)		252	252			
100174106	LAWRENCEVILLE	GA		10/31/2024		796		(37)			(37)		759	759			
100174109	CUMMING	GA		10/31/2024		793		(37)			(37)		756	756			
100174113	MCALLEN	TX		10/31/2024		686		(32)			(32)		654	654			
100174116	LILBURN	GA		10/31/2024		19,804		(918)			(918)		18,886	18,886			
100174117	MONROEVILLE	PA		10/31/2024		255		(12)			(12)		243	243			
100174119	SOUTH LEBANON	OH		10/31/2024		1,023		(47)			(47)		976	976			
100174120	SANTA ROSA BEACH	FL		10/31/2024		2,736		(62)			(62)		2,674	2,674			
100174121	MINNEAPOLIS	MN		10/31/2024		122		(6)			(6)		116	116			
100174124	WATSONVILLE	CA		10/31/2024		1,659		(59)			(59)		1,600	1,600			
100174127	LOUISVILLE	KY		10/31/2024		214		(10)			(10)		204	204			
100174129	BENTON HARBOR	MI		10/31/2024		523		(22)			(22)		501	501			
100174131	LORAIN	OH		10/31/2024		211		(10)			(10)		201	201			
100174132	CUERO	TX		10/31/2024		179		(8)			(8)		171	171			
100174134	DALLAS	TX		10/31/2024		7,764		(335)			(335)		7,429	7,429			
100174135	MODESTO	CA		10/31/2024		1,128		(75)			(75)		1,053	1,053			
100174137	TURLOCK	CA		10/31/2024		1,209		(38)			(38)		1,171	1,171			
100174139	FORT MYERS	FL		10/31/2024		568		(24)			(24)		544	544			
100174140	TAMARAC	FL		10/31/2024		506		(34)			(34)		472	472			
100174142	FREDERICKSBURG	VA		10/31/2024		774		(36)			(36)		738	738			
100174143	PERRY	GA		10/31/2024		229		(10)			(10)		219	219			
100174144	YOUNGSTOWN	OH		10/31/2024		201		(9)			(9)		192	192			
100174145	NAPLES	FL		10/31/2024		1,247		(22)			(22)		1,225	1,225			
100174146	MEMPHIS	TN		10/31/2024		267		(12)			(12)		255	255			
100174148	OCEAN CITY	MD		10/31/2024		604		(18)			(18)		586	586			
100174150	HOUSTON	TX		10/31/2024		249		(9)			(9)		240	240			
100174153	LAKEWOOD	OH		10/31/2024		386		(25)			(25)		361	361			
100174154	IMMOKALEE	FL		10/31/2024		606		(36)			(36)		570	570			
100174160	MARSHFIELD	MA		10/31/2024		1,121		(52)			(52)		1,069	1,069			
100174162	CHICAGO	IL		10/31/2024		298		(14)			(14)		284	284			
100174164	PLYMOUTH	MA		10/31/2024		1,872		(55)			(55)		1,817	1,817			
100174165	RIVERVIEW	FL		10/31/2024		935		(43)			(43)		892	892			
100174171	BRANCHBURG	NJ		10/31/2024		1,057		(49)			(49)		1,008	1,008			
100174172	DETROIT	MI		10/31/2024		173		(8)			(8)		165	165			
100174173	BISHOP	TX		10/31/2024		253		(14)			(14)		239	239			
100174178	GREENSBORO	NC		10/31/2024		722		(29)			(29)		693	693			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174179	MEMPHIS	TN		10/31/2024		249		(10)			(10)		239	239			
100174180	FLORENCE	AL		10/31/2024		1,509		(61)			(61)		1,448	1,448			
100174183	MELBOURNE	FL		10/31/2024		488		(23)			(23)		465	465			
100174184	GREENVILLE	SC		10/31/2024		1,776		(26)			(26)		1,750	1,750			
100174186	IRVINE	CA		10/31/2024		1,257		(15)			(15)		1,242	1,242			
100174188	DRIGGS	ID		10/31/2024		1,099		(20)			(20)		1,079	1,079			
100174192	PARKS	AZ		10/31/2024		964		(18)			(18)		946	946			
100174193	SAINT PETERSBURG	FL		10/31/2024		742		(28)			(28)		714	714			
100174195	RUNNING SPRINGS	CA		10/31/2024		2,777		(88)			(88)		2,689	2,689			
100174197	ROSSFORD	OH		10/31/2024		875		(27)			(27)		848	848			
100174198	PALM BAY	FL		10/31/2024		731		(30)			(30)		701	701			
100174201	CAPE CHARLES	VA		10/31/2024		887		(23)			(23)		864	864			
100174202	LEAVENWORTH	WA		10/31/2024		2,038		(33)			(33)		2,005	2,005			
100174205	THE COLONY	TX		10/31/2024		1,028		(22)			(22)		1,006	1,006			
100174207	SANTA ROSA BEACH	FL		10/31/2024		1,429		(31)			(31)		1,398	1,398			
100174209	LOS ANGELES	CA		10/31/2024		931		(14)			(14)		917	917			
100174210	GROVELAND	CA		10/31/2024		674		(25)			(25)		649	649			
100174213	ROCKAWAY BEACH	OR		10/31/2024		1,176		(14)			(14)		1,162	1,162			
100174214	KEMAH	TX		10/31/2024		217,008		(6,208)			(6,208)		210,800	210,800			
100174215	SOUTH BEND	IN		10/31/2024		631		(15)			(15)		616	616			
100174218	REHOBOTH BEACH	DE		10/31/2024		4,157		(79)			(79)		4,078	4,078			
100174219	SAN DIEGO	CA		10/31/2024		5,105		(75)			(75)		5,030	5,030			
100174221	BLAIRSVILLE	GA		10/31/2024		781		(14)			(14)		767	767			
100174222	SPRING	TX		10/31/2024		861		(31)			(31)		830	830			
100174223	SAN DIEGO	CA		10/31/2024		981		(15)			(15)		966	966			
100174228	DAHLONEGA	GA		10/31/2024		995		(31)			(31)		964	964			
100174229	LAKE HAVASU CITY	AZ		10/31/2024		827		(31)			(31)		796	796			
100174230	CHARLOTTE	NC		10/31/2024		1,423		(30)			(30)		1,393	1,393			
100174233	PORT ANGELES	WA		10/31/2024		2,954		(52)			(52)		2,902	2,902			
100174234	TWENTYNINE PALMS	CA		10/31/2024		1,053		(23)			(23)		1,030	1,030			
100174235	PRESCOTT	AZ		10/31/2024		1,020		(25)			(25)		995	995			
100174236	CAPE CORAL	FL		10/31/2024		962		(24)			(24)		938	938			
100174238	JOSHUA TREE	CA		10/31/2024		750		(16)			(16)		734	734			
100174239	MORRIS	OK		10/31/2024		572		(22)			(22)		550	550			
100174240	WALKER	MN		10/31/2024		7,738		(142)			(142)		7,596	7,596			
100174242	MANSFIELD	TX		10/31/2024		832		(26)			(26)		806	806			
100174245	SAN DIEGO	CA		10/31/2024		19,182		(97)			(97)		19,085	19,085			
100174246	LAND O LAKES	FL		10/31/2024		1,030		(15)			(15)		1,015	1,015			
100174247	READING	PA		10/31/2024		20,750		(394)			(394)		20,356	20,356			
100174248	AVON	NC		10/31/2024		2,875		(52)			(52)		2,823	2,823			
100174249	SAN ANTONIO	TX		10/31/2024		408		(20)			(20)		388	388			
100174250	SKY VALLEY	GA		10/31/2024		1,531		(16)			(16)		1,515	1,515			
100174251	HENDERSON	NV		10/31/2024		990		7			7		997	997			
100174252	PEORIA	AZ		10/31/2024		889		(27)			(27)		862	862			
100174255	CLAYTON	NC		10/31/2024		499		(10)			(10)		489	489			
100174256	BLACKSBURG	VA		10/31/2024		751		(14)			(14)		737	737			
100174258	ST. CLOUD	FL		10/31/2024		671		(22)			(22)		649	649			
100174259	MANDAN	ND		10/31/2024		1,218		(29)			(29)		1,189	1,189			
100174260	OCALA	FL		10/31/2024		827		(4)			(4)		823	823			
100174261	SALT LAKE CITY	UT		10/31/2024		1,646		(18)			(18)		1,628	1,628			
100174262	SEVIERVILLE	TN		10/31/2024		1,604		(8)			(8)		1,596	1,596			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174264	SAINT AUGUSTINE	FL		10/31/2024		3,788		(38)			(38)		3,750	3,750			
100174265	SAN ANTONIO	TX		10/31/2024		1,554		58			58		1,612	1,612			
100174266	TROUTMAN	NC		10/31/2024		853		21			21		874	874			
100174267	HENDERSON	NV		10/31/2024		1,358		(3)			(3)		1,355	1,355			
100174269	PANACEA	FL		10/31/2024		1,580		(10)			(10)		1,570	1,570			
100174270	RICHMOND	TX		10/31/2024		1,624		57			57		1,681	1,681			
100174272	FORT LAUDERDALE	FL		10/31/2024		1,886		(30)			(30)		1,856	1,856			
100174273	LAS VEGAS	NV		10/31/2024		743		18			18		761	761			
100174274	SARASOTA	FL		10/31/2024		1,024		(17)			(17)		1,007	1,007			
100174275	EATONTON	GA		10/31/2024		1,427		(36)			(36)		1,391	1,391			
100174276	TELLICO PLAINS	TN		10/31/2024		500		(10)			(10)		490	490			
100174277	SPARTA	GA		10/31/2024		1,957		(50)			(50)		1,907	1,907			
100174278	HENDERSON	NV		10/31/2024		1,239		36			36		1,275	1,275			
100174281	PANAMA CITY BEACH	FL		10/31/2024		992		(15)			(15)		977	977			
100174282	OCALA	FL		10/31/2024		736		(23)			(23)		713	713			
100174283	SAN ANTONIO	TX		10/31/2024		987		(17)			(17)		970	777		(193)	(193)
100174285	SPAVINAW	OK		10/31/2024		1,295		(23)			(23)		1,272	1,272			
100174286	CANYON LAKE	TX		10/31/2024		2,178		(33)			(33)		2,145	2,145			
100174287	GRANBURY	TX		10/31/2024		829		(23)			(23)		806	806			
100174289	MUSTANG	OK		10/31/2024		651		(24)			(24)		627	627			
100174290	LILLIAN	AL		10/31/2024		891		(9)			(9)		882	882			
100174292	MORRISTOWN	TN		10/31/2024		1,503		26			26		1,529	1,529			
100174293	GULF SHORES	AL		10/31/2024		1,938		98			98		2,036	2,036			
100174294	APALACHICOLA	FL		10/31/2024		888		2			2		890	890			
100174295	SPOONER	WI		10/31/2024		1,132		(9)			(9)		1,123	1,123			
100174296	SUPPLY	NC		10/31/2024		3,585		86			86		3,671	3,671			
100174298	FORT WORTH	TX		10/31/2024		1,470		44			44		1,514	1,514			
100174299	OCALA	FL		10/31/2024		1,509		66			66		1,575	1,575			
100174301	FULSHEAR	TX		10/31/2024		1,028		36			36		1,064	1,064			
100174302	MILLVILLE	DE		10/31/2024		1,227		54			54		1,281	1,281			
100174303	HAPPY JACK	AZ		10/31/2024		1,172		(20)			(20)		1,152	1,152			
100174304	HOUSTON	TX		10/31/2024		981		39			39		1,020	1,020			
100174305	TOBYHANNA	PA		10/31/2024		853		(26)			(26)		827	827			
100174306	CAPE CORAL	FL		10/31/2024		1,185		34			34		1,219	1,219			
100174307	BATON ROUGE	LA		10/31/2024		747		(11)			(11)		736	736			
100174308	WILSON	NC		10/31/2024		1,678		40			40		1,718	1,718			
100174311	HOUGHTON	MI		10/31/2024		1,705		(40)			(40)		1,665	1,665			
100174312	HOT SPRINGS	AR		10/31/2024		898		(20)			(20)		878	878			
100174313	YOUNG HARRIS	GA		10/31/2024		788		(20)			(20)		768	768			
100174314	BROKEN BOW	OK		10/31/2024		1,396		(23)			(23)		1,373	1,373			
100174315	PORT ARANSAS	TX		10/31/2024		1,453		(44)			(44)		1,409	1,409			
100174316	BRADENTON	FL		10/31/2024		1,056		(33)			(33)		1,023	1,023			
100174317	BATON ROUGE	LA		10/31/2024		2,278		(83)			(83)		2,195	2,195			
100174318	AUBURN	AL		10/31/2024		1,174		39			39		1,213	1,213			
100174319	SEVIERVILLE	TN		10/31/2024		1,937		(40)			(40)		1,897	1,897			
100174320	PORT SAINT JOE	FL		10/31/2024		1,083		(29)			(29)		1,054	1,054			
100174322	WILLIS	TX		10/31/2024		802		(19)			(19)		783	783			
100174323	AUSTIN	TX		10/31/2024		1,115		(22)			(22)		1,093	1,093			
100174324	RUIDOSO	NM		10/31/2024		1,256		(7)			(7)		1,249	1,249			
100174326	DAHLONEGA	GA		10/31/2024		1,197		(22)			(22)		1,175	1,175			
100174328	SAMOA	CA		10/31/2024		771		(19)			(19)		752	752			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174329	ST AUGUSTINE	FL		10/31/2024		1,541		(38)			(38)		1,503	1,503			
100174330	TALLAHASSEE	FL		10/31/2024		922		24			24		946	946			
100174331	LURAY	VA		10/31/2024		804		32			32		836	836			
100174333	SAINT LOUIS	MO		10/31/2024		948		(24)			(24)		924	924			
100174334	PORT CHARLOTTE	FL		10/31/2024		5,978		(155)			(155)		5,823	5,823			
100174335	GULF SHORES	AL		10/31/2024		1,885		(28)			(28)		1,857	1,857			
100174336	CRYSTAL BEACH	TX		10/31/2024		1,347		(31)			(31)		1,316	1,316			
100174338	LAWRENCEBURG	KY		10/31/2024		637		(15)			(15)		622	622			
100174340	PORT CHARLOTTE	FL		10/31/2024		876		(29)			(29)		847	847			
100174341	PORT SAINT JOE	FL		10/31/2024		1,226		(26)			(26)		1,200	1,200			
100174342	SAINT AUGUSTINE	FL		10/31/2024		1,125		(21)			(21)		1,104	1,104			
100174343	KEY WEST	FL		10/31/2024		2,006		(30)			(30)		1,976	1,976			
100174344	NASHVILLE	TN		10/31/2024		1,868		(36)			(36)		1,832	1,832			
100174345	FREEPORT	FL		10/31/2024		1,056		25			25		1,081	1,081			
100174346	VILAS	NC		10/31/2024		1,346		(24)			(24)		1,322	1,322			
100174347	SEFFNER	FL		10/31/2024		943		(22)			(22)		921	921			
100174348	BLUE RIDGE	GA		10/31/2024		615		(14)			(14)		601	601			
100174349	HANOVERTON	OH		10/31/2024		690		(14)			(14)		676	676			
100174350	CLARKSON	KY		10/31/2024		696		(17)			(17)		679	679			
100174351	HUNTSVILLE	AL		10/31/2024		890		26			26		916	916			
100174352	IOWA	LA		10/31/2024		756		26			26		782	782			
100174354	LAFAYETTE	LA		10/31/2024		806		30			30		836	836			
100174355	RIVERVIEW	FL		10/31/2024		1,035		(15)			(15)		1,020	1,020			
100174358	NEWARK	OH		10/31/2024		574		(20)			(20)		554	554			
100174359	BRADENTON	FL		10/31/2024		1,349		40			40		1,389	1,389			
100174360	PORT ST. LUCIE	FL		10/31/2024		942		(16)			(16)		926	926			
100174361	NORTH FORT MYERS	FL		10/31/2024		1,199		49			49		1,248	1,248			
100174363	QUEEN CREEK	AZ		10/31/2024		1,411		(18)			(18)		1,393	1,393			
100174365	OXNARD	CA		10/31/2024		1,430		(27)			(27)		1,403	1,403			
100174367	PORT ARANSAS	TX		10/31/2024		1,578		(58)			(58)		1,520	1,520			
100174371	CHASE CITY	VA		10/31/2024		1,177		(28)			(28)		1,149	1,149			
100174372	BEND	OR		10/31/2024		1,272		(6)			(6)		1,266	1,266			
100174373	SPOKANE	WA		10/31/2024		1,460		(16)			(16)		1,444	1,444			
100174374	LEWES	DE		10/31/2024		1,559		(29)			(29)		1,530	1,530			
100174375	PORT ARANSAS	TX		10/31/2024		2,097		(32)			(32)		2,065	2,065			
100174376	PORT SAINT LUCIE	FL		10/31/2024		1,213		(27)			(27)		1,186	1,186			
100174377	LIVINGSTON	MT		10/31/2024		931		(17)			(17)		914	914			
100174380	SHENANDOAH	VA		10/31/2024		1,407		(28)			(28)		1,379	1,379			
100174381	ROCKPORT	TX		10/31/2024		1,477		(40)			(40)		1,437	1,437			
100174382	WINTER HAVEN	FL		10/31/2024		2,066		(70)			(70)		1,996	1,996			
100174384	SOUTH LAKE TAHOE	CA		10/31/2024		1,786		(30)			(30)		1,756	1,756			
100174385	IDAHO SPRINGS	CO		10/31/2024		631		(13)			(13)		618	618			
100174389	ATASCADERO	CA		10/31/2024		2,379		(60)			(60)		2,319	2,319			
100174391	TEMECULA	CA		10/31/2024		823		(16)			(16)		807	807			
100174392	SUISUN CITY	CA		10/31/2024		530		(19)			(19)		511	511			
100174393	ORANGE	CA		10/31/2024		1,835		(53)			(53)		1,782	1,782			
100174394	CORONA	CA		10/31/2024		1,077		(40)			(40)		1,037	1,037			
100174395	COVINA	CA		10/31/2024		887		(25)			(25)		862	862			
100174396	SAN BERNARDINO	CA		10/31/2024		636		(23)			(23)		613	613			
100174397	STAFFORD	VA		10/31/2024		778		(23)			(23)		755	755			
100174398	LOGANVILLE	GA		10/31/2024		642		(29)			(29)		613	613			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174399	BRANFORD	CT		10/31/2024		852		(28)			(28)		824	824			
100174402	MCDONOUGH	GA		10/31/2024		471		(12)			(12)		459	459			
100174403	CANAL WINCHESTER	OH		10/31/2024		413		(19)			(19)		394	394			
100174404	PROVIDENCE	RI		10/31/2024		412		(7)			(7)		405	405			
100174405	NORCO	CA		10/31/2024		454		(15)			(15)		439	439			
100174406	BEND	OR		10/31/2024		168		(11)			(11)		157	157			
100174407	BURBANK	CA		10/31/2024		1,382		(50)			(50)		1,332	1,332			
100174408	FAYETTEVILLE	NC		10/31/2024		736		(36)			(36)		700	700			
100174410	KEAAU	HI		10/31/2024		1,297		(36)			(36)		1,261	1,261			
100174411	COUNTRY CLUB HILLS	IL		10/31/2024		1,549		(23)			(23)		1,526	1,526			
100174412	GREEN BROOK	NJ		10/31/2024		1,587		(27)			(27)		1,560	1,560			
100174413	MIRAMAR	FL		10/31/2024		2,294		(60)			(60)		2,234	2,234			
100174414	CORONA	CA		10/31/2024		329		(3)			(3)		326	326			
100174415	KAILUA KONA	HI		10/31/2024		579		(24)			(24)		555	555			
100174416	LAKE ELSINORE	CA		10/31/2024		173		(9)			(9)		164	164			
100174420	MURRIETA	CA		10/31/2024		762		(28)			(28)		734	734			
100174421	WOODBRIDGE	VA		10/31/2024		674		(25)			(25)		649	649			
100174422	LAKE WORTH	FL		10/31/2024		204		(8)			(8)		196	196			
100174423	GLENDALE	CA		10/31/2024		673		(21)			(21)		652	652			
100174424	CUMMING	GA		10/31/2024		468		(15)			(15)		453	453			
100174426	SUN VALLEY	CA		10/31/2024		556		(17)			(17)		539	539			
100174427	PHOENIX	AZ		10/31/2024		1,532		(28)			(28)		1,504	1,504			
100174428	BURBANK	CA		10/31/2024		856		(13)			(13)		843	843			
100174429	TUCSON	AZ		10/31/2024		274		(8)			(8)		266	266			
100174430	RAMONA	CA		10/31/2024		977		(30)			(30)		947	947			
100174431	POWHATAN	VA		10/31/2024		442		(15)			(15)		427	427			
100174432	MANSFIELD	TX		10/31/2024		855		(46)			(46)		809	809			
100174434	BURLESON	TX		10/31/2024		735		(37)			(37)		698	698			
100174435	LOS ANGELES	CA		10/31/2024		324		(10)			(10)		314	314			
100174436	MARYVILLE	TN		10/31/2024		881		(22)			(22)		859	859			
100174438	FLORENCE	AZ		10/31/2024		671		(21)			(21)		650	650			
100174440	NORTH SMITHFIELD	RI		10/31/2024		609		(11)			(11)		598	598			
100174442	DENVER	CO		10/31/2024		1,968		(39)			(39)		1,929	1,929			
100174443	ANCHORAGE	AK		10/31/2024		708		(15)			(15)		693	693			
100174444	MUKILTEO	WA		10/31/2024		314		(12)			(12)		302	302			
100174445	ATLANTA	GA		10/31/2024		176		(2)			(2)		174	174			
100174446	HOUSTON	TX		10/31/2024		177		(11)			(11)		166	166			
100174448	WEEKI WACHEE	FL		10/31/2024		1,331		(26)			(26)		1,305	1,305			
100174450	OCEANSIDE	CA		10/31/2024		1,082		(21)			(21)		1,061	1,061			
100174451	POMONA	CA		10/31/2024		1,373		(33)			(33)		1,340	1,340			
100174454	MIRAMAR	FL		10/31/2024		517		(4)			(4)		513	513			
100174455	NAMPA	ID		10/31/2024		1,314		(34)			(34)		1,280	1,280			
100174457	SACRAMENTO	CA		10/31/2024		1,332		(28)			(28)		1,304	1,304			
100174458	LONGWOOD	FL		10/31/2024		1,074		(38)			(38)		1,036	1,036			
100174459	SOUTH JORDAN	UT		10/31/2024		983		(43)			(43)		940	940			
100174461	SAHUARITA	AZ		10/31/2024		620		(6)			(6)		614	614			
100174462	ORLANDO	FL		10/31/2024		743		(19)			(19)		724	724			
100174463	WEST PALM BEACH	FL		10/31/2024		440		(15)			(15)		425	425			
100174466	SAN TAN VALLEY	AZ		10/31/2024		495		(6)			(6)		489	489			
100174468	SANTA CLARITA	CA		10/31/2024		470		(9)			(9)		461	461			
100174469	ACAMPO	CA		10/31/2024		938		(29)			(29)		909	909			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174470	WESLEY CHAPEL	FL		10/31/2024		380		(2)			(2)		378	378			
100174471	IRVINE	CA		10/31/2024		223		(11)			(11)		212	212			
100174472	MANASQUAN	NJ		10/31/2024		2,200		(43)			(43)		2,157	2,157			
100174474	SAN ANTONIO	TX		10/31/2024		1,052		(48)			(48)		1,004	1,004			
100174475	HAWTHORNE	CA		10/31/2024		826		(30)			(30)		796	796			
100174476	COSTA MESA	CA		10/31/2024		855		(36)			(36)		819	819			
100174477	RIALTO	CA		10/31/2024		765		(10)			(10)		755	755			
100174478	PASO ROBLES	CA		10/31/2024		1,125		(23)			(23)		1,102	1,102			
100174479	CORONA	CA		10/31/2024		1,459		(27)			(27)		1,432	1,432			
100174482	TEMECULA	CA		10/31/2024		476		(18)			(18)		458	458			
100174483	DIXON	CA		10/31/2024		566		(21)			(21)		545	545			
100174484	SEVEN HILLS	OH		10/31/2024		741		(23)			(23)		718	718			
100174485	CARLSBAD	CA		10/31/2024		983		(6)			(6)		977	977			
100174486	BOCA RATON	FL		10/31/2024		1,473		(9)			(9)		1,464	1,464			
100174487	SAN ANTONIO	TX		10/31/2024		558		(29)			(29)		529	529			
100174488	LAS VEGAS	NV		10/31/2024		591		(24)			(24)		567	567			
100174489	OPA LOCKA	FL		10/31/2024		1,933		(1)			(1)		1,932	1,932			
100174490	TACOMA	WA		10/31/2024		479		(6)			(6)		473	473			
100174491	VIRGINIA BEACH	VA		10/31/2024		454		(9)			(9)		445	445			
100174492	SAINT JOHNS	FL		10/31/2024		485		(10)			(10)		475	475			
100174493	HANFORD	CA		10/31/2024		423		(10)			(10)		413	413			
100174494	TROY	MI		10/31/2024		1,270		(13)			(13)		1,257	1,257			
100174495	SANTA CLARITA	CA		10/31/2024		951		(24)			(24)		927	927			
100174496	FREDERICK	MD		10/31/2024		684		(25)			(25)		659	659			
100174497	FORT WASHINGTON	MD		10/31/2024		658		(42)			(42)		616	616			
100174499	ORLANDO	FL		10/31/2024		55,532		(2,262)			(2,262)		53,270	53,270			
100174500	ELIZABETH	NJ		10/31/2024		1,051		(39)			(39)		1,012	1,012			
100174503	PEORIA	AZ		10/31/2024		4,642		(139)			(139)		4,503	4,503			
100174507	JURUPA VALLEY	CA		10/31/2024		844		(42)			(42)		802	802			
100174510	LAS VEGAS	NV		10/31/2024		1,095		(40)			(40)		1,055	1,055			
100174512	WINTER GARDEN	FL		10/31/2024		2,142		(48)			(48)		2,094	2,094			
100174515	NORTH PORT	FL		10/31/2024		417		(9)			(9)		408	408			
100174522	YORK	PA		10/31/2024		183		(12)			(12)		171	171			
100174523	NORTH PALM BEACH	FL		10/31/2024		3,818		(205)			(205)		3,613	3,613			
100174527	CYPRESS	TX		10/31/2024		589		(38)			(38)		551	551			
100174531	COSTA MESA	CA		10/31/2024		2,460		(92)			(92)		2,368	2,368			
100174538	PETALUMA	CA		10/31/2024		3,088		(128)			(128)		2,960	2,960			
100174539	MIAMI GARDENS	FL		10/31/2024		1,308		(39)			(39)		1,269	1,269			
100174540	AVENTURA	FL		10/31/2024		587		(37)			(37)		550	550			
100174541	EL PASO	TX		10/31/2024		802		(33)			(33)		769	769			
100174549	HENDERSON	NV		10/31/2024		572		(29)			(29)		543	543			
100174550	LAWRENCEVILLE	GA		10/31/2024		239		(15)			(15)		224	224			
100174551	COLUMBUS	OH		10/31/2024		498		(32)			(32)		466	466			
100174555	KERMAN	CA		10/31/2024		524		(33)			(33)		491	491			
100174556	CUERO	TX		10/31/2024		239		(15)			(15)		224	224			
100174557	SAINT JOSEPH	MO		10/31/2024		329		(20)			(20)		309	309			
100174561	WINDSOR	PA		10/31/2024		284		(18)			(18)		266	266			
100174563	LA MARQUE	TX		10/31/2024		218		(14)			(14)		204	204			
100174568	BROWNSVILLE	TX		10/31/2024		4,055		(229)			(229)		3,826	3,826			
100174569	GRIFFIN	GA		10/31/2024		320		(20)			(20)		300	300			
100174573	WARWICK	NY		10/31/2024		1,443		(52)			(52)		1,391	1,391			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174574	PICKERINGTON	OH		10/31/2024		485		(19)			(19)		466	466			
100174575	MOUNTAIN GROVE	MO		10/31/2024		322		(18)			(18)		304	304			
100174576	HOUSTON	TX		10/31/2024		272		(17)			(17)		255	255			
100174582	SAINT LOUIS	MO		10/31/2024		380		(24)			(24)		356	356			
100174583	DAHLONEGA	GA		10/31/2024		902		(16)			(16)		886	886			
100174584	BETHPAGE	NY		10/31/2024		1,377		(39)			(39)		1,338	1,338			
100174586	SAN ANTONIO	TX		10/31/2024		352		(17)			(17)		335	335			
100174588	COLORADO SPRINGS	CO		10/31/2024		205		(13)			(13)		192	192			
100174589	PITTSBURGH	PA		10/31/2024		264		(14)			(14)		250	250			
100174590	MANASSAS	VA		10/31/2024		13,482		(290)			(290)		13,192	13,192			
100174591	DESOTO	TX		10/31/2024		596		(29)			(29)		567	567			
100174593	WATERBURY	CT		10/31/2024		677		(35)			(35)		642	642			
100174595	TAFT	CA		10/31/2024		307		(17)			(17)		290	290			
100174597	WARNER ROBINS	GA		10/31/2024		344		(22)			(22)		322	322			
100174598	HOUSTON	TX		10/31/2024		249		(16)			(16)		233	233			
100174602	JACKSONVILLE	FL		10/31/2024		755		(48)			(48)		707	707			
100174604	DEATSVILLE	AL		10/31/2024		676		(36)			(36)		640	640			
100174605	TAMPA	FL		10/31/2024		363		(23)			(23)		340	340			
100174606	FRESNO	TX		10/31/2024		205		(11)			(11)		194	194			
100174607	VERONA	NJ		10/31/2024		472		(30)			(30)		442	442			
100174609	SCHAUMBURG	IL		10/31/2024		866		(55)			(55)		811	811			
100174611	TAMPA	FL		10/31/2024		669		(43)			(43)		626	626			
100174614	BRADENTON	FL		10/31/2024		1,148		(33)			(33)		1,115	1,115			
100174616	OVERLAND PARK	KS		10/31/2024		498		(27)			(27)		471	471			
100174617	ORLANDO	FL		10/31/2024		592		(15)			(15)		577	577			
100174620	GENOA	OH		10/31/2024		318		(20)			(20)		298	298			
100174621	APPLE VALLEY	CA		10/31/2024		796		(42)			(42)		754	754			
100174622	RIO RANCHO	NM		10/31/2024		272		(9)			(9)		263	263			
100174623	ATLANTA	GA		10/31/2024		225		(14)			(14)		211	211			
100174624	TALLAHASSEE	FL		10/31/2024		172		(4)			(4)		168	168			
100174628	MIAMI	FL		10/31/2024		1,065		(52)			(52)		1,013	1,013			
100174629	WOODBRIDGE	VA		10/31/2024		1,634		(45)			(45)		1,589	1,589			
100174630	BRADENTON	FL		10/31/2024		562		(30)			(30)		532	532			
100174631	OLD WESTBURY	NY		10/31/2024		5,990		(118)			(118)		5,872	5,872			
100174632	MIAMI	FL		10/31/2024		1,063		(49)			(49)		1,014	1,014			
100174641	JACKSONVILLE	FL		10/31/2024		351		(20)			(20)		331	331			
100174644	SHIPMAN	VA		10/31/2024		494		(31)			(31)		463	463			
100174645	BOWLING GREEN	VA		10/31/2024		856		(34)			(34)		822	822			
100174646	ROOSEVELT	NY		10/31/2024		2,312		(50)			(50)		2,262	2,262			
100174648	STATEN ISLAND	NY		10/31/2024		1,486		(46)			(46)		1,440	1,440			
100174651	CHATSWORTH	CA		10/31/2024		2,456		(53)			(53)		2,403	2,403			
100174652	WESTON	CT		10/31/2024		2,460		(55)			(55)		2,405	2,405			
100174653	OCALA	FL		10/31/2024		791		(37)			(37)		754	754			
100174654	CINCINNATI	OH		10/31/2024		722		(42)			(42)		680	680			
100174655	INDIANAPOLIS	IN		10/31/2024		547		(5)			(5)		542	542			
100174656	PHILADELPHIA	PA		10/31/2024		345		(16)			(16)		329	329			
100174657	JACKSONVILLE	FL		10/31/2024		322		(20)			(20)		302	302			
100174660	WASHINGTON	DC		10/31/2024		1,673		(40)			(40)		1,633	1,633			
100174661	TALLAHASSEE	FL		10/31/2024		151							151	151			
100174666	LYNDHURST	OH		10/31/2024		522		(26)			(26)		496	496			
100174668	WOODBRIDGE	VA		10/31/2024		569		(33)			(33)		536	536			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174670	CHESAPEAKE	VA		10/31/2024		201		(11)			(11)		190	190			
100174671	BELCAMP	MD		10/31/2024		904		(31)			(31)		873	873			
100174676	CANTON	OH		10/31/2024		228		(15)			(15)		213	213			
100174678	ARLINGTON	TX		10/31/2024		615		(20)			(20)		595	595			
100174679	VICTORVILLE	CA		10/31/2024		793		(21)			(21)		772	772			
100174682	WHITE HALL	MD		10/31/2024		763		(25)			(25)		738	738			
100174686	SAN JOSE	CA		10/31/2024		1,014		(32)			(32)		982	982			
100174688	GROTON	CT		10/31/2024		555		(11)			(11)		544	544			
100174692	KATY	TX		10/31/2024		6,969		(440)			(440)		6,529	6,529			
100174693	CHANTILLY	VA		10/31/2024		1,936		(48)			(48)		1,888	1,888			
100174696	TAMPA	FL		10/31/2024		654		(33)			(33)		621	621			
100174697	DAYTON	MN		10/31/2024		352		(11)			(11)		341	341			
100174700	SUFFIELD	CT		10/31/2024		2,554		(51)			(51)		2,503	2,503			
100174701	EASTPOINTE	MI		10/31/2024		297		(7)			(7)		290	290			
100174703	BERLIN	CT		10/31/2024		517		(28)			(28)		489	489			
100174704	HONOLULU	HI		10/31/2024		793		(33)			(33)		760	760			
100174707	SAN DIEGO	CA		10/31/2024		656		(17)			(17)		639	639			
100174709	MISSION	TX		10/31/2024		352		(22)			(22)		330	330			
100174710	TAMPA	FL		10/31/2024		560		(36)			(36)		524	524			
100174713	MIAMI	FL		10/31/2024		966		(40)			(40)		926	926			
100174717	PLAINVILLE	CT		10/31/2024		449		(23)			(23)		426	426			
100174719	HOUSTON	TX		10/31/2024		278		(18)			(18)		260	260			
100174721	VILLA RICA	GA		10/31/2024		570		(34)			(34)		536	536			
100174723	SUITLAND	MD		10/31/2024		663		(30)			(30)		633	633			
100174724	FORT WASHINGTON	MD		10/31/2024		584		(25)			(25)		559	559			
100174729	WILMINGTON	NC		10/31/2024		1,442		(55)			(55)		1,387	1,387			
100174730	SUFFOLK	VA		10/31/2024		796		(49)			(49)		747	747			
100174732	EL CAJON	CA		10/31/2024		1,130		(49)			(49)		1,081	1,081			
100174734	CHESAPEAKE	VA		10/31/2024		239		(15)			(15)		224	224			
100174735	STUART	FL		10/31/2024		752		(40)			(40)		712	712			
100174737	ZEELAND	MI		10/31/2024		832		(26)			(26)		806	806			
100174738	BUFFALO	NY		10/31/2024		244		(16)			(16)		228	228			
100174744	PRAIRIEVILLE	LA		10/31/2024		629		(26)			(26)		603	603			
100174747	LITHONIA	GA		10/31/2024		435		(28)			(28)		407	407			
100174749	GREAT FALLS	MT		10/31/2024		394		(23)			(23)		371	371			
100174753	EAST HARTFORD	CT		10/31/2024		711		(34)			(34)		677	677			
100174755	RANCHO MISSION VIEJO	CA		10/31/2024		2,440		(64)			(64)		2,376	2,376			
100174756	GREENVILLE	SC		10/31/2024		286		(11)			(11)		275	275			
100174759	PEWAUKEE	WI		10/31/2024		1,676		(28)			(28)		1,648	1,648			
100174760	COVINGTON	GA		10/31/2024		530		(30)			(30)		500	500			
100174762	KEARNEY	MO		10/31/2024		417		(23)			(23)		394	394			
100174763	CONYERS	GA		10/31/2024		879		(41)			(41)		838	838			
100174764	WILMINGTON	NC		10/31/2024		509		(29)			(29)		480	480			
100174767	WEST POINT	CA		10/31/2024		522		(5)			(5)		517	517			
100174772	KODAK	TN		10/31/2024		1,617		(101)			(101)		1,516	1,516			
100174773	ACWORTH	GA		10/31/2024		971		(28)			(28)		943	943			
100174775	SOUTH RIVER	NJ		10/31/2024		1,112		(36)			(36)		1,076	1,076			
100174778	DAVIE	FL		10/31/2024		1,637		(35)			(35)		1,602	1,602			
100174780	MARIETTA	GA		10/31/2024		1,578		(72)			(72)		1,506	1,506			
100174782	TALLAHASSEE	FL		10/31/2024		433		(19)			(19)		414	414			
100174783	JAMAICA	NY		10/31/2024		1,398		(33)			(33)		1,365	1,365			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174786	RED OAK	TX		10/31/2024		1,555		(51)			(51)		1,504	1,504			
100174790	SAN DIEGO	CA		10/31/2024		740		(24)			(24)		716	716			
100174791	JACKSONVILLE	FL		10/31/2024		873		(52)			(52)		821	821			
100174792	OKLAHOMA CITY	OK		10/31/2024		166		(11)			(11)		155	155			
100174794	NEWPORT BEACH	CA		10/31/2024		4,195		(52)			(52)		4,143	4,143			
100174795	BROCKTON	MA		10/31/2024		739		(35)			(35)		704	704			
100174796	BRADENTON	FL		10/31/2024		435		(28)			(28)		407	407			
100174801	ROOSEVELT	NY		10/31/2024		709		(26)			(26)		683	683			
100174803	KANSAS CITY	MO		10/31/2024		2,496		(123)			(123)		2,373	2,373			
100174805	MAPLE HEIGHTS	OH		10/31/2024		217		(13)			(13)		204	204			
100174807	SUNNY ISLES BEACH	FL		10/31/2024		2,552		(100)			(100)		2,452	2,452			
100174810	TOLEDO	OH		10/31/2024		228		(13)			(13)		215	215			
100174811	SUNNY ISLES BEACH	FL		10/31/2024		3,941		(139)			(139)		3,802	3,802			
100174814	PORTSMOUTH	VA		10/31/2024		4,655		(250)			(250)		4,405	4,405			
100174816	ABERDEEN	MD		10/31/2024		2,853		(116)			(116)		2,737	2,737			
100174817	KANSAS CITY	MO		10/31/2024		2,079		(66)			(66)		2,013	2,013			
100174818	LIBERTY	MO		10/31/2024		852		(22)			(22)		830	830			
100174821	NORWALK	CT		10/31/2024		1,458		(49)			(49)		1,409	1,409			
100174824	OAK GROVE	KY		10/31/2024		553		(19)			(19)		534	534			
100174825	DELRAY BEACH	FL		10/31/2024		1,042		(50)			(50)		992	992			
100174827	FAR ROCKAWAY	NY		10/31/2024		1,564		(6)			(6)		1,558	1,558			
100174830	ARLINGTON	VA		10/31/2024		1,298		(20)			(20)		1,278	1,278			
100174833	PISCATAWAY	NJ		10/31/2024		800		(48)			(48)		752	752			
100174834	PLEASANTON	TX		10/31/2024		479		(30)			(30)		449	449			
100174835	FORT WORTH	TX		10/31/2024		6,535		(411)			(411)		6,124	6,124			
100174838	ALBANY	GA		10/31/2024		237		(15)			(15)		222	222			
100174842	SHIRLEY	NY		10/31/2024		1,051		(36)			(36)		1,015	1,015			
100174845	WHITE BLUFF	TN		10/31/2024		337		(22)			(22)		315	315			
100174848	BETHLEHEM	PA		10/31/2024		844		(23)			(23)		821	821			
100174849	BOWLING GREEN	KY		10/31/2024		231		(4)			(4)		227	227			
100174850	COLUMBUS	OH		10/31/2024		621		(13)			(13)		608	608			
100174853	BEECHER	IL		10/31/2024		568		(33)			(33)		535	535			
100174855	CHARLOTTE	NC		10/31/2024		306		(20)			(20)		286	286			
100174860	TOBYHANNA	PA		10/31/2024		449		(19)			(19)		430	430			
100174863	ROSEVILLE	CA		10/31/2024		12,410		(414)			(414)		11,996	11,996			
100174864	VIRGINIA BEACH	VA		10/31/2024		361		(9)			(9)		352	352			
100174866	HOPKINS	SC		10/31/2024		190		(12)			(12)		178	178			
100174867	BRONX	NY		10/31/2024		1,697		(86)			(86)		1,611	1,611			
100174873	CUTLER BAY	FL		10/31/2024		260		(16)			(16)		244	244			
100174875	CHARLOTTE	NC		10/31/2024		420		(27)			(27)		393	393			
100174877	ARNOLD	MO		10/31/2024		749		(38)			(38)		711	711			
100174884	ROGERS	AR		10/31/2024		784		(23)			(23)		761	761			
100174885	ELIZABETH	CO		10/31/2024		6,252		(61)			(61)		6,191	6,191			
100174886	GREENWOOD	IN		10/31/2024		310		(20)			(20)		290	290			
100174888	ROWLETT	TX		10/31/2024		940		(3)			(3)		937	937			
100174890	CHARLES TOWN	WV		10/31/2024		328		(14)			(14)		314	314			
100174891	WAIKOLOA	HI		10/31/2024		10,606		(360)			(360)		10,246	10,246			
100174892	CLINTON	NY		10/31/2024		396		(22)			(22)		374	374			
100174894	GREELEY	CO		10/31/2024		843		(34)			(34)		809	809			
100174895	LAGUNA NIGUEL	CA		10/31/2024		2,083		(60)			(60)		2,023	2,023			
100174898	WOODSTOCK	NY		10/31/2024		1,146		(46)			(46)		1,100	1,100			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174899	CELEBRATION	FL		10/31/2024		1,843		(88)			(88)		1,755	1,755			
100174900	JACKSONVILLE	FL		10/31/2024		1,207		(26)			(26)		1,181	1,181			
100174901	MEAD	WA		10/31/2024		705		(22)			(22)		683	683			
100174902	MIAMI	FL		10/31/2024		1,952		(36)			(36)		1,916	1,916			
100174903	BASTROP	TX		10/31/2024		615		(22)			(22)		593	593			
100174904	TOLEDO	OH		10/31/2024		600		(19)			(19)		581	581			
100174905	GARDEN GROVE	CA		10/31/2024		2,164		(38)			(38)		2,126	2,126			
100174906	DUNDALK	MD		10/31/2024		992		(63)			(63)		929	929			
100174907	DELANO	CA		10/31/2024		339		(18)			(18)		321	321			
100174909	HOUSTON	TX		10/31/2024		954		(32)			(32)		922	922			
100174911	FAYETTEVILLE	NC		10/31/2024		333		(21)			(21)		312	312			
100174916	LEXINGTON	NC		10/31/2024		704		(45)			(45)		659	659			
100174917	INDIANAPOLIS	IN		10/31/2024		316		(20)			(20)		296	296			
100174919	WESTON	FL		10/31/2024		5,964		(260)			(260)		5,704	5,704			
100174922	LARGO	FL		10/31/2024		1,693		(43)			(43)		1,650	1,650			
100174923	WEST BABYLON	NY		10/31/2024		966		(53)			(53)		913	913			
100174929	HONOLULU	HI		10/31/2024		1,211		(51)			(51)		1,160	1,160			
100174931	MANORVILLE	NY		10/31/2024		2,397		(54)			(54)		2,343	2,343			
100174933	PHOENIX	AZ		10/31/2024		737		(18)			(18)		719	719			
100174934	GALVESTON	TX		10/31/2024		619		(40)			(40)		579	579			
100174940	ARLINGTON	TX		10/31/2024		678		(15)			(15)		663	663			
100174941	KAILUA	HI		10/31/2024		2,482		(59)			(59)		2,423	2,423			
100174943	KATY	TX		10/31/2024		1,680		(32)			(32)		1,648	1,648			
100174945	NIXA	MO		10/31/2024		3,896		(131)			(131)		3,765	3,765			
100174946	CONYERS	GA		10/31/2024		672		(25)			(25)		647	647			
100174947	TITUSVILLE	FL		10/31/2024		909		(45)			(45)		864	864			
100174948	HOUSTON	TX		10/31/2024		309		(16)			(16)		293	293			
100174949	MILWAUKEE	WI		10/31/2024		664		(16)			(16)		648	648			
100174950	SPRING	TX		10/31/2024		487		(19)			(19)		468	468			
100174952	ELLERBE	NC		10/31/2024		449		(29)			(29)		420	420			
100174954	WINDER	GA		10/31/2024		587		(21)			(21)		566	566			
100174955	SAN ANTONIO	TX		10/31/2024		159		(10)			(10)		149	149			
100174957	PITTSBURGH	PA		10/31/2024		238		(9)			(9)		229	229			
100174958	JEANNETTE	PA		10/31/2024		143		(6)			(6)		137	137			
100174959	SAINT PETERSBURG	FL		10/31/2024		535		(34)			(34)		501	501			
100174960	SCENIC	AZ		10/31/2024		1,498		(72)			(72)		1,426	1,426			
100174961	DELRAY BEACH	FL		10/31/2024		475		(30)			(30)		445	445			
100174962	POMPANO BEACH	FL		10/31/2024		1,340		(51)			(51)		1,289	1,289			
100174964	BLUE RIDGE	GA		10/31/2024		977		(59)			(59)		918	918			
100174967	PONCE INLET	FL		10/31/2024		1,831		(116)			(116)		1,715	1,715			
100174968	WETHERSFIELD	CT		10/31/2024		20,559		(696)			(696)		19,863	19,863			
100174971	PHILADELPHIA	PA		10/31/2024		429		(24)			(24)		405	405			
100174972	KERHONKSON	NY		10/31/2024		798		(31)			(31)		767	767			
100174975	PARRISH	FL		10/31/2024		7,199		(227)			(227)		6,972	6,972			
100174983	QUEENS VILLAGE	NY		10/31/2024		2,600		(140)			(140)		2,460	2,460			
100174987	BROWNSVILLE	TX		10/31/2024		263		(15)			(15)		248	248			
100174989	SAINT AUGUSTINE	FL		10/31/2024		1,152		(58)			(58)		1,094	1,094			
100174990	MIAMI	FL		10/31/2024		773		(49)			(49)		724	724			
100174994	LAS VEGAS	NV		10/31/2024		2,101		(127)			(127)		1,974	1,974			
100174996	SAINT ALBANS	NY		10/31/2024		1,054		(30)			(30)		1,024	1,024			
100174997	NAPLES	FL		10/31/2024		643		(41)			(41)		602	602			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175000	CARNEYS POINT	NJ		10/31/2024		1,373		(77)			(77)		1,296	1,296			
100175009	LANSING	MI		10/31/2024		10,705		528			528		11,233	11,233			
100175013	FORT WORTH	TX		10/31/2024		687		10			10		697	697			
100175014	ROSAMOND	CA		10/31/2024		1,117		(3)			(3)		1,114	1,114			
100175015	GROVELAND	FL		10/31/2024		249		(16)			(16)		233	233			
100175016	EL PASO	TX		10/31/2024		383		(12)			(12)		371	371			
100175017	THEODORE	AL		10/31/2024		271		(11)			(11)		260	260			
100175018	LITTLE ROCK	AR		10/31/2024		1,084		(30)			(30)		1,054	1,054			
100175020	MENIFEE	CA		11/05/2024		1,093		(7)			(7)		1,086	1,086			
100175021	NIPOMO	CA		11/05/2024		1,584		(63)			(63)		1,521	1,521			
100175024	LOS ANGELES	CA		11/05/2024		1,566		23			23		1,589	1,589			
100175025	SHERWOOD FOREST	CA		11/05/2024		4,209		(72)			(72)		4,137	4,137			
100175027	WEST ROXBURY	MA		11/05/2024		1,163		8			8		1,171	1,171			
100175028	WARRENTON	VA		11/05/2024		758		(20)			(20)		738	738			
100175029	GREER	SC		11/05/2024		734		3			3		737	737			
100175030	PORTLAND	OR		11/05/2024		1,851		3			3		1,854	1,854			
100175031	JURUPA VALLEY	CA		11/05/2024		1,327		2			2		1,329	1,329			
100175032	LAKE OSWEGO	OR		11/05/2024		2,480		(7)			(7)		2,473	2,473			
100175033	LA VERNE	CA		11/05/2024		2,578		(43)			(43)		2,535	2,535			
100175034	ROCKVILLE	MD		11/05/2024		1,255		9			9		1,264	1,264			
100175035	CERRITOS	CA		11/05/2024		3,667		(103)			(103)		3,564	3,564			
100175036	ROCKFORD	IL		11/05/2024		607		(25)			(25)		582	582			
100175037	SACRAMENTO	CA		11/05/2024		1,011		(1)			(1)		1,010	1,010			
100175038	GOLDEN	CO		11/05/2024		2,635		(58)			(58)		2,577	2,577			
100175039	COVINGTON	WA		11/05/2024		828		(19)			(19)		809	809			
100175040	DOWNEY	CA		11/05/2024		3,629		(130)			(130)		3,499	3,499			
100175041	LOS ANGELES	CA		11/05/2024		3,286		(97)			(97)		3,189	3,189			
100175043	DUDLEY	MA		11/05/2024		475		(14)			(14)		461	461			
100175044	HARVEST	AL		11/05/2024		206		(6)			(6)		200	200			
100175045	ELKTON	MD		11/05/2024		969		(27)			(27)		942	942			
100175046	SAINT CLOUD	FL		11/05/2024		817		(38)			(38)		779	779			
100175047	WASHINGTON	DC		11/05/2024		952		(41)			(41)		911	911			
100175048	LAS VEGAS	NV		11/05/2024		832		(8)			(8)		824	824			
100175049	DOWNEY	CA		11/05/2024		1,610		(12)			(12)		1,598	1,598			
100175050	LANCASTER	CA		11/05/2024		1,602		(33)			(33)		1,569	1,569			
100175051	BETHLEHEM	PA		11/05/2024		740		(15)			(15)		725	725			
100175052	MADERA	CA		11/05/2024		1,266		(41)			(41)		1,225	1,225			
100175053	GREER	SC		11/05/2024		2,560		(122)			(122)		2,438	2,438			
100175055	PHOENIX	AZ		11/05/2024		1,308		(18)			(18)		1,290	1,290			
100175056	CULPEPPER	VA		11/05/2024		6,047		(17)			(17)		6,030	6,030			
100175057	NORTH LAS VEGAS	NV		11/05/2024		729		(20)			(20)		709	709			
100175058	WAXAHACHIE	TX		11/05/2024		820		(9)			(9)		811	811			
100175059	GLEN BURNIE	MD		11/05/2024		805		(3)			(3)		802	802			
100175060	MENTONE	CA		11/05/2024		1,481		(43)			(43)		1,438	1,438			
100175061	GAITHERSBURG	MD		11/05/2024		625		(29)			(29)		596	596			
100175062	LA PUENTE	CA		11/05/2024		1,143		(23)			(23)		1,120	1,120			
100175063	LAS VEGAS	NV		11/05/2024		801		(22)			(22)		779	779			
100175064	NEWPORT NEWS	VA		11/05/2024		618		(29)			(29)		589	589			
100175065	LOS ANGELES	CA		11/05/2024		1,018		(31)			(31)		987	987			
100175066	PALMDALE	CA		11/05/2024		926		(35)			(35)		891	891			
100175067	CULPEPPER	VA		11/05/2024		1,171		(11)			(11)		1,160	1,160			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175068	MESA	AZ		11/05/2024		443		(6)			(6)		437	437			
100175069	HOUSTON	TX		11/05/2024		560		(26)			(26)		534	534			
100175070	SIGNAL HILL	CA		11/05/2024		7,488		(136)			(136)		7,352	7,352			
100175071	DALLAS	TX		11/05/2024		459		(11)			(11)		448	448			
100175072	SAN JOSE	CA		11/05/2024		2,666		(33)			(33)		2,633	2,633			
100175073	FREDERICK	CO		11/05/2024		8,356		(71)			(71)		8,285	8,285			
100175074	SANTA MARIA	CA		11/05/2024		2,307		(49)			(49)		2,258	2,258			
100175075	HAMPTON	GA		11/05/2024		619		(11)			(11)		608	608			
100175076	AUSTIN	TX		11/05/2024		1,240		(32)			(32)		1,208	1,208			
100175078	CHICAGO	IL		11/05/2024		415		(10)			(10)		405	405			
100175079	RANCHO CUCAMONGA	CA		11/05/2024		1,097		(49)			(49)		1,048	1,048			
100175080	OLD HICKORY	TN		11/05/2024		1,532		(28)			(28)		1,504	1,504			
100175081	CALIMESA	CA		11/05/2024		1,814		(143)			(143)		1,671	1,671			
100175083	BARDSTOWN	KY		11/05/2024		4,350		(115)			(115)		4,235	4,235			
100175084	LOUISVILLE	KY		11/05/2024		267		(12)			(12)		255	255			
100175087	LAVEEN	AZ		11/05/2024		1,093		(16)			(16)		1,077	1,077			
100175088	BRIGHTON	CO		11/05/2024		1,455		(47)			(47)		1,408	1,408			
100175089	CORAL SPRINGS	FL		11/05/2024		3,567		(75)			(75)		3,492	3,492			
100175090	FORT STOCKTON	TX		11/05/2024		932		(18)			(18)		914	914			
100175091	ROSENBERG	TX		11/05/2024		665		(13)			(13)		652	652			
100175093	RIALTO	CA		11/05/2024		1,339		(29)			(29)		1,310	1,310			
100175094	OXNARD	CA		11/05/2024		849		(8)			(8)		841	841			
100175095	GREENVILLE	SC		11/05/2024		6,027		(49)			(49)		5,978	5,978			
100175096	LANCASTER	CA		11/05/2024		756		(31)			(31)		725	725			
100175097	MONTGOMERY	TX		11/05/2024		1,844		(51)			(51)		1,793	1,793			
100175098	SPRING	TX		11/05/2024		751		(35)			(35)		716	716			
100175099	DULUTH	GA		11/05/2024		4,430		(57)			(57)		4,373	4,373			
100175100	MIAMI	FL		11/05/2024		1,263		(41)			(41)		1,222	1,222			
100175101	KATY	TX		11/05/2024		514		(24)			(24)		490	490			
100175102	FONTANA	CA		11/05/2024		959		(37)			(37)		922	922			
100175103	FONTANA	CA		11/05/2024		1,350		(61)			(61)		1,289	1,289			
100175104	GILROY	CA		11/05/2024		1,064		(49)			(49)		1,015	1,015			
100175105	AURORA	CO		11/05/2024		1,222		(22)			(22)		1,200	1,200			
100175106	MAGGIE VALLEY	NC		11/05/2024		905		(42)			(42)		863	863			
100175107	ANTELOPE	CA		11/05/2024		2,274		(89)			(89)		2,185	2,185			
100175108	DORAL	FL		11/05/2024		1,069		(49)			(49)		1,020	1,020			
100175110	LAS VEGAS	NV		11/05/2024		1,101		(46)			(46)		1,055	1,055			
100175111	RANCHO CUCAMONGA	CA		11/05/2024		1,973		(10)			(10)		1,963	1,963			
100175112	BAKERSFIELD	CA		11/05/2024		797		(28)			(28)		769	769			
100175113	PALMDALE	CA		11/05/2024		710		(16)			(16)		694	694			
100175114	ROCKVILLE	MD		11/05/2024		1,830		(8)			(8)		1,822	1,822			
100175116	PORT ARANSAS	TX		11/05/2024		830		(28)			(28)		802	802			
100175117	MEMPHIS	TN		11/05/2024		349		(7)			(7)		342	342			
100175118	BARBERTON	OH		11/05/2024		307		(7)			(7)		300	300			
100175121	WHITTIER	CA		11/05/2024		1,457		(52)			(52)		1,405	1,405			
100175122	DALLAS	TX		11/05/2024		559		(9)			(9)		550	550			
100175123	CYPRESS	TX		11/05/2024		621		(12)			(12)		609	609			
100175124	BELL GARDENS	CA		11/05/2024		1,964		(30)			(30)		1,934	1,934			
100175125	OXNARD	CA		11/05/2024		1,515		(16)			(16)		1,499	1,499			
100175126	MANCHESTER	NH		11/05/2024		836		(29)			(29)		807	807			
100175127	BAKERSFIELD	CA		11/05/2024		319		(10)			(10)		309	309			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100175128	SEAFORD	DE		11/05/2024		284		(4)			(4)		280	280			
100175129	OAK GROVE	AL		11/05/2024		287		(2)			(2)		285	285			
100175130	WESTMINSTER	CA		11/05/2024		1,642		(68)			(68)		1,574	1,574			
100175131	VICTORVILLE	CA		11/05/2024		7,864		(52)			(52)		7,812	7,812			
100175132	KANSAS CITY	MO		11/05/2024		282		(13)			(13)		269	269			
100175133	DURANGO	CO		11/05/2024		1,373		(20)			(20)		1,353	1,353			
100175134	BELL GARDENS	CA		11/05/2024		1,455		(51)			(51)		1,404	1,404			
100175135	SAN PEDRO	CA		11/05/2024		835		(30)			(30)		805	805			
100175136	MEMPHIS	TN		11/05/2024		349		(7)			(7)		342	342			
100175137	FINDLAY	OH		11/05/2024		203		(6)			(6)		197	197			
100175138	PALMDALE	CA		11/05/2024		760		(17)			(17)		743	743			
100175139	OLATHE	KS		11/05/2024		558		(17)			(17)		541	541			
100175140	JACKSONVILLE	FL		11/05/2024		756		(4)			(4)		752	752			
100175141	YORK	PA		11/05/2024		423		(5)			(5)		418	418			
100175142	MONTEREY PARK	CA		11/05/2024		2,674		(14)			(14)		2,660	2,660			
100175143	BELLINGHAM	MA		11/05/2024		3,620		11			11		3,631	3,631			
100175144	LAMONT	CA		11/05/2024		685		(5)			(5)		680	680			
100175145	INDIANAPOLIS	IN		11/05/2024		371		(4)			(4)		367	367			
100175146	PAGE	AZ		11/05/2024		1,146		(19)			(19)		1,127	1,127			
100175148	ESTERO	FL		11/05/2024		1,516		(39)			(39)		1,477	1,477			
100175149	CAPE CORAL	FL		11/05/2024		629		(26)			(26)		603	603			
100175150	ESTERO	FL		11/05/2024		1,323		(40)			(40)		1,283	1,283			
100175151	WALTERBORO	SC		11/05/2024		7,473		(142)			(142)		7,331	7,331			
100175152	BLUFFTON	SC		11/05/2024		665		(26)			(26)		639	639			
100175153	HAINES CITY	FL		11/05/2024		693		(30)			(30)		663	663			
100175154	PANAMA CITY BEACH	FL		11/05/2024		987		(23)			(23)		964	964			
100175155	DAVENPORT	FL		11/05/2024		874		10			10		884	884			
100175156	MESQUITE	TX		11/05/2024		838		(7)			(7)		831	831			
100175157	BARTLETT	NH		11/05/2024		723		(5)			(5)		718	718			
100175160	WINDERMERE	FL		11/05/2024		13,622		(91)			(91)		13,531	13,531			
100175161	LEHI	UT		11/05/2024		843		(25)			(25)		818	818			
100175163	JARRELL	TX		11/05/2024		709		(20)			(20)		689	689			
100175167	WESTON	FL		11/05/2024		3,823		(43)			(43)		3,780	3,780			
100175168	MIAMI	FL		11/05/2024		1,371		(42)			(42)		1,329	1,329			
100175169	LAS VEGAS	NV		11/05/2024		1,051		(25)			(25)		1,026	1,026			
100175170	RIVIERA BEACH	FL		11/05/2024		716		(19)			(19)		697	697			
100175171	MERIDIAN	ID		11/05/2024		927		(25)			(25)		902	902			
100175172	NAMPA	ID		11/05/2024		848		(28)			(28)		820	820			
100175173	OCALA	FL		11/05/2024		708		(2)			(2)		706	706			
100175174	CHARLOTTE	NC		11/05/2024		1,255		(30)			(30)		1,225	1,225			
100175175	MCKINNEY	TX		11/05/2024		885		(27)			(27)		858	858			
100175177	LEHI	UT		11/05/2024		1,024		(4)			(4)		1,020	1,020			
100175178	SAN JOSE	CA		11/05/2024		2,461		(37)			(37)		2,424	2,424			
100175182	PORT SAINT LUCIE	FL		11/05/2024		773		(13)			(13)		760	760			
100175183	KISSIMMEE	FL		11/05/2024		736		(17)			(17)		719	719			
100175185	GAITHERSBURG	MD		11/05/2024		1,005		(5)			(5)		1,000	1,000			
100175186	RALEIGH	NC		11/05/2024		866		(26)			(26)		840	840			
100175187	INLET BEACH	FL		11/05/2024		2,327		(36)			(36)		2,291	2,291			
100175188	NORTH LAS VEGAS	NV		11/05/2024		962		(2)			(2)		960	960			
100175189	POINCIANA	FL		11/05/2024		702		(19)			(19)		683	683			
100175190	NEW BRUNSWICK	NJ		11/05/2024		826		(14)			(14)		812	812			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175192	PHOENIX	AZ		11/05/2024		720		(19)			(19)		701	701			
100175193	ALHAMBRA	CA		11/05/2024		2,601		(44)			(44)		2,557	2,557			
100175194	PALM COAST	FL		11/05/2024		1,090		(18)			(18)		1,072	1,072			
100175196	POMONA	CA		11/05/2024		1,560		7			7		1,567	1,567			
100175197	OCALA	FL		11/05/2024		694		(11)			(11)		683	683			
100175198	OCEAN CITY	MD		11/05/2024		2,463		(11)			(11)		2,452	2,452			
100175199	HARKER HEIGHTS	TX		11/05/2024		867		4			4		871	871			
100175200	KEAAU	HI		11/05/2024		1,472		(20)			(20)		1,452	1,452			
100175201	HARKER HEIGHTS	TX		11/05/2024		867		4			4		871	871			
100175202	CITRUS SPRINGS	FL		11/05/2024		653		(6)			(6)		647	647			
100175203	HARKER HEIGHTS	TX		11/05/2024		867		4			4		871	871			
100175204	CITRUS SPRINGS	FL		11/05/2024		692		(9)			(9)		683	683			
100175205	HOLLYWOOD	FL		11/05/2024		1,526		(14)			(14)		1,512	1,512			
100175206	CITRUS SPRINGS	FL		11/05/2024		702		(8)			(8)		694	694			
100175208	TAMPA	FL		11/05/2024		5,194		(70)			(70)		5,124	5,124			
100175209	ALLEN	TX		11/05/2024		6,068		(63)			(63)		6,005	6,005			
100175211	WASHINGTON	UT		11/05/2024		957		(13)			(13)		944	944			
100175212	COVINA	CA		11/05/2024		1,663		(43)			(43)		1,620	1,620			
100175213	BOUNTIFUL	UT		11/05/2024		1,338		14			14		1,352	1,352			
100175214	CAROLINA BEACH	NC		11/05/2024		919		(18)			(18)		901	901			
100175215	BAY POINT	CA		11/05/2024		1,072		(19)			(19)		1,053	1,053			
100175216	CAPE CORAL	FL		11/05/2024		1,328		(27)			(27)		1,301	1,301			
100175217	PINGREE GROVE	IL		11/05/2024		655		(4)			(4)		651	651			
100175218	NATIONAL CITY	CA		11/05/2024		1,510		(21)			(21)		1,489	1,489			
100175219	NEW ORLEANS	LA		11/05/2024		732		(11)			(11)		721	721			
100175220	MONTGOMERY	TX		11/05/2024		800		17			17		817	817			
100175221	SANFORD	FL		11/05/2024		1,829		16			16		1,845	1,845			
100175223	HENDERSON	NV		11/05/2024		1,088		26			26		1,114	1,114			
100175224	CHARLOTTE	NC		11/05/2024		633		(28)			(28)		605	605			
100175225	ORLANDO	FL		11/05/2024		1,867		(32)			(32)		1,835	1,835			
100175226	KISSIMMEE	FL		11/05/2024		1,608		(9)			(9)		1,599	1,599			
100175227	TARPON SPRINGS	FL		11/05/2024		847		(24)			(24)		823	823			
100175228	KATY	TX		11/05/2024		5,354		(132)			(132)		5,222	5,222			
100175229	WEST PALM BEACH	FL		11/05/2024		766		(33)			(33)		733	733			
100175230	ROWLETT	TX		11/05/2024		1,845		(17)			(17)		1,828	1,828			
100175231	RIVIERA BEACH	FL		11/05/2024		895		(22)			(22)		873	873			
100175232	LEWES	DE		11/05/2024		1,382		(17)			(17)		1,365	1,365			
100175233	SARASOTA	FL		11/05/2024		2,333		5			5		2,338	2,338			
100175234	NORTH MYRTLE BEACH	SC		11/05/2024		994		(24)			(24)		970	970			
100175235	LITTLETON	CO		11/05/2024		3,311		(53)			(53)		3,258	3,258			
100175238	LAS VEGAS	NV		11/05/2024		1,736		(20)			(20)		1,716	1,716			
100175240	HENDERSON	NV		11/05/2024		971		31			31		1,002	1,002			
100175241	NORTH CAPE MAY	NJ		11/05/2024		1,641		(30)			(30)		1,611	1,611			
100175243	NASHVILLE	TN		11/05/2024		761		(17)			(17)		744	744			
100175244	ANCHORAGE	AK		11/05/2024		684		(17)			(17)		667	667			
100175246	ROSEVILLE	CA		11/05/2024		1,403		(25)			(25)		1,378	1,378			
100175247	MILTON	GA		11/05/2024		1,280		(6)			(6)		1,274	1,274			
100175248	HOMESTEAD	FL		11/05/2024		319		(7)			(7)		312	312			
100175249	JUSTIN	TX		11/05/2024		3,960		(76)			(76)		3,884	3,884			
100175250	SEVIERVILLE	TN		11/05/2024		890		(1)			(1)		889	889			
100175251	HURRICANE	UT		11/05/2024		1,688		(27)			(27)		1,661	1,661			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175252	BOYNTON BEACH	FL		11/05/2024		1,056		(8)			(8)		1,048	1,048			
100175253	AUSTIN	TX		11/05/2024		1,057		(13)			(13)		1,044	1,044			
100175254	WAUKEE	IA		11/05/2024		670		(13)			(13)		657	657			
100175255	FREDERICKSBURG	VA		11/05/2024		2,818		(22)			(22)		2,796	2,796			
100175256	DAVENPORT	FL		11/05/2024		805		(21)			(21)		784	784			
100175257	FRAMINGHAM	MA		11/05/2024		2,204		(20)			(20)		2,184	2,184			
100175258	MANCHESTER	CT		11/05/2024		992		(21)			(21)		971	971			
100175259	RATHDRUM	ID		11/05/2024		1,137		(20)			(20)		1,117	1,117			
100175260	WHEAT RIDGE	CO		11/05/2024		1,361		(18)			(18)		1,343	1,343			
100175261	CROSS ROADS	TX		11/05/2024		831		(11)			(11)		820	820			
100175262	DALLAS	TX		11/05/2024		1,118		(31)			(31)		1,087	1,087			
100175264	HURRICANE	UT		11/05/2024		1,488		(16)			(16)		1,472	1,472			
100175265	ROOSEVELT	UT		11/05/2024		988		(7)			(7)		981	981			
100175267	FRESNO	CA		11/05/2024		1,018		(18)			(18)		1,000	1,000			
100175268	SANDY	OR		11/05/2024		2,402		(63)			(63)		2,339	2,339			
100175269	COLORADO SPRINGS	CO		11/05/2024		709		(20)			(20)		689	689			
100175270	HEBER CITY	UT		11/05/2024		1,031		(12)			(12)		1,019	1,019			
100175271	GAINESVILLE	FL		11/05/2024		912		(9)			(9)		903	903			
100175272	OCALA	FL		11/05/2024		764		6			6		770	770			
100175274	HEBER CITY	UT		11/05/2024		1,031		(12)			(12)		1,019	1,019			
100175276	CHARLOTTE	NC		11/05/2024		803		(8)			(8)		795	795			
100175277	SACRAMENTO	CA		11/05/2024		4,205		(25)			(25)		4,180	4,180			
100175278	OCALA	FL		11/05/2024		1,146		(21)			(21)		1,125	1,125			
100175279	CENTERTON	AR		11/05/2024		669		(11)			(11)		658	658			
100175280	GREENVILLE	TX		11/05/2024		708		(15)			(15)		693	693			
100175281	INDIANAPOLIS	IN		11/05/2024		909		8			8		917	917			
100175282	SACRAMENTO	CA		11/05/2024		924		(19)			(19)		905	905			
100175283	RICHMOND	TX		11/05/2024		1,422		(17)			(17)		1,405	1,405			
100175284	KANSAS CITY	MO		11/05/2024		1,233		(6)			(6)		1,227	1,227			
100175285	BARNEGAT	NJ		11/05/2024		773		(22)			(22)		751	751			
100175286	OAKHURST	NJ		11/05/2024		1,248		(25)			(25)		1,223	1,223			
100175287	SAINT LOUIS	MO		11/05/2024		971		(19)			(19)		952	952			
100175288	CORDOVA	TN		11/05/2024		915		(4)			(4)		911	911			
100175289	WENATCHEE	WA		11/05/2024		934		(17)			(17)		917	917			
100175290	INLET BEACH	FL		11/05/2024		2,349		(16)			(16)		2,333	2,333			
100175291	GREER	AZ		11/05/2024		1,763		(8)			(8)		1,755	1,755			
100175293	KISSIMMEE	FL		11/05/2024		1,267		(12)			(12)		1,255	1,255			
100175294	ROUND ROCK	TX		11/05/2024		816		(1)			(1)		815	815			
100175296	ST GEORGE	UT		11/05/2024		820		(6)			(6)		814	814			
100175297	MARYSVILLE	CA		11/05/2024		761		(12)			(12)		749	749			
100175298	AUSTIN	TX		11/05/2024		1,054		4			4		1,058	1,058			
100175299	ORLANDO	FL		11/05/2024		1,294		(16)			(16)		1,278	1,278			
100175300	BRYAN	TX		11/05/2024		703		(8)			(8)		695	695			
100175301	RALEIGH	NC		11/05/2024		1,557		(5)			(5)		1,552	1,552			
100175302	SAN JOSE	CA		11/05/2024		1,999		(32)			(32)		1,967	1,967			
100175303	KISSIMMEE	FL		11/05/2024		4,375		(41)			(41)		4,334	4,334			
100175304	CADDO MILLS	TX		11/05/2024		1,179		(8)			(8)		1,171	1,171			
100175305	TEMPE	AZ		11/05/2024		1,559		(22)			(22)		1,537	1,537			
100175308	MANTECA	CA		11/05/2024		1,305		(6)			(6)		1,299	1,299			
100175310	JACKSON	NJ		11/05/2024		980		(6)			(6)		974	974			
100175311	VENTURA	CA		11/05/2024		2,299		(21)			(21)		2,278	2,278			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175312	HENRICO	VA		11/05/2024		1,301		(1)			(1)		1,300	1,300			
100175313	STOCKTON	CA		11/05/2024		1,066		(7)			(7)		1,059	1,059			
100175316	SUFFOLK	VA		11/05/2024		902		(9)			(9)		893	893			
100175317	DELAND	FL		11/05/2024		753		(10)			(10)		743	743			
100175318	DENVER	CO		11/05/2024		1,340		(7)			(7)		1,333	1,333			
100175319	MCALLEN	TX		11/05/2024		1,136		(19)			(19)		1,117	1,117			
100175320	BROKEN BOW	OK		11/05/2024		1,216		(21)			(21)		1,195	1,195			
100175321	WESLACO	TX		11/05/2024		1,069		(13)			(13)		1,056	1,056			
100175322	PHOENIX	AZ		11/05/2024		1,237		(20)			(20)		1,217	1,217			
100175323	CLAYTON	NC		11/05/2024		813							813	813			
100175324	BOUNTIFUL	UT		11/05/2024		1,254		(5)			(5)		1,249	1,249			
100175325	ROYAL OAK	MI		11/05/2024		1,212		(30)			(30)		1,182	1,182			
100175327	CRYSTAL BEACH	TX		11/05/2024		890		(16)			(16)		874	874			
100175328	CHESHIRE	CT		11/05/2024		850		(23)			(23)		827	827			
100175329	RANCHO CORDOVA	CA		11/05/2024		1,193		(12)			(12)		1,181	1,181			
100175330	LYNNWOOD	WA		11/05/2024		103,893		(1,698)			(1,698)		102,195	102,195			
100175331	MCKINNEY	TX		11/05/2024		781		(9)			(9)		772	772			
100175332	PFLUGERVILLE	TX		11/05/2024		850		(2)			(2)		848	848			
100175333	HENDERSON	NV		11/05/2024		680		(14)			(14)		666	666			
100175334	FRISCO	TX		11/05/2024		1,345		(13)			(13)		1,332	1,332			
100175335	HARLINGEN	TX		11/05/2024		976		(1)			(1)		975	975			
100175336	PLEASANT HILL	CA		11/05/2024		3,919		(36)			(36)		3,883	3,883			
100175337	MIAMI	FL		11/05/2024		1,603		(5)			(5)		1,598	1,598			
100175338	POMONA	CA		11/05/2024		1,336		(31)			(31)		1,305	1,305			
100175339	QUEEN CREEK	AZ		11/05/2024		2,228		(1)			(1)		2,227	2,227			
100175340	GLENN HEIGHTS	TX		11/05/2024		734		2			2		736	736			
100175341	ANSONIA	CT		11/05/2024		852		(25)			(25)		827	827			
100175342	FRESNO	CA		11/05/2024		1,997		(27)			(27)		1,970	1,970			
100175344	TANNERSVILLE	PA		11/05/2024		927		(7)			(7)		920	920			
100175345	ALPINE	UT		11/05/2024		1,277		(25)			(25)		1,252	1,252			
100175346	MYRTLE BEACH	SC		11/05/2024		930		(6)			(6)		924	924			
100175348	SAN ANTONIO	TX		11/05/2024		112,604		801			801		113,405	113,405			
100175349	PLANO	TX		11/05/2024		1,411		(13)			(13)		1,398	1,398			
100175351	ROCKLAND	MA		11/05/2024		1,088		(22)			(22)		1,066	1,066			
100175353	LANCASTER	PA		11/05/2024		1,755		(19)			(19)		1,736	1,736			
100175354	FRISCO	TX		11/05/2024		1,259		(12)			(12)		1,247	1,247			
100175355	CARMICHAEL	CA		11/05/2024		2,161		(20)			(20)		2,141	2,141			
100175356	CHICAGO	IL		11/05/2024		3,509		49			49		3,558	3,558			
100175357	EDMOND	OK		11/05/2024		611		(16)			(16)		595	595			
100175358	LINCOLN	RI		11/05/2024		1,451		(35)			(35)		1,416	1,416			
100175359	BRICK	NJ		11/05/2024		1,503		6			6		1,509	1,509			
100175361	NORTH HOLLYWOOD	CA		11/05/2024		2,062		(34)			(34)		2,028	2,028			
100175362	COLORADO SPRINGS	CO		11/05/2024		998							998	998			
100175363	BENTONVILLE	AR		11/05/2024		6,535		(120)			(120)		6,415	6,415			
100175364	HOLLY SPRINGS	NC		11/05/2024		811		(16)			(16)		795	795			
100175365	LAS VEGAS	NV		11/05/2024		1,189		(19)			(19)		1,170	1,170			
100175366	SAN ANTONIO	TX		11/05/2024		880		(11)			(11)		869	869			
100175367	ANTIOCH	CA		11/05/2024		1,904		(28)			(28)		1,876	1,876			
100175368	NASHVILLE	TN		11/05/2024		900		(14)			(14)		886	886			
100175369	BIG BEAR CITY	CA		11/05/2024		1,357		(16)			(16)		1,341	1,341			
100175371	MCKINNEY	TX		11/05/2024		1,102		(5)			(5)		1,097	1,097			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175372	LOUISVILLE	KY		11/05/2024		727		(14)			(14)		713	713			
100175374	LITTLE ELM	TX		11/05/2024		1,006		(6)			(6)		1,000	1,000			
100175376	OCALA	FL		11/05/2024		735		6			6		741	741			
100175377	TUCSON	AZ		11/05/2024		732		14			14		746	746			
100175378	LUBBOCK	TX		11/05/2024		804		9			9		813	813			
100175379	KYLE	TX		11/05/2024		854		26			26		880	880			
100175381	FAIRHOPE	AL		11/05/2024		681		(1)			(1)		680	680			
100175382	KATY	TX		11/05/2024		1,850		32			32		1,882	1,882			
100175383	CHICAGO	IL		11/05/2024		1,115		4			4		1,119	1,119			
100175385	LAKELAND	FL		11/05/2024		705							705	705			
100175386	CAMAS	WA		11/05/2024		1,075		9			9		1,084	1,084			
100175387	RAHWAY	NJ		11/05/2024		1,156							1,156	1,156			
100175388	VISALIA	CA		11/05/2024		633		(5)			(5)		628	628			
100175403	LAKE ELSINORE	CA		12/23/2024		1,395		(51)			(51)		1,344	1,350		5	5
100175406	SEYMOUR	CT		12/23/2024		1,158		(17)			(17)		1,141	1,141			
100175407	LOS ANGELES	CA		12/23/2024		2,798		(8)			(8)		2,790	2,790			
100175408	WOODSTOCK	GA		12/23/2024		2,121		(37)			(37)		2,084	2,084			
100175409	GULF SHORES	AL		12/23/2024		875		(21)			(21)		854	854			
100175412	QUEEN CREEK	AZ		12/23/2024		3,742		(80)			(80)		3,662	3,662			
100175417	WILLIS	TX		12/23/2024		698		(21)			(21)		677	677			
100175418	UNION GROVE	WI		12/23/2024		612		(28)			(28)		584	584			
100175419	VICTORVILLE	CA		12/23/2024		1,137		(45)			(45)		1,092	1,092			
100175420	PHILLIPSBURG	NJ		12/23/2024		344		(16)			(16)		328	328			
100175425	N RIDGEVILLE	OH		12/23/2024		389		(18)			(18)		371	371			
100175429	HARLINGEN	TX		12/23/2024		270		(13)			(13)		257	257			
100175430	LIVINGSTON	TX		12/23/2024		869		(40)			(40)		829	829			
100175433	KANSAS CITY	KS		12/23/2024		297		(13)			(13)		284	284			
100175435	ATLANTA	GA		12/23/2024		224		(10)			(10)		214	214			
100175436	INDIO	CA		12/23/2024		1,394		(65)			(65)		1,329	1,329			
100175437	WATHENA	KS		12/23/2024		274		(12)			(12)		262	262			
100175438	PHOENIX	AZ		12/23/2024		1,248		(33)			(33)		1,215	1,215			
100175439	MIAMI	FL		12/23/2024		1,491		(22)			(22)		1,469	1,469			
100175440	RICHMOND HILL	GA		12/23/2024		589		(27)			(27)		562	562			
100175441	MILWAUKEE	WI		12/23/2024		321							321	321			
100175442	CORONA	CA		12/23/2024		1,786		(54)			(54)		1,732	1,732			
100175443	SOUTHPORT	NC		12/23/2024		848		(12)			(12)		836	836			
100175445	WINCHESTER	CA		12/23/2024		1,480		(58)			(58)		1,422	1,422			
100175447	KATY	TX		12/23/2024		964		(45)			(45)		919	919			
100175449	MILWAUKEE	WI		12/23/2024		69		(3)			(3)		66	66			
100175450	KANSAS CITY	MO		12/23/2024		467		(9)			(9)		458	458			
100175452	ATLANTA	GA		12/23/2024		9,295		(193)			(193)		9,102	9,102			
100175453	BALTIMORE	MD		12/23/2024		292		(14)			(14)		278	278			
100175456	INDEPENDENCE	MO		12/23/2024		254		(12)			(12)		242	242			
100175457	BAKERSFIELD	CA		12/23/2024		745		(13)			(13)		732	732			
100175459	FRANKLIN	WI		12/23/2024		1,099		(31)			(31)		1,068	1,068			
100175461	WEST COVINA	CA		12/23/2024		1,856		(52)			(52)		1,804	1,806		2	2
100175462	KANSAS CITY	MO		12/23/2024		325		(12)			(12)		313	313			
100175463	SUWANEE	GA		12/23/2024		1,395		(18)			(18)		1,377	1,377			
100175464	HOOVER	AL		12/23/2024		1,310		(40)			(40)		1,270	1,270			
100175465	SNELLVILLE	GA		12/23/2024		929		(2)			(2)		927	927			
100175466	PLEASANTON	TX		12/23/2024		180		(8)			(8)		172	172			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175467	DALLAS	GA		12/23/2024		865		(10)			(10)		855	855			
100175468	DIAMOND BAR	CA		12/23/2024		5,529		(168)			(168)		5,361	5,361			
100175469	FLUSHING	NY		12/23/2024		883		(20)			(20)		863	863			
100175470	TUCKER	GA		12/23/2024		471		(16)			(16)		455	455			
100175471	IDYLLWILD AREA	CA		12/23/2024		2,121		(46)			(46)		2,075	2,075			
100175474	KISSIMMEE	FL		12/23/2024		593		(10)			(10)		583	583			
100175475	LAGRANGE	GA		12/23/2024		546		1			1		547	547			
100175477	LAWRENCEVILLE	GA		12/23/2024		826		(16)			(16)		810	810			
100175478	FORT MYERS BEACH	FL		12/23/2024		4,595		(180)			(180)		4,415	4,415			
100175479	JERSEY CITY	NJ		12/23/2024		800		(29)			(29)		771	771			
100175480	POOLER	GA		12/23/2024		588		4			4		592	592			
100175481	HOSCHTON	GA		12/23/2024		13,940		(108)			(108)		13,832	13,832			
100175482	EL CAJON	CA		12/23/2024		1,485		1			1		1,486	1,486			
100175483	SAVANNAH	GA		12/23/2024		335		(7)			(7)		328	328			
100175484	GRAHAM	NC		12/23/2024		710		(28)			(28)		682	682			
100175485	AUGUSTA	GA		12/23/2024		403		4			4		407	407			
100175486	ADKINS	TX		12/23/2024		1,069		(38)			(38)		1,031	1,031			
100175487	PORT RICHEY	FL		12/23/2024		699		(32)			(32)		667	667			
100175488	AUBURN	GA		12/23/2024		15,724		(121)			(121)		15,603	15,603			
100175490	GOOSE CREEK	SC		12/23/2024		686		8			8		694	694			
100175491	MESA	AZ		12/23/2024		653		(12)			(12)		641	641			
100175493	SPRING	TX		12/23/2024		631		(16)			(16)		615	615			
100175494	CORONA	NY		12/23/2024		498		(16)			(16)		482	482			
100175495	FAIRBURN	GA		12/23/2024		557		(22)			(22)		535	535			
100175496	FORT WORTH	TX		12/23/2024		726		(9)			(9)		717	717			
100175497	FAYETTEVILLE	GA		12/23/2024		532		(23)			(23)		509	509			
100175498	FORT LEE	NJ		12/23/2024		3,564		(65)			(65)		3,499	3,499			
100175500	SURFSIDE BEACH	SC		12/23/2024		493		(23)			(23)		470	470			
100175501	KANSAS CITY	MO		12/23/2024		397		(13)			(13)		384	384			
100175502	BOYNTON BEACH	FL		12/23/2024		476		(9)			(9)		467	467			
100175503	LEWISVILLE	TX		12/23/2024		860		(32)			(32)		828	828			
100175504	OAKLAND PARK	FL		12/23/2024		311		(14)			(14)		297	297			
100175506	ATLANTA	GA		12/23/2024		847		(39)			(39)		808	808			
100175507	PALM BAY	FL		12/23/2024		1,372		(61)			(61)		1,311	1,311			
100175509	BOYNTON BEACH	FL		12/23/2024		706		(33)			(33)		673	673			
100175510	AUGUSTA	GA		12/23/2024		218		(8)			(8)		210	210			
100175512	FRANKLIN	VA		12/23/2024		196		(8)			(8)		188	188			
100175513	SAVANNAH	GA		12/23/2024		1,120		(41)			(41)		1,079	1,079			
100175514	JOHNS CREEK	GA		12/23/2024		3,803		(95)			(95)		3,708	3,708			
100175515	LOS ANGELES	CA		12/23/2024		1,782		(39)			(39)		1,743	1,743			
100175517	RIVERSIDE	CA		12/23/2024		569		(20)			(20)		549	549			
100175519	BIG BEAR LAKE	CA		12/23/2024		761		(21)			(21)		740	740			
100175524	YORK	PA		12/23/2024		151		(2)			(2)		149	149			
100175528	TULSA	OK		12/23/2024		83		(4)			(4)		79	79			
100175530	SANTA ROSA BEACH	FL		12/23/2024		1,707		61			61		1,768	1,768			
100175531	SENECA	SC		12/23/2024		1,044		44			44		1,088	1,140		52	52
100175533	SAPPHIRE	NC		11/08/2024		2,760		(41)			(41)		2,719	2,719			
100175534	TAMPA	FL		11/08/2024		2,200		(67)			(67)		2,133	2,133			
100175535	CLERMONT	FL		11/08/2024		1,427		(32)			(32)		1,395	1,395			
100175539	ORLANDO	FL		11/08/2024		499		(12)			(12)		487	487			
100175540	BRADENTON	FL		11/08/2024		1,900		(46)			(46)		1,854	1,854			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175541	LAS VEGAS	NV		11/08/2024		630		(3)			(3)		627	627			
100175542	WINTER GARDEN	FL		11/08/2024		1,957		(57)			(57)		1,900	1,900			
100175544	CLEARWATER	FL		11/08/2024		1,606		(89)			(89)		1,517	1,517			
100175545	FOLSOM	CA		11/08/2024		2,021		(2)			(2)		2,019	2,019			
100175546	CONWAY	SC		11/08/2024		507		(8)			(8)		499	499			
100175547	JACKSONVILLE	FL		11/08/2024		1,006		(42)			(42)		964	964			
100175548	NEWPORT	ME		11/08/2024		138		(9)			(9)		129	129			
100175549	RICHMOND	VA		11/08/2024		632		(29)			(29)		603	603			
100175552	SAINT LOUIS	MO		11/12/2024		3,480		(44)			(44)		3,436	3,436			
100175554	DENVER	CO		11/12/2024		1,951		(9)			(9)		1,942	1,942			
100175555	MERIDIAN	ID		11/12/2024		2,893		(21)			(21)		2,872	2,872			
100175556	GILBERT	AZ		11/12/2024		2,808		(21)			(21)		2,787	2,787			
100175557	NANTUCKET	MA		11/12/2024		8,567		(78)			(78)		8,489	8,489			
100175560	SEDONA	AZ		11/12/2024		4,413		(21)			(21)		4,392	4,392			
100175561	NEWCASTLE	WA		11/12/2024		4,528		(24)			(24)		4,504	4,504			
100175562	LOS ANGELES	CA		11/12/2024		3,821		(15)			(15)		3,806	3,806			
100175563	LITTLE COMPTON	RI		11/12/2024		4,308		(18)			(18)		4,290	4,290			
100175564	DAVIE	FL		11/12/2024		3,004		(18)			(18)		2,986	2,986			
100175565	SILVERDALE	WA		11/12/2024		5,732		(17)			(17)		5,715	5,715			
100175567	SAN MARCOS	CA		11/12/2024		3,166		(34)			(34)		3,132	3,132			
100175572	DENVER	CO		11/12/2024		2,675		(19)			(19)		2,656	2,656			
100175573	NAPA	CA		11/12/2024		4,496		(36)			(36)		4,460	4,460			
100175576	SAN RAFAEL	CA		11/12/2024		7,325		(80)			(80)		7,245	7,245			
100175577	BLUE BELL	PA		11/12/2024		3,168		(15)			(15)		3,153	3,153			
100175578	MINERAL BLUFF	GA		11/12/2024		3,469		(1)			(1)		3,468	3,468			
100175580	UPPER SADDLE RIVER	NJ		11/12/2024		3,974		(37)			(37)		3,937	3,937			
100175583	HOUSTON	TX		11/12/2024		11,249		(195)			(195)		11,054	11,054			
100175584	MILTON	GA		11/12/2024		5,404		(67)			(67)		5,337	5,337			
100175585	PASADENA	CA		11/12/2024		5,006		(28)			(28)		4,978	4,978			
100175587	WRIGHTSVILLE BEACH	NC		11/12/2024		3,181		(6)			(6)		3,175	3,175			
100175589	SCOTTSDALE	AZ		11/12/2024		3,150		(14)			(14)		3,136	3,136			
100175590	DELRAY BEACH	FL		11/12/2024		15,504		(96)			(96)		15,408	15,408			
100175591	SEATTLE	WA		11/12/2024		2,482		(37)			(37)		2,445	2,445			
100175592	EDWARDS	CO		11/12/2024		4,745		(86)			(86)		4,659	4,659			
100175593	GROTON	MA		11/12/2024		2,709		(42)			(42)		2,667	2,667			
100175598	BELLEVUE	WA		11/12/2024		19,703		(196)			(196)		19,507	19,507			
100175600	ANCHORAGE	AK		11/12/2024		830		(22)			(22)		808	808			
100175601	HENDERSON	NV		11/12/2024		2,003		(75)			(75)		1,928	1,928			
100175602	LONG BEACH	CA		11/12/2024		105		(5)			(5)		100	100			
100175603	LAS VEGAS	NV		11/12/2024		780		5			5		785	785			
100175604	EMERALD ISLE	NC		11/12/2024		319		(11)			(11)		308	308			
100175606	SAN FRANCISCO	CA		11/12/2024		2,182		(89)			(89)		2,093	2,093			
100175609	ELIZABETH	NJ		11/12/2024		22,530		(443)			(443)		22,087	22,087			
100175610	LOS ANGELES	CA		11/12/2024		12,108		(46)			(46)		12,062	12,062			
100175611	PHOENIX	AZ		11/12/2024		646		14			14		660	660			
100175612	RIVERSIDE	CA		11/12/2024		831		(8)			(8)		823	823			
100175614	LOS ANGELES	CA		11/12/2024		1,351		(19)			(19)		1,332	1,332			
100175615	BAY POINT	CA		11/12/2024		1,091		(42)			(42)		1,049	1,049			
100175616	BAYTOWN	TX		11/12/2024		686		18			18		704	704			
100175617	PORT CHARLOTTE	FL		11/12/2024		1,777		(33)			(33)		1,744	1,744			
100175618	BRADENTON	FL		11/12/2024		561		(26)			(26)		535	535			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175620	MISSOURI CITY	TX		11/12/2024		860		26			26		886	886			
100175621	BOSSIER CITY	LA		11/12/2024		2,280		37			37		2,317	2,317			
100175622	FAIRVIEW	NJ		11/12/2024		904		(23)			(23)		881	881			
100175623	FORT WORTH	TX		11/12/2024		3,092		(35)			(35)		3,057	3,057			
100175624	KANSAS CITY	KS		11/12/2024		403		(13)			(13)		390	390			
100175625	CATONSVILLE	MD		11/12/2024		844		(5)			(5)		839	839			
100175627	CORPUS CHRISTI	TX		11/12/2024		231		(11)			(11)		220	220			
100175628	RED BLUFF	CA		11/12/2024		626		(13)			(13)		613	613			
100175629	CANTON	OH		11/12/2024		315		(4)			(4)		311	311			
100175630	KYLE	TX		11/12/2024		550		4			4		554	554			
100175631	AKRON	OH		11/12/2024		295		(5)			(5)		290	290			
100175633	MANTORVILLE	MN		11/12/2024		1,032		(4)			(4)		1,028	1,028			
100175634	VISALIA	CA		11/12/2024		774		(8)			(8)		766	766			
100175635	BALDWIN PARK	CA		11/12/2024		1,566		(29)			(29)		1,537	1,537			
100175636	NOVATO	CA		11/12/2024		875		(16)			(16)		859	859			
100175637	GLENDORA	CA		11/12/2024		3,234		(76)			(76)		3,158	3,158			
100175638	LA MESA	CA		11/12/2024		2,355		(29)			(29)		2,326	2,326			
100175639	HIALEAH	FL		11/12/2024		686		(25)			(25)		661	661			
100175640	PORT CHARLOTTE	FL		11/12/2024		742		(29)			(29)		713	713			
100175641	TRENTON	NJ		11/12/2024		337		(16)			(16)		321	321			
100175642	KAILUA	HI		11/12/2024		3,060		(36)			(36)		3,024	3,024			
100175643	LOS ANGELES	CA		11/12/2024		2,998		(76)			(76)		2,922	2,922			
100175645	TACOMA	WA		11/12/2024		1,491		(41)			(41)		1,450	1,450			
100175646	PALMETTO BAY	FL		11/12/2024		3,361		(78)			(78)		3,283	3,283			
100175647	BURBANK	CA		11/12/2024		2,913		(56)			(56)		2,857	2,857			
100175648	RIVERSIDE	CA		11/12/2024		1,089		(11)			(11)		1,078	1,078			
100175649	CHEHALIS	WA		11/12/2024		722		(15)			(15)		707	707			
100175650	THOUSAND OAKS	CA		11/12/2024		2,750		(90)			(90)		2,660	2,660			
100175651	HEMET	CA		11/12/2024		821		(4)			(4)		817	817			
100175653	BRIDGEPORT	WV		11/12/2024		779		(10)			(10)		769	769			
100175655	HERNDON	VA		11/12/2024		758		(17)			(17)		741	741			
100175656	SAN MARCOS	CA		11/12/2024		1,105		(16)			(16)		1,089	1,089			
100175657	ELIZABETH	NJ		11/12/2024		747		(8)			(8)		739	739			
100175658	LAKE FOREST	CA		11/12/2024		6,405		(78)			(78)		6,327	6,327			
100175659	HOUSTON	TX		11/12/2024		1,088		(50)			(50)		1,038	1,038			
100175660	PALMDALE	CA		11/12/2024		944		(29)			(29)		915	915			
100175661	WINTER SPRINGS	FL		11/12/2024		753		(35)			(35)		718	718			
100175662	HOUSTON	TX		11/12/2024		579		(1)			(1)		578	578			
100175663	INGLEWOOD	CA		11/12/2024		2,032		(69)			(69)		1,963	1,963			
100175664	CARSON	CA		11/12/2024		1,772		(82)			(82)		1,690	1,690			
100175666	OXNARD	CA		11/12/2024		7,231		(290)			(290)		6,941	6,941			
100175667	KISSIMMEE	FL		11/12/2024		848		(39)			(39)		809	809			
100175668	LOS ANGELES	CA		11/12/2024		4,173		(129)			(129)		4,044	4,044			
100175670	DULUTH	GA		11/12/2024		887		(23)			(23)		864	864			
100175671	NORTHWOOD	OH		11/12/2024		873		(27)			(27)		846	846			
100175672	WHITTIER	CA		11/12/2024		1,968		1			1		1,969	1,969			
100175673	DOWNEY	CA		11/12/2024		3,542		(163)			(163)		3,379	3,379			
100175674	LAS VEGAS	NV		11/12/2024		551		1			1		552	552			
100175675	ADDISON	IL		11/12/2024		633		(7)			(7)		626	626			
100175676	DENISON	TX		11/12/2024		1,236		(32)			(32)		1,204	1,204			
100175677	CHICAGO	IL		11/12/2024		446		(5)			(5)		441	441			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175678	SUNNYVALE	CA		11/12/2024		3,554		(19)			(19)		3,535	3,535			
100175679	SARASOTA	FL		11/12/2024		949		(23)			(23)		926	926			
100175681	GARDEN GROVE	CA		11/12/2024		1,926		(69)			(69)		1,857	1,857			
100175682	COMMERCE CITY	CO		11/12/2024		1,097							1,097	1,097			
100175683	PORT RICHEY	FL		11/12/2024		530		(25)			(25)		505	505			
100175684	SOUTH JORDAN	UT		11/12/2024		42,554		1,558			1,558		44,112	44,112			
100175686	VISTA	CA		11/12/2024		1,927		(80)			(80)		1,847	1,847			
100175687	VANCOUVER	WA		11/12/2024		1,592		31			31		1,623	1,623			
100175690	DUCK CREEK VILLAGE	UT		11/12/2024		727		(18)			(18)		709	709			
100175691	RIVERSIDE	CA		11/12/2024		1,289		(54)			(54)		1,235	1,235			
100175692	GARDEN GROVE	CA		11/12/2024		1,723		(62)			(62)		1,661	1,661			
100175693	CHATSWORTH	CA		11/12/2024		2,163		(23)			(23)		2,140	2,140			
100175694	BANNING	CA		11/12/2024		1,010		(21)			(21)		989	989			
100175696	GARDEN GROVE	CA		11/12/2024		1,852		(66)			(66)		1,786	1,786			
100175697	KATY	TX		11/12/2024		1,013		(44)			(44)		969	969			
100175699	IDAHO FALLS	ID		11/12/2024		925		(30)			(30)		895	895			
100175700	JARRELL	TX		11/12/2024		509		(16)			(16)		493	493			
100175701	MIAMI	FL		11/12/2024		1,662		(51)			(51)		1,611	1,611			
100175703	JURUPA VALLEY	CA		11/12/2024		2,129		(35)			(35)		2,094	2,094			
100175704	LONG BEACH	CA		11/12/2024		2,419		(22)			(22)		2,397	2,397			
100175706	BOSTON	MA		11/12/2024		1,955		(39)			(39)		1,916	1,916			
100175707	BURLESON	TX		11/12/2024		1,072		(9)			(9)		1,063	1,063			
100175708	SAN DIMAS	CA		11/12/2024		4,026		(48)			(48)		3,978	3,978			
100175709	POWDER SPRINGS	GA		11/12/2024		472		(1)			(1)		471	471			
100175710	WAUKEGAN	IL		11/12/2024		471		(14)			(14)		457	457			
100175711	FLAGLER BEACH	FL		11/12/2024		1,140		(40)			(40)		1,100	1,100			
100175712	SEASIDE PARK	NJ		11/12/2024		767		(32)			(32)		735	735			
100175713	CARLSBAD	CA		11/12/2024		1,758		1			1		1,759	1,759			
100175714	HOUSTON	TX		11/12/2024		2,031		(45)			(45)		1,986	1,986			
100175715	DEERFIELD	IL		11/12/2024		1,275		(31)			(31)		1,244	1,244			
100175716	PHOENIX	AZ		11/12/2024		770		(30)			(30)		740	740			
100175717	KATY	TX		11/12/2024		1,455		(60)			(60)		1,395	1,395			
100175718	FARR WEST	UT		11/12/2024		459		(21)			(21)		438	438			
100175719	WEST COLUMBIA	SC		11/12/2024		411		(18)			(18)		393	393			
100175720	WESTPORT	MA		11/12/2024		1,051		(41)			(41)		1,010	1,010			
100175721	EAST HARTFORD	CT		11/12/2024		512		(22)			(22)		490	490			
100175722	INDIANAPOLIS	IN		11/12/2024		386		(12)			(12)		374	374			
100175723	TUCSON	AZ		11/12/2024		447		(8)			(8)		439	439			
100175724	WHITTIER	CA		11/12/2024		1,337		(8)			(8)		1,329	1,329			
100175725	SHADY SIDE	MD		11/12/2024		451		(6)			(6)		445	445			
100175726	LA VERNE	CA		11/12/2024		899		(21)			(21)		878	878			
100175727	BURBANK	CA		11/12/2024		688		(23)			(23)		665	665			
100175729	EATONVILLE	WA		11/12/2024		870		(41)			(41)		829	829			
100175730	MURRIETA	CA		11/12/2024		1,033							1,033	1,033			
100175731	KAILUA KONA	HI		11/12/2024		1,242		(41)			(41)		1,201	1,201			
100175732	CLEVELAND	OH		11/12/2024		547		(19)			(19)		528	528			
100175733	CONIFER	CO		11/12/2024		796		(13)			(13)		783	783			
100175735	RAMONA	CA		11/12/2024		231		(12)			(12)		219	219			
100175736	IRVINE	CA		11/12/2024		440		(11)			(11)		429	429			
100175737	BRADENTON	FL		11/12/2024		1,183		(12)			(12)		1,171	1,171			
100175738	CORPUS CHRISTI	TX		11/12/2024		558		(29)			(29)		529	529			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175739	GALT	CA		11/12/2024		457		(13)			(13)		444	444			
100175740	BEN LOMOND	CA		11/12/2024		1,517		(56)			(56)		1,461	1,461			
100175741	PALOS VERDES ESTATES	CA		11/12/2024		2,863		(50)			(50)		2,813	2,813			
100175743	YUCAIPA	CA		11/12/2024		433		(11)			(11)		422	422			
100175744	SIMI VALLEY	CA		11/12/2024		2,261		(41)			(41)		2,220	2,220			
100175746	THOUSAND OAKS	CA		11/12/2024		1,278		(41)			(41)		1,237	1,237			
100175747	DEBARY	FL		11/12/2024		768		(32)			(32)		736	736			
100175748	MURRIETA	CA		11/12/2024		1,410		(34)			(34)		1,376	1,376			
100175749	PASADENA	CA		11/12/2024		1,076		(41)			(41)		1,035	1,035			
100175751	RIVERSIDE	CA		11/12/2024		835		2			2		837	837			
100175753	ONTARIO	CA		11/12/2024		465		(13)			(13)		452	452			
100175754	NORCO	CA		11/12/2024		1,927		(40)			(40)		1,887	1,887			
100175755	ARGYLE	TX		11/12/2024		989		(23)			(23)		966	966			
100175757	OAKLAND	CA		11/12/2024		591		(13)			(13)		578	578			
100175758	EL DORADO HILLS	CA		11/12/2024		264		(1)			(1)		263	263			
100175759	EWA BEACH	HI		11/12/2024		464		(4)			(4)		460	460			
100175761	WASHOE VALLEY	NV		11/12/2024		605		(16)			(16)		589	589			
100175762	LAS VEGAS	NV		11/12/2024		611		(9)			(9)		602	602			
100175765	GLENCOE	IL		11/12/2024		486		(16)			(16)		470	470			
100175767	NEWPORT BEACH	CA		11/12/2024		4,184		(123)			(123)		4,061	4,061			
100175768	LOS ANGELES	CA		11/12/2024		2,062		(46)			(46)		2,016	2,016			
100175770	TOLLESON	AZ		11/12/2024		920		(12)			(12)		908	908			
100175772	DAVIE	FL		11/12/2024		9,599		(249)			(249)		9,350	9,350			
100175773	PHOENIX	AZ		11/12/2024		3,463		3			3		3,466	3,466			
100175774	CALABASAS	CA		11/12/2024		5,843		(117)			(117)		5,726	5,726			
100175775	VINTON	VA		11/12/2024		475		(28)			(28)		447	447			
100175777	TRENTON	NJ		11/12/2024		734		(2)			(2)		732	732			
100175778	SYRACUSE	NY		11/12/2024		304		(14)			(14)		290	290			
100175779	ALBANY	NY		11/12/2024		507		(17)			(17)		490	490			
100175780	PHILADELPHIA	PA		11/12/2024		559		(26)			(26)		533	533			
100175781	MILWAUKEE	WI		11/12/2024		307		(9)			(9)		298	298			
100175782	READING	PA		11/12/2024		502		(12)			(12)		490	490			
100175783	READING	PA		11/12/2024		214		(6)			(6)		208	208			
100175784	CHICAGO	IL		11/12/2024		1,599		52			52		1,651	1,651			
100175786	MACON	GA		11/12/2024		463		10			10		473	473			
100175787	PONTIAC	MI		11/12/2024		374		(10)			(10)		364	364			
100175789	ALBANY	GA		11/12/2024		1,196		(56)			(56)		1,140	1,140			
100175790	MAPLE HEIGHTS	OH		11/12/2024		202		(3)			(3)		199	199			
100175791	WEST PEORIA	IL		11/12/2024		279		(12)			(12)		267	267			
100175792	PENNSVILLE TOWNSHIP	NJ		11/12/2024		291		(4)			(4)		287	287			
100175794	PARMA	OH		11/12/2024		266		(1)			(1)		265	265			
100175795	EDWARDSVILLE	PA		11/12/2024		345		(13)			(13)		332	332			
100175796	SUFFERN	NY		11/12/2024		1,638		7			7		1,645	1,645			
100175797	COVINGTON	KY		11/12/2024		452		(12)			(12)		440	440			
100175798	GARNERVILLE	NY		11/12/2024		1,686		17			17		1,703	1,703			
100175799	SOUTH TOMS RIVER	NJ		11/12/2024		593		19			19		612	612			
100175800	BRONX	NY		11/12/2024		1,523		(21)			(21)		1,502	1,502			
100175802	HAMILTON	NJ		11/12/2024		361							361	361			
100175803	NEWARK	NJ		11/12/2024		1,465		21			21		1,486	1,486			
100175804	TROY	NY		11/12/2024		416		(15)			(15)		401	401			
100175806	CLEVELAND	OH		11/12/2024		252		(7)			(7)		245	245			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175807	MAPLE HEIGHTS	OH		11/12/2024		220		(8)			(8)		212	212			
100175809	COLLINGDALE	PA		11/12/2024		617		(15)			(15)		602	602			
100175811	HAMILTON	NJ		11/12/2024		810		(7)			(7)		803	803			
100175812	MACON	GA		11/12/2024		271		(7)			(7)		264	264			
100175813	PORT JERVIS	NY		11/12/2024		476		(18)			(18)		458	458			
100175814	SCOTLAND	MD		11/12/2024		261		(12)			(12)		249	249			
100175815	MONTICELLO	NY		11/12/2024		614		7			7		621	621			
100175816	BROOKLYN	NY		11/12/2024		1,761		(26)			(26)		1,735	1,735			
100175817	TOLEDO	OH		11/12/2024		296		8			8		304	304			
100175818	PORT JERVIS	NY		11/12/2024		474		(16)			(16)		458	458			
100175819	PHILADELPHIA	PA		11/12/2024		531		3			3		534	534			
100175820	MIAMI	FL		11/12/2024		385		(13)			(13)		372	372			
100175821	PITTSBURGH	PA		11/12/2024		974		34			34		1,008	1,008			
100175823	LARKSVILLE	PA		11/12/2024		207		(4)			(4)		203	203			
100175824	HAMILTON	OH		11/12/2024		189		(9)			(9)		180	180			
100175826	DOUGLAS	GA		11/12/2024		329		(16)			(16)		313	313			
100175827	PHILADELPHIA	PA		11/12/2024		611		(8)			(8)		603	603			
100175828	BAMBERG	SC		11/12/2024		411		(8)			(8)		403	403			
100175829	STATEN ISLAND	NY		11/12/2024		1,236		(19)			(19)		1,217	1,217			
100175830	HUNTINGTON	WV		11/12/2024		235		(9)			(9)		226	226			
100175831	LOS ANGELES	CA		11/12/2024		2,298		(96)			(96)		2,202	2,202			
100175832	DOUGLASVILLE	GA		11/12/2024		377		(18)			(18)		359	359			
100175833	SEATTLE	WA		11/12/2024		833		(15)			(15)		818	818			
100175834	MIAMI	FL		11/12/2024		883		(18)			(18)		865	865			
100175835	TAMPA	FL		11/12/2024		955		(34)			(34)		921	921			
100175837	GRASS LAKE	MI		11/12/2024		410		(17)			(17)		393	393			
100175839	MUNHALL	PA		11/12/2024		331		5			5		336	336			
100175841	PALM DESERT	CA		11/12/2024		4,150		23			23		4,173	4,173			
100175843	PHILADELPHIA	PA		11/12/2024		247		(4)			(4)		243	243			
100175844	PHILADELPHIA	PA		11/12/2024		330		(16)			(16)		314	314			
100175846	BOLINGBROOK	IL		11/12/2024		414		(9)			(9)		405	405			
100175847	BOLINGBROOK	IL		11/12/2024		490		(8)			(8)		482	482			
100175848	LAS VEGAS	NV		11/12/2024		472		(15)			(15)		457	457			
100175849	AKRON	OH		11/12/2024		220		(6)			(6)		214	214			
100175850	DOLTON	IL		11/12/2024		285		(8)			(8)		277	277			
100175851	MONTICELLO	NY		11/12/2024		682		2			2		684	684			
100175853	PHILADELPHIA	PA		11/12/2024		354		(14)			(14)		340	340			
100175854	ALLENTOWN	PA		11/12/2024		460		(5)			(5)		455	455			
100175856	BERWYN	IL		11/12/2024		819		(7)			(7)		812	812			
100175858	MONTICELLO	NY		11/12/2024		1,050		15			15		1,065	1,065			
100175859	PHILADELPHIA	PA		11/12/2024		248		(12)			(12)		236	236			
100175860	PITTSBURGH	PA		11/12/2024		501		(1)			(1)		500	500			
100175861	PHILADELPHIA	PA		11/12/2024		300		(8)			(8)		292	292			
100175862	MACON	GA		11/12/2024		1,672		(78)			(78)		1,594	1,594			
100175863	CRAFTON	PA		11/12/2024		876		(28)			(28)		848	911		64	64
100175865	QUEENS	NY		11/12/2024		1,730		(37)			(37)		1,693	1,693			
100175867	LABELLE	FL		11/12/2024		638							638	638			
100175869	HOPATCONG	NJ		11/12/2024		646		18			18		664	664			
100175875	LEHIGH ACRES	FL		11/12/2024		873		(32)			(32)		841	841			
100175876	WILLIAMSTOWN	NJ		11/12/2024		660							660	660			
100175878	WILMINGTON	DE		11/12/2024		345		(16)			(16)		329	329			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175879	HATFIELD	PA		11/12/2024		751		(22)			(22)		729	729			
100175880	PHILADELPHIA	PA		11/12/2024		324		(11)			(11)		313	313			
100175881	CLEVELAND	OH		11/12/2024		202		(9)			(9)		193	193			
100175882	SOUTHAMPTON	NY		11/12/2024		3,489		51			51		3,540	3,540			
100175883	LUZERNE	PA		11/12/2024		406		(12)			(12)		394	394			
100175885	PROVIDENCE	RI		11/12/2024		287		(11)			(11)		276	276			
100175886	TOWNSEND	WI		11/14/2024		1,615		(6)			(6)		1,609	1,609			
100175887	CHARLOTTE	NC		11/14/2024		62,678		(1,656)			(1,656)		61,022	61,022			
100175889	BRADENTON	FL		11/14/2024		2,285		(55)			(55)		2,230	2,230			
100175891	FORT PIERCE	FL		11/14/2024		15,691		(423)			(423)		15,268	15,268			
100175893	BROOMFIELD	CO		11/14/2024		1,066		(4)			(4)		1,062	1,062			
100175895	MYRTLE BEACH	SC		11/14/2024		950		24			24		974	974			
100175897	DAVENPORT	FL		11/14/2024		782		(3)			(3)		779	779			
100175898	CONROE	TX		11/14/2024		810		(1)			(1)		809	809			
100175900	TULSA	OK		11/14/2024		859		4			4		863	863			
100175901	WINTER HAVEN	FL		11/14/2024		1,870		38			38		1,908	1,908			
100175902	OAKWOOD	GA		11/14/2024		717		(10)			(10)		707	707			
100175903	CONCORD	NC		11/14/2024		616		(5)			(5)		611	611			
100175904	STEPHENSON	VA		11/14/2024		789		(8)			(8)		781	781			
100175905	CHARLOTTE	NC		11/14/2024		6,721		64			64		6,785	6,785			
100175906	BUFORD	GA		11/14/2024		1,993		(1)			(1)		1,992	1,992			
100175907	DENVER	CO		11/14/2024		1,438		25			25		1,463	1,463			
100175910	CONROE	TX		11/14/2024		604		6			6		610	610			
100175912	DAYTONA BEACH	FL		11/14/2024		1,376		(6)			(6)		1,370	1,370			
100175913	GRAYSON	GA		11/14/2024		2,139		169			169		2,308	2,308			
100175914	LEBANON	TN		11/14/2024		1,073		75			75		1,148	1,148			
100175915	PINEVILLE	NC		11/14/2024		918		(20)			(20)		898	898			
100175916	FREDERICKSBRG	VA		11/14/2024		1,325		8			8		1,333	1,333			
100175917	SAN TAN VALLEY	AZ		11/14/2024		916		15			15		931	931			
100175918	PINEVILLE	NC		11/14/2024		980		(41)			(41)		939	939			
100175920	VILLA PARK	IL		11/14/2024		627		(14)			(14)		613	613			
100175922	REHOBOTH BEACH	DE		11/14/2024		1,943		(17)			(17)		1,926	1,926			
100175924	FAIRBURN	GA		11/14/2024		1,072		35			35		1,107	1,107			
100175925	CONCORD	NC		11/14/2024		771		11			11		782	782			
100175927	GREEN COVE SPRINGS	FL		11/14/2024		1,008		65			65		1,073	1,073			
100175928	CONCORD	NC		11/14/2024		710		(3)			(3)		707	707			
100175929	SAINT CLOUD	FL		11/14/2024		715		(4)			(4)		711	711			
100175930	GRAHAM	NC		11/14/2024		648		7			7		655	655			
100175931	ROUND ROCK	TX		11/14/2024		798		11			11		809	809			
100175932	RICHMOND	TX		11/14/2024		771		2			2		773	773			
100175933	MEMPHIS	TN		11/14/2024		955							955	955			
100175935	LONGS	SC		11/14/2024		936		10			10		946	946			
100175936	CHARLOTTE	NC		11/14/2024		743		11			11		754	754			
100175938	BUDA	TX		11/14/2024		695		(10)			(10)		685	685			
100175939	POINCIANA	FL		11/14/2024		884		(7)			(7)		877	877			
100175940	NAPLES	FL		11/14/2024		704		15			15		719	719			
100175941	GRAHAM	NC		11/14/2024		536		(6)			(6)		530	530			
100175943	CHARLOTTE	NC		11/14/2024		705		(18)			(18)		687	687			
100175944	LAVON	TX		11/14/2024		783		(7)			(7)		776	776			
100175946	FARMERSVILLE	TX		11/14/2024		609		(12)			(12)		597	597			
100175947	ANGIER	NC		11/14/2024		849		6			6		855	855			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175948	WESLEY CHAPEL	FL		11/14/2024		934		4			4		938	938			
100175950	GRAHAM	NC		11/14/2024		568		(7)			(7)		561	561			
100175951	ANGIER	NC		11/14/2024		849		6			6		855	855			
100175952	NASHVILLE	TN		11/14/2024		720		(2)			(2)		718	718			
100175953	MCKINNEY	TX		11/14/2024		835		33			33		868	868			
100175954	GRANBURY	TX		11/14/2024		661		12			12		673	673			
100175955	REDLANDS	CA		11/14/2024		1,339		2			2		1,341	1,341			
100175956	ELBERTON	GA		11/14/2024		1,060		38			38		1,098	1,098			
100175957	SAINT CLOUD	FL		11/14/2024		994							994	994			
100175958	TEMECULA	CA		11/14/2024		1,420		7			7		1,427	1,427			
100175959	DUBLIN	CA		11/14/2024		2,309		6			6		2,315	2,315			
100175960	GRANBURY	TX		11/14/2024		660		8			8		668	668			
100175961	YAKIMA	WA		11/14/2024		541		1			1		542	542			
100175962	TAWAS CITY	MI		11/14/2024		543		(1)			(1)		542	542			
100175964	SOUTH BEND	WA		11/14/2024		529		(12)			(12)		517	517			
100175965	WARREN	MI		11/14/2024		517		(8)			(8)		509	509			
100175966	LAS VEGAS	NV		11/14/2024		1,125		46			46		1,171	1,171			
100175968	CONCORD	NC		11/14/2024		649		(11)			(11)		638	638			
100175969	TEMECULA	CA		11/14/2024		1,782		7			7		1,789	1,789			
100175970	HALETHORPE	MD		11/14/2024		741		(2)			(2)		739	739			
100175971	CONCORD	NC		11/14/2024		1,642		(7)			(7)		1,635	1,635			
100175972	CONCORD	NC		11/14/2024		785		(1)			(1)		784	784			
100175973	CONCORD	NC		11/14/2024		696		(5)			(5)		691	691			
100175974	MANTECA	CA		11/14/2024		1,539		1			1		1,540	1,540			
100175975	ORLANDO	FL		11/14/2024		683		(6)			(6)		677	677			
100175976	GREER	SC		11/14/2024		586		5			5		591	591			
100175977	SELMA	CA		11/14/2024		558		(10)			(10)		548	548			
100175978	GRAHAM	NC		11/14/2024		671		19			19		690	690			
100175979	MENIFEE	CA		11/14/2024		1,617		(10)			(10)		1,607	1,607			
100175980	GREENVILLE	TX		11/14/2024		627		(4)			(4)		623	623			
100175981	DOVER	NH		11/14/2024		684		14			14		698	698			
100175982	DAWSON	TX		11/14/2024		548		3			3		551	551			
100175983	TEMECULA	CA		11/14/2024		1,808		7			7		1,815	1,815			
100175984	FALLING WATERS	WV		11/14/2024		3,301		(19)			(19)		3,282	3,282			
100175985	FRENCHTOWN	NJ		11/14/2024		2,834		44			44		2,878	2,878			
100175986	RICHMOND	VA		11/14/2024		937		13			13		950	950			
100175987	DUNCAN	SC		11/14/2024		670		(8)			(8)		662	662			
100175988	FORNEY	TX		11/14/2024		1,923		(4)			(4)		1,919	1,919			
100175989	SAVANNAH	GA		11/14/2024		1,383		2			2		1,385	1,385			
100175990	TAMPA	FL		11/14/2024		842		(10)			(10)		832	832			
100175991	DENVER	CO		11/14/2024		951		4			4		955	955			
100175992	KILLEEN	TX		11/14/2024		301		(6)			(6)		295	295			
100175993	MURRELLS INLET	SC		11/14/2024		608		17			17		625	625			
100175994	FORT PIERCE	FL		11/14/2024		565		(13)			(13)		552	552			
100175997	RICHLAND	WA		11/14/2024		7,771		15			15		7,786	7,786			
100175998	CONCORD	NC		11/14/2024		780		2			2		782	782			
100175999	CONCORD	NC		11/14/2024		695		(3)			(3)		692	692			
100176000	GRAHAM	NC		11/14/2024		643		2			2		645	645			
100176001	FREEPORT	IL		11/14/2024		802							802	802			
100176002	ALBUQUERQUE	NM		11/14/2024		496		(9)			(9)		487	487			
100176003	KANSAS CITY	MO		11/14/2024		383		10			10		393	393			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176007	BAKERSFIELD	CA		12/20/2024		4,000		(143)			(143)		3,857	3,857			
100176008	ORLANDO	FL		12/20/2024		396		(12)			(12)		384	384			
100176012	ARROYO GRANDE	CA		12/20/2024		2,225		(33)			(33)		2,192	2,192			
100176014	SALINAS	CA		12/20/2024		11,651		(257)			(257)		11,394	11,394			
100176015	WEST CHESTER	PA		12/20/2024		802		(9)			(9)		793	793			
100176016	SHEFFIELD LAKE	OH		12/20/2024		356		(7)			(7)		349	349			
100176017	SALISBURY	MD		12/20/2024		298		(8)			(8)		290	290			
100176021	WYLIE	TX		12/20/2024		1,694		(56)			(56)		1,638	1,638			
100176022	INDEPENDENCE	MO		12/20/2024		427		(16)			(16)		411	411			
100176025	OAK RIDGE	TN		12/20/2024		501		(10)			(10)		491	491			
100176026	CHICAGO	IL		12/20/2024		804		(4)			(4)		800	800			
100176029	DETROIT	MI		12/20/2024		200		(9)			(9)		191	191			
100176030	MOUNT WOLF	PA		12/20/2024		534		(18)			(18)		516	516			
100176031	LANCASTER	CA		12/20/2024		1,079		(43)			(43)		1,036	1,036			
100176036	BERMUDA DUNES	CA		12/20/2024		2,448		(66)			(66)		2,382	2,382			
100176037	ARLETA	CA		12/20/2024		402		(14)			(14)		388	388			
100176041	TRACY	CA		12/20/2024		898		(38)			(38)		860	860			
100176043	ENFIELD	CT		12/20/2024		555		(20)			(20)		535	535			
100176045	COLUMBIA	MO		12/20/2024		869		(32)			(32)		837	837			
100176048	KANSAS CITY	KS		12/20/2024		1,041		6			6		1,047	1,047			
100176049	KANSAS CITY	KS		12/20/2024		1,285		(16)			(16)		1,269	1,269			
100176050	SURPRISE	AZ		12/20/2024		48		(1)			(1)		47	47			
100176051	UXBRIDGE	MA		12/20/2024		22,634		(396)			(396)		22,238	22,238			
100176052	COLCHESTER	CT		12/20/2024		780		(19)			(19)		761	761			
100176053	KANSAS CITY	KS		12/20/2024		956		3			3		959	959			
100176054	KISSIMMEE	FL		12/20/2024		681		(27)			(27)		654	654			
100176055	LAFAYETTE	LA		12/20/2024		278		(11)			(11)		267	267			
100176058	COOPER CITY	FL		12/20/2024		24,332		(368)			(368)		23,964	23,964			
100176060	ATLANTA	GA		12/20/2024		927		(16)			(16)		911	911			
100176064	READING	PA		12/20/2024		536		(28)			(28)		508	508			
100176066	PHILADELPHIA	PA		12/20/2024		201		(5)			(5)		196	196			
100176069	MASON	OH		12/20/2024		6,132		(80)			(80)		6,052	6,052			
100176071	NEPTUNE	NJ		12/20/2024		804		(19)			(19)		785	785			
100176072	LILBURN	GA		12/20/2024		4,089		(189)			(189)		3,900	3,900			
100176073	KAPOLEI	HI		12/20/2024		2,255		(25)			(25)		2,230	2,230			
100176074	JENSEN BEACH	FL		12/20/2024		6,862		(190)			(190)		6,672	6,672			
100176075	TUCSON	AZ		12/20/2024		1,765		(77)			(77)		1,688	1,688			
100176076	WILMINGTON	DE		12/20/2024		589		(22)			(22)		567	567			
100176077	CAMDEN	NJ		12/20/2024		309		(5)			(5)		304	304			
100176078	MADERA	CA		12/20/2024		566		(27)			(27)		539	539			
100176079	WILLINGBORO	NJ		12/20/2024		410		(14)			(14)		396	396			
100176080	JACKSONVILLE	FL		12/20/2024		10,138		(241)			(241)		9,897	9,897			
100176081	RICHARDSON	TX		12/20/2024		487		(17)			(17)		470	470			
100176082	DEXTER	IA		12/20/2024		293		(15)			(15)		278	278			
100176083	NEWARK	NJ		12/20/2024		1,134		26			26		1,160	1,160			
100176084	PHILADELPHIA	PA		12/20/2024		414		(3)			(3)		411	411			
100176087	HOUSTON	TX		12/20/2024		1,255		(55)			(55)		1,200	1,200			
100176088	CONROE	TX		12/20/2024		1,217		(33)			(33)		1,184	1,184			
100176090	WILTON	CT		12/20/2024		1,778		(51)			(51)		1,727	1,727			
100176091	CAMDEN	NJ		12/20/2024		311		(7)			(7)		304	304			
100176092	RALEIGH	NC		12/20/2024		809		(35)			(35)		774	774			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176093	RENFREW	PA		12/20/2024		861		(25)			(25)		836	836			
100176095	CHICAGO	IL		12/20/2024		841		8			8		849	849			
100176096	FORT LAUDERDALE	FL		12/20/2024		3,153		(102)			(102)		3,051	3,051			
100176098	KATY	TX		12/20/2024		386		(14)			(14)		372	372			
100176099	DURHAM	NC		12/20/2024		1,779		(32)			(32)		1,747	1,747			
100176100	WAXAHACHIE	TX		12/20/2024		526		(11)			(11)		515	515			
100176101	EDEN PRAIRIE	MN		12/20/2024		3,134		(18)			(18)		3,116	3,116			
100176102	FORT WORTH	TX		12/20/2024		671		(31)			(31)		640	640			
100176103	GLENDALE	AZ		12/20/2024		715		(18)			(18)		697	697			
100176104	ROBBINSDALE	MN		12/20/2024		954		(14)			(14)		940	940			
100176106	HOUSTON	TX		12/20/2024		383							383	383			
100176108	SAINT GEORGES	DE		12/20/2024		907		(15)			(15)		892	892			
100176109	UPLAND	CA		12/20/2024		78,026		(1,702)			(1,702)		76,324	76,324			
100176112	MANCHESTER	CT		12/20/2024		797		(18)			(18)		779	779			
100176114	STERLING HEIGHTS	MI		12/20/2024		771		(16)			(16)		755	755			
100176115	CHELSEA	MA		12/20/2024		881		(31)			(31)		850	850			
100176116	SAINT CLOUD	FL		12/20/2024		738		(8)			(8)		730	730			
100176117	RANCHO CORDOVA	CA		12/20/2024		1,515		(54)			(54)		1,461	1,461			
100176120	HOUSTON	TX		12/20/2024		176		(7)			(7)		169	169			
100176122	DACULA	GA		12/20/2024		1,923		(39)			(39)		1,884	1,884			
100176123	CHICAGO	IL		12/20/2024		4,363		(80)			(80)		4,283	4,283			
100176125	TOMS RIVER	NJ		12/20/2024		1,004		(34)			(34)		970	970			
100176126	WEST HILLS	CA		12/20/2024		1,923		(71)			(71)		1,852	1,852			
100176127	BROOKFIELD	IL		12/20/2024		780		(13)			(13)		767	767			
100176128	ALPINE	CA		12/20/2024		1,645		(44)			(44)		1,601	1,601			
100176131	LANOKA HARBOR	NJ		12/20/2024		241		(3)			(3)		238	238			
100176134	BURLESON	TX		12/20/2024		1,090		(20)			(20)		1,070	1,070			
100176135	TERRELL	TX		12/20/2024		477		(22)			(22)		455	455			
100176136	HOUSTON	TX		12/20/2024		283		(13)			(13)		270	270			
100176139	WAXAHACHIE	TX		12/20/2024		526		(11)			(11)		515	515			
100176140	EAST HARTFORD	CT		12/20/2024		828		(17)			(17)		811	811			
100176142	TEXAS CITY	TX		12/20/2024		1,724		(75)			(75)		1,649	1,649			
100176145	LOS ANGELES	CA		12/20/2024		3,103		(95)			(95)		3,008	3,008			
100176146	RALEIGH	NC		12/20/2024		514		(18)			(18)		496	496			
100176147	HARRISONBURG	VA		12/20/2024		452		1			1		453	453			
100176148	AROMAS	CA		12/20/2024		16,480		(302)			(302)		16,178	16,178			
100176149	EAST HARTFORD	CT		12/20/2024		830		(18)			(18)		812	812			
100176150	HESPERIA	CA		12/20/2024		818		(33)			(33)		785	785			
100176152	PHOENIX	AZ		12/20/2024		838		(22)			(22)		816	816			
100176153	BALTIMORE	MD		12/20/2024		274		(4)			(4)		270	270			
100176154	PINEHURST	TX		12/20/2024		485		(7)			(7)		478	478			
100176155	WILLINGBORO	NJ		12/20/2024		387		(15)			(15)		372	372			
100176157	NEWARK	DE		12/20/2024		396		(18)			(18)		378	378			
100176158	PONTIAC	MI		12/20/2024		346		(11)			(11)		335	335			
100176159	PHOENIX	AZ		12/20/2024		991		(47)			(47)		944	944			
100176160	ARCATA	CA		12/20/2024		1,266		(31)			(31)		1,235	1,235			
100176161	DUVALL	WA		12/20/2024		1,248		(18)			(18)		1,230	1,230			
100176162	CONCORD	CA		12/20/2024		1,167		(16)			(16)		1,151	1,151			
100176163	GREELEY	CO		12/20/2024		519		(24)			(24)		495	495			
100176164	LANSDALE	PA		12/20/2024		3,920		(85)			(85)		3,835	3,835			
100176166	CHICAGO	IL		12/20/2024		1,387		(12)			(12)		1,375	1,375			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176168	PHILADELPHIA	PA		12/20/2024		616		(6)			(6)		610	610			
100176169	SPRING	TX		12/20/2024		4,681		(23)			(23)		4,658	4,658			
100176170	LOS ANGELES	CA		12/20/2024		2,794		(98)			(98)		2,696	2,696			
100176176	WAXAHACHIE	TX		12/20/2024		526		(11)			(11)		515	515			
100176179	TEMECULA	CA		12/20/2024		2,846		(59)			(59)		2,787	2,787			
100176181	PONTIAC	MI		12/20/2024		272		(11)			(11)		261	261			
100176183	DESOTO	TX		12/20/2024		744		(33)			(33)		711	711			
100176184	HOUSTON	TX		12/20/2024		1,038		(37)			(37)		1,001	1,001			
100176187	PORTLAND	OR		12/20/2024		680		(7)			(7)		673	673			
100176188	CLEARWATER	FL		12/20/2024		1,517		12			12		1,529	1,529			
100176189	SALINAS	CA		12/20/2024		719		(33)			(33)		686	686			
100176190	ARVADA	CO		12/20/2024		1,549		(40)			(40)		1,509	1,509			
100176191	ZEBULON	NC		12/20/2024		4,485		(151)			(151)		4,334	4,334			
100176193	LOS ANGELES	CA		12/20/2024		1,411		(23)			(23)		1,388	1,388			
100176194	BERWYN	PA		12/20/2024		3,622		(126)			(126)		3,496	3,496			
100176195	GRAND PRAIRIE	TX		12/20/2024		4,055		(149)			(149)		3,906	3,906			
100176197	CARROLLTON	TX		12/20/2024		6,995		(85)			(85)		6,910	6,910			
100176199	CASPER	WY		12/20/2024		699		(16)			(16)		683	683			
100176204	NEWINGTON	CT		12/20/2024		616		(22)			(22)		594	594			
100176206	SOUTHWEST RANCHES	FL		12/20/2024		4,328		(42)			(42)		4,286	4,286			
100176210	MOUNT EPHRAIM	NJ		12/20/2024		265		(9)			(9)		256	256			
100176211	LOUISBURG	NC		12/20/2024		360		(12)			(12)		348	348			
100176212	MERCED	CA		12/20/2024		5,862		(272)			(272)		5,590	5,590			
100176213	OCALA	FL		12/20/2024		314		(12)			(12)		302	302			
100176214	WILMINGTON	DE		12/20/2024		590		(35)			(35)		555	555			
100176215	ROSEVILLE	MI		12/20/2024		352		(16)			(16)		336	336			
100176216	CHERRY VALLEY	CA		12/20/2024		2,538		(61)			(61)		2,477	2,477			
100176219	WICHITA	KS		12/20/2024		1,155		(9)			(9)		1,146	1,146			
100176220	WAXAHACHIE	TX		12/20/2024		526		(11)			(11)		515	515			
100176221	MIAMI BEACH	FL		12/20/2024		5,092		(222)			(222)		4,870	4,870			
100176222	CELEBRATION	FL		12/20/2024		760		(35)			(35)		725	725			
100176223	CHULA VISTA	CA		12/20/2024		1,574		(48)			(48)		1,526	1,526			
100176227	LITTLETON	CO		12/20/2024		417		(1)			(1)		416	416			
100176228	JUSTIN	TX		12/20/2024		1,123		(25)			(25)		1,098	1,098			
100176230	LITCHFIELD PARK	AZ		12/20/2024		1,356		5			5		1,361	1,361			
100176231	EDWARDSVILLE	PA		12/20/2024		327		(13)			(13)		314	314			
100176515	PINE	AZ		11/15/2024		1,457		(33)			(33)		1,424	1,424			
100176516	SUGARLOAF	CA		11/15/2024		1,224		(24)			(24)		1,200	1,200			
100176519	MOULTRIE	GA		11/15/2024		1,328		(21)			(21)		1,307	1,307			
100176520	LAKEWOOD	OH		11/15/2024		662		(23)			(23)		639	639			
100176521	MONTGOMERY	TX		11/15/2024		618		(3)			(3)		615	615			
100176522	CHICAGO	IL		11/15/2024		472		(11)			(11)		461	461			
100176523	KISSIMMEE	FL		11/15/2024		1,091		(17)			(17)		1,074	1,074			
100176527	FORT WORTH	TX		11/15/2024		611		(2)			(2)		609	609			
100176528	FORKED RIVER	NJ		11/15/2024		2,585		(41)			(41)		2,544	2,544			
100176531	SAN FRANCISCO	CA		11/15/2024		2,272		(27)			(27)		2,245	2,245			
100176532	LINCOLN	NE		11/15/2024		607		(14)			(14)		593	593			
100176533	LAS VEGAS	NV		11/15/2024		960		(27)			(27)		933	933			
100176534	LAS VEGAS	NV		11/15/2024		1,945		(24)			(24)		1,921	1,921			
100176535	DAHLONEGA	GA		11/15/2024		1,936		(5)			(5)		1,931	1,931			
100176536	GRANBY	CO		11/15/2024		1,189		(14)			(14)		1,175	1,175			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100176537	GEORGETOWN	GA		11/15/2024		946		(23)			(23)		923	923			
100176538	CLAYTON	GA		11/15/2024		1,377		(7)			(7)		1,370	1,370			
100176539	PLANTATION	FL		11/15/2024		1,994		(44)			(44)		1,950	1,950			
100176540	SELLERSVILLE	PA		11/15/2024		630		(9)			(9)		621	621			
100176541	NEW ORLEANS	LA		11/15/2024		903		(22)			(22)		881	881			
100176543	FERNLEY	NV		11/15/2024		521		(5)			(5)		516	516			
100176546	HAMPTON	GA		11/15/2024		955		46			46		1,001	1,001			
100176547	NEW TAZEWELL	TN		11/15/2024		1,384		(14)			(14)		1,370	1,370			
100176548	SANTA ROSA BEACH	FL		11/15/2024		735		(23)			(23)		712	712			
100176549	CATHLAMET	WA		11/15/2024		933		(10)			(10)		923	923			
100176550	PAYSON	AZ		11/15/2024		734		(17)			(17)		717	717			
100176551	LAS VEGAS	NV		11/15/2024		521		(16)			(16)		505	505			
100176553	FOLEY	AL		11/15/2024		1,034		17			17		1,051	1,051			
100176554	BATH	NC		11/15/2024		685		(17)			(17)		668	668			
100176555	GRAND JUNCTION	CO		11/15/2024		897		(11)			(11)		886	886			
100176557	ORANGE BEACH	AL		11/15/2024		5,110		288			288		5,398	5,398			
100176558	OAK ISLAND	NC		11/15/2024		1,154		(16)			(16)		1,138	1,138			
100176559	FAIRHOPE	AL		11/15/2024		1,606		85			85		1,691	1,691			
100176560	NEW MARKET	VA		11/15/2024		790		(5)			(5)		785	785			
100176561	JASPER	GA		11/15/2024		1,066		(9)			(9)		1,057	1,057			
100176562	GUILFORD	VT		11/15/2024		1,442		(20)			(20)		1,422	1,422			
100176563	COMSTOCK PARK	MI		11/15/2024		1,397		(23)			(23)		1,374	1,374			
100176564	NORTH LAS VEGAS	NV		11/15/2024		847		39			39		886	886			
100176566	MILLVILLE	DE		11/15/2024		1,465		86			86		1,551	1,551			
100176567	CENTEREACH	NY		11/15/2024		1,316		6			6		1,322	1,322			
100176569	NORTH SYRACUSE	NY		11/15/2024		546		(11)			(11)		535	535			
100176570	MIDDLETOWN	RI		11/15/2024		1,873		(34)			(34)		1,839	1,839			
100176572	HINTON	IA		11/15/2024		617		(16)			(16)		601	601			
100176573	CLARKSVILLE	TN		11/15/2024		759		(13)			(13)		746	746			
100176574	CONWAY	SC		11/15/2024		646		(10)			(10)		636	636			
100176575	PINETOP	AZ		11/15/2024		1,235		(23)			(23)		1,212	1,212			
100176576	LAS VEGAS	NV		11/15/2024		1,763		(38)			(38)		1,725	1,725			
100176577	TOMBALL	TX		11/15/2024		824		36			36		860	860			
100176578	LAWRENCEVILLE	GA		11/15/2024		1,031		2			2		1,033	1,033			
100176579	AZUSA	CA		11/15/2024		817		(10)			(10)		807	807			
100176580	LAWRENCEVILLE	GA		11/15/2024		1,117		9			9		1,126	1,126			
100176584	MCFARLAND	WI		11/15/2024		928		(3)			(3)		925	925			
100176586	COVINA	CA		11/15/2024		2,697		(107)			(107)		2,590	2,590			
100176587	EAGLE LAKE	FL		11/15/2024		2,450		(133)			(133)		2,317	2,317			
100176588	PERRIS	CA		11/15/2024		1,284		(23)			(23)		1,261	1,261			
100176589	SAN ANTONIO	TX		11/15/2024		963		(26)			(26)		937	963		26	26
100176592	CHICAGO	IL		11/15/2024		434		(20)			(20)		414	414			
100176593	RUSKIN	FL		11/15/2024		554		(26)			(26)		528	528			
100176594	BENTON	IL		11/15/2024		170		(8)			(8)		162	162			
100176597	SAN ANTONIO	TX		11/15/2024		1,338		(32)			(32)		1,306	1,306			
100176598	TARZANA	CA		11/15/2024		385		(15)			(15)		370	370			
100176600	LOS ANGELES	CA		11/15/2024		1,029		(36)			(36)		993	993			
100176601	WOODLAND	CA		11/15/2024		528		(24)			(24)		504	504			
100176604	SANTA CLARITA	CA		11/15/2024		2,438		(87)			(87)		2,351	2,351			
100176605	HAYWARD	CA		11/15/2024		1,807		(52)			(52)		1,755	1,755			
100176606	SEFFNER	FL		11/15/2024		914		(41)			(41)		873	905		32	32

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176607	SAN ANTONIO	TX		11/15/2024		519		(22)			(22)		497	497			
100176608	LOS ANGELES	CA		11/15/2024		1,185		(56)			(56)		1,129	1,140		11	11
100176609	BURBANK	CA		11/15/2024		3,089		(42)			(42)		3,047	3,023		(24)	(24)
100176610	SAN ANTONIO	TX		11/15/2024		2,227		(102)			(102)		2,125	2,125			
100176613	CORONA	CA		11/15/2024		1,711		(41)			(41)		1,670	1,675		5	5
100176614	SAN ANTONIO	TX		11/15/2024		262		(12)			(12)		250	250			
100176615	BURTONSVILLE	MD		11/15/2024		5,477		(189)			(189)		5,288	5,288			
100176616	JURUPA VALLEY	CA		11/15/2024		927		(35)			(35)		892	892			
100176617	BIRMINGHAM	AL		11/15/2024		264		(12)			(12)		252	252			
100176618	LIVE OAK	FL		11/15/2024		658		(16)			(16)		642	642			
100176619	LAKELAND	FL		11/15/2024		392		(18)			(18)		374	374			
100176621	PALMDALE	CA		11/15/2024		1,182		(23)			(23)		1,159	1,159			
100176622	LONG BEACH	CA		11/15/2024		1,267		(24)			(24)		1,243	1,243			
100176624	MOORPARK	CA		11/15/2024		2,401		(56)			(56)		2,345	2,345			
100176625	MIDVALE	UT		11/15/2024		553		(22)			(22)		531	531			
100176626	NORTH MIAMI	FL		11/15/2024		571		(28)			(28)		543	562		19	19
100176627	SEVIERVILLE	TN		11/15/2024		2,397		(34)			(34)		2,363	2,363			
100176628	SPRINGFIELD	GA		11/15/2024		1,060		(41)			(41)		1,019	1,019			
100176629	PALM COAST	FL		11/15/2024		640		(21)			(21)		619	619			
100176631	SPRING	TX		11/15/2024		802		(25)			(25)		777	777			
100176633	SARASOTA	FL		11/15/2024		4,112		(67)			(67)		4,045	4,045			
100176634	FORT PIERCE	FL		11/15/2024		786		(36)			(36)		750	750			
100176636	LANCASTER	CA		11/15/2024		855		(34)			(34)		821	849		28	28
100176637	PHOENIX	AZ		11/15/2024		1,876		(42)			(42)		1,834	1,834			
100176638	EAST STROUDSBURG	PA		11/15/2024		357		(16)			(16)		341	341			
100176639	CONVERSE	TX		11/15/2024		900		(41)			(41)		859	859			
100176643	GAINESVILLE	FL		11/15/2024		721		(20)			(20)		701	701			
100176644	VICTORVILLE	CA		11/15/2024		1,364		(59)			(59)		1,305	1,305			
100176645	PHOENIX	AZ		11/15/2024		272		(13)			(13)		259	259			
100176646	ELIZABETH	NJ		11/15/2024		975		(16)			(16)		959	959			
100176647	SUNRISE	FL		11/15/2024		429		(6)			(6)		423	423			
100176648	BOONTON TOWNSHIP	NJ		11/15/2024		1,195		(30)			(30)		1,165	1,165			
100176649	ORANGE PARK	FL		11/15/2024		688		(23)			(23)		665	665			
100176650	MIAMI	FL		11/15/2024		1,548		(21)			(21)		1,527	1,527			
100176651	EL CAJON	CA		11/15/2024		2,450		(44)			(44)		2,406	2,406			
100176652	CHARLOTTE	NC		11/15/2024		1,175		(20)			(20)		1,155	1,155			
100176654	KENT	WA		11/15/2024		105,978		(2,674)			(2,674)		103,304	103,304			
100176657	HEMPSTEAD	NY		11/15/2024		928		(34)			(34)		894	894			
100176658	DECATUR	GA		11/15/2024		462		(2)			(2)		460	460			
100176659	EL CAJON	CA		11/15/2024		1,893		(39)			(39)		1,854	1,854			
100176660	CORNELIUS	NC		11/15/2024		1,246		(35)			(35)		1,211	1,211			
100176661	HILLSBOROUGH	NJ		11/15/2024		1,458		(41)			(41)		1,417	1,417			
100176663	ORLANDO	FL		11/15/2024		2,373		(31)			(31)		2,342	2,342			
100176664	CASSELBERRY	FL		11/15/2024		624		(23)			(23)		601	601			
100176665	INVERNESS	FL		11/15/2024		384		(17)			(17)		367	367			
100176666	PORT SAINT LUCIE	FL		11/15/2024		695		(18)			(18)		677	677			
100176667	FORT WALTON BEACH	FL		11/15/2024		340		(2)			(2)		338	338			
100176668	BOCA RATON	FL		11/15/2024		742		(34)			(34)		708	708			
100176669	MIAMI	FL		11/15/2024		1,030		(52)			(52)		978	978			
100176670	SAINT PAUL	MN		11/15/2024		723		(25)			(25)		698	698			
100176671	DALLAS	GA		11/15/2024		471		(22)			(22)		449	449			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176672	FRESNO	CA		11/15/2024		724		(35)			(35)		689	689			
100176673	LEMOORE	CA		11/15/2024		1,483		(27)			(27)		1,456	1,456			
100176674	SEAFORD	NY		11/15/2024		1,448		(40)			(40)		1,408	1,408			
100176675	DAVENPORT	FL		11/15/2024		247		(11)			(11)		236	236			
100176676	SNELLVILLE	GA		11/15/2024		956		(18)			(18)		938	938			
100176677	VALRICO	FL		11/15/2024		925		(26)			(26)		899	899			
100176679	MIAMI	FL		11/15/2024		1,562		(12)			(12)		1,550	1,550			
100176681	WEST MILFORD	NJ		11/15/2024		777		(18)			(18)		759	759			
100176682	HOLLYWOOD	FL		11/15/2024		1,872		(4)			(4)		1,868	1,868			
100176683	SANTA CLARITA	CA		11/15/2024		1,560		(37)			(37)		1,523	1,523			
100176684	TRUCKEE	CA		11/15/2024		1,369		(74)			(74)		1,295	1,295			
100176685	LOS ANGELES	CA		11/15/2024		2,705		(91)			(91)		2,614	2,614			
100176686	MERIDEN	CT		11/15/2024		1,606		(63)			(63)		1,543	1,543			
100176687	WESLEY CHAPEL	FL		11/15/2024		430		(19)			(19)		411	411			
100176688	ARLETA	CA		11/15/2024		2,125		(76)			(76)		2,049	2,049			
100176690	TORRANCE	CA		11/15/2024		2,071		(96)			(96)		1,975	1,975			
100176692	SANTA ANA	CA		11/15/2024		1,792		(27)			(27)		1,765	1,765			
100176694	WATAUGA	TX		11/15/2024		276		(12)			(12)		264	264			
100176695	TROY	NY		11/15/2024		271		(13)			(13)		258	258			
100176696	SUNNY ISLES BEACH	FL		11/15/2024		935		(44)			(44)		891	891			
100176697	SUFFOLK	VA		11/15/2024		1,159		(46)			(46)		1,113	1,113			
100176698	HEMET	CA		11/15/2024		1,221		(40)			(40)		1,181	1,181			
100176700	POMONA	CA		11/15/2024		646		(27)			(27)		619	619			
100176701	CHICAGO	IL		11/15/2024		472		(20)			(20)		452	452			
100176702	CHICAGO	IL		11/15/2024		491		(20)			(20)		471	471			
100176703	MIAMI GARDENS	FL		11/15/2024		1,160		(20)			(20)		1,140	1,140			
100176704	BROOKLYN	NY		11/15/2024		2,343		(23)			(23)		2,320	2,320			
100176706	IRVINGTON	NJ		11/15/2024		736		(26)			(26)		710	710			
100176707	SCHENECTADY	NY		11/15/2024		812		(32)			(32)		780	780			
100176709	POOLESVILLE	MD		11/15/2024		1,328		25			25		1,353	1,353			
100176710	BUFORD	GA		11/15/2024		1,296		(33)			(33)		1,263	1,263			
100176712	LAKE WORTH BEACH	FL		11/15/2024		619		(14)			(14)		605	605			
100176713	FAIRBURN	GA		11/15/2024		633		(23)			(23)		610	610			
100176714	JARRELL	TX		11/15/2024		771		(8)			(8)		763	763			
100176715	LYNNWOOD	WA		11/15/2024		1,775		(27)			(27)		1,748	1,748			
100176716	PRINCETON	TX		11/15/2024		2,118		22			22		2,140	2,140			
100176717	SOUTH EUCLID	OH		11/15/2024		358		(3)			(3)		355	355			
100176718	WINCHESTER	VA		11/15/2024		701		(18)			(18)		683	683			
100176719	ANAHEIM	CA		11/15/2024		1,803		(25)			(25)		1,778	1,778			
100176720	PEORIA	AZ		11/15/2024		1,153		(25)			(25)		1,128	1,128			
100176721	FORT WORTH	TX		11/15/2024		4,475		(144)			(144)		4,331	4,331			
100176722	GILBERT	AZ		11/15/2024		4,412		(74)			(74)		4,338	4,338			
100176723	ESTERO	FL		11/15/2024		1,021		(28)			(28)		993	993			
100176724	HENDERSON	NV		11/15/2024		915		(9)			(9)		906	906			
100176726	LAS VEGAS	NV		11/15/2024		2,271		57			57		2,328	2,328			
100176727	TACOMA	WA		11/15/2024		988		(25)			(25)		963	963			
100176728	ELLICOTT CITY	MD		11/15/2024		689		(13)			(13)		676	676			
100176730	SAN ANTONIO	TX		11/15/2024		815		18			18		833	833			
100176732	HENDERSON	NV		11/15/2024		1,900		13			13		1,913	1,913			
100176733	YAKIMA	WA		11/15/2024		1,132		(31)			(31)		1,101	1,101			
100176735	RALEIGH	NC		11/15/2024		1,479		(15)			(15)		1,464	1,464			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176736	MESA	AZ		11/15/2024		613		(20)			(20)		593	593			
100176737	APEX	NC		11/15/2024		933		(18)			(18)		915	915			
100176738	BETHLEHEM	PA		11/15/2024		619		(8)			(8)		611	611			
100176741	DES PLAINES	IL		11/15/2024		1,708		(27)			(27)		1,681	1,681			
100176742	LITTLE ELM	TX		11/15/2024		968		46			46		1,014	1,014			
100176743	DURHAM	NC		11/15/2024		966		2			2		968	968			
100176748	DACULA	GA		11/15/2024		925		(31)			(31)		894	894			
100176750	GROVER BEACH	CA		11/15/2024		1,929		(18)			(18)		1,911	1,911			
100176751	NEWPORT	RI		11/15/2024		2,192		(40)			(40)		2,152	2,152			
100176752	LAS VEGAS	NV		11/15/2024		1,322		(31)			(31)		1,291	1,291			
100176753	HENDERSON	NV		11/15/2024		1,126		(30)			(30)		1,096	1,096			
100176754	LINCOLN	NH		11/15/2024		2,800		(51)			(51)		2,749	2,749			
100176755	SURFSIDE BEACH	TX		11/15/2024		46,564		(933)			(933)		45,631	45,631			
100176760	GRANITE FALLS	WA		11/15/2024		3,194		(61)			(61)		3,133	3,133			
100176761	RIVERDALE	GA		11/15/2024		648		(17)			(17)		631	631			
100176763	MARSHFIELD	MA		11/15/2024		1,625		(40)			(40)		1,585	1,585			
100176766	NORFOLK	VA		11/15/2024		560		(24)			(24)		536	536			
100176769	JASPER	GA		11/15/2024		2,284		(46)			(46)		2,238	2,238			
100176770	NORFOLK	VA		11/15/2024		622		(25)			(25)		597	597			
100176771	MIDDLETOWN	DE		11/15/2024		564		(29)			(29)		535	535			
100176772	GREENVILLE	SC		11/15/2024		563		(30)			(30)		533	533			
100176773	GREENVILLE	SC		11/15/2024		276		(9)			(9)		267	267			
100176774	SAINT JOHNS	FL		11/15/2024		955		(47)			(47)		908	908			
100176777	HOUSTON	TX		11/15/2024		496		(31)			(31)		465	465			
100176778	NEW HYDE PARK	NY		11/15/2024		1,689		(54)			(54)		1,635	1,635			
100176785	VENTURA	CA		11/15/2024		2,411		(47)			(47)		2,364	2,364			
100176786	SAVANNAH	GA		11/15/2024		1,153		(45)			(45)		1,108	1,108			
100176787	COCONUT CREEK	FL		11/15/2024		4,435		(207)			(207)		4,228	4,228			
100176788	KANSAS CITY	MO		11/15/2024		179		(6)			(6)		173	173			
100176791	LAKE ELSINORE	CA		11/15/2024		1,729		(89)			(89)		1,640	1,640			
100176792	SAN ANTONIO	TX		11/15/2024		446		(33)			(33)		413	413			
100176793	GREENWOOD	SC		11/15/2024		520		(24)			(24)		496	496			
100176794	MECHANICSBURG	PA		11/15/2024		1,098		(32)			(32)		1,066	1,066			
100176795	SAN ANTONIO	TX		11/15/2024		101,067		(869)			(869)		100,198	100,198			
100176797	EAST BRUNSWICK	NJ		11/15/2024		7,139		(556)			(556)		6,583	6,583			
100176800	BELL GARDENS	CA		11/15/2024		1,274		(56)			(56)		1,218	1,218			
100176802	ASHLAND	NH		11/15/2024		888		12			12		900	900			
100176803	SOUTHWEST RANCHES	FL		11/15/2024		7,844		(382)			(382)		7,462	7,462			
100176804	WOODCLIFF LAKE	NJ		11/15/2024		2,268		(103)			(103)		2,165	2,165			
100176805	GAINESVILLE	FL		11/15/2024		466		(20)			(20)		446	446			
100176806	GARLAND	TX		11/15/2024		383		(25)			(25)		358	358			
100176807	ASHLAND	NH		11/15/2024		889		11			11		900	900			
100176808	HASTINGS	FL		11/15/2024		383		(18)			(18)		365	365			
100176809	NEW PORT RICHEY	FL		11/15/2024		811		(37)			(37)		774	774			
100176810	CARSON CITY	NV		11/15/2024		1,017		(47)			(47)		970	970			
100176813	LOOMIS	CA		11/15/2024		873		(31)			(31)		842	842			
100176814	BOCA RATON	FL		11/15/2024		20,995		(495)			(495)		20,500	20,500			
100176815	FREEHOLD	NJ		11/15/2024		1,025		(50)			(50)		975	975			
100176817	BOYNTON BEACH	FL		11/15/2024		764		(39)			(39)		725	725			
100176818	TORRANCE	CA		11/15/2024		2,238		(69)			(69)		2,169	2,169			
100176819	THOUSAND OAKS	CA		11/15/2024		2,443		(33)			(33)		2,410	2,410			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176820	TRENTON	NJ		11/15/2024		468		(30)			(30)		438	438			
100176821	SANTA ROSA BEACH	FL		11/15/2024		4,936		(162)			(162)		4,774	4,774			
100176822	CHINO	CA		11/15/2024		1,514		(44)			(44)		1,470	1,470			
100176823	SHARPSBURG	GA		11/15/2024		714		(29)			(29)		685	685			
100176826	GRANADA HILLS	CA		11/15/2024		3,582		(114)			(114)		3,468	3,468			
100176827	CRESWELL	OR		11/15/2024		1,068		(50)			(50)		1,018	1,018			
100176828	WALNUT CREEK	CA		11/15/2024		2,375		(61)			(61)		2,314	2,314			
100176831	PANAMA CITY	FL		11/15/2024		549		(25)			(25)		524	524			
100176833	PARKER	CO		11/15/2024		2,260		(43)			(43)		2,217	2,217			
100176835	ATLANTA	GA		11/15/2024		305		(25)			(25)		280	280			
100176836	ATLANTA	GA		11/15/2024		791		(27)			(27)		764	764			
100176837	HOMESTEAD	FL		11/15/2024		718		(22)			(22)		696	696			
100176838	ESCONDIDO	CA		11/15/2024		479		(28)			(28)		451	451			
100176839	EAGLE LAKE	FL		11/15/2024		790		(29)			(29)		761	761			
100176840	MIAMI	FL		11/15/2024		753		(37)			(37)		716	716			
100176841	ASHLAND	NH		11/15/2024		889		11			11		900	900			
100176842	MONTICELLO	NY		11/15/2024		2,168		(100)			(100)		2,068	2,068			
100176843	SENECA	SC		11/15/2024		1,684		(71)			(71)		1,613	1,613			
100176844	NORTH LAS VEGAS	NV		11/15/2024		604		(11)			(11)		593	593			
100176846	NORMANDY PARK	WA		11/15/2024		1,041		(40)			(40)		1,001	1,001			
100176847	KISSIMMEE	FL		11/15/2024		514		(24)			(24)		490	490			
100176848	SOUTH OZONE PARK	NY		11/15/2024		973		(13)			(13)		960	960			
100176849	LOS ANGELES	CA		11/15/2024		1,023		(51)			(51)		972	972			
100176850	MIAMI	FL		11/15/2024		393		(16)			(16)		377	377			
100176851	BAYONNE	NJ		11/15/2024		992		(41)			(41)		951	951			
100176852	SEDONA	AZ		11/15/2024		1,720		(43)			(43)		1,677	1,677			
100176853	WEST PALM BEACH	FL		11/15/2024		892		(55)			(55)		837	837			
100176855	CUMMING	GA		11/15/2024		742		(21)			(21)		721	721			
100176857	PENSACOLA	FL		11/15/2024		651		(30)			(30)		621	621			
100176859	ELMONT	NY		11/15/2024		1,458		(17)			(17)		1,441	1,441			
100176860	PUNTA GORDA	FL		11/15/2024		242							242	242			
100176863	HOUSTON	TX		11/15/2024		2,117		(64)			(64)		2,053	2,053			
100176864	ASHEVILLE	NC		11/15/2024		1,127		(44)			(44)		1,083	1,083			
100176867	MARATHON	FL		11/15/2024		1,384		(42)			(42)		1,342	1,342			
100176868	BELMONT	NC		11/15/2024		1,113		(51)			(51)		1,062	1,062			
100176871	DELTONA	FL		11/15/2024		573		(36)			(36)		537	537			
100176873	MERRITT ISLAND	FL		11/15/2024		431		(17)			(17)		414	414			
100176874	BELLEVUE	WA		11/15/2024		29,712		(618)			(618)		29,094	29,094			
100176875	LEVITTOWN	PA		11/15/2024		725		(28)			(28)		697	697			
100176876	INVERNESS	FL		11/15/2024		290		(26)			(26)		264	264			
100176879	WEST PARK	FL		11/15/2024		1,041		(26)			(26)		1,015	1,015			
100176880	KILL DEVIL HILLS	NC		11/15/2024		2,347		(56)			(56)		2,291	2,291			
100176885	CHATTANOOGA	TN		11/15/2024		785		(25)			(25)		760	760			
100176887	KANSAS CITY	MO		11/15/2024		1,864		(84)			(84)		1,780	1,780			
100176888	FORT LAUDERDALE	FL		11/15/2024		542		(23)			(23)		519	519			
100176889	SALADO	TX		11/15/2024		1,878		(64)			(64)		1,814	1,814			
100176890	PHOENIX	AZ		11/15/2024		710		(16)			(16)		694	694			
100176891	PEMBROKE PINES	FL		11/15/2024		1,002		(27)			(27)		975	975			
100176892	HICKORY	NC		11/15/2024		5,203		(219)			(219)		4,984	4,984			
100176895	KISSIMMEE	FL		11/15/2024		300							300	300			
100176896	BELTSVILLE	MD		11/15/2024		1,042		(2)			(2)		1,040	1,040			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176897	RANCHO CORDOVA	CA		11/15/2024		829		(24)			(24)		805	805			
100176898	NASHUA	NH		11/15/2024		474		(6)			(6)		468	468			
100176900	CAPE CORAL	FL		11/15/2024		698		(17)			(17)		681	681			
100176901	LOXAHATCHEE	FL		11/15/2024		896		(28)			(28)		868	868			
100176904	MINT HILL	NC		11/15/2024		5,417		(235)			(235)		5,182	5,182			
100176907	BOYNTON BEACH	FL		11/15/2024		544		(38)			(38)		506	506			
100176909	MODESTO	CA		11/15/2024		903		17			17		920	920			
100176910	BRENTWOOD	TN		11/15/2024		1,524		(57)			(57)		1,467	1,467			
100176911	FORT LAUDERDALE	FL		11/15/2024		1,083		(38)			(38)		1,045	1,045			
100176913	WYLIE	TX		11/15/2024		29,417		(1,317)			(1,317)		28,100	28,100			
100176914	ATLANTA	GA		11/15/2024		1,941		(69)			(69)		1,872	1,872			
100176915	MIAMI	FL		11/15/2024		1,162		(62)			(62)		1,100	1,100			
100176917	BELLEVUE	WA		11/15/2024		1,961		(36)			(36)		1,925	1,925			
100176918	PLANO	TX		11/15/2024		531		(23)			(23)		508	508			
100176919	CAPITOL HEIGHTS	MD		11/15/2024		301		(13)			(13)		288	288			
100176922	CHARLOTTE	NC		11/15/2024		3,949		(174)			(174)		3,775	3,775			
100176924	WESTWOOD	MA		11/15/2024		3,379		(77)			(77)		3,302	3,302			
100176925	PANAMA CITY BEACH	FL		11/15/2024		1,195		(39)			(39)		1,156	1,156			
100176926	ATLANTA	GA		11/15/2024		473		(23)			(23)		450	450			
100176927	MIAMI	FL		11/15/2024		623		(27)			(27)		596	596			
100176928	SECAUCUS	NJ		11/15/2024		1,864		(94)			(94)		1,770	1,770			
100176929	APOPKA	FL		11/15/2024		1,736		(45)			(45)		1,691	1,691			
100176932	MIROMAR LAKES	FL		11/15/2024		2,990		(127)			(127)		2,863	2,863			
100176933	BALTIMORE	MD		11/15/2024		343		(13)			(13)		330	330			
100176934	PANAMA CITY BEACH	FL		11/15/2024		1,399		(45)			(45)		1,354	1,354			
100176936	OTTUMWA	IA		11/15/2024		669		(22)			(22)		647	647			
100176937	LANDRUM	SC		11/15/2024		389		(27)			(27)		362	362			
100176938	MANASSAS	VA		11/15/2024		667		(35)			(35)		632	632			
100176939	CRAWFORDVILLE	FL		11/15/2024		1,392		(89)			(89)		1,303	1,303			
100176940	FORT LAUDERDALE	FL		11/15/2024		739		(29)			(29)		710	710			
100176942	HOLLYWOOD	FL		11/15/2024		696		(31)			(31)		665	665			
100176943	BALTIMORE	MD		11/15/2024		544		(11)			(11)		533	533			
100176944	BALTIMORE	MD		11/15/2024		483		(35)			(35)		448	448			
100176946	INDIANAPOLIS	IN		11/15/2024		102,519		(4,646)			(4,646)		97,873	97,873			
100176947	FULSHEAR	TX		11/15/2024		634		(10)			(10)		624	624			
100176948	MIAMI	FL		11/15/2024		2,415		(60)			(60)		2,355	2,355			
100176950	FAYETTEVILLE	GA		11/15/2024		749		(27)			(27)		722	722			
100176951	ORLAND	CA		11/15/2024		248		(11)			(11)		237	237			
100176953	WINDERMERE	FL		11/15/2024		6,528		(184)			(184)		6,344	6,344			
100176954	BELLINGHAM	WA		11/15/2024		2,417		(108)			(108)		2,309	2,309			
100176955	KATY	TX		11/15/2024		632		(35)			(35)		597	597			
100176956	REYNOLDSBURG	OH		11/15/2024		3,158		(146)			(146)		3,012	3,012			
100176957	RANCHO MIRAGE	CA		11/15/2024		2,644		(68)			(68)		2,576	2,576			
100176958	HIGHLAND	CA		11/15/2024		399		(18)			(18)		381	381			
100176959	VENICE	FL		11/15/2024		414		(19)			(19)		395	395			
100176960	HIGHLAND	CA		11/15/2024		360		(11)			(11)		349	349			
100176961	HIGHLAND	CA		11/15/2024		366		(17)			(17)		349	349			
100176963	HIGHLAND	CA		11/15/2024		399		(18)			(18)		381	381			
100176964	EAST STROUDSBURG	PA		11/15/2024		1,050		(19)			(19)		1,031	1,031			
100176966	ROME	GA		11/15/2024		236		(11)			(11)		225	225			
100176967	SAFETY HARBOR	FL		11/15/2024		721		(33)			(33)		688	688			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176968	RIVERSIDE	CA		01/16/2025		644		(262)			(262)		382	382			
100176969	PHILADELPHIA	PA		01/16/2025		156		(7)			(7)		149	149			
100176971	DADEVILLE	AL		01/16/2025		734		(34)			(34)		700	700			
100176973	GILLSVILLE	GA		01/16/2025		675		(21)			(21)		654	654			
100176976	DECATUR	GA		01/16/2025		2,431		(113)			(113)		2,318	2,318			
100176977	MAYS LANDING	NJ		01/16/2025		675		(30)			(30)		645	645			
100176980	OCEAN CITY	MD		01/16/2025		973		(22)			(22)		951	951			
100176981	JEFFERSON CITY	MO		01/16/2025		346		(16)			(16)		330	330			
100176982	BETHANY BEACH	DE		01/16/2025		23,503		(475)			(475)		23,028	23,028			
100176984	OCEAN CITY	MD		01/16/2025		562		(13)			(13)		549	549			
100176985	DOVER	NH		01/16/2025		5,612		(108)			(108)		5,504	5,504			
100176986	ALABASTER	AL		01/16/2025		624		(29)			(29)		595	595			
100176987	LAUDERHILL	FL		01/16/2025		403		(2)			(2)		401	401			
100176988	NASHVILLE	TN		01/16/2025		533		(24)			(24)		509	509			
100176989	FOREST PARK	GA		01/16/2025		373		(17)			(17)		356	356			
100176991	NORCO	CA		01/16/2025		1,668		(15)			(15)		1,653	1,653			
100176995	KEYES	CA		01/16/2025		2,873		(78)			(78)		2,795	2,795			
100176996	NEWPORT	ME		01/16/2025		1,076		(50)			(50)		1,026	1,026			
100176998	HOUSTON	TX		01/16/2025		3,219		(103)			(103)		3,116	3,116			
100176999	BAKERSFIELD	CA		01/16/2025		33,386		59			59		33,445	33,445			
100177000	FORT LAUDERDALE	FL		01/16/2025		758		(35)			(35)		723	723			
100177001	PANAMA CITY BEACH	FL		01/16/2025		58,848		(1,856)			(1,856)		56,992	56,992			
100177002	BIG BEAR LAKE	CA		01/16/2025		2,078		(77)			(77)		2,001	2,001			
100177003	MARINETTE	WI		01/16/2025		441		(8)			(8)		433	433			
100177005	DISTRICT HEIGHTS	MD		01/16/2025		332		(15)			(15)		317	317			
100177006	HEWLETT	NY		01/16/2025		3,852		(17)			(17)		3,835	3,835			
100177007	FORT MILL	SC		01/16/2025		631		(26)			(26)		605	605			
100177008	LADERA RANCH	CA		01/16/2025		2,406		(52)			(52)		2,354	2,354			
100177009	GOLETA	CA		01/16/2025		1,061		(39)			(39)		1,022	1,022			
100177010	YORBA LINDA	CA		01/16/2025		1,684		(69)			(69)		1,615	1,615			
100177013	HOUSTON	TX		01/16/2025		9,711		(195)			(195)		9,516	9,516			
100177016	CORONA	CA		01/16/2025		1,146		(22)			(22)		1,124	1,124			
100177017	CHINO	CA		01/16/2025		1,581		(42)			(42)		1,539	1,539			
100177019	WORTHINGTON	MA		01/16/2025		2,325		(80)			(80)		2,245	2,245			
100177021	ANNANDALE	VA		01/16/2025		1,504		(62)			(62)		1,442	1,442			
100177022	HARTLAND	WI		01/16/2025		9,958		(250)			(250)		9,708	9,708			
100177023	CLEVELAND	TN		01/16/2025		557		(26)			(26)		531	531			
100177024	LAS VEGAS	NV		01/16/2025		879		1			1		880	880			
100177025	FORT LEE	NJ		01/16/2025		31,517		(1,364)			(1,364)		30,153	30,153			
100177026	MC LOUTH	KS		01/16/2025		584		(27)			(27)		557	557			
100177029	LAKEWOOD RANCH	FL		01/16/2025		757		(19)			(19)		738	738			
100177030	SCOTTSDALE	AZ		01/16/2025		1,765		(30)			(30)		1,735	1,735			
100177031	CAROLINA BEACH	NC		01/16/2025		681		(24)			(24)		657	657			
100177032	ROUND ROCK	TX		01/16/2025		878		(36)			(36)		842	842			
100177033	OCEAN CITY	MD		01/16/2025		22,132		(280)			(280)		21,852	21,852			
100177034	SAN JOSE	CA		01/16/2025		3,009		(82)			(82)		2,927	2,927			
100177035	BEDFORD	OH		01/16/2025		305		(14)			(14)		291	291			
100177036	HENDERSON	NV		01/16/2025		1,244		(42)			(42)		1,202	1,202			
100177038	FORT WASHINGTON	MD		01/16/2025		547		(25)			(25)		522	522			
100177040	MUNSTER	IN		01/16/2025		2,526		(76)			(76)		2,450	2,450			
100177041	SLIDELL	LA		01/16/2025		800		(21)			(21)		779	779			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177043	WILTON	NH		01/16/2025		1,948		(71)			(71)		1,877	1,877			
100177044	WORCESTER	MA		01/16/2025		725		(22)			(22)		703	703			
100177046	INDIALANTIC	FL		01/16/2025		484		(16)			(16)		468	468			
100177047	HOLDEN	MA		01/16/2025		445		(1)			(1)		444	444			
100177048	INDIAN WELLS	CA		01/16/2025		789		(18)			(18)		771	771			
100177049	POINTBLANK	TX		01/16/2025		619		(23)			(23)		596	596			
100177050	BETHANY BEACH	DE		01/16/2025		2,027		(38)			(38)		1,989	1,989			
100177052	NIANTIC	CT		01/16/2025		12,666		(290)			(290)		12,376	12,376			
100177053	SAN ANTONIO	TX		01/16/2025		466		(22)			(22)		444	444			
100177056	ENCINITAS	CA		01/16/2025		4,638		(104)			(104)		4,534	4,534			
100177059	OCEAN CITY	MD		01/16/2025		519		(13)			(13)		506	506			
100177061	PHOENIX	AZ		01/16/2025		575		(18)			(18)		557	557			
100177062	SAN ANTONIO	TX		01/16/2025		548		(18)			(18)		530	530			
100177065	FORT LAUDERDALE	FL		01/16/2025		4,791		(105)			(105)		4,686	4,686			
100177067	ANDOVER	MA		01/16/2025		1,448		(19)			(19)		1,429	1,429			
100177068	DALLAS	TX		01/16/2025		2,425		(55)			(55)		2,370	2,370			
100177071	PALM DESERT	CA		01/16/2025		297		(4)			(4)		293	293			
100177076	VALLEJO	CA		01/16/2025		359		(17)			(17)		342	342			
100177077	CONROE	TX		01/16/2025		2,583		(38)			(38)		2,545	2,545			
100177078	ANAHEIM	CA		01/16/2025		965		(18)			(18)		947	947			
100177080	CRYSTAL LAKE	IL		01/16/2025		4,189		(55)			(55)		4,134	4,134			
100177081	INDIANAPOLIS	IN		01/16/2025		388		(14)			(14)		374	374			
100177082	OCEAN CITY	MD		01/16/2025		799		(30)			(30)		769	769			
100177083	SANTA ROSA VALLEY	CA		01/16/2025		1,418		(31)			(31)		1,387	1,387			
100177090	SACRAMENTO	CA		01/16/2025		769		(36)			(36)		733	733			
100177091	BROOKLYN	NY		01/16/2025		1,922		(68)			(68)		1,854	1,854			
100177092	LIVERMORE	CA		01/16/2025		1,066		(30)			(30)		1,036	1,036			
100177093	MENDHAM TOWNSHIP	NJ		01/16/2025		29,208		(223)			(223)		28,985	28,985			
100177094	STUART	FL		01/16/2025		1,957		(90)			(90)		1,867	1,867			
100177097	MIAMI	FL		01/16/2025		1,257		(16)			(16)		1,241	1,241			
100177098	RIVERSIDE	CA		01/16/2025		5,411		(164)			(164)		5,247	5,247			
100177100	UPLAND	CA		01/16/2025		2,081		(72)			(72)		2,009	2,009			
100177101	BROOKLYN	NY		01/16/2025		16,352		(337)			(337)		16,015	16,015			
100177103	NEWARK	DE		01/16/2025		328		(13)			(13)		315	315			
100177106	JUSTIN	TX		01/16/2025		420		(19)			(19)		401	401			
100177107	BALTIMORE	MD		01/16/2025		560		(17)			(17)		543	543			
100177111	MT ARLINGTON	NJ		01/16/2025		1,421		(37)			(37)		1,384	1,384			
100177113	COLOMA	MI		01/16/2025		847		(25)			(25)		822	822			
100177114	APACHE JUNCTION	AZ		01/16/2025		2,746		7			7		2,753	2,753			
100177120	NEW ORLEANS	LA		01/16/2025		918		1			1		919	919			
100177122	DENISON	TX		01/16/2025		827		(9)			(9)		818	818			
100177127	CINCINNATI	OH		01/16/2025		985		(46)			(46)		939	939			
100177128	NOVATO	CA		01/16/2025		1,950		(61)			(61)		1,889	1,889			
100177130	FRESNO	CA		01/16/2025		734		(34)			(34)		700	700			
100177131	FRANKTOWN	CO		01/16/2025		1,654		(69)			(69)		1,585	1,585			
100177132	SNELLVILLE	GA		01/16/2025		697		(30)			(30)		667	667			
100177133	CHOWCHILLA	CA		01/16/2025		594		(22)			(22)		572	572			
100177136	LAGUNA NIGUEL	CA		01/16/2025		3,703		(103)			(103)		3,600	3,600			
100177137	OXNARD	CA		01/16/2025		910		(28)			(28)		882	882			
100177138	PARRISH	FL		01/16/2025		2,726		(68)			(68)		2,658	2,658			
100177140	AURORA	IL		01/16/2025		864		(40)			(40)		824	824			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177141	SAPULPA	OK		01/16/2025		1,163		(19)			(19)		1,144	1,144			
100177142	PARAMUS	NJ		01/16/2025		941		(44)			(44)		897	897			
100177145	RANDOLPH	NJ		01/16/2025		833		(23)			(23)		810	810			
100177147	WEST PALM BEACH	FL		01/16/2025		3,592		(61)			(61)		3,531	3,531			
100177148	PARK HILL	OK		01/16/2025		234		(6)			(6)		228	228			
100177150	FRANKLIN	TN		01/16/2025		1,149		(20)			(20)		1,129	1,129			
100177151	LAKEWOOD	NJ		01/16/2025		1,454		(17)			(17)		1,437	1,437			
100177153	GREENWICH	CT		01/16/2025		670		(29)			(29)		641	641			
100177154	SISTERS	OR		01/16/2025		1,290		(41)			(41)		1,249	1,249			
100177155	NIPOMO	CA		01/16/2025		2,326		(108)			(108)		2,218	2,218			
100177158	PORT ST LUCIE	FL		01/16/2025		24,390		(1,124)			(1,124)		23,266	23,266			
100177160	SEBASTIAN	FL		01/16/2025		2,306		(49)			(49)		2,257	2,257			
100177161	SAN JOSE	CA		01/16/2025		2,218		(75)			(75)		2,143	2,143			
100177163	BAKERSFIELD	CA		01/16/2025		1,154		(32)			(32)		1,122	1,122			
100177167	LOUISVILLE	KY		01/16/2025		1,516		(62)			(62)		1,454	1,454			
100177168	HUMBLE	TX		01/16/2025		446		(21)			(21)		425	425			
100177169	NORTH LAUDERDALE	FL		01/16/2025		227		(11)			(11)		216	216			
100177170	VILLA RICA	GA		01/16/2025		395		(18)			(18)		377	377			
100177174	SAINT GEORGE	UT		01/16/2025		3,625		(168)			(168)		3,457	3,457			
100177175	ALPHARETTA	GA		01/16/2025		943		(44)			(44)		899	899			
100177177	BURLESON	TX		01/16/2025		745		(35)			(35)		710	710			
100177178	GALVESTON	TX		01/16/2025		327		(14)			(14)		313	313			
100177179	WESTLAND	MI		01/16/2025		702		(32)			(32)		670	670			
100177181	SAN MARCOS	TX		01/16/2025		876		(24)			(24)		852	852			
100177182	FORT MYERS	FL		01/16/2025		188		(9)			(9)		179	179			
100177184	BULLHEAD CITY	AZ		01/16/2025		1,443		(53)			(53)		1,390	1,390			
100177185	LAKEWOOD	NJ		01/16/2025		1,977		(36)			(36)		1,941	1,941			
100177187	LEHIGH ACRES	FL		01/16/2025		480		(22)			(22)		458	458			
100177188	ATLANTA	GA		01/16/2025		643		(26)			(26)		617	617			
100177190	OCEAN CITY	MD		01/16/2025		621		(21)			(21)		600	600			
100177191	DENVER	CO		01/16/2025		427		(12)			(12)		415	415			
100177192	GROVE CITY	OH		01/16/2025		693		(25)			(25)		668	668			
100177193	PONDER	TX		01/16/2025		702		(27)			(27)		675	675			
100177195	BOULDER	CO		01/16/2025		6,709		(232)			(232)		6,477	6,477			
100177196	SCOTTSDALE	AZ		01/16/2025		2,793		(35)			(35)		2,758	2,758			
100177197	LOUISVILLE	TN		01/16/2025		1,056		(29)			(29)		1,027	1,027			
100177198	CHICAGO HEIGHTS	IL		01/16/2025		320		(15)			(15)		305	305			
100177202	SELBYVILLE	DE		01/16/2025		1,841		(17)			(17)		1,824	1,824			
100177203	FRESNO	CA		01/16/2025		1,647		(54)			(54)		1,593	1,593			
100177204	LAKE PLACID	FL		01/16/2025		3,545		(156)			(156)		3,389	3,389			
100177205	PHOENIX	AZ		01/16/2025		912		(36)			(36)		876	876			
100177206	CUPERTINO	CA		01/16/2025		13,331		(226)			(226)		13,105	13,105			
100177211	CAMDEN	SC		01/16/2025		723		(9)			(9)		714	714			
100177212	PLEASANT VIEW	TN		01/16/2025		581		(27)			(27)		554	554			
100177215	ORANGE BEACH	AL		01/16/2025		515		(16)			(16)		499	499			
100177216	LAS VEGAS	NV		01/16/2025		611		(9)			(9)		602	602			
100177218	WYOMING	MI		01/16/2025		625		(29)			(29)		596	596			
100177219	ORANGE BEACH	AL		01/16/2025		1,918		(57)			(57)		1,861	1,861			
100177220	HUMBLE	TX		01/16/2025		466		(22)			(22)		444	444			
100177222	ATLANTA	GA		01/16/2025		1,079		(32)			(32)		1,047	1,047			
100177223	DENNISON	OH		01/16/2025		369		(17)			(17)		352	352			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100177224	GARNER	NC		01/16/2025		181		(8)			(8)		173	173			
100177225	DEMING	WA		01/16/2025		8,116		22			22		8,138	8,138			
100177226	CHARLOTTE	NC		01/16/2025		969		(39)			(39)		930	930			
100177228	BEAVERTON	OR		01/16/2025		1,749		(66)			(66)		1,683	1,683			
100177229	IRVINE	CA		01/16/2025		1,350		(22)			(22)		1,328	1,328			
100177230	ROSELAND	VA		01/16/2025		520		(16)			(16)		504	504			
100177231	TOMHEGAN TOWNSHIP	ME		01/16/2025		1,171		(35)			(35)		1,136	1,136			
100177233	FOLEY	AL		01/16/2025		766		(14)			(14)		752	752			
100177234	NEWPORT	RI		01/16/2025		993		(18)			(18)		975	975			
100177236	GOODYEAR	AZ		01/16/2025		1,118		(12)			(12)		1,106	1,106			
100177237	CHARLESTON	SC		01/16/2025		638		(20)			(20)		618	618			
100177238	NEWBURYPORT	MA		01/16/2025		2,615		(121)			(121)		2,494	2,494			
100177241	ROSELAND	VA		01/16/2025		274		(8)			(8)		266	266			
100177242	BRISTOL	RI		01/16/2025		468		(21)			(21)		447	447			
100177244	HINGHAM	MA		01/16/2025		2,877							2,877	2,877			
100177245	EAST HAMPTON	CT		01/16/2025		1,743		(45)			(45)		1,698	1,698			
100177247	BELLINGHAM	WA		01/16/2025		137		(6)			(6)		131	131			
100177251	WAIKOLOA	HI		01/16/2025		981		(33)			(33)		948	948			
100177252	MYRTLE BEACH	SC		01/16/2025		602		(23)			(23)		579	579			
100177253	NEWPORT BEACH	CA		01/16/2025		8,205		(253)			(253)		7,952	7,952			
100177258	NEWTOWN	PA		01/16/2025		13,941		(467)			(467)		13,474	13,474			
100177259	CHARLESTON	SC		01/16/2025		3,311		(43)			(43)		3,268	3,268			
100177260	LAS VEGAS	NV		01/16/2025		735		(34)			(34)		701	701			
100177261	ALISO VIEJO	CA		01/16/2025		1,694		(78)			(78)		1,616	1,616			
100177262	ATHENS	GA		01/16/2025		174		(8)			(8)		166	166			
100177264	SEATTLE	WA		01/16/2025		2,594		(100)			(100)		2,494	2,494			
100177270	ISLE OF PALMS	SC		01/16/2025		23,255		(687)			(687)		22,568	22,568			
100177272	SILVERTHORNE	CO		01/16/2025		2,087		(30)			(30)		2,057	2,057			
100177273	HENDERSON	NV		01/16/2025		511		13			13		524	524			
100177274	LAS VEGAS	NV		01/16/2025		586		(27)			(27)		559	559			
100177283	ORANGE BEACH	AL		01/16/2025		1,372		(42)			(42)		1,330	1,330			
100177285	NEW CASTLE	NH		01/16/2025		3,104		(97)			(97)		3,007	3,007			
100177286	MONROE TOWNSHIP	NJ		01/16/2025		634		(11)			(11)		623	623			
100177290	LAGUNA BEACH	CA		01/16/2025		5,519		(156)			(156)		5,363	5,363			
100177291	GIRDWOOD	AK		01/16/2025		1,100		(31)			(31)		1,069	1,069			
100177292	LIBERTY LAKE	WA		01/16/2025		1,151		(35)			(35)		1,116	1,116			
100177294	SHALLOWATER	TX		01/16/2025		527		(21)			(21)		506	506			
100177296	LINCOLN	MA		01/16/2025		2,536		(29)			(29)		2,507	2,507			
100177297	YORK	ME		01/16/2025		3,954		(78)			(78)		3,876	3,876			
100177298	GRESHAM	OR		01/16/2025		961		(16)			(16)		945	945			
100177299	CINCINNATI	OH		01/16/2025		868		(9)			(9)		859	859			
100177300	LAKE ARROWHEAD	CA		01/16/2025		1,935		(51)			(51)		1,884	1,884			
100177301	INDIO	CA		01/16/2025		7,408		(351)			(351)		7,057	7,057			
100177303	VERNON	NJ		01/16/2025		1,564		(50)			(50)		1,514	1,514			
100177305	LUBBOCK	TX		01/16/2025		128		(4)			(4)		124	124			
100177306	TAMPA	FL		01/16/2025		661		(23)			(23)		638	638			
100177308	PHOENIX	AZ		01/16/2025		1,552		(45)			(45)		1,507	1,507			
100177309	ST. PETERSBURG	FL		01/16/2025		2,624		(62)			(62)		2,562	2,562			
100177310	LAS VEGAS	NV		01/16/2025		933		(26)			(26)		907	907			
100177311	ROCKY MOUNT	NC		01/16/2025		512		(21)			(21)		491	491			
100177312	LIVINGSTON	TX		01/16/2025		550		(21)			(21)		529	529			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177313	BAILEY	CO		01/16/2025		1,106		(16)			(16)		1,090	1,090			
100177314	PLAINFIELD	IL		01/16/2025		565		(18)			(18)		547	547			
100177316	TOOELE	UT		01/16/2025		539		(22)			(22)		517	517			
100177318	PLACERVILLE	CA		01/16/2025		996		(19)			(19)		977	977			
100177322	CHULA VISTA	CA		01/16/2025		2,100		(63)			(63)		2,037	2,037			
100177323	GRANBURY	TX		01/16/2025		1,676		(34)			(34)		1,642	1,642			
100177325	NEW ORLEANS	LA		01/16/2025		1,257		(54)			(54)		1,203	1,203			
100177327	PANAMA CITY BEACH	FL		01/16/2025		865		(23)			(23)		842	842			
100177330	FORT WORTH	TX		01/16/2025		390		(16)			(16)		374	374			
100177332	PLANT CITY	FL		01/16/2025		2,177		(72)			(72)		2,105	2,105			
100177334	SAN JOSE	CA		01/16/2025		803		(37)			(37)		766	766			
100177335	WIMBERLEY	TX		01/16/2025		1,062		(31)			(31)		1,031	1,031			
100177337	MACON	GA		01/16/2025		515		(19)			(19)		496	496			
100177343	CADDO MILLS	TX		01/16/2025		504		(23)			(23)		481	481			
100177344	DELRAY BEACH	FL		01/16/2025		3,615		(99)			(99)		3,516	3,516			
100177345	WINCHESTER	CA		01/16/2025		1,306							1,306	1,306			
100177351	TAMPA	FL		01/16/2025		2,559		(13)			(13)		2,546	2,546			
100177352	MILLTOWN	NJ		01/16/2025		1,173		(45)			(45)		1,128	1,128			
100177354	BEAUMONT	CA		01/16/2025		1,172		(55)			(55)		1,117	1,117			
100177358	LAUREL	MD		01/16/2025		236		(10)			(10)		226	226			
100177359	PRESCOTT VALLEY	AZ		01/16/2025		792		(37)			(37)		755	755			
100177361	HICKMAN	NE		01/16/2025		547		(18)			(18)		529	529			
100177362	KISSIMMEE	FL		01/16/2025		34,785		(1,785)			(1,785)		33,000	33,000			
100177363	ATHENS	GA		01/16/2025		1,138		(45)			(45)		1,093	1,093			
100177364	NORFOLK	VA		01/16/2025		2,617		(121)			(121)		2,496	2,496			
100177369	SUMTER	SC		01/16/2025		3,413		(115)			(115)		3,298	3,298			
100177371	CHICAGO	IL		01/16/2025		709		(17)			(17)		692	692			
100177372	SAN ANSELMO	CA		01/16/2025		1,305		(19)			(19)		1,286	1,286			
100177375	KATY	TX		01/16/2025		366		(17)			(17)		349	349			
100177377	MACUNGIE	PA		01/16/2025		1,539		(14)			(14)		1,525	1,525			
100177380	NORTHVILLE	MI		01/16/2025		1,651		(57)			(57)		1,594	1,594			
100177381	BLUFFTON	SC		01/16/2025		2,075		(70)			(70)		2,005	2,005			
100177382	FOUNTAIN HILLS	AZ		01/16/2025		3,948		(57)			(57)		3,891	3,891			
100177383	LAKEWOOD	CO		01/16/2025		1,190		5			5		1,195	1,195			
100177385	LOWELL	IN		01/16/2025		877		(41)			(41)		836	836			
100177386	NAPLES	FL		01/16/2025		3,039		(117)			(117)		2,922	2,922			
100177387	CORONA	CA		01/16/2025		1,537		(71)			(71)		1,466	1,466			
100177388	FOUNTAIN HILLS	AZ		01/16/2025		1,202		(56)			(56)		1,146	1,146			
100177389	DACULA	GA		01/16/2025		1,184		(55)			(55)		1,129	1,129			
100177390	MENIFEE	CA		01/16/2025		3,178		(47)			(47)		3,131	3,131			
100177391	DACULA	GA		01/16/2025		1,146		(53)			(53)		1,093	1,093			
100177392	SHERWOOD	OR		01/16/2025		882		(12)			(12)		870	870			
100177393	HIGHLAND VILLAGE	TX		01/16/2025		1,577		(13)			(13)		1,564	1,564			
100177394	WALLINGFORD	CT		01/16/2025		1,492		(70)			(70)		1,422	1,422			
100177397	LEANDER	TX		01/16/2025		340		(16)			(16)		324	324			
100177398	DAYTON	OR		01/16/2025		6,537		(215)			(215)		6,322	6,322			
100177399	ATLANTA	GA		01/16/2025		1,010		(47)			(47)		963	963			
100177404	BELLEVILLE	NJ		01/16/2025		874		(33)			(33)		841	841			
100177405	COPPEROPOLIS	CA		01/16/2025		669		(20)			(20)		649	649			
100177408	DENTON	TX		01/16/2025		872		(28)			(28)		844	844			
100177409	DUNCANVILLE	TX		01/16/2025		984		(45)			(45)		939	939			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177410	RALEIGH	NC		01/16/2025		930		(43)			(43)		887	887			
100177413	TAMPA	FL		01/16/2025		17,865		(826)			(826)		17,039	17,039			
100177422	DETROIT	MI		01/16/2025		211		(10)			(10)		201	201			
100177423	GRAND PRAIRIE	TX		01/16/2025		847		(39)			(39)		808	808			
100177424	SUMMERVILLE	SC		01/16/2025		891		7			7		898	898			
100177425	DELRAY BEACH	FL		01/16/2025		291		(13)			(13)		278	278			
100177428	GRAYSVILLE	TN		01/16/2025		1,080		(46)			(46)		1,034	1,034			
100177429	PORTLAND	OR		01/16/2025		882		(31)			(31)		851	851			
100177431	INDIANAPOLIS	IN		01/16/2025		483		(22)			(22)		461	461			
100177435	ALTAMONTE SPRINGS	FL		01/16/2025		432		(21)			(21)		411	411			
100177436	ORLANDO	FL		01/16/2025		902		(10)			(10)		892	892			
100177437	NORTH PALM BEACH	FL		01/16/2025		189,323		(8,685)			(8,685)		180,638	180,638			
100177440	ONSTED	MI		01/16/2025		349		(16)			(16)		333	333			
100177441	HOUSTON	TX		01/16/2025		649		(30)			(30)		619	619			
100177442	BAKERSFIELD	CA		01/16/2025		1,236		(38)			(38)		1,198	1,198			
100177443	LAKELAND	FL		01/16/2025		937		(44)			(44)		893	893			
100177444	JULIETTE	GA		01/16/2025		1,130		(51)			(51)		1,079	1,079			
100177445	CHESTERFIELD	MO		01/16/2025		685		(31)			(31)		654	654			
100177446	FRANKLIN PARK	IL		01/16/2025		838		(45)			(45)		793	793			
100177448	NAPLES	FL		01/16/2025		536		(13)			(13)		523	523			
100177449	MIAMI	FL		01/16/2025		1,482		(33)			(33)		1,449	1,449			
100177452	MIAMI	FL		01/16/2025		1,293		(44)			(44)		1,249	1,249			
100177453	HELOTES	TX		01/16/2025		2,327		(107)			(107)		2,220	2,220			
100177454	ELLENWOOD	GA		01/16/2025		580		(27)			(27)		553	553			
100177455	STATEN ISLAND	NY		01/16/2025		6,757		(308)			(308)		6,449	6,449			
100177460	BRONX	NY		01/16/2025		1,218		(56)			(56)		1,162	1,162			
100177461	DELAND	FL		01/16/2025		513		(24)			(24)		489	489			
100177463	LAS VEGAS	NV		01/16/2025		2,964		(85)			(85)		2,879	2,879			
100177464	YORK	PA		01/16/2025		271		(13)			(13)		258	258			
100177466	TONOPAH	AZ		01/16/2025		695		(32)			(32)		663	663			
100177468	VERO BEACH	FL		01/16/2025		2,598		(15)			(15)		2,583	2,583			
100177469	DRAPER	UT		01/16/2025		969		(45)			(45)		924	924			
100177471	HOMESTEAD	FL		01/16/2025		1,121		(44)			(44)		1,077	1,077			
100177473	SANTA MARIA	CA		01/16/2025		3,525		(164)			(164)		3,361	3,361			
100177474	INDIO	CA		01/16/2025		1,136		(44)			(44)		1,092	1,092			
100177475	JACKSON	NJ		01/16/2025		1,562		(33)			(33)		1,529	1,529			
100177476	APOLLO BEACH	FL		01/16/2025		3,025		(24)			(24)		3,001	3,001			
100177477	BLAIRSVILLE	PA		01/16/2025		822		(32)			(32)		790	790			
100177479	KILLEEN	TX		01/16/2025		1,659		(26)			(26)		1,633	1,633			
100177480	PLANTATION	FL		01/16/2025		3,820		(176)			(176)		3,644	3,644			
100177483	POCONO PINES	PA		01/16/2025		14,905		(214)			(214)		14,691	14,691			
100177484	ORLANDO	FL		01/16/2025		598		(28)			(28)		570	570			
100177485	SANTAQUIN	UT		01/16/2025		854		(13)			(13)		841	841			
100177486	MIAMI LAKES	FL		01/16/2025		2,784		(124)			(124)		2,660	2,660			
100177487	BRONX	NY		01/16/2025		1,276		(59)			(59)		1,217	1,217			
100177488	SALADO	TX		01/16/2025		473		(22)			(22)		451	451			
100177489	BATTLE GROUND	WA		01/16/2025		779		(22)			(22)		757	757			
100177490	BOYNTON BEACH	FL		01/16/2025		1,437		(67)			(67)		1,370	1,370			
100177492	ORANGE	CA		01/16/2025		1,950		(47)			(47)		1,903	1,903			
100177494	MIAMI	FL		01/16/2025		912		(42)			(42)		870	870			
100177497	CAPE CORAL	FL		01/16/2025		452		(6)			(6)		446	446			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177498	AUBURN	GA		01/16/2025		767		16			16		783	783			
100177499	IDABEL	OK		01/16/2025		301		(7)			(7)		294	294			
100177501	RIVERBANK	CA		01/16/2025		17,039		(234)			(234)		16,805	16,805			
100177502	PILESGROVE	NJ		01/16/2025		1,571		(55)			(55)		1,516	1,516			
100177505	SUMMERVILLE	SC		01/16/2025		2,224		(76)			(76)		2,148	2,148			
100177506	NEW SMYRNA BEACH	FL		01/16/2025		2,933		(8)			(8)		2,925	2,925			
100177507	PANAMA CITY	FL		01/16/2025		1,457		(41)			(41)		1,416	1,416			
100177508	BROOKHAVEN	GA		01/16/2025		1,610		20			20		1,630	1,630			
100177509	MCKINNEY	TX		01/16/2025		904		(22)			(22)		882	882			
100177510	HAPPY VALLEY	OR		01/16/2025		956		(40)			(40)		916	916			
100177513	BROOKLYN	NY		01/16/2025		1,938		(60)			(60)		1,878	1,878			
100177514	QUINLAN	TX		01/16/2025		471		(9)			(9)		462	462			
100177516	COLORADO SPRINGS	CO		01/16/2025		1,016		(23)			(23)		993	993			
100177517	ORLANDO	FL		01/16/2025		1,513		(63)			(63)		1,450	1,450			
100177519	CASTROVILLE	CA		01/16/2025		1,357		8			8		1,365	1,365			
100177521	MIAMI BEACH	FL		01/16/2025		1,594		(28)			(28)		1,566	1,566			
100177525	HAMPTON	GA		01/16/2025		641		(30)			(30)		611	611			
100177526	TAMPA	FL		01/16/2025		752		(27)			(27)		725	725			
100177528	KEY LARGO	FL		01/16/2025		1,554		(18)			(18)		1,536	1,536			
100177529	DESERT HOT SPRINGS	CA		01/16/2025		169		(15)			(15)		154	154			
100177530	TAMPA	FL		01/16/2025		882		(12)			(12)		870	870			
100177531	TOMBALL	TX		01/16/2025		695		3			3		698	698			
100177532	HOLLYWOOD	FL		01/16/2025		1,534		27			27		1,561	1,561			
100177533	BROOKLYN	NY		01/16/2025		2,932		(14)			(14)		2,918	2,918			
100177535	PORT ORANGE	FL		01/16/2025		546		(25)			(25)		521	521			
100177536	COLUMBIA	MO		01/16/2025		1,716		(80)			(80)		1,636	1,636			
100177537	MIAMI	FL		01/16/2025		1,674		(42)			(42)		1,632	1,632			
100177540	PHOENIX	AZ		01/16/2025		308		(6)			(6)		302	302			
100177541	MCKINNEY	TX		01/16/2025		721		(18)			(18)		703	703			
100177548	ST PETERSBURG	FL		01/16/2025		80		(4)			(4)		76	76			
100177550	HOLIDAY	FL		01/16/2025		434		(20)			(20)		414	414			
100177551	PEORIA	AZ		01/16/2025		780		(35)			(35)		745	745			
100177552	PARMA	ID		01/16/2025		325		(9)			(9)		316	316			
100177554	MEARS	MI		01/16/2025		690		(28)			(28)		662	662			
100177556	ELLINGTON	CT		01/16/2025		854		(1)			(1)		853	853			
100177557	YUMA	AZ		01/16/2025		700		(6)			(6)		694	694			
100177558	TOMBALL	TX		01/16/2025		697		3			3		700	700			
100177560	BROOKLYN	NY		01/16/2025		3,179		(119)			(119)		3,060	3,060			
100177561	TUCKER	GA		01/16/2025		964		(45)			(45)		919	919			
100177562	NEWCASTLE	CA		01/16/2025		4,166		(190)			(190)		3,976	3,976			
100177563	MAHWAH	NJ		01/16/2025		4,204		(150)			(150)		4,054	4,054			
100177564	AUSTIN	TX		01/16/2025		1,435		(51)			(51)		1,384	1,384			
100177567	WEST ISLIP	NY		01/16/2025		1,968		(79)			(79)		1,889	1,889			
100177568	CINCINNATI	OH		01/16/2025		1,537		(13)			(13)		1,524	1,524			
100177571	VIRGINIA BEACH	VA		01/16/2025		604		(9)			(9)		595	595			
100177572	FAYETTEVILLE	GA		01/16/2025		2,266		(7)			(7)		2,259	2,259			
100177575	HICKSVILLE	NY		01/16/2025		1,375		(63)			(63)		1,312	1,312			
100177577	FLUSHING	NY		01/16/2025		1,384		(62)			(62)		1,322	1,322			
100177578	JUPITER	FL		01/16/2025		1,427		27			27		1,454	1,454			
100177579	JACKSONVILLE	FL		01/16/2025		531		(1)			(1)		530	530			
100177580	MIAMI	FL		01/16/2025		651		(2)			(2)		649	649			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177582	CHARLOTTE	NC		01/16/2025		807		(37)			(37)		770	770			
100177584	TUSCON	AZ		01/16/2025		311		(1)			(1)		310	310			
100177589	WINCHESTER	VA		01/16/2025		800		(29)			(29)		771	771			
100177591	RICHMOND	TX		01/16/2025		1,687		(55)			(55)		1,632	1,632			
100177593	FLOWER MOUND	TX		01/16/2025		3,757		(1)			(1)		3,756	3,756			
100177596	FORT LAUDERDALE	FL		01/16/2025		54,658		(210)			(210)		54,448	54,448			
100177597	RICHMOND	CA		01/16/2025		1,448		(43)			(43)		1,405	1,405			
100177598	MASSAPEQUA	NY		01/16/2025		9,991		(201)			(201)		9,790	9,790			
100177599	SAN DIEGO	CA		01/16/2025		827		(16)			(16)		811	811			
100177600	MIAMI	FL		01/16/2025		1,972		(54)			(54)		1,918	1,918			
100177601	COMMERCE CITY	CO		01/16/2025		1,287		(43)			(43)		1,244	1,244			
100177604	SANDY	UT		01/16/2025		1,031		(44)			(44)		987	987			
100177605	MIAMI	FL		01/16/2025		926		(43)			(43)		883	883			
100177608	NEW CUMBERLAND	PA		01/16/2025		1,011		(3)			(3)		1,008	1,008			
100177614	MONTEREY	CA		01/16/2025		1,475		(68)			(68)		1,407	1,407			
100177615	LEHI	UT		01/16/2025		2,003		(35)			(35)		1,968	1,968			
100177617	BROOKLYN	NY		01/16/2025		2,419		(54)			(54)		2,365	2,365			
100177618	SNELLVILLE	GA		01/16/2025		804		(18)			(18)		786	786			
100177619	GARLAND	TX		01/16/2025		848		(39)			(39)		809	809			
100177620	FOLSOM	CA		01/16/2025		1,346		(46)			(46)		1,300	1,300			
100177621	FULTON	MO		01/16/2025		111		(5)			(5)		106	106			
100177622	PORT SAINT LUCIE	FL		01/16/2025		674		(30)			(30)		644	644			
100177623	WEST BOUNTIFUL	UT		01/16/2025		493		(23)			(23)		470	470			
100177625	TRACY	CA		01/16/2025		899		(20)			(20)		879	879			
100177627	TRABUCO CANYON	CA		01/16/2025		1,575		(74)			(74)		1,501	1,501			
100177628	GARDENDALE	AL		01/16/2025		515		(10)			(10)		505	505			
100177629	WESTMINSTER	MD		01/16/2025		1,800		(25)			(25)		1,775	1,775			
100177630	SAN DIEGO	CA		01/16/2025		13,292		(94)			(94)		13,198	13,198			
100177631	SAN ANTONIO	TX		01/16/2025		416		(19)			(19)		397	397			
100177633	SUFFERN	NY		01/16/2025		1,157		(54)			(54)		1,103	1,103			
100177636	BAKERSFIELD	CA		01/16/2025		352		(16)			(16)		336	336			
100177641	ANSONIA	CT		01/16/2025		370		(17)			(17)		353	353			
100177642	MOUNT JACKSON	VA		01/16/2025		740		(34)			(34)		706	706			
100177643	MADERA	CA		01/16/2025		723		(20)			(20)		703	703			
100177644	HOMESTEAD	FL		01/16/2025		1,322		(47)			(47)		1,275	1,275			
100177645	CORAL GABLES	FL		01/16/2025		6,551		(214)			(214)		6,337	6,337			
100177646	NORTH PORT	FL		01/16/2025		736		(22)			(22)		714	714			
100177648	PLANTATION	FL		01/16/2025		6,226		(61)			(61)		6,165	6,165			
100177650	OLIVEHURST	CA		01/16/2025		675		(31)			(31)		644	644			
100177651	HESPERIA	CA		01/16/2025		850		(8)			(8)		842	842			
100177654	PRESCOTT	AZ		01/16/2025		810		(29)			(29)		781	781			
100177657	RANCHO CORDOVA	CA		01/16/2025		6,358		(7)			(7)		6,351	6,351			
100177660	MATTHEWS	NC		01/16/2025		2,059		(33)			(33)		2,026	2,026			
100177661	TAMPA	FL		01/16/2025		1,361		(16)			(16)		1,345	1,345			
100177662	INDIAN TRAIL	NC		01/16/2025		765		(27)			(27)		738	738			
100177663	AURORA	CO		01/16/2025		976		(36)			(36)		940	940			
100177664	WESLEY CHAPEL	FL		01/16/2025		884		(24)			(24)		860	860			
100177665	BAKERSFIELD	CA		01/16/2025		5,425		(147)			(147)		5,278	5,278			
100177666	NOLENSVILLE	TN		01/16/2025		1,503		(70)			(70)		1,433	1,433			
100177667	SAINT GEORGE	ME		01/16/2025		1,226		(51)			(51)		1,175	1,175			
100177668	ROCKWALL	TX		01/16/2025		1,048		(48)			(48)		1,000	1,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177670	FORT WORTH	TX		01/16/2025		4,777		3			3		4,780	4,780			
100177671	WYNNEWOOD	PA		01/16/2025		2,210		(6)			(6)		2,204	2,204			
100177672	SEGUIN	TX		01/16/2025		539		(25)			(25)		514	514			
100177676	EMMETT	ID		01/16/2025		1,291		(23)			(23)		1,268	1,268			
100177678	SCOTTSDALE	AZ		01/16/2025		1,793		(67)			(67)		1,726	1,726			
100177679	BROOKLYN	NY		01/16/2025		3,313		(80)			(80)		3,233	3,233			
100177686	GILROY	CA		11/19/2024		1,236		(25)			(25)		1,211	1,211			
100177688	RIALTO	CA		11/19/2024		567		(21)			(21)		546	546			
100177690	PORTALES	NM		11/19/2024		397		(18)			(18)		379	379			
100177692	RANCHO CORDOVA	CA		11/19/2024		698		(26)			(26)		672	672			
100177694	HOLLY SPRINGS	NC		11/19/2024		539		(22)			(22)		517	517			
100177696	KINGS PARK	NY		11/19/2024		449		(28)			(28)		421	421			
100177698	BELLEVUE	WA		11/19/2024		914		(24)			(24)		890	890			
100177700	MECHANICSVILLE	VA		11/19/2024		322		(20)			(20)		302	302			
100177702	METALINE FALLS	WA		11/19/2024		819		(29)			(29)		790	790			
100177704	HARTSELLE	AL		11/19/2024		485		(23)			(23)		462	462			
100177705	CAMARILLO	CA		11/19/2024		745		(18)			(18)		727	727			
100177706	BRENTWOOD	CA		11/19/2024		809		(26)			(26)		783	783			
100177707	RICHMOND	VA		11/19/2024		1,584		(47)			(47)		1,537	1,537			
100177709	SCHNECKSVILLE	PA		11/19/2024		1,051		(35)			(35)		1,016	1,016			
100177710	BILLINGS	MT		11/19/2024		280		(19)			(19)		261	261			
100177713	SANTA ROSA	CA		11/19/2024		750		(28)			(28)		722	722			
100177716	CARY	NC		11/19/2024		1,212		(45)			(45)		1,167	1,167			
100177717	ROUND LAKE	IL		11/19/2024		1,482		(74)			(74)		1,408	1,408			
100177718	CASTAIC	CA		11/19/2024		730		(34)			(34)		696	696			
100177719	LONGS	SC		11/19/2024		332		(23)			(23)		309	309			
100177721	TUCSON	AZ		11/19/2024		1,199		(72)			(72)		1,127	1,127			
100177723	DENVER	CO		11/19/2024		1,905		(97)			(97)		1,808	1,808			
100177725	CHICAGO	IL		11/19/2024		98		(4)			(4)		94	94			
100177726	BRUNSWICK	OH		11/19/2024		296		(16)			(16)		280	280			
100177729	GERMANTOWN	MD		11/19/2024		380		(27)			(27)		353	353			
100177731	MOAB	UT		11/19/2024		1,626		(79)			(79)		1,547	1,547			
100177732	WATSONVILLE	CA		11/19/2024		445		(27)			(27)		418	418			
100177735	MURRIETA	CA		11/19/2024		897		(9)			(9)		888	888			
100177737	CANNON FALLS	MN		11/19/2024		869		(25)			(25)		844	844			
100177738	COLLIERVILLE	TN		11/19/2024		1,872		(80)			(80)		1,792	1,792			
100177741	GALT	CA		11/19/2024		330		(14)			(14)		316	316			
100177742	LOS ANGELES	CA		11/19/2024		1,231		(28)			(28)		1,203	1,203			
100177744	SEVERNA PARK	MD		11/19/2024		944		(53)			(53)		891	891			
100177745	FREDERICK	MD		11/19/2024		428		(18)			(18)		410	410			
100177747	FARIBAULT	MN		11/19/2024		1,182		(42)			(42)		1,140	1,140			
100177748	COCONUT CREEK	FL		11/19/2024		438		(22)			(22)		416	416			
100177749	MIAMI	FL		11/19/2024		576		(36)			(36)		540	540			
100177750	BERLIN	MD		11/19/2024		1,574		(82)			(82)		1,492	1,492			
100177754	TINLEY PARK	IL		11/19/2024		1,626		(78)			(78)		1,548	1,548			
100177755	HAGERSTOWN	MD		11/19/2024		223		(14)			(14)		209	209			
100177756	PARKTON	MD		11/19/2024		1,045		(51)			(51)		994	994			
100177758	LUSBY	MD		11/19/2024		244		(10)			(10)		234	234			
100177760	FRUITLAND	MD		11/19/2024		254		(16)			(16)		238	238			
100177766	PICO RIVERA	CA		11/19/2024		1,129		(37)			(37)		1,092	1,092			
100177768	FOREST HILL	MD		11/19/2024		587		(24)			(24)		563	563			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177771	EASTVALE	CA		11/19/2024		944		(19)			(19)		925	925			
100177772	WHITTIER	CA		11/19/2024		562		(19)			(19)		543	543			
100177775	FORT WASHINGTON	MD		11/19/2024		491		(23)			(23)		468	468			
100177777	SCAPPOOSE	OR		11/19/2024		433		(27)			(27)		406	406			
100177780	POST FALLS	ID		11/19/2024		378		(16)			(16)		362	362			
100177781	FRANKLIN	NH		11/19/2024		377		(10)			(10)		367	367			
100177783	HYATTSVILLE	MD		11/19/2024		457		(30)			(30)		427	427			
100177784	EL DORADO	CA		11/19/2024		496		(24)			(24)		472	472			
100177787	MILILANI	HI		11/19/2024		597		(42)			(42)		555	555			
100177788	COLUMBIA	SC		11/19/2024		296		(19)			(19)		277	277			
100177792	PORTERVILLE	CA		11/19/2024		625		(26)			(26)		599	599			
100177796	BIG BEAR CITY	CA		11/19/2024		491		(11)			(11)		480	480			
100177798	SCOTTSDALE	AZ		11/19/2024		797		(22)			(22)		775	775			
100177799	PLAINFIELD	IN		11/19/2024		713		(43)			(43)		670	670			
100177800	DOVER	DE		11/19/2024		384		(13)			(13)		371	371			
100177801	MIAMI BEACH	FL		11/19/2024		281		(11)			(11)		270	270			
100177804	BECKLEY	WV		11/19/2024		1,391		(71)			(71)		1,320	1,320			
100177806	CLEARFIELD	UT		11/19/2024		242		(10)			(10)		232	232			
100177807	CASTLE ROCK	CO		11/19/2024		538		(28)			(28)		510	510			
100177808	LAKESIDE	AZ		11/19/2024		387		(16)			(16)		371	371			
100177811	MOYOCK	NC		11/19/2024		365		(23)			(23)		342	342			
100177812	WOMELSDORF	PA		11/19/2024		658		(35)			(35)		623	623			
100177813	BILLINGS	MT		11/19/2024		234		(15)			(15)		219	219			
100177814	LA PLATA	MD		11/19/2024		261		(16)			(16)		245	245			
100177816	BEVERLY HILLS	MI		11/19/2024		961		(45)			(45)		916	916			
100177818	FORT MYERS	FL		11/19/2024		355		(21)			(21)		334	334			
100177820	ZEELAND	MI		11/19/2024		228		(12)			(12)		216	216			
100177823	PORT ORANGE	FL		11/19/2024		204		(13)			(13)		191	191			
100177824	O FALLON	IL		11/19/2024		2,703		(107)			(107)		2,596	2,596			
100177826	MEDFORD	OR		11/19/2024		1,575		(65)			(65)		1,510	1,510			
100177830	FRANKLIN PARK	NJ		11/19/2024		255		(16)			(16)		239	239			
100177831	ANAHEIM	CA		11/19/2024		1,240		(47)			(47)		1,193	1,193			
100177832	HICKORY	NC		11/19/2024		451		(27)			(27)		424	424			
100177833	PAINESVILLE	OH		11/19/2024		232		(16)			(16)		216	216			
100177835	WARREN	MI		11/19/2024		346		(24)			(24)		322	322			
100177836	RICE	MN		11/19/2024		371		(15)			(15)		356	356			
100177837	WHITMAN	MA		11/19/2024		663		(25)			(25)		638	638			
100177839	FORT WASHINGTON	MD		11/19/2024		484		(34)			(34)		450	450			
100177841	CANTONMENT	FL		11/19/2024		266		(16)			(16)		250	250			
100177842	EMBARRASS	MN		11/19/2024		492		(33)			(33)		459	459			
100177844	NORTH EAST	MD		11/19/2024		720		(31)			(31)		689	689			
100177846	TOMS RIVER	NJ		11/19/2024		303		(14)			(14)		289	289			
100177848	BOYNTON BEACH	FL		11/19/2024		389		(10)			(10)		379	379			
100177850	YPSILANTI	MI		11/19/2024		586		(41)			(41)		545	545			
100177853	SOUTH HADLEY	MA		11/19/2024		296		(15)			(15)		281	281			
100177854	MILTON	MA		11/19/2024		96,036		(1,146)			(1,146)		94,890	94,890			
100177856	BROWNSBURG	IN		11/19/2024		202		(14)			(14)		188	188			
100177857	TUCSON	AZ		11/19/2024		549		(23)			(23)		526	526			
100177858	LEXINGTON	SC		11/19/2024		442		(20)			(20)		422	422			
100177859	HODGENVILLE	KY		11/19/2024		1,588		(47)			(47)		1,541	1,541			
100177860	PLYMOUTH	MI		11/19/2024		1,844		(67)			(67)		1,777	1,777			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177862	CLEARWATER	FL		11/19/2024		675		(13)			(13)		662	662			
100177864	WEST VALLEY CITY	UT		11/19/2024		294		(18)			(18)		276	276			
100177865	NOVI	MI		11/19/2024		1,407		(109)			(109)		1,298	1,298			
100177867	TEMECULA	CA		11/19/2024		619		(10)			(10)		609	609			
100177868	DUNN LORING	VA		11/19/2024		1,057		(45)			(45)		1,012	1,012			
100177870	THREE RIVERS	MI		11/19/2024		246		(15)			(15)		231	231			
100177871	SHELBY TOWNSHIP	MI		11/19/2024		229		(16)			(16)		213	213			
100177873	LEESBURG	VA		11/19/2024		1,353		(45)			(45)		1,308	1,308			
100177874	SAINT JOHNS	MI		11/19/2024		628		(10)			(10)		618	618			
100177875	ELKRIDGE	MD		11/19/2024		242		(13)			(13)		229	229			
100177879	FREEHOLD	NJ		11/19/2024		487		(23)			(23)		464	464			
100177880	LA HABRA	CA		11/19/2024		389		(16)			(16)		373	373			
100177881	GRAHAM	WA		11/19/2024		711		(22)			(22)		689	689			
100177883	MIAMI	FL		11/19/2024		816		(40)			(40)		776	776			
100177885	RAHWAY	NJ		11/19/2024		761		(24)			(24)		737	737			
100177886	VACAVILLE	CA		11/19/2024		387		(22)			(22)		365	365			
100177887	SPRINGFIELD	OR		11/19/2024		452		(27)			(27)		425	425			
100177889	GILBERT	AZ		11/19/2024		464		(14)			(14)		450	450			
100177892	TONOPAH	AZ		11/19/2024		191		(9)			(9)		182	182			
100177894	PATASKALA	OH		11/19/2024		275		(12)			(12)		263	263			
100177898	GAYLESVILLE	AL		11/19/2024		363		(12)			(12)		351	351			
100177899	FAIRFAX	VA		11/19/2024		478		(22)			(22)		456	456			
100177900	HOT SPRINGS VILLAGE	AR		11/19/2024		312		(14)			(14)		298	298			
100177901	ORANGE PARK	FL		11/19/2024		758		(28)			(28)		730	730			
100177904	MARSHFIELD	WI		11/19/2024		269		(10)			(10)		259	259			
100177905	ZEBULON	NC		11/19/2024		241		(15)			(15)		226	226			
100177906	ELIZABETHTON	TN		11/19/2024		1,208		(63)			(63)		1,145	1,145			
100177907	TULALIP	WA		11/19/2024		1,276		(52)			(52)		1,224	1,224			
100177909	LINTHICUM	MD		11/19/2024		413		(14)			(14)		399	399			
100177910	COMMERCE CITY	CO		11/19/2024		880		(44)			(44)		836	836			
100177912	WEST BLOOMFIELD	MI		11/19/2024		414		(24)			(24)		390	390			
100177913	EFFORT	PA		11/19/2024		196		(14)			(14)		182	182			
100177914	ELWOOD	NE		11/19/2024		425		(27)			(27)		398	398			
100177915	JUNCTION CITY	OR		11/19/2024		441		(20)			(20)		421	421			
100177919	HURRICANE	WV		11/19/2024		358		(25)			(25)		333	333			
100177921	TAMPA	FL		11/19/2024		775		(35)			(35)		740	740			
100177922	MIDDLETOWN	OH		11/19/2024		298		(16)			(16)		282	282			
100177923	ORANGEBURG	NY		11/19/2024		549		(26)			(26)		523	523			
100177930	OLYMPIA	WA		11/19/2024		801		(44)			(44)		757	757			
100177931	WESTERVILLE	OH		11/19/2024		338		(14)			(14)		324	324			
100177932	WASHINGTON	NC		11/19/2024		284		(14)			(14)		270	270			
100177935	BRIGHAM CITY	UT		11/19/2024		903		(36)			(36)		867	867			
100177937	BUCKEYE	AZ		11/19/2024		631		(24)			(24)		607	607			
100177939	BRIDGEPORT	WV		11/19/2024		287		(20)			(20)		267	267			
100177940	YPSILANTI	MI		11/19/2024		268		(8)			(8)		260	260			
100177941	MANCHESTER	ME		11/19/2024		664		(19)			(19)		645	645			
100177942	COOKEVILLE	TN		11/19/2024		1,130		(45)			(45)		1,085	1,085			
100177943	NAMPA	ID		11/19/2024		256		(11)			(11)		245	245			
100177944	TONEY	AL		11/19/2024		214		(15)			(15)		199	199			
100177945	MEEKER	CO		11/19/2024		594		(28)			(28)		566	566			
100177947	GRAND BLANC	MI		11/19/2024		408		(8)			(8)		400	400			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177950	SILVER SPRING	MD		11/19/2024		4,002		(168)			(168)		3,834	3,834			
100177953	SANDY	UT		11/19/2024		765		(11)			(11)		754	754			
100177955	STOKESDALE	NC		11/19/2024		182		(7)			(7)		175	175			
100177957	SEMINOLE	AL		11/19/2024		333		(22)			(22)		311	311			
100177959	DAYTONA BEACH	FL		11/19/2024		599		(25)			(25)		574	574			
100177960	HOPEWELL JUNCTION	NY		11/19/2024		2,755		(187)			(187)		2,568	2,568			
100177962	FORT GRATIOT	MI		11/19/2024		940		(37)			(37)		903	903			
100177964	MOUNT PLEASANT	SC		11/19/2024		2,885		(175)			(175)		2,710	2,710			
100177966	NOVATO	CA		11/19/2024		3,904		(159)			(159)		3,745	3,745			
100177967	OAKLAND	CA		11/19/2024		392		(19)			(19)		373	373			
100177975	CHANDLER	AZ		11/19/2024		271		(7)			(7)		264	264			
100177985	NEWBERRY	FL		11/19/2024		547		(24)			(24)		523	523			
100177988	HIWASSE	AR		11/19/2024		694		(25)			(25)		669	669			
100177991	ONTARIO	CA		11/19/2024		1,427		(40)			(40)		1,387	1,387			
100177992	TUCSON	AZ		11/19/2024		1,300		(55)			(55)		1,245	1,245			
100177996	WEST VALLEY CITY	UT		11/19/2024		768		(40)			(40)		728	728			
100177998	EDWARDSVILLE	IL		11/19/2024		442		(23)			(23)		419	419			
100177999	DUARTE	CA		11/19/2024		860		(46)			(46)		814	814			
100178001	CHICAGO	IL		11/19/2024		290		(16)			(16)		274	274			
100178006	VENICE	FL		11/19/2024		1,791		(93)			(93)		1,698	1,698			
100178007	GRASS LAKE	MI		11/19/2024		1,317		(57)			(57)		1,260	1,260			
100178008	BELLINGHAM	WA		11/19/2024		539		(15)			(15)		524	524			
100178009	ORO VALLEY	AZ		11/19/2024		1,020		(39)			(39)		981	981			
100178010	OWASSO	OK		11/19/2024		328		(18)			(18)		310	310			
100178012	BAKERSFIELD	CA		11/19/2024		785		(34)			(34)		751	751			
100178013	MIDDLETON	ID		11/19/2024		564		(39)			(39)		525	525			
100178015	ROCK HILL	NY		11/19/2024		479		(26)			(26)		453	453			
100178019	FLORAL PARK	NY		11/19/2024		690		(38)			(38)		652	652			
100178020	BELLINGHAM	MA		11/19/2024		564		(36)			(36)		528	528			
100178022	SUMMERVILLE	SC		11/19/2024		1,044		(73)			(73)		971	971			
100178023	DORAL	FL		11/19/2024		705		(44)			(44)		661	661			
100178025	MONROE	NY		11/19/2024		351		(24)			(24)		327	327			
100178026	TEMPE	AZ		11/19/2024		491		(23)			(23)		468	468			
100178028	NORTH TONAWANDA	NY		11/19/2024		681		(39)			(39)		642	642			
100178029	BLOOMFIELD	NJ		11/19/2024		1,537		(74)			(74)		1,463	1,463			
100178030	SOUTHPORT	NC		11/19/2024		363		(19)			(19)		344	344			
100178031	SAINT LOUIS	MO		11/19/2024		396		(19)			(19)		377	377			
100178032	WAYNESBORO	VA		11/19/2024		264		(16)			(16)		248	248			
100178035	CAPE CORAL	FL		11/19/2024		685		(48)			(48)		637	637			
100178036	LORAIN	OH		11/19/2024		235		(14)			(14)		221	221			
100178038	CHARLES TOWN	WV		11/19/2024		407		(20)			(20)		387	387			
100178039	ROCHESTER	NY		11/19/2024		526		(29)			(29)		497	497			
100178040	APOPKA	FL		11/19/2024		787		(29)			(29)		758	758			
100178041	LA VISTA	NE		11/19/2024		198		(14)			(14)		184	184			
100178042	LAS VEGAS	NV		11/19/2024		294		(13)			(13)		281	281			
100178044	MIAMI	FL		11/19/2024		1,492		(70)			(70)		1,422	1,422			
100178045	WASHINGTON	MI		11/19/2024		357		(15)			(15)		342	342			
100178046	LAS VEGAS	NV		11/19/2024		585		(25)			(25)		560	560			
100178047	MIDDLEBURG	FL		11/19/2024		283		(20)			(20)		263	263			
100178050	BROWNSTOWN	MI		11/19/2024		293		(19)			(19)		274	274			
100178051	MIDLOTHIAN	VA		11/19/2024		185		(13)			(13)		172	172			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178052	LIVONIA	NY		11/19/2024		548		(35)			(35)		513	513			
100178055	ASH FLAT	AR		11/19/2024		348		(23)			(23)		325	325			
100178058	HENDERSON	NV		11/19/2024		324		(13)			(13)		311	311			
100178060	VENICE	FL		11/19/2024		310		(15)			(15)		295	295			
100178063	ASHLAND	OR		11/19/2024		570		(40)			(40)		530	530			
100178064	SAINT PETERSBURG	FL		11/19/2024		481		(20)			(20)		461	461			
100178067	JACKSONVILLE	AR		11/19/2024		974		(36)			(36)		938	938			
100178070	STRASBURG	VA		11/19/2024		273		(17)			(17)		256	256			
100178073	VIRGINIA BEACH	VA		11/19/2024		1,355		(19)			(19)		1,336	1,336			
100178075	LOS ANGELES	CA		11/19/2024		1,249		(23)			(23)		1,226	1,226			
100178078	WALLED LAKE	MI		11/19/2024		356		(24)			(24)		332	332			
100178079	MAINESBURG	PA		11/19/2024		358		(13)			(13)		345	345			
100178081	PHOENIX	AZ		11/19/2024		201		(10)			(10)		191	191			
100178083	PHOENIX	AZ		11/19/2024		924		(35)			(35)		889	889			
100178084	HARMONY	FL		11/19/2024		427		(16)			(16)		411	411			
100178085	BUFFALO	NY		11/19/2024		311		1			1		312	312			
100178093	AKRON	OH		11/19/2024		482		(20)			(20)		462	462			
100178096	INDIANAPOLIS	IN		11/19/2024		242		(17)			(17)		225	225			
100178099	MOBILE	AL		11/19/2024		324		(15)			(15)		309	309			
100178106	SAN DIEGO	CA		11/19/2024		2,137		(54)			(54)		2,083	2,083			
100178114	MADISON	WI		11/19/2024		467		(19)			(19)		448	448			
100178117	GARLAND	UT		11/19/2024		400		(24)			(24)		376	376			
100178118	EDMONDS	WA		11/19/2024		756		(51)			(51)		705	705			
100178120	CHESAPEAKE	VA		11/19/2024		316		(20)			(20)		296	296			
100178122	LAS VEGAS	NV		11/19/2024		394		(18)			(18)		376	376			
100178126	NEWPORT	RI		11/19/2024		770		(13)			(13)		757	757			
100178132	ANKENY	IA		11/19/2024		272		(13)			(13)		259	259			
100178134	OWINGS MILLS	MD		11/19/2024		338		(24)			(24)		314	314			
100178135	BLUFFTON	SC		11/19/2024		303		(13)			(13)		290	290			
100178137	CITRONELLE	AL		11/19/2024		344		(15)			(15)		329	329			
100178138	SHELTON	CT		11/19/2024		553		(23)			(23)		530	530			
100178140	IRWIN	PA		11/19/2024		1,411		(61)			(61)		1,350	1,350			
100178141	SHELTON	WA		11/19/2024		976		(50)			(50)		926	926			
100178143	PURCHASE	NY		11/19/2024		5,512		(198)			(198)		5,314	5,314			
100178144	MONROE TOWNSHIP	NJ		11/19/2024		494		(25)			(25)		469	469			
100178149	LONG BEACH	CA		11/19/2024		1,349		(46)			(46)		1,303	1,303			
100178150	ALLENTOWN	PA		11/19/2024		499		(33)			(33)		466	466			
100178151	FOX LAKE	IL		11/19/2024		165		(9)			(9)		156	156			
100178157	ROCKLEDGE	FL		11/19/2024		721		(19)			(19)		702	702			
100178159	TOMS RIVER	NJ		11/19/2024		340		(14)			(14)		326	326			
100178163	MEDFORD	NJ		11/19/2024		1,062		(35)			(35)		1,027	1,027			
100178166	LAKEWOOD	WA		11/19/2024		325		(13)			(13)		312	312			
100178168	NORTH HAVEN	CT		11/19/2024		380		(20)			(20)		360	360			
100178170	RENTON	WA		11/19/2024		595		(34)			(34)		561	561			
100178171	HIGH POINT	NC		11/19/2024		381		(22)			(22)		359	359			
100178176	TAMARAC	FL		11/19/2024		190		(13)			(13)		177	177			
100178179	PALATINE	IL		11/19/2024		271		(13)			(13)		258	258			
100178183	MEDFORD	OR		11/19/2024		294		(15)			(15)		279	279			
100178184	GIBSONIA	PA		11/19/2024		795		(15)			(15)		780	780			
100178185	HUNTINGTON BEACH	CA		11/19/2024		2,394		(81)			(81)		2,313	2,313			
100178186	PALATINE	IL		11/19/2024		380		(19)			(19)		361	361			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178187	LA VERNE	CA		11/19/2024		579		(18)			(18)		561	561			
100178188	TINLEY PARK	IL		11/19/2024		562		(33)			(33)		529	529			
100178189	PASO ROBLES	CA		11/19/2024		541		(9)			(9)		532	532			
100178190	MADISON	AL		11/19/2024		317		(22)			(22)		295	295			
100178196	CLAYTON	NC		11/19/2024		796		(38)			(38)		758	758			
100178197	BUFFALO	NY		11/19/2024		230		(13)			(13)		217	217			
100178198	BRUCETON MILLS	WV		11/19/2024		188		(9)			(9)		179	179			
100178199	KINGSBURG	CA		11/19/2024		278		(13)			(13)		265	265			
100178204	STREETSBORO	OH		11/19/2024		634		(31)			(31)		603	603			
100178205	LOS ANGELES	CA		11/19/2024		9,102		(55)			(55)		9,047	9,047			
100178206	SEATTLE	WA		11/19/2024		2,488		(42)			(42)		2,446	2,446			
100178208	OCEAN ISLE BEACH	NC		11/19/2024		537		19			19		556	556			
100178209	GOLD CANYON	AZ		11/19/2024		702		3			3		705	705			
100178211	LOS ANGELES	CA		11/19/2024		5,096		(28)			(28)		5,068	5,068			
100178212	SPRING	TX		11/19/2024		888		(41)			(41)		847	847			
100178214	LONG BEACH	CA		11/19/2024		400		(9)			(9)		391	391			
100178216	FREEPORT	TX		11/19/2024		1,490		(19)			(19)		1,471	1,471			
100178217	SANTA ANA	CA		11/19/2024		1,277		(2)			(2)		1,275	1,275			
100178220	FELTON	PA		11/19/2024		994		(32)			(32)		962	962			
100178221	BALDWIN PARK	CA		11/19/2024		3,612		(12)			(12)		3,600	3,600			
100178222	LANCASTER	CA		11/19/2024		767		(32)			(32)		735	735			
100178223	IRVINE	CA		11/19/2024		11,373		(309)			(309)		11,064	11,064			
100178225	NEWARK	CA		11/19/2024		1,794		(12)			(12)		1,782	1,782			
100178226	OAKLEY	UT		11/19/2024		1,439		(41)			(41)		1,398	1,398			
100178227	ROWLAND HEIGHTS	CA		11/19/2024		633		(9)			(9)		624	624			
100178228	EL CAJON	CA		11/19/2024		2,008		(31)			(31)		1,977	1,977			
100178229	MIAMI	FL		11/19/2024		1,663		(26)			(26)		1,637	1,637			
100178230	RICHMOND	CA		11/19/2024		2,231		4			4		2,235	2,235			
100178231	TULSA	OK		11/19/2024		981		(25)			(25)		956	956			
100178232	SAN DIMAS	CA		11/19/2024		2,740		(48)			(48)		2,692	2,692			
100178233	BOTHELL	WA		11/19/2024		2,304		(62)			(62)		2,242	2,242			
100178234	HOBBS	NM		11/19/2024		296		(2)			(2)		294	294			
100178235	LOS ANGELES	CA		11/19/2024		7,641		(38)			(38)		7,603	7,603			
100178237	LOS ANGELES	CA		11/19/2024		1,098		(40)			(40)		1,058	1,058			
100178238	CAMAS	WA		11/19/2024		2,438		(10)			(10)		2,428	2,428			
100178240	LOWELL	MA		11/19/2024		1,850		(8)			(8)		1,842	1,842			
100178241	HERMITAGE	TN		11/19/2024		24,141		(358)			(358)		23,783	23,783			
100178242	LAS VEGAS	NV		11/19/2024		7,403		44			44		7,447	7,447			
100178244	BRENTWOOD	TN		11/19/2024		1,081		(14)			(14)		1,067	1,067			
100178245	TUCKER	GA		11/19/2024		2,145		(31)			(31)		2,114	2,114			
100178246	LOS ANGELES	CA		11/19/2024		796		7			7		803	803			
100178247	LAKESIDE	CA		11/19/2024		2,879		(73)			(73)		2,806	2,806			
100178248	WHITTIER	CA		11/19/2024		4,125		(33)			(33)		4,092	4,092			
100178250	WOBURN	MA		11/19/2024		1,536		(20)			(20)		1,516	1,516			
100178251	LEOMINSTER	MA		11/19/2024		1,220		4			4		1,224	1,224			
100178252	SAN DIEGO	CA		11/19/2024		508		(6)			(6)		502	502			
100178253	ELGIN	SC		11/19/2024		544		(12)			(12)		532	532			
100178254	FITCHBURG	MA		11/19/2024		798		(22)			(22)		776	776			
100178255	LAKE VILLA	IL		11/19/2024		658		(15)			(15)		643	643			
100178256	LAKE HAVASU CITY	AZ		11/19/2024		881		(30)			(30)		851	851			
100178257	GASTONIA	NC		11/19/2024		944		(1)			(1)		943	943			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178258	LOS ANGELES	CA		11/19/2024		1,273		(20)			(20)		1,253	1,253			
100178259	MURPHY	TX		11/19/2024		1,333		(10)			(10)		1,323	1,323			
100178261	OAKLAND	CA		11/19/2024		16,279		123			123		16,402	16,402			
100178262	RANCHO CUCAMONGA	CA		11/19/2024		3,347		(25)			(25)		3,322	3,322			
100178263	OCEANSIDE	CA		11/19/2024		9,923							9,923	9,923			
100178264	WAUKEGAN	IL		11/19/2024		317		(9)			(9)		308	308			
100178265	TULARE	CA		11/19/2024		716		2			2		718	718			
100178266	HOUSTON	TX		11/19/2024		1,550		(50)			(50)		1,500	1,500			
100178268	FREDERICKSBURG	VA		11/19/2024		2,475		(5)			(5)		2,470	2,470			
100178269	WOODBRIDGE	VA		11/19/2024		839		(18)			(18)		821	821			
100178270	MCKINNEY	TX		11/19/2024		2,079		(3)			(3)		2,076	2,076			
100178271	BAKERSFIELD	CA		11/19/2024		563		(15)			(15)		548	548			
100178272	HOUSTON	TX		11/19/2024		662		(21)			(21)		641	641			
100178273	CARROLLTON	TX		11/19/2024		668		10			10		678	678			
100178274	WAUKEGAN	IL		11/19/2024		1,564		(69)			(69)		1,495	1,495			
100178275	NANTUCKET	MA		11/19/2024		3,037		(92)			(92)		2,945	2,945			
100178276	FRESNO	CA		11/19/2024		766		(35)			(35)		731	731			
100178277	NORTH BAY VILLAGE	FL		11/19/2024		690		(15)			(15)		675	675			
100178278	ONTARIO	CA		11/19/2024		1,178		(29)			(29)		1,149	1,149			
100178279	HACIENDA HEIGHTS	CA		11/19/2024		2,413		(29)			(29)		2,384	2,384			
100178280	ELGIN	SC		11/19/2024		2,772		(69)			(69)		2,703	2,703			
100178281	NATIONAL CITY	CA		11/19/2024		3,150		(142)			(142)		3,008	3,008			
100178283	MESA	AZ		11/19/2024		1,062		(12)			(12)		1,050	1,050			
100178284	MANSFIELD	TX		11/19/2024		1,408		(29)			(29)		1,379	1,379			
100178285	KEYES	CA		11/19/2024		3,157		(37)			(37)		3,120	3,120			
100178286	NORTH LAS VEGAS	NV		11/19/2024		836		(25)			(25)		811	811			
100178287	WEST MELBOURNE	FL		11/19/2024		720		1			1		721	721			
100178288	VALENCIA	CA		11/19/2024		3,991		(24)			(24)		3,967	3,967			
100178289	NEW ORLEANS	LA		11/19/2024		1,084		(38)			(38)		1,046	1,046			
100178290	RIVERSIDE	CA		11/19/2024		3,213							3,213	3,213			
100178291	TAMARAC	FL		11/19/2024		973		(8)			(8)		965	965			
100178293	EASTVALE	CA		11/19/2024		2,846		(7)			(7)		2,839	2,839			
100178294	SEASIDE HEIGHTS	NJ		11/19/2024		587		(23)			(23)		564	564			
100178296	PARAMUS	NJ		11/19/2024		4,000		(67)			(67)		3,933	3,933			
100178299	MONTEBELLO	CA		11/19/2024		1,040		(30)			(30)		1,010	1,010			
100178305	SAN FERNANDO	CA		11/19/2024		1,077		(1)			(1)		1,076	1,076			
100178306	NAVARRE	FL		11/19/2024		537		11			11		548	548			
100178308	TAMPA	FL		11/19/2024		4,622		(122)			(122)		4,500	4,500			
100178309	BAKERSFIELD	CA		11/19/2024		536		(23)			(23)		513	513			
100178310	SAN DIEGO	CA		11/19/2024		1,384		(62)			(62)		1,322	1,322			
100178314	SAN DIEGO	CA		11/19/2024		1,284		(59)			(59)		1,225	1,225			
100178316	RICHMOND	VA		11/19/2024		533		12			12		545	545			
100178319	LONG BEACH	CA		11/19/2024		3,347		(100)			(100)		3,247	3,247			
100178320	SACRAMENTO	CA		11/19/2024		406		(12)			(12)		394	394			
100178323	BAKERSFIELD	CA		11/19/2024		655		(30)			(30)		625	625			
100178325	CHICAGO	IL		11/19/2024		525		(24)			(24)		501	501			
100178326	CATHEDRAL CITY	CA		11/19/2024		1,141		(14)			(14)		1,127	1,127			
100178327	ELGIN	IL		11/19/2024		657		(10)			(10)		647	647			
100178328	LAS VEGAS	NV		11/19/2024		1,785		6			6		1,791	1,791			
100178330	MADERA	CA		11/19/2024		1,133		35			35		1,168	1,168			
100178332	INGLEWOOD	CA		11/19/2024		2,355		(37)			(37)		2,318	2,318			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178334	FRUITLAND PARK	FL		11/19/2024		589		7			7		596	596			
100178336	PORT CHARLOTTE	FL		11/19/2024		706		10			10		716	716			
100178337	SHELTON	WA		11/19/2024		746		(12)			(12)		734	734			
100178338	SAINT CLOUD	FL		11/19/2024		165		(6)			(6)		159	159			
100178343	FORT LAUDERDALE	FL		11/19/2024		934		10			10		944	944			
100178345	PALMETTO	GA		11/19/2024		827		(14)			(14)		813	813			
100178346	CHILLICOTHE	OH		11/19/2024		333		3			3		336	336			
100178347	LAVEEN	AZ		11/19/2024		408		(8)			(8)		400	400			
100178348	CLAYTON	NC		11/20/2024		3,690		(126)			(126)		3,564	3,564			
100178350	HEMET	CA		11/20/2024		1,160		(51)			(51)		1,109	1,109			
100178351	LOS ANGELES	CA		11/20/2024		1,456		(74)			(74)		1,382	1,382			
100178352	QUEEN CREEK	AZ		11/20/2024		1,831		(74)			(74)		1,757	1,757			
100178355	CROWLEY	TX		11/20/2024		422		(15)			(15)		407	407			
100178356	HOPEWELL	VA		11/20/2024		471		(22)			(22)		449	449			
100178358	LOS ANGELES	CA		11/20/2024		1,086		(71)			(71)		1,015	1,015			
100178359	EDMOND	OK		11/20/2024		4,493		(136)			(136)		4,357	4,357			
100178360	WEST NEW YORK	NJ		11/20/2024		993		(27)			(27)		966	966			
100178361	EDMOND	OK		11/20/2024		4,248		(124)			(124)		4,124	4,124			
100178362	DESERT VIEW	CA		11/20/2024		1,006		(37)			(37)		969	969			
100178364	DENVER	CO		11/20/2024		5,828		(188)			(188)		5,640	5,640			
100178365	UPLAND	CA		11/20/2024		1,347		(18)			(18)		1,329	1,329			
100178366	LOS ANGELES	CA		11/20/2024		2,806		(105)			(105)		2,701	2,701			
100178370	IRVINGTON	NJ		11/20/2024		1,079		(50)			(50)		1,029	1,029			
100178372	CENTRAL FALLS	RI		11/20/2024		867		(27)			(27)		840	840			
100178375	KILLEEN	TX		11/20/2024		2,232		(60)			(60)		2,172	2,172			
100178377	KILLEEN	TX		11/20/2024		2,239		(59)			(59)		2,180	2,180			
100178378	KILLEEN	TX		11/20/2024		2,231		(59)			(59)		2,172	2,172			
100178379	KILLEEN	TX		11/20/2024		2,236		(64)			(64)		2,172	2,172			
100178380	LOS ANGELES	CA		11/20/2024		1,011		(27)			(27)		984	984			
100178381	NORTH LAS VEGAS	NV		11/21/2024		1,332		(23)			(23)		1,309	1,309			
100178382	RIVIERA BEACH	FL		11/21/2024		855		(11)			(11)		844	844			
100178383	COOPER CITY	FL		11/21/2024		5,025		(66)			(66)		4,959	4,959			
100178385	LYNBROOK	NY		11/21/2024		1,766		(17)			(17)		1,749	1,749			
100178386	TUCKER	GA		11/21/2024		1,085		(53)			(53)		1,032	1,032			
100178387	MYAKKA CITY	FL		11/21/2024		1,874		(5)			(5)		1,869	1,869			
100178388	SUMMIT	NY		11/21/2024		578		(24)			(24)		554	554			
100178389	WEST YARMOUTH	MA		11/21/2024		1,197		(21)			(21)		1,176	1,176			
100178390	GLEN BURNIE	MD		11/21/2024		728		(24)			(24)		704	704			
100178391	ORLANDO	FL		11/21/2024		414		(11)			(11)		403	403			
100178392	GALVESTON	TX		11/21/2024		2,146		(76)			(76)		2,070	2,070			
100178393	CAPE CANAVERAL	FL		11/21/2024		506		(23)			(23)		483	483			
100178394	GATLINBURG	TN		11/21/2024		2,231		(33)			(33)		2,198	2,198			
100178398	SPRINGFIELD GARDENS	NY		11/21/2024		1,447		(67)			(67)		1,380	1,380			
100178399	MELROSE	MA		11/21/2024		1,610		(36)			(36)		1,574	1,574			
100178400	TORRINGTON	CT		11/21/2024		516		(24)			(24)		492	492			
100178401	NEW HYDE PARK	NY		11/21/2024		1,495		(34)			(34)		1,461	1,461			
100178402	CAPE CORAL	FL		11/21/2024		4,379		(198)			(198)		4,181	4,181			
100178403	PHILADELPHIA	PA		11/21/2024		5,141		(232)			(232)		4,909	4,909			
100178404	RADFORD	VA		11/21/2024		1,029		(17)			(17)		1,012	1,012			
100178406	NAPLES	FL		11/21/2024		3,538		101			101		3,639	3,639			
100178407	PASADENA	TX		11/21/2024		818		(2)			(2)		816	816			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178410	AUSTIN	TX		11/21/2024		1,045		(27)			(27)		1,018	1,018			
100178411	MERIDEN	CT		11/21/2024		553		(9)			(9)		544	544			
100178412	HACIENDA HEIGHTS	CA		11/21/2024		1,996		(73)			(73)		1,923	1,923			
100178413	WAYCROSS	GA		11/21/2024		347		(16)			(16)		331	331			
100178416	GAINESVILLE	FL		11/21/2024		2,377		(27)			(27)		2,350	2,350			
100178418	ROYAL OAK	MI		11/21/2024		856		(22)			(22)		834	834			
100178419	TWIN FALLS	ID		11/21/2024		1,973		(80)			(80)		1,893	1,893			
100178422	KANNAPOLIS	NC		11/21/2024		441		(5)			(5)		436	436			
100178424	PANAMA CITY BEACH	FL		11/21/2024		2,582		(37)			(37)		2,545	2,545			
100178425	BRADENTON	FL		11/21/2024		1,311		(40)			(40)		1,271	1,271			
100178426	GARDEN CITY	KS		11/21/2024		256		(12)			(12)		244	244			
100178431	MEMPHIS	TN		11/21/2024		371		(41)			(41)		330	330			
100178432	KATY	TX		11/21/2024		1,845		(77)			(77)		1,768	1,768			
100178433	FORT WORTH	TX		11/21/2024		686		(23)			(23)		663	663			
100178434	SAINT PETERSBURG	FL		11/21/2024		823		(22)			(22)		801	801			
100178435	CAPE CORAL	FL		11/21/2024		1,366		(41)			(41)		1,325	1,325			
100178436	NORWALK	CT		11/21/2024		1,978		5			5		1,983	1,983			
100178437	DES PLAINES	IL		11/21/2024		1,774		(61)			(61)		1,713	1,713			
100178438	KANNAPOLIS	NC		11/21/2024		304		(13)			(13)		291	291			
100178440	NAPLES	FL		11/21/2024		1,351		(27)			(27)		1,324	1,324			
100178442	CHARLOTTE	NC		11/21/2024		20,878		(146)			(146)		20,732	20,732			
100178443	LOS ANGELES	CA		11/21/2024		7,194		(297)			(297)		6,897	6,897			
100178444	KINGS MOUNTAIN	NC		11/21/2024		4,747		(178)			(178)		4,569	4,569			
100178445	LOS ANGELES	CA		11/21/2024		6,214		(253)			(253)		5,961	5,961			
100178446	ESTERO	FL		11/21/2024		237		(7)			(7)		230	230			
100178448	JUPITER	FL		11/21/2024		4,047		(47)			(47)		4,000	4,000			
100178450	CRANFORD	NJ		11/21/2024		1,155		(26)			(26)		1,129	1,129			
100178453	FREDERICKSBURG	VA		11/21/2024		5,073		(149)			(149)		4,924	4,924			
100178455	SAN MARINO	CA		11/21/2024		13,339		(306)			(306)		13,033	13,033			
100178458	WINTER GARDEN	FL		11/21/2024		932		(5)			(5)		927	927			
100178459	LOS ANGELES	CA		11/21/2024		3,085		(99)			(99)		2,986	2,986			
100178464	SAN CLEMENTE	CA		11/21/2024		7,186		(243)			(243)		6,943	6,943			
100178465	NEWPORT BEACH	CA		11/21/2024		8,801		(181)			(181)		8,620	8,620			
100178468	MCKINNEY	TX		11/21/2024		901		(25)			(25)		876	876			
100178470	SALEM	OR		11/21/2024		1,516		(21)			(21)		1,495	1,495			
100178471	MIAMI	FL		11/21/2024		2,269		(66)			(66)		2,203	2,203			
100178472	COPPER CANYON	TX		11/21/2024		2,441		(88)			(88)		2,353	2,353			
100178478	PLANO	TX		11/21/2024		1,092		(16)			(16)		1,076	1,076			
100178479	CHERRY HILL	NJ		11/21/2024		1,602		(61)			(61)		1,541	1,541			
100178480	SANTA ANA	CA		11/21/2024		2,858		(132)			(132)		2,726	2,726			
100178481	BROOKLYN	NY		11/21/2024		3,915		(108)			(108)		3,807	3,807			
100178483	MIAMI	FL		11/21/2024		14,509		(584)			(584)		13,925	13,925			
100178484	MIAMI	FL		11/21/2024		1,405		(58)			(58)		1,347	1,347			
100178485	LAKELAND	FL		11/21/2024		1,011		(37)			(37)		974	974			
100178486	ANAHEIM	CA		11/21/2024		1,006		(16)			(16)		990	990			
100178487	SPOKANE VALLEY	WA		11/21/2024		1,961		(91)			(91)		1,870	1,870			
100178488	PORT CHARLOTTE	FL		11/21/2024		360		(7)			(7)		353	353			
100178489	COLUMBUS	OH		11/21/2024		558		(4)			(4)		554	554			
100178490	SAN DIEGO	CA		11/21/2024		1,910		(21)			(21)		1,889	1,889			
100178491	COLUMBUS	OH		11/21/2024		408		(11)			(11)		397	397			
100178492	BOCA RATON	FL		11/21/2024		1,196		(71)			(71)		1,125	1,125			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178493	BEVERLY HILLS	CA		11/21/2024		5,552		(169)			(169)		5,383	5,383			
100178494	GREELEY	CO		11/21/2024		1,014		(19)			(19)		995	995			
100178495	GRAND PRAIRIE	TX		11/21/2024		895		(24)			(24)		871	871			
100178496	HATFIELD	PA		11/21/2024		1,057		(43)			(43)		1,014	1,014			
100178497	CHARLOTTE	NC		11/21/2024		570		3			3		573	573			
100178499	PORT RICHEY	FL		11/21/2024		535		(22)			(22)		513	513			
100178502	PORT RICHEY	FL		11/21/2024		517		(23)			(23)		494	494			
100178503	HOUSTON	TX		11/21/2024		1,114		(26)			(26)		1,088	1,088			
100178504	DALLAS	TX		11/21/2024		1,345		(37)			(37)		1,308	1,308			
100178507	TORRINGTON	CT		11/21/2024		353		(16)			(16)		337	337			
100179335	JACKSONVILLE	FL		12/27/2024		27,337		(958)			(958)		26,379	26,379			
100179336	DEFUNIAK SPRINGS	FL		12/27/2024		531		(25)			(25)		506	506			
100179338	SCOTTSDALE	AZ		12/27/2024		5,387		(180)			(180)		5,207	5,207			
100179340	NASHVILLE	TN		12/27/2024		1,260		(32)			(32)		1,228	1,228			
100179341	SIMPSONVILLE	SC		12/27/2024		5,994		(184)			(184)		5,810	5,810			
100179343	LAKEWOOD	NJ		12/27/2024		956		(5)			(5)		951	951			
100179344	SMYRNA	TN		12/27/2024		1,122		(24)			(24)		1,098	1,098			
100179346	THERMAL	CA		12/27/2024		283		(9)			(9)		274	274			
100179352	WAXHAW	NC		12/27/2024		1,353		(59)			(59)		1,294	1,294			
100179356	KANSAS CITY	KS		12/27/2024		834		(39)			(39)		795	795			
100179357	WASILLA	AK		12/27/2024		1,029		19			19		1,048	1,048			
100179358	SAN ANTONIO	TX		12/27/2024		356		(4)			(4)		352	352			
100179363	LAKEWOOD	NJ		12/27/2024		952		(1)			(1)		951	951			
100179365	FULSHEAR	TX		12/27/2024		1,058		(33)			(33)		1,025	1,025			
100179372	CAVE CREEK	AZ		12/27/2024		2,765		(94)			(94)		2,671	2,671			
100179373	MONETA	VA		12/27/2024		4,267		(107)			(107)		4,160	4,160			
100179374	BRADENTON	FL		12/27/2024		6,531		(245)			(245)		6,286	6,286			
100179377	ESCONDIDO	CA		12/27/2024		1,669		(54)			(54)		1,615	1,615			
100179378	OAKLAND	CA		12/27/2024		580		(17)			(17)		563	563			
100179380	PLEASANT HILL	CA		12/27/2024		2,295		(110)			(110)		2,185	2,185			
100179381	MADISON	CT		12/27/2024		795		(12)			(12)		783	783			
100179382	HOUSTON	TX		12/27/2024		4,249		(190)			(190)		4,059	4,059			
100179383	CENTRAL POINT	OR		12/27/2024		888		(26)			(26)		862	862			
100179384	STOCKTON	CA		12/27/2024		1,121		(52)			(52)		1,069	1,069			
100179385	PARKLAND	FL		12/27/2024		2,842		(55)			(55)		2,787	2,787			
100179386	WILLMAR	MN		12/27/2024		293		(14)			(14)		279	279			
100179387	RENO	NV		12/27/2024		2,719		(51)			(51)		2,668	2,668			
100179390	DAWSONVILLE	GA		12/27/2024		4,928		(104)			(104)		4,824	4,824			
100179394	MALABAR	FL		12/27/2024		969		(19)			(19)		950	950			
100179399	PRINCEVILLE	HI		12/27/2024		2,011		(60)			(60)		1,951	1,951			
100179400	MANSFIELD	TX		12/27/2024		2,678		(70)			(70)		2,608	2,608			
100179401	FONTANA	CA		12/27/2024		1,365		(9)			(9)		1,356	1,356			
100179402	MIAMI	FL		12/27/2024		905		(40)			(40)		865	865			
100179405	DALLAS	TX		12/27/2024		689		(32)			(32)		657	657			
100179408	HAWTHORNE	CA		12/27/2024		2,785		(59)			(59)		2,726	2,726			
100179409	YAKIMA	WA		12/27/2024		1,115		(29)			(29)		1,086	1,086			
100179410	SURFSIDE BEACH	TX		12/27/2024		870		(40)			(40)		830	830			
100179419	WEST HARTFORD	CT		12/27/2024		752		(18)			(18)		734	734			
100179420	EDWARDS	CO		12/27/2024		1,511		(70)			(70)		1,441	1,441			
100179423	DAVIE	FL		12/27/2024		3,446		(111)			(111)		3,335	3,335			
100179424	DELRAN	NJ		12/27/2024		1,461		(26)			(26)		1,435	1,435			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179426	JUPITER	FL		12/27/2024		959		(17)			(17)		942	942			
100179429	WHITEHALL	PA		12/27/2024		617		(20)			(20)		597	597			
100179431	ACWORTH	GA		11/21/2024		994		20			20		1,014	1,014			
100179433	WASHINGTON	UT		11/21/2024		1,053		50			50		1,103	1,103			
100179434	ACWORTH	GA		11/21/2024		1,000		22			22		1,022	1,022			
100179435	EVERETT	WA		11/21/2024		1,672		33			33		1,705	1,705			
100179436	WINCHESTER	CA		11/21/2024		1,217		27			27		1,244	1,244			
100179437	RIO RANCHO	NM		11/21/2024		2,301		78			78		2,379	2,379			
100179438	HOUSTON	TX		11/21/2024		750		40			40		790	790			
100179439	CHESAPEAKE	VA		11/21/2024		1,386		33			33		1,419	1,419			
100179440	PITTSBURG	CA		11/21/2024		1,863		50			50		1,913	1,913			
100179441	WITTMANN	AZ		11/21/2024		1,179		62			62		1,241	1,241			
100179442	HUNTSVILLE	AL		11/21/2024		814		40			40		854	854			
100179443	SALEM	OR		11/21/2024		1,496		86			86		1,582	1,582			
100179444	DENTON	TX		11/21/2024		814		21			21		835	835			
100179445	DENTON	TX		11/21/2024		774		18			18		792	792			
100179446	BAXTER	TN		11/21/2024		628		34			34		662	662			
100179447	NASHVILLE	TN		11/21/2024		1,571		30			30		1,601	1,601			
100179448	BRASELTON	GA		11/21/2024		942		14			14		956	956			
100179449	PROVIDENCE VILLAGE	TX		11/21/2024		753		14			14		767	767			
100179450	HALTOM CITY	TX		11/21/2024		877		15			15		892	892			
100179451	DENTON	TX		11/21/2024		936		13			13		949	949			
100179452	HOUSTON	TX		11/21/2024		751		15			15		766	766			
100179453	ANTIOCH	CA		11/21/2024		1,621		1			1		1,622	1,622			
100179455	MERRIAM	KS		11/21/2024		791		15			15		806	806			
100179456	HANFORD	CA		11/21/2024		936		18			18		954	954			
100179457	HOSCHTON	GA		11/21/2024		891							891	891			
100179458	LAKE LOTAWANA	MO		11/21/2024		832		(1)			(1)		831	831			
100179459	MODESTO	CA		11/21/2024		836		4			4		840	840			
100179460	ANNA	TX		11/21/2024		974		1			1		975	975			
100179461	HENDERSON	NV		11/21/2024		1,111		52			52		1,163	1,163			
100179462	NEW HOPE	MN		11/21/2024		1,092		5			5		1,097	1,097			
100179463	LEES SUMMIT	MO		11/21/2024		23,091		(56)			(56)		23,035	23,035			
100179464	SAN JOSE	CA		11/21/2024		2,076		10			10		2,086	2,086			
100179465	SEATTLE	WA		11/21/2024		1,821		3			3		1,824	1,824			
100179466	FISHERS	IN		11/21/2024		744		(2)			(2)		742	742			
100179467	ROSEDALE	MD		11/21/2024		1,087		1			1		1,088	1,088			
100179468	BOTHELL	WA		11/21/2024		15,010		16			16		15,026	15,026			
100179469	ATHENS	AL		11/21/2024		788		9			9		797	797			
100179470	JULIAN	CA		11/21/2024		1,889		25			25		1,914	1,914			
100179471	ROUND ROCK	TX		11/21/2024		2,536		(3)			(3)		2,533	2,533			
100179472	EVERETT	WA		11/21/2024		2,567		30			30		2,597	2,597			
100179473	CARROLLTON	TX		11/21/2024		1,497		2			2		1,499	1,499			
100179474	FORNEY	TX		11/21/2024		771		(1)			(1)		770	770			
100179475	NASHUA	NH		11/21/2024		1,663		8			8		1,671	1,671			
100179476	OSBURN	ID		11/21/2024		836		1			1		837	837			
100179477	DEER PARK	WA		11/21/2024		866		6			6		872	872			
100179478	STEPHENS CITY	VA		11/21/2024		1,394		6			6		1,400	1,400			
100179479	STEPHENS CITY	VA		11/21/2024		1,056		4			4		1,060	1,060			
100179480	DAPHNE	AL		11/21/2024		802		7			7		809	809			
100179481	LACEY	WA		11/21/2024		1,413		3			3		1,416	1,416			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179483	BRANDYWINE	MD		11/21/2024		3,531		15			15		3,546	3,546			
100179484	HENDERSON	NV		11/21/2024		941		3			3		944	944			
100179485	BREMERTON	WA		11/21/2024		1,224		2			2		1,226	1,226			
100179486	ROSEVILLE	CA		11/21/2024		6,186		11			11		6,197	6,197			
100179487	STEPHENS CITY	VA		11/21/2024		1,075		1			1		1,076	1,076			
100179488	STEPHENS CITY	VA		11/21/2024		1,063		2			2		1,065	1,065			
100179489	STEPHENS CITY	VA		11/21/2024		1,052		2			2		1,054	1,054			
100179490	STEPHENS CITY	VA		11/21/2024		797		(1)			(1)		796	796			
100179491	MCKINNEY	TX		11/21/2024		1,100		2			2		1,102	1,102			
100179492	STEPHENS CITY	VA		11/21/2024		797		(1)			(1)		796	796			
100179493	NORTH LAS VEGAS	NV		11/21/2024		973		3			3		976	976			
100179496	MOUNTAIN HOUSE	CA		11/21/2024		1,737		(7)			(7)		1,730	1,730			
100179497	DENTON	TX		11/21/2024		2,494		(6)			(6)		2,488	2,488			
100179498	OWENS CROSS ROADS	AL		11/21/2024		741		(2)			(2)		739	739			
100179499	KATY	TX		11/21/2024		2,731		(22)			(22)		2,709	2,709			
100179500	SAN DIEGO	CA		11/21/2024		1,310		(4)			(4)		1,306	1,306			
100179501	POCATELLO	ID		11/21/2024		1,071							1,071	1,071			
100179502	PENDERGRASS	GA		11/21/2024		969							969	969			
100179503	KENT	WA		11/21/2024		780		(2)			(2)		778	778			
100179504	ARGYLE	TX		11/21/2024		3,877		(27)			(27)		3,850	3,850			
100179505	FALLING WATERS	WV		11/21/2024		2,282		(8)			(8)		2,274	2,274			
100179506	PEORIA	AZ		11/21/2024		1,157		(2)			(2)		1,155	1,155			
100179507	SAVANNAH	GA		11/21/2024		1,641		(7)			(7)		1,634	1,634			
100179508	HENDERSON	NV		11/21/2024		755		(10)			(10)		745	745			
100179509	NOBLESVILLE	IN		11/21/2024		1,014		(6)			(6)		1,008	1,008			
100179511	PORT ORCHARD	WA		11/21/2024		1,366		(11)			(11)		1,355	1,355			
100179512	WILDOMAR	CA		11/21/2024		1,522		(11)			(11)		1,511	1,511			
100179513	MONTGOMERY	AL		11/21/2024		629		11			11		640	640			
100179514	CENTERTON	AR		11/21/2024		937		(2)			(2)		935	935			
100179515	KERMAN	CA		11/21/2024		4,768							4,768	4,768			
100179516	HOUSTON	TX		11/21/2024		769		(10)			(10)		759	759			
100179517	LEANDER	TX		11/21/2024		1,644		(10)			(10)		1,634	1,634			
100179518	WESTFIELD	IN		11/21/2024		911		(4)			(4)		907	907			
100179519	LA PINE	OR		11/21/2024		758		(8)			(8)		750	750			
100179520	LAS VEGAS	NV		11/21/2024		817		(6)			(6)		811	811			
100179521	TOMBALL	TX		11/21/2024		876		(5)			(5)		871	871			
100179522	MIAMI	FL		11/21/2024		1,515		(11)			(11)		1,504	1,504			
100179523	ROYERSFORD	PA		11/21/2024		1,091		(12)			(12)		1,079	1,079			
100179524	LATHROP	CA		11/21/2024		17,577		(44)			(44)		17,533	17,533			
100179525	SECAUCUS	NJ		11/21/2024		1,395		(10)			(10)		1,385	1,385			
100179526	HAWTHORNE	NJ		11/21/2024		1,150		(4)			(4)		1,146	1,146			
100179527	FORT WORTH	TX		11/21/2024		765		(11)			(11)		754	754			
100179528	PLAINFIELD	IL		11/21/2024		761		(6)			(6)		755	755			
100179529	BIG PINE	CA		11/21/2024		3,344		(50)			(50)		3,294	3,294			
100179530	DENTON	TX		11/21/2024		850		(6)			(6)		844	844			
100179531	HENDERSON	NV		11/21/2024		1,172		(10)			(10)		1,162	1,162			
100179532	SAN DIEGO	CA		11/21/2024		1,783		(15)			(15)		1,768	1,768			
100179533	MARTINSBURG	WV		11/21/2024		695		(8)			(8)		687	687			
100179534	MINNETRISTA	MN		11/21/2024		809		(11)			(11)		798	798			
100179535	HUNTSVILLE	AL		11/21/2024		3,575		(21)			(21)		3,554	3,554			
100179536	DUBLIN	OH		11/21/2024		763		(7)			(7)		756	756			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179537	LEHI	UT		11/21/2024		1,142		(7)			(7)		1,135	1,135			
100179538	MEMPHIS	TN		11/21/2024		715		(9)			(9)		706	706			
100179539	DENVER	CO		11/21/2024		1,890		(19)			(19)		1,871	1,871			
100179541	RENO	NV		11/21/2024		3,519		(11)			(11)		3,508	3,508			
100179542	MARGATE CITY	NJ		11/21/2024		2,004		(20)			(20)		1,984	1,984			
100179543	ELK GROVE	CA		11/21/2024		2,674		(28)			(28)		2,646	2,646			
100179544	SEVIERVILLE	TN		11/21/2024		1,701		(19)			(19)		1,682	1,682			
100179545	LAS VEGAS	NV		11/21/2024		832		(8)			(8)		824	824			
100179546	DAWSONVILLE	GA		11/21/2024		1,253		(14)			(14)		1,239	1,239			
100179547	SALADO	TX		11/21/2024		855		(7)			(7)		848	848			
100179548	DENVER	CO		11/21/2024		1,130		(7)			(7)		1,123	1,123			
100179549	WARRENVILLE	IL		11/21/2024		820		(10)			(10)		810	810			
100179550	FERNANDINA BEACH	FL		11/21/2024		2,184		(23)			(23)		2,161	2,161			
100179551	PENSACOLA	FL		11/21/2024		846		(10)			(10)		836	836			
100179552	CHELSEA	MA		11/21/2024		851		(9)			(9)		842	842			
100179553	FORNEY	TX		11/21/2024		769		(11)			(11)		758	758			
100179554	SALADO	TX		11/21/2024		855		(7)			(7)		848	848			
100179555	DAWSONVILLE	GA		11/21/2024		948		(7)			(7)		941	941			
100179556	ROGERS	MN		11/21/2024		731		(9)			(9)		722	722			
100179557	NEWNAN	GA		11/21/2024		740		(9)			(9)		731	731			
100179558	DOUGLASVILLE	GA		11/21/2024		1,007		(9)			(9)		998	998			
100179559	CYPRESS	TX		11/21/2024		1,824		(28)			(28)		1,796	1,796			
100179560	ARDMORE	PA		11/21/2024		831		(12)			(12)		819	819			
100179561	FERNANDINA BEACH	FL		11/21/2024		1,777		(20)			(20)		1,757	1,757			
100179562	DAWSONVILLE	GA		11/21/2024		1,207		(15)			(15)		1,192	1,192			
100179563	COPPERAS COVE	TX		11/21/2024		816		(8)			(8)		808	808			
100179564	CLOVIS	CA		11/21/2024		800		(9)			(9)		791	791			
100179566	LAKEWOOD	OH		11/21/2024		780		(13)			(13)		767	767			
100179567	ANNA	TX		11/21/2024		1,780		(35)			(35)		1,745	1,745			
100179568	ST CHARLES	IL		11/21/2024		1,389		(21)			(21)		1,368	1,368			
100179569	BOZEMAN	MT		11/21/2024		2,373		(21)			(21)		2,352	2,352			
100179570	CUMMING	GA		11/21/2024		1,198		(24)			(24)		1,174	1,174			
100179571	SAINT GEORGE	UT		11/21/2024		881		(7)			(7)		874	874			
100179573	EDISTO ISLAND	SC		11/21/2024		1,698		(35)			(35)		1,663	1,663			
100179575	BOISE	ID		11/21/2024		1,030		(21)			(21)		1,009	1,009			
100179576	YUMA	AZ		11/21/2024		875		(12)			(12)		863	863			
100179577	SEATTLE	WA		11/21/2024		9,373		(137)			(137)		9,236	9,236			
100179578	WARWICK	RI		11/21/2024		968		(12)			(12)		956	956			
100179579	APEX	NC		11/21/2024		1,244		(16)			(16)		1,228	1,228			
100179580	SAN ANTONIO	TX		11/21/2024		915		(21)			(21)		894	894			
100179581	DAWSONVILLE	GA		11/21/2024		1,928		(21)			(21)		1,907	1,907			
100179582	NAVARRE	FL		11/21/2024		1,557		(24)			(24)		1,533	1,533			
100179584	PHOENIX	AZ		11/21/2024		1,095		(14)			(14)		1,081	1,081			
100179586	MURFREESBORO	TN		11/21/2024		753		(17)			(17)		736	736			
100179587	MINERAL BLUFF	GA		11/21/2024		1,785		(27)			(27)		1,758	1,758			
100179588	MIDDLETOWN	DE		11/21/2024		1,216		(17)			(17)		1,199	1,199			
100179589	DOVER	DE		11/21/2024		2,716		(25)			(25)		2,691	2,691			
100179590	SOUTH PADRE ISLAND	TX		11/21/2024		1,921		(43)			(43)		1,878	1,878			
100179591	EAST STROUDSBURG	PA		11/21/2024		824		(18)			(18)		806	806			
100179592	PAYNE SPRINGS	TX		11/21/2024		217		(4)			(4)		213	213			
100179593	ROYERSFORD	PA		11/21/2024		844		(12)			(12)		832	832			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179595	MORGANTON	GA		11/21/2024		472		(6)			(6)		466	466			
100179596	PACIFIC CITY	OR		11/21/2024		1,037		(17)			(17)		1,020	1,020			
100179600	LATHROP	CA		11/21/2024		1,528		(29)			(29)		1,499	1,499			
100179603	KILLINGTON	VT		11/21/2024		786		(18)			(18)		768	768			
100179604	GRANBURY	TX		11/21/2024		738		(19)			(19)		719	719			
100179606	NEW BRITAIN	CT		11/21/2024		757		(11)			(11)		746	746			
100179607	TUCSON	AZ		11/21/2024		755		(13)			(13)		742	742			
100179609	MILFORD	MA		11/21/2024		1,183		(22)			(22)		1,161	1,161			
100179611	HILLSBORO	OR		11/21/2024		891		(19)			(19)		872	872			
100179613	NARRAGANSETT	RI		11/21/2024		1,755		(29)			(29)		1,726	1,726			
100179614	WEST HARTFORD	CT		11/21/2024		1,593		(35)			(35)		1,558	1,558			
100179615	DAWSONVILLE	GA		11/21/2024		1,260		(23)			(23)		1,237	1,237			
100179617	DAWSONVILLE	GA		11/21/2024		866		(19)			(19)		847	847			
100179618	FOLSOM	CA		11/21/2024		1,461		(35)			(35)		1,426	1,426			
100179619	LYONS	CO		11/21/2024		640		(17)			(17)		623	623			
100179620	PENSACOLA	FL		11/21/2024		608		(11)			(11)		597	597			
100179621	MARQUETTE	MI		11/21/2024		693		(16)			(16)		677	677			
100179622	SACRAMENTO	CA		11/21/2024		902		(18)			(18)		884	884			
100179624	SEVIERVILLE	TN		11/21/2024		1,314		(25)			(25)		1,289	1,289			
100179625	INDIANAPOLIS	IN		11/21/2024		672		(6)			(6)		666	666			
100179626	LOUISVILLE	KY		11/21/2024		701		(20)			(20)		681	681			
100179627	GENEVA	IL		11/21/2024		1,002		(22)			(22)		980	980			
100179628	WILLOUGHBY HILLS	OH		11/21/2024		641		(16)			(16)		625	625			
100179630	UNIVERSITY PLACE	WA		11/21/2024		1,368		(34)			(34)		1,334	1,334			
100179631	MUNDELEIN	IL		11/21/2024		41,673		(1,273)			(1,273)		40,400	40,400			
100179633	SAINT LOUIS	MO		11/21/2024		669		(18)			(18)		651	651			
100179634	SAN ANTONIO	TX		11/21/2024		910		(14)			(14)		896	896			
100179636	WESTERLY	RI		11/21/2024		1,132		(22)			(22)		1,110	1,110			
100179637	BALTIMORE	MD		11/21/2024		523		(1)			(1)		522	522			
100179638	MANOR	TX		11/21/2024		1,191		(32)			(32)		1,159	1,159			
100179639	HAYWARD	CA		11/21/2024		1,434		(39)			(39)		1,395	1,395			
100179640	SUTTER CREEK	CA		11/21/2024		4,247		(115)			(115)		4,132	4,132			
100179642	CHATTANOOGA	TN		11/21/2024		748		(21)			(21)		727	727			
100179643	LACEY	WA		11/21/2024		1,114		(24)			(24)		1,090	1,090			
100179646	BLUE SPRINGS	MO		11/21/2024		693		(23)			(23)		670	670			
100179647	VALPARAISO	IN		11/21/2024		771		(19)			(19)		752	752			
100179650	HACKENSACK	MN		11/21/2024		835		(28)			(28)		807	807			
100179651	FT WORTH	TX		11/21/2024		838		(26)			(26)		812	812			
100179653	ARAB	AL		11/21/2024		615		(16)			(16)		599	599			
100179654	NORFOLK	VA		11/21/2024		1,130		(8)			(8)		1,122	898		(223)	(223)
100179655	BOYNTON BEACH	FL		11/21/2024		2,833		(45)			(45)		2,788	2,788			
100179656	BROKEN BOW	OK		11/21/2024		1,988		(32)			(32)		1,956	1,956			
100179657	SACRAMENTO	CA		11/21/2024		13,706		(215)			(215)		13,491	13,491			
100179658	ANNA	TX		11/21/2024		651		(11)			(11)		640	640			
100179660	KELLER	TX		11/21/2024		797		(13)			(13)		784	784			
100179661	BOCA RATON	FL		11/21/2024		1,005		(16)			(16)		989	989			
100179664	MOORESVILLE	NC		11/21/2024		5,776		(94)			(94)		5,682	5,682			
100179666	LEANDER	TX		11/21/2024		888		(14)			(14)		874	874			
100179667	TORRINGTON	CT		11/21/2024		671		(11)			(11)		660	660			
100179668	GRAYSON	GA		11/21/2024		976		(15)			(15)		961	961			
100179670	WASHINGTON COURT HOUSE	OH		11/21/2024		733		(12)			(12)		721	721			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179671	MODESTO	CA		11/21/2024		1,006		(16)			(16)		990	990			
100179672	BEAVERTON	OR		11/21/2024		838		61			61		899	899			
100179673	WINDER	GA		11/21/2024		1,295		103			103		1,398	1,398			
100179675	LOCKHART	TX		11/21/2024		683		32			32		715	715			
100179676	CHINA SPRING	TX		11/21/2024		649		28			28		677	677			
100179678	AUBREY	TX		11/21/2024		771		38			38		809	809			
100179679	YUKON	OK		11/21/2024		553		17			17		570	570			
100179680	MAGNOLIA	TX		11/21/2024		1,195		71			71		1,266	1,266			
100179682	FRESNO	TX		11/21/2024		845		17			17		862	862			
100179684	GASTONIA	NC		11/21/2024		823		29			29		852	852			
100179685	SPANISH FORK	UT		11/21/2024		756		16			16		772	772			
100179686	MANTECA	CA		11/21/2024		1,128		18			18		1,146	1,146			
100179688	TOMS RIVER	NJ		11/21/2024		3,322		4			4		3,326	3,326			
100179689	ORLANDO	FL		11/21/2024		1,049		25			25		1,074	1,074			
100179690	MANTECA	CA		11/21/2024		1,083		22			22		1,105	1,105			
100179691	JORDAN	MN		11/21/2024		1,434		(37)			(37)		1,397	1,397			
100179692	SANTA ROSA	CA		11/21/2024		1,263		3			3		1,266	1,266			
100179693	WALKERSVILLE	MD		11/21/2024		7,961		(14)			(14)		7,947	7,947			
100179694	AVALON	PA		11/21/2024		421		(6)			(6)		415	415			
100179695	MCKINNEY	TX		11/21/2024		738		22			22		760	760			
100179696	WINCHESTER	VA		11/21/2024		733		13			13		746	746			
100179697	ROSEVILLE	CA		11/21/2024		1,116		34			34		1,150	1,150			
100179698	WALTHAM	MA		11/21/2024		1,940		26			26		1,966	1,966			
100179699	GOLD CANYON	AZ		11/21/2024		1,302		90			90		1,392	1,392			
100179700	PENSACOLA	FL		11/21/2024		627		49			49		676	676			
100179701	SANBORN	NY		11/21/2024		484		(9)			(9)		475	475			
100179702	FERNLEY	NV		11/21/2024		990		69			69		1,059	1,059			
100179703	FLORIDA CITY	FL		11/21/2024		1,074		75			75		1,149	1,149			
100179704	DAPHNE	AL		11/21/2024		827		57			57		884	884			
100179705	PROVIDENCE VILLAGE	TX		11/21/2024		975		68			68		1,043	1,043			
100179706	FORT WORTH	TX		11/21/2024		910		63			63		973	973			
100179707	REYNOLDSBURG	OH		11/21/2024		1,288		70			70		1,358	1,358			
100179708	TIMNATH	CO		11/21/2024		1,177		109			109		1,286	1,286			
100179709	CLEVELAND	TN		11/21/2024		3,555		161			161		3,716	3,716			
100179710	JARRELL	TX		11/21/2024		696		54			54		750	750			
100179711	EAGLE MOUNTAIN	UT		11/21/2024		974		54			54		1,028	1,028			
100179712	PHOENIX	AZ		11/21/2024		1,729		164			164		1,893	1,893			
100179713	FORT WORTH	TX		11/21/2024		989		67			67		1,056	1,056			
100179714	COLUMBUS	OH		11/21/2024		938		52			52		990	990			
100179715	FORT WORTH	TX		11/21/2024		883		60			60		943	943			
100179716	OKLAHOMA CITY	OK		11/21/2024		765		59			59		824	824			
100179717	ROSEVILLE	CA		11/21/2024		1,211		63			63		1,274	1,274			
100179718	COLUMBUS	OH		11/21/2024		948		58			58		1,006	1,006			
100179719	FUQUAY VARINA	NC		11/21/2024		919		47			47		966	966			
100179720	VON ORMY	TX		11/21/2024		911		47			47		958	958			
100179721	SURF CITY	NC		11/21/2024		819		61			61		880	880			
100179722	DAPHNE	AL		11/21/2024		615		35			35		650	650			
100179723	PINGREE GROVE	IL		11/21/2024		847		44			44		891	891			
100179724	CLEVELAND	TN		11/21/2024		847		43			43		890	890			
100179725	NEW BRAUNFELS	TX		11/21/2024		722		37			37		759	759			
100179726	SAN ANTONIO	TX		11/21/2024		842		61			61		903	903			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179727	SPARKS	NV		11/21/2024		1,397		64			64		1,461	1,461			
100179728	COLUMBUS	OH		11/21/2024		2,736		126			126		2,862	2,862			
100179730	SAN ANTONIO	TX		11/21/2024		824		47			47		871	871			
100179731	OWENS CROSS ROADS	AL		11/21/2024		757		41			41		798	798			
100179732	CONWAY	SC		11/21/2024		755		42			42		797	797			
100179733	ORANGE BEACH	AL		11/21/2024		1,230		53			53		1,283	1,283			
100179734	CELINA	TX		11/21/2024		1,253		54			54		1,307	1,307			
100179735	STEPHENS CITY	VA		11/21/2024		6,283		282			282		6,565	6,565			
100179736	STEPHENS CITY	VA		11/21/2024		1,041		45			45		1,086	1,086			
100179737	FORT WORTH	TX		11/21/2024		1,474		105			105		1,579	1,579			
100179738	PARRISH	FL		11/21/2024		1,797		76			76		1,873	1,873			
100179739	CELINA	TX		11/21/2024		1,056		45			45		1,101	1,101			
100179740	FAIRHOPE	AL		11/21/2024		901		41			41		942	942			
100179741	ROSHARON	TX		11/21/2024		680		30			30		710	710			
100179742	DELAWARE	OH		11/21/2024		1,082		49			49		1,131	1,131			
100179743	FORT WORTH	TX		11/21/2024		894		37			37		931	931			
100179744	FORT WORTH	TX		11/21/2024		976		40			40		1,016	1,016			
100179745	FULSHEAR	TX		11/21/2024		741		32			32		773	773			
100179746	FULSHEAR	TX		11/21/2024		737		31			31		768	768			
100179747	ROSHARON	TX		11/21/2024		999		47			47		1,046	1,046			
100179748	FORT WORTH	TX		11/21/2024		830		36			36		866	866			
100179749	STEPHENS CITY	VA		11/21/2024		2,135		87			87		2,222	2,222			
100179750	HENDERSON	NV		11/21/2024		1,144		45			45		1,189	1,189			
100179751	NORTH LAS VEGAS	NV		11/21/2024		1,028		40			40		1,068	1,068			
100179752	MCKINNEY	TX		11/21/2024		968		40			40		1,008	1,008			
100179753	HOUSTON	TX		11/21/2024		759		33			33		792	792			
100179754	FORT WORTH	TX		11/21/2024		1,344		55			55		1,399	1,399			
100179755	WAUKEE	IA		11/21/2024		844		32			32		876	876			
100179756	FORT WORTH	TX		11/21/2024		892		33			33		925	925			
100179757	DALLAS	GA		11/21/2024		899		37			37		936	936			
100179758	TRINITY	NC		11/21/2024		577		23			23		600	600			
100179759	SANFORD	NC		11/21/2024		763		31			31		794	794			
100179760	PROVIDENCE VILLAGE	TX		11/21/2024		1,037		39			39		1,076	1,076			
100179762	NILES	IL		11/21/2024		727		(28)			(28)		699	699			
100179764	PIGEON FORGE	TN		11/21/2024		829		(23)			(23)		806	806			
100179765	DES PLAINES	IL		11/21/2024		401		(7)			(7)		394	394			
100179767	KISSIMMEE	FL		11/21/2024		723		(21)			(21)		702	702			
100179768	CHARLOTTE	NC		11/21/2024		1,022		(19)			(19)		1,003	1,003			
100179769	METAIRIE	LA		11/21/2024		626		(22)			(22)		604	604			
100179770	MISSOULA	MT		11/21/2024		712		(12)			(12)		700	700			
100179771	SAVANNAH	GA		11/21/2024		764		(12)			(12)		752	752			
100179772	JACKSONVILLE	FL		11/21/2024		701		(12)			(12)		689	689			
100179773	JACKSONVILLE	FL		11/21/2024		418		(2)			(2)		416	416			
100179777	BOCA RATON	FL		11/21/2024		1,631		(43)			(43)		1,588	1,588			
100179778	COCOA BEACH	FL		11/21/2024		1,703		(58)			(58)		1,645	1,645			
100179779	SAN TAN VALLEY	AZ		11/21/2024		1,061		(19)			(19)		1,042	1,042			
100179780	DELRAY BEACH	FL		11/21/2024		1,849		(39)			(39)		1,810	1,810			
100179781	TROUTMAN	NC		11/21/2024		1,533		17			17		1,550	1,550			
100179782	CHARLOTTE	NC		11/21/2024		804		(32)			(32)		772	772			
100179783	MYRTLE BEACH	SC		11/21/2024		826		(27)			(27)		799	799			
100179784	OMAHA	NE		11/21/2024		517		(16)			(16)		501	501			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179785	HUNTERSVILLE	NC		11/21/2024		886		(21)			(21)		865	865			
100179786	MINT HILL	NC		11/21/2024		1,163		(24)			(24)		1,139	1,139			
100179787	OAK LAWN	IL		11/21/2024		693		(25)			(25)		668	668			
100179788	NAPLES	FL		11/21/2024		1,189		(30)			(30)		1,159	1,159			
100179789	SAVANNAH	GA		11/21/2024		875		(21)			(21)		854	854			
100179790	SAINT MARYS	GA		11/21/2024		1,579		(47)			(47)		1,532	1,532			
100179791	SUMMERVILLE	SC		11/21/2024		748		(24)			(24)		724	724			
100179792	SAVANNAH	GA		11/21/2024		1,354		(29)			(29)		1,325	1,325			
100179794	DADE CITY	FL		11/21/2024		830		(17)			(17)		813	813			
100179796	SAINT AUGUSTINE	FL		11/21/2024		12,005		141			141		12,146	12,146			
100179797	SANFORD	NC		11/21/2024		798		12			12		810	810			
100179798	BUNNELL	FL		11/21/2024		1,504		(46)			(46)		1,458	1,458			
100179801	LEMONT	IL		11/21/2024		718		(20)			(20)		698	698			
100179803	ST AUGUSTINE	FL		11/21/2024		1,808		(37)			(37)		1,771	1,771			
100179804	BATON ROUGE	LA		11/21/2024		859		(29)			(29)		830	830			
100179805	PROSPERITY	SC		11/21/2024		1,078		(30)			(30)		1,048	1,048			
100179806	ORLANDO	FL		11/21/2024		19,492		(330)			(330)		19,162	19,162			
100179807	ALPHARETTA	GA		11/21/2024		1,813		(45)			(45)		1,768	1,768			
100179808	MIAMI	FL		11/21/2024		1,910		(42)			(42)		1,868	1,868			
100179810	DELRAY BEACH	FL		11/21/2024		2,641		(101)			(101)		2,540	2,540			
100179843	IRVING	TX		11/22/2024		5,409		(217)			(217)		5,192	5,192			
100179844	GASTONIA	NC		11/22/2024		562		(26)			(26)		536	536			
100179846	DANBURY	CT		11/22/2024		278		(13)			(13)		265	265			
100179848	GREENVILLE	SC		11/22/2024		1,276		(59)			(59)		1,217	1,217			
100179849	LINCOLN	NE		11/22/2024		2,370		(40)			(40)		2,330	2,330			
100179850	GLENCOE	IL		11/22/2024		7,120		(190)			(190)		6,930	6,930			
100179851	ARLINGTON HEIGHTS	IL		11/22/2024		858		(28)			(28)		830	830			
100179852	JACKSONVILLE	FL		11/22/2024		9,488		(153)			(153)		9,335	9,335			
100179853	JOHNSON CITY	TX		11/22/2024		2,775		(105)			(105)		2,670	2,670			
100179854	CHICAGO	IL		11/22/2024		1,100		(37)			(37)		1,063	1,063			
100179855	LOCKPORT	IL		11/22/2024		372		(17)			(17)		355	355			
100179856	NAPLES	FL		11/22/2024		736		(16)			(16)		720	720			
100179857	STOCKTON	CA		11/22/2024		813		(15)			(15)		798	798			
100179858	DES PLAINES	IL		11/22/2024		1,572		(72)			(72)		1,500	1,500			
100179859	SAN ANGELO	TX		11/22/2024		601		(24)			(24)		577	577			
100179860	CHOWCHILLA	CA		11/22/2024		724		(10)			(10)		714	714			
100179861	PALM COAST	FL		11/22/2024		511		(27)			(27)		484	484			
100179863	STATESVILLE	NC		11/22/2024		403		(19)			(19)		384	384			
100179864	RIVERSIDE	IL		11/22/2024		955		(29)			(29)		926	926			
100179865	JOLIET	IL		11/22/2024		362		(17)			(17)		345	345			
100179866	HARTFORD	CT		11/22/2024		362		(8)			(8)		354	354			
100179867	NORTH LAS VEGAS	NV		11/22/2024		685		(12)			(12)		673	673			
100179869	MARRERO	LA		11/22/2024		1,096		(20)			(20)		1,076	1,076			
100179870	MYRTLE BEACH	SC		11/22/2024		696		(29)			(29)		667	667			
100179871	MYRTLE BEACH	SC		11/22/2024		1,089		(38)			(38)		1,051	1,051			
100179872	HANOVER PARK	IL		11/22/2024		6,206		(140)			(140)		6,066	6,066			
100179875	HILLIARD	OH		11/25/2024		465		(12)			(12)		453	453			
100179876	JACKSONVILLE	FL		11/25/2024		519		11			11		530	530			
100179877	MADISON	AL		11/25/2024		31,834		939			939		32,773	32,773			
100179878	SHERMAN	TX		11/25/2024		658		22			22		680	680			
100179879	PROVIDENCE VILLAGE	TX		11/25/2024		658		8			8		666	666			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179880	SHERMAN	TX		11/25/2024		3,316		109			109		3,425	3,425			
100179882	FORT WORTH	TX		11/25/2024		3,452		105			105		3,557	3,557			
100179883	MORRISVILLE	PA		11/25/2024		970		4			4		974	974			
100179884	MUSTANG	OK		11/25/2024		672		13			13		685	685			
100179885	SCHUYLER	NE		11/25/2024		482		(3)			(3)		479	479			
100179886	MCKINNEY	TX		11/25/2024		747		22			22		769	769			
100179887	LUBBOCK	TX		11/25/2024		11,988		(183)			(183)		11,805	11,805			
100179888	LUBBOCK	TX		11/25/2024		2,491		(38)			(38)		2,453	2,453			
100179889	TULARE	CA		11/25/2024		3,927		79			79		4,006	4,006			
100179890	HAYDEN	ID		11/25/2024		1,047		120			120		1,167	1,167			
100179891	KYLE	TX		11/25/2024		961		75			75		1,036	1,036			
100179892	GEORGETOWN	TX		11/25/2024		1,326		104			104		1,430	1,430			
100179893	VALPARAISO	IN		11/25/2024		1,313		113			113		1,426	1,426			
100179894	LOWELL	AR		11/25/2024		680		8			8		688	688			
100179895	SACRAMENTO	CA		11/25/2024		1,285		101			101		1,386	1,386			
100179896	NEW BRAUNFELS	TX		11/25/2024		715		41			41		756	756			
100179897	ACWORTH	GA		11/25/2024		1,042		53			53		1,095	1,095			
100179898	NEW BRAUNFELS	TX		11/25/2024		726		41			41		767	767			
100179899	ARGYLE	TX		11/25/2024		1,150		67			67		1,217	1,217			
100179900	OCALA	FL		11/25/2024		734		36			36		770	770			
100179901	COLUMBUS	OH		11/25/2024		856		39			39		895	895			
100179902	NEW BRAUNFELS	TX		11/25/2024		684		51			51		735	735			
100179903	SAINT CHARLES	IL		11/25/2024		984		50			50		1,034	1,034			
100179904	ROSEVILLE	CA		11/25/2024		1,340		52			52		1,392	1,392			
100179905	GRETNA	NE		11/25/2024		1,362		61			61		1,423	1,423			
100179906	FORT WORTH	TX		11/25/2024		793		36			36		829	829			
100179907	SANFORD	NC		11/25/2024		678		23			23		701	701			
100179908	SANFORD	NC		11/25/2024		717		25			25		742	742			
100179909	TUCSON	AZ		11/25/2024		890		(8)			(8)		882	882			
100179910	ROSHARON	TX		11/25/2024		686		16			16		702	702			
100179911	FORT WORTH	TX		11/25/2024		921		35			35		956	956			
100179912	ROSHARON	TX		11/25/2024		14,237		311			311		14,548	14,548			
100179914	LAKE ZURICH	IL		11/25/2024		3,003		(46)			(46)		2,957	2,957			
100179915	AURORA	CO		11/25/2024		1,079		(14)			(14)		1,065	1,065			
100179916	29 PALMS	CA		11/25/2024		1,041		(2)			(2)		1,039	1,039			
100179918	ORMOND BEACH	FL		11/25/2024		792		(22)			(22)		770	770			
100179919	DAVENPORT	FL		11/25/2024		696		(19)			(19)		677	677			
100179920	CONWAY	SC		11/25/2024		734		8			8		742	742			
100179921	LAS VEGAS	NV		11/25/2024		1,219		27			27		1,246	1,246			
100179923	CHARLOTTE	NC		11/25/2024		761		35			35		796	796			
100179924	NORTHPORT	AL		11/25/2024		980		(8)			(8)		972	972			
100179926	KUNA	ID		11/25/2024		1,596		46			46		1,642	1,642			
100179927	VERO BEACH	FL		11/25/2024		4,015		(30)			(30)		3,985	3,985			
100179928	ROSWELL	GA		11/25/2024		978		5			5		983	983			
100179929	MARICOPA	AZ		11/25/2024		1,122		41			41		1,163	1,163			
100179932	STATE COLLEGE	PA		11/25/2024		1,218		(23)			(23)		1,195	1,195			
100179933	SHAPLEIGH	ME		11/25/2024		1,930		(44)			(44)		1,886	1,886			
100179935	LEANDER	TX		11/25/2024		2,181		145			145		2,326	2,326			
100179936	MONTROSS	VA		11/25/2024		1,705		10			10		1,715	1,715			
100179937	TRINIDAD	CA		11/25/2024		1,673		(18)			(18)		1,655	1,655			
100179938	CHERRY LOG	GA		11/25/2024		1,479		(31)			(31)		1,448	1,448			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179939	COLLEGE STATION	TX		11/25/2024		898		60			60		958	958			
100179940	OAK ISLAND	NC		11/25/2024		10,099		79			79		10,178	10,178			
100179941	SAINT AUGUSTINE	FL		11/25/2024		1,128		74			74		1,202	1,202			
100179943	SAINT LOUIS PARK	MN		11/25/2024		11,725		(275)			(275)		11,450	11,450			
100179944	HOUSTON	TX		11/25/2024		607		40			40		647	647			
100179946	LAS VEGAS	NV		11/25/2024		1,450		93			93		1,543	1,543			
100179947	GORDONVILLE	TX		11/25/2024		732		(16)			(16)		716	716			
100179948	OCALA	FL		11/25/2024		887		48			48		935	935			
100179949	ARGYLE	TX		11/25/2024		449		27			27		476	476			
100179951	PORT SAINT JOE	FL		11/25/2024		1,647		(34)			(34)		1,613	1,613			
100179952	SUMMERVILLE	SC		11/25/2024		576		14			14		590	590			
100179953	PALM COAST	FL		11/25/2024		922		58			58		980	980			
100179954	SEMINOLE	FL		11/25/2024		1,322		(20)			(20)		1,302	1,302			
100179955	YORKVILLE	IL		11/25/2024		681		(16)			(16)		665	665			
100179956	ELMENDORF	TX		11/25/2024		628		50			50		678	678			
100179957	MELBOURNE	FL		11/25/2024		741		(16)			(16)		725	725			
100179958	KODAK	TN		11/25/2024		616		(17)			(17)		599	599			
100179959	SAINT CLOUD	FL		11/25/2024		980		(12)			(12)		968	968			
100179960	BOYNE FALLS	MI		11/25/2024		948		(22)			(22)		926	926			
100179962	SUPPLY	NC		11/25/2024		1,268		79			79		1,347	1,347			
100179963	NORTH CHARLESTON	SC		11/25/2024		625		(14)			(14)		611	611			
100179964	LITTLE RIVER	SC		11/25/2024		646		(12)			(12)		634	634			
100179965	SUMTER	SC		11/25/2024		647		(18)			(18)		629	629			
100179967	MERIDIAN	ID		11/25/2024		1,398		(35)			(35)		1,363	1,363			
100179968	MASHPEE	MA		11/25/2024		1,509		(32)			(32)		1,477	1,477			
100179969	HAYDEN	ID		11/25/2024		1,472		24			24		1,496	1,496			
100179970	ANNAPOLIS	MD		11/25/2024		1,785		(2)			(2)		1,783	1,783			
100179971	HAMILTON	IN		11/25/2024		1,663		(1)			(1)		1,662	1,662			
100179972	BROKEN BOW	OK		11/25/2024		2,208		(6)			(6)		2,202	2,202			
100179973	NAGS HEAD	NC		11/25/2024		2,134		(1)			(1)		2,133	2,133			
100179974	WOODLAND PARK	CO		11/25/2024		6,074		224			224		6,298	6,298			
100179975	CONROE	TX		11/25/2024		987		4			4		991	991			
100179977	RABUN GAP	GA		11/25/2024		1,278		20			20		1,298	1,298			
100179978	BLUE RIDGE	GA		11/25/2024		1,356		19			19		1,375	1,375			
100179979	MYRTLE BEACH	SC		11/25/2024		7,175		405			405		7,580	7,580			
100179981	KAPOLEI	HI		11/25/2024		2,671		70			70		2,741	2,741			
100179982	SOUTHSIDE	AL		11/25/2024		846		(8)			(8)		838	838			
100179983	TOMS RIVER	NJ		11/25/2024		5,385		51			51		5,436	5,436			
100179984	SUGARLOAF	CA		11/25/2024		959		(5)			(5)		954	954			
100179985	ORLAND PARK	IL		11/25/2024		933		(25)			(25)		908	908			
100179986	LA VALLE	WI		11/25/2024		1,602		(18)			(18)		1,584	1,584			
100179988	DENT	MN		11/25/2024		20,316		(340)			(340)		19,976	19,976			
100179989	BREVARD	NC		11/25/2024		1,117		(19)			(19)		1,098	1,098			
100179990	SUNRISE BEACH	MO		11/25/2024		623		(18)			(18)		605	605			
100179992	PHOENIX	AZ		11/25/2024		764		(10)			(10)		754	754			
100179993	SEGUIN	TX		11/25/2024		916		1			1		917	917			
100179994	DUCK CREEK VILLAGE	UT		11/25/2024		779		(1)			(1)		778	778			
100179995	NAVARRE	FL		11/25/2024		811		(7)			(7)		804	804			
100179997	LONGS	SC		11/25/2024		747		39			39		786	786			
100179999	WINNABOW	NC		11/25/2024		984		(20)			(20)		964	964			
100180000	CHARLOTTE	NC		11/25/2024		643		(20)			(20)		623	623			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180001	BRANSON	MO		11/25/2024		1,492		(24)			(24)		1,468	1,468			
100180002	MYRTLE BEACH	SC		11/25/2024		926		(31)			(31)		895	895			
100180004	TABOR CITY	NC		11/25/2024		631		31			31		662	662			
100180006	LEWISTON	ME		11/25/2024		646		(16)			(16)		630	630			
100180008	PARKS	AZ		11/25/2024		1,358		(42)			(42)		1,316	1,316			
100180009	BRIGANTINE	NJ		11/25/2024		1,292		(6)			(6)		1,286	1,286			
100180012	VICTOR	MT		11/25/2024		1,281		(25)			(25)		1,256	1,256			
100180013	PINETOP	AZ		11/25/2024		2,738		(12)			(12)		2,726	2,726			
100180014	STARBUCK	MN		11/25/2024		21,288		(472)			(472)		20,816	20,816			
100180015	PINEDALE	AZ		11/25/2024		527		(2)			(2)		525	525			
100180016	CHERRY LOG	GA		11/25/2024		1,075		(18)			(18)		1,057	1,057			
100180017	BOZEMAN	MT		11/25/2024		930		(17)			(17)		913	913			
100180018	CALABASH	NC		11/25/2024		1,114		47			47		1,161	1,161			
100180019	FREMONT	CA		11/25/2024		1,222		(3)			(3)		1,219	1,219			
100180020	FREDERICK	MD		11/25/2024		1,129		47			47		1,176	1,176			
100180021	LA QUINTA	CA		11/25/2024		1,599		19			19		1,618	1,618			
100180022	PORT SAINT LUCIE	FL		11/25/2024		1,901		(12)			(12)		1,889	1,889			
100180023	BOCA RATON	FL		11/25/2024		2,206		(12)			(12)		2,194	2,194			
100180024	MONETA	VA		11/25/2024		1,234		(2)			(2)		1,232	1,232			
100180025	CLEARWATER	FL		11/25/2024		992		(4)			(4)		988	988			
100180026	LAKESIDE	AZ		11/25/2024		1,244		(9)			(9)		1,235	1,235			
100180027	LOS ALAMOS	CA		11/25/2024		1,978		18			18		1,996	1,996			
100180029	MORGANTON	NC		11/25/2024		1,729		(11)			(11)		1,718	1,718			
100180030	SAINT SIMONS ISLAND	GA		11/25/2024		769		(6)			(6)		763	763			
100180031	VALLEY	AL		11/25/2024		2,661		(18)			(18)		2,643	2,643			
100180032	BLACK MOUNTAIN	NC		11/25/2024		1,485		(11)			(11)		1,474	1,474			
100180033	SAINT MICHAELS	MD		11/25/2024		1,489		(24)			(24)		1,465	1,465			
100180034	PHILADELPHIA	PA		11/25/2024		1,115		3			3		1,118	1,118			
100180036	OCEAN VIEW	DE		11/25/2024		1,339		(9)			(9)		1,330	1,330			
100180037	ROSEVILLE	CA		11/25/2024		1,365		54			54		1,419	1,419			
100180038	FAYSTON	VT		11/25/2024		1,191		(19)			(19)		1,172	1,172			
100180039	JENSEN BEACH	FL		11/25/2024		1,339		(21)			(21)		1,318	1,318			
100180040	REHOBOTH BEACH	DE		11/25/2024		761		(11)			(11)		750	750			
100180041	KISSIMMEE	FL		11/25/2024		745		(21)			(21)		724	724			
100180043	EASTON	MA		11/25/2024		1,594		(30)			(30)		1,564	1,564			
100180044	GARFIELD	AR		11/25/2024		907		(18)			(18)		889	889			
100180045	SCOTTSDALE	AZ		11/25/2024		1,414		(14)			(14)		1,400	1,400			
100180048	NORTHFIELD	NJ		11/25/2024		849		(20)			(20)		829	829			
100180049	LEADVILLE	CO		11/25/2024		7,662		(62)			(62)		7,600	7,600			
100180050	FERNANDINA BEACH	FL		11/25/2024		668		(11)			(11)		657	657			
100180051	SPARTA	GA		11/25/2024		1,227		(19)			(19)		1,208	1,208			
100180054	PORTERFIELD	WI		11/25/2024		717		(19)			(19)		698	698			
100180055	DAVENPORT	FL		11/25/2024		2,122		(64)			(64)		2,058	2,058			
100180056	KERENS	TX		11/25/2024		2,070		18			18		2,088	2,088			
100180058	THE VILLAGES	FL		11/25/2024		725		(5)			(5)		720	720			
100180059	EAST STROUDSBURG	PA		11/25/2024		743		(12)			(12)		731	731			
100180060	COLORADO SPRINGS	CO		11/25/2024		937		3			3		940	940			
100180061	DUCK CREEK VILLAGE	UT		11/25/2024		757		(7)			(7)		750	750			
100180062	WILMINGTON	NC		11/25/2024		685		13			13		698	698			
100180063	SANFORD	NC		11/25/2024		793		33			33		826	826			
100180065	CHARLOTTE	NC		11/25/2024		836		37			37		873	873			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180066	CHARLOTTE	NC		11/25/2024		806		38			38		844	844			
100180067	SANFORD	NC		11/25/2024		771		32			32		803	803			
100180068	WESLEY CHAPEL	FL		11/25/2024		591		(27)			(27)		564	564			
100180069	CHARLOTTE	NC		11/25/2024		841		(20)			(20)		821	821			
100180070	CHARLOTTE	NC		11/25/2024		976		(12)			(12)		964	964			
100180071	CHARLOTTE	NC		11/25/2024		1,207		(29)			(29)		1,178	1,178			
100180084	SUN VALLEY	CA		12/30/2024		1,443		(65)			(65)		1,378	1,378			
100180085	GARDEN GROVE	CA		12/30/2024		2,286		6			6		2,292	2,292			
100180088	TAMPA	FL		12/30/2024		624		(29)			(29)		595	595			
100180089	BELLFLOWER	CA		12/30/2024		2,021		3			3		2,024	2,024			
100180092	CAPE CORAL	FL		12/30/2024		636		6			6		642	642			
100180093	PACOIMA AREA LOS ANGE	CA		12/30/2024		7,981		(57)			(57)		7,924	7,924			
100180097	COHUTTA	GA		12/30/2024		2,376		(80)			(80)		2,296	2,296			
100180101	PORTER RANCH	CA		12/30/2024		178,061		(4,294)			(4,294)		173,767	173,767			
100180102	HIALEAH	FL		12/30/2024		1,549		47			47		1,596	1,596			
100180105	MARIANNA	FL		12/30/2024		1,622		(53)			(53)		1,569	1,569			
100180109	BOCA RATON	FL		12/30/2024		1,143		(53)			(53)		1,090	1,090			
100180110	MERRILLVILLE	IN		12/30/2024		358		(7)			(7)		351	351			
100180111	UPLAND	CA		12/30/2024		3,356		(95)			(95)		3,261	3,261			
100180114	FALLBROOK	CA		12/30/2024		1,649		(5)			(5)		1,644	1,644			
100180115	HAWTHORNE	CA		12/30/2024		1,346		7			7		1,353	1,353			
100180116	SAN ANTONIO	TX		12/30/2024		998		(28)			(28)		970	970			
100180117	ARLINGTON	TX		12/30/2024		787		6			6		793	793			
100180118	TEMPLE	TX		12/30/2024		952		5			5		957	957			
100180119	PORTLAND	OR		12/30/2024		2,487		(27)			(27)		2,460	2,460			
100180121	DAVENPORT	FL		11/25/2024		2,327		(20)			(20)		2,307	2,307			
100180124	BROOKFIELD	MA		11/25/2024		589		(12)			(12)		577	577			
100180125	SAINT PETERSBURG	FL		11/25/2024		727		(26)			(26)		701	701			
100180126	MIAMI	FL		11/25/2024		1,394		(32)			(32)		1,362	1,362			
100180127	KINGSTON	MA		11/25/2024		1,087		3			3		1,090	1,090			
100180129	YONKERS	NY		11/25/2024		3,328		(90)			(90)		3,238	3,238			
100180130	MIRAMAR	FL		11/25/2024		4,117		(41)			(41)		4,076	4,076			
100180132	SUMMERVILLE	SC		11/25/2024		23,543		(960)			(960)		22,583	22,583			
100180133	ATLANTA	GA		11/25/2024		338		(2)			(2)		336	336			
100180135	MERINO	CO		11/25/2024		932		(24)			(24)		908	908			
100180136	MESA	AZ		11/25/2024		1,332		(23)			(23)		1,309	1,309			
100180139	MONTICELLO	NY		11/25/2024		601		(20)			(20)		581	581			
100180140	SUMMERVILLE	SC		11/25/2024		373		(6)			(6)		367	367			
100180141	GREENLAWN	NY		11/25/2024		397		(27)			(27)		370	370			
100180142	WALTON	KY		11/25/2024		361		(6)			(6)		355	355			
100180144	WALTON	KY		11/25/2024		361		(6)			(6)		355	355			
100180145	HAMPTON BAYS	NY		11/25/2024		7,609		(16)			(16)		7,593	7,593			
100180146	SUMMERVILLE	SC		11/25/2024		2,746		(31)			(31)		2,715	2,715			
100180150	PANAMA CITY BEACH	FL		11/25/2024		915		(41)			(41)		874	874			
100180151	ORLANDO	FL		11/25/2024		984		(45)			(45)		939	939			
100180154	FORT LAUDERDALE	FL		11/25/2024		530		(14)			(14)		516	516			
100180155	BARBERTON	OH		11/25/2024		222		(9)			(9)		213	213			
100180156	BALTIMORE	MD		11/25/2024		487		(17)			(17)		470	470			
100180158	FORT LAUDERDALE	FL		11/25/2024		3,191		(108)			(108)		3,083	3,083			
100180159	HOLLYWOOD	FL		11/25/2024		1,809		(62)			(62)		1,747	1,747			
100180160	OCOEE	FL		11/25/2024		1,734		(13)			(13)		1,721	1,721			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180161	HAMDEN	CT		11/25/2024		1,083		(18)			(18)		1,065	1,065			
100180162	CHICAGO	IL		11/25/2024		1,970		(34)			(34)		1,936	1,936			
100180163	LINDENHURST	NY		11/25/2024		1,008		(25)			(25)		983	983			
100180164	PENNSAUKEN	NJ		11/25/2024		682		(42)			(42)		640	640			
100180165	CHICAGO	IL		11/25/2024		1,969		(33)			(33)		1,936	1,936			
100180166	MONTCLAIR	CA		11/25/2024		1,460		(67)			(67)		1,393	1,393			
100180167	PORTLAND	OR		11/25/2024		3,564		(115)			(115)		3,449	3,449			
100180169	ORMOND BEACH	FL		11/25/2024		946		(16)			(16)		930	930			
100180170	CENTER MORICHES	NY		11/25/2024		1,002		(16)			(16)		986	986			
100180171	PATERSON	NJ		11/25/2024		11,243		(272)			(272)		10,971	10,971			
100180172	JAMAICA	NY		11/25/2024		1,624		(44)			(44)		1,580	1,580			
100180173	ELIZABETH	NJ		11/25/2024		1,009		(43)			(43)		966	966			
100180174	DETROIT	MI		11/25/2024		132		(5)			(5)		127	127			
100180176	NORTHRIDGE	CA		11/25/2024		2,042		(23)			(23)		2,019	2,019			
100180177	ATLANTA	GA		11/25/2024		624		(25)			(25)		599	599			
100180178	PERRIS	CA		11/25/2024		942		(35)			(35)		907	907			
100180179	GOOD HOPE	GA		11/25/2024		1,268		(53)			(53)		1,215	1,215			
100180180	NEW BRUNSWICK	NJ		11/25/2024		900		(41)			(41)		859	859			
100180181	DEDHAM	MA		11/25/2024		1,071		(25)			(25)		1,046	1,046			
100180182	RIVERVIEW	FL		11/25/2024		1,085		(26)			(26)		1,059	1,059			
100180183	MARION	NC		11/25/2024		782		(36)			(36)		746	746			
100180186	STRAWBERRY	AZ		11/25/2024		990		(18)			(18)		972	972			
100180188	WINNETKA	IL		11/25/2024		882		(28)			(28)		854	854			
100180191	CLERMONT	FL		11/25/2024		903		(1)			(1)		902	902			
100180192	PINEHURST	NC		11/25/2024		777		(11)			(11)		766	766			
100180193	LORDS VALLEY	PA		11/25/2024		4,020		(115)			(115)		3,905	3,905			
100180194	CHICAGO	IL		11/25/2024		616		(7)			(7)		609	609			
100180196	PLANO	TX		11/25/2024		942		11			11		953	953			
100180197	ROYSE CITY	TX		11/25/2024		733		(7)			(7)		726	726			
100180198	SOMERS POINT	NJ		11/25/2024		841		(20)			(20)		821	821			
100180199	ATHENS	TN		11/25/2024		569		(13)			(13)		556	556			
100180200	DAWSONVILLE	GA		11/25/2024		798		(4)			(4)		794	794			
100180201	PARRISH	FL		11/25/2024		762		(9)			(9)		753	753			
100180202	CONROE	TX		11/25/2024		2,214		(10)			(10)		2,204	2,204			
100180204	LACKAWAXEN	PA		11/25/2024		783		(10)			(10)		773	773			
100180205	WINNABOW	NC		11/25/2024		710		(19)			(19)		691	691			
100180207	CLOVIS	CA		11/25/2024		957		(5)			(5)		952	952			
100180208	MIRAMAR BEACH	FL		11/25/2024		2,419		(69)			(69)		2,350	2,350			
100180209	CYPRESS	TX		11/25/2024		717		2			2		719	719			
100180210	WATERFORD	CT		11/25/2024		738		(3)			(3)		735	735			
100180211	LAS VEGAS	NV		11/25/2024		986		(22)			(22)		964	964			
100180212	JARRELL	TX		11/25/2024		1,008		(11)			(11)		997	997			
100180213	SEVIERVILLE	TN		11/25/2024		1,896		(2)			(2)		1,894	1,894			
100180214	SARASOTA	FL		11/25/2024		1,076							1,076	1,076			
100180215	JACKSON	NJ		11/25/2024		1,580		(29)			(29)		1,551	1,551			
100180217	GASTONIA	NC		11/25/2024		614		(11)			(11)		603	603			
100180218	LAS VEGAS	NV		11/25/2024		1,208		(17)			(17)		1,191	1,191			
100180220	SAN DIEGO	CA		11/25/2024		3,487		24			24		3,511	3,511			
100180221	BENSALEM	PA		11/25/2024		629		(2)			(2)		627	627			
100180222	SPOKANE VALLEY	WA		11/25/2024		1,503		(22)			(22)		1,481	1,481			
100180223	YUCCA VALLEY	CA		11/25/2024		1,876		(33)			(33)		1,843	1,843			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180224	MILLSBORO	DE		11/25/2024		564		(2)			(2)		562	562			
100180225	KATY	TX		11/25/2024		649		(10)			(10)		639	639			
100180226	SACRAMENTO	CA		11/25/2024		2,685		7			7		2,692	2,692			
100180228	HIXSON	TN		11/25/2024		946		13			13		959	959			
100180229	MESQUITE	TX		11/25/2024		1,729		(26)			(26)		1,703	1,703			
100180233	CITRUS SPRINGS	FL		11/25/2024		650		7			7		657	657			
100180234	MANCHESTER TOWNSHIP	NJ		11/25/2024		1,336		34			34		1,370	1,370			
100180235	LINCOLN	NE		11/25/2024		1,114		9			9		1,123	1,123			
100180236	BOZEMAN	MT		11/25/2024		2,076		(2)			(2)		2,074	2,074			
100180238	MEADOWLAKES	TX		11/25/2024		715		(17)			(17)		698	698			
100180241	BRENTWOOD	CA		11/25/2024		1,192		(4)			(4)		1,188	1,188			
100180242	WHITEFISH	MT		11/25/2024		2,472		33			33		2,505	2,505			
100180243	MANCHESTER	CT		11/25/2024		1,219		7			7		1,226	1,226			
100180244	NORTH PORT	FL		11/25/2024		694		(4)			(4)		690	690			
100180245	RIVERSIDE	CA		11/25/2024		811		(10)			(10)		801	801			
100180246	HOUSTON	TX		11/25/2024		2,233		5			5		2,238	2,238			
100180247	MILLERSVILLE	MD		11/25/2024		817		2			2		819	819			
100180248	WILLS POINT	TX		11/25/2024		606		(4)			(4)		602	602			
100180249	CARTERSVILLE	GA		11/25/2024		798		(9)			(9)		789	789			
100180251	LUBBOCK	TX		11/25/2024		964		(17)			(17)		947	947			
100180252	YUKON	OK		11/25/2024		612		(12)			(12)		600	600			
100180255	HUNTINGTON PARK	CA		11/25/2024		7,434		(186)			(186)		7,248	7,248			
100180257	CYPRESS	TX		11/25/2024		717		(13)			(13)		704	704			
100180260	SACRAMENTO	CA		11/25/2024		1,130		21			21		1,151	1,151			
100180261	TOBYHANNA	PA		11/25/2024		587		(10)			(10)		577	577			
100180263	HOUSTON	TX		11/25/2024		1,404		4			4		1,408	1,408			
100180264	AUSTIN	TX		11/25/2024		1,028		48			48		1,076	1,076			
100180265	SINKING SPRING	PA		11/25/2024		1,197		(14)			(14)		1,183	1,183			
100180267	LAVON	TX		11/25/2024		1,888		13			13		1,901	1,901			
100180268	CLINTON	TN		11/25/2024		670		(1)			(1)		669	669			
100180269	HASLET	TX		11/25/2024		809		1			1		810	810			
100180270	CHICAGO	IL		11/25/2024		911		(5)			(5)		906	906			
100180271	ALCOA	TN		11/25/2024		588		(11)			(11)		577	577			
100180272	NORTH PALM BEACH	FL		11/25/2024		2,329		(26)			(26)		2,303	2,303			
100180273	SAN LEANDRO	CA		11/25/2024		1,982		17			17		1,999	1,999			
100180275	JACKSON	NJ		11/25/2024		1,088							1,088	1,088			
100180276	TULSA	OK		11/25/2024		674		(5)			(5)		669	669			
100180277	FREDERICKSBURG	TX		11/25/2024		871		56			56		927	927			
100180278	LAS VEGAS	NV		11/25/2024		1,350		(2)			(2)		1,348	1,348			
100180279	LOS ANGELES	CA		11/25/2024		2,755		(32)			(32)		2,723	2,723			
100180280	BEAVERTON	OR		11/25/2024		1,593		(21)			(21)		1,572	1,572			
100180281	FATE	TX		11/25/2024		830		7			7		837	837			
100180282	KENNEWICK	WA		11/25/2024		1,031		12			12		1,043	1,043			
100180283	NORTHFIELD	NJ		11/25/2024		789		(16)			(16)		773	773			
100180284	WEBSTER	MA		11/25/2024		1,292		12			12		1,304	1,304			
100180285	CARLSBAD	CA		11/25/2024		1,529		9			9		1,538	1,538			
100180286	YAKIMA	WA		11/25/2024		4,474		71			71		4,545	4,545			
100180287	LAS VEGAS	NV		11/25/2024		961		13			13		974	974			
100180288	HOMESTEAD	FL		11/25/2024		918		(4)			(4)		914	914			
100180289	BULLHEAD CITY	AZ		11/25/2024		689		10			10		699	699			
100180290	OCEAN ISLE BEACH	NC		11/25/2024		1,537		(9)			(9)		1,528	1,528			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180291	NEW FRANKLIN	OH		11/25/2024		625		1			1		626	626			
100180292	TORRINGTON	CT		11/25/2024		618		(3)			(3)		615	615			
100180294	ARLINGTON	TX		11/25/2024		636		(10)			(10)		626	626			
100180295	TAYLOR	TX		11/25/2024		651		(8)			(8)		643	643			
100180297	SPIRIT LAKE	ID		11/25/2024		653		(7)			(7)		646	646			
100180298	DRIPPING SPRINGS	TX		11/25/2024		913		(2)			(2)		911	911			
100180299	GERMANTOWN	MD		11/25/2024		26,958		(155)			(155)		26,803	26,803			
100180300	TEHACHAPI	CA		11/25/2024		1,586		14			14		1,600	1,600			
100180303	LAS VEGAS	NV		11/25/2024		1,981		42			42		2,023	2,023			
100180304	PARAMOUNT	CA		11/25/2024		1,506		3			3		1,509	1,509			
100180306	SANTA FE	NM		11/25/2024		1,163		(4)			(4)		1,159	1,159			
100180307	ANNA	TX		11/25/2024		1,123		(4)			(4)		1,119	1,119			
100180308	PITTSBURG	CA		11/25/2024		1,270		(4)			(4)		1,266	1,266			
100180309	WESTAMPTON	NJ		11/25/2024		701		(5)			(5)		696	696			
100180310	SAN ANTONIO	TX		11/25/2024		1,154		(14)			(14)		1,140	1,140			
100180311	SAN JOSE	CA		11/25/2024		1,804		19			19		1,823	1,823			
100180312	VANCOUVER	WA		11/25/2024		1,609		39			39		1,648	1,648			
100180313	ANTIOCH	TN		11/25/2024		1,200		17			17		1,217	1,217			
100180314	MENIFEE	CA		11/25/2024		4,672		(21)			(21)		4,651	4,651			
100180317	ANNA	TX		11/25/2024		1,636		17			17		1,653	1,653			
100180318	NAPLES	FL		11/25/2024		877		(13)			(13)		864	864			
100180319	LEHI	UT		11/25/2024		992		8			8		1,000	1,000			
100180320	WAKE FOREST	NC		11/25/2024		1,025		14			14		1,039	1,039			
100180321	PAGOSA SPRINGS	CO		11/25/2024		1,313		30			30		1,343	1,343			
100180322	FERNANDINA BEACH	FL		11/25/2024		1,010		12			12		1,022	1,022			
100180323	FORT WORTH	TX		11/25/2024		4,756		118			118		4,874	4,874			
100180324	FITCHBURG	MA		11/25/2024		1,549		11			11		1,560	1,560			
100180325	PARKER	CO		11/25/2024		1,306		68			68		1,374	1,374			
100180326	SPRING HILL	TN		11/25/2024		881		8			8		889	889			
100180327	SPRING CITY	PA		11/25/2024		1,210		19			19		1,229	1,229			
100180328	SAN ANTONIO	TX		11/25/2024		1,857		49			49		1,906	1,906			
100180329	WEST SACRAMENTO	CA		11/25/2024		1,468		(9)			(9)		1,459	1,459			
100180330	SAN ANTONIO	TX		11/25/2024		877		18			18		895	895			
100180331	LONG BEACH	CA		11/25/2024		2,791		16			16		2,807	2,807			
100180332	MURFREESBORO	TN		11/25/2024		200,105		(2,739)			(2,739)		197,366	197,366			
100180333	IDAHO SPRINGS	CO		11/25/2024		1,609		19			19		1,628	1,628			
100180334	BLOOMINGTON	MN		11/25/2024		697		(2)			(2)		695	695			
100180335	LAVON	TX		11/25/2024		924		45			45		969	969			
100180337	RINGWOOD	NJ		11/25/2024		1,081		4			4		1,085	1,085			
100180339	FORT WORTH	TX		11/25/2024		715		(4)			(4)		711	711			
100180340	AUBURN	AL		11/25/2024		882		(16)			(16)		866	866			
100180341	BILLINGS	MT		11/25/2024		1,083		(17)			(17)		1,066	1,066			
100180342	CHATTANOOGA	TN		11/25/2024		612		(3)			(3)		609	609			
100180343	DAWSONVILLE	GA		11/25/2024		917		5			5		922	922			
100180344	PHILADELPHIA	PA		11/25/2024		871		(7)			(7)		864	864			
100180346	WEST CHESTER	OH		11/25/2024		1,114		14			14		1,128	1,128			
100180347	CHARLOTTESVILLE	VA		11/25/2024		1,211		3			3		1,214	1,214			
100180348	WEST CHESTER	OH		11/25/2024		959		10			10		969	969			
100180349	CARTHAGE	TN		11/25/2024		1,139		(2)			(2)		1,137	1,137			
100180350	TEMPLE CITY	CA		11/25/2024		34,626		153			153		34,779	34,779			
100180351	LIBERTY HILL	TX		11/25/2024		1,023		21			21		1,044	1,044			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180353	AUSTIN	TX		11/25/2024		1,132		(17)			(17)		1,115	1,115			
100180355	WILMINGTON	DE		11/25/2024		711		(18)			(18)		693	693			
100180356	MANTECA	CA		11/25/2024		1,512		13			13		1,525	1,525			
100180357	CHICAGO	IL		11/25/2024		763		(8)			(8)		755	755			
100180358	BRISTOL	CT		11/25/2024		958							958	958			
100180360	LEANDER	TX		11/25/2024		2,641		31			31		2,672	2,672			
100180361	LIBERTY HILL	TX		11/25/2024		953		(10)			(10)		943	943			
100180362	OAK CREEK	WI		11/25/2024		688		13			13		701	701			
100180363	FRESNO	CA		11/25/2024		1,202		21			21		1,223	1,223			
100180364	BROOKSHIRE	TX		11/25/2024		827							827	827			
100180365	CEDAR KNOLLS	NJ		11/25/2024		1,926		(5)			(5)		1,921	1,921			
100180366	ARLINGTON	TX		11/25/2024		651		6			6		657	657			
100180367	GARLAND	TX		11/25/2024		10,897		184			184		11,081	11,081			
100180368	ARLINGTON	TX		11/25/2024		819		9			9		828	828			
100180369	PALM BEACH GARDENS	FL		11/25/2024		717		1			1		718	718			
100180370	TUCSON	AZ		11/25/2024		2,494		52			52		2,546	2,546			
100180371	LINCOLN	NH		11/25/2024		1,173		5			5		1,178	1,178			
100180372	CHULA VISTA	CA		11/25/2024		1,096		2			2		1,098	1,098			
100180373	EDINA	MN		11/25/2024		1,562		4			4		1,566	1,566			
100180374	BUTTE	MT		11/25/2024		675		(6)			(6)		669	669			
100180375	FRISCO	TX		11/25/2024		948		6			6		954	954			
100180376	EVERETT	WA		11/25/2024		1,454							1,454	1,454			
100180377	BORDENTOWN	NJ		11/25/2024		863		(10)			(10)		853	853			
100180378	SAN ANTONIO	TX		11/25/2024		863		10			10		873	873			
100180379	DENVER	CO		11/25/2024		719							719	719			
100180380	AVONDALE	AZ		11/25/2024		1,157		6			6		1,163	1,163			
100180381	DENVER	CO		11/25/2024		1,118		15			15		1,133	1,133			
100180382	CHERRY HILL	NJ		11/25/2024		649		5			5		654	654			
100180383	CINCINNATI	OH		11/25/2024		796		(12)			(12)		784	784			
100180384	LEOMINSTER	MA		11/25/2024		1,711							1,711	1,711			
100180385	CUB RUN	KY		11/25/2024		591		(12)			(12)		579	579			
100180386	BROKEN BOW	OK		11/25/2024		997		(6)			(6)		991	991			
100180387	BALDWIN PARK	CA		11/25/2024		1,620		(25)			(25)		1,595	1,595			
100180388	GILBERT	AZ		11/25/2024		1,075		9			9		1,084	1,084			
100180389	GARNER	NC		11/25/2024		1,309		13			13		1,322	1,322			
100180390	EDISON	NJ		11/25/2024		812		14			14		826	826			
100180391	RICHMOND	TX		11/25/2024		890		13			13		903	903			
100180392	PORTLAND	OR		11/25/2024		1,332		3			3		1,335	1,335			
100180393	PASADENA	TX		11/25/2024		641		(4)			(4)		637	637			
100180394	HAYWARD	CA		11/25/2024		2,133		34			34		2,167	2,167			
100180396	MIRAMAR BEACH	FL		11/25/2024		1,335		6			6		1,341	1,341			
100180397	FORT WORTH	TX		11/25/2024		783		6			6		789	789			
100180399	BROKEN ARROW	OK		11/25/2024		657		10			10		667	667			
100180400	RALEIGH	NC		11/25/2024		960		(4)			(4)		956	956			
100180401	HOUSTON	TX		11/25/2024		846		16			16		862	862			
100180402	LEANDER	TX		11/25/2024		962		11			11		973	973			
100180403	HORSESHOE BAY	TX		11/25/2024		2,072		61			61		2,133	2,133			
100180404	DACULA	GA		11/25/2024		788		3			3		791	791			
100180405	HOUSTON	TX		11/25/2024		626		(4)			(4)		622	622			
100180406	SARATOGA SPRINGS	UT		11/25/2024		993		8			8		1,001	1,001			
100180407	KINGS BEACH	CA		11/25/2024		1,345		11			11		1,356	1,356			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180408	CUMMING	GA		11/25/2024		1,306		24			24		1,330	1,330			
100180409	LAWRENCE	MA		11/25/2024		1,457		(9)			(9)		1,448	1,448			
100180410	SAINT PAUL	MN		11/25/2024		643		(11)			(11)		632	632			
100180411	DURHAM	NC		11/25/2024		1,018		1			1		1,019	1,019			
100180412	SAN LEANDRO	CA		11/25/2024		1,633		14			14		1,647	1,647			
100180413	LAGUNA NIGUEL	CA		11/25/2024		2,148		(5)			(5)		2,143	2,143			
100180414	VIRGINIA BEACH	VA		11/25/2024		1,649		22			22		1,671	1,671			
100180415	EAGLE RIVER	AK		11/25/2024		881		(7)			(7)		874	874			
100180416	SILVER SPRING	MD		11/25/2024		1,257		33			33		1,290	1,290			
100180417	PACIFICA	CA		11/25/2024		3,151		51			51		3,202	3,202			
100180418	ANNA	TX		11/25/2024		1,293		9			9		1,302	1,302			
100180419	PAYSON	AZ		11/25/2024		802		8			8		810	810			
100180420	HOUSTON	TX		11/25/2024		886		9			9		895	895			
100180421	MOUNTLAKE TERRACE	WA		11/25/2024		1,764		24			24		1,788	1,788			
100180422	LAS VEGAS	NV		11/25/2024		1,190		(3)			(3)		1,187	1,187			
100180423	NORTHBRIDGE	MA		11/25/2024		1,199		(8)			(8)		1,191	1,191			
100180424	BRYAN	TX		11/25/2024		775		26			26		801	801			
100180426	WEST PALM BEACH	FL		11/25/2024		684		5			5		689	689			
100180427	RIVERTON	UT		11/25/2024		1,447		14			14		1,461	1,461			
100180428	HURRICANE	UT		11/25/2024		844		(1)			(1)		843	843			
100180429	FRAMINGHAM	MA		11/25/2024		1,273		4			4		1,277	1,277			
100180430	THE WOODLANDS	TX		11/25/2024		591		(16)			(16)		575	575			
100180431	MCKINNEY	TX		11/25/2024		908		(4)			(4)		904	904			
100180432	TULARE	CA		11/25/2024		2,260		(14)			(14)		2,246	2,246			
100180434	VIRGINIA BEACH	VA		11/25/2024		12,343		(119)			(119)		12,224	12,224			
100180435	AUSTIN	TX		11/25/2024		965		16			16		981	981			
100180436	NEW ORLEANS	LA		11/25/2024		804							804	804			
100180437	ELK GROVE	CA		11/25/2024		1,343		15			15		1,358	1,358			
100180438	WILLIS	TX		11/25/2024		4,690		150			150		4,840	4,840			
100180439	PLEASANT GROVE	UT		11/25/2024		831		(4)			(4)		827	827			
100180441	MASON	OH		11/25/2024		673		(4)			(4)		669	669			
100180442	KNOXVILLE	TN		11/25/2024		1,284		(1)			(1)		1,283	1,283			
100180443	OAKLEY	CA		11/25/2024		1,170		9			9		1,179	1,179			
100180444	SURPRISE	AZ		11/25/2024		908		11			11		919	919			
100180445	WAUKEE	IA		11/25/2024		834		13			13		847	847			
100180446	RIVERSIDE	CA		11/25/2024		1,463		(11)			(11)		1,452	1,452			
100180448	EDISON	NJ		11/25/2024		4,434		(6)			(6)		4,428	4,428			
100180449	LELAND	NC		11/25/2024		760		3			3		763	763			
100180450	RALEIGH	NC		11/25/2024		998		8			8		1,006	1,006			
100180452	SAN ANTONIO	TX		11/25/2024		714		10			10		724	724			
100180453	LITTLE EGG HARBOR TWP	NJ		11/25/2024		1,139		18			18		1,157	1,157			
100180454	VISALIA	CA		11/25/2024		743		16			16		759	759			
100180457	TAMPA	FL		11/26/2024		2,957		(89)			(89)		2,868	2,868			
100180458	BOWLING GREEN	KY		11/26/2024		9,900		(288)			(288)		9,612	9,612			
100180459	MIAMI	FL		11/26/2024		1,571		(24)			(24)		1,547	1,547			
100180460	SARASOTA	FL		11/26/2024		7,792		(331)			(331)		7,461	7,461			
100180463	LA PORTE	IN		11/26/2024		1,139		(46)			(46)		1,093	1,093			
100180466	KISSIMMEE	FL		11/26/2024		669		(29)			(29)		640	640			
100180467	PORT CHARLOTTE	FL		11/26/2024		796		(54)			(54)		742	742			
100180470	SAN JUAN CAPISTRANO	CA		11/26/2024		5,664		(45)			(45)		5,619	5,619			
100180471	GALLATIN	TN		11/26/2024		939		(31)			(31)		908	908			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180472	SAVANNAH	GA		11/26/2024		2,716		(71)			(71)		2,645	2,645			
100180474	HIALEAH	FL		11/26/2024		2,571		(56)			(56)		2,515	2,515			
100180475	SPRING HILL	FL		11/26/2024		194		(12)			(12)		182	182			
100180476	HOUSTON	TX		11/26/2024		17,507		(181)			(181)		17,326	17,326			
100180477	PARKER	AZ		11/26/2024		3,014		(48)			(48)		2,966	2,966			
100180478	SAN DIEGO	CA		11/26/2024		673		(15)			(15)		658	658			
100180479	SANTA BARBARA	CA		11/26/2024		3,324		(18)			(18)		3,306	3,306			
100180480	RICHMOND HILL	NY		11/26/2024		1,720		(56)			(56)		1,664	1,664			
100180481	MCKINNEY	TX		11/26/2024		508		(15)			(15)		493	493			
100180483	SUNSET BEACH	NC		11/26/2024		1,594		(40)			(40)		1,554	1,554			
100180484	SPARTANBURG	SC		11/26/2024		433		(22)			(22)		411	411			
100180486	AUSTIN	TX		11/26/2024		1,913		(50)			(50)		1,863	1,863			
100180491	CLEARWATER	FL		11/26/2024		915		(8)			(8)		907	907			
100180492	BAKERSFIELD	CA		11/26/2024		107		(4)			(4)		103	103			
100180493	WEST HOLLYWOOD	CA		11/26/2024		3,535		52			52		3,587	3,587			
100180496	ANNAPOLIS	MD		11/26/2024		1,419		(3)			(3)		1,416	1,416			
100180500	CHICAGO	IL		11/26/2024		224		(19)			(19)		205	205			
100180501	LAS VEGAS	NV		11/26/2024		15,977		123			123		16,100	16,100			
100180503	TEMPLE	GA		11/26/2024		234		(11)			(11)		223	223			
100180504	JACKSONVILLE	FL		11/26/2024		730		2			2		732	732			
100180506	THOUSAND OAKS	CA		11/26/2024		1,428		(33)			(33)		1,395	1,395			
100180507	POWELL	OH		11/26/2024		597		6			6		603	603			
100180510	COLUMBUS	OH		11/26/2024		521		1			1		522	522			
100180511	SARASOTA	FL		11/26/2024		652		9			9		661	661			
100180512	PHOENIX	AZ		11/26/2024		647		(19)			(19)		628	628			
100180513	HOUSTON	TX		11/26/2024		742		(30)			(30)		712	712			
100180514	LA CROSSE	WI		11/26/2024		741		(23)			(23)		718	718			
100180515	DOWNEY	CA		11/26/2024		1,105		4			4		1,109	1,109			
100180516	LAS VEGAS	NV		11/26/2024		797		2			2		799	799			
100180517	HOUSTON	TX		11/26/2024		740		(28)			(28)		712	712			
100180518	MANDEVILLE	LA		11/26/2024		462		(11)			(11)		451	451			
100180519	GRAND RAPIDS	MI		11/26/2024		743		(2)			(2)		741	741			
100180520	HOUSTON	TX		11/26/2024		742		(30)			(30)		712	712			
100180521	GERMANTOWN	MD		11/26/2024		720		3			3		723	723			
100180522	CLARKSVILLE	TN		11/26/2024		580		4			4		584	584			
100180523	PALOS HILLS	IL		11/26/2024		762		(25)			(25)		737	737			
100180527	PHOENIX	AZ		11/26/2024		602		9			9		611	611			
100180536	FARMINGTON	NM		11/26/2024		1,035		(38)			(38)		997	997			
100180539	MARINA	CA		11/26/2024		625		(9)			(9)		616	616			
100180540	FORT THOMAS	KY		11/26/2024		804		26			26		830	830			
100180541	SANTA MARIA	CA		11/26/2024		1,082		(4)			(4)		1,078	1,078			
100180542	PALM DESERT	CA		11/26/2024		3,116		(14)			(14)		3,102	3,102			
100180543	LOS ANGELES	CA		11/26/2024		5,226		51			51		5,277	5,277			
100180544	DUDLEY	MA		11/26/2024		685		(5)			(5)		680	680			
100180546	CHICAGO	IL		11/26/2024		2,323		(4)			(4)		2,319	2,319			
100180547	WENATCHEE	WA		11/26/2024		1,778		(27)			(27)		1,751	1,751			
100180548	COMPTON	CA		11/26/2024		1,140		17			17		1,157	1,157			
100180549	UNCASVILLE	CT		11/26/2024		821		(32)			(32)		789	789			
100180550	LAS VEGAS	NV		11/26/2024		575		(27)			(27)		548	548			
100180551	DOWNEY	CA		11/26/2024		48,361		(933)			(933)		47,428	47,428			
100180553	VALENCIA	CA		11/26/2024		1,328		(36)			(36)		1,292	1,292			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180554	SIMI VALLEY	CA		11/26/2024		8,846		(211)			(211)		8,635	8,635			
100180555	DALLAS	TX		11/26/2024		331		(6)			(6)		325	325			
100180556	PIRU	CA		11/26/2024		1,100		(4)			(4)		1,096	1,096			
100180557	BURBANK	CA		11/26/2024		3,675		(48)			(48)		3,627	3,627			
100180558	JOELTON	TN		11/26/2024		2,134		(15)			(15)		2,119	2,119			
100180559	SACRAMENTO	CA		11/26/2024		783		(23)			(23)		760	760			
100180560	MIAMI	FL		11/26/2024		918		(42)			(42)		876	876			
100180561	APOPKA	FL		11/26/2024		649		(11)			(11)		638	638			
100180562	IVA	SC		11/26/2024		634		8			8		642	642			
100180563	MIAMI	FL		11/26/2024		908		(22)			(22)		886	886			
100180564	ACTON	CA		11/26/2024		1,055		(24)			(24)		1,031	1,031			
100180565	RENO	NV		11/26/2024		2,077		(49)			(49)		2,028	2,028			
100180568	CAMINO	CA		11/26/2024		902		1			1		903	903			
100180569	GERMANTOWN	MD		11/26/2024		1,012		11			11		1,023	1,023			
100180571	DURHAM	NC		11/26/2024		791		(26)			(26)		765	765			
100180572	LONG BEACH	CA		11/26/2024		1,975		(13)			(13)		1,962	1,962			
100180573	ROYAL PALM BEACH	FL		11/26/2024		564		(16)			(16)		548	548			
100180574	NEW BRAUNFELS	TX		11/26/2024		478		(11)			(11)		467	467			
100180575	BOWIE	MD		11/26/2024		1,055		2			2		1,057	1,057			
100180576	MORENO VALLEY	CA		11/26/2024		3,919		70			70		3,989	3,989			
100180577	RIVERSIDE	CA		11/26/2024		2,883		(111)			(111)		2,772	2,772			
100180578	BELLFLOWER	CA		11/26/2024		709		(2)			(2)		707	707			
100180579	VENTURA	CA		11/26/2024		1,369		(63)			(63)		1,306	1,306			
100180581	STOCKTON	CA		11/26/2024		1,169		(51)			(51)		1,118	1,118			
100180582	LOS ANGELES	CA		11/26/2024		1,271		(25)			(25)		1,246	1,246			
100180583	ACAMPO	CA		11/26/2024		4,539		(84)			(84)		4,455	4,455			
100180584	VENTURA	CA		11/26/2024		3,457		(38)			(38)		3,419	3,419			
100180585	BLUFF DALE	TX		11/26/2024		1,070		(18)			(18)		1,052	1,052			
100180586	ALEXANDRIA	VA		11/26/2024		591		(4)			(4)		587	587			
100180587	SAN DIEGO	CA		11/26/2024		2,922		(65)			(65)		2,857	2,857			
100180588	SAN ANTONIO	TX		11/26/2024		2,249		2			2		2,251	2,251			
100180589	HOMESTEAD	FL		11/26/2024		1,056		(37)			(37)		1,019	1,019			
100180590	SAN ANTONIO	TX		11/26/2024		159		(7)			(7)		152	152			
100180591	FARINA	IL		11/26/2024		351		(16)			(16)		335	335			
100180592	AUBURN	WA		11/26/2024		965		(1)			(1)		964	964			
100180593	PASADENA	CA		11/26/2024		1,915		(40)			(40)		1,875	1,875			
100180594	HOUSTON	TX		11/26/2024		617		(4)			(4)		613	613			
100180595	LIVERMORE	CA		11/26/2024		5,547		(45)			(45)		5,502	5,502			
100180596	PORTLAND	OR		11/26/2024		2,078		(51)			(51)		2,027	2,027			
100180597	WESTLAKE VILLAGE	CA		11/26/2024		2,323		(86)			(86)		2,237	2,237			
100180598	LAS VEGAS	NV		11/26/2024		1,408		(65)			(65)		1,343	1,343			
100180599	WALTHAM	MA		11/26/2024		4,513		(12)			(12)		4,501	4,501			
100180600	HONOLULU	HI		11/26/2024		3,474		(59)			(59)		3,415	3,415			
100180601	SEATTLE	WA		11/26/2024		2,227		69			69		2,296	2,296			
100180602	PALMDALE	CA		11/26/2024		1,062		(28)			(28)		1,034	1,034			
100180603	MURRIETA	CA		11/26/2024		3,105		(124)			(124)		2,981	2,981			
100180605	BELLFLOWER	CA		11/26/2024		1,549		(44)			(44)		1,505	1,505			
100180606	HOUSTON	TX		11/26/2024		453		(21)			(21)		432	432			
100180607	ATWATER	CA		11/26/2024		1,762		(10)			(10)		1,752	1,752			
100180608	BALTIMORE	MD		11/26/2024		696		(5)			(5)		691	691			
100180609	AIKEN	SC		11/26/2024		2,520		(35)			(35)		2,485	2,485			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180610	CENTRALIA	WA		11/26/2024		1,607		(74)			(74)		1,533	1,533			
100180611	KNOXVILLE	TN		11/26/2024		935		(30)			(30)		905	905			
100180612	BRANFORD	CT		11/26/2024		1,094		(15)			(15)		1,079	1,079			
100180613	HOUSTON	TX		11/26/2024		3,378		(156)			(156)		3,222	3,222			
100180614	ANAHEIM	CA		11/26/2024		1,426		(3)			(3)		1,423	1,423			
100180615	LAUREL	MD		11/26/2024		1,097		(5)			(5)		1,092	1,092			
100180617	CHATSWORTH	CA		11/26/2024		4,493		(86)			(86)		4,407	4,407			
100180618	PORTLAND	MI		11/26/2024		878		(18)			(18)		860	860			
100180620	DELAND	FL		11/26/2024		1,391		(39)			(39)		1,352	1,352			
100180622	TEMPLE HILLS	MD		11/26/2024		930		(6)			(6)		924	924			
100180623	REISTERSTOWN	MD		11/26/2024		744		(5)			(5)		739	739			
100180624	PASADENA	CA		11/26/2024		2,640		(16)			(16)		2,624	2,624			
100180625	SAN FRANCISCO	CA		11/26/2024		2,096		(53)			(53)		2,043	2,043			
100180628	ARLINGTON	VA		11/26/2024		1,841		(58)			(58)		1,783	1,783			
100180629	ARLINGTON	VA		11/26/2024		1,810		(68)			(68)		1,742	1,742			
100180633	VIENNA	VA		11/26/2024		1,811		(51)			(51)		1,760	1,760			
100180634	KISSIMMEE	FL		11/26/2024		606		(28)			(28)		578	578			
100180635	SARASOTA	FL		11/26/2024		740		(34)			(34)		706	706			
100180636	IRVING	TX		11/26/2024		53,809		(2,142)			(2,142)		51,667	51,667			
100180637	CHULA VISTA	CA		11/26/2024		3,013		(11)			(11)		3,002	3,002			
100180638	HOMESTEAD	FL		11/26/2024		962		(31)			(31)		931	931			
100180639	PLACERVILLE	CA		11/26/2024		1,640		(18)			(18)		1,622	1,622			
100180640	LAKE HAVASU CITY	AZ		11/26/2024		1,594		(61)			(61)		1,533	1,533			
100180642	LOS GATOS	CA		11/26/2024		3,421		(155)			(155)		3,266	3,266			
100180644	WALNUT CREEK	CA		11/26/2024		2,182		(54)			(54)		2,128	2,128			
100180645	TUSTIN	CA		11/26/2024		2,400		(16)			(16)		2,384	2,384			
100180646	RANCHO CUCAMONGA	CA		11/26/2024		1,353		(45)			(45)		1,308	1,308			
100180647	CINCINNATI	OH		11/26/2024		1,984		(12)			(12)		1,972	1,972			
100180648	INLET BEACH	FL		11/26/2024		3,059		(90)			(90)		2,969	2,969			
100180649	LAS VEGAS	NV		11/26/2024		1,728		(60)			(60)		1,668	1,668			
100180650	INDIO	CA		11/26/2024		1,270		(24)			(24)		1,246	1,246			
100180653	PROSPER	TX		11/26/2024		906		(15)			(15)		891	891			
100180656	TOLEDO	OH		11/26/2024		661		(21)			(21)		640	640			
100180658	NEWCASTLE	CA		11/26/2024		3,649		(20)			(20)		3,629	3,629			
100180659	AUSTIN	TX		11/26/2024		3,444		(96)			(96)		3,348	3,348			
100180660	HILLSIDE	NJ		11/26/2024		2,362		(89)			(89)		2,273	2,273			
100180662	SAN DIEGO	CA		11/26/2024		716		(28)			(28)		688	688			
100180664	SALEM	OR		11/26/2024		3,198		(25)			(25)		3,173	3,173			
100180665	GLENDALE	CA		11/26/2024		5,805		(115)			(115)		5,690	5,690			
100180666	CHINO HILLS	CA		11/26/2024		2,295		(65)			(65)		2,230	2,230			
100180667	MICHIGAN CITY	IN		11/26/2024		1,003		(36)			(36)		967	967			
100180668	WELLINGTON	FL		11/26/2024		1,459		(35)			(35)		1,424	1,424			
100180670	HOLLYWOOD	FL		11/26/2024		241		(9)			(9)		232	232			
100180671	CITRUS SPRINGS	FL		11/26/2024		776		(25)			(25)		751	751			
100180672	OAK HILLS	CA		11/26/2024		1,325		(43)			(43)		1,282	1,282			
100180675	MIAMI	FL		11/26/2024		1,412		(35)			(35)		1,377	1,377			
100180676	POMONA	CA		11/26/2024		1,507		(52)			(52)		1,455	1,455			
100180680	BAKERSFIELD	CA		11/26/2024		943		(38)			(38)		905	905			
100180681	SUNNYVALE	CA		11/26/2024		3,344		(129)			(129)		3,215	3,215			
100180687	PALO CEDRO	CA		11/26/2024		982		(17)			(17)		965	965			
100180688	MIAMI	FL		11/26/2024		901		(27)			(27)		874	874			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180689	HILLSBORO	OR		11/26/2024		971		(29)			(29)		942	942			
100180693	MIAMI GARDENS	FL		11/26/2024		839		(36)			(36)		803	803			
100180694	MIAMI	FL		11/26/2024		906		(18)			(18)		888	888			
100180695	DURANGO	CO		11/26/2024		2,043		(30)			(30)		2,013	2,013			
100180696	WYOMING	MI		11/26/2024		586		(21)			(21)		565	565			
100180697	TACOMA	WA		11/26/2024		1,249		(15)			(15)		1,234	1,234			
100180698	LAS VEGAS	NV		11/26/2024		1,426		(17)			(17)		1,409	1,409			
100180699	CHICAGO	IL		11/26/2024		1,905		(46)			(46)		1,859	1,859			
100180700	PALM SPRINGS	CA		11/26/2024		1,693		(78)			(78)		1,615	1,615			
100180701	LATHROP	CA		11/26/2024		1,273		(30)			(30)		1,243	1,243			
100180702	NEW CANEY	TX		11/26/2024		498		(14)			(14)		484	484			
100180703	BEDFORD	TX		11/26/2024		555		(24)			(24)		531	531			
100180705	LANCASTER	SC		11/26/2024		725		(21)			(21)		704	704			
100180706	NEWPORT COAST AREA NEWPORT BE	CA		11/26/2024		9,724		(372)			(372)		9,352	9,352			
100180707	VALLEJO	CA		11/26/2024		1,919		(50)			(50)		1,869	1,869			
100180709	CAPE CORAL	FL		11/26/2024		1,365		(21)			(21)		1,344	1,344			
100180712	DESERT HOT SPRINGS	CA		11/26/2024		1,543		(59)			(59)		1,484	1,484			
100180713	DAVENPORT	FL		11/26/2024		1,128		(18)			(18)		1,110	1,110			
100180714	CONCORD	CA		11/26/2024		2,023		(46)			(46)		1,977	1,977			
100180715	BUENA PARK	CA		11/26/2024		1,737		(43)			(43)		1,694	1,694			
100180716	CHINO HILLS	CA		11/26/2024		2,677		(30)			(30)		2,647	2,647			
100180717	PORTLAND	OR		11/26/2024		1,755		(29)			(29)		1,726	1,726			
100180718	AIKEN	SC		11/26/2024		1,381		(24)			(24)		1,357	1,357			
100180719	HEMET	CA		11/26/2024		1,065		(13)			(13)		1,052	1,052			
100180721	SACRAMENTO	CA		11/26/2024		1,235		(30)			(30)		1,205	1,205			
100180722	HUNTERSVILLE	NC		11/26/2024		2,056		(66)			(66)		1,990	1,990			
100180725	MIAMI	FL		11/26/2024		4,740		(212)			(212)		4,528	4,528			
100180726	BATON ROUGE	LA		11/26/2024		1,374		(48)			(48)		1,326	1,326			
100180728	BELLEROSE	NY		11/26/2024		1,053		(11)			(11)		1,042	1,042			
100180730	CHICAGO	IL		11/26/2024		949		(26)			(26)		923	923			
100180731	LAKE STEVENS	WA		11/26/2024		3,440		(100)			(100)		3,340	3,340			
100180732	GREENSBORO	NC		11/26/2024		373		(15)			(15)		358	358			
100180733	SANTA CLARITA	CA		11/26/2024		5,044		(123)			(123)		4,921	4,921			
100180735	LOMITA	CA		11/26/2024		3,793		(25)			(25)		3,768	3,768			
100180737	PITTSBURGH	PA		11/26/2024		651		(24)			(24)		627	627			
100180738	RED BANK	NJ		11/26/2024		12,197		(304)			(304)		11,893	11,893			
100180739	CHATTANOOGA	TN		11/26/2024		1,041		(14)			(14)		1,027	1,027			
100180740	PORT ISABEL	TX		11/26/2024		647		(35)			(35)		612	612			
100180743	BRIGANTINE	NJ		11/26/2024		812		(40)			(40)		772	772			
100180744	HOUSTON	TX		11/26/2024		1,347		(62)			(62)		1,285	1,285			
100180745	MIAMI	FL		11/26/2024		877		(34)			(34)		843	843			
100180748	GALVESTON	TX		11/26/2024		715		(33)			(33)		682	682			
100180750	SPRING HILL	FL		11/26/2024		922		12			12		934	934			
100180752	LEHIGH ACRES	FL		11/26/2024		647		(29)			(29)		618	618			
100180753	LAKEWOOD	CO		11/26/2024		3,484		(93)			(93)		3,391	3,391			
100180754	MURRIETA	CA		11/26/2024		2,317		(75)			(75)		2,242	2,242			
100180755	BIRMINGHAM	MI		11/26/2024		5,810		(246)			(246)		5,564	5,564			
100180756	WOODLAND	CA		11/26/2024		1,275		(59)			(59)		1,216	1,216			
100180757	SILVER SPRING	MD		11/26/2024		1,803		(76)			(76)		1,727	1,727			
100180758	WALPOLE	MA		11/26/2024		2,132		(31)			(31)		2,101	2,101			
100180764	GRANGER	IN		11/26/2024		862		(32)			(32)		830	830			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180765	CHESTERFIELD	VA		11/26/2024		630		(14)			(14)		616	616			
100180766	HAGERSTOWN	MD		11/26/2024		538		(25)			(25)		513	513			
100180767	SAN DIEGO	CA		11/26/2024		3,337		(38)			(38)		3,299	3,299			
100180768	SPRING HILL	KS		11/26/2024		9,368		(212)			(212)		9,156	9,156			
100180770	BARTOW	FL		11/26/2024		493		(17)			(17)		476	476			
100180771	PUNTA GORDA	FL		11/26/2024		511		(22)			(22)		489	489			
100180772	PINECREST	FL		11/26/2024		7,193		(63)			(63)		7,130	7,130			
100180773	VALLEY VILLAGE	CA		11/26/2024		1,137		(35)			(35)		1,102	1,102			
100180774	SARASOTA	FL		11/26/2024		489		(23)			(23)		466	466			
100180777	TYLER	TX		11/26/2024		255		(12)			(12)		243	243			
100180779	SHERIDAN	WY		11/26/2024		1,565		(20)			(20)		1,545	1,545			
100180780	HASTINGS	NE		11/26/2024		423		(17)			(17)		406	406			
100180781	BOCA RATON	FL		11/26/2024		251		(12)			(12)		239	239			
100180782	VIENNA	VA		11/26/2024		1,734		(59)			(59)		1,675	1,675			
100180783	CLOVIS	CA		11/26/2024		1,371		(29)			(29)		1,342	1,342			
100180784	LONE TREE	CO		11/26/2024		4,142		(132)			(132)		4,010	4,010			
100180786	FORT COLLINS	CO		11/26/2024		2,115		(49)			(49)		2,066	2,066			
100180787	RANCHO MIRAGE	CA		11/26/2024		481		(21)			(21)		460	460			
100180792	BISMARCK	ND		11/26/2024		209		(10)			(10)		199	199			
100180793	AROMAS	CA		11/26/2024		3,360		(68)			(68)		3,292	3,292			
100180794	SOUTHWEST RANCHES	FL		11/26/2024		3,712		(60)			(60)		3,652	3,652			
100180796	HALLANDALE BEACH	FL		11/26/2024		441		(20)			(20)		421	421			
100180797	CELESTE	TX		11/26/2024		2,014		(1)			(1)		2,013	2,013			
100180804	ROTTERDAM	NLD		11/27/2024		1,274						(105)	1,169	1,289	121		121
100180822	S-GRAVENHAGE	NLD		11/27/2024		423						(34)	389	417	29		29
100180828	S-GRAVENHAGE	NLD		11/27/2024		572						(47)	525	579	54		54
100180839	TER APEL	NLD		11/27/2024		405						(33)	372	410	38		38
100180840	S-GRAVENHAGE	NLD		11/27/2024		519,450						(42,923)	476,527	526,616	50,089		50,089
100180846	VLISSINGEN	NLD		11/27/2024		40						(3)	37	41	4		4
100180868	UNITED KINGDOM	GBR		11/27/2024		506						(25)	481	536	55		55
100180879	UNITED KINGDOM	GBR		11/27/2024		524						(25)	499	539	40		40
100180893	UNITED KINGDOM	GBR		11/27/2024		3,072						(145)	2,927	3,144	217		217
100180903	UNITED KINGDOM	GBR		11/27/2024		418						(20)	398	432	34		34
100180914	UNITED KINGDOM	GBR		11/27/2024		989						(47)	942	1,014	73		73
100180915	UNITED KINGDOM	GBR		11/27/2024		440						(21)	419	452	33		33
100180917	UNITED KINGDOM	GBR		11/27/2024		1,379						(65)	1,314	1,405	90		90
100181197	POTOMAC	MD		12/06/2024		3,144		(5)			(5)		3,139	3,139			
100181198	CHARLOTTE	NC		12/06/2024		722		(2)			(2)		720	720			
100181200	BEL AIRE	KS		12/06/2024		601		13			13		614	614			
100181201	LAKELAND	FL		12/06/2024		889		(22)			(22)		867	867			
100181202	WOODSTOCK	GA		12/06/2024		475		(14)			(14)		461	461			
100181203	BARSTOW	CA		12/06/2024		377		(17)			(17)		360	360			
100181204	TEMPE	AZ		12/06/2024		486		(23)			(23)		463	463			
100181205	EL MONTE	CA		12/06/2024		1,397		(19)			(19)		1,378	1,378			
100181207	RAYMORE	MO		12/06/2024		722		36			36		758	758			
100181208	CHUBBUCK	ID		12/06/2024		1,333		(12)			(12)		1,321	1,321			
100181210	PORT SAINT LUCIE	FL		12/06/2024		996		10			10		1,006	1,006			
100181211	SAN ANTONIO	FL		12/06/2024		522		(11)			(11)		511	511			
100181213	APPLE VALLEY	CA		12/06/2024		1,057		36			36		1,093	1,093			
100181214	NORTH LAS VEGAS	NV		12/06/2024		566		30			30		596	596			
100181216	HOUSTON	TX		12/06/2024		1,402		39			39		1,441	1,441			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181217	SALINAS	CA		12/06/2024		1,629		(41)			(41)		1,588	1,588			
100181218	ANTIOCH	TN		12/06/2024		461		(11)			(11)		450	450			
100181222	ANTIOCH	TN		12/06/2024		445		5			5		450	450			
100181223	FONTANA	CA		12/06/2024		1,339		(1)			(1)		1,338	1,338			
100181224	LAS VEGAS	NV		12/06/2024		947		18			18		965	965			
100181227	SAN LUIS	AZ		12/06/2024		537		(22)			(22)		515	515			
100181228	MARYSVILLE	WA		12/06/2024		2,499		(39)			(39)		2,460	2,460			
100181229	HYATTSVILLE	MD		12/06/2024		781		12			12		793	793			
100181230	RIVERSIDE	CA		12/06/2024		1,121		(25)			(25)		1,096	1,096			
100181231	JACKSONVILLE	FL		12/06/2024		1,567		(18)			(18)		1,549	1,549			
100181232	COLBERT	GA		12/06/2024		472		(22)			(22)		450	450			
100181233	LAWRENCE	MA		12/06/2024		1,247		(35)			(35)		1,212	1,212			
100181236	FORT WORTH	TX		12/06/2024		353		(8)			(8)		345	345			
100181237	CHESTERFIELD	MI		12/06/2024		457		4			4		461	461			
100181238	SOUTH LAKE TAHOE	CA		12/06/2024		1,484		(9)			(9)		1,475	1,475			
100181239	HOUSTON	TX		12/06/2024		1,500		(66)			(66)		1,434	1,434			
100181240	BELLEVUE	NE		12/06/2024		613		(15)			(15)		598	598			
100181241	PAULINA	LA		12/06/2024		677		4			4		681	681			
100181242	LOS ANGELES	CA		12/06/2024		1,619		(40)			(40)		1,579	1,579			
100181243	NORTH LAS VEGAS	NV		12/06/2024		714		15			15		729	729			
100181244	JACKSONVILLE	FL		12/06/2024		536		(13)			(13)		523	523			
100181245	WOODBRIDGE	VA		12/06/2024		944		38			38		982	982			
100181247	BROCKTON	MA		12/06/2024		731		(10)			(10)		721	721			
100181248	LOS ANGELES	CA		12/06/2024		1,291		(60)			(60)		1,231	1,231			
100181249	MCKINNEY	TX		12/06/2024		677		(1)			(1)		676	676			
100181250	HOUSTON	TX		12/06/2024		571		16			16		587	587			
100181252	FREDERICK	MD		12/06/2024		726		(23)			(23)		703	703			
100181253	PALMDALE	CA		12/06/2024		324		(15)			(15)		309	309			
100181254	PALM COAST	FL		12/06/2024		1,203		(38)			(38)		1,165	1,165			
100181255	STATESVILLE	NC		12/06/2024		321							321	321			
100181256	WEBSTER	MA		12/06/2024		1,034		22			22		1,056	1,056			
100181257	DALLAS	TX		12/06/2024		503		2			2		505	505			
100181258	ATLANTA	GA		12/06/2024		643		(11)			(11)		632	632			
100181259	HONOLULU	HI		12/06/2024		650		5			5		655	655			
100181260	LAKELAND	FL		12/06/2024		684		23			23		707	707			
100181261	DANIA BEACH	FL		12/06/2024		680		(18)			(18)		662	662			
100181262	LAS VEGAS	NV		12/06/2024		805		8			8		813	813			
100181263	OLD SAYBROOK	CT		12/06/2024		16,407		(257)			(257)		16,150	16,150			
100181264	DALLAS	TX		12/06/2024		1,260		14			14		1,274	1,274			
100181265	FORT WORTH	TX		12/06/2024		1,072		(47)			(47)		1,025	1,025			
100181267	WEST PALM BEACH	FL		12/06/2024		1,192		20			20		1,212	1,212			
100181268	DOUGLAS	AZ		12/06/2024		263		(12)			(12)		251	251			
100181269	MIAMI	FL		12/06/2024		1,194		(44)			(44)		1,150	1,150			
100181272	AUSTIN	TX		12/06/2024		1,519		(57)			(57)		1,462	1,462			
100181273	NASHVILLE	TN		12/06/2024		6,586		(195)			(195)		6,391	6,391			
100181274	VACAVILLE	CA		12/06/2024		958		10			10		968	968			
100181275	DALLAS	TX		12/06/2024		1,177		13			13		1,190	1,190			
100181276	DALLAS	TX		12/06/2024		1,181		9			9		1,190	1,190			
100181277	DALLAS	TX		12/06/2024		1,179		11			11		1,190	1,190			
100181278	LAS VEGAS	NV		12/06/2024		1,291		(19)			(19)		1,272	1,272			
100181279	KANSAS CITY	MO		12/06/2024		674		15			15		689	689			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181280	WEST JEFFERSON	OH		12/06/2024		452		6			6		458	458			
100181281	SPRINGFIELD	MA		12/06/2024		650		1			1		651	651			
100181282	LAS VEGAS	NV		12/06/2024		1,249		(23)			(23)		1,226	1,226			
100181283	ARLETA	CA		12/06/2024		2,213		(28)			(28)		2,185	2,185			
100181284	SARASOTA	FL		12/06/2024		483		(22)			(22)		461	461			
100181285	SOUTH BEND	IN		12/06/2024		518		11			11		529	529			
100181286	BOONVILLE	MO		12/06/2024		307		14			14		321	321			
100181287	LAS VEGAS	NV		12/06/2024		1,249		(25)			(25)		1,224	1,224			
100181288	BANGOR	ME		12/06/2024		1,438		(59)			(59)		1,379	1,379			
100181290	LAKE LOS ANGELES	CA		12/06/2024		372		(7)			(7)		365	365			
100181291	LITTLE ROCK	AR		12/06/2024		802		29			29		831	831			
100181292	NEW ORLEANS	LA		12/06/2024		479		21			21		500	500			
100181293	PHOENIX	AZ		12/06/2024		1,219		28			28		1,247	1,247			
100181294	BALTIMORE	MD		12/06/2024		1,179		28			28		1,207	1,207			
100181295	WEST HOLLYWOOD	CA		12/06/2024		705		(7)			(7)		698	698			
100181296	PHOENIX	AZ		12/06/2024		586		(27)			(27)		559	559			
100181297	PONTIAC	MI		12/06/2024		407		(10)			(10)		397	397			
100181298	SEATTLE	WA		12/06/2024		1,856		(41)			(41)		1,815	1,815			
100181299	MIDDLETOWN	NJ		12/06/2024		1,334		(20)			(20)		1,314	1,314			
100181300	LOS ANGELES	CA		12/06/2024		1,796		(26)			(26)		1,770	1,770			
100181301	EDGEWATER	FL		12/06/2024		716		4			4		720	720			
100181302	SUFFOLK	VA		12/06/2024		822		(24)			(24)		798	798			
100181303	COLTON	CA		12/06/2024		612		(2)			(2)		610	610			
100181304	SANTA ANA	CA		12/06/2024		19,620		(47)			(47)		19,573	19,573			
100181306	DUMONT	NJ		12/06/2024		1,318		(47)			(47)		1,271	1,271			
100181308	HOMESTEAD	FL		12/06/2024		1,589		(39)			(39)		1,550	1,550			
100181309	LA HABRA HEIGHTS	CA		12/06/2024		2,747		(5)			(5)		2,742	2,742			
100181311	ALTADENA	CA		12/06/2024		2,779		(26)			(26)		2,753	2,753			
100181312	CELINA	TX		12/06/2024		3,390		(30)			(30)		3,360	3,360			
100181313	MAPLE VALLEY	WA		12/06/2024		978		(23)			(23)		955	955			
100181314	MARLBOROUGH	MA		12/06/2024		1,263		(10)			(10)		1,253	1,253			
100181315	GLENDALE	AZ		12/06/2024		1,158		(39)			(39)		1,119	1,119			
100181317	CARDIFF BY THE SEA	CA		12/06/2024		5,382		(75)			(75)		5,307	5,307			
100181318	RANCHO CUCAMONGA	CA		12/06/2024		2,500		(15)			(15)		2,485	2,485			
100181319	VICTORVILLE	CA		12/06/2024		1,098		(14)			(14)		1,084	1,084			
100181320	PASADENA	CA		12/06/2024		1,956		(30)			(30)		1,926	1,926			
100181321	SUMMERVILLE	SC		12/06/2024		872		(15)			(15)		857	857			
100181322	CLERMONT	FL		12/06/2024		1,051		(21)			(21)		1,030	1,030			
100181323	HILLSBORO	OR		12/06/2024		1,155		(8)			(8)		1,147	1,147			
100181324	MIAMI	FL		12/06/2024		633		(32)			(32)		601	601			
100181325	JURUPA VALLEY	CA		12/06/2024		1,960		21			21		1,981	1,981			
100181327	BOCA RATON	FL		12/06/2024		12,019		(208)			(208)		11,811	11,811			
100181328	LANCASTER	CA		12/06/2024		1,073		(45)			(45)		1,028	1,028			
100181329	LAKE ELSINORE	CA		12/06/2024		1,800		24			24		1,824	1,824			
100181331	NEWARK	DE		12/06/2024		1,201		(13)			(13)		1,188	1,188			
100181333	BUCKEYE	AZ		12/06/2024		1,168		(22)			(22)		1,146	1,146			
100181334	PORT SAINT LUCIE	FL		12/06/2024		467		(16)			(16)		451	451			
100181335	FRESNO	CA		12/06/2024		738		(6)			(6)		732	732			
100181337	MINDEN	LA		12/06/2024		101		(5)			(5)		96	96			
100181338	FALLSTON	MD		12/06/2024		2,005		(59)			(59)		1,946	1,946			
100181339	GREELEY	CO		12/06/2024		205		(10)			(10)		195	195			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181340	FORT MYERS	FL		12/06/2024		1,989		(87)			(87)		1,902	1,902			
100181341	MANTECA	CA		12/06/2024		885		(34)			(34)		851	851			
100181342	INDIANAPOLIS	IN		12/06/2024		323		(15)			(15)		308	308			
100181343	COLTON	CA		12/06/2024		1,049		(41)			(41)		1,008	1,008			
100181345	ATLANTA	GA		12/06/2024		2,408		(62)			(62)		2,346	2,346			
100181346	WICHITA FALLS	TX		12/06/2024		503		(23)			(23)		480	480			
100181347	INGLEWOOD	CA		12/06/2024		2,405		5			5		2,410	2,410			
100181348	LONG BEACH	CA		12/06/2024		1,031		(30)			(30)		1,001	1,001			
100181349	LOS ANGELES	CA		12/06/2024		4,120		111			111		4,231	4,231			
100181350	DIAMOND BAR	CA		12/06/2024		1,196		(39)			(39)		1,157	1,157			
100181351	PETALUMA	CA		12/06/2024		3,104		2			2		3,106	3,106			
100181353	COVINA	CA		12/06/2024		13,199		(418)			(418)		12,781	12,781			
100181354	MIAMI	FL		12/06/2024		1,480		(67)			(67)		1,413	1,413			
100181355	PHOENIX	AZ		12/06/2024		807		(17)			(17)		790	790			
100181356	LOS ANGELES	CA		12/06/2024		2,178		(79)			(79)		2,099	2,099			
100181357	VAN NUYS	CA		12/06/2024		1,859		(55)			(55)		1,804	1,804			
100181358	CORNING	CA		12/06/2024		1,450		(41)			(41)		1,409	1,409			
100181359	WOODINVILLE	WA		12/06/2024		944		(29)			(29)		915	915			
100181360	PALMDALE	CA		12/06/2024		1,076		(20)			(20)		1,056	1,056			
100181361	MILFORD	CT		12/06/2024		771		(36)			(36)		735	735			
100181363	HENRICO	VA		12/06/2024		4,161		(193)			(193)		3,968	3,968			
100181364	SALIDA	CA		12/06/2024		18,104		(38)			(38)		18,066	18,066			
100181365	HILLSBORO	OR		12/06/2024		1,144		(11)			(11)		1,133	1,133			
100181366	HIALEAH	FL		12/06/2024		4,247		(25)			(25)		4,222	4,222			
100181367	SOUTH GATE	CA		12/06/2024		2,093		24			24		2,117	2,117			
100181368	PICO RIVERA	CA		12/06/2024		1,155		(49)			(49)		1,106	1,106			
100181369	PINON HILLS	CA		12/06/2024		1,666		(27)			(27)		1,639	1,639			
100181371	LUCERNE VALLEY	CA		12/06/2024		839		(38)			(38)		801	801			
100181372	APOPKA	FL		12/06/2024		500		(13)			(13)		487	487			
100181375	MIAMI BEACH	FL		12/06/2024		591		(20)			(20)		571	571			
100181376	BUCKEYE	AZ		12/06/2024		811		(20)			(20)		791	791			
100181377	ADDISON	TX		12/06/2024		751		(34)			(34)		717	717			
100181379	LAS VEGAS	NV		01/09/2025		178		(7)			(7)		171	171			
100181380	SPLENDORA	TX		01/09/2025		7,428		(339)			(339)		7,089	7,089			
100181382	LAS VEGAS	NV		01/09/2025		346		(13)			(13)		333	333			
100181383	TUCSON	AZ		01/09/2025		731		(34)			(34)		697	697			
100181384	HENDERSON	NV		01/09/2025		1,107		(27)			(27)		1,080	1,080			
100181385	LOUISVILLE	KY		01/09/2025		1,331		(45)			(45)		1,286	1,286			
100181386	MIAMI	FL		01/09/2025		799		(21)			(21)		778	778			
100181393	SAN LEANDRO	CA		01/09/2025		1,388		(64)			(64)		1,324	1,324			
100181395	VANDALIA	OH		01/09/2025		366		(12)			(12)		354	354			
100181398	DUNNELLON	FL		01/09/2025		253		(12)			(12)		241	241			
100181400	LOS ANGELES	CA		01/09/2025		1,965		(45)			(45)		1,920	1,920			
100181402	WATSONVILLE	CA		01/09/2025		601		(14)			(14)		587	587			
100181406	CALABASAS	CA		01/09/2025		1,785		(50)			(50)		1,735	1,735			
100181412	TROUTDALE	OR		01/09/2025		787		(19)			(19)		768	768			
100181413	HAWTHORNE	CA		01/09/2025		3,307		(114)			(114)		3,193	3,193			
100181416	PHOENIX	AZ		01/09/2025		775		(28)			(28)		747	747			
100181417	TUCKER	GA		01/09/2025		844		(39)			(39)		805	805			
100181420	WATSONVILLE	CA		01/09/2025		602		(15)			(15)		587	587			
100181421	MIAMI	FL		01/09/2025		1,044		(48)			(48)		996	996			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181422	EL CENTRO	CA		01/09/2025		1,801		(55)			(55)		1,746	1,746			
100181423	COCKEYSVILLE	MD		01/09/2025		1,598		(54)			(54)		1,544	1,544			
100181425	PALM DESERT	CA		01/09/2025		568		(26)			(26)		542	542			
100181428	GARDENA	CA		01/09/2025		1,911		(85)			(85)		1,826	1,826			
100181429	PORTLAND	OR		01/09/2025		668		(31)			(31)		637	637			
100181433	CLEVELAND	TN		01/09/2025		3,317		(107)			(107)		3,210	3,210			
100181437	CHARLOTTE	NC		01/09/2025		451		(21)			(21)		430	430			
100181438	PACOIMA	CA		01/09/2025		1,430		(33)			(33)		1,397	1,397			
100181439	MARRERO	LA		01/09/2025		357		(16)			(16)		341	341			
100181440	LAHAINA	HI		01/09/2025		2,566		(103)			(103)		2,463	2,463			
100181444	LAFAYETTE	LA		01/09/2025		1,610		(71)			(71)		1,539	1,539			
100181450	CHANHASSEN	MN		01/09/2025		986		(42)			(42)		944	944			
100181451	TUALATIN	OR		01/09/2025		1,180		(46)			(46)		1,134	1,134			
100181455	MINNEAPOLIS	MN		01/09/2025		419		(14)			(14)		405	405			
100181456	PARLIER	CA		01/09/2025		535		(25)			(25)		510	510			
100181458	TAMPA	FL		01/09/2025		523		(27)			(27)		496	496			
100181459	CHICAGO	IL		01/09/2025		1,627		(75)			(75)		1,552	1,552			
100181460	SAN ANTONIO	TX		01/09/2025		468		(22)			(22)		446	446			
100181461	MEMPHIS	TN		01/09/2025		813		(38)			(38)		775	775			
100181463	LILBURN	GA		01/09/2025		8,419		(317)			(317)		8,102	8,102			
100181464	CONYERS	GA		01/09/2025		411		(19)			(19)		392	392			
100181466	SEATAC	WA		01/09/2025		1,785		(63)			(63)		1,722	1,722			
100181467	HOOVER	AL		01/09/2025		709		(23)			(23)		686	686			
100181468	LAS VEGAS	NV		01/09/2025		863		(27)			(27)		836	836			
100181470	CYPRESS	TX		01/09/2025		2,203		(19)			(19)		2,184	2,184			
100181471	FALLS CHURCH	VA		01/09/2025		1,004		(47)			(47)		957	957			
100181472	OLIVEHURST	CA		01/09/2025		264		(12)			(12)		252	252			
100181473	HONOLULU	HI		01/09/2025		4,207		(175)			(175)		4,032	4,032			
100181475	CENTRAL POINT	OR		01/09/2025		670		(31)			(31)		639	639			
100181476	SUNRISE	FL		01/09/2025		12,309		(309)			(309)		12,000	12,000			
100181477	CONYERS	GA		01/09/2025		3,869		(177)			(177)		3,692	3,692			
100181479	PHILADELPHIA	PA		01/09/2025		491		(22)			(22)		469	469			
100181482	LOGANVILLE	GA		01/09/2025		3,159		(147)			(147)		3,012	3,012			
100181485	EL CENTRO	CA		01/09/2025		550		(16)			(16)		534	534			
100181487	HINSDALE	IL		01/09/2025		2,060		(46)			(46)		2,014	2,014			
100181491	GRANBURY	TX		01/09/2025		2,421		(88)			(88)		2,333	2,333			
100181492	BETHEL	CT		01/09/2025		2,208		(72)			(72)		2,136	2,136			
100181493	MYRTLE BEACH	SC		01/09/2025		713		(33)			(33)		680	680			
100181496	TEMPE	AZ		01/09/2025		1,523		(22)			(22)		1,501	1,501			
100181499	CONYERS	GA		01/09/2025		3,920		(195)			(195)		3,725	3,725			
100181501	TRUCKEE	CA		12/06/2024		3,266		(83)			(83)		3,183	3,183			
100181502	WAIANAE	HI		12/06/2024		398		(12)			(12)		386	386			
100181504	JUNEAU	AK		12/06/2024		10,100		(192)			(192)		9,908	9,908			
100181505	OCEANSIDE	CA		12/06/2024		2,813		(43)			(43)		2,770	2,770			
100181507	MIAMI	FL		12/06/2024		5,390		(235)			(235)		5,155	5,155			
100181508	PALATINE	IL		12/06/2024		1,338		(47)			(47)		1,291	1,291			
100181510	BIRMINGHAM	MI		12/06/2024		812		(38)			(38)		774	774			
100181511	VISALIA	CA		12/06/2024		920		(42)			(42)		878	878			
100181512	TUCSON	AZ		12/06/2024		5,322		(154)			(154)		5,168	5,168			
100181513	BATON ROUGE	LA		12/06/2024		629		(12)			(12)		617	617			
100181514	DELANO	CA		12/06/2024		745		(12)			(12)		733	733			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181515	CHARLOTTE	NC		12/06/2024		492		(11)			(11)		481	481			
100181518	STATESBORO	GA		12/06/2024		1,725		(13)			(13)		1,712	1,712			
100181519	CHARLOTTE	NC		12/06/2024		855		(28)			(28)		827	827			
100181520	PORTLAND	OR		12/06/2024		390		(17)			(17)		373	373			
100181521	LAUDERDALE BY THE SEA	FL		12/06/2024		567		(18)			(18)		549	549			
100181522	AURORA	CO		12/06/2024		2,629		8			8		2,637	2,637			
100181523	EUREKA	CA		12/06/2024		278		(6)			(6)		272	272			
100181524	LOMPOC	CA		12/06/2024		946		(23)			(23)		923	923			
100181525	ORLANDO	FL		12/06/2024		736		(20)			(20)		716	716			
100181527	RICHMOND	TX		12/06/2024		722		(28)			(28)		694	694			
100181529	PORT SAINT LUCIE	FL		12/06/2024		730		(34)			(34)		696	696			
100181530	ORLANDO	FL		12/06/2024		3,910		11			11		3,921	3,921			
100181531	MELBOURNE	FL		12/06/2024		540		(25)			(25)		515	515			
100181532	BLUFFTON	SC		12/06/2024		673		(13)			(13)		660	660			
100181533	SOUTHWEST RANCHES	FL		12/06/2024		2,430		31			31		2,461	2,461			
100181535	TIGARD	OR		12/06/2024		1,281		(17)			(17)		1,264	1,264			
100181537	ORLANDO	FL		12/06/2024		1,300		(35)			(35)		1,265	1,265			
100181538	SAINT PETERSBURG	FL		12/06/2024		324		(15)			(15)		309	309			
100181540	SAINT AUGUSTINE	FL		12/06/2024		1,087		(26)			(26)		1,061	1,061			
100181541	MIAMI	FL		12/09/2024		2,145		(67)			(67)		2,078	2,078			
100181543	GREAT NECK	NY		12/09/2024		2,584		(84)			(84)		2,500	2,500			
100181545	WINDSOR	CT		12/09/2024		780		(33)			(33)		747	747			
100181546	MAPLE HEIGHTS	OH		12/09/2024		250		(6)			(6)		244	244			
100181547	ATLANTA	GA		12/09/2024		477		(8)			(8)		469	469			
100181548	SPRING BROOK TOWNSHIP	PA		12/09/2024		499		(24)			(24)		475	475			
100181549	MONTICELLO	NY		12/09/2024		637		(11)			(11)		626	626			
100181550	BRENTWOOD	NY		12/09/2024		1,298		(39)			(39)		1,259	1,259			
100181552	GARFIELD HEIGHTS	OH		12/09/2024		206		(7)			(7)		199	199			
100181553	SALEM	NJ		12/09/2024		323		(8)			(8)		315	315			
100181554	PHILADELPHIA	PA		12/09/2024		695		(3)			(3)		692	692			
100181555	BIRMINGHAM	AL		12/09/2024		170		(6)			(6)		164	164			
100181556	BELEN	NM		12/09/2024		443		(10)			(10)		433	433			
100181559	DETROIT	MI		12/09/2024		154		(4)			(4)		150	150			
100181560	CLEVELAND HEIGHTS	OH		12/09/2024		335		(8)			(8)		327	327			
100181561	LANSING	IL		12/09/2024		106		(3)			(3)		103	103			
100181563	GARFIELD HEIGHTS	OH		12/09/2024		229		(6)			(6)		223	223			
100181564	HARRISBURG	PA		12/09/2024		331		(4)			(4)		327	327			
100181565	READING	PA		12/09/2024		273		(8)			(8)		265	265			
100181567	ROME	GA		12/09/2024		344		(11)			(11)		333	333			
100181569	EVERGREEN PARK	IL		12/09/2024		792		(24)			(24)		768	768			
100181571	SOUTHINGTON	CT		12/09/2024		526		(26)			(26)		500	500			
100181572	TURTLE CREEK	PA		12/09/2024		260		(3)			(3)		257	257			
100181573	MONTICELLO	NY		12/09/2024		486		(21)			(21)		465	465			
100181574	DARBY	PA		12/09/2024		369		(10)			(10)		359	359			
100181578	SPRING VALLEY	NY		12/09/2024		1,574		(45)			(45)		1,529	1,529			
100181582	MONTICELLO	NY		12/09/2024		637		(33)			(33)		604	604			
100181583	GLENDALE	CA		12/09/2024		2,331		(142)			(142)		2,189	2,189			
100181585	CARNEGIE	PA		12/09/2024		850		(17)			(17)		833	833			
100181586	NEWARK	NJ		12/09/2024		1,238		(61)			(61)		1,177	1,177			
100181587	OKLAHOMA CITY	OK		12/09/2024		286		(7)			(7)		279	279			
100181589	CINCINNATI	OH		12/09/2024		265		(6)			(6)		259	259			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181590	MONTICELLO	NY		12/09/2024		550		(17)			(17)		533	533			
100181591	ROCKFORD	IL		12/09/2024		242		(6)			(6)		236	236			
100181592	VALLEY VILLAGE	CA		12/09/2024		3,481		(198)			(198)		3,283	3,283			
100181593	PALMER	AK		12/09/2024		1,139		(57)			(57)		1,082	1,082			
100181594	CHICAGO	IL		12/09/2024		556		29			29		585	585			
100181595	MONTICELLO	NY		12/09/2024		931		(11)			(11)		920	920			
100181596	MILWAUKEE	WI		12/09/2024		279		4			4		283	283			
100181597	DOUGLAS	GA		12/09/2024		321		(14)			(14)		307	307			
100181600	BRADDOCK	PA		12/09/2024		287		(8)			(8)		279	279			
100181601	CHICAGO	IL		12/09/2024		326		(10)			(10)		316	316			
100181603	SICKLERVILLE	NJ		12/09/2024		408		(10)			(10)		398	398			
100181605	SHORT HILLS	NJ		12/09/2024		1,647		(84)			(84)		1,563	1,563			
100181609	SCARSDALE	NY		12/09/2024		4,625		(188)			(188)		4,437	4,437			
100181610	COPIAGUE	NY		12/09/2024		478		2			2		480	480			
100181612	JACKSON	MS		12/09/2024		254		4			4		258	258			
100181613	HARTFORD	CT		12/09/2024		309		(39)			(39)		270	533		264	264
100181614	PHILADELPHIA	PA		12/09/2024		464		(11)			(11)		453	453			
100181619	PITTSBURGH	PA		12/09/2024		357		(8)			(8)		349	349			
100181620	PITTSBURGH	PA		12/09/2024		312		(12)			(12)		300	300			
100181621	MIDDLETOWN	CT		12/09/2024		1,200		(7)			(7)		1,193	1,193			
100181622	PHILADELPHIA	PA		12/09/2024		454		(5)			(5)		449	449			
100181623	BOCA RATON	FL		12/11/2024		3,906		(110)			(110)		3,796	3,796			
100181624	PERRIS	CA		12/11/2024		1,284		(17)			(17)		1,267	1,267			
100181625	SEMINOLE	FL		12/11/2024		1,605		(39)			(39)		1,566	1,566			
100181626	ORLANDO	FL		12/11/2024		579		(2)			(2)		577	577			
100181627	LANSING	IL		12/11/2024		534		21			21		555	555			
100181630	BOCA RATON	FL		12/11/2024		680		(31)			(31)		649	649			
100181632	LAS VEGAS	NV		12/11/2024		604		3			3		607	607			
100181634	RODEO	CA		12/11/2024		1,043		(23)			(23)		1,020	1,020			
100181638	LOS ANGELES	CA		12/11/2024		1,170		(51)			(51)		1,119	1,119			
100181643	IVINS	UT		12/11/2024		744		(10)			(10)		734	734			
100181644	HIALEAH	FL		12/11/2024		2,099		(37)			(37)		2,062	2,062			
100181648	SOUTH PITTSBURG	TN		12/11/2024		1,981		(16)			(16)		1,965	1,965			
100181649	COTATI	CA		12/11/2024		1,650		(44)			(44)		1,606	1,606			
100181652	LOS ANGELES	CA		12/11/2024		67,520		(1,361)			(1,361)		66,159	66,159			
100181654	MARATHON	FL		12/11/2024		3,521		(105)			(105)		3,416	3,416			
100181655	DALLAS	TX		12/11/2024		2,133		21			21		2,154	2,154			
100181658	TUCSON	AZ		12/11/2024		571		(29)			(29)		542	542			
100181661	NEWARK	NJ		12/11/2024		281		(16)			(16)		265	265			
100181663	SEATTLE	WA		12/11/2024		1,489		(39)			(39)		1,450	1,450			
100181666	BROOKLYN	NY		12/11/2024		1,678		(49)			(49)		1,629	1,629			
100181667	LANCASTER	CA		12/11/2024		1,533		(17)			(17)		1,516	1,516			
100181668	BLOOMINGTON	IN		12/11/2024		2,964		(86)			(86)		2,878	2,878			
100181669	SAINT LOUIS	MO		12/11/2024		434		(3)			(3)		431	431			
100181670	ROUND ROCK	TX		12/11/2024		1,545		(62)			(62)		1,483	1,483			
100181671	BARDONIA	NY		12/11/2024		1,293		(30)			(30)		1,263	1,263			
100181672	DALLAS	TX		12/11/2024		6,054		(176)			(176)		5,878	5,878			
100181673	MILWAUKEE	WI		12/11/2024		275		(13)			(13)		262	262			
100181675	COEUR D ALENE	ID		12/11/2024		1,237		(19)			(19)		1,218	1,218			
100181676	OCALA	FL		12/11/2024		812		(35)			(35)		777	777			
100181679	HOUSTON	TX		12/11/2024		214		(3)			(3)		211	211			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181682	ENGLEWOOD CLIFFS	NJ		12/11/2024		2,654		(44)			(44)		2,610	2,610			
100181684	PEMBROKE PINES	FL		12/11/2024		1,549		(33)			(33)		1,516	1,516			
100181685	ARNOLD	MD		12/11/2024		953		(33)			(33)		920	920			
100181686	SAN DIEGO	CA		12/11/2024		10,008		47			47		10,055	10,055			
100181688	OAKDALE	CA		12/11/2024		1,409		(56)			(56)		1,353	1,353			
100181693	PFLUGERVILLE	TX		12/11/2024		2,022		(67)			(67)		1,955	1,955			
100181695	MADISON	AL		12/11/2024		1,026		10			10		1,036	1,036			
100181697	COSTA MESA	CA		12/11/2024		3,497		(49)			(49)		3,448	3,448			
100181698	SUGAR LAND	TX		12/11/2024		2,325		(72)			(72)		2,253	2,253			
100181699	LOS ANGELES	CA		12/11/2024		5,270		(141)			(141)		5,129	5,129			
100181700	NORCO	CA		12/11/2024		2,610		(51)			(51)		2,559	2,559			
100181702	LOS ANGELES	CA		12/11/2024		1,537		(34)			(34)		1,503	1,503			
100181703	SAN DIEGO	CA		12/11/2024		875		(26)			(26)		849	849			
100181705	LOS ANGELES	CA		12/11/2024		1,387		(30)			(30)		1,357	1,357			
100181706	LAS VEGAS	NV		12/11/2024		981		(20)			(20)		961	961			
100181861	RICE LAKE	WI		12/12/2024		705		(18)			(18)		687	687			
100181862	BLUE RIDGE	GA		12/12/2024		1,997		(9)			(9)		1,988	1,988			
100181865	HENRICO	VA		12/12/2024		611		(7)			(7)		604	604			
100181866	LITHIA	FL		12/12/2024		865		(9)			(9)		856	856			
100181867	RALEIGH	NC		12/12/2024		1,070		25			25		1,095	1,095			
100181868	SEBRING	FL		12/12/2024		1,057		(18)			(18)		1,039	1,039			
100181869	LAREDO	TX		12/12/2024		786		5			5		791	791			
100181870	MERRILLVILLE	IN		12/12/2024		875		(3)			(3)		872	872			
100181871	ASHBURN	VA		12/12/2024		1,406		7			7		1,413	1,413			
100181872	LITHIA	FL		12/12/2024		3,156		(44)			(44)		3,112	3,112			
100181873	GRAND RAPIDS	MI		12/12/2024		680		(3)			(3)		677	677			
100181874	MIAMI	FL		12/12/2024		1,745		47			47		1,792	1,792			
100181875	KATY	TX		12/12/2024		768		28			28		796	796			
100181876	AURORA	IL		12/12/2024		574		(7)			(7)		567	567			
100181877	PHOENIX	AZ		12/12/2024		816		(6)			(6)		810	810			
100181878	STAFFORD TOWNSHIP	NJ		12/12/2024		1,658		(28)			(28)		1,630	1,630			
100181879	KYLE	TX		12/12/2024		2,561		132			132		2,693	2,693			
100181880	RICHMOND HILL	GA		12/12/2024		1,255		58			58		1,313	1,313			
100181881	TAMPA	FL		12/12/2024		724		22			22		746	746			
100181882	ANNA	TX		12/12/2024		882		35			35		917	917			
100181883	SARASOTA	FL		12/12/2024		918		(6)			(6)		912	912			
100181884	SAN ANTONIO	FL		12/12/2024		1,099		64			64		1,163	1,163			
100181885	SAVANNAH	GA		12/12/2024		800		(5)			(5)		795	795			
100181886	SARASOTA	FL		12/12/2024		788		(5)			(5)		783	783			
100181887	CITRUS SPRINGS	FL		12/12/2024		657		15			15		672	672			
100181889	DELTONA	FL		12/12/2024		4,514		(53)			(53)		4,461	4,461			
100181890	SAINT AUGUSTINE	FL		12/12/2024		1,363		(19)			(19)		1,344	1,344			
100181891	TAMPA	FL		12/12/2024		1,474		41			41		1,515	1,515			
100181892	COTTLEVILLE	MO		12/12/2024		904							904	904			
100181893	EDMOND	OK		12/12/2024		767		35			35		802	802			
100181894	MELISSA	TX		12/12/2024		690		(5)			(5)		685	685			
100181895	PEORIA	AZ		12/12/2024		904		9			9		913	913			
100181896	PUYALLUP	WA		12/12/2024		1,564		34			34		1,598	1,598			
100181897	POLK CITY	FL		12/12/2024		1,169		28			28		1,197	1,197			
100181899	CEDARVILLE	OH		12/12/2024		668		3			3		671	671			
100181900	LEHIGH ACRES	FL		12/12/2024		798		51			51		849	849			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181901	NEWARK	DE		12/12/2024		646		(5)			(5)		641	641			
100181902	DELTONA	FL		12/12/2024		1,142		52			52		1,194	1,194			
100181903	PALM BAY	FL		12/12/2024		688		(9)			(9)		679	679			
100181904	HEATH	OH		12/12/2024		598							598	598			
100181905	MONTGOMERY	IL		12/12/2024		578		(5)			(5)		573	573			
100181906	HOMESTEAD	FL		12/12/2024		30,410		(358)			(358)		30,052	30,052			
100181907	EXETER	CA		12/12/2024		694		1			1		695	695			
100181908	GIG HARBOR	WA		12/12/2024		1,730		(8)			(8)		1,722	1,722			
100181909	PASADENA	CA		12/12/2024		3,101		68			68		3,169	3,169			
100181910	NORTH RICHLAND HILLS	TX		12/12/2024		709		(8)			(8)		701	701			
100181911	ARLINGTON	TX		12/12/2024		644		13			13		657	657			
100181912	SUGAR LAND	TX		12/12/2024		766		15			15		781	781			
100181913	MARATHON	FL		12/12/2024		1,280		(3)			(3)		1,277	1,277			
100181914	STOCKBRIDGE	GA		12/12/2024		706		2			2		708	708			
100181915	BROKEN ARROW	OK		12/12/2024		652		15			15		667	667			
100181916	KATY	TX		12/12/2024		230							230	230			
100181917	SANFORD	FL		12/12/2024		1,031		(7)			(7)		1,024	1,024			
100181918	LAKELAND	FL		12/12/2024		1,931		34			34		1,965	1,965			
100181921	THE VILLAGES	FL		12/12/2024		1,196		5			5		1,201	1,201			
100181922	OCALA	FL		12/12/2024		702		20			20		722	722			
100181923	LIBERTY HILL	TX		12/12/2024		1,415		13			13		1,428	1,428			
100181924	SUNRIVER	OR		12/12/2024		1,296		25			25		1,321	1,321			
100181925	LAWTON	OK		12/12/2024		747		35			35		782	782			
100181926	SUGAR LAND	TX		12/12/2024		790		(9)			(9)		781	781			
100181927	PHILADELPHIA	PA		12/12/2024		691		6			6		697	697			
100181929	MERIDIAN	ID		12/12/2024		949		4			4		953	953			
100181930	SOUTH BOSTON	MA		12/12/2024		319,386		1,325			1,325		320,711	320,711			
100181931	HELENA	MT		12/12/2024		947		(5)			(5)		942	942			
100181932	ROWLAND HEIGHTS	CA		12/12/2024		933		18			18		951	951			
100181933	TUCKER	GA		12/12/2024		880		(15)			(15)		865	865			
100181934	CEDAR HILL	TX		12/12/2024		692		1			1		693	693			
100181935	SIMI VALLEY	CA		12/12/2024		1,848		14			14		1,862	1,862			
100181936	GRAND RAPIDS	MI		12/12/2024		901		25			25		926	926			
100181937	HYANNIS	MA		12/12/2024		1,369		16			16		1,385	1,385			
100181938	LEHIGH ACRES	FL		12/12/2024		1,214		5			5		1,219	1,219			
100181939	GREENSBORO	NC		12/12/2024		1,334		29			29		1,363	1,363			
100181940	CHARLOTTE	NC		12/12/2024		977		23			23		1,000	1,000			
100181942	SANTA ANA	CA		12/12/2024		1,585		8			8		1,593	1,593			
100181943	RALEIGH	NC		12/12/2024		681							681	681			
100181944	PAROWAN	UT		12/12/2024		642		1			1		643	643			
100181945	LANTANA	TX		12/12/2024		62,959		1,260			1,260		64,219	64,219			
100181946	FORT WORTH	TX		12/12/2024		912		20			20		932	932			
100181947	COALINGA	CA		12/12/2024		967		8			8		975	975			
100181948	MANTECA	CA		12/12/2024		1,396		26			26		1,422	1,422			
100181950	ROSENBERG	TX		12/12/2024		733		(12)			(12)		721	721			
100181951	MONROE	WA		12/12/2024		1,179		22			22		1,201	1,201			
100181952	GRAND JUNCTION	CO		12/12/2024		1,188		33			33		1,221	1,221			
100181953	BAKERSFIELD	CA		12/12/2024		37,376		894			894		38,270	38,270			
100181954	MONROE	WA		12/12/2024		1,179		22			22		1,201	1,201			
100181955	GRAND JUNCTION	CO		12/12/2024		1,231		35			35		1,266	1,266			
100181956	CONWAY	SC		12/12/2024		689		12			12		701	701			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181957	BOCA RATON	FL		12/12/2024		1,594		42			42		1,636	1,636			
100181958	KISSIMMEE	FL		12/12/2024		1,141		30			30		1,171	1,171			
100181959	LOS ANGELES	CA		12/12/2024		1,890		117			117		2,007	2,007			
100181961	HATFIELD	PA		12/12/2024		1,273		79			79		1,352	1,352			
100181962	SAN MARCOS	CA		12/12/2024		2,603		27			27		2,630	2,630			
100181963	MINNEAPOLIS	MN		12/12/2024		639		(11)			(11)		628	628			
100181964	LEBANON	OR		12/12/2024		3,836		(19)			(19)		3,817	3,817			
100181966	MANCHESTER	CT		12/12/2024		707		11			11		718	718			
100181967	FORNEY	TX		12/12/2024		2,286		53			53		2,339	2,339			
100181968	KANSAS CITY	MO		12/12/2024		844		2			2		846	846			
100181969	EUGENE	OR		12/12/2024		4,207		(19)			(19)		4,188	4,188			
100181970	FAYETTEVILLE	AR		12/12/2024		185,343		5,120			5,120		190,463	190,463			
100181971	FORNEY	TX		12/12/2024		788		19			19		807	807			
100181972	FORNEY	TX		12/12/2024		788		19			19		807	807			
100181974	FORNEY	TX		12/12/2024		749		20			20		769	769			
100181975	BELLEVUE	WA		12/12/2024		858		11			11		869	869			
100181976	WINNEMUCCA	NV		12/12/2024		646		5			5		651	651			
100181977	REDDING	CA		12/12/2024		1,354		11			11		1,365	1,365			
100181978	BROKEN ARROW	OK		12/12/2024		628		13			13		641	641			
100181979	DULUTH	GA		12/12/2024		718		(4)			(4)		714	714			
100181980	PRINCETON	TX		12/12/2024		746		28			28		774	774			
100181981	AUBREY	TX		12/12/2024		784		15			15		799	799			
100181982	ANNA	TX		12/12/2024		995		34			34		1,029	1,029			
100181983	FREDERICKSBURG	VA		12/12/2024		1,072		22			22		1,094	1,094			
100181984	PHILADELPHIA	PA		12/12/2024		654		3			3		657	657			
100181985	MIAMI	FL		12/12/2024		1,710		7			7		1,717	1,717			
100181986	MELISSA	TX		12/12/2024		1,068		7			7		1,075	1,075			
100181987	SAN DIEGO	CA		12/12/2024		3,506		40			40		3,546	3,546			
100181988	SPANAWAY	WA		12/12/2024		1,602		63			63		1,665	1,665			
100181989	BETHANY BEACH	DE		12/12/2024		6,758		71			71		6,829	6,829			
100181990	ATLANTA	GA		12/12/2024		1,056		30			30		1,086	1,086			
100181991	RIVERVIEW	FL		12/12/2024		907		1			1		908	908			
100181992	ENGLEWOOD	FL		12/12/2024		2,450		12			12		2,462	2,462			
100181993	WOODBRIDGE	VA		12/12/2024		967		26			26		993	993			
100181994	PALM COAST	FL		12/12/2024		888		3			3		891	891			
100181995	NEW CASTLE	DE		12/12/2024		788		32			32		820	820			
100181996	MCKINNEY	TX		12/12/2024		1,007		54			54		1,061	1,061			
100181997	HIGHLAND	CA		12/12/2024		1,327		50			50		1,377	1,377			
100181998	APEX	NC		12/12/2024		1,265		36			36		1,301	1,301			
100181999	WOODBRIDGE	VA		12/12/2024		895		23			23		918	918			
100182000	WOODINVILLE	WA		12/12/2024		2,341		76			76		2,417	2,417			
100182001	MONTEREY PARK	CA		12/12/2024		1,385		26			26		1,411	1,411			
100182002	COLUMBIA	SC		12/12/2024		1,751		30			30		1,781	1,781			
100182003	TALLAHASSEE	FL		12/12/2024		814		(4)			(4)		810	810			
100182004	PORT CHARLOTTE	FL		12/12/2024		626		(1)			(1)		625	625			
100182005	LEANDER	TX		12/12/2024		2,722		51			51		2,773	2,773			
100182006	RENO	NV		12/12/2024		1,635		61			61		1,696	1,696			
100182007	FERNANDINA BEACH	FL		12/12/2024		1,927		12			12		1,939	1,939			
100182008	SPOKANE	WA		12/12/2024		1,417		26			26		1,443	1,443			
100182009	HENDERSON	NV		12/12/2024		1,007		24			24		1,031	1,031			
100182010	AUBREY	TX		12/12/2024		890		23			23		913	913			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182011	NAMPA	ID		12/12/2024		780		19			19		799	799			
100182012	FAIRBURN	GA		12/12/2024		848		33			33		881	881			
100182013	CLARKSVILLE	TN		12/12/2024		1,187		6			6		1,193	1,193			
100182014	MIDDLETON	WI		12/12/2024		1,480		16			16		1,496	1,496			
100182016	CARTERSVILLE	GA		12/12/2024		741		1			1		742	742			
100182017	FORT MILL	SC		12/12/2024		1,371		33			33		1,404	1,404			
100182018	GARDNER	MA		12/12/2024		987		10			10		997	997			
100182019	MANOR	TX		12/12/2024		888		35			35		923	923			
100182020	RENTON	WA		12/12/2024		1,974		33			33		2,007	2,007			
100182021	MANOR	TX		12/12/2024		792		19			19		811	811			
100182022	NORTH ANDOVER	MA		12/12/2024		3,057		91			91		3,148	3,148			
100182025	MANOR	TX		12/12/2024		737		17			17		754	754			
100182026	CHESAPEAKE	VA		12/12/2024		754		(2)			(2)		752	752			
100182027	LEANDER	TX		12/12/2024		933		15			15		948	948			
100182028	DUNEDIN	FL		12/12/2024		895		20			20		915	915			
100182029	OKLAHOMA CITY	OK		12/12/2024		752		21			21		773	773			
100182030	SACRAMENTO	CA		12/12/2024		1,466		(3)			(3)		1,463	1,463			
100182031	CHICAGO	IL		12/12/2024		2,632		28			28		2,660	2,660			
100182032	LAKELAND	FL		12/12/2024		2,585		46			46		2,631	2,631			
100182033	LAS VEGAS	NV		12/12/2024		2,196		5			5		2,201	2,201			
100182034	LAKE ARROWHEAD	CA		12/12/2024		990		29			29		1,019	1,019			
100182037	FOREST	VA		12/12/2024		681		(9)			(9)		672	672			
100182038	SPARKS	NV		12/12/2024		1,489		69			69		1,558	1,558			
100182039	MANALAPAN	NJ		12/12/2024		932		21			21		953	953			
100182040	CINCINNATI	OH		12/12/2024		844		6			6		850	850			
100182042	GEORGETOWN	TX		12/12/2024		1,494		22			22		1,516	1,516			
100182043	CEDAR PARK	TX		12/12/2024		1,057		10			10		1,067	1,067			
100182044	FREEHOLD	NJ		12/12/2024		656		1			1		657	657			
100182045	GEORGETOWN	TX		12/12/2024		9,391		124			124		9,515	9,515			
100182046	RIALTO	CA		12/12/2024		1,331		(10)			(10)		1,321	1,321			
100182047	KYLE	TX		12/12/2024		666		12			12		678	678			
100182048	TULARE	CA		12/12/2024		3,160		86			86		3,246	3,246			
100182049	CHICAGO	IL		12/12/2024		5,485		151			151		5,636	5,636			
100182050	FERNANDINA BEACH	FL		12/12/2024		1,004		22			22		1,026	1,026			
100182051	MCKINNEY	TX		12/12/2024		846		18			18		864	864			
100182052	MINNEOLA	FL		12/12/2024		1,151		6			6		1,157	1,157			
100182053	WALLA WALLA	WA		12/12/2024		1,084		9			9		1,093	1,093			
100182054	FERNANDINA BEACH	FL		12/12/2024		932		10			10		942	942			
100182055	FORNEY	TX		12/12/2024		782		19			19		801	801			
100182056	OCALA	FL		12/12/2024		902		20			20		922	922			
100182057	GLENDALE	AZ		12/12/2024		934		11			11		945	945			
100182058	MARINA	CA		12/12/2024		2,078		42			42		2,120	2,120			
100182060	PHOENIX	AZ		12/12/2024		1,945		78			78		2,023	2,023			
100182061	SPOTSYLVANIA	VA		12/12/2024		946		19			19		965	965			
100182063	SAN BERNARDINO	CA		12/12/2024		1,329		18			18		1,347	1,347			
100182064	AUSTIN	TX		12/12/2024		804		8			8		812	812			
100182065	WHITELAND	IN		12/12/2024		665							665	665			
100182066	MCKINLEYVILLE	CA		12/12/2024		2,046		48			48		2,094	2,094			
100182067	AUSTIN	TX		12/12/2024		665		8			8		673	673			
100182068	NASHVILLE	TN		12/12/2024		3,182		87			87		3,269	3,269			
100182069	FRISCO	TX		12/12/2024		1,686		44			44		1,730	1,730			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182070	CAMBRIDGE	MA		12/12/2024		1,461		22			22		1,483	1,483			
100182071	MASHPEE	MA		12/12/2024		2,826		71			71		2,897	2,897			
100182072	CLE ELUM	WA		12/12/2024		1,144		70			70		1,214	1,214			
100182073	SAN DIEGO	CA		12/12/2024		3,007		78			78		3,085	3,085			
100182075	AVONDALE	AZ		12/12/2024		944		13			13		957	957			
100182076	LAS VEGAS	NV		12/12/2024		1,434		45			45		1,479	1,479			
100182077	CHANDLER	AZ		12/12/2024		1,049		48			48		1,097	1,097			
100182078	CHATTANOOGA	TN		12/12/2024		752		16			16		768	768			
100182079	FRAMINGHAM	MA		12/12/2024		2,550		69			69		2,619	2,619			
100182081	RIVERDALE	UT		12/12/2024		934		26			26		960	960			
100182082	WESTFIELD	IN		12/12/2024		4,523		121			121		4,644	4,644			
100182083	PRINCETON JUNCTION	NJ		12/12/2024		28,461		71			71		28,532	28,532			
100182084	INDIAN TRAIL	NC		12/12/2024		917		32			32		949	949			
100182085	LITTLE RIVER	SC		12/12/2024		644		12			12		656	656			
100182087	MARYSVILLE	WA		12/12/2024		1,823		39			39		1,862	1,862			
100182088	FOLEY	AL		12/12/2024		744		32			32		776	776			
100182089	ABILENE	TX		12/12/2024		647		(1)			(1)		646	646			
100182090	SAN ANTONIO	TX		12/12/2024		992		25			25		1,017	1,017			
100182091	APEX	NC		12/12/2024		959		28			28		987	987			
100182092	CHATTANOOGA	TN		12/12/2024		671							671	671			
100182093	COOS BAY	OR		12/12/2024		697		6			6		703	703			
100182094	APEX	NC		12/12/2024		954		18			18		972	972			
100182095	NORTH LAS VEGAS	NV		12/12/2024		2,499		54			54		2,553	2,553			
100182096	SUMMERVILLE	SC		12/12/2024		3,277		69			69		3,346	3,346			
100182097	WINDER	GA		12/12/2024		856		50			50		906	906			
100182098	PRINCETON	TX		12/12/2024		931		(4)			(4)		927	927			
100182101	MIAMI	FL		12/12/2024		829		(2)			(2)		827	827			
100182102	VAIL	AZ		12/12/2024		984		75			75		1,059	1,059			
100182103	REDONDO BEACH	CA		12/12/2024		2,085		34			34		2,119	2,119			
100182104	PHILADELPHIA	PA		12/12/2024		705		5			5		710	710			
100182105	LEANDER	TX		12/12/2024		653		(7)			(7)		646	646			
100182106	WEST PARK	FL		12/12/2024		843		25			25		868	868			
100182107	ALPHARETTA	GA		12/12/2024		1,150		(2)			(2)		1,148	1,148			
100182108	MASHPEE	MA		12/12/2024		2,144		17			17		2,161	2,161			
100182109	WHITE HOUSE	TN		12/12/2024		1,473		25			25		1,498	1,498			
100182110	HARDEEVILLE	SC		12/12/2024		1,182		(37)			(37)		1,145	1,145			
100182111	HENDERSONVILLE	NC		12/12/2024		257,553		(6,749)			(6,749)		250,804	250,804			
100182112	LONG KEY	FL		12/12/2024		13,448		(201)			(201)		13,247	13,247			
100182113	BOONE	NC		12/12/2024		1,958		(35)			(35)		1,923	1,923			
100182114	DALLAS	NC		12/12/2024		933		26			26		959	959			
100182115	WESTON	FL		12/12/2024		1,253		(11)			(11)		1,242	1,242			
100182116	CHARLOTTE	NC		12/12/2024		4,559		(47)			(47)		4,512	4,512			
100182117	CASA GRANDE	AZ		12/12/2024		1,598		(9)			(9)		1,589	1,589			
100182118	PALM COAST	FL		12/12/2024		1,145		(4)			(4)		1,141	1,141			
100182119	WINTER GARDEN	FL		12/12/2024		996		15			15		1,011	1,011			
100182120	CRAWFORDVILLE	FL		12/12/2024		774		1			1		775	775			
100182121	JACKSONVILLE	FL		12/12/2024		489		20			20		509	509			
100182122	CLEARWATER	FL		12/12/2024		1,388							1,388	1,388			
100182123	ALPHARETTA	GA		12/12/2024		1,833		1			1		1,834	1,834			
100182124	JACKSONVILLE	FL		12/12/2024		961		11			11		972	972			
100182125	DELTONA	FL		12/12/2024		828							828	828			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182126	OCEAN ISLE BEACH	NC		12/12/2024		651		23			23		674	674			
100182127	MONCKS CORNER	SC		12/12/2024		660		29			29		689	689			
100182128	LAKEWOOD RANCH	FL		12/12/2024		865		20			20		885	885			
100182129	GOOSE CREEK	SC		12/12/2024		907							907	907			
100182130	OCALA	FL		12/12/2024		645		8			8		653	653			
100182131	SAINT AUGUSTINE	FL		12/12/2024		1,512		(25)			(25)		1,487	1,487			
100182132	OAK ISLAND	NC		12/12/2024		1,821		(30)			(30)		1,791	1,791			
100182133	INDIAN TRAIL	NC		12/12/2024		25,497		(472)			(472)		25,025	25,025			
100182134	JACKSONVILLE	NC		12/12/2024		9,443		(88)			(88)		9,355	9,355			
100182135	GAINESVILLE	FL		12/12/2024		884		(12)			(12)		872	872			
100182137	APOLLO BEACH	FL		12/12/2024		2,018		(39)			(39)		1,979	1,979			
100182138	NORTH MYRTLE BEACH	SC		12/12/2024		3,093		(58)			(58)		3,035	3,035			
100182139	SAVANNAH	GA		12/12/2024		54,132		(1,061)			(1,061)		53,071	53,071			
100182140	ATLANTA	GA		12/12/2024		2,144		(23)			(23)		2,121	2,121			
100182142	JOHNSON CITY	TN		12/12/2024		1,591		(34)			(34)		1,557	1,557			
100182143	SOUTHPORT	NC		12/12/2024		699		(14)			(14)		685	685			
100182144	THE VILLAGES	FL		12/12/2024		766		(12)			(12)		754	754			
100182146	WINTER HAVEN	FL		12/12/2024		805		(12)			(12)		793	793			
100182147	CHARLOTTE	NC		12/12/2024		840		(24)			(24)		816	816			
100182148	SAINT AUGUSTINE	FL		12/12/2024		1,245		(26)			(26)		1,219	1,219			
100182149	CHARLOTTE	NC		12/12/2024		618		(22)			(22)		596	596			
100182150	CHARLOTTE	NC		12/12/2024		820		(24)			(24)		796	796			
100182152	WESLEY CHAPEL	FL		12/12/2024		898		(25)			(25)		873	873			
100182154	BRANDON	FL		12/12/2024		635		(16)			(16)		619	619			
100182156	CAPE CORAL	FL		12/12/2024		668		(12)			(12)		656	656			
100182157	BOLIVIA	NC		12/12/2024		682		52			52		734	734			
100182159	KEYSTONE	CO		12/12/2024		911		(5)			(5)		906	906			
100182160	WEST PALM BEACH	FL		12/12/2024		1,742		(14)			(14)		1,728	1,728			
100182161	NEW BERN	NC		12/12/2024		6,338		(28)			(28)		6,310	6,310			
100182162	SURPRISE	AZ		12/12/2024		1,074		(28)			(28)		1,046	1,046			
100182163	LA VETA	CO		12/12/2024		1,396		19			19		1,415	1,415			
100182164	ROANOKE	VA		12/12/2024		601		(15)			(15)		586	586			
100182165	SAN MARCOS	TX		12/12/2024		63,334		(604)			(604)		62,730	62,730			
100182166	MOUNT NEBO	WV		12/12/2024		590		(11)			(11)		579	579			
100182167	SEVIERVILLE	TN		12/12/2024		821		3			3		824	824			
100182168	OCALA	FL		12/12/2024		2,520		175			175		2,695	2,695			
100182169	PORT ST LUCIE	FL		12/12/2024		4,080		423			423		4,503	4,503			
100182170	LA BELLE	FL		12/12/2024		632		53			53		685	685			
100182171	SAINT AUGUSTINE	FL		12/12/2024		775		17			17		792	792			
100182173	BALTIMORE	MD		12/12/2024		585		19			19		604	604			
100182174	DOVER	VT		12/12/2024		741		(4)			(4)		737	737			
100182176	PARRISH	FL		12/12/2024		2,762		(58)			(58)		2,704	2,704			
100182177	TROUTMAN	NC		12/12/2024		1,115		(3)			(3)		1,112	1,112			
100182178	GRAND JUNCTION	CO		12/12/2024		21,150		(154)			(154)		20,996	20,996			
100182179	FRISCO	NC		12/12/2024		1,763		(32)			(32)		1,731	1,731			
100182180	SAN ANTONIO	TX		12/12/2024		729		6			6		735	735			
100182181	NAVASSA	NC		12/12/2024		764		(1)			(1)		763	763			
100182182	SAN ANTONIO	FL		12/12/2024		742		(7)			(7)		735	735			
100182183	ODESSA	FL		12/12/2024		892		(12)			(12)		880	880			
100182184	LUMBERTON	NC		12/12/2024		705		(15)			(15)		690	690			
100182185	FLETCHER	NC		12/12/2024		647		(15)			(15)		632	632			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182186	SHERMAN	TX		12/12/2024		660		(4)			(4)		656	656			
100182187	RENO	NV		12/12/2024		793		(5)			(5)		788	788			
100182188	PORT SAINT JOE	FL		12/12/2024		986		(18)			(18)		968	968			
100182189	LAS VEGAS	NV		12/12/2024		1,081		77			77		1,158	1,158			
100182190	SCOTT TOWNSHIP	PA		12/12/2024		2,075		30			30		2,105	2,105			
100182191	CHRISTOVAL	TX		12/12/2024		656		(19)			(19)		637	637			
100182192	PORT SAINT JOE	FL		12/12/2024		8,767		77			77		8,844	8,844			
100182193	RENO	NV		12/12/2024		847		(7)			(7)		840	840			
100182194	CASTLE HILLS	TX		12/12/2024		1,495		(27)			(27)		1,468	1,468			
100182195	FERRUM	VA		12/12/2024		1,058		(29)			(29)		1,029	1,029			
100182197	ORANGE BEACH	AL		12/12/2024		853		5			5		858	858			
100182198	GARFIELD	AR		12/12/2024		734		(7)			(7)		727	727			
100182199	RENO	NV		12/12/2024		1,050		(19)			(19)		1,031	1,031			
100182200	SAINT CLOUD	FL		12/12/2024		1,404		13			13		1,417	1,417			
100182201	DACULA	GA		12/12/2024		1,364		48			48		1,412	1,412			
100182202	KISSIMMEE	FL		12/12/2024		2,083		18			18		2,101	2,101			
100182203	MUNDS PARK	AZ		12/12/2024		1,259		71			71		1,330	1,330			
100182204	PHILADELPHIA	PA		12/12/2024		1,639		(8)			(8)		1,631	1,631			
100182205	SENECAVILLE	OH		12/12/2024		1,513		(20)			(20)		1,493	1,493			
100182207	NEW AUBURN	WI		12/12/2024		839		(5)			(5)		834	834			
100182209	FRAMINGHAM	MA		12/12/2024		1,491		(3)			(3)		1,488	1,488			
100182211	MURRELLS INLET	SC		12/12/2024		1,009		(5)			(5)		1,004	1,004			
100182212	ELKTON	KY		12/12/2024		697		(9)			(9)		688	688			
100182213	FATE	TX		12/12/2024		949		26			26		975	975			
100182215	COVINGTON	VA		12/12/2024		694		36			36		730	730			
100182216	PUYALLUP	WA		12/12/2024		1,072		(13)			(13)		1,059	1,059			
100182220	MANY	LA		12/12/2024		750		(17)			(17)		733	733			
100182221	SPRING LAKE	MI		12/12/2024		726		(16)			(16)		710	710			
100182222	MIAMI	FL		12/12/2024		1,415		(18)			(18)		1,397	1,397			
100182224	MCGAHEYSVILLE	VA		12/12/2024		770		7			7		777	777			
100182225	NEWBERRY	FL		12/12/2024		2,603		151			151		2,754	2,754			
100182226	HENDERSON	NV		12/12/2024		3,582		(34)			(34)		3,548	3,548			
100182227	MADISON	AL		12/12/2024		2,513		239			239		2,752	2,752			
100182228	MADISON	AL		12/12/2024		2,513		239			239		2,752	2,752			
100182230	NOKOMIS	FL		12/12/2024		51,970		3,432			3,432		55,402	55,402			
100182231	LEBANON	TN		12/12/2024		917		54			54		971	971			
100182232	MADISON	AL		12/12/2024		1,003		41			41		1,044	1,044			
100182233	DENTON	TX		12/12/2024		2,162		127			127		2,289	2,289			
100182234	CARTERSVILLE	GA		12/12/2024		941		50			50		991	991			
100182235	SANFORD	NC		12/12/2024		800		31			31		831	831			
100182236	NAPLES	FL		12/12/2024		1,689		(3)			(3)		1,686	1,686			
100182237	SANFORD	NC		12/12/2024		773		34			34		807	807			
100182238	DENTON	TX		12/12/2024		19,157		803			803		19,960	19,960			
100182239	FORT WORTH	TX		12/12/2024		904		79			79		983	983			
100182240	TAMPA	FL		12/12/2024		704		36			36		740	740			
100182241	GEORGETOWN	TX		12/12/2024		894		91			91		985	985			
100182242	KYLE	TX		12/12/2024		774		69			69		843	843			
100182243	LITTLETON	CO		12/12/2024		1,373		121			121		1,494	1,494			
100182244	DAPHNE	AL		12/12/2024		881		77			77		958	958			
100182245	ADAIRSVILLE	GA		12/12/2024		741		65			65		806	806			
100182246	HENDERSON	NV		12/12/2024		1,791		210			210		2,001	2,001			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182247	GRAHAM	NC		12/12/2024		863		62			62		925	925			
100182249	DELAWARE	OH		12/12/2024		1,151		82			82		1,233	1,233			
100182250	FRESNO	CA		12/12/2024		1,136		100			100		1,236	1,236			
100182251	PFLUGERVILLE	TX		12/12/2024		876		63			63		939	939			
100182252	BURLINGTON	NC		12/12/2024		692		40			40		732	732			
100182253	FORT WORTH	TX		12/12/2024		1,273		84			84		1,357	1,357			
100182254	SACRAMENTO	CA		12/12/2024		2,010		107			107		2,117	2,117			
100182255	WASHINGTON	UT		12/12/2024		3,984		246			246		4,230	4,230			
100182256	MONROE	NC		12/12/2024		696		44			44		740	740			
100182257	HEPHZIBAH	GA		12/12/2024		610		47			47		657	657			
100182258	RENO	NV		12/12/2024		1,208		71			71		1,279	1,279			
100182259	BUFORD	GA		12/12/2024		1,067		67			67		1,134	1,134			
100182260	PROVIDENCE VILLAGE	TX		12/12/2024		736		45			45		781	781			
100182261	CHARLOTTE	NC		12/12/2024		835		49			49		884	884			
100182262	DAHLONEGA	GA		12/12/2024		1,543		90			90		1,633	1,633			
100182263	FORT WORTH	TX		12/12/2024		930		55			55		985	985			
100182264	OCALA	FL		12/12/2024		728		42			42		770	770			
100182265	PORTLAND	OR		12/12/2024		1,074		56			56		1,130	1,130			
100182266	CHICKASHA	OK		12/12/2024		3,088		144			144		3,232	3,232			
100182267	CLARKSVILLE	TN		12/12/2024		1,476		83			83		1,559	1,559			
100182268	DALLAS	GA		12/12/2024		1,632		90			90		1,722	1,722			
100182269	POCATELLO	ID		12/12/2024		752		37			37		789	789			
100182270	SAINT AUGUSTINE	FL		12/12/2024		699		27			27		726	726			
100182271	RALEIGH	NC		12/12/2024		672		32			32		704	704			
100182272	FORT SCOTT	KS		12/12/2024		812		22			22		834	834			
100182273	ANGIER	NC		12/12/2024		747		35			35		782	782			
100182274	KERNERSVILLE	NC		12/12/2024		702		32			32		734	734			
100182275	CLINTON	MD		12/12/2024		1,172		52			52		1,224	1,224			
100182276	CRYSTAL BEACH	TX		12/12/2024		1,056		49			49		1,105	1,105			
100182278	ROSHARON	TX		12/12/2024		4,291		112			112		4,403	4,403			
100182279	STEPHENS CITY	VA		12/12/2024		842		37			37		879	879			
100182280	FORT WORTH	TX		12/12/2024		928		41			41		969	969			
100182281	BRANDYWINE	MD		12/12/2024		1,233		55			55		1,288	1,288			
100182282	DAHLONEGA	GA		12/12/2024		1,290		57			57		1,347	1,347			
100182283	KERNERSVILLE	NC		12/12/2024		588		22			22		610	610			
100182284	FORT WORTH	TX		12/12/2024		796		31			31		827	827			
100182285	SHERRILLS FORD	NC		12/12/2024		1,007		39			39		1,046	1,046			
100182286	KISSIMMEE	FL		12/12/2024		1,395		50			50		1,445	1,445			
100182287	STEPHENS CITY	VA		12/12/2024		927		36			36		963	963			
100182289	BUFORD	GA		12/12/2024		940		37			37		977	977			
100182290	STATESVILLE	NC		12/12/2024		807		31			31		838	838			
100182291	MCKINNEY	TX		12/12/2024		1,125		44			44		1,169	1,169			
100182292	ROCKPORT	TX		12/12/2024		1,008		88			88		1,096	1,096			
100182293	SAINT JOHNS	FL		12/12/2024		2,941		181			181		3,122	3,122			
100182294	SAINT JOHNS	FL		12/12/2024		1,009		55			55		1,064	1,064			
100182295	HUTTO	TX		12/12/2024		1,036		48			48		1,084	1,084			
100182296	NEWMAN LAKE	WA		12/12/2024		869		45			45		914	914			
100182298	WASHINGTON	UT		12/12/2024		2,587		105			105		2,692	2,692			
100182299	NAPLES	FL		12/12/2024		953		20			20		973	973			
100182300	ELK GROVE	CA		12/12/2024		900		21			21		921	921			
100182301	ONTARIO	CA		12/12/2024		1,663		165			165		1,828	1,828			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182302	YUCCA VALLEY	CA		12/12/2024		712		11			11		723	723			
100182303	MANSFIELD	TX		12/12/2024		532		24			24		556	556			
100182304	LANCASTER	CA		12/12/2024		1,350		65			65		1,415	1,415			
100182305	RICHMOND	VA		12/12/2024		1,691		15			15		1,706	1,706			
100182306	OREGON	IL		12/12/2024		1,063		15			15		1,078	1,078			
100182307	LOS ANGELES	CA		12/12/2024		1,769		40			40		1,809	1,809			
100182308	MANTECA	CA		12/12/2024		1,103		3			3		1,106	1,106			
100182309	LA QUINTA	CA		12/12/2024		2,611		63			63		2,674	2,674			
100182310	LAS VEGAS	NV		12/12/2024		639		(2)			(2)		637	637			
100182311	RALEIGH	NC		12/12/2024		2,260		(2)			(2)		2,258	2,258			
100182312	SAINT ANTHONY	MN		12/12/2024		11,389		(12)			(12)		11,377	11,377			
100182313	FALLS CHURCH	VA		12/12/2024		1,500		5			5		1,505	1,505			
100182314	LEXINGTON	SC		12/12/2024		547		(3)			(3)		544	544			
100182316	GLENDALE	AZ		12/12/2024		632		(9)			(9)		623	623			
100182317	AURORA	IL		12/12/2024		2,224		(29)			(29)		2,195	2,195			
100182319	SOMERSET	NJ		12/12/2024		823		(8)			(8)		815	815			
100182320	HOUSTON	TX		12/12/2024		601		(3)			(3)		598	598			
100182321	FORT WORTH	TX		12/12/2024		546		(8)			(8)		538	538			
100182323	PORT SAINT LUCIE	FL		12/12/2024		698		53			53		751	751			
100182324	LAKEWOOD RANCH	FL		12/12/2024		761		20			20		781	781			
100182325	HAVRE DE GRACE	MD		12/12/2024		1,701		54			54		1,755	1,755			
100182327	SPRINGFIELD	MO		12/12/2024		575		(11)			(11)		564	564			
100182328	TERREBONNE	OR		12/12/2024		774		13			13		787	787			
100182329	LONGBOAT KEY	FL		12/12/2024		2,860		53			53		2,913	2,913			
100182330	GOLDSBORO	NC		12/12/2024		553		50			50		603	603			
100182331	CAMBRIA HEIGHTS	NY		12/12/2024		1,708		(5)			(5)		1,703	1,703			
100182332	CAMANO ISLAND	WA		12/12/2024		1,800		36			36		1,836	1,836			
100182333	CAPITOLA	CA		12/12/2024		2,525		45			45		2,570	2,570			
100182335	EAGLES MERE	PA		12/12/2024		873		4			4		877	877			
100182338	SEATTLE	WA		12/12/2024		1,207		(26)			(26)		1,181	1,181			
100182339	CLERMONT	FL		12/12/2024		4,993		(34)			(34)		4,959	4,959			
100182340	SAVANNAH	GA		12/12/2024		1,435		(31)			(31)		1,404	1,404			
100182342	HOUSTON	TX		12/12/2024		1,628		(17)			(17)		1,611	1,611			
100182343	SAINT LOUIS	MO		12/12/2024		653		(12)			(12)		641	641			
100182344	CLARKSVILLE	TN		12/12/2024		1,370		(18)			(18)		1,352	1,352			
100182345	DEL VALLE	TX		12/12/2024		786		9			9		795	795			
100182347	FRISCO	TX		12/12/2024		1,229		10			10		1,239	1,239			
100182348	KATY	TX		12/12/2024		748		(5)			(5)		743	743			
100182349	SHERRILLS FORD	NC		12/12/2024		869		61			61		930	930			
100182350	WHITEHALL	PA		12/12/2024		596		(11)			(11)		585	585			
100182351	MELISSA	TX		12/12/2024		961		15			15		976	976			
100182353	BRISTOL	TN		12/12/2024		3,054		(93)			(93)		2,961	2,961			
100182354	NARRAGANSETT	RI		12/12/2024		1,875		(16)			(16)		1,859	1,859			
100182355	WAKE FOREST	NC		12/12/2024		782		(6)			(6)		776	776			
100182356	ROSEVILLE	CA		12/12/2024		1,317		7			7		1,324	1,324			
100182357	JACKSONVILLE BEACH	FL		12/12/2024		1,162		(15)			(15)		1,147	1,147			
100182358	KEY COLONY BCH	FL		12/12/2024		1,569		(30)			(30)		1,539	1,539			
100182359	WAXAHACHIE	TX		12/12/2024		744		(16)			(16)		728	728			
100182360	JONESBOROUGH	TN		12/12/2024		620		39			39		659	659			
100182361	SPRING	TX		12/12/2024		696		4			4		700	700			
100182362	MAGNOLIA	TX		12/12/2024		1,536		(38)			(38)		1,498	1,498			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182363	SEVIERVILLE	TN		12/12/2024		1,404		(1)			(1)		1,403	1,403			
100182365	STOCKTON	CA		12/12/2024		1,001		(1)			(1)		1,000	1,000			
100182366	CHATTANOOGA	TN		12/12/2024		806		3			3		809	809			
100182367	EDGEWATER	FL		12/12/2024		664		(5)			(5)		659	659			
100182368	WAVERLY	TN		12/12/2024		1,195		(15)			(15)		1,180	1,180			
100182369	MIAMI	FL		12/12/2024		102,396		(767)			(767)		101,629	101,629			
100182370	MIAMI	FL		12/12/2024		5,541		(40)			(40)		5,501	5,501			
100182372	DULUTH	GA		12/12/2024		900		(9)			(9)		891	891			
100182373	CHARLOTTE	NC		12/12/2024		618		(16)			(16)		602	602			
100182375	ORMOND BEACH	FL		12/12/2024		1,088		(16)			(16)		1,072	1,072			
100182376	FRESNO	CA		12/12/2024		941		(22)			(22)		919	919			
100182377	DAWSONVILLE	GA		12/12/2024		852		(22)			(22)		830	830			
100182378	WILLIAMS	AZ		12/12/2024		916		(24)			(24)		892	892			
100182379	DAVENPORT	FL		12/12/2024		714		(1)			(1)		713	713			
100182380	GILFORD	NH		12/12/2024		1,318		(49)			(49)		1,269	1,269			
100182381	ZEELAND	MI		12/12/2024		785		(21)			(21)		764	764			
100182382	PANAMA CITY	FL		12/12/2024		1,949		(54)			(54)		1,895	1,895			
100182383	DAVIS	CA		12/12/2024		4,846		(124)			(124)		4,722	4,722			
100182385	SAN ANTONIO	TX		12/12/2024		1,226		(19)			(19)		1,207	1,207			
100182386	MIDLAND	TX		12/12/2024		626		(25)			(25)		601	601			
100182387	PENSACOLA	FL		12/12/2024		22,888		(829)			(829)		22,059	22,059			
100182388	PLANT CITY	FL		12/12/2024		633		(10)			(10)		623	623			
100182391	TROUTMAN	NC		12/12/2024		645		(18)			(18)		627	627			
100182392	SCHAUMBURG	IL		12/12/2024		763		(13)			(13)		750	750			
100182393	BLUE RIDGE	GA		12/12/2024		737		(19)			(19)		718	718			
100182394	HOUSTON	TX		12/12/2024		1,136		29			29		1,165	1,165			
100182397	GEORGETOWN	TX		12/12/2024		1,817		49			49		1,866	1,866			
100182398	NEW ORLEANS	LA		12/12/2024		1,425		(1)			(1)		1,424	1,424			
100182400	BRAZORIA	TX		12/12/2024		913		(24)			(24)		889	889			
100182401	SPRINGFIELD	TN		12/12/2024		1,275		(35)			(35)		1,240	1,240			
100182402	POCONO LAKE	PA		12/12/2024		628		(21)			(21)		607	607			
100182403	WOONSOCKET	RI		12/12/2024		1,037		(14)			(14)		1,023	1,023			
100182405	LOS ANGELES	CA		12/12/2024		2,847		19			19		2,866	2,866			
100182406	DUNEDIN	FL		12/12/2024		1,728		(27)			(27)		1,701	1,701			
100182407	JACKSON	NJ		12/12/2024		1,030		(21)			(21)		1,009	1,009			
100182409	HEBER CITY	UT		12/12/2024		1,019		10			10		1,029	1,029			
100182410	PHOENIX	AZ		12/12/2024		1,336		36			36		1,372	1,372			
100182411	AVE MARIA	FL		12/12/2024		977		24			24		1,001	1,001			
100182412	ESCONDIDO	CA		12/12/2024		1,906		12			12		1,918	1,918			
100182413	ESCONDIDO	CA		12/12/2024		1,907		13			13		1,920	1,920			
100182414	ARLINGTON	TX		12/12/2024		723		4			4		727	727			
100182415	GOLDEN	CO		12/12/2024		2,065		45			45		2,110	2,110			
100182416	LAKEWOOD RANCH	FL		12/12/2024		1,577		8			8		1,585	1,585			
100182417	SANTA ROSA	CA		12/12/2024		9,427		(76)			(76)		9,351	9,351			
100182419	TEMPE	AZ		12/12/2024		603		11			11		614	614			
100182420	DAWSONVILLE	GA		12/12/2024		876		5			5		881	881			
100182421	ROUND ROCK	TX		12/12/2024		652		23			23		675	675			
100182422	FORT LAUDERDALE	FL		12/12/2024		2,078		2			2		2,080	2,080			
100182423	HYATTSVILLE	MD		12/12/2024		1,140		(7)			(7)		1,133	1,133			
100182424	WEST JORDAN	UT		12/12/2024		1,025		6			6		1,031	1,031			
100182426	LYNNWOOD	WA		12/12/2024		1,840		10			10		1,850	1,850			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182428	ATLANTA	GA		12/12/2024		1,112		(15)			(15)		1,097	1,097			
100182429	CHICAGO	IL		12/12/2024		837		1			1		838	838			
100182430	CHAMPLIN	MN		12/12/2024		675		(15)			(15)		660	660			
100182431	LYNNWOOD	WA		12/12/2024		2,261		15			15		2,276	2,276			
100182432	JERSEY CITY	NJ		12/12/2024		2,249		14			14		2,263	2,263			
100182433	DAVIDSON	NC		12/12/2024		1,100		45			45		1,145	1,145			
100182434	HILO	HI		12/12/2024		2,998		58			58		3,056	3,056			
100182435	ALPHARETTA	GA		12/12/2024		1,012		19			19		1,031	1,031			
100182436	FORT WORTH	TX		12/12/2024		801		20			20		821	821			
100182437	MORRISTOWN	NJ		12/12/2024		2,028		20			20		2,048	2,048			
100182438	KING OF PRUSSIA	PA		12/12/2024		2,735		(24)			(24)		2,711	2,711			
100182439	VISALIA	CA		12/12/2024		1,318		53			53		1,371	1,371			
100182440	TALLAHASSEE	FL		12/12/2024		764		(10)			(10)		754	754			
100182441	OLYMPIA	WA		12/12/2024		1,077		31			31		1,108	1,108			
100182442	NAPERVILLE	IL		12/12/2024		936							936	936			
100182443	EAST HAVEN	CT		12/12/2024		812		15			15		827	827			
100182444	FORKED RIVER	NJ		12/12/2024		669		(5)			(5)		664	664			
100182445	ANNA	TX		12/12/2024		1,129		19			19		1,148	1,148			
100182446	DULUTH	GA		12/12/2024		2,079		46			46		2,125	2,125			
100182447	ORLANDO	FL		12/12/2024		759		1			1		760	760			
100182448	NEWARK	NJ		12/12/2024		7,961		14			14		7,975	7,975			
100182449	ASHEVILLE	NC		12/12/2024		3,729		1			1		3,730	3,730			
100182450	PISCATAWAY	NJ		12/12/2024		4,335		(82)			(82)		4,253	4,253			
100182451	OAKLAND	CA		12/12/2024		3,382		(7)			(7)		3,375	3,375			
100182452	LANCASTER	OH		12/12/2024		648		(9)			(9)		639	639			
100182453	WOODLAKE	CA		12/12/2024		1,051		(2)			(2)		1,049	1,049			
100182454	SALT LAKE CITY	UT		12/12/2024		1,665		(16)			(16)		1,649	1,649			
100182456	GRASONVILLE	MD		12/12/2024		4,249		(40)			(40)		4,209	4,209			
100182457	BOSTON	MA		12/12/2024		5,477		(73)			(73)		5,404	5,404			
100182458	GARFIELD	NJ		12/12/2024		1,587		(16)			(16)		1,571	1,571			
100182459	SAN DIEGO	CA		12/12/2024		6,570		(66)			(66)		6,504	6,504			
100182460	WEST POINT	GA		12/12/2024		963		(16)			(16)		947	947			
100182461	WAYNE	PA		12/12/2024		972		(8)			(8)		964	964			
100182462	MARIETTA	GA		12/12/2024		892		2			2		894	894			
100182463	ST. AUGUSTINE	FL		12/12/2024		903		25			25		928	928			
100182464	HOLLAND	MI		12/12/2024		708		(10)			(10)		698	698			
100182465	WESLEY CHAPEL	FL		12/12/2024		472		(13)			(13)		459	459			
100182466	GREENVILLE	SC		12/12/2024		496		6			6		502	502			
100182467	BETHLEHEM	PA		12/12/2024		716		(3)			(3)		713	713			
100182468	DURHAM	NC		12/12/2024		840							840	840			
100182469	CHARLOTTE	NC		12/12/2024		684		(1)			(1)		683	683			
100182470	KIRKLAND	WA		12/12/2024		2,377		16			16		2,393	2,393			
100182471	JACKSONVILLE	FL		12/12/2024		1,261		7			7		1,268	1,268			
100182472	WOODBURY	NJ		12/12/2024		730		3			3		733	733			
100182474	DULUTH	GA		12/12/2024		1,869		(6)			(6)		1,863	1,863			
100182475	INDIANAPOLIS	IN		12/12/2024		4,026		(12)			(12)		4,014	4,014			
100182476	MATAWAN	NJ		12/12/2024		1,970		(53)			(53)		1,917	1,917			
100182477	REVERE	MA		12/12/2024		1,533		(1)			(1)		1,532	1,532			
100182478	DALLAS	TX		12/12/2024		1,609							1,609	1,609			
100182479	AURORA	CO		12/12/2024		1,627		(18)			(18)		1,609	1,609			
100182483	OCALA	FL		12/12/2024		1,291		47			47		1,338	1,338			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182484	DURHAM	NC		12/12/2024		886		12			12		898	898			
100182485	OCALA	FL		12/12/2024		814		29			29		843	843			
100182486	ALEDO	TX		12/12/2024		1,106		4			4		1,110	1,110			
100182487	OOLTEWAH	TN		12/12/2024		1,171		(5)			(5)		1,166	1,166			
100182488	KATY	TX		12/12/2024		1,130		(5)			(5)		1,125	1,125			
100182489	EDINA	MN		12/12/2024		1,322		(27)			(27)		1,295	1,295			
100182490	SAN MARCOS	CA		12/12/2024		3,154		(13)			(13)		3,141	3,141			
100182491	BLUE RIDGE	GA		12/12/2024		1,547		41			41		1,588	1,588			
100182492	APISON	TN		12/12/2024		1,145		(5)			(5)		1,140	1,140			
100182493	MELISSA	TX		12/12/2024		1,137		(1)			(1)		1,136	1,136			
100182494	CEDAR CITY	UT		12/12/2024		639		(11)			(11)		628	628			
100182495	SAVANNAH	GA		12/12/2024		1,371		56			56		1,427	1,427			
100182496	DAHLONEGA	GA		12/12/2024		6,045		26			26		6,071	6,071			
100182497	VISALIA	CA		12/12/2024		810		(21)			(21)		789	789			
100182498	EUREKA	CA		12/12/2024		690		(9)			(9)		681	681			
100182499	RALEIGH	NC		12/12/2024		724		2			2		726	726			
100182500	EVERETT	WA		12/12/2024		2,471		37			37		2,508	2,508			
100182501	BOUNTIFUL	UT		12/12/2024		2,396		41			41		2,437	2,437			
100182503	GRAND JUNCTION	CO		12/12/2024		1,052		4			4		1,056	1,056			
100182504	HOUSTON	TX		12/12/2024		794		2			2		796	796			
100182505	GILBERT	AZ		12/12/2024		1,091		4			4		1,095	1,095			
100182506	OLATHE	KS		12/12/2024		796		2			2		798	798			
100182507	SEVERN	MD		12/12/2024		1,186		2			2		1,188	1,188			
100182508	MCKINNEY	TX		12/12/2024		945		(2)			(2)		943	943			
100182510	SURPRISE	AZ		12/12/2024		1,066		(2)			(2)		1,064	1,064			
100182511	LOUISBURG	NC		12/12/2024		1,701		3			3		1,704	1,704			
100182512	FEDERAL WAY	WA		12/12/2024		1,026		3			3		1,029	1,029			
100182513	LEHI	UT		12/12/2024		1,631		(9)			(9)		1,622	1,622			
100182514	FLAGSTAFF	AZ		12/12/2024		1,233		(7)			(7)		1,226	1,226			
100182515	FRESNO	CA		12/12/2024		818		(2)			(2)		816	816			
100182517	ANTHEM	AZ		12/12/2024		1,148		(4)			(4)		1,144	1,144			
100182518	BOWIE	MD		12/12/2024		19,509		(108)			(108)		19,401	19,401			
100182519	VALLEJO	CA		12/12/2024		2,885		(10)			(10)		2,875	2,875			
100182520	DUBOIS	WY		12/12/2024		1,504		(5)			(5)		1,499	1,499			
100182521	ROYERSFORD	PA		12/12/2024		910		(21)			(21)		889	889			
100182522	RUTHERFORD	NJ		12/12/2024		10,419		(28)			(28)		10,391	10,391			
100182525	WENDELL	NC		12/12/2024		1,022		(14)			(14)		1,008	1,008			
100182526	LAS VEGAS	NV		12/12/2024		1,919		(25)			(25)		1,894	1,894			
100182528	TALLAHASSEE	FL		12/12/2024		877		(10)			(10)		867	867			
100182529	LUDLOW	VT		12/12/2024		1,921		(25)			(25)		1,896	1,896			
100182530	PHOENIX	AZ		12/12/2024		1,007		(14)			(14)		993	993			
100182531	DURHAM	NC		12/12/2024		1,521		(25)			(25)		1,496	1,496			
100182532	BROOMFIELD	CO		12/12/2024		1,243		(25)			(25)		1,218	1,218			
100182533	ASHBURN	VA		12/12/2024		23,107		(309)			(309)		22,798	22,798			
100182534	PHOENIX	AZ		12/12/2024		863		(17)			(17)		846	846			
100182535	WOODSTOCK	GA		12/12/2024		1,020		(20)			(20)		1,000	1,000			
100182537	CHARLOTTE	NC		12/12/2024		981		(14)			(14)		967	967			
100182538	GARNER	NC		12/12/2024		820		(14)			(14)		806	806			
100182539	ALBUQUERQUE	NM		12/12/2024		2,824		(40)			(40)		2,784	2,784			
100182540	MCKINNEY	TX		12/12/2024		1,086		(20)			(20)		1,066	1,066			
100182541	TALLAHASSEE	FL		12/12/2024		747		(13)			(13)		734	734			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182542	SURF CITY	NC		12/12/2024		708		(13)			(13)		695	695			
100182543	LANGHORNE	PA		12/12/2024		741		(14)			(14)		727	727			
100182544	AURORA	OH		12/12/2024		668		(18)			(18)		650	650			
100182545	FORT WORTH	TX		12/12/2024		712		(17)			(17)		695	695			
100182546	MECHANICSBURG	PA		12/12/2024		874		6			6		880	880			
100182547	MABLETON	GA		12/12/2024		693		(21)			(21)		672	672			
100182548	GEORGETOWN	TX		12/12/2024		772		1			1		773	773			
100182549	REDLANDS	CA		12/12/2024		1,950		(6)			(6)		1,944	1,944			
100182550	SARASOTA	FL		12/12/2024		1,205		(35)			(35)		1,170	1,170			
100182551	RICHFIELD	MN		12/12/2024		760		(18)			(18)		742	742			
100182553	REDLANDS	CA		12/12/2024		2,254		(7)			(7)		2,247	2,247			
100182555	FULLERTON	CA		12/12/2024		2,883		(8)			(8)		2,875	2,875			
100182556	FULLERTON	CA		12/12/2024		2,851		(8)			(8)		2,843	2,843			
100182558	WOODLAND	CA		12/12/2024		4,564		(13)			(13)		4,551	4,551			
100182559	GALLATIN	TN		12/12/2024		987		(9)			(9)		978	978			
100182560	GALLATIN	TN		12/12/2024		987		(9)			(9)		978	978			
100182561	MAGGIE VALLEY	NC		12/12/2024		683		(12)			(12)		671	671			
100182562	PALM HARBOR	FL		12/12/2024		1,042		(16)			(16)		1,026	1,026			
100182563	CLERMONT	FL		12/12/2024		963		(2)			(2)		961	961			
100182564	CAROLINA BEACH	NC		12/12/2024		850		(9)			(9)		841	841			
100182565	SANTA ANA	CA		12/12/2024		1,906		28			28		1,934	1,934			
100182567	SUWANEE	GA		12/12/2024		1,548		48			48		1,596	1,596			
100182568	ROSEVILLE	CA		12/12/2024		1,250		17			17		1,267	1,267			
100182569	LAS VEGAS	NV		12/12/2024		593		(2)			(2)		591	591			
100182570	ANNA	TX		12/12/2024		2,076		27			27		2,103	2,103			
100182573	BRANDYWINE	MD		12/12/2024		944		2			2		946	946			
100182574	MURRIETA	CA		12/12/2024		966		(11)			(11)		955	955			
100182575	HUTTO	TX		12/12/2024		2,190		(30)			(30)		2,160	2,160			
100182576	ANNA	TX		12/12/2024		1,629		3			3		1,632	1,632			
100182577	SMYRNA	GA		12/12/2024		827		(2)			(2)		825	825			
100182578	PHOENIX	AZ		12/12/2024		1,868		(56)			(56)		1,812	1,812			
100182579	EL DORADO HILLS	CA		12/12/2024		902							902	902			
100182580	LAS VEGAS	NV		12/12/2024		1,623		(5)			(5)		1,618	1,618			
100182581	HOSCHTON	GA		12/12/2024		871		(6)			(6)		865	865			
100182582	PENDERGRASS	GA		12/12/2024		798		(5)			(5)		793	793			
100182584	WINTER GARDEN	FL		12/12/2024		849		(12)			(12)		837	837			
100182585	CRESTWOOD	KY		12/12/2024		827		(23)			(23)		804	804			
100182586	BAKERSFIELD	CA		12/12/2024		1,177		(11)			(11)		1,166	1,166			
100182587	WILMINGTON	DE		12/12/2024		700		(24)			(24)		676	676			
100182588	ANNA	TX		12/12/2024		780		(8)			(8)		772	772			
100182591	OAK POINT	TX		12/12/2024		812		(16)			(16)		796	796			
100182592	MURRELLS INLET	SC		12/12/2024		651		(20)			(20)		631	631			
100182593	GILBERT	AZ		12/12/2024		1,298		(13)			(13)		1,285	1,285			
100182594	WESLEY CHAPEL	FL		12/12/2024		721							721	721			
100182595	GLEN ALLEN	VA		12/12/2024		731		(18)			(18)		713	713			
100182596	HIGH POINT	NC		12/12/2024		644		(14)			(14)		630	630			
100182597	OLATHE	KS		12/12/2024		6,844		(18)			(18)		6,826	6,826			
100182598	MIAMI	FL		12/12/2024		23,945		(418)			(418)		23,527	23,527			
100182600	ENOCH	UT		12/12/2024		1,005		19			19		1,024	1,024			
100182602	PLAYA DEL REY	CA		12/12/2024		1,058		(4)			(4)		1,054	1,054			
100182603	EDMOND	OK		12/12/2024		2,150		52			52		2,202	2,202			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182604	BONITA SPRINGS	FL		12/12/2024		958		11			11		969	969			
100182605	COEUR D ALENE	ID		12/12/2024		1,238		15			15		1,253	1,253			
100182606	BRENTWOOD	CA		12/12/2024		1,681		28			28		1,709	1,709			
100182607	EWING	NJ		12/12/2024		789		14			14		803	803			
100182609	STAFFORD	VA		12/12/2024		988		12			12		1,000	1,000			
100182610	WENTZVILLE	MO		12/12/2024		693		(11)			(11)		682	682			
100182612	HOLLY SPRINGS	GA		12/12/2024		897		(28)			(28)		869	869			
100182613	WESTAMPTON	NJ		12/12/2024		861		(13)			(13)		848	848			
100182615	FORT WORTH	TX		12/12/2024		727		(3)			(3)		724	724			
100182617	HOLLYWOOD	FL		12/12/2024		1,451		(11)			(11)		1,440	1,440			
100182618	ASHEVILLE	NC		12/12/2024		663		(16)			(16)		647	647			
100182619	MENIFEE	CA		12/12/2024		1,163		(6)			(6)		1,157	1,157			
100182620	HUTCHINSON ISLAND	FL		12/12/2024		140,534		(3,950)			(3,950)		136,584	136,584			
100182621	FORT PIERCE	FL		12/12/2024		3,005		(76)			(76)		2,929	2,929			
100182623	PINETOP	AZ		12/12/2024		792		11			11		803	803			
100182624	NOKOMIS	FL		12/12/2024		7,899		88			88		7,987	7,987			
100182625	DAYTONA BEACH	FL		12/12/2024		1,155		5			5		1,160	1,160			
100182626	DENTON	TX		12/12/2024		2,785		(1)			(1)		2,784	2,784			
100182627	ST GEORGE	UT		12/12/2024		1,526		30			30		1,556	1,556			
100182628	MIRACLE	KY		12/12/2024		835		21			21		856	856			
100182629	STOCKBRIDGE	MA		12/12/2024		6,754		37			37		6,791	6,791			
100182630	SAN ANTONIO	FL		12/12/2024		1,057		14			14		1,071	1,071			
100182631	ELK RAPIDS	MI		12/12/2024		1,873		36			36		1,909	1,909			
100182632	SANTA ROSA BEACH	FL		12/12/2024		1,930		63			63		1,993	1,993			
100182633	LAKE MARY	FL		12/12/2024		1,318		31			31		1,349	1,349			
100182634	INDEPENDENCE	MN		12/12/2024		2,729		124			124		2,853	2,853			
100182635	WESLEY CHAPEL	FL		12/12/2024		1,687		62			62		1,749	1,749			
100182636	CLEARWATER	FL		12/12/2024		1,738		54			54		1,792	1,792			
100182637	BRAINERD	MN		12/12/2024		951		22			22		973	973			
100182638	SAINT AUGUSTINE	FL		12/12/2024		969		62			62		1,031	1,031			
100182639	PARRISH	FL		12/12/2024		867		3			3		870	870			
100182640	CRESCO	PA		12/12/2024		898		3			3		901	901			
100182641	MESA	AZ		12/12/2024		769		(3)			(3)		766	766			
100182642	FELLSMERE	FL		12/12/2024		1,592		11			11		1,603	1,603			
100182643	SEATTLE	WA		12/12/2024		780		(3)			(3)		777	777			
100182644	CAROLINA BEACH	NC		12/12/2024		1,519		5			5		1,524	1,524			
100182645	MI WUK VILLAGE	CA		12/12/2024		861		(3)			(3)		858	858			
100182646	GRANT VALKARIA	FL		12/12/2024		216		1			1		217	217			
100182647	NEW BROCKTON	AL		12/12/2024		1,212		(3)			(3)		1,209	1,209			
100182649	DESERT HOT SPRINGS	CA		12/12/2024		959		1			1		960	960			
100182650	SAINT PETERSBURG	FL		12/12/2024		981		5			5		986	986			
100182651	REEDVILLE	VA		12/12/2024		1,208		6			6		1,214	1,214			
100182652	ELLENSBURG	WA		12/12/2024		1,739							1,739	1,739			
100182654	SELBYVILLE	DE		12/12/2024		897		8			8		905	905			
100182655	LAKE ALMANOR	CA		12/12/2024		1,588		1			1		1,589	1,589			
100182656	WEST DOVER	VT		12/12/2024		1,209		(2)			(2)		1,207	1,207			
100182657	HONOLULU	HI		12/12/2024		1,295		5			5		1,300	1,300			
100182658	BELLEMONT	AZ		12/12/2024		2,027		(22)			(22)		2,005	2,005			
100182660	MEMPHIS	TN		12/12/2024		1,556		(2)			(2)		1,554	1,554			
100182661	ORMOND BEACH	FL		12/12/2024		982		(11)			(11)		971	971			
100182663	HOT SPRINGS	AR		12/12/2024		718		(10)			(10)		708	708			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182664	IDYLLWILD	CA		12/12/2024		1,970		(23)			(23)		1,947	1,947			
100182665	BIG BEAR CITY	CA		12/12/2024		1,401		(11)			(11)		1,390	1,160		(230)	(230)
100182666	ST. CLOUD	FL		12/12/2024		1,557		(5)			(5)		1,552	1,552			
100182667	WILDWOOD	NJ		12/12/2024		1,218		(15)			(15)		1,203	1,203			
100182668	TUCSON	AZ		12/12/2024		1,032		(6)			(6)		1,026	1,026			
100182669	FRESNO	CA		12/12/2024		814		(7)			(7)		807	807			
100182670	FLAGSTAFF	AZ		12/12/2024		981		(6)			(6)		975	975			
100182671	LENOIR	NC		12/12/2024		7,377		(143)			(143)		7,234	7,234			
100182672	VIENNA	MO		12/12/2024		574		2			2		576	576			
100182674	CHISAGO CITY	MN		12/12/2024		975		(15)			(15)		960	960			
100182675	GLENEDEN BEACH	OR		12/12/2024		973		(17)			(17)		956	956			
100182676	CLARKSVILLE	TN		12/12/2024		895		(3)			(3)		892	892			
100182679	WESLEY CHAPEL	FL		12/12/2024		1,420		(20)			(20)		1,400	1,400			
100182680	BRADENTON	FL		12/12/2024		61,258		(785)			(785)		60,473	60,473			
100182681	FLAGSTAFF	AZ		12/12/2024		3,328		(32)			(32)		3,296	3,296			
100182682	REEDVILLE	VA		12/12/2024		776		(14)			(14)		762	762			
100182683	PRESCOTT	AZ		12/12/2024		9,365		(162)			(162)		9,203	9,203			
100182686	JACKSONVILLE	FL		12/12/2024		755		4			4		759	759			
100182687	VISTA	CA		12/12/2024		3,530		(6)			(6)		3,524	3,524			
100182688	PALM COAST	FL		12/12/2024		1,688		(22)			(22)		1,666	1,666			
100182690	CAMDENTON	MO		12/12/2024		2,300		(39)			(39)		2,261	2,261			
100182691	RIVERHEAD	NY		12/12/2024		4,199		(5)			(5)		4,194	4,194			
100182692	SANTA ROSA BEACH	FL		12/12/2024		1,775		(25)			(25)		1,750	1,750			
100182693	REMER	MN		12/12/2024		1,804		(33)			(33)		1,771	1,771			
100182694	GOLD BEACH	OR		12/12/2024		864		(13)			(13)		851	851			
100182695	GALVESTON	TX		12/12/2024		2,624		(43)			(43)		2,581	2,581			
100182696	BLACKSBURG	VA		12/12/2024		785		(25)			(25)		760	760			
100182697	MCGAHEYSVILLE	VA		12/12/2024		1,097		4			4		1,101	1,101			
100182698	DIVIDE	CO		12/12/2024		802		(19)			(19)		783	783			
100182699	HEBER	UT		12/12/2024		1,264		(30)			(30)		1,234	1,234			
100182700	ROGERSVILLE	TN		12/12/2024		904		(8)			(8)		896	896			
100182702	DESTIN	FL		12/12/2024		1,129		(25)			(25)		1,104	1,104			
100182703	SUNSET BEACH	NC		12/12/2024		625		(19)			(19)		606	606			
100182706	AUBURN	AL		12/12/2024		10,070		(326)			(326)		9,744	9,744			
100182707	MOHAVE VALLEY	AZ		12/12/2024		957		(19)			(19)		938	938			
100182710	DESTIN	FL		12/12/2024		826		(25)			(25)		801	801			
100182711	DAGSBORO	DE		12/12/2024		1,322		(36)			(36)		1,286	1,286			
100182712	SARATOGA SPRINGS	UT		12/12/2024		1,610		(49)			(49)		1,561	1,561			
100182713	BARTLETT	IL		12/12/2024		885		(23)			(23)		862	862			
100182715	OCEAN CITY	NJ		12/12/2024		1,796		(13)			(13)		1,783	1,783			
100182717	NORTHPORT	AL		12/12/2024		838		(13)			(13)		825	825			
100182718	NORTH PORT	FL		12/12/2024		310		(4)			(4)		306	306			
100182719	OSAGE BEACH	MO		12/12/2024		708		(15)			(15)		693	693			
100184366	POWAY	CA		12/16/2024		1,546		14			14		1,560	1,560			
100184367	PALM DESERT	CA		12/16/2024		1,424		(60)			(60)		1,364	1,364			
100184368	VACAVILLE	CA		12/16/2024		1,417		18			18		1,435	1,435			
100184371	CORVALLIS	OR		12/16/2024		1,122		31			31		1,153	1,153			
100184372	EUGENE	OR		12/16/2024		386		(18)			(18)		368	368			
100184373	HONOLULU	HI		12/16/2024		3,635		(98)			(98)		3,537	3,537			
100184374	SURPRISE	AZ		12/16/2024		1,891		(52)			(52)		1,839	1,839			
100184375	LITTLETON	CO		12/16/2024		1,728		(11)			(11)		1,717	1,717			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184376	SACRAMENTO	CA		12/16/2024		615		(2)			(2)		613	613			
100184378	BUENA PARK	CA		12/16/2024		1,051		(49)			(49)		1,002	1,002			
100184379	GURNEE	IL		12/16/2024		876		(20)			(20)		856	856			
100184381	LITHONIA	GA		12/16/2024		440		5			5		445	445			
100184382	SARATOGA SPRINGS	UT		12/16/2024		680		(12)			(12)		668	668			
100184383	BURLINGAME	CA		12/16/2024		2,206		(30)			(30)		2,176	2,176			
100184384	CROSS ROADS	TX		12/16/2024		613		(28)			(28)		585	585			
100184385	BRENHAM	TX		12/16/2024		285		(2)			(2)		283	283			
100184386	SPRING	TX		12/16/2024		568		(24)			(24)		544	544			
100184387	MIAMI LAKES	FL		12/16/2024		734		(8)			(8)		726	726			
100184388	HIGHLANDS	TX		12/16/2024		174							174	174			
100184390	PLANO	TX		12/16/2024		647		(26)			(26)		621	621			
100184391	MESQUITE	TX		12/16/2024		466		(22)			(22)		444	444			
100184393	PORTERVILLE	CA		12/16/2024		782		22			22		804	804			
100184394	DALLAS	TX		12/16/2024		1,002		(18)			(18)		984	984			
100184396	PARLIER	CA		12/16/2024		1,531		(12)			(12)		1,519	1,519			
100184397	EDINBURG	TX		12/16/2024		535		9			9		544	544			
100184398	EDINBURG	TX		12/16/2024		917		(37)			(37)		880	880			
100184399	PLANTATION	FL		12/17/2024		1,818		(41)			(41)		1,777	1,777			
100184400	VISTA	CA		12/17/2024		1,324		(25)			(25)		1,299	1,299			
100184401	SALINAS	CA		12/17/2024		1,486		23			23		1,509	1,509			
100184402	LUMBERTON	NC		12/17/2024		1,480		1			1		1,481	1,481			
100184404	SUGARLOAF	CA		12/17/2024		436		(20)			(20)		416	416			
100184405	TACOMA	WA		12/17/2024		1,116		(27)			(27)		1,089	1,089			
100184406	MORENO VALLEY	CA		12/17/2024		1,687		(15)			(15)		1,672	1,672			
100184407	TURLOCK	CA		12/17/2024		844		(17)			(17)		827	827			
100184408	AUSTELL	GA		12/17/2024		981		(8)			(8)		973	973			
100184409	VENTURA	CA		12/17/2024		5,845		(53)			(53)		5,792	5,792			
100184411	HANFORD	CA		12/17/2024		1,400		(65)			(65)		1,335	1,335			
100184412	SARASOTA	FL		12/17/2024		2,072		(64)			(64)		2,008	2,008			
100184413	MATTHEWS	NC		12/17/2024		763		20			20		783	783			
100184414	HILLSBORO	OR		12/17/2024		779		(7)			(7)		772	772			
100184416	IRVINE	CA		12/17/2024		4,432		(137)			(137)		4,295	4,295			
100184419	HOUSTON	TX		12/17/2024		619		11			11		630	630			
100184420	KATY	TX		12/17/2024		736		(6)			(6)		730	730			
100184421	EAST POINT	GA		12/17/2024		448		6			6		454	454			
100184423	NASHVILLE	TN		12/17/2024		386		(18)			(18)		368	368			
100184424	LYNWOOD	CA		12/17/2024		1,082		4			4		1,086	1,086			
100184425	PARLIER	CA		12/17/2024		760		3			3		763	763			
100184426	ANTIOCH	TN		12/17/2024		436		(20)			(20)		416	416			
100184427	PARLIER	CA		12/17/2024		1,235		3			3		1,238	1,238			
100184428	BAKERSFIELD	CA		12/17/2024		1,159		(3)			(3)		1,156	1,156			
100184429	CASA GRANDE	AZ		12/17/2024		172		(10)			(10)		162	162			
100184430	SANTA ANA	CA		12/17/2024		1,356		(71)			(71)		1,285	1,285			
100184431	HENDERSON	NV		12/17/2024		492		(35)			(35)		457	457			
100184433	FORT PIERCE	FL		12/17/2024		173		(13)			(13)		160	160			
100184434	WINCHESTER	CA		12/17/2024		369		(12)			(12)		357	357			
100184435	NORTH PLAINS	OR		12/17/2024		482		(12)			(12)		470	470			
100184436	RICHMOND	VA		12/17/2024		676		(36)			(36)		640	640			
100184437	NEW PORT RICHEY	FL		12/17/2024		1,497		(81)			(81)		1,416	1,416			
100184439	JACKSONVILLE	FL		12/17/2024		447		(9)			(9)		438	438			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184440	THE VILLAGES	FL		12/17/2024		478		(19)			(19)		459	459			
100184443	LONG BEACH	CA		12/17/2024		671		(4)			(4)		667	667			
100184444	EL PORTAL	FL		12/17/2024		973		(26)			(26)		947	947			
100184445	MISSION VIEJO	CA		12/17/2024		611		(17)			(17)		594	594			
100184447	THOUSAND OAKS	CA		12/17/2024		947		(27)			(27)		920	920			
100184450	SOUTHFIELD	MI		12/17/2024		280		(10)			(10)		270	270			
100184454	PLACENTIA	CA		12/17/2024		739		(28)			(28)		711	711			
100184456	SHREVEPORT	LA		12/17/2024		553		(39)			(39)		514	514			
100184457	PHOENIX	AZ		12/17/2024		886		(40)			(40)		846	846			
100184458	WEST JORDAN	UT		12/17/2024		585		(22)			(22)		563	563			
100184459	WHITE CITY	OR		12/17/2024		345		(19)			(19)		326	326			
100184460	TULSA	OK		12/17/2024		278		(12)			(12)		266	266			
100184461	MONROE	OR		12/17/2024		494		(19)			(19)		475	475			
100184463	FRESNO	CA		12/17/2024		677		(20)			(20)		657	657			
100184464	HANFORD	CA		12/17/2024		1,327		(49)			(49)		1,278	1,278			
100184465	JEFFERSONTON	VA		12/17/2024		1,210		(18)			(18)		1,192	1,192			
100184466	MONROE	CT		12/17/2024		469		(25)			(25)		444	444			
100184467	FIRESTONE	CO		12/17/2024		303		(22)			(22)		281	281			
100184468	REDWOOD CITY	CA		12/17/2024		905		(21)			(21)		884	884			
100184470	WEST VALLEY CITY	UT		12/17/2024		359		(9)			(9)		350	350			
100184472	ALBUQUERQUE	NM		12/17/2024		458		(9)			(9)		449	449			
100184473	SALEM	NH		12/17/2024		203		(9)			(9)		194	194			
100184474	LAS VEGAS	NV		12/17/2024		273		(17)			(17)		256	256			
100184476	SAVANNAH	GA		12/17/2024		386		(8)			(8)		378	378			
100184478	STERLING HEIGHTS	MI		12/17/2024		275		(18)			(18)		257	257			
100184480	DANBURY	CT		12/17/2024		520		(28)			(28)		492	492			
100184481	WICHITA	KS		12/17/2024		257		(12)			(12)		245	245			
100184483	GREENACRES	FL		12/17/2024		569		(5)			(5)		564	564			
100184484	TUCSON	AZ		12/17/2024		199		(13)			(13)		186	186			
100184485	SAN MATEO	CA		12/17/2024		471		(11)			(11)		460	460			
100184486	OCEANSIDE	CA		12/17/2024		240		(14)			(14)		226	226			
100184487	CAMARILLO	CA		12/17/2024		410		(19)			(19)		391	391			
100184490	LANCASTER	CA		12/17/2024		597		(12)			(12)		585	585			
100184493	SALEM	OR		12/17/2024		204		(11)			(11)		193	193			
100184496	CORONA	CA		12/17/2024		1,124		(12)			(12)		1,112	1,112			
100184497	LAS VEGAS	NV		12/17/2024		242		(16)			(16)		226	226			
100184498	LAS VEGAS	NV		12/17/2024		204		(10)			(10)		194	194			
100184501	OAKLAND	ME		12/17/2024		915		(15)			(15)		900	900			
100184503	BOISE	ID		12/17/2024		506		(19)			(19)		487	487			
100184504	SIMI VALLEY	CA		12/17/2024		269		(10)			(10)		259	259			
100184505	NORTH BERGEN	NJ		12/17/2024		863		(14)			(14)		849	849			
100184506	KEARNY	NJ		12/17/2024		3,140		(141)			(141)		2,999	2,999			
100184507	LOVELAND	CO		12/17/2024		278		(14)			(14)		264	264			
100184509	CARMEL	NY		12/17/2024		417		(15)			(15)		402	402			
100184511	SANDOWN	NH		12/17/2024		226		(15)			(15)		211	211			
100184512	BRIGHTON	CO		12/17/2024		559		(27)			(27)		532	532			
100184513	HILLSBORO	OR		12/17/2024		653		(16)			(16)		637	637			
100184514	HARTFORD	CT		12/17/2024		197		(11)			(11)		186	186			
100184516	PUNTA GORDA	FL		12/17/2024		840		(13)			(13)		827	827			
100184518	ROCHESTER	NY		12/17/2024		620		(41)			(41)		579	579			
100184519	WASILLA	AK		12/17/2024		934		(39)			(39)		895	895			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184521	SAINT JAMES	MO		12/17/2024		307		(19)			(19)		288	288			
100184523	SELBYVILLE	DE		12/17/2024		201		(9)			(9)		192	192			
100184526	WOODBRIDGE	VA		12/17/2024		330		(18)			(18)		312	312			
100184528	COLORADO SPRINGS	CO		12/17/2024		203		(10)			(10)		193	193			
100184529	MEMPHIS	NY		12/17/2024		216		(4)			(4)		212	212			
100184531	TRIANGLE	VA		12/17/2024		588		(11)			(11)		577	577			
100184533	HERMON	ME		12/17/2024		1,310		(23)			(23)		1,287	1,287			
100184534	MANALAPAN	NJ		12/17/2024		802		(39)			(39)		763	763			
100184535	TOCCOA	GA		12/17/2024		204		(12)			(12)		192	192			
100184537	CORNELIA	GA		12/17/2024		852		(21)			(21)		831	831			
100184538	GRAND BAY	AL		12/17/2024		1,227		(71)			(71)		1,156	1,156			
100184539	WOODBRIDGE	VA		12/17/2024		230		(11)			(11)		219	219			
100184541	OREM	UT		12/17/2024		965		(24)			(24)		941	941			
100184542	XENIA	OH		12/17/2024		336		(19)			(19)		317	317			
100184543	LA PUENTE	CA		12/17/2024		513		(12)			(12)		501	501			
100184545	LITHONIA	GA		12/17/2024		917		(9)			(9)		908	908			
100184547	OAKLAND	CA		12/17/2024		504		(12)			(12)		492	492			
100184548	LINCOLN	CA		12/17/2024		943		(18)			(18)		925	925			
100184552	SANTA CLARITA	CA		12/17/2024		583		(13)			(13)		570	570			
100184553	WHITING	NJ		12/17/2024		275		(15)			(15)		260	260			
100184555	BAKERSFIELD	CA		12/17/2024		138,237		(5,662)			(5,662)		132,575	132,575			
100184556	CLIFFSIDE PARK	NJ		12/17/2024		536		(18)			(18)		518	518			
100184557	SACRAMENTO	CA		12/17/2024		472		(20)			(20)		452	452			
100184558	ASHVILLE	OH		12/17/2024		312		(20)			(20)		292	292			
100184559	OAK LAWN	IL		12/17/2024		103		(6)			(6)		97	97			
100184560	STOW	OH		12/17/2024		748		(21)			(21)		727	727			
100184561	ALBUQUERQUE	NM		12/17/2024		791		(29)			(29)		762	762			
100184563	BELLEVUE	NE		12/17/2024		408		(20)			(20)		388	388			
100184564	NICHOLS HILLS	OK		12/17/2024		345		(18)			(18)		327	327			
100184566	LEBANON	OR		12/17/2024		441		(28)			(28)		413	413			
100184569	BESSEMER	AL		12/17/2024		221		(15)			(15)		206	206			
100184570	WINDERMERE	FL		12/17/2024		304		(18)			(18)		286	286			
100184571	FAIRMONT	MN		12/17/2024		268		(10)			(10)		258	258			
100184572	SAN RAMON	CA		12/17/2024		1,524		(29)			(29)		1,495	1,495			
100184573	LONG VALLEY	NJ		12/17/2024		458		(13)			(13)		445	445			
100184576	NORTH SALEM	NY		12/17/2024		910		(25)			(25)		885	885			
100184579	MADERA	CA		12/17/2024		464		(7)			(7)		457	457			
100184580	WASHINGTON	DC		12/17/2024		4,920		(134)			(134)		4,786	4,786			
100184583	TUCKAHOE	NY		12/17/2024		10,279		(464)			(464)		9,815	9,815			
100184584	SHENOROCK	NY		12/17/2024		502		(17)			(17)		485	485			
100184585	LAKE FOREST	CA		12/17/2024		804		(14)			(14)		790	790			
100184587	MOGADORE	OH		12/17/2024		222		(9)			(9)		213	213			
100184588	ANTIOCH	CA		12/17/2024		284		(15)			(15)		269	269			
100184589	WASHINGTONVILLE	NY		12/17/2024		544		(18)			(18)		526	526			
100184590	LANCASTER	CA		12/17/2024		335		(14)			(14)		321	321			
100184591	SAN DIEGO	CA		12/17/2024		1,751		(52)			(52)		1,699	1,699			
100184592	SANTA ROSA	CA		12/17/2024		365		(11)			(11)		354	354			
100184593	GILBERT	AZ		12/17/2024		747		(25)			(25)		722	722			
100184594	GRANITEVILLE	SC		12/17/2024		285		(11)			(11)		274	274			
100184596	PHOENIX	AZ		12/17/2024		2,058		(142)			(142)		1,916	1,916			
100184597	MYRTLE BEACH	SC		12/17/2024		594		(27)			(27)		567	567			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184599	LAS VEGAS	NV		12/17/2024		197		(9)			(9)		188	188			
100184600	REDLANDS	CA		12/17/2024		669		(12)			(12)		657	657			
100184602	NORTH CHESTERFIELD	VA		12/17/2024		601		(12)			(12)		589	589			
100184604	BRUSLY	LA		12/17/2024		1,519		(29)			(29)		1,490	1,490			
100184605	MANITOWOC	WI		12/17/2024		177		(8)			(8)		169	169			
100184606	CAYCE	SC		12/17/2024		370		(21)			(21)		349	349			
100184607	MUSCLE SHOALS	AL		12/17/2024		520		(24)			(24)		496	496			
100184608	AYLETT	VA		12/17/2024		652		(16)			(16)		636	636			
100184609	CAIRO	GA		12/17/2024		758		(34)			(34)		724	724			
100184610	LAS VEGAS	NV		12/17/2024		189		(10)			(10)		179	179			
100184611	SACRAMENTO	CA		12/17/2024		230		(13)			(13)		217	217			
100184612	KUNA	ID		12/17/2024		374		(24)			(24)		350	350			
100184613	ANAHEIM	CA		12/17/2024		180		(10)			(10)		170	170			
100184614	RIVERSIDE	CA		12/17/2024		283		(14)			(14)		269	269			
100184615	SPARTANBURG	SC		12/17/2024		1,002		(21)			(21)		981	981			
100184618	STAFFORD	VA		12/17/2024		727		(33)			(33)		694	694			
100184619	PORTLAND	ME		12/17/2024		397		(26)			(26)		371	371			
100184620	REDDING	CA		12/17/2024		228		(13)			(13)		215	215			
100184621	PHOENIX	AZ		12/17/2024		4,772		(176)			(176)		4,596	4,596			
100184624	BEND	OR		12/17/2024		362		(17)			(17)		345	345			
100184626	FRIDLEY	MN		12/17/2024		331		(8)			(8)		323	323			
100184627	SANTA CLARITA	CA		12/17/2024		1,405		(46)			(46)		1,359	1,359			
100184628	ALEXANDRIA	KY		12/17/2024		312		(22)			(22)		290	290			
100184630	MINNEOLA	FL		12/17/2024		590		(25)			(25)		565	565			
100184632	SANTA CLARITA	CA		12/17/2024		677		(20)			(20)		657	657			
100184635	PASCO	WA		12/17/2024		884		(17)			(17)		867	867			
100184637	EWA BEACH	HI		12/17/2024		367		(26)			(26)		341	341			
100184638	CHINO	CA		12/17/2024		834		(8)			(8)		826	826			
100184640	CHICO	CA		12/17/2024		385		(23)			(23)		362	362			
100184642	INDIO	CA		12/17/2024		309		(15)			(15)		294	294			
100184645	HIGH VIEW	WV		12/17/2024		615		(43)			(43)		572	572			
100184647	SALT LAKE CITY	UT		12/17/2024		722		(24)			(24)		698	698			
100184648	SUNRISE	FL		12/17/2024		280		(18)			(18)		262	262			
100184649	GULF SHORES	AL		12/17/2024		276		(14)			(14)		262	262			
100184650	PLEASANT GROVE	UT		12/17/2024		518		(19)			(19)		499	499			
100184653	CLEVELAND	OH		12/17/2024		442		(9)			(9)		433	433			
100184654	SALT LAKE CITY	UT		12/17/2024		242		(8)			(8)		234	234			
100184655	COARSEGOLD	CA		12/17/2024		278		(10)			(10)		268	268			
100184656	GOODYEAR	AZ		12/17/2024		427		(14)			(14)		413	413			
100184658	LAKESIDE	CA		12/17/2024		810		(20)			(20)		790	790			
100184659	TUCSON	AZ		12/17/2024		204		(10)			(10)		194	194			
100184662	WESLEY CHAPEL	FL		12/17/2024		257		(12)			(12)		245	245			
100184663	WADSWORTH	IL		12/17/2024		1,324		(35)			(35)		1,289	1,289			
100184665	LITHONIA	GA		12/17/2024		179		(11)			(11)		168	168			
100184666	PENSACOLA	FL		12/17/2024		575		(21)			(21)		554	554			
100184667	COLORADO SPRINGS	CO		12/17/2024		292		(13)			(13)		279	279			
100184668	LA HABRA	CA		12/17/2024		615		(23)			(23)		592	592			
100184669	TEMECULA	CA		12/17/2024		663		(9)			(9)		654	654			
100184673	BAY SHORE	NY		12/17/2024		1,148		(21)			(21)		1,127	1,127			
100184674	SOUTH JORDAN	UT		12/17/2024		556		(16)			(16)		540	540			
100184675	REXBURG	ID		12/17/2024		885		(37)			(37)		848	848			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184676	SURPRISE	AZ		12/17/2024		235		(9)			(9)		226	226			
100184677	CLATSKANIE	OR		12/17/2024		577		(21)			(21)		556	556			
100184678	ARDEN HILLS	MN		12/17/2024		578		(14)			(14)		564	564			
100184679	SPRINGFIELD	OH		12/17/2024		258		(11)			(11)		247	247			
100184680	MERRIMACK	NH		12/17/2024		669		(4)			(4)		665	665			
100184681	LEHI	UT		12/17/2024		589		(33)			(33)		556	556			
100184682	BLUE DIAMOND	NV		12/17/2024		484		(7)			(7)		477	477			
100184683	FRIANT	CA		12/17/2024		848		(20)			(20)		828	828			
100184684	PHOENIX	AZ		12/17/2024		889		(26)			(26)		863	863			
100184690	BLACKWOOD	NJ		12/17/2024		554		(22)			(22)		532	532			
100184691	LYNNWOOD	WA		12/17/2024		540		(25)			(25)		515	515			
100184693	ESCONDIDO	CA		12/17/2024		1,858		(96)			(96)		1,762	1,762			
100184694	LAKE HAVASU CITY	AZ		12/17/2024		300		(13)			(13)		287	287			
100184695	VERNON ROCKVILLE	CT		12/17/2024		485		(29)			(29)		456	456			
100184696	EAGLE RIVER	AK		12/17/2024		2,559		(175)			(175)		2,384	2,384			
100184698	LA VERNE	CA		12/17/2024		875		(19)			(19)		856	856			
100184701	EMMETT	ID		12/17/2024		480		(26)			(26)		454	454			
100184702	ELGIN	OR		12/17/2024		418		(15)			(15)		403	403			
100184704	ELGIN	IL		12/17/2024		219		(12)			(12)		207	207			
100184705	BUFORD	GA		12/17/2024		4,358		(104)			(104)		4,254	4,254			
100184707	CUMMING	GA		12/17/2024		1,190		(19)			(19)		1,171	1,171			
100184708	VAIL	AZ		12/17/2024		2,288		(83)			(83)		2,205	2,205			
100184709	HAZEL CREST	IL		12/17/2024		265		(15)			(15)		250	250			
100184711	LOMPOC	CA		12/17/2024		637		(14)			(14)		623	623			
100184712	SMYRNA	DE		12/17/2024		808		(20)			(20)		788	788			
100184714	SANTA FE	NM		12/17/2024		397		(10)			(10)		387	387			
100184716	MENIFEE	CA		12/17/2024		663		(21)			(21)		642	642			
100184718	NORFOLK	VA		12/17/2024		516		(10)			(10)		506	506			
100184719	KANEOHE	HI		12/17/2024		194		(14)			(14)		180	180			
100184722	SPANAWAY	WA		12/17/2024		1,393		(57)			(57)		1,336	1,336			
100184725	HENDERSON	NV		12/17/2024		543		(11)			(11)		532	532			
100184726	HENDERSON	NV		12/17/2024		263		(15)			(15)		248	248			
100184727	RANCHO CORDOVA	CA		12/17/2024		680		(25)			(25)		655	655			
100184729	LEBANON	ME		12/17/2024		693		(24)			(24)		669	669			
100184730	ROSEVILLE	CA		12/17/2024		2,321		(72)			(72)		2,249	2,249			
100184731	CHANDLER	AZ		12/17/2024		228		(15)			(15)		213	213			
100184732	TRION	GA		12/17/2024		419		(21)			(21)		398	398			
100184734	DRAPER	UT		12/17/2024		852		(31)			(31)		821	821			
100184735	WILDER	ID		12/17/2024		577		(26)			(26)		551	551			
100184736	LAKE FOREST PARK	WA		12/17/2024		1,914		(42)			(42)		1,872	1,872			
100184738	POMONA	NY		12/17/2024		832		(42)			(42)		790	790			
100184740	PEMBROKE PINES	FL		12/17/2024		1,027		(5)			(5)		1,022	1,022			
100184741	JACKSONVILLE	FL		12/17/2024		176		(11)			(11)		165	165			
100184742	COLLINSVILLE	OK		12/17/2024		240		(14)			(14)		226	226			
100184743	CLINTON	UT		12/17/2024		318		(17)			(17)		301	301			
100184744	YULEE	FL		12/17/2024		622		(21)			(21)		601	601			
100184745	UPLAND	CA		12/17/2024		605		(10)			(10)		595	595			
100184746	ALBANY	OR		12/17/2024		213		(12)			(12)		201	201			
100184747	FALL CITY	WA		12/17/2024		598		(32)			(32)		566	566			
100184751	CLEVELAND	OH		12/17/2024		250		(8)			(8)		242	242			
100184752	JACKSON	MI		12/17/2024		451		(11)			(11)		440	440			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184753	SAN JOSE	CA		12/17/2024		1,851		(19)			(19)		1,832	1,832			
100184754	SOMIS	CA		12/17/2024		895		(34)			(34)		861	861			
100184755	WEST PALM BCH	FL		12/17/2024		1,383		(52)			(52)		1,331	1,331			
100184756	BAKERSFIELD	CA		12/17/2024		298		(14)			(14)		284	284			
100184759	OOKALA	HI		12/17/2024		283		(14)			(14)		269	269			
100184760	PAWLEYS ISLAND	SC		12/17/2024		363		(19)			(19)		344	344			
100184762	HENDERSON	NV		12/17/2024		995		(24)			(24)		971	971			
100184763	FREEPORT	NY		12/17/2024		425		(22)			(22)		403	403			
100184764	CAROL STREAM	IL		12/17/2024		660		(15)			(15)		645	645			
100184765	FAIRFIELD	CA		12/17/2024		634		(18)			(18)		616	616			
100184766	AURORA	CO		12/17/2024		497		(17)			(17)		480	480			
100184768	BRISTOL	CT		12/17/2024		218		(13)			(13)		205	205			
100184769	LAKE PLACID	FL		12/17/2024		257		(11)			(11)		246	246			
100184770	HIGHLANDS RANCH	CO		12/17/2024		839		(17)			(17)		822	822			
100184771	BARDONIA	NY		12/17/2024		512		(9)			(9)		503	503			
100184774	RENO	NV		12/17/2024		1,460		(41)			(41)		1,419	1,419			
100184775	SUN CITY WEST	AZ		12/17/2024		176		(12)			(12)		164	164			
100184776	BALDWIN	MI		12/17/2024		620		(39)			(39)		581	581			
100184779	BLACKWOOD	NJ		12/17/2024		773		(12)			(12)		761	761			
100184781	LACEY	WA		12/17/2024		975		(53)			(53)		922	922			
100184783	ORLAND PARK	IL		12/17/2024		617		(15)			(15)		602	602			
100184784	FAIRFAX	VA		12/17/2024		190		(11)			(11)		179	179			
100184785	EXCELSIOR SPRINGS	MO		12/17/2024		309		(17)			(17)		292	292			
100184786	VISALIA	CA		12/17/2024		20,083		(256)			(256)		19,827	19,827			
100184789	PARKER	CO		12/17/2024		253		(12)			(12)		241	241			
100184790	N LAS VEGAS	NV		12/17/2024		671		(16)			(16)		655	655			
100184794	CHARLESTON	SC		12/17/2024		774		(28)			(28)		746	746			
100184795	RENO	NV		12/17/2024		354		(15)			(15)		339	339			
100184796	BUCKEYE	AZ		12/17/2024		197		(12)			(12)		185	185			
100184797	HOWELL	NJ		12/17/2024		228		(8)			(8)		220	220			
100184798	LEWES	DE		12/17/2024		341		(24)			(24)		317	317			
100184799	BLAUVELT	NY		12/17/2024		586		(7)			(7)		579	579			
100184800	HACKETTSTOWN	NJ		12/17/2024		310		(14)			(14)		296	296			
100184801	SAINT CHARLES	IL		12/17/2024		553		(21)			(21)		532	532			
100184802	NORTH CANTON	OH		12/17/2024		485		(4)			(4)		481	481			
100184803	JESUP	GA		12/17/2024		185		(11)			(11)		174	174			
100184807	CAMDENTON	MO		12/17/2024		230		(15)			(15)		215	215			
100184808	LAS VEGAS	NV		12/17/2024		197		(14)			(14)		183	183			
100184810	RANCHO PALOS VERDES	CA		12/17/2024		489		(17)			(17)		472	472			
100184811	HIGHLAND	UT		12/17/2024		850		(18)			(18)		832	832			
100184812	YORKVILLE	IL		12/17/2024		623		(15)			(15)		608	608			
100184814	CUMMING	GA		12/17/2024		834		(24)			(24)		810	810			
100184815	DUBLIN	CA		12/17/2024		566		(17)			(17)		549	549			
100184817	ROYAL PALM BEACH	FL		12/17/2024		1,491		(61)			(61)		1,430	1,430			
100184818	ROSSVILLE	GA		12/17/2024		307		(10)			(10)		297	297			
100184820	GALAX	VA		12/17/2024		247		(11)			(11)		236	236			
100184822	BOLINGBROOK	IL		12/17/2024		426		(13)			(13)		413	413			
100184823	DAWSONVILLE	GA		12/17/2024		861		(12)			(12)		849	849			
100184827	MASSAPEQUA PARK	NY		12/17/2024		706		(19)			(19)		687	687			
100184828	HAMPTON	NJ		12/17/2024		891		(5)			(5)		886	886			
100184829	MURRIETA	CA		12/17/2024		752		(8)			(8)		744	744			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184830	GULF SHORES	AL		12/17/2024		393		(15)			(15)		378	378			
100184831	KENNER	LA		12/17/2024		209		(8)			(8)		201	201			
100184832	DALLAS	GA		12/17/2024		1,085		(48)			(48)		1,037	1,037			
100184833	BUTTE	MT		12/17/2024		188		(12)			(12)		176	176			
100184834	POUGHKEEPSIE	NY		12/17/2024		1,725		(26)			(26)		1,699	1,699			
100184835	CRESTLINE	CA		12/17/2024		3,143		(129)			(129)		3,014	3,014			
100184836	OGDEN	UT		12/17/2024		687		(20)			(20)		667	667			
100184837	HIGHLAND	CA		12/17/2024		203		(12)			(12)		191	191			
100184838	ACWORTH	GA		12/17/2024		312		(13)			(13)		299	299			
100184840	EUGENE	OR		12/17/2024		536		(11)			(11)		525	525			
100184841	WOODBRIDGE	VA		12/17/2024		502		(16)			(16)		486	486			
100184842	WEST UNION	SC		12/17/2024		823		(10)			(10)		813	813			
100184845	TEMECULA	CA		12/17/2024		291		(15)			(15)		276	276			
100184846	KENNESAW	GA		12/17/2024		684		(26)			(26)		658	658			
100184847	HAZLET	NJ		12/17/2024		832		(16)			(16)		816	816			
100184848	ELK RIVER	MN		12/17/2024		713		(11)			(11)		702	702			
100184850	MIAMI	FL		12/17/2024		978		(33)			(33)		945	945			
100184853	CHANDLER	AZ		12/17/2024		892		(13)			(13)		879	879			
100184854	RIO GRANDE	NJ		12/17/2024		710		(39)			(39)		671	671			
100184855	DOUGLASVILLE	GA		12/17/2024		410		(15)			(15)		395	395			
100184858	APOPKA	FL		12/17/2024		372		(12)			(12)		360	360			
100184859	INDEPENDENCE	KY		12/17/2024		205		(12)			(12)		193	193			
100184860	AURORA	CO		12/17/2024		619		(26)			(26)		593	593			
100184861	DECATUR	GA		12/17/2024		1,696		(55)			(55)		1,641	1,641			
100184862	RANCHO MURIETA	CA		12/17/2024		356		(15)			(15)		341	341			
100184863	WARRENTON	VA		12/17/2024		800		(44)			(44)		756	756			
100184868	GLOUCESTER	VA		12/17/2024		184		(11)			(11)		173	173			
100184870	EDMONDS	WA		12/17/2024		227		(13)			(13)		214	214			
100184871	LAWRENCEVILLE	GA		12/17/2024		251		(15)			(15)		236	236			
100184872	DELRAY BEACH	FL		12/17/2024		520		(12)			(12)		508	508			
100184875	HEMET	CA		12/17/2024		305		(15)			(15)		290	290			
100184876	GILBERT	AZ		12/17/2024		640		(20)			(20)		620	620			
100184877	ANDERSON	SC		12/17/2024		187		(12)			(12)		175	175			
100184878	BUCKSPORT	ME		12/17/2024		352		(16)			(16)		336	336			
100184879	OCEANSIDE	CA		12/17/2024		388		(19)			(19)		369	369			
100184880	WAYNE	NJ		12/17/2024		771		(15)			(15)		756	756			
100184881	ORLANDO	FL		12/17/2024		2,444		(34)			(34)		2,410	2,410			
100184882	OAKLEY	CA		12/17/2024		529		(24)			(24)		505	505			
100184883	MURRIETA	CA		12/17/2024		607		(16)			(16)		591	591			
100184884	BEND	OR		12/17/2024		1,557		(51)			(51)		1,506	1,506			
100184885	FAIRFIELD	CA		12/17/2024		271		(9)			(9)		262	262			
100184887	ISSAQUAH	WA		12/17/2024		520		(17)			(17)		503	503			
100184888	PHOENIX	AZ		12/17/2024		602		(17)			(17)		585	585			
100184890	SOUTHFIELD	MI		12/17/2024		285		(13)			(13)		272	272			
100184891	SAN DIMAS	CA		12/17/2024		672		(11)			(11)		661	661			
100184892	LAKE WORTH BEACH	FL		12/17/2024		337		(17)			(17)		320	320			
100184893	BOCA RATON	FL		12/17/2024		2,466		(44)			(44)		2,422	2,422			
100184895	SUNRISE	FL		12/17/2024		561		(8)			(8)		553	553			
100184896	GOLDEN	CO		12/17/2024		1,103		(12)			(12)		1,091	1,091			
100184897	LAKE STEVENS	WA		12/17/2024		534		(3)			(3)		531	531			
100184899	METTER	GA		12/17/2024		123		(8)			(8)		115	115			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184901	BOTHELL	WA		12/17/2024		1,601		(67)			(67)		1,534	1,534			
100184902	FORT BRAGG	CA		12/17/2024		197		(9)			(9)		188	188			
100184903	CINCINNATI	OH		12/17/2024		203		(10)			(10)		193	193			
100184906	PHOENIX	AZ		12/17/2024		660		(15)			(15)		645	645			
100184907	BAKERSFIELD	CA		12/17/2024		290		(16)			(16)		274	274			
100184910	GEORGETOWN	KY		12/17/2024		721		(50)			(50)		671	671			
100184913	MENIFEE	CA		12/17/2024		558		(18)			(18)		540	540			
100184915	SANTA ANA	CA		12/17/2024		345		(16)			(16)		329	329			
100184917	DRAPER	VA		12/17/2024		184		(13)			(13)		171	171			
100184919	ORANGE PARK	FL		12/17/2024		245		(7)			(7)		238	238			
100184921	SACRAMENTO	CA		12/17/2024		732		(49)			(49)		683	683			
100184922	COLORADO SPRINGS	CO		12/17/2024		761		(36)			(36)		725	725			
100184923	DEL CITY	OK		12/17/2024		345		(19)			(19)		326	326			
100184924	MESA	AZ		12/17/2024		690		(42)			(42)		648	648			
100184925	RIVERTON	UT		12/17/2024		1,683		(42)			(42)		1,641	1,641			
100184927	MIDLOTHIAN	VA		12/17/2024		195		(9)			(9)		186	186			
100184929	NUNICA	MI		12/17/2024		376		(12)			(12)		364	364			
100184931	LEXINGTON	SC		12/17/2024		178		(9)			(9)		169	169			
100184932	IDAHO FALLS	ID		12/17/2024		305		(13)			(13)		292	292			
100184933	CONYERS	GA		12/17/2024		307		(11)			(11)		296	296			
100184935	SAUGERTIES	NY		12/17/2024		356		(9)			(9)		347	347			
100184939	FOLSOM	CA		12/17/2024		866		(39)			(39)		827	827			
100184940	PARSIPPANY	NJ		12/17/2024		366		(18)			(18)		348	348			
100184941	VILLAS	NJ		12/17/2024		540		(22)			(22)		518	518			
100184942	ANTIOCH	CA		12/17/2024		1,312		(37)			(37)		1,275	1,275			
100184943	LAGUNA NIGUEL	CA		12/17/2024		834		(23)			(23)		811	811			
100184944	NEWINGTON	CT		12/17/2024		461		(11)			(11)		450	450			
100184945	CHESTER	VA		12/17/2024		499		(21)			(21)		478	478			
100184947	SIMI VALLEY	CA		12/17/2024		1,044		(56)			(56)		988	988			
100184950	GALT	CA		12/17/2024		1,208		(44)			(44)		1,164	1,164			
100184952	ROCHESTER	NH		12/17/2024		514		(23)			(23)		491	491			
100184953	MIAMI	FL		12/19/2024		1,586		(47)			(47)		1,539	1,539			
100184954	NAPLES	FL		12/19/2024		3,001		(68)			(68)		2,933	2,933			
100184955	FORT LAUDERDALE	FL		12/19/2024		1,144		(38)			(38)		1,106	1,106			
100184956	JAMAICA	NY		12/19/2024		849		(31)			(31)		818	818			
100184957	BOCA RATON	FL		12/19/2024		5,637		(111)			(111)		5,526	5,526			
100184958	PEMBROKE PARK	FL		12/19/2024		1,043		(34)			(34)		1,009	1,009			
100184959	NEW YORK	NY		12/19/2024		2,957		(202)			(202)		2,755	2,755			
100184960	BELLE HARBOR	NY		12/19/2024		1,796		(21)			(21)		1,775	1,775			
100184961	TEMECULA	CA		12/19/2024		1,234		(1)			(1)		1,233	1,233			
100184962	WEST HILLS	CA		12/19/2024		3,318		(31)			(31)		3,287	3,287			
100184964	SHIRLEY	MA		12/19/2024		894		4			4		898	898			
100184966	HOMESTEAD	FL		12/19/2024		1,225		(31)			(31)		1,194	1,194			
100184967	WESTBOROUGH	MA		12/19/2024		1,113		4			4		1,117	1,117			
100184969	HOUSTON	TX		12/19/2024		251		(6)			(6)		245	245			
100184970	CELINA	TX		12/19/2024		1,404		(39)			(39)		1,365	1,365			
100184971	JAMAICA	NY		12/19/2024		2,223		(60)			(60)		2,163	2,163			
100184972	WINTER GARDEN	FL		12/19/2024		1,291		(23)			(23)		1,268	1,268			
100184974	CLOVIS	CA		12/19/2024		1,620		(73)			(73)		1,547	1,547			
100184975	VICTORVILLE	CA		12/19/2024		614		(22)			(22)		592	592			
100184976	INDIAN WELLS	CA		12/19/2024		1,711		(39)			(39)		1,672	1,672			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100184981	ORADELL	NJ		12/19/2024		1,634		(27)			(27)		1,607	1,607			
100184982	YUBA CITY	CA		12/19/2024		1,284		(47)			(47)		1,237	1,237			
100184985	COMMERCE TOWNSHIP	MI		12/19/2024		1,312		(48)			(48)		1,264	1,264			
100184986	LA CENTER	WA		12/19/2024		5,674		(184)			(184)		5,490	5,490			
100184987	VISALIA	CA		12/19/2024		400		(13)			(13)		387	387			
100184988	SAN LUIS OBISPO	CA		12/19/2024		498		(6)			(6)		492	492			
100184990	DALLAS	TX		12/19/2024		2,322		(38)			(38)		2,284	2,284			
100184991	EL PASO	TX		12/19/2024		726		(14)			(14)		712	712			
100184992	DELRAY BEACH	FL		12/19/2024		709		(31)			(31)		678	678			
100184994	KENNEWICK	WA		12/19/2024		1,299		(25)			(25)		1,274	1,274			
100184995	SPRING HILL	FL		12/19/2024		645		(9)			(9)		636	636			
100184997	MOREHEAD CITY	NC		12/19/2024		1,087		(37)			(37)		1,050	1,050			
100184998	HICKORY	NC		12/19/2024		2,013		(90)			(90)		1,923	1,923			
100184999	TARZANA LOS ANGELES	CA		12/19/2024		4,934		(64)			(64)		4,870	4,870			
100185000	BULLHEAD CITY	AZ		12/19/2024		575		(26)			(26)		549	549			
100185001	EL CAJON	CA		12/19/2024		1,497		(40)			(40)		1,457	1,457			
100185002	STILLWATER	OK		12/19/2024		671		(18)			(18)		653	653			
100185004	SIMI VALLEY	CA		12/19/2024		1,890		(19)			(19)		1,871	1,871			
100185005	GLENDORA	CA		12/19/2024		32,946		(208)			(208)		32,738	32,738			
100185007	STERLING HEIGHTS	MI		12/19/2024		904		(33)			(33)		871	871			
100185011	CLIFTON	NJ		12/19/2024		1,538		(15)			(15)		1,523	1,523			
100185013	SEATTLE	WA		12/19/2024		8,666		(115)			(115)		8,551	8,551			
100185014	WEST RICHLAND	WA		12/19/2024		876		(34)			(34)		842	842			
100185015	BRONX	NY		12/19/2024		579		(41)			(41)		538	538			
100185017	WASHINGTON TOWNSHIP	NJ		12/19/2024		797		(25)			(25)		772	772			
100185018	MARIETTA	GA		12/19/2024		1,227		(48)			(48)		1,179	1,179			
100185020	ACWORTH	GA		12/19/2024		519		(31)			(31)		488	488			
100185022	LUTZ	FL		12/19/2024		709		(32)			(32)		677	677			
100185023	BLOOMINGTON	IL		12/19/2024		373		(17)			(17)		356	356			
100185027	LAS VEGAS	NV		12/20/2024		838		4			4		842	842			
100185028	CHARLOTTE	NC		12/20/2024		549		(1)			(1)		548	548			
100185030	HOMESTEAD	FL		12/20/2024		785		(27)			(27)		758	758			
100185031	GREENWOOD	IN		12/20/2024		885		28			28		913	913			
100185032	OKLAHOMA CITY	OK		12/20/2024		465		12			12		477	477			
100185033	HARTFORD	CT		12/20/2024		983		12			12		995	995			
100185035	MIRAMAR	FL		12/20/2024		1,527		30			30		1,557	1,557			
100185043	MORENO VALLEY	CA		12/20/2024		1,018		(28)			(28)		990	990			
100185044	LAS VEGAS	NV		12/20/2024		4,538		88			88		4,626	4,626			
100185048	SANTEE	CA		12/20/2024		1,665		(13)			(13)		1,652	1,652			
100185049	LOS ANGELES	CA		12/20/2024		1,930		(56)			(56)		1,874	1,874			
100185052	CICERO	IL		12/20/2024		600		(11)			(11)		589	589			
100185054	LAS VEGAS	NV		12/20/2024		636		(10)			(10)		626	626			
100185059	BAKERSFIELD	CA		12/20/2024		3,526		(15)			(15)		3,511	3,511			
100185061	SAN DIEGO	CA		12/20/2024		620		(25)			(25)		595	595			
100185064	LONGMONT	CO		12/20/2024		1,150		12			12		1,162	1,162			
100185065	LAS VEGAS	NV		12/20/2024		635		(3)			(3)		632	632			
100185069	MEMPHIS	TN		12/20/2024		996		(17)			(17)		979	979			
100185070	HENDERSON	NV		12/20/2024		435		(8)			(8)		427	427			
100185072	TWIN PEAKS	CA		12/20/2024		802		(30)			(30)		772	772			
100185074	CLEVELAND	TX		12/20/2024		284		(11)			(11)		273	273			
100185077	COLLINSVILLE	OK		12/20/2024		459		12			12		471	471			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185079	FRANKLIN PARK	IL		12/20/2024		526		(22)			(22)		504	504			
100185080	CHESAPEAKE BEACH	MD		12/20/2024		395		(10)			(10)		385	385			
100185084	LUSBY	MD		12/20/2024		654		(18)			(18)		636	636			
100185085	HOUSTON	TX		12/20/2024		363		(17)			(17)		346	346			
100185086	ORLANDO	FL		12/20/2024		984		(14)			(14)		970	970			
100185088	DUNCANVILLE	TX		12/20/2024		1,179		21			21		1,200	1,200			
100185089	ANNAPOLIS	MD		12/20/2024		645		(17)			(17)		628	628			
100185090	DALLAS	TX		12/20/2024		1,146							1,146	1,146			
100185091	CORCORAN	CA		12/20/2024		652		(6)			(6)		646	646			
100185092	THONOTOSASSA	FL		12/20/2024		915		(18)			(18)		897	897			
100185093	CITRUS HEIGHTS	CA		12/20/2024		6,809		(151)			(151)		6,658	6,658			
100185094	DALLAS	TX		12/20/2024		1,261		13			13		1,274	1,274			
100185095	GRAND PRAIRIE	TX		12/20/2024		719		(1)			(1)		718	718			
100185096	NORTH LAS VEGAS	NV		12/20/2024		614							614	614			
100185098	TUCSON	AZ		12/20/2024		952		18			18		970	970			
100185099	TUCSON	AZ		12/20/2024		951		19			19		970	970			
100185100	ORLANDO	FL		12/20/2024		2,291		17			17		2,308	2,308			
100185101	TUCSON	AZ		12/20/2024		952		18			18		970	970			
100185102	TUCSON	AZ		12/20/2024		952		18			18		970	970			
100185103	DALLAS	TX		12/20/2024		1,145		1			1		1,146	1,146			
100185104	PLEASANT HILL	MO		12/20/2024		1,076		61			61		1,137	1,137			
100185105	PARAMOUNT	CA		12/20/2024		10,596		(192)			(192)		10,404	10,404			
100185106	BALTIMORE	MD		12/20/2024		740		(2)			(2)		738	738			
100185107	WOODBRIDGE	CA		12/20/2024		309		(14)			(14)		295	295			
100185110	DALLAS	TX		12/20/2024		1,177		13			13		1,190	1,190			
100185111	LANCASTER	CA		12/20/2024		453		(21)			(21)		432	432			
100185113	TUCSON	AZ		12/20/2024		952		18			18		970	970			
100185117	KANSAS CITY	MO		12/20/2024		386		(14)			(14)		372	372			
100185118	DES MOINES	IA		12/20/2024		281		(8)			(8)		273	273			
100185120	BAKERSFIELD	CA		12/20/2024		583		(26)			(26)		557	557			
100185121	LAFAYETTE	IN		12/20/2024		797		(30)			(30)		767	767			
100185122	SAINT CHARLES	MO		12/20/2024		450		(12)			(12)		438	438			
100185123	LYNWOOD	CA		12/20/2024		1,551		(3)			(3)		1,548	1,548			
100185124	NEW ORLEANS	LA		12/20/2024		727		20			20		747	747			
100185126	FORT PIERCE	FL		12/20/2024		623		11			11		634	634			
100185127	LA PORTE	IN		12/20/2024		411		(20)			(20)		391	391			
100185128	BAKERSFIELD	CA		12/20/2024		1,240		28			28		1,268	1,268			
100185129	KENNER	LA		12/20/2024		323		(9)			(9)		314	314			
100185130	PERRIS	CA		12/20/2024		864		(8)			(8)		856	856			
100185131	SAN MARCOS	CA		12/20/2024		1,848		3			3		1,851	1,851			
100185134	PANORAMA CITY	CA		12/20/2024		1,273		(21)			(21)		1,252	1,252			
100185135	LOS ANGELES	CA		12/20/2024		616		(25)			(25)		591	591			
100185136	CHICAGO	IL		12/20/2024		2,200		(78)			(78)		2,122	2,122			
100185137	COACHELLA	CA		12/20/2024		213		(5)			(5)		208	208			
100185138	FULLERTON	CA		12/20/2024		4,044		(65)			(65)		3,979	3,979			
100185140	ROSEDALE	MD		12/20/2024		540		(4)			(4)		536	536			
100185141	WEST JORDAN	UT		12/20/2024		1,099		(6)			(6)		1,093	1,093			
100185142	MADISON	TN		12/20/2024		2,360		(12)			(12)		2,348	2,348			
100185143	WINTER HAVEN	FL		12/20/2024		457		(21)			(21)		436	436			
100185144	PALMDALE	CA		12/20/2024		738		(23)			(23)		715	715			
100185145	LOS BANOS	CA		12/20/2024		595		(2)			(2)		593	593			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185146	BAKERSFIELD	CA		12/20/2024		903		(10)			(10)		893	893			
100185148	LAS VEGAS	NV		12/20/2024		824		(14)			(14)		810	810			
100185149	SANTA ROSA BEACH	FL		12/20/2024		5,625		(139)			(139)		5,486	5,486			
100185150	STOCKTON	CA		12/20/2024		1,081		(39)			(39)		1,042	1,042			
100185153	LAS VEGAS	NV		12/20/2024		1,091		(4)			(4)		1,087	1,087			
100185154	LEAGUE CITY	TX		12/20/2024		689		(32)			(32)		657	657			
100185156	SANTA ANA	CA		12/20/2024		1,731		(59)			(59)		1,672	1,672			
100185157	MODESTO	CA		12/20/2024		882		(6)			(6)		876	876			
100185158	SAN DIEGO	CA		12/20/2024		4,486		(52)			(52)		4,434	4,434			
100185160	BERLIN	MD		12/20/2024		1,081		(39)			(39)		1,042	1,042			
100185161	DOWLING	MI		12/20/2024		533		(20)			(20)		513	513			
100185162	MADERA	CA		12/20/2024		805		(5)			(5)		800	800			
100185164	ANAHEIM	CA		12/20/2024		4,619		(9)			(9)		4,610	4,610			
100185165	SAN DIEGO	CA		12/20/2024		2,631		(122)			(122)		2,509	2,509			
100185167	RESEDA	CA		12/20/2024		919		(18)			(18)		901	901			
100185168	ATLANTA	GA		12/20/2024		1,463		(25)			(25)		1,438	1,438			
100185169	RUNNING SPRINGS	CA		12/20/2024		1,197		(33)			(33)		1,164	1,164			
100185170	CLERMONT	FL		12/20/2024		1,953		(41)			(41)		1,912	1,912			
100185171	HOUSTON	TX		12/20/2024		1,534		25			25		1,559	1,559			
100185172	BERKELEY	CA		12/20/2024		6,075		(75)			(75)		6,000	6,000			
100185173	LOS ANGELES	CA		12/20/2024		2,078		(96)			(96)		1,982	1,982			
100185174	PASADENA	TX		12/20/2024		432		(17)			(17)		415	415			
100185175	BOYNTON BEACH	FL		12/20/2024		965		(17)			(17)		948	948			
100185176	HOUSTON	TX		12/20/2024		433		(18)			(18)		415	415			
100185178	SACRAMENTO	CA		12/20/2024		5,397		(69)			(69)		5,328	5,328			
100185179	AURORA	CO		12/20/2024		474		(11)			(11)		463	463			
100185180	ARAB	AL		12/20/2024		3,653		(62)			(62)		3,591	3,591			
100185182	HYATTSVILLE	MD		12/20/2024		1,097		(29)			(29)		1,068	1,068			
100185184	DANBURY	CT		12/20/2024		846		(16)			(16)		830	830			
100185185	HOUSTON	TX		12/20/2024		995		(37)			(37)		958	958			
100185186	WEEKI WACHEE	FL		12/20/2024		741		(34)			(34)		707	707			
100185187	ELGIN	IL		12/20/2024		2,452		(73)			(73)		2,379	2,379			
100185188	FORT MYERS	FL		12/20/2024		500		(26)			(26)		474	474			
100185189	COLUMBUS	OH		12/20/2024		573		(19)			(19)		554	554			
100185190	SALINAS	CA		12/20/2024		2,222		(35)			(35)		2,187	2,187			
100185191	ORLANDO	FL		12/20/2024		9,328		(141)			(141)		9,187	9,187			
100185192	CONCORD	CA		01/24/2025		2,033		(53)			(53)		1,980	1,980			
100185193	MIAMI	FL		01/24/2025		1,600		(69)			(69)		1,531	1,531			
100185196	TULSA	OK		01/24/2025		296		(14)			(14)		282	282			
100185197	HUMMELSTOWN	PA		01/24/2025		796		(8)			(8)		788	788			
100185199	BALTIMORE	MD		01/24/2025		484		(22)			(22)		462	462			
100185200	MERCEDES	TX		01/24/2025		587		(25)			(25)		562	562			
100185202	LUTZ	FL		01/24/2025		1,775		(33)			(33)		1,742	1,742			
100185204	LOS ANGELES	CA		01/24/2025		882		(13)			(13)		869	869			
100185205	CORAL SPRINGS	FL		01/24/2025		1,400		(59)			(59)		1,341	1,341			
100185207	ROCK CREEK	OH		01/24/2025		191		(9)			(9)		182	182			
100185210	CHICAGO	IL		01/24/2025		495		(15)			(15)		480	480			
100185211	WACO	TX		01/24/2025		444		(19)			(19)		425	425			
100185214	MORGAN CITY	LA		01/24/2025		2,340		(140)			(140)		2,200	2,200			
100185215	ALLEN	TX		01/24/2025		764		(8)			(8)		756	756			
100185216	BETHLEHEM	PA		01/24/2025		596		(19)			(19)		577	577			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185217	BRIGHTON	CO		01/24/2025		970		(33)			(33)		937	937			
100185218	HUMMELSTOWN	PA		01/24/2025		551		(16)			(16)		535	535			
100185219	MIAMI	FL		01/24/2025		332		(8)			(8)		324	324			
100185220	STERLING HEIGHTS	MI		01/24/2025		688		(22)			(22)		666	666			
100185221	NEW ORLEANS	LA		01/24/2025		428		(20)			(20)		408	408			
100185222	BAKERSFIELD	CA		01/24/2025		847		(3)			(3)		844	844			
100185223	FORT WORTH	TX		01/24/2025		693		(32)			(32)		661	661			
100185224	ONTARIO	CA		01/24/2025		1,011		(29)			(29)		982	982			
100185225	JUPITER	FL		01/24/2025		728		(1)			(1)		727	727			
100185227	LAIE	HI		01/24/2025		1,374		(62)			(62)		1,312	1,312			
100185228	FORT VALLEY	GA		01/24/2025		515		(24)			(24)		491	491			
100185229	NORRIDGE	IL		01/24/2025		638		(30)			(30)		608	608			
100185230	WARWICK	RI		01/24/2025		294		(12)			(12)		282	282			
100185231	DENVER	CO		01/24/2025		1,602		(81)			(81)		1,521	1,521			
100185232	FINKSBURG	MD		01/24/2025		3,471		(99)			(99)		3,372	3,372			
100185234	FRESNO	CA		01/24/2025		707		(30)			(30)		677	677			
100185235	FRONT ROYAL	VA		01/24/2025		722		(28)			(28)		694	694			
100185237	OMAHA	NE		01/24/2025		7,471		(342)			(342)		7,129	7,129			
100185241	PHOENIX	AZ		01/24/2025		4,421		(21)			(21)		4,400	4,400			
100185242	NEW ORLEANS	LA		01/24/2025		778		(16)			(16)		762	762			
100185243	ROGERS	AR		01/24/2025		633		(6)			(6)		627	627			
100185244	CHARLOTTE	NC		01/24/2025		859		(21)			(21)		838	838			
100185247	NORRIDGE	IL		01/24/2025		645		(30)			(30)		615	615			
100185253	PITTSBURGH	PA		01/24/2025		752		(3)			(3)		749	749			
100185254	MIAMI	FL		01/24/2025		4,962		(137)			(137)		4,825	4,825			
100185255	HUNTSVILLE	AL		01/24/2025		808		(29)			(29)		779	779			
100185257	PHOENIX	AZ		01/24/2025		1,481		(69)			(69)		1,412	1,412			
100185258	COOPER CITY	FL		01/24/2025		42,487		(508)			(508)		41,979	41,979			
100185259	FARMINGTON HILLS	MI		01/24/2025		493		(21)			(21)		472	472			
100185260	DEL MAR	CA		01/24/2025		5,027		(112)			(112)		4,915	4,915			
100185262	BAKERSFIELD	CA		01/24/2025		1,086		(48)			(48)		1,038	1,038			
100185266	LACEY	WA		01/24/2025		809		(16)			(16)		793	793			
100185269	HOUSTON	TX		01/24/2025		3,024		(30)			(30)		2,994	2,994			
100185272	WALNUT CREEK	CA		01/24/2025		4,480		(114)			(114)		4,366	4,366			
100185274	PHILADELPHIA	PA		01/24/2025		567		(26)			(26)		541	541			
100185278	ODESSA	TX		01/24/2025		431		(6)			(6)		425	425			
100185279	MYRTLE BEACH	SC		01/24/2025		3,615		(70)			(70)		3,545	3,545			
100185281	ROWLETT	TX		01/24/2025		669		(31)			(31)		638	638			
100185283	GAINESVILLE	VA		01/24/2025		1,255		(39)			(39)		1,216	1,216			
100185284	HOUSTON	TX		01/24/2025		2,663		(52)			(52)		2,611	2,611			
100185286	WARREN	MI		01/24/2025		32,378		(1,323)			(1,323)		31,055	31,055			
100185288	MABLETON	GA		01/24/2025		944		(44)			(44)		900	900			
100185289	SAN FRANCISCO	CA		01/24/2025		2,195		(68)			(68)		2,127	2,127			
100185290	ODESSA	TX		01/24/2025		429		(6)			(6)		423	423			
100185293	NEW ORLEANS	LA		01/24/2025		409		(19)			(19)		390	390			
100185294	KISSIMMEE	FL		01/24/2025		1,243		(37)			(37)		1,206	1,206			
100185295	MIRAMAR	FL		01/24/2025		871		(40)			(40)		831	831			
100185296	CAPE CORAL	FL		01/24/2025		742		(20)			(20)		722	722			
100185299	TAMPA	FL		01/24/2025		1,007		(21)			(21)		986	986			
100185302	CONWAY	SC		12/20/2024		795		(9)			(9)		786	786			
100185303	CYPRESS	TX		12/20/2024		1,085		(11)			(11)		1,074	1,074			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185306	SAN ANTONIO	FL		12/20/2024		1,405		86			86		1,491	1,491			
100185307	LAREDO	TX		12/20/2024		659		8			8		667	667			
100185308	ANCHORAGE	AK		12/20/2024		1,215		(11)			(11)		1,204	1,204			
100185310	LAS VEGAS	NV		12/20/2024		722		(8)			(8)		714	714			
100185311	GOLDTHWAITE	TX		12/20/2024		1,553		30			30		1,583	1,583			
100185312	SCOTTSDALE	AZ		12/20/2024		906		(3)			(3)		903	903			
100185314	ALPHARETTA	GA		12/20/2024		971		17			17		988	988			
100185315	ATLANTA	GA		12/20/2024		1,463		8			8		1,471	1,471			
100185316	MILWAUKEE	WI		12/20/2024		805		1			1		806	806			
100185317	SHOREWOOD	IL		12/20/2024		593		(7)			(7)		586	586			
100185318	ELK GROVE	CA		12/20/2024		1,202		(8)			(8)		1,194	1,194			
100185319	NORTH EAST	MD		12/20/2024		1,476		12			12		1,488	1,488			
100185320	BEDFORD	VA		12/20/2024		683		(2)			(2)		681	681			
100185325	FORNEY	TX		12/20/2024		982		3			3		985	985			
100185326	PLAINFIELD	IL		12/20/2024		626		(7)			(7)		619	619			
100185327	WAXAHACHIE	TX		12/20/2024		830		17			17		847	847			
100185328	WAXAHACHIE	TX		12/20/2024		865		17			17		882	882			
100185329	WAKAHACHIE	TX		12/20/2024		845		17			17		862	862			
100185330	SAVANNAH	GA		12/20/2024		852		3			3		855	855			
100185331	DALLAS	TX		12/20/2024		5,581		24			24		5,605	5,605			
100185332	CAPE CHARLES	VA		12/20/2024		1,987		20			20		2,007	2,007			
100185333	DURHAM	NC		12/20/2024		797		2			2		799	799			
100185334	CHICO	CA		12/20/2024		913		15			15		928	928			
100185335	BRIGHTON	MA		12/20/2024		2,740		59			59		2,799	2,799			
100185336	BOONE	NC		12/20/2024		1,363		11			11		1,374	1,374			
100185338	FRESNO	CA		12/20/2024		1,038		6			6		1,044	1,044			
100185339	AURORA	IL		12/20/2024		565		(8)			(8)		557	557			
100185340	LAS VEGAS	NV		12/20/2024		1,117		11			11		1,128	1,128			
100185341	BLUE RIDGE	TX		12/20/2024		1,743		1			1		1,744	1,744			
100185342	BRIDGEVILLE	DE		12/20/2024		612		(5)			(5)		607	607			
100185343	DURHAM	NC		12/20/2024		679		(8)			(8)		671	671			
100185344	SACRAMENTO	CA		12/20/2024		656		6			6		662	662			
100185345	ISELIN	NJ		12/20/2024		1,085		8			8		1,093	1,093			
100185346	LOS ANGELES	CA		12/20/2024		2,009		11			11		2,020	2,020			
100185347	ANCHORAGE	AK		12/20/2024		2,654		(12)			(12)		2,642	2,642			
100185348	AUSTIN	TX		12/20/2024		1,859		85			85		1,944	1,944			
100185349	NORTH LAS VEGAS	NV		12/20/2024		1,162		44			44		1,206	1,206			
100185350	CHESTERTON	IN		12/20/2024		1,209		4			4		1,213	1,213			
100185351	EAGLE RIVER	AK		12/20/2024		1,012		10			10		1,022	1,022			
100185352	HOFFMAN ESTATES	IL		12/20/2024		974		30			30		1,004	1,004			
100185353	BRADENTON	FL		12/20/2024		758		1			1		759	759			
100185354	OAKWOOD	GA		12/20/2024		1,660		1			1		1,661	1,661			
100185355	NEW BEDFORD	MA		12/20/2024		1,265		9			9		1,274	1,274			
100185356	SEVEN DEVILS	NC		12/20/2024		1,761		41			41		1,802	1,802			
100185357	CHULA VISTA	CA		12/20/2024		3,032		20			20		3,052	3,052			
100185358	SPRING CITY	TN		12/20/2024		1,469		8			8		1,477	1,477			
100185359	RIO RICO	AZ		12/20/2024		708		9			9		717	717			
100185360	SALEM	MA		12/20/2024		2,053		10			10		2,063	2,063			
100185361	PLANO	TX		12/20/2024		1,191		20			20		1,211	1,211			
100185362	VALLEJO	CA		12/20/2024		2,032		29			29		2,061	2,061			
100185363	SCHERTZ	TX		12/20/2024		752		3			3		755	755			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185364	ORLANDO	FL		12/20/2024		3,485		35			35		3,520	3,520			
100185365	BROOKFIELD	IL		12/20/2024		1,348		(11)			(11)		1,337	1,337			
100185366	SPOKANE	WA		12/20/2024		904		5			5		909	909			
100185367	MIAMI	FL		12/20/2024		1,242		(1)			(1)		1,241	1,241			
100185369	PORT SAINT LUCIE	FL		12/20/2024		5,663		29			29		5,692	5,692			
100185371	FRESNO	CA		12/20/2024		785		40			40		825	825			
100185372	SIERRA VISTA	AZ		12/20/2024		802		22			22		824	824			
100185373	YORKTOWN	VA		12/20/2024		794		20			20		814	814			
100185374	SHERMAN	TX		12/20/2024		654		2			2		656	656			
100185375	BAYTOWN	TX		12/20/2024		963		27			27		990	990			
100185376	OAKLAND	CA		12/20/2024		703		(11)			(11)		692	692			
100185377	IDAHO FALLS	ID		12/20/2024		687		(10)			(10)		677	677			
100185378	MURPHY	NC		12/20/2024		987		30			30		1,017	1,017			
100185379	PALMETTO	FL		12/20/2024		1,076		52			52		1,128	1,128			
100185380	FORT WORTH	TX		12/20/2024		810		18			18		828	828			
100185381	DAYTONA BEACH	FL		12/20/2024		660		5			5		665	665			
100185382	HAMILTON	MT		12/20/2024		1,431		67			67		1,498	1,498			
100185383	DAVENPORT	FL		12/20/2024		1,191		18			18		1,209	1,209			
100185384	HUTTO	TX		12/20/2024		900		32			32		932	932			
100185386	FISHERS	IN		12/20/2024		912		24			24		936	936			
100185387	LITTLE RIVER	SC		12/20/2024		644		11			11		655	655			
100185388	COLTON	CA		12/20/2024		2,255		59			59		2,314	2,314			
100185389	HEMET	CA		12/20/2024		1,395		86			86		1,481	1,481			
100185390	LAND O' LAKES	FL		12/20/2024		1,015		51			51		1,066	1,066			
100185391	NORTH ATTLEBORO	MA		12/20/2024		1,648		(13)			(13)		1,635	1,635			
100185392	ANTIOCH	CA		12/20/2024		715		(3)			(3)		712	712			
100185394	OCALA	FL		12/20/2024		712		26			26		738	738			
100185395	FRESNO	CA		12/20/2024		1,157		55			55		1,212	1,212			
100185396	AUSTIN	TX		12/20/2024		1,037		(1)			(1)		1,036	1,036			
100185397	ATHENS	AL		12/20/2024		762		18			18		780	780			
100185398	CINCINNATI	OH		12/20/2024		641		14			14		655	655			
100185399	SAINT LOUIS	MO		12/20/2024		1,534		40			40		1,574	1,574			
100185400	CYPRESS	TX		12/20/2024		2,593		54			54		2,647	2,647			
100185401	SAVANNAH	GA		12/20/2024		1,771		45			45		1,816	1,816			
100185402	ANCHORAGE	AK		12/20/2024		1,238		11			11		1,249	1,249			
100185403	METHUEN	MA		12/20/2024		891		13			13		904	904			
100185404	VENTURA	IA		12/20/2024		2,568		2			2		2,570	2,570			
100185406	WARSAW	IN		12/20/2024		615		(11)			(11)		604	604			
100185407	MILFORD	MA		12/20/2024		2,733		35			35		2,768	2,768			
100185408	COLLEGE STATION	TX		12/20/2024		827		2			2		829	829			
100185409	FAYETTEVILLE	AR		12/20/2024		1,527		13			13		1,540	1,540			
100185410	BOISE	ID		12/20/2024		648		26			26		674	674			
100185411	CHARLOTTE	NC		12/20/2024		781		7			7		788	788			
100185412	LANCASTER	CA		12/20/2024		1,186		19			19		1,205	1,205			
100185414	SHAVER LAKE	CA		12/20/2024		32,010		980			980		32,990	32,990			
100185415	LOS ANGELES	CA		12/20/2024		2,919		32			32		2,951	2,951			
100185416	SECAUCUS	NJ		12/20/2024		1,185		10			10		1,195	1,195			
100185417	MCKINNEY	TX		12/20/2024		947		13			13		960	960			
100185418	BOONE	NC		12/20/2024		1,553		42			42		1,595	1,595			
100185419	BRADENTON	FL		12/20/2024		612		14			14		626	626			
100185421	BUDA	TX		12/20/2024		622		1			1		623	623			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185422	LILBURN	GA		12/20/2024		970		15			15		985	985			
100185423	LEWISVILLE	TX		12/20/2024		1,023		6			6		1,029	1,029			
100185425	KOKOMO	IN		12/20/2024		1,299		9			9		1,308	1,308			
100185426	ASHLAND	MA		12/20/2024		2,161		33			33		2,194	2,194			
100185427	ALAMEDA	CA		12/20/2024		1,737		24			24		1,761	1,761			
100185428	PROVO	UT		12/20/2024		1,413		(5)			(5)		1,408	1,408			
100185429	BOISE	ID		12/20/2024		2,430		50			50		2,480	2,480			
100185430	WAKE FOREST	NC		12/20/2024		764		9			9		773	773			
100185431	LOGAN	UT		12/20/2024		1,337		38			38		1,375	1,375			
100185432	OCOEE	FL		12/20/2024		6,209		91			91		6,300	6,300			
100185433	LAKE HAVASU CITY	AZ		12/20/2024		980		15			15		995	995			
100185434	RAHWAY	NJ		12/20/2024		1,216		16			16		1,232	1,232			
100185435	BOTHELL	WA		12/20/2024		2,113		68			68		2,181	2,181			
100185436	NEW MILFORD	CT		12/20/2024		893		(7)			(7)		886	886			
100185437	TUCSON	AZ		12/20/2024		1,173		39			39		1,212	1,212			
100185438	PORTLAND	OR		12/20/2024		1,114		50			50		1,164	1,164			
100185439	NOKOMIS	FL		12/20/2024		938		47			47		985	985			
100185440	PFLUGERVILLE	TX		12/20/2024		1,945		49			49		1,994	1,994			
100185441	CUTLER BAY	FL		12/20/2024		796		14			14		810	810			
100185442	CINCINNATI	OH		12/20/2024		827		(1)			(1)		826	826			
100185443	ALLENTOWN	PA		12/20/2024		811		6			6		817	817			
100185444	LAWRENCEVILLE	GA		12/20/2024		2,063		100			100		2,163	2,163			
100185445	WINTER PARK	FL		12/20/2024		1,781		35			35		1,816	1,816			
100185446	HENDERSON	NV		12/20/2024		1,213		82			82		1,295	1,295			
100185447	ANNA	TX		12/20/2024		2,060		43			43		2,103	2,103			
100185448	YUCAIPA	CA		12/20/2024		1,149		12			12		1,161	1,161			
100185449	FORT COLLINS	CO		12/20/2024		2,227		33			33		2,260	2,260			
100185450	WINDER	GA		12/20/2024		884		53			53		937	937			
100185451	WINDER	GA		12/20/2024		904		53			53		957	957			
100185452	WINDER	GA		12/20/2024		873		41			41		914	914			
100185453	NEW RIVER	AZ		12/20/2024		2,243		44			44		2,287	2,287			
100185454	MURRIETA	CA		12/20/2024		1,541		61			61		1,602	1,602			
100185455	WINDER	GA		12/20/2024		852		43			43		895	895			
100185456	RALEIGH	NC		12/20/2024		1,192		63			63		1,255	1,255			
100185457	WINDER	GA		12/20/2024		851		43			43		894	894			
100185458	FRESNO	CA		12/20/2024		968		21			21		989	989			
100185459	AUSTIN	TX		12/20/2024		2,535		16			16		2,551	2,551			
100185460	LOS ANGELES	CA		12/20/2024		2,468		25			25		2,493	2,493			
100185461	PINELLAS PARK	FL		12/20/2024		857		37			37		894	894			
100185463	ELKRIDGE	MD		12/20/2024		937		21			21		958	958			
100185464	NICEVILLE	FL		12/20/2024		16,034		341			341		16,375	16,375			
100185465	MELISSA	TX		12/20/2024		1,113		55			55		1,168	1,168			
100185466	AUSTIN	TX		12/20/2024		687		1			1		688	688			
100185467	CLEARWATER	FL		12/20/2024		920		9			9		929	929			
100185468	WENTZVILLE	MO		12/20/2024		835		6			6		841	841			
100185469	LOS ANGELES	CA		12/20/2024		1,725		15			15		1,740	1,740			
100185470	AUSTIN	TX		12/20/2024		1,295		5			5		1,300	1,300			
100185471	VERO BEACH	FL		12/20/2024		1,656		39			39		1,695	1,695			
100185473	ALBUQUERQUE	NM		12/20/2024		656		(6)			(6)		650	650			
100185474	BELLA VISTA	AR		12/20/2024		4,408		97			97		4,505	4,505			
100185476	MOSES LAKE	WA		12/20/2024		926		24			24		950	950			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185477	DENTON	TX		12/20/2024		1,100		23			23		1,123	1,123			
100185479	DAWSONVILLE	GA		12/20/2024		1,058		44			44		1,102	1,102			
100185480	POMPANO BEACH	FL		12/20/2024		1,123		12			12		1,135	1,135			
100185481	SUGAR HILL	GA		12/20/2024		685		7			7		692	692			
100185483	ENGLEWOOD	FL		12/20/2024		1,361		45			45		1,406	1,406			
100185484	LANCASTER	PA		12/20/2024		764		9			9		773	773			
100185485	CINCINNATI	OH		12/20/2024		1,923		(29)			(29)		1,894	1,894			
100185486	SAN JOSE	CA		12/20/2024		1,371		(22)			(22)		1,349	1,349			
100185488	KNIGHTDALE	NC		12/20/2024		6,508		66			66		6,574	6,574			
100185489	MURRIETA	CA		12/20/2024		1,930		(39)			(39)		1,891	1,891			
100185490	ZEBULON	NC		12/20/2024		693		(8)			(8)		685	685			
100185492	PAWTUCKET	RI		12/20/2024		1,215		(45)			(45)		1,170	1,170			
100185493	NEW GERMANY	MN		12/20/2024		611		(42)			(42)		569	569			
100185494	CHARLOTTE	NC		12/20/2024		544		(9)			(9)		535	535			
100185495	ATLANTA	GA		12/20/2024		11,837		(100)			(100)		11,737	11,737			
100185496	MCMINNVILLE	OR		12/20/2024		552		(6)			(6)		546	546			
100185497	MIAMI	FL		12/20/2024		756		(25)			(25)		731	731			
100185498	MARINA DEL REY	CA		12/20/2024		1,143		(4)			(4)		1,139	1,139			
100185499	MIRAMAR BEACH	FL		12/20/2024		1,129		(23)			(23)		1,106	1,106			
100185500	NORTH MIAMI BEACH	FL		12/20/2024		410		(19)			(19)		391	391			
100185502	SAN DIEGO	CA		12/20/2024		857		(11)			(11)		846	846			
100185503	NAPLES	FL		12/20/2024		2,158		(72)			(72)		2,086	2,086			
100185506	PEMBROKE PINES	FL		12/20/2024		352		(8)			(8)		344	344			
100185507	LAKE MARY	FL		12/20/2024		1,583		(56)			(56)		1,527	1,527			
100185509	PAYSON	AZ		12/20/2024		265		(12)			(12)		253	253			
100185510	NORTH BAY VILLAGE	FL		12/20/2024		735		(37)			(37)		698	698			
100185511	LEHIGH ACRES	FL		12/20/2024		750		(17)			(17)		733	733			
100185513	COUGAR	WA		12/20/2024		342		(3)			(3)		339	339			
100185514	MIRAMAR BEACH	FL		12/20/2024		1,326		(35)			(35)		1,291	1,291			
100185515	KEY LARGO	FL		12/20/2024		1,136		(29)			(29)		1,107	1,107			
100185516	CHULA VISTA	CA		12/20/2024		1,776		(23)			(23)		1,753	1,753			
100185517	HIGHLAND	CA		12/20/2024		1,534		(50)			(50)		1,484	1,484			
100185518	FRIENDSWOOD	TX		12/20/2024		1,785		(38)			(38)		1,747	1,747			
100185519	DALLAS	TX		12/20/2024		955		(18)			(18)		937	937			
100185520	MOORESVILLE	NC		12/20/2024		5,907		(116)			(116)		5,791	5,791			
100185521	EAST GRAND FORKS	MN		12/20/2024		764		(32)			(32)		732	732			
100185522	CYPRESS	TX		12/20/2024		1,428		9			9		1,437	1,437			
100185523	FREEHOLD	NJ		12/20/2024		2,532		(79)			(79)		2,453	2,453			
100185526	MIAMI SPRINGS	FL		12/20/2024		2,135		(40)			(40)		2,095	2,095			
100185527	HUDSONVILLE	MI		12/20/2024		2,131		(40)			(40)		2,091	2,091			
100185529	GRAND RAPIDS	MI		12/20/2024		2,252		(14)			(14)		2,238	2,238			
100185530	GRANBY	CT		12/20/2024		1,157		(17)			(17)		1,140	1,140			
100185531	SAN JOSE	CA		12/20/2024		1,272		(41)			(41)		1,231	1,231			
100185532	KAYSVILLE	UT		12/20/2024		3,403		(52)			(52)		3,351	3,351			
100185534	GREENBELT	MD		12/20/2024		196		(8)			(8)		188	188			
100185535	WESLEY CHAPEL	FL		12/20/2024		410		(10)			(10)		400	400			
100185539	HOMESTEAD	FL		12/20/2024		1,761		(74)			(74)		1,687	1,687			
100185541	LEHIGH ACRES	FL		12/20/2024		706		(15)			(15)		691	691			
100185542	MIAMI	FL		12/20/2024		2,026		(77)			(77)		1,949	1,949			
100185543	NEWPORT NEWS	VA		12/20/2024		7,183		(330)			(330)		6,853	6,853			
100185544	RIVERSIDE	CA		12/20/2024		3,771		(59)			(59)		3,712	3,712			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185545	MIRAMAR	FL		12/20/2024		447		(18)			(18)		429	429			
100185547	PITTSBURGH	PA		12/20/2024		330		(20)			(20)		310	310			
100185548	OCALA	FL		12/20/2024		374		(15)			(15)		359	359			
100185549	GREENBELT	MD		12/20/2024		196		(8)			(8)		188	188			
100185551	NORTH CHESTERFIELD	VA		12/20/2024		698		(15)			(15)		683	683			
100185552	HOWE	TX		12/20/2024		284		(3)			(3)		281	281			
100185553	VICTORIA	TX		12/20/2024		308		(34)			(34)		274	274			
100185555	MIAMI	FL		12/20/2024		453		3			3		456	456			
100185556	WILLIAMSBURG	VA		12/20/2024		3,714		(137)			(137)		3,577	3,577			
100185557	NEWARK	NJ		12/20/2024		2,731		(78)			(78)		2,653	2,653			
100185558	MYRTLE BEACH	SC		12/20/2024		571		(23)			(23)		548	548			
100185559	AIKEN	SC		12/20/2024		642							642	642			
100185560	GARDEN CITY	UT		12/20/2024		1,516		(23)			(23)		1,493	1,493			
100185562	COLUMBIA	TN		12/20/2024		578		(23)			(23)		555	555			
100185563	LEXINGTON	SC		12/20/2024		8,324		(335)			(335)		7,989	7,989			
100185565	EL CAMPO	TX		12/20/2024		2,853		(115)			(115)		2,738	2,738			
100185567	GLENWOOD	IA		12/20/2024		380		(16)			(16)		364	364			
100185568	WOODSTOCK	GA		12/20/2024		2,363		(85)			(85)		2,278	2,278			
100185569	EAGLE RIVER	WI		12/20/2024		448		(19)			(19)		429	429			
100185573	HILTON HEAD ISLAND	SC		12/20/2024		736		(31)			(31)		705	705			
100185574	KEYSTONE	CO		12/20/2024		3,664		(115)			(115)		3,549	3,549			
100185575	BARTLETT	TN		12/20/2024		2,876		(91)			(91)		2,785	2,785			
100185577	MIDLOTHIAN	VA		12/20/2024		827		(34)			(34)		793	793			
100185578	WEYMOUTH	MA		12/20/2024		4,026		(26)			(26)		4,000	4,000			
100185579	WINTER GARDEN	FL		12/20/2024		3,384		(92)			(92)		3,292	3,292			
100185580	OCEAN VIEW	DE		12/20/2024		1,988		(72)			(72)		1,916	1,916			
100185582	GILROY	CA		12/20/2024		2,939		(23)			(23)		2,916	2,916			
100185583	NORTH SALT LAKE	UT		12/20/2024		3,530		(27)			(27)		3,503	3,503			
100185584	MIAMI	FL		12/20/2024		1,208		(54)			(54)		1,154	1,154			
100185589	CANYON LAKE	TX		12/20/2024		3,074		(93)			(93)		2,981	2,981			
100185591	BOERNE	TX		12/20/2024		51,216		(1,805)			(1,805)		49,411	49,411			
100185592	STOCKTON	CA		12/20/2024		1,559		(58)			(58)		1,501	1,501			
100185595	EDWARDSBURG	MI		12/20/2024		2,646		(39)			(39)		2,607	2,607			
100185597	MINNEAPOLIS	MN		12/20/2024		308		(13)			(13)		295	295			
100185598	KALAMA	WA		12/20/2024		501		(18)			(18)		483	483			
100185599	FORT LAUDERDALE	FL		12/20/2024		1,192		(25)			(25)		1,167	1,167			
100185600	BALTIMORE	MD		12/20/2024		621		(28)			(28)		593	593			
100185603	BEACH HAVEN	NJ		12/20/2024		1,870		(33)			(33)		1,837	1,837			
100185604	SPRING HILL	TN		12/20/2024		1,566		(15)			(15)		1,551	1,551			
100185606	HENDERSON	CO		12/20/2024		57,404		(1,817)			(1,817)		55,587	55,587			
100185609	HONOLULU	HI		12/20/2024		3,130		(25)			(25)		3,105	3,105			
100185610	ROCHESTER	NH		12/20/2024		531		(9)			(9)		522	522			
100185612	MADERA	CA		12/20/2024		4,792		(154)			(154)		4,638	4,638			
100185615	ENFIELD	CT		12/20/2024		11,342		(361)			(361)		10,981	10,981			
100185617	TAMPA	FL		12/20/2024		592		(7)			(7)		585	585			
100185619	SALINAS	CA		12/20/2024		1,105		(32)			(32)		1,073	1,073			
100185620	WELLINGTON	FL		12/20/2024		1,086		(49)			(49)		1,037	1,037			
100185621	KENNEWICK	WA		12/20/2024		983		(15)			(15)		968	968			
100185622	HUNTINGTON BEACH	CA		12/20/2024		3,764		(103)			(103)		3,661	3,661			
100185624	JAMESBURG	NJ		12/20/2024		1,564		(10)			(10)		1,554	1,554			
100185625	LIMA	OH		12/20/2024		1,393		(5)			(5)		1,388	1,388			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185630	MONTGOMERY	TX		12/20/2024		11,621							11,621	11,621			
100185632	UNITED KINGDOM	GBR		12/20/2024		976						(55)	921	996	75		75
100185636	UNITED KINGDOM	GBR		12/20/2024		256						(15)	241	270	29		29
100185637	UNITED KINGDOM	GBR		12/20/2024		878						(49)	829	894	66		66
100185649	UNITED KINGDOM	GBR		12/20/2024		650						(38)	612	688	76		76
100185657	UNITED KINGDOM	GBR		12/20/2024		777						(44)	733	798	65		65
100185659	UNITED KINGDOM	GBR		12/20/2024		954						(55)	899	1,008	109		109
100185661	UNITED KINGDOM	GBR		12/20/2024		2,901						(163)	2,738	2,973	235		235
100185667	UNITED KINGDOM	GBR		12/20/2024		1,580						(91)	1,489	1,656	167		167
100185668	UNITED KINGDOM	GBR		12/20/2024		409						(23)	386	420	34		34
100185669	UNITED KINGDOM	GBR		12/20/2024		348						(20)	328	357	29		29
100185700	ROTTERDAM	NLD		12/20/2024		106						(10)	96	105	9		9
100185704	EMMEN	NLD		12/20/2024		678						(66)	612	686	74		74
100185705	EMMEN	NLD		12/20/2024		137,087						(13,161)	123,926	137,649	13,723		13,723
100185708	SITTARD	NLD		12/20/2024		837						(73)	764	768	4		4
100185711	AMSTERDAM	NLD		12/20/2024		1,845						(179)	1,666	1,874	208		208
100185712	AMSTERDAM	NLD		12/20/2024		6,165						(598)	5,567	6,257	690		690
100185729	COMPTON	CA		12/23/2024		1,031		(47)			(47)		984	984			
100185730	GREENVILLE	NC		12/23/2024		424		(4)			(4)		420	420			
100185732	SANTA MONICA	CA		12/23/2024		2,862		(69)			(69)		2,793	2,793			
100185733	LAS VEGAS	NV		12/23/2024		753		(8)			(8)		745	745			
100185734	RIVERSIDE	CA		12/23/2024		5,876		(188)			(188)		5,688	5,688			
100185735	MYRTLE BEACH	SC		12/23/2024		51,045		122			122		51,167	51,167			
100185736	LOOMIS	CA		12/23/2024		1,503		(34)			(34)		1,469	1,469			
100185737	LAS VEGAS	NV		12/23/2024		928		(20)			(20)		908	908			
100185739	OAKLAND	CA		12/23/2024		3,449		(135)			(135)		3,314	3,314			
100185740	GROSSE ILE	MI		12/23/2024		822		(13)			(13)		809	809			
100185742	SANTA ANA	CA		12/23/2024		2,455		(57)			(57)		2,398	2,398			
100185744	HENDERSON	NV		12/23/2024		4,855		(183)			(183)		4,672	4,672			
100185748	PROVIDENCE	RI		12/23/2024		1,322		5			5		1,327	1,327			
100185749	BAKERSFIELD	CA		12/23/2024		519		(18)			(18)		501	501			
100185751	EVANSTON	WY		12/23/2024		600		3			3		603	603			
100185753	LOS ANGELES	CA		12/23/2024		1,148		(5)			(5)		1,143	1,143			
100185755	UNION CITY	NJ		12/23/2024		1,267		(52)			(52)		1,215	1,215			
100185758	DANVILLE	CA		12/23/2024		1,243		(20)			(20)		1,223	1,223			
100185759	VENTURA	CA		12/23/2024		1,530		(32)			(32)		1,498	1,498			
100185760	RIO LINDA	CA		12/23/2024		872		(19)			(19)		853	853			
100185761	WEST HILLS	CA		12/23/2024		2,596		(73)			(73)		2,523	2,523			
100185762	PICO RIVERA	CA		12/23/2024		913		(40)			(40)		873	873			
100185763	HACIENDA HEIGHTS	CA		12/23/2024		2,206		7			7		2,213	2,213			
100185765	TAFT	CA		12/23/2024		552		6			6		558	558			
100185775	LAKE PARK	FL		12/26/2024		715		(18)			(18)		697	697			
100185776	NORWICH	CT		12/26/2024		769		(16)			(16)		753	753			
100185777	HOMOSASSA	FL		12/26/2024		1,078		(24)			(24)		1,054	1,054			
100185778	DIX HILLS	NY		12/26/2024		3,090		1			1		3,091	3,091			
100185780	FAIRFIELD	CA		12/26/2024		1,029		(48)			(48)		981	981			
100185781	MIAMI	FL		12/26/2024		1,793		(57)			(57)		1,736	1,736			
100185783	DELAND	FL		12/26/2024		6,215		(270)			(270)		5,945	5,945			
100185784	MIAMI BEACH	FL		12/26/2024		2,975		(139)			(139)		2,836	2,836			
100185785	RAYTOWN	MO		12/26/2024		29,189		(1,255)			(1,255)		27,934	27,934			
100185787	COLUMBUS	OH		12/26/2024		4,873		(183)			(183)		4,690	4,690			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185788	PALOS VERDES ESTATES	CA		12/26/2024		1,126		(27)			(27)		1,099	1,099			
100185790	SAN CLEMENTE	CA		12/26/2024		4,036		(28)			(28)		4,008	4,008			
100185791	CONCORD	CA		12/26/2024		7,992		(111)			(111)		7,881	7,881			
100185792	NEWBURY	MA		12/26/2024		2,111		(61)			(61)		2,050	2,050			
100185793	DORAL	FL		12/26/2024		2,936		(11)			(11)		2,925	2,925			
100185794	LAUDERHILL	FL		12/26/2024		351		(16)			(16)		335	335			
100185796	MIAMI	FL		12/26/2024		1,184		(32)			(32)		1,152	1,152			
100185797	PALMDALE	CA		12/26/2024		1,428		(23)			(23)		1,405	1,405			
100185798	SALEM	OH		12/26/2024		735		(29)			(29)		706	706			
100185799	PHOENIX	AZ		12/26/2024		1,359		(39)			(39)		1,320	1,320			
100185803	HIGHLANDS	TX		12/26/2024		1,595		(73)			(73)		1,522	1,522			
100185805	RICHMOND	VA		12/26/2024		927		(43)			(43)		884	884			
100185807	VENTURA	CA		12/26/2024		5,452		(55)			(55)		5,397	5,397			
100185812	PALMDALE	CA		12/26/2024		985		(27)			(27)		958	958			
100185816	WINDER	GA		12/26/2024		769		(32)			(32)		737	737			
100185817	SCOTTSDALE	AZ		12/26/2024		1,723		(38)			(38)		1,685	1,685			
100185818	HELENDALE	CA		12/26/2024		2,960		(56)			(56)		2,904	2,904			
100185819	PEACHTREE CORNERS	GA		12/26/2024		652		(21)			(21)		631	631			
100185820	WILLIAMSTOWN	NJ		12/26/2024		877		(26)			(26)		851	851			
100185823	MARIETTA	GA		12/26/2024		636		(29)			(29)		607	607			
100185825	GRANADA HILLS	CA		12/26/2024		2,737		(70)			(70)		2,667	2,667			
100185826	MORRISON	CO		12/26/2024		958		(18)			(18)		940	940			
100185827	MENIFEE	CA		12/26/2024		1,158		(33)			(33)		1,125	1,125			
100185828	ALLENTOWN	PA		12/26/2024		738		(13)			(13)		725	725			
100185829	HOUSTON	TX		12/26/2024		350		(16)			(16)		334	334			
100185830	PARAMUS	NJ		12/26/2024		2,166		(61)			(61)		2,105	2,105			
100185831	FORT WORTH	TX		12/26/2024		697		(32)			(32)		665	665			
100185836	COLFAX	WI		12/26/2024		1,259		(4)			(4)		1,255	1,255			
100185838	ANAHEIM	CA		12/26/2024		2,092		(21)			(21)		2,071	2,071			
100185840	PLAINVIEW	NY		12/26/2024		738		(33)			(33)		705	705			
100185842	SANTA MARIA	CA		12/26/2024		5,585		(174)			(174)		5,411	5,411			
100185843	DOWNEY	CA		12/26/2024		1,816		(18)			(18)		1,798	1,798			
100185844	ABERDEEN	MD		12/26/2024		649		3			3		652	652			
100185845	PADUCAH	KY		12/26/2024		541		(21)			(21)		520	520			
100185846	OVIEDO	FL		12/26/2024		1,006		(33)			(33)		973	973			
100185850	NORTH PROVIDENCE	RI		12/26/2024		427		(11)			(11)		416	416			
100185852	NORTH READING	MA		12/26/2024		644		8			8		652	652			
100185853	HYATTSVILLE	MD		12/26/2024		717		(1)			(1)		716	716			
100185854	LAS VEGAS	NV		12/26/2024		817		(2)			(2)		815	815			
100185858	BALTIMORE	MD		12/26/2024		1,126		(10)			(10)		1,116	1,116			
100185862	ABINGTON	MA		12/26/2024		1,124		17			17		1,141	1,141			
100185863	PHOENIX	AZ		12/26/2024		658		(12)			(12)		646	646			
100185865	CORPUS CHRISTI	TX		12/26/2024		230		(10)			(10)		220	220			
100185866	PHOENIX	AZ		12/26/2024		750		(29)			(29)		721	721			
100185867	JACKSONVILLE	FL		12/26/2024		863		(14)			(14)		849	849			
100185868	BALTIMORE	MD		12/26/2024		345		(14)			(14)		331	331			
100185869	FRESNO	CA		12/26/2024		620		(27)			(27)		593	593			
100185870	PHOENIX	AZ		12/26/2024		1,007		(21)			(21)		986	986			
100185871	ALISO VIEJO	CA		12/26/2024		1,032		(34)			(34)		998	998			
100185872	HOUSTON	TX		12/26/2024		776		31			31		807	807			
100185873	PORT CHARLOTTE	FL		12/26/2024		497		(11)			(11)		486	486			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185874	RIVERSIDE	CA		12/26/2024		1,035		(12)			(12)		1,023	1,023			
100185876	HAMPSHIRE	IL		12/26/2024		465		9			9		474	474			
100185878	SAINT LEONARD	MD		12/26/2024		719		(7)			(7)		712	712			
100185879	BAKERSFIELD	CA		12/26/2024		770		(6)			(6)		764	764			
100185880	OXNARD	CA		12/26/2024		1,931		(25)			(25)		1,906	1,906			
100185881	FAYETTEVILLE	NC		12/26/2024		819		9			9		828	828			
100185883	TITUSVILLE	FL		12/26/2024		316		(13)			(13)		303	303			
100185884	PASADENA	MD		12/26/2024		1,160		(26)			(26)		1,134	1,134			
100185885	DANBURY	CT		12/26/2024		325		(11)			(11)		314	314			
100185886	WILLIAMS	AZ		12/26/2024		1,257		1			1		1,258	1,258			
100185887	AKRON	OH		12/26/2024		294		(10)			(10)		284	284			
100185888	KENOSHA	WI		12/26/2024		525		(19)			(19)		506	506			
100185889	LONG BEACH	CA		12/26/2024		1,359		(63)			(63)		1,296	1,296			
100185890	LANCASTER	OH		12/26/2024		257		(12)			(12)		245	245			
100185891	MADERA	CA		12/26/2024		385		(1)			(1)		384	384			
100185892	BALTIMORE	MD		12/26/2024		613		(3)			(3)		610	610			
100185893	FAYETTEVILLE	NC		12/26/2024		323		(15)			(15)		308	308			
100185894	SOUTH ELGIN	IL		12/26/2024		262		(12)			(12)		250	250			
100185896	OCALA	FL		12/26/2024		607		(24)			(24)		583	583			
100185897	MC FARLAND	CA		12/26/2024		10,889		(126)			(126)		10,763	10,763			
100185899	MIDDLE RIVER	MD		12/26/2024		452		(13)			(13)		439	439			
100185900	ROCKLIN	CA		12/26/2024		754		(18)			(18)		736	736			
100185901	PASO ROBLES	CA		12/26/2024		350		(6)			(6)		344	344			
100185902	KENOSHA	WI		12/26/2024		509		(14)			(14)		495	495			
100185904	LOMA LINDA	CA		12/26/2024		1,229		(40)			(40)		1,189	1,189			
100185905	TORRANCE	CA		12/26/2024		873		(28)			(28)		845	845			
100185907	LAKEMOOR	IL		12/26/2024		3,380		9			9		3,389	3,389			
100185908	DALLAS	TX		12/26/2024		1,177		13			13		1,190	1,190			
100185909	SEVIERVILLE	TN		12/26/2024		2,143		10			10		2,153	2,153			
100185911	SUGARLOAF	CA		12/26/2024		1,048		(27)			(27)		1,021	1,021			
100185912	OCEAN CITY	MD		12/26/2024		1,119		(21)			(21)		1,098	1,098			
100185913	BERMUDA DUNES	CA		12/26/2024		5,732		(252)			(252)		5,480	5,480			
100185914	ORLAND PARK	IL		12/26/2024		558		(26)			(26)		532	532			
100185915	NEW HAVEN	CT		12/26/2024		1,860		(18)			(18)		1,842	1,842			
100185916	COLUMBUS	GA		12/26/2024		862		38			38		900	900			
100185917	ARLINGTON	TX		12/26/2024		987		(25)			(25)		962	962			
100185918	BEAUMONT	CA		12/26/2024		834		(9)			(9)		825	825			
100185919	LAGUNA NIGUEL	CA		12/26/2024		1,204		(38)			(38)		1,166	1,166			
100185920	MIAMI	FL		12/26/2024		1,484		3			3		1,487	1,487			
100185921	MILWAUKIE	OR		12/26/2024		815		(8)			(8)		807	807			
100185922	COLUMBUS	GA		12/26/2024		960		40			40		1,000	1,000			
100185923	GLEN ALLEN	VA		12/26/2024		1,269		(18)			(18)		1,251	1,251			
100185924	LAS VEGAS	NV		12/26/2024		3,563		(62)			(62)		3,501	3,501			
100185925	BROOKHAVEN	GA		12/26/2024		602		(28)			(28)		574	574			
100185928	ODESSA	TX		12/26/2024		385		(25)			(25)		360	360			
100185929	BRADENTON	FL		12/26/2024		724		3			3		727	727			
100185931	ANNAPOLIS	MD		12/26/2024		708		1			1		709	709			
100185933	HESPERIA	CA		12/26/2024		793		(26)			(26)		767	767			
100185934	AURORA	CO		12/26/2024		4,653		(19)			(19)		4,634	4,634			
100185936	STOCKTON	CA		12/26/2024		71							71	71			
100185937	GLEN ELLYN	IL		12/26/2024		748		(1)			(1)		747	747			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185938	SPRINGFIELD	OR		12/26/2024		992		(11)			(11)		981	981			
100185939	SANTA CLARITA	CA		12/26/2024		1,253		3			3		1,256	1,256			
100185940	BIG BEAR LAKE	CA		12/26/2024		822							822	822			
100185941	LAS VEGAS	NV		12/26/2024		7,491		(76)			(76)		7,415	7,415			
100185942	SAN JOSE	CA		12/26/2024		956		(18)			(18)		938	938			
100185944	WOODSTOCK	VA		12/26/2024		761		(35)			(35)		726	726			
100185945	PERRY	GA		12/26/2024		946		(44)			(44)		902	902			
100185946	HESPERIA	CA		12/26/2024		704		(33)			(33)		671	671			
100185947	SACRAMENTO	CA		12/26/2024		843		(20)			(20)		823	823			
100185948	BUENA PARK	CA		12/26/2024		2,695		(125)			(125)		2,570	2,570			
100185950	LOS ANGELES	CA		12/26/2024		1,275		(59)			(59)		1,216	1,216			
100185951	ESSEX	MD		12/26/2024		2,578		(37)			(37)		2,541	2,541			
100185952	SCOTTSDALE	AZ		12/26/2024		931		5			5		936	936			
100185954	PHOENIX	AZ		12/26/2024		902		(32)			(32)		870	870			
100185956	WEST CHESTER	PA		12/26/2024		368		(7)			(7)		361	361			
100185957	MIDDLETOWN	MD		12/26/2024		1,407		(23)			(23)		1,384	1,384			
100185958	LOS BANOS	CA		12/26/2024		1,139		18			18		1,157	1,157			
100185959	LAKE STEVENS	WA		12/26/2024		1,530		(54)			(54)		1,476	1,476			
100185960	EAST HARTFORD	CT		12/26/2024		580		(7)			(7)		573	573			
100185961	BELMONT	CA		12/26/2024		4,008		(185)			(185)		3,823	3,823			
100185962	NEWBURY PARK	CA		12/26/2024		6,978		(47)			(47)		6,931	6,931			
100185963	SAN DIEGO	CA		12/26/2024		1,457		(20)			(20)		1,437	1,437			
100185964	MONROVIA	CA		12/26/2024		1,548		(67)			(67)		1,481	1,481			
100185965	JOLIET	IL		12/26/2024		422		(9)			(9)		413	413			
100185966	PEMBROKE PINES	FL		12/26/2024		10,860		(351)			(351)		10,509	10,509			
100185967	HIALEAH	FL		12/26/2024		1,106		(51)			(51)		1,055	1,055			
100185968	LAVEEN	AZ		12/26/2024		843		(22)			(22)		821	821			
100185969	TRUCKEE	CA		12/26/2024		2,123		(63)			(63)		2,060	2,060			
100185970	LOS GATOS	CA		12/26/2024		7,168		(145)			(145)		7,023	7,023			
100185972	PORT HUENEME	CA		12/26/2024		2,604		(50)			(50)		2,554	2,554			
100185973	BROOKLYN	MD		12/26/2024		355		(11)			(11)		344	344			
100185974	NORTH FORT MYERS	FL		12/26/2024		996		(42)			(42)		954	954			
100185975	OXNARD	CA		12/26/2024		932		(32)			(32)		900	900			
100185976	HIALEAH	FL		12/26/2024		1,157		(39)			(39)		1,118	1,118			
100185977	EDMONDS	WA		12/26/2024		2,329		(31)			(31)		2,298	2,298			
100185979	HOFFMAN ESTATES	IL		12/26/2024		366		(3)			(3)		363	363			
100185980	ROCKVILLE	MD		12/26/2024		3,832		(66)			(66)		3,766	3,766			
100185981	SAN BERNARDINO	CA		12/26/2024		1,301		(22)			(22)		1,279	1,279			
100185982	EASTON	MD		12/26/2024		1,748		(16)			(16)		1,732	1,732			
100185983	RICHMOND	TX		12/26/2024		1,458		(66)			(66)		1,392	1,392			
100185984	LOS ANGELES	CA		12/26/2024		1,156		(40)			(40)		1,116	1,116			
100185986	RIVERVIEW	FL		12/26/2024		577		(27)			(27)		550	550			
100185987	BURLESON	TX		12/26/2024		586		(18)			(18)		568	568			
100185989	LUTZ	FL		12/26/2024		867		(20)			(20)		847	847			
100185990	PORTER	TX		12/26/2024		6,766		(137)			(137)		6,629	6,629			
100185991	LOUISVILLE	KY		12/26/2024		1,117		(35)			(35)		1,082	1,082			
100185992	MIDDLE RIVER	MD		12/26/2024		721		(33)			(33)		688	688			
100185993	BERGENFIELD	NJ		12/26/2024		1,050		(34)			(34)		1,016	1,016			
100185994	LOS ANGELES	CA		12/26/2024		2,247		(83)			(83)		2,164	2,164			
100185995	WEST ROXBURY	MA		12/26/2024		1,533		(3)			(3)		1,530	1,530			
100185996	EDINBURG	TX		12/26/2024		1,221		(22)			(22)		1,199	1,199			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185997	CULPEPPER	VA		12/26/2024		988		(46)			(46)		942	942			
100185998	MIAMI	FL		12/26/2024		1,680		(51)			(51)		1,629	1,629			
100186002	ELIZABETH	NJ		12/27/2024		1,310		(26)			(26)		1,284	1,284			
100186003	PRESCOTT VALLEY	AZ		12/27/2024		1,857		(27)			(27)		1,830	1,830			
100186005	MARIPOSA	CA		12/27/2024		1,437		(64)			(64)		1,373	1,373			
100186009	PALMETTO BAY	FL		12/27/2024		16,436		186			186		16,622	16,622			
100186010	LOUISVILLE	KY		12/27/2024		1,335		(40)			(40)		1,295	1,295			
100186011	LARGO	FL		12/27/2024		351		(8)			(8)		343	343			
100186012	ORLANDO	FL		12/27/2024		513		(20)			(20)		493	493			
100186013	COLTON	CA		12/27/2024		863		(17)			(17)		846	846			
100186014	HOUSTON	TX		12/27/2024		1,052		(34)			(34)		1,018	1,018			
100186015	BOYNTON BEACH	FL		12/27/2024		852		(15)			(15)		837	837			
100186016	FRESNO	CA		12/27/2024		1,338		(58)			(58)		1,280	1,280			
100186017	PORT ORANGE	FL		12/27/2024		1,106		(28)			(28)		1,078	1,078			
100186018	HIALEAH	FL		12/27/2024		904		(19)			(19)		885	885			
100186019	COMMERCE	GA		12/27/2024		642		16			16		658	658			
100186021	POMPANO BEACH	FL		12/27/2024		948		11			11		959	959			
100186023	KALISPELL	MT		01/31/2025		1,098		(47)			(47)		1,051	1,051			
100186026	SAN DIEGO	CA		01/31/2025		1,716		14			14		1,730	1,730			
100186027	SAN DIEGO	CA		01/31/2025		1,638		14			14		1,652	1,652			
100186029	BOZEMAN	MT		01/31/2025		1,465		(47)			(47)		1,418	1,418			
100186036	TAYLOR	TX		01/31/2025		498		(14)			(14)		484	484			
100186038	MIAMI	FL		01/31/2025		932		(19)			(19)		913	913			
100186039	GRAND RAPIDS	MI		01/31/2025		258		(12)			(12)		246	246			
100186040	UNION	NJ		01/31/2025		1,647		(14)			(14)		1,633	1,633			
100186041	LAGUNA NIGUEL	CA		01/31/2025		1,346		(9)			(9)		1,337	1,337			
100186043	CLERMONT	FL		01/31/2025		781		(29)			(29)		752	752			
100186044	EL MIRAGE	AZ		01/31/2025		960		(4)			(4)		956	956			
100186045	GONZALES	TX		01/31/2025		229		(11)			(11)		218	218			
100186046	TITUSVILLE	FL		01/31/2025		525		(22)			(22)		503	503			
100186047	CENTERTON	AR		01/31/2025		613		(11)			(11)		602	602			
100186048	ALBUQUERQUE	NM		01/31/2025		3,489		(105)			(105)		3,384	3,384			
100186050	RUTHERFORD	NJ		01/31/2025		1,624		(28)			(28)		1,596	1,596			
100186051	PORT SAINT LUCIE	FL		01/31/2025		638		(14)			(14)		624	624			
100186053	LOS ANGELES	CA		01/31/2025		679		(17)			(17)		662	662			
100186055	SUMMERVILLE	SC		01/31/2025		627		(2)			(2)		625	625			
100186056	NORTH CHARLESTON	SC		01/31/2025		549		(2)			(2)		547	547			
100186057	LEANDER	TX		01/31/2025		2,998		(38)			(38)		2,960	2,960			
100186058	VICTORVILLE	CA		01/31/2025		800		(20)			(20)		780	780			
100186059	GRAYSON	GA		01/31/2025		1,265		(40)			(40)		1,225	1,225			
100186061	LINCOLN	NE		01/31/2025		305		(11)			(11)		294	294			
100186062	LAKE OSWEGO	OR		01/31/2025		2,741		4			4		2,745	2,745			
100186063	BRIGHTON	CO		01/31/2025		1,492		(39)			(39)		1,453	1,453			
100186065	NORTH CHARLESTON	SC		01/31/2025		437		(1)			(1)		436	436			
100186068	SAN DIEGO	CA		01/31/2025		2,838		(47)			(47)		2,791	2,791			
100186070	MONROE	NC		01/31/2025		565		(15)			(15)		550	550			
100186071	GLENDALE	CA		01/31/2025		3,448		(46)			(46)		3,402	3,402			
100186072	REDWOOD CITY	CA		01/31/2025		7,636		(154)			(154)		7,482	7,482			
100186073	HUTTO	TX		01/31/2025		5,878		(222)			(222)		5,656	5,656			
100186074	INDIANAPOLIS	IN		01/31/2025		2,397		(81)			(81)		2,316	2,316			
100186076	HUMBLE	TX		01/31/2025		484		(11)			(11)		473	473			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186078	HYATTSVILLE	MD		01/31/2025		1,850		(38)			(38)		1,812	1,812			
100186079	GUNNISON	CO		01/31/2025		462		(10)			(10)		452	452			
100186080	PORTLAND	OR		01/31/2025		1,696		25			25		1,721	1,721			
100186081	MIAMI	FL		01/31/2025		829		(37)			(37)		792	792			
100186083	OCALA	FL		01/31/2025		3,439		(125)			(125)		3,314	3,314			
100186090	INDIANAPOLIS	IN		01/31/2025		646		(30)			(30)		616	616			
100186091	ORLANDO	FL		01/31/2025		414		(6)			(6)		408	408			
100186092	TOMBALL	TX		01/31/2025		4,749		(147)			(147)		4,602	4,602			
100186093	MONROE	NC		01/31/2025		565		(15)			(15)		550	550			
100186095	ALEXANDRIA	VA		01/31/2025		2,111		(22)			(22)		2,089	2,089			
100186098	HAMPTON	GA		01/31/2025		929		(26)			(26)		903	903			
100186100	TILLAMOOK	OR		01/31/2025		333		(14)			(14)		319	319			
100186101	MONROE	NC		01/31/2025		565		(15)			(15)		550	550			
100186102	EUGENE	OR		01/31/2025		1,871		(40)			(40)		1,831	1,831			
100186104	FULLERTON	CA		01/31/2025		1,389		(8)			(8)		1,381	1,381			
100186105	FREMONT	CA		01/31/2025		754		(17)			(17)		737	737			
100186108	VAIL	CO		01/31/2025		3,907		(19)			(19)		3,888	3,888			
100186110	JERSEY CITY	NJ		01/31/2025		1,550		(35)			(35)		1,515	1,515			
100186112	CEDARPINES PARK	CA		01/31/2025		1,471		(56)			(56)		1,415	1,415			
100186115	SARATOGA SPRINGS	UT		01/31/2025		997		(21)			(21)		976	976			
100186116	MIAMI	FL		01/31/2025		2,065		(42)			(42)		2,023	2,023			
100186117	HUMBLE	TX		01/31/2025		463		(7)			(7)		456	456			
100186118	MCMINNVILLE	OR		01/31/2025		1,816		(13)			(13)		1,803	1,803			
100186121	LONE TREE	CO		01/31/2025		5,548		(119)			(119)		5,429	5,429			
100186124	CENTENNIAL	CO		01/31/2025		1,781		(44)			(44)		1,737	1,737			
100186125	SAINT AUGUSTINE	FL		01/31/2025		1,107		(27)			(27)		1,080	1,080			
100186126	SAN DIEGO	CA		01/31/2025		680		10			10		690	690			
100186127	CROWLEY	TX		02/10/2025		10,455		15			15		10,470	10,470			
100186129	MADERA	CA		02/10/2025		1,257		(18)			(18)		1,239	1,239			
100186130	ROLLA	MO		02/10/2025		2,146		(1)			(1)		2,145	2,145			
100186133	BALTIMORE	MD		02/10/2025		363		8			8		371	371			
100186136	ENCINO	CA		02/10/2025		4,165		1			1		4,166	4,166			
100186141	MESA	AZ		02/10/2025		4,227		(94)			(94)		4,133	4,133			
100186142	WEST COVINA	CA		02/10/2025		977		1			1		978	978			
100186144	SACRAMENTO	CA		02/10/2025		423		(20)			(20)		403	403			
100186146	JERSEY CITY	NJ		02/10/2025		1,549		(26)			(26)		1,523	1,523			
100186151	MANCHESTER	CT		02/10/2025		4,123		(141)			(141)		3,982	3,982			
100186152	LAKE WORTH BEACH	FL		02/10/2025		1,164		5			5		1,169	1,169			
100186153	FAIRFIELD	CT		02/10/2025		2,076		(24)			(24)		2,052	2,052			
100186159	VISALIA	CA		02/10/2025		10,150		(412)			(412)		9,738	9,738			
100186160	HAPPY VALLEY	OR		02/10/2025		900		9			9		909	909			
100186161	PASCO	WA		02/10/2025		747		14			14		761	761			
100186163	WASHINGTON	DC		02/10/2025		1,483		12			12		1,495	1,495			
100186164	WEST PALM BEACH	FL		02/10/2025		3,449		(64)			(64)		3,385	3,385			
100186166	CASTAIC	CA		02/10/2025		1,400		23			23		1,423	1,423			
100186172	PORTLAND	OR		02/10/2025		7,565		(41)			(41)		7,524	7,524			
100186173	PASCO	WA		02/10/2025		714		13			13		727	727			
100186175	NORTH HOLLYWOOD	CA		02/10/2025		1,511		34			34		1,545	1,545			
100186176	PALMDALE	CA		02/10/2025		2,878		(18)			(18)		2,860	2,860			
100186177	SEATTLE	WA		02/10/2025		1,147		16			16		1,163	1,163			
100186178	CORONA	CA		02/10/2025		2,525		(27)			(27)		2,498	2,498			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186183	HONOLULU	HI		02/10/2025		817		(27)			(27)		790	790			
100186184	CINCINNATI	OH		02/10/2025		682		(1)			(1)		681	681			
100186185	MIAMI	FL		12/27/2024		2,127		(18)			(18)		2,109	2,109			
100186186	STOCKTON	CA		12/27/2024		194		(4)			(4)		190	190			
100186187	DACULA	GA		12/27/2024		705		(13)			(13)		692	692			
100186188	AUSTIN	TX		12/27/2024		6,730		(64)			(64)		6,666	6,666			
100186189	GLENDALE	AZ		12/27/2024		774		(36)			(36)		738	738			
100186192	PORT SAINT LUCIE	FL		12/27/2024		1,241		(18)			(18)		1,223	1,223			
100186194	MIAMI	FL		12/27/2024		951		(33)			(33)		918	918			
100186195	SANDY HOOK	CT		12/27/2024		737		(22)			(22)		715	715			
100186196	WEST HAVEN	CT		12/27/2024		715		(9)			(9)		706	706			
100186197	HEMET	CA		12/27/2024		842		(43)			(43)		799	799			
100186198	POMPANO BEACH	FL		12/27/2024		1,670		(29)			(29)		1,641	1,641			
100186199	BEL AIR	MD		12/27/2024		728		(34)			(34)		694	694			
100186200	NEW CASSEL	NY		12/27/2024		1,396		(35)			(35)		1,361	1,361			
100186201	SOUTH FALLSBURG	NY		12/27/2024		411		(19)			(19)		392	392			
100186202	STOCKTON	CA		12/27/2024		912		(16)			(16)		896	896			
100186203	BATON ROUGE	LA		12/27/2024		338		(16)			(16)		322	322			
100186205	GAINESVILLE	GA		12/27/2024		561		(12)			(12)		549	549			
100186206	WEST NEW YORK	NJ		12/27/2024		1,268		(56)			(56)		1,212	1,212			
100186208	KINGS PARK	NY		12/27/2024		1,777		18			18		1,795	1,795			
100186209	SNELLVILLE	GA		12/27/2024		1,040		(12)			(12)		1,028	1,028			
100186210	CARSON	CA		12/27/2024		5,007		(142)			(142)		4,865	4,865			
100186211	HEMET	CA		12/27/2024		957		(36)			(36)		921	921			
100186212	PARRISH	FL		12/27/2024		536		(18)			(18)		518	518			
100186213	BAKERSFIELD	CA		12/27/2024		1,826		(75)			(75)		1,751	1,751			
100186214	WOODBURN	OR		12/27/2024		1,387		(52)			(52)		1,335	1,335			
100186217	OLNEY	MD		12/27/2024		941		1			1		942	942			
100186218	PALM BAY	FL		12/27/2024		575		(24)			(24)		551	551			
100186219	ENGLEWOOD	NJ		12/27/2024		5,267		(118)			(118)		5,149	5,149			
100186220	WEST PALM BEACH	FL		12/27/2024		582		(25)			(25)		557	557			
100186222	EDWARDSVILLE	PA		12/27/2024		234		(11)			(11)		223	223			
100186223	GAINESVILLE	FL		12/27/2024		1,165		(48)			(48)		1,117	1,117			
100186224	PHILADELPHIA	PA		12/27/2024		535		(25)			(25)		510	510			
100186225	MINOT	ND		12/27/2024		251		(13)			(13)		238	238			
100186227	NEW YORK	NY		12/27/2024		1,295		(39)			(39)		1,256	1,256			
100186228	JOHNS ISLAND	SC		12/27/2024		775		(22)			(22)		753	753			
100186230	LYNCHBURG	VA		12/27/2024		470		2			2		472	472			
100186231	REXFORD	NY		12/27/2024		766		20			20		786	786			
100186233	JACKSONVILLE	FL		12/27/2024		457		(11)			(11)		446	446			
100186235	NORTH LAS VEGAS	NV		12/27/2024		350		(14)			(14)		336	336			
100186238	ROCKWALL	TX		12/27/2024		669		(17)			(17)		652	652			
100186241	EUSTIS	FL		12/27/2024		1,009		(54)			(54)		955	955			
100186252	DAYTONA BEACH	FL		12/27/2024		600		(11)			(11)		589	589			
100186253	SEATAC	WA		12/27/2024		1,330		(43)			(43)		1,287	1,287			
100186256	BUFORD	GA		12/27/2024		966		(13)			(13)		953	953			
100186257	FLAGLER BEACH	FL		12/27/2024		785		(14)			(14)		771	771			
100186258	BENSALEM	PA		12/27/2024		624		(28)			(28)		596	596			
100186259	FAIRFIELD	OH		12/27/2024		458		(15)			(15)		443	443			
100186260	FOLSOM	CA		12/27/2024		1,210		(6)			(6)		1,204	1,204			
100186261	LAS VEGAS	NV		12/27/2024		1,821		(37)			(37)		1,784	1,784			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186263	ORLANDO	FL		12/27/2024		1,334		(18)			(18)		1,316	1,316			
100186264	IRVINE	CA		12/27/2024		5,462		(56)			(56)		5,406	5,406			
100186265	SAVANNAH	GA		12/27/2024		870		(12)			(12)		858	858			
100186266	ORLANDO	FL		12/27/2024		6,074		(188)			(188)		5,886	5,886			
100186267	CONCORD TOWNSHIP	OH		12/27/2024		1,255		(37)			(37)		1,218	1,218			
100186269	NORCO	CA		12/27/2024		1,630		(29)			(29)		1,601	1,601			
100186270	DULUTH	GA		12/27/2024		692		(15)			(15)		677	677			
100186271	WINTER GARDEN	FL		12/27/2024		1,202		(17)			(17)		1,185	1,185			
100186272	LAS VEGAS	NV		12/27/2024		8,646		(170)			(170)		8,476	8,476			
100186273	HIGHLANDS RANCH	CO		12/27/2024		1,145		(38)			(38)		1,107	1,107			
100186275	SMYRNA	GA		12/27/2024		2,522		(41)			(41)		2,481	2,481			
100186277	LAS VEGAS	NV		12/27/2024		1,746		(63)			(63)		1,683	1,683			
100186279	SPRINGBORO	OH		12/27/2024		442		(19)			(19)		423	423			
100186280	MCKINNEY	TX		12/27/2024		1,078		(36)			(36)		1,042	1,042			
100186281	RIVERSIDE	CA		12/27/2024		2,938		(63)			(63)		2,875	2,875			
100186282	LAKEWOOD	CA		12/27/2024		1,335		(48)			(48)		1,287	1,287			
100186283	LANCASTER	CA		12/27/2024		821		(35)			(35)		786	786			
100186285	EL CAJON	CA		12/27/2024		2,905		(47)			(47)		2,858	2,858			
100186286	DAYTONA BEACH	FL		12/27/2024		1,579		(68)			(68)		1,511	1,511			
100186287	MCKINNEY	TX		12/27/2024		1,119		(43)			(43)		1,076	1,076			
100186289	EUGENE	OR		12/27/2024		1,100		(47)			(47)		1,053	1,053			
100186290	SAN JOSE	CA		12/27/2024		2,361		(36)			(36)		2,325	2,325			
100186291	GROVELAND	FL		12/27/2024		847							847	847			
100186292	CORTLAND	OH		12/27/2024		632		(10)			(10)		622	622			
100186293	GLEN ARM	MD		12/27/2024		865		(36)			(36)		829	829			
100186294	HAUULA	HI		12/27/2024		2,467		(23)			(23)		2,444	2,444			
100186297	MORENO VALLEY	CA		12/27/2024		2,061		(47)			(47)		2,014	2,014			
100186298	ARROYO GRANDE	CA		12/27/2024		3,117		(81)			(81)		3,036	3,036			
100186299	SARASOTA	FL		12/27/2024		1,008		(12)			(12)		996	996			
100186301	PALMDALE	CA		12/30/2024		1,174		(38)			(38)		1,136	1,136			
100186302	MISSOURI CITY	TX		12/30/2024		401		(7)			(7)		394	394			
100186303	RIVERSIDE	CA		12/30/2024		1,451		(62)			(62)		1,389	1,389			
100186304	LAKE ELSINORE	CA		12/30/2024		1,520		(49)			(49)		1,471	1,471			
100186305	LOS ANGELES	CA		12/30/2024		1,287		(24)			(24)		1,263	1,263			
100186306	CHICAGO	IL		12/30/2024		905		(41)			(41)		864	864			
100186307	LEHIGH ACRES	FL		12/30/2024		654		7			7		661	661			
100186308	PHILADELPHIA	PA		12/30/2024		443		(21)			(21)		422	422			
100186309	SAN BERNARDINO	CA		12/30/2024		985		(29)			(29)		956	956			
100186310	LITTLEROCK	CA		12/30/2024		552		(5)			(5)		547	547			
100186311	SOUTHWEST RANCHES	FL		12/30/2024		2,464		(49)			(49)		2,415	2,415			
100186312	CLEARWATER	FL		12/30/2024		791		(14)			(14)		777	777			
100186313	ROSENBERG	TX		12/30/2024		702		(32)			(32)		670	670			
100186314	QUINCY	MA		12/30/2024		1,395		(22)			(22)		1,373	1,373			
100186316	WIMAUMA	FL		12/30/2024		2,200		(23)			(23)		2,177	2,177			
100186317	SEVIERVILLE	TN		12/30/2024		1,101		(30)			(30)		1,071	1,071			
100186318	WAIALUA	HI		12/30/2024		3,028		(60)			(60)		2,968	2,968			
100186320	SAN DIEGO	CA		12/30/2024		1,729		(34)			(34)		1,695	1,695			
100186322	ROYERSFORD	PA		12/30/2024		1,229		(23)			(23)		1,206	1,206			
100186323	BARNEGAT	NJ		12/30/2024		559		(21)			(21)		538	538			
100186327	RICHMOND	VA		12/30/2024		850		(21)			(21)		829	829			
100186328	GARDNER	CO		12/30/2024		999		7			7		1,006	1,006			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186329	ELLIJAY	GA		12/30/2024		1,264		42			42		1,306	1,306			
100186330	AMBLER	PA		12/30/2024		718		(10)			(10)		708	708			
100186331	MOUNT VERNON	WA		12/30/2024		538		(6)			(6)		532	532			
100186332	NEW RIVER	AZ		12/30/2024		1,120		(24)			(24)		1,096	1,096			
100186334	NAMPA	ID		12/30/2024		2,916		(34)			(34)		2,882	2,882			
100186336	ANNA	TX		12/30/2024		892		(15)			(15)		877	877			
100186337	PASADENA	MD		12/30/2024		1,205		(10)			(10)		1,195	1,195			
100186338	BETHANY BEACH	DE		12/30/2024		2,158		(17)			(17)		2,141	2,141			
100186340	ARLINGTON	TX		12/30/2024		2,030		(29)			(29)		2,001	2,001			
100186341	KISSIMMEE	FL		12/30/2024		2,743							2,743	2,743			
100186342	GLENDALE	CA		12/30/2024		3,256		46			46		3,302	3,302			
100186343	KENT	WA		12/30/2024		2,282		(13)			(13)		2,269	2,269			
100186344	LINDEN	NJ		12/30/2024		915		(15)			(15)		900	900			
100186345	ROWLETT	TX		12/30/2024		749		(16)			(16)		733	733			
100186346	LADY LAKE	FL		12/30/2024		686		(18)			(18)		668	668			
100186347	SANTA CLARA	CA		12/30/2024		2,841		(1)			(1)		2,840	2,840			
100186349	CELINA	TX		12/30/2024		1,184		(13)			(13)		1,171	1,171			
100186350	RENO	NV		12/30/2024		1,475		(8)			(8)		1,467	1,467			
100186354	WOODLAND	CA		12/30/2024		1,585		(24)			(24)		1,561	1,561			
100186355	MANSFIELD	TX		12/30/2024		847		(15)			(15)		832	832			
100186356	SPARKS	NV		12/30/2024		1,567		(2)			(2)		1,565	1,565			
100186357	STEAMBOAT SPRINGS	CO		12/30/2024		2,263		(56)			(56)		2,207	2,207			
100186358	RALEIGH	NC		12/30/2024		82,590		(717)			(717)		81,873	81,873			
100186359	WORCESTER	MA		12/30/2024		1,420		(16)			(16)		1,404	1,404			
100186361	BEAR	DE		12/30/2024		631		(17)			(17)		614	614			
100186362	LYNNWOOD	WA		12/30/2024		2,315		(13)			(13)		2,302	2,302			
100186363	CENTERVILLE	UT		12/30/2024		855		(23)			(23)		832	832			
100186364	SMYRNA	TN		12/30/2024		739		(15)			(15)		724	724			
100186365	CASTRO VALLEY	CA		12/30/2024		2,955		(32)			(32)		2,923	2,923			
100186366	PHOENIX	AZ		12/30/2024		1,440		(35)			(35)		1,405	1,405			
100186367	LAS VEGAS	NV		12/30/2024		4,951		(71)			(71)		4,880	4,880			
100186368	NEWARK	DE		12/30/2024		826		(18)			(18)		808	808			
100186369	NORTH EASTON	MA		12/30/2024		82,357		(1,088)			(1,088)		81,269	81,269			
100186370	SCOTTSDALE	AZ		12/30/2024		1,563		(33)			(33)		1,530	1,530			
100186372	CAPE CORAL	FL		12/30/2024		771		(18)			(18)		753	753			
100186373	SUMMERVILLE	SC		12/30/2024		680		(17)			(17)		663	663			
100186374	TEMPE	AZ		12/30/2024		1,131		(25)			(25)		1,106	1,106			
100186375	SAVANNAH	GA		12/30/2024		956		(21)			(21)		935	935			
100186378	MONTGOMERY	TX		12/30/2024		832		(14)			(14)		818	818			
100186379	SANTA CLARA	CA		12/30/2024		1,327		(18)			(18)		1,309	1,309			
100186381	FLORISSANT	CO		12/30/2024		1,326		(5)			(5)		1,321	1,321			
100186382	MANASSAS	VA		12/30/2024		13,196		(104)			(104)		13,092	13,092			
100186383	MATTESON	IL		12/30/2024		496		11			11		507	507			
100186384	HARTSVILLE	SC		12/30/2024		778		(9)			(9)		769	769			
100186385	MANASSAS	VA		12/30/2024		721		(12)			(12)		709	709			
100186387	BURTONSVILLE	MD		12/30/2024		1,645		61			61		1,706	1,706			
100186388	ROBBINSVILLE	NC		12/30/2024		914		37			37		951	951			
100186389	COVINGTON	GA		12/30/2024		486		3			3		489	489			
100186390	APEX	NC		12/30/2024		1,045		(17)			(17)		1,028	1,028			
100186391	LONGMONT	CO		12/30/2024		1,168		33			33		1,201	1,201			
100186392	TALLAHASSEE	FL		12/30/2024		542		13			13		555	555			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186393	WYLIE	TX		12/30/2024		13,600		(39)			(39)		13,561	13,561			
100186394	JOHNS CREEK	GA		12/30/2024		1,748		(27)			(27)		1,721	1,721			
100186395	ALLENTOWN	PA		12/30/2024		701		(11)			(11)		690	690			
100186397	SELMA	CA		12/30/2024		721		(19)			(19)		702	702			
100186398	BALTIMORE	MD		12/30/2024		732		(10)			(10)		722	722			
100186399	LANCASTER	CA		12/30/2024		928		(12)			(12)		916	916			
100186400	DAWSONVILLE	GA		12/30/2024		4,496		(44)			(44)		4,452	4,452			
100186401	MILFORD	MI		12/30/2024		529		3			3		532	532			
100186402	BELLINGHAM	MA		12/30/2024		1,156		(8)			(8)		1,148	1,148			
100186403	MEMPHIS	TN		12/30/2024		811		2			2		813	813			
100186404	LANCASTER	CA		12/30/2024		1,755		(32)			(32)		1,723	1,723			
100186405	SPANISH FORK	UT		12/30/2024		775		(8)			(8)		767	767			
100186407	CONYERS	GA		12/30/2024		1,089		(17)			(17)		1,072	1,072			
100186409	ARLINGTON	VA		12/30/2024		764		(14)			(14)		750	750			
100186410	FREDERICK	MD		12/30/2024		1,560		(5)			(5)		1,555	1,555			
100186411	SEVIERVILLE	TN		12/30/2024		2,029		(23)			(23)		2,006	2,006			
100186412	HOUSTON	TX		12/30/2024		662		(11)			(11)		651	651			
100186413	WINTER GARDEN	FL		12/30/2024		640		(4)			(4)		636	636			
100186414	SAN PEDRO	CA		12/30/2024		1,203		(27)			(27)		1,176	1,176			
100186417	KISSIMMEE	FL		12/30/2024		705		(12)			(12)		693	693			
100186418	LOS ANGELES	CA		12/30/2024		2,690		(48)			(48)		2,642	2,642			
100186419	HOFFMAN ESTATES	IL		12/30/2024		823		(1)			(1)		822	822			
100186420	ALEXANDER	AR		12/30/2024		4,300		(67)			(67)		4,233	4,233			
100186421	ROYERSFORD	PA		12/30/2024		1,073		(6)			(6)		1,067	1,067			
100186422	HOLYOKE	MA		12/30/2024		647		(15)			(15)		632	632			
100186423	NEWTON	MA		12/30/2024		2,466		(28)			(28)		2,438	2,438			
100186424	DAVENPORT	FL		12/30/2024		2,737		(15)			(15)		2,722	2,722			
100186425	RUIDOSO	NM		12/30/2024		994		(13)			(13)		981	981			
100186426	WESTMINSTER	CO		12/30/2024		803		8			8		811	811			
100186428	CARMICHAEL	CA		12/30/2024		1,765		(1)			(1)		1,764	1,764			
100186429	OLD BRIDGE	NJ		12/30/2024		1,296		(8)			(8)		1,288	1,288			
100186430	QUEEN CREEK	AZ		12/30/2024		1,636		1			1		1,637	1,637			
100186431	SNEADS FERRY	NC		12/30/2024		700		(15)			(15)		685	685			
100186432	FORT WORTH	TX		12/30/2024		824		(4)			(4)		820	820			
100186433	NEW SMYRNA BEACH	FL		12/30/2024		9,068		(125)			(125)		8,943	8,943			
100186434	DALLAS	TX		12/30/2024		877		(16)			(16)		861	861			
100186435	BRIDGEPORT	CT		12/30/2024		1,640		(5)			(5)		1,635	1,635			
100186436	MYRTLE BEACH	SC		12/30/2024		876		(21)			(21)		855	855			
100186439	MANTECA	CA		12/30/2024		1,637		(26)			(26)		1,611	1,611			
100186440	MATTHEWS	NC		12/30/2024		682		(17)			(17)		665	665			
100186441	CHARLOTTE	NC		12/30/2024		813		(20)			(20)		793	793			
100186442	CYPRESS	TX		12/30/2024		944		(8)			(8)		936	936			
100186443	ARGYLE	TX		12/30/2024		739		(7)			(7)		732	732			
100186444	CLOVIS	CA		12/30/2024		1,328		(33)			(33)		1,295	1,295			
100186445	WHITEHALL	MI		12/30/2024		956		(13)			(13)		943	943			
100186447	PENSACOLA	FL		12/30/2024		1,087		(20)			(20)		1,067	1,067			
100186449	LENOIR CITY	TN		12/30/2024		671		(14)			(14)		657	657			
100186450	WEST JORDAN	UT		12/30/2024		2,535		(69)			(69)		2,466	2,466			
100186451	BRISTOL	CT		12/30/2024		713		(11)			(11)		702	702			
100186453	TEMPE	AZ		12/30/2024		1,437		(5)			(5)		1,432	1,432			
100186454	BEAR	DE		12/30/2024		9,373		(62)			(62)		9,311	9,311			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186456	FORNEY	TX		12/30/2024		825		5			5		830	830			
100186457	KNOXVILLE	TN		12/30/2024		770		(16)			(16)		754	754			
100186458	BALDWIN CITY	KS		12/30/2024		703		(14)			(14)		689	689			
100186460	CHICO	CA		12/30/2024		1,201		(2)			(2)		1,199	1,199			
100186461	CAROLINA BEACH	NC		12/30/2024		1,387		4			4		1,391	1,391			
100186463	SPRINGFIELD	MA		12/30/2024		996		(7)			(7)		989	989			
100186466	PHILADELPHIA	PA		12/30/2024		3,167		25			25		3,192	3,192			
100186467	QUINCY	MA		12/30/2024		2,198		(28)			(28)		2,170	2,170			
100186468	MODESTO	CA		12/30/2024		1,017		19			19		1,036	1,036			
100186469	OLD ORCHARD BEACH	ME		12/30/2024		966		(3)			(3)		963	963			
100186470	PHOENIX	AZ		12/30/2024		7,506		242			242		7,748	7,748			
100186471	CANTON	GA		12/30/2024		737		(12)			(12)		725	725			
100186472	TUCSON	AZ		12/30/2024		942		(15)			(15)		927	927			
100186475	TUCSON	AZ		12/30/2024		1,010		(11)			(11)		999	999			
100186476	SANGER	CA		12/30/2024		2,405		(45)			(45)		2,360	2,360			
100186477	MONROE	NC		12/30/2024		1,537		(26)			(26)		1,511	1,511			
100186478	MANASSAS	VA		12/30/2024		1,728		(32)			(32)		1,696	1,696			
100186479	MANSFIELD	TX		12/30/2024		790		(8)			(8)		782	782			
100186480	LAKE PLACID	FL		12/30/2024		810		(16)			(16)		794	794			
100186481	LITHONIA	GA		12/30/2024		797		(10)			(10)		787	787			
100186486	KENNESAW	GA		12/30/2024		862		(13)			(13)		849	849			
100186487	TALLAHASSEE	FL		12/30/2024		3,821		(41)			(41)		3,780	3,780			
100186488	ARLINGTON	TX		12/30/2024		776		(11)			(11)		765	765			
100186489	RIDGEFIELD	WA		12/30/2024		1,086		(21)			(21)		1,065	1,065			
100186490	FREEHOLD	NJ		12/30/2024		2,153		(14)			(14)		2,139	2,139			
100186491	MARCO ISLAND	FL		12/30/2024		1,126		(19)			(19)		1,107	1,107			
100186492	NAPA	CA		12/30/2024		1,541		(5)			(5)		1,536	1,536			
100186493	STAR	ID		12/30/2024		708		(24)			(24)		684	684			
100186494	HAPPY VALLEY	OR		12/30/2024		842		(27)			(27)		815	815			
100186495	TACOMA	WA		12/30/2024		1,506		(51)			(51)		1,455	1,455			
100186497	ARDMORE	PA		12/30/2024		3,652		(128)			(128)		3,524	3,524			
100186498	MILFORD	MA		12/30/2024		2,104		(28)			(28)		2,076	2,076			
100186500	BLUE SPRINGS	MO		12/30/2024		880		(19)			(19)		861	861			
100186501	CARY	NC		12/30/2024		213							213	213			
100186503	RIO RANCHO	NM		12/30/2024		744		(18)			(18)		726	726			
100186505	ELKRIDGE	MD		12/30/2024		1,908		(34)			(34)		1,874	1,874			
100186508	HILTON	NY		12/30/2024		490		(8)			(8)		482	482			
100186509	LOGAN	OH		12/30/2024		600		(18)			(18)		582	582			
100186510	SAN DIEGO	CA		12/30/2024		1,462		(20)			(20)		1,442	1,442			
100186513	LANDAFF	NH		12/30/2024		1,096		(5)			(5)		1,091	1,091			
100186514	NAMPA	ID		12/30/2024		2,995		15			15		3,010	3,010			
100186515	SODDY DAISY	TN		12/30/2024		3,320		(71)			(71)		3,249	3,249			
100186516	BARTLETT	NH		12/30/2024		2,088		14			14		2,102	2,102			
100186517	AUBURN	AL		12/30/2024		657		(15)			(15)		642	642			
100186518	MOUNT DORA	FL		12/30/2024		793		(20)			(20)		773	773			
100186519	AVON	CO		12/30/2024		2,216		43			43		2,259	2,259			
100186520	ALBUQUERQUE	NM		12/30/2024		1,126		(30)			(30)		1,096	1,096			
100186521	ANNAPOLIS	MD		12/30/2024		1,617		(27)			(27)		1,590	1,590			
100186522	SARASOTA	FL		12/30/2024		2,895		11			11		2,906	2,906			
100186523	BOYNE CITY	MI		12/30/2024		1,296		(10)			(10)		1,286	1,286			
100186524	LAS VEGAS	NV		12/30/2024		717		(6)			(6)		711	711			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186525	ANNA	TX		12/30/2024		1,528		32			32		1,560	1,560			
100186526	NASHVILLE	TN		12/30/2024		2,701		171			171		2,872	2,872			
100186527	BROKEN BOW	OK		12/30/2024		932		(14)			(14)		918	918			
100186528	PHOENIX	AZ		12/30/2024		968		(8)			(8)		960	960			
100186529	TAMPA	FL		12/30/2024		607		7			7		614	614			
100186530	MEDORA	IN		12/30/2024		929		(20)			(20)		909	909			
100186533	SKOWHEGAN	ME		12/30/2024		677		(17)			(17)		660	660			
100186534	FRANKFORT	IL		12/30/2024		851		(15)			(15)		836	836			
100186536	WINTER GARDEN	FL		12/30/2024		3,862		(110)			(110)		3,752	3,752			
100186538	WILLOWS	CA		12/30/2024		710		5			5		715	715			
100186539	BROKEN BOW	OK		12/30/2024		7,638		(111)			(111)		7,527	7,527			
100186540	FORT LAUDERDALE	FL		12/30/2024		1,770		(41)			(41)		1,729	1,729			
100186541	CRANDALL	TX		12/30/2024		1,986		(6)			(6)		1,980	1,980			
100186542	WILLIAMS	AZ		12/30/2024		1,082		(16)			(16)		1,066	1,066			
100186543	TUCSON	AZ		12/30/2024		636		(15)			(15)		621	621			
100186544	KEAAU	HI		12/30/2024		2,497		(26)			(26)		2,471	2,471			
100186545	CRYSTAL BEACH	TX		12/30/2024		984		(16)			(16)		968	968			
100186547	SUNSET	SC		12/30/2024		960		(27)			(27)		933	933			
100186548	CROWLEY	TX		12/30/2024		675		(6)			(6)		669	669			
100186550	HENDERSON	NV		12/30/2024		1,359							1,359	1,359			
100186551	CANYON LAKE	TX		12/30/2024		662		(13)			(13)		649	649			
100186552	WESTON	WI		12/30/2024		634		(16)			(16)		618	618			
100186553	OCEAN PINES	MD		12/30/2024		1,503		21			21		1,524	1,524			
100186554	WESLEY CHAPEL	FL		12/30/2024		1,241		(13)			(13)		1,228	1,228			
100186555	BEECH MOUNTAIN	NC		12/30/2024		1,299		(21)			(21)		1,278	1,278			
100186556	PENSACOLA	FL		12/30/2024		835		97			97		932	932			
100186557	OCALA	FL		12/30/2024		930		73			73		1,003	1,003			
100186558	KISSIMMEE	FL		12/30/2024		956		(31)			(31)		925	925			
100186559	GEORGETOWN	TX		12/30/2024		653		(18)			(18)		635	635			
100186560	MINERAL BLUFF	GA		12/30/2024		2,038		(19)			(19)		2,019	2,019			
100186562	PORT ARANSAS	TX		12/30/2024		1,903		(32)			(32)		1,871	1,871			
100186563	SMYRNA	GA		12/30/2024		1,610		(31)			(31)		1,579	1,579			
100186564	MURRIETA	CA		12/30/2024		1,676		143			143		1,819	1,819			
100186565	PORT CHARLOTTE	FL		12/30/2024		809		59			59		868	868			
100186566	COLUMBUS	OH		12/30/2024		899		(8)			(8)		891	891			
100186567	WINCHESTER	VA		12/30/2024		1,426		116			116		1,542	1,542			
100186568	UNION CITY	GA		12/30/2024		887		94			94		981	981			
100186569	ANAHEIM	CA		12/30/2024		2,292		170			170		2,462	2,462			
100186570	CHARLOTTE	NC		12/30/2024		879		64			64		943	943			
100186571	HOUSTON	TX		12/30/2024		3,739		(17)			(17)		3,722	3,722			
100186572	WESLEY CHAPEL	FL		12/30/2024		1,464		60			60		1,524	1,524			
100186573	LITTLE CANADA	MN		12/30/2024		870		72			72		942	942			
100186574	GEORGETOWN	TX		12/30/2024		2,060		161			161		2,221	2,221			
100186575	PORT ORCHARD	WA		12/30/2024		3,004		217			217		3,221	3,221			
100186576	OWINGS MILLS	MD		12/30/2024		621		3			3		624	624			
100186577	ATHENS	AL		12/30/2024		805		66			66		871	871			
100186578	LATHROP	CA		12/30/2024		1,602		115			115		1,717	1,717			
100186579	KNIGHTDALE	NC		12/30/2024		886		59			59		945	945			
100186580	WINDER	GA		12/30/2024		847		61			61		908	908			
100186581	CLERMONT	FL		12/30/2024		30,306		1,735			1,735		32,041	32,041			
100186582	KYLE	TX		12/30/2024		937		59			59		996	996			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186583	GRAHAM	NC		12/30/2024		864		58			58		922	922			
100186584	GRAHAM	NC		12/30/2024		839		50			50		889	889			
100186585	KYLE	TX		12/30/2024		841		51			51		892	892			
100186586	DALLAS	GA		12/30/2024		1,241		67			67		1,308	1,308			
100186587	LEANDER	TX		12/30/2024		1,151		58			58		1,209	1,209			
100186588	MILLINGTON	TN		12/30/2024		828		42			42		870	870			
100186589	AMERICAN FORK	UT		12/30/2024		1,758		90			90		1,848	1,848			
100186590	SAN ANTONIO	TX		12/30/2024		884		48			48		932	932			
100186591	NORTH LAS VEGAS	NV		12/30/2024		799		41			41		840	840			
100186592	MUNDELEIN	IL		12/30/2024		1,514		77			77		1,591	1,591			
100186593	MUNDELEIN	IL		12/30/2024		2,599		131			131		2,730	2,730			
100186594	HOUSTON	TX		12/30/2024		730		36			36		766	766			
100186595	HEPHZIBAH	GA		12/30/2024		2,144		100			100		2,244	2,244			
100186596	MORENO VALLEY	CA		12/30/2024		1,412		64			64		1,476	1,476			
100186597	FUQUAY VARINA	NC		12/30/2024		942		43			43		985	985			
100186598	SARATOGA SPRINGS	UT		12/30/2024		1,004		46			46		1,050	1,050			
100186599	MURFREESBORO	TN		12/30/2024		1,154		56			56		1,210	1,210			
100186600	CASA GRANDE	AZ		12/30/2024		1,151		52			52		1,203	1,203			
100186601	TIFFIN	IA		12/30/2024		641		28			28		669	669			
100186602	WINCHESTER	VA		12/30/2024		2,116		91			91		2,207	2,207			
100186603	LAS VEGAS	NV		12/30/2024		1,339		58			58		1,397	1,397			
100186604	BRANDYWINE	MD		12/30/2024		1,162		50			50		1,212	1,212			
100186605	MURFREESBORO	TN		12/30/2024		790		33			33		823	823			
100186606	LAS VEGAS	NV		12/30/2024		1,008		42			42		1,050	1,050			
100186607	LAWRENCEVILLE	GA		12/30/2024		1,444		56			56		1,500	1,500			
100186608	FORT WORTH	TX		12/30/2024		825		34			34		859	859			
100186609	DAPHNE	AL		12/30/2024		679		28			28		707	707			
100186610	MCKINNEY	TX		12/30/2024		868		36			36		904	904			
100186611	ROSEDALE	MD		12/30/2024		1,269		49			49		1,318	1,318			
100186612	ROSEDALE	MD		12/30/2024		1,102		43			43		1,145	1,145			
100186613	ROSEVILLE	CA		12/30/2024		1,366		53			53		1,419	1,419			
100186614	MCKINNEY	TX		12/30/2024		913		36			36		949	949			
100186615	WASHINGTON	UT		12/30/2024		833		32			32		865	865			
100186616	STEPHENS CITY	VA		12/30/2024		1,768		69			69		1,837	1,837			
100186617	CHARLOTTE	NC		12/30/2024		839		33			33		872	872			
100186618	ROCKPORT	TX		12/30/2024		694		26			26		720	720			
100186619	SAINT AUGUSTINE	FL		12/30/2024		740		27			27		767	767			
100186620	WINCHESTER	VA		12/30/2024		866		34			34		900	900			
100186621	CAMDEN	SC		12/30/2024		455		(16)			(16)		439	439			
100186622	WINCHESTER	VA		12/30/2024		1,185		40			40		1,225	1,225			
100186623	SARATOGA SPRINGS	UT		12/30/2024		1,026		35			35		1,061	1,061			
100186624	PROVO	UT		12/30/2024		952		32			32		984	984			
100186625	FORT WORTH	TX		12/30/2024		946		32			32		978	978			
100186626	MCKINNEY	TX		12/30/2024		943		32			32		975	975			
100186627	HENDERSON	NV		12/30/2024		11,323		325			325		11,648	11,648			
100186628	ROSEVILLE	CA		12/30/2024		1,470		54			54		1,524	1,524			
100186630	PHILADELPHIA	PA		12/30/2024		437		(7)			(7)		430	430			
100186631	PHOENIX	AZ		12/30/2024		1,117		15			15		1,132	1,132			
100186632	LAKEWOOD	WA		12/30/2024		3,013		(69)			(69)		2,944	2,944			
100186633	WHEELING	IL		12/30/2024		508		(9)			(9)		499	499			
100186634	SLIDELL	LA		12/30/2024		1,010		(8)			(8)		1,002	1,002			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186635	FULSHEAR	TX		12/30/2024		649		1			1		650	650			
100186636	SALEM	OR		12/30/2024		892		41			41		933	933			
100186637	SONOMA	CA		12/30/2024		1,443		34			34		1,477	1,477			
100186638	CLINTON	MD		12/30/2024		3,193		127			127		3,320	3,320			
100186639	OMAHA	NE		12/30/2024		550		(6)			(6)		544	544			
100186640	FRESNO	CA		12/30/2024		588		(3)			(3)		585	585			
100186641	DAPHNE	AL		12/30/2024		731		49			49		780	780			
100186642	SANFORD	NC		12/30/2024		632		6			6		638	638			
100186643	ROSHARON	TX		12/30/2024		650		1			1		651	651			
100186644	WAKE FOREST	NC		12/30/2024		1,196		88			88		1,284	1,284			
100186645	SACRAMENTO	CA		12/30/2024		5,738		235			235		5,973	5,973			
100186647	MANTECA	CA		12/30/2024		1,271		18			18		1,289	1,289			
100186648	SURPRISE	AZ		12/30/2024		1,138		(2)			(2)		1,136	1,136			
100186649	LAS VEGAS	NV		12/30/2024		694		80			80		774	774			
100186650	PHOENIX	AZ		12/30/2024		1,190		119			119		1,309	1,309			
100186651	DENVER	CO		12/30/2024		734		17			17		751	751			
100186652	TOOELE	UT		12/30/2024		590		(10)			(10)		580	580			
100186653	TEMPE	AZ		12/30/2024		621		17			17		638	638			
100186654	KERNERSVILLE	NC		12/30/2024		594		18			18		612	612			
100186655	SAINT AUGUSTINE	FL		12/30/2024		749		8			8		757	757			
100186656	SARASOTA	FL		12/30/2024		1,570		78			78		1,648	1,648			
100186657	WESLEY CHAPEL	FL		12/30/2024		630		13			13		643	643			
100186658	BRADENTON	FL		12/30/2024		2,370		166			166		2,536	2,536			
100186659	KERNERSVILLE	NC		12/30/2024		1,623		70			70		1,693	1,693			
100186661	SAINT AUGUSTINE	FL		12/30/2024		721		23			23		744	744			
100186663	SCHERTZ	TX		12/30/2024		583		(5)			(5)		578	578			
100186664	SCHERTZ	TX		12/30/2024		572		(5)			(5)		567	567			
100186665	LAKESIDE	AZ		12/30/2024		2,538		98			98		2,636	2,636			
100186666	TRAVELERS REST	SC		12/30/2024		550		(5)			(5)		545	545			
100186667	RALEIGH	NC		12/30/2024		668		30			30		698	698			
100186668	NEW BRAUNFELS	TX		12/30/2024		3,445		114			114		3,559	3,559			
100186669	MYSTIC	CT		12/30/2024		897		15			15		912	912			
100186670	MARYVILLE	MO		12/30/2024		984		(2)			(2)		982	982			
100186671	MCKINNEY	TX		12/30/2024		912		30			30		942	942			
100186672	FLOWERY BRANCH	GA		12/30/2024		2,074		36			36		2,110	2,110			
100186673	FISHERS	IN		12/30/2024		2,312		(2)			(2)		2,310	2,310			
100186674	WILMINGTON	NC		12/30/2024		570		2			2		572	572			
100186679	MARINA DEL REY	CA		12/31/2024		3,544		(98)			(98)		3,446	3,446			
100186680	LOS ANGELES	CA		12/31/2024		7,648		(49)			(49)		7,599	7,599			
100186682	BISCAYNE PARK	FL		12/31/2024		2,517		(65)			(65)		2,452	2,452			
100186684	CHARLOTTESVILLE	VA		12/31/2024		1,045		(23)			(23)		1,022	1,022			
100186685	LODI	CA		12/31/2024		1,722		(22)			(22)		1,700	1,700			
100186687	SPANISH FORT	AL		12/31/2024		12,699		(132)			(132)		12,567	12,567			
100186688	BUFORD	GA		12/31/2024		1,686		(39)			(39)		1,647	1,647			
100186689	SANTA CLARITA	CA		12/31/2024		1,980		(76)			(76)		1,904	1,904			
100186690	MORAGA	CA		12/31/2024		704		(18)			(18)		686	686			
100186691	CHARLOTTE	NC		12/31/2024		1,836		(8)			(8)		1,828	1,828			
100186693	SUGAR HILL	GA		12/31/2024		967		(18)			(18)		949	949			
100186694	CHARLOTTE	NC		12/31/2024		612		(28)			(28)		584	584			
100186695	LAWRENCEVILLE	GA		12/31/2024		1,113		17			17		1,130	1,130			
100186696	LAWRENCEVILLE	GA		12/31/2024		850		(21)			(21)		829	829			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100186697	INGLEWOOD	CA		12/31/2024		1,148		(46)			(46)		1,102	1,106		4	4
100186699	SAINT LOUIS	MO		12/31/2024		852							852	761		(91)	(91)
100186700	DANIA BEACH	FL		12/31/2024		446		(20)			(20)		426	426			
100186701	ATHENS	GA		12/31/2024		2,429							2,429	2,429			
100186702	ALTAMONTE SPRINGS	FL		12/31/2024		426		(14)			(14)		412	412			
100186704	SUGAR HILL	GA		12/31/2024		817		(38)			(38)		779	779			
100186705	NAPERVILLE	IL		12/31/2024		586		(30)			(30)		556	588		32	32
100186706	SAN ANTONIO	TX		12/31/2024		281		3			3		284	284			
100186707	PALM SPRINGS	FL		12/31/2024		685		(32)			(32)		653	653			
100186708	LAWRENCEVILLE	GA		12/31/2024		2,497		(69)			(69)		2,428	2,428			
100186709	JONESBORO	GA		12/31/2024		439		(21)			(21)		418	437		19	19
100186710	APPLE VALLEY	CA		12/31/2024		355		(9)			(9)		346	367		21	21
100186711	WILLIMANTIC	CT		12/31/2024		330		(16)			(16)		314	334		20	20
100186714	WILMINGTON	NC		12/31/2024		976		(30)			(30)		946	946			
100186716	AUSTIN	TX		12/31/2024		1,161		(40)			(40)		1,121	1,140		19	19
100186717	STONE MOUNTAIN	GA		12/31/2024		446		(22)			(22)		424	462		38	38
100186718	FRESNO	CA		12/31/2024		1,010		(47)			(47)		963	963			
100186719	AUSTIN	TX		12/31/2024		632		(30)			(30)		602	619		17	17
100186720	KISSIMMEE	FL		12/31/2024		589		(29)			(29)		560	577		17	17
100186722	RIDGEFIELD	WA		12/31/2024		1,799		(5)			(5)		1,794	1,794			
100186724	DORAL	FL		12/31/2024		1,061		(49)			(49)		1,012	1,012			
100186725	NEWPORT	KY		12/31/2024		358		(11)			(11)		347	367		20	20
100186727	LOVELL	WY		12/31/2024		683		(8)			(8)		675	675			
100186728	SAINT LOUIS	MO		12/31/2024		295		(14)			(14)		281	281			
100186733	MILWAUKEE	WI		12/31/2024		922		(20)			(20)		902	902			
100186736	FORT LAUDERDALE	FL		12/31/2024		821		(23)			(23)		798	812		14	14
100186737	KANSAS CITY	MO		12/31/2024		372		(14)			(14)		358	378		20	20
100186739	MIAMI	FL		12/31/2024		444		(9)			(9)		435	473		38	38
100186740	KINGSPORT	TN		12/31/2024		276		(14)			(14)		262	283		21	21
100186741	GILLETTE	WY		12/31/2024		1,061		(53)			(53)		1,008	1,048		40	40
100186742	MONTGOMERY	AL		12/31/2024		478		(8)			(8)		470	470			
100186743	OKLAHOMA CITY	OK		12/31/2024		547		(29)			(29)		518	551		33	33
100186744	PHOENIX	AZ		12/31/2024		743		(18)			(18)		725	725			
100186746	KANSAS CITY	MO		12/31/2024		240		(12)			(12)		228	270		41	41
100186747	MONTGOMERY	AL		12/31/2024		476		(8)			(8)		468	468			
100186748	FRANKLIN	TN		12/31/2024		632		(24)			(24)		608	608			
100186749	LAKE CITY	FL		12/31/2024		231		(12)			(12)		219	239		20	20
100186750	ATLANTA	GA		12/31/2024		305		(14)			(14)		291	291			
100186751	MEMPHIS	TN		12/31/2024		500		(23)			(23)		477	477			
100186752	MONTGOMERY	AL		12/31/2024		530		(2)			(2)		528	528			
100186754	ANTIOCH	TN		12/31/2024		491		(18)			(18)		473	473			
100186755	PALMDALE	CA		12/31/2024		1,682		(79)			(79)		1,603	1,603			
100186756	MILWAUKEE	WI		12/31/2024		356		(17)			(17)		339	339			
100186757	MILWAUKEE	WI		12/31/2024		305		(16)			(16)		289	310		20	20
100186760	MESKEGON	MI		12/31/2024		847		(30)			(30)		817	817			
100186761	DELANO	CA		12/31/2024		216		(10)			(10)		206	206			
100186763	CORAL SPRINGS	FL		12/31/2024		315		(14)			(14)		301	301			
100186764	HALETHORPE	MD		12/31/2024		569		9			9		578	578			
100186765	PASEDENA	TX		12/31/2024		477		(10)			(10)		467	467			
100186768	BOCA RATON	FL		12/31/2024		888		(30)			(30)		858	858			
100186770	FORT LAUDERDALE	FL		12/31/2024		641		(30)			(30)		611	611			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186771	BOULDER CREEK	CA		12/31/2024		1,318		(36)			(36)		1,282	1,282			
100186772	CULPEPER	VA		12/31/2024		1,439		(44)			(44)		1,395	1,395			
100186773	MIAMI	FL		12/31/2024		2,680		(89)			(89)		2,591	2,591			
100186775	GAINESVILLE	FL		12/31/2024		324		(15)			(15)		309	309			
100186776	SAN ANTONIO	TX		12/31/2024		1,416		(34)			(34)		1,382	1,382			
100186777	HONOLULU	HI		12/31/2024		1,535		(50)			(50)		1,485	1,485			
100186778	BRIDGEPORT	CT		12/31/2024		496		(22)			(22)		474	474			
100186779	NASHVILLE	TN		12/31/2024		1,157		(32)			(32)		1,125	1,125			
100186780	YUKON	OK		12/31/2024		1,116		(33)			(33)		1,083	1,194		111	111
100186781	LAS VEGAS	NV		12/31/2024		1,083		(25)			(25)		1,058	1,058			
100186782	PHOENIX	AZ		12/31/2024		577		1			1		578	578			
100186785	WILDWOOD	MO		12/31/2024		1,747		(11)			(11)		1,736	1,736			
100186786	WILMINGTON	DE		12/31/2024		1,258		(25)			(25)		1,233	1,233			
100186788	PHOENIX	AZ		12/31/2024		646		(19)			(19)		627	707		80	80
100186789	CASSELBERRY	FL		12/31/2024		669		(7)			(7)		662	662			
100186791	WATERBURY	CT		12/31/2024		648		(3)			(3)		645	645			
100186792	HAINES CITY	FL		12/31/2024		296		(9)			(9)		287	287			
100186793	MARYVILLE	TN		12/31/2024		501		(3)			(3)		498	498			
100186794	LOS BANOS	CA		12/31/2024		1,078		(9)			(9)		1,069	1,069			
100186872	ORANGE	CA		01/07/2025		1,052		(32)			(32)		1,020	1,020			
100186873	DALLAS	TX		01/07/2025		669		(21)			(21)		648	648			
100186875	BARTOW	FL		01/07/2025		5,005		(111)			(111)		4,894	4,894			
100186876	HOUSTON	TX		01/07/2025		670		(15)			(15)		655	655			
100186877	LEBANON	TN		01/07/2025		794		1			1		795	795			
100186878	GREENVILLE	SC		01/07/2025		671		3			3		674	674			
100186879	AURORA	CO		01/07/2025		1,051		19			19		1,070	1,070			
100186880	LONGS	SC		01/07/2025		644		5			5		649	649			
100186881	TINTON FALLS	NJ		01/07/2025		876		7			7		883	883			
100186882	BIDDEFORD	ME		01/07/2025		1,442		78			78		1,520	1,520			
100186883	MIAMI	FL		01/07/2025		1,324		11			11		1,335	1,335			
100186884	CHARLOTTE	NC		01/07/2025		829		(4)			(4)		825	825			
100186885	CONCORD	NC		01/07/2025		3,879		(92)			(92)		3,787	3,787			
100186886	GRAHAM	NC		01/07/2025		615		(3)			(3)		612	612			
100186887	HOLLISTER	CA		01/07/2025		1,199		(9)			(9)		1,190	1,190			
100186888	JACKSONVILLE	FL		01/07/2025		511		(4)			(4)		507	507			
100186889	CONCORD	NC		01/07/2025		755		10			10		765	765			
100186890	LEWES	DE		01/07/2025		1,451		(43)			(43)		1,408	1,408			
100186892	CASA GRANDE	AZ		01/07/2025		756		9			9		765	765			
100186893	MONTGOMERY	TX		01/07/2025		785		1			1		786	786			
100186894	BIDDEFORD	ME		01/07/2025		1,224		28			28		1,252	1,252			
100186895	DES MOINES	IA		01/07/2025		548		14			14		562	562			
100186898	SUN LAKES	AZ		01/07/2025		855		6			6		861	861			
100186899	REHOBOTH BEACH	DE		01/07/2025		2,556		(61)			(61)		2,495	2,495			
100186901	MOUNT AIRY	NC		01/07/2025		606		2			2		608	608			
100186902	EASTVALE	CA		01/07/2025		1,480		47			47		1,527	1,527			
100186903	WEST CHESTER	OH		01/07/2025		751		10			10		761	761			
100186904	BRUNSWICK	MD		01/07/2025		1,358		28			28		1,386	1,386			
100186905	FOLSOM	CA		01/07/2025		539		(20)			(20)		519	519			
100186906	MONROE	NC		01/07/2025		234		(5)			(5)		229	229			
100186907	SAN ANTONIO	TX		01/07/2025		1,337		150			150		1,487	1,487			
100186908	GRAHAM	NC		01/07/2025		685		11			11		696	696			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186910	NOKOMIS	FL		01/07/2025		738		(5)			(5)		733	733			
100186911	BARTOW	FL		01/07/2025		10,180		(223)			(223)		9,957	9,957			
100186913	COUNCE	TN		01/07/2025		606		(8)			(8)		598	598			
100186914	CODY	WY		01/07/2025		1,022		32			32		1,054	1,054			
100186915	KATY	TX		01/07/2025		810		7			7		817	817			
100186916	VENICE	FL		01/07/2025		542		14			14		556	556			
100186917	WENDELL	NC		01/07/2025		849		(1)			(1)		848	848			
100186918	LAWRENCEVILLE	GA		01/07/2025		3,170		(86)			(86)		3,084	3,084			
100186919	MANTECA	CA		01/07/2025		2,888		(63)			(63)		2,825	2,825			
100186920	EL PASO	TX		01/07/2025		627							627	627			
100186921	CONCORD	NC		01/07/2025		711		(1)			(1)		710	710			
100186922	MCKINNEY	TX		01/07/2025		2,077		(62)			(62)		2,015	2,015			
100186923	BETHLEHEM	PA		01/07/2025		696		13			13		709	709			
100186925	WINTER GARDEN	FL		01/07/2025		918		(15)			(15)		903	903			
100186926	SPRING	TX		01/07/2025		507		(3)			(3)		504	504			
100186928	PALMDALE	CA		01/07/2025		1,054		(7)			(7)		1,047	1,047			
100186929	ATLANTIC BEACH	FL		01/07/2025		751		4			4		755	755			
100186930	CONCORD	NC		01/07/2025		817		3			3		820	820			
100186931	PHOENIX	AZ		01/07/2025		482		(5)			(5)		477	477			
100186932	MIDWEST CITY	OK		01/07/2025		486		(8)			(8)		478	478			
100186934	READING	MA		01/07/2025		1,942		(5)			(5)		1,937	1,937			
100186936	MCKINNEY	TX		01/07/2025		899		5			5		904	904			
100186937	NORCROSS	GA		01/07/2025		1,185		(48)			(48)		1,137	1,137			
100186938	LEWES	DE		01/07/2025		1,677		(32)			(32)		1,645	1,645			
100186939	CONCORD	NC		01/07/2025		720		(1)			(1)		719	719			
100186940	HYATTSVILLE	MD		01/07/2025		772		4			4		776	776			
100186941	ONTARIO	CA		01/07/2025		1,065		(10)			(10)		1,055	1,055			
100186942	SAN TAN VALLEY	AZ		01/07/2025		6,799		742			742		7,541	7,541			
100186943	HOUSTON	TX		01/07/2025		672		(18)			(18)		654	654			
100186944	WESLEY CHAPEL	FL		01/07/2025		2,639		(26)			(26)		2,613	2,613			
100186945	FAIRFIELD	CA		01/07/2025		1,033		(29)			(29)		1,004	1,004			
100186946	BROOKLYN	MD		01/07/2025		498		(4)			(4)		494	494			
100186947	HILLSBORO	TN		01/07/2025		681		13			13		694	694			
100186948	SICKLERVILLE	NJ		01/07/2025		544		(1)			(1)		543	543			
100186949	CONROE	TX		01/07/2025		539		(17)			(17)		522	522			
100186950	CORRALES	NM		01/07/2025		1,107		(5)			(5)		1,102	1,102			
100186951	KANNAPOLIS	NC		01/07/2025		1,625		7			7		1,632	1,632			
100186952	LEBANON	TN		01/07/2025		658		(17)			(17)		641	641			
100186954	GEORGETOWN	TX		01/07/2025		2,089		(21)			(21)		2,068	2,068			
100186957	FORT MILL	SC		01/07/2025		717		(3)			(3)		714	714			
100186958	MAGNA	UT		01/07/2025		572		7			7		579	579			
100186960	WOODSTOCK	GA		01/07/2025		1,663		45			45		1,708	1,708			
100186961	STUART	FL		01/07/2025		681		(14)			(14)		667	667			
100186962	GRAHAM	NC		01/07/2025		727		19			19		746	746			
100186963	AVONDALE	AZ		01/07/2025		636		(12)			(12)		624	624			
100186964	MONTICELLO	IN		01/07/2025		498		(4)			(4)		494	494			
100186966	MCKINNEY	TX		01/07/2025		50,396		798			798		51,194	51,194			
100186967	ASHBURN	VA		01/07/2025		1,445		(8)			(8)		1,437	1,437			
100186968	CASSVILLE	PA		01/07/2025		493		(4)			(4)		489	489			
100186970	LEBANON	TN		01/07/2025		1,611		(21)			(21)		1,590	1,590			
100186971	MYRTLE BEACH	SC		01/07/2025		670		36			36		706	706			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186973	ANCHORAGE	AK		01/07/2025		794		(11)			(11)		783	783			
100186974	GREENSBORO	NC		01/07/2025		850		(15)			(15)		835	835			
100186975	CARY	NC		01/07/2025		2,850		76			76		2,926	2,926			
100186976	CHARLOTTE	NC		01/07/2025		825		(4)			(4)		821	821			
100186977	APPLETON	WI		01/07/2025		949		(11)			(11)		938	938			
100186978	ANGIER	NC		01/07/2025		2,088		59			59		2,147	2,147			
100186980	RIVERTON	WY		01/07/2025		603		8			8		611	611			
100186982	SAN ANTONIO	TX		01/07/2025		1,662		(9)			(9)		1,653	1,653			
100186983	MCGREGOR	MN		01/07/2025		743		4			4		747	747			
100186984	MILWAUKEE	WI		01/07/2025		468		(12)			(12)		456	456			
100186985	DAVENPORT	FL		01/07/2025		692		(5)			(5)		687	687			
100186986	SANTEE	CA		01/07/2025		1,205		38			38		1,243	1,243			
100186987	FRESNO	CA		01/07/2025		6,118		138			138		6,256	6,256			
100186988	TOMAHAWK	WI		01/07/2025		547		26			26		573	573			
100187741	NEWHALL	CA		01/07/2025		2,120		(103)			(103)		2,017	2,017			
100187749	STOCKTON	CA		01/07/2025		742		(30)			(30)		712	712			
100187756	MODESTO	CA		01/07/2025		347		(16)			(16)		331	331			
100187761	MARYSVILLE	OH		01/07/2025		447		(21)			(21)		426	426			
100187770	ORMOND BEACH	FL		01/07/2025		284		(17)			(17)		267	267			
100187776	ENGLEWOOD	NJ		01/07/2025		1,344		(39)			(39)		1,305	1,305			
100187787	LEHI	UT		01/07/2025		580		(29)			(29)		551	551			
100187795	CICERO	NY		01/07/2025		557		(34)			(34)		523	523			
100187796	ONTARIO	CA		01/07/2025		1,453		(51)			(51)		1,402	1,402			
100187808	LA CROSSE	WI		01/07/2025		278		(17)			(17)		261	261			
100187809	EL CAJON	CA		01/07/2025		865		(18)			(18)		847	847			
100187817	LAS VEGAS	NV		01/07/2025		322		(22)			(22)		300	300			
100187818	PHOENIX	AZ		01/07/2025		882		(50)			(50)		832	832			
100187825	LITTLE ROCK	AR		01/07/2025		1,383		(61)			(61)		1,322	1,322			
100187832	ORLANDO	FL		01/07/2025		476		(20)			(20)		456	456			
100187835	SUFFOLK	VA		01/07/2025		473		(20)			(20)		453	453			
100187845	LAS VEGAS	NV		01/07/2025		358		(19)			(19)		339	339			
100187846	NEW EGYPT	NJ		01/07/2025		436		(25)			(25)		411	411			
100187847	OMAHA	NE		01/07/2025		395		(28)			(28)		367	367			
100187858	LAS VEGAS	NV		01/07/2025		438		(19)			(19)		419	419			
100187872	RIVERSIDE	CA		01/07/2025		1,294		(60)			(60)		1,234	1,234			
100187880	TOMS RIVER	NJ		01/07/2025		946		(50)			(50)		896	896			
100187881	CHESTERFIELD	MI		01/07/2025		608		(28)			(28)		580	580			
100187883	SMITHTOWN	NY		01/07/2025		1,120		(6)			(6)		1,114	1,114			
100187890	LUCERNE	CA		01/07/2025		158		(11)			(11)		147	147			
100187904	HINSDALE	NH		01/07/2025		261		(14)			(14)		247	247			
100187908	HUNTINGTON BEACH	CA		01/07/2025		777		(43)			(43)		734	734			
100187909	LAS VEGAS	NV		01/07/2025		696		(26)			(26)		670	670			
100187912	MORENO VALLEY	CA		01/07/2025		502		(17)			(17)		485	485			
100187913	WILLISTON PARK	NY		01/07/2025		755		(39)			(39)		716	716			
100187918	NIANTIC	CT		01/07/2025		248		(17)			(17)		231	231			
100187923	LAS VEGAS	NV		01/07/2025		737		(46)			(46)		691	691			
100187930	WOODSTOCK	IL		01/07/2025		368		(19)			(19)		349	349			
100187938	ANN ARBOR	MI		01/07/2025		727		(32)			(32)		695	695			
100187939	MCLOUD	OK		01/07/2025		130		(8)			(8)		122	122			
100187943	BRUNSWICK	GA		01/07/2025		149		(9)			(9)		140	140			
100187944	LAS VEGAS	NV		01/07/2025		178		(11)			(11)		167	167			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100187945	MOUNT DORA	FL		01/07/2025		207		(13)			(13)		194	194			
100187946	BUFFALO	NY		01/07/2025		192		(8)			(8)		184	184			
100187950	BARBERTON	OH		01/07/2025		228		(16)			(16)		212	212			
100187951	HAZEL GREEN	AL		01/07/2025		182		(11)			(11)		171	171			
100187952	POOLER	GA		01/07/2025		1,015		(64)			(64)		951	951			
100187954	MESA	AZ		01/07/2025		381		(17)			(17)		364	364			
100187956	LAKE HAVASU CITY	AZ		01/07/2025		429		(30)			(30)		399	399			
100187961	SHAFTER	CA		01/07/2025		221		(13)			(13)		208	208			
100187979	KEITHVILLE	LA		01/07/2025		560		(39)			(39)		521	521			
100187982	TRENTON	NJ		01/07/2025		694		(20)			(20)		674	674			
100187985	VALLEY CENTER	CA		01/07/2025		1,005		(2)			(2)		1,003	1,003			
100187989	CITRUS HEIGHTS	CA		01/07/2025		463		(25)			(25)		438	438			
100187995	JACKSONVILLE	FL		01/07/2025		1,090		(46)			(46)		1,044	1,044			
100188025	CONCORD	CA		01/07/2025		661		(31)			(31)		630	630			
100188032	ALDIE	VA		01/07/2025		1,877		(28)			(28)		1,849	1,849			
100188043	REDWOOD CITY	CA		01/07/2025		818		(23)			(23)		795	795			
100188044	VISTA	CA		01/07/2025		594		(12)			(12)		582	582			
100188058	ALBUQUERQUE	NM		01/07/2025		491		(25)			(25)		466	466			
100188069	NORTH BERGEN	NJ		01/07/2025		695		(26)			(26)		669	669			
100188075	THOUSAND PALMS	CA		01/07/2025		1,174		(42)			(42)		1,132	1,132			
100188084	MANAWA	WI		01/07/2025		216		(15)			(15)		201	201			
100188085	CUT OFF	LA		01/07/2025		242		(17)			(17)		225	225			
100188087	LEXINGTON	KY		01/07/2025		238		(17)			(17)		221	221			
100188088	FOUNTAIN INN	SC		01/07/2025		571		(12)			(12)		559	559			
100188089	MESA	AZ		01/07/2025		629		(13)			(13)		616	616			
100188096	OCEANSIDE	CA		01/07/2025		1,075		(40)			(40)		1,035	1,035			
100188100	MARIETTA	GA		01/07/2025		570		(19)			(19)		551	551			
100188101	PARKER	CO		01/07/2025		704		(39)			(39)		665	665			
100188104	CONWAY	AR		01/07/2025		225		(13)			(13)		212	212			
100188114	VERO BEACH	FL		01/07/2025		86		(6)			(6)		80	80			
100188120	BOLINGBROOK	IL		01/07/2025		380		(20)			(20)		360	360			
100188128	COARSEGOLD	CA		01/07/2025		391		(15)			(15)		376	376			
100188130	WALLINGFORD	CT		01/07/2025		701		(15)			(15)		686	686			
100188137	LORAIN	OH		01/07/2025		258		(12)			(12)		246	246			
100188142	SANTA PAULA	CA		01/07/2025		1,044		(6)			(6)		1,038	1,038			
100188144	GILBERT	AZ		01/07/2025		470		(24)			(24)		446	446			
100188147	SALT LAKE CITY	UT		01/07/2025		787		(23)			(23)		764	764			
100188149	LOS ANGELES	CA		01/07/2025		1,405		(76)			(76)		1,329	1,329			
100188155	ATLANTA	GA		01/07/2025		3,952		(123)			(123)		3,829	3,829			
100188162	NEVADA	MO		01/07/2025		800		(50)			(50)		750	750			
100188165	TUCSON	AZ		01/07/2025		468		(21)			(21)		447	447			
100188168	WILLIAMSBURG	VA		01/07/2025		4,095		(221)			(221)		3,874	3,874			
100188173	AMERICAN CANYON	CA		01/07/2025		1,858		(69)			(69)		1,789	1,789			
100188175	FENTON	MI		01/07/2025		270		(17)			(17)		253	253			
100188178	HAZLET TOWNSHIP	NJ		01/07/2025		327		(20)			(20)		307	307			
100188181	TIMNATH	CO		01/07/2025		1,017		(36)			(36)		981	981			
100188186	BETHEL	MN		01/07/2025		703		(20)			(20)		683	683			
100188189	KENMORE	WA		01/07/2025		854		(33)			(33)		821	821			
100188190	OPELIKA	AL		01/07/2025		1,143		(53)			(53)		1,090	1,090			
100188192	MIDLOTHIAN	VA		01/07/2025		350		(22)			(22)		328	328			
100188194	MONTCLAIR	NJ		01/07/2025		879		(18)			(18)		861	861			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188195	VICTORVILLE	CA		01/07/2025		555		(30)			(30)		525	525			
100188198	ASHBURN	VA		01/07/2025		1,045		(31)			(31)		1,014	1,014			
100188207	WILLIAMSTOWN	NJ		01/07/2025		526		(22)			(22)		504	504			
100188214	WHITE LAKE	MI		01/07/2025		800		(45)			(45)		755	755			
100188215	PEMBROKE PINES	FL		01/07/2025		598		(12)			(12)		586	586			
100188220	DOUGLASVILLE	GA		01/07/2025		205		(13)			(13)		192	192			
100188236	CHARLESTON	SC		01/07/2025		435		(31)			(31)		404	404			
100188238	EAGLE	ID		01/07/2025		1,799		(23)			(23)		1,776	1,776			
100188239	NORTH GRANBY	CT		01/07/2025		684		(9)			(9)		675	675			
100188249	ORLANDO	FL		01/07/2025		582		(16)			(16)		566	566			
100188250	SALEM	OR		01/07/2025		791		(34)			(34)		757	757			
100188254	BIG LAKE	MN		01/07/2025		248		(3)			(3)		245	245			
100188258	WASILLA	AK		01/07/2025		599		(20)			(20)		579	579			
100188261	BLYTHEWOOD	SC		01/07/2025		392		(21)			(21)		371	371			
100188263	CHULA VISTA	CA		01/07/2025		908		(23)			(23)		885	885			
100188265	COLUMBIA	SC		01/08/2025		1,147		(2)			(2)		1,145	1,145			
100188266	OCALA	FL		01/08/2025		543		10			10		553	553			
100188267	EAST RUTHERFORD	NJ		01/08/2025		1,036		(5)			(5)		1,031	1,031			
100188268	TACOMA	WA		01/08/2025		1,075		32			32		1,107	1,107			
100188269	SURPRISE	AZ		01/08/2025		1,032		19			19		1,051	1,051			
100188270	ORLANDO	FL		01/08/2025		12,288		2			2		12,290	12,290			
100188271	LAS VEGAS	NV		01/08/2025		1,799		100			100		1,899	1,899			
100188272	COLUMBUS	OH		01/08/2025		811		24			24		835	835			
100188273	WESLEY CHAPEL	FL		01/08/2025		851		13			13		864	864			
100188274	HERNANDO	FL		01/08/2025		2,692		50			50		2,742	2,742			
100188275	DAVIE	FL		01/08/2025		1,947		49			49		1,996	1,996			
100188276	ROSEVILLE	CA		01/08/2025		1,544		28			28		1,572	1,572			
100188277	STATESVILLE	NC		01/08/2025		1,102		64			64		1,166	1,166			
100188278	NAPLES	FL		01/08/2025		2,334		36			36		2,370	2,370			
100188279	MCKINNEY	TX		01/08/2025		2,074		53			53		2,127	2,127			
100188280	ATLANTA	GA		01/08/2025		1,668		53			53		1,721	1,721			
100188281	FAIRFAX	VA		01/08/2025		1,282		(18)			(18)		1,264	1,264			
100188282	CHINO	CA		01/08/2025		1,677		(17)			(17)		1,660	1,660			
100188283	SPANAWAY	WA		01/08/2025		1,154		8			8		1,162	1,162			
100188284	PALMETTO	FL		01/08/2025		1,311		13			13		1,324	1,324			
100188285	MARYSVILLE	WA		01/08/2025		1,766		6			6		1,772	1,772			
100188286	FORNEY	TX		01/08/2025		829		1			1		830	830			
100188287	MONTCLAIR	CA		01/08/2025		5,342		(5)			(5)		5,337	5,337			
100188288	DALLAS	TX		01/08/2025		1,093		1			1		1,094	1,094			
100188289	SAN ANTONIO	FL		01/08/2025		1,564		6			6		1,570	1,570			
100188290	APEX	NC		01/08/2025		6,278		13			13		6,291	6,291			
100188291	LEANDER	TX		01/08/2025		1,853		4			4		1,857	1,857			
100188292	COLORADO SPRINGS	CO		01/08/2025		1,216		(7)			(7)		1,209	1,209			
100188293	UNION CITY	NJ		01/08/2025		1,323		7			7		1,330	1,330			
100188295	SARASOTA	FL		01/08/2025		1,206		(8)			(8)		1,198	1,198			
100188296	CORNELIUS	NC		01/08/2025		3,217		(23)			(23)		3,194	3,194			
100188297	RALEIGH	NC		01/08/2025		914		(1)			(1)		913	913			
100188298	ROSEVILLE	CA		01/08/2025		1,344		(18)			(18)		1,326	1,326			
100188299	ONTARIO	CA		01/08/2025		1,388		4			4		1,392	1,392			
100188300	GRAND PRAIRIE	TX		01/08/2025		955		(12)			(12)		943	943			
100188301	MARBLEHEAD	MA		01/08/2025		1,341		(10)			(10)		1,331	1,331			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188302	LAVEEN	AZ		01/08/2025		26,659		(218)			(218)		26,441	26,441			
100188303	APOLLO BEACH	FL		01/08/2025		12,139		(102)			(102)		12,037	12,037			
100188304	PARKVILLE	MO		01/08/2025		1,067		(8)			(8)		1,059	1,059			
100188305	MARBLEHEAD	MA		01/08/2025		1,324		(13)			(13)		1,311	1,311			
100188306	RALEIGH	NC		01/08/2025		1,095		(10)			(10)		1,085	1,085			
100188307	WEST MELBOURNE	FL		01/08/2025		744		(6)			(6)		738	738			
100188308	LAKE FOREST	IL		01/08/2025		997		(11)			(11)		986	986			
100188310	MEADOWS PLACE	TX		01/08/2025		792		(8)			(8)		784	784			
100188311	SALT LAKE CITY	UT		01/08/2025		930		(10)			(10)		920	920			
100188312	CHARLOTTESVILLE	VA		01/08/2025		1,118		(12)			(12)		1,106	1,106			
100188313	EDISTO ISLAND	SC		01/08/2025		1,175		(13)			(13)		1,162	1,162			
100188314	TWAIN HARTE	CA		01/08/2025		908		(10)			(10)		898	898			
100188315	WILMINGTON	NC		01/08/2025		788		(10)			(10)		778	778			
100188316	NEKOOSA	WI		01/08/2025		869		(9)			(9)		860	860			
100188317	ATLANTA	GA		01/08/2025		1,538		(19)			(19)		1,519	1,519			
100188318	TEMECULA	CA		01/08/2025		1,634		(15)			(15)		1,619	1,619			
100188319	VISALIA	CA		01/08/2025		802		(9)			(9)		793	793			
100188320	KYLE	TX		01/08/2025		1,345		(15)			(15)		1,330	1,330			
100188322	POWELL	TN		01/08/2025		745		6			6		751	751			
100188323	CENTER VALLEY	PA		01/08/2025		1,162		(4)			(4)		1,158	1,158			
100188324	HUXLEY	IA		01/08/2025		721		(4)			(4)		717	717			
100188325	POWELL	TN		01/08/2025		745		6			6		751	751			
100188326	OVERLAND PARK	KS		01/08/2025		834		(3)			(3)		831	831			
100188327	OCALA	FL		01/08/2025		684		(4)			(4)		680	680			
100188328	SAN MARCOS	CA		01/08/2025		2,339		(36)			(36)		2,303	2,303			
100188329	LA QUINTA	CA		01/08/2025		1,761		(32)			(32)		1,729	1,729			
100188330	AVON	NC		01/08/2025		1,699		(23)			(23)		1,676	1,676			
100188331	GREENVILLE	SC		01/08/2025		722		(6)			(6)		716	716			
100188332	ORLANDO	FL		01/08/2025		680							680	680			
100188333	KYLE	TX		01/08/2025		680		(8)			(8)		672	672			
100188334	NACOGDOCHES	TX		01/08/2025		5,605		(103)			(103)		5,502	5,502			
100188335	NEWPORT NEWS	VA		01/08/2025		6,286		(56)			(56)		6,230	6,230			
100188336	DURHAM	NC		01/08/2025		1,241		(29)			(29)		1,212	1,212			
100188337	CITRUS HEIGHTS	CA		01/08/2025		3,043		(52)			(52)		2,991	2,991			
100188339	CHICAGO	IL		01/08/2025		1,433		(32)			(32)		1,401	1,401			
100188340	CHULA VISTA	CA		01/08/2025		1,656		(31)			(31)		1,625	1,625			
100188341	SAN CLEMENTE	CA		01/08/2025		1,916		(40)			(40)		1,876	1,876			
100188342	FRISCO	TX		01/08/2025		1,495		(27)			(27)		1,468	1,468			
100188343	HERMITAGE	TN		01/08/2025		843		(22)			(22)		821	821			
100188344	FOLSOM	CA		01/08/2025		9,341		(82)			(82)		9,259	9,259			
100188345	PLANO	TX		01/08/2025		1,059		(14)			(14)		1,045	1,045			
100188346	HEMPSTEAD	TX		01/08/2025		9,004		(95)			(95)		8,909	8,909			
100188348	WEST SACRAMENTO	CA		01/08/2025		1,326		(14)			(14)		1,312	1,312			
100188349	GENEVA	IL		01/08/2025		1,152		(14)			(14)		1,138	1,138			
100188350	BUFORD	GA		01/08/2025		889		(9)			(9)		880	880			
100188351	HOLLADAY	UT		01/08/2025		980		(16)			(16)		964	964			
100188352	KANSAS CITY	MO		01/08/2025		1,480		(16)			(16)		1,464	1,464			
100188353	AUBURN	CA		01/08/2025		993		(9)			(9)		984	984			
100188354	NEW HOPE	PA		01/08/2025		1,100		(17)			(17)		1,083	1,083			
100188356	CHARLOTTE	NC		01/08/2025		814		(11)			(11)		803	803			
100188357	NORTHLAKE	TX		01/08/2025		933		(9)			(9)		924	924			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100188358	WAYNESVILLE	NC		01/08/2025		824		(15)			(15)		809	809			
100188359	CHANDLER	AZ		01/08/2025		2,539		(48)			(48)		2,491	2,491			
100188360	ALPHARETTA	GA		01/08/2025		1,212		(15)			(15)		1,197	1,197			
100188361	ONTARIO	CA		01/08/2025		1,415		(27)			(27)		1,388	1,388			
100188363	BROOKSHIRE	TX		01/08/2025		1,433		(27)			(27)		1,406	1,406			
100188364	DURHAM	NC		01/08/2025		1,147		(16)			(16)		1,131	1,131			
100188366	SOUTH WEBER	UT		01/08/2025		1,024		(19)			(19)		1,005	1,005			
100188367	GENEVA	IL		01/08/2025		1,169		(22)			(22)		1,147	1,147			
100188368	KUNA	ID		01/08/2025		1,018		(22)			(22)		996	996			
100188369	CLOVIS	CA		01/08/2025		1,302		(27)			(27)		1,275	1,275			
100188370	HOT SPRINGS VILLAGE	AR		01/08/2025		872		(16)			(16)		856	856			
100188371	BOISE	ID		01/08/2025		1,358		(29)			(29)		1,329	1,329			
100188372	EDINA	MN		01/08/2025		1,780		(38)			(38)		1,742	1,742			
100188373	STOCKTON	CA		01/08/2025		179,839		(3,903)			(3,903)		175,936	175,936			
100188374	MANTECA	CA		01/08/2025		1,368		(30)			(30)		1,338	1,338			
100188375	KISSIMMEE	FL		01/08/2025		2,074		(36)			(36)		2,038	2,038			
100188376	HOMESTEAD	FL		01/08/2025		1,269		(28)			(28)		1,241	1,241			
100188377	OMAHA	NE		01/08/2025		985		(22)			(22)		963	963			
100188378	DURHAM	NC		01/08/2025		2,004		(38)			(38)		1,966	1,966			
100188379	LUCK	WI		01/08/2025		1,436		(33)			(33)		1,403	1,403			
100188380	PINE BROOK	NJ		01/08/2025		1,603		(36)			(36)		1,567	1,567			
100188381	SEVIERVILLE	TN		01/08/2025		1,370		(32)			(32)		1,338	1,338			
100188382	COLORADO SPRINGS	CO		01/08/2025		839		(15)			(15)		824	824			
100188383	PLAIN CITY	OH		01/08/2025		1,500		(27)			(27)		1,473	1,473			
100188384	FLOWERY BRANCH	GA		01/08/2025		23,944		(440)			(440)		23,504	23,504			
100188386	LAWRENCEVILLE	GA		01/08/2025		918		(19)			(19)		899	899			
100188387	ROSWELL	GA		01/08/2025		1,141		(7)			(7)		1,134	1,134			
100188389	DILLON	CO		01/08/2025		2,476		(42)			(42)		2,434	2,434			
100188391	ATLANTA	GA		01/08/2025		1,040		16			16		1,056	1,056			
100188392	OAK PARK	IL		01/08/2025		6,117		(116)			(116)		6,001	6,001			
100188393	CHARLOTTE	NC		01/08/2025		904		(23)			(23)		881	881			
100188394	LA VALLE	WI		01/08/2025		1,304		(33)			(33)		1,271	1,271			
100188395	JACKSON	NJ		01/08/2025		1,616		(35)			(35)		1,581	1,581			
100188396	OTHELLO	WA		01/08/2025		968		(25)			(25)		943	943			
100188399	PORTER RANCH	CA		01/08/2025		2,703		(68)			(68)		2,635	2,635			
100188401	FREDERICK	MD		01/08/2025		873		(22)			(22)		851	851			
100188402	SARATOGA SPRINGS	UT		01/08/2025		869		(23)			(23)		846	846			
100188403	LAS VEGAS	NV		01/08/2025		2,781		(72)			(72)		2,709	2,709			
100188404	BLOOMINGDALE	IL		01/08/2025		7,376		(162)			(162)		7,214	7,214			
100188405	SURF CITY	NC		01/08/2025		1,407		(25)			(25)		1,382	1,382			
100188406	NASHVILLE	TN		01/08/2025		4,643		(109)			(109)		4,534	4,534			
100188409	INDIO	CA		01/08/2025		1,258		(34)			(34)		1,224	1,224			
100188410	ANNAPOLIS	MD		01/08/2025		77,450		(45)			(45)		77,405	77,405			
100188411	ROCKLIN	CA		01/08/2025		925		(26)			(26)		899	899			
100188412	NASHVILLE	TN		01/08/2025		896		(26)			(26)		870	870			
100188413	NAPA	CA		01/08/2025		973		(18)			(18)		955	955			
100188414	MOUNT PLEASANT	UT		01/08/2025		1,751		(45)			(45)		1,706	1,706			
100188415	BOSTON	MA		01/08/2025		145,904		(3,199)			(3,199)		142,705	142,705			
100188416	CAROLINA BEACH	NC		01/08/2025		1,100		(28)			(28)		1,072	1,072			
100188420	AURORA	CO		01/08/2025		829		(30)			(30)		799	799			
100188421	LAND O LAKES	FL		01/08/2025		1,301		(46)			(46)		1,255	1,255			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188422	ATHENS	GA		01/08/2025		874		(20)			(20)		854	854			
100188423	NEWPORT NEWS	VA		01/08/2025		998		(21)			(21)		977	977			
100188424	CORVALLIS	OR		01/08/2025		893		(23)			(23)		870	870			
100188425	NORWALK	CT		01/08/2025		1,019		(17)			(17)		1,002	1,002			
100188427	FORT WORTH	TX		01/08/2025		893		(17)			(17)		876	876			
100188428	CARMICHAEL	CA		01/08/2025		1,325		(34)			(34)		1,291	1,291			
100188430	OAKHURST	NJ		01/08/2025		1,531		(40)			(40)		1,491	1,491			
100188431	HOWELL	NJ		01/08/2025		1,387		(36)			(36)		1,351	1,351			
100188432	AVONDALE	AZ		01/08/2025		956		(28)			(28)		928	928			
100188434	MANTECA	CA		01/08/2025		1,274		(37)			(37)		1,237	1,237			
100188435	AUSTIN	TX		01/08/2025		786		(21)			(21)		765	765			
100188437	KISSIMMEE	FL		01/08/2025		807		(23)			(23)		784	784			
100188438	PACIFIC GROVE	CA		01/08/2025		37,276		(1,067)			(1,067)		36,209	36,209			
100188441	FORT WORTH	TX		01/08/2025		903		(25)			(25)		878	878			
100188442	BAKERSFIELD	CA		01/08/2025		20,353		(475)			(475)		19,878	19,878			
100188443	BUCKEYE	AZ		01/08/2025		911		(25)			(25)		886	886			
100188445	FORT WORTH	TX		01/08/2025		809		(22)			(22)		787	787			
100188446	CHARLOTTE	NC		01/08/2025		870		(23)			(23)		847	847			
100188447	METAIRIE	LA		01/08/2025		837		(22)			(22)		815	815			
100188449	ARLINGTON	TX		01/08/2025		1,213		(27)			(27)		1,186	1,186			
100188450	HEBER CITY	UT		01/08/2025		1,294		(25)			(25)		1,269	1,269			
100188452	ROCKLEDGE	FL		01/08/2025		1,048		(16)			(16)		1,032	1,032			
100188454	PHOENIX	AZ		01/08/2025		923		(27)			(27)		896	896			
100188455	MIRAMAR	FL		01/08/2025		1,162		(34)			(34)		1,128	1,128			
100188458	BOERNE	TX		01/08/2025		1,195		(31)			(31)		1,164	1,164			
100188459	KEALAKEKUA	HI		01/08/2025		1,667		(59)			(59)		1,608	1,608			
100188460	NAGS HEAD	NC		01/08/2025		1,293		(36)			(36)		1,257	1,257			
100188461	TOWSON	MD		01/08/2025		1,047		(37)			(37)		1,010	1,010			
100188462	FRISCO	TX		01/08/2025		44,616		(1,526)			(1,526)		43,090	43,090			
100188463	MURRIETA	CA		01/08/2025		998		(18)			(18)		980	980			
100188464	APEX	NC		01/08/2025		765		(26)			(26)		739	739			
100188465	COLUMBUS	OH		01/08/2025		1,090		(30)			(30)		1,060	1,060			
100188466	CHICAGO	IL		01/08/2025		837		(28)			(28)		809	809			
100188467	MOUNTAIN HOUSE	CA		01/08/2025		1,234		(46)			(46)		1,188	1,188			
100188468	SIGNAL MOUNTAIN	TN		01/08/2025		761		(21)			(21)		740	740			
100188470	HAMPTON	NH		01/08/2025		3,436		(123)			(123)		3,313	3,313			
100188471	NASHVILLE	TN		01/08/2025		1,330		(40)			(40)		1,290	1,290			
100188472	CHARLOTTE	NC		01/08/2025		1,899		(25)			(25)		1,874	1,874			
100188473	FAIRVIEW	NJ		01/08/2025		984		(16)			(16)		968	968			
100188474	CHARLOTTE	NC		01/08/2025		575		(17)			(17)		558	558			
100188475	TOMS RIVER	NJ		01/08/2025		1,209		(33)			(33)		1,176	1,176			
100188477	GRAND PRAIRIE	TX		01/08/2025		818		(16)			(16)		802	802			
100188478	KNOXVILLE	TN		01/08/2025		606		4			4		610	610			
100188480	BLUE SPRINGS	MO		01/08/2025		5,986		(122)			(122)		5,864	5,864			
100188482	HOWELL	NJ		01/08/2025		1,021		(26)			(26)		995	995			
100188483	PHILADELPHIA	PA		01/08/2025		3,334		(105)			(105)		3,229	3,229			
100188484	HOUSTON	TX		01/08/2025		812		46			46		858	858			
100188486	MURRELLS INLET	SC		01/08/2025		740		(17)			(17)		723	723			
100188487	PALM COAST	FL		01/08/2025		785		(11)			(11)		774	774			
100188488	HUTCHINSON ISLAND	FL		01/08/2025		765		(14)			(14)		751	751			
100188489	GALLOWAY	OH		01/08/2025		737		(14)			(14)		723	723			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188491	SPRINGFIELD	OR		01/08/2025		6,595		(62)			(62)		6,533	6,533			
100188493	LAND O LAKES	FL		01/08/2025		772		(14)			(14)		758	758			
100188494	DELTA	UT		01/08/2025		738		(20)			(20)		718	718			
100188496	FORT WAYNE	IN		01/08/2025		684		(9)			(9)		675	675			
100188497	WAUWATOSA	WI		01/08/2025		723		(17)			(17)		706	706			
100188498	MECHANICSBURG	PA		01/08/2025		2,393		(51)			(51)		2,342	2,342			
100188499	GALVESTON	TX		01/08/2025		1,093		(12)			(12)		1,081	1,081			
100188500	SACRAMENTO	CA		01/08/2025		698		(12)			(12)		686	686			
100188501	INDIAN TRAIL	NC		01/08/2025		1,171		(8)			(8)		1,163	931		(232)	(232)
100188502	LEANDER	TX		01/08/2025		688		(7)			(7)		681	681			
100188503	COLORADO SPRINGS	CO		01/08/2025		682		(18)			(18)		664	664			
100188505	BURBANK	IL		01/08/2025		1,214		(27)			(27)		1,187	1,187			
100188506	CLEARWATER	FL		01/08/2025		687		(13)			(13)		674	674			
100188507	NILES	IL		01/08/2025		680		(14)			(14)		666	666			
100188508	ALGOMA	WI		01/08/2025		2,809		(71)			(71)		2,738	2,738			
100188509	AIKEN	SC		01/08/2025		412		(7)			(7)		405	405			
100188510	SAINT SIMONS ISLAND	GA		01/08/2025		717		(21)			(21)		696	696			
100188512	SAINT LOUIS	MO		01/08/2025		821		(23)			(23)		798	798			
100188513	AVON	OH		01/08/2025		665		(14)			(14)		651	651			
100188514	MODESTO	CA		01/08/2025		738		(22)			(22)		716	716			
100188515	DURHAM	NC		01/08/2025		752		(16)			(16)		736	736			
100188518	TAMPA	FL		01/08/2025		756		(25)			(25)		731	731			
100188519	PEORIA	AZ		01/08/2025		731		(20)			(20)		711	711			
100188520	RANSON	WV		01/08/2025		730		(25)			(25)		705	705			
100188523	LAND O LAKES	FL		01/08/2025		4,771		(137)			(137)		4,634	4,634			
100188525	SPRING	TX		01/08/2025		1,202		(27)			(27)		1,175	1,175			
100188526	TEMECULA	CA		01/08/2025		697		(25)			(25)		672	672			
100188528	RALEIGH	NC		01/08/2025		911		(23)			(23)		888	888			
100188529	LA PINE	OR		01/08/2025		1,876		(63)			(63)		1,813	1,813			
100188531	LITTLE SUAMICO	WI		01/08/2025		669		(7)			(7)		662	662			
100188532	RIDGECREST	CA		01/08/2025		722		(24)			(24)		698	698			
100188533	KINGWOOD	TX		01/08/2025		643		(17)			(17)		626	626			
100188534	EMMETT	ID		01/08/2025		639		(21)			(21)		618	618			
100188536	MECHANICSVILLE	VA		01/08/2025		612		(18)			(18)		594	594			
100188537	WESLEY CHAPEL	FL		01/08/2025		653		(25)			(25)		628	628			
100188538	PANAMA CITY BEACH	FL		01/08/2025		668		(19)			(19)		649	649			
100188539	APOLLO BEACH	FL		01/08/2025		606		(21)			(21)		585	585			
100188540	INDIANAPOLIS	IN		01/08/2025		641		(15)			(15)		626	626			
100188541	LAKELAND	FL		01/08/2025		623		(22)			(22)		601	601			
100188542	SAN ANTONIO	TX		01/08/2025		441		5			5		446	446			
100188543	MINNEAPOLIS	MN		01/08/2025		1,988		(47)			(47)		1,941	1,941			
100188545	KEY WEST	FL		01/08/2025		1,896		(63)			(63)		1,833	1,833			
100188546	PORTLAND	OR		01/09/2025		534		(5)			(5)		529	529			
100188547	TAMPA	FL		01/09/2025		618		(34)			(34)		584	584			
100188548	LAND O LAKES	FL		01/09/2025		448		(25)			(25)		423	423			
100188549	AURORA	CO		01/09/2025		5,144		66			66		5,210	5,210			
100188550	DAVENPORT	FL		01/09/2025		578		(11)			(11)		567	567			
100188553	RANCHO SANTA MARGARITA	CA		02/10/2025		2,420		(43)			(43)		2,377	2,377			
100188554	HOUSTON	TX		02/10/2025		11,556		(482)			(482)		11,074	11,074			
100188557	PHOENIX	AZ		02/10/2025		780		(28)			(28)		752	752			
100188559	EL CAJON	CA		02/10/2025		1,131		(36)			(36)		1,095	1,095			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188561	HEPHZIBAH	GA		02/10/2025		233		(11)			(11)		222	222			
100188562	BEAVERCREEK	OH		02/10/2025		824		(29)			(29)		795	795			
100188564	MEDWAY	OH		02/10/2025		407		(11)			(11)		396	396			
100188565	AURORA	IL		02/10/2025		304		(7)			(7)		297	297			
100188566	FORT BRAGG	CA		02/10/2025		288		(13)			(13)		275	275			
100188567	ELIZABETHPORT	NJ		02/10/2025		825		(12)			(12)		813	813			
100188568	BINGHAM FARMS	MI		02/10/2025		1,042		26			26		1,068	1,068			
100188573	CHICAGO	IL		02/10/2025		741		2			2		743	743			
100188574	CHANDLER	AZ		02/10/2025		620		(24)			(24)		596	596			
100188575	PORTER	TX		02/10/2025		1,098		(40)			(40)		1,058	1,058			
100188576	TINLEY PARK	IL		02/10/2025		634		(28)			(28)		606	606			
100188577	POMPANO BEACH	FL		02/10/2025		521		(16)			(16)		505	505			
100188578	POMONA	CA		02/10/2025		1,068		1			1		1,069	1,069			
100188579	TOLLESON	AZ		02/10/2025		737		(3)			(3)		734	734			
100188580	NORTH LAS VEGAS	NV		02/10/2025		303							303	303			
100188581	LAS VEGAS	NV		02/10/2025		874		(6)			(6)		868	868			
100188582	CARLSBAD	CA		02/10/2025		3,729		(158)			(158)		3,571	3,571			
100188583	PUNTA GORDA	FL		02/10/2025		1,288		(60)			(60)		1,228	1,228			
100188584	GLENDALE	AZ		02/10/2025		863		7			7		870	870			
100188585	MESA	AZ		02/10/2025		631		(29)			(29)		602	602			
100188586	LENEXA	KS		02/10/2025		495		(23)			(23)		472	472			
100188587	PUEBLO	CO		02/10/2025		374		(11)			(11)		363	363			
100188588	COLUMBUS	OH		02/10/2025		436		(20)			(20)		416	416			
100188589	OAKDALE	CT		02/10/2025		3,266		(1)			(1)		3,265	3,265			
100188591	GARFIELD HEIGHTS	OH		02/10/2025		274		(2)			(2)		272	272			
100188592	AVONDALE	AZ		02/10/2025		613		(28)			(28)		585	585			
100188595	ALTAMONTE SPRINGS	FL		02/10/2025		483		(16)			(16)		467	467			
100188596	EUGENE	OR		02/10/2025		945		(44)			(44)		901	901			
100188597	WOODRIDGE	IL		02/10/2025		374		(17)			(17)		357	357			
100188600	SUMTER	SC		02/10/2025		348		(2)			(2)		346	346			
100188603	SANFORD	FL		02/10/2025		1,064		(2)			(2)		1,062	1,062			
100188604	PORTLAND	OR		02/10/2025		1,932		(21)			(21)		1,911	1,911			
100188605	DOVER	NH		02/10/2025		1,206		10			10		1,216	1,216			
100188607	UNION	NJ		02/10/2025		1,065		(21)			(21)		1,044	1,044			
100188608	BOYNTON BEACH	FL		02/10/2025		2,690		6			6		2,696	2,696			
100188610	GLENDALE	AZ		02/10/2025		7,202		15			15		7,217	7,217			
100188611	PHOENIX	AZ		02/10/2025		1,118		(32)			(32)		1,086	1,086			
100188614	LACEY	WA		02/10/2025		724		(5)			(5)		719	719			
100188615	MIAMI	FL		02/10/2025		1,093		25			25		1,118	1,118			
100188617	SEDONA	AZ		02/10/2025		1,923		(62)			(62)		1,861	1,861			
100188620	QUEEN CREEK	AZ		02/10/2025		4,343		(125)			(125)		4,218	4,218			
100188622	GOOSE CREEK	SC		02/10/2025		341		(16)			(16)		325	325			
100188623	MIAMI	FL		02/10/2025		1,254		(17)			(17)		1,237	1,237			
100188624	LAVEEN	AZ		02/10/2025		948		(18)			(18)		930	930			
100188627	HIALEAH	FL		02/10/2025		1,000		(34)			(34)		966	966			
100188630	ROSENBERG	TX		02/10/2025		804		(23)			(23)		781	781			
100188631	WINCHESTER	VA		02/10/2025		1,236		(25)			(25)		1,211	1,211			
100188632	RIVER FOREST	IL		02/10/2025		1,587		(44)			(44)		1,543	1,543			
100188633	SPRINGFIELD	MO		02/10/2025		249		(12)			(12)		237	237			
100188634	LEHIGH ACRES	FL		02/10/2025		622		(11)			(11)		611	611			
100188635	WESTFIELD	IN		02/10/2025		363,730		(5,664)			(5,664)		358,066	358,066			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188636	HOLLYWOOD	FL		02/10/2025		1,250		(16)			(16)		1,234	1,234			
100188637	SCHAUMBURG	IL		02/10/2025		919		(5)			(5)		914	914			
100188638	DELTONA	FL		02/10/2025		2,888		(16)			(16)		2,872	2,872			
100188639	KYLE	TX		02/10/2025		9,035		7			7		9,042	9,042			
100188640	EMERYVILLE	CA		02/10/2025		582		(24)			(24)		558	558			
100188641	VIENNA	VA		02/10/2025		1,447		(20)			(20)		1,427	1,427			
100188642	LAWRENCEBURG	KY		02/10/2025		1,076		(41)			(41)		1,035	1,035			
100188643	ARLINGTON	TX		02/10/2025		492		(23)			(23)		469	469			
100188645	RAMONA	CA		02/10/2025		2,541		(118)			(118)		2,423	2,423			
100188647	COON RAPIDS	MN		02/10/2025		590		(9)			(9)		581	581			
100188648	ATWATER	CA		02/10/2025		302		(2)			(2)		300	300			
100188649	HOUSTON	TX		02/10/2025		404		(11)			(11)		393	393			
100188650	ABILENE	TX		02/10/2025		388		(16)			(16)		372	372			
100188651	KIHEI	HI		02/10/2025		2,548		(72)			(72)		2,476	2,476			
100188652	BOLIVIA	NC		02/10/2025		487		(17)			(17)		470	470			
100188654	ALBUQUERQUE	NM		02/10/2025		914		(33)			(33)		881	881			
100188655	GAINESVILLE	VA		02/10/2025		1,496		(16)			(16)		1,480	1,480			
100188656	STOCKTON	CA		02/10/2025		625		(29)			(29)		596	596			
100188657	PHOENIX	AZ		02/10/2025		1,006		21			21		1,027	1,027			
100188658	HUMBLE	TX		02/10/2025		409		(3)			(3)		406	406			
100188660	BOWLING GREEN	KY		02/10/2025		549		(9)			(9)		540	540			
100188661	PLAINVILLE	CT		02/10/2025		494		(22)			(22)		472	472			
100188663	LAUDERHILL	FL		02/10/2025		750		7			7		757	757			
100188664	PARADISE VALLEY	AZ		02/10/2025		5,246		(244)			(244)		5,002	5,002			
100188665	ROGERS	AR		02/10/2025		594		9			9		603	603			
100188666	ROCKINGHAM	VA		02/10/2025		660		(18)			(18)		642	642			
100188667	MANSON	WA		02/10/2025		1,790		(74)			(74)		1,716	1,716			
100188668	JASPER	GA		02/10/2025		1,463		(29)			(29)		1,434	1,434			
100188669	GLENDALE	AZ		02/10/2025		717		(14)			(14)		703	703			
100188670	SAN ANTONIO	TX		02/10/2025		999		(34)			(34)		965	965			
100188671	QUEEN VALLEY	AZ		02/10/2025		983		(30)			(30)		953	953			
100188673	AKRON	OH		02/10/2025		306		(9)			(9)		297	297			
100188675	VALLEJO	CA		02/10/2025		825		7			7		832	832			
100188677	MAKAWAO	HI		02/10/2025		2,066		(96)			(96)		1,970	1,970			
100188678	VANCOUVER	WA		02/10/2025		3,062							3,062	3,062			
100188679	TAMARAC	FL		02/10/2025		741		20			20		761	761			
100188680	BARRINGTON HILLS	IL		02/10/2025		2,109		10			10		2,119	2,119			
100188681	SIMI VALLEY	CA		02/10/2025		1,696		(50)			(50)		1,646	1,646			
100188683	WEST COVINA	CA		02/10/2025		1,070		(15)			(15)		1,055	1,055			
100188685	WHITTIER	NC		01/09/2025		1,369		(26)			(26)		1,343	1,343			
100188686	PIGEON FORGE	TN		01/09/2025		1,086		(24)			(24)		1,062	1,062			
100188688	BROKEN BOW	OK		01/09/2025		1,075		(21)			(21)		1,054	1,054			
100188689	GARY	IN		01/09/2025		1,678		(36)			(36)		1,642	1,642			
100188691	PIONEER	CA		01/09/2025		876		(13)			(13)		863	863			
100188692	ATLANTA	GA		01/09/2025		720		(9)			(9)		711	711			
100188693	SUMMERFIELD	FL		01/09/2025		573		(12)			(12)		561	561			
100188694	SURPRISE	AZ		01/09/2025		1,264		23			23		1,287	1,287			
100188695	KINSTON	NC		01/09/2025		439		3			3		442	442			
100188697	PENDLETON	OR		01/09/2025		704		(6)			(6)		698	698			
100188698	SAN ANTONIO	TX		01/09/2025		761		(9)			(9)		752	752			
100188699	EAST STROUDSBURG	PA		01/09/2025		1,501		(18)			(18)		1,483	1,483			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188700	NORTH LAS VEGAS	NV		01/09/2025		1,319		73			73		1,392	1,392			
100188701	ALBUQUERQUE	NM		01/09/2025		989		64			64		1,053	1,053			
100188702	VENTNOR CITY	NJ		01/09/2025		1,078		(18)			(18)		1,060	1,060			
100188704	MINERAL BLUFF	GA		01/09/2025		1,080		(13)			(13)		1,067	1,067			
100188705	BULLHEAD CITY	AZ		01/09/2025		976		(10)			(10)		966	966			
100188709	PUNTA GORDA	FL		01/09/2025		1,165		(26)			(26)		1,139	1,139			
100188710	PIGEON FORGE	TN		01/09/2025		1,344		(22)			(22)		1,322	1,322			
100188711	MANDEVILLE	LA		01/09/2025		906		(19)			(19)		887	887			
100188712	SAINT IGNACE	MI		01/09/2025		1,219		(9)			(9)		1,210	1,210			
100188714	SEDONA	AZ		01/09/2025		2,051		(15)			(15)		2,036	2,036			
100188716	NAPLES	FL		01/09/2025		2,078		(57)			(57)		2,021	2,021			
100188717	WARSAW	IN		01/09/2025		784		(22)			(22)		762	762			
100188719	VOORHEESVILLE	NY		01/09/2025		578		(5)			(5)		573	573			
100188720	TULSA	OK		01/09/2025		923		(14)			(14)		909	909			
100188721	EATONTON	GA		01/09/2025		3,346		(53)			(53)		3,293	3,293			
100188722	HOUSTON	TX		01/09/2025		732		(13)			(13)		719	719			
100188723	CONVERSE	TX		01/09/2025		879		47			47		926	926			
100188724	EUGENE	OR		01/09/2025		895		(16)			(16)		879	879			
100188728	SPOKANE	WA		01/09/2025		729		(14)			(14)		715	715			
100188729	CHULA VISTA	CA		01/09/2025		1,217		15			15		1,232	1,232			
100188730	SUMMERVILLE	SC		01/09/2025		1,211		(15)			(15)		1,196	1,196			
100188731	HUNTSVILLE	AL		01/09/2025		1,079		4			4		1,083	1,083			
100188733	SAN ANTONIO	TX		01/09/2025		901		(1)			(1)		900	900			
100188734	DAVENPORT	FL		01/09/2025		1,205		(21)			(21)		1,184	1,184			
100188735	ROSWELL	GA		01/09/2025		598		(15)			(15)		583	583			
100188736	LA QUINTA	CA		01/09/2025		872		(8)			(8)		864	864			
100188737	RIDGEFIELD	WA		01/09/2025		2,024		73			73		2,097	2,097			
100188738	PORT SAINT LUCIE	FL		01/09/2025		1,064		21			21		1,085	1,085			
100188739	LIBERTY HILL	TX		01/09/2025		930		58			58		988	988			
100188740	HOUSTON	TX		01/09/2025		386		(6)			(6)		380	380			
100188741	LAS VEGAS	NV		01/09/2025		13,446		447			447		13,893	13,893			
100188742	MESA	AZ		01/09/2025		939		35			35		974	974			
100188743	FRISCO	NC		01/09/2025		1,554		22			22		1,576	1,576			
100188745	SANDBORN	IN		01/09/2025		1,099		(40)			(40)		1,059	1,059			
100188746	KNIGHTDALE	NC		01/09/2025		1,173		81			81		1,254	1,254			
100188747	KATY	TX		01/09/2025		689		(26)			(26)		663	663			
100188748	CELINA	TX		01/09/2025		1,351		(50)			(50)		1,301	1,301			
100188749	EDMOND	OK		01/09/2025		670		8			8		678	678			
100188750	APEX	NC		01/09/2025		1,208		75			75		1,283	1,283			
100188751	PINEHURST	TX		01/09/2025		610		46			46		656	656			
100188752	THE DALLES	OR		01/09/2025		1,387		3			3		1,390	1,390			
100188753	HILLSBOROUGH	NJ		01/09/2025		3,852		(49)			(49)		3,803	3,803			
100188754	WINCHESTER	VA		01/09/2025		7,513		224			224		7,737	7,737			
100188755	OKLAHOMA CITY	OK		01/09/2025		544		7			7		551	551			
100188756	KYLE	TX		01/09/2025		920		80			80		1,000	1,000			
100188757	YORK	PA		01/09/2025		539		(7)			(7)		532	532			
100188758	ROSEVILLE	CA		01/09/2025		1,267		38			38		1,305	1,305			
100188759	GEORGETOWN	TX		01/09/2025		847		69			69		916	916			
100188760	HAYDEN	ID		01/09/2025		1,022		82			82		1,104	1,104			
100188761	BASTROP	TX		01/09/2025		1,311		107			107		1,418	1,418			
100188762	SAN ANTONIO	FL		01/09/2025		2,023		171			171		2,194	2,194			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188763	BUFORD	GA		01/09/2025		1,121		90			90		1,211	1,211			
100188764	BUFORD	GA		01/09/2025		1,667		134			134		1,801	1,801			
100188765	ROSEVILLE	CA		01/09/2025		1,647		139			139		1,786	1,786			
100188767	SAN ANTONIO	FL		01/09/2025		1,071		82			82		1,153	1,153			
100188768	SAN ANTONIO	TX		01/09/2025		573		42			42		615	615			
100188769	SAN ANTONIO	TX		01/09/2025		570		42			42		612	612			
100188770	MARANA	AZ		01/09/2025		747		51			51		798	798			
100188771	HENDERSON	NV		01/09/2025		1,045		77			77		1,122	1,122			
100188772	LAS VEGAS	NV		01/09/2025		1,479		101			101		1,580	1,580			
100188773	KYLE	TX		01/09/2025		983		73			73		1,056	1,056			
100188774	SMITHFIELD	NC		01/09/2025		711		51			51		762	762			
100188775	WAKE FOREST	NC		01/09/2025		967		60			60		1,027	1,027			
100188776	APEX	NC		01/09/2025		2,556		146			146		2,702	2,702			
100188777	SAN ANTONIO	TX		01/09/2025		980		58			58		1,038	1,038			
100188778	DELAWARE	OH		01/09/2025		1,092		65			65		1,157	1,157			
100188780	APEX	NC		01/09/2025		1,100		67			67		1,167	1,167			
100188781	WAKE FOREST	NC		01/09/2025		791		46			46		837	837			
100188782	NEW BRAUNFELS	TX		01/09/2025		779		45			45		824	824			
100188783	WAKE FOREST	NC		01/09/2025		789		46			46		835	835			
100188784	NEW BRAUNFELS	TX		01/09/2025		757		44			44		801	801			
100188785	APEX	NC		01/09/2025		1,216		64			64		1,280	1,280			
100188786	OCALA	FL		01/09/2025		744		36			36		780	780			
100188787	SAN ANTONIO	TX		01/09/2025		702		36			36		738	738			
100188788	KNIGHTDALE	NC		01/09/2025		1,287		79			79		1,366	1,366			
100188789	PFLUGERVILLE	TX		01/09/2025		1,863		100			100		1,963	1,963			
100188790	CHARLOTTE	NC		01/09/2025		893		45			45		938	938			
100188791	CHARLOTTE	NC		01/09/2025		2,920		146			146		3,066	3,066			
100188793	SALEM	OR		01/09/2025		1,108		55			55		1,163	1,163			
100188794	OAKLAND	TN		01/09/2025		844		42			42		886	886			
100188797	WASHINGTON	UT		01/09/2025		7,039		326			326		7,365	7,365			
100188798	ABERDEEN	NC		01/09/2025		1,078		56			56		1,134	1,134			
100188800	SALEM	OR		01/09/2025		1,152		54			54		1,206	1,206			
100188801	PINGREE GROVE	IL		01/09/2025		830		39			39		869	869			
100188803	SAN MARCOS	TX		01/09/2025		3,237		148			148		3,385	3,385			
100188804	BRADENTON	FL		01/09/2025		883		35			35		918	918			
100188805	LITTLE RIVER	SC		01/09/2025		795		36			36		831	831			
100188807	MYRTLE BEACH	SC		01/09/2025		5,627		217			217		5,844	5,844			
100188808	SARATOGA SPRINGS	UT		01/09/2025		1,039		44			44		1,083	1,083			
100188809	LAS VEGAS	NV		01/09/2025		999		42			42		1,041	1,041			
100188810	CHARLOTTE	NC		01/09/2025		1,212		43			43		1,255	1,255			
100188812	NORTH FORT MYERS	FL		01/09/2025		577		19			19		596	596			
100188813	LEBANON	TN		01/09/2025		726		29			29		755	755			
100188814	BRANDYWINE	MD		01/09/2025		1,125		40			40		1,165	1,165			
100188815	WINCHESTER	VA		01/09/2025		1,162		41			41		1,203	1,203			
100188816	HARVEST	AL		01/09/2025		746		27			27		773	773			
100188817	FORT WORTH	TX		01/09/2025		3,266		102			102		3,368	3,368			
100188818	CHICO	CA		01/09/2025		1,158		41			41		1,199	1,199			
100188819	GLENN DALE	MD		01/09/2025		1,422		50			50		1,472	1,472			
100188820	WAKE FOREST	NC		01/09/2025		529		18			18		547	547			
100188822	SANFORD	NC		01/09/2025		922		32			32		954	954			
100188823	FORT WORTH	TX		01/09/2025		879		30			30		909	909			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188824	ROSEVILLE	CA		01/09/2025		1,680		61			61		1,741	1,741			
100188825	KENNESAW	GA		01/09/2025		1,208		30			30		1,238	1,238			
100188826	WARWICK	RI		01/09/2025		1,802		18			18		1,820	1,820			
100188828	LA CENTER	WA		01/09/2025		1,393		(41)			(41)		1,352	1,352			
100188829	MONTCLAIR	CA		01/09/2025		1,473		(20)			(20)		1,453	1,453			
100188830	HIDDEN VALLEY LAKE	CA		01/09/2025		2,923		(35)			(35)		2,888	2,888			
100188832	REDWOOD CITY	CA		01/09/2025		1,576		(22)			(22)		1,554	1,554			
100188833	PLYMOUTH	MA		01/09/2025		748		(20)			(20)		728	728			
100188834	OCALA	FL		01/09/2025		816		11			11		827	827			
100188836	COOS BAY	OR		01/09/2025		871		(9)			(9)		862	862			
100188837	LOS ANGELES	CA		01/09/2025		2,631		(40)			(40)		2,591	2,591			
100188838	YUKON	OK		01/09/2025		793		(2)			(2)		791	791			
100188839	BAKERSFIELD	CA		01/09/2025		6,097		(140)			(140)		5,957	5,957			
100188840	WILLIS	TX		01/09/2025		670		(13)			(13)		657	657			
100188841	GARLAND	TX		01/09/2025		669		(37)			(37)		632	632			
100188842	INDIANAPOLIS	IN		01/09/2025		710		16			16		726	726			
100188843	NORTH HIGHLANDS	CA		01/09/2025		1,104		(46)			(46)		1,058	1,058			
100188849	ENGLEWOOD	CO		01/09/2025		598		(18)			(18)		580	580			
100188850	DALLAS	TX		01/09/2025		640		(23)			(23)		617	617			
100188851	SOCIAL CIRCLE	GA		01/09/2025		700		8			8		708	708			
100188852	OCEAN CITY	MD		01/09/2025		52,759		(17)			(17)		52,742	52,742			
100188853	INDIANAPOLIS	IN		01/09/2025		637		2			2		639	639			
100188854	MCDONOUGH	GA		01/09/2025		634		(1)			(1)		633	633			
100188855	CHANDLER	AZ		01/09/2025		2,771		(77)			(77)		2,694	2,694			
100188856	GLEN ALLEN	VA		01/09/2025		746		(39)			(39)		707	707			
100188857	MANSFIELD	TX		01/09/2025		765		(26)			(26)		739	739			
100188858	SOUTH WINDSOR	CT		01/09/2025		675		(15)			(15)		660	660			
100188860	POINCIANA	FL		01/09/2025		608		(25)			(25)		583	583			
100188861	LA VERNE	CA		01/09/2025		3,439		(160)			(160)		3,279	3,279			
100188862	HIGHLAND	CA		01/09/2025		1,297		(49)			(49)		1,248	1,248			
100188863	LOS ANGELES	CA		01/09/2025		6,880		(35)			(35)		6,845	6,845			
100188864	CLINTON	CT		01/09/2025		714		(30)			(30)		684	684			
100188867	WHITTIER	CA		01/09/2025		738		(11)			(11)		727	727			
100188868	ROSEVILLE	MI		01/09/2025		4,982		15			15		4,997	4,997			
100188869	ATLANTA	GA		01/09/2025		427		(12)			(12)		415	415			
100188870	HAYWARD	CA		01/09/2025		1,423		(11)			(11)		1,412	1,412			
100188871	NEWMAN	CA		01/09/2025		509		(9)			(9)		500	500			
100188872	GREENSBORO	NC		01/09/2025		400		(11)			(11)		389	389			
100188873	COCOA	FL		01/09/2025		960		(20)			(20)		940	940			
100188874	AUBREY	TX		01/09/2025		1,341		(30)			(30)		1,311	1,311			
100188876	HAINES CITY	FL		01/09/2025		1,434		(52)			(52)		1,382	1,382			
100188877	DENVER	CO		01/09/2025		2,298		(92)			(92)		2,206	2,206			
100188878	FORT WAYNE	IN		01/09/2025		457		11			11		468	468			
100188879	MYRTLE BEACH	SC		01/09/2025		696		(32)			(32)		664	664			
100188881	MILLERSVILLE	MD		01/09/2025		781		(14)			(14)		767	767			
100188885	SAN DIEGO	CA		01/09/2025		1,152		(27)			(27)		1,125	1,125			
100188886	SAN DIEGO	CA		01/09/2025		1,377		(63)			(63)		1,314	1,314			
100188887	SWEET VALLEY	PA		01/09/2025		199		(3)			(3)		196	196			
100188888	GRESHAM	OR		01/09/2025		856		(5)			(5)		851	851			
100188889	AUSTIN	TX		01/09/2025		714		(28)			(28)		686	686			
100188891	FORT WORTH	TX		01/09/2025		10,990		211			211		11,201	11,201			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188893	ROSEDALE	MD		01/09/2025		564		(6)			(6)		558	558			
100188894	HOUSTON	TX		01/09/2025		614		(1)			(1)		613	613			
100188895	DENVER	CO		01/09/2025		744		(13)			(13)		731	731			
100188896	TOPSFIELD	MA		01/09/2025		4,190		(117)			(117)		4,073	4,073			
100188897	JEFFERSON	GA		01/09/2025		1,645		(67)			(67)		1,578	1,578			
100188898	SALINAS	CA		01/09/2025		5,135		(90)			(90)		5,045	5,045			
100188901	MIDLAND	TX		01/09/2025		509		(24)			(24)		485	485			
100188902	SALINAS	CA		01/09/2025		1,292		22			22		1,314	1,314			
100188903	FORT WORTH	TX		01/09/2025		11,147		263			263		11,410	11,410			
100188904	FORT WORTH	TX		01/09/2025		11,126		247			247		11,373	11,373			
100188906	HUMBLE	TX		01/09/2025		8,999		(151)			(151)		8,848	8,848			
100188907	FORT WORTH	TX		01/09/2025		11,142		242			242		11,384	11,384			
100188911	ORLANDO	FL		01/09/2025		571		2			2		573	573			
100188912	MENIFEE	CA		01/09/2025		1,306		(19)			(19)		1,287	1,287			
100188913	BRIDGEPORT	CT		01/09/2025		842		(5)			(5)		837	837			
100188914	CHICAGO	IL		01/09/2025		717		(21)			(21)		696	696			
100188915	ORLANDO	FL		01/09/2025		1,978		(21)			(21)		1,957	1,957			
100188917	LAUGHLIN	NV		01/09/2025		198		(7)			(7)		191	191			
100188918	BEAUMONT	CA		01/09/2025		1,265		(19)			(19)		1,246	1,246			
100188920	ARVADA	CO		01/09/2025		830		(21)			(21)		809	809			
100188921	MEMPHIS	TN		01/09/2025		335		(13)			(13)		322	322			
100188922	LOS ANGELES	CA		01/09/2025		1,383		(49)			(49)		1,334	1,334			
100188923	FONTANA	CA		01/09/2025		1,087		(48)			(48)		1,039	1,039			
100188924	CARSON	CA		01/09/2025		1,223		(52)			(52)		1,171	1,171			
100188925	SHAFTER	CA		01/09/2025		358		(5)			(5)		353	353			
100188926	OXNARD	CA		01/09/2025		1,431		(45)			(45)		1,386	1,386			
100188928	JEFFERSON	LA		01/09/2025		656		(16)			(16)		640	640			
100188930	SOUTH GATE	CA		01/09/2025		4,821		(188)			(188)		4,633	4,633			
100188931	HOPEWELL	VA		01/09/2025		349		(7)			(7)		342	342			
100188934	HACIENDA HEIGHTS	CA		01/09/2025		935		(40)			(40)		895	895			
100188935	RESERVE	LA		01/09/2025		1,746		(34)			(34)		1,712	1,712			
100188936	FORT PIERCE	FL		01/09/2025		923		(7)			(7)		916	916			
100188938	OAKLAND	CA		01/09/2025		3,054		(142)			(142)		2,912	2,912			
100188939	LA PLACE	LA		01/09/2025		1,246		(25)			(25)		1,221	1,221			
100188941	ORANGE BEACH	AL		01/09/2025		1,354		7			7		1,361	1,361			
100188942	THERMAL	CA		01/09/2025		732		11			11		743	743			
100188945	VERO BEACH	FL		01/09/2025		768		(23)			(23)		745	745			
100188947	MURRAY	UT		01/09/2025		1,453		(7)			(7)		1,446	1,446			
100188948	SANTA MARIA	CA		01/09/2025		3,236		104			104		3,340	3,340			
100188952	INDIANAPOLIS	IN		01/09/2025		428		(18)			(18)		410	410			
100188954	YORBA LINDA	CA		01/09/2025		3,207		(122)			(122)		3,085	3,085			
100188956	BALDWIN PARK	CA		01/09/2025		1,476		(60)			(60)		1,416	1,416			
100188957	LOS ANGELES	CA		01/09/2025		1,456		(37)			(37)		1,419	1,419			
100188958	SAN JUAN CAPISTRANO	CA		01/09/2025		1,598		(58)			(58)		1,540	1,540			
100188959	LAS VEGAS	NV		01/09/2025		1,304		(17)			(17)		1,287	1,287			
100188960	APACHE JUNCTION	AZ		01/09/2025		1,959		(87)			(87)		1,872	1,872			
100188961	HYATTSVILLE	MD		01/09/2025		715		(17)			(17)		698	698			
100188962	RAMSEY	MN		01/09/2025		1,014		(29)			(29)		985	985			
100188963	DOYLESTOWN	PA		01/09/2025		3,598		(78)			(78)		3,520	3,520			
100188964	NOVATO	CA		01/09/2025		2,271		(37)			(37)		2,234	2,234			
100188968	ODESSA	TX		01/09/2025		782		11			11		793	793			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188969	BURBANK	CA		01/09/2025		25,808		(638)			(638)		25,170	25,170			
100188970	MEMPHIS	TN		01/09/2025		652		3			3		655	655			
100188971	SAN TAN VALLEY	AZ		01/09/2025		701		(17)			(17)		684	684			
100188975	FORT LAUDERDALE	FL		01/09/2025		980		17			17		997	997			
100188976	HOUSTON	TX		01/09/2025		233		(11)			(11)		222	222			
100188977	OAKLAND	CA		01/09/2025		1,503		(30)			(30)		1,473	1,473			
100188978	HURST	TX		01/09/2025		2,222		4			4		2,226	2,226			
100188979	PANAMA CITY	FL		01/09/2025		1,344		(62)			(62)		1,282	1,282			
100188980	COLUMBUS	GA		01/09/2025		9,940		100			100		10,040	10,040			
100188981	ENTERPRISE	AL		01/09/2025		660		(22)			(22)		638	638			
100188982	DEERFIELD BEACH	FL		01/09/2025		703		11			11		714	714			
100188984	ANTELOPE	CA		01/09/2025		11,019		107			107		11,126	11,126			
100188985	NASHVILLE	TN		01/09/2025		760		(35)			(35)		725	725			
100188986	NASHVILLE	TN		01/09/2025		557		(26)			(26)		531	531			
100188987	PERRIS	CA		01/09/2025		796		(28)			(28)		768	768			
100188988	HOUSTON	TX		01/09/2025		101		(1)			(1)		100	100			
100188989	GALVESTON	TX		01/09/2025		1,423		(31)			(31)		1,392	1,392			
100188990	RESEDA AREA LOS ANGELES	CA		01/09/2025		1,175		(53)			(53)		1,122	1,122			
100188992	NORCO	CA		01/09/2025		2,086		(56)			(56)		2,030	2,030			
100188993	SALEM	OR		01/09/2025		762		2			2		764	764			
100188996	CUTLER BAY	FL		01/09/2025		1,510		(33)			(33)		1,477	1,477			
100188998	PONDERAY	ID		01/09/2025		3,963		107			107		4,070	4,070			
100189000	NAPLES	FL		01/09/2025		643		(12)			(12)		631	631			
100189001	BAKERSFIELD	CA		01/09/2025		622		(5)			(5)		617	617			
100189003	MOORPARK	CA		01/09/2025		1,611		(61)			(61)		1,550	1,550			
100189004	RICHMOND	VA		01/09/2025		1,344		(27)			(27)		1,317	1,317			
100189006	PASADENA	CA		01/09/2025		1,007		(44)			(44)		963	963			
100189007	SEVERANCE	CO		01/09/2025		561		(16)			(16)		545	545			
100189008	KANSAS CITY	KS		01/09/2025		396		(18)			(18)		378	378			
100189009	PONTE VEDRA	FL		01/09/2025		1,044		(34)			(34)		1,010	1,010			
100189010	SANTA CLARITA	CA		01/09/2025		4,814		(167)			(167)		4,647	4,647			
100189013	GRAND RAPIDS	MI		01/09/2025		223		(2)			(2)		221	221			
100189014	LOCKEFORD	CA		01/09/2025		1,012		(24)			(24)		988	988			
100189017	PHOENIX	AZ		01/09/2025		584		(14)			(14)		570	570			
100189018	PROSPER	TX		01/09/2025		9,871		(342)			(342)		9,529	9,529			
100189019	SAN BERNARDINO	CA		01/09/2025		998		(46)			(46)		952	952			
100189020	VENTURA	CA		01/09/2025		1,679		(63)			(63)		1,616	1,616			
100189021	LOS BANOS	CA		01/09/2025		882		(11)			(11)		871	871			
100189023	LUBBOCK	TX		01/09/2025		295		(14)			(14)		281	281			
100189024	VACAVILLE	CA		01/09/2025		1,244		5			5		1,249	1,249			
100189025	FONTANA	CA		01/09/2025		38		2			2		40	40			
100189026	LOS ANGELES	CA		01/09/2025		1,119		(46)			(46)		1,073	1,073			
100189027	LAUREL	MD		01/09/2025		699		(19)			(19)		680	680			
100189028	KELLER	TX		01/09/2025		3,210		(86)			(86)		3,124	3,124			
100189030	SAN ANTONIO	TX		01/09/2025		484		(20)			(20)		464	464			
100189031	HENDERSON	NV		01/09/2025		863		21			21		884	884			
100189033	DAYTONA BEACH	FL		01/09/2025		531		(15)			(15)		516	516			
100189034	MIAMI SPRINGS	FL		01/09/2025		5,800		(13)			(13)		5,787	5,787			
100189035	LAS VEGAS	NV		01/09/2025		788		1			1		789	789			
100189036	SANTA CLARITA	CA		01/09/2025		2,235		(54)			(54)		2,181	2,181			
100189038	HOUSTON	TX		01/09/2025		354		(16)			(16)		338	338			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189041	PASADENA	MD		01/09/2025		1,454		(37)			(37)		1,417	1,417			
100189042	BELLFLOWER	CA		01/09/2025		986		(10)			(10)		976	976			
100189043	YORBA LINDA	CA		01/09/2025		3,287		(64)			(64)		3,223	3,223			
100189044	HENDERSON	NV		01/09/2025		864		21			21		885	885			
100189045	LAS VEGAS	NV		01/09/2025		2,049		(51)			(51)		1,998	1,998			
100189046	MECHANICSVILLE	VA		01/09/2025		338		(11)			(11)		327	327			
100189047	LONG BEACH	CA		01/09/2025		1,326		(50)			(50)		1,276	1,276			
100189048	RIVERSIDE	CA		01/09/2025		2,126		(68)			(68)		2,058	2,058			
100189051	PLACENTIA	CA		01/09/2025		1,548		(53)			(53)		1,495	1,495			
100189053	CENTERTON	AR		01/09/2025		413		6			6		419	419			
100189054	LOS ANGELES	CA		01/09/2025		1,427		20			20		1,447	1,447			
100189059	LAS VEGAS	NV		01/09/2025		1,119							1,119	1,119			
100189062	SUNLAND	CA		01/09/2025		2,906		(12)			(12)		2,894	2,894			
100189063	KALAMAZOO	MI		01/09/2025		450		(15)			(15)		435	435			
100189065	LAS VEGAS	NV		01/13/2025		498		(12)			(12)		486	486			
100189066	ANAHEIM	CA		01/13/2025		1,460		(20)			(20)		1,440	1,440			
100189067	SEASIDE PARK	NJ		01/13/2025		1,341		(14)			(14)		1,327	1,327			
100189068	MIDDLETOWN	DE		01/13/2025		2,426		82			82		2,508	2,508			
100189070	LONGMONT	CO		01/13/2025		1,151		(28)			(28)		1,123	1,123			
100189071	VENTNOR CITY	NJ		01/13/2025		1,340		(43)			(43)		1,297	1,297			
100189072	PLANTATION	FL		01/13/2025		1,153		(49)			(49)		1,104	1,104			
100189073	LAKE ORION	MI		01/13/2025		453		(19)			(19)		434	434			
100189076	BELL	FL		01/13/2025		519		(8)			(8)		511	511			
100189077	TALLAHASSEE	FL		01/13/2025		1,114		(2)			(2)		1,112	1,112			
100189078	CONROE	TX		01/13/2025		436		(9)			(9)		427	427			
100189079	MANSFIELD	MA		01/13/2025		1,575		(44)			(44)		1,531	1,531			
100189080	LAWRENCEVILLE	GA		01/13/2025		5,277		(145)			(145)		5,132	5,132			
100189081	NEW BERN	NC		01/13/2025		1,412		(20)			(20)		1,392	1,392			
100189082	MIAMI	FL		01/13/2025		2,310		(37)			(37)		2,273	2,273			
100189084	ANGEL FIRE	NM		01/13/2025		1,811		(60)			(60)		1,751	1,751			
100189085	CANYON COUNTRY	CA		01/13/2025		852		(30)			(30)		822	822			
100189087	MELBOURNE	FL		01/13/2025		1,082		(23)			(23)		1,059	1,059			
100189088	PALMYRA	VA		01/13/2025		1,954		(50)			(50)		1,904	1,904			
100189089	MESA	AZ		01/13/2025		1,556		(26)			(26)		1,530	1,530			
100189091	LAKE ARROWHEAD	CA		01/13/2025		1,447		(22)			(22)		1,425	1,425			
100189093	MILTON	FL		01/13/2025		626		(13)			(13)		613	613			
100189095	WASHINGTON TERRACE	UT		01/13/2025		681		(20)			(20)		661	661			
100189096	NORTH ATTLEBORO	MA		01/13/2025		1,230		(13)			(13)		1,217	1,217			
100189097	MATTHEWS	NC		01/13/2025		434		(19)			(19)		415	415			
100189101	MARIETTA	GA		01/13/2025		1,058		(43)			(43)		1,015	1,015			
100189102	FREMONT	NC		01/13/2025		525		(11)			(11)		514	514			
100189103	MERRIMACK	NH		01/13/2025		777		(23)			(23)		754	754			
100189104	MERIDIAN	ID		01/13/2025		686		(28)			(28)		658	658			
100189105	LIVONIA	MI		01/13/2025		534		(19)			(19)		515	515			
100189106	CINCINNATI	OH		01/13/2025		451		(18)			(18)		433	433			
100189107	CROWN POINT	IN		01/13/2025		471		(20)			(20)		451	451			
100189108	HOUSTON	TX		01/13/2025		974		(24)			(24)		950	950			
100189109	LINDENWOLD	NJ		01/13/2025		415		(11)			(11)		404	404			
100189110	FREDERICA	DE		01/13/2025		427		(8)			(8)		419	419			
100189113	LACKAWAXEN	PA		01/13/2025		901		2			2		903	903			
100189114	MESA	AZ		01/13/2025		1,295		(14)			(14)		1,281	1,281			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189116	DAWSONVILLE	GA		01/13/2025		873		(11)			(11)		862	862			
100189117	PROVO	UT		01/13/2025		1,030		87			87		1,117	1,117			
100189118	PROVO	UT		01/13/2025		1,030		87			87		1,117	1,117			
100189119	FAYETTEVILLE	GA		01/13/2025		1,325		(20)			(20)		1,305	1,305			
100189120	WINCHESTER	CA		01/13/2025		1,860		195			195		2,055	2,055			
100189122	FORNEY	TX		01/13/2025		689		(15)			(15)		674	674			
100189123	MOUNTAIN HOUSE	CA		01/13/2025		1,989		174			174		2,163	2,163			
100189124	PHOENIX	AZ		01/13/2025		902		10			10		912	912			
100189125	SUFFOLK	VA		01/13/2025		868		24			24		892	892			
100189126	MENIFEE	CA		01/13/2025		1,231		(10)			(10)		1,221	1,221			
100189127	NAMPA	ID		01/13/2025		710		(17)			(17)		693	693			
100189129	THREE RIVERS	CA		01/13/2025		1,697		(44)			(44)		1,653	1,653			
100189132	MENIFEE	CA		01/13/2025		1,036		(31)			(31)		1,005	1,005			
100189133	BUFORD	GA		01/13/2025		948		(11)			(11)		937	937			
100189135	HENDERSONVILLE	NC		01/13/2025		953		67			67		1,020	1,020			
100189138	WASHINGTON	DC		01/13/2025		1,076		(33)			(33)		1,043	1,043			
100189139	BREMERTON	WA		01/13/2025		1,208		15			15		1,223	1,223			
100189141	BETHEL	ME		01/13/2025		160,234		(2,939)			(2,939)		157,295	157,295			
100189142	WESTFIELD	IN		01/13/2025		1,576		(25)			(25)		1,551	1,551			
100189144	TUCSON	AZ		01/13/2025		613		(19)			(19)		594	594			
100189145	OCALA	FL		01/13/2025		455		53			53		508	508			
100189146	RICHMOND	VA		01/13/2025		689		(20)			(20)		669	669			
100189147	OCALA	FL		01/13/2025		683		80			80		763	763			
100189149	FORT WORTH	TX		01/13/2025		675		(19)			(19)		656	656			
100189150	CYPRESS	TX		01/13/2025		989		(6)			(6)		983	983			
100189151	CARRABASSETT VALLEY	ME		01/13/2025		615		(17)			(17)		598	598			
100189152	TULARE	CA		01/13/2025		817		(5)			(5)		812	812			
100189153	BUFORD	GA		01/13/2025		894		(14)			(14)		880	880			
100189155	HENDERSON	NV		01/13/2025		777		(15)			(15)		762	762			
100189156	SAN DIEGO	CA		01/13/2025		2,804		(45)			(45)		2,759	2,759			
100189157	TACOMA	WA		01/13/2025		1,805		(45)			(45)		1,760	1,760			
100189158	S SALT LAKE	UT		01/13/2025		818		(20)			(20)		798	798			
100189159	NOKOMIS	FL		01/13/2025		1,674		71			71		1,745	1,745			
100189164	JAFFREY	NH		01/13/2025		923		(26)			(26)		897	897			
100189165	CROSSVILLE	TN		01/13/2025		1,220		(34)			(34)		1,186	1,186			
100189166	TOWSON	MD		01/13/2025		567		4			4		571	571			
100189168	DAYTONA BEACH	FL		01/13/2025		817		(23)			(23)		794	794			
100189169	ORANGEVALE	CA		01/13/2025		1,010		(31)			(31)		979	979			
100189170	MINERAL BLUFF	GA		01/13/2025		1,215		(37)			(37)		1,178	1,178			
100189171	VINELAND	NJ		01/13/2025		774		(24)			(24)		750	750			
100189173	WILLIAMSBURG	VA		01/13/2025		805		(26)			(26)		779	779			
100189174	DAHLONEGA	GA		01/13/2025		874		(27)			(27)		847	847			
100189177	PORT WENTWRTH	GA		01/13/2025		670		(17)			(17)		653	653			
100189178	MEDFORD	OR		01/13/2025		7,582		(228)			(228)		7,354	7,354			
100189179	LONGBOAT KEY	FL		01/13/2025		1,944		(32)			(32)		1,912	1,912			
100189180	HIGHLAND	IN		01/13/2025		470		(3)			(3)		467	467			
100189181	ELIZABETH	NJ		01/13/2025		4,971		(34)			(34)		4,937	4,937			
100189182	PORTLAND	OR		01/13/2025		1,040		(32)			(32)		1,008	1,008			
100189183	HOWELL	NJ		01/13/2025		1,137		(23)			(23)		1,114	1,114			
100189185	COLLEGE STATION	TX		01/13/2025		1,002		(17)			(17)		985	985			
100189186	LYNCHBURG	VA		01/13/2025		3,505		(88)			(88)		3,417	3,417			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189187	FORT WORTH	TX		01/13/2025		626		(22)			(22)		604	604			
100189188	ABILENE	TX		01/13/2025		2,069		(66)			(66)		2,003	2,003			
100189191	HOUSTON	TX		01/13/2025		929		(23)			(23)		906	906			
100189193	TALLAHASSEE	FL		01/13/2025		1,609		42			42		1,651	1,651			
100189194	CLAREMORE	OK		01/13/2025		538		(1)			(1)		537	537			
100189195	MOYOCK	NC		01/13/2025		1,226		(11)			(11)		1,215	1,215			
100189196	CRESTED BUTTE	CO		01/13/2025		1,837		8			8		1,845	1,845			
100189197	AVE MARIA	FL		01/13/2025		1,097		5			5		1,102	1,102			
100189198	INDIO	CA		01/13/2025		908		(19)			(19)		889	889			
100189199	INDIO	CA		01/13/2025		932		(17)			(17)		915	915			
100189200	LYNN	MA		01/13/2025		2,939		(31)			(31)		2,908	2,908			
100189201	INDIO	CA		01/13/2025		747		(15)			(15)		732	732			
100189202	MISSOURI CITY	TX		01/13/2025		1,996		(4)			(4)		1,992	1,992			
100189204	LAKE LOTAWANA	MO		01/13/2025		929		(21)			(21)		908	908			
100189206	CONCORD	NC		01/13/2025		1,131		25			25		1,156	1,156			
100189209	AUSTIN	TX		01/13/2025		806		(4)			(4)		802	802			
100189211	CHESAPEAKE	VA		01/13/2025		1,007		(24)			(24)		983	983			
100189212	CHATTANOOGA	TN		01/13/2025		1,950		(53)			(53)		1,897	1,897			
100189214	MADISON	WI		01/13/2025		1,354		(1)			(1)		1,353	1,353			
100189215	SAN JOSE	CA		01/13/2025		12,767		(208)			(208)		12,559	12,559			
100189216	FORT WORTH	TX		01/13/2025		622		(17)			(17)		605	605			
100189217	OCEAN CITY	MD		01/13/2025		1,356		(22)			(22)		1,334	1,334			
100189219	CHARLOTTE	NC		01/13/2025		5,162		(26)			(26)		5,136	5,136			
100189222	ROUND ROCK	TX		01/13/2025		685		(12)			(12)		673	673			
100189223	SPOKANE	WA		01/13/2025		1,002		(16)			(16)		986	986			
100189224	ARLINGTON	TX		01/13/2025		667		(17)			(17)		650	650			
100189226	LAS VEGAS	NV		01/13/2025		1,273		(16)			(16)		1,257	1,257			
100189227	OLD BRIDGE	NJ		01/13/2025		1,183		(16)			(16)		1,167	1,167			
100189228	RUTHERFORD	NJ		01/13/2025		2,059		(28)			(28)		2,031	2,031			
100189229	BEACH HAVEN	NJ		01/13/2025		1,851		(40)			(40)		1,811	1,811			
100189230	SEATTLE	WA		01/13/2025		1,309		(28)			(28)		1,281	1,281			
100189231	WEST WARWICK	RI		01/13/2025		1,155		(34)			(34)		1,121	1,121			
100189233	PACIFIC	WA		01/13/2025		2,167		70			70		2,237	2,237			
100189234	TEMPLE	TX		01/13/2025		767		(18)			(18)		749	749			
100189235	SCOTTSDALE	AZ		01/13/2025		2,332		11			11		2,343	2,343			
100189236	BRADLEY BEACH	NJ		01/13/2025		2,309		(67)			(67)		2,242	2,242			
100189237	POCATELLO	ID		01/13/2025		542		(23)			(23)		519	519			
100189238	DURHAM	NC		01/13/2025		803		(26)			(26)		777	777			
100189240	SAN FRANCISCO	CA		01/13/2025		1,214		(8)			(8)		1,206	1,206			
100189241	SOUTH JORDAN	UT		01/13/2025		1,413		(10)			(10)		1,403	1,403			
100189242	FALLBROOK	CA		01/13/2025		1,388		(24)			(24)		1,364	1,364			
100189243	BENTONVILLE	AR		01/13/2025		622		(14)			(14)		608	608			
100189244	DAVIE	FL		01/13/2025		31,188		(573)			(573)		30,615	30,615			
100189245	SILVER SPRING	MD		01/13/2025		1,241		(23)			(23)		1,218	1,218			
100189247	IONE	CA		01/13/2025		927		(20)			(20)		907	907			
100189248	VOLUNTOWN	CT		01/13/2025		621		(7)			(7)		614	614			
100189250	EDGEWATER	CO		01/13/2025		911		(21)			(21)		890	890			
100189251	LITTLE ELM	TX		01/13/2025		1,046		(19)			(19)		1,027	1,027			
100189252	WENTZVILLE	MO		01/13/2025		750		(17)			(17)		733	733			
100189253	WESTMINSTER	CO		01/13/2025		935		(21)			(21)		914	914			
100189254	CHARLOTTE	NC		01/13/2025		774		(17)			(17)		757	757			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189259	APACHE JUNCTION	AZ		01/13/2025		965		(6)			(6)		959	959			
100189260	ALLENTOWN	PA		01/13/2025		656		(21)			(21)		635	635			
100189262	BROOKLINE	MA		01/13/2025		11,754		(162)			(162)		11,592	11,592			
100189263	KEYSTONE	CO		01/13/2025		1,950		(39)			(39)		1,911	1,911			
100189264	MCKINNEY	TX		01/13/2025		962		(10)			(10)		952	952			
100189265	SAN DIEGO	CA		01/13/2025		1,622		(36)			(36)		1,586	1,586			
100189266	APEX	NC		01/13/2025		1,704		(14)			(14)		1,690	1,690			
100189267	BRYSON CITY	NC		01/13/2025		3,123		(36)			(36)		3,087	3,087			
100189268	WESTFIELD	IN		01/13/2025		752		(7)			(7)		745	745			
100189269	FORT MYERS	FL		01/13/2025		728		(19)			(19)		709	709			
100189270	FOLSOM	CA		01/13/2025		1,733		(19)			(19)		1,714	1,714			
100189271	LOGAN	UT		01/13/2025		658		(13)			(13)		645	645			
100189272	PISCATAWAY	NJ		01/13/2025		621		(14)			(14)		607	607			
100189273	WHITE BEAR TOWNSHIP	MN		01/13/2025		695		(8)			(8)		687	687			
100189277	PAGE	AZ		01/13/2025		1,279		(22)			(22)		1,257	1,257			
100189278	TACOMA	WA		01/13/2025		2,368		(15)			(15)		2,353	2,353			
100189279	SEATTLE	WA		01/13/2025		1,818		(27)			(27)		1,791	1,791			
100189280	DURHAM	NC		01/13/2025		1,015		(18)			(18)		997	997			
100189282	JOSHUA TREE	CA		01/13/2025		2,056		(35)			(35)		2,021	2,021			
100189283	SAINT GEORGE	UT		01/13/2025		848		(18)			(18)		830	830			
100189285	STALLINGS	NC		01/13/2025		1,344		(23)			(23)		1,321	1,321			
100189287	ATLANTA	GA		01/13/2025		2,011		(42)			(42)		1,969	1,969			
100189288	CORVALLIS	OR		01/13/2025		2,060		(49)			(49)		2,011	2,011			
100189289	LINDON	UT		01/13/2025		856		(21)			(21)		835	835			
100189290	WILMINGTON	NC		01/13/2025		1,598		(38)			(38)		1,560	1,560			
100189291	HOUGHTON LAKE	MI		01/13/2025		964		(23)			(23)		941	941			
100189292	DAWSONVILLE	GA		01/13/2025		803		(19)			(19)		784	784			
100189296	OOLTEWAH	TN		01/13/2025		7,316		(153)			(153)		7,163	7,163			
100189297	COLLEGE STATION	TX		01/13/2025		867		(21)			(21)		846	846			
100189298	CHAMPLIN	MN		01/13/2025		18,232		(451)			(451)		17,781	17,781			
100189300	BRIGHTON	MI		01/13/2025		886		(26)			(26)		860	860			
100189304	CUMMING	GA		01/13/2025		1,001		(32)			(32)		969	969			
100189305	ASHFORD	WA		01/13/2025		1,055		(34)			(34)		1,021	1,021			
100189306	LIVERMORE	CA		01/13/2025		98,997		(3,432)			(3,432)		95,565	95,565			
100189308	MELISSA	TX		01/13/2025		772		(27)			(27)		745	745			
100189311	AURORA	IL		01/13/2025		19,578		354			354		19,932	19,932			
100189312	CROSSVILLE	TN		01/13/2025		756		(17)			(17)		739	739			
100189313	PHILADELPHIA	PA		01/13/2025		644		(19)			(19)		625	625			
100189314	LAKE BLUFF	IL		01/13/2025		737		(22)			(22)		715	715			
100189315	GEORGETOWN	TX		01/13/2025		7,444		(86)			(86)		7,358	7,358			
100189316	NEW LONDON	CT		01/13/2025		621		(19)			(19)		602	602			
100189317	DEWEY	AZ		01/13/2025		1,701		(15)			(15)		1,686	1,686			
100189319	DAUPHIN ISLAND	AL		01/13/2025		110,216		(2,172)			(2,172)		108,044	108,044			
100189320	ORLANDO	FL		01/13/2025		2,063		14			14		2,077	2,077			
100189322	MYRTLE BEACH	SC		01/13/2025		719		(14)			(14)		705	705			
100189323	MESA	AZ		01/13/2025		1,441		(7)			(7)		1,434	1,434			
100189324	SALT LAKE CITY	UT		01/13/2025		100,386		(654)			(654)		99,732	99,732			
100189325	PRINCETON	TX		01/13/2025		838		(12)			(12)		826	826			
100189326	MESA	AZ		01/13/2025		1,525		(8)			(8)		1,517	1,517			
100189327	MILLCREEK	UT		01/13/2025		1,379		(13)			(13)		1,366	1,366			
100189328	SAN DIEGO	CA		01/13/2025		2,140		(43)			(43)		2,097	2,097			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189329	BLOOMFIELD	NJ		01/13/2025		1,101		(22)			(22)		1,079	1,079			
100189331	RANSON	WV		01/13/2025		609		(24)			(24)		585	585			
100189333	IDAHO SPRINGS	CO		01/13/2025		840		(21)			(21)		819	819			
100189337	HINGHAM	MA		01/13/2025		1,557		(28)			(28)		1,529	1,529			
100189338	LAVALLETTE	NJ		01/13/2025		1,231		(25)			(25)		1,206	1,206			
100189339	APEX	NC		01/13/2025		2,808		(60)			(60)		2,748	2,748			
100189340	RODANTHE	NC		01/13/2025		2,259		(38)			(38)		2,221	2,221			
100189341	GROVER BEACH	CA		01/13/2025		1,551		(33)			(33)		1,518	1,518			
100189343	CLOVIS	CA		01/13/2025		1,035		(21)			(21)		1,014	1,014			
100189346	CLOVIS	CA		01/13/2025		1,077		(27)			(27)		1,050	1,050			
100189347	HOWELL	NJ		01/13/2025		1,090		(26)			(26)		1,064	1,064			
100189351	APACHE JCT	AZ		01/13/2025		5,933		(177)			(177)		5,756	5,756			
100189352	FRESNO	CA		01/13/2025		952		(31)			(31)		921	921			
100189353	APACHE JUNCTION	AZ		01/13/2025		783		(15)			(15)		768	768			
100189354	FRESNO	CA		01/13/2025		1,118		19			19		1,137	1,137			
100189356	CORRYTON	TN		01/13/2025		668		(13)			(13)		655	655			
100189359	SPRING	TX		01/14/2025		703							703	703			
100189362	COLUMBUS	GA		01/14/2025		853		(7)			(7)		846	846			
100189367	PHOENIX	AZ		01/14/2025		1,232		(9)			(9)		1,223	1,223			
100189368	NORTH FORT MYERS	FL		01/14/2025		344		(10)			(10)		334	334			
100189370	CAMARILLO	CA		01/14/2025		259,936		(9,351)			(9,351)		250,585	250,585			
100189373	ROYSTON	GA		01/14/2025		712		(23)			(23)		689	689			
100189375	TEMECULA	CA		01/14/2025		2,283		(82)			(82)		2,201	2,201			
100189377	JONESBORO	GA		01/14/2025		312		(12)			(12)		300	300			
100189378	SARASOTA	FL		01/14/2025		475		(21)			(21)		454	454			
100189380	NORTH PORT	FL		01/14/2025		800		(10)			(10)		790	790			
100189381	CLAWSON	MI		01/14/2025		350		(16)			(16)		334	334			
100189382	SAN FRANCISCO	CA		01/14/2025		2,418		(93)			(93)		2,325	2,325			
100189383	WESTMINSTER	CA		01/14/2025		3,401		(100)			(100)		3,301	3,301			
100189384	CORONA	CA		01/14/2025		1,256		(43)			(43)		1,213	1,213			
100189386	SAN JUAN CAPISTRANO	CA		01/14/2025		2,120		(13)			(13)		2,107	2,107			
100189388	CLEVELAND	TX		01/14/2025		554		(21)			(21)		533	533			
100189389	GOOSE CREEK	SC		01/14/2025		477		(25)			(25)		452	452			
100189391	WESTLAKE VILLAGE	CA		01/14/2025		3,561		(49)			(49)		3,512	3,512			
100189393	SAN CLEMENTE	CA		01/14/2025		1,617		(19)			(19)		1,598	1,598			
100189395	FORT WORTH	TX		01/14/2025		358		(17)			(17)		341	341			
100189396	DULUTH	GA		01/14/2025		30,458		(315)			(315)		30,143	30,143			
100189397	OCALA	FL		01/14/2025		478		(22)			(22)		456	456			
100189399	COTTONWOOD	AZ		01/14/2025		859		(24)			(24)		835	835			
100189400	ROYSTON	GA		01/14/2025		658		(19)			(19)		639	639			
100189401	MADERA	CA		01/14/2025		546		(20)			(20)		526	526			
100189402	MIDLAND	TX		01/14/2025		1,032		(48)			(48)		984	984			
100189404	EL DORADO HILLS	CA		01/14/2025		2,214		(62)			(62)		2,152	2,152			
100189406	CALIMESA	CA		01/14/2025		788		(27)			(27)		761	761			
100189407	WALLER	TX		01/14/2025		4,111		(136)			(136)		3,975	3,975			
100189408	SAN DIEGO	CA		01/14/2025		1,370		(64)			(64)		1,306	1,306			
100189410	BOGART	GA		01/14/2025		1,245		(44)			(44)		1,201	1,201			
100189412	FLEMINGTON	NJ		01/14/2025		1,763		(59)			(59)		1,704	1,704			
100189413	SUMMERVILLE	SC		01/14/2025		661		(31)			(31)		630	630			
100189414	TEANECK	NJ		01/14/2025		296		(4)			(4)		292	292			
100189417	HYPOLUXO	FL		01/14/2025		335		(16)			(16)		319	319			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189419	BISCAYNE PARK	FL		01/14/2025		2,111		(48)			(48)		2,063	2,063			
100189423	NEW WASHOE CITY	NV		01/14/2025		6,783		(211)			(211)		6,572	6,572			
100189424	MIROMAR LAKES	FL		01/14/2025		1,598		(63)			(63)		1,535	1,535			
100189425	REDMOND	WA		01/14/2025		1,294		(41)			(41)		1,253	1,253			
100189426	DOUGLAS	MI		01/14/2025		1,660		(16)			(16)		1,644	1,644			
100189427	BELLINGHAM	WA		01/14/2025		1,601		(33)			(33)		1,568	1,568			
100189428	MILWAUKIE	OR		01/14/2025		889		(32)			(32)		857	857			
100189429	OCEAN SHORES	WA		01/14/2025		2,680		(64)			(64)		2,616	2,616			
100189430	UPPERCO	MD		01/14/2025		1,430		(47)			(47)		1,383	1,383			
100189431	STATEN ISLAND	NY		01/14/2025		1,437		(18)			(18)		1,419	1,419			
100189432	BETHLEHEM	GA		01/14/2025		676		(23)			(23)		653	653			
100189433	PEARL RIVER	LA		01/14/2025		410		(19)			(19)		391	391			
100189434	HILTON HEAD ISLAND	SC		01/14/2025		979		(30)			(30)		949	949			
100189436	CHARLOTTE	NC		01/14/2025		936		(33)			(33)		903	903			
100189437	FITCHBURG	MA		01/14/2025		540		(9)			(9)		531	531			
100189438	MURRIETA	CA		01/14/2025		1,151		(18)			(18)		1,133	1,133			
100189439	SAN FRANCISCO	CA		01/14/2025		6,343		(131)			(131)		6,212	6,212			
100189441	SIMI VALLEY	CA		01/14/2025		1,135		(26)			(26)		1,109	1,109			
100189445	NAPLES	FL		01/14/2025		594		(17)			(17)		577	577			
100189446	FORT MYERS	FL		01/14/2025		875		(25)			(25)		850	850			
100189447	GREENVILLE	NC		01/14/2025		328		(12)			(12)		316	316			
100189451	CLINTON	MD		01/15/2025		284		(13)			(13)		271	271			
100189452	CHARLESTOWN	IN		01/15/2025		465		(12)			(12)		453	453			
100189454	METAIRIE	LA		01/15/2025		743		(12)			(12)		731	731			
100189455	BRIARCLIFF MANOR	NY		01/15/2025		1,716		(51)			(51)		1,665	1,665			
100189456	MIAMI BEACH	FL		01/15/2025		364		(17)			(17)		347	347			
100189457	HOUSTON	TX		01/15/2025		539		(25)			(25)		514	514			
100189458	HOUSTON	TX		01/15/2025		354		(16)			(16)		338	338			
100189459	NAPLES	FL		01/15/2025		1,514		(52)			(52)		1,462	1,462			
100189460	AURORA	CO		01/15/2025		584		(27)			(27)		557	557			
100189461	SAN DIEGO	CA		01/15/2025		3,981		(149)			(149)		3,832	3,832			
100189464	ROCKY MOUNT	NC		01/15/2025		392		(18)			(18)		374	374			
100189465	IRVING	TX		01/15/2025		639		(11)			(11)		628	628			
100189466	HUDSON	NH		01/15/2025		1,823		(14)			(14)		1,809	1,809			
100189467	LANCASTER	PA		01/15/2025		488		(4)			(4)		484	484			
100189471	BLANCO	TX		01/15/2025		956		(7)			(7)		949	949			
100189473	HOUSTON	TX		01/15/2025		444		(7)			(7)		437	437			
100189474	NORTH PORT	FL		01/15/2025		747		(30)			(30)		717	717			
100189475	STATEN ISLAND	NY		01/15/2025		1,393		(26)			(26)		1,367	1,367			
100189476	TAMPA	FL		01/15/2025		573		(17)			(17)		556	556			
100189478	YARDLEY	PA		01/15/2025		1,367		(18)			(18)		1,349	1,349			
100189479	COLUMBUS	OH		01/15/2025		292		(13)			(13)		279	279			
100189480	MIAMI	FL		01/15/2025		1,517		42			42		1,559	1,559			
100189483	BELLMORE	NY		01/15/2025		1,411		(41)			(41)		1,370	1,370			
100189488	CONYERS	GA		01/15/2025		684		(14)			(14)		670	670			
100189491	APOPKA	FL		01/15/2025		1,012		(40)			(40)		972	972			
100189496	LAWRENCE	KS		01/15/2025		626		(23)			(23)		603	603			
100189497	EASTVALE	CA		01/15/2025		2,895		(42)			(42)		2,853	2,853			
100189501	CHINO HILLS	CA		01/15/2025		1,268		(25)			(25)		1,243	1,243			
100189502	MENTONE	CA		01/15/2025		462		(11)			(11)		451	451			
100189503	LAWRENCEVILLE	GA		01/15/2025		1,206		(38)			(38)		1,168	1,168			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189504	TALLAHASSEE	FL		01/15/2025		928		(32)			(32)		896	896			
100189505	MENTONE	CA		01/15/2025		527		(13)			(13)		514	514			
100189507	PLANO	TX		01/15/2025		2,907		(53)			(53)		2,854	2,854			
100189510	ELK GROVE	CA		01/15/2025		1,759		(6)			(6)		1,753	1,753			
100189511	DALHART	TX		01/15/2025		208		(4)			(4)		204	204			
100189512	CORONA	CA		01/15/2025		1,157		(41)			(41)		1,116	1,116			
100189513	CHANDLER	AZ		01/15/2025		1,160		(41)			(41)		1,119	1,119			
100189514	HENDERSON	NV		01/15/2025		1,057		(33)			(33)		1,024	1,024			
100189515	MONROE	NY		01/15/2025		785		(2)			(2)		783	783			
100189518	EGG HARBOR TOWNSHIP	NJ		01/15/2025		901		(34)			(34)		867	867			
100189519	NEW HAVEN	CT		01/15/2025		530		(21)			(21)		509	509			
100189520	BERGENFIELD	NJ		01/15/2025		1,259		(15)			(15)		1,244	1,244			
100189522	LOCKHART	TX		01/15/2025		551		(23)			(23)		528	528			
100189525	BRIDGEPORT	MI		01/15/2025		200		(9)			(9)		191	191			
100189526	SMITHSBURG	MD		01/15/2025		394		(18)			(18)		376	376			
100189529	NILES	OH		01/15/2025		464		(16)			(16)		448	448			
100189530	RANCHO CUCAMONGA	CA		01/15/2025		1,502		(36)			(36)		1,466	1,466			
100189531	HUNTINGTON BEACH	CA		01/16/2025		3,340		(80)			(80)		3,260	3,260			
100189533	GREELEY	CO		01/16/2025		582		(27)			(27)		555	555			
100189535	BOONSBORO	MD		01/16/2025		849		(34)			(34)		815	815			
100189538	MONTESANO	WA		01/16/2025		1,083		(7)			(7)		1,076	1,076			
100189545	AUSTIN	TX		01/16/2025		1,614		(34)			(34)		1,580	1,580			
100189547	GOODYEAR	AZ		01/16/2025		927		(34)			(34)		893	893			
100189548	ST PETERSBURG	FL		01/16/2025		1,974		(10)			(10)		1,964	1,964			
100189549	MIAMI	FL		01/16/2025		1,668		(44)			(44)		1,624	1,624			
100189550	POST FALLS	ID		01/16/2025		1,743		(70)			(70)		1,673	1,673			
100189551	SAN DIEGO	CA		01/16/2025		2,447		(32)			(32)		2,415	2,415			
100189553	PASO ROBLES	CA		01/16/2025		1,783		(22)			(22)		1,761	1,761			
100189554	CHICAGO	IL		01/16/2025		836		(38)			(38)		798	798			
100189556	JERSEY CITY	NJ		01/16/2025		1,824		(16)			(16)		1,808	1,808			
100189558	QUEEN CREEK	AZ		01/16/2025		3,262		(49)			(49)		3,213	3,213			
100189559	ANDREWS	TX		01/16/2025		478		(17)			(17)		461	461			
100189562	MANTECA	CA		01/16/2025		1,268		(38)			(38)		1,230	1,230			
100189563	LUBBOCK	TX		01/16/2025		740		5			5		745	745			
100189569	NORCROSS	GA		01/17/2025		780		9			9		789	789			
100189570	LAS VEGAS	NV		01/17/2025		907		(17)			(17)		890	890			
100189572	KISSIMMEE	FL		01/17/2025		927		(11)			(11)		916	916			
100189573	WACO	TX		01/17/2025		319		(14)			(14)		305	305			
100189578	DES MOINES	IA		01/17/2025		187		(3)			(3)		184	184			
100189579	SAN JOSE	CA		01/17/2025		1,456		(45)			(45)		1,411	1,411			
100189581	RIALTO	CA		01/17/2025		1,377		12			12		1,389	1,389			
100189582	HESPERIA	CA		01/17/2025		959		(12)			(12)		947	947			
100189584	MIAMI	FL		01/17/2025		1,389		(2)			(2)		1,387	1,387			
100189590	MANASSAS	VA		01/17/2025		852		(14)			(14)		838	838			
100189592	SILSBEE	TX		01/17/2025		619		(29)			(29)		590	590			
100189594	MARGATE	FL		01/17/2025		912		4			4		916	916			
100189595	ANAHEIM	CA		01/17/2025		2,284		(51)			(51)		2,233	2,233			
100189597	CANTON	OH		01/17/2025		295		(6)			(6)		289	289			
100189599	COACHELLA	CA		01/17/2025		1,106		(6)			(6)		1,100	1,100			
100189601	ANNAPOLIS	MD		01/17/2025		573		(18)			(18)		555	555			
100189603	OCALA	FL		01/17/2025		388		10			10		398	398			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189604	DRESDEN	TN		01/17/2025		275		(13)			(13)		262	262			
100189614	ARLINGTON	TX		01/17/2025		795		8			8		803	803			
100189615	SAN JACINTO	CA		01/17/2025		841		12			12		853	853			
100189618	LA HABRA	CA		01/17/2025		1,580		(22)			(22)		1,558	1,558			
100189620	PORT SAINT LUCIE	FL		01/17/2025		729		(14)			(14)		715	715			
100189621	LEAGUE CITY	TX		01/17/2025		378		(18)			(18)		360	360			
100189622	JACKSONVILLE	FL		01/17/2025		449		(11)			(11)		438	438			
100189624	CHICAGO	IL		01/17/2025		288		(5)			(5)		283	283			
100189626	LA GRANGE	KY		01/17/2025		585		(21)			(21)		564	564			
100189627	OAKLAND	CA		01/17/2025		3,125		(108)			(108)		3,017	3,017			
100189630	CEDAR PARK	TX		01/17/2025		1,555		(72)			(72)		1,483	1,483			
100189632	LOS ANGELES	CA		01/17/2025		1,337		(27)			(27)		1,310	1,310			
100189633	JULIAN	CA		01/17/2025		1,232		(29)			(29)		1,203	1,203			
100189635	HYATTSVILLE	MD		01/17/2025		1,443		(10)			(10)		1,433	1,433			
100189636	BALTIMORE	MD		01/17/2025		534		(23)			(23)		511	511			
100189638	SANTA ROSA	CA		01/17/2025		1,584		(68)			(68)		1,516	1,516			
100189639	FRAMINGHAM	MA		01/17/2025		1,090		(6)			(6)		1,084	1,084			
100189640	SUGAR GROVE	IL		01/17/2025		645		(30)			(30)		615	615			
100189641	GILBERT	AZ		01/17/2025		1,874		(56)			(56)		1,818	1,818			
100189643	CERES	CA		01/17/2025		1,449		(39)			(39)		1,410	1,410			
100189644	APPLE VALLEY	CA		01/17/2025		11,770		(523)			(523)		11,247	11,247			
100189647	OXNARD	CA		01/17/2025		1,188		(19)			(19)		1,169	1,169			
100189648	HAYWARD	CA		01/17/2025		1,136		(26)			(26)		1,110	1,110			
100189649	CORAL GABLES	FL		01/17/2025		727		(34)			(34)		693	693			
100189650	NORTH CHESTERFIELD	VA		01/17/2025		1,384		(36)			(36)		1,348	1,348			
100189651	ELBURN	IL		01/17/2025		3,019		(41)			(41)		2,978	2,978			
100189652	GAITHERSBURG	MD		01/17/2025		394		(18)			(18)		376	376			
100189654	SAN RAFAEL	CA		01/17/2025		1,648		(77)			(77)		1,571	1,571			
100189655	GILROY	CA		01/17/2025		1,845		(75)			(75)		1,770	1,770			
100189656	OKLAHOMA CITY	OK		01/17/2025		740		(29)			(29)		711	711			
100189657	SCOTTSDALE	AZ		01/17/2025		5,279		(125)			(125)		5,154	5,154			
100189659	HIALEAH	FL		01/17/2025		691		(32)			(32)		659	659			
100189660	HOSCHTON	GA		01/17/2025		1,069		(33)			(33)		1,036	1,036			
100189661	NORWALK	CA		01/17/2025		1,353		(57)			(57)		1,296	1,296			
100189662	TULARE	CA		01/17/2025		744		(23)			(23)		721	721			
100189663	COMMERCE CITY	CO		01/17/2025		630		(11)			(11)		619	619			
100189664	LAS VEGAS	NV		01/17/2025		467		(20)			(20)		447	447			
100189665	MARTINSBURG	WV		01/17/2025		766		(6)			(6)		760	760			
100189668	HOUSTON	TX		01/17/2025		642		(24)			(24)		618	618			
100189669	SIMI VALLEY	CA		01/17/2025		3,336		(65)			(65)		3,271	3,271			
100189671	LAS VEGAS	NV		01/17/2025		1,254		(58)			(58)		1,196	1,196			
100189672	CHICAGO	IL		01/17/2025		377		(8)			(8)		369	369			
100189674	CHARLOTTE	NC		01/17/2025		1,162		(54)			(54)		1,108	1,108			
100189675	HOUSTON	TX		01/17/2025		809		30			30		839	839			
100189678	HYATTSVILLE	MD		01/17/2025		687		(32)			(32)		655	655			
100189680	PLANTATION	FL		02/20/2025		1,087		9			9		1,096	1,096			
100189682	TEMPE	AZ		02/20/2025		1,043		(12)			(12)		1,031	1,031			
100189683	TOLLESON	AZ		02/20/2025		767		(7)			(7)		760	760			
100189684	RENO	NV		02/20/2025		1,163							1,163	1,163			
100189686	HOUSTON	TX		02/20/2025		453		1			1		454	454			
100189688	GLENDORA	CA		02/20/2025		4,165		(37)			(37)		4,128	4,128			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189691	PISCATAWAY	NJ		02/20/2025		3,498		(37)			(37)		3,461	3,461			
100189692	WOODSTOCK	GA		02/20/2025		1,795		7			7		1,802	1,802			
100189694	WASILLA	AK		02/20/2025		1,695							1,695	1,695			
100189695	ELK GROVE VILLAGE	IL		02/20/2025		4,170		39			39		4,209	4,209			
100189696	JACKSONVILLE	FL		02/20/2025		613		(11)			(11)		602	602			
100189698	TOOELE	UT		02/20/2025		885		(9)			(9)		876	876			
100189699	RIMROCK	AZ		02/20/2025		766		(16)			(16)		750	750			
100189700	TOMS RIVER	NJ		02/20/2025		951		14			14		965	965			
100189701	SAN JOSE	CA		02/20/2025		1,933		(3)			(3)		1,930	1,930			
100189702	DOWNERS GROVE	IL		02/20/2025		785		(12)			(12)		773	773			
100189703	CHICAGO HEIGHTS	IL		02/20/2025		444		(11)			(11)		433	433			
100189704	UPPER MARLBORO	MD		02/20/2025		8,368		133			133		8,501	8,501			
100189705	LA QUINTA	CA		02/20/2025		891		(24)			(24)		867	867			
100189706	WESLEY CHAPEL	FL		02/20/2025		1,149		(35)			(35)		1,114	1,114			
100189707	POST FALLS	ID		02/20/2025		1,007		(47)			(47)		960	960			
100189709	MEDFORD	OR		02/20/2025		2,376		(80)			(80)		2,296	2,296			
100189712	ROGERS	AR		02/20/2025		433		8			8		441	441			
100189713	LAS VEGAS	NV		02/20/2025		433		(7)			(7)		426	426			
100189714	GRANTS PASS	OR		02/20/2025		2,155		(4)			(4)		2,151	2,151			
100189715	ALBUQUERQUE	NM		02/20/2025		588		(7)			(7)		581	581			
100189716	COLUMBIA	PA		02/20/2025		379		6			6		385	385			
100189720	PANAMA CITY BEACH	FL		01/21/2025		551		(11)			(11)		540	540			
100189721	BARTLETT	IL		01/21/2025		414		(12)			(12)		402	402			
100189722	MIAMI	FL		01/21/2025		4,196		(105)			(105)		4,091	4,091			
100189723	LAKEWOOD	NJ		01/21/2025		2,720		(67)			(67)		2,653	2,653			
100189725	WEATHERFORD	TX		01/21/2025		771		(3)			(3)		768	768			
100189727	LOXAHATCHEE	FL		01/21/2025		3,513		(60)			(60)		3,453	3,453			
100189729	TEMPLE	TX		01/21/2025		707		(12)			(12)		695	695			
100189730	TEMPLE	TX		01/21/2025		707		(12)			(12)		695	695			
100189732	FRESNO	CA		01/21/2025		1,099		(18)			(18)		1,081	1,081			
100189733	NEW PT RICHEY	FL		01/21/2025		1,618		(35)			(35)		1,583	1,583			
100189734	LAKEWOOD	NJ		01/21/2025		1,725		(52)			(52)		1,673	1,673			
100189735	LAKEWOOD	NJ		01/21/2025		1,725		(52)			(52)		1,673	1,673			
100189736	LOTTSBURG	VA		01/21/2025		50,316		(889)			(889)		49,427	49,427			
100189737	MINNETONKA	MN		01/21/2025		500		(5)			(5)		495	495			
100189738	RALEIGH	NC		01/21/2025		611		(15)			(15)		596	596			
100189739	GRANTS PASS	OR		01/21/2025		574		(9)			(9)		565	565			
100189741	THE VILLAGES	FL		01/21/2025		1,165		17			17		1,182	1,182			
100189743	PHOENIX	AZ		01/21/2025		574							574	574			
100189744	SILVER BAY	MN		01/21/2025		2,085		(5)			(5)		2,080	2,080			
100189745	CAPE GIRARDEAU	MO		01/21/2025		457		3			3		460	460			
100189746	HASTINGS	FL		01/21/2025		2,703		(51)			(51)		2,652	2,652			
100189748	GAINESVILLE	FL		01/21/2025		3,342		47			47		3,389	3,389			
100189749	BATON ROUGE	LA		01/21/2025		496		1			1		497	497			
100189751	KISSIMMEE	FL		01/21/2025		1,164		(23)			(23)		1,141	1,141			
100189753	PALOS HEIGHTS	IL		01/21/2025		803		(17)			(17)		786	786			
100189754	TYBEE ISLAND	GA		01/21/2025		1,565		(21)			(21)		1,544	1,544			
100189755	ELLSWORTH	ME		01/21/2025		734		(12)			(12)		722	722			
100189756	YELLOW SPRINGS	OH		01/21/2025		856		(31)			(31)		825	825			
100189757	DAVENPORT	FL		01/21/2025		684		(19)			(19)		665	665			
100189759	LAVALLETTE	NJ		01/21/2025		1,546		(40)			(40)		1,506	1,506			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189761	INDIO	CA		01/21/2025		1,343		(3)			(3)		1,340	1,340			
100189762	NEW BUFFALO	MI		01/21/2025		1,333		(20)			(20)		1,313	1,313			
100189763	GATLINBURG	TN		01/21/2025		1,436		(27)			(27)		1,409	1,409			
100189764	ELLSWORTH	ME		01/21/2025		716		(19)			(19)		697	697			
100189765	MURFREESBORO	TN		01/21/2025		2,288		(12)			(12)		2,276	2,276			
100189766	VIRGINIA BEACH	VA		01/21/2025		626		(13)			(13)		613	613			
100189767	TUCSON	AZ		01/21/2025		945		(23)			(23)		922	922			
100189768	MANASSAS	VA		01/21/2025		2,665		(37)			(37)		2,628	2,628			
100189769	PIGEON FORGE	TN		01/21/2025		1,884		(22)			(22)		1,862	1,862			
100189770	NORTH LAS VEGAS	NV		01/21/2025		890		(19)			(19)		871	871			
100189771	FRISCO	TX		01/21/2025		1,182		(15)			(15)		1,167	1,167			
100189773	STOCKTON	CA		01/21/2025		1,058		(13)			(13)		1,045	1,045			
100189774	STEAMBOAT SPRINGS	CO		01/21/2025		2,040		(19)			(19)		2,021	2,021			
100189775	TUCSON	AZ		01/21/2025		7,377		(122)			(122)		7,255	7,255			
100189776	LAKEWOOD	OH		01/21/2025		754		(10)			(10)		744	744			
100189777	CINCINNATI	OH		01/21/2025		728		(14)			(14)		714	714			
100189778	LITTLE EGG HARBOR	NJ		01/21/2025		877		(15)			(15)		862	862			
100189779	ALVARADO	TX		01/21/2025		643		(22)			(22)		621	621			
100189780	WEST PALM BEACH	FL		01/21/2025		757		(5)			(5)		752	752			
100189782	GILCHRIST	TX		01/21/2025		1,051		(27)			(27)		1,024	1,024			
100189783	GREAT FALLS	MT		01/21/2025		550		2			2		552	552			
100189784	HELEN	GA		01/21/2025		927		(8)			(8)		919	919			
100189786	MENIFEE	CA		01/21/2025		1,361		(2)			(2)		1,359	1,359			
100189788	OCEAN SHORES	WA		01/21/2025		1,360		28			28		1,388	1,388			
100189790	RIVERVIEW	FL		01/21/2025		679		(18)			(18)		661	661			
100189791	HOLCOMBE	WI		01/21/2025		853		17			17		870	870			
100189792	BRADENTON	FL		01/21/2025		935		39			39		974	974			
100189793	CHEYENNE	WY		01/21/2025		607		3			3		610	610			
100189794	MANSFIELD	MA		01/21/2025		932		48			48		980	980			
100189795	CLERMONT	FL		01/21/2025		1,224		(2)			(2)		1,222	1,222			
100189797	HARSHAW	WI		01/21/2025		1,728		51			51		1,779	1,779			
100189798	SAINT AUGUSTINE	FL		01/21/2025		756		27			27		783	783			
100189799	AIKEN	SC		01/21/2025		517		23			23		540	540			
100189800	SAINT AUGUSTINE	FL		01/21/2025		652		14			14		666	666			
100189801	AIKEN	SC		01/21/2025		517		23			23		540	540			
100189802	BLOOMINGDALE	GA		01/21/2025		885		28			28		913	913			
100189803	ALLENTOWN	PA		01/21/2025		1,250		(20)			(20)		1,230	1,230			
100189804	LARGO	FL		01/21/2025		886		38			38		924	924			
100189805	DAVENPORT	FL		01/21/2025		862		69			69		931	931			
100189808	PHILADELPHIA	PA		01/21/2025		1,324		(26)			(26)		1,298	1,298			
100189809	CENTREVILLE	VA		01/21/2025		8,190		(132)			(132)		8,058	8,058			
100189811	PHILADELPHIA	PA		01/21/2025		1,334		(26)			(26)		1,308	1,308			
100189812	BIG BEAR LAKE	CA		01/21/2025		883		(14)			(14)		869	869			
100189813	MIAMI	FL		01/21/2025		1,900		(18)			(18)		1,882	1,882			
100189814	LITTLE ELM	TX		01/21/2025		24,130		(184)			(184)		23,946	23,946			
100189815	CHINA SPRING	TX		01/21/2025		722		45			45		767	767			
100189816	PLANT CITY	FL		01/21/2025		1,902		121			121		2,023	2,023			
100189817	WAKE FOREST	NC		01/21/2025		767		50			50		817	817			
100189818	PARRISH	FL		01/21/2025		937		95			95		1,032	1,032			
100189819	SAINT AUGUSTINE	FL		01/21/2025		763		34			34		797	797			
100189820	MCKINNEY	TX		01/21/2025		997		47			47		1,044	1,044			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189821	KERNERSVILLE	NC		01/21/2025		587		23			23		610	610			
100189824	HIGHLANDS RANCH	CO		01/21/2025		1,164		(2)			(2)		1,162	1,162			
100189826	MONTGOMERY	AL		01/21/2025		4,069		(82)			(82)		3,987	3,987			
100189827	PUNTA GORDA	FL		01/21/2025		657		29			29		686	686			
100189828	SEATTLE	WA		01/21/2025		1,999		(17)			(17)		1,982	1,982			
100189829	HOUSTON	TX		01/21/2025		1,098		(23)			(23)		1,075	1,075			
100189830	TALLAHASSEE	FL		01/21/2025		120		(3)			(3)		117	117			
100189831	AUBURN	AL		01/21/2025		1,009		(3)			(3)		1,006	1,006			
100189832	ROCKPORT	TX		01/21/2025		773		(8)			(8)		765	765			
100189833	NOKOMIS	FL		01/21/2025		619		(3)			(3)		616	616			
100189835	COLORADO SPRINGS	CO		01/21/2025		571		(14)			(14)		557	557			
100189836	PASCO	WA		01/21/2025		623		(8)			(8)		615	615			
100189837	PARKVILLE	MO		01/21/2025		1,025		2			2		1,027	1,027			
100189838	RICHARDSON	TX		01/21/2025		1,308		(15)			(15)		1,293	1,293			
100189839	CANTON	GA		01/21/2025		2,686		(48)			(48)		2,638	2,638			
100189840	GLADSTONE	OR		01/21/2025		1,269		9			9		1,278	1,278			
100189841	COLUMBIA	SC		01/21/2025		562		(20)			(20)		542	542			
100189843	PUYALLUP	WA		01/21/2025		1,201		27			27		1,228	1,228			
100189844	AUSTIN	TX		01/21/2025		1,900		36			36		1,936	1,936			
100189845	LAKEVILLE	MN		01/21/2025		994		91			91		1,085	1,085			
100189846	LAWRENCEVILLE	GA		01/21/2025		873		(12)			(12)		861	861			
100189847	MYRTLE BEACH	SC		01/21/2025		865		45			45		910	910			
100189848	LAS VEGAS	NV		01/21/2025		893		50			50		943	943			
100189849	CARRABASSETT VALLEY	ME		01/21/2025		938		(25)			(25)		913	913			
100189850	CARTERSVILLE	GA		01/21/2025		2,137		139			139		2,276	2,276			
100189851	SARATOGA SPRINGS	UT		01/21/2025		868		38			38		906	906			
100189853	MERIDIAN	ID		01/21/2025		843		(13)			(13)		830	830			
100189854	MURFREESBORO	TN		01/21/2025		964		45			45		1,009	1,009			
100189855	CLERMONT	FL		01/21/2025		1,242		76			76		1,318	1,318			
100189856	BRIDGTON	ME		01/21/2025		1,321		(41)			(41)		1,280	1,280			
100189858	NORTH LAS VEGAS	NV		01/21/2025		910		80			80		990	990			
100189859	AUSTIN	TX		01/21/2025		611		(17)			(17)		594	594			
100189860	HENDERSON	NV		01/21/2025		1,624		165			165		1,789	1,789			
100189861	LOGAN	OH		01/21/2025		1,903		(38)			(38)		1,865	1,865			
100189862	COLORADO SPRINGS	CO		01/21/2025		2,603		214			214		2,817	2,817			
100189865	ST AUGUSTINE	FL		01/21/2025		2,075		(27)			(27)		2,048	2,048			
100189866	GRAHAM	NC		01/21/2025		1,277		83			83		1,360	1,360			
100189868	WESTFIELD	IN		01/21/2025		862		(3)			(3)		859	859			
100189869	ACWORTH	GA		01/21/2025		1,060		71			71		1,131	1,131			
100189871	DEERFIELD BEACH	FL		01/21/2025		1,030		(1)			(1)		1,029	1,029			
100189872	SARASOTA	FL		01/21/2025		5,417		(135)			(135)		5,282	5,282			
100189873	WAKE FOREST	NC		01/21/2025		1,391		121			121		1,512	1,512			
100189874	MADISON	AL		01/21/2025		849		70			70		919	919			
100189875	LORIS	SC		01/21/2025		1,081		(33)			(33)		1,048	1,048			
100189876	GRAHAM	NC		01/21/2025		842		57			57		899	899			
100189877	WESTFIELD	IN		01/21/2025		706		44			44		750	750			
100189878	ATHENS	AL		01/21/2025		725		59			59		784	784			
100189879	TIMNATH	CO		01/21/2025		1,395		128			128		1,523	1,523			
100189880	POTTSTOWN	PA		01/21/2025		1,264		89			89		1,353	1,353			
100189881	LAKE HAVASU CITY	AZ		01/21/2025		1,349		(21)			(21)		1,328	1,328			
100189883	ROME CITY	IN		01/21/2025		1,333		(37)			(37)		1,296	1,296			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189885	PULLMAN	WA		01/21/2025		951		(23)			(23)		928	928			
100189886	WINTER PARK	CO		01/21/2025		743		(10)			(10)		733	733			
100189887	LUDINGTON	MI		01/21/2025		776		(15)			(15)		761	761			
100189888	PRAIRIE RIDGE	TX		01/21/2025		792		(26)			(26)		766	766			
100189890	FISHERS	IN		01/21/2025		589		(17)			(17)		572	572			
100189891	BOYNTON BEACH	FL		01/21/2025		968		(11)			(11)		957	957			
100189893	CARY	NC		01/21/2025		1,216		(21)			(21)		1,195	1,195			
100189894	TAMPA	FL		01/21/2025		713		(22)			(22)		691	691			
100189895	PRINCETON	TX		01/21/2025		4,504		(78)			(78)		4,426	4,426			
100189896	ELKRIDGE	MD		01/21/2025		2,324		(39)			(39)		2,285	2,285			
100189897	CHELSEA	MA		01/21/2025		1,885		1			1		1,886	1,886			
100189898	MARICOPA	AZ		01/21/2025		756		(19)			(19)		737	737			
100189899	MILWAUKEE	WI		01/21/2025		462		(16)			(16)		446	446			
100189901	MCKINNEY	TX		01/21/2025		753		(13)			(13)		740	740			
100189902	PLAIN CITY	OH		01/21/2025		1,434		(26)			(26)		1,408	1,408			
100189903	COCOA	FL		01/21/2025		856		(18)			(18)		838	838			
100189904	NORTH CHESTERFIELD	VA		01/21/2025		874		18			18		892	892			
100189905	ROANOKE	VA		01/21/2025		1,286		(40)			(40)		1,246	1,246			
100189906	PORT ST LUCIE	FL		01/21/2025		2,154		(34)			(34)		2,120	2,120			
100189907	TUCSON	AZ		01/21/2025		596		(13)			(13)		583	583			
100189909	LITCHFIELD PARK	AZ		01/21/2025		1,119		(5)			(5)		1,114	1,114			
100189910	CANTON	GA		01/21/2025		600		(17)			(17)		583	583			
100189911	INDIALANTIC	FL		01/21/2025		10,320		(132)			(132)		10,188	10,188			
100189912	IRVINE	CA		01/21/2025		2,130		(43)			(43)		2,087	2,087			
100189914	CYPRESS	TX		01/21/2025		768		9			9		777	777			
100189915	FRESNO	CA		01/21/2025		830		(20)			(20)		810	810			
100189916	FORT MYERS	FL		01/21/2025		2,338		59			59		2,397	2,397			
100189918	THE VILLAGES	FL		01/21/2025		797		(17)			(17)		780	780			
100189919	WAKE FOREST	NC		01/21/2025		779		59			59		838	838			
100189920	APEX	NC		01/21/2025		1,079		80			80		1,159	1,159			
100189921	SAN TAN VALLEY	AZ		01/21/2025		827		68			68		895	895			
100189922	MCKINNEY	TX		01/21/2025		2,279		208			208		2,487	2,487			
100189924	BUFORD	GA		01/21/2025		1,147		105			105		1,252	1,252			
100189925	DOWNINGTOWN	PA		01/21/2025		1,483		140			140		1,623	1,623			
100189926	PEORIA	AZ		01/21/2025		1,455		122			122		1,577	1,577			
100189927	SMITHFIELD	NC		01/21/2025		1,251		86			86		1,337	1,337			
100189928	LATHROP	CA		01/21/2025		748		80			80		828	828			
100189929	DOWNINGTOWN	PA		01/21/2025		974		(28)			(28)		946	946			
100189930	SMITHFIELD	NC		01/21/2025		2,422		158			158		2,580	2,580			
100189931	ACWORTH	GA		01/21/2025		1,149		81			81		1,230	1,230			
100189933	RALEIGH	NC		01/21/2025		1,019		45			45		1,064	1,064			
100189934	SURPRISE	AZ		01/21/2025		1,062		113			113		1,175	1,175			
100189935	HUNTLEY	IL		01/21/2025		886		60			60		946	946			
100189936	MURRIETA	CA		01/21/2025		1,384		124			124		1,508	1,508			
100189937	SPARKS	NV		01/21/2025		1,104		95			95		1,199	1,199			
100189939	ROGERSVILLE	AL		01/21/2025		1,125		(23)			(23)		1,102	1,102			
100189940	CAMDENTON	MO		01/21/2025		1,338		(24)			(24)		1,314	1,314			
100189941	APEX	NC		01/21/2025		1,104		104			104		1,208	1,208			
100189942	SAN TAN VALLEY	AZ		01/21/2025		899		66			66		965	965			
100189944	BLACK BUTTE RANCH	OR		01/21/2025		72,536		(1,732)			(1,732)		70,804	70,804			
100189946	NOBLESVILLE	IN		01/21/2025		593		(17)			(17)		576	576			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189950	LIBERTY HILL	TX		01/21/2025		947		118			118		1,065	1,065			
100189952	THE VILLAGES	FL		01/21/2025		1,042		(20)			(20)		1,022	1,022			
100189953	ELKHART LAKE	WI		01/21/2025		1,697		(34)			(34)		1,663	1,663			
100189954	WESLEY CHAPEL	FL		01/21/2025		2,108		68			68		2,176	2,176			
100189955	SALEM	OR		01/21/2025		731		(6)			(6)		725	725			
100189956	CLAYTON	NC		01/21/2025		707		(7)			(7)		700	700			
100189957	LAS VEGAS	NV		01/21/2025		1,323		(9)			(9)		1,314	1,314			
100189958	JACKSONVILLE	AR		01/21/2025		451		(8)			(8)		443	443			
100189959	FAYETTEVILLE	AR		01/21/2025		2,612		(54)			(54)		2,558	2,558			
100189960	ELK HORN	KY		01/21/2025		1,437		(8)			(8)		1,429	1,429			
100189961	SALTILLO	TX		01/21/2025		1,713		(17)			(17)		1,696	1,696			
100189965	KUTTAWA	KY		01/21/2025		1,235		(18)			(18)		1,217	1,217			
100189966	MURPHY	NC		01/21/2025		857		(8)			(8)		849	849			
100189967	HILLIARD	OH		01/21/2025		1,006		(18)			(18)		988	988			
100189968	CHARLOTTE	NC		01/21/2025		944		(13)			(13)		931	931			
100189969	FATE	TX		01/21/2025		795		(8)			(8)		787	787			
100189970	DURHAM	NC		01/21/2025		640		(18)			(18)		622	622			
100189971	LAS VEGAS	NV		01/21/2025		1,529		211			211		1,740	1,740			
100189973	HATTERAS	NC		01/21/2025		950		(16)			(16)		934	934			
100189974	TUCSON	AZ		01/21/2025		674		(6)			(6)		668	668			
100189975	WAIKOLOA	HI		01/21/2025		1,416		(2)			(2)		1,414	1,414			
100189976	WELLSBORO	PA		01/21/2025		612		(16)			(16)		596	596			
100189977	CHUBBUCK	ID		01/21/2025		719		(6)			(6)		713	713			
100189978	SAINT AUGUSTINE	FL		01/21/2025		859		76			76		935	935			
100189979	PALM COAST	FL		01/21/2025		991		118			118		1,109	1,109			
100189980	CEDAR CITY	UT		01/21/2025		1,489		64			64		1,553	1,553			
100189981	SAINT AUGUSTINE	FL		01/21/2025		681		41			41		722	722			
100189983	LURAY	VA		01/21/2025		530		(14)			(14)		516	516			
100189985	LAS VEGAS	NV		01/21/2025		1,149		70			70		1,219	1,219			
100189986	HOUSTON	TX		01/21/2025		664		41			41		705	705			
100189987	BRADENTON	FL		01/21/2025		862		45			45		907	907			
100189988	NORTH FORT MYERS	FL		01/21/2025		826		59			59		885	885			
100189991	MCKINNEY	TX		01/21/2025		1,060		79			79		1,139	1,139			
100189992	ELBERTA	AL		01/21/2025		723		34			34		757	757			
100189993	MCKINNEY	TX		01/21/2025		10,046		430			430		10,476	10,476			
100189994	JACKSONVILLE	NC		01/21/2025		850		75			75		925	925			
100189995	BRYAN	TX		01/21/2025		2,775		164			164		2,939	2,939			
100189996	LOCKHART	TX		01/21/2025		691		42			42		733	733			
100189997	LAS VEGAS	NV		01/21/2025		707		40			40		747	747			
100189998	FULSHEAR	TX		01/21/2025		931		85			85		1,016	1,016			
100189999	BATON ROUGE	LA		01/21/2025		723		32			32		755	755			
100190000	NORTH LAS VEGAS	NV		01/21/2025		1,564		122			122		1,686	1,686			
100190001	NORTH LAS VEGAS	NV		01/21/2025		987		47			47		1,034	1,034			
100190003	CONWAY	SC		01/21/2025		594		60			60		654	654			
100190004	HUNTSVILLE	AL		01/21/2025		766		38			38		804	804			
100190006	CONWAY	SC		01/21/2025		2,414		149			149		2,563	2,563			
100190007	ARGYLE	TX		01/21/2025		1,124		57			57		1,181	1,181			
100190009	SCOTTSDALE	AZ		01/21/2025		1,301							1,301	1,301			
100190010	LEBANON	TN		01/21/2025		2,324		121			121		2,445	2,445			
100190011	HOUSTON	TX		01/21/2025		2,249		142			142		2,391	2,391			
100190012	FRESNO	CA		01/21/2025		1,095		67			67		1,162	1,162			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190013	BRANDYWINE	MD		01/21/2025		1,120		70			70		1,190	1,190			
100190014	DAPHNE	AL		01/21/2025		811		37			37		848	848			
100190015	LEANDER	TX		01/21/2025		1,113		65			65		1,178	1,178			
100190016	ROYSE CITY	TX		01/21/2025		3,039		137			137		3,176	3,176			
100190017	SHERMAN	TX		01/21/2025		595		24			24		619	619			
100190018	CANDLER	NC		01/21/2025		882		77			77		959	959			
100190019	WAKE FOREST	NC		01/21/2025		519		38			38		557	557			
100190020	HEPHZIBAH	GA		01/21/2025		1,274		109			109		1,383	1,383			
100190021	ELLENSBURG	WA		01/21/2025		925		72			72		997	997			
100190022	HOUSTON	TX		01/21/2025		1,233		57			57		1,290	1,290			
100190023	DAPHNE	AL		01/21/2025		866		66			66		932	932			
100190024	OCALA	FL		01/21/2025		832		75			75		907	907			
100190025	SUPPLY	NC		01/21/2025		839		(7)			(7)		832	832			
100190026	PROVO	UT		01/21/2025		1,327		81			81		1,408	1,408			
100190027	MYRTLE BEACH	SC		01/21/2025		917		91			91		1,008	1,008			
100190028	GALLATIN	TN		01/21/2025		8,095		23			23		8,118	8,118			
100190029	FULSHEAR	TX		01/21/2025		1,038		95			95		1,133	1,133			
100190030	SHERMAN	TX		01/21/2025		585		23			23		608	608			
100190031	HAW RIVER	NC		01/21/2025		877		54			54		931	931			
100190032	BAKERSFIELD	CA		01/21/2025		1,303		80			80		1,383	1,383			
100190033	SHERMAN	TX		01/21/2025		582		23			23		605	605			
100190035	GREENVILLE	TX		01/21/2025		596		24			24		620	620			
100190036	ROUND ROCK	TX		01/21/2025		773		40			40		813	813			
100190037	WAUKEE	IA		01/21/2025		832		38			38		870	870			
100190038	FOLSOM	CA		01/21/2025		1,401		(43)			(43)		1,358	1,358			
100190041	THE VILLAGES	FL		01/21/2025		663		(25)			(25)		638	638			
100190042	OCALA	FL		01/21/2025		943		98			98		1,041	1,041			
100190043	TOMS RIVER	NJ		01/21/2025		765		(21)			(21)		744	744			
100190044	SALT LAKE CITY	UT		01/21/2025		873		(19)			(19)		854	854			
100190045	SANTA ANA	CA		01/21/2025		1,507		(28)			(28)		1,479	1,479			
100190046	VENICE	FL		01/21/2025		796		(14)			(14)		782	782			
100190048	OCEAN CITY	MD		01/21/2025		750		(18)			(18)		732	732			
100190050	MCCALL	ID		01/21/2025		1,440		(44)			(44)		1,396	1,396			
100190051	HAINES CITY	FL		01/21/2025		867		61			61		928	928			
100190052	PORTLAND	OR		01/21/2025		2,352		(69)			(69)		2,283	2,283			
100190055	MARSHALL	NC		01/21/2025		1,518		(46)			(46)		1,472	1,472			
100190057	SAINT GEORGE	UT		01/21/2025		4,100		(20)			(20)		4,080	4,080			
100190058	HAMPTON	GA		01/21/2025		862		41			41		903	903			
100190059	ROSEVILLE	CA		01/21/2025		1,364		74			74		1,438	1,438			
100190060	OCEAN CITY	MD		01/21/2025		1,366		(25)			(25)		1,341	1,341			
100190063	BASS LAKE	CA		01/21/2025		2,637		(49)			(49)		2,588	2,588			
100190064	POINCIANA	FL		01/21/2025		1,939		(53)			(53)		1,886	1,886			
100190066	PAGE	AZ		01/21/2025		719		(19)			(19)		700	700			
100190068	CUMMING	GA		01/21/2025		1,157		(31)			(31)		1,126	1,126			
100190070	CHESTERFIELD	SC		01/21/2025		716		(17)			(17)		699	699			
100190071	PAONIA	CO		01/21/2025		786		(8)			(8)		778	778			
100190072	CONCORD	CA		01/21/2025		1,383		(19)			(19)		1,364	1,364			
100190074	SPOKANE VALLEY	WA		01/21/2025		1,276		(19)			(19)		1,257	1,257			
100190075	AURORA	IL		01/21/2025		737		(24)			(24)		713	713			
100190076	GRANBURY	TX		01/21/2025		890		11			11		901	901			
100190077	TEMPLE	TX		01/21/2025		1,112		85			85		1,197	1,197			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190078	CHATTANOOGA	TN		01/21/2025		792		4			4		796	796			
100190079	GREENVILLE	NC		01/21/2025		693		(7)			(7)		686	686			
100190080	GLEN ALLEN	VA		01/21/2025		800		8			8		808	808			
100190081	OXNARD	CA		01/21/2025		1,157		(21)			(21)		1,136	1,136			
100190083	PALMYRA	VA		01/21/2025		921		16			16		937	937			
100190084	CYPRESS	TX		01/21/2025		1,617		(31)			(31)		1,586	1,586			
100190085	SEATTLE	WA		01/21/2025		1,581		(19)			(19)		1,562	1,562			
100190086	KELLER	TX		01/21/2025		1,506		26			26		1,532	1,532			
100190087	SANTA MARIA	CA		01/21/2025		2,552		(30)			(30)		2,522	2,522			
100190090	RANCHO CUCAMONGA	CA		01/21/2025		3,168		(35)			(35)		3,133	3,133			
100190091	KISSIMMEE	FL		01/21/2025		507		(15)			(15)		492	492			
100190092	LAWRENCEVILLE	GA		01/21/2025		830		(21)			(21)		809	809			
100190093	LONSDALE	MN		01/21/2025		680		(19)			(19)		661	661			
100190094	AUBURN	GA		01/21/2025		2,834		(38)			(38)		2,796	2,796			
100190096	COTTLEVILLE	MO		01/21/2025		967		(8)			(8)		959	959			
100190099	MABANK	TX		01/21/2025		1,081		(43)			(43)		1,038	1,038			
100190100	CRESTLINE	CA		01/21/2025		650		(21)			(21)		629	629			
100190101	MILTON	FL		01/21/2025		3,041		(41)			(41)		3,000	3,000			
100190102	DALLAS	TX		01/21/2025		3,529		(50)			(50)		3,479	3,479			
100190104	SIMPSONVILLE	SC		01/21/2025		594		(18)			(18)		576	576			
100190105	MODESTO	CA		01/21/2025		991		(35)			(35)		956	956			
100190107	COPPELL	TX		01/21/2025		5,625		(68)			(68)		5,557	5,557			
100190108	SUMMERVILLE	SC		01/21/2025		670							670	670			
100190109	MIDDLETOWN	DE		01/21/2025		889		(28)			(28)		861	861			
100190112	PIGEON FORGE	TN		01/21/2025		1,583		(41)			(41)		1,542	1,542			
100190113	YAKIMA	WA		01/21/2025		636		(20)			(20)		616	616			
100190115	LANESBOROUGH	MA		01/21/2025		712		(17)			(17)		695	695			
100190116	SEATTLE	WA		01/21/2025		1,742		(29)			(29)		1,713	1,713			
100190117	OAK PARK	IL		01/21/2025		23,029		(763)			(763)		22,266	22,266			
100190118	WICHITA	KS		01/21/2025		671		(8)			(8)		663	663			
100190120	CLERMONT	FL		01/21/2025		483		(19)			(19)		464	464			
100190121	JACKSON	NJ		01/21/2025		1,551		(21)			(21)		1,530	1,530			
100190123	CHARLOTTE	NC		01/21/2025		633		(15)			(15)		618	618			
100190124	FISHERS	IN		01/21/2025		733		(19)			(19)		714	714			
100190125	TUCKERTON	NJ		01/21/2025		878		(24)			(24)		854	854			
100190126	CLEARWATER	FL		01/21/2025		2,098		(59)			(59)		2,039	2,039			
100190127	MARIETTA	GA		01/21/2025		813		(17)			(17)		796	796			
100190128	WINDER	GA		01/21/2025		842		(24)			(24)		818	818			
100190129	FLINTSTONE	GA		01/21/2025		750		(16)			(16)		734	734			
100190131	GRAYSON	GA		01/21/2025		578		(27)			(27)		551	551			
100190133	GAINESVILLE	FL		01/21/2025		950		(15)			(15)		935	935			
100190134	SARASOTA	FL		01/21/2025		21,443		86			86		21,529	21,529			
100190135	MUSKEGON	MI		01/21/2025		687		(18)			(18)		669	669			
100190136	TRACY	CA		01/21/2025		1,571		(16)			(16)		1,555	1,555			
100190137	BUCKEYE	AZ		01/21/2025		1,000		11			11		1,011	1,011			
100190138	WENTZVILLE	MO		01/21/2025		872		(12)			(12)		860	860			
100190139	LOWELL	MA		01/21/2025		1,268		(34)			(34)		1,234	1,234			
100190140	PALMETTO	FL		01/21/2025		1,478		14			14		1,492	1,492			
100190141	LEANDER	TX		01/21/2025		1,961		55			55		2,016	2,016			
100190142	ONTARIO	CA		01/21/2025		2,036		57			57		2,093	2,093			
100190143	VISALIA	CA		01/21/2025		575		(14)			(14)		561	561			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190144	BELMONT	NC		01/21/2025		994		(27)			(27)		967	967			
100190145	WINTER GARDEN	FL		01/21/2025		1,511		74			74		1,585	1,585			
100190146	EAGLE	ID		01/21/2025		2,312		27			27		2,339	2,339			
100190147	WARNER ROBINS	GA		01/21/2025		1,311		(14)			(14)		1,297	1,297			
100190148	CATONSVILLE	MD		01/21/2025		834		(1)			(1)		833	833			
100190149	LAUREL	MD		01/21/2025		1,036		(2)			(2)		1,034	1,034			
100190150	MELBOURNE	FL		01/21/2025		6,290		(210)			(210)		6,080	6,080			
100190151	HAINES CITY	FL		01/21/2025		637		(21)			(21)		616	616			
100190152	WILDWOOD CREST	NJ		01/21/2025		1,057		(30)			(30)		1,027	1,027			
100190153	ELK GROVE	CA		01/21/2025		1,168		(36)			(36)		1,132	1,132			
100190154	HOUSTON	TX		01/21/2025		698		(11)			(11)		687	687			
100190156	DAVENPORT	FL		01/21/2025		798		(8)			(8)		790	790			
100190157	KNOXVILLE	TN		01/21/2025		765		(22)			(22)		743	743			
100190158	GREENSBORO	NC		01/21/2025		654		(12)			(12)		642	642			
100190159	ASHEVILLE	NC		01/21/2025		1,100		(24)			(24)		1,076	1,076			
100190164	WESTBURY	NY		01/21/2025		1,506		4			4		1,510	1,510			
100190165	CHICO	CA		01/21/2025		1,377		(38)			(38)		1,339	1,339			
100190166	RICHMOND	TX		01/21/2025		924							924	924			
100190167	ANCHORAGE	AK		01/21/2025		2,097		(6)			(6)		2,091	2,091			
100190168	COLORADO SPRINGS	CO		01/21/2025		1,039		(30)			(30)		1,009	1,009			
100190169	DUBLIN	OH		01/21/2025		55,780		(819)			(819)		54,961	54,961			
100190171	PIGEON FORGE	TN		01/21/2025		1,976		(34)			(34)		1,942	1,942			
100190172	WILDWOOD CREST	NJ		01/21/2025		6,984		(91)			(91)		6,893	6,893			
100190173	CENTERTON	AR		01/21/2025		676		(13)			(13)		663	663			
100190174	SAN DIEGO	CA		01/21/2025		3,443		(23)			(23)		3,420	3,420			
100190175	GRIFFIN	GA		01/21/2025		677		(22)			(22)		655	655			
100190176	MERCED	CA		01/21/2025		726		(12)			(12)		714	714			
100190177	CONROE	TX		01/21/2025		812		(28)			(28)		784	784			
100190178	CHICAGO	IL		01/21/2025		1,431		28			28		1,459	1,459			
100190179	MOORE	SC		01/21/2025		651		(1)			(1)		650	650			
100190180	CHATSWORTH	CA		01/21/2025		3,821		(43)			(43)		3,778	3,778			
100190181	SALEM	VA		01/21/2025		530		(2)			(2)		528	528			
100190183	WOODSTOCK	GA		01/21/2025		3,237		(89)			(89)		3,148	3,148			
100190184	LOS ANGELES	CA		01/21/2025		2,261		22			22		2,283	2,283			
100190186	LOWELL	MA		01/21/2025		1,766		34			34		1,800	1,800			
100190187	SACRAMENTO	CA		01/21/2025		678		(19)			(19)		659	659			
100190188	CHATSWORTH	CA		01/21/2025		8,490		(44)			(44)		8,446	8,446			
100190190	STUDIO CITY AREA CITY OF LOS	CA		01/21/2025		6,877		(251)			(251)		6,626	6,626			
100190192	SAN RAFAEL	CA		01/21/2025		1,355		10			10		1,365	1,365			
100190193	PALM BAY	FL		01/21/2025		583		(15)			(15)		568	568			
100190195	MAPLE VALLEY	WA		01/21/2025		1,334		(62)			(62)		1,272	1,272			
100190196	PORT ARTHUR	TX		01/21/2025		2,432		(106)			(106)		2,326	2,326			
100190197	JACKSONVILLE	FL		01/21/2025		616		(29)			(29)		587	587			
100190198	RICHMOND	TX		01/21/2025		817		(39)			(39)		778	778			
100190199	GREENSBORO	NC		01/21/2025		779		(14)			(14)		765	765			
100190200	ANAHEIM	CA		01/21/2025		2,074		(83)			(83)		1,991	1,991			
100190202	PARLIER	CA		01/21/2025		631		(1)			(1)		630	630			
100190203	DAVENPORT	FL		01/21/2025		674		(31)			(31)		643	643			
100190204	WELLINGTON	FL		01/21/2025		457		(21)			(21)		436	436			
100190205	PAHRUMP	NV		01/21/2025		695		(20)			(20)		675	675			
100190206	MIRAMAR	FL		01/21/2025		1,302		(20)			(20)		1,282	1,282			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190207	WOODLAND HILLS AREA CITY OF L	CA		01/21/2025		4,242		(58)			(58)		4,184	4,184			
100190208	GREENSBORO	NC		01/21/2025		823		(18)			(18)		805	805			
100190209	COVINA	CA		01/21/2025		1,160		(38)			(38)		1,122	1,122			
100190210	LEWISVILLE	TX		01/21/2025		1,265		(41)			(41)		1,224	1,224			
100190211	ELLENWOOD	GA		01/21/2025		2,324		(36)			(36)		2,288	2,288			
100190212	ANAHEIM	CA		01/21/2025		4,691		(76)			(76)		4,615	4,615			
100190213	KANNAPOLIS	NC		01/21/2025		1,511		(13)			(13)		1,498	1,498			
100190214	MAURICE	LA		01/21/2025		8,679		(307)			(307)		8,372	8,372			
100190217	HOUSTON	TX		01/21/2025		609		(6)			(6)		603	603			
100190218	NORTH CHARLESTON	SC		01/21/2025		818		(33)			(33)		785	785			
100190220	ALHAMBRA	CA		01/21/2025		1,507		5			5		1,512	1,512			
100190222	COSTA MESA	CA		01/21/2025		1,735		(43)			(43)		1,692	1,692			
100190223	ALBUQUERQUE	NM		01/21/2025		806		(23)			(23)		783	783			
100190224	LOS ANGELES	CA		01/21/2025		1,942		(31)			(31)		1,911	1,911			
100190225	LONG BEACH	CA		01/21/2025		5,482		(213)			(213)		5,269	5,269			
100190226	GARDEN GROVE	CA		01/21/2025		2,375		(64)			(64)		2,311	2,311			
100190228	NAPLES	FL		01/21/2025		891		3			3		894	894			
100190229	WEST HILLS	CA		01/21/2025		3,308		(35)			(35)		3,273	3,273			
100190231	FORT WAYNE	IN		01/21/2025		535		(16)			(16)		519	519			
100190232	ARLINGTON	TX		01/21/2025		540		(12)			(12)		528	528			
100190233	PENSACOLA	FL		01/21/2025		472		(16)			(16)		456	456			
100190234	LOS ANGELES	CA		01/21/2025		3,734		(132)			(132)		3,602	3,602			
100190235	NORTH LAS VEGAS	NV		01/21/2025		2,059		(95)			(95)		1,964	1,964			
100190236	MORRISTOWN	TN		01/21/2025		1,556		(20)			(20)		1,536	1,536			
100190237	FULLERTON	CA		01/21/2025		1,362		(63)			(63)		1,299	1,299			
100190238	PARKLAND	FL		01/21/2025		3,460		26			26		3,486	3,486			
100190239	CHERRY HILL	NJ		01/22/2025		954		(45)			(45)		909	909			
100190240	MOORE	SC		01/22/2025		346		(10)			(10)		336	336			
100190241	KANSAS CITY	MO		01/22/2025		341		(11)			(11)		330	330			
100190242	CINCINNATI	OH		01/22/2025		525		(16)			(16)		509	509			
100190243	WEISER	ID		01/22/2025		510		(17)			(17)		493	493			
100190244	POTTSTOWN	PA		01/22/2025		703		(30)			(30)		673	673			
100190247	FREEHOLD	NJ		01/22/2025		429		(17)			(17)		412	412			
100190249	MAURERTOWN	VA		01/22/2025		536		(15)			(15)		521	521			
100190250	CLEVELAND	OH		01/22/2025		207		(6)			(6)		201	201			
100190251	JOLIET	IL		01/22/2025		404		(10)			(10)		394	394			
100190252	HARRISBURG	PA		01/22/2025		338		(6)			(6)		332	332			
100190253	WINCHESTER	VA		01/22/2025		506		(3)			(3)		503	503			
100190256	PITTSBURGH	PA		01/22/2025		479		(2)			(2)		477	477			
100190257	CHICAGO	IL		01/22/2025		691		(13)			(13)		678	678			
100190258	DAYTON	OH		01/22/2025		156		(5)			(5)		151	151			
100190259	DOLTON	IL		01/22/2025		385		(5)			(5)		380	380			
100190261	MONTICELLO	NY		01/22/2025		3,181		(48)			(48)		3,133	3,133			
100190263	MIDDLETOWN	OH		01/22/2025		313		(8)			(8)		305	305			
100190264	CHICAGO	IL		01/22/2025		447		(11)			(11)		436	436			
100190265	CHATTANOOGA	TN		01/22/2025		676		(22)			(22)		654	654			
100190267	PHILADELPHIA	PA		01/22/2025		402		(21)			(21)		381	381			
100190271	CLEVELAND	OH		01/22/2025		285		(9)			(9)		276	276			
100190276	CHICAGO	IL		01/22/2025		353		(7)			(7)		346	346			
100190277	CLEVELAND	OH		01/22/2025		166		(5)			(5)		161	161			
100190279	INDIANAPOLIS	IN		01/22/2025		768		(11)			(11)		757	757			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190282	OAK LAWN	IL		01/22/2025		472		(13)			(13)		459	459			
100190283	TROY	NY		01/22/2025		259		(8)			(8)		251	251			
100190285	DETROIT	MI		01/22/2025		571		(28)			(28)		543	543			
100190287	WEST MILFORD	NJ		01/22/2025		1,660		(63)			(63)		1,597	1,597			
100190288	PITTSBURGH	PA		01/22/2025		338		(4)			(4)		334	334			
100190289	MIDLOTHIAN	IL		01/22/2025		516		(14)			(14)		502	502			
100190292	PHILADELPHIA	PA		01/22/2025		954		(30)			(30)		924	924			
100190296	FLANDERS	NY		01/22/2025		1,207		(35)			(35)		1,172	1,172			
100190297	PHILADELPHIA	PA		01/22/2025		440		(7)			(7)		433	433			
100190299	CLEVELAND	OH		01/22/2025		198		(2)			(2)		196	196			
100190300	GARFIELD HEIGHTS	OH		01/22/2025		212		(4)			(4)		208	208			
100190303	LOCH SHELDRAKE	NY		01/22/2025		392		(9)			(9)		383	383			
100190304	MERRICK	NY		01/22/2025		761		(10)			(10)		751	751			
100190305	CHICAGO	IL		01/22/2025		447		(10)			(10)		437	437			
100190306	OKLAHOMA CITY	OK		01/22/2025		188		(3)			(3)		185	185			
100190307	JACKSON	MI		01/22/2025		169		(6)			(6)		163	163			
100190309	PARMA	OH		01/22/2025		312		(5)			(5)		307	307			
100190310	READING CENTER	NY		01/22/2025		308		(13)			(13)		295	295			
100190311	PHILADELPHIA	PA		01/22/2025		526		(14)			(14)		512	512			
100190313	KANSAS CITY	KS		01/22/2025		335		(13)			(13)		322	322			
100190314	MANSFIELD	CT		01/22/2025		185		(4)			(4)		181	181			
100190315	CHICAGO	IL		01/22/2025		446		(10)			(10)		436	436			
100190318	CLEVELAND	OH		01/22/2025		227		(7)			(7)		220	220			
100190319	YONKERS	NY		01/22/2025		1,752		(25)			(25)		1,727	1,727			
100190320	AURORA	IL		01/22/2025		424		(2)			(2)		422	422			
100190321	CHICAGO	IL		01/22/2025		578		(13)			(13)		565	565			
100190325	GARFIELD HEIGHTS	OH		01/22/2025		179		(3)			(3)		176	176			
100190326	PHILADELPHIA	PA		01/22/2025		725		(7)			(7)		718	718			
100190328	HEMPSTEAD	NY		01/22/2025		1,475		(6)			(6)		1,469	1,469			
100190329	ZANESVILLE	OH		01/22/2025		251		(5)			(5)		246	246			
100190330	BALTIMORE	MD		01/22/2025		492		(6)			(6)		486	486			
100190331	AKRON	OH		01/22/2025		253		(6)			(6)		247	247			
100190332	WANTAGE	NJ		01/22/2025		942		(33)			(33)		909	909			
100190335	PHILADELPHIA	PA		01/22/2025		331		(8)			(8)		323	323			
100190336	ALEXANDRIA	VA		01/22/2025		360		(5)			(5)		355	355			
100190337	SOUTH FALLSBURG	NY		01/22/2025		897		(18)			(18)		879	879			
100190339	KANSAS CITY	MO		01/22/2025		158		(7)			(7)		151	151			
100190340	AUSTIN	AR		01/22/2025		470		(17)			(17)		453	453			
100190343	NORTH LITTLE ROCK	AR		01/22/2025		189		(5)			(5)		184	184			
100190344	KANSAS CITY	MO		01/22/2025		214		(4)			(4)		210	210			
100190346	ELLENVILLE	NY		01/22/2025		554		(7)			(7)		547	547			
100190347	TRENTON	NJ		01/22/2025		429		(18)			(18)		411	411			
100190348	OSHKOSH	WI		01/22/2025		4,054		(74)			(74)		3,980	3,980			
100190349	THROOP	PA		01/22/2025		453		(17)			(17)		436	436			
100190350	SHARON HILL	PA		01/22/2025		268		(9)			(9)		259	259			
100190352	YALAHA	FL		01/22/2025		467		(7)			(7)		460	460			
100190353	WYNANTSKILL	NY		01/22/2025		1,046		(11)			(11)		1,035	1,035			
100190355	NORTH LITTLE ROCK	AR		01/22/2025		143		(2)			(2)		141	141			
100190357	GRANDVIEW	MO		01/22/2025		611		(3)			(3)		608	608			
100190359	KANSAS CITY	MO		01/22/2025		332		(12)			(12)		320	320			
100190361	MIAMI	FL		01/22/2025		1,787		(49)			(49)		1,738	1,738			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190362	LEE'S SUMMIT	MO		01/22/2025		686		(26)			(26)		660	660			
100190365	YONKERS	NY		01/22/2025		2,599		(41)			(41)		2,558	2,558			
100190366	PHILADELPHIA	PA		01/22/2025		374		(9)			(9)		365	365			
100190367	DES PLAINES	IL		01/22/2025		851		(17)			(17)		834	834			
100190368	KANSAS CITY	KS		01/22/2025		330		(12)			(12)		318	318			
100190369	CLEVELAND	OH		01/22/2025		206		(6)			(6)		200	200			
100190371	KANSAS CITY	KS		01/22/2025		206		(5)			(5)		201	201			
100190372	ODESSA	TX		01/22/2025		448		(3)			(3)		445	445			
100190375	QUEENS	NY		01/22/2025		1,170		(38)			(38)		1,132	1,132			
100190382	BREA	CA		01/23/2025		2,612		(41)			(41)		2,571	2,571			
100190383	WOODLAND HILLS	CA		01/23/2025		1,757		(12)			(12)		1,745	1,745			
100190385	LOS ANGELES	CA		01/23/2025		1,070		(27)			(27)		1,043	1,043			
100190387	MEMPHIS	TN		01/23/2025		1,639		(34)			(34)		1,605	1,605			
100190389	MIAMI	FL		01/23/2025		1,757		(10)			(10)		1,747	1,747			
100190390	PHILADELPHIA	PA		01/23/2025		598		2			2		600	600			
100190391	DULUTH	GA		01/23/2025		999		(18)			(18)		981	981			
100190393	BOULDER CREEK	CA		01/23/2025		1,316		(43)			(43)		1,273	1,273			
100190394	OCEAN	NJ		01/23/2025		3,775		(73)			(73)		3,702	3,702			
100190395	LONG BEACH	CA		01/23/2025		2,168		(54)			(54)		2,114	2,114			
100190396	COLTON	CA		01/23/2025		465		(18)			(18)		447	447			
100190398	TRABUCO CANYON	CA		01/23/2025		1,836		(82)			(82)		1,754	1,754			
100190400	MOORPARK	CA		01/23/2025		1,278		(12)			(12)		1,266	1,266			
100190401	KINGSVILLE	MD		01/23/2025		699		(13)			(13)		686	686			
100190402	CALEDONIA	WI		01/23/2025		1,188		(13)			(13)		1,175	1,175			
100190405	HOPE MILLS	NC		01/23/2025		457		(21)			(21)		436	436			
100190406	SIMI VALLEY	CA		01/23/2025		2,490		(24)			(24)		2,466	2,466			
100190407	MARTINEZ	CA		01/23/2025		500		1			1		501	501			
100190408	WINTER PARK	FL		01/23/2025		345		(9)			(9)		336	336			
100190409	SAN DIEGO	CA		01/23/2025		291		(10)			(10)		281	281			
100190410	SAN DIEGO	CA		01/23/2025		273		(9)			(9)		264	264			
100190412	ELK GROVE	CA		01/23/2025		528		(8)			(8)		520	520			
100190413	CANYON COUNTRY AREA SANTA CLA	CA		01/23/2025		1,004		(13)			(13)		991	991			
100190414	PASADENA	TX		01/23/2025		688		(37)			(37)		651	651			
100190416	LOS ANGELES	CA		01/23/2025		360		(1)			(1)		359	359			
100190417	TEHACHAPI	CA		01/23/2025		624		(14)			(14)		610	610			
100190420	GLENDALE	CA		01/23/2025		684		(21)			(21)		663	663			
100190421	MOYOCK	NC		01/23/2025		586		(23)			(23)		563	563			
100190423	COVINGTON	GA		01/23/2025		433		(16)			(16)		417	417			
100190424	CORAL SPRINGS	FL		01/23/2025		973		(6)			(6)		967	967			
100190425	SANTA CLARITA	CA		01/23/2025		791		(5)			(5)		786	786			
100190426	LOS ANGELES	CA		01/23/2025		2,095		(2)			(2)		2,093	2,093			
100190427	NAPERVILLE	IL		01/23/2025		5,657		6			6		5,663	5,663			
100190428	NEWPORT	OR		01/23/2025		724		(17)			(17)		707	707			
100190429	ANTIOCH	CA		01/23/2025		510		(4)			(4)		506	506			
100190430	SEATTLE	WA		01/23/2025		1,349		(3)			(3)		1,346	1,346			
100190431	FREDERICK	MD		01/23/2025		204		(4)			(4)		200	200			
100190432	ATWATER	CA		01/23/2025		905		6			6		911	911			
100190433	CHESTERFIELD	VA		01/23/2025		812		(15)			(15)		797	797			
100190434	LOS ANGELES	CA		01/23/2025		159		(8)			(8)		151	151			
100190436	MOSS BEACH	CA		01/23/2025		921		1			1		922	922			
100190437	FONTANA	CA		01/23/2025		1,398		(12)			(12)		1,386	1,386			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190440	DENTON	TX		01/23/2025		1,135		(36)			(36)		1,099	1,099			
100190441	POWAY	CA		01/23/2025		745		(5)			(5)		740	740			
100190442	DURANGO	CO		01/23/2025		711		(37)			(37)		674	674			
100190443	RIVERSIDE	CA		01/23/2025		443		(7)			(7)		436	436			
100190444	GILROY	CA		01/23/2025		1,371		(16)			(16)		1,355	1,355			
100190445	FRESNO	CA		01/23/2025		410		(3)			(3)		407	407			
100190446	PEORIA	AZ		01/23/2025		686		(5)			(5)		681	681			
100190447	FREMONT	CA		01/23/2025		2,576		(67)			(67)		2,509	2,509			
100190448	HUNTINGTON PARK	CA		01/23/2025		1,411		(29)			(29)		1,382	1,382			
100190449	MONTCLAIR	CA		01/23/2025		451		(10)			(10)		441	441			
100190450	NOKESVILLE	VA		01/23/2025		649		(14)			(14)		635	635			
100190451	ONTARIO	CA		01/23/2025		564		(7)			(7)		557	557			
100190453	TRUMBULL	CT		01/23/2025		1,051		(32)			(32)		1,019	1,019			
100190454	PHOENIX	AZ		01/23/2025		426		(10)			(10)		416	416			
100190457	SANTA MARIA	CA		01/23/2025		594		(27)			(27)		567	567			
100190458	BARNSTEAD	NH		01/24/2025		987		(21)			(21)		966	966			
100190459	PIEDMONT	SC		01/24/2025		460		(29)			(29)		431	431			
100190462	BELMONT	CA		01/24/2025		3,177		(109)			(109)		3,068	3,068			
100190463	MILTON	GA		01/24/2025		4,551		(107)			(107)		4,444	4,444			
100190464	GREENSBORO	NC		01/24/2025		275		(4)			(4)		271	271			
100190466	ROCKFORD	IL		01/24/2025		379		(18)			(18)		361	361			
100190467	HOOKSETT	NH		01/24/2025		360		(13)			(13)		347	347			
100190468	WINDER	GA		01/24/2025		663		(27)			(27)		636	636			
100190469	SAN DIEGO	CA		01/24/2025		1,005		5			5		1,010	1,010			
100190470	OSSIPEE	NH		01/24/2025		1,288		(52)			(52)		1,236	1,236			
100190472	GIBBSBORO	NJ		01/24/2025		2,303		(48)			(48)		2,255	2,255			
100190473	PARK FOREST	IL		01/24/2025		290		(13)			(13)		277	277			
100190474	HOLLYWOOD	FL		01/24/2025		2,935		(70)			(70)		2,865	2,865			
100190475	CARROLLTON	TX		01/24/2025		1,199		(39)			(39)		1,160	1,160			
100190652	KIRKLAND	WA		01/28/2025		4,839		(47)			(47)		4,792	4,792			
100190653	COVERT	MI		01/28/2025		2,157		(40)			(40)		2,117	2,117			
100190655	CLOVER	SC		01/28/2025		996		(7)			(7)		989	989			
100190656	FAIRVIEW	NC		01/28/2025		1,807		26			26		1,833	1,833			
100190659	FAIRFIELD	PA		01/28/2025		1,308		(15)			(15)		1,293	1,293			
100190660	DAVENPORT	FL		01/28/2025		2,941		(17)			(17)		2,924	2,924			
100190661	CAPE CORAL	FL		01/28/2025		851		1			1		852	852			
100190662	LEONIA	NJ		01/28/2025		740		(9)			(9)		731	731			
100190663	COLUMBUS	OH		01/28/2025		782		(18)			(18)		764	764			
100190664	GREENTOWN	PA		01/28/2025		1,424		11			11		1,435	1,435			
100190665	NEW EGYPT	NJ		01/28/2025		1,415		23			23		1,438	1,438			
100190666	CHINO	CA		01/28/2025		1,542		70			70		1,612	1,612			
100190667	AUSTIN	TX		01/28/2025		1,944		(25)			(25)		1,919	1,919			
100190668	EVERGREEN	CO		01/28/2025		1,403		(15)			(15)		1,388	1,388			
100190669	FRANKLIN	TX		01/28/2025		3,038		(3)			(3)		3,035	3,035			
100190671	WORTON	MD		01/28/2025		1,071		(20)			(20)		1,051	1,051			
100190672	JUPITER	FL		01/28/2025		1,320		1			1		1,321	1,321			
100190674	BRONSTON	KY		01/28/2025		13,503		(131)			(131)		13,372	13,372			
100190675	DANIA BEACH	FL		01/28/2025		1,701		7			7		1,708	1,708			
100190677	ORANGE BEACH	AL		01/28/2025		1,491		(4)			(4)		1,487	1,487			
100190678	BROWNS MILLS	NJ		01/28/2025		499		(4)			(4)		495	495			
100190679	NEW SMYRNA BEACH	FL		01/28/2025		1,423		11			11		1,434	1,434			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190680	NAPLES	FL		01/28/2025		1,356		(10)			(10)		1,346	1,346			
100190681	AUSTIN	TX		01/28/2025		1,833		(23)			(23)		1,810	1,810			
100190682	ALPHA	NJ		01/28/2025		454		(5)			(5)		449	449			
100190683	GULF SHORES	AL		01/28/2025		1,717		(6)			(6)		1,711	1,711			
100190684	ORANGE	CA		01/28/2025		1,189		(19)			(19)		1,170	1,170			
100190685	MOUNTLAKE TERRACE	WA		01/28/2025		1,274		(16)			(16)		1,258	1,258			
100190686	GREENSBORO	NC		01/28/2025		4,262		(99)			(99)		4,163	4,163			
100190687	GLEN ROCK	NJ		01/28/2025		5,249		14			14		5,263	5,263			
100190691	DOWAGIAC	MI		01/28/2025		2,567		(27)			(27)		2,540	2,540			
100190692	LOXAHATCHEE	FL		01/28/2025		1,539		(25)			(25)		1,514	1,514			
100190693	GLENDALE	AZ		01/28/2025		1,082		(6)			(6)		1,076	1,076			
100190694	HAYWARD	CA		01/28/2025		1,649		(26)			(26)		1,623	1,623			
100190696	MURRELLS INLET	SC		01/28/2025		1,085		(22)			(22)		1,063	1,063			
100190697	ALAMEDA	CA		01/28/2025		2,250		(49)			(49)		2,201	2,201			
100190699	HOUSTON	TX		01/28/2025		7,507		(143)			(143)		7,364	7,364			
100190701	TOWNSEND	TN		01/28/2025		1,234		(1)			(1)		1,233	1,233			
100190702	BROKEN BOW	OK		01/28/2025		9,446		(172)			(172)		9,274	9,274			
100190704	LANCASTER	PA		01/28/2025		54,625		(1,372)			(1,372)		53,253	53,253			
100190706	BAYVILLE	NJ		01/28/2025		346		(16)			(16)		330	330			
100190707	CAMDEN	NJ		01/28/2025		394		(13)			(13)		381	381			
100190708	TRACY	CA		01/28/2025		1,071		(27)			(27)		1,044	1,044			
100190709	SPRING	TX		01/28/2025		3,409		(64)			(64)		3,345	3,345			
100190710	TRACY	CA		01/28/2025		1,766		(44)			(44)		1,722	1,722			
100190712	HOUSTON	TX		01/28/2025		970		(12)			(12)		958	958			
100190714	UPLAND	CA		01/27/2025		2,409		(112)			(112)		2,297	2,297			
100190715	WAKE FOREST	NC		01/27/2025		1,517		(31)			(31)		1,486	1,486			
100190717	LOS BANOS	CA		01/27/2025		878		(36)			(36)		842	842			
100190718	DESERT HOT SPRINGS	CA		01/27/2025		2,651		(79)			(79)		2,572	2,572			
100190719	HOUSTON	TX		01/27/2025		508		(24)			(24)		484	484			
100190721	GLENDALE	CA		01/27/2025		1,432		(45)			(45)		1,387	1,387			
100190722	LOOMIS	CA		01/27/2025		2,840		(93)			(93)		2,747	2,747			
100190723	NAPLES	FL		01/27/2025		1,077		(23)			(23)		1,054	1,054			
100190726	JACKSONVILLE	FL		01/27/2025		48,436		(755)			(755)		47,681	47,681			
100190727	ALBUQUERQUE	NM		01/27/2025		583		(25)			(25)		558	558			
100190728	SUWANEE	GA		01/27/2025		2,404		(71)			(71)		2,333	2,333			
100190730	ALBUQUERQUE	NM		01/27/2025		8,186		(218)			(218)		7,968	7,968			
100190731	MESQUITE	TX		01/27/2025		723		(2)			(2)		721	721			
100190732	GARDEN GROVE	CA		01/27/2025		7,500		(169)			(169)		7,331	7,331			
100190733	CHANDLER	AZ		01/27/2025		892		(41)			(41)		851	851			
100190735	ELK GROVE VILLAGE	IL		01/27/2025		3,721		30			30		3,751	3,751			
100190736	LEHIGH ACRES	FL		01/27/2025		442		(15)			(15)		427	427			
100190737	GREENSBORO	NC		01/27/2025		622		(14)			(14)		608	608			
100190738	HOMESTEAD	FL		01/27/2025		2,143		(20)			(20)		2,123	2,123			
100190743	BELL CANYON	CA		01/27/2025		3,349		(127)			(127)		3,222	3,222			
100190745	ESCONDIDO	CA		01/27/2025		1,830		(41)			(41)		1,789	1,789			
100190746	WHITTIER	CA		01/27/2025		1,337		(40)			(40)		1,297	1,297			
100190748	PALMDALE	CA		01/27/2025		1,013		4			4		1,017	1,017			
100190749	LAS VEGAS	NV		01/27/2025		1,901		(74)			(74)		1,827	1,827			
100190750	SAN DIEGO	CA		01/27/2025		3,278		(94)			(94)		3,184	3,184			
100190751	ARLINGTON	TX		01/27/2025		5,352		(5)			(5)		5,347	5,347			
100190752	FORTSON	GA		01/27/2025		654		13			13		667	667			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100190754	FORT WORTH	TX		01/27/2025		609							609	609			
100190756	BIG BEAR LAKE	CA		01/27/2025		1,189		(30)			(30)		1,159	1,159			
100190758	PROSPER	TX		01/27/2025		1,189		(55)			(55)		1,134	1,134			
100190759	FULSHEAR	TX		01/27/2025		580		(10)			(10)		570	570			
100190764	HENDERSONVILLE	TN		01/27/2025		746		(27)			(27)		719	719			
100190765	LAKE WORTH BEACH	FL		01/27/2025		740		(27)			(27)		713	713			
100190766	LAUREL	DE		01/27/2025		442		(20)			(20)		422	422			
100190767	RALEIGH	NC		01/27/2025		799		(37)			(37)		762	762			
100190768	FULSHEAR	TX		01/27/2025		587		(10)			(10)		577	577			
100190770	RUTLAND	VT		01/27/2025		11,474		73			73		11,547	11,547			
100190771	HAMDEN	CT		01/27/2025		611		(16)			(16)		595	595			
100190775	ATLANTA	GA		01/27/2025		400		(13)			(13)		387	387			
100190776	MIRAMAR	FL		01/27/2025		712		(2)			(2)		710	710			
100190778	JOSHUA	TX		01/27/2025		1,205		33			33		1,238	1,238			
100190779	DALLAS	TX		01/27/2025		430		7			7		437	437			
100190782	ROCHESTER	NY		01/27/2025		291		7			7		298	298			
100190788	LAGUNA NIGUEL	CA		01/27/2025		5,978		(45)			(45)		5,933	5,933			
100190789	BROOKHAVEN	GA		01/27/2025		1,697		17			17		1,714	1,714			
100190790	STANARDSVILLE	VA		01/27/2025		729		5			5		734	734			
100190794	LAGUNA NIGUEL	CA		01/27/2025		3							3	3			
100190796	MANASSAS	VA		01/27/2025		761		(34)			(34)		727	727			
100190798	BENSON	NC		01/27/2025		2,934		(74)			(74)		2,860	2,860			
100190799	HUNTINGTON BEACH	CA		01/27/2025		2,397		(61)			(61)		2,336	2,336			
100190801	BALTIMORE	MD		01/27/2025		314							314	314			
100190802	PALM DESERT	CA		01/27/2025		1,431		(18)			(18)		1,413	1,413			
100190803	SHAWNEE	OK		01/27/2025		409		(8)			(8)		401	401			
100190806	SALINAS	CA		01/27/2025		658		(21)			(21)		637	637			
100190807	COLLINSVILLE	OK		01/27/2025		732		(7)			(7)		725	725			
100190808	GREENWOOD VILLAGE	CO		01/27/2025		2,527		(56)			(56)		2,471	2,471			
100190809	HOLLY SPRINGS	NC		01/27/2025		3,029		(9)			(9)		3,020	3,020			
100190811	PRAIRIE GROVE	AR		01/27/2025		831		(12)			(12)		819	819			
100190814	LAKE HAVASU CITY	AZ		01/27/2025		1,312		(27)			(27)		1,285	1,285			
100190816	BERKELEY	CA		01/27/2025		1,614		(43)			(43)		1,571	1,571			
100190819	KANSAS CITY	KS		01/27/2025		557		(24)			(24)		533	533			
100190820	GREENVILLE	NC		01/27/2025		260		(5)			(5)		255	255			
100190824	GARLAND	TX		01/27/2025		1,823		(13)			(13)		1,810	1,810			
100190825	MANTECA	CA		01/27/2025		1,461		(29)			(29)		1,432	1,432			
100190826	CEDAR PARK	TX		01/27/2025		792		(26)			(26)		766	766			
100190827	EAGLE	ID		01/27/2025		2,117		(41)			(41)		2,076	2,076			
100190828	RED WING	MN		01/27/2025		752		(6)			(6)		746	746			
100190829	SOUTH SALT LAKE	UT		01/27/2025		1,162		(38)			(38)		1,124	1,124			
100190830	OOLTEWAH	TN		01/27/2025		8,590		(153)			(153)		8,437	8,437			
100190831	SCOTTSDALE	AZ		01/27/2025		4,484		(1)			(1)		4,483	4,483			
100190833	COPPELL	TX		01/27/2025		2,802		14			14		2,816	2,816			
100190834	EAST BETHEL	MN		01/27/2025		611		(16)			(16)		595	595			
100190835	SAN ANTONIO	TX		01/27/2025		698		(24)			(24)		674	674			
100190837	LINCOLN	NH		01/27/2025		1,143		(16)			(16)		1,127	1,127			
100190838	RIVER RIDGE	LA		01/27/2025		1,387		(6)			(6)		1,381	1,381			
100190839	MILWAUKIE	OR		01/27/2025		4,184		8			8		4,192	4,192			
100190840	MIAMI	FL		01/27/2025		2,518		21			21		2,539	2,539			
100190841	LYNNFIELD	MA		01/27/2025		1,568		(6)			(6)		1,562	1,562			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190842	EMERALD ISLE	NC		01/27/2025		844		(39)			(39)		805	805			
100190844	CORAL SPRINGS	FL		01/27/2025		1,391		3			3		1,394	1,394			
100190846	ANNA	TX		01/27/2025		1,136		5			5		1,141	1,141			
100190848	KEYSTONE	CO		01/27/2025		1,923		(39)			(39)		1,884	1,884			
100190849	INMAN	SC		01/27/2025		625		(27)			(27)		598	598			
100190850	CAPE CORAL	FL		01/27/2025		1,170		(24)			(24)		1,146	1,146			
100190851	SNOHOMISH	WA		01/27/2025		3,292		(71)			(71)		3,221	3,221			
100190852	BUCKEYE	AZ		01/27/2025		676		(26)			(26)		650	650			
100190853	RALEIGH	NC		01/27/2025		1,524		(19)			(19)		1,505	1,505			
100190854	BLUFFTON	SC		01/27/2025		1,015		(28)			(28)		987	987			
100190856	ORANGE BEACH	AL		01/27/2025		1,376		(53)			(53)		1,323	1,323			
100190857	CHANDLER	TX		01/27/2025		749		(25)			(25)		724	724			
100190858	SPRING	TX		01/27/2025		1,044		8			8		1,052	1,052			
100190859	ST CHARLES	IL		01/27/2025		1,751		2			2		1,753	1,753			
100190860	OLYMPIA	WA		01/27/2025		3,000		(4)			(4)		2,996	2,996			
100190861	SAN ANTONIO	TX		01/27/2025		938		(19)			(19)		919	919			
100190863	HAMILTON	MT		01/27/2025		927		(9)			(9)		918	918			
100190864	MESA	AZ		01/27/2025		978		(17)			(17)		961	961			
100190865	FAIRFIELD	CA		01/27/2025		974		9			9		983	983			
100190866	WENATCHEE	WA		01/27/2025		2,541		(49)			(49)		2,492	2,492			
100190868	CLOSTER	NJ		01/27/2025		1,477		(57)			(57)		1,420	1,420			
100190869	DAVENPORT	FL		01/27/2025		1,160		(26)			(26)		1,134	1,134			
100190870	COVINGTON	GA		01/27/2025		948		3			3		951	951			
100190871	RANCHO CUCAMONGA	CA		01/27/2025		1,070		(1)			(1)		1,069	1,069			
100190872	DAHLONEGA	GA		01/27/2025		667		(31)			(31)		636	636			
100190873	MCKINNEY	TX		01/28/2025		1,432		(41)			(41)		1,391	1,391			
100190874	MCKINNEY	TX		01/28/2025		595		(17)			(17)		578	578			
100190875	NAPA	CA		01/28/2025		2,094		(21)			(21)		2,073	2,073			
100190878	CONCORD	NC		01/28/2025		568		(13)			(13)		555	555			
100190879	ANNA	TX		01/28/2025		850		(22)			(22)		828	828			
100190880	CONCORD	NC		01/28/2025		676		6			6		682	682			
100190881	AURORA	CO		01/28/2025		761		3			3		764	764			
100190882	GREENVILLE	TX		01/28/2025		566		(12)			(12)		554	554			
100190883	PALM COAST	FL		01/28/2025		595		5			5		600	600			
100190884	CONCORD	NC		01/28/2025		613		(2)			(2)		611	611			
100190885	STEPHENSON	VA		01/28/2025		695		(14)			(14)		681	681			
100190886	LONGS	SC		01/28/2025		727		44			44		771	771			
100190887	HAYWARD	CA		01/28/2025		1,406		54			54		1,460	1,460			
100190888	NORTH TONAWANDA	NY		01/28/2025		1,001		8			8		1,009	1,009			
100190891	PARRISH	FL		01/28/2025		875		(5)			(5)		870	870			
100190892	TEMPE	AZ		01/28/2025		833		(7)			(7)		826	826			
100190893	HEMET	CA		01/28/2025		1,235		24			24		1,259	1,259			
100190894	COLORADO SPRINGS	CO		01/28/2025		526		(14)			(14)		512	512			
100190895	LAWRENCEVILLE	GA		01/28/2025		907		6			6		913	913			
100190896	MONTGOMERY	TX		01/28/2025		513		(7)			(7)		506	506			
100190897	SISTER BAY	WI		01/28/2025		1,269		(3)			(3)		1,266	1,266			
100190898	HOUSTON	TX		01/28/2025		646		(15)			(15)		631	631			
100190899	MCKINNEY	TX		01/28/2025		901		(19)			(19)		882	882			
100190900	LONGBOAT KEY	FL		01/28/2025		977		(19)			(19)		958	958			
100190901	ROSWELL	GA		01/28/2025		566		(8)			(8)		558	558			
100190902	CONCORD	NC		01/28/2025		452		(1)			(1)		451	451			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190903	KANNAPOLIS	NC		01/28/2025		1,688		38			38		1,726	1,726			
100190904	LAWRENCEVILLE	GA		01/28/2025		794		17			17		811	811			
100190905	CONCORD	NC		01/28/2025		29,659		(308)			(308)		29,351	29,351			
100190907	CONCORD	NC		01/28/2025		614		(5)			(5)		609	609			
100190908	GRAHAM	NC		01/28/2025		626		20			20		646	646			
100190909	STUART	FL		01/28/2025		809		(20)			(20)		789	789			
100190910	CONROE	TX		01/28/2025		741							741	741			
100190911	DILLON	CO		01/28/2025		766		(5)			(5)		761	761			
100190913	SAVANNAH	GA		01/28/2025		515		6			6		521	521			
100190914	STUART	FL		01/28/2025		30,908		(879)			(879)		30,029	30,029			
100190915	LAWTON	OK		01/28/2025		367		(5)			(5)		362	362			
100190916	RUPERT	ID		01/28/2025		476		(2)			(2)		474	474			
100190917	LONGS	SC		01/28/2025		2,674		126			126		2,800	2,800			
100190919	PITTSFIELD	MA		01/28/2025		529		(4)			(4)		525	525			
100190920	NATIONAL CITY	CA		01/28/2025		1,821		116			116		1,937	1,937			
100190921	OCEANSIDE	CA		01/28/2025		1,841		(9)			(9)		1,832	1,832			
100190922	CONCORD	NC		01/28/2025		635							635	635			
100190923	CEDAR PARK	TX		01/28/2025		624							624	624			
100190924	DAYTONA BEACH	FL		01/28/2025		1,063		(19)			(19)		1,044	1,044			
100190925	STOCKTON	CA		01/28/2025		1,154		(10)			(10)		1,144	1,144			
100190927	GRAHAM	NC		01/28/2025		493		(10)			(10)		483	483			
100190929	WENDELL	NC		01/28/2025		771		(1)			(1)		770	770			
100190931	HOLLAND	MA		01/28/2025		464		(6)			(6)		458	458			
100190932	CONCORD	NC		01/28/2025		696		(12)			(12)		684	684			
100190934	DAWSONVILLE	GA		01/28/2025		1,150		89			89		1,239	1,239			
100190936	CEDAR RAPIDS	IA		01/28/2025		6,782		(85)			(85)		6,697	6,697			
100190939	MOORESVILLE	NC		01/28/2025		896		6			6		902	902			
100190940	CARMICHAEL	CA		01/28/2025		1,662		(34)			(34)		1,628	1,628			
100190941	ANGIER	NC		01/28/2025		852		6			6		858	858			
100190942	UNIONDALE	NY		01/28/2025		3,455		(8)			(8)		3,447	3,447			
100190945	SHERMAN	TX		01/28/2025		634		(17)			(17)		617	617			
100190946	LAUDERDALE BY THE SEA	FL		01/28/2025		412		8			8		420	420			
100190947	GRAHAM	NC		01/28/2025		591		17			17		608	608			
100190948	CEDAR CREEK	TX		01/28/2025		1,037		8			8		1,045	1,045			
100190950	TAMPA	FL		01/28/2025		434		(6)			(6)		428	428			
100190951	CONCORD	NC		01/28/2025		615		(6)			(6)		609	609			
100190952	GARNER	NC		01/28/2025		1,378		16			16		1,394	1,394			
100190954	ROSEVILLE	CA		01/28/2025		895		(11)			(11)		884	884			
100190955	WOODSTOCK	GA		01/28/2025		967		76			76		1,043	1,043			
100190956	ANGIER	NC		01/28/2025		753		(5)			(5)		748	748			
100190957	STUART	FL		01/28/2025		853		(1)			(1)		852	852			
100190958	GRAHAM	NC		01/28/2025		1,574		53			53		1,627	1,627			
100190959	FRESNO	CA		01/28/2025		436							436	436			
100190962	GRAHAM	NC		01/28/2025		614							614	614			
100190963	LAWRENCEVILLE	GA		01/28/2025		971		10			10		981	981			
100190964	WOODSTOCK	GA		01/28/2025		1,153		6			6		1,159	1,159			
100190965	PLAIN	WI		01/28/2025		1,683		(8)			(8)		1,675	1,675			
100190966	SARASOTA	FL		01/28/2025		699		7			7		706	706			
100190967	SURPRISE	AZ		01/28/2025		72,946		3,111			3,111		76,057	76,057			
100190968	HAINES CITY	FL		01/28/2025		608		(16)			(16)		592	592			
100190969	PORTOLA VALLEY	CA		01/28/2025		2,021		48			48		2,069	2,069			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190970	CHARLOTTE	NC		01/28/2025		675		(9)			(9)		666	666			
100190971	LONGS	SC		01/28/2025		1,556		51			51		1,607	1,607			
100190972	REHOBOTH BEACH	DE		01/28/2025		1,627		(22)			(22)		1,605	1,605			
100190973	SOUTH PADRE ISLAND	TX		01/28/2025		616		(7)			(7)		609	609			
100190976	MCKINNEY	TX		01/28/2025		762		(7)			(7)		755	755			
100190977	GALLATIN	TN		01/28/2025		594		(14)			(14)		580	580			
100190978	BELMONT	NC		01/28/2025		791		(5)			(5)		786	786			
100190979	LAKEWOOD	WA		01/28/2025		821		21			21		842	842			
100190980	FARMINGDALE	NJ		01/28/2025		390		(12)			(12)		378	378			
100190982	DOWNSVILLE	LA		01/28/2025		749		(5)			(5)		744	744			
100190983	REHOBOTH BEACH	DE		01/28/2025		1,616		(22)			(22)		1,594	1,594			
100190984	GRAHAM	NC		01/28/2025		425		12			12		437	437			
100190985	STEPHENSON	VA		01/28/2025		1,086		(32)			(32)		1,054	1,054			
100190986	AUSTIN	TX		01/28/2025		800		(21)			(21)		779	779			
100190987	LONGS	SC		01/28/2025		2,674		126			126		2,800	2,800			
100190990	GREENVILLE	TX		01/28/2025		526		(11)			(11)		515	515			
100190991	MANTECA	CA		01/28/2025		1,232		12			12		1,244	1,244			
100190992	OAKWOOD	GA		01/28/2025		649		(17)			(17)		632	632			
100190993	RICHMOND	TX		01/28/2025		602		(7)			(7)		595	595			
100190994	MONTGOMERY	TX		01/28/2025		449		(14)			(14)		435	435			
100190995	HEWITT	TX		01/28/2025		564		2			2		566	566			
100190996	SEMINOLE	FL		01/28/2025		739							739	739			
100190997	ARGYLE	TX		01/29/2025		1,573		(38)			(38)		1,535	1,535			
100190998	PORT SAINT LUCIE	FL		01/29/2025		695		7			7		702	702			
100190999	SAINT LOUIS	MO		01/29/2025		316		(11)			(11)		305	305			
100191003	PHILADELPHIA	PA		01/29/2025		660		(15)			(15)		645	645			
100191004	GREENACRES	FL		01/29/2025		288		(13)			(13)		275	275			
100191005	OAKHURST	NJ		01/29/2025		10,071		(337)			(337)		9,734	9,734			
100191006	WOODRIDGE	NY		01/29/2025		407		(19)			(19)		388	388			
100191007	LEHIGH ACRES	FL		01/29/2025		772		(29)			(29)		743	743			
100191008	WILSON	NC		01/29/2025		370		(3)			(3)		367	367			
100191009	CHARLESTOWN	IN		01/29/2025		459		(7)			(7)		452	452			
100191010	SPRINGFIELD GARDENS	NY		01/29/2025		1,732		(39)			(39)		1,693	1,693			
100191011	BUCKEYE	AZ		01/29/2025		640		(29)			(29)		611	611			
100191012	STATEN ISLAND	NY		01/29/2025		2,199		(61)			(61)		2,138	2,138			
100191013	DURYEA	PA		01/29/2025		240		(11)			(11)		229	229			
100191014	MONTCLAIR	NJ		01/29/2025		2,640		(116)			(116)		2,524	2,524			
100191017	BRANFORD	CT		01/29/2025		767		(7)			(7)		760	760			
100191018	OAK POINT	TX		01/29/2025		860		(34)			(34)		826	826			
100191019	MONROE	NY		01/29/2025		872		(31)			(31)		841	841			
100191020	BALTIMORE	MD		01/29/2025		377		(14)			(14)		363	363			
100191021	LOMPOC	CA		01/29/2025		1,129		(10)			(10)		1,119	1,119			
100191022	MIAMI	FL		01/29/2025		764		(13)			(13)		751	751			
100191024	SEVIERVILLE	TN		01/29/2025		2,741		11			11		2,752	2,752			
100191027	NEW HYDE PARK	NY		01/29/2025		513,109		(7,378)			(7,378)		505,731	505,731			
100191029	POOLER	GA		01/29/2025		697		(18)			(18)		679	679			
100191030	PORT CHARLOTTE	FL		01/29/2025		617		(8)			(8)		609	609			
100191032	BROWNSBURG	IN		01/29/2025		622		(16)			(16)		606	606			
100191033	SWEETWATER	TX		01/29/2025		363		(17)			(17)		346	346			
100191034	LITCHFIELD PARK	AZ		01/29/2025		1,875		(49)			(49)		1,826	1,826			
100191037	LUTZ	FL		01/29/2025		1,520		8			8		1,528	1,528			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191038	SAINT ALBANS	NY		01/29/2025		1,457		(45)			(45)		1,412	1,412			
100191039	EL CAJON	CA		01/29/2025		2,366		(46)			(46)		2,320	2,320			
100191040	EUGENE	OR		01/29/2025		14,117		(186)			(186)		13,931	13,931			
100191044	YREKA	CA		01/29/2025		441		(7)			(7)		434	434			
100191048	STEAMBOAT SPRINGS	CO		01/29/2025		401		(10)			(10)		391	391			
100191049	VENICE	FL		01/29/2025		875		(38)			(38)		837	837			
100191050	OKLAHOMA CITY	OK		01/29/2025		584		(25)			(25)		559	559			
100191051	CAPE CORAL	FL		01/29/2025		1,722		(69)			(69)		1,653	1,653			
100191052	BARRINGTON	IL		01/29/2025		830		(21)			(21)		809	809			
100191053	DORAL	FL		01/29/2025		713		(28)			(28)		685	685			
100191055	ATLANTA	GA		01/29/2025		380		(17)			(17)		363	363			
100191058	HOUSTON	TX		01/29/2025		377		(10)			(10)		367	367			
100191060	ROCK HILL	SC		01/29/2025		956		(25)			(25)		931	931			
100191062	MERIDIAN	ID		01/29/2025		5,421		(147)			(147)		5,274	5,274			
100191063	GAINESVILLE	VA		01/29/2025		1,668		(61)			(61)		1,607	1,607			
100191064	THOUSAND OAKS	CA		01/29/2025		2,592		1			1		2,593	2,593			
100191065	SAN ANTONIO	TX		01/29/2025		480		(15)			(15)		465	465			
100191067	BIG BEAR LAKE	CA		01/29/2025		762		(9)			(9)		753	753			
100191072	SAINT AUGUSTINE	FL		01/29/2025		858		(11)			(11)		847	847			
100191075	HOUSTON	TX		01/29/2025		491		(22)			(22)		469	469			
100191076	NEWBURY PARK THOUSAND	CA		01/29/2025		4,425		(136)			(136)		4,289	4,289			
100191077	ROMEOVILLE	IL		01/29/2025		484		(9)			(9)		475	475			
100191078	DAVIS	CA		01/29/2025		1,304		16			16		1,320	1,320			
100191079	COLUMBUS	OH		01/29/2025		379		(5)			(5)		374	374			
100191081	SAINT PAUL	MN		01/29/2025		464		(5)			(5)		459	459			
100191085	JACKSONVILLE	FL		01/29/2025		353		5			5		358	358			
100191086	WHITESTONE	NY		01/29/2025		1,366		(51)			(51)		1,315	1,315			
100191089	SAINT CLOUD	FL		01/29/2025		1,294		(11)			(11)		1,283	1,283			
100191090	CYPRESS	TX		01/29/2025		39,830		(1,592)			(1,592)		38,238	38,238			
100191091	NEWARK	NJ		01/29/2025		817		5			5		822	822			
100191093	SAN ANTONIO	TX		01/29/2025		214		(10)			(10)		204	204			
100191094	BRICK	NJ		01/29/2025		913		(13)			(13)		900	900			
100191096	SEA ISLE CITY	NJ		01/29/2025		2,403		(99)			(99)		2,304	2,304			
100191097	CROWNSVILLE	MD		01/29/2025		2,654		(83)			(83)		2,571	2,571			
100191098	CARVER	MA		01/29/2025		1,199		(44)			(44)		1,155	1,155			
100191099	DEER PARK	NY		01/29/2025		887		(37)			(37)		850	850			
100191102	GARDEN GROVE	CA		01/29/2025		742		(33)			(33)		709	709			
100191103	ONALASKA	WI		01/29/2025		20,592		(657)			(657)		19,935	19,935			
100191106	MERCED	CA		01/29/2025		3,617		(295)			(295)		3,322	3,322			
100191107	VICTORVILLE	CA		01/29/2025		612		(28)			(28)		584	584			
100191108	MIAMI	FL		01/29/2025		1,961		(91)			(91)		1,870	1,870			
100191111	INGLEWOOD	CA		01/29/2025		1,044		8			8		1,052	1,052			
100191113	DOWNEY	CA		01/29/2025		3,454		(12)			(12)		3,442	3,442			
100191115	NORTH CHARLESTON	SC		01/29/2025		577		(27)			(27)		550	550			
100191118	SOUTH GATE	CA		01/29/2025		1,037		(39)			(39)		998	998			
100191120	LOS ANGELES	CA		01/29/2025		711		5			5		716	716			
100191121	CHARLOTTE	NC		01/29/2025		2,654		(44)			(44)		2,610	2,610			
100191124	SAN ANTONIO	TX		01/29/2025		143		3			3		146	146			
100191125	HESPERIA	CA		01/29/2025		933		(15)			(15)		918	918			
100191130	YOUNGSVILLE	NC		01/29/2025		460		(5)			(5)		455	455			
100191131	ROCKLAND	MA		01/29/2025		935		(28)			(28)		907	907			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191132	EUGENE	OR		01/29/2025		989		(25)			(25)		964	964			
100191133	LOS ANGELES	CA		01/29/2025		1,495		(51)			(51)		1,444	1,444			
100191134	QUINCY	FL		01/29/2025		743		(5)			(5)		738	738			
100191136	GILBERT	AZ		01/29/2025		1,134		(51)			(51)		1,083	1,083			
100191140	DALLAS	TX		01/29/2025		430		(20)			(20)		410	410			
100191141	SOUTH PORTLAND	ME		01/29/2025		1,325		(16)			(16)		1,309	1,309			
100191142	LOS ANGELES	CA		01/29/2025		1,682		7			7		1,689	1,689			
100191143	FORT WASHINGTON	MD		01/29/2025		1,104		10			10		1,114	1,114			
100191147	YUCAIPA	CA		01/29/2025		1,617		47			47		1,664	1,664			
100191150	DENVER	CO		01/29/2025		1,632		(76)			(76)		1,556	1,556			
100191152	LOS ANGELES	CA		01/29/2025		732		(5)			(5)		727	727			
100191157	ARLINGTON	TX		01/29/2025		21,440		(342)			(342)		21,098	21,098			
100191158	DALLAS	TX		01/29/2025		743							743	743			
100191159	HOUSTON	TX		01/29/2025		292		(7)			(7)		285	285			
100191162	MESQUITE	TX		01/29/2025		352		(2)			(2)		350	350			
100191163	BEAUMONT	CA		01/29/2025		802		(32)			(32)		770	770			
100191167	MORENO VALLEY	CA		01/29/2025		1,411		(47)			(47)		1,364	1,364			
100191168	RESTON	VA		01/29/2025		1,919		(40)			(40)		1,879	1,879			
100191169	RIVIERA BEACH	FL		01/29/2025		628		14			14		642	642			
100191170	PHILADELPHIA	PA		01/29/2025		1,033		(66)			(66)		967	967			
100191171	HOUSTON	TX		01/29/2025		402		(19)			(19)		383	383			
100191172	OCALA	FL		01/29/2025		15,950		(450)			(450)		15,500	15,500			
100191175	CLEARLAKE OAKS	CA		01/29/2025		309		(14)			(14)		295	295			
100191178	BALTIMORE	MD		01/29/2025		356		(11)			(11)		345	345			
100191182	CINCINNATI	OH		01/29/2025		255		(7)			(7)		248	248			
100191185	ATLANTA	GA		01/29/2025		598		(5)			(5)		593	593			
100191188	CHARLOTTE	NC		01/29/2025		3,363		(22)			(22)		3,341	3,341			
100191191	SANFORD	FL		01/29/2025		944		1			1		945	945			
100191193	LOS ANGELES	CA		01/29/2025		2,955		(137)			(137)		2,818	2,818			
100191194	LOS ANGELES	CA		01/29/2025		371		(17)			(17)		354	354			
100191198	ARVIN	CA		01/29/2025		343		(16)			(16)		327	327			
100191203	ATLANTA	GA		01/29/2025		1,391		(13)			(13)		1,378	1,378			
100191204	LOS ANGELES	CA		01/29/2025		1,151		(28)			(28)		1,123	1,123			
100191205	SOUTHGATE	MI		01/29/2025		307		(12)			(12)		295	295			
100191206	SAN DIEGO	CA		01/29/2025		668		(31)			(31)		637	637			
100191207	SAN FRANCISCO	CA		01/29/2025		3,039		(83)			(83)		2,956	2,956			
100191210	ASPEN HILL	MD		01/29/2025		484		(11)			(11)		473	473			
100191211	HUNTINGTON PARK	CA		01/29/2025		1,063		(24)			(24)		1,039	1,039			
100191213	RIVERSIDE	CA		01/29/2025		899		(42)			(42)		857	857			
100191214	BORREGO SPRINGS	CA		01/29/2025		612		(22)			(22)		590	590			
100191215	BAYTOWN	TX		01/29/2025		674							674	674			
100191216	MESA	AZ		01/29/2025		1,539		(27)			(27)		1,512	1,512			
100191217	FALLS CHURCH	VA		01/29/2025		1,369		(25)			(25)		1,344	1,344			
100191218	SPARKS	NV		01/29/2025		1,109		(44)			(44)		1,065	1,065			
100191219	LOS ANGELES	CA		01/29/2025		2,425		(106)			(106)		2,319	2,319			
100191220	SACRAMENTO	CA		01/29/2025		797		(36)			(36)		761	761			
100191221	CYPRESS	TX		01/29/2025		4,035		14			14		4,049	4,049			
100191223	LOS ANGELES	CA		01/29/2025		1,267		(33)			(33)		1,234	1,234			
100191224	HENDERSON	NV		01/29/2025		1,064		(34)			(34)		1,030	1,030			
100191225	VILLA RICA	GA		01/29/2025		1,125		(48)			(48)		1,077	1,077			
100191226	BAKERSFIELD	CA		01/29/2025		531		(25)			(25)		506	506			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191227	BOCA RATON	FL		01/29/2025		1,268		(44)			(44)		1,224	1,224			
100191228	VAN NUYS	CA		01/29/2025		14,732		(198)			(198)		14,534	14,534			
100191229	HOUSTON	TX		01/29/2025		1,686		(39)			(39)		1,647	1,647			
100191231	SARASOTA	FL		01/29/2025		2,590		(36)			(36)		2,554	2,554			
100191232	MARSTONS MILLS	MA		01/29/2025		1,356		(63)			(63)		1,293	1,293			
100191233	BRIGHTON	CO		01/29/2025		1,079		(7)			(7)		1,072	1,072			
100191234	LOS ANGELES	CA		01/29/2025		1,581		(73)			(73)		1,508	1,508			
100191235	SALINAS	CA		01/29/2025		2,625		(47)			(47)		2,578	2,578			
100191237	UPPERCO	MD		01/29/2025		3,154		31			31		3,185	3,185			
100191238	NAPA	CA		01/29/2025		769		(36)			(36)		733	733			
100191239	WINCHESTER	CA		01/29/2025		3,042		(90)			(90)		2,952	2,952			
100191240	BRIDGEWATER	MA		01/29/2025		2,453		(58)			(58)		2,395	2,395			
100191241	ALEXANDRIA	VA		01/29/2025		677		(31)			(31)		646	646			
100191242	CORAL SPRINGS	FL		01/29/2025		1,701		(36)			(36)		1,665	1,665			
100191243	BALDWIN PARK	CA		01/29/2025		2,248		(97)			(97)		2,151	2,151			
100191244	FLORISSANT	MO		01/29/2025		257		(12)			(12)		245	245			
100191245	DOWNEY	CA		01/29/2025		1,839		(68)			(68)		1,771	1,771			
100191247	HAUULA	HI		01/29/2025		2,940		(77)			(77)		2,863	2,863			
100191248	PERRIS	CA		01/29/2025		1,102		(34)			(34)		1,068	1,068			
100191249	WOODBRIDGE	VA		01/29/2025		881		(41)			(41)		840	840			
100191250	FRESNO	CA		01/29/2025		1,202		(54)			(54)		1,148	1,148			
100191252	LAS VEGAS	NV		01/29/2025		732		(24)			(24)		708	708			
100191253	HERMISTON	OR		01/29/2025		783		(33)			(33)		750	750			
100191254	LOS ANGELES	CA		01/29/2025		3,990		(80)			(80)		3,910	3,910			
100191255	NAPLES	FL		01/29/2025		7,907		(366)			(366)		7,541	7,541			
100191256	BARGERSVILLE	IN		01/29/2025		1,077		(30)			(30)		1,047	1,047			
100191258	LAS VEGAS	NV		01/29/2025		548		(25)			(25)		523	523			
100191259	LAS VEGAS	NV		01/29/2025		945		(44)			(44)		901	901			
100191260	STRATFORD	CT		01/29/2025		601		3			3		604	604			
100191261	MIAMI	FL		01/29/2025		1,793		(65)			(65)		1,728	1,728			
100191262	LAKE FOREST	CA		01/29/2025		760		(22)			(22)		738	738			
100191263	LAKE HAVASU CITY	AZ		01/29/2025		654		(20)			(20)		634	634			
100191264	DUNNELLON	FL		01/29/2025		10,954		(453)			(453)		10,501	10,501			
100191265	LEWISVILLE	TX		01/29/2025		615		(29)			(29)		586	586			
100191267	HOUSTON	TX		01/29/2025		769							769	769			
100191269	VALENCIA	CA		01/29/2025		742		(23)			(23)		719	719			
100191271	CLAREMONT	CA		01/29/2025		1,179		(25)			(25)		1,154	1,154			
100191272	CONYERS	GA		01/29/2025		247		(5)			(5)		242	242			
100191273	GARLAND	TX		01/29/2025		17,429		(798)			(798)		16,631	16,631			
100191274	TAMPA	FL		01/29/2025		902		(19)			(19)		883	883			
100191275	MAGGIE VALLEY	NC		01/29/2025		777		(36)			(36)		741	741			
100191276	THORNTON	IL		01/29/2025		327		(9)			(9)		318	318			
100191277	MOORPARK	CA		01/29/2025		12,167		(229)			(229)		11,938	11,938			
100191279	MANVEL	TX		01/29/2025		527		(24)			(24)		503	503			
100191280	PHOENIXVILLE	PA		01/29/2025		1,616		(29)			(29)		1,587	1,587			
100191282	CHICAGO	IL		01/29/2025		672		(30)			(30)		642	642			
100191283	BALTIMORE	MD		01/29/2025		822		(38)			(38)		784	784			
100191284	BALTIMORE	MD		01/29/2025		718		(33)			(33)		685	685			
100191286	OCALA	FL		01/30/2025		422		(9)			(9)		413	413			
100191287	SAN DIEGO	CA		01/30/2025		3,024		(74)			(74)		2,950	2,950			
100191288	WEST PALM BEACH	FL		01/30/2025		1,914		(43)			(43)		1,871	1,871			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191291	COCONUT CREEK	FL		01/30/2025		1,035		(37)			(37)		998	998			
100191292	SAN ANTONIO	TX		01/30/2025		273		(8)			(8)		265	265			
100191293	ODESSA	TX		01/30/2025		564		(25)			(25)		539	539			
100191294	GLEN COVE	NY		01/30/2025		2,200		(21)			(21)		2,179	2,179			
100191296	MIAMI	FL		01/30/2025		966		(14)			(14)		952	952			
100191297	ATLANTA	GA		01/30/2025		1,106		(26)			(26)		1,080	1,080			
100191298	BRENTWOOD	NY		01/30/2025		1,080		(16)			(16)		1,064	1,064			
100191301	AVONDALE	PA		01/30/2025		888		(21)			(21)		867	867			
100191302	MATTAPOISETT	MA		01/30/2025		3,443		(95)			(95)		3,348	3,348			
100191303	HUNTLAND	TN		01/30/2025		852		(19)			(19)		833	833			
100191304	SUNSET BEACH	NC		01/30/2025		723		(26)			(26)		697	697			
100191305	PHOENIX	AZ		01/30/2025		660		(32)			(32)		628	628			
100191308	RAHWAY	NJ		01/30/2025		1,139		(22)			(22)		1,117	1,117			
100191309	NORTH MIAMI	FL		01/30/2025		791		5			5		796	796			
100191311	WOODHAVEN	NY		01/30/2025		2,965		(125)			(125)		2,840	2,840			
100191312	BATTLE GROUND	WA		01/30/2025		3,564		(122)			(122)		3,442	3,442			
100191313	MONTICELLO	NY		01/30/2025		420		(14)			(14)		406	406			
100191314	NEW ORLEANS	LA		01/30/2025		1,391		(49)			(49)		1,342	1,342			
100191315	ORLANDO	FL		01/30/2025		1,411		(30)			(30)		1,381	1,381			
100191316	SANTA MONICA	CA		01/30/2025		5,800		(222)			(222)		5,578	5,578			
100191319	DALLAS	TX		01/30/2025		714		(27)			(27)		687	687			
100191321	BROOKLYN	NY		01/30/2025		7,596		(294)			(294)		7,302	7,302			
100191322	NEW HAVEN	CT		01/30/2025		268		(12)			(12)		256	256			
100191324	PALMETTO BAY	FL		01/30/2025		1,950		(87)			(87)		1,863	1,863			
100191325	CLARKSTON	GA		01/30/2025		490		(1)			(1)		489	489			
100191326	NEWPORT BEACH	CA		01/30/2025		7,346		(217)			(217)		7,129	7,129			
100191327	BROOKLYN	NY		01/30/2025		4,565		(212)			(212)		4,353	4,353			
100191328	JURUPA VALLEY	CA		01/30/2025		1,494		(31)			(31)		1,463	1,463			
100191329	BUCHANAN DAM	TX		01/30/2025		689		(28)			(28)		661	661			
100191330	ASTORIA	NY		01/30/2025		3,246		(151)			(151)		3,095	3,095			
100191331	ALEXANDRIA	VA		01/30/2025		2,718		(31)			(31)		2,687	2,687			
100191332	MERCED	CA		01/30/2025		22,446		(1,014)			(1,014)		21,432	21,432			
100191334	BINGHAMTON	NY		01/30/2025		266		(12)			(12)		254	254			
100191335	DENVER	CO		01/30/2025		533		(4)			(4)		529	529			
100191339	VIRGINIA BEACH	VA		01/30/2025		493		(7)			(7)		486	486			
100191340	OCALA	FL		01/30/2025		587		(22)			(22)		565	565			
100191341	LITTLE ELM	TX		01/30/2025		503		(22)			(22)		481	481			
100191342	HOOVER	AL		01/30/2025		341		(13)			(13)		328	328			
100191343	ACWORTH	GA		01/30/2025		431		(6)			(6)		425	425			
100191344	COMMERCE	GA		01/30/2025		735		(18)			(18)		717	717			
100191345	MISSION	TX		01/30/2025		374		(17)			(17)		357	357			
100191346	DENVER	CO		01/30/2025		824		(22)			(22)		802	802			
100191347	SAN DIEGO	CA		01/30/2025		3,643		(37)			(37)		3,606	3,606			
100191349	ORANGE PARK	FL		01/30/2025		1,090		(7)			(7)		1,083	1,083			
100191350	BELLEVUE	WA		01/30/2025		1,699		(53)			(53)		1,646	1,646			
100191351	PALM SPRINGS	CA		01/30/2025		586		(18)			(18)		568	568			
100191358	STUART	FL		01/30/2025		1,412		(38)			(38)		1,374	1,374			
100191363	ORLANDO	FL		01/30/2025		297		(9)			(9)		288	288			
100191364	BRIDGEWATER	MA		01/30/2025		979		(23)			(23)		956	956			
100191368	MIAMI	FL		01/30/2025		576		(14)			(14)		562	562			
100191369	MARGATE	FL		01/30/2025		368		(17)			(17)		351	351			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191370	PARK CITY	UT		01/30/2025		1,185		(12)			(12)		1,173	1,173			
100191371	MIRAMAR	FL		01/30/2025		1,126		(52)			(52)		1,074	1,074			
100191374	AUSTIN	TX		01/30/2025		1,886		(72)			(72)		1,814	1,814			
100191379	NEWHALL	CA		01/30/2025		620		(29)			(29)		591	591			
100191380	SURPRISE	AZ		01/30/2025		774		(14)			(14)		760	760			
100191383	THE VILLAGES	FL		01/30/2025		381		(18)			(18)		363	363			
100191387	HOUSTON	TX		01/30/2025		1,137		(49)			(49)		1,088	1,088			
100191388	SAINT AUGUSTINE	FL		01/30/2025		1,043		(43)			(43)		1,000	1,000			
100191391	AMBLER	PA		01/30/2025		1,897		(66)			(66)		1,831	1,831			
100191393	SAN FRANCISCO	CA		01/30/2025		2,382		(59)			(59)		2,323	2,323			
100191395	UTRECHT	NLD		01/29/2025		344						(34)	310	348	38		38
100191398	UTRECHT	NLD		01/29/2025		146						(14)	132	148	16		16
100191403	ARNHEM	NLD		01/29/2025		239						(24)	215	241	27		27
100191404	BREDA	NLD		01/29/2025		418						(41)	377	421	44		44
100191420	WAALRE	NLD		01/29/2025		213,239						(21,338)	191,901	218,588	26,687		26,687
100191432	BERGEN OP ZOOM	NLD		01/29/2025		180						(18)	162	181	19		19
100191440	HEEMSTEDE	NLD		01/29/2025		313						(31)	282	313	32		32
100191445	BREDA	NLD		01/29/2025		1,476						(146)	1,330	1,490	160		160
100191453	GRONINGEN	NLD		01/29/2025		397						(39)	358	397	40		40
100191467	AMSTERDAM	NLD		01/29/2025		140,021						(13,717)	126,304	140,521	14,217		14,217
100191470	AMSTERDAM	NLD		01/29/2025		1,179,065						(104,859)	1,074,206	1,074,206			
100191477	NIJMEGEN	NLD		01/29/2025		30,332						(2,988)	27,344	30,605	3,261		3,261
100191487	ENSCHEDE	NLD		01/29/2025		366						(36)	330	371	41		41
100191493	NIJMEGEN	NLD		01/29/2025		511						(50)	461	517	56		56
100191514	UNITED KINGDOM	GBR		01/29/2025		325						(23)	302	345	43		43
100191521	UNITED KINGDOM	GBR		01/29/2025		581						(42)	539	632	93		93
100191526	UNITED KINGDOM	GBR		01/29/2025		1,528						(107)	1,421	1,610	189		189
100191535	UNITED KINGDOM	GBR		01/29/2025		1,265						(88)	1,177	1,334	158		158
100191545	UNITED KINGDOM	GBR		01/29/2025		373						(26)	347	394	47		47
100191546	UNITED KINGDOM	GBR		01/29/2025		562						(39)	523	590	67		67
100191547	UNITED KINGDOM	GBR		01/29/2025		297						(21)	276	315	39		39
100191549	UNITED KINGDOM	GBR		01/29/2025		499						(35)	464	524	60		60
100191552	KAAAWA	HI		01/31/2025		2,364		(80)			(80)		2,284	2,284			
100191554	KYLE	TX		01/31/2025		980		(30)			(30)		950	950			
100191555	CABOT	AR		01/31/2025		370		(14)			(14)		356	356			
100191556	RIVERTON	UT		01/31/2025		1,740		(72)			(72)		1,668	1,668			
100191561	PROSPER	TX		01/31/2025		1,773		(42)			(42)		1,731	1,731			
100191562	ROSEVILLE	CA		01/31/2025		2,938		(57)			(57)		2,881	2,881			
100191564	LUBBOCK	TX		01/31/2025		381		(2)			(2)		379	379			
100191566	BUCKEYE	AZ		01/31/2025		274		(12)			(12)		262	262			
100191568	LAS VEGAS	NV		01/31/2025		2,263		(61)			(61)		2,202	2,202			
100191569	LOCUST GROVE	GA		01/31/2025		469		(13)			(13)		456	456			
100191570	LIBERTYVILLE	IL		01/31/2025		271		(13)			(13)		258	258			
100191571	APOPKA	FL		01/31/2025		571		(14)			(14)		557	557			
100191574	SACRAMENTO	CA		01/31/2025		1,064		22			22		1,086	1,086			
100191575	RIGBY	ID		01/31/2025		459		(11)			(11)		448	448			
100191576	RIGBY	ID		01/31/2025		435		(17)			(17)		418	418			
100191578	PARKLAND	FL		01/31/2025		1,925		(13)			(13)		1,912	1,912			
100191579	SCAPPOOSE	OR		01/31/2025		1,015		2			2		1,017	1,017			
100191580	COLLEGE STATION	TX		01/31/2025		294		(8)			(8)		286	286			
100191581	LUBBOCK	TX		01/31/2025		707		3			3		710	710			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191584	DANIA BEACH	FL		01/31/2025		1,111		14			14		1,125	1,125			
100191585	SALT LAKE CITY	UT		01/31/2025		3,111		(75)			(75)		3,036	3,036			
100191586	OAK PARK	IL		01/31/2025		796		(18)			(18)		778	778			
100191588	MANTECA	CA		01/31/2025		1,268		(38)			(38)		1,230	1,230			
100191589	RIVERSIDE	CA		01/31/2025		1,321		(58)			(58)		1,263	1,263			
100191592	SACRAMENTO	CA		01/31/2025		668		(31)			(31)		637	637			
100191593	SPRING HILL	FL		01/31/2025		1,577		(24)			(24)		1,553	1,553			
100191597	LEHI	UT		01/31/2025		1,779		(28)			(28)		1,751	1,751			
100191598	UPLAND	CA		01/31/2025		1,969		(65)			(65)		1,904	1,904			
100191599	MANTECA	CA		01/31/2025		1,175		(35)			(35)		1,140	1,140			
100191600	JERSEY CITY	NJ		01/31/2025		2,935		14			14		2,949	2,949			
100191603	POWHATAN	VA		01/31/2025		269		(13)			(13)		256	256			
100191604	PHOENIX	AZ		01/31/2025		1,378		(21)			(21)		1,357	1,357			
100191608	PARKER	CO		01/31/2025		2,332		(68)			(68)		2,264	2,264			
100191609	LEHIGH ACRES	FL		01/31/2025		570		(20)			(20)		550	550			
100191614	DAYTON	TX		01/31/2025		9,421		(127)			(127)		9,294	9,294			
100191615	LEHIGH ACRES	FL		01/31/2025		569		(19)			(19)		550	550			
100191618	CEDAR HILL	TX		01/31/2025		575		(27)			(27)		548	548			
100191619	HURRICANE	UT		01/31/2025		740		(34)			(34)		706	706			
100191620	BRADENTON	FL		01/31/2025		471		(21)			(21)		450	450			
100191621	BOISE	ID		01/31/2025		897		(17)			(17)		880	880			
100191622	NORTH MYRTLE BEACH	SC		01/31/2025		658		(14)			(14)		644	644			
100191623	PACIFIC CITY	OR		01/31/2025		1,570		(29)			(29)		1,541	1,541			
100191624	GALLOWAY	NJ		01/31/2025		624		(22)			(22)		602	602			
100191625	BELMONT	MI		01/31/2025		1,315		(19)			(19)		1,296	1,296			
100191626	DUNEDIN	FL		01/31/2025		596		(25)			(25)		571	571			
100191627	COLORADO SPRINGS	CO		01/31/2025		798		(27)			(27)		771	771			
100191628	ST AUGUSTINE	FL		01/31/2025		603		(4)			(4)		599	599			
100191629	COLUMBIA	SC		01/31/2025		504		(16)			(16)		488	488			
100191630	COLORADO SPRINGS	CO		01/31/2025		751		(25)			(25)		726	726			
100191631	MIAMI	FL		01/31/2025		607		(17)			(17)		590	590			
100191633	CORAL SPRINGS	FL		01/31/2025		714		(20)			(20)		694	694			
100191635	FAIR OAKS	CA		01/31/2025		2,218		(104)			(104)		2,114	2,114			
100191636	SAN ANGELO	TX		01/31/2025		613		(3)			(3)		610	610			
100191637	COLUMBIA FALLS	MT		01/31/2025		1,631		(51)			(51)		1,580	1,580			
100191639	HAMPSTEAD	NC		01/31/2025		1,861		(33)			(33)		1,828	1,828			
100191641	MADISON	FL		01/31/2025		1,192		(43)			(43)		1,149	1,149			
100191642	UNION	KY		01/31/2025		505		(17)			(17)		488	488			
100191643	HARRISONBURG	VA		01/31/2025		484		(11)			(11)		473	473			
100191644	BOLIVIA	NC		01/31/2025		520		(17)			(17)		503	503			
100191645	MOORESVILLE	NC		01/31/2025		448		(9)			(9)		439	439			
100191647	COLUMBIA	SC		01/31/2025		494		(15)			(15)		479	479			
100191648	SOUTH PADRE ISLAND	TX		01/31/2025		489		(8)			(8)		481	481			
100191649	MIAMI	FL		01/31/2025		807		(45)			(45)		762	762			
100191651	BRYAN	TX		01/31/2025		653		(6)			(6)		647	647			
100191652	MONTGOMERY VILLAGE	MD		01/31/2025		2,444		(70)			(70)		2,374	2,374			
100191653	CAMARILLO	CA		01/31/2025		4,087		(131)			(131)		3,956	3,956			
100191654	WAUKEGAN	IL		01/31/2025		219		(4)			(4)		215	215			
100191655	HENDERSON	NV		01/31/2025		86,515		1,685			1,685		88,200	88,200			
100191663	HOLLISTER	CA		01/31/2025		1,588		(30)			(30)		1,558	1,558			
100191666	EL PORTAL	FL		01/31/2025		1,589		(29)			(29)		1,560	1,560			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191668	MCKINNEY	TX		01/31/2025		1,550		(28)			(28)		1,522	1,522			
100191669	SARASOTA	FL		01/31/2025		8,285		(141)			(141)		8,144	8,144			
100191670	KAMUELA	HI		01/31/2025		2,628		(57)			(57)		2,571	2,571			
100191671	DALLAS	TX		01/31/2025		4,061		(81)			(81)		3,980	3,980			
100191674	PEMBROKE PINES	FL		01/31/2025		1,992		(27)			(27)		1,965	1,965			
100191676	DEARBORN HEIGHTS	MI		02/20/2025		270		(11)			(11)		259	259			
100191677	BERRIEN SPRINGS	MI		02/20/2025		490		(23)			(23)		467	467			
100191678	LOS ANGELES	CA		02/20/2025		1,368		(45)			(45)		1,323	1,323			
100191679	PORTLAND	OR		02/20/2025		639		(4)			(4)		635	635			
100191681	STUART	FL		02/20/2025		301		(14)			(14)		287	287			
100191683	CYPRESS	TX		02/20/2025		2,133		(43)			(43)		2,090	2,090			
100191684	CHARLOTTE	NC		02/20/2025		1,280		(52)			(52)		1,228	1,228			
100191687	PENSACOLA	FL		02/20/2025		711		14			14		725	725			
100191688	PHILADELPHIA	PA		02/20/2025		995		2			2		997	997			
100191690	PITTSBURG	CA		02/20/2025		933		(39)			(39)		894	894			
100191692	DUNNELLON	FL		02/20/2025		539		(14)			(14)		525	525			
100191693	CERRITOS	CA		02/20/2025		1,114		(36)			(36)		1,078	1,078			
100191696	HEBER	AZ		02/20/2025		5,120		(179)			(179)		4,941	4,941			
100191697	LOS ANGELES	CA		02/20/2025		1,549		(59)			(59)		1,490	1,490			
100191698	OAKLAND	CA		02/20/2025		961		(39)			(39)		922	922			
100191699	EL CAJON	CA		02/20/2025		1,611		(73)			(73)		1,538	1,538			
100191701	JOHNS ISLAND	SC		02/20/2025		2,737		(118)			(118)		2,619	2,619			
100191702	MELBOURNE	FL		02/20/2025		749		(17)			(17)		732	732			
100191706	BAKERSFIELD	CA		02/20/2025		664		(7)			(7)		657	657			
100191708	MIAMI	FL		02/20/2025		591		(25)			(25)		566	566			
100191711	PLYMOUTH	CT		02/20/2025		608		(26)			(26)		582	582			
100191712	KEAAU	HI		02/20/2025		679		(10)			(10)		669	669			
100191713	AUSTIN	TX		02/20/2025		998		(37)			(37)		961	961			
100191715	JACKSON	WI		02/20/2025		275		(8)			(8)		267	267			
100191717	LYONS	IL		02/20/2025		737		(4)			(4)		733	733			
100191718	LOS ANGELES	CA		02/20/2025		2,247		(63)			(63)		2,184	2,184			
100191719	SPRINGFIELD	MA		02/20/2025		619		(16)			(16)		603	603			
100191721	MORENO VALLEY	CA		02/20/2025		1,247		(31)			(31)		1,216	1,216			
100191723	OXNARD	CA		02/20/2025		1,360		(58)			(58)		1,302	1,302			
100191724	FORT VALLEY	GA		02/20/2025		618		(16)			(16)		602	602			
100191729	GEORGETOWN	TX		02/20/2025		599		(28)			(28)		571	571			
100191730	LAKEWOOD	OH		02/20/2025		508		(24)			(24)		484	484			
100191733	IRVING	TX		02/20/2025		1,216		(46)			(46)		1,170	1,170			
100191735	MONROE	NC		02/20/2025		979		(42)			(42)		937	937			
100191736	CLIFTON	CO		02/20/2025		1,578		(69)			(69)		1,509	1,509			
100191738	HOUSTON	TX		02/20/2025		551		(14)			(14)		537	537			
100191739	SAN JOSE	CA		02/20/2025		766		(15)			(15)		751	751			
100191741	UNION CITY	GA		02/20/2025		402		(17)			(17)		385	385			
100191744	SALINAS	CA		02/20/2025		693		(4)			(4)		689	689			
100191745	ORLANDO	FL		02/20/2025		5,241		(145)			(145)		5,096	5,096			
100191747	HAMDEN	CT		02/20/2025		584		(21)			(21)		563	563			
100191748	KENT	OH		02/20/2025		364		(12)			(12)		352	352			
100191749	OCALA	FL		02/20/2025		430		(17)			(17)		413	413			
100191750	ENOCH	UT		02/20/2025		783		(36)			(36)		747	747			
100191751	SOCORRO	TX		02/20/2025		547		(25)			(25)		522	522			
100191752	HEBER CITY	UT		02/20/2025		900		(34)			(34)		866	866			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191756	LONG BEACH	CA		02/20/2025		2,366		(37)			(37)		2,329	2,329			
100191758	LAS VEGAS	NV		02/20/2025		669		(29)			(29)		640	640			
100191759	QUINCY	IL		02/20/2025		731		(32)			(32)		699	699			
100191760	JACKSONVILLE	FL		02/20/2025		15,655		(526)			(526)		15,129	15,129			
100191762	KISSIMMEE	FL		02/20/2025		79,630		(2,800)			(2,800)		76,830	76,830			
100191763	PHOENIX	AZ		02/20/2025		3,460		(89)			(89)		3,371	3,371			
100191765	HOUSTON	TX		02/20/2025		4,293		(179)			(179)		4,114	4,114			
100191766	LOS ANGELES	CA		02/20/2025		6,218		(216)			(216)		6,002	6,002			
100191767	LUBBOCK	TX		02/20/2025		292		(14)			(14)		278	278			
100191768	CENTER LINE	MI		02/20/2025		303		(10)			(10)		293	293			
100191770	MIAMI	FL		01/31/2025		1,425		(20)			(20)		1,405	1,405			
100191772	NEWARK	NJ		01/31/2025		1,279		(19)			(19)		1,260	1,260			
100191773	MIRAMAR	FL		01/31/2025		1,655		(35)			(35)		1,620	1,620			
100191775	MIAMI	FL		01/31/2025		1,006		(38)			(38)		968	968			
100191776	SAN FRANCISCO	CA		01/31/2025		2,643		(78)			(78)		2,565	2,565			
100191777	SAN ANTONIO	FL		01/31/2025		2,323		(49)			(49)		2,274	2,274			
100191778	MIAMI	FL		01/31/2025		704		(25)			(25)		679	679			
100191779	MIAMI BEACH	FL		01/31/2025		599		(21)			(21)		578	578			
100191780	HAZLET	NJ		01/31/2025		881		(17)			(17)		864	864			
100191782	NEW SMYRNA BEACH	FL		01/31/2025		942		(37)			(37)		905	905			
100191783	TAMPA	FL		01/31/2025		688		(26)			(26)		662	662			
100191784	SCRANTON	PA		01/31/2025		329		(15)			(15)		314	314			
100191786	MONT CLARE	PA		01/31/2025		593		(15)			(15)		578	578			
100191787	VISTA	CA		01/31/2025		1,268		(36)			(36)		1,232	1,232			
100191788	NAPLES	FL		01/31/2025		396		(4)			(4)		392	392			
100191789	SNELLVILLE	GA		01/31/2025		1,693		(17)			(17)		1,676	1,676			
100191790	HILLIARD	OH		01/31/2025		18,146		(294)			(294)		17,852	17,852			
100191791	DANIA BEACH	FL		01/31/2025		2,356		(22)			(22)		2,334	2,334			
100191793	PALM BEACH GARDENS	FL		01/31/2025		4,240		(86)			(86)		4,154	4,154			
100191794	MODESTO	CA		01/31/2025		1,066		(25)			(25)		1,041	1,041			
100191796	KEMAH	TX		01/31/2025		2,470		(64)			(64)		2,406	2,406			
100191797	SPARKS GLENCOE	MD		01/31/2025		1,277		(29)			(29)		1,248	1,248			
100191798	DURHAM	NC		01/31/2025		955		(30)			(30)		925	925			
100191800	DURHAM	NC		01/31/2025		1,106		(12)			(12)		1,094	1,094			
100191801	DELTONA	FL		01/31/2025		441		(20)			(20)		421	421			
100191803	CHULA VISTA	CA		01/31/2025		1,244		(37)			(37)		1,207	1,207			
100191805	CLIFTON	NJ		01/31/2025		1,278		6			6		1,284	1,284			
100191806	FRESNO	CA		01/31/2025		322		(10)			(10)		312	312			
100191807	MIAMI	FL		01/31/2025		2,147		45			45		2,192	2,192			
100191808	NORTH HOLLYWOOD	CA		01/31/2025		1,837		(86)			(86)		1,751	1,751			
100191809	NORTHVILLE	MI		01/31/2025		975		(45)			(45)		930	930			
100191810	HOUSTON	TX		01/31/2025		4,120		(6)			(6)		4,114	4,114			
100191811	SANTA ANA	CA		01/31/2025		1,400		(11)			(11)		1,389	1,389			
100191815	FORT STOCKTON	TX		01/31/2025		1,033		(3)			(3)		1,030	1,030			
100191816	CHULA VISTA	CA		01/31/2025		9,046		196			196		9,242	9,242			
100191818	LOS ANGELES	CA		01/31/2025		4,480		(121)			(121)		4,359	4,359			
100191819	PHOENIX	AZ		01/31/2025		857		(27)			(27)		830	830			
100191822	LAKE CHARLES	LA		01/31/2025		256		(4)			(4)		252	252			
100191823	WELSH	LA		01/31/2025		300							300	300			
100192156	AUBURN	AL		01/31/2025		1,122		(37)			(37)		1,085	1,085			
100192157	LOS ANGELES	CA		01/31/2025		805		(20)			(20)		785	785			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192158	BLUFFTON	SC		01/31/2025		959		(26)			(26)		933	933			
100192159	BRIDGEPORT	CT		01/31/2025		856		(27)			(27)		829	829			
100192160	BLAINE	MN		01/31/2025		855		(24)			(24)		831	831			
100192162	ANTIOCH	IL		01/31/2025		1,056		(25)			(25)		1,031	1,031			
100192166	BETHLEHEM	PA		01/31/2025		651		(21)			(21)		630	630			
100192167	TACOMA	WA		01/31/2025		1,195		(3)			(3)		1,192	1,192			
100192168	AKRON	OH		01/31/2025		584		(17)			(17)		567	567			
100192169	LITTLE ROCK	AR		01/31/2025		534		12			12		546	546			
100192170	WILMINGTON	DE		01/31/2025		513		(9)			(9)		504	504			
100192171	CENTEREACH	NY		01/31/2025		676		(18)			(18)		658	658			
100192172	TACOMA	WA		01/31/2025		637		(20)			(20)		617	617			
100192173	CARSON CITY	NV		01/31/2025		1,892		(79)			(79)		1,813	1,813			
100192174	NORTH PORT	FL		01/31/2025		631		(17)			(17)		614	614			
100192175	NORFOLK	VA		01/31/2025		576		(13)			(13)		563	563			
100192176	TUCSON	AZ		01/31/2025		545		(23)			(23)		522	522			
100192178	CRESTWOOD	IL		01/31/2025		224		(11)			(11)		213	213			
100192180	AKRON	OH		01/31/2025		378		(6)			(6)		372	372			
100192181	LUBBOCK	TX		01/31/2025		440		(4)			(4)		436	436			
100192182	BIRMINGHAM	AL		01/31/2025		623		29			29		652	652			
100192183	LIBERTY	NY		01/31/2025		508		(21)			(21)		487	487			
100192184	HAMILTON	OH		01/31/2025		547		(21)			(21)		526	526			
100192185	LONG ISLAND CITY	NY		01/31/2025		2,204		(76)			(76)		2,128	2,128			
100192186	CRESTWOOD	IL		01/31/2025		255		(12)			(12)		243	243			
100192188	GARLAND	TX		01/31/2025		479		(20)			(20)		459	459			
100192190	GREEN VALLEY LAKE	CA		01/31/2025		465		(7)			(7)		458	458			
100192191	LOUISBURG	KS		01/31/2025		423		(14)			(14)		409	409			
100192192	SOUTHAMPTON	NJ		01/31/2025		484		(15)			(15)		469	469			
100192193	LAWRENCEVILLE	GA		01/31/2025		5,897		(214)			(214)		5,683	5,683			
100192194	PHILADELPHIA	PA		01/31/2025		445		(9)			(9)		436	436			
100192196	CORNELIUS	NC		01/31/2025		671		(11)			(11)		660	660			
100192197	BETHLEHEM	PA		01/31/2025		674		(28)			(28)		646	646			
100192198	CONVERSE	TX		01/31/2025		506		(17)			(17)		489	489			
100192199	SEATTLE	WA		01/31/2025		986		(21)			(21)		965	965			
100192200	SAINT LOUIS	MO		01/31/2025		298		(7)			(7)		291	291			
100192201	KENNEWICK	WA		01/31/2025		4,078		(74)			(74)		4,004	4,004			
100192202	WINTERVILLE	NC		01/31/2025		525		(18)			(18)		507	507			
100192203	UPPER MARLBORO	MD		01/31/2025		392		(16)			(16)		376	376			
100192204	LUBBOCK	TX		01/31/2025		7,023		(205)			(205)		6,818	6,818			
100192205	NORTH ANDOVER	MA		01/31/2025		634		(20)			(20)		614	614			
100192206	NEW ALBANY	IN		01/31/2025		462		(11)			(11)		451	451			
100192207	CONWAY	SC		01/31/2025		417		(16)			(16)		401	401			
100192208	EAST CHICAGO	IN		01/31/2025		271		(13)			(13)		258	258			
100192209	SAINT AUGUSTINE	FL		01/31/2025		1,530		(21)			(21)		1,509	1,509			
100192211	EAST CHICAGO	IN		01/31/2025		1,889		(63)			(63)		1,826	1,826			
100192213	MEMPHIS	TN		01/31/2025		257		(8)			(8)		249	249			
100192215	MEMPHIS	TN		01/31/2025		259		(8)			(8)		251	251			
100192218	STOCKTON	CA		01/31/2025		327		(11)			(11)		316	316			
100192219	KANSAS CITY	MO		01/31/2025		457		(7)			(7)		450	450			
100192221	CLIFTON	NJ		01/31/2025		1,661		(17)			(17)		1,644	1,644			
100192223	TAMPA	FL		01/31/2025		5,053		(127)			(127)		4,926	4,926			
100192225	CASPER	WY		01/31/2025		446		(8)			(8)		438	438			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192226	AKRON	OH		01/31/2025		235		(10)			(10)		225	225			
100192227	NAPLES	NY		01/31/2025		1,753		(51)			(51)		1,702	1,702			
100192228	PHILADELPHIA	PA		01/31/2025		388		(11)			(11)		377	377			
100192231	STRATFORD	CT		01/31/2025		802		(22)			(22)		780	780			
100192232	MOUNT VERNON	NY		01/31/2025		1,679		(53)			(53)		1,626	1,626			
100192233	PEN ARGYL	PA		01/31/2025		377		(14)			(14)		363	363			
100192234	PHOENIX	AZ		01/31/2025		890		(29)			(29)		861	861			
100192235	CHELSEA	MA		01/31/2025		742		(21)			(21)		721	721			
100192236	TUCSON	AZ		01/31/2025		1,020		(23)			(23)		997	997			
100192237	SAN DIEGO	CA		01/31/2025		1,538		(56)			(56)		1,482	1,482			
100192240	BELLEVILLE	NJ		01/31/2025		933		(22)			(22)		911	911			
100192241	HEMET	CA		01/31/2025		915		(42)			(42)		873	873			
100192242	ALBION	NY		01/31/2025		250		(9)			(9)		241	241			
100192243	TEMPE	AZ		01/31/2025		888		(28)			(28)		860	860			
100192244	CLIFTON HEIGHTS	PA		01/31/2025		522		(17)			(17)		505	505			
100192245	WILMINGTON	NC		01/31/2025		261		(12)			(12)		249	249			
100192246	STUART	FL		01/31/2025		3,141		(141)			(141)		3,000	3,000			
100192247	DELRAY BEACH	FL		01/31/2025		1,701		(50)			(50)		1,651	1,651			
100192248	SAN FRANCISCO	CA		01/31/2025		1,543		(39)			(39)		1,504	1,504			
100192249	LOCKPORT	NY		01/31/2025		188		(5)			(5)		183	183			
100192250	CHATOM	AL		01/31/2025		785		(18)			(18)		767	767			
100192251	PATASKALA	OH		01/31/2025		296		(13)			(13)		283	283			
100192253	LANSDALE	PA		01/31/2025		404		(15)			(15)		389	389			
100192255	AURORA	OH		01/31/2025		304		(14)			(14)		290	290			
100192257	BENTON	AR		01/31/2025		430		11			11		441	441			
100192258	CLEVELAND	OH		01/31/2025		248		(7)			(7)		241	241			
100192259	KENTWOOD	MI		01/31/2025		9,644		(235)			(235)		9,409	9,409			
100192260	NORRISTOWN	PA		01/31/2025		2,354		(19)			(19)		2,335	2,335			
100192261	MIDDLETOWN	NY		01/31/2025		726		(17)			(17)		709	709			
100192262	WEST ROXBURY	MA		01/31/2025		1,871		(76)			(76)		1,795	1,795			
100192263	MONTGOMERY	AL		01/31/2025		317		(10)			(10)		307	307			
100192264	STUART	FL		01/31/2025		3,200		(66)			(66)		3,134	3,134			
100192265	SCRANTON	PA		01/31/2025		493		(17)			(17)		476	476			
100192266	MERCEDES	TX		01/31/2025		390		(12)			(12)		378	378			
100192268	OZARK	MO		01/31/2025		943		(5)			(5)		938	938			
100192269	AUBURN	WA		01/31/2025		1,071		(27)			(27)		1,044	1,044			
100192270	COLUMBIA FALLS	MT		01/31/2025		857		(27)			(27)		830	830			
100192272	HAZEL PARK	MI		01/31/2025		277		(11)			(11)		266	266			
100192273	KEARNEY	MO		01/31/2025		493		(19)			(19)		474	474			
100192274	ABBEVILLE	SC		01/31/2025		3,052		(54)			(54)		2,998	2,998			
100192275	LE ROY	NY		01/31/2025		485		(21)			(21)		464	464			
100192277	GAASTRA	MI		01/31/2025		253		(13)			(13)		240	240			
100192279	KISSIMMEE	FL		01/31/2025		1,180							1,180	1,180			
100192280	MEMPHIS	TN		01/31/2025		31,645		(643)			(643)		31,002	31,002			
100192281	PHILADELPHIA	PA		01/31/2025		781		(21)			(21)		760	760			
100192282	FAIRPORT	NY		01/31/2025		649		(17)			(17)		632	632			
100192283	YOUNGSTOWN	OH		01/31/2025		724		(28)			(28)		696	696			
100192284	PHILADELPHIA	PA		01/31/2025		348		(8)			(8)		340	340			
100192285	HUNTSVILLE	AL		01/31/2025		906		(29)			(29)		877	877			
100192287	MADISON	WI		01/31/2025		39,860		(1,331)			(1,331)		38,529	38,529			
100192288	STAMFORD	CT		01/31/2025		747		(18)			(18)		729	729			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192289	PRATTVILLE	AL		01/31/2025		350		(12)			(12)		338	338			
100192290	DAYTONA BEACH	FL		01/31/2025		3,720		(125)			(125)		3,595	3,595			
100192291	MONTGOMERY	AL		01/31/2025		225		(10)			(10)		215	215			
100192292	BROOKLYN	NY		01/31/2025		6,645		(234)			(234)		6,411	6,411			
100192293	MAPLE PLAIN	MN		01/31/2025		688		(6)			(6)		682	682			
100192294	COLUMBUS	OH		01/31/2025		2,243		(16)			(16)		2,227	2,227			
100192295	TAMPA	FL		01/31/2025		1,414		(32)			(32)		1,382	1,382			
100192296	HULL	MA		01/31/2025		888		(33)			(33)		855	855			
100192297	AKRON	OH		01/31/2025		178		(8)			(8)		170	170			
100192298	KISSIMMEE	FL		01/31/2025		582		1			1		583	583			
100192299	DAYTON	OH		01/31/2025		454		(6)			(6)		448	448			
100192300	GREENVILLE	SC		01/31/2025		313		(16)			(16)		297	297			
100192301	HAYDEN	ID		01/31/2025		564		(18)			(18)		546	546			
100192302	NORTH PORT	FL		01/31/2025		534		(13)			(13)		521	521			
100192303	ELLICOTTVILLE	NY		01/31/2025		1,704		(55)			(55)		1,649	1,649			
100192304	LANCASTER	OH		01/31/2025		338		(14)			(14)		324	324			
100192305	BUFFALO	NY		01/31/2025		719		(28)			(28)		691	691			
100192306	DALLAS	TX		01/31/2025		552		(12)			(12)		540	540			
100192307	MABLETON	GA		01/31/2025		589		(14)			(14)		575	575			
100192308	MEMPHIS	TN		01/31/2025		455		13			13		468	468			
100192310	TUCSON	AZ		01/31/2025		580		(19)			(19)		561	561			
100192311	EAST STROUDSBURG	PA		01/31/2025		841		(20)			(20)		821	821			
100192312	GEORGETOWN	SC		01/31/2025		1,097		(18)			(18)		1,079	1,079			
100192313	PHILADELPHIA	PA		01/31/2025		196		(7)			(7)		189	189			
100192314	DAVENPORT	IA		01/31/2025		240		(7)			(7)		233	233			
100192315	CHADDS FORD	PA		01/31/2025		169		(9)			(9)		160	160			
100192316	FT WORTH	TX		01/31/2025		861		(25)			(25)		836	836			
100192317	HARRISBURG	PA		01/31/2025		311		(14)			(14)		297	297			
100192318	AUSTIN	TX		01/31/2025		563		(13)			(13)		550	550			
100192319	TONAWANDA	NY		01/31/2025		416		(8)			(8)		408	408			
100192320	BALTIMORE	MD		01/31/2025		293		(7)			(7)		286	286			
100192321	AKRON	OH		01/31/2025		206		(10)			(10)		196	196			
100192323	LOS ANGELES	CA		02/05/2025		1,464		(68)			(68)		1,396	1,396			
100192324	ORLANDO	FL		02/05/2025		8,453		(71)			(71)		8,382	8,382			
100192326	BELL	CA		02/05/2025		1,812		(44)			(44)		1,768	1,768			
100192328	LOS ANGELES	CA		02/05/2025		1,595		(27)			(27)		1,568	1,568			
100192330	ATLANTIS	FL		02/05/2025		902		(28)			(28)		874	874			
100192331	YUCCA VALLEY	CA		02/05/2025		637		(13)			(13)		624	624			
100192332	WINNETKA	CA		02/05/2025		1,712		(59)			(59)		1,653	1,653			
100192334	LOS ANGELES	CA		02/05/2025		4,002		(184)			(184)		3,818	3,818			
100192335	MECCA	CA		02/05/2025		532		(10)			(10)		522	522			
100192337	ORLANDO	FL		02/05/2025		596		(16)			(16)		580	580			
100192338	MENIFEE	CA		02/05/2025		1,160		(21)			(21)		1,139	1,139			
100192340	PORT SAINT LUCIE	FL		02/05/2025		544		(12)			(12)		532	532			
100192342	WEST COVINA	CA		02/05/2025		3,936		(101)			(101)		3,835	3,835			
100192344	SIGNAL HILL	CA		02/05/2025		2,594		(33)			(33)		2,561	2,561			
100192349	LOS ANGELES	CA		02/05/2025		1,694		(60)			(60)		1,634	1,634			
100192352	COMPTON	CA		02/05/2025		1,037		(48)			(48)		989	989			
100192353	LOS ANGELES	CA		02/05/2025		2,076		(96)			(96)		1,980	1,980			
100192355	ARDEN	NC		02/05/2025		1,675		(59)			(59)		1,616	1,616			
100192356	NORTHRIDGE	CA		02/05/2025		7,993		(262)			(262)		7,731	7,731			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192357	LOS ANGELES	CA		02/05/2025		7,790		(109)			(109)		7,681	7,681			
100192358	TARZANA	CA		02/05/2025		557		(22)			(22)		535	535			
100192360	RANCHO PALOS VERDES	CA		02/05/2025		38,372		(607)			(607)		37,765	37,765			
100192368	CARSON	CA		02/05/2025		1,683		(22)			(22)		1,661	1,661			
100192369	WEST HILLS	CA		02/05/2025		1,096		(51)			(51)		1,045	1,045			
100192370	CARSON	CA		02/05/2025		1,714		(15)			(15)		1,699	1,699			
100192371	CALABASAS	CA		02/05/2025		6,462		(292)			(292)		6,170	6,170			
100192372	LOS ANGELES	CA		02/05/2025		1,610		(42)			(42)		1,568	1,568			
100192389	RIVERSIDE	CA		02/06/2025		1,232		(41)			(41)		1,191	1,191			
100192396	WOODBURN	OR		02/07/2025		1,023		(82)			(82)		941	941			
100192397	LOS ANGELES	CA		02/07/2025		1,849		(39)			(39)		1,810	1,810			
100192398	PALM BEACH GARDENS	FL		02/07/2025		4,383		(139)			(139)		4,244	4,244			
100192399	ESTERO	FL		02/07/2025		1,122		(36)			(36)		1,086	1,086			
100192402	HYATTSVILLE	MD		02/07/2025		492		(10)			(10)		482	482			
100192403	NEW BRUNSWICK	NJ		02/07/2025		544		(28)			(28)		516	516			
100192405	PALMDALE	CA		02/07/2025		39,329		(736)			(736)		38,593	38,593			
100192407	FARMVILLE	NC		02/07/2025		1,104		(40)			(40)		1,064	1,064			
100192408	MOUNTAIN DALE	NY		02/07/2025		529		(27)			(27)		502	502			
100192411	NASHVILLE	TN		02/07/2025		1,863		(37)			(37)		1,826	1,826			
100192412	ESCALON	CA		02/07/2025		1,623		3			3		1,626	1,626			
100192414	PHOENIX	AZ		02/07/2025		778		(2)			(2)		776	776			
100192417	SAN ANTONIO	TX		02/07/2025		5,053		(229)			(229)		4,824	4,824			
100192418	DAVENPORT	FL		02/07/2025		641		(19)			(19)		622	622			
100192419	ROYAL PALM BEACH	FL		02/07/2025		470		(10)			(10)		460	460			
100192420	PLYMOUTH	MA		02/07/2025		966		(9)			(9)		957	957			
100192422	BRIDGEHAMPTON	NY		02/07/2025		6,486		(195)			(195)		6,291	6,291			
100192423	DORAL	FL		02/07/2025		837		(39)			(39)		798	798			
100192424	PARRISH	FL		02/07/2025		2,281		(37)			(37)		2,244	2,244			
100192425	WEST ORANGE	NJ		02/07/2025		1,030		(37)			(37)		993	993			
100192428	MCALLEN	TX		02/07/2025		328		(30)			(30)		298	298			
100192429	CALHOUN	GA		02/07/2025		453		(10)			(10)		443	443			
100192430	NORTH SYRACUSE	NY		02/07/2025		2,293		(83)			(83)		2,210	2,210			
100192432	HAINES CITY	FL		02/07/2025		733		(14)			(14)		719	719			
100192433	KULA	HI		02/07/2025		6,088		(101)			(101)		5,987	5,987			
100192436	MORELAND	GA		02/07/2025		1,151		(42)			(42)		1,109	1,109			
100192437	NORTH FORT MYERS	FL		02/07/2025		1,494		(48)			(48)		1,446	1,446			
100192439	SARASOTA	FL		02/07/2025		22,830		(539)			(539)		22,291	22,291			
100192440	SHERWOOD	OR		02/07/2025		1,846		(83)			(83)		1,763	1,763			
100192441	FORT LAUDERDALE	FL		02/07/2025		423		(13)			(13)		410	410			
100192443	YANTIS	TX		02/07/2025		488		(21)			(21)		467	467			
100192445	CHESTERTOWN	MD		02/07/2025		440		(13)			(13)		427	427			
100192447	EAST SETAUKET	NY		02/07/2025		1,364		(45)			(45)		1,319	1,319			
100192448	HACIENDA HEIGHTS	CA		02/07/2025		1,003		31			31		1,034	1,034			
100192449	COUPEVILLE	WA		02/07/2025		1,657		(49)			(49)		1,608	1,608			
100192450	MONTEBELLO	CA		02/07/2025		1,371		(20)			(20)		1,351	1,351			
100192451	TOBYHANNA	PA		02/07/2025		472		(14)			(14)		458	458			
100192452	HOUSTON	TX		02/07/2025		823		(36)			(36)		787	787			
100192453	RANCHO CORDOVA	CA		02/07/2025		27,500		(940)			(940)		26,560	26,560			
100192454	WALLKILL	NY		02/07/2025		1,807		(65)			(65)		1,742	1,742			
100192456	GAINESVILLE	TX		02/07/2025		2,210		(20)			(20)		2,190	2,190			
100192457	WEST HILLS	CA		02/07/2025		1,277		(40)			(40)		1,237	1,237			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192458	AVENTURA	FL		02/07/2025		538		(16)			(16)		522	522			
100192462	SYLMAR	CA		02/07/2025		1,867		(7)			(7)		1,860	1,860			
100192463	CITRUS SPRINGS	FL		02/07/2025		596		(5)			(5)		591	591			
100192465	DEERFIELD BEACH	FL		02/07/2025		609		(26)			(26)		583	583			
100192466	HICKSVILLE	NY		02/07/2025		2,431		(48)			(48)		2,383	2,383			
100192469	STAMFORD	CT		02/07/2025		1,151		(3)			(3)		1,148	1,148			
100192472	WOODLAND HILLS	CA		02/07/2025		2,910		(45)			(45)		2,865	2,865			
100192475	LAS VEGAS	NV		02/07/2025		1,843		(79)			(79)		1,764	1,764			
100192476	NORWOOD	PA		02/07/2025		262		(12)			(12)		250	250			
100192477	UNIONDALE	NY		02/07/2025		2,085		(97)			(97)		1,988	1,988			
100192478	RIVERSIDE	CA		02/07/2025		761		(15)			(15)		746	746			
100192482	SELDEN	NY		02/07/2025		1,235		(54)			(54)		1,181	1,181			
100192484	LA HABRA	CA		02/07/2025		1,465		(13)			(13)		1,452	1,452			
100192485	EASTON	MD		02/07/2025		1,252		(7)			(7)		1,245	1,245			
100192487	IRVINE	CA		02/07/2025		2,898		(43)			(43)		2,855	2,855			
100192489	COLUMBUS	OH		02/07/2025		555		(14)			(14)		541	541			
100192490	RIVERSIDE	CA		02/07/2025		2,346		(144)			(144)		2,202	2,202			
100192491	BROOKLYN	NY		02/07/2025		6,721		(268)			(268)		6,453	6,453			
100192492	VICTORVILLE	CA		02/07/2025		636		(26)			(26)		610	610			
100192494	GAITHERSBURG	MD		02/07/2025		977		(32)			(32)		945	945			
100192495	PONTE VEDRA	FL		02/07/2025		10,892		(59)			(59)		10,833	10,833			
100192496	GREER	SC		02/07/2025		610		(9)			(9)		601	601			
100192498	BUCKEYE	AZ		02/07/2025		609		(26)			(26)		583	583			
100192499	MILLS RIVER	NC		02/07/2025		1,326		(62)			(62)		1,264	1,264			
100192500	WASHINGTON	DC		02/07/2025		690		(7)			(7)		683	683			
100192501	PALM BAY	FL		02/07/2025		963		(36)			(36)		927	927			
100192504	CAPE CORAL	FL		02/07/2025		465		(22)			(22)		443	443			
100192510	IRVING	TX		02/07/2025		311		(13)			(13)		298	298			
100192512	BROOKLYN	NY		02/07/2025		2,575		(79)			(79)		2,496	2,496			
100192513	LANCASTER	CA		02/10/2025		1,782		(42)			(42)		1,740	1,740			
100192514	LONG BEACH	CA		02/10/2025		829		(4)			(4)		825	825			
100192515	LA MIRADA	CA		02/10/2025		1,835		(9)			(9)		1,826	1,826			
100192517	LANCASTER	CA		02/10/2025		881		(31)			(31)		850	850			
100192519	WHITMAN	MA		02/10/2025		1,011		(24)			(24)		987	987			
100192520	SOUTH JORDAN	UT		02/10/2025		1,614		(17)			(17)		1,597	1,597			
100192522	CHARLOTTE	NC		02/10/2025		923		(8)			(8)		915	915			
100192523	TUCSON	AZ		02/10/2025		649		(15)			(15)		634	634			
100192524	ODESSA	TX		02/10/2025		10,686		(343)			(343)		10,343	10,343			
100192525	N MYRTLE BCH	SC		02/10/2025		1,373		(25)			(25)		1,348	1,348			
100192526	LA QUINTA	CA		02/10/2025		1,160		(21)			(21)		1,139	1,139			
100192527	HOUSTON	TX		02/10/2025		1,658		(21)			(21)		1,637	1,637			
100192528	EDMOND	OK		02/10/2025		499		(5)			(5)		494	494			
100192529	HUTTO	TX		02/10/2025		3,167		(91)			(91)		3,076	3,076			
100192530	AUSTIN	TX		02/10/2025		1,154		(28)			(28)		1,126	1,126			
100192531	MADERA	CA		02/10/2025		1,262		96			96		1,358	1,358			
100192533	MANAHAWKIN	NJ		02/10/2025		903		(9)			(9)		894	894			
100192534	PORT ORCHARD	WA		02/10/2025		1,595		155			155		1,750	1,750			
100192535	WAKE FOREST	NC		02/10/2025		659		(17)			(17)		642	642			
100192536	HENDERSON	NV		02/10/2025		1,440		(34)			(34)		1,406	1,406			
100192537	BRENTWOOD	TN		02/10/2025		655		(26)			(26)		629	629			
100192539	BRENTWOOD	TN		02/10/2025		655		(26)			(26)		629	629			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192541	ROWLETT	TX		02/10/2025		1,206		(13)			(13)		1,193	1,193			
100192542	WINTER GARDEN	FL		02/10/2025		2,229		(14)			(14)		2,215	2,215			
100192543	SHERMAN	TX		02/10/2025		824		65			65		889	889			
100192544	WASHINGTON	UT		02/10/2025		883		69			69		952	952			
100192545	ORLANDO	FL		02/10/2025		718		(17)			(17)		701	701			
100192546	COLUMBUS	WI		02/10/2025		356		(5)			(5)		351	351			
100192547	MAGGIE VALLEY	NC		02/10/2025		714		(15)			(15)		699	699			
100192548	LAWRENCEVILLE	GA		02/10/2025		760		(24)			(24)		736	736			
100192549	KISSIMMEE	FL		02/10/2025		823		60			60		883	883			
100192551	BALTIMORE	MD		02/10/2025		958		(40)			(40)		918	918			
100192552	SAN TAN VALLEY	AZ		02/10/2025		789		(22)			(22)		767	767			
100192556	MANTECA	CA		02/10/2025		1,347		(45)			(45)		1,302	1,302			
100192557	MERCED	CA		02/10/2025		2,090		(68)			(68)		2,022	2,022			
100192558	ODESSA	TX		02/10/2025		622		(24)			(24)		598	598			
100192559	PHOENIX	AZ		02/10/2025		1,026		(23)			(23)		1,003	1,003			
100192560	LAS VEGAS	NV		02/10/2025		902		69			69		971	971			
100192561	ACWORTH	GA		02/10/2025		1,183		101			101		1,284	1,284			
100192562	LITITZ	PA		02/10/2025		568		(20)			(20)		548	548			
100192563	ROSEVILLE	CA		02/10/2025		1,379		105			105		1,484	1,484			
100192564	SARASOTA	FL		02/10/2025		1,152		66			66		1,218	1,218			
100192567	FAIRFIELD	CT		02/10/2025		1,637		(30)			(30)		1,607	1,607			
100192568	MYRTLE BEACH	SC		02/10/2025		894		68			68		962	962			
100192569	YUCCA VALLEY	CA		02/10/2025		1,079		(30)			(30)		1,049	1,049			
100192570	LAKE OZARK	MO		02/10/2025		1,036		(40)			(40)		996	996			
100192571	TALENT	OR		02/10/2025		927		(8)			(8)		919	919			
100192574	MADISON	AL		02/10/2025		827		61			61		888	888			
100192575	BROOKINGS	OR		02/10/2025		883		(35)			(35)		848	848			
100192576	SAINT JOHN	IN		02/10/2025		4,111		244			244		4,355	4,355			
100192577	FORNEY	TX		02/10/2025		845		(3)			(3)		842	842			
100192578	DANIA BEACH	FL		02/10/2025		1,762		(7)			(7)		1,755	1,755			
100192579	LAWRENCEVILLE	GA		02/10/2025		788		(26)			(26)		762	762			
100192580	LAWRENCEVILLE	GA		02/10/2025		3,334		(105)			(105)		3,229	3,229			
100192581	PERRIS	CA		02/10/2025		1,319		(12)			(12)		1,307	1,307			
100192582	CORONA	CA		02/10/2025		18,000		(85)			(85)		17,915	17,915			
100192585	HOUSTON	TX		02/10/2025		1,303		(44)			(44)		1,259	1,259			
100192586	BIG BEAR CITY	CA		02/10/2025		2,082		(18)			(18)		2,064	2,064			
100192587	ELVERSON	PA		02/10/2025		843		(28)			(28)		815	815			
100192588	ROYSE CITY	TX		02/10/2025		904		(6)			(6)		898	898			
100192589	LAVEEN	AZ		02/10/2025		935		(28)			(28)		907	907			
100192590	WINCHENDON	MA		02/10/2025		550		(10)			(10)		540	540			
100192591	ARGYLE	TX		02/10/2025		649		(11)			(11)		638	638			
100192592	CHATTANOOGA	TN		02/10/2025		2,119		(48)			(48)		2,071	2,071			
100192593	MINNEAPOLIS	MN		02/10/2025		2,680		(19)			(19)		2,661	2,661			
100192594	PHOENIX	AZ		02/10/2025		653		(18)			(18)		635	635			
100192598	ALTON	TX		02/10/2025		1,095		14			14		1,109	1,109			
100192599	MIAMI	FL		02/10/2025		1,713		(14)			(14)		1,699	1,699			
100192600	CUMMING	GA		02/10/2025		1,741		(7)			(7)		1,734	1,734			
100192601	MARIETTA	GA		02/10/2025		543		4			4		547	547			
100192602	VACAVILLE	CA		02/10/2025		1,136		(30)			(30)		1,106	1,106			
100192603	SEATTLE	WA		02/10/2025		1,510		(3)			(3)		1,507	1,507			
100192604	MCKINNEY	TX		02/10/2025		685		(17)			(17)		668	668			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100192605	MINNEAPOLIS	MN		02/10/2025		1,171		(8)			(8)		1,163	1,163			
100192607	PRINCETON	TX		02/10/2025		625		(17)			(17)		608	608			
100192608	SILVER SPRING	MD		02/10/2025		1,045		(16)			(16)		1,029	1,029			
100192609	LILLINGTON	NC		02/10/2025		661		(12)			(12)		649	649			
100192611	GRAIN VALLEY	MO		02/10/2025		1,347		(33)			(33)		1,314	1,314			
100192612	NORWALK	CT		02/10/2025		1,660		(36)			(36)		1,624	1,624			
100192613	EXTON	PA		02/10/2025		938		(3)			(3)		935	935			
100192614	GARDNER	MA		02/10/2025		989		(17)			(17)		972	972			
100192615	MERCED	CA		02/10/2025		964		(24)			(24)		940	940			
100192616	NEW ORLEANS	LA		02/10/2025		1,019		(5)			(5)		1,014	1,014			
100192617	PHOENIX	AZ		02/10/2025		1,263		(21)			(21)		1,242	1,242			
100192618	LEHI	UT		02/10/2025		1,076		(27)			(27)		1,049	1,049			
100192619	LARGO	FL		02/10/2025		73,508		(2,013)			(2,013)		71,495	71,495			
100192621	NORTH MYRTLE BEACH	SC		02/10/2025		683		(21)			(21)		662	662			
100192622	WINDSOR LOCKS	CT		02/10/2025		1,064		(33)			(33)		1,031	1,031			
100192623	CRANSTON	RI		02/10/2025		1,427		(27)			(27)		1,400	1,400			
100192624	SOMERVILLE	MA		02/10/2025		2,273		(25)			(25)		2,248	2,248			
100192625	ALEXANDRIA	VA		02/10/2025		1,946		(13)			(13)		1,933	1,933			
100192626	LYNN	MA		02/10/2025		2,132		(40)			(40)		2,092	2,092			
100192627	CHANDLER	AZ		02/10/2025		1,822		(55)			(55)		1,767	1,767			
100192628	FRESNO	CA		02/10/2025		721		(16)			(16)		705	705			
100192629	KANSAS CITY	MO		02/10/2025		962		(6)			(6)		956	956			
100192630	SACHSE	TX		02/10/2025		1,537		(15)			(15)		1,522	1,522			
100192631	MOUNTLAKE TERRACE	WA		02/10/2025		1,609		(17)			(17)		1,592	1,592			
100192633	CEDAR PARK	TX		02/10/2025		1,205		(27)			(27)		1,178	1,178			
100192634	MIDDLETOWN	DE		02/10/2025		927		(9)			(9)		918	918			
100192635	MARYVILLE	TN		02/10/2025		727		(1)			(1)		726	726			
100192636	AURORA	CO		02/10/2025		930		(6)			(6)		924	924			
100192638	PARKLAND	FL		02/10/2025		1,156		18			18		1,174	1,174			
100192639	UNION	NJ		02/10/2025		2,158		(15)			(15)		2,143	2,143			
100192640	HURRICANE	UT		02/10/2025		855		(12)			(12)		843	843			
100192644	MANASSAS	VA		02/10/2025		784		(16)			(16)		768	768			
100192645	TEMPE	AZ		02/10/2025		1,294		(14)			(14)		1,280	1,280			
100192648	SALEM	MA		02/10/2025		1,557		(16)			(16)		1,541	1,541			
100192649	VAN BUREN TOWNSHIP	MI		02/10/2025		177,757		(5,624)			(5,624)		172,133	172,133			
100192650	HENRICO	VA		02/10/2025		3,546		(99)			(99)		3,447	3,447			
100192651	DENVER	CO		02/10/2025		1,283		(11)			(11)		1,272	1,272			
100192652	STEPHENS CITY	VA		02/10/2025		635		(20)			(20)		615	615			
100192653	PLANO	TX		02/10/2025		810		(21)			(21)		789	789			
100192656	SARASOTA	FL		02/10/2025		661		2			2		663	663			
100192659	KNOXVILLE	TN		02/10/2025		1,617		(50)			(50)		1,567	1,567			
100192660	WYLIE	TX		02/10/2025		729		(6)			(6)		723	723			
100192661	BAKERSFIELD	CA		02/10/2025		597		(17)			(17)		580	580			
100192663	HOLLY SPRINGS	NC		02/10/2025		834		(9)			(9)		825	825			
100192664	SANDY SPRINGS	GA		02/10/2025		1,513		(23)			(23)		1,490	1,490			
100192666	INDIAN TRAIL	NC		02/10/2025		841		(2)			(2)		839	839			
100192667	LITTLETON	CO		02/10/2025		1,187		(14)			(14)		1,173	1,173			
100192668	PROVO	UT		02/10/2025		602		(17)			(17)		585	585			
100192669	WEISER	ID		02/10/2025		691		(8)			(8)		683	683			
100192670	DRAPER	UT		02/10/2025		1,495		(23)			(23)		1,472	1,472			
100192671	FREDERICK	MD		02/10/2025		8,633		(59)			(59)		8,574	8,574			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192672	WOODSTOCK	GA		02/10/2025		1,093		(35)			(35)		1,058	1,058			
100192673	CARMEL	IN		02/10/2025		859		(13)			(13)		846	846			
100192675	PLAINFIELD	IL		02/10/2025		626		(18)			(18)		608	608			
100192676	LA VERKIN	UT		02/10/2025		1,576		(24)			(24)		1,552	1,552			
100192677	LAND O LAKES	FL		02/10/2025		20,897		(194)			(194)		20,703	20,703			
100192679	CONROE	TX		02/10/2025		796		(9)			(9)		787	787			
100192680	MIDLAND	TX		02/10/2025		1,033		(10)			(10)		1,023	1,023			
100192681	SEASIDE	OR		02/10/2025		1,205		(51)			(51)		1,154	1,154			
100192682	TOMS RIVER	NJ		02/10/2025		1,063		(13)			(13)		1,050	1,050			
100192684	SOUTH PADRE ISLAND	TX		02/10/2025		5,640		(182)			(182)		5,458	5,458			
100192686	PROVIDENCE	RI		02/10/2025		52,700		(1,462)			(1,462)		51,238	51,238			
100192687	HURRICANE	UT		02/10/2025		813		(11)			(11)		802	802			
100192689	JERSEY CITY	NJ		02/10/2025		1,567		(20)			(20)		1,547	1,547			
100192691	HENDERSON	NV		02/10/2025		740		(20)			(20)		720	720			
100192693	HENDERSON	NV		02/10/2025		772		(21)			(21)		751	751			
100192694	LAWRENCE TOWNSHIP	NJ		02/10/2025		1,575		(23)			(23)		1,552	1,552			
100192696	LONGS	SC		02/10/2025		717		10			10		727	727			
100192697	MINERAL	VA		02/10/2025		1,401		(32)			(32)		1,369	1,369			
100192699	WEST CHESTER	PA		02/10/2025		835		(22)			(22)		813	813			
100192700	DALLAS	TX		02/10/2025		1,189		(36)			(36)		1,153	1,153			
100192701	BANNER ELK	NC		02/10/2025		1,332		(14)			(14)		1,318	1,318			
100192702	CYPRESS	TX		02/10/2025		833		(8)			(8)		825	825			
100192703	STAR	ID		02/10/2025		881		(15)			(15)		866	866			
100192704	CARSON CITY	NV		02/10/2025		2,135		(49)			(49)		2,086	2,086			
100192705	ORANGE	CA		02/10/2025		2,151		(30)			(30)		2,121	2,121			
100192706	NORTH RICHLAND HILLS	TX		02/10/2025		1,725		(31)			(31)		1,694	1,694			
100192707	HARVEST	AL		02/10/2025		813		(18)			(18)		795	795			
100192708	INLET BEACH	FL		02/10/2025		1,900		(27)			(27)		1,873	1,873			
100192709	GLASSBORO	NJ		02/10/2025		816		(25)			(25)		791	791			
100192712	TUCSON	AZ		02/10/2025		921		(16)			(16)		905	905			
100192713	DUCK CREEK VILLAGE	UT		02/10/2025		3,408		(36)			(36)		3,372	3,372			
100192714	STEPHENS CITY	VA		02/10/2025		1,727		(48)			(48)		1,679	1,679			
100192715	LAND O LAKES	FL		02/10/2025		721		(7)			(7)		714	714			
100192716	NEW SMYRNA BEACH	FL		02/10/2025		1,095		(33)			(33)		1,062	1,062			
100192717	AUSTIN	TX		02/10/2025		1,442		(15)			(15)		1,427	1,427			
100192718	LAS VEGAS	NV		02/10/2025		986		(9)			(9)		977	977			
100192719	LITTLE FERRY	NJ		02/10/2025		1,215		11			11		1,226	1,226			
100192720	WEST CHICAGO	IL		02/10/2025		6,899		(238)			(238)		6,661	6,661			
100192721	CENTER BARNSTEAD	NH		02/10/2025		1,178		(36)			(36)		1,142	1,142			
100192723	JUPITER	FL		02/10/2025		1,364		(36)			(36)		1,328	1,328			
100192724	ENGLEWOOD	FL		02/10/2025		1,462		(15)			(15)		1,447	1,447			
100192725	VILLAS	NJ		02/10/2025		1,992		(21)			(21)		1,971	1,971			
100192726	HARWOOD	MD		02/10/2025		1,197		(11)			(11)		1,186	1,186			
100192728	ROYSE CITY	TX		02/10/2025		584		(22)			(22)		562	562			
100192729	SPANISH FORK	UT		02/10/2025		1,609		3			3		1,612	1,612			
100192730	DAYTON	OH		02/10/2025		965		(11)			(11)		954	954			
100192731	ROUND ROCK	TX		02/10/2025		651		(10)			(10)		641	641			
100192733	THORNTON	CO		02/10/2025		885		(16)			(16)		869	869			
100192734	TRAVERSE CITY	MI		02/10/2025		691		(20)			(20)		671	671			
100192735	NORTH KINGSTOWN	RI		02/10/2025		1,349		(52)			(52)		1,297	1,297			
100192736	PEARLAND	TX		02/10/2025		791		(12)			(12)		779	779			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192737	SALTER PATH	NC		02/10/2025		1,972		(28)			(28)		1,944	1,944			
100192738	RICHMOND	CA		02/10/2025		1,810		(25)			(25)		1,785	1,785			
100192740	GRAND JUNCTION	CO		02/10/2025		979		2			2		981	981			
100192741	LITTLE ELM	TX		02/10/2025		598		(27)			(27)		571	571			
100192742	FLOWERY BRANCH	GA		02/10/2025		3,592		(142)			(142)		3,450	3,450			
100192743	ASHEVILLE	NC		02/10/2025		15,740		(465)			(465)		15,275	15,275			
100192744	WALDORF	MD		02/10/2025		838		(10)			(10)		828	828			
100192746	POWAY	CA		02/10/2025		1,757		(19)			(19)		1,738	1,738			
100192747	MIAMI	FL		02/10/2025		2,098		(23)			(23)		2,075	2,075			
100192748	DURHAM	NC		02/10/2025		1,101		44			44		1,145	1,145			
100192749	LOS ANGELES	CA		02/10/2025		2,594		(29)			(29)		2,565	2,565			
100192750	UPLAND	CA		02/10/2025		1,032		(14)			(14)		1,018	1,018			
100192751	DURHAM	NC		02/10/2025		1,672		22			22		1,694	1,694			
100192753	HOUSTON	TX		02/10/2025		1,891		(28)			(28)		1,863	1,863			
100192754	MANTECA	CA		02/10/2025		1,670		(17)			(17)		1,653	1,653			
100192755	OCEANSIDE	CA		02/10/2025		1,668		13			13		1,681	1,681			
100192758	SARASOTA	FL		02/10/2025		1,039		(11)			(11)		1,028	1,028			
100192760	AUBREY	TX		02/10/2025		934		(11)			(11)		923	923			
100192762	AURORA	CO		02/10/2025		1,024		(15)			(15)		1,009	1,009			
100192763	HEBER CITY	UT		02/10/2025		1,589		3			3		1,592	1,592			
100192765	ODESSA	FL		02/10/2025		2,933		112			112		3,045	3,045			
100192766	MURRELLS INLET	SC		02/10/2025		1,661		(18)			(18)		1,643	1,643			
100192768	LAUREL	MD		02/10/2025		905		1			1		906	906			
100192769	DALLAS	TX		02/10/2025		3,065		(44)			(44)		3,021	3,021			
100192770	RICHMOND	VA		02/10/2025		781		22			22		803	803			
100192771	KAILUA	HI		02/10/2025		2,937		5			5		2,942	2,942			
100192772	QUEEN CREEK	AZ		02/10/2025		1,511		(28)			(28)		1,483	1,483			
100192773	EL MIRAGE	AZ		02/10/2025		791		(16)			(16)		775	775			
100192774	TEMPE	AZ		02/10/2025		740		(21)			(21)		719	719			
100192775	LINEVILLE	AL		02/10/2025		887		(16)			(16)		871	871			
100192776	FAYETTEVILLE	AR		02/10/2025		747		(21)			(21)		726	726			
100192777	TUCSON	AZ		02/10/2025		679		(19)			(19)		660	660			
100192780	SCOTTSDALE	AZ		02/10/2025		1,665		(9)			(9)		1,656	1,656			
100192781	CENTERTON	AR		02/10/2025		756		(4)			(4)		752	752			
100192782	TUCSON	AZ		02/10/2025		748		(13)			(13)		735	735			
100192783	PINETOP	AZ		02/10/2025		1,340		(14)			(14)		1,326	1,326			
100192784	OPELIKA	AL		02/10/2025		17,273		(164)			(164)		17,109	17,109			
100192785	SEDONA	AZ		02/10/2025		1,860		50			50		1,910	1,910			
100192786	SCOTTSDALE	AZ		02/10/2025		2,181		(19)			(19)		2,162	2,162			
100192787	FOUNTAIN HILLS	AZ		02/10/2025		2,434		12			12		2,446	2,446			
100192788	BUENA PARK	CA		02/10/2025		1,705		(53)			(53)		1,652	1,652			
100192789	MESA	AZ		02/10/2025		817		(19)			(19)		798	798			
100192790	OAKHURST	CA		02/10/2025		1,152		(28)			(28)		1,124	1,124			
100192791	FRESNO	CA		02/10/2025		1,112		(26)			(26)		1,086	1,086			
100192792	PHOENIX	AZ		02/10/2025		887		(16)			(16)		871	871			
100192793	YUBA CITY	CA		02/10/2025		957		(29)			(29)		928	928			
100192794	MADERA	CA		02/10/2025		891		8			8		899	899			
100192795	MANTECA	CA		02/10/2025		1,115		(18)			(18)		1,097	1,097			
100192796	FRESNO	CA		02/10/2025		14,343		(257)			(257)		14,086	14,086			
100192798	TEMECULA	CA		02/10/2025		1,241		(7)			(7)		1,234	1,234			
100192799	SANTA CLARA	CA		02/10/2025		819		(18)			(18)		801	801			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192800	BAKERSFIELD	CA		02/10/2025		1,190		(16)			(16)		1,174	1,174			
100192802	GRASS VALLEY	CA		02/10/2025		752		7			7		759	759			
100192803	CONCORD	CA		02/10/2025		2,508		(4)			(4)		2,504	2,504			
100192804	LONG BEACH	CA		02/10/2025		2,688		16			16		2,704	2,704			
100192805	MANTECA	CA		02/10/2025		2,028		8			8		2,036	2,036			
100192807	WHITTIER	CA		02/10/2025		3,116		6			6		3,122	3,122			
100192812	CATHEDRAL CITY	CA		02/10/2025		898		(13)			(13)		885	885			
100192814	COLORADO SPRINGS	CO		02/10/2025		1,458		(40)			(40)		1,418	1,418			
100192815	WINCHESTER	CA		02/10/2025		1,919		(18)			(18)		1,901	1,901			
100192816	EDGEWATER	CO		02/10/2025		3,621		(36)			(36)		3,585	3,585			
100192817	ARVADA	CO		02/10/2025		1,094		15			15		1,109	1,109			
100192818	WESTMINSTER	CO		02/10/2025		2,201		23			23		2,224	2,224			
100192819	WEST HARTFORD	CT		02/10/2025		780		(20)			(20)		760	760			
100192822	CASTLE PINES	CO		02/10/2025		152							152	152			
100192823	PARRISH	FL		02/10/2025		882		(23)			(23)		859	859			
100192824	WASHINGTON	DC		02/10/2025		1,100		(11)			(11)		1,089	1,089			
100192826	NEWARK	DE		02/10/2025		1,113		(15)			(15)		1,098	1,098			
100192827	ORLANDO	FL		02/10/2025		479		(1)			(1)		478	478			
100192828	DENVER	CO		02/10/2025		2,365		20			20		2,385	2,385			
100192829	BRISTOL	CT		02/10/2025		436		23			23		459	459			
100192830	MIAMI	FL		02/10/2025		996		(20)			(20)		976	976			
100192831	ALTAMONTE SPRINGS	FL		02/10/2025		864		(1)			(1)		863	863			
100192832	WILTON MANORS	FL		02/10/2025		1,362		(32)			(32)		1,330	1,330			
100192834	ORLANDO	FL		02/10/2025		1,742		(14)			(14)		1,728	1,728			
100192835	BOCA RATON	FL		02/10/2025		3,641		(48)			(48)		3,593	3,593			
100192836	FORT PIERCE	FL		02/10/2025		633		1			1		634	634			
100192837	KISSIMMEE	FL		02/10/2025		1,069		19			19		1,088	1,088			
100192838	ZEPHYRHILLS	FL		02/10/2025		1,045		14			14		1,059	1,059			
100192840	TAMPA	FL		02/10/2025		978		17			17		995	995			
100192841	MIAMI	FL		02/10/2025		1,472		(14)			(14)		1,458	1,458			
100192843	BLUE RIDGE	GA		02/10/2025		980		(18)			(18)		962	962			
100192846	DULUTH	GA		02/10/2025		697		(17)			(17)		680	680			
100192847	DELRAY BEACH	FL		02/10/2025		3,808		33			33		3,841	3,841			
100192849	SAVANNAH	GA		02/10/2025		1,808		(46)			(46)		1,762	1,762			
100192850	LAWRENCEVILLE	GA		02/10/2025		33,170		(1,401)			(1,401)		31,769	31,769			
100192852	ALPHARETTA	GA		02/10/2025		1,167		(27)			(27)		1,140	1,140			
100192853	WOODSTOCK	GA		02/10/2025		1,034		(8)			(8)		1,026	1,026			
100192854	WOODSTOCK	GA		02/10/2025		1,933		(19)			(19)		1,914	1,914			
100192855	HILO	HI		02/10/2025		860		(29)			(29)		831	831			
100192857	STONE MOUNTAIN	GA		02/10/2025		1,029		(9)			(9)		1,020	1,020			
100192858	RINGGOLD	GA		02/10/2025		784		(12)			(12)		772	772			
100192859	KAPAA	HI		02/10/2025		2,536		(57)			(57)		2,479	2,479			
100192862	NAMPA	ID		02/10/2025		1,489		160			160		1,649	1,649			
100192864	STAR	ID		02/10/2025		910		5			5		915	915			
100192865	CHICAGO	IL		02/10/2025		4,363		(105)			(105)		4,258	4,258			
100192866	HOWE	IN		02/10/2025		744		(25)			(25)		719	719			
100192867	FORT WAYNE	IN		02/10/2025		647		(9)			(9)		638	638			
100192868	OLATHE	KS		02/10/2025		986		6			6		992	992			
100192870	BURLINGTON	MA		02/10/2025		1,177		(17)			(17)		1,160	1,160			
100192872	MEDFORD	MA		02/10/2025		2,158		(20)			(20)		2,138	2,138			
100192873	RAYMOND	ME		02/10/2025		631		(20)			(20)		611	611			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100192874	HAVERHILL	MA		02/10/2025		654		(4)			(4)		650	650			
100192876	SILVER SPRING	MD		02/10/2025		1,999		(19)			(19)		1,980	1,980			
100192877	BALTIMORE	MD		02/10/2025		1,112		(4)			(4)		1,108	1,108			
100192878	SPRINGFIELD	MA		02/10/2025		460		7			7		467	467			
100192879	FREDERICK	MD		02/10/2025		925		(2)			(2)		923	923			
100192880	MAYER	MN		02/10/2025		1,791		(36)			(36)		1,755	1,755			
100192881	EVERETT	MA		02/10/2025		2,087		41			41		2,128	2,128			
100192882	MINNEAPOLIS	MN		02/10/2025		710		(16)			(16)		694	694			
100192883	FUQUAY VARINA	NC		02/10/2025		764		(31)			(31)		733	733			
100192885	CLYDE	NC		02/10/2025		670		(24)			(24)		646	646			
100192886	WOODBURY	MN		02/10/2025		1,326		(26)			(26)		1,300	1,300			
100192887	COROLLA	NC		02/10/2025		1,539		(29)			(29)		1,510	1,510			
100192888	LEES SUMMIT	MO		02/10/2025		694		(2)			(2)		692	692			
100192890	CHARLOTTE	NC		02/10/2025		2,820		(69)			(69)		2,751	2,751			
100192891	FITCHBURG	MA		02/10/2025		767		16			16		783	783			
100192892	ROSEMOUNT	MN		02/10/2025		661		(4)			(4)		657	657			
100192893	CHARLOTTE	NC		02/10/2025		808		(25)			(25)		783	783			
100192895	HICKORY	NC		02/10/2025		2,070		21			21		2,091	2,091			
100192896	HAMPSTEAD	NC		02/10/2025		833		(18)			(18)		815	815			
100192897	CHARLOTTE	NC		02/10/2025		1,216		(12)			(12)		1,204	1,204			
100192898	BELMONT	NC		02/10/2025		877		(14)			(14)		863	863			
100192899	TODD	NC		02/10/2025		12,475		49			49		12,524	12,524			
100192900	KERNERSVILLE	NC		02/10/2025		726		2			2		728	728			
100192901	SNEADS FERRY	NC		02/10/2025		843		(13)			(13)		830	830			
100192902	DURHAM	NC		02/10/2025		1,469		13			13		1,482	1,482			
100192903	WILLIAMSTOWN	NJ		02/10/2025		845		(14)			(14)		831	831			
100192904	PISCATAWAY	NJ		02/10/2025		1,199		(11)			(11)		1,188	1,188			
100192905	HOWELL	NJ		02/10/2025		1,432		(35)			(35)		1,397	1,397			
100192906	LAVALLETTE	NJ		02/10/2025		1,168		(34)			(34)		1,134	1,134			
100192909	TOMS RIVER	NJ		02/10/2025		1,098		5			5		1,103	1,103			
100192910	NORTH BRUNSWICK	NJ		02/10/2025		744		(9)			(9)		735	735			
100192911	NEW BRUNSWICK	NJ		02/10/2025		1,240		25			25		1,265	1,265			
100192912	ALBUQUERQUE	NM		02/10/2025		1,317		(49)			(49)		1,268	1,268			
100192915	LAS VEGAS	NV		02/10/2025		792		(8)			(8)		784	784			
100192916	BUTLER	NJ		02/10/2025		691		(23)			(23)		668	668			
100192918	SANTA FE	NM		02/10/2025		1,087		(12)			(12)		1,075	1,075			
100192920	BATAVIA	OH		02/10/2025		2,508		(27)			(27)		2,481	2,481			
100192921	CORVALLIS	OR		02/10/2025		1,226		(36)			(36)		1,190	1,190			
100192922	COLUMBUS	OH		02/10/2025		717		(7)			(7)		710	710			
100192923	GRANTS PASS	OR		02/10/2025		1,069		(1)			(1)		1,068	1,068			
100192924	GRESHAM	OR		02/10/2025		1,012		6			6		1,018	1,018			
100192925	SPRING HILL	TN		02/10/2025		858		(30)			(30)		828	828			
100192926	EAST PROVIDENCE	RI		02/10/2025		879		(25)			(25)		854	854			
100192928	JACKSON	TN		02/10/2025		618		(13)			(13)		605	605			
100192930	SPRINGTOWN	TX		02/10/2025		1,106		105			105		1,211	1,211			
100192931	MEMPHIS	TN		02/10/2025		801		(13)			(13)		788	788			
100192932	HOUSTON	TX		02/10/2025		897		(9)			(9)		888	888			
100192933	PRINCETON	TX		02/10/2025		916		(9)			(9)		907	907			
100192936	ELGIN	TX		02/10/2025		677		16			16		693	693			
100192937	ROUND ROCK	TX		02/10/2025		749		1			1		750	750			
100192938	ROYSE CITY	TX		02/10/2025		990		82			82		1,072	1,072			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100192939	MCKINNEY	TX		02/10/2025		737		(22)			(22)		715	715			
100192940	GRAND PRAIRIE	TX		02/10/2025		977		(32)			(32)		945	945			
100192941	HOUSTON	TX		02/10/2025		1,022		7			7		1,029	1,029			
100192942	RICHMOND	TX		02/10/2025		776		(22)			(22)		754	754			
100192943	PLANO	TX		02/10/2025		930		(14)			(14)		916	916			
100192944	MANOR	TX		02/10/2025		2,031		(17)			(17)		2,014	2,014			
100192945	ROCKPORT	TX		02/10/2025		963		(11)			(11)		952	952			
100192946	LEHI	UT		02/10/2025		2,977		(88)			(88)		2,889	2,889			
100192947	PLANO	TX		02/10/2025		1,546		27			27		1,573	1,573			
100192948	FRISCO	TX		02/10/2025		1,106		26			26		1,132	1,132			
100192949	ANNA	TX		02/10/2025		936		(5)			(5)		931	931			
100192950	STEPHENVILLE	TX		02/10/2025		973		(13)			(13)		960	960			
100192951	ANNA	TX		02/10/2025		937		(8)			(8)		929	929			
100192952	ANNA	TX		02/10/2025		843		8			8		851	851			
100192953	BLUFFDALE	UT		02/10/2025		1,043		(17)			(17)		1,026	1,026			
100192954	FORT WORTH	TX		02/10/2025		1,591		(54)			(54)		1,537	1,537			
100192955	KATY	TX		02/10/2025		1,652		(14)			(14)		1,638	1,638			
100192956	CYPRESS	TX		02/10/2025		1,708		(15)			(15)		1,693	1,693			
100192957	ANNA	TX		02/10/2025		692		(4)			(4)		688	688			
100192958	ALEDO	TX		02/10/2025		1,220		(5)			(5)		1,215	1,215			
100192960	LOGAN	UT		02/10/2025		1,071		(26)			(26)		1,045	1,045			
100192961	RESTON	VA		02/10/2025		1,691		(47)			(47)		1,644	1,644			
100192962	HEBER CITY	UT		02/10/2025		1,665		45			45		1,710	1,710			
100192963	RIDGEFIELD	WA		02/10/2025		1,174		(22)			(22)		1,152	1,152			
100192964	MANASSAS	VA		02/10/2025		1,823		(7)			(7)		1,816	1,816			
100192965	WINCHESTER	VA		02/10/2025		840		(23)			(23)		817	817			
100192966	MIDLOTHIAN	VA		02/10/2025		1,742		(29)			(29)		1,713	1,713			
100192967	WOODBRIDGE	VA		02/10/2025		959		(12)			(12)		947	947			
100192968	WEST POINT	VA		02/10/2025		761		(7)			(7)		754	754			
100192969	CHARLOTTESVILLE	VA		02/10/2025		1,056		22			22		1,078	1,078			
100192970	LYNNWOOD	WA		02/10/2025		1,400		18			18		1,418	1,418			
100192971	COVINGTON	WA		02/10/2025		2,130		32			32		2,162	2,162			
100192972	BRILLION	WI		02/10/2025		568		(19)			(19)		549	549			
100192973	BELLINGHAM	WA		02/10/2025		1,275		(36)			(36)		1,239	1,239			
100192974	DES MOINES	WA		02/10/2025		988		6			6		994	994			
100192975	SEATTLE	WA		02/10/2025		1,493		(4)			(4)		1,489	1,489			
100192976	NEW LISBON	WI		02/10/2025		1,483		(41)			(41)		1,442	1,442			
100192977	KENMORE	WA		02/10/2025		1,879		17			17		1,896	1,896			
100192978	CHEYENNE	WY		02/10/2025		728		(3)			(3)		725	725			
100192979	SEATTLE	WA		02/10/2025		1,902		6			6		1,908	1,908			
100192980	MANHATTAN	MT		02/10/2025		1,330		(33)			(33)		1,297	1,297			
100192981	LINCOLN CITY	OR		02/10/2025		1,582		(23)			(23)		1,559	1,559			
100192982	CRANE HILL	AL		02/10/2025		1,412		(11)			(11)		1,401	1,401			
100192983	ELLIJAY	GA		02/10/2025		1,523		(42)			(42)		1,481	1,481			
100192984	PERU	VT		02/10/2025		938		(24)			(24)		914	914			
100192985	ANN ARBOR	MI		02/10/2025		578		(13)			(13)		565	565			
100192986	FOLEY	AL		02/10/2025		152		(3)			(3)		149	149			
100192987	KINGSPORT	TN		02/10/2025		935		(21)			(21)		914	914			
100192988	KISSIMMEE	FL		02/10/2025		830		(19)			(19)		811	811			
100192989	KNOXVILLE	TN		02/10/2025		769		(12)			(12)		757	757			
100192990	LAKE LURE	NC		02/10/2025		659		(13)			(13)		646	646			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192993	OAKHURST	CA		02/10/2025		1,117							1,117	1,117			
100192994	ARNOLD	CA		02/10/2025		800		(24)			(24)		776	776			
100192995	MOAB	UT		02/10/2025		1,741		(24)			(24)		1,717	1,717			
100192996	SHALLOWATER	TX		02/10/2025		727		(6)			(6)		721	721			
100192997	LAKE OZARK	MO		02/10/2025		1,597		(46)			(46)		1,551	1,551			
100192999	INDIO	CA		02/10/2025		1,749		167			167		1,916	1,916			
100193000	JACKSONVILLE	FL		02/10/2025		755		(23)			(23)		732	732			
100193001	HAWLEY	PA		02/10/2025		520		(17)			(17)		503	503			
100193002	GOULDSBORO	PA		02/10/2025		1,195		(23)			(23)		1,172	1,172			
100193003	PANAMA CITY BEACH	FL		02/10/2025		919		97			97		1,016	1,016			
100193004	CAMDENTON	MO		02/10/2025		740		(13)			(13)		727	727			
100193005	SUCHES	GA		02/10/2025		1,206		(16)			(16)		1,190	1,190			
100193006	HOLLAND	MI		02/10/2025		774		(19)			(19)		755	755			
100193007	WILMINGTON	NC		02/10/2025		516		54			54		570	570			
100193008	FERNANDINA BEACH	FL		02/10/2025		1,042		12			12		1,054	1,054			
100193009	OCALA	FL		02/10/2025		943		106			106		1,049	1,049			
100193014	ARVADA	CO		02/10/2025		1,917		172			172		2,089	2,089			
100193015	IDAHO FALLS	ID		02/10/2025		715		(20)			(20)		695	695			
100193018	SNEADS FERRY	NC		02/10/2025		871		31			31		902	902			
100193019	MARICOPA	AZ		02/10/2025		1,356		74			74		1,430	1,430			
100193020	CRYSTAL BEACH	TX		02/10/2025		1,231		(11)			(11)		1,220	1,220			
100193022	FRENCH LICK	IN		02/10/2025		585		(13)			(13)		572	572			
100193024	SOUTH BEND	IN		02/10/2025		710		(18)			(18)		692	692			
100193025	OAK PARK	IL		02/10/2025		826		(17)			(17)		809	809			
100193026	CLEVELAND	GA		02/10/2025		957		(7)			(7)		950	950			
100193027	HICKORY	NC		02/10/2025		710		(13)			(13)		697	697			
100193028	KISSIMMEE	FL		02/10/2025		5,916		(188)			(188)		5,728	5,728			
100193030	HUDDLESTON	VA		02/10/2025		1,361		(27)			(27)		1,334	1,334			
100193031	GREENWOOD	IN		02/10/2025		735		(12)			(12)		723	723			
100193032	SAINT PAUL	MN		02/10/2025		677		(6)			(6)		671	671			
100193033	NAPLES	FL		02/10/2025		1,153		(22)			(22)		1,131	1,131			
100193034	HICKORY	NC		02/10/2025		780		(19)			(19)		761	761			
100193036	GLENWOOD	IA		02/10/2025		781		5			5		786	786			
100193037	PHILADELPHIA	PA		02/10/2025		492		(2)			(2)		490	490			
100193038	JASPER	TN		02/10/2025		1,367		(22)			(22)		1,345	1,345			
100193040	CHARLOTTE	NC		02/10/2025		2,452							2,452	2,452			
100193041	LA GRANGE	KY		02/10/2025		578		(19)			(19)		559	559			
100193042	LYNCHBURG	VA		02/10/2025		744							744	744			
100193043	CHARLOTTE	NC		02/10/2025		1,162		(15)			(15)		1,147	1,147			
100193044	LEBANON	TN		02/10/2025		716		65			65		781	781			
100193045	JEFFERSON	GA		02/10/2025		2,589		179			179		2,768	2,768			
100193048	GIBSONVILLE	NC		02/10/2025		579		(20)			(20)		559	559			
100193049	HORIZON CITY	TX		02/10/2025		476		9			9		485	485			
100193051	SANDERSON	FL		02/10/2025		1,671		28			28		1,699	1,699			
100193052	BRADENTON	FL		02/10/2025		1,002		57			57		1,059	1,059			
100193053	MURFREESBORO	TN		02/10/2025		642		(15)			(15)		627	627			
100193054	DAYTON	OH		02/10/2025		760		(14)			(14)		746	746			
100193055	VICTORVILLE	CA		02/10/2025		942		35			35		977	977			
100193056	MANDEVILLE	LA		02/10/2025		417		(8)			(8)		409	409			
100193057	LUDOWICI	GA		02/10/2025		439		7			7		446	446			
100193058	MONUMENT	CO		02/10/2025		1,359		(26)			(26)		1,333	1,333			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193059	HENDERSON	NV		02/10/2025		838							838	838			
100193061	SUNSET BEACH	NC		02/10/2025		743		(25)			(25)		718	718			
100193062	CAPE CORAL	FL		02/10/2025		1,861		(66)			(66)		1,795	1,795			
100193063	WESLEY CHAPEL	FL		02/10/2025		1,756		(61)			(61)		1,695	1,695			
100193065	PARK CITY	UT		02/10/2025		3,196		(2)			(2)		3,194	3,194			
100193067	HUGO	MN		02/10/2025		468		(3)			(3)		465	465			
100193068	GRANADA HILLS	CA		02/10/2025		1,806		(1)			(1)		1,805	1,805			
100193069	SPARTANBURG	SC		02/10/2025		479		(1)			(1)		478	478			
100193070	OCALA	FL		02/10/2025		753		72			72		825	825			
100193071	CLARKSVILLE	TN		02/10/2025		409		(1)			(1)		408	408			
100193072	INDIO	CA		02/10/2025		1,299		175			175		1,474	1,474			
100193075	MILFORD	DE		02/10/2025		878		61			61		939	939			
100193076	LATHROP	CA		02/10/2025		1,070		130			130		1,200	1,200			
100193077	SAINT AUGUSTINE	FL		02/10/2025		671		45			45		716	716			
100193078	SHERMAN	TX		02/10/2025		730		38			38		768	768			
100193079	SAN ANTONIO	TX		02/10/2025		1,062		96			96		1,158	1,158			
100193080	BETHLEHEM	GA		02/10/2025		663		49			49		712	712			
100193082	HOMESTEAD	FL		02/10/2025		1,136		169			169		1,305	1,305			
100193083	AURORA	CO		02/10/2025		2,468		323			323		2,791	2,791			
100193084	BIXBY	OK		02/10/2025		441		(10)			(10)		431	431			
100193085	EAGLE	ID		02/10/2025		1,223		147			147		1,370	1,370			
100193086	POINCIANA	FL		02/10/2025		646		46			46		692	692			
100193087	MESA	AZ		02/10/2025		1,303		165			165		1,468	1,468			
100193088	MANTECA	CA		02/10/2025		1,889		238			238		2,127	2,127			
100193089	LITTLETON	CO		02/10/2025		1,325		157			157		1,482	1,482			
100193090	VALENCIA	CA		02/10/2025		980		111			111		1,091	1,091			
100193091	JOHNSTOWN	CO		02/10/2025		1,247		139			139		1,386	1,386			
100193092	NARBERTH	PA		02/10/2025		640		4			4		644	644			
100193093	FAYETTEVILLE	AR		02/10/2025		823		86			86		909	909			
100193094	LATHROP	CA		02/10/2025		1,635		181			181		1,816	1,816			
100193095	APEX	NC		02/10/2025		1,069		110			110		1,179	1,179			
100193096	FRESNO	CA		02/10/2025		1,244		131			131		1,375	1,375			
100193097	SAINT AUGUSTINE	FL		02/10/2025		655		62			62		717	717			
100193098	WAKE FOREST	NC		02/10/2025		29,352		2,548			2,548		31,900	31,900			
100193099	LATHROP	CA		02/10/2025		1,506		147			147		1,653	1,653			
100193100	ACWORTH	GA		02/10/2025		1,072		93			93		1,165	1,165			
100193101	ACWORTH	GA		02/10/2025		15,346		1,329			1,329		16,675	16,675			
100193102	MADISON	AL		02/10/2025		796		69			69		865	865			
100193103	ANGIER	NC		02/10/2025		2,102		186			186		2,288	2,288			
100193104	KNIGHTDALE	NC		02/10/2025		979		84			84		1,063	1,063			
100193105	KNIGHTDALE	NC		02/10/2025		1,123		96			96		1,219	1,219			
100193106	ACWORTH	GA		02/10/2025		1,158		99			99		1,257	1,257			
100193107	KNIGHTDALE	NC		02/10/2025		1,217		108			108		1,325	1,325			
100193108	HENDERSON	NV		02/10/2025		992		80			80		1,072	1,072			
100193109	CORPUS CHRISTI	TX		02/10/2025		1,371		112			112		1,483	1,483			
100193110	JOHNSTOWN	CO		02/10/2025		1,097		90			90		1,187	1,187			
100193111	CHINA SPRING	TX		02/10/2025		1,291		105			105		1,396	1,396			
100193112	ANGIER	NC		02/10/2025		1,011		80			80		1,091	1,091			
100193113	FRESNO	CA		02/10/2025		1,049		88			88		1,137	1,137			
100193114	LAS VEGAS	NV		02/10/2025		383		31			31		414	414			
100193115	FRESNO	CA		02/10/2025		2,086		175			175		2,261	2,261			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193116	FRESNO	CA		02/10/2025		1,125		90			90		1,215	1,215			
100193117	WASHINGTON	UT		02/10/2025		894		73			73		967	967			
100193118	FONTANA	CA		02/10/2025		1,620		129			129		1,749	1,749			
100193119	BREINIGSVILLE	PA		02/10/2025		4,202		334			334		4,536	4,536			
100193120	ANGIER	NC		02/10/2025		682		53			53		735	735			
100193121	RICHMOND	TX		02/10/2025		1,458		117			117		1,575	1,575			
100193122	CHARLOTTE	NC		02/10/2025		968		76			76		1,044	1,044			
100193123	BETHLEHEM	GA		02/10/2025		695		54			54		749	749			
100193124	BETHLEHEM	GA		02/10/2025		987		76			76		1,063	1,063			
100193125	SPRING	TX		02/10/2025		649		49			49		698	698			
100193126	PORT ORCHARD	WA		02/10/2025		1,323		83			83		1,406	1,406			
100193127	CELINA	TX		02/10/2025		1,073		72			72		1,145	1,145			
100193128	ROSEDALE	MD		02/10/2025		713		45			45		758	758			
100193129	STATESVILLE	NC		02/10/2025		889		58			58		947	947			
100193130	LEBANON	TN		02/10/2025		695		48			48		743	743			
100193131	BETHLEHEM	GA		02/10/2025		677		47			47		724	724			
100193132	CELINA	TX		02/10/2025		1,122		75			75		1,197	1,197			
100193133	FORT WORTH	TX		02/10/2025		893		63			63		956	956			
100193134	WASHINGTON	UT		02/10/2025		928		58			58		986	986			
100193135	MELISSA	TX		02/10/2025		1,426		89			89		1,515	1,515			
100193136	WINCHESTER	VA		02/10/2025		899		56			56		955	955			
100193137	ROSEVILLE	CA		02/10/2025		1,250		78			78		1,328	1,328			
100193138	SHERMAN	TX		02/10/2025		714		45			45		759	759			
100193139	MCKINNEY	TX		02/10/2025		851		59			59		910	910			
100193140	FRESNO	TX		02/10/2025		3,941		239			239		4,180	4,180			
100193141	ROYSE CITY	TX		02/10/2025		819		50			50		869	869			
100193142	OKLAHOMA CITY	OK		02/10/2025		628		37			37		665	665			
100193143	SHERIDAN	IN		02/10/2025		723		43			43		766	766			
100193144	MIDDLEBURG	FL		02/10/2025		563		33			33		596	596			
100193145	SHERMAN	TX		02/10/2025		721		43			43		764	764			
100193146	AURORA	CO		02/10/2025		1,191		68			68		1,259	1,259			
100193147	LAVON	TX		02/10/2025		699		42			42		741	741			
100193148	AVONDALE	AZ		02/10/2025		1,332		76			76		1,408	1,408			
100193149	PARKER	CO		02/10/2025		1,202		66			66		1,268	1,268			
100193150	PORTLAND	OR		02/10/2025		1,033		63			63		1,096	1,096			
100193151	CYPRESS	TX		02/10/2025		1,131		62			62		1,193	1,193			
100193152	SARASOTA	FL		03/20/2025		626		(25)			(25)		601	601			
100193153	WALNUT CREEK	CA		03/20/2025		415		(7)			(7)		408	408			
100193155	LAKE LEELANAU	MI		03/20/2025		2,868		(93)			(93)		2,775	2,775			
100193159	PHILADELPHIA	PA		03/20/2025		271		(3)			(3)		268	268			
100193160	LOS ANGELES	CA		03/20/2025		641		(15)			(15)		626	626			
100193162	BLOOMSBURG	PA		03/20/2025		386		(19)			(19)		367	367			
100193163	CLINTON TOWNSHIP	MI		03/20/2025		678		(8)			(8)		670	670			
100193164	SANTA CRUZ	CA		03/20/2025		2,280		(48)			(48)		2,232	2,232			
100193165	PORTSMOUTH	VA		03/20/2025		395		(16)			(16)		379	379			
100193166	FALLBROOK	CA		03/20/2025		2,967		(113)			(113)		2,854	2,854			
100193170	HOUSTON	TX		03/20/2025		330		(10)			(10)		320	320			
100193172	GEORGETOWN	TX		03/20/2025		8,110		(314)			(314)		7,796	7,796			
100193174	CONROE	TX		03/20/2025		455		(21)			(21)		434	434			
100193175	GREER	SC		03/20/2025		377		(16)			(16)		361	361			
100193176	WINONA	MN		03/20/2025		377		(14)			(14)		363	363			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193177	WEST PALM BEACH	FL		03/20/2025		1,009		(16)			(16)		993	993			
100193179	LAS VEGAS	NV		03/20/2025		955		(3)			(3)		952	952			
100193180	PHOENIX	AZ		03/20/2025		456		(21)			(21)		435	435			
100193181	COLUMBUS	OH		03/20/2025		338		(8)			(8)		330	330			
100193182	MESA	AZ		03/20/2025		1,099		(43)			(43)		1,056	1,056			
100193183	CELINA	TX		03/20/2025		1,472		(69)			(69)		1,403	1,403			
100193185	LONGMONT	CO		03/20/2025		408		(6)			(6)		402	402			
100193186	SAN ANTONIO	TX		03/20/2025		293		(14)			(14)		279	279			
100193187	FLORENCE	KY		03/20/2025		1,043		(32)			(32)		1,011	1,011			
100193189	HAMMOND	IN		03/20/2025		304		(14)			(14)		290	290			
100193191	PUNTA GORDA	FL		03/20/2025		736		(28)			(28)		708	708			
100193192	BELLINGHAM	WA		03/20/2025		626		(29)			(29)		597	597			
100193193	POTTSTOWN	PA		03/20/2025		379		(17)			(17)		362	362			
100193194	SPRING	TX		03/20/2025		1,455		(68)			(68)		1,387	1,387			
100193195	PLANTATION	FL		03/20/2025		1,325		(54)			(54)		1,271	1,271			
100193197	SANTA MARIA	CA		02/10/2025		23,466		(374)			(374)		23,092	23,092			
100193198	CONCORD	NH		02/10/2025		572							572	572			
100193200	ASHEVILLE	NC		02/10/2025		989		(13)			(13)		976	976			
100193201	SANTA CLARA	CA		02/10/2025		2,294		(19)			(19)		2,275	2,275			
100193202	MOORESTOWN	NJ		02/10/2025		3,342		(59)			(59)		3,283	3,283			
100193203	PALM COAST	FL		02/10/2025		435		(6)			(6)		429	429			
100193204	PHOENIX	AZ		02/10/2025		863		(10)			(10)		853	853			
100193205	JACKSONVILLE	FL		02/10/2025		38,845		(619)			(619)		38,226	38,226			
100193206	LANHAM	MD		02/10/2025		459		(6)			(6)		453	453			
100193208	SAVANNAH	GA		02/10/2025		2,281		(60)			(60)		2,221	2,221			
100193209	BASKING RIDGE	NJ		02/10/2025		683		(15)			(15)		668	668			
100193210	GLENDALE	AZ		02/10/2025		2,421		(41)			(41)		2,380	2,380			
100193211	POTTSTOWN	PA		02/10/2025		452		(7)			(7)		445	445			
100193212	TEMPLE TERRACE	FL		02/10/2025		300		(8)			(8)		292	292			
100193214	LAKE WYLIE	SC		02/10/2025		474		(6)			(6)		468	468			
100193215	NEW ORLEANS	LA		02/10/2025		1,470		17			17		1,487	1,487			
100193216	PHILADELPHIA	PA		02/10/2025		303		(9)			(9)		294	294			
100193217	LANSDALE	PA		02/10/2025		1,307		16			16		1,323	1,323			
100193218	PONTIAC	MI		02/10/2025		956		(27)			(27)		929	929			
100193219	HOUSTON	TX		02/10/2025		421		(8)			(8)		413	413			
100193220	WEST SENECA	NY		02/10/2025		731		(19)			(19)		712	712			
100193221	LAS VEGAS	NV		02/10/2025		1,300		30			30		1,330	1,330			
100193222	FT WORTH	TX		02/10/2025		98,803		(1,188)			(1,188)		97,615	97,615			
100193223	LILLINGTON	NC		02/10/2025		572		1			1		573	573			
100193224	KNOXVILLE	TN		02/10/2025		647		8			8		655	655			
100193225	NEWTON	NJ		02/10/2025		434		(6)			(6)		428	428			
100193226	NASHVILLE	TN		02/10/2025		1,230		(15)			(15)		1,215	1,215			
100193227	NIAGARA FALLS	NY		02/10/2025		227		(6)			(6)		221	221			
100193229	WILLIAMS	AZ		02/10/2025		929		5			5		934	934			
100193230	PALMYRA	PA		02/10/2025		450		5			5		455	455			
100193231	TEMPE	AZ		02/10/2025		536		(1)			(1)		535	535			
100193233	SOUTH SAN FRANCISCO	CA		02/10/2025		2,164		5			5		2,169	2,169			
100193234	BETHLEHEM	PA		02/10/2025		669		(5)			(5)		664	664			
100193235	FRONT ROYAL	VA		02/10/2025		399		(12)			(12)		387	387			
100193236	CONSHOHOCKEN	PA		02/10/2025		6,617		147			147		6,764	6,764			
100193237	MELBOURNE	FL		02/10/2025		490		15			15		505	505			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193238	BIG BEAR LAKE	CA		02/10/2025		1,314		5			5		1,319	1,319			
100193239	UPPER DARBY	PA		02/10/2025		385		7			7		392	392			
100193240	BOWLING GREEN	OH		02/10/2025		627		(25)			(25)		602	602			
100193241	AKRON	OH		02/10/2025		337		(8)			(8)		329	329			
100193242	COLUMBUS	OH		02/10/2025		807		(6)			(6)		801	801			
100193246	PARMA	OH		02/10/2025		363		4			4		367	367			
100193247	BRECKSVILLE	OH		02/10/2025		420		(12)			(12)		408	408			
100193248	ELYRIA	OH		02/10/2025		447		5			5		452	452			
100193249	BEDFORD	OH		02/10/2025		233		(8)			(8)		225	225			
100193250	WILMINGTON	NC		02/10/2025		462		(9)			(9)		453	453			
100193251	JONESBORO	GA		02/10/2025		1,151		59			59		1,210	1,210			
100193252	MASSILLON	OH		02/10/2025		322		(8)			(8)		314	314			
100193255	ZANESVILLE	OH		02/10/2025		568		(11)			(11)		557	557			
100193256	MOUNT ORAB	OH		02/10/2025		414							414	414			
100193258	GRANDVIEW HEIGHTS	OH		02/10/2025		1,304		(11)			(11)		1,293	1,293			
100193259	YOUNGSTOWN	OH		02/10/2025		121		(3)			(3)		118	118			
100193260	WEST ALLIS	WI		02/10/2025		528		(11)			(11)		517	517			
100193261	BURLINGTON	KY		02/10/2025		774		(20)			(20)		754	754			
100193262	CLEVELAND	OH		02/10/2025		307		(6)			(6)		301	301			
100193263	BURLINGTON	KY		02/10/2025		1,945		(47)			(47)		1,898	1,898			
100193264	QUITMAN	TX		02/10/2025		1,736		(8)			(8)		1,728	1,728			
100193265	WENATCHEE	WA		02/10/2025		1,613		(15)			(15)		1,598	1,598			
100193266	KETTERING	OH		02/10/2025		547		(18)			(18)		529	529			
100193271	YOUNGSTOWN	OH		02/10/2025		344		(2)			(2)		342	342			
100193272	EAST CLEVELAND	OH		02/10/2025		395		(6)			(6)		389	389			
100193273	YOUNGSTOWN	OH		02/10/2025		344		(2)			(2)		342	342			
100193275	INKSTER	MI		02/10/2025		157		(3)			(3)		154	154			
100193276	BATTLE CREEK	MI		02/10/2025		376		(9)			(9)		367	367			
100193277	DETROIT	MI		02/10/2025		258		(5)			(5)		253	253			
100193278	VENICE	FL		02/10/2025		643		(3)			(3)		640	640			
100193282	YORK	PA		02/10/2025		377		(7)			(7)		370	370			
100193283	MYERSTOWN	PA		02/10/2025		379		(8)			(8)		371	371			
100193284	LAFAYETTE	LA		02/10/2025		380		(3)			(3)		377	377			
100193285	READING	PA		02/10/2025		272		(7)			(7)		265	265			
100193286	PHILADELPHIA	PA		02/10/2025		1,717		2			2		1,719	1,719			
100193287	PITTSBURGH	PA		02/10/2025		314		(5)			(5)		309	309			
100193288	BETHLEHEM	PA		02/10/2025		451		(6)			(6)		445	445			
100193289	ELKRIDGE	MD		02/10/2025		1,172		5			5		1,177	1,177			
100193290	CLIFTON HEIGHTS	PA		02/10/2025		553		(10)			(10)		543	543			
100193291	ELGIN	IL		02/10/2025		351		(9)			(9)		342	342			
100193292	FORT BRAGG	CA		02/10/2025		868		(16)			(16)		852	852			
100193293	PHILADELPHIA	PA		02/10/2025		623		8			8		631	631			
100193295	FRANKLIN	TN		02/10/2025		1,799		(40)			(40)		1,759	1,759			
100193296	RANDALLSTOWN	MD		02/10/2025		786		5			5		791	791			
100193298	LOUISVILLE	KY		02/10/2025		1,909		(48)			(48)		1,861	1,861			
100193299	COLUMBIA	MD		02/10/2025		284		(6)			(6)		278	278			
100193300	PHILADELPHIA	PA		02/10/2025		912		(11)			(11)		901	901			
100193301	MEMPHIS	TN		02/10/2025		198		(5)			(5)		193	193			
100193302	PALATINE	IL		02/10/2025		2,475		(93)			(93)		2,382	2,382			
100193303	MEMPHIS	TN		02/10/2025		217		(4)			(4)		213	213			
100193304	ZION	IL		02/10/2025		212		(6)			(6)		206	206			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193305	LISLE	IL		02/10/2025		1,824		12			12		1,836	1,836			
100193306	MEMPHIS	TN		02/10/2025		244		3			3		247	247			
100193307	MEMPHIS	TN		02/10/2025		385		4			4		389	389			
100193308	BALTIMORE	MD		02/10/2025		448		3			3		451	451			
100193310	MEMPHIS	TN		02/10/2025		325		1			1		326	326			
100193311	BENTON	AR		02/10/2025		283		(8)			(8)		275	275			
100193312	LITTLE ROCK	AR		02/10/2025		458		22			22		480	480			
100193313	MEMPHIS	TN		02/10/2025		194		(6)			(6)		188	188			
100193314	MEMPHIS	TN		02/10/2025		340		5			5		345	345			
100193315	MEMPHIS	TN		02/10/2025		218		(6)			(6)		212	212			
100193316	PRINCETON	TX		02/10/2025		389		(10)			(10)		379	379			
100193317	NORTH LITTLE ROCK	AR		02/10/2025		516		35			35		551	551			
100193318	MEMPHIS	TN		02/10/2025		219		(6)			(6)		213	213			
100193319	MEMPHIS	TN		02/10/2025		212		(6)			(6)		206	206			
100193320	MEMPHIS	TN		02/10/2025		209		(6)			(6)		203	203			
100193321	MEMPHIS	TN		02/10/2025		194		(5)			(5)		189	189			
100193322	MEMPHIS	TN		02/10/2025		27,288		1,864			1,864		29,152	29,152			
100193323	CABOT	AR		02/10/2025		369		(2)			(2)		367	367			
100193327	ROUND LAKE BEACH	IL		02/10/2025		389		(9)			(9)		380	380			
100193329	CHICAGO	IL		02/10/2025		235		(6)			(6)		229	229			
100193330	CHICAGO	IL		02/10/2025		507		(10)			(10)		497	497			
100193331	GLENDALE HEIGHTS	IL		02/10/2025		387		(11)			(11)		376	376			
100193332	LANSING	IL		02/10/2025		392		(5)			(5)		387	387			
100193333	CHICAGO	IL		02/10/2025		541		(7)			(7)		534	534			
100193334	KINGS BEACH	CA		02/10/2025		3,323		(24)			(24)		3,299	3,299			
100193335	ABERDEEN	WA		02/10/2025		405		(13)			(13)		392	392			
100193337	MIDWAY	UT		02/10/2025		370		(12)			(12)		358	358			
100193338	WILDWOOD CREST	NJ		02/10/2025		1,275		(27)			(27)		1,248	1,248			
100193339	ROCK ISLAND	IL		02/10/2025		172		(3)			(3)		169	169			
100193340	KIRKLAND	WA		02/10/2025		623		(7)			(7)		616	616			
100193342	BALTIMORE	MD		02/10/2025		2,213		(34)			(34)		2,179	2,179			
100193343	FLUSHING	NY		02/10/2025		1,774		(49)			(49)		1,725	1,725			
100193346	DAYTON	OH		02/10/2025		157		(5)			(5)		152	152			
100193347	CLEARWATER	FL		02/10/2025		1,969		(5)			(5)		1,964	1,964			
100193348	GREENSBURG	PA		02/10/2025		340							340	340			
100193349	HAZEL CREST	IL		02/10/2025		336		(1)			(1)		335	335			
100193350	SAVANNAH	TX		02/10/2025		1,034		(15)			(15)		1,019	1,019			
100193352	GALVESTON	TX		02/10/2025		1,479		(11)			(11)		1,468	1,468			
100193353	LUBBOCK	TX		02/10/2025		561		(9)			(9)		552	552			
100193354	RIVERDALE	IL		02/10/2025		348		(6)			(6)		342	342			
100193355	FORT WORTH	TX		02/10/2025		581		(20)			(20)		561	561			
100193356	CONROE	TX		02/10/2025		492		7			7		499	499			
100193358	HOUSTON	TX		02/10/2025		706		(4)			(4)		702	702			
100193360	GLADEWATER	TX		02/10/2025		654		(21)			(21)		633	633			
100193361	ARLINGTON	TX		02/10/2025		1,006		(22)			(22)		984	984			
100193362	GUERNEVILLE	CA		02/10/2025		408		(10)			(10)		398	398			
100193364	WICHITA FALLS	TX		02/10/2025		219		(7)			(7)		212	212			
100193365	GRAPEVINE	TX		02/10/2025		342		(2)			(2)		340	340			
100193366	EL PASO	TX		02/10/2025		462		(8)			(8)		454	454			
100193367	MCKINNEY	TX		02/10/2025		2,293		(3)			(3)		2,290	2,290			
100193368	FREEHOLD	NJ		02/10/2025		19,916		(134)			(134)		19,782	19,782			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193369	HARKER HEIGHTS	TX		02/10/2025		547		(2)			(2)		545	545			
100193370	WEST NEW YORK	NJ		02/10/2025		2,876		(62)			(62)		2,814	2,814			
100193371	NEW BRUNSWICK	NJ		02/10/2025		2,041		(6)			(6)		2,035	2,035			
100193372	BELLEVILLE	NJ		02/10/2025		1,524		(2)			(2)		1,522	1,522			
100193373	BAYONNE	NJ		02/10/2025		349		4			4		353	353			
100193375	PHILADELPHIA	PA		02/10/2025		464		(14)			(14)		450	450			
100193376	FLINT	MI		02/10/2025		158		(6)			(6)		152	152			
100193377	DEMAREST	NJ		02/10/2025		3,310		40			40		3,350	3,350			
100193378	WESTFIELD	NJ		02/10/2025		1,121		(29)			(29)		1,092	1,092			
100193379	PORT SAINT LUCIE	FL		02/10/2025		610		(2)			(2)		608	608			
100193380	JERSEY CITY	NJ		02/10/2025		1,265		(22)			(22)		1,243	1,243			
100193381	NORTH MIDDLETOWN	NJ		02/10/2025		1,054		(10)			(10)		1,044	1,044			
100193382	SOMERSET	NJ		02/10/2025		610		(7)			(7)		603	603			
100193383	MYRTLE BEACH	SC		02/10/2025		831		(18)			(18)		813	813			
100193384	TAMPA	FL		02/10/2025		9,357		(10)			(10)		9,347	9,347			
100193385	MORRISTOWN	NJ		02/10/2025		1,271		(4)			(4)		1,267	1,267			
100193386	MORGANTON	NC		02/10/2025		578		(9)			(9)		569	569			
100193387	TRAVERSE CITY	MI		02/10/2025		679		(5)			(5)		674	674			
100193388	BONNER SPRINGS	KS		02/10/2025		378		(3)			(3)		375	375			
100193389	FLY CREEK	NY		02/10/2025		1,329		(24)			(24)		1,305	1,305			
100193390	FUQUAY VARINA	NC		02/10/2025		758							758	758			
100193391	RALEIGH	NC		02/10/2025		620		(13)			(13)		607	607			
100193392	WILMINGTON	NC		02/10/2025		256		(7)			(7)		249	249			
100193394	GAINESVILLE	FL		02/10/2025		434		(5)			(5)		429	429			
100193395	BOONE	CO		02/10/2025		610		(7)			(7)		603	603			
100193396	DORAL	FL		02/10/2025		6,798		61			61		6,859	6,859			
100193397	SEASIDE HEIGHTS	NJ		02/10/2025		1,582		37			37		1,619	1,619			
100193398	LAKE IN THE HILLS	IL		02/10/2025		762		(12)			(12)		750	750			
100193399	FREDERICKSBURG	VA		02/10/2025		742		(1)			(1)		741	741			
100193400	VISTA	CA		02/10/2025		2,812		(20)			(20)		2,792	2,792			
100193401	HERNDON	VA		02/10/2025		284		(6)			(6)		278	278			
100193402	EASTON	PA		02/10/2025		394		(1)			(1)		393	393			
100193405	PALM COAST	FL		02/10/2025		8,994		(22)			(22)		8,972	8,972			
100193406	TAMPA	FL		02/10/2025		838		(14)			(14)		824	824			
100193407	KANSAS CITY	MO		02/10/2025		267		(9)			(9)		258	258			
100193408	WINTER HAVEN	FL		02/10/2025		342							342	342			
100193409	BISHOPVILLE	SC		02/10/2025		619		(7)			(7)		612	612			
100193410	BLUFFTON	SC		02/10/2025		1,080		(2)			(2)		1,078	1,078			
100193411	SAVANNAH	GA		02/10/2025		1,940		7			7		1,947	1,947			
100193412	JACKSONVILLE	FL		02/10/2025		688		12			12		700	700			
100193413	LAKE MARY	FL		02/10/2025		459		(6)			(6)		453	453			
100193415	LAKE MARY	FL		02/10/2025		424		(6)			(6)		418	418			
100193416	COLUMBUS	GA		02/10/2025		134		(3)			(3)		131	131			
100193417	CAPE CORAL	FL		02/10/2025		1,193		(6)			(6)		1,187	1,187			
100193418	NAPLES	FL		02/10/2025		10,670		(39)			(39)		10,631	10,631			
100193419	TAMPA	FL		02/10/2025		702		(6)			(6)		696	696			
100193421	LEBANON	IN		02/10/2025		410		(12)			(12)		398	398			
100193422	PORT SAINT LUCIE	FL		02/10/2025		720		(15)			(15)		705	705			
100193423	LIVERMORE	CA		02/10/2025		1,527		(45)			(45)		1,482	1,482			
100193425	FORT MYERS	FL		02/10/2025		464		(6)			(6)		458	458			
100193426	BOCA RATON	FL		02/10/2025		697		(1)			(1)		696	696			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193427	SEVIERVILLE	TN		02/10/2025		753		(7)			(7)		746	746			
100193428	FULTON	CA		02/10/2025		903		(28)			(28)		875	875			
100193429	FULTON	CA		02/10/2025		855		(26)			(26)		829	829			
100193430	PITTSBURG	CA		02/10/2025		746		8			8		754	754			
100193431	VALLEJO	CA		02/10/2025		719		8			8		727	727			
100193433	RIVERSIDE	CA		02/10/2025		1,213		(34)			(34)		1,179	1,179			
100193434	VALLEJO	CA		02/10/2025		782		9			9		791	791			
100193435	WARNER ROBINS	GA		02/10/2025		310		(7)			(7)		303	303			
100193437	RUNNING SPRINGS	CA		02/10/2025		414		(11)			(11)		403	403			
100193441	SUN CITY	AZ		02/10/2025		752		(14)			(14)		738	738			
100193442	MINNEAPOLIS	MN		02/10/2025		589		(11)			(11)		578	578			
100193444	MINNEAPOLIS	MN		02/10/2025		1,232		(16)			(16)		1,216	1,216			
100193445	MOUND	MN		02/10/2025		380		(5)			(5)		375	375			
100193446	OCEANSIDE	CA		02/10/2025		179		(5)			(5)		174	174			
100193447	OCEANSIDE	CA		02/10/2025		170		(5)			(5)		165	165			
100193448	SPARTANBURG	SC		02/10/2025		235		(6)			(6)		229	229			
100193449	MONTGOMERY	AL		02/10/2025		239		(8)			(8)		231	231			
100193450	WETUMPKA	AL		02/10/2025		884		10			10		894	894			
100193451	MONTGOMERY	AL		02/10/2025		258		(6)			(6)		252	252			
100193452	MYSTIC	CT		02/10/2025		1,489		(26)			(26)		1,463	1,463			
100193453	TUCSON	AZ		02/10/2025		21,247		(216)			(216)		21,031	21,031			
100193454	MONTGOMERY	AL		02/10/2025		124		(4)			(4)		120	120			
100193455	MONTGOMERY	AL		02/10/2025		118		(3)			(3)		115	115			
100193457	MONTGOMERY	AL		02/10/2025		382		(9)			(9)		373	373			
100193458	MONTGOMERY	AL		02/10/2025		161		(3)			(3)		158	158			
100193459	TUCSON	AZ		02/10/2025		680		5			5		685	685			
100193461	TUCSON	AZ		02/10/2025		639		(2)			(2)		637	637			
100193462	HOBBS	NM		02/10/2025		172		(4)			(4)		168	168			
100193464	YUMA	AZ		02/10/2025		2,400		(19)			(19)		2,381	2,381			
100193465	PHOENIX	AZ		02/10/2025		915		(10)			(10)		905	905			
100193466	GLENDALE	AZ		02/10/2025		731		(15)			(15)		716	716			
100193467	YUMA	AZ		02/10/2025		484		(1)			(1)		483	483			
100193468	CHITTENDEN	VT		02/10/2025		964		(17)			(17)		947	947			
100193469	LYNN	MA		02/10/2025		750		8			8		758	758			
100193470	TUCSON	AZ		02/10/2025		550		5			5		555	555			
100193472	UNITY	NH		02/10/2025		2,464		(91)			(91)		2,373	2,373			
100193473	WEST YARMOUTH	MA		02/10/2025		1,021		(22)			(22)		999	999			
100193474	TUCSON	AZ		02/10/2025		466		(2)			(2)		464	464			
100193475	COLUMBUS	GA		02/10/2025		336		(2)			(2)		334	334			
100193476	CONYERS	GA		02/10/2025		627		2			2		629	629			
100193478	RALEIGH	NC		02/10/2025		981		28			28		1,009	1,009			
100193479	HUACHUCA CITY	AZ		02/10/2025		282		(5)			(5)		277	277			
100193480	BEVERLY	MA		02/10/2025		2,561		21			21		2,582	2,582			
100193483	WORCESTER	MA		02/10/2025		1,708		(37)			(37)		1,671	1,671			
100193485	STONEHAM	MA		02/10/2025		965		11			11		976	976			
100193486	ROSLINDALE	MA		02/10/2025		1,051		(8)			(8)		1,043	1,043			
100193487	HOPE MILLS	NC		02/10/2025		490		(2)			(2)		488	488			
100193488	WEYMOUTH	MA		02/10/2025		818		(7)			(7)		811	811			
100193494	OREGON CITY	OR		02/10/2025		838		(23)			(23)		815	815			
100193495	LAKEWOOD	CO		02/10/2025		2,161		(56)			(56)		2,105	2,105			
100193496	DORCHESTER	MA		02/10/2025		3,929		18			18		3,947	3,947			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193497	SPRINGFIELD	OR		02/10/2025		2,639		(6)			(6)		2,633	2,633			
100193498	SEATTLE	WA		02/10/2025		899		(3)			(3)		896	896			
100193500	STANWOOD	WA		02/10/2025		1,372		5			5		1,377	1,377			
100193502	CHEHALIS	WA		02/10/2025		1,074		(5)			(5)		1,069	1,069			
100193504	GIG HARBOR	WA		02/10/2025		1,250		(35)			(35)		1,215	1,215			
100193506	LAKE OSWEGO	OR		02/10/2025		1,094		(31)			(31)		1,063	1,063			
100193507	MOUNT VERNON	WA		02/10/2025		901		(7)			(7)		894	894			
100193508	TACOMA	WA		02/10/2025		852		(18)			(18)		834	834			
100193509	DAYTON	OH		02/10/2025		333		(8)			(8)		325	325			
100193511	STRATFORD	CT		02/10/2025		1,353		(24)			(24)		1,329	1,329			
100193512	NASHUA	NH		02/10/2025		1,521		(9)			(9)		1,512	1,512			
100193513	SEATTLE	WA		02/10/2025		6,652		191			191		6,843	6,843			
100193514	SPOKANE	WA		02/10/2025		424		(7)			(7)		417	417			
100193515	CHEEKTOWAGA	NY		02/10/2025		426		(8)			(8)		418	418			
100193516	NEW ROCHELLE	NY		02/10/2025		1,372		(22)			(22)		1,350	1,350			
100193517	SPRING VALLEY	NY		02/10/2025		975		(6)			(6)		969	969			
100193518	HAVERSTRAW	NY		02/10/2025		1,088		(27)			(27)		1,061	1,061			
100193519	PALMETTO	FL		02/10/2025		533		(5)			(5)		528	528			
100193520	CHESTNUT RIDGE	NY		02/10/2025		1,526		(34)			(34)		1,492	1,492			
100193521	BROOKLYN	NY		02/10/2025		2,083		(42)			(42)		2,041	2,041			
100193522	SPRING VALLEY	NY		02/10/2025		2,098		(29)			(29)		2,069	2,069			
100193523	STATEN ISLAND	NY		02/10/2025		1,140		(6)			(6)		1,134	1,134			
100193524	STAMFORD	CT		02/10/2025		447		(10)			(10)		437	437			
100193526	HAVERSTRAW	NY		02/10/2025		802		(16)			(16)		786	786			
100193530	COLUMBIA FALLS	MT		02/10/2025		863		(21)			(21)		842	842			
100193531	JAMESTOWN	NY		02/10/2025		1,199		(31)			(31)		1,168	1,168			
100193532	NIAGARA FALLS	NY		02/10/2025		1,703		(15)			(15)		1,688	1,688			
100193533	STAMFORD	CT		02/10/2025		1,442		(26)			(26)		1,416	1,416			
100193534	BOZEMAN	MT		02/10/2025		1,571		(27)			(27)		1,544	1,544			
100193535	BUFFALO	NY		02/10/2025		259		(8)			(8)		251	251			
100193536	BRIDGEPORT	CT		02/10/2025		847		(12)			(12)		835	835			
100193537	BETTENDORF	IA		02/10/2025		12,717		(98)			(98)		12,619	12,619			
100193538	BRIDGEPORT	CT		02/10/2025		847		(12)			(12)		835	835			
100193539	DANBURY	CT		02/10/2025		644		2			2		646	646			
100193540	BILLINGS	MT		02/10/2025		726		(4)			(4)		722	722			
100193541	ALMA	NY		02/10/2025		389		(8)			(8)		381	381			
100193542	HYDE PARK	NY		02/10/2025		572		(21)			(21)		551	551			
100193543	CHICAGO	IL		02/10/2025		1,614		(36)			(36)		1,578	1,578			
100193544	VENTURA	CA		02/10/2025		1,004		(14)			(14)		990	990			
100193546	RANSOMVILLE	NY		02/10/2025		433		(4)			(4)		429	429			
100193547	APTOS	CA		02/10/2025		1,395		(3)			(3)		1,392	1,392			
100193548	RHINELANDER	WI		02/10/2025		266		(7)			(7)		259	259			
100193549	CARIBOU	ME		02/10/2025		424		1			1		425	425			
100193550	SANTA CRUZ	CA		02/10/2025		4,911		(130)			(130)		4,781	4,781			
100193551	LAS VEGAS	NV		02/10/2025		585		(19)			(19)		566	566			
100193552	MINNEAPOLIS	MN		02/10/2025		284		(8)			(8)		276	276			
100193553	SANTA CRUZ	CA		02/10/2025		2,947		(78)			(78)		2,869	2,869			
100193554	CONCORD	CA		02/10/2025		1,691		4			4		1,695	1,695			
100193556	WATSONVILLE	CA		02/10/2025		2,249		(41)			(41)		2,208	2,208			
100193557	FREMONT	CA		02/10/2025		971		(16)			(16)		955	955			
100193558	SANTA CRUZ	CA		02/10/2025		1,771		(21)			(21)		1,750	1,750			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193560	SANTA MARIA	CA		02/10/2025		1,015		(18)			(18)		997	997			
100193562	CRESTONE	CO		02/10/2025		917		(17)			(17)		900	900			
100193563	PACIFIC GROVE	CA		02/10/2025		1,869		(21)			(21)		1,848	1,848			
100193564	PANAMA CITY BEACH	FL		02/10/2025		1,347		(19)			(19)		1,328	1,328			
100193565	BUCKEYE	AZ		02/10/2025		1,175		13			13		1,188	1,188			
100193566	BREWSTER	MA		02/10/2025		764		(8)			(8)		756	756			
100193567	SEASIDE	CA		02/10/2025		1,532		(4)			(4)		1,528	1,528			
100193568	RICHMOND	CA		02/10/2025		955		(17)			(17)		938	938			
100193570	BRADENTON	FL		02/10/2025		847		20			20		867	867			
100193571	MEMPHIS	TN		02/10/2025		299		(7)			(7)		292	292			
100193572	TAMPA	FL		02/10/2025		586		(9)			(9)		577	577			
100193573	OAK LAWN	IL		02/10/2025		2,593		(71)			(71)		2,522	2,522			
100193574	COCOA	FL		02/10/2025		279		(4)			(4)		275	275			
100193575	LEHIGH ACRES	FL		02/10/2025		896		1			1		897	897			
100193576	KISSIMMEE	FL		02/10/2025		601		(4)			(4)		597	597			
100193577	KISSIMMEE	FL		02/10/2025		573		(5)			(5)		568	568			
100193579	PACIFIC PALISADES	CA		02/10/2025		2,632		(63)			(63)		2,569	2,569			
100193581	DELRAY BEACH	FL		02/10/2025		2,491		(81)			(81)		2,410	2,410			
100193584	SAINT AUGUSTINE	FL		02/10/2025		609		(28)			(28)		581	581			
100193589	PORT SAINT JOE	FL		02/10/2025		3,534		(70)			(70)		3,464	3,464			
100193595	COSTA MESA	CA		02/10/2025		30,722		(722)			(722)		30,000	30,000			
100193596	BEVERLY HILLS	CA		02/10/2025		4,152		(172)			(172)		3,980	3,980			
100193597	MANHATTAN BEACH	CA		02/10/2025		3,143		(143)			(143)		3,000	3,000			
100193598	MADERA	CA		02/10/2025		710		(35)			(35)		675	675			
100193600	GARDNERVILLE	NV		02/10/2025		2,303		(75)			(75)		2,228	2,228			
100193601	LAS VEGAS	NV		02/10/2025		720		3			3		723	723			
100193602	FORT WORTH	TX		02/10/2025		414		(19)			(19)		395	395			
100193603	LAS VEGAS	NV		02/10/2025		719		(9)			(9)		710	710			
100193604	PIEDMONT	SC		02/10/2025		733		(32)			(32)		701	701			
100193605	LAS VEGAS	NV		02/10/2025		879		(4)			(4)		875	875			
100193606	PEMBROKE PINES	FL		02/10/2025		612		(28)			(28)		584	584			
100193607	DEERFIELD BEACH	FL		02/10/2025		212		(12)			(12)		200	200			
100193608	LAS VEGAS	NV		02/10/2025		986		(11)			(11)		975	975			
100193611	CHALFONT	PA		02/10/2025		568		(20)			(20)		548	548			
100193613	RALEIGH	NC		02/10/2025		374		(17)			(17)		357	357			
100193615	SAN DIEGO	CA		02/10/2025		924		(45)			(45)		879	879			
100193617	GLENDALE	CA		02/10/2025		2,810		(88)			(88)		2,722	2,722			
100193619	HOUSTON	TX		02/10/2025		673		(22)			(22)		651	651			
100193620	DALLAS	TX		02/10/2025		1,022		(16)			(16)		1,006	1,006			
100193621	SAN BERNARDINO	CA		02/10/2025		1,209		(41)			(41)		1,168	1,168			
100193622	LOS ANGELES	CA		02/10/2025		2,339		(54)			(54)		2,285	2,285			
100193625	BRIAN HEAD	UT		02/10/2025		782		(4)			(4)		778	778			
100193626	MIAMI	FL		02/10/2025		1,059		(4)			(4)		1,055	1,055			
100193628	BEVERLY HILLS	CA		02/10/2025		1,357		(45)			(45)		1,312	1,312			
100193629	PASADENA	CA		02/10/2025		4,348		(168)			(168)		4,180	4,180			
100193631	DAVENPORT	FL		02/10/2025		358		(16)			(16)		342	342			
100193638	AVON	CO		02/10/2025		4,525		(210)			(210)		4,315	4,315			
100193639	LAKEWAY	TX		02/10/2025		1,619		(48)			(48)		1,571	1,571			
100193640	FORT MILL	SC		02/10/2025		477		(22)			(22)		455	455			
100193641	BEVERLY HILLS	FL		02/10/2025		340		(10)			(10)		330	330			
100193643	RAMROD KEY	FL		02/10/2025		1,002		(43)			(43)		959	959			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193645	TRUCKEE	CA		02/10/2025		331		(9)			(9)		322	322			
100193646	CLEARWATER	FL		02/10/2025		7,280		(247)			(247)		7,033	7,033			
100193648	SANDY SPRINGS	GA		02/10/2025		1,906		(67)			(67)		1,839	1,839			
100193650	WINTER PARK	FL		02/10/2025		478		1			1		479	479			
100193657	DEL MAR	CA		02/10/2025		5,179		(111)			(111)		5,068	5,068			
100193659	PARK CITY	UT		02/10/2025		800		(31)			(31)		769	769			
100193660	HOCKLEY	TX		02/10/2025		791		(10)			(10)		781	781			
100193661	SAN BERNARDINO	CA		02/10/2025		1,206		(20)			(20)		1,186	1,186			
100193662	KISSIMMEE	FL		02/10/2025		1,425		(24)			(24)		1,401	1,401			
100193663	SAINT PETERSBURG	FL		02/10/2025		1,764		(73)			(73)		1,691	1,691			
100193664	ACWORTH	GA		02/10/2025		735		(9)			(9)		726	726			
100193665	LEHIGH ACRES	FL		02/10/2025		392		(14)			(14)		378	378			
100193667	SOLON	OH		02/10/2025		1,417		(55)			(55)		1,362	1,362			
100193668	FONTANA	CA		02/10/2025		490		(10)			(10)		480	480			
100193669	MCKINNEY	TX		02/10/2025		983		(31)			(31)		952	952			
100193670	CORONA	CA		02/10/2025		1,697		(48)			(48)		1,649	1,649			
100193671	POCATELLO	ID		02/10/2025		851		(2)			(2)		849	849			
100193672	SUMMIT	NJ		02/10/2025		3,329		(134)			(134)		3,195	3,195			
100193673	MARIETTA	GA		02/10/2025		1,553		(72)			(72)		1,481	1,481			
100193676	HESPERIA	CA		02/10/2025		702		(36)			(36)		666	666			
100193677	ALTAMONTE SPRINGS	FL		02/10/2025		1,565		(25)			(25)		1,540	1,540			
100193679	ALBANY	NY		02/10/2025		562		(7)			(7)		555	555			
100193681	BASS LAKE	CA		02/10/2025		4,306		(165)			(165)		4,141	4,141			
100193687	HARRISBURG	NC		02/10/2025		1,510		(49)			(49)		1,461	1,461			
100193688	PARKLAND	FL		02/10/2025		2,191		(102)			(102)		2,089	2,089			
100193690	KISSIMMEE	FL		02/10/2025		785		(22)			(22)		763	763			
100193691	BINGHAMTON	NY		02/10/2025		276		(13)			(13)		263	263			
100193692	NASHVILLE	TN		02/10/2025		639		(32)			(32)		607	607			
100193693	NEW WINDSOR	NY		02/10/2025		790		6			6		796	796			
100193695	HAMPTON	GA		02/10/2025		519		(24)			(24)		495	495			
100193699	DAVENPORT	FL		02/10/2025		449		(21)			(21)		428	428			
100193702	EAST MORICHES	NY		02/10/2025		2,272		(71)			(71)		2,201	2,201			
100193705	WEST GREENWICH	RI		02/10/2025		16,926		(517)			(517)		16,409	16,409			
100193706	HAPPY VALLEY	OR		02/10/2025		1,105		(20)			(20)		1,085	1,085			
100193709	CLOVIS	CA		02/10/2025		1,798		(68)			(68)		1,730	1,730			
100193712	MIAMI	FL		02/10/2025		636		(23)			(23)		613	613			
100193713	MCCALL	ID		02/10/2025		1,362		(35)			(35)		1,327	1,327			
100193716	WASHINGTON	DC		02/10/2025		341		(10)			(10)		331	331			
100193717	LOMA LINDA	CA		02/10/2025		1,471		(55)			(55)		1,416	1,416			
100193719	WALNUT	CA		02/10/2025		53,550		(780)			(780)		52,770	52,770			
100193720	FAYETTEVILLE	AR		02/10/2025		694		(31)			(31)		663	663			
100193721	MCKINNEY	TX		02/10/2025		1,490		(34)			(34)		1,456	1,456			
100193722	DANBURY	CT		02/10/2025		622		(16)			(16)		606	606			
100193723	QUEEN CREEK	AZ		02/10/2025		4,267		(205)			(205)		4,062	4,062			
100193724	GOODLETTSVILLE	TN		02/10/2025		705		(13)			(13)		692	692			
100193726	INLET BEACH	FL		02/10/2025		2,825		(104)			(104)		2,721	2,721			
100193728	KILLEEN	TX		02/10/2025		271		(11)			(11)		260	260			
100193729	AUGUSTA	GA		02/10/2025		351		(16)			(16)		335	335			
100193730	LONG BEACH	NY		02/10/2025		3,069		(122)			(122)		2,947	2,947			
100193731	DOVER	NJ		02/10/2025		1,014		(48)			(48)		966	966			
100193732	OAKLAND	CA		02/10/2025		2,020		(30)			(30)		1,990	1,990			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193734	NORTH MRYTLE BEACH	SC		02/10/2025		1,368		(43)			(43)		1,325	1,325			
100193735	FAYETTEVILLE	AR		02/10/2025		694		(31)			(31)		663	663			
100193736	NASHVILLE	TN		02/10/2025		937		(16)			(16)		921	921			
100193737	WESTBOROUGH	MA		02/10/2025		450		(16)			(16)		434	434			
100193738	HOLIDAY	FL		02/10/2025		848		(44)			(44)		804	804			
100193739	NASHVILLE	TN		02/10/2025		1,150		(11)			(11)		1,139	1,139			
100193740	SUMMERTON	SC		02/10/2025		776		(22)			(22)		754	754			
100193745	CASTLE ROCK	CO		02/10/2025		3,447		(123)			(123)		3,324	3,324			
100193746	BIG BEAR LAKE	CA		02/10/2025		964		(18)			(18)		946	946			
100193747	VICTORVILLE	CA		02/10/2025		932		(34)			(34)		898	898			
100193751	OCEAN CITY	MD		02/10/2025		556		(21)			(21)		535	535			
100193752	CLEARWATER	FL		02/10/2025		858		(24)			(24)		834	834			
100193754	FLUSHING	NY		02/10/2025		2,012		(79)			(79)		1,933	1,933			
100193755	THOUSAND OAKS	CA		02/10/2025		3,633		(126)			(126)		3,507	3,507			
100193756	TOMS RIVER	NJ		02/10/2025		1,061		(35)			(35)		1,026	1,026			
100193759	EAST NORTHPORT	NY		02/10/2025		8,776		(233)			(233)		8,543	8,543			
100193763	AUGUSTA	GA		02/10/2025		278		(11)			(11)		267	267			
100193764	SANTA FE	NM		02/10/2025		4,106		(61)			(61)		4,045	4,045			
100193765	LAKE WORTH	FL		02/10/2025		966		(25)			(25)		941	941			
100193766	NEW YORK	NY		02/10/2025		1,000		(33)			(33)		967	967			
100193770	TOMS RIVER	NJ		02/10/2025		1,674		(50)			(50)		1,624	1,624			
100193771	PALMETTO BAY	FL		02/10/2025		2,760		(45)			(45)		2,715	2,715			
100193773	PUEBLO	CO		02/10/2025		240		(11)			(11)		229	229			
100193777	ST. PETERSBURG	FL		02/10/2025		1,175		47			47		1,222	1,222			
100193780	PEMBROKE PINES	FL		02/10/2025		376		7			7		383	383			
100193781	LEE	NH		02/10/2025		881		(41)			(41)		840	840			
100193782	BROOKLYN	NY		02/10/2025		2,214		(103)			(103)		2,111	2,111			
100193783	DIXON	CA		02/10/2025		1,176		(47)			(47)		1,129	1,129			
100193786	RIVERSIDE	CA		02/10/2025		2,049		(61)			(61)		1,988	1,988			
100193787	ROGERS	AR		02/10/2025		712		(10)			(10)		702	702			
100193789	WILDOMAR	CA		02/10/2025		2,126		(45)			(45)		2,081	2,081			
100193790	ORLANDO	FL		02/10/2025		660		1			1		661	661			
100193791	CARLSBAD	CA		02/10/2025		1,339		(58)			(58)		1,281	1,281			
100193795	RIDGEWOOD	NY		02/10/2025		1,765		(41)			(41)		1,724	1,724			
100193796	DACULA	GA		02/10/2025		811		(15)			(15)		796	796			
100193797	ORLANDO	FL		02/10/2025		677		(31)			(31)		646	646			
100193800	MIAMI	FL		02/10/2025		411		(2)			(2)		409	409			
100193801	LOS CABOS	MEX		02/10/2025		534							534	534			
100193802	TULUM	MEX		02/10/2025		30,918							30,918	30,918			
100193803	TULUM	MEX		02/10/2025		406							406	406			
100193804	LOS CABOS	MEX		02/10/2025		1,210							1,210	1,210			
100193805	TULUM	MEX		02/10/2025		357							357	357			
100193806	LA PAZ	MEX		02/10/2025		767							767	767			
100193807	LOS CABOS	MEX		02/10/2025		99,070							99,070	99,070			
100193808	PUERTO VALLARTA	MEX		02/10/2025		690							690	690			
100193809	TULUM	MEX		02/10/2025		455							455	455			
100193810	LOS CABOS	MEX		02/10/2025		7,888							7,888	7,888			
100193811	PUERTO VALLARTA	MEX		02/10/2025		1,082							1,082	1,082			
100193812	TULUM	MEX		02/10/2025		1,096							1,096	1,096			
100193986	PLANO	TX		02/11/2025		1,968		(32)			(32)		1,936	1,936			
100193987	ST. CLOUD	FL		02/11/2025		443		(16)			(16)		427	427			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193988	EAGLE LAKE	FL		02/11/2025		608		(12)			(12)		596	596			
100193994	LOS ANGELES	CA		02/11/2025		949		(15)			(15)		934	934			
100193995	FORT WORTH	TX		02/11/2025		401		(19)			(19)		382	382			
100193997	RESEDA	CA		02/11/2025		5,051		(51)			(51)		5,000	5,000			
100193999	SIMI VALLEY	CA		02/11/2025		1,271		(49)			(49)		1,222	1,222			
100194001	SANTA PAULA	CA		02/11/2025		1,263		(12)			(12)		1,251	1,251			
100194003	GARLAND	TX		02/11/2025		15,227		(262)			(262)		14,965	14,965			
100194006	DAYTONA BEACH	FL		02/11/2025		585		(27)			(27)		558	558			
100194007	OCALA	FL		02/11/2025		874		(24)			(24)		850	850			
100194008	SUNNY ISLES BEACH	FL		02/11/2025		558		(22)			(22)		536	536			
100194009	RICHMOND	TX		02/11/2025		3,550		(144)			(144)		3,406	3,406			
100194010	HOUSTON	TX		02/11/2025		733		10			10		743	743			
100194011	HUNTINGTON PARK	CA		02/11/2025		1,146		(23)			(23)		1,123	1,123			
100194013	ROWLETT	TX		02/11/2025		1,252		(23)			(23)		1,229	1,229			
100194017	SAN ANTONIO	TX		02/11/2025		629		(19)			(19)		610	610			
100194018	TERRELL	TX		02/11/2025		258		(12)			(12)		246	246			
100194019	SANTA ANA	CA		02/11/2025		584		(3)			(3)		581	581			
100194020	BENBROOK	TX		02/11/2025		724		(20)			(20)		704	704			
100194022	BAKERSFIELD	CA		02/11/2025		556		(23)			(23)		533	533			
100194023	CLERMONT	FL		02/11/2025		1,099		(16)			(16)		1,083	1,083			
100194024	LEHIGH ACRES	FL		02/11/2025		935		(11)			(11)		924	924			
100194025	TWISP	WA		02/11/2025		2,873		(58)			(58)		2,815	2,815			
100194026	HOUSTON	TX		02/11/2025		371		(17)			(17)		354	354			
100194027	SEAGOVILLE	TX		02/11/2025		394		(18)			(18)		376	376			
100194029	FORT WORTH	TX		02/11/2025		480		(16)			(16)		464	464			
100194030	SOMERSET	TX		02/11/2025		359		(17)			(17)		342	342			
100194032	SAN JUAN CAPISTRANO	CA		03/20/2025		7,696		(252)			(252)		7,444	7,444			
100194034	MIRAMAR	FL		03/20/2025		1,734		(48)			(48)		1,686	1,686			
100194038	WINCHESTER	CA		03/20/2025		1,969		(78)			(78)		1,891	1,891			
100194040	LEHIGH ACRES	FL		03/20/2025		662		(16)			(16)		646	646			
100194041	CRYSTAL RIVER	FL		03/20/2025		1,223		(57)			(57)		1,166	1,166			
100194042	JERSEY CITY	NJ		03/20/2025		1,188		(24)			(24)		1,164	1,164			
100194044	ESCONDIDO	CA		03/20/2025		1,680		(76)			(76)		1,604	1,604			
100194047	MONCKS CORNER	SC		03/20/2025		587		(12)			(12)		575	575			
100194049	SUN CITY CENTER	FL		03/20/2025		321		(3)			(3)		318	318			
100194050	LA MESA	CA		03/20/2025		1,672		(65)			(65)		1,607	1,607			
100194052	EL CAJON	CA		03/20/2025		2,287		(64)			(64)		2,223	2,223			
100194053	SLIDELL	LA		03/20/2025		265		(12)			(12)		253	253			
100194056	FRESNO	CA		03/20/2025		735		(5)			(5)		730	730			
100194059	PHOENIX	AZ		03/20/2025		638		(23)			(23)		615	615			
100194061	SACRAMENTO	CA		03/20/2025		1,662		(42)			(42)		1,620	1,620			
100194062	AVONDALE	AZ		03/20/2025		789		(35)			(35)		754	754			
100194063	MORENO VALLEY	CA		03/20/2025		545		(8)			(8)		537	537			
100194065	PHOENIX	AZ		03/20/2025		525		(24)			(24)		501	501			
100194067	SALEM	OR		03/20/2025		537		(14)			(14)		523	523			
100194069	AUSTIN	TX		03/20/2025		2,543		(105)			(105)		2,438	2,438			
100194070	MIAMI	FL		03/20/2025		816		(11)			(11)		805	805			
100194071	WILMINGTON	NC		03/20/2025		565		(21)			(21)		544	544			
100194072	HOUSTON	TX		03/20/2025		381		(14)			(14)		367	367			
100194073	HOPE MILLS	NC		03/20/2025		270		(13)			(13)		257	257			
100194074	LAKE JACKSON	TX		03/20/2025		308		(14)			(14)		294	294			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194075	YUMA	AZ		03/20/2025		493		(23)			(23)		470	470			
100194077	PALM BEACH GARDENS	FL		03/20/2025		1,332		(51)			(51)		1,281	1,281			
100194078	FAYETTEVILLE	NC		03/20/2025		318		(15)			(15)		303	303			
100194079	FRESNO	CA		03/20/2025		743		(10)			(10)		733	733			
100194082	SAN JUAN CAPISTRANO	CA		02/14/2025		1,113		(2)			(2)		1,111	1,111			
100194084	CHICAGO	IL		02/14/2025		1,175		(17)			(17)		1,158	1,158			
100194086	TREASURE ISLAND	FL		02/14/2025		933		(32)			(32)		901	901			
100194087	PORT ST LUCIE	FL		02/14/2025		3,795		(22)			(22)		3,773	3,773			
100194090	ANGLETON	TX		02/14/2025		362		(17)			(17)		345	345			
100194091	AUSTIN	TX		02/14/2025		1,574		(234)			(234)		1,340	1,340			
100194092	FLAGSTAFF	AZ		02/14/2025		1,896		(40)			(40)		1,856	1,856			
100194093	BEASLEY	TX		02/14/2025		402		(19)			(19)		383	383			
100194094	HOUSTON	TX		02/14/2025		785		(8)			(8)		777	777			
100194096	HOUSTON	TX		02/14/2025		785		(8)			(8)		777	777			
100194097	HIALEAH	FL		02/14/2025		625		(17)			(17)		608	608			
100194099	CAPE CORAL	FL		02/14/2025		668		(30)			(30)		638	638			
100194100	ROSENBERG	TX		02/14/2025		2,022		(95)			(95)		1,927	1,927			
100194102	ST GEORGE	UT		02/14/2025		302		(9)			(9)		293	293			
100194103	WYLIE	TX		02/14/2025		858		(40)			(40)		818	818			
100194107	OAKDALE	MN		02/14/2025		1,154		17			17		1,171	1,171			
100194112	STRAWN	TX		02/14/2025		2,571		(89)			(89)		2,482	2,482			
100194113	CAMPBELL	CA		02/14/2025		533		(4)			(4)		529	529			
100194114	LEHIGH ACRES	FL		02/14/2025		569		(19)			(19)		550	550			
100194115	JURUPA VALLEY	CA		02/14/2025		1,245		(20)			(20)		1,225	1,225			
100194116	LAKELAND	FL		02/14/2025		846		(30)			(30)		816	816			
100194117	STRAWN	TX		02/14/2025		2,487		(90)			(90)		2,397	2,397			
100194120	SACHSE	TX		02/14/2025		538		(25)			(25)		513	513			
100194121	LAS VEGAS	NV		02/14/2025		2,282		(68)			(68)		2,214	2,214			
100194122	GEORGETOWN	TX		02/14/2025		1,920		(22)			(22)		1,898	1,898			
100194123	ANAHEIM	CA		02/14/2025		3,224		(54)			(54)		3,170	3,170			
100194125	ORMOND BEACH	FL		02/14/2025		697		(26)			(26)		671	671			
100194130	CARMEL	IN		02/14/2025		7,567		(193)			(193)		7,374	7,374			
100194131	MIDWAY	KY		02/14/2025		1,050		(19)			(19)		1,031	1,031			
100194132	PERTH AMBOY	NJ		02/14/2025		48,231		(1,015)			(1,015)		47,216	47,216			
100194133	MORGANTOWN	WV		02/14/2025		4,741		(61)			(61)		4,680	4,680			
100194135	LAS VEGAS	NV		02/14/2025		743		(25)			(25)		718	718			
100194136	NAMPA	ID		02/14/2025		900		(20)			(20)		880	880			
100194137	FLAGSTAFF	AZ		02/14/2025		866		(8)			(8)		858	858			
100194138	SALT LAKE CITY	UT		02/14/2025		959		(22)			(22)		937	937			
100194139	PATERSON	NJ		02/14/2025		2,802		(67)			(67)		2,735	2,735			
100194141	DALLAS	TX		02/14/2025		950		(25)			(25)		925	925			
100194142	OCEAN CITY	MD		02/14/2025		984		9			9		993	993			
100194143	TAMPA	FL		02/14/2025		1,002		(36)			(36)		966	966			
100194144	CARMEL	IN		02/14/2025		889		(14)			(14)		875	875			
100194146	HEALDSBURG	CA		02/14/2025		1,025		(20)			(20)		1,005	1,005			
100194147	MURRIETA	CA		02/14/2025		1,776		(41)			(41)		1,735	1,735			
100194148	CAZADERO	CA		02/14/2025		926		(15)			(15)		911	911			
100194149	OCEAN CITY	MD		02/14/2025		548		(4)			(4)		544	544			
100194150	PHILADELPHIA	PA		02/14/2025		3,837		72			72		3,909	3,909			
100194154	ORMOND BEACH	FL		02/14/2025		7,069		(140)			(140)		6,929	6,929			
100194155	APEX	NC		02/14/2025		7,294		(125)			(125)		7,169	7,169			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194158	SEATTLE	WA		02/14/2025		2,315		(87)			(87)		2,228	2,228			
100194159	SAINT PETE BEACH	FL		02/14/2025		1,170		(23)			(23)		1,147	1,147			
100194163	VILLAS	NJ		02/14/2025		1,072		(20)			(20)		1,052	1,052			
100194164	GULF SHORES	AL		02/14/2025		971		(6)			(6)		965	965			
100194165	SOUTH MIAMI	FL		02/14/2025		1,385		(35)			(35)		1,350	1,350			
100194166	LAS VEGAS	NV		02/14/2025		1,460		(57)			(57)		1,403	1,403			
100194167	EAST LOS ANGELES	CA		02/14/2025		910		(28)			(28)		882	882			
100194168	LAUDERHILL	FL		02/14/2025		204		(9)			(9)		195	195			
100194170	GREENACRES	FL		02/14/2025		404		(19)			(19)		385	385			
100194171	SAINT JOHNS	FL		02/14/2025		10,907		(498)			(498)		10,409	10,409			
100194172	ATLANTA	GA		02/14/2025		486		(6)			(6)		480	480			
100194173	AVENTURA	FL		02/14/2025		2,991		(36)			(36)		2,955	2,955			
100194174	BENNINGTON	NE		02/14/2025		1,457		(51)			(51)		1,406	1,406			
100194177	AUSTIN	TX		02/14/2025		1,147		(38)			(38)		1,109	1,109			
100194179	CHARLOTTESVILLE	VA		02/14/2025		916		(20)			(20)		896	896			
100194181	HIALEAH	FL		02/14/2025		409		(8)			(8)		401	401			
100194182	NORCROSS	GA		02/14/2025		782		14			14		796	796			
100194184	GRANADA HILLS	CA		02/14/2025		757		17			17		774	774			
100194186	MARIETTA	GA		02/14/2025		1,314		(63)			(63)		1,251	1,251			
100194187	MESA	AZ		02/14/2025		1,128		(20)			(20)		1,108	1,108			
100194189	WICHITA	KS		02/14/2025		673		(20)			(20)		653	653			
100194190	SAN DIEGO	CA		02/14/2025		3,974		(2)			(2)		3,972	3,972			
100194191	BREINIGSVILLE	PA		02/14/2025		1,770		(12)			(12)		1,758	1,758			
100194192	HERRIMAN	UT		02/14/2025		1,892		(29)			(29)		1,863	1,863			
100194195	PERRIS	CA		02/14/2025		1,316		(4)			(4)		1,312	1,312			
100194196	BEAVERTON	OR		02/14/2025		824		(15)			(15)		809	809			
100194198	FAIRFIELD	CA		02/14/2025		1,332		(21)			(21)		1,311	1,311			
100194199	FALLBROOK	CA		02/14/2025		318		(15)			(15)		303	303			
100194203	BLOOMFIELD	NJ		02/14/2025		607		12			12		619	619			
100194204	MOUNT DORA	FL		02/14/2025		672		(7)			(7)		665	665			
100194205	FARMERS BRANCH	TX		02/14/2025		1,442		(32)			(32)		1,410	1,410			
100194207	PARKER	CO		02/14/2025		844		(15)			(15)		829	829			
100194208	BOWIE	MD		02/14/2025		282		3			3		285	285			
100194209	WEST COVINA	CA		02/14/2025		342		(8)			(8)		334	334			
100194210	SOUTHWEST RANCHES	FL		02/14/2025		598		(13)			(13)		585	585			
100194212	BROKEN BOW	OK		02/14/2025		1,859		(43)			(43)		1,816	1,816			
100194213	CRYSTAL BEACH	TX		02/14/2025		920		(32)			(32)		888	888			
100194214	OLYMPIA	WA		02/14/2025		902		(41)			(41)		861	861			
100194215	MIAMI	FL		02/14/2025		1,316		(63)			(63)		1,253	1,253			
100194216	MIAMI	FL		02/14/2025		1,287		(61)			(61)		1,226	1,226			
100194217	ALACHUA	FL		02/14/2025		938		(32)			(32)		906	906			
100194218	CAPE CORAL	FL		02/14/2025		808		(39)			(39)		769	769			
100194219	MESA	AZ		02/14/2025		1,322		(44)			(44)		1,278	1,278			
100194220	ALVARADO	TX		02/14/2025		718		(21)			(21)		697	697			
100194221	PLUMAS LAKE	CA		02/14/2025		1,069		(25)			(25)		1,044	1,044			
100194222	GLADSTONE	OR		02/14/2025		912		(30)			(30)		882	882			
100194223	PROVIDENCE	RI		02/14/2025		1,002		(36)			(36)		966	966			
100194224	WELLINGTON	FL		02/14/2025		1,705		(70)			(70)		1,635	1,635			
100194225	WEST PALM BEACH	FL		02/14/2025		826		(25)			(25)		801	801			
100194226	HOMESTEAD	FL		02/14/2025		1,081		(24)			(24)		1,057	1,057			
100194227	FORT WORTH	TX		02/14/2025		760		(28)			(28)		732	732			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100194228	HILLSBOROUGH	NC		02/14/2025		573		(21)			(21)		552	552			
100194229	SNOQUALMIE PASS	WA		02/14/2025		3,192		(47)			(47)		3,145	3,145			
100194231	ALLEN	TX		02/14/2025		4,507		(64)			(64)		4,443	4,443			
100194234	HOQUIAM	WA		02/14/2025		702		(34)			(34)		668	668			
100194235	SALEM	OR		02/14/2025		830		(34)			(34)		796	796			
100194236	NEW SMYRNA BEACH	FL		02/14/2025		2,008		(51)			(51)		1,957	1,957			
100194238	SARASOTA	FL		02/14/2025		1,310		(43)			(43)		1,267	1,267			
100194239	BULLHEAD CITY	AZ		02/14/2025		825		(37)			(37)		788	788			
100194240	SEBASTIAN	FL		02/14/2025		845		(18)			(18)		827	827			
100194243	COLLIERVILLE	TN		02/14/2025		1,386		(22)			(22)		1,364	1,364			
100194244	PALM HARBOR	FL		02/14/2025		1,226		(15)			(15)		1,211	1,211			
100194246	MONROVIA	CA		02/14/2025		1,052		(31)			(31)		1,021	1,021			
100194247	SAN JUAN CAPISTRANO	CA		02/14/2025		2,804		(61)			(61)		2,743	2,743			
100194249	RICHMOND	CA		02/14/2025		948		(34)			(34)		914	914			
100194250	PALMYRA	VA		02/14/2025		622		(18)			(18)		604	604			
100194251	TUNNEL HILL	GA		02/14/2025		937		(20)			(20)		917	917			
100194252	SAINT AUGUSTINE	FL		02/14/2025		660		(20)			(20)		640	640			
100194253	INLET BEACH	FL		02/14/2025		1,903		(66)			(66)		1,837	1,837			
100194254	ACTON	ME		02/14/2025		1,417		(28)			(28)		1,389	1,389			
100194255	PARK CITY	UT		02/14/2025		2,299		(62)			(62)		2,237	2,237			
100194256	EDWARDS	MO		02/14/2025		617		(7)			(7)		610	610			
100194257	ENGLEWOOD	CO		02/14/2025		1,581		(55)			(55)		1,526	1,526			
100194258	CHARLOTTE	NC		02/14/2025		778		(7)			(7)		771	771			
100194259	LAWRENCE	KS		02/14/2025		1,240		(40)			(40)		1,200	1,200			
100194260	HUNTERSVILLE	NC		02/14/2025		1,561		(63)			(63)		1,498	1,498			
100194261	N MYRTLE BEACH	SC		02/14/2025		1,707		(39)			(39)		1,668	1,668			
100194262	MONMOUTH	OR		02/14/2025		1,505		(55)			(55)		1,450	1,450			
100194263	WILLIAMS BAY	WI		02/14/2025		920		(35)			(35)		885	885			
100194264	BROCKTON	MA		02/14/2025		1,091		(39)			(39)		1,052	1,052			
100194267	NEWBERG	OR		02/14/2025		1,260		(32)			(32)		1,228	1,228			
100194268	SCOTTSDALE	AZ		02/14/2025		798		(38)			(38)		760	760			
100194269	GREENACRES	FL		02/14/2025		1,299		(40)			(40)		1,259	1,259			
100194271	KANSAS CITY	MO		02/14/2025		1,434		(61)			(61)		1,373	1,373			
100194272	KANSAS CITY	MO		02/14/2025		1,448		(61)			(61)		1,387	1,387			
100194275	MIAMI	FL		02/14/2025		884		(36)			(36)		848	848			
100194276	PORT SAINT JOE	FL		02/14/2025		884		(30)			(30)		854	854			
100194277	PHOENIX	AZ		02/14/2025		755		(20)			(20)		735	735			
100194278	WAUKESHA	WI		02/14/2025		833		(31)			(31)		802	802			
100194279	CHICAGO	IL		02/14/2025		769		(22)			(22)		747	747			
100194280	SAVANNAH	GA		02/14/2025		677		(22)			(22)		655	655			
100194281	PIGEON FORGE	TN		02/14/2025		735		(30)			(30)		705	705			
100194284	GOLDEN VALLEY	MN		02/14/2025		583		(19)			(19)		564	564			
100194285	DEKALB	IL		02/14/2025		692		(29)			(29)		663	663			
100194287	MANCHESTER	CT		02/14/2025		2,607		(94)			(94)		2,513	2,513			
100194288	TUCSON	AZ		02/14/2025		732		(13)			(13)		719	719			
100194289	GRANDVIEW	MO		02/14/2025		658		(15)			(15)		643	643			
100194290	OMAHA	NE		02/14/2025		679		(25)			(25)		654	654			
100194291	MARICOPA	AZ		02/14/2025		848		(34)			(34)		814	814			
100194292	MURPHY	TX		02/14/2025		705		(29)			(29)		676	676			
100194293	LAWRENCE	KS		02/14/2025		595		(29)			(29)		566	566			
100194295	MIAMI	FL		02/14/2025		1,757		(43)			(43)		1,714	1,714			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194296	PHOENIX	AZ		02/14/2025		696		(21)			(21)		675	675			
100194298	WINSTON SALEM	NC		02/14/2025		45,334		(2,053)			(2,053)		43,281	43,281			
100194299	BEVERLY	NJ		02/14/2025		577		(24)			(24)		553	553			
100194300	CRESCENT CITY	CA		02/14/2025		628		(23)			(23)		605	605			
100194301	YUCAIPA	CA		02/14/2025		1,240		(50)			(50)		1,190	1,190			
100194304	WALLA WALLA	WA		02/14/2025		779		(24)			(24)		755	755			
100194305	LAS VEGAS	NV		02/14/2025		2,149		(84)			(84)		2,065	2,065			
100194307	KNOXVILLE	TN		02/14/2025		545		(15)			(15)		530	530			
100194309	GALVESTON	TX		02/14/2025		575		(18)			(18)		557	557			
100194310	CRETE	IL		02/14/2025		399		(8)			(8)		391	391			
100194311	JACKSONVILLE	FL		02/14/2025		796		(28)			(28)		768	768			
100194313	WATERFORD	MI		02/14/2025		6,281		(114)			(114)		6,167	6,167			
100194314	RUSKIN	FL		02/14/2025		494		(17)			(17)		477	477			
100194316	VERO BEACH	FL		02/14/2025		478		(20)			(20)		458	458			
100194317	SAINT JOSEPH	MI		02/14/2025		677		(26)			(26)		651	651			
100194318	GRAND PRAIRIE	TX		02/14/2025		3,580		(114)			(114)		3,466	3,466			
100194319	CLAYTON	GA		02/14/2025		826		(22)			(22)		804	804			
100194321	ALBUQUERQUE	NM		02/14/2025		704		(23)			(23)		681	681			
100194322	DIVIDE	CO		02/14/2025		1,141		(22)			(22)		1,119	1,119			
100194323	NEW PORT RICHEY	FL		02/14/2025		607		(15)			(15)		592	592			
100194324	BEECH MOUNTAIN	NC		02/14/2025		887		(18)			(18)		869	869			
100194325	WOODINVILLE	WA		02/14/2025		2,216		(64)			(64)		2,152	2,152			
100194326	FORT WORTH	TX		02/14/2025		2,619		(86)			(86)		2,533	2,533			
100194327	AUSTIN	TX		02/14/2025		762		(27)			(27)		735	735			
100194329	VANCOUVER	WA		02/14/2025		756		(32)			(32)		724	724			
100194330	ELSIE	MI		02/14/2025		1,804		(57)			(57)		1,747	1,747			
100194331	WILKES BARRE	PA		02/14/2025		1,223		(21)			(21)		1,202	1,202			
100194332	ROUGH AND READY	CA		02/14/2025		1,016		(37)			(37)		979	979			
100194334	FITCHBURG	MA		02/14/2025		812		(18)			(18)		794	794			
100194335	HILTON HEAD ISLAND	SC		02/14/2025		1,269		(30)			(30)		1,239	1,239			
100194336	BROKEN BOW	OK		02/14/2025		1,322		(27)			(27)		1,295	1,295			
100194339	GLENDALE	AZ		02/14/2025		956		(27)			(27)		929	929			
100194340	EAST LANSING	MI		02/14/2025		392		(13)			(13)		379	379			
100194341	TRAFFORD	PA		02/14/2025		584		(11)			(11)		573	573			
100194344	PHILADELPHIA	PA		02/14/2025		1,107		(11)			(11)		1,096	1,096			
100194345	PHILADELPHIA	PA		02/14/2025		838		(28)			(28)		810	810			
100194346	MIDDLETOWN	RI		02/14/2025		730		(30)			(30)		700	700			
100194348	PHILADELPHIA	PA		02/14/2025		1,836		(53)			(53)		1,783	1,783			
100194349	MIDDLETOWN	RI		02/14/2025		730		(30)			(30)		700	700			
100194350	NEWNAN	GA		02/14/2025		427		(15)			(15)		412	412			
100194352	WORCESTER	MA		02/14/2025		1,230		(32)			(32)		1,198	1,198			
100194354	BANKS	OR		02/14/2025		1,492		(49)			(49)		1,443	1,443			
100194356	SALEM	MA		02/14/2025		2,210		(28)			(28)		2,182	2,182			
100194358	W YELLOWSTONE	MT		02/14/2025		1,858		(54)			(54)		1,804	1,804			
100194361	PHILADELPHIA	PA		02/14/2025		908		(22)			(22)		886	886			
100194362	PASO ROBLES	CA		02/14/2025		1,451		(50)			(50)		1,401	1,401			
100194363	CHATTANOOGA	TN		02/14/2025		611		(12)			(12)		599	599			
100194364	GLEN MILLS	PA		02/14/2025		625		(26)			(26)		599	599			
100194365	GRAND RAPIDS	MI		02/14/2025		581		(23)			(23)		558	558			
100194366	GREENTOWN	PA		02/14/2025		539		(14)			(14)		525	525			
100194367	REUNION	FL		02/14/2025		4,853		(207)			(207)		4,646	4,646			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194368	LIVINGSTON MANOR	NY		02/14/2025		720		(17)			(17)		703	703			
100194370	LATHROP	CA		02/14/2025		1,395		(49)			(49)		1,346	1,346			
100194373	MARIETTA	GA		02/14/2025		492		(15)			(15)		477	477			
100194374	DALLAS	TX		02/14/2025		1,478		(51)			(51)		1,427	1,427			
100194377	TOMBALL	TX		02/14/2025		727		(24)			(24)		703	703			
100194378	HIDDEN VALLEY LAKE	CA		02/14/2025		1,180		(45)			(45)		1,135	1,135			
100194379	GULF SHORES	AL		02/14/2025		12,918		(455)			(455)		12,463	12,463			
100194380	BULLHEAD CITY	AZ		02/14/2025		478		(19)			(19)		459	459			
100194382	HOUSTON	TX		02/14/2025		997		(31)			(31)		966	966			
100194383	SATELLITE BEACH	FL		02/14/2025		1,014		(41)			(41)		973	973			
100194384	LITTLE ELM	TX		02/14/2025		880		(27)			(27)		853	853			
100194385	WAUWATOSA	WI		02/14/2025		593		(18)			(18)		575	575			
100194386	REDMOND	OR		02/14/2025		519		(18)			(18)		501	501			
100194387	OMAHA	NE		02/14/2025		617		(18)			(18)		599	599			
100194388	WYLIE	TX		02/14/2025		553		(14)			(14)		539	539			
100194389	ATLANTIC BEACH	FL		02/14/2025		558		(24)			(24)		534	534			
100194391	ARLINGTON	TX		02/14/2025		597		(20)			(20)		577	577			
100194392	HENDERSON	NV		02/14/2025		1,691		(57)			(57)		1,634	1,634			
100194393	CYPRESS	TX		02/14/2025		895		(28)			(28)		867	867			
100194394	PALM COAST	FL		02/14/2025		876		(29)			(29)		847	847			
100194395	CINCINNATI	OH		02/14/2025		599		(21)			(21)		578	578			
100194396	WASHINGTONVILLE	NY		02/14/2025		902		(28)			(28)		874	874			
100194397	ELLIJAY	GA		02/14/2025		4,434		(168)			(168)		4,266	4,266			
100194398	KATY	TX		02/14/2025		878		(35)			(35)		843	843			
100194400	PHOENIX	AZ		02/14/2025		3,190		(113)			(113)		3,077	3,077			
100194401	LAS VEGAS	NV		02/14/2025		2,612		(90)			(90)		2,522	2,522			
100194404	BEAVERTON	OR		02/14/2025		3,180		(54)			(54)		3,126	3,126			
100194406	LOS ANGELES	CA		02/14/2025		3,477		(38)			(38)		3,439	3,439			
100194407	LAREDO	TX		02/14/2025		545		(14)			(14)		531	531			
100194409	SHERMAN OAKS	CA		02/14/2025		3,858		(101)			(101)		3,757	3,757			
100194410	NORTH HOLLYWOOD	CA		02/14/2025		3,115		(104)			(104)		3,011	3,011			
100194411	SURF CITY	NC		02/14/2025		7,605		89			89		7,694	7,694			
100194412	TARZANA	CA		02/14/2025		1,740		(56)			(56)		1,684	1,684			
100194413	SUN VALLEY	ID		02/14/2025		2,537		(49)			(49)		2,488	2,488			
100194414	ALBANY	NY		02/14/2025		384		(14)			(14)		370	370			
100194417	EWA BEACH	HI		02/14/2025		1,479		(39)			(39)		1,440	1,440			
100194418	CHANDLER	AZ		02/14/2025		1,085		(47)			(47)		1,038	1,038			
100194420	ROYAL OAK	MI		02/14/2025		1,106		(34)			(34)		1,072	1,072			
100194421	AUBREY	TX		02/14/2025		600		(28)			(28)		572	572			
100194424	WASHINGTON	DC		02/14/2025		2,448		(89)			(89)		2,359	2,359			
100194425	HARRISBURG	PA		02/14/2025		734		(29)			(29)		705	705			
100194426	HARRISBURG	PA		02/14/2025		704		(28)			(28)		676	676			
100194427	HARRISBURG	PA		02/14/2025		703		(28)			(28)		675	675			
100194429	SAINT LOUIS	MO		02/14/2025		2,920		(82)			(82)		2,838	2,838			
100194432	NEWPORT NEWS	VA		02/14/2025		505		(20)			(20)		485	485			
100194434	CENTRAL CITY	CO		02/14/2025		632		(18)			(18)		614	614			
100194435	SPRING LAKE	NC		02/14/2025		944		(23)			(23)		921	921			
100194436	LONG BEACH	CA		02/14/2025		2,012		(52)			(52)		1,960	1,960			
100194438	OAKLAND	CA		02/14/2025		1,918		(61)			(61)		1,857	1,857			
100194439	PLANO	TX		02/14/2025		1,649		(41)			(41)		1,608	1,608			
100194442	WYLIE	TX		02/14/2025		659		(20)			(20)		639	639			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194443	LOS ANGELES	CA		02/14/2025		3,519		(149)			(149)		3,370	3,370			
100194444	TAMPA	FL		02/14/2025		815		(17)			(17)		798	798			
100194445	FREDERICKSBURG	VA		02/14/2025		741		(26)			(26)		715	715			
100194446	BIG BEAR CITY	CA		02/14/2025		3,178		(109)			(109)		3,069	3,069			
100194449	WEST HAZLETON	PA		02/14/2025		588		(18)			(18)		570	570			
100194450	BAKERSFIELD	CA		02/14/2025		781		(22)			(22)		759	759			
100194451	MIAMI	FL		02/14/2025		625		(18)			(18)		607	607			
100194452	LOS ANGELES	CA		02/14/2025		1,355		(45)			(45)		1,310	1,310			
100194453	BAKERSFIELD	CA		02/14/2025		1,130		(44)			(44)		1,086	1,086			
100194455	EAST LANSING	MI		02/14/2025		2,045		(69)			(69)		1,976	1,976			
100194456	AVE MARIA	FL		02/14/2025		889		(38)			(38)		851	851			
100194457	PALM COAST	FL		02/14/2025		867		(27)			(27)		840	840			
100194459	MISSOURI CITY	TX		02/14/2025		518		(17)			(17)		501	501			
100194462	KATY	TX		02/14/2025		684		(20)			(20)		664	664			
100194463	NORCROSS	GA		02/14/2025		1,644		(44)			(44)		1,600	1,600			
100194465	PORT CHESTER	NY		02/14/2025		1,891		(54)			(54)		1,837	1,837			
100194466	MARICOPA	AZ		02/14/2025		2,283		(72)			(72)		2,211	2,211			
100194467	IRVING	TX		02/14/2025		571		(25)			(25)		546	546			
100194468	MIDLOTHIAN	VA		02/14/2025		506		(17)			(17)		489	489			
100194470	BAKERSFIELD	CA		02/14/2025		1,130		(44)			(44)		1,086	1,086			
100194471	LAS VEGAS	NV		02/14/2025		682		(31)			(31)		651	651			
100194472	MONMOUTH JUNCTION	NJ		02/14/2025		1,695		(65)			(65)		1,630	1,630			
100194473	ANNAPOLIS	MD		02/14/2025		1,585		(71)			(71)		1,514	1,514			
100194474	RESTON	VA		02/14/2025		1,079		(31)			(31)		1,048	1,048			
100194476	VIRGINIA BEACH	VA		02/14/2025		3,843		(110)			(110)		3,733	3,733			
100194477	MIDLAND	TX		02/14/2025		1,489		(49)			(49)		1,440	1,440			
100194478	CREWE	VA		02/14/2025		651		(21)			(21)		630	630			
100194479	GRAYSON	GA		02/14/2025		3,289		(68)			(68)		3,221	3,221			
100194481	FALLS CHURCH	VA		02/14/2025		18,921		(714)			(714)		18,207	18,207			
100194482	SPOKANE	WA		02/14/2025		607		(29)			(29)		578	578			
100194483	RIALTO	CA		02/14/2025		1,163		(31)			(31)		1,132	1,132			
100194484	ANNA	TX		02/14/2025		888		(25)			(25)		863	863			
100194486	BROOKLYN	NY		02/14/2025		1,241		(45)			(45)		1,196	1,196			
100194487	ALISO VIEJO	CA		02/14/2025		1,454		(52)			(52)		1,402	1,402			
100194488	MARIETTA	GA		02/14/2025		877		(22)			(22)		855	855			
100194490	HOMESTEAD	FL		02/14/2025		4,575		(181)			(181)		4,394	4,394			
100194491	EL PRADO	NM		02/14/2025		1,031		(27)			(27)		1,004	1,004			
100194494	PASADENA	CA		02/14/2025		1,618		(78)			(78)		1,540	1,540			
100194495	LA CANADA FLINTRIDGE	CA		02/14/2025		2,722		(112)			(112)		2,610	2,610			
100194496	CAMARILLO	CA		02/14/2025		1,621		(52)			(52)		1,569	1,569			
100194497	MARLBOROUGH	MA		02/14/2025		846		(37)			(37)		809	809			
100194498	LAKE HAVASU CITY	AZ		02/14/2025		4,038		(120)			(120)		3,918	3,918			
100194499	LAGUNA NIGUEL	CA		02/14/2025		1,109		(44)			(44)		1,065	1,065			
100194500	SAN FERNANDO	CA		02/14/2025		1,109		(34)			(34)		1,075	1,075			
100194501	GROVELAND	CA		02/14/2025		626		(26)			(26)		600	600			
100194503	MINNEAPOLIS	MN		02/14/2025		909		(33)			(33)		876	876			
100194504	HENDERSON	NV		02/14/2025		789		(36)			(36)		753	753			
100194505	ORLANDO	FL		02/14/2025		924		(30)			(30)		894	894			
100194506	GARDEN GROVE	CA		02/14/2025		1,973		(72)			(72)		1,901	1,901			
100194507	SANFORD	FL		02/14/2025		614		(28)			(28)		586	586			
100194508	EVERETT	WA		02/14/2025		1,194		(44)			(44)		1,150	1,150			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194509	NEW CARROLLTON	MD		02/14/2025		1,417		(16)			(16)		1,401	1,401			
100194510	RICHMOND	CA		02/14/2025		1,710		(54)			(54)		1,656	1,656			
100194512	PITTSBURGH	PA		02/14/2025		870		(22)			(22)		848	848			
100194514	CASTRO VALLEY	CA		02/14/2025		1,487		(56)			(56)		1,431	1,431			
100194517	CLERMONT	FL		02/14/2025		713		(31)			(31)		682	682			
100194518	JACKSON	CA		02/14/2025		855		(37)			(37)		818	818			
100194519	RINCON	GA		02/14/2025		608		(24)			(24)		584	584			
100194520	SAN DIEGO	CA		02/14/2025		2,246		(90)			(90)		2,156	2,156			
100194522	MONROE	NY		02/14/2025		1,210		(55)			(55)		1,155	1,155			
100194523	BAKERSFIELD	CA		02/14/2025		632		(20)			(20)		612	612			
100194524	WHITTIER	CA		02/14/2025		2,939		(44)			(44)		2,895	2,895			
100194525	NAMPA	ID		02/14/2025		861		(27)			(27)		834	834			
100194526	FORT PIERCE	FL		02/14/2025		530		(21)			(21)		509	509			
100194527	BALTIMORE	MD		02/14/2025		621		(20)			(20)		601	601			
100194528	FORT PIERCE	FL		02/14/2025		530		(21)			(21)		509	509			
100194529	PRINCETON	TX		02/14/2025		612		(14)			(14)		598	598			
100194530	SACRAMENTO	CA		02/14/2025		939		(25)			(25)		914	914			
100194532	GOODYEAR	AZ		02/14/2025		795		(34)			(34)		761	761			
100194533	ATLANTA	GA		02/14/2025		994		(36)			(36)		958	958			
100194534	PFLUGERVILLE	TX		02/14/2025		1,112		(25)			(25)		1,087	1,087			
100194536	SAINT JOHNS	FL		02/14/2025		1,606		(31)			(31)		1,575	1,575			
100194538	DELAWARE	OH		02/14/2025		584		(19)			(19)		565	565			
100194539	ENGLEWOOD	CO		02/14/2025		679		(28)			(28)		651	651			
100194540	HEMPSTEAD	TX		02/14/2025		740		(17)			(17)		723	723			
100194542	ISANTI	MN		02/14/2025		1,440		(29)			(29)		1,411	1,411			
100194543	PITTSBURGH	PA		02/14/2025		622		(18)			(18)		604	604			
100194544	WINDER	GA		02/14/2025		1,197		(44)			(44)		1,153	1,153			
100194545	WINDER	GA		02/14/2025		2,240		(66)			(66)		2,174	2,174			
100194546	FORT LAUDERDALE	FL		02/14/2025		1,623		(30)			(30)		1,593	1,593			
100194547	PHOENIX	AZ		02/20/2025		548		(18)			(18)		530	530			
100194548	SHAWNEE	KS		02/20/2025		1,090		(10)			(10)		1,080	1,080			
100194549	HOUSTON	TX		02/20/2025		599		(28)			(28)		571	571			
100194550	WASHINGTON	DC		02/20/2025		1,842		(7)			(7)		1,835	1,835			
100194552	HIALEAH	FL		02/20/2025		1,189							1,189	1,189			
100194553	GREENSBORO	NC		02/20/2025		238		(11)			(11)		227	227			
100194554	WAUKEGAN	IL		02/20/2025		440		1			1		441	441			
100194556	BRYAN	TX		02/20/2025		757		2			2		759	759			
100194558	GRANADA HILLS	CA		03/28/2025		4,877		(39)			(39)		4,838	4,838			
100194559	DES MOINES	WA		03/28/2025		2,290		(40)			(40)		2,250	2,250			
100194560	PANAMA CITY	FL		03/28/2025		396		(5)			(5)		391	391			
100194561	LYNN HAVEN	FL		03/28/2025		516		(7)			(7)		509	509			
100194562	MIAMI	FL		03/28/2025		1,379							1,379	1,379			
100194567	FONTANA	CA		03/28/2025		1,880		(57)			(57)		1,823	1,823			
100194568	MIDLOTHIAN	IL		03/28/2025		411		(3)			(3)		408	408			
100194573	OAKLAND	CA		03/28/2025		1,364		(12)			(12)		1,352	1,352			
100194574	COVINA	CA		03/28/2025		1,763		(19)			(19)		1,744	1,744			
100194575	ALEXANDRIA	VA		03/28/2025		3,148		(6)			(6)		3,142	3,142			
100194577	LAKE WORTH BEACH	FL		03/28/2025		976		(9)			(9)		967	967			
100194578	ARLINGTON	TX		03/28/2025		4,822		(40)			(40)		4,782	4,782			
100194579	WESTMINSTER	CA		03/28/2025		4,595		(50)			(50)		4,545	4,545			
100194581	CHICAGO	IL		03/28/2025		1,831		(37)			(37)		1,794	1,794			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194583	LAMAR	CO		03/28/2025		309		(14)			(14)		295	295			
100194585	SEASIDE	CA		03/28/2025		1,779		10			10		1,789	1,789			
100194586	SOUTH KINGSTOWN	RI		03/28/2025		1,246		(13)			(13)		1,233	1,233			
100194587	SAINT AUGUSTINE	FL		03/28/2025		429		(16)			(16)		413	413			
100194588	ROUND ROCK	TX		03/28/2025		795		(7)			(7)		788	788			
100194590	AUSTIN	TX		03/28/2025		5,420		15			15		5,435	5,435			
100194591	RANCHO MISSION VIEJO	CA		03/28/2025		3,280		(12)			(12)		3,268	3,268			
100194592	CLOVIS	CA		03/28/2025		1,282		(23)			(23)		1,259	1,259			
100194593	VALLEY VILLAGE	CA		03/28/2025		2,770		12			12		2,782	2,782			
100194595	BARSTOW	CA		03/28/2025		1,062		(17)			(17)		1,045	1,045			
100194596	MIRAMAR	FL		03/28/2025		857		(7)			(7)		850	850			
100194598	PEMBROKE PINES	FL		03/28/2025		842		7			7		849	849			
100194599	PORTOLA	CA		02/21/2025		813		(4)			(4)		809	809			
100194601	AUSTIN	TX		02/21/2025		1,040		13			13		1,053	1,053			
100194602	MELISSA	TX		02/21/2025		1,030		27			27		1,057	1,057			
100194603	WHITE ROCK	NM		02/21/2025		945		24			24		969	969			
100194604	SOUTH PORTLAND	ME		02/21/2025		1,193		19			19		1,212	1,212			
100194608	VENICE	FL		02/21/2025		765		(16)			(16)		749	749			
100194609	SACRAMENTO	CA		02/21/2025		1,786		(19)			(19)		1,767	1,767			
100194610	SACRAMENTO	CA		02/21/2025		1,158		(16)			(16)		1,142	1,142			
100194611	PALM BAY	FL		02/21/2025		759		(7)			(7)		752	752			
100194612	LEXINGTON	KY		02/21/2025		1,282		(3)			(3)		1,279	1,279			
100194613	OCRACOKE	NC		02/21/2025		879		(3)			(3)		876	876			
100194614	LAS VEGAS	NV		02/21/2025		843		(12)			(12)		831	831			
100194615	WACO	TX		02/21/2025		1,265		37			37		1,302	1,302			
100194616	DALLAS	TX		02/21/2025		1,806		65			65		1,871	1,871			
100194617	ORLAND	ME		02/21/2025		730		(8)			(8)		722	722			
100194618	NAPLES	FL		02/21/2025		22,701		(620)			(620)		22,081	22,081			
100194619	MANTECA	CA		02/21/2025		1,748		17			17		1,765	1,765			
100194620	GREENVILLE	SC		02/21/2025		582		(11)			(11)		571	571			
100194621	OCEAN ISLE BEACH	NC		02/21/2025		2,150		42			42		2,192	2,192			
100194622	HOUSTON	TX		02/21/2025		888		4			4		892	892			
100194623	FIRESTONE	CO		02/21/2025		1,609		152			152		1,761	1,761			
100194625	BRIDGEPORT	PA		02/21/2025		1,098		71			71		1,169	1,169			
100194626	NORTH MYRTLE BEACH	SC		02/21/2025		664		10			10		674	674			
100194627	COLUMBIA	SC		02/21/2025		542		(14)			(14)		528	528			
100194628	NEW BRAUNFELS	TX		02/21/2025		556		(6)			(6)		550	550			
100194630	MEMPHIS	TN		02/21/2025		660		(12)			(12)		648	648			
100194631	COLLEGE STATION	TX		02/21/2025		758		(7)			(7)		751	751			
100194632	SAN ANTONIO	TX		02/21/2025		1,826		(17)			(17)		1,809	1,809			
100194634	CENTERVILLE	TX		02/21/2025		644		(8)			(8)		636	636			
100194635	WOODBRIDGE	VA		02/21/2025		2,062		10			10		2,072	2,072			
100194636	BELTON	MO		02/21/2025		912		24			24		936	936			
100194637	NEW ORLEANS	LA		02/21/2025		689		(12)			(12)		677	677			
100194639	BELTON	MO		02/21/2025		957		26			26		983	983			
100194641	AUSTIN	TX		02/21/2025		1,166		25			25		1,191	1,191			
100194642	NEW ORLEANS	LA		02/21/2025		691		(11)			(11)		680	680			
100194643	HENDERSON	NV		02/21/2025		888		(15)			(15)		873	873			
100194644	MESQUITE	TX		02/21/2025		600		(12)			(12)		588	588			
100194645	FONTANA	CA		02/21/2025		1,248		(36)			(36)		1,212	1,212			
100194647	GROVETOWN	GA		02/21/2025		626		(10)			(10)		616	616			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194648	ELLENWOOD	GA		02/21/2025		593		(14)			(14)		579	579			
100194649	ELK GROVE	CA		02/21/2025		1,146		(12)			(12)		1,134	1,134			
100194650	PLYMOUTH	CA		02/21/2025		2,041		(39)			(39)		2,002	2,002			
100194651	ORLANDO	FL		02/21/2025		2,355		23			23		2,378	2,378			
100194652	CHICAGO	IL		02/21/2025		6,641		172			172		6,813	6,813			
100194654	WABENO	WI		02/21/2025		654		(26)			(26)		628	628			
100194655	THE VILLAGES	FL		02/21/2025		639							639	639			
100194656	KELSO	WA		02/21/2025		1,250		(1)			(1)		1,249	1,249			
100194657	MANCHESTER	TN		02/21/2025		4,023		62			62		4,085	4,085			
100194658	CYPRESS	TX		02/21/2025		10,120		(352)			(352)		9,768	9,768			
100194659	BELLINGHAM	WA		02/21/2025		2,610		(81)			(81)		2,529	2,529			
100194661	LAKELAND	FL		02/21/2025		580		(20)			(20)		560	560			
100194662	ROSEMEAD	CA		02/21/2025		2,054		(14)			(14)		2,040	2,040			
100194664	LAKE COMO	NJ		02/21/2025		756		(20)			(20)		736	736			
100194665	ALEDO	TX		02/21/2025		1,183		(3)			(3)		1,180	1,180			
100194666	FAIR LAWN	NJ		02/21/2025		1,205		(8)			(8)		1,197	1,197			
100194667	ANCHORAGE	AK		02/21/2025		1,570		1			1		1,571	1,571			
100194668	SACRAMENTO	CA		02/21/2025		1,547		71			71		1,618	1,618			
100194669	SAN LUIS OBISPO	CA		02/21/2025		1,510		(38)			(38)		1,472	1,472			
100194670	LOS ANGELES	CA		02/21/2025		1,797		(36)			(36)		1,761	1,761			
100194671	SELBYVILLE	DE		02/21/2025		699		10			10		709	709			
100194674	MECHANICSBURG	PA		02/21/2025		1,437		(29)			(29)		1,408	1,408			
100194675	COLLEGE STATION	TX		02/21/2025		16,593		(72)			(72)		16,521	16,521			
100194677	WINDER	GA		02/21/2025		719		(14)			(14)		705	705			
100194679	PLANO	TX		02/21/2025		2,016		(5)			(5)		2,011	2,011			
100194680	PROVIDENCE VILLAGE	TX		02/21/2025		886		7			7		893	893			
100194681	WESTFIELD	IN		02/21/2025		1,548		(30)			(30)		1,518	1,518			
100194682	NILES	IL		02/21/2025		1,451		(40)			(40)		1,411	1,411			
100194683	ROYCE CITY	TX		02/21/2025		815		7			7		822	822			
100194684	WINTER GARDEN	FL		02/21/2025		820		(18)			(18)		802	802			
100194685	LITITZ	PA		02/21/2025		834		(1)			(1)		833	833			
100194686	POMONA	CA		02/21/2025		3,660		58			58		3,718	3,718			
100194687	SEMINOLE	FL		02/21/2025		2,049		122			122		2,171	2,171			
100194689	SOLEDAD	CA		02/21/2025		1,112		(1)			(1)		1,111	1,111			
100194690	PHILADELPHIA	PA		02/21/2025		571		(7)			(7)		564	564			
100194691	DENVER	CO		02/21/2025		2,962		(45)			(45)		2,917	2,917			
100194692	RADFORD	VA		02/21/2025		581		(11)			(11)		570	570			
100194693	FLOWERY BRANCH	GA		02/21/2025		1,152		17			17		1,169	1,169			
100194694	MCALLEN	TX		02/21/2025		4,483		(165)			(165)		4,318	4,318			
100194695	PROSPER	TX		02/21/2025		5,810		136			136		5,946	5,946			
100194696	ODESSA	TX		02/21/2025		5,524		(20)			(20)		5,504	5,504			
100194697	TAYLORS	SC		02/21/2025		140		(3)			(3)		137	137			
100194698	LAWRENCEVILLE	GA		02/21/2025		1,196		66			66		1,262	1,262			
100194699	LUBBOCK	TX		02/21/2025		808		10			10		818	818			
100194700	JACKSONVILLE	FL		02/21/2025		1,115		3			3		1,118	1,118			
100194701	ANCHORAGE	AK		02/21/2025		600		(4)			(4)		596	596			
100194702	SEAGOVILLE	TX		02/21/2025		2,844		(6)			(6)		2,838	2,838			
100194703	ANTLOCH	TN		02/21/2025		809		(13)			(13)		796	796			
100194704	JACKSONVILLE	AR		02/21/2025		624		(8)			(8)		616	616			
100194705	TIGARD	OR		02/21/2025		1,432		5			5		1,437	1,437			
100194706	JOSHUA TREE	CA		02/21/2025		1,333		(17)			(17)		1,316	1,316			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194707	GREENVILLE	TX		02/21/2025		643		(9)			(9)		634	634			
100194708	ATLANTA	GA		02/21/2025		2,344		(28)			(28)		2,316	2,316			
100194709	GREENVILLE	TX		02/21/2025		588		(9)			(9)		579	579			
100194710	COLUMBIA	SC		02/21/2025		636		8			8		644	644			
100194711	ACWORTH	GA		02/21/2025		730		(25)			(25)		705	705			
100194712	WASHINGTON	DC		02/21/2025		234,499		(4,732)			(4,732)		229,767	229,767			
100194713	ANCHORAGE	AK		02/21/2025		560		(12)			(12)		548	548			
100194714	COLLEGE STATION	TX		02/21/2025		1,963		31			31		1,994	1,994			
100194715	SUMMIT	NJ		02/21/2025		2,570		(38)			(38)		2,532	2,532			
100194716	MIDLOTHIAN	VA		02/21/2025		670		11			11		681	681			
100194717	POMONA	CA		02/21/2025		1,175		(34)			(34)		1,141	1,141			
100194718	BRYAN	TX		02/21/2025		773							773	773			
100194720	FORT WORTH	TX		02/21/2025		717		(5)			(5)		712	712			
100194721	HENDERSON	NV		02/21/2025		958		42			42		1,000	1,000			
100194722	PHILADELPHIA	PA		02/21/2025		577		(21)			(21)		556	556			
100194723	IRVING	TX		02/21/2025		598		(9)			(9)		589	589			
100194724	KATY	TX		02/21/2025		1,724		(8)			(8)		1,716	1,716			
100194725	EDINBURG	TX		02/21/2025		1,087		8			8		1,095	1,095			
100194726	SAINT CHARLES	MO		02/21/2025		1,513		10			10		1,523	1,523			
100194727	NASHVILLE	TN		02/21/2025		1,090		(13)			(13)		1,077	1,077			
100194728	OTSEGO	MN		02/21/2025		1,082		59			59		1,141	1,141			
100194729	DESTIN	FL		02/21/2025		919							919	919			
100194731	WYOMING	DE		02/21/2025		713		(6)			(6)		707	707			
100194732	BOCA RATON	FL		02/21/2025		1,210		3			3		1,213	1,213			
100194733	DOYLESBURG	PA		02/21/2025		610		(12)			(12)		598	598			
100194734	RIVERBANK	CA		02/21/2025		1,515		10			10		1,525	1,525			
100194735	DAVIS	CA		02/21/2025		2,439		(16)			(16)		2,423	2,423			
100194736	CUMMING	GA		02/21/2025		990		(17)			(17)		973	973			
100194737	TOMBALL	TX		02/21/2025		604		(19)			(19)		585	585			
100194738	JACKSON	NJ		02/21/2025		2,801		(40)			(40)		2,761	2,761			
100194739	MAYTOWN	PA		02/21/2025		1,059		(13)			(13)		1,046	1,046			
100194741	ROUND ROCK	TX		02/21/2025		956		22			22		978	978			
100194742	GRANDVIEW	MO		02/21/2025		725		(1)			(1)		724	724			
100194743	SANFORD	NC		02/21/2025		1,919		9			9		1,928	1,928			
100194744	SANFORD	NC		02/21/2025		827		4			4		831	831			
100194745	MIAMI	FL		02/21/2025		732		(13)			(13)		719	719			
100194746	SOUTH BLOOMINGVILLE	OH		02/21/2025		942		(11)			(11)		931	931			
100194747	SEVERNA PARK	MD		02/21/2025		1,236		(22)			(22)		1,214	1,214			
100194748	HOUSTON	TX		02/21/2025		556		(12)			(12)		544	544			
100194751	EDINBURG	TX		02/21/2025		1,105		11			11		1,116	1,116			
100194752	RICHMOND	VA		02/21/2025		762		(25)			(25)		737	737			
100194753	MARIETTA	GA		02/21/2025		1,145		17			17		1,162	1,162			
100194755	ANAHEIM	CA		02/21/2025		1,765		(24)			(24)		1,741	1,741			
100194757	KISSIMMEE	FL		02/21/2025		1,474		(3)			(3)		1,471	1,471			
100194758	CORINTH	TX		02/21/2025		928		(6)			(6)		922	922			
100194759	CLERMONT	FL		02/21/2025		735		(3)			(3)		732	732			
100194760	RIVERVIEW	FL		02/21/2025		573		(12)			(12)		561	561			
100194761	GLEN ALLEN	VA		02/21/2025		967		(18)			(18)		949	949			
100194762	NEW ORLEANS	LA		02/21/2025		1,107		(13)			(13)		1,094	1,094			
100194763	VENICE	FL		02/21/2025		802		16			16		818	818			
100194764	CITRUS SPRINGS	FL		02/21/2025		657		3			3		660	660			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194765	CALDWELL	ID		02/21/2025		736		(22)			(22)		714	714			
100194766	ENGLEWOOD	NJ		02/21/2025		884		(10)			(10)		874	874			
100194767	AUSTIN	TX		02/21/2025		1,692		(36)			(36)		1,656	1,656			
100194768	JEFFERSON	GA		02/21/2025		853		39			39		892	892			
100194769	STUART	FL		02/21/2025		918		(18)			(18)		900	900			
100194770	STOCKTON	CA		02/21/2025		1,448		75			75		1,523	1,523			
100194771	PENSACOLA	FL		02/21/2025		659							659	659			
100194772	VISALIA	CA		02/21/2025		1,078		22			22		1,100	1,100			
100194773	MCDONOUGH	GA		02/21/2025		943		41			41		984	984			
100194774	LAKELAND	FL		02/21/2025		653		(12)			(12)		641	641			
100194776	WILLINGBORO	NJ		02/21/2025		575		(15)			(15)		560	560			
100194777	CHICAGO	IL		02/21/2025		1,252		26			26		1,278	1,278			
100194779	SAN ANTONIO	TX		02/21/2025		858		(19)			(19)		839	839			
100194781	FORNEY	TX		02/21/2025		657		(1)			(1)		656	656			
100194782	ROWLETT	TX		02/21/2025		803		(19)			(19)		784	784			
100194783	BURIEN	WA		02/21/2025		586		(14)			(14)		572	572			
100194784	MODESTO	CA		02/21/2025		673		(13)			(13)		660	660			
100194785	SACRAMENTO	CA		02/21/2025		1,599		(18)			(18)		1,581	1,581			
100194786	DAWSONVILLE	GA		02/21/2025		1,012		8			8		1,020	1,020			
100194787	WARDEN	WA		02/21/2025		750		(7)			(7)		743	743			
100194789	MOSCOW	ID		02/21/2025		664		(9)			(9)		655	655			
100194790	COLLETTSVILLE	NC		02/21/2025		1,737		(34)			(34)		1,703	1,703			
100194791	STEPHENSON	VA		02/21/2025		2,097		22			22		2,119	2,119			
100194792	SAINT LOUIS	MO		02/21/2025		645		(18)			(18)		627	627			
100194793	HOUSTON	TX		02/21/2025		8,141		119			119		8,260	8,260			
100194794	CAPE CORAL	FL		02/21/2025		1,250		(9)			(9)		1,241	1,241			
100194795	HOUSTON	TX		02/21/2025		1,151		23			23		1,174	1,174			
100194796	DENVER	CO		02/21/2025		1,414		2			2		1,416	1,416			
100194797	TAMPA	FL		02/21/2025		622		(11)			(11)		611	611			
100194798	SEVIERVILLE	TN		02/21/2025		1,232		27			27		1,259	1,259			
100194799	DENTON	TX		02/21/2025		584		(8)			(8)		576	576			
100194800	CEDAR ISLAND	NC		02/21/2025		833		(19)			(19)		814	814			
100194801	HOUSTON	TX		02/21/2025		735		10			10		745	745			
100194802	CROWN POINT	IN		02/21/2025		587		(20)			(20)		567	567			
100194803	WASILIA	AK		02/21/2025		689		1			1		690	690			
100194804	SPOKANE	WA		02/21/2025		996		3			3		999	999			
100194805	GLENDALE	AZ		02/21/2025		651		(6)			(6)		645	645			
100194806	BIRMINGHAM	AL		02/21/2025		706		(7)			(7)		699	699			
100194807	POTTSBORO	TX		02/21/2025		1,871		(33)			(33)		1,838	1,838			
100194808	CARLISLE	PA		02/21/2025		734		(10)			(10)		724	724			
100194809	LITTLE ROCK	AR		02/21/2025		628		(11)			(11)		617	617			
100194810	ANGLER	NC		02/21/2025		919		30			30		949	949			
100194811	STUART	FL		02/21/2025		1,042		16			16		1,058	1,058			
100194812	WILLIS	TX		02/21/2025		772		6			6		778	778			
100194813	FATE	TX		02/21/2025		631		(3)			(3)		628	628			
100194814	TUCSON	AZ		02/21/2025		622		(11)			(11)		611	611			
100194815	HUMBLE	TX		02/21/2025		735		10			10		745	745			
100194816	AZUSA	CA		02/21/2025		973		7			7		980	980			
100194817	JEFFERSON	LA		02/21/2025		647		(19)			(19)		628	628			
100194818	VAIL	AZ		02/21/2025		829		45			45		874	874			
100194819	EPHRATA	WA		02/21/2025		794		(10)			(10)		784	784			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194820	PORT CHARLOTTE	FL		02/21/2025		629		9			9		638	638			
100194821	LARGO	FL		02/21/2025		694		2			2		696	696			
100194822	COLORADO SPRINGS	CO		02/21/2025		977		(11)			(11)		966	966			
100194823	RALEIGH	NC		02/21/2025		1,159		56			56		1,215	1,215			
100194824	JACKSON	NJ		02/21/2025		1,440		5			5		1,445	1,445			
100194825	LOWA CITY	IA		02/21/2025		626		(11)			(11)		615	615			
100194826	LUBBOCK	TX		02/21/2025		1,439		(14)			(14)		1,425	1,425			
100194828	OCALA	FL		02/21/2025		688		14			14		702	702			
100194829	OCALA	FL		02/21/2025		679		15			15		694	694			
100194830	SAN DIEGO	CA		02/21/2025		2,952		39			39		2,991	2,991			
100194831	SPARKS	NV		02/21/2025		1,083		31			31		1,114	1,114			
100195068	RINCON	GA		02/24/2025		838		31			31		869	869			
100195069	SUNSET BEACH	NC		02/24/2025		598		(18)			(18)		580	580			
100195070	JONESBOROUGH	TN		02/24/2025		608		42			42		650	650			
100195071	CHICAGO	IL		02/24/2025		275		(5)			(5)		270	270			
100195072	PENSACOLA	FL		02/24/2025		589		47			47		636	636			
100195073	OKLAHOMA CITY	OK		02/24/2025		580		20			20		600	600			
100195074	KERNERSVILLE	NC		02/24/2025		675		48			48		723	723			
100195075	SPRING	TX		02/24/2025		638		58			58		696	696			
100195076	PANAMA CITY	FL		02/24/2025		859		(11)			(11)		848	848			
100195077	WAKEFIELD	MA		02/24/2025		512		(13)			(13)		499	499			
100195079	CANANDAIGUA	NY		02/24/2025		450		(4)			(4)		446	446			
100195080	MOORHEAD	MN		02/24/2025		943		20			20		963	963			
100195081	STONECREST	GA		02/24/2025		613		2			2		615	615			
100195082	INWOOD	WV		02/24/2025		521		(23)			(23)		498	498			
100195083	HOLIDAY	FL		02/24/2025		415		(1)			(1)		414	414			
100195084	FORT WORTH	TX		02/24/2025		3,462		15			15		3,477	3,477			
100195085	PHILADELPHIA	PA		02/24/2025		391		2			2		393	393			
100195086	HUNTSVILLE	AL		02/24/2025		11,375		(347)			(347)		11,028	11,028			
100195087	SAN ANTONIO	TX		02/24/2025		735		66			66		801	801			
100195089	HICKORY	NC		02/24/2025		638		11			11		649	649			
100195091	ALACHUA	FL		02/24/2025		652		2			2		654	654			
100195092	INWOOD	WV		02/24/2025		8,379		(339)			(339)		8,040	8,040			
100195094	GRAPEVINE	TX		02/24/2025		5,397		(165)			(165)		5,232	5,232			
100195095	ATLANTA	GA		02/24/2025		621		(6)			(6)		615	615			
100195096	SANFORD	ME		02/24/2025		655		(31)			(31)		624	624			
100195097	FAYETTEVILLE	AR		02/24/2025		715		(10)			(10)		705	705			
100195099	GENEVA	IL		02/24/2025		609		(19)			(19)		590	590			
100195100	SHERMAN	TX		02/24/2025		671		(9)			(9)		662	662			
100195101	MESQUITE	TX		02/24/2025		687							687	687			
100195102	GLASTONBURY	CT		02/24/2025		2,532		(30)			(30)		2,502	2,502			
100195103	SANTA ROSA BEACH	FL		02/24/2025		1,325		(29)			(29)		1,296	1,296			
100195104	SOUTH SAINT PAUL	MN		02/24/2025		608		(9)			(9)		599	599			
100195105	BRYAN	TX		02/24/2025		640		(20)			(20)		620	620			
100195106	RINCON	GA		02/24/2025		647		(9)			(9)		638	638			
100195107	HOUSTON	TX		02/24/2025		664		(11)			(11)		653	653			
100195109	MORTON GROVE	IL		02/24/2025		417		(13)			(13)		404	404			
100195110	ROYSE CITY	TX		02/24/2025		592		(12)			(12)		580	580			
100195111	ALLENTOWN	PA		02/24/2025		355		(17)			(17)		338	338			
100195112	WAKE FOREST	NC		02/24/2025		717		6			6		723	723			
100195113	NORTH LAS VEGAS	NV		02/24/2025		1,162		126			126		1,288	1,288			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195114	SOUTHERN PINES	NC		02/24/2025		892		(20)			(20)		872	872			
100195115	FRESNO	TX		02/24/2025		810		59			59		869	869			
100195116	MYRTLE BEACH	SC		02/24/2025		828		81			81		909	909			
100195118	PLANO	TX		02/24/2025		1,660		(39)			(39)		1,621	1,621			
100195120	GLENSIDE	PA		02/24/2025		706		(3)			(3)		703	703			
100195123	HAW RIVER	NC		02/24/2025		719		3			3		722	722			
100195124	GROVE CITY	OH		02/24/2025		653		(86)			(86)		567	567			
100195125	KENNESAW	GA		02/24/2025		787		(13)			(13)		774	774			
100195127	MEMPHIS	TN		02/24/2025		780		(16)			(16)		764	764			
100195128	TUCKER	GA		02/24/2025		695		(11)			(11)		684	684			
100195129	RIDLEY PARK	PA		02/24/2025		2,197		(61)			(61)		2,136	2,136			
100195130	CASA GRANDE	AZ		02/24/2025		615		(24)			(24)		591	591			
100195131	CHARLOTTE	NC		02/24/2025		2,032		(27)			(27)		2,005	2,005			
100195132	REDDING	CA		02/24/2025		698		(12)			(12)		686	686			
100195133	CARTERSVILLE	GA		02/24/2025		701		(14)			(14)		687	687			
100195134	CENTERTON	AR		02/24/2025		930							930	930			
100195135	ANACONDA	MT		02/24/2025		917		(1)			(1)		916	916			
100195136	REDDING	CA		02/24/2025		648		(22)			(22)		626	626			
100195137	DOWNINGTOWN	PA		02/24/2025		3,950							3,950	3,950			
100195138	MELISSA	TX		02/24/2025		673		(16)			(16)		657	657			
100195139	VAN ALSTYNE	TX		02/24/2025		726		(7)			(7)		719	719			
100195141	HOLLY SPRINGS	NC		02/24/2025		1,058		(14)			(14)		1,044	1,044			
100195142	PRINCETON	TX		02/24/2025		689		(15)			(15)		674	674			
100195144	UNION CITY	GA		02/24/2025		798		23			23		821	821			
100195146	FRANKLIN	GA		02/24/2025		705		(15)			(15)		690	690			
100195147	PALM COAST	FL		02/24/2025		737		(4)			(4)		733	733			
100195148	ANNA	TX		02/24/2025		1,040		(21)			(21)		1,019	1,019			
100195149	ORANGE PARK	FL		02/24/2025		682		(25)			(25)		657	657			
100195151	MYRTLE BEACH	SC		02/24/2025		880		80			80		960	960			
100195153	DURHAM	NC		02/24/2025		1,436		(43)			(43)		1,393	1,393			
100195154	WINCHESTER	VA		02/24/2025		829		15			15		844	844			
100195155	ROUND ROCK	TX		02/24/2025		696		(24)			(24)		672	672			
100195157	MORRISVILLE	NC		02/24/2025		811		(1)			(1)		810	810			
100195159	NAPERVILLE	IL		02/24/2025		1,048		(6)			(6)		1,042	1,042			
100195160	TUCKER	GA		02/24/2025		6,867							6,867	6,867			
100195161	HARDEEVILLE	SC		02/24/2025		739		(24)			(24)		715	715			
100195163	WEST VALLEY CITY	UT		02/24/2025		737		(17)			(17)		720	720			
100195165	KILLEEN	TX		02/24/2025		699		(23)			(23)		676	676			
100195169	RALEIGH	NC		02/24/2025		864							864	864			
100195170	COLUMBUS	OH		02/24/2025		808		(10)			(10)		798	798			
100195171	FUQUAY VARINA	NC		02/24/2025		803		(12)			(12)		791	791			
100195173	CATONSVILLE	MD		02/24/2025		859		2			2		861	861			
100195175	FAYETTEVILLE	AR		02/24/2025		26,541		(427)			(427)		26,114	26,114			
100195176	PRESCOTT VALLEY	AZ		02/24/2025		737		(13)			(13)		724	724			
100195177	HENRICO	VA		02/24/2025		771		(22)			(22)		749	749			
100195178	CLERMONT	FL		02/24/2025		783		(21)			(21)		762	762			
100195179	COLORADO SPRINGS	CO		02/24/2025		897		11			11		908	908			
100195180	WESTAMPTON	NJ		02/24/2025		789		(23)			(23)		766	766			
100195183	FORT WORTH	TX		02/24/2025		734		(28)			(28)		706	706			
100195184	WEST CHESTER	PA		02/24/2025		751		(16)			(16)		735	735			
100195186	MELISSA	TX		02/24/2025		855		(13)			(13)		842	842			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100195188	ARDMORE	PA		02/24/2025		876		(5)			(5)		871	871			
100195189	PRINCETON	TX		02/24/2025		1,174		(14)			(14)		1,160	1,160			
100195190	GLASSBORO	NJ		02/24/2025		813		(23)			(23)		790	790			
100195191	AUSTIN	TX		02/24/2025		834		(11)			(11)		823	823			
100195192	ANTIOCH	TN		02/24/2025		853		(17)			(17)		836	836			
100195193	STEPHENS CITY	VA		02/24/2025		1,193		(36)			(36)		1,157	1,157			
100195195	LAS VEGAS	NV		02/24/2025		981		84			84		1,065	1,065			
100195196	LAWRENCEVILLE	GA		02/24/2025		984		40			40		1,024	1,024			
100195198	LAWRENCEVILLE	GA		02/24/2025		968		34			34		1,002	1,002			
100195199	NORTH MYRTLE BEACH	SC		02/24/2025		826		(26)			(26)		800	800			
100195200	EDMOND	OK		02/24/2025		847		(17)			(17)		830	830			
100195201	GUYTON	GA		02/24/2025		957		(7)			(7)		950	950			
100195203	BAKERSFIELD	CA		02/24/2025		829		(21)			(21)		808	808			
100195204	BLUE ROCK	OH		02/24/2025		803		(15)			(15)		788	788			
100195205	WESTAMPTON	NJ		02/24/2025		363		(14)			(14)		349	349			
100195206	BRENTWOOD	CA		02/24/2025		967		(31)			(31)		936	936			
100195207	RALEIGH	NC		02/24/2025		2,734		(34)			(34)		2,700	2,700			
100195208	HYATTSVILLE	MD		02/24/2025		2,488		37			37		2,525	2,525			
100195209	GLASSBORO	NJ		02/24/2025		1,065		(26)			(26)		1,039	1,039			
100195210	CANOGA PARK	CA		02/24/2025		821		(17)			(17)		804	804			
100195212	CHAPEL HILL	NC		02/24/2025		820		(13)			(13)		807	807			
100195213	FORT MYERS	FL		02/24/2025		969		19			19		988	988			
100195214	FORT MYERS	FL		02/24/2025		943		25			25		968	968			
100195215	STAR	ID		02/24/2025		876		(6)			(6)		870	870			
100195217	CONWAY	SC		02/24/2025		926		1			1		927	927			
100195218	SOUTH PLAINFIELD	NJ		02/24/2025		982		1			1		983	983			
100195219	CHARLOTTESVILLE	VA		02/24/2025		16,905		(350)			(350)		16,555	16,555			
100195220	LIVINGSTON	CA		02/24/2025		1,106		(20)			(20)		1,086	1,086			
100195221	PORT SAINT LUCIE	FL		02/24/2025		811		(22)			(22)		789	789			
100195222	AMBLER	PA		02/24/2025		1,053		(33)			(33)		1,020	1,020			
100195223	YAKIMA	WA		02/24/2025		927		(11)			(11)		916	916			
100195224	SAVANNAH	GA		02/24/2025		930		(8)			(8)		922	922			
100195225	ANNA	TX		02/24/2025		891		(16)			(16)		875	875			
100195228	CELINA	TX		02/24/2025		1,086		(4)			(4)		1,082	1,082			
100195229	FRESNO	CA		02/24/2025		859		(23)			(23)		836	836			
100195230	LOGAN	UT		02/24/2025		789		(30)			(30)		759	759			
100195232	KANSAS CITY	MO		02/24/2025		885		(18)			(18)		867	867			
100195233	LAS VEGAS	NV		02/24/2025		838		(26)			(26)		812	812			
100195234	HOOKSETT	NH		02/24/2025		1,060		(18)			(18)		1,042	1,042			
100195235	MIDDLETOWN	DE		02/24/2025		1,006		10			10		1,016	1,016			
100195236	DORAVILLE	GA		02/24/2025		1,267		(15)			(15)		1,252	1,252			
100195237	PLANO	TX		02/24/2025		1,717		(28)			(28)		1,689	1,689			
100195239	CAPE MAY	NJ		02/24/2025		1,050		16			16		1,066	1,066			
100195240	GOODYEAR	AZ		02/24/2025		1,035		11			11		1,046	1,046			
100195241	PLEASANT HILL	MO		02/24/2025		999		(10)			(10)		989	989			
100195243	MUNDELEIN	IL		02/24/2025		1,175		111			111		1,286	1,286			
100195244	ROSWELL	GA		02/24/2025		925		(23)			(23)		902	902			
100195245	LAKE ARROWHEAD	CA		02/24/2025		1,001		(14)			(14)		987	987			
100195246	THORNTON	NH		02/24/2025		4,608		(128)			(128)		4,480	4,480			
100195248	DUMONT	NJ		02/24/2025		629		(19)			(19)		610	610			
100195249	SAINT GEORGE	UT		02/24/2025		3,384		(30)			(30)		3,354	3,354			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195250	METAIRIE	LA		02/24/2025		1,014		(33)			(33)		981	981			
100195251	HERMITAGE	TN		02/24/2025		1,034		(17)			(17)		1,017	1,017			
100195252	SHORELINE	WA		02/24/2025		1,055		(13)			(13)		1,042	1,042			
100195253	HOUSTON	TX		02/24/2025		1,067		(7)			(7)		1,060	1,060			
100195255	AUSTIN	TX		02/24/2025		1,008		9			9		1,017	1,017			
100195256	TOBYHANNA	PA		02/24/2025		923		(25)			(25)		898	898			
100195257	GLEN BURNIE	MD		02/24/2025		1,004		(23)			(23)		981	981			
100195258	MESQUITE	NV		02/24/2025		1,087		(7)			(7)		1,080	1,080			
100195259	WINCHESTER	VA		02/24/2025		1,154		24			24		1,178	1,178			
100195260	LAKE MARY	FL		02/24/2025		971		(25)			(25)		946	946			
100195262	PORTLAND	OR		02/24/2025		1,147		6			6		1,153	1,153			
100195264	LAWRENCEVILLE	GA		02/24/2025		1,131		3			3		1,134	1,134			
100195265	RALEIGH	NC		02/24/2025		1,103		(11)			(11)		1,092	1,092			
100195266	FRISCO	TX		02/24/2025		977		(16)			(16)		961	961			
100195269	COROLLA	NC		02/24/2025		1,092		(32)			(32)		1,060	1,060			
100195270	LENEXA	KS		02/24/2025		1,071		(10)			(10)		1,061	1,061			
100195271	LAS VEGAS	NV		02/24/2025		711		(19)			(19)		692	692			
100195273	WASHINGTON	DC		02/24/2025		2,952		(36)			(36)		2,916	2,916			
100195275	COLONIAL BEACH	VA		02/24/2025		1,049		(30)			(30)		1,019	1,019			
100195276	FOLSOM	CA		02/24/2025		1,115		(24)			(24)		1,091	1,091			
100195277	MANTECA	CA		02/24/2025		1,188		(1)			(1)		1,187	1,187			
100195278	CAMERON	MT		02/24/2025		2,192		(36)			(36)		2,156	2,156			
100195279	OXNARD	CA		02/24/2025		1,684		(34)			(34)		1,650	1,650			
100195280	FREEPORT	FL		02/24/2025		1,120		(29)			(29)		1,091	1,091			
100195281	LITTLETON	CO		02/24/2025		1,286		30			30		1,316	1,316			
100195282	BELMONT	NC		02/24/2025		1,650		23			23		1,673	1,673			
100195283	CHICAGO	IL		02/24/2025		2,025		(56)			(56)		1,969	1,969			
100195284	CAPE CORAL	FL		02/24/2025		1,212		(19)			(19)		1,193	1,193			
100195285	HOWELL	NJ		02/24/2025		1,203		(30)			(30)		1,173	1,173			
100195286	ELLIJAY	GA		02/24/2025		3,291		(107)			(107)		3,184	3,184			
100195287	MARLBOROUGH	MA		02/24/2025		1,307		1			1		1,308	1,308			
100195288	OVERLAND PARK	KS		02/24/2025		1,267		(20)			(20)		1,247	1,247			
100195289	BOZEMAN	MT		02/24/2025		1,310		(19)			(19)		1,291	1,291			
100195290	BRADENTON	FL		02/24/2025		1,206		(29)			(29)		1,177	1,177			
100195291	NORTH MIAMI BEACH	FL		02/24/2025		1,187		(43)			(43)		1,144	1,144			
100195292	MONUMENT	CO		02/24/2025		2,839		261			261		3,100	3,100			
100195294	ANCHORAGE	AK		02/24/2025		3,008		(40)			(40)		2,968	2,968			
100195295	INDIO	CA		02/24/2025		1,219		(16)			(16)		1,203	1,203			
100195296	SILVER SPRING	MD		02/24/2025		1,276		(37)			(37)		1,239	1,239			
100195299	VENTNOR CITY	NJ		02/24/2025		936		5			5		941	941			
100195300	ENGLEWOOD	CO		02/24/2025		1,327		(23)			(23)		1,304	1,304			
100195301	FORT MILL	SC		02/24/2025		1,332		(38)			(38)		1,294	1,294			
100195303	PORT ST JOE	FL		02/24/2025		14,646		(105)			(105)		14,541	14,541			
100195305	STERLING	VA		02/24/2025		1,385		10			10		1,395	1,395			
100195306	OREM	UT		02/24/2025		1,361		(18)			(18)		1,343	1,343			
100195307	SNEADS FERRY	NC		02/24/2025		451		(8)			(8)		443	443			
100195308	FLAGSTAFF	AZ		02/24/2025		1,452		(15)			(15)		1,437	1,437			
100195310	POULSBO	WA		02/24/2025		1,494		(24)			(24)		1,470	1,470			
100195311	KAMAS	UT		02/24/2025		2,066		(43)			(43)		2,023	2,023			
100195313	PORT TOWNSEND	WA		02/24/2025		1,463		(13)			(13)		1,450	1,450			
100195315	PASO ROBLES	CA		02/24/2025		1,452		(18)			(18)		1,434	1,434			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195317	MODESTO	CA		02/24/2025		1,352		(45)			(45)		1,307	1,307			
100195319	WOBURN	MA		02/24/2025		1,471		(41)			(41)		1,430	1,430			
100195320	NAGS HEAD	NC		02/24/2025		1,401		(44)			(44)		1,357	1,357			
100195321	MONUMENT	CO		02/24/2025		1,413		(47)			(47)		1,366	1,366			
100195323	VALLEJO	CA		02/24/2025		1,633		(39)			(39)		1,594	1,594			
100195324	DAWSONVILLE	GA		02/24/2025		1,559		(16)			(16)		1,543	1,543			
100195325	MORGAN HILL	CA		02/24/2025		1,494		(62)			(62)		1,432	1,432			
100195326	BAR HARBOR	ME		02/24/2025		2,159		(63)			(63)		2,096	2,096			
100195330	HOLLYWOOD	FL		02/24/2025		1,831		28			28		1,859	1,859			
100195332	NEEDHAM	MA		02/24/2025		1,796		(21)			(21)		1,775	1,775			
100195333	SARASOTA	FL		02/24/2025		1,801		35			35		1,836	1,836			
100195335	SAN LUIS OBISPO	CA		02/24/2025		2,039		13			13		2,052	2,052			
100195338	MIAMI	FL		02/24/2025		1,563		144			144		1,707	1,707			
100195339	SANTA CLARA	CA		02/24/2025		2,138		(34)			(34)		2,104	2,104			
100195340	MILILANI	HI		02/24/2025		2,011		(51)			(51)		1,960	1,960			
100195341	WEST YARMOUTH	MA		02/24/2025		15,354		54			54		15,408	15,408			
100195343	NORTH BETHESDA	MD		02/24/2025		2,086		23			23		2,109	2,109			
100195347	DENVER	CO		02/24/2025		2,313		32			32		2,345	2,345			
100195349	PHILADELPHIA	PA		02/24/2025		3,264		(54)			(54)		3,210	3,210			
100195351	MIAMI	FL		02/24/2025		610		(15)			(15)		595	595			
100195352	CLARKSVILLE	TN		02/24/2025		718		(2)			(2)		716	716			
100195353	SOUTH LAKE TAHOE	CA		02/24/2025		2,044		(42)			(42)		2,002	2,002			
100195354	OWENSBORO	KY		02/24/2025		617		(4)			(4)		613	613			
100195355	HARVEST	AL		02/24/2025		592		(17)			(17)		575	575			
100195356	STAMFORD	CT		02/24/2025		2,408		(2)			(2)		2,406	2,406			
100195357	PIONEER	CA		02/24/2025		715		(16)			(16)		699	699			
100195358	PANAMA CITY BEACH	FL		02/24/2025		1,201		(40)			(40)		1,161	1,161			
100195361	MARANA	AZ		02/24/2025		2,015		279			279		2,294	2,294			
100195362	LAKELAND	FL		02/24/2025		749		(21)			(21)		728	728			
100195363	THE VILLAGES	FL		02/24/2025		667		(22)			(22)		645	645			
100195364	PANAMA CITY	FL		02/24/2025		1,556		(30)			(30)		1,526	1,526			
100195365	WESLEY CHAPEL	FL		02/24/2025		1,360		(24)			(24)		1,336	1,336			
100195366	PALM BAY	FL		02/24/2025		676		(20)			(20)		656	656			
100195367	PORT SAINT JOE	FL		02/24/2025		985		(22)			(22)		963	963			
100195368	PONDERAY	ID		02/24/2025		2,623		(52)			(52)		2,571	2,571			
100195369	KNOX	IN		02/24/2025		1,921		(55)			(55)		1,866	1,866			
100195370	HYANNIS	MA		02/24/2025		1,389		(51)			(51)		1,338	1,338			
100195371	JASPER	GA		02/24/2025		699		(22)			(22)		677	677			
100195372	BLUE RIDGE	GA		02/24/2025		1,219		(30)			(30)		1,189	1,189			
100195373	OCALA	FL		02/24/2025		668		57			57		725	725			
100195374	TRENTON	GA		02/24/2025		683		(21)			(21)		662	662			
100195376	HARBOR SPRINGS	MI		02/24/2025		638		(24)			(24)		614	614			
100195377	STAR	ID		02/24/2025		976		108			108		1,084	1,084			
100195379	CALABASH	NC		02/24/2025		570		(21)			(21)		549	549			
100195380	STETSON	ME		02/24/2025		667		(18)			(18)		649	649			
100195381	BALTIMORE	MD		02/24/2025		767		(15)			(15)		752	752			
100195382	LELAND	NC		02/24/2025		6,835		(244)			(244)		6,591	6,591			
100195384	WILMINGTON	NC		02/24/2025		945		(21)			(21)		924	924			
100195386	WHITE CLOUD	MI		02/24/2025		699		(10)			(10)		689	689			
100195387	MAPLEWOOD	MN		02/24/2025		664		(16)			(16)		648	648			
100195388	BOLIVIA	NC		02/24/2025		717		8			8		725	725			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195389	WEXFORD	PA		02/24/2025		639		(21)			(21)		618	618			
100195390	FERNLEY	NV		02/24/2025		973		84			84		1,057	1,057			
100195391	SEVIERVILLE	TN		02/24/2025		1,998		(30)			(30)		1,968	1,968			
100195392	LAS VEGAS	NV		02/24/2025		1,245		17			17		1,262	1,262			
100195393	LAS VEGAS	NV		02/24/2025		1,423		142			142		1,565	1,565			
100195394	HENDERSON	NV		02/24/2025		1,064		48			48		1,112	1,112			
100195395	CANADENSIS	PA		02/24/2025		3,531		(79)			(79)		3,452	3,452			
100195396	NORTH LAS VEGAS	NV		02/24/2025		994		105			105		1,099	1,099			
100195398	CHARLESTON	SC		02/24/2025		1,949		(20)			(20)		1,929	1,929			
100195401	AUSTIN	TX		02/24/2025		1,375		(35)			(35)		1,340	1,340			
100195402	SAINT GEORGE	UT		02/24/2025		1,668		(60)			(60)		1,608	1,608			
100195403	MYRTLE BEACH	SC		02/24/2025		1,327		118			118		1,445	1,445			
100195404	DALLAS	TX		02/24/2025		41,114		(455)			(455)		40,659	40,659			
100195406	BERKELEY SPRINGS	WV		02/24/2025		964		(35)			(35)		929	929			
100195407	LILLIAN	AL		02/24/2025		1,340		(13)			(13)		1,327	1,327			
100195408	CLAREMONT	CA		02/24/2025		2,096		(35)			(35)		2,061	2,061			
100195409	LURAY	VA		02/24/2025		1,186		(22)			(22)		1,164	1,164			
100195410	DENVER	CO		02/24/2025		889		80			80		969	969			
100195411	PERRIS	CA		02/24/2025		4,205		218			218		4,423	4,423			
100195412	TRACY	CA		02/24/2025		1,177		105			105		1,282	1,282			
100195413	MONUMENT	CO		02/24/2025		1,379		82			82		1,461	1,461			
100195416	OJAI	CA		02/24/2025		861		6			6		867	867			
100195417	PLAINVILLE	CT		02/24/2025		460		(7)			(7)		453	453			
100195418	OCALA	FL		02/24/2025		567		37			37		604	604			
100195420	OCALA	FL		02/24/2025		705		63			63		768	768			
100195421	NAPLES	FL		02/24/2025		1,107		59			59		1,166	1,166			
100195422	SARASOTA	FL		02/24/2025		1,151		65			65		1,216	1,216			
100195423	SARASOTA	FL		02/24/2025		1,567		43			43		1,610	1,610			
100195424	DAHLONEGA	GA		02/24/2025		816		40			40		856	856			
100195425	DAHLONEGA	GA		02/24/2025		4,727		217			217		4,944	4,944			
100195426	SAINT AUGUSTINE	FL		02/24/2025		750		42			42		792	792			
100195427	NORTH PALM BEACH	FL		02/24/2025		713		(6)			(6)		707	707			
100195428	WEST PALM BEACH	FL		02/24/2025		1,664		16			16		1,680	1,680			
100195429	DARIEN	GA		02/24/2025		508		4			4		512	512			
100195430	WESTFIELD	IN		02/24/2025		496		(19)			(19)		477	477			
100195432	LACOMBE	LA		02/24/2025		4,527		66			66		4,593	4,593			
100195433	MORGANTON	GA		02/24/2025		1,490		22			22		1,512	1,512			
100195434	SMITHFIELD	NC		02/24/2025		629		48			48		677	677			
100195437	EATONTON	GA		02/24/2025		1,455		30			30		1,485	1,485			
100195438	APEX	NC		02/24/2025		834		75			75		909	909			
100195439	HICKORY	NC		02/24/2025		489		(6)			(6)		483	483			
100195441	ANGIER	NC		02/24/2025		701		56			56		757	757			
100195442	ASHEVILLE	NC		02/24/2025		503		(3)			(3)		500	500			
100195444	OKLAHOMA CITY	OK		02/24/2025		585		26			26		611	611			
100195447	ELKINS PARK	PA		02/24/2025		1,341		(4)			(4)		1,337	1,337			
100195448	GALLATIN	TN		02/24/2025		490		(9)			(9)		481	481			
100195449	SAN ANTONIO	TX		02/24/2025		2,107		128			128		2,235	2,235			
100195450	HOUSTON	TX		02/24/2025		690		45			45		735	735			
100195451	OCEAN CITY	NJ		02/24/2025		1,242		41			41		1,283	1,283			
100195452	DAPHNE	AL		02/24/2025		1,134		60			60		1,194	1,194			
100195453	FORT WORTH	TX		02/24/2025		529		34			34		563	563			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195454	VAIL	AZ		02/24/2025		1,001		83			83		1,084	1,084			
100195455	MADISON	AL		02/24/2025		1,269		61			61		1,330	1,330			
100195456	OWENS CROSS ROADS	AL		02/24/2025		630		30			30		660	660			
100195457	QUEEN CREEK	AZ		02/24/2025		1,587		157			157		1,744	1,744			
100195458	DALLAS	TX		02/24/2025		450		(12)			(12)		438	438			
100195459	PHOENIX	AZ		02/24/2025		1,203		56			56		1,259	1,259			
100195460	WINCHESTER	CA		02/24/2025		1,246		85			85		1,331	1,331			
100195461	ARVADA	CO		02/24/2025		1,377		146			146		1,523	1,523			
100195462	STOCKTON	CA		02/24/2025		1,494		148			148		1,642	1,642			
100195463	COMMERCE CITY	CO		02/24/2025		1,428		141			141		1,569	1,569			
100195464	ROSEVILLE	CA		02/24/2025		1,274		67			67		1,341	1,341			
100195465	MOUNTAIN HOUSE	CA		02/24/2025		1,962		169			169		2,131	2,131			
100195466	JURUPA VALLEY	CA		02/24/2025		1,551		82			82		1,633	1,633			
100195467	HOMESTEAD	FL		02/24/2025		1,234		117			117		1,351	1,351			
100195468	PARRISH	FL		02/24/2025		1,116		75			75		1,191	1,191			
100195469	PANAMA CITY	FL		02/24/2025		777		50			50		827	827			
100195470	WINCHESTER	CA		02/24/2025		1,470		95			95		1,565	1,565			
100195471	HOLTVILLE	CA		02/24/2025		858		(5)			(5)		853	853			
100195472	DAWSONVILLE	GA		02/24/2025		1,072		78			78		1,150	1,150			
100195473	LAKE WORTH	FL		02/24/2025		1,484		116			116		1,600	1,600			
100195474	BUFORD	GA		02/24/2025		1,509		154			154		1,663	1,663			
100195475	BUFORD	GA		02/24/2025		1,068		80			80		1,148	1,148			
100195476	JEFFERSON	GA		02/24/2025		875		72			72		947	947			
100195477	CARTERSVILLE	GA		02/24/2025		1,079		74			74		1,153	1,153			
100195478	LAWRENCEVILLE	GA		02/24/2025		939		9			9		948	948			
100195479	GUYTON	GA		02/24/2025		1,034		54			54		1,088	1,088			
100195480	BUFORD	GA		02/24/2025		995		52			52		1,047	1,047			
100195481	ACWORTH	GA		02/24/2025		993		52			52		1,045	1,045			
100195482	BETHLEHEM	GA		02/24/2025		702		47			47		749	749			
100195483	SAVANNAH	GA		02/24/2025		912		57			57		969	969			
100195484	LOMBARD	IL		02/24/2025		1,250		86			86		1,336	1,336			
100195485	CLINTON	MD		02/24/2025		1,090		57			57		1,147	1,147			
100195486	SMITHFIELD	NC		02/24/2025		702		69			69		771	771			
100195488	STATESVILLE	NC		02/24/2025		1,063		69			69		1,132	1,132			
100195489	FUQUAY VARINA	NC		02/24/2025		944		50			50		994	994			
100195490	MONROE	NC		02/24/2025		2,503		132			132		2,635	2,635			
100195491	BOLIVIA	NC		02/24/2025		1,911		127			127		2,038	2,038			
100195492	DALLAS	NC		02/24/2025		1,760		118			118		1,878	1,878			
100195493	WINTERVILLE	NC		02/24/2025		569		27			27		596	596			
100195494	SANFORD	NC		02/24/2025		1,312		81			81		1,393	1,393			
100195495	HICKORY	NC		02/24/2025		801		40			40		841	841			
100195497	FERNLEY	NV		02/24/2025		3,826		246			246		4,072	4,072			
100195498	HENDERSON	NV		02/24/2025		1,132		63			63		1,195	1,195			
100195499	FERNLEY	NV		02/24/2025		3,860		248			248		4,108	4,108			
100195500	OKLAHOMA CITY	OK		02/24/2025		582		28			28		610	610			
100195501	SPARKS	NV		02/24/2025		3,815		241			241		4,056	4,056			
100195502	HARMONY	PA		02/24/2025		821		45			45		866	866			
100195503	HARMONY	PA		02/24/2025		774		41			41		815	815			
100195504	WHITE HOUSE	TN		02/24/2025		940		51			51		991	991			
100195505	LEBANON	TN		02/24/2025		943		54			54		997	997			
100195506	GOOSE CREEK	SC		02/24/2025		975		84			84		1,059	1,059			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195507	FORT WORTH	TX		02/24/2025		787		64			64		851	851			
100195508	NEW BRAUNFELS	TX		02/24/2025		758		62			62		820	820			
100195509	HOCKLEY	TX		02/24/2025		2,428		146			146		2,574	2,574			
100195510	MAGNOLIA	TX		02/24/2025		680		48			48		728	728			
100195511	HOUSTON	TX		02/24/2025		788		53			53		841	841			
100195512	BULVERDE	TX		02/24/2025		971		65			65		1,036	1,036			
100195513	SHERMAN	TX		02/24/2025		828		48			48		876	876			
100195514	COLLEGE STATION	TX		02/24/2025		964		50			50		1,014	1,014			
100195515	ROYSE CITY	TX		02/24/2025		803		40			40		843	843			
100195516	FULSHEAR	TX		02/24/2025		684		53			53		737	737			
100195517	FRESNO	TX		02/24/2025		719		35			35		754	754			
100195518	ROSENBERG	TX		02/24/2025		37,610		2,348			2,348		39,958	39,958			
100195519	BULVERDE	TX		02/24/2025		1,283		80			80		1,363	1,363			
100195520	SHERMAN	TX		02/24/2025		644		31			31		675	675			
100195521	SHERMAN	TX		02/24/2025		25,594		1,233			1,233		26,827	26,827			
100195522	EDINBURG	TX		02/24/2025		448		(7)			(7)		441	441			
100195523	PROVO	UT		02/24/2025		1,340		82			82		1,422	1,422			
100195524	WINCHESTER	VA		02/24/2025		977		51			51		1,028	1,028			
100195526	WAILUKU	HI		03/27/2025		995		(29)			(29)		966	966			
100195529	SANTA CLARITA	CA		03/27/2025		7,499		(259)			(259)		7,240	7,240			
100195530	GRANADA HILLS	CA		03/27/2025		2,548		(38)			(38)		2,510	2,510			
100195531	LOGANVILLE	GA		03/27/2025		1,140		(19)			(19)		1,121	1,121			
100195532	CARSON CITY	NV		03/27/2025		1,347		(36)			(36)		1,311	1,311			
100195533	APOPKA	FL		03/27/2025		1,287		(33)			(33)		1,254	1,254			
100195534	PACIFIC BEACH	WA		03/27/2025		1,325		(46)			(46)		1,279	1,279			
100195537	ALBUQUERQUE	NM		03/27/2025		397		(7)			(7)		390	390			
100195542	OAKLAND	CA		03/27/2025		2,512		(72)			(72)		2,440	2,440			
100195545	ORANGE	CA		03/27/2025		2,416		(76)			(76)		2,340	2,340			
100195546	FORT WORTH	TX		03/27/2025		4,815		(223)			(223)		4,592	4,592			
100195547	TUCSON	AZ		03/27/2025		447		(17)			(17)		430	430			
100195548	MACOMB	MI		03/27/2025		1,493		(61)			(61)		1,432	1,432			
100195551	DORAL	FL		03/27/2025		10,715		(181)			(181)		10,534	10,534			
100195553	FORT WORTH	TX		03/27/2025		1,023		(37)			(37)		986	986			
100195555	LUBBOCK	TX		02/24/2025		453		8			8		461	461			
100195557	LOS ANGELES	CA		02/24/2025		2,557		(78)			(78)		2,479	2,479			
100195561	GAINESVILLE	FL		02/24/2025		329		(15)			(15)		314	314			
100195562	HALETHORPE	MD		02/24/2025		859		10			10		869	869			
100195564	STRASBURG	VA		02/24/2025		391		(5)			(5)		386	386			
100195565	SILVER SPRING	MD		02/24/2025		1,087		(20)			(20)		1,067	1,067			
100195566	LEES SUMMIT	MO		02/24/2025		471		(16)			(16)		455	455			
100195568	RICHLAND	WA		02/24/2025		883		(17)			(17)		866	866			
100195570	INDIANAPOLIS	IN		02/24/2025		327		(6)			(6)		321	321			
100195571	CARMICHAELS	PA		02/24/2025		434		(2)			(2)		432	432			
100195572	INVERNESS	FL		02/24/2025		3,845		29			29		3,874	3,874			
100195575	LOS ANGELES	CA		02/24/2025		2,041		(10)			(10)		2,031	2,031			
100195577	RIVERSIDE	CA		02/24/2025		1,389		(42)			(42)		1,347	1,347			
100195578	BILLINGS	MT		02/24/2025		1,128		(52)			(52)		1,076	1,076			
100195579	BAKERSFIELD	CA		02/24/2025		590		(13)			(13)		577	577			
100195580	MAUMELLE	AR		02/24/2025		587		(27)			(27)		560	560			
100195581	LAREDO	TX		02/24/2025		473		(17)			(17)		456	456			
100195583	ODESSA	TX		02/24/2025		528		(6)			(6)		522	522			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195585	CATONSVILLE	MD		02/24/2025		850		(5)			(5)		845	845			
100195586	CLARKSBURG	WV		02/24/2025		324		(9)			(9)		315	315			
100195588	NORWALK	CA		02/24/2025		358		(17)			(17)		341	341			
100195589	LAS VEGAS	NV		02/24/2025		1,016		(8)			(8)		1,008	1,008			
100195591	RIVERSIDE	CA		02/24/2025		754		(33)			(33)		721	721			
100195593	HAMPTON	VA		02/24/2025		343		(8)			(8)		335	335			
100195595	ROSLINDALE	MA		02/24/2025		1,738		(65)			(65)		1,673	1,673			
100195597	AURORA	CO		02/24/2025		1,126		6			6		1,132	1,132			
100195599	APPLETON	WI		02/24/2025		279		(10)			(10)		269	269			
100195600	MIDDLEFIELD	OH		02/24/2025		459		(21)			(21)		438	438			
100195601	NEW KENSINGTON	PA		02/24/2025		270		(4)			(4)		266	266			
100195602	BAKERSFIELD	CA		02/24/2025		314		(12)			(12)		302	302			
100195604	UNIVERSITY HEIGHTS	OH		02/24/2025		435		4			4		439	439			
100195607	CHICKASHA	OK		02/24/2025		383		(8)			(8)		375	375			
100195609	ADDISON	IL		02/24/2025		732		(8)			(8)		724	724			
100195610	SALINAS	CA		02/24/2025		1,421		(37)			(37)		1,384	1,384			
100195612	BAKERSFIELD	CA		02/24/2025		540		3			3		543	543			
100195613	KISSIMMEE	FL		02/24/2025		1,055		15			15		1,070	1,070			
100195614	BALTIMORE	MD		02/24/2025		739		3			3		742	742			
100195616	LOS ANGELES	CA		02/24/2025		1,266		(59)			(59)		1,207	1,207			
100195617	NEW ORLEANS	LA		02/24/2025		309		(14)			(14)		295	295			
100195618	SCOTTSDALE	AZ		02/24/2025		1,509		(67)			(67)		1,442	1,442			
100195619	DESERT HOT SPRINGS	CA		02/24/2025		392		(8)			(8)		384	384			
100195620	SAINT LOUIS	MO		02/24/2025		303		(7)			(7)		296	296			
100195621	MIAMI	FL		02/24/2025		879		(23)			(23)		856	856			
100195623	COLUMBIA	SC		02/24/2025		741		11			11		752	752			
100195624	PALMDALE	CA		02/24/2025		913		(38)			(38)		875	875			
100195625	WASHOE VALLEY	NV		02/24/2025		3,222		(149)			(149)		3,073	3,073			
100195626	LANCASTER	CA		02/24/2025		535		(25)			(25)		510	510			
100195628	GAITHERSBURG	MD		02/24/2025		541		(11)			(11)		530	530			
100195630	CORONA	CA		02/24/2025		1,407		(29)			(29)		1,378	1,378			
100195631	JUPITER	FL		02/24/2025		4,744		(133)			(133)		4,611	4,611			
100195632	AGOURA HILLS	CA		02/24/2025		1,061		(31)			(31)		1,030	1,030			
100195633	HAMPTON	GA		02/24/2025		479		(22)			(22)		457	457			
100195635	DOWNEY	CA		02/24/2025		1,701		(79)			(79)		1,622	1,622			
100195636	SAN DIEGO	CA		02/24/2025		1,488		(20)			(20)		1,468	1,468			
100195637	HOUSTON	TX		02/24/2025		10,980		(509)			(509)		10,471	10,471			
100195638	DAYTON	TX		02/24/2025		975		(41)			(41)		934	934			
100195639	SAN DIMAS	CA		02/24/2025		6,231		(161)			(161)		6,070	6,070			
100195640	WEST PALM BEACH	FL		02/24/2025		2,124		(59)			(59)		2,065	2,065			
100195642	AUSTIN	TX		02/24/2025		2,978		11			11		2,989	2,989			
100195643	RIALTO	CA		02/24/2025		1,007		(17)			(17)		990	990			
100195645	OMAHA	NE		02/24/2025		73,101		(2,735)			(2,735)		70,366	70,366			
100195646	WHEATON	MD		02/24/2025		844		(4)			(4)		840	840			
100195647	WHEELING	IL		02/24/2025		1,181		(21)			(21)		1,160	1,160			
100195650	RIVERSIDE	CA		02/24/2025		1,146		(31)			(31)		1,115	1,115			
100195651	BUFORD	GA		02/24/2025		35,276		(1,597)			(1,597)		33,679	33,679			
100195654	HOUSTON	TX		02/24/2025		253		(12)			(12)		241	241			
100195656	PHOENIX	AZ		02/24/2025		5,523		(148)			(148)		5,375	5,375			
100195657	FORT WAYNE	IN		02/24/2025		606		(12)			(12)		594	594			
100195658	MARLBOROUGH	MA		02/24/2025		1,600		(32)			(32)		1,568	1,568			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195659	PHOENIX	AZ		02/24/2025		2,056		(19)			(19)		2,037	2,037			
100195660	WINTER PARK	FL		02/24/2025		2,382		(94)			(94)		2,288	2,288			
100195661	BUFORD	GA		02/24/2025		852		(40)			(40)		812	812			
100195664	MIAMI	FL		02/24/2025		5,265		(116)			(116)		5,149	5,149			
100195665	CAPE CORAL	FL		02/24/2025		1,022		(41)			(41)		981	981			
100195666	FONTANA	CA		02/24/2025		1,358		(32)			(32)		1,326	1,326			
100195668	FLORENCE	OR		02/24/2025		2,817		(23)			(23)		2,794	2,794			
100195669	CONYERS	GA		02/24/2025		256		(12)			(12)		244	244			
100195670	ESSEX	MD		02/24/2025		419		(10)			(10)		409	409			
100195671	RIVERSIDE	CA		02/24/2025		544		(10)			(10)		534	534			
100195672	CARROLLTON	TX		02/24/2025		608		(1)			(1)		607	607			
100195674	COMPTON	CA		02/24/2025		854		(12)			(12)		842	842			
100195675	KATY	TX		02/24/2025		732		7			7		739	739			
100195678	TUSCUMBIA	AL		02/24/2025		487		(25)			(25)		462	462			
100195679	MIAMI	FL		02/24/2025		3,826		(50)			(50)		3,776	3,776			
100195681	HUMBLE	TX		02/24/2025		325		(15)			(15)		310	310			
100195682	HARLINGEN	TX		02/24/2025		311		(17)			(17)		294	294			
100196587	KEIZER	OR		02/25/2025		210		(15)			(15)		195	195			
100196588	OSSIPEE	NH		02/25/2025		854		(22)			(22)		832	832			
100196589	NEW SMYRNA BEACH	FL		02/25/2025		430		(28)			(28)		402	402			
100196591	KAILUA KONA	HI		02/25/2025		1,079		(58)			(58)		1,021	1,021			
100196592	DUBLIN	OH		02/25/2025		466		(16)			(16)		450	450			
100196593	CORONA	CA		02/25/2025		415		(23)			(23)		392	392			
100196594	PORTLAND	OR		02/25/2025		547		(39)			(39)		508	508			
100196597	BAGLEY	MN		02/25/2025		464		(22)			(22)		442	442			
100196598	NEW BERLIN	WI		02/25/2025		472		(27)			(27)		445	445			
100196600	NORWALK	CA		02/25/2025		1,228		(46)			(46)		1,182	1,182			
100196601	COCOA BEACH	FL		02/25/2025		440		(19)			(19)		421	421			
100196603	RENO	NV		02/25/2025		635		(33)			(33)		602	602			
100196605	WOLCOTT	CT		02/25/2025		258		(18)			(18)		240	240			
100196606	CHESTERFIELD	MI		02/25/2025		772		(38)			(38)		734	734			
100196607	GRANTS PASS	OR		02/25/2025		366		(26)			(26)		340	340			
100196608	CHEPACHET	RI		02/25/2025		338		(7)			(7)		331	331			
100196609	VALLEJO	CA		02/25/2025		205		(5)			(5)		200	200			
100196610	FORT MYERS	FL		02/25/2025		337		(24)			(24)		313	313			
100196612	GRANTS	NM		02/25/2025		261		(16)			(16)		245	245			
100196613	OAK HARBOR	WA		02/25/2025		318		(14)			(14)		304	304			
100196615	BATTLE LAKE	MN		02/25/2025		384		(22)			(22)		362	362			
100196618	COLUMBIA HEIGHTS	MN		02/25/2025		342		(16)			(16)		326	326			
100196620	PORTERVILLE	CA		02/25/2025		275		(16)			(16)		259	259			
100196624	LOS ANGELES	CA		02/25/2025		811		(47)			(47)		764	764			
100196625	LIVERMORE	CA		02/25/2025		971		(50)			(50)		921	921			
100196628	ROLAND	OK		02/25/2025		308		(15)			(15)		293	293			
100196629	WELLINGTON	KS		02/25/2025		256		(16)			(16)		240	240			
100196631	SACRAMENTO	CA		02/25/2025		721		(39)			(39)		682	682			
100196632	BLYTHEWOOD	SC		02/25/2025		258		(18)			(18)		240	240			
100196638	CARSON	CA		02/25/2025		1,437		(9)			(9)		1,428	1,428			
100196640	CHINO	CA		02/25/2025		1,215		(61)			(61)		1,154	1,154			
100196641	NORTH HALEDON	NJ		02/25/2025		446		(28)			(28)		418	418			
100196643	LAWRENCEVILLE	GA		02/25/2025		284		(15)			(15)		269	269			
100196644	CORONA	CA		02/25/2025		1,136		(49)			(49)		1,087	1,087			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196645	PRUDENVILLE	MI		02/25/2025		218		(12)			(12)		206	206			
100196646	SYRACUSE	NY		02/25/2025		198		(9)			(9)		189	189			
100196647	BROOKLINE	MO		02/25/2025		254		(18)			(18)		236	236			
100196650	LAS VEGAS	NV		02/25/2025		1,353		(67)			(67)		1,286	1,286			
100196651	INGLEWOOD	CA		02/25/2025		374		(26)			(26)		348	348			
100196652	NAMPA	ID		02/25/2025		190		(12)			(12)		178	178			
100196653	KEAAU	HI		02/25/2025		423		(23)			(23)		400	400			
100196655	STRATHAM	NH		02/25/2025		752		(53)			(53)		699	699			
100196656	FORT MYERS	FL		02/25/2025		363		(21)			(21)		342	342			
100196657	REDFIELD	AR		02/25/2025		398		(9)			(9)		389	389			
100196659	JEROME	ID		02/25/2025		546		(22)			(22)		524	524			
100196660	ROCK HILL	SC		02/25/2025		287		(20)			(20)		267	267			
100196661	PORT ORANGE	FL		02/25/2025		419		(30)			(30)		389	389			
100196663	STONE MOUNTAIN	GA		02/25/2025		2,073		(68)			(68)		2,005	2,005			
100196664	MOSES LAKE	WA		02/25/2025		207		(14)			(14)		193	193			
100196666	LEXINGTON	SC		02/25/2025		1,799		(64)			(64)		1,735	1,735			
100196667	CHARLESTON	SC		02/25/2025		183		(13)			(13)		170	170			
100196668	MOUNTAIN RANCH	CA		02/25/2025		425		(30)			(30)		395	395			
100196670	METUCHEN	NJ		02/25/2025		2,212		(143)			(143)		2,069	2,069			
100196671	ELMSFORD	NY		02/25/2025		351		(16)			(16)		335	335			
100196672	WASHINGTON	UT		02/25/2025		1,555		(104)			(104)		1,451	1,451			
100196673	SANTA ROSA BEACH	FL		02/25/2025		444		(18)			(18)		426	426			
100196675	ORANGEVALE	CA		02/25/2025		891		(24)			(24)		867	867			
100196679	HEPHZIBAH	GA		02/25/2025		212		(11)			(11)		201	201			
100196680	JACKSONVILLE	FL		02/25/2025		174		(12)			(12)		162	162			
100196681	NAPLES	FL		02/25/2025		201		(14)			(14)		187	187			
100196682	JACKSONVILLE	FL		02/25/2025		578		(31)			(31)		547	547			
100196685	SAN DIMAS	CA		02/25/2025		499		(27)			(27)		472	472			
100196688	WARREN	MI		02/25/2025		763		(50)			(50)		713	713			
100196689	ARMONK	NY		02/25/2025		386		(16)			(16)		370	370			
100196690	ROBBINSDALE	MN		02/25/2025		369		(24)			(24)		345	345			
100196691	SAINT CLAIR SHORES	MI		02/25/2025		215		(15)			(15)		200	200			
100196692	WEST VALLEY CITY	UT		02/25/2025		441		(31)			(31)		410	410			
100196693	CASA GRANDE	AZ		02/25/2025		218		(14)			(14)		204	204			
100196694	CLOVIS	CA		02/25/2025		409		(25)			(25)		384	384			
100196695	AZUSA	CA		02/25/2025		1,083		(48)			(48)		1,035	1,035			
100196697	WOODINVILLE	WA		02/25/2025		804		(39)			(39)		765	765			
100196698	HILLSBOROUGH	NJ		02/25/2025		1,417		(53)			(53)		1,364	1,364			
100196699	KALAMAZOO	MI		02/25/2025		412		(24)			(24)		388	388			
100196700	DINUBA	CA		02/25/2025		231		(12)			(12)		219	219			
100196701	MALTA	NY		02/25/2025		355		(13)			(13)		342	342			
100196702	NORTH LAS VEGAS	NV		02/25/2025		514		(19)			(19)		495	495			
100196703	ABSECON	NJ		02/25/2025		374		(20)			(20)		354	354			
100196707	SALEM	OR		02/25/2025		575		(28)			(28)		547	547			
100196709	PAEONIAN SPRINGS	VA		02/25/2025		888		(29)			(29)		859	859			
100196710	PULASKI	WI		02/25/2025		344		(16)			(16)		328	328			
100196711	GOBLES	MI		02/25/2025		1,434		(64)			(64)		1,370	1,370			
100196712	MERRITT ISLAND	FL		02/25/2025		549		(17)			(17)		532	532			
100196713	HENRICO	VA		02/25/2025		322		(16)			(16)		306	306			
100196714	LIDO BEACH	NY		02/25/2025		81		(3)			(3)		78	78			
100196717	BOWLING GREEN	KY		02/25/2025		362		(26)			(26)		336	336			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196720	CLINTON	IL		02/25/2025		96		(5)			(5)		91	91			
100196721	LA CRESCENTA	CA		02/25/2025		638		(33)			(33)		605	605			
100196722	VANCOUVER	WA		02/25/2025		258		(16)			(16)		242	242			
100196723	GRANADA HILLS	CA		02/25/2025		430		(28)			(28)		402	402			
100196724	PORTLAND	OR		02/25/2025		570		(29)			(29)		541	541			
100196725	SPARTANBURG	SC		02/25/2025		186		(10)			(10)		176	176			
100196726	CEDAR HILLS	UT		02/25/2025		1,207		(37)			(37)		1,170	1,170			
100196727	FRASER	MI		02/25/2025		1,730		(99)			(99)		1,631	1,631			
100196730	DIXON	CA		02/25/2025		198		(13)			(13)		185	185			
100196731	FRESNO	CA		02/25/2025		143		(6)			(6)		137	137			
100196732	PAONIA	CO		02/25/2025		111		(5)			(5)		106	106			
100196733	COLO SPGS	CO		02/25/2025		763		(24)			(24)		739	739			
100196735	BAY SHORE	NY		02/25/2025		90		(3)			(3)		87	87			
100196737	LOCHBUIE	CO		02/25/2025		125		(5)			(5)		120	120			
100196740	AMERICAN CANYON	CA		02/25/2025		119		(5)			(5)		114	114			
100196741	SPRINGFIELD	OR		02/25/2025		203		(13)			(13)		190	190			
100196742	ATHENS	AL		02/25/2025		80		(3)			(3)		77	77			
100196744	SAN DIEGO	CA		02/25/2025		360		(19)			(19)		341	341			
100196745	LUNENBURG	VA		02/25/2025		953		(54)			(54)		899	899			
100196746	SALT LAKE CITY	UT		02/25/2025		1,084		(36)			(36)		1,048	1,048			
100196747	HARRISON TOWNSHIP	MI		02/25/2025		2,075		(50)			(50)		2,025	2,025			
100196752	EL DORADO	KS		02/25/2025		291		(18)			(18)		273	273			
100196755	SUNRIVER	OR		02/25/2025		629		(36)			(36)		593	593			
100196756	TEMECULA	CA		02/25/2025		296		(15)			(15)		281	281			
100196757	INDIO	CA		02/25/2025		755		(28)			(28)		727	727			
100196758	FALLS CHURCH	VA		02/25/2025		254		(17)			(17)		237	237			
100196759	HIGHLAND	CA		02/25/2025		762		(22)			(22)		740	740			
100196760	MOUNT PLEASANT	MI		02/25/2025		1,062		(53)			(53)		1,009	1,009			
100196762	LINDA	CA		02/25/2025		689		(29)			(29)		660	660			
100196764	LAKE ELSINORE	CA		02/25/2025		427		(21)			(21)		406	406			
100196766	WICHITA	KS		02/25/2025		1,889		(31)			(31)		1,858	1,858			
100196767	HOLLYWOOD	AL		02/25/2025		223		(13)			(13)		210	210			
100196768	BIXBY	OK		02/25/2025		444		(20)			(20)		424	424			
100196769	SACRAMENTO	CA		02/25/2025		1,684		(42)			(42)		1,642	1,642			
100196772	SOUTH WINDSOR	CT		02/25/2025		210		(14)			(14)		196	196			
100196775	MILNER	GA		02/25/2025		496		(16)			(16)		480	480			
100196776	HENDERSON	NV		02/25/2025		72		(4)			(4)		68	68			
100196777	RIVERSIDE	CA		02/25/2025		229		(16)			(16)		213	213			
100196778	TUCSON	AZ		02/25/2025		981		(38)			(38)		943	943			
100196783	FONTANA	CA		02/25/2025		545		(27)			(27)		518	518			
100196784	HOBE SOUND	FL		02/25/2025		297		(12)			(12)		285	285			
100196785	MILTON	FL		02/25/2025		418		(20)			(20)		398	398			
100196786	ELBERT	CO		02/25/2025		136		(6)			(6)		130	130			
100196787	MARYSVILLE	WA		02/25/2025		935		(24)			(24)		911	911			
100196789	ROSEBURG	OR		02/25/2025		96		(4)			(4)		92	92			
100196790	SAN JOSE	CA		02/25/2025		594		(35)			(35)		559	559			
100196792	RIO RANCHO	NM		02/25/2025		67		(4)			(4)		63	63			
100196794	CLEVELAND	OK		02/25/2025		648		(43)			(43)		605	605			
100196795	BATTLE LAKE	MN		02/25/2025		490		(16)			(16)		474	474			
100196797	RANDOLPH	NJ		02/25/2025		1,253		(53)			(53)		1,200	1,200			
100196799	ACWORTH	GA		02/25/2025		836		(27)			(27)		809	809			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196802	BRADENTON	FL		02/25/2025		193		(14)			(14)		179	179			
100196806	SAN DIEGO	CA		02/25/2025		559		(21)			(21)		538	538			
100196808	ALABASTER	AL		02/25/2025		285		(20)			(20)		265	265			
100196809	QUEEN CREEK	AZ		02/25/2025		431		(15)			(15)		416	416			
100196813	MURRIETA	CA		02/25/2025		248		(15)			(15)		233	233			
100196814	VIRGINIA BEACH	VA		02/25/2025		218		(15)			(15)		203	203			
100196816	HARRISBURG	AR		02/25/2025		1,030		(60)			(60)		970	970			
100196817	SPENCER	OK		02/25/2025		268		(19)			(19)		249	249			
100196819	AUSTIN	MN		02/25/2025		475		(32)			(32)		443	443			
100196821	COSTA MESA	CA		02/25/2025		846		(37)			(37)		809	809			
100196822	SAN DIEGO	CA		02/25/2025		1,906		(80)			(80)		1,826	1,826			
100196823	COLORADO SPRINGS	CO		02/25/2025		202		(14)			(14)		188	188			
100196824	SCOTCH PLAINS	NJ		02/25/2025		844		(10)			(10)		834	834			
100196825	TUMWATER	WA		02/25/2025		867		(44)			(44)		823	823			
100196828	SAINT PAUL	MN		02/25/2025		206		(11)			(11)		195	195			
100196829	MONTROSE	NY		02/25/2025		336		(17)			(17)		319	319			
100196830	LEHI	UT		02/25/2025		869		(26)			(26)		843	843			
100196832	BELLPORT	NY		02/25/2025		962		(65)			(65)		897	897			
100196835	RIVERSIDE	CA		02/25/2025		929		(18)			(18)		911	911			
100196836	SUMMERVILLE	SC		02/25/2025		223		(12)			(12)		211	211			
100196837	CONCORD	CA		02/25/2025		282		(17)			(17)		265	265			
100196841	ELIZABETHTOWN	KY		02/25/2025		431		(27)			(27)		404	404			
100196842	LINDEN	NJ		02/25/2025		193		(9)			(9)		184	184			
100196843	MILWAUKEE	WI		02/25/2025		578		(30)			(30)		548	548			
100196844	BAKERSFIELD	CA		02/25/2025		359		(17)			(17)		342	342			
100196845	CLOVIS	CA		02/25/2025		249		(18)			(18)		231	231			
100196847	SAINT PAUL PARK	MN		02/25/2025		315		(8)			(8)		307	307			
100196849	SORRENTO	LA		02/25/2025		370		(27)			(27)		343	343			
100196850	JACKSONVILLE	FL		02/25/2025		229		(14)			(14)		215	215			
100196853	WEST SACRAMENTO	CA		02/25/2025		231		(16)			(16)		215	215			
100196854	QUEEN CREEK	AZ		02/25/2025		291		(20)			(20)		271	271			
100196856	JURUPA VALLEY	CA		02/25/2025		367		(25)			(25)		342	342			
100196857	BERTHOUD	CO		02/25/2025		102		(6)			(6)		96	96			
100196860	MARIETTA	GA		02/25/2025		648		(31)			(31)		617	617			
100196861	INDEPENDENCE	MO		02/25/2025		2,053		(143)			(143)		1,910	1,910			
100196863	DALY CITY	CA		02/25/2025		564		(20)			(20)		544	544			
100196864	BAYVILLE	NJ		02/25/2025		903		(45)			(45)		858	858			
100196866	TOOELE	UT		02/25/2025		204		(10)			(10)		194	194			
100196867	ASHLAND	VA		02/25/2025		66		(4)			(4)		62	62			
100196868	AUBURN	ME		02/25/2025		77		(4)			(4)		73	73			
100196869	FOSTER CITY	CA		02/25/2025		278		(3)			(3)		275	275			
100196870	IMPERIAL	MO		02/25/2025		493		(15)			(15)		478	478			
100196871	BETHPAGE	NY		02/25/2025		319		(5)			(5)		314	314			
100196872	GADSDEN	AL		02/25/2025		545		(38)			(38)		507	507			
100196873	PORT LUDLOW	WA		02/25/2025		432		(12)			(12)		420	420			
100196874	LAS VEGAS	NV		02/25/2025		86		(6)			(6)		80	80			
100196876	THE DALLES	OR		02/25/2025		206		(13)			(13)		193	193			
100196879	NORTH LAS VEGAS	NV		02/25/2025		111		(4)			(4)		107	107			
100196880	BONNER SPRINGS	KS		02/25/2025		815		(36)			(36)		779	779			
100196882	SUPERIOR	MT		02/25/2025		290		(20)			(20)		270	270			
100196883	CAMPBELL	CA		02/25/2025		225		(14)			(14)		211	211			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196886	ATLANTA	GA		02/25/2025		279		(17)			(17)		262	262			
100196887	RICHMOND	CA		02/25/2025		228		(1)			(1)		227	227			
100196889	BRISTOL	CT		02/25/2025		600		(38)			(38)		562	562			
100196891	RIDGEFIELD	CT		02/25/2025		283		(17)			(17)		266	266			
100196893	ARROYO GRANDE	CA		02/25/2025		426		(15)			(15)		411	411			
100196894	BOTHELL	WA		02/25/2025		608		(33)			(33)		575	575			
100196895	ALGONQUIN	IL		02/25/2025		1,537		(64)			(64)		1,473	1,473			
100196896	FRESNO	CA		02/25/2025		175		(11)			(11)		164	164			
100196897	29 PALMS	CA		02/25/2025		203		(14)			(14)		189	189			
100196902	ROY	UT		02/25/2025		857		(27)			(27)		830	830			
100196904	LAKEWOOD	CO		02/25/2025		1,816		(28)			(28)		1,788	1,788			
100196905	AIKEN	SC		02/25/2025		230		(13)			(13)		217	217			
100196906	COVENTRY TOWNSHIP	OH		02/25/2025		95		(7)			(7)		88	88			
100196907	LA JUNTA	CO		02/25/2025		78		(5)			(5)		73	73			
100196908	ATLANTA	GA		02/25/2025		304		(21)			(21)		283	283			
100196913	SEMINOLE	FL		02/25/2025		807		(39)			(39)		768	768			
100196914	SAGINAW	MI		02/25/2025		602		(30)			(30)		572	572			
100196916	CAVE CREEK	AZ		02/25/2025		2,574		(153)			(153)		2,421	2,421			
100196917	VALRICO	FL		02/25/2025		190		(8)			(8)		182	182			
100196921	CHICO	CA		02/25/2025		840		(31)			(31)		809	809			
100196925	AUBURN	ME		02/25/2025		423		(18)			(18)		405	405			
100196928	LAYTON	UT		02/25/2025		497		(5)			(5)		492	492			
100196929	MORENO VALLEY	CA		02/25/2025		700		(43)			(43)		657	657			
100196930	PITMAN	NJ		02/25/2025		1,286		(47)			(47)		1,239	1,239			
100196931	MORGANVILLE	NJ		02/25/2025		1,214		(79)			(79)		1,135	1,135			
100196933	COLO SPGS	CO		02/25/2025		65		(4)			(4)		61	61			
100196935	CRESTLINE	CA		02/25/2025		326		(23)			(23)		303	303			
100196937	SAN PABLO	CA		02/25/2025		248		(2)			(2)		246	246			
100196938	SAN FRANCISCO	CA		02/25/2025		236		(7)			(7)		229	229			
100196939	MURRIETA	CA		02/25/2025		753		(14)			(14)		739	739			
100196940	LAS VEGAS	NV		02/25/2025		471		(6)			(6)		465	465			
100196941	NEWARK	DE		02/25/2025		511		(22)			(22)		489	489			
100196943	SAN DIEGO	CA		02/25/2025		1,021		(70)			(70)		951	951			
100196944	OREGON CITY	OR		02/25/2025		87		(5)			(5)		82	82			
100196945	GREENSBURG	KY		02/25/2025		248		(16)			(16)		232	232			
100196947	RANCHO SANTA MARGARITA	CA		02/25/2025		277		(12)			(12)		265	265			
100196948	POST FALLS	ID		02/25/2025		214		(13)			(13)		201	201			
100196950	RENO	NV		02/25/2025		5,275		(252)			(252)		5,023	5,023			
100196951	SILVERTHORNE	CO		02/25/2025		358		(23)			(23)		335	335			
100196952	BURR HILL	VA		02/25/2025		378		(25)			(25)		353	353			
100196955	LOUISVILLE	KY		02/25/2025		118		(6)			(6)		112	112			
100196957	YORKTOWN HEIGHTS	NY		02/25/2025		861		(49)			(49)		812	812			
100196958	WEST ISLIP	NY		02/25/2025		709		(27)			(27)		682	682			
100196960	ATCO	NJ		02/25/2025		844		(46)			(46)		798	798			
100196963	MASON	OH		02/25/2025		202		(11)			(11)		191	191			
100196964	WHITEHALL	MI		02/25/2025		422		(26)			(26)		396	396			
100196966	HENDERSON	NV		02/25/2025		565		(33)			(33)		532	532			
100196967	SYLVANIA	OH		02/25/2025		254		(12)			(12)		242	242			
100196968	KIHEI	HI		02/25/2025		2,331		(112)			(112)		2,219	2,219			
100196974	PEORIA	AZ		02/25/2025		612		(21)			(21)		591	591			
100196976	SANTA CLARITA	CA		02/25/2025		530		(27)			(27)		503	503			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100196977	MURRAY	UT		02/25/2025		183		(13)			(13)		170	170			
100196978	BELT	MT		02/25/2025		274		(19)			(19)		255	255			
100196980	NEBRASKA CITY	NE		02/25/2025		365		(13)			(13)		352	352			
100196981	BOW	NH		02/25/2025		971		(27)			(27)		944	944			
100196983	MACON	GA		02/25/2025		176		(12)			(12)		164	164			
100196984	GOOSE CREEK	SC		02/25/2025		632		(26)			(26)		606	606			
100196985	YUMA	AZ		02/25/2025		10,107		(502)			(502)		9,605	9,605			
100196986	GILBERT	AZ		02/25/2025		3,302		(130)			(130)		3,172	3,172			
100196987	OGDEN	UT		02/25/2025		342		(9)			(9)		333	333			
100196988	EAGLE POINT	OR		02/25/2025		423		(21)			(21)		402	402			
100196989	JACKSONVILLE	FL		02/25/2025		268		(16)			(16)		252	252			
100196990	ROSEVILLE	CA		02/25/2025		5,855		(395)			(395)		5,460	5,460			
100196991	VALLEY STREAM	NY		02/25/2025		518		(13)			(13)		505	505			
100196993	SANDIA PARK	NM		02/25/2025		842		(59)			(59)		783	783			
100196995	GRAND LEDGE	MI		02/25/2025		440		(16)			(16)		424	424			
100196997	RIDGEFIELD PARK	NJ		02/25/2025		716		(19)			(19)		697	697			
100196999	MILILANI	HI		02/25/2025		1,841		(128)			(128)		1,713	1,713			
100197000	MEQUON	WI		02/25/2025		208		(12)			(12)		196	196			
100197002	LANSING	MI		02/25/2025		492		(16)			(16)		476	476			
100197003	DAVISON	MI		02/25/2025		333		(22)			(22)		311	311			
100197006	BOUNTIFUL	UT		02/25/2025		284		(14)			(14)		270	270			
100197008	JACKSONVILLE	FL		02/25/2025		987		(32)			(32)		955	955			
100197010	PORTLAND	OR		02/25/2025		432		(24)			(24)		408	408			
100197011	KEY WEST	FL		02/25/2025		453		(12)			(12)		441	441			
100197012	EVERETT	WA		02/25/2025		564		(17)			(17)		547	547			
100197013	LEXINGTON	SC		02/25/2025		891		(63)			(63)		828	828			
100197014	WICKENBURG	AZ		02/25/2025		608		(29)			(29)		579	579			
100197016	LYNCHBURG	VA		02/25/2025		1,608		(80)			(80)		1,528	1,528			
100197017	CLANTON	AL		02/25/2025		290		(15)			(15)		275	275			
100197018	HARTSELLE	AL		02/25/2025		188		(12)			(12)		176	176			
100197019	CLEARBROOK	MN		02/25/2025		211		(13)			(13)		198	198			
100197022	OXNARD	CA		02/25/2025		672		(10)			(10)		662	662			
100197023	LITTLE ROCK	AR		02/25/2025		206		(14)			(14)		192	192			
100197024	KISSIMMEE	FL		02/25/2025		587		(34)			(34)		553	553			
100197025	SAN FRANCISCO	CA		02/25/2025		521		(32)			(32)		489	489			
100197026	LONGMONT	CO		02/25/2025		570		(31)			(31)		539	539			
100197027	GUERNEVILLE	CA		02/25/2025		607		(32)			(32)		575	575			
100197028	DELRAY BEACH	FL		02/25/2025		534		(38)			(38)		496	496			
100197031	SURPRISE	AZ		02/25/2025		672		(18)			(18)		654	654			
100197035	BLOOMINGTON	CA		02/25/2025		292		(17)			(17)		275	275			
100197037	DUBLIN	VA		02/25/2025		178		(13)			(13)		165	165			
100197038	PAWTUCKET	RI		02/25/2025		324		(22)			(22)		302	302			
100197039	MIAMI	FL		02/25/2025		434		(4)			(4)		430	430			
100197040	ROSEVILLE	CA		02/25/2025		540		(22)			(22)		518	518			
100197041	TAMPA	FL		02/25/2025		180		(11)			(11)		169	169			
100197044	BANGOR	ME		02/25/2025		222		(13)			(13)		209	209			
100197045	GLEN ALLEN	VA		02/25/2025		876		9			9		885	885			
100197047	SUTTONS BAY	MI		02/25/2025		983		(42)			(42)		941	941			
100197048	RIVERBANK	CA		02/25/2025		381		(27)			(27)		354	354			
100197049	LAS VEGAS	NV		02/25/2025		312		(17)			(17)		295	295			
100197050	SAN DIEGO	CA		02/25/2025		353		(22)			(22)		331	331			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197051	CHINO	CA		02/25/2025		641		(10)			(10)		631	631			
100197052	LOS ANGELES	CA		02/25/2025		580		(29)			(29)		551	551			
100197055	BATESVILLE	AR		02/25/2025		178		(11)			(11)		167	167			
100197056	BIRCHWOOD	WI		02/25/2025		237		(17)			(17)		220	220			
100197060	LAS VEGAS	NV		02/25/2025		742		(21)			(21)		721	721			
100197064	BIRCH RUN	MI		02/25/2025		254		(13)			(13)		241	241			
100197065	SYLVANIA	OH		02/25/2025		273		(14)			(14)		259	259			
100197067	GRANDVIEW	WA		02/25/2025		198		(12)			(12)		186	186			
100197069	ORANGE PARK	FL		02/25/2025		359		(18)			(18)		341	341			
100197070	WAIANAE	HI		02/25/2025		1,247		(61)			(61)		1,186	1,186			
100197071	SAMMAMISH	WA		02/25/2025		2,459		(50)			(50)		2,409	2,409			
100197072	SUSSEX	NJ		02/25/2025		607		(23)			(23)		584	584			
100197074	POUGHKEEPSIE	NY		02/25/2025		275		(11)			(11)		264	264			
100197075	HIALEAH	FL		02/25/2025		1,718		(121)			(121)		1,597	1,597			
100197076	NEWARK	DE		02/25/2025		559		(33)			(33)		526	526			
100197079	TEANECK	NJ		02/25/2025		664		(32)			(32)		632	632			
100197080	PAWHUSKA	OK		02/25/2025		591		(41)			(41)		550	550			
100197082	RANDOLPH	NJ		02/25/2025		705		(47)			(47)		658	658			
100197088	HERRIMAN	UT		02/25/2025		1,186		(22)			(22)		1,164	1,164			
100197089	PERRIS	CA		02/25/2025		396		(16)			(16)		380	380			
100197090	SEBASTIAN	FL		02/25/2025		515		(14)			(14)		501	501			
100197092	HENDERSON	NV		02/25/2025		531		(20)			(20)		511	511			
100197093	PEARCY	AR		02/25/2025		403		(27)			(27)		376	376			
100197094	PINE ISLAND	MN		02/25/2025		239		(14)			(14)		225	225			
100197095	STEEP FALLS	ME		02/25/2025		286		(15)			(15)		271	271			
100197096	ROCKLIN	CA		02/25/2025		1,145		(51)			(51)		1,094	1,094			
100197098	LITTLE EGG HARBOR	NJ		02/25/2025		280		(20)			(20)		260	260			
100197099	PLANTATION	FL		02/25/2025		838		(27)			(27)		811	811			
100197100	GUTHRIE	OK		02/25/2025		214		(13)			(13)		201	201			
100197101	COLORADO SPRINGS	CO		02/25/2025		210		(13)			(13)		197	197			
100197106	SAINT LOUIS	MO		02/25/2025		1,600		(59)			(59)		1,541	1,541			
100197107	ALBUQUERQUE	NM		02/25/2025		204		(12)			(12)		192	192			
100197108	SOUTH ORANGE	NJ		02/25/2025		1,223		(2)			(2)		1,221	1,221			
100197109	TALLAHASSEE	FL		02/25/2025		677		(43)			(43)		634	634			
100197113	CLOVIS	CA		02/25/2025		638		(19)			(19)		619	619			
100197114	SIMI VALLEY	CA		02/25/2025		1,171		(50)			(50)		1,121	1,121			
100197116	LA MESA	CA		02/25/2025		442		(25)			(25)		417	417			
100197117	BAKERSFIELD	CA		02/25/2025		280		(13)			(13)		267	267			
100197118	HOLLYWOOD	SC		02/25/2025		382		(27)			(27)		355	355			
100197119	SAVANNAH	GA		02/25/2025		370		(22)			(22)		348	348			
100197120	LAS VEGAS	NV		02/25/2025		572		(29)			(29)		543	543			
100197122	FONTANA	CA		02/25/2025		1,541		(54)			(54)		1,487	1,487			
100197123	WHITTIER	CA		02/25/2025		604		(20)			(20)		584	584			
100197124	UPLAND	CA		02/25/2025		486		(25)			(25)		461	461			
100197125	YORKTOWN HEIGHTS	NY		02/25/2025		1,613		(61)			(61)		1,552	1,552			
100197129	SAN DIEGO	CA		02/25/2025		667		(46)			(46)		621	621			
100197130	CARMICHAEL	CA		02/25/2025		936		(23)			(23)		913	913			
100197132	OKLAHOMA CITY	OK		02/25/2025		267		(16)			(16)		251	251			
100197133	CAPE CORAL	FL		02/25/2025		581		(22)			(22)		559	559			
100197135	PHOENIX	AZ		02/25/2025		4,102		(135)			(135)		3,967	3,967			
100197136	LAS VEGAS	NV		02/25/2025		260		(15)			(15)		245	245			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197137	HENDERSON	NV		02/25/2025		2,811		(180)			(180)		2,631	2,631			
100197138	FONTANA	CA		02/25/2025		590		(29)			(29)		561	561			
100197139	HIALEAH	FL		02/25/2025		531		(38)			(38)		493	493			
100197140	MAULDIN	SC		02/25/2025		604		(42)			(42)		562	562			
100197141	WHITTIER	CA		02/25/2025		728		(45)			(45)		683	683			
100197142	INDEPENDENCE	KS		02/25/2025		313		(14)			(14)		299	299			
100197143	GRAHAM	WA		02/25/2025		304		(22)			(22)		282	282			
100197144	COTTAGE GROVE	OR		02/25/2025		3,705		(71)			(71)		3,634	3,634			
100197146	ROMNEY	WV		02/25/2025		394		(13)			(13)		381	381			
100197147	ALEXANDRIA	VA		02/25/2025		263		(15)			(15)		248	248			
100197149	TOLLESON	AZ		02/25/2025		537		(17)			(17)		520	520			
100197150	PORT ST LUCIE	FL		02/25/2025		404		(13)			(13)		391	391			
100197152	ATLANTA	GA		02/25/2025		107		(6)			(6)		101	101			
100197154	OCEANSIDE	CA		02/25/2025		7,350		(289)			(289)		7,061	7,061			
100197155	WILMINGTON	DE		02/25/2025		1,199		(79)			(79)		1,120	1,120			
100197157	RIPON	CA		02/25/2025		551		(25)			(25)		526	526			
100197158	PASCO	WA		02/25/2025		291		(14)			(14)		277	277			
100197159	SURPRISE	AZ		02/25/2025		992		(53)			(53)		939	939			
100197160	ONTARIO	CA		02/25/2025		175		(9)			(9)		166	166			
100197161	LAS VEGAS	NV		02/25/2025		90		(6)			(6)		84	84			
100197163	NORTH LAS VEGAS	NV		02/25/2025		485		(30)			(30)		455	455			
100197165	DELAWARE	OH		02/25/2025		911		(42)			(42)		869	869			
100197167	SAN FRANCISCO	CA		02/25/2025		297		(4)			(4)		293	293			
100197168	SIMPSONVILLE	SC		02/25/2025		362		(25)			(25)		337	337			
100197170	ORLANDO	FL		02/25/2025		437		(20)			(20)		417	417			
100197171	CLOVIS	CA		02/25/2025		1,363		(49)			(49)		1,314	1,314			
100197173	SPOKANE	WA		02/25/2025		609		(26)			(26)		583	583			
100197176	FOUNTAIN	CO		02/25/2025		669		(41)			(41)		628	628			
100197179	WEST COVINA	CA		02/25/2025		178		(7)			(7)		171	171			
100197180	CALLAHAN	FL		02/25/2025		300		(15)			(15)		285	285			
100197184	HIGHLANDS RANCH	CO		02/25/2025		261		(4)			(4)		257	257			
100197186	GULF SHORES	AL		02/25/2025		88		(4)			(4)		84	84			
100197187	HOPE VALLEY	RI		02/25/2025		82		(5)			(5)		77	77			
100197189	NORTH RIDGEVILLE	OH		02/25/2025		72		(4)			(4)		68	68			
100197190	MORRIS	IL		02/25/2025		128		(7)			(7)		121	121			
100197191	LAWRENCE	KS		02/25/2025		308		(8)			(8)		300	300			
100197193	LANCASTER	CA		02/25/2025		1,232		(48)			(48)		1,184	1,184			
100197194	MISSION VIEJO	CA		02/25/2025		6,495		(287)			(287)		6,208	6,208			
100197196	SAN BERNARDINO	CA		02/25/2025		787		(53)			(53)		734	734			
100197197	ATLANTA	GA		02/25/2025		78		(4)			(4)		74	74			
100197198	LOGANVILLE	GA		02/25/2025		358		(25)			(25)		333	333			
100197200	MIRAMAR	FL		02/25/2025		572		(27)			(27)		545	545			
100197201	THOUSAND PALMS	CA		02/25/2025		12,321		(820)			(820)		11,501	11,501			
100197202	BOYNTON BEACH	FL		02/25/2025		658		(43)			(43)		615	615			
100197209	WINSTON	GA		02/25/2025		539		(36)			(36)		503	503			
100197210	GARDEN GROVE	CA		02/25/2025		594		(23)			(23)		571	571			
100197211	RIDGELAND	SC		02/25/2025		270		(16)			(16)		254	254			
100197212	KINGSTON	WA		02/25/2025		600		(22)			(22)		578	578			
100197214	FAIR LAWN	NJ		02/25/2025		626		(24)			(24)		602	602			
100197215	BATON ROUGE	LA		02/25/2025		1,066		(30)			(30)		1,036	1,036			
100197216	SAINT CLOUD	FL		02/25/2025		169		(12)			(12)		157	157			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197217	GREEN COVE SPRINGS	FL		02/25/2025		218		(14)			(14)		204	204			
100197221	SANTA BARBARA	CA		02/25/2025		315		(22)			(22)		293	293			
100197222	VACAVILLE	CA		02/25/2025		603		(18)			(18)		585	585			
100197225	LEESBURG	FL		02/25/2025		347		(23)			(23)		324	324			
100197226	SNOQUALMIE	WA		02/25/2025		529		(35)			(35)		494	494			
100197227	ORANGE	CT		02/25/2025		514		(11)			(11)		503	503			
100197228	TROY	NY		02/25/2025		337		(17)			(17)		320	320			
100197231	SUMMERVILLE	SC		02/25/2025		5,586		(395)			(395)		5,191	5,191			
100197232	EDMOND	OK		02/25/2025		674		(36)			(36)		638	638			
100197233	APALACHIN	NY		02/25/2025		236		(13)			(13)		223	223			
100197234	SEATTLE	WA		02/25/2025		972		(18)			(18)		954	954			
100197235	WEST PLAINS	MO		02/25/2025		207		(15)			(15)		192	192			
100197236	TORRANCE	CA		02/25/2025		2,346		(165)			(165)		2,181	2,181			
100197239	PONTE VEDRA	FL		02/25/2025		544		(27)			(27)		517	517			
100197241	SEWARD	AK		02/25/2025		319		(23)			(23)		296	296			
100197242	WEST SALEM	WI		02/25/2025		451		(30)			(30)		421	421			
100197243	SIDNEY	OH		02/25/2025		600		(20)			(20)		580	580			
100197244	LAS VEGAS	NV		02/25/2025		221		(16)			(16)		205	205			
100197247	NICHOLASVILLE	KY		02/25/2025		305		(21)			(21)		284	284			
100197251	STANCHORAGE	AK		02/25/2025		213		(15)			(15)		198	198			
100197254	EATON	CO		02/25/2025		942		(43)			(43)		899	899			
100197255	WEST NEW YORK	NJ		02/25/2025		1,413		(26)			(26)		1,387	1,387			
100197256	PALM BAY	FL		02/25/2025		247		(15)			(15)		232	232			
100197258	GILBERT	AZ		02/25/2025		283		(13)			(13)		270	270			
100197259	WARSAW	KY		02/25/2025		823		(54)			(54)		769	769			
100197260	BLOOMINGTON	MN		02/25/2025		371		(26)			(26)		345	345			
100197262	BUCKEYE	AZ		02/25/2025		728		(16)			(16)		712	712			
100197263	RIVERSIDE	CA		02/25/2025		622		(26)			(26)		596	596			
100197266	ATHENS	AL		02/25/2025		486		(25)			(25)		461	461			
100197267	QUEEN CREEK	AZ		02/25/2025		1,547		(101)			(101)		1,446	1,446			
100197268	CHARLESTON	SC		02/25/2025		112		(8)			(8)		104	104			
100197269	BROOKSVILLE	FL		02/25/2025		225		(15)			(15)		210	210			
100197270	LANCASTER	CA		02/25/2025		308		(16)			(16)		292	292			
100197271	WELDON SPRING	MO		02/25/2025		731		(45)			(45)		686	686			
100197272	SARASOTA	FL		02/25/2025		151		(8)			(8)		143	143			
100197273	PARKLAND	FL		02/25/2025		268		(15)			(15)		253	253			
100197275	LOS ANGELES	CA		02/25/2025		1,070		(73)			(73)		997	997			
100197276	VANCOUVER	WA		02/25/2025		413		(24)			(24)		389	389			
100197277	TAMPA	FL		02/25/2025		467		(12)			(12)		455	455			
100197278	MILLCREEK	UT		02/25/2025		223							223	223			
100197279	SAINT CHARLES	MO		02/25/2025		644		(31)			(31)		613	613			
100197280	CALERA	AL		02/25/2025		427		(27)			(27)		400	400			
100197281	KENESAW	NE		02/25/2025		4,307		(241)			(241)		4,066	4,066			
100197282	ELKO	NV		02/25/2025		160		(6)			(6)		154	154			
100197283	CHICO	CA		02/25/2025		2,213		(84)			(84)		2,129	2,129			
100197284	FRANKLIN PARK	NJ		02/25/2025		847		(38)			(38)		809	809			
100197285	ALBUQUERQUE	NM		02/25/2025		188		(13)			(13)		175	175			
100197289	MESA	AZ		02/25/2025		1,503		(3)			(3)		1,500	1,500			
100197291	NORWALK	CA		02/25/2025		3,511		(207)			(207)		3,304	3,304			
100197293	WEST COLUMBIA	SC		02/25/2025		66		(3)			(3)		63	63			
100197294	LEXINGTON	SC		02/25/2025		110		(5)			(5)		105	105			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197296	YORK	SC		02/25/2025		1,478		(37)			(37)		1,441	1,441			
100197297	HAMPTON	VA		02/25/2025		397		(3)			(3)		394	394			
100197298	CANTERBURY	CT		02/25/2025		99		(6)			(6)		93	93			
100197299	WEST DEPTFORD	NJ		02/25/2025		253		(2)			(2)		251	251			
100197300	MYRTLE CREEK	OR		02/25/2025		164		(5)			(5)		159	159			
100197301	SAN DIEGO	CA		02/25/2025		598		(16)			(16)		582	582			
100197302	PITTSBURG	KS		02/25/2025		233		(37)			(37)		196	196			
100197303	WEST BEND	WI		02/25/2025		1,027		(29)			(29)		998	998			
100197304	CAMBRIA	CA		02/25/2025		698		(24)			(24)		674	674			
100197305	MOUNTAIN VIEW	CA		02/25/2025		189		(4)			(4)		185	185			
100197308	LITHONIA	GA		02/25/2025		152		(9)			(9)		143	143			
100197309	FLEMINGTON	NJ		02/25/2025		555		(19)			(19)		536	536			
100197310	ANCHORAGE	AK		02/25/2025		72		(3)			(3)		69	69			
100197311	NORTH STONINGTON	CT		02/25/2025		299		(4)			(4)		295	295			
100197313	ADDISLEIGH PARK	NY		02/25/2025		1,261		(81)			(81)		1,180	1,180			
100197318	NINETY SIX	SC		02/25/2025		859		(50)			(50)		809	809			
100197319	REDMOND	OR		02/25/2025		241		(5)			(5)		236	236			
100197321	LITTLETON	CO		02/25/2025		318		(23)			(23)		295	295			
100197322	COLUMBUS	OH		02/25/2025		482		(17)			(17)		465	465			
100197323	BLAINE	MN		02/25/2025		268		(10)			(10)		258	258			
100197325	HOPEWELL	OH		02/25/2025		198		(12)			(12)		186	186			
100197326	ELKO NEW MARKET	MN		02/25/2025		651		(35)			(35)		616	616			
100197327	GOODYEAR	AZ		02/25/2025		1,670		(112)			(112)		1,558	1,558			
100197328	BROOKSVILLE	FL		02/25/2025		952		(62)			(62)		890	890			
100197330	ROME	GA		02/25/2025		2,809		(144)			(144)		2,665	2,665			
100197332	MENIFEE	CA		02/25/2025		587		(12)			(12)		575	575			
100197333	CHANDLER	AZ		02/25/2025		179		(13)			(13)		166	166			
100197337	TYRONE	GA		02/25/2025		844		(48)			(48)		796	796			
100197338	WAUCONDA	IL		02/25/2025		400		(28)			(28)		372	372			
100197339	WADDELL	AZ		02/25/2025		964		(46)			(46)		918	918			
100197341	SEA CLIFF	NY		02/25/2025		816		(51)			(51)		765	765			
100197342	GREEN VALLEY	AZ		02/25/2025		852		(21)			(21)		831	831			
100197343	OLD LYME	CT		02/25/2025		583		(16)			(16)		567	567			
100197344	PENNINGTON	NJ		02/25/2025		933		(12)			(12)		921	921			
100197345	ROBERTSDALE	AL		02/25/2025		616		(34)			(34)		582	582			
100197347	SUN VALLEY	CA		02/25/2025		206		(9)			(9)		197	197			
100197348	SOUTHFIELD	MI		02/25/2025		393		(24)			(24)		369	369			
100197352	EVANS	CO		02/25/2025		340		(15)			(15)		325	325			
100197354	MISSION VIEJO	CA		02/25/2025		133		(4)			(4)		129	129			
100197355	COLEMAN	MI		02/25/2025		664		(33)			(33)		631	631			
100197356	CARSON	CA		02/25/2025		80		(3)			(3)		77	77			
100197358	MESA	AZ		02/25/2025		1,639		(116)			(116)		1,523	1,523			
100197359	CENTREVILLE	VA		02/25/2025		161		(5)			(5)		156	156			
100197360	COUPEVILLE	WA		02/25/2025		1,145		(68)			(68)		1,077	1,077			
100197363	STOCKBRIDGE	GA		02/25/2025		140		(7)			(7)		133	133			
100197364	MODESTO	CA		02/25/2025		220		(16)			(16)		204	204			
100197366	SAYREVILLE	NJ		02/25/2025		463		(12)			(12)		451	451			
100197370	EUGENE	OR		02/25/2025		224		(12)			(12)		212	212			
100197373	N MIDDLETOWN	NJ		02/25/2025		425		(23)			(23)		402	402			
100197375	AVON BY THE SEA	NJ		02/25/2025		677		(30)			(30)		647	647			
100197377	NAPLES	FL		02/25/2025		370		(26)			(26)		344	344			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197379	ESCONDIDO	CA		02/25/2025		228		(3)			(3)		225	225			
100197380	CLINTON	ME		02/25/2025		416		(24)			(24)		392	392			
100197383	NIPOMO	CA		02/25/2025		628		(35)			(35)		593	593			
100197387	BRANDON	FL		02/25/2025		377		(27)			(27)		350	350			
100197388	DAVENPORT	FL		02/25/2025		1,055		(57)			(57)		998	998			
100197390	SAN DIEGO	CA		02/25/2025		252		(23)			(23)		229	229			
100197391	SMITHFIELD	UT		02/25/2025		2,380		(77)			(77)		2,303	2,303			
100197394	LACEY	WA		02/25/2025		821		(53)			(53)		768	768			
100197397	HENDERSON	NV		02/25/2025		194		(12)			(12)		182	182			
100197398	CONWAY	SC		02/25/2025		329		(21)			(21)		308	308			
100197399	SUWANEE	GA		02/25/2025		178		(12)			(12)		166	166			
100197403	MILLSTONE TOWNSHIP	NJ		02/25/2025		451		(19)			(19)		432	432			
100197408	ANOKA	MN		02/25/2025		233		(4)			(4)		229	229			
100197410	ATHENS	AL		02/25/2025		1,508		(62)			(62)		1,446	1,446			
100197411	MENDHAM	NJ		02/25/2025		442		(24)			(24)		418	418			
100197412	BEND	OR		02/25/2025		262		(14)			(14)		248	248			
100197414	LYNWOOD	CA		02/25/2025		445		(19)			(19)		426	426			
100197416	TAMPA	FL		02/25/2025		312		(19)			(19)		293	293			
100197417	SAVANNAH	GA		02/25/2025		357		(25)			(25)		332	332			
100197419	MONROEVILLE	NJ		02/25/2025		769		(38)			(38)		731	731			
100197421	BUMPASS	VA		02/25/2025		780		(25)			(25)		755	755			
100197424	KAPAA	HI		02/25/2025		1,150		(61)			(61)		1,089	1,089			
100197425	MALAGA	WA		02/25/2025		1,098		(69)			(69)		1,029	1,029			
100197431	MAUMELLE	AR		02/25/2025		581		(29)			(29)		552	552			
100197432	MIDDLETOWN	DE		02/25/2025		622		(42)			(42)		580	580			
100197434	TOPEKA	KS		02/25/2025		805		(39)			(39)		766	766			
100197435	ENTERPRISE	AL		02/25/2025		180		(9)			(9)		171	171			
100197436	SPERRY	OK		02/25/2025		333		(19)			(19)		314	314			
100197437	WEST ISLIP	NY		02/25/2025		321		(21)			(21)		300	300			
100197438	YUKON	OK		02/25/2025		140		(10)			(10)		130	130			
100197439	NEWPORT NEWS	VA		02/25/2025		828		(47)			(47)		781	781			
100197440	LAKEWOOD	WA		02/25/2025		90		(5)			(5)		85	85			
100197441	CUMMING	GA		02/25/2025		1,891		(61)			(61)		1,830	1,830			
100197442	WILMINGTON	DE		02/25/2025		623		(31)			(31)		592	592			
100197445	PHOENIX	AZ		02/25/2025		302		(20)			(20)		282	282			
100197446	MORENO VALLEY	CA		02/25/2025		256		(10)			(10)		246	246			
100197447	NEW LONDON	NH		02/25/2025		687		(18)			(18)		669	669			
100197452	STOUGHTON	WI		02/25/2025		122		(7)			(7)		115	115			
100197454	SHAKOPEE	MN		02/25/2025		888		(43)			(43)		845	845			
100197456	ZACHARY	LA		02/25/2025		2,842		(53)			(53)		2,789	2,789			
100197457	FORT COLLINS	CO		02/25/2025		73		(5)			(5)		68	68			
100197459	WATERTOWN	CT		02/25/2025		203		(14)			(14)		189	189			
100197460	BAKERSFIELD	CA		02/25/2025		289		(20)			(20)		269	269			
100197461	COLUMBIA	NJ		02/25/2025		763		(34)			(34)		729	729			
100197464	DEPEW	NY		02/25/2025		275		(13)			(13)		262	262			
100197467	LAS VEGAS	NV		02/25/2025		1,127		(57)			(57)		1,070	1,070			
100197471	PHILLIPSBURG	NJ		02/25/2025		496		(28)			(28)		468	468			
100197473	RONAN	MT		02/25/2025		197		(12)			(12)		185	185			
100197474	UNION	NJ		02/25/2025		188		(3)			(3)		185	185			
100197475	PRINCETON	MN		02/25/2025		490		(23)			(23)		467	467			
100197477	SOUTH BOUND BROOK	NJ		02/25/2025		411		(23)			(23)		388	388			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197478	ANAHEIM	CA		02/25/2025		2,401		(103)			(103)		2,298	2,298			
100197479	FREEHOLD	NJ		02/25/2025		749		(49)			(49)		700	700			
100197480	KATHLEEN	GA		02/25/2025		280		(11)			(11)		269	269			
100197483	TORRINGTON	CT		02/25/2025		265		(17)			(17)		248	248			
100197484	WINDSOR	CO		02/25/2025		286		(13)			(13)		273	273			
100197485	SANDY	UT		02/25/2025		164		(4)			(4)		160	160			
100197486	SELAH	WA		02/25/2025		171		(8)			(8)		163	163			
100197487	WINTER GARDEN	FL		02/26/2025		1,262		22			22		1,284	1,284			
100197488	GRAHAM	NC		02/26/2025		786		46			46		832	832			
100197489	KAILUA KONA	HI		02/26/2025		5,339		40			40		5,379	5,379			
100197492	GONZALES	CA		02/26/2025		1,429		(40)			(40)		1,389	1,389			
100197493	ALAMEDA	CA		02/26/2025		1,018		(6)			(6)		1,012	1,012			
100197494	JENKINTOWN	PA		02/26/2025		1,292		(23)			(23)		1,269	1,269			
100197495	CHICAGO	IL		02/26/2025		505		(17)			(17)		488	488			
100197496	COOS BAY	OR		02/26/2025		596		(20)			(20)		576	576			
100197499	PALM DESERT	CA		02/26/2025		1,336		11			11		1,347	1,347			
100197500	ALLENTOWN	NJ		02/26/2025		693		(10)			(10)		683	683			
100197501	WOODLAND	CA		02/26/2025		597		(2)			(2)		595	595			
100197502	VERONA	NJ		02/26/2025		1,613		(18)			(18)		1,595	1,595			
100197503	ORANGE	CA		02/26/2025		1,322		26			26		1,348	1,348			
100197504	VERNON	CT		02/26/2025		1,384		(36)			(36)		1,348	1,348			
100197505	MOUNT VERNON	WA		02/26/2025		1,198		(35)			(35)		1,163	1,163			
100197506	SHREVEPORT	LA		02/26/2025		454		(14)			(14)		440	440			
100197507	EASTVALE	CA		02/26/2025		1,627		(16)			(16)		1,611	1,611			
100197509	NORTH BEND	WA		02/26/2025		1,087		(18)			(18)		1,069	1,069			
100197510	GLEN ELLYN	IL		02/26/2025		578		(18)			(18)		560	560			
100197511	WOODSTOCK	NY		02/26/2025		1,239		(31)			(31)		1,208	1,208			
100197512	HOUSTON	TX		02/26/2025		2,104		(75)			(75)		2,029	2,029			
100197513	PARAMUS	NJ		02/26/2025		1,138		(30)			(30)		1,108	1,108			
100197514	LABELLE	FL		02/26/2025		523		(15)			(15)		508	508			
100197515	ROCKDALE	IL		02/26/2025		510		(1)			(1)		509	509			
100197516	SEATTLE	WA		02/26/2025		6,591		(55)			(55)		6,536	6,536			
100197517	SOUTH ORANGE	NJ		02/26/2025		1,895		16			16		1,911	1,911			
100197518	JOHNSTOWN	CO		02/26/2025		980		53			53		1,033	1,033			
100197519	NIKISKI	AK		02/26/2025		658		(3)			(3)		655	655			
100197520	SWEDESBORO	NJ		02/26/2025		530		(13)			(13)		517	517			
100197521	CAMANO ISLAND	WA		02/26/2025		114,418		(2,627)			(2,627)		111,791	111,791			
100197522	JONESBORO	GA		02/26/2025		451		(11)			(11)		440	440			
100197523	BOSTON	MA		02/26/2025		917		(23)			(23)		894	894			
100197526	JOHNSTOWN	PA		02/26/2025		1,516		(55)			(55)		1,461	1,461			
100197527	MONTCLAIR	NJ		02/26/2025		2,202		(28)			(28)		2,174	2,174			
100197529	GLOUCESTER	MA		02/26/2025		1,330		(34)			(34)		1,296	1,296			
100197530	ST CHARLES	IL		02/26/2025		527		(22)			(22)		505	505			
100197531	CYPRESS	TX		02/26/2025		695		(18)			(18)		677	677			
100197532	ELK GROVE	CA		02/26/2025		1,303		(4)			(4)		1,299	1,299			
100197534	LITTLE ELM	TX		02/26/2025		727		(15)			(15)		712	712			
100197535	VALLEJO	CA		02/26/2025		933		31			31		964	964			
100197536	CENTER TUFTONBORO	NH		02/26/2025		700		(25)			(25)		675	675			
100197537	BROCKTON	MA		02/26/2025		930		(9)			(9)		921	921			
100197538	JERSEY CITY	NJ		02/26/2025		1,376		(24)			(24)		1,352	1,352			
100197539	MANAHAWKIN	NJ		02/26/2025		5,732		(202)			(202)		5,530	5,530			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197541	BEND	OR		02/26/2025		2,458		(17)			(17)		2,441	2,441			
100197542	BROOKPARK	OH		02/26/2025		400		(8)			(8)		392	392			
100197543	LOS BANOS	CA		02/26/2025		36,419		122			122		36,541	36,541			
100197544	BUSHKILL	PA		02/26/2025		574		(20)			(20)		554	554			
100197545	NEWARK	NJ		02/26/2025		995		(15)			(15)		980	980			
100197548	FORT EDWARD	NY		02/26/2025		377		(17)			(17)		360	360			
100197549	BOISE	ID		02/26/2025		834		8			8		842	842			
100197550	ROCKFORD	IL		02/26/2025		3,494		(138)			(138)		3,356	3,356			
100197551	PUYALLUP	WA		02/26/2025		673		(18)			(18)		655	655			
100197552	PALM SPRINGS	CA		02/26/2025		1,088		(27)			(27)		1,061	1,061			
100197553	LIVERPOOL	NY		02/26/2025		603		(21)			(21)		582	582			
100197554	NORTH LAS VEGAS	NV		02/26/2025		1,341		(25)			(25)		1,316	1,316			
100197555	BEND	OR		02/26/2025		1,001							1,001	1,001			
100197557	SCHAUMBURG	IL		02/26/2025		400		(14)			(14)		386	386			
100197558	POST FALLS	ID		02/26/2025		805		1			1		806	806			
100197559	CASA GRANDE	AZ		02/26/2025		764		(3)			(3)		761	761			
100197560	BRISTOL	CT		02/26/2025		601		(15)			(15)		586	586			
100197561	MINNEAPOLIS	MN		02/26/2025		796		(25)			(25)		771	771			
100197562	PORT CLINTON	OH		02/26/2025		662		(18)			(18)		644	644			
100197563	OCEAN CITY	MD		02/26/2025		1,273		(38)			(38)		1,235	1,235			
100197565	BOISE	ID		02/26/2025		104,626		(3,268)			(3,268)		101,358	101,358			
100197568	STANDISH	ME		02/26/2025		1,383		(54)			(54)		1,329	1,329			
100197570	SAN DIEGO	CA		02/26/2025		472		(15)			(15)		457	457			
100197571	POCONO LAKE	PA		02/26/2025		347		(14)			(14)		333	333			
100197572	KATY	TX		02/26/2025		1,435		(16)			(16)		1,419	1,419			
100197573	ORO VALLEY	AZ		02/26/2025		664		(26)			(26)		638	638			
100197574	INDIO	CA		02/26/2025		78,964		(2,842)			(2,842)		76,122	76,122			
100197575	HOUSTON	TX		02/26/2025		2,670		(89)			(89)		2,581	2,581			
100197576	HIGH POINT	NC		02/26/2025		2,842		(90)			(90)		2,752	2,752			
100197577	JOSHUA TREE	CA		02/26/2025		738		(29)			(29)		709	709			
100197579	STOCKTON	CA		02/26/2025		1,224		(23)			(23)		1,201	1,201			
100197580	JACKSONVILLE	FL		02/26/2025		719		(14)			(14)		705	705			
100197581	WEST HARTFORD	CT		02/26/2025		602		(22)			(22)		580	580			
100197582	THOMASVILLE	GA		02/26/2025		18,500		(500)			(500)		18,000	18,000			
100197583	NAPA	CA		02/26/2025		2,594		(10)			(10)		2,584	2,584			
100197584	WEST LAFAYETTE	IN		02/26/2025		774		(8)			(8)		766	766			
100197585	FAYETTEVILLE	GA		02/26/2025		514		(13)			(13)		501	501			
100197586	MARYSVILLE	WA		02/26/2025		1,113		(19)			(19)		1,094	1,094			
100197587	ANAHEIM	CA		02/26/2025		1,229		(54)			(54)		1,175	1,175			
100197588	BLAINE	TN		02/26/2025		460		3			3		463	463			
100197590	NASHUA	NH		02/26/2025		840		(14)			(14)		826	826			
100197591	RAYNHAM	MA		02/26/2025		775		(15)			(15)		760	760			
100197595	ALBUQUERQUE	NM		02/26/2025		759		(24)			(24)		735	735			
100197596	JACKSONS GAP	AL		02/26/2025		1,438		(45)			(45)		1,393	1,393			
100197597	GARFIELD	NJ		02/26/2025		1,172		(22)			(22)		1,150	1,150			
100197599	FAIRFIELD	CA		02/26/2025		603		(19)			(19)		584	584			
100197601	CHATTANOOGA	TN		02/26/2025		567		(24)			(24)		543	543			
100197602	REYNOLDSBURG	OH		02/26/2025		945		(8)			(8)		937	937			
100197603	WHITE PLAINS	NY		02/26/2025		1,168		(12)			(12)		1,156	1,156			
100197604	BLUE RIDGE	GA		02/26/2025		891		(51)			(51)		840	840			
100197605	NORTH BERGEN	NJ		02/26/2025		568		(4)			(4)		564	564			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197606	GREAT FALLS	VA		02/26/2025		12,605		(457)			(457)		12,148	12,148			
100197607	STATEN ISLAND	NY		02/26/2025		1,422		(95)			(95)		1,327	1,327			
100197608	WEST BABYLON	NY		02/26/2025		1,470		(19)			(19)		1,451	1,451			
100197613	SCOTTSDALE	AZ		02/26/2025		777		(20)			(20)		757	757			
100197615	NORTHRIDGE	CA		02/26/2025		2,657		(56)			(56)		2,601	2,601			
100197617	LOS ANGELES	CA		02/26/2025		1,234		(35)			(35)		1,199	1,199			
100197618	FORT WORTH	TX		02/26/2025		615		(13)			(13)		602	602			
100197620	GREER	SC		02/26/2025		949		(10)			(10)		939	939			
100197621	AUBURN	WA		02/26/2025		1,042		(33)			(33)		1,009	1,009			
100197623	WHITTIER	CA		02/26/2025		5,950		63			63		6,013	6,013			
100197624	MELBOURNE	FL		02/26/2025		2,162		(27)			(27)		2,135	2,135			
100197625	CAMDEN	NJ		02/26/2025		337		(10)			(10)		327	327			
100197626	LONG BEACH	CA		02/26/2025		639		(13)			(13)		626	626			
100197629	PORTSMOUTH	VA		02/26/2025		356		(12)			(12)		344	344			
100197630	BRONX	NY		02/26/2025		1,739		(61)			(61)		1,678	1,678			
100197631	CHICAGO	IL		02/26/2025		314		(14)			(14)		300	300			
100197632	KATY	TX		02/26/2025		1,016		(35)			(35)		981	981			
100197633	PENNSAUKEN	NJ		02/26/2025		512		(3)			(3)		509	509			
100197634	LITTLE ELM	TX		02/26/2025		758		(18)			(18)		740	740			
100197636	HOLLYWOOD	FL		02/26/2025		1,234		(60)			(60)		1,174	1,174			
100197637	NORTH CHESTERFIELD	VA		02/26/2025		625		(35)			(35)		590	590			
100197638	MONROE TOWNSHIP	NJ		02/26/2025		4,197		(143)			(143)		4,054	4,054			
100197639	ALBANY	NY		02/26/2025		714		(25)			(25)		689	689			
100197640	LOS ANGELES	CA		02/26/2025		1,157		(47)			(47)		1,110	1,110			
100197643	ORANGE	CT		02/26/2025		1,122		(28)			(28)		1,094	1,094			
100197646	HILLSIDE	NJ		02/26/2025		831		(37)			(37)		794	794			
100197647	NORTH PORT	FL		02/26/2025		600		(5)			(5)		595	595			
100197649	PORTLAND	OR		02/26/2025		2,230		(54)			(54)		2,176	2,176			
100197651	KERNVILLE	CA		02/26/2025		599		(12)			(12)		587	587			
100197652	VAL VERDE	CA		02/26/2025		1,041		(33)			(33)		1,008	1,008			
100197656	SPRING GROVE	IL		02/26/2025		532		(27)			(27)		505	505			
100197658	CUTLER BAY	FL		02/26/2025		1,624		(45)			(45)		1,579	1,579			
100197659	PIKESVILLE	MD		02/26/2025		388		(17)			(17)		371	371			
100197660	PROSPER	TX		02/26/2025		1,566		(27)			(27)		1,539	1,539			
100197664	JOHNSTOWN	NY		02/26/2025		367		(6)			(6)		361	361			
100197667	UNITED KINGDOM	GBR		02/28/2025		597						(34)	563	622	59		59
100197669	UNITED KINGDOM	GBR		02/28/2025		730						(42)	688	771	83		83
100197670	UNITED KINGDOM	GBR		02/28/2025		412						(24)	388	435	47		47
100197674	UNITED KINGDOM	GBR		02/28/2025		9,480						(530)	8,950	9,726	776		776
100197676	UNITED KINGDOM	GBR		02/28/2025		4,025						(223)	3,802	4,101	299		299
100197689	UNITED KINGDOM	GBR		02/28/2025		452						(25)	427	464	37		37
100197701	UNITED KINGDOM	GBR		02/28/2025		4,475						(248)	4,227	4,558	331		331
100197702	UNITED KINGDOM	GBR		02/28/2025		1,241						(72)	1,169	1,328	159		159
100197706	UNITED KINGDOM	GBR		02/28/2025		339						(20)	319	360	40		40
100197708	UNITED KINGDOM	GBR		02/28/2025		416						(24)	392	446	53		53
100197709	UNITED KINGDOM	GBR		02/28/2025		1,271						(72)	1,199	1,325	125		125
100197711	UNITED KINGDOM	GBR		02/28/2025		663						(37)	626	684	58		58
100197712	UNITED KINGDOM	GBR		02/28/2025		904						(50)	854	925	71		71
100197713	UNITED KINGDOM	GBR		02/28/2025		355						(20)	335	375	40		40
100197716	PURMEREND	NLD		02/26/2025		85						(8)	77	86	9		9
100197726	AMSTERDAM	NLD		02/26/2025		1,883						(170)	1,713	1,901	187		187

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197727	S-GRAVENHAGE	NLD		02/26/2025		1,587						(142)	1,445	1,583	139		139
100197731	HOOGEVEEN	NLD		02/26/2025		10,432						(939)	9,493	10,486	993		993
100197732	HOOGEVEEN	NLD		02/26/2025		273						(25)	248	276	28		28
100197737	S-GRAVENHAGE	NLD		02/26/2025		517						(47)	470	530	59		59
100197741	S-GRAVENHAGE	NLD		02/26/2025		597						(55)	542	612	69		69
100197748	AMSTERDAM	NLD		02/26/2025		137,100						(11,268)	125,832	125,832			
100197749	S-GRAVENHAGE	NLD		02/26/2025		1,163						(106)	1,057	1,180	123		123
100197755	ROTTERDAM	NLD		02/26/2025		1,696						(154)	1,542	1,716	174		174
100197761	BERGEN OP ZOOM	NLD		02/26/2025		236						(21)	215	239	24		24
100197762	AMSTERDAM	NLD		02/26/2025		508,414						(41,786)	466,628	466,628			
100197765	S-GRAVENHAGE	NLD		02/26/2025		506						(46)	460	511	52		52
100198224	BOISE	ID		02/28/2025		5,861		(143)			(143)		5,718	5,718			
100198225	HURRICANE	UT		02/28/2025		1,406		(28)			(28)		1,378	1,378			
100198227	MIAMI	FL		02/28/2025		1,248		(46)			(46)		1,202	1,202			
100198228	PRESCOTT	AZ		02/28/2025		1,133		(19)			(19)		1,114	1,114			
100198229	BAKERSFIELD	CA		02/28/2025		1,528		(50)			(50)		1,478	1,478			
100198232	WEST SPRINGFIELD	MA		02/28/2025		2,193		(37)			(37)		2,156	2,156			
100198233	KENT	WA		02/28/2025		1,686		(23)			(23)		1,663	1,663			
100198235	SILVERTON	OR		02/28/2025		1,286		(7)			(7)		1,279	1,279			
100198236	BRIDGEPORT	CT		02/28/2025		921		(10)			(10)		911	911			
100198237	PUNTA GORDA	FL		02/28/2025		1,983		(14)			(14)		1,969	1,969			
100198238	HOLLY SPRINGS	NC		02/28/2025		686		(8)			(8)		678	678			
100198239	ANNA	TX		02/28/2025		856		(5)			(5)		851	851			
100198241	CANTON	GA		02/28/2025		1,751		(30)			(30)		1,721	1,721			
100198242	LIBERTY HILL	TX		02/28/2025		1,381		(6)			(6)		1,375	1,375			
100198243	NASHUA	NH		02/28/2025		743		(27)			(27)		716	716			
100198246	MUSTANG	OK		02/28/2025		633		(12)			(12)		621	621			
100198247	BELMONT	CA		02/28/2025		12,432		(119)			(119)		12,313	12,313			
100198248	YUKON	OK		02/28/2025		654		(12)			(12)		642	642			
100198249	SAVANNAH	GA		02/28/2025		690		(26)			(26)		664	664			
100198250	WASHINGTON	DC		02/28/2025		7,140		(84)			(84)		7,056	7,056			
100198253	SACRAMENTO	CA		02/28/2025		1,076		(18)			(18)		1,058	1,058			
100198255	CASTLE PINES	CO		02/28/2025		1,999		(3)			(3)		1,996	1,996			
100198256	MESA	AZ		02/28/2025		823		(23)			(23)		800	800			
100198257	JACKSONVILLE	NC		02/28/2025		661		(23)			(23)		638	638			
100198258	PALMETTO	FL		02/28/2025		736		(6)			(6)		730	730			
100198259	FARMINGTON	AR		02/28/2025		758		(22)			(22)		736	736			
100198260	JACKSONVILLE	FL		02/28/2025		671		(14)			(14)		657	657			
100198263	RANDOLPH	NJ		02/28/2025		1,640		13			13		1,653	1,653			
100198264	LOUISVILLE	KY		02/28/2025		518		(11)			(11)		507	507			
100198266	NORTH MYRTLE BEACH	SC		02/28/2025		1,606		(30)			(30)		1,576	1,576			
100198267	LIBERTY LAKE	WA		02/28/2025		693		2			2		695	695			
100198268	LIBERTY LAKE	WA		02/28/2025		661		(15)			(15)		646	646			
100198269	HOWELL	NJ		02/28/2025		1,318		(39)			(39)		1,279	1,279			
100198271	MCMINNVILLE	OR		02/28/2025		1,927		(10)			(10)		1,917	1,917			
100198272	ORLANDO	FL		02/28/2025		2,128		(35)			(35)		2,093	2,093			
100198274	LAS VEGAS	NV		02/28/2025		494		(17)			(17)		477	477			
100198275	ATLANTA	GA		02/28/2025		630		(19)			(19)		611	611			
100198276	SILOAM SPRINGS	AR		02/28/2025		588		(22)			(22)		566	566			
100198277	RALEIGH	NC		02/28/2025		856		(9)			(9)		847	847			
100198278	COLUMBIA	PA		02/28/2025		948		(23)			(23)		925	925			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198279	NORTH PORT	FL		02/28/2025		740		(22)			(22)		718	718			
100198281	BLUE JAY	CA		02/28/2025		744		(25)			(25)		719	719			
100198283	SEATTLE	WA		02/28/2025		1,641		(22)			(22)		1,619	1,619			
100198284	CORAL SPRINGS	FL		02/28/2025		1,439		(12)			(12)		1,427	1,427			
100198285	AUSTIN	TX		02/28/2025		709		1			1		710	710			
100198286	SOUTH HAVEN	MI		02/28/2025		1,594		(29)			(29)		1,565	1,565			
100198287	LAKE ELSINORE	CA		02/28/2025		1,237		(20)			(20)		1,217	1,217			
100198288	NEW BRIGHTON	MN		02/28/2025		631		(12)			(12)		619	619			
100198289	CANTON	GA		02/28/2025		1,784		(40)			(40)		1,744	1,744			
100198290	MAPLETON	UT		02/28/2025		725		2			2		727	727			
100198291	LAWRENCEVILLE	GA		02/28/2025		1,080		(31)			(31)		1,049	1,049			
100198292	MAPLETON	UT		02/28/2025		2,564		(2)			(2)		2,562	2,562			
100198293	NUTLEY	NJ		02/28/2025		858		(12)			(12)		846	846			
100198295	EDGEWOOD	WA		02/28/2025		1,461		(25)			(25)		1,436	1,436			
100198296	CENTERTON	AR		02/28/2025		796		(18)			(18)		778	778			
100198297	DURHAM	NC		02/28/2025		1,484		(36)			(36)		1,448	1,448			
100198298	MONROE	NC		02/28/2025		730		(22)			(22)		708	708			
100198299	PARMA	ID		02/28/2025		1,782		(28)			(28)		1,754	1,754			
100198300	DOUGLASVILLE	GA		02/28/2025		652		(17)			(17)		635	635			
100198301	FOUNTAIN HILLS	AZ		02/28/2025		1,898		(32)			(32)		1,866	1,866			
100198302	BUDA	TX		02/28/2025		1,006		2			2		1,008	1,008			
100198303	FALL RIVER	MA		02/28/2025		980		3			3		983	983			
100198304	KENNESAW	GA		02/28/2025		629		(15)			(15)		614	614			
100198305	ROUND ROCK	TX		02/28/2025		2,865		(67)			(67)		2,798	2,798			
100198307	ANCHORAGE	AK		02/28/2025		1,118		(37)			(37)		1,081	1,081			
100198309	PORT RICHEY	FL		02/28/2025		631		(2)			(2)		629	629			
100198310	CAMDEN	DE		02/28/2025		1,790		(18)			(18)		1,772	1,772			
100198312	LAS VEGAS	NV		02/28/2025		2,133		(55)			(55)		2,078	2,078			
100198313	BOISE	ID		02/28/2025		1,145		(16)			(16)		1,129	1,129			
100198315	MESA	AZ		02/28/2025		790		(25)			(25)		765	765			
100198316	GROVE CITY	OH		02/28/2025		583		(16)			(16)		567	567			
100198317	CYPRESS	TX		02/28/2025		1,396		2			2		1,398	1,398			
100198320	ATHENS	GA		02/28/2025		820		(9)			(9)		811	811			
100198321	FEASTERVILLE TREVOSE	PA		02/28/2025		497		(12)			(12)		485	485			
100198322	CLOVIS	CA		02/28/2025		1,892		(5)			(5)		1,887	1,887			
100198323	MADISON	AL		02/28/2025		526		(10)			(10)		516	516			
100198324	ROSEVILLE	CA		02/28/2025		1,385		103			103		1,488	1,488			
100198326	SAINT AUGUSTINE	FL		02/28/2025		1,244		88			88		1,332	1,332			
100198327	HORIZON CITY	TX		02/28/2025		943		(12)			(12)		931	931			
100198328	NORTH LAS VEGAS	NV		02/28/2025		1,096		84			84		1,180	1,180			
100198329	DAVENPORT	FL		02/28/2025		1,520		(18)			(18)		1,502	1,502			
100198330	FULSHEAR	TX		02/28/2025		31,733		2,793			2,793		34,526	34,526			
100198331	ACWORTH	GA		02/28/2025		1,013		78			78		1,091	1,091			
100198332	BREMERTON	WA		02/28/2025		1,139		84			84		1,223	1,223			
100198333	LODI	NJ		02/28/2025		2,024		(29)			(29)		1,995	1,995			
100198334	SEAGOVILLE	TX		02/28/2025		29,728		(189)			(189)		29,539	29,539			
100198335	ANNA	TX		02/28/2025		1,598		(27)			(27)		1,571	1,571			
100198337	GRAND JUNCTION	CO		02/28/2025		665		(23)			(23)		642	642			
100198338	DENTON	TX		02/28/2025		789		(11)			(11)		778	778			
100198339	MAPLE GROVE	MN		02/28/2025		639		(12)			(12)		627	627			
100198340	LAND O LAKES	FL		02/28/2025		1,606		(52)			(52)		1,554	1,554			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198342	WINTER GARDEN	FL		02/28/2025		1,242		(46)			(46)		1,196	1,196			
100198343	TAYLOR	TX		02/28/2025		636		(25)			(25)		611	611			
100198344	GILBERT	AZ		02/28/2025		1,136		(28)			(28)		1,108	1,108			
100198345	ATLANTA	GA		02/28/2025		6,970		(105)			(105)		6,865	6,865			
100198346	MANHATTAN	KS		02/28/2025		738		(25)			(25)		713	713			
100198347	BROKEN BOW	OK		02/28/2025		999		(31)			(31)		968	968			
100198348	SAVANNAH	GA		02/28/2025		887		(11)			(11)		876	876			
100198349	LAKEWOOD	WA		02/28/2025		2,218		(38)			(38)		2,180	2,180			
100198350	BRADENTON	FL		02/28/2025		990		(17)			(17)		973	973			
100198351	RIVERSIDE	CA		02/28/2025		2,225		(30)			(30)		2,195	2,195			
100198352	STAUNTON	VA		02/28/2025		599		(21)			(21)		578	578			
100198353	HILLSBORO	OR		02/28/2025		1,078		(20)			(20)		1,058	1,058			
100198354	ANNA	TX		02/28/2025		857		(11)			(11)		846	846			
100198355	CENTERTON	AR		02/28/2025		933		(3)			(3)		930	930			
100198356	JASPER	GA		02/28/2025		1,199		(28)			(28)		1,171	1,171			
100198357	OREM	UT		02/28/2025		830		(18)			(18)		812	812			
100198358	REDDING	CA		02/28/2025		802		(24)			(24)		778	778			
100198359	REDDING	CA		02/28/2025		717		(15)			(15)		702	702			
100198360	ALBANY	OR		02/28/2025		1,278		(27)			(27)		1,251	1,251			
100198361	CASA GRANDE	AZ		02/28/2025		642		(20)			(20)		622	622			
100198362	DUNEDIN	FL		02/28/2025		689		(22)			(22)		667	667			
100198363	DOYLESTOWN	PA		02/28/2025		840		(9)			(9)		831	831			
100198364	FRANKLIN	TN		02/28/2025		1,068		(31)			(31)		1,037	1,037			
100198365	LYMAN	ME		02/28/2025		1,366		(30)			(30)		1,336	1,336			
100198369	COLORADO SPRINGS	CO		02/28/2025		1,155		(2)			(2)		1,153	1,153			
100198371	RALEIGH	NC		02/28/2025		669		(23)			(23)		646	646			
100198372	APEX	NC		02/28/2025		937		(6)			(6)		931	931			
100198373	ELLISVILLE	MO		02/28/2025		787		(16)			(16)		771	771			
100198374	LOS ANGELES	CA		02/28/2025		2,701		9			9		2,710	2,710			
100198375	BAKERSFIELD	CA		02/28/2025		1,029		(33)			(33)		996	996			
100198376	SALEM	OR		02/28/2025		735		(24)			(24)		711	711			
100198377	TOPEKA	KS		02/28/2025		4,188		(71)			(71)		4,117	4,117			
100198379	HALLOWELL	ME		02/28/2025		775		(20)			(20)		755	755			
100198380	NEW SMYRNA BEACH	FL		02/28/2025		1,119		(11)			(11)		1,108	1,108			
100198382	CHARLOTTE	NC		02/28/2025		946		4			4		950	950			
100198383	BOULDER	CO		02/28/2025		805		(32)			(32)		773	773			
100198385	NORTH MYRTLE BEACH	SC		02/28/2025		1,546		(10)			(10)		1,536	1,536			
100198386	TEMPLE	TX		02/28/2025		994		(34)			(34)		960	960			
100198387	SELBYVILLE	DE		02/28/2025		1,363		(17)			(17)		1,346	1,346			
100198388	SANDY	UT		02/28/2025		990		(17)			(17)		973	973			
100198389	CHESTERTON	IN		02/28/2025		808		(8)			(8)		800	800			
100198391	DAVIS	WV		02/28/2025		1,301		(27)			(27)		1,274	1,274			
100198393	SAINT LOUIS	MO		02/28/2025		1,089		(31)			(31)		1,058	1,058			
100198394	BURNSVILLE	MN		02/28/2025		591		(19)			(19)		572	572			
100198396	SUMMERVILLE	SC		02/28/2025		679		(26)			(26)		653	653			
100198397	WHEATRIDGE	CO		02/28/2025		1,423		(39)			(39)		1,384	1,384			
100198398	SEEKONK	MA		02/28/2025		1,060		(19)			(19)		1,041	1,041			
100198399	KANSAS CITY	MO		02/28/2025		941		(12)			(12)		929	929			
100198403	OAK ISLAND	NC		02/28/2025		1,160		(36)			(36)		1,124	1,124			
100198405	KILLEEN	AL		02/28/2025		692		(15)			(15)		677	677			
100198406	BLOOMINGTON	CA		02/28/2025		1,256		(10)			(10)		1,246	1,246			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198407	DURHAM	NC		02/28/2025		1,092		(20)			(20)		1,072	1,072			
100198409	LARAMIE	WY		02/28/2025		600		(23)			(23)		577	577			
100198410	LEHI	UT		02/28/2025		1,033		(26)			(26)		1,007	1,007			
100198411	BRADENTON	FL		02/28/2025		638		(19)			(19)		619	619			
100198413	COLUMBIA	MO		02/28/2025		580		(21)			(21)		559	559			
100198414	LOS ANGELES	CA		02/28/2025		917		(24)			(24)		893	893			
100198415	HENDERSON	NV		02/28/2025		675		(21)			(21)		654	654			
100198417	LAFAYETTE	CO		02/28/2025		1,325		(2)			(2)		1,323	1,323			
100198418	FORT WORTH	TX		02/28/2025		704		(3)			(3)		701	701			
100198419	MILLCREEK	UT		02/28/2025		1,103		(16)			(16)		1,087	1,087			
100198421	HEMET	CA		02/28/2025		925		(7)			(7)		918	918			
100198423	LITTLE ELM	TX		02/28/2025		1,881		(31)			(31)		1,850	1,850			
100198424	RED LODGE	MT		02/28/2025		1,991		(34)			(34)		1,957	1,957			
100198425	LAS VEGAS	NV		02/28/2025		1,172		(45)			(45)		1,127	1,127			
100198427	OVERGAARD	AZ		02/28/2025		642		(10)			(10)		632	632			
100198430	LAVON	TX		02/28/2025		776		(14)			(14)		762	762			
100198431	BAKERSFIELD	CA		02/28/2025		1,286		11			11		1,297	1,297			
100198433	EUREKA	CA		02/28/2025		1,130		(7)			(7)		1,123	1,123			
100198437	HOWELL	NJ		02/28/2025		1,579		(42)			(42)		1,537	1,537			
100198438	VIRGINIA BCH	VA		02/28/2025		652		(11)			(11)		641	641			
100198439	LAKEVILLE	MN		02/28/2025		1,147		(17)			(17)		1,130	1,130			
100198440	MILLBURN	NJ		02/28/2025		2,429		(32)			(32)		2,397	2,397			
100198441	HICKSVILLE	NY		02/28/2025		1,620		12			12		1,632	1,632			
100198442	VENTNOR CITY	NJ		02/28/2025		1,092		(16)			(16)		1,076	1,076			
100198443	SAINT JOSEPH	MI		02/28/2025		1,021		(22)			(22)		999	999			
100198446	KISSIMMEE	FL		02/28/2025		809		(2)			(2)		807	807			
100198447	HOUSTON	TX		02/28/2025		617		(21)			(21)		596	596			
100198448	DENVER	CO		02/28/2025		1,053		(21)			(21)		1,032	1,032			
100198449	NAPERVILLE	IL		02/28/2025		843		(14)			(14)		829	829			
100198450	HIGHWOOD	IL		02/28/2025		935		(20)			(20)		915	915			
100198451	KIRTLAND	OH		02/28/2025		744		(10)			(10)		734	734			
100198452	COMMERCE CITY	CO		02/28/2025		1,212		(9)			(9)		1,203	1,203			
100198454	HENDERSON	NV		02/28/2025		955		(15)			(15)		940	940			
100198456	HENDERSON	NV		02/28/2025		1,750		(23)			(23)		1,727	1,727			
100198458	LEWES	DE		02/28/2025		689		(17)			(17)		672	672			
100198460	AURORA	IL		02/28/2025		801		(27)			(27)		774	774			
100198461	MINNEAPOLIS	MN		02/28/2025		1,559		(51)			(51)		1,508	1,508			
100198462	EVERETT	WA		02/28/2025		1,284		(18)			(18)		1,266	1,266			
100198463	FRESNO	CA		02/28/2025		610		(12)			(12)		598	598			
100198465	ROSEVILLE	CA		02/28/2025		1,275		(27)			(27)		1,248	1,248			
100198466	BRIDGEPORT	PA		02/28/2025		4,200		467			467		4,667	4,667			
100198467	RALEIGH	NC		02/28/2025		1,053		(1)			(1)		1,052	1,052			
100198468	WILMINGTON	DE		02/28/2025		1,375		(19)			(19)		1,356	1,356			
100198469	LA VERNE	CA		02/28/2025		30,613		(613)			(613)		30,000	30,000			
100198472	SAN ANTONIO	TX		02/28/2025		53,562		(1,713)			(1,713)		51,849	51,849			
100198474	RIVERVIEW	FL		02/28/2025		1,319		(38)			(38)		1,281	1,281			
100198475	ELLIJAY	GA		02/28/2025		999		(29)			(29)		970	970			
100198477	NEWTOWN	PA		02/28/2025		4,310		(60)			(60)		4,250	4,250			
100198478	MARSHALL	NC		02/28/2025		1,126		(16)			(16)		1,110	1,110			
100198480	BALTIMORE	MD		02/28/2025		750		(22)			(22)		728	728			
100198481	BOWIE	MD		02/28/2025		1,179		(3)			(3)		1,176	1,176			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198482	EASTON	MD		02/28/2025		659		(21)			(21)		638	638			
100198483	LAUREL	MD		02/28/2025		1,188		(32)			(32)		1,156	1,156			
100198485	BOWIE	MD		02/28/2025		928		(42)			(42)		886	886			
100198486	BALTIMORE	MD		02/28/2025		772		(22)			(22)		750	750			
100198487	MCHENRY	MD		02/28/2025		1,883		14			14		1,897	1,897			
100198488	BELTSVILLE	MD		02/28/2025		281		4			4		285	285			
100198489	LAUREL	MD		02/28/2025		700		(18)			(18)		682	682			
100198490	NOTTINGHAM	MD		02/28/2025		623		(19)			(19)		604	604			
100198492	BERLIN	MD		02/28/2025		1,102		8			8		1,110	1,110			
100198493	ROCK HALL	MD		02/28/2025		736		(25)			(25)		711	711			
100198494	JARRETTSVILLE	MD		02/28/2025		712		(27)			(27)		685	685			
100198495	HYATTSVILLE	MD		02/28/2025		938		(28)			(28)		910	910			
100198496	NORTH BEACH	MD		02/28/2025		826		(14)			(14)		812	812			
100198498	GERMANTOWN	MD		02/28/2025		6,340		(22)			(22)		6,318	6,318			
100198500	SEVERN	MD		02/28/2025		698		(13)			(13)		685	685			
100198501	BALTIMORE	MD		02/28/2025		1,999		35			35		2,034	2,034			
100198502	EDGEWATER	MD		02/28/2025		950		(22)			(22)		928	928			
100198503	LUTHERVILLE TIMONIUM	MD		02/28/2025		1,075		(19)			(19)		1,056	1,056			
100198504	BEL AIR	MD		02/28/2025		840		(19)			(19)		821	821			
100198505	ABINGDON	MD		02/28/2025		1,407		(49)			(49)		1,358	1,358			
100198508	OWINGS MILLS	MD		02/28/2025		543		(11)			(11)		532	532			
100198511	ELKTON	MD		02/28/2025		1,353		(32)			(32)		1,321	1,321			
100198512	CALIFORNIA	MD		02/28/2025		806		(7)			(7)		799	799			
100198513	HYATTSVILLE	MD		02/28/2025		1,130		(15)			(15)		1,115	1,115			
100198515	OCEAN CITY	MD		02/28/2025		767		(12)			(12)		755	755			
100198516	HYATTSVILLE	MD		02/28/2025		1,083		(15)			(15)		1,068	1,068			
100198517	CALIFORNIA	MD		02/28/2025		2,825		(63)			(63)		2,762	2,762			
100198518	WALDORF	MD		02/28/2025		864		(12)			(12)		852	852			
100198519	HYATTSVILLE	MD		02/28/2025		982		(27)			(27)		955	955			
100198521	BRANDYWINE	MD		02/28/2025		1,125		60			60		1,185	1,185			
100198522	SILVER SPRING	MD		02/28/2025		787		(10)			(10)		777	777			
100198523	OCEAN CITY	MD		02/28/2025		1,064		(2)			(2)		1,062	1,062			
100198525	HALETHORPE	MD		02/28/2025		372		(8)			(8)		364	364			
100198526	SYKESVILLE	MD		02/28/2025		710		(16)			(16)		694	694			
100198528	ELKRIDGE	MD		02/28/2025		1,775		19			19		1,794	1,794			
100198530	ELLICOTT CITY	MD		02/28/2025		860		(5)			(5)		855	855			
100198531	LAUREL	MD		02/28/2025		1,297		10			10		1,307	1,307			
100198532	CLINTON	MD		02/28/2025		972		55			55		1,027	1,027			
100198533	CLARKSVILLE	MD		02/28/2025		830		(9)			(9)		821	821			
100198534	BALTIMORE	MD		02/28/2025		1,441		18			18		1,459	1,459			
100198535	OCEAN CITY	MD		02/28/2025		1,885		(74)			(74)		1,811	1,811			
100198536	CHESTER	MD		02/28/2025		932		(27)			(27)		905	905			
100198537	OCEAN CITY	MD		02/28/2025		8,757		(83)			(83)		8,674	8,674			
100198538	CENTREVILLE	MD		02/28/2025		1,037		(10)			(10)		1,027	1,027			
100198539	SAINT MICHAELS	MD		02/28/2025		1,863							1,863	1,863			
100198540	FINKSBURG	MD		02/28/2025		979		(15)			(15)		964	964			
100198542	OCEAN CITY	MD		02/28/2025		2,068		(36)			(36)		2,032	2,032			
100198543	OCEAN CITY	MD		02/28/2025		27,073		(465)			(465)		26,608	26,608			
100198864	MESA	AZ		02/28/2025		2,225		(41)			(41)		2,184	2,184			
100198866	SAN FRANCISCO	CA		02/28/2025		1,020		(36)			(36)		984	984			
100198868	BIG BEAR LAKE	CA		02/28/2025		846		(27)			(27)		819	819			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198871	WEST NEW YORK	NJ		02/28/2025		1,948		7			7		1,955	1,955			
100198872	SPRINGFIELD	OR		02/28/2025		1,069		(9)			(9)		1,060	1,060			
100198874	LAKE HAVASU CITY	AZ		02/28/2025		1,129		(35)			(35)		1,094	1,094			
100198875	SANTA MARIA	CA		02/28/2025		735		(19)			(19)		716	716			
100198876	PALMDALE	CA		02/28/2025		675		3			3		678	678			
100198877	VENICE	CA		02/28/2025		2,003		(68)			(68)		1,935	1,935			
100198880	ST GEORGE	UT		02/28/2025		336		(7)			(7)		329	329			
100198882	RICHARDSON	TX		02/28/2025		1,154		(49)			(49)		1,105	1,105			
100198883	MARGATE	FL		02/28/2025		925		8			8		933	933			
100198884	WAIKOLOA	HI		02/28/2025		1,034		(38)			(38)		996	996			
100198885	VENTURA	CA		02/28/2025		4,219		(5)			(5)		4,214	4,214			
100198886	KUNA	ID		02/28/2025		817		7			7		824	824			
100198887	MADERA	CA		02/28/2025		26,025		(1,179)			(1,179)		24,846	24,846			
100198889	CENTER	TX		02/28/2025		1,189		(23)			(23)		1,166	1,166			
100198891	POMPANO BEACH	FL		02/28/2025		763		(24)			(24)		739	739			
100198892	CHICAGO	IL		02/28/2025		472		(19)			(19)		453	453			
100198894	BANGOR	PA		02/28/2025		477		(12)			(12)		465	465			
100198896	ARLINGTON	TX		02/28/2025		361		(17)			(17)		344	344			
100198897	TAMPA	FL		02/28/2025		484		(22)			(22)		462	462			
100198898	NEW BRAUNFELS	TX		02/28/2025		645		(16)			(16)		629	629			
100198899	ORLANDO	FL		02/28/2025		22,747		(847)			(847)		21,900	21,900			
100198900	LAKEWOOD VILLAGE	TX		02/28/2025		826		(38)			(38)		788	788			
100198903	SANTA FE	NM		02/28/2025		858		(32)			(32)		826	826			
100198907	ST GEORGE	UT		02/28/2025		302		(9)			(9)		293	293			
100198908	MERCED	CA		02/28/2025		213		(10)			(10)		203	203			
100198909	ELGIN	TX		02/28/2025		1,008		(42)			(42)		966	966			
100198910	CALDWELL	ID		02/28/2025		848		(33)			(33)		815	815			
100198911	LAKE ELSINORE	CA		02/28/2025		333		(3)			(3)		330	330			
100198912	CRYSTAL BEACH	TX		02/28/2025		663		(19)			(19)		644	644			
100198913	CORVALLIS	OR		02/28/2025		790		(5)			(5)		785	785			
100198915	CORINTH	TX		02/28/2025		595		(15)			(15)		580	580			
100198918	BROOKFIELD	WI		02/28/2025		886		(24)			(24)		862	862			
100198919	SPOKANE	WA		02/28/2025		1,158		(53)			(53)		1,105	1,105			
100198920	DOWNEY	CA		02/28/2025		1,076		(33)			(33)		1,043	1,043			
100198921	SMYRNA	TN		02/28/2025		624		(29)			(29)		595	595			
100198922	ROCKLEDGE	FL		02/28/2025		151		(7)			(7)		144	144			
100198923	ATLANTA	GA		02/28/2025		468		(22)			(22)		446	446			
100198925	MANTUA	NJ		02/28/2025		881		(41)			(41)		840	840			
100198927	DESOTO	TX		02/28/2025		775		(36)			(36)		739	739			
100198928	CALUMET PARK	IL		02/28/2025		365		(9)			(9)		356	356			
100198929	PUEBLO WEST	CO		02/28/2025		820		(10)			(10)		810	810			
100198931	LINDENHURST	NY		03/03/2025		1,200		(39)			(39)		1,161	1,161			
100198932	LORAIN	OH		02/28/2025		243		(3)			(3)		240	240			
100198933	COVINGTON	KY		02/28/2025		427		(3)			(3)		424	424			
100198934	COVINGTON	KY		02/28/2025		404		(4)			(4)		400	400			
100198936	DOWNERS GROVE	IL		02/28/2025		708		(16)			(16)		692	692			
100198937	GREENVILLE	NC		02/28/2025		262		(10)			(10)		252	252			
100198938	COVINGTON	KY		02/28/2025		403		(4)			(4)		399	399			
100198939	COVINGTON	KY		02/28/2025		396		(4)			(4)		392	392			
100198940	COVINGTON	KY		02/28/2025		371		(4)			(4)		367	367			
100198944	CLEARWATER	FL		03/03/2025		556		(14)			(14)		542	542			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198945	LEXINGTON	KY		02/28/2025		408		(10)			(10)		398	398			
100198946	CYNTHIANA	KY		02/28/2025		362		(10)			(10)		352	352			
100198947	EGG HARBOR TOWNSHIP	NJ		02/28/2025		278		(9)			(9)		269	269			
100198948	CHESTER	NY		02/28/2025		1,197		(33)			(33)		1,164	1,164			
100198950	LOWVILLE	NY		02/28/2025		248		(7)			(7)		241	241			
100198952	INDEPENDENCE	MO		03/03/2025		393		(10)			(10)		383	383			
100198953	CLEVELAND	OH		02/28/2025		310		(9)			(9)		301	301			
100198954	SHEPHERD	TX		02/28/2025		17		(1)			(1)		16	16			
100198955	TRENTON	NJ		02/28/2025		365		(13)			(13)		352	352			
100198956	DOLTON	IL		02/28/2025		294		(9)			(9)		285	285			
100198957	GREAT NECK	NY		02/28/2025		2,681		(102)			(102)		2,579	2,579			
100198958	NEW LONDON	CT		02/28/2025		766							766	766			
100198959	OMAHA	NE		02/28/2025		180		(5)			(5)		175	175			
100198961	CARNEGIE	PA		02/28/2025		593		(18)			(18)		575	575			
100198962	DORAL	FL		02/28/2025		556		(4)			(4)		552	552			
100198963	FRANKLINTON	NC		02/28/2025		548		(11)			(11)		537	537			
100198966	JACKSONVILLE	FL		02/28/2025		446		(7)			(7)		439	439			
100198967	EUSTIS	FL		02/28/2025		379		(8)			(8)		371	371			
100198969	BALTIMORE	MD		02/28/2025		193		(2)			(2)		191	191			
100198970	PALESTINE	TX		02/28/2025		102		(2)			(2)		100	100			
100198971	CAMPBELL	TX		02/28/2025		385		(9)			(9)		376	376			
100198972	HOLLYWOOD	FL		03/03/2025		663		(19)			(19)		644	644			
100198973	GARY	IN		02/28/2025		259		(10)			(10)		249	249			
100198974	NEW YORK	NY		02/28/2025		3,631		(70)			(70)		3,561	3,561			
100198975	SAUK VILLAGE	IL		03/03/2025		269		(8)			(8)		261	261			
100198977	LAKEWOOD	NJ		02/28/2025		564		(2)			(2)		562	562			
100198978	BUFFALO	NY		02/28/2025		361		(13)			(13)		348	348			
100198979	DEPTFORD	NJ		02/28/2025		464		(11)			(11)		453	453			
100198980	BOSSIER CITY	LA		03/03/2025		179		(3)			(3)		176	176			
100198981	EL CERRITO	CA		02/28/2025		918		(26)			(26)		892	892			
100198982	PORT ORCHARD	WA		02/28/2025		2,391		(78)			(78)		2,313	2,313			
100198983	ESCONDIDO	CA		02/28/2025		1,386		(41)			(41)		1,345	1,345			
100198984	SAN DIEGO	CA		02/28/2025		1,427		(8)			(8)		1,419	1,419			
100198985	BURSON	CA		02/28/2025		1,582		(32)			(32)		1,550	1,550			
100198987	CHANDLER	AZ		02/28/2025		3,159		(50)			(50)		3,109	3,109			
100198988	EDINBURG	TX		02/28/2025		403		(6)			(6)		397	397			
100198991	VENICE	FL		02/28/2025		819		(20)			(20)		799	799			
100198992	HOUSTON	TX		02/28/2025		734		(20)			(20)		714	714			
100198993	GALLATIN	TN		02/28/2025		619		(3)			(3)		616	616			
100198994	GRAHAM	NC		02/28/2025		684		50			50		734	734			
100198995	WESLEY CHAPEL	FL		02/28/2025		602		(3)			(3)		599	599			
100198996	GALLATIN	TN		02/28/2025		530		(7)			(7)		523	523			
100198997	HOUSTON	TX		02/28/2025		614		(25)			(25)		589	589			
100198998	GALLATIN	TN		02/28/2025		1,442		(10)			(10)		1,432	1,432			
100198999	LONGS	SC		02/28/2025		828		19			19		847	847			
100199000	DENVER	CO		02/28/2025		978		(18)			(18)		960	960			
100199001	MOLALLA	OR		02/28/2025		680		(4)			(4)		676	676			
100199002	CONWAY	AR		02/28/2025		407		7			7		414	414			
100199003	FARMINGTON	AR		02/28/2025		8,016		(147)			(147)		7,869	7,869			
100199004	ASHLAND CITY	TN		02/28/2025		592		(1)			(1)		591	591			
100199005	CLAYTON	DE		02/28/2025		491		1			1		492	492			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199006	KANNAPOLIS	NC		02/28/2025		716		15			15		731	731			
100199007	MONROE	NC		02/28/2025		614		(14)			(14)		600	600			
100199008	DACULA	GA		02/28/2025		757		15			15		772	772			
100199010	GALLATIN	TN		02/28/2025		529		(21)			(21)		508	508			
100199011	GRAHAM	NC		02/28/2025		670		61			61		731	731			
100199012	RALEIGH	NC		02/28/2025		1,199		(4)			(4)		1,195	1,195			
100199014	GALLATIN	TN		02/28/2025		512		(8)			(8)		504	504			
100199017	MCKINNEY	TX		02/28/2025		12,316		(391)			(391)		11,925	11,925			
100199018	CHARLOTTE	NC		02/28/2025		1,913		(12)			(12)		1,901	1,901			
100199019	SPRINGFIELD	MA		02/28/2025		632		(18)			(18)		614	614			
100199020	SONOMA	CA		02/28/2025		720		10			10		730	730			
100199021	VILLA RICA	GA		02/28/2025		58,470		(1,794)			(1,794)		56,676	56,676			
100199022	GALLATIN	TN		02/28/2025		608		(4)			(4)		604	604			
100199023	ANNA	TX		02/28/2025		801		5			5		806	806			
100199024	UPPER MARLBORO	MD		02/28/2025		593		7			7		600	600			
100199025	CATONSVILLE	MD		02/28/2025		761		5			5		766	766			
100199026	ANGIER	NC		02/28/2025		964		14			14		978	978			
100199027	LAVON	TX		02/28/2025		599		(22)			(22)		577	577			
100199028	CONROE	TX		02/28/2025		542		(8)			(8)		534	534			
100199029	LAWRENCEVILLE	GA		02/28/2025		920							920	920			
100199030	ANCHORAGE	AK		02/28/2025		774							774	774			
100199031	GALLATIN	TN		02/28/2025		619		(3)			(3)		616	616			
100199032	WINTER GARDEN	FL		02/28/2025		22,136		(377)			(377)		21,759	21,759			
100199035	MONMOUTH	OR		02/28/2025		836		5			5		841	841			
100199036	KETTERING	OH		02/28/2025		559		22			22		581	581			
100199037	MILTON	DE		02/28/2025		1,870		(49)			(49)		1,821	1,821			
100199038	WINTER GARDEN	FL		02/28/2025		1,905		(9)			(9)		1,896	1,896			
100199039	LAWRENCEVILLE	GA		02/28/2025		29,511		710			710		30,221	30,221			
100199040	GRAHAM	NC		02/28/2025		686		35			35		721	721			
100199042	ANGIER	NC		02/28/2025		824		1			1		825	825			
100199043	LAKE HUGHES	CA		02/28/2025		1,003		(18)			(18)		985	985			
100199045	CHARLOTTE	NC		02/28/2025		792		(33)			(33)		759	759			
100199047	HINDSVILLE	AR		02/28/2025		685		(9)			(9)		676	676			
100199048	HOUSTON	TX		02/28/2025		434		(13)			(13)		421	421			
100199049	SURPRISE	AZ		02/28/2025		23,971		(1,021)			(1,021)		22,950	22,950			
100199050	CONCORD	NC		02/28/2025		445		(5)			(5)		440	440			
100199051	CLERMONT	FL		02/28/2025		662		2			2		664	664			
100199052	ANGIER	NC		02/28/2025		821		1			1		822	822			
100199053	LEWES	DE		02/28/2025		1,627		(42)			(42)		1,585	1,585			
100199054	ANGIER	NC		02/28/2025		758		(12)			(12)		746	746			
100199055	TAMPA	FL		02/28/2025		820		(7)			(7)		813	813			
100199057	NEWBURGH	NY		02/28/2025		433		(7)			(7)		426	426			
100199058	PENDERGRASS	GA		02/28/2025		709		(20)			(20)		689	689			
100199059	SAINT ROBERT	MO		02/28/2025		406		6			6		412	412			
100199060	DENVER	CO		02/28/2025		578		(1)			(1)		577	577			
100199061	DAYTONA BEACH	FL		02/28/2025		872		(11)			(11)		861	861			
100199063	WESLEY CHAPEL	FL		02/28/2025		628		(8)			(8)		620	620			
100199065	GALLATIN	TN		02/28/2025		569		(7)			(7)		562	562			
100199066	WINTER GARDEN	FL		02/28/2025		1,112		(9)			(9)		1,103	1,103			
100199067	LAWRENCEVILLE	GA		02/28/2025		2,606		(7)			(7)		2,599	2,599			
100199068	LAWRENCEVILLE	GA		02/28/2025		857		5			5		862	862			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199069	DAWSONVILLE	GA		02/28/2025		1,246		69			69		1,315	1,315			
100199070	HIGHLAND	IL		02/28/2025		560		(4)			(4)		556	556			
100199071	CLARKSVILLE	TN		02/28/2025		782		26			26		808	808			
100199072	GALLATIN	TN		02/28/2025		649							649	649			
100199074	WINNETKA	CA		02/28/2025		1,589		(10)			(10)		1,579	1,579			
100199076	LAVON	TX		02/28/2025		21,790		(640)			(640)		21,150	21,150			
100199078	LAWRENCEVILLE	GA		02/28/2025		9,684		(42)			(42)		9,642	9,642			
100199079	MONROE	NC		02/28/2025		49,356		(1,697)			(1,697)		47,659	47,659			
100199080	ANGIER	NC		02/28/2025		856		4			4		860	860			
100199081	WOODBRIDGE	NJ		02/28/2025		469		(18)			(18)		451	451			
100199082	HIGHLANDS	NC		02/28/2025		901		(15)			(15)		886	886			
100199083	CHARLOTTE	NC		02/28/2025		744							744	744			
100199084	MONROE	NC		02/28/2025		601		(14)			(14)		587	587			
100199085	RALEIGH	NC		02/28/2025		905		(4)			(4)		901	901			
100199086	ANNA	TX		02/28/2025		802		4			4		806	806			
100199089	GRAHAM	NC		02/28/2025		592		(7)			(7)		585	585			
100199090	SAINT CLOUD	FL		02/28/2025		122,929		(2,929)			(2,929)		120,000	120,000			
100199091	GRAHAM	NC		02/28/2025		674		16			16		690	690			
100199092	DELRAN	NJ		02/28/2025		533		7			7		540	540			
100199093	WOODSTOCK	GA		02/28/2025		1,383		39			39		1,422	1,422			
100199094	TARZANA	CA		03/03/2025		9,859		(83)			(83)		9,776	9,776			
100199095	PORTER RANCH	CA		03/03/2025		2,938		(28)			(28)		2,910	2,910			
100199096	PENSACOLA	FL		03/03/2025		413		(9)			(9)		404	404			
100199097	CANOGA PARK	CA		03/03/2025		1,889		(36)			(36)		1,853	1,853			
100199098	ELMHURST	NY		03/03/2025		735		(18)			(18)		717	717			
100199099	STATEN ISLAND	NY		03/03/2025		1,308		(61)			(61)		1,247	1,247			
100199100	SYKESVILLE	MD		03/03/2025		1,361		(40)			(40)		1,321	1,321			
100199102	SOUTH DAYTONA	FL		03/03/2025		32,169		(1,079)			(1,079)		31,090	31,090			
100199103	JAMAICA	NY		03/03/2025		1,000		(6)			(6)		994	994			
100199104	LAKELAND	FL		03/03/2025		569		(26)			(26)		543	543			
100199105	SACRAMENTO	CA		03/03/2025		796		(37)			(37)		759	759			
100199106	CLOVIS	CA		03/03/2025		480		(14)			(14)		466	466			
100199107	ORLANDO	FL		03/03/2025		434		(13)			(13)		421	421			
100199108	FAIR LAWN	NJ		03/03/2025		770		18			18		788	788			
100199109	JAMUL	CA		03/03/2025		6,847		(185)			(185)		6,662	6,662			
100199110	PORTLAND	ME		03/03/2025		988		(35)			(35)		953	953			
100199111	PAW PAW	MI		03/03/2025		362		(4)			(4)		358	358			
100199112	JURUPA VALLEY	CA		03/03/2025		1,113		4			4		1,117	1,117			
100199113	KATY	TX		03/03/2025		426		(20)			(20)		406	406			
100199114	FORT MYERS	FL		03/03/2025		508		(24)			(24)		484	484			
100199116	SHIRLEY	NY		03/03/2025		1,438		14			14		1,452	1,452			
100199117	HEMPSTEAD	NY		03/03/2025		1,468		(18)			(18)		1,450	1,450			
100199118	HUNTINGTON BEACH	CA		03/03/2025		111,115		(1,366)			(1,366)		109,749	109,749			
100199119	NORCO	CA		03/03/2025		981		(8)			(8)		973	973			
100199120	LOS ANGELES	CA		03/03/2025		3,002		(71)			(71)		2,931	2,931			
100199121	PASADENA	CA		03/03/2025		2,657		(61)			(61)		2,596	2,596			
100199122	ALLEN	TX		03/03/2025		1,678		(15)			(15)		1,663	1,663			
100199130	GRANADA HILLS	CA		04/04/2025		2,544		(90)			(90)		2,454	2,454			
100199132	RIVERSIDE	CA		04/04/2025		204,594		(7,000)			(7,000)		197,594	197,594			
100199133	PITTSBURG	CA		04/04/2025		864		(40)			(40)		824	824			
100199134	ARLINGTON HEIGHTS	IL		04/04/2025		436		(20)			(20)		416	416			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199137	BRENTWOOD	TN		04/04/2025		2,824		(111)			(111)		2,713	2,713			
100199138	VAN NUYS	CA		04/04/2025		1,821		(41)			(41)		1,780	1,780			
100199140	PALM DESERT	CA		04/04/2025		1,371		(64)			(64)		1,307	1,307			
100199144	RIVERSIDE	CA		04/04/2025		2,329		(103)			(103)		2,226	2,226			
100199145	DOVER	PA		04/04/2025		386		(11)			(11)		375	375			
100199147	ABILENE	TX		04/04/2025		397		(18)			(18)		379	379			
100199148	COLUMBIA	SC		04/04/2025		445		(19)			(19)		426	426			
100199149	NORRISTOWN	PA		04/04/2025		342		(16)			(16)		326	326			
100199151	TARZANA	CA		04/04/2025		9,487		(365)			(365)		9,122	9,122			
100199154	HIALEAH	FL		04/04/2025		1,246		(36)			(36)		1,210	1,210			
100199157	NORWALK	CA		04/04/2025		2,000		(89)			(89)		1,911	1,911			
100199160	CONCORD	CA		04/04/2025		3,804		(77)			(77)		3,727	3,727			
100199162	SAN DIEGO	CA		04/04/2025		2,361		(110)			(110)		2,251	2,251			
100199163	CITRUS SPRINGS	FL		04/04/2025		465		(17)			(17)		448	448			
100199164	LEHIGH ACRES	FL		04/04/2025		851		(40)			(40)		811	811			
100199168	FRIENDSWOOD	TX		04/04/2025		1,024		(48)			(48)		976	976			
100199170	DALLAS	TX		04/04/2025		6,314		(265)			(265)		6,049	6,049			
100199171	SAN CLEMENTE	CA		04/04/2025		7,685		(180)			(180)		7,505	7,505			
100199172	SAVANNAH	GA		04/04/2025		547		(21)			(21)		526	526			
100199176	ORLANDO	FL		04/04/2025		566		(29)			(29)		537	537			
100199177	SOUTHLAKE	TX		04/04/2025		2,555		(104)			(104)		2,451	2,451			
100199178	CITRUS SPRINGS	FL		04/04/2025		465		(17)			(17)		448	448			
100199179	MIAMI	FL		04/04/2025		736		(20)			(20)		716	716			
100199180	SPOKANE	WA		04/04/2025		567		(4)			(4)		563	563			
100199184	CASTAIC	CA		04/04/2025		7,646		(205)			(205)		7,441	7,441			
100199185	ORLANDO	FL		04/04/2025		562		(28)			(28)		534	534			
100199186	ATLANTA	GA		04/04/2025		329		(6)			(6)		323	323			
100199188	HEARTLAND	TX		04/04/2025		526		(22)			(22)		504	504			
100199192	SAN ANTONIO	TX		04/04/2025		896		(42)			(42)		854	854			
100199193	NAPLES	FL		04/04/2025		715		(29)			(29)		686	686			
100199195	SANFORD	FL		04/04/2025		2,270		(98)			(98)		2,172	2,172			
100199197	VANCOUVER	WA		04/04/2025		748		(35)			(35)		713	713			
100199198	LAS VEGAS	NV		04/04/2025		16,580		(383)			(383)		16,197	16,197			
100199200	TUCSON	AZ		04/04/2025		433		(20)			(20)		413	413			
100199201	AUSTIN	TX		04/04/2025		1,610		(31)			(31)		1,579	1,579			
100199202	ORLANDO	FL		04/04/2025		557		(23)			(23)		534	534			
100199203	OZARK	MO		04/04/2025		440		(14)			(14)		426	426			
100199204	ORLANDO	FL		04/04/2025		565		(28)			(28)		537	537			
100199205	COLUMBUS	GA		04/04/2025		246		(11)			(11)		235	235			
100199206	FLOWERY BRANCH	GA		04/04/2025		4,675		(23)			(23)		4,652	4,652			
100199207	SAN ANTONIO	TX		04/04/2025		463		(22)			(22)		441	441			
100199209	URBANDALE	IA		04/09/2025		1,035		(48)			(48)		987	987			
100199212	SKOKIE	IL		04/09/2025		696		(16)			(16)		680	680			
100199213	WHITTIER	CA		04/09/2025		1,481		(69)			(69)		1,412	1,412			
100199218	KIHEI	HI		04/09/2025		2,230		(80)			(80)		2,150	2,150			
100199223	SAINT JOHNS	FL		04/09/2025		5,896		(205)			(205)		5,691	5,691			
100199225	SAN DIEGO	CA		04/09/2025		1,368		(52)			(52)		1,316	1,316			
100199226	FOUNTAIN INN	SC		04/09/2025		843		(30)			(30)		813	813			
100199230	WILLOW SPRINGS	IL		04/09/2025		889		(28)			(28)		861	861			
100199231	AMARILLO	TX		04/09/2025		1,326		(51)			(51)		1,275	1,275			
100199232	LAS VEGAS	NV		04/09/2025		1,011		(39)			(39)		972	972			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199234	HANFORD	CA		04/09/2025		810		(28)			(28)		782	782			
100199237	SALT LAKE CITY	UT		04/09/2025		2,443		(80)			(80)		2,363	2,363			
100199239	PORT CHARLOTTE	FL		04/09/2025		1,113		(27)			(27)		1,086	1,086			
100199242	CITRUS SPRINGS	FL		04/09/2025		490		(13)			(13)		477	477			
100199243	SOUTH SAN FRANCISCO	CA		04/09/2025		2,162		(99)			(99)		2,063	2,063			
100199246	LOWELL	AR		04/09/2025		640		(14)			(14)		626	626			
100199249	VONORE	TN		03/05/2025		1,582		(32)			(32)		1,550	1,550			
100199251	CASPER	WY		03/05/2025		1,725		(54)			(54)		1,671	1,671			
100199252	GAITHERSBURG	MD		03/05/2025		659		(25)			(25)		634	634			
100199253	ORLANDO	FL		03/05/2025		44,363		(1,521)			(1,521)		42,842	42,842			
100199256	DALLAS	TX		03/05/2025		2,255		(65)			(65)		2,190	2,190			
100199257	SOUTH AMBOY	NJ		03/05/2025		636		7			7		643	643			
100199258	WESTMINSTER	CA		03/05/2025		2,460		81			81		2,541	2,541			
100199259	MONSEY	NY		03/05/2025		4,520		(169)			(169)		4,351	4,351			
100199260	RIVERHEAD	NY		03/05/2025		1,175		(17)			(17)		1,158	1,158			
100199261	SANTA BARBARA	CA		03/05/2025		2,901		(73)			(73)		2,828	2,828			
100199263	CORTE MADERA	CA		03/05/2025		2,386		18			18		2,404	2,404			
100199264	GARDEN GROVE	CA		03/05/2025		2,330							2,330	2,330			
100199265	RED LODGE	MT		03/05/2025		977		(23)			(23)		954	954			
100199266	STUART	FL		03/05/2025		2,281		(46)			(46)		2,235	2,235			
100199267	MIAMI GARDENS	FL		03/05/2025		1,304		15			15		1,319	1,319			
100199268	OAK ISLAND	NC		03/05/2025		3,299		(51)			(51)		3,248	3,248			
100199270	PHOENIX	AZ		03/05/2025		984		(30)			(30)		954	954			
100199271	ATLANTA	GA		03/05/2025		2,970		(51)			(51)		2,919	2,919			
100199272	WESLEY CHAPEL	FL		03/05/2025		886		(11)			(11)		875	875			
100199273	FRESNO	CA		03/05/2025		46,364		(257)			(257)		46,107	46,107			
100199275	WEST SACRAMENTO	CA		03/05/2025		819		(15)			(15)		804	804			
100199276	GRASS VALLEY	CA		03/05/2025		803		(25)			(25)		778	778			
100199277	SHELBYVILLE	KY		03/05/2025		9,859		(267)			(267)		9,592	9,592			
100199278	PANAMA CITY BEACH	FL		03/05/2025		572		(21)			(21)		551	551			
100199279	DESERT HOT SPRINGS	CA		03/05/2025		1,223		(46)			(46)		1,177	1,177			
100199280	ARLINGTON	TX		03/05/2025		626		(23)			(23)		603	603			
100199281	BUFORD	GA		03/05/2025		3,170		(73)			(73)		3,097	3,097			
100199282	SUWANEE	GA		03/05/2025		733		(17)			(17)		716	716			
100199283	STATESVILLE	NC		03/05/2025		1,113		(42)			(42)		1,071	1,071			
100199284	OAKLAND PARK	FL		03/05/2025		796		(30)			(30)		766	766			
100199285	GAINESVILLE	FL		03/05/2025		667		(25)			(25)		642	642			
100199286	GILBERT	AZ		03/05/2025		938		(33)			(33)		905	905			
100199289	GREENBUSH	MI		03/05/2025		1,146		(22)			(22)		1,124	1,124			
100199290	HAZLETON	PA		03/05/2025		613		(8)			(8)		605	605			
100199291	PRINCETON	TX		03/05/2025		863		(5)			(5)		858	858			
100199293	WINTER PARK	FL		03/05/2025		856		(28)			(28)		828	828			
100199295	ATLANTA	GA		03/05/2025		932		(29)			(29)		903	903			
100199296	OAKLAND	CA		03/05/2025		13,064		(389)			(389)		12,675	12,675			
100199297	SANDY	UT		03/05/2025		1,143		(35)			(35)		1,108	1,108			
100199298	STOCKTON	CA		03/05/2025		1,022		(38)			(38)		984	984			
100199299	SACRAMENTO	CA		03/05/2025		989		(32)			(32)		957	957			
100199300	KISSIMMEE	FL		03/05/2025		1,482		(36)			(36)		1,446	1,446			
100199301	KISSIMMEE	FL		03/05/2025		837		(26)			(26)		811	811			
100199303	PACIFIC BEACH	WA		03/05/2025		1,742		(31)			(31)		1,711	1,711			
100199304	STURGEON BAY	WI		03/05/2025		710		(17)			(17)		693	693			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199306	MUNDS PARK	AZ		03/05/2025		1,175		17			17		1,192	1,192			
100199307	SAINT CHARLES	IL		03/05/2025		957		(31)			(31)		926	926			
100199308	WOODLAND	CA		03/05/2025		1,022		(32)			(32)		990	990			
100199309	RALEIGH	NC		03/05/2025		642		(21)			(21)		621	621			
100199310	SAN CLEMENTE	CA		03/05/2025		2,167		(73)			(73)		2,094	2,094			
100199311	SCOTTSDALE	AZ		03/05/2025		1,637		(53)			(53)		1,584	1,584			
100199312	MANASSAS	VA		03/05/2025		594		(22)			(22)		572	572			
100199313	SEVIERVILLE	TN		03/05/2025		734		(21)			(21)		713	713			
100199314	DECATUR	GA		03/05/2025		672		(25)			(25)		647	647			
100199315	FRESNO	CA		03/05/2025		633		(24)			(24)		609	609			
100199316	CANTON	OH		03/05/2025		501		(19)			(19)		482	482			
100199317	LUPTON	MI		03/05/2025		649		(10)			(10)		639	639			
100199318	GREENVILLE	TX		03/05/2025		630		(22)			(22)		608	608			
100199319	LAGUNA NIGUEL	CA		03/05/2025		1,297		(40)			(40)		1,257	1,257			
100199320	ROUND ROCK	TX		03/05/2025		738		(14)			(14)		724	724			
100199321	EASTMAN	GA		03/05/2025		608		(4)			(4)		604	604			
100199322	PRINCETON	TX		03/05/2025		859		(13)			(13)		846	846			
100199323	TUCSON	AZ		03/05/2025		3,762		(80)			(80)		3,682	3,682			
100199325	WESTBROOKVILLE	NY		03/05/2025		1,294		(32)			(32)		1,262	1,262			
100199328	PRINCETON	TX		03/05/2025		819		(23)			(23)		796	796			
100199330	BAKERSFIELD	CA		03/05/2025		1,086		(41)			(41)		1,045	1,045			
100199332	ATHOL	ID		03/05/2025		5,406		(113)			(113)		5,293	5,293			
100199335	BIG BEAR LAKE	CA		03/05/2025		889		(24)			(24)		865	865			
100199336	PRINCETON	TX		03/05/2025		878		(5)			(5)		873	873			
100199337	WILMINGTON	NC		03/05/2025		1,982		(69)			(69)		1,913	1,913			
100199338	PALMYRA	VA		03/05/2025		516		(19)			(19)		497	497			
100199339	BASYE	VA		03/05/2025		665		(23)			(23)		642	642			
100199340	PANAMA CITY BEACH	FL		03/05/2025		2,226		(83)			(83)		2,143	2,143			
100199341	MISSION	KS		03/05/2025		3,458		(124)			(124)		3,334	3,334			
100199342	STOCKTON	CA		03/05/2025		594		(22)			(22)		572	572			
100199343	NORFOLK	VA		03/05/2025		1,249		(46)			(46)		1,203	1,203			
100199344	BEAVERTON	OR		03/05/2025		923		(35)			(35)		888	888			
100199345	LARAMIE	WY		03/05/2025		486		(15)			(15)		471	471			
100199348	PAHRUMP	NV		03/05/2025		705		(26)			(26)		679	679			
100199349	FENTON	MO		03/05/2025		528		(18)			(18)		510	510			
100199350	LOS ANGELES	CA		03/05/2025		518		(19)			(19)		499	499			
100199351	LAREDO	TX		03/05/2025		1,044		(15)			(15)		1,029	1,029			
100199354	PRINCETON	TX		03/05/2025		716		(24)			(24)		692	692			
100199355	OAKHURST	CA		03/05/2025		1,014		(15)			(15)		999	999			
100199356	JACKSONVILLE	FL		03/05/2025		657		(24)			(24)		633	633			
100199357	MIAMI	FL		03/05/2025		1,586		(59)			(59)		1,527	1,527			
100199358	CHARLOTTE	NC		03/05/2025		4,907		(183)			(183)		4,724	4,724			
100199359	SAN LUIS	AZ		03/05/2025		603		(21)			(21)		582	582			
100199360	KEIZER	OR		03/05/2025		827		(18)			(18)		809	809			
100199361	OCEAN CITY	MD		03/05/2025		1,343		(40)			(40)		1,303	1,303			
100199362	BAKERSFIELD	CA		03/05/2025		892		(12)			(12)		880	880			
100199363	LARGO	FL		03/05/2025		436		(6)			(6)		430	430			
100199364	CHARLOTTE	NC		03/05/2025		712		(18)			(18)		694	694			
100199365	ELIZABETH	CO		03/05/2025		777		(29)			(29)		748	748			
100199366	RALEIGH	NC		03/05/2025		558		(21)			(21)		537	537			
100199367	COLUMBUS	OH		03/05/2025		538		(17)			(17)		521	521			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199368	AUBURN	WA		03/05/2025		1,682		(52)			(52)		1,630	1,630			
100199369	ROUND LAKE BEACH	IL		03/05/2025		691		11			11		702	702			
100199371	ALPINE	CA		03/05/2025		1,392		(52)			(52)		1,340	1,340			
100199372	CONROE	TX		03/05/2025		556		(21)			(21)		535	535			
100199373	KENNESAW	GA		03/05/2025		674		(21)			(21)		653	653			
100199374	AMERICAN FORK	UT		03/05/2025		900		(26)			(26)		874	874			
100199375	SACRAMENTO	CA		03/05/2025		960		(36)			(36)		924	924			
100199377	COTTONWOOD	AZ		03/05/2025		702		(25)			(25)		677	677			
100199378	FREDERICKSBURG	VA		03/05/2025		665		(9)			(9)		656	656			
100199379	TULSA	OK		03/05/2025		717		(27)			(27)		690	690			
100199381	GRAHAM	WA		03/05/2025		985		(34)			(34)		951	951			
100199382	CLOVIS	CA		03/05/2025		880		(31)			(31)		849	849			
100199383	MANITOU SPRINGS	CO		03/05/2025		2,390		(43)			(43)		2,347	2,347			
100199384	SODDY DAISY	TN		03/05/2025		861		(25)			(25)		836	836			
100199385	SACRAMENTO	CA		03/05/2025		908		(34)			(34)		874	874			
100199386	ARLINGTON	TX		03/05/2025		32,094		(1,203)			(1,203)		30,891	30,891			
100199387	VACAVILLE	CA		03/05/2025		529		(20)			(20)		509	509			
100199389	BRENTWOOD	TN		03/05/2025		759		(13)			(13)		746	746			
100199390	LAKEVILLE	MA		03/05/2025		674		(25)			(25)		649	649			
100199391	DEERFIELD BEACH	FL		03/05/2025		8,072		(236)			(236)		7,836	7,836			
100199392	ACWORTH	GA		03/05/2025		503		(19)			(19)		484	484			
100199394	ORANGE CITY	FL		03/05/2025		565		(5)			(5)		560	560			
100199396	WELLINGTON	FL		03/05/2025		1,001		(38)			(38)		963	963			
100199397	LAWRENCEVILLE	GA		03/05/2025		822		(10)			(10)		812	812			
100199401	LAS VEGAS	NV		03/05/2025		2,380		19			19		2,399	2,399			
100199404	DALLAS	TX		03/05/2025		576		(7)			(7)		569	569			
100199405	HAZLETON	PA		03/05/2025		614		(4)			(4)		610	610			
100199406	SAN ANTONIO	TX		03/05/2025		999		(37)			(37)		962	962			
100199407	WACO	TX		03/05/2025		876		(33)			(33)		843	843			
100199408	RIVERSIDE	CA		03/05/2025		1,494		(49)			(49)		1,445	1,445			
100199409	MARIETTA	GA		03/05/2025		2,093		24			24		2,117	2,117			
100199410	SPRING	TX		03/05/2025		1,742		(65)			(65)		1,677	1,677			
100199411	LA GRANGE	KY		03/05/2025		745		(11)			(11)		734	734			
100199413	SAINT PAUL	MN		03/05/2025		966		(19)			(19)		947	947			
100199414	GILBERT	AZ		03/05/2025		1,244		52			52		1,296	1,296			
100199415	PASADENA	TX		03/05/2025		651		(24)			(24)		627	627			
100199416	FORNEY	TX		03/05/2025		580		(15)			(15)		565	565			
100199418	BOSSIER CITY	LA		03/05/2025		1,422		(87)			(87)		1,335	1,335			
100199419	CHANDLER	AZ		03/05/2025		231		(16)			(16)		215	215			
100199421	HAMMONTON	NJ		03/05/2025		951		(67)			(67)		884	884			
100199422	SAINT PAUL	MN		03/05/2025		445		(28)			(28)		417	417			
100199423	MILLINGTON	TN		03/05/2025		1,418		(28)			(28)		1,390	1,390			
100199426	FRANKLIN PARK	IL		03/05/2025		695		(30)			(30)		665	665			
100199428	JACKSONVILLE	OR		03/05/2025		1,117		(79)			(79)		1,038	1,038			
100199430	FRESNO	CA		03/05/2025		562		(14)			(14)		548	548			
100199431	MOORESVILLE	IN		03/05/2025		388		(4)			(4)		384	384			
100199434	PEORIA	AZ		03/05/2025		81		(6)			(6)		75	75			
100199435	HEBER CITY	UT		03/05/2025		223		(15)			(15)		208	208			
100199437	CARPINTERIA	CA		03/05/2025		673		(27)			(27)		646	646			
100199439	MONTGOMERY	AL		03/05/2025		186		(19)			(19)		167	167			
100199442	CARSON	CA		03/05/2025		260		(16)			(16)		244	244			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199445	JUNCTION CITY	KS		03/05/2025		318		(23)			(23)		295	295			
100199447	FAYETTEVILLE	AR		03/05/2025		330		(4)			(4)		326	326			
100199448	SAN LEANDRO	CA		03/05/2025		300		(20)			(20)		280	280			
100199449	WENTZVILLE	MO		03/05/2025		357		(6)			(6)		351	351			
100199451	LEXINGTON	SC		03/05/2025		267		(19)			(19)		248	248			
100199452	PORT ANGELES	WA		03/05/2025		457		(32)			(32)		425	425			
100199453	VALDERS	WI		03/05/2025		643		(11)			(11)		632	632			
100199456	RIVER VALE	NJ		03/05/2025		605		(31)			(31)		574	574			
100199457	WILMINGTON	DE		03/05/2025		244		(13)			(13)		231	231			
100199459	SEBEKA	MN		03/05/2025		422		(29)			(29)		393	393			
100199460	RICHMOND	TX		03/05/2025		9,989		(570)			(570)		9,419	9,419			
100199461	PORT SAINT LUCIE	FL		03/05/2025		246		(17)			(17)		229	229			
100199463	ROCKWOOD	MI		03/05/2025		213		(15)			(15)		198	198			
100199464	HOLTS SUMMIT	MO		03/05/2025		179		(13)			(13)		166	166			
100199465	CROTON	OH		03/05/2025		386		(27)			(27)		359	359			
100199467	MONTICELLO	IL		03/05/2025		240		(17)			(17)		223	223			
100199468	SUPERIOR	CO		03/05/2025		216		(15)			(15)		201	201			
100199473	WARRENTON	OR		03/05/2025		321		(20)			(20)		301	301			
100199476	CARY	NC		03/05/2025		1,569		25			25		1,594	1,594			
100199477	HOUSTON	TX		03/05/2025		229		(16)			(16)		213	213			
100199481	WATERTOWN	WI		03/05/2025		771		12			12		783	783			
100199482	PASADENA	CA		03/05/2025		150		(11)			(11)		139	139			
100199483	WEBSTER	FL		03/05/2025		265		(19)			(19)		246	246			
100199486	ROSEVILLE	CA		03/05/2025		323		(13)			(13)		310	310			
100199489	MYRTLE BEACH	SC		03/05/2025		696		(39)			(39)		657	657			
100199491	ERIE	CO		03/05/2025		368		4			4		372	372			
100199493	WAYNESBORO	VA		03/05/2025		3,326		(132)			(132)		3,194	3,194			
100199496	BRONX	NY		03/05/2025		487		(35)			(35)		452	452			
100199497	DES PLAINES	IL		03/05/2025		284		(15)			(15)		269	269			
100199498	FOREST GROVE	OR		03/05/2025		1,130		(67)			(67)		1,063	1,063			
100199499	SOUTH HADLEY	MA		03/05/2025		152		(11)			(11)		141	141			
100199500	BREMERTON	WA		03/05/2025		249		(18)			(18)		231	231			
100199502	NEWBERG	OR		03/05/2025		1,299		(34)			(34)		1,265	1,265			
100199506	COLLIERVILLE	TN		03/05/2025		817		(51)			(51)		766	766			
100199508	INDIANAPOLIS	IN		03/05/2025		53		(4)			(4)		49	49			
100199512	OAKLAND	CA		03/05/2025		935		(27)			(27)		908	908			
100199516	FREDERICKTOWN	OH		03/05/2025		267		(19)			(19)		248	248			
100199519	SHREVEPORT	LA		03/05/2025		1,283		(55)			(55)		1,228	1,228			
100199520	PAYSON	UT		03/05/2025		231		(16)			(16)		215	215			
100199521	CHULA VISTA	CA		03/05/2025		613		(32)			(32)		581	581			
100199522	MONROE	NC		03/05/2025		600		(7)			(7)		593	593			
100199524	PHOENIX	AZ		03/05/2025		839		(16)			(16)		823	823			
100199526	JUPITER	FL		03/05/2025		592		(31)			(31)		561	561			
100199529	OAK HILLS	CA		03/05/2025		980		(57)			(57)		923	923			
100199530	CARMEL	NY		03/05/2025		451		(32)			(32)		419	419			
100199531	MONTAGUE	CA		03/05/2025		325		(22)			(22)		303	303			
100199533	PERU	NY		03/05/2025		327		(23)			(23)		304	304			
100199535	OKLAHOMA CITY	OK		03/05/2025		801		(54)			(54)		747	747			
100199536	AUSTIN	TX		03/05/2025		2,496		(177)			(177)		2,319	2,319			
100199537	ASTON	PA		03/05/2025		607		(10)			(10)		597	597			
100199538	LAS VEGAS	NV		03/05/2025		259		(15)			(15)		244	244			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199539	HOUSTON	TX		03/05/2025		425		(30)			(30)		395	395			
100199541	KINGSTREE	SC		03/05/2025		363		(26)			(26)		337	337			
100199543	LOUISVILLE	KY		03/05/2025		469		(33)			(33)		436	436			
100199544	WESTERLY	RI		03/05/2025		229		(16)			(16)		213	213			
100199547	OAKLEY	CA		03/05/2025		510		(36)			(36)		474	474			
100199551	JOHNSON CITY	TN		03/05/2025		1,145		(53)			(53)		1,092	1,092			
100199552	KAUKAUNA	WI		03/05/2025		271		(1)			(1)		270	270			
100199553	HALESITE	NY		03/05/2025		928		(67)			(67)		861	861			
100199554	EL PASO	IL		03/05/2025		422		(26)			(26)		396	396			
100199555	WOODFORD	VT		03/05/2025		255		(18)			(18)		237	237			
100199556	MULDROW	OK		03/05/2025		421		(30)			(30)		391	391			
100199557	JACKSON	TN		03/05/2025		2,912		(99)			(99)		2,813	2,813			
100199560	KINGSPORT	TN		03/05/2025		1,044		(61)			(61)		983	983			
100199562	BOISE	ID		03/05/2025		2,660		(184)			(184)		2,476	2,476			
100199563	PORTLAND	OR		03/05/2025		245		(14)			(14)		231	231			
100199565	NEEDLES	CA		03/05/2025		60		(4)			(4)		56	56			
100199566	MINNEOLA	FL		03/05/2025		1,457		(102)			(102)		1,355	1,355			
100199569	DENVILLE	NJ		03/05/2025		88		(6)			(6)		82	82			
100199572	SIGNAL MOUNTAIN	TN		03/05/2025		2,801		(172)			(172)		2,629	2,629			
100199576	JOHNSON VALLEY	CA		03/05/2025		150		(11)			(11)		139	139			
100199577	MUNFORD	TN		03/05/2025		2,882		(198)			(198)		2,684	2,684			
100199579	AUBURN	IN		03/05/2025		43		(3)			(3)		40	40			
100199580	SOUTHFIELD	MI		03/05/2025		108		(8)			(8)		100	100			
100199584	WATERTOWN	CT		03/05/2025		175		(13)			(13)		162	162			
100199585	CLEVELAND	TN		03/05/2025		1,213		(45)			(45)		1,168	1,168			
100199588	TEXAS CITY	TX		03/05/2025		464		(31)			(31)		433	433			
100199590	FARMINGVILLE	NY		03/05/2025		285		(20)			(20)		265	265			
100199591	MARYSVILLE	OH		03/05/2025		418		(30)			(30)		388	388			
100199593	DURHAM	NC		03/05/2025		1,342		(92)			(92)		1,250	1,250			
100199594	QUILCENE	WA		03/05/2025		875		(2)			(2)		873	873			
100199595	PLEASANTON	CA		03/05/2025		1,257		(5)			(5)		1,252	1,252			
100199596	ROCKY RIVER	OH		03/05/2025		428		(20)			(20)		408	408			
100199599	BREWSTER	MA		03/05/2025		545		(31)			(31)		514	514			
100199601	GAITHERSBURG	MD		03/05/2025		2,058		19			19		2,077	2,077			
100199607	YELLOW SPRINGS	OH		03/05/2025		78		(6)			(6)		72	72			
100199609	OAKLAND	NJ		03/05/2025		923		9			9		932	932			
100199611	MC LEAN	VA		03/05/2025		1,803		(112)			(112)		1,691	1,691			
100199613	GREENBRIER	TN		03/05/2025		367		(25)			(25)		342	342			
100199614	LANCASTER	PA		03/05/2025		499		(35)			(35)		464	464			
100199615	SELMA	AL		03/05/2025		188		(13)			(13)		175	175			
100199617	BRANCHBURG	NJ		03/05/2025		2,569		(25)			(25)		2,544	2,544			
100199618	BRONX	NY		03/05/2025		957		(68)			(68)		889	889			
100199619	BON AQUA	TN		03/05/2025		1,106		(29)			(29)		1,077	1,077			
100199621	WINDHAM	NH		03/05/2025		336		(21)			(21)		315	315			
100199626	RENO	NV		03/05/2025		242		(17)			(17)		225	225			
100199628	LAFAYETTE	IN		03/05/2025		250		(13)			(13)		237	237			
100199629	FALLS CHURCH	VA		03/05/2025		300		(19)			(19)		281	281			
100199630	NOBLESVILLE	IN		03/05/2025		339		(8)			(8)		331	331			
100199632	ALBUQUERQUE	NM		03/05/2025		1,647		(118)			(118)		1,529	1,529			
100199633	GLEN ROSE	TX		03/05/2025		327		(23)			(23)		304	304			
100199634	LANSING	KS		03/05/2025		416		(29)			(29)		387	387			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199635	ALEXANDRIA	MN		03/05/2025		702		(38)			(38)		664	664			
100199636	SACRAMENTO	CA		03/05/2025		487		(35)			(35)		452	452			
100199637	FISHERS	IN		03/05/2025		726		(43)			(43)		683	683			
100199638	IRMO	SC		03/05/2025		553		(39)			(39)		514	514			
100199643	KLAMATH FALLS	OR		03/05/2025		808		(57)			(57)		751	751			
100199647	WOOSTER	OH		03/05/2025		462		(33)			(33)		429	429			
100199648	NORFOLK	VA		03/05/2025		1,745		(82)			(82)		1,663	1,663			
100199652	SALINE	MI		03/05/2025		401		(2)			(2)		399	399			
100199655	SPRINGFIELD	PA		03/05/2025		1,291		(86)			(86)		1,205	1,205			
100199656	LINCOLN	DE		03/05/2025		1,421		(60)			(60)		1,361	1,361			
100199658	ORLANDO	FL		03/05/2025		611		(43)			(43)		568	568			
100199659	SAMMAMISH	WA		03/05/2025		769		4			4		773	773			
100199660	CRESTVIEW	FL		03/05/2025		410		(24)			(24)		386	386			
100199661	NORTH PORT	FL		03/05/2025		306		4			4		310	310			
100199663	BUCKEYE	AZ		03/05/2025		245		(14)			(14)		231	231			
100199664	PHILADELPHIA	TN		03/05/2025		1,099		(36)			(36)		1,063	1,063			
100199674	GLENDALE	AZ		03/05/2025		548		4			4		552	552			
100199676	BOTHELL	WA		03/05/2025		338		(21)			(21)		317	317			
100199677	PRINCESS ANNE	MD		03/05/2025		1,121		(22)			(22)		1,099	1,099			
100199679	SIMPSONVILLE	SC		03/05/2025		698		(35)			(35)		663	663			
100199680	SOUTHAMPTON	PA		03/05/2025		222		(16)			(16)		206	206			
100199682	HANAHAN	SC		03/05/2025		410		(25)			(25)		385	385			
100199683	BROOKLYN	NY		03/05/2025		434		(31)			(31)		403	403			
100199685	EASTHAMPTON	MA		03/05/2025		273		(14)			(14)		259	259			
100199688	ORO VALLEY	AZ		03/05/2025		4,193		(230)			(230)		3,963	3,963			
100199690	BARTLETT	TN		03/05/2025		902		(36)			(36)		866	866			
100199693	MADERA	CA		03/05/2025		618		(35)			(35)		583	583			
100199695	ROCKVALE	TN		03/05/2025		489		(34)			(34)		455	455			
100199698	EL CAJON	CA		03/05/2025		939		(68)			(68)		871	871			
100199699	RICHARDSON	TX		03/05/2025		1,074		(2)			(2)		1,072	1,072			
100199703	EL MIRAGE	AZ		03/05/2025		145		(10)			(10)		135	135			
100199704	NAPERVILLE	IL		03/05/2025		409		(29)			(29)		380	380			
100199706	NORMAN	OK		03/05/2025		348		(21)			(21)		327	327			
100199707	COLTS NECK	NJ		03/05/2025		196		(14)			(14)		182	182			
100199708	SAINT AUGUSTINE	FL		03/05/2025		494		(27)			(27)		467	467			
100199709	LEESBURG	VA		03/05/2025		264		(5)			(5)		259	259			
100199710	PHILADELPHIA	PA		03/05/2025		622		7			7		629	629			
100199711	ORTING	WA		03/05/2025		513		(7)			(7)		506	506			
100199713	CEDAR LAKE	IN		03/05/2025		396		(1)			(1)		395	395			
100199714	TUCSON	AZ		03/05/2025		436		(25)			(25)		411	411			
100199716	BROCKTON	MA		03/05/2025		791		(56)			(56)		735	735			
100199717	MANHATTAN	IL		03/05/2025		685		(42)			(42)		643	643			
100199718	VISALIA	CA		03/05/2025		229		(16)			(16)		213	213			
100199722	SAN JOSE	CA		03/05/2025		2,776		(155)			(155)		2,621	2,621			
100199729	GLEN BURNIE	MD		03/05/2025		1,660		(78)			(78)		1,582	1,582			
100199731	CORDOVA	TN		03/05/2025		838		(38)			(38)		800	800			
100199733	HONOLULU	HI		03/05/2025		406		(5)			(5)		401	401			
100199735	POWHATAN	VA		03/05/2025		804		(54)			(54)		750	750			
100199736	VISALIA	CA		03/05/2025		829		(37)			(37)		792	792			
100199737	CULPEPER	VA		03/05/2025		1,250		(75)			(75)		1,175	1,175			
100199739	PRESCOTT VALLEY	AZ		03/05/2025		1,061		(75)			(75)		986	986			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199740	MESA	AZ		03/05/2025		56		(4)			(4)		52	52			
100199741	SELLERSVILLE	PA		03/05/2025		948		(37)			(37)		911	911			
100199744	TULARE	CA		03/05/2025		777		(50)			(50)		727	727			
100199745	LAS VEGAS	NV		03/05/2025		174		(12)			(12)		162	162			
100199747	BEL AIR	MD		03/05/2025		361		(26)			(26)		335	335			
100199751	LAYTON	UT		03/05/2025		647		(45)			(45)		602	602			
100199752	ROSEVILLE	CA		03/05/2025		277		2			2		279	279			
100199757	SALEM	OR		03/05/2025		1,582		(112)			(112)		1,470	1,470			
100199758	SAINT HELENA ISLAND	SC		03/05/2025		804		(39)			(39)		765	765			
100199760	GOOSE CREEK	SC		03/05/2025		538		(7)			(7)		531	531			
100199761	NAPLES	FL		03/05/2025		1,053		(25)			(25)		1,028	1,028			
100199763	MANTECA	CA		03/05/2025		247		(12)			(12)		235	235			
100199765	MOHEGAN LAKE	NY		03/05/2025		294		(21)			(21)		273	273			
100199766	NEEDHAM	MA		03/05/2025		1,437		9			9		1,446	1,446			
100199769	FAIR LAWN	NJ		03/05/2025		426		(28)			(28)		398	398			
100199774	CARLSBAD	CA		03/05/2025		899		4			4		903	903			
100199775	SPRING HILL	TN		03/05/2025		1,464		(88)			(88)		1,376	1,376			
100199776	HACKENSACK	NJ		03/05/2025		529		(27)			(27)		502	502			
100199777	HALFMOON	NY		03/05/2025		383		(27)			(27)		356	356			
100199779	MISSION VIEJO	CA		03/05/2025		676		(48)			(48)		628	628			
100199783	KAYSVILLE	UT		03/05/2025		1,331		(87)			(87)		1,244	1,244			
100199787	NASHVILLE	TN		03/05/2025		425		(21)			(21)		404	404			
100199788	LOS ANGELES	CA		03/05/2025		1,336		(71)			(71)		1,265	1,265			
100199790	KNOXVILLE	TN		03/05/2025		1,800		(117)			(117)		1,683	1,683			
100199792	GOODYEAR	AZ		03/05/2025		1,154		(14)			(14)		1,140	1,140			
100199794	SOUTH LAKE TAHOE	CA		03/05/2025		507		(28)			(28)		479	479			
100199797	GEORGETOWN	SC		03/05/2025		270		(5)			(5)		265	265			
100199799	ASTORIA	OR		03/05/2025		232		(16)			(16)		216	216			
100199802	DENVER	CO		03/05/2025		229		(16)			(16)		213	213			
100199806	ALGONQUIN	IL		03/05/2025		273		(1)			(1)		272	272			
100199807	MANSFIELD	MA		03/05/2025		416		(32)			(32)		384	384			
100199808	LAKE OSWEGO	OR		03/05/2025		313		(22)			(22)		291	291			
100199813	KUTZTOWN	PA		03/05/2025		84		(6)			(6)		78	78			
100199815	KANSAS CITY	MO		03/05/2025		223		(16)			(16)		207	207			
100199816	NEWARK	IL		03/05/2025		4,598		98			98		4,696	4,696			
100199817	CLIFTON HEIGHTS	PA		03/05/2025		263		(19)			(19)		244	244			
100199819	HOFFMAN ESTATES	IL		03/05/2025		279		(19)			(19)		260	260			
100199821	FRANKLIN SQUARE	NY		03/05/2025		340		(24)			(24)		316	316			
100199822	LIVONIA	MI		03/05/2025		252		(18)			(18)		234	234			
100199823	PASADENA	CA		03/05/2025		178		(13)			(13)		165	165			
100199826	IOWA CITY	IA		03/05/2025		267		(5)			(5)		262	262			
100199829	TORRANCE	CA		03/05/2025		336		(24)			(24)		312	312			
100199832	VILONIA	AR		03/05/2025		361		(24)			(24)		337	337			
100199834	OWENS CROSS ROADS	AL		03/05/2025		128		(9)			(9)		119	119			
100199839	GALT	CA		03/05/2025		272		(16)			(16)		256	256			
100199842	STATEN ISLAND	NY		03/05/2025		781		11			11		792	792			
100199845	RIVERSIDE	CA		03/05/2025		437		(5)			(5)		432	432			
100199846	LAKE MARY	FL		03/05/2025		228		(16)			(16)		212	212			
100199847	LINCOLN	CA		03/05/2025		562		(34)			(34)		528	528			
100199848	EAST WENATCHEE	WA		03/05/2025		277		2			2		279	279			
100199849	COEUR D ALENE	ID		03/05/2025		587		(11)			(11)		576	576			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199851	BETHLEHEM	PA		03/05/2025		271		(1)			(1)		270	270			
100199855	PEMBROKE	KY		03/05/2025		352		(19)			(19)		333	333			
100199857	BELLINGHAM	WA		03/05/2025		244		(13)			(13)		231	231			
100199858	SCOTCH PLAINS	NJ		03/05/2025		105		(8)			(8)		97	97			
100199861	ASHBURN	VA		03/05/2025		493		(27)			(27)		466	466			
100199862	BAKERSFIELD	CA		03/05/2025		330		(16)			(16)		314	314			
100199865	LAS VEGAS	NV		03/05/2025		956		(67)			(67)		889	889			
100199867	SPARKS	NV		03/05/2025		616		(44)			(44)		572	572			
100199873	MESA	AZ		03/05/2025		802							802	802			
100199874	MENIFEE	CA		03/05/2025		723		(1)			(1)		722	722			
100199875	DUNEDIN	FL		03/05/2025		95		(6)			(6)		89	89			
100199876	NORTH BERGEN	NJ		03/05/2025		267		(19)			(19)		248	248			
100199879	VISALIA	CA		03/05/2025		620		(22)			(22)		598	598			
100199881	MIDDLESEX	NJ		03/05/2025		243		(17)			(17)		226	226			
100199883	NORTH PORT	FL		03/05/2025		225		(16)			(16)		209	209			
100199885	JENKS	OK		03/05/2025		197		2			2		199	199			
100199886	SCOTTSDALE	AZ		03/05/2025		1,088		(42)			(42)		1,046	1,046			
100199887	GRANADA HILLS	CA		03/05/2025		1,012		(41)			(41)		971	971			
100199888	NEWMAN	CA		03/05/2025		638		(36)			(36)		602	602			
100199889	DENVER	CO		03/05/2025		152		(11)			(11)		141	141			
100199891	FAIRHOPE	AL		03/05/2025		268		(4)			(4)		264	264			
100199892	LEES SUMMIT	MO		03/05/2025		279		3			3		282	282			
100199894	NEW LENOX	IL		03/05/2025		999		(13)			(13)		986	986			
100199895	JERSEY CITY	NJ		03/05/2025		813		(31)			(31)		782	782			
100199896	CROFTON	MD		03/05/2025		216		(15)			(15)		201	201			
100199897	SPRING HILL	FL		03/05/2025		327		(23)			(23)		304	304			
100199903	DOWNINGTOWN	PA		03/05/2025		465		(33)			(33)		432	432			
100199906	KANSAS CITY	MO		03/05/2025		228		(15)			(15)		213	213			
100199907	DENVER	CO		03/05/2025		1,687		(72)			(72)		1,615	1,615			
100199908	SAINT CLOUD	FL		03/05/2025		604		6			6		610	610			
100199913	ASHBURNHAM	MA		03/05/2025		399		(8)			(8)		391	391			
100199915	EDMOND	OK		03/05/2025		1,177		(57)			(57)		1,120	1,120			
100199919	SUNBURY	OH		03/05/2025		259		(18)			(18)		241	241			
100199923	LAKE SHORE	MD		03/05/2025		98		(7)			(7)		91	91			
100199924	CHESAPEAKE	VA		03/05/2025		443		(30)			(30)		413	413			
100199926	DOWNEY	CA		03/05/2025		933		(38)			(38)		895	895			
100199929	BIRMINGHAM	MI		03/05/2025		1,777		(81)			(81)		1,696	1,696			
100199931	COTTONTOWN	TN		03/05/2025		1,270		(49)			(49)		1,221	1,221			
100199933	EAST HAVEN	CT		03/05/2025		320		(17)			(17)		303	303			
100199936	SEVERANCE	CO		03/05/2025		916		20			20		936	936			
100199938	TEMPE	AZ		03/05/2025		302		(17)			(17)		285	285			
100199946	GRAND RAPIDS	MI		03/05/2025		481		5			5		486	486			
100199947	GLENHAVEN	CA		03/05/2025		521		(34)			(34)		487	487			
100199949	VISALIA	CA		03/05/2025		195		(10)			(10)		185	185			
100199950	FAIRLESS HILLS	PA		03/05/2025		500		(28)			(28)		472	472			
100199952	CORDOVA	TN		03/05/2025		533		(37)			(37)		496	496			
100199956	OXNARD	CA		03/05/2025		705		(31)			(31)		674	674			
100199959	SAN LUIS OBISPO	CA		03/05/2025		369		3			3		372	372			
100199960	MANASSAS	VA		03/05/2025		200		(10)			(10)		190	190			
100199961	EAST LONGMEADOW	MA		03/05/2025		1,042		(59)			(59)		983	983			
100199969	LAS VEGAS	NV		03/06/2025		999		(4)			(4)		995	995			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199970	BAINBRIDGE ISLAND	WA		03/06/2025		893		(29)			(29)		864	864			
100199971	MCCLOUD	CA		03/06/2025		677		(1)			(1)		676	676			
100199972	LA HABRA	CA		03/06/2025		1,587		(27)			(27)		1,560	1,560			
100199973	TACOMA	WA		03/06/2025		1,214		(20)			(20)		1,194	1,194			
100199974	MESQUITE	NV		03/06/2025		647		(1)			(1)		646	646			
100199975	OLYMPIA	WA		03/06/2025		716		(14)			(14)		702	702			
100199976	PASADENA	CA		03/06/2025		1,052		(18)			(18)		1,034	1,034			
100199977	SAN GABRIEL	CA		03/06/2025		1,407		(17)			(17)		1,390	1,390			
100199978	CHINO	CA		03/06/2025		683		(9)			(9)		674	674			
100199979	LAS VEGAS	NV		03/06/2025		686		3			3		689	689			
100199980	SACRAMENTO	CA		03/06/2025		857		(11)			(11)		846	846			
100199981	VAIL	CO		03/06/2025		1,431		(23)			(23)		1,408	1,408			
100199982	TAFT	CA		03/06/2025		431		(9)			(9)		422	422			
100199983	KEYSTONE	CO		03/06/2025		3,117		19			19		3,136	3,136			
100199984	DILLON	CO		03/06/2025		759		(14)			(14)		745	745			
100199985	LOGAN	UT		03/06/2025		2,956		(94)			(94)		2,862	2,862			
100199986	SAINT GEORGE	UT		03/06/2025		597		(17)			(17)		580	580			
100199988	TEMPE	AZ		03/06/2025		540		(8)			(8)		532	532			
100199989	EVERGREEN	CO		03/06/2025		1,951		(12)			(12)		1,939	1,939			
100199990	GRANTS	NM		03/06/2025		290		1			1		291	291			
100199991	PHOENIX	AZ		03/06/2025		768		(13)			(13)		755	755			
100199992	LITTLETON	CO		03/06/2025		1,596		(14)			(14)		1,582	1,582			
100199993	LUBBOCK	TX		03/06/2025		2,122		(12)			(12)		2,110	2,110			
100199994	SANDPOINT	ID		03/06/2025		961		19			19		980	980			
100199998	ELGIN	TX		03/06/2025		571		2			2		573	573			
100199999	AUSTIN	TX		03/06/2025		946		(6)			(6)		940	940			
100200000	BUCHANAN DAM	TX		03/06/2025		382		(1)			(1)		381	381			
100200001	ELGIN	TX		03/06/2025		485		(14)			(14)		471	471			
100200002	CANYON	TX		03/06/2025		387		(7)			(7)		380	380			
100200003	SAN ANTONIO	TX		03/06/2025		708		(15)			(15)		693	693			
100200004	GALVESTON	TX		03/06/2025		407		(14)			(14)		393	393			
100200005	LAREDO	TX		03/06/2025		5,992		396			396		6,388	6,388			
100200006	SAN ANTONIO	TX		03/06/2025		869		(10)			(10)		859	859			
100200007	WILLIS	TX		03/06/2025		1,240		(3)			(3)		1,237	1,237			
100200008	WILLIS	TX		03/06/2025		577		(2)			(2)		575	575			
100200009	KILLEEN	TX		03/06/2025		418		(12)			(12)		406	406			
100200010	ANGLETON	TX		03/06/2025		536		(3)			(3)		533	533			
100200014	LITTLE ELM	TX		03/06/2025		884		(9)			(9)		875	875			
100200015	ALEDO	TX		03/06/2025		1,403		16			16		1,419	1,419			
100200016	MISSOURI CITY	TX		03/06/2025		396		(8)			(8)		388	388			
100200017	LOCUST GROVE	OK		03/06/2025		689		(10)			(10)		679	679			
100200018	TULSA	OK		03/06/2025		650		(5)			(5)		645	645			
100200020	TULSA	OK		03/06/2025		2,165		(35)			(35)		2,130	2,130			
100200022	YUKON	OK		03/06/2025		547		(8)			(8)		539	539			
100200023	NORMAN	OK		03/06/2025		471		(13)			(13)		458	458			
100200024	MARIETTA	OK		03/06/2025		525		(13)			(13)		512	512			
100200025	YUKON	OK		03/06/2025		1,435		(22)			(22)		1,413	1,413			
100200026	STILLWATER	OK		03/06/2025		455		2			2		457	457			
100200027	STILLWATER	OK		03/06/2025		203		(2)			(2)		201	201			
100200028	NORMAN	OK		03/06/2025		415		(15)			(15)		400	400			
100200029	BIXBY	OK		03/06/2025		475							475	475			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200030	NORMAN	OK		03/06/2025		372		(8)			(8)		364	364			
100200031	EL RENO	OK		03/06/2025		931		(13)			(13)		918	918			
100200032	EMPORIA	KS		03/06/2025		318		(8)			(8)		310	310			
100200033	EDMOND	OK		03/06/2025		427		(8)			(8)		419	419			
100200034	WARSAW	MO		03/06/2025		1,069		(3)			(3)		1,066	1,066			
100200035	LAKE OZARK	MO		03/06/2025		613		(17)			(17)		596	596			
100200036	BENTONVILLE	AR		03/06/2025		517		(6)			(6)		511	511			
100200037	CONWAY	AR		03/06/2025		386		(6)			(6)		380	380			
100200038	COLUMBIA	MO		03/06/2025		2,045		(40)			(40)		2,005	2,005			
100200039	GREERS FERRY	AR		03/06/2025		296		(3)			(3)		293	293			
100200040	KANSAS CITY	KS		03/06/2025		10,655		(156)			(156)		10,499	10,499			
100200041	LAKE ST LOUIS	MO		03/06/2025		659		(5)			(5)		654	654			
100200042	HELENA	MT		03/06/2025		905		(8)			(8)		897	897			
100200043	SAINT LOUIS	MO		03/06/2025		273							273	273			
100200044	BREEZY POINT	MN		03/06/2025		601		(9)			(9)		592	592			
100200045	FORRESTON	IL		03/06/2025		452		(8)			(8)		444	444			
100200046	PACIFIC	MO		03/06/2025		10,516		(118)			(118)		10,398	10,398			
100200047	ELM GROVE	WI		03/06/2025		632		(9)			(9)		623	623			
100200048	WAUWATOSA	WI		03/06/2025		1,103		(15)			(15)		1,088	1,088			
100200049	COAL CITY	IL		03/06/2025		368		(5)			(5)		363	363			
100200050	CEDAR FALLS	IA		03/06/2025		360							360	360			
100200051	WARSAW	IN		03/06/2025		667		(6)			(6)		661	661			
100200052	DES MOINES	IA		03/06/2025		359		3			3		362	362			
100200053	ROCKFORD	IL		03/06/2025		425		(2)			(2)		423	423			
100200054	FORT WAYNE	IN		03/06/2025		534		46			46		580	580			
100200055	HUNTSVILLE	OH		03/06/2025		1,146		(24)			(24)		1,122	1,122			
100200056	INDIANAPOLIS	IN		03/06/2025		682		(14)			(14)		668	668			
100200057	GARY	IN		03/06/2025		121		(5)			(5)		116	116			
100200058	PERRYSVILLE	OH		03/06/2025		649		(7)			(7)		642	642			
100200060	MARION	OH		03/06/2025		605		(2)			(2)		603	603			
100200061	LEBANON	TN		03/06/2025		624		(1)			(1)		623	623			
100200062	AKRON	OH		03/06/2025		408		1			1		409	409			
100200063	DAYTON	OH		03/06/2025		234		(4)			(4)		230	230			
100200064	ELIZABETHTOWN	KY		03/06/2025		850		(8)			(8)		842	842			
100200065	CAPE CORAL	FL		03/06/2025		612		(3)			(3)		609	609			
100200066	BIRMINGHAM	AL		03/06/2025		289		(7)			(7)		282	282			
100200067	FLORENCE	AL		03/06/2025		393		1			1		394	394			
100200068	KEY LARGO	FL		03/06/2025		2,955		(31)			(31)		2,924	2,924			
100200069	BOCA RATON	FL		03/06/2025		457		(3)			(3)		454	454			
100200070	TOLEDO	OH		03/06/2025		147		(2)			(2)		145	145			
100200071	SEBRING	FL		03/06/2025		375		(11)			(11)		364	364			
100200072	NEW PORT RICHEY	FL		03/06/2025		686		3			3		689	689			
100200074	BIRMINGHAM	AL		03/06/2025		196		(3)			(3)		193	193			
100200075	EUSTIS	FL		03/06/2025		348		(3)			(3)		345	345			
100200076	BIRMINGHAM	AL		03/06/2025		222		(4)			(4)		218	218			
100200077	JACKSONVILLE	FL		03/06/2025		3,183		40			40		3,223	3,223			
100200078	PANAMA CITY	FL		03/06/2025		2,388		(7)			(7)		2,381	2,381			
100200079	FORT WALTON BEACH	FL		03/06/2025		394		(10)			(10)		384	384			
100200080	JACKSONVILLE	FL		03/06/2025		417		(6)			(6)		411	411			
100200081	JACKSONVILLE	FL		03/06/2025		507		(15)			(15)		492	492			
100200082	MURRELLS INLET	SC		03/06/2025		588		(13)			(13)		575	575			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200083	SAINT AUGUSTINE	FL		03/06/2025		772		(7)			(7)		765	765			
100200084	MARS HILL	NC		03/06/2025		3,877		(79)			(79)		3,798	3,798			
100200085	FLEMING ISLAND	FL		03/06/2025		1,330		(18)			(18)		1,312	1,312			
100200087	CHARLESTON	SC		03/06/2025		483		3			3		486	486			
100200088	SAVANNAH	GA		03/06/2025		443		(9)			(9)		434	434			
100200089	COLUMBIA	SC		03/06/2025		471		(5)			(5)		466	466			
100200090	ORANGE PARK	FL		03/06/2025		644		(16)			(16)		628	628			
100200092	CANDLER	NC		03/06/2025		614		(10)			(10)		604	604			
100200093	WILMINGTON	NC		03/06/2025		712		(2)			(2)		710	710			
100200094	HENDERSON	NC		03/06/2025		2,015		8			8		2,023	2,023			
100200095	APEX	NC		03/06/2025		1,012		(11)			(11)		1,001	1,001			
100200097	TOWSON	MD		03/06/2025		363,361		(345,621)			(345,621)		17,740	17,740			
100200098	BLUEFIELD	WV		03/06/2025		347		(7)			(7)		340	340			
100200099	ACCIDENT	MD		03/06/2025		604		(13)			(13)		591	591			
100200100	WILLIAMSBURG	VA		03/06/2025		592		(5)			(5)		587	587			
100200101	STAUNTON	VA		03/06/2025		654		(18)			(18)		636	636			
100200102	LONG ISLAND	VA		03/06/2025		447		(14)			(14)		433	433			
100200103	TOANO	VA		03/06/2025		678		2			2		680	680			
100200104	LEWES	DE		03/06/2025		610		(6)			(6)		604	604			
100200105	BALTIMORE	MD		03/06/2025		330		(4)			(4)		326	326			
100200106	COLUMBIA	MD		03/06/2025		456		(10)			(10)		446	446			
100200107	PETERSBURG	VA		03/06/2025		292		(8)			(8)		284	284			
100200108	PHILADELPHIA	PA		03/06/2025		458		(4)			(4)		454	454			
100200109	MORRISVILLE	PA		03/06/2025		820		1			1		821	821			
100200110	MORRISVILLE	PA		03/06/2025		821							821	821			
100200111	DINGMANS FERRY	PA		03/06/2025		555		(17)			(17)		538	538			
100200112	SOUTHAMPTON	PA		03/06/2025		1,358		5			5		1,363	1,363			
100200113	PHILADELPHIA	PA		03/06/2025		480		(12)			(12)		468	468			
100200114	BALTIMORE	MD		03/06/2025		276		3			3		279	279			
100200115	ALDAN	PA		03/06/2025		569		(5)			(5)		564	564			
100200116	PHILADELPHIA	PA		03/06/2025		341		(9)			(9)		332	332			
100200117	WARMINSTER	PA		03/06/2025		336		(4)			(4)		332	332			
100200118	POCONO SUMMIT	PA		03/06/2025		1,369		54			54		1,423	1,423			
100200119	ALLENTOWN	PA		03/06/2025		692		(12)			(12)		680	680			
100200120	ALLENTOWN	PA		03/06/2025		358		(8)			(8)		350	350			
100200121	BETHLEHEM	PA		03/06/2025		384		(6)			(6)		378	378			
100200122	POTTSVILLE	PA		03/06/2025		181		(4)			(4)		177	177			
100200123	PHILADELPHIA	PA		03/06/2025		646		4			4		650	650			
100200124	MARIETTA	PA		03/06/2025		775		(8)			(8)		767	767			
100200125	LITITZ	PA		03/06/2025		690		8			8		698	698			
100200126	GETTYSBURG	PA		03/06/2025		3,947		(77)			(77)		3,870	3,870			
100200127	CORAOPOLIS	PA		03/06/2025		814		(5)			(5)		809	809			
100200128	PITTSBURGH	PA		03/06/2025		431		(14)			(14)		417	417			
100200129	ATLANTIC CITY	NJ		03/06/2025		262		(6)			(6)		256	256			
100200130	BUFFALO	NY		03/06/2025		1,157		(35)			(35)		1,122	1,122			
100200131	NEW BRIGHTON	PA		03/06/2025		263		(3)			(3)		260	260			
100200132	ATTLEBORO	MA		03/06/2025		1,748		(31)			(31)		1,717	1,717			
100200133	NEW CASTLE	PA		03/06/2025		270		(4)			(4)		266	266			
100200134	LEWISTON	ME		03/06/2025		553		(6)			(6)		547	547			
100200135	MARBLEHEAD	MA		03/06/2025		1,005		(20)			(20)		985	985			
100200136	YORK	ME		03/06/2025		312		(8)			(8)		304	304			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200137	WORCESTER	MA		03/06/2025		332		(3)			(3)		329	329			
100200138	MADISON	ME		03/06/2025		825		(3)			(3)		822	822			
100200139	YUBA CITY	CA		03/06/2025		501		(12)			(12)		489	489			
100200140	SCHENECTADY	NY		03/06/2025		534		(13)			(13)		521	521			
100200143	WELLS	ME		03/06/2025		857							857	857			
100200144	SLIDELL	LA		03/06/2025		110		(1)			(1)		109	109			
100200145	SCOTTSBLUFF	NE		03/06/2025		728		(34)			(34)		694	694			
100200146	WILLIS	TX		03/06/2025		568		(2)			(2)		566	566			
100200148	BROOKLYN PARK	MN		03/06/2025		409		(2)			(2)		407	407			
100200149	LA VERGNE	TN		03/06/2025		11,170		(209)			(209)		10,961	10,961			
100200150	NEW FRANKLIN	OH		03/06/2025		472		(13)			(13)		459	459			
100200151	MARION	OH		03/06/2025		344		(5)			(5)		339	339			
100200152	ANTIOCH	TN		03/06/2025		507		(8)			(8)		499	499			
100200153	MIAMI	FL		03/06/2025		880		(7)			(7)		873	873			
100200154	HARTSVILLE	SC		03/06/2025		494		(4)			(4)		490	490			
100200157	KISSIMMEE	FL		03/06/2025		20,833		311			311		21,144	21,144			
100200158	MYRTLE BEACH	SC		03/06/2025		550		(7)			(7)		543	543			
100200159	DUBLIN	OH		03/06/2025		2,742		116			116		2,858	2,858			
100200160	WHITE SULPHUR SPRINGS	WV		03/06/2025		501		(23)			(23)		478	478			
100200161	GODLEY	TX		03/06/2025		1,211		58			58		1,269	1,269			
100200162	COROLLA	NC		03/06/2025		2,609		25			25		2,634	2,634			
100200163	HUNTSVILLE	AL		03/06/2025		242		(3)			(3)		239	239			
100200164	MARLTON	NJ		03/06/2025		1,402		747			747		2,149	2,149			
100200165	HENDERSON	NV		03/07/2025		1,203		(11)			(11)		1,192	1,192			
100200166	MELBOURNE	FL		03/07/2025		1,114		(42)			(42)		1,072	1,072			
100200167	SACRAMENTO	CA		03/07/2025		872		(32)			(32)		840	840			
100200169	SPANISH FORK	UT		03/07/2025		1,014		(20)			(20)		994	994			
100200170	TREASURE ISLAND	FL		03/07/2025		1,226		(43)			(43)		1,183	1,183			
100200171	LOGAN	UT		03/07/2025		862		(12)			(12)		850	850			
100200172	PORTLAND	OR		03/07/2025		789		(26)			(26)		763	763			
100200175	WINTER SPRINGS	FL		03/07/2025		505		(16)			(16)		489	489			
100200176	MIAMI GARDENS	FL		03/07/2025		899		(43)			(43)		856	856			
100200177	KISSIMMEE	FL		03/07/2025		717		(13)			(13)		704	704			
100200178	DAWSONVILLE	GA		03/07/2025		1,062		(41)			(41)		1,021	1,021			
100200179	TACOMA	WA		03/07/2025		797		(19)			(19)		778	778			
100200180	RALEIGH	NC		03/07/2025		820		(27)			(27)		793	793			
100200181	OSAGE BEACH	MO		03/07/2025		789		(19)			(19)		770	770			
100200182	COOPER CITY	FL		03/07/2025		2,061		(55)			(55)		2,006	2,006			
100200183	CHARLOTTE	NC		03/07/2025		520		(17)			(17)		503	503			
100200184	WOODLAND PARK	CO		03/07/2025		1,106		(34)			(34)		1,072	1,072			
100200185	PHOENIX	AZ		03/07/2025		935		(35)			(35)		900	900			
100200186	RALEIGH	NC		03/07/2025		585		(23)			(23)		562	562			
100200187	ARLINGTON	TX		03/07/2025		504		(23)			(23)		481	481			
100200188	BELLEVUE	WA		03/07/2025		2,360		(56)			(56)		2,304	2,304			
100200189	GRESHAM	OR		03/07/2025		768		(29)			(29)		739	739			
100200191	FAYETTEVILLE	NC		03/07/2025		501		(15)			(15)		486	486			
100200193	COVINGTON	KY		03/07/2025		515		2			2		517	517			
100200194	CANFIELD	OH		03/07/2025		486		(23)			(23)		463	463			
100200196	LAKE HIAWATHA	NJ		03/07/2025		1,124		(3)			(3)		1,121	1,121			
100200197	DENVER	CO		03/07/2025		773		(15)			(15)		758	758			
100200198	JAMAICA	VT		03/07/2025		855		7			7		862	862			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200200	BEATTY	NV		03/07/2025		190		(2)			(2)		188	188			
100200201	BOSTON	MA		03/07/2025		20,847		(297)			(297)		20,550	20,550			
100200203	MYRTLE BEACH	SC		03/07/2025		1,055		(25)			(25)		1,030	1,030			
100200205	MARCO ISLAND	FL		03/07/2025		1,076		(23)			(23)		1,053	1,053			
100200207	TOMBALL	TX		03/07/2025		671		(28)			(28)		643	643			
100200208	CHICAGO	IL		03/07/2025		6,057		(186)			(186)		5,871	5,871			
100200209	DEERFIELD BEACH	FL		03/07/2025		1,554		(75)			(75)		1,479	1,479			
100200210	CALDWELL	ID		03/07/2025		831		18			18		849	849			
100200211	SIMPSONVILLE	SC		03/07/2025		885		(12)			(12)		873	873			
100200212	FOREST HILL	MD		03/07/2025		546		(15)			(15)		531	531			
100200213	MIDLOTHIAN	TX		03/07/2025		17,417		504			504		17,921	17,921			
100200214	LEVITTOWN	PA		03/07/2025		2,686		(36)			(36)		2,650	2,650			
100200215	LIGHTHOUSE POINT	FL		03/07/2025		5,449		(73)			(73)		5,376	5,376			
100200216	AMHERST	NY		03/07/2025		653		(25)			(25)		628	628			
100200217	DOTHAN	AL		03/07/2025		317		(10)			(10)		307	307			
100200219	CEDAR PARK	TX		03/07/2025		919		(23)			(23)		896	896			
100200220	CHICAGO	IL		03/07/2025		1,365		(40)			(40)		1,325	1,325			
100200221	TEMPLE	PA		03/07/2025		488		(20)			(20)		468	468			
100200223	PHILADELPHIA	PA		03/07/2025		1,871		(10)			(10)		1,861	1,861			
100200224	CHICAGO	IL		03/07/2025		779		(26)			(26)		753	753			
100200226	RAYTOWN	MO		03/07/2025		786		1			1		787	787			
100200228	WILLIAMS BAY	WI		03/07/2025		640		(12)			(12)		628	628			
100200229	PARK CITY	UT		03/07/2025		2,258		(49)			(49)		2,209	2,209			
100200231	PASADENA	CA		03/07/2025		851		(18)			(18)		833	833			
100200232	ENGLEWOOD	NJ		03/07/2025		1,697		23			23		1,720	1,720			
100200233	HUGO	MN		03/07/2025		851		24			24		875	875			
100200234	WEST NEW YORK	NJ		03/07/2025		1,038		(23)			(23)		1,015	1,015			
100200236	MILWAUKEE	WI		03/07/2025		572		(12)			(12)		560	560			
100200237	PARK CITY	UT		03/07/2025		3,752		(41)			(41)		3,711	3,711			
100200238	CAROLINA BEACH	NC		03/07/2025		1,003		(30)			(30)		973	973			
100200239	DALLAS	TX		03/07/2025		494		(6)			(6)		488	488			
100200240	WENDELL	NC		03/07/2025		634		(14)			(14)		620	620			
100200242	HOUSTON	TX		03/07/2025		747		(26)			(26)		721	721			
100200243	HOUSTON	TX		03/07/2025		660		(16)			(16)		644	644			
100200244	GRANBURY	TX		03/07/2025		576		(14)			(14)		562	562			
100200245	OLATHE	KS		03/07/2025		634		(20)			(20)		614	614			
100200246	JUPITER	FL		03/07/2025		815		(35)			(35)		780	780			
100200247	PLAINFIELD	NJ		03/07/2025		999		(10)			(10)		989	989			
100200248	WEST PALM BEACH	FL		03/07/2025		1,069		(18)			(18)		1,051	1,051			
100200249	RIVIERA BEACH	FL		03/07/2025		576		(20)			(20)		556	556			
100200250	LAKE WORTH	FL		03/07/2025		2,043		20			20		2,063	2,063			
100200251	BOCA RATON	FL		03/07/2025		2,242		9			9		2,251	2,251			
100200253	CHULA VISTA	CA		03/07/2025		1,857		(55)			(55)		1,802	1,802			
100200254	AVE MARIA	FL		03/07/2025		666		(29)			(29)		637	637			
100200255	NAPLES	FL		03/07/2025		639		(13)			(13)		626	626			
100200256	DELRAY BEACH	FL		03/07/2025		1,219		(16)			(16)		1,203	1,203			
100200258	ANAHEIM	CA		03/07/2025		983		(39)			(39)		944	944			
100200259	SOLANA BEACH	CA		03/07/2025		1,777		(49)			(49)		1,728	1,728			
100200260	LEVITTOWN	PA		03/07/2025		3,018		(41)			(41)		2,977	2,977			
100200261	PLEASANTON	CA		03/07/2025		2,683		(78)			(78)		2,605	2,605			
100200262	POLLOCK PINES	CA		03/07/2025		608		(25)			(25)		583	583			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200263	PETALUMA	CA		03/07/2025		410		(14)			(14)		396	396			
100200264	NAPLES	FL		03/07/2025		32,176		(275)			(275)		31,901	31,901			
100200265	MOUNDS VIEW	MN		03/07/2025		9,882		(319)			(319)		9,563	9,563			
100200266	HAWTHORNE	NJ		03/07/2025		13,165		(186)			(186)		12,979	12,979			
100200267	CAMBRIDGE	MN		03/07/2025		20,089		(384)			(384)		19,705	19,705			
100200270	WORCESTER	MA		03/07/2025		696		(26)			(26)		670	670			
100200272	SOUTH YARMOUTH	MA		03/07/2025		1,081		(21)			(21)		1,060	1,060			
100200274	FRAMINGHAM	MA		03/07/2025		1,885		(16)			(16)		1,869	1,869			
100200275	BOSTON	MA		03/07/2025		1,109		(28)			(28)		1,081	1,081			
100200277	LONG BEACH	CA		03/07/2025		882		(35)			(35)		847	847			
100200278	WOONSOCKET	RI		03/07/2025		836		(20)			(20)		816	816			
100200280	JAMAICA PLAIN	MA		03/07/2025		4,551		(141)			(141)		4,410	4,410			
100200281	ATLANTA	GA		03/07/2025		816		(21)			(21)		795	795			
100200282	AVE MARIA	FL		03/07/2025		803		(5)			(5)		798	798			
100200283	QUINCY	MA		03/07/2025		1,461		(16)			(16)		1,445	1,445			
100200284	ENUMCLAW	WA		03/07/2025		1,795		(24)			(24)		1,771	1,771			
100200285	LITTLETON	CO		03/07/2025		280,126		1,105			1,105		281,231	281,231			
100200286	FIRE ISLAND PINES	NY		03/07/2025		1,614		(68)			(68)		1,546	1,546			
100200287	NEPTUNE	NJ		03/07/2025		2,644		(56)			(56)		2,588	2,588			
100200288	GREENWICH	CT		03/07/2025		2,848		(91)			(91)		2,757	2,757			
100200290	STATEN ISLAND	NY		03/07/2025		895		(31)			(31)		864	864			
100200291	PATERSON	NJ		03/07/2025		1,085		(46)			(46)		1,039	1,039			
100200293	PALM TREE	NY		03/07/2025		1,859		(79)			(79)		1,780	1,780			
100200294	MONTEBELLO	NY		03/07/2025		2,257		(73)			(73)		2,184	2,184			
100200295	NEW CITY	NY		03/07/2025		1,255		(43)			(43)		1,212	1,212			
100200296	CENTEREACH	NY		03/07/2025		1,075		(44)			(44)		1,031	1,031			
100200297	STAMFORD	CT		03/07/2025		1,466		(32)			(32)		1,434	1,434			
100200299	SUFFERN	NY		03/07/2025		646		(26)			(26)		620	620			
100200300	UNION	NJ		03/07/2025		888		(19)			(19)		869	869			
100200302	SHIRLEY	NY		03/07/2025		796		(20)			(20)		776	776			
100200303	MIDDLETOWN	NY		03/07/2025		570		(16)			(16)		554	554			
100200304	WHITTIER	CA		03/07/2025		1,155		(48)			(48)		1,107	1,107			
100200306	HOUSTON	TX		03/07/2025		4,127		(101)			(101)		4,026	4,026			
100200307	HOUSTON	TX		03/07/2025		4,197		(110)			(110)		4,087	4,087			
100200308	CAPE CORAL	FL		03/07/2025		543		(23)			(23)		520	520			
100200309	NAPLES	FL		03/07/2025		1,063		(24)			(24)		1,039	1,039			
100200311	BROCKTON	MA		03/07/2025		1,682		(47)			(47)		1,635	1,635			
100200312	JOHNSTON	RI		03/07/2025		690		(8)			(8)		682	682			
100200313	CAPE CANAVERAL	FL		03/07/2025		674		(11)			(11)		663	663			
100200314	PRESCOTT VALLEY	AZ		03/10/2025		929		(30)			(30)		899	899			
100200317	PORTLAND	OR		03/10/2025		1,422		(39)			(39)		1,383	1,383			
100200319	PAYSON	AZ		03/10/2025		2,305		(32)			(32)		2,273	2,273			
100200320	NEWAYGO	MI		03/10/2025		681		(23)			(23)		658	658			
100200321	CONWAY	SC		03/10/2025		1,899		(82)			(82)		1,817	1,817			
100200322	NORTH MYRTLE BEACH	SC		03/10/2025		682		(22)			(22)		660	660			
100200323	SAN TAN VALLEY	AZ		03/10/2025		1,174		128			128		1,302	1,302			
100200324	HENDERSON	NV		03/10/2025		1,785		47			47		1,832	1,832			
100200325	SARASOTA	FL		03/10/2025		3,110		114			114		3,224	3,224			
100200327	LITTLE ELM	TX		03/10/2025		1,119		88			88		1,207	1,207			
100200328	WINTER HAVEN	FL		03/10/2025		5,987		55			55		6,042	6,042			
100200329	NORMAN	OK		03/10/2025		1,065		(26)			(26)		1,039	1,039			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200331	PORT SAINT JOE	FL		03/10/2025		754		(11)			(11)		743	743			
100200332	BRASELTON	GA		03/10/2025		959		70			70		1,029	1,029			
100200333	LAKE ALMANOR	CA		03/10/2025		1,234		(40)			(40)		1,194	1,194			
100200334	GEORGETOWN	CO		03/10/2025		1,249		(9)			(9)		1,240	1,240			
100200335	PANAMA CITY BEACH	FL		03/10/2025		805		(6)			(6)		799	799			
100200337	GEORGETOWN	CO		03/10/2025		814		6			6		820	820			
100200338	HILTON HEAD ISLAND	SC		03/10/2025		617		(16)			(16)		601	601			
100200339	SCOTTSDALE	AZ		03/10/2025		2,229		(48)			(48)		2,181	2,181			
100200340	FREDERICKSBURG	VA		03/10/2025		3,526		(6)			(6)		3,520	3,520			
100200343	QUINCY	WA		03/10/2025		1,215		7			7		1,222	1,222			
100200344	EASTON	PA		03/10/2025		10,665		(123)			(123)		10,542	10,542			
100200345	BRADLEY	CA		03/10/2025		1,095		(38)			(38)		1,057	1,057			
100200347	ANGEL FIRE	NM		03/10/2025		1,090		(35)			(35)		1,055	1,055			
100200348	SURF CITY	NC		03/10/2025		1,536		7			7		1,543	1,543			
100200349	VERO BEACH	FL		03/10/2025		1,990		(62)			(62)		1,928	1,928			
100200350	SAVANNAH	GA		03/10/2025		664		(15)			(15)		649	649			
100200351	DONNELLY	ID		03/10/2025		1,969		(76)			(76)		1,893	1,893			
100200352	SHOW LOW	AZ		03/10/2025		4,330		(112)			(112)		4,218	4,218			
100200355	CHAMPIONS GATE	FL		03/10/2025		3,222		(79)			(79)		3,143	3,143			
100200356	PHOENIX	AZ		03/10/2025		1,643		199			199		1,842	1,842			
100200357	PARRISH	FL		03/10/2025		2,450		(74)			(74)		2,376	2,376			
100200358	SANTA ROSA BEACH	FL		03/10/2025		1,778		(65)			(65)		1,713	1,713			
100200359	WILLS POINT	TX		03/10/2025		1,266		(14)			(14)		1,252	1,252			
100200360	HUDDLESTON	VA		03/10/2025		744		(20)			(20)		724	724			
100200361	SOMONAUK	IL		03/10/2025		2,354		7			7		2,361	2,361			
100200362	INDIAN WELLS	CA		03/10/2025		2,102		(48)			(48)		2,054	2,054			
100200365	BIG SKY	MT		03/10/2025		1,509		(29)			(29)		1,480	1,480			
100200366	OCEAN PINES	MD		03/10/2025		809		(19)			(19)		790	790			
100200367	TOCCOA	GA		03/10/2025		681		(14)			(14)		667	667			
100200369	LA GRANDE	OR		03/10/2025		648		(24)			(24)		624	624			
100200370	NORTH PORT	FL		03/10/2025		891		(35)			(35)		856	856			
100200371	SALEM	SC		03/10/2025		753		(24)			(24)		729	729			
100200372	INNSBROOK	MO		03/10/2025		1,646		(50)			(50)		1,596	1,596			
100200374	POOLER	GA		03/10/2025		474		(16)			(16)		458	458			
100200375	WEST DOVER	VT		03/10/2025		5,043		(84)			(84)		4,959	4,959			
100200376	WARSAW	VA		03/10/2025		1,318		(34)			(34)		1,284	1,284			
100200378	PALM DESERT	CA		03/10/2025		1,763		(2)			(2)		1,761	1,761			
100200379	BUCKEYE	AZ		03/10/2025		1,154		(29)			(29)		1,125	1,125			
100200383	TAOS	NM		03/10/2025		4,064		(122)			(122)		3,942	3,942			
100200384	CONWAY	SC		03/10/2025		701		(17)			(17)		684	684			
100200385	SAN TAN VALLEY	AZ		03/10/2025		733		(22)			(22)		711	711			
100200386	OCEAN BEACH	NY		03/10/2025		2,532		5			5		2,537	2,537			
100200387	BROKEN BOW	OK		03/10/2025		1,401		(2)			(2)		1,399	1,399			
100200388	POCONO PINES	PA		03/10/2025		1,860		(40)			(40)		1,820	1,820			
100200389	FRANKLIN	VT		03/10/2025		875		(20)			(20)		855	855			
100200391	AUBURN	AL		03/10/2025		674		(22)			(22)		652	652			
100200392	HACKENSACK	MN		03/10/2025		1,809		(40)			(40)		1,769	1,769			
100200393	GRAND JUNCTION	MI		03/10/2025		593		(12)			(12)		581	581			
100200394	BLAIRSVILLE	GA		03/10/2025		648		(10)			(10)		638	638			
100200396	HARDEEVILLE	SC		03/10/2025		925		(23)			(23)		902	902			
100200397	MOTLEY	MN		03/10/2025		537		(6)			(6)		531	531			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200398	KINGSLAND	GA		03/10/2025		6,270		(112)			(112)		6,158	6,158			
100200399	MESA	AZ		03/10/2025		1,017		(22)			(22)		995	995			
100200400	KITTY HAWK	NC		03/10/2025		2,096		49			49		2,145	2,145			
100200401	HOUSTON	TX		03/10/2025		882		(2)			(2)		880	880			
100200402	DAVIDSON	NC		03/10/2025		1,388		(29)			(29)		1,359	1,359			
100200405	EDGEWATER	FL		03/10/2025		663		(24)			(24)		639	639			
100200406	LONGBOAT KEY	FL		03/10/2025		2,967		(100)			(100)		2,867	2,867			
100200407	VERO BEACH	FL		03/10/2025		1,656		(40)			(40)		1,616	1,616			
100200408	SAINT AUGUSTINE	FL		03/10/2025		658		(20)			(20)		638	638			
100200410	WATERBURY	CT		03/10/2025		559		(25)			(25)		534	534			
100200411	LEHIGH ACRES	FL		03/10/2025		686		(28)			(28)		658	658			
100200413	LAKE ARROWHEAD	CA		03/10/2025		4,238		(136)			(136)		4,102	4,102			
100200414	GASTONIA	NC		03/10/2025		615		(25)			(25)		590	590			
100200415	SAINT LOUIS	MO		03/10/2025		433		(16)			(16)		417	417			
100200417	PALM SPRINGS	CA		03/10/2025		499		(17)			(17)		482	482			
100200418	LAS VEGAS	NV		03/10/2025		1,799		(52)			(52)		1,747	1,747			
100200421	FOREST HILLS	NY		03/10/2025		1,386		(41)			(41)		1,345	1,345			
100200423	KINGMAN	AZ		03/10/2025		460		3			3		463	463			
100200424	EL CAJON	CA		03/10/2025		1,985		(40)			(40)		1,945	1,945			
100200425	WALTERBORO	SC		03/10/2025		463		(17)			(17)		446	446			
100200426	SANDY SPRINGS	GA		03/10/2025		1,278		(37)			(37)		1,241	1,241			
100200428	EAST WINDSOR	NJ		03/10/2025		914		(31)			(31)		883	883			
100200429	COLTON	CA		03/10/2025		1,513		(33)			(33)		1,480	1,480			
100200430	HUTTO	TX		03/10/2025		721		(34)			(34)		687	687			
100200431	ALTAMONTE SPRINGS	FL		03/10/2025		812		(11)			(11)		801	801			
100200438	STUART	FL		03/10/2025		1,005		(20)			(20)		985	985			
100200440	SUNRISE	FL		03/10/2025		4,014		(134)			(134)		3,880	3,880			
100200442	ONTARIO	CA		03/10/2025		29,520		(775)			(775)		28,745	28,745			
100200446	CHARLOTTE	NC		03/10/2025		583		(19)			(19)		564	564			
100200453	RENO	NV		03/10/2025		1,650		(77)			(77)		1,573	1,573			
100200454	SYOSSET	NY		03/10/2025		1,936		(65)			(65)		1,871	1,871			
100200455	LAS VEGAS	NV		03/10/2025		824		(19)			(19)		805	805			
100200456	MIAMI	FL		03/10/2025		1,117		(62)			(62)		1,055	1,055			
100200458	CHICAGO	IL		03/10/2025		380		(15)			(15)		365	365			
100200459	HIGHLAND	IN		03/10/2025		1,148		(33)			(33)		1,115	1,115			
100200460	CENTRAL ISLIP	NY		03/10/2025		562		(26)			(26)		536	536			
100200461	TAMPA	FL		03/10/2025		2,799		(57)			(57)		2,742	2,742			
100200462	SYLMAR	CA		03/10/2025		1,449		(10)			(10)		1,439	1,439			
100200464	APPLE VALLEY	CA		03/10/2025		721		(10)			(10)		711	711			
100200465	FONTANA	CA		03/10/2025		1,402		(57)			(57)		1,345	1,345			
100200469	HAMTRAMCK	MI		03/10/2025		448		(17)			(17)		431	431			
100200470	NEWARK	NJ		03/10/2025		661		(13)			(13)		648	648			
100200472	MABLETON	GA		03/10/2025		289		(26)			(26)		263	263			
100200474	DICKINSON	TX		03/10/2025		460		(21)			(21)		439	439			
100200475	HAMTRAMCK	MI		03/10/2025		356		(12)			(12)		344	344			
100200476	MONTGOMERY	TX		03/10/2025		1,269		(12)			(12)		1,257	1,257			
100200477	BELLEVILLE	NJ		03/10/2025		579		(25)			(25)		554	554			
100200478	PITTSFORD	NY		03/10/2025		1,334		(36)			(36)		1,298	1,298			
100200480	ATLANTIC HIGHLANDS	NJ		03/10/2025		1,778		(31)			(31)		1,747	1,747			
100200481	SADDLE RIVER	NJ		03/10/2025		5,516		(175)			(175)		5,341	5,341			
100200482	NORTH PORT	FL		03/10/2025		1,089		(33)			(33)		1,056	1,056			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200483	VISALIA	CA		03/10/2025		617		(29)			(29)		588	588			
100200485	SAN LUIS	AZ		03/10/2025		994		(46)			(46)		948	948			
100200486	MIDDLE VILLAGE	NY		03/10/2025		1,621		(37)			(37)		1,584	1,584			
100200487	RIVERSIDE	CA		03/10/2025		1,095		(47)			(47)		1,048	1,048			
100200489	BONITA SPRINGS	FL		03/11/2025		832		(9)			(9)		823	823			
100200490	SAN DIEGO	CA		03/11/2025		2,041		(31)			(31)		2,010	2,010			
100200493	OCALA	FL		03/11/2025		697		14			14		711	711			
100200494	MACHIAS	ME		03/11/2025		651		28			28		679	679			
100200495	WEST DES MOINES	IA		03/11/2025		576		(23)			(23)		553	553			
100200496	PORT SAINT LUCIE	FL		03/11/2025		1,075		(35)			(35)		1,040	1,040			
100200499	MINNEOLA	FL		03/11/2025		1,394		(24)			(24)		1,370	1,370			
100200500	NASHUA	NH		03/11/2025		11,191		(132)			(132)		11,059	11,059			
100200501	CLARKSVILLE	TN		03/11/2025		738		(15)			(15)		723	723			
100200502	BENTON	AR		03/11/2025		828		16			16		844	844			
100200503	LAKELAND	FL		03/11/2025		791		8			8		799	799			
100200505	PFLUGERVILLE	TX		03/11/2025		862		48			48		910	910			
100200506	SALT LAKE CITY	UT		03/11/2025		2,204		(2)			(2)		2,202	2,202			
100200507	MILWAUKEE	WI		03/11/2025		843		3			3		846	846			
100200508	TANEYTOWN	MD		03/11/2025		897		(12)			(12)		885	885			
100200509	HARTVILLE	OH		03/11/2025		660		(5)			(5)		655	655			
100200510	ANGIER	NC		03/11/2025		606		(17)			(17)		589	589			
100200511	RUSTON	LA		03/11/2025		674		(8)			(8)		666	666			
100200513	STATESVILLE	NC		03/11/2025		617		(25)			(25)		592	592			
100200514	CHAPEL HILL	NC		03/11/2025		1,580		(47)			(47)		1,533	1,533			
100200515	HOUSTON	TX		03/11/2025		829		(11)			(11)		818	818			
100200516	MIAMI	FL		03/11/2025		683		(24)			(24)		659	659			
100200517	ROBINS	IA		03/11/2025		613		(12)			(12)		601	601			
100200518	MIAMI	FL		03/11/2025		1,222		(41)			(41)		1,181	1,181			
100200519	HERNDON	VA		03/11/2025		571		(16)			(16)		555	555			
100200521	LOS ANGELES	CA		03/11/2025		933		(36)			(36)		897	897			
100200522	CHICAGO	IL		03/11/2025		1,390		(44)			(44)		1,346	1,346			
100200523	CRYSTAL LAKE	IL		03/11/2025		731		(12)			(12)		719	719			
100200524	GLENWOOD SPRINGS	CO		03/11/2025		1,215		(43)			(43)		1,172	1,172			
100200525	LEWES	DE		03/11/2025		652		(26)			(26)		626	626			
100200526	BRKN ARW	OK		03/11/2025		550		(9)			(9)		541	541			
100200527	INGLEWOOD	CA		03/11/2025		1,121		2			2		1,123	1,123			
100200528	SOMERVILLE	MA		03/11/2025		1,885		46			46		1,931	1,931			
100200531	LOS ANGELES	CA		03/11/2025		1,235		(26)			(26)		1,209	1,209			
100200532	MARBLEHEAD	OH		03/11/2025		1,848		(62)			(62)		1,786	1,786			
100200533	MIAMI GARDENS	FL		03/11/2025		1,056		(17)			(17)		1,039	1,039			
100200534	SACRAMENTO	CA		03/11/2025		898		(17)			(17)		881	881			
100200537	LUBBOCK	TX		03/11/2025		809		(17)			(17)		792	792			
100200538	SOUTH PORTLAND	ME		03/11/2025		920		(20)			(20)		900	900			
100200540	WILMINGTON	DE		03/11/2025		765		(16)			(16)		749	749			
100200542	BAKERSFIELD	CA		03/11/2025		1,243		22			22		1,265	1,265			
100200543	CASCADE	ID		03/11/2025		1,172		3			3		1,175	1,175			
100200544	BETHLEHEM	PA		03/11/2025		542		(17)			(17)		525	525			
100200545	COLUMBUS	OH		03/11/2025		1,105		(14)			(14)		1,091	1,091			
100200547	COLUMBIA	CA		03/11/2025		1,188		(15)			(15)		1,173	1,173			
100200548	GROVER BEACH	CA		03/11/2025		1,900		(28)			(28)		1,872	1,872			
100200549	BAKERSFIELD	CA		03/11/2025		711		(15)			(15)		696	696			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200550	LOS ALAMITOS	CA		03/11/2025		3,638		(50)			(50)		3,588	3,588			
100200552	BROOKSHIRE	TX		03/11/2025		1,951		(4)			(4)		1,947	1,947			
100200553	VIRGINIA BEACH	VA		03/11/2025		28,983		(743)			(743)		28,240	28,240			
100200554	WIND GAP	PA		03/11/2025		595		(26)			(26)		569	569			
100200555	ATASCADERO	CA		03/11/2025		937		(33)			(33)		904	904			
100200556	INDIANAPOLIS	IN		03/11/2025		2,269		(50)			(50)		2,219	2,219			
100200557	SAINT CLOUD	MN		03/11/2025		606		(19)			(19)		587	587			
100200559	SACRAMENTO	CA		03/11/2025		844		(6)			(6)		838	838			
100200561	NEW ORLEANS	LA		03/11/2025		868		(27)			(27)		841	841			
100200563	RANSON	WV		03/11/2025		573		(19)			(19)		554	554			
100200564	OREM	UT		03/11/2025		1,213		(34)			(34)		1,179	1,179			
100200568	POCATELLO	ID		03/11/2025		615		(24)			(24)		591	591			
100200569	TULSA	OK		03/11/2025		549		(14)			(14)		535	535			
100200570	HEMET	CA		03/11/2025		558		(14)			(14)		544	544			
100200572	SANFORD	FL		03/11/2025		770		(19)			(19)		751	751			
100200573	WASILLA	AK		03/11/2025		1,251		(20)			(20)		1,231	1,231			
100200574	SKOKIE	IL		03/11/2025		1,312		(13)			(13)		1,299	1,299			
100200575	EPHRATA	WA		03/11/2025		808		(14)			(14)		794	794			
100200576	SPOKANE VALLEY	WA		03/11/2025		1,618		6			6		1,624	1,624			
100200578	EDINBURG	TX		03/11/2025		1,045		(6)			(6)		1,039	1,039			
100200579	LINCOLN	CA		03/11/2025		1,241		(45)			(45)		1,196	1,196			
100200580	EDINBURG	TX		03/11/2025		1,105		4			4		1,109	1,109			
100200581	COPPERAS COVE	TX		03/11/2025		329		(7)			(7)		322	322			
100200582	GEORGETOWN	TX		03/11/2025		1,938		68			68		2,006	2,006			
100200583	SPOKANE VALLEY	WA		03/11/2025		1,672		6			6		1,678	1,678			
100200584	FRESNO	CA		03/11/2025		1,054		(6)			(6)		1,048	1,048			
100200585	MADISON	AL		03/11/2025		754		28			28		782	782			
100200586	VALLEJO	CA		03/11/2025		2,383		28			28		2,411	2,411			
100200587	MANOR	TX		03/11/2025		827		29			29		856	856			
100200588	MONROE	NC		03/11/2025		2,103		11			11		2,114	2,114			
100200589	CONWAY	AR		03/11/2025		985		(4)			(4)		981	981			
100200591	NASHVILLE	TN		03/11/2025		1,613		4			4		1,617	1,617			
100200592	KEY WEST	FL		03/11/2025		51,903		213			213		52,116	52,116			
100200593	NEW PLYMOUTH	ID		03/11/2025		659		6			6		665	665			
100200594	JEFFERSON CITY	MO		03/11/2025		589							589	589			
100200595	CLARKSON	KY		03/11/2025		779		(11)			(11)		768	768			
100200597	HANOVER PARK	IL		03/11/2025		865		(15)			(15)		850	850			
100200598	WEST DES MOINES	IA		03/11/2025		800							800	800			
100200599	SHERMAN	TX		03/11/2025		880		(21)			(21)		859	859			
100200600	PINELLAS PARK	FL		03/11/2025		1,380		(13)			(13)		1,367	1,367			
100200601	CARLISLE	PA		03/11/2025		827		(2)			(2)		825	825			
100200602	CAMDEN	DE		03/11/2025		659		(5)			(5)		654	654			
100200603	GREENEVILLE	TN		03/11/2025		753		(13)			(13)		740	740			
100200604	JOLLET	IL		03/11/2025		744		(14)			(14)		730	730			
100200605	KNOXVILLE	TN		03/11/2025		928		(16)			(16)		912	912			
100200606	ROUND ROCK	TX		03/11/2025		690		(10)			(10)		680	680			
100200607	DENISON	TX		03/11/2025		850		4			4		854	854			
100200608	KATY	TX		03/11/2025		704		(7)			(7)		697	697			
100200610	ROYERSFORD	PA		03/11/2025		794		(10)			(10)		784	784			
100200613	COLUMBUS	OH		03/11/2025		606		(14)			(14)		592	592			
100200614	ZEBULON	NC		03/11/2025		824		29			29		853	853			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200615	LAVON	TX		03/11/2025		16,203		309			309		16,512	16,512			
100200616	SUPERIOR	CO		03/11/2025		1,772		28			28		1,800	1,800			
100200617	LAS VEGAS	NV		03/11/2025		683		(16)			(16)		667	667			
100200618	MECHANICSBURG	PA		03/11/2025		1,594		(3)			(3)		1,591	1,591			
100200619	EDINBURG	TX		03/11/2025		1,105		4			4		1,109	1,109			
100200620	MELISSA	TX		03/11/2025		1,707		36			36		1,743	1,743			
100200621	MELISSA	TX		03/11/2025		22,729		523			523		23,252	23,252			
100200622	WATAUGA	TX		03/11/2025		871		32			32		903	903			
100200623	IRVING	TX		03/11/2025		842		(9)			(9)		833	833			
100200624	IRVING	TX		03/11/2025		839		(9)			(9)		830	830			
100200625	SEABROOK	NH		03/11/2025		620		(10)			(10)		610	610			
100200626	LITTLE ROCK	AR		03/11/2025		703		(25)			(25)		678	678			
100200628	FREDERICKSBURG	VA		03/11/2025		930		(3)			(3)		927	927			
100200629	RALEIGH	NC		03/11/2025		616		(18)			(18)		598	598			
100200635	HOWELL	NJ		03/11/2025		1,025		(6)			(6)		1,019	1,019			
100200636	ANNA	TX		03/11/2025		1,543		(35)			(35)		1,508	1,508			
100200638	TUCSON	AZ		03/11/2025		1,142		(13)			(13)		1,129	1,129			
100200639	AUSTIN	TX		03/11/2025		2,566		(78)			(78)		2,488	2,488			
100200640	LITTLE ROCK	AR		03/11/2025		714		(13)			(13)		701	701			
100200641	NORTH WILDWOOD	NJ		03/11/2025		675		(26)			(26)		649	649			
100200642	COLORADO SPRINGS	CO		03/11/2025		1,142		(38)			(38)		1,104	1,104			
100200643	ZUNI	VA		03/11/2025		791		(6)			(6)		785	785			
100200644	INDIANAPOLIS	IN		03/11/2025		1,573		(24)			(24)		1,549	1,549			
100200645	DUBLIN	OH		03/11/2025		836		(15)			(15)		821	821			
100200646	SEATTLE	WA		03/11/2025		1,331		(13)			(13)		1,318	1,318			
100200648	HOLLYWOOD	FL		03/11/2025		767		(26)			(26)		741	741			
100200649	MIDLAND	TX		03/11/2025		872		(22)			(22)		850	850			
100200650	LEES SUMMIT	MO		03/11/2025		888		7			7		895	895			
100200651	ATLANTA	GA		03/11/2025		39,947		(613)			(613)		39,334	39,334			
100200652	BONITA SPRINGS	FL		03/11/2025		699		(18)			(18)		681	681			
100200653	LEXINGTON	SC		03/11/2025		610		(20)			(20)		590	590			
100200655	MONTGOMERY	AL		03/11/2025		539		(12)			(12)		527	527			
100200656	GALVESTON	TX		03/11/2025		517		(21)			(21)		496	496			
100200658	CANYON LAKE	TX		03/11/2025		2,529		(56)			(56)		2,473	2,473			
100200659	AURORA	CO		03/11/2025		932		(28)			(28)		904	904			
100200660	AUSTIN	TX		03/11/2025		970		(22)			(22)		948	948			
100200661	HOWELL	NJ		03/11/2025		1,539		(48)			(48)		1,491	1,491			
100200662	ALTON	TX		03/11/2025		1,065		(7)			(7)		1,058	1,058			
100200663	ARLINGTON	TX		03/11/2025		1,870		(40)			(40)		1,830	1,830			
100200664	TUSCALOOSA	AL		03/11/2025		825		(27)			(27)		798	798			
100200665	SEWELL	NJ		03/11/2025		547		(14)			(14)		533	533			
100200666	RENO	NV		03/11/2025		1,037		(36)			(36)		1,001	1,001			
100200667	BALTIMORE	MD		03/11/2025		2,273		(2)			(2)		2,271	2,271			
100200668	TUCSON	AZ		03/11/2025		727		(17)			(17)		710	710			
100200669	SEAGOVILLE	TX		03/11/2025		2,885		(41)			(41)		2,844	2,844			
100200671	WEATHERFORD	TX		03/11/2025		798		(23)			(23)		775	775			
100200672	NAMPA	ID		03/11/2025		895		(21)			(21)		874	874			
100200673	TACOMA	WA		03/11/2025		1,621		(32)			(32)		1,589	1,589			
100200676	ASBURY PARK	NJ		03/11/2025		3,418		(49)			(49)		3,369	3,369			
100200677	CATHEDRAL CITY	CA		03/11/2025		2,193		(50)			(50)		2,143	2,143			
100200678	MALDEN	MA		03/11/2025		572		(18)			(18)		554	554			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200679	REXBURG	ID		03/11/2025		678		(11)			(11)		667	667			
100200680	LEHI	UT		03/11/2025		902		(13)			(13)		889	889			
100200681	OXFORD	OH		03/11/2025		571		(20)			(20)		551	551			
100200682	ESCONDIDO	CA		03/11/2025		2,063		(41)			(41)		2,022	2,022			
100200683	AUSTIN	TX		03/11/2025		1,347		(9)			(9)		1,338	1,338			
100200684	SACRAMENTO	CA		03/11/2025		1,484		(1)			(1)		1,483	1,483			
100200685	WOODRUFF	SC		03/11/2025		582		(11)			(11)		571	571			
100200686	PHILADELPHIA	PA		03/11/2025		832		(16)			(16)		816	816			
100200687	HASLET	TX		03/11/2025		687		(16)			(16)		671	671			
100200688	PEORIA	AZ		03/11/2025		1,629		(48)			(48)		1,581	1,581			
100200689	BRADENTON	FL		03/11/2025		794		(14)			(14)		780	780			
100200690	SEATTLE	WA		03/11/2025		1,374		32			32		1,406	1,406			
100200691	PFLUGERVILLE	TX		03/11/2025		735		(13)			(13)		722	722			
100200692	CLEARWATER	FL		03/11/2025		907		(24)			(24)		883	883			
100200693	KENNESAW	GA		03/11/2025		1,081		8			8		1,089	1,089			
100200694	COTUIT	MA		03/11/2025		1,778		(31)			(31)		1,747	1,747			
100200695	RIO RANCHO	NM		03/11/2025		1,185		(16)			(16)		1,169	1,169			
100200696	KENNESAW	GA		03/11/2025		732		(19)			(19)		713	713			
100200697	AURORA	CO		03/11/2025		1,020		(1)			(1)		1,019	1,019			
100200698	SYKESVILLE	MD		03/11/2025		939		(30)			(30)		909	909			
100200699	NAPA	CA		03/11/2025		556		(24)			(24)		532	532			
100200700	SURPRISE	AZ		03/11/2025		1,150							1,150	1,150			
100200701	PRINCETON	TX		03/11/2025		569		(11)			(11)		558	558			
100200702	PASADENA	CA		03/11/2025		3,674		(84)			(84)		3,590	3,590			
100200703	NAUGATUCK	CT		03/11/2025		874		(22)			(22)		852	852			
100200704	APPLE VALLEY	CA		03/11/2025		1,493							1,493	1,493			
100200705	LEXINGTON	SC		03/11/2025		651		8			8		659	659			
100200708	RALEIGH	NC		03/11/2025		536		(14)			(14)		522	522			
100200709	NASHVILLE	TN		03/11/2025		909		(14)			(14)		895	895			
100200712	RAVENEL	SC		03/11/2025		985		28			28		1,013	1,013			
100200713	ATLANTIC BEACH	NC		03/11/2025		1,493		(21)			(21)		1,472	1,472			
100200714	LEHI	UT		03/11/2025		920		(14)			(14)		906	906			
100200715	MIDLAND	TX		03/11/2025		806		(21)			(21)		785	785			
100200716	SPARTANBURG	SC		03/11/2025		1,062		(3)			(3)		1,059	1,059			
100200717	MOUNT AIRY	NC		03/11/2025		2,089		(20)			(20)		2,069	2,069			
100200718	CLIFTON	CO		03/11/2025		1,984		(54)			(54)		1,930	1,930			
100200719	SAN ANTONIO	TX		03/11/2025		1,828		(38)			(38)		1,790	1,790			
100200720	SALT LAKE CITY	UT		03/11/2025		1,137		(17)			(17)		1,120	1,120			
100200721	HUTTO	TX		03/11/2025		988		48			48		1,036	1,036			
100200722	NILES	IL		03/11/2025		562		(19)			(19)		543	543			
100200723	TAMPA	FL		03/11/2025		1,599		(24)			(24)		1,575	1,575			
100200725	VINEYARD	UT		03/11/2025		847		19			19		866	866			
100200726	PALM COAST	FL		03/11/2025		1,027		(6)			(6)		1,021	1,021			
100200727	LEXINGTON	KY		03/11/2025		570		(22)			(22)		548	548			
100200729	PALM COAST	FL		03/11/2025		1,019		(6)			(6)		1,013	1,013			
100200730	CHINO	CA		03/11/2025		1,499		(20)			(20)		1,479	1,479			
100200731	MARYSVILLE	WA		03/11/2025		1,539		(28)			(28)		1,511	1,511			
100200732	BUCKEYE	AZ		03/11/2025		820		(15)			(15)		805	805			
100200733	SANFORD	FL		03/11/2025		1,044		(18)			(18)		1,026	1,026			
100200734	ANGIER	NC		03/11/2025		837		7			7		844	844			
100200735	TOMBALL	TX		03/11/2025		736		(7)			(7)		729	729			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200737	LAS VEGAS	NV		03/11/2025		1,355		48			48		1,403	1,403			
100200738	VANCOUVER	WA		03/11/2025		580		(9)			(9)		571	571			
100200739	RANCHO CORDOVA	CA		03/11/2025		1,041		42			42		1,083	1,083			
100200993	INDIO	CA		03/12/2025		908		(27)			(27)		881	881			
100200994	DULUTH	MN		03/12/2025		21,226		(576)			(576)		20,650	20,650			
100200995	MINNEAPOLIS	MN		03/12/2025		597		(19)			(19)		578	578			
100200996	WINDHAM	NY		03/12/2025		4,633		(102)			(102)		4,531	4,531			
100200997	YONKERS	NY		03/12/2025		1,374		(47)			(47)		1,327	1,327			
100200999	CLAYTON	NC		03/12/2025		790		4			4		794	794			
100201000	TACOMA	WA		03/12/2025		818							818	818			
100201001	DESTIN	FL		03/12/2025		8,465		(66)			(66)		8,399	8,399			
100201003	ELLIJAY	GA		03/12/2025		116,352		628			628		116,980	116,980			
100201004	ANGWIN	CA		03/12/2025		2,261		(4)			(4)		2,257	2,257			
100201005	ORANGEBURG	SC		03/12/2025		793		6			6		799	799			
100201006	MAPLE VALLEY	WA		03/12/2025		3,478		(8)			(8)		3,470	3,470			
100201007	SPARKS	NV		03/12/2025		4,695		520			520		5,215	5,215			
100201008	COLUMBUS	OH		03/12/2025		625		6			6		631	631			
100201009	SAN DIEGO	CA		03/12/2025		2,137		(15)			(15)		2,122	2,122			
100201010	MOBILE	AL		03/12/2025		839		86			86		925	925			
100201011	MYRTLE BEACH	SC		03/12/2025		966		71			71		1,037	1,037			
100201012	MANTECA	CA		03/12/2025		1,875		209			209		2,084	2,084			
100201013	CAPE CORAL	FL		03/12/2025		1,251		69			69		1,320	1,320			
100201014	BENTONVILLE	AR		03/12/2025		1,195		(8)			(8)		1,187	1,187			
100201015	AMERICAN FORK	UT		03/12/2025		838		(3)			(3)		835	835			
100201016	SAVANNAH	GA		03/12/2025		739		(11)			(11)		728	728			
100201019	HOCKESSIN	DE		03/12/2025		786		(6)			(6)		780	780			
100201024	DETROIT	MI		03/12/2025		754		(7)			(7)		747	747			
100201025	NORTH WALES	PA		03/12/2025		2,892		7			7		2,899	2,899			
100201026	NAPERVILLE	IL		03/12/2025		1,501		(28)			(28)		1,473	1,473			
100201027	OAK ISLAND	NC		03/12/2025		1,670		(27)			(27)		1,643	1,643			
100201028	CHARLOTTE	NC		03/12/2025		1,015		(15)			(15)		1,000	1,000			
100201029	SANTA CLARITA	CA		03/12/2025		2,230		(40)			(40)		2,190	2,190			
100201030	KEAAU	HI		03/12/2025		4,584		(65)			(65)		4,519	4,519			
100201031	AUSTIN	TX		03/12/2025		2,119		(31)			(31)		2,088	2,088			
100201032	CELINA	TX		03/12/2025		1,269		(23)			(23)		1,246	1,246			
100201033	RALEIGH	NC		03/12/2025		676		(13)			(13)		663	663			
100201034	LAS VEGAS	NV		03/12/2025		1,024		(19)			(19)		1,005	1,005			
100201035	RALEIGH	NC		03/12/2025		665		(13)			(13)		652	652			
100201037	PROVIDENCE	RI		03/12/2025		1,134		(19)			(19)		1,115	1,115			
100201038	WATSONVILLE	CA		03/12/2025		1,772		(24)			(24)		1,748	1,748			
100201039	VERNON HILLS	IL		03/12/2025		899		(17)			(17)		882	882			
100201040	SACRAMENTO	CA		03/12/2025		1,149		(17)			(17)		1,132	1,132			
100201041	KANSAS CITY	KS		03/12/2025		719		(15)			(15)		704	704			
100201042	UNION CITY	NJ		03/12/2025		1,367		(21)			(21)		1,346	1,346			
100201043	SACRAMENTO	CA		03/12/2025		919		(17)			(17)		902	902			
100201044	ROANOKE	TX		03/12/2025		3,769		(79)			(79)		3,690	3,690			
100201045	FORT MYERS	FL		03/12/2025		1,288		(28)			(28)		1,260	1,260			
100201046	LAVON	TX		03/12/2025		1,783		(37)			(37)		1,746	1,746			
100201048	APEX	NC		03/12/2025		974		(21)			(21)		953	953			
100201049	HAMPSHIRE	IL		03/12/2025		1,267		(29)			(29)		1,238	1,238			
100201051	SANTA FE	NM		03/12/2025		1,102		(25)			(25)		1,077	1,077			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201052	STOCKTON	CA		03/12/2025		861		(20)			(20)		841	841			
100201053	SEVIERVILLE	TN		03/12/2025		1,462		(25)			(25)		1,437	1,437			
100201054	ACWORTH	GA		03/12/2025		768		(17)			(17)		751	751			
100201055	EVERETT	WA		03/12/2025		1,449		(15)			(15)		1,434	1,434			
100201056	HILLSIDE	IL		03/12/2025		652		(12)			(12)		640	640			
100201057	CHESAPEAKE BEACH	MD		03/12/2025		866		(20)			(20)		846	846			
100201058	COLONIAL BEACH	VA		03/12/2025		1,284		(25)			(25)		1,259	1,259			
100201060	SAINT LOUIS	MO		03/12/2025		1,493		(29)			(29)		1,464	1,464			
100201062	BURBANK	CA		03/12/2025		1,805		(38)			(38)		1,767	1,767			
100201063	ELOY	AZ		03/12/2025		1,172		(23)			(23)		1,149	1,149			
100201064	HINDSVILLE	AR		03/12/2025		864		(13)			(13)		851	851			
100201065	CHINCOTEAGUE ISLAND	VA		03/12/2025		835		(14)			(14)		821	821			
100201067	WENTZVILLE	MO		03/12/2025		1,709		(34)			(34)		1,675	1,675			
100201068	CANYON LAKE	TX		03/12/2025		845		(19)			(19)		826	826			
100201070	CHARLOTTE	NC		03/12/2025		1,036		(27)			(27)		1,009	1,009			
100201071	NATICK	MA		03/12/2025		811		(20)			(20)		791	791			
100201072	LEBANON	TN		03/12/2025		721		(19)			(19)		702	702			
100201073	PLANO	TX		03/12/2025		954		(10)			(10)		944	944			
100201074	WENTZVILLE	MO		03/12/2025		645		(18)			(18)		627	627			
100201075	MORELAND	GA		03/12/2025		5,128		(143)			(143)		4,985	4,985			
100201076	WAKE FOREST	NC		03/12/2025		618		(15)			(15)		603	603			
100201077	LONG BRANCH	NJ		03/12/2025		1,635		(30)			(30)		1,605	1,605			
100201078	DAWSONVILLE	GA		03/12/2025		885		(14)			(14)		871	871			
100201080	HOMESTEAD	FL		03/12/2025		1,697		(33)			(33)		1,664	1,664			
100201084	WOODSTOCK	GA		03/12/2025		736		(23)			(23)		713	713			
100201087	STANTON	KY		03/12/2025		1,251		(30)			(30)		1,221	1,221			
100201088	ADDISON	IL		03/12/2025		1,451		(39)			(39)		1,412	1,412			
100201089	LAS VEGAS	NV		03/12/2025		756		(15)			(15)		741	741			
100201091	QUAKERTOWN	PA		03/12/2025		694		(18)			(18)		676	676			
100201093	LAKEWOOD	OH		03/12/2025		646		(18)			(18)		628	628			
100201094	EL CAJON	CA		03/12/2025		2,086		(57)			(57)		2,029	2,029			
100201095	RANCHO CORDOVA	CA		03/12/2025		1,028		(29)			(29)		999	999			
100201096	HERMITAGE	TN		03/12/2025		843		(25)			(25)		818	818			
100201098	LATHROP	CA		03/12/2025		1,121		(34)			(34)		1,087	1,087			
100201100	AURORA	IL		03/12/2025		1,852		(52)			(52)		1,800	1,800			
100201101	NASHVILLE	TN		03/12/2025		1,965		(46)			(46)		1,919	1,919			
100201102	LEBANON	TN		03/12/2025		793		(25)			(25)		768	768			
100201103	LAKEWOOD	NJ		03/12/2025		1,991		(60)			(60)		1,931	1,931			
100201104	DELRAY BEACH	FL		03/12/2025		1,040		(31)			(31)		1,009	1,009			
100201105	BAYTOWN	TX		03/12/2025		624		(19)			(19)		605	605			
100201107	SAN DIEGO	CA		03/12/2025		6,226		(212)			(212)		6,014	6,014			
100201108	CHARLOTTE	NC		03/12/2025		758		(20)			(20)		738	738			
100201109	FRESNO	CA		03/12/2025		1,056		(23)			(23)		1,033	1,033			
100201110	STANTON	CA		03/12/2025		1,457		(50)			(50)		1,407	1,407			
100201111	HESPERIA	CA		03/12/2025		867		(25)			(25)		842	842			
100201113	LOS ANGELES	CA		03/12/2025		1,296		(29)			(29)		1,267	1,267			
100201114	ATLANTA	GA		03/12/2025		656		(22)			(22)		634	634			
100201115	NORMAN	OK		03/12/2025		977		(23)			(23)		954	954			
100201116	SACRAMENTO	CA		03/12/2025		2,060		(51)			(51)		2,009	2,009			
100201119	FATE	TX		03/12/2025		1,158		(26)			(26)		1,132	1,132			
100201123	EDISON	NJ		03/12/2025		1,126		(31)			(31)		1,095	1,095			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201124	ALTOONA	WI		03/12/2025		1,818		(56)			(56)		1,762	1,762			
100201126	CAPE CORAL	FL		03/12/2025		1,603		(48)			(48)		1,555	1,555			
100201127	SCOTTSDALE	AZ		03/12/2025		12,629		(431)			(431)		12,198	12,198			
100201128	COLUMBIA	CA		03/12/2025		3,093		(106)			(106)		2,987	2,987			
100201129	TACOMA	WA		03/12/2025		949		(33)			(33)		916	916			
100201131	STERLING	VA		03/12/2025		1,534		(52)			(52)		1,482	1,482			
100201132	PORTLAND	TN		03/12/2025		1,741		(61)			(61)		1,680	1,680			
100201137	HILTON HEAD ISLAND	SC		03/12/2025		1,658		(57)			(57)		1,601	1,601			
100201138	NASHVILLE	TN		03/12/2025		1,316		(50)			(50)		1,266	1,266			
100201139	ANNA	TX		03/12/2025		648		(22)			(22)		626	626			
100201140	SNELLVILLE	GA		03/12/2025		1,451		(50)			(50)		1,401	1,401			
100201141	MADERA	CA		03/12/2025		941		(20)			(20)		921	921			
100201142	SAINT CLOUD	FL		03/12/2025		982		(26)			(26)		956	956			
100201143	BROKEN BOW	OK		03/12/2025		1,334		(51)			(51)		1,283	1,283			
100201145	CLAYTON	NC		03/12/2025		625		(26)			(26)		599	599			
100201148	HAGERSTOWN	MD		03/12/2025		4,047		(134)			(134)		3,913	3,913			
100201149	BEAVERTON	OR		03/12/2025		5,078		(180)			(180)		4,898	4,898			
100201150	CAPE CORAL	FL		03/12/2025		655		(19)			(19)		636	636			
100201151	HOWELL	NJ		03/12/2025		1,824		(70)			(70)		1,754	1,754			
100201152	BAKERSFIELD	CA		03/12/2025		1,518		(47)			(47)		1,471	1,471			
100201153	AURORA	IL		03/12/2025		756		(28)			(28)		728	728			
100201155	MIDDLETOWN	DE		03/12/2025		4,056		(150)			(150)		3,906	3,906			
100201156	CHARLOTTE	NC		03/12/2025		698		(27)			(27)		671	671			
100201158	CINCINNATI	OH		03/12/2025		654		(14)			(14)		640	640			
100201159	RICHMOND	TX		03/12/2025		580		(23)			(23)		557	557			
100201160	HORSHAM	PA		03/12/2025		712		(23)			(23)		689	689			
100201161	CANYON COUNTRY	CA		03/12/2025		1,547		(51)			(51)		1,496	1,496			
100201162	TOANO	VA		03/12/2025		536		(1)			(1)		535	535			
100201164	BOONE	NC		03/12/2025		626		(25)			(25)		601	601			
100201165	MCCALL	ID		03/12/2025		1,266		(30)			(30)		1,236	1,236			
100201167	TUCSON	AZ		03/12/2025		714		(29)			(29)		685	685			
100201168	SAVANNAH	GA		03/12/2025		704		(28)			(28)		676	676			
100201173	AUSTIN	TX		03/12/2025		1,644		(68)			(68)		1,576	1,576			
100201174	LITTLE RIVER	SC		03/12/2025		678		(29)			(29)		649	649			
100201175	LIVE OAK	FL		03/12/2025		1,140		(39)			(39)		1,101	1,101			
100201176	MIDDLETOWN	DE		03/12/2025		916		(32)			(32)		884	884			
100201177	FRANKLIN	TN		03/12/2025		1,792		(66)			(66)		1,726	1,726			
100201178	GLENDALE	AZ		03/12/2025		1,250		(46)			(46)		1,204	1,204			
100201179	GAINESVILLE	FL		03/12/2025		1,286		(44)			(44)		1,242	1,242			
100201180	LAYTON	UT		03/12/2025		771		(28)			(28)		743	743			
100201181	KODAK	TN		03/12/2025		1,268		(47)			(47)		1,221	1,221			
100201182	HOUSTON	TX		03/12/2025		452		(9)			(9)		443	443			
100201183	ROYAL OAK	MI		03/12/2025		738		(29)			(29)		709	709			
100201186	POCONO PINES	PA		03/12/2025		9,331		(355)			(355)		8,976	8,976			
100201187	CLARKSVILLE	TN		03/12/2025		563		(21)			(21)		542	542			
100201188	TURLOCK	CA		03/12/2025		907		(28)			(28)		879	879			
100201190	ATHENS	TN		03/12/2025		1,247		(37)			(37)		1,210	1,210			
100201191	HONOLULU	HI		03/12/2025		1,921		(32)			(32)		1,889	1,889			
100201192	GETTYSBURG	PA		03/12/2025		1,727		(39)			(39)		1,688	1,688			
100201194	STRONGSVILLE	OH		03/12/2025		400		(13)			(13)		387	387			
100201195	REHOBOTH BEACH	DE		03/12/2025		842		(25)			(25)		817	817			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201196	WINTER HAVEN	FL		03/12/2025		706		(17)			(17)		689	689			
100201198	MEDINA	OH		03/12/2025		400		(13)			(13)		387	387			
100201200	MACON	GA		03/12/2025		800		(20)			(20)		780	780			
100201201	MESA	AZ		03/12/2025		937		(40)			(40)		897	897			
100201202	CARLISLE	PA		03/12/2025		417		(4)			(4)		413	413			
100201204	LAVON	TX		03/12/2025		738		(31)			(31)		707	707			
100201205	FRESNO	CA		03/12/2025		1,281		(48)			(48)		1,233	1,233			
100201207	KENNESAW	GA		03/12/2025		950		(33)			(33)		917	917			
100201208	GREENSBORO	NC		03/12/2025		726		(16)			(16)		710	710			
100201209	BEND	OR		03/12/2025		643		(23)			(23)		620	620			
100201210	SEASIDE	OR		03/12/2025		736		(29)			(29)		707	707			
100201212	STANWOOD	WA		03/12/2025		1,326		(51)			(51)		1,275	1,275			
100201213	TUCSON	AZ		03/12/2025		715		(26)			(26)		689	689			
100201215	PHOENIX	AZ		03/12/2025		1,014		(34)			(34)		980	980			
100201217	NEWARK	NJ		03/12/2025		1,155		(37)			(37)		1,118	1,118			
100201219	ATLANTA	GA		03/12/2025		558		(16)			(16)		542	542			
100201221	GARDENDALE	TX		03/12/2025		1,138		(29)			(29)		1,109	1,109			
100201223	KENNEBUNKPORT	ME		03/12/2025		3,986		(109)			(109)		3,877	3,877			
100201225	METAIRIE	LA		03/12/2025		1,060		(31)			(31)		1,029	1,029			
100201226	FAIRWAY	KS		03/12/2025		563		(17)			(17)		546	546			
100201228	PORTLAND	OR		03/12/2025		1,039		57			57		1,096	1,096			
100201229	VANCOUVER	WA		03/12/2025		2,069		135			135		2,204	2,204			
100201230	PINGREE GROVE	IL		03/12/2025		1,405		92			92		1,497	1,497			
100201231	PARRISH	FL		03/12/2025		916		61			61		977	977			
100201232	BRADENTON	FL		03/12/2025		1,162		76			76		1,238	1,238			
100201233	ORANGE PARK	FL		03/12/2025		640		46			46		686	686			
100201234	FLOWERY BRANCH	GA		03/12/2025		1,188		52			52		1,240	1,240			
100201235	BRANDYWINE	MD		03/12/2025		1,129		56			56		1,185	1,185			
100201236	MADISON	AL		03/12/2025		1,011		93			93		1,104	1,104			
100201237	KYLE	TX		03/12/2025		1,132		104			104		1,236	1,236			
100201238	MONROE	NC		03/12/2025		2,716		188			188		2,904	2,904			
100201239	SALEM	OR		03/12/2025		1,040		65			65		1,105	1,105			
100201240	TALLAHASSEE	FL		03/12/2025		972		61			61		1,033	1,033			
100201241	RENO	NV		03/12/2025		1,199		75			75		1,274	1,274			
100201242	CHICO	CA		03/12/2025		1,087		70			70		1,157	1,157			
100201243	NEW BRAUNFELS	TX		03/12/2025		755		57			57		812	812			
100201244	HAW RIVER	NC		03/12/2025		596		36			36		632	632			
100201246	HAW RIVER	NC		03/12/2025		712		44			44		756	756			
100201247	DETROIT	MI		03/12/2025		739		(25)			(25)		714	714			
100201250	PENSACOLA	FL		03/12/2025		370		(17)			(17)		353	353			
100201251	MARION	MA		03/12/2025		1,404		14			14		1,418	1,418			
100201252	APPLE VALLEY	CA		03/12/2025		766		(21)			(21)		745	745			
100201254	SYLMAR	CA		03/12/2025		2,003		(39)			(39)		1,964	1,964			
100201255	JUPITER	FL		03/12/2025		1,242		(13)			(13)		1,229	1,229			
100201256	WALPOLE	MA		03/12/2025		2,503		(64)			(64)		2,439	2,439			
100201259	FREDERICKSBURG	VA		03/12/2025		871		(25)			(25)		846	846			
100201261	COLFAX	CA		03/12/2025		952		(14)			(14)		938	938			
100201262	THONOTOSASSA	FL		03/12/2025		902		(42)			(42)		860	860			
100201263	CROCKETT	CA		03/12/2025		590		(11)			(11)		579	579			
100201264	APPLETON	WI		03/12/2025		472		(14)			(14)		458	458			
100201265	LOS ANGELES	CA		03/12/2025		522		(23)			(23)		499	499			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201266	TUCSON	AZ		03/12/2025		480		(11)			(11)		469	469			
100201267	DORAL	FL		03/12/2025		2,220		(7)			(7)		2,213	2,213			
100201268	SHELTER ISLAND	NY		03/12/2025		1,550		(39)			(39)		1,511	1,511			
100201270	WHEELING	IL		03/12/2025		362		(8)			(8)		354	354			
100201271	LAWRENCEVILLE	GA		03/12/2025		51,392		(1,075)			(1,075)		50,317	50,317			
100201276	OAKLAND	CA		03/12/2025		1,722		(25)			(25)		1,697	1,697			
100201277	PRICE	UT		03/12/2025		696		(32)			(32)		664	664			
100201280	ORLANDO	FL		03/12/2025		455		(18)			(18)		437	437			
100201281	APOPKA	FL		03/12/2025		690		(32)			(32)		658	658			
100201284	HERMISTON	OR		03/12/2025		602		(18)			(18)		584	584			
100201286	EDISON	NJ		03/12/2025		417		(19)			(19)		398	398			
100201287	INGLEWOOD	CA		03/12/2025		1,781		(79)			(79)		1,702	1,702			
100201288	LYMAN	SC		03/12/2025		440							440	440			
100201294	YORBA LINDA	CA		03/12/2025		3,521		(88)			(88)		3,433	3,433			
100201296	FRAZIER PARK	CA		03/12/2025		767		(29)			(29)		738	738			
100201298	EAST ELMHURST	NY		03/12/2025		945		13			13		958	958			
100201301	HAWTHORNE	CA		03/12/2025		755		(13)			(13)		742	742			
100201302	MIAMI BEACH	FL		03/12/2025		6,816		(69)			(69)		6,747	6,747			
100201303	BERTRAM	TX		03/12/2025		341		(14)			(14)		327	327			
100201305	JACKSONVILLE	FL		03/12/2025		286		(14)			(14)		272	272			
100201306	BROOKLYN	NY		03/12/2025		4,934		(224)			(224)		4,710	4,710			
100201309	STERLING HEIGHTS	MI		03/12/2025		383		(9)			(9)		374	374			
100201310	LOS ANGELES	CA		03/12/2025		2,956		(104)			(104)		2,852	2,852			
100201311	WEST PARK	FL		03/12/2025		619		(16)			(16)		603	603			
100201312	WEST PARK	FL		03/12/2025		628		(17)			(17)		611	611			
100201315	JEFFERSON CITY	MO		03/12/2025		392		(17)			(17)		375	375			
100201317	PALOS VERDES ESTATES	CA		03/12/2025		1,201		(28)			(28)		1,173	1,173			
100201318	LANCASTER	TX		03/12/2025		486		(16)			(16)		470	470			
100201319	GLENN HEIGHTS	TX		03/12/2025		462		(15)			(15)		447	447			
100201320	MIAMI	FL		03/12/2025		1,496		(37)			(37)		1,459	1,459			
100201321	PALM COAST	FL		03/12/2025		727		1			1		728	728			
100201322	NEW YORK	NY		03/12/2025		1,020		(36)			(36)		984	984			
100201325	EUCLID	OH		03/12/2025		210		(10)			(10)		200	200			
100201326	BONITA SPRINGS	FL		03/12/2025		1,321		(52)			(52)		1,269	1,269			
100201331	DALLAS	TX		03/12/2025		11,572		136			136		11,708	11,708			
100201332	ARNOLD	CA		03/12/2025		512		(23)			(23)		489	489			
100201333	BAKERSFIELD	CA		03/12/2025		661		(17)			(17)		644	644			
100201334	SAN ANTONIO	TX		03/12/2025		440		(6)			(6)		434	434			
100201337	MURRAY	UT		03/12/2025		6,025		(25)			(25)		6,000	6,000			
100201338	FAYETTEVILLE	AR		03/12/2025		746		5			5		751	751			
100201339	MILWAUKEE	WI		03/12/2025		535							535	535			
100201340	PASADENA	MD		03/12/2025		665		(27)			(27)		638	638			
100201341	PASADENA	MD		03/12/2025		827		(31)			(31)		796	796			
100201342	CARROLLTON	TX		03/12/2025		685		(22)			(22)		663	663			
100201343	LAS VEGAS	NV		03/12/2025		910		(30)			(30)		880	880			
100201345	MIAMI	FL		03/12/2025		482		(2)			(2)		480	480			
100201346	OCALA	FL		03/12/2025		669		12			12		681	681			
100201348	MIAMI	FL		03/12/2025		1,263		(4)			(4)		1,259	1,259			
100201350	THOUSAND PALMS	CA		03/12/2025		811		(33)			(33)		778	778			
100201351	OLD HICKORY	TN		03/12/2025		741		(10)			(10)		731	731			
100201354	SAN ANTONIO	TX		03/12/2025		402		(11)			(11)		391	391			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201356	LOS ANGELES	CA		03/12/2025		2,065		(25)			(25)		2,040	2,040			
100201360	KAPOLEI	HI		03/12/2025		672		(25)			(25)		647	647			
100201361	LOS ANGELES	CA		03/12/2025		1,192							1,192	1,192			
100201362	WINNSBORO	TX		03/12/2025		364		7			7		371	371			
100201364	DECATUR	GA		03/12/2025		499		(6)			(6)		493	493			
100201365	OROVILLE	CA		03/12/2025		539		4			4		543	543			
100201366	BREMERTON	WA		03/12/2025		2,425		(2)			(2)		2,423	2,423			
100201367	VICTORVILLE	CA		03/12/2025		814		(13)			(13)		801	801			
100201369	ORLANDO	FL		03/12/2025		443		(11)			(11)		432	432			
100201370	RAYTOWN	MO		03/12/2025		318		(8)			(8)		310	310			
100201371	HOUSTON	TX		03/12/2025		625		11			11		636	636			
100201372	FAIRVIEW	NJ		03/12/2025		1,541		(24)			(24)		1,517	1,517			
100201373	ATLANTA	GA		03/12/2025		520		(5)			(5)		515	515			
100201374	CINCINNATI	OH		03/12/2025		352		(10)			(10)		342	342			
100201375	SPRING	TX		03/12/2025		1,290		(22)			(22)		1,268	1,268			
100201377	KEARNS	UT		03/12/2025		656		(23)			(23)		633	633			
100201378	LOS ANGELES	CA		03/12/2025		5,516		(149)			(149)		5,367	5,367			
100201381	COLTON	CA		03/12/2025		1,338		(23)			(23)		1,315	1,315			
100201382	LAREDO	TX		03/12/2025		478		(11)			(11)		467	467			
100201387	ORANGEBURG	SC		03/12/2025		664		(13)			(13)		651	651			
100201388	TUSCALOOSA	AL		03/12/2025		180		(8)			(8)		172	172			
100201389	PRUDENVILLE	MI		03/12/2025		208		(5)			(5)		203	203			
100201390	SAVANNAH	GA		03/12/2025		144		(6)			(6)		138	138			
100201392	COLUMBIA	TN		03/12/2025		817		(1)			(1)		816	816			
100201393	PUEBLO	CO		03/12/2025		484		(13)			(13)		471	471			
100201395	CLEARWATER	FL		03/12/2025		1,050		(17)			(17)		1,033	1,033			
100201397	KNOXVILLE	TN		03/12/2025		467		(14)			(14)		453	453			
100201399	LAUREL	MD		03/12/2025		996		(9)			(9)		987	987			
100201400	INDIANAPOLIS	IN		03/12/2025		305		(5)			(5)		300	300			
100201401	AKRON	OH		03/12/2025		274		(2)			(2)		272	272			
100201403	HOUSTON	TX		03/12/2025		720		(10)			(10)		710	710			
100201404	FLINT	MI		03/12/2025		191		(9)			(9)		182	182			
100201406	PHOENIX	AZ		03/12/2025		737		(3)			(3)		734	734			
100201407	INDIANAPOLIS	IN		03/12/2025		307		(5)			(5)		302	302			
100201408	BALTIMORE	MD		03/12/2025		344		9			9		353	353			
100201409	HESPERIA	CA		03/12/2025		742		(12)			(12)		730	730			
100201410	MCDONOUGH	GA		03/12/2025		737		(19)			(19)		718	718			
100201411	OAKLAND	CA		03/12/2025		1,461		(38)			(38)		1,423	1,423			
100201412	NEW ORLEANS	LA		03/12/2025		824		(11)			(11)		813	813			
100201413	NEW ORLEANS	LA		03/12/2025		346		(12)			(12)		334	334			
100201414	LOS ANGELES	CA		03/12/2025		859		(27)			(27)		832	832			
100201415	BALTIMORE	MD		03/12/2025		232		(10)			(10)		222	222			
100201416	YUBA CITY	CA		03/12/2025		331		(9)			(9)		322	322			
100201418	READING	MA		03/12/2025		2,182		2			2		2,184	2,184			
100201419	INDIANAPOLIS	IN		03/12/2025		279		(12)			(12)		267	267			
100201420	INDIANAPOLIS	IN		03/12/2025		278		(11)			(11)		267	267			
100201421	WINDSOR	CA		03/12/2025		1,158		(44)			(44)		1,114	1,114			
100201422	INDIANAPOLIS	IN		03/12/2025		279		(12)			(12)		267	267			
100201423	MILWAUKEE	WI		03/12/2025		322		9			9		331	331			
100201425	LYNCHBURG	VA		03/12/2025		239		(11)			(11)		228	228			
100201426	NORTH LAS VEGAS	NV		03/12/2025		497		(13)			(13)		484	484			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201428	MEMPHIS	TN		03/12/2025		230		(10)			(10)		220	220			
100201429	DENTON	TX		03/12/2025		672		(31)			(31)		641	641			
100201430	RICHMOND	CA		03/12/2025		3,802		(38)			(38)		3,764	3,764			
100201431	BELTSVILLE	MD		03/12/2025		34,305		(1,564)			(1,564)		32,741	32,741			
100201434	WASCO	CA		03/12/2025		2,708		(74)			(74)		2,634	2,634			
100201435	CARSON	CA		03/12/2025		978		(45)			(45)		933	933			
100201439	WINTER PARK	FL		03/12/2025		11,865		(413)			(413)		11,452	11,452			
100201440	MODESTO	CA		03/12/2025		661		(17)			(17)		644	644			
100201441	DENTON	TX		03/12/2025		609		(28)			(28)		581	581			
100201442	ATLANTA	GA		03/12/2025		589		1			1		590	590			
100201443	LAS VEGAS	NV		03/12/2025		1,003		(13)			(13)		990	990			
100201444	LAS VEGAS	NV		03/12/2025		845		(32)			(32)		813	813			
100201446	LAKESIDE	CA		03/12/2025		2,607		(78)			(78)		2,529	2,529			
100201448	PEWAUKEE	WI		03/12/2025		826		(23)			(23)		803	803			
100201449	CHULA VISTA	CA		03/12/2025		3,012		(36)			(36)		2,976	2,976			
100201450	DANVILLE	CA		03/12/2025		4,044		(52)			(52)		3,992	3,992			
100201453	PALMER	MA		03/12/2025		637		(20)			(20)		617	617			
100201454	RALEIGH	NC		03/12/2025		2,848		(110)			(110)		2,738	2,738			
100201456	COLMA	CA		03/12/2025		3,381		(102)			(102)		3,279	3,279			
100201457	CORONA	CA		03/12/2025		1,457		(33)			(33)		1,424	1,424			
100201458	LYNWOOD	CA		03/12/2025		1,860		(86)			(86)		1,774	1,774			
100201461	IRVINE	CA		03/12/2025		4,905		(74)			(74)		4,831	4,831			
100201462	COMMERCE CITY	CO		03/12/2025		2,691		(32)			(32)		2,659	2,659			
100201463	FRISCO	TX		03/12/2025		1,956		(34)			(34)		1,922	1,922			
100201464	LAS VEGAS	NV		03/12/2025		1,228		(4)			(4)		1,224	1,224			
100201465	OAK LAWN	IL		03/12/2025		1,433		(48)			(48)		1,385	1,385			
100201466	WEST FARGO	ND		03/12/2025		2,131		(4)			(4)		2,127	2,127			
100201467	CHESTERFIELD	VA		03/12/2025		1,523		(71)			(71)		1,452	1,452			
100201468	LITTLEROCK	CA		03/12/2025		1,034		(24)			(24)		1,010	1,010			
100201471	MIAMI	FL		03/12/2025		4,698		61			61		4,759	4,759			
100201472	STOCKTON	CA		03/12/2025		1,489		(49)			(49)		1,440	1,440			
100201473	LINCOLN	CA		03/12/2025		1,030		(26)			(26)		1,004	1,004			
100201474	FINKSBURG	MD		03/12/2025		2,269		(40)			(40)		2,229	2,229			
100201476	DEBARY	FL		03/12/2025		672		(31)			(31)		641	641			
100201479	NEW LONDON	CT		03/12/2025		1,876		(84)			(84)		1,792	1,792			
100201480	MICCO	FL		03/12/2025		786		6			6		792	792			
100201481	CAPE MAY COURT HOUSE	NJ		03/12/2025		4,353		(151)			(151)		4,202	4,202			
100201483	PRINCETON	MA		03/12/2025		1,427		(45)			(45)		1,382	1,382			
100201484	CHARLESTON	SC		03/12/2025		1,970		(18)			(18)		1,952	1,952			
100201485	WEST PARK	FL		03/12/2025		808		(11)			(11)		797	797			
100201487	TAMPA	FL		03/12/2025		1,571		(46)			(46)		1,525	1,525			
100201488	PHOENIX	AZ		03/12/2025		722		(39)			(39)		683	683			
100201489	BLUFFTON	SC		03/12/2025		1,321		(52)			(52)		1,269	1,269			
100201490	GREENFIELD	IN		03/12/2025		824		(30)			(30)		794	794			
100201492	VACAVILLE	CA		03/12/2025		752		(28)			(28)		724	724			
100201493	MIAMI BEACH	FL		03/12/2025		1,346		(35)			(35)		1,311	1,311			
100201494	HOUMA	LA		03/12/2025		1,863		(54)			(54)		1,809	1,809			
100201495	LANHAM	MD		03/12/2025		775		(10)			(10)		765	765			
100201497	WESTON	FL		03/12/2025		2,256		(37)			(37)		2,219	2,219			
100201499	SHREVEPORT	LA		03/12/2025		223		(10)			(10)		213	213			
100201503	MISSION VIEJO	CA		03/12/2025		4,128		(140)			(140)		3,988	3,988			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201505	LANHAM	MD		03/12/2025		983		(45)			(45)		938	938			
100201507	EDEN PRAIRIE	MN		03/12/2025		10,287		69			69		10,356	10,356			
100201508	CORAL GABLES	FL		03/12/2025		2,654		(30)			(30)		2,624	2,624			
100201509	CUTLER BAY	FL		03/12/2025		1,566		(17)			(17)		1,549	1,549			
100201512	FONTANA	CA		03/13/2025		442		(18)			(18)		424	424			
100201514	HOUSTON	TX		03/13/2025		1,243		(30)			(30)		1,213	1,213			
100201516	ALBUQUERQUE	NM		03/13/2025		3,470		(159)			(159)		3,311	3,311			
100201518	EL MONTE	CA		03/13/2025		1,202		(40)			(40)		1,162	1,162			
100201521	TORRANCE	CA		03/13/2025		1,819		(61)			(61)		1,758	1,758			
100201523	FONTANA	CA		03/13/2025		1,004		(37)			(37)		967	967			
100201524	RALEIGH	NC		03/13/2025		457		(9)			(9)		448	448			
100201525	LOS ANGELES	CA		03/13/2025		2,437		(72)			(72)		2,365	2,365			
100201526	FLOWERY BRANCH	GA		03/13/2025		1,103		(51)			(51)		1,052	1,052			
100201527	HOUSTON	TX		03/13/2025		512		(20)			(20)		492	492			
100201528	LAKEWOOD	CA		03/13/2025		2,186		(70)			(70)		2,116	2,116			
100201529	SAINT JOHNS	FL		03/13/2025		1,298		(38)			(38)		1,260	1,260			
100201530	MORENO VALLEY	CA		03/13/2025		1,032		(48)			(48)		984	984			
100201531	SACRAMENTO	CA		03/13/2025		994		(40)			(40)		954	954			
100201532	JUPITER	FL		03/13/2025		1,186		(26)			(26)		1,160	1,160			
100201533	LOS ANGELES	CA		03/13/2025		1,424		(54)			(54)		1,370	1,370			
100201534	SILVER SPRING	MD		03/13/2025		940		(44)			(44)		896	896			
100201535	SANTA ANA	CA		03/13/2025		7,394		(76)			(76)		7,318	7,318			
100201536	BEAVERTON	OR		03/13/2025		1,000		(42)			(42)		958	958			
100201537	CORDOVA	TN		03/13/2025		795		(14)			(14)		781	781			
100201538	GREENSBORO	NC		03/13/2025		10,700		(92)			(92)		10,608	10,608			
100201539	RICHMOND	TX		03/13/2025		1,061		(20)			(20)		1,041	1,041			
100201540	SANTA ROSA	CA		03/13/2025		324		(9)			(9)		315	315			
100201541	RENO	NV		03/13/2025		1,365		(15)			(15)		1,350	1,350			
100201542	RALEIGH	NC		03/13/2025		4,138		(81)			(81)		4,057	4,057			
100201544	SAN TAN VALLEY	AZ		03/13/2025		642		(23)			(23)		619	619			
100201545	LAKE WORTH	FL		03/13/2025		3,495		(42)			(42)		3,453	3,453			
100201547	INGLEWOOD	CA		03/13/2025		1,177		(38)			(38)		1,139	1,139			
100201549	BLANCHARD	OK		03/13/2025		1,033		(26)			(26)		1,007	1,007			
100201551	DUARTE	CA		03/13/2025		2,456		(55)			(55)		2,401	2,401			
100201553	HAYES	VA		03/13/2025		2,984		(27)			(27)		2,957	2,957			
100201556	DELAND	FL		03/13/2025		582		(8)			(8)		574	574			
100201559	HUNTINGTON BEACH	CA		03/13/2025		2,054		(68)			(68)		1,986	1,986			
100201561	GREENSBORO	NC		03/13/2025		805		(14)			(14)		791	791			
100201562	LA GRANDE	OR		03/13/2025		555		(26)			(26)		529	529			
100201563	LOS ALAMITOS	CA		03/13/2025		2,981		(39)			(39)		2,942	2,942			
100201564	MANSFIELD	TX		03/13/2025		2,388		(77)			(77)		2,311	2,311			
100201565	PEARLAND	TX		03/13/2025		918		(148)			(148)		770	770			
100201566	PALMETTO BAY	FL		03/13/2025		1,246		(29)			(29)		1,217	1,217			
100201567	DAVENPORT	FL		03/13/2025		3,995		(102)			(102)		3,893	3,893			
100201568	AVON	MA		03/13/2025		1,172		(6)			(6)		1,166	1,166			
100201569	LYNWOOD	CA		03/13/2025		14,391		(518)			(518)		13,873	13,873			
100201570	CARSON	CA		03/13/2025		869		(23)			(23)		846	846			
100201572	GRAYSON	GA		03/13/2025		792		(15)			(15)		777	777			
100201573	FOUNTAIN VALLEY	CA		03/13/2025		1,356		(37)			(37)		1,319	1,319			
100201574	GARLAND	TX		03/13/2025		758		(10)			(10)		748	748			
100201575	TARZANA	CA		03/13/2025		3,009		(110)			(110)		2,899	2,899			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201577	RIVERSIDE	CA		03/13/2025		769		(22)			(22)		747	747			
100201578	SAVANNAH	GA		03/13/2025		1,672		(74)			(74)		1,598	1,598			
100201579	HOUSTON	TX		03/13/2025		6,194		(124)			(124)		6,070	6,070			
100201580	LAGRANGE	GA		03/13/2025		18,550		(311)			(311)		18,239	18,239			
100201583	MIDLOTHIAN	VA		03/13/2025		12,681		(38)			(38)		12,643	12,643			
100201584	HOUSTON	TX		03/13/2025		511		(19)			(19)		492	492			
100201585	CERRITOS	CA		03/13/2025		2,168		(59)			(59)		2,109	2,109			
100201586	LOS ANGELES	CA		03/13/2025		1,182		(22)			(22)		1,160	1,160			
100201587	CERRITOS	CA		03/13/2025		2,241		(62)			(62)		2,179	2,179			
100201589	SEATTLE	WA		03/13/2025		378		(14)			(14)		364	364			
100201590	SNELLVILLE	GA		03/13/2025		547		(25)			(25)		522	522			
100201591	HIALEAH GARDENS	FL		03/13/2025		969		(52)			(52)		917	917			
100201592	WILLIS	TX		03/13/2025		623		(7)			(7)		616	616			
100201595	KING GEORGE	VA		03/13/2025		1,888		(58)			(58)		1,830	1,830			
100201596	MIAMI	FL		03/13/2025		4,160		(50)			(50)		4,110	4,110			
100201597	MIAMI	FL		03/13/2025		2,099		(56)			(56)		2,043	2,043			
100201599	GREENSBORO	NC		03/13/2025		545		(25)			(25)		520	520			
100201602	MIAMI	FL		03/13/2025		828		(17)			(17)		811	811			
100201604	CARMICHAEL	CA		03/13/2025		797		(28)			(28)		769	769			
100201606	ORANGE BEACH	AL		03/13/2025		2,018		(62)			(62)		1,956	1,956			
100201608	PORTLAND	OR		03/13/2025		1,947		(64)			(64)		1,883	1,883			
100201609	TAMPA	FL		03/13/2025		437		(20)			(20)		417	417			
100201610	MIAMI	FL		03/13/2025		1,916		(36)			(36)		1,880	1,880			
100201611	ATLANTA	GA		03/13/2025		578		(27)			(27)		551	551			
100201612	TULSA	OK		03/13/2025		2,424		(79)			(79)		2,345	2,345			
100201613	SARASOTA	FL		03/13/2025		515		(6)			(6)		509	509			
100201614	PALM BAY	FL		03/13/2025		704		17			17		721	721			
100201615	CUTLER BAY	FL		03/13/2025		1,138		(38)			(38)		1,100	1,100			
100201616	HAMMOND	LA		03/13/2025		2,049		(45)			(45)		2,004	2,004			
100201617	CAPE CORAL	FL		03/13/2025		451		4			4		455	455			
100201618	MOBILE	AL		03/13/2025		308		(9)			(9)		299	299			
100201619	PUNTA GORDA	FL		03/13/2025		446		9			9		455	455			
100201621	PARKER	CO		03/13/2025		412		(8)			(8)		404	404			
100201622	MIAMI	FL		03/13/2025		1,023		(39)			(39)		984	984			
100201623	ESCONDIDO	CA		03/13/2025		1,832		(33)			(33)		1,799	1,799			
100201625	MIAMI	FL		03/13/2025		806		(37)			(37)		769	769			
100201626	BETHESDA	MD		03/13/2025		2,695		(115)			(115)		2,580	2,580			
100201627	PENSACOLA BEACH	FL		03/13/2025		23,826		(1,150)			(1,150)		22,676	22,676			
100201628	INLET BEACH	FL		03/13/2025		23,934		(1,200)			(1,200)		22,734	22,734			
100201630	SCOTTSDALE	AZ		03/13/2025		3,441		(127)			(127)		3,314	3,314			
100201631	OCALA	FL		03/13/2025		2,556		(123)			(123)		2,433	2,433			
100201632	VISALIA	CA		03/13/2025		1,307		(22)			(22)		1,285	1,285			
100201634	MIDDLETON	ID		03/13/2025		1,076		(39)			(39)		1,037	1,037			
100201635	TEMPE	AZ		03/13/2025		1,973		(15)			(15)		1,958	1,958			
100201636	TONTITOWN	AR		03/13/2025		645		(29)			(29)		616	616			
100201637	PENSACOLA	FL		03/13/2025		587		(18)			(18)		569	569			
100201639	RED OAK	TX		03/13/2025		366		(17)			(17)		349	349			
100201640	PENSACOLA	FL		03/13/2025		590		(17)			(17)		573	573			
100201641	FORT WORTH	TX		03/13/2025		861		(17)			(17)		844	844			
100201642	MENLO PARK	CA		03/13/2025		3,001		(37)			(37)		2,964	2,964			
100201644	GUNTERSVILLE	AL		03/13/2025		1,117		12			12		1,129	1,129			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201645	SAN ANTONIO	TX		03/13/2025		1,129		2			2		1,131	1,131			
100201647	PIKE ROAD	AL		03/13/2025		400		(13)			(13)		387	387			
100201649	ALBUQUERQUE	NM		03/13/2025		2,038		(95)			(95)		1,943	1,943			
100201650	PENSACOLA	FL		03/13/2025		591		(18)			(18)		573	573			
100201651	WESLEY CHAPEL	FL		03/13/2025		1,194		(40)			(40)		1,154	1,154			
100201653	CORONA	CA		03/13/2025		1,640		(47)			(47)		1,593	1,593			
100201654	BRONX	NY		03/13/2025		1,381		7			7		1,388	1,388			
100201655	PENSACOLA	FL		03/13/2025		590		(21)			(21)		569	569			
100201656	LEESVILLE	SC		03/13/2025		529		(15)			(15)		514	514			
100201657	MENDHAM	NJ		03/13/2025		3,166		(57)			(57)		3,109	3,109			
100201658	SCHERTZ	TX		03/13/2025		969		(45)			(45)		924	924			
100201659	OMAHA	NE		03/13/2025		626		(29)			(29)		597	597			
100201662	EAST ORANGE	NJ		03/13/2025		1,409		38			38		1,447	1,447			
100201663	NORTHWOOD	NH		03/13/2025		271		(13)			(13)		258	258			
100201664	MADISON	NJ		03/13/2025		1,872		(57)			(57)		1,815	1,815			
100201665	NEW BRITAIN	CT		03/13/2025		539		(19)			(19)		520	520			
100201668	JACKSONVILLE	FL		03/13/2025		3,409		(42)			(42)		3,367	3,367			
100201672	WINCHESTER	OH		03/13/2025		302		(7)			(7)		295	295			
100201673	SUPPLY	NC		03/13/2025		388		(18)			(18)		370	370			
100201676	SAINT PETERSBURG	FL		03/13/2025		1,323		(19)			(19)		1,304	1,304			
100201677	LUBBOCK	TX		03/13/2025		4,797		(148)			(148)		4,649	4,649			
100201678	RUIDOSO	NM		03/13/2025		1,897		(77)			(77)		1,820	1,820			
100201680	APOLLO BEACH	FL		03/13/2025		1,953		(56)			(56)		1,897	1,897			
100201682	VISTA	CA		03/13/2025		1,734		(81)			(81)		1,653	1,653			
100201684	NASHVILLE	TN		03/13/2025		1,181		(45)			(45)		1,136	1,136			
100201686	MODESTO	CA		03/13/2025		62,242		(2,242)			(2,242)		60,000	60,000			
100201687	MAYS LANDING	NJ		03/13/2025		1,908		(85)			(85)		1,823	1,823			
100201690	SCRANTON	PA		03/13/2025		1,068		23			23		1,091	1,091			
100201691	TOMBALL	TX		03/13/2025		965		(37)			(37)		928	928			
100201694	OSTERVILLE	MA		03/18/2025		1,249		(44)			(44)		1,205	1,205			
100201696	HARKERS ISLAND	NC		03/18/2025		3,897		(51)			(51)		3,846	3,846			
100201697	SAN JOSE	CA		03/18/2025		7,652		(237)			(237)		7,415	7,415			
100201698	OCEAN PINES	MD		03/18/2025		1,464		(14)			(14)		1,450	1,450			
100201699	IRVING	TX		03/18/2025		852		(30)			(30)		822	822			
100201700	LEONIA	NJ		03/18/2025		1,286		(34)			(34)		1,252	1,252			
100201702	PEMBROKE PINES	FL		03/18/2025		1,931		(35)			(35)		1,896	1,896			
100201703	MERCED	CA		03/18/2025		834		(22)			(22)		812	812			
100201704	SAN DIEGO	CA		03/18/2025		95,541		(1,727)			(1,727)		93,814	93,814			
100201705	PFLUGERVILLE	TX		03/18/2025		1,359		(23)			(23)		1,336	1,336			
100201706	PHILADELPHIA	PA		03/18/2025		1,797		14			14		1,811	1,811			
100201707	JAMESPORT	NY		03/18/2025		1,366		(50)			(50)		1,316	1,316			
100201708	NUTLEY	NJ		03/18/2025		1,570		(14)			(14)		1,556	1,556			
100201709	PHILADELPHIA	PA		03/18/2025		1,039		(10)			(10)		1,029	1,029			
100201710	ROCKFORD	IL		03/18/2025		736		(4)			(4)		732	732			
100201711	VAN ALSTYNE	TX		03/18/2025		3,389		(45)			(45)		3,344	3,344			
100201712	MODESTO	CA		03/18/2025		2,945		(75)			(75)		2,870	2,870			
100201713	PITTSBURGH	PA		03/18/2025		2,398		(13)			(13)		2,385	2,385			
100201714	HURRICANE	UT		03/18/2025		1,327		(37)			(37)		1,290	1,290			
100201715	PUYALLUP	WA		03/18/2025		922		(31)			(31)		891	891			
100201716	MERCED	CA		03/18/2025		897		(24)			(24)		873	873			
100201718	LANCASTER	SC		03/18/2025		1,076		(34)			(34)		1,042	1,042			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201721	PORT MATILDA	PA		03/18/2025		2,383		(21)			(21)		2,362	2,362			
100201722	BURNSVILLE	NC		03/18/2025		1,272		(5)			(5)		1,267	1,267			
100201724	KIRKLAND	WA		03/18/2025		71,830		(635)			(635)		71,195	71,195			
100201725	ERIE	PA		03/18/2025		1,824		(64)			(64)		1,760	1,760			
100201729	OJAI	CA		03/18/2025		2,500		(69)			(69)		2,431	2,431			
100201732	PHOENIX	AZ		03/18/2025		1,347		(7)			(7)		1,340	1,340			
100201733	KENT	WA		03/18/2025		1,009		(20)			(20)		989	989			
100201737	LOS ANGELES	CA		03/18/2025		17,747		(345)			(345)		17,402	17,402			
100201738	SAN ANTONIO	TX		03/18/2025		904		(23)			(23)		881	881			
100201740	FORKS	WA		03/18/2025		1,915		(19)			(19)		1,896	1,896			
100201741	LAKE HARMONY	PA		03/18/2025		3,087		(58)			(58)		3,029	3,029			
100201744	CENTENNIAL	CO		03/18/2025		799		(29)			(29)		770	770			
100201745	SAN FRANCISCO	CA		03/18/2025		2,407		(53)			(53)		2,354	2,354			
100201746	BLOOMINGDALE	IL		03/18/2025		1,393		(28)			(28)		1,365	1,365			
100201747	HAMPSTEAD	NC		03/18/2025		1,947		(50)			(50)		1,897	1,897			
100201748	SELBYVILLE	DE		03/18/2025		963		(26)			(26)		937	937			
100201753	HOFFMAN ESTATES	IL		03/18/2025		272		(5)			(5)		267	267			
100201755	WATERBURY	CT		03/18/2025		646		(12)			(12)		634	634			
100201756	MIDDLE VILLAGE	NY		03/18/2025		1,284		(43)			(43)		1,241	1,241			
100201757	WILMINGTON	DE		03/18/2025		459		(4)			(4)		455	455			
100201760	HOUSTON	TX		03/18/2025		1,793		(42)			(42)		1,751	1,751			
100201761	BROOKLYN	NY		03/18/2025		2,366		(72)			(72)		2,294	2,294			
100201763	BLACKSBURG	VA		03/18/2025		696		(32)			(32)		664	664			
100201764	SUGAR LAND	TX		03/18/2025		404		(1)			(1)		403	403			
100201765	WILMINGTON	NC		03/18/2025		368		(8)			(8)		360	360			
100201767	FISHKILL	NY		03/18/2025		653		(30)			(30)		623	623			
100201769	HAMPSTEAD	NC		03/18/2025		1,242		(35)			(35)		1,207	1,207			
100201771	FORT WORTH	TX		03/18/2025		656		(3)			(3)		653	653			
100201772	WILMINGTON	DE		03/18/2025		594		(28)			(28)		566	566			
100201774	CHULA VISTA	CA		03/18/2025		2,221		(50)			(50)		2,171	2,171			
100201777	WEST PALM BEACH	FL		03/18/2025		1,297		(30)			(30)		1,267	1,267			
100201778	ONSET	MA		03/18/2025		2,392		(46)			(46)		2,346	2,346			
100201780	SAMMAMISH	WA		03/18/2025		4,530		(126)			(126)		4,404	4,404			
100201781	MEMPHIS	TN		03/18/2025		438		(20)			(20)		418	418			
100201782	PLAINFIELD	IL		03/18/2025		872		(23)			(23)		849	849			
100201783	SAVANNAH	GA		03/18/2025		1,189		(33)			(33)		1,156	1,156			
100201784	PLANTATION	FL		03/18/2025		412		(19)			(19)		393	393			
100201788	MERIDIAN	ID		03/18/2025		1,956		(62)			(62)		1,894	1,894			
100201789	NEWCASTLE	WA		03/18/2025		2,064		(56)			(56)		2,008	2,008			
100201792	TAMPA	FL		03/18/2025		927		(35)			(35)		892	892			
100201793	SCOTTSDALE	AZ		03/18/2025		3,139		(84)			(84)		3,055	3,055			
100201795	CHICAGO	IL		03/18/2025		791		(20)			(20)		771	771			
100201796	CHARLOTTE	NC		03/18/2025		1,203		(30)			(30)		1,173	1,173			
100201797	SPRINGFIELD	OR		03/18/2025		731		(34)			(34)		697	697			
100201800	TAMPA	FL		03/18/2025		737		(19)			(19)		718	718			
100201801	EULESS	TX		03/18/2025		973		(35)			(35)		938	938			
100201802	SAN LUIS OBISPO	CA		03/18/2025		2,380		(34)			(34)		2,346	2,346			
100201803	CUTLER BAY	FL		03/18/2025		1,422		(29)			(29)		1,393	1,393			
100201805	PEORIA	AZ		03/18/2025		190		(9)			(9)		181	181			
100201806	SOUTHLAKE	TX		03/18/2025		4,386		(204)			(204)		4,182	4,182			
100201809	MANALAPAN	NJ		03/18/2025		654		(15)			(15)		639	639			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100201810	GREENWOOD	SC		03/18/2025		441		(5)			(5)		436	436			
100201811	GOLETA	CA		03/18/2025		1,177		2			2		1,179	1,179			
100201812	STOCKTON	CA		03/18/2025		831		(9)			(9)		822	822			
100201813	JACKSONVILLE	FL		03/18/2025		397		(4)			(4)		393	393			
100201815	IRVINE	CA		03/18/2025		3,274		(126)			(126)		3,148	3,148			
100201816	SAN DIEGO	CA		03/18/2025		1,644		(33)			(33)		1,611	1,611			
100201817	HILTON HEAD ISLAND	SC		03/18/2025		2,472		(67)			(67)		2,405	2,405			
100201819	LEHIGH ACRES	FL		03/18/2025		538		1			1		539	539			
100201820	PROVIDENCE	RI		03/18/2025		1,802		(50)			(50)		1,752	1,752			
100201822	JACKSON	CA		03/18/2025		1,576		(71)			(71)		1,505	1,505			
100201823	DES MOINES	IA		03/18/2025		698		(32)			(32)		666	666			
100201825	LOMITA	CA		03/18/2025		864		(32)			(32)		832	832			
100201827	OXNARD	CA		03/18/2025		1,616		(38)			(38)		1,578	1,578			
100201828	KATY	TX		03/18/2025		479		(22)			(22)		457	457			
100201829	TYLER	TX		03/18/2025		257		(9)			(9)		248	248			
100201830	RANCHO CUCAMONGA	CA		03/18/2025		6,555		(125)			(125)		6,430	6,430			
100201832	APOPKA	FL		03/18/2025		1,575		(26)			(26)		1,549	1,549			
100201834	READING	PA		03/18/2025		309		(14)			(14)		295	295			
100201835	NEWARK	NJ		03/18/2025		1,504		(25)			(25)		1,479	1,479			
100201836	FRAMINGHAM	MA		03/18/2025		910		(14)			(14)		896	896			
100201837	BLOOMFIELD	CT		03/18/2025		774		3			3		777	777			
100201838	BALTIMORE	MD		03/18/2025		518		(13)			(13)		505	505			
100201839	WEST LAWN	PA		03/18/2025		445		(2)			(2)		443	443			
100201842	FRIENDSWOOD	TX		03/18/2025		523		(3)			(3)		520	520			
100201844	COACHELLA	CA		03/18/2025		530		(25)			(25)		505	505			
100201845	PALOS PARK	IL		03/18/2025		2,088		(58)			(58)		2,030	2,030			
100201846	TULSA	OK		03/18/2025		2,699		(48)			(48)		2,651	2,651			
100201847	ACWORTH	GA		03/18/2025		633		(22)			(22)		611	611			
100201849	LOS ANGELES	CA		03/18/2025		2,778		(81)			(81)		2,697	2,697			
100201853	WRIGHTWOOD	CA		03/18/2025		1,963		(42)			(42)		1,921	1,921			
100201854	LAS VEGAS	NV		03/18/2025		1,526		(37)			(37)		1,489	1,489			
100201855	N CAPE MAY	NJ		03/18/2025		1,431		(14)			(14)		1,417	1,417			
100201856	LOVELAND	CO		03/18/2025		386		(6)			(6)		380	380			
100201859	AUSTELL	GA		03/18/2025		315		(15)			(15)		300	300			
100201860	LYNNWOOD	WA		03/18/2025		1,133		(40)			(40)		1,093	1,093			
100201861	EASTON	PA		03/18/2025		464		(22)			(22)		442	442			
100201864	SAN JOSE	CA		03/18/2025		1,966		(69)			(69)		1,897	1,897			
100201865	PHILADELPHIA	PA		03/18/2025		342		(6)			(6)		336	336			
100201866	LAS VEGAS	NV		03/18/2025		328		(11)			(11)		317	317			
100201869	CHULA VISTA	CA		03/18/2025		2,291		(57)			(57)		2,234	2,234			
100201870	DENVER	CO		03/18/2025		942		(17)			(17)		925	925			
100201871	HUNTERSVILLE	NC		03/18/2025		1,019		(37)			(37)		982	982			
100201872	LITHONIA	GA		03/18/2025		517		(11)			(11)		506	506			
100201873	COCONUT CREEK	FL		03/18/2025		1,322		(45)			(45)		1,277	1,277			
100201874	BAKERSFIELD	CA		03/18/2025		795		(37)			(37)		758	758			
100201875	OKEMAH	OK		03/18/2025		991		(39)			(39)		952	952			
100201877	PRINCETON	TX		03/18/2025		640		(16)			(16)		624	624			
100201879	HAINES CITY	FL		03/18/2025		624		(29)			(29)		595	595			
100201880	NAPLES	FL		03/18/2025		2,666		(42)			(42)		2,624	2,624			
100201881	LOUISVILLE	KY		03/18/2025		671		(16)			(16)		655	655			
100201883	DOWNEY	CA		03/18/2025		1,321		(42)			(42)		1,279	1,279			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201884	AURORA	CO		03/18/2025		643		(22)			(22)		621	621			
100201885	KYLE	TX		03/18/2025		277,013		(9,984)			(9,984)		267,029	267,029			
100201886	PLAINFIELD	IN		03/18/2025		11,369		(374)			(374)		10,995	10,995			
100201887	ATLANTA	GA		03/18/2025		3,862		(106)			(106)		3,756	3,756			
100201890	BURGAW	NC		03/18/2025		355		(9)			(9)		346	346			
100201891	MANCHESTER	NH		03/18/2025		1,532		(7)			(7)		1,525	1,525			
100201892	LIVINGSTON	NJ		03/18/2025		1,038		(12)			(12)		1,026	1,026			
100201893	WASHINGTON	DC		03/18/2025		1,251							1,251	1,251			
100201894	STOCKTON	CA		03/18/2025		767		(9)			(9)		758	758			
100201897	SCOTTSDALE	AZ		03/18/2025		669		(15)			(15)		654	654			
100201899	BUFFALO	NY		03/18/2025		426		(13)			(13)		413	413			
100201900	HAYWARD	WI		03/18/2025		1,814		(59)			(59)		1,755	1,755			
100201902	BALTIMORE	MD		03/18/2025		453		(10)			(10)		443	443			
100201904	ORMOND BEACH	FL		03/18/2025		770		(4)			(4)		766	766			
100201905	FRISCO	TX		03/18/2025		1,507		(49)			(49)		1,458	1,458			
100201906	QUEEN CREEK	AZ		03/18/2025		106,458		(3,736)			(3,736)		102,722	102,722			
100201908	E PALO ALTO	CA		03/18/2025		56,956		(874)			(874)		56,082	56,082			
100201909	BOCA RATON	FL		03/18/2025		5,259		(141)			(141)		5,118	5,118			
100201910	DIAMOND BAR	CA		03/18/2025		1,977		(41)			(41)		1,936	1,936			
100201911	UPPER SADDLE RIVER	NJ		03/18/2025		3,712		(43)			(43)		3,669	3,669			
100201914	PHOENIX	AZ		03/18/2025		3,335		(18)			(18)		3,317	3,317			
100201915	CLAYTON	NC		03/18/2025		1,338		(41)			(41)		1,297	1,297			
100201916	FREDERICK	CO		03/18/2025		875		(35)			(35)		840	840			
100201918	PLANT CITY	FL		03/18/2025		704		(30)			(30)		674	674			
100201919	WILLOW GROVE	PA		03/18/2025		651		(20)			(20)		631	631			
100201920	EAST ORANGE	NJ		03/18/2025		922		(7)			(7)		915	915			
100201924	PITTSBURG	CA		03/18/2025		7,802		(146)			(146)		7,656	7,656			
100201928	CAPE CORAL	FL		03/18/2025		784		(36)			(36)		748	748			
100201929	CONVERSE	TX		03/18/2025		550		(23)			(23)		527	527			
100201931	PHILADELPHIA	PA		03/18/2025		88		(1)			(1)		87	87			
100201932	GULF SHORES	AL		03/18/2025		922		(42)			(42)		880	880			
100201934	BAKERSFIELD	CA		03/18/2025		748		(35)			(35)		713	713			
100201935	VAN NUYS	CA		03/18/2025		2,205		(100)			(100)		2,105	2,105			
100201937	COTO DE CAZA	CA		03/18/2025		2,254		(87)			(87)		2,167	2,167			
100201938	SAN TAN VALLEY	AZ		03/18/2025		844		(39)			(39)		805	805			
100201939	MICHIGAN CITY	IN		03/18/2025		824		(35)			(35)		789	789			
100201940	HONOLULU	HI		03/18/2025		1,273		(40)			(40)		1,233	1,233			
100201941	MARGATE CITY	NJ		03/18/2025		1,420		(56)			(56)		1,364	1,364			
100201945	TURLOCK	CA		03/18/2025		4,161		(144)			(144)		4,017	4,017			
100201946	PLEASANT HILL	CA		03/18/2025		44,560		(571)			(571)		43,989	43,989			
100201948	SIMI VALLEY	CA		03/18/2025		2,040		(38)			(38)		2,002	2,002			
100201949	MESA	AZ		03/18/2025		704		(32)			(32)		672	672			
100201950	BELLEVUE	WA		03/18/2025		3,450		(98)			(98)		3,352	3,352			
100201954	BRADENTON	FL		03/18/2025		798		(11)			(11)		787	787			
100201955	FLAGLER BEACH	FL		03/18/2025		1,017		(25)			(25)		992	992			
100201957	LABELLE	FL		03/18/2025		2,393		(75)			(75)		2,318	2,318			
100201959	HOUSTON	TX		03/18/2025		169		(2)			(2)		167	167			
100201960	HOPE MILLS	NC		03/18/2025		419		(13)			(13)		406	406			
100201961	SEASIDE	OR		03/18/2025		2,909		(35)			(35)		2,874	2,874			
100201963	NORTH BRANFORD	CT		03/18/2025		2,009		(56)			(56)		1,953	1,953			
100201964	MONTGOMERY	TX		03/18/2025		562		(26)			(26)		536	536			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201965	SANDPOINT	ID		03/18/2025		3,221		(35)			(35)		3,186	3,186			
100201966	CHICAGO	IL		03/18/2025		1,727		(45)			(45)		1,682	1,682			
100201967	PHILADELPHIA	PA		03/18/2025		382		(2)			(2)		380	380			
100201968	BERKELEY	CA		03/18/2025		2,612		(67)			(67)		2,545	2,545			
100201971	DRAPER	UT		03/18/2025		2,418		(57)			(57)		2,361	2,361			
100201972	BOTHELL	WA		03/18/2025		1,563		(53)			(53)		1,510	1,510			
100201973	ALEXANDRIA	VA		03/18/2025		107,506		(4,056)			(4,056)		103,450	103,450			
100201974	LOS ANGELES	CA		03/18/2025		1,924		(56)			(56)		1,868	1,868			
100201975	BAKERSFIELD	CA		03/18/2025		492		(23)			(23)		469	469			
100201976	NASHVILLE	TN		03/18/2025		820		(19)			(19)		801	801			
100201977	THE WOODLANDS	TX		03/18/2025		1,141		(39)			(39)		1,102	1,102			
100201978	PLAIN CITY	UT		03/18/2025		1,430		(31)			(31)		1,399	1,399			
100201979	CLERMONT	FL		03/18/2025		1,464		(31)			(31)		1,433	1,433			
100201980	WAHIAWA	HI		03/18/2025		2,157		(94)			(94)		2,063	2,063			
100201981	POULSBO	WA		03/18/2025		1,973		(32)			(32)		1,941	1,941			
100201982	EAST BRIDGEWATER	MA		03/18/2025		10,252		(215)			(215)		10,037	10,037			
100201983	FALL RIVER	MA		03/18/2025		1,327		(27)			(27)		1,300	1,300			
100201984	LAS VEGAS	NV		03/18/2025		850		(22)			(22)		828	828			
100201986	MEDWAY	MA		03/18/2025		1,110		(20)			(20)		1,090	1,090			
100201987	PHILADELPHIA	PA		03/18/2025		423		(11)			(11)		412	412			
100201988	HOLLISTER	MO		03/18/2025		374		(7)			(7)		367	367			
100201990	BURBANK	CA		03/18/2025		1,276		(14)			(14)		1,262	1,262			
100201992	MODESTO	CA		03/18/2025		1,171		(48)			(48)		1,123	1,123			
100201994	NEW MILFORD	CT		03/18/2025		480		(2)			(2)		478	478			
100201996	NEWBURGH	NY		03/18/2025		410		(19)			(19)		391	391			
100201998	LYNWOOD	CA		03/18/2025		1,103		(33)			(33)		1,070	1,070			
100202001	LONG BEACH	CA		03/18/2025		1,998		(9)			(9)		1,989	1,989			
100202002	GOLDEN	CO		03/18/2025		942		(44)			(44)		898	898			
100202003	MIAMI GARDENS	FL		03/18/2025		489		(8)			(8)		481	481			
100202004	ALBANY	NY		03/18/2025		205		5			5		210	210			
100202005	SNELLVILLE	GA		03/18/2025		837		(39)			(39)		798	798			
100202007	EUCLID	OH		03/18/2025		326		(12)			(12)		314	314			
100202009	SHELBY	NC		03/18/2025		299		(7)			(7)		292	292			
100202010	GOLDSBORO	NC		03/18/2025		843		(31)			(31)		812	812			
100202011	EATON	OH		03/18/2025		373							373	373			
100202013	BRUNSWICK	GA		03/18/2025		341		(5)			(5)		336	336			
100202014	NORTH LAS VEGAS	NV		03/18/2025		651		(1)			(1)		650	650			
100202015	PHILADELPHIA	PA		03/18/2025		469		(10)			(10)		459	459			
100202016	SILER CITY	NC		03/18/2025		381		(15)			(15)		366	366			
100202017	HOUSTON	TX		03/18/2025		2,547		(122)			(122)		2,425	2,425			
100202018	PITTSBURGH	PA		03/18/2025		659		(9)			(9)		650	650			
100202019	NORTH LAS VEGAS	NV		03/18/2025		655		(1)			(1)		654	654			
100202020	MILWAUKEE	WI		03/18/2025		247		(2)			(2)		245	245			
100202021	GARY	IN		03/18/2025		311		(2)			(2)		309	309			
100202024	SAN ANTONIO	TX		03/18/2025		572		(18)			(18)		554	554			
100202025	MEMPHIS	TN		03/18/2025		389		(7)			(7)		382	382			
100202027	KANSAS CITY	MO		03/18/2025		352		(2)			(2)		350	350			
100202028	CHICAGO HEIGHTS	IL		03/18/2025		275		1			1		276	276			
100202029	WALNUT COVE	NC		03/18/2025		328		(4)			(4)		324	324			
100202031	WARREN	MI		03/18/2025		2,925		17			17		2,942	2,942			
100202032	MARKHAM	IL		03/18/2025		392		(3)			(3)		389	389			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202033	MUNHALL	PA		03/18/2025		291		4			4		295	295			
100202034	COLUMBUS	OH		03/18/2025		442		(2)			(2)		440	440			
100202035	PUEBLO	CO		03/18/2025		197		(1)			(1)		196	196			
100202036	GARY	IN		03/18/2025		432		(4)			(4)		428	428			
100202038	TYLER	TX		03/18/2025		464		(8)			(8)		456	456			
100202040	AUBURN	MI		03/18/2025		430		(4)			(4)		426	426			
100202041	MEMPHIS	TN		03/18/2025		297							297	297			
100202042	TROY	OH		03/18/2025		357		(5)			(5)		352	352			
100202044	GARY	IN		03/18/2025		311		5			5		316	316			
100202045	BROWNSVILLE	TX		03/18/2025		310		(7)			(7)		303	303			
100202046	CINCINNATI	OH		03/18/2025		265							265	265			
100202047	KANSAS CITY	MO		03/18/2025		368		5			5		373	373			
100202048	SAN BENITO	TX		03/18/2025		249		(9)			(9)		240	240			
100202050	SCHENECTADY	NY		03/18/2025		377							377	377			
100202051	MCDONOUGH	GA		03/18/2025		279		(9)			(9)		270	270			
100202052	NEW BRITAIN	CT		03/18/2025		600		(3)			(3)		597	597			
100202054	MILLBROOK	AL		03/18/2025		279		(3)			(3)		276	276			
100202055	WICHITA FALLS	TX		03/18/2025		234		2			2		236	236			
100202056	TULSA	OK		03/18/2025		418		3			3		421	421			
100202057	JACKSONVILLE	FL		03/18/2025		479		(3)			(3)		476	476			
100202058	HAZEL PARK	MI		03/18/2025		365		3			3		368	368			
100202059	YORK	PA		03/18/2025		404		(9)			(9)		395	395			
100202060	WILSON	NC		03/18/2025		218		(3)			(3)		215	215			
100202062	SULPHUR SPRINGS	TX		03/18/2025		410		(5)			(5)		405	405			
100202064	YORK	PA		03/18/2025		419		(1)			(1)		418	418			
100202066	BALTIMORE	MD		03/18/2025		419		2			2		421	421			
100202068	NASHVILLE	TN		03/18/2025		798		(20)			(20)		778	778			
100202069	ALBERT LEA	MN		03/18/2025		217		(2)			(2)		215	215			
100202071	KNOXVILLE	TN		03/18/2025		453		(1)			(1)		452	452			
100202073	HAMBURG	NY		03/18/2025		376		(7)			(7)		369	369			
100202075	COLUMBUS	OH		03/18/2025		468		(12)			(12)		456	456			
100202076	MULDRAUGH	KY		03/18/2025		417		(13)			(13)		404	404			
100202077	SPRINGFIELD	OH		03/18/2025		261		3			3		264	264			
100202078	CLEVELAND	OH		03/18/2025		313		(1)			(1)		312	312			
100202080	HOLLY HILL	FL		03/18/2025		444		(20)			(20)		424	424			
100202083	KANSAS CITY	KS		03/18/2025		396		1			1		397	397			
100202084	SCHENECTADY	NY		03/18/2025		422		8			8		430	430			
100202085	WARRENSVILLE HEIGHTS	OH		03/18/2025		448		2			2		450	450			
100202086	SAN ANTONIO	TX		03/18/2025		470		(1)			(1)		469	469			
100202087	MILWAUKEE	WI		03/18/2025		203		2			2		205	205			
100202089	FOLCROFT	PA		03/18/2025		456		5			5		461	461			
100202090	BALTIMORE	MD		03/18/2025		409		(1)			(1)		408	408			
100202092	KANSAS CITY	MO		03/18/2025		394		(14)			(14)		380	380			
100202094	ST. LOUIS	MO		03/18/2025		340		(2)			(2)		338	338			
100202095	COLUMBUS	GA		03/18/2025		271		(9)			(9)		262	262			
100202096	DETROIT	MI		03/18/2025		247		(4)			(4)		243	243			
100202097	BRECKENRIDGE HILLS	MO		03/18/2025		220							220	220			
100202098	STATESVILLE	NC		03/18/2025		356		(6)			(6)		350	350			
100202100	FRONT ROYAL	VA		03/18/2025		670		(22)			(22)		648	648			
100202101	PLAINVILLE	CT		03/18/2025		620		(6)			(6)		614	614			
100202103	RICHMOND HEIGHTS	OH		03/18/2025		586		4			4		590	590			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202104	CHICAGO	IL		03/18/2025		255		(6)			(6)		249	249			
100202105	PHILADELPHIA	PA		03/18/2025		518		(10)			(10)		508	508			
100202106	BRIDGMAN	MI		03/18/2025		601		(28)			(28)		573	573			
100202107	BROWNSVILLE	TX		03/18/2025		475		(3)			(3)		472	472			
100202108	KANSAS CITY	MO		03/18/2025		469		2			2		471	471			
100202109	SCHENECTADY	NY		03/18/2025		556		3			3		559	559			
100202110	MEMPHIS	TN		03/18/2025		471		(22)			(22)		449	449			
100202111	FERGUSON	MO		03/18/2025		414		(6)			(6)		408	408			
100202112	CHATTANOOGA	TN		03/18/2025		369		(11)			(11)		358	358			
100202113	OKLAHOMA CITY	OK		03/18/2025		532							532	532			
100202114	FLINT	MI		03/18/2025		213		2			2		215	215			
100202115	TITUSVILLE	FL		03/18/2025		549		(25)			(25)		524	524			
100202116	WILSON	NC		03/18/2025		471		(2)			(2)		469	469			
100202117	MUSKEGON	MI		03/18/2025		457		(11)			(11)		446	446			
100202118	ST. LOUIS	MO		03/18/2025		201		1			1		202	202			
100202119	KANSAS CITY	KS		03/18/2025		337		(1)			(1)		336	336			
100202120	WILSON	NC		03/18/2025		377		(1)			(1)		376	376			
100202121	DOVER	PA		03/18/2025		751		(9)			(9)		742	742			
100202122	JACKSONVILLE	FL		03/18/2025		196		(2)			(2)		194	194			
100202123	STEUBENVILLE	OH		03/18/2025		1,132		(16)			(16)		1,116	1,116			
100202124	MEMPHIS	TN		03/18/2025		332		(1)			(1)		331	331			
100202125	SARASOTA	FL		03/18/2025		418		(10)			(10)		408	408			
100202126	INDIAN TRAIL	NC		03/18/2025		574		(4)			(4)		570	570			
100202127	DETROIT	MI		03/18/2025		261		(8)			(8)		253	253			
100202128	LAS VEGAS	NV		03/18/2025		926		(2)			(2)		924	924			
100202129	COLUMBUS	GA		03/18/2025		610		(13)			(13)		597	597			
100202131	CLIFTON HEIGHTS	PA		03/18/2025		557		6			6		563	563			
100202132	MANSFIELD	OH		03/18/2025		242		(1)			(1)		241	241			
100202133	LANSING	MI		03/18/2025		242		(2)			(2)		240	240			
100202134	SAN BERNARDINO	CA		03/18/2025		1,278		(24)			(24)		1,254	1,254			
100202136	GASTONIA	NC		03/18/2025		620							620	620			
100202137	VIRGINIA BEACH	VA		03/18/2025		676		(22)			(22)		654	654			
100202138	PHILADELPHIA	PA		03/18/2025		268							268	268			
100202140	KANSAS CITY	MO		03/18/2025		365		(7)			(7)		358	358			
100202141	MONTGOMERY	AL		03/18/2025		190		(4)			(4)		186	186			
100202142	CORPUS CHRISTI	TX		03/18/2025		578		(16)			(16)		562	562			
100202143	MONTGOMERY	AL		03/18/2025		471							471	471			
100202144	PANAMA CITY	FL		03/18/2025		193		(7)			(7)		186	186			
100202148	YORK	PA		03/18/2025		317		(4)			(4)		313	313			
100202149	CORPUS CHRISTI	TX		03/18/2025		410		(2)			(2)		408	408			
100202150	NEWARK	OH		03/18/2025		274		(4)			(4)		270	270			
100202151	LINTON	IN		03/18/2025		323		5			5		328	328			
100202154	JOHNSON CITY	NY		03/18/2025		219		(1)			(1)		218	218			
100202155	CHATTANOOGA	TN		03/18/2025		231		(4)			(4)		227	227			
100202156	MOSES LAKE	WA		03/18/2025		508		(6)			(6)		502	502			
100202157	NICEVILLE	FL		03/18/2025		508		(17)			(17)		491	491			
100202159	PERRY	GA		03/18/2025		474		(18)			(18)		456	456			
100202161	PHILADELPHIA	PA		03/18/2025		870		13			13		883	883			
100202163	BURLESON	TX		03/18/2025		613		(17)			(17)		596	596			
100202164	FRESNO	CA		03/18/2025		802		(23)			(23)		779	779			
100202165	KANSAS CITY	MO		03/18/2025		364							364	364			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202166	COLUMBUS	OH		03/18/2025		364		3			3		367	367			
100202167	ALBANY	NY		03/18/2025		561		3			3		564	564			
100202168	SPRINGFIELD	OH		03/18/2025		233		3			3		236	236			
100202171	WINFIELD	KS		03/18/2025		299		(3)			(3)		296	296			
100202172	GLEN BURNIE	MD		03/18/2025		916		4			4		920	920			
100202173	ALLEN PARK	MI		03/18/2025		371		(5)			(5)		366	366			
100202174	SAINT ANN	MO		03/18/2025		315		(8)			(8)		307	307			
100202175	RIVIERA BEACH	FL		03/18/2025		359		(11)			(11)		348	348			
100202176	ALLEN PARK	MI		03/18/2025		509		6			6		515	515			
100202178	GREENSBORO	NC		03/18/2025		195		(9)			(9)		186	186			
100202180	ALLEN PARK	MI		03/18/2025		339		(8)			(8)		331	331			
100202181	MODESTO	CA		03/18/2025		763		(14)			(14)		749	749			
100202186	DEARBORN HEIGHTS	MI		03/18/2025		264		(8)			(8)		256	256			
100202187	MILWAUKEE	WI		03/18/2025		581		(3)			(3)		578	578			
100202189	GRAND RAPIDS	MI		03/18/2025		1,106							1,106	1,106			
100202190	LEBANON	PA		03/18/2025		349		3			3		352	352			
100202192	JACKSONVILLE	FL		03/18/2025		291		(4)			(4)		287	287			
100202193	MILLBROOK	AL		03/18/2025		263		(7)			(7)		256	256			
100202194	BOWLING GREEN	KY		04/17/2025		1,966		(34)			(34)		1,932	1,932			
100202195	SAN TAN VALLEY	AZ		04/17/2025		844		(31)			(31)		813	813			
100202198	NAPLES	FL		04/17/2025		4,543		(101)			(101)		4,442	4,442			
100202199	NORTHRIDGE	CA		04/17/2025		1,298		(11)			(11)		1,287	1,287			
100202200	PRESCOTT	AZ		04/17/2025		650		(28)			(28)		622	622			
100202202	BOCA RATON	FL		04/17/2025		5,322		(242)			(242)		5,080	5,080			
100202203	MIDLOTHIAN	IL		04/17/2025		376		(5)			(5)		371	371			
100202206	RESEDA	CA		04/17/2025		2,066		(42)			(42)		2,024	2,024			
100202207	HOUSTON	TX		04/17/2025		379		(18)			(18)		361	361			
100202208	LILBURN	GA		04/17/2025		946		(44)			(44)		902	902			
100202209	DILLON	CO		04/17/2025		1,516		(52)			(52)		1,464	1,464			
100202210	MOONACHIE	NJ		04/17/2025		672		(16)			(16)		656	656			
100202212	LITTLETON	CO		04/17/2025		847		(23)			(23)		824	824			
100202216	JACKSONVILLE	FL		04/17/2025		1,127		(37)			(37)		1,090	1,090			
100202219	GLENDALE	AZ		04/17/2025		426		(10)			(10)		416	416			
100202220	ROME	GA		04/17/2025		464		(12)			(12)		452	452			
100202221	LA GRANGE	KY		04/17/2025		918		4			4		922	922			
100202222	WASHINGTON	DC		04/17/2025		615		(29)			(29)		586	586			
100202223	BARDSTOWN	KY		04/17/2025		1,103		9			9		1,112	1,112			
100202224	LOS ANGELES	CA		04/17/2025		3,665		(37)			(37)		3,628	3,628			
100202225	SCOTTSDALE	AZ		04/17/2025		2,887		(28)			(28)		2,859	2,859			
100202227	FORT PIERCE	FL		04/17/2025		1,333		(21)			(21)		1,312	1,312			
100202228	PHILADELPHIA	PA		04/17/2025		353		(8)			(8)		345	345			
100202229	SANTA ANA	CA		04/17/2025		5,033		(91)			(91)		4,942	4,942			
100202230	ELLICOTT CITY	MD		04/17/2025		2,173		(49)			(49)		2,124	2,124			
100202232	HOUSTON	TX		04/17/2025		1,393		(52)			(52)		1,341	1,341			
100202233	NORTH PORT	FL		04/17/2025		628		(19)			(19)		609	609			
100202234	ONTARIO	CA		04/17/2025		918		(36)			(36)		882	882			
100202236	FLORENCE	KY		04/17/2025		522		(12)			(12)		510	510			
100202238	ATLANTA	GA		04/17/2025		379		(10)			(10)		369	369			
100202239	TUCSON	AZ		04/17/2025		2,453		(12)			(12)		2,441	2,441			
100202240	CHARLOTTE	NC		04/17/2025		1,352		17			17		1,369	1,369			
100202241	PACOIMA	CA		04/17/2025		614		(17)			(17)		597	597			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202243	LOS ANGELES	CA		04/17/2025		1,701		(79)			(79)		1,622	1,622			
100202245	LAS VEGAS	NV		04/17/2025		761		(13)			(13)		748	748			
100202246	JERSEY CITY	NJ		04/17/2025		669		(20)			(20)		649	649			
100202247	LEMOORE	CA		04/17/2025		643		(30)			(30)		613	613			
100202250	SAN GABRIEL	CA		04/17/2025		2,125		(60)			(60)		2,065	2,065			
100202251	BUENA PARK	CA		04/17/2025		2,581		(59)			(59)		2,522	2,522			
100202256	RIDGECREST	CA		04/17/2025		822		(11)			(11)		811	811			
100202257	OAKHURST	CA		04/17/2025		670		(18)			(18)		652	652			
100202260	HARRISON TOWNSHIP	MI		04/17/2025		1,298		(40)			(40)		1,258	1,258			
100202264	LAS VEGAS	NV		04/17/2025		6,527		(178)			(178)		6,349	6,349			
100202265	LOMITA	CA		04/17/2025		2,588		(113)			(113)		2,475	2,475			
100202349	LOS ANGELES	CA		03/19/2025		10,521		(105)			(105)		10,416	10,416			
100202350	MIAMI	FL		03/19/2025		1,220		(11)			(11)		1,209	1,209			
100202352	NORTH HIGHLANDS	CA		03/19/2025		1,132		2			2		1,134	1,134			
100202353	CAMDEN	NJ		03/19/2025		283		(8)			(8)		275	275			
100202354	WELLINGTON	FL		03/19/2025		1,229		(35)			(35)		1,194	1,194			
100202355	LOS ANGELES	CA		03/19/2025		7,325		(296)			(296)		7,029	7,029			
100202357	BROOKLYN	NY		03/19/2025		1,120		(18)			(18)		1,102	1,102			
100202359	ORLANDO	FL		03/19/2025		395		(13)			(13)		382	382			
100202360	BROWNS MILLS	NJ		03/19/2025		630		(23)			(23)		607	607			
100202361	MALIBU	CA		03/19/2025		4,233		(79)			(79)		4,154	4,154			
100202362	ELIZABETH	NJ		03/19/2025		985		(37)			(37)		948	948			
100202366	NORTHRIDGE	CA		03/19/2025		2,692		(125)			(125)		2,567	2,567			
100202369	LAS CRUCES	NM		03/19/2025		1,157		6			6		1,163	1,163			
100202370	FAYETTEVILLE	NC		03/19/2025		1,539		(58)			(58)		1,481	1,481			
100202371	PENSACOLA	FL		03/19/2025		709		1			1		710	710			
100202372	PALM DESERT	CA		03/19/2025		1,552		(52)			(52)		1,500	1,500			
100202373	REDDING	CA		03/19/2025		2,838		(132)			(132)		2,706	2,706			
100202375	MAMMOTH LAKES	CA		03/19/2025		4,483		(163)			(163)		4,320	4,320			
100202376	RAVENEL	SC		03/19/2025		609		(28)			(28)		581	581			
100202380	MOORE	SC		03/19/2025		429		(12)			(12)		417	417			
100202381	YUCAIPA	CA		03/19/2025		2,352		(108)			(108)		2,244	2,244			
100202382	LOS ANGELES	CA		03/19/2025		1,532		(71)			(71)		1,461	1,461			
100202383	BREA	CA		03/19/2025		2,393		(74)			(74)		2,319	2,319			
100202384	NAPLES	FL		03/19/2025		703		(13)			(13)		690	690			
100202386	EATONTOWN	NJ		03/19/2025		911		(11)			(11)		900	900			
100202387	CHESTERFIELD	VA		03/19/2025		1,104		(29)			(29)		1,075	1,075			
100202389	EL PASO	TX		03/19/2025		2,595		(52)			(52)		2,543	2,543			
100202390	COLUMBUS	OH		03/19/2025		490		(13)			(13)		477	477			
100202391	TUSCOLA	TX		03/19/2025		5,289		(17)			(17)		5,272	5,272			
100202392	HAMPSTEAD	MD		03/19/2025		402		(12)			(12)		390	390			
100202393	SCOTCH PLAINS	NJ		03/19/2025		2,549		(46)			(46)		2,503	2,503			
100202395	LAS VEGAS	NV		03/19/2025		1,562		(66)			(66)		1,496	1,496			
100202396	FLOWER MOUND	TX		03/19/2025		827		(28)			(28)		799	799			
100202399	WEST JORDAN	UT		03/19/2025		1,390		(49)			(49)		1,341	1,341			
100202401	CHARLOTTE	NC		03/19/2025		730		(33)			(33)		697	697			
100202403	AUSTIN	TX		03/19/2025		4,531		(46)			(46)		4,485	4,485			
100202404	PENNSAUKEN	NJ		03/19/2025		723		(19)			(19)		704	704			
100202405	CAPE CORAL	FL		03/19/2025		820		(18)			(18)		802	802			
100202406	CHATSWORTH	CA		03/19/2025		1,733		(43)			(43)		1,690	1,690			
100202407	DETROIT	MI		03/19/2025		763		(8)			(8)		755	755			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100202408	NEWPORT NEWS	VA		03/19/2025		1,342		(35)			(35)		1,307	1,307			
100202409	LOS ANGELES	CA		03/19/2025		9,575		(82)			(82)		9,493	9,493			
100202410	COEUR D ALENE	ID		03/19/2025		929		(5)			(5)		924	924			
100202412	LAWRENCEVILLE	GA		03/19/2025		697		(14)			(14)		683	683			
100202414	MURFREESBORO	TN		03/19/2025		2,858		(64)			(64)		2,794	2,794			
100202415	BARSTOW	CA		03/19/2025		410		(19)			(19)		391	391			
100202416	BELTSVILLE	MD		03/19/2025		890		(28)			(28)		862	862			
100202417	GRAND RAPIDS	MI		03/19/2025		24,199		(896)			(896)		23,303	23,303			
100202418	PHILADELPHIA	PA		03/19/2025		361		(17)			(17)		344	344			
100202419	RARITAN	NJ		03/19/2025		953		(42)			(42)		911	911			
100202420	SAINT CLOUD	FL		03/19/2025		773		(2)			(2)		771	771			
100202421	BROWNSVILLE	TX		03/19/2025		787		(35)			(35)		752	752			
100202423	LAKE ARIEL	PA		03/19/2025		450		(11)			(11)		439	439			
100202424	ANNAPOLIS	MD		03/19/2025		440		(4)			(4)		436	436			
100202425	THOUSAND OAKS	CA		03/20/2025		1,974		(57)			(57)		1,917	1,917			
100202429	FRANKFORT	KY		03/20/2025		846		(3)			(3)		843	843			
100202430	ACTON	CA		03/20/2025		9,108		(183)			(183)		8,925	8,925			
100202432	BARNEGAT	NJ		03/20/2025		835		(10)			(10)		825	825			
100202433	BARNEGAT	NJ		03/20/2025		2,284		(25)			(25)		2,259	2,259			
100202435	MIAMI	FL		03/20/2025		1,200		(4)			(4)		1,196	1,196			
100202436	MEREDITH	NH		03/20/2025		325		(10)			(10)		315	315			
100202437	VISALIA	CA		03/20/2025		690		15			15		705	705			
100202438	CINCINNATI	OH		03/20/2025		406		(3)			(3)		403	403			
100202440	PLAYA DEL REY	CA		03/20/2025		1,138		(33)			(33)		1,105	1,105			
100202442	DECATUR	IL		03/20/2025		9,132		(268)			(268)		8,864	8,864			
100202443	GLENDALE	AZ		03/20/2025		685		(18)			(18)		667	667			
100202445	MESA	AZ		03/20/2025		672		(16)			(16)		656	656			
100202446	ANNANDALE	VA		03/20/2025		6,899		(321)			(321)		6,578	6,578			
100202447	RANCHO PALOS VERDES	CA		03/20/2025		3,215		(95)			(95)		3,120	3,120			
100202448	CHICAGO	IL		03/20/2025		259		(8)			(8)		251	251			
100202449	FORT LAUDERDALE	FL		03/20/2025		2,254		(105)			(105)		2,149	2,149			
100202450	LAKE ELSINORE	CA		03/20/2025		1,034		(3)			(3)		1,031	1,031			
100202451	SALEM	OR		03/20/2025		602		(12)			(12)		590	590			
100202452	MELBOURNE	FL		03/20/2025		283		(8)			(8)		275	275			
100202453	CHICAGO	IL		03/20/2025		367		(9)			(9)		358	358			
100202454	MARTGATE	FL		03/20/2025		201		(6)			(6)		195	195			
100202455	BOLINGBROOK	IL		03/20/2025		1,344		(7)			(7)		1,337	1,337			
100202456	FORT MYERS	FL		03/20/2025		1,750		(56)			(56)		1,694	1,694			
100202457	TROUTMAN	NC		03/20/2025		904		(4)			(4)		900	900			
100202458	PLAIN CITY	OH		03/20/2025		1,108		5			5		1,113	1,113			
100202459	TRACY	CA		03/20/2025		909		(19)			(19)		890	890			
100202460	EATONTOWN	NJ		03/20/2025		54,073		(685)			(685)		53,388	53,388			
100202461	KAUFMAN	TX		03/20/2025		3,018		7			7		3,025	3,025			
100202462	CHARLOTTE	NC		03/20/2025		525		(1)			(1)		524	524			
100202463	LEHIGH ACRES	FL		03/20/2025		1,464		(30)			(30)		1,434	1,434			
100202464	BAKERSFIELD	CA		03/20/2025		916		(13)			(13)		903	903			
100202465	SOUTHERN SHORES	NC		03/21/2025		1,323		(34)			(34)		1,289	1,289			
100202466	MARS HILL	NC		03/21/2025		1,755		(47)			(47)		1,708	1,708			
100202468	WHITELAND	IN		03/21/2025		857		(24)			(24)		833	833			
100202469	BAILEY	CO		03/21/2025		1,219		(18)			(18)		1,201	1,201			
100202470	UNION	KY		03/21/2025		755		(19)			(19)		736	736			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202471	BURNET	TX		03/21/2025		834		(19)			(19)		815	815			
100202472	CARLISLE	PA		03/21/2025		1,507		(31)			(31)		1,476	1,476			
100202473	BRADENTON	FL		03/21/2025		1,751		(43)			(43)		1,708	1,708			
100202474	CHINCOTEAGUE ISLAND	VA		03/21/2025		613		(18)			(18)		595	595			
100202475	CAPE CORAL	FL		03/21/2025		1,057		(26)			(26)		1,031	1,031			
100202476	MYRTLE BEACH	SC		03/21/2025		811		(20)			(20)		791	791			
100202477	COLUMBUS	OH		03/21/2025		602		(17)			(17)		585	585			
100202478	MCDONOUGH	GA		03/21/2025		984		(10)			(10)		974	974			
100202479	COLUMBIA	SC		03/21/2025		722		(17)			(17)		705	705			
100202480	JONESVILLE	VA		03/21/2025		738		(4)			(4)		734	734			
100202482	NORTH LOGAN	UT		03/21/2025		988		(20)			(20)		968	968			
100202483	SEVIERVILLE	TN		03/21/2025		1,134		(27)			(27)		1,107	1,107			
100202484	SEQUIM	WA		03/21/2025		996		(39)			(39)		957	957			
100202485	BLUE RIDGE	GA		03/21/2025		1,483		(27)			(27)		1,456	1,456			
100202486	LAS VEGAS	NV		03/21/2025		941		(35)			(35)		906	906			
100202488	COLUMBUS	OH		03/21/2025		1,645		(12)			(12)		1,633	1,633			
100202489	LEWES	DE		03/21/2025		1,233		(30)			(30)		1,203	1,203			
100202492	WILLISTON	FL		03/21/2025		565		1			1		566	566			
100202495	DURHAM	NC		03/21/2025		724		40			40		764	764			
100202496	QUEEN CREEK	AZ		03/21/2025		1,851		175			175		2,026	2,026			
100202497	PULLMAN	WA		03/21/2025		1,286		(13)			(13)		1,273	1,273			
100202498	LYNCHBURG	VA		03/21/2025		657		(14)			(14)		643	643			
100202499	LAS VEGAS	NV		03/21/2025		959		36			36		995	995			
100202500	PORT SAINT LUCIE	FL		03/21/2025		681		(11)			(11)		670	670			
100202501	HIGHLAND LAKES	NJ		03/21/2025		604		(17)			(17)		587	587			
100202502	MESA	AZ		03/21/2025		1,000		19			19		1,019	1,019			
100202503	RICHMOND	TX		03/21/2025		15,499		(318)			(318)		15,181	15,181			
100202505	ENNIS	TX		03/21/2025		607		(13)			(13)		594	594			
100202506	LEWISVILLE	TX		03/21/2025		578		(12)			(12)		566	566			
100202507	HEALDSBURG	CA		03/21/2025		1,026		(25)			(25)		1,001	1,001			
100202508	LEHIGH ACRES	FL		03/21/2025		571		(10)			(10)		561	561			
100202510	SAN FRANCISCO	CA		03/21/2025		3,262		(65)			(65)		3,197	3,197			
100202511	BETHLEHEM	GA		03/21/2025		6,328		160			160		6,488	6,488			
100202512	BRUNSWICK	GA		03/21/2025		670		(17)			(17)		653	653			
100202513	HIAWASSEE	GA		03/21/2025		6,218		(195)			(195)		6,023	6,023			
100202514	CLARKSVILLE	TN		03/21/2025		505		(12)			(12)		493	493			
100202515	BRANDYWINE	MD		03/21/2025		1,003		29			29		1,032	1,032			
100202516	HEMET	CA		03/21/2025		1,780		92			92		1,872	1,872			
100202518	HOUSTON	TX		03/21/2025		565		(2)			(2)		563	563			
100202519	BALDWIN	NY		03/21/2025		1,356		(34)			(34)		1,322	1,322			
100202520	ALBRIGHTSVILLE	PA		03/21/2025		1,192		(25)			(25)		1,167	1,167			
100202521	MACOMB	MI		03/21/2025		589		(9)			(9)		580	580			
100202523	KNOXVILLE	TN		03/21/2025		558		(5)			(5)		553	553			
100202525	FORT WORTH	TX		03/21/2025		704		37			37		741	741			
100202526	JACKSONVILLE	FL		03/21/2025		948		(5)			(5)		943	943			
100202527	MARSHFIELD	MA		03/21/2025		552		(13)			(13)		539	539			
100202528	PALM DESERT	CA		03/21/2025		530		(13)			(13)		517	517			
100202529	AUSTIN	TX		03/21/2025		809		(10)			(10)		799	799			
100202530	VENICE	FL		03/21/2025		466		(3)			(3)		463	463			
100202531	PHILADELPHIA	PA		03/21/2025		2,191							2,191	2,191			
100202532	ROSEDALE	MD		03/21/2025		2,567		(66)			(66)		2,501	2,501			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202534	TEMPE	AZ		03/21/2025		744		(26)			(26)		718	718			
100202535	LADSON	SC		03/21/2025		572		(10)			(10)		562	562			
100202536	WAKE FOREST	NC		03/21/2025		707		36			36		743	743			
100202537	GREER	SC		03/21/2025		484		(12)			(12)		472	472			
100202538	MAGNOLIA	TX		03/21/2025		515		(1)			(1)		514	514			
100202539	WEST LAFAYETTE	IN		03/21/2025		549		(10)			(10)		539	539			
100202540	CHATTANOOGA	TN		03/21/2025		505		(5)			(5)		500	500			
100202541	DAHLONEGA	GA		03/21/2025		499		(13)			(13)		486	486			
100202542	DORAVILLE	GA		03/21/2025		2,425		(63)			(63)		2,362	2,362			
100202543	SEVERNA PARK	MD		03/21/2025		965		(19)			(19)		946	946			
100202544	HOLT	MO		03/21/2025		398		(11)			(11)		387	387			
100202546	DELRAY BEACH	FL		03/21/2025		462		(16)			(16)		446	446			
100202547	ABERDEEN	MD		03/21/2025		1,104		(23)			(23)		1,081	1,081			
100202548	SURPRISE	AZ		03/21/2025		769		91			91		860	860			
100202549	SACRAMENTO	CA		03/21/2025		988		97			97		1,085	1,085			
100202550	BRIDGEPORT	PA		03/21/2025		1,344		138			138		1,482	1,482			
100202551	PLUMAS LAKE	CA		03/21/2025		2,291		146			146		2,437	2,437			
100202552	SURPRISE	AZ		03/21/2025		2,445		269			269		2,714	2,714			
100202553	MESA	AZ		03/21/2025		1,605		146			146		1,751	1,751			
100202554	JOHNSTOWN	CO		03/21/2025		1,131		101			101		1,232	1,232			
100202555	ANGIER	NC		03/21/2025		1,048		99			99		1,147	1,147			
100202556	KNIGHTDALE	NC		03/21/2025		923		75			75		998	998			
100202557	ANGIER	NC		03/21/2025		1,766		167			167		1,933	1,933			
100202558	VAIL	AZ		03/21/2025		990		81			81		1,071	1,071			
100202559	LIBERTY LAKE	WA		03/21/2025		1,027		80			80		1,107	1,107			
100202560	ANGIER	NC		03/21/2025		646		41			41		687	687			
100202561	KYLE	TX		03/21/2025		1,111		74			74		1,185	1,185			
100202562	FRISCO	TX		03/21/2025		824		29			29		853	853			
100202563	LATHROP	CA		03/21/2025		1,942		157			157		2,099	2,099			
100202564	ROSEMOUNT	MN		03/21/2025		4,059		276			276		4,335	4,335			
100202566	MURRIETA	CA		03/21/2025		1,543		105			105		1,648	1,648			
100202567	WENDELL	NC		03/21/2025		60,916		3,553			3,553		64,469	64,469			
100202568	CHARLOTTE	NC		03/21/2025		823		47			47		870	870			
100202569	FRESNO	TX		03/21/2025		1,768		87			87		1,855	1,855			
100202570	BARGERSVILLE	IN		03/21/2025		2,193		101			101		2,294	2,294			
100202571	ROYSE CITY	TX		03/21/2025		704		35			35		739	739			
100202572	SAINT AUGUSTINE	FL		03/21/2025		676		32			32		708	708			
100202573	BAKERSFIELD	CA		03/21/2025		33,052		(601)			(601)		32,451	32,451			
100202574	OCALA	FL		03/21/2025		567		67			67		634	634			
100202575	MALIBU	CA		03/21/2025		4,233		(102)			(102)		4,131	4,131			
100202576	GARDEN GROVE	CA		03/21/2025		1,231		(38)			(38)		1,193	1,193			
100202577	PHILADELPHIA	PA		03/21/2025		706		(30)			(30)		676	676			
100202578	APOPKA	FL		03/21/2025		558		(26)			(26)		532	532			
100202579	RIVERSIDE	CA		03/21/2025		1,548		(72)			(72)		1,476	1,476			
100202580	SANFORD	NC		03/21/2025		4,846		(225)			(225)		4,621	4,621			
100202582	MIAMI	FL		03/21/2025		6,590		(264)			(264)		6,326	6,326			
100202583	IRVINE	CA		03/21/2025		3,390		(105)			(105)		3,285	3,285			
100202585	SAN FERNANDO	CA		03/21/2025		1,602		(75)			(75)		1,527	1,527			
100202586	LITTLETON	CO		03/21/2025		1,170		(54)			(54)		1,116	1,116			
100202587	SAN DIEGO	CA		03/21/2025		2,565		(83)			(83)		2,482	2,482			
100202589	LAKE HAMILTON	FL		03/21/2025		950		(36)			(36)		914	914			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202590	ANAHEIM	CA		03/21/2025		2,135		(98)			(98)		2,037	2,037			
100202591	MIAMI	FL		03/21/2025		6,442		(254)			(254)		6,188	6,188			
100202592	SPRINGFIELD	VA		03/21/2025		1,003		(43)			(43)		960	960			
100202595	ROSEMEAD	CA		03/21/2025		757		(36)			(36)		721	721			
100202596	RALEIGH	NC		03/21/2025		1,010		(43)			(43)		967	967			
100202597	HIGH POINT	NC		03/21/2025		25,217		(455)			(455)		24,762	24,762			
100202599	ALBUQUERQUE	NM		03/21/2025		62,097		(250)			(250)		61,847	61,847			
100202600	FULSHEAR	TX		03/21/2025		671		(24)			(24)		647	647			
100202601	KATY	TX		03/21/2025		614		(14)			(14)		600	600			
100202603	THOUSAND OAKS	CA		03/21/2025		1,992		(75)			(75)		1,917	1,917			
100202606	LAKE FOREST	CA		03/21/2025		2,049		(81)			(81)		1,968	1,968			
100202607	VENICE	CA		03/21/2025		5,634		(111)			(111)		5,523	5,523			
100202609	CASTAIC	CA		03/21/2025		2,415							2,415	2,415			
100202610	CHARLOTTE	NC		03/21/2025		1,044		31			31		1,075	1,075			
100202614	TACOMA	WA		03/21/2025		770		(11)			(11)		759	759			
100202615	WILSON	NC		03/21/2025		442		(3)			(3)		439	439			
100202617	BATTLE GROUND	WA		03/21/2025		983		(12)			(12)		971	971			
100202618	WILSON	NC		03/21/2025		442		(3)			(3)		439	439			
100202620	CHARLOTTE	NC		03/24/2025		1,145		(11)			(11)		1,134	1,134			
100202621	LEAVENWORTH	WA		03/24/2025		1,039		(11)			(11)		1,028	1,028			
100202622	ASHBURN	VA		03/24/2025		5,758		(58)			(58)		5,700	5,700			
100202623	LAWRENCEVILLE	GA		03/24/2025		1,022		(5)			(5)		1,017	1,017			
100202624	WILSON	NC		03/24/2025		655		94			94		749	749			
100202625	TUCKER	GA		03/24/2025		26,259		626			626		26,885	26,885			
100202626	PFLUGERVILLE	TX		03/24/2025		829		(9)			(9)		820	820			
100202627	QUEEN CREEK	AZ		03/24/2025		1,419		119			119		1,538	1,538			
100202628	ROGERS	MN		03/24/2025		937		11			11		948	948			
100202629	SURPRISE	AZ		03/24/2025		1,290		109			109		1,399	1,399			
100202630	THONOTOSASSA	FL		03/24/2025		1,495		(12)			(12)		1,483	1,483			
100202631	FRAMINGHAM	MA		03/24/2025		1,217		(3)			(3)		1,214	1,214			
100202632	SPARKS	NV		03/24/2025		1,327		152			152		1,479	1,479			
100202633	TORRANCE	CA		03/24/2025		2,594		9			9		2,603	2,603			
100202634	OCALA	FL		03/24/2025		997		17			17		1,014	1,014			
100202635	ATHENS	AL		03/24/2025		750		59			59		809	809			
100202636	MURFREESBORO	TN		03/24/2025		480		(3)			(3)		477	477			
100202637	WESTON	FL		03/24/2025		1,446		(16)			(16)		1,430	1,430			
100202638	LYNNWOOD	WA		03/24/2025		1,493		(22)			(22)		1,471	1,471			
100202639	RALEIGH	NC		03/24/2025		1,181		(10)			(10)		1,171	1,171			
100202640	LAKEWOOD	CO		03/24/2025		1,206		(19)			(19)		1,187	1,187			
100202641	DURANGO	CO		03/24/2025		1,825		(20)			(20)		1,805	1,805			
100202642	NEW HARBOR	ME		03/24/2025		1,899		(18)			(18)		1,881	1,881			
100202643	CHARLOTTE	NC		03/24/2025		800		(13)			(13)		787	787			
100202647	MIAMI	FL		03/24/2025		1,674		(26)			(26)		1,648	1,648			
100202649	ST AUGUSTINE	FL		03/24/2025		677		(11)			(11)		666	666			
100202650	LAVONIA	GA		03/24/2025		1,296		(18)			(18)		1,278	1,278			
100202651	HARTSEL	CO		03/24/2025		1,075		(20)			(20)		1,055	1,055			
100202652	CHUBBUCK	ID		03/24/2025		784		(12)			(12)		772	772			
100202653	WILDWOOD CREST	NJ		03/24/2025		1,322		(21)			(21)		1,301	1,301			
100202654	JERSEY CITY	NJ		03/24/2025		1,859		(34)			(34)		1,825	1,825			
100202655	CHARLOTTE	NC		03/24/2025		805		(16)			(16)		789	789			
100202656	ENGLEWOOD	FL		03/24/2025		618							618	618			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202657	FERNLEY	NV		03/24/2025		755		(16)			(16)		739	739			
100202658	LAKEWOOD	NJ		03/24/2025		2,687		(52)			(52)		2,635	2,635			
100202659	AURORA	CO		03/24/2025		1,537		(30)			(30)		1,507	1,507			
100202660	LEES SUMMIT	MO		03/24/2025		662		(15)			(15)		647	647			
100202661	CORNVILLE	AZ		03/24/2025		4,313		(83)			(83)		4,230	4,230			
100202662	SAINT CLOUD	FL		03/24/2025		709		(15)			(15)		694	694			
100202663	HAGERSTOWN	MD		03/24/2025		759		(14)			(14)		745	745			
100202664	SAINT SIMONS ISLAND	GA		03/24/2025		1,643		(31)			(31)		1,612	1,612			
100202665	ARROYO GRANDE	CA		03/24/2025		130,107		(1,958)			(1,958)		128,149	128,149			
100202666	MARLTON	NJ		03/24/2025		4,701		(75)			(75)		4,626	4,626			
100202667	ORLANDO	FL		03/24/2025		1,006		(20)			(20)		986	986			
100202669	SMYRNA	GA		03/24/2025		865		(10)			(10)		855	855			
100202670	CHESAPEAKE	VA		03/24/2025		663		(9)			(9)		654	654			
100202671	SEATTLE	WA		03/24/2025		2,372		(39)			(39)		2,333	2,333			
100202673	ANNA	TX		03/24/2025		624		(14)			(14)		610	610			
100202674	FORT LAUDERDALE	FL		03/24/2025		1,085		(21)			(21)		1,064	1,064			
100202675	CLIFTON	NJ		03/24/2025		741		(16)			(16)		725	725			
100202677	MANDEVILLE	LA		03/24/2025		159,199		(3,561)			(3,561)		155,638	155,638			
100202678	FORT LAUDERDALE	FL		03/24/2025		1,353		(26)			(26)		1,327	1,327			
100202680	BRADENTON	FL		03/24/2025		993		(20)			(20)		973	973			
100202681	BELLINGHAM	WA		03/24/2025		1,645		(18)			(18)		1,627	1,627			
100202683	CHARLOTTESVILLE	VA		03/24/2025		807		(16)			(16)		791	791			
100202684	AURORA	IL		03/24/2025		538		(4)			(4)		534	534			
100202685	O FALLON	MO		03/24/2025		664		(15)			(15)		649	649			
100202686	LOWELL	MA		03/24/2025		1,835		(36)			(36)		1,799	1,799			
100202689	SUWANEE	GA		03/24/2025		1,466		(34)			(34)		1,432	1,432			
100202690	COTTONWOOD	AZ		03/24/2025		1,032		(29)			(29)		1,003	1,003			
100202692	KNIGHTDALE	NC		03/24/2025		883		(26)			(26)		857	857			
100202693	LAS VEGAS	NV		03/24/2025		794		(14)			(14)		780	780			
100202694	SARATOGA SPRINGS	UT		03/24/2025		656		(13)			(13)		643	643			
100202695	TUCSON	AZ		03/24/2025		931		(27)			(27)		904	904			
100202696	WHITTIER	CA		03/24/2025		1,666		(42)			(42)		1,624	1,624			
100202697	MORGAN	UT		03/24/2025		807		(24)			(24)		783	783			
100202699	AUBURN	GA		03/24/2025		1,009		(25)			(25)		984	984			
100202700	RIVERSIDE	CA		03/24/2025		1,190		(30)			(30)		1,160	1,160			
100202701	RICHMOND	VA		03/24/2025		4,151		(114)			(114)		4,037	4,037			
100202702	PLAIN CITY	OH		03/24/2025		1,579		(33)			(33)		1,546	1,546			
100202703	RIALTO	CA		03/24/2025		1,327		(38)			(38)		1,289	1,289			
100202705	MAULDIN	SC		03/24/2025		706		(20)			(20)		686	686			
100202706	FAIRFIELD BAY	AR		03/24/2025		4,430		(134)			(134)		4,296	4,296			
100202708	SHREWSBURY	MA		03/24/2025		1,070		(28)			(28)		1,042	1,042			
100202709	CASA GRANDE	AZ		03/24/2025		638		(20)			(20)		618	618			
100202711	FORT MYERS	FL		03/24/2025		733		(19)			(19)		714	714			
100202712	MERIDEN	CT		03/24/2025		1,002		(22)			(22)		980	980			
100202714	POOLER	GA		03/24/2025		1,599		(44)			(44)		1,555	1,555			
100202715	NORFOLK	VA		03/24/2025		613		(17)			(17)		596	596			
100202717	ROSEVILLE	CA		03/24/2025		979		(28)			(28)		951	951			
100202719	MORRISVILLE	NC		03/24/2025		1,565		(20)			(20)		1,545	1,545			
100202720	LAS VEGAS	NV		03/24/2025		732		(21)			(21)		711	711			
100202721	SARATOGA SPRINGS	UT		03/24/2025		625		(18)			(18)		607	607			
100202722	FONTANA	CA		03/24/2025		2,884		(82)			(82)		2,802	2,802			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202723	BRENTWOOD	CA		03/24/2025		3,098		(50)			(50)		3,048	3,048			
100202724	AVALON	NJ		03/24/2025		1,330		(33)			(33)		1,297	1,297			
100202727	JACKSONVILLE	FL		03/24/2025		649		(14)			(14)		635	635			
100202728	BAKERSFIELD	CA		03/24/2025		691		(19)			(19)		672	672			
100202731	LANCASTER	OH		03/24/2025		652		(18)			(18)		634	634			
100202732	CUMMING	GA		03/24/2025		845		(28)			(28)		817	817			
100202734	LOS ANGELES	CA		03/24/2025		2,347		(69)			(69)		2,278	2,278			
100202735	COLUMBUS	IN		03/24/2025		661		(8)			(8)		653	653			
100202736	HENRICO	VA		03/24/2025		622		(15)			(15)		607	607			
100202739	HENEFER	UT		03/24/2025		614		(22)			(22)		592	592			
100202740	NEW HOPE	PA		03/24/2025		1,385		(46)			(46)		1,339	1,339			
100202741	GRESHAM	OR		03/24/2025		1,730		(50)			(50)		1,680	1,680			
100202742	LONG BEACH	CA		03/24/2025		1,394		(46)			(46)		1,348	1,348			
100202743	SAN ANTONIO	TX		03/24/2025		730		(21)			(21)		709	709			
100202745	PFAFFTOWN	NC		03/24/2025		519		(9)			(9)		510	510			
100202747	SAINT LOUIS	MO		03/24/2025		687		(20)			(20)		667	667			
100202748	VISALIA	CA		03/24/2025		800		(26)			(26)		774	774			
100202749	BALL GROUND	GA		03/24/2025		1,117		(29)			(29)		1,088	1,088			
100202751	ROGERS	MN		03/24/2025		667		(21)			(21)		646	646			
100202754	SAVANNAH	GA		03/24/2025		587		(17)			(17)		570	570			
100202755	LITTLE RIVER	SC		03/24/2025		1,005		(34)			(34)		971	971			
100202756	HARTLAND	WI		03/24/2025		1,343		(44)			(44)		1,299	1,299			
100202757	MURRIETA	CA		03/24/2025		4,589		(143)			(143)		4,446	4,446			
100202758	MYRTLE BEACH	SC		03/24/2025		640		(23)			(23)		617	617			
100202759	PRINCETON	TX		03/24/2025		514		(9)			(9)		505	505			
100202760	PLANO	TX		03/24/2025		585		(17)			(17)		568	568			
100202762	LOGAN	UT		03/24/2025		661		(23)			(23)		638	638			
100202763	HOWELL	NJ		03/24/2025		1,532		(49)			(49)		1,483	1,483			
100202764	TULARE	CA		03/24/2025		810		(22)			(22)		788	788			
100202768	MOUNTAIN HOME	ID		03/24/2025		1,130		(32)			(32)		1,098	1,098			
100202769	LAKE HAVASU CITY	AZ		03/24/2025		1,099		(33)			(33)		1,066	1,066			
100202770	TAMPA	FL		03/24/2025		644		(20)			(20)		624	624			
100202774	FORT WORTH	TX		03/24/2025		5,835		(155)			(155)		5,680	5,680			
100202775	LAKE OSWEGO	OR		03/24/2025		596		(23)			(23)		573	573			
100202776	CLEVELAND	GA		03/24/2025		642		(23)			(23)		619	619			
100202777	WINTER GARDEN	FL		03/24/2025		965		(33)			(33)		932	932			
100202778	SPRINGFIELD	OR		03/24/2025		762		(26)			(26)		736	736			
100202779	BAKERSFIELD	CA		03/24/2025		8,251		(297)			(297)		7,954	7,954			
100202780	CENTERTON	AR		03/24/2025		1,036		(31)			(31)		1,005	1,005			
100202782	MONTICELLO	FL		03/24/2025		905		(22)			(22)		883	883			
100202786	PORT ARANSAS	TX		03/24/2025		858		(26)			(26)		832	832			
100202787	TOMS RIVER	NJ		03/24/2025		873		(27)			(27)		846	846			
100202788	SHELBY TOWNSHIP	MI		03/24/2025		597		(16)			(16)		581	581			
100202789	CHARLES TOWN	WV		03/24/2025		660		(21)			(21)		639	639			
100202790	WORCESTER	MA		03/24/2025		1,151		(35)			(35)		1,116	1,116			
100202791	LAS VEGAS	NV		03/24/2025		1,310		(41)			(41)		1,269	1,269			
100202792	NEWARK	DE		03/24/2025		663		(21)			(21)		642	642			
100202795	PORTLAND	ME		03/24/2025		1,848		(61)			(61)		1,787	1,787			
100202797	BRICK	NJ		03/24/2025		405		(13)			(13)		392	392			
100202798	SARASOTA	FL		03/24/2025		826		(24)			(24)		802	802			
100202799	KNOXVILLE	TN		03/24/2025		431		(9)			(9)		422	422			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202800	PENDERGRASS	GA		03/24/2025		3,092		(99)			(99)		2,993	2,993			
100202802	OAKLAND	MD		03/24/2025		1,686		(49)			(49)		1,637	1,637			
100202804	WEST PALM BEACH	FL		03/24/2025		1,791		(55)			(55)		1,736	1,736			
100202806	TOWSON	MD		03/24/2025		3,110		(86)			(86)		3,024	3,024			
100202807	JACKSONVILLE	FL		03/24/2025		3,097		(116)			(116)		2,981	2,981			
100202808	MILWAUKEE	WI		03/24/2025		680		(26)			(26)		654	654			
100202809	MANTECA	CA		03/24/2025		1,463		(47)			(47)		1,416	1,416			
100202810	SUMTER	SC		03/24/2025		612		(22)			(22)		590	590			
100202811	TRAVERSE CITY	MI		03/24/2025		679		(21)			(21)		658	658			
100202812	WARREN	NJ		03/24/2025		4,977		(190)			(190)		4,787	4,787			
100202813	GEORGETOWN	TX		03/24/2025		1,038		(28)			(28)		1,010	1,010			
100202814	MIDDLETOWN	DE		03/24/2025		752		(31)			(31)		721	721			
100202815	TUCSON	AZ		03/24/2025		598		(21)			(21)		577	577			
100202816	WORCESTER	MA		03/24/2025		1,499		(36)			(36)		1,463	1,463			
100202818	SUPERIOR	CO		03/24/2025		1,501		(41)			(41)		1,460	1,460			
100202821	FRESNO	CA		03/24/2025		798		(29)			(29)		769	769			
100202822	LOCUST GROVE	VA		03/24/2025		1,481		(54)			(54)		1,427	1,427			
100202824	MINERAL BLUFF	GA		03/24/2025		1,440		(37)			(37)		1,403	1,403			
100202825	DELRAY BEACH	FL		03/24/2025		415		(16)			(16)		399	399			
100202826	SALISBURY MILLS	NY		03/24/2025		608		(7)			(7)		601	601			
100202827	MILWAUKIE	OR		03/24/2025		860		(34)			(34)		826	826			
100202830	MANCHESTER	NH		03/24/2025		853		(20)			(20)		833	833			
100202831	DELTA	UT		03/24/2025		1,040		(35)			(35)		1,005	1,005			
100202833	VIRGINIA BEACH	VA		03/24/2025		663		(18)			(18)		645	645			
100202835	BOCA RATON	FL		03/24/2025		1,059		(37)			(37)		1,022	1,022			
100202837	GLENDALE	AZ		03/24/2025		2,643		(84)			(84)		2,559	2,559			
100202838	LEVITTOWN	PA		03/24/2025		691		(22)			(22)		669	669			
100202839	OAK ISLAND	NC		03/24/2025		1,379		(47)			(47)		1,332	1,332			
100202840	HAVERHILL	MA		03/24/2025		1,011		(28)			(28)		983	983			
100202841	KENT	WA		03/24/2025		1,526		(48)			(48)		1,478	1,478			
100202842	THOUSAND OAKS	CA		03/24/2025		1,359		(39)			(39)		1,320	1,320			
100202843	WILTON MANORS	FL		03/24/2025		1,054		(26)			(26)		1,028	1,028			
100202844	COLORADO SPRINGS	CO		03/24/2025		585		(22)			(22)		563	563			
100202845	EAST GREENVILLE	PA		03/24/2025		511		(10)			(10)		501	501			
100202846	EAST GREENVILLE	PA		03/24/2025		543		(11)			(11)		532	532			
100202847	LAS VEGAS	NV		03/24/2025		770		(31)			(31)		739	739			
100202848	NORFOLK	VA		03/24/2025		864		(35)			(35)		829	829			
100202849	POOLER	GA		03/24/2025		911		(30)			(30)		881	881			
100202851	CLINTON	UT		03/24/2025		1,301		(44)			(44)		1,257	1,257			
100202856	HENDERSONVILLE	NC		03/24/2025		528		(18)			(18)		510	510			
100202857	CROWN POINT	IN		03/24/2025		1,462		(49)			(49)		1,413	1,413			
100202859	TUCSON	AZ		03/24/2025		2,699		(90)			(90)		2,609	2,609			
100202862	WAKE FOREST	NC		03/24/2025		611		(26)			(26)		585	585			
100202864	DELTA	UT		03/24/2025		1,021		(24)			(24)		997	997			
100202865	COXS CREEK	KY		03/24/2025		912		(28)			(28)		884	884			
100202866	WOONSOCKET	RI		03/24/2025		1,035		(33)			(33)		1,002	1,002			
100202869	MANASSAS	VA		03/24/2025		700		(31)			(31)		669	669			
100202870	PARRISH	FL		03/24/2025		786		89			89		875	875			
100202871	MERIDIAN	ID		03/24/2025		1,092		91			91		1,183	1,183			
100202872	JACKSONVILLE	FL		03/24/2025		657		58			58		715	715			
100202874	MCKINNEY	TX		03/24/2025		854		71			71		925	925			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202876	BETHLEHEM	GA		03/24/2025		2,130		123			123		2,253	2,253			
100202878	OMAHA	NE		03/24/2025		362		(10)			(10)		352	352			
100202879	RICHMOND	VA		03/24/2025		953		(26)			(26)		927	927			
100202880	BOWIE	MD		03/24/2025		748		(16)			(16)		732	732			
100202881	TUCSON	AZ		03/24/2025		909		(43)			(43)		866	866			
100202882	HOPE MILLS	NC		03/24/2025		568		(22)			(22)		546	546			
100202883	COLUMBUS	OH		03/24/2025		832		(35)			(35)		797	797			
100202884	WEST SPRINGFIELD	MA		03/24/2025		4,240		(162)			(162)		4,078	4,078			
100202888	FENTON	MO		03/24/2025		704		(28)			(28)		676	676			
100202889	REHOBOTH BEACH	DE		03/24/2025		6,978		(166)			(166)		6,812	6,812			
100202890	VENICE	FL		03/24/2025		861		(30)			(30)		831	831			
100202891	LEANDER	TX		03/24/2025		919		(20)			(20)		899	899			
100202894	JONESBOROUGH	TN		03/24/2025		2,878		191			191		3,069	3,069			
100202895	FORT WORTH	TX		03/24/2025		2,157		142			142		2,299	2,299			
100202896	DELAND	FL		03/24/2025		721		(17)			(17)		704	704			
100202897	HOUSTON	TX		03/24/2025		806		62			62		868	868			
100202898	PAHRUMP	NV		03/24/2025		772		4			4		776	776			
100202899	COLLEGE STATION	TX		03/24/2025		553		63			63		616	616			
100202900	SINCLAIR	ME		03/24/2025		832		(8)			(8)		824	824			
100202901	MAY	TX		03/24/2025		696		(20)			(20)		676	676			
100202902	MYRTLE BEACH	SC		03/24/2025		739		(20)			(20)		719	719			
100202904	LAMOINE	ME		03/24/2025		2,233		(36)			(36)		2,197	2,197			
100202905	PAHRUMP	NV		03/24/2025		2,474		(69)			(69)		2,405	2,405			
100202906	CHESTER	MD		03/24/2025		1,668		(57)			(57)		1,611	1,611			
100202909	FOUNTAIN HILLS	AZ		03/24/2025		724		(20)			(20)		704	704			
100202910	APPLING	GA		03/24/2025		1,000		(34)			(34)		966	966			
100202912	SELBYVILLE	DE		03/24/2025		992		(9)			(9)		983	983			
100202913	TEAGUE	TX		03/24/2025		1,461		(30)			(30)		1,431	1,431			
100202914	PUNTA GORDA	FL		03/24/2025		9,962		(250)			(250)		9,712	9,712			
100202915	CLAYTON	GA		03/24/2025		11,008		39			39		11,047	11,047			
100202919	OAK ISLAND	NC		03/24/2025		779		(27)			(27)		752	752			
100202920	KREMMLING	CO		03/24/2025		719		20			20		739	739			
100202921	POQUOSON	VA		03/24/2025		103,484		(2,416)			(2,416)		101,068	101,068			
100202922	WILMINGTON	NC		03/24/2025		795		(32)			(32)		763	763			
100202923	EATONTON	GA		03/24/2025		15,946		(101)			(101)		15,845	15,845			
100202925	MONETA	VA		03/24/2025		368		(7)			(7)		361	361			
100202929	JOSEPH	OR		03/24/2025		3,045		(81)			(81)		2,964	2,964			
100202930	FLORENCE	AZ		03/24/2025		834		6			6		840	840			
100202931	DALLAS	NC		03/24/2025		3,481		(80)			(80)		3,401	3,401			
100202933	TOWNSEND	TN		03/24/2025		1,290		(21)			(21)		1,269	1,269			
100202934	BRIGANTINE	NJ		03/24/2025		1,596		(30)			(30)		1,566	1,566			
100202937	PANAMA CITY BEACH	FL		03/24/2025		610		(20)			(20)		590	590			
100202938	POLLOCK PINES	CA		03/24/2025		720		(20)			(20)		700	700			
100202939	BRANSON	MO		03/24/2025		1,120		(24)			(24)		1,096	1,096			
100202941	HARSHAW	WI		03/24/2025		688		(20)			(20)		668	668			
100202942	OCEAN VIEW	DE		03/24/2025		6,374		(139)			(139)		6,235	6,235			
100202943	PANAMA CITY BEACH	FL		03/24/2025		1,083		(25)			(25)		1,058	1,058			
100202944	MONETA	VA		03/24/2025		7,867		(168)			(168)		7,699	7,699			
100202945	ARNOLD	CA		03/24/2025		720		(19)			(19)		701	701			
100202947	IDYLLWILD	CA		03/24/2025		14,268		(470)			(470)		13,798	13,798			
100202948	TUCSON	AZ		03/24/2025		676		(22)			(22)		654	654			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202951	FORT MYERS	FL		03/24/2025		1,124		(29)			(29)		1,095	1,095			
100202952	RANSON	WV		03/24/2025		780		(15)			(15)		765	765			
100202955	DOUBLE SPRINGS	AL		03/24/2025		1,181		(37)			(37)		1,144	1,144			
100202956	MINERAL BLUFF	GA		03/24/2025		1,050		(36)			(36)		1,014	1,014			
100202957	SAN ANTONIO	TX		03/24/2025		837		(2)			(2)		835	835			
100202958	CLERMONT	FL		03/24/2025		901		10			10		911	911			
100202959	GRANBURY	TX		03/24/2025		699		(25)			(25)		674	674			
100202961	COMANCHE	TX		03/24/2025		727		(27)			(27)		700	700			
100202963	OCEAN CITY	MD		03/24/2025		1,479		(25)			(25)		1,454	1,454			
100202964	VESTABURG	MI		03/24/2025		1,017		(36)			(36)		981	981			
100202966	SCITUATE	MA		03/24/2025		1,198		(33)			(33)		1,165	1,165			
100202967	ROCKPORT	TX		03/24/2025		735		(24)			(24)		711	711			
100202968	CANON CITY	CO		03/24/2025		824		(18)			(18)		806	806			
100202969	WESTERLY	RI		03/24/2025		2,460		(37)			(37)		2,423	2,423			
100202970	NEW BUFFALO	MI		03/24/2025		1,995		(62)			(62)		1,933	1,933			
100202971	BELLAIRE	TX		03/24/2025		14,859		(396)			(396)		14,463	14,463			
100202972	MCCALL	ID		03/24/2025		1,635		(29)			(29)		1,606	1,606			
100202973	NORFOLK	VA		03/24/2025		1,579		(55)			(55)		1,524	1,524			
100202975	OAK ISLAND	NC		03/24/2025		2,088		(61)			(61)		2,027	2,027			
100202976	COLUMBIA	SC		03/24/2025		755		(29)			(29)		726	726			
100202978	WASHINGTON	UT		03/24/2025		1,069		(28)			(28)		1,041	1,041			
100202979	SAINT AUGUSTINE	FL		03/24/2025		7,846		(161)			(161)		7,685	7,685			
100202980	CAPE CORAL	FL		03/24/2025		1,720		(35)			(35)		1,685	1,685			
100202981	ACWORTH	GA		03/24/2025		1,073		(22)			(22)		1,051	1,051			
100202982	SIGNAL MOUNTAIN	TN		03/24/2025		1,185		(37)			(37)		1,148	1,148			
100202983	DUNEDIN	FL		03/24/2025		1,739		15			15		1,754	1,754			
100202986	MURPHY	NC		03/24/2025		881		(21)			(21)		860	860			
100202987	AVONDALE	AZ		03/24/2025		936		(11)			(11)		925	925			
100202988	PUNTA GORDA	FL		03/24/2025		703		(12)			(12)		691	691			
100202989	BASALT	CO		04/25/2025		2,251		(62)			(62)		2,189	2,189			
100202990	ENCINO	CA		04/25/2025		8,793		(418)			(418)		8,375	8,375			
100202993	HARBOR CITY	CA		04/25/2025		1,039		(21)			(21)		1,018	1,018			
100202995	MISSOURI CITY	TX		04/25/2025		3,413		(27)			(27)		3,386	3,386			
100202996	REDONDO BEACH	CA		04/25/2025		10,566		(201)			(201)		10,365	10,365			
100202997	TAMPA	FL		04/25/2025		4,536		(212)			(212)		4,324	4,324			
100203003	PRIEST RIVER	ID		04/25/2025		1,049		(49)			(49)		1,000	1,000			
100203005	LAGUNA BEACH	CA		04/25/2025		2,231		(92)			(92)		2,139	2,139			
100203006	SAINT PETERSBURG	FL		04/25/2025		2,452		(107)			(107)		2,345	2,345			
100203011	ASTORIA	OR		04/25/2025		5,193		(92)			(92)		5,101	5,101			
100203013	CANTON	GA		04/25/2025		1,844		(28)			(28)		1,816	1,816			
100203018	WILMINGTON	DE		04/25/2025		596		(21)			(21)		575	575			
100203021	RENTON	WA		04/25/2025		1,121		(36)			(36)		1,085	1,085			
100203025	HONOLULU	HI		04/25/2025		857		(34)			(34)		823	823			
100203028	LAKE ARROWHEAD	CA		04/25/2025		1,651		(62)			(62)		1,589	1,589			
100203031	PLYMOUTH	PA		04/25/2025		539		(11)			(11)		528	528			
100203033	IRVING	TX		04/25/2025		3,740		(113)			(113)		3,627	3,627			
100203034	NAPA	CA		04/25/2025		3,903		(81)			(81)		3,822	3,822			
100203041	LOS ANGELES	CA		04/25/2025		747		(31)			(31)		716	716			
100203043	CAPE CORAL	FL		04/25/2025		1,206		(23)			(23)		1,183	1,183			
100203046	SAN DIEGO	CA		04/25/2025		1,463		(60)			(60)		1,403	1,403			
100203048	VERONA	WI		04/25/2025		955		(30)			(30)		925	925			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203049	COCOA	FL		04/25/2025		922		(42)			(42)		880	880			
100203050	OCEANSIDE	CA		04/25/2025		692		(30)			(30)		662	662			
100203053	OLIVEHURST	CA		04/25/2025		1,053		(47)			(47)		1,006	1,006			
100203054	COALVILLE	UT		04/25/2025		1,335		(37)			(37)		1,298	1,298			
100203055	COLUMBIA	SC		04/25/2025		7,776		(238)			(238)		7,538	7,538			
100203058	SAN DIEGO	CA		04/25/2025		2,630		(53)			(53)		2,577	2,577			
100203059	SAN DIEGO	CA		04/25/2025		3,742		(148)			(148)		3,594	3,594			
100203060	SAN DIEGO	CA		04/25/2025		2,296		(43)			(43)		2,253	2,253			
100203061	MEDFORD	OR		04/25/2025		649		(26)			(26)		623	623			
100203063	STERLING HEIGHTS	MI		04/25/2025		639		(19)			(19)		620	620			
100203070	WICKENBURG	AZ		04/25/2025		564		(17)			(17)		547	547			
100203071	HAPPY VALLEY	OR		04/25/2025		1,287		(26)			(26)		1,261	1,261			
100203074	NORTH CHESTERFIELD	VA		04/25/2025		398		(19)			(19)		379	379			
100203082	FORT LAUDERDALE	FL		04/25/2025		542		(21)			(21)		521	521			
100203084	HOUSTON	TX		04/25/2025		5,253		(149)			(149)		5,104	5,104			
100203085	MESA	AZ		04/25/2025		625		(23)			(23)		602	602			
100203086	ARLINGTON	TX		04/25/2025		967		(21)			(21)		946	946			
100203087	NORTH CHARLESTON	SC		04/25/2025		574		(27)			(27)		547	547			
100203088	PHILADELPHIA	PA		04/25/2025		606		(14)			(14)		592	592			
100203089	OAKLAND	CA		04/25/2025		3,793		(124)			(124)		3,669	3,669			
100203090	FOUNTAIN INN	SC		04/25/2025		470		(19)			(19)		451	451			
100203091	APOPKA	FL		04/25/2025		783		(29)			(29)		754	754			
100203092	SILVER SPRING	MD		04/25/2025		1,550		(21)			(21)		1,529	1,529			
100203093	OZARK	MO		03/27/2025		447		(17)			(17)		430	430			
100203095	REDMOND	OR		03/27/2025		743		(31)			(31)		712	712			
100203099	SALEM	VA		03/27/2025		800		(35)			(35)		765	765			
100203102	CLIFFSIDE PARK	NJ		03/27/2025		1,125		(44)			(44)		1,081	1,081			
100203103	JERSEY CITY	NJ		03/27/2025		806		(32)			(32)		774	774			
100203104	RIDLEY PARK	PA		03/27/2025		823		(26)			(26)		797	797			
100203105	JERSEY CITY	NJ		03/27/2025		999		(31)			(31)		968	968			
100203106	CLIFTON HEIGHTS BORO	PA		03/27/2025		477		(14)			(14)		463	463			
100203107	KISSIMMEE	FL		03/27/2025		666		(22)			(22)		644	644			
100203108	TOWN OF WEST HAVEN	CT		03/27/2025		543		(21)			(21)		522	522			
100203109	SNEADS FERRY	NC		03/27/2025		632		(21)			(21)		611	611			
100203111	LAKEWOOD	CO		03/27/2025		793		(32)			(32)		761	761			
100203112	LONG POND	PA		03/27/2025		2,975		(115)			(115)		2,860	2,860			
100203113	NORTH HIGHLANDS	CA		03/27/2025		769		(30)			(30)		739	739			
100203114	NORTH BERGEN	NJ		03/27/2025		953		(26)			(26)		927	927			
100203115	FAYETTEVILLE	NC		03/27/2025		504		(18)			(18)		486	486			
100203117	SAYLORSBURG	PA		03/27/2025		1,352		(54)			(54)		1,298	1,298			
100203118	SAVANNAH	GA		03/27/2025		907		(26)			(26)		881	881			
100203119	BUTTE	MT		03/27/2025		1,068		(35)			(35)		1,033	1,033			
100203120	FLAGLER BEACH	FL		03/27/2025		2,694		(116)			(116)		2,578	2,578			
100203121	ALBUQUERQUE	NM		03/27/2025		2,847		(114)			(114)		2,733	2,733			
100203122	ALVARADO	TX		03/27/2025		3,320		(162)			(162)		3,158	3,158			
100203123	INDIAN SHORES	FL		03/27/2025		2,982		(112)			(112)		2,870	2,870			
100203124	PORTLAND	TN		03/27/2025		664		(26)			(26)		638	638			
100203126	MESA	AZ		03/27/2025		1,365		(61)			(61)		1,304	1,304			
100203127	FRESNO	CA		03/27/2025		574		(21)			(21)		553	553			
100203128	LONGWOOD	FL		03/27/2025		1,173		(48)			(48)		1,125	1,125			
100203130	PARK HILLS	KY		03/27/2025		926		(34)			(34)		892	892			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203131	PORT ARANSAS	TX		03/27/2025		1,795		(65)			(65)		1,730	1,730			
100203132	LOUISVILLE	KY		03/27/2025		636		(28)			(28)		608	608			
100203133	COLUMBUS	OH		03/27/2025		419		(15)			(15)		404	404			
100203134	OKLAHOMA CITY	OK		03/27/2025		2,142		(81)			(81)		2,061	2,061			
100203135	JACKSONVILLE	NC		03/27/2025		462		(16)			(16)		446	446			
100203136	SAN DIEGO	CA		03/27/2025		1,762		(59)			(59)		1,703	1,703			
100203137	FORT PIERCE	FL		03/27/2025		944		(28)			(28)		916	916			
100203138	CINCINNATI	OH		03/27/2025		504		(14)			(14)		490	490			
100203139	KUNA	ID		03/27/2025		838		(33)			(33)		805	805			
100203141	SARDINIA	OH		03/27/2025		345		(12)			(12)		333	333			
100203142	BLYTHEWOOD	SC		03/27/2025		3,120		(138)			(138)		2,982	2,982			
100203144	PROVIDENCE	RI		03/27/2025		1,262		(45)			(45)		1,217	1,217			
100203146	PARADISE VALLEY	AZ		03/27/2025		617		(27)			(27)		590	590			
100203147	COLORADO SPRINGS	CO		03/27/2025		1,027		(20)			(20)		1,007	1,007			
100203148	CARTERSVILLE	GA		03/27/2025		555		(22)			(22)		533	533			
100203149	BAKERSFIELD	CA		03/27/2025		877		(31)			(31)		846	846			
100203150	TEMECULA	CA		03/27/2025		1,038		(41)			(41)		997	997			
100203151	PRESCOTT	AZ		03/27/2025		962		(33)			(33)		929	929			
100203152	JUPITER	FL		03/27/2025		1,288		(58)			(58)		1,230	1,230			
100203153	BLOOMFIELD	NJ		03/27/2025		1,846		(73)			(73)		1,773	1,773			
100203154	MENA	AR		03/27/2025		454		(17)			(17)		437	437			
100203155	WESTAMPTON	NJ		03/27/2025		711		(23)			(23)		688	688			
100203158	CAROLINA BEACH	NC		03/27/2025		630		(24)			(24)		606	606			
100203159	CAMERON	NC		03/27/2025		600		(21)			(21)		579	579			
100203161	PRINCETON	TX		03/27/2025		856		(25)			(25)		831	831			
100203162	HOUSTON	TX		03/27/2025		781		(22)			(22)		759	759			
100203163	GILBERT	AZ		03/27/2025		982		(18)			(18)		964	964			
100203164	MILTON	GA		03/27/2025		823		(22)			(22)		801	801			
100203165	SANFORD	NC		03/27/2025		993		38			38		1,031	1,031			
100203166	FAIRDALE	KY		03/27/2025		529		(9)			(9)		520	520			
100203167	DAWSONVILLE	GA		03/27/2025		1,166		41			41		1,207	1,207			
100203168	PROVIDENCE VILLAGE	TX		03/27/2025		742		26			26		768	768			
100203169	TAMPA	FL		03/27/2025		696		(11)			(11)		685	685			
100203170	SAINT PETERSBURG	FL		03/27/2025		704		(12)			(12)		692	692			
100203172	REHOBOTH BEACH	DE		03/27/2025		822		(19)			(19)		803	803			
100203173	SAINT CHARLES	IL		03/27/2025		935		25			25		960	960			
100203174	BRADENTON	FL		03/27/2025		690		(19)			(19)		671	671			
100203175	SOUTHLAKE	TX		03/27/2025		2,160		(47)			(47)		2,113	2,113			
100203176	HAINES CITY	FL		03/27/2025		816		(18)			(18)		798	798			
100203177	PHILADELPHIA	PA		03/27/2025		628		(21)			(21)		607	607			
100203178	LITTLE FERRY	NJ		03/27/2025		725		(24)			(24)		701	701			
100203179	PANORAMA CITY	CA		03/27/2025		1,754		(17)			(17)		1,737	1,737			
100203181	DANA POINT	CA		03/27/2025		1,037		(36)			(36)		1,001	1,001			
100203182	MANTECA	CA		03/27/2025		2,355		(54)			(54)		2,301	2,301			
100203183	PORT SAINT LUCIE	FL		03/27/2025		750		(24)			(24)		726	726			
100203185	SANTAQUIN	UT		03/27/2025		1,261		51			51		1,312	1,312			
100203186	ANGIER	NC		03/27/2025		611		28			28		639	639			
100203187	GILROY	CA		03/27/2025		2,440		(69)			(69)		2,371	2,371			
100203188	BOYNTON BEACH	FL		03/27/2025		794		(26)			(26)		768	768			
100203189	HURST	TX		03/27/2025		917		(3)			(3)		914	914			
100203190	PHOENIX	AZ		03/27/2025		1,173		(41)			(41)		1,132	1,132			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203191	STATESVILLE	NC		03/27/2025		1,841		65			65		1,906	1,906			
100203192	REDINGTON SHORES	FL		03/27/2025		2,561		(79)			(79)		2,482	2,482			
100203193	LAS VEGAS	NV		03/27/2025		4,029		152			152		4,181	4,181			
100203194	DURHAM	NC		03/27/2025		800		(19)			(19)		781	781			
100203196	LOWELL	AR		03/27/2025		741		(19)			(19)		722	722			
100203197	PALM DESERT	CA		03/27/2025		730		(20)			(20)		710	710			
100203198	WINCHESTER	CA		03/27/2025		114,785		5,640			5,640		120,425	120,425			
100203199	SAVANNAH	GA		03/27/2025		694		(23)			(23)		671	671			
100203200	LAWRENCEVILLE	GA		03/27/2025		723		(32)			(32)		691	691			
100203201	YOUNTVILLE	CA		03/27/2025		2,980		(98)			(98)		2,882	2,882			
100203202	CLARKSVILLE	TN		03/27/2025		547		(6)			(6)		541	541			
100203203	MONROE	NC		03/27/2025		1,007		38			38		1,045	1,045			
100203206	POWELL	OH		03/27/2025		7,122		(223)			(223)		6,899	6,899			
100203209	PIGEON FORGE	TN		03/27/2025		777		(20)			(20)		757	757			
100203211	OAKLAND	CA		03/27/2025		1,356		(28)			(28)		1,328	1,328			
100203214	VIENNA	VA		03/27/2025		2,956		(83)			(83)		2,873	2,873			
100203215	AVON	CO		03/27/2025		1,329		(43)			(43)		1,286	1,286			
100203218	MESQUITE	TX		03/27/2025		397		(15)			(15)		382	382			
100203219	ST. PETERSBURG	FL		03/27/2025		832		(15)			(15)		817	817			
100203220	MIAMI	FL		03/27/2025		1,332		(43)			(43)		1,289	1,289			
100203221	CYPRESS	TX		03/27/2025		895		(15)			(15)		880	880			
100203222	PENSACOLA	FL		03/27/2025		761		(17)			(17)		744	744			
100203224	KATY	TX		03/27/2025		690		(16)			(16)		674	674			
100203225	DELRAY BEACH	FL		03/27/2025		794		(18)			(18)		776	776			
100203226	GATLINBURG	TN		03/27/2025		519		(17)			(17)		502	502			
100203227	EVERETT	WA		03/27/2025		95,712		(2,543)			(2,543)		93,169	93,169			
100203229	MIRAMAR	FL		03/27/2025		870		(25)			(25)		845	845			
100203230	COPPELL	TX		03/27/2025		1,454		10			10		1,464	1,464			
100203231	NORTH LAS VEGAS	NV		03/27/2025		1,025		37			37		1,062	1,062			
100203232	FORT MYERS	FL		03/27/2025		1,163		(47)			(47)		1,116	1,116			
100203233	NAMPA	ID		03/27/2025		831		(25)			(25)		806	806			
100203234	BRANDON	FL		03/27/2025		580		(17)			(17)		563	563			
100203238	BAKERSFIELD	CA		03/27/2025		1,059		(32)			(32)		1,027	1,027			
100203240	COLORADO SPRINGS	CO		03/27/2025		634		(26)			(26)		608	608			
100203241	WENDELL	NC		03/27/2025		1,010		(26)			(26)		984	984			
100203242	LAS VEGAS	NV		03/27/2025		653		(22)			(22)		631	631			
100203244	IDAHO FALLS	ID		03/27/2025		693		(21)			(21)		672	672			
100203245	RALEIGH	NC		03/27/2025		977		(35)			(35)		942	942			
100203246	HOLDEN BEACH	NC		03/27/2025		1,890		(62)			(62)		1,828	1,828			
100203248	FORT WORTH	TX		03/27/2025		1,917		108			108		2,025	2,025			
100203249	WENDELL	NC		03/27/2025		515		19			19		534	534			
100203250	BROOMFIELD	CO		03/27/2025		1,054		(26)			(26)		1,028	1,028			
100203251	WASHINGTON	DC		03/27/2025		702		(26)			(26)		676	676			
100203253	GLENDALE	AZ		03/27/2025		1,161		(27)			(27)		1,134	1,134			
100203254	MILLEDGEVILLE	GA		03/27/2025		952		(32)			(32)		920	920			
100203255	NORTH WALES	PA		03/27/2025		1,081		(35)			(35)		1,046	1,046			
100203256	VIRGINIA BEACH	VA		03/27/2025		3,885		(164)			(164)		3,721	3,721			
100203258	MEMPHIS	TN		03/27/2025		629		(25)			(25)		604	604			
100203259	SANTA CLARITA	CA		03/27/2025		1,056		(42)			(42)		1,014	1,014			
100203260	PACIFIC CITY	OR		03/27/2025		1,441		(48)			(48)		1,393	1,393			
100203264	DAVIDSON	NC		03/27/2025		2,526		89			89		2,615	2,615			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203265	LAND O LAKES	FL		03/27/2025		661		(28)			(28)		633	633			
100203266	PROVIDENCE VILLAGE	TX		03/27/2025		795		28			28		823	823			
100203267	WINCHESTER	CA		03/27/2025		1,568		55			55		1,623	1,623			
100203268	SUMMERVILLE	SC		03/27/2025		732		(28)			(28)		704	704			
100203269	DUMFRIES	VA		03/27/2025		806		(28)			(28)		778	778			
100203271	SAVANNAH	GA		03/27/2025		1,394		(1)			(1)		1,393	1,393			
100203272	NORTH MYRTLE BEACH	SC		03/27/2025		838		(31)			(31)		807	807			
100203273	WINCHESTER	VA		03/27/2025		1,097		(31)			(31)		1,066	1,066			
100203275	MIDDLETOWN	DE		03/27/2025		1,834		(46)			(46)		1,788	1,788			
100203276	KATY	TX		03/27/2025		548		(6)			(6)		542	542			
100203277	WAUKEE	IA		03/27/2025		900		41			41		941	941			
100203280	ALTON	TX		03/27/2025		900		(35)			(35)		865	865			
100203281	WEST SACRAMENTO	CA		03/27/2025		1,055		(44)			(44)		1,011	1,011			
100203282	ARDEN	NC		03/27/2025		769		39			39		808	808			
100203283	ATLANTA	GA		03/27/2025		666		(11)			(11)		655	655			
100203284	MIAMI LAKES	FL		03/27/2025		3,248		(119)			(119)		3,129	3,129			
100203285	RUPERT	ID		03/27/2025		2,434		(44)			(44)		2,390	2,390			
100203286	ROSEVILLE	CA		03/27/2025		1,363		79			79		1,442	1,442			
100203287	WASHINGTON	UT		03/27/2025		1,521		23			23		1,544	1,544			
100203288	MOUNT HOLLY	NC		03/27/2025		1,021		36			36		1,057	1,057			
100203289	LEBANON	TN		03/27/2025		3,684		(138)			(138)		3,546	3,546			
100203291	ARLINGTON	TX		03/27/2025		715		(29)			(29)		686	686			
100203292	SARATOGA SPRINGS	UT		03/27/2025		1,158		(38)			(38)		1,120	1,120			
100203293	ANNA	TX		03/27/2025		2,674		(107)			(107)		2,567	2,567			
100203294	GAINESVILLE	GA		03/27/2025		1,334		(42)			(42)		1,292	1,292			
100203296	LEAGUE CITY	TX		03/27/2025		1,590		61			61		1,651	1,651			
100203297	ANNAPOLIS	MD		03/27/2025		673		(18)			(18)		655	655			
100203298	BRISTOL	RI		03/27/2025		649		(9)			(9)		640	640			
100203299	FORT MYERS	FL		03/27/2025		1,055		(26)			(26)		1,029	1,029			
100203302	CHARLOTTE	NC		03/27/2025		917		6			6		923	923			
100203303	BURBANK	CA		03/27/2025		1,220		(32)			(32)		1,188	1,188			
100203304	SARATOGA SPRINGS	UT		03/27/2025		1,148		(37)			(37)		1,111	1,111			
100203306	FORT WORTH	TX		03/27/2025		626		(23)			(23)		603	603			
100203307	BASYE	VA		03/27/2025		1,261		(36)			(36)		1,225	1,225			
100203308	SAINT AUGUSTINE	FL		03/27/2025		807		48			48		855	855			
100203310	ROSENBERG	TX		03/27/2025		855		31			31		886	886			
100203311	READING	PA		03/27/2025		637		(23)			(23)		614	614			
100203312	LINCOLN	CA		03/27/2025		1,050		(32)			(32)		1,018	1,018			
100203313	ADRIAN	MO		03/27/2025		1,054		(29)			(29)		1,025	1,025			
100203316	DRAPER	UT		03/27/2025		1,350		(39)			(39)		1,311	1,311			
100203317	RALEIGH	NC		03/27/2025		842		(26)			(26)		816	816			
100203318	CHARLOTTE	NC		03/27/2025		660		(22)			(22)		638	638			
100203319	DAWSONVILLE	GA		03/27/2025		1,375		(45)			(45)		1,330	1,330			
100203321	DENVER	CO		03/27/2025		1,008		(25)			(25)		983	983			
100203322	CLAYTON	NC		03/27/2025		706		(14)			(14)		692	692			
100203323	MCKINNEY	TX		03/27/2025		1,033		36			36		1,069	1,069			
100203324	BROOKVILLE	OH		03/27/2025		866		(28)			(28)		838	838			
100203325	LARGO	FL		03/27/2025		1,106		(32)			(32)		1,074	1,074			
100203326	GREEN BROOK	NJ		03/27/2025		795		(27)			(27)		768	768			
100203327	HUDSON	FL		03/27/2025		12,646		35			35		12,681	12,681			
100203329	GOSHEN	KY		03/27/2025		734		(24)			(24)		710	710			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203330	BENTONVILLE	AR		03/27/2025		972		(43)			(43)		929	929			
100203332	ROTONDA WEST	FL		03/27/2025		626		(26)			(26)		600	600			
100203333	BRADENTON	FL		03/27/2025		666		(21)			(21)		645	645			
100203334	APEX	NC		03/27/2025		1,023		(40)			(40)		983	983			
100203335	SEMINOLE	FL		03/27/2025		48,374		(1,623)			(1,623)		46,751	46,751			
100203336	BETHLEHEM	GA		03/27/2025		702		(23)			(23)		679	679			
100203337	FARMINGTON	UT		03/27/2025		1,002		(33)			(33)		969	969			
100203338	SAVANNAH	GA		03/27/2025		938		(28)			(28)		910	910			
100203339	LANHAM	MD		03/27/2025		1,193		(21)			(21)		1,172	1,172			
100203340	BOYERTOWN	PA		03/27/2025		454		(4)			(4)		450	450			
100203341	NEW BRITAIN	CT		03/27/2025		705		(27)			(27)		678	678			
100203343	ANGIER	NC		03/27/2025		824		(15)			(15)		809	809			
100203344	CHARLOTTE	NC		03/27/2025		1,610		(55)			(55)		1,555	1,555			
100203346	LAS VEGAS	NV		03/27/2025		1,264		7			7		1,271	1,271			
100203347	LONG BEACH	CA		03/27/2025		1,360		(43)			(43)		1,317	1,317			
100203349	CYPRESS	TX		03/27/2025		1,268							1,268	1,268			
100203351	STEPHENS CITY	VA		03/27/2025		843		(34)			(34)		809	809			
100203354	CINCINNATI	OH		03/27/2025		494		(5)			(5)		489	489			
100203355	MURPHY	TX		03/27/2025		741		(18)			(18)		723	723			
100203357	WHITESTOWN	IN		03/27/2025		824		42			42		866	866			
100203358	FRESNO	CA		03/27/2025		1,065		(30)			(30)		1,035	1,035			
100203359	MISSION VIEJO	CA		03/27/2025		899		(17)			(17)		882	882			
100203360	BLUFFTON	SC		03/27/2025		1,047		(34)			(34)		1,013	1,013			
100203363	WILMINGTON	NC		03/27/2025		622		(19)			(19)		603	603			
100203365	RONALD	WA		03/27/2025		1,214		(36)			(36)		1,178	1,178			
100203366	ATLANTA	GA		03/27/2025		1,895		(20)			(20)		1,875	1,875			
100203367	KYLE	TX		03/27/2025		636		(22)			(22)		614	614			
100203368	SAN ANTONIO	TX		03/27/2025		1,007		48			48		1,055	1,055			
100203370	BIG BEAR LAKE	CA		03/27/2025		86,187		(2,441)			(2,441)		83,746	83,746			
100203371	CEDARBURG	WI		03/27/2025		836		(27)			(27)		809	809			
100203372	SPOKANE	WA		03/27/2025		606		(20)			(20)		586	586			
100203373	ANNA	TX		03/27/2025		1,057		(40)			(40)		1,017	1,017			
100203375	YELM	WA		03/27/2025		507		(22)			(22)		485	485			
100203376	CLAYTON	NC		03/27/2025		679		(20)			(20)		659	659			
100203377	MIDLOTHIAN	VA		03/27/2025		797		(26)			(26)		771	771			
100203379	SURPRISE	AZ		03/27/2025		985		(27)			(27)		958	958			
100203380	LAS VEGAS	NV		03/27/2025		834		(31)			(31)		803	803			
100203382	CAMARILLO	CA		03/27/2025		2,321		(66)			(66)		2,255	2,255			
100203383	SUPPLY	NC		03/27/2025		2,009		(75)			(75)		1,934	1,934			
100203384	VANCOUVER	WA		03/27/2025		883		(25)			(25)		858	858			
100203387	CHICAGO	IL		03/27/2025		2,427		(70)			(70)		2,357	2,357			
100203388	CARNEGIE	PA		03/27/2025		387		(11)			(11)		376	376			
100203389	RESTON	VA		03/27/2025		1,423		(46)			(46)		1,377	1,377			
100203390	OAKLAND	TN		03/27/2025		857		40			40		897	897			
100203391	GREENVILLE	SC		03/27/2025		469		(15)			(15)		454	454			
100203393	LAKE ELSINORE	CA		03/27/2025		1,340		(42)			(42)		1,298	1,298			
100203395	FORT WORTH	TX		03/27/2025		949		32			32		981	981			
100203396	GREENSBORO	NC		03/27/2025		663		46			46		709	709			
100203397	FEDERAL WAY	WA		03/27/2025		1,558		(51)			(51)		1,507	1,507			
100203398	PITTSBURGH	PA		03/27/2025		747		(24)			(24)		723	723			
100203399	SAVANNAH	GA		03/27/2025		861		(25)			(25)		836	836			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203400	LAS VEGAS	NV		03/27/2025		970		(41)			(41)		929	929			
100203402	JOSHUA TREE	CA		03/27/2025		1,186		(43)			(43)		1,143	1,143			
100203403	BRIDGEPORT	PA		03/27/2025		1,382		120			120		1,502	1,502			
100203404	CINCINNATI	OH		03/27/2025		1,261		(48)			(48)		1,213	1,213			
100203405	CAPE CORAL	FL		03/27/2025		1,061		(36)			(36)		1,025	1,025			
100203406	GARDNERVILLE	NV		03/27/2025		1,296		(57)			(57)		1,239	1,239			
100203408	PHILADELPHIA	PA		03/27/2025		457		(8)			(8)		449	449			
100203409	GARNER	NC		03/27/2025		677		(25)			(25)		652	652			
100203410	DURHAM	NC		03/27/2025		969		(25)			(25)		944	944			
100203412	LAS VEGAS	NV		03/27/2025		983		(25)			(25)		958	958			
100203413	PROSPER	TX		03/27/2025		63,230		(1,531)			(1,531)		61,699	61,699			
100203414	DAWSONVILLE	GA		03/27/2025		25,326		(1,021)			(1,021)		24,305	24,305			
100203415	LATHROP	CA		03/27/2025		1,184		(38)			(38)		1,146	1,146			
100203416	COLLIERVILLE	TN		03/27/2025		11,078		(346)			(346)		10,732	10,732			
100203418	WADSWORTH	OH		03/27/2025		381		(12)			(12)		369	369			
100203419	PEACHTREE CORNERS	GA		03/27/2025		1,933		(60)			(60)		1,873	1,873			
100203420	LAS VEGAS	NV		03/27/2025		1,203		42			42		1,245	1,245			
100203422	ACWORTH	GA		03/27/2025		581		(23)			(23)		558	558			
100203423	PRINCETON	TX		03/27/2025		1,355		(39)			(39)		1,316	1,316			
100203425	CHARLOTTE	NC		03/27/2025		839		28			28		867	867			
100203426	FREDERICKSBURG	TX		03/27/2025		1,232		53			53		1,285	1,285			
100203428	LEWES	DE		03/27/2025		1,834		(53)			(53)		1,781	1,781			
100203429	NIPOMO	CA		03/27/2025		1,424		(48)			(48)		1,376	1,376			
100203430	VIDA	OR		03/27/2025		2,182		(90)			(90)		2,092	2,092			
100203431	PROVIDENCE VILLAGE	TX		03/27/2025		775		28			28		803	803			
100203432	PROSPER	TX		03/27/2025		880		(33)			(33)		847	847			
100203434	FORT WORTH	TX		03/27/2025		1,030		51			51		1,081	1,081			
100203435	FORT WORTH	TX		03/27/2025		1,503		68			68		1,571	1,571			
100203436	SAN ANTONIO	TX		03/27/2025		842		(30)			(30)		812	812			
100203437	FULSHEAR	TX		03/27/2025		917		61			61		978	978			
100203438	CHRISTIANSBURG	VA		03/27/2025		837		(20)			(20)		817	817			
100203440	CUMMING	GA		03/27/2025		773		(16)			(16)		757	757			
100203441	KANSAS CITY	MO		03/27/2025		612		(20)			(20)		592	592			
100203442	SAINT AUGUSTINE	FL		03/27/2025		1,017		(23)			(23)		994	994			
100203443	MADISON	AL		03/27/2025		795		26			26		821	821			
100203444	GOODYEAR	AZ		03/27/2025		1,813		(60)			(60)		1,753	1,753			
100203445	OCALA	FL		03/27/2025		3,546		171			171		3,717	3,717			
100203447	OOLTEWAH	TN		03/27/2025		899		(25)			(25)		874	874			
100203448	PAGE	AZ		03/27/2025		2,576		(87)			(87)		2,489	2,489			
100203449	LEBANON	TN		03/27/2025		711		24			24		735	735			
100203451	LUBBOCK	TX		03/27/2025		618		(21)			(21)		597	597			
100203452	SHERRILLS FORD	NC		03/27/2025		853		28			28		881	881			
100203453	REDMOND	WA		03/27/2025		7,089		(175)			(175)		6,914	6,914			
100203454	COLUMBUS	OH		03/27/2025		606		(21)			(21)		585	585			
100203455	CHARLOTTE	NC		03/27/2025		876		(30)			(30)		846	846			
100203459	INDEPENDENCE	KY		03/27/2025		696		(18)			(18)		678	678			
100203460	HENDERSON	NV		03/27/2025		601		(22)			(22)		579	579			
100203461	BELLINGHAM	WA		03/27/2025		2,678		(62)			(62)		2,616	2,616			
100203462	TOMS RIVER	NJ		03/27/2025		991		(44)			(44)		947	947			
100203463	PROVIDENCE VILLAGE	TX		03/27/2025		1,371		44			44		1,415	1,415			
100203464	FUQUAY VARINA	NC		03/27/2025		893		33			33		926	926			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203465	BREVARD	NC		03/27/2025		420		(15)			(15)		405	405			
100203466	ELK GROVE	CA		03/26/2025		2,251		(81)			(81)		2,170	2,170			
100203467	OAK PARK	IL		03/26/2025		1,173		(39)			(39)		1,134	1,134			
100203469	LAKE WALES	FL		03/26/2025		652		(26)			(26)		626	626			
100203471	PHILADELPHIA	PA		03/26/2025		1,113		(36)			(36)		1,077	1,077			
100203472	RINCON	GA		03/26/2025		576		(19)			(19)		557	557			
100203473	DALLAS	TX		03/26/2025		895		(23)			(23)		872	872			
100203474	FORT WORTH	TX		03/26/2025		640		(13)			(13)		627	627			
100203476	BOCA RATON	FL		03/26/2025		5,292		(210)			(210)		5,082	5,082			
100203477	MANTECA GREEN	CA		03/26/2025		1,976		1			1		1,977	1,977			
100203478	PHOENIX	AZ		03/26/2025		654		(11)			(11)		643	643			
100203480	PASO ROBLES	CA		03/26/2025		1,272		(40)			(40)		1,232	1,232			
100203481	BRANFORD	CT		03/26/2025		1,099		(22)			(22)		1,077	1,077			
100203482	LAS VEGAS	NV		03/26/2025		940		(30)			(30)		910	910			
100203483	POCONO LAKE	PA		03/26/2025		535		(12)			(12)		523	523			
100203484	FLOWER MOUND	TX		03/26/2025		1,270		5			5		1,275	1,275			
100203487	PHOENIX	AZ		03/26/2025		1,233		(35)			(35)		1,198	1,198			
100203488	HAZEL GREEN	AL		03/26/2025		747		(18)			(18)		729	729			
100203489	GREELEY	CO		03/26/2025		614		(13)			(13)		601	601			
100203491	BIRDSEYE	IN		03/26/2025		560		(15)			(15)		545	545			
100203492	ORANGE	CA		03/26/2025		1,915		(59)			(59)		1,856	1,856			
100203493	DENISON	TX		03/26/2025		851		3			3		854	854			
100203494	HERCULES	CA		03/26/2025		1,205		(26)			(26)		1,179	1,179			
100203495	MANCHESTER	NJ		03/26/2025		817		(28)			(28)		789	789			
100203497	KENNESAW	GA		03/26/2025		659		(19)			(19)		640	640			
100203498	GREAT FALLS	MT		03/26/2025		1,050		(27)			(27)		1,023	1,023			
100203502	MOUNT PLEASANT	SC		03/26/2025		655		(24)			(24)		631	631			
100203503	STAFFORD SPRINGS	CT		03/26/2025		635		10			10		645	645			
100203504	ATWATER	CA		03/26/2025		1,684		(32)			(32)		1,652	1,652			
100203505	PLAINFIELD	IL		03/26/2025		706		(22)			(22)		684	684			
100203506	MINERAL BLUFF	GA		03/26/2025		938		(11)			(11)		927	927			
100203507	PFLUGERVILLE	TX		03/26/2025		815		(34)			(34)		781	781			
100203508	EDMOND	OK		03/26/2025		643		2			2		645	645			
100203510	POOLER	GA		03/26/2025		856		(20)			(20)		836	836			
100203511	KENAI	AK		03/26/2025		2,442		(4)			(4)		2,438	2,438			
100203512	SPRING	TX		03/26/2025		913		(17)			(17)		896	896			
100203513	CHERRY HILL	NJ		03/26/2025		1,451		(23)			(23)		1,428	1,428			
100203514	KENAI	AK		03/26/2025		2,434		(4)			(4)		2,430	2,430			
100203515	SEVERN	MD		03/26/2025		895		(21)			(21)		874	874			
100203516	NORTHBOROUGH	MA		03/26/2025		893		(28)			(28)		865	865			
100203517	PALM HARBOR	FL		03/26/2025		1,240		(21)			(21)		1,219	1,219			
100203518	JEFFERSON	GA		03/26/2025		939		33			33		972	972			
100203519	ZEPHYRHILLS	FL		03/26/2025		940		54			54		994	994			
100203520	CHOWCHILLA	CA		03/26/2025		802		(16)			(16)		786	786			
100203521	LAKEWOOD RANCH	FL		03/26/2025		1,258		(19)			(19)		1,239	1,239			
100203522	ANTIOCH	CA		03/26/2025		1,318		(3)			(3)		1,315	1,315			
100203523	ANNA	TX		03/26/2025		1,119		3			3		1,122	1,122			
100203524	SAN MARCOS	CA		03/26/2025		950		(28)			(28)		922	922			
100203525	BUFFALO GROVE	IL		03/26/2025		13,789		(262)			(262)		13,527	13,527			
100203528	BETHLEHEM	GA		03/26/2025		757		27			27		784	784			
100203529	NEPTUNE	NJ		03/26/2025		841		(19)			(19)		822	822			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203530	SHAKOPEE	MN		03/26/2025		671		(4)			(4)		667	667			
100203531	LEHIGH ACRES	FL		03/26/2025		678		2			2		680	680			
100203532	ROBBINSVILLE	NJ		03/26/2025		615		(16)			(16)		599	599			
100203533	SAVANNAH	GA		03/26/2025		1,120		(19)			(19)		1,101	1,101			
100203534	FARMINGTON	MN		03/26/2025		721		12			12		733	733			
100203535	WOODBRIDGE	VA		03/26/2025		1,048		(18)			(18)		1,030	1,030			
100203537	PLAINFIELD	IL		03/26/2025		755		(23)			(23)		732	732			
100203538	ONTARIO	CA		03/26/2025		1,635		60			60		1,695	1,695			
100203539	SUMMERVILLE	SC		03/26/2025		611		(6)			(6)		605	605			
100203540	BAKERSFIELD	CA		03/26/2025		1,052		(19)			(19)		1,033	1,033			
100203541	BAKERSFIELD	CA		03/26/2025		1,007		(15)			(15)		992	992			
100203542	CRISFIELD	MD		03/26/2025		520		(19)			(19)		501	501			
100203544	SPRINGFIELD	VA		03/26/2025		949		(17)			(17)		932	932			
100203545	SPOKANE	WA		03/26/2025		582		(17)			(17)		565	565			
100203546	FORNEY	TX		03/26/2025		657		(19)			(19)		638	638			
100203548	ALBUQUERQUE	NM		03/26/2025		1,011		(19)			(19)		992	992			
100203550	PALM BAY	FL		03/26/2025		758		(27)			(27)		731	731			
100203551	EL PASO	TX		03/26/2025		696		5			5		701	701			
100203552	WESLEY CHAPEL	FL		03/26/2025		1,102		(19)			(19)		1,083	1,083			
100203553	OGDEN	UT		03/26/2025		1,209		(19)			(19)		1,190	1,190			
100203554	COLUMBUS	OH		03/26/2025		891		(29)			(29)		862	862			
100203555	MONROE	WA		03/26/2025		1,441		(22)			(22)		1,419	1,419			
100203556	GREAT FALLS	MT		03/26/2025		934		18			18		952	952			
100203557	POOLER	GA		03/26/2025		73,449		(2,105)			(2,105)		71,344	71,344			
100203558	MODESTO	CA		03/26/2025		1,014		(15)			(15)		999	999			
100203561	MISSOURI CITY	TX		03/26/2025		985		(6)			(6)		979	979			
100203562	CITRUS SPRINGS	FL		03/26/2025		742		18			18		760	760			
100203563	NAPERVILLE	IL		03/26/2025		827		(14)			(14)		813	813			
100203564	FOREST FALLS	CA		03/26/2025		652		(13)			(13)		639	639			
100203565	BOSTON	MA		03/26/2025		2,015		(15)			(15)		2,000	2,000			
100203566	FRESNO	CA		03/26/2025		941		(10)			(10)		931	931			
100203567	SALT LAKE CITY	UT		03/26/2025		1,013		(15)			(15)		998	998			
100203568	AUSTIN	TX		03/26/2025		836		(12)			(12)		824	824			
100203570	NASHVILLE	TN		03/26/2025		1,103		(17)			(17)		1,086	1,086			
100203571	OCALA	FL		03/26/2025		2,448		(36)			(36)		2,412	2,412			
100203572	HOFFMAN ESTATES	IL		03/26/2025		771		(11)			(11)		760	760			
100203575	FORT WORTH	TX		03/26/2025		839		(10)			(10)		829	829			
100203576	FAIRFIELD	OH		03/26/2025		2,380		(61)			(61)		2,319	2,319			
100203578	CARY	IL		03/26/2025		612		(14)			(14)		598	598			
100203580	AURORA	IL		03/26/2025		602		(13)			(13)		589	589			
100203581	BAKERSFIELD	CA		03/26/2025		1,237		(14)			(14)		1,223	1,223			
100203582	LAKE ARROWHEAD	CA		03/26/2025		600		(20)			(20)		580	580			
100203583	ARELY	AL		03/26/2025		3,148		(45)			(45)		3,103	3,103			
100203584	ALACHUA	FL		03/26/2025		796		20			20		816	816			
100203585	LATHROP	CA		03/26/2025		1,579		36			36		1,615	1,615			
100203586	PEA RIDGE	AR		03/26/2025		635		(16)			(16)		619	619			
100203587	OAK RIDGE	TN		03/26/2025		625		(7)			(7)		618	618			
100203589	SNELLVILLE	GA		03/26/2025		626		(15)			(15)		611	611			
100203590	BRYAN	TX		03/26/2025		681		(10)			(10)		671	671			
100203591	MARIETTA	GA		03/26/2025		662		(21)			(21)		641	641			
100203592	NORTHFIELD	NJ		03/26/2025		1,580		(32)			(32)		1,548	1,548			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203593	HARKER HEIGHTS	TX		03/26/2025		686		(15)			(15)		671	671			
100203594	DUBLIN	OH		03/26/2025		8,283		(258)			(258)		8,025	8,025			
100203595	TOBYHANNA	PA		03/26/2025		1,010		(20)			(20)		990	990			
100203596	SARATOGA SPRINGS	UT		03/26/2025		1,591		(23)			(23)		1,568	1,568			
100203597	SCOTCH PLAINS	NJ		03/26/2025		2,135		(40)			(40)		2,095	2,095			
100203598	TUSCALOOSE	AL		03/26/2025		1,510		(56)			(56)		1,454	1,454			
100203599	CEDAR PARK	TX		03/26/2025		955		(17)			(17)		938	938			
100203600	BEAUMONT	CA		03/26/2025		3,855		(104)			(104)		3,751	3,751			
100203601	COLUMBUS	OH		03/26/2025		2,454		(77)			(77)		2,377	2,377			
100203602	WILMINGTON	DE		03/26/2025		662		(5)			(5)		657	657			
100203603	BRECKSVILLE	OH		03/26/2025		2,261		(76)			(76)		2,185	2,185			
100203604	BENTONVILLE	AR		03/26/2025		5,435		(70)			(70)		5,365	5,365			
100203605	SANTA BARBARA	CA		03/26/2025		5,047		(69)			(69)		4,978	4,978			
100203606	DANBURY	CT		03/26/2025		1,601		(56)			(56)		1,545	1,545			
100203609	HOLLYWOOD	FL		03/26/2025		1,513		(16)			(16)		1,497	1,497			
100203610	UNITED KINGDOM	GBR		03/27/2025		370						(9)	361	388	27		27
100203628	UNITED KINGDOM	GBR		03/27/2025		2							2	8	6		6
100203629	UNITED KINGDOM	GBR		03/27/2025		1,209						(31)	1,178	1,280	101		101
100203645	UNITED KINGDOM	GBR		03/27/2025		1,005						(25)	980	1,043	63		63
100203647	TULARE	CA		03/28/2025		767		(20)			(20)		747	747			
100203649	FORT WORTH	TX		03/28/2025		580		(6)			(6)		574	574			
100203652	AMSTERDAM	NLD		03/26/2025		146,893						(9,214)	137,679	146,738	9,059		9,059
100203654	SCHIEDAM	NLD		03/26/2025		6,171						(388)	5,783	6,179	396		396
100203657	S-GRAVENHAGE	NLD		03/26/2025		2,251						(143)	2,108	2,284	176		176
100203664	TILBURG	NLD		03/26/2025		2,359						(150)	2,209	2,387	178		178
100203675	ROTTERDAM	NLD		03/26/2025		2,523						(161)	2,362	2,559	197		197
100203684	UTRECHT	NLD		03/26/2025		509						(32)	477	510	32		32
100203689	GRONINGEN	NLD		03/26/2025		110						(7)	103	111	8		8
100203691	UTRECHT	NLD		03/26/2025		889						(56)	833	900	67		67
100203698	AMSTERDAM	NLD		03/26/2025		647						(41)	606	655	49		49
100203700	ASSEN	NLD		03/26/2025		556						(35)	521	563	42		42
100203709	S-GRAVENHAGE	NLD		03/26/2025		474						(30)	444	479	36		36
100203711	KRIMPEN AAN DEN IJSSEL	NLD		03/26/2025		580						(37)	543	587	44		44
100203720	ENSCHEDE	NLD		03/26/2025		894						(57)	837	903	66		66
100203723	HAARLEM	NLD		03/26/2025		937						(59)	878	947	69		69
100203892	BELTSVILLE	MD		03/28/2025		895		(28)			(28)		867	867			
100203893	FREDERICK	MD		03/28/2025		1,396		(55)			(55)		1,341	1,341			
100203894	NEW YORK	NY		03/28/2025		11,736		(431)			(431)		11,305	11,305			
100203895	GARDENA	CA		03/28/2025		5,411		(190)			(190)		5,221	5,221			
100203896	BOCA RATON	FL		03/28/2025		10,514		(336)			(336)		10,178	10,178			
100203897	VERO BEACH	FL		03/28/2025		781		(28)			(28)		753	753			
100203898	SMITHFIELD	UT		03/28/2025		856		(18)			(18)		838	838			
100203899	BROOKFIELD	CT		03/28/2025		1,355		(41)			(41)		1,314	1,314			
100203903	SHELTON	CT		03/28/2025		755		(32)			(32)		723	723			
100203904	FORT PIERCE	FL		03/28/2025		551		(17)			(17)		534	534			
100203905	LOS ANGELES	CA		03/28/2025		433		(19)			(19)		414	414			
100203907	BUENA PARK	CA		03/28/2025		746		(35)			(35)		711	711			
100203908	MIDLOTHIAN	TX		03/28/2025		2,232		(68)			(68)		2,164	2,164			
100203910	DANBURY	CT		03/28/2025		944		(23)			(23)		921	921			
100203912	HESPERIA	CA		03/28/2025		749		(35)			(35)		714	714			
100203913	SEMINOLE	FL		03/28/2025		922		(43)			(43)		879	879			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203915	DELANO	CA		03/28/2025		636		(30)			(30)		606	606			
100203916	MARATHON	FL		03/28/2025		1,698		(54)			(54)		1,644	1,644			
100203918	BIRMINGHAM	AL		03/28/2025		770		(18)			(18)		752	752			
100203919	DAVIE	FL		03/28/2025		2,484		(109)			(109)		2,375	2,375			
100203920	ORLANDO	FL		03/28/2025		5,766		(66)			(66)		5,700	5,700			
100203921	ROLLING HILLS ESTATES	CA		03/28/2025		2,041		(41)			(41)		2,000	2,000			
100203922	LOS ANGELES	CA		03/28/2025		2,325		(109)			(109)		2,216	2,216			
100203923	MIAMI	FL		03/28/2025		12,100		(534)			(534)		11,566	11,566			
100203924	MARATHON	FL		03/28/2025		1,449		(48)			(48)		1,401	1,401			
100203925	LA JOLLA	CA		03/28/2025		1,364		(28)			(28)		1,336	1,336			
100203926	MILFORD	MI		03/28/2025		8,916		29			29		8,945	8,945			
100203928	CATHEDRAL CITY	CA		03/28/2025		919		(15)			(15)		904	904			
100203930	CUTLER BAY	FL		03/28/2025		1,014		(46)			(46)		968	968			
100203931	CORAL SPRINGS	FL		03/28/2025		1,350		(42)			(42)		1,308	1,308			
100203932	SEATTLE	WA		03/28/2025		1,470		(40)			(40)		1,430	1,430			
100203933	SHELTON	WA		03/28/2025		743		(35)			(35)		708	708			
100203934	ERIE	MI		03/28/2025		903		(25)			(25)		878	878			
100203935	TUCSON	AZ		03/28/2025		3,336		(87)			(87)		3,249	3,249			
100203936	CEDAR GROVE	NJ		03/28/2025		10,451		(260)			(260)		10,191	10,191			
100203937	MABANK	TX		03/28/2025		963		(45)			(45)		918	918			
100203938	MIAMI	FL		03/28/2025		11,775		(162)			(162)		11,613	11,613			
100203939	DENVER	CO		03/28/2025		947		(30)			(30)		917	917			
100203940	MIAMI LAKES	FL		03/28/2025		2,895		10			10		2,905	2,905			
100203941	HOMESTEAD	FL		03/28/2025		454		(6)			(6)		448	448			
100203942	PONDERAY	ID		03/28/2025		1,340		(49)			(49)		1,291	1,291			
100203943	AVENTURA	FL		03/28/2025		1,776		(80)			(80)		1,696	1,696			
100203944	HOMESTEAD	FL		03/28/2025		972		(28)			(28)		944	944			
100203945	MCDONOUGH	GA		03/28/2025		770		(35)			(35)		735	735			
100203946	LEHIGH ACRES	FL		03/28/2025		501		3			3		504	504			
100203947	DAVENPORT	FL		03/28/2025		1,035		(1)			(1)		1,034	1,034			
100203948	MAGNOLIA	TX		03/28/2025		715		(7)			(7)		708	708			
100203949	ARRINGTON	TN		03/28/2025		4,588		(75)			(75)		4,513	4,513			
100203950	ASHEVILLE	NC		03/28/2025		1,446		1			1		1,447	1,447			
100203952	TUCSON	AZ		03/28/2025		467		(10)			(10)		457	457			
100203954	ROSEVILLE	CA		03/28/2025		1,430		(32)			(32)		1,398	1,398			
100203956	CANYON LAKE	TX		03/28/2025		552		(26)			(26)		526	526			
100203958	TAMPA	FL		03/28/2025		540		(2)			(2)		538	538			
100203960	CYPRESS	TX		03/28/2025		814		(8)			(8)		806	806			
100203961	MOORE	SC		03/28/2025		163		1			1		164	164			
100203962	ST CHARLES	IL		03/28/2025		1,251		(48)			(48)		1,203	1,203			
100203963	PHOENIX	AZ		03/28/2025		2,745		1			1		2,746	2,746			
100203965	LOUISVILLE	KY		03/28/2025		918		(2)			(2)		916	916			
100203966	MIAMI	FL		03/28/2025		55,335		(2,398)			(2,398)		52,937	52,937			
100203967	OMAHA	NE		03/28/2025		696		(6)			(6)		690	690			
100203968	GREENSBORO	NC		03/28/2025		954		(34)			(34)		920	920			
100203969	PARK CITY	UT		03/28/2025		2,027		(52)			(52)		1,975	1,975			
100203970	MISSION	TX		03/28/2025		429		(18)			(18)		411	411			
100203971	CITRUS SPGS	FL		03/28/2025		653		(13)			(13)		640	640			
100203972	LOS ANGELES	CA		03/28/2025		2,473		(41)			(41)		2,432	2,432			
100203974	SPARTANBURG	SC		03/28/2025		594		1			1		595	595			
100203975	LINDEN	NJ		03/28/2025		2,054		(90)			(90)		1,964	1,964			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203976	EL MIRAGE	AZ		03/28/2025		1,144		(31)			(31)		1,113	1,113			
100203977	GRAND RAPIDS	MI		03/28/2025		965		(8)			(8)		957	957			
100203981	MCHENRY	IL		03/28/2025		516		(9)			(9)		507	507			
100203982	BELLA VISTA	AR		03/28/2025		445		(19)			(19)		426	426			
100203983	WEATHERFORD	TX		03/28/2025		1,730		(80)			(80)		1,650	1,650			
100203985	JACKSONVILLE	FL		03/28/2025		1,402		(38)			(38)		1,364	1,364			
100203987	HOMELAND	CA		03/28/2025		1,214		(10)			(10)		1,204	1,204			
100203988	BEEVILLE	TX		03/28/2025		1,428		(53)			(53)		1,375	1,375			
100203989	LAS VEGAS	NV		03/28/2025		2,046		(93)			(93)		1,953	1,953			
100203990	MIDLOTHIAN	TX		03/28/2025		1,211		(16)			(16)		1,195	1,195			
100203991	KIHEI	HI		03/28/2025		3,321		33			33		3,354	3,354			
100203992	BAKER	LA		03/28/2025		338		(14)			(14)		324	324			
100203993	ALLEN	TX		03/28/2025		674		(22)			(22)		652	652			
100203995	GARDEN GROVE	CA		03/28/2025		2,742		(84)			(84)		2,658	2,658			
100203996	STATESVILLE	NC		03/28/2025		655		(19)			(19)		636	636			
100203997	UPPER DARBY	PA		03/28/2025		467		(15)			(15)		452	452			
100203999	MYRTLE BEACH	SC		03/28/2025		1,301		(55)			(55)		1,246	1,246			
100204001	PALM COAST	FL		03/28/2025		561		(26)			(26)		535	535			
100204002	ROYSE CITY	TX		03/28/2025		438		(19)			(19)		419	419			
100204004	NEW ORLEANS	LA		03/28/2025		674		(2)			(2)		672	672			
100204005	EL PASO	TX		03/28/2025		363		(15)			(15)		348	348			
100204008	MARYVILLE	TN		03/28/2025		577		(2)			(2)		575	575			
100204009	SEATTLE	WA		03/28/2025		1,231		(40)			(40)		1,191	1,191			
100204010	GRAPEVINE	TX		03/28/2025		978		(45)			(45)		933	933			
100204011	MENIFEE	CA		03/28/2025		2,579		(76)			(76)		2,503	2,503			
100204012	OAKLAND	CA		03/28/2025		1,360		(62)			(62)		1,298	1,298			
100204013	FORT WAYNE	IN		03/28/2025		679		1			1		680	680			
100204015	RANCHO MIRAGE	CA		03/28/2025		2,100		(58)			(58)		2,042	2,042			
100204016	CRYSTAL BEACH	TX		03/28/2025		1,555		(24)			(24)		1,531	1,531			
100204017	EL PASO	TX		03/28/2025		356		(14)			(14)		342	342			
100204018	WILLIS	TX		03/28/2025		1,213		(43)			(43)		1,170	1,170			
100204020	RANCHO CORDOVA	CA		03/28/2025		1,242		(58)			(58)		1,184	1,184			
100204021	WILLIS	MI		03/28/2025		609		(17)			(17)		592	592			
100204025	FORT WAYNE	IN		03/28/2025		282		(9)			(9)		273	273			
100204026	JONESBORO	GA		03/28/2025		555		(14)			(14)		541	541			
100204027	VIDOR	TX		03/28/2025		264		(12)			(12)		252	252			
100204028	KAMAS	UT		03/28/2025		3,271		(83)			(83)		3,188	3,188			
100204029	BEACH HAVEN	NJ		03/28/2025		3,789		(88)			(88)		3,701	3,701			
100204030	PEORIA	AZ		03/28/2025		3,166		(56)			(56)		3,110	3,110			
100204031	VERO BEACH	FL		03/28/2025		2,709		(49)			(49)		2,660	2,660			
100204033	JACKSON	WY		03/28/2025		39,407		(626)			(626)		38,781	38,781			
100204035	LOMA LINDA	CA		03/28/2025		2,696		(28)			(28)		2,668	2,668			
100204036	LONG BEACH TOWNSHIP	NJ		03/28/2025		3,733		(26)			(26)		3,707	3,707			
100204039	BOTHELL	WA		03/28/2025		1,887		(26)			(26)		1,861	1,861			
100204040	GASTONIA	NC		03/28/2025		557		(26)			(26)		531	531			
100204041	BURLINGTON	MA		03/28/2025		1,646		(39)			(39)		1,607	1,607			
100204042	FRESNO	CA		03/28/2025		825		(14)			(14)		811	811			
100204043	SCOTTSDALE	AZ		03/28/2025		1,030		(37)			(37)		993	993			
100204044	MIAMI SHORES	FL		03/28/2025		3,087		18			18		3,105	3,105			
100204045	LOS ANGELES	CA		03/28/2025		2,384		(41)			(41)		2,343	2,343			
100204046	MARSHALL	TX		03/28/2025		483		(22)			(22)		461	461			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204047	DAVIE	FL		03/28/2025		3,191		6			6		3,197	3,197			
100204048	LOS ANGELES	CA		03/28/2025		3,268		(152)			(152)		3,116	3,116			
100204049	LAKE HAVASU CITY	AZ		03/28/2025		658		(24)			(24)		634	634			
100204050	HILLSIDE	NJ		03/28/2025		1,469		(36)			(36)		1,433	1,433			
100204051	CHARLOTTE	NC		03/28/2025		753		(23)			(23)		730	730			
100204052	GUTHRIE	OK		03/28/2025		601		(16)			(16)		585	585			
100204053	CLEVELAND	TN		03/28/2025		426		(20)			(20)		406	406			
100204054	LOS ANGELES	CA		03/28/2025		3,314		(133)			(133)		3,181	3,181			
100204056	SOUTH EL MONTE	CA		03/28/2025		1,489		(38)			(38)		1,451	1,451			
100204057	PUEBLO	CO		03/28/2025		505		(19)			(19)		486	486			
100204058	GAINESVILLE	VA		03/28/2025		976		(43)			(43)		933	933			
100204060	LOS ANGELES	CA		03/28/2025		2,273		(94)			(94)		2,179	2,179			
100204061	LOS ANGELES	CA		03/28/2025		6,860		(174)			(174)		6,686	6,686			
100204063	JIM THORPE	PA		03/28/2025		317		(12)			(12)		305	305			
100204064	CAPE CORAL	FL		03/28/2025		1,950		23			23		1,973	1,973			
100204065	DENVER	NC		03/28/2025		2,351		(46)			(46)		2,305	2,305			
100204067	CAPITOL HEIGHTS	MD		03/28/2025		571		(19)			(19)		552	552			
100204068	FRESNO	TX		03/28/2025		1,001		(37)			(37)		964	964			
100204069	DORAL	FL		03/28/2025		1,573		7			7		1,580	1,580			
100204070	LINDON	UT		03/28/2025		6,714		(162)			(162)		6,552	6,552			
100204071	NOVATO	CA		03/28/2025		3,150		(101)			(101)		3,049	3,049			
100204072	OCEANSIDE	CA		03/28/2025		932		(19)			(19)		913	913			
100204073	THORNTON	CO		03/28/2025		984		(33)			(33)		951	951			
100204074	CRESTLINE	CA		03/28/2025		1,785		(73)			(73)		1,712	1,712			
100204075	HOUSTON	TX		03/28/2025		2,024		(8)			(8)		2,016	2,016			
100204078	BAKERSFIELD	CA		03/28/2025		651		(30)			(30)		621	621			
100204080	WEST HILLS	CA		03/28/2025		2,586		(23)			(23)		2,563	2,563			
100204081	DAVENPORT	FL		03/28/2025		853		(38)			(38)		815	815			
100204082	CYPRESS	TX		03/28/2025		527		(28)			(28)		499	499			
100204083	BLACKLICK	OH		03/28/2025		3,154		(147)			(147)		3,007	3,007			
100204084	LA QUINTA	CA		03/28/2025		1,011		(47)			(47)		964	964			
100204085	PORTERVILLE	CA		03/28/2025		430		(20)			(20)		410	410			
100204086	SAN JACINTO	CA		03/28/2025		910		(30)			(30)		880	880			
100204087	MCLENDON-CHISHOLM	TX		03/28/2025		59,824		(164)			(164)		59,660	59,660			
100204088	FULTON	MD		03/28/2025		839		(24)			(24)		815	815			
100204089	LOS ANGELES	CA		03/28/2025		5,253		(168)			(168)		5,085	5,085			
100204090	FONTANA	CA		03/28/2025		26,463		(926)			(926)		25,537	25,537			
100204091	TEMPLE CITY	CA		03/28/2025		5,032		(168)			(168)		4,864	4,864			
100204092	HESPERIA	CA		03/28/2025		8,315		(290)			(290)		8,025	8,025			
100204093	TUCSON	AZ		03/28/2025		480		(7)			(7)		473	473			
100204094	NORTH HOLLYWOOD	CA		03/28/2025		3,160		(98)			(98)		3,062	3,062			
100204096	LONG BEACH	CA		03/28/2025		1,015		(29)			(29)		986	986			
100204099	BRADENTON	FL		03/28/2025		613		(17)			(17)		596	596			
100204100	BOYNTON BEACH	FL		03/28/2025		466		(10)			(10)		456	456			
100204101	FORT WORTH	TX		03/28/2025		352		(2)			(2)		350	350			
100204103	FORT WORTH	TX		03/28/2025		366		1			1		367	367			
100204105	CHANDLER	AZ		03/28/2025		561		(20)			(20)		541	541			
100204109	HOMESTEAD	FL		03/28/2025		801		(5)			(5)		796	796			
100204110	CAPE CORAL	FL		03/28/2025		951		(17)			(17)		934	934			
100204111	POCATELLO	ID		03/28/2025		1,181		(19)			(19)		1,162	1,162			
100204113	SHELBY TOWNSHIP	MI		03/28/2025		484		(20)			(20)		464	464			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204115	LINTHICUM HEIGHTS	MD		03/28/2025		742		13			13		755	755			
100204118	SPARTANBURG	SC		03/28/2025		300		(14)			(14)		286	286			
100204120	NORWOOD	OH		03/28/2025		711		(7)			(7)		704	704			
100204124	CONROE	TX		03/28/2025		701		(9)			(9)		692	692			
100204125	HAINES CITY	FL		03/28/2025		691		(32)			(32)		659	659			
100204127	HAINES CITY	FL		03/28/2025		302		(14)			(14)		288	288			
100204129	CALABASAS	CA		03/28/2025		1,633		(15)			(15)		1,618	1,618			
100204130	FORT WORTH	TX		03/28/2025		641		(16)			(16)		625	625			
100204133	BELLFLOWER	CA		03/28/2025		2,550		(41)			(41)		2,509	2,509			
100204135	LA VERNE	CA		03/28/2025		1,936		(14)			(14)		1,922	1,922			
100204136	BENTON	AR		03/28/2025		410		4			4		414	414			
100204138	LONG BEACH	CA		03/28/2025		881		(10)			(10)		871	871			
100204139	LAUREL	MD		03/28/2025		1,006		(9)			(9)		997	997			
100204140	URBANA	OH		03/28/2025		626		(28)			(28)		598	598			
100204141	LINCOLN	AL		03/28/2025		432		3			3		435	435			
100204143	LAS VEGAS	NV		03/28/2025		1,168		(40)			(40)		1,128	1,128			
100204144	NORWOOD	OH		03/28/2025		675		(8)			(8)		667	667			
100204145	CANTON	OH		03/28/2025		219		(11)			(11)		208	208			
100204146	BALTIMORE	MD		03/28/2025		571		(12)			(12)		559	559			
100204147	VAL VERDE	CA		03/28/2025		534		(25)			(25)		509	509			
100204148	MANASSAS	VA		03/28/2025		722		(24)			(24)		698	698			
100204149	CLOVIS	CA		03/28/2025		961		(7)			(7)		954	954			
100204150	HAINES CITY	FL		03/28/2025		465		(22)			(22)		443	443			
100204153	EL MONTE	CA		03/28/2025		1,271		(35)			(35)		1,236	1,236			
100204154	SANTA ANA	CA		03/28/2025		968		(45)			(45)		923	923			
100204155	AURORA	IL		03/28/2025		529		(16)			(16)		513	513			
100204156	KATY	TX		03/28/2025		1,273		(9)			(9)		1,264	1,264			
100204158	LONG BEACH	CA		03/28/2025		1,604		(51)			(51)		1,553	1,553			
100204161	SAYREVILLE	NJ		03/31/2025		372		(22)			(22)		350	350			
100204162	ALISO VIEJO	CA		03/31/2025		395		(24)			(24)		371	371			
100204163	ARMAGH	PA		03/31/2025		193		(12)			(12)		181	181			
100204165	BARRINGTON	NH		03/31/2025		192		(10)			(10)		182	182			
100204166	SHELTON	CT		03/31/2025		1,685		(68)			(68)		1,617	1,617			
100204167	FARLEY	MO		03/31/2025		285		(12)			(12)		273	273			
100204168	MAGNOLIA	DE		03/31/2025		215		(13)			(13)		202	202			
100204169	NORTH POTOMAC	MD		03/31/2025		1,943		(118)			(118)		1,825	1,825			
100204170	PALM COAST	FL		03/31/2025		147		(7)			(7)		140	140			
100204174	MEXICO BEACH	FL		03/31/2025		1,497		(86)			(86)		1,411	1,411			
100204176	CRANSTON	RI		03/31/2025		1,056		(64)			(64)		992	992			
100204177	OVERLAND PARK	KS		03/31/2025		334		(12)			(12)		322	322			
100204178	LAKE FOREST	CA		03/31/2025		286		(14)			(14)		272	272			
100204179	SUGAR HILL	GA		03/31/2025		1,727		(97)			(97)		1,630	1,630			
100204180	ROCKVILLE	MD		03/31/2025		380		(23)			(23)		357	357			
100204181	NILES	OH		03/31/2025		252		(11)			(11)		241	241			
100204185	HINCKLEY	IL		03/31/2025		545		(22)			(22)		523	523			
100204187	BURLINGTON	CT		03/31/2025		89		(6)			(6)		83	83			
100204188	CLEARWATER	FL		03/31/2025		181		(11)			(11)		170	170			
100204190	WYLIE	TX		03/31/2025		1,025		(63)			(63)		962	962			
100204191	WOODLAND HILLS	CA		03/31/2025		3,729		(154)			(154)		3,575	3,575			
100204192	GRANGER	IN		03/31/2025		1,565		(61)			(61)		1,504	1,504			
100204193	BALTIMORE	MD		03/31/2025		5,632		(143)			(143)		5,489	5,489			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204195	WARREN	NJ		03/31/2025		22,946		(485)			(485)		22,461	22,461			
100204196	SUSSEX	NJ		03/31/2025		593		(11)			(11)		582	582			
100204197	BEAUMONT	CA		03/31/2025		71		(2)			(2)		69	69			
100204198	CHULA VISTA	CA		03/31/2025		794		(19)			(19)		775	775			
100204199	SAN DIEGO	CA		03/31/2025		373		(15)			(15)		358	358			
100204200	RIVERSIDE	CA		03/31/2025		244		(5)			(5)		239	239			
100204203	CAPITOL HEIGHTS	MD		03/31/2025		339		(15)			(15)		324	324			
100204204	ELK GROVE	CA		03/31/2025		329		(14)			(14)		315	315			
100204205	PUYALLUP	WA		03/31/2025		334		(9)			(9)		325	325			
100204207	EL CAJON	CA		03/31/2025		258		(6)			(6)		252	252			
100204208	RENO	NV		03/31/2025		214		(4)			(4)		210	210			
100204209	CHATTANOOGA	TN		03/31/2025		414		(25)			(25)		389	389			
100204210	SACRAMENTO	CA		03/31/2025		64		(2)			(2)		62	62			
100204212	HEMET	CA		03/31/2025		53		(2)			(2)		51	51			
100204213	GILBERT	AZ		03/31/2025		8,503		(147)			(147)		8,356	8,356			
100204215	FORT WASHINGTON	MD		03/31/2025		817		(49)			(49)		768	768			
100204216	MOUNT EPHRAIM	NJ		03/31/2025		93		(4)			(4)		89	89			
100204217	CHARLOTTE	NC		03/31/2025		435		(12)			(12)		423	423			
100204220	SAINT AUGUSTINE	FL		03/31/2025		1,667		(43)			(43)		1,624	1,624			
100204222	BAKERSFIELD	CA		03/31/2025		2,447		(50)			(50)		2,397	2,397			
100204223	SAN DIEGO	CA		03/31/2025		656		(29)			(29)		627	627			
100204224	GREER	SC		03/31/2025		51		(1)			(1)		50	50			
100204225	CHARLESTON	SC		03/31/2025		397		(10)			(10)		387	387			
100204226	BRICK	NJ		03/31/2025		387		(10)			(10)		377	377			
100204228	KEY BISCAYNE	FL		03/31/2025		1,096		(29)			(29)		1,067	1,067			
100204231	PARMA	OH		03/31/2025		104		(5)			(5)		99	99			
100204232	PRESCOTT VALLEY	AZ		03/31/2025		217		(6)			(6)		211	211			
100204234	LEBANON	PA		03/31/2025		185		(5)			(5)		180	180			
100204235	EDGEWATER	MD		03/31/2025		2,096		(86)			(86)		2,010	2,010			
100204236	ARLINGTON	WA		03/31/2025		270		(7)			(7)		263	263			
100204238	BARRINGTON	IL		03/31/2025		1,257		(67)			(67)		1,190	1,190			
100204239	KANSAS CITY	MO		03/31/2025		239		(8)			(8)		231	231			
100204240	BOYD	TX		03/31/2025		720		(28)			(28)		692	692			
100204243	BALTIMORE	MD		03/31/2025		2,399		(102)			(102)		2,297	2,297			
100204244	SAINT PETERSBURG	FL		03/31/2025		81		(2)			(2)		79	79			
100204245	DELAND	FL		03/31/2025		132		(4)			(4)		128	128			
100204246	LANDERS	CA		03/31/2025		834		(22)			(22)		812	812			
100204247	GAITHERSBURG	MD		03/31/2025		62		(3)			(3)		59	59			
100204248	CLEVELAND	TN		03/31/2025		525		(21)			(21)		504	504			
100204249	BROOKSVILLE	FL		03/31/2025		325		(20)			(20)		305	305			
100204250	MURRIETA	CA		03/31/2025		173		(7)			(7)		166	166			
100204251	SHELBYVILLE	TN		03/31/2025		297		(8)			(8)		289	289			
100204252	SAN JOSE	CA		03/31/2025		558		(25)			(25)		533	533			
100204253	WOOSTER	OH		03/31/2025		748		(20)			(20)		728	728			
100204254	GILBERT	AZ		03/31/2025		122		(2)			(2)		120	120			
100204255	KALAMAZOO	MI		03/31/2025		1,009		(25)			(25)		984	984			
100204260	MEDINA	OH		03/31/2025		286		(17)			(17)		269	269			
100204262	IRVINE	CA		03/31/2025		366		(9)			(9)		357	357			
100204263	OCEANSIDE	CA		03/31/2025		1,004		(26)			(26)		978	978			
100204264	EDEN	NC		03/31/2025		143		(9)			(9)		134	134			
100204265	ESCONDIDO	CA		03/31/2025		500		(13)			(13)		487	487			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100204266	ZIMMERMAN	MN		03/31/2025		404		(11)			(11)		393	393			
100204267	SHELTON	CT		03/31/2025		317		(17)			(17)		300	300			
100204268	CHESTERFIELD	MO		03/31/2025		262		(16)			(16)		246	246			
100204269	NORFOLK	VA		03/31/2025		469		(12)			(12)		457	457			
100204272	MADERA	CA		03/31/2025		560		(15)			(15)		545	545			
100204273	MEMPHIS	TN		03/31/2025		290		(7)			(7)		283	283			
100204276	MILFORD	OH		03/31/2025		88		(2)			(2)		86	86			
100204277	SANTA ROSA	CA		03/31/2025		3,430		(138)			(138)		3,292	3,292			
100204279	FOUNTAIN VALLEY	CA		03/31/2025		2,828		(73)			(73)		2,755	2,755			
100204280	PHOENIX	AZ		03/31/2025		184		(5)			(5)		179	179			
100204281	HAWTHORNE	CA		03/31/2025		216		(6)			(6)		210	210			
100204283	EAST ORANGE	NJ		03/31/2025		343		(19)			(19)		324	324			
100204284	WEST CHESTER	OH		03/31/2025		274		(7)			(7)		267	267			
100204285	EMERALD HILLS	CA		03/31/2025		1,498		(56)			(56)		1,442	1,442			
100204286	PEDRICKTOWN	NJ		03/31/2025		437		(26)			(26)		411	411			
100204288	ORMOND BEACH	FL		03/31/2025		557		(15)			(15)		542	542			
100204289	CRYSTAL LAKE	IL		03/31/2025		508		(31)			(31)		477	477			
100204290	LONG BEACH	CA		03/31/2025		369		(10)			(10)		359	359			
100204291	HIALEAH	FL		03/31/2025		235		(6)			(6)		229	229			
100204293	BIRMINGHAM	AL		03/31/2025		113		(3)			(3)		110	110			
100204294	WINCHESTER	CA		03/31/2025		564		(15)			(15)		549	549			
100204295	HUNTINGTON	AR		03/31/2025		144		(9)			(9)		135	135			
100204296	SACRAMENTO	CA		03/31/2025		104		(6)			(6)		98	98			
100204299	DERRY	NH		03/31/2025		280		(10)			(10)		270	270			
100204301	SCOTTSDALE	AZ		03/31/2025		623		(16)			(16)		607	607			
100204302	DENVER	CO		03/31/2025		646		(28)			(28)		618	618			
100204303	PHILADELPHIA	PA		03/31/2025		288		(18)			(18)		270	270			
100204307	PHILADELPHIA	PA		03/31/2025		472		(19)			(19)		453	453			
100204308	LOUISVILLE	KY		03/31/2025		569		(15)			(15)		554	554			
100204312	ASHLAND	OH		03/31/2025		1,351		(59)			(59)		1,292	1,292			
100204313	CHARLOTTE	NC		03/31/2025		268		(13)			(13)		255	255			
100204314	MOUNT CLEMENS	MI		03/31/2025		634		(36)			(36)		598	598			
100204316	PINCKNEY	MI		03/31/2025		217		(13)			(13)		204	204			
100204317	KODAK	TN		03/31/2025		474		(12)			(12)		462	462			
100204318	VERNON	NJ		03/31/2025		72		(2)			(2)		70	70			
100204319	GRAFTON	OH		03/31/2025		218		(13)			(13)		205	205			
100204322	DISTRICT HEIGHTS	MD		03/31/2025		386		(10)			(10)		376	376			
100204323	CUMMING	GA		03/31/2025		442		(26)			(26)		416	416			
100204325	ANTIOCH	CA		03/31/2025		242		(6)			(6)		236	236			
100204326	GOODYEAR	AZ		03/31/2025		178		(8)			(8)		170	170			
100204327	CHICAGO	IL		03/31/2025		1,558		(95)			(95)		1,463	1,463			
100204329	COTTONWOOD	AZ		03/31/2025		435		(26)			(26)		409	409			
100204330	SEVIERVILLE	TN		03/31/2025		533		(32)			(32)		501	501			
100204331	SAINT LOUIS	MO		03/31/2025		227		(6)			(6)		221	221			
100204332	SAN DIEGO	CA		03/31/2025		442		(19)			(19)		423	423			
100204333	WHITMORE LAKE	MI		03/31/2025		499		(13)			(13)		486	486			
100204334	READING	PA		03/31/2025		154		(4)			(4)		150	150			
100204336	LOVELAND	CO		03/31/2025		326		(8)			(8)		318	318			
100204337	RICHMOND	CA		03/31/2025		476		(12)			(12)		464	464			
100204338	ELON	NC		03/31/2025		426		(26)			(26)		400	400			
100204339	NORTH PRAIRIE	WI		03/31/2025		209		(13)			(13)		196	196			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204340	PLEASANT HILL	CA		03/31/2025		1,850		(86)			(86)		1,764	1,764			
100204341	HILLSBORO	OR		03/31/2025		363		(22)			(22)		341	341			
100204344	TURLOCK	CA		03/31/2025		103		(3)			(3)		100	100			
100204345	CARSON CITY	NV		03/31/2025		156		(4)			(4)		152	152			
100204346	EDGEWATER	MD		03/31/2025		571		(15)			(15)		556	556			
100204348	MARINA	CA		03/31/2025		214		(14)			(14)		200	200			
100204350	ROANOKE	TX		03/31/2025		431		(18)			(18)		413	413			
100204352	CAMBRIDGE	MD		03/31/2025		259		(16)			(16)		243	243			
100204353	MARYSVILLE	OH		03/31/2025		205		(5)			(5)		200	200			
100204355	WEST SACRAMENTO	CA		03/31/2025		219		(9)			(9)		210	210			
100204356	HARLEYSVILLE	PA		03/31/2025		648		(17)			(17)		631	631			
100204357	LOGANVILLE	GA		03/31/2025		502		(5)			(5)		497	497			
100204359	GILBERT	AZ		03/31/2025		357		(23)			(23)		334	334			
100204360	LAS VEGAS	NV		03/31/2025		537		(14)			(14)		523	523			
100204362	CUMMING	GA		03/31/2025		704		(38)			(38)		666	666			
100204363	STAFFORD	VA		03/31/2025		480		(18)			(18)		462	462			
100204365	PHOENIX	AZ		03/31/2025		72		(4)			(4)		68	68			
100204366	LAKELAND	FL		03/31/2025		1,168		(61)			(61)		1,107	1,107			
100204367	SURPRISE	AZ		03/31/2025		326		(18)			(18)		308	308			
100204369	ST. CLOUD	FL		03/31/2025		177		(11)			(11)		166	166			
100204371	AUBURNDALE	FL		03/31/2025		166		(10)			(10)		156	156			
100204372	PEMBROKE PINES	FL		03/31/2025		223		(6)			(6)		217	217			
100204374	BOYNTON BEACH	FL		03/31/2025		254		(15)			(15)		239	239			
100204375	PERRY HALL	MD		03/31/2025		598		(36)			(36)		562	562			
100204376	LONGMONT	CO		03/31/2025		2,963		(71)			(71)		2,892	2,892			
100204378	IDAHO FALLS	ID		03/31/2025		229		(14)			(14)		215	215			
100204379	AIKEN	SC		03/31/2025		270		(7)			(7)		263	263			
100204380	STERLING	VA		03/31/2025		1,593		(41)			(41)		1,552	1,552			
100204381	JACKSON	MI		03/31/2025		79		(2)			(2)		77	77			
100204382	BURLINGAME	CA		03/31/2025		276		(7)			(7)		269	269			
100204383	WINSTON SALEM	NC		03/31/2025		286		(17)			(17)		269	269			
100204384	MIDDLETOWN	NJ		03/31/2025		6,919		(329)			(329)		6,590	6,590			
100204386	EADS	TN		03/31/2025		443		(25)			(25)		418	418			
100204387	LITTLETON	CO		03/31/2025		223		(9)			(9)		214	214			
100204388	MARYSVILLE	WA		03/31/2025		309		(18)			(18)		291	291			
100204389	COCOA	FL		03/31/2025		667		(40)			(40)		627	627			
100204391	ELIZABETHTOWN	KY		03/31/2025		468		(29)			(29)		439	439			
100204392	SAN DIMAS	CA		03/31/2025		690		(36)			(36)		654	654			
100204393	GREENSBURG	IN		03/31/2025		236		(14)			(14)		222	222			
100204394	GRAND BLANC	MI		03/31/2025		88		(2)			(2)		86	86			
100204395	FARMINGTON	MO		03/31/2025		134		(8)			(8)		126	126			
100204396	COON RAPIDS	MN		03/31/2025		295		(18)			(18)		277	277			
100204397	LIVERMORE	CA		03/31/2025		914		(46)			(46)		868	868			
100204400	NEWARK	DE		03/31/2025		330		(14)			(14)		316	316			
100204403	TOMS RIVER	NJ		03/31/2025		234		(8)			(8)		226	226			
100204404	NOBLESVILLE	IN		03/31/2025		2,116		(121)			(121)		1,995	1,995			
100204405	OMRO	WI		03/31/2025		193		(11)			(11)		182	182			
100204406	BONITA	CA		03/31/2025		216		(9)			(9)		207	207			
100204407	CHICAGO	IL		04/01/2025		828		(21)			(21)		807	807			
100204408	BIRMINGHAM	AL		04/01/2025		209		(3)			(3)		206	227		22	22
100204409	BADIN	NC		04/01/2025		225		(8)			(8)		217	238		21	21

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204410	LEXINGTON	NC		04/01/2025		187		(7)			(7)		180	180			
100204412	CLEVELAND	OH		04/01/2025		203		(5)			(5)		198	218		21	21
100204414	CLEVELAND	OH		04/01/2025		271		(8)			(8)		263	283		20	20
100204416	ST. LOUIS	MO		04/01/2025		233		(8)			(8)		225	225			
100204418	DETROIT	MI		04/01/2025		231		(8)			(8)		223	223			
100204420	TRENTON	NJ		04/01/2025		417		(12)			(12)		405	424		19	19
100204422	SALISBURY MILLS	NY		04/01/2025		871		(22)			(22)		849	861		12	12
100204424	INDIANAPOLIS	IN		04/01/2025		209		(9)			(9)		200	221		21	21
100204426	ESPAOLA	NM		04/01/2025		333		(6)			(6)		327	346		20	20
100204427	DETROIT	MI		04/01/2025		218		(7)			(7)		211	211			
100204429	SOUTHFIELDS	NY		04/01/2025		318		(11)			(11)		307	307			
100204432	CLEVELAND	OH		04/01/2025		223		(7)			(7)		216	237		21	21
100204434	FORT LAUDERDALE	FL		04/01/2025		957		(35)			(35)		922	932		10	10
100204436	BUFFALO	NY		04/01/2025		88		(3)			(3)		85	106		21	21
100204437	OLNEY	IL		04/01/2025		7							7	7			
100204438	RANCHO CUCAMONGA	CA		04/03/2025		2,410		(22)			(22)		2,388	2,388			
100204440	SUITLAND	MD		04/03/2025		542		(7)			(7)		535	535			
100204441	HOLLISTER	CA		04/03/2025		933		(43)			(43)		890	890			
100204442	CHINO HILLS	CA		04/03/2025		1,461		(52)			(52)		1,409	1,409			
100204444	GILROY	CA		04/03/2025		2,196		(47)			(47)		2,149	2,149			
100204445	CORONA	CA		04/03/2025		2,959		(36)			(36)		2,923	2,923			
100204447	SAGLE	ID		04/03/2025		1,700		(59)			(59)		1,641	1,641			
100204448	CARSON	CA		04/03/2025		1,691		(55)			(55)		1,636	1,636			
100204450	ZEBULON	NC		04/03/2025		516		(3)			(3)		513	513			
100204451	ZEBULON	NC		04/03/2025		516		(3)			(3)		513	513			
100204452	ZEBULON	NC		04/03/2025		516		(3)			(3)		513	513			
100204454	ABERDEEN	MD		04/03/2025		447		2			2		449	449			
100204455	OXNARD	CA		04/03/2025		3,217		(139)			(139)		3,078	3,078			
100204456	SHENANDOAH	VA		04/03/2025		625		(15)			(15)		610	610			
100204457	CHEVERLY	MD		04/03/2025		887		(3)			(3)		884	884			
100204459	MIDWAY	UT		04/03/2025		1,236		14			14		1,250	1,250			
100204460	OPA LOCKA	FL		04/03/2025		812		(35)			(35)		777	777			
100204463	CLERMONT	FL		04/04/2025		1,053		(21)			(21)		1,032	1,032			
100204465	LONG BRANCH	NJ		04/04/2025		664		(21)			(21)		643	643			
100204467	TOLLESON	AZ		04/04/2025		980		(21)			(21)		959	959			
100204468	SALEM	OR		04/04/2025		1,356		(22)			(22)		1,334	1,334			
100204469	MARLBORO	NJ		04/04/2025		2,912		(56)			(56)		2,856	2,856			
100204470	WASCO	CA		04/04/2025		5,410		(118)			(118)		5,292	5,292			
100204471	COALVILLE	UT		04/04/2025		6,666		(127)			(127)		6,539	6,539			
100204472	MEMPHIS	TN		04/04/2025		556		27			27		583	583			
100204474	NEW ORLEANS	LA		04/04/2025		1,834		(33)			(33)		1,801	1,801			
100204476	ALLENTOWN	PA		04/04/2025		1,214		(23)			(23)		1,191	1,191			
100204477	ALLENTOWN	PA		04/04/2025		1,214		(23)			(23)		1,191	1,191			
100204478	BEALS	ME		04/04/2025		2,925		(99)			(99)		2,826	2,826			
100204479	YORKVILLE	IL		04/04/2025		548		(13)			(13)		535	535			
100204480	OCALA	FL		04/04/2025		2,742		(51)			(51)		2,691	2,691			
100204481	LITHIA SPRINGS	GA		04/04/2025		612		(15)			(15)		597	597			
100204482	CLIFTON HEIGHTS	PA		04/04/2025		997		(14)			(14)		983	983			
100204485	PHILADELPHIA	PA		04/04/2025		303		(10)			(10)		293	293			
100204486	GENEVA	NY		04/04/2025		519		(27)			(27)		492	492			
100204487	AUSTIN	TX		04/04/2025		522		(21)			(21)		501	501			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204488	HAYWARD	CA		04/04/2025		1,907		(57)			(57)		1,850	1,850			
100204489	MILLVILLE	NJ		04/04/2025		2,962		(129)			(129)		2,833	2,833			
100204490	STUART	FL		04/04/2025		518		(23)			(23)		495	495			
100204491	MEMPHIS	TN		04/04/2025		290		(9)			(9)		281	281			
100204492	RIVERVIEW	FL		04/04/2025		1,103		58			58		1,161	1,161			
100204493	PERTH AMBOY	NJ		04/04/2025		1,061		(27)			(27)		1,034	1,034			
100204494	PORT RICHEY	FL		04/04/2025		695		(26)			(26)		669	669			
100204495	JERSEY CITY	NJ		04/04/2025		445		(15)			(15)		430	430			
100204496	BUFFALO	NY		04/04/2025		937		(37)			(37)		900	900			
100204498	CHALMETTE	LA		04/04/2025		322		(12)			(12)		310	310			
100204501	ROCHESTER	NY		04/04/2025		423		(15)			(15)		408	408			
100204502	DEERFIELD BEACH	FL		04/04/2025		1,322		(53)			(53)		1,269	1,269			
100204503	YUMA	AZ		04/04/2025		288		(11)			(11)		277	277			
100204505	LUPTON	MI		04/04/2025		523		(15)			(15)		508	508			
100204506	LEHIGH ACRES	FL		04/04/2025		688		(28)			(28)		660	660			
100204507	KINGSTON	OK		04/04/2025		526		(19)			(19)		507	507			
100204509	RINGWOOD	NJ		04/04/2025		572		(7)			(7)		565	565			
100204511	MANDEVILLE	LA		04/04/2025		372		(17)			(17)		355	355			
100204513	CINCINNATI	OH		04/04/2025		351		(9)			(9)		342	342			
100204514	CAPE CANAVERAL	FL		04/04/2025		619		(21)			(21)		598	598			
100204516	PORT ANGELES	WA		04/04/2025		881		(25)			(25)		856	856			
100204517	BOISE	ID		04/04/2025		1,214		(14)			(14)		1,200	1,200			
100204518	SEATTLE	WA		04/04/2025		2,211		(89)			(89)		2,122	2,122			
100204521	CLARK	NJ		04/04/2025		1,344		(46)			(46)		1,298	1,298			
100204522	SAN ANTONIO	TX		04/04/2025		1,343		(37)			(37)		1,306	1,306			
100204523	ROSEMOUNT	MN		04/04/2025		680		(12)			(12)		668	668			
100204526	ELMENDORF	TX		04/04/2025		386		(9)			(9)		377	377			
100204527	SUMTER	SC		04/04/2025		550		(24)			(24)		526	526			
100204528	NEWBURGH	NY		04/04/2025		797		(31)			(31)		766	766			
100204529	SHAKER HEIGHTS	OH		04/04/2025		5,927		(225)			(225)		5,702	5,702			
100204530	DOVER	PA		04/04/2025		1,242		(50)			(50)		1,192	1,192			
100204533	EDGEWATER	NJ		04/04/2025		1,030		(31)			(31)		999	999			
100204534	N LAS VEGAS	NV		04/04/2025		683		(21)			(21)		662	662			
100204536	SAN MARCOS	CA		04/04/2025		734		(23)			(23)		711	711			
100204537	LAS VEGAS	NV		04/04/2025		633		(23)			(23)		610	610			
100204538	LAS VEGAS	NV		04/04/2025		778		(23)			(23)		755	755			
100204539	DES PLAINES	IL		04/04/2025		823		(18)			(18)		805	805			
100204540	ATHENS	OH		04/04/2025		514		(18)			(18)		496	496			
100204541	BIG BEAR LAKE	CA		04/04/2025		5,174		(218)			(218)		4,956	4,956			
100204542	LANSING	IL		04/04/2025		332		(6)			(6)		326	326			
100204543	MEMPHIS	TN		04/04/2025		464		19			19		483	483			
100204544	MORA	MN		04/04/2025		350		(11)			(11)		339	339			
100204545	ROUND LAKE BEACH	IL		04/04/2025		527		(15)			(15)		512	512			
100204546	TUCSON	AZ		04/04/2025		1,194		(37)			(37)		1,157	1,157			
100204547	YORK	PA		04/04/2025		563		(13)			(13)		550	550			
100204548	CORDOVA	TN		04/04/2025		566		11			11		577	577			
100204549	MADISON	TN		04/04/2025		716		(22)			(22)		694	694			
100204550	BREWTON	AL		04/04/2025		291		(8)			(8)		283	283			
100204551	HENDERSON	NV		04/04/2025		8,394		(242)			(242)		8,152	8,152			
100204552	RIVERSIDE	CA		04/04/2025		1,555		(40)			(40)		1,515	1,515			
100204553	MURRIETA	CA		04/04/2025		797		(24)			(24)		773	773			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204554	MEMPHIS	TN		04/04/2025		392		5			5		397	397			
100204555	ROUND LAKE BEACH	IL		04/04/2025		409		(14)			(14)		395	395			
100204556	LUDLOW	KY		04/04/2025		710		(18)			(18)		692	692			
100204557	LAKEWOOD	OH		04/04/2025		779		(25)			(25)		754	754			
100204559	BROOKVILLE	OH		04/04/2025		2,403		(88)			(88)		2,315	2,315			
100204560	GREENVILLE	TX		04/04/2025		265		(9)			(9)		256	256			
100204561	BALA CYNWYD	PA		04/04/2025		501		(17)			(17)		484	484			
100204563	COLUMBUS	OH		04/04/2025		444		(17)			(17)		427	427			
100204564	EASTON	PA		04/04/2025		2,831		(75)			(75)		2,756	2,756			
100204565	WEST NEW YORK	NJ		04/04/2025		4,854		(140)			(140)		4,714	4,714			
100204566	COLUMBUS	OH		04/04/2025		332		(16)			(16)		316	316			
100204567	CLEVELAND	OH		04/04/2025		628		(7)			(7)		621	621			
100204568	NORTH OLMSTED	OH		04/04/2025		404		(16)			(16)		388	388			
100204569	PITTSBURGH	PA		04/04/2025		633		(20)			(20)		613	613			
100204570	POTTSTOWN	PA		04/04/2025		397		(11)			(11)		386	386			
100204571	WEXFORD	PA		04/04/2025		673		(16)			(16)		657	657			
100204572	WARRINGTON	PA		04/04/2025		421		(14)			(14)		407	407			
100204573	CROSS JUNCTION	VA		04/04/2025		806		(29)			(29)		777	777			
100204575	MEMPHIS	TN		04/04/2025		567		23			23		590	590			
100204576	FAIRFAX	VA		04/04/2025		1,278		(39)			(39)		1,239	1,239			
100204577	SAINT LOUIS	MO		04/04/2025		472		18			18		490	490			
100204578	MEMPHIS	TN		04/04/2025		437		18			18		455	455			
100204579	JACKSONVILLE	AR		04/04/2025		351		(9)			(9)		342	342			
100204580	WINCHESTER	TN		04/04/2025		630		(19)			(19)		611	611			
100204581	BALTIMORE	MD		04/04/2025		500		(13)			(13)		487	487			
100204582	NORTH LITTLE ROCK	AR		04/04/2025		458		18			18		476	476			
100204583	MEMPHIS	TN		04/04/2025		546		23			23		569	569			
100204584	MEMPHIS	TN		04/04/2025		550		22			22		572	572			
100204585	NORTH LITTLE ROCK	AR		04/04/2025		566		11			11		577	577			
100204586	JACKSONVILLE	AR		04/04/2025		408		16			16		424	424			
100204587	OKLAHOMA CITY	OK		04/04/2025		674		30			30		704	704			
100204588	CHICAGO	IL		04/04/2025		589		(21)			(21)		568	568			
100204589	MEMPHIS	TN		04/04/2025		868		16			16		884	884			
100204590	MILLINGTON	TN		04/04/2025		508		10			10		518	518			
100204591	CHICAGO	IL		04/04/2025		1,321		(46)			(46)		1,275	1,275			
100204592	LITTLE ROCK	AR		04/04/2025		1,223		25			25		1,248	1,248			
100204593	FENNVILLE	MI		04/04/2025		655		(23)			(23)		632	632			
100204594	MEMPHIS	TN		04/04/2025		333		(4)			(4)		329	329			
100204595	MEMPHIS	TN		04/04/2025		508		10			10		518	518			
100204597	WARD	AR		04/04/2025		563		10			10		573	573			
100204598	ROUND LAKE BEACH	IL		04/04/2025		463		(11)			(11)		452	452			
100204600	FOX LAKE	IL		04/04/2025		507		(20)			(20)		487	487			
100204601	ROUND LAKE	IL		04/04/2025		388		(15)			(15)		373	373			
100204602	WARD	AR		04/04/2025		553		15			15		568	568			
100204604	DALY CITY	CA		04/04/2025		639		(27)			(27)		612	612			
100204605	CONCORD	CA		04/04/2025		1,755		(55)			(55)		1,700	1,700			
100204607	HUGO	MN		04/04/2025		874		17			17		891	891			
100204608	PEARLAND	TX		04/04/2025		2,576		(95)			(95)		2,481	2,481			
100204609	MULLICA HILL	NJ		04/04/2025		23,256		(541)			(541)		22,715	22,715			
100204610	WEST ORANGE	NJ		04/04/2025		598		(21)			(21)		577	577			
100204612	LEDGEWOOD	NJ		04/04/2025		780		(12)			(12)		768	768			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204614	EULESS	TX		04/04/2025		717		(21)			(21)		696	696			
100204616	TYLER	TX		04/04/2025		281		(11)			(11)		270	270			
100204617	DURHAM	NC		04/04/2025		604		(24)			(24)		580	580			
100204618	WEST READING	PA		04/04/2025		458		(16)			(16)		442	442			
100204619	PHILADELPHIA	PA		04/04/2025		644		(18)			(18)		626	626			
100204620	NORTH LAS VEGAS	NV		04/04/2025		361		(18)			(18)		343	343			
100204621	ALEXANDRIA	VA		04/04/2025		1,365		(30)			(30)		1,335	1,335			
100204622	TEMPE	AZ		04/04/2025		2,001		(86)			(86)		1,915	1,915			
100204624	CAMDEN	NJ		04/04/2025		411		(12)			(12)		399	399			
100204626	RIVIERA BEACH	FL		04/04/2025		2,185		(31)			(31)		2,154	2,154			
100204627	FORT LAUDERDALE	FL		04/04/2025		263		(13)			(13)		250	250			
100204628	ALTURAS	CA		04/04/2025		438		(14)			(14)		424	424			
100204629	DURHAM	NC		04/04/2025		1,063		(32)			(32)		1,031	1,031			
100204630	AIKEN	SC		04/04/2025		741		(27)			(27)		714	714			
100204631	NAPLES	FL		04/04/2025		1,047		(12)			(12)		1,035	1,035			
100204632	WINDSOR	CA		04/04/2025		2,432		(89)			(89)		2,343	2,343			
100204635	NAPLES	FL		04/04/2025		747		(9)			(9)		738	738			
100204636	SCOTTSDALE	AZ		04/04/2025		6,163		(181)			(181)		5,982	5,982			
100204637	BOCA RATON	FL		04/04/2025		356		(14)			(14)		342	342			
100204638	PHOENIX	AZ		04/04/2025		776		(17)			(17)		759	759			
100204639	HUGO	MN		04/04/2025		357		(10)			(10)		347	347			
100204640	FLORENCE	AZ		04/04/2025		646		(21)			(21)		625	625			
100204641	PHOENIX	AZ		04/04/2025		627		(22)			(22)		605	605			
100204642	MONTGOMERY	AL		04/04/2025		325		(12)			(12)		313	313			
100204645	VAIL	AZ		04/04/2025		618		(17)			(17)		601	601			
100204646	SEFFNER	FL		04/04/2025		1,788		(63)			(63)		1,725	1,725			
100204647	ROCHESTER	NH		04/04/2025		1,290		(52)			(52)		1,238	1,238			
100204648	GLENDALE	AZ		04/04/2025		848		(19)			(19)		829	829			
100204649	BROCKTON	MA		04/04/2025		1,165		(39)			(39)		1,126	1,126			
100204650	GLOUCESTER	MA		04/04/2025		856		(24)			(24)		832	832			
100204651	WAKEFIELD	MA		04/04/2025		1,845		(34)			(34)		1,811	1,811			
100204653	TUCSON	AZ		04/04/2025		345		(13)			(13)		332	332			
100204655	YUMA	AZ		04/04/2025		543		(15)			(15)		528	528			
100204656	TUCSON	AZ		04/04/2025		1,531		(38)			(38)		1,493	1,493			
100204657	SPRINGFIELD	MA		04/04/2025		531		(17)			(17)		514	514			
100204658	BOSTON	MA		04/04/2025		863		(1)			(1)		862	862			
100204659	EVERETT	MA		04/04/2025		492		(17)			(17)		475	475			
100204660	DORCHESTER	MA		04/04/2025		1,629		(25)			(25)		1,604	1,604			
100204662	HILLSBORO	OR		04/04/2025		1,445		(55)			(55)		1,390	1,390			
100204664	GUNNISON	CO		04/04/2025		924		(2)			(2)		922	922			
100204666	DERRY	NH		04/04/2025		422		(8)			(8)		414	414			
100204667	YAKIMA	WA		04/04/2025		1,015		(30)			(30)		985	985			
100204668	WOODBRIDGE	VA		04/04/2025		800		(29)			(29)		771	771			
100204669	TACOMA	WA		04/04/2025		416		(13)			(13)		403	403			
100204670	HARRISON	NY		04/04/2025		459		(23)			(23)		436	436			
100204671	SPRING VALLEY	NY		04/04/2025		1,929		(67)			(67)		1,862	1,862			
100204673	MONSEY	NY		04/04/2025		3,377		(155)			(155)		3,222	3,222			
100204674	GASTONIA	NC		04/04/2025		701		(3)			(3)		698	698			
100204675	NEWPORT BEACH	CA		04/04/2025		532		(20)			(20)		512	512			
100204677	CHASKA	MN		04/04/2025		510		(20)			(20)		490	490			
100204678	POUGHKEEPSIE	NY		04/04/2025		1,572		(54)			(54)		1,518	1,518			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204679	REDMOND	OR		04/04/2025		787		(19)			(19)		768	768			
100204680	GARNERVILLE	NY		04/04/2025		930		(41)			(41)		889	889			
100204681	BUFFALO	NY		04/04/2025		1,470		(69)			(69)		1,401	1,401			
100204685	CENTEREACH	NY		04/04/2025		1,175		(23)			(23)		1,152	1,152			
100204687	MODESTO	CA		04/04/2025		1,129		(36)			(36)		1,093	1,093			
100204688	SALINAS	CA		04/04/2025		1,016		(17)			(17)		999	999			
100204690	CORAL SPRINGS	FL		04/04/2025		795		(24)			(24)		771	771			
100204691	MEMPHIS	TN		04/04/2025		332		(11)			(11)		321	321			
100204692	HENDERSON	NV		04/04/2025		657		(24)			(24)		633	633			
100204694	OCALA	FL		04/04/2025		378		(10)			(10)		368	368			
100204697	TULUM	MEX		04/07/2025		439							439	439			
100204699	PLAYA DEL CARMEN	MEX		04/07/2025		1,138							1,138	1,138			
100204700	TULUM	MEX		04/07/2025		480							480	480			
100204701	TULUM	MEX		04/07/2025		241							241	241			
100204702	BELLFLOWER	CA		04/08/2025		2,877		(96)			(96)		2,781	2,781			
100204703	RIVERSIDE	CA		04/08/2025		1,934		(83)			(83)		1,851	1,851			
100204704	LAKEWOOD	CO		04/08/2025		695		(26)			(26)		669	669			
100204705	BUFORD	GA		04/08/2025		5,871		(178)			(178)		5,693	5,693			
100204706	GREENSBORO	NC		04/08/2025		277		(8)			(8)		269	269			
100204707	FONTANA	CA		04/08/2025		1,101		(50)			(50)		1,051	1,051			
100204708	VIRGINIA BEACH	VA		04/08/2025		2,670		(122)			(122)		2,548	2,548			
100204709	HONOLULU	HI		04/08/2025		1,286		(25)			(25)		1,261	1,261			
100204710	AGOURA HILLS	CA		04/08/2025		399		(18)			(18)		381	381			
100204711	GREENSBORO	NC		04/08/2025		641		(23)			(23)		618	618			
100204712	MONTEBELLO	CA		04/08/2025		1,538		(69)			(69)		1,469	1,469			
100204713	HOCKLEY	TX		04/08/2025		610		(23)			(23)		587	587			
100204714	BAKERSFIELD	CA		04/08/2025		592		(25)			(25)		567	567			
100204716	ASHEBORO	NC		04/08/2025		259		(12)			(12)		247	247			
100204717	WATSONVILLE	CA		04/08/2025		1,782		(8)			(8)		1,774	1,774			
100204718	MORENO VALLEY	CA		04/08/2025		1,286		(40)			(40)		1,246	1,246			
100204719	MORENO VALLEY	CA		04/08/2025		821		(28)			(28)		793	793			
100204720	LAS VEGAS	NV		04/08/2025		3,011		(78)			(78)		2,933	2,933			
100204721	LOS ANGELES	CA		04/08/2025		1,128		(52)			(52)		1,076	1,076			
100204723	RANCHO SANTA MARGARITA	CA		04/08/2025		5,946		(259)			(259)		5,687	5,687			
100204724	CARY	NC		04/08/2025		1,767		(54)			(54)		1,713	1,713			
100204725	CORAL SPRINGS	FL		04/08/2025		4,792		(154)			(154)		4,638	4,638			
100204726	ORANGE	CA		04/08/2025		2,778		(97)			(97)		2,681	2,681			
100204727	LAS VEGAS	NV		04/08/2025		403		(17)			(17)		386	386			
100204728	ASHEBORO	NC		04/08/2025		384		(18)			(18)		366	366			
100204729	CERRITOS	CA		04/08/2025		2,537		(90)			(90)		2,447	2,447			
100204730	GREENSBORO	NC		04/08/2025		372		(17)			(17)		355	355			
100204733	PHOENIX	AZ		04/09/2025		372		(8)			(8)		364	364			
100204734	OAKLAND	CA		04/09/2025		866		(26)			(26)		840	840			
100204735	VENTURA	CA		04/09/2025		821		(26)			(26)		795	795			
100204736	GRANBURY	TX		04/09/2025		396		(18)			(18)		378	378			
100204737	SEASIDE	CA		04/09/2025		1,250		(23)			(23)		1,227	1,227			
100204738	OCOEE	FL		04/09/2025		1,388		(7)			(7)		1,381	1,381			
100204739	SAN RAFAEL	CA		04/09/2025		1,437		(32)			(32)		1,405	1,405			
100204741	CANON CITY	CO		04/10/2025		756		(16)			(16)		740	740			
100204742	MARTINEZ	CA		04/10/2025		806		(18)			(18)		788	788			
100204743	SACRAMENTO	CA		04/10/2025		1,458		(31)			(31)		1,427	1,427			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204744	EDWARDS	CO		04/10/2025		5,537		(98)			(98)		5,439	5,439			
100204745	LOS ANGELES	CA		04/10/2025		2,910		(51)			(51)		2,859	2,859			
100204749	CERES	CA		04/10/2025		1,092		(10)			(10)		1,082	1,082			
100204750	SUN VALLEY	CA		04/10/2025		924		5			5		929	929			
100204751	VACAVILLE	CA		04/09/2025		975		(20)			(20)		955	955			
100204752	ORLANDO	FL		04/09/2025		452		(16)			(16)		436	436			
100204753	INDIANAPOLIS	IN		04/09/2025		325		(6)			(6)		319	319			
100204755	ELK GROVE	CA		04/09/2025		724		(34)			(34)		690	690			
100204756	ONTARIO	CA		04/09/2025		1,116		(22)			(22)		1,094	1,094			
100204757	SCHERTZ	TX		04/09/2025		826		5			5		831	831			
100204758	RIVERSIDE	CA		04/09/2025		1,755		(46)			(46)		1,709	1,709			
100204762	PATTERSON	CA		04/09/2025		204		(7)			(7)		197	197			
100204763	MIAMI	FL		04/09/2025		817		(16)			(16)		801	801			
100204764	LAS VEGAS	NV		04/09/2025		520		5			5		525	525			
100204766	SIERRA MADRE	CA		04/09/2025		2,691		(106)			(106)		2,585	2,585			
100204768	MESQUITE	TX		04/09/2025		653		(12)			(12)		641	641			
100204770	FORT WORTH	TX		04/09/2025		352		(2)			(2)		350	350			
100204771	PATTERSON	CA		04/09/2025		942		(13)			(13)		929	929			
100204775	FORT WORTH	TX		04/09/2025		347		3			3		350	350			
100204777	OPELIKA	AL		04/09/2025		423		(18)			(18)		405	405			
100204778	HYATTSVILLE	MD		04/09/2025		345		(5)			(5)		340	340			
100204779	PATTERSON	CA		04/09/2025		944		(15)			(15)		929	929			
100204780	INGLEWOOD	CA		04/09/2025		947		(9)			(9)		938	938			
100204785	FORT WORTH	TX		04/09/2025		362		(2)			(2)		360	360			
100204786	PETERSBURG	VA		04/09/2025		631		(23)			(23)		608	608			
100204790	FORT WORTH	TX		04/09/2025		364		3			3		367	367			
100204793	WASHINGTON	DC		04/09/2025		1,020		(16)			(16)		1,004	1,004			
100204794	RALSTON	NE		04/09/2025		473		(10)			(10)		463	463			
100204795	INDIANAPOLIS	IN		04/09/2025		385		(18)			(18)		367	367			
100204796	OWASSO	OK		04/09/2025		326		(11)			(11)		315	315			
100204798	WASHINGTON	DC		04/09/2025		1,092		(28)			(28)		1,064	1,064			
100204799	WILMETTE	IL		04/09/2025		827		10			10		837	837			
100204800	BLUE SPRINGS	MO		04/09/2025		449		(21)			(21)		428	428			
100204801	GRAND PRAIRIE	TX		04/09/2025		611		(14)			(14)		597	597			
100204802	PHOENIX	AZ		04/09/2025		286		1			1		287	287			
100204803	BAKERSFIELD	CA		04/09/2025		458		(18)			(18)		440	440			
100204805	RIVERSIDE	CA		04/09/2025		1,404		(39)			(39)		1,365	1,365			
100204806	MONROVIA	CA		04/09/2025		846		(10)			(10)		836	836			
100204807	CLARKSTON	GA		04/09/2025		224		(4)			(4)		220	220			
100204808	LOS ANGELES	CA		04/09/2025		823		13			13		836	836			
100204809	UPPER MARLBORO	MD		04/09/2025		437		(17)			(17)		420	420			
100204812	ROCKPORT	TX		04/09/2025		390		(7)			(7)		383	383			
100204814	WORCESTER	MA		04/09/2025		1,812		33			33		1,845	1,845			
100204815	STEVINSON	CA		04/09/2025		693		(3)			(3)		690	690			
100204818	MONROVIA	CA		04/09/2025		494		(7)			(7)		487	487			
100204819	GILROY	CA		04/09/2025		3,893		(93)			(93)		3,800	3,800			
100204821	SAN JOSE	CA		04/09/2025		6,434		(102)			(102)		6,332	6,332			
100204822	KISSIMMEE	FL		04/09/2025		298		(3)			(3)		295	295			
100204823	NORTH MIAMI	FL		04/09/2025		1,139		14			14		1,153	1,153			
100204824	SACRAMENTO	CA		04/09/2025		351		(6)			(6)		345	345			
100204828	MONROVIA	CA		04/09/2025		2,291		(32)			(32)		2,259	2,259			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204829	CARLSBAD	CA		04/09/2025		2,077		(26)			(26)		2,051	2,051			
100204830	BOONSBORO	MD		04/09/2025		724		(15)			(15)		709	709			
100204834	LOS ANGELES	CA		04/09/2025		937		(5)			(5)		932	932			
100204835	ALEXANDRIA	VA		04/09/2025		1,097		(28)			(28)		1,069	1,069			
100204836	LAS VEGAS	NV		04/09/2025		802		(25)			(25)		777	777			
100204837	TULARE	CA		04/09/2025		441		(18)			(18)		423	423			
100204838	HAYWARD	CA		04/09/2025		2,157		(51)			(51)		2,106	2,106			
100204839	REEDLEY	CA		04/09/2025		906		(15)			(15)		891	891			
100204840	LONG BEACH	CA		04/09/2025		245		(7)			(7)		238	238			
100204841	WOOD VILLAGE	OR		04/09/2025		884		(26)			(26)		858	858			
100204842	COLORADO SPRINGS	CO		04/09/2025		1,566		(5)			(5)		1,561	1,561			
100204845	FORT WORTH	TX		04/09/2025		168		(2)			(2)		166	166			
100204846	TOANO	VA		04/09/2025		568		(16)			(16)		552	552			
100204848	PALMDALE	CA		04/09/2025		613		(18)			(18)		595	595			
100204849	SANTA CLARITA CANYON COUNTRY	CA		04/09/2025		1,372		(53)			(53)		1,319	1,319			
100204850	PASADENA	MD		04/09/2025		990		(34)			(34)		956	956			
100204851	LANHAM	MD		04/09/2025		2,160		(72)			(72)		2,088	2,088			
100204852	SPRING	TX		04/09/2025		1,382		(35)			(35)		1,347	1,347			
100204853	QUEEN CREEK	AZ		04/09/2025		3,892		(181)			(181)		3,711	3,711			
100204854	HIGHLAND	CA		04/09/2025		1,552		(61)			(61)		1,491	1,491			
100204855	HESPERIA	CA		04/09/2025		702		(33)			(33)		669	669			
100204856	PLYMOUTH	MN		04/09/2025		3,680		19			19		3,699	3,699			
100204857	PAHRUMP	NV		04/09/2025		851		(40)			(40)		811	811			
100204858	MALDEN	MA		04/09/2025		1,168		(54)			(54)		1,114	1,114			
100204859	AUSTIN	TX		04/09/2025		742		(35)			(35)		707	707			
100204860	CARMEL	CA		04/09/2025		7,866		(147)			(147)		7,719	7,719			
100204861	WESTMINSTER	CA		04/09/2025		900		(30)			(30)		870	870			
100204862	ATWATER	CA		04/09/2025		1,332		(49)			(49)		1,283	1,283			
100204863	PALMDALE	CA		04/09/2025		1,744		(22)			(22)		1,722	1,722			
100204864	ANAHEIM	CA		04/09/2025		11,156		(174)			(174)		10,982	10,982			
100204866	WHITE PLAINS	MD		04/09/2025		1,022		(43)			(43)		979	979			
100204867	PANAMA CITY BEACH	FL		04/09/2025		4,353		(200)			(200)		4,153	4,153			
100204868	WOODLAND HILLS	CA		04/09/2025		5,179		(176)			(176)		5,003	5,003			
100204869	LA PUENTE	CA		04/09/2025		3,463		(131)			(131)		3,332	3,332			
100204870	LA CRESCENTA	CA		04/09/2025		3,093		(26)			(26)		3,067	3,067			
100204871	VERNAL	UT		04/09/2025		1,297		(40)			(40)		1,257	1,257			
100204872	CLINTON	MD		04/09/2025		5,155		(155)			(155)		5,000	5,000			
100204873	ARTESIA	CA		04/09/2025		1,961		(63)			(63)		1,898	1,898			
100204874	PANORAMA CITY	CA		04/09/2025		2,946		(134)			(134)		2,812	2,812			
100204875	PASADENA	CA		04/09/2025		1,518		(60)			(60)		1,458	1,458			
100204876	GRAND PRAIRIE	TX		04/09/2025		862		(16)			(16)		846	846			
100204877	MIAMI	FL		04/09/2025		1,829		(37)			(37)		1,792	1,792			
100204878	JOHNSTON	RI		04/09/2025		1,069		(47)			(47)		1,022	1,022			
100204879	KIRKLAND	WA		04/10/2025		6,455		(213)			(213)		6,242	6,242			
100204880	MONROE	NC		04/10/2025		257		(11)			(11)		246	246			
100204882	HAINES CITY	FL		04/10/2025		415		(9)			(9)		406	406			
100204883	MOBILE	AL		04/10/2025		273		(9)			(9)		264	264			
100204884	ODESSA	TX		04/10/2025		522		(17)			(17)		505	505			
100204885	MESQUITE	TX		04/10/2025		570		(15)			(15)		555	555			
100204886	TUCSON	AZ		04/10/2025		642		(10)			(10)		632	632			
100204888	AUSTIN	TX		04/10/2025		1,248		29			29		1,277	1,277			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204890	PORTLAND	OR		04/10/2025		981		(24)			(24)		957	957			
100204894	ATHENS	GA		04/10/2025		535		(6)			(6)		529	529			
100204895	OAKLAND PARK	FL		04/10/2025		895		(32)			(32)		863	863			
100204896	ARGYLE	TX		04/10/2025		399		(17)			(17)		382	382			
100204897	CUTLER BAY	FL		04/10/2025		1,018		(7)			(7)		1,011	1,011			
100204898	HURRICANE	UT		04/10/2025		531		(25)			(25)		506	506			
100204899	FORT LAUDERDALE	FL		04/10/2025		1,006		(28)			(28)		978	978			
100204901	COLOMA	MI		04/10/2025		261		(11)			(11)		250	250			
100204902	ENGLEWOOD	CO		04/10/2025		4,811		(154)			(154)		4,657	4,657			
100204903	BRIDGEVILLE	DE		04/10/2025		684		(2)			(2)		682	682			
100204905	CONCORD	NC		04/10/2025		1,163		(42)			(42)		1,121	1,121			
100204906	MIAMI	FL		04/10/2025		669		(4)			(4)		665	665			
100204907	MICHIGAN CITY	IN		04/10/2025		756		2			2		758	758			
100204909	ORLANDO	FL		04/10/2025		317		(14)			(14)		303	303			
100204913	WASHINGTON	DC		04/10/2025		2,011		(50)			(50)		1,961	1,961			
100204915	RICHMOND	TX		04/10/2025		944		(36)			(36)		908	908			
100204916	OCALA	FL		04/10/2025		845		(7)			(7)		838	838			
100204917	HOCKLEY	TX		04/10/2025		2,176		(45)			(45)		2,131	2,131			
100204918	IDAHO FALLS	ID		04/10/2025		1,086		(41)			(41)		1,045	1,045			
100204919	HOT SPRINGS	AR		04/10/2025		1,047		(49)			(49)		998	998			
100204920	SCOTTSDALE	AZ		04/10/2025		761		(35)			(35)		726	726			
100204921	PHOENIX	AZ		04/10/2025		529		(24)			(24)		505	505			
100204924	CHARLES TOWN	WV		04/10/2025		599		(17)			(17)		582	582			
100204925	SACRAMENTO	CA		04/10/2025		1,320		(39)			(39)		1,281	1,281			
100204926	MIAMI	FL		04/10/2025		1,413		(31)			(31)		1,382	1,382			
100204927	WILLOUGHBY HILLS	OH		04/10/2025		1,141		(13)			(13)		1,128	1,128			
100204928	IRVINE	CA		04/10/2025		1,330		43			43		1,373	1,373			
100204929	LOS ANGELES	CA		04/10/2025		2,840		(86)			(86)		2,754	2,754			
100204930	LAPEER	MI		04/10/2025		1,175		(55)			(55)		1,120	1,120			
100204931	PANAMA CITY BEACH	FL		04/10/2025		1,296		(42)			(42)		1,254	1,254			
100204932	MANDEVILLE	LA		04/10/2025		3,393		(72)			(72)		3,321	3,321			
100204933	SOMERVILLE	NJ		04/10/2025		892		(14)			(14)		878	878			
100204934	GRAY	TN		04/10/2025		389		(18)			(18)		371	371			
100204935	EVERETT	WA		04/10/2025		1,748		(37)			(37)		1,711	1,711			
100204938	SPRING	TX		04/10/2025		1,591		(27)			(27)		1,564	1,564			
100204939	CANYON LAKE	TX		04/10/2025		413		(19)			(19)		394	394			
100204942	VAN ALSTYNE	TX		04/10/2025		1,315		(34)			(34)		1,281	1,281			
100204943	IRVING	TX		04/10/2025		731		(15)			(15)		716	716			
100204944	CONNERSVILLE	IN		04/10/2025		430		(18)			(18)		412	412			
100204945	BOLIVIA	NC		04/10/2025		584		(27)			(27)		557	557			
100204946	DELRAY BEACH	FL		04/10/2025		998		(21)			(21)		977	977			
100204948	ANAHEIM	CA		04/10/2025		2,074		(9)			(9)		2,065	2,065			
100204949	CASTLE ROCK	CO		04/10/2025		2,566		(4)			(4)		2,562	2,562			
100204950	BALDWIN PARK	CA		04/10/2025		3,823		(132)			(132)		3,691	3,691			
100204952	ROCKY MOUNT	NC		04/10/2025		971		(6)			(6)		965	965			
100204954	SACRAMENTO	CA		04/10/2025		1,179		(23)			(23)		1,156	1,156			
100204955	PUNTA GORDA	FL		04/10/2025		1,034		(12)			(12)		1,022	1,022			
100204956	HAMPTON	VA		04/10/2025		532		(17)			(17)		515	515			
100204957	PROSPER	TX		04/10/2025		2,260		(73)			(73)		2,187	2,187			
100204958	WEST CHESTER	OH		04/10/2025		875		(13)			(13)		862	862			
100204959	GRANITE BAY	CA		04/10/2025		2,560		(99)			(99)		2,461	2,461			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204961	SAN ANTONIO	TX		04/10/2025		908		(42)			(42)		866	866			
100204962	MARION	IL		04/10/2025		530		(25)			(25)		505	505			
100204965	ANGLETON	TX		04/10/2025		350		(6)			(6)		344	344			
100204966	NASHVILLE	TN		04/10/2025		842		(14)			(14)		828	828			
100204967	LAS VEGAS	NV		04/10/2025		2,969		12			12		2,981	2,981			
100204969	BAKERSFIELD	CA		04/10/2025		342		(16)			(16)		326	326			
100204970	PHOENIX	AZ		04/10/2025		384		(20)			(20)		364	364			
100204971	ONTARIO	OR		04/10/2025		688		(32)			(32)		656	656			
100204974	SCOTTSDALE	AZ		04/10/2025		5,335		(104)			(104)		5,231	5,231			
100204975	BATON ROUGE	LA		04/10/2025		374		(17)			(17)		357	357			
100204977	OLYMPIA	WA		04/10/2025		1,565		(16)			(16)		1,549	1,549			
100204978	BISMARCK	AR		04/10/2025		482		(22)			(22)		460	460			
100204980	GLEN ROSE	TX		04/10/2025		282		(13)			(13)		269	269			
100204981	MAIDEN	NC		04/10/2025		789		(22)			(22)		767	767			
100204982	GLEN ROSE	TX		04/10/2025		300		(12)			(12)		288	288			
100204983	SAINT LOUIS	MO		04/10/2025		268		(12)			(12)		256	256			
100204984	WINDSOR	CA		04/10/2025		1,923		(48)			(48)		1,875	1,875			
100204986	HIALEAH	FL		04/10/2025		1,115		(47)			(47)		1,068	1,068			
100204987	WEST HOLLYWOOD	CA		04/10/2025		902		(39)			(39)		863	863			
100204989	HALLANDALE BEACH	FL		04/10/2025		1,414		(52)			(52)		1,362	1,362			
100204991	NASHVILLE	TN		04/10/2025		3,922		(94)			(94)		3,828	3,828			
100204993	BRADENTON	FL		04/10/2025		1,170		(40)			(40)		1,130	1,130			
100204994	MURRIETA	CA		04/10/2025		2,603		(33)			(33)		2,570	2,570			
100204998	CAPE CORAL	FL		04/10/2025		1,139		(53)			(53)		1,086	1,086			
100204999	HONOLULU	HI		04/10/2025		1,489		(41)			(41)		1,448	1,448			
100205000	CUTLER BAY	FL		04/10/2025		762		(17)			(17)		745	745			
100205002	GREELEY	CO		04/10/2025		1,401		(28)			(28)		1,373	1,373			
100205003	LEWISTON	ID		04/10/2025		952		(41)			(41)		911	911			
100205004	MIAMI	FL		04/10/2025		1,875		(78)			(78)		1,797	1,797			
100205007	BRIGHAM CITY	UT		04/10/2025		523		(15)			(15)		508	508			
100205009	MANSFIELD	TX		04/10/2025		1,169		(30)			(30)		1,139	1,139			
100205010	BOLINGBROOK	IL		04/10/2025		6,048		(238)			(238)		5,810	5,810			
100205011	PALM COAST	FL		04/10/2025		590		(25)			(25)		565	565			
100205014	RENO	NV		04/10/2025		495		(20)			(20)		475	475			
100205015	LAKELAND	FL		04/10/2025		1,424		(37)			(37)		1,387	1,387			
100205016	POLK CITY	IA		04/10/2025		2,079		(49)			(49)		2,030	2,030			
100205017	MANTECA	CA		04/10/2025		1,619		(38)			(38)		1,581	1,581			
100205018	FORT LAUDERDALE	FL		04/10/2025		330		(10)			(10)		320	320			
100205019	INDIANAPOLIS	IN		04/10/2025		816		(33)			(33)		783	783			
100205020	PINELLAS PARK	FL		04/10/2025		236		(11)			(11)		225	225			
100205021	GAYLORD	MI		04/10/2025		154		(7)			(7)		147	147			
100205022	CORDOVA	TN		04/10/2025		787		(32)			(32)		755	755			
100205023	FULSHEAR	TX		04/10/2025		1,676		(34)			(34)		1,642	1,642			
100205024	MT JULIET	TN		04/10/2025		2,225		(28)			(28)		2,197	2,197			
100205025	SEABROOK	TX		04/10/2025		759		(23)			(23)		736	736			
100205026	HOLLYWOOD	FL		04/10/2025		1,521		(34)			(34)		1,487	1,487			
100205027	CORVALLIS	OR		04/10/2025		669		(14)			(14)		655	655			
100205028	GREELEY	CO		04/11/2025		1,108		(21)			(21)		1,087	1,087			
100205031	ALAMOGONDO	NM		04/11/2025		595		(28)			(28)		567	567			
100205033	STATEN ISLAND	NY		04/11/2025		740		(8)			(8)		732	732			
100205034	CIBOLO	TX		04/11/2025		551		(24)			(24)		527	527			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205035	NORTH MYRTLE BEACH	SC		04/11/2025		890		(39)			(39)		851	851			
100205037	NORTH KINGSTOWN	RI		04/11/2025		940		(33)			(33)		907	907			
100205038	ST PETERSBURG	FL		04/11/2025		1,079		(50)			(50)		1,029	1,029			
100205039	EAST HAMPTON	NY		04/11/2025		3,247		(133)			(133)		3,114	3,114			
100205042	VISTA	CA		04/11/2025		1,834		(85)			(85)		1,749	1,749			
100205043	KISSIMMEE	FL		04/11/2025		383		(15)			(15)		368	368			
100205044	SACRAMENTO	CA		04/11/2025		1,041		(30)			(30)		1,011	1,011			
100205045	VIRGINIA BEACH	VA		04/11/2025		481		(22)			(22)		459	459			
100205047	HURRICANE	UT		04/11/2025		1,131		(53)			(53)		1,078	1,078			
100205048	MIRAMAR	FL		04/11/2025		525		(24)			(24)		501	501			
100205049	JACKSONVILLE	FL		04/11/2025		292		(10)			(10)		282	282			
100205050	STONE MOUNTAIN	GA		04/11/2025		2,008		(79)			(79)		1,929	1,929			
100205051	SAN DIEGO	CA		04/11/2025		1,204		(55)			(55)		1,149	1,149			
100205052	MIAMI	FL		04/11/2025		722		(21)			(21)		701	701			
100205053	LILBURN	GA		04/11/2025		573		(24)			(24)		549	549			
100205054	COLUMBIA	MD		04/11/2025		743		(33)			(33)		710	710			
100205056	MIAMI	FL		04/11/2025		254		(11)			(11)		243	243			
100205057	MAPLE SHADE	NJ		04/11/2025		298		(14)			(14)		284	284			
100205058	KATY	TX		04/11/2025		863		(38)			(38)		825	825			
100205059	BRAMBLETON	VA		04/11/2025		721		(34)			(34)		687	687			
100205062	WAREHAM	MA		04/11/2025		542		(25)			(25)		517	517			
100205063	MANASSAS	VA		04/11/2025		1,002		(46)			(46)		956	956			
100205064	SUNNYVALE	CA		04/11/2025		3,000		(72)			(72)		2,928	2,928			
100205065	OCEAN CITY	MD		04/11/2025		1,318		(37)			(37)		1,281	1,281			
100205066	AMHERST	NY		04/11/2025		2,253		(105)			(105)		2,148	2,148			
100205067	POMPANO BEACH	FL		04/11/2025		625		(28)			(28)		597	597			
100205069	COLUMBIA	MD		04/11/2025		724		(16)			(16)		708	708			
100205070	WICHITA	KS		04/11/2025		314		(7)			(7)		307	307			
100205071	EAST HAMPTON	NY		04/11/2025		2,296		(90)			(90)		2,206	2,206			
100205072	MONROE	NC		04/11/2025		977		(24)			(24)		953	953			
100205073	LOS ANGELES	CA		04/11/2025		3,684		(141)			(141)		3,543	3,543			
100205074	BAYVILLE	NY		04/11/2025		2,111		(85)			(85)		2,026	2,026			
100205075	BROOKLYN	NY		04/11/2025		687		(32)			(32)		655	655			
100205076	LOS ANGELES	CA		04/11/2025		1,755		(77)			(77)		1,678	1,678			
100205077	LAS VEGAS	NV		04/11/2025		3,604		(176)			(176)		3,428	3,428			
100205078	MIAMI	FL		04/11/2025		1,206		(31)			(31)		1,175	1,175			
100205079	MONROE	NC		04/11/2025		831		(20)			(20)		811	811			
100205080	BRIDGEPORT	CT		04/11/2025		817		(14)			(14)		803	803			
100205081	FALL RIVER	MA		04/11/2025		1,224		(47)			(47)		1,177	1,177			
100205082	SAN PEDRO	CA		04/11/2025		2,336		(98)			(98)		2,238	2,238			
100205083	NORTH BABYLON	NY		04/11/2025		578		(27)			(27)		551	551			
100205084	TAMPA	FL		04/11/2025		857		(40)			(40)		817	817			
100205086	BUFORD	GA		04/11/2025		1,251		(58)			(58)		1,193	1,193			
100205087	WILLIS	TX		04/11/2025		1,141		(53)			(53)		1,088	1,088			
100205088	MANVEL	TX		04/11/2025		2,218		(100)			(100)		2,118	2,118			
100205089	VAN NUYS	CA		04/11/2025		1,883		(83)			(83)		1,800	1,800			
100205090	STUART	FL		04/11/2025		868		(13)			(13)		855	855			
100205092	TYLER	TX		04/11/2025		464		(21)			(21)		443	443			
100205093	IRVINE	CA		04/11/2025		301		(9)			(9)		292	292			
100205095	NEW CASTLE	CO		04/11/2025		885		(41)			(41)		844	844			
100205096	BEAUMONT	CA		04/11/2025		1,815		(66)			(66)		1,749	1,749			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205097	LINDEN	NJ		04/11/2025		1,263		(25)			(25)		1,238	1,238			
100205098	UPLAND	CA		04/11/2025		2,916		(122)			(122)		2,794	2,794			
100205099	ALTAMONTE SPRINGS	FL		04/11/2025		717		(12)			(12)		705	705			
100205100	STERLING HEIGHTS	MI		04/11/2025		267		(10)			(10)		257	257			
100205103	WASHINGTON	UT		04/11/2025		808		(17)			(17)		791	791			
100205104	CINCINNATI	OH		04/11/2025		1,848		(49)			(49)		1,799	1,799			
100205106	NEEDVILLE	TX		04/11/2025		347		(15)			(15)		332	332			
100205107	POMPANO BEACH	FL		04/11/2025		1,172		(55)			(55)		1,117	1,117			
100205108	IRVING	TX		04/11/2025		765		(32)			(32)		733	733			
100205110	LEBANON	TN		04/11/2025		1,048		(11)			(11)		1,037	1,037			
100205112	SACRAMENTO	CA		04/11/2025		345		(12)			(12)		333	333			
100205115	ADAIRSVILLE	GA		04/11/2025		604		4			4		608	608			
100205117	DOWNEY	CA		04/11/2025		3,880		(89)			(89)		3,791	3,791			
100205118	SANTA CLARITA	CA		04/11/2025		1,949		(7)			(7)		1,942	1,942			
100205119	MENIFEE	CA		04/11/2025		639		(9)			(9)		630	630			
100205121	SAN DIEGO	CA		04/11/2025		1,368		(24)			(24)		1,344	1,344			
100205122	TAMPA	FL		04/11/2025		3,365		(34)			(34)		3,331	3,331			
100205123	OKLAHOMA CITY	OK		04/11/2025		573		(3)			(3)		570	570			
100205124	MORENO VALLEY	CA		04/11/2025		820		(32)			(32)		788	788			
100205127	APPLE VALLEY	CA		04/11/2025		801		(36)			(36)		765	765			
100205130	COVINA	CA		04/11/2025		1,777		(11)			(11)		1,766	1,766			
100205131	INDIAN WELLS	CA		04/11/2025		3,736		(116)			(116)		3,620	3,620			
100205136	CORONA	CA		05/01/2025		1,336		(42)			(42)		1,294	1,294			
100205137	NORTH PORT	FL		05/01/2025		1,183		(47)			(47)		1,136	1,136			
100205138	MIAMI	FL		05/01/2025		760		(18)			(18)		742	742			
100205140	SANTA CLARITA	CA		05/01/2025		597		(17)			(17)		580	580			
100205142	CARTERET	NJ		05/01/2025		983		(31)			(31)		952	952			
100205144	THE COLONY	TX		05/01/2025		551		(20)			(20)		531	531			
100205146	COLUMBUS	OH		05/01/2025		437		(7)			(7)		430	430			
100205148	BRECKENRIDGE	CO		05/01/2025		6,870		(169)			(169)		6,701	6,701			
100205150	MILTON	WA		05/01/2025		70,341		(644)			(644)		69,697	69,697			
100205151	MESA	AZ		05/01/2025		732		(21)			(21)		711	711			
100205153	SOQUEL	CA		05/01/2025		3,350		(74)			(74)		3,276	3,276			
100205155	SOUTH SAN FRANCISCO	CA		05/01/2025		2,786		(22)			(22)		2,764	2,764			
100205159	MOUNT PLEASANT	SC		05/01/2025		3,549		5			5		3,554	3,554			
100205160	LAKE WORTH	FL		05/01/2025		998		(22)			(22)		976	976			
100205162	CORTE MADERA	CA		05/01/2025		1,452		(44)			(44)		1,408	1,408			
100205164	SAN DIEGO	CA		05/01/2025		1,212		(34)			(34)		1,178	1,178			
100205165	BLUE SPRINGS	MO		05/01/2025		1,601		(47)			(47)		1,554	1,554			
100205166	SUWANEE	GA		05/01/2025		5,537		(116)			(116)		5,421	5,421			
100205167	EDGEWOOD	WA		05/01/2025		3,915		(123)			(123)		3,792	3,792			
100205168	LAS VEGAS	NV		05/01/2025		3,308		(154)			(154)		3,154	3,154			
100205169	SCOTTSDALE	AZ		05/01/2025		2,183		(49)			(49)		2,134	2,134			
100205565	SAN FRANCISCO	CA		05/09/2025		1,980		(52)			(52)		1,928	1,928			
100205566	CINCINNATI	OH		05/09/2025		458		(11)			(11)		447	447			
100205567	STOCKTON	CA		05/09/2025		1,250		(35)			(35)		1,215	1,215			
100205569	SEASIDE HEIGHTS	NJ		05/09/2025		990		(18)			(18)		972	972			
100205570	NEW CASTLE	DE		05/09/2025		748		(7)			(7)		741	741			
100205571	GARDEN GROVE	CA		05/09/2025		841		(37)			(37)		804	804			
100205572	MIRAMAR	FL		05/09/2025		483		(23)			(23)		460	460			
100205573	STOCKTON	CA		05/09/2025		2,161		(89)			(89)		2,072	2,072			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205574	WALNUT CREEK	CA		05/09/2025		757		(28)			(28)		729	729			
100205575	SPRING HILL	TN		05/09/2025		1,186		(37)			(37)		1,149	1,149			
100205577	KLAMATH FALLS	OR		05/09/2025		989		(34)			(34)		955	955			
100205578	PHOENIX	AZ		05/09/2025		472		(9)			(9)		463	463			
100205582	LENOIR CITY	TN		05/09/2025		268		(12)			(12)		256	256			
100205583	PLYMOUTH	PA		05/09/2025		426		(13)			(13)		413	413			
100205586	LONG BEACH	CA		05/09/2025		628		(15)			(15)		613	613			
100205587	ISELIN	NJ		05/09/2025		1,014		11			11		1,025	1,025			
100205588	HUDSON	MA		05/09/2025		1,159		(40)			(40)		1,119	1,119			
100205589	GRASS VALLEY	CA		05/09/2025		765		(27)			(27)		738	738			
100205590	CHARLESTON	SC		05/09/2025		1,009		(47)			(47)		962	962			
100205591	SAINT GEORGE	UT		05/09/2025		1,953		(64)			(64)		1,889	1,889			
100205592	EVERETT	WA		05/09/2025		412		(13)			(13)		399	399			
100205595	CORAL GABLES	FL		05/09/2025		5,787		(270)			(270)		5,517	5,517			
100205597	ATLANTA	GA		05/09/2025		644		(25)			(25)		619	619			
100205598	CINCINNATI	OH		05/09/2025		427		(9)			(9)		418	418			
100205600	CHARLESTON	SC		05/09/2025		5,728		(191)			(191)		5,537	5,537			
100205601	DELTONA	FL		05/09/2025		467		(22)			(22)		445	445			
100205603	LOS ANGELES	CA		05/09/2025		1,432		(45)			(45)		1,387	1,387			
100205604	AUSTIN	TX		05/09/2025		35,647		(1,250)			(1,250)		34,397	34,397			
100205605	PORT HUENEME	CA		05/09/2025		1,341		(45)			(45)		1,296	1,296			
100205606	SANTA BARBARA	CA		05/09/2025		2,143		(68)			(68)		2,075	2,075			
100205607	LAKE HAVASU CITY	AZ		05/09/2025		1,269		(53)			(53)		1,216	1,216			
100205608	LOUISVILLE	KY		05/09/2025		2,313		(69)			(69)		2,244	2,244			
100205609	LAHAINA	HI		05/09/2025		1,164		(54)			(54)		1,110	1,110			
100205611	MARTIN	GA		05/09/2025		1,122		(30)			(30)		1,092	1,092			
100205612	LONGMONT	CO		05/09/2025		1,106		(45)			(45)		1,061	1,061			
100205613	GLADSTONE	OR		05/09/2025		1,052		(49)			(49)		1,003	1,003			
100205615	BOCA RATON	FL		05/09/2025		2,602		(84)			(84)		2,518	2,518			
100205617	VALLEYFORD	WA		05/09/2025		730		(34)			(34)		696	696			
100205619	HALTOM CITY	TX		05/09/2025		291		(14)			(14)		277	277			
100205620	LA QUINTA	CA		05/09/2025		1,280		(30)			(30)		1,250	1,250			
100205623	OVERLAND PARK	KS		05/09/2025		965		(35)			(35)		930	930			
100205624	SAN DIEGO	CA		05/09/2025		1,999		(76)			(76)		1,923	1,923			
100205625	FRASER	CO		05/09/2025		2,240		(48)			(48)		2,192	2,192			
100205626	HARDEEVILLE	SC		05/09/2025		930		(26)			(26)		904	904			
100205627	EAST STROUDSBURG	PA		05/09/2025		604		(15)			(15)		589	589			
100205628	PATERSON	NJ		05/09/2025		478		(11)			(11)		467	467			
100205630	SCOTTSDALE	AZ		05/09/2025		1,747		(56)			(56)		1,691	1,691			
100205631	ELMHURST	IL		05/09/2025		1,381		(45)			(45)		1,336	1,336			
100205632	REDONDO BEACH	CA		05/09/2025		4,293		(116)			(116)		4,177	4,177			
100205633	FRISCO	TX		05/09/2025		787		(37)			(37)		750	750			
100205634	PHILADELPHIA	PA		05/09/2025		396		(6)			(6)		390	390			
100205635	OCALA	FL		05/09/2025		1,465		(53)			(53)		1,412	1,412			
100205636	LEHIGH ACRES	FL		05/09/2025		354		(10)			(10)		344	344			
100205638	SMYRNA	TN		05/09/2025		319		(13)			(13)		306	306			
100205639	ISELIN	NJ		05/09/2025		820		(19)			(19)		801	801			
100205641	LODI	CA		05/09/2025		2,817		(87)			(87)		2,730	2,730			
100205646	BALDWIN PARK	CA		05/09/2025		962		(17)			(17)		945	945			
100205647	ROSEMEAD	CA		05/09/2025		1,965		(24)			(24)		1,941	1,941			
100205648	VAUXHALL	NJ		05/09/2025		4,439		(180)			(180)		4,259	4,259			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205649	STOCKTON	CA		05/09/2025		1,064		(8)			(8)		1,056	1,056			
100205650	SIGNAL HILL	CA		05/09/2025		1,091		(28)			(28)		1,063	1,063			
100205651	CHULA VISTA	CA		05/09/2025		1,242		(54)			(54)		1,188	1,188			
100205653	SAN MARCOS	CA		05/09/2025		1,788		(41)			(41)		1,747	1,747			
100205654	CINCINNATI	OH		05/09/2025		308		(8)			(8)		300	300			
100205656	AUSTIN	TX		05/09/2025		1,104		(31)			(31)		1,073	1,073			
100205657	ALEXANDRIA	MN		05/09/2025		1,133		(14)			(14)		1,119	1,119			
100205659	KISSIMMEE	FL		05/09/2025		822		(18)			(18)		804	804			
100205664	CAPE CORAL	FL		05/09/2025		1,241		4			4		1,245	1,245			
100205666	CHANDLER	AZ		05/09/2025		4,297		(70)			(70)		4,227	4,227			
100205671	COLONIAL BEACH	VA		05/09/2025		709		(21)			(21)		688	688			
100205672	WOODSTOCK	GA		05/09/2025		1,207		(43)			(43)		1,164	1,164			
100205673	WARREN	MI		05/09/2025		433		(16)			(16)		417	417			
100205675	ROSWELL	GA		05/09/2025		5,577		(152)			(152)		5,425	5,425			
100205677	ROSEVILLE	CA		05/09/2025		1,264		(13)			(13)		1,251	1,251			
100205678	SCOTTSDALE	AZ		05/09/2025		15,745		(382)			(382)		15,363	15,363			
100205679	GROSSE POINTE WOODS	MI		05/09/2025		1,610		(55)			(55)		1,555	1,555			
100205680	ROSEVILLE	CA		05/09/2025		1,762		(19)			(19)		1,743	1,743			
100205682	FOUNTAIN VALLEY	CA		05/09/2025		1,222		(43)			(43)		1,179	1,179			
100205683	LILBURN	GA		05/09/2025		2,903		(113)			(113)		2,790	2,790			
100205685	CANTON	GA		05/09/2025		1,556		(72)			(72)		1,484	1,484			
100205687	STUART	FL		05/09/2025		1,060		(19)			(19)		1,041	1,041			
100205688	BOCA RATON	FL		05/09/2025		4,962		(133)			(133)		4,829	4,829			
100205689	LOS ALAMITOS	CA		05/09/2025		1,321		(63)			(63)		1,258	1,258			
100205691	ONTARIO	CA		05/09/2025		1,816		(85)			(85)		1,731	1,731			
100205692	GRANADA HILLS	CA		05/09/2025		2,277		(106)			(106)		2,171	2,171			
100205693	LEHIGH ACRES	FL		05/09/2025		866		(11)			(11)		855	855			
100205694	WESTLAND	MI		05/09/2025		269		(9)			(9)		260	260			
100205696	TUKWILA	WA		04/14/2025		1,015		(27)			(27)		988	988			
100205697	FRESNO	CA		04/14/2025		934		(3)			(3)		931	931			
100205698	PORT ST LUCIE	FL		04/14/2025		937		28			28		965	965			
100205700	KNOXVILLE	TN		04/14/2025		1,147		(40)			(40)		1,107	1,107			
100205701	OAKHURST	NJ		04/14/2025		1,475		(42)			(42)		1,433	1,433			
100205702	PORTSMOUTH	RI		04/14/2025		6,296		(124)			(124)		6,172	6,172			
100205703	BELLA VISTA	AR		04/14/2025		693		(19)			(19)		674	674			
100205705	FONTANA	CA		04/14/2025		1,542		(31)			(31)		1,511	1,511			
100205707	MELROSE PARK	IL		04/14/2025		1,132		(26)			(26)		1,106	1,106			
100205708	PHILADELPHIA	PA		04/14/2025		662		(14)			(14)		648	648			
100205709	PALM BEACH GARDENS	FL		04/14/2025		2,158		(43)			(43)		2,115	2,115			
100205710	GRANDVIEW	TX		04/14/2025		668		(20)			(20)		648	648			
100205711	KNOXVILLE	TN		04/14/2025		596		(16)			(16)		580	580			
100205712	DAVENPORT	FL		04/14/2025		813		(27)			(27)		786	786			
100205713	CAPE CORAL	FL		04/14/2025		756		(11)			(11)		745	745			
100205714	HUDSONVILLE	MI		04/14/2025		1,056		(33)			(33)		1,023	1,023			
100205715	SAINT PETERSBURG	FL		04/14/2025		786		(13)			(13)		773	773			
100205716	WAUNAKEE	WI		04/14/2025		4,490		(134)			(134)		4,356	4,356			
100205718	NORTH LAS VEGAS	NV		04/14/2025		1,667		(68)			(68)		1,599	1,599			
100205719	LOS ANGELES	CA		04/14/2025		1,051		(35)			(35)		1,016	1,016			
100205720	GARLAND	TX		04/14/2025		1,132		(27)			(27)		1,105	1,105			
100205721	MENIFEE	CA		04/14/2025		1,579		5			5		1,584	1,584			
100205722	SAN BERNARDINO	CA		04/14/2025		1,676		(2)			(2)		1,674	1,674			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205723	NORTH LAS VEGAS	NV		04/14/2025		645		(15)			(15)		630	630			
100205724	ANNAPOLIS	MD		04/14/2025		2,203		(11)			(11)		2,192	2,192			
100205726	FORT WORTH	TX		04/14/2025		1,029		24			24		1,053	1,053			
100205727	DALLAS	TX		04/14/2025		2,120		(20)			(20)		2,100	2,100			
100205729	HARTFORD	CT		04/14/2025		1,006		(13)			(13)		993	993			
100205730	MARYVILLE	TN		04/14/2025		1,054		(21)			(21)		1,033	1,033			
100205731	PHOENIX	AZ		04/14/2025		1,192		(5)			(5)		1,187	1,187			
100205733	AFTON	OK		04/14/2025		2,882		(134)			(134)		2,748	2,748			
100205734	NEWARK	NJ		04/14/2025		628		(15)			(15)		613	613			
100205735	KETTERING	OH		04/14/2025		551		(15)			(15)		536	536			
100205736	BETHANY	OK		04/14/2025		832		(27)			(27)		805	805			
100205737	PHILADELPHIA	PA		04/14/2025		1,174		(8)			(8)		1,166	1,166			
100205738	HOUSTON	TX		04/14/2025		664		(16)			(16)		648	648			
100205739	LAVEEN	AZ		04/14/2025		1,259		(35)			(35)		1,224	1,224			
100205740	TUCSON	AZ		04/14/2025		778		(7)			(7)		771	771			
100205741	READING	MA		04/14/2025		811		(19)			(19)		792	792			
100205742	FORT WORTH	TX		04/14/2025		4,318		(160)			(160)		4,158	4,158			
100205743	SEVERANCE	CO		04/14/2025		866		(11)			(11)		855	855			
100205744	DENVER	CO		04/14/2025		39,520		(1,027)			(1,027)		38,493	38,493			
100205745	CHESTERFIELD	VA		04/14/2025		618		(22)			(22)		596	596			
100205746	COLORADO SPRINGS	CO		04/14/2025		956		(6)			(6)		950	950			
100205747	FRESNO	CA		04/14/2025		706		(13)			(13)		693	693			
100205750	HOMESTEAD	FL		04/14/2025		633		(4)			(4)		629	629			
100205751	WALNUT CREEK	CA		04/14/2025		1,048		(13)			(13)		1,035	1,035			
100205752	KISSIMMEE	FL		04/14/2025		599		(24)			(24)		575	575			
100205753	TOMS RIVER	NJ		04/14/2025		572		(24)			(24)		548	548			
100205754	CHRISTIANSBURG	VA		04/14/2025		821		(17)			(17)		804	804			
100205756	LOS ANGELES	CA		04/14/2025		1,299		(26)			(26)		1,273	1,273			
100205757	FORT COLLINS	CO		04/14/2025		627		(13)			(13)		614	614			
100205758	DURHAM	NC		04/14/2025		3,577		(55)			(55)		3,522	3,522			
100205759	ELK GROVE	CA		04/14/2025		1,165		(14)			(14)		1,151	1,151			
100205760	MONROE	NC		04/14/2025		809		(7)			(7)		802	802			
100205761	MESA	AZ		04/14/2025		1,089		61			61		1,150	1,150			
100205762	CYPRESS	TX		04/14/2025		861		(18)			(18)		843	843			
100205763	LAS VEGAS	NV		04/14/2025		823		(13)			(13)		810	810			
100205764	LOS ANGELES	CA		04/14/2025		1,432		(12)			(12)		1,420	1,420			
100205765	DENVER	CO		04/14/2025		1,467		(17)			(17)		1,450	1,450			
100205766	SIMLA	CO		04/14/2025		695		(20)			(20)		675	675			
100205767	PORTLAND	OR		04/14/2025		989		(26)			(26)		963	963			
100205768	ANCHORAGE	AK		04/14/2025		1,025		(5)			(5)		1,020	1,020			
100205769	APPLE VALLEY	CA		04/14/2025		1,536		(36)			(36)		1,500	1,500			
100205770	MADISON	AL		04/14/2025		839		(11)			(11)		828	828			
100205771	MADISON	AL		04/14/2025		808		(12)			(12)		796	796			
100205772	MIAMI	FL		04/14/2025		1,286		(29)			(29)		1,257	1,257			
100205773	LANCASTER	CA		04/14/2025		778		(6)			(6)		772	772			
100205774	INDIANAPOLIS	IN		04/14/2025		597		(7)			(7)		590	590			
100205775	FRISCO	TX		04/14/2025		853		(22)			(22)		831	831			
100205776	NAPLES	FL		04/14/2025		106,523		(2,296)			(2,296)		104,227	104,227			
100205777	PEA RIDGE	AR		04/14/2025		748		(14)			(14)		734	734			
100205778	AUSTIN	TX		04/14/2025		1,318		(26)			(26)		1,292	1,292			
100205779	DALLAS	TX		04/14/2025		1,120		24			24		1,144	1,144			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205780	POOLER	GA		04/14/2025		771		(13)			(13)		758	758			
100205782	LATHROP	CA		04/14/2025		1,086		(23)			(23)		1,063	1,063			
100205785	DALTON	GA		04/14/2025		663		(11)			(11)		652	652			
100205786	MOUNTAIN HOME	ID		04/14/2025		713		(26)			(26)		687	687			
100205788	PHILADELPHIA	PA		04/14/2025		549		(23)			(23)		526	526			
100205789	ABILENE	TX		04/14/2025		1,448		(24)			(24)		1,424	1,424			
100205790	MODESTO	CA		04/14/2025		667		(17)			(17)		650	650			
100205791	MOUNT LAUREL	NJ		04/14/2025		567		(23)			(23)		544	544			
100205792	HOUSTON	TX		04/14/2025		24,959		(410)			(410)		24,549	24,549			
100205793	MARIETTA	GA		04/14/2025		1,972		(64)			(64)		1,908	1,908			
100205794	ROCKFORD	MN		04/14/2025		605		(20)			(20)		585	585			
100205795	NEWLAND	NC		04/14/2025		573		(21)			(21)		552	552			
100205796	KLAMATH FALLS	OR		04/14/2025		1,825		(31)			(31)		1,794	1,794			
100205799	PHILADELPHIA	PA		04/14/2025		1,204		(13)			(13)		1,191	1,191			
100205800	RICHMOND	TX		04/14/2025		1,323		(27)			(27)		1,296	1,296			
100205802	WEST ALLENHURST	NJ		04/14/2025		2,053		(27)			(27)		2,026	2,026			
100205803	GEORGETOWN	TX		04/14/2025		786		(21)			(21)		765	765			
100205804	KNOXVILLE	TN		04/14/2025		872		(13)			(13)		859	859			
100205805	MESA	AZ		04/14/2025		1,460		(24)			(24)		1,436	1,436			
100205806	EDGEWATER	MD		04/14/2025		1,492		(29)			(29)		1,463	1,463			
100205807	CITRUS SPRINGS	FL		04/14/2025		663		5			5		668	668			
100205808	PALM HARBOR	FL		04/14/2025		16,056		(75)			(75)		15,981	15,981			
100205809	WOODLAND	CA		04/14/2025		2,189		30			30		2,219	2,219			
100205810	CAPITOL HEIGHTS	MD		04/14/2025		678		(15)			(15)		663	663			
100205811	PROSPER	TX		04/14/2025		21,510		(500)			(500)		21,010	21,010			
100205812	NORTH KINGSTOWN	RI		04/14/2025		1,413		(19)			(19)		1,394	1,394			
100205813	LAS VEGAS	NV		04/14/2025		837		(16)			(16)		821	821			
100205814	SAINT LOUIS	MO		04/14/2025		741		(12)			(12)		729	729			
100205815	DREXEL HILL	PA		04/14/2025		1,191		(20)			(20)		1,171	1,171			
100205816	SANDY	UT		04/14/2025		1,166		(17)			(17)		1,149	1,149			
100205818	MILLEDGEVILLE	GA		04/14/2025		624		(24)			(24)		600	600			
100205819	HOWELL	NJ		04/14/2025		1,710		(35)			(35)		1,675	1,675			
100205820	PORT SAINT JOE	FL		04/14/2025		16,404		(386)			(386)		16,018	16,018			
100205821	DENVER	CO		04/14/2025		707		(14)			(14)		693	693			
100205822	WAKE FOREST	NC		04/14/2025		912		(13)			(13)		899	899			
100205824	PHOENIX	AZ		04/14/2025		5,899		(75)			(75)		5,824	5,824			
100205825	METAIRIE	LA		04/14/2025		678		(15)			(15)		663	663			
100205826	ELLISON BAY	WI		04/14/2025		725		(15)			(15)		710	710			
100205827	CHARLOTTE	NC		04/14/2025		1,023		(14)			(14)		1,009	1,009			
100205828	SANGER	TX		04/14/2025		821		(20)			(20)		801	801			
100205830	FREDERICK	MD		04/14/2025		1,379		(16)			(16)		1,363	1,363			
100205831	ELK GROVE	CA		04/14/2025		1,235		(24)			(24)		1,211	1,211			
100205832	GEORGETOWN	TX		04/14/2025		846		(17)			(17)		829	829			
100205833	MT. JULIET	TN		04/14/2025		2,162		(43)			(43)		2,119	2,119			
100205836	CENTRAL	SC		04/14/2025		4,129		(94)			(94)		4,035	4,035			
100205837	CLAYTON	NC		04/14/2025		776		(13)			(13)		763	763			
100205838	ANDOVER	KS		04/14/2025		694		(24)			(24)		670	670			
100205839	LAS VEGAS	NV		04/14/2025		888		(20)			(20)		868	868			
100205840	BOCA RATON	FL		04/14/2025		1,419		(30)			(30)		1,389	1,389			
100205842	BENTONVILLE	AR		04/14/2025		1,473		(24)			(24)		1,449	1,449			
100205843	SALEM	MA		04/14/2025		838		(17)			(17)		821	821			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205844	AUSTIN	TX		04/14/2025		711		(28)			(28)		683	683			
100205845	COLUMBUS	OH		04/14/2025		3,207		(109)			(109)		3,098	3,098			
100205846	WINTER SPRINGS	FL		04/14/2025		1,669		(45)			(45)		1,624	1,624			
100205847	TUCSON	AZ		04/14/2025		550		(12)			(12)		538	538			
100205848	PITTSBURGH	PA		04/14/2025		840		(16)			(16)		824	824			
100205849	MCKINNEY	TX		04/14/2025		610		(16)			(16)		594	594			
100205850	DENVER	CO		04/14/2025		687		(16)			(16)		671	671			
100205851	CEDAR CITY	UT		04/14/2025		1,691		(39)			(39)		1,652	1,652			
100205852	ST. AUGUSTINE	FL		04/14/2025		1,987		(10)			(10)		1,977	1,977			
100205853	TAMPA	FL		04/14/2025		3,736		(89)			(89)		3,647	3,647			
100205855	GARLAND	TX		04/14/2025		715		(9)			(9)		706	706			
100205857	KISSIMMEE	FL		04/14/2025		1,513							1,513	1,513			
100205858	ASHEVILLE	NC		04/14/2025		1,492		(22)			(22)		1,470	1,470			
100205859	LANSDALE	PA		04/14/2025		797		(15)			(15)		782	782			
100205860	PHILADELPHIA	PA		04/14/2025		1,059		(22)			(22)		1,037	1,037			
100205861	FORT WORTH	TX		04/14/2025		862		6			6		868	868			
100205862	BAKERSFIELD	CA		04/14/2025		1,518		(42)			(42)		1,476	1,476			
100205863	ORLEANS	MA		04/14/2025		1,216		(45)			(45)		1,171	1,171			
100205864	COMPTON	CA		04/14/2025		1,044		(7)			(7)		1,037	1,037			
100205865	CATHEDRAL CITY	CA		04/14/2025		978		(5)			(5)		973	973			
100205866	CONROE	TX		04/14/2025		558		(23)			(23)		535	535			
100205867	CHARLOTTE	NC		04/14/2025		1,476		53			53		1,529	1,529			
100205868	NORFOLK	VA		04/14/2025		607		(2)			(2)		605	605			
100205869	WESTON	FL		04/14/2025		4,044		(57)			(57)		3,987	3,987			
100205870	DEL VALLE	TX		04/14/2025		657		(11)			(11)		646	646			
100205871	PALM DESERT	CA		04/14/2025		1,351		(27)			(27)		1,324	1,324			
100205873	BUTLER	NJ		04/14/2025		1,036		(27)			(27)		1,009	1,009			
100205874	ROUND ROCK	TX		04/14/2025		1,154		18			18		1,172	1,172			
100205875	WAKE FOREST	NC		04/14/2025		954		(16)			(16)		938	938			
100205876	NORTH CHARLESTON	SC		04/14/2025		1,295		(22)			(22)		1,273	1,273			
100205877	APEX	NC		04/14/2025		832		(18)			(18)		814	814			
100205878	WENDELL	NC		04/14/2025		1,615		(33)			(33)		1,582	1,582			
100205879	LAKEWOOD	NJ		04/14/2025		1,929		(23)			(23)		1,906	1,906			
100205880	EVERETT	WA		04/14/2025		1,322		(17)			(17)		1,305	1,305			
100205881	ROSEVILLE	CA		04/14/2025		1,104		(16)			(16)		1,088	1,088			
100205882	INDIANAPOLIS	IN		04/14/2025		1,689		(71)			(71)		1,618	1,618			
100205883	BAKERSFIELD	CA		04/14/2025		4,073		(12)			(12)		4,061	4,061			
100205885	ALDIE	VA		04/14/2025		908		(18)			(18)		890	890			
100205886	RICHMOND	VA		04/14/2025		1,001		(11)			(11)		990	990			
100205887	KENNEWICK	WA		04/14/2025		604		(24)			(24)		580	580			
100205888	SPRINGFIELD	MO		04/14/2025		548		(14)			(14)		534	534			
100205889	CASPER	WY		04/14/2025		1,233		(16)			(16)		1,217	1,217			
100205890	BEAVERTON	OR		04/14/2025		1,930		2			2		1,932	1,932			
100205891	CADDO MILLS	TX		04/14/2025		581		(15)			(15)		566	566			
100205892	CHARLOTTESVILLE	VA		04/14/2025		1,303		(28)			(28)		1,275	1,275			
100205894	OCEAN CITY	MD		04/14/2025		622		(15)			(15)		607	607			
100205895	FAIRBURN	GA		04/14/2025		1,398							1,398	1,398			
100205896	ROGERS	AR		04/14/2025		548		(21)			(21)		527	527			
100205898	NAPLES	FL		04/14/2025		981		(3)			(3)		978	978			
100205899	DENVER	CO		04/14/2025		1,206		(17)			(17)		1,189	1,189			
100205900	SURFSIDE BEACH	SC		04/14/2025		709		(17)			(17)		692	692			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205901	MINNEAPOLIS	MN		04/14/2025		668		(15)			(15)		653	653			
100205902	RICHMOND	VA		04/14/2025		1,048		(19)			(19)		1,029	1,029			
100205904	HENRICO	VA		04/14/2025		664		(8)			(8)		656	656			
100205905	PALMETTO	FL		04/14/2025		4,066		(20)			(20)		4,046	4,046			
100205906	TEMECULA	CA		04/15/2025		1,270		(30)			(30)		1,240	1,240			
100205907	LAVON	TX		04/15/2025		3,027		(67)			(67)		2,960	2,960			
100205908	CHARLOTTE	NC		04/15/2025		602		(17)			(17)		585	585			
100205909	ARMONA	CA		04/15/2025		870		(24)			(24)		846	846			
100205911	GALLATIN	TN		04/15/2025		583		(17)			(17)		566	566			
100205912	LONGS	SC		04/15/2025		405		(12)			(12)		393	393			
100205913	SHERMAN	TX		04/15/2025		861		(16)			(16)		845	845			
100205914	MCKINNEY	TX		04/15/2025		1,528		(28)			(28)		1,500	1,500			
100205915	WILLOW SPRINGS	MO		04/15/2025		1,629		(16)			(16)		1,613	1,613			
100205916	TEMECULA	CA		04/15/2025		1,142		(5)			(5)		1,137	1,137			
100205917	KANNAPOLIS	NC		04/15/2025		757		11			11		768	768			
100205918	ROLLING HILLS ESTATES	CA		04/15/2025		801		9			9		810	810			
100205919	CONCORD	NC		04/15/2025		680		(3)			(3)		677	677			
100205920	LAWRENCEVILLE	GA		04/15/2025		953		(4)			(4)		949	949			
100205922	CHANDLER	AZ		04/15/2025		1,787		4			4		1,791	1,791			
100205923	ANGIER	NC		04/15/2025		598		(17)			(17)		581	581			
100205924	ROSEVILLE	CA		04/15/2025		2,254		(50)			(50)		2,204	2,204			
100205925	ELLIJAY	GA		04/15/2025		1,520		33			33		1,553	1,553			
100205926	GRAHAM	NC		04/15/2025		615		18			18		633	633			
100205927	WINSTON SALEM	NC		04/15/2025		708		(20)			(20)		688	688			
100205928	MCKINNEY	TX		04/15/2025		3,108		(58)			(58)		3,050	3,050			
100205929	CASA GRANDE	AZ		04/15/2025		660		4			4		664	664			
100205930	GEORGETOWN	TX		04/15/2025		17,523		(549)			(549)		16,974	16,974			
100205931	PARRISH	FL		04/15/2025		612		(16)			(16)		596	596			
100205932	CHARLOTTE	NC		04/15/2025		2,493		63			63		2,556	2,556			
100205933	CENTERVILLE	TX		04/15/2025		2,558		(90)			(90)		2,468	2,468			
100205934	MILLSBORO	DE		04/15/2025		1,068		(23)			(23)		1,045	1,045			
100205935	BALTIMORE	MD		04/15/2025		596		(9)			(9)		587	587			
100205936	CALDWELL	ID		04/15/2025		697		(8)			(8)		689	689			
100205937	TEMECULA	CA		04/15/2025		1,079		(22)			(22)		1,057	1,057			
100205938	CHICAGO	IL		04/15/2025		569		(18)			(18)		551	551			
100205939	CONCORD	NC		04/15/2025		1,712		(15)			(15)		1,697	1,697			
100205940	MCKINNEY	TX		04/15/2025		711		16			16		727	727			
100205941	MARICOPA	AZ		04/15/2025		852		14			14		866	866			
100205942	WOODRUFF	SC		04/15/2025		524		(16)			(16)		508	508			
100205943	KEMAH	TX		04/15/2025		578		(26)			(26)		552	552			
100205944	WINDHAM	NH		04/15/2025		764		(1)			(1)		763	763			
100205945	COLONIAL BCH	VA		04/15/2025		758		2			2		760	760			
100205946	LYNNWOOD	WA		04/15/2025		1,714		(8)			(8)		1,706	1,706			
100205947	LABELLE	FL		04/15/2025		594		5			5		599	599			
100205948	FONTANA	CA		04/15/2025		165		(4)			(4)		161	161			
100205949	DAYTONA BEACH	FL		04/15/2025		705		(17)			(17)		688	688			
100205950	LA VERGNE	TN		04/15/2025		662		(23)			(23)		639	639			
100205951	RACINE	WI		04/15/2025		549		(3)			(3)		546	546			
100205952	WEST ALLIS	WI		04/15/2025		1,176		(5)			(5)		1,171	1,171			
100205953	CHARLOTTE	NC		04/15/2025		415		(14)			(14)		401	401			
100205954	MCKINNEY	TX		04/15/2025		912		(16)			(16)		896	896			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205955	LAS VEGAS	NV		04/15/2025		612		(18)			(18)		594	594			
100205956	ANNANDALE	MN		04/15/2025		642		(23)			(23)		619	619			
100205957	MCKINNEY	TX		04/15/2025		848		(11)			(11)		837	837			
100205958	MCKINNEY	TX		04/15/2025		577		(17)			(17)		560	560			
100205960	SACRAMENTO	CA		04/15/2025		794		3			3		797	797			
100205962	WOODBURY	TN		04/15/2025		1,874		(43)			(43)		1,831	1,831			
100205963	MOUNTAIN HOUSE	CA		04/15/2025		1,092		(16)			(16)		1,076	1,076			
100205965	MCKINNEY	TX		04/15/2025		602		(20)			(20)		582	582			
100205966	MONROE	WA		04/15/2025		820		(15)			(15)		805	805			
100205967	HOUSTON	TX		04/15/2025		74,160		(2,582)			(2,582)		71,578	71,578			
100205968	CONCORD	NC		04/15/2025		38,843		(272)			(272)		38,571	38,571			
100205969	CHICAGO	IL		04/15/2025		890		(34)			(34)		856	856			
100205970	VILLA RICA	GA		04/15/2025		479		(22)			(22)		457	457			
100205972	MYRTLE BEACH	SC		04/15/2025		460		(10)			(10)		450	450			
100205973	LAKE ELSINORE	CA		04/15/2025		1,259		(29)			(29)		1,230	1,230			
100205974	MCKINNEY	TX		04/15/2025		16,027		(429)			(429)		15,598	15,598			
100205975	CLEVELAND	TX		04/15/2025		522		(8)			(8)		514	514			
100205976	LYNNWOOD	WA		04/15/2025		4,323		(51)			(51)		4,272	4,272			
100205977	LONGS	SC		04/15/2025		290		(8)			(8)		282	282			
100205978	TEMECULA	CA		04/15/2025		47,666		(1,055)			(1,055)		46,611	46,611			
100205979	SAN ANTONIO	TX		04/15/2025		421		(10)			(10)		411	411			
100205980	ELIZABETH	NJ		04/15/2025		1,201		(17)			(17)		1,184	1,184			
100205982	RALEIGH	NC		04/15/2025		781		(15)			(15)		766	766			
100205983	BELT	MT		04/15/2025		1,088		(13)			(13)		1,075	1,075			
100205984	STONE MOUNTAIN	GA		04/15/2025		623		(5)			(5)		618	618			
100205985	PENDERGRASS	GA		04/15/2025		831		(11)			(11)		820	820			
100205986	FAIRFAX	VA		04/15/2025		1,132		(20)			(20)		1,112	1,112			
100205987	LAKE HAVASU CITY	AZ		04/15/2025		741		(22)			(22)		719	719			
100205988	SEDONA	AZ		04/15/2025		684		(27)			(27)		657	657			
100205989	KANSAS CITY	MO		04/15/2025		583		(19)			(19)		564	564			
100205990	MCKINNEY	TX		04/15/2025		522		(19)			(19)		503	503			
100205991	STOCKTON	CA		04/15/2025		484		(21)			(21)		463	463			
100205992	ASHLAND	VA		04/15/2025		687		(18)			(18)		669	669			
100205993	WOODLAWN	TN		04/15/2025		485		(13)			(13)		472	472			
100205994	BRASELTON	GA		04/15/2025		1,796		23			23		1,819	1,819			
100205995	ANGIER	NC		04/15/2025		3,728		26			26		3,754	3,754			
100205996	EAST LANSING	MI		04/15/2025		357		(9)			(9)		348	348			
100205997	WINTER HAVEN	FL		04/15/2025		1,032		65			65		1,097	1,097			
100205998	DALLAS	TX		04/15/2025		651		(10)			(10)		641	641			
100206000	HARRISON	OH		04/15/2025		363		(14)			(14)		349	349			
100206001	ROUND ROCK	TX		04/15/2025		568		(18)			(18)		550	550			
100206002	LEWES	DE		04/15/2025		2,024		(52)			(52)		1,972	1,972			
100206003	CANTON	GA		04/15/2025		1,700		47			47		1,747	1,747			
100206004	GALLATIN	TN		04/15/2025		624		(7)			(7)		617	617			
100206005	LANCASTER	CA		04/15/2025		1,053		(24)			(24)		1,029	1,029			
100206006	LITTLE RIVER	SC		04/15/2025		1,402		(26)			(26)		1,376	1,376			
100206008	FOREST FALLS	CA		04/15/2025		497		(18)			(18)		479	479			
100206009	ANGIER	NC		04/15/2025		816		(2)			(2)		814	814			
100206010	MYRTLE BEACH	SC		04/15/2025		791		(13)			(13)		778	778			
100206011	FORT WORTH	TX		04/15/2025		1,275		(35)			(35)		1,240	1,240			
100206012	BRISTOL	CT		04/15/2025		978		(29)			(29)		949	949			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206013	CONROE	TX		04/15/2025		547		(4)			(4)		543	543			
100206014	HOUSTON	TX		04/15/2025		418		(18)			(18)		400	400			
100206015	WEDOWEE	AL		04/15/2025		386		(13)			(13)		373	373			
100206017	ANNANDALE	MN		04/15/2025		542		(19)			(19)		523	523			
100206018	HUBERT	NC		04/15/2025		704		(16)			(16)		688	688			
100206019	HOUSTON	TX		04/15/2025		506		(17)			(17)		489	489			
100206021	SCOTCH PLAINS	NJ		04/15/2025		807		(14)			(14)		793	793			
100206022	SAVANNAH	GA		04/15/2025		921		(6)			(6)		915	915			
100206025	HELOTES	TX		04/15/2025		1,948		(38)			(38)		1,910	1,910			
100206027	ANGIER	NC		04/15/2025		531		(20)			(20)		511	511			
100206029	MC KINNEY	TX		04/15/2025		1,313		(38)			(38)		1,275	1,275			
100206030	RICHMOND	TX		04/15/2025		562		(19)			(19)		543	543			
100206031	FORT WORTH	TX		04/15/2025		664		(21)			(21)		643	643			
100206032	HARTFORD	CT		04/15/2025		717		(23)			(23)		694	694			
100206033	WINTER GARDEN	FL		04/15/2025		1,053		(30)			(30)		1,023	1,023			
100206034	HOUSTON	TX		04/15/2025		771		(16)			(16)		755	755			
100206035	KATY	TX		04/15/2025		534		(9)			(9)		525	525			
100206036	FAYETTEVILLE	NC		04/15/2025		450		(6)			(6)		444	444			
100206037	HARMONY	ME		04/15/2025		4,520		(105)			(105)		4,415	4,415			
100206043	SACRAMENTO	CA		05/16/2025		617							617	617			
100206044	VALLEJO	CA		05/16/2025		1,115		(21)			(21)		1,094	1,094			
100206045	LOS ANGELES	CA		05/16/2025		2,712		(71)			(71)		2,641	2,641			
100206047	WILLOWBROOK	IL		05/16/2025		311							311	311			
100206050	SALEM	OR		05/16/2025		1,973		1			1		1,974	1,974			
100206051	SANTA ROSA	CA		05/16/2025		1,287		(15)			(15)		1,272	1,272			
100206054	DENVER	CO		05/16/2025		1,146		(16)			(16)		1,130	1,130			
100206056	BAYONNE	NJ		05/16/2025		1,915		26			26		1,941	1,941			
100206057	SUGAR HILL	GA		05/16/2025		3,275		(45)			(45)		3,230	3,230			
100206058	NEWPORT BEACH	CA		05/16/2025		36,201		(88)			(88)		36,113	36,113			
100206059	WARREN	MI		05/16/2025		232		(2)			(2)		230	230			
100206060	OCALA	FL		05/16/2025		3,598		(6)			(6)		3,592	3,592			
100206061	LOS ANGELES	CA		05/16/2025		2,425		(67)			(67)		2,358	2,358			
100206064	ALHAMBRA	CA		05/16/2025		2,641		(24)			(24)		2,617	2,617			
100206065	MCMINNVILLE	OR		05/16/2025		2,671		57			57		2,728	2,728			
100206066	AUBURN	WA		05/16/2025		390		(10)			(10)		380	380			
100206068	LAKE ARROWHEAD	CA		05/16/2025		1,048		(12)			(12)		1,036	1,036			
100206069	HONOLULU	HI		05/16/2025		774		(20)			(20)		754	754			
100206070	EVANSTON	IL		05/16/2025		710		(21)			(21)		689	689			
100206071	PHOENIX	AZ		05/16/2025		874		(9)			(9)		865	865			
100206073	PARSIPPANY	NJ		05/16/2025		455		(10)			(10)		445	445			
100206074	FLOWERY BRANCH	GA		05/16/2025		832		(39)			(39)		793	793			
100206076	ANDERSON	SC		05/16/2025		643		(22)			(22)		621	621			
100206077	LOS ANGELES	CA		05/16/2025		2,485		(7)			(7)		2,478	2,478			
100206079	ANDERSON	SC		05/16/2025		635		(14)			(14)		621	621			
100206081	WARREN	MI		05/16/2025		571		(10)			(10)		561	561			
100206083	VANCOUVER	WA		05/16/2025		1,035		20			20		1,055	1,055			
100206084	TACOMA	WA		05/16/2025		1,059		(8)			(8)		1,051	1,051			
100206085	GILBERT	AZ		05/16/2025		3,832		(3)			(3)		3,829	3,829			
100206086	TOMBALL	TX		05/16/2025		6,052		23			23		6,075	6,075			
100206088	CAPE MAY COURT HOUSE	NJ		04/16/2025		988		(43)			(43)		945	945			
100206089	NORTH PROVIDENCE	RI		04/16/2025		332		(13)			(13)		319	319			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206090	TALLAHASSEE	FL		04/16/2025		1,837		(75)			(75)		1,762	1,762			
100206091	TALLAHASSEE	FL		04/16/2025		772		(31)			(31)		741	741			
100206092	APACHE JUNCTION	AZ		04/16/2025		1,088		4			4		1,092	1,092			
100206093	RENTON	WA		04/16/2025		1,853		(41)			(41)		1,812	1,812			
100206096	MONTEBELLO	CA		04/16/2025		5,724		(31)			(31)		5,693	5,693			
100206097	LAKE LOS ANGELES	CA		04/16/2025		569		(20)			(20)		549	549			
100206098	TORRANCE	CA		04/16/2025		2,321		(66)			(66)		2,255	2,255			
100206099	CINCINNATI	OH		04/16/2025		951		(24)			(24)		927	927			
100206100	MIDDLEBURG	FL		04/16/2025		757		(15)			(15)		742	742			
100206101	OCEANO	CA		04/16/2025		2,321		(64)			(64)		2,257	2,257			
100206102	ORLANDO	FL		04/16/2025		1,305		(26)			(26)		1,279	1,279			
100206103	WESTLAKE VILLAGE	CA		04/16/2025		16,192		(581)			(581)		15,611	15,611			
100206104	TOLUCA LAKE	CA		04/16/2025		2,808		(78)			(78)		2,730	2,730			
100206105	BANNING	CA		04/16/2025		669		(31)			(31)		638	638			
100206106	NORTHFIELD	NH		04/16/2025		578		(4)			(4)		574	574			
100206107	BRIDGTON	ME		04/16/2025		1,083		(44)			(44)		1,039	1,039			
100206108	KILL DEVIL HILLS	NC		04/16/2025		822		(35)			(35)		787	787			
100206114	SAMMAMISH	WA		04/16/2025		98,854		(2,463)			(2,463)		96,391	96,391			
100206116	STEVENSON RANCH	CA		04/16/2025		1,907		(72)			(72)		1,835	1,835			
100206117	BEND	OR		04/16/2025		756		(4)			(4)		752	752			
100206118	NEWPORT BEACH	CA		04/16/2025		3,978		(164)			(164)		3,814	3,814			
100206119	PENSACOLA	FL		04/16/2025		13,039		(608)			(608)		12,431	12,431			
100206120	FORT COLLINS	CO		04/16/2025		1,196		(56)			(56)		1,140	1,140			
100206122	BRONX	NY		04/16/2025		2,172		(90)			(90)		2,082	2,082			
100206123	SARATOGA	CA		04/16/2025		7,607		(168)			(168)		7,439	7,439			
100206124	PHOENIX	AZ		04/16/2025		1,280		(48)			(48)		1,232	1,232			
100206125	VERO BEACH	FL		04/16/2025		14,452		(364)			(364)		14,088	14,088			
100206127	PINETOP	AZ		04/16/2025		4,208		(94)			(94)		4,114	4,114			
100206128	POMONA	CA		04/16/2025		1,472		(44)			(44)		1,428	1,428			
100206129	FULLERTON	CA		04/16/2025		1,273		(38)			(38)		1,235	1,235			
100206130	VACAVILLE	CA		04/16/2025		1,007		(24)			(24)		983	983			
100206131	STOCKTON	CA		04/16/2025		1,343		(45)			(45)		1,298	1,298			
100206132	CANON CITY	CO		04/16/2025		713		(22)			(22)		691	691			
100206134	SELMA	CA		04/16/2025		751		(22)			(22)		729	729			
100206136	FRESNO	CA		04/16/2025		1,058		(26)			(26)		1,032	1,032			
100206137	SIMI VALLEY	CA		04/16/2025		1,977		(28)			(28)		1,949	1,949			
100206138	LONG BEACH	CA		04/16/2025		1,775		(23)			(23)		1,752	1,752			
100206139	INGLEWOOD	CA		04/16/2025		2,667		(52)			(52)		2,615	2,615			
100206140	OJAI	CA		04/16/2025		2,508		(34)			(34)		2,474	2,474			
100206142	NAPLES	FL		04/16/2025		1,638		(58)			(58)		1,580	1,580			
100206143	PALM HARBOR	FL		04/16/2025		844		(24)			(24)		820	820			
100206145	OCEAN CITY	MD		04/16/2025		1,109		(30)			(30)		1,079	1,079			
100206146	SANIBEL	FL		04/16/2025		725		(25)			(25)		700	700			
100206147	CLEARWATER	FL		04/16/2025		1,215		(22)			(22)		1,193	1,193			
100206148	DORAVILLE	GA		04/16/2025		808		(22)			(22)		786	786			
100206149	OAKLAND PARK	FL		04/16/2025		347,909		(7,755)			(7,755)		340,154	340,154			
100206150	AUBURN	GA		04/16/2025		826		(3)			(3)		823	823			
100206151	ANNAPOLIS	MD		04/16/2025		986		(19)			(19)		967	967			
100206152	LOWELL	MA		04/16/2025		2,204		(23)			(23)		2,181	2,181			
100206153	COLUMBIA	MD		04/16/2025		779		(25)			(25)		754	754			
100206154	ODENTON	MD		04/16/2025		903		(20)			(20)		883	883			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206155	LOCUST GROVE	GA		04/16/2025		1,352		(38)			(38)		1,314	1,314			
100206156	WALDORF	MD		04/16/2025		873		(16)			(16)		857	857			
100206157	FREDERICK	MD		04/16/2025		2,409		(60)			(60)		2,349	2,349			
100206159	DAHLONEGA	GA		04/16/2025		1,010		68			68		1,078	1,078			
100206163	RALEIGH	NC		04/16/2025		406		(10)			(10)		396	396			
100206164	MINNEAPOLIS	MN		04/16/2025		725		(14)			(14)		711	711			
100206166	CAMPTON	NH		04/16/2025		843		(21)			(21)		822	822			
100206168	GREENSBORO	NC		04/16/2025		4,209		(124)			(124)		4,085	4,085			
100206169	RALEIGH	NC		04/16/2025		848		(15)			(15)		833	833			
100206170	CHARLOTTE	NC		04/16/2025		1,022		(23)			(23)		999	999			
100206171	OCEAN CITY	NJ		04/16/2025		1,526		(28)			(28)		1,498	1,498			
100206173	SILVER CITY	NM		04/16/2025		679		(14)			(14)		665	665			
100206174	GLASSBORO	NJ		04/16/2025		713		(21)			(21)		692	692			
100206175	SURF CITY	NC		04/16/2025		2,243		72			72		2,315	2,315			
100206177	HILTON HEAD ISLAND	SC		04/16/2025		900		(21)			(21)		879	879			
100206178	GARDNERVILLE	NV		04/16/2025		693		(12)			(12)		681	681			
100206179	LAS VEGAS	NV		04/16/2025		993		54			54		1,047	1,047			
100206180	GALLOWAY	OH		04/16/2025		1,992		121			121		2,113	2,113			
100206182	ROUND ROCK	TX		04/16/2025		630		(22)			(22)		608	608			
100206183	PIGEON FORGE	TN		04/16/2025		1,131		(18)			(18)		1,113	1,113			
100206184	COLLEGE STATION	TX		04/16/2025		669		(19)			(19)		650	650			
100206185	CHESAPEAKE	VA		04/16/2025		623		(21)			(21)		602	602			
100206186	MANASSAS	VA		04/16/2025		1,133		(22)			(22)		1,111	1,111			
100206187	NEW BRAUNFELS	TX		04/16/2025		686		(10)			(10)		676	676			
100206188	CYPRESS	TX		04/16/2025		5,755		14			14		5,769	5,769			
100206192	FEDERAL WAY	WA		04/16/2025		1,873		(9)			(9)		1,864	1,864			
100206194	BONNEY LAKE	WA		04/16/2025		2,353		(53)			(53)		2,300	2,300			
100206196	JOSHUA TREE	CA		04/16/2025		2,584		(99)			(99)		2,485	2,485			
100206197	JENSEN BEACH	FL		04/16/2025		920		(21)			(21)		899	899			
100206198	OQUOSSOC	ME		04/16/2025		1,000		(26)			(26)		974	974			
100206199	NORTH PORT	FL		04/16/2025		604		(10)			(10)		594	594			
100206200	KISSIMMEE	FL		04/16/2025		309		(9)			(9)		300	300			
100206201	BROKEN BOW	OK		04/16/2025		1,847		(22)			(22)		1,825	1,825			
100206203	MILLVILLE	DE		04/16/2025		1,476		81			81		1,557	1,557			
100206204	WINTER HAVEN	FL		04/16/2025		936		48			48		984	984			
100206205	YAKIMA	WA		04/16/2025		1,129		(31)			(31)		1,098	1,098			
100206206	ANGIER	NC		04/16/2025		5,885		454			454		6,339	6,339			
100206207	OCEAN ISLE BEACH	NC		04/16/2025		679		51			51		730	730			
100206209	SHENANDOAH	VA		04/16/2025		864		(26)			(26)		838	838			
100206210	LEANDER	TX		04/16/2025		1,053		(9)			(9)		1,044	1,044			
100206211	PANAMA CITY BEACH	FL		04/16/2025		962		(32)			(32)		930	930			
100206212	BALTIMORE	MD		04/16/2025		599		(16)			(16)		583	583			
100206214	KISSIMMEE	FL		04/16/2025		1,080		(27)			(27)		1,053	1,053			
100206215	LEXINGTON	NC		04/16/2025		709		(19)			(19)		690	690			
100206216	LONGS	SC		04/16/2025		564		(13)			(13)		551	551			
100206217	CLOVERDALE	CA		04/17/2025		3,058		(98)			(98)		2,960	2,960			
100206219	NEW ORLEANS	LA		04/17/2025		473		(17)			(17)		456	456			
100206220	ALBANY	OR		04/17/2025		925		(3)			(3)		922	922			
100206221	SAN RAFAEL	CA		04/17/2025		1,440		(29)			(29)		1,411	1,411			
100206222	MANTECA	CA		04/17/2025		7,044		(147)			(147)		6,897	6,897			
100206223	NORTHRIDGE	CA		04/17/2025		2,058		(60)			(60)		1,998	1,998			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206224	QUEEN CREEK	AZ		04/17/2025		3,250		(9)			(9)		3,241	3,241			
100206225	VANCOUVER	WA		04/17/2025		876		(17)			(17)		859	859			
100206227	SAN MARCOS	CA		04/17/2025		3,415		(112)			(112)		3,303	3,303			
100206228	THOUSAND OAKS	CA		04/17/2025		9,159		(182)			(182)		8,977	8,977			
100206229	MCLEAN	VA		04/17/2025		1,792		(63)			(63)		1,729	1,729			
100206233	MIAMI LAKES	FL		04/17/2025		2,319		(53)			(53)		2,266	2,266			
100206234	SHELTER ISLAND HEIGHTS	NY		04/17/2025		8,467		(24)			(24)		8,443	8,443			
100206235	FREEPORT	NY		04/17/2025		825		(37)			(37)		788	788			
100206238	VERO BEACH	FL		04/17/2025		1,952		(82)			(82)		1,870	1,870			
100206240	TOMBALL	TX		04/17/2025		656		(29)			(29)		627	627			
100206242	NASHVILLE	TN		04/17/2025		2,301		(49)			(49)		2,252	2,252			
100206243	PHOENIX	AZ		04/17/2025		1,703		(29)			(29)		1,674	1,674			
100206244	ANGIER	NC		04/17/2025		1,462		(55)			(55)		1,407	1,407			
100206246	DURHAM	NC		04/17/2025		1,454		(38)			(38)		1,416	1,416			
100206247	SACRAMENTO	CA		04/17/2025		1,110		(29)			(29)		1,081	1,081			
100206248	CYPRESS	TX		04/17/2025		1,370		(39)			(39)		1,331	1,331			
100206249	LOUISVILLE	KY		04/17/2025		430		(16)			(16)		414	414			
100206250	EUGENE	OR		04/17/2025		780		(29)			(29)		751	751			
100206251	CORONA	CA		04/17/2025		2,204		(57)			(57)		2,147	2,147			
100206252	CHICAGO	IL		04/17/2025		421		(16)			(16)		405	405			
100206253	GOODLETTSVILLE	TN		04/17/2025		868		(27)			(27)		841	841			
100206254	BULLHEAD CITY	AZ		04/17/2025		4,055		(140)			(140)		3,915	3,915			
100206255	PATERSON	NJ		04/17/2025		781		(14)			(14)		767	767			
100206256	BRADENTON	FL		04/17/2025		743		(21)			(21)		722	722			
100206257	CINCINNATI	OH		04/17/2025		937		(29)			(29)		908	908			
100206258	NAPLES	FL		04/17/2025		2,230		(60)			(60)		2,170	2,170			
100206259	MOUNT LAUREL	NJ		04/17/2025		458		(17)			(17)		441	441			
100206260	CHESTERFIELD	VA		04/17/2025		674		(25)			(25)		649	649			
100206262	HEMET	CA		04/17/2025		692		(26)			(26)		666	666			
100206263	NORTH MYRTLE BEACH	SC		04/17/2025		3,104		(116)			(116)		2,988	2,988			
100206264	RICHMOND	VA		04/17/2025		907		(34)			(34)		873	873			
100206265	BELLEVUE	NE		04/17/2025		828		(19)			(19)		809	809			
100206266	LEHI	UT		04/17/2025		978		(31)			(31)		947	947			
100206268	LEHI	UT		04/17/2025		975		(29)			(29)		946	946			
100206269	BALTIMORE	MD		04/17/2025		864		(27)			(27)		837	837			
100206270	PEORIA	AZ		04/17/2025		1,208		(22)			(22)		1,186	1,186			
100206271	EAGLE	ID		04/17/2025		659		(4)			(4)		655	655			
100206273	LEASBURG	NC		04/17/2025		986		(21)			(21)		965	965			
100206275	HANFORD	CA		04/17/2025		624		(23)			(23)		601	601			
100206276	ANTIOCH	CA		04/17/2025		1,461		(40)			(40)		1,421	1,421			
100206277	PHOENIX	AZ		04/17/2025		1,524		(20)			(20)		1,504	1,504			
100206278	WADSWORTH	IL		04/17/2025		594		(22)			(22)		572	572			
100206279	COLUMBUS	OH		04/17/2025		475		(12)			(12)		463	463			
100206280	MOUNT PLEASANT	WI		04/17/2025		270		(10)			(10)		260	260			
100206282	MYRTLE BEACH	SC		04/17/2025		743		(15)			(15)		728	728			
100206284	CLOVIS	CA		04/17/2025		917		(24)			(24)		893	893			
100206285	FRESNO	CA		04/17/2025		985		(21)			(21)		964	964			
100206286	SAN TAN VALLEY	AZ		04/17/2025		774		(5)			(5)		769	769			
100206287	GREENVILLE	NC		04/17/2025		557		(7)			(7)		550	550			
100206288	FOUNTAIN HILLS	AZ		04/17/2025		1,280		(19)			(19)		1,261	1,261			
100206289	LUTZ	FL		04/17/2025		728		(27)			(27)		701	701			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100206290	FORT COLLINS	CO		04/17/2025		886		(22)			(22)		864	864			
100206291	PORTLAND	OR		04/17/2025		419		(16)			(16)		403	403			
100206293	SURPRISE	AZ		04/17/2025		1,851		(17)			(17)		1,834	1,834			
100206295	CARY	IL		04/17/2025		527		(19)			(19)		508	508			
100206296	MAGNOLIA	TX		04/17/2025		576		(17)			(17)		559	559			
100206297	NISSWA	MN		04/17/2025		2,492		(62)			(62)		2,430	2,430			
100206298	FALLING WATERS	WV		04/17/2025		567		(18)			(18)		549	549			
100206299	PORTLAND	TN		04/17/2025		1,601		(50)			(50)		1,551	1,551			
100206300	KANSAS CITY	MO		04/17/2025		824		(19)			(19)		805	805			
100206301	ULSTER	PA		04/17/2025		1,807		(48)			(48)		1,759	1,759			
100206302	COVINGTON	GA		04/17/2025		552		(21)			(21)		531	531			
100206303	MERCED	CA		04/17/2025		963		(13)			(13)		950	950			
100206305	GRANITE SHOALS	TX		04/17/2025		19,486		(270)			(270)		19,216	19,216			
100206306	FALLING WATERS	WV		04/17/2025		24,369		(739)			(739)		23,630	23,630			
100206308	GULF BREEZE	FL		04/17/2025		672		(17)			(17)		655	655			
100206309	RIVERTON	UT		04/17/2025		1,005		(28)			(28)		977	977			
100206310	BERLIN	MD		04/17/2025		2,011		(45)			(45)		1,966	1,966			
100206311	PROVO	UT		04/17/2025		1,568		(52)			(52)		1,516	1,516			
100206312	RALEIGH	NC		04/17/2025		1,033		(24)			(24)		1,009	1,009			
100206314	CALDWELL	ID		04/17/2025		830		(25)			(25)		805	805			
100206315	SAINT CLOUD	FL		04/17/2025		1,122		(13)			(13)		1,109	1,109			
100206316	SPRINGFIELD	MO		04/17/2025		639		(11)			(11)		628	628			
100206317	HUMMELSTOWN	PA		04/17/2025		785		(15)			(15)		770	770			
100206318	FREDERICKSBURG	TX		04/17/2025		1,204		(45)			(45)		1,159	1,159			
100206319	BEDFORD	TX		04/17/2025		708		(27)			(27)		681	681			
100206320	GREEN VALLEY	AZ		04/17/2025		836		6			6		842	842			
100206322	DURHAM	NC		04/17/2025		705		(26)			(26)		679	679			
100206323	ASHLAND CITY	TN		04/17/2025		950		(19)			(19)		931	931			
100206324	SEVIERVILLE	TN		04/17/2025		1,688		(36)			(36)		1,652	1,652			
100206325	WHITTIER	CA		04/17/2025		1,788		(59)			(59)		1,729	1,729			
100206326	BOERNE	TX		04/17/2025		1,083		(18)			(18)		1,065	1,065			
100206327	HANFORD	CA		04/17/2025		912		(33)			(33)		879	879			
100206329	WILDWOOD	NJ		04/17/2025		1,431		(43)			(43)		1,388	1,388			
100206330	TAHOE CITY	CA		04/17/2025		1,254		3			3		1,257	1,257			
100206331	DELAND	FL		04/17/2025		610		7			7		617	617			
100206332	GREENVILLE	NC		04/17/2025		553		(7)			(7)		546	546			
100206333	SAINT PETERSBURG	FL		04/17/2025		727		(3)			(3)		724	724			
100206334	CHICAGO	IL		04/17/2025		1,041		(27)			(27)		1,014	1,014			
100206335	GREENVILLE	SC		04/17/2025		736		(17)			(17)		719	719			
100206336	JUNEAU	AK		04/17/2025		1,528		14			14		1,542	1,542			
100206337	CORVALLIS	OR		04/17/2025		1,105		(30)			(30)		1,075	1,075			
100206338	AUBURN	AL		04/17/2025		958		(12)			(12)		946	946			
100206339	LELAND	NC		04/17/2025		612		(15)			(15)		597	597			
100206340	LYNN	MA		04/17/2025		1,752		(64)			(64)		1,688	1,688			
100206341	MORGANTON	GA		04/17/2025		1,878		(45)			(45)		1,833	1,833			
100206344	POWDERSVILLE	SC		04/17/2025		731		(20)			(20)		711	711			
100206345	CALDWELL	ID		04/17/2025		16,299		(449)			(449)		15,850	15,850			
100206346	COLORADO SPRINGS	CO		04/17/2025		1,164		(40)			(40)		1,124	1,124			
100206347	BLUFFDALE	UT		04/17/2025		914		37			37		951	951			
100206348	HUTTO	TX		04/17/2025		840		(6)			(6)		834	834			
100206349	HARRISBURG	PA		04/17/2025		448		(17)			(17)		431	431			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206350	HUNTSVILLE	AL		04/17/2025		357		(13)			(13)		344	344			
100206351	FOREST PARK	IL		04/17/2025		1,532		(43)			(43)		1,489	1,489			
100206352	DINUBA	CA		04/17/2025		1,556		(58)			(58)		1,498	1,498			
100206353	EVERETT	WA		04/17/2025		632		(20)			(20)		612	612			
100206354	LINCOLN	NE		04/17/2025		1,267		(13)			(13)		1,254	1,254			
100206355	MOUNT JACKSON	VA		04/17/2025		453		(17)			(17)		436	436			
100206356	MYRTLE BEACH	SC		04/17/2025		1,569		(58)			(58)		1,511	1,511			
100206358	PORTLAND	OR		04/17/2025		1,466		(55)			(55)		1,411	1,411			
100206359	RANCHO CUCAMONGA	CA		04/17/2025		3,527		907			907		4,434	4,434			
100206360	KERNERSVILLE	NC		04/17/2025		437		99			99		536	536			
100206361	ALLENTOWN	PA		04/17/2025		2,577		197			197		2,774	2,774			
100206362	HUFFMAN	TX		04/17/2025		1,011		(29)			(29)		982	982			
100206363	PINE MOUNTAIN CLUB	CA		04/17/2025		767		143			143		910	910			
100206365	HYATTSVILLE	MD		04/17/2025		1,604		104			104		1,708	1,708			
100206366	TACOMA	WA		04/17/2025		2,039		111			111		2,150	2,150			
100206367	MINNEAPOLIS	MN		04/17/2025		2,126		189			189		2,315	2,315			
100206368	TURLOCK	CA		04/17/2025		1,283		126			126		1,409	1,409			
100206373	BARNEGAT	NJ		05/22/2025		742		(17)			(17)		725	725			
100206374	MOUNT PLEASANT	MI		05/22/2025		414		(6)			(6)		408	408			
100206375	BUCKEYE	AZ		05/22/2025		392		(12)			(12)		380	380			
100206376	MADERA	CA		05/22/2025		700		(26)			(26)		674	674			
100206377	LOUISVILLE	KY		05/22/2025		374		(17)			(17)		357	357			
100206378	HOUSTON	TX		05/22/2025		829		(39)			(39)		790	790			
100206379	AUSTIN	TX		05/22/2025		8,623		(371)			(371)		8,252	8,252			
100206381	AIRWAY HEIGHTS	WA		05/22/2025		817		9			9		826	826			
100206382	SCOTTSDALE	AZ		05/22/2025		1,406		10			10		1,416	1,416			
100206384	MIAMI	FL		05/22/2025		1,165		(26)			(26)		1,139	1,139			
100206386	TORRANCE	CA		05/22/2025		1,588		(39)			(39)		1,549	1,549			
100206387	SCOTTS VALLEY	CA		05/22/2025		1,388		(31)			(31)		1,357	1,357			
100206388	HOUSTON	TX		05/22/2025		469		(7)			(7)		462	462			
100206390	CHARLOTTE	NC		05/22/2025		927		(17)			(17)		910	910			
100206391	PORT RICHEY	FL		05/22/2025		1,219		(41)			(41)		1,178	1,178			
100206392	SUGAR LAND	TX		05/22/2025		1,941		(48)			(48)		1,893	1,893			
100206396	PALM BEACH GARDENS	FL		05/22/2025		1,987							1,987	1,987			
100206400	RANCHO SANTA MARGARITA	CA		05/22/2025		2,577		(25)			(25)		2,552	2,552			
100206401	DENVER	CO		05/22/2025		846		(11)			(11)		835	835			
100206402	HOUSTON	TX		05/22/2025		676		(3)			(3)		673	673			
100206403	EL MONTE	CA		05/22/2025		482,820		(18,414)			(18,414)		464,406	464,406			
100206409	AVON	NC		05/22/2025		1,107		(39)			(39)		1,068	1,068			
100206410	PRESCOTT	AZ		05/22/2025		3,621		(92)			(92)		3,529	3,529			
100206412	EUREKA	CA		05/22/2025		574		(17)			(17)		557	557			
100206414	KIHEI	HI		05/22/2025		3,371		(88)			(88)		3,283	3,283			
100206415	EUREKA	CA		05/22/2025		586		(11)			(11)		575	575			
100206417	PONTE VEDRA	FL		05/22/2025		2,792		(46)			(46)		2,746	2,746			
100206419	TURLOCK	CA		05/22/2025		849		(11)			(11)		838	838			
100206420	GARNER	NC		05/22/2025		1,088		(5)			(5)		1,083	1,083			
100206421	MYRTLE BEACH	SC		04/22/2025		2,037		(53)			(53)		1,984	1,984			
100206422	MURPHY	NC		04/22/2025		1,039		(28)			(28)		1,011	1,011			
100206423	SAN FRANCISCO	CA		04/22/2025		1,859		(82)			(82)		1,777	1,777			
100206424	FAYETTEVILLE	GA		04/22/2025		860		(42)			(42)		818	818			
100206425	ATLANTA	GA		04/22/2025		1,312		(53)			(53)		1,259	1,259			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206429	SMYRNA	GA		04/22/2025		1,306		(41)			(41)		1,265	1,265			
100206430	CHERRY LOG	GA		04/22/2025		43,279		(739)			(739)		42,540	42,540			
100206431	LONGS	SC		04/22/2025		709		(31)			(31)		678	678			
100206432	CHARLOTTE	NC		04/22/2025		602		(16)			(16)		586	586			
100206433	ORANGEBURG	SC		04/22/2025		2,273		(126)			(126)		2,147	2,147			
100206435	HONOLULU	HI		04/22/2025		1,558		(86)			(86)		1,472	1,472			
100206436	SAINT AUGUSTINE	FL		04/22/2025		1,596		(48)			(48)		1,548	1,548			
100206438	YORKTOWN	VA		04/22/2025		1,098		(48)			(48)		1,050	1,050			
100206439	ST SIMONS ISLAND	GA		04/22/2025		1,145		(34)			(34)		1,111	1,111			
100206441	BLUE RIDGE	GA		04/22/2025		1,097		(26)			(26)		1,071	1,071			
100206442	HIGHLANDS	NC		04/22/2025		1,318		(17)			(17)		1,301	1,301			
100206443	GREEN COVE SPRINGS	FL		04/22/2025		931		(28)			(28)		903	903			
100206444	GAINESVILLE	GA		04/22/2025		7,732		(346)			(346)		7,386	7,386			
100206446	DURHAM	NC		04/22/2025		745		(26)			(26)		719	719			
100206447	SAINT AUGUSTINE	FL		04/22/2025		735		(32)			(32)		703	703			
100206448	DOUGLASVILLE	GA		04/22/2025		4,361		(141)			(141)		4,220	4,220			
100206449	HELEN	GA		04/22/2025		1,456		(42)			(42)		1,414	1,414			
100206450	COVINGTON	GA		04/22/2025		812		(29)			(29)		783	783			
100206452	FAYETTEVILLE	GA		04/22/2025		1,379		(43)			(43)		1,336	1,336			
100206453	MURRELLS INLET	SC		04/22/2025		660		(26)			(26)		634	634			
100206454	URBANNA	VA		04/22/2025		1,155		(53)			(53)		1,102	1,102			
100206455	SAINT HELENA ISLAND	SC		04/22/2025		906		(35)			(35)		871	871			
100206456	JENKINSBURG	GA		04/22/2025		551		(24)			(24)		527	527			
100206459	SUMMERVILLE	SC		04/22/2025		947		(40)			(40)		907	907			
100206461	ATLANTA	GA		04/22/2025		2,249		(124)			(124)		2,125	2,125			
100206463	ATLANTA	GA		04/22/2025		1,312		(14)			(14)		1,298	1,298			
100206464	CARTERSVILLE	GA		04/22/2025		949		(41)			(41)		908	908			
100206465	SAINT AUGUSTINE	FL		04/22/2025		809		(36)			(36)		773	773			
100206466	JACKSONVILLE	FL		04/22/2025		897		(46)			(46)		851	851			
100206467	CHARLESTON	SC		04/22/2025		1,255		(36)			(36)		1,219	1,219			
100206468	SKY VALLEY	GA		04/22/2025		748		(30)			(30)		718	718			
100206470	DULUTH	GA		04/22/2025		937		(17)			(17)		920	920			
100206471	ORMOND BEACH	FL		04/22/2025		681		(37)			(37)		644	644			
100206472	MANASSAS	VA		04/22/2025		6,506		(258)			(258)		6,248	6,248			
100206473	MARIETTA	GA		04/22/2025		1,018		(38)			(38)		980	980			
100206474	LAWRENCEVILLE	GA		04/22/2025		805		(34)			(34)		771	771			
100206475	ATLANTA	GA		04/22/2025		1,594		(36)			(36)		1,558	1,558			
100206476	MANASSAS	VA		04/22/2025		602		(33)			(33)		569	569			
100206477	SAN FERNANDO	CA		04/22/2025		2,295		(48)			(48)		2,247	2,247			
100206479	BELLA VISTA	AR		04/22/2025		439		(19)			(19)		420	420			
100206480	TUCSON	AZ		04/22/2025		1,015		(20)			(20)		995	995			
100206481	MYRTLE BEACH	SC		04/22/2025		748		12			12		760	760			
100206484	MYRTLE BEACH	SC		04/22/2025		715		11			11		726	726			
100206487	LAS VEGAS	NV		04/22/2025		1,362		(19)			(19)		1,343	1,343			
100206488	SALINAS	CA		04/22/2025		1,126		(23)			(23)		1,103	1,103			
100206490	WASHINGTON	DC		04/22/2025		1,608		(7)			(7)		1,601	1,601			
100206492	DALLAS	TX		04/22/2025		658		(31)			(31)		627	627			
100206493	GARDENA	CA		04/22/2025		24,484		(844)			(844)		23,640	23,640			
100206494	TUCSON	AZ		04/22/2025		1,015		(20)			(20)		995	995			
100206495	COVINGTON	GA		04/22/2025		396		(16)			(16)		380	380			
100206497	COLLEGE PARK	MD		04/22/2025		605		6			6		611	611			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206498	TAMPA	FL		04/22/2025		305		(11)			(11)		294	294			
100206500	BELL	CA		04/22/2025		1,569		(34)			(34)		1,535	1,535			
100206501	WORCESTER	MA		04/22/2025		525		(13)			(13)		512	512			
100206502	ANDERSON	SC		04/22/2025		314		(6)			(6)		308	308			
100206504	CHICOPEE	MA		04/22/2025		362		(17)			(17)		345	345			
100206506	DALLAS	TX		04/22/2025		541		(24)			(24)		517	517			
100206507	LOS ANGELES	CA		04/22/2025		690		(32)			(32)		658	658			
100206509	LOS ANGELES	CA		04/22/2025		1,436		(55)			(55)		1,381	1,381			
100206510	GROSSE POINTE PARK	MI		04/22/2025		517		(23)			(23)		494	494			
100206511	SAN FRANCISCO	CA		04/22/2025		8,095		(247)			(247)		7,848	7,848			
100206512	GROSSE POINTE PARK	MI		04/22/2025		441		(20)			(20)		421	421			
100206513	GLENDALE	AZ		04/22/2025		1,832		(47)			(47)		1,785	1,785			
100206514	COUNTRY CLUB HILLS	IL		04/22/2025		364		(13)			(13)		351	351			
100206515	HAGERSTOWN	MD		04/22/2025		1,736		(36)			(36)		1,700	1,700			
100206516	SANTA ANA	CA		04/22/2025		1,539		(43)			(43)		1,496	1,496			
100206517	BALTIMORE	MD		04/22/2025		528		(16)			(16)		512	512			
100206518	VALENCIA	CA		04/22/2025		4,269		(49)			(49)		4,220	4,220			
100206519	NEW FAIRFIELD	CT		04/22/2025		1,531		(12)			(12)		1,519	1,519			
100206520	BALTIMORE	MD		04/22/2025		397		(13)			(13)		384	384			
100206521	CERRITOS	CA		04/22/2025		12,371		(201)			(201)		12,170	12,170			
100206522	OAK POINT	TX		04/22/2025		1,303		(18)			(18)		1,285	1,285			
100206523	BRANDON	FL		04/22/2025		954		(39)			(39)		915	915			
100206524	TEATICKET	MA		04/22/2025		1,527		(20)			(20)		1,507	1,507			
100206525	RIVERSIDE	CA		04/22/2025		1,389		(18)			(18)		1,371	1,371			
100206526	TITUSVILLE	FL		04/22/2025		447		(21)			(21)		426	426			
100206527	LITTLEROCK	CA		04/22/2025		563		(26)			(26)		537	537			
100206528	TAYLORS	SC		04/22/2025		795		(36)			(36)		759	759			
100206529	MONTGOMERY	TX		04/22/2025		23,614		(586)			(586)		23,028	23,028			
100206530	KNOXVILLE	TN		04/22/2025		1,286		(23)			(23)		1,263	1,263			
100206531	MONTEBELLO	CA		04/22/2025		1,907		(29)			(29)		1,878	1,878			
100206533	KANNAPOLIS	NC		04/22/2025		409		(17)			(17)		392	392			
100206534	LOS ANGELES	CA		04/22/2025		2,413		(27)			(27)		2,386	2,386			
100206535	FORT MYERS	FL		04/22/2025		422		(14)			(14)		408	408			
100206536	MIAMI GARDENS	FL		04/22/2025		6,332		(179)			(179)		6,153	6,153			
100206537	LAS VEGAS	NV		04/22/2025		447		(21)			(21)		426	426			
100206538	LOS ANGELES	CA		04/22/2025		3,300		(129)			(129)		3,171	3,171			
100206539	VISALIA	CA		04/22/2025		949		(44)			(44)		905	905			
100206540	VANCOUVER	WA		04/22/2025		1,245		(17)			(17)		1,228	1,228			
100206541	NEW RIVER	AZ		04/22/2025		412		(12)			(12)		400	400			
100206542	GALT	CA		04/22/2025		980		(11)			(11)		969	969			
100206543	BUFORD	GA		04/22/2025		1,110		(36)			(36)		1,074	1,074			
100206544	CONCORD	CA		04/22/2025		656		(30)			(30)		626	626			
100206545	BONAIRE	GA		04/22/2025		438		(18)			(18)		420	420			
100206546	LOS ANGELES	CA		04/22/2025		1,298		(50)			(50)		1,248	1,248			
100206547	ADELANTO	CA		04/22/2025		877		(16)			(16)		861	861			
100206549	WICHITA	KS		04/22/2025		1,197		(51)			(51)		1,146	1,146			
100206551	LOS ANGELES	CA		04/22/2025		847		(23)			(23)		824	824			
100206553	HOLLISTER	CA		04/22/2025		1,006		(47)			(47)		959	959			
100206554	RANCHO CUCAMONGA	CA		04/22/2025		2,728		(100)			(100)		2,628	2,628			
100206555	LAS VEGAS	NV		04/22/2025		1,131		(53)			(53)		1,078	1,078			
100206556	SAN JOSE	CA		04/22/2025		1,412		(56)			(56)		1,356	1,356			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206558	MORENO VALLEY	CA		04/22/2025		669		(27)			(27)		642	642			
100206559	FOUNTAIN VALLEY	CA		04/22/2025		2,685		(125)			(125)		2,560	2,560			
100206560	FORT LAUDERDALE	FL		04/22/2025		478		(22)			(22)		456	456			
100206564	PALM BAY	FL		04/22/2025		543		(18)			(18)		525	525			
100206565	FRESNO	TX		04/22/2025		10,636		(473)			(473)		10,163	10,163			
100206566	MEMPHIS	TN		04/22/2025		476		(16)			(16)		460	460			
100206567	SOLEDAD	CA		04/22/2025		1,244		(46)			(46)		1,198	1,198			
100206568	ELON	NC		04/22/2025		776		(9)			(9)		767	767			
100206570	SANTA ANA	CA		04/22/2025		908		(22)			(22)		886	886			
100206571	SAN JOSE	CA		04/22/2025		2,421		(69)			(69)		2,352	2,352			
100206572	SOLEDAD	CA		04/22/2025		1,687		(72)			(72)		1,615	1,615			
100206574	BROKEN ARROW	OK		04/22/2025		1,246		(20)			(20)		1,226	1,226			
100206575	ANAHEIM	CA		04/22/2025		1,646		(21)			(21)		1,625	1,625			
100206576	SANTA ANA	CA		04/22/2025		1,739		(49)			(49)		1,690	1,690			
100206578	RIVERSIDE	CA		04/22/2025		1,456		(44)			(44)		1,412	1,412			
100206579	HUMBLE	TX		04/22/2025		556		(26)			(26)		530	530			
100206580	AUGUSTA	GA		04/22/2025		409		(17)			(17)		392	392			
100206581	ANAHEIM	CA		04/22/2025		1,949		(20)			(20)		1,929	1,929			
100206583	WILDOMAR	CA		04/22/2025		1,129		(38)			(38)		1,091	1,091			
100206584	AUGUSTA	GA		04/22/2025		399		(16)			(16)		383	383			
100206585	LAS VEGAS	NV		04/22/2025		2,765		(88)			(88)		2,677	2,677			
100206586	PALM BAY	FL		04/22/2025		408		(19)			(19)		389	389			
100206587	LANCASTER	CA		04/22/2025		928		(22)			(22)		906	906			
100206588	DULUTH	GA		04/22/2025		4,594		(168)			(168)		4,426	4,426			
100206589	SAN JOSE	CA		04/22/2025		1,246		(17)			(17)		1,229	1,229			
100206590	PARKVILLE	MD		04/22/2025		658		(16)			(16)		642	642			
100206591	WEST COLUMBIA	SC		04/22/2025		458		(7)			(7)		451	451			
100206592	JUPITER	FL		04/22/2025		887		(13)			(13)		874	874			
100206593	VIRGINIA BEACH	VA		04/22/2025		1,297		(43)			(43)		1,254	1,254			
100206595	ARLINGTON	TX		04/22/2025		1,301		(61)			(61)		1,240	1,240			
100206598	MADISON	WI		04/23/2025		792		(13)			(13)		779	779			
100206599	MENIFEE	CA		04/23/2025		1,265		17			17		1,282	1,282			
100206600	WOODBRIDGE	VA		04/23/2025		411		(9)			(9)		402	402			
100206601	POWDER SPRINGS	GA		04/23/2025		604		(3)			(3)		601	601			
100206602	AUBURN	GA		04/23/2025		678		(3)			(3)		675	675			
100206603	MARIETTA	GA		04/23/2025		637		(3)			(3)		634	634			
100206604	AUBURN	GA		04/23/2025		488		(2)			(2)		486	486			
100206605	POTTSBORO	TX		04/23/2025		1,133		15			15		1,148	1,148			
100206607	OAKLAND	CA		04/23/2025		1,857		(79)			(79)		1,778	1,778			
100206608	LAKE HAVASU CITY	AZ		04/23/2025		2,388		(20)			(20)		2,368	2,368			
100206609	ROSWELL	GA		04/23/2025		842		(4)			(4)		838	838			
100206610	PLAINFIELD	IL		04/23/2025		1,518		(19)			(19)		1,499	1,499			
100206611	SNOWMASS VILLAGE	CO		04/23/2025		1,646		(54)			(54)		1,592	1,592			
100206612	MERIDIAN	ID		04/23/2025		997		(44)			(44)		953	953			
100206613	MELBOURNE	FL		04/23/2025		504		12			12		516	516			
100206614	GLENDALE	AZ		04/23/2025		1,173		30			30		1,203	1,203			
100206615	LONGMONT	CO		04/23/2025		1,909		(63)			(63)		1,846	1,846			
100206618	DOWNEY	CA		04/23/2025		1,461		32			32		1,493	1,493			
100206619	BRADENTON	FL		04/23/2025		2,296		(4)			(4)		2,292	2,292			
100206621	HOUSTON	TX		04/23/2025		976		1			1		977	977			
100206622	HOUSTON	TX		04/24/2025		847		(18)			(18)		829	829			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206623	LONGMONT	CO		04/24/2025		1,123		(27)			(27)		1,096	1,096			
100206624	MIAMI BEACH	FL		04/24/2025		1,146		(25)			(25)		1,121	1,121			
100206625	KISSIMMEE	FL		04/24/2025		5,707		(95)			(95)		5,612	5,612			
100206626	RINGGOLD	GA		04/24/2025		1,014		(24)			(24)		990	990			
100206628	BROKEN BOW	OK		04/24/2025		1,240		(20)			(20)		1,220	1,220			
100206629	ALVA	FL		04/24/2025		1,124		(24)			(24)		1,100	1,100			
100206630	CAPE CORAL	FL		04/24/2025		1,446		(30)			(30)		1,416	1,416			
100206631	SELMA	AL		04/24/2025		637		(11)			(11)		626	626			
100206632	FOLEY	AL		04/24/2025		830		55			55		885	885			
100206633	ATLANTA	GA		04/24/2025		1,330		(7)			(7)		1,323	1,323			
100206634	SAN ANTONIO	FL		04/24/2025		976		51			51		1,027	1,027			
100206635	CLEARWATER	FL		04/24/2025		1,012		(8)			(8)		1,004	1,004			
100206636	MINERAL BLUFF	GA		04/24/2025		1,219		(27)			(27)		1,192	1,192			
100206637	LITTLE RIVER	SC		04/24/2025		441		(10)			(10)		431	431			
100206639	SAINT LOUIS	MO		04/24/2025		685		(21)			(21)		664	664			
100206641	JOHNSTOWN	PA		04/24/2025		553		11			11		564	564			
100206642	EDEN	UT		04/24/2025		1,686		(31)			(31)		1,655	1,655			
100206643	BUCHANAN	TN		04/24/2025		2,818		(108)			(108)		2,710	2,710			
100206644	INDIALANTIC	FL		04/24/2025		1,607		(44)			(44)		1,563	1,563			
100206645	CANYON LAKE	TX		04/24/2025		4,817		(99)			(99)		4,718	4,718			
100206648	RICHMOND	VA		04/24/2025		1,054		(21)			(21)		1,033	1,033			
100206649	LEBANON	TN		04/24/2025		843		58			58		901	901			
100206650	MERIDIAN	ID		04/24/2025		1,125		(10)			(10)		1,115	1,115			
100206651	MIDVALE	UT		04/24/2025		777		(21)			(21)		756	756			
100206653	PROSPER	TX		04/24/2025		1,009		(12)			(12)		997	997			
100206654	COACHELLA	CA		04/24/2025		1,731		(32)			(32)		1,699	1,699			
100206655	DACULA	GA		04/24/2025		915		(23)			(23)		892	892			
100206656	SEEKONK	MA		04/24/2025		931		(19)			(19)		912	912			
100206657	COLUMBUS	OH		04/24/2025		679		(15)			(15)		664	664			
100206658	LORIS	SC		04/24/2025		1,561		(22)			(22)		1,539	1,539			
100206660	NOKOMIS	FL		04/24/2025		714		(2)			(2)		712	712			
100206661	BETHLEHEM	GA		04/24/2025		756		5			5		761	761			
100206662	TAMPA	FL		04/24/2025		1,140		(4)			(4)		1,136	1,136			
100206663	HUFFMAN	TX		04/24/2025		1,012		66			66		1,078	1,078			
100206664	BRADENTON	FL		04/24/2025		4,093		(93)			(93)		4,000	4,000			
100206666	AUBURN	PA		04/24/2025		522		(17)			(17)		505	505			
100206667	FORT WORTH	TX		04/24/2025		533		11			11		544	544			
100206669	COLUMBUS	OH		04/24/2025		537		(14)			(14)		523	523			
100206670	MOORHEAD	MN		04/24/2025		407		(11)			(11)		396	396			
100206671	LEHI	UT		04/24/2025		2,394		70			70		2,464	2,464			
100206672	WINNIE	TX		04/24/2025		1,083		(22)			(22)		1,061	1,061			
100206673	COMMACK	NY		04/24/2025		5,713		(166)			(166)		5,547	5,547			
100206674	PRINCETON	TX		04/24/2025		557		22			22		579	579			
100206678	BRIDGEPORT	PA		04/24/2025		1,096		105			105		1,201	1,201			
100206679	LELAND	NC		04/24/2025		607		15			15		622	622			
100206680	CORUNNA	MI		04/24/2025		594		(19)			(19)		575	575			
100206681	MIAMI	FL		04/24/2025		793		12			12		805	805			
100206682	ATLANTA	GA		04/24/2025		508		(6)			(6)		502	502			
100206683	GREEN VALLEY	AZ		04/24/2025		537		(11)			(11)		526	526			
100206684	SAN LORENZO	CA		04/24/2025		1,153		(9)			(9)		1,144	1,144			
100206685	COLUMBUS	GA		04/24/2025		394		(13)			(13)		381	381			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206686	FLORENCE	KY		04/24/2025		434		(7)			(7)		427	427			
100206687	WOODBURY	MN		04/24/2025		945		(17)			(17)		928	928			
100206688	CYPRESS	TX		04/24/2025		684		(13)			(13)		671	671			
100206689	HOUSTON	TX		04/24/2025		952		(22)			(22)		930	930			
100206690	BRIDGEPORT	PA		04/24/2025		1,313		107			107		1,420	1,420			
100206691	PARRISH	FL		04/24/2025		966		62			62		1,028	1,028			
100206692	DALLAS	TX		04/24/2025		1,287		10			10		1,297	1,297			
100206693	BELLINGHAM	WA		04/24/2025		1,235		(11)			(11)		1,224	1,224			
100206694	CHARLOTTE	NC		04/24/2025		534		(10)			(10)		524	524			
100206696	SPOKANE	WA		04/23/2025		535		(14)			(14)		521	521			
100206697	SEATTLE	WA		04/23/2025		1,168		(57)			(57)		1,111	1,111			
100206698	PANAMA CITY BEACH	FL		04/23/2025		7,950		(366)			(366)		7,584	7,584			
100206701	LORIS	SC		04/23/2025		428		(23)			(23)		405	405			
100206702	SPRINGFIELD	OR		04/23/2025		868		(26)			(26)		842	842			
100206703	HOLLADAY	UT		04/23/2025		1,097		(25)			(25)		1,072	1,072			
100206704	COLORADO SPRINGS	CO		04/23/2025		597		(17)			(17)		580	580			
100206705	WINDSOR	CO		04/23/2025		1,388		32			32		1,420	1,420			
100206706	LAKESIDE	CA		04/23/2025		1,695		(29)			(29)		1,666	1,666			
100206707	CRANFORD	NJ		04/23/2025		1,125		(29)			(29)		1,096	1,096			
100206708	AUBURNDALE	FL		04/23/2025		338		(10)			(10)		328	328			
100206709	HILLSDALE	NY		04/23/2025		438		(24)			(24)		414	414			
100206710	MARCO ISLAND	FL		04/23/2025		552		(17)			(17)		535	535			
100206711	VAN NUYS	CA		04/23/2025		1,219		(40)			(40)		1,179	1,179			
100206713	KISSIMMEE	FL		04/23/2025		816		(20)			(20)		796	796			
100206715	HARRISBURG	PA		04/23/2025		573		(21)			(21)		552	552			
100206716	JOHNSTOWN	CO		04/23/2025		797		1			1		798	798			
100206719	TROY	OH		04/23/2025		916		(38)			(38)		878	878			
100206720	GREENSBORO	NC		04/23/2025		1,017		(43)			(43)		974	974			
100206722	FAYETTEVILLE	GA		04/23/2025		431		(10)			(10)		421	421			
100206723	WILMINGTON	NC		04/23/2025		28,459		(1,027)			(1,027)		27,432	27,432			
100206724	EASTVALE	CA		04/23/2025		1,023		(18)			(18)		1,005	1,005			
100206726	GAINESVILLE	FL		04/23/2025		3,879		(92)			(92)		3,787	3,787			
100206727	TACOMA	WA		04/23/2025		874		(35)			(35)		839	839			
100206728	HOUSTON	TX		04/23/2025		551		(16)			(16)		535	535			
100206729	ALBUQUERQUE	NM		04/23/2025		782		(15)			(15)		767	767			
100206730	TRUSSVILLE	AL		04/23/2025		624		(18)			(18)		606	606			
100206731	EL SOBRANTE	CA		04/23/2025		1,629		(59)			(59)		1,570	1,570			
100206732	SPRINGFIELD	OR		04/23/2025		3,640		(130)			(130)		3,510	3,510			
100206733	LEBANON	OR		04/23/2025		524		(13)			(13)		511	511			
100206734	HOLLADAY	UT		04/23/2025		1,097		(21)			(21)		1,076	1,076			
100206735	VILLAS	NJ		04/23/2025		4,704		(211)			(211)		4,493	4,493			
100206737	PARKER	CO		04/23/2025		781		(9)			(9)		772	772			
100206738	PLYMOUTH	MA		04/23/2025		2,618		(96)			(96)		2,522	2,522			
100206739	GAINESVILLE	FL		04/23/2025		3,954		(89)			(89)		3,865	3,865			
100206740	CLEVELAND	OH		04/23/2025		370		(12)			(12)		358	358			
100206741	NAPLES	FL		04/23/2025		54,806		(2,621)			(2,621)		52,185	52,185			
100206742	HOBOKEN	NJ		04/23/2025		745		(24)			(24)		721	721			
100206743	JERSEY CITY	NJ		04/23/2025		755		(25)			(25)		730	730			
100206744	SOUTH KINGSTOWN	RI		04/23/2025		1,841		(77)			(77)		1,764	1,764			
100206745	HOBOKEN	NJ		04/23/2025		1,765		(25)			(25)		1,740	1,740			
100206747	FARMINGTON	MN		04/23/2025		441		(13)			(13)		428	428			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206750	WILMINGTON	NC		04/23/2025		942		(41)			(41)		901	901			
100206751	WEEHAWKEN	NJ		04/23/2025		713		(21)			(21)		692	692			
100206752	REDMOND	OR		04/23/2025		1,723		(57)			(57)		1,666	1,666			
100206754	EVANS	CO		04/23/2025		752		1			1		753	753			
100206757	FAIRFIELD	CT		04/23/2025		1,348		(61)			(61)		1,287	1,287			
100206758	RANCHO MIRAGE	CA		04/23/2025		1,936		(61)			(61)		1,875	1,875			
100206759	LACKAWAXEN	PA		04/23/2025		2,274		(70)			(70)		2,204	2,204			
100206760	MESQUITE	NV		04/23/2025		1,578		(65)			(65)		1,513	1,513			
100206761	STOCKTON	CA		04/23/2025		4,859		(194)			(194)		4,665	4,665			
100206764	IMPERIAL BEACH	CA		04/23/2025		156,463		(4,539)			(4,539)		151,924	151,924			
100206767	PALM SPRINGS	CA		04/23/2025		618		(15)			(15)		603	603			
100206768	ST AUGUSTINE	FL		04/23/2025		483		(10)			(10)		473	473			
100206769	MILWAUKEE	WI		04/23/2025		586		(21)			(21)		565	565			
100206770	ROTONDA WEST	FL		04/23/2025		885		(30)			(30)		855	855			
100206772	POST FALLS	ID		04/23/2025		9,347		(410)			(410)		8,937	8,937			
100206773	PACE	FL		04/23/2025		357		(12)			(12)		345	345			
100206774	SEATTLE	WA		04/23/2025		1,263		(57)			(57)		1,206	1,206			
100206775	WILMINGTON	VT		04/23/2025		924		(22)			(22)		902	902			
100206777	NORTH LAS VEGAS	NV		04/23/2025		852		(31)			(31)		821	821			
100206778	BELLEVUE	WA		04/23/2025		680		(23)			(23)		657	657			
100206779	SANTA ROSA	CA		04/23/2025		1,546		(46)			(46)		1,500	1,500			
100206780	HOBOKEN	NJ		04/23/2025		1,739		(60)			(60)		1,679	1,679			
100206781	CAPE CORAL	FL		04/23/2025		5,651		(188)			(188)		5,463	5,463			
100206783	NORTH BEND	WA		04/23/2025		628		(23)			(23)		605	605			
100206785	CUMBERLAND	RI		04/23/2025		1,011		(41)			(41)		970	970			
100206786	TUCSON	AZ		04/23/2025		550		(21)			(21)		529	529			
100206787	CAPE MAY	NJ		04/23/2025		1,074		(37)			(37)		1,037	1,037			
100206788	BRIDGEPORT	CT		04/23/2025		829		(32)			(32)		797	797			
100206789	BARTLETT	NH		04/23/2025		644		(21)			(21)		623	623			
100206790	BRICK	NJ		04/23/2025		559		(19)			(19)		540	540			
100206791	NORTH HALEDON	NJ		04/23/2025		1,566		(72)			(72)		1,494	1,494			
100206793	CLEVELAND	OH		04/23/2025		560		(23)			(23)		537	537			
100206794	MADISON	WI		04/23/2025		863		(20)			(20)		843	843			
100206795	DALTON	GA		04/23/2025		523		(22)			(22)		501	501			
100206796	FRESNO	CA		04/23/2025		1,125		(28)			(28)		1,097	1,097			
100206797	YUCAIPA	CA		04/23/2025		1,319		(46)			(46)		1,273	1,273			
100206800	MOUNTAIN VIEW	HI		04/23/2025		568		(19)			(19)		549	549			
100206801	WALLACE	ID		04/23/2025		498		(13)			(13)		485	485			
100206802	OLYMPIA	WA		04/23/2025		4,354		(116)			(116)		4,238	4,238			
100206803	JOHNSTOWN	CO		04/23/2025		968		14			14		982	982			
100206804	DENTON	TX		04/23/2025		690		(25)			(25)		665	665			
100206805	MIAMI SHORES	FL		04/23/2025		621		(22)			(22)		599	599			
100206806	FLORENCE	AZ		04/23/2025		580		(3)			(3)		577	577			
100206810	PEACHTREE CITY	GA		04/23/2025		65,565		(2,033)			(2,033)		63,532	63,532			
100206811	SEATTLE	WA		04/23/2025		1,332		(24)			(24)		1,308	1,308			
100206812	NEW YORK	NY		04/23/2025		1,848		(86)			(86)		1,762	1,762			
100206813	LANCASTER	PA		04/23/2025		1,438		(43)			(43)		1,395	1,395			
100206814	EAST RUTHERFORD	NJ		04/23/2025		678		(23)			(23)		655	655			
100206815	ELK GROVE	CA		04/23/2025		399		(16)			(16)		383	383			
100206816	OWENS CROSS ROADS	AL		04/23/2025		962		(35)			(35)		927	927			
100206817	FREDERICK	MD		04/23/2025		684		(18)			(18)		666	666			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206818	GAINESVILLE	FL		04/23/2025		6,569		(150)			(150)		6,419	6,419			
100206819	PEMBROKE PINES	FL		04/23/2025		1,657		(35)			(35)		1,622	1,622			
100206821	NORWOOD	OH		04/24/2025		1,574		(51)			(51)		1,523	1,523			
100206822	CHAPIN	SC		04/24/2025		680		(31)			(31)		649	649			
100206824	UNION	KY		04/24/2025		485		(16)			(16)		469	469			
100206826	ALBUQUERQUE	NM		04/24/2025		3,523		(136)			(136)		3,387	3,387			
100206827	WILMINGTON	NC		04/24/2025		521		(26)			(26)		495	495			
100206828	FINDLAY	OH		04/24/2025		474		(17)			(17)		457	457			
100206829	LAS VEGAS	NV		04/24/2025		1,270		(24)			(24)		1,246	1,246			
100206830	FORT PIERCE	FL		04/24/2025		616		(24)			(24)		592	592			
100206831	LAS VEGAS	NV		04/24/2025		516		(4)			(4)		512	512			
100206833	DALLAS	TX		04/24/2025		787		(36)			(36)		751	751			
100206834	SANTA FE	NM		04/24/2025		1,199		(42)			(42)		1,157	1,157			
100206836	KISSIMMEE	FL		04/24/2025		682		(29)			(29)		653	653			
100206837	LOVELAND	CO		04/24/2025		1,084		(34)			(34)		1,050	1,050			
100206839	COVINGTON	WA		04/24/2025		70,355		(966)			(966)		69,389	69,389			
100206840	YUMA	AZ		04/24/2025		535		(25)			(25)		510	510			
100206841	FORT WORTH	TX		04/24/2025		1,268		(56)			(56)		1,212	1,212			
100206842	COLUMBIA	MO		04/24/2025		1,930		(81)			(81)		1,849	1,849			
100206843	FEDERAL WAY	WA		04/24/2025		1,279		(18)			(18)		1,261	1,261			
100206844	SPOKANE	WA		04/24/2025		656		(28)			(28)		628	628			
100206845	WILDWOOD CREST	NJ		04/24/2025		872		(24)			(24)		848	848			
100206846	ASHLAND	MA		04/24/2025		947		(11)			(11)		936	936			
100206847	MURFREESBORO	TN		04/24/2025		1,392		(56)			(56)		1,336	1,336			
100206848	TEMPE	AZ		04/24/2025		2,586		(104)			(104)		2,482	2,482			
100206849	MELISSA	TX		04/24/2025		1,728		(14)			(14)		1,714	1,714			
100206850	TOOELE	UT		04/24/2025		739		(25)			(25)		714	714			
100206851	TAYLORSVILLE	UT		04/24/2025		524		(27)			(27)		497	497			
100206852	NORTH PORT	FL		04/24/2025		577		(34)			(34)		543	543			
100206853	SHOW LOW	AZ		04/24/2025		666		(11)			(11)		655	655			
100206854	DISCOVERY BAY	CA		04/24/2025		1,345		(47)			(47)		1,298	1,298			
100206857	SAINT PETERSBURG	FL		04/24/2025		626		(29)			(29)		597	597			
100206858	CORONA	CA		04/24/2025		2,509		(117)			(117)		2,392	2,392			
100206859	LAWRENCEVILLE	GA		04/24/2025		626		(27)			(27)		599	599			
100206860	VIRGINIA BEACH	VA		04/24/2025		534		6			6		540	540			
100206861	MOUNT PLEASANT	TN		04/24/2025		385		(12)			(12)		373	373			
100206862	RICHMOND	TX		04/24/2025		1,091		(39)			(39)		1,052	1,052			
100206863	CAPE CORAL	FL		04/24/2025		1,065		(17)			(17)		1,048	1,048			
100206864	SCHAUMBURG	IL		04/24/2025		511		(13)			(13)		498	498			
100206865	BRICK	NJ		04/24/2025		934		(22)			(22)		912	912			
100206866	MILLVILLE	NJ		04/24/2025		551		(1)			(1)		550	550			
100206867	MILLVILLE	NJ		04/24/2025		450							450	450			
100206868	MILLVILLE	NJ		04/24/2025		351		(1)			(1)		350	350			
100206869	MIAMI	FL		04/24/2025		1,854		(41)			(41)		1,813	1,813			
100206870	LE MARS	IA		04/24/2025		277		(13)			(13)		264	264			
100206871	JENKS	OK		04/24/2025		596		(28)			(28)		568	568			
100206872	LOS ANGELES	CA		04/24/2025		2,453		(103)			(103)		2,350	2,350			
100206873	TRENTON	NJ		04/24/2025		332		(12)			(12)		320	320			
100206874	TAMPA	FL		04/24/2025		515		(13)			(13)		502	502			
100206875	DENVER	CO		04/24/2025		2,752		(67)			(67)		2,685	2,685			
100206876	INDIANAPOLIS	IN		04/24/2025		555		(21)			(21)		534	534			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206877	BRADENTON	FL		04/24/2025		2,905		(90)			(90)		2,815	2,815			
100206878	ORANGE	CA		04/24/2025		1,806		(69)			(69)		1,737	1,737			
100206879	WILMINGTON	DE		04/24/2025		457		(7)			(7)		450	450			
100206880	WILMINGTON	DE		04/24/2025		416		(6)			(6)		410	410			
100206881	EL PASO	TX		04/24/2025		607		(19)			(19)		588	588			
100206882	OCEANSIDE	CA		04/24/2025		3,799		(161)			(161)		3,638	3,638			
100206883	WEST PALM BEACH	FL		04/24/2025		733		(7)			(7)		726	726			
100206884	FALLBROOK	CA		04/24/2025		1,430		(67)			(67)		1,363	1,363			
100206886	LEMOORE	CA		04/24/2025		482		(21)			(21)		461	461			
100206887	THE COLONY	TX		04/24/2025		1,340		(63)			(63)		1,277	1,277			
100206888	WINTER GARDEN	FL		04/24/2025		1,346		(63)			(63)		1,283	1,283			
100206889	HANFORD	CA		04/24/2025		554		(24)			(24)		530	530			
100206890	FLORIDA CITY	FL		04/24/2025		1,449		(43)			(43)		1,406	1,406			
100206891	CHESTNUT RIDGE	NY		04/24/2025		2,661		81			81		2,742	2,742			
100206892	FAYETTEVILLE	NY		04/24/2025		445		(21)			(21)		424	424			
100206893	ANDERSON	SC		04/24/2025		523		(16)			(16)		507	507			
100206895	DUARTE	CA		04/24/2025		1,375		(17)			(17)		1,358	1,358			
100206896	EAST WINDSOR	NJ		04/24/2025		1,129		(35)			(35)		1,094	1,094			
100206897	CAMDEN	SC		04/24/2025		238		(11)			(11)		227	227			
100206898	ORLANDO	FL		04/24/2025		631		(29)			(29)		602	602			
100206899	RICHMOND	TX		04/24/2025		764		(27)			(27)		737	737			
100206900	CASA GRANDE	AZ		04/24/2025		633		(28)			(28)		605	605			
100206901	NAPLES	FL		04/24/2025		495		(23)			(23)		472	472			
100206903	SAN ANTONIO	TX		04/24/2025		984		(41)			(41)		943	943			
100206904	BALTIMORE	MD		04/24/2025		367		(17)			(17)		350	350			
100206905	WEST PALM BEACH	FL		04/24/2025		540		(15)			(15)		525	525			
100206906	BUFORD	GA		04/24/2025		731		(25)			(25)		706	706			
100206907	AVON LAKE	OH		04/24/2025		1,872		(27)			(27)		1,845	1,845			
100206908	CARMICHAEL	CA		04/24/2025		827		(39)			(39)		788	788			
100206909	CHULA VISTA	CA		04/24/2025		1,093		(33)			(33)		1,060	1,060			
100206910	PUEBLO	CO		04/24/2025		494		(22)			(22)		472	472			
100206911	NORRISTOWN	PA		04/24/2025		518		(24)			(24)		494	494			
100206912	STOCKTON	CA		04/24/2025		839		(20)			(20)		819	819			
100206913	SAN ANTONIO	TX		04/24/2025		580		10			10		590	590			
100206914	MILLBRAE	CA		04/24/2025		5,152		(103)			(103)		5,049	5,049			
100206915	LAS VEGAS	NV		04/24/2025		4,602		(121)			(121)		4,481	4,481			
100206916	FORT WORTH	TX		04/24/2025		572		(17)			(17)		555	555			
100206917	LONGVIEW	TX		04/24/2025		298		(14)			(14)		284	284			
100206919	SANTA MARIA	CA		04/24/2025		950		(42)			(42)		908	908			
100206920	DEERFIELD BEACH	FL		04/24/2025		33,161		(474)			(474)		32,687	32,687			
100206921	LAKE ARROWHEAD	CA		04/24/2025		1,457		(68)			(68)		1,389	1,389			
100206923	ODESSA	TX		04/24/2025		724		(33)			(33)		691	691			
100206925	LONG BEACH	CA		04/24/2025		4,380		(110)			(110)		4,270	4,270			
100206926	CORAL GABLES	FL		04/24/2025		1,869		5			5		1,874	1,874			
100206927	ATLANTA	GA		04/24/2025		1,036		(14)			(14)		1,022	1,022			
100206929	FORT WORTH	TX		04/24/2025		654		(30)			(30)		624	624			
100206930	TULLAHOMA	TN		04/24/2025		603		(26)			(26)		577	577			
100206931	CANTON	GA		04/24/2025		1,172		(55)			(55)		1,117	1,117			
100206932	MYRTLE BEACH	SC		04/25/2025		475		(21)			(21)		454	454			
100206933	SAN DIEGO	CA		04/25/2025		1,578		(41)			(41)		1,537	1,537			
100206934	LAUREL	MD		04/25/2025		704		(33)			(33)		671	671			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206935	PITTSBURGH	PA		04/25/2025		9,171		(426)			(426)		8,745	8,745			
100206938	PRINCETON	TX		04/25/2025		564		(14)			(14)		550	550			
100206939	BAYFIELD	CO		04/25/2025		765		(14)			(14)		751	751			
100206940	ORANGEVALE	CA		04/25/2025		4,137		(207)			(207)		3,930	3,930			
100206942	PHOENIX	AZ		04/25/2025		871		(17)			(17)		854	854			
100206943	WYNCOTE	PA		04/25/2025		702		(30)			(30)		672	672			
100206944	MORENO VALLEY	CA		04/25/2025		827		(38)			(38)		789	789			
100206945	MIAMI	FL		04/25/2025		1,294		(56)			(56)		1,238	1,238			
100206946	CHARLOTTE	NC		04/25/2025		908		(22)			(22)		886	886			
100206948	HILO	HI		04/25/2025		2,496		(99)			(99)		2,397	2,397			
100206949	CAPE CORAL	FL		04/25/2025		934		(37)			(37)		897	897			
100206954	DOWNEY	CA		04/25/2025		1,364		(58)			(58)		1,306	1,306			
100206955	FALLBROOK	CA		04/25/2025		1,233		(58)			(58)		1,175	1,175			
100206956	FORT MYERS	FL		04/25/2025		343		(16)			(16)		327	327			
100206957	TUJUNGA	CA		04/25/2025		277,152		(11,429)			(11,429)		265,723	265,723			
100206958	ORLANDO	FL		04/25/2025		321		(14)			(14)		307	307			
100206959	LITCHFIELD PARK	AZ		04/25/2025		866		(40)			(40)		826	826			
100206960	CHARLOTTE	NC		04/25/2025		829		(20)			(20)		809	809			
100206961	SAN PEDRO	CA		04/25/2025		901		(23)			(23)		878	878			
100206962	BULLHEAD CITY	AZ		04/25/2025		803		(21)			(21)		782	782			
100206964	ATLANTA	GA		04/25/2025		746		(34)			(34)		712	712			
100206965	DEMOREST	GA		04/25/2025		734		(29)			(29)		705	705			
100206967	MOUNT LAUREL	NJ		04/25/2025		923		(40)			(40)		883	883			
100206972	MODESTO	CA		04/25/2025		854		(32)			(32)		822	822			
100206973	LAS VEGAS	NV		04/25/2025		700		(34)			(34)		666	666			
100206974	FULSHEAR	TX		04/25/2025		516		(24)			(24)		492	492			
100206975	LINCOLN CITY	OR		04/25/2025		917		(43)			(43)		874	874			
100206976	SPARKS	NV		04/25/2025		1,768		(82)			(82)		1,686	1,686			
100206977	HURRICANE	UT		04/25/2025		1,195		(56)			(56)		1,139	1,139			
100206978	SANTA CLARITA	CA		04/25/2025		1,607		(60)			(60)		1,547	1,547			
100206979	SUMMERFIELD	FL		04/25/2025		751		(39)			(39)		712	712			
100206980	LINDEN	NJ		04/25/2025		2,201		(75)			(75)		2,126	2,126			
100206982	MANCHESTER	NH		04/25/2025		694		(32)			(32)		662	662			
100206983	MIAMI	FL		04/25/2025		1,558		(67)			(67)		1,491	1,491			
100206984	BAKERSFIELD	CA		04/25/2025		843		(35)			(35)		808	808			
100206985	ENNIS	TX		04/25/2025		318		(9)			(9)		309	309			
100206986	FORT LAUDERDALE	FL		04/25/2025		6,087		(209)			(209)		5,878	5,878			
100206987	FRISCO	TX		04/25/2025		1,900		50			50		1,950	1,950			
100206988	MIDLOTHIAN	TX		04/25/2025		503		(10)			(10)		493	493			
100206991	GLENDORA	CA		04/24/2025		1,187		(40)			(40)		1,147	1,147			
100206992	RIVERSIDE	CA		04/24/2025		838		(31)			(31)		807	807			
100206993	HENDERSON	NV		04/24/2025		967		(29)			(29)		938	938			
100206994	GUTTENBERG	NJ		04/24/2025		1,888		(73)			(73)		1,815	1,815			
100206995	WOODLAND	CA		04/24/2025		847		(31)			(31)		816	816			
100206996	BELLEROSE	NY		04/24/2025		3,336		(146)			(146)		3,190	3,190			
100206997	SANTA ROSA	CA		04/24/2025		1,241		(35)			(35)		1,206	1,206			
100206998	NORTH LAS VEGAS	NV		04/24/2025		729		(26)			(26)		703	703			
100207000	MIAMI	FL		04/24/2025		954		(28)			(28)		926	926			
100207002	HUNTINGTON BEACH	CA		04/24/2025		1,971		(64)			(64)		1,907	1,907			
100207003	PLAINFIELD	CT		04/24/2025		770		(22)			(22)		748	748			
100207004	PRINCETON	TX		04/24/2025		767		(37)			(37)		730	730			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207005	BIG PINE KEY	FL		04/24/2025		1,207		(31)			(31)		1,176	1,176			
100207006	WARWICK	NY		04/24/2025		817		(31)			(31)		786	786			
100207007	MIAMI BEACH	FL		04/24/2025		1,002		(27)			(27)		975	975			
100207008	CHESTER	NY		04/24/2025		692		(25)			(25)		667	667			
100207009	EDISON	NJ		04/24/2025		2,433		(83)			(83)		2,350	2,350			
100207011	BRONX	NY		04/24/2025		3,314		(166)			(166)		3,148	3,148			
100207012	CAPE CORAL	FL		04/24/2025		1,232		(40)			(40)		1,192	1,192			
100207013	PHOENIX	AZ		04/24/2025		867		(34)			(34)		833	833			
100207014	FLORENCE	AZ		04/24/2025		551		(16)			(16)		535	535			
100207015	FRAMINGHAM	MA		04/24/2025		985		(23)			(23)		962	962			
100207016	COHASSET	MA		04/24/2025		2,264		(68)			(68)		2,196	2,196			
100207017	SCOTTSDALE	AZ		04/24/2025		613		(22)			(22)		591	591			
100207018	PHOENIX	AZ		04/24/2025		1,148		(17)			(17)		1,131	1,131			
100207019	EATONVILLE	WA		04/24/2025		690		(25)			(25)		665	665			
100207020	BALTIMORE	MD		04/24/2025		546		(22)			(22)		524	524			
100207021	CHARLOTTE	NC		04/24/2025		62,901		(1,901)			(1,901)		61,000	61,000			
100207022	GREENDALE	WI		04/24/2025		742		(26)			(26)		716	716			
100207025	ANTIOCH	CA		04/24/2025		1,632		(42)			(42)		1,590	1,590			
100207027	MIAMI	FL		04/24/2025		620		(24)			(24)		596	596			
100207028	SUPPLY	NC		04/24/2025		342		(6)			(6)		336	336			
100207029	TORRINGTON	CT		04/24/2025		744		(31)			(31)		713	713			
100207032	MIDDLETOWN	DE		04/24/2025		32,222		(1,450)			(1,450)		30,772	30,772			
100207033	STOCKTON	CA		04/24/2025		1,660		(68)			(68)		1,592	1,592			
100207034	FORT MYERS	FL		04/24/2025		2,185		(76)			(76)		2,109	2,109			
100207039	SAN DIEGO	CA		04/24/2025		2,065		(32)			(32)		2,033	2,033			
100207040	CARSON	CA		04/24/2025		910		(26)			(26)		884	884			
100207042	SHAKOPEE	MN		04/24/2025		1,716		(46)			(46)		1,670	1,670			
100207044	COLORADO SPRINGS	CO		04/24/2025		655		(25)			(25)		630	630			
100207045	ARNOLD	CA		04/24/2025		705		(17)			(17)		688	688			
100207047	PORT JEFFERSON STATION	NY		04/24/2025		1,232		(61)			(61)		1,171	1,171			
100207048	DETROIT	MI		04/24/2025		723		(23)			(23)		700	700			
100207049	CHAPEL HILL	NC		04/24/2025		492		(18)			(18)		474	474			
100207050	NEW PORT RICHEY	FL		04/24/2025		718		(10)			(10)		708	708			
100207051	PORT SAINT LUCIE	FL		04/24/2025		655		(32)			(32)		623	623			
100207053	QUEEN CREEK	AZ		04/24/2025		886		(21)			(21)		865	865			
100207054	VENICE	FL		04/24/2025		651		(25)			(25)		626	626			
100207056	SAINT PETERSBURG	FL		04/24/2025		690		(24)			(24)		666	666			
100207058	SAINT MARYS	GA		04/24/2025		986		(25)			(25)		961	961			
100207059	COALINGA	CA		04/24/2025		610		(20)			(20)		590	590			
100207061	ATLANTA	GA		04/24/2025		560		(25)			(25)		535	535			
100207062	MCCALL	ID		04/24/2025		1,373		(3)			(3)		1,370	1,370			
100207063	SEDONA	AZ		04/24/2025		565		(19)			(19)		546	546			
100207066	DEERFIELD BEACH	FL		04/24/2025		1,518		(50)			(50)		1,468	1,468			
100207067	ELKINS PARK	PA		04/24/2025		593		(21)			(21)		572	572			
100207068	MILLVILLE	DE		04/24/2025		964		(24)			(24)		940	940			
100207070	HARLINGEN	TX		04/24/2025		578		(25)			(25)		553	553			
100207071	SWAMPSCOTT	MA		04/24/2025		760		(22)			(22)		738	738			
100207072	WESLEY CHAPEL	FL		04/24/2025		638		(32)			(32)		606	606			
100207073	OAKLAND	CA		04/24/2025		1,665		(64)			(64)		1,601	1,601			
100207074	LANCASTER	TX		04/24/2025		520		(27)			(27)		493	493			
100207075	FRESNO	CA		04/24/2025		834		(31)			(31)		803	803			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100207076	FRESNO	CA		04/24/2025		1,935		(68)			(68)		1,867	1,867			
100207077	RIDGEWOOD	NY		04/24/2025		1,825		(88)			(88)		1,737	1,737			
100207078	AUBURN	AL		04/24/2025		637		(18)			(18)		619	619			
100207080	MONROE	NY		04/24/2025		1,330		(19)			(19)		1,311	1,311			
100207082	LAKE WALES	FL		04/24/2025		643		(19)			(19)		624	624			
100207084	PORT ORCHARD	WA		04/24/2025		1,157		(32)			(32)		1,125	1,125			
100207085	BRANDON	FL		04/24/2025		44,477		(1,797)			(1,797)		42,680	42,680			
100207087	FREDERICK	MD		04/24/2025		888		(11)			(11)		877	877			
100207088	SURPRISE	AZ		04/24/2025		956		(18)			(18)		938	938			
100207089	PANAMA CITY BEACH	FL		04/24/2025		839		(31)			(31)		808	808			
100207090	BONITA SPRINGS	FL		04/24/2025		1,160		(20)			(20)		1,140	1,140			
100207092	ATHENS	GA		04/24/2025		596		(22)			(22)		574	574			
100207093	RICHARDSON	TX		04/24/2025		1,107		(38)			(38)		1,069	1,069			
100207095	PHOENIX	AZ		04/24/2025		871		(32)			(32)		839	839			
100207097	SAN PEDRO	CA		04/24/2025		1,669		(28)			(28)		1,641	1,641			
100207098	CAVE CREEK	AZ		04/24/2025		1,979		(34)			(34)		1,945	1,945			
100207099	BAKERSFIELD	CA		04/24/2025		706		(29)			(29)		677	677			
100207100	NORWALK	CT		04/24/2025		1,146		(31)			(31)		1,115	1,115			
100207101	BAKERSFIELD	CA		04/24/2025		638		(23)			(23)		615	615			
100207102	RIVERSIDE	CA		04/24/2025		1,188		(33)			(33)		1,155	1,155			
100207104	BAKERSFIELD	CA		04/24/2025		1,125		(37)			(37)		1,088	1,088			
100207105	SACRAMENTO	CA		04/24/2025		851		(35)			(35)		816	816			
100207106	SAINT MARYS	GA		04/24/2025		1,717		(30)			(30)		1,687	1,687			
100207107	CYPRESS	TX		04/24/2025		1,514		(49)			(49)		1,465	1,465			
100207109	PLEASANT GROVE	UT		04/24/2025		1,227		18			18		1,245	1,245			
100207111	VIRGINIA BEACH	VA		04/24/2025		576		(18)			(18)		558	558			
100207112	COLORADO SPRINGS	CO		04/24/2025		829		(27)			(27)		802	802			
100207114	RIVERSIDE	CA		04/24/2025		1,212		(30)			(30)		1,182	1,182			
100207116	LEHI	UT		04/24/2025		1,301		(21)			(21)		1,280	1,280			
100207117	ANTIOCH	CA		04/24/2025		1,163		(32)			(32)		1,131	1,131			
100207118	CUMMING	GA		04/24/2025		1,257		(23)			(23)		1,234	1,234			
100207120	CHARLOTTE	NC		04/24/2025		1,583		(36)			(36)		1,547	1,547			
100207121	DENVER	CO		04/25/2025		924		(7)			(7)		917	917			
100207123	NASHVILLE	TN		04/25/2025		2,197		(55)			(55)		2,142	2,142			
100207124	LAKEWOOD	NJ		04/25/2025		1,353		(19)			(19)		1,334	1,334			
100207125	CHULA VISTA	CA		04/25/2025		2,377		(60)			(60)		2,317	2,317			
100207126	WICHITA FALLS	TX		04/25/2025		9,059		(133)			(133)		8,926	8,926			
100207128	SANTA CLARITA AREA	CA		04/28/2025		1,347		(43)			(43)		1,304	1,304			
100207130	LOS ANGELES	CA		04/28/2025		1,380		(29)			(29)		1,351	1,351			
100207132	CORAL GABLES	FL		04/28/2025		1,918		(18)			(18)		1,900	1,900			
100207133	ESCONDIDO AREA	CA		04/28/2025		3,521		(87)			(87)		3,434	3,434			
100207134	LA MESA	CA		04/28/2025		10,819		352			352		11,171	11,171			
100207135	WEST COVINA	CA		04/28/2025		1,023		(42)			(42)		981	981			
100207137	PEACHTREE CORNERS	GA		04/28/2025		1,015		(24)			(24)		991	991			
100207138	KEY LARGO	FL		04/28/2025		3,065		(59)			(59)		3,006	3,006			
100207139	GRANADA HILLS AREA	CA		04/28/2025		1,878		33			33		1,911	1,911			
100207140	GRAND PRAIRIE	TX		04/28/2025		628		(26)			(26)		602	602			
100207141	PORT ST. LUCIE	FL		04/28/2025		823		(28)			(28)		795	795			
100207144	ESSINGTON	PA		04/28/2025		599		(25)			(25)		574	574			
100207145	WESTON	FL		04/28/2025		2,720		72			72		2,792	2,792			
100207146	ANTELOPE	CA		04/28/2025		605		(4)			(4)		601	601			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207147	GLENDORA	CA		04/28/2025		2,020							2,020	2,020			
100207148	MIAMI	FL		04/28/2025		2,446		(5)			(5)		2,441	2,441			
100207149	PRINCETON	TX		04/28/2025		849		(20)			(20)		829	829			
100207150	SAN ANTONIO	TX		04/28/2025		451		(21)			(21)		430	430			
100207151	LOS ANGELES	CA		04/28/2025		794		(35)			(35)		759	759			
100207152	FRESNO	CA		04/28/2025		935							935	935			
100207153	SUWANEE	GA		04/28/2025		867		(20)			(20)		847	847			
100207154	ESCONDIDO	CA		04/28/2025		1,201		(45)			(45)		1,156	1,156			
100207155	LOS ANGELES SUN VALLEY AREA	CA		04/28/2025		913		(22)			(22)		891	891			
100207156	ROWLAND HEIGHTS AREA	CA		04/28/2025		3,715		(95)			(95)		3,620	3,620			
100207157	DENTON	TX		04/28/2025		1,080		(14)			(14)		1,066	1,066			
100207158	NORTH LAS VEGAS	NV		04/28/2025		822		(25)			(25)		797	797			
100207159	PINOLE	CA		04/28/2025		1,496		(10)			(10)		1,486	1,486			
100207160	FORT WORTH	TX		04/28/2025		3,672		(65)			(65)		3,607	3,607			
100207161	THOUSAND OAKS	CA		04/28/2025		2,093		(12)			(12)		2,081	2,081			
100207162	TAMPA	FL		04/28/2025		1,125		(5)			(5)		1,120	1,120			
100207163	LAKE ELSINORE	CA		04/28/2025		1,220		(34)			(34)		1,186	1,186			
100207165	GLENDALE	CA		04/28/2025		5,852		(121)			(121)		5,731	5,731			
100207166	OKLAHOMA CITY	OK		04/28/2025		846		(19)			(19)		827	827			
100207167	ANTELOPE	CA		04/28/2025		2,528		(3)			(3)		2,525	2,525			
100207168	SAN FRANCISCO	CA		04/28/2025		3,632		(118)			(118)		3,514	3,514			
100207169	VERO BEACH	FL		04/28/2025		712		(12)			(12)		700	700			
100207171	REDWOOD CITY	CA		04/28/2025		7,762		(46)			(46)		7,716	7,716			
100207173	BURLINGTON	KY		04/28/2025		918		(23)			(23)		895	895			
100207175	LAKE SAINT LOUIS	MO		04/28/2025		1,457		(26)			(26)		1,431	1,431			
100207176	MIAMI	FL		04/28/2025		1,124		(30)			(30)		1,094	1,094			
100207178	LEWISVILLE	TX		04/28/2025		1,086		(19)			(19)		1,067	1,067			
100207179	DAVIE	FL		04/28/2025		2,142		(54)			(54)		2,088	2,088			
100207181	NOKOMIS	FL		04/28/2025		1,090		2			2		1,092	1,092			
100207182	EDMOND	OK		04/28/2025		3,823		(30)			(30)		3,793	3,793			
100207183	WHITTIER	CA		04/28/2025		3,902		(121)			(121)		3,781	3,781			
100207185	CYPRESS	TX		04/28/2025		566		(11)			(11)		555	555			
100207188	SUMMERVILLE	SC		04/28/2025		1,171		(31)			(31)		1,140	1,140			
100207189	LAUDERDALE LAKES	FL		04/28/2025		574		5			5		579	579			
100207190	SUGAR HILL	GA		04/28/2025		8,724		(102)			(102)		8,622	8,622			
100207191	LEXINGTON	SC		04/28/2025		761		(34)			(34)		727	727			
100207192	MIAMI	FL		04/28/2025		1,014		(21)			(21)		993	993			
100207194	KISSIMMEE	FL		04/28/2025		1,497		20			20		1,517	1,517			
100207195	RALEIGH	NC		04/28/2025		1,155		5			5		1,160	1,160			
100207196	PORT CHARLOTTE	FL		04/28/2025		562		(3)			(3)		559	559			
100207197	AUBREY	TX		04/28/2025		102,692		(1,941)			(1,941)		100,751	100,751			
100207198	SOUTH GATE	CA		04/28/2025		1,386		(62)			(62)		1,324	1,324			
100207201	NORCROSS	GA		04/28/2025		639		(29)			(29)		610	610			
100207204	HOFFMAN ESTATES	IL		04/28/2025		484		(21)			(21)		463	463			
100207205	LOUISVILLE	KY		04/28/2025		22,641		(1,021)			(1,021)		21,620	21,620			
100207208	SAN LEANDRO	CA		04/28/2025		943		(15)			(15)		928	928			
100207210	SCHENECTADY	NY		04/28/2025		431		9			9		440	440			
100207211	SAN ANTONIO	TX		04/28/2025		1,127		(36)			(36)		1,091	1,091			
100207212	LAWRENCEVILLE	GA		04/28/2025		1,250		6			6		1,256	1,256			
100207213	CHICAGO	IL		04/28/2025		1,170		19			19		1,189	1,189			
100207214	GREENVILLE	TX		04/28/2025		894		10			10		904	904			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207215	ST. PETERSBURG	FL		04/28/2025		1,558		(22)			(22)		1,536	1,536			
100207217	COVINA AREA	CA		04/28/2025		1,265		(34)			(34)		1,231	1,231			
100207218	ROCHESTER	NY		04/28/2025		397		6			6		403	403			
100207219	PALMDALE	CA		04/28/2025		996		1			1		997	997			
100207220	GLENDALE	AZ		04/28/2025		926		(31)			(31)		895	895			
100207221	MONUMENT	CO		04/28/2025		817		(28)			(28)		789	789			
100207222	SWAMPSCOTT	MA		04/28/2025		1,311		(11)			(11)		1,300	1,300			
100207223	WINNABOW	NC		04/28/2025		1,474		4			4		1,478	1,478			
100207225	VENICE	FL		04/28/2025		755		8			8		763	763			
100207226	BURKE	VA		04/28/2025		639		3			3		642	642			
100207227	CLEBURNE	TX		04/28/2025		6,965		(101)			(101)		6,864	6,864			
100207228	CHANDLER	AZ		04/28/2025		866		7			7		873	873			
100207229	LINCOLN	NE		04/28/2025		326		(1)			(1)		325	325			
100207230	PHILADELPHIA	PA		04/28/2025		1,068		(11)			(11)		1,057	1,057			
100207232	MANCHESTER	TN		04/28/2025		378		(4)			(4)		374	374			
100207234	OKLAHOMA CITY	OK		04/28/2025		908		(11)			(11)		897	897			
100207235	AUBURN	MA		04/28/2025		4,144		10			10		4,154	4,154			
100207236	GARLAND	TX		04/28/2025		596		(11)			(11)		585	585			
100207237	AVONDALE	AZ		04/28/2025		770		(16)			(16)		754	754			
100207238	CHICAGO	IL		04/28/2025		10,641		(62)			(62)		10,579	10,579			
100207239	LILBURN	GA		04/28/2025		857		(24)			(24)		833	833			
100207240	MOSES LAKE	WA		04/28/2025		684		(32)			(32)		652	652			
100207241	CHANDLER	AZ		04/28/2025		2,687		(56)			(56)		2,631	2,631			
100207242	PHILADELPHIA	PA		04/28/2025		14,024		(154)			(154)		13,870	13,870			
100207243	KANSAS CITY	MO		04/28/2025		310		(4)			(4)		306	306			
100207244	WESTMINSTER	CA		04/28/2025		2,112		(16)			(16)		2,096	2,096			
100207247	PHILADELPHIA	PA		04/28/2025		15,998		106			106		16,104	16,104			
100207249	CINCINNATI	OH		04/28/2025		664		22			22		686	686			
100207250	JOPLIN	MO		04/28/2025		3,912		62			62		3,974	3,974			
100207252	PHILADELPHIA	PA		04/28/2025		316		(10)			(10)		306	306			
100207253	NORTH RICHLAND HILLS	TX		04/28/2025		1,356		(20)			(20)		1,336	1,336			
100207254	ORLANDO	FL		04/28/2025		765		(17)			(17)		748	748			
100207255	BUFFALO GROVE	IL		04/28/2025		724		(12)			(12)		712	712			
100207256	MESQUITE	TX		04/28/2025		322		(2)			(2)		320	320			
100207257	FRYEBURG	ME		04/28/2025		547		(15)			(15)		532	532			
100207258	BATON ROUGE	LA		04/28/2025		631		1			1		632	632			
100207260	LAFAYETTE	LA		04/28/2025		707		(19)			(19)		688	688			
100207261	BALCH SPRINGS	TX		04/28/2025		376		(3)			(3)		373	373			
100207265	SAN DIEGO	CA		04/28/2025		7,320		(174)			(174)		7,146	7,146			
100207266	LAWRENCEVILLE	GA		04/28/2025		2,431		(32)			(32)		2,399	2,399			
100207268	NORTH HOLLYWOOD AREA LOS ANGE	CA		04/28/2025		1,786		(64)			(64)		1,722	1,722			
100207269	HENRICO	VA		04/28/2025		767		(21)			(21)		746	746			
100207270	GROTON	CT		04/28/2025		539		8			8		547	547			
100207271	ST. LOUIS	MO		04/28/2025		384		(2)			(2)		382	382			
100207272	FREEPORT	NY		04/28/2025		1,136		(24)			(24)		1,112	1,112			
100207273	HOUSTON	TX		04/28/2025		522		(10)			(10)		512	512			
100207274	COLUMBUS	OH		04/28/2025		430		10			10		440	440			
100207275	SACRAMENTO	CA		04/28/2025		952		(33)			(33)		919	919			
100207278	LINCOLN	AL		04/28/2025		404		4			4		408	408			
100207281	KATY	TX		04/28/2025		1,518		(14)			(14)		1,504	1,504			
100207282	TUCSON	AZ		04/28/2025		1,005		37			37		1,042	1,042			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100207284	FLOWER MOUND	TX		04/28/2025		564		5			5		569	569			
100207285	MCKINNEY	TX		04/28/2025		2,517		(25)			(25)		2,492	2,492			
100207287	NORTHRIDGE	CA		04/28/2025		3,385		(42)			(42)		3,343	3,343			
100207292	HOLT	MI		04/28/2025		658		(23)			(23)		635	635			
100207293	MIAMI GARDENS	FL		04/28/2025		1,139		(26)			(26)		1,113	1,113			
100207295	SCOTTSDALE	AZ		04/28/2025		4,218		(125)			(125)		4,093	4,093			
100207296	RANCHO CORDOVA	CA		04/28/2025		1,217		(51)			(51)		1,166	1,166			
100207298	WEST SACRAMENTO	CA		04/28/2025		991		(38)			(38)		953	953			
100207299	MONROE	GA		04/28/2025		634		(19)			(19)		615	615			
100207301	CHULA VISTA	CA		04/28/2025		1,511		(53)			(53)		1,458	1,458			
100207302	PORTLAND	OR		04/28/2025		1,130		(44)			(44)		1,086	1,086			
100207303	RANCHO SANTA MARGARITA	CA		04/28/2025		2,245		(82)			(82)		2,163	2,163			
100207304	CLEARWATER	FL		04/28/2025		465		(17)			(17)		448	448			
100207305	PHOENIX	AZ		04/28/2025		833		(37)			(37)		796	796			
100207307	GLEN COVE	NY		04/28/2025		1,833		(74)			(74)		1,759	1,759			
100207309	UXBRIDGE	MA		04/28/2025		1,152		(34)			(34)		1,118	1,118			
100207310	EWING	NJ		04/28/2025		1,974		(86)			(86)		1,888	1,888			
100207311	THOUSAND OAKS	CA		04/28/2025		3,191		(79)			(79)		3,112	3,112			
100207312	NOVATO	CA		04/28/2025		6,416		(161)			(161)		6,255	6,255			
100207313	DISCOVERY BAY	CA		04/28/2025		3,184		(100)			(100)		3,084	3,084			
100207314	PORT ST LUCIE	FL		04/28/2025		23,853		(1,101)			(1,101)		22,752	22,752			
100207315	GREENWOOD	IN		04/28/2025		889		(38)			(38)		851	851			
100207316	WEST CHICAGO	IL		04/28/2025		375		(11)			(11)		364	364			
100207317	HONOLULU	HI		04/28/2025		2,037		(47)			(47)		1,990	1,990			
100207318	RICHMOND	TX		04/28/2025		8,113		(262)			(262)		7,851	7,851			
100207319	BROOKLYN	NY		04/28/2025		7,624		(334)			(334)		7,290	7,290			
100207322	NAPA	CA		04/29/2025		5,117		(126)			(126)		4,991	4,991			
100207325	TAMARAC	FL		04/29/2025		625		(23)			(23)		602	602			
100207326	BURLINGTON	MA		04/29/2025		759		(17)			(17)		742	742			
100207327	OAKLAND PARK	FL		04/29/2025		734		(23)			(23)		711	711			
100207329	CINCINNATI	OH		04/29/2025		589		(16)			(16)		573	573			
100207330	HUNTINGTOWN	MD		04/29/2025		2,720		(46)			(46)		2,674	2,674			
100207331	WHITTIER	CA		04/29/2025		1,814		36			36		1,850	1,850			
100207332	PLAINFIELD	IL		04/29/2025		2,783		3			3		2,786	2,786			
100207333	EL CENTRO	CA		04/29/2025		478		(13)			(13)		465	465			
100207334	DENNIS PORT	MA		04/29/2025		889		(4)			(4)		885	885			
100207337	SUMMERVILLE	SC		04/29/2025		728		(22)			(22)		706	706			
100207338	MORENO VALLEY	CA		04/29/2025		1,110		(52)			(52)		1,058	1,058			
100207339	ROGERS	AR		04/29/2025		1,370		(40)			(40)		1,330	1,330			
100207340	PORT ST JOE	FL		04/29/2025		594		(20)			(20)		574	574			
100207341	SANTA CLARITA	CA		04/29/2025		1,118		3			3		1,121	1,121			
100207342	RANSON	WV		04/29/2025		417		(5)			(5)		412	412			
100207343	COVINGTON	GA		04/29/2025		674		(31)			(31)		643	643			
100207344	TYLER	TX		04/29/2025		1,062		(45)			(45)		1,017	1,017			
100207345	UPLAND	CA		04/29/2025		1,642		(63)			(63)		1,579	1,579			
100207346	SAGLE	ID		04/29/2025		475		(22)			(22)		453	453			
100207347	CALIFORNIA	MD		04/29/2025		413		(12)			(12)		401	401			
100207348	BURLINGTON	KY		04/29/2025		1,129		(52)			(52)		1,077	1,077			
100207349	MEMPHIS	TN		04/29/2025		409		(6)			(6)		403	403			
100207350	MIAMI	FL		04/29/2025		1,418		(12)			(12)		1,406	1,406			
100207351	ASHBURN	VA		04/29/2025		16,602		(360)			(360)		16,242	16,242			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100207352	RIO RANCHO	NM		04/29/2025		243		(11)			(11)		232	232			
100207353	LEANDER	TX		04/29/2025		3,963		(100)			(100)		3,863	3,863			
100207354	HEMET	CA		04/29/2025		1,219		(40)			(40)		1,179	1,179			
100207356	RICHMOND	KY		04/29/2025		667		(24)			(24)		643	643			
100207358	RANCHO CUCAMONGA	CA		04/29/2025		1,101		(38)			(38)		1,063	1,063			
100207359	TROUTMAN	NC		04/29/2025		948		(29)			(29)		919	919			
100207361	CAPE CORAL	FL		04/29/2025		9,436		(30)			(30)		9,406	9,406			
100207362	FORT MYERS	FL		04/29/2025		1,023		(48)			(48)		975	975			
100207363	IDAHO FALLS	ID		04/29/2025		838		(39)			(39)		799	799			
100207364	RANCHO CUCAMONGA	CA		04/29/2025		18,560		(184)			(184)		18,376	18,376			
100207365	MONROE	OH		04/29/2025		615		(29)			(29)		586	586			
100207367	CAREFREE	AZ		04/29/2025		1,160		(41)			(41)		1,119	1,119			
100207368	JURUPA VALLEY	CA		04/29/2025		766		(34)			(34)		732	732			
100207369	MANALAPAN	NJ		04/29/2025		265		(12)			(12)		253	253			
100207370	BARSTOW	CA		04/29/2025		906		(26)			(26)		880	880			
100207371	ATLANTA	GA		04/29/2025		411		(19)			(19)		392	392			
100207373	FORT WORTH	TX		04/29/2025		1,892		(75)			(75)		1,817	1,817			
100207374	TAMARACK	ID		04/29/2025		96,832		(2,064)			(2,064)		94,768	94,768			
100207376	NEWTON	NC		04/29/2025		615		1			1		616	616			
100207377	NASHVILLE	TN		04/29/2025		4,754		(221)			(221)		4,533	4,533			
100207378	NEWTON	NC		04/29/2025		615		1			1		616	616			
100207380	NASHVILLE	TN		04/29/2025		4,190		(133)			(133)		4,057	4,057			
100207381	NEWTON	NC		04/29/2025		615		1			1		616	616			
100207382	NEWTON	NC		04/29/2025		614		2			2		616	616			
100207383	DENVER	CO		04/29/2025		416		(16)			(16)		400	400			
100207384	MIAMI	FL		04/29/2025		854		(12)			(12)		842	842			
100207385	PERRIS	CA		04/29/2025		433		(20)			(20)		413	413			
100207387	LA PALMA	CA		04/29/2025		2,687		(92)			(92)		2,595	2,595			
100207388	GRANITE BAY	CA		04/29/2025		2,866		(96)			(96)		2,770	2,770			
100207389	PACIFIC GROVE	CA		04/29/2025		3,290		(102)			(102)		3,188	3,188			
100207392	PHOENIX	AZ		04/29/2025		655		(15)			(15)		640	640			
100207393	LOS ANGELES	CA		04/29/2025		3,808		(144)			(144)		3,664	3,664			
100207396	PHILADELPHIA	PA		04/29/2025		759		(25)			(25)		734	734			
100207397	PALOS HILLS	IL		04/29/2025		495		(29)			(29)		466	466			
100207398	COLORADO SPRINGS	CO		04/29/2025		1,281		(30)			(30)		1,251	1,251			
100207399	BROOKLYN	NY		04/29/2025		1,088		(41)			(41)		1,047	1,047			
100207400	ELGIN	IL		04/29/2025		2,165		(63)			(63)		2,102	2,102			
100207402	SACRAMENTO	CA		04/29/2025		2,193		(69)			(69)		2,124	2,124			
100207403	KANSAS CITY	MO		04/29/2025		468		(16)			(16)		452	452			
100207404	HOUSTON	TX		04/29/2025		881		(41)			(41)		840	840			
100207405	MIAMI	FL		04/29/2025		836		(17)			(17)		819	819			
100207407	PALM BAY	FL		04/29/2025		595		(16)			(16)		579	579			
100207408	MIAMI	FL		04/29/2025		820		2			2		822	822			
100207409	MIAMI	FL		04/29/2025		603		(15)			(15)		588	588			
100207410	COLUMBIA	SC		04/29/2025		396		(10)			(10)		386	386			
100207411	SPARTA	NJ		04/29/2025		780		(16)			(16)		764	764			
100207412	PHILADELPHIA	PA		04/29/2025		586		(14)			(14)		572	572			
100207413	FORNEY	TX		04/29/2025		768		(8)			(8)		760	760			
100207415	FERNANDINA BEACH	FL		04/29/2025		873		(24)			(24)		849	849			
100207417	BETHESDA	MD		04/29/2025		4,582		(101)			(101)		4,481	4,481			
100207418	WAUSAU	WI		04/29/2025		312		(13)			(13)		299	299			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207419	SHELBY	NC		04/29/2025		3,217		(34)			(34)		3,183	3,183			
100207420	LIVERMORE	CA		04/29/2025		1,797		(23)			(23)		1,774	1,774			
100207421	KELSEYVILLE	CA		04/29/2025		1,080		(35)			(35)		1,045	1,045			
100207422	BATON ROUGE	LA		04/29/2025		700		(28)			(28)		672	672			
100207423	NORTH CHESTERFIELD	VA		04/29/2025		649		(7)			(7)		642	642			
100207424	HERALD	CA		04/29/2025		973		(37)			(37)		936	936			
100207426	WAYZATA	MN		04/29/2025		3,406		(76)			(76)		3,330	3,330			
100207428	PHOENIX	AZ		04/29/2025		1,676		(36)			(36)		1,640	1,640			
100207429	FRANKLIN	TN		04/29/2025		1,852		(52)			(52)		1,800	1,800			
100207430	KANSAS CITY	KS		04/29/2025		383		(18)			(18)		365	365			
100207431	ALBUQUERQUE	NM		04/29/2025		398		(16)			(16)		382	382			
100207432	SAN BRUNO	CA		04/29/2025		2,118		(65)			(65)		2,053	2,053			
100207433	GLENVILLE	NC		04/29/2025		6,856		(182)			(182)		6,674	6,674			
100207435	PEEKSKILL	NY		04/29/2025		906		(19)			(19)		887	887			
100207436	LAUREL	MD		04/29/2025		1,491		(57)			(57)		1,434	1,434			
100207438	SOUTH AMBOY	NJ		04/29/2025		852		(47)			(47)		805	805			
100207439	CORAL SPRINGS	FL		04/29/2025		1,653		(48)			(48)		1,605	1,605			
100207440	REDONDO BEACH	CA		04/29/2025		13,822		(642)			(642)		13,180	13,180			
100207441	MEMPHIS	TN		04/29/2025		373		(11)			(11)		362	362			
100207443	LIVERPOOL	NY		04/29/2025		554		(20)			(20)		534	534			
100207444	TORRINGTON	CT		04/29/2025		507		(24)			(24)		483	483			
100207446	PLAINFIELD	NJ		04/29/2025		509		(26)			(26)		483	483			
100207447	BATTLE CREEK	MI		04/29/2025		233		(7)			(7)		226	226			
100207449	BLACK EAGLE	MT		04/29/2025		397		(6)			(6)		391	391			
100207452	WHITTIER	CA		04/29/2025		8,010		(225)			(225)		7,785	7,785			
100207454	VISALIA	CA		04/29/2025		1,302		(17)			(17)		1,285	1,285			
100207458	HAINESVILLE	IL		04/29/2025		418		(20)			(20)		398	398			
100207460	SANTA ROSA	CA		04/29/2025		1,695		(42)			(42)		1,653	1,653			
100207462	FORNEY	TX		04/29/2025		636		(15)			(15)		621	621			
100207463	HIALEAH	FL		04/29/2025		1,678		(18)			(18)		1,660	1,660			
100207464	WALLER	TX		04/29/2025		729		(34)			(34)		695	695			
100207466	MARANA	AZ		04/29/2025		641		(30)			(30)		611	611			
100207467	BONNEY LAKE	WA		04/29/2025		1,642		(10)			(10)		1,632	1,632			
100207468	ESCONDIDO	CA		04/29/2025		1,715		(42)			(42)		1,673	1,673			
100207469	DEERFIELD BEACH	FL		04/29/2025		900		(28)			(28)		872	872			
100207471	HILLSBORO	OR		04/29/2025		2,167		(77)			(77)		2,090	2,090			
100207472	PANAMA CITY BEACH	FL		04/29/2025		679		(32)			(32)		647	647			
100207473	DEERFIELD BEACH	FL		04/29/2025		1,727		(43)			(43)		1,684	1,684			
100207474	FELTON	CA		04/29/2025		1,746		(73)			(73)		1,673	1,673			
100207475	LAKELAND	TN		04/29/2025		20,054		(431)			(431)		19,623	19,623			
100207476	RICHMOND	TX		04/29/2025		1,154		(20)			(20)		1,134	1,134			
100207477	NIPOMO	CA		04/29/2025		1,894		(88)			(88)		1,806	1,806			
100207478	COCOA	FL		04/29/2025		583		(27)			(27)		556	556			
100207479	SAN FRANCISCO	CA		04/29/2025		1,763		(31)			(31)		1,732	1,732			
100207480	MIAMI	FL		04/29/2025		1,880		(56)			(56)		1,824	1,824			
100207481	HIALEAH	FL		04/29/2025		447		(21)			(21)		426	426			
100207482	HENRICO	VA		04/29/2025		566		(4)			(4)		562	562			
100207484	HIALEAH	FL		04/29/2025		1,215		(21)			(21)		1,194	1,194			
100207485	ARLINGTON HEIGHTS	IL		04/29/2025		690		(32)			(32)		658	658			
100207486	LAND O' LAKES	FL		04/29/2025		990		(12)			(12)		978	978			
100207487	BROOKLYN	NY		04/29/2025		3,849		15			15		3,864	3,864			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207488	HAWLEY	PA		04/29/2025		669		(30)			(30)		639	639			
100207489	OSWEGO	IL		04/29/2025		541		(25)			(25)		516	516			
100207492	TUSTIN	CA		04/29/2025		902		(33)			(33)		869	869			
100207495	TRENTON	NJ		04/29/2025		385		(18)			(18)		367	367			
100207496	BRIDGEPORT	CT		04/29/2025		625		(17)			(17)		608	608			
100207499	RAMONA	CA		04/29/2025		2,825		(89)			(89)		2,736	2,736			
100207500	KERMAN	CA		04/29/2025		760		(23)			(23)		737	737			
100207501	DOVER	NJ		04/29/2025		975		3			3		978	978			
100207502	SACRAMENTO	CA		04/29/2025		396		(13)			(13)		383	383			
100207504	HAMPTON	GA		04/29/2025		426		(17)			(17)		409	409			
100207506	TAMPA	FL		04/29/2025		621		(7)			(7)		614	614			
100207507	CALHOUN	GA		04/29/2025		754		(27)			(27)		727	727			
100207509	SALEM	OR		04/29/2025		776		(33)			(33)		743	743			
100207511	MIAMI	FL		04/29/2025		1,939		(39)			(39)		1,900	1,900			
100207514	RIVERDALE	GA		04/29/2025		447		(13)			(13)		434	434			
100207515	PUEBLO WEST	CO		04/29/2025		1,292		(35)			(35)		1,257	1,257			
100207516	ANTELOPE	CA		04/29/2025		859		(38)			(38)		821	821			
100207519	AUBURN	WA		04/29/2025		938		(29)			(29)		909	909			
100207520	FRISCO	TX		04/29/2025		816		(26)			(26)		790	790			
100207523	YPSILANTI	MI		04/29/2025		853		(28)			(28)		825	825			
100207524	HOMESTEAD	FL		04/29/2025		4,494		(52)			(52)		4,442	4,442			
100207527	CHARLOTTE	NC		04/29/2025		717		(18)			(18)		699	699			
100207531	KATY	TX		04/29/2025		216		(13)			(13)		203	203			
100207532	MONROE	GA		04/29/2025		897		(45)			(45)		852	852			
100207533	PEORIA	AZ		04/29/2025		867		(29)			(29)		838	838			
100207534	TUSTIN	CA		04/29/2025		1,571		(67)			(67)		1,504	1,504			
100207535	DULUTH	GA		04/29/2025		785		(31)			(31)		754	754			
100207537	ALDIE	VA		04/29/2025		1,059		(64)			(64)		995	995			
100207538	JASPER	GA		04/29/2025		413		(22)			(22)		391	391			
100207539	AUSTIN	TX		04/29/2025		881		(54)			(54)		827	827			
100207541	CRANFORD	NJ		04/29/2025		636		(27)			(27)		609	609			
100207542	RIVERSIDE	CA		04/29/2025		1,426		(63)			(63)		1,363	1,363			
100207547	POMONA	CA		04/29/2025		166		(8)			(8)		158	158			
100207552	WILDOMAR	CA		04/29/2025		405		(18)			(18)		387	387			
100207554	KINGMAN	AZ		04/29/2025		201		(12)			(12)		189	189			
100207557	ANN ARBOR	MI		04/29/2025		401		(24)			(24)		377	377			
100207558	BRISTOW	VA		04/29/2025		231		(14)			(14)		217	217			
100207559	SAN RAMON	CA		04/29/2025		1,486		(75)			(75)		1,411	1,411			
100207560	FLEMINGTON	NJ		04/29/2025		385		(19)			(19)		366	366			
100207561	SAINT MARYS	OH		04/29/2025		948		(42)			(42)		906	906			
100207562	FORT MILL	SC		04/29/2025		1,666		(88)			(88)		1,578	1,578			
100207563	CASTROVILLE	CA		04/29/2025		236		(10)			(10)		226	226			
100207564	DYER	IN		04/29/2025		732		(45)			(45)		687	687			
100207566	SAN LUIS OBISPO	CA		04/29/2025		1,052		(51)			(51)		1,001	1,001			
100207567	GLEN BURNIE	MD		04/29/2025		263		(16)			(16)		247	247			
100207568	NEWARK	DE		04/29/2025		431		(26)			(26)		405	405			
100207571	FERNANDINA BEACH	FL		04/29/2025		1,220		(50)			(50)		1,170	1,170			
100207572	ALGONQUIN	IL		04/29/2025		685		(11)			(11)		674	674			
100207573	HEPHZIBAH	GA		04/29/2025		1,320		(54)			(54)		1,266	1,266			
100207574	JEFFERSONTON	VA		04/29/2025		759		(46)			(46)		713	713			
100207576	FALLBROOK	CA		04/29/2025		1,098		(57)			(57)		1,041	1,041			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207577	BERKELEY	CA		04/29/2025		802		(46)			(46)		756	756			
100207579	NINE MILE FALLS	WA		04/29/2025		2,171		(85)			(85)		2,086	2,086			
100207581	KISSIMMEE	FL		04/29/2025		302		(16)			(16)		286	286			
100207582	WEST BEND	WI		04/29/2025		454		(14)			(14)		440	440			
100207583	MEDINA	OH		04/29/2025		159		(8)			(8)		151	151			
100207584	FULLERTON	CA		04/29/2025		285		(13)			(13)		272	272			
100207585	MANAHAWKIN	NJ		04/29/2025		1,210		(63)			(63)		1,147	1,147			
100207586	LAUREL	MD		04/29/2025		455		(28)			(28)		427	427			
100207591	WHITMORE	CA		04/29/2025		547		(29)			(29)		518	518			
100207592	COROLLA	NC		04/29/2025		548		(33)			(33)		515	515			
100207593	OMAHA	NE		04/29/2025		1,253		(76)			(76)		1,177	1,177			
100207594	POLAND	IN		04/29/2025		196		(10)			(10)		186	186			
100207596	CLARKSBURG	MD		04/29/2025		1,450		(82)			(82)		1,368	1,368			
100207597	SALEM	OR		04/29/2025		157		(10)			(10)		147	147			
100207599	CROFTON	MD		04/29/2025		295		(18)			(18)		277	277			
100207602	VALLONIA	IN		04/29/2025		657		(40)			(40)		617	617			
100207603	BORDENTOWN	NJ		04/29/2025		705		(43)			(43)		662	662			
100207605	SAN JOSE	CA		04/29/2025		714		(39)			(39)		675	675			
100207607	TUSCUMBIA	AL		04/29/2025		315		(10)			(10)		305	305			
100207608	MANTECA	CA		04/29/2025		216		(13)			(13)		203	203			
100207609	PROSPER	TX		04/29/2025		905		(55)			(55)		850	850			
100207610	GERALD	MO		04/29/2025		721		(25)			(25)		696	696			
100207611	MADISON	ME		04/29/2025		135		(7)			(7)		128	128			
100207612	ORANGEVALE	CA		04/29/2025		328		(11)			(11)		317	317			
100207613	FORT WAYNE	IN		04/29/2025		342		(21)			(21)		321	321			
100207615	DAMASCUS	MD		04/29/2025		496		(30)			(30)		466	466			
100207616	PORTLAND	OR		04/29/2025		209		(13)			(13)		196	196			
100207617	YARMOUTH PORT	MA		04/29/2025		1,163		(71)			(71)		1,092	1,092			
100207618	SAN PEDRO	CA		04/29/2025		219		(12)			(12)		207	207			
100207619	LEHIGH ACRES	FL		04/29/2025		195		(11)			(11)		184	184			
100207620	SOUTH SAN FRANCISCO	CA		04/29/2025		1,238		(59)			(59)		1,179	1,179			
100207622	PAWTUCKET	RI		04/29/2025		480		(25)			(25)		455	455			
100207623	SANTA ROSA	CA		04/29/2025		67		(4)			(4)		63	63			
100207624	CHESTERTOWN	MD		04/29/2025		822		(48)			(48)		774	774			
100207625	WATERFORD	CT		04/29/2025		319		(17)			(17)		302	302			
100207628	BALTIMORE	MD		04/29/2025		147		(9)			(9)		138	138			
100207629	CHATSWORTH	GA		04/29/2025		307		(19)			(19)		288	288			
100207632	JACKSONVILLE	FL		04/29/2025		926		(16)			(16)		910	910			
100207633	ORLANDO	FL		04/29/2025		277		(12)			(12)		265	265			
100207634	SILVER CREEK	GA		04/29/2025		657		(29)			(29)		628	628			
100207636	PORT SAINT LUCIE	FL		04/29/2025		562		(31)			(31)		531	531			
100207637	SOUTH GATE	CA		04/29/2025		561		(25)			(25)		536	536			
100207638	AURORA	IL		04/29/2025		762		(32)			(32)		730	730			
100207640	TOMS RIVER	NJ		04/29/2025		732		(39)			(39)		693	693			
100207641	MABLETON	GA		04/29/2025		479		(25)			(25)		454	454			
100207644	MISSION VIEJO	CA		04/29/2025		1,975		(97)			(97)		1,878	1,878			
100207645	SMITHFIELD	VA		04/29/2025		189		(11)			(11)		178	178			
100207647	DALY CITY	CA		04/29/2025		268		(7)			(7)		261	261			
100207648	GRANADA HILLS	CA		04/29/2025		657		(17)			(17)		640	640			
100207651	PEABODY	MA		04/29/2025		1,785		(46)			(46)		1,739	1,739			
100207652	FREDERICK	MD		04/29/2025		1,784		(69)			(69)		1,715	1,715			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207655	LOOMIS	CA		04/29/2025		814		(35)			(35)		779	779			
100207656	CONCORD	CA		04/29/2025		684		(29)			(29)		655	655			
100207657	SAVAGE	MN		04/29/2025		543		(22)			(22)		521	521			
100207661	LORIS	SC		04/29/2025		150		(8)			(8)		142	142			
100207662	CORPUS CHRISTI	TX		04/29/2025		139		(8)			(8)		131	131			
100207663	CONWAY	AR		04/29/2025		381		(20)			(20)		361	361			
100207665	ROHNERT PARK	CA		04/29/2025		117		(6)			(6)		111	111			
100207670	COVINGTON	LA		04/29/2025		323		(17)			(17)		306	306			
100207672	MERIDIANVILLE	AL		04/29/2025		1,684		(89)			(89)		1,595	1,595			
100207673	PEACHTREE CORNERS	GA		04/29/2025		1,597		(68)			(68)		1,529	1,529			
100207674	COOPER CITY	FL		04/29/2025		853		(56)			(56)		797	797			
100207675	SEDRO WOOLLEY	WA		04/29/2025		339		(15)			(15)		324	324			
100207676	PORTSMOUTH	VA		04/29/2025		357		(19)			(19)		338	338			
100207679	LAKE FOREST	CA		04/29/2025		1,508		(80)			(80)		1,428	1,428			
100207681	SPARTA	WI		04/29/2025		628		(25)			(25)		603	603			
100207682	NORTH VENICE	FL		04/29/2025		306		(13)			(13)		293	293			
100207683	WAXHAW	NC		04/29/2025		347		(18)			(18)		329	329			
100207685	NORTH HOLLYWOOD	CA		04/29/2025		1,006		(38)			(38)		968	968			
100207687	RIDGEFIELD	CT		04/29/2025		828		(34)			(34)		794	794			
100207688	GARY	IN		04/29/2025		187		(10)			(10)		177	177			
100207689	ELKTON	MD		04/29/2025		520		(13)			(13)		507	507			
100207690	MILWAUKEE	WI		04/29/2025		1,239		(32)			(32)		1,207	1,207			
100207691	SCOTTSBLUFF	NE		04/29/2025		427		(17)			(17)		410	410			
100207693	WAYNESVILLE	NC		04/29/2025		478		(12)			(12)		466	466			
100207695	AUBURN	CA		04/29/2025		80		(4)			(4)		76	76			
100207696	MELBOURNE	FL		04/29/2025		534		(28)			(28)		506	506			
100207697	MIDLAND	TX		04/29/2025		1,394		(73)			(73)		1,321	1,321			
100207701	MARIETTA	GA		04/29/2025		1,664		(51)			(51)		1,613	1,613			
100207703	BEVERLY	MA		04/29/2025		743		(39)			(39)		704	704			
100207706	ALBUQUERQUE	NM		04/29/2025		245		(10)			(10)		235	235			
100207707	DANVILLE	CA		04/29/2025		963		(31)			(31)		932	932			
100207708	TEMECULA	CA		04/29/2025		171		(8)			(8)		163	163			
100207709	HILTON HEAD	SC		04/29/2025		940		(24)			(24)		916	916			
100207710	THOMPSONS STATION	TN		04/29/2025		1,286		(67)			(67)		1,219	1,219			
100207711	LOS ANGELES	CA		04/29/2025		1,748		(45)			(45)		1,703	1,703			
100207712	PORTLAND	TX		04/29/2025		389		(21)			(21)		368	368			
100207714	CASTAIC	CA		04/29/2025		175		(5)			(5)		170	170			
100207715	THORNDALE	PA		04/29/2025		399		(21)			(21)		378	378			
100207716	SAN ANTONIO	TX		04/29/2025		2,515		(134)			(134)		2,381	2,381			
100207717	LONG VALLEY	NJ		04/29/2025		621		(25)			(25)		596	596			
100207719	VANCOUVER	WA		04/29/2025		421		(26)			(26)		395	395			
100207721	TURLOCK	CA		04/29/2025		638		(34)			(34)		604	604			
100207722	EATON	OH		04/29/2025		226		(12)			(12)		214	214			
100207723	COLLEGEVILLE	PA		04/29/2025		217		(11)			(11)		206	206			
100207724	ORLAND HILLS	IL		04/29/2025		760		(37)			(37)		723	723			
100207725	LEVITTOWN	PA		04/29/2025		521		(28)			(28)		493	493			
100207727	PEORIA	AZ		04/29/2025		3,762		(194)			(194)		3,568	3,568			
100207729	MOUNT PLEASANT	SC		04/29/2025		322		(17)			(17)		305	305			
100207732	TEXARKANA	AR		04/29/2025		1,946		(102)			(102)		1,844	1,844			
100207733	OCEAN SHORES	WA		04/29/2025		441		(23)			(23)		418	418			
100207734	GREENVILLE	NC		04/29/2025		218		(9)			(9)		209	209			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207738	EVANSTON	IL		04/29/2025		243		(10)			(10)		233	233			
100207740	KANSAS CITY	MO		04/29/2025		571		(18)			(18)		553	553			
100207741	PORT DEPOSIT	MD		04/29/2025		478		(25)			(25)		453	453			
100207743	BAKERSFIELD	CA		04/29/2025		263		(10)			(10)		253	253			
100207745	FORT PAYNE	AL		04/29/2025		240		(13)			(13)		227	227			
100207747	LITTLETON	CO		04/29/2025		337		(18)			(18)		319	319			
100207748	SPRINGDALE	AR		04/29/2025		310		(12)			(12)		298	298			
100207749	GAITHERSBURG	MD		04/29/2025		992		(52)			(52)		940	940			
100207750	TRUSSVILLE	AL		04/29/2025		297		(11)			(11)		286	286			
100207752	CHULA VISTA	CA		04/29/2025		2,234		(92)			(92)		2,142	2,142			
100207753	CLOVIS	CA		04/29/2025		443		(27)			(27)		416	416			
100207754	CROFTON	MD		04/29/2025		2,327		(141)			(141)		2,186	2,186			
100207757	TANEYTOWN	MD		04/29/2025		532		(32)			(32)		500	500			
100207758	CASTAIC	CA		04/29/2025		448		(10)			(10)		438	438			
100207760	COSTA MESA	CA		04/29/2025		1,548		(64)			(64)		1,484	1,484			
100207761	MESA	AZ		04/29/2025		545		(14)			(14)		531	531			
100207762	FORT WORTH	TX		04/29/2025		1,763		(63)			(63)		1,700	1,700			
100207768	WATSONVILLE	CA		04/29/2025		618		(16)			(16)		602	602			
100207769	CHICO	CA		04/29/2025		337		(9)			(9)		328	328			
100207770	HOUSTON	TX		04/29/2025		328		(20)			(20)		308	308			
100207771	OAKDALE	CA		04/29/2025		448		(11)			(11)		437	437			
100207773	SPARTANBURG	SC		04/29/2025		588		(36)			(36)		552	552			
100207777	LAKE LA	CA		04/29/2025		169		(4)			(4)		165	165			
100207778	PHOENIX	AZ		04/29/2025		374		(20)			(20)		354	354			
100207782	WALESKA	GA		04/29/2025		972		(25)			(25)		947	947			
100207784	LA HABRA	CA		04/29/2025		805		(14)			(14)		791	791			
100207786	MIAMI	FL		04/29/2025		197		(2)			(2)		195	195			
100207787	WALNUT CREEK	CA		04/29/2025		225		(10)			(10)		215	215			
100207790	WEST COVINA	CA		04/29/2025		408		(11)			(11)		397	397			
100207800	ALTA LOMA	CA		04/29/2025		3,233		(83)			(83)		3,150	3,150			
100207801	SACRAMENTO	CA		04/29/2025		262		(14)			(14)		248	248			
100207802	TEMPLE HILLS	MD		04/29/2025		509		(13)			(13)		496	496			
100207804	WEDDINGTON	NC		04/29/2025		596		(32)			(32)		564	564			
100207807	GRAFTON	OH		04/29/2025		284		(15)			(15)		269	269			
100207810	BALTIMORE	MD		04/29/2025		374		(17)			(17)		357	357			
100207812	ONTARIO	CA		04/29/2025		1,170		(31)			(31)		1,139	1,139			
100207813	CHARLESTON	SC		04/29/2025		14,503		(66)			(66)		14,437	14,437			
100207814	PINE MOUNTAIN	GA		04/29/2025		75		(3)			(3)		72	72			
100207818	EL DORADO HILLS	CA		04/29/2025		1,164		(2)			(2)		1,162	1,162			
100207819	ALLENDALE	MI		04/29/2025		297		(8)			(8)		289	289			
100207820	DUNEDIN	FL		04/29/2025		440		(12)			(12)		428	428			
100207821	STOCKTON	CA		04/29/2025		111		(3)			(3)		108	108			
100207823	GILBERT	AZ		04/29/2025		670		(18)			(18)		652	652			
100207828	STANWOOD	WA		04/29/2025		196		(5)			(5)		191	191			
100207829	PROSPERITY	SC		04/29/2025		89		(2)			(2)		87	87			
100207833	BABCOCK RANCH	FL		04/29/2025		3,046		(138)			(138)		2,908	2,908			
100207834	ANKENY	IA		04/29/2025		129		(6)			(6)		123	123			
100207837	MEDFORD	MA		04/29/2025		800		(21)			(21)		779	779			
100207839	PHOENIX	AZ		04/29/2025		95							95	95			
100207841	DOWNEY	CA		04/29/2025		887		(50)			(50)		837	837			
100207842	CERRITOS	CA		04/29/2025		710		(42)			(42)		668	668			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207844	IRVING	TX		04/29/2025		2,208		(91)			(91)		2,117	2,117			
100207845	DISTRICT HEIGHTS	MD		04/29/2025		93		(2)			(2)		91	91			
100207846	BROWNSVILLE	TX		04/29/2025		88		(4)			(4)		84	84			
100207847	MAULDIN	SC		04/29/2025		357		(8)			(8)		349	349			
100207848	PORT ORCHARD	WA		04/29/2025		387		(23)			(23)		364	364			
100207849	CICERO	IL		04/29/2025		677		(41)			(41)		636	636			
100207851	GRANADA HILLS	CA		04/29/2025		666		(17)			(17)		649	649			
100207852	HENDERSON	NV		04/29/2025		2,787		(73)			(73)		2,714	2,714			
100207857	HUMBLE	TX		04/29/2025		460		(28)			(28)		432	432			
100207859	ATLANTA	GA		04/29/2025		252		(14)			(14)		238	238			
100207867	HAWTHORNE	NJ		04/29/2025		223		(14)			(14)		209	209			
100207868	VALLEJO	CA		04/29/2025		334		(9)			(9)		325	325			
100207871	NEW BRAUNFELS	TX		04/29/2025		617		(33)			(33)		584	584			
100207873	POWAY	CA		04/29/2025		170		(8)			(8)		162	162			
100207874	RICHMOND	CA		04/29/2025		210		(7)			(7)		203	203			
100207875	YUBA CITY	CA		04/29/2025		124		(5)			(5)		119	119			
100207876	MANTECA	CA		04/29/2025		791		(20)			(20)		771	771			
100207877	NORTHRIDGE	CA		04/29/2025		335		(8)			(8)		327	327			
100207878	HOUSTON	TX		04/29/2025		592		(24)			(24)		568	568			
100207879	WHITESBURG	GA		04/29/2025		210		(13)			(13)		197	197			
100207880	SANTEE	CA		04/29/2025		355		(9)			(9)		346	346			
100207882	BOLINGBROOK	IL		04/29/2025		113		(3)			(3)		110	110			
100207883	COLUMBIA	SC		04/29/2025		1,382		(8)			(8)		1,374	1,374			
100207885	CALABASH	NC		04/29/2025		1,003		(60)			(60)		943	943			
100207886	TENINO	WA		04/29/2025		275		(13)			(13)		262	262			
100207887	LAS VEGAS	NV		04/29/2025		365		(10)			(10)		355	355			
100207888	OGDEN	UT		04/29/2025		877		(23)			(23)		854	854			
100207890	IONIA	MI		04/29/2025		365		(16)			(16)		349	349			
100207900	QUEEN CREEK	AZ		04/29/2025		158		(10)			(10)		148	148			
100207905	COMMERCE CITY	CO		04/29/2025		1,361		(45)			(45)		1,316	1,316			
100207906	SAN DIEGO	CA		04/29/2025		991		(42)			(42)		949	949			
100207911	BRASELTON	GA		04/29/2025		134		(4)			(4)		130	130			
100207912	CLAREMORE	OK		04/29/2025		712		(43)			(43)		669	669			
100207913	LIBERAL	KS		04/29/2025		274		(17)			(17)		257	257			
100207915	CLERMONT	FL		04/29/2025		354		(7)			(7)		347	347			
100207916	SUNRISE	FL		04/29/2025		353		(9)			(9)		344	344			
100207918	PENNSAUKEN	NJ		04/29/2025		210		(13)			(13)		197	197			
100207919	PINCKNEY	MI		04/29/2025		618		(35)			(35)		583	583			
100207921	FRUIT COVE	FL		04/29/2025		575		(15)			(15)		560	560			
100207922	GREENVILLE	TX		04/29/2025		609		(23)			(23)		586	586			
100207925	DETROIT	MI		04/29/2025		382		(16)			(16)		366	366			
100207927	BEAUMONT	CA		04/29/2025		657		(17)			(17)		640	640			
100207928	ROCKAWAY	NJ		04/29/2025		348		(9)			(9)		339	339			
100207929	AUSTIN	TX		04/29/2025		2,330		(103)			(103)		2,227	2,227			
100207930	GIG HARBOR	WA		04/29/2025		3,709		(161)			(161)		3,548	3,548			
100207932	PLANTATION	FL		04/29/2025		847		(25)			(25)		822	822			
100207934	BRENTWOOD	CA		04/29/2025		1,045		(27)			(27)		1,018	1,018			
100207935	KING WILLIAM	VA		04/29/2025		2,112		(47)			(47)		2,065	2,065			
100207937	CHICAGO	IL		04/29/2025		235		(10)			(10)		225	225			
100207938	DESTIN	FL		04/29/2025		1,622		(30)			(30)		1,592	1,592			
100207939	CANTERBURY	CT		04/29/2025		1,739		(42)			(42)		1,697	1,697			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207946	HACIENDA HEIGHTS	CA		04/29/2025		146		(4)			(4)		142	142			
100207947	FOREST LAKE	MN		04/29/2025		2,817		(120)			(120)		2,697	2,697			
100207949	RIVERSIDE	CA		04/29/2025		188		(3)			(3)		185	185			
100207951	NORWALK	CA		04/29/2025		1,098		(28)			(28)		1,070	1,070			
100207957	TORRANCE	CA		04/29/2025		774		(24)			(24)		750	750			
100207964	FRESNO	CA		04/29/2025		461		(12)			(12)		449	449			
100207967	MERIDEN	CT		04/29/2025		129		(8)			(8)		121	121			
100207972	POINT PLEASANT BEACH	NJ		04/29/2025		131		(8)			(8)		123	123			
100207973	OSCEOLA	IN		04/29/2025		313		(14)			(14)		299	299			
100207974	HATBORO	PA		04/29/2025		216		(13)			(13)		203	203			
100207977	CORONA	CA		04/29/2025		292		(18)			(18)		274	274			
100207980	FRANKLIN	NJ		04/29/2025		329		(14)			(14)		315	315			
100207981	FRESNO	CA		04/29/2025		81		(2)			(2)		79	79			
100207984	RAMONA	CA		04/29/2025		580		(35)			(35)		545	545			
100207985	YUCCA VALLEY	CA		04/29/2025		315		(14)			(14)		301	301			
100207986	WAYNESBORO	VA		04/29/2025		838		(35)			(35)		803	803			
100207987	GLENDALE	AZ		04/29/2025		1,154		(61)			(61)		1,093	1,093			
100207988	ALTON	NH		04/29/2025		321		(9)			(9)		312	312			
100207989	LANCASTER	CA		04/29/2025		558		(34)			(34)		524	524			
100207992	SIMI VALLEY	CA		04/29/2025		320		(11)			(11)		309	309			
100207993	WHITTIER	CA		04/29/2025		1,385		(35)			(35)		1,350	1,350			
100207994	VALLEJO	CA		04/29/2025		157		(4)			(4)		153	153			
100207996	IRMO	SC		04/29/2025		748		(19)			(19)		729	729			
100207997	SHARPSBURG	GA		04/29/2025		495		(13)			(13)		482	482			
100207999	SCOTTSDALE	AZ		04/29/2025		1,311		(20)			(20)		1,291	1,291			
100208000	RIVERSIDE	CA		04/29/2025		683		(18)			(18)		665	665			
100208002	SONORA	CA		04/29/2025		410		(25)			(25)		385	385			
100208004	COLTON	CA		04/29/2025		653		(17)			(17)		636	636			
100208008	EDGEWATER	MD		04/29/2025		2,178		(57)			(57)		2,121	2,121			
100208009	FLAGSTAFF	AZ		04/29/2025		1,673		(91)			(91)		1,582	1,582			
100208013	ST PETERSBURG	FL		04/29/2025		153		(3)			(3)		150	150			
100208018	GLENDALE	AZ		04/29/2025		113		(2)			(2)		111	111			
100208022	FORT WORTH	TX		04/29/2025		310		(14)			(14)		296	296			
100208023	HAINES CITY	FL		04/29/2025		580		(24)			(24)		556	556			
100208025	COLORADO SPRINGS	CO		04/29/2025		2,191		(133)			(133)		2,058	2,058			
100208026	HIGHLAND	CA		04/29/2025		220		(6)			(6)		214	214			
100208030	LAS VEGAS	NV		04/29/2025		233		(6)			(6)		227	227			
100208031	RENO	NV		04/29/2025		346		(9)			(9)		337	337			
100208035	JACKSONVILLE	AR		04/29/2025		389		(24)			(24)		365	365			
100208037	GILROY	CA		04/29/2025		404		(10)			(10)		394	394			
100208040	IRVING	TX		04/29/2025		451		(28)			(28)		423	423			
100208043	BLUE SPRINGS	MO		04/29/2025		11,817		(264)			(264)		11,553	11,553			
100208044	BEVERLY HILLS	FL		04/29/2025		179		(5)			(5)		174	174			
100208047	SANTA CLARITA	CA		04/29/2025		291		(13)			(13)		278	278			
100208048	POMPTON LAKES	NJ		04/29/2025		254		(7)			(7)		247	247			
100208050	WINTER GARDEN	FL		04/29/2025		1,208		(29)			(29)		1,179	1,179			
100208052	ORLANDO	FL		04/29/2025		463		(28)			(28)		435	435			
100208054	BELMONT	MA		04/29/2025		974		(39)			(39)		935	935			
100208055	WALLA WALLA	WA		04/29/2025		349		(9)			(9)		340	340			
100208056	COLUMBIA	MD		04/29/2025		385		(16)			(16)		369	369			
100208057	CHULA VISTA	CA		04/29/2025		252		(7)			(7)		245	245			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100208058	INDIO	CA		04/29/2025		2,534		(61)			(61)		2,473	2,473			
100208060	BALTIMORE	MD		04/29/2025		176		(5)			(5)		171	171			
100208061	SOUTH GATE	CA		04/29/2025		60		(2)			(2)		58	58			
100208063	WINDERMERE	FL		04/29/2025		513		(26)			(26)		487	487			
100208065	PORTERVILLE	CA		04/29/2025		828		(48)			(48)		780	780			
100208066	TUCSON	AZ		04/29/2025		459		(18)			(18)		441	441			
100208068	DECATUR	GA		04/29/2025		458		(19)			(19)		439	439			
100208070	YUCAIPA	CA		04/29/2025		574		(14)			(14)		560	560			
100208071	PLUMAS LAKE	CA		04/29/2025		311		(19)			(19)		292	292			
100208072	SAN TAN VALLEY	AZ		04/29/2025		259		(11)			(11)		248	248			
100208074	WALLINGFORD	PA		04/29/2025		320		(8)			(8)		312	312			
100208075	EXPORT	PA		04/29/2025		275		(7)			(7)		268	268			
100208076	SOUTHAMPTON	PA		04/29/2025		1,107		(28)			(28)		1,079	1,079			
100208077	POWDER SPGS	GA		04/29/2025		374		(23)			(23)		351	351			
100208080	SURPRISE	AZ		04/29/2025		271		(7)			(7)		264	264			
100208081	LITTLETON	CO		04/29/2025		511		(28)			(28)		483	483			
100208084	OXFORD	PA		04/29/2025		814		(21)			(21)		793	793			
100208085	ANTELOPE	CA		04/29/2025		667		(39)			(39)		628	628			
100208087	MURRIETA	CA		04/29/2025		272		(7)			(7)		265	265			
100208088	WARETOWN	NJ		04/29/2025		172		(10)			(10)		162	162			
100208089	LINO LAKES	MN		04/29/2025		2,349		(86)			(86)		2,263	2,263			
100208090	MODESTO	CA		04/29/2025		298		(18)			(18)		280	280			
100208092	ST SIMONS ISLAND	GA		04/29/2025		668		(41)			(41)		627	627			
100208093	GREEN BAY	WI		04/29/2025		221		(6)			(6)		215	215			
100208094	HOBE SOUND	FL		04/29/2025		430		(11)			(11)		419	419			
100208095	YANTIS	TX		04/29/2025		730		(45)			(45)		685	685			
100208098	BUMPASS	VA		04/29/2025		1,548		(64)			(64)		1,484	1,484			
100208099	KANSAS CITY	KS		04/29/2025		5,688		(29)			(29)		5,659	5,659			
100208100	FOUNTAIN VALLEY	CA		04/29/2025		225		(5)			(5)		220	220			
100208102	UPPER MARLBORO	MD		04/29/2025		515		(13)			(13)		502	502			
100208104	TRUMANN	AR		04/29/2025		48		(1)			(1)		47	47			
100208105	CHINO HILLS	CA		04/29/2025		192		(5)			(5)		187	187			
100208106	DAWSONVILLE	GA		04/29/2025		212		(4)			(4)		208	208			
100208107	REDMOND	WA		04/29/2025		457		(12)			(12)		445	445			
100208109	S PORTLAND	ME		04/29/2025		359		(22)			(22)		337	337			
100208112	MIDDLETON	ID		04/29/2025		52		(1)			(1)		51	51			
100208113	GARDNERVILLE	NV		04/29/2025		1,024		(35)			(35)		989	989			
100208114	LOS ANGELES	CA		04/29/2025		355		(14)			(14)		341	341			
100208115	NOVATO	CA		04/29/2025		159		(4)			(4)		155	155			
100208116	NEWTON	IA		04/29/2025		138		(6)			(6)		132	132			
100208117	SURPRISE	AZ		04/29/2025		41,843		(634)			(634)		41,209	41,209			
100208118	SANTA MARIA	CA		04/29/2025		182		(5)			(5)		177	177			
100208119	PHOENIX	AZ		04/29/2025		466		(11)			(11)		455	455			
100208125	WHITTIER	CA		04/29/2025		401		(11)			(11)		390	390			
100208127	ELIZABETH	NJ		04/29/2025		268		(16)			(16)		252	252			
100208128	GUNNISON	CO		04/29/2025		472		(12)			(12)		460	460			
100208130	LITTLE ELM	TX		04/29/2025		248		(11)			(11)		237	237			
100208134	PANORAMA CITY	CA		04/29/2025		950		(40)			(40)		910	910			
100208135	LAS VEGAS	NV		04/29/2025		67		(2)			(2)		65	65			
100208138	KANSAS CITY	MO		04/29/2025		525		(14)			(14)		511	511			
100208140	SHREWSBURY	NJ		04/29/2025		502		(13)			(13)		489	489			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208145	JURUPA VALLEY	CA		04/29/2025		439		(10)			(10)		429	429			
100208147	WALDORF	MD		04/29/2025		656		(40)			(40)		616	616			
100208148	NOVATO	CA		04/29/2025		271		(6)			(6)		265	265			
100208150	ALHAMBRA	CA		04/29/2025		122		(3)			(3)		119	119			
100208152	VISTA	CA		04/29/2025		267		(7)			(7)		260	260			
100208155	GRAY	ME		04/29/2025		461		(28)			(28)		433	433			
100208162	CAVE CREEK	AZ		04/29/2025		234		(6)			(6)		228	228			
100208164	CERRITOS	CA		04/29/2025		1,551		(68)			(68)		1,483	1,483			
100208165	DANVILLE	VA		04/29/2025		547		(14)			(14)		533	533			
100208166	HOT SPRINGS	AR		04/29/2025		918		(24)			(24)		894	894			
100208168	GLASTONBURY	CT		04/29/2025		669		(17)			(17)		652	652			
100208169	LOS ANGELES	CA		04/29/2025		182		(5)			(5)		177	177			
100208171	ALEXANDRIA	VA		04/29/2025		1,929		(46)			(46)		1,883	1,883			
100208174	QUEEN CREEK	AZ		04/29/2025		1,226		(26)			(26)		1,200	1,200			
100208175	GREER	SC		04/29/2025		598		(15)			(15)		583	583			
100208176	CORINTH	TX		04/29/2025		293		(13)			(13)		280	280			
100208177	RICHMOND	CA		04/29/2025		374		(16)			(16)		358	358			
100208178	MURRIETA	CA		04/29/2025		202		(11)			(11)		191	191			
100208181	WESTBY	WI		04/29/2025		775		(38)			(38)		737	737			
100208182	TOMS RIVER	NJ		04/29/2025		210		(13)			(13)		197	197			
100208185	BRANDON	FL		04/29/2025		249		(6)			(6)		243	243			
100208188	LAKELAND	FL		04/29/2025		239		(15)			(15)		224	224			
100208189	PAYSON	UT		04/29/2025		350		(9)			(9)		341	341			
100208190	SAN DIEGO	CA		04/29/2025		583		(15)			(15)		568	568			
100208193	MIRAMAR	FL		04/29/2025		90		(3)			(3)		87	87			
100208195	WILTON	CT		04/29/2025		699		(30)			(30)		669	669			
100208198	DUCHESNE	UT		04/29/2025		55		(1)			(1)		54	54			
100208207	RICHMOND	TX		04/29/2025		587		(35)			(35)		552	552			
100208208	PINOLE	CA		04/29/2025		207		(5)			(5)		202	202			
100208209	OCEANSIDE	CA		04/29/2025		267		(16)			(16)		251	251			
100208210	LAMAR	AR		04/29/2025		371		(21)			(21)		350	350			
100208212	DOVER	DE		04/29/2025		135		(8)			(8)		127	127			
100208214	PALERMO	ME		04/29/2025		375		(23)			(23)		352	352			
100208215	CORPUS CHRISTI	TX		04/29/2025		461		(21)			(21)		440	440			
100208216	STOCKTON	CA		04/29/2025		1,792		(113)			(113)		1,679	1,679			
100208217	NORTHRIDGE	CA		04/29/2025		1,230		(54)			(54)		1,176	1,176			
100208218	SAN JOSE	CA		04/29/2025		548		(14)			(14)		534	534			
100208219	NORTH HALEDON	NJ		04/29/2025		1,787		(43)			(43)		1,744	1,744			
100208220	ANTIOCH	CA		04/29/2025		71		(1)			(1)		70	70			
100208221	PANAMA CITY	FL		04/29/2025		53		(2)			(2)		51	51			
100208222	BLOOMINGTON	CA		04/29/2025		125		(3)			(3)		122	122			
100208224	PLYMOUTH	MI		04/29/2025		869		(43)			(43)		826	826			
100208226	MANTECA	CA		04/29/2025		212		(13)			(13)		199	199			
100208229	UNION	CT		04/29/2025		326		(8)			(8)		318	318			
100208233	LUCERNE	CA		04/29/2025		361		(22)			(22)		339	339			
100208234	PALMDALE	CA		04/29/2025		115		(3)			(3)		112	112			
100208235	SENOIA	GA		04/29/2025		265		(7)			(7)		258	258			
100208236	GRANTS PASS	OR		04/29/2025		854		(49)			(49)		805	805			
100208240	RICHMOND	TX		04/29/2025		427		(22)			(22)		405	405			
100208242	DALLAS	GA		04/29/2025		396		(18)			(18)		378	378			
100208245	GRAPEVINE	TX		04/29/2025		6,039		(208)			(208)		5,831	5,831			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208248	AUSTIN	TX		04/29/2025		345		(18)			(18)		327	327			
100208250	WOODLAND	CA		04/29/2025		354		(19)			(19)		335	335			
100208251	SAN RAMON	CA		04/29/2025		5,090		(174)			(174)		4,916	4,916			
100208252	MCKINNEY	TX		04/29/2025		478		(19)			(19)		459	459			
100208253	WILLOWBROOK	IL		04/29/2025		1,172		(48)			(48)		1,124	1,124			
100208255	MIAMI	FL		04/29/2025		1,110		(29)			(29)		1,081	1,081			
100208257	BETHALTO	IL		04/29/2025		360		(15)			(15)		345	345			
100208259	HAILEY	ID		04/29/2025		980		(56)			(56)		924	924			
100208260	CHICAGO	IL		04/29/2025		230		(9)			(9)		221	221			
100208264	LAKE STEVENS	WA		04/29/2025		98		(6)			(6)		92	92			
100208265	AMELIA	OH		04/29/2025		21,323		(497)			(497)		20,826	20,826			
100208269	CORAL SPRINGS	FL		04/29/2025		752		(46)			(46)		706	706			
100208270	BEAVERTON	OR		04/29/2025		928		(24)			(24)		904	904			
100208273	COVINA	CA		04/29/2025		1,193		(31)			(31)		1,162	1,162			
100208274	CHINO	CA		04/29/2025		119		(6)			(6)		113	113			
100208275	JOHNS ISLAND	SC		04/29/2025		989		(25)			(25)		964	964			
100208276	CLOVIS	CA		04/29/2025		73		(3)			(3)		70	70			
100208278	PHILADELPHIA	PA		04/29/2025		600		(23)			(23)		577	577			
100208279	BETHLEHEM	PA		04/29/2025		300		(18)			(18)		282	282			
100208282	WILLIAMSFIELD	IL		04/29/2025		219		(13)			(13)		206	206			
100208283	RAEFORD	NC		04/29/2025		425		(11)			(11)		414	414			
100208288	WARRINGTON	PA		04/29/2025		208		(13)			(13)		195	195			
100208289	CHATSWORTH	CA		04/29/2025		1,038		(45)			(45)		993	993			
100208290	OXNARD	CA		04/29/2025		298		(16)			(16)		282	282			
100208291	YUBA CITY	CA		04/29/2025		1,085		(42)			(42)		1,043	1,043			
100208294	SAINT LOUIS	MO		04/29/2025		299		(15)			(15)		284	284			
100208295	UNION	NJ		04/29/2025		1,443		(88)			(88)		1,355	1,355			
100208297	SALINAS	CA		04/29/2025		587		(14)			(14)		573	573			
100208300	ATOKA	TN		04/29/2025		738		(19)			(19)		719	719			
100208301	GRAND JUNCTION	CO		04/29/2025		597		(33)			(33)		564	564			
100208305	CARLSBAD	CA		04/29/2025		2,252		(119)			(119)		2,133	2,133			
100208308	BUCKLEY	WA		04/29/2025		1,293		(33)			(33)		1,260	1,260			
100208309	BEDFORD	IN		04/29/2025		1,671		(72)			(72)		1,599	1,599			
100208314	WEAVER	AL		04/29/2025		127		(8)			(8)		119	119			
100208315	LANHAM	MD		04/29/2025		2,315		(59)			(59)		2,256	2,256			
100208321	PORT SAINT LUCIE	FL		04/29/2025		2,415		(54)			(54)		2,361	2,361			
100208323	LAS VEGAS	NV		04/29/2025		652		(15)			(15)		637	637			
100208324	MORGAN HILL	CA		04/29/2025		353		(8)			(8)		345	345			
100208325	TRACY	CA		04/29/2025		266		(1)			(1)		265	265			
100208326	PEYTON	CO		04/29/2025		265		(12)			(12)		253	253			
100208328	UNIONTOWN	KY		04/29/2025		315		(16)			(16)		299	299			
100208329	CLARKSTON	MI		04/29/2025		200		(12)			(12)		188	188			
100208330	SEASIDE	CA		04/29/2025		531		(13)			(13)		518	518			
100208332	PHOENIX	AZ		04/29/2025		291		(16)			(16)		275	275			
100208334	COLUMBIA	TN		04/29/2025		245		(6)			(6)		239	239			
100208335	CHICO	CA		04/29/2025		242		(6)			(6)		236	236			
100208336	CHULA VISTA	CA		04/29/2025		2,602		(67)			(67)		2,535	2,535			
100208337	APACHE JUNCTION	AZ		04/29/2025		174		(4)			(4)		170	170			
100208338	BOULDER CREEK	CA		04/29/2025		458		(11)			(11)		447	447			
100208340	QUEEN CREEK	AZ		04/29/2025		130		(3)			(3)		127	127			
100208345	ORANGE PARK	FL		04/29/2025		121		(5)			(5)		116	116			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208346	HIGH SPRINGS	FL		04/29/2025		499		(21)			(21)		478	478			
100208349	WOODSTOCK	IL		04/29/2025		571		(19)			(19)		552	552			
100208350	NEW BRAUNFELS	TX		04/29/2025		893		(37)			(37)		856	856			
100208351	WINTER GARDEN	FL		04/29/2025		976		(23)			(23)		953	953			
100208355	EAGAN	MN		04/29/2025		358		(22)			(22)		336	336			
100208356	LAKEWOOD	CO		04/29/2025		657		(15)			(15)		642	642			
100208360	BONNEY LAKE	WA		04/29/2025		174		(11)			(11)		163	163			
100208362	ROSEVILLE	CA		04/29/2025		423		(17)			(17)		406	406			
100208363	CHESAPEAKE	VA		04/29/2025		112		(5)			(5)		107	107			
100208365	CENTRALIA	WA		04/29/2025		399		(10)			(10)		389	389			
100208367	CITRUS HEIGHTS	CA		04/29/2025		351		(8)			(8)		343	343			
100208368	CINCINNATI	OH		04/29/2025		509		(12)			(12)		497	497			
100208378	OAKLEY	CA		04/29/2025		221		(10)			(10)		211	211			
100208380	RAYMOND	NH		04/29/2025		722		(15)			(15)		707	707			
100208383	PHOENIX	AZ		04/29/2025		239		(10)			(10)		229	229			
100208385	LAKE FOREST	CA		04/29/2025		956		(25)			(25)		931	931			
100208386	RIVERSIDE	CA		04/29/2025		157		(4)			(4)		153	153			
100208387	PHOENIX	AZ		04/29/2025		471		(24)			(24)		447	447			
100208389	WESTLAKE VILLAGE	CA		04/29/2025		610		(11)			(11)		599	599			
100208392	WINTER GARDEN	FL		04/29/2025		825		(19)			(19)		806	806			
100208396	LAS VEGAS	NV		04/29/2025		495		(13)			(13)		482	482			
100208397	WESLEY CHAPEL	FL		04/29/2025		318		(19)			(19)		299	299			
100208400	DALLAS	TX		04/29/2025		919		(35)			(35)		884	884			
100208401	TUSTIN	CA		04/29/2025		213		(10)			(10)		203	203			
100208403	BOCA RATON	FL		04/29/2025		1,237		(51)			(51)		1,186	1,186			
100208406	ELVERTA	CA		04/29/2025		770		(47)			(47)		723	723			
100208409	MIMS	FL		04/29/2025		156		(4)			(4)		152	152			
100208413	BLAINE	MN		04/29/2025		259		(5)			(5)		254	254			
100208414	BUTLER	PA		04/29/2025		1,123		(26)			(26)		1,097	1,097			
100208418	MARANA	AZ		04/29/2025		487		(26)			(26)		461	461			
100208420	PEA RIDGE	AR		04/29/2025		163		(9)			(9)		154	154			
100208421	HACIENDA HEIGHTS	CA		04/29/2025		332		(18)			(18)		314	314			
100208422	FRUITA	CO		04/29/2025		531		(14)			(14)		517	517			
100208423	CANAL FULTON	OH		04/29/2025		101		(5)			(5)		96	96			
100208424	GILROY	CA		04/29/2025		1,998		(45)			(45)		1,953	1,953			
100208426	NEW CASTLE	PA		04/29/2025		348		(18)			(18)		330	330			
100208427	SANTA ROSA	CA		04/29/2025		345		(13)			(13)		332	332			
100208429	MATTHEWS	NC		04/29/2025		1,044		(24)			(24)		1,020	1,020			
100208430	ARBUCKLE	CA		04/29/2025		211		(11)			(11)		200	200			
100208432	ELK GROVE	CA		04/29/2025		323		(6)			(6)		317	317			
100208433	PLAIN CITY	UT		04/29/2025		216		(9)			(9)		207	207			
100208434	BIXBY	OK		04/29/2025		200		(11)			(11)		189	189			
100208435	HIALEAH	FL		04/29/2025		299		(12)			(12)		287	287			
100208437	COVINGTON	WA		04/29/2025		340		(14)			(14)		326	326			
100208440	CONCORD	CA		04/29/2025		945		(58)			(58)		887	887			
100208442	SANTA BARBARA	CA		04/29/2025		462		(12)			(12)		450	450			
100208443	LITITZ	PA		04/29/2025		233		(10)			(10)		223	223			
100208444	WINCHESTER	KY		04/29/2025		331		(16)			(16)		315	315			
100208445	SAN DIEGO	CA		04/29/2025		167		(4)			(4)		163	163			
100208447	MURFREESBORO	TN		04/29/2025		351		(15)			(15)		336	336			
100208448	OXNARD	CA		04/29/2025		1,766		(19)			(19)		1,747	1,747			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208450	THURMONT	MD		04/29/2025		658		(40)			(40)		618	618			
100208451	HARRIMAN	TN		04/29/2025		985		(42)			(42)		943	943			
100208453	SARASOTA	FL		04/29/2025		1,836		(47)			(47)		1,789	1,789			
100208455	EVERETT	WA		04/29/2025		665		(17)			(17)		648	648			
100208456	LAUREL	MD		04/29/2025		1,412		(55)			(55)		1,357	1,357			
100208457	SAN ANTONIO	TX		04/29/2025		489		(20)			(20)		469	469			
100208464	SAN DIEGO	CA		04/29/2025		1,057		(56)			(56)		1,001	1,001			
100208465	LONGVIEW	WA		04/29/2025		309		(15)			(15)		294	294			
100208467	SUNLAND	CA		04/29/2025		412		(10)			(10)		402	402			
100208468	PORT SAINT LUCIE	FL		04/29/2025		359		(8)			(8)		351	351			
100208469	RIVERSIDE	CA		04/29/2025		215		(3)			(3)		212	212			
100208470	LOS ANGELES	CA		04/29/2025		221		(13)			(13)		208	208			
100208471	ALBUQUERQUE	NM		04/29/2025		227		(14)			(14)		213	213			
100208473	DALLAS	TX		04/29/2025		1,109		(47)			(47)		1,062	1,062			
100208475	KISSIMMEE	FL		04/29/2025		984		(23)			(23)		961	961			
100208479	CASSELBERRY	FL		04/29/2025		444		(9)			(9)		435	435			
100208482	OAK ISLAND	NC		04/29/2025		587		(24)			(24)		563	563			
100208485	COLUMBUS	OH		04/29/2025		734		(17)			(17)		717	717			
100208486	SAN TAN VLY	AZ		04/29/2025		369		(9)			(9)		360	360			
100208487	EL DORADO HILLS	CA		04/29/2025		485		(19)			(19)		466	466			
100208488	OAKLAND PARK	FL		04/29/2025		995		(14)			(14)		981	981			
100208489	LAND O LAKES	FL		04/29/2025		3,675		(122)			(122)		3,553	3,553			
100208490	WILLIAMSTOWN	NJ		04/29/2025		153		(8)			(8)		145	145			
100208492	WHITTIER	CA		04/29/2025		82		(2)			(2)		80	80			
100208495	SAN ANGELO	TX		04/29/2025		276		(14)			(14)		262	262			
100208504	STUART	FL		04/29/2025		864		(38)			(38)		826	826			
100208506	WILDWOOD	MO		04/29/2025		171		(10)			(10)		161	161			
100208507	GLEN ALLEN	VA		04/29/2025		219		(6)			(6)		213	213			
100208509	SAN JOSE	CA		04/29/2025		1,467		(35)			(35)		1,432	1,432			
100208510	GAS CITY	IN		04/29/2025		95		(6)			(6)		89	89			
100208512	FORT WORTH	TX		04/29/2025		246		(15)			(15)		231	231			
100208513	MATTHEWS	NC		04/29/2025		541		(13)			(13)		528	528			
100208514	CARMICHAEL	CA		04/29/2025		240		(12)			(12)		228	228			
100208517	ALEXANDRIA	VA		04/29/2025		1,928		(98)			(98)		1,830	1,830			
100208520	FRESNO	CA		04/29/2025		1,546		(63)			(63)		1,483	1,483			
100208522	ONSTED	MI		04/29/2025		631		(16)			(16)		615	615			
100208523	RANCHO MISSION VIEJO	CA		04/29/2025		782		(32)			(32)		750	750			
100208527	LOUISVILLE	KY		04/29/2025		290		(15)			(15)		275	275			
100208528	ALISO VIEJO	CA		04/29/2025		428		(9)			(9)		419	419			
100208532	ANKENY	IA		04/29/2025		1,576		(41)			(41)		1,535	1,535			
100208533	SUMMERVILLE	SC		04/29/2025		1,041		(26)			(26)		1,015	1,015			
100208539	LEXINGTON PARK	MD		04/29/2025		338		(21)			(21)		317	317			
100208540	OVERLAND PARK	KS		04/29/2025		414		(10)			(10)		404	404			
100208542	LINDEN	CA		04/29/2025		249		(6)			(6)		243	243			
100208544	LAKE ELSINORE	CA		04/29/2025		97		(5)			(5)		92	92			
100208550	SUN CITY	AZ		04/29/2025		154		(9)			(9)		145	145			
100208552	CRESCO	PA		04/29/2025		614		(15)			(15)		599	599			
100208554	KENT	WA		04/29/2025		739		(18)			(18)		721	721			
100208555	WOODS CROSS	UT		04/29/2025		4,798		(24)			(24)		4,774	4,774			
100208556	RIPON	CA		04/29/2025		42		(2)			(2)		40	40			
100208557	LOYALTON	CA		04/29/2025		207		(10)			(10)		197	197			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208559	SAINT CLOUD	MN		04/29/2025		153		(8)			(8)		145	145			
100208560	BALTIMORE	MD		04/29/2025		276		(14)			(14)		262	262			
100208561	ELLISVILLE	MO		04/29/2025		4,835		(284)			(284)		4,551	4,551			
100208562	KANSAS CITY	MO		04/29/2025		140		(9)			(9)		131	131			
100208563	CUMMING	GA		04/29/2025		1,235		(32)			(32)		1,203	1,203			
100208564	CORAOPOLIS	PA		04/29/2025		708		(29)			(29)		679	679			
100208565	MESA	AZ		04/29/2025		929		(8)			(8)		921	921			
100208566	SCOTTSDALE	AZ		04/29/2025		602		(16)			(16)		586	586			
100208567	JULIAN	CA		04/29/2025		315		(7)			(7)		308	308			
100208569	GILBERT	AZ		04/29/2025		140		(4)			(4)		136	136			
100208570	WEST JORDAN	UT		04/29/2025		41		(1)			(1)		40	40			
100208572	TAYLORSVILLE	KY		04/29/2025		300		(7)			(7)		293	293			
100208573	COVINA	CA		04/29/2025		278		(6)			(6)		272	272			
100208574	UMATILLA	OR		04/29/2025		228		(14)			(14)		214	214			
100208575	PORT SAINT LUCIE	FL		04/29/2025		183		(8)			(8)		175	175			
100208576	SOUTH BEND	IN		04/29/2025		421		(22)			(22)		399	399			
100208577	LINCOLN	AR		04/29/2025		153		(9)			(9)		144	144			
100208581	EL PASO	TX		04/29/2025		683		(25)			(25)		658	658			
100208582	ARLINGTON	TX		04/29/2025		362		(13)			(13)		349	349			
100208584	AMISSVILLE	VA		04/29/2025		317		(19)			(19)		298	298			
100208586	HACIENDA HTS	CA		04/29/2025		202		(8)			(8)		194	194			
100208587	BAKERSFIELD	CA		04/29/2025		182		(8)			(8)		174	174			
100208588	INDEPENDENCE	MO		04/29/2025		147		(6)			(6)		141	141			
100208589	MIAMI	FL		04/29/2025		473		(12)			(12)		461	461			
100208590	WINCHESTER	VA		04/29/2025		906		(20)			(20)		886	886			
100208591	LOS ANGELES	CA		04/29/2025		385		(9)			(9)		376	376			
100208592	THOMASVILLE	GA		04/29/2025		285		(17)			(17)		268	268			
100208594	HAILEY	ID		04/29/2025		3,267		(39)			(39)		3,228	3,228			
100208596	ETOWAH	TN		04/29/2025		1,441		(75)			(75)		1,366	1,366			
100208597	VALRICO	FL		04/29/2025		1,296		(31)			(31)		1,265	1,265			
100208599	LAS VEGAS	NV		04/29/2025		130		(3)			(3)		127	127			
100208601	LA VERNE	CA		04/29/2025		2,239		(51)			(51)		2,188	2,188			
100208602	CENTRE HALL	PA		04/29/2025		3,223		(75)			(75)		3,148	3,148			
100208603	RANDALLSTOWN	MD		04/29/2025		358		(19)			(19)		339	339			
100208606	SYLVA	NC		04/29/2025		258		(6)			(6)		252	252			
100208607	LANCASTER	CA		04/29/2025		298		(7)			(7)		291	291			
100208610	CHANDLER	AZ		04/29/2025		552		(23)			(23)		529	529			
100208611	SAN DIEGO	CA		04/29/2025		14,561		(798)			(798)		13,763	13,763			
100208612	LANCASTER	CA		04/29/2025		151		(4)			(4)		147	147			
100208614	EL PASO	TX		04/29/2025		243		(15)			(15)		228	228			
100208616	SIMI VALLEY	CA		04/29/2025		214		(6)			(6)		208	208			
100208617	DUNWOODY	GA		04/29/2025		1,216		(28)			(28)		1,188	1,188			
100208618	SAN RAMON	CA		04/29/2025		5,376		(121)			(121)		5,255	5,255			
100208619	ELK GROVE	CA		04/29/2025		223		(5)			(5)		218	218			
100208620	LA CANADA FLINTRIDGE	CA		04/29/2025		2,875		(118)			(118)		2,757	2,757			
100208623	LAWRENCEBURG	KY		04/29/2025		284		(15)			(15)		269	269			
100208624	RANCHO CORDOVA	CA		04/29/2025		804		(19)			(19)		785	785			
100208625	FALLBROOK	CA		04/29/2025		1,006		(41)			(41)		965	965			
100208627	AIKEN	SC		04/29/2025		354		(15)			(15)		339	339			
100208628	MESA	AZ		04/29/2025		223		(12)			(12)		211	211			
100208629	GREELEY	CO		04/29/2025		1,658		(72)			(72)		1,586	1,586			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208630	MONTICELLO	IN		04/29/2025		134		(8)			(8)		126	126			
100208631	HUGHSON	CA		04/29/2025		342		(8)			(8)		334	334			
100208633	SIMPSONVILLE	SC		04/29/2025		210		(8)			(8)		202	202			
100208636	SAN JOSE	CA		04/29/2025		349		(4)			(4)		345	345			
100208637	TAMASSEE	SC		04/29/2025		1,754		(100)			(100)		1,654	1,654			
100208639	SACRAMENTO	CA		04/29/2025		174		(4)			(4)		170	170			
100208640	PASCO	WA		04/29/2025		424		(11)			(11)		413	413			
100208643	YORK	SC		04/29/2025		179		(8)			(8)		171	171			
100208646	UNION	KY		04/29/2025		405		(21)			(21)		384	384			
100208647	FRUITVALE	TX		04/29/2025		193		(8)			(8)		185	185			
100208648	ELMWOOD PARK	IL		04/29/2025		646		(11)			(11)		635	635			
100208649	SAN DIEGO	CA		04/29/2025		374		(9)			(9)		365	365			
100208650	REDDING	CA		04/29/2025		629		(16)			(16)		613	613			
100208652	BAKERSFIELD	CA		04/29/2025		372		(16)			(16)		356	356			
100208654	CLOVERDALE	CA		04/29/2025		517		(25)			(25)		492	492			
100208655	LITTLETON	CO		04/29/2025		1,188		(47)			(47)		1,141	1,141			
100208656	FONTANA	CA		04/29/2025		664		(13)			(13)		651	651			
100208659	HAPPY VALLEY	OR		04/29/2025		1,085		(28)			(28)		1,057	1,057			
100208660	PAWTUCKET	RI		04/29/2025		12,060		(276)			(276)		11,784	11,784			
100208662	GLENDALE	AZ		04/29/2025		698		(15)			(15)		683	683			
100208664	CALDWELL	ID		04/29/2025		615		(14)			(14)		601	601			
100208665	RUTHERFORD	NJ		04/29/2025		618		(23)			(23)		595	595			
100208666	LAS VEGAS	NV		04/29/2025		2,087		(84)			(84)		2,003	2,003			
100208667	BAKERSFIELD	CA		04/29/2025		132		(4)			(4)		128	128			
100208670	GOODYEAR	AZ		04/29/2025		508		(12)			(12)		496	496			
100208672	CLERMONT	FL		04/29/2025		518		(22)			(22)		496	496			
100208673	KATY	TX		04/29/2025		266		(11)			(11)		255	255			
100208674	OSHKOSH	WI		04/29/2025		858		(45)			(45)		813	813			
100208675	LAKEWOOD	CA		04/29/2025		787		(29)			(29)		758	758			
100208676	BOWIE	MD		04/29/2025		823		(44)			(44)		779	779			
100208677	CONCORD	NC		04/29/2025		733		(9)			(9)		724	724			
100208678	WHITELAND	IN		04/29/2025		138		(8)			(8)		130	130			
100208679	LEWISVILLE	NC		04/29/2025		1,087		(25)			(25)		1,062	1,062			
100208681	KENT	WA		04/29/2025		328		(8)			(8)		320	320			
100208683	FLORENCE	NJ		04/29/2025		712		(16)			(16)		696	696			
100208684	WEST PALM BEACH	FL		04/29/2025		593		(11)			(11)		582	582			
100208685	DOLORES	CO		04/29/2025		1,169		(27)			(27)		1,142	1,142			
100208686	FARIBAULT	MN		04/29/2025		998		(53)			(53)		945	945			
100208690	STILLWATER	MN		04/29/2025		333		(13)			(13)		320	320			
100208691	JACKSBORO	TN		04/29/2025		284		(15)			(15)		269	269			
100208693	BRUNSWICK	GA		04/29/2025		144		(8)			(8)		136	136			
100208694	MIDLOTHIAN	VA		04/29/2025		739		(39)			(39)		700	700			
100208696	MURRIETA	CA		04/29/2025		198		(5)			(5)		193	193			
100208698	CLEMENTS	MD		04/29/2025		301		(16)			(16)		285	285			
100208700	LAS VEGAS	NV		04/29/2025		265		(11)			(11)		254	254			
100208702	RANCHO MISSION VIEJO	CA		04/29/2025		369		(9)			(9)		360	360			
100208706	NEWPORT NEWS	VA		04/29/2025		193		(4)			(4)		189	189			
100208708	MOORESVILLE	NC		04/29/2025		134		(7)			(7)		127	127			
100208710	DORAL	FL		04/29/2025		12,416		(101)			(101)		12,315	12,315			
100208712	ALMONT	MI		04/29/2025		1,789		(89)			(89)		1,700	1,700			
100208713	COLUMBIA	SC		04/29/2025		565		(37)			(37)		528	528			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100208714	RIO RICO	AZ		04/29/2025		2,848		(140)			(140)		2,708	2,708			
100208716	GREENCASTLE	PA		04/29/2025		970		(22)			(22)		948	948			
100208717	THOUSAND OAKS	CA		04/29/2025		799		(42)			(42)		757	757			
100208719	MIAMI	FL		04/29/2025		546		(13)			(13)		533	533			
100208721	MARGATE	FL		04/29/2025		585		(31)			(31)		554	554			
100208722	COLONIAL HEIGHTS	VA		04/29/2025		406		(9)			(9)		397	397			
100208723	CHATTANOOGA	TN		04/29/2025		280		(14)			(14)		266	266			
100208725	KENT CITY	MI		04/29/2025		174		(4)			(4)		170	170			
100208727	CANON CITY	CO		04/29/2025		342		(9)			(9)		333	333			
100208729	MENIFEE	CA		04/29/2025		220		(5)			(5)		215	215			
100208734	BLUFFTON	SC		04/29/2025		764		(17)			(17)		747	747			
100208737	RANDALLSTOWN	MD		04/29/2025		1,094		(57)			(57)		1,037	1,037			
100208740	JACKSONVILLE	FL		04/29/2025		285		(14)			(14)		271	271			
100208742	WEST JORDAN	UT		04/29/2025		379		(9)			(9)		370	370			
100208744	EL PASO	TX		04/29/2025		186		(11)			(11)		175	175			
100208745	RED OAK	TX		04/29/2025		328		(20)			(20)		308	308			
100208748	JERSEY VILLAGE	TX		04/29/2025		330		(14)			(14)		316	316			
100208749	OKEECHOBEE	FL		04/29/2025		121		(3)			(3)		118	118			
100208750	GILBERT	AZ		04/29/2025		496		(11)			(11)		485	485			
100208754	MANTECA	CA		04/29/2025		541		(12)			(12)		529	529			
100208755	GRAND JUNCTION	CO		04/29/2025		550		(22)			(22)		528	528			
100208756	BOWIE	MD		04/29/2025		138		(7)			(7)		131	131			
100208757	CHULUOTA	FL		04/29/2025		617		(38)			(38)		579	579			
100208758	AURORA	CO		04/29/2025		138		(3)			(3)		135	135			
100208759	PHOENIX	AZ		04/29/2025		516		(23)			(23)		493	493			
100208761	RENO	NV		04/29/2025		376		(15)			(15)		361	361			
100208762	ESSEX JUNCTION	VT		04/29/2025		433		(23)			(23)		410	410			
100208765	GREELEY	CO		04/29/2025		152		(3)			(3)		149	149			
100208767	LAS VEGAS	NV		04/29/2025		408		(13)			(13)		395	395			
100208769	STEVENSON RANCH	CA		04/29/2025		1,188		(27)			(27)		1,161	1,161			
100208770	DOVER	MA		04/29/2025		3,035		(120)			(120)		2,915	2,915			
100208771	VERNONIA	OR		04/29/2025		1,509		(35)			(35)		1,474	1,474			
100208773	SAN RAMON	CA		04/29/2025		616		(33)			(33)		583	583			
100208774	MENIFEE	CA		04/29/2025		544		(12)			(12)		532	532			
100208776	COVINA	CA		04/29/2025		973		(5)			(5)		968	968			
100208777	SAN JOSE	CA		04/29/2025		778		(18)			(18)		760	760			
100208779	CALEDONIA	WI		04/29/2025		185		(11)			(11)		174	174			
100208781	CHANTILLY	VA		04/29/2025		738		(38)			(38)		700	700			
100208783	OREGON CITY	OR		04/29/2025		470		(11)			(11)		459	459			
100208784	PLAINFIELD	IN		04/29/2025		136		(5)			(5)		131	131			
100208785	MORRISON	CO		04/29/2025		551		(34)			(34)		517	517			
100208787	PUEBLO	CO		04/29/2025		116		(6)			(6)		110	110			
100208789	CROFTON	MD		04/29/2025		313		(12)			(12)		301	301			
100208790	EVERETT	WA		04/29/2025		216		(11)			(11)		205	205			
100208792	VENTURA	CA		04/29/2025		963		(22)			(22)		941	941			
100208794	CHULA VISTA	CA		04/29/2025		122		(4)			(4)		118	118			
100208798	AURORA	CO		04/29/2025		246		(6)			(6)		240	240			
100208799	DURHAM	NC		04/29/2025		253		(13)			(13)		240	240			
100208800	WINCHESTER	CA		04/29/2025		245		(13)			(13)		232	232			
100208801	MALVERN	PA		04/29/2025		2,174		(50)			(50)		2,124	2,124			
100208803	SEVIERVILLE	TN		04/29/2025		472		(11)			(11)		461	461			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208806	BREA	CA		04/29/2025		307		(16)			(16)		291	291			
100208808	COLLEGEVILLE	PA		04/29/2025		157,656		(3,732)			(3,732)		153,924	153,924			
100208809	SAN DIEGO	CA		04/29/2025		1,853		(66)			(66)		1,787	1,787			
100208811	FRESNO	CA		04/29/2025		1,091		(25)			(25)		1,066	1,066			
100208812	THORNTON	CO		04/29/2025		224		(5)			(5)		219	219			
100208814	WITTMANN	AZ		04/29/2025		982		(23)			(23)		959	959			
100208817	BATON ROUGE	LA		04/29/2025		4,041		(92)			(92)		3,949	3,949			
100208818	WESTFIELD	IN		04/29/2025		304		(16)			(16)		288	288			
100208820	YUBA CITY	CA		04/29/2025		138		(7)			(7)		131	131			
100208823	TUCSON	AZ		04/29/2025		129		(3)			(3)		126	126			
100208824	JACKSONVILLE	FL		04/29/2025		220		(9)			(9)		211	211			
100208825	GALLATIN	TN		04/29/2025		375		(19)			(19)		356	356			
100208826	FLAGSTAFF	AZ		04/29/2025		203		(5)			(5)		198	198			
100208827	VICTORVILLE	CA		04/29/2025		838		(19)			(19)		819	819			
100208828	LYNNWOOD	WA		04/29/2025		1,309		(54)			(54)		1,255	1,255			
100208829	ORLANDO	FL		04/29/2025		376		(9)			(9)		367	367			
100208831	LITTLETON	CO		04/29/2025		6,584		(375)			(375)		6,209	6,209			
100208836	GILBERT	AZ		04/29/2025		168		(9)			(9)		159	159			
100208838	NORTH ROYALTON	OH		04/29/2025		475		(25)			(25)		450	450			
100208842	BELLFLOWER	CA		04/29/2025		1,186		(44)			(44)		1,142	1,142			
100208845	NORTH LAS VEGAS	NV		04/29/2025		496		(12)			(12)		484	484			
100208846	SPRINGFIELD	OR		04/29/2025		517		(8)			(8)		509	509			
100208847	HOLLISTER	CA		04/29/2025		471		(22)			(22)		449	449			
100208848	BEL AIR	MD		04/29/2025		98		(4)			(4)		94	94			
100208850	SAINT PETERSBURG	FL		04/29/2025		112		(5)			(5)		107	107			
100208851	PORT ST LUCIE	FL		04/29/2025		556		(13)			(13)		543	543			
100208852	SAN DIEGO	CA		04/29/2025		1,907		(102)			(102)		1,805	1,805			
100208853	HOUSTON	TX		04/29/2025		517		(27)			(27)		490	490			
100208854	ASTORIA	OR		04/29/2025		385		(21)			(21)		364	364			
100208858	AKRON	OH		04/29/2025		375		(18)			(18)		357	357			
100208860	LOS ANGELES	CA		04/29/2025		157		(6)			(6)		151	151			
100208862	HESPERIA	CA		04/29/2025		414		(17)			(17)		397	397			
100208863	SAVANNAH	GA		04/29/2025		416		(10)			(10)		406	406			
100208864	COLORADO SPRINGS	CO		04/29/2025		2,225		(146)			(146)		2,079	2,079			
100208870	NEW BEDFORD	MA		04/29/2025		945		(45)			(45)		900	900			
100208871	NOTTINGHAM	PA		04/29/2025		1,349		(35)			(35)		1,314	1,314			
100208872	LOXAHATCHEE	FL		04/29/2025		945		(45)			(45)		900	900			
100208874	MIDDLETOWN	DE		04/29/2025		339		(14)			(14)		325	325			
100208876	NORTHFIELD	NJ		04/29/2025		600		(14)			(14)		586	586			
100208877	MOUNT PROSPECT	IL		04/29/2025		816		(40)			(40)		776	776			
100208878	MOUNT VERNON	WA		04/29/2025		1,132		(29)			(29)		1,103	1,103			
100208881	EASTON	PA		04/29/2025		315		(19)			(19)		296	296			
100208882	NEW RIVER	AZ		04/29/2025		425		(11)			(11)		414	414			
100208884	BLAINE	MN		04/29/2025		233		(6)			(6)		227	227			
100208885	CAROLINA BEACH	NC		04/29/2025		706		(34)			(34)		672	672			
100208890	NOLENSVILLE	TN		04/29/2025		381		(16)			(16)		365	365			
100208892	RUTHERFORD	NJ		04/29/2025		1,938		(95)			(95)		1,843	1,843			
100208893	TAMARAC	FL		04/29/2025		299		(16)			(16)		283	283			
100208894	CAPE CORAL	FL		04/29/2025		605		(37)			(37)		568	568			
100208895	SUMNER	WA		04/29/2025		1,924		(45)			(45)		1,879	1,879			
100208897	SEMINOLE	FL		04/29/2025		108		(7)			(7)		101	101			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208898	KINGFISHER	OK		04/29/2025		287		(4)			(4)		283	283			
100208899	PHILLIPSBURG	NJ		04/29/2025		299		(8)			(8)		291	291			
100208901	STERLING	VA		04/29/2025		245		(6)			(6)		239	239			
100208902	SPOKANE	WA		04/29/2025		691		(39)			(39)		652	652			
100208909	FLOWER MOUND	TX		04/29/2025		1,908		(79)			(79)		1,829	1,829			
100208911	NORTH CHARLESTON	SC		04/29/2025		386		(7)			(7)		379	379			
100208912	LAKESIDE	CA		04/29/2025		490		(13)			(13)		477	477			
100208913	LOS RANCHOS	NM		04/29/2025		4,340		(170)			(170)		4,170	4,170			
100208915	WAXAHACHIE	TX		04/29/2025		823		(34)			(34)		789	789			
100208917	MENTONE	IN		04/29/2025		102		(4)			(4)		98	98			
100208918	SAN DIEGO	CA		04/29/2025		1,182		(49)			(49)		1,133	1,133			
100208920	NEW ALBANY	OH		04/29/2025		202		(11)			(11)		191	191			
100208922	YORK	PA		04/29/2025		109		(3)			(3)		106	106			
100208925	RICHMOND	TX		04/29/2025		1,130		(60)			(60)		1,070	1,070			
100208927	CHICAGO	IL		04/29/2025		538		(12)			(12)		526	526			
100208928	LAS VEGAS	NV		04/29/2025		556		(8)			(8)		548	548			
100208931	SILVER SPRING	MD		04/29/2025		339		(18)			(18)		321	321			
100208932	RALEIGH	NC		04/29/2025		1,425		(69)			(69)		1,356	1,356			
100208933	PHILADELPHIA	PA		04/29/2025		127		(5)			(5)		122	122			
100208938	PEORIA	AZ		04/29/2025		295		(16)			(16)		279	279			
100208940	WICHITA	KS		04/29/2025		121		(6)			(6)		115	115			
100208941	MONTEBELLO	CA		04/29/2025		618		(29)			(29)		589	589			
100208943	OXNARD	CA		04/29/2025		898		(8)			(8)		890	890			
100208945	CORONA	CA		04/29/2025		2,056		(47)			(47)		2,009	2,009			
100208946	LAS VEGAS	NV		04/29/2025		458		(8)			(8)		450	450			
100208947	HYATTSVILLE	MD		04/29/2025		786		3			3		789	789			
100208948	WINCHESTER	VA		04/29/2025		2,375		(83)			(83)		2,292	2,292			
100208949	CLERMONT	FL		04/29/2025		672		(1)			(1)		671	671			
100208950	JURUPA VALLEY	CA		04/29/2025		1,001		2			2		1,003	1,003			
100208952	ORLAND	CA		04/29/2025		497		(23)			(23)		474	474			
100208953	ANTIOCH	TN		04/29/2025		288		(17)			(17)		271	271			
100208954	LAWRENCEVILLE	GA		04/29/2025		722		2			2		724	724			
100208955	TOMS RIVER	NJ		04/29/2025		1,370		(64)			(64)		1,306	1,306			
100208956	NEPTUNE	NJ		04/29/2025		1,305		(48)			(48)		1,257	1,257			
100208957	ONTARIO	OH		04/29/2025		321		(3)			(3)		318	318			
100208959	ORLANDO	FL		04/29/2025		1,898		28			28		1,926	1,926			
100208961	FAWNSKIN	CA		04/29/2025		1,625		(76)			(76)		1,549	1,549			
100208962	DOWNEY	CA		04/29/2025		1,426		(50)			(50)		1,376	1,376			
100208964	SACRAMENTO	CA		04/29/2025		881		(27)			(27)		854	854			
100208965	ELGIN	IL		04/29/2025		1,418		(61)			(61)		1,357	1,357			
100208966	GLENDALE	CA		04/29/2025		1,833		(25)			(25)		1,808	1,808			
100208967	HAYWARD	CA		04/29/2025		732		(1)			(1)		731	731			
100208969	NEW ORLEANS	LA		04/29/2025		526		8			8		534	534			
100208970	PETERSBURG	VA		04/29/2025		346		(13)			(13)		333	333			
100208971	ORLANDO	FL		04/29/2025		735		(31)			(31)		704	704			
100208973	ODESSA	TX		04/29/2025		727		5			5		732	732			
100208975	BOURNE	MA		04/29/2025		931		(43)			(43)		888	888			
100208976	HUNTINGTON PARK	CA		04/29/2025		1,670		(78)			(78)		1,592	1,592			
100208979	VISALIA	CA		04/29/2025		1,130		9			9		1,139	1,139			
100208980	SAN DIEGO	CA		04/29/2025		2,901		(42)			(42)		2,859	2,859			
100208982	COSTA MESA	CA		04/29/2025		7,884		(24)			(24)		7,860	7,860			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208983	ESCONDIDO	CA		04/29/2025		1,289		(30)			(30)		1,259	1,259			
100208985	TULALIP	WA		04/29/2025		3,496		(110)			(110)		3,386	3,386			
100208986	LOS ALTOS	CA		04/29/2025		9,376		(79)			(79)		9,297	9,297			
100208987	VICTORIA	MN		04/29/2025		1,033		(37)			(37)		996	996			
100208988	LOS ANGELES	CA		04/29/2025		1,665		(30)			(30)		1,635	1,635			
100208989	OCALA	FL		04/29/2025		598		(21)			(21)		577	577			
100208990	ANTIOCH	CA		04/29/2025		1,096		(34)			(34)		1,062	1,062			
100208992	CARPINTERIA	CA		04/29/2025		1,482		(59)			(59)		1,423	1,423			
100208993	JURUPA VALLEY	CA		04/29/2025		1,843		(16)			(16)		1,827	1,827			
100209013	NIJMEGEN	NLD		04/29/2025		168						(1)	167	169	3		3
100209021	AMSTERDAM	NLD		04/29/2025		813,006						(3,201)	809,805	809,805			
100209027	WINSCHOTEN	NLD		04/29/2025		298						(1)	297	298	1		1
100209045	S-GRAVENHAGE	NLD		04/29/2025		665						(3)	662	671	9		9
100209051	TIEL	NLD		04/29/2025		940						(4)	936	951	15		15
100209055	JIRNSUM	NLD		04/29/2025		942						(4)	938	951	12		12
100209058	SPIJKENISSE	NLD		04/29/2025		4,760						(19)	4,741	4,768	28		28
100209060	DORDRECHT	NLD		04/29/2025		137,267						(544)	136,723	137,699	976		976
100209066	OSS	NLD		04/29/2025		783						(3)	780	787	7		7
100209070	ALMELO	NLD		04/29/2025		179						(1)	178	181	3		3
100209073	MIDDELBURG	NLD		04/29/2025		570						(2)	568	573	5		5
100209074	ENSCHEDE	NLD		04/29/2025		263						(1)	262	266	4		4
100209089	MEPPEL	NLD		04/29/2025		2,785						(11)	2,774	2,808	34		34
100209091	S-GRAVENHAGE	NLD		04/29/2025		318,312						(1,287)	317,025	325,470	8,445		8,445
100209094	HAARLEM	NLD		04/29/2025		453						(2)	451	458	7		7
100209098	UTRECHT	NLD		04/29/2025		462						(2)	460	467	7		7
100209100	LEEUWARDEN	NLD		04/29/2025		1,914						(8)	1,906	1,912	7		7
100209104	NIJMEGEN	NLD		04/29/2025		357						(1)	356	361	5		5
100209107	UTRECHT	NLD		04/29/2025		590						(2)	588	588			
100209123	UNITED KINGDOM	GBR		04/29/2025		232						3	235	251	15		15
100209124	UNITED KINGDOM	GBR		04/29/2025		853						9	862	901	39		39
100209128	UNITED KINGDOM	GBR		04/29/2025		24,358						264	24,622	25,091	469		469
100209132	UNITED KINGDOM	GBR		04/29/2025		420						5	425	450	24		24
100209139	UNITED KINGDOM	GBR		04/29/2025		571						6	577	580	3		3
100209152	UNITED KINGDOM	GBR		04/29/2025		415						5	420	437	17		17
100209153	UNITED KINGDOM	GBR		04/29/2025		654						7	661	667	7		7
100209155	UNITED KINGDOM	GBR		04/29/2025		1,736						19	1,755	1,771	15		15
100209156	TRACY	CA		04/30/2025		2,138		(51)			(51)		2,087	2,087			
100209157	O FALLON	MO		04/30/2025		374		(12)			(12)		362	362			
100209160	SAINT LOUIS	MO		04/30/2025		323		(10)			(10)		313	313			
100209162	REHOBOTH BEACH	DE		04/30/2025		3,521		21			21		3,542	3,542			
100209164	DALLAS	GA		04/30/2025		1,869		(19)			(19)		1,850	1,850			
100209165	AUSTIN	TX		04/30/2025		2,012		(23)			(23)		1,989	1,989			
100209167	MERCED	CA		04/30/2025		469		(22)			(22)		447	447			
100209171	GREENVILLE	SC		04/30/2025		645		10			10		655	655			
100209172	HOMESTEAD	FL		04/30/2025		607		(20)			(20)		587	587			
100209174	THE VILLAGES	FL		04/30/2025		541		(6)			(6)		535	535			
100209176	OURAY	CO		04/30/2025		3,593		(125)			(125)		3,468	3,468			
100209177	TEMECULA	CA		04/30/2025		1,522		6			6		1,528	1,528			
100209178	RUPERT	ID		04/30/2025		867		(16)			(16)		851	851			
100209179	JULIAN	CA		04/30/2025		1,791		(64)			(64)		1,727	1,727			
100209180	MIDLAND	TX		04/30/2025		676		24			24		700	700			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209182	HOBE SOUND	FL		04/30/2025		1,325		(19)			(19)		1,306	1,306			
100209185	SPRING	TX		04/30/2025		1,378		(2)			(2)		1,376	1,376			
100209187	PLAINFIELD	IL		04/30/2025		934		(21)			(21)		913	913			
100209188	SAINT PETERSBURG	FL		04/30/2025		1,006		(22)			(22)		984	984			
100209189	TRACY	CA		04/30/2025		911		(43)			(43)		868	868			
100209191	BAKERSFIELD	CA		04/30/2025		331		(10)			(10)		321	321			
100209193	MC LEAN	VA		04/30/2025		2,088		(25)			(25)		2,063	2,063			
100209195	FORESTHILL	CA		04/29/2025		2,354		24			24		2,378	2,378			
100209196	OKLAHOMA CITY	OK		04/29/2025		594		13			13		607	607			
100209197	DURHAM	NC		04/29/2025		1,479		2			2		1,481	1,481			
100209198	SACRAMENTO	CA		04/29/2025		4,224		(41)			(41)		4,183	4,183			
100209199	DURHAM	NC		04/29/2025		1,248		91			91		1,339	1,339			
100209200	DOUGLASVILLE	GA		04/29/2025		895		23			23		918	918			
100209201	ROCKLIN	CA		04/29/2025		1,520		(9)			(9)		1,511	1,511			
100209202	MCKINNEY	TX		04/29/2025		1,754		175			175		1,929	1,929			
100209203	DURHAM	NC		04/29/2025		1,285		85			85		1,370	1,370			
100209204	LATHROP	CA		04/29/2025		21,719		562			562		22,281	22,281			
100209205	APEX	NC		04/29/2025		2,478		158			158		2,636	2,636			
100209206	BOISE	ID		04/29/2025		1,433		61			61		1,494	1,494			
100209207	GASTONIA	NC		04/29/2025		478		4			4		482	482			
100209208	MANTECA	CA		04/29/2025		1,645		71			71		1,716	1,716			
100209209	PALM DESERT	CA		04/29/2025		1,823		12			12		1,835	1,835			
100209211	LAS VEGAS	NV		04/29/2025		1,355		(2)			(2)		1,353	1,353			
100209212	DURHAM	NC		04/29/2025		2,423		(20)			(20)		2,403	2,403			
100209213	LAVA HOT SPRINGS	ID		04/29/2025		2,165		7			7		2,172	2,172			
100209215	RENO	NV		04/29/2025		42,410		(478)			(478)		41,932	41,932			
100209216	ATLANTA	GA		04/29/2025		1,182							1,182	1,182			
100209217	DENVER	CO		04/29/2025		1,397		(19)			(19)		1,378	1,378			
100209218	BELLEVILLE	NJ		04/29/2025		2,087		(10)			(10)		2,077	2,077			
100209219	SALT LAKE CITY	UT		04/29/2025		1,359		(18)			(18)		1,341	1,341			
100209221	CHARLOTTE	NC		04/29/2025		304		(3)			(3)		301	301			
100209223	ELK GROVE VILLAGE	IL		04/29/2025		1,558		(16)			(16)		1,542	1,542			
100209224	WESTFIELD	IN		04/29/2025		2,035		(29)			(29)		2,006	2,006			
100209225	GARDENA	CA		04/29/2025		2,137		2			2		2,139	2,139			
100209226	CHULA VISTA	CA		04/29/2025		2,913		(9)			(9)		2,904	2,904			
100209227	DULUTH	GA		04/29/2025		55,375		(650)			(650)		54,725	54,725			
100209228	VISALIA	CA		04/29/2025		866		(7)			(7)		859	859			
100209229	CHULA VISTA	CA		04/29/2025		1,351		(17)			(17)		1,334	1,334			
100209230	ATLANTIC CITY	NJ		04/29/2025		2,310		(29)			(29)		2,281	2,281			
100209231	GARDNERVILLE	NV		04/29/2025		949		(9)			(9)		940	940			
100209232	FORT LAUDERDALE	FL		04/29/2025		1,724		(28)			(28)		1,696	1,696			
100209234	RIVERSIDE	CA		04/29/2025		1,773		(23)			(23)		1,750	1,750			
100209235	DAWSONVILLE	GA		04/29/2025		852		(13)			(13)		839	839			
100209236	TOLLESON	AZ		04/29/2025		854		(11)			(11)		843	843			
100209237	SHELBYVILLE	TN		04/29/2025		762		(12)			(12)		750	750			
100209238	NORRISTOWN	PA		04/29/2025		756		(6)			(6)		750	750			
100209239	PARRISH	FL		04/29/2025		846		(4)			(4)		842	842			
100209240	BURLINGTON	NC		04/29/2025		842		(11)			(11)		831	831			
100209241	FREDERICKSBURG	VA		04/29/2025		14,799		(214)			(214)		14,585	14,585			
100209242	FRESNO	CA		04/29/2025		934		(10)			(10)		924	924			
100209243	FUQUAY VARINA	NC		04/29/2025		786		(15)			(15)		771	771			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209244	SANTA ROSA	CA		04/29/2025		2,807		(51)			(51)		2,756	2,756			
100209245	INNSBROOK	MO		04/29/2025		750		(17)			(17)		733	733			
100209246	RIVERSIDE	CA		04/29/2025		1,426		(28)			(28)		1,398	1,398			
100209247	FRESNO	CA		04/29/2025		1,137		(22)			(22)		1,115	1,115			
100209248	ELK GROVE	CA		04/29/2025		7,081		(137)			(137)		6,944	6,944			
100209249	HURRICANE	UT		04/29/2025		1,314		(16)			(16)		1,298	1,298			
100209251	NEW BERLIN	WI		04/29/2025		788		(17)			(17)		771	771			
100209252	YOUNGSVILLE	LA		04/29/2025		673		(15)			(15)		658	658			
100209253	WEST CHESTER	PA		04/29/2025		1,495		(17)			(17)		1,478	1,478			
100209254	WENDELL	NC		04/29/2025		1,023		(13)			(13)		1,010	1,010			
100209255	FORNEY	TX		04/29/2025		687		(14)			(14)		673	673			
100209256	LONGMONT	CO		04/29/2025		1,007		(17)			(17)		990	990			
100209257	NASHVILLE	TN		04/29/2025		695		(10)			(10)		685	685			
100209258	CINCINNATI	OH		04/29/2025		1,063		(15)			(15)		1,048	1,048			
100209261	BRENTWOOD	TN		04/29/2025		6,728		(139)			(139)		6,589	6,589			
100209262	RALEIGH	NC		04/29/2025		826		(9)			(9)		817	817			
100209266	MIAMI	FL		04/29/2025		2,581		(32)			(32)		2,549	2,549			
100209267	MISSION VIEJO	CA		04/29/2025		1,158		(25)			(25)		1,133	1,133			
100209270	BEVERLY HILLS	CA		04/29/2025		4,716		(63)			(63)		4,653	4,653			
100209271	FRISCO	TX		04/29/2025		957		(23)			(23)		934	934			
100209272	SANTA CRUZ	CA		04/29/2025		1,742		(32)			(32)		1,710	1,710			
100209273	BOSTON	MA		04/29/2025		1,937		(22)			(22)		1,915	1,915			
100209274	GOLD BAR	WA		04/29/2025		1,881		(28)			(28)		1,853	1,853			
100209276	SIMI VALLEY	CA		04/29/2025		1,867		(27)			(27)		1,840	1,840			
100209277	NORTH MYRTLE BEACH	SC		04/29/2025		1,431		(28)			(28)		1,403	1,403			
100209278	DELAWARE	OH		04/29/2025		730		(16)			(16)		714	714			
100209279	ESTERO	FL		04/29/2025		1,049		(25)			(25)		1,024	1,024			
100209281	PHILADELPHIA	PA		04/29/2025		1,527		(29)			(29)		1,498	1,498			
100209282	GULF SHORES	AL		04/29/2025		1,115		(15)			(15)		1,100	1,100			
100209283	KENNESAW	GA		04/29/2025		957		(20)			(20)		937	937			
100209284	TUCSON	AZ		04/29/2025		1,017		(18)			(18)		999	999			
100209285	SAINT GEORGE ISLAND	FL		04/29/2025		1,880		(47)			(47)		1,833	1,833			
100209286	COCOA BEACH	FL		04/29/2025		1,688		(28)			(28)		1,660	1,660			
100209287	TEMPLE TERRACE	FL		04/29/2025		900		(17)			(17)		883	883			
100209289	JEFFERSON	CO		04/29/2025		1,187		(31)			(31)		1,156	1,156			
100209290	TUCSON	AZ		04/29/2025		683		(6)			(6)		677	677			
100209291	SACRAMENTO	CA		04/29/2025		1,009		(22)			(22)		987	987			
100209294	EMLENTON	PA		04/29/2025		4,970		(123)			(123)		4,847	4,847			
100209295	HAYWARD	CA		04/29/2025		2,110		(32)			(32)		2,078	2,078			
100209296	BERLIN	MD		04/29/2025		1,174		(10)			(10)		1,164	1,164			
100209297	HOWELL	NJ		04/29/2025		1,682		(34)			(34)		1,648	1,648			
100209298	SILVER SPRING	MD		04/29/2025		1,897		(32)			(32)		1,865	1,865			
100209300	WEBSTER	MA		04/29/2025		1,180		(16)			(16)		1,164	1,164			
100209301	ARVIN	CA		04/29/2025		808		(18)			(18)		790	790			
100209302	WINNSBORO	TX		04/29/2025		842		(22)			(22)		820	820			
100209303	KISSIMMEE	FL		04/29/2025		636		(11)			(11)		625	625			
100209304	NELLYSFORD	VA		04/29/2025		3,789		(100)			(100)		3,689	3,689			
100209305	WINTHROP	ME		04/29/2025		934		(22)			(22)		912	912			
100209306	MIAMI	FL		04/29/2025		1,418		(23)			(23)		1,395	1,395			
100209307	ELLIJAY	GA		04/29/2025		1,670		(41)			(41)		1,629	1,629			
100209308	PORT HUENEME	CA		04/29/2025		1,343		(33)			(33)		1,310	1,310			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209309	LAKE HAVASU CITY	AZ		04/29/2025		1,130		(30)			(30)		1,100	1,100			
100209310	DAYTON	NV		04/29/2025		1,157		(24)			(24)		1,133	1,133			
100209311	SEATTLE	WA		04/29/2025		4,973		(106)			(106)		4,867	4,867			
100209312	PHOENIX	AZ		04/29/2025		659		(18)			(18)		641	641			
100209313	BUCKEYE	AZ		04/29/2025		697		(15)			(15)		682	682			
100209314	HARRISON	NJ		04/29/2025		2,052		(40)			(40)		2,012	2,012			
100209318	SAN TAN VALLEY	AZ		04/29/2025		848		(17)			(17)		831	831			
100209319	OAKLAND	CA		04/29/2025		737		(17)			(17)		720	720			
100209320	NORTH HIGHLANDS	CA		04/29/2025		893		(19)			(19)		874	874			
100209321	NORTH HOLLYWOOD	CA		04/29/2025		1,685		(34)			(34)		1,651	1,651			
100209322	HAYWARD	CA		04/29/2025		1,883		(42)			(42)		1,841	1,841			
100209323	NATIONAL CITY	CA		04/29/2025		1,513		(27)			(27)		1,486	1,486			
100209324	HOLLISTER	CA		04/29/2025		8,935		(194)			(194)		8,741	8,741			
100209325	LINCOLN	NE		04/29/2025		680		(20)			(20)		660	660			
100209326	YANCEYVILLE	NC		04/29/2025		734		(18)			(18)		716	716			
100209329	FARMERS BRANCH	TX		04/29/2025		1,069		(21)			(21)		1,048	1,048			
100209330	MANTECA	CA		04/29/2025		1,227		(36)			(36)		1,191	1,191			
100209333	BERWYN	PA		04/29/2025		925		(22)			(22)		903	903			
100209334	COLTEWAH	TN		04/29/2025		1,004		(27)			(27)		977	977			
100209335	MOAB	UT		04/29/2025		1,354		(34)			(34)		1,320	1,320			
100209336	ALEXANDRIA	VA		04/29/2025		1,771		(27)			(27)		1,744	1,744			
100209337	VISALIA	CA		04/29/2025		796		(24)			(24)		772	772			
100209338	GLEN ALLEN	VA		04/29/2025		1,185		(31)			(31)		1,154	1,154			
100209339	APOLLO BEACH	FL		04/29/2025		961		(27)			(27)		934	934			
100209340	MINT HILL	NC		04/29/2025		11,871		(391)			(391)		11,480	11,480			
100209342	PFLUGERVILLE	TX		04/29/2025		853		(17)			(17)		836	836			
100209343	ANTIOCH	CA		04/29/2025		39,542		(1,028)			(1,028)		38,514	38,514			
100209345	SAINT LOUIS	MO		04/29/2025		896		(22)			(22)		874	874			
100209346	NOBLESVILLE	IN		04/29/2025		851		(18)			(18)		833	833			
100209348	BAKERSFIELD	CA		04/29/2025		697		(23)			(23)		674	674			
100209349	RUSH CITY	MN		04/29/2025		2,107		(60)			(60)		2,047	2,047			
100209351	DAVENPORT	FL		04/29/2025		4,976		(166)			(166)		4,810	4,810			
100209352	INDIO	CA		04/29/2025		851		(25)			(25)		826	826			
100209355	MARANA	AZ		04/29/2025		1,103		(37)			(37)		1,066	1,066			
100209357	PRINCETON	TX		04/29/2025		2,318		(46)			(46)		2,272	2,272			
100209358	BOTHELL	WA		04/29/2025		1,751		(32)			(32)		1,719	1,719			
100209359	LAKELAND	FL		04/29/2025		736		(17)			(17)		719	719			
100209360	REDMOND	WA		04/29/2025		2,729		(71)			(71)		2,658	2,658			
100209361	ORO VALLEY	AZ		04/29/2025		936		(19)			(19)		917	917			
100209362	LAS VEGAS	NV		04/29/2025		2,015		(53)			(53)		1,962	1,962			
100209363	VERO BEACH	FL		04/29/2025		683		(21)			(21)		662	662			
100209364	BROKEN BOW	OK		04/29/2025		8,199		(249)			(249)		7,950	7,950			
100209365	SURF CITY	NC		04/29/2025		1,234		(32)			(32)		1,202	1,202			
100209367	EGG HARBOR CITY	NJ		04/29/2025		848		(22)			(22)		826	826			
100209368	TROUTMAN	NC		04/29/2025		786		(26)			(26)		760	760			
100209369	LAKEWOOD	NJ		04/29/2025		1,456		(30)			(30)		1,426	1,426			
100209370	PEORIA	AZ		04/29/2025		798		(17)			(17)		781	781			
100209371	ZEPHYRHILLS	FL		04/29/2025		1,094		(38)			(38)		1,056	1,056			
100209372	ASHEVILLE	NC		04/29/2025		644		(20)			(20)		624	624			
100209373	GARDNER	MA		04/29/2025		1,128		(29)			(29)		1,099	1,099			
100209374	KEAAU	HI		04/29/2025		808		(25)			(25)		783	783			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209376	CHICAGO	IL		04/29/2025		774		(28)			(28)		746	746			
100209378	SUNLAND PARK	NM		04/29/2025		717		(28)			(28)		689	689			
100209379	REHOBOTH BEACH	DE		04/29/2025		18,071		(645)			(645)		17,426	17,426			
100209380	CLEVELAND	OH		04/29/2025		847		(22)			(22)		825	825			
100209381	FORNEY	TX		04/29/2025		852		(28)			(28)		824	824			
100209383	COLUMBUS	OH		04/29/2025		680		(27)			(27)		653	653			
100209384	TALLAHASSEE	FL		04/29/2025		649		(22)			(22)		627	627			
100209387	FULLERTON	CA		04/29/2025		965		(32)			(32)		933	933			
100209388	OCEAN CITY	NJ		04/29/2025		1,391		(39)			(39)		1,352	1,352			
100209389	AUSTIN	TX		04/29/2025		1,892		(62)			(62)		1,830	1,830			
100209390	RILLITO	AZ		04/29/2025		609		(18)			(18)		591	591			
100209391	SPRING	TX		04/29/2025		714		(22)			(22)		692	692			
100209392	STUART	FL		04/29/2025		1,419		(43)			(43)		1,376	1,376			
100209393	ROANOKE	VA		04/29/2025		592		(21)			(21)		571	571			
100209394	TARPON SPRINGS	FL		04/29/2025		1,864		(47)			(47)		1,817	1,817			
100209395	LAS VEGAS	NV		04/29/2025		977		(32)			(32)		945	945			
100209396	SPRING HILL	FL		04/29/2025		1,347		(38)			(38)		1,309	1,309			
100209397	RALEIGH	NC		04/29/2025		12,614		(482)			(482)		12,132	12,132			
100209398	PALM COAST	FL		04/29/2025		750		(25)			(25)		725	725			
100209399	RALEIGH	NC		04/29/2025		670		(23)			(23)		647	647			
100209400	HENDERSONVILLE	NC		04/29/2025		2,628		(85)			(85)		2,543	2,543			
100209402	AUBREY	TX		04/29/2025		668		(21)			(21)		647	647			
100209403	PIKESVILLE	MD		04/29/2025		5,142		(169)			(169)		4,973	4,973			
100209405	ST. AUGUSTINE	FL		04/29/2025		6,381		(201)			(201)		6,180	6,180			
100209406	CEDAR PARK	TX		04/29/2025		752		(16)			(16)		736	736			
100209407	FRESNO	CA		04/29/2025		1,614		(45)			(45)		1,569	1,569			
100209408	SURF CITY	NC		04/29/2025		590		(24)			(24)		566	566			
100209411	PARRISH	FL		04/29/2025		745		(27)			(27)		718	718			
100209412	SABATTUS	ME		04/29/2025		657		(24)			(24)		633	633			
100209413	LEXINGTON	KY		04/29/2025		674		(24)			(24)		650	650			
100209415	ELKTON	VA		04/29/2025		611		(24)			(24)		587	587			
100209417	DUCK CREEK VILLAGE	UT		04/29/2025		910		(28)			(28)		882	882			
100209418	CENTRAL	SC		04/29/2025		2,181		(84)			(84)		2,097	2,097			
100209420	BEACH HAVEN	NJ		04/29/2025		2,242		(61)			(61)		2,181	2,181			
100209421	MC GAHEYSVILLE	VA		04/29/2025		767		(29)			(29)		738	738			
100209423	PINE	ID		04/29/2025		898		(36)			(36)		862	862			
100209424	CHICAGO	IL		04/29/2025		593		(25)			(25)		568	568			
100209425	SUGARLOAF	CA		04/29/2025		1,013		(38)			(38)		975	975			
100209427	BOISE	ID		04/29/2025		1,040		(24)			(24)		1,016	1,016			
100209428	ROYAL OAK	MI		04/29/2025		787		(31)			(31)		756	756			
100209429	FAYETTEVILLE	GA		04/29/2025		687		(26)			(26)		661	661			
100209430	VANCOUVER	WA		04/29/2025		1,611		(58)			(58)		1,553	1,553			
100209431	HOUSTON	AL		04/29/2025		5,949		(205)			(205)		5,744	5,744			
100209432	PEA RIDGE	AR		04/29/2025		726		(23)			(23)		703	703			
100209440	LAKEWOOD	NJ		04/29/2025		1,663		(37)			(37)		1,626	1,626			
100209442	NUTRIOSO	AZ		04/29/2025		817		(29)			(29)		788	788			
100209443	TEMPLE	GA		04/29/2025		572		(22)			(22)		550	550			
100209444	CHARLESTOWN	RI		04/29/2025		1,053		(35)			(35)		1,018	1,018			
100209445	PALM BAY	FL		04/29/2025		607		(20)			(20)		587	587			
100209446	PIGEON FORGE	TN		04/29/2025		1,407		(40)			(40)		1,367	1,367			
100209447	KILL DEVIL HILLS	NC		04/29/2025		2,194		(73)			(73)		2,121	2,121			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209448	LAKE GENEVA	WI		04/29/2025		1,473		(52)			(52)		1,421	1,421			
100209449	HEMPHILL	TX		04/29/2025		58,021		(2,246)			(2,246)		55,775	55,775			
100209450	HEBER	AZ		04/29/2025		846		(21)			(21)		825	825			
100209451	ELLIJAY	GA		04/29/2025		1,778		(55)			(55)		1,723	1,723			
100209452	WILLARD	NC		04/29/2025		1,622		(57)			(57)		1,565	1,565			
100209453	RICHLAND	WA		04/29/2025		692		(17)			(17)		675	675			
100209454	LEBANON	TN		04/29/2025		555		(20)			(20)		535	535			
100209456	PHOENIX	AZ		04/29/2025		1,834		(72)			(72)		1,762	1,762			
100209457	PEPPERELL	MA		04/29/2025		992		(23)			(23)		969	969			
100209458	CLEARWATER	FL		04/29/2025		1,163		(34)			(34)		1,129	1,129			
100209459	PORT SAINT LUCIE	FL		04/29/2025		1,081		(33)			(33)		1,048	1,048			
100209460	CONCORD	NC		04/29/2025		1,184		(39)			(39)		1,145	1,145			
100209461	CONCORD	NC		04/29/2025		1,188		(39)			(39)		1,149	1,149			
100209462	UPPER CAPTIIVA	FL		04/29/2025		2,040		(47)			(47)		1,993	1,993			
100209463	QUEEN CREEK	AZ		04/29/2025		1,068		(26)			(26)		1,042	1,042			
100209464	OCALA	FL		04/29/2025		952		(14)			(14)		938	938			
100209465	RICHMOND	VA		04/29/2025		1,338		(48)			(48)		1,290	1,290			
100209466	CHARLOTTESVILLE	VA		04/29/2025		527		(21)			(21)		506	506			
100209467	DECATUR	GA		04/29/2025		968		(18)			(18)		950	950			
100209468	GRANT VALKARIA	FL		04/29/2025		765		3			3		768	768			
100209469	BROOKFIELD	IL		04/29/2025		869		(7)			(7)		862	862			
100209470	BEACHWOOD	OH		05/01/2025		817		(28)			(28)		789	789			
100209471	NEW BEDFORD	MA		05/01/2025		967		(17)			(17)		950	950			
100209472	OZONE PARK	NY		05/01/2025		1,459		(66)			(66)		1,393	1,393			
100209474	MIAMI	FL		05/01/2025		1,227		(32)			(32)		1,195	1,195			
100209475	BROOKLYN	NY		05/01/2025		2,420		(5)			(5)		2,415	2,415			
100209476	YONKERS	NY		05/01/2025		1,225		4			4		1,229	1,229			
100209477	RED BANK	NJ		05/01/2025		699		(16)			(16)		683	683			
100209479	BROOKLYN	NY		05/01/2025		809		(3)			(3)		806	806			
100209480	BROOKLYN	NY		05/01/2025		4,375		(32)			(32)		4,343	4,343			
100209481	VAN NUYS	CA		05/01/2025		1,293		(43)			(43)		1,250	1,250			
100209482	SEABECK	WA		05/01/2025		672		(20)			(20)		652	652			
100209483	LAS VEGAS	NV		05/01/2025		6,416		(116)			(116)		6,300	6,300			
100209485	GREENWOOD LAKE	NY		05/01/2025		634		(30)			(30)		604	604			
100209486	CENTRAL VALLEY	NY		05/01/2025		544		(9)			(9)		535	535			
100209487	MONROE	NC		05/01/2025		1,638		(68)			(68)		1,570	1,570			
100209488	KAPAA	HI		05/01/2025		2,186		(62)			(62)		2,124	2,124			
100209490	COLORADO SPRINGS	CO		05/01/2025		805		(8)			(8)		797	797			
100209493	RENO	NV		05/01/2025		1,551		(33)			(33)		1,518	1,518			
100209494	SIMI VALLEY	CA		05/01/2025		8,124		(217)			(217)		7,907	7,907			
100209495	WEBSTER	MA		05/01/2025		828		(20)			(20)		808	808			
100209498	MURFREESBORO	TN		05/01/2025		1,340		(11)			(11)		1,329	1,329			
100209499	BRENTWOOD	TN		05/01/2025		10,639		(316)			(316)		10,323	10,323			
100209500	LOS ANGELES	CA		05/01/2025		2,171		(40)			(40)		2,131	2,131			
100209501	DAVENPORT	FL		05/01/2025		1,655		(39)			(39)		1,616	1,616			
100209502	GAINESVILLE	GA		05/01/2025		1,242		(41)			(41)		1,201	1,201			
100209503	ATLANTA	GA		05/01/2025		406		(17)			(17)		389	389			
100209505	GARDENA	CA		05/01/2025		2,176		(38)			(38)		2,138	2,138			
100209506	KINGSLAND	TX		05/01/2025		1,081		(30)			(30)		1,051	1,051			
100209507	CAPE CORAL	FL		05/01/2025		1,268		(38)			(38)		1,230	1,230			
100209508	BRADLEY	CA		05/02/2025		2,793		(58)			(58)		2,735	2,735			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209510	CHARLOTTESVILLE	VA		05/02/2025		2,765		(7)			(7)		2,758	2,758			
100209511	FOREST FALLS	CA		05/02/2025		1,088		(40)			(40)		1,048	1,048			
100209512	KATY	TX		05/02/2025		1,671		(17)			(17)		1,654	1,654			
100209514	ROUND LAKE BEACH	IL		05/02/2025		362		(14)			(14)		348	348			
100209515	HOLLYWOOD	FL		05/02/2025		1,479		(53)			(53)		1,426	1,426			
100209516	AVONDALE	AZ		05/02/2025		1,031		(35)			(35)		996	996			
100209518	BELLFLOWER	CA		05/02/2025		760		(5)			(5)		755	755			
100209519	GRAND PRAIRIE	TX		05/02/2025		410		(13)			(13)		397	397			
100209520	CORPUS CHRISTI	TX		05/02/2025		32,388		(694)			(694)		31,694	31,694			
100209521	ENNIS	MT		05/02/2025		2,434		(87)			(87)		2,347	2,347			
100209523	MERIDIAN	ID		05/02/2025		5,312		137			137		5,449	5,449			
100209524	BARNEGAT	NJ		05/02/2025		691		(23)			(23)		668	668			
100209525	OGDEN	UT		05/02/2025		404		(18)			(18)		386	386			
100209526	SEBRING	FL		05/02/2025		3,063		(60)			(60)		3,003	3,003			
100209527	WOODBURN	OR		05/02/2025		869		(35)			(35)		834	834			
100209529	CHICAGO	IL		05/02/2025		893		(19)			(19)		874	874			
100209531	SPOKANE VALLEY	WA		05/02/2025		1,266		(46)			(46)		1,220	1,220			
100209532	CLEMMONS	NC		05/02/2025		1,316		(50)			(50)		1,266	1,266			
100209533	SAN DIEGO	CA		05/02/2025		4,250		(156)			(156)		4,094	4,094			
100209534	WALTHAM	MA		05/02/2025		1,188		(22)			(22)		1,166	1,166			
100209535	GRAND BAY	AL		05/02/2025		810		(29)			(29)		781	781			
100209536	HAYWARD	WI		05/02/2025		3,484		(87)			(87)		3,397	3,397			
100209537	BOONTON	NJ		05/02/2025		3,702		(59)			(59)		3,643	3,643			
100209538	OLYMPIC VALLEY	CA		05/02/2025		1,434		(34)			(34)		1,400	1,400			
100209539	NEW RICHMOND	WI		05/02/2025		489		(8)			(8)		481	481			
100209540	SAN ANTONIO	TX		05/02/2025		433		(12)			(12)		421	421			
100209541	ORCHARD PARK	NY		05/02/2025		1,539		(48)			(48)		1,491	1,491			
100209542	BROAD RUN	VA		05/02/2025		4,538		(131)			(131)		4,407	4,407			
100209544	EAST STROUDSBURG	PA		05/02/2025		647		(20)			(20)		627	627			
100209545	CAROL STREAM	IL		05/02/2025		410		(16)			(16)		394	394			
100209546	COLUMBIA FALLS	MT		05/02/2025		2,109		(14)			(14)		2,095	2,095			
100209547	PHILADELPHIA	PA		05/02/2025		480		(15)			(15)		465	465			
100209548	PALM BEACH	FL		05/02/2025		646		(18)			(18)		628	628			
100209549	ACWORTH	GA		05/02/2025		971		(15)			(15)		956	956			
100209550	INDIANAPOLIS	IN		05/02/2025		857		(34)			(34)		823	823			
100209551	STATEN ISLAND	NY		05/02/2025		544		(23)			(23)		521	521			
100209552	FRAMINGHAM	MA		05/02/2025		908		(36)			(36)		872	872			
100209554	PASADENA	CA		05/02/2025		1,186		(37)			(37)		1,149	1,149			
100209555	SPOKANE	WA		05/02/2025		691		(21)			(21)		670	670			
100209556	NEW YORK	NY		05/02/2025		2,202		(76)			(76)		2,126	2,126			
100209557	PALM BEACH	FL		05/02/2025		4,225		(141)			(141)		4,084	4,084			
100209558	KENT	WA		05/02/2025		691		(23)			(23)		668	668			
100209559	WESLEY CHAPEL	FL		05/02/2025		1,607		(49)			(49)		1,558	1,558			
100209560	HAMBURG	NY		05/02/2025		565		(20)			(20)		545	545			
100209561	SCOTTSDALE	AZ		05/02/2025		443		(18)			(18)		425	425			
100209562	BOZEMAN	MT		05/02/2025		502		(17)			(17)		485	485			
100209563	KILLINGTON	VT		05/02/2025		875		(26)			(26)		849	849			
100209564	SEDRO WOOLLEY	WA		05/02/2025		1,168		(11)			(11)		1,157	1,157			
100209565	LOCKPORT	IL		05/02/2025		495		(20)			(20)		475	475			
100209566	NORTH FORT MYERS	FL		05/02/2025		848		(29)			(29)		819	819			
100209567	JERSEY CITY	NJ		05/02/2025		1,144		(39)			(39)		1,105	1,105			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209568	PAINESVILLE	OH		05/02/2025		421		(15)			(15)		406	406			
100209570	BENTON	AR		05/02/2025		526		8			8		534	534			
100209571	KANNAPOLIS	NC		05/02/2025		533		(11)			(11)		522	522			
100209573	GOOCHLAND	VA		05/02/2025		380		(16)			(16)		364	364			
100209574	KENOSHA	WI		05/02/2025		440		(17)			(17)		423	423			
100209575	SPARKS	NV		05/02/2025		1,071		(32)			(32)		1,039	1,039			
100209576	TAMPA	FL		05/02/2025		737		(20)			(20)		717	717			
100209577	LAKELAND	FL		05/02/2025		2,058		(73)			(73)		1,985	1,985			
100209578	SAN TAN VALLEY	AZ		05/02/2025		767		(21)			(21)		746	746			
100209579	PITTSBURGH	PA		05/02/2025		802		(22)			(22)		780	780			
100209580	EASTPOINT	FL		05/02/2025		2,524		(59)			(59)		2,465	2,465			
100209581	GOLD HILL	OR		05/02/2025		4,274		(66)			(66)		4,208	4,208			
100209583	FLAGSTAFF	AZ		05/02/2025		16,437		(492)			(492)		15,945	15,945			
100209584	HOBE SOUND	FL		05/02/2025		713		(19)			(19)		694	694			
100209585	TACOMA	WA		05/02/2025		1,132		(42)			(42)		1,090	1,090			
100209587	SOUTH BOSTON	MA		05/02/2025		621		(21)			(21)		600	600			
100209588	WILMINGTON	NC		05/02/2025		3,327		(81)			(81)		3,246	3,246			
100209589	BELLFLOWER	CA		05/02/2025		1,982		(69)			(69)		1,913	1,913			
100209590	FORT WORTH	TX		05/02/2025		562		(16)			(16)		546	546			
100209591	CLEVELAND HEIGHTS	OH		05/02/2025		1,178		(11)			(11)		1,167	1,167			
100209592	CLARKSVILLE	TN		05/02/2025		479		(10)			(10)		469	469			
100209594	LOXAHATCHEE	FL		05/02/2025		1,159		(25)			(25)		1,134	1,134			
100209595	YUCAIPA	CA		05/02/2025		1,058		(32)			(32)		1,026	1,026			
100209596	KATY	TX		05/02/2025		589		9			9		598	598			
100209597	ASHBURN	VA		05/02/2025		28,395		(884)			(884)		27,511	27,511			
100209598	BESSEMER	AL		05/02/2025		521		(6)			(6)		515	515			
100209599	MANCHESTER	MA		05/02/2025		1,345		(37)			(37)		1,308	1,308			
100209600	MANCHESTER	PA		05/02/2025		2,072		(53)			(53)		2,019	2,019			
100209601	MAUMELLE	AR		05/02/2025		1,140		14			14		1,154	1,154			
100209602	TRACY	CA		05/02/2025		78,294		(2,764)			(2,764)		75,530	75,530			
100209603	SEATTLE	WA		05/02/2025		2,035		(71)			(71)		1,964	1,964			
100209604	FORT MYERS	FL		05/02/2025		3,754		(164)			(164)		3,590	3,590			
100209606	CANTON	OH		05/02/2025		645		(30)			(30)		615	615			
100209607	AURORA	OH		05/02/2025		614		(18)			(18)		596	596			
100209608	WEST PALM BEACH	FL		05/02/2025		575		(28)			(28)		547	547			
100209609	MOUNT GRETNA	PA		05/02/2025		730		(24)			(24)		706	706			
100209610	CHESAPEAKE BEACH	MD		05/02/2025		2,655		(98)			(98)		2,557	2,557			
100209611	DURHAM	NC		05/02/2025		841		(26)			(26)		815	815			
100209613	MAPLE GROVE	MN		05/02/2025		522		(12)			(12)		510	510			
100209614	MEMPHIS	TN		05/02/2025		511		7			7		518	518			
100209615	DALLAS	TX		05/02/2025		538		13			13		551	551			
100209617	NORTH PORT	FL		05/02/2025		511		(8)			(8)		503	503			
100209618	COLUMBUS	OH		05/02/2025		1,174		(31)			(31)		1,143	1,143			
100209619	CHICAGO	IL		05/02/2025		433		(18)			(18)		415	415			
100209620	LA QUINTA	CA		05/02/2025		5,323		347			347		5,670	5,670			
100209621	NAPLES	FL		05/02/2025		1,004		(30)			(30)		974	974			
100209622	CHADDS FORD	PA		05/02/2025		2,113		(78)			(78)		2,035	2,035			
100209623	REHOBOTH BEACH	DE		05/02/2025		689		(13)			(13)		676	676			
100209626	RALEIGH	NC		05/02/2025		421		(16)			(16)		405	405			
100209627	BROOKFIELD	IL		05/02/2025		501		(17)			(17)		484	484			
100209628	TOWNSHIP OF MIDDLETOWN	NJ		05/02/2025		803		(20)			(20)		783	783			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209629	DALLAS	TX		05/02/2025		2,238		(37)			(37)		2,201	2,201			
100209630	WAUCONDA	IL		05/02/2025		569		(13)			(13)		556	556			
100209631	OVERLAND PARK	KS		05/02/2025		6,858		(201)			(201)		6,657	6,657			
100209632	BASSETT	VA		05/02/2025		590		(12)			(12)		578	578			
100209633	NORRISTOWN	PA		05/02/2025		451		(7)			(7)		444	444			
100209634	SPRING	TX		05/02/2025		491		(6)			(6)		485	485			
100209635	SOUTHERN PINES	NC		05/02/2025		394		(17)			(17)		377	377			
100209637	MARICOPA	AZ		05/02/2025		460		(21)			(21)		439	439			
100209638	MARCO ISLAND	FL		05/02/2025		8,917		(123)			(123)		8,794	8,794			
100209640	LAKEWOOD	CA		05/02/2025		672		(24)			(24)		648	648			
100209641	PALM COAST	FL		05/02/2025		1,858		(39)			(39)		1,819	1,819			
100209642	MODESTO	CA		05/02/2025		806		(20)			(20)		786	786			
100209643	BROOKLYN PARK	MN		05/02/2025		1,167		(31)			(31)		1,136	1,136			
100209644	TUCSON	AZ		05/02/2025		691		(21)			(21)		670	670			
100209645	MIAMI	FL		05/02/2025		1,630		(44)			(44)		1,586	1,586			
100209646	NASHVILLE	TN		05/02/2025		3,234		(94)			(94)		3,140	3,140			
100209651	PENN VALLEY	CA		05/02/2025		1,144		(43)			(43)		1,101	1,101			
100209652	LOWELL	MA		05/02/2025		12,302		(265)			(265)		12,037	12,037			
100209653	KISSIMMEE	FL		05/02/2025		622		(11)			(11)		611	611			
100209655	ORMOND BEACH	FL		05/02/2025		692		(23)			(23)		669	669			
100209656	LAWRENCE	MA		05/02/2025		1,348		(48)			(48)		1,300	1,300			
100209658	SURPRISE	AZ		05/02/2025		8,590		(176)			(176)		8,414	8,414			
100209659	WHITMAN	MA		05/02/2025		921		(35)			(35)		886	886			
100209661	TURLOCK	CA		05/02/2025		636		(23)			(23)		613	613			
100209663	TUCSON	AZ		05/02/2025		511		(13)			(13)		498	498			
100209664	HOPE MILLS	NC		05/02/2025		1,000		(32)			(32)		968	968			
100209665	LYNNWOOD	WA		05/02/2025		1,169		(41)			(41)		1,128	1,128			
100209666	BROOMFIELD	CO		05/02/2025		1,099		(14)			(14)		1,085	1,085			
100209667	SEASIDE HEIGHTS	NJ		05/02/2025		1,032		(24)			(24)		1,008	1,008			
100209668	BRONX	NY		05/02/2025		1,473		(61)			(61)		1,412	1,412			
100209670	KEANSBURG	NJ		05/02/2025		562		(11)			(11)		551	551			
100209671	TANNERSVILLE	NY		05/02/2025		679		(8)			(8)		671	671			
100209672	AMHERST	NY		05/02/2025		2,243		(96)			(96)		2,147	2,147			
100209673	BRIDGEPORT	CT		05/02/2025		898		(30)			(30)		868	868			
100209676	DENNIS PORT	MA		05/02/2025		478		(9)			(9)		469	469			
100209677	TACOMA	WA		05/02/2025		2,276		(67)			(67)		2,209	2,209			
100209678	SALINAS	CA		05/02/2025		2,209		(52)			(52)		2,157	2,157			
100209679	LA SELVA BEACH	CA		05/02/2025		16,949		(542)			(542)		16,407	16,407			
100209680	MONROE	NY		05/02/2025		1,169		(39)			(39)		1,130	1,130			
100209681	AIRMONT	NY		05/02/2025		1,823		(72)			(72)		1,751	1,751			
100209682	OAKLAND	CA		05/02/2025		2,200		(70)			(70)		2,130	2,130			
100209683	SAN JOSE	CA		05/02/2025		1,240		(47)			(47)		1,193	1,193			
100209684	TWAIN HARTE	CA		05/02/2025		861		(21)			(21)		840	840			
100209685	WESTHAMPTON	NY		05/02/2025		2,141		(74)			(74)		2,067	2,067			
100209686	MONROE	NY		05/02/2025		935		(37)			(37)		898	898			
100209687	CONGERS	NY		05/02/2025		725		(27)			(27)		698	698			
100209688	BUFFALO	NY		05/02/2025		707		(27)			(27)		680	680			
100209689	TUCSON	AZ		05/02/2025		677		(13)			(13)		664	664			
100209690	PALM BAY	FL		05/02/2025		560		(21)			(21)		539	539			
100209691	CHEEKTOWAGA	NY		05/02/2025		592		(15)			(15)		577	577			
100209692	PALM BEACH GARDENS	FL		05/02/2025		582		(22)			(22)		560	560			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209693	CEDAR LAKE	IN		05/02/2025		391		(5)			(5)		386	386			
100209695	DES PLAINES	IL		05/05/2025		639		(30)			(30)		609	609			
100209696	EAST NORTHPORT	NY		05/05/2025		793		(31)			(31)		762	762			
100209697	ATLANTA	GA		05/05/2025		33,667		(1,427)			(1,427)		32,240	32,240			
100209698	NEW YORK	NY		05/05/2025		3,332		(107)			(107)		3,225	3,225			
100209700	DAVIE	FL		05/05/2025		309,776		(56)			(56)		309,720	309,720			
100209701	WALDWICK	NJ		05/05/2025		1,873		(39)			(39)		1,834	1,834			
100209702	OZONE PARK	NY		05/05/2025		2,489		(72)			(72)		2,417	2,417			
100209703	JERSEY CITY	NJ		05/05/2025		1,187		(20)			(20)		1,167	1,167			
100209705	MACON	GA		05/05/2025		450		(15)			(15)		435	435			
100209707	PORTSMOUTH	OH		05/05/2025		668		(10)			(10)		658	658			
100209708	SAINT AUGUSTINE	FL		05/05/2025		738		(31)			(31)		707	707			
100209715	MARVIN	NC		05/05/2025		3,376		80			80		3,456	3,456			
100209717	SAN FRANCISCO	CA		05/05/2025		5,750		(43)			(43)		5,707	5,707			
100209718	LEBANON	PA		05/05/2025		221		(4)			(4)		217	217			
100209720	EDMOND	OK		05/05/2025		538		18			18		556	556			
100209721	PECOS	TX		05/05/2025		718		(19)			(19)		699	699			
100209724	PIGEON FORGE	TN		05/05/2025		2,654		(82)			(82)		2,572	2,572			
100209725	HENDERSON	NV		05/05/2025		864		15			15		879	879			
100209727	SAN ANSELMO	CA		05/05/2025		5,221		(151)			(151)		5,070	5,070			
100209729	ST. LOUIS	MO		05/05/2025		580		(22)			(22)		558	558			
100209730	HILLSBORO	OR		05/05/2025		1,339		(53)			(53)		1,286	1,286			
100209731	COMMERCE	TX		05/05/2025		327		(9)			(9)		318	318			
100209732	ATLANTA	GA		05/05/2025		440		(20)			(20)		420	420			
100209733	SCOTTSDALE	AZ		05/05/2025		3,781		(105)			(105)		3,676	3,676			
100209734	BROOKLYN	NY		05/05/2025		1,375		(50)			(50)		1,325	1,325			
100209736	MONTVALE	NJ		05/05/2025		1,269		(35)			(35)		1,234	1,234			
100209737	MONROEVILLE	PA		05/05/2025		449		(2)			(2)		447	447			
100209738	WAKE FOREST	NC		05/05/2025		650		5			5		655	655			
100209739	HENDERSON	NV		05/05/2025		1,318		(35)			(35)		1,283	1,283			
100209740	NORTH LAS VEGAS	NV		05/05/2025		706		(18)			(18)		688	688			
100209741	FLAGSTAFF	AZ		05/05/2025		2,349		14			14		2,363	2,363			
100209744	ERWIN	NC		05/05/2025		346		(11)			(11)		335	335			
100209748	CHARLOTTE	NC		05/05/2025		579		(9)			(9)		570	570			
100209749	SARASOTA	FL		05/05/2025		907		(36)			(36)		871	871			
100209751	NOTTINGHAM	MD		05/05/2025		369		(17)			(17)		352	352			
100209752	COTTONWOOD	AZ		05/05/2025		334		(10)			(10)		324	324			
100209753	MOLINE	IL		05/05/2025		193		(9)			(9)		184	184			
100209754	PASCO	WA		05/05/2025		2,682		(54)			(54)		2,628	2,628			
100209755	TEMECULA	CA		05/05/2025		691		(12)			(12)		679	679			
100209756	SAN BERNARDINO	CA		05/05/2025		866		(9)			(9)		857	857			
100209757	DETROIT	MI		05/05/2025		238		(7)			(7)		231	231			
100209759	SAN LUIS OBISPO	CA		05/05/2025		1,461		(45)			(45)		1,416	1,416			
100209760	PORT SAINT LUCIE	FL		05/05/2025		461		(10)			(10)		451	451			
100209762	SAN DIEGO	CA		05/05/2025		808		(30)			(30)		778	778			
100209763	LOS ANGELES	CA		05/05/2025		1,155		(32)			(32)		1,123	1,123			
100209764	GALVESTON	TX		05/05/2025		650		(20)			(20)		630	630			
100209765	PEMBROKE PINES	FL		05/05/2025		2,610		(77)			(77)		2,533	2,533			
100209766	SAN DIEGO	CA		05/05/2025		2,387		(52)			(52)		2,335	2,335			
100209767	ENOLA	PA		05/05/2025		385		(7)			(7)		378	378			
100209768	VANCOUVER	WA		05/05/2025		1,071		(34)			(34)		1,037	1,037			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209769	RICHTON PARK	IL		05/05/2025		270		(7)			(7)		263	263			
100209770	LONGWOOD	FL		05/05/2025		800		(22)			(22)		778	778			
100209771	CONSTANTINE	MI		05/05/2025		300		(11)			(11)		289	289			
100209772	HENDERSON	NV		05/05/2025		736		(8)			(8)		728	728			
100209773	WEATHERFORD	TX		05/05/2025		658		(3)			(3)		655	655			
100209774	CHICAGO	IL		05/05/2025		876		(19)			(19)		857	857			
100209775	DECATUR	GA		05/05/2025		1,358		(63)			(63)		1,295	1,295			
100209776	MIAMI	FL		05/05/2025		399		(9)			(9)		390	390			
100209778	ATLANTA	GA		05/05/2025		689		(14)			(14)		675	675			
100209779	LAWRENCEVILLE	GA		05/05/2025		764		(11)			(11)		753	753			
100209780	GULF SHORES	AL		05/05/2025		479		(17)			(17)		462	462			
100209782	SAN DIEGO	CA		05/05/2025		1,783		(41)			(41)		1,742	1,742			
100209783	PORTLAND	OR		05/05/2025		1,216		(40)			(40)		1,176	1,176			
100209784	KANNAPOLIS	NC		05/05/2025		457		(13)			(13)		444	444			
100209785	AUSTIN	TX		05/05/2025		3,031		(118)			(118)		2,913	2,913			
100209787	MANTECA	CA		05/05/2025		1,234		(44)			(44)		1,190	1,190			
100209788	LOS ANGELES	CA		05/05/2025		2,296		(63)			(63)		2,233	2,233			
100209789	RICHMOND	CA		05/05/2025		941		(35)			(35)		906	906			
100209790	NEW SMYRNA BEACH	FL		05/05/2025		981		(44)			(44)		937	937			
100209792	CORINTH	TX		05/05/2025		3,599		(151)			(151)		3,448	3,448			
100209793	BOYNTON BEACH	FL		05/05/2025		1,238		(37)			(37)		1,201	1,201			
100209795	RICHMOND	VA		05/05/2025		372		(9)			(9)		363	363			
100209796	FREMONT	NE		05/05/2025		1,451		(51)			(51)		1,400	1,400			
100209797	FRIENDSWOOD	TX		05/05/2025		653		(24)			(24)		629	629			
100209798	CORPUS CHRISTI	TX		05/05/2025		376		(18)			(18)		358	358			
100209799	GLENDORA	CA		05/05/2025		2,520		(78)			(78)		2,442	2,442			
100209800	SHORT HILLS	NJ		05/05/2025		3,173		(71)			(71)		3,102	3,102			
100209801	MUNCIE	IN		05/05/2025		226		(10)			(10)		216	216			
100209802	MEMPHIS	TN		05/05/2025		26		(1)			(1)		25	25			
100209806	GOTHA	FL		05/05/2025		1,276		(39)			(39)		1,237	1,237			
100209807	MIDDLETON	ID		05/05/2025		1,103		(33)			(33)		1,070	1,070			
100209809	MIDLAND	TX		05/05/2025		781		(24)			(24)		757	757			
100209812	SAN DIEGO	CA		05/05/2025		560		(12)			(12)		548	548			
100209815	WEST CALDWELL	NJ		05/05/2025		471		(9)			(9)		462	462			
100209817	OAK BROOK	IL		05/05/2025		3,408		(32)			(32)		3,376	3,376			
100209820	CLIFTON	NJ		05/05/2025		1,357		(56)			(56)		1,301	1,301			
100209821	PIKE ROAD	AL		05/05/2025		560		(24)			(24)		536	536			
100209822	GORDONSVILLE	VA		05/05/2025		514		(22)			(22)		492	492			
100209825	BALTIMORE	MD		05/05/2025		519		(18)			(18)		501	501			
100209826	SEGUIN	TX		05/05/2025		271		(9)			(9)		262	262			
100209827	MANALAPAN	NJ		05/05/2025		463		(17)			(17)		446	446			
100209828	CHESTERFIELD	VA		05/05/2025		734		(34)			(34)		700	700			
100209829	MODESTO	CA		05/05/2025		749		(28)			(28)		721	721			
100209830	TAMPA	FL		05/05/2025		703		(25)			(25)		678	678			
100209831	NORTHBOROUGH	MA		05/05/2025		1,180		(15)			(15)		1,165	1,165			
100209833	SELMA	TX		05/05/2025		436		(8)			(8)		428	428			
100209834	KNOB NOSTER	MO		05/05/2025		342		(10)			(10)		332	332			
100209835	READING	PA		05/05/2025		203		(5)			(5)		198	198			
100209837	WESTLAND	MI		05/05/2025		373		(13)			(13)		360	360			
100209839	SEATTLE	WA		05/05/2025		2,948		(56)			(56)		2,892	2,892			
100209840	MACON	GA		05/05/2025		266		(9)			(9)		257	257			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209841	PEN ARGYL	PA		05/05/2025		346		(7)			(7)		339	339			
100209844	DEARBORN HEIGHTS	MI		05/05/2025		308		(5)			(5)		303	303			
100209850	STEUBENVILLE	OH		05/05/2025		294		(4)			(4)		290	290			
100209851	ATLANTA	GA		05/05/2025		582		11			11		593	593			
100209854	ATLANTA	GA		05/05/2025		3,125		(7)			(7)		3,118	3,118			
100209855	RICHMOND	VA		05/05/2025		436		(20)			(20)		416	416			
100209856	TOLEDO	OH		05/05/2025		236		(5)			(5)		231	231			
100209857	PINEHURST	ID		05/05/2025		1,624		(2)			(2)		1,622	1,622			
100209858	PHILADELPHIA	PA		05/05/2025		311		(4)			(4)		307	307			
100209859	BALTIMORE	MD		05/05/2025		282		(13)			(13)		269	269			
100209860	GUN BARREL CITY	TX		05/05/2025		233		(4)			(4)		229	229			
100209861	WARREN	MI		05/05/2025		295		(6)			(6)		289	289			
100209864	PHILADELPHIA	PA		05/05/2025		246							246	246			
100209867	PANAMA CITY BEACH	FL		06/11/2025		1,479		(45)			(45)		1,434	1,434			
100209869	PALM DESERT	CA		06/11/2025		891		(40)			(40)		851	851			
100209871	MOUNT PLEASANT	SC		06/11/2025		906		(18)			(18)		888	888			
100209874	JUPITER	FL		06/11/2025		2,890		(58)			(58)		2,832	2,832			
100209878	MAGNOLIA	TX		06/11/2025		1,971		(69)			(69)		1,902	1,902			
100209881	BLAKESLEE	PA		06/11/2025		2,118		(56)			(56)		2,062	2,062			
100209882	OAKLAND	CA		06/11/2025		601		(29)			(29)		572	572			
100209884	NEWTON	NC		06/11/2025		299		(14)			(14)		285	285			
100209885	EL CAJON	CA		06/11/2025		1,750		(82)			(82)		1,668	1,668			
100209886	SAN DIEGO	CA		06/11/2025		15,664		(664)			(664)		15,000	15,000			
100209890	APPLE VALLEY	CA		06/11/2025		320		(9)			(9)		311	311			
100209891	SANGER	TX		06/11/2025		1,055		(19)			(19)		1,036	1,036			
100209893	LANCASTER	CA		06/11/2025		1,229		(50)			(50)		1,179	1,179			
100209894	PHOENIX	AZ		06/11/2025		728		(11)			(11)		717	717			
100209895	FORT MYERS	FL		06/11/2025		576		(25)			(25)		551	551			
100209896	BONITA SPRINGS	FL		06/11/2025		1,036		(45)			(45)		991	991			
100209898	BOSTON	MA		06/11/2025		2,554		(39)			(39)		2,515	2,515			
100209903	MODESTO	CA		06/11/2025		855		(44)			(44)		811	811			
100209904	PANORAMA CITY	CA		06/11/2025		1,300		(42)			(42)		1,258	1,258			
100209909	NORTH CHARLESTON	SC		06/11/2025		697		(11)			(11)		686	686			
100209912	SAN CARLOS	CA		06/11/2025		1,899		(69)			(69)		1,830	1,830			
100209914	KENT	WA		06/11/2025		1,512		(48)			(48)		1,464	1,464			
100209915	LAHAINA	HI		06/11/2025		1,076		(36)			(36)		1,040	1,040			
100209918	RIVERDALE	CA		06/11/2025		479		(22)			(22)		457	457			
100209919	AUBURN	GA		06/11/2025		1,893		(51)			(51)		1,842	1,842			
100209920	TRACY	CA		06/11/2025		334		(14)			(14)		320	320			
100209921	MORENO VALLEY	CA		06/11/2025		945		(17)			(17)		928	928			
100209922	STONEWALL	LA		06/11/2025		414		(13)			(13)		401	401			
100209923	NORTH RICHLAND HILLS	TX		06/11/2025		752		(35)			(35)		717	717			
100209925	MURFREESBORO	TN		06/11/2025		963		(45)			(45)		918	918			
100209926	CRESTLINE	CA		06/11/2025		925		(34)			(34)		891	891			
100209927	RANCHO PALOS VERDES	CA		06/11/2025		6,009		(97)			(97)		5,912	5,912			
100209930	GOLDEN	CO		06/11/2025		263		(10)			(10)		253	253			
100209932	LEANDER	TX		06/11/2025		1,061		(39)			(39)		1,022	1,022			
100209933	SCOTTSDALE	AZ		06/11/2025		2,944		(94)			(94)		2,850	2,850			
100209934	SAN DIEGO	CA		06/11/2025		3,747		(175)			(175)		3,572	3,572			
100209935	SONOMA	CA		06/11/2025		2,881		(111)			(111)		2,770	2,770			
100209938	HAUULA	HI		06/11/2025		720		(7)			(7)		713	713			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100209939	BENTON CITY	WA		06/11/2025		1,338		(62)			(62)		1,276	1,276			
100209941	CHARLOTTE	NC		06/11/2025		878		(41)			(41)		837	837			
100209944	MIAMI	FL		06/11/2025		1,438		(65)			(65)		1,373	1,373			
100209946	ROSEVILLE	CA		06/11/2025		1,469		(46)			(46)		1,423	1,423			
100209949	OXNARD	CA		06/11/2025		1,412		(39)			(39)		1,373	1,373			
100209951	FRISCO	TX		06/11/2025		3,628		(82)			(82)		3,546	3,546			
100209954	PANAMA CITY BEACH	FL		06/11/2025		1,083		(38)			(38)		1,045	1,045			
100209955	OAK PARK	CA		06/11/2025		4,833		(215)			(215)		4,618	4,618			
100209959	KAILUA KONA	HI		06/11/2025		571		(27)			(27)		544	544			
100209962	SAINT CLOUD	FL		06/11/2025		1,205							1,205	1,205			
100209963	LULING	LA		06/11/2025		818		(34)			(34)		784	784			
100209964	ENGLEWOOD	FL		06/11/2025		982		(46)			(46)		936	936			
100209965	PHILADELPHIA	PA		06/11/2025		1,684		(31)			(31)		1,653	1,653			
100209966	PHILADELPHIA	PA		06/11/2025		458		(4)			(4)		454	454			
100209967	LOS OSOS	CA		06/11/2025		1,772		(72)			(72)		1,700	1,700			
100209968	FOGELSVILLE	PA		06/11/2025		1,628		(50)			(50)		1,578	1,578			
100209971	TOLLESON	AZ		06/11/2025		652		(22)			(22)		630	630			
100209972	JACKSONVILLE	FL		06/11/2025		490		(23)			(23)		467	467			
100209973	JUPITER	FL		06/11/2025		2,701		(77)			(77)		2,624	2,624			
100209974	REDLANDS	CA		06/11/2025		887		(37)			(37)		850	850			
100209978	SAN ANTONIO	TX		06/11/2025		682		(20)			(20)		662	662			
100209981	RICHMOND	TX		06/11/2025		806		(10)			(10)		796	796			
100209984	BOERNE	TX		06/11/2025		1,919		(53)			(53)		1,866	1,866			
100209985	PEMBROKE PINES	FL		06/11/2025		995		(33)			(33)		962	962			
100209986	GREENVILLE	SC		06/11/2025		557		(20)			(20)		537	537			
100209988	MURRYSVILLE	PA		06/11/2025		5,449		(144)			(144)		5,305	5,305			
100209990	HOUSTON	TX		06/11/2025		3,584		(81)			(81)		3,503	3,503			
100209991	IMPERIAL BEACH	CA		05/07/2025		705		(20)			(20)		685	685			
100209992	SACRAMENTO	CA		05/07/2025		1,471		(42)			(42)		1,429	1,429			
100209994	FRESNO	CA		05/07/2025		608		(18)			(18)		590	590			
100209995	BUENA PARK	CA		05/07/2025		1,939		(70)			(70)		1,869	1,869			
100209996	DENVER	CO		05/07/2025		625		(27)			(27)		598	598			
100209997	WEST PALM BEACH	FL		05/07/2025		1,094		(35)			(35)		1,059	1,059			
100209998	GUYTON	GA		05/07/2025		619		(42)			(42)		577	577			
100209999	MANSFIELD	TX		05/07/2025		996		(69)			(69)		927	927			
100210001	IMPERIAL	CA		05/07/2025		666		(31)			(31)		635	635			
100210002	RIALTO	CA		05/07/2025		273		(12)			(12)		261	261			
100210003	MCKINNEY	TX		05/07/2025		1,067		5			5		1,072	1,072			
100210004	EL CAJON	CA		05/07/2025		1,134		6			6		1,140	1,140			
100210005	WESTON	FL		05/07/2025		7,394		214			214		7,608	7,608			
100210009	KINGS MOUNTAIN	NC		05/07/2025		575		(27)			(27)		548	548			
100210011	MAPLE VALLEY	WA		05/07/2025		654		(37)			(37)		617	617			
100210012	SAN DIEGO	CA		05/07/2025		588		(14)			(14)		574	574			
100210013	FRESNO	CA		05/07/2025		567		(12)			(12)		555	555			
100210014	TACOMA	WA		05/07/2025		420		(18)			(18)		402	402			
100210015	COPPELL	TX		05/07/2025		656		(47)			(47)		609	609			
100210016	DALLAS	TX		05/07/2025		1,600		(87)			(87)		1,513	1,513			
100210019	CARMEL VALLEY	CA		05/07/2025		5,831		(158)			(158)		5,673	5,673			
100210020	HILLSDALE	NJ		05/07/2025		1,281		(46)			(46)		1,235	1,235			
100210021	NORTHRIDGE	CA		05/07/2025		1,050		(38)			(38)		1,012	1,012			
100210022	WINDERMERE	FL		05/07/2025		3,080		(93)			(93)		2,987	2,987			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100210023	HAWTHORNE	CA		05/07/2025		428		(18)			(18)		410	410			
100210024	HARBOR CITY	CA		05/07/2025		1,136		(68)			(68)		1,068	1,068			
100210025	POMONA	CA		05/07/2025		799		(19)			(19)		780	780			
100210026	LONGBOAT KEY	FL		05/07/2025		1,973		(77)			(77)		1,896	1,896			
100210027	PEORIA	AZ		05/07/2025		766		(29)			(29)		737	737			
100210028	MILAN	MI		05/07/2025		436		(11)			(11)		425	425			
100210029	FLOWER MOUND	TX		05/07/2025		463		(33)			(33)		430	430			
100210031	CEDAR PARK	TX		05/07/2025		212		(15)			(15)		197	197			
100210032	KIHEI	HI		05/07/2025		1,677		(77)			(77)		1,600	1,600			
100210033	JOHNS ISLAND	SC		05/07/2025		609		(34)			(34)		575	575			
100210034	RIALTO	CA		05/07/2025		253		(11)			(11)		242	242			
100210036	POMONA	CA		05/07/2025		160		(9)			(9)		151	151			
100210037	BAKERSFIELD	CA		05/07/2025		468		(8)			(8)		460	460			
100210038	MEAD	WA		05/07/2025		1,304		(33)			(33)		1,271	1,271			
100210039	SAN PEDRO	CA		05/07/2025		561		(13)			(13)		548	548			
100210042	SEABROOK ISLAND	SC		05/07/2025		3,712		(38)			(38)		3,674	3,674			
100210043	MORENO VALLEY	CA		05/07/2025		1,129		(8)			(8)		1,121	1,121			
100210044	MELBOURNE	FL		05/07/2025		1,140		(18)			(18)		1,122	1,122			
100210045	OCEAN SHORES	WA		05/07/2025		768		(14)			(14)		754	754			
100210046	HOT SPRINGS VILLAGE	AR		05/07/2025		650		(10)			(10)		640	640			
100210047	THE VILLAGES	FL		05/07/2025		687		(18)			(18)		669	669			
100210048	GASTONIA	NC		05/07/2025		689		(10)			(10)		679	679			
100210049	FALLS CHURCH	VA		05/07/2025		1,506		(21)			(21)		1,485	1,485			
100210051	PALMER	AK		05/07/2025		927		(16)			(16)		911	911			
100210052	ENGLEWOOD	FL		05/07/2025		782		(5)			(5)		777	777			
100210053	RICHARDSON	TX		05/07/2025		1,106		(18)			(18)		1,088	1,088			
100210054	SAN ANTONIO	FL		05/07/2025		912		(2)			(2)		910	910			
100210057	LEOMINSTER	MA		05/07/2025		1,322		(34)			(34)		1,288	1,288			
100210058	MOUNTAIN BROOK	AL		05/07/2025		1,317		(20)			(20)		1,297	1,297			
100210059	BRIDGEPORT	CT		05/07/2025		586		(11)			(11)		575	575			
100210061	TRINITY	FL		05/07/2025		839		(18)			(18)		821	821			
100210063	MARYSVILLE	WA		05/07/2025		815		(9)			(9)		806	806			
100210065	YOUNGSVILLE	LA		05/07/2025		615		(13)			(13)		602	602			
100210066	BRIDGEPORT	CT		05/07/2025		699		(11)			(11)		688	688			
100210067	PROVO	UT		05/07/2025		869		(8)			(8)		861	861			
100210068	LIGHTHOUSE POINT	FL		05/07/2025		1,495		(28)			(28)		1,467	1,467			
100210069	GLASSBORO	NJ		05/07/2025		941		(5)			(5)		936	936			
100210070	ALBUQUERQUE	NM		05/07/2025		649		(14)			(14)		635	635			
100210071	FREDERICKSBURG	TX		05/07/2025		686		(11)			(11)		675	675			
100210074	PALM BAY	FL		05/07/2025		640		(10)			(10)		630	630			
100210075	LAKEWOOD RANCH	FL		05/07/2025		987		(23)			(23)		964	964			
100210076	CHANDLER	AZ		05/07/2025		1,220		(17)			(17)		1,203	1,203			
100210078	ST SIMONS ISLAND	GA		05/07/2025		1,088		(13)			(13)		1,075	1,075			
100210079	ALEXANDRIA	VA		05/07/2025		1,591		(29)			(29)		1,562	1,562			
100210081	GALVESTON	TX		05/07/2025		816		(13)			(13)		803	803			
100210082	BATON ROUGE	LA		05/07/2025		2,004		(33)			(33)		1,971	1,971			
100210083	HENDERSON	NV		05/07/2025		2,681		56			56		2,737	2,737			
100210085	MESA	AZ		05/07/2025		1,659		32			32		1,691	1,691			
100210086	GRAND JUNCTION	CO		05/07/2025		794		(3)			(3)		791	791			
100210088	CLAYTON	NC		05/07/2025		890		(23)			(23)		867	867			
100210089	CHARLOTTE	NC		05/07/2025		1,024		10			10		1,034	1,034			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100210090	APOPKA	FL		05/07/2025		744		(5)			(5)		739	739			
100210091	ORLANDO	FL		05/07/2025		1,305		(30)			(30)		1,275	1,275			
100210092	BIXBY	OK		05/07/2025		814		(5)			(5)		809	809			
100210093	OVERLAND PARK	KS		05/07/2025		798		(11)			(11)		787	787			
100210094	MYRTLE BEACH	SC		05/07/2025		1,006							1,006	1,006			
100210095	HIGHLANDS RANCH	CO		05/07/2025		1,167		(15)			(15)		1,152	1,152			
100210097	ELK GROVE	CA		05/07/2025		1,171		(22)			(22)		1,149	1,149			
100210098	BRADENTON	FL		05/07/2025		955		(24)			(24)		931	931			
100210102	GARNER	NC		05/07/2025		1,082		(20)			(20)		1,062	1,062			
100210103	ELLIJAY	GA		05/07/2025		1,254		(22)			(22)		1,232	1,232			
100210104	ST AUGUSTINE	FL		05/07/2025		2,730		11			11		2,741	2,741			
100210105	SAINT CLOUD	FL		05/07/2025		699		(6)			(6)		693	693			
100210106	CLAYTON	NC		05/07/2025		748		(4)			(4)		744	744			
100210107	BELLEVILLE	NJ		05/07/2025		992		(14)			(14)		978	978			
100210108	RONALD	WA		05/07/2025		1,183		(10)			(10)		1,173	1,173			
100210109	MORRILTON	AR		05/07/2025		807		(14)			(14)		793	793			
100210110	SEDONA	AZ		05/07/2025		4,001		(45)			(45)		3,956	3,956			
100210111	PORT CHARLOTTE	FL		05/07/2025		1,273		(16)			(16)		1,257	1,257			
100210112	TOOELE	UT		05/07/2025		1,345		2			2		1,347	1,347			
100210113	FRESNO	CA		05/07/2025		837		(15)			(15)		822	822			
100210114	SANDY	UT		05/07/2025		1,509		3			3		1,512	1,512			
100210115	KENNESAW	GA		05/07/2025		958		(9)			(9)		949	949			
100210116	LAKE HAVASU CITY	AZ		05/07/2025		947		(17)			(17)		930	930			
100210117	KENNESAW	GA		05/07/2025		960		(11)			(11)		949	949			
100210118	FRISCO	TX		05/07/2025		1,936		35			35		1,971	1,971			
100210119	HAMMOND	LA		05/07/2025		6,491		(152)			(152)		6,339	6,339			
100210120	CHARLOTTE	NC		05/07/2025		3,719		6			6		3,725	3,725			
100210121	LAWRENCEVILLE	GA		05/07/2025		1,073		14			14		1,087	1,087			
100210123	TRENTON	NJ		05/07/2025		702		(14)			(14)		688	688			
100210124	BRADENTON	FL		05/07/2025		1,767		43			43		1,810	1,810			
100210125	LAWRENCEVILLE	GA		05/07/2025		63,127		1,023			1,023		64,150	64,150			
100210126	HENDERSON	NV		05/07/2025		1,008		12			12		1,020	1,020			
100210132	WINCHESTER	VA		05/07/2025		863		(5)			(5)		858	858			
100210133	BREINIGSVILLE	PA		05/07/2025		1,914		18			18		1,932	1,932			
100210134	SARASOTA	FL		05/07/2025		1,211		(10)			(10)		1,201	1,201			
100210135	FUQUAY VARINA	NC		05/07/2025		928		46			46		974	974			
100210136	WILDWOOD	MO		05/07/2025		1,823		(28)			(28)		1,795	1,795			
100210137	SEATTLE	WA		05/07/2025		1,442		(9)			(9)		1,433	1,433			
100210139	FORT SMITH	AR		05/07/2025		763		3			3		766	766			
100210140	DAWSONVILLE	GA		05/07/2025		858		(10)			(10)		848	848			
100210143	LAS VEGAS	NV		05/07/2025		3,944		(50)			(50)		3,894	3,894			
100210144	AUBREY	TX		05/07/2025		4,002		4			4		4,006	4,006			
100210145	OFALLON	MO		05/07/2025		959		(5)			(5)		954	954			
100210146	WHITEFISH BAY	WI		05/07/2025		2,031		(12)			(12)		2,019	2,019			
100210150	LAKEWOOD	CO		05/07/2025		1,494		30			30		1,524	1,524			
100210151	COLLEGE STATION	TX		05/07/2025		659		(8)			(8)		651	651			
100210152	DULUTH	GA		05/07/2025		2,248		(33)			(33)		2,215	2,215			
100210153	WOODSTOCK	GA		05/07/2025		710		(4)			(4)		706	706			
100210154	GATLINBURG	TN		05/07/2025		1,365		(16)			(16)		1,349	1,349			
100210157	RESTON	VA		05/07/2025		511		(2)			(2)		509	509			
100210158	SEVIERVILLE	TN		05/07/2025		1,567		8			8		1,575	1,575			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210160	LATHROP	CA		05/07/2025		1,641		(10)			(10)		1,631	1,631			
100210162	OLATHE	KS		05/07/2025		718		(10)			(10)		708	708			
100210165	OAKLAND	MD		05/07/2025		1,065		(19)			(19)		1,046	1,046			
100210166	HAYESVILLE	NC		05/07/2025		1,291		(28)			(28)		1,263	1,263			
100210168	JOHNS CREEK	GA		05/07/2025		1,453		(20)			(20)		1,433	1,433			
100210169	PASCO	WA		05/07/2025		657		(11)			(11)		646	646			
100210170	GULF BREEZE	FL		05/07/2025		960		(18)			(18)		942	942			
100210171	NASHVILLE	TN		05/07/2025		2,296		5			5		2,301	2,301			
100210172	EDGEWOOD	MD		05/07/2025		463							463	463			
100210173	BEALETON	VA		05/07/2025		1,255		(14)			(14)		1,241	1,241			
100210174	GILBERT	AZ		05/07/2025		1,870		(26)			(26)		1,844	1,844			
100210175	SUNNYVALE	CA		05/07/2025		1,790		1			1		1,791	1,791			
100210176	RICHMOND	TX		05/07/2025		7,620		(130)			(130)		7,490	7,490			
100210177	EVERETT	WA		05/07/2025		6,263		(89)			(89)		6,174	6,174			
100210178	PHILADELPHIA	PA		05/07/2025		765		(12)			(12)		753	753			
100210179	LAS VEGAS	NV		05/07/2025		1,058		11			11		1,069	1,069			
100210180	LAS VEGAS	NV		05/07/2025		1,953		5			5		1,958	1,958			
100210181	ELLENWOOD	GA		05/07/2025		621		14			14		635	635			
100210182	ATWATER	CA		05/07/2025		1,666		(15)			(15)		1,651	1,651			
100210183	GLEN ALLEN	VA		05/07/2025		993		(11)			(11)		982	982			
100210184	PORTLAND	OR		05/07/2025		1,374		(13)			(13)		1,361	1,361			
100210185	BRIGANTINE	NJ		05/07/2025		912		(13)			(13)		899	899			
100210188	ANNA	TX		05/07/2025		781		(14)			(14)		767	767			
100210189	CHARLOTTE	NC		05/07/2025		642		(10)			(10)		632	632			
100210190	RENO	NV		05/07/2025		663		(10)			(10)		653	653			
100210191	MARIPOSA	CA		05/07/2025		814		(17)			(17)		797	797			
100210192	ELGIN	IL		05/07/2025		888		(13)			(13)		875	875			
100210193	CHAPEL HILL	NC		05/07/2025		1,254		(12)			(12)		1,242	1,242			
100210194	FRANKLINTON	NC		05/07/2025		775		(11)			(11)		764	764			
100210195	RALEIGH	NC		05/07/2025		941		(3)			(3)		938	938			
100210196	SCOTTSDALE	AZ		05/07/2025		532		(13)			(13)		519	519			
100210197	WICHITA	KS		05/07/2025		1,003		(23)			(23)		980	980			
100210198	BEACH HAVEN	NJ		05/07/2025		1,858		(26)			(26)		1,832	1,832			
100210199	MESQUITE	TX		05/07/2025		564		(18)			(18)		546	546			
100210200	GARFIELD	NJ		05/07/2025		1,128		(14)			(14)		1,114	1,114			
100210201	BLUE RIDGE	GA		05/07/2025		1,204		(21)			(21)		1,183	1,183			
100210202	GALENA	IL		05/07/2025		814		(8)			(8)		806	806			
100210203	GREENSBORO	NC		05/07/2025		680		5			5		685	685			
100210204	ARNOLD	CA		05/08/2025		1,664		(43)			(43)		1,621	1,621			
100210208	BEVERLY HILLS	CA		05/08/2025		7,595		(195)			(195)		7,400	7,400			
100210209	HENDERSON	NV		05/08/2025		2,760		(116)			(116)		2,644	2,644			
100210210	OAKLEY	CA		05/08/2025		2,529		(26)			(26)		2,503	2,503			
100210214	VALLEY SPRINGS	CA		05/09/2025		1,311		(39)			(39)		1,272	1,272			
100210215	PANAMA CITY BEACH	FL		05/09/2025		1,485		(37)			(37)		1,448	1,448			
100210216	COVINGTON	KY		05/09/2025		478		(22)			(22)		456	456			
100210219	TEMPE	AZ		05/09/2025		967		(34)			(34)		933	933			
100210220	KENT	WA		05/09/2025		991		(36)			(36)		955	955			
100210221	MURRELLS INLET	SC		05/09/2025		774		(27)			(27)		747	747			
100210223	PASADENA	CA		05/09/2025		2,764		(92)			(92)		2,672	2,672			
100210224	TRENTON	NJ		05/09/2025		458		(21)			(21)		437	437			
100210226	OAKLAND	CA		05/09/2025		3,368		(66)			(66)		3,302	3,302			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210227	HOWELL	NJ		05/09/2025		1,641		(70)			(70)		1,571	1,571			
100210228	RANCHO CUCAMONGA	CA		05/09/2025		1,647		(67)			(67)		1,580	1,580			
100210229	ARVADA	CO		05/09/2025		1,007		(25)			(25)		982	982			
100210230	SACRAMENTO	CA		05/09/2025		605		(28)			(28)		577	577			
100210232	MIAMI	FL		05/09/2025		872		(12)			(12)		860	860			
100210233	RIDGEFIELD PARK	NJ		05/09/2025		1,348		(63)			(63)		1,285	1,285			
100210234	ROCKLEDGE	FL		05/09/2025		895		(26)			(26)		869	869			
100210235	FRANKLINTON	NC		05/09/2025		391		(17)			(17)		374	374			
100210237	DECATUR	GA		05/09/2025		626		(20)			(20)		606	606			
100210238	SANFORD	FL		05/09/2025		504		(16)			(16)		488	488			
100210239	ORLANDO	FL		05/09/2025		1,017		(35)			(35)		982	982			
100210240	TRENTON	NJ		05/09/2025		392		(18)			(18)		374	374			
100210242	COLUMBIA	SC		05/09/2025		723		(34)			(34)		689	689			
100210243	LOS ANGELES	CA		05/09/2025		3,833		(179)			(179)		3,654	3,654			
100210244	COACHELLA	CA		05/09/2025		17,994		(480)			(480)		17,514	17,514			
100210245	OPA LOCKA	FL		05/09/2025		1,018		6			6		1,024	1,024			
100210246	TEMECULA	CA		05/09/2025		2,138		(63)			(63)		2,075	2,075			
100210249	GOODYEAR	AZ		05/09/2025		799		(28)			(28)		771	771			
100210251	FONTANA	WI		05/09/2025		926		(14)			(14)		912	912			
100210252	NEWRY	ME		05/09/2025		1,347		(20)			(20)		1,327	1,327			
100210253	CONWAY	NH		05/09/2025		2,164		(27)			(27)		2,137	2,137			
100210254	TAMPA	FL		05/09/2025		909		(20)			(20)		889	889			
100210256	CAMP CONNELL	CA		05/09/2025		1,032		(11)			(11)		1,021	1,021			
100210257	WIMAUMA	FL		05/09/2025		748		(10)			(10)		738	738			
100210258	KINGMAN	AZ		05/09/2025		655		4			4		659	659			
100210259	KANSAS CITY	MO		05/09/2025		3,880		(54)			(54)		3,826	3,826			
100210260	SARASOTA	FL		05/09/2025		1,130		(18)			(18)		1,112	1,112			
100210262	ALBUQUERQUE	NM		05/09/2025		34,716		(603)			(603)		34,113	34,113			
100210263	STANARDSVILLE	VA		05/09/2025		731		(7)			(7)		724	724			
100210265	SAINT AUGUSTINE BEACH	FL		05/09/2025		1,113		(16)			(16)		1,097	1,097			
100210266	RUTHER GLEN	VA		05/09/2025		849		(14)			(14)		835	835			
100210267	POCONO PINES	PA		05/09/2025		877		(12)			(12)		865	865			
100210268	PRESCOTT VALLEY	AZ		05/09/2025		1,638		34			34		1,672	1,672			
100210269	CRESCENT LAKE	OR		05/09/2025		1,443		(24)			(24)		1,419	1,419			
100210270	FAYETTEVILLE	GA		05/09/2025		783		(12)			(12)		771	771			
100210272	WOODSTOCK	GA		05/09/2025		820		(11)			(11)		809	809			
100210273	GOODLETTSVILLE	TN		05/09/2025		1,318		(11)			(11)		1,307	1,307			
100210274	SURPRISE	AZ		05/09/2025		1,435		(22)			(22)		1,413	1,413			
100210275	MISSOURI CITY	TX		05/09/2025		618		(13)			(13)		605	605			
100210276	HENDERSONVILLE	NC		05/09/2025		3,085		(45)			(45)		3,040	3,040			
100210278	CAMDEN WYOMING	DE		05/09/2025		658		(5)			(5)		653	653			
100210280	ROCK HILL	SC		05/09/2025		634		(8)			(8)		626	626			
100210281	STUART	FL		05/09/2025		1,085		(17)			(17)		1,068	1,068			
100210283	ONANCOCK	VA		05/09/2025		1,036		(20)			(20)		1,016	1,016			
100210284	JACKSONVILLE	OR		05/09/2025		1,686		(17)			(17)		1,669	1,669			
100210285	PHOENIX	AZ		05/09/2025		596		(9)			(9)		587	587			
100210288	PHILADELPHIA	PA		05/09/2025		805							805	805			
100210289	WEED	CA		05/09/2025		1,348		(17)			(17)		1,331	1,331			
100210291	KILL DEVIL HILLS	NC		05/09/2025		1,352		(18)			(18)		1,334	1,334			
100210292	PAHRUMP	NV		05/09/2025		954		8			8		962	962			
100210293	OAKHURST	CA		05/09/2025		1,587		(29)			(29)		1,558	1,558			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210294	SAN ANTONIO	TX		05/09/2025		810		(15)			(15)		795	795			
100210295	BLUFFTON	SC		05/09/2025		817		2			2		819	819			
100210296	TOBYHANNA	PA		05/09/2025		661		1			1		662	662			
100210299	SAINT AUGUSTINE	FL		05/09/2025		718		(7)			(7)		711	711			
100210300	SOUTH LAKE TAHOE	CA		05/09/2025		1,678		(22)			(22)		1,656	1,656			
100210301	TRENTON	SC		05/09/2025		827		(12)			(12)		815	815			
100210302	RIUDOSO	NM		05/09/2025		1,204		19			19		1,223	1,223			
100210304	NORTH OCEAN CITY	MD		05/09/2025		528		7			7		535	535			
100210305	DAVENPORT	FL		05/09/2025		1,944		(26)			(26)		1,918	1,918			
100210307	LEWES	DE		05/09/2025		1,684		12			12		1,696	1,696			
100210308	TAMPA	FL		05/09/2025		756		(3)			(3)		753	753			
100210309	BLUE RIDGE	GA		05/09/2025		1,376		26			26		1,402	1,402			
100210310	MOAB	UT		05/09/2025		1,225		(18)			(18)		1,207	1,207			
100210311	CALHOUN	GA		05/09/2025		748		(12)			(12)		736	736			
100210313	DAVENPORT	FL		05/09/2025		679		(4)			(4)		675	675			
100210315	MINERAL BLUFF	GA		05/09/2025		1,287		(16)			(16)		1,271	1,271			
100210316	BOISE	ID		05/09/2025		1,049		(17)			(17)		1,032	1,032			
100210317	OURAY	CO		05/09/2025		1,868		(23)			(23)		1,845	1,845			
100210320	WACO	TX		05/09/2025		480		5			5		485	485			
100210322	MC MINNVILLE	TN		05/09/2025		574		(11)			(11)		563	563			
100210323	WISCONSIN DELLS	WI		05/09/2025		1,210		(2)			(2)		1,208	1,208			
100210324	JENSEN BEACH	FL		05/09/2025		1,887		101			101		1,988	1,988			
100210325	INDIANAPOLIS	IN		05/09/2025		768		56			56		824	824			
100210326	AUBREY	TX		05/09/2025		1,147		126			126		1,273	1,273			
100210327	ORLANDO	FL		05/09/2025		1,880		14			14		1,894	1,894			
100210328	CONWAY	SC		05/09/2025		13,854		483			483		14,337	14,337			
100210330	GALLATIN	TN		05/09/2025		928		35			35		963	963			
100210331	DAVENPORT	FL		05/09/2025		716		(4)			(4)		712	712			
100210332	BLUE RIDGE	GA		05/09/2025		795		(3)			(3)		792	792			
100210333	PHILLIPSBURG	NJ		05/09/2025		1,480		(43)			(43)		1,437	1,437			
100210334	ROCK HILL	SC		05/09/2025		1,034		(41)			(41)		993	993			
100210335	PHOENIX	AZ		05/09/2025		680		(28)			(28)		652	652			
100210336	OAK PARK	MI		05/09/2025		254		(4)			(4)		250	250			
100210338	BARNEGAT	NJ		05/09/2025		368		(14)			(14)		354	354			
100210339	PHOENIX	AZ		05/09/2025		725		(19)			(19)		706	706			
100210340	PHOENIX	AZ		05/09/2025		777		(18)			(18)		759	759			
100210343	SPOKANE VALLEY	WA		05/09/2025		477		(21)			(21)		456	456			
100210344	LAFAYETTE	CA		05/09/2025		3,657		(85)			(85)		3,572	3,572			
100210347	APPLE VALLEY	CA		05/09/2025		377		(10)			(10)		367	367			
100210348	CONCORD	CA		05/09/2025		2,196		(71)			(71)		2,125	2,125			
100210350	CHOWCHILLA	CA		05/09/2025		539		(10)			(10)		529	529			
100210351	LOS OLIVOS	CA		05/09/2025		3,355		(87)			(87)		3,268	3,268			
100210352	MUNSTER	IN		05/09/2025		2,406		(49)			(49)		2,357	2,357			
100210353	CONROE	TX		05/09/2025		1,743		(54)			(54)		1,689	1,689			
100210354	BAKERSFIELD	CA		05/09/2025		814		(17)			(17)		797	797			
100210355	HOMESTEAD	FL		05/09/2025		1,429		(41)			(41)		1,388	1,388			
100210356	GRAND PRAIRIE	TX		05/09/2025		2,830		(51)			(51)		2,779	2,779			
100210357	NEW SMYRNA BEACH	FL		05/09/2025		226		(10)			(10)		216	216			
100210361	HIXSON	TN		05/12/2025		576		(13)			(13)		563	563			
100210365	NORTH MIAMI	FL		05/12/2025		370		(3)			(3)		367	367			
100210366	LOS ANGELES	CA		05/12/2025		1,557		(34)			(34)		1,523	1,523			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210367	RIVERSIDE	CA		05/12/2025		1,204		(41)			(41)		1,163	1,163			
100210369	SAN ANTONIO	TX		05/12/2025		694							694	694			
100210371	PICO RIVERA	CA		05/12/2025		796		(35)			(35)		761	761			
100210373	DURHAM	NC		05/12/2025		817		(38)			(38)		779	779			
100210374	KNOXVILLE	TN		05/12/2025		840		(14)			(14)		826	826			
100210375	DEVINE	TX		05/12/2025		442		(16)			(16)		426	426			
100210377	LOS ANGELES	CA		05/12/2025		814		(18)			(18)		796	796			
100210379	HOPEWELL	VA		05/12/2025		451		(8)			(8)		443	443			
100210380	RANDALLSTOWN	MD		05/12/2025		1,039		(24)			(24)		1,015	1,015			
100210381	EVANSVILLE	IN		05/12/2025		209		(10)			(10)		199	199			
100210382	HIGH POINT	NC		05/12/2025		467		(11)			(11)		456	456			
100210383	KATY	TX		05/12/2025		500		2			2		502	502			
100210384	MIDDLE TOWNSHIP	NJ		05/12/2025		766		(25)			(25)		741	741			
100210385	PEMBROKE PINES	FL		05/12/2025		274		(7)			(7)		267	267			
100210386	SAN MARCOS	TX		05/12/2025		519		(7)			(7)		512	512			
100210387	MIDLOTHIAN	VA		05/12/2025		126		(2)			(2)		124	124			
100210388	PETERSBURG	VA		05/12/2025		422		(3)			(3)		419	419			
100210389	COLUMBUS	GA		05/12/2025		25							25	25			
100210390	MORENO VALLEY	CA		05/12/2025		3,655		(121)			(121)		3,534	3,534			
100210391	PALM HARBOR	FL		05/12/2025		619		(18)			(18)		601	601			
100210392	VISTA	CA		05/12/2025		1,947		(58)			(58)		1,889	1,889			
100210394	AURORA	CO		05/12/2025		817		(20)			(20)		797	797			
100210395	MANITOU BEACH	MI		05/12/2025		374		(17)			(17)		357	357			
100210396	HOUSTON	TX		05/12/2025		739		5			5		744	744			
100210397	PROVIDENCE	RI		05/12/2025		6,354		(176)			(176)		6,178	6,178			
100210398	WHITTIER	CA		05/12/2025		2,189		23			23		2,212	2,212			
100210399	SANTA ANA	CA		05/12/2025		1,741		(50)			(50)		1,691	1,691			
100210400	PASADENA	CA		05/12/2025		6,142		(17)			(17)		6,125	6,125			
100210401	PALM COAST	FL		05/12/2025		1,277		11			11		1,288	1,288			
100210402	INDIO	CA		05/12/2025		830		(30)			(30)		800	800			
100210403	CUMMING	GA		05/12/2025		1,383		5			5		1,388	1,388			
100210404	LONG BEACH	CA		05/12/2025		2,375		23			23		2,398	2,398			
100210405	ESCONDIDO	CA		05/12/2025		289,817		(4,807)			(4,807)		285,010	285,010			
100210406	FRAMINGHAM	MA		05/12/2025		1,943		(12)			(12)		1,931	1,931			
100210407	NASHVILLE	TN		05/12/2025		1,676		(72)			(72)		1,604	1,604			
100210408	BELLEVUE	WA		05/12/2025		2,761		(13)			(13)		2,748	2,748			
100210409	BLOOMINGTON	CA		05/12/2025		1,893		(64)			(64)		1,829	1,829			
100210410	SUNNYVALE	CA		05/12/2025		5,505		(40)			(40)		5,465	5,465			
100210411	SANTA ANA	CA		05/12/2025		1,467		(51)			(51)		1,416	1,416			
100210412	WEST BRIDGEWATER	MA		05/12/2025		354		(17)			(17)		337	337			
100210414	BIG BEAR LAKE	CA		05/12/2025		1,298		(22)			(22)		1,276	1,276			
100210415	LA MESA	CA		05/12/2025		3,217		(50)			(50)		3,167	3,167			
100210417	MIRAMAR BEACH	FL		05/12/2025		526,438		(24,577)			(24,577)		501,861	501,861			
100210418	NORTH HILLS	CA		05/12/2025		1,749		(48)			(48)		1,701	1,701			
100210419	WOODBRIDGE	VA		05/12/2025		726		(7)			(7)		719	719			
100210420	MUNDELEIN	IL		05/12/2025		662		1			1		663	663			
100210421	VALLEY GLEN	CA		05/12/2025		2,891		(79)			(79)		2,812	2,812			
100210422	PALM SPRINGS	CA		05/12/2025		1,798		(38)			(38)		1,760	1,760			
100210423	GOVERNMENT CAMP	OR		05/12/2025		4,204		(18)			(18)		4,186	4,186			
100210424	SAN BERNARDINO	CA		05/12/2025		1,327		(60)			(60)		1,267	1,267			
100210425	SCOTTSDALE	AZ		05/12/2025		5,821		(37)			(37)		5,784	5,784			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210426	LOS ANGELES	CA		05/12/2025		2,159		18			18		2,177	2,177			
100210427	MOUNT PLEASANT	SC		05/12/2025		2,480		(3)			(3)		2,477	2,477			
100210428	MIAMI BEACH	FL		05/12/2025		4,414		(52)			(52)		4,362	4,362			
100210430	RIVERSIDE	CA		05/12/2025		1,572		13			13		1,585	1,585			
100210431	ANNAPOLIS	MD		05/12/2025		1,276		16			16		1,292	1,292			
100210432	CARSON CITY	NV		05/12/2025		1,483		(7)			(7)		1,476	1,476			
100210433	LOS ANGELES	CA		05/12/2025		4,152		(26)			(26)		4,126	4,126			
100210434	TAMPA	FL		05/12/2025		428		(15)			(15)		413	413			
100210435	LOS ANGELES	CA		05/12/2025		1,889		(63)			(63)		1,826	1,826			
100210436	APPLE VALLEY	CA		05/12/2025		1,406		(60)			(60)		1,346	1,346			
100210438	SIMI VALLEY	CA		05/12/2025		2,094		1			1		2,095	2,095			
100210439	HELENDALE	CA		05/12/2025		2,312		(108)			(108)		2,204	2,204			
100210440	MANVEL	TX		05/12/2025		3,463		39			39		3,502	3,502			
100210441	VAN NUYS	CA		05/12/2025		3,176		(119)			(119)		3,057	3,057			
100210442	RALEIGH	NC		05/12/2025		822		(18)			(18)		804	804			
100210443	WORCESTER	MA		05/12/2025		462		(12)			(12)		450	450			
100210447	OLD TAPPAN	NJ		05/12/2025		4,680		(121)			(121)		4,559	4,559			
100210448	READING	PA		05/12/2025		357		(16)			(16)		341	341			
100210449	GREENACRES	FL		05/12/2025		1,225		(52)			(52)		1,173	1,173			
100210450	LOXAHATCHEE	FL		05/12/2025		980		(24)			(24)		956	956			
100210451	KISSIMMEE	FL		05/12/2025		686		(23)			(23)		663	663			
100210452	GILBERT	AZ		05/12/2025		1,376		(50)			(50)		1,326	1,326			
100210453	EAST QUOGUE	NY		05/12/2025		4,188		5			5		4,193	4,193			
100210454	PHOENIX	AZ		05/12/2025		5,688		(211)			(211)		5,477	5,477			
100210456	HIALEAH	FL		05/12/2025		923		(16)			(16)		907	907			
100210457	DELANO	CA		05/12/2025		2,669		(122)			(122)		2,547	2,547			
100210459	SEBRING	FL		05/12/2025		852		(35)			(35)		817	817			
100210461	TULARE	CA		05/12/2025		903		5			5		908	908			
100210462	RINGWOOD	NJ		05/12/2025		604		(28)			(28)		576	576			
100210463	AUBURNDALE	FL		05/12/2025		519		(24)			(24)		495	495			
100210464	SAINT CLOUD	FL		05/12/2025		926		(35)			(35)		891	891			
100210465	LOS ANGELES	CA		05/12/2025		2,807		(126)			(126)		2,681	2,681			
100210466	NORCO	CA		05/12/2025		2,216		(68)			(68)		2,148	2,148			
100210468	SANTA ANA	CA		05/12/2025		1,123		(32)			(32)		1,091	1,091			
100210469	ENCINO LOS ANGELES	CA		05/12/2025		9,082		(405)			(405)		8,677	8,677			
100210471	HOPEWELL	VA		05/12/2025		1,437		(66)			(66)		1,371	1,371			
100210472	HEMET	CA		05/12/2025		1,987		(20)			(20)		1,967	1,967			
100210473	LUBBOCK	TX		05/12/2025		625		(12)			(12)		613	613			
100210474	DEARBORN HEIGHTS	MI		05/12/2025		755		(17)			(17)		738	738			
100210475	WHITTIER	CA		05/12/2025		2,077		(90)			(90)		1,987	1,987			
100210477	JACKSONVILLE	FL		05/12/2025		396		(16)			(16)		380	380			
100210478	PICO RIVERA	CA		05/12/2025		620		(27)			(27)		593	593			
100210479	DELAND	FL		05/12/2025		585		(19)			(19)		566	566			
100210480	FAIRVIEW	NJ		05/12/2025		437		(14)			(14)		423	423			
100210481	HILLSBORO	OR		05/12/2025		1,224		(30)			(30)		1,194	1,194			
100210482	SANTA CLARITA	CA		05/12/2025		563		(21)			(21)		542	542			
100210483	BELMONT	NC		05/12/2025		241		(11)			(11)		230	230			
100210484	VICTORVILLE	CA		05/12/2025		646		(24)			(24)		622	622			
100210487	PORT SAINT LUCIE	FL		05/12/2025		17,676		(789)			(789)		16,887	16,887			
100210488	BELMONT	NC		05/12/2025		277		(13)			(13)		264	264			
100210489	ROSELLE	NJ		05/12/2025		256		(12)			(12)		244	244			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210490	PHILADELPHIA	PA		05/12/2025		554		(13)			(13)		541	541			
100210491	BELMONT	NC		05/12/2025		241		(11)			(11)		230	230			
100210492	BROOKLYN	NY		05/12/2025		472		(24)			(24)		448	448			
100210493	BELMONT	NC		05/12/2025		274		(13)			(13)		261	261			
100210494	HEWLETT	NY		05/12/2025		3,797		(155)			(155)		3,642	3,642			
100210495	AUBURN	CA		05/12/2025		881		(31)			(31)		850	850			
100210496	MANALAPAN	NJ		05/12/2025		355		(16)			(16)		339	339			
100210497	BROOKLYN	NY		05/12/2025		8,876		(258)			(258)		8,618	8,618			
100210498	ENCINO	CA		05/12/2025		12,950		(96)			(96)		12,854	12,854			
100210499	MIRAMAR	FL		05/12/2025		532		(24)			(24)		508	508			
100210502	RANCHO MIRAGE	CA		05/15/2025		1,579		(60)			(60)		1,519	1,519			
100210503	VISTA	CA		05/15/2025		964		(39)			(39)		925	925			
100210504	ELK GROVE VLG	IL		05/15/2025		385		(8)			(8)		377	377			
100210505	DAVIS	CA		05/15/2025		3,637		(2)			(2)		3,635	3,635			
100210508	BOYNE CITY	MI		05/15/2025		3,148		(48)			(48)		3,100	3,100			
100210509	MOORE	SC		05/15/2025		161		3			3		164	164			
100210510	SCOTTSDALE	AZ		05/15/2025		747		(16)			(16)		731	731			
100210511	CAMARILLO	CA		05/15/2025		1,079		(50)			(50)		1,029	1,029			
100210512	FULLERTON	CA		05/15/2025		4,625		(155)			(155)		4,470	4,470			
100210513	HIGH POINT	NC		05/15/2025		269		(13)			(13)		256	256			
100210514	MIAMI	FL		05/15/2025		1,871		(44)			(44)		1,827	1,827			
100210516	FLORIDA CITY	FL		05/15/2025		431		(4)			(4)		427	427			
100210518	OXNARD	CA		05/15/2025		1,722		(80)			(80)		1,642	1,642			
100210519	HEFLIN	AL		05/15/2025		883		(30)			(30)		853	853			
100210521	GASTONIA	NC		05/15/2025		371		(9)			(9)		362	362			
100210522	FORNEY	TX		05/15/2025		674		(24)			(24)		650	650			
100210523	COOKSON	OK		05/15/2025		936		(7)			(7)		929	929			
100210524	CHALMETTE	LA		05/15/2025		347		(4)			(4)		343	343			
100210525	TALLAHASSEE	FL		05/15/2025		402		(15)			(15)		387	387			
100210526	BAY HARBOR ISLANDS	FL		05/15/2025		2,770		(67)			(67)		2,703	2,703			
100210527	HOUSTON	TX		05/15/2025		2,061		(94)			(94)		1,967	1,967			
100210528	THE COLONY	TX		05/15/2025		564		(13)			(13)		551	551			
100210529	TEHACHAPI	CA		05/15/2025		731		(16)			(16)		715	715			
100210530	DOWNERS GROVE	IL		05/15/2025		1,033		(15)			(15)		1,018	1,018			
100210532	MIAMI	FL		05/15/2025		1,262		(40)			(40)		1,222	1,222			
100210533	PEARL CITY	HI		05/15/2025		1,678		(61)			(61)		1,617	1,617			
100210534	JAMAICA	NY		05/15/2025		1,147		(40)			(40)		1,107	1,107			
100210535	NAMPA	ID		05/15/2025		2,307		(94)			(94)		2,213	2,213			
100210536	VALLEY COTTAGE	NY		05/15/2025		708		6			6		714	714			
100210537	HERNANDO	FL		05/15/2025		982		(4)			(4)		978	978			
100210538	LAURINBURG	NC		05/15/2025		1,463		(66)			(66)		1,397	1,397			
100210539	JURUPA VALLEY	CA		05/15/2025		56,741		(1,481)			(1,481)		55,260	55,260			
100210540	SPARTANBURG	SC		05/15/2025		33,556		(690)			(690)		32,866	32,866			
100210541	CAYCE	SC		05/15/2025		926		(40)			(40)		886	886			
100210542	LA JOLLA	CA		05/15/2025		1,305		(50)			(50)		1,255	1,255			
100210543	JACKSON	GA		05/15/2025		446		(6)			(6)		440	440			
100210544	CUMMING	GA		05/15/2025		1,940		(48)			(48)		1,892	1,892			
100210545	NAPLES	FL		05/15/2025		1,598		(56)			(56)		1,542	1,542			
100210546	CYPRESS	TX		05/15/2025		652		(30)			(30)		622	622			
100210547	FORT WORTH	TX		05/15/2025		504		(21)			(21)		483	483			
100210549	EAGLE LAKE	FL		05/15/2025		1,512		(27)			(27)		1,485	1,485			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210550	WILMINGTON	DE		05/15/2025		290		2			2		292	292			
100210552	NAPLES	FL		05/15/2025		1,674		(59)			(59)		1,615	1,615			
100210553	THORNVILLE	OH		05/15/2025		746		(14)			(14)		732	732			
100210554	WILMINGTON	NC		05/15/2025		379		(7)			(7)		372	372			
100210556	FONTANA	CA		05/15/2025		3,440		(157)			(157)		3,283	3,283			
100210557	OCALA	FL		05/15/2025		509		(10)			(10)		499	499			
100210558	COLUMBUS	OH		05/15/2025		331		(15)			(15)		316	316			
100210559	VENETA	OR		05/15/2025		2,534		(106)			(106)		2,428	2,428			
100210560	BOYNTON BEACH	FL		05/15/2025		751		(22)			(22)		729	729			
100210561	SEGUIN	TX		05/15/2025		427		(20)			(20)		407	407			
100210563	BOYNTON BEACH	FL		05/15/2025		752		(23)			(23)		729	729			
100210564	ALLENTOWN	PA		05/15/2025		1,206		(50)			(50)		1,156	1,156			
100210565	PHILADELPHIA	PA		05/15/2025		396		(15)			(15)		381	381			
100210566	BOYNTON BEACH	FL		05/15/2025		754		(25)			(25)		729	729			
100210567	LOS ANGELES	CA		05/15/2025		4,540		(31)			(31)		4,509	4,509			
100210568	WILDWOOD CREST	NJ		05/15/2025		1,604		(32)			(32)		1,572	1,572			
100210569	PHOENIX	AZ		05/15/2025		789		(38)			(38)		751	751			
100210570	LAS VEGAS	NV		05/15/2025		13,712		(619)			(619)		13,093	13,093			
100210571	LAS VEGAS	NV		05/15/2025		1,266		(12)			(12)		1,254	1,254			
100210572	SAN DIMAS	CA		05/15/2025		1,488		(32)			(32)		1,456	1,456			
100210573	KISSIMMEE	FL		05/15/2025		1,826		(21)			(21)		1,805	1,805			
100210574	HOLLY HILL	FL		05/15/2025		561		(14)			(14)		547	547			
100210575	LEHIGH ACRES	FL		05/15/2025		933		(38)			(38)		895	895			
100210576	NORTH ROYALTON	OH		05/15/2025		550		(23)			(23)		527	527			
100210577	MANTECA	CA		05/15/2025		965		(26)			(26)		939	939			
100210579	ST. GEORGE	UT		05/15/2025		22,868		(415)			(415)		22,453	22,453			
100210580	PHILADELPHIA	PA		05/15/2025		780		2			2		782	782			
100210581	CANAL WINCHESTER	OH		05/15/2025		453		(6)			(6)		447	447			
100210584	SOUTH CHESTERFIELD	VA		05/15/2025		875		(41)			(41)		834	834			
100210588	KATY	TX		05/15/2025		620		(26)			(26)		594	594			
100210589	KEY WEST	FL		05/15/2025		819		(21)			(21)		798	798			
100210590	LARAMIE	WY		05/15/2025		4,267		(121)			(121)		4,146	4,146			
100210591	MOBILE	AL		05/15/2025		1,000		(27)			(27)		973	973			
100210592	VISTA	CA		05/15/2025		1,649		(45)			(45)		1,604	1,604			
100210593	GWYNN OAK	MD		05/15/2025		495		(21)			(21)		474	474			
100210594	SOUTH PADRE ISLAND	TX		05/15/2025		3,084		(114)			(114)		2,970	2,970			
100210595	BELVIDERE	NJ		05/15/2025		1,133		(38)			(38)		1,095	1,095			
100210597	SEVERN	MD		05/15/2025		620		(16)			(16)		604	604			
100210598	KANNAPOLIS	NC		05/15/2025		468		(20)			(20)		448	448			
100210599	SUGARLOAF	CA		05/15/2025		598		(25)			(25)		573	573			
100210600	CLEVELAND	OH		05/15/2025		490		(21)			(21)		469	469			
100210601	SPRING HILL	FL		05/15/2025		820		(35)			(35)		785	785			
100210602	BAKERSFIELD	CA		05/15/2025		1,181		(29)			(29)		1,152	1,152			
100210603	SAN ANTONIO	TX		05/15/2025		501		(21)			(21)		480	480			
100210604	MESA	AZ		05/15/2025		411		(17)			(17)		394	394			
100210605	TUCSON	AZ		05/15/2025		479		(6)			(6)		473	473			
100210606	GASTONIA	NC		05/15/2025		510		(21)			(21)		489	489			
100210607	CANYON LAKE	TX		05/15/2025		675		(28)			(28)		647	647			
100210609	NEW PORT RICHEY	FL		05/15/2025		916		(35)			(35)		881	881			
100210610	PALM DESERT	CA		05/15/2025		1,549		(35)			(35)		1,514	1,514			
100210612	TEMPE	AZ		05/15/2025		873		(34)			(34)		839	839			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210613	AVALON	CA		05/15/2025		1,348		(29)			(29)		1,319	1,319			
100210614	DALLAS	TX		05/15/2025		1,231		(43)			(43)		1,188	1,188			
100210615	NEW BEDFORD	MA		05/15/2025		729		(19)			(19)		710	710			
100210616	LAWRENCEVILLE	GA		05/15/2025		1,008		(42)			(42)		966	966			
100210617	HICKSVILLE	NY		05/15/2025		1,247		(47)			(47)		1,200	1,200			
100210618	HICKSVILLE	NY		05/15/2025		1,323		(51)			(51)		1,272	1,272			
100210619	WOODSTOCK	GA		05/15/2025		1,444		(47)			(47)		1,397	1,397			
100210620	HICKSVILLE	NY		05/15/2025		1,180		(43)			(43)		1,137	1,137			
100210621	BROKEN ARROW	OK		05/15/2025		628		(5)			(5)		623	623			
100210622	NESCOPECK	PA		05/15/2025		927		(39)			(39)		888	888			
100210623	DEARBORN	MI		05/15/2025		700		(24)			(24)		676	676			
100210624	PLEASANT HILL	CA		05/15/2025		801		(27)			(27)		774	774			
100210626	DETROIT	MI		05/15/2025		512		(22)			(22)		490	490			
100210627	NAPLES	FL		05/15/2025		6,106		(136)			(136)		5,970	5,970			
100210628	GOODYEAR	AZ		05/15/2025		626		(25)			(25)		601	601			
100210629	LOMA LINDA	CA		05/15/2025		918		(27)			(27)		891	891			
100210630	WHEAT RIDGE	CO		05/15/2025		1,055		(16)			(16)		1,039	1,039			
100210631	HOWARD	OH		05/15/2025		805		(26)			(26)		779	779			
100210632	DURHAM	NC		05/15/2025		877		(25)			(25)		852	852			
100210634	NAPLES	FL		05/15/2025		1,121		(40)			(40)		1,081	1,081			
100210635	LADY LAKE	FL		05/15/2025		646		(27)			(27)		619	619			
100210636	AUSTIN	TX		05/15/2025		1,062		(40)			(40)		1,022	1,022			
100210637	LOXAHATCHEE	FL		05/15/2025		3,374		(88)			(88)		3,286	3,286			
100210638	FIFE	WA		05/15/2025		814		(30)			(30)		784	784			
100210640	LA JOLLA	CA		05/15/2025		2,571		(86)			(86)		2,485	2,485			
100210642	CYPRESS	TX		05/15/2025		1,155		(41)			(41)		1,114	1,114			
100210643	SUN CITY CENTER	FL		05/15/2025		659		(25)			(25)		634	634			
100210644	HEBER SPRINGS	AR		05/15/2025		668		(18)			(18)		650	650			
100210645	MIAMI	FL		05/15/2025		1,489		(63)			(63)		1,426	1,426			
100210646	OCEAN CITY	MD		05/15/2025		2,008		(46)			(46)		1,962	1,962			
100210647	INDIO	CA		05/15/2025		1,586		(21)			(21)		1,565	1,565			
100210648	BELFAIR	WA		05/15/2025		789		(18)			(18)		771	771			
100210649	WEST GROVE	PA		05/15/2025		1,033		(44)			(44)		989	989			
100210651	FONTANA	CA		05/15/2025		1,026		(32)			(32)		994	994			
100210652	MOORPARK	CA		05/15/2025		2,056		(49)			(49)		2,007	2,007			
100210653	FAYETTEVILLE	AR		05/15/2025		1,193		(39)			(39)		1,154	1,154			
100210654	LAKE ARIEL	PA		05/15/2025		1,059		(27)			(27)		1,032	1,032			
100210655	DAYTONA BEACH	FL		05/15/2025		560		(24)			(24)		536	536			
100210656	LAWRENCE	KS		05/15/2025		551		(20)			(20)		531	531			
100210657	VACAVILLE	CA		05/15/2025		1,862		(55)			(55)		1,807	1,807			
100210658	FRESNO	CA		05/15/2025		604		(25)			(25)		579	579			
100210659	SEATTLE	WA		05/15/2025		1,127		(8)			(8)		1,119	1,119			
100210660	CRESSKILL	NJ		05/15/2025		1,026		(30)			(30)		996	996			
100210661	RICHMOND	TX		05/15/2025		761		(32)			(32)		729	729			
100210662	MORROW	GA		05/15/2025		494		(12)			(12)		482	482			
100210663	LEANDER	TX		05/15/2025		277,126		(4,514)			(4,514)		272,612	272,612			
100210664	RANCHO MIRAGE	CA		05/15/2025		1,075		(27)			(27)		1,048	1,048			
100210665	EXCELSIOR	MN		05/15/2025		615		(23)			(23)		592	592			
100210666	SHERMAN OAKS	CA		05/15/2025		2,451		(88)			(88)		2,363	2,363			
100210667	NORTH HOLLYWOOD	CA		05/15/2025		1,636		(52)			(52)		1,584	1,584			
100210668	COLUSA	CA		05/15/2025		865		(30)			(30)		835	835			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100210669	EL CAJON	CA		05/15/2025		850		(21)			(21)		829	829			
100210670	PAYSON	UT		05/15/2025		31,732		(895)			(895)		30,837	30,837			
100210671	TRAPHILL	NC		05/15/2025		656		(21)			(21)		635	635			
100210672	SACRAMENTO	CA		05/15/2025		1,036		(38)			(38)		998	998			
100210674	DOTHAN	AL		05/15/2025		588		(25)			(25)		563	563			
100210675	CHANDLER	AZ		05/15/2025		1,004		(30)			(30)		974	974			
100210676	OCALA	FL		05/15/2025		1,687		(59)			(59)		1,628	1,628			
100210677	TWIN PEAKS	CA		05/15/2025		1,613		(68)			(68)		1,545	1,545			
100210678	MARIETTA	GA		05/15/2025		1,304		(37)			(37)		1,267	1,267			
100210679	LAND O LAKES	FL		05/15/2025		737		(31)			(31)		706	706			
100210680	CHARLOTTE	NC		05/15/2025		1,079		(27)			(27)		1,052	1,052			
100210681	SYRACUSE	UT		05/15/2025		874		(27)			(27)		847	847			
100210682	AIKEN	SC		05/15/2025		510		(19)			(19)		491	491			
100210683	WEBSTER	TX		05/15/2025		1,097		(42)			(42)		1,055	1,055			
100210685	CLOSTER	NJ		05/15/2025		759		(30)			(30)		729	729			
100210686	BENTONVILLE	AR		05/15/2025		979		(17)			(17)		962	962			
100210689	BENTONVILLE	AR		05/15/2025		693		(9)			(9)		684	684			
100210691	MIAMI GARDENS	FL		05/15/2025		1,299		(45)			(45)		1,254	1,254			
100210693	KENT	WA		05/15/2025		1,374		(28)			(28)		1,346	1,346			
100210694	FORT WORTH	TX		05/15/2025		502		(17)			(17)		485	485			
100210695	VIRGINIA BEACH	VA		05/15/2025		1,368		(52)			(52)		1,316	1,316			
100210696	NEWTON	NC		05/15/2025		670		(21)			(21)		649	649			
100210697	CUMMING	GA		05/15/2025		671		(16)			(16)		655	655			
100210698	SPANISH FORK	UT		05/15/2025		1,035		(24)			(24)		1,011	1,011			
100210699	KINGWOOD	TX		05/15/2025		625		(26)			(26)		599	599			
100210700	MELISSA	TX		05/15/2025		783		(33)			(33)		750	750			
100210702	CAMP CONNELL	CA		05/15/2025		676		(27)			(27)		649	649			
100210703	WEST PALM BEACH	FL		05/15/2025		616		(25)			(25)		591	591			
100210704	BELLEVIEW	FL		05/15/2025		484		(20)			(20)		464	464			
100210705	ATHENS	GA		05/15/2025		483		(20)			(20)		463	463			
100210707	AUBREY	TX		05/15/2025		872		(36)			(36)		836	836			
100210708	FORT WORTH	TX		05/15/2025		1,018		(43)			(43)		975	975			
100210709	SCOTTSDALE	AZ		05/15/2025		1,440		(26)			(26)		1,414	1,414			
100210711	HILTON HEAD ISLAND	SC		05/15/2025		1,083		(29)			(29)		1,054	1,054			
100210712	STERLING HEIGHTS	MI		05/15/2025		431		(18)			(18)		413	413			
100210713	HORIZON CITY	TX		05/15/2025		940		(30)			(30)		910	910			
100210714	WATERTOWN	WI		05/15/2025		307		(10)			(10)		297	297			
100210715	OAKDALE	MN		05/15/2025		578		(14)			(14)		564	564			
100210716	NEW HYDE PARK	NY		05/15/2025		1,488		(62)			(62)		1,426	1,426			
100210720	MINNEAPOLIS	MN		05/15/2025		29,583		(720)			(720)		28,863	28,863			
100210721	NORTH FORT MYERS	FL		05/15/2025		898		(38)			(38)		860	860			
100210722	SUNNYVALE	CA		05/15/2025		1,468		(40)			(40)		1,428	1,428			
100210723	PHOENIX	AZ		05/15/2025		872		(32)			(32)		840	840			
100210724	ANTIOCH	CA		05/15/2025		1,249		(37)			(37)		1,212	1,212			
100210725	JACKSONVILLE	FL		05/15/2025		796		(6)			(6)		790	790			
100210726	AUSTIN	TX		05/15/2025		1,950		(48)			(48)		1,902	1,902			
100210727	PEORIA	AZ		05/15/2025		963		(41)			(41)		922	922			
100210728	PALM DESERT	CA		05/15/2025		785		(28)			(28)		757	757			
100210729	ANAHEIM	CA		05/15/2025		2,166		(68)			(68)		2,098	2,098			
100210730	OCEAN VIEW	DE		05/15/2025		838		(24)			(24)		814	814			
100210731	BRASELTON	GA		05/15/2025		750		(22)			(22)		728	728			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210732	DUCK CREEK VILLAGE	UT		05/15/2025		851		(19)			(19)		832	832			
100210733	LAS VEGAS	NV		05/15/2025		511		(17)			(17)		494	494			
100210734	MESA	AZ		05/15/2025		9,191		(284)			(284)		8,907	8,907			
100210737	HARMONY	FL		05/15/2025		442		(17)			(17)		425	425			
100210739	OKLAHOMA CITY	OK		05/15/2025		2,267		(79)			(79)		2,188	2,188			
100210740	FOUNTAIN HILLS	AZ		05/15/2025		1,354		(35)			(35)		1,319	1,319			
100210741	SACRAMENTO	CA		05/15/2025		2,245		(52)			(52)		2,193	2,193			
100210742	PACIFICA	CA		05/15/2025		2,686		(91)			(91)		2,595	2,595			
100210743	NORTH CHELMSFORD	MA		05/15/2025		1,102		(44)			(44)		1,058	1,058			
100210744	FORT LAUDERDALE	FL		05/15/2025		1,433		(12)			(12)		1,421	1,421			
100210745	PHOENIX	AZ		05/15/2025		1,007		(33)			(33)		974	974			
100210746	SEATAC	WA		05/15/2025		2,175		(63)			(63)		2,112	2,112			
100210747	ANAHEIM	CA		05/15/2025		1,581		(22)			(22)		1,559	1,559			
100210748	CASTLE ROCK	CO		05/15/2025		1,364		(35)			(35)		1,329	1,329			
100210749	GREENVILLE	SC		05/15/2025		532		(22)			(22)		510	510			
100210750	BAINBRIDGE ISLAND	WA		05/15/2025		670		(19)			(19)		651	651			
100210752	TEMPE	AZ		05/15/2025		1,120		(30)			(30)		1,090	1,090			
100210754	SAN FRANCISCO	CA		05/15/2025		2,572		(81)			(81)		2,491	2,491			
100210755	DAYTON	TX		05/15/2025		965		(38)			(38)		927	927			
100210756	HEMPSTEAD	TX		05/15/2025		2,023		(60)			(60)		1,963	1,963			
100210757	ST SIMONS ISLAND	GA		05/15/2025		898		(22)			(22)		876	876			
100210758	WILMINGTON	OH		05/15/2025		577		(16)			(16)		561	561			
100210759	TAMPA	FL		05/15/2025		774		(33)			(33)		741	741			
100210760	DUARTE	CA		05/15/2025		1,693		(50)			(50)		1,643	1,643			
100210761	DOUBLE OAK	TX		05/15/2025		1,323		(35)			(35)		1,288	1,288			
100210762	CITRUS HEIGHTS	CA		05/15/2025		955		(26)			(26)		929	929			
100210763	PENINSULA	OH		05/15/2025		795		(17)			(17)		778	778			
100210765	LAS VEGAS	NV		05/15/2025		1,038		(11)			(11)		1,027	1,027			
100210766	PHOENIX	AZ		05/15/2025		3,247		(61)			(61)		3,186	3,186			
100210767	BIG BEAR CITY	CA		05/15/2025		647		(25)			(25)		622	622			
100210768	SHIPPENSBURG	PA		05/15/2025		526		(14)			(14)		512	512			
100210769	ROCKLAND	MA		05/15/2025		751		(55)			(55)		696	696			
100210770	GOODYEAR	AZ		05/15/2025		723		(36)			(36)		687	687			
100210771	AURORA	CO		05/15/2025		587		(36)			(36)		551	551			
100210774	LAKEWOOD	CO		05/15/2025		698		(25)			(25)		673	673			
100210775	FORT WALTON BEACH	FL		05/15/2025		430		(32)			(32)		398	398			
100210776	SAN ANTONIO	TX		05/15/2025		599		(30)			(30)		569	569			
100210777	LAS VEGAS	NV		05/15/2025		909		(40)			(40)		869	869			
100210778	GUALALA	CA		05/15/2025		449		(18)			(18)		431	431			
100210779	MIDDLETON	MA		05/15/2025		1,076		(12)			(12)		1,064	1,064			
100210780	MINERAL BLUFF	GA		05/15/2025		316		(16)			(16)		300	300			
100210781	QUEEN CREEK	AZ		05/15/2025		535		(18)			(18)		517	517			
100210782	LONG BEACH	CA		05/15/2025		336		(17)			(17)		319	319			
100210783	THOUSAND OAKS	CA		05/15/2025		877		(29)			(29)		848	848			
100210784	LOS ANGELES	CA		05/15/2025		747		(25)			(25)		722	722			
100210785	SAN RAFAEL	CA		05/15/2025		1,632		(78)			(78)		1,554	1,554			
100210786	LAS VEGAS	NV		05/15/2025		1,592		(94)			(94)		1,498	1,498			
100210787	IRVINE	CA		05/15/2025		1,184		(34)			(34)		1,150	1,150			
100210788	RENO	NV		05/15/2025		889		(22)			(22)		867	867			
100210789	RANCHO SANTA MARGARITA	CA		05/15/2025		1,624		(59)			(59)		1,565	1,565			
100210791	LAKEWOOD	NJ		05/15/2025		879		(29)			(29)		850	850			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210792	KALISPELL	MT		05/15/2025		172		(6)			(6)		166	166			
100210793	CULLMAN	AL		05/15/2025		230		(17)			(17)		213	213			
100210794	TUSTIN	CA		05/15/2025		351		(12)			(12)		339	339			
100210795	RESEDA	CA		05/15/2025		303		(15)			(15)		288	288			
100210796	SUMMERVILLE	SC		05/15/2025		306		(17)			(17)		289	289			
100210797	NEWBERRY	FL		05/15/2025		312		(23)			(23)		289	289			
100210798	SUMTER	SC		05/15/2025		241		(16)			(16)		225	225			
100210801	EASTON	MD		05/15/2025		798		(49)			(49)		749	749			
100210802	WEATHERFORD	TX		05/15/2025		270		(4)			(4)		266	266			
100210804	NEW CANEY	TX		05/15/2025		148		(9)			(9)		139	139			
100210805	LUTZ	FL		05/15/2025		1,102		(26)			(26)		1,076	1,076			
100210806	SALUDA	VA		05/15/2025		150		(11)			(11)		139	139			
100210807	RICHMOND	VA		05/15/2025		267		(17)			(17)		250	250			
100210808	DOVER	DE		05/15/2025		1,707		(74)			(74)		1,633	1,633			
100210809	SOUTHSIDE	AL		05/15/2025		525		(15)			(15)		510	425		(84)	(84)
100210810	HUNTINGTON BEACH	CA		05/15/2025		372		(23)			(23)		349	349			
100210811	WARSAW	OH		05/15/2025		426		(31)			(31)		395	395			
100210815	MARION	IA		05/15/2025		110		(8)			(8)		102	102			
100210816	WHITE PLAINS	MD		05/15/2025		248		(18)			(18)		230	230			
100210817	COMPTON	CA		05/15/2025		975		(32)			(32)		943	943			
100210818	OWINGS MILLS	MD		05/15/2025		580		(20)			(20)		560	560			
100210819	BRASELTON	GA		05/15/2025		887		(60)			(60)		827	827			
100210820	REX	GA		05/15/2025		124		(9)			(9)		115	115			
100210821	SUFFOLK	VA		05/15/2025		274		(20)			(20)		254	254			
100210822	LAS VEGAS	NV		05/15/2025		278		(14)			(14)		264	264			
100210824	MARANA	AZ		05/15/2025		279		(18)			(18)		261	261			
100210825	LAS VEGAS	NV		05/15/2025		494							494	494			
100210826	KATHLEEN	GA		05/15/2025		409		(24)			(24)		385	385			
100210827	LANEXA	VA		05/15/2025		303		(25)			(25)		278	278			
100210828	TUCSON	AZ		05/15/2025		111		(8)			(8)		103	103			
100210830	BRISTOL	NH		05/15/2025		908		(61)			(61)		847	847			
100210831	FRESNO	CA		05/15/2025		227		(14)			(14)		213	213			
100210832	HAMDEN	CT		05/15/2025		268		(20)			(20)		248	248			
100210833	WARRENSBURG	MO		05/15/2025		223		(16)			(16)		207	207			
100210834	SEATTLE	WA		05/15/2025		2,093		(112)			(112)		1,981	1,981			
100210835	MEDINA	OH		05/15/2025		629		(34)			(34)		595	595			
100210836	DELAWARE	OH		05/15/2025		899		(62)			(62)		837	837			
100210837	KEYPORT	NJ		05/15/2025		586		(19)			(19)		567	567			
100210838	COLUMBUS	GA		05/15/2025		137		(10)			(10)		127	127			
100210839	ASPERS	PA		05/15/2025		195		(14)			(14)		181	181			
100210840	ST. CLOUD	FL		05/15/2025		65		(5)			(5)		60	60			
100210842	LECANTO	FL		05/15/2025		239		(15)			(15)		224	224			
100210843	CLEVELAND	OH		05/15/2025		228		(17)			(17)		211	211			
100210844	PASADENA	CA		05/15/2025		320		(20)			(20)		300	300			
100210846	SPOKANE	WA		05/15/2025		389		(29)			(29)		360	360			
100210848	DEATSVILLE	AL		05/15/2025		98		(6)			(6)		92	92			
100210850	SARASOTA	FL		05/15/2025		273		(12)			(12)		261	261			
100210851	SANDY	UT		05/15/2025		1,124		(50)			(50)		1,074	1,074			
100210853	RENO	NV		05/15/2025		989		(50)			(50)		939	939			
100210854	PAGE	AZ		05/15/2025		265		(20)			(20)		245	245			
100210856	THE COLONY	TX		05/15/2025		1,108		(59)			(59)		1,049	1,049			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210857	HAYMARKET	VA		05/15/2025		680		(38)			(38)		642	642			
100210858	BEAVERTON	OR		05/15/2025		409		(25)			(25)		384	384			
100210859	ANSLEY	NE		05/15/2025		118		(9)			(9)		109	109			
100210860	MONROE	GA		05/15/2025		439		(22)			(22)		417	417			
100210861	LAUREL	MD		05/15/2025		347		(26)			(26)		321	321			
100210862	PALMERTON	PA		05/15/2025		231		(13)			(13)		218	218			
100210863	GENOA	NE		05/15/2025		136		(10)			(10)		126	126			
100210864	ORANGE	VA		05/15/2025		383		(23)			(23)		360	360			
100210865	NORFOLK	VA		05/15/2025		161		(7)			(7)		154	154			
100210867	CLEVELAND	GA		05/15/2025		376		(28)			(28)		348	348			
100210868	DITTMER	MO		05/15/2025		296		(22)			(22)		274	274			
100210869	MANCHESTER	OH		05/15/2025		120		(9)			(9)		111	111			
100210870	WILLARDS	MD		05/15/2025		126		(9)			(9)		117	117			
100210872	ORANGE PARK	FL		05/15/2025		274		(16)			(16)		258	258			
100210875	NORTH EAST	PA		05/15/2025		141		(10)			(10)		131	131			
100210876	ODENTON	MD		05/15/2025		169		(10)			(10)		159	159			
100210878	OCEAN PINES	MD		05/15/2025		1,567		(92)			(92)		1,475	1,475			
100210879	FLOWER MOUND	TX		05/15/2025		1,465		(48)			(48)		1,417	1,417			
100210880	SHIPPENSBURG	PA		05/15/2025		242		(14)			(14)		228	228			
100210881	POWHATAN	VA		05/15/2025		495		(14)			(14)		481	481			
100210882	TOANO	VA		05/15/2025		1,066		(68)			(68)		998	998			
100210883	WEST ALLIS	WI		05/15/2025		277		(15)			(15)		262	262			
100210885	SIMPSONVILLE	SC		05/15/2025		178		(10)			(10)		168	168			
100210887	PLEASANT HILL	IA		05/15/2025		858		(66)			(66)		792	792			
100210888	HOT SPRINGS NATIONAL PARK	AR		05/15/2025		148		(10)			(10)		138	138			
100210889	ZENDA	WI		05/15/2025		128		(9)			(9)		119	119			
100210890	EL PASO	TX		05/15/2025		634		(46)			(46)		588	588			
100210891	LAGUNA NIGUEL	CA		05/15/2025		293		(18)			(18)		275	275			
100210892	NEVADA	TX		05/15/2025		562		(31)			(31)		531	531			
100210893	LAKE CITY	SC		05/15/2025		262		(18)			(18)		244	244			
100210895	WAIKOLOA	HI		05/15/2025		166		(8)			(8)		158	158			
100210896	HOLLAND	MA		05/15/2025		285		(21)			(21)		264	264			
100210897	SHERIDAN	OR		05/15/2025		372		(12)			(12)		360	360			
100210900	KINGMAN	AZ		05/15/2025		235		(8)			(8)		227	227			
100210901	LINTON HALL	VA		05/15/2025		128		(9)			(9)		119	119			
100210902	LAS VEGAS	NV		05/15/2025		213		(13)			(13)		200	200			
100210903	WACO	TX		05/15/2025		71,982		(4,459)			(4,459)		67,523	67,523			
100210905	LAKE STEVENS	WA		05/15/2025		177		(12)			(12)		165	165			
100210906	MCKEESPORT	PA		05/15/2025		123		(9)			(9)		114	114			
100210907	AUXVASSE	MO		05/15/2025		125		(9)			(9)		116	116			
100210908	CHESNEE	SC		05/15/2025		284		(21)			(21)		263	263			
100210909	BURIEN	WA		05/15/2025		1,068		(68)			(68)		1,000	1,000			
100210910	TOBYHANNA	PA		05/15/2025		190		(12)			(12)		178	178			
100210911	CROWLEY	TX		05/15/2025		226		(13)			(13)		213	213			
100210912	OAKHURST	CA		05/15/2025		284		(22)			(22)		262	262			
100210913	CEDAR HILL	MO		05/15/2025		328		(24)			(24)		304	304			
100210914	BAINBRIDGE	GA		05/15/2025		266		(16)			(16)		250	250			
100210915	PHOENIX	AZ		05/15/2025		459		(1)			(1)		458	458			
100210917	KAYSVILLE	UT		05/15/2025		5,518		(61)			(61)		5,457	5,457			
100210918	PORT ST. LUCIE	FL		05/15/2025		569		(35)			(35)		534	534			
100210920	PHOENIX	AZ		05/15/2025		1,265		(68)			(68)		1,197	1,197			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210921	TUCSON	AZ		05/15/2025		184		(12)			(12)		172	172			
100210922	CANTON	GA		05/15/2025		513		(36)			(36)		477	477			
100210923	SACRAMENTO	CA		05/15/2025		284		(8)			(8)		276	276			
100210924	ACWORTH	GA		05/15/2025		443		(31)			(31)		412	412			
100210927	KILLEEN	TX		05/15/2025		108		(7)			(7)		101	101			
100210928	DELTONA	FL		05/15/2025		497		(31)			(31)		466	466			
100210929	LOS ALAMITOS	CA		05/15/2025		1,333		(57)			(57)		1,276	1,276			
100210930	WOODBRIDGE	VA		05/15/2025		287		(20)			(20)		267	267			
100210932	DORAL	FL		05/15/2025		585		(37)			(37)		548	548			
100210933	FAIRFAX STATION	VA		05/15/2025		1,328		(27)			(27)		1,301	1,301			
100210934	MONTPELIER	VA		05/15/2025		123		(9)			(9)		114	114			
100210935	CENTENNIAL	CO		05/15/2025		3,471		(113)			(113)		3,358	3,358			
100210936	WEST NEWTON	PA		05/15/2025		1,614		(102)			(102)		1,512	1,512			
100210938	DUCK CREEK VILLAGE	UT		05/15/2025		324		(24)			(24)		300	300			
100210939	HELENA	AL		05/15/2025		331		(23)			(23)		308	308			
100210940	SALINAS	CA		05/15/2025		175		(12)			(12)		163	163			
100210941	DUNCAN	SC		05/15/2025		127		(9)			(9)		118	118			
100210942	AUBREY	TX		05/15/2025		305		(15)			(15)		290	290			
100210944	BROCKTON	MA		05/15/2025		1,003		(65)			(65)		938	938			
100210945	LAS VEGAS	NV		05/15/2025		235		(17)			(17)		218	218			
100210947	VINELAND	NJ		05/15/2025		179		(12)			(12)		167	167			
100210948	ANTIOCH	IL		05/15/2025		282		(17)			(17)		265	265			
100210949	DALLAS	GA		05/15/2025		259		(19)			(19)		240	240			
100210950	VIRGINIA BEACH	VA		05/15/2025		203		(8)			(8)		195	195			
100210951	TACOMA	WA		05/15/2025		370		(27)			(27)		343	343			
100210954	CHARLOTTE HALL	MD		05/15/2025		213		(13)			(13)		200	200			
100210955	HILLIARD	FL		05/15/2025		52		(4)			(4)		48	48			
100210956	RANCHO CORDOVA	CA		05/15/2025		912		(54)			(54)		858	858			
100210957	ASHBURN	VA		05/15/2025		434		(15)			(15)		419	419			
100210958	LITTLE RIVER	SC		05/15/2025		346		(15)			(15)		331	331			
100210959	PALM COAST	FL		05/15/2025		122		(9)			(9)		113	113			
100210960	PHOENIX	AZ		05/15/2025		378		(22)			(22)		356	356			
100210961	WOODSTOCK	VA		05/15/2025		96		(6)			(6)		90	90			
100210962	UPPER MARLBORO	MD		05/15/2025		626		(42)			(42)		584	584			
100210963	PORT ST. LUCIE	FL		05/15/2025		960		(24)			(24)		936	936			
100210964	MELISSA	TX		05/15/2025		425		(26)			(26)		399	399			
100210966	HENDERSON	NV		05/15/2025		357		(26)			(26)		331	331			
100210967	STAMFORD	CT		05/15/2025		138		(10)			(10)		128	128			
100210969	BEEVILLE	TX		05/15/2025		231		(13)			(13)		218	218			
100210971	MOUNTAIN GROVE	MO		05/15/2025		158		(12)			(12)		146	146			
100210974	NEWARK	DE		05/15/2025		290		(11)			(11)		279	279			
100210975	BRIDGEWATER	NJ		05/15/2025		252		(16)			(16)		236	236			
100210977	GLEN ALLEN	VA		05/15/2025		612		(35)			(35)		577	577			
100210978	GARLAND	TX		05/15/2025		601		(34)			(34)		567	567			
100210980	HIGHLAND	CA		05/15/2025		306		(19)			(19)		287	287			
100210981	MANCHESTER	NH		05/15/2025		436		(30)			(30)		406	406			
100210982	LOGANVILLE	GA		05/15/2025		457		(34)			(34)		423	423			
100210984	ALBUQUERQUE	NM		05/15/2025		580		(21)			(21)		559	559			
100210985	NEWPORT	KY		05/15/2025		135		(10)			(10)		125	125			
100210986	WEYERS CAVE	VA		05/15/2025		614		(38)			(38)		576	576			
100210987	SAN DIMAS	CA		05/15/2025		1,410		(108)			(108)		1,302	1,302			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210989	AMISSVILLE	VA		05/15/2025		265		(17)			(17)		248	248			
100210990	KINGSBURG	CA		05/15/2025		213		(13)			(13)		200	200			
100210991	FATE	TX		05/15/2025		229		(12)			(12)		217	217			
100210992	SCOTCH PLAINS	NJ		05/15/2025		317		(16)			(16)		301	301			
100210993	READING	PA		05/15/2025		274		(20)			(20)		254	254			
100210994	LAS VEGAS	NV		05/15/2025		486		(29)			(29)		457	457			
100210995	MARLTON	NJ		05/15/2025		116		(9)			(9)		107	107			
100210996	HILO	HI		05/15/2025		365		(27)			(27)		338	338			
100210997	BLOOMING GROVE	TX		05/15/2025		139		(9)			(9)		130	130			
100210999	ASHLAND	MO		05/15/2025		152		(11)			(11)		141	141			
100211000	EXETER	CA		05/15/2025		83		(6)			(6)		77	77			
100211001	NORTH READING	MA		05/15/2025		1,245		(71)			(71)		1,174	1,174			
100211002	MONTGOMERY	AL		05/15/2025		164		(11)			(11)		153	153			
100211003	HUDSON	OH		05/15/2025		400		(26)			(26)		374	374			
100211004	LIVINGSTON	NJ		05/15/2025		562		(26)			(26)		536	536			
100211005	LEAWOOD	KS		05/15/2025		1,112		(56)			(56)		1,056	1,056			
100211006	LAYTON	UT		05/15/2025		1,001		(50)			(50)		951	951			
100211008	RADCLIFF	KY		05/15/2025		648		(48)			(48)		600	600			
100211009	MADRAS	OR		05/15/2025		355		(17)			(17)		338	338			
100211010	PILOT ROCK	OR		05/15/2025		178		(13)			(13)		165	165			
100211011	GOOSE CREEK	SC		05/15/2025		113		(5)			(5)		108	108			
100211013	LA HABRA	CA		05/15/2025		61		(4)			(4)		57	57			
100211014	ELLENWOOD	GA		05/15/2025		76		(6)			(6)		70	70			
100211015	CRESTVIEW	FL		05/15/2025		517		(22)			(22)		495	413		(82)	(82)
100211016	CAVE SPRINGS	AR		05/15/2025		275		(15)			(15)		260	260			
100211017	THORNDALE	TX		05/15/2025		825		(49)			(49)		776	776			
100211020	KISSIMMEE	FL		05/15/2025		572		(42)			(42)		530	530			
100211021	HOWARD	PA		05/15/2025		333		(25)			(25)		308	308			
100211022	TITUSVILLE	FL		05/15/2025		173		(11)			(11)		162	162			
100211025	TEANECK	NJ		05/15/2025		170		(13)			(13)		157	157			
100211027	MIDDLETOWN	DE		05/15/2025		1,909		(89)			(89)		1,820	1,820			
100211028	MORENO VALLEY	CA		05/15/2025		584		(40)			(40)		544	544			
100211029	HUMBLE	TX		05/15/2025		483		(32)			(32)		451	451			
100211030	MARION	MA		05/15/2025		610		(22)			(22)		588	588			
100211032	CHESTERFIELD	MO		05/15/2025		162		(10)			(10)		152	152			
100211033	MCHENRY	IL		05/15/2025		42		(3)			(3)		39	39			
100211034	SURFSIDE BEACH	SC		05/15/2025		288		(21)			(21)		267	267			
100211035	JANESVILLE	IA		05/15/2025		130		(10)			(10)		120	120			
100211039	LAVACA	AR		05/15/2025		338		(25)			(25)		313	313			
100211040	ACWORTH	GA		05/15/2025		211		(16)			(16)		195	195			
100211041	GRAYSLAKE	IL		05/15/2025		461		(27)			(27)		434	434			
100211043	BATON ROUGE	LA		05/15/2025		256		(19)			(19)		237	237			
100211044	VILLA GROVE	IL		05/15/2025		247		(18)			(18)		229	229			
100211045	BEAR	DE		05/15/2025		158		(9)			(9)		149	149			
100211046	ALEXANDRIA	VA		05/15/2025		378		(28)			(28)		350	350			
100211047	YUMA	AZ		05/15/2025		122		(9)			(9)		113	113			
100211048	POUND	WI		05/15/2025		61		(4)			(4)		57	57			
100211049	HEATH SPRINGS	SC		05/15/2025		112		(8)			(8)		104	104			
100211050	NEW CASTLE	VA		05/15/2025		123		(9)			(9)		114	114			
100211051	TORRINGTON	WY		05/15/2025		553		(37)			(37)		516	516			
100211052	DOWNINGTOWN	PA		05/15/2025		330		(24)			(24)		306	306			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211053	MIAMI	FL		05/15/2025		181		(13)			(13)		168	168			
100211054	ALIQUIPPA	PA		05/15/2025		83		(4)			(4)		79	79			
100211057	OWENS CROSS ROADS	AL		05/15/2025		530		(27)			(27)		503	503			
100211058	GREELEY	CO		05/15/2025		656		(49)			(49)		607	607			
100211059	MESQUITE	TX		05/15/2025		163		(10)			(10)		153	153			
100211060	WELLINGTON	FL		05/15/2025		342		(19)			(19)		323	323			
100211061	DAWSONVILLE	GA		05/15/2025		288		(21)			(21)		267	267			
100211062	HERMISTON	OR		05/15/2025		137		(10)			(10)		127	127			
100211063	OXFORD	OH		05/15/2025		214		(12)			(12)		202	202			
100211064	ST. MARYS	GA		05/15/2025		253		(15)			(15)		238	238			
100211065	HEPHZIBAH	GA		05/15/2025		175		(13)			(13)		162	162			
100211066	AZLE	TX		05/15/2025		524		(26)			(26)		498	498			
100211067	VAIL	AZ		05/15/2025		359		(12)			(12)		347	347			
100211068	MOUNT WOLF	PA		05/15/2025		241		(11)			(11)		230	230			
100211069	RANSON	WV		05/15/2025		983		(52)			(52)		931	931			
100211070	BAKERSFIELD	CA		05/15/2025		368		(27)			(27)		341	341			
100211071	PHARR	TX		05/15/2025		338		(21)			(21)		317	317			
100211072	JACKSON	OH		05/15/2025		214		(17)			(17)		197	197			
100211077	WARD	ND		05/15/2025		138		(5)			(5)		133	133			
100211078	COTTAGE GROVE	OR		05/15/2025		272		(19)			(19)		253	253			
100211080	ALTOONA	PA		05/15/2025		483		(10)			(10)		473	473			
100211081	BROUSSARD	LA		05/15/2025		106		(8)			(8)		98	98			
100211082	WESLEY CHAPEL	FL		05/15/2025		668		(34)			(34)		634	634			
100211083	KILLEEN	TX		05/15/2025		270		(17)			(17)		253	253			
100211085	LEXINGTON	KY		05/15/2025		472		(35)			(35)		437	437			
100211087	MOBILE	AL		05/15/2025		73		(5)			(5)		68	68			
100211088	COLUMBIA	PA		05/15/2025		150		(11)			(11)		139	139			
100211089	DOUGLASVILLE	GA		05/15/2025		110		(8)			(8)		102	102			
100211090	ST. JOHNS	FL		05/15/2025		361		(27)			(27)		334	334			
100211091	SAN DIEGO	CA		05/15/2025		1,946		(71)			(71)		1,875	1,875			
100211092	NEWTON	AL		05/15/2025		149		(10)			(10)		139	139			
100211093	CORNELIUS	OR		05/15/2025		419		(23)			(23)		396	396			
100211095	HENDERSON	NV		05/15/2025		197		(15)			(15)		182	182			
100211096	POTTSTOWN	PA		05/15/2025		177		(13)			(13)		164	164			
100211098	EAST HELENA	MT		05/15/2025		172		(11)			(11)		161	161			
100211100	HAGERSTOWN	MD		05/15/2025		114		(8)			(8)		106	106			
100211104	BARTLETT	IL		05/15/2025		449		(18)			(18)		431	431			
100211105	PHOENIX	AZ		05/15/2025		340		(25)			(25)		315	315			
100211107	OLD TOWN	ME		05/15/2025		90		(7)			(7)		83	83			
100211108	LAS VEGAS	NV		05/15/2025		265		(16)			(16)		249	249			
100211109	CLOVIS	CA		05/15/2025		179		(13)			(13)		166	166			
100211111	CHEYENNE	WY		05/15/2025		7,087		(143)			(143)		6,944	6,944			
100211112	BUCKEYE	AZ		05/15/2025		292		(16)			(16)		276	276			
100211115	NIXA	MO		05/15/2025		273		(20)			(20)		253	253			
100211116	NORTHAMPTON	PA		05/15/2025		192		(14)			(14)		178	178			
100211117	TUCSON	AZ		05/15/2025		205		(14)			(14)		191	191			
100211118	MEDINA	OH		05/15/2025		428		(14)			(14)		414	414			
100211119	ALBUQUERQUE	NM		05/15/2025		288		(19)			(19)		269	269			
100211121	PARMA	OH		05/15/2025		235		(17)			(17)		218	218			
100211122	EL PASO	TX		05/15/2025		633		(39)			(39)		594	594			
100211123	PHOENIX	AZ		05/15/2025		456		(17)			(17)		439	439			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211124	MAPLE VALLEY	WA		05/15/2025		371		(19)			(19)		352	352			
100211125	ANDALUSIA	AL		05/15/2025		240		(15)			(15)		225	225			
100211127	GROVE CITY	OH		05/15/2025		709		(52)			(52)		657	657			
100211129	LINCOLN	CA		05/15/2025		128		(10)			(10)		118	118			
100211130	PRINEVILLE	OR		05/15/2025		389		(29)			(29)		360	360			
100211131	FAIRVIEW HEIGHTS	IL		05/15/2025		697		(43)			(43)		654	654			
100211133	WEST PALM BEACH	FL		05/15/2025		261		(13)			(13)		248	248			
100211136	HENDERSON	NV		05/15/2025		281		(13)			(13)		268	268			
100211137	FORT MYERS	FL		05/15/2025		362		(27)			(27)		335	335			
100211140	PITTSBURG	CA		05/15/2025		761		(33)			(33)		728	728			
100211141	LEVITTOWN	PA		05/15/2025		398		(29)			(29)		369	369			
100211143	DENHAM	LA		05/15/2025		36		(3)			(3)		33	33			
100211144	LEANDER	TX		05/15/2025		586		(19)			(19)		567	567			
100211146	ATLANTA	GA		05/15/2025		452		(29)			(29)		423	423			
100211147	ELLENSBURG	WA		05/15/2025		358		(26)			(26)		332	332			
100211148	UPLAND	CA		05/15/2025		51		(4)			(4)		47	47			
100211151	GLEN ALLEN	VA		05/15/2025		262		(19)			(19)		243	243			
100211152	BARTLESVILLE	OK		05/15/2025		76		(6)			(6)		70	70			
100211154	NEW ORLEANS	LA		05/15/2025		852		(53)			(53)		799	799			
100211155	SPARKS	NV		05/15/2025		302		(13)			(13)		289	289			
100211157	ROGERS	AR		05/15/2025		1,434		(88)			(88)		1,346	1,346			
100211160	PINE GROVE	CA		05/15/2025		493		(36)			(36)		457	457			
100211162	LITTLETON	CO		05/15/2025		119		(6)			(6)		113	113			
100211163	HENDERSON	NV		05/15/2025		826		(57)			(57)		769	769			
100211164	CUMMING	GA		05/15/2025		783		(45)			(45)		738	738			
100211165	MESA	AZ		05/15/2025		411		(30)			(30)		381	381			
100211166	LAWTON	OK		05/15/2025		133		(10)			(10)		123	123			
100211169	TIJERAS	NM		05/15/2025		339		(25)			(25)		314	314			
100211171	MOSELEY	VA		05/15/2025		343		(25)			(25)		318	318			
100211172	CHESTERFIELD	VA		05/15/2025		350		(22)			(22)		328	328			
100211173	RAMONA	CA		05/15/2025		870		(44)			(44)		826	826			
100211174	BALDWIN CITY	KS		05/15/2025		289		(19)			(19)		270	270			
100211175	HENDERSON	NV		05/15/2025		247		(18)			(18)		229	229			
100211178	BASTROP	TX		05/15/2025		9,278		(415)			(415)		8,863	8,863			
100211179	AVENEL	NJ		05/15/2025		137		(10)			(10)		127	127			
100211180	CINNAMINSON	NJ		05/15/2025		595		(44)			(44)		551	551			
100211181	RAVENNA	OH		05/15/2025		406		(20)			(20)		386	386			
100211182	PRINCETON	TX		05/15/2025		703		(33)			(33)		670	670			
100211183	MONSON	MA		05/15/2025		414		(22)			(22)		392	392			
100211184	LONGVIEW	WA		05/15/2025		273		(19)			(19)		254	254			
100211185	CHAMPAIGN	IL		05/15/2025		825		(61)			(61)		764	764			
100211186	HURRICANE	UT		05/15/2025		195		(7)			(7)		188	188			
100211187	MOUNTAIN HOME	ID		05/15/2025		232		(14)			(14)		218	218			
100211190	WALNUT CREEK	CA		05/15/2025		3,230		(51)			(51)		3,179	3,179			
100211192	WASHINGTON	DC		05/15/2025		952		(66)			(66)		886	886			
100211194	CADDO VALLEY	AR		05/15/2025		259		(17)			(17)		242	242			
100211195	FREDERICK	MD		05/15/2025		333		(18)			(18)		315	315			
100211196	LAS VEGAS	NV		05/15/2025		432		(23)			(23)		409	409			
100211197	ELSMERE	KY		05/15/2025		559		(31)			(31)		528	528			
100211198	KANSAS CITY	MO		05/15/2025		96		(7)			(7)		89	89			
100211201	BIRMINGHAM	AL		05/15/2025		202		(15)			(15)		187	187			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211203	NORFOLK	VA		05/15/2025		2,319		(162)			(162)		2,157	2,157			
100211204	NEW MARKET	MD		05/15/2025		665		(41)			(41)		624	624			
100211205	ELKTON	KY		05/15/2025		139		(11)			(11)		128	128			
100211206	ALBUQUERQUE	NM		05/15/2025		277		(15)			(15)		262	262			
100211209	KENNEWICK	WA		05/15/2025		222		(11)			(11)		211	211			
100211211	SPRING	TX		05/15/2025		912		(43)			(43)		869	869			
100211212	ORLANDO	FL		05/15/2025		586		(20)			(20)		566	566			
100211214	FAYETTEVILLE	AR		05/15/2025		185		(11)			(11)		174	174			
100211215	DOVER	OH		05/15/2025		215		(16)			(16)		199	199			
100211216	TULARE	CA		05/15/2025		344		(24)			(24)		320	320			
100211217	EULESS	TX		05/15/2025		659		(41)			(41)		618	618			
100211218	HENDERSON	NV		05/15/2025		662		(33)			(33)		629	629			
100211219	AVONDALE	AZ		05/15/2025		310		(15)			(15)		295	295			
100211220	HOLIDAY	FL		05/15/2025		80		(6)			(6)		74	74			
100211223	GREER	SC		05/15/2025		253		(18)			(18)		235	235			
100211224	SACRAMENTO	CA		05/15/2025		687		(46)			(46)		641	641			
100211225	CROYDON	PA		05/15/2025		195		(14)			(14)		181	181			
100211227	SAN BERNARDINO	CA		05/15/2025		419		(30)			(30)		389	389			
100211229	CAPE CORAL	FL		05/15/2025		196		(14)			(14)		182	182			
100211231	LOS RANCHOS	NM		05/15/2025		896		(22)			(22)		874	874			
100211232	CARROLLTON	GA		05/15/2025		647		(45)			(45)		602	602			
100211233	OMAHA	NE		05/15/2025		456		(15)			(15)		441	441			
100211234	MOSES LAKE	WA		05/15/2025		215		(11)			(11)		204	204			
100211236	INDEPENDENCE	KY		05/15/2025		419		(14)			(14)		405	405			
100211237	WEST VALLEY	UT		05/15/2025		660		(33)			(33)		627	627			
100211238	HAHIRA	GA		05/15/2025		272		(13)			(13)		259	259			
100211239	SYRACUSE	UT		05/15/2025		1,086		(22)			(22)		1,064	1,064			
100211241	KENT	WA		05/15/2025		171		(13)			(13)		158	158			
100211242	BEND	OR		05/15/2025		995		(44)			(44)		951	951			
100211243	JACKSONVILLE	FL		05/15/2025		804		(32)			(32)		772	772			
100211245	DULUTH	GA		05/15/2025		281		(13)			(13)		268	268			
100211246	DAHLONEGA	GA		05/15/2025		190		(14)			(14)		176	176			
100211248	CHELSEA	AL		05/15/2025		383		(28)			(28)		355	355			
100211249	GRANBURY	TX		05/15/2025		377		(19)			(19)		358	358			
100211252	FERNANDINA BEACH	FL		05/15/2025		826		(46)			(46)		780	780			
100211253	TAMPA	FL		05/15/2025		932		(32)			(32)		900	900			
100211254	ELLICOTT CITY	MD		05/15/2025		1,352		(80)			(80)		1,272	1,272			
100211257	KANSAS CITY	MO		05/15/2025		173		(13)			(13)		160	160			
100211258	FRAMINGHAM	MA		05/15/2025		4,046		(174)			(174)		3,872	3,872			
100211259	SPRINGFIELD	MO		05/15/2025		494		(36)			(36)		458	458			
100211262	WALLA WALLA	WA		05/15/2025		55		(4)			(4)		51	51			
100211263	GILBERTSVILLE	PA		05/15/2025		100		(8)			(8)		92	92			
100211264	LEHIGH ACRES	FL		05/15/2025		274		(18)			(18)		256	256			
100211265	LAWRENCEVILLE	GA		05/15/2025		1,028		(63)			(63)		965	965			
100211267	GLENDORA	CA		05/15/2025		200		(12)			(12)		188	188			
100211268	TAYLORS	SC		05/15/2025		478		(29)			(29)		449	449			
100211269	ISSAQUAH	WA		05/15/2025		268		(16)			(16)		252	252			
100211270	LAS VEGAS	NV		05/15/2025		641		(7)			(7)		634	634			
100211271	KENNESAW	GA		05/15/2025		281		(13)			(13)		268	268			
100211272	LEVITTOWN	PA		05/15/2025		864		(46)			(46)		818	818			
100211273	HOLLISTER	CA		05/15/2025		408		(23)			(23)		385	385			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211274	WAYNESBORO	PA		05/15/2025		107		(8)			(8)		99	99			
100211275	BELVIDERE	NJ		05/15/2025		535		(33)			(33)		502	502			
100211276	BELTSVILLE	MD		05/15/2025		622		(23)			(23)		599	599			
100211277	DOTHAN	AL		05/15/2025		640		(44)			(44)		596	596			
100211278	LAS VEGAS	NV		05/15/2025		325		(9)			(9)		316	316			
100211279	MAYVILLE	WI		05/15/2025		164		(12)			(12)		152	152			
100211282	NICEVILLE	FL		05/15/2025		2,994		(140)			(140)		2,854	2,854			
100211283	PHOENIX	MD		05/15/2025		413		(22)			(22)		391	391			
100211284	CALLAHAN	FL		05/15/2025		165		(9)			(9)		156	156			
100211285	JASPER	GA		05/15/2025		215		(15)			(15)		200	200			
100211286	INMAN	SC		05/15/2025		804		(32)			(32)		772	772			
100211287	MOUNT AIRY	MD		05/15/2025		553		(33)			(33)		520	520			
100211288	PHOENIX	AZ		05/15/2025		879		(29)			(29)		850	850			
100211289	ELLICOTT CITY	MD		05/15/2025		300		(22)			(22)		278	278			
100211291	LAGUNA NIGUEL	CA		05/15/2025		424		(32)			(32)		392	392			
100211293	BUNKER HILL	WV		05/15/2025		194		(6)			(6)		188	188			
100211294	HILLIARD	FL		05/15/2025		177		(11)			(11)		166	166			
100211297	VANCOUVER	WA		05/15/2025		5,306		(371)			(371)		4,935	4,935			
100211298	BOUNTIFUL	UT		05/15/2025		306		(13)			(13)		293	293			
100211300	DAHLONEGA	GA		05/15/2025		225		(12)			(12)		213	213			
100211301	ROSEVILLE	CA		05/15/2025		147		(11)			(11)		136	136			
100211302	ENCINITAS	CA		05/15/2025		97		(6)			(6)		91	91			
100211303	GLEN ALLEN	VA		05/15/2025		1,354		(49)			(49)		1,305	1,305			
100211304	DUXBURY	MA		05/15/2025		489		(22)			(22)		467	467			
100211306	GREEN BAY	WI		05/15/2025		404		(30)			(30)		374	374			
100211307	MURRIETA	CA		05/15/2025		927		(40)			(40)		887	887			
100211308	LOS ANGELES	CA		05/15/2025		146		(9)			(9)		137	137			
100211309	TENINO	WA		05/15/2025		673		(25)			(25)		648	648			
100211310	PLEASANT PRAIRIE	WI		05/15/2025		304		(19)			(19)		285	285			
100211312	MICKLETON	NJ		05/15/2025		1,401		(84)			(84)		1,317	1,317			
100211313	TUCKERTON	NJ		05/15/2025		618		(29)			(29)		589	589			
100211314	BRICK TOWNSHIP	NJ		05/15/2025		286		(21)			(21)		265	265			
100211315	SPRINGFIELD	MO		05/15/2025		120		(9)			(9)		111	111			
100211316	FREDERICK	MD		05/15/2025		522		(32)			(32)		490	490			
100211318	WOODBRIDGE	VA		05/15/2025		441		(26)			(26)		415	415			
100211319	IRONTON	OH		05/15/2025		115		(9)			(9)		106	106			
100211320	SUGAR HILL	GA		05/15/2025		653		(37)			(37)		616	616			
100211321	CHARLOTTESVILLE	VA		05/15/2025		1,384		(69)			(69)		1,315	1,315			
100211322	CINCINNATI	OH		05/15/2025		199		(12)			(12)		187	187			
100211323	RICHLAND	WA		05/15/2025		587		(31)			(31)		556	556			
100211326	NORTHAMPTON	MA		05/15/2025		131		(10)			(10)		121	121			
100211327	SUMMERVILLE	SC		05/15/2025		471		(35)			(35)		436	436			
100211328	WHITE ROCK	NM		05/15/2025		733		(24)			(24)		709	709			
100211330	BENTONVILLE	AR		05/15/2025		1,705		(99)			(99)		1,606	1,606			
100211331	CHESAPEAKE	VA		05/15/2025		186		(12)			(12)		174	174			
100211332	WHITTIER	CA		05/15/2025		546		(35)			(35)		511	511			
100211333	SUNRISE	FL		05/15/2025		283		(21)			(21)		262	262			
100211334	FELTON	DE		05/15/2025		944		(1)			(1)		943	943			
100211335	STROUDSBURG	PA		05/15/2025		429		(29)			(29)		400	400			
100211336	SALT LAKE CITY	UT		05/15/2025		201		(8)			(8)		193	193			
100211337	ACWORTH	GA		05/15/2025		442		(32)			(32)		410	410			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211338	SPRINGFIELD	VA		05/15/2025		533		(15)			(15)		518	518			
100211339	STERLINGTON	LA		05/15/2025		405		(28)			(28)		377	377			
100211342	SEBASTIAN	FL		05/15/2025		79		(6)			(6)		73	73			
100211343	HUNTSVILLE	AL		05/15/2025		346		(21)			(21)		325	325			
100211344	AIRWAY HEIGHTS	WA		05/15/2025		407		(17)			(17)		390	390			
100211345	WILLIAMSTOWN	NJ		05/15/2025		296		(20)			(20)		276	276			
100211346	CLACKAMAS	OR		05/15/2025		836		(30)			(30)		806	806			
100211347	TRACY	CA		05/15/2025		593		(30)			(30)		563	563			
100211349	ANTIOCH	CA		05/15/2025		280		(14)			(14)		266	266			
100211351	PASCO	WA		05/15/2025		568		(25)			(25)		543	543			
100211352	NORTH LAS VEGAS	NV		05/15/2025		653		(37)			(37)		616	616			
100211355	KENNEWICK	WA		05/15/2025		112		(6)			(6)		106	106			
100211356	EAST WINDSOR	NJ		05/15/2025		696		(16)			(16)		680	680			
100211357	YUMA	AZ		05/15/2025		283		(20)			(20)		263	263			
100211358	COLUMBIA	SC		05/15/2025		1,095		(80)			(80)		1,015	1,015			
100211360	PHOENIX	AZ		05/15/2025		281		(13)			(13)		268	268			
100211361	WILLISTON	FL		05/15/2025		1,420		(43)			(43)		1,377	1,377			
100211362	HUACHUCA CITY	AZ		05/15/2025		328		(20)			(20)		308	308			
100211364	ERIE	CO		05/15/2025		1,861		(127)			(127)		1,734	1,734			
100211366	PLYMOUTH MEETING	PA		05/15/2025		228		(14)			(14)		214	214			
100211368	COVINGTON	LA		05/15/2025		252		(15)			(15)		237	237			
100211369	MANTECA	CA		05/15/2025		140		(5)			(5)		135	135			
100211371	TOWNSEND	DE		05/15/2025		379		(14)			(14)		365	365			
100211372	GOLETA	CA		05/15/2025		1,690		(48)			(48)		1,642	1,642			
100211373	SANTA CRUZ	CA		05/15/2025		4,824		(7)			(7)		4,817	4,817			
100211379	OZARK	AL		05/15/2025		253		(19)			(19)		234	234			
100211380	GAITHERSBURG	MD		05/15/2025		1,335		(63)			(63)		1,272	1,272			
100211381	LAKE PLACID	FL		05/15/2025		275		(21)			(21)		254	254			
100211382	LITHONIA	GA		05/15/2025		236		(17)			(17)		219	219			
100211383	MONETT	MO		05/15/2025		681		(49)			(49)		632	632			
100211384	CENTRAL POINT	OR		05/15/2025		651		(31)			(31)		620	620			
100211386	BROKEN ARROW	OK		05/15/2025		133		(10)			(10)		123	123			
100211387	ORLANDO	FL		05/15/2025		492		(30)			(30)		462	462			
100211388	MODESTO	CA		05/15/2025		568		(25)			(25)		543	543			
100211389	NEW CASTLE	DE		05/15/2025		296		(10)			(10)		286	286			
100211391	PATTERSON	CA		05/15/2025		783		(38)			(38)		745	745			
100211393	CASTAIC	CA		05/15/2025		439		(14)			(14)		425	425			
100211394	HAMILTON	OH		05/15/2025		157		(12)			(12)		145	145			
100211395	YULEE	FL		05/15/2025		1,881		(118)			(118)		1,763	1,763			
100211397	MONROE	GA		05/15/2025		105		(8)			(8)		97	97			
100211398	FAIRBURN	GA		05/15/2025		266		(20)			(20)		246	246			
100211399	FREDERICK	MD		05/15/2025		578		(43)			(43)		535	535			
100211401	MARIETTA	GA		05/15/2025		12,165		(838)			(838)		11,327	11,327			
100211402	SPRINGFIELD	MO		05/15/2025		109		(8)			(8)		101	101			
100211403	WALDORF	MD		05/15/2025		298		(14)			(14)		284	284			
100211404	COLORADO SPRINGS	CO		05/15/2025		176		(12)			(12)		164	164			
100211405	VANCOUVER	WA		05/15/2025		1,049		(65)			(65)		984	984			
100211407	LAYTON	UT		05/15/2025		241		(5)			(5)		236	236			
100211408	TIMNATH	CO		05/15/2025		688		(37)			(37)		651	651			
100211410	RICHWOOD	OH		05/15/2025		190		(12)			(12)		178	178			
100211411	BELLEVILLE	IL		05/15/2025		92		(7)			(7)		85	85			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211412	SHAWNEE	KS		05/15/2025		417		(31)			(31)		386	386			
100211413	FORT LAUDERDALE	FL		05/16/2025		17,181		(703)			(703)		16,478	16,478			
100211415	PITTSBURGH	PA		05/16/2025		681		(24)			(24)		657	657			
100211416	NEWCASTLE	CA		05/16/2025		808		(21)			(21)		787	787			
100211417	WILMINGTON	MA		05/16/2025		659		(27)			(27)		632	632			
100211418	SCOTTSDALE	AZ		05/16/2025		1,441		(47)			(47)		1,394	1,394			
100211419	PORT SAINT LUCIE	FL		05/16/2025		336		(15)			(15)		321	321			
100211421	MIAMI	FL		05/16/2025		1,219		(57)			(57)		1,162	1,162			
100211422	MIAMI	FL		05/16/2025		539		(4)			(4)		535	535			
100211423	BEAVERTON	OR		05/16/2025		697		(30)			(30)		667	667			
100211424	MIDDLEBURG	FL		05/16/2025		1,052		(32)			(32)		1,020	1,020			
100211425	MONSEY	NY		05/16/2025		1,714		(37)			(37)		1,677	1,677			
100211426	HOUSTON	TX		05/16/2025		913		(29)			(29)		884	884			
100211428	OAKLAND	CA		05/16/2025		3,791		(134)			(134)		3,657	3,657			
100211429	SEATTLE	WA		05/16/2025		799		(35)			(35)		764	764			
100211430	SUGAR LAND	TX		05/16/2025		803		(8)			(8)		795	795			
100211431	LAS VEGAS	NV		05/16/2025		733		(23)			(23)		710	710			
100211432	BROOKLYN	NY		05/16/2025		4,043		(63)			(63)		3,980	3,980			
100211433	AIRWAY HEIGHTS	WA		05/16/2025		885		(39)			(39)		846	846			
100211434	NASHVILLE	TN		05/16/2025		1,008		(35)			(35)		973	973			
100211435	DAVIE	FL		05/16/2025		773		(34)			(34)		739	739			
100211436	GODLEY	TX		05/16/2025		274		(7)			(7)		267	267			
100211437	BATON ROUGE	LA		05/16/2025		543		(25)			(25)		518	518			
100211438	TAMPA	FL		05/16/2025		979		(29)			(29)		950	950			
100211439	LOS ANGELES	CA		05/16/2025		784		(38)			(38)		746	746			
100211440	PALM COAST	FL		05/16/2025		3,881		(15)			(15)		3,866	3,866			
100211441	GILBERT	AZ		05/16/2025		6,984		(240)			(240)		6,744	6,744			
100211442	LOS ANGELES	CA		05/16/2025		3,795		(171)			(171)		3,624	3,624			
100211445	WAXAHACHIE	TX		05/16/2025		528		(17)			(17)		511	511			
100211446	ANDERSON	CA		05/16/2025		781		(32)			(32)		749	749			
100211447	RENO	NV		05/16/2025		598,853		(15,913)			(15,913)		582,940	582,940			
100211448	LAYTON	UT		05/16/2025		616		(20)			(20)		596	596			
100211450	ROCKWALL	TX		05/16/2025		732		42			42		774	774			
100211452	BRONX	NY		05/16/2025		1,656		32			32		1,688	1,688			
100211453	MILWAUKIE	OR		05/16/2025		712		15			15		727	727			
100211454	CHATTANOOGA	TN		05/16/2025		389		(18)			(18)		371	371			
100211455	COLUMBUS	OH		05/16/2025		371		(17)			(17)		354	354			
100211456	CHICAGO	IL		05/16/2025		1,335		15			15		1,350	1,350			
100211459	KAYSVILLE	UT		05/16/2025		491		(22)			(22)		469	469			
100211460	FAYETTEVILLE	GA		05/16/2025		447		(19)			(19)		428	428			
100211461	LAGUNA BEACH	CA		05/16/2025		1,631		(48)			(48)		1,583	1,583			
100211462	VALRICO	FL		05/16/2025		511		8			8		519	519			
100211463	LAS VEGAS	NV		05/16/2025		2,617		(107)			(107)		2,510	2,510			
100211465	OAKDALE	CA		05/16/2025		1,775		(54)			(54)		1,721	1,721			
100211466	WHITTIER	CA		05/16/2025		2,765		(89)			(89)		2,676	2,676			
100211467	FORT MYERS	FL		05/16/2025		4,254		(29)			(29)		4,225	4,225			
100211469	LOS ANGELES	CA		05/16/2025		1,306		(29)			(29)		1,277	1,277			
100211470	MOSS LANDING	CA		05/16/2025		1,258		(30)			(30)		1,228	1,228			
100211471	HEMET	CA		05/16/2025		2,723		(68)			(68)		2,655	2,655			
100211472	DENVER	CO		05/16/2025		1,156		(3)			(3)		1,153	1,153			
100211473	NORCO	CA		05/16/2025		1,082		(36)			(36)		1,046	1,046			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211475	LEBANON	TN		05/16/2025		2,590		(86)			(86)		2,504	2,504			
100211476	VENICE	CA		05/16/2025		2,324		(5)			(5)		2,319	2,319			
100211477	STANTON	CA		05/16/2025		3,276		(65)			(65)		3,211	3,211			
100211478	FUQUAY VARINA	NC		05/16/2025		1,986		(14)			(14)		1,972	1,972			
100211479	MURRIETA	CA		05/16/2025		2,580		(95)			(95)		2,485	2,485			
100211480	BUCKEYE	AZ		05/16/2025		611		(15)			(15)		596	596			
100211481	LOS ANGELES	CA		05/16/2025		1,042		(6)			(6)		1,036	1,036			
100211482	ANAHEIM	CA		05/16/2025		2,475		(99)			(99)		2,376	2,376			
100211483	CLIFTON	NJ		05/16/2025		2,003		(62)			(62)		1,941	1,941			
100211484	COMPTON	CA		05/16/2025		694		(31)			(31)		663	663			
100211485	BAKERSFIELD	CA		05/16/2025		452		1			1		453	453			
100211486	LOS ANGELES	CA		05/16/2025		762		(34)			(34)		728	728			
100211487	STANTON	CA		05/16/2025		1,423		(38)			(38)		1,385	1,385			
100211489	AUGUSTA	GA		05/16/2025		338		(5)			(5)		333	333			
100211490	AUSTIN	TX		05/16/2025		963		(2)			(2)		961	961			
100211491	AURORA	CO		05/16/2025		1,465		(19)			(19)		1,446	1,446			
100211492	RALEIGH	NC		05/16/2025		680		2			2		682	682			
100211493	GLENDORA	CA		05/16/2025		2,467		(39)			(39)		2,428	2,428			
100211495	TUSTIN	CA		05/16/2025		2,719		(30)			(30)		2,689	2,689			
100211496	ALBUQUERQUE	NM		05/16/2025		15,411		236			236		15,647	15,647			
100211497	RICHMOND	TX		05/16/2025		731		16			16		747	747			
100211498	BAKERSFIELD	CA		05/16/2025		617		(1)			(1)		616	616			
100211499	RUNNING SPRINGS	CA		05/16/2025		2,359		(51)			(51)		2,308	2,308			
100211501	SUGARLOAF	CA		05/16/2025		1,054		(26)			(26)		1,028	1,028			
100211502	CLAYTON	NC		05/16/2025		1,139		(15)			(15)		1,124	1,124			
100211503	PINON HILLS	CA		05/16/2025		1,102		(6)			(6)		1,096	1,096			
100211504	IRVINE	CA		05/16/2025		6,932		(123)			(123)		6,809	6,809			
100211505	LUBBOCK	TX		05/16/2025		295		(4)			(4)		291	291			
100211506	ROWLETT	TX		05/16/2025		3,931		41			41		3,972	3,972			
100211507	BOCA RATON	FL		05/16/2025		408		(19)			(19)		389	389			
100211508	HEMET	CA		05/16/2025		1,164		(34)			(34)		1,130	1,130			
100211509	PERRIS	CA		05/16/2025		1,892		(34)			(34)		1,858	1,858			
100211510	LOS ANGELES	CA		05/16/2025		2,931		(82)			(82)		2,849	2,849			
100211511	DURHAM	NC		05/16/2025		712		3			3		715	715			
100211512	PANAMA CITY BEACH	FL		05/16/2025		885		10			10		895	895			
100211513	KNIGHTDALE	NC		05/16/2025		904		11			11		915	915			
100211514	LAKE HUGHES	CA		06/05/2025		844		(39)			(39)		805	805			
100211518	TORRANCE	CA		06/05/2025		2,583		(77)			(77)		2,506	2,506			
100211519	SAN PEDRO	CA		06/05/2025		15,467		(491)			(491)		14,976	14,976			
100211524	INDIAN TRAIL	NC		06/05/2025		10,005		(205)			(205)		9,800	9,800			
100211525	EDMONDS	WA		06/05/2025		386		(18)			(18)		368	368			
100211526	SAN ANTONIO	TX		06/05/2025		302		(10)			(10)		292	292			
100211527	BUFFALO GROVE	IL		06/05/2025		971		(43)			(43)		928	928			
100211529	CUMMING	GA		06/05/2025		1,483		(50)			(50)		1,433	1,433			
100211532	EAST PALO ALTO	CA		06/05/2025		12,117		(280)			(280)		11,837	11,837			
100211534	RIO RANCHO	NM		06/05/2025		327		(12)			(12)		315	315			
100211541	FRESNO	CA		06/05/2025		544		(25)			(25)		519	519			
100211546	SURPRISE	AZ		06/05/2025		896		(31)			(31)		865	865			
100211547	LAKE HARMONY	PA		06/05/2025		1,199		(28)			(28)		1,171	1,171			
100211548	VALLEJO	CA		06/05/2025		3,492		(104)			(104)		3,388	3,388			
100211550	NORWALK	CA		06/05/2025		2,033		(64)			(64)		1,969	1,969			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211552	GLENDALE	CA		06/05/2025		1,649		(29)			(29)		1,620	1,620			
100211553	ARLINGTON	TN		06/05/2025		360		(17)			(17)		343	343			
100211554	LITHONIA	GA		06/05/2025		327		(14)			(14)		313	313			
100211555	LOS ANGELES	CA		06/05/2025		1,674		(36)			(36)		1,638	1,638			
100211556	BAKERSFIELD	CA		06/05/2025		1,316		(35)			(35)		1,281	1,281			
100211557	MASON	TX		06/05/2025		1,017		(21)			(21)		996	996			
100211560	GOODYEAR	AZ		06/23/2025		895		(29)			(29)		866	866			
100211562	ORLAND PARK	IL		06/23/2025		1,006		(19)			(19)		987	987			
100211569	BAINBRIDGE ISLAND	WA		06/23/2025		1,755		(41)			(41)		1,714	1,714			
100211570	SIMI VALLEY	CA		06/23/2025		836		(22)			(22)		814	814			
100211571	BEND	OR		06/23/2025		2,886		(27)			(27)		2,859	2,859			
100211572	STERLING HEIGHTS	MI		06/23/2025		1,726		(39)			(39)		1,687	1,687			
100211573	TRAVELERS REST	SC		06/23/2025		321		(11)			(11)		310	310			
100211574	CLEVELAND	OH		06/23/2025		277		(6)			(6)		271	271			
100211575	PRINCEVILLE	HI		06/23/2025		953		(19)			(19)		934	934			
100211576	BROOMALL	PA		06/23/2025		1,037		(27)			(27)		1,010	1,010			
100211577	DALLAS	TX		06/23/2025		1,204		(4)			(4)		1,200	1,200			
100211578	ATHENS	GA		06/23/2025		1,033		(34)			(34)		999	999			
100211579	LAS VEGAS	NV		06/23/2025		676		(11)			(11)		665	665			
100211580	CHINO	CA		06/23/2025		189		(1)			(1)		188	188			
100211581	AUSTIN	TX		06/23/2025		2,743		(53)			(53)		2,690	2,690			
100211584	SPRING HILL	TN		06/23/2025		1,508		(47)			(47)		1,461	1,461			
100211585	SWEDESBORO	NJ		06/23/2025		701		7			7		708	708			
100211589	SACRAMENTO	CA		06/23/2025		755		(20)			(20)		735	735			
100211590	JERSEY CITY	NJ		06/23/2025		962		(34)			(34)		928	928			
100211591	DORAL	FL		06/23/2025		2,383		3			3		2,386	2,386			
100211592	OXNARD	CA		06/23/2025		1,602		(30)			(30)		1,572	1,572			
100211597	CASTLE PINES	CO		06/23/2025		11,408		(182)			(182)		11,226	11,226			
100211598	SANDY	UT		06/23/2025		1,129		(21)			(21)		1,108	1,108			
100211600	LYNNWOOD	WA		06/23/2025		3,188		(57)			(57)		3,131	3,131			
100211602	VERO BEACH	FL		06/23/2025		650		(16)			(16)		634	634			
100211603	FORESTHILL	CA		06/23/2025		1,027		(31)			(31)		996	996			
100211604	DULUTH	GA		06/23/2025		1,672		(31)			(31)		1,641	1,641			
100211606	SUN LAKES	AZ		06/23/2025		973		(36)			(36)		937	937			
100211608	LAWRENCEVILLE	GA		06/23/2025		5,843		(160)			(160)		5,683	5,683			
100211609	EUGENE	OR		06/23/2025		574		(27)			(27)		547	547			
100211610	CONCORD	CA		06/23/2025		918		(28)			(28)		890	890			
100211612	WINCHESTER	VA		06/23/2025		1,321		(65)			(65)		1,256	1,256			
100211614	PENN VALLEY	CA		06/23/2025		949		(23)			(23)		926	926			
100211615	ANAHEIM	CA		06/23/2025		1,352		(7)			(7)		1,345	1,345			
100211618	LOS ANGELES	CA		06/23/2025		1,149		(42)			(42)		1,107	1,107			
100211619	SAN DIEGO	CA		06/23/2025		4,057		(82)			(82)		3,975	3,975			
100211625	SAN BRUNO	CA		06/23/2025		1,332		(48)			(48)		1,284	1,284			
100211626	MERCED	CA		06/23/2025		1,022		(41)			(41)		981	981			
100211627	LAKEWOOD	WA		06/23/2025		1,308		(26)			(26)		1,282	1,282			
100211628	CULVER	OR		06/23/2025		402		(11)			(11)		391	391			
100211629	SACRAMENTO	CA		05/16/2025		1,899		(31)			(31)		1,868	1,868			
100211630	SANTA CLARITA	CA		05/16/2025		1,638		(36)			(36)		1,602	1,602			
100211631	ROSEVILLE	CA		05/16/2025		403		(23)			(23)		380	380			
100211632	DOTHAN	AL		05/16/2025		304		(14)			(14)		290	290			
100211634	BIG BEAR LAKE	CA		05/16/2025		724		(34)			(34)		690	690			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211636	WELLINGTON	FL		05/16/2025		1,421		(41)			(41)		1,380	1,380			
100211637	HOUSTON	TX		05/16/2025		1,443		(41)			(41)		1,402	1,402			
100211638	FAIRVIEW	TX		05/16/2025		56,497		(1,544)			(1,544)		54,953	54,953			
100211639	VANCOUVER	WA		05/16/2025		1,865		(35)			(35)		1,830	1,830			
100211640	HILLSBORO	OR		05/16/2025		995		5			5		1,000	1,000			
100211641	FRESNO	CA		05/16/2025		659		(16)			(16)		643	643			
100211642	SAN JOSE	CA		05/16/2025		5,152		(134)			(134)		5,018	5,018			
100211644	TAYLORSVILLE	UT		05/16/2025		916		(21)			(21)		895	895			
100211645	KISSIMMEE	FL		05/16/2025		1,432		(47)			(47)		1,385	1,385			
100211646	MILLVILLE	NJ		05/16/2025		267		(6)			(6)		261	261			
100211647	BOCA RATON	FL		05/16/2025		1,009		(21)			(21)		988	988			
100211648	TEMECULA	CA		05/19/2025		1,201		(33)			(33)		1,168	1,168			
100211650	ENGLEWOOD	FL		05/19/2025		1,065		(21)			(21)		1,044	1,044			
100211652	TEMECULA	CA		05/19/2025		1,396		(29)			(29)		1,367	1,367			
100211654	CANTON	GA		05/19/2025		1,190		(13)			(13)		1,177	1,177			
100211655	CHARLOTTE	NC		05/19/2025		778							778	778			
100211656	ANGIER	NC		05/19/2025		1,896		(9)			(9)		1,887	1,887			
100211657	TORRANCE	CA		05/19/2025		875		(13)			(13)		862	862			
100211658	MOORE	SC		05/19/2025		638		(10)			(10)		628	628			
100211660	BAKER CITY	OR		05/19/2025		464		7			7		471	471			
100211663	CHARLES TOWN	WV		05/19/2025		1,045		12			12		1,057	1,057			
100211666	LAKE ELSINORE	CA		05/19/2025		1,327		(29)			(29)		1,298	1,298			
100211667	MCKINNEY	TX		05/19/2025		890		18			18		908	908			
100211668	TUCSON	AZ		05/19/2025		1,815		88			88		1,903	1,903			
100211669	PARMA	ID		05/19/2025		941		(12)			(12)		929	929			
100211670	FEDERAL WAY	WA		05/19/2025		1,128		10			10		1,138	1,138			
100211671	MARICOPA	AZ		05/19/2025		1,427		159			159		1,586	1,586			
100211673	GATLINBURG	TN		05/19/2025		1,796		(35)			(35)		1,761	1,761			
100211675	BRUNSWICK	GA		05/19/2025		2,109		(2)			(2)		2,107	2,107			
100211676	CHATTANOOGA	TN		05/19/2025		552		(11)			(11)		541	541			
100211677	MANHATTAN	KS		05/19/2025		419		(2)			(2)		417	417			
100211678	MIDLAND	TX		05/19/2025		447		(12)			(12)		435	435			
100211679	BRADENTON	FL		05/19/2025		541		5			5		546	546			
100211680	CHEVY CHASE	MD		05/19/2025		1,931		(17)			(17)		1,914	1,914			
100211681	ROYAL OAK	MI		05/19/2025		2,703		(24)			(24)		2,679	2,679			
100211682	YUKON	OK		05/19/2025		476							476	476			
100211683	RENO	NV		05/19/2025		1,072		51			51		1,123	1,123			
100211684	PLANO	TX		05/19/2025		2,291		(12)			(12)		2,279	2,279			
100211685	WEST MONROE	LA		05/19/2025		498		(1)			(1)		497	497			
100211686	LOGAN	UT		05/19/2025		594		(3)			(3)		591	591			
100211687	SEYMOUR	IN		05/19/2025		573		(13)			(13)		560	560			
100211688	PHOENIX	AZ		05/19/2025		861		(20)			(20)		841	841			
100211689	MANHATTAN	KS		05/19/2025		419		(2)			(2)		417	417			
100211691	DENVER	CO		05/19/2025		748		(2)			(2)		746	746			
100211692	MIDDLEBURY	IN		05/19/2025		701		(16)			(16)		685	685			
100211693	WEST DES MOINES	IA		05/19/2025		680		(2)			(2)		678	678			
100211694	ROSEVILLE	CA		05/19/2025		976		(8)			(8)		968	968			
100211695	CHELSEA	MI		05/19/2025		2,384		(46)			(46)		2,338	2,338			
100211697	FRANKLIN	TN		05/19/2025		1,724		2			2		1,726	1,726			
100211698	CAPE CORAL	FL		05/19/2025		738		(11)			(11)		727	727			
100211699	SOUTH SAINT PAUL	MN		05/19/2025		715		(12)			(12)		703	703			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211701	BRADENTON	FL		05/19/2025		736		(14)			(14)		722	722			
100211702	CARY	NC		05/19/2025		1,380		(19)			(19)		1,361	1,361			
100211703	BOYNTON BEACH	FL		05/19/2025		692		(20)			(20)		672	672			
100211704	DAWSONVILLE	GA		05/19/2025		913		(10)			(10)		903	903			
100211706	CROZET	VA		05/19/2025		19,760		(403)			(403)		19,357	19,357			
100211708	SARASOTA	FL		05/19/2025		1,875		(24)			(24)		1,851	1,851			
100211710	VICTOR	ID		05/19/2025		1,822		(18)			(18)		1,804	1,804			
100211711	NASHVILLE	TN		05/19/2025		929		(15)			(15)		914	914			
100211713	HISTORIC NEW CASTLE	DE		05/19/2025		834		(5)			(5)		829	829			
100211714	ALPENA	MI		05/19/2025		1,034		(31)			(31)		1,003	1,003			
100211716	HENDERSON	NV		05/19/2025		2,149		32			32		2,181	2,181			
100211717	ANN ARBOR	MI		05/19/2025		630		(12)			(12)		618	618			
100211718	PORTLAND	OR		05/19/2025		1,157		(18)			(18)		1,139	1,139			
100211719	ANDERSON	SC		05/19/2025		426		(3)			(3)		423	423			
100211721	SAPPHIRE	NC		05/19/2025		551		(18)			(18)		533	533			
100211722	MILL SPRING	NC		05/19/2025		1,098		(9)			(9)		1,089	1,089			
100211723	HOUSTON	TX		05/19/2025		688		(16)			(16)		672	672			
100211725	GILBERT	AZ		05/19/2025		787		(13)			(13)		774	774			
100211726	TUCSON	AZ		05/19/2025		1,156		(10)			(10)		1,146	1,146			
100211727	OSSINING	NY		05/19/2025		2,520		(14)			(14)		2,506	2,506			
100211728	HENDERSON	NV		05/19/2025		1,300		(34)			(34)		1,266	1,266			
100211729	DOUGLASVILLE	GA		05/19/2025		776		(13)			(13)		763	763			
100211730	NEW BRAUNFELS	TX		05/19/2025		688		(2)			(2)		686	686			
100211731	CANTON	GA		05/19/2025		1,734		(50)			(50)		1,684	1,684			
100211732	DESERT HOT SPRINGS	CA		05/19/2025		15,895		(220)			(220)		15,675	15,675			
100211733	CINCINNATI	OH		05/19/2025		882		3			3		885	885			
100211734	LAWRENCEVILLE	GA		05/19/2025		1,047		(20)			(20)		1,027	1,027			
100211735	CANBY	OR		05/19/2025		502		(6)			(6)		496	496			
100211737	CHESAPEAKE BEACH	MD		05/19/2025		1,909		(56)			(56)		1,853	1,853			
100211738	BONITA SPRINGS	FL		05/19/2025		823		(15)			(15)		808	808			
100211739	PRINCETON	TX		05/19/2025		882		(6)			(6)		876	876			
100211740	DAVIDSON	NC		05/19/2025		1,110		12			12		1,122	1,122			
100211741	WEST LAFAYETTE	IN		05/19/2025		975		3			3		978	978			
100211742	HENDERSONVILLE	NC		05/19/2025		998		(25)			(25)		973	973			
100211743	FREEPORT	FL		05/19/2025		849		(24)			(24)		825	825			
100211744	PORT SAINT LUCIE	FL		05/19/2025		814		(19)			(19)		795	795			
100211746	BAKERSFIELD	CA		05/19/2025		753		(13)			(13)		740	740			
100211747	SAINT LOUIS	MO		05/19/2025		744		(18)			(18)		726	726			
100211748	LYNCHBURG	VA		05/19/2025		621		(18)			(18)		603	603			
100211749	CONWAY	NH		05/19/2025		959		(32)			(32)		927	927			
100211750	SACRAMENTO	CA		05/19/2025		1,400		(26)			(26)		1,374	1,374			
100211752	PLEASANT HILL	CA		05/19/2025		149,442		(1,693)			(1,693)		147,749	147,749			
100211753	CALDWELL	ID		05/19/2025		4,443		(142)			(142)		4,301	4,301			
100211755	TACOMA	WA		05/19/2025		832		2			2		834	834			
100211757	WESTLAND	MI		05/19/2025		623		(6)			(6)		617	617			
100211759	NEW BRAUNFELS	TX		05/19/2025		848		(17)			(17)		831	831			
100211760	HELEN	GA		05/19/2025		635		(13)			(13)		622	622			
100211761	LEAVENWORTH	WA		05/19/2025		1,001		(5)			(5)		996	996			
100211762	FREDERICKSBURG	VA		05/19/2025		875		(22)			(22)		853	853			
100211763	ASHTON	ID		05/19/2025		2,184		5			5		2,189	2,189			
100211765	ISSAQUAH	WA		05/19/2025		48,792		161			161		48,953	48,953			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211766	MANASSAS	VA		05/19/2025		2,765		(5)			(5)		2,760	2,760			
100211767	KISSIMMEE	FL		05/19/2025		1,352		(21)			(21)		1,331	1,331			
100211768	BELLINGHAM	WA		05/19/2025		1,723		(42)			(42)		1,681	1,681			
100211769	NAPLES	FL		05/19/2025		1,120		(23)			(23)		1,097	1,097			
100211770	GREEN MOUNTAIN	NC		05/19/2025		1,028		(14)			(14)		1,014	1,014			
100211771	DAVIS	CA		05/19/2025		1,322		2			2		1,324	1,324			
100211773	TAMPA	FL		05/19/2025		853		(19)			(19)		834	834			
100211774	MESA	AZ		05/19/2025		941		(5)			(5)		936	936			
100211775	BUCKEYE	AZ		05/19/2025		982		(12)			(12)		970	970			
100211776	DURHAM	NC		05/19/2025		871		(10)			(10)		861	861			
100211777	BOARDMAN	OR		05/19/2025		659		(11)			(11)		648	648			
100211778	LITCHFIELD PARK	AZ		05/19/2025		992		(12)			(12)		980	980			
100211779	SOMERSET	NJ		05/19/2025		811		(8)			(8)		803	803			
100211780	NEW BRAUNFELS	TX		05/19/2025		604		(18)			(18)		586	586			
100211783	AUBREY	TX		05/19/2025		730		(22)			(22)		708	708			
100211784	SHAVER LAKE	CA		05/19/2025		1,189		(11)			(11)		1,178	1,178			
100211785	FLORENCE	OR		05/19/2025		1,826		3			3		1,829	1,829			
100211786	CARROLLTON	TX		05/19/2025		1,224		(3)			(3)		1,221	1,221			
100211787	TUCSON	AZ		05/19/2025		1,645		(19)			(19)		1,626	1,626			
100211788	CAPE CORAL	FL		05/19/2025		4,197		43			43		4,240	4,240			
100211789	LITTLETON	NC		05/19/2025		1,176		(1)			(1)		1,175	1,175			
100211790	DURHAM	NC		05/19/2025		902		(21)			(21)		881	881			
100211793	CLARKSTON	WA		05/19/2025		584		(19)			(19)		565	565			
100211794	COMMERCIAL POINT	OH		05/19/2025		899		(18)			(18)		881	881			
100211795	TRENTON	NJ		05/19/2025		367		(12)			(12)		355	355			
100211796	MATTHEWS	NC		05/19/2025		781		1			1		782	782			
100211797	WEST DENNIS	MA		05/19/2025		53,505		(308)			(308)		53,197	53,197			
100211798	YUCCA VALLEY	CA		05/19/2025		711		(17)			(17)		694	694			
100211799	PHOENIX	AZ		05/19/2025		1,163		(28)			(28)		1,135	1,135			
100211802	ST LOUIS CITY	MO		05/19/2025		1,042		18			18		1,060	1,060			
100211803	RENO	NV		05/19/2025		984		(12)			(12)		972	972			
100211805	ALBUQUERQUE	NM		05/19/2025		859		(17)			(17)		842	842			
100211806	GREENSBORO	NC		05/19/2025		698		(16)			(16)		682	682			
100211807	BORING	OR		05/19/2025		1,230		(36)			(36)		1,194	1,194			
100211809	BETHANY BEACH	DE		05/19/2025		1,080		(7)			(7)		1,073	1,073			
100211810	GREENSBORO	NC		05/19/2025		1,550		8			8		1,558	1,558			
100211811	FINLEYVILLE	PA		05/19/2025		1,540		(50)			(50)		1,490	1,490			
100211812	WAUWATOSA	WI		05/19/2025		1,231		(3)			(3)		1,228	1,228			
100211813	BAKERSFIELD	CA		05/19/2025		748		(10)			(10)		738	738			
100211814	REHOBOTH BEACH	DE		05/19/2025		1,846		39			39		1,885	1,885			
100211815	OCEANSIDE	CA		05/19/2025		1,032		(12)			(12)		1,020	1,020			
100211817	CINCINNATI	OH		05/19/2025		715		(1)			(1)		714	714			
100211818	COLUMBIA FALLS	MT		05/19/2025		1,449		(17)			(17)		1,432	1,432			
100211820	BAYONNE	NJ		05/19/2025		2,816		(26)			(26)		2,790	2,790			
100211822	BLAKESLEE	PA		05/19/2025		1,241		(10)			(10)		1,231	1,231			
100211823	SAINT AUGUSTINE	FL		05/19/2025		1,328		5			5		1,333	1,333			
100211824	FRESNO	CA		05/19/2025		879							879	879			
100211825	RALEIGH	NC		05/19/2025		720		(13)			(13)		707	707			
100211827	ANTIOCH	TN		05/19/2025		532		(9)			(9)		523	523			
100211828	WINTER HAVEN	FL		05/19/2025		410		(6)			(6)		404	404			
100211829	PARLIER	CA		05/19/2025		572		(18)			(18)		554	554			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211830	GRANBY	CO		05/19/2025		16,780		(185)			(185)		16,595	16,595			
100211832	BELTON	MO		05/19/2025		797		1			1		798	798			
100211833	THE VILLAGES	FL		05/19/2025		524		(9)			(9)		515	515			
100211834	MORRISVILLE	NC		05/19/2025		7,282		(82)			(82)		7,200	7,200			
100211835	SAN DIEGO	CA		05/19/2025		1,250		18			18		1,268	1,268			
100211836	PITTSBURGH	PA		05/19/2025		763		(18)			(18)		745	745			
100211837	PITTSBURGH	PA		05/19/2025		702		(16)			(16)		686	686			
100211838	VALLEJO	CA		05/19/2025		1,624		(37)			(37)		1,587	1,587			
100211839	BRICK	NJ		05/19/2025		708		(15)			(15)		693	693			
100211840	KAPOLEI	HI		05/19/2025		1,537		22			22		1,559	1,559			
100211841	GLENDALE	CA		05/19/2025		1,357		(7)			(7)		1,350	1,350			
100211843	CHELAN	WA		05/19/2025		2,487		6			6		2,493	2,493			
100211845	THOUSAND OAKS	CA		05/19/2025		1,840		20			20		1,860	1,860			
100211846	PORTLAND	OR		05/19/2025		868		(11)			(11)		857	857			
100211847	PASSAIC	NJ		05/19/2025		1,064		(22)			(22)		1,042	1,042			
100211850	COLUMBUS	OH		05/19/2025		1,207		17			17		1,224	1,224			
100211851	MANTECA	CA		05/19/2025		1,422							1,422	1,422			
100211853	LATHROP	CA		05/19/2025		1,324		(3)			(3)		1,321	1,321			
100211854	WACONIA	MN		05/19/2025		1,651		(18)			(18)		1,633	1,633			
100211855	ARLINGTON	TX		05/19/2025		3,375		(26)			(26)		3,349	3,349			
100211856	APEX	NC		05/19/2025		1,115		7			7		1,122	1,122			
100211857	HOLLY SPRINGS	NC		05/19/2025		859		(9)			(9)		850	850			
100211858	ARLINGTON	TX		05/19/2025		2,838		(29)			(29)		2,809	2,809			
100211859	HOBOKEN	NJ		05/19/2025		1,521		6			6		1,527	1,527			
100211860	SEATTLE	WA		05/19/2025		1,216		(9)			(9)		1,207	1,207			
100211861	SUNSET BEACH	NC		05/19/2025		1,663		(18)			(18)		1,645	1,645			
100211862	KITTERY	ME		05/19/2025		725		(18)			(18)		707	707			
100211864	LAKE GENEVA	WI		05/19/2025		2,141		(35)			(35)		2,106	2,106			
100211867	CUMMING	GA		05/19/2025		603		(16)			(16)		587	587			
100211868	MARTINSBURG	WV		05/19/2025		623		(14)			(14)		609	609			
100211870	STATESBORO	GA		05/19/2025		361		(3)			(3)		358	358			
100211871	SAVANNAH	GA		05/19/2025		2,328		(32)			(32)		2,296	2,296			
100211872	MEDFORD	OR		05/19/2025		646		(18)			(18)		628	628			
100211873	FORT LEE	NJ		05/19/2025		739		(3)			(3)		736	736			
100211875	HARTSEL	CO		05/19/2025		1,488		(16)			(16)		1,472	1,472			
100211876	MONT CLARE	PA		05/19/2025		814		(7)			(7)		807	807			
100211878	WOODBRIDGE	VA		05/19/2025		968		(16)			(16)		952	952			
100211879	SEATTLE	WA		05/19/2025		2,336		(8)			(8)		2,328	2,328			
100211880	JERSEY CITY	NJ		05/19/2025		2,636		(28)			(28)		2,608	2,608			
100211881	GILBERT	AZ		05/19/2025		1,022		(20)			(20)		1,002	1,002			
100211883	HIGHLANDS RANCH	CO		05/19/2025		1,083		(12)			(12)		1,071	1,071			
100211885	STOCKTON	CA		05/19/2025		870		29			29		899	899			
100211886	JARRELL	TX		05/19/2025		592		17			17		609	609			
100211887	MOORESVILLE	NC		05/19/2025		1,064		(1)			(1)		1,063	1,063			
100211888	SAN JOSE	CA		05/19/2025		3,009		33			33		3,042	3,042			
100211889	DURHAM	NC		05/19/2025		844		9			9		853	853			
100211890	PENSACOLA	FL		05/19/2025		1,313		(8)			(8)		1,305	1,305			
100211891	OCEAN CITY	MD		05/19/2025		21,689		38			38		21,727	21,727			
100211892	PRINCETON	TX		05/19/2025		750		(5)			(5)		745	745			
100211893	SURPRISE	AZ		05/19/2025		1,051		(1)			(1)		1,050	1,050			
100211894	RICHFIELD	MN		05/19/2025		969		(7)			(7)		962	962			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211895	SANDY SPRINGS	GA		05/19/2025		1,624		(21)			(21)		1,603	1,603			
100211896	CHARLOTTE	NC		05/19/2025		762		(11)			(11)		751	751			
100211897	ROSEMOUNT	MN		05/19/2025		692		(9)			(9)		683	683			
100211898	NEW ORLEANS	LA		05/19/2025		760		(7)			(7)		753	753			
100211899	PIGEON FORGE	TN		05/19/2025		15,573		(262)			(262)		15,311	15,311			
100211900	MCKINNEY	TX		05/19/2025		852		(13)			(13)		839	839			
100211901	COLORADO SPRINGS	CO		05/19/2025		3,600		(42)			(42)		3,558	3,558			
100211903	LITTLE ROCK	AR		05/19/2025		811		(16)			(16)		795	795			
100211904	CAMARILLO	CA		05/19/2025		1,161		(17)			(17)		1,144	1,144			
100211905	ASHBURN	VA		05/19/2025		1,139		(27)			(27)		1,112	1,112			
100211907	STRATTON	VT		05/19/2025		671		(16)			(16)		655	655			
100211908	JENSEN BEACH	FL		05/19/2025		2,003		4			4		2,007	2,007			
100211909	GREENWOOD	IN		05/19/2025		897		(19)			(19)		878	878			
100211910	LIBERTY HILL	TX		05/19/2025		774		(15)			(15)		759	759			
100211911	CLOVIS	CA		05/19/2025		931		(8)			(8)		923	923			
100211912	BONITA SPRINGS	FL		05/19/2025		103,448		(2,883)			(2,883)		100,565	100,565			
100211913	BONITA SPRINGS	FL		05/19/2025		1,198		(36)			(36)		1,162	1,162			
100211915	GULF SHORES	AL		05/19/2025		1,425		(8)			(8)		1,417	1,417			
100211916	MOHAVE VALLEY	AZ		05/19/2025		1,992		(26)			(26)		1,966	1,966			
100211917	NAGS HEAD	NC		05/19/2025		1,215		(21)			(21)		1,194	1,194			
100211918	JAMAICA BEACH	TX		05/19/2025		962		(15)			(15)		947	947			
100211920	DOWAGIAC	MI		05/19/2025		3,086		(46)			(46)		3,040	3,040			
100211921	NORTH SWANZEY	NH		05/19/2025		11,155		(265)			(265)		10,890	10,890			
100211922	KNOXVILLE	TN		05/19/2025		797		(17)			(17)		780	780			
100211923	OAKLAND PARK	FL		05/19/2025		856		(16)			(16)		840	840			
100211924	CHARLOTTE	NC		05/19/2025		924		(7)			(7)		917	917			
100211925	MESA	AZ		05/19/2025		761		(12)			(12)		749	749			
100211926	SUN CITY	AZ		05/19/2025		736		(18)			(18)		718	718			
100211927	COLUMBUS	OH		05/19/2025		1,323		(16)			(16)		1,307	1,307			
100211928	HOLLY SPRINGS	NC		05/19/2025		1,056		4			4		1,060	1,060			
100211929	PHOENIX	AZ		05/19/2025		1,393		(16)			(16)		1,377	1,377			
100211930	BUFORD	GA		05/19/2025		968		23			23		991	991			
100211932	ARDEN	NC		05/19/2025		1,141		(14)			(14)		1,127	1,127			
100211933	CHARLOTTE	NC		05/19/2025		902		55			55		957	957			
100211935	LOUISBURG	NC		05/19/2025		860		(15)			(15)		845	845			
100211936	WEST PALM BEACH	FL		05/19/2025		2,055		(4)			(4)		2,051	2,051			
100211937	PRESCOTT	AZ		05/19/2025		664		(13)			(13)		651	651			
100211938	WARSAW	OH		05/19/2025		321		(5)			(5)		316	316			
100211939	BELLEVUE	KY		05/19/2025		5,610		(81)			(81)		5,529	5,529			
100211941	VIRGINIA BEACH	VA		05/19/2025		921		(20)			(20)		901	901			
100211942	NEW BUFFALO	MI		05/19/2025		632		4			4		636	636			
100211943	SURPRISE	AZ		05/19/2025		1,242		5			5		1,247	1,247			
100211945	CODY	WY		05/19/2025		3,036		(5)			(5)		3,031	3,031			
100211946	RALEIGH	NC		05/19/2025		1,000		(13)			(13)		987	987			
100211947	WYOMISSING	PA		05/19/2025		364		(2)			(2)		362	362			
100211948	BROOKLYN CENTER	MN		05/19/2025		972		(8)			(8)		964	964			
100211949	PUYALLUP	WA		05/19/2025		1,485		20			20		1,505	1,505			
100211950	LANCASTER	CA		05/22/2025		1,568		(34)			(34)		1,534	1,534			
100211952	POMPANO BEACH	FL		05/22/2025		919		(2)			(2)		917	917			
100211954	HAYWARD	CA		05/22/2025		1,607		(9)			(9)		1,598	1,598			
100211957	MYRTLE BEACH	SC		05/22/2025		1,253		(51)			(51)		1,202	1,202			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211959	POMONA	CA		05/22/2025		1,616		(23)			(23)		1,593	1,593			
100211961	HAPPY VALLEY	OR		05/22/2025		22,672		660			660		23,332	23,332			
100211963	GARDEN GROVE	CA		05/22/2025		1,802		(17)			(17)		1,785	1,785			
100211965	JOHNS CREEK	GA		05/22/2025		1,398		(15)			(15)		1,383	1,383			
100211966	VALLEJO	CA		05/22/2025		1,498		(4)			(4)		1,494	1,494			
100211967	BAKERSFIELD	CA		05/22/2025		1,348		(16)			(16)		1,332	1,332			
100211968	ROWLAND HEIGHTS	CA		05/22/2025		3,006		6			6		3,012	3,012			
100211969	FORT MYERS	FL		05/22/2025		1,819		30			30		1,849	1,849			
100211971	SUWANEE	GA		05/22/2025		1,001		(9)			(9)		992	992			
100211975	WEST COVINA	CA		05/22/2025		813		1			1		814	814			
100211976	CONCORD	CA		05/22/2025		1,295		10			10		1,305	1,305			
100211978	FULSHEAR	TX		05/22/2025		979		1			1		980	980			
100211979	PASADENA	MD		05/22/2025		3,491		30			30		3,521	3,521			
100211980	WOODLAND HILLS	CA		05/22/2025		3,233		(69)			(69)		3,164	3,164			
100211981	DUBLIN	CA		05/22/2025		1,280		(7)			(7)		1,273	1,273			
100211982	MCKINNEY	TX		05/22/2025		486		9			9		495	495			
100211984	REDDING	CA		05/22/2025		717		3			3		720	720			
100211985	HOSCHTON	GA		05/22/2025		872		(9)			(9)		863	863			
100211986	BOZEMAN	MT		05/22/2025		617		(13)			(13)		604	604			
100211987	DESERT HOT SPRINGS	CA		05/22/2025		845		(11)			(11)		834	834			
100211988	SIMI VALLEY	CA		05/22/2025		2,812		(77)			(77)		2,735	2,735			
100211989	GARDEN GROVE	CA		05/22/2025		1,758		(11)			(11)		1,747	1,747			
100211993	CRESSKILL	NJ		05/22/2025		4,035		89			89		4,124	4,124			
100211994	BALDWIN PARK	CA		05/22/2025		1,305		(21)			(21)		1,284	1,284			
100211995	HAPPY VALLEY	OR		05/22/2025		1,005		(34)			(34)		971	971			
100211997	SAN DIEGO	CA		05/22/2025		3,918		(80)			(80)		3,838	3,838			
100211998	ARCADIA	CA		05/22/2025		24,333		232			232		24,565	24,565			
100211999	OAKWOOD	GA		05/22/2025		5,020		(103)			(103)		4,917	4,917			
100212000	TARZANA	CA		05/22/2025		1,195		(34)			(34)		1,161	1,161			
100212001	GARDEN GROVE	CA		05/22/2025		2,304		(26)			(26)		2,278	2,278			
100212042	WALNUT CREEK	CA		06/27/2025		1,503		(49)			(49)		1,454	1,454			
100212044	BRADENTON	FL		06/27/2025		2,320		(60)			(60)		2,260	2,260			
100212045	PINEBLUFF	NC		06/27/2025		835		(2)			(2)		833	833			
100212047	PHOENIX	AZ		06/27/2025		680		(30)			(30)		650	650			
100212048	FOUNTAIN HILLS	AZ		06/27/2025		1,217		(41)			(41)		1,176	1,176			
100212049	FORT LAUDERDALE	FL		06/27/2025		755		(2)			(2)		753	753			
100212051	RUCKERSVILLE	VA		06/27/2025		779		(14)			(14)		765	765			
100212052	GRASS VALLEY	CA		06/27/2025		898		(20)			(20)		878	878			
100212054	MOORPARK	CA		06/27/2025		1,448		(17)			(17)		1,431	1,431			
100212055	DES PLAINES	IL		06/27/2025		427		(16)			(16)		411	411			
100212057	TARZANA	CA		06/27/2025		5,508		(181)			(181)		5,327	5,327			
100212058	BUFFALO	NY		06/27/2025		290		(12)			(12)		278	278			
100212059	OLYMPIA	WA		06/27/2025		1,323		(35)			(35)		1,288	1,288			
100212060	SALT LAKE CITY	UT		06/27/2025		2,703		(33)			(33)		2,670	2,670			
100212064	MCCLEARY	WA		06/27/2025		1,564		(25)			(25)		1,539	1,539			
100212065	VISALIA	CA		06/27/2025		757		(14)			(14)		743	743			
100212066	ORLANDO	FL		06/27/2025		286							286	286			
100212067	ATLANTA	GA		06/27/2025		864		2			2		866	866			
100212070	SONOMA	CA		05/22/2025		2,449		(77)			(77)		2,372	2,372			
100212071	GOODYEAR	AZ		05/22/2025		1,029		(45)			(45)		984	984			
100212073	SAN DIMAS	CA		05/22/2025		8,535		(214)			(214)		8,321	8,321			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212074	SAN DIEGO	CA		05/22/2025		2,903		(80)			(80)		2,823	2,823			
100212075	CARSON	CA		05/22/2025		1,850		(30)			(30)		1,820	1,820			
100212076	OGDEN	UT		05/22/2025		369		1			1		370	370			
100212077	CAPE CORAL	FL		05/22/2025		549		(17)			(17)		532	532			
100212079	RANCHO MIRAGE	CA		05/22/2025		1,275		(19)			(19)		1,256	1,256			
100212081	CATHEDRAL CITY	CA		05/22/2025		1,017		(5)			(5)		1,012	1,012			
100212082	PORTSMOUTH	NH		05/22/2025		1,034		(14)			(14)		1,020	1,020			
100212084	LAKE FOREST	CA		05/22/2025		1,433		(18)			(18)		1,415	1,415			
100212085	CAPE MAY	NJ		05/22/2025		1,092		(17)			(17)		1,075	1,075			
100212086	SPRINGFIELD	OR		05/22/2025		658		(10)			(10)		648	648			
100212087	SAINT LOUIS	MO		05/22/2025		773		(13)			(13)		760	760			
100212089	ANGIER	NC		05/22/2025		1,060		64			64		1,124	1,124			
100212091	WHITMAN	MA		05/22/2025		706		(8)			(8)		698	698			
100212092	MERIDIAN	ID		05/22/2025		1,082		14			14		1,096	1,096			
100212093	LAKE HAVASU CITY	AZ		05/22/2025		1,475		(22)			(22)		1,453	1,453			
100212094	WOODBURY	MN		05/22/2025		2,847		(39)			(39)		2,808	2,808			
100212096	FULLERTON	CA		05/22/2025		874		(15)			(15)		859	859			
100212097	WARETOWN	NJ		05/22/2025		703		(14)			(14)		689	689			
100212099	ORANGEVALE	CA		05/22/2025		1,358		(9)			(9)		1,349	1,349			
100212100	SKOKIE	IL		05/22/2025		441		(6)			(6)		435	435			
100212101	PATERSON	NJ		05/22/2025		589							589	589			
100212102	MILLSBORO	DE		05/22/2025		1,871		(11)			(11)		1,860	1,860			
100212103	BELLEVUE	WA		05/22/2025		85,165		(776)			(776)		84,389	84,389			
100212104	NECEDAH	WI		05/22/2025		968		(17)			(17)		951	951			
100212105	LAVON	TX		05/22/2025		523		(11)			(11)		512	512			
100212106	SACRAMENTO	CA		05/22/2025		672		(7)			(7)		665	665			
100212107	NORTH CAPE MAY	NJ		05/22/2025		915		8			8		923	923			
100212108	CAPE MAY	NJ		05/22/2025		1,302		10			10		1,312	1,312			
100212109	MONROE	NC		05/22/2025		593		(11)			(11)		582	582			
100212110	SURPRISE	AZ		05/22/2025		2,021		202			202		2,223	2,223			
100212111	MONTGOMERY	OH		05/22/2025		2,142		(12)			(12)		2,130	2,130			
100212112	NAPLES	FL		05/22/2025		764		(10)			(10)		754	754			
100212113	SMITHFIELD	VA		05/22/2025		1,587		(23)			(23)		1,564	1,564			
100212114	SPOKANE	WA		05/22/2025		844		39			39		883	883			
100212115	MOUNTAIN VIEW	HI		05/22/2025		404		(3)			(3)		401	401			
100212116	LAWRENCEVILLE	GA		05/22/2025		944		5			5		949	949			
100212117	FOLSOM	CA		05/22/2025		1,383		(9)			(9)		1,374	1,374			
100212118	MAGNOLIA	TX		05/22/2025		613		38			38		651	651			
100212120	PALM DESERT	CA		05/22/2025		1,055		(3)			(3)		1,052	1,052			
100212122	BRADENTON	FL		05/22/2025		457		(5)			(5)		452	452			
100212123	SPRING	TX		05/22/2025		10,900		(267)			(267)		10,633	10,633			
100212124	DAMASCUS	MD		05/22/2025		2,226		(18)			(18)		2,208	2,208			
100212125	VILLAS	NJ		05/22/2025		614		(1)			(1)		613	613			
100212127	PLYMOUTH	MA		05/22/2025		1,528		(15)			(15)		1,513	1,513			
100212128	DEL VALLE	TX		05/22/2025		645		(16)			(16)		629	629			
100212130	MINT HILL	NC		05/22/2025		1,012		(13)			(13)		999	999			
100212131	ROUND ROCK	TX		05/22/2025		608		22			22		630	630			
100212132	CONCORD	NC		05/22/2025		783		(11)			(11)		772	772			
100212133	MINEOLA	NY		05/22/2025		1,593		20			20		1,613	1,613			
100212134	NAPLES	FL		05/22/2025		1,107		3			3		1,110	1,110			
100212135	GUTTENBERG	NJ		05/22/2025		651		(11)			(11)		640	640			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212136	COMMERCE CITY	CO		05/22/2025		1,442		6			6		1,448	1,448			
100212137	BERLIN	NH		05/22/2025		319		(5)			(5)		314	314			
100212138	HILLSDALE	NJ		05/22/2025		577		(8)			(8)		569	569			
100212139	PLYMOUTH MEETING	PA		05/22/2025		969							969	969			
100212140	BOONE	NC		05/22/2025		715		(6)			(6)		709	709			
100212142	UNION CITY	NJ		05/22/2025		2,032		(2)			(2)		2,030	2,030			
100212143	CHICAGO	IL		05/22/2025		785		(9)			(9)		776	776			
100212144	MARIETTA	GA		05/22/2025		937		15			15		952	952			
100212145	CHARLOTTE	NC		05/22/2025		579		32			32		611	611			
100212146	PALM COAST	FL		05/22/2025		879		62			62		941	941			
100212147	MIAMI	FL		05/22/2025		1,265		9			9		1,274	1,274			
100212148	MANCHESTER CENTER	VT		05/22/2025		580		3			3		583	583			
100212149	PALM DESERT	CA		05/22/2025		2,291		23			23		2,314	2,314			
100212150	TOMS RIVER	NJ		05/22/2025		803		(9)			(9)		794	794			
100212151	BILLINGS	MT		05/22/2025		887		8			8		895	895			
100212152	SAINT CLOUD	FL		05/22/2025		786		(9)			(9)		777	777			
100212153	MADRAS	OR		05/22/2025		575		(17)			(17)		558	558			
100212154	CLERMONT	FL		05/22/2025		850		20			20		870	870			
100212156	TULSA	OK		05/22/2025		716		(16)			(16)		700	700			
100212157	AKRON	OH		05/22/2025		455		(4)			(4)		451	451			
100212159	ALBUQUERQUE	NM		05/22/2025		454		(4)			(4)		450	450			
100212160	MCKINNEY	TX		05/22/2025		675		3			3		678	678			
100212161	ANDOVER	KS		05/22/2025		433							433	433			
100212162	SURPRISE	AZ		05/22/2025		810		(8)			(8)		802	802			
100212164	SHERMAN	TX		05/22/2025		708		(3)			(3)		705	705			
100212165	SAINT CLOUD	FL		05/22/2025		711		6			6		717	717			
100212166	PFLUGERVILLE	TX		05/22/2025		909		(14)			(14)		895	895			
100212168	AURORA	CO		05/22/2025		676		(2)			(2)		674	674			
100212169	ORLANDO	FL		05/22/2025		746		(6)			(6)		740	740			
100212170	GLASTONBURY	CT		05/22/2025		833		(9)			(9)		824	824			
100212171	LAWRENCEVILLE	GA		05/22/2025		2,829		69			69		2,898	2,898			
100212172	VIRGINIA BEACH	VA		05/22/2025		690		(8)			(8)		682	682			
100212173	GIG HARBOR	WA		05/22/2025		1,026		(10)			(10)		1,016	1,016			
100212174	LAS VEGAS	NV		05/22/2025		1,214		7			7		1,221	1,221			
100212175	STOCKTON	CA		05/22/2025		610		(9)			(9)		601	601			
100212178	SANDPOINT	ID		05/22/2025		1,027		(9)			(9)		1,018	1,018			
100212180	MCKINNEY	TX		05/22/2025		101,539		(910)			(910)		100,629	100,629			
100212181	LONGS	SC		05/22/2025		616		9			9		625	625			
100212183	ANGIER	NC		05/22/2025		837		1			1		838	838			
100212185	SILVERDALE	WA		05/22/2025		1,076		6			6		1,082	1,082			
100212186	OCALA	FL		05/22/2025		279		(6)			(6)		273	273			
100212187	LAKE ARROWHEAD	CA		05/22/2025		1,342		(6)			(6)		1,336	1,336			
100212188	ATLANTA	GA		05/22/2025		1,100		(24)			(24)		1,076	1,076			
100212189	GULF BREEZE	FL		05/22/2025		1,637		26			26		1,663	1,663			
100212190	NORTH PORT	FL		05/22/2025		540		(7)			(7)		533	533			
100212191	NAPERVILLE	IL		05/22/2025		1,320		5			5		1,325	1,325			
100212192	ELK GROVE	CA		05/22/2025		558		(11)			(11)		547	547			
100212194	SAWTOOTH CITY	ID		05/22/2025		599		(11)			(11)		588	588			
100212195	WEEHAWKEN	NJ		05/22/2025		2,107		(21)			(21)		2,086	2,086			
100212197	LAS VEGAS	NV		05/22/2025		861		12			12		873	873			
100212198	HAW RIVER	NC		05/22/2025		873		7			7		880	880			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212199	NASHUA	NH		05/22/2025		907		(10)			(10)		897	897			
100212200	BRIDGEPORT	CT		05/22/2025		1,014		(21)			(21)		993	993			
100212201	MIDDLE VILLAGE	NY		05/22/2025		1,331		(35)			(35)		1,296	1,296			
100212202	SOUTH CHICAGO HEIGHTS	IL		05/22/2025		446		(5)			(5)		441	441			
100212203	CROFTON	MD		05/22/2025		611		(9)			(9)		602	602			
100212205	SAN DIEGO	CA		05/22/2025		560		(6)			(6)		554	554			
100212206	FARMINGTON	NM		05/22/2025		1,251		(14)			(14)		1,237	1,237			
100212207	MCKINNEY	TX		05/22/2025		498		(18)			(18)		480	480			
100212208	BALD HEAD ISLAND	NC		05/22/2025		1,858		3			3		1,861	1,861			
100212210	ASHEVILLE	NC		05/22/2025		537		(15)			(15)		522	522			
100212211	CORDOVA	TN		05/22/2025		654		(8)			(8)		646	646			
100212212	MELBOURNE	FL		05/22/2025		1,001		17			17		1,018	1,018			
100212213	LODI	WI		05/22/2025		744		4			4		748	748			
100212214	SARASOTA	FL		05/22/2025		1,171		(8)			(8)		1,163	1,163			
100212215	ASBURY PARK	NJ		05/22/2025		1,162		(13)			(13)		1,149	1,149			
100212216	ALBUQUERQUE	NM		05/22/2025		775		1			1		776	776			
100212217	LOMPOC	CA		05/22/2025		1,284		(6)			(6)		1,278	1,278			
100212218	WITTMANN	AZ		05/22/2025		1,166		4			4		1,170	1,170			
100212219	AMELIA	OH		05/22/2025		493		8			8		501	501			
100212220	JACKSONVILLE	FL		05/23/2025		1,027		(43)			(43)		984	984			
100212221	RANCHO PALOS VERDES	CA		05/23/2025		5,293		(235)			(235)		5,058	5,058			
100212223	SPRING HILL	FL		05/23/2025		450		1			1		451	451			
100212225	EDMONDS	WA		05/23/2025		1,526		(71)			(71)		1,455	1,455			
100212227	LYNNWOOD	WA		05/23/2025		1,536		(72)			(72)		1,464	1,464			
100212228	MARIETTA	GA		05/23/2025		531		(9)			(9)		522	522			
100212231	BURBANK	CA		05/23/2025		2,078		(93)			(93)		1,985	1,985			
100212232	FRESNO	CA		05/23/2025		493		4			4		497	497			
100212237	SCOTTSDALE	AZ		05/23/2025		6,497		(287)			(287)		6,210	6,210			
100212239	DEBARY	FL		05/23/2025		1,293		(37)			(37)		1,256	1,256			
100212240	PARRISH	FL		05/23/2025		804		18			18		822	822			
100212241	ANAHEIM	CA		05/23/2025		11,376		(345)			(345)		11,031	11,031			
100212242	AUSTIN	TX		05/23/2025		848		(40)			(40)		808	808			
100212243	GLENDALE	CA		05/23/2025		3,022		(80)			(80)		2,942	2,942			
100212245	SKOKIE	IL		05/27/2025		1,433		(42)			(42)		1,391	1,391			
100212246	ELGIN	IL		05/27/2025		554		(18)			(18)		536	536			
100212247	NIPOMO	CA		05/27/2025		1,061		(26)			(26)		1,035	1,035			
100212248	MIRAMONTE	CA		05/27/2025		456		(11)			(11)		445	445			
100212249	WEST NEW YORK	NJ		05/27/2025		2,562		(79)			(79)		2,483	2,483			
100212250	VOWINCKEL	PA		05/27/2025		561		(24)			(24)		537	537			
100212251	ACCORD	NY		05/27/2025		1,029		(34)			(34)		995	995			
100212252	SANTA MARIA	CA		05/27/2025		535		(20)			(20)		515	515			
100212253	NORTHBROOK	IL		05/28/2025		1,085		(22)			(22)		1,063	1,063			
100212254	DALLAS	GA		05/28/2025		948		(31)			(31)		917	917			
100212255	SAN FRANCISCO	CA		05/28/2025		3,808		3			3		3,811	3,811			
100212256	ARLINGTON	VA		05/28/2025		3,910		(12)			(12)		3,898	3,898			
100212258	SAN JOSE	CA		05/28/2025		2,090		(35)			(35)		2,055	2,055			
100212259	LAS VEGAS	NV		05/28/2025		2,023		(56)			(56)		1,967	1,967			
100212260	SAN BERNARDINO	CA		05/28/2025		1,777		(32)			(32)		1,745	1,745			
100212261	ATLANTA	GA		05/28/2025		1,706		(20)			(20)		1,686	1,686			
100212263	SATELLITE BEACH	FL		05/28/2025		1,080		(9)			(9)		1,071	1,071			
100212264	OTTAWA	IL		05/28/2025		329		(15)			(15)		314	314			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212266	MIAMI	FL		05/28/2025		1,163		(30)			(30)		1,133	1,133			
100212267	LOS ANGELES	CA		05/28/2025		2,395		(2)			(2)		2,393	2,393			
100212268	BAKERSFIELD	CA		05/28/2025		465		(6)			(6)		459	459			
100212269	AUBURN	GA		05/28/2025		11,733		(239)			(239)		11,494	11,494			
100212270	ALPHARETTA	GA		05/28/2025		1,101		(6)			(6)		1,095	1,095			
100212271	ORLANDO	FL		05/28/2025		3,350		(98)			(98)		3,252	3,252			
100212272	MONTGOMERY	AL		05/28/2025		726		(13)			(13)		713	713			
100212273	NEW ORLEANS	LA		05/28/2025		230		(2)			(2)		228	228			
100212275	TOPANGA	CA		05/28/2025		6,102		(34)			(34)		6,068	6,068			
100212276	VAN NUYS	CA		05/28/2025		974		(27)			(27)		947	947			
100212277	LONG BEACH	CA		05/28/2025		6,995		(120)			(120)		6,875	6,875			
100212279	FALLS CHURCH	VA		05/28/2025		939		(18)			(18)		921	921			
100212280	SACRAMENTO	CA		05/28/2025		578		(14)			(14)		564	564			
100212283	LEMON GROVE	CA		05/28/2025		1,472		2			2		1,474	1,474			
100212284	FLEMINGTON	NJ		05/28/2025		1,205		(52)			(52)		1,153	1,153			
100212285	LOUISVILLE	KY		05/28/2025		442		(12)			(12)		430	430			
100212286	LOUISVILLE	KY		05/28/2025		615		(16)			(16)		599	599			
100212287	JOHNSTOWN	NY		05/28/2025		232		(3)			(3)		229	229			
100212288	JACKSONVILLE	FL		05/28/2025		173		2			2		175	175			
100212289	YAKIMA	WA		05/28/2025		1,116		(52)			(52)		1,064	1,064			
100212290	WHITTIER	CA		05/28/2025		2,157		(41)			(41)		2,116	2,116			
100212292	CHARLOTTE	NC		05/28/2025		889		(18)			(18)		871	871			
100212293	JOHNSTOWN	NY		05/28/2025		204		(3)			(3)		201	201			
100212294	OAKLAND	CA		05/28/2025		1,146		(54)			(54)		1,092	1,092			
100212295	NEWCASTLE	OK		05/28/2025		430		14			14		444	444			
100212296	LOS ANGELES	CA		05/28/2025		1,364		1			1		1,365	1,365			
100212299	BROOKLYN	NY		05/28/2025		2,933		83			83		3,016	3,016			
100213002	HERRIN	IL		05/28/2025		575		(2)			(2)		573	573			
100212308	WOODLAND	CA		05/28/2025		1,441		(48)			(48)		1,393	1,393			
100212309	ORLANDO	FL		05/28/2025		562		(15)			(15)		547	547			
100212310	SACRAMENTO	CA		05/28/2025		1,083		(14)			(14)		1,069	1,069			
100212311	EAST BOSTON	MA		05/28/2025		1,188		(40)			(40)		1,148	1,148			
100212312	PEARLAND	TX		05/28/2025		764		(20)			(20)		744	744			
100212313	OVIEDO	FL		05/28/2025		572		(3)			(3)		569	569			
100212314	MURRIETA	CA		05/28/2025		1,670		(47)			(47)		1,623	1,623			
100212315	DULUTH	GA		05/28/2025		1,640		(6)			(6)		1,634	1,634			
100212316	PENSACOLA	FL		05/28/2025		30,509		(18)			(18)		30,491	30,491			
100212318	LANCASTER	CA		05/28/2025		872		(41)			(41)		831	831			
100212319	FONTANA	CA		05/28/2025		850		(7)			(7)		843	843			
100212320	VALLEY GLEN AREA LOS ANGELES	CA		05/28/2025		1,406		(33)			(33)		1,373	1,373			
100212321	ST. CLOUD	FL		05/28/2025		1,753		3			3		1,756	1,756			
100212322	PHILADELPHIA	PA		05/28/2025		3,701		29			29		3,730	3,730			
100212323	NORTH SMITHFIELD	RI		05/28/2025		960		(12)			(12)		948	948			
100212327	ANNANDALE	VA		05/28/2025		478							478	478			
100212328	OKLAHOMA CITY	OK		05/28/2025		1,510		(55)			(55)		1,455	1,455			
100212329	PALMDALE	CA		05/28/2025		1,837		(68)			(68)		1,769	1,769			
100212330	APOPKA	FL		05/28/2025		646		(17)			(17)		629	629			
100212331	PHILADELPHIA	PA		05/28/2025		397		(6)			(6)		391	391			
100212333	LOS ANGELES VAN NUYS AREA	CA		05/28/2025		1,321		(21)			(21)		1,300	1,300			
100212334	KYLE	TX		05/28/2025		792		(15)			(15)		777	777			
100212335	TRACY	CA		05/28/2025		2,276		(69)			(69)		2,207	2,207			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212336	THOUSAND OAKS	CA		05/28/2025		1,325		(22)			(22)		1,303	1,303			
100212337	SPRINGFIELD	PA		05/28/2025		1,205		23			23		1,228	1,228			
100212338	SUN VALLEY AREA LOS ANGELES	CA		05/28/2025		607		(28)			(28)		579	579			
100212340	SAN JOSE	CA		05/28/2025		3,115		31			31		3,146	3,146			
100212342	FOREST PARK	GA		05/28/2025		440		2			2		442	442			
100212343	MORROW	GA		05/28/2025		438		2			2		440	440			
100212344	ROWLETT	TX		05/28/2025		676		(17)			(17)		659	659			
100212345	PEARLAND	TX		05/28/2025		10,610		198			198		10,808	10,808			
100212346	SAN JACINTO	CA		05/28/2025		966		(45)			(45)		921	921			
100212347	ATLANTA	GA		05/28/2025		309		(2)			(2)		307	307			
100212348	NASHVILLE	TN		05/28/2025		514		(17)			(17)		497	497			
100212350	NORTH MIAMI	FL		05/28/2025		997							997	997			
100212351	ALLEN	TX		05/28/2025		1,165		11			11		1,176	1,176			
100212352	BUFORD	GA		05/28/2025		1,898		3			3		1,901	1,901			
100212353	RIALTO	CA		05/28/2025		2,862		(100)			(100)		2,762	2,762			
100212354	CHINO	CA		05/28/2025		1,725		(42)			(42)		1,683	1,683			
100212355	NEW BRIGHTON	MN		05/28/2025		1,033		(3)			(3)		1,030	1,030			
100212358	LAND O' LAKES	FL		05/28/2025		571		(8)			(8)		563	563			
100212359	MARBLE FALLS	TX		05/28/2025		579		8			8		587	587			
100212360	BURBANK	CA		05/28/2025		3,655		(39)			(39)		3,616	3,616			
100212361	PHILADELPHIA	PA		05/28/2025		408		(4)			(4)		404	404			
100212362	MANVEL	TX		05/28/2025		1,842		(22)			(22)		1,820	1,820			
100212363	JONESBORO	AR		05/28/2025		2,511		5			5		2,516	2,516			
100212364	CANDLER	NC		05/28/2025		7,862		(85)			(85)		7,777	7,777			
100212365	FILLMORE	CA		05/28/2025		1,201		(46)			(46)		1,155	1,155			
100212366	WINTER GARDEN	FL		05/28/2025		638		(8)			(8)		630	630			
100212367	EDMOND	OK		05/28/2025		788		(16)			(16)		772	772			
100212368	ARLINGTON	TX		05/28/2025		506		(6)			(6)		500	500			
100212370	SACRAMENTO	CA		05/28/2025		931		(27)			(27)		904	904			
100212371	BEVERLY HILLS	CA		05/28/2025		1,699		(51)			(51)		1,648	1,648			
100212372	CHARLOTTE	NC		05/28/2025		3,077		84			84		3,161	3,161			
100212373	CITRUS SPRINGS	FL		05/28/2025		570		21			21		591	591			
100212374	LUBBOCK	TX		05/28/2025		1,110		1			1		1,111	1,111			
100212375	GRAND PRAIRIE	TX		05/28/2025		1,617		44			44		1,661	1,661			
100212376	MOORESVILLE	NC		05/28/2025		4,552		(81)			(81)		4,471	4,471			
100212377	LAWRENCEVILLE	GA		05/28/2025		691		(6)			(6)		685	685			
100212378	SAN ANTONIO	TX		05/28/2025		513		(10)			(10)		503	503			
100212379	BAYTOWN	TX		05/28/2025		518		2			2		520	520			
100212380	KATY	TX		05/28/2025		891		14			14		905	905			
100212382	COMMERCE	GA		05/28/2025		789		(25)			(25)		764	764			
100212383	BEND	OR		05/28/2025		1,689		2			2		1,691	1,691			
100212385	KATY	TX		05/28/2025		1,621		(37)			(37)		1,584	1,584			
100212386	GAINESVILLE	GA		05/28/2025		794		(19)			(19)		775	775			
100212387	SPRING HILL	FL		05/28/2025		728		(6)			(6)		722	722			
100212388	VALLEJO	CA		05/28/2025		3,400		(74)			(74)		3,326	3,326			
100212390	MERIDIAN	ID		05/28/2025		1,604		6			6		1,610	1,610			
100212391	SAN JOSE	CA		05/28/2025		4,820		(34)			(34)		4,786	4,786			
100212392	CROWN POINT	IN		05/28/2025		442		13			13		455	455			
100212394	LOS ANGELES	CA		05/28/2025		1,456		11			11		1,467	1,467			
100212396	DALY CITY	CA		05/28/2025		2,976		(5)			(5)		2,971	2,971			
100212397	CONYERS	GA		05/28/2025		703		(9)			(9)		694	694			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212398	LEAGUE CITY	TX		05/28/2025		1,529		28			28		1,557	1,557			
100212399	TUJUNGA AREA LOS ANGELES	CA		05/28/2025		1,592		2			2		1,594	1,594			
100212450	OCEAN ISLE	NC		05/27/2025		2,716		(26)			(26)		2,690	2,690			
100212452	GILBERT	AZ		05/27/2025		592,026		(5,380)			(5,380)		586,646	586,646			
100212453	WILMINGTON	NC		05/27/2025		3,152		(30)			(30)		3,122	3,122			
100212454	KAMUELA	HI		05/27/2025		5,175		(44)			(44)		5,131	5,131			
100212455	LOS ANGELES	CA		05/27/2025		5,397		(52)			(52)		5,345	5,345			
100212456	SANTA ROSA BEACH	FL		05/27/2025		5,053		(11)			(11)		5,042	5,042			
100212457	LOS GATOS	CA		05/27/2025		9,690		22			22		9,712	9,712			
100212458	SCOTTSDALE	AZ		05/27/2025		2,994		67			67		3,061	3,061			
100212461	SEBAGO	ME		05/27/2025		2,522		41			41		2,563	2,563			
100212462	FORT MYERS BEACH	FL		05/27/2025		22,636		378			378		23,014	23,014			
100212463	HILTON HEAD ISLAND	SC		05/27/2025		7,507		85			85		7,592	7,592			
100212464	JOHNS ISLAND	SC		05/27/2025		5,128		28			28		5,156	5,156			
100212465	N TOPSAIL BEACH	NC		05/27/2025		2,815		(19)			(19)		2,796	2,796			
100212466	BEVERLY HILLS	CA		05/27/2025		14,482		(136)			(136)		14,346	14,346			
100212467	IRVINE	CA		05/27/2025		17,269		(152)			(152)		17,117	17,117			
100212468	CLIFTON	VA		05/27/2025		4,119		134			134		4,253	4,253			
100212471	SAN MATEO	CA		05/27/2025		2,685		(23)			(23)		2,662	2,662			
100212472	CULVER CITY	CA		05/27/2025		4,132		(37)			(37)		4,095	4,095			
100212474	HUNTINGTON BEACH	CA		05/27/2025		2,580		(10)			(10)		2,570	2,570			
100212475	SCOTTSDALE	AZ		05/27/2025		2,762		10			10		2,772	2,772			
100212477	PASADENA	CA		05/27/2025		3,836		10			10		3,846	3,846			
100212478	SAN DIEGO	CA		05/27/2025		3,920		11			11		3,931	3,931			
100212479	PORT CHARLOTTE	FL		05/28/2025		15,531		(531)			(531)		15,000	15,000			
100212480	PALMETTO BAY	FL		05/28/2025		4,035		(124)			(124)		3,911	3,911			
100212482	CASTRO VALLEY	CA		05/28/2025		2,585		41			41		2,626	2,626			
100212483	SAN GABRIEL	CA		05/28/2025		1,540		6			6		1,546	1,546			
100212484	WHITIER	CA		05/28/2025		1,251							1,251	1,251			
100212485	IRVINE	CA		05/28/2025		1,435		(34)			(34)		1,401	1,401			
100212486	ORANGE	CA		05/28/2025		1,694		(10)			(10)		1,684	1,684			
100212487	GRANADA HILLS	CA		05/28/2025		2,351		(69)			(69)		2,282	2,282			
100212488	TAMPA	FL		05/28/2025		855		(40)			(40)		815	815			
100212489	KISSIMMEE	FL		05/28/2025		322		(15)			(15)		307	307			
100212490	MONROE	NY		05/28/2025		1,133		6			6		1,139	1,139			
100212491	WAXAHACHIE	TX		05/28/2025		364		(13)			(13)		351	351			
100212492	CAPE CORAL	FL		05/28/2025		803		(19)			(19)		784	784			
100212493	PETERSBURG	VA		05/28/2025		409		(18)			(18)		391	391			
100212495	HACIENDA HEIGHTS	CA		05/28/2025		1,767		14			14		1,781	1,781			
100212496	SAN JOSE	CA		05/28/2025		5,337		34			34		5,371	5,371			
100212497	SPARKS	NV		05/28/2025		4,800		(8)			(8)		4,792	4,792			
100212498	MONSEY	NY		05/28/2025		1,125		26			26		1,151	1,151			
100212500	LONDONDERRY	NH		05/28/2025		1,718		(10)			(10)		1,708	1,708			
100212501	RANCHO CUCAMONGA	CA		05/28/2025		2,697		(36)			(36)		2,661	2,661			
100212502	JACKSONVILLE	FL		05/28/2025		482		(23)			(23)		459	459			
100212504	STONE MOUNTAIN	GA		05/28/2025		640		(19)			(19)		621	621			
100212505	PINOLE	CA		05/28/2025		592		(23)			(23)		569	569			
100212507	PORTLAND	OR		05/28/2025		1,082		(10)			(10)		1,072	1,072			
100212509	SAN DIEGO	CA		05/29/2025		14,621		(330)			(330)		14,291	14,291			
100212510	LOS ANGELES	CA		05/29/2025		538		2			2		540	540			
100212511	RIVERSIDE	CA		05/29/2025		1,250		(28)			(28)		1,222	1,222			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212512	PALM HARBOR	FL		05/29/2025		975		(27)			(27)		948	948			
100212513	NORTH PORT	FL		05/29/2025		704		(6)			(6)		698	698			
100212514	ORLANDO	FL		05/29/2025		702		(6)			(6)		696	696			
100212515	WEST HILLS	CA		05/29/2025		1,572		(6)			(6)		1,566	1,566			
100212516	PALM BAY	FL		05/29/2025		560		(8)			(8)		552	552			
100212517	OAKLAND	CA		05/29/2025		796		(37)			(37)		759	759			
100212518	CORAL GABLES	FL		05/29/2025		5,023		(68)			(68)		4,955	4,955			
100212519	WACO	TX		05/29/2025		411							411	411			
100212522	OCEANSIDE	CA		05/29/2025		1,815		(61)			(61)		1,754	1,754			
100212523	ST. HEDWIG	TX		05/29/2025		266		(8)			(8)		258	258			
100212524	BAKERSFIELD	CA		05/29/2025		1,355		(20)			(20)		1,335	1,335			
100212526	MONTEBELLO	CA		05/29/2025		4,661		(152)			(152)		4,509	4,509			
100212527	SALINAS	CA		05/29/2025		1,280		(37)			(37)		1,243	1,243			
100212528	FONTANA	CA		05/29/2025		1,408		(23)			(23)		1,385	1,385			
100212529	LONGWOOD	FL		05/29/2025		632		(19)			(19)		613	613			
100212531	MIAMI	FL		05/29/2025		1,208		4			4		1,212	1,212			
100212532	BLUE SPRINGS	MO		05/29/2025		458		(13)			(13)		445	445			
100212533	GREENACRES	FL		05/29/2025		1,086		(31)			(31)		1,055	1,055			
100212534	TOLEDO	OH		05/29/2025		238		(6)			(6)		232	232			
100212536	TOLEDO	OH		05/29/2025		241		(7)			(7)		234	234			
100212537	LAS VEGAS	NV		05/29/2025		820		(20)			(20)		800	800			
100212540	BAKERSFIELD	CA		05/29/2025		757		(28)			(28)		729	729			
100212541	THOMASVILLE	NC		05/29/2025		406		(14)			(14)		392	392			
100212542	NORTHPORT	NY		05/29/2025		1,678		(56)			(56)		1,622	1,622			
100212545	FORT WORTH	TX		05/29/2025		504		(9)			(9)		495	495			
100212546	LOS ANGELES	CA		05/29/2025		3,685		(56)			(56)		3,629	3,629			
100212547	HOLLYWOOD	FL		05/29/2025		1,024		6			6		1,030	1,030			
100212548	ESTERO	FL		05/29/2025		414		(16)			(16)		398	398			
100212550	MONTCLAIR	NJ		05/29/2025		1,909		(46)			(46)		1,863	1,863			
100212551	ELBERTA	AL		05/29/2025		436		(1)			(1)		435	435			
100212552	OCEANSIDE	CA		05/29/2025		980		(28)			(28)		952	952			
100212553	DENTON	TX		05/29/2025		720		(12)			(12)		708	708			
100212554	GRAND PRAIRIE	TX		05/29/2025		3,749		(139)			(139)		3,610	3,610			
100212555	VENICE	FL		05/29/2025		593		(13)			(13)		580	580			
100212556	GLENN HEIGHTS	TX		05/29/2025		840		(14)			(14)		826	826			
100212557	CANTON	MI		05/29/2025		380		(18)			(18)		362	362			
100212558	TAMPA	FL		05/29/2025		590		(15)			(15)		575	575			
100212559	BROOKLYN	NY		05/29/2025		1,501		(55)			(55)		1,446	1,446			
100212560	LAS CRUCES	NM		05/29/2025		797		(10)			(10)		787	787			
100212561	CEDAR GROVE	NJ		05/29/2025		1,407		(18)			(18)		1,389	1,389			
100212562	LAFAYETTE	IN		05/29/2025		564		(26)			(26)		538	538			
100212564	ORLANDO	FL		05/29/2025		772		(12)			(12)		760	760			
100212565	WASHINGTON	DC		05/29/2025		2,104		(31)			(31)		2,073	2,073			
100212566	PHOENIX	AZ		05/29/2025		1,285		(26)			(26)		1,259	1,259			
100212567	MESA	AZ		05/29/2025		401		(11)			(11)		390	390			
100212568	MUNDELEIN	IL		05/29/2025		4,015		(33)			(33)		3,982	3,982			
100212570	NAPERVILLE	IL		05/29/2025		659		(19)			(19)		640	640			
100212571	PLANTATION	FL		05/29/2025		1,678		(38)			(38)		1,640	1,640			
100212572	OAKLEY	CA		05/29/2025		1,060		(41)			(41)		1,019	1,019			
100212574	PARRISH	FL		05/29/2025		780		(6)			(6)		774	774			
100212575	EAST HAVEN	CT		05/29/2025		692		(13)			(13)		679	679			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212576	EUSTIS	FL		05/29/2025		867		(25)			(25)		842	842			
100212577	LITTLE ELM	TX		05/29/2025		760		(23)			(23)		737	737			
100212578	CHANDLER	AZ		05/29/2025		2,492		(116)			(116)		2,376	2,376			
100212579	HILTON HEAD ISLAND	SC		05/29/2025		1,180		(12)			(12)		1,168	1,168			
100212580	NAPLES	FL		05/29/2025		1,298		(19)			(19)		1,279	1,279			
100212581	PATERSON	NJ		05/29/2025		525		(13)			(13)		512	512			
100212582	EUREKA	CA		05/29/2025		682		(27)			(27)		655	655			
100212583	SAN ANTONIO	TX		05/29/2025		945		(10)			(10)		935	935			
100212586	PORT ORANGE	FL		05/29/2025		666		(31)			(31)		635	635			
100212587	BOCA RATON	FL		05/29/2025		3,918		(122)			(122)		3,796	3,796			
100212588	CHATSWORTH	CA		05/29/2025		679		(27)			(27)		652	652			
100212589	WEST BALDWIN	ME		05/29/2025		571		(2)			(2)		569	569			
100212590	LOS ANGELES	CA		05/29/2025		1,214		(23)			(23)		1,191	1,191			
100212591	SAG HARBOR	NY		05/29/2025		1,265		(29)			(29)		1,236	1,236			
100212593	HILO	HI		05/29/2025		693		(24)			(24)		669	669			
100212594	OLYMPIA	WA		05/29/2025		977		(9)			(9)		968	968			
100212595	CINCINNATI	OH		05/29/2025		581		2			2		583	583			
100212596	CINCINNATI	OH		05/29/2025		590		(6)			(6)		584	584			
100212597	SAN LORENZO	CA		05/29/2025		1,026		(15)			(15)		1,011	1,011			
100212598	BENSALEM	PA		05/29/2025		577		(24)			(24)		553	553			
100212599	DETROIT	MI		05/29/2025		570		(20)			(20)		550	550			
100212600	SANTA ROSA	CA		05/29/2025		3,296		(137)			(137)		3,159	3,159			
100212602	FORT LEE	NJ		05/29/2025		2,412		(60)			(60)		2,352	2,352			
100212603	SANTA ROSA	CA		05/29/2025		3,551		(141)			(141)		3,410	3,410			
100212604	ABSECON	NJ		05/29/2025		285		(13)			(13)		272	272			
100212605	FAYETTEVILLE	NC		05/29/2025		285		(2)			(2)		283	283			
100212606	LAKESIDE	AZ		05/29/2025		665		(16)			(16)		649	649			
100212607	CHICAGO	IL		05/29/2025		809		(23)			(23)		786	786			
100212608	SACRAMENTO	CA		05/29/2025		897		(31)			(31)		866	866			
100212609	JACKSON	CA		05/29/2025		500		(17)			(17)		483	483			
100212610	GAINESVILLE	FL		05/29/2025		2,268		(30)			(30)		2,238	2,238			
100212611	STROUDSBURG	PA		05/29/2025		562		(13)			(13)		549	549			
100212612	GRAND HAVEN	MI		05/29/2025		2,973		(66)			(66)		2,907	2,907			
100212613	PENSACOLA	FL		05/29/2025		769		7			7		776	776			
100212614	FORT MOHAVE	AZ		05/29/2025		813		(17)			(17)		796	796			
100212615	MURRIETA	CA		05/29/2025		1,582		7			7		1,589	1,589			
100212617	SEGUIN	TX		05/29/2025		604		(12)			(12)		592	592			
100212619	CONWAY	SC		05/29/2025		1,404		(35)			(35)		1,369	1,369			
100212620	LA QUINTA	CA		05/29/2025		2,850		(97)			(97)		2,753	2,753			
100212621	MILFORD	CT		05/29/2025		1,213		25			25		1,238	1,238			
100212623	LANCASTER	CA		05/29/2025		1,582		(72)			(72)		1,510	1,510			
100212624	LEBANON	TN		05/29/2025		1,341		(28)			(28)		1,313	1,313			
100212625	SPRINGFIELD	MO		05/29/2025		507		(4)			(4)		503	503			
100212626	WHITTIER	CA		05/29/2025		1,216		(44)			(44)		1,172	1,172			
100212627	MEADOW VISTA	CA		05/29/2025		2,356		(77)			(77)		2,279	2,279			
100212628	FLORIDA CITY	FL		05/29/2025		936		9			9		945	945			
100212629	NAPLES	FL		05/29/2025		394		(9)			(9)		385	385			
100212630	EL CENTRO	CA		05/29/2025		751		(8)			(8)		743	743			
100212631	GASTONIA	NC		05/29/2025		480		(16)			(16)		464	464			
100212632	SNELLVILLE	GA		05/29/2025		675		(12)			(12)		663	663			
100212633	WESTON	FL		05/29/2025		920		(29)			(29)		891	891			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212634	CLERMONT	FL		05/29/2025		1,072		(2)			(2)		1,070	1,070			
100212635	KIHEI	HI		05/29/2025		1,278		(42)			(42)		1,236	1,236			
100212637	JUNO BEACH	FL		05/29/2025		1,194		(56)			(56)		1,138	1,138			
100212638	LA SALLE	IL		05/29/2025		387		(1)			(1)		386	386			
100212639	JACKSON	NJ		05/29/2025		1,175		(19)			(19)		1,156	1,156			
100212640	OSPREY	FL		05/29/2025		912		(31)			(31)		881	881			
100212642	LAS VEGAS	NV		05/29/2025		586		(26)			(26)		560	560			
100212643	SEVIERVILLE	TN		05/29/2025		1,801		(16)			(16)		1,785	1,785			
100212644	SUNRISE	FL		05/29/2025		1,192		(25)			(25)		1,167	1,167			
100212645	MILWAUKEE	WI		05/29/2025		531		(17)			(17)		514	514			
100212648	KATY	TX		05/29/2025		200							200	200			
100212649	SEVILLE	OH		05/29/2025		879		(26)			(26)		853	853			
100212650	MIAMI BEACH	FL		05/29/2025		313		(8)			(8)		305	305			
100212651	LONG BEACH	CA		05/29/2025		1,988		18			18		2,006	2,006			
100212652	BOERNE	TX		05/29/2025		645		(22)			(22)		623	623			
100212653	THE COLONY	TX		05/29/2025		311		(15)			(15)		296	296			
100212656	ANNA	TX		05/29/2025		545		(25)			(25)		520	520			
100212658	MANCHESTER	TN		05/29/2025		5,652		(217)			(217)		5,435	5,435			
100212659	LAS VEGAS	NV		05/29/2025		309		(14)			(14)		295	295			
100212660	TULLAHOMA	TN		05/29/2025		4,510		(145)			(145)		4,365	4,365			
100212661	FORT WORTH	TX		05/29/2025		415		(17)			(17)		398	398			
100212662	BROKEN ARROW	OK		05/29/2025		981		(23)			(23)		958	958			
100212663	LAGUNA NIGUEL	CA		05/29/2025		2							2	2			
100212664	FLORISSANT	MO		05/29/2025		339		(9)			(9)		330	330			
100212667	PORT CHARLOTTE	FL		05/29/2025		420		(16)			(16)		404	404			
100212670	SMYRNA	TN		05/29/2025		557		(26)			(26)		531	531			
100212671	LONGVIEW	TX		05/29/2025		373		(17)			(17)		356	356			
100212672	LAS VEGAS	NV		05/29/2025		955		(21)			(21)		934	934			
100212673	MONTEBELLO	CA		05/29/2025		1,964		(85)			(85)		1,879	1,879			
100212674	LAKE WORTH	FL		05/29/2025		385		(17)			(17)		368	368			
100212675	NATIONAL CITY	CA		05/29/2025		1,561		(16)			(16)		1,545	1,545			
100212683	EAGLE MOUNTAIN	UT		05/28/2025		919		(18)			(18)		901	901			
100212684	AUSTIN	TX		05/28/2025		1,631		(44)			(44)		1,587	1,587			
100212685	PROVIDENCE	RI		05/28/2025		35,306		(1,297)			(1,297)		34,009	34,009			
100212686	CLOVIS	CA		05/28/2025		771		(23)			(23)		748	748			
100212687	PHOENIX	AZ		05/28/2025		1,558		(43)			(43)		1,515	1,515			
100212688	GILBERT	AZ		05/28/2025		638		(23)			(23)		615	615			
100212689	BROOKFIELD	IL		05/28/2025		1,188		(23)			(23)		1,165	1,165			
100212690	NORTH BRUNSWICK	NJ		05/28/2025		479		(22)			(22)		457	457			
100212691	BAKERSFIELD	CA		05/28/2025		1,209		(33)			(33)		1,176	1,176			
100212693	AUSTIN	TX		05/28/2025		714		(14)			(14)		700	700			
100212694	RALEIGH	NC		05/28/2025		21,443		(359)			(359)		21,084	21,084			
100212695	SUNSET BEACH	NC		05/28/2025		494		(13)			(13)		481	481			
100212696	NORTH MYRTLE BEACH	SC		05/28/2025		699		(23)			(23)		676	676			
100212697	SAN FERNANDO	CA		05/28/2025		1,832		(40)			(40)		1,792	1,792			
100212698	THE VILLAGES	FL		05/28/2025		3,844		(124)			(124)		3,720	3,720			
100212699	MCKINNEY	TX		05/28/2025		2,824		(42)			(42)		2,782	2,782			
100212700	CINCINNATI	OH		05/28/2025		527		(18)			(18)		509	509			
100212701	ST. GEORGE	UT		05/28/2025		1,079		(30)			(30)		1,049	1,049			
100212702	EWING	NJ		05/28/2025		577		(25)			(25)		552	552			
100212703	FORT PIERCE	FL		05/28/2025		524		(6)			(6)		518	518			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100212704	LAWRENCEVILLE	GA		05/28/2025		891		(36)			(36)		855	855			
100212705	BRECKENRIDGE	CO		05/28/2025		1,693		(49)			(49)		1,644	1,644			
100212706	DENVER	CO		05/28/2025		987		(39)			(39)		948	948			
100212707	SOUTH PADRE ISLAND	TX		05/28/2025		870		(36)			(36)		834	834			
100212708	WEST VALLEY CITY	UT		05/28/2025		1,178		(16)			(16)		1,162	1,162			
100212709	WEST DEPTFORD	NJ		05/28/2025		476		(14)			(14)		462	462			
100212710	WASHINGTON	DC		05/28/2025		922		(13)			(13)		909	909			
100212711	TACOMA	WA		05/28/2025		916		(34)			(34)		882	882			
100212712	FORT WORTH	TX		05/28/2025		591		(27)			(27)		564	564			
100212713	SPANAWAY	WA		05/28/2025		1,078		(14)			(14)		1,064	1,064			
100212714	PHILADELPHIA	PA		05/28/2025		975		(39)			(39)		936	936			
100212715	GALVESTON	TX		05/28/2025		681		(19)			(19)		662	662			
100212716	DEPTFORD	NJ		05/28/2025		590		(9)			(9)		581	581			
100212721	TERNEUZEN	NLD		05/28/2025		40							40	41	1		1
100212724	ROTTERDAM	NLD		05/28/2025		908						(11)	897	915	18		18
100212728	HILVERSUM	NLD		05/28/2025		611,811						(7,341)	604,470	604,470			
100212730	EMMEN	NLD		05/28/2025		660						(8)	652	669	17		17
100212731	ROTTERDAM	NLD		05/28/2025		1,843						(23)	1,820	1,856	36		36
100212734	NIJMEGEN	NLD		05/28/2025		1,256						(15)	1,241	1,259	18		18
100212736	HOOGEVEEN	NLD		05/28/2025		439						(5)	434	441	7		7
100212738	ENSCHEDE	NLD		05/28/2025		201						(2)	199	202	3		3
100212740	ENSCHEDE	NLD		05/28/2025		303						(4)	299	303	4		4
100212743	OOST-SOUBURG	NLD		05/28/2025		291						(4)	287	294	7		7
100212745	GRONINGEN	NLD		05/28/2025		222						(3)	219	221	3		3
100212747	ARKEL	NLD		05/28/2025		1,181						(14)	1,167	1,185	18		18
100212749	DORDRECHT	NLD		05/28/2025		1,087						(13)	1,074	1,089	15		15
100212752	UTRECHT	NLD		05/28/2025		1,629						(20)	1,609	1,639	30		30
100212759	SNEEK	NLD		05/28/2025		499						(6)	493	505	12		12
100212763	ARNHEM	NLD		05/28/2025		270						(3)	267	268			
100212768	LEEUWARDEN	NLD		05/28/2025		1,418						(17)	1,401	1,421	20		20
100212773	ROTTERDAM	NLD		05/28/2025		146,153						(1,782)	144,371	146,743	2,372		2,372
100212776	AMSTERDAM	NLD		05/28/2025		298,167						(3,633)	294,534	299,131	4,597		4,597
100212789	LELYSTAD	NLD		05/28/2025		704,450						(8,585)	695,865	706,908	11,043		11,043
100212792	S-GRAVENHAGE	NLD		05/28/2025		236						(3)	233	237	3		3
100212794	S-GRAVENHAGE	NLD		05/28/2025		296						(4)	292	296	4		4
100212795	APELDOORN	NLD		05/28/2025		363,835						(4,434)	359,401	365,121	5,720		5,720
100212802	ALMERE	NLD		05/28/2025		998,748						(12,172)	986,576	1,002,244	15,668		15,668
100212807	UTRECHT	NLD		05/28/2025		384						(5)	379	388	9		9
100212841	UNITED KINGDOM	GBR		05/28/2025		527						8	535	539	3		3
100212846	UNITED KINGDOM	GBR		05/28/2025		318						5	323	330	7		7
100212847	UNITED KINGDOM	GBR		05/28/2025		1,896						30	1,926	1,982	56		56
100212848	UNITED KINGDOM	GBR		05/28/2025		1,249						19	1,268	1,283	15		15
100212856	UNITED KINGDOM	GBR		05/28/2025		1,515						23	1,538	1,541	3		3
100212857	UNITED KINGDOM	GBR		05/28/2025		941						14	955	966	11		11
100212860	UNITED KINGDOM	GBR		05/28/2025		957						15	972	1,011	39		39
100212861	COLUMBIA	MO		05/29/2025		467		(16)			(16)		451	451			
100212864	RUTHER GLEN	VA		05/29/2025		376		(20)			(20)		356	356			
100212865	SUMMERVILLE	SC		05/29/2025		660		(24)			(24)		636	636			
100212866	CONYERS	GA		05/29/2025		966		(47)			(47)		919	919			
100212867	LOUISVILLE	KY		05/29/2025		660		(24)			(24)		636	636			
100212868	OAK RIDGE	NJ		05/29/2025		1,458		(77)			(77)		1,381	1,381			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212869	KYLE	TX		05/29/2025		309		(16)			(16)		293	293			
100212871	CHARLOTTE	NC		05/29/2025		258		(14)			(14)		244	244			
100212872	YORK	PA		05/29/2025		328		(17)			(17)		311	311			
100212873	SMYRNA	GA		05/29/2025		224		(5)			(5)		219	219			
100212874	MODESTO	CA		05/29/2025		109		(2)			(2)		107	107			
100212876	TRUSSVILLE	AL		05/29/2025		1,905		(103)			(103)		1,802	1,802			
100212877	CARMEL	IN		05/29/2025		841		(45)			(45)		796	796			
100212878	BILLINGS	MT		05/29/2025		381		(20)			(20)		361	361			
100212881	KANSAS CITY	MO		05/29/2025		203		(7)			(7)		196	196			
100212882	SACRAMENTO	CA		05/29/2025		374		(20)			(20)		354	354			
100212883	MIDDLETOWN	CT		05/29/2025		21,449		(1,140)			(1,140)		20,309	20,309			
100212884	WORCESTER	VT		05/29/2025		1,707		(66)			(66)		1,641	1,641			
100212886	BURLEY	ID		05/29/2025		107		(4)			(4)		103	103			
100212887	NEW PORT RICHEY	FL		05/29/2025		4,956		(86)			(86)		4,870	4,870			
100212889	WINTER GARDEN	FL		05/29/2025		693		(12)			(12)		681	681			
100212890	KINGSPORT	TN		05/29/2025		616		(23)			(23)		593	593			
100212891	WHITE LAKE	MI		05/29/2025		595		(23)			(23)		572	572			
100212893	SPRING HILL	TN		05/29/2025		1,498		(57)			(57)		1,441	1,441			
100212895	PANAMA CITY BEACH	FL		05/29/2025		565		(23)			(23)		542	542			
100212896	LAKE TAPPS	WA		05/29/2025		285		(14)			(14)		271	271			
100212897	HENDERSONVILLE	NC		05/29/2025		475		(19)			(19)		456	456			
100212899	DELRAY BEACH	FL		05/29/2025		468		(18)			(18)		450	450			
100212900	WARETOWN	NJ		05/29/2025		457		(20)			(20)		437	437			
100212901	SMITHFIELD	NC		05/29/2025		167		(9)			(9)		158	158			
100212903	PACIFIC GROVE	CA		05/29/2025		627		(14)			(14)		613	613			
100212904	PEMBROKE	NH		05/29/2025		673		(15)			(15)		658	658			
100212907	ROSWELL	GA		05/29/2025		681		(30)			(30)		651	651			
100212908	MAGNOLIA	TX		05/29/2025		1,257		(39)			(39)		1,218	1,218			
100212909	PAHRUMP	NV		05/29/2025		3,478		(78)			(78)		3,400	3,400			
100212910	MOUNT PROSPECT	IL		05/29/2025		706		(17)			(17)		689	689			
100212911	STUART	FL		05/29/2025		414		(22)			(22)		392	392			
100212912	MIAMI	FL		05/29/2025		191		(2)			(2)		189	189			
100212913	LITTLE ROCK	AR		05/29/2025		780		(29)			(29)		751	751			
100212914	GOLDEN	CO		05/29/2025		2,212		(25)			(25)		2,187	2,187			
100212915	BUENA PARK	CA		05/29/2025		418		(10)			(10)		408	408			
100212916	COCONUT CREEK	FL		05/29/2025		134		(7)			(7)		127	127			
100212917	SPIRO	OK		05/29/2025		115		(6)			(6)		109	109			
100212918	CREEDE	CO		05/29/2025		20,580		(481)			(481)		20,099	20,099			
100212919	LOMPOC	CA		05/29/2025		436		(10)			(10)		426	426			
100212920	RANCHO CUCAMONGA	CA		05/29/2025		510		(27)			(27)		483	483			
100212922	SAN MARCOS	CA		05/29/2025		283		(14)			(14)		269	269			
100212923	OAK HARBOR	WA		05/29/2025		833		(19)			(19)		814	814			
100212926	HIGHLANDS RANCH	CO		05/29/2025		52		(1)			(1)		51	51			
100212927	LOS OLIVOS	CA		05/29/2025		127							127	127			
100212929	MURFREESBORO	TN		05/29/2025		892		(20)			(20)		872	872			
100212930	FAIRFIELD	OH		05/29/2025		491		(11)			(11)		480	480			
100212931	RIVERSIDE	CA		05/29/2025		1,132		(32)			(32)		1,100	1,100			
100212932	VISTA	CA		05/29/2025		246		(13)			(13)		233	233			
100212933	MIDDLETON	ID		05/29/2025		300		(7)			(7)		293	293			
100212936	FLOWERY BRANCH	GA		05/29/2025		380		(20)			(20)		360	360			
100212938	PHOENIX	AZ		05/29/2025		708		(16)			(16)		692	692			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212939	BECKER	MN		05/29/2025		1,337		(16)			(16)		1,321	1,321			
100212940	HAVRE DE GRACE	MD		05/29/2025		709		(29)			(29)		680	680			
100212942	OCALA	FL		05/29/2025		773		(39)			(39)		734	734			
100212944	WATKINSVILLE	GA		05/29/2025		1,196		(46)			(46)		1,150	1,150			
100212945	MONROE	OH		05/29/2025		732		(16)			(16)		716	716			
100212947	BOZEMAN	MT		05/29/2025		689		(36)			(36)		653	653			
100212948	COLUMBIA	MD		05/29/2025		1,052		(41)			(41)		1,011	1,011			
100212949	OCOEE	FL		05/29/2025		1,091		(58)			(58)		1,033	1,033			
100212950	ANDOVER	MA		05/29/2025		1,075		(57)			(57)		1,018	1,018			
100212951	WORCESTER	MA		05/29/2025		419		(16)			(16)		403	403			
100212952	BILLINGS	MT		05/29/2025		116		(4)			(4)		112	112			
100212953	GEORGETOWN	TX		05/29/2025		6,098		(249)			(249)		5,849	5,849			
100212955	COLUMBUS	NJ		05/29/2025		858		(33)			(33)		825	825			
100212956	WEST COVINA	CA		05/29/2025		408		(9)			(9)		399	399			
100212958	VACAVILLE	CA		05/29/2025		58		(2)			(2)		56	56			
100212959	WETUMPKA	AL		05/29/2025		314		(15)			(15)		299	299			
100212961	SOMIS	CA		05/29/2025		2,926		(142)			(142)		2,784	2,784			
100212962	PEMBROKE	GA		05/29/2025		528		(23)			(23)		505	505			
100212964	SPOKANE VALLEY	WA		05/29/2025		348		(12)			(12)		336	336			
100212965	LIBERTY	MO		05/29/2025		222		(12)			(12)		210	210			
100212966	LOS BANOS	CA		05/29/2025		328		(16)			(16)		312	312			
100212968	TWENTYNINE PALMS	CA		05/29/2025		294		(12)			(12)		282	282			
100212969	FARMINGTON	CT		05/29/2025		1,089		(56)			(56)		1,033	1,033			
100212970	MOHAVE VALLEY	AZ		05/29/2025		518		(13)			(13)		505	505			
100212971	HALIFAX	PA		05/29/2025		430		(23)			(23)		407	407			
100212972	GILBERT	AZ		05/29/2025		231		(11)			(11)		220	220			
100212973	WAYNE	NJ		05/29/2025		418		(17)			(17)		401	401			
100212974	HUTTO	TX		05/29/2025		499		(23)			(23)		476	476			
100212975	GRANADA HILLS	CA		05/29/2025		1,229		(47)			(47)		1,182	1,182			
100212976	FREDERICKSBURG	VA		05/29/2025		317		(12)			(12)		305	305			
100212978	KILLEEN	TX		05/29/2025		226		(12)			(12)		214	214			
100212979	HEBER CITY	UT		05/29/2025		1,679		(38)			(38)		1,641	1,641			
100212980	NORTHFIELD	NJ		05/29/2025		902		(48)			(48)		854	854			
100212981	ORLANDO	FL		05/29/2025		381		(20)			(20)		361	361			
100212983	GREENCASTLE	PA		05/29/2025		153		(6)			(6)		147	147			
100212984	TACOMA	WA		05/29/2025		563		(13)			(13)		550	550			
100212990	ST PETERSBURG	FL		05/29/2025		1,290		(29)			(29)		1,261	1,261			
100212991	SALINAS	CA		05/29/2025		625		(33)			(33)		592	592			
100212992	GOODYEAR	AZ		05/29/2025		294		(12)			(12)		282	282			
100212993	HOLLYWOOD	FL		05/29/2025		980		(51)			(51)		929	929			
100212994	FALLBROOK	CA		05/29/2025		570		(13)			(13)		557	557			
100212995	MONROE TOWNSHIP	NJ		05/29/2025		833		(29)			(29)		804	804			
100212996	WASCO	CA		05/29/2025		428		(10)			(10)		418	418			
100212997	WILLIAMSTOWN	VT		05/29/2025		499		(21)			(21)		478	478			
100212998	PORT SAINT LUCIE	FL		05/29/2025		198		(9)			(9)		189	189			
100212999	DOUGLASVILLE	GA		05/29/2025		419		(15)			(15)		404	404			
100213001	CANYON LAKE	TX		05/29/2025		244		(13)			(13)		231	231			
100213002	EAGLE CREEK	OR		05/29/2025		38		(2)			(2)		36	36			
100213003	PRINEVILLE	OR		05/29/2025		173		(9)			(9)		164	164			
100213005	EUREKA	CA		05/29/2025		1,041		(42)			(42)		999	999			
100213006	HOBE SOUND	FL		05/29/2025		706		(25)			(25)		681	681			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213007	HERCULES	CA		05/29/2025		336		(18)			(18)		318	318			
100213008	TOMBALL	TX		05/29/2025		549		(29)			(29)		520	520			
100213009	CORONA	CA		05/29/2025		206		(9)			(9)		197	197			
100213010	OVIEDO	FL		05/29/2025		642		(32)			(32)		610	610			
100213011	ROCKY HILL	CT		05/29/2025		731		(29)			(29)		702	702			
100213013	BURLINGTON	WI		05/29/2025		265		(10)			(10)		255	255			
100213014	MACON	GA		05/29/2025		285		(15)			(15)		270	270			
100213017	TURLOCK	CA		05/29/2025		1,517		(17)			(17)		1,500	1,500			
100213018	NORTHRIDGE	CA		05/29/2025		960		(43)			(43)		917	917			
100213019	GRAND RAPIDS	OH		05/29/2025		135		(7)			(7)		128	128			
100213020	ATLANTA	GA		05/29/2025		678		(15)			(15)		663	663			
100213021	ROCHESTER	WA		05/29/2025		644		(12)			(12)		632	632			
100213022	KREMMLING	CO		05/29/2025		628		(26)			(26)		602	602			
100213023	RIVERSIDE	CA		05/29/2025		227		(5)			(5)		222	222			
100213024	POWAY	CA		05/29/2025		662		(27)			(27)		635	635			
100213025	LAKEWOOD	CA		05/29/2025		376		(2)			(2)		374	374			
100213027	WEST SACRAMENTO	CA		05/29/2025		566		(30)			(30)		536	536			
100213028	ALTOONA	IA		05/29/2025		663		(15)			(15)		648	648			
100213029	SIMPSONVILLE	SC		05/29/2025		98		(2)			(2)		96	96			
100213030	MIAMI	FL		05/29/2025		425		(9)			(9)		416	416			
100213032	TUSTIN	CA		05/29/2025		780		(41)			(41)		739	739			
100213033	CHESAPEAKE	VA		05/29/2025		150		(8)			(8)		142	142			
100213034	CARLSBAD	CA		05/29/2025		730		(14)			(14)		716	716			
100213036	ALPHARETTA	GA		05/29/2025		837		(45)			(45)		792	792			
100213037	ARBUCKLE	CA		05/29/2025		348		(6)			(6)		342	342			
100213038	FLOWER MOUND	TX		05/29/2025		72		(3)			(3)		69	69			
100213039	OAKDALE	CA		05/29/2025		184		(4)			(4)		180	180			
100213040	SAN RAMON	CA		05/29/2025		534		(21)			(21)		513	513			
100213041	CHESTERFIELD	MI		05/29/2025		456		(24)			(24)		432	432			
100213045	NEWARK	NJ		05/29/2025		425		(17)			(17)		408	408			
100213046	LAS VEGAS	NV		05/29/2025		306		(7)			(7)		299	299			
100213047	OCEANSIDE	CA		05/29/2025		529		(28)			(28)		501	501			
100213049	CAROLINA SHORES	NC		05/29/2025		356		(19)			(19)		337	337			
100213050	CHAGRIN FALLS	OH		05/29/2025		10,991		(479)			(479)		10,512	10,512			
100213051	GARLAND	TX		05/29/2025		129		(4)			(4)		125	125			
100213053	PHARR	TX		05/29/2025		147		(7)			(7)		140	140			
100213054	PIERCETON	IN		05/29/2025		160		(8)			(8)		152	152			
100213055	CHINO HILLS	CA		05/29/2025		781		(18)			(18)		763	763			
100213057	MILACA	MN		05/29/2025		343		(18)			(18)		325	325			
100213058	LA HABRA	CA		05/29/2025		566		(30)			(30)		536	536			
100213060	CATHEDRAL CITY	CA		05/29/2025		367		(6)			(6)		361	361			
100213061	NASHVILLE	TN		05/29/2025		169							169	169			
100213062	CASTALIAN SPRINGS	TN		05/29/2025		679		(3)			(3)		676	676			
100213063	FORT LAUDERDALE	FL		05/29/2025		709		(16)			(16)		693	693			
100213064	ROYSTON	GA		05/29/2025		151		(3)			(3)		148	148			
100213065	BUCKEYE	AZ		05/29/2025		260		(6)			(6)		254	254			
100213066	SIMI VALLEY	CA		05/29/2025		94		(4)			(4)		90	90			
100213067	HAGERSTOWN	MD		05/29/2025		320		(17)			(17)		303	303			
100213068	PUYALLUP	WA		05/29/2025		1,032		(55)			(55)		977	977			
100213069	QUEEN CREEK	AZ		05/29/2025		647		(15)			(15)		632	632			
100213070	BREA	CA		05/29/2025		1,500		(34)			(34)		1,466	1,466			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213072	ISLAND LAKE	IL		05/29/2025		163		(9)			(9)		154	154			
100213075	RAVENNA	OH		05/29/2025		130		(7)			(7)		123	123			
100213077	BOCA RATON	FL		05/29/2025		1,313		(64)			(64)		1,249	1,249			
100213079	RIVERSIDE	CA		05/29/2025		340		(8)			(8)		332	332			
100213080	TOLLESON	AZ		05/29/2025		727		(30)			(30)		697	697			
100213082	PIERSON	MI		05/29/2025		304		(16)			(16)		288	288			
100213083	MOUNT PLEASANT	TX		05/29/2025		366		(19)			(19)		347	347			
100213086	FLOSSMOOR	IL		05/29/2025		431		(17)			(17)		414	414			
100213087	MEDFORD	OR		05/29/2025		184		(10)			(10)		174	174			
100213089	MADERA	CA		05/29/2025		394		(17)			(17)		377	377			
100213090	WACO	TX		05/29/2025		675		(35)			(35)		640	640			
100213092	MIDDLETOWN	OH		05/29/2025		4,558		(241)			(241)		4,317	4,317			
100213093	WILLIAMSTOWN	NJ		05/29/2025		200		(11)			(11)		189	189			
100213096	WINDHAM	CT		05/29/2025		898		(48)			(48)		850	850			
100213097	GREER	SC		05/29/2025		238		(13)			(13)		225	225			
100213098	MONROVIA	CA		05/29/2025		676		(15)			(15)		661	661			
100213099	BATTLE GROUND	WA		05/29/2025		416		(10)			(10)		406	406			
100213100	EUGENE	OR		05/29/2025		314		(14)			(14)		300	300			
100213102	GAINESVILLE	VA		05/29/2025		1,051		(55)			(55)		996	996			
100213103	BURLINGTON	MI		05/29/2025		280		(6)			(6)		274	274			
100213104	VIRGINIA BEACH	VA		05/29/2025		87		(2)			(2)		85	85			
100213105	GILBERT	AZ		05/29/2025		926		(49)			(49)		877	877			
100213106	TAMPA	FL		05/29/2025		335		(14)			(14)		321	321			
100213107	WHITE BEAR LAKE	MN		05/29/2025		2,322		(50)			(50)		2,272	2,272			
100213109	HOLIDAY	FL		05/29/2025		371		(10)			(10)		361	361			
100213110	AURORA	CO		05/29/2025		311		(16)			(16)		295	295			
100213111	LIVERMORE	CA		05/29/2025		243		(6)			(6)		237	237			
100213112	LEWISBURG	TN		05/29/2025		933		(12)			(12)		921	921			
100213113	OMAHA	NE		05/29/2025		1,432		(76)			(76)		1,356	1,356			
100213114	SANTA CRUZ	CA		05/29/2025		897		(32)			(32)		865	865			
100213116	MENLO PARK	CA		05/29/2025		225		(9)			(9)		216	216			
100213118	BATAVIA	OH		05/29/2025		1,049		(24)			(24)		1,025	1,025			
100213119	WEST CHESTERFIELD	NH		05/29/2025		76		(2)			(2)		74	74			
100213121	GRAND RAPIDS	MI		05/29/2025		730		(17)			(17)		713	713			
100213122	DORAL	FL		05/29/2025		3,756		(199)			(199)		3,557	3,557			
100213124	PEORIA	AZ		05/29/2025		307		(12)			(12)		295	295			
100213126	MELISSA	TX		05/29/2025		166		(8)			(8)		158	158			
100213128	HUNTSVILLE	TX		05/29/2025		399		(21)			(21)		378	378			
100213129	GRANITE BAY	CA		05/29/2025		2,043		(74)			(74)		1,969	1,969			
100213132	WASHINGTON	DC		05/29/2025		145		(6)			(6)		139	139			
100213133	TEGA CAY	SC		05/29/2025		445		(23)			(23)		422	422			
100213135	ARLINGTON	TX		05/29/2025		523		(28)			(28)		495	495			
100213136	HOUSTON	TX		05/29/2025		740		(31)			(31)		709	709			
100213138	SAN DIEGO	CA		05/29/2025		2,447		(45)			(45)		2,402	2,402			
100213141	NORTH HIGHLANDS	CA		05/29/2025		194		(10)			(10)		184	184			
100213142	LAVEEN	AZ		05/29/2025		447		(18)			(18)		429	429			
100213143	GILROY	CA		05/29/2025		404		(13)			(13)		391	391			
100213144	STILLWATER	OK		05/29/2025		736		(36)			(36)		700	700			
100213145	BALTIMORE	MD		05/29/2025		282		(15)			(15)		267	267			
100213146	OCALA	FL		05/29/2025		119		(6)			(6)		113	113			
100213147	ERIE	MI		05/29/2025		1,357		(31)			(31)		1,326	1,326			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213148	EL DORADO HILLS	CA		05/29/2025		95		(2)			(2)		93	93			
100213150	MOUNT PLEASANT	SC		05/29/2025		652		(29)			(29)		623	623			
100213151	OZARK	AL		05/29/2025		154		(8)			(8)		146	146			
100213152	PORTLAND	OR		05/29/2025		601		(32)			(32)		569	569			
100213153	MELBOURNE	FL		05/29/2025		1,180		(59)			(59)		1,121	1,121			
100213154	TRAVERSE CITY	MI		05/29/2025		326		(17)			(17)		309	309			
100213155	UPPER MARLBORO	MD		05/29/2025		697		(36)			(36)		661	661			
100213157	PLEASANT HILL	IA		05/29/2025		322		(17)			(17)		305	305			
100213158	PARKER	CO		05/29/2025		281		(15)			(15)		266	266			
100213159	FOUNTAIN	CO		05/29/2025		195		(5)			(5)		190	190			
100213160	SWEET HOME	OR		05/29/2025		1,103		(23)			(23)		1,080	1,080			
100213161	HOFFMAN ESTATES	IL		05/29/2025		1,288		(68)			(68)		1,220	1,220			
100213162	SACRAMENTO	CA		05/29/2025		256		(6)			(6)		250	250			
100213164	PARKER	CO		05/29/2025		448		(10)			(10)		438	438			
100213165	DECATUR	AL		05/29/2025		3,410		(77)			(77)		3,333	3,333			
100213166	DENVER	CO		05/29/2025		189		(4)			(4)		185	185			
100213167	CONCORD	NC		05/29/2025		665		(35)			(35)		630	630			
100213169	PHILADELPHIA	PA		05/29/2025		118		(6)			(6)		112	112			
100213171	TUCSON	AZ		05/29/2025		265		(14)			(14)		251	251			
100213176	BOSQUE	NM		05/29/2025		229		(9)			(9)		220	220			
100213177	WINCHESTER	CA		05/29/2025		71,510		(464)			(464)		71,046	71,046			
100213178	SALINE	MI		05/29/2025		827		(44)			(44)		783	783			
100213179	NASHVILLE	TN		05/29/2025		795		(41)			(41)		754	754			
100213181	METAIRIE	LA		05/29/2025		383		(20)			(20)		363	363			
100213182	LATHROP	CA		05/29/2025		176		(9)			(9)		167	167			
100213183	WINTER GARDEN	FL		05/29/2025		693		(27)			(27)		666	666			
100213185	MANSFIELD	OH		05/29/2025		281		(15)			(15)		266	266			
100213186	CALIMESA	CA		05/29/2025		64		(1)			(1)		63	63			
100213187	GREENSBORO	NC		05/29/2025		376		(20)			(20)		356	356			
100213188	ROCKFORD	WA		05/29/2025		568		(26)			(26)		542	542			
100213190	JASPER	GA		05/29/2025		599		(24)			(24)		575	575			
100213192	WINDERMERE	FL		05/29/2025		365		(9)			(9)		356	356			
100213193	JACKSONVILLE	NC		05/29/2025		567		(20)			(20)		547	547			
100213195	MILWAUKEE	WI		05/29/2025		244		(6)			(6)		238	238			
100213199	NORTH BRANCH	MN		05/29/2025		827		(41)			(41)		786	786			
100213201	GREENFIELD	IN		05/29/2025		358		(15)			(15)		343	343			
100213202	SOUTH GATE	CA		05/29/2025		726		(30)			(30)		696	696			
100213203	WEST SACRAMENTO	CA		05/29/2025		244		(9)			(9)		235	235			
100213204	OREGON CITY	OR		05/29/2025		360		(6)			(6)		354	354			
100213205	MORENO VALLEY	CA		05/29/2025		1,667		(35)			(35)		1,632	1,632			
100213207	NEWBURYPORT	MA		05/29/2025		549		(23)			(23)		526	526			
100213208	LAS VEGAS	NV		05/29/2025		1,733		(40)			(40)		1,693	1,693			
100213209	GOLDEN	CO		05/29/2025		110		(4)			(4)		106	106			
100213210	POWDER SPRINGS	GA		05/29/2025		390		(9)			(9)		381	381			
100213211	HEMET	CA		05/29/2025		395		(9)			(9)		386	386			
100213212	ROGUE RIVER	OR		05/29/2025		490		(23)			(23)		467	467			
100213213	SACRAMENTO	CA		05/29/2025		210		(5)			(5)		205	205			
100213215	LAS VEGAS	NV		05/29/2025		518		(8)			(8)		510	510			
100213218	MIAMI	FL		05/29/2025		948		(49)			(49)		899	899			
100213219	SEBRING	FL		05/29/2025		245		(6)			(6)		239	239			
100213220	WEST COVINA	CA		05/29/2025		439		(10)			(10)		429	429			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213221	NEW RIVER	AZ		05/29/2025		124		(5)			(5)		119	119			
100213223	CHELSEA	MI		05/29/2025		189		(10)			(10)		179	179			
100213224	EAST WINDSOR	NJ		05/29/2025		750		(17)			(17)		733	733			
100213225	OAKLAND	CA		05/29/2025		541		(13)			(13)		528	528			
100213228	CHESTERFIELD	VA		05/29/2025		170		(4)			(4)		166	166			
100213229	FAIRFAX STATION	VA		05/29/2025		611		(24)			(24)		587	587			
100213230	EAST STROUDSBURG	PA		05/29/2025		228		(9)			(9)		219	219			
100213233	ROWLETT	TX		05/29/2025		724		(37)			(37)		687	687			
100213234	WOODLAND	CA		05/29/2025		93		(2)			(2)		91	91			
100213235	DISTRICT HEIGHTS	MD		05/29/2025		336		(18)			(18)		318	318			
100213236	WILLIAMSTOWN	NJ		05/29/2025		1,874		(99)			(99)		1,775	1,775			
100213239	ATLANTA	GA		05/29/2025		193		(7)			(7)		186	186			
100213240	WAKE FOREST	NC		05/29/2025		361		(18)			(18)		343	343			
100213241	LOS ANGELES	CA		05/29/2025		246		(6)			(6)		240	240			
100213242	GREENVILLE	SC		05/29/2025		976		(38)			(38)		938	938			
100213243	HOLLY SPRINGS	NC		05/29/2025		3,953		(208)			(208)		3,745	3,745			
100213244	LEESBURG	VA		05/29/2025		205		(5)			(5)		200	200			
100213245	COPPELL	TX		05/29/2025		815		(33)			(33)		782	782			
100213247	WESTMINSTER	MD		05/29/2025		205		(8)			(8)		197	197			
100213248	OAKLAND	CA		05/29/2025		140		(3)			(3)		137	137			
100213249	WEST HAVEN	UT		05/29/2025		1,155		(47)			(47)		1,108	1,108			
100213250	EWING	NJ		05/29/2025		131		(3)			(3)		128	128			
100213251	TAMPA	FL		05/29/2025		179		(8)			(8)		171	171			
100213252	ANNVILLE	PA		05/29/2025		306		(7)			(7)		299	299			
100213255	PORTER RANCH	CA		05/29/2025		721		(13)			(13)		708	708			
100213257	ATASCADERO	CA		05/29/2025		2,180		(50)			(50)		2,130	2,130			
100213258	AVONDALE	AZ		05/29/2025		511		(12)			(12)		499	499			
100213259	SAINT CLOUD	FL		05/29/2025		468		(6)			(6)		462	462			
100213260	MINNEOLA	FL		05/29/2025		420		(2)			(2)		418	418			
100213261	DANVILLE	CA		05/29/2025		1,872		(22)			(22)		1,850	1,850			
100213263	FREDERICK	MD		05/29/2025		820		(41)			(41)		779	779			
100213264	LA VERGNE	TN		05/29/2025		453		(10)			(10)		443	443			
100213265	WAXHAW	NC		05/29/2025		345		(18)			(18)		327	327			
100213266	WESLEY CHAPEL	FL		05/29/2025		242		(6)			(6)		236	236			
100213267	PORT ST LUCIE	FL		05/29/2025		203		(2)			(2)		201	201			
100213268	ANGEL FIRE	NM		05/29/2025		653		(23)			(23)		630	630			
100213273	KANSAS CITY	MO		05/29/2025		257		(14)			(14)		243	243			
100213274	SILVER SPRING	MD		05/29/2025		430		(10)			(10)		420	420			
100213275	MODESTO	CA		05/29/2025		1,113		(25)			(25)		1,088	1,088			
100213276	MUKWONAGO	WI		05/29/2025		117		(6)			(6)		111	111			
100213277	BAYTOWN	TX		05/29/2025		65		(2)			(2)		63	63			
100213278	BOWIE	MD		05/29/2025		646		(16)			(16)		630	630			
100213279	HOPATCONG	NJ		05/29/2025		335		(13)			(13)		322	322			
100213280	LAS VEGAS	NV		05/29/2025		526		(20)			(20)		506	506			
100213282	GLEN BURNIE	MD		05/29/2025		48							48	48			
100213283	MAUMEE	OH		05/29/2025		88		(5)			(5)		83	83			
100213284	MORENO VALLEY	CA		05/29/2025		343		(8)			(8)		335	335			
100213286	PLACENTIA	CA		05/29/2025		1,020		(15)			(15)		1,005	1,005			
100213287	WEST CALDWELL	NJ		05/29/2025		842		(19)			(19)		823	823			
100213288	FORT MILL	SC		05/29/2025		732		(17)			(17)		715	715			
100213289	CHULA VISTA	CA		05/29/2025		813		(19)			(19)		794	794			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213291	LITTLETON	CO		05/29/2025		1,007		(53)			(53)		954	954			
100213292	QUEEN CREEK	AZ		05/29/2025		618		(14)			(14)		604	604			
100213293	FARMINGTON	NM		05/29/2025		170		(4)			(4)		166	166			
100213295	GLENDALE	CA		05/29/2025		1,382		(32)			(32)		1,350	1,350			
100213296	SOUTH SAN FRANCISCO	CA		05/29/2025		1,062		(56)			(56)		1,006	1,006			
100213297	CROFTON	MD		05/29/2025		434		(10)			(10)		424	424			
100213298	HOUSTON	TX		05/29/2025		295		(16)			(16)		279	279			
100213299	MENIFEE	CA		05/29/2025		263		(6)			(6)		257	257			
100213300	INDIANAPOLIS	IN		05/29/2025		181		(10)			(10)		171	171			
100213302	VENICE	FL		05/29/2025		536		(12)			(12)		524	524			
100213303	ROCKLIN	CA		05/29/2025		858		(20)			(20)		838	838			
100213304	FERNLEY	NV		05/29/2025		327		(13)			(13)		314	314			
100213306	VIRGINIA BEACH	VA		05/29/2025		73		(4)			(4)		69	69			
100213307	VALENCIA	CA		05/29/2025		98		(4)			(4)		94	94			
100213308	MORGANS POINT RESORT	TX		05/29/2025		1,669		(87)			(87)		1,582	1,582			
100213309	PORTLAND	TN		05/29/2025		1,373		(31)			(31)		1,342	1,342			
100213311	WIGGINS	CO		05/29/2025		342		(8)			(8)		334	334			
100213312	POWAY	CA		05/29/2025		439		(2)			(2)		437	437			
100213314	OLD BRIDGE	NJ		05/29/2025		947		(25)			(25)		922	922			
100213315	MENIFEE	CA		05/29/2025		305		(7)			(7)		298	298			
100213316	TUCSON	AZ		05/29/2025		167		(9)			(9)		158	158			
100213318	ROSSVILLE	GA		05/29/2025		243		(9)			(9)		234	234			
100213319	SIMPSONVILLE	SC		05/29/2025		387		(9)			(9)		378	378			
100213320	GEORGETOWN	TX		05/29/2025		325		(14)			(14)		311	311			
100213321	MATTHEWS	NC		05/29/2025		653		(15)			(15)		638	638			
100213323	BUCKEYE	AZ		05/29/2025		292		(12)			(12)		280	280			
100213324	ORANGE	CA		05/29/2025		3,110		(50)			(50)		3,060	3,060			
100213325	BROOMFIELD	CO		05/29/2025		536		(12)			(12)		524	524			
100213328	BOW	WA		05/29/2025		619		(24)			(24)		595	595			
100213329	NAPA	CA		05/29/2025		915		(47)			(47)		868	868			
100213330	WACO	TX		05/29/2025		750		(31)			(31)		719	719			
100213331	LAS VEGAS	NV		05/29/2025		122		(3)			(3)		119	119			
100213332	PANORA	IA		05/29/2025		154		(8)			(8)		146	146			
100213333	ORO VALLEY	AZ		05/29/2025		1,759		(40)			(40)		1,719	1,719			
100213336	MYRTLE BEACH	SC		05/29/2025		1,320		(31)			(31)		1,289	1,289			
100213337	SPARKS	NV		05/29/2025		72		(2)			(2)		70	70			
100213338	SILVERTON	OR		05/29/2025		658		(15)			(15)		643	643			
100213339	PETERSBURG	TN		05/29/2025		360		(19)			(19)		341	341			
100213340	PALM DESERT	CA		05/29/2025		4,248		(153)			(153)		4,095	4,095			
100213343	CONCORD	NC		05/29/2025		443		(24)			(24)		419	419			
100213344	BOILING SPRINGS	PA		05/29/2025		592		(24)			(24)		568	568			
100213349	CABLE	OH		05/29/2025		320		(12)			(12)		308	308			
100213350	HENDERSON	NV		05/29/2025		114		(3)			(3)		111	111			
100213351	ROY	UT		05/29/2025		158		(4)			(4)		154	154			
100213352	PEYTON	CO		05/29/2025		4,955		(112)			(112)		4,843	4,843			
100213353	WEST HARTFORD	CT		05/29/2025		588		(31)			(31)		557	557			
100213354	BOULDER CREEK	CA		05/29/2025		635		(31)			(31)		604	604			
100213355	LITHIA	FL		05/29/2025		882		(47)			(47)		835	835			
100213359	SAN RAMON	CA		05/29/2025		1,325		(30)			(30)		1,295	1,295			
100213360	MESA	AZ		05/29/2025		536		(12)			(12)		524	524			
100213361	NEW MARKET	MD		05/29/2025		740		(17)			(17)		723	723			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213362	MOUNT ORAB	OH		05/29/2025		170		(9)			(9)		161	161			
100213363	OAKLAND	CA		05/29/2025		1,405		(61)			(61)		1,344	1,344			
100213365	NEWBURGH	IN		05/29/2025		252		(10)			(10)		242	242			
100213366	BOULDER CITY	NV		05/29/2025		187		(7)			(7)		180	180			
100213367	CORAL SPRINGS	FL		05/29/2025		293		(7)			(7)		286	286			
100213368	KEARNS	UT		05/29/2025		90		(2)			(2)		88	88			
100213370	CARROLLTON	GA		05/29/2025		460		(11)			(11)		449	449			
100213371	ADVANCE	NC		05/29/2025		3,558		(182)			(182)		3,376	3,376			
100213374	GARDEN GROVE	CA		05/29/2025		1,377		(31)			(31)		1,346	1,346			
100213375	SUQUAMISH	WA		05/29/2025		304		(16)			(16)		288	288			
100213377	SPIRO	OK		05/29/2025		18,016		(928)			(928)		17,088	17,088			
100213379	VIRGINIA BCH	VA		05/29/2025		234		(12)			(12)		222	222			
100213380	BAY MINETTE	AL		05/29/2025		309		(16)			(16)		293	293			
100213381	GRAND JUNCTION	CO		05/29/2025		141		(4)			(4)		137	137			
100213382	NEW ORLEANS	LA		05/29/2025		91		(3)			(3)		88	88			
100213383	SAN DIEGO	CA		05/29/2025		346		(8)			(8)		338	338			
100213385	CHESAPEAKE	VA		05/29/2025		557		(34)			(34)		523	523			
100213387	NEW CASTLE	DE		05/29/2025		1,280		(52)			(52)		1,228	1,228			
100213389	PRINCE FREDERICK	MD		05/29/2025		799		(42)			(42)		757	757			
100213390	MARYVILLE	TN		05/29/2025		6,463		(145)			(145)		6,318	6,318			
100213391	WILLIAMSBURG	OH		05/29/2025		337		(18)			(18)		319	319			
100213394	SOCIAL CIRCLE	GA		05/29/2025		478		(10)			(10)		468	468			
100213396	BRIGHTON	MI		05/29/2025		221		(5)			(5)		216	216			
100213397	TANEYTOWN	MD		05/29/2025		307		(16)			(16)		291	291			
100213398	EL DORADO HILLS	CA		05/29/2025		581		(13)			(13)		568	568			
100213399	MACON	GA		05/29/2025		15,767		(357)			(357)		15,410	15,410			
100213401	BETHEL	MN		05/29/2025		299		(7)			(7)		292	292			
100213405	GRAND RAPIDS	MI		05/29/2025		793		(18)			(18)		775	775			
100213408	BAKERSFIELD	CA		05/29/2025		406		(16)			(16)		390	390			
100213409	ELGIN	IL		05/29/2025		127		(7)			(7)		120	120			
100213412	FERNDALE	WA		05/29/2025		604		(25)			(25)		579	579			
100213415	LAMPASAS	TX		05/29/2025		816		(33)			(33)		783	783			
100213416	CEDAR GROVE	NJ		05/29/2025		327		(17)			(17)		310	310			
100213419	UPPER MARLBORO	MD		05/29/2025		566		(13)			(13)		553	553			
100213421	BALTIMORE	MD		05/29/2025		112		(3)			(3)		109	109			
100213423	CASCADE	IA		05/29/2025		191		(9)			(9)		182	182			
100213424	BEAVERTON	OR		05/29/2025		233		(5)			(5)		228	228			
100213426	LIBERTY	SC		05/29/2025		191		(10)			(10)		181	181			
100213427	LONG BEACH	CA		05/29/2025		3,603		(82)			(82)		3,521	3,521			
100213428	ORANGE	CA		05/29/2025		1,135		(5)			(5)		1,130	1,130			
100213429	SANTA BARBARA	CA		05/29/2025		251		(6)			(6)		245	245			
100213430	VALENCIA	CA		05/29/2025		722		(17)			(17)		705	705			
100213432	SARASOTA	FL		05/29/2025		850		(12)			(12)		838	838			
100213433	SACRAMENTO	CA		05/29/2025		1,228		(64)			(64)		1,164	1,164			
100213434	JONESBORO	GA		05/29/2025		260		(14)			(14)		246	246			
100213435	DALLAS	TX		05/29/2025		358		(19)			(19)		339	339			
100213438	BUCKEYE	AZ		05/29/2025		418		(20)			(20)		398	398			
100213440	KENT	WA		05/29/2025		633		(26)			(26)		607	607			
100213442	CLEAR LAKE	MN		05/29/2025		967		(22)			(22)		945	945			
100213443	CHARLOTTE	NC		05/29/2025		143		(8)			(8)		135	135			
100213444	AVONDALE	AZ		05/29/2025		267		(6)			(6)		261	261			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100213445	ROCKLIN	CA		05/29/2025		435		(8)			(8)		427	427			
100213446	FREEHOLD	NJ		05/29/2025		661		(18)			(18)		643	643			
100213447	BALLWIN	MO		05/29/2025		355		(19)			(19)		336	336			
100213449	RIO VISTA	CA		05/29/2025		636		(14)			(14)		622	622			
100213451	JACKSONVILLE	FL		05/29/2025		538		(12)			(12)		526	526			
100213452	PHOENIX	AZ		05/29/2025		443		(10)			(10)		433	433			
100213454	LYNDHURST	NJ		05/29/2025		483		(26)			(26)		457	457			
100213455	ONTARIO	CA		05/29/2025		1,090		(58)			(58)		1,032	1,032			
100213456	FALL RIVER	MA		05/29/2025		215		(5)			(5)		210	210			
100213457	LA VERNE	CA		05/29/2025		256		(6)			(6)		250	250			
100213458	AURORA	CO		05/29/2025		447		(24)			(24)		423	423			
100213460	ROCKAWAY	NJ		05/29/2025		29,934		(934)			(934)		29,000	29,000			
100213462	MONTROSE	CO		05/29/2025		376		(9)			(9)		367	367			
100213464	TUOLUMNE	CA		05/29/2025		261		(14)			(14)		247	247			
100213467	MIAMI	FL		05/29/2025		12,636		(636)			(636)		12,000	12,000			
100213697	WEST DOVER	VT		05/29/2025		495		(13)			(13)		482	482			
100213698	THOUSAND OAKS	CA		05/29/2025		3,084		(129)			(129)		2,955	2,955			
100213699	LAS VEGAS	NV		05/29/2025		650		(30)			(30)		620	620			
100213700	PARRISH	FL		05/29/2025		733		(34)			(34)		699	699			
100213701	SEBRING	FL		05/29/2025		1,895		(49)			(49)		1,846	1,846			
100213702	CLINTON	CT		05/29/2025		432		(7)			(7)		425	425			
100213703	LODI	CA		05/29/2025		1,854		(4)			(4)		1,850	1,850			
100213704	NEWBERRY	FL		05/29/2025		3,467		(42)			(42)		3,425	3,425			
100213705	PORT ST LUCIE	FL		05/29/2025		1,612		(38)			(38)		1,574	1,574			
100213706	ELKHART	IN		05/29/2025		305		(11)			(11)		294	294			
100213707	CANOGA PARK	CA		05/29/2025		1,325		(54)			(54)		1,271	1,271			
100213709	TEMPLE	TX		05/29/2025		721		(31)			(31)		690	690			
100213710	MESQUITE	TX		05/29/2025		733		(20)			(20)		713	713			
100213711	CHARLOTTE	NC		05/29/2025		656		(14)			(14)		642	642			
100213712	GILBERT	AZ		05/29/2025		585		(23)			(23)		562	562			
100213713	LAWRENCEVILLE	GA		05/29/2025		2,556		(39)			(39)		2,517	2,517			
100213714	CHULA VISTA	CA		05/29/2025		1,857		(61)			(61)		1,796	1,796			
100213715	DAYTONA BEACH	FL		05/29/2025		552		(10)			(10)		542	542			
100213716	MIAMI	FL		05/29/2025		1,224		(46)			(46)		1,178	1,178			
100213717	MILWAUKEE	WI		05/29/2025		2,404		(51)			(51)		2,353	2,353			
100213718	NEWARK	NJ		05/29/2025		412		(13)			(13)		399	399			
100213719	TARPON SPGS	FL		05/29/2025		674		(26)			(26)		648	648			
100213720	EL CAJON	CA		05/29/2025		1,463		(65)			(65)		1,398	1,398			
100213722	PORTER RANCH	CA		05/29/2025		1,887		(60)			(60)		1,827	1,827			
100213723	TUJUNGA	CA		05/29/2025		1,245		(26)			(26)		1,219	1,219			
100213724	RIVERSIDE	CA		05/29/2025		1,316		(32)			(32)		1,284	1,284			
100213725	TUCSON	AZ		05/29/2025		857		(32)			(32)		825	825			
100213728	PHOENIX	AZ		05/29/2025		854		(34)			(34)		820	820			
100213729	BURBANK	CA		05/29/2025		1,847		(79)			(79)		1,768	1,768			
100213730	SIMI VALLEY	CA		05/29/2025		3,402		(159)			(159)		3,243	3,243			
100213732	LAWRENCEVILLE	GA		05/29/2025		942		(3)			(3)		939	939			
100213733	HOMESTEAD	FL		05/29/2025		1,949		(41)			(41)		1,908	1,908			
100213734	NORFOLK	VA		05/29/2025		606		(20)			(20)		586	586			
100213735	LAS VEGAS	NV		05/29/2025		433		(12)			(12)		421	421			
100213736	HOUSTON	TX		05/29/2025		448		(18)			(18)		430	430			
100213738	SEATTLE	WA		05/29/2025		4,092		(106)			(106)		3,986	3,986			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213739	HUMBLE	TX		05/29/2025		472		(16)			(16)		456	456			
100213742	MANCHESTER CENTER	VT		05/29/2025		610		(25)			(25)		585	585			
100213743	SUN CITY CENTER	FL		05/29/2025		352		(14)			(14)		338	338			
100213745	LOS ANGELES	CA		05/29/2025		1,809		(66)			(66)		1,743	1,743			
100213746	BELLFLOWER	CA		05/29/2025		1,602		(38)			(38)		1,564	1,564			
100213747	LAS VEGAS	NV		05/29/2025		1,429		(14)			(14)		1,415	1,415			
100213748	HUTTO	TX		05/29/2025		467		(3)			(3)		464	464			
100213749	INGLEWOOD	CA		05/29/2025		1,948		(8)			(8)		1,940	1,940			
100213750	LOS ANGELES	CA		05/29/2025		1,326		(62)			(62)		1,264	1,264			
100213753	OCALA	FL		05/29/2025		492		(14)			(14)		478	478			
100213755	HOUSTON	TX		05/29/2025		373		1			1		374	374			
100213756	ZILLAH	WA		05/29/2025		115		(1)			(1)		114	114			
100213758	KISSIMMEE	FL		05/29/2025		345		4			4		349	349			
100213759	ATLANTA	GA		05/29/2025		901		(15)			(15)		886	886			
100213761	HUNTINGTON BEACH	CA		05/29/2025		2,378		(43)			(43)		2,335	2,335			
100213762	GAITHERSBURG	MD		05/29/2025		1,188		(7)			(7)		1,181	1,181			
100213763	LONG BEACH	CA		05/29/2025		1,248		(19)			(19)		1,229	1,229			
100213765	JURUPA VALLEY	CA		05/29/2025		994		(30)			(30)		964	964			
100213766	NORTH LAUDERDALE	FL		05/29/2025		629		(12)			(12)		617	617			
100213768	SAN ANTONIO	TX		05/29/2025		304		(14)			(14)		290	290			
100213769	NORTH LAS VEGAS	NV		05/29/2025		605		(12)			(12)		593	593			
100213770	DECATUR	GA		05/29/2025		524		3			3		527	527			
100213771	LONGWOOD	FL		05/29/2025		999		(12)			(12)		987	987			
100213772	SAN ANTONIO	TX		05/29/2025		466		(15)			(15)		451	451			
100213773	LOS ANGELES	CA		05/29/2025		1,942		(92)			(92)		1,850	1,850			
100213775	BELTON	MO		05/29/2025		816		8			8		824	824			
100213776	NORMAN	OK		05/29/2025		507		1			1		508	508			
100213777	WASHINGTON	DC		05/29/2025		1,062		(1)			(1)		1,061	1,061			
100213778	HUNTINGTON BEACH	CA		05/29/2025		2,286		(42)			(42)		2,244	2,244			
100213779	PENSACOLA	FL		05/29/2025		2,934		(66)			(66)		2,868	2,868			
100213780	BALTIMORE	MD		05/29/2025		1,037		7			7		1,044	1,044			
100213781	MIAMI	FL		05/29/2025		1,386		14			14		1,400	1,400			
100213782	HESPERIA	CA		05/29/2025		1,192		(12)			(12)		1,180	1,180			
100213783	ASHEVILLE	NC		05/29/2025		892		25			25		917	917			
100213784	ODESSA	TX		05/29/2025		543		(2)			(2)		541	541			
100213785	GRAHAM	NC		05/29/2025		299		(5)			(5)		294	294			
100213787	LOS ANGELES	CA		05/29/2025		258		(8)			(8)		250	250			
100213788	MORGANTOWN	WV		05/29/2025		270		(11)			(11)		259	259			
100213789	MORGANTOWN	WV		05/29/2025		368		(11)			(11)		357	357			
100213790	BALTIMORE	MD		05/29/2025		430		(5)			(5)		425	425			
100213791	LAS VEGAS	NV		05/29/2025		499		(10)			(10)		489	489			
100213792	PITTSBURGH	PA		05/29/2025		271		(4)			(4)		267	267			
100213793	SAVANNAH	GA		05/29/2025		186		(9)			(9)		177	177			
100213794	WHITTIER	CA		05/29/2025		522		(11)			(11)		511	511			
100213795	VICTORVILLE	CA		05/29/2025		700		(33)			(33)		667	667			
100213797	MAPLE VALLEY	WA		05/29/2025		2,281		(52)			(52)		2,229	2,229			
100213799	WASHINGTON	DC		05/29/2025		1,215		9			9		1,224	1,224			
100213800	BOCA RATON	FL		05/29/2025		4,504		(31)			(31)		4,473	4,473			
100213801	SHELLEY	ID		05/29/2025		300		(14)			(14)		286	286			
100213802	HARDEEVILLE	SC		05/29/2025		1,657		(45)			(45)		1,612	1,612			
100213803	CORONA	CA		05/29/2025		1,964		(56)			(56)		1,908	1,908			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213804	INDIANAPOLIS	IN		05/29/2025		968		(19)			(19)		949	949			
100213805	SAINT CLOUD	FL		05/29/2025		986		(1)			(1)		985	985			
100213806	NORTH LAS VEGAS	NV		05/29/2025		1,078		(25)			(25)		1,053	1,053			
100213807	QUINCY	MA		05/29/2025		913		(12)			(12)		901	901			
100213809	ANAHEIM	CA		05/29/2025		3,232		(91)			(91)		3,141	3,141			
100213811	MORENO VALLEY	CA		05/29/2025		1,085		(34)			(34)		1,051	1,051			
100213813	KISSIMMEE	FL		05/29/2025		4,979		(153)			(153)		4,826	4,826			
100213815	NORTH LAS VEGAS	NV		05/29/2025		789		(37)			(37)		752	752			
100213817	OAK HILLS	CA		05/29/2025		1,904		(83)			(83)		1,821	1,821			
100213819	JOLIET	IL		05/29/2025		369		(9)			(9)		360	360			
100213820	WEST LINN	OR		05/29/2025		3,327		22			22		3,349	3,349			
100213821	ORINDA	CA		05/29/2025		7,079		(150)			(150)		6,929	6,929			
100213822	LA CRESCENTA	CA		05/29/2025		2,641		(48)			(48)		2,593	2,593			
100213823	SAINT LOUIS PARK	MN		05/29/2025		520		(24)			(24)		496	496			
100213824	RIVERSIDE	CA		05/29/2025		1,470		(15)			(15)		1,455	1,455			
100213825	ROLLING HILLS ESTATES	CA		05/29/2025		2,922		(13)			(13)		2,909	2,909			
100213827	LOS ANGELES	CA		05/29/2025		4,157		(13)			(13)		4,144	4,144			
100213828	WESTON	FL		05/29/2025		5,352		(88)			(88)		5,264	5,264			
100213829	LAKE ELSINORE	CA		05/29/2025		787		9			9		796	796			
100213830	SCOTTSDALE	AZ		05/29/2025		3,649		24			24		3,673	3,673			
100213831	BOULDER	CO		05/29/2025		4,714		(126)			(126)		4,588	4,588			
100213832	KERRVILLE	TX		05/29/2025		777		(3)			(3)		774	774			
100213833	LOS ANGELES	CA		05/29/2025		3,405		(149)			(149)		3,256	3,256			
100213834	CLAREMORE	OK		05/29/2025		16,546		(312)			(312)		16,234	16,234			
100213835	SANTA CLARITA	CA		05/29/2025		1,497		(9)			(9)		1,488	1,488			
100213836	CARSON	CA		05/29/2025		2,224		27			27		2,251	2,251			
100213837	MIAMI	FL		05/29/2025		3,985		(45)			(45)		3,940	3,940			
100213838	LONGMONT	CO		05/29/2025		867		(41)			(41)		826	826			
100213839	ORLANDO	FL		05/29/2025		1,115		(34)			(34)		1,081	1,081			
100213840	EASTVALE	CA		05/29/2025		546		(26)			(26)		520	520			
100213841	ROXBORO	NC		05/29/2025		1,840		(57)			(57)		1,783	1,783			
100213842	OCEAN CITY	NJ		05/29/2025		3,684		(104)			(104)		3,580	3,580			
100213843	HILTON HEAD ISLAND	SC		05/29/2025		1,362		(14)			(14)		1,348	1,348			
100213844	GENEVA	OH		05/29/2025		1,141		(25)			(25)		1,116	1,116			
100213846	POLLOCK PINES	CA		05/29/2025		935		(25)			(25)		910	910			
100213847	VERO BEACH	FL		05/29/2025		761		(20)			(20)		741	741			
100213849	WILMINGTON	VT		05/29/2025		1,156		(8)			(8)		1,148	1,148			
100213850	SAVANNAH	GA		05/29/2025		993		(24)			(24)		969	969			
100213851	AUBURN	AL		05/29/2025		1,690		127			127		1,817	1,817			
100213853	LEBANON	TN		05/29/2025		1,639		(23)			(23)		1,616	1,616			
100213854	SANFORD	NC		05/29/2025		1,576		98			98		1,674	1,674			
100213855	ROCKFORD	IL		05/29/2025		617		(10)			(10)		607	607			
100213856	SAN ANTONIO	TX		05/29/2025		974		79			79		1,053	1,053			
100213857	SPRINGFIELD	OR		05/29/2025		1,082		53			53		1,135	1,135			
100213858	SICKLERVILLE	NJ		05/29/2025		639		(8)			(8)		631	631			
100213859	RODANTHE	NC		05/29/2025		1,791		(17)			(17)		1,774	1,774			
100213860	POTTSBORO	TX		05/29/2025		1,587		(59)			(59)		1,528	1,528			
100213861	SEATTLE	WA		05/29/2025		1,034		(22)			(22)		1,012	1,012			
100213862	MONROVIA	IN		05/29/2025		821		39			39		860	860			
100213863	MERRIFIELD	MN		05/29/2025		2,366		(55)			(55)		2,311	2,311			
100213864	NORTH CHARLESTON	SC		05/29/2025		1,314		(27)			(27)		1,287	1,287			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213865	SAN ANTONIO	TX		05/29/2025		831		64			64		895	895			
100213866	MORENO VALLEY	CA		05/29/2025		1,661		116			116		1,777	1,777			
100213867	HARDEEVILLE	SC		05/29/2025		674		1			1		675	675			
100213868	DAPHNE	AL		05/29/2025		600		34			34		634	634			
100213869	SUNRIVER	OR		05/29/2025		1,624		(44)			(44)		1,580	1,580			
100213870	COLUMBUS	OH		05/29/2025		633		(11)			(11)		622	622			
100213871	GRAFTON	WI		05/29/2025		629		(16)			(16)		613	613			
100213872	SUPPLY	NC		05/29/2025		845		11			11		856	856			
100213874	PAHRUMP	NV		05/29/2025		798		5			5		803	803			
100213877	HOUSTON	TX		05/29/2025		670		37			37		707	707			
100213878	TACOMA	WA		05/29/2025		831		(24)			(24)		807	807			
100213879	INDIO	CA		05/29/2025		1,043		(25)			(25)		1,018	1,018			
100213880	LA VERGNE	TN		05/29/2025		519		(24)			(24)		495	495			
100213881	STATE COLLEGE	PA		05/29/2025		814		(19)			(19)		795	795			
100213882	BUNNELL	FL		05/29/2025		408		(4)			(4)		404	404			
100213883	FISHERS	IN		05/29/2025		697		(21)			(21)		676	676			
100213884	FORT WORTH	TX		05/29/2025		923		50			50		973	973			
100213885	AUBURN	AL		05/29/2025		911		51			51		962	962			
100213886	FORT WORTH	TX		05/29/2025		908		50			50		958	958			
100213887	WOODBURY	MN		05/29/2025		844		42			42		886	886			
100213888	WYOMING	MI		05/29/2025		1,444		(48)			(48)		1,396	1,396			
100213889	MIAMI	FL		05/29/2025		1,378		(3)			(3)		1,375	1,375			
100213890	NASHVILLE	TN		05/29/2025		693		(18)			(18)		675	675			
100213891	WAUKEE	IA		05/29/2025		589		25			25		614	614			
100213892	SACHSE	TX		05/29/2025		987		(7)			(7)		980	980			
100213893	SANTA ROSA BEACH	FL		05/29/2025		776		41			41		817	817			
100213894	HOUSTON	TX		05/29/2025		21,198		1,035			1,035		22,233	22,233			
100213895	HOUSTON	TX		05/29/2025		21,528		(304)			(304)		21,224	21,224			
100213897	MC GAHEYSVILLE	VA		05/29/2025		1,290		(34)			(34)		1,256	1,256			
100213898	LA HABRA	CA		05/29/2025		1,688		(44)			(44)		1,644	1,644			
100213899	SAINT AUGUSTINE	FL		05/29/2025		656		35			35		691	691			
100213901	ANTIOCH	CA		05/29/2025		1,656		(44)			(44)		1,612	1,612			
100213902	CHANDLER	AZ		05/29/2025		1,479		(48)			(48)		1,431	1,431			
100213903	GILBERT	AZ		05/29/2025		952		(16)			(16)		936	936			
100213904	LEXINGTON	VA		05/29/2025		714		(22)			(22)		692	692			
100213907	BOISE	ID		05/29/2025		738		(22)			(22)		716	716			
100213908	PHOENIX	AZ		05/29/2025		769		(20)			(20)		749	749			
100213909	HIALEAH	FL		05/29/2025		1,368		9			9		1,377	1,377			
100213910	SPRINGFIELD	OR		05/29/2025		1,246		(39)			(39)		1,207	1,207			
100213911	BRADENTON	FL		05/29/2025		1,035		1			1		1,036	1,036			
100213912	GREENSBORO	NC		05/29/2025		458		(3)			(3)		455	455			
100213913	BAKERSFIELD	CA		05/29/2025		670		(22)			(22)		648	648			
100213914	PORT SAINT JOE	FL		05/29/2025		2,030		(34)			(34)		1,996	1,996			
100213915	FORNEY	TX		05/29/2025		790		(18)			(18)		772	772			
100213916	DAVENPORT	FL		05/29/2025		671		(19)			(19)		652	652			
100213918	RANSON	WV		05/29/2025		839		(30)			(30)		809	809			
100213919	RANDOLPH	MA		05/29/2025		1,050		2			2		1,052	1,052			
100213920	TARPON SPRINGS	FL		05/29/2025		665		(18)			(18)		647	647			
100213922	CHANDLER	AZ		05/29/2025		721		(8)			(8)		713	713			
100213923	NAPLES	FL		05/29/2025		995		(20)			(20)		975	975			
100213924	LINCOLN	CA		05/29/2025		886		(10)			(10)		876	876			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100213925	ALEXANDRIA	MN		05/29/2025		588		(5)			(5)		583	583			
100213926	EVERETT	WA		05/29/2025		1,378		(3)			(3)		1,375	1,375			
100213927	BRYAN	TX		05/29/2025		3,011		(36)			(36)		2,975	2,975			
100213928	APEX	NC		05/29/2025		865		(8)			(8)		857	857			
100213929	SUMMERVILLE	SC		05/29/2025		1,165		(28)			(28)		1,137	1,137			
100213930	PENNSAUKEN	NJ		05/29/2025		698		(1)			(1)		697	697			
100213931	BONNER SPRINGS	KS		05/29/2025		624		(12)			(12)		612	612			
100213932	CORSICANA	TX		05/29/2025		611		26			26		637	637			
100213934	CORSICANA	TX		05/29/2025		630		27			27		657	657			
100213935	BLACKFOOT	ID		05/29/2025		520		(2)			(2)		518	518			
100213936	DALLAS	TX		05/29/2025		1,067		(20)			(20)		1,047	1,047			
100213937	SUGAR MOUNTAIN	NC		05/29/2025		3,336		(23)			(23)		3,313	3,313			
100213938	WAIPAHU	HI		05/29/2025		2,407		(7)			(7)		2,400	2,400			
100213939	BENNINGTON	NE		05/29/2025		932		38			38		970	970			
100213940	BEL AIRE	KS		05/29/2025		942		2			2		944	944			
100213941	DENTON	TX		05/29/2025		2,529		104			104		2,633	2,633			
100213944	SUNRISE BEACH	MO		05/29/2025		4,388		(91)			(91)		4,297	4,297			
100213945	MADISON	WI		05/29/2025		896		(20)			(20)		876	876			
100213946	MESA	AZ		05/29/2025		1,961		(4)			(4)		1,957	1,957			
100213950	GRETNA	LA		05/29/2025		1,279		(21)			(21)		1,258	1,258			
100213951	SANFORD	NC		05/29/2025		748		30			30		778	778			
100213952	MUSTANG	OK		05/29/2025		502		10			10		512	512			
100213953	CHARLOTTE	NC		05/29/2025		934		1			1		935	935			
100213954	RANCHO CORDOVA	CA		05/29/2025		1,223		15			15		1,238	1,238			
100213955	WINDER	GA		05/29/2025		1,155		33			33		1,188	1,188			
100213957	COLUMBUS	OH		05/29/2025		912		(25)			(25)		887	887			
100213958	ROTONDA WEST	FL		05/29/2025		83,680		(2,126)			(2,126)		81,554	81,554			
100213962	REDLANDS	CA		05/29/2025		1,379		(18)			(18)		1,361	1,361			
100213963	TUCSON	AZ		05/29/2025		782		(28)			(28)		754	754			
100213964	OCEAN CITY	NJ		05/29/2025		2,761		(23)			(23)		2,738	2,738			
100213965	UNION CITY	NJ		05/29/2025		4,235		(20)			(20)		4,215	4,215			
100213966	BELLOWS FALLS	VT		05/29/2025		409		(7)			(7)		402	402			
100213967	ONTARIO	CA		05/29/2025		2,497		(73)			(73)		2,424	2,424			
100213968	LAKE ARROWHEAD	CA		05/29/2025		1,360		(32)			(32)		1,328	1,328			
100213969	MANAHAWKIN	NJ		05/29/2025		828		(26)			(26)		802	802			
100213970	AUSTIN	TX		05/29/2025		1,367		(24)			(24)		1,343	1,343			
100213971	OSAGE BEACH	MO		05/29/2025		1,160		(20)			(20)		1,140	1,140			
100213972	CAMBRIDGE	MA		05/29/2025		1,355		(11)			(11)		1,344	1,344			
100213973	FRISCO	TX		05/29/2025		847		(2)			(2)		845	845			
100213974	APEX	NC		05/29/2025		17,000		(175)			(175)		16,825	16,825			
100213975	JEFFERSON	GA		05/29/2025		933		25			25		958	958			
100213976	SAINT AUGUSTINE	FL		05/29/2025		1,350		(34)			(34)		1,316	1,316			
100213977	WEST JORDAN	UT		05/29/2025		5,910		(37)			(37)		5,873	5,873			
100213978	PLACENTIA	CA		05/29/2025		1,713		16			16		1,729	1,729			
100213979	SEVIERVILLE	TN		05/29/2025		1,120		(11)			(11)		1,109	1,109			
100213980	WOODSTOCK	GA		05/29/2025		1,699		(11)			(11)		1,688	1,688			
100213982	PORTERVILLE	CA		05/29/2025		887		(13)			(13)		874	874			
100213983	MIMS	FL		05/29/2025		1,117		(21)			(21)		1,096	1,096			
100213984	LIBERTY HILL	TX		05/29/2025		856		3			3		859	859			
100213985	FORNEY	TX		05/29/2025		865		(6)			(6)		859	859			
100213988	EDISON	NJ		05/29/2025		1,826		(36)			(36)		1,790	1,790			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213989	GILBERT	AZ		05/29/2025		1,225		(28)			(28)		1,197	1,197			
100213990	OREGON CITY	OR		05/29/2025		1,231		(28)			(28)		1,203	1,203			
100213991	CHARLES TOWN	WV		05/29/2025		783		(15)			(15)		768	768			
100213992	PORT ISABEL	TX		05/29/2025		704		(16)			(16)		688	688			
100213993	RANCHO CUCAMONGA	CA		05/29/2025		1,840		(35)			(35)		1,805	1,805			
100213994	COOLIN	ID		05/29/2025		990		(19)			(19)		971	971			
100213995	ANNA	TX		05/29/2025		846		(8)			(8)		838	838			
100213996	CARLISLE	PA		05/29/2025		880		(15)			(15)		865	865			
100213997	PHOENIXVILLE	PA		05/29/2025		863		(14)			(14)		849	849			
100213998	ROSEMOUNT	MN		05/29/2025		2,827		(58)			(58)		2,769	2,769			
100213999	SUGAR LAND	TX		05/29/2025		644		(13)			(13)		631	631			
100214001	JOHNS CREEK	GA		05/29/2025		5,068		(73)			(73)		4,995	4,995			
100214002	CARTERSVILLE	GA		05/29/2025		563		(23)			(23)		540	540			
100214003	LULA	GA		05/29/2025		702		(14)			(14)		688	688			
100214004	BIG SKY	MT		05/29/2025		1,426		(28)			(28)		1,398	1,398			
100214005	POCONO LAKE	PA		05/29/2025		1,453		(43)			(43)		1,410	1,410			
100214006	MIAMI BEACH	FL		05/29/2025		3,436		(104)			(104)		3,332	3,332			
100214007	TUCSON	AZ		05/29/2025		694		(7)			(7)		687	687			
100214009	FORT WORTH	TX		05/29/2025		1,394		(29)			(29)		1,365	1,365			
100214010	NEWPORT	NC		05/29/2025		2,343		36			36		2,379	2,379			
100214011	LAS VEGAS	NV		05/29/2025		752		(16)			(16)		736	736			
100214012	YULEE	FL		05/29/2025		1,179		(22)			(22)		1,157	1,157			
100214013	INTERLACHEN	FL		05/29/2025		9,657		(247)			(247)		9,410	9,410			
100214014	ST AUGUSTINE	FL		05/29/2025		535		(9)			(9)		526	526			
100214015	KISSIMMEE	FL		05/29/2025		769		(20)			(20)		749	749			
100214016	KISSIMMEE	FL		05/29/2025		821		(24)			(24)		797	797			
100214017	PANAMA CITY BEACH	FL		05/29/2025		11,659		(261)			(261)		11,398	11,398			
100214018	FOREST GROVE	OR		05/29/2025		5,883		(127)			(127)		5,756	5,756			
100214019	MURRELLS INLET	SC		05/29/2025		598		(24)			(24)		574	574			
100214020	KEY LARGO	FL		05/29/2025		1,560		(33)			(33)		1,527	1,527			
100214021	WOODBRIDGE	VA		05/29/2025		2,644		(87)			(87)		2,557	2,557			
100214022	FORT MYERS	FL		05/29/2025		726		(27)			(27)		699	699			
100214023	YORK	SC		05/29/2025		641		(1)			(1)		640	640			
100214024	LEWISVILLE	TX		05/29/2025		756		(10)			(10)		746	746			
100214025	CHARLES TOWN	WV		05/29/2025		667		(25)			(25)		642	642			
100214027	AURORA	IL		05/29/2025		660		(18)			(18)		642	642			
100214029	CALDWELL	ID		05/29/2025		617		(17)			(17)		600	600			
100214030	OCALA	FL		05/29/2025		656		(19)			(19)		637	637			
100214031	BESSEMER CITY	NC		05/29/2025		618		(23)			(23)		595	595			
100214032	KENNEWICK	WA		05/29/2025		656		(18)			(18)		638	638			
100214033	PRINCETON	TX		05/29/2025		1,001		(4)			(4)		997	997			
100214034	LAS VEGAS	NV		05/29/2025		1,062		(26)			(26)		1,036	1,036			
100214035	STATESBORO	GA		05/29/2025		575		(9)			(9)		566	566			
100214036	STATESBORO	GA		05/29/2025		528		(11)			(11)		517	517			
100214037	HUNTINGTON BEACH	CA		05/29/2025		941		(13)			(13)		928	928			
100214038	KODAK	TN		05/29/2025		556		(5)			(5)		551	551			
100214039	DURANGO	CO		05/29/2025		2,207		(51)			(51)		2,156	2,156			
100214040	HENDERSONVILLE	TN		05/29/2025		628		(8)			(8)		620	620			
100214041	VIRGINIA BEACH	VA		05/29/2025		533		(11)			(11)		522	522			
100214043	PRINCETON	TX		05/29/2025		1,027		(5)			(5)		1,022	1,022			
100214044	BOILING SPRINGS	SC		05/29/2025		575		(8)			(8)		567	567			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214045	FORT MYERS	FL		05/29/2025		878		(26)			(26)		852	852			
100214049	SUMMERFIELD	FL		05/29/2025		990		(18)			(18)		972	972			
100214050	PILOT POINT	TX		05/29/2025		2,204		(13)			(13)		2,191	2,191			
100214052	NORTH LAS VEGAS	NV		05/29/2025		3,948		(77)			(77)		3,871	3,871			
100214053	MCKINNEY	TX		05/29/2025		652		(13)			(13)		639	639			
100214054	AMMON	ID		05/29/2025		629		(15)			(15)		614	614			
100214055	DENHAM SPRINGS	LA		05/29/2025		266,370		(10,745)			(10,745)		255,625	255,625			
100214056	GRAYSON	GA		05/29/2025		929		(2)			(2)		927	927			
100214057	NORTH PORT	FL		05/29/2025		695		(11)			(11)		684	684			
100214058	EAGLE	ID		05/29/2025		1,332		113			113		1,445	1,445			
100214060	HOUSTON	TX		05/29/2025		1,139		11			11		1,150	1,150			
100214062	FORT WORTH	TX		05/29/2025		388		(8)			(8)		380	380			
100214064	FORT COLLINS	CO		05/30/2025		3,310		(127)			(127)		3,183	3,183			
100214066	WEST HILLS	CA		05/30/2025		4,003		(101)			(101)		3,902	3,902			
100214067	NEWPORT BEACH	CA		05/30/2025		9,360		(238)			(238)		9,122	9,122			
100214068	CHEYENNE	WY		05/30/2025		638		(29)			(29)		609	609			
100214069	FORT LAUDERDALE	FL		05/30/2025		341		(14)			(14)		327	327			
100214070	IRVING	TX		05/30/2025		2,500		(99)			(99)		2,401	2,401			
100214071	ROGERS CITY	MI		05/30/2025		1,165		(48)			(48)		1,117	1,117			
100214072	MIAMI	FL		05/30/2025		531		(25)			(25)		506	506			
100214074	CHULA VISTA	CA		05/30/2025		771		(36)			(36)		735	735			
100214075	HAGERSTOWN	MD		05/30/2025		1,468		(37)			(37)		1,431	1,431			
100214076	PEORIA	AZ		05/30/2025		1,618		(54)			(54)		1,564	1,564			
100214077	SIGNAL HILL	CA		05/30/2025		1,940		(32)			(32)		1,908	1,908			
100214078	PEMBROKE PINES	FL		05/30/2025		2,164		10			10		2,174	2,174			
100214079	DALLAS	TX		05/30/2025		382		(17)			(17)		365	365			
100214080	WELLINGTON	FL		05/30/2025		2,348		(46)			(46)		2,302	2,302			
100214081	PANAMA CITY BEACH	FL		05/30/2025		3,317		(101)			(101)		3,216	3,216			
100214082	MIAMI	FL		05/30/2025		3,206		(50)			(50)		3,156	3,156			
100214083	PALM COAST	FL		05/30/2025		458		(8)			(8)		450	450			
100214084	PHOENIX	AZ		05/30/2025		4,534		76			76		4,610	4,610			
100214085	CASTAIC	CA		05/30/2025		3,705		(110)			(110)		3,595	3,595			
100214086	SALINAS	CA		05/30/2025		1,359		(32)			(32)		1,327	1,327			
100214087	LAGUNA HILLS	CA		05/30/2025		7,032		(91)			(91)		6,941	6,941			
100214088	PEMBROKE PINES	FL		05/30/2025		762		(29)			(29)		733	733			
100214090	ALBANY	NH		05/30/2025		896		(25)			(25)		871	871			
100214094	PELHAM	AL		05/30/2025		1,428		8			8		1,436	1,436			
100214095	FRONT ROYAL	VA		05/30/2025		422		(16)			(16)		406	406			
100214096	RICHMOND	KY		05/30/2025		655		(22)			(22)		633	633			
100214097	WEATHERFORD	TX		05/30/2025		1,070		4			4		1,074	1,074			
100214099	OROVILLE	CA		05/30/2025		538		(11)			(11)		527	527			
100214100	SAN DIEGO	CA		05/30/2025		1,793		(39)			(39)		1,754	1,754			
100214101	FRESNO	TX		05/30/2025		1,273		(34)			(34)		1,239	1,239			
100214102	RIDGEFIELD	CT		05/30/2025		562		2			2		564	564			
100214103	SEQUIM	WA		05/30/2025		1,435		(67)			(67)		1,368	1,368			
100214104	BLYTHEWOOD	SC		05/30/2025		422		(20)			(20)		402	402			
100214105	NAPLES	FL		05/30/2025		1,016		(14)			(14)		1,002	1,002			
100214106	TIKI ISLAND	TX		05/30/2025		738		(34)			(34)		704	704			
100214107	PUYALLUP	WA		05/30/2025		2,340		(63)			(63)		2,277	2,277			
100214108	MIAMI	FL		05/30/2025		1,913		(9)			(9)		1,904	1,904			
100214109	DESOTO	TX		05/30/2025		10,037		(447)			(447)		9,590	9,590			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214110	COUPEVILLE	WA		05/30/2025		965		(27)			(27)		938	938			
100214112	ARLINGTON	TX		05/30/2025		506		6			6		512	512			
100214113	CAPE CORAL	FL		05/30/2025		440		(16)			(16)		424	424			
100214114	SOMERSET	NJ		05/30/2025		659		(24)			(24)		635	635			
100214115	ROSENBERG	TX		05/30/2025		816		(14)			(14)		802	802			
100214116	PERRY	OH		05/30/2025		387		3			3		390	390			
100214117	LAND O LAKES	FL		05/30/2025		1,132		(32)			(32)		1,100	1,100			
100214118	FRISCO	TX		05/30/2025		105,334		(2,612)			(2,612)		102,722	102,722			
100214119	VISALIA	CA		05/30/2025		632		(29)			(29)		603	603			
100214120	OAKLAND	CA		05/30/2025		1,313		(45)			(45)		1,268	1,268			
100214123	MIAMI	FL		05/30/2025		2,470		32			32		2,502	2,502			
100214124	RINGWOOD	NJ		05/30/2025		791		(28)			(28)		763	763			
100214125	MIAMI	FL		05/30/2025		489		9			9		498	498			
100214127	SEYMOUR	TN		05/30/2025		590		(26)			(26)		564	564			
100214128	TRINITY	NC		05/30/2025		1,068		(43)			(43)		1,025	1,025			
100214131	ALEXANDRIA	VA		05/30/2025		2,032		(95)			(95)		1,937	1,937			
100214132	FORT EDWARD	NY		05/30/2025		1,325		(35)			(35)		1,290	1,290			
100214133	CHARLOTTE	NC		05/30/2025		811		(38)			(38)		773	773			
100214134	JOPPA	MD		05/30/2025		768		(25)			(25)		743	743			
100214135	STUART	FL		05/30/2025		2,373		(16)			(16)		2,357	2,357			
100214136	KELLER	TX		05/30/2025		1,609		(54)			(54)		1,555	1,555			
100214137	PLEASANT VALLEY	MO		05/30/2025		420		(2)			(2)		418	418			
100214138	BOYNTON BEACH	FL		05/30/2025		752		(23)			(23)		729	729			
100214139	PRINCEVILLE	HI		05/30/2025		2,536		(77)			(77)		2,459	2,459			
100214140	EL DORADO HILLS	CA		05/30/2025		11,949		(449)			(449)		11,500	11,500			
100214141	FOLEY	AL		05/30/2025		505		(5)			(5)		500	500			
100214142	RANSON	WV		05/30/2025		441		(14)			(14)		427	427			
100214143	PORTER RANCH	CA		05/30/2025		4,826		(48)			(48)		4,778	4,778			
100214144	PHILADELPHIA	PA		05/30/2025		1,647		(21)			(21)		1,626	1,626			
100214145	WATERBURY	CT		05/30/2025		483		(11)			(11)		472	472			
100214146	POLKTON	NC		05/30/2025		845		(71)			(71)		774	774			
100214148	MIAMI	FL		05/30/2025		1,536		(33)			(33)		1,503	1,503			
100214149	COLUMBUS	OH		05/30/2025		382		(13)			(13)		369	369			
100214150	WYNNE	AR		05/30/2025		467		(9)			(9)		458	458			
100214151	STATESVILLE	NC		05/30/2025		747		(28)			(28)		719	719			
100214152	FORT WORTH	TX		05/30/2025		1,036		(12)			(12)		1,024	1,024			
100214154	ST AUGUSTINE	FL		05/30/2025		737		(34)			(34)		703	703			
100214156	LOUISVILLE	KY		05/30/2025		301		(14)			(14)		287	287			
100214158	SCOTTSDALE	AZ		05/30/2025		4,192		(82)			(82)		4,110	4,110			
100214159	ASHBURN	VA		05/30/2025		1,815		(59)			(59)		1,756	1,756			
100214160	PHOENIX	AZ		05/30/2025		4,479		(74)			(74)		4,405	4,405			
100214162	BOYDS	MD		05/30/2025		1,302		(24)			(24)		1,278	1,278			
100214163	ALDIE	VA		05/30/2025		922		(35)			(35)		887	887			
100214164	BOERNE	TX		05/30/2025		743		(15)			(15)		728	728			
100214167	FRANKLIN	NC		05/30/2025		1,324		(26)			(26)		1,298	1,298			
100214168	LAND O'LAKES	FL		05/30/2025		704		(33)			(33)		671	671			
100214169	SPRINGFIELD	MA		05/30/2025		1,166		2			2		1,168	1,168			
100214170	DAMASCUS	OR		05/30/2025		2,053		(79)			(79)		1,974	1,974			
100214171	MAKAWAO	HI		05/30/2025		1,938		(79)			(79)		1,859	1,859			
100214175	TAMPA	FL		05/30/2025		496		(7)			(7)		489	489			
100214176	TRACY	CA		05/30/2025		1,938		(38)			(38)		1,900	1,900			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214177	HONOLULU	HI		05/30/2025		3,109		(97)			(97)		3,012	3,012			
100214178	MIAMI	FL		05/30/2025		9,684		1			1		9,685	9,685			
100214180	MORRISTOWN	TN		05/30/2025		216		(10)			(10)		206	206			
100214181	WASHINGTON	DC		05/30/2025		1,744		(63)			(63)		1,681	1,681			
100214182	LAKE WORTH	FL		05/30/2025		1,075							1,075	1,075			
100214183	FISHERS	IN		05/30/2025		630		(29)			(29)		601	601			
100214184	HOUSTON	TX		05/30/2025		398		(16)			(16)		382	382			
100214185	ONTARIO	CA		05/30/2025		1,957		(9)			(9)		1,948	1,948			
100214187	QUEEN CREEK	AZ		05/30/2025		1,718		(60)			(60)		1,658	1,658			
100214188	COEUR D ALENE	ID		05/30/2025		655		(3)			(3)		652	652			
100214189	FORT LAUDERDALE	FL		05/30/2025		1,763		2			2		1,765	1,765			
100214190	GREENVILLE	TX		05/30/2025		443		(5)			(5)		438	438			
100214191	FAYETTEVILLE	NC		05/30/2025		379		(2)			(2)		377	377			
100214192	TEMPLETON	CA		05/30/2025		4,031		(80)			(80)		3,951	3,951			
100214194	LEWISVILLE	TX		05/30/2025		15,478		(211)			(211)		15,267	15,267			
100214196	LEHI	UT		05/30/2025		2,177		(19)			(19)		2,158	2,158			
100214198	POMPANO BEACH	FL		05/30/2025		790		(13)			(13)		777	777			
100214199	CERRITOS	CA		05/30/2025		662		(31)			(31)		631	631			
100214200	PEORIA	AZ		05/30/2025		730		(9)			(9)		721	721			
100214201	KALISPELL	MT		05/30/2025		842		(15)			(15)		827	827			
100214203	DOBBINS	CA		05/30/2025		752		(28)			(28)		724	724			
100214204	CORVALLIS	OR		05/30/2025		636		(1)			(1)		635	635			
100214205	CANTON	GA		05/30/2025		715		(20)			(20)		695	695			
100214208	NORTH MYRTLE BEACH	SC		05/30/2025		866		(20)			(20)		846	846			
100214209	IRVING	TX		05/30/2025		519		(10)			(10)		509	509			
100214210	FORT WORTH	TX		05/30/2025		357		(9)			(9)		348	348			
100214211	LA MIRADA	CA		05/30/2025		3,925		(120)			(120)		3,805	3,805			
100214212	NEWARK	NJ		05/30/2025		13,532		31			31		13,563	13,563			
100214213	SAINT LOUIS	MO		05/30/2025		510		(9)			(9)		501	501			
100214214	BELLFLOWER	CA		05/30/2025		4,917		(125)			(125)		4,792	4,792			
100214215	LAGUNA HILLS	CA		05/30/2025		8,321		(82)			(82)		8,239	8,239			
100214216	LEXINGTON	KY		05/30/2025		325		(11)			(11)		314	314			
100214217	SARASOTA	FL		05/30/2025		654		(1)			(1)		653	653			
100214219	TUCSON	AZ		05/30/2025		2,866		7			7		2,873	2,873			
100214220	LOS ANGELES	CA		05/30/2025		1,283		(50)			(50)		1,233	1,233			
100214222	CAPE CORAL	FL		05/30/2025		909		(2)			(2)		907	907			
100214223	DOWNEY	CA		05/30/2025		3,215		(50)			(50)		3,165	3,165			
100214224	FORT LAUDERDALE	FL		05/30/2025		319		(7)			(7)		312	312			
100214225	BAY POINT	CA		05/30/2025		1,240		3			3		1,243	1,243			
100214226	MOSES LAKE	WA		05/30/2025		601		(21)			(21)		580	580			
100214227	RIVERSIDE	CA		05/30/2025		11,592		(442)			(442)		11,150	11,150			
100214229	SAMMAMISH	WA		05/30/2025		3,375		(7)			(7)		3,368	3,368			
100214230	PALM DESERT	CA		05/30/2025		901		(25)			(25)		876	876			
100214231	WOODBURN	OR		05/30/2025		946		(44)			(44)		902	902			
100214232	LOS ANGELES	CA		05/30/2025		3,625		(169)			(169)		3,456	3,456			
100214233	KIMBERLY	AL		05/30/2025		67		1			1		68	68			
100214237	GREENVILLE	NC		05/30/2025		510		(3)			(3)		507	507			
100214239	CHAGRIN FALLS	OH		05/30/2025		7,637		(37)			(37)		7,600	7,600			
100214240	HACIENDA HEIGHTS	CA		05/30/2025		931		(11)			(11)		920	920			
100214241	ROYAL PALM BEACH	FL		05/30/2025		1,667		(32)			(32)		1,635	1,635			
100214242	SAN DIEGO	CA		05/30/2025		965		(13)			(13)		952	952			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214243	CARSON	CA		05/30/2025		1,285		(30)			(30)		1,255	1,255			
100214244	MISSION VIEJO	CA		05/30/2025		1,241		(12)			(12)		1,229	1,229			
100214245	HOUSTON	TX		05/30/2025		1,228		(6)			(6)		1,222	1,222			
100214247	PALMDALE	CA		05/30/2025		755		(35)			(35)		720	720			
100214248	WEEHAWKEN	NJ		05/30/2025		826		(8)			(8)		818	818			
100214249	EL DORADO	CA		05/30/2025		581		(25)			(25)		556	556			
100214250	HOUSTON	TX		05/30/2025		470		(22)			(22)		448	448			
100214251	PARAMOUNT	CA		05/30/2025		2,093		(9)			(9)		2,084	2,084			
100214252	LAS VEGAS	NV		05/30/2025		370		(6)			(6)		364	364			
100214253	GILROY	CA		05/30/2025		3,251		(143)			(143)		3,108	3,108			
100214254	DALLAS	TX		05/30/2025		5,483		(235)			(235)		5,248	5,248			
100214255	PHOENIX	AZ		05/30/2025		643		(21)			(21)		622	622			
100214256	NAPERVILLE	IL		05/30/2025		571		(20)			(20)		551	551			
100214258	PHILADELPHIA	PA		05/30/2025		447		(1)			(1)		446	446			
100214260	KEARNEY	MO		05/30/2025		1,368		(14)			(14)		1,354	1,354			
100214261	MIAMI	FL		05/30/2025		1,576		6			6		1,582	1,582			
100214262	ANDERSON	CA		05/30/2025		481		(16)			(16)		465	465			
100214263	SIMI VALLEY	CA		05/30/2025		1,213		(57)			(57)		1,156	1,156			
100214264	HARDEEVILLE	SC		05/30/2025		670		(31)			(31)		639	639			
100214265	LOS ANGELES	CA		05/30/2025		3,698		(56)			(56)		3,642	3,642			
100214266	KENOSHA	WI		05/30/2025		565		(15)			(15)		550	550			
100214267	ALAMO	CA		05/30/2025		3,853		25			25		3,878	3,878			
100214268	ROHNERT PARK	CA		05/30/2025		984		(21)			(21)		963	963			
100214269	GLENDORA	CA		05/30/2025		1,404		(42)			(42)		1,362	1,362			
100214270	HAVERHILL	MA		05/30/2025		839		(30)			(30)		809	809			
100214271	SPRING LAKE	MI		05/30/2025		706		(31)			(31)		675	675			
100214272	BLAINE	WA		05/30/2025		820		(1)			(1)		819	819			
100214273	MONTCLAIR	CA		05/30/2025		1,869		(83)			(83)		1,786	1,786			
100214274	FORT WORTH	TX		05/30/2025		1,392		(12)			(12)		1,380	1,380			
100214275	VILLA PARK	CA		05/30/2025		2,856		(28)			(28)		2,828	2,828			
100214276	LONG BEACH	CA		05/30/2025		1,090		(28)			(28)		1,062	1,062			
100214277	SACRAMENTO	CA		05/30/2025		812							812	812			
100214279	CLEVELAND	TN		05/30/2025		654		13			13		667	667			
100214280	BOULDER	CO		05/30/2025		2,088		(14)			(14)		2,074	2,074			
100214281	CAREFREE	AZ		05/30/2025		3,541		(46)			(46)		3,495	3,495			
100214282	KENOSHA	WI		05/30/2025		722		(14)			(14)		708	708			
100214283	VICTORVILLE	CA		05/30/2025		356		(17)			(17)		339	339			
100214284	HAVERHILL	MA		05/30/2025		903		(40)			(40)		863	863			
100214285	DINUBA	CA		05/30/2025		885		1			1		886	886			
100214286	WARREN	MI		05/30/2025		245		(5)			(5)		240	240			
100214287	IRON STATION	NC		05/30/2025		275		(13)			(13)		262	262			
100214288	AIEA	HI		05/30/2025		2,819		(132)			(132)		2,687	2,687			
100214289	KISSIMMEE	FL		05/30/2025		616		4			4		620	620			
100214290	OXNARD	CA		05/30/2025		30		(1)			(1)		29	29			
100214291	MESA	AZ		05/30/2025		68,073		(1,058)			(1,058)		67,015	67,015			
100214293	PALMDALE	CA		05/30/2025		2,238		(51)			(51)		2,187	2,187			
100214295	VAN NUYS	CA		05/30/2025		2,937		(52)			(52)		2,885	2,885			
100214296	RENTON	WA		05/30/2025		79,013		(1,337)			(1,337)		77,676	77,676			
100214297	LEESBURG	VA		05/30/2025		539		6			6		545	545			
100214298	RANCHO SANTA MARGARITA	CA		05/30/2025		3,811		(97)			(97)		3,714	3,714			
100214300	CINCINNATI	OH		06/02/2025		623		(10)			(10)		613	613			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214301	BOYNTON BEACH	FL		06/02/2025		1,894		(53)			(53)		1,841	1,841			
100214302	WIMAUMA	FL		06/02/2025		361		(10)			(10)		351	351			
100214303	ANTIOCH	IL		06/02/2025		574		(14)			(14)		560	560			
100214304	LEICESTER	NC		06/02/2025		1,898		(12)			(12)		1,886	1,886			
100214305	HERNANDO	FL		06/02/2025		52,444		(1,294)			(1,294)		51,150	51,150			
100214307	OCALA	FL		06/02/2025		1,365		(39)			(39)		1,326	1,326			
100214308	SHIPPENSBURG	PA		06/02/2025		1,072		(17)			(17)		1,055	1,055			
100214309	SAN ANTONIO	TX		06/02/2025		1,262		(7)			(7)		1,255	1,255			
100214310	PORT SAINT LUCIE	FL		06/02/2025		1,023		99			99		1,122	1,122			
100214311	ADAIRSVILLE	GA		06/02/2025		657		(13)			(13)		644	644			
100214312	AUGUSTA	GA		06/02/2025		1,262		4			4		1,266	1,266			
100214313	SCOTTDALE	GA		06/02/2025		725		(5)			(5)		720	720			
100214314	HUNTERTOWN	IN		06/02/2025		720		(16)			(16)		704	704			
100214315	DETROIT	OR		06/02/2025		2,168		(28)			(28)		2,140	2,140			
100214316	CLARKSVILLE	TN		06/02/2025		535		(18)			(18)		517	517			
100214317	OAKLAND	MD		06/02/2025		712		(23)			(23)		689	689			
100214319	BRADENTON	FL		06/02/2025		1,318		(31)			(31)		1,287	1,287			
100214321	FONTANA	CA		06/02/2025		1,537		122			122		1,659	1,659			
100214322	MERCER	WI		06/02/2025		752		(19)			(19)		733	733			
100214323	HELEN	GA		06/02/2025		1,038							1,038	1,038			
100214324	DAVENPORT	FL		06/02/2025		1,235		(15)			(15)		1,220	1,220			
100214326	SOUTH CHATHAM	MA		06/02/2025		2,738		(58)			(58)		2,680	2,680			
100214327	LAWRENCEVILLE	GA		06/02/2025		1,760		55			55		1,815	1,815			
100214328	ARDEN	NC		06/02/2025		1,757		(32)			(32)		1,725	1,725			
100214329	FAIRPORT	NY		06/02/2025		798		(20)			(20)		778	778			
100214330	RALEIGH	NC		06/02/2025		627		(19)			(19)		608	608			
100214331	CINCINNATI	OH		06/02/2025		1,108		(33)			(33)		1,075	1,075			
100214332	SEVIERVILLE	TN		06/02/2025		967		(23)			(23)		944	944			
100214333	SPRING	TX		06/02/2025		697		30			30		727	727			
100214334	SAN ANTONIO	TX		06/02/2025		1,114		80			80		1,194	1,194			
100214335	SEVIERVILLE	TN		06/02/2025		990		(22)			(22)		968	968			
100214336	SAINT JOSEPH	MI		06/02/2025		5,726		(168)			(168)		5,558	5,558			
100214337	GREEN BAY	WI		06/02/2025		1,054		(30)			(30)		1,024	1,024			
100214338	KNOXVILLE	TN		06/02/2025		751		(23)			(23)		728	728			
100214339	PAHOA	HI		06/02/2025		847		(21)			(21)		826	826			
100214341	BAR HARBOR	ME		06/02/2025		1,221		(29)			(29)		1,192	1,192			
100214342	BROKEN BOW	OK		06/02/2025		1,114		(26)			(26)		1,088	1,088			
100214343	GREENVILLE	NC		06/02/2025		607		(16)			(16)		591	591			
100214344	COLUMBUS	GA		06/02/2025		480		(8)			(8)		472	472			
100214346	OLD HICKORY	TN		06/02/2025		1,019		(27)			(27)		992	992			
100214347	PEORIA	AZ		06/02/2025		1,313		(11)			(11)		1,302	1,302			
100214348	HUNTSVILLE	TX		06/02/2025		709		(17)			(17)		692	692			
100214349	MEMPHIS	TN		06/02/2025		715		(15)			(15)		700	700			
100214350	VENUS	TX		06/02/2025		1,958		(44)			(44)		1,914	1,914			
100214351	ASHEVILLE	NC		06/02/2025		968		49			49		1,017	1,017			
100214352	LAWRENCEBURG	TN		06/02/2025		697		(18)			(18)		679	679			
100214353	LAKELAND	FL		06/02/2025		827		(24)			(24)		803	803			
100214354	SYLVA	NC		06/02/2025		1,023		(19)			(19)		1,004	1,004			
100214355	SPRINGFIELD	MO		06/02/2025		565		(16)			(16)		549	549			
100214356	PIGEON FORGE	TN		06/02/2025		887		(16)			(16)		871	871			
100214357	AUSTIN	AR		06/02/2025		746		(20)			(20)		726	726			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214358	BRADENTON	FL		06/02/2025		672		(9)			(9)		663	663			
100214359	BELLA VISTA	AR		06/02/2025		640		(14)			(14)		626	626			
100214360	DUCK	WV		06/02/2025		378		(6)			(6)		372	372			
100214361	WESTLAKE	FL		06/02/2025		1,590		(38)			(38)		1,552	1,552			
100214363	BLUE RIDGE	GA		06/02/2025		1,162		(26)			(26)		1,136	1,136			
100214364	SAN JOSE	CA		06/02/2025		2,554		(26)			(26)		2,528	2,528			
100214366	JACKSONVILLE	FL		06/02/2025		359		(3)			(3)		356	356			
100214367	REHOBOTH BEACH	DE		06/02/2025		961		(24)			(24)		937	937			
100214368	LEBANON	TN		06/02/2025		1,078		17			17		1,095	1,095			
100214369	INDIAN TRAIL	NC		06/02/2025		306		(7)			(7)		299	299			
100214371	WALFORD	IA		06/02/2025		766		(14)			(14)		752	752			
100214372	PALM COAST	FL		06/02/2025		1,034		(30)			(30)		1,004	1,004			
100214373	MERCED	CA		06/02/2025		1,299		41			41		1,340	1,340			
100214374	SAN ANTONIO	TX		06/02/2025		1,176		97			97		1,273	1,273			
100214375	CHARLOTTE	NC		06/02/2025		660		(19)			(19)		641	641			
100214377	THE VILLAGES	FL		06/02/2025		901		(23)			(23)		878	878			
100214378	TACOMA	WA		06/02/2025		4,260		(76)			(76)		4,184	4,184			
100214379	MONTGOMERY	AL		06/02/2025		513		1			1		514	514			
100214380	PALM HARBOR	FL		06/02/2025		1,308		(13)			(13)		1,295	1,295			
100214381	MESA	AZ		06/02/2025		570		(6)			(6)		564	564			
100214383	BLOOMINGTON	CA		06/02/2025		805		(3)			(3)		802	802			
100214384	MESA	AZ		06/02/2025		427		20			20		447	447			
100214385	DUARTE	CA		06/02/2025		1,424		(2)			(2)		1,422	1,422			
100214386	LOMA LINDA	CA		06/02/2025		1,510		96			96		1,606	1,606			
100214387	VISTA	CA		06/02/2025		1,386		36			36		1,422	1,422			
100214388	CHATTANOOGA	TN		06/02/2025		600		8			8		608	608			
100214389	TRACY	CA		06/02/2025		1,444		32			32		1,476	1,476			
100214390	LAKELAND	FL		06/02/2025		581		13			13		594	594			
100214391	PLUMAS LAKE	CA		06/02/2025		1,093		24			24		1,117	1,117			
100214392	PLUMAS LAKE	CA		06/02/2025		1,424		39			39		1,463	1,463			
100214393	PALM SPRINGS	CA		06/02/2025		1,345		(22)			(22)		1,323	1,323			
100214394	SAN FRANCISCO	CA		06/02/2025		1,838		(3)			(3)		1,835	1,835			
100214395	MURRIETA	CA		06/02/2025		3,153		84			84		3,237	3,237			
100214396	KAPOLEI	HI		06/02/2025		1,676		24			24		1,700	1,700			
100214397	ALAMEDA	CA		06/02/2025		946		(9)			(9)		937	937			
100214398	GARFIELD	NJ		06/02/2025		1,259		33			33		1,292	1,292			
100214399	ANKENY	IA		06/02/2025		548		11			11		559	559			
100214400	ROME	GA		06/02/2025		614		21			21		635	635			
100214401	GLENVIEW	IL		06/02/2025		794		(13)			(13)		781	781			
100214402	DES MOINES	IA		06/02/2025		629		(1)			(1)		628	628			
100214403	BLACKFOOT	ID		06/02/2025		533		(4)			(4)		529	529			
100214404	MERIDIAN	ID		06/02/2025		3,198		(9)			(9)		3,189	3,189			
100214405	MERIDIAN	ID		06/02/2025		6,517		(65)			(65)		6,452	6,452			
100214406	PASADENA	MD		06/02/2025		804		(15)			(15)		789	789			
100214407	UPLAND	CA		06/02/2025		2,409		(4)			(4)		2,405	2,405			
100214408	DANVILLE	IN		06/02/2025		666		10			10		676	676			
100214409	TOWSON	MD		06/02/2025		700		(2)			(2)		698	698			
100214410	EVERETT	MA		06/02/2025		1,893		(3)			(3)		1,890	1,890			
100214411	TROUTMAN	NC		06/02/2025		964		20			20		984	984			
100214412	GREENVILLE	NC		06/02/2025		553		28			28		581	581			
100214413	KNIGHTDALE	NC		06/02/2025		1,788		122			122		1,910	1,910			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214414	GREENVILLE	NC		06/02/2025		553		28			28		581	581			
100214415	APEX	NC		06/02/2025		816		44			44		860	860			
100214416	KERNERSVILLE	NC		06/02/2025		615		18			18		633	633			
100214417	NORTH LAS VEGAS	NV		06/02/2025		749		24			24		773	773			
100214418	GOLDSBORO	NC		06/02/2025		613		18			18		631	631			
100214419	GLENBROOK	NV		06/02/2025		5,631		(4)			(4)		5,627	5,627			
100214420	LONGS	SC		06/02/2025		532		9			9		541	541			
100214421	LITTLE RIVER	SC		06/02/2025		484		(6)			(6)		478	478			
100214422	SPARKS	NV		06/02/2025		932		59			59		991	991			
100214423	FULSHEAR	TX		06/02/2025		456		21			21		477	477			
100214426	SAN ANTONIO	TX		06/02/2025		2,570		107			107		2,677	2,677			
100214427	SALT LAKE CITY	UT		06/02/2025		810		(13)			(13)		797	797			
100214428	FORT WORTH	TX		06/02/2025		798		38			38		836	836			
100214429	SUGAR LAND	TX		06/02/2025		465		(7)			(7)		458	458			
100214430	VANCOUVER	WA		06/02/2025		979		22			22		1,001	1,001			
100214432	VANCOUVER	WA		06/02/2025		941		21			21		962	962			
100214434	SALT LAKE CITY	UT		06/02/2025		1,554		5			5		1,559	1,559			
100214435	JOSHUA TREE	CA		06/02/2025		1,380		(20)			(20)		1,360	1,360			
100214436	ANACORTES	WA		06/02/2025		3,022		31			31		3,053	3,053			
100214437	PHOENIX	AZ		06/02/2025		726		(14)			(14)		712	712			
100214438	COCOA BEACH	FL		06/02/2025		518		(15)			(15)		503	503			
100214439	PINETOP	AZ		06/02/2025		447		1			1		448	448			
100214440	SAN ANTONIO	TX		06/02/2025		649		(14)			(14)		635	635			
100214441	BEVERLY HILLS	CA		06/06/2025		10,282		(93)			(93)		10,189	10,189			
100214443	PORT HUENEME	CA		06/06/2025		75,445		(3,233)			(3,233)		72,212	72,212			
100214444	EAST PROVIDENCE	RI		06/06/2025		913		(43)			(43)		870	870			
100214445	CANYON COUNTRY	CA		06/06/2025		1,327		(62)			(62)		1,265	1,265			
100214446	PARKVILLE	MD		06/06/2025		564		(10)			(10)		554	554			
100214447	DUBLIN	CA		06/06/2025		9,146		(339)			(339)		8,807	8,807			
100214448	VANCOUVER	WA		06/06/2025		1,022		(40)			(40)		982	982			
100214449	WATERBURY	CT		06/06/2025		704		(11)			(11)		693	693			
100214450	CHARLOTTE	NC		06/06/2025		512		(22)			(22)		490	490			
100214451	MASPETH	NY		06/06/2025		965		(25)			(25)		940	940			
100214452	HAGERSTOWN	MD		06/06/2025		538		(15)			(15)		523	523			
100214454	VENTURA	CA		06/06/2025		1,887		(62)			(62)		1,825	1,825			
100214455	ST GEORGE	UT		06/06/2025		3,670		(127)			(127)		3,543	3,543			
100214456	GRANADA HILLS	CA		06/06/2025		2,231		(94)			(94)		2,137	2,137			
100214457	HOMESTEAD	FL		06/06/2025		855		(15)			(15)		840	840			
100214459	HIGHLAND	CA		06/06/2025		1,059		(19)			(19)		1,040	1,040			
100214460	HIDDEN VALLEY LAKE	CA		06/06/2025		1,292		(52)			(52)		1,240	1,240			
100214461	STARKE	FL		06/06/2025		523		(24)			(24)		499	499			
100214464	EL CAJON	CA		06/06/2025		3,913		(94)			(94)		3,819	3,819			
100214465	HOLLYWOOD	FL		06/06/2025		828		(35)			(35)		793	793			
100214466	CHARLOTTE	NC		06/06/2025		880		(41)			(41)		839	839			
100214467	PEARBLOSSOM	CA		06/06/2025		799		(30)			(30)		769	769			
100214468	KISSIMMEE	FL		06/06/2025		639		(25)			(25)		614	614			
100214470	RESEDA	CA		06/06/2025		2,141		(34)			(34)		2,107	2,107			
100214471	MYRTLE BEACH	SC		06/06/2025		1,089		(52)			(52)		1,037	1,037			
100214472	TARZANA	CA		06/06/2025		3,665		(135)			(135)		3,530	3,530			
100214473	MCHENRY	IL		06/06/2025		554		(6)			(6)		548	548			
100214474	OVIEDO	FL		06/06/2025		1,029		(48)			(48)		981	981			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214475	LAS VEGAS	NV		06/06/2025		1,153		(12)			(12)		1,141	1,141			
100214476	DIAMOND BAR	CA		06/06/2025		3,381		(158)			(158)		3,223	3,223			
100214477	GREENSBORO	NC		06/06/2025		442		(21)			(21)		421	421			
100214478	CHANDLER	AZ		06/06/2025		607		(28)			(28)		579	579			
100214480	IRVING	TX		06/06/2025		668		(2)			(2)		666	666			
100214481	TOMBALL	TX		06/06/2025		795		(33)			(33)		762	762			
100214482	MOUNT LAUREL	NJ		06/06/2025		1,152		(54)			(54)		1,098	1,098			
100214483	HUNTINGTON	NY		06/06/2025		1,020		(37)			(37)		983	983			
100214484	MENTONE	CA		06/06/2025		863		(29)			(29)		834	834			
100214487	NORTHVILLE	MI		06/06/2025		2,055		(31)			(31)		2,024	2,024			
100214490	DANA POINT	CA		06/06/2025		947		(46)			(46)		901	901			
100214491	LOUISVILLE	KY		06/06/2025		606		12			12		618	618			
100214492	WAXAHACHIE	TX		06/06/2025		528		(3)			(3)		525	525			
100214493	ONTARIO	CA		06/06/2025		1,325		10			10		1,335	1,335			
100214494	CORONA	CA		06/06/2025		1,242		(14)			(14)		1,228	1,228			
100214495	LOS ANGELES	CA		06/06/2025		2,224		5			5		2,229	2,229			
100214497	FLOWER MOUND	TX		06/06/2025		752		4			4		756	756			
100214498	WATSONVILLE	CA		06/06/2025		1,249		(6)			(6)		1,243	1,243			
100214499	WATSONVILLE	CA		06/06/2025		1,248		(5)			(5)		1,243	1,243			
100214500	ORLANDO	FL		06/06/2025		615		5			5		620	620			
100214502	SIMPSONVILLE	SC		06/06/2025		665		(4)			(4)		661	661			
100214503	CORONADO	CA		06/06/2025		2,221		(11)			(11)		2,210	2,210			
100214504	BAKERSFIELD	CA		06/06/2025		496		(19)			(19)		477	477			
100214505	SAN ANTONIO	TX		06/06/2025		1,525		7			7		1,532	1,532			
100214507	ATLANTA	GA		06/06/2025		861		(27)			(27)		834	834			
100214508	ATLANTA	GA		06/06/2025		860		(26)			(26)		834	834			
100214509	ALDIE	VA		06/06/2025		1,376		(26)			(26)		1,350	1,350			
100214511	KATY	TX		06/06/2025		1,165		25			25		1,190	1,190			
100214512	SAINT PETERS	MO		06/06/2025		766		(1)			(1)		765	765			
100214514	LANCASTER	CA		06/06/2025		756		(35)			(35)		721	721			
100214515	WATERFORD	MI		06/06/2025		616		2			2		618	618			
100214517	ATLANTA	GA		06/06/2025		775		(27)			(27)		748	748			
100214519	SAN ANGELO	TX		06/06/2025		1,102		(48)			(48)		1,054	1,054			
100214520	HUNTINGTON BEACH	CA		06/06/2025		1,851		(70)			(70)		1,781	1,781			
100214521	LAKE ELSINORE	CA		06/06/2025		627		(27)			(27)		600	600			
100214523	HEATH SPRINGS	SC		06/06/2025		1,313		(61)			(61)		1,252	1,252			
100214524	MEMPHIS	TN		06/06/2025		453		14			14		467	467			
100214525	METAIRIE	LA		06/06/2025		241							241	241			
100214526	CHICAGO HEIGHTS	IL		06/06/2025		350		(16)			(16)		334	334			
100214527	LOUISVILLE	KY		06/06/2025		291		(9)			(9)		282	282			
100214529	GLENWOOD	IL		06/06/2025		359		(17)			(17)		342	342			
100214530	LAGO VISTA	TX		06/06/2025		1,059		(29)			(29)		1,030	1,030			
100214531	PROVIDENCE	RI		06/06/2025		1,241		(40)			(40)		1,201	1,201			
100214532	WEATHERFORD	TX		06/06/2025		1,167		(7)			(7)		1,160	1,160			
100214533	LAS VEGAS	NV		06/06/2025		537		(16)			(16)		521	521			
100214535	HOMOSASSA	FL		06/06/2025		596		(5)			(5)		591	591			
100214536	RACINE	WI		06/06/2025		262		2			2		264	264			
100214539	PALMDALE	CA		06/06/2025		1,001		(19)			(19)		982	982			
100214542	WEST COVINA	CA		06/06/2025		6,617		(151)			(151)		6,466	6,466			
100214543	NORTH EDWARDS	CA		06/06/2025		572		8			8		580	580			
100214544	VIENNA	VA		06/06/2025		3,816		15			15		3,831	3,831			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214545	LOS ANGELES	CA		06/06/2025		1,346		(33)			(33)		1,313	1,313			
100214547	LOS ANGELES	CA		06/06/2025		412		(4)			(4)		408	408			
100214548	LONG BEACH	CA		06/06/2025		1,706		(80)			(80)		1,626	1,626			
100214550	NORTH ADAMS	MA		06/06/2025		470		(8)			(8)		462	462			
100214551	CONCORD	CA		06/06/2025		604		(28)			(28)		576	576			
100214553	VACAVILLE	CA		06/06/2025		1,304		(61)			(61)		1,243	1,243			
100214555	MORGAN HILL	CA		06/06/2025		6,321		(80)			(80)		6,241	6,241			
100214556	JACKSONVILLE	FL		06/06/2025		572		(27)			(27)		545	545			
100214557	ENGLEWOOD	CO		06/06/2025		723		(15)			(15)		708	708			
100214558	NORCO	CA		06/06/2025		1,674		(75)			(75)		1,599	1,599			
100214559	SEAGOVILLE	TX		06/06/2025		2,244		(42)			(42)		2,202	2,202			
100214560	LANCASTER	CA		06/06/2025		812		(21)			(21)		791	791			
100214561	MOORPARK	CA		06/06/2025		3,712		(74)			(74)		3,638	3,638			
100214563	LOS ANGELES	CA		06/06/2025		1,480		(24)			(24)		1,456	1,456			
100214564	CHICAGO	IL		06/06/2025		729		(5)			(5)		724	724			
100214565	FULTON	MD		06/06/2025		2,771		(69)			(69)		2,702	2,702			
100214566	RAMONA	CA		06/06/2025		3,901		(105)			(105)		3,796	3,796			
100214568	CEDAR HILLS	UT		06/06/2025		3,053		75			75		3,128	3,128			
100214569	POMONA	CA		06/06/2025		1,047		(38)			(38)		1,009	1,009			
100214570	MCKINNEY	TX		06/06/2025		999		10			10		1,009	1,009			
100214571	GREELEY	CO		06/06/2025		2,279		(60)			(60)		2,219	2,219			
100214572	AMERICAN CANYON	CA		06/06/2025		967		(45)			(45)		922	922			
100214573	BOCA RATON	FL		06/06/2025		1,197		(32)			(32)		1,165	1,165			
100214574	LOS ANGELES	CA		06/06/2025		2,558		(85)			(85)		2,473	2,473			
100214575	LAKE WORTH	FL		06/06/2025		451		(21)			(21)		430	430			
100214576	GALIVANTS FERRY	SC		06/06/2025		1,020		(28)			(28)		992	992			
100214577	HOUSTON	TX		06/06/2025		381		(18)			(18)		363	363			
100214578	LOS ANGELES	CA		06/06/2025		1,701		(10)			(10)		1,691	1,691			
100214580	ANDERSON	SC		06/06/2025		2,298		(66)			(66)		2,232	2,232			
100214581	CORYDON	IN		06/06/2025		736		(1)			(1)		735	735			
100214582	CARROLLTON	TX		06/06/2025		768		(36)			(36)		732	732			
100214585	PORTER RANCH	CA		06/09/2025		3,359		(157)			(157)		3,202	3,202			
100214586	CHANDLER	AZ		06/09/2025		1,124		(43)			(43)		1,081	1,081			
100214587	EDMOND	OK		06/09/2025		2,168		(34)			(34)		2,134	2,134			
100214589	MOORPARK	CA		06/09/2025		2,404		(100)			(100)		2,304	2,304			
100214595	CRESTONE	CO		06/09/2025		858		(18)			(18)		840	840			
100214597	CARY	NC		06/09/2025		4,003		(82)			(82)		3,921	3,921			
100214599	EL SEGUNDO	CA		06/09/2025		5,954		(119)			(119)		5,835	5,835			
100214601	SAVANNAH	GA		06/09/2025		1,134		(26)			(26)		1,108	1,108			
100214602	VERO BEACH	FL		06/09/2025		1,084		(14)			(14)		1,070	1,070			
100214603	BOULDER CITY	NV		06/09/2025		3,678		(84)			(84)		3,594	3,594			
100214604	HUNTINGTON BEACH	CA		06/09/2025		21,899		397			397		22,296	22,296			
100214605	BRASELTON	GA		06/09/2025		12,513		174			174		12,687	12,687			
100214607	GLENDORA	CA		06/09/2025		5,445		(145)			(145)		5,300	5,300			
100214608	MORRISTOWN	NJ		06/09/2025		3,227		(84)			(84)		3,143	3,143			
100214611	TIFFIN	OH		06/09/2025		1,179		(53)			(53)		1,126	1,126			
100214616	TUSTIN	CA		06/09/2025		3,021		(31)			(31)		2,990	2,990			
100214617	WESTLAKE	FL		06/09/2025		1,223		(37)			(37)		1,186	1,186			
100214618	RIVERDALE	GA		06/09/2025		400		(11)			(11)		389	389			
100214619	LAS VEGAS	NV		06/09/2025		5,422		(80)			(80)		5,342	5,342			
100214620	NAPLES	FL		06/09/2025		837		(18)			(18)		819	819			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214621	LAS VEGAS	NV		06/10/2025		1,371		(50)			(50)		1,321	1,321			
100214623	BLUFFTON	SC		06/10/2025		2,262		(29)			(29)		2,233	2,233			
100214624	VANCOUVER	WA		06/10/2025		1,088		4			4		1,092	1,092			
100214626	SIMI VALLEY	CA		06/10/2025		6,624		15			15		6,639	6,639			
100214627	GLENDORA	CA		06/10/2025		1,804		(32)			(32)		1,772	1,772			
100214628	POMONA	CA		06/10/2025		1,914		(1)			(1)		1,913	1,913			
100214630	CHICAGO	IL		06/10/2025		1,010		18			18		1,028	1,028			
100214632	RICHMOND	TX		06/10/2025		969		(14)			(14)		955	955			
100214633	ANAHEIM	CA		06/10/2025		4,079		(91)			(91)		3,988	3,988			
100214635	FOUNTAIN VALLEY	CA		06/10/2025		2,704		(6)			(6)		2,698	2,698			
100214636	NORTH CHARLESTON	SC		06/10/2025		6,349		(127)			(127)		6,222	6,222			
100214637	WESTMINSTER	CA		06/10/2025		1,927		(35)			(35)		1,892	1,892			
100214638	NORTH HOLLYWOOD	CA		06/10/2025		3,112		(84)			(84)		3,028	3,028			
100214639	CARROLLTON	TX		06/10/2025		907		5			5		912	912			
100214640	LONG BEACH	CA		06/10/2025		2,481		(9)			(9)		2,472	2,472			
100214641	SUNLAND	CA		06/10/2025		2,027		(43)			(43)		1,984	1,984			
100214642	HIGHLAND	CA		06/10/2025		1,247		(13)			(13)		1,234	1,234			
100214644	BOWIE	MD		06/10/2025		1,343		(17)			(17)		1,326	1,326			
100214645	WEST COVINA	CA		06/10/2025		1,652		1			1		1,653	1,653			
100214646	BURLINGAME	CA		06/10/2025		4,354		(1)			(1)		4,353	4,353			
100214647	SCHAUMBURG	IL		06/10/2025		851		8			8		859	859			
100214648	ARLETA	CA		06/10/2025		1,601		5			5		1,606	1,606			
100214649	ANAHEIM	CA		06/10/2025		2,831		(80)			(80)		2,751	2,751			
100214650	FULSHEAR	TX		06/10/2025		1,417		15			15		1,432	1,432			
100214651	NORTH HALEDON	NJ		06/10/2025		1,717		4			4		1,721	1,721			
100214652	HOUSTON	TX		06/10/2025		991		10			10		1,001	1,001			
100214653	ALLEN	TX		06/10/2025		1,044		11			11		1,055	1,055			
100214654	ARLINGTON	TX		06/10/2025		2,984		22			22		3,006	3,006			
100214655	ARLINGTON	TX		06/10/2025		906		(42)			(42)		864	864			
100214656	RIALTO	CA		06/11/2025		2,593		(71)			(71)		2,522	2,522			
100214657	SAVANNAH	GA		06/11/2025		907		(17)			(17)		890	890			
100214659	OWASSO	OK		06/11/2025		482		(8)			(8)		474	474			
100214660	FOUNTAIN VALLEY	CA		06/11/2025		2,105		(6)			(6)		2,099	2,099			
100214663	CHINO HILLS	CA		06/11/2025		161,908		(695)			(695)		161,213	161,213			
100214664	SAN ANTONIO	TX		06/11/2025		364		(4)			(4)		360	360			
100214665	WEST PALM BEACH	FL		06/11/2025		4,565		(192)			(192)		4,373	4,373			
100214666	MIAMI	FL		06/11/2025		2,028		(9)			(9)		2,019	2,019			
100214667	ELGIN	TX		06/11/2025		711		18			18		729	729			
100214668	JACKSONVILLE	AR		06/11/2025		223		(10)			(10)		213	213			
100214669	INDIANAPOLIS	IN		06/11/2025		352		2			2		354	354			
100214670	RIVERSIDE	CA		06/11/2025		2,091		(75)			(75)		2,016	2,016			
100214671	PALMDALE	CA		06/11/2025		644		(29)			(29)		615	615			
100214672	HOUSTON	TX		06/11/2025		270		(12)			(12)		258	258			
100214673	SPRING	TX		06/11/2025		492		(1)			(1)		491	491			
100214674	DORAVILLE	GA		06/11/2025		624		(20)			(20)		604	604			
100214680	WESTFIELD	NJ		06/11/2025		1,548		(4)			(4)		1,544	1,544			
100214681	QUEEN CREEK	AZ		06/11/2025		913		8			8		921	921			
100214682	DICKSON	TN		06/11/2025		383		(17)			(17)		366	366			
100214683	EL MONTE	CA		06/11/2025		2,063		(55)			(55)		2,008	2,008			
100214684	BROOKLYN	NY		06/11/2025		6,640		(273)			(273)		6,367	6,367			
100214685	COVINGTON	GA		06/11/2025		1,596		(28)			(28)		1,568	1,568			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100214687	CLEVELAND	OH		06/11/2025		204		(7)			(7)		197	197			
100214688	LAUDERHILL	FL		06/11/2025		898		(42)			(42)		856	856			
100214690	AUSTIN	TX		06/11/2025		1,316		(61)			(61)		1,255	1,255			
100214691	SPOKANE VALLEY	WA		06/11/2025		1,005		38			38		1,043	1,043			
100214696	LITTLETON	CO		06/11/2025		1,363		(52)			(52)		1,311	1,311			
100214697	BROOKLYN	NY		06/11/2025		7,863		(178)			(178)		7,685	7,685			
100214699	DURHAM	NC		06/11/2025		656		(16)			(16)		640	640			
100214700	FARMINGTON HILLS	MI		06/11/2025		1,107		(39)			(39)		1,068	1,068			
100214701	ASTORIA	NY		06/11/2025		2,672		(76)			(76)		2,596	2,596			
100214703	FORT WALTON BEACH	FL		06/11/2025		709		(15)			(15)		694	694			
100214704	ORMOND BEACH	FL		06/11/2025		1,909		(70)			(70)		1,839	1,839			
100214706	PHILADELPHIA	PA		06/11/2025		341		(8)			(8)		333	333			
100214708	POINCIANA	FL		06/11/2025		667		(31)			(31)		636	636			
100214709	FLUSHING	NY		06/11/2025		634		(28)			(28)		606	606			
100214710	FREDERICKSBURG	VA		06/11/2025		687		(27)			(27)		660	660			
100214711	ATLANTA	GA		06/11/2025		1,535		(49)			(49)		1,486	1,486			
100214712	YUMA	AZ		06/11/2025		288		(13)			(13)		275	275			
100214714	ADELANTO	CA		06/11/2025		856		(27)			(27)		829	829			
100214715	CUMMING	GA		06/11/2025		845		(29)			(29)		816	816			
100214717	MONTCLAIR	CA		06/11/2025		1,454		(58)			(58)		1,396	1,396			
100214718	GRESHAM	OR		06/11/2025		1,097		(30)			(30)		1,067	1,067			
100214719	MARINA	CA		06/11/2025		3,147		(98)			(98)		3,049	3,049			
100214720	DETROIT	MI		06/11/2025		187		(9)			(9)		178	178			
100214721	NASHVILLE	TN		06/11/2025		1,162		(28)			(28)		1,134	1,134			
100214722	WELCH	MN		06/11/2025		1,340		(51)			(51)		1,289	1,289			
100214723	ORLANDO	FL		06/11/2025		1,387		(65)			(65)		1,322	1,322			
100214725	HARLEYSVILLE	PA		06/11/2025		2,952		(62)			(62)		2,890	2,890			
100214727	HARLINGEN	TX		06/11/2025		427		(7)			(7)		420	420			
100214728	DESOTO	TX		06/11/2025		667		(29)			(29)		638	638			
100214729	RALEIGH	NC		06/11/2025		662		(18)			(18)		644	644			
100214730	FLUSHING	NY		06/11/2025		3,103		18			18		3,121	3,121			
100214731	RIVERDALE	GA		06/11/2025		483		(16)			(16)		467	467			
100214732	IRVINE	CA		06/11/2025		3,151		(15)			(15)		3,136	3,136			
100214733	PORT SAINT LUCIE	FL		06/11/2025		808		(30)			(30)		778	778			
100214735	DANBURY	CT		06/11/2025		820		(2)			(2)		818	818			
100214736	FORT MOHAVE	AZ		06/11/2025		877		(21)			(21)		856	856			
100214741	STATEN ISLAND	NY		06/11/2025		2,654		(14)			(14)		2,640	2,640			
100214742	WOODLAND PARK	NJ		06/11/2025		741		(28)			(28)		713	713			
100214744	ASHBURN	VA		06/11/2025		1,384		(50)			(50)		1,334	1,334			
100214745	HERMOSA BEACH	CA		06/11/2025		1,321		(33)			(33)		1,288	1,288			
100214746	MONTGOMERY	TX		06/11/2025		431		(8)			(8)		423	423			
100214748	PHILADELPHIA	PA		06/11/2025		689		(22)			(22)		667	667			
100214750	OYSTERVILLE	WA		06/11/2025		1,420		(35)			(35)		1,385	1,385			
100214751	SAINT LOUIS	MO		06/11/2025		425		1			1		426	426			
100214752	BIXBY	OK		06/11/2025		554		(23)			(23)		531	531			
100214753	STATEN ISLAND	NY		06/11/2025		2,363		(3)			(3)		2,360	2,360			
100214754	NORTH CHESTERFIELD	VA		06/11/2025		666		(31)			(31)		635	635			
100214756	CLOVIS	CA		06/11/2025		19,910		(433)			(433)		19,477	19,477			
100214757	FOUNTAIN VALLEY	CA		06/11/2025		1,545		(37)			(37)		1,508	1,508			
100214758	ABERDEEN	WA		06/11/2025		606		(20)			(20)		586	586			
100214759	DECATUR	GA		06/11/2025		6,149		(61)			(61)		6,088	6,088			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214760	PRESCOTT VALLEY	AZ		06/11/2025		899		(28)			(28)		871	871			
100214761	LOS ANGELES	CA		06/11/2025		2,732		(42)			(42)		2,690	2,690			
100214763	NEW HYDE PARK	NY		06/11/2025		2,614		(83)			(83)		2,531	2,531			
100214765	SEATTLE	WA		06/11/2025		4,013		(106)			(106)		3,907	3,907			
100214767	ATLANTA	GA		06/11/2025		1,046		(10)			(10)		1,036	1,036			
100214769	CEDAR CITY	UT		06/11/2025		758		(20)			(20)		738	738			
100214771	LAS VEGAS	NV		06/11/2025		989		(46)			(46)		943	943			
100214773	RAMONA	CA		06/11/2025		631		(29)			(29)		602	602			
100214775	DUNDALK	MD		06/11/2025		474		(9)			(9)		465	465			
100214776	BRADENTON	FL		06/11/2025		1,510		(51)			(51)		1,459	1,459			
100214778	SANTA MARIA	CA		06/11/2025		898		(42)			(42)		856	856			
100214779	WEST JORDAN	UT		06/11/2025		1,638		(53)			(53)		1,585	1,585			
100214780	MIDDLESEX	NJ		06/11/2025		669		(31)			(31)		638	638			
100214782	GLENMOORE	PA		06/11/2025		850		(33)			(33)		817	817			
100214783	GREENLEAF	ID		06/11/2025		602		(28)			(28)		574	574			
100214784	RICHFIELD	UT		06/11/2025		1,139		(24)			(24)		1,115	1,115			
100214786	CHESTERFIELD	MI		06/11/2025		838		(39)			(39)		799	799			
100214788	MONROE	NC		06/11/2025		589		(24)			(24)		565	565			
100214789	FLORENCE	SC		06/11/2025		197		(9)			(9)		188	188			
100214790	SAVANNAH	GA		06/11/2025		961		(32)			(32)		929	929			
100214791	HOUSTON	TX		06/11/2025		1,672		4			4		1,676	1,676			
100214792	JACKSONVILLE	FL		06/11/2025		716		(2)			(2)		714	714			
100214793	BELLEROSE	NY		06/11/2025		1,364		(33)			(33)		1,331	1,331			
100214794	JERSEY CITY	NJ		06/11/2025		2,359		(67)			(67)		2,292	2,292			
100214795	KINGMAN	AZ		06/11/2025		504		(24)			(24)		480	480			
100214796	ATLANTA	GA		06/11/2025		143		(7)			(7)		136	136			
100214797	DUMONT	NJ		06/11/2025		702		(33)			(33)		669	669			
100214802	CHINO	CA		06/11/2025		1,821		(68)			(68)		1,753	1,753			
100214803	SANTA CLARITA	CA		06/11/2025		2,484		(50)			(50)		2,434	2,434			
100214804	IRVINE	CA		06/11/2025		7,666		(59)			(59)		7,607	7,607			
100214805	FRASER	CO		06/11/2025		2,945		(87)			(87)		2,858	2,858			
100214807	LOWELL	MA		06/11/2025		875		(24)			(24)		851	851			
100214810	SACRAMENTO	CA		06/11/2025		12,310		(256)			(256)		12,054	12,054			
100214811	FREEHOLD	NJ		06/11/2025		5,299		(179)			(179)		5,120	5,120			
100214812	FONTANA	CA		06/11/2025		2,847		(63)			(63)		2,784	2,784			
100214816	LOS ANGELES	CA		06/11/2025		1,248		(27)			(27)		1,221	1,221			
100214817	MORRIS PLAINS A/K/A PARSLPPANY	NJ		06/11/2025		973		22			22		995	995			
100214818	BRADENTON	FL		06/11/2025		9,987		(323)			(323)		9,664	9,664			
100214820	STATEN ISLAND	NY		06/11/2025		2,137		28			28		2,165	2,165			
100214821	RAEFORD	NC		06/11/2025		603		(6)			(6)		597	597			
100214823	VALDOSTA	GA		06/11/2025		632		(11)			(11)		621	621			
100214824	MISSION VIEJO	CA		06/11/2025		782		(11)			(11)		771	771			
100214826	FORT WORTH	TX		06/11/2025		712		(31)			(31)		681	681			
100214828	WILMINGTON	DE		06/11/2025		388		(6)			(6)		382	382			
100214829	RIVERBANK	CA		06/11/2025		1,038		(42)			(42)		996	996			
100214830	ONTARIO	CA		06/11/2025		1,781		(3)			(3)		1,778	1,778			
100214831	ASHBURN	VA		06/11/2025		510		(24)			(24)		486	486			
100214832	VALRICO	FL		06/11/2025		558		(26)			(26)		532	532			
100214835	OKLAHOMA CITY	OK		06/11/2025		273		(6)			(6)		267	267			
100214836	SAINT AUGUSTINE	FL		06/11/2025		796		(25)			(25)		771	771			
100214837	LATHAM	NY		06/11/2025		689		27			27		716	716			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214838	VICTORVILLE	CA		06/11/2025		530		(3)			(3)		527	527			
100214839	VICTORVILLE	CA		06/11/2025		531		(4)			(4)		527	527			
100214842	SUWANEE	GA		06/11/2025		938		(31)			(31)		907	907			
100214844	PHARR	TX		06/11/2025		304		(14)			(14)		290	290			
100214845	JACKSON	NJ		06/11/2025		1,088		(36)			(36)		1,052	1,052			
100214846	ALBANY	CA		06/11/2025		538		(25)			(25)		513	513			
100214847	SANTA ANA	CA		06/11/2025		2,150		(7)			(7)		2,143	2,143			
100214848	ROSLYN	NY		06/11/2025		4,304		(41)			(41)		4,263	4,263			
100214850	BOHEMIA	NY		06/11/2025		826		(23)			(23)		803	803			
100214852	REDMOND	WA		06/11/2025		1,722		(80)			(80)		1,642	1,642			
100214853	TRENTON	NJ		06/11/2025		414		(19)			(19)		395	395			
100214854	KENT	WA		06/11/2025		1,108		(52)			(52)		1,056	1,056			
100214857	TACOMA	WA		06/11/2025		1,864		(87)			(87)		1,777	1,777			
100214858	TRENTON	NJ		06/11/2025		371		(7)			(7)		364	364			
100214860	LAS VEGAS	NV		06/11/2025		444		(15)			(15)		429	429			
100214861	CHARLOTTE	NC		06/11/2025		722		(12)			(12)		710	710			
100214863	THOUSAND PALMS	CA		06/11/2025		775		(31)			(31)		744	744			
100214864	DUARTE	CA		06/11/2025		1,391		6			6		1,397	1,397			
100214865	PHOENIX	AZ		06/11/2025		675		(30)			(30)		645	645			
100214866	CORRALES	NM		06/11/2025		2,094		157			157		2,251	2,251			
100214867	BUFFALO	NY		06/11/2025		204		(7)			(7)		197	197			
100214868	WHEATLEY HEIGHTS	NY		06/11/2025		72,486		(236)			(236)		72,250	72,250			
100214869	MONTGOMERY	TX		06/11/2025		714		(33)			(33)		681	681			
100214870	CLEVELAND	OH		06/11/2025		700		(32)			(32)		668	668			
100214872	IRVINE	CA		06/11/2025		1,289		(49)			(49)		1,240	1,240			
100214873	MINEOLA	NY		06/11/2025		3,456		45			45		3,501	3,501			
100214874	BRONX	NY		06/11/2025		1,399		37			37		1,436	1,436			
100214876	LOS ANGELES	CA		06/11/2025		1,856		(32)			(32)		1,824	1,824			
100214879	BUCKLEY	WA		06/11/2025		1,711		(80)			(80)		1,631	1,631			
100214881	WOODSTOCK	GA		06/11/2025		1,451		3			3		1,454	1,454			
100214883	BELLEROSE	NY		06/11/2025		1,371		(18)			(18)		1,353	1,353			
100214885	DALLAS	TX		06/11/2025		248		(10)			(10)		238	238			
100214886	KISSIMMEE	FL		06/11/2025		1,489		(31)			(31)		1,458	1,458			
100214887	ONTARIO	CA		06/11/2025		7,725		(235)			(235)		7,490	7,490			
100214888	GRANADA HILLS	CA		06/11/2025		2,800		(99)			(99)		2,701	2,701			
100214889	STATE COLLEGE	PA		06/11/2025		615		(21)			(21)		594	594			
100214890	ELLENWOOD	GA		06/11/2025		1,922		(46)			(46)		1,876	1,876			
100214891	HOSCHTON	GA		06/11/2025		695		(31)			(31)		664	664			
100214892	NEW BRITAIN	CT		06/11/2025		830		3			3		833	833			
100214893	SAN LEANDRO	CA		06/11/2025		2,414		(80)			(80)		2,334	2,334			
100214894	RIVERSIDE	CA		06/11/2025		1,539		(43)			(43)		1,496	1,496			
100214895	ANAHEIM	CA		06/11/2025		1,749		(52)			(52)		1,697	1,697			
100214896	GREENFIELD	CA		06/11/2025		840		(37)			(37)		803	803			
100214897	MANASSAS	VA		06/11/2025		587		6			6		593	593			
100214898	HENDERSON	NV		06/11/2025		705		(28)			(28)		677	677			
100214900	LITHIA SPRINGS	GA		06/11/2025		564		(20)			(20)		544	544			
100214902	LOS ANGELES	CA		06/11/2025		1,697		(26)			(26)		1,671	1,671			
100214903	BARSTOW	CA		06/11/2025		277		(6)			(6)		271	271			
100214904	MURFREESBORO	TN		06/11/2025		1,842		(36)			(36)		1,806	1,806			
100214906	GAINESVILLE	GA		06/11/2025		2,777		(25)			(25)		2,752	2,752			
100214907	TUCSON	AZ		06/11/2025		1,193		(40)			(40)		1,153	1,153			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214909	LAS VEGAS	NV		06/11/2025		345		(16)			(16)		329	329			
100214910	HAYWARD	CA		06/11/2025		3,184		(158)			(158)		3,026	3,026			
100214911	LAS VEGAS	NV		06/11/2025		569		(27)			(27)		542	542			
100214912	PHILADELPHIA	PA		06/11/2025		21,066		(637)			(637)		20,429	20,429			
100214913	AUBURN	WA		06/11/2025		1,383		(57)			(57)		1,326	1,326			
100214914	AUBURN	WA		06/11/2025		1,212		(32)			(32)		1,180	1,180			
100214915	TACOMA	WA		06/11/2025		1,131		(31)			(31)		1,100	1,100			
100214916	SAN PABLO	CA		06/11/2025		1,478		(59)			(59)		1,419	1,419			
100214917	TACOMA	WA		06/11/2025		831		(31)			(31)		800	800			
100214921	WHITEHALL	PA		06/11/2025		407		(13)			(13)		394	394			
100214922	LEESBURG	VA		06/11/2025		937		(39)			(39)		898	898			
100214923	OCEAN CITY	MD		06/11/2025		698		(21)			(21)		677	677			
100214924	UPLAND	CA		06/11/2025		1,040		(1)			(1)		1,039	1,039			
100214926	CONCORD	NC		06/11/2025		1,075		(35)			(35)		1,040	1,040			
100214927	DACULA	GA		06/11/2025		910		(2)			(2)		908	908			
100214928	TUJUNGA AREA, LOS ANGELES	CA		06/11/2025		3,168		(87)			(87)		3,081	3,081			
100214929	ONTARIO	CA		06/11/2025		1,491		(35)			(35)		1,456	1,456			
100214930	MESQUITE	NV		06/11/2025		7,885		(123)			(123)		7,762	7,762			
100214931	FALLBROOK	CA		06/11/2025		1,287		(31)			(31)		1,256	1,256			
100214933	CORONA	CA		06/11/2025		2,727		(103)			(103)		2,624	2,624			
100214934	FORT LEE	NJ		06/11/2025		1,150		(30)			(30)		1,120	1,120			
100214936	LEAGUE CITY	TX		06/11/2025		8,318		(300)			(300)		8,018	8,018			
100214937	MELBOURNE	FL		06/11/2025		333		(15)			(15)		318	318			
100214939	COLLINGSWOOD	NJ		06/11/2025		492		(10)			(10)		482	482			
100214940	SAN DIEGO	CA		06/11/2025		1,270		(54)			(54)		1,216	1,216			
100214941	HENRICO	VA		06/11/2025		807		(31)			(31)		776	776			
100214942	LAS VEGAS	NV		06/11/2025		22,094		(160)			(160)		21,934	21,934			
100214944	BROOKLYN CENTER	MN		06/11/2025		2,204		(104)			(104)		2,100	2,100			
100214945	ROSEMEAD	CA		06/11/2025		3,428		(104)			(104)		3,324	3,324			
100214946	MIAMI	FL		06/11/2025		1,431		(34)			(34)		1,397	1,397			
100214947	BRIDGEPORT	CT		06/11/2025		540		(25)			(25)		515	515			
100214948	HENDERSON	NV		06/11/2025		8,971		(88)			(88)		8,883	8,883			
100214949	LA PUENTE	CA		06/11/2025		1,700		(49)			(49)		1,651	1,651			
100214950	SAN LEANDRO	CA		06/11/2025		1,825		(40)			(40)		1,785	1,785			
100214951	ANAHEIM	CA		06/11/2025		1,941		(38)			(38)		1,903	1,903			
100214952	CORONA	CA		06/11/2025		1,429		(39)			(39)		1,390	1,390			
100214953	EL CAJON	CA		06/11/2025		1,232		(17)			(17)		1,215	1,215			
100214955	OYSTER BAY	NY		06/11/2025		3,598		(122)			(122)		3,476	3,476			
100214956	DALLAS	GA		06/11/2025		1,652		(73)			(73)		1,579	1,579			
100214957	JERSEY CITY	NJ		06/11/2025		3,428		(70)			(70)		3,358	3,358			
100214958	NASHVILLE	TN		06/11/2025		2,000		(61)			(61)		1,939	1,939			
100214959	VAN NUYS AREA, LOS ANGELES	CA		06/11/2025		2,266		(94)			(94)		2,172	2,172			
100214960	ARCADIA	CA		06/11/2025		2,717		73			73		2,790	2,790			
100214962	FREDERICKSBURG	VA		06/11/2025		852		(20)			(20)		832	832			
100214963	SAN DIEGO	CA		06/11/2025		1,347		(12)			(12)		1,335	1,335			
100214964	PINEHURST	NC		06/11/2025		2,113		(59)			(59)		2,054	2,054			
100214966	HAWTHORNE	CA		06/11/2025		1,533		(16)			(16)		1,517	1,517			
100214967	CHINO HILLS	CA		06/11/2025		1,241		2			2		1,243	1,243			
100214969	NORWALK	CA		06/11/2025		13,420		(160)			(160)		13,260	13,260			
100214971	BALDWIN PARK	CA		06/11/2025		693		(32)			(32)		661	661			
100214973	SEATTLE	WA		06/11/2025		1,146		(32)			(32)		1,114	1,114			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214974	ARCADIA	CA		06/11/2025		1,210		(51)			(51)		1,159	1,159			
100214975	CLAREMONT	CA		06/11/2025		1,838		(73)			(73)		1,765	1,765			
100214977	WESTMINSTER	CA		06/11/2025		2,902		(82)			(82)		2,820	2,820			
100214979	IRVINE	CA		06/11/2025		519,156		(13,376)			(13,376)		505,780	505,780			
100214981	ALHAMBRA	CA		06/11/2025		818,045		(13,991)			(13,991)		804,054	804,054			
100214982	ONTARIO	CA		06/11/2025		1,633		(45)			(45)		1,588	1,588			
100214983	ALHAMBRA	CA		06/11/2025		2,068		(48)			(48)		2,020	2,020			
100214985	NOTTINGHAM	MD		06/11/2025		327		(13)			(13)		314	314			
100214986	ONTARIO	CA		06/11/2025		1,768		(57)			(57)		1,711	1,711			
100214988	PEMBROKE PINES	FL		06/11/2025		1,372		(45)			(45)		1,327	1,327			
100214989	SANTA ANA	CA		06/11/2025		2,637		(119)			(119)		2,518	2,518			
100214990	ROCKVILLE	MD		06/11/2025		2,125		(11)			(11)		2,114	2,114			
100214992	AVE MARIA	FL		06/11/2025		739		(5)			(5)		734	734			
100214993	PHOENIX	AZ		06/11/2025		1,436		(67)			(67)		1,369	1,369			
100214994	NORTH PORT	FL		06/11/2025		266		9			9		275	275			
100214996	ARLINGTON	VA		06/11/2025		2,129		(19)			(19)		2,110	2,110			
100214998	BOULDER CREEK	CA		06/11/2025		1,876		42			42		1,918	1,918			
100214999	BELLA COLLINA	FL		06/11/2025		4,190		(83)			(83)		4,107	4,107			
100215001	SAN JOSE	CA		06/11/2025		1,654		(47)			(47)		1,607	1,607			
100215004	CLIVE	IA		06/11/2025		1,608		(24)			(24)		1,584	1,584			
100215005	WALNUT	CA		06/11/2025		1,955		(74)			(74)		1,881	1,881			
100215006	DRIPPING SPRINGS	TX		06/11/2025		1,241		(21)			(21)		1,220	1,220			
100215007	CHINO HILLS	CA		06/11/2025		1,484		(45)			(45)		1,439	1,439			
100215008	CHINO HILLS	CA		06/11/2025		17,282		(442)			(442)		16,840	16,840			
100215009	BOERNE	TX		06/11/2025		3,491		(74)			(74)		3,417	3,417			
100215011	PHOENIX	AZ		06/11/2025		2,316		(50)			(50)		2,266	2,266			
100215012	LOS ANGELES	CA		06/11/2025		2,903		(54)			(54)		2,849	2,849			
100215013	GOODYEAR	AZ		06/11/2025		1,677		(28)			(28)		1,649	1,649			
100215014	DETROIT	MI		06/11/2025		650		(8)			(8)		642	642			
100215015	COLORADO SPRINGS	CO		06/11/2025		950		(29)			(29)		921	921			
100215016	BIG BEAR LAKE	CA		06/11/2025		1,560		(49)			(49)		1,511	1,511			
100215017	MCKINNEY	TX		06/11/2025		9,563		(206)			(206)		9,357	9,357			
100215018	PORT ST. LUCIE	FL		06/11/2025		954		(31)			(31)		923	923			
100215019	PINELLAS PARK	FL		06/11/2025		691		(21)			(21)		670	670			
100215020	LAS VEGAS	NV		06/11/2025		23,848		(336)			(336)		23,512	23,512			
100215021	ARLINGTON	VA		06/11/2025		11,911		(215)			(215)		11,696	11,696			
100215023	NAPA	CA		06/11/2025		2,761		(48)			(48)		2,713	2,713			
100215024	VAN NUYS	CA		06/11/2025		2,054		(47)			(47)		2,007	2,007			
100215025	LAVEEN	AZ		06/11/2025		1,274		(18)			(18)		1,256	1,256			
100215026	DALLAS	TX		06/11/2025		954		(36)			(36)		918	918			
100215027	DALLAS	GA		06/11/2025		1,108		(26)			(26)		1,082	1,082			
100215279	HARPERS FERRY	WV		06/12/2025		637		(21)			(21)		616	616			
100215281	MURPHY	NC		06/12/2025		1,092		(20)			(20)		1,072	1,072			
100215282	SEDONA	AZ		06/12/2025		1,309		(20)			(20)		1,289	1,289			
100215283	WESLEY CHAPEL	FL		06/12/2025		2,319		(84)			(84)		2,235	2,235			
100215285	VIAN	OK		06/12/2025		2,825		(44)			(44)		2,781	2,781			
100215286	HENDERSON	NV		06/12/2025		840		(4)			(4)		836	836			
100215287	NORTHAMPTON	MA		06/12/2025		959		(21)			(21)		938	938			
100215288	COLUMBUS	GA		06/12/2025		1,613		(57)			(57)		1,556	1,556			
100215289	EWING	NJ		06/12/2025		624		(10)			(10)		614	614			
100215290	NORMAN	OK		06/12/2025		3,251		(31)			(31)		3,220	3,220			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215291	WESTBURY	NY		06/12/2025		1,536		(4)			(4)		1,532	1,532			
100215292	BEACON	NY		06/12/2025		1,620		(57)			(57)		1,563	1,563			
100215293	POCONO LAKE	PA		06/12/2025		1,415		(47)			(47)		1,368	1,368			
100215294	ELK GROVE	CA		06/12/2025		1,058		(31)			(31)		1,027	1,027			
100215295	MIAMI	FL		06/12/2025		460		(17)			(17)		443	443			
100215296	ARLINGTON	VA		06/12/2025		450		(17)			(17)		433	433			
100215297	FREDERICKSBURG	TX		06/12/2025		868		(23)			(23)		845	845			
100215298	WEST CHESTER	PA		06/12/2025		1,291							1,291	1,291			
100215299	OCALA	FL		06/12/2025		518		(20)			(20)		498	498			
100215301	MIDLOTHIAN	VA		06/12/2025		576		(20)			(20)		556	556			
100215302	KOLOA	HI		06/12/2025		2,854		(85)			(85)		2,769	2,769			
100215303	MCKINNEY	TX		06/12/2025		722		(25)			(25)		697	697			
100215304	GALLATIN	TN		06/12/2025		639		(18)			(18)		621	621			
100215305	YORK	SC		06/12/2025		499		(14)			(14)		485	485			
100215306	HORIZON CITY	TX		06/12/2025		493		(19)			(19)		474	474			
100215307	LYNCHBURG	VA		06/12/2025		545		(13)			(13)		532	532			
100215308	LAWRENCEVILLE	GA		06/12/2025		823		(31)			(31)		792	792			
100215309	NEW HOPE	PA		06/12/2025		2,551		(68)			(68)		2,483	2,483			
100215310	INDIO	CA		06/12/2025		553		(12)			(12)		541	541			
100215311	GRAPEVIEW	WA		06/12/2025		1,705		(37)			(37)		1,668	1,668			
100215312	BUFFALO	NY		06/12/2025		568		(9)			(9)		559	559			
100215314	NAPLES	FL		06/12/2025		6,743		(209)			(209)		6,534	6,534			
100215316	HERNANDO	FL		06/12/2025		1,105		(23)			(23)		1,082	1,082			
100215317	PINELLAS PARK	FL		06/12/2025		646		(15)			(15)		631	631			
100215318	CAPE CORAL	FL		06/12/2025		1,480		(44)			(44)		1,436	1,436			
100215319	COLUMBIA	TN		06/12/2025		1,521		(32)			(32)		1,489	1,489			
100215320	MOBILE	AL		06/12/2025		7,299		(221)			(221)		7,078	7,078			
100215322	RIVERSIDE	CA		06/12/2025		886		(26)			(26)		860	860			
100215323	INGLEWOOD	CA		06/12/2025		2,494		(64)			(64)		2,430	2,430			
100215325	CORAM	MT		06/12/2025		1,217		16			16		1,233	1,233			
100215327	ROSEVILLE	CA		06/12/2025		771		(29)			(29)		742	742			
100215330	RIVERSIDE	CA		06/12/2025		1,909		(41)			(41)		1,868	1,868			
100215331	CUMMING	GA		06/12/2025		980		(26)			(26)		954	954			
100215333	LITTLE ELM	TX		06/12/2025		897		(33)			(33)		864	864			
100215335	BOCA RATON	FL		06/12/2025		688		(26)			(26)		662	662			
100215337	HONOLULU	HI		06/12/2025		1,306		(2)			(2)		1,304	1,304			
100215339	CASPER	WY		06/12/2025		764		22			22		786	786			
100215340	GASTONIA	NC		06/12/2025		526		(4)			(4)		522	522			
100215344	SAINT MARYS	GA		06/12/2025		836		(19)			(19)		817	817			
100215345	ELY	MN		06/12/2025		1,606		(19)			(19)		1,587	1,587			
100215346	VAN NUYS	CA		06/12/2025		2,806		(18)			(18)		2,788	2,788			
100215347	SANTA ANA	CA		06/12/2025		945		(25)			(25)		920	920			
100215348	WEST VALLEY CITY	UT		06/12/2025		807		(10)			(10)		797	797			
100215349	BEND	OR		06/12/2025		2,164		(37)			(37)		2,127	2,127			
100215350	DOWNEY	CA		06/12/2025		689		(9)			(9)		680	680			
100215351	TALLAHASSEE	FL		06/12/2025		997		(25)			(25)		972	972			
100215352	CAPE CORAL	FL		06/12/2025		879		(25)			(25)		854	854			
100215353	WILLIAMSTOWN	NJ		06/12/2025		1,162		(20)			(20)		1,142	1,142			
100215354	HAMPTON	VA		06/12/2025		516		(19)			(19)		497	497			
100215355	SANDWICH	IL		06/12/2025		1,558		(20)			(20)		1,538	1,538			
100215358	REISTERSTOWN	MD		06/12/2025		729		(4)			(4)		725	725			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215359	HOUSTON	TX		06/12/2025		653		2			2		655	655			
100215361	ANNAPOLIS	MD		06/12/2025		23,509		(424)			(424)		23,085	23,085			
100215363	MASHPEE	MA		06/12/2025		2,165		(27)			(27)		2,138	2,138			
100215364	LAS VEGAS	NV		06/12/2025		2,028		(4)			(4)		2,024	2,024			
100215365	GOULDSBORO	PA		06/12/2025		687		(1)			(1)		686	686			
100215366	CHATTANOOGA	TN		06/12/2025		9,547		(334)			(334)		9,213	9,213			
100215367	AMBLER	PA		06/12/2025		610		(18)			(18)		592	592			
100215368	MOAB	UT		06/12/2025		799		(10)			(10)		789	789			
100215369	CASTLE ROCK	CO		06/12/2025		861		(22)			(22)		839	839			
100215370	SAVANNAH	GA		06/12/2025		1,457		(1)			(1)		1,456	1,456			
100215371	SPRINGFIELD	OR		06/12/2025		883		(33)			(33)		850	850			
100215372	FORT MILL	SC		06/12/2025		666		(18)			(18)		648	648			
100215373	WILMINGTON	NC		06/12/2025		736		8			8		744	744			
100215374	CHINO	CA		06/12/2025		1,654		2			2		1,656	1,656			
100215375	BOSTON	MA		06/12/2025		1,440		(26)			(26)		1,414	1,414			
100215376	MOUNT LAUREL	NJ		06/12/2025		510		(12)			(12)		498	498			
100215377	SEATTLE	WA		06/12/2025		1,418		(12)			(12)		1,406	1,406			
100215378	ROGERS	MN		06/12/2025		817		(13)			(13)		804	804			
100215379	RICHMOND	VA		06/12/2025		570		(11)			(11)		559	559			
100215380	LONG BEACH	CA		06/12/2025		2,309		(74)			(74)		2,235	2,235			
100215381	FOUNTAIN VALLEY	CA		06/12/2025		571		(2)			(2)		569	569			
100215382	SAINT PAUL	MN		06/12/2025		1,500		(7)			(7)		1,493	1,493			
100215383	INDIANAPOLIS	IN		06/12/2025		446		(17)			(17)		429	429			
100215384	CONROE	TX		06/12/2025		778		(17)			(17)		761	761			
100215386	THE VILLAGES	FL		06/12/2025		618		(23)			(23)		595	595			
100215387	BANNER ELK	NC		06/12/2025		4,079		(79)			(79)		4,000	4,000			
100215388	WINTER SPRINGS	FL		06/12/2025		1,131		(22)			(22)		1,109	1,109			
100215389	LAVEEN	AZ		06/12/2025		30,267		787			787		31,054	31,054			
100215390	VAN NUYS	CA		06/12/2025		731		(22)			(22)		709	709			
100215391	EUGENE	OR		06/12/2025		1,193		(35)			(35)		1,158	1,158			
100215392	REMER	MN		06/12/2025		829		(11)			(11)		818	818			
100215393	SANTA ANA	CA		06/12/2025		1,153		(23)			(23)		1,130	1,130			
100215394	SAN FRANCISCO	CA		06/12/2025		1,839		(21)			(21)		1,818	1,818			
100215395	HAINES CITY	FL		06/12/2025		578		(22)			(22)		556	556			
100215396	OCEAN CITY	NJ		06/12/2025		1,699		(49)			(49)		1,650	1,650			
100215397	DELTONA	FL		06/12/2025		1,620		(45)			(45)		1,575	1,575			
100215398	AUSTIN	TX		06/12/2025		613		(14)			(14)		599	599			
100215399	STAMFORD	CT		06/12/2025		2,381		(40)			(40)		2,341	2,341			
100215400	JUPITER	FL		06/12/2025		1,442		(23)			(23)		1,419	1,419			
100215401	EL PASO	TX		06/12/2025		509		(3)			(3)		506	506			
100215402	HENDERSON	NV		06/12/2025		1,012		(1)			(1)		1,011	1,011			
100215403	MERRIMAC	MA		06/12/2025		912		(20)			(20)		892	892			
100215404	CATHEDRAL CITY	CA		06/12/2025		840		(27)			(27)		813	813			
100215405	JACKSONVILLE	FL		06/12/2025		1,652		85			85		1,737	1,737			
100215406	SAN ANTONIO	TX		06/12/2025		50,963		484			484		51,447	51,447			
100215407	CHICAGO	IL		06/12/2025		1,446		(9)			(9)		1,437	1,437			
100215408	PALMDALE	CA		06/12/2025		788		(26)			(26)		762	762			
100215410	INDIAN RIVER	MI		06/12/2025		930		(19)			(19)		911	911			
100215411	SACRAMENTO	CA		06/12/2025		1,429		(44)			(44)		1,385	1,385			
100215412	LA GRANGE	KY		06/12/2025		764		(20)			(20)		744	744			
100215413	LEMOORE	CA		06/12/2025		753		4			4		757	757			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215414	ORLANDO	FL		06/12/2025		880		(14)			(14)		866	866			
100215415	FORNEY	TX		06/12/2025		708		(13)			(13)		695	695			
100215416	APOPKA	FL		06/12/2025		790		(18)			(18)		772	772			
100215417	MILWAUKEE	WI		06/12/2025		857		(13)			(13)		844	844			
100215418	EAST TAWAS	MI		06/12/2025		498		(19)			(19)		479	479			
100215419	FREDERICKSBURG	VA		06/12/2025		941		(4)			(4)		937	937			
100215420	FORT MYERS	FL		06/12/2025		520		(20)			(20)		500	500			
100215421	COLUMBUS	OH		06/12/2025		1,213		15			15		1,228	1,228			
100215422	SEATTLE	WA		06/12/2025		2,016		(42)			(42)		1,974	1,974			
100215423	PIONEER	CA		06/12/2025		681		(23)			(23)		658	658			
100215424	LA HABRA	CA		06/12/2025		9,298		(232)			(232)		9,066	9,066			
100215425	ARVERNE	NY		06/12/2025		1,621		14			14		1,635	1,635			
100215426	SACRAMENTO	CA		06/12/2025		1,230		(39)			(39)		1,191	1,191			
100215427	SAN LEANDRO	CA		06/12/2025		1,734		(48)			(48)		1,686	1,686			
100215428	BLAINE	MN		06/12/2025		1,970		(35)			(35)		1,935	1,935			
100215429	BENNETT	NC		06/12/2025		582		(6)			(6)		576	576			
100215430	LAKE FOREST	CA		06/12/2025		1,334		(36)			(36)		1,298	1,298			
100215432	CLACKAMAS	OR		06/12/2025		1,992		(4)			(4)		1,988	1,988			
100215433	INDIANAPOLIS	IN		06/12/2025		571		(17)			(17)		554	554			
100215434	ORLANDO	FL		06/12/2025		784		2			2		786	786			
100215435	BOISE	ID		06/12/2025		1,010		18			18		1,028	1,028			
100215436	INGLEWOOD	CA		06/12/2025		1,566		7			7		1,573	1,573			
100215438	WASHINGTON	MI		06/12/2025		4,744		(89)			(89)		4,655	4,655			
100215439	MANSFIELD	TX		06/12/2025		1,563		(26)			(26)		1,537	1,537			
100215441	ROME	GA		06/12/2025		1,352		25			25		1,377	1,377			
100215442	MARIETTA	GA		06/12/2025		937		(33)			(33)		904	904			
100215443	LAKE ELSINORE	CA		06/12/2025		1,262		(37)			(37)		1,225	1,225			
100215444	OAKHURST	NJ		06/12/2025		3,094		(103)			(103)		2,991	2,991			
100215445	ORLANDO	FL		06/12/2025		1,081		(18)			(18)		1,063	1,063			
100215446	WAXAHACHIE	TX		06/12/2025		645		(19)			(19)		626	626			
100215447	AUSTIN	TX		06/12/2025		665		(20)			(20)		645	645			
100215448	WOODLAND HILLS	CA		06/12/2025		2,072		(47)			(47)		2,025	2,025			
100215449	ANN ARBOR	MI		06/12/2025		548		(11)			(11)		537	537			
100215451	VICTORVILLE	CA		06/12/2025		948		(11)			(11)		937	937			
100215452	HAYWARD	CA		06/12/2025		6,400		(169)			(169)		6,231	6,231			
100215453	FRESNO	CA		06/12/2025		648		(24)			(24)		624	624			
100215454	DELRAY BEACH	FL		06/12/2025		655		(16)			(16)		639	639			
100215455	GAITHERSBURG	MD		06/12/2025		805		(17)			(17)		788	788			
100215456	HARRISBURG	NC		06/12/2025		1,095		(35)			(35)		1,060	1,060			
100215457	DEARBORN	MI		06/12/2025		5,105		(87)			(87)		5,018	5,018			
100215458	SEATAC	WA		06/12/2025		734		(21)			(21)		713	713			
100215459	VICTOR	ID		06/12/2025		858		(25)			(25)		833	833			
100215460	MI WUK VILLAGE	CA		06/12/2025		660		(17)			(17)		643	643			
100215462	BAKERSFIELD	CA		06/12/2025		1,189		(10)			(10)		1,179	1,179			
100215463	HOUSTON	TX		06/12/2025		577		(3)			(3)		574	574			
100215464	PHOENIX	AZ		06/12/2025		1,068		(13)			(13)		1,055	1,055			
100215465	BAKERSFIELD	CA		06/12/2025		1,189		(10)			(10)		1,179	1,179			
100215466	COLUMBUS	OH		06/12/2025		1,221		41			41		1,262	1,262			
100215467	LOS ALAMITOS	CA		06/12/2025		2,556		(84)			(84)		2,472	2,472			
100215468	LIVERMORE	CA		06/12/2025		2,128		(69)			(69)		2,059	2,059			
100215469	MURRIETA	CA		06/12/2025		1,664		(36)			(36)		1,628	1,628			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215470	LONG BEACH	CA		06/12/2025		1,114		11			11		1,125	1,125			
100215471	RANCHO MIRAGE	CA		06/12/2025		1,954		(21)			(21)		1,933	1,933			
100215472	ALBANY	OR		06/12/2025		1,257		(32)			(32)		1,225	1,225			
100215473	LEHIGH ACRES	FL		06/12/2025		595		(22)			(22)		573	573			
100215474	TOMS RIVER	NJ		06/12/2025		4,094		(82)			(82)		4,012	4,012			
100215475	OLYMPIA	WA		06/12/2025		974		(17)			(17)		957	957			
100215477	CAPE CORAL	FL		06/12/2025		1,526		(26)			(26)		1,500	1,500			
100215479	CARROLLTON	TX		06/12/2025		1,076		(30)			(30)		1,046	1,046			
100215480	FLAGSTAFF	AZ		06/12/2025		1,742		(44)			(44)		1,698	1,698			
100215481	DES PLAINES	IL		06/12/2025		869		(16)			(16)		853	853			
100215482	HANAHAN	SC		06/12/2025		666		(25)			(25)		641	641			
100215483	SYLMAR	CA		06/12/2025		1,603		3			3		1,606	1,606			
100215484	LOMA LINDA	CA		06/12/2025		1,216		(30)			(30)		1,186	1,186			
100215485	RANCHO MIRAGE	CA		06/12/2025		588		(7)			(7)		581	581			
100215486	ATLANTA	GA		06/12/2025		491		(16)			(16)		475	475			
100215487	RIPON	CA		06/12/2025		2,610		(47)			(47)		2,563	2,563			
100215488	PALM SPRINGS	CA		06/12/2025		64,638		(759)			(759)		63,879	63,879			
100215489	SANTA CRUZ	CA		06/12/2025		87,328		(2,668)			(2,668)		84,660	84,660			
100215491	CAROLINA BEACH	NC		06/12/2025		1,331		(23)			(23)		1,308	1,308			
100215492	SUGARLOAF	CA		06/12/2025		718		(22)			(22)		696	696			
100215493	WESTMINSTER	MD		06/12/2025		752		26			26		778	778			
100215495	FLAGSTAFF	AZ		06/12/2025		1,156		(26)			(26)		1,130	1,130			
100215496	TEMPE	AZ		06/12/2025		833		(11)			(11)		822	822			
100215498	EDEN	UT		06/12/2025		1,906		(28)			(28)		1,878	1,878			
100215499	CONYERS	GA		06/12/2025		713		(21)			(21)		692	692			
100215500	ROCKVILLE	MD		06/12/2025		1,483		(46)			(46)		1,437	1,437			
100215503	LAS CRUCES	NM		06/12/2025		657		(14)			(14)		643	643			
100215504	MILLEDGEVILLE	GA		06/12/2025		788		(16)			(16)		772	772			
100215506	NOBLESVILLE	IN		06/12/2025		4,547		133			133		4,680	4,680			
100215507	HAYWARD	CA		06/12/2025		2,965		(48)			(48)		2,917	2,917			
100215508	SAN DIEGO	CA		06/12/2025		1,806		(23)			(23)		1,783	1,783			
100215509	MADISON	WI		06/12/2025		815		(15)			(15)		800	800			
100215510	MONTEREY	CA		06/12/2025		1,475		(16)			(16)		1,459	1,459			
100215511	PHILADELPHIA	PA		06/12/2025		2,723		(71)			(71)		2,652	2,652			
100215512	SHEPHERD	TX		06/12/2025		528		(9)			(9)		519	519			
100215513	STAUNTON	VA		06/12/2025		354		(8)			(8)		346	346			
100215514	PROSPECT PARK	NJ		06/12/2025		977		(30)			(30)		947	947			
100215515	YUMA	AZ		06/12/2025		808		(12)			(12)		796	796			
100215516	CITRUS HEIGHTS	CA		06/12/2025		1,115		(33)			(33)		1,082	1,082			
100215517	BIRMINGHAM	AL		06/12/2025		1,007		(14)			(14)		993	993			
100215518	PORT SAINT LUCIE	FL		06/12/2025		664		(19)			(19)		645	645			
100215519	WATSONVILLE	CA		06/12/2025		1,300		(41)			(41)		1,259	1,259			
100215520	OVIEDO	FL		06/12/2025		15,531		(208)			(208)		15,323	15,323			
100215521	HASLET	TX		06/12/2025		1,321		(5)			(5)		1,316	1,316			
100215522	RANCHO CORDOVA	CA		06/12/2025		1,219		3			3		1,222	1,222			
100215523	SEATTLE	WA		06/12/2025		1,238		(38)			(38)		1,200	1,200			
100215524	NEWARK	DE		06/12/2025		632		(24)			(24)		608	608			
100215526	RUNNELLS	IA		06/11/2025		1,005		(41)			(41)		964	964			
100215527	PHILADELPHIA	PA		06/11/2025		674		(6)			(6)		668	668			
100215528	WOODSTOCK	GA		06/11/2025		718		(2)			(2)		716	716			
100215529	PHILADELPHIA	PA		06/11/2025		756		(9)			(9)		747	747			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100215530	RICHLAND	WA		06/11/2025		1,236		(39)			(39)		1,197	1,197			
100215531	PHOENIX	AZ		06/11/2025		674		(28)			(28)		646	646			
100215532	HARVEY	LA		06/11/2025		2,039		37			37		2,076	2,076			
100215533	SIGNAL HILL	CA		06/11/2025		1,668		22			22		1,690	1,690			
100215535	DUNEDIN	FL		06/12/2025		1,396		(52)			(52)		1,344	1,344			
100215538	NORMAN	OK		06/12/2025		693		(16)			(16)		677	677			
100215540	CHICAGO	IL		06/12/2025		639		(16)			(16)		623	623			
100215541	THORNVILLE	OH		06/12/2025		1,063		(20)			(20)		1,043	1,043			
100215542	COLORADO SPRINGS	CO		06/12/2025		855		(3)			(3)		852	852			
100215543	MOUNT DORA	FL		06/12/2025		801		(12)			(12)		789	789			
100215544	MILLEDGEVILLE	GA		06/12/2025		465		(6)			(6)		459	459			
100215545	CHATTANOOGA	TN		06/12/2025		3,991		4			4		3,995	3,995			
100215546	TUCSON	AZ		06/12/2025		847		(14)			(14)		833	833			
100215547	CORPUS CHRISTI	TX		06/12/2025		631		(10)			(10)		621	621			
100215548	OCALA	FL		06/12/2025		691		(11)			(11)		680	680			
100215549	ROCKPORT	TX		06/12/2025		1,894		7			7		1,901	1,901			
100215550	SANDWICH	MA		06/12/2025		1,381		(17)			(17)		1,364	1,364			
100215551	GREER	SC		06/12/2025		631		(11)			(11)		620	620			
100215552	HILTON HEAD ISLAND	SC		06/12/2025		770		(13)			(13)		757	757			
100215553	APPLE RIVER	IL		06/12/2025		1,644		(15)			(15)		1,629	1,629			
100215554	SEATTLE	WA		06/12/2025		1,429		(23)			(23)		1,406	1,406			
100215555	SELBYVILLE	DE		06/12/2025		1,064		(18)			(18)		1,046	1,046			
100215556	TAMARAC	FL		06/12/2025		1,060		(34)			(34)		1,026	1,026			
100215558	DAVENPORT	FL		06/12/2025		1,073		(18)			(18)		1,055	1,055			
100215559	GEORGETOWN	DE		06/12/2025		642		(8)			(8)		634	634			
100215560	GARLAND	TX		06/12/2025		1,611		(6)			(6)		1,605	1,605			
100215561	MOREHEAD CITY	NC		06/12/2025		27,593		115			115		27,708	27,708			
100215563	LAS VEGAS	NV		06/12/2025		477		(5)			(5)		472	472			
100215564	ASHEVILLE	NC		06/12/2025		1,038		(14)			(14)		1,024	1,024			
100215565	MORRISTOWN	TN		06/12/2025		757		8			8		765	765			
100215566	POYNETTE	WI		06/12/2025		2,709		(28)			(28)		2,681	2,681			
100215567	GULF BREEZE	FL		06/12/2025		658		(14)			(14)		644	644			
100215568	PALM COAST	FL		06/12/2025		1,044		45			45		1,089	1,089			
100215570	OLYMPIC VALLEY	CA		06/12/2025		1,144		8			8		1,152	1,152			
100215572	LAS VEGAS	NV		06/12/2025		1,444		22			22		1,466	1,466			
100215573	SELBYVILLE	DE		06/12/2025		820		(12)			(12)		808	808			
100215574	NORTH PORT	FL		06/12/2025		771		(21)			(21)		750	750			
100215575	OJAI	CA		06/12/2025		2,236		(9)			(9)		2,227	2,227			
100215577	LAS VEGAS	NV		06/12/2025		2,021		66			66		2,087	2,087			
100215578	HENDERSON	NV		06/12/2025		906		45			45		951	951			
100215581	EAGLE LAKE	FL		06/12/2025		828		43			43		871	871			
100215582	HAZELTON	ND		06/12/2025		554		4			4		558	558			
100215584	MYRTLE BEACH	SC		06/12/2025		1,571		(18)			(18)		1,553	1,553			
100215585	SPRINGDALE	AR		06/12/2025		711		(17)			(17)		694	694			
100215586	FORT LAUDERDALE	FL		06/12/2025		2,072		(39)			(39)		2,033	2,033			
100215587	GEORGETOWN	SC		06/12/2025		799		(23)			(23)		776	776			
100215588	TWIN LAKES	WI		06/12/2025		1,477		(7)			(7)		1,470	1,470			
100215590	JACKSONS GAP	AL		06/12/2025		1,138		(12)			(12)		1,126	1,126			
100215592	WINCHESTER	TN		06/12/2025		862		(22)			(22)		840	840			
100215593	GATLINBURG	TN		06/12/2025		1,602		(30)			(30)		1,572	1,572			
100215595	PORT SAINT LUCIE	FL		06/12/2025		1,172		(29)			(29)		1,143	1,143			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215597	OCALA	FL		06/12/2025		2,709		112			112		2,821	2,821			
100215598	NORTH OGDEN	UT		06/12/2025		43,209		1,238			1,238		44,447	44,447			
100215599	GAINESVILLE	FL		06/12/2025		1,115		50			50		1,165	1,165			
100215600	PHOENIX	AZ		06/12/2025		30,963		1,982			1,982		32,945	32,945			
100215601	CAPE CORAL	FL		06/12/2025		782		(20)			(20)		762	762			
100215603	HIAWASSEE	GA		06/12/2025		1,247		(30)			(30)		1,217	1,217			
100215604	BRADENTON	FL		06/12/2025		4,930		89			89		5,019	5,019			
100215607	NORTH WILDWOOD	NJ		06/12/2025		5,577		(38)			(38)		5,539	5,539			
100215608	WHITE STONE	VA		06/12/2025		995		(5)			(5)		990	990			
100215609	SOUTH YARMOUTH	MA		06/12/2025		1,256		(14)			(14)		1,242	1,242			
100215610	REDDING	CA		06/12/2025		1,099		50			50		1,149	1,149			
100215611	WASHINGTON	UT		06/12/2025		37,673		622			622		38,295	38,295			
100215612	QUEEN CREEK	AZ		06/12/2025		1,248		(44)			(44)		1,204	1,204			
100215613	HOLLYWOOD	FL		06/12/2025		1,421		(24)			(24)		1,397	1,397			
100215614	PENSACOLA	FL		06/12/2025		4,057		365			365		4,422	4,422			
100215615	NAPLES	FL		06/12/2025		955		(30)			(30)		925	925			
100215616	BOLIVIA	NC		06/12/2025		1,317		69			69		1,386	1,386			
100215617	KISSIMMEE	FL		06/12/2025		781		(21)			(21)		760	760			
100215618	GLENWOOD	AR		06/12/2025		610		(17)			(17)		593	593			
100215619	POOLER	GA		06/12/2025		828		(22)			(22)		806	806			
100215621	ANTIOCH	TN		06/12/2025		672		(20)			(20)		652	652			
100215622	CHARLOTTE	NC		06/12/2025		722		(17)			(17)		705	705			
100215623	FORSYTH	MO		06/12/2025		1,119							1,119	1,119			
100215624	CONVERSE	TX		06/12/2025		663		51			51		714	714			
100215626	NOKOMIS	FL		06/12/2025		752		10			10		762	762			
100215627	PHILADELPHIA	PA		06/12/2025		1,180		4			4		1,184	1,184			
100215628	EDGEWATER	FL		06/12/2025		2,163		24			24		2,187	2,187			
100215629	JUPITER	FL		06/12/2025		797		(7)			(7)		790	790			
100215630	OCEAN CITY	NJ		06/12/2025		1,746		13			13		1,759	1,759			
100215631	DOUBLE SPRINGS	AL		06/12/2025		1,713		(20)			(20)		1,693	1,693			
100215632	SARASOTA	FL		06/12/2025		1,054		12			12		1,066	1,066			
100215633	MYRTLE BEACH	SC		06/12/2025		83,423		(1,849)			(1,849)		81,574	81,574			
100215635	BOVEY	MN		06/12/2025		934		(20)			(20)		914	914			
100215636	CARRBORO	NC		06/12/2025		615		(15)			(15)		600	600			
100215637	PROSPERITY	SC		06/12/2025		1,544		(34)			(34)		1,510	1,510			
100215638	ASHBURN	VA		06/12/2025		957		(14)			(14)		943	943			
100215639	WEATHERFORD	TX		06/12/2025		626		(14)			(14)		612	612			
100215641	LAKEWOOD	WA		06/12/2025		851		(13)			(13)		838	838			
100215642	ATLANTA	GA		06/12/2025		901		(2)			(2)		899	899			
100215643	BALTIMORE	MD		06/12/2025		1,340		(30)			(30)		1,310	1,310			
100215644	KINGSTON	OK		06/12/2025		799		(24)			(24)		775	775			
100215646	PHILADELPHIA	PA		06/12/2025		748		(2)			(2)		746	746			
100215647	ADDISON	TX		06/12/2025		1,196		(5)			(5)		1,191	1,191			
100215648	NORTH HOLLYWOOD	CA		06/13/2025		847		(38)			(38)		809	809			
100215649	LOS ANGELES	CA		06/13/2025		20,522		(709)			(709)		19,813	19,813			
100215650	WHITTIER	CA		06/13/2025		3,153		(121)			(121)		3,032	3,032			
100215651	HESPERIA	CA		06/13/2025		6,889		(321)			(321)		6,568	6,568			
100215652	NAPERVILLE	IL		06/13/2025		1,340		(39)			(39)		1,301	1,301			
100215653	CANTON	GA		06/13/2025		1,308		(61)			(61)		1,247	1,247			
100215654	PROVO	UT		06/13/2025		1,279		(7)			(7)		1,272	1,272			
100215655	CLARK	NJ		06/13/2025		1,660		(15)			(15)		1,645	1,645			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215656	OGDEN	UT		06/13/2025		384		(18)			(18)		366	366			
100215657	CONCORD	NH		06/13/2025		350		(13)			(13)		337	337			
100215658	CASTROVILLE	CA		06/13/2025		2,351		(16)			(16)		2,335	2,335			
100215659	PLANTATION	FL		06/13/2025		1,835		22			22		1,857	1,857			
100215660	BONITA SPRINGS	FL		06/13/2025		2,094		(18)			(18)		2,076	2,076			
100215661	SAN ANTONIO	TX		06/13/2025		1,279		(41)			(41)		1,238	1,238			
100215662	SACRAMENTO	CA		06/13/2025		925		(43)			(43)		882	882			
100215663	HOUSTON	TX		06/13/2025		362		(1)			(1)		361	361			
100215664	ATLANTA	GA		06/13/2025		1,050		(26)			(26)		1,024	1,024			
100215665	DENVER	CO		06/13/2025		2,761		(64)			(64)		2,697	2,697			
100215666	VENICE	FL		06/13/2025		2,046		(34)			(34)		2,012	2,012			
100215667	LAWRENCE	KS		06/13/2025		450		(21)			(21)		429	429			
100215669	ORLANDO	FL		06/13/2025		1,361		(7)			(7)		1,354	1,354			
100215671	AURORA	CO		06/13/2025		1,995		(47)			(47)		1,948	1,948			
100215672	PHOENIX	AZ		06/13/2025		3,112		(87)			(87)		3,025	3,025			
100215673	HENRICO	VA		06/13/2025		1,087		(19)			(19)		1,068	1,068			
100215674	ONTARIO	CA		06/13/2025		6,393		(223)			(223)		6,170	6,170			
100215677	FRESNO	CA		06/13/2025		357		5			5		362	362			
100215678	MC LEAN	VA		06/13/2025		2,405		(86)			(86)		2,319	2,319			
100215679	KISSIMMEE	FL		06/13/2025		761		(30)			(30)		731	731			
100215683	SALT LAKE CITY	UT		06/13/2025		1,603		3			3		1,606	1,606			
100215684	HOMESTEAD	FL		06/13/2025		869		(33)			(33)		836	836			
100215685	COVINA	CA		06/13/2025		1,417		(53)			(53)		1,364	1,364			
100215686	HAVERHILL	MA		06/13/2025		781		(7)			(7)		774	774			
100215687	INDIANAPOLIS	IN		06/13/2025		544		(6)			(6)		538	538			
100215688	CHARLOTTE	NC		06/13/2025		687		(13)			(13)		674	674			
100215689	LOS ANGELES	CA		06/13/2025		1,779		15			15		1,794	1,794			
100215690	MONTCLAIR	NJ		06/13/2025		1,115		(29)			(29)		1,086	1,086			
100215691	SHERRILLS FORD	NC		06/13/2025		394		(18)			(18)		376	376			
100215692	YULEE	FL		06/13/2025		625		(26)			(26)		599	599			
100215693	THIELLS	NY		06/13/2025		1,051		(1)			(1)		1,050	1,050			
100215694	PHOENIX	AZ		06/13/2025		483		3			3		486	486			
100215695	GARDEN GROVE	CA		06/13/2025		1,450		(45)			(45)		1,405	1,405			
100215696	MONROE	NY		06/13/2025		1,896		(42)			(42)		1,854	1,854			
100215697	JURUPA VALLEY	CA		06/13/2025		2,509		(48)			(48)		2,461	2,461			
100215698	WOODSTOCK	NY		06/13/2025		1,334		(47)			(47)		1,287	1,287			
100215700	NEWPORT BEACH	CA		06/13/2025		799		(15)			(15)		784	784			
100215701	AUSTIN	TX		06/13/2025		4,471		(155)			(155)		4,316	4,316			
100215702	PORTLAND	OR		06/13/2025		1,016		(21)			(21)		995	995			
100215704	RENO	NV		06/13/2025		2,395		(2)			(2)		2,393	2,393			
100215705	PEORIA	AZ		06/13/2025		491		(14)			(14)		477	477			
100215706	MURFREESBORO	TN		06/13/2025		981		(19)			(19)		962	962			
100215707	BALTIMORE	MD		06/13/2025		296		(4)			(4)		292	292			
100215709	SACRAMENTO	CA		06/13/2025		726		24			24		750	750			
100215710	ANAHEIM	CA		06/13/2025		921		(28)			(28)		893	893			
100215711	MIAMI	FL		06/13/2025		639		(29)			(29)		610	610			
100215712	BIXBY	OK		06/13/2025		304		(8)			(8)		296	296			
100215714	NORTH PORT	FL		06/13/2025		628		(10)			(10)		618	618			
100215715	OCEANSIDE	CA		06/13/2025		2,680		(58)			(58)		2,622	2,622			
100215716	LOGAN	OH		06/13/2025		279		(9)			(9)		270	270			
100215717	ORLANDO	FL		06/13/2025		1,027		(15)			(15)		1,012	1,012			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215718	PEORIA	AZ		06/13/2025		474		(17)			(17)		457	457			
100215719	PHOENIX	AZ		06/13/2025		1,948		(17)			(17)		1,931	1,931			
100215720	WINTER GARDEN	FL		06/13/2025		146		(5)			(5)		141	141			
100215721	TAMPA	FL		06/13/2025		258		(12)			(12)		246	246			
100215723	LAKELAND	FL		06/13/2025		430		4			4		434	434			
100215725	KATY	TX		06/12/2025		603		(19)			(19)		584	584			
100215726	SOUTHPORT	NC		06/12/2025		906		(19)			(19)		887	887			
100215727	LAS VEGAS	NV		06/12/2025		830		(20)			(20)		810	810			
100215728	RALEIGH	NC		06/12/2025		1,347		(23)			(23)		1,324	1,324			
100215729	MOUNT DESERT	ME		06/12/2025		934		(18)			(18)		916	916			
100215730	TARZANA	CA		06/12/2025		3,141		(105)			(105)		3,036	3,036			
100215731	MARYSVILLE	CA		06/12/2025		616		(22)			(22)		594	594			
100215732	PORT SAINT LUCIE	FL		06/12/2025		716		(26)			(26)		690	690			
100215733	DOUGLASVILLE	GA		06/12/2025		751		(17)			(17)		734	734			
100215734	KATY	TX		06/12/2025		643		(17)			(17)		626	626			
100215735	SALINAS	CA		06/12/2025		1,317		(22)			(22)		1,295	1,295			
100215736	JEFFERSON	GA		06/12/2025		2,292		111			111		2,403	2,403			
100215737	PALM COAST	FL		06/12/2025		736		3			3		739	739			
100215738	MENIFEE	CA		06/12/2025		1,587		84			84		1,671	1,671			
100215739	DACULA	GA		06/12/2025		968							968	968			
100215740	FRISCO	TX		06/12/2025		1,242		(5)			(5)		1,237	1,237			
100215742	PLYMOUTH	MN		06/12/2025		11,809		(98)			(98)		11,711	11,711			
100215743	LOCKLAND	OH		06/12/2025		1,385		(51)			(51)		1,334	1,334			
100215744	DORAL	FL		06/12/2025		745		(15)			(15)		730	730			
100215745	ATHENS	GA		06/12/2025		772		(7)			(7)		765	765			
100215746	CHICAGO	IL		06/12/2025		1,058		(26)			(26)		1,032	1,032			
100215747	OAKHURST	CA		06/12/2025		997		9			9		1,006	1,006			
100215749	COLORADO SPRINGS	CO		06/12/2025		520		(3)			(3)		517	517			
100215752	PRINCETON	TX		06/12/2025		1,011		(6)			(6)		1,005	1,005			
100215753	CARROLL	NH		06/12/2025		1,076		(19)			(19)		1,057	1,057			
100215755	RICHMOND	VA		06/12/2025		592		(10)			(10)		582	582			
100215756	POCONO LAKE	PA		06/12/2025		710		(24)			(24)		686	686			
100215757	QUEEN CREEK	AZ		06/12/2025		917		(20)			(20)		897	897			
100215758	CAPE CORAL	FL		06/12/2025		681		(1)			(1)		680	680			
100215759	WIND LAKE	WI		06/12/2025		885		(11)			(11)		874	874			
100215760	PRINCETON	TX		06/12/2025		555		(8)			(8)		547	547			
100215762	NEW HAVEN	CT		06/12/2025		652		(11)			(11)		641	641			
100215764	FRISCO	TX		06/12/2025		2,873		12			12		2,885	2,885			
100215765	MYRTLE BEACH	SC		06/12/2025		758		(25)			(25)		733	733			
100215767	N TOPSAIL BEACH	NC		06/12/2025		1,256		(26)			(26)		1,230	1,230			
100215768	SAN DIEGO	CA		06/12/2025		1,294		(24)			(24)		1,270	1,270			
100215769	CHARLESTON	SC		06/12/2025		1,871		(18)			(18)		1,853	1,853			
100215770	LUBBOCK	TX		06/12/2025		682		(15)			(15)		667	667			
100215771	RICHMOND HILL	GA		06/12/2025		1,264		(18)			(18)		1,246	1,246			
100215772	FITCHBURG	MA		06/12/2025		1,018		(15)			(15)		1,003	1,003			
100215773	DRIPPING SPRINGS	TX		06/12/2025		1,687		(13)			(13)		1,674	1,674			
100215776	NEWPORT NEWS	VA		06/12/2025		577		(14)			(14)		563	563			
100215777	AWENDAW	SC		06/12/2025		1,691		(35)			(35)		1,656	1,656			
100215778	CONROE	TX		06/12/2025		751		(12)			(12)		739	739			
100215779	OCEAN ISLE BEACH	NC		06/12/2025		940		(16)			(16)		924	924			
100215780	AMMON	ID		06/12/2025		1,166		(15)			(15)		1,151	1,151			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215782	KAILUA KONA	HI		06/12/2025		2,917		(130)			(130)		2,787	2,787			
100215783	PALM COAST	FL		06/12/2025		702		(1)			(1)		701	701			
100215784	MONROE	NC		06/12/2025		616		(16)			(16)		600	600			
100215785	YORKVILLE	IL		06/12/2025		624		1			1		625	625			
100215786	FRANKLIN	TN		06/12/2025		1,209		(40)			(40)		1,169	1,169			
100215787	KNOXVILLE	TN		06/12/2025		888		(15)			(15)		873	873			
100215789	GLENDALE	AZ		06/12/2025		588		(15)			(15)		573	573			
100215790	POCONO LAKE	PA		06/12/2025		958		(29)			(29)		929	929			
100215791	WORCESTER	MA		06/12/2025		1,501		(26)			(26)		1,475	1,475			
100215793	YORK	ME		06/12/2025		1,334		(34)			(34)		1,300	1,300			
100215794	MONTEREY PARK	CA		06/12/2025		2,504		(14)			(14)		2,490	2,490			
100215795	LAWRENCEVILLE	GA		06/12/2025		1,430		(14)			(14)		1,416	1,416			
100215796	CHICAGO	IL		06/12/2025		1,756		(22)			(22)		1,734	1,734			
100215797	JENSEN BEACH	FL		06/12/2025		1,414		(18)			(18)		1,396	1,396			
100215798	LEXINGTON	MA		06/12/2025		1,927		9			9		1,936	1,936			
100215799	HOBOKEN	NJ		06/12/2025		1,004		(3)			(3)		1,001	1,001			
100215800	NEW BEDFORD	MA		06/12/2025		1,115		(14)			(14)		1,101	1,101			
100215801	LAWRENCEVILLE	GA		06/12/2025		917		18			18		935	935			
100215802	ARCADIA	CA		06/12/2025		3,441		(60)			(60)		3,381	3,381			
100215803	ANTIOCH	CA		06/12/2025		1,108		(17)			(17)		1,091	1,091			
100215804	NEW HAVEN	CT		06/12/2025		772		(11)			(11)		761	761			
100215805	FORT LAUDERDALE	FL		06/12/2025		635		(12)			(12)		623	623			
100215806	BULLHEAD CITY	AZ		06/12/2025		689		26			26		715	715			
100215807	ARLINGTON	TN		06/12/2025		1,139		(1)			(1)		1,138	1,138			
100215808	HEMET	CA		06/12/2025		959		(15)			(15)		944	944			
100215809	BREINIGSVILLE	PA		06/12/2025		3,874		(58)			(58)		3,816	3,816			
100215810	ONTARIO	CA		06/12/2025		1,301		(15)			(15)		1,286	1,286			
100215811	BETHEL	ME		06/12/2025		22,924		(753)			(753)		22,171	22,171			
100215812	ONTARIO	CA		06/12/2025		1,293		(13)			(13)		1,280	1,280			
100215813	ALBUQUERQUE	NM		06/12/2025		531		(21)			(21)		510	510			
100215815	CYPRESS	TX		06/12/2025		645		(2)			(2)		643	643			
100215816	GARDEN GROVE	CA		06/12/2025		3,573		(53)			(53)		3,520	3,520			
100215817	RICHMOND	VA		06/12/2025		847		(16)			(16)		831	831			
100215819	OAK ISLAND	NC		06/12/2025		923		(31)			(31)		892	892			
100215820	LAKEWOOD	NJ		06/12/2025		1,447		(17)			(17)		1,430	1,430			
100215821	APEX	NC		06/12/2025		1,445		(13)			(13)		1,432	1,432			
100215823	SEATTLE	WA		06/12/2025		56,542		(898)			(898)		55,644	55,644			
100215824	LACONIA	NH		06/12/2025		1,253		(10)			(10)		1,243	1,243			
100215826	WELLINGTON	NV		06/12/2025		5,088		(114)			(114)		4,974	4,974			
100215827	MANSFIELD	TX		06/12/2025		4,117		152			152		4,269	4,269			
100215828	SAINT CHARLES	MO		06/12/2025		693		(6)			(6)		687	687			
100215829	TUCSON	AZ		06/12/2025		613		(18)			(18)		595	595			
100215830	PROVINCETOWN	MA		06/12/2025		1,784		(11)			(11)		1,773	1,773			
100215831	BEND	OR		06/12/2025		1,091		(21)			(21)		1,070	1,070			
100215835	SUNRISE BEACH	MO		06/12/2025		771		(11)			(11)		760	760			
100215836	CARY	NC		06/12/2025		1,245		(12)			(12)		1,233	1,233			
100215837	OCALA	FL		06/12/2025		547		(9)			(9)		538	538			
100215838	CHEYENNE	WY		06/12/2025		763		(15)			(15)		748	748			
100215839	CHANHASSEN	MN		06/12/2025		807		(2)			(2)		805	805			
100215840	CINCINNATI	OH		06/12/2025		947		(12)			(12)		935	935			
100215841	WINOOSKI	VT		06/12/2025		1,515		(14)			(14)		1,501	1,501			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215842	LAS VEGAS	NV		06/12/2025		678		(6)			(6)		672	672			
100215843	SUNRISE	FL		06/12/2025		1,582		(26)			(26)		1,556	1,556			
100215844	AURORA	IL		06/12/2025		3,974		(76)			(76)		3,898	3,898			
100215845	NOKOMIS	FL		06/12/2025		682		7			7		689	689			
100215846	SANTAQUIN	UT		06/12/2025		1,051		4			4		1,055	1,055			
100215847	MANTECA	CA		06/12/2025		1,327		(16)			(16)		1,311	1,311			
100215848	TAFTON	PA		06/12/2025		993		(10)			(10)		983	983			
100215849	FOLSOM	CA		06/12/2025		1,507		(23)			(23)		1,484	1,484			
100215851	CHARLOTTE	NC		06/12/2025		887		12			12		899	899			
100215852	BLACKSBURG	VA		06/12/2025		670		(15)			(15)		655	655			
100215853	MIDDLETOWN	DE		06/12/2025		816		(21)			(21)		795	795			
100215855	SHARON	MA		06/12/2025		2,913		(4)			(4)		2,909	2,909			
100215856	CHARLOTTE	NC		06/12/2025		994		(7)			(7)		987	987			
100215857	SPRINGFIELD	VA		06/12/2025		1,044		(8)			(8)		1,036	1,036			
100215858	HOLLY SPRINGS	NC		06/12/2025		1,033		4			4		1,037	1,037			
100215859	MEMPHIS	TN		06/12/2025		1,123		(5)			(5)		1,118	1,118			
100215860	SHENANDOAH	VA		06/12/2025		645		(16)			(16)		629	629			
100215861	RIVERDALE	GA		06/12/2025		575		(14)			(14)		561	561			
100215862	KENNESAW	GA		06/12/2025		872		(3)			(3)		869	869			
100215863	ATLANTA	GA		06/12/2025		1,090		11			11		1,101	1,101			
100215864	SWEDESBORO	NJ		06/12/2025		575		(19)			(19)		556	556			
100215867	WINTER PARK	CO		06/12/2025		2,922		(17)			(17)		2,905	2,905			
100215868	PANAMA CITY BEACH	FL		06/12/2025		941		(5)			(5)		936	936			
100215869	CHARLOTTE	NC		06/12/2025		1,945		(18)			(18)		1,927	1,927			
100215870	CHICAGO	IL		06/12/2025		1,465		(20)			(20)		1,445	1,445			
100215871	LAKE HAVASU CITY	AZ		06/12/2025		3,188		(30)			(30)		3,158	3,158			
100215872	HOWELL	NJ		06/12/2025		1,470		(11)			(11)		1,459	1,459			
100215873	NATICK	MA		06/12/2025		1,674		25			25		1,699	1,699			
100215874	SCOTTSDALE	AZ		06/12/2025		1,677		(8)			(8)		1,669	1,669			
100215875	BRYAN	TX		06/12/2025		670							670	670			
100215876	FRONT ROYAL	VA		06/12/2025		559		(20)			(20)		539	539			
100215877	BELLA VISTA	AR		06/12/2025		548		(11)			(11)		537	537			
100215878	RENO	NV		06/12/2025		1,090		(17)			(17)		1,073	1,073			
100215879	OMAHA	NE		06/12/2025		724		(14)			(14)		710	710			
100215880	DURHAM	NC		06/12/2025		664		(20)			(20)		644	644			
100215881	EMIGRANT GAP	CA		06/12/2025		880		(15)			(15)		865	865			
100215882	GUNTERSVILLE	AL		06/12/2025		602		(10)			(10)		592	592			
100215883	HAMPSTEAD	NC		06/12/2025		1,261		(6)			(6)		1,255	1,255			
100215884	MELISSA	TX		06/12/2025		1,036		(5)			(5)		1,031	1,031			
100215885	LAS VEGAS	NV		06/12/2025		706		(17)			(17)		689	689			
100215886	CONCORD	NC		06/12/2025		729		(2)			(2)		727	727			
100215887	TUSTIN	CA		06/12/2025		4,570		(89)			(89)		4,481	4,481			
100215888	OXFORD	FL		06/12/2025		730		(9)			(9)		721	721			
100215890	PROVIDENCE	RI		06/16/2025		186		(2)			(2)		184	184			
100215891	MONTGOMERY	TX		06/16/2025		2,241		(100)			(100)		2,141	2,141			
100215892	PALM COAST	FL		06/16/2025		462		(19)			(19)		443	443			
100215893	PLANTATION	FL		06/16/2025		1,043		(43)			(43)		1,000	1,000			
100215894	CHARLOTTESVILLE	VA		06/16/2025		706		(27)			(27)		679	679			
100215895	ARCADIA	CA		06/16/2025		2,957		(66)			(66)		2,891	2,891			
100215896	ROTONDA WEST	FL		06/16/2025		469		(16)			(16)		453	453			
100215897	TRENTON	NJ		06/16/2025		464		(9)			(9)		455	455			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215898	ENCINO	CA		06/16/2025		3,363		(59)			(59)		3,304	3,304			
100215899	LAS VEGAS	NV		06/16/2025		1,348		(27)			(27)		1,321	1,321			
100215900	PASSAIC	NJ		06/16/2025		698		(24)			(24)		674	674			
100215903	HOBOKEN	NJ		06/16/2025		12,987		(570)			(570)		12,417	12,417			
100215905	ANSONIA	CT		06/16/2025		802		(37)			(37)		765	765			
100215906	SUMMERFIELD	FL		06/16/2025		490		(23)			(23)		467	467			
100215907	LOS ANGELES	CA		06/16/2025		1,064		(11)			(11)		1,053	1,053			
100215908	PETALUMA	CA		06/17/2025		381		(6)			(6)		375	375			
100215910	DUARTE	CA		06/17/2025		1,358		(37)			(37)		1,321	1,321			
100215911	LOS ANGELES	CA		06/17/2025		1,764		(26)			(26)		1,738	1,738			
100215913	LIVERMORE	CA		06/17/2025		3,613		(65)			(65)		3,548	3,548			
100215914	READING	PA		06/17/2025		476		(2)			(2)		474	474			
100215915	WEST COVINA	CA		06/17/2025		2,686		(54)			(54)		2,632	2,632			
100215916	PALMDALE	CA		06/17/2025		1,230		(18)			(18)		1,212	1,212			
100215919	PALMDALE	CA		06/17/2025		741		(35)			(35)		706	706			
100215920	WINTER GARDEN	FL		06/17/2025		1,247		(10)			(10)		1,237	1,237			
100215921	NATIONAL CITY	CA		06/17/2025		2,672		(60)			(60)		2,612	2,612			
100215922	SILVER SPRING	MD		06/17/2025		522		6			6		528	528			
100215924	RIVERSIDE	CA		06/17/2025		2,271		(78)			(78)		2,193	2,193			
100215925	ATLANTA	GA		06/17/2025		820		5			5		825	825			
100215926	DAYTONA BEACH	FL		06/17/2025		530		(2)			(2)		528	528			
100215930	PALMDALE	CA		06/17/2025		1,319		(51)			(51)		1,268	1,268			
100215931	DESERT HOT SPRINGS	CA		06/17/2025		1,269		(36)			(36)		1,233	1,233			
100215932	MESQUITE	TX		06/17/2025		681		5			5		686	686			
100215934	SAN TAN VALLEY	AZ		07/11/2025		1,180		(46)			(46)		1,134	1,134			
100215935	DAVIE	FL		07/11/2025		2,815		(115)			(115)		2,700	2,700			
100215936	PARADISE VALLEY	AZ		07/11/2025		8,697		(281)			(281)		8,416	8,416			
100215939	TEMECULA	CA		07/11/2025		5,998		(158)			(158)		5,840	5,840			
100215940	SAN ANTONIO	TX		07/11/2025		346		(16)			(16)		330	330			
100215942	AURORA	OH		07/11/2025		1,332		(31)			(31)		1,301	1,301			
100215943	SOUTHFIELD	MI		07/11/2025		267		(12)			(12)		255	255			
100215944	IGO	CA		07/11/2025		1,865		(87)			(87)		1,778	1,778			
100215945	EAST PALO ALTO	CA		07/11/2025		2,168		(71)			(71)		2,097	2,097			
100215946	FRANKLIN PARK	IL		07/11/2025		534		(22)			(22)		512	512			
100215950	CLIFTON	NJ		07/11/2025		859		(27)			(27)		832	832			
100215952	GARY	IN		07/11/2025		266		(10)			(10)		256	256			
100215953	CARROLLTON	TX		07/11/2025		719		(32)			(32)		687	687			
100215955	WILMINGTON	NC		07/11/2025		449		(21)			(21)		428	428			
100215958	FRESNO	CA		07/11/2025		808		(24)			(24)		784	784			
100215959	SAN ANTONIO	TX		07/11/2025		328		(15)			(15)		313	313			
100215962	FRISCO	TX		07/11/2025		3,634		(118)			(118)		3,516	3,516			
100215967	INDIAN HEAD PARK	IL		07/11/2025		723		(25)			(25)		698	698			
100215969	RICHMOND	TX		07/11/2025		1,113		(52)			(52)		1,061	1,061			
100215974	AGOURA HILLS	CA		07/11/2025		4,856		(185)			(185)		4,671	4,671			
100215975	HOUSTON	TX		07/11/2025		29,362		(1,362)			(1,362)		28,000	28,000			
100215977	POINCIANA	FL		07/11/2025		264							264	264			
100215978	HERRIMAN	UT		07/11/2025		1,341		(10)			(10)		1,331	1,331			
100215981	BONITA SPRINGS	FL		07/11/2025		3,594		(139)			(139)		3,455	3,455			
100215982	KLAMATH FALLS	OR		07/11/2025		380		(14)			(14)		366	366			
100215985	PLACENTIA	CA		07/11/2025		2,896		(124)			(124)		2,772	2,772			
100215986	MOORESVILLE	NC		07/11/2025		1,276		(24)			(24)		1,252	1,252			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215987	PALMER	AK		07/11/2025		2,537							2,537	2,537			
100215991	NORTH MIAMI BEACH	FL		07/11/2025		1,189		(41)			(41)		1,148	1,148			
100215992	NORTH WALES	PA		07/11/2025		429		(20)			(20)		409	409			
100215993	FORT WORTH	TX		07/11/2025		1,311		(12)			(12)		1,299	1,299			
100215994	ORLANDO	FL		07/11/2025		363		(8)			(8)		355	355			
100215995	MERCED	CA		07/11/2025		350		(16)			(16)		334	334			
100215996	STOCKTON	CA		07/11/2025		328		(8)			(8)		320	320			
100215999	CROCKETT	CA		07/11/2025		1,311		(41)			(41)		1,270	1,270			
100216002	ATASCADERO	CA		07/11/2025		1,405		(63)			(63)		1,342	1,342			
100216003	WHITTIER	CA		07/11/2025		1,033		(48)			(48)		985	985			
100216004	HARBOR CITY	CA		07/11/2025		2,560		(43)			(43)		2,517	2,517			
100216005	MIAMI	FL		07/11/2025		2,425		(18)			(18)		2,407	2,407			
100216006	WALNUT CREEK	CA		07/11/2025		921		(32)			(32)		889	889			
100216007	FELTON	DE		07/11/2025		755		(30)			(30)		725	725			
100216009	HAYWARD	CA		07/11/2025		2,275		(47)			(47)		2,228	2,228			
100216010	WINTER SPRINGS	FL		07/11/2025		279		(4)			(4)		275	275			
100216011	SAN ANTONIO	TX		07/11/2025		2,200		10			10		2,210	2,210			
100216013	ARLINGTON	TX		07/11/2025		51,746		(1,464)			(1,464)		50,282	50,282			
100216015	SANTA ANA	CA		07/11/2025		3,905		(138)			(138)		3,767	3,767			
100216016	HOLLYWOOD	FL		07/11/2025		1,596		(53)			(53)		1,543	1,543			
100216017	ROYAL PALM BEACH	FL		07/11/2025		997		(35)			(35)		962	962			
100216018	BURLINGAME	CA		07/11/2025		15,109		(327)			(327)		14,782	14,782			
100216021	GRAND PRAIRIE	TX		07/11/2025		1,373		(55)			(55)		1,318	1,318			
100216023	PULLMAN	WA		06/17/2025		991		1			1		992	992			
100216024	CANTON	GA		06/17/2025		1,487		(57)			(57)		1,430	1,430			
100216025	MIAMI	FL		06/17/2025		2,073		(64)			(64)		2,009	2,009			
100216026	LOS ANGELES	CA		06/17/2025		6,522		(50)			(50)		6,472	6,472			
100216027	PORTLAND	OR		06/17/2025		1,118		(9)			(9)		1,109	1,109			
100216029	COVE	TX		06/17/2025		644		(22)			(22)		622	622			
100216030	BLOOMFIELD	NJ		06/17/2025		1,250		5			5		1,255	1,255			
100216032	HUDSON	MA		06/17/2025		5,817		(175)			(175)		5,642	5,642			
100216034	LEHIGH ACRES	FL		06/17/2025		963		(41)			(41)		922	922			
100216035	WRIGHTWOOD	CA		06/17/2025		1,167		(27)			(27)		1,140	1,140			
100216036	BELLAIRE	TX		06/17/2025		2,996		(39)			(39)		2,957	2,957			
100216037	DADE CITY	FL		06/17/2025		352		(16)			(16)		336	336			
100216038	MIAMI	FL		06/17/2025		441		(20)			(20)		421	421			
100216039	CAPE CORAL	FL		06/17/2025		554		(26)			(26)		528	528			
100216040	CAPE CORAL	FL		06/17/2025		1,014		(47)			(47)		967	967			
100216041	SAPPHIRE	NC		06/17/2025		967		(17)			(17)		950	950			
100216043	CONWAY	SC		06/17/2025		784		(15)			(15)		769	769			
100216044	ORLANDO	FL		06/17/2025		2,015		(50)			(50)		1,965	1,965			
100216045	WEST SACRAMENTO	CA		06/17/2025		598		(24)			(24)		574	574			
100216046	NEW ORLEANS	LA		06/17/2025		717		16			16		733	733			
100216047	NORTH RICHLAND HILLS	TX		06/17/2025		626		(29)			(29)		597	597			
100216048	PHILADELPHIA	PA		06/17/2025		370		(2)			(2)		368	368			
100216049	KAILUA KONA	HI		06/17/2025		752		(30)			(30)		722	722			
100216050	MIAMI	FL		06/17/2025		2,410		(100)			(100)		2,310	2,310			
100216052	SEATTLE	WA		06/17/2025		1,061		(42)			(42)		1,019	1,019			
100216053	SAN JOSE	CA		06/17/2025		1,421		(42)			(42)		1,379	1,379			
100216054	DENVER	NC		06/17/2025		1,797		(31)			(31)		1,766	1,766			
100216056	NORTH LAUDERDALE	FL		06/17/2025		480		(13)			(13)		467	467			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216057	DELAND	FL		06/17/2025		728		(31)			(31)		697	697			
100216058	VIRGINIA BEACH	VA		06/17/2025		612		(9)			(9)		603	603			
100216059	LAWRENCEVILLE	GA		06/17/2025		981		(46)			(46)		935	935			
100216060	KNOXVILLE	TN		06/17/2025		3,666		(167)			(167)		3,499	3,499			
100216062	FALLBROOK	CA		06/17/2025		2,207		(103)			(103)		2,104	2,104			
100216063	GLEN ROSE	TX		06/17/2025		216		(7)			(7)		209	209			
100216064	MEMPHIS	TN		06/17/2025		410		(16)			(16)		394	394			
100216065	PORTLAND	OR		06/17/2025		1,347		(29)			(29)		1,318	1,318			
100216067	HILLIARD	OH		06/17/2025		300		(12)			(12)		288	288			
100216069	GLENDALE HEIGHTS	IL		06/17/2025		556		(24)			(24)		532	532			
100216070	STATESVILLE	NC		06/17/2025		559		(20)			(20)		539	539			
100216071	PENSACOLA	FL		06/17/2025		503		(13)			(13)		490	490			
100216073	NORTH CHARLESTON	SC		06/17/2025		560		7			7		567	567			
100216074	RIVERSIDE	CA		06/17/2025		2,882		(131)			(131)		2,751	2,751			
100216075	WOODBURN	OR		06/17/2025		841		(26)			(26)		815	815			
100216076	LOS BANOS	CA		06/17/2025		494		(23)			(23)		471	471			
100216077	CORONA	CA		06/17/2025		33,995		(79)			(79)		33,916	33,916			
100216078	FAIR LAWN	NJ		06/17/2025		1,078		(29)			(29)		1,049	1,049			
100216079	LULING	LA		06/17/2025		317		(9)			(9)		308	308			
100216080	SANTA CRUZ	CA		06/17/2025		2,128		(58)			(58)		2,070	2,070			
100216081	BIG SKY	MT		06/17/2025		14,001		(621)			(621)		13,380	13,380			
100216084	MEMPHIS	TN		06/17/2025		425		(10)			(10)		415	415			
100216085	SCARBOROUGH	ME		06/17/2025		1,017		(28)			(28)		989	989			
100216086	WASHINGTON	NC		06/17/2025		204		(10)			(10)		194	194			
100216090	HOUSTON	TX		06/17/2025		1,372		(38)			(38)		1,334	1,334			
100216093	HENRICO	VA		06/17/2025		539		(6)			(6)		533	533			
100216094	WILLARD	NC		06/17/2025		271		(12)			(12)		259	259			
100216097	CORNELIUS	OR		06/17/2025		443		(21)			(21)		422	422			
100216098	CHARLOTTE	NC		06/17/2025		650		(14)			(14)		636	636			
100216099	RANSON	WV		06/17/2025		434		(15)			(15)		419	419			
100216101	AMBOY	WA		06/17/2025		6,529		(214)			(214)		6,315	6,315			
100216102	DICKINSON	TX		06/17/2025		7,356		(262)			(262)		7,094	7,094			
100216103	DAYTON	OH		06/17/2025		435		(20)			(20)		415	415			
100216104	VANCOUVER	WA		06/17/2025		1,461		(62)			(62)		1,399	1,399			
100216105	PINECREST	FL		06/17/2025		2,112		(120)			(120)		1,992	1,992			
100216106	LAKE HAVASU CITY	AZ		06/17/2025		3,788		(203)			(203)		3,585	3,585			
100216107	CHOWCHILLA	CA		06/17/2025		533		(25)			(25)		508	508			
100216108	NORFOLK	VA		06/17/2025		825		(39)			(39)		786	786			
100216109	CONWAY	SC		06/17/2025		689		(28)			(28)		661	661			
100216112	WOODLAND HILLS	CA		06/17/2025		175		(4)			(4)		171	171			
100216113	SARASOTA	FL		06/17/2025		668		(28)			(28)		640	640			
100216114	UNIONDALE	NY		06/17/2025		1,096		(41)			(41)		1,055	1,055			
100216115	PICKERINGTON	OH		06/17/2025		264		(6)			(6)		258	258			
100216116	GREENSBORO	NC		06/17/2025		773		8			8		781	781			
100216117	CHARLOTTESVILLE	VA		06/17/2025		492		(6)			(6)		486	486			
100216118	ATLANTA	GA		06/17/2025		1,300		(56)			(56)		1,244	1,244			
100216119	JACKSONVILLE	FL		06/17/2025		442		(15)			(15)		427	427			
100216120	LOS ANGELES	CA		06/17/2025		855		1			1		856	856			
100216121	COLOMA	MI		06/17/2025		1,470		(32)			(32)		1,438	1,438			
100216122	SEVIERVILLE	TN		06/17/2025		1,388		(30)			(30)		1,358	1,358			
100216124	SEVIERVILLE	TN		06/17/2025		1,626		(35)			(35)		1,591	1,591			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216125	CAPE CORAL	FL		06/17/2025		3,441		(74)			(74)		3,367	3,367			
100216126	SARASOTA	FL		06/17/2025		1,835		(40)			(40)		1,795	1,795			
100216127	NASHVILLE	TN		06/17/2025		2,085		(45)			(45)		2,040	2,040			
100216128	BRADENTON	FL		06/17/2025		1,081		(23)			(23)		1,058	1,058			
100216129	SEASIDE	CA		06/17/2025		5,917		(128)			(128)		5,789	5,789			
100216130	ALEDO	TX		06/17/2025		2,850		(55)			(55)		2,795	2,795			
100216132	CARROLL	NH		06/17/2025		1,641		(35)			(35)		1,606	1,606			
100216133	SEATTLE	WA		06/17/2025		14,333		310			310		14,643	14,643			
100216134	CAMBY	IN		06/17/2025		999		(22)			(22)		977	977			
100216136	BRADENTON	FL		06/17/2025		1,008		(22)			(22)		986	986			
100216137	AUSTIN	TX		06/17/2025		3,461		(20)			(20)		3,441	3,441			
100216138	COLLEGE STATION	TX		06/17/2025		4,145		(89)			(89)		4,056	4,056			
100216139	LOS ANGELES	CA		06/17/2025		1,638		(35)			(35)		1,603	1,603			
100216143	JACKSONVILLE	FL		06/17/2025		3,135		(68)			(68)		3,067	3,067			
100216144	FAIRFAX	VA		06/17/2025		3,187		(69)			(69)		3,118	3,118			
100216146	FOUNTAIN HILLS	AZ		06/17/2025		3,088		(67)			(67)		3,021	3,021			
100216147	WESTLAKE VILLAGE	CA		06/17/2025		2,832		(56)			(56)		2,776	2,776			
100216148	DUBLIN	CA		06/17/2025		2,543		(53)			(53)		2,490	2,490			
100216149	AUSTIN	TX		06/17/2025		2,989		(64)			(64)		2,925	2,925			
100216150	SOMERVILLE	MA		06/17/2025		2,748		(38)			(38)		2,710	2,710			
100216154	OLYMPIA	WA		06/17/2025		2,431		(52)			(52)		2,379	2,379			
100216156	TEMECULA	CA		06/17/2025		2,852		(61)			(61)		2,791	2,791			
100216157	NEWCASTLE	CA		06/17/2025		2,983		(59)			(59)		2,924	2,924			
100216158	SEATTLE	WA		06/17/2025		2,715		(59)			(59)		2,656	2,656			
100216160	CLAYTON	CA		06/17/2025		2,769		(24)			(24)		2,745	2,745			
100216161	CANOGA PARK	CA		06/18/2025		2,092		(64)			(64)		2,028	2,028			
100216162	NORTHRIDGE	CA		06/18/2025		820		(20)			(20)		800	800			
100216163	SAN JOSE	CA		06/18/2025		4,141		(16)			(16)		4,125	4,125			
100216164	ONTARIO	CA		06/18/2025		1,808		(36)			(36)		1,772	1,772			
100216165	RANCHO CUCAMONGA	CA		06/18/2025		16,503		10			10		16,513	16,513			
100216166	CORONA	CA		06/18/2025		1,484		14			14		1,498	1,498			
100216167	AUBURN	WA		06/18/2025		1,302		(27)			(27)		1,275	1,275			
100216168	WEST HILLS	CA		06/18/2025		845		(16)			(16)		829	829			
100216169	WESTMINSTER	CA		06/18/2025		703		(15)			(15)		688	688			
100216170	LOS ANGELES	CA		06/18/2025		3,207		(82)			(82)		3,125	3,125			
100216171	ELK GROVE	CA		06/18/2025		933		(13)			(13)		920	920			
100216172	SAN DIEGO	CA		06/18/2025		1,966		(54)			(54)		1,912	1,912			
100216173	CANOGA PARK	CA		06/18/2025		2,299		(68)			(68)		2,231	2,231			
100216175	WAYNE	NJ		06/18/2025		1,499		6			6		1,505	1,505			
100216176	ROUND ROCK	TX		06/18/2025		2,684		(1)			(1)		2,683	2,683			
100216177	NORTH HOLLYWOOD	CA		06/18/2025		1,783		(11)			(11)		1,772	1,772			
100216178	LAS VEGAS	NV		06/18/2025		991		4			4		995	995			
100216179	MANSFIELD	TX		06/18/2025		764		(9)			(9)		755	755			
100216180	LAS VEGAS	NV		06/18/2025		940		5			5		945	945			
100216182	LINCOLN	CA		06/20/2025		409		(8)			(8)		401	401			
100216183	BEAUMONT	CA		06/20/2025		991		(29)			(29)		962	962			
100216184	LYNWOOD	CA		06/20/2025		536		(9)			(9)		527	527			
100216185	HOUSTON	TX		06/20/2025		2,226		(18)			(18)		2,208	2,208			
100216186	SANTA ANA	CA		06/20/2025		2,361		(6)			(6)		2,355	2,355			
100216188	WINTERVILLE	NC		06/20/2025		3,984		(36)			(36)		3,948	3,948			
100216189	SAN CLEMENTE	CA		06/20/2025		7,621		(116)			(116)		7,505	7,505			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216190	CENTENNIAL	CO		06/20/2025		1,356		(14)			(14)		1,342	1,342			
100216191	ORANGE	CA		06/20/2025		918		(32)			(32)		886	886			
100216192	LAWNDALE	CA		06/20/2025		614		(28)			(28)		586	586			
100216193	WHITTIER	CA		06/20/2025		6,468		(63)			(63)		6,405	6,405			
100216194	SANTA ANA	CA		06/20/2025		945		(12)			(12)		933	933			
100216195	MARINA	CA		06/20/2025		3,080		(110)			(110)		2,970	2,970			
100216196	STOCKTON	CA		06/20/2025		856		(40)			(40)		816	816			
100216197	BAKERSFIELD	CA		06/20/2025		1,085		2			2		1,087	1,087			
100216198	MAMMOTH LAKES	CA		06/20/2025		3,400		(106)			(106)		3,294	3,294			
100216199	MIAMI	FL		06/20/2025		699		(20)			(20)		679	679			
100216200	LEHIGH ACRES	FL		06/20/2025		1,251		5			5		1,256	1,256			
100216201	VIRGINIA BEACH	VA		06/20/2025		2,172		(21)			(21)		2,151	2,151			
100216202	LOS ANGELES	CA		06/20/2025		505		(16)			(16)		489	489			
100216203	SANTA ANA	CA		06/20/2025		2,129		(66)			(66)		2,063	2,063			
100216204	HOUSTON	TX		06/20/2025		2,312		4			4		2,316	2,316			
100216205	DENVER	CO		06/20/2025		1,779		(38)			(38)		1,741	1,741			
100216206	NORTHGLENN	CO		06/20/2025		2,513		(70)			(70)		2,443	2,443			
100216207	WALL TOWNSHIP	NJ		06/20/2025		963		(32)			(32)		931	931			
100216208	HOCKLEY	TX		06/20/2025		2,010		(91)			(91)		1,919	1,919			
100216209	BUENA PARK	CA		06/20/2025		2,085		(51)			(51)		2,034	2,034			
100216210	FOREST PARK	GA		06/20/2025		346		(7)			(7)		339	339			
100216211	STOCKTON	CA		06/20/2025		778		(26)			(26)		752	752			
100216212	HOUSTON	TX		06/20/2025		534		(11)			(11)		523	523			
100216213	WESTMINSTER	CA		06/20/2025		1,799		(84)			(84)		1,715	1,715			
100216214	GUSTINE	CA		06/20/2025		958		(11)			(11)		947	947			
100216217	SAN JOSE	CA		06/20/2025		11,767		(283)			(283)		11,484	11,484			
100216218	VENICE	FL		06/20/2025		361		(17)			(17)		344	344			
100216219	WOODSTOCK	GA		06/20/2025		942		(39)			(39)		903	903			
100216220	OCEANSIDE	CA		06/20/2025		1,797		(56)			(56)		1,741	1,741			
100216221	WEST SACRAMENTO	CA		06/20/2025		1,178		(55)			(55)		1,123	1,123			
100216222	WINDERMERE	FL		06/20/2025		5,050		(128)			(128)		4,922	4,922			
100216223	ESCONDIDO	CA		06/20/2025		2,087		(59)			(59)		2,028	2,028			
100216224	SACRAMENTO	CA		06/20/2025		5,801		36			36		5,837	5,837			
100216226	BALDWIN PARK	CA		06/20/2025		1,192		(29)			(29)		1,163	1,163			
100216227	MOLALLA	OR		06/20/2025		778		(15)			(15)		763	763			
100216228	CASSOPOLIS	MI		06/20/2025		1,218		(40)			(40)		1,178	1,178			
100216229	ORANGE BEACH	AL		06/20/2025		2,085		(55)			(55)		2,030	2,030			
100216230	GRAND LAKE	CO		06/20/2025		904		(29)			(29)		875	875			
100216231	PARKER	AZ		06/20/2025		131,625		(3,210)			(3,210)		128,415	128,415			
100216232	OCEAN ISLE BEACH	NC		06/20/2025		1,597		(39)			(39)		1,558	1,558			
100216233	ELLIJAY	GA		06/20/2025		1,480		(36)			(36)		1,444	1,444			
100216234	BIG BEAR LAKE	CA		06/20/2025		1,872		(32)			(32)		1,840	1,840			
100216235	PRINCETON	TX		06/20/2025		1,162		(34)			(34)		1,128	1,128			
100216236	LURAY	VA		06/20/2025		1,004		(22)			(22)		982	982			
100216238	FOREST LAKES	AZ		06/20/2025		1,553		(19)			(19)		1,534	1,534			
100216239	HENDERSON	NV		06/20/2025		1,211		35			35		1,246	1,246			
100216240	BROKEN BOW	OK		06/20/2025		1,324		(30)			(30)		1,294	1,294			
100216241	AUSTIN	TX		06/20/2025		990		(15)			(15)		975	975			
100216242	SELBYVILLE	DE		06/20/2025		1,178		(21)			(21)		1,157	1,157			
100216243	DESOTO	TX		06/20/2025		747		(14)			(14)		733	733			
100216244	CABLE	WI		06/20/2025		931		(28)			(28)		903	903			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216245	SUNSET BEACH	NC		06/20/2025		454		(17)			(17)		437	437			
100216246	CYPRESS	TX		06/20/2025		1,807		(60)			(60)		1,747	1,747			
100216249	HILTON HEAD ISLAND	SC		06/20/2025		1,601		(52)			(52)		1,549	1,549			
100216250	HAYDEN	ID		06/20/2025		1,583		43			43		1,626	1,626			
100216252	PRESCOTT	AZ		06/20/2025		1,617		22			22		1,639	1,639			
100216253	PRINCETON	TX		06/20/2025		948		(27)			(27)		921	921			
100216254	AUBURN	AL		06/20/2025		511		(17)			(17)		494	494			
100216255	SEAGOVILLE	TX		06/20/2025		975		(27)			(27)		948	948			
100216256	BROOMFIELD	CO		06/20/2025		909		(23)			(23)		886	886			
100216257	EBONY	VA		06/20/2025		1,457		(47)			(47)		1,410	1,410			
100216258	PORT ST. LUCIE	FL		06/20/2025		1,474		(13)			(13)		1,461	1,461			
100216259	MYRTLE BEACH	SC		06/20/2025		1,043		29			29		1,072	1,072			
100216260	DALLAS	TX		06/20/2025		1,119		(13)			(13)		1,106	1,106			
100216261	NASHVILLE	TN		06/20/2025		527		(18)			(18)		509	509			
100216263	MESA	AZ		06/20/2025		1,072		(23)			(23)		1,049	1,049			
100216264	FAIRFAX	VA		06/20/2025		6,486		(210)			(210)		6,276	6,276			
100216265	SOUTHFIELD	MI		06/20/2025		870		(28)			(28)		842	842			
100216266	BREMERTON	WA		06/20/2025		540		(16)			(16)		524	524			
100216267	DALLAS	TX		06/20/2025		460		(12)			(12)		448	448			
100216268	STOCKTON	CA		06/20/2025		1,385		59			59		1,444	1,444			
100216269	DURANGO	CO		06/20/2025		1,992		(50)			(50)		1,942	1,942			
100216270	POOLER	GA		06/20/2025		849		(28)			(28)		821	821			
100216271	HUNTERSVILLE	NC		06/20/2025		937		(16)			(16)		921	921			
100216272	SAVANNAH	GA		06/20/2025		1,571		(42)			(42)		1,529	1,529			
100216273	MOREHEAD CITY	NC		06/20/2025		6,713		(102)			(102)		6,611	6,611			
100216274	NEWRY	ME		06/20/2025		76,648		(2,017)			(2,017)		74,631	74,631			
100216275	WASHINGTON	VA		06/20/2025		2,046		(11)			(11)		2,035	2,035			
100216276	ROCKINGHAM	VA		06/20/2025		5,907		(23)			(23)		5,884	5,884			
100216277	BAKERSFIELD	CA		06/20/2025		4,607		(90)			(90)		4,517	4,517			
100216278	LAWRENCEVILLE	GA		06/20/2025		1,319		(36)			(36)		1,283	1,283			
100216279	LAKE OZARK	MO		06/20/2025		1,348		(34)			(34)		1,314	1,314			
100216280	CAPE CORAL	FL		06/20/2025		866		(11)			(11)		855	855			
100216281	ZEPHYRHILLS	FL		06/20/2025		2,251		(72)			(72)		2,179	2,179			
100216282	BARTLETT	NH		06/20/2025		1,204		(19)			(19)		1,185	1,185			
100216285	RICHMOND	VA		06/20/2025		806		(31)			(31)		775	775			
100216286	DENVER	NC		06/20/2025		987		(29)			(29)		958	958			
100216289	CHESAPEAKE	VA		06/20/2025		855		(21)			(21)		834	834			
100216290	DANDRIDGE	TN		06/20/2025		1,217		(38)			(38)		1,179	1,179			
100216291	ATLANTA	GA		06/20/2025		6,346		(105)			(105)		6,241	6,241			
100216292	ASHBURN	VA		06/20/2025		6,545		(146)			(146)		6,399	6,399			
100216293	LONGVILLE	MN		06/20/2025		838		(28)			(28)		810	810			
100216294	CALABASH	NC		06/20/2025		425		(11)			(11)		414	414			
100216295	NASHVILLE	TN		06/20/2025		845		(4)			(4)		841	841			
100216296	ROCKWALL	TX		06/20/2025		797		(16)			(16)		781	781			
100216297	ALEXANDRIA	VA		06/20/2025		2,088		(58)			(58)		2,030	2,030			
100216298	HARPERS FERRY	WV		06/20/2025		772		(22)			(22)		750	750			
100216299	CANTON	GA		06/20/2025		967		(16)			(16)		951	951			
100216300	SACRAMENTO	CA		06/20/2025		777		(23)			(23)		754	754			
100216301	ELLISVILLE	MO		06/20/2025		456		(19)			(19)		437	437			
100216302	WASHINGTON	DC		06/20/2025		1,133		(22)			(22)		1,111	1,111			
100216303	ARVONIA	VA		06/20/2025		670		(21)			(21)		649	649			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216304	LAS VEGAS	NV		06/20/2025		1,498		(28)			(28)		1,470	1,470			
100216305	CLINTON	MD		06/20/2025		1,341		(37)			(37)		1,304	1,304			
100216306	ATHENS	AL		06/20/2025		678		(25)			(25)		653	653			
100216307	ARDEN	NC		06/20/2025		746		(21)			(21)		725	725			
100216308	FLETCHER	NC		06/20/2025		510		(18)			(18)		492	492			
100216309	ARLINGTON	VA		06/20/2025		610		(20)			(20)		590	590			
100216310	PORTSMOUTH	VA		06/20/2025		741		(19)			(19)		722	722			
100216311	HAINES CITY	FL		06/20/2025		715		(9)			(9)		706	706			
100216312	CENTERVILLE	TN		06/20/2025		648		(24)			(24)		624	624			
100216313	FRISCO	TX		06/20/2025		1,414		(37)			(37)		1,377	1,377			
100216314	NEWARK	DE		06/20/2025		889		(24)			(24)		865	865			
100216315	NORFOLK	VA		06/20/2025		368		(10)			(10)		358	358			
100216316	CLARKSVILLE	TN		06/20/2025		693		(14)			(14)		679	679			
100216318	NORTHGLENN	CO		06/20/2025		1,115		(2)			(2)		1,113	1,113			
100216321	LA PORTE	TX		06/20/2025		592		10			10		602	602			
100216322	LEESBURG	FL		06/20/2025		1,940		(48)			(48)		1,892	1,892			
100216324	FREDERICK	MD		06/20/2025		456		3			3		459	459			
100216325	LOS ANGELES	CA		06/20/2025		1,670							1,670	1,670			
100216326	DALLAS	GA		06/20/2025		926		2			2		928	928			
100216328	BLOOMINGTON	CA		06/20/2025		1,270		(4)			(4)		1,266	1,266			
100216329	PHILADELPHIA	PA		06/20/2025		769		(19)			(19)		750	750			
100216334	EL CENTRO	CA		06/20/2025		414							414	414			
100216335	FALLS CHURCH	VA		06/20/2025		413		(8)			(8)		405	405			
100216336	LAWRENCEVILLE	GA		06/20/2025		439		(15)			(15)		424	424			
100216337	BRIGHTON	CO		06/20/2025		568		12			12		580	580			
100216338	PEACHTREE CITY	GA		06/20/2025		652		(4)			(4)		648	648			
100216339	HOUSTON	TX		06/20/2025		543		6			6		549	549			
100216340	ADELANTO	CA		06/20/2025		890		(3)			(3)		887	887			
100216341	LAS VEGAS	NV		06/20/2025		408		(12)			(12)		396	396			
100216343	RIVERSIDE	CA		06/20/2025		1,389		7			7		1,396	1,396			
100216344	ROMULUS	MI		06/20/2025		2,291		(107)			(107)		2,184	2,184			
100216346	DALLAS	TX		06/20/2025		1,776		60			60		1,836	1,836			
100216347	ATLANTA	GA		06/20/2025		669		(5)			(5)		664	664			
100216348	PHOENIX	AZ		06/20/2025		585		(18)			(18)		567	567			
100216350	WINNEMUCCA	NV		06/20/2025		927		(21)			(21)		906	906			
100216353	LANCASTER	CA		06/20/2025		772		(13)			(13)		759	759			
100216354	SAINT CLOUD	FL		06/20/2025		729		11			11		740	740			
100216355	NORWALK	CA		06/20/2025		2,057		(50)			(50)		2,007	2,007			
100216358	MELROSE	MA		06/20/2025		1,466		(17)			(17)		1,449	1,449			
100216359	HARDEEVILLE	SC		06/20/2025		1,238		(4)			(4)		1,234	1,234			
100216360	AVENTURA	FL		06/20/2025		674		(11)			(11)		663	663			
100216361	AZLE	TX		06/20/2025		312		(12)			(12)		300	300			
100216362	ROSSVILLE	GA		06/20/2025		571		(11)			(11)		560	560			
100216363	OXNARD	CA		06/20/2025		1,528		(11)			(11)		1,517	1,517			
100216364	GRAND RAPIDS	MI		06/20/2025		390		(4)			(4)		386	386			
100216366	SPRINGTOWN	TX		06/20/2025		304		(3)			(3)		301	301			
100216370	ADAMSVILLE	AL		06/20/2025		325		4			4		329	329			
100216372	ATCHISON	KS		06/20/2025		505		(25)			(25)		480	480			
100216373	ALTOONA	FL		06/20/2025		514		(8)			(8)		506	506			
100216375	HOUSTON	TX		06/20/2025		649		(3)			(3)		646	646			
100216378	UNION GROVE	AL		06/20/2025		377		2			2		379	379			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216379	BROWNSVILLE	TX		06/20/2025		297		(3)			(3)		294	294			
100216380	SEBRING	FL		06/20/2025		290		(4)			(4)		286	286			
100216381	PALM SPRINGS	CA		06/20/2025		3,070		(19)			(19)		3,051	3,051			
100216382	LAKE ORION	MI		06/20/2025		593		(5)			(5)		588	588			
100216383	RICHMOND	VA		06/20/2025		442		(2)			(2)		440	440			
100216385	WINNEMUCCA	NV		06/20/2025		599		(21)			(21)		578	578			
100216386	LOS ANGELES	CA		06/20/2025		2,235		(12)			(12)		2,223	2,223			
100216389	ATLANTA	GA		06/20/2025		473		(3)			(3)		470	470			
100216392	HAYWARD	CA		06/20/2025		2,448		6			6		2,454	2,454			
100216393	SANDUSKY	OH		06/20/2025		340		(13)			(13)		327	327			
100216394	HUNTINGTON PARK	CA		06/20/2025		777		(33)			(33)		744	744			
100216395	CLERMONT	FL		06/20/2025		3,466		43			43		3,509	3,509			
100216397	ORLAND PARK	IL		06/20/2025		600		(3)			(3)		597	597			
100216398	SAVANNAH	GA		06/20/2025		362		(1)			(1)		361	361			
100216399	DESOTO	TX		06/20/2025		607		(28)			(28)		579	579			
100216400	ORANGE	CA		06/20/2025		2,150		(94)			(94)		2,056	2,056			
100216403	MATTAPAN	MA		06/20/2025		1,074		(26)			(26)		1,048	1,048			
100216405	SANTA MARIA	CA		06/20/2025		1,265		(40)			(40)		1,225	1,225			
100216408	SCOTTSDALE	AZ		06/20/2025		15,324		(149)			(149)		15,175	15,175			
100216409	SAINT LOUIS	MO		06/20/2025		1,852		(64)			(64)		1,788	1,788			
100216410	LOS ANGELES	CA		06/20/2025		3,970		(125)			(125)		3,845	3,845			
100216411	KEIZER	OR		06/20/2025		2,613		2			2		2,615	2,615			
100216412	ESCONDIDO	CA		06/20/2025		1,986		(66)			(66)		1,920	1,920			
100216413	WEST RICHLAND	WA		06/20/2025		752		(22)			(22)		730	730			
100216416	GLENCOE	CA		06/20/2025		567		(14)			(14)		553	553			
100216417	MARCO ISLAND	FL		06/20/2025		1,693		(41)			(41)		1,652	1,652			
100216418	BRADENTON	FL		06/20/2025		2,580		(57)			(57)		2,523	2,523			
100216419	GREENSBORO	NC		06/20/2025		608		(9)			(9)		599	599			
100216420	SALINAS	CA		06/20/2025		9,897		(457)			(457)		9,440	9,440			
100216421	FEEDING HILLS	MA		06/20/2025		2,075		(30)			(30)		2,045	2,045			
100216422	ELLICOTT CITY	MD		06/20/2025		6,988		(137)			(137)		6,851	6,851			
100216424	PINE	AZ		06/20/2025		1,665		(73)			(73)		1,592	1,592			
100216425	ROSEVILLE	CA		06/20/2025		1,410		(29)			(29)		1,381	1,381			
100216426	GILROY	CA		06/20/2025		2,661		(48)			(48)		2,613	2,613			
100216427	EMERYVILLE	CA		06/20/2025		725		(32)			(32)		693	693			
100216428	TEMECULA	CA		06/20/2025		940		(30)			(30)		910	910			
100216430	FINKSBURG	MD		06/20/2025		569		(3)			(3)		566	566			
100216433	OCALA	FL		06/20/2025		497		(15)			(15)		482	482			
100216436	TENNILLE	GA		06/20/2025		2,816		(131)			(131)		2,685	2,685			
100216438	SKOKIE	IL		06/20/2025		990		(17)			(17)		973	973			
100216439	BOCA RATON	FL		06/20/2025		899		(42)			(42)		857	857			
100216441	CAREY	ID		06/20/2025		1,477		4			4		1,481	1,481			
100216442	ODESSA	TX		06/20/2025		1,441		(67)			(67)		1,374	1,374			
100216443	PALMDALE	CA		06/20/2025		794		(24)			(24)		770	770			
100216444	ADELANTO	CA		06/20/2025		462		(25)			(25)		437	437			
100216446	NEWINGTON	CT		06/20/2025		1,893		(89)			(89)		1,804	1,804			
100216447	SAN DIEGO	CA		06/20/2025		28,448		(1,321)			(1,321)		27,127	27,127			
100216448	HILLSBOROUGH	NC		06/20/2025		3,589		(5)			(5)		3,584	3,584			
100216449	MIAMI	FL		06/20/2025		1,111		(42)			(42)		1,069	1,069			
100216450	INDIO	CA		06/20/2025		743		(8)			(8)		735	735			
100216451	HYATTSVILLE	MD		06/20/2025		602		(28)			(28)		574	574			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100216452	KISSIMMEE	FL		06/20/2025		748		(30)			(30)		718	718			
100216453	PEMBROKE PINES	FL		06/20/2025		1,067		(8)			(8)		1,059	1,059			
100216456	MORENO VALLEY	CA		06/20/2025		2,749		(120)			(120)		2,629	2,629			
100216457	PARAMOUNT	CA		06/20/2025		1,028		10			10		1,038	1,038			
100216458	DOWNEY	CA		06/20/2025		6,497		(224)			(224)		6,273	6,273			
100216460	DOWNEY	CA		06/20/2025		11,032		(235)			(235)		10,797	10,797			
100216461	PORTLAND	OR		06/20/2025		541		(15)			(15)		526	526			
100216462	GRAND RAPIDS	MI		06/20/2025		2,774		(30)			(30)		2,744	2,744			
100216463	ROWLETT	TX		06/20/2025		1,167		53			53		1,220	1,220			
100216464	SEDONA	AZ		06/20/2025		2,211		(73)			(73)		2,138	2,138			
100216465	MURRIETA	CA		06/20/2025		2,706		(126)			(126)		2,580	2,580			
100216466	HANOVER	NH		06/20/2025		846		(9)			(9)		837	837			
100216467	CHAPEL HILL	NC		06/20/2025		3,403		(9)			(9)		3,394	3,394			
100216468	PLAYA DEL REY	CA		06/20/2025		1,695		(39)			(39)		1,656	1,656			
100216470	LONG BEACH	CA		06/20/2025		1,126		(27)			(27)		1,099	1,099			
100216471	HUNTINGTON BEACH	CA		06/20/2025		1,792		(41)			(41)		1,751	1,751			
100216472	MIAMI	FL		06/20/2025		1,340		(53)			(53)		1,287	1,287			
100216473	RENO	NV		06/20/2025		896		(28)			(28)		868	868			
100216474	LAKE HAVASU CITY	AZ		06/23/2025		2,507		(59)			(59)		2,448	2,448			
100216475	DENVER	CO		06/23/2025		1,518		(34)			(34)		1,484	1,484			
100216476	LAKE GENEVA	WI		06/23/2025		980		(11)			(11)		969	969			
100216477	EUGENE	OR		06/23/2025		588		(15)			(15)		573	573			
100216478	ISLAND PARK	ID		06/23/2025		987		(3)			(3)		984	984			
100216479	DELANO	MN		06/23/2025		606		(16)			(16)		590	590			
100216480	BONITA SPRINGS	FL		06/23/2025		1,110		(1)			(1)		1,109	1,109			
100216481	CYPRESS	TX		06/23/2025		816		(10)			(10)		806	806			
100216482	NAPLES	FL		06/23/2025		1,170		27			27		1,197	1,197			
100216483	ORLANDO	FL		06/23/2025		897		(6)			(6)		891	891			
100216484	SNELLVILLE	GA		06/23/2025		787		(5)			(5)		782	782			
100216485	SHAVER LAKE	CA		06/23/2025		1,118		(12)			(12)		1,106	1,106			
100216486	MEGGETT	SC		06/23/2025		2,138		27			27		2,165	2,165			
100216487	SOUTH LAKE TAHOE	CA		06/23/2025		2,742		(17)			(17)		2,725	2,725			
100216490	LITTLE RIVER	SC		06/23/2025		905		(22)			(22)		883	883			
100216491	COSTA MESA	CA		06/23/2025		2,093		(4)			(4)		2,089	2,089			
100216492	MOORESVILLE	NC		06/23/2025		705		(17)			(17)		688	688			
100216493	CLINTON	CT		06/23/2025		1,482		(42)			(42)		1,440	1,440			
100216494	POTTSTOWN	PA		06/23/2025		941		(24)			(24)		917	917			
100216495	SHREVEPORT	LA		06/23/2025		913		3			3		916	916			
100216497	LAS VEGAS	NV		06/23/2025		1,002		(25)			(25)		977	977			
100216500	WESTMONT	IL		06/23/2025		6,758		(69)			(69)		6,689	6,689			
100216502	GALVESTON	TX		06/23/2025		572		(18)			(18)		554	554			
100216503	CHIPPEWA FALLS	WI		06/23/2025		1,137		(30)			(30)		1,107	1,107			
100216504	MINNEAPOLIS	MN		06/23/2025		820		(8)			(8)		812	812			
100216506	SAN DIEGO	CA		06/23/2025		1,409		(7)			(7)		1,402	1,402			
100216507	OLATHE	KS		06/23/2025		685		(9)			(9)		676	676			
100216509	RICHMOND	VA		06/23/2025		1,336		(17)			(17)		1,319	1,319			
100216510	HAMBURG	IA		06/23/2025		2,145		(53)			(53)		2,092	2,092			
100216511	WINTER GARDEN	FL		06/23/2025		998		25			25		1,023	1,023			
100216512	MEMPHIS	TN		06/23/2025		685		(1)			(1)		684	684			
100216513	ATLANTA	GA		06/23/2025		1,466		11			11		1,477	1,477			
100216515	SEATTLE	WA		06/23/2025		1,276		35			35		1,311	1,311			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216516	RICHMOND	TX		06/23/2025		806		(14)			(14)		792	792			
100216518	SARASOTA	FL		06/23/2025		748		(5)			(5)		743	743			
100216520	DALLAS	TX		06/23/2025		800		(6)			(6)		794	794			
100216522	PARKLAND	FL		06/23/2025		897		(6)			(6)		891	891			
100216523	SEATTLE	WA		06/23/2025		1,707		(14)			(14)		1,693	1,693			
100216524	GOODYEAR	AZ		06/23/2025		5,967		(123)			(123)		5,844	5,844			
100216525	BLAINE	MN		06/23/2025		2,600		(66)			(66)		2,534	2,534			
100216526	SAYREVILLE	NJ		06/23/2025		724		(2)			(2)		722	722			
100216527	FRISCO	TX		06/23/2025		869		(14)			(14)		855	855			
100216528	LEXINGTON	NC		06/23/2025		1,838		(38)			(38)		1,800	1,800			
100216529	SUNRISE BEACH	MO		06/23/2025		1,394		(32)			(32)		1,362	1,362			
100216530	SHERMAN	TX		06/23/2025		747		(24)			(24)		723	723			
100216531	AURORA	CO		06/23/2025		1,026		(24)			(24)		1,002	1,002			
100216532	LAKE FREDERICK	VA		06/23/2025		841		1			1		842	842			
100216533	CELINA	TX		06/23/2025		902		58			58		960	960			
100216534	WOODLAND HILLS	CA		06/23/2025		1,959		(37)			(37)		1,922	1,922			
100216535	CHANDLER	AZ		06/23/2025		971		(24)			(24)		947	947			
100216536	ANNA	TX		06/23/2025		1,196		12			12		1,208	1,208			
100216537	CLERMONT	FL		06/23/2025		603		(13)			(13)		590	590			
100216539	CONROE	TX		06/23/2025		1,868		(14)			(14)		1,854	1,854			
100216541	COLLEGE STATION	TX		06/23/2025		764		15			15		779	779			
100216542	GEORGETOWN	TX		06/23/2025		3,202		(97)			(97)		3,105	3,105			
100216543	HENDERSON	NV		06/23/2025		1,103		55			55		1,158	1,158			
100216544	MIDLAND	TX		06/23/2025		3,986		(105)			(105)		3,881	3,881			
100216545	THREE LAKES	WI		06/23/2025		797		(15)			(15)		782	782			
100216546	URBANDALE	IA		06/23/2025		586		35			35		621	621			
100216547	SANTA ROSA BEACH	FL		06/23/2025		732		38			38		770	770			
100216548	WASHINGTON	DC		06/23/2025		962		(11)			(11)		951	951			
100216549	COLLEGE STATION	TX		06/23/2025		707		(14)			(14)		693	693			
100216550	CONWAY	SC		06/23/2025		829		69			69		898	898			
100216552	QUEEN CREEK	AZ		06/23/2025		955		(1)			(1)		954	954			
100216553	BELLA VISTA	AR		06/23/2025		869		(9)			(9)		860	860			
100216554	GARNER	NC		06/23/2025		1,094		49			49		1,143	1,143			
100216555	CARTERSVILLE	GA		06/23/2025		1,277		(39)			(39)		1,238	1,238			
100216556	LENEXA	KS		06/23/2025		1,181		(22)			(22)		1,159	1,159			
100216557	CARMICHAEL	CA		06/23/2025		2,751		(27)			(27)		2,724	2,724			
100216559	JERSEY CITY	NJ		06/23/2025		1,067		(11)			(11)		1,056	1,056			
100216560	VANCOUVER	WA		06/23/2025		790		(16)			(16)		774	774			
100216561	CANTON	GA		06/23/2025		737		(13)			(13)		724	724			
100216562	WASHINGTON	UT		06/23/2025		914		39			39		953	953			
100216563	POCONO LAKE	PA		06/23/2025		2,150		(75)			(75)		2,075	2,075			
100216564	BEND	OR		06/23/2025		1,350		67			67		1,417	1,417			
100216565	FAIRVIEW	TX		06/23/2025		857		(7)			(7)		850	850			
100216566	RICHMOND	TX		06/23/2025		2,254		207			207		2,461	2,461			
100216567	FOLLY BEACH	SC		06/23/2025		1,148		(1)			(1)		1,147	1,147			
100216568	PORTLAND	OR		06/23/2025		741		(1)			(1)		740	740			
100216569	LEXINGTON	NC		06/23/2025		853		68			68		921	921			
100216572	CHARLOTTE	NC		06/23/2025		1,058		(33)			(33)		1,025	1,025			
100216573	TOMS RIVER	NJ		06/23/2025		730		(22)			(22)		708	708			
100216574	AUBURN	AL		06/23/2025		807		(11)			(11)		796	796			
100216575	SEVIERVILLE	TN		06/23/2025		1,094		(21)			(21)		1,073	1,073			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100216576	SCOTTSDALE	AZ		06/23/2025		1,138		3			3		1,141	1,141			
100216577	FORT WORTH	TX		06/23/2025		850		53			53		903	903			
100216578	CAROLINA BEACH	NC		06/23/2025		1,070		(26)			(26)		1,044	1,044			
100216579	DENTON	TX		06/23/2025		882		(7)			(7)		875	875			
100216580	EDEN PRAIRIE	MN		06/23/2025		943		(11)			(11)		932	932			
100216581	KERNERSVILLE	NC		06/23/2025		1,860		111			111		1,971	1,971			
100216582	FOGELSVILLE	PA		06/23/2025		1,226		65			65		1,291	1,291			
100216583	POYNTELLE	PA		06/23/2025		971		(30)			(30)		941	941			
100216584	SEVIERVILLE	TN		06/23/2025		1,791		(32)			(32)		1,759	1,759			
100216585	SALEM	OR		06/23/2025		2,673		167			167		2,840	2,840			
100216586	CYPRESS	TX		06/23/2025		780		(17)			(17)		763	763			
100216587	SAN MARCOS	TX		06/23/2025		1,486		(19)			(19)		1,467	1,467			
100216588	KERNERSVILLE	NC		06/23/2025		618		37			37		655	655			
100216589	CARTERSVILLE	GA		06/23/2025		2,469		153			153		2,622	2,622			
100216590	LAKE ARIEL	PA		06/23/2025		284		(4)			(4)		280	280			
100216591	WHITE CITY	OR		06/23/2025		1,122		(18)			(18)		1,104	1,104			
100216592	LOMPOC	CA		06/23/2025		821		1			1		822	822			
100216593	DURANGO	CO		06/23/2025		3,335		(56)			(56)		3,279	3,279			
100216594	LANSDALE	PA		06/23/2025		1,156		(14)			(14)		1,142	1,142			
100216595	LATHROP	CA		06/23/2025		1,364		1			1		1,365	1,365			
100216596	MARICOPA	AZ		06/23/2025		533		(6)			(6)		527	527			
100216598	SALIDA	CO		06/23/2025		1,073		(14)			(14)		1,059	1,059			
100216599	EGG HARBOR TOWNSHIP	NJ		06/23/2025		766		24			24		790	790			
100216600	DAHLONEGA	GA		06/23/2025		875		73			73		948	948			
100216602	SPOKANE	WA		06/23/2025		9,576		(160)			(160)		9,416	9,416			
100216603	PHOENIX	AZ		06/23/2025		1,032		7			7		1,039	1,039			
100216606	JULIAN	CA		06/23/2025		1,580		29			29		1,609	1,609			
100216607	MOUNT LAUREL	NJ		06/23/2025		691		(9)			(9)		682	682			
100216609	LODI	CA		06/23/2025		771		(18)			(18)		753	753			
100216612	WILMINGTON	NC		06/23/2025		820		(18)			(18)		802	802			
100216614	SYRACUSE	UT		06/23/2025		1,241		2			2		1,243	1,243			
100216615	ANGIER	NC		06/23/2025		612		38			38		650	650			
100216616	HOUSTON	TX		06/23/2025		781		17			17		798	798			
100216617	NORTH LAS VEGAS	NV		06/23/2025		707		(7)			(7)		700	700			
100216618	PULLMAN	MI		06/23/2025		141,960		(1,814)			(1,814)		140,146	140,146			
100216620	NORTH LOGAN	UT		06/23/2025		1,411		(29)			(29)		1,382	1,382			
100216621	POST FALLS	ID		06/23/2025		1,152		1			1		1,153	1,153			
100216622	WINCHESTER	NH		06/23/2025		1,057		(20)			(20)		1,037	1,037			
100216623	DURANGO	CO		06/23/2025		1,387		(2)			(2)		1,385	1,385			
100216624	CHANDLER	AZ		06/23/2025		1,214		(30)			(30)		1,184	1,184			
100216625	LAWNDALE	CA		06/23/2025		2,153		(28)			(28)		2,125	2,125			
100216626	CHIPPEWA FALLS	WI		06/23/2025		945		(15)			(15)		930	930			
100216628	SUTHERLIN	OR		06/23/2025		3,887		(39)			(39)		3,848	3,848			
100216629	STATESBORO	GA		06/23/2025		610		(4)			(4)		606	606			
100216630	RENTON	WA		06/23/2025		1,897		13			13		1,910	1,910			
100216631	PLAINFIELD	IL		06/23/2025		697		(9)			(9)		688	688			
100216632	COMPTON	CA		06/23/2025		2,715		(7)			(7)		2,708	2,708			
100216633	MESQUITE	TX		06/23/2025		850		(9)			(9)		841	841			
100216634	PITTSFIELD	MA		06/23/2025		693		(20)			(20)		673	673			
100216635	SYLVA	NC		06/23/2025		345		(2)			(2)		343	343			
100216636	DARIEN	IL		06/23/2025		498		(2)			(2)		496	496			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216637	ASHLAND	MA		06/23/2025		31,448		(522)			(522)		30,926	30,926			
100216639	LEHIGH ACRES	FL		06/23/2025		1,154		(10)			(10)		1,144	1,144			
100216642	WOODBRIDGE	NJ		06/23/2025		3,547		(37)			(37)		3,510	3,510			
100216643	SAN ANTONIO	TX		06/23/2025		1,219		(29)			(29)		1,190	1,190			
100216644	DACONO	CO		06/23/2025		1,126		8			8		1,134	1,134			
100216645	ESTES PARK	CO		06/23/2025		925		(17)			(17)		908	908			
100216646	NASHVILLE	TN		06/23/2025		779		(2)			(2)		777	777			
100216647	TAMPA	FL		06/23/2025		732		(10)			(10)		722	722			
100216648	FORT WORTH	TX		06/23/2025		706		(2)			(2)		704	704			
100216649	MUNDS PARK	AZ		06/23/2025		1,558		(35)			(35)		1,523	1,523			
100216650	GARLAND	TX		06/23/2025		1,179		(27)			(27)		1,152	1,152			
100216651	LAHAINA	HI		06/23/2025		2,163		(33)			(33)		2,130	2,130			
100216652	PILOT POINT	TX		06/23/2025		1,855		(27)			(27)		1,828	1,828			
100216653	MCCAYSVILLE	GA		06/23/2025		1,837		(17)			(17)		1,820	1,820			
100216654	KIRKLAND	WA		06/23/2025		2,172		4			4		2,176	2,176			
100216655	CUMMING	GA		06/23/2025		782		(11)			(11)		771	771			
100216656	HIALEAH	FL		06/23/2025		1,819		(19)			(19)		1,800	1,800			
100216659	INDIAN HEAD PARK	IL		06/23/2025		667		(9)			(9)		658	658			
100216661	CHARLOTTE	NC		06/23/2025		1,070		(20)			(20)		1,050	1,050			
100216662	TYBEE ISLAND	GA		06/23/2025		963		(30)			(30)		933	933			
100216663	COUPEVILLE	WA		06/23/2025		1,895		(16)			(16)		1,879	1,879			
100216665	PUNTA GORDA	FL		06/23/2025		531		(12)			(12)		519	519			
100216667	OSCODA	MI		06/23/2025		1,474		(39)			(39)		1,435	1,435			
100216668	LARGO	FL		06/23/2025		22,005		1,077			1,077		23,082	23,082			
100216669	ROSELLE	NJ		06/23/2025		917		(27)			(27)		890	890			
100216670	MONROE	NC		06/23/2025		990		28			28		1,018	1,018			
100216673	KYLE	TX		06/23/2025		913		72			72		985	985			
100216674	RANCHO SANTA MARGARITA	CA		06/23/2025		4,906		(74)			(74)		4,832	4,832			
100216675	SAN DIEGO	CA		06/23/2025		809		(18)			(18)		791	791			
100216676	KEARNY	NJ		06/23/2025		893		(13)			(13)		880	880			
100216677	ARVADA	CO		06/23/2025		1,223		32			32		1,255	1,255			
100216678	ORLANDO	FL		06/23/2025		1,024		(9)			(9)		1,015	1,015			
100216679	ESPANOLA	NM		06/23/2025		923		(12)			(12)		911	911			
100216680	BRENHAM	TX		06/23/2025		763		(17)			(17)		746	746			
100216681	ATTLEBORO	MA		06/23/2025		2,016		27			27		2,043	2,043			
100216682	HAYWARD	CA		06/23/2025		1,700		(39)			(39)		1,661	1,661			
100216684	ATLANTA	GA		06/23/2025		616		14			14		630	630			
100216685	FAIRHOPE	AL		06/23/2025		600		(18)			(18)		582	582			
100216686	AUSTIN	TX		06/23/2025		1,132		(11)			(11)		1,121	1,121			
100216688	LAWRENCE	KS		06/23/2025		632		(18)			(18)		614	614			
100216689	SIOUX FALLS	SD		06/23/2025		701		(13)			(13)		688	688			
100216690	HOLLY RIDGE	NC		06/23/2025		607		(5)			(5)		602	602			
100216691	RAPID CITY	SD		06/23/2025		828		(20)			(20)		808	808			
100216693	STATE COLLEGE	PA		06/23/2025		1,080		(23)			(23)		1,057	1,057			
100216694	WOODSTOCK	GA		06/23/2025		741		(1)			(1)		740	740			
100216695	ROSELLE PARK	NJ		06/23/2025		1,559		9			9		1,568	1,568			
100216696	SUMMERVILLE	SC		06/23/2025		1,017		(10)			(10)		1,007	1,007			
100216697	SUNRISE BEACH	MO		06/23/2025		979		(12)			(12)		967	967			
100216698	CLAYTON	NC		06/23/2025		1,013		(17)			(17)		996	996			
100216699	FREDERICA	DE		06/23/2025		957		(13)			(13)		944	944			
100216700	SEVIERVILLE	TN		06/23/2025		1,134		(36)			(36)		1,098	1,098			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216702	TEMPE	AZ		06/23/2025		1,021		(30)			(30)		991	991			
100216703	LEESBURG	VA		06/23/2025		2,643		(17)			(17)		2,626	2,626			
100216705	BEECH MOUNTAIN	NC		06/23/2025		1,056		(24)			(24)		1,032	1,032			
100216706	HIGDEN	AR		06/23/2025		1,027		(14)			(14)		1,013	1,013			
100216707	LONGWOOD	FL		06/23/2025		868		(10)			(10)		858	858			
100216708	PORTLAND	OR		06/23/2025		1,247		(19)			(19)		1,228	1,228			
100216709	NAPLES	FL		06/23/2025		1,521		(40)			(40)		1,481	1,481			
100216710	SAVANNAH	GA		06/23/2025		1,596		(30)			(30)		1,566	1,566			
100216711	SANTA ROSA	CA		06/23/2025		1,581		(2)			(2)		1,579	1,579			
100216713	GASTONIA	NC		06/23/2025		566		3			3		569	569			
100216717	MIAMI BEACH	FL		06/23/2025		1,292		(49)			(49)		1,243	1,243			
100216718	CUMMING	GA		06/23/2025		2,557		(71)			(71)		2,486	2,486			
100216719	HAWTHORNE	CA		06/23/2025		2,293		(79)			(79)		2,214	2,214			
100216721	BOERNE	TX		06/23/2025		3,261		(129)			(129)		3,132	3,132			
100216724	LAKE WORTH	FL		06/23/2025		1,469		(26)			(26)		1,443	1,443			
100216726	KELSEYVILLE	CA		06/23/2025		636		(24)			(24)		612	612			
100216727	OGDEN	UT		06/23/2025		1,291		(40)			(40)		1,251	1,251			
100216728	SALEM	UT		06/23/2025		1,663		(31)			(31)		1,632	1,632			
100216729	BLOOMSBURG	PA		06/23/2025		435		(11)			(11)		424	424			
100216730	DUBLIN	CA		06/23/2025		7,167		(127)			(127)		7,040	7,040			
100216735	ENOCH	UT		06/23/2025		953		(21)			(21)		932	932			
100216736	ENCINO	CA		06/23/2025		1,291		(11)			(11)		1,280	1,280			
100216737	JUPITER	FL		06/23/2025		2,611		(80)			(80)		2,531	2,531			
100216738	BUDA	TX		06/23/2025		852		3			3		855	855			
100216739	SANTA ROSA BEACH	FL		06/23/2025		4,090		(47)			(47)		4,043	4,043			
100216740	DUNCANVILLE	TX		06/23/2025		1,422		(50)			(50)		1,372	1,372			
100216741	SHOREACRES	TX		06/23/2025		825		(13)			(13)		812	812			
100216743	BASTROP	TX		06/23/2025		5,125		(57)			(57)		5,068	5,068			
100216744	KISSIMMEE	FL		06/23/2025		1,060		(19)			(19)		1,041	1,041			
100216745	EAGLE PASS	TX		06/23/2025		719		(10)			(10)		709	709			
100216746	MANSFIELD	TX		06/23/2025		1,116		(12)			(12)		1,104	1,104			
100216748	INKSTER	MI		06/23/2025		1,854		(29)			(29)		1,825	1,825			
100216749	NORTH HAVEN	CT		06/25/2025		1,944		(89)			(89)		1,855	1,855			
100216751	JERSEY CITY	NJ		06/25/2025		13,523		(522)			(522)		13,001	13,001			
100216752	ROHNERT PARK	CA		06/25/2025		941		(8)			(8)		933	933			
100216753	BOYNTON BEACH	FL		06/25/2025		590		(17)			(17)		573	573			
100216756	FAYETTEVILLE	NC		06/25/2025		404		(13)			(13)		391	391			
100216757	BROOKHAVEN	PA		06/25/2025		362		(17)			(17)		345	345			
100216758	DALLAS	TX		06/25/2025		3,810		(43)			(43)		3,767	3,767			
100216760	CARROLLTON	TX		06/25/2025		521		(17)			(17)		504	504			
100216761	CARROLLTON	TX		06/25/2025		508		(17)			(17)		491	491			
100218122	WHEATON	IL		07/22/2025		455		(20)			(20)		435	435			
100218124	BOUNTIFUL	UT		07/22/2025		4,055		(136)			(136)		3,919	3,919			
100218126	MARYSVILLE	CA		07/22/2025		533		(18)			(18)		515	515			
100218129	HENDERSON	NV		07/22/2025		2,570		(21)			(21)		2,549	2,549			
100218131	SUMMIT	NJ		07/22/2025		5,045		(61)			(61)		4,984	4,984			
100218132	CEDAR HILLS	UT		07/22/2025		3,644		(28)			(28)		3,616	3,616			
100218133	MOUNT DORA	FL		07/22/2025		673		(20)			(20)		653	653			
100218134	FORT LAUDERDALE	FL		07/22/2025		5,454		(86)			(86)		5,368	5,368			
100218135	BROOKFIELD	WI		07/22/2025		690		(6)			(6)		684	684			
100218136	SACRAMENTO	CA		07/22/2025		389		(14)			(14)		375	375			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218138	THOUSAND OAKS	CA		07/22/2025		3,810		(162)			(162)		3,648	3,648			
100218140	TEMECULA	CA		07/22/2025		2,791		(87)			(87)		2,704	2,704			
100218141	SAINT GEORGE	UT		07/22/2025		5,835		(84)			(84)		5,751	5,751			
100218142	FRESNO	CA		07/22/2025		517		(20)			(20)		497	497			
100218145	CONROE	TX		07/22/2025		2,461		(75)			(75)		2,386	2,386			
100218147	FILLMORE	CA		07/22/2025		339							339	339			
100218148	ARCADIA	FL		07/22/2025		1,294		(20)			(20)		1,274	1,274			
100218154	ARVADA	CO		07/22/2025		974		(43)			(43)		931	931			
100218156	LAS VEGAS	NV		07/22/2025		3,029		(97)			(97)		2,932	2,932			
100218157	SALEM	OR		07/22/2025		608		(18)			(18)		590	590			
100218158	MCKINNEY	TX		07/22/2025		1,200		(50)			(50)		1,150	1,150			
100218160	CONROE	TX		07/22/2025		1,244		(35)			(35)		1,209	1,209			
100218162	DALLAS	TX		07/22/2025		1,198		(34)			(34)		1,164	1,164			
100218165	LAS VEGAS	NV		07/22/2025		1,761		(49)			(49)		1,712	1,712			
100218167	ARVADA	CO		07/22/2025		1,268		(59)			(59)		1,209	1,209			
100218168	AUSTIN	TX		07/22/2025		1,571		(65)			(65)		1,506	1,506			
100218171	DANA POINT	CA		07/22/2025		3,280		(112)			(112)		3,168	3,168			
100218173	DANA POINT	CA		07/22/2025		3,777		(120)			(120)		3,657	3,657			
100218174	WEST	TX		07/22/2025		37,211		(1,636)			(1,636)		35,575	35,575			
100218176	PHOENIX	AZ		07/22/2025		3,963		60			60		4,023	4,023			
100218177	VACAVILLE	CA		07/22/2025		1,319		(50)			(50)		1,269	1,269			
100218179	SAN PEDRO	CA		07/22/2025		1,796		(67)			(67)		1,729	1,729			
100218181	LAKE WORTH	FL		07/22/2025		319		(14)			(14)		305	305			
100218185	MISSION VIEJO	CA		06/26/2025		2,508		(78)			(78)		2,430	2,430			
100218186	SCHAUMBURG	IL		06/26/2025		2,231		(104)			(104)		2,127	2,127			
100218187	BAYONNE	NJ		06/26/2025		1,497		(26)			(26)		1,471	1,471			
100218188	WASHINGTON	DC		06/26/2025		367		(16)			(16)		351	351			
100218190	MASON	OH		06/26/2025		1,341		(25)			(25)		1,316	1,316			
100218191	EL PASO	TX		06/26/2025		2,726		(127)			(127)		2,599	2,599			
100218192	ANCHORAGE	AK		06/26/2025		373		(12)			(12)		361	361			
100218193	AUSTIN	TX		06/26/2025		1,012		(37)			(37)		975	975			
100218194	NICEVILLE	FL		06/26/2025		4,555		(120)			(120)		4,435	4,435			
100218195	LAHAINA	HI		06/26/2025		2,572		(113)			(113)		2,459	2,459			
100218197	VISTA	CA		06/26/2025		1,176		(25)			(25)		1,151	1,151			
100218198	CHICAGO	IL		06/26/2025		896		(27)			(27)		869	869			
100218199	LEANDER	TX		06/26/2025		1,936		(85)			(85)		1,851	1,851			
100218200	LOS ANGELES	CA		06/26/2025		1,832		(54)			(54)		1,778	1,778			
100218201	MELBOURNE	FL		06/26/2025		766		(24)			(24)		742	742			
100218203	EL CAJON	CA		06/26/2025		1,513		(51)			(51)		1,462	1,462			
100218204	WYNCOTE	PA		06/26/2025		878		(28)			(28)		850	850			
100218205	NORRISTOWN	PA		06/26/2025		338		(11)			(11)		327	327			
100218208	GRAND PRAIRIE	TX		06/26/2025		2,867		(130)			(130)		2,737	2,737			
100218209	VACAVILLE	CA		06/26/2025		2,313		(80)			(80)		2,233	2,233			
100218210	PLANT CITY	FL		06/26/2025		526							526	526			
100218211	INGLEWOOD	CA		06/26/2025		1,859		(60)			(60)		1,799	1,799			
100218212	CHICAGO	IL		06/26/2025		254		(7)			(7)		247	247			
100218213	COMMERCE	GA		06/26/2025		442		(10)			(10)		432	432			
100218214	WEATHERFORD	TX		06/26/2025		811		(38)			(38)		773	773			
100218216	COMMERCE	GA		06/26/2025		523		(12)			(12)		511	511			
100218218	FAIR OAKS	CA		06/26/2025		671		(30)			(30)		641	641			
100218219	SAN ANTONIO	TX		06/26/2025		363		(11)			(11)		352	352			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218220	ROSENBERG	TX		06/26/2025		2,709		(27)			(27)		2,682	2,682			
100218221	SARATOGA SPRINGS	UT		06/26/2025		750		(4)			(4)		746	746			
100218223	UNION CITY	NJ		06/26/2025		4,684		(131)			(131)		4,553	4,553			
100218224	ANAHEIM	CA		06/26/2025		1,980		(93)			(93)		1,887	1,887			
100218225	BOCA RATON	FL		06/26/2025		638		(20)			(20)		618	618			
100218226	HENDERSON	NV		06/26/2025		436		(20)			(20)		416	416			
100218227	ELIZABETH	NJ		06/26/2025		24,077		(735)			(735)		23,342	23,342			
100218228	COLORADO SPRINGS	CO		06/26/2025		2,286		(65)			(65)		2,221	2,221			
100218230	GARDENA	CA		06/26/2025		971		(34)			(34)		937	937			
100218233	LOS ANGELES	CA		06/26/2025		2,700		(118)			(118)		2,582	2,582			
100218236	ABILENE	TX		06/26/2025		279		(5)			(5)		274	274			
100218237	ORLANDO	FL		06/26/2025		308		1			1		309	309			
100218242	PUEBLO	CO		06/26/2025		414		(17)			(17)		397	397			
100218244	CROWLEY	TX		06/26/2025		549		9			9		558	558			
100218245	ASHEVILLE	NC		06/26/2025		651		(15)			(15)		636	636			
100218246	CUTLER BAY	FL		06/26/2025		917		20			20		937	937			
100218249	BIRMINGHAM	AL		06/26/2025		708		16			16		724	724			
100218251	MIAMI	FL		06/26/2025		330		(15)			(15)		315	315			
100218252	PHOENIX	AZ		06/26/2025		573		(16)			(16)		557	557			
100218256	MIAMI	FL		06/26/2025		2,781		45			45		2,826	2,826			
100218257	JARRELL	TX		06/26/2025		751		(22)			(22)		729	729			
100218259	CARROLLTON	TX		06/26/2025		789		(19)			(19)		770	770			
100218261	RIVERSIDE	CA		06/26/2025		1,427		31			31		1,458	1,458			
100218262	ANAHEIM	CA		06/26/2025		9,193		(202)			(202)		8,991	8,991			
100218263	LAUREL	NY		06/26/2025		342		(16)			(16)		326	326			
100218264	FAIRFAX STATION	VA		06/26/2025		5,424		(171)			(171)		5,253	5,253			
100218265	CELINA	TX		06/26/2025		673		(5)			(5)		668	668			
100218267	ANAHEIM	CA		06/26/2025		2,075		(35)			(35)		2,040	2,040			
100218268	PENSACOLA	FL		06/26/2025		7,149		(232)			(232)		6,917	6,917			
100218270	LAKE GENEVA	WI		06/26/2025		2,795		(42)			(42)		2,753	2,753			
100218272	CARSON CITY	NV		06/26/2025		853		(21)			(21)		832	832			
100218273	CHERRY LOG	GA		06/26/2025		1,080		(39)			(39)		1,041	1,041			
100218274	SCOTTSDALE	AZ		06/26/2025		3,526		(51)			(51)		3,475	3,475			
100218275	KURE BEACH	NC		06/26/2025		767		(8)			(8)		759	759			
100218276	CHICAGO	IL		06/26/2025		2,342		(54)			(54)		2,288	2,288			
100218280	FAYETTEVILLE	AR		06/26/2025		4,229		(14)			(14)		4,215	4,215			
100218282	WYNNE	AR		06/26/2025		281		5			5		286	286			
100218284	WARRENTON	VA		06/26/2025		3,561		(134)			(134)		3,427	3,427			
100218285	PUYALLUP	WA		06/26/2025		7,932		(242)			(242)		7,690	7,690			
100218286	FERNANDINA BEACH	FL		06/26/2025		1,156		(30)			(30)		1,126	1,126			
100218289	ROCKAWAY	NJ		06/26/2025		576		(27)			(27)		549	549			
100218291	TACOMA	WA		06/26/2025		1,050		(31)			(31)		1,019	1,019			
100218293	EWING	NJ		06/26/2025		372		(12)			(12)		360	360			
100218300	UNITED KINGDOM	GBR		06/26/2025		870						30	900	886	(14)		(14)
100218302	UNITED KINGDOM	GBR		06/26/2025		1,390						49	1,439	1,437	(2)		(2)
100218303	UNITED KINGDOM	GBR		06/26/2025		393						14	407	407			
100218313	UNITED KINGDOM	GBR		06/26/2025		181						6	187	188	1		1
100218324	UNITED KINGDOM	GBR		06/26/2025		841						30	871	860	(11)		(11)
100218340	IJMUIDEN	NLD		06/26/2025		352						9	361	356	(5)		(5)
100218342	EMMEN	NLD		06/26/2025		203						5	208	205	(3)		(3)
100218344	MIDDELBURG	NLD		06/26/2025		822						20	842	820	(23)		(23)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218355	MIDDELBURG	NLD		06/26/2025		140						3	143	141	(2)		(2)
100218357	OLDENZAAL	NLD		06/26/2025		393						9	402	397	(5)		(5)
100218361	ARNHEM	NLD		06/26/2025		320						8	328	324	(4)		(4)
100218363	ROTTERDAM	NLD		06/26/2025		1,306,854						31,488	1,338,342	1,316,806	(21,536)		(21,536)
100218365	TILBURG	NLD		06/26/2025		3,403						82	3,485	3,438	(48)		(48)
100218372	EINDHOVEN	NLD		06/26/2025		3,134						76	3,210	3,163	(48)		(48)
100218376	HEERLEN	NLD		06/26/2025		1,348						32	1,380	1,358	(21)		(21)
100218377	ROTTERDAM	NLD		06/26/2025		292						7	299	295	(4)		(4)
100218383	S-GRAVENHAGE	NLD		06/26/2025		425						10	435	429	(6)		(6)
100218385	S-GRAVENHAGE	NLD		06/26/2025		654						16	670	662	(9)		(9)
100218387	STADSKANAAL	NLD		06/26/2025		290						7	297	293	(4)		(4)
100218391	ARNHEM	NLD		06/26/2025		1,823						44	1,867	1,842	(26)		(26)
100218396	TILBURG	NLD		06/26/2025		414						10	424	419	(6)		(6)
100218399	S-GRAVENHAGE	NLD		06/26/2025		1,054						25	1,079	1,066	(14)		(14)
100218401	NIJMEGEN	NLD		06/26/2025		310						8	318	314	(4)		(4)
100218404	BODEGRAVEN	NLD		06/26/2025		480						12	492	485	(7)		(7)
100218405	BRUNSSUM	NLD		06/26/2025		1,215						29	1,244	1,228	(16)		(16)
100218408	EINDHOVEN	NLD		06/26/2025		395						10	405	399	(6)		(6)
100218410	TILBURG	NLD		06/26/2025		372						9	381	376	(5)		(5)
100218412	LEEUWARDEN	NLD		06/26/2025		1,161						28	1,189	1,173	(16)		(16)
100218415	EMMEN	NLD		06/26/2025		1,816						44	1,860	1,836	(24)		(24)
100218419	AMERSFOORT	NLD		06/26/2025		339						8	347	343	(5)		(5)
100218429	GRONINGEN	NLD		06/26/2025		354						9	363	358	(5)		(5)
100218431	S-GRAVENHAGE	NLD		06/26/2025		346,008						8,302	354,310	347,169	(7,141)		(7,141)
100218436	ROTTERDAM	NLD		06/26/2025		362,174						8,873	371,047	371,047			
100218456	SPRINGFIELD	VA		06/27/2025		1,433		(24)			(24)		1,409	1,409			
100218457	MORENO VALLEY	CA		06/27/2025		933		(17)			(17)		916	916			
100218459	PITTSBURGH	PA		06/27/2025		847		(27)			(27)		820	820			
100218460	DESERT HOT SPRINGS	CA		06/27/2025		612		(13)			(13)		599	599			
100218461	HIALEAH	FL		06/27/2025		992		17			17		1,009	1,009			
100218464	DELRAY BEACH	FL		06/27/2025		548		(17)			(17)		531	531			
100218465	MANHATTAN BEACH	CA		06/27/2025		7,369		(291)			(291)		7,078	7,078			
100218466	DENISON	TX		06/27/2025		631		(14)			(14)		617	617			
100218467	ARCHDALE	NC		06/27/2025		954		(25)			(25)		929	929			
100218468	HOUSTON	TX		06/27/2025		387		(9)			(9)		378	378			
100218469	BAKERSFIELD	CA		06/27/2025		2,755		(84)			(84)		2,671	2,671			
100218470	SAN MARCOS	CA		06/27/2025		1,266		(38)			(38)		1,228	1,228			
100218471	BAKERSFIELD	CA		06/27/2025		1,088		(1)			(1)		1,087	1,087			
100218472	LAS VEGAS	NV		06/27/2025		554		(22)			(22)		532	532			
100218473	PHOENIX	AZ		06/27/2025		9,228		(228)			(228)		9,000	9,000			
100218474	FORT MYERS	FL		06/27/2025		900		(39)			(39)		861	861			
100218475	ONTARIO	CA		06/27/2025		1,196		(28)			(28)		1,168	1,168			
100218476	FAYETTEVILLE	NC		06/27/2025		444		(12)			(12)		432	432			
100218477	LAS VEGAS	NV		06/27/2025		1,924		(36)			(36)		1,888	1,888			
100218478	MONTGOMERY	TX		06/27/2025		509		(9)			(9)		500	500			
100218481	LEAVENWORTH	WA		06/27/2025		1,534		(8)			(8)		1,526	1,526			
100218482	LAKEVILLE	MN		06/27/2025		929		(10)			(10)		919	919			
100218484	CHICAGO	IL		06/27/2025		1,762		(10)			(10)		1,752	1,752			
100218485	PINOLE	CA		06/27/2025		996		(24)			(24)		972	972			
100218486	NEW FAIRFIELD	CT		06/27/2025		2,341		(109)			(109)		2,232	2,232			
100218487	CLINTON TOWNSHIP	MI		06/27/2025		908		(32)			(32)		876	876			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218488	CARROLLTON	GA		06/27/2025		336		(10)			(10)		326	326			
100218490	BIG BEAR LAKE	CA		06/27/2025		546		(18)			(18)		528	528			
100218492	LAWRENCEVILLE	GA		06/27/2025		1,498		(30)			(30)		1,468	1,468			
100218493	HARWOOD HEIGHTS	IL		06/27/2025		1,296		(25)			(25)		1,271	1,271			
100218494	LACONIA	NH		06/27/2025		1,101		(31)			(31)		1,070	1,070			
100218495	SACRAMENTO	CA		06/27/2025		1,167		(30)			(30)		1,137	1,137			
100218496	HOUSTON	TX		06/27/2025		3,961		(118)			(118)		3,843	3,843			
100218497	FREDERICA	DE		06/27/2025		749		(19)			(19)		730	730			
100218500	ENCINO	CA		06/27/2025		3,723		(114)			(114)		3,609	3,609			
100218501	OCALA	FL		06/27/2025		1,050		(38)			(38)		1,012	1,012			
100218502	GAINESVILLE	TX		06/27/2025		724		(24)			(24)		700	700			
100218503	EUGENE	OR		06/27/2025		1,050		(15)			(15)		1,035	1,035			
100218504	KATY	TX		06/27/2025		3,821		(41)			(41)		3,780	3,780			
100218505	JOLIET	IL		06/27/2025		1,168		(37)			(37)		1,131	1,131			
100218506	BURBANK	IL		06/27/2025		1,904		(59)			(59)		1,845	1,845			
100218507	PLAINFIELD	IL		06/27/2025		1,289		(44)			(44)		1,245	1,245			
100218508	JOHNS CREEK	GA		06/27/2025		3,698		(87)			(87)		3,611	3,611			
100218511	ROANOKE	VA		06/27/2025		587		(18)			(18)		569	569			
100218512	ORO VALLEY	AZ		06/27/2025		982		(31)			(31)		951	951			
100218513	GREENVILLE	SC		06/27/2025		925		(29)			(29)		896	896			
100218515	SARASOTA	FL		06/27/2025		477		(14)			(14)		463	463			
100218516	CHAPEL HILL	NC		06/27/2025		1,928		(11)			(11)		1,917	1,917			
100218518	WARETOWN	NJ		06/27/2025		18,201		(438)			(438)		17,763	17,763			
100218519	PHILADELPHIA	PA		06/27/2025		867		(20)			(20)		847	847			
100218520	PLAINFIELD	NJ		06/27/2025		392		(11)			(11)		381	381			
100218521	FORT PIERCE	FL		06/27/2025		701		(7)			(7)		694	694			
100218522	SAN ANTONIO	TX		06/27/2025		651		(16)			(16)		635	635			
100218523	GLENDORA	CA		06/27/2025		2,317		(24)			(24)		2,293	2,293			
100218524	RIDGEFIELD	CT		06/27/2025		1,788		(21)			(21)		1,767	1,767			
100218525	NEWNAN	GA		06/27/2025		702							702	702			
100218526	BONNEY LAKE	WA		06/27/2025		2,467		(15)			(15)		2,452	2,452			
100218527	FORT MYERS	FL		06/27/2025		593		(13)			(13)		580	580			
100218528	SPRINGFIELD	MO		06/27/2025		589		(21)			(21)		568	568			
100218529	MYRTLE BEACH	SC		06/27/2025		287		(9)			(9)		278	278			
100218530	PHOENIX	AZ		06/27/2025		1,341		(7)			(7)		1,334	1,334			
100218531	NASHVILLE	TN		06/27/2025		556		(20)			(20)		536	536			
100218532	RALEIGH	NC		06/27/2025		958		(21)			(21)		937	937			
100218533	YORK	ME		06/27/2025		1,408		(32)			(32)		1,376	1,376			
100218534	PHILADELPHIA	PA		06/27/2025		1,777		(45)			(45)		1,732	1,732			
100218535	STOCKTON	MO		06/27/2025		386		(15)			(15)		371	371			
100218536	CHESAPEAKE	VA		06/27/2025		465		(9)			(9)		456	456			
100218537	LEHI	UT		06/27/2025		688		(11)			(11)		677	677			
100218538	OREM	UT		06/27/2025		1,066		(29)			(29)		1,037	1,037			
100218539	PEORIA	AZ		06/27/2025		1,337		(4)			(4)		1,333	1,333			
100218541	BELGRADE	MT		06/27/2025		1,462		29			29		1,491	1,491			
100218543	LA GRANGE	KY		06/27/2025		1,508		(32)			(32)		1,476	1,476			
100218544	CHAPEL HILL	NC		06/27/2025		1,962		(22)			(22)		1,940	1,940			
100218545	GASTONIA	NC		06/27/2025		1,079		(29)			(29)		1,050	1,050			
100218546	BOGART	GA		06/27/2025		868		(33)			(33)		835	835			
100218547	OCEAN CITY	MD		06/27/2025		1,876		(39)			(39)		1,837	1,837			
100218548	MADISON HEIGHTS	VA		06/27/2025		427		(14)			(14)		413	413			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218549	INDIANAPOLIS	IN		06/27/2025		533		(18)			(18)		515	515			
100218550	RICHMOND	VA		06/27/2025		627		(22)			(22)		605	605			
100218551	TEMPE	AZ		06/27/2025		1,236		(12)			(12)		1,224	1,224			
100218553	CREST HILL	IL		06/27/2025		458		(19)			(19)		439	439			
100218554	WATAUGA	TX		06/27/2025		659		(24)			(24)		635	635			
100218555	WILMINGTON	NC		06/27/2025		547		(20)			(20)		527	527			
100218556	GREENFIELD	IN		06/27/2025		505		(21)			(21)		484	484			
100218557	SAN ANTONIO	TX		06/27/2025		1,137		(33)			(33)		1,104	1,104			
100218558	SACRAMENTO	CA		06/27/2025		1,227		(36)			(36)		1,191	1,191			
100218559	LA QUINTA	CA		06/27/2025		1,159		(39)			(39)		1,120	1,120			
100218560	FORT WORTH	TX		06/27/2025		633		(16)			(16)		617	617			
100218561	KEMAH	TX		06/27/2025		681		(26)			(26)		655	655			
100218562	DERBY	KS		06/27/2025		434		(16)			(16)		418	418			
100218563	PHOENIX	AZ		06/27/2025		523		(17)			(17)		506	506			
100218564	BRANSON WEST	MO		06/27/2025		1,351		(49)			(49)		1,302	1,302			
100218565	STATESVILLE	NC		06/27/2025		745		(25)			(25)		720	720			
100218566	DENVER	CO		06/27/2025		3,428		(81)			(81)		3,347	3,347			
100218567	NORMAN	OK		06/27/2025		485		(19)			(19)		466	466			
100218568	PRESCOTT	AZ		06/27/2025		1,298		(7)			(7)		1,291	1,291			
100218569	WESTCLIFFE	CO		06/27/2025		1,849		(9)			(9)		1,840	1,840			
100218570	CAROLINA BEACH	NC		06/27/2025		1,293		(24)			(24)		1,269	1,269			
100218571	DUNDALK	MD		06/27/2025		467		(14)			(14)		453	453			
100218572	LAPEER	MI		06/27/2025		980		(40)			(40)		940	940			
100218573	LITCHFIELD PARK	AZ		06/27/2025		774		(23)			(23)		751	751			
100218574	FORDLAND	MO		06/27/2025		1,021		(33)			(33)		988	988			
100218575	BRADENTON	FL		06/27/2025		1,902		(54)			(54)		1,848	1,848			
100218576	PORT ANGELES	WA		06/27/2025		927		(35)			(35)		892	892			
100218577	MONTGOMERY	TX		06/27/2025		1,428		(37)			(37)		1,391	1,391			
100218578	MYRTLE BEACH	SC		06/27/2025		441		(15)			(15)		426	426			
100218579	RICHMOND	TX		06/27/2025		1,860		(39)			(39)		1,821	1,821			
100218580	NEWARK	DE		06/27/2025		577		(17)			(17)		560	560			
100218581	ATLANTA	GA		06/27/2025		803		(24)			(24)		779	779			
100218583	MAMMOTH LAKES	CA		06/27/2025		1,444		(21)			(21)		1,423	1,423			
100218584	RICHMOND	VA		06/27/2025		478		(16)			(16)		462	462			
100218585	SEASIDE HEIGHTS	NJ		06/27/2025		6,090		(72)			(72)		6,018	6,018			
100218588	ATLANTIC BEACH	NC		06/27/2025		2,182		(23)			(23)		2,159	2,159			
100218589	CHARLOTTE	NC		06/27/2025		857		(13)			(13)		844	844			
100218590	WESTFIELD	IN		06/27/2025		10,271		(106)			(106)		10,165	10,165			
100218591	RICHMOND	TX		06/27/2025		1,128		(9)			(9)		1,119	1,119			
100218592	PATERSON	NJ		06/27/2025		1,769		(28)			(28)		1,741	1,741			
100218593	OVERLAND PARK	KS		06/27/2025		731		(17)			(17)		714	714			
100218597	SAVANNAH	GA		06/27/2025		1,241		(22)			(22)		1,219	1,219			
100218598	BAKERSFIELD	CA		06/27/2025		646		(4)			(4)		642	642			
100218599	HINSDALE	MA		06/27/2025		806		(26)			(26)		780	780			
100218600	AURORA	CO		06/27/2025		1,268		(12)			(12)		1,256	1,256			
100218601	STAFFORD	TX		06/27/2025		915		(16)			(16)		899	899			
100218602	WINCHESTER	VA		06/27/2025		916		(8)			(8)		908	908			
100218603	LAS VEGAS	NV		06/27/2025		1,992		(45)			(45)		1,947	1,947			
100218604	PITTSBORO	NC		06/27/2025		761		(22)			(22)		739	739			
100218605	MERRIAM	KS		06/27/2025		731		(17)			(17)		714	714			
100218606	PALM SPRINGS	CA		06/27/2025		725		(13)			(13)		712	712			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218607	GILBERT	AZ		06/27/2025		1,132		(17)			(17)		1,115	1,115			
100218608	SEATTLE	WA		06/27/2025		1,485		(26)			(26)		1,459	1,459			
100218609	PHOENIX	AZ		06/27/2025		764		(21)			(21)		743	743			
100218610	RAHWAY	NJ		06/27/2025		1,940		(22)			(22)		1,918	1,918			
100218611	AMERICAN CANYON	CA		06/27/2025		2,130		(58)			(58)		2,072	2,072			
100218612	HENDERSON	NV		06/27/2025		712		(26)			(26)		686	686			
100218613	WENDELL	NC		06/27/2025		1,230		(38)			(38)		1,192	1,192			
100218614	PHILADELPHIA	PA		06/27/2025		1,400		(13)			(13)		1,387	1,387			
100218616	PLANTATION KEY	FL		06/27/2025		899		(11)			(11)		888	888			
100218617	WILLIAMSBURG	VA		06/27/2025		776		(16)			(16)		760	760			
100218618	HENRICO	VA		06/27/2025		695		(10)			(10)		685	685			
100218619	SHAWNEE	KS		06/27/2025		712		(22)			(22)		690	690			
100218620	WASHINGTON	DC		06/27/2025		3,246		41			41		3,287	3,287			
100218621	LAS VEGAS	NV		06/27/2025		3,325		(66)			(66)		3,259	3,259			
100218622	ROSEMOUNT	MN		06/27/2025		883		(12)			(12)		871	871			
100218623	PHILADELPHIA	PA		06/27/2025		6,685		(81)			(81)		6,604	6,604			
100218624	KANSAS CITY	MO		06/27/2025		845		(14)			(14)		831	831			
100218625	PALM COAST	FL		06/27/2025		1,128		(14)			(14)		1,114	1,114			
100218627	COLORADO SPRINGS	CO		06/27/2025		734		(16)			(16)		718	718			
100218628	TUCKER	GA		06/27/2025		793		(9)			(9)		784	784			
100218629	IRVING	TX		06/27/2025		690		(6)			(6)		684	684			
100218631	ARNOLD	CA		06/27/2025		867		(12)			(12)		855	855			
100218632	LYNNWOOD	WA		06/27/2025		1,418		(16)			(16)		1,402	1,402			
100218633	SUN CITY	AZ		06/27/2025		825		(4)			(4)		821	821			
100218635	NAPLES	FL		06/27/2025		1,267		(28)			(28)		1,239	1,239			
100218636	FLAGSTAFF	AZ		06/27/2025		3,601		(51)			(51)		3,550	3,550			
100218637	MATTHEWS	NC		06/27/2025		1,421		(2)			(2)		1,419	1,419			
100218638	HUNTSVILLE	AL		06/27/2025		607		(17)			(17)		590	590			
100218640	PRINEVILLE	OR		06/27/2025		987		8			8		995	995			
100218641	EFFORT	PA		06/27/2025		1,144		(25)			(25)		1,119	1,119			
100218642	SISTER BAY	WI		06/27/2025		1,000		13			13		1,013	1,013			
100218643	PHOENIX	AZ		06/27/2025		1,608		21			21		1,629	1,629			
100218644	CARMEL	CA		06/27/2025		2,496		4			4		2,500	2,500			
100218645	NEWARK	NJ		06/27/2025		1,594		(15)			(15)		1,579	1,579			
100218646	CHICAGO	IL		06/27/2025		788		(12)			(12)		776	776			
100218647	ANTIOCH	TN		06/27/2025		1,360		(13)			(13)		1,347	1,347			
100218648	FORT MOHAVE	AZ		06/27/2025		1,034		(17)			(17)		1,017	1,017			
100218649	SNOWFLAKE	AZ		06/27/2025		777		(6)			(6)		771	771			
100218650	AMMON	ID		06/27/2025		684		(5)			(5)		679	679			
100218651	ALLENTOWN	PA		06/27/2025		2,427		9			9		2,436	2,436			
100218652	WEST DES MOINES	IA		06/27/2025		921		(19)			(19)		902	902			
100218653	HOMOSASSA	FL		06/27/2025		1,419		(11)			(11)		1,408	1,408			
100218654	CHUBBUCK	ID		06/27/2025		608		(1)			(1)		607	607			
100218655	GULF SHORES	AL		06/27/2025		998		(11)			(11)		987	987			
100218658	LANDRUM	SC		06/27/2025		539		(8)			(8)		531	531			
100218660	DALLAS	TX		06/27/2025		65,885		(1,216)			(1,216)		64,669	64,669			
100218661	INDIO	CA		06/27/2025		1,358		(38)			(38)		1,320	1,320			
100218662	SUGAR LAND	TX		06/27/2025		79,657		(807)			(807)		78,850	78,850			
100218663	NORTH CHESTERFIELD	VA		06/27/2025		719		(16)			(16)		703	703			
100218665	PHOENIX	AZ		06/27/2025		726		(13)			(13)		713	713			
100218666	CHICAGO	IL		06/27/2025		1,481		(20)			(20)		1,461	1,461			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218668	BLAINE	MN		06/27/2025		1,375		(29)			(29)		1,346	1,346			
100218670	OAKLAND PARK	FL		06/27/2025		867		(12)			(12)		855	855			
100218671	GULF SHORES	AL		06/27/2025		811		(14)			(14)		797	797			
100218672	GLEN ALLEN	VA		06/27/2025		570		(3)			(3)		567	567			
100218673	BLUFFTON	SC		06/27/2025		877		(29)			(29)		848	848			
100218675	BEACH HAVEN	NJ		06/27/2025		1,507		(40)			(40)		1,467	1,467			
100218676	NORTHRIDGE	CA		06/27/2025		1,255		(29)			(29)		1,226	1,226			
100218677	PHOENIX	AZ		06/27/2025		764		(15)			(15)		749	749			
100218678	BAYVIEW	ID		06/27/2025		1,660		(28)			(28)		1,632	1,632			
100218679	JEFFERSON CITY	MO		06/27/2025		400		(4)			(4)		396	396			
100218680	SEVIERVILLE	TN		06/27/2025		690		(14)			(14)		676	676			
100218682	NAPLES	FL		06/27/2025		1,205		(28)			(28)		1,177	1,177			
100218683	ATLANTA	GA		06/27/2025		726		(11)			(11)		715	715			
100218685	GILROY	CA		06/27/2025		1,874		(30)			(30)		1,844	1,844			
100218686	TWIN FALLS	ID		06/27/2025		1,862		(16)			(16)		1,846	1,846			
100218687	ATHENS	GA		06/27/2025		554		(20)			(20)		534	534			
100218688	ASHTON	ID		06/27/2025		599		(5)			(5)		594	594			
100218689	FAIRFAX	VA		06/27/2025		24,793		201			201		24,994	24,994			
100218690	SHERMAN	TX		06/27/2025		638		(22)			(22)		616	616			
100218692	ROUND ROCK	TX		06/27/2025		4,483		7			7		4,490	4,490			
100218693	MONTGOMERY VILLAGE	MD		06/27/2025		447		(7)			(7)		440	440			
100218694	PARRISH	FL		06/27/2025		1,042		3			3		1,045	1,045			
100218695	FORT BELVOIR	VA		06/27/2025		3,294		(34)			(34)		3,260	3,260			
100218696	GLEN ALLEN	VA		06/27/2025		768		(15)			(15)		753	753			
100218697	GRAND PRAIRIE	TX		06/27/2025		777		(1)			(1)		776	776			
100218698	CROFTON	MD		06/27/2025		1,420		(16)			(16)		1,404	1,404			
100218700	OAKLAND	NJ		06/27/2025		925		(29)			(29)		896	896			
100218701	O FALLON	MO		06/27/2025		709		(25)			(25)		684	684			
100218702	LAS VEGAS	NV		06/27/2025		2,095		(53)			(53)		2,042	2,042			
100218703	MIAMI BEACH	FL		06/27/2025		486		(17)			(17)		469	469			
100218705	LAND O LAKES	FL		06/27/2025		714		42			42		756	756			
100218706	PAHRUMP	NV		06/27/2025		1,034		91			91		1,125	1,125			
100218707	GALVESTON	TX		06/27/2025		1,661		(38)			(38)		1,623	1,623			
100218708	MESA	AZ		06/27/2025		3,399		(66)			(66)		3,333	3,333			
100218710	ORLANDO	FL		06/27/2025		1,191		(33)			(33)		1,158	1,158			
100218712	WASHINGTON	UT		06/27/2025		1,309		42			42		1,351	1,351			
100218713	MIAMI BEACH	FL		06/27/2025		4,303		(113)			(113)		4,190	4,190			
100218715	SAINT AUGUSTINE	FL		06/27/2025		734		41			41		775	775			
100218716	BRANDYWINE	MD		06/27/2025		1,777		45			45		1,822	1,822			
100218717	ROSENBERG	TX		06/27/2025		5,199		286			286		5,485	5,485			
100218720	CHARLOTTE	NC		06/27/2025		1,185		(17)			(17)		1,168	1,168			
100218721	SPARKS	NV		06/27/2025		603		29			29		632	632			
100218722	WENTZVILLE	MO		06/27/2025		703		(10)			(10)		693	693			
100218723	TERRACE PARK	OH		06/27/2025		573		(21)			(21)		552	552			
100218724	FAYETTEVILLE	AR		06/27/2025		734		(14)			(14)		720	720			
100218726	BRIGANTINE	NJ		06/27/2025		1,265		(29)			(29)		1,236	1,236			
100218727	SEASIDE HEIGHTS	NJ		06/27/2025		6,771		(125)			(125)		6,646	6,646			
100218728	GLENDALE	AZ		06/27/2025		808		(14)			(14)		794	794			
100218729	NESKOWIN	OR		06/27/2025		661		8			8		669	669			
100218731	OCALA	FL		06/27/2025		633		(20)			(20)		613	613			
100218732	EDMOND	OK		06/27/2025		653		(17)			(17)		636	636			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218733	ELKRIDGE	MD		06/27/2025		791		(8)			(8)		783	783			
100218734	SPRINGFIELD	MO		06/27/2025		805		(26)			(26)		779	779			
100218735	AUSTIN	TX		06/27/2025		755		(6)			(6)		749	749			
100218736	LAWRENCEVILLE	GA		06/27/2025		1,016		(23)			(23)		993	993			
100218737	REDMOND	WA		06/27/2025		2,208		(31)			(31)		2,177	2,177			
100218738	MONTEZUMA	IA		06/27/2025		3,174		(34)			(34)		3,140	3,140			
100218739	DELAWARE	OH		06/27/2025		1,002		(25)			(25)		977	977			
100218740	BIG PINE KEY	FL		06/27/2025		1,719		(50)			(50)		1,669	1,669			
100218741	BRONX	NY		06/27/2025		1,999		5			5		2,004	2,004			
100218742	SPRING	TX		06/27/2025		519		(4)			(4)		515	515			
100218743	LITTLE ROCK	AR		06/27/2025		1,022		(25)			(25)		997	997			
100218744	BREINIGSVILLE	PA		06/27/2025		25,858		(120)			(120)		25,738	25,738			
100218745	MCARTHUR	OH		06/27/2025		1,305		(34)			(34)		1,271	1,271			
100218747	MARYSVILLE	OH		06/27/2025		1,842		(26)			(26)		1,816	1,816			
100218748	WEST HARTFORD	CT		06/27/2025		1,174		(22)			(22)		1,152	1,152			
100218749	METAIRIE	LA		06/27/2025		1,237		(29)			(29)		1,208	1,208			
100218750	SAWYER	MI		06/27/2025		1,206		(35)			(35)		1,171	1,171			
100218751	HACKBERRY	LA		06/27/2025		3,186		(101)			(101)		3,085	3,085			
100218752	MILFORD	OH		06/27/2025		648		(3)			(3)		645	645			
100218753	POOLER	GA		06/27/2025		1,444		(3)			(3)		1,441	1,441			
100218754	MOUNT LAUREL	NJ		06/27/2025		940		(31)			(31)		909	909			
100218755	HASLET	TX		06/27/2025		1,078		(17)			(17)		1,061	1,061			
100218756	SAINT AUGUSTINE	FL		06/27/2025		987		(19)			(19)		968	968			
100218757	BIDDEFORD	ME		06/27/2025		1,251		(31)			(31)		1,220	1,220			
100218758	CENTERVILLE	MA		06/27/2025		1,403		(3)			(3)		1,400	1,400			
100218759	COLORADO SPRINGS	CO		06/27/2025		665		(20)			(20)		645	645			
100218760	CANYON LAKE	TX		06/27/2025		1,775		(55)			(55)		1,720	1,720			
100218761	WETHERSFIELD	CT		06/27/2025		692		(16)			(16)		676	676			
100218762	BOUNTIFUL	UT		06/27/2025		1,054		(30)			(30)		1,024	1,024			
100218764	FRIPP ISLAND	SC		06/27/2025		1,839		7			7		1,846	1,846			
100218765	ELLIJAY	GA		06/27/2025		1,498		(19)			(19)		1,479	1,479			
100218767	SAINT SIMONS ISLAND	GA		06/27/2025		1,505		(24)			(24)		1,481	1,481			
100218768	PERRYSBURG	OH		06/27/2025		1,242		(51)			(51)		1,191	1,191			
100218769	TUSCALOOSA	AL		06/27/2025		666		(12)			(12)		654	654			
100218770	LAYTON	UT		06/27/2025		1,310		(1)			(1)		1,309	1,309			
100218771	LONGVILLE	MN		06/27/2025		1,130		(29)			(29)		1,101	1,101			
100218772	FERNANDINA BEACH	FL		06/27/2025		1,344		(37)			(37)		1,307	1,307			
100218773	BOSTON	MA		06/27/2025		1,222		(23)			(23)		1,199	1,199			
100218774	LAVON	TX		06/27/2025		871		(14)			(14)		857	857			
100218775	WARSAW	MO		06/27/2025		700		(21)			(21)		679	679			
100218776	GILBERT	AZ		06/27/2025		1,376		(28)			(28)		1,348	1,348			
100218777	JOHNS ISLAND	SC		06/27/2025		937		(19)			(19)		918	918			
100218778	TRAVELERS REST	SC		06/27/2025		796		(27)			(27)		769	769			
100218779	ODENTON	MD		06/27/2025		793		(21)			(21)		772	772			
100218780	MANCOS	CO		06/27/2025		825		(14)			(14)		811	811			
100218781	BROOKELAND	TX		06/27/2025		657		(20)			(20)		637	637			
100218782	CHELSEA	MA		06/27/2025		1,331		(21)			(21)		1,310	1,310			
100218783	WESTMINSTER	SC		06/27/2025		1,188		(4)			(4)		1,184	1,184			
100218784	ARNOLD	CA		06/27/2025		884		(20)			(20)		864	864			
100218785	BIG CREEK	CA		06/27/2025		645		(3)			(3)		642	642			
100218786	LAS VEGAS	NV		06/27/2025		1,669		(49)			(49)		1,620	1,620			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218787	PRESCOTT VALLEY	AZ		06/27/2025		1,451		2			2		1,453	1,453			
100218788	SAN LEANDRO	CA		06/27/2025		1,808		(59)			(59)		1,749	1,749			
100218789	HOLLY SPRINGS	NC		06/27/2025		638		(12)			(12)		626	626			
100218792	HYATTSVILLE	MD		06/27/2025		710		(25)			(25)		685	685			
100218793	ROCKINGHAM	NC		06/27/2025		773		(23)			(23)		750	750			
100218794	PERRYSBURG	OH		06/27/2025		663		(21)			(21)		642	642			
100218795	WEST FARGO	ND		06/27/2025		934		(24)			(24)		910	910			
100218797	KELSEYVILLE	CA		06/27/2025		727		(16)			(16)		711	711			
100218798	RANSON	WV		06/27/2025		586		(23)			(23)		563	563			
100218800	CHARLES TOWN	WV		06/27/2025		1,122		(43)			(43)		1,079	1,079			
100218803	PUNTA GORDA	FL		06/27/2025		1,305		(37)			(37)		1,268	1,268			
100218804	BUTTE	MT		06/27/2025		589		(22)			(22)		567	567			
100218805	LATHROP	CA		06/27/2025		1,436		53			53		1,489	1,489			
100218807	JUNO BEACH	FL		06/27/2025		1,031		(42)			(42)		989	989			
100218808	NEW ORLEANS	LA		06/27/2025		1,034		(34)			(34)		1,000	1,000			
100218809	NASHVILLE	TN		06/27/2025		947		(16)			(16)		931	931			
100218810	CAROLINA BEACH	NC		06/27/2025		1,214		(33)			(33)		1,181	1,181			
100218811	OCALA	FL		06/27/2025		799		(12)			(12)		787	787			
100218814	ROGERS	MN		06/27/2025		719		3			3		722	722			
100218815	OCEAN VIEW	DE		06/27/2025		3,251		(54)			(54)		3,197	3,197			
100218816	AUBURN	WA		06/27/2025		12,837		(40)			(40)		12,797	12,797			
100218817	HANFORD	CA		06/27/2025		638		(13)			(13)		625	625			
100218818	HOBOKEN	NJ		06/27/2025		1,337		(19)			(19)		1,318	1,318			
100218819	WEST WARWICK	RI		06/27/2025		767		(14)			(14)		753	753			
100218820	PEORIA	AZ		06/27/2025		1,158		(5)			(5)		1,153	1,153			
100218821	NOKOMIS	FL		06/27/2025		701		5			5		706	706			
100218822	DEL VALLE	TX		06/27/2025		2,801		181			181		2,982	2,982			
100218823	VICTORVILLE	CA		06/27/2025		749		(23)			(23)		726	726			
100218824	BALL GROUND	GA		06/27/2025		1,281		53			53		1,334	1,334			
100218825	ANGIER	NC		06/27/2025		766		(1)			(1)		765	765			
100218826	LAVEEN	AZ		06/27/2025		2,090		42			42		2,132	2,132			
100218827	PFLUGERVILLE	TX		06/27/2025		1,078		22			22		1,100	1,100			
100218828	BRADENTON	FL		06/27/2025		708		6			6		714	714			
100218829	MANTECA	CA		06/27/2025		1,652		(13)			(13)		1,639	1,639			
100218830	AVONDALE	AZ		06/27/2025		8,925		18			18		8,943	8,943			
100218832	MABLETON	GA		06/27/2025		908		24			24		932	932			
100218833	PAHRUMP	NV		06/27/2025		828							828	828			
100218834	BRADENTON	FL		06/27/2025		1,957		12			12		1,969	1,969			
100218835	QUEEN CREEK	AZ		06/27/2025		1,228		(13)			(13)		1,215	1,215			
100218836	MURRELLS INLET	SC		06/27/2025		1,844		(40)			(40)		1,804	1,804			
100218837	KIMBERLING CITY	MO		06/27/2025		1,022		(35)			(35)		987	987			
100218838	SARASOTA	FL		06/27/2025		1,349		13			13		1,362	1,362			
100218839	MONTGOMERY	AL		06/27/2025		636		(21)			(21)		615	615			
100218840	FISHERS	IN		06/27/2025		4,926		(49)			(49)		4,877	4,877			
100218841	LAVEEN	AZ		06/27/2025		1,219		46			46		1,265	1,265			
100218842	TEMPE	AZ		06/27/2025		848		(10)			(10)		838	838			
100218844	HENDERSON	NV		06/27/2025		1,736		55			55		1,791	1,791			
100218845	GILFORD	NH		06/27/2025		4,204		(128)			(128)		4,076	4,076			
100218847	BRADLEY	ME		06/27/2025		702		(5)			(5)		697	697			
100218849	LINCOLN	NE		06/27/2025		838		(27)			(27)		811	811			
100218850	ACWORTH	GA		06/27/2025		8,635		28			28		8,663	8,663			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218853	RATHDRUM	ID		06/27/2025		1,075		(19)			(19)		1,056	1,056			
100218855	VIRGINIA BEACH	VA		06/27/2025		1,195		(41)			(41)		1,154	1,154			
100218856	FORT WORTH	TX		06/27/2025		698		(10)			(10)		688	688			
100218857	MIDDLE RIVER	MD		06/27/2025		1,011		(38)			(38)		973	973			
100218858	TAMPA	FL		06/27/2025		2,349		(42)			(42)		2,307	2,307			
100218859	NORMAN	OK		06/27/2025		8,815		(245)			(245)		8,570	8,570			
100218860	VENICE	FL		06/27/2025		766		(23)			(23)		743	743			
100218862	APALACHICOLA	FL		06/27/2025		2,625		(95)			(95)		2,530	2,530			
100218863	NAPLES	FL		06/27/2025		1,228		(39)			(39)		1,189	1,189			
100218864	WATERBURY	CT		06/27/2025		641		(17)			(17)		624	624			
100218865	TITUSVILLE	FL		06/27/2025		804		(14)			(14)		790	790			
100218866	SATELLITE BEACH	FL		06/27/2025		1,029		(17)			(17)		1,012	1,012			
100218867	MEDINA	OH		06/27/2025		813		(29)			(29)		784	784			
100218868	INLET BEACH	FL		06/27/2025		1,818		(57)			(57)		1,761	1,761			
100218869	BENTON	LA		06/27/2025		790		(26)			(26)		764	764			
100218870	NORTH ATTLEBORO	MA		06/27/2025		1,018		(20)			(20)		998	998			
100218871	COLUMBUS	OH		06/27/2025		1,794		(23)			(23)		1,771	1,771			
100218872	FREDERICKSBURG	TX		06/27/2025		890		(26)			(26)		864	864			
100218875	HOT SPRINGS VILLAGE	AR		06/27/2025		799		(22)			(22)		777	777			
100218876	VILLA RICA	GA		06/27/2025		608		(21)			(21)		587	587			
100218877	HIDEOUT	UT		06/27/2025		2,630		23			23		2,653	2,653			
100218878	DENVER	NC		06/27/2025		1,780		(18)			(18)		1,762	1,762			
100218880	SEMINOLE	FL		06/27/2025		1,817		(23)			(23)		1,794	1,794			
100218881	TOFTE	MN		06/27/2025		1,062		(27)			(27)		1,035	1,035			
100218882	CAROLINA BEACH	NC		06/27/2025		911		2			2		913	913			
100218883	OCEAN CITY	MD		06/27/2025		663		(16)			(16)		647	647			
100218884	WAXHAW	NC		06/27/2025		954		(20)			(20)		934	934			
100218885	FRANKFORT	KY		06/27/2025		900		(25)			(25)		875	875			
100218886	GREENVILLE	MI		06/27/2025		693		(18)			(18)		675	675			
100218887	SUMMERVILLE	SC		06/27/2025		908		(17)			(17)		891	891			
100218889	OCEAN PINES	MD		06/27/2025		884		(11)			(11)		873	873			
100218890	HAMPTON	GA		06/27/2025		1,124		105			105		1,229	1,229			
100218891	KYLE	TX		06/27/2025		1,204		(27)			(27)		1,177	1,177			
100218892	BERLIN	MD		06/27/2025		1,643		(34)			(34)		1,609	1,609			
100218893	CLARYVILLE	NY		06/27/2025		600		(6)			(6)		594	594			
100218894	POCONO LAKE	PA		06/27/2025		777		(19)			(19)		758	758			
100218895	SAN DIEGO	CA		06/27/2025		2,595		(70)			(70)		2,525	2,525			
100218896	WISHON	CA		06/27/2025		417		(6)			(6)		411	411			
100218898	BERLIN	MD		06/27/2025		63,078		(67)			(67)		63,011	63,011			
100218899	WASHINGTON	DC		06/27/2025		2,526		(79)			(79)		2,447	2,447			
100218901	PALM BEACH GARDENS	FL		06/27/2025		1,264		(37)			(37)		1,227	1,227			
100218902	LAGRANGE	GA		06/27/2025		1,481		20			20		1,501	1,501			
100218904	KISSIMMEE	FL		06/27/2025		910		(29)			(29)		881	881			
100218905	CHARLESTON	SC		06/27/2025		4,390		(124)			(124)		4,266	4,266			
100218906	SPOTSYLVANIA	VA		06/27/2025		643		(18)			(18)		625	625			
100218907	PITTSBURGH	PA		06/27/2025		588		(13)			(13)		575	575			
100218908	AUSTIN	TX		06/27/2025		1,035		(17)			(17)		1,018	1,018			
100218909	BLUFFTON	SC		06/27/2025		1,042		(31)			(31)		1,011	1,011			
100218910	INDIAN HARBOUR BEACH	FL		06/27/2025		1,537		(39)			(39)		1,498	1,498			
100218911	ENUMCLAW	WA		06/27/2025		1,123		(28)			(28)		1,095	1,095			
100218913	BIG BEAR CITY	CA		06/27/2025		1,069		(28)			(28)		1,041	1,041			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218914	HAMPSTEAD	NC		06/27/2025		963		(20)			(20)		943	943			
100218915	CEDAR CITY	UT		06/27/2025		800		18			18		818	818			
100218916	SOUTH BEND	IN		06/27/2025		795		(18)			(18)		777	777			
100218917	GREENEVILLE	TN		06/27/2025		1,390		44			44		1,434	1,434			
100218918	NASHVILLE	TN		06/27/2025		1,899		(56)			(56)		1,843	1,843			
100218919	HARDEEVILLE	SC		06/27/2025		1,037		(17)			(17)		1,020	1,020			
100218920	COON RAPIDS	MN		06/27/2025		656		(24)			(24)		632	632			
100218921	OCEAN SHORES	WA		06/27/2025		702		(25)			(25)		677	677			
100218922	DARIEN	GA		06/27/2025		557		1			1		558	558			
100218923	WASHINGTON	UT		06/27/2025		952		62			62		1,014	1,014			
100218924	SARASOTA	FL		06/27/2025		754		3			3		757	757			
100218925	WESTAMPTON	NJ		06/27/2025		704		(13)			(13)		691	691			
100218926	WILDWOOD	NJ		06/27/2025		843		22			22		865	865			
100218927	SEBRING	FL		06/27/2025		1,041		(7)			(7)		1,034	1,034			
100218929	SOUTH FULTON	GA		06/27/2025		542		(6)			(6)		536	536			
100218932	HOUSTON	TX		06/27/2025		356		1			1		357	357			
100218933	PAYETTE	ID		06/27/2025		183		(2)			(2)		181	181			
100218934	WAIPAHU	HI		06/27/2025		2,099		24			24		2,123	2,123			
100218935	JACKSON	NJ		06/27/2025		153,340		(1,700)			(1,700)		151,640	151,640			
100218936	STREAMWOOD	IL		06/27/2025		1,422		(1)			(1)		1,421	1,421			
100218938	CENTERTON	AR		06/27/2025		509		(9)			(9)		500	500			
100218939	CONCORD	CA		06/27/2025		597		(13)			(13)		584	584			
100218940	PAYSON	AZ		06/27/2025		495		17			17		512	512			
100218941	KANSAS CITY	MO		06/27/2025		518		(11)			(11)		507	507			
100218942	KANSAS CITY	MO		06/27/2025		489		(12)			(12)		477	477			
100218943	BELLA VISTA	AR		06/27/2025		637		(13)			(13)		624	624			
100218945	NEW WINDSOR	NY		06/27/2025		550		(2)			(2)		548	548			
100218946	PHOENIX	AZ		06/27/2025		779		(11)			(11)		768	768			
100218947	PLYMOUTH	MN		06/27/2025		932		(16)			(16)		916	916			
100218950	NORTH PALM BEACH	FL		06/27/2025		368		(13)			(13)		355	355			
100218951	MARICOPA	AZ		06/27/2025		3,164		(54)			(54)		3,110	3,110			
100218952	WHITESTONE	VA		06/27/2025		973		(17)			(17)		956	956			
100218954	CHESTERFIELD	VA		06/27/2025		1,109		(12)			(12)		1,097	1,097			
100218955	BARDSTOWN	KY		06/27/2025		622		(6)			(6)		616	616			
100218956	ARNOLD	CA		06/27/2025		895		(7)			(7)		888	888			
100218960	VALLEY VILLAGE	CA		06/27/2025		1,175		(52)			(52)		1,123	1,123			
100218961	JACKSONVILLE	FL		06/27/2025		497		(20)			(20)		477	477			
100218962	LOS ANGELES	CA		06/27/2025		1,428		(28)			(28)		1,400	1,400			
100218966	TARZANA	CA		06/27/2025		3,503		(108)			(108)		3,395	3,395			
100218967	ROCKLEDGE	FL		06/27/2025		535		(1)			(1)		534	534			
100218968	BELL GARDENS	CA		06/27/2025		1,932		(79)			(79)		1,853	1,853			
100218969	ROCKLEDGE	FL		06/27/2025		537		(3)			(3)		534	534			
100218970	LOS ANGELES	CA		06/27/2025		1,632		(70)			(70)		1,562	1,562			
100218971	CORAL SPRINGS	FL		06/27/2025		187		5			5		192	192			
100218972	NEW BRITAIN	CT		06/27/2025		881		(21)			(21)		860	860			
100218973	PORT RICHEY	FL		06/27/2025		414		(8)			(8)		406	406			
100218974	FOLSOM	CA		06/27/2025		1,182		(4)			(4)		1,178	1,178			
100218975	WASHINGTON	DC		06/27/2025		1,758		(22)			(22)		1,736	1,736			
100218979	VALLEY	AL		06/27/2025		480		7			7		487	487			
100218980	LOS ANGELES	CA		06/27/2025		1,089		(40)			(40)		1,049	1,049			
100218982	CANTON	GA		06/27/2025		2,806		(55)			(55)		2,751	2,751			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218985	COMMERCE TOWNSHIP	MI		06/27/2025		6,530		(143)			(143)		6,387	6,387			
100218986	OCALA	FL		06/27/2025		469		(10)			(10)		459	459			
100218988	HOUSTON	TX		06/27/2025		8,199		(379)			(379)		7,820	7,820			
100218989	SAN GABRIEL	CA		06/27/2025		6,057		(18)			(18)		6,039	6,039			
100218990	TULSA	OK		06/27/2025		448		(10)			(10)		438	438			
100218991	ANTIOCH	CA		06/27/2025		1,784		(70)			(70)		1,714	1,714			
100218992	ELGIN	IL		06/27/2025		1,087		(30)			(30)		1,057	1,057			
100218993	HUDSON	FL		06/27/2025		515		(20)			(20)		495	495			
100218994	PEARBLOSSOM	CA		06/27/2025		1,117		(43)			(43)		1,074	1,074			
100218995	MERCED	CA		06/27/2025		763		2			2		765	765			
100218996	CASTAIC	CA		06/27/2025		2,255		(52)			(52)		2,203	2,203			
100218997	REDLANDS	CA		06/27/2025		769		(36)			(36)		733	733			
100218998	ONTARIO	CA		06/27/2025		1,470		(26)			(26)		1,444	1,444			
100218999	GARLAND	TX		06/27/2025		588							588	588			
100219000	GRAND PRAIRIE	TX		06/27/2025		590		(27)			(27)		563	563			
100219001	IDYLLWILD	CA		06/27/2025		674		(16)			(16)		658	658			
100219002	BARSTOW	CA		06/27/2025		288		(2)			(2)		286	286			
100219003	LOS ANGELES	CA		06/27/2025		1,450		(16)			(16)		1,434	1,434			
100219004	PEORIA	AZ		06/27/2025		4,178		(19)			(19)		4,159	4,159			
100219006	BELLEVUE	WA		06/27/2025		1,648		(77)			(77)		1,571	1,571			
100219007	KEY LARGO	FL		06/27/2025		1,681		(5)			(5)		1,676	1,676			
100219008	SANTA CLARITA	CA		06/27/2025		1,094		(45)			(45)		1,049	1,049			
100219009	PAWTUCKET	RI		06/27/2025		1,039		(24)			(24)		1,015	1,015			
100219010	LAS VEGAS	NV		06/27/2025		6,408		71			71		6,479	6,479			
100219011	SUNNYVALE	CA		06/27/2025		3,717		(111)			(111)		3,606	3,606			
100219012	CYPRESS	TX		06/27/2025		1,945		44			44		1,989	1,989			
100219013	MOSES LAKE	WA		06/27/2025		360		(14)			(14)		346	346			
100219014	OCALA	FL		06/27/2025		410		(8)			(8)		402	402			
100219016	POMONA	CA		06/27/2025		583		(2)			(2)		581	581			
100219017	CHARLOTTE	NC		06/27/2025		1,008		(11)			(11)		997	997			
100219018	COVINA	CA		06/27/2025		11,811		(282)			(282)		11,529	11,529			
100219019	PLEASANTON	CA		06/27/2025		3,167		(94)			(94)		3,073	3,073			
100219021	MORGAN CITY	LA		06/27/2025		556		(6)			(6)		550	550			
100219022	TUCSON	AZ		06/27/2025		3,704		(71)			(71)		3,633	3,633			
100219023	EL DORADO HILLS	CA		06/27/2025		9,130		(392)			(392)		8,738	8,738			
100219024	FAIRFIELD	CA		06/27/2025		667		(2)			(2)		665	665			
100219025	CLOVIS	CA		06/27/2025		277		(4)			(4)		273	273			
100219026	HOUSTON	TX		06/27/2025		999		(11)			(11)		988	988			
100219027	BROOMFIELD	CO		06/27/2025		3,074		(126)			(126)		2,948	2,948			
100219028	AZUSA	CA		06/27/2025		1,420		(60)			(60)		1,360	1,360			
100219029	BONITA SPRINGS	FL		06/27/2025		3,183		(52)			(52)		3,131	3,131			
100219030	SAN BERNARDINO	CA		06/27/2025		1,809		(35)			(35)		1,774	1,774			
100219031	WENDELL	NC		06/27/2025		895		(19)			(19)		876	876			
100219033	AGUA DULCE	CA		06/27/2025		2,258		(90)			(90)		2,168	2,168			
100219034	PALMDALE	CA		06/27/2025		1,216		(43)			(43)		1,173	1,173			
100219035	LOS GATOS	CA		06/27/2025		2,708		(86)			(86)		2,622	2,622			
100219036	DESOTO	TX		06/27/2025		804		(31)			(31)		773	773			
100219037	THOUSAND OAKS	CA		06/27/2025		3,135		(25)			(25)		3,110	3,110			
100219038	LAS VEGAS	NV		06/27/2025		3,751		(117)			(117)		3,634	3,634			
100219039	SILVERTHORNE	CO		06/27/2025		1,293		(17)			(17)		1,276	1,276			
100219040	SCOTTSDALE	AZ		06/27/2025		3,020		(34)			(34)		2,986	2,986			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219041	DESERT HOT SPRINGS	CA		06/27/2025		667		(8)			(8)		659	659			
100219042	WINDSOR	CO		06/27/2025		1,118		(15)			(15)		1,103	1,103			
100219043	KYLE	TX		06/27/2025		506		7			7		513	513			
100219044	MACON	GA		06/27/2025		1,833		(24)			(24)		1,809	1,809			
100219045	FUQUAY VARINA	NC		06/27/2025		854		(33)			(33)		821	821			
100219048	MAGNOLIA	TX		06/27/2025		1,683		(10)			(10)		1,673	1,673			
100219049	NASHVILLE	TN		06/27/2025		605		10			10		615	615			
100219052	HERMOSA BEACH	CA		06/27/2025		7,911		(298)			(298)		7,613	7,613			
100219055	HEATH	TX		06/27/2025		1,941		(23)			(23)		1,918	1,918			
100219060	WEST COVINA	CA		06/27/2025		948		(23)			(23)		925	925			
100219061	CHICAGO	IL		06/27/2025		1,220		(31)			(31)		1,189	1,189			
100219063	FAIRFIELD	CA		06/27/2025		1,027		(38)			(38)		989	989			
100219065	FOLCROFT	PA		06/27/2025		417		(16)			(16)		401	401			
100219066	NORTH HOLLYWOOD	CA		06/27/2025		1,614		(20)			(20)		1,594	1,594			
100219067	IDYLLWILD	CA		06/27/2025		401		(11)			(11)		390	390			
100219068	SONOMA	CA		06/27/2025		2,660		(84)			(84)		2,576	2,576			
100219069	RANCHO PALOS VERDES	CA		06/27/2025		2,719		(103)			(103)		2,616	2,616			
100219071	NORTH HIGHLANDS	CA		06/27/2025		888		(42)			(42)		846	846			
100219073	LOS ANGELES	CA		06/27/2025		1,803		(51)			(51)		1,752	1,752			
100219075	LAKE WALES	FL		06/27/2025		366		(17)			(17)		349	349			
100219076	APPLE VALLEY	CA		06/27/2025		901		(38)			(38)		863	863			
100219077	MARTINEZ	GA		06/27/2025		721		(32)			(32)		689	689			
100219080	NAPLES	FL		06/27/2025		2,432		(102)			(102)		2,330	2,330			
100219081	LOS ANGELES	CA		06/27/2025		1,893		(72)			(72)		1,821	1,821			
100219085	MIAMI	FL		06/27/2025		346		(16)			(16)		330	330			
100219087	CHICO	CA		06/27/2025		1,216		(38)			(38)		1,178	1,178			
100219088	MONTGOMERY	IL		06/27/2025		532		(25)			(25)		507	507			
100219090	KATY	TX		06/27/2025		685		(32)			(32)		653	653			
100219092	NAGS HEAD	NC		06/27/2025		1,211		(37)			(37)		1,174	1,174			
100219093	NEW RIVER	AZ		06/27/2025		907		(29)			(29)		878	878			
100219094	BRIDGEPORT	CT		06/27/2025		956		30			30		986	986			
100219095	MORENO VALLEY	CA		06/27/2025		1,573		(65)			(65)		1,508	1,508			
100219096	THE COLONY	TX		06/27/2025		747		(10)			(10)		737	737			
100219097	GILBERT	AZ		06/27/2025		652		(30)			(30)		622	622			
100219098	PALMDALE	CA		06/27/2025		1,016		(30)			(30)		986	986			
100219099	LEBANON	OR		06/27/2025		1,877		(63)			(63)		1,814	1,814			
100219100	STAR	ID		06/27/2025		1,134		(48)			(48)		1,086	1,086			
100219101	CHESTER SPRINGS	PA		06/27/2025		249		(6)			(6)		243	243			
100219102	TAMARAC	FL		06/27/2025		787		(6)			(6)		781	781			
100219104	POMPANO BEACH	FL		06/27/2025		3,100		(91)			(91)		3,009	3,009			
100219105	MARGATE	FL		06/27/2025		2,282		(35)			(35)		2,247	2,247			
100219107	LOS ANGELES	CA		06/27/2025		5,542		(153)			(153)		5,389	5,389			
100219110	LINCOLN CITY	OR		06/27/2025		395		(8)			(8)		387	387			
100219111	MURRIETA	CA		06/27/2025		2,376		(48)			(48)		2,328	2,328			
100219112	MILWAUKEE	WI		06/27/2025		341		(9)			(9)		332	332			
100219113	SOUTH DAYTONA	FL		06/27/2025		422		(20)			(20)		402	402			
100219114	BURIEN	WA		06/27/2025		3,737		(52)			(52)		3,685	3,685			
100219115	HILTON HEAD ISLAND	SC		06/27/2025		1,326		(34)			(34)		1,292	1,292			
100219116	HUNTERSVILLE	NC		06/27/2025		1,166		(26)			(26)		1,140	1,140			
100219117	STOCKTON	CA		06/27/2025		1,372		(43)			(43)		1,329	1,329			
100219118	JACKSONVILLE	FL		06/27/2025		636		(21)			(21)		615	615			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219119	BLUFFTON	SC		06/27/2025		504		(14)			(14)		490	490			
100219120	INWOOD	WV		06/27/2025		1,225		(14)			(14)		1,211	1,211			
100219121	DAYTONA BEACH	FL		06/27/2025		1,031		(8)			(8)		1,023	1,023			
100219123	SALT LAKE CITY	UT		06/27/2025		1,708		(33)			(33)		1,675	1,675			
100219124	HAYWARD	CA		06/27/2025		1,899		(39)			(39)		1,860	1,860			
100219125	BASYE	VA		06/27/2025		783		(24)			(24)		759	759			
100219126	HOBE SOUND	FL		06/27/2025		759		(10)			(10)		749	749			
100219127	ROUND ROCK	TX		06/27/2025		727		(24)			(24)		703	703			
100219128	LAKESIDE	AZ		06/27/2025		776		(15)			(15)		761	761			
100219129	GAINESVILLE	GA		06/27/2025		688		(12)			(12)		676	676			
100219130	ARAB	AL		06/27/2025		760		(13)			(13)		747	747			
100219131	CONWAY	SC		06/27/2025		1,521		(35)			(35)		1,486	1,486			
100219132	LELAND	NC		06/27/2025		586		(11)			(11)		575	575			
100219133	ROSEBURG	OR		06/27/2025		2,191		(14)			(14)		2,177	2,177			
100219134	CHARLOTTE	NC		06/27/2025		1,068		(20)			(20)		1,048	1,048			
100219135	LAWRENCEVILLE	GA		06/27/2025		901		(16)			(16)		885	885			
100219136	COEUR D'ALENE	ID		06/27/2025		1,237		(13)			(13)		1,224	1,224			
100219137	SPRINGFIELD	OR		06/27/2025		1,060		(35)			(35)		1,025	1,025			
100219138	OCALA	FL		06/27/2025		571		(19)			(19)		552	552			
100219139	ANDERSON	SC		06/27/2025		1,349		(16)			(16)		1,333	1,333			
100219140	ANNANDALE	VA		06/27/2025		1,787		(39)			(39)		1,748	1,748			
100219141	BOERNE	TX		06/27/2025		1,354		(25)			(25)		1,329	1,329			
100219142	GREENVILLE	SC		06/27/2025		1,213		(16)			(16)		1,197	1,197			
100219143	BATON ROUGE	LA		06/27/2025		502		(5)			(5)		497	497			
100219144	ATLANTA	GA		06/27/2025		771		(11)			(11)		760	760			
100219145	MORRO BAY	CA		06/27/2025		2,032		(47)			(47)		1,985	1,985			
100219146	LIBERTYVILLE	IL		06/27/2025		1,082		(36)			(36)		1,046	1,046			
100219147	VISALIA	CA		06/27/2025		624		(13)			(13)		611	611			
100219148	MAGNOLIA	TX		06/27/2025		901		(30)			(30)		871	871			
100219149	GREENSBORO	NC		06/27/2025		475		(16)			(16)		459	459			
100219150	DUBLIN	OH		06/27/2025		955		1			1		956	956			
100219151	NAPLES	FL		06/27/2025		1,315		(7)			(7)		1,308	1,308			
100219152	CHARLOTTE	NC		06/27/2025		1,663		(34)			(34)		1,629	1,629			
100219153	BEAUFORT	NC		06/27/2025		1,091		(21)			(21)		1,070	1,070			
100219154	MADEIRA BEACH	FL		06/27/2025		1,849		(48)			(48)		1,801	1,801			
100219155	MOREHEAD CITY	NC		06/27/2025		356		(6)			(6)		350	350			
100219156	BELLA VISTA	AR		06/27/2025		473		(15)			(15)		458	458			
100219157	WARWICK	GA		06/27/2025		3,326		(70)			(70)		3,256	3,256			
100219158	REDLANDS	CA		06/27/2025		11,824		(388)			(388)		11,436	11,436			
100219159	MC MINNVILLE	TN		06/27/2025		560		(19)			(19)		541	541			
100219160	CLEVELAND	TX		06/27/2025		541		(10)			(10)		531	531			
100219161	SCOFIELD	UT		06/27/2025		6,540		(117)			(117)		6,423	6,423			
100219162	BRISBANE	CA		06/27/2025		2,783		(49)			(49)		2,734	2,734			
100219163	PORT ORANGE	FL		06/27/2025		2,082		(67)			(67)		2,015	2,015			
100219164	EAST SPENCER	NC		06/27/2025		64,851		(744)			(744)		64,107	64,107			
100219165	AUSTIN	TX		06/27/2025		3,122		(88)			(88)		3,034	3,034			
100219166	CONCORD	NC		06/27/2025		2,175		(38)			(38)		2,137	2,137			
100219167	EDMONDS	WA		06/27/2025		1,250		(36)			(36)		1,214	1,214			
100219168	BROKEN BOW	OK		06/27/2025		2,059		(44)			(44)		2,015	2,015			
100219169	PALM SPRINGS	CA		06/27/2025		750		(25)			(25)		725	725			
100219170	FALLING WATERS	WV		06/27/2025		1,317		(28)			(28)		1,289	1,289			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219172	WEST COLUMBIA	SC		06/27/2025		737		(16)			(16)		721	721			
100219174	CAPE CORAL	FL		06/27/2025		438		(15)			(15)		423	423			
100219175	BRYAN	TX		06/27/2025		623		(17)			(17)		606	606			
100219176	HAMPTON	NH		06/27/2025		1,075		(11)			(11)		1,064	1,064			
100219177	PENNSAUKEN	NJ		06/27/2025		526		(5)			(5)		521	521			
100219178	MERRILLVILLE	IN		06/27/2025		700		(15)			(15)		685	685			
100219179	FRANKLIN	TN		06/27/2025		559		(10)			(10)		549	549			
100219180	RUNNING SPRINGS	CA		06/27/2025		1,319		(36)			(36)		1,283	1,283			
100219182	MOUNT VERNON	TX		06/27/2025		950		(31)			(31)		919	919			
100219183	ENON	OH		06/27/2025		725		(24)			(24)		701	701			
100219184	GLENDALE	AZ		06/27/2025		1,147		(38)			(38)		1,109	1,109			
100219185	LAWRENCEVILLE	GA		06/27/2025		3,282		(78)			(78)		3,204	3,204			
100219186	ROCKAWAY BEACH	OR		06/27/2025		1,094		(18)			(18)		1,076	1,076			
100219187	PHOENIX	AZ		06/27/2025		840		(22)			(22)		818	818			
100219188	IDAHO FALLS	ID		06/27/2025		546		(17)			(17)		529	529			
100219189	CHANTILLY	VA		06/27/2025		1,340		(32)			(32)		1,308	1,308			
100219190	VENTURA	CA		06/27/2025		677		(22)			(22)		655	655			
100219191	TOBYHANNA	PA		06/27/2025		980		(27)			(27)		953	953			
100219192	NOLENSVILLE	TN		06/27/2025		1,222		(38)			(38)		1,184	1,184			
100219194	CINCINNATI	OH		06/27/2025		457		(9)			(9)		448	448			
100219195	LAVON	TX		06/27/2025		842		(28)			(28)		814	814			
100219198	TEMPE	AZ		06/27/2025		1,281		(40)			(40)		1,241	1,241			
100219199	BAKERSFIELD	CA		06/27/2025		584		(19)			(19)		565	565			
100219200	SAN DIEGO	CA		06/27/2025		2,980		(99)			(99)		2,881	2,881			
100219201	SOUTH HAVEN	MI		06/27/2025		578		(19)			(19)		559	559			
100219202	FORT MOHAVE	AZ		06/27/2025		574		(15)			(15)		559	559			
100219203	ORANGEVALE	CA		06/27/2025		1,007		(33)			(33)		974	974			
100219204	AUBURN	WA		06/27/2025		10,733		(355)			(355)		10,378	10,378			
100219205	PHOENIX	AZ		06/27/2025		1,436		(42)			(42)		1,394	1,394			
100219206	HILLIARD	OH		06/27/2025		830		(27)			(27)		803	803			
100219207	OCALA	FL		06/27/2025		2,445		(48)			(48)		2,397	2,397			
100219208	SPRING	TX		06/27/2025		981		(24)			(24)		957	957			
100219209	RALEIGH	NC		06/27/2025		680		(19)			(19)		661	661			
100219210	MARIETTA	GA		06/27/2025		8,216		(129)			(129)		8,087	8,087			
100219211	GRAYSON	GA		06/27/2025		1,007		(18)			(18)		989	989			
100219212	LOS ANGELES	CA		06/27/2025		2,525		(50)			(50)		2,475	2,475			
100219214	DENVER	CO		06/27/2025		2,147		(27)			(27)		2,120	2,120			
100219215	MIDDLETON	ID		06/27/2025		2,623		(27)			(27)		2,596	2,596			
100219220	MILL VALLEY	CA		06/27/2025		4,539		(21)			(21)		4,518	4,518			
100219221	HURRICANE	UT		06/27/2025		3,006		(16)			(16)		2,990	2,990			
100219222	SAN DIEGO	CA		06/27/2025		4,726		2			2		4,728	4,728			
100219223	IRVINE	CA		06/27/2025		4,172							4,172	4,172			
100219224	MONROE	GA		06/27/2025		2,631		(5)			(5)		2,626	2,626			
100219225	MESA	AZ		06/27/2025		2,570		22			22		2,592	2,592			
100219226	VENICE	FL		06/27/2025		16,270		70			70		16,340	16,340			
100219228	PROSPER	TX		06/27/2025		3,887		50			50		3,937	3,937			
100219229	MOUNT PLEASANT	SC		06/27/2025		2,207		2			2		2,209	2,209			
100219231	CARMEL	CA		06/27/2025		3,187		(62)			(62)		3,125	3,125			
100219233	BOTHELL	WA		06/27/2025		3,127		10			10		3,137	3,137			
100219234	SAN LEANDRO	CA		06/27/2025		3,635		(28)			(28)		3,607	3,607			
100219235	SPRING	TX		06/27/2025		6,302		26			26		6,328	6,328			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219236	WESTLAKE VILLAGE	CA		06/30/2025		2,369		(86)			(86)		2,283	2,283			
100219237	LITCHFIELD PARK	AZ		06/30/2025		1,575		(41)			(41)		1,534	1,534			
100219238	CHESTER	PA		06/30/2025		1,021		(32)			(32)		989	989			
100219239	LEWISVILLE	NC		06/30/2025		697		(13)			(13)		684	684			
100219240	CLINTON	MA		06/30/2025		764		(20)			(20)		744	744			
100219241	GREENVILLE	TX		06/30/2025		608		(18)			(18)		590	590			
100219242	HELLERTOWN	PA		06/30/2025		587		1			1		588	588			
100219243	AITKIN	MN		06/30/2025		2,612		(7)			(7)		2,605	2,605			
100219245	SOMONAUK	IL		06/30/2025		950		(20)			(20)		930	930			
100219246	GLOUCESTER	MA		06/30/2025		953		(22)			(22)		931	931			
100219247	DISCOVERY BAY	CA		06/30/2025		1,403		(46)			(46)		1,357	1,357			
100219248	SAN MARCOS	CA		06/30/2025		1,346		(49)			(49)		1,297	1,297			
100219249	BEND	OR		06/30/2025		1,825		(66)			(66)		1,759	1,759			
100219250	BEVERLY	MA		06/30/2025		1,625		(52)			(52)		1,573	1,573			
100219251	DAVENPORT	FL		06/30/2025		780		(16)			(16)		764	764			
100219252	BOSTON	MA		06/30/2025		1,897		(14)			(14)		1,883	1,883			
100219253	NAPLES	FL		06/30/2025		569		(14)			(14)		555	555			
100219254	SALISBURY	MD		06/30/2025		437		(13)			(13)		424	424			
100219255	WELLINGTON	NV		06/30/2025		497		(20)			(20)		477	477			
100219257	LITTLE EGG HARBOR TWP	NJ		06/30/2025		3,579		(43)			(43)		3,536	3,536			
100219258	LAKE FOREST	CA		06/30/2025		1,678		(46)			(46)		1,632	1,632			
100219259	WEST PALM BEACH	FL		06/30/2025		616		(18)			(18)		598	598			
100219260	CHICAGO	IL		06/30/2025		541		(26)			(26)		515	515			
100219262	WEST JORDAN	UT		06/30/2025		3,317		(57)			(57)		3,260	3,260			
100219263	HEWITT	NJ		06/30/2025		509		(14)			(14)		495	495			
100219264	AMHERST	NY		06/30/2025		1,377		(40)			(40)		1,337	1,337			
100219265	DARBY	MT		06/30/2025		997		(9)			(9)		988	988			
100219266	SOUTHBRIDGE	MA		06/30/2025		794		(21)			(21)		773	773			
100219267	SEARCY	AR		06/30/2025		808		24			24		832	832			
100219268	PEARL RIVER	NY		06/30/2025		1,067		(27)			(27)		1,040	1,040			
100219270	SYRACUSE	NY		06/30/2025		623		(21)			(21)		602	602			
100219271	HAMMONTON	NJ		06/30/2025		1,387		(41)			(41)		1,346	1,346			
100219272	CONYERS	GA		06/30/2025		895		(9)			(9)		886	886			
100219274	MYRTLE BEACH	SC		06/30/2025		507		(16)			(16)		491	491			
100219276	MOAB	UT		06/30/2025		1,013		(32)			(32)		981	981			
100219278	LAS VEGAS	NV		06/30/2025		665		(18)			(18)		647	647			
100219279	HORSHAM	PA		06/30/2025		726		(10)			(10)		716	716			
100219280	CROSSLAKE	MN		06/30/2025		790		(15)			(15)		775	775			
100219281	DURHAM	NC		06/30/2025		562		(17)			(17)		545	545			
100219282	SAN JOSE	CA		06/30/2025		2,032		(4)			(4)		2,028	2,028			
100219283	SANTA CRUZ	CA		06/30/2025		3,774		(91)			(91)		3,683	3,683			
100219284	ROCKWALL	TX		06/30/2025		1,050		(24)			(24)		1,026	1,026			
100219285	BUFFALO	NY		06/30/2025		936		(28)			(28)		908	908			
100219286	SOUTH EUCLID	OH		06/30/2025		448		(16)			(16)		432	432			
100219287	LAS VEGAS	NV		06/30/2025		415		(12)			(12)		403	403			
100219288	MONROE	NY		06/30/2025		1,155		(30)			(30)		1,125	1,125			
100219289	DUNNELLON	FL		06/30/2025		623		(19)			(19)		604	604			
100219290	DRACUT	MA		06/30/2025		579		(12)			(12)		567	567			
100219291	SAINT PAUL	MN		06/30/2025		2,364		(46)			(46)		2,318	2,318			
100219292	STATEN ISLAND	NY		06/30/2025		1,456		(59)			(59)		1,397	1,397			
100219293	DOWNINGTOWN	PA		06/30/2025		4,536		(29)			(29)		4,507	4,507			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219294	WESTERVILLE	OH		06/30/2025		317		(12)			(12)		305	305			
100219295	WATKINS GLEN	NY		06/30/2025		710		(18)			(18)		692	692			
100219296	CORDOVA	TN		06/30/2025		560		28			28		588	588			
100219299	CRAMERTON	NC		06/30/2025		469		(17)			(17)		452	452			
100219300	ODESSA	FL		06/30/2025		1,753		(53)			(53)		1,700	1,700			
100219301	JACKSONVILLE	FL		06/30/2025		469		(15)			(15)		454	454			
100219302	PHILADELPHIA	PA		06/30/2025		851		(19)			(19)		832	832			
100219303	PHILADELPHIA	PA		06/30/2025		835		(15)			(15)		820	820			
100219304	TUCSON	AZ		06/30/2025		2,139		(68)			(68)		2,071	2,071			
100219305	HAMPTON BAYS	NY		06/30/2025		1,955		(30)			(30)		1,925	1,925			
100219306	BONITA SPRINGS	FL		06/30/2025		731		(16)			(16)		715	715			
100219307	WEST PALM BEACH	FL		06/30/2025		958		(27)			(27)		931	931			
100219308	WESTMINSTER	CO		06/30/2025		1,171		(28)			(28)		1,143	1,143			
100219309	CAMP VERDE	AZ		06/30/2025		1,106		(24)			(24)		1,082	1,082			
100219310	PATERSON	NJ		06/30/2025		1,232		(32)			(32)		1,200	1,200			
100219311	RIO RANCHO	NM		06/30/2025		656		10			10		666	666			
100219312	SANDUSKY	OH		06/30/2025		398		(11)			(11)		387	387			
100219313	PALM DESERT	CA		06/30/2025		765		(27)			(27)		738	738			
100219314	OAK PARK	IL		06/30/2025		1,317		(26)			(26)		1,291	1,291			
100219316	NEW YORK	NY		06/30/2025		2,149		(88)			(88)		2,061	2,061			
100219317	BROOMFIELD	CO		06/30/2025		1,230		(34)			(34)		1,196	1,196			
100219318	AKRON	OH		06/30/2025		2,396		(46)			(46)		2,350	2,350			
100219319	FAIRFIELD	OH		06/30/2025		1,161		(36)			(36)		1,125	1,125			
100219320	LIBERTY	NY		06/30/2025		640		(16)			(16)		624	624			
100219321	APTOS	CA		06/30/2025		1,089		(28)			(28)		1,061	1,061			
100219322	WINTER PARK	FL		06/30/2025		771		(23)			(23)		748	748			
100219323	STUART	FL		06/30/2025		71,989		(2,262)			(2,262)		69,727	69,727			
100219325	DOVER	NJ		06/30/2025		598		(9)			(9)		589	589			
100219327	POWHATAN	VA		06/30/2025		543		(17)			(17)		526	526			
100219328	MEMPHIS	TN		06/30/2025		517		17			17		534	534			
100219329	CORDOVA	TN		06/30/2025		684		24			24		708	708			
100219330	CARLTON	WA		06/30/2025		1,920		(22)			(22)		1,898	1,898			
100219331	BUFFALO	NY		06/30/2025		589		(21)			(21)		568	568			
100219333	WEST PALM BEACH	FL		06/30/2025		414		(11)			(11)		403	403			
100219334	MEDFORD	OR		06/30/2025		1,431		(16)			(16)		1,415	1,415			
100219335	CEDAR HILL	TX		06/30/2025		11,404		76			76		11,480	11,480			
100219337	LAS VEGAS	NV		06/30/2025		842		(23)			(23)		819	819			
100219338	CHICAGO	IL		06/30/2025		1,671		(46)			(46)		1,625	1,625			
100219339	LILLINGTON	NC		06/30/2025		412		(17)			(17)		395	395			
100219340	MISSOULA	MT		06/30/2025		962		(19)			(19)		943	943			
100219341	NAVARRE	FL		06/30/2025		530							530	530			
100219342	NORTH READING	MA		06/30/2025		1,148		(17)			(17)		1,131	1,131			
100219343	PLANT CITY	FL		06/30/2025		1,008		(26)			(26)		982	982			
100219344	SAN FRANCISCO	CA		06/30/2025		1,697		(28)			(28)		1,669	1,669			
100219345	PATERSON	NJ		06/30/2025		1,360		(35)			(35)		1,325	1,325			
100219346	PORT ORANGE	FL		06/30/2025		738		(19)			(19)		719	719			
100219348	VENTURA	CA		06/30/2025		3,577		(97)			(97)		3,480	3,480			
100219350	SAINT AUGUSTINE	FL		06/30/2025		644		(3)			(3)		641	641			
100219351	LONG BRANCH	NJ		06/30/2025		1,143		(32)			(32)		1,111	1,111			
100219352	PHILADELPHIA	PA		06/30/2025		1,349		(47)			(47)		1,302	1,302			
100219353	SAN JOSE	CA		06/30/2025		1,129		(18)			(18)		1,111	1,111			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219354	BAYONNE	NJ		06/30/2025		1,210		(17)			(17)		1,193	1,193			
100219355	OLATHE	KS		06/30/2025		761		(19)			(19)		742	742			
100219356	BAKERSFIELD	CA		06/30/2025		425		(13)			(13)		412	412			
100219357	CONCORD	NC		06/30/2025		354		(9)			(9)		345	345			
100219359	POWHATAN	VA		06/30/2025		543		(17)			(17)		526	526			
100219360	COLUMBUS	OH		06/30/2025		519		(19)			(19)		500	500			
100219361	MACON	NC		06/30/2025		675		(13)			(13)		662	662			
100219362	BROOKHAVEN	GA		06/30/2025		839		(25)			(25)		814	814			
100219365	FALLS CHURCH	VA		06/30/2025		423		(11)			(11)		412	412			
100219366	LITTLE ROCK	AR		06/30/2025		378		(11)			(11)		367	367			
100219367	WORCESTER	MA		06/30/2025		1,361		(19)			(19)		1,342	1,342			
100219369	MORRISTOWN	NJ		06/30/2025		2,374		(61)			(61)		2,313	2,313			
100219370	DALLAS	TX		06/30/2025		612		(7)			(7)		605	605			
100219371	MORRISTOWN	NJ		06/30/2025		2,374		(61)			(61)		2,313	2,313			
100219372	YONKERS	NY		06/30/2025		1,631		(46)			(46)		1,585	1,585			
100219373	TONAWANDA	NY		06/30/2025		1,434		(44)			(44)		1,390	1,390			
100219374	CHEEKTOWAGA	NY		06/30/2025		515		(14)			(14)		501	501			
100219375	HOLLYWOOD	FL		07/02/2025		795		(37)			(37)		758	758			
100219376	MIAMI	FL		07/02/2025		1,442		(45)			(45)		1,397	1,397			
100219377	CHANDLER	AZ		07/02/2025		834		(23)			(23)		811	811			
100219378	PHOENIX	AZ		07/02/2025		1,544		(56)			(56)		1,488	1,488			
100219379	LONGWOOD	FL		07/02/2025		1,703		40			40		1,743	1,743			
100219381	EPWORTH	GA		07/07/2025		2,026		(48)			(48)		1,978	1,978			
100219382	SEATTLE	WA		07/07/2025		1,809		(59)			(59)		1,750	1,750			
100219384	PORT ARANSAS	TX		07/07/2025		2,490		(84)			(84)		2,406	2,406			
100219385	SAWYER	MI		07/07/2025		2,663		(48)			(48)		2,615	2,615			
100219386	VISALIA	CA		07/07/2025		942		(33)			(33)		909	909			
100219387	MERIDIAN	ID		07/07/2025		851		(4)			(4)		847	847			
100219388	SAINT PETERSBURG	FL		07/07/2025		723		(25)			(25)		698	698			
100219389	ORLANDO	FL		07/07/2025		1,040		(27)			(27)		1,013	1,013			
100219390	CHICAGO	IL		07/07/2025		1,184		(27)			(27)		1,157	1,157			
100219391	TOPSAIL BEACH	NC		07/07/2025		3,458		(8)			(8)		3,450	3,450			
100219392	WEATHERFORD	TX		07/07/2025		887		(31)			(31)		856	856			
100219393	SALEM	OR		07/07/2025		762		(27)			(27)		735	735			
100219395	ATLANTA	GA		07/07/2025		652		(23)			(23)		629	629			
100219396	HOUSTON	TX		07/07/2025		743		(8)			(8)		735	735			
100219397	AUBREY	TX		07/07/2025		718		(25)			(25)		693	693			
100219399	GULF SHORES	AL		07/07/2025		2,303		(56)			(56)		2,247	2,247			
100219401	ELK GROVE	CA		07/07/2025		8,986		(241)			(241)		8,745	8,745			
100219402	OAKLAND	CA		07/07/2025		1,042		(25)			(25)		1,017	1,017			
100219403	BIXBY	OK		07/07/2025		490		(17)			(17)		473	473			
100219406	SARASOTA	FL		07/07/2025		682		(24)			(24)		658	658			
100219408	GLENDALE	AZ		07/07/2025		872		(25)			(25)		847	847			
100219409	SILT	CO		07/07/2025		4,923		(82)			(82)		4,841	4,841			
100219411	BOSTON	MA		07/07/2025		3,407		(63)			(63)		3,344	3,344			
100219412	SEATTLE	WA		07/07/2025		1,644		(20)			(20)		1,624	1,624			
100219414	DEVILS LAKE	ND		07/07/2025		565		(20)			(20)		545	545			
100219417	OCEAN CITY	NJ		07/07/2025		2,350		(50)			(50)		2,300	2,300			
100219418	SPRING VALLEY	NY		07/07/2025		2,548		(89)			(89)		2,459	2,459			
100219419	PRINCETON	TX		07/07/2025		717		(25)			(25)		692	692			
100219420	FRANKLIN	TN		07/07/2025		1,075		(25)			(25)		1,050	1,050			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219422	SILVER SPRING	MD		07/07/2025		1,011		(31)			(31)		980	980			
100219423	RIPON	CA		07/07/2025		1,231		(8)			(8)		1,223	1,223			
100219424	HENDERSON	NV		07/07/2025		667		(18)			(18)		649	649			
100219425	KIHEI	HI		07/07/2025		2,710		(69)			(69)		2,641	2,641			
100219426	AUBREY	TX		07/07/2025		890		(31)			(31)		859	859			
100219427	AUBREY	TX		07/07/2025		677		(24)			(24)		653	653			
100219428	PORT BOLIVAR	TX		07/07/2025		967		(32)			(32)		935	935			
100219429	BUFFALO GROVE	IL		07/07/2025		2,706		(62)			(62)		2,644	2,644			
100219430	COTTONWOOD	AZ		07/07/2025		643		(22)			(22)		621	621			
100219432	PHOENIX	AZ		07/07/2025		614		(22)			(22)		592	592			
100219433	CHELAN	WA		07/07/2025		1,979		(46)			(46)		1,933	1,933			
100219435	FRESNO	CA		07/07/2025		849		(30)			(30)		819	819			
100219436	CHARLOTTESVILLE	VA		07/07/2025		2,123		(52)			(52)		2,071	2,071			
100219437	FRISCO	TX		07/07/2025		995		(13)			(13)		982	982			
100219438	MORGAN HILL	CA		07/07/2025		3,306		(25)			(25)		3,281	3,281			
100219439	PANAMA CITY BEACH	FL		07/07/2025		1,181		(34)			(34)		1,147	1,147			
100219441	AUSTIN	TX		07/07/2025		477		(8)			(8)		469	469			
100219442	LAS VEGAS	NV		07/07/2025		782		(26)			(26)		756	756			
100219443	DANA POINT	CA		07/07/2025		6,527		(59)			(59)		6,468	6,468			
100219447	AIRMONT	NY		07/07/2025		2,807		(98)			(98)		2,709	2,709			
100219448	MENIFEE	CA		07/07/2025		1,455		(14)			(14)		1,441	1,441			
100219449	MAMMOTH LAKES	CA		07/07/2025		4,198		(62)			(62)		4,136	4,136			
100219451	STONE HARBOR	NJ		07/07/2025		2,960		(45)			(45)		2,915	2,915			
100219452	LAS VEGAS	NV		07/07/2025		1,119		(12)			(12)		1,107	1,107			
100219453	FRISCO	TX		07/07/2025		1,359		(14)			(14)		1,345	1,345			
100219454	PRESCOTT	AZ		07/07/2025		1,319		38			38		1,357	1,357			
100219456	CARPINTERIA	CA		07/07/2025		5,212		158			158		5,370	5,370			
100219457	SAN MARINO	CA		07/07/2025		3,496		(82)			(82)		3,414	3,414			
100219458	LA JOLLA	CA		07/07/2025		6,529		98			98		6,627	6,627			
100219459	MILTON	FL		07/07/2025		667		20			20		687	687			
100219460	REDONDO BEACH	CA		07/07/2025		3,282		(45)			(45)		3,237	3,237			
100219461	BUDD LAKE	NJ		07/07/2025		1,108		(12)			(12)		1,096	1,096			
100219462	FRYEBURG	ME		07/07/2025		2,048		(38)			(38)		2,010	2,010			
100219463	BRADLEY BEACH	NJ		07/07/2025		2,721		28			28		2,749	2,749			
100219465	GOODYEAR	AZ		07/07/2025		1,162		58			58		1,220	1,220			
100219467	TUCSON	AZ		07/07/2025		940		(5)			(5)		935	935			
100219468	BROOKLYN	NY		07/07/2025		3,287		(105)			(105)		3,182	3,182			
100219469	FALMOUTH	MA		07/07/2025		2,533		(30)			(30)		2,503	2,503			
100219470	TELLURIDE	CO		07/07/2025		2,916		(58)			(58)		2,858	2,858			
100219471	VANCOUVER	WA		07/07/2025		863		24			24		887	887			
100219472	SANTA FE	NM		07/07/2025		2,442		(54)			(54)		2,388	2,388			
100219473	FRASER	CO		07/07/2025		1,637		(38)			(38)		1,599	1,599			
100219474	LOS ALTOS HILLS	CA		07/07/2025		4,841		(112)			(112)		4,729	4,729			
100219475	SAN DIEGO	CA		07/07/2025		8,367		(222)			(222)		8,145	8,145			
100219477	CUPERTINO	CA		07/07/2025		4,785		(90)			(90)		4,695	4,695			
100219478	SANTA CRUZ	CA		07/07/2025		2,667		(5)			(5)		2,662	2,662			
100219479	SAN DIEGO	CA		07/07/2025		3,955		(78)			(78)		3,877	3,877			
100219480	LAKE HAVASU CITY	AZ		07/07/2025		5,226		39			39		5,265	5,265			
100219482	SAN DIEGO	CA		07/07/2025		4,767		(81)			(81)		4,686	4,686			
100219483	DECATUR	GA		07/07/2025		1,243		33			33		1,276	1,276			
100219484	TUCSON	AZ		07/07/2025		7,521		(143)			(143)		7,378	7,378			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219485	ARROYO GRANDE	CA		07/07/2025		3,923		(24)			(24)		3,899	3,899			
100219486	BEACH HAVEN	NJ		07/07/2025		3,209		(94)			(94)		3,115	3,115			
100219488	PEORIA	AZ		07/07/2025		799		(28)			(28)		771	771			
100219489	INCLINE VILLAGE	NV		07/07/2025		1,704		64			64		1,768	1,768			
100219490	AUBURNDALE	FL		07/07/2025		2,121		(73)			(73)		2,048	2,048			
100219491	COTTAGE GROVE	MN		07/07/2025		709		(22)			(22)		687	687			
100219492	LINCOLN	NH		07/07/2025		5,117		(89)			(89)		5,028	5,028			
100219493	FT LAUDERDALE	FL		07/07/2025		803		(28)			(28)		775	775			
100219494	WOODLAND HILLS	CA		07/07/2025		2,675		(93)			(93)		2,582	2,582			
100219496	SUNRISE BEACH	MO		07/07/2025		3,765		(76)			(76)		3,689	3,689			
100219497	PISMO BEACH	CA		07/07/2025		2,986		80			80		3,066	3,066			
100219498	GATLINBURG	TN		07/07/2025		2,296		(58)			(58)		2,238	2,238			
100219501	GLENDALE	AZ		07/07/2025		3,812		(48)			(48)		3,764	3,764			
100219503	CORTEZ	FL		07/07/2025		2,985		(97)			(97)		2,888	2,888			
100219505	RENO	NV		07/07/2025		999		(30)			(30)		969	969			
100219506	SUGAR HILL	GA		07/07/2025		789		(28)			(28)		761	761			
100219507	LINTHICUM HTS	MD		07/07/2025		744		(26)			(26)		718	718			
100219509	ROCKBRIDGE BATHS	VA		07/07/2025		630		(22)			(22)		608	608			
100219511	SAN MARCOS	CA		07/07/2025		1,055		(30)			(30)		1,025	1,025			
100219513	SACRAMENTO	CA		07/07/2025		753		(26)			(26)		727	727			
100219514	BEND	OR		07/07/2025		3,745		(97)			(97)		3,648	3,648			
100219516	CARDIFF BY THE SEA	CA		07/07/2025		6,363		(157)			(157)		6,206	6,206			
100219518	PHOENIX	AZ		07/07/2025		4,751		(113)			(113)		4,638	4,638			
100219519	OLD ORCHARD BEACH	ME		07/07/2025		741		(26)			(26)		715	715			
100219520	YACHATS	OR		07/07/2025		3,561		(96)			(96)		3,465	3,465			
100219521	WINCHESTER	MA		07/07/2025		2,816		(54)			(54)		2,762	2,762			
100219523	MC LEAN	VA		07/07/2025		6,472		(164)			(164)		6,308	6,308			
100219525	UNION GAP	WA		07/07/2025		469		(16)			(16)		453	453			
100219526	NAPLES	FL		07/07/2025		3,847		(106)			(106)		3,741	3,741			
100219527	DEDHAM	MA		07/07/2025		5,443		(32)			(32)		5,411	5,411			
100219529	PINEHURST	NC		07/07/2025		634		(22)			(22)		612	612			
100219531	WEST PALM BEACH	FL		07/07/2025		1,239		(42)			(42)		1,197	1,197			
100219532	SAND CITY	CA		07/07/2025		2,463		(74)			(74)		2,389	2,389			
100219533	NEWPORT BEACH	CA		07/07/2025		6,006		(60)			(60)		5,946	5,946			
100219535	SCOTTSDALE	AZ		07/07/2025		3,886		2			2		3,888	3,888			
100219536	FORT LAUDERDALE	FL		07/07/2025		3,644		128			128		3,772	3,772			
100219537	INLET BEACH	FL		07/07/2025		4,257		(57)			(57)		4,200	4,200			
100219538	HARWICH PORT	MA		07/07/2025		2,954		47			47		3,001	3,001			
100219539	DUCK	NC		07/07/2025		4,181		(119)			(119)		4,062	4,062			
100219541	ROGERS	AR		07/07/2025		2,152		(55)			(55)		2,097	2,097			
100219542	CAPE MAY	NJ		07/07/2025		6,043		(129)			(129)		5,914	5,914			
100219543	SAN JOSE	CA		07/07/2025		3,802		(85)			(85)		3,717	3,717			
100219544	LOS ANGELES	CA		07/07/2025		4,933		188			188		5,121	5,121			
100219545	TOMS RIVER	NJ		07/07/2025		1,665		(46)			(46)		1,619	1,619			
100219547	KIRKWOOD	CA		07/07/2025		2,729		(43)			(43)		2,686	2,686			
100219548	MOUNTAIN VIEW	CA		07/07/2025		3,760		(81)			(81)		3,679	3,679			
100219549	FORT LAUDERDALE	FL		07/07/2025		2,714		(66)			(66)		2,648	2,648			
100219550	SEVIERVILLE	TN		07/07/2025		1,946		(52)			(52)		1,894	1,894			
100219551	SEVIERVILLE	TN		07/07/2025		3,794		(102)			(102)		3,692	3,692			
100219552	LA CONNER	WA		07/07/2025		15,315		(520)			(520)		14,795	14,795			
100219553	SCOTTSDALE	AZ		07/07/2025		3,007		31			31		3,038	3,038			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219554	KISSIMMEE	FL		07/07/2025		1,358		(43)			(43)		1,315	1,315			
100219555	SAN DIEGO	CA		07/07/2025		3,111		(54)			(54)		3,057	3,057			
100219558	SPANAWAY	WA		07/07/2025		1,220		(33)			(33)		1,187	1,187			
100219561	EDMONDS	WA		07/07/2025		1,386		(40)			(40)		1,346	1,346			
100219562	PENSACOLA	FL		07/07/2025		1,284		(34)			(34)		1,250	1,250			
100219563	HOWELL	NJ		07/07/2025		1,438		65			65		1,503	1,503			
100219564	BROOKSVILLE	FL		07/07/2025		648		(23)			(23)		625	625			
100219565	DENVER	CO		07/07/2025		2,897		(62)			(62)		2,835	2,835			
100219566	SANTA CRUZ	CA		07/07/2025		4,947		(154)			(154)		4,793	4,793			
100219567	CAMERON PARK	CA		07/07/2025		644		(23)			(23)		621	621			
100219568	SWANTON	MD		07/07/2025		765		(27)			(27)		738	738			
100219569	NEW BERN	NC		07/07/2025		9,067		(308)			(308)		8,759	8,759			
100219571	LYNNFIELD	MA		07/07/2025		3,362		(76)			(76)		3,286	3,286			
100219572	HOWELL	NJ		07/07/2025		1,722		(44)			(44)		1,678	1,678			
100219573	FRANKLIN	TN		07/07/2025		722		(25)			(25)		697	697			
100219575	HILLSBORO	OR		07/07/2025		1,112		(11)			(11)		1,101	1,101			
100219576	CELEBRATION	FL		07/07/2025		103,270		(2,566)			(2,566)		100,704	100,704			
100219577	GREENVILLE	SC		07/07/2025		870		(10)			(10)		860	860			
100219578	ARLINGTON	MA		07/07/2025		941		(17)			(17)		924	924			
100219579	FORT LAUDERDALE	FL		07/07/2025		4,536		(135)			(135)		4,401	4,401			
100219580	FOUNTAIN HILLS	AZ		07/07/2025		2,970		(79)			(79)		2,891	2,891			
100219581	WEST SACRAMENTO	CA		07/07/2025		1,432		(10)			(10)		1,422	1,422			
100219582	SPRING HILL	TN		07/07/2025		1,725		14			14		1,739	1,739			
100219583	WALLER	TX		07/07/2025		611		1			1		612	612			
100219585	PANAMA CITY	FL		07/07/2025		539		16			16		555	555			
100219587	BRYAN	TX		07/07/2025		1,006							1,006	1,006			
100219588	VISALIA	CA		07/07/2025		706		16			16		722	722			
100219590	PATERSON	NJ		07/07/2025		824		(12)			(12)		812	812			
100219591	PRESCOTT	AZ		07/07/2025		1,691		(43)			(43)		1,648	1,648			
100219592	DANDRIDGE	TN		07/07/2025		650		(23)			(23)		627	627			
100219593	ALEXANDRIA	VA		07/07/2025		1,027		(27)			(27)		1,000	1,000			
100219594	RESEDA	CA		07/07/2025		2,287		(66)			(66)		2,221	2,221			
100219595	WATERTOWN	MA		07/07/2025		2,383		(26)			(26)		2,357	2,357			
100219598	PARKER	CO		07/07/2025		1,497		(8)			(8)		1,489	1,489			
100219599	KAUFMAN	TX		07/07/2025		856		(26)			(26)		830	830			
100219602	LONG BEACH	CA		07/07/2025		1,186							1,186	1,186			
100219603	SCOTTSDALE	AZ		07/07/2025		900		(26)			(26)		874	874			
100219605	GOLDEN	CO		07/07/2025		2,415		(51)			(51)		2,364	2,364			
100219606	FLAGSTAFF	AZ		07/07/2025		833		(25)			(25)		808	808			
100219607	GOODYEAR	AZ		07/07/2025		778		(26)			(26)		752	752			
100219608	ORLANDO	FL		07/07/2025		648		(16)			(16)		632	632			
100219609	ONTARIO	CA		07/07/2025		4,689		(50)			(50)		4,639	4,639			
100219613	LOS ANGELES	CA		07/07/2025		6,023		(173)			(173)		5,850	5,850			
100219615	WINTER GARDEN	FL		07/07/2025		43,828		(531)			(531)		43,297	43,297			
100219616	FAIR OAKS	CA		07/07/2025		758		(27)			(27)		731	731			
100219617	MERIDIAN	ID		07/07/2025		2,979		(70)			(70)		2,909	2,909			
100219618	SACRAMENTO	CA		07/07/2025		865		(30)			(30)		835	835			
100219619	PALISADES PARK	NJ		07/07/2025		1,913		(21)			(21)		1,892	1,892			
100219621	SACRAMENTO	CA		07/07/2025		985		(7)			(7)		978	978			
100219622	SACRAMENTO	CA		07/07/2025		2,433		(85)			(85)		2,348	2,348			
100219623	MIAMI	FL		07/07/2025		1,255		(44)			(44)		1,211	1,211			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219624	FAYETTEVILLE	AR		07/07/2025		863		(26)			(26)		837	837			
100219626	WALNUT CREEK	CA		07/07/2025		1,119		1			1		1,120	1,120			
100219627	SAINT AUGUSTINE	FL		07/07/2025		1,133		(40)			(40)		1,093	1,093			
100219628	COVINA	CA		07/07/2025		1,478		(52)			(52)		1,426	1,426			
100219629	REDDING	CT		07/07/2025		953							953	953			
100219630	BREMERTON	WA		07/07/2025		1,018		(15)			(15)		1,003	1,003			
100219631	RIVERSIDE	CA		07/07/2025		1,132		(40)			(40)		1,092	1,092			
100219632	LANSDALE	PA		07/07/2025		1,080		(12)			(12)		1,068	1,068			
100219633	IDAHO FALLS	ID		07/07/2025		1,632		(54)			(54)		1,578	1,578			
100219634	DENVER	CO		07/07/2025		865		(23)			(23)		842	842			
100219635	FLAGLER BEACH	FL		07/07/2025		2,205		109			109		2,314	2,314			
100219636	SACRAMENTO	CA		07/07/2025		519		(18)			(18)		501	501			
100219637	FORT COLLINS	CO		07/07/2025		595		(19)			(19)		576	576			
100219638	COMMERCE CITY	CO		07/07/2025		936		(28)			(28)		908	908			
100219639	LITHIA	FL		07/07/2025		885		(25)			(25)		860	860			
100219640	ELLIJAY	GA		07/07/2025		1,429		(10)			(10)		1,419	1,419			
100219641	DENVER	CO		07/07/2025		999		(30)			(30)		969	969			
100219642	ARVADA	CO		07/07/2025		920		(26)			(26)		894	894			
100219643	BEVERLY	MA		07/07/2025		1,820		(56)			(56)		1,764	1,764			
100219644	ESCONDIDO	CA		07/07/2025		1,595		27			27		1,622	1,622			
100219647	DULUTH	GA		07/07/2025		1,044		(29)			(29)		1,015	1,015			
100219648	STOCKTON	CA		07/07/2025		1,288		(10)			(10)		1,278	1,278			
100219649	MONROE	UT		07/07/2025		817		(27)			(27)		790	790			
100219650	INDIO	CA		07/07/2025		1,177		(32)			(32)		1,145	1,145			
100219651	PROVO	UT		07/07/2025		961		(34)			(34)		927	927			
100219652	OAK VIEW	CA		07/07/2025		1,233		(28)			(28)		1,205	1,205			
100219653	HENDERSON	NV		07/07/2025		931		(30)			(30)		901	901			
100219654	CLEWISTON	FL		07/07/2025		1,494		(46)			(46)		1,448	1,448			
100219655	BOOTHBAY HARBOR	ME		07/07/2025		1,613		(55)			(55)		1,558	1,558			
100219656	AUSTIN	TX		07/07/2025		1,394		(48)			(48)		1,346	1,346			
100219657	BELL GARDENS	CA		07/07/2025		28,262		(451)			(451)		27,811	27,811			
100219658	FORT COLLINS	CO		07/07/2025		872		(24)			(24)		848	848			
100219659	UKIAH	CA		07/07/2025		1,081		(19)			(19)		1,062	1,062			
100219660	RANCHO CUCAMONGA	CA		07/07/2025		944		(28)			(28)		916	916			
100219661	LONGMONT	CO		07/07/2025		1,298		(26)			(26)		1,272	1,272			
100219662	LUDLOW	MA		07/07/2025		874		(31)			(31)		843	843			
100219663	MIAMI	FL		07/07/2025		867		(30)			(30)		837	837			
100219665	JOELTON	TN		07/07/2025		2,692		(73)			(73)		2,619	2,619			
100219666	NORWALK	CA		07/07/2025		1,653		(12)			(12)		1,641	1,641			
100219667	SAN DIEGO	CA		07/07/2025		1,787		(42)			(42)		1,745	1,745			
100219668	BOSTON	MA		07/07/2025		2,520		(54)			(54)		2,466	2,466			
100219670	MILPITAS	CA		07/07/2025		1,972		(40)			(40)		1,932	1,932			
100219672	SENECA	SC		07/07/2025		5,444		(63)			(63)		5,381	5,381			
100219673	REDLANDS	CA		07/07/2025		1,129		(16)			(16)		1,113	1,113			
100219674	SANTA ANA	CA		07/07/2025		1,263		(27)			(27)		1,236	1,236			
100219675	SOUTH LAKE TAHOE	CA		07/07/2025		2,532		(1)			(1)		2,531	2,531			
100219676	ORANGE	CA		07/07/2025		2,725		(23)			(23)		2,702	2,702			
100219677	DIXON	CA		07/07/2025		1,156		(32)			(32)		1,124	1,124			
100219678	DAWSONVILLE	GA		07/07/2025		982		(21)			(21)		961	961			
100219680	SPARKS	NV		07/07/2025		2,446		36			36		2,482	2,482			
100219681	ROCKBRIDGE	OH		07/07/2025		758		(25)			(25)		733	733			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219682	WOODBRIDGE	VA		07/07/2025		623		(22)			(22)		601	601			
100219683	SPRING LAKE	NJ		07/07/2025		1,605		(15)			(15)		1,590	1,590			
100219685	KATY	TX		07/07/2025		689		5			5		694	694			
100219686	LAS VEGAS	NV		07/07/2025		2,483		1			1		2,484	2,484			
100219687	WESTLAKE VILLAGE	CA		07/07/2025		1,824		(26)			(26)		1,798	1,798			
100219688	WALNUT CREEK	CA		07/07/2025		2,924		(77)			(77)		2,847	2,847			
100219690	PORTLAND	OR		07/07/2025		878		(31)			(31)		847	847			
100219691	MONSEY	NY		07/07/2025		9,809		(344)			(344)		9,465	9,465			
100219692	LIBERTY	UT		07/07/2025		1,896		(50)			(50)		1,846	1,846			
100219693	EDMOND	OK		07/07/2025		108,773		13			13		108,786	108,786			
100219694	CLOVIS	CA		07/07/2025		624		9			9		633	633			
100219695	SAN FRANCISCO	CA		07/07/2025		901		(22)			(22)		879	879			
100219696	DENVER	CO		07/07/2025		1,132		(15)			(15)		1,117	1,117			
100219697	DENVER	CO		07/07/2025		1,153		(16)			(16)		1,137	1,137			
100219698	FORT WORTH	TX		07/07/2025		658		10			10		668	668			
100219699	SAN JACINTO	CA		07/07/2025		1,235		(6)			(6)		1,229	1,229			
100219700	ELK GROVE	CA		07/07/2025		1,270		(39)			(39)		1,231	1,231			
100219701	AUSTIN	TX		07/07/2025		1,236		28			28		1,264	1,264			
100219702	BOUNTIFUL	UT		07/07/2025		1,379		(4)			(4)		1,375	1,375			
100219703	TRUCKEE	CA		07/07/2025		3,443		(78)			(78)		3,365	3,365			
100219704	SACRAMENTO	CA		07/07/2025		6,039		(40)			(40)		5,999	5,999			
100219705	SARASOTA	FL		07/07/2025		5,669		(165)			(165)		5,504	5,504			
100219706	THE VILLAGES	FL		07/07/2025		9,722		(339)			(339)		9,383	9,383			
100219707	MAPLETON	UT		07/07/2025		519		(11)			(11)		508	508			
100219708	ROCKLIN	CA		07/07/2025		1,474		(36)			(36)		1,438	1,438			
100219709	MAPLETON	UT		07/07/2025		511		(11)			(11)		500	500			
100219711	MYRTLE BEACH	SC		07/07/2025		1,387		12			12		1,399	1,399			
100219712	FRISCO	TX		07/07/2025		1,105		16			16		1,121	1,121			
100219714	ADAIRSVILLE	GA		07/07/2025		720		23			23		743	743			
100219715	STAR	ID		07/07/2025		4,739		379			379		5,118	5,118			
100219716	SEVIERVILLE	TN		07/07/2025		4,094		(102)			(102)		3,992	3,992			
100219717	POTTSTOWN	PA		07/07/2025		1,395		70			70		1,465	1,465			
100219718	SAN JOSE	CA		07/07/2025		2,739		19			19		2,758	2,758			
100219720	PANAMA CITY BEACH	FL		07/07/2025		484		(13)			(13)		471	471			
100219721	SULTAN	WA		07/07/2025		1,109		92			92		1,201	1,201			
100219723	KANNAPOLIS	NC		07/07/2025		1,910		55			55		1,965	1,965			
100219724	ANTIOCH	TN		07/07/2025		719		(5)			(5)		714	714			
100219725	SAN DIEGO	CA		07/07/2025		801		26			26		827	827			
100219726	MARIETTA	GA		07/07/2025		891		(7)			(7)		884	884			
100219727	SANTA MONICA	CA		07/07/2025		3,527		(49)			(49)		3,478	3,478			
100219728	DERBY	VT		07/07/2025		3,395		(95)			(95)		3,300	3,300			
100219729	HEBER CITY	UT		07/07/2025		2,277		(62)			(62)		2,215	2,215			
100219730	FRESNO	CA		07/07/2025		1,006		15			15		1,021	1,021			
100219732	DANA POINT	CA		07/07/2025		1,067		7			7		1,074	1,074			
100219734	IRVINE	CA		07/07/2025		1,777		29			29		1,806	1,806			
100219736	FOUNTAIN VALLEY	CA		07/08/2025		3,181		(101)			(101)		3,080	3,080			
100219738	TRUCKEE	CA		07/08/2025		2,089		(50)			(50)		2,039	2,039			
100219739	ESTERO	FL		07/08/2025		3,164		(148)			(148)		3,016	3,016			
100219740	SLIDELL	LA		07/08/2025		518		(19)			(19)		499	499			
100219741	TALLAHASSEE	FL		07/08/2025		1,456		(14)			(14)		1,442	1,442			
100219742	WEST HILLS	CA		07/08/2025		1,388		(65)			(65)		1,323	1,323			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219744	AVENTURA	FL		07/08/2025		439		(17)			(17)		422	422			
100219746	TYLER	TX		07/08/2025		9,510		(443)			(443)		9,067	9,067			
100219748	GREENSBORO	NC		07/08/2025		770		11			11		781	781			
100219749	FORT MYERS	FL		07/08/2025		780		(25)			(25)		755	755			
100219752	PHOENIX	AZ		07/08/2025		1,288		(34)			(34)		1,254	1,254			
100219754	AURORA	CO		07/08/2025		3,963		(198)			(198)		3,765	3,765			
100219755	MIAMI	FL		07/08/2025		5,245		(113)			(113)		5,132	5,132			
100219756	PRAIRIEVILLE	LA		07/08/2025		399		(17)			(17)		382	382			
100219758	AMERICAN CANYON	CA		07/08/2025		1,635		(54)			(54)		1,581	1,581			
100219760	HOUSTON	TX		07/08/2025		324		(8)			(8)		316	316			
100219761	LUBBOCK	TX		07/08/2025		448		(20)			(20)		428	428			
100219762	WILMINGTON	DE		07/08/2025		340		(9)			(9)		331	331			
100219764	CLEVELAND	GA		07/08/2025		1,847		(86)			(86)		1,761	1,761			
100219766	OCEAN	NJ		07/08/2025		856		(2)			(2)		854	854			
100219767	SCRANTON	PA		07/08/2025		438		(12)			(12)		426	426			
100219769	MIAMI	FL		07/08/2025		369		(17)			(17)		352	352			
100219771	BIRMINGHAM	AL		07/08/2025		379		(17)			(17)		362	362			
100219772	GRAND JUNCTION	CO		07/08/2025		574		(21)			(21)		553	553			
100219774	CUMMING	GA		07/08/2025		890		(41)			(41)		849	849			
100219775	BRANSON	MO		07/08/2025		255		(10)			(10)		245	245			
100219776	WACO	TX		07/08/2025		386		(17)			(17)		369	369			
100219777	RICHMOND	MI		07/08/2025		401		(18)			(18)		383	383			
100219778	COATESVILLE	PA		07/08/2025		412		(14)			(14)		398	398			
100219779	SAN DIEGO	CA		07/08/2025		820		(12)			(12)		808	808			
100219780	NEWARK	CA		07/08/2025		2,096		(68)			(68)		2,028	2,028			
100219781	LOS ANGELES	CA		07/08/2025		3,506		(164)			(164)		3,342	3,342			
100219782	MT JULIET	TN		07/08/2025		389		(11)			(11)		378	378			
100219784	WACO	TX		07/08/2025		328		(15)			(15)		313	313			
100219786	CHICAGO	IL		07/08/2025		1,149		(25)			(25)		1,124	1,124			
100219787	SPRING	TX		07/08/2025		1,246		(34)			(34)		1,212	1,212			
100219788	DURHAM	NC		07/08/2025		681		(19)			(19)		662	662			
100219789	SILVER SPRING	MD		07/08/2025		1,501		(42)			(42)		1,459	1,459			
100219790	LAKE MARY	FL		07/08/2025		55,641		(694)			(694)		54,947	54,947			
100219791	JENSEN BEACH	FL		07/08/2025		719		(12)			(12)		707	707			
100219792	HENRICO	VA		07/08/2025		627		(14)			(14)		613	613			
100219793	EAST HAVEN	CT		07/08/2025		987		(20)			(20)		967	967			
100219794	RENO	NV		07/08/2025		1,841		(53)			(53)		1,788	1,788			
100219795	LA PUENTE	CA		07/08/2025		4,820		(40)			(40)		4,780	4,780			
100219796	ZELLWOOD	FL		07/08/2025		986		(9)			(9)		977	977			
100219797	DURHAM	NC		07/08/2025		845		5			5		850	850			
100219798	DURHAM	NC		07/08/2025		623		3			3		626	626			
100219799	LONG BEACH	CA		07/08/2025		3,616		(34)			(34)		3,582	3,582			
100219800	LAS VEGAS	NV		07/08/2025		1,125		(14)			(14)		1,111	1,111			
100219801	WASHINGTON	DC		07/08/2025		665		(19)			(19)		646	646			
100219802	CARROLLTON	TX		07/08/2025		1,008		(29)			(29)		979	979			
100219803	AUSTIN	TX		07/08/2025		1,302		(38)			(38)		1,264	1,264			
100219804	SUWANEE	GA		07/08/2025		1,183		(29)			(29)		1,154	1,154			
100219805	TUCSON	AZ		07/08/2025		582		(4)			(4)		578	578			
100219806	CHESTERFIELD	VA		07/08/2025		653		(17)			(17)		636	636			
100219807	CHICAGO	IL		07/08/2025		175,931		(2,621)			(2,621)		173,310	173,310			
100219808	STAMFORD	CT		07/08/2025		968		(32)			(32)		936	936			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219809	PORTERVILLE	CA		07/08/2025		762		(14)			(14)		748	748			
100219812	TALLAHASSEE	FL		07/08/2025		26,208		(209)			(209)		25,999	25,999			
100219813	PORT SAINT LUCIE	FL		07/08/2025		2,533		(22)			(22)		2,511	2,511			
100219814	LAS VEGAS	NV		07/08/2025		832		(22)			(22)		810	810			
100219815	MOUNT DORA	FL		07/08/2025		905		(20)			(20)		885	885			
100219816	KILL DEVIL HILLS	NC		07/08/2025		1,003		(15)			(15)		988	988			
100219818	NORWOOD	MA		07/08/2025		2,130		(51)			(51)		2,079	2,079			
100219819	CHICAGO	IL		07/08/2025		626		(12)			(12)		614	614			
100219820	CORNWALL	VT		07/08/2025		1,209		(23)			(23)		1,186	1,186			
100219821	NORTH WILDWOOD	NJ		07/08/2025		1,502		(29)			(29)		1,473	1,473			
100219822	NAPLES	FL		07/08/2025		718		(9)			(9)		709	709			
100219823	READING	PA		07/08/2025		554		(12)			(12)		542	542			
100219824	READING	PA		07/08/2025		584		(5)			(5)		579	579			
100219825	SPRING	TX		07/08/2025		1,492		(31)			(31)		1,461	1,461			
100219826	LAKEWOOD	NJ		07/08/2025		1,491		(22)			(22)		1,469	1,469			
100219827	OCALA	FL		07/08/2025		3,669		(84)			(84)		3,585	3,585			
100219828	CONCORD	NC		07/08/2025		691		(10)			(10)		681	681			
100219829	KEMPNER	TX		07/08/2025		108,584		(2,747)			(2,747)		105,837	105,837			
100219830	COLUMBUS	OH		07/08/2025		1,621		5			5		1,626	1,626			
100219831	PIEDMONT	SC		07/08/2025		2,355		25			25		2,380	2,380			
100219832	LOS ANGELES	CA		07/08/2025		1,290		(20)			(20)		1,270	1,270			
100219833	BENTONVILLE	AR		07/08/2025		571		(3)			(3)		568	568			
100219834	MODESTO	CA		07/08/2025		1,470		(6)			(6)		1,464	1,464			
100219835	VANCOUVER	WA		07/08/2025		579		(13)			(13)		566	566			
100219837	HOWELL	NJ		07/08/2025		1,031		(27)			(27)		1,004	1,004			
100219838	PAWTUCKET	RI		07/08/2025		999		(25)			(25)		974	974			
100219839	PLAINFIELD	IL		07/08/2025		586		(18)			(18)		568	568			
100219840	SARASOTA	FL		07/08/2025		746		(16)			(16)		730	730			
100219841	SAN PEDRO	CA		07/08/2025		1,257		(35)			(35)		1,222	1,222			
100219843	SHERMAN	TX		07/08/2025		565		(18)			(18)		547	547			
100219844	HAMPTON	VA		07/08/2025		526		(13)			(13)		513	513			
100219845	LAS VEGAS	NV		07/08/2025		1,150		(26)			(26)		1,124	1,124			
100219847	LEXINGTON	KY		07/08/2025		32,549		(845)			(845)		31,704	31,704			
100219848	MISSOURI CITY	TX		07/08/2025		1,031		(23)			(23)		1,008	1,008			
100219849	ATLANTA	GA		07/08/2025		1,577		(33)			(33)		1,544	1,544			
100219850	CERES	CA		07/08/2025		1,021		(22)			(22)		999	999			
100219851	INDIANAPOLIS	IN		07/08/2025		671		(14)			(14)		657	657			
100219852	AUSTIN	TX		07/08/2025		1,614		(30)			(30)		1,584	1,584			
100219853	PHOENIX	AZ		07/08/2025		1,072		(1)			(1)		1,071	1,071			
100219854	EMERYVILLE	CA		07/08/2025		1,403		(20)			(20)		1,383	1,383			
100219855	WESLACO	TX		07/08/2025		555		1			1		556	556			
100219856	LEWIS CENTER	OH		07/08/2025		16,038		(110)			(110)		15,928	15,928			
100219857	FLAGSTAFF	AZ		07/08/2025		860		(13)			(13)		847	847			
100219858	MAGGIE VALLEY	NC		07/08/2025		892		(17)			(17)		875	875			
100219859	BELLFLOWER	CA		07/08/2025		1,881		(41)			(41)		1,840	1,840			
100219860	HENRICO	VA		07/08/2025		754		(6)			(6)		748	748			
100219861	HENDERSON	NV		07/08/2025		761		(24)			(24)		737	737			
100219862	PHOENIX	AZ		07/08/2025		1,544		(5)			(5)		1,539	1,539			
100219863	MILWAUKIE	OR		07/08/2025		688		(12)			(12)		676	676			
100219864	ROUND ROCK	TX		07/08/2025		603		(14)			(14)		589	589			
100219865	AVON	IN		07/08/2025		807		(11)			(11)		796	796			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219866	HOUSTON	TX		07/08/2025		678		(10)			(10)		668	668			
100219867	WEST COLUMBIA	TX		07/08/2025		582		(11)			(11)		571	571			
100219868	CHARLOTTE	NC		07/08/2025		751		(20)			(20)		731	731			
100219870	PHOENIX	AZ		07/08/2025		789		(9)			(9)		780	780			
100219871	ATHENS	GA		07/08/2025		811		(13)			(13)		798	798			
100219872	FORT VALLEY	VA		07/08/2025		766		(25)			(25)		741	741			
100219873	ANN ARBOR	MI		07/08/2025		828		(9)			(9)		819	819			
100219874	RENO	NV		07/08/2025		1,276		(32)			(32)		1,244	1,244			
100219875	BLUE SPRINGS	MO		07/08/2025		797		(9)			(9)		788	788			
100219876	REHOBOTH BEACH	DE		07/08/2025		2,346		(54)			(54)		2,292	2,292			
100219877	PERRIS	CA		07/08/2025		959		(13)			(13)		946	946			
100219878	RALEIGH	NC		07/08/2025		591		(16)			(16)		575	575			
100219879	HAYWARD	CA		07/08/2025		1,489		(41)			(41)		1,448	1,448			
100219880	QUEEN CREEK	AZ		07/08/2025		1,159		(9)			(9)		1,150	1,150			
100219881	NEWARK	DE		07/08/2025		1,059		(14)			(14)		1,045	1,045			
100219882	WORCESTER	MA		07/08/2025		1,306		(26)			(26)		1,280	1,280			
100219883	GALVESTON	TX		07/08/2025		820		(34)			(34)		786	786			
100219885	MOORESVILLE	NC		07/08/2025		641		(12)			(12)		629	629			
100219886	RANDLEMAN	NC		07/08/2025		1,387		13			13		1,400	1,400			
100219888	PORT CHARLOTTE	FL		07/08/2025		1,068		(7)			(7)		1,061	1,061			
100219889	GRANBURY	TX		07/08/2025		3,400		(25)			(25)		3,375	3,375			
100219890	PALM DESERT	CA		07/08/2025		909		(13)			(13)		896	896			
100219891	ALLEN	TX		07/08/2025		894		(16)			(16)		878	878			
100219892	MELISSA	TX		07/08/2025		644		(11)			(11)		633	633			
100219894	CHARLOTTESVILLE	VA		07/08/2025		959		(21)			(21)		938	938			
100219895	MADERA	CA		07/08/2025		653		(11)			(11)		642	642			
100219896	BROKEN BOW	OK		07/08/2025		840		(10)			(10)		830	830			
100219897	COLUMBUS	OH		07/08/2025		829		(10)			(10)		819	819			
100219898	MILWAUKEE	WI		07/08/2025		799		(11)			(11)		788	788			
100219899	ACAMPO	CA		07/08/2025		1,307		(39)			(39)		1,268	1,268			
100219900	FORT WAYNE	IN		07/08/2025		639		(12)			(12)		627	627			
100219901	BOSTON	MA		07/08/2025		1,365		(20)			(20)		1,345	1,345			
100219902	GREENWOOD	IN		07/08/2025		601		(4)			(4)		597	597			
100219903	WAKE FOREST	NC		07/08/2025		757		1			1		758	758			
100219904	PHOENIX	AZ		07/08/2025		529		(17)			(17)		512	512			
100219906	TUCSON	AZ		07/08/2025		753		(18)			(18)		735	735			
100219907	DALLAS	TX		07/08/2025		5,409		(127)			(127)		5,282	5,282			
100219908	KNOXVILLE	TN		07/08/2025		1,049		(23)			(23)		1,026	1,026			
100219910	PORTLAND	OR		07/08/2025		764		(26)			(26)		738	738			
100219911	PORTLAND	OR		07/08/2025		766		(26)			(26)		740	740			
100219913	AUBURN	CA		07/08/2025		1,089		(31)			(31)		1,058	1,058			
100219914	WESTFIELD	IN		07/08/2025		654		(5)			(5)		649	649			
100219915	BOONE	NC		07/08/2025		934		(7)			(7)		927	927			
100219916	DENTON	TX		07/08/2025		3,843		(100)			(100)		3,743	3,743			
100219917	MORGANTON	GA		07/08/2025		3,987		(109)			(109)		3,878	3,878			
100219918	CHAPIN	SC		07/08/2025		633		(20)			(20)		613	613			
100219919	PARMA	OH		07/08/2025		595		(6)			(6)		589	589			
100219920	WESLEY CHAPEL	FL		07/08/2025		1,460		(34)			(34)		1,426	1,426			
100219921	INDIAN HARBOUR BEACH	FL		07/08/2025		1,545		14			14		1,559	1,559			
100219922	ATHENS	GA		07/08/2025		581		(14)			(14)		567	567			
100219923	NORWALK	CT		07/08/2025		1,468		(22)			(22)		1,446	1,446			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219924	MIAMI BEACH	FL		07/08/2025		1,199		(21)			(21)		1,178	1,178			
100219925	DOWNEY	CA		07/08/2025		2,556		(53)			(53)		2,503	2,503			
100219927	PLANO	TX		07/08/2025		898		(23)			(23)		875	875			
100219928	FRAMINGHAM	MA		07/08/2025		1,353		1			1		1,354	1,354			
100219929	CITRUS HEIGHTS	CA		07/08/2025		1,541		(36)			(36)		1,505	1,505			
100219930	HENDERSON	NV		07/08/2025		1,030		(20)			(20)		1,010	1,010			
100219932	RANCHO CORDOVA	CA		07/08/2025		1,153		(13)			(13)		1,140	1,140			
100219933	CUMMING	GA		07/08/2025		1,232		(4)			(4)		1,228	1,228			
100219934	BELLVUE	CO		07/08/2025		1,053		(17)			(17)		1,036	1,036			
100219935	PALM SPRINGS	CA		07/08/2025		1,101		(25)			(25)		1,076	1,076			
100219936	CHERRY LOG	GA		07/08/2025		1,800		(42)			(42)		1,758	1,758			
100219939	DEVILS LAKE	ND		07/08/2025		575		(8)			(8)		567	567			
100219941	FLEMINGTON	NJ		07/08/2025		555		(8)			(8)		547	547			
100219942	MARYSVILLE	WA		07/08/2025		1,653		(8)			(8)		1,645	1,645			
100219943	SANTA ANA	CA		07/10/2025		887		(27)			(27)		860	860			
100219944	BELLA VISTA	AR		07/10/2025		964		(27)			(27)		937	937			
100219946	BREWSTER	WA		07/10/2025		1,948		(52)			(52)		1,896	1,896			
100219948	MARTINEZ	GA		07/10/2025		419		(9)			(9)		410	410			
100219949	HOUSTON	TX		07/10/2025		513		(12)			(12)		501	501			
100219950	HOUSTON	TX		07/10/2025		1,409		(31)			(31)		1,378	1,378			
100219951	FREDERICK	MD		07/10/2025		893		(31)			(31)		862	862			
100219952	MCKINNEY	TX		07/10/2025		522		(22)			(22)		500	500			
100219954	COAL CREEK	CO		07/10/2025		96,510		(3,462)			(3,462)		93,048	93,048			
100219955	MCPHERSON	KS		07/10/2025		1,483		(51)			(51)		1,432	1,432			
100219956	FORT MYERS	FL		07/10/2025		643		(27)			(27)		616	616			
100219957	NEW CANEY	TX		07/10/2025		1,549		(66)			(66)		1,483	1,483			
100219958	KEESEVILLE	NY		07/10/2025		489		(18)			(18)		471	471			
100219959	BALTIMORE	MD		07/10/2025		845		(29)			(29)		816	816			
100219960	MEMPHIS	TN		07/10/2025		352		(14)			(14)		338	338			
100219961	ASHLAND	OR		07/10/2025		962		(27)			(27)		935	935			
100219962	LEHI	UT		07/10/2025		1,106		(25)			(25)		1,081	1,081			
100219963	SAN DIEGO	CA		07/11/2025		3,193		(107)			(107)		3,086	3,086			
100219966	LEHI	UT		07/11/2025		1,078		(31)			(31)		1,047	1,047			
100219967	LOUISVILLE	KY		07/11/2025		1,841		(32)			(32)		1,809	1,809			
100219968	LEHIGH ACRES	FL		07/11/2025		672		(16)			(16)		656	656			
100219970	CASTRO VALLEY	CA		07/11/2025		3,013		(88)			(88)		2,925	2,925			
100219971	LA MESA	CA		07/11/2025		2,178		(7)			(7)		2,171	2,171			
100219972	SAN JOSE	CA		07/11/2025		2,336		(78)			(78)		2,258	2,258			
100219975	GLENDALE	AZ		07/11/2025		303		(1)			(1)		302	302			
100219976	WHITE SETTLEMENT	TX		07/11/2025		318		(12)			(12)		306	306			
100219978	ALPINE	CA		07/11/2025		682		(15)			(15)		667	667			
100219980	DESERT HOT SPRINGS	CA		07/11/2025		859		(14)			(14)		845	845			
100219981	SAN DIEGO	CA		07/11/2025		4,735		(131)			(131)		4,604	4,604			
100219982	CYPRESS	TX		07/11/2025		1,013		(35)			(35)		978	978			
100219983	ORLANDO	FL		07/11/2025		2,449		(79)			(79)		2,370	2,370			
100219984	REDWOOD CITY	CA		07/11/2025		8,415		(185)			(185)		8,230	8,230			
100219987	AUBURNDALE	FL		07/11/2025		1,192		(23)			(23)		1,169	1,169			
100219988	IRVING	TX		07/11/2025		1,721		(36)			(36)		1,685	1,685			
100219989	TEMPE	AZ		07/11/2025		678		(17)			(17)		661	661			
100219990	HEATH	TX		07/11/2025		1,555		(38)			(38)		1,517	1,517			
100219991	CHANDLER	AZ		07/30/2025		1,099		(51)			(51)		1,048	1,048			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219992	SALEM	OH		07/30/2025		574		(18)			(18)		556	556			
100219994	SURPRISE	AZ		07/30/2025		3,961		(104)			(104)		3,857	3,857			
100219996	ORLANDO	FL		07/30/2025		2,018		(64)			(64)		1,954	1,954			
100219997	BEREA	OH		07/30/2025		636		(10)			(10)		626	626			
100219998	APOPKA	FL		07/30/2025		1,251		(59)			(59)		1,192	1,192			
100219999	ESCONDIDO	CA		07/30/2025		931		(35)			(35)		896	896			
100220000	BRISTOL	PA		07/30/2025		486		(23)			(23)		463	463			
100220002	FORT PIERCE	FL		07/30/2025		2,243		(102)			(102)		2,141	2,141			
100220004	NORTH LAS VEGAS	NV		07/30/2025		1,108		(52)			(52)		1,056	1,056			
100220006	CORAL SPRINGS	FL		07/30/2025		299		(14)			(14)		285	285			
100220007	SANTA ANA	CA		07/30/2025		1,606		(69)			(69)		1,537	1,537			
100220010	SILVER SPRING	MD		07/30/2025		460		(22)			(22)		438	438			
100220011	PLANTATION	FL		07/30/2025		4,365		(124)			(124)		4,241	4,241			
100220012	MARBLE	NC		07/30/2025		2,103		(12)			(12)		2,091	2,091			
100220014	LILBURN	GA		07/30/2025		1,472		(69)			(69)		1,403	1,403			
100220015	SAN FRANCISCO	CA		07/30/2025		3,268		(168)			(168)		3,100	3,100			
100220017	SICKLERVILLE	NJ		07/30/2025		693		(21)			(21)		672	672			
100220018	CLERMONT	FL		07/30/2025		2,164		(51)			(51)		2,113	2,113			
100220019	SAN ANTONIO	TX		07/30/2025		2,387		(111)			(111)		2,276	2,276			
100220021	MILPITAS	CA		07/30/2025		2,724		(96)			(96)		2,628	2,628			
100220023	LILBURN	GA		07/30/2025		1,712		(74)			(74)		1,638	1,638			
100220025	ROYAL OAK	MI		07/30/2025		518		(17)			(17)		501	501			
100220026	RANCHO CUCAMONGA	CA		07/30/2025		1,043		(49)			(49)		994	994			
100220027	DES MOINES	WA		07/30/2025		2,379		(111)			(111)		2,268	2,268			
100220028	HAYWARD	CA		07/30/2025		977		(40)			(40)		937	937			
100220029	CANOGA PARK	CA		07/30/2025		3,051		(136)			(136)		2,915	2,915			
100220031	SPRING VALLEY	CA		07/30/2025		169,925		(3,035)			(3,035)		166,890	166,890			
100220032	CARLSBAD	CA		07/30/2025		4,283		(200)			(200)		4,083	4,083			
100220035	LAS VEGAS	NV		07/30/2025		2,633		(106)			(106)		2,527	2,527			
100220036	EL CERRITO	CA		07/30/2025		4,342		(194)			(194)		4,148	4,148			
100220037	PICO RIVERA	CA		07/30/2025		955		(21)			(21)		934	934			
100220038	OAKLAND	CA		07/30/2025		2,100		(52)			(52)		2,048	2,048			
100220039	RUSK	TX		07/30/2025		1,707		(80)			(80)		1,627	1,627			
100220040	LEES SUMMIT	MO		07/30/2025		444		(20)			(20)		424	424			
100220045	SEATTLE	WA		07/30/2025		2,272		(72)			(72)		2,200	2,200			
100220046	SANTA CLARITA	CA		07/30/2025		273		(11)			(11)		262	262			
100220047	MEMPHIS	TN		07/30/2025		339		(16)			(16)		323	323			
100220049	FREMONT	CA		07/30/2025		389		(14)			(14)		375	375			
100220050	PAIA	HI		07/30/2025		2,251		(105)			(105)		2,146	2,146			
100220052	GRANADA HILLS	CA		07/30/2025		2,460		(98)			(98)		2,362	2,362			
100220053	MANOR	TX		07/30/2025		564		(26)			(26)		538	538			
100220054	SANTA ROSA	CA		07/30/2025		813		(22)			(22)		791	791			
100220055	TALLAHASSEE	FL		07/30/2025		23,188		(1,084)			(1,084)		22,104	22,104			
100220056	SONOMA	CA		07/30/2025		1,297		(61)			(61)		1,236	1,236			
100220057	NORTH HIGHLANDS	CA		07/30/2025		2,387		(112)			(112)		2,275	2,275			
100220058	SAN DIEGO	CA		07/30/2025		1,609		(75)			(75)		1,534	1,534			
100220062	MIAMI	FL		07/30/2025		1,015		(27)			(27)		988	988			
100220063	LAGUNA NIGUEL	CA		07/30/2025		2,800		(73)			(73)		2,727	2,727			
100220064	VICTORVILLE	CA		07/30/2025		1,829		(86)			(86)		1,743	1,743			
100220067	CLOVIS	CA		07/30/2025		807		(38)			(38)		769	769			
100220069	ROHNERT PARK	CA		07/30/2025		2,610		(116)			(116)		2,494	2,494			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220070	STUDIO CITY	CA		07/30/2025		2,099		(91)			(91)		2,008	2,008			
100220071	HENDERSON	NV		07/30/2025		1,096		(40)			(40)		1,056	1,056			
100220073	HENDERSON	NV		07/30/2025		2,937		(87)			(87)		2,850	2,850			
100220074	KATY	TX		07/30/2025		482		(23)			(23)		459	459			
100220075	OAK HARBOR	WA		07/30/2025		643		(27)			(27)		616	616			
100220079	VALLEJO	CA		08/06/2025		2,084		(97)			(97)		1,987	1,987			
100220080	VILLA RICA	GA		08/06/2025		430		(15)			(15)		415	415			
100220082	MIAMI	FL		08/06/2025		1,546		(35)			(35)		1,511	1,511			
100220084	WILMINGTON	DE		08/06/2025		1,734		(39)			(39)		1,695	1,695			
100220085	BAKERSFIELD	CA		08/06/2025		441		(3)			(3)		438	438			
100220086	ESCONDIDO	CA		08/06/2025		1,547		(56)			(56)		1,491	1,491			
100220087	HOUSTON	TX		08/06/2025		2,326		31			31		2,357	2,357			
100220088	PHOENIX	AZ		08/06/2025		281		(8)			(8)		273	273			
100220091	POMPANO BEACH	FL		08/06/2025		2,330		(51)			(51)		2,279	2,279			
100220092	SANTA ROSA	CA		08/06/2025		1,390		(61)			(61)		1,329	1,329			
100220094	MIAMI	FL		08/06/2025		866		(12)			(12)		854	854			
100220095	HICKORY HILLS	IL		08/06/2025		936		(13)			(13)		923	923			
100220098	COSTA MESA	CA		08/06/2025		14		(1)			(1)		13	13			
100220100	MIAMI	FL		08/06/2025		2,748		(16)			(16)		2,732	2,732			
100220101	OREM	UT		08/06/2025		4,541		(57)			(57)		4,484	4,484			
100220102	SCOTTSDALE	AZ		08/06/2025		4,262		(119)			(119)		4,143	4,143			
100220103	LAKE ARROWHEAD	CA		08/06/2025		34		(2)			(2)		32	32			
100220104	TUCSON	AZ		08/06/2025		1,152		(54)			(54)		1,098	1,098			
100220107	SAN ANTONIO	TX		08/06/2025		1,269		(33)			(33)		1,236	1,236			
100220108	CANOGA PARK	CA		08/25/2025		598		(9)			(9)		589	589			
100220109	AUBURN	CA		08/25/2025		410		(17)			(17)		393	393			
100220116	PEMBROKE PINES	FL		08/25/2025		1,298		(21)			(21)		1,277	1,277			
100220118	STUDIO CITY	CA		08/25/2025		4,195		(149)			(149)		4,046	4,046			
100220119	PALOS VERDES ESTATES	CA		08/25/2025		5,162		(195)			(195)		4,967	4,967			
100220121	LILBURN	GA		08/25/2025		1,497		(41)			(41)		1,456	1,456			
100220122	NEWARK	DE		08/25/2025		573		(29)			(29)		544	544			
100220125	MARRERO	LA		08/25/2025		814		(15)			(15)		799	799			
100220129	PARLIER	CA		08/25/2025		499		(5)			(5)		494	494			
100220132	ITASCA	TX		08/25/2025		440		(3)			(3)		437	437			
100220133	GRANITE BAY	CA		08/25/2025		2,330		(104)			(104)		2,226	2,226			
100220138	SACRAMENTO	CA		08/25/2025		385		(12)			(12)		373	373			
100220140	MUKILTEO	WA		08/25/2025		2,657		(42)			(42)		2,615	2,615			
100220142	PALM COAST	FL		08/25/2025		745		(31)			(31)		714	714			
100220143	LAND O LAKES	FL		08/25/2025		1,374		(6)			(6)		1,368	1,368			
100220144	PEMBROKE PINES	FL		08/25/2025		24,529		(1,139)			(1,139)		23,390	23,390			
100220145	GLENDALE	AZ		08/25/2025		1,177		(2)			(2)		1,175	1,175			
100220146	FINDLAY	OH		08/25/2025		306		(1)			(1)		305	305			
100220149	PORT ORCHARD	WA		08/25/2025		1,119		(52)			(52)		1,067	1,067			
100220152	CHICO	CA		08/25/2025		1,495		(39)			(39)		1,456	1,456			
100220154	MINNEAPOLIS	MN		08/25/2025		2,318		(24)			(24)		2,294	2,294			
100220156	WILSONVILLE	OR		08/25/2025		1,413		(50)			(50)		1,363	1,363			
100220160	ARLINGTON	VA		07/11/2025		1,968		(43)			(43)		1,925	1,925			
100220161	ORLANDO	FL		07/11/2025		373		(17)			(17)		356	356			
100220162	CENTREVILLE	VA		07/11/2025		1,729		(6)			(6)		1,723	1,723			
100220163	ORLANDO	FL		07/11/2025		623		(15)			(15)		608	608			
100220164	KATY	TX		07/11/2025		492		7			7		499	499			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220165	LOS ANGELES	CA		07/11/2025		1,292		(30)			(30)		1,262	1,262			
100220168	NEW ORLEANS	LA		07/11/2025		584		(15)			(15)		569	569			
100220170	MERCED	CA		07/11/2025		743		(12)			(12)		731	731			
100220171	KISSIMMEE	FL		07/11/2025		1,819		(37)			(37)		1,782	1,782			
100220172	HOUSTON	TX		07/11/2025		573		8			8		581	581			
100220175	SAINT CLAIR SHORES	MI		07/11/2025		472		(16)			(16)		456	456			
100220179	UNIVERSAL CITY	TX		07/11/2025		369		(6)			(6)		363	363			
100220182	MIAMI	FL		07/11/2025		935		13			13		948	948			
100220183	LAS VEGAS	NV		07/11/2025		580		(1)			(1)		579	579			
100220184	EVANSVILLE	IN		07/11/2025		293		(7)			(7)		286	286			
100220185	LOS ANGELES	CA		07/11/2025		5,405		(191)			(191)		5,214	5,214			
100220187	BARTOW	FL		07/11/2025		265		(3)			(3)		262	262			
100220189	LAS VEGAS	NV		07/11/2025		428		(11)			(11)		417	417			
100220193	WOODBRIDGE	VA		07/11/2025		820		(19)			(19)		801	801			
100220194	GERMANTOWN	MD		07/11/2025		592		1			1		593	593			
100220195	VANCOUVER	WA		07/11/2025		817		3			3		820	820			
100220196	HIALEAH	FL		07/11/2025		984							984	984			
100220199	HOUSTON	TX		07/11/2025		1,001		4			4		1,005	1,005			
100220202	EL PASO	TX		07/11/2025		269		(3)			(3)		266	266			
100220205	LANTANA	FL		07/11/2025		824		14			14		838	838			
100220206	PRAIRIE VIEW	TX		07/11/2025		551		(9)			(9)		542	542			
100220207	KISSIMMEE	FL		07/11/2025		683		6			6		689	689			
100220208	KALAMAZOO	MI		07/11/2025		952							952	952			
100220209	CAPE CORAL	FL		07/11/2025		222							222	222			
100220210	DAVIS	WV		07/11/2025		960		5			5		965	965			
100220213	LANCASTER	CA		07/11/2025		817							817	817			
100220214	DOWNEY	CA		07/11/2025		1,633		(12)			(12)		1,621	1,621			
100220216	LAS VEGAS	NV		07/11/2025		862		(29)			(29)		833	833			
100220217	MIAMI GARDENS	FL		07/11/2025		1,275		(3)			(3)		1,272	1,272			
100220218	LANCASTER	CA		07/11/2025		787		(7)			(7)		780	780			
100220221	COLUMBUS	OH		07/11/2025		669		(8)			(8)		661	661			
100220222	HIALEAH	FL		07/11/2025		1,450		(3)			(3)		1,447	1,447			
100220227	MIDDLE RIVER	MD		07/11/2025		446		(6)			(6)		440	440			
100220233	VANCOUVER	WA		07/11/2025		583		(3)			(3)		580	580			
100220234	APPLE VALLEY	CA		07/11/2025		1,534		(64)			(64)		1,470	1,470			
100220236	NEWPORT NEWS	VA		07/11/2025		1,180		5			5		1,185	1,185			
100220237	HUNTSVILLE	AL		07/11/2025		350		(9)			(9)		341	341			
100220238	HOUSTON	TX		07/11/2025		2,372		(2)			(2)		2,370	2,370			
100220239	SYLMAR	CA		07/11/2025		362		(9)			(9)		353	353			
100220240	MERIDEN	CT		07/11/2025		2,167		4			4		2,171	2,171			
100220241	NORFOLK	VA		07/11/2025		264		(12)			(12)		252	252			
100220243	BARTOW	FL		07/11/2025		301		(1)			(1)		300	300			
100220244	SUNRISE	FL		07/11/2025		712		(13)			(13)		699	699			
100220245	LOS ANGELES	CA		07/11/2025		4,138		(112)			(112)		4,026	4,026			
100220247	BUENA PARK	CA		07/11/2025		3,246		(54)			(54)		3,192	3,192			
100220248	MIAMI	FL		07/11/2025		872		9			9		881	881			
100220250	MOUNTAIN VIEW	CA		07/11/2025		1,062		(4)			(4)		1,058	1,058			
100220252	COVINGTON	KY		07/11/2025		493		17			17		510	510			
100220253	MORGANTOWN	WV		07/11/2025		313		(9)			(9)		304	304			
100220254	COLFAX	CA		07/11/2025		664		(22)			(22)		642	642			
100220255	ONTARIO	CA		07/11/2025		498		(21)			(21)		477	477			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220256	MOJAVE	CA		07/11/2025		322		(9)			(9)		313	313			
100220257	GAINESVILLE	FL		07/11/2025		2,191		(40)			(40)		2,151	2,151			
100220258	NORTH ADAMS	MA		07/11/2025		1,015		24			24		1,039	1,039			
100220259	NORFOLK	VA		07/11/2025		264		(12)			(12)		252	252			
100220261	RENO	NV		07/11/2025		13,358		(431)			(431)		12,927	12,927			
100220263	ATHOL	MA		07/11/2025		659		(11)			(11)		648	648			
100220264	CORONA	CA		07/11/2025		1,597		(68)			(68)		1,529	1,529			
100220266	THOMASVILLE	NC		07/11/2025		763		(1)			(1)		762	762			
100220267	PALMDALE	CA		07/11/2025		12,303		(274)			(274)		12,029	12,029			
100220268	LULA	GA		07/11/2025		864		(40)			(40)		824	824			
100220269	CHESAPEAKE	VA		07/11/2025		1,073		(27)			(27)		1,046	1,046			
100220271	OCALA	FL		07/11/2025		1,984		(84)			(84)		1,900	1,900			
100220273	LINCOLN	CA		07/11/2025		1,161		(29)			(29)		1,132	1,132			
100220276	CENTERTON	AR		07/11/2025		582		(10)			(10)		572	572			
100220277	CRESTLINE	CA		07/11/2025		477		2			2		479	479			
100220278	COLLEGE STATION	TX		07/11/2025		2,449		29			29		2,478	2,478			
100220279	LITTLETON	CO		07/11/2025		2,001		(30)			(30)		1,971	1,971			
100220280	CAMARILLO	CA		07/11/2025		7,714		(216)			(216)		7,498	7,498			
100220281	SAINT PAUL	MN		07/11/2025		15,632		(316)			(316)		15,316	15,316			
100220283	RANCHO CORDOVA	CA		07/11/2025		688		(32)			(32)		656	656			
100220285	INDIANAPOLIS	IN		07/11/2025		170		(8)			(8)		162	162			
100220286	MIAMI	FL		07/11/2025		979		(46)			(46)		933	933			
100220288	LAFAYETTE	IN		07/11/2025		773		14			14		787	787			
100220289	SANTA FE	NM		07/11/2025		1,152		(1)			(1)		1,151	1,151			
100220290	LULA	GA		07/11/2025		1,783		(42)			(42)		1,741	1,741			
100220291	MESA	AZ		07/11/2025		1,642		(30)			(30)		1,612	1,612			
100220293	SAN MARTIN	CA		07/11/2025		2,722		(51)			(51)		2,671	2,671			
100220294	LAS VEGAS	NV		07/11/2025		2,692		(71)			(71)		2,621	2,621			
100220295	VENTURA	CA		07/11/2025		1,765		(83)			(83)		1,682	1,682			
100220296	SAN DIEGO	CA		07/11/2025		3,715		(42)			(42)		3,673	3,673			
100220297	SPOKANE	WA		07/11/2025		992		(19)			(19)		973	973			
100220298	LOS ANGELES	CA		07/11/2025		1,337		(47)			(47)		1,290	1,290			
100220299	KENNER	LA		07/11/2025		1,228		(57)			(57)		1,171	1,171			
100220300	MILWAUKEE	WI		07/11/2025		737		(23)			(23)		714	714			
100220301	LOS ANGELES	CA		07/11/2025		4,027		22			22		4,049	4,049			
100220302	DALLAS	TX		07/11/2025		4,391		(134)			(134)		4,257	4,257			
100220304	TUCSON	AZ		07/11/2025		758		(35)			(35)		723	723			
100220305	HAINES CITY	FL		07/11/2025		291		(13)			(13)		278	278			
100220307	GREAT MILLS	MD		07/11/2025		1,393		(65)			(65)		1,328	1,328			
100220309	LONG BEACH	CA		07/11/2025		2,202		(156)			(156)		2,046	2,046			
100220310	COVINA	CA		07/11/2025		1,902		(36)			(36)		1,866	1,866			
100220313	IRVINE	CA		07/11/2025		1,679		(20)			(20)		1,659	1,659			
100220314	MORENO VALLEY	CA		07/11/2025		863		(40)			(40)		823	823			
100220315	ARLETA	CA		07/11/2025		1,426		(53)			(53)		1,373	1,373			
100220316	TUCSON	AZ		07/11/2025		413		(17)			(17)		396	396			
100220317	KENNER	LA		07/11/2025		1,447							1,447	1,447			
100220318	HUMBLE	TX		07/11/2025		23,230		(144)			(144)		23,086	23,086			
100220319	ELIZABETH	CO		07/11/2025		2,645		(50)			(50)		2,595	2,595			
100220320	LITHIA	FL		07/11/2025		922		(9)			(9)		913	913			
100220321	ORANGE	CA		07/11/2025		1,249		(36)			(36)		1,213	1,213			
100220323	DURHAM	NC		07/11/2025		846		(20)			(20)		826	826			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220324	STOCKTON	CA		07/11/2025		555		(18)			(18)		537	537			
100220327	LOS ANGELES	CA		07/11/2025		1,843		(5)			(5)		1,838	1,838			
100220328	SAN ANTONIO	TX		07/11/2025		942		(12)			(12)		930	930			
100220329	BAKERSFIELD	CA		07/11/2025		358		(9)			(9)		349	349			
100220332	WORLEY	ID		07/14/2025		1,138		(40)			(40)		1,098	1,098			
100220333	THORNTON	CO		07/14/2025		1,232		(22)			(22)		1,210	1,210			
100220334	PIGEON FORGE	TN		07/14/2025		1,845		(51)			(51)		1,794	1,794			
100220335	HUMBLE	TX		07/14/2025		564		12			12		576	576			
100220336	OSAGE BEACH	MO		07/14/2025		1,236		(19)			(19)		1,217	1,217			
100220337	SUGARLOAF	CA		07/14/2025		390		(1)			(1)		389	389			
100220338	WILDWOOD	NJ		07/14/2025		561		(10)			(10)		551	551			
100220339	GILBERT	AZ		07/14/2025		1,195		(39)			(39)		1,156	1,156			
100220340	CHATTANOOGA	TN		07/14/2025		813		(20)			(20)		793	793			
100220342	NORTH CONWAY	NH		07/14/2025		987		(34)			(34)		953	953			
100220344	OCEAN CITY	MD		07/14/2025		1,263		(38)			(38)		1,225	1,225			
100220346	YACHATS	OR		07/14/2025		575		(19)			(19)		556	556			
100220347	EDGEMONT	AR		07/14/2025		408							408	408			
100220349	YULEE	FL		07/14/2025		1,026		(31)			(31)		995	995			
100220350	WEST LAFAYETTE	IN		07/14/2025		666		(12)			(12)		654	654			
100220352	SELMA	CA		07/14/2025		727		(24)			(24)		703	703			
100220353	DONALSONVILLE	GA		07/14/2025		4,092		(130)			(130)		3,962	3,962			
100220354	VIRGINIA BEACH	VA		07/14/2025		743		(14)			(14)		729	729			
100220355	SOMERSET	KY		07/14/2025		916		(18)			(18)		898	898			
100220356	LONDON	KY		07/14/2025		1,182		(35)			(35)		1,147	1,147			
100220358	NORTH MYRTLE BEACH	SC		07/14/2025		858		(21)			(21)		837	837			
100220359	SAN TAN VALLEY	AZ		07/14/2025		1,055		(3)			(3)		1,052	1,052			
100220360	MEADOWVIEW	VA		07/14/2025		668		(16)			(16)		652	652			
100220361	ORANGE BEACH	AL		07/14/2025		1,042		70			70		1,112	1,112			
100220362	MONETA	VA		07/14/2025		1,289		(16)			(16)		1,273	1,273			
100220363	MOBILE	AL		07/14/2025		802		(23)			(23)		779	779			
100220365	MENTONE	AL		07/14/2025		782		(23)			(23)		759	759			
100220367	WEEKI WACHEE	FL		07/14/2025		1,075		(24)			(24)		1,051	1,051			
100220368	CASSOPOLIS	MI		07/14/2025		1,296		(40)			(40)		1,256	1,256			
100220369	MC GAHEYSVILLE	VA		07/14/2025		1,087		(35)			(35)		1,052	1,052			
100220370	REHOBOTH BEACH	DE		07/14/2025		839		(24)			(24)		815	815			
100220371	WINCHESTER	VA		07/14/2025		652		(13)			(13)		639	639			
100220372	CONROE	TX		07/14/2025		541		(13)			(13)		528	528			
100220374	APOPKA	FL		07/14/2025		1,383		19			19		1,402	1,402			
100220375	MILLSBORO	DE		07/14/2025		1,119		(24)			(24)		1,095	1,095			
100220377	BREVARD	NC		07/14/2025		1,321		(40)			(40)		1,281	1,281			
100220378	MCGREGOR	MN		07/14/2025		1,482		(13)			(13)		1,469	1,469			
100220379	BULLHEAD CITY	AZ		07/14/2025		1,038		5			5		1,043	1,043			
100220380	DAVENPORT	FL		07/14/2025		481							481	481			
100220381	ELLENWOOD	GA		07/14/2025		959		(3)			(3)		956	956			
100220382	WESLEY CHAPEL	FL		07/14/2025		619		(18)			(18)		601	601			
100220383	LEHIGH ACRES	FL		07/14/2025		945		7			7		952	952			
100220385	CAMBRIDGE	MD		07/14/2025		804		(11)			(11)		793	793			
100220386	SURFSIDE BEACH	SC		07/14/2025		1,223		85			85		1,308	1,308			
100220387	GALVESTON	TX		07/14/2025		6,441		(171)			(171)		6,270	6,270			
100220388	LANDERS	CA		07/14/2025		1,088		23			23		1,111	1,111			
100220389	LIBERTY	SC		07/14/2025		560		(1)			(1)		559	559			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220390	MORENO VALLEY	CA		07/14/2025		1,462		(27)			(27)		1,435	1,435			
100220391	DACULA	GA		07/14/2025		460		3			3		463	463			
100220392	WILMINGTON	NC		07/14/2025		709		(9)			(9)		700	700			
100220394	HUTTO	TX		07/14/2025		852		66			66		918	918			
100220396	MISSOURI CITY	TX		07/14/2025		820		(3)			(3)		817	817			
100220397	RIVERSIDE	CA		07/14/2025		1,829		137			137		1,966	1,966			
100220400	THE VILLAGES	FL		07/15/2025		689		(29)			(29)		660	660			
100220402	RHODODENDRON	OR		07/15/2025		1,378		(55)			(55)		1,323	1,323			
100220405	INDIANAPOLIS	IN		07/15/2025		1,291		(67)			(67)		1,224	1,224			
100220408	LILBURN	GA		07/15/2025		771		(36)			(36)		735	735			
100220409	BENTONVILLE	VA		07/15/2025		1,234		(38)			(38)		1,196	1,196			
100220410	BRYAN	TX		07/15/2025		3,847		(50)			(50)		3,797	3,797			
100220411	MONCKS CORNER	SC		07/15/2025		1,377		(40)			(40)		1,337	1,337			
100220412	ATHENS	GA		07/15/2025		1,961		(79)			(79)		1,882	1,882			
100220413	BATON ROUGE	LA		07/15/2025		581		(20)			(20)		561	561			
100220414	COVINGTON	GA		07/15/2025		1,903		(77)			(77)		1,826	1,826			
100220415	MESA	AZ		07/15/2025		867		(31)			(31)		836	836			
100220416	NASHVILLE	TN		07/15/2025		840		(32)			(32)		808	808			
100220417	KENTWOOD	MI		07/15/2025		805		(35)			(35)		770	770			
100220418	LOGAN	UT		07/15/2025		652		(21)			(21)		631	631			
100220419	ATLANTA	GA		07/15/2025		702		(30)			(30)		672	672			
100220420	VALDOSTA	GA		07/15/2025		823		(23)			(23)		800	800			
100220421	MI WUK VILLAGE	CA		07/15/2025		3,415		(75)			(75)		3,340	3,340			
100220423	ENFIELD	CT		07/15/2025		587		(27)			(27)		560	560			
100220424	ABERDEEN	WA		07/15/2025		815		(25)			(25)		790	790			
100220425	EUSTIS	FL		07/15/2025		1,369		(48)			(48)		1,321	1,321			
100220426	LAS VEGAS	NV		07/15/2025		650		(27)			(27)		623	623			
100220427	ORMOND BEACH	FL		07/15/2025		537		(18)			(18)		519	519			
100220428	NORTHBOROUGH	MA		07/15/2025		1,793		(64)			(64)		1,729	1,729			
100220429	EUREKA	CA		07/15/2025		821		(15)			(15)		806	806			
100220430	UNIVERSITY PLACE	WA		07/15/2025		1,025		(37)			(37)		988	988			
100220432	TWAIN HARTE	CA		07/15/2025		487		(21)			(21)		466	466			
100220433	HEBER CITY	UT		07/15/2025		627		(30)			(30)		597	597			
100220434	WALES	WI		07/15/2025		1,289		(54)			(54)		1,235	1,235			
100220436	PALOS HEIGHTS	IL		07/15/2025		828		(33)			(33)		795	795			
100220437	BLACK MTN	NC		07/15/2025		1,228		(42)			(42)		1,186	1,186			
100220438	VILAS	NC		07/15/2025		730		(22)			(22)		708	708			
100220440	STOW	OH		07/15/2025		6,028		(157)			(157)		5,871	5,871			
100220441	LEAGUE CITY	TX		07/15/2025		756		(24)			(24)		732	732			
100220442	KATY	TX		07/15/2025		3,075		(113)			(113)		2,962	2,962			
100220444	WORCESTER	MA		07/15/2025		1,656		(29)			(29)		1,627	1,627			
100220445	CHICO	CA		07/15/2025		1,057		(36)			(36)		1,021	1,021			
100220446	THE VILLAGES	FL		07/15/2025		153,738		(2,879)			(2,879)		150,859	150,859			
100220447	SURPRISE	AZ		07/15/2025		874		(15)			(15)		859	859			
100220448	FLOWER MOUND	TX		07/15/2025		668		(30)			(30)		638	638			
100220449	SAGAMORE BEACH	MA		07/15/2025		1,919		(56)			(56)		1,863	1,863			
100220450	BUTTE	MT		07/15/2025		567		(19)			(19)		548	548			
100220451	CHICO	CA		07/15/2025		879		(33)			(33)		846	846			
100220452	MOLINE	IL		07/15/2025		724		(24)			(24)		700	700			
100220453	SUNRISE BEACH	MO		07/15/2025		832		(28)			(28)		804	804			
100220454	TUCSON	AZ		07/15/2025		1,008		(31)			(31)		977	977			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220455	WEST DENNIS	MA		07/15/2025		1,321		(44)			(44)		1,277	1,277			
100220456	PANAMA CITY BEACH	FL		07/15/2025		906		(32)			(32)		874	874			
100220457	CRYSTAL BEACH	TX		07/15/2025		696		(23)			(23)		673	673			
100220458	WESTWOOD	MA		07/15/2025		1,092		(34)			(34)		1,058	1,058			
100220459	WILMINGTON	NC		07/15/2025		1,790		(57)			(57)		1,733	1,733			
100220460	DEMING	WA		07/15/2025		947		(39)			(39)		908	908			
100220461	TWAIN HARTE	CA		07/15/2025		686		(12)			(12)		674	674			
100220463	BOURNE	MA		07/15/2025		1,866		(44)			(44)		1,822	1,822			
100220464	MAGNOLIA	TX		07/15/2025		575		(21)			(21)		554	554			
100220465	INDIANAPOLIS	IN		07/15/2025		551		(28)			(28)		523	523			
100220466	KINGWOOD	TX		07/15/2025		787		(28)			(28)		759	759			
100220467	SURPRISE	AZ		07/15/2025		839		(9)			(9)		830	830			
100220469	LAWRENCE	KS		07/15/2025		24,509		(986)			(986)		23,523	23,523			
100220470	ORLANDO	FL		07/15/2025		792		(26)			(26)		766	766			
100220471	BEECH MOUNTAIN	NC		07/15/2025		1,674		(49)			(49)		1,625	1,625			
100220472	HUBBARD	OR		07/15/2025		1,208		(32)			(32)		1,176	1,176			
100220473	OVERLAND PARK	KS		07/15/2025		538		(22)			(22)		516	516			
100220474	NEWARK	NJ		07/15/2025		1,103		(43)			(43)		1,060	1,060			
100220475	MESA	AZ		07/15/2025		1,685		(14)			(14)		1,671	1,671			
100220476	KANSAS CITY	MO		07/15/2025		686		(25)			(25)		661	661			
100220477	CRYSTAL RIVER	FL		07/15/2025		1,045		(36)			(36)		1,009	1,009			
100220478	N MYRTLE BCH	SC		07/15/2025		1,023		(36)			(36)		987	987			
100220480	HILTON HEAD	SC		07/15/2025		720		(23)			(23)		697	697			
100220481	WINSTON SALEM	NC		07/15/2025		1,319		(37)			(37)		1,282	1,282			
100220482	WALLA WALLA	WA		07/15/2025		1,351		(47)			(47)		1,304	1,304			
100220484	POWDER SPRINGS	GA		07/15/2025		1,779		(59)			(59)		1,720	1,720			
100220485	JACKSON	MI		07/15/2025		895		(42)			(42)		853	853			
100220486	VANCOUVER	WA		07/15/2025		855		(28)			(28)		827	827			
100220488	ANTHEM	AZ		07/15/2025		20,893		(593)			(593)		20,300	20,300			
100220489	PHOENIX	AZ		07/15/2025		1,010		(28)			(28)		982	982			
100220490	LAKE GENEVA	WI		07/15/2025		7,506		(270)			(270)		7,236	7,236			
100220491	SURPRISE	AZ		07/15/2025		2,130		(71)			(71)		2,059	2,059			
100220493	FRISCO	TX		07/15/2025		3,185		(90)			(90)		3,095	3,095			
100220494	SCOTTSDALE	AZ		07/15/2025		561		(20)			(20)		541	541			
100220495	DENTON	TX		07/15/2025		1,215		(135)			(135)		1,080	1,080			
100220496	LAWRENCE	KS		07/15/2025		668		(20)			(20)		648	648			
100220497	THE VILLAGES	FL		07/15/2025		858		(38)			(38)		820	820			
100220498	CARPENTERSVILLE	IL		07/15/2025		1,525		(72)			(72)		1,453	1,453			
100220499	FREDERICKSBURG	TX		07/15/2025		1,812		(18)			(18)		1,794	1,794			
100220501	GLENDALE	AZ		07/15/2025		1,036		(39)			(39)		997	997			
100220502	OAKLAND	CA		07/15/2025		1,128		(29)			(29)		1,099	1,099			
100220503	MABANK	TX		07/15/2025		568		(17)			(17)		551	551			
100220504	GOLDEN	CO		07/15/2025		1,267		(26)			(26)		1,241	1,241			
100220505	ARVONIA	VA		07/15/2025		1,438		(46)			(46)		1,392	1,392			
100220506	TRINIDAD	TX		07/15/2025		1,113		(29)			(29)		1,084	1,084			
100220507	MINNEOLA	FL		07/15/2025		789		(18)			(18)		771	771			
100220508	LAKE TAPPS	WA		07/15/2025		1,508		(40)			(40)		1,468	1,468			
100220509	AUSTIN	TX		07/15/2025		844		(25)			(25)		819	819			
100220510	SEWELL	NJ		07/15/2025		658		4			4		662	662			
100220512	DECATUR	GA		07/15/2025		714		(24)			(24)		690	690			
100220513	TACOMA	WA		07/15/2025		782		(31)			(31)		751	751			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220514	RIO COMMUNITIES	NM		07/15/2025		2,908		(98)			(98)		2,810	2,810			
100220516	BOONE	NC		07/15/2025		722		(27)			(27)		695	695			
100220517	EHRENBERG	AZ		07/15/2025		2,054		(28)			(28)		2,026	2,026			
100220518	ATLANTA	GA		07/15/2025		1,423		(38)			(38)		1,385	1,385			
100220519	KANSAS CITY	MO		07/15/2025		740		(24)			(24)		716	716			
100220520	LAKEWOOD	WA		07/15/2025		901		(23)			(23)		878	878			
100220521	MECHANICSBURG	PA		07/15/2025		636		(14)			(14)		622	622			
100220522	PHOENIX	AZ		07/15/2025		906		(32)			(32)		874	874			
100220523	ENTERPRISE	OR		07/15/2025		1,552		(34)			(34)		1,518	1,518			
100220524	MOUNT LAUREL	NJ		07/15/2025		820		(36)			(36)		784	784			
100220525	GRAYSLAKE	IL		07/15/2025		1,018		(14)			(14)		1,004	1,004			
100220526	PHOENIX	AZ		07/15/2025		580		(23)			(23)		557	557			
100220528	NEW BRAUNFELS	TX		07/15/2025		692		(24)			(24)		668	668			
100220529	GREENSBORO	NC		07/15/2025		9,215		(438)			(438)		8,777	8,777			
100220530	FLOWERY BRANCH	GA		07/15/2025		709		(4)			(4)		705	705			
100220532	STAFFORD	VA		07/15/2025		560		(23)			(23)		537	537			
100220533	PALM COAST	FL		07/15/2025		675		(36)			(36)		639	639			
100220535	FLAGSTAFF	AZ		07/15/2025		1,363		(35)			(35)		1,328	1,328			
100220537	GAINESVILLE	GA		07/15/2025		755		(24)			(24)		731	731			
100220538	DENVER	CO		07/15/2025		681		(23)			(23)		658	658			
100220539	ROCKY MOUNT	MO		07/15/2025		1,284		(39)			(39)		1,245	1,245			
100220540	CRYSTAL LAKE	IL		07/15/2025		917		(35)			(35)		882	882			
100220541	BELGRADE	MT		07/15/2025		1,215		(41)			(41)		1,174	1,174			
100220544	NAPERVILLE	IL		07/15/2025		701		(23)			(23)		678	678			
100220547	NEW SMYRNA	FL		07/15/2025		1,624		(56)			(56)		1,568	1,568			
100220548	OCEAN SHORES	WA		07/15/2025		19,941		(822)			(822)		19,119	19,119			
100220549	LAWRENCE	KS		07/15/2025		529		(22)			(22)		507	507			
100220550	PELL CITY	AL		07/15/2025		1,230		(54)			(54)		1,176	1,176			
100220551	BLACK MTN	NC		07/15/2025		598		(21)			(21)		577	577			
100220552	TUCSON	AZ		07/15/2025		750		(7)			(7)		743	743			
100220553	SOUTH PASADENA	CA		07/15/2025		3,077		(139)			(139)		2,938	2,938			
100220554	COUPEVILLE	WA		07/15/2025		3,905		(127)			(127)		3,778	3,778			
100220555	FIRESTONE	CO		07/15/2025		1,346		(33)			(33)		1,313	1,313			
100220556	POCONO PINES	PA		07/15/2025		912		(31)			(31)		881	881			
100220557	SAVANNAH	GA		07/15/2025		611		(17)			(17)		594	594			
100220558	ROANOKE	VA		07/15/2025		839		(34)			(34)		805	805			
100220559	SEATAC	WA		07/15/2025		1,307		(17)			(17)		1,290	1,290			
100220560	MILWAUKEE	WI		07/15/2025		590		(26)			(26)		564	564			
100220561	MAPLE VALLEY	WA		07/15/2025		7,881		(233)			(233)		7,648	7,648			
100220562	ORLANDO	FL		07/15/2025		1,141		(53)			(53)		1,088	1,088			
100220563	DAWSONVILLE	GA		07/15/2025		737		(29)			(29)		708	708			
100220566	DOVER	NH		07/15/2025		84,849		(3,642)			(3,642)		81,207	81,207			
100220568	VIENNA	VA		07/15/2025		207,089		(7,782)			(7,782)		199,307	199,307			
100220569	PRESCOTT	AZ		07/15/2025		15,129		(701)			(701)		14,428	14,428			
100220570	EUREKA	CA		07/15/2025		1,188		(64)			(64)		1,124	1,124			
100220571	KODAK	TN		07/15/2025		61,855		(2,031)			(2,031)		59,824	59,824			
100220572	OLYMPIA	WA		07/15/2025		1,048		(32)			(32)		1,016	1,016			
100220573	NEW FRANKLIN	OH		07/15/2025		797		(40)			(40)		757	757			
100220575	KANSAS CITY	MO		07/15/2025		1,302		(23)			(23)		1,279	1,279			
100220578	POST FALLS	ID		07/15/2025		4,125		(163)			(163)		3,962	3,962			
100220580	WEEKI WACHEE	FL		07/15/2025		611		(10)			(10)		601	601			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220581	MORGANTON	NC		07/15/2025		952		(50)			(50)		902	902			
100220582	LACEY	WA		07/15/2025		1,081		(45)			(45)		1,036	1,036			
100220583	CHICO	CA		07/15/2025		974		(30)			(30)		944	944			
100220584	LONG BCH TWP	NJ		07/15/2025		1,867		(53)			(53)		1,814	1,814			
100220585	MINERAL	CA		07/15/2025		872		(40)			(40)		832	832			
100220586	INDIAN ORCH	MA		07/15/2025		7,664		(260)			(260)		7,404	7,404			
100220588	OLD FORT	NC		07/15/2025		808		(31)			(31)		777	777			
100220589	LAKEVILLE	MN		07/15/2025		2,698		(54)			(54)		2,644	2,644			
100220590	WACO	TX		07/15/2025		1,859		(65)			(65)		1,794	1,794			
100220591	COZAD	NE		07/15/2025		511		(28)			(28)		483	483			
100220593	MONTGOMERY	TX		07/15/2025		579		(31)			(31)		548	548			
100220594	LILBURN	GA		07/15/2025		757		(35)			(35)		722	722			
100220595	DANVILLE	KY		07/15/2025		1,023		(38)			(38)		985	985			
100220596	SCOTTSDALE	AZ		07/15/2025		1,824		(69)			(69)		1,755	1,755			
100220597	DONNELLY	ID		07/15/2025		2,154		(59)			(59)		2,095	2,095			
100220599	SEBASTIAN	FL		07/15/2025		735		(29)			(29)		706	706			
100220600	CHICOPEE	MA		07/15/2025		834		(27)			(27)		807	807			
100220602	CHEYENNE	WY		07/15/2025		1,160		(40)			(40)		1,120	1,120			
100220603	MILWAUKEE	WI		07/15/2025		776		(32)			(32)		744	744			
100220604	PARK CITY	UT		07/15/2025		1,211		(13)			(13)		1,198	1,198			
100220605	CHEYENNE	WY		07/15/2025		1,192		(41)			(41)		1,151	1,151			
100220606	CHEYENNE	WY		07/15/2025		1,201		(41)			(41)		1,160	1,160			
100220607	HAGUE	VA		07/15/2025		1,091		(39)			(39)		1,052	1,052			
100220608	GLENDO	WY		07/15/2025		347		(12)			(12)		335	335			
100220610	WORCESTER	MA		07/15/2025		535		(18)			(18)		517	517			
100220611	DUNNSVILLE	VA		07/15/2025		1,576		(47)			(47)		1,529	1,529			
100220612	SAINT LOUIS	MO		07/15/2025		524		(21)			(21)		503	503			
100220613	SAINT LOUIS	MO		07/15/2025		679		(28)			(28)		651	651			
100220614	MERIDIAN	ID		07/15/2025		3,361		(101)			(101)		3,260	3,260			
100220615	ELKHORN	NE		07/15/2025		752		(26)			(26)		726	726			
100220617	ARLINGTON	TX		07/15/2025		767		(34)			(34)		733	733			
100220618	GRAND JUNCTION	CO		07/15/2025		941		(40)			(40)		901	901			
100220620	RALEIGH	NC		07/15/2025		1,115		(42)			(42)		1,073	1,073			
100220621	LIVINGSTON MANOR	NY		07/15/2025		1,999		(92)			(92)		1,907	1,907			
100220622	MANASSAS	VA		07/15/2025		770		(33)			(33)		737	737			
100220623	TUCSON	AZ		07/15/2025		924		(17)			(17)		907	907			
100220624	WEST COLUMBIA	SC		07/15/2025		3,763		(73)			(73)		3,690	3,690			
100220625	OVERLAND PARK	KS		07/15/2025		635		(14)			(14)		621	621			
100220628	NAMPA	ID		07/15/2025		888		(21)			(21)		867	867			
100220629	GARBERVILLE	CA		07/15/2025		806		(22)			(22)		784	784			
100220630	LAKEWOOD	CO		07/17/2025		1,286		(60)			(60)		1,226	1,226			
100220632	SIMPSONVILLE	SC		07/17/2025		564		(26)			(26)		538	538			
100220633	LAKEWOOD	NJ		07/17/2025		2,174		(73)			(73)		2,101	2,101			
100220634	SOUTH PALM BEACH	FL		07/17/2025		913		(38)			(38)		875	875			
100220636	STOCKTON	CA		07/17/2025		1,089		(43)			(43)		1,046	1,046			
100220637	MIAMI	FL		07/17/2025		2,020		(53)			(53)		1,967	1,967			
100220638	BERKELEY HTS	NJ		07/17/2025		2,352		(81)			(81)		2,271	2,271			
100220639	EAST STROUDSBURG	PA		07/17/2025		400		(11)			(11)		389	389			
100220640	PHILADELPHIA	PA		07/17/2025		551		5			5		556	556			
100220641	CHICAGO	IL		07/17/2025		392		(15)			(15)		377	377			
100220642	SUNRIVER	OR		07/17/2025		1,115		(52)			(52)		1,063	1,063			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220643	GRIFFIN	GA		07/17/2025		255		(4)			(4)		251	251			
100220644	LAKE FOREST	CA		07/17/2025		3,576		(145)			(145)		3,431	3,431			
100220648	LEAGUE CITY	TX		07/17/2025		1,669		(56)			(56)		1,613	1,613			
100220650	HOUSTON	TX		07/17/2025		750		(35)			(35)		715	715			
100220651	PALM SPRINGS	CA		07/17/2025		1,627		(62)			(62)		1,565	1,565			
100220652	HOUSTON	TX		07/17/2025		582		(27)			(27)		555	555			
100220653	VINTON	VA		07/17/2025		341		(14)			(14)		327	327			
100220654	RIVERSIDE	CA		07/17/2025		3,159		(80)			(80)		3,079	3,079			
100220656	SURPRISE	AZ		07/17/2025		1,078		(32)			(32)		1,046	1,046			
100220657	CORONA	CA		07/17/2025		2,024		(51)			(51)		1,973	1,973			
100220658	CAPE CORAL	FL		07/17/2025		1,104		(52)			(52)		1,052	1,052			
100220659	PALM CITY	FL		07/17/2025		9,079		(397)			(397)		8,682	8,682			
100220660	DONNELLY	ID		07/17/2025		995		(47)			(47)		948	948			
100220661	GENEVA	FL		07/17/2025		989		(36)			(36)		953	953			
100220662	HOUSTON	TX		07/17/2025		253		(8)			(8)		245	245			
100220664	LAKE WORTH	FL		07/17/2025		1,045		(35)			(35)		1,010	1,010			
100220666	EL CAJON	CA		07/17/2025		1,615		(37)			(37)		1,578	1,578			
100220667	ALBUQUERQUE	NM		07/17/2025		1,013		(24)			(24)		989	989			
100220668	ANTIOCH	CA		07/17/2025		1,285		(37)			(37)		1,248	1,248			
100220670	RANCHO SANTA MARGARITA	CA		07/17/2025		2,876		(124)			(124)		2,752	2,752			
100220671	CHICAGO	IL		07/17/2025		326		(15)			(15)		311	311			
100220672	LOXAHATCHEE	FL		07/17/2025		1,194		(27)			(27)		1,167	1,167			
100220673	WALNUT CREEK	CA		07/17/2025		2,285		(51)			(51)		2,234	2,234			
100220674	PORTERVILLE	CA		07/17/2025		398		(19)			(19)		379	379			
100220675	BELLE TERRE	NY		07/17/2025		1,053		(31)			(31)		1,022	1,022			
100220677	BRUNSWICK	OH		07/17/2025		2,284		(60)			(60)		2,224	2,224			
100220678	EAST HAVEN	CT		07/17/2025		408		(19)			(19)		389	389			
100220679	SANTA CRUZ	CA		07/17/2025		8,079		(217)			(217)		7,862	7,862			
100220680	PATERSON	NJ		07/17/2025		1,090		(31)			(31)		1,059	1,059			
100220682	JACKSON TOWNSHIP	NJ		07/17/2025		903		(10)			(10)		893	893			
100220683	CAROLINA BEACH	NC		07/17/2025		974		(46)			(46)		928	928			
100220684	BAYTOWN	TX		07/18/2025		2,516		(15)			(15)		2,501	2,501			
100220685	TWENTYNINE PALMS	CA		07/18/2025		448		(21)			(21)		427	427			
100220686	HOMESTEAD	FL		07/18/2025		853		4			4		857	857			
100220690	LEVITTOWN	PA		07/18/2025		1,405		(33)			(33)		1,372	1,372			
100220691	LILBURN	GA		07/18/2025		823		7			7		830	830			
100220692	MIAMI	FL		07/18/2025		2,629		(7)			(7)		2,622	2,622			
100220693	RIVERSIDE	CA		07/18/2025		5,616		(74)			(74)		5,542	5,542			
100220694	HOUSTON	TX		07/18/2025		415							415	415			
100220696	CHARLOTTE	NC		07/18/2025		386		5			5		391	391			
100220697	LAS VEGAS	NV		07/18/2025		870		(19)			(19)		851	851			
100220698	BAYTOWN	TX		07/18/2025		4,187		(31)			(31)		4,156	4,156			
100220700	YAKIMA	WA		07/18/2025		781		24			24		805	805			
100220701	YAKIMA	WA		07/18/2025		782		23			23		805	805			
100220702	ATLANTA	GA		07/18/2025		479		(22)			(22)		457	457			
100220704	LAS VEGAS	NV		07/18/2025		233		1			1		234	234			
100220705	ROYSE CITY	TX		07/18/2025		523		(1)			(1)		522	522			
100220706	NASHVILLE	TN		07/18/2025		341		(10)			(10)		331	331			
100220707	BANNING	CA		07/18/2025		528		(24)			(24)		504	504			
100220708	KINGSPORT	TN		07/18/2025		386		(1)			(1)		385	385			
100220709	OCEAN CITY	MD		07/18/2025		508		(9)			(9)		499	499			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220711	LAS VEGAS	NV		07/18/2025		231		(1)			(1)		230	230			
100220712	WARSAW	NC		07/18/2025		368		(9)			(9)		359	359			
100220713	KNOXVILLE	TN		07/18/2025		661		(11)			(11)		650	650			
100220714	HUMBLE	TX		07/18/2025		485		(4)			(4)		481	481			
100220715	QUINCY	MA		07/18/2025		496		(4)			(4)		492	492			
100220716	SANTA BARBARA	CA		07/18/2025		2,428		(68)			(68)		2,360	2,360			
100220718	LITTLE CHUTE	WI		07/18/2025		1,399		4			4		1,403	1,403			
100220719	LANCASTER	CA		07/18/2025		2,509		(47)			(47)		2,462	2,462			
100220720	NEW BERN	NC		07/18/2025		542		7			7		549	549			
100220721	FREDERICK	MD		07/18/2025		837		(32)			(32)		805	805			
100220722	FOUNTAIN HILLS	AZ		07/18/2025		1,224		2			2		1,226	1,226			
100220723	GRAIN VALLEY	MO		07/18/2025		215		(4)			(4)		211	211			
100220724	COLTON	CA		07/18/2025		1,158		(22)			(22)		1,136	1,136			
100220725	MYRTLE BEACH	SC		07/18/2025		1,589		21			21		1,610	1,610			
100220726	MIAMI	FL		07/18/2025		677		(7)			(7)		670	670			
100220727	WALTHAM	MA		07/18/2025		2,291		24			24		2,315	2,315			
100220728	SAN ANTONIO	TX		07/18/2025		365		(14)			(14)		351	351			
100220729	LAS VEGAS	NV		07/18/2025		988		(16)			(16)		972	972			
100220730	WASHINGTON	DC		07/18/2025		894		2			2		896	896			
100220732	SAN JACINTO	CA		07/18/2025		243		(10)			(10)		233	233			
100220733	HURST	TX		07/18/2025		1,076		(36)			(36)		1,040	1,040			
100220734	MIAMI	FL		07/18/2025		1,387		12			12		1,399	1,399			
100220735	ATLANTA	GA		07/18/2025		639		5			5		644	644			
100220736	SAINT PETERS	MO		07/18/2025		565		(1)			(1)		564	564			
100220737	LONG BEACH	CA		07/18/2025		1,112		(11)			(11)		1,101	1,101			
100220738	MANASSAS	VA		07/18/2025		998		2			2		1,000	1,000			
100220739	INDIANAPOLIS	IN		07/18/2025		379		7			7		386	386			
100220740	GLENDALE	AZ		07/18/2025		643		(7)			(7)		636	636			
100220742	BELTON	MO		07/18/2025		833		16			16		849	849			
100220743	WHITTIER	CA		07/18/2025		1,292		6			6		1,298	1,298			
100220744	DUNDALK	MD		07/18/2025		777		3			3		780	780			
100220745	BAKERSFIELD	CA		07/18/2025		340		(5)			(5)		335	335			
100220746	KALAMAZOO	MI		07/18/2025		2,427		(7)			(7)		2,420	2,420			
100220747	SUMMIT	IL		07/18/2025		819		(18)			(18)		801	801			
100220748	DALLAS	NC		07/18/2025		345		(1)			(1)		344	344			
100220749	LAS VEGAS	NV		07/18/2025		268		5			5		273	273			
100220750	PALMDALE	CA		07/18/2025		867		(20)			(20)		847	847			
100220751	MIAMI	FL		07/18/2025		996		4			4		1,000	1,000			
100220752	CLEARWATER	FL		07/18/2025		453		(11)			(11)		442	442			
100220753	JACKSONVILLE	FL		07/18/2025		396		(11)			(11)		385	385			
100220754	MEMPHIS	TN		07/18/2025		600							600	600			
100220755	READING	PA		07/18/2025		300		(11)			(11)		289	289			
100220756	CAPE CORAL	FL		07/18/2025		422		(6)			(6)		416	416			
100220757	COLUMBIA	SC		07/18/2025		578		(20)			(20)		558	558			
100220758	FREDERICKSBURG	VA		07/18/2025		634		(1)			(1)		633	633			
100220759	BAKERSFIELD	CA		07/18/2025		1,120		(19)			(19)		1,101	1,101			
100220760	FOLSOM	CA		07/18/2025		971		(27)			(27)		944	944			
100220761	LAS VEGAS	NV		07/18/2025		818		(1)			(1)		817	817			
100220762	VICTORVILLE	CA		07/18/2025		2,002		1			1		2,003	2,003			
100220763	PALMDALE	CA		07/18/2025		443		(8)			(8)		435	435			
100220764	BEAUMONT	TX		07/18/2025		481		(15)			(15)		466	466			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220765	JOHNSON CITY	TN		07/18/2025		310		(8)			(8)		302	302			
100220766	MEMPHIS	TN		07/18/2025		778		(36)			(36)		742	742			
100220767	IRVING	TX		07/18/2025		616		15			15		631	631			
100220768	LONG BEACH	CA		07/18/2025		1,442		(56)			(56)		1,386	1,386			
100220769	PROVIDENCE	RI		07/18/2025		1,010		(14)			(14)		996	996			
100220770	LEHIGH ACRES	FL		07/18/2025		380		(1)			(1)		379	379			
100220771	MANSFIELD	TX		07/18/2025		4,094		(177)			(177)		3,917	3,917			
100220773	DELTONA	FL		07/18/2025		366		1			1		367	367			
100220774	TUCSON	AZ		07/18/2025		755		2			2		757	757			
100220775	LOS ANGELES	CA		07/18/2025		106,174		(4,081)			(4,081)		102,093	102,093			
100220776	LOS ANGELES	CA		07/18/2025		900		(7)			(7)		893	893			
100220777	CAPE CORAL	FL		07/18/2025		1,464		(51)			(51)		1,413	1,413			
100220778	MONROVIA	CA		07/18/2025		2,998		(140)			(140)		2,858	2,858			
100220779	SAN DIEGO	CA		07/18/2025		1,346		(44)			(44)		1,302	1,302			
100220780	SAN JOSE	CA		07/18/2025		2,987		(87)			(87)		2,900	2,900			
100220781	POST FALLS	ID		07/18/2025		1,245		6			6		1,251	1,251			
100220782	MURRIETA	CA		07/18/2025		1,573		(34)			(34)		1,539	1,539			
100220783	NEVIS	MN		07/18/2025		697		(13)			(13)		684	684			
100220784	SALEM	UT		07/18/2025		1,310		(29)			(29)		1,281	1,281			
100220785	HOUSTON	TX		07/18/2025		1,900		(22)			(22)		1,878	1,878			
100220786	BANNING	CA		07/18/2025		1,412		(54)			(54)		1,358	1,358			
100220787	CAPE CORAL	FL		07/18/2025		764		(31)			(31)		733	733			
100220788	HUNTINGTON BEACH	CA		07/18/2025		2,681		(79)			(79)		2,602	2,602			
100220789	SHIRLEY	MA		07/18/2025		2,978		(71)			(71)		2,907	2,907			
100220790	YUMA	AZ		07/18/2025		604		(11)			(11)		593	593			
100220791	NASHVILLE	TN		07/18/2025		384		(18)			(18)		366	366			
100220793	DURHAM	NC		07/18/2025		467		(3)			(3)		464	464			
100220794	CHARLOTTE	NC		07/18/2025		659		(20)			(20)		639	639			
100220795	BEAR CREEK	NC		07/18/2025		1,038		(38)			(38)		1,000	1,000			
100220796	PHILADELPHIA	PA		07/18/2025		935		3			3		938	938			
100220797	VALLEY CENTER	CA		07/18/2025		1,860		(83)			(83)		1,777	1,777			
100220798	ARVADA	CO		07/18/2025		1,981		(60)			(60)		1,921	1,921			
100220799	ONTARIO	CA		07/18/2025		1,917		(66)			(66)		1,851	1,851			
100220800	SANTA ROSA BEACH	FL		07/18/2025		2,011		(3)			(3)		2,008	2,008			
100220802	LOS ANGELES	CA		07/18/2025		1,846		(51)			(51)		1,795	1,795			
100220803	TUCSON	AZ		07/18/2025		9,186		115			115		9,301	9,301			
100220804	HARRISVILLE	UT		07/18/2025		3,210		(108)			(108)		3,102	3,102			
100220805	HOT SPRINGS	AR		07/18/2025		464		(22)			(22)		442	442			
100220806	CORONA	CA		07/18/2025		2,487		(80)			(80)		2,407	2,407			
100220807	PLACENTIA	CA		07/18/2025		4,261		(85)			(85)		4,176	4,176			
100220808	PILOT POINT	TX		07/18/2025		596		(24)			(24)		572	572			
100220809	DENVER	CO		07/18/2025		515		(24)			(24)		491	491			
100220812	LA PUENTE	CA		07/18/2025		1,603		(40)			(40)		1,563	1,563			
100220813	LOS ANGELES	CA		07/18/2025		1,891		(84)			(84)		1,807	1,807			
100220814	SANTA ANA	CA		07/18/2025		4,127		(184)			(184)		3,943	3,943			
100220815	SACRAMENTO	CA		07/18/2025		844		(26)			(26)		818	818			
100220816	HUNTSVILLE	AL		07/18/2025		2,573		(56)			(56)		2,517	2,517			
100220817	HOLLISTER	CA		07/18/2025		3,942		(41)			(41)		3,901	3,901			
100220821	TRACY	CA		07/18/2025		2,508		(12)			(12)		2,496	2,496			
100220822	BLACKSHEAR	GA		07/18/2025		538		(3)			(3)		535	535			
100220823	EL CENTRO	CA		07/18/2025		683		(8)			(8)		675	675			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220824	WALNUT CREEK	CA		07/18/2025		3,871		(16)			(16)		3,855	3,855			
100220825	ROSEMEAD	CA		07/18/2025		1,894		(77)			(77)		1,817	1,817			
100220826	INDIO	CA		07/18/2025		3,914		(61)			(61)		3,853	3,853			
100220828	DORCHESTER CENTER	MA		07/18/2025		3,705		47			47		3,752	3,752			
100220829	HUNTINGTON BEACH	CA		07/18/2025		3,422		(156)			(156)		3,266	3,266			
100220830	ORO VALLEY	AZ		07/18/2025		11,163		(453)			(453)		10,710	10,710			
100220831	DOUGLASVILLE	GA		07/18/2025		4,945		13			13		4,958	4,958			
100220832	EAGLE	CO		07/18/2025		2,117		(59)			(59)		2,058	2,058			
100220833	ROCKLIN	CA		07/18/2025		7,977		(231)			(231)		7,746	7,746			
100220834	LOS ANGELES	CA		07/18/2025		2,297		18			18		2,315	2,315			
100220835	CROWN POINT	IN		07/18/2025		2,417		(73)			(73)		2,344	2,344			
100220836	EDINA	MN		07/18/2025		3,161		(41)			(41)		3,120	3,120			
100220837	TEMECULA	CA		07/18/2025		1,982		11			11		1,993	1,993			
100220838	VISTA	CA		07/18/2025		252,973		(8,591)			(8,591)		244,382	244,382			
100220839	DRIPPING SPRINGS	TX		07/18/2025		800		9			9		809	809			
100220840	WHITTIER	CA		07/18/2025		2,095		(98)			(98)		1,997	1,997			
100220841	FORT MYERS	FL		07/18/2025		1,367		(38)			(38)		1,329	1,329			
100220842	MURRELLS INLET	SC		07/18/2025		2,979		(78)			(78)		2,901	2,901			
100220843	CALDWELL	ID		07/18/2025		751		(2)			(2)		749	749			
100220844	NUTLEY	NJ		07/18/2025		1,786		27			27		1,813	1,813			
100220845	PATTERSON	CA		07/18/2025		571		(7)			(7)		564	564			
100220846	FRESNO	CA		07/18/2025		725		(14)			(14)		711	711			
100220847	KATY	TX		07/18/2025		537		8			8		545	545			
100220849	HAMPTON	VA		07/18/2025		513		(1)			(1)		512	512			
100220850	BANNING	CA		07/18/2025		333		(10)			(10)		323	323			
100220851	CHARLESTON	SC		07/18/2025		1,946		14			14		1,960	1,960			
100220852	LOS BANOS	CA		07/18/2025		718		(30)			(30)		688	688			
100220853	YOUNGSVILLE	NC		07/18/2025		955		(35)			(35)		920	920			
100220854	LOS ANGELES	CA		07/18/2025		722		(34)			(34)		688	688			
100220855	LA QUINTA	CA		07/18/2025		936		(48)			(48)		888	888			
100220858	WINTER PARK	CO		07/18/2025		1,248		4			4		1,252	1,252			
100220859	CHARLOTTE	NC		07/18/2025		4,043		(34)			(34)		4,009	4,009			
100220860	BOISE	ID		07/18/2025		1,286		19			19		1,305	1,305			
100220861	BOISE	ID		07/18/2025		1,295		10			10		1,305	1,305			
100220862	CLERMONT	FL		07/18/2025		1,384		(10)			(10)		1,374	1,374			
100220863	OCALA	FL		07/18/2025		698		6			6		704	704			
100220864	ROLLINSVILLE	CO		07/18/2025		2,338		94			94		2,432	2,432			
100220865	VENICE	FL		07/18/2025		2,052		9			9		2,061	2,061			
100220866	MADERA	CA		07/18/2025		1,017		19			19		1,036	1,036			
100220867	LANCASTER	PA		07/18/2025		861		2			2		863	863			
100220868	LATHROP	CA		07/18/2025		1,948		181			181		2,129	2,129			
100220869	SAN DIEGO	CA		07/18/2025		2,162		19			19		2,181	2,181			
100220870	NORWOOD	NJ		07/18/2025		1,598		170			170		1,768	1,768			
100220871	GARDEN GROVE	CA		07/18/2025		43,697		440			440		44,137	44,137			
100220872	THOUSAND OAKS	CA		07/18/2025		2,035		19			19		2,054	2,054			
100220873	OCEAN CITY	MD		07/18/2025		920		(5)			(5)		915	915			
100220874	PHILADELPHIA	PA		07/18/2025		851		(7)			(7)		844	844			
100220875	POCONO PINES	PA		07/18/2025		1,170		(12)			(12)		1,158	1,158			
100220876	PORTLAND	OR		07/18/2025		1,517		(13)			(13)		1,504	1,504			
100220878	HUDSON	FL		07/18/2025		794		(8)			(8)		786	786			
100220879	HOUSTON	TX		07/18/2025		909		(10)			(10)		899	899			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220880	OVIEDO	FL		07/18/2025		1,020		(9)			(9)		1,011	1,011			
100220881	EMERALD ISLE	NC		07/18/2025		2,946		(43)			(43)		2,903	2,903			
100220882	SEWELL	NJ		07/18/2025		841		(11)			(11)		830	830			
100220883	SANFORD	NC		07/18/2025		945		(16)			(16)		929	929			
100220884	BOISE	ID		07/18/2025		1,093		(14)			(14)		1,079	1,079			
100220885	GAINESVILLE	GA		07/18/2025		741		(10)			(10)		731	731			
100220886	TONOPAH	AZ		07/18/2025		917		(15)			(15)		902	902			
100220887	WAILUKU	HI		07/18/2025		2,707		(23)			(23)		2,684	2,684			
100220888	CHARLOTTE	NC		07/18/2025		753		(11)			(11)		742	742			
100220889	BIXBY	OK		07/18/2025		669		(11)			(11)		658	658			
100220890	ROGERS	AR		07/18/2025		1,903		(24)			(24)		1,879	1,879			
100220891	TACOMA	WA		07/18/2025		1,543		(13)			(13)		1,530	1,530			
100220892	MESA	AZ		07/18/2025		1,804		(26)			(26)		1,778	1,778			
100220893	SAN DIEGO	CA		07/18/2025		1,217		(19)			(19)		1,198	1,198			
100220894	MINNEAPOLIS	MN		07/18/2025		2,202		(30)			(30)		2,172	2,172			
100220895	BELLEVUE	WA		07/18/2025		3,955		(20)			(20)		3,935	3,935			
100220896	OCEAN CITY	MD		07/18/2025		1,143		(8)			(8)		1,135	1,135			
100220897	NASHUA	NH		07/18/2025		1,490		(25)			(25)		1,465	1,465			
100220898	ROYSE CITY	TX		07/18/2025		1,022		(21)			(21)		1,001	1,001			
100220899	CEDAR PARK	TX		07/18/2025		1,606		(32)			(32)		1,574	1,574			
100220900	WEST CHESTER	PA		07/18/2025		759		(14)			(14)		745	745			
100220901	SPRING HILL	TN		07/18/2025		740		(16)			(16)		724	724			
100220903	PRESCOTT	AZ		07/18/2025		1,063		(22)			(22)		1,041	1,041			
100220904	LOUISVILLE	KY		07/18/2025		3,081		(51)			(51)		3,030	3,030			
100220905	NORTH CONWAY	NH		07/18/2025		701		(13)			(13)		688	688			
100220906	CEDAR RAPIDS	IA		07/18/2025		670		(11)			(11)		659	659			
100220908	CENTRAL POINT	OR		07/18/2025		1,004		(21)			(21)		983	983			
100220909	PLYMOUTH	MA		07/18/2025		1,156		(24)			(24)		1,132	1,132			
100220910	CHANNAHON	IL		07/18/2025		912		(16)			(16)		896	896			
100220911	ATHENS	GA		07/18/2025		988		(17)			(17)		971	971			
100220912	CARSON CITY	NV		07/18/2025		37,856		(868)			(868)		36,988	36,988			
100220913	CLARKSVILLE	TN		07/18/2025		719		(17)			(17)		702	702			
100220914	ROSEVILLE	CA		07/18/2025		1,247		(26)			(26)		1,221	1,221			
100220915	JUSTIN	TX		07/18/2025		1,310		(33)			(33)		1,277	1,277			
100220916	CONNEAUT LAKE	PA		07/18/2025		728		(19)			(19)		709	709			
100220918	WHITESTOWN	IN		07/18/2025		2,847		(66)			(66)		2,781	2,781			
100220919	TAMPA	FL		07/18/2025		1,597		(40)			(40)		1,557	1,557			
100220921	STANWOOD	WA		07/18/2025		1,539		(27)			(27)		1,512	1,512			
100220922	LOVELAND	CO		07/18/2025		1,139		(18)			(18)		1,121	1,121			
100220923	GULF SHORES	AL		07/18/2025		4,443		(82)			(82)		4,361	4,361			
100220924	SANTEE	CA		07/18/2025		17,560		(359)			(359)		17,201	17,201			
100220925	ATLANTIC CITY	NJ		07/18/2025		746		(7)			(7)		739	739			
100220926	GOODYEAR	AZ		07/18/2025		26,833		(507)			(507)		26,326	26,326			
100220927	ELLIJAY	GA		07/18/2025		471		(3)			(3)		468	468			
100220928	GALENA	IL		07/18/2025		1,358		(28)			(28)		1,330	1,330			
100220929	TUCSON	AZ		07/18/2025		868		(18)			(18)		850	850			
100220930	FUQUAY VARINA	NC		07/18/2025		2,330		(35)			(35)		2,295	2,295			
100220931	NEW PORT RICHEY	FL		07/18/2025		1,605		(25)			(25)		1,580	1,580			
100220932	CHANTILLY	VA		07/18/2025		1,219		(26)			(26)		1,193	1,193			
100220933	MERCED	CA		07/18/2025		759		(18)			(18)		741	741			
100220934	LEESBURG	FL		07/18/2025		1,965		(39)			(39)		1,926	1,926			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220935	EVANSTON	IL		07/18/2025		20,161		(486)			(486)		19,675	19,675			
100220936	LAKE HAVASU CITY	AZ		07/18/2025		299		(6)			(6)		293	293			
100220937	WELCOME	MN		07/18/2025		743		(7)			(7)		736	736			
100220938	FORT MILL	SC		07/18/2025		489		(11)			(11)		478	478			
100220939	PORTSMOUTH	RI		07/18/2025		1,978		(46)			(46)		1,932	1,932			
100220941	TRACY	CA		07/18/2025		2,438		(61)			(61)		2,377	2,377			
100220942	MEETEETSE	WY		07/18/2025		1,018		(28)			(28)		990	990			
100220944	RANCHO CUCAMONGA	CA		07/18/2025		1,583		(41)			(41)		1,542	1,542			
100220945	FT LAUDERDALE	FL		07/18/2025		1,174		(34)			(34)		1,140	1,140			
100220946	CLEVELAND	OH		07/18/2025		1,255		(34)			(34)		1,221	1,221			
100220947	FALLING WATERS	WV		07/18/2025		4,040		(120)			(120)		3,920	3,920			
100220949	ASHEVILLE	NC		07/18/2025		2,418		(63)			(63)		2,355	2,355			
100220950	CASHIERS	NC		07/18/2025		1,795		(45)			(45)		1,750	1,750			
100220951	COLLIERVILLE	TN		07/18/2025		895		(23)			(23)		872	872			
100220952	SOUTHERN PINES	NC		07/18/2025		7,304		(181)			(181)		7,123	7,123			
100220953	GRAND PRAIRIE	TX		07/18/2025		813		(21)			(21)		792	792			
100220955	STATE COLLEGE	PA		07/18/2025		1,332		(35)			(35)		1,297	1,297			
100220957	FRIDLEY	MN		07/18/2025		658		(18)			(18)		640	640			
100220958	CAPE CORAL	FL		07/18/2025		686		(19)			(19)		667	667			
100220959	FUQUAY VARINA	NC		07/18/2025		702		(22)			(22)		680	680			
100220960	LAGUNA NIGUEL	CA		07/18/2025		1,400		(40)			(40)		1,360	1,360			
100220961	LAKE PLACID	FL		07/18/2025		1,712		(25)			(25)		1,687	1,687			
100220963	PORTLAND	OR		07/18/2025		954		(29)			(29)		925	925			
100220965	BUCKEYE	AZ		07/18/2025		672		(22)			(22)		650	650			
100220966	LAKEWOOD	OH		07/18/2025		881		(26)			(26)		855	855			
100220967	FRASER	CO		07/18/2025		732		(24)			(24)		708	708			
100220968	PAWLEYS ISLAND	SC		07/18/2025		845		(22)			(22)		823	823			
100220969	UNITY	NH		07/18/2025		1,191		(37)			(37)		1,154	1,154			
100220970	WESTMONT	IL		07/18/2025		718		(24)			(24)		694	694			
100220971	HAPEVILLE	GA		07/18/2025		677		(21)			(21)		656	656			
100220972	CLEVELAND HEIGHTS	OH		07/18/2025		527		(7)			(7)		520	520			
100220975	CHRISTIANSBURG	VA		07/18/2025		736		(25)			(25)		711	711			
100220976	TRINITY	FL		07/18/2025		868		(30)			(30)		838	838			
100220977	BOZEMAN	MT		07/18/2025		683		(23)			(23)		660	660			
100220978	BULLHEAD CITY	AZ		07/18/2025		653		(18)			(18)		635	635			
100220979	KIMBERLING CITY	MO		07/18/2025		805		(24)			(24)		781	781			
100220980	MYRTLE BEACH	SC		07/18/2025		1,111		(29)			(29)		1,082	1,082			
100220981	MILWAUKIE	OR		07/18/2025		831		(25)			(25)		806	806			
100220982	PEARLAND	TX		07/18/2025		792		(21)			(21)		771	771			
100220983	TURLOCK	CA		07/18/2025		1,267		(36)			(36)		1,231	1,231			
100220984	LAWRENCEVILLE	GA		07/18/2025		2,088		(61)			(61)		2,027	2,027			
100220985	CHERRYFIELD	ME		07/18/2025		2,898		(90)			(90)		2,808	2,808			
100220986	PHOENIX	AZ		07/18/2025		2,776		(80)			(80)		2,696	2,696			
100220987	BARNESVILLE	GA		07/18/2025		737		(24)			(24)		713	713			
100220988	DENVER	NC		07/18/2025		647		(22)			(22)		625	625			
100220989	GREAT FALLS	MT		07/18/2025		648		(23)			(23)		625	625			
100220990	SAN FRANCISCO	CA		07/18/2025		4,748		(156)			(156)		4,592	4,592			
100220991	SILVERTON	OR		07/18/2025		782		(26)			(26)		756	756			
100220992	MANCHESTER	NH		07/18/2025		4,852		(155)			(155)		4,697	4,697			
100220993	JACKSONVILLE	FL		07/18/2025		818		(19)			(19)		799	799			
100220994	ORO VALLEY	AZ		07/18/2025		764		(27)			(27)		737	737			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220995	CHARLOTTE	NC		07/18/2025		668		(21)			(21)		647	647			
100220996	GLEN ALLEN	VA		07/18/2025		761		(25)			(25)		736	736			
100220997	PHARR	TX		07/18/2025		687		(25)			(25)		662	662			
100220998	ST GEORGE	UT		07/18/2025		2,076		(46)			(46)		2,030	2,030			
100220999	KATHLEEN	GA		07/18/2025		674		(25)			(25)		649	649			
100221000	ROCKBRIDGE	OH		07/18/2025		1,380		(42)			(42)		1,338	1,338			
100221001	RESTON	VA		07/18/2025		951		(32)			(32)		919	919			
100221002	LINCOLN	NE		07/18/2025		563		(10)			(10)		553	553			
100221003	BELGRADE	MT		07/18/2025		583		(23)			(23)		560	560			
100221004	LAKE ELMO	MN		07/18/2025		1,963		(58)			(58)		1,905	1,905			
100221005	CLEARWATER	FL		07/18/2025		989		(38)			(38)		951	951			
100221006	COLUMBIA	MO		07/18/2025		694		(25)			(25)		669	669			
100221007	SUN CITY WEST	AZ		07/18/2025		693		(24)			(24)		669	669			
100221008	FORT MYERS	FL		07/18/2025		104,623		(3,781)			(3,781)		100,842	100,842			
100221009	MOUNTAIN REST	SC		07/18/2025		690		(25)			(25)		665	665			
100221010	GERMANTOWN	TN		07/18/2025		663		(19)			(19)		644	644			
100221011	AUBURN	AL		07/18/2025		463		(5)			(5)		458	458			
100221012	WILMINGTON	NC		07/18/2025		923		(34)			(34)		889	889			
100221013	ORIENTAL	NC		07/18/2025		1,129		(30)			(30)		1,099	1,099			
100221014	FORT WORTH	TX		07/18/2025		1,721		(67)			(67)		1,654	1,654			
100221015	MECHANICSVILLE	VA		07/18/2025		7,272		(255)			(255)		7,017	7,017			
100221016	TUALATIN	OR		07/18/2025		734		(27)			(27)		707	707			
100221017	MERIDEN	CT		07/18/2025		698		(26)			(26)		672	672			
100221018	OVERLAND PARK	KS		07/18/2025		2,735		(86)			(86)		2,649	2,649			
100221019	KILL DEVIL HILLS	NC		07/18/2025		977		(33)			(33)		944	944			
100221021	CAPITOL HEIGHTS	MD		07/18/2025		731		(25)			(25)		706	706			
100221022	STAUNTON	VA		07/18/2025		2,434		(83)			(83)		2,351	2,351			
100221023	COLUMBUS	OH		07/18/2025		737		(25)			(25)		712	712			
100221024	HALE	MI		07/18/2025		669		(24)			(24)		645	645			
100221025	LUDLOW	VT		07/18/2025		868		(31)			(31)		837	837			
100221026	PALATKA	FL		07/18/2025		1,307		(47)			(47)		1,260	1,260			
100221027	NEWARK	DE		07/18/2025		803		(24)			(24)		779	779			
100221028	LAS CRUCES	NM		07/18/2025		674		(24)			(24)		650	650			
100221029	PORT HAYWOOD	VA		07/18/2025		1,012		(37)			(37)		975	975			
100221031	HAMPSTEAD	MD		07/18/2025		687		(20)			(20)		667	667			
100221032	LAS VEGAS	NV		07/18/2025		967		(31)			(31)		936	936			
100221033	CHESTER	MD		07/18/2025		1,211		(29)			(29)		1,182	1,182			
100221035	SELBYVILLE	DE		07/18/2025		811		(24)			(24)		787	787			
100221036	CABOT	AR		07/18/2025		565		(20)			(20)		545	545			
100221037	LATHROP	CA		07/18/2025		1,264		(34)			(34)		1,230	1,230			
100221038	MIAMI	FL		07/18/2025		788		(24)			(24)		764	764			
100221039	WOODBINE	MD		07/18/2025		1,633		(40)			(40)		1,593	1,593			
100221040	SUWANEE	GA		07/18/2025		949		(32)			(32)		917	917			
100221041	PARKER	AZ		07/18/2025		676		(24)			(24)		652	652			
100221042	STOW	OH		07/18/2025		582		(13)			(13)		569	569			
100221043	PAGE	AZ		07/18/2025		2,329		(91)			(91)		2,238	2,238			
100221044	ATLANTA	GA		07/18/2025		11,821		(414)			(414)		11,407	11,407			
100221045	HOUSTON	TX		07/18/2025		750		(26)			(26)		724	724			
100221046	APOPKA	FL		07/18/2025		781		(33)			(33)		748	748			
100221047	MILWAUKEE	WI		07/18/2025		2,344		(89)			(89)		2,255	2,255			
100221049	COTTONWOOD	AZ		07/18/2025		1,345		(158)			(158)		1,187	1,187			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221050	NEWINGTON	CT		07/18/2025		633		(23)			(23)		610	610			
100221051	GALVESTON	TX		07/18/2025		1,626		(68)			(68)		1,558	1,558			
100221052	OTTER LAKE	MI		07/18/2025		779		(30)			(30)		749	749			
100221054	MEDFORD	NJ		07/18/2025		1,136		(45)			(45)		1,091	1,091			
100221055	NORTH PORT	FL		07/18/2025		558		(23)			(23)		535	535			
100221057	RIVERSIDE	CA		07/18/2025		1,347		(50)			(50)		1,297	1,297			
100221058	PORTLAND	OR		07/18/2025		3,451		(123)			(123)		3,328	3,328			
100221060	OAK RIDGE	NJ		07/18/2025		806		(17)			(17)		789	789			
100221062	SEATTLE	WA		07/18/2025		775		(33)			(33)		742	742			
100221065	PORT ANGELES	WA		07/18/2025		535		(20)			(20)		515	515			
100221066	GRANBURY	TX		07/18/2025		415		(6)			(6)		409	409			
100221068	BROOKLINE	MA		07/18/2025		1,037		(36)			(36)		1,001	1,001			
100221069	WARREN	OR		07/18/2025		821		(26)			(26)		795	795			
100221070	PHOENIX	AZ		07/18/2025		1,015		(34)			(34)		981	981			
100221072	CARY	NC		07/18/2025		547		(30)			(30)		517	517			
100221073	CROSBY	MN		07/18/2025		1,257		(36)			(36)		1,221	1,221			
100221074	ALBUQUERQUE	NM		07/18/2025		600		(17)			(17)		583	583			
100221075	HURRICANE	UT		07/18/2025		1,420		(25)			(25)		1,395	1,395			
100221076	INDIAN ROCKS BEACH	FL		07/18/2025		1,034		(36)			(36)		998	998			
100221078	PORT SAINT LUCIE	FL		07/18/2025		1,672		(55)			(55)		1,617	1,617			
100221079	LAS VEGAS	NV		07/18/2025		1,026		(5)			(5)		1,021	1,021			
100221080	JEFFERSONTOWN	KY		07/18/2025		634		(21)			(21)		613	613			
100221081	AVON	NC		07/18/2025		695		(22)			(22)		673	673			
100221082	WHITESTOWN	IN		07/18/2025		582		(19)			(19)		563	563			
100221083	BODEGA BAY	CA		07/18/2025		1,923		(42)			(42)		1,881	1,881			
100221084	LAKE ARIEL	PA		07/18/2025		1,713		(50)			(50)		1,663	1,663			
100221085	MERCED	CA		07/18/2025		1,301		(8)			(8)		1,293	1,293			
100221086	FREDERICK	MD		07/18/2025		622		(20)			(20)		602	602			
100221087	PATASKALA	OH		07/18/2025		868		(15)			(15)		853	853			
100221088	MARYVILLE	TN		07/18/2025		2,016		(4)			(4)		2,012	2,012			
100221089	TABIONA	UT		07/18/2025		668		5			5		673	673			
100221090	TYLER	TX		07/18/2025		1,401		38			38		1,439	1,439			
100221091	KEY WEST	FL		07/21/2025		1,963		(36)			(36)		1,927	1,927			
100221092	SAINT LOUIS	MO		07/21/2025		2,582		(48)			(48)		2,534	2,534			
100221093	HAYDEN	ID		07/21/2025		826		(16)			(16)		810	810			
100221095	MARTINEZ	GA		07/21/2025		832		(5)			(5)		827	827			
100221096	ANCHORAGE	AK		07/21/2025		1,367		(28)			(28)		1,339	1,339			
100221097	CHATTANOOGA	TN		07/21/2025		1,920		(19)			(19)		1,901	1,901			
100221098	BATON ROUGE	LA		07/21/2025		563		(9)			(9)		554	554			
100221099	ANN ARBOR	MI		07/21/2025		1,265		(6)			(6)		1,259	1,259			
100221100	LODI	CA		07/21/2025		2,386		(38)			(38)		2,348	2,348			
100221101	SITKA	AK		07/21/2025		1,406		(22)			(22)		1,384	1,384			
100221102	AUSTIN	TX		07/21/2025		2,064		(40)			(40)		2,024	2,024			
100221103	ORLANDO	FL		07/21/2025		2,109		(13)			(13)		2,096	2,096			
100221104	BRYAN	TX		07/21/2025		658		(6)			(6)		652	652			
100221106	FORT WORTH	TX		07/21/2025		860		(17)			(17)		843	843			
100221107	SCHAUMBURG	IL		07/21/2025		845		(13)			(13)		832	832			
100221109	ASTOR	FL		07/21/2025		914		(29)			(29)		885	885			
100221110	FISHERS	IN		07/21/2025		1,129		(21)			(21)		1,108	1,108			
100221111	HOUSTON	TX		07/21/2025		870		(13)			(13)		857	857			
100221112	BLOOMINGDALE	GA		07/21/2025		960		(14)			(14)		946	946			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221113	DENTON	TX		07/21/2025		3,830		(87)			(87)		3,743	3,743			
100221114	RICHMOND	KY		07/21/2025		595		(12)			(12)		583	583			
100221115	PISCATAWAY	NJ		07/21/2025		949		(18)			(18)		931	931			
100221116	CLAYTON	NC		07/21/2025		2,132		(35)			(35)		2,097	2,097			
100221117	TEMPLE	TX		07/21/2025		1,068		3			3		1,071	1,071			
100221118	NAPLES	FL		07/21/2025		952		(22)			(22)		930	930			
100221119	LAKEWOOD	CO		07/21/2025		1,873		(39)			(39)		1,834	1,834			
100221121	CLAYTON	NC		07/21/2025		883		(3)			(3)		880	880			
100221122	HAYWARD	CA		07/21/2025		3,150		(46)			(46)		3,104	3,104			
100221123	WAUKESHA	WI		07/21/2025		811		(14)			(14)		797	797			
100221124	CLOSTER	NJ		07/21/2025		3,986		(8)			(8)		3,978	3,978			
100221126	CHATTANOOGA	TN		07/21/2025		1,198		(9)			(9)		1,189	1,189			
100221128	ESTES PARK	CO		07/21/2025		1,218		1			1		1,219	1,219			
100221129	CHICAGO	IL		07/21/2025		1,816		(20)			(20)		1,796	1,796			
100221130	SAINT GEORGE	UT		07/21/2025		1,887		(8)			(8)		1,879	1,879			
100221131	FORT WORTH	TX		07/21/2025		605		(1)			(1)		604	604			
100221132	MINNEAPOLIS	MN		07/21/2025		1,013		(16)			(16)		997	997			
100221133	DAVIS	CA		07/21/2025		2,255		(34)			(34)		2,221	2,221			
100221134	HOUSTON	TX		07/21/2025		1,731		(47)			(47)		1,684	1,684			
100221135	SALISBURY	NC		07/21/2025		589		(19)			(19)		570	570			
100221136	POCONO PINES	PA		07/21/2025		1,233		(27)			(27)		1,206	1,206			
100221138	NORTH CHESTERFIELD	VA		07/21/2025		1,042		(16)			(16)		1,026	1,026			
100221139	OCALA	FL		07/21/2025		1,027		(21)			(21)		1,006	1,006			
100221140	CENTERTON	AR		07/21/2025		722		(6)			(6)		716	716			
100221143	ARLINGTON	TX		07/21/2025		608		(15)			(15)		593	593			
100221144	MEDICINE PARK	OK		07/21/2025		682		(14)			(14)		668	668			
100221145	AZLE	TX		07/21/2025		718		(17)			(17)		701	701			
100221146	GRETNA	LA		07/21/2025		2,517		(64)			(64)		2,453	2,453			
100221147	MIAMI	FL		07/21/2025		1,514		(64)			(64)		1,450	1,450			
100221148	SAN ANTONIO	TX		07/21/2025		900		(17)			(17)		883	883			
100221149	NASHUA	NH		07/21/2025		941		(28)			(28)		913	913			
100221151	LAKEWOOD	OH		07/21/2025		2,178		(36)			(36)		2,142	2,142			
100221152	BELLE CHASSE	LA		07/21/2025		15,891		(339)			(339)		15,552	15,552			
100221153	SELBYVILLE	DE		07/21/2025		999		(22)			(22)		977	977			
100221154	PROSPER	TX		07/21/2025		1,073		(16)			(16)		1,057	1,057			
100221155	DERRY	NH		07/21/2025		1,153		(24)			(24)		1,129	1,129			
100221156	PEA RIDGE	AR		07/21/2025		670		(12)			(12)		658	658			
100221157	CLAYTON	NC		07/21/2025		705		(17)			(17)		688	688			
100221158	FORT WORTH	TX		07/21/2025		980		(28)			(28)		952	952			
100221159	NASHVILLE	TN		07/21/2025		773		(17)			(17)		756	756			
100221160	ATLANTA	GA		07/21/2025		802							802	802			
100221162	GULF SHORES	AL		07/21/2025		2,129		(39)			(39)		2,090	2,090			
100221163	RENO	NV		07/21/2025		653		(13)			(13)		640	640			
100221164	AURORA	IL		07/21/2025		836		(8)			(8)		828	828			
100221165	ROSEVILLE	CA		07/21/2025		1,676		(11)			(11)		1,665	1,665			
100221166	GARDNERVILLE	NV		07/21/2025		2,732		(44)			(44)		2,688	2,688			
100221167	ENGLEWOOD	CO		07/21/2025		1,653		(24)			(24)		1,629	1,629			
100221169	LANCASTER	PA		07/21/2025		721		(18)			(18)		703	703			
100221170	PROVIDENCE	RI		07/21/2025		1,027		(14)			(14)		1,013	1,013			
100221171	NAPLES	FL		07/21/2025		1,958		(61)			(61)		1,897	1,897			
100221172	WORCESTER	MA		07/21/2025		1,954		(13)			(13)		1,941	1,941			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221173	GLASTONBURY	CT		07/21/2025		1,234		(24)			(24)		1,210	1,210			
100221174	YUMA	AZ		07/21/2025		1,868		(21)			(21)		1,847	1,847			
100221175	BREMERTON	WA		07/21/2025		1,100		(14)			(14)		1,086	1,086			
100221177	BEND	OR		07/21/2025		1,463		(19)			(19)		1,444	1,444			
100221178	MIAMI	FL		07/21/2025		1,557		(49)			(49)		1,508	1,508			
100221179	CAMARILLO	CA		07/21/2025		5,325		(85)			(85)		5,240	5,240			
100221181	HACKENSACK	NJ		07/21/2025		595		(12)			(12)		583	583			
100221182	PORT SAINT LUCIE	FL		07/21/2025		2,231		4			4		2,235	2,235			
100221183	VACAVILLE	CA		07/21/2025		1,970		(37)			(37)		1,933	1,933			
100221184	WESTMONT	IL		07/21/2025		736		(20)			(20)		716	716			
100221185	PHILADELPHIA	PA		07/21/2025		1,267		(44)			(44)		1,223	1,223			
100221186	PHOENIX	AZ		07/21/2025		1,390		(28)			(28)		1,362	1,362			
100221187	LAS VEGAS	NV		07/21/2025		799		(22)			(22)		777	777			
100221188	CREEDMOOR	NC		07/21/2025		2,694		(56)			(56)		2,638	2,638			
100221189	LOS ANGELES	CA		07/21/2025		1,556		(49)			(49)		1,507	1,507			
100221190	ARGYLE	TX		07/21/2025		1,134		(21)			(21)		1,113	1,113			
100221191	LEVITTOWN	PA		07/21/2025		15,898		(458)			(458)		15,440	15,440			
100221192	MELBOURNE	FL		07/21/2025		866		(19)			(19)		847	847			
100221193	BOSTON	MA		07/21/2025		2,374		(46)			(46)		2,328	2,328			
100221194	DANBURY	CT		07/21/2025		1,187		(30)			(30)		1,157	1,157			
100221195	ARGYLE	TX		07/21/2025		800		(19)			(19)		781	781			
100221196	ABILENE	TX		07/21/2025		725		(27)			(27)		698	698			
100221197	CHICAGO	IL		07/21/2025		1,568		(37)			(37)		1,531	1,531			
100221199	CLEARWATER BEACH	FL		07/21/2025		930		(20)			(20)		910	910			
100221200	MYRTLE BEACH	SC		07/21/2025		1,808		(18)			(18)		1,790	1,790			
100221201	LAKEWOOD RANCH	FL		07/21/2025		281,112		(8,777)			(8,777)		272,335	272,335			
100221202	KINGSTON	OK		07/21/2025		1,022		(21)			(21)		1,001	1,001			
100221205	LEXINGTON	KY		07/21/2025		3,442		(68)			(68)		3,374	3,374			
100221206	BALD HEAD ISLAND	NC		07/21/2025		2,172		(29)			(29)		2,143	2,143			
100221208	CRYSTAL BEACH	TX		07/21/2025		2,585		(10)			(10)		2,575	2,575			
100221209	HEALDSBURG	CA		07/21/2025		3,829		(68)			(68)		3,761	3,761			
100221210	METUCHEN	NJ		07/21/2025		1,258		(12)			(12)		1,246	1,246			
100221211	PETALUMA	CA		07/21/2025		1,947		(40)			(40)		1,907	1,907			
100221212	HURRICANE	UT		07/21/2025		1,190		(21)			(21)		1,169	1,169			
100221213	CARROLLTON	TX		07/21/2025		997		(22)			(22)		975	975			
100221214	BONNEY LAKE	WA		07/21/2025		1,984		2			2		1,986	1,986			
100221215	SAVANNAH	GA		07/21/2025		1,076		(13)			(13)		1,063	1,063			
100221216	ALBUQUERQUE	NM		07/21/2025		1,315		(25)			(25)		1,290	1,290			
100221217	MCKINNEY	TX		07/21/2025		1,821		(28)			(28)		1,793	1,793			
100221218	OLD HICKORY	TN		07/21/2025		1,199		6			6		1,205	1,205			
100221219	GARDENA	CA		07/21/2025		3,076		(49)			(49)		3,027	3,027			
100221221	MARIPOSA	CA		07/21/2025		752		(12)			(12)		740	740			
100221223	MODESTO	CA		07/21/2025		591		6			6		597	597			
100221224	GRETNA	NE		07/21/2025		767		(11)			(11)		756	756			
100221225	LOS ANGELES	CA		07/21/2025		2,154		(16)			(16)		2,138	2,138			
100221226	FORT WORTH	TX		07/21/2025		2,581		(48)			(48)		2,533	2,533			
100221227	DALLAS	GA		07/21/2025		826		(6)			(6)		820	820			
100221228	FRESNO	CA		07/21/2025		1,333		1			1		1,334	1,334			
100221229	WEST GROVE	PA		07/21/2025		604		(12)			(12)		592	592			
100221230	SCOTTSDALE	AZ		07/21/2025		2,309		(23)			(23)		2,286	2,286			
100221231	SACRAMENTO	CA		07/21/2025		1,084		(13)			(13)		1,071	1,071			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221232	POOLER	GA		07/21/2025		865							865	865			
100221233	LIBERTY	MO		07/21/2025		693		(13)			(13)		680	680			
100221234	GREENWOOD	IN		07/21/2025		726		(7)			(7)		719	719			
100221235	LIBERTY	MO		07/21/2025		713		(13)			(13)		700	700			
100221236	FORT COLLINS	CO		07/21/2025		1,539		(29)			(29)		1,510	1,510			
100221237	ST SIMONS ISLAND	GA		07/21/2025		2,536		(72)			(72)		2,464	2,464			
100221238	PHOENIXVILLE	PA		07/21/2025		5,103		(23)			(23)		5,080	5,080			
100221239	MECHANICSVILLE	VA		07/21/2025		562		(8)			(8)		554	554			
100221241	STOCKTON	CA		07/21/2025		651		1			1		652	652			
100221242	ELK GROVE	CA		07/21/2025		1,151		(17)			(17)		1,134	1,134			
100221243	MIAMISBURG	OH		07/21/2025		737		(6)			(6)		731	731			
100221244	ATLANTA	GA		07/21/2025		613		(18)			(18)		595	595			
100221245	CORONA	CA		07/21/2025		1,491		(26)			(26)		1,465	1,465			
100221246	JACKSON	NJ		07/21/2025		947		(8)			(8)		939	939			
100221247	REXBURG	ID		07/21/2025		1,030		(37)			(37)		993	993			
100221248	CHAMBLEE	GA		07/21/2025		554		(7)			(7)		547	547			
100221249	AURORA	IL		07/21/2025		759		(10)			(10)		749	749			
100221250	FRESNO	CA		07/21/2025		969							969	969			
100221251	COLORADO SPRINGS	CO		07/21/2025		897		(20)			(20)		877	877			
100221252	ARGYLE	TX		07/21/2025		871		(11)			(11)		860	860			
100221253	MCMINNVILLE	OR		07/21/2025		1,363		14			14		1,377	1,377			
100221254	FAYETTEVILLE	AR		07/21/2025		642		(15)			(15)		627	627			
100221255	POOLER	GA		07/21/2025		922		(22)			(22)		900	900			
100221256	CHAMPAIGN	IL		07/21/2025		559		(2)			(2)		557	557			
100221257	MANALAPAN	NJ		07/21/2025		777		(14)			(14)		763	763			
100221258	BUCKEYE	AZ		07/21/2025		2,037		(41)			(41)		1,996	1,996			
100221259	BIRMINGHAM	MI		07/21/2025		872		(11)			(11)		861	861			
100221260	HOUSTON	TX		07/21/2025		578		(8)			(8)		570	570			
100221261	DENTON	TX		07/21/2025		777		(14)			(14)		763	763			
100221262	LA PLATA	MD		07/21/2025		1,361		7			7		1,368	1,368			
100221263	SEATTLE	WA		07/21/2025		2,328		(45)			(45)		2,283	2,283			
100221264	HUMBLE	TX		07/21/2025		571		(6)			(6)		565	565			
100221265	FRESNO	CA		07/21/2025		969		3			3		972	972			
100221266	CONWAY	NH		07/21/2025		1,717		(3)			(3)		1,714	1,714			
100221267	BUCKLEY	MI		07/21/2025		2,272		(24)			(24)		2,248	2,248			
100221269	CHICAGO	IL		07/22/2025		877		(28)			(28)		849	849			
100221271	PALM SPRINGS	CA		07/22/2025		1,363		(58)			(58)		1,305	1,305			
100221272	SEVIERVILLE	TN		07/22/2025		2,656		(63)			(63)		2,593	2,593			
100221273	HEMET	CA		07/22/2025		1,149		(40)			(40)		1,109	1,109			
100221274	MORENO VALLEY	CA		07/22/2025		1,016		(53)			(53)		963	963			
100221275	EL CAJON	CA		07/22/2025		5,754		(152)			(152)		5,602	5,602			
100221277	GUN BARREL CITY	TX		07/22/2025		636		(29)			(29)		607	607			
100221278	GAINESVILLE	VA		07/22/2025		2,358		(41)			(41)		2,317	2,317			
100221279	EMERALD HILLS	CA		07/22/2025		3,372		(43)			(43)		3,329	3,329			
100221280	JACKSONVILLE	FL		07/22/2025		1,872		(25)			(25)		1,847	1,847			
100221282	CYPRESS	TX		07/22/2025		804		(37)			(37)		767	767			
100221285	DAYTON	OH		07/22/2025		1,505		(48)			(48)		1,457	1,457			
100221286	PHILADELPHIA	PA		07/22/2025		520		(23)			(23)		497	497			
100221287	LOS BANOS	CA		07/22/2025		1,334		(48)			(48)		1,286	1,286			
100221288	DELRAY BEACH	FL		07/22/2025		1,453		(51)			(51)		1,402	1,402			
100221290	SURPRISE	AZ		07/22/2025		925		(40)			(40)		885	885			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221291	WATERLOO	SC		07/22/2025		1,039		(20)			(20)		1,019	1,019			
100221292	RACINE	WI		07/22/2025		333		(16)			(16)		317	317			
100221293	DALLAS	TX		07/22/2025		3,947		(83)			(83)		3,864	3,864			
100221294	SANFORD	NC		07/22/2025		903		8			8		911	911			
100221295	MIAMI	FL		07/22/2025		1,130		(33)			(33)		1,097	1,097			
100221296	ANNA	TX		07/22/2025		701		(17)			(17)		684	684			
100221299	WINNETKA	CA		07/22/2025		1,630		(67)			(67)		1,563	1,563			
100221300	POTTSTOWN	PA		07/22/2025		454		(13)			(13)		441	441			
100221301	MASCOTTE	FL		07/22/2025		756		(35)			(35)		721	721			
100221302	GOLDSBORO	NC		07/22/2025		329		(14)			(14)		315	315			
100221304	FAYETTEVILLE	GA		07/22/2025		1,501		(61)			(61)		1,440	1,440			
100221305	BURBANK	CA		07/22/2025		2,181		(65)			(65)		2,116	2,116			
100221306	LOMBARD	IL		07/22/2025		755		(35)			(35)		720	720			
100221307	BRENTWOOD	NY		07/22/2025		927		(19)			(19)		908	908			
100221308	PARRISH	FL		07/22/2025		827		(8)			(8)		819	819			
100221309	NEODESHA	KS		07/22/2025		376		(16)			(16)		360	360			
100221310	LAS VEGAS	NV		07/22/2025		1,609		(53)			(53)		1,556	1,556			
100221311	AVE MARIA	FL		07/22/2025		1,065		(39)			(39)		1,026	1,026			
100221312	PHOENIX	AZ		07/22/2025		657		(17)			(17)		640	640			
100221313	HUNTSVILLE	AL		07/22/2025		403		(7)			(7)		396	396			
100221314	VIOLET	LA		07/22/2025		480		(11)			(11)		469	469			
100221315	CLEVELAND	UT		07/22/2025		756		(35)			(35)		721	721			
100221316	WASHINGTON	DC		07/22/2025		227		(11)			(11)		216	216			
100221317	WILLIAMS	AZ		07/22/2025		3,245		(84)			(84)		3,161	3,161			
100221318	TAMPA	FL		07/22/2025		999		(8)			(8)		991	991			
100221319	WICHITA	KS		07/22/2025		250		(11)			(11)		239	239			
100221320	CANTON	GA		07/22/2025		433		(20)			(20)		413	413			
100221322	RENO	NV		07/22/2025		879		3			3		882	882			
100221324	MARTINEZ	GA		07/22/2025		260		(5)			(5)		255	255			
100221326	ROSEVILLE	CA		07/22/2025		836		(17)			(17)		819	819			
100221327	MARTINSBURG	WV		07/22/2025		488		(10)			(10)		478	478			
100221328	MIAMI	FL		07/22/2025		1,394		(57)			(57)		1,337	1,337			
100221329	MADILL	OK		07/22/2025		303		(14)			(14)		289	289			
100221330	WASHINGTON	DC		07/22/2025		1,996		(54)			(54)		1,942	1,942			
100221331	MARTINSBURG	WV		07/22/2025		466		(20)			(20)		446	446			
100221332	HOUSTON	TX		07/22/2025		536		(24)			(24)		512	512			
100221334	FLORENCE	KY		07/22/2025		340		(16)			(16)		324	324			
100221335	CONVERSE	TX		07/22/2025		387		(11)			(11)		376	376			
100221336	LOCKPORT	IL		07/22/2025		881		(14)			(14)		867	867			
100221337	PERRIS	CA		07/22/2025		1,413		(44)			(44)		1,369	1,369			
100221339	CARROLLTON	TX		07/22/2025		1,872		(72)			(72)		1,800	1,800			
100221340	LAVEEN	AZ		07/22/2025		910		(40)			(40)		870	870			
100221341	PUNTA GORDA	FL		07/22/2025		314		(12)			(12)		302	302			
100221342	TORRANCE	CA		07/22/2025		23,720		(1,010)			(1,010)		22,710	22,710			
100221343	RENO	NV		07/22/2025		786		(17)			(17)		769	769			
100221344	PORTLAND	OR		07/22/2025		5,745		(167)			(167)		5,578	5,578			
100221345	SHOW LOW	AZ		07/22/2025		3,009		(128)			(128)		2,881	2,881			
100221346	HOMESTEAD	FL		07/22/2025		373		(13)			(13)		360	360			
100221347	INDIANAPOLIS	IN		07/22/2025		429		(13)			(13)		416	416			
100221348	PALM HARBOR	FL		07/22/2025		190		(8)			(8)		182	182			
100221350	KISSIMMEE	FL		07/22/2025		533		(15)			(15)		518	518			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221351	SAN DIEGO	CA		07/22/2025		890		(39)			(39)		851	851			
100221352	SPOTSYLVANIA	VA		07/22/2025		798		(14)			(14)		784	784			
100221353	CHARLOTTE	NC		07/22/2025		240		(11)			(11)		229	229			
100221354	SAN JUAN CAPISTRANO	CA		07/22/2025		10							10	10			
100221355	TOLEDO	OH		07/22/2025		8,698		(392)			(392)		8,306	8,306			
100221356	BLOOMINGTON	MN		07/22/2025		1,324		(45)			(45)		1,279	1,279			
100221358	PAYSON	AZ		07/22/2025		418		(13)			(13)		405	405			
100221359	ROCKY POINT	NC		07/22/2025		1,213		(16)			(16)		1,197	1,197			
100221360	LAWRENCEVILLE	GA		07/22/2025		463		(16)			(16)		447	447			
100221361	SUMMERVILLE	SC		07/22/2025		605		(20)			(20)		585	585			
100221362	LYNWOOD	CA		07/22/2025		672		(12)			(12)		660	660			
100221363	DEL RIO	TN		07/22/2025		691		(14)			(14)		677	677			
100221364	POULSBO	WA		07/22/2025		333		(16)			(16)		317	317			
100221365	NORTH CHARLESTON	SC		07/22/2025		530		(12)			(12)		518	518			
100221368	SULPHUR	LA		07/22/2025		592		10			10		602	602			
100221369	THE VILLAGES	FL		07/22/2025		1,028		(10)			(10)		1,018	1,018			
100221370	RICHMOND	VA		07/22/2025		386		(11)			(11)		375	375			
100221371	RICHMOND	TX		07/22/2025		587		(14)			(14)		573	573			
100221373	SPARKS	NV		07/22/2025		1,223		(21)			(21)		1,202	1,202			
100221375	LOS ANGELES	CA		07/22/2025		1,441		(24)			(24)		1,417	1,417			
100221376	NORWALK	CT		07/22/2025		2,427		81			81		2,508	2,508			
100221377	SAINT AUGUSTINE	FL		07/22/2025		2,235		(70)			(70)		2,165	2,165			
100221378	SIMI VALLEY	CA		07/22/2025		1,820		22			22		1,842	1,842			
100221379	COCOA BEACH	FL		07/22/2025		1,244		(17)			(17)		1,227	1,227			
100221381	ORLANDO	FL		07/22/2025		2,806		(51)			(51)		2,755	2,755			
100221382	VAN NUYS	CA		07/22/2025		2,459		(115)			(115)		2,344	2,344			
100221384	FORT LAUDERDALE	FL		07/22/2025		871		(41)			(41)		830	830			
100221387	GADSDEN	AL		07/22/2025		316		(10)			(10)		306	306			
100221388	GADSDEN	AL		07/22/2025		332		(12)			(12)		320	320			
100221389	CORONA	CA		07/22/2025		1,381		(28)			(28)		1,353	1,353			
100221390	DENVER	CO		07/22/2025		872		(48)			(48)		824	824			
100221391	SPICEWOOD	TX		07/22/2025		2,878		(76)			(76)		2,802	2,802			
100221393	WINTER PARK	FL		07/22/2025		5,122		(121)			(121)		5,001	5,001			
100221395	LOS ANGELES	CA		07/22/2025		1,185		(40)			(40)		1,145	1,145			
100221397	MADISON	TN		07/22/2025		777		(36)			(36)		741	741			
100221398	WATERBURY	CT		07/22/2025		3,899		(98)			(98)		3,801	3,801			
100221401	MADISON	TN		07/22/2025		926		(29)			(29)		897	897			
100221402	OLD HICKORY	TN		07/22/2025		689		(11)			(11)		678	678			
100221404	HAYWARD	CA		07/22/2025		1,961		20			20		1,981	1,981			
100221407	ATLANTA	GA		07/22/2025		556		(2)			(2)		554	554			
100221408	MEMPHIS	TN		07/22/2025		307		(7)			(7)		300	300			
100221409	SURFSIDE	FL		07/22/2025		650		(32)			(32)		618	618			
100221411	SURFSIDE	FL		07/22/2025		516		(25)			(25)		491	491			
100221413	PALATINE	IL		07/22/2025		717		(13)			(13)		704	704			
100221414	VAN NUYS	CA		07/22/2025		262,255		(8,030)			(8,030)		254,225	254,225			
100221417	GREAT NECK	NY		07/22/2025		540		(13)			(13)		527	527			
100221418	NORTH MIAMI	FL		07/22/2025		796		(33)			(33)		763	763			
100221419	FOUNTAIN VALLEY	CA		07/22/2025		1,340		(21)			(21)		1,319	1,319			
100221421	MINOCQUA	WI		07/22/2025		468		(6)			(6)		462	462			
100221425	SAN ANTONIO	TX		07/22/2025		380		(4)			(4)		376	376			
100221427	GONZALES	LA		07/22/2025		484		(11)			(11)		473	473			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221428	SPANAWAY	WA		07/22/2025		1,070		(11)			(11)		1,059	1,059			
100221429	CAPE CORAL	FL		07/22/2025		452		(14)			(14)		438	438			
100221430	SANTA MARIA	CA		07/22/2025		813		(38)			(38)		775	775			
100221431	HICKSVILLE	NY		07/22/2025		1,302		(6)			(6)		1,296	1,296			
100221432	MISSION VIEJO	CA		07/22/2025		925		(39)			(39)		886	886			
100221433	SCURRY	TX		07/22/2025		489		(7)			(7)		482	482			
100221435	ANTIOCH	TN		07/22/2025		681		(27)			(27)		654	654			
100221436	TEHACHAPI	CA		07/22/2025		582		(12)			(12)		570	570			
100221437	KATY	TX		07/22/2025		95,190		(4,202)			(4,202)		90,988	90,988			
100221438	SUMMERVILLE	SC		07/22/2025		1,621		(54)			(54)		1,567	1,567			
100221439	CHATTANOOGA	TN		07/22/2025		749		(24)			(24)		725	725			
100221440	EL PASO	TX		07/22/2025		424		(14)			(14)		410	410			
100221442	NANTUCKET	MA		07/22/2025		3,153		8			8		3,161	3,161			
100221443	NOKOMIS	FL		07/22/2025		17,022		(342)			(342)		16,680	16,680			
100221444	SANTA ANA	CA		07/22/2025		1,238		(36)			(36)		1,202	1,202			
100221446	NAPLES	FL		07/22/2025		1,154		(14)			(14)		1,140	1,140			
100221448	LAKELAND	FL		07/22/2025		952		(35)			(35)		917	917			
100221450	SCHAUMBURG	IL		07/22/2025		492		(17)			(17)		475	475			
100221451	LANCASTER	CA		07/22/2025		570		(21)			(21)		549	549			
100221452	LOS ANGELES	CA		07/22/2025		6,595		(184)			(184)		6,411	6,411			
100221453	MEMPHIS	TN		07/22/2025		244		9			9		253	253			
100221455	EMPORIA	VA		07/22/2025		507		(24)			(24)		483	483			
100221458	PORTLAND	OR		07/22/2025		664		(28)			(28)		636	636			
100221461	HIGHTSTOWN	NJ		07/22/2025		181		(5)			(5)		176	176			
100221464	MCKINNEY	TX		07/22/2025		499		(20)			(20)		479	479			
100221466	CYPRESS	TX		07/22/2025		522		(8)			(8)		514	514			
100221467	DALY CITY	CA		07/22/2025		2,000		(57)			(57)		1,943	1,943			
100221468	MYRTLE BEACH	SC		07/22/2025		812		(23)			(23)		789	789			
100221469	LAKEWOOD	CO		07/22/2025		1,230		(42)			(42)		1,188	1,188			
100221470	LONGBOAT KEY	FL		07/22/2025		2,138		(60)			(60)		2,078	2,078			
100221471	NORTH HIGHLANDS	CA		07/22/2025		10,487		(399)			(399)		10,088	10,088			
100221474	TARPON SPRINGS	FL		07/22/2025		2,203		(76)			(76)		2,127	2,127			
100221476	RICHMOND	VA		07/22/2025		623		(29)			(29)		594	594			
100221479	DAVIE	FL		07/22/2025		483		(23)			(23)		460	460			
100221480	ANTELOPE	CA		07/22/2025		2,045		(79)			(79)		1,966	1,966			
100221482	MOUNTAIN HOUSE	CA		07/22/2025		1,650		(56)			(56)		1,594	1,594			
100221483	HOLLYWOOD	FL		07/22/2025		433		(19)			(19)		414	414			
100221485	CHARLESTON	SC		07/22/2025		913		(32)			(32)		881	881			
100221487	COCONUT CREEK	FL		07/22/2025		35,930		(1,030)			(1,030)		34,900	34,900			
100221489	HACIENDA HEIGHTS	CA		07/22/2025		669		(21)			(21)		648	648			
100221491	MODESTO	CA		07/22/2025		755		(9)			(9)		746	746			
100221492	PORTER	TX		07/22/2025		399		(3)			(3)		396	396			
100221493	LEWISVILLE	TX		07/22/2025		757		(26)			(26)		731	731			
100221494	GRANDVIEW	MO		07/22/2025		352		(11)			(11)		341	341			
100221495	MIAMI GARDENS	FL		07/22/2025		1,304							1,304	1,304			
100221497	HOUSTON	TX		07/22/2025		400		(6)			(6)		394	394			
100221498	FROSTPROOF	FL		07/22/2025		578		(13)			(13)		565	565			
100221499	KATY	TX		07/22/2025		628		(16)			(16)		612	612			
100221501	BLACK JACK	MO		07/22/2025		468		(6)			(6)		462	462			
100221502	CAPE CORAL	FL		07/22/2025		828		(38)			(38)		790	790			
100221503	ATLANTA	GA		07/22/2025		1,926		(54)			(54)		1,872	1,872			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221504	LITITZ	PA		07/22/2025		1,412		1			1		1,413	1,413			
100221505	PRINCETON	TX		07/22/2025		502		(11)			(11)		491	491			
100221506	REDLANDS	CA		07/22/2025		1,590		(25)			(25)		1,565	1,565			
100221507	PALM SPRINGS	CA		07/22/2025		1,895		(73)			(73)		1,822	1,822			
100221509	MARGATE	FL		07/22/2025		903		(24)			(24)		879	879			
100221510	LAVON	TX		07/22/2025		932		(25)			(25)		907	907			
100221511	OXFORD	NJ		07/22/2025		56,117		(1,535)			(1,535)		54,582	54,582			
100221512	RALEIGH	NC		07/22/2025		855		(40)			(40)		815	815			
100221513	TEMPE	AZ		07/22/2025		4,896		(144)			(144)		4,752	4,752			
100221514	FRIPP ISLAND	SC		07/22/2025		2,892		(22)			(22)		2,870	2,870			
100221516	DAHLONEGA	GA		07/22/2025		855		(30)			(30)		825	825			
100221517	CICERO	IL		07/22/2025		5,888		(183)			(183)		5,705	5,705			
100221518	PORT ST. LUCIE	FL		07/22/2025		1,856		(57)			(57)		1,799	1,799			
100221519	DEWEY BEACH	DE		07/22/2025		732		(26)			(26)		706	706			
100221520	WEST ORANGE	NJ		07/22/2025		1,238		(32)			(32)		1,206	1,206			
100221521	HOLLY RIDGE	NC		07/22/2025		1,309		(28)			(28)		1,281	1,281			
100221522	BIG BEAR LAKE	CA		07/22/2025		995		(22)			(22)		973	973			
100221523	FORNEY	TX		07/22/2025		920		(19)			(19)		901	901			
100221524	RANCHO MIRAGE	CA		07/22/2025		2,252		(61)			(61)		2,191	2,191			
100221525	KAILUA KONA	HI		07/22/2025		1,779		(44)			(44)		1,735	1,735			
100221526	FAIRFAX	VA		07/22/2025		7,350		39			39		7,389	7,389			
100221527	NEPTUNE BEACH	FL		07/22/2025		12,795		(126)			(126)		12,669	12,669			
100221530	HAYESVILLE	NC		07/22/2025		1,151		(27)			(27)		1,124	1,124			
100221531	BRONSTON	KY		07/22/2025		3,157		(57)			(57)		3,100	3,100			
100221532	SAN JOSE	CA		07/22/2025		1,259		(37)			(37)		1,222	1,222			
100221533	CHICAGO	IL		07/22/2025		32,279		(1,126)			(1,126)		31,153	31,153			
100221535	MODESTO	CA		07/22/2025		2,996		(83)			(83)		2,913	2,913			
100221536	WINDERMERE	FL		07/22/2025		848		(8)			(8)		840	840			
100221537	PITTSBURGH	PA		07/22/2025		4,636		(112)			(112)		4,524	4,524			
100221538	BURTON	OH		07/22/2025		1,697		(54)			(54)		1,643	1,643			
100221539	LOS ANGELES	CA		07/22/2025		2,206		(52)			(52)		2,154	2,154			
100221540	PAWTUCKET	RI		07/22/2025		1,476		(47)			(47)		1,429	1,429			
100221541	SAN JOSE	CA		07/22/2025		889		(23)			(23)		866	866			
100221542	OSCODA	MI		07/22/2025		782		(23)			(23)		759	759			
100221544	KIRKLAND	WA		07/22/2025		96,420		(2,192)			(2,192)		94,228	94,228			
100221546	PALM BAY	FL		07/22/2025		3,418		(12)			(12)		3,406	3,406			
100221549	ASHVILLE	NY		07/22/2025		1,523		(59)			(59)		1,464	1,464			
100221550	NEW BUFFALO	MI		07/22/2025		1,019		(24)			(24)		995	995			
100221551	BLUE RIDGE	GA		07/22/2025		1,095		(43)			(43)		1,052	1,052			
100221552	PLAINWELL	MI		07/22/2025		1,080		(28)			(28)		1,052	1,052			
100221553	WALDORF	MD		07/22/2025		913		(26)			(26)		887	887			
100221554	WESLEY CHAPEL	FL		07/22/2025		3,411		(141)			(141)		3,270	3,270			
100221556	HARPERS FERRY	WV		07/22/2025		722		(12)			(12)		710	710			
100221557	WEST PARK	NY		07/22/2025		863		(26)			(26)		837	837			
100221558	ALEXANDER CITY	AL		07/22/2025		25,415		(415)			(415)		25,000	25,000			
100221559	ORLANDO	FL		07/22/2025		2,667		(87)			(87)		2,580	2,580			
100221560	COLUMBUS	OH		07/22/2025		1,461		(43)			(43)		1,418	1,418			
100221561	CONNEAUT LAKE	PA		07/22/2025		5,818		(196)			(196)		5,622	5,622			
100221562	FENTON	MI		07/22/2025		1,321		(40)			(40)		1,281	1,281			
100221565	FLEMING ISLAND	FL		07/22/2025		887		(31)			(31)		856	856			
100221566	ELYRIA	OH		07/22/2025		393		(12)			(12)		381	381			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221567	HOUSTON	TX		07/22/2025		2,227		(62)			(62)		2,165	2,165			
100221568	WAYNE	NJ		07/22/2025		3,402		(101)			(101)		3,301	3,301			
100221569	SAN DIEGO	CA		07/22/2025		6,146		(148)			(148)		5,998	5,998			
100221570	HAUULA	HI		07/22/2025		363		(17)			(17)		346	346			
100221571	RANCHO CUCAMONGA	CA		07/22/2025		3,750		(150)			(150)		3,600	3,600			
100221572	WICKENBURG	AZ		07/22/2025		1,006		(24)			(24)		982	982			
100221574	AUSTIN	TX		07/22/2025		950		(38)			(38)		912	912			
100221575	LEESBURG	VA		07/22/2025		3,466		(128)			(128)		3,338	3,338			
100221576	LA MESA	CA		07/22/2025		882		(24)			(24)		858	858			
100221579	CYPRESS	TX		07/22/2025		1,108		(41)			(41)		1,067	1,067			
100221580	SAUSALITO	CA		07/22/2025		1,494		(10)			(10)		1,484	1,484			
100221582	STOCKTON	CA		07/22/2025		1,426		(28)			(28)		1,398	1,398			
100221583	AUSTIN	TX		07/22/2025		4,193		(112)			(112)		4,081	4,081			
100221586	NAPLES	FL		07/22/2025		3,696		(78)			(78)		3,618	3,618			
100221587	SUPERIOR	CO		07/22/2025		3,004		(57)			(57)		2,947	2,947			
100221589	KATY	TX		07/22/2025		2,475		(85)			(85)		2,390	2,390			
100221590	BLAINE	MN		07/22/2025		1,743		(55)			(55)		1,688	1,688			
100221592	ORLANDO	FL		07/22/2025		1,262		(26)			(26)		1,236	1,236			
100221593	SAN JACINTO	CA		07/22/2025		1,120		2			2		1,122	1,122			
100221596	CASCO	ME		07/22/2025		1,455		(25)			(25)		1,430	1,430			
100221597	DALLAS	TX		07/22/2025		6,349		(117)			(117)		6,232	6,232			
100221598	GEORGETOWN	TX		07/22/2025		1,495		(40)			(40)		1,455	1,455			
100221599	THOUSAND OAKS	CA		07/22/2025		13,446		(359)			(359)		13,087	13,087			
100221600	ORLANDO	FL		07/22/2025		1,474		(10)			(10)		1,464	1,464			
100221602	VENTURA	CA		07/22/2025		1,880		(30)			(30)		1,850	1,850			
100221603	TAMPA	FL		07/22/2025		1,501		(50)			(50)		1,451	1,451			
100221604	SAN ANTONIO	TX		07/22/2025		565		(4)			(4)		561	561			
100221605	ROWLAND HEIGHTS	CA		07/22/2025		2,032		(26)			(26)		2,006	2,006			
100221606	BRANSON	MO		07/22/2025		2,436		(62)			(62)		2,374	2,374			
100221607	MARTINSBURG	WV		07/22/2025		423		(3)			(3)		420	420			
100221608	LONG POND	PA		07/22/2025		4,461		(56)			(56)		4,405	4,405			
100221609	THOUSAND OAKS	CA		07/22/2025		1,140		(33)			(33)		1,107	1,107			
100221610	BELLAIRE	TX		07/22/2025		1,695		(22)			(22)		1,673	1,673			
100221611	VASHON	WA		07/22/2025		3,689		(106)			(106)		3,583	3,583			
100221612	VENICE	FL		07/22/2025		475		(2)			(2)		473	473			
100221613	WYLIE	TX		07/22/2025		1,056		(29)			(29)		1,027	1,027			
100221615	PHOENIX	AZ		07/22/2025		1,764		(19)			(19)		1,745	1,745			
100221616	GRESHAM	OR		07/22/2025		1,154		(42)			(42)		1,112	1,112			
100221617	PORT ORANGE	FL		07/22/2025		23,151		(522)			(522)		22,629	22,629			
100221618	EDGEWATER	MD		07/22/2025		1,644		(48)			(48)		1,596	1,596			
100221619	MARLBORO	NJ		07/22/2025		1,750		(30)			(30)		1,720	1,720			
100221620	SEBASTIAN	FL		07/22/2025		824		(15)			(15)		809	809			
100221621	APEX	NC		07/22/2025		3,329		(31)			(31)		3,298	3,298			
100221623	CONYERS	GA		07/23/2025		1,585		(40)			(40)		1,545	1,545			
100221624	NAVARRE	FL		07/23/2025		1,329		(33)			(33)		1,296	1,296			
100221626	PALM COAST	FL		07/23/2025		16,063		(583)			(583)		15,480	15,480			
100221627	PRINCETON	TX		07/23/2025		733		(28)			(28)		705	705			
100221628	LAKE HAVASU CITY	AZ		07/23/2025		1,015		(26)			(26)		989	989			
100221629	PHILADELPHIA	PA		07/23/2025		108,269		(3,315)			(3,315)		104,954	104,954			
100221631	LANCASTER	CA		07/23/2025		749		(28)			(28)		721	721			
100221632	PRINCETON JUNCTION	NJ		07/23/2025		7,941		(197)			(197)		7,744	7,744			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221634	PALM HARBOR	FL		07/23/2025		740		(26)			(26)		714	714			
100221635	HEPHZIBAH	GA		07/23/2025		661		(24)			(24)		637	637			
100221636	CHINO	CA		07/23/2025		1,829		36			36		1,865	1,865			
100221637	TRENTON	GA		07/23/2025		821		(31)			(31)		790	790			
100221638	OCEAN CITY	MD		07/23/2025		873		(23)			(23)		850	850			
100221639	WEST PALM BEACH	FL		07/23/2025		2,748		(101)			(101)		2,647	2,647			
100221640	FRESNO	CA		07/23/2025		1,113		23			23		1,136	1,136			
100221642	GLENDALE	AZ		07/23/2025		1,140		(14)			(14)		1,126	1,126			
100221643	WESTFIELD	IN		07/23/2025		797		(20)			(20)		777	777			
100221644	LAKELAND	FL		07/23/2025		1,357		(38)			(38)		1,319	1,319			
100221645	LINCOLN	NH		07/23/2025		985		(29)			(29)		956	956			
100221646	MIAMI	FL		07/23/2025		844		(29)			(29)		815	815			
100221647	SEA ISLE CITY	NJ		07/23/2025		1,846		114			114		1,960	1,960			
100221649	KISSIMMEE	FL		07/23/2025		1,001		(27)			(27)		974	974			
100221650	LONE TREE	CO		07/23/2025		1,209		(4)			(4)		1,205	1,205			
100221652	LAS VEGAS	NV		07/23/2025		681		(20)			(20)		661	661			
100221653	NAPLES	FL		07/23/2025		1,291		36			36		1,327	1,327			
100221654	NORTH BRUNSWICK	NJ		07/23/2025		843		(24)			(24)		819	819			
100221655	HOMESTEAD	FL		07/23/2025		678		(26)			(26)		652	652			
100221656	PIGEON FORGE	TN		07/23/2025		1,148		(40)			(40)		1,108	1,108			
100221657	REYNOLDSBURG	OH		07/23/2025		9,238		(325)			(325)		8,913	8,913			
100221658	FERNLEY	NV		07/23/2025		779		(27)			(27)		752	752			
100221659	CARLSBAD	CA		07/23/2025		2,381		(83)			(83)		2,298	2,298			
100221661	WOODSTOCK	GA		07/23/2025		755		(13)			(13)		742	742			
100221662	WHEAT RIDGE	CO		07/23/2025		1,319		(40)			(40)		1,279	1,279			
100221663	SANDY	OR		07/23/2025		878		(27)			(27)		851	851			
100221664	INDIAN ROCKS BEACH	FL		07/23/2025		1,323		(10)			(10)		1,313	1,313			
100221665	SAN DIEGO	CA		07/23/2025		1,450		(41)			(41)		1,409	1,409			
100221667	LILBURN	GA		07/23/2025		1,447		(46)			(46)		1,401	1,401			
100221668	WAXAHACHIE	TX		07/23/2025		879		(33)			(33)		846	846			
100221669	TRUCKEE	CA		07/23/2025		1,358		(6)			(6)		1,352	1,352			
100221670	EAGLE MOUNTAIN	UT		07/23/2025		1,481		(17)			(17)		1,464	1,464			
100221671	DEER PARK	WA		07/23/2025		1,305		(42)			(42)		1,263	1,263			
100221674	SUNRISE	FL		07/23/2025		1,005		(24)			(24)		981	981			
100221675	GLENDALE	AZ		07/23/2025		1,977		(26)			(26)		1,951	1,951			
100221677	GROVELAND	CA		07/23/2025		925		(23)			(23)		902	902			
100221678	GILCHRIST	TX		07/23/2025		649		(25)			(25)		624	624			
100221680	MOHAVE VALLEY	AZ		07/23/2025		992		(36)			(36)		956	956			
100221681	NORTH CHARLESTON	SC		07/23/2025		870		(10)			(10)		860	860			
100221682	DAVENPORT	FL		07/23/2025		1,132		(34)			(34)		1,098	1,098			
100221683	MARTINEZ	CA		07/23/2025		2,143		(67)			(67)		2,076	2,076			
100221684	FALL RIVER	MA		07/23/2025		1,946		(62)			(62)		1,884	1,884			
100221686	PORT CHARLOTTE	FL		07/23/2025		491		(17)			(17)		474	474			
100221688	WOODLAND	CA		07/23/2025		765		(7)			(7)		758	758			
100221689	BOYNTON BEACH	FL		07/23/2025		886		(5)			(5)		881	881			
100221690	WEST RICHLAND	WA		07/23/2025		1,368		(20)			(20)		1,348	1,348			
100221691	RICHMOND	CA		07/25/2025		846		(20)			(20)		826	826			
100221692	MCKINNEY	TX		07/25/2025		583		(16)			(16)		567	567			
100221693	CHICAGO	IL		07/25/2025		686		(6)			(6)		680	680			
100221694	YONKERS	NY		07/25/2025		2,265		(64)			(64)		2,201	2,201			
100221695	HOUSTON	TX		07/25/2025		1,565		(29)			(29)		1,536	1,536			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221698	RIVERSIDE	CA		07/25/2025		1,238		(10)			(10)		1,228	1,228			
100221699	PICO RIVERA	CA		07/25/2025		1,007		(47)			(47)		960	960			
100221700	SALEM	OR		07/25/2025		815		6			6		821	821			
100221701	CHARLOTTE	NC		07/25/2025		566		(27)			(27)		539	539			
100221702	VAN NUYS	CA		07/25/2025		2,696		(95)			(95)		2,601	2,601			
100221705	LITHONIA	GA		07/25/2025		280		(9)			(9)		271	271			
100221706	POTEET	TX		07/25/2025		686		(32)			(32)		654	654			
100221707	FRESNO	CA		07/25/2025		1,309		(61)			(61)		1,248	1,248			
100221708	RANCHO CUCAMONGA	CA		07/25/2025		2,072		(63)			(63)		2,009	2,009			
100221709	MANHATTAN BEACH	CA		07/25/2025		2,968		(104)			(104)		2,864	2,864			
100221710	LOS ANGELES	CA		07/25/2025		1,860		(83)			(83)		1,777	1,777			
100221711	BROADVIEW	IL		07/25/2025		757		7			7		764	764			
100221712	SALEM	OR		07/25/2025		378		4			4		382	382			
100221713	ATLANTA	GA		07/25/2025		957		(23)			(23)		934	934			
100221714	TALLAHASSEE	FL		07/25/2025		500		1			1		501	501			
100221715	FRESNO	CA		07/25/2025		879		7			7		886	886			
100221716	CENTER BARNSTEAD	NH		07/25/2025		936		9			9		945	945			
100221717	EL PASO	TX		07/25/2025		433		(2)			(2)		431	431			
100221718	KANSAS CITY	KS		07/25/2025		363		(8)			(8)		355	355			
100221719	SALEM	OR		07/25/2025		814		7			7		821	821			
100221720	LOS ANGELES	CA		07/25/2025		1,115		(51)			(51)		1,064	1,064			
100221721	MINERAL WELLS	TX		07/25/2025		1,074		(31)			(31)		1,043	1,043			
100221722	SALEM	OR		07/25/2025		814		7			7		821	821			
100221723	RIALTO	CA		07/25/2025		3,127		(90)			(90)		3,037	3,037			
100221724	HOUSTON	TX		07/25/2025		406		5			5		411	411			
100221725	GREEN VALLEY LAKE	CA		07/25/2025		326		(11)			(11)		315	315			
100221727	BATON ROUGE	LA		07/25/2025		517		(5)			(5)		512	512			
100221728	MIAMI	FL		07/25/2025		3,373		(27)			(27)		3,346	3,346			
100221729	HURON	CA		07/25/2025		1,687		(61)			(61)		1,626	1,626			
100221730	FORT WORTH	TX		07/25/2025		480		4			4		484	484			
100221731	BAKERSFIELD	CA		07/25/2025		445		(9)			(9)		436	436			
100221732	NORCO	CA		07/25/2025		762		(22)			(22)		740	740			
100221733	FRESNO	CA		07/25/2025		1,245		1			1		1,246	1,246			
100221734	FORT PIERCE	FL		07/25/2025		399		2			2		401	401			
100221735	MURRIETA	CA		07/25/2025		1,757		(30)			(30)		1,727	1,727			
100221737	DEER PARK	TX		07/25/2025		339		(5)			(5)		334	334			
100221738	WOODLAND	CA		07/25/2025		927		(27)			(27)		900	900			
100221739	TEMECULA	CA		07/25/2025		11,173		(428)			(428)		10,745	10,745			
100221740	ORLANDO	FL		07/25/2025		137		(5)			(5)		132	132			
100221741	LAKE WORTH BEACH	FL		07/25/2025		1,004		10			10		1,014	1,014			
100221742	PLACENTIA	CA		07/25/2025		2,024		(1)			(1)		2,023	2,023			
100221743	HENRICO	VA		07/25/2025		1,268		(31)			(31)		1,237	1,237			
100221744	LAWNDALE	CA		07/25/2025		1,400		(37)			(37)		1,363	1,363			
100221746	IMPERIAL BEACH	CA		07/25/2025		2,346		(2)			(2)		2,344	2,344			
100221747	SAN JACINTO	CA		07/25/2025		968		7			7		975	975			
100221748	TAMPA	FL		07/25/2025		546		(26)			(26)		520	520			
100221749	LOS ANGELES	CA		07/25/2025		1,647		(1)			(1)		1,646	1,646			
100221750	HUMBLE	TX		07/25/2025		515		4			4		519	519			
100221751	LINCOLNTON	NC		07/25/2025		683		3			3		686	686			
100221752	BOSSIER CITY	LA		07/25/2025		385		(18)			(18)		367	367			
100221753	THOUSAND OAKS	CA		07/25/2025		10,478		(51)			(51)		10,427	10,427			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221755	BULLARD	TX		07/25/2025		439		(7)			(7)		432	432			
100221756	MARRERO	LA		07/25/2025		517		4			4		521	521			
100221757	DESERT HOT SPRINGS	CA		07/25/2025		830		(9)			(9)		821	821			
100221758	DURHAM	NC		07/25/2025		584		(11)			(11)		573	573			
100221759	BELL	CA		07/25/2025		1,311		(58)			(58)		1,253	1,253			
100221760	BROCKTON	MA		07/25/2025		991		(26)			(26)		965	965			
100221761	OCALA	FL		07/25/2025		300		(14)			(14)		286	286			
100221762	FORT WORTH	TX		07/25/2025		227		(6)			(6)		221	221			
100221763	HOLLYWOOD	FL		07/25/2025		958		(7)			(7)		951	951			
100221764	GROTON	CT		07/25/2025		849		8			8		857	857			
100221765	ATLANTA	GA		07/25/2025		200		(9)			(9)		191	191			
100221766	EDINBURG	TX		07/25/2025		215		(10)			(10)		205	205			
100221767	INDIO	CA		07/25/2025		822		(16)			(16)		806	806			
100221768	OCEANSIDE	CA		07/25/2025		601		(1)			(1)		600	600			
100221769	SAN TAN VALLEY	AZ		07/25/2025		548		1			1		549	549			
100221770	NEW BEDFORD	MA		07/25/2025		1,061		(13)			(13)		1,048	1,048			
100221771	GILFORD	NH		07/25/2025		1,089		(15)			(15)		1,074	1,074			
100221774	HUNTINGTON PARK	CA		07/25/2025		466		(22)			(22)		444	444			
100221775	LOS ANGELES	CA		07/25/2025		2,376		(1)			(1)		2,375	2,375			
100221776	LUBBOCK	TX		07/25/2025		643		3			3		646	646			
100221777	LOS ANGELES	CA		07/25/2025		1,646		(17)			(17)		1,629	1,629			
100221778	COLUMBIA FALLS	MT		07/25/2025		1,595		20			20		1,615	1,615			
100221779	RIVERSIDE	CA		07/25/2025		1,690		(3)			(3)		1,687	1,687			
100221781	KINGMAN	AZ		07/25/2025		374		(9)			(9)		365	365			
100221782	MIAMI	FL		07/25/2025		4,026		(108)			(108)		3,918	3,918			
100221783	ORLANDO	FL		07/25/2025		704		6			6		710	710			
100221784	MORENO VALLEY	CA		07/25/2025		476		(22)			(22)		454	454			
100221785	ENGLEWOOD	CO		07/25/2025		833							833	833			
100221786	BOYNTON BEACH	FL		07/25/2025		4,337		(115)			(115)		4,222	4,222			
100221787	SALT LAKE CITY	UT		07/25/2025		1,364		7			7		1,371	1,371			
100221789	WHITTIER	CA		07/25/2025		2,219		(30)			(30)		2,189	2,189			
100221790	AURORA	CO		07/25/2025		4,395		(145)			(145)		4,250	4,250			
100221791	LANCASTER	CA		07/25/2025		1,247		(6)			(6)		1,241	1,241			
100221792	CLOVIS	CA		07/25/2025		1,339		(36)			(36)		1,303	1,303			
100221794	KINGMAN	AZ		07/25/2025		607		9			9		616	616			
100221795	MENIFEE	CA		07/25/2025		2,644		(89)			(89)		2,555	2,555			
100221796	VANCOUVER	WA		07/25/2025		910		10			10		920	920			
100221797	PERRIS	CA		07/25/2025		300		(5)			(5)		295	295			
100221798	WALESKA	GA		07/25/2025		376		(9)			(9)		367	367			
100221799	SANTA CRUZ	CA		07/25/2025		1,666		(50)			(50)		1,616	1,616			
100221800	RICHMOND	TX		07/25/2025		1,118		(8)			(8)		1,110	1,110			
100221801	LAS VEGAS	NV		07/25/2025		632							632	632			
100221802	SAN ANTONIO	TX		07/25/2025		1,282		(25)			(25)		1,257	1,257			
100221803	PETALUMA	CA		07/25/2025		1,869		(59)			(59)		1,810	1,810			
100221804	COATESVILLE	PA		07/25/2025		294		(12)			(12)		282	282			
100221805	KENNER	LA		07/25/2025		439		3			3		442	442			
100221807	FRESNO	CA		07/25/2025		729		1			1		730	730			
100221808	NEW ORLEANS	LA		07/25/2025		237		(11)			(11)		226	226			
100221809	LONG BEACH	CA		07/25/2025		1,810		(69)			(69)		1,741	1,741			
100221810	SAINT PETERSBURG	FL		07/25/2025		844		(10)			(10)		834	834			
100221811	LAKE HAVASU CITY	AZ		07/25/2025		498		(21)			(21)		477	477			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221812	SMYRNA	TN		07/25/2025		901		(12)			(12)		889	889			
100221813	BENBROOK	TX		07/25/2025		304		(4)			(4)		300	300			
100221814	LOS ANGELES	CA		07/29/2025		4,999		(230)			(230)		4,769	4,769			
100221816	LAKE WORTH	FL		07/29/2025		418		(18)			(18)		400	400			
100221817	MAITLAND	FL		07/29/2025		956		(44)			(44)		912	912			
100221819	EUGENE	OR		07/29/2025		706		(33)			(33)		673	673			
100221820	BOYNTON BEACH	FL		07/29/2025		2,432		(47)			(47)		2,385	2,385			
100221821	MONUMENT	CO		07/29/2025		1,325		(40)			(40)		1,285	1,285			
100221822	GILBERT	AZ		07/29/2025		1,740		(32)			(32)		1,708	1,708			
100221823	NEW CANAAN	CT		07/29/2025		4,748		(184)			(184)		4,564	4,564			
100221825	TOMBALL	TX		07/29/2025		892		(10)			(10)		882	882			
100221827	FORT LAUDERDALE	FL		07/29/2025		303		(3)			(3)		300	300			
100221828	SANTA CLARITA	CA		07/29/2025		756		(33)			(33)		723	723			
100221829	TURLOCK	CA		07/29/2025		621		(3)			(3)		618	618			
100221832	DALLAS	TX		07/29/2025		248		(11)			(11)		237	237			
100221833	LONG BEACH	CA		07/29/2025		2,765		(51)			(51)		2,714	2,714			
100221834	CLEARWATER	FL		07/29/2025		281		(13)			(13)		268	268			
100221835	GENEVA	IL		07/29/2025		3,504		(73)			(73)		3,431	3,431			
100221836	LAWRENCEVILLE	GA		07/29/2025		673		(30)			(30)		643	643			
100221837	TIGARD	OR		07/29/2025		1,325		(47)			(47)		1,278	1,278			
100221838	MIRAMAR	FL		07/29/2025		2,297		(90)			(90)		2,207	2,207			
100221839	TEMPE	AZ		07/29/2025		1,154		(42)			(42)		1,112	1,112			
100221840	WINTER GARDEN	FL		07/29/2025		610		(28)			(28)		582	582			
100221841	RIVERSIDE	CA		07/29/2025		1,296		(54)			(54)		1,242	1,242			
100221842	SAINT PETERSBURG	FL		07/29/2025		434		(14)			(14)		420	420			
100221843	HEMET	CA		07/29/2025		2,402		(61)			(61)		2,341	2,341			
100221844	HOUSTON	TX		07/29/2025		578		(21)			(21)		557	557			
100221845	LEHIGH ACRES	FL		07/29/2025		710		(8)			(8)		702	702			
100221848	LAKE ARROWHEAD	CA		07/29/2025		2,443		(113)			(113)		2,330	2,330			
100221849	BRIELLE BOROUGH	NJ		07/29/2025		953		(45)			(45)		908	908			
100221850	OLD BRIDGE	NJ		07/29/2025		876		(32)			(32)		844	844			
100221852	EGG HARBOR	NJ		07/29/2025		804		(27)			(27)		777	777			
100221862	PHILLIPSBURG	NJ		07/30/2025		775		(30)			(30)		745	745			
100221869	GONZALES	LA		07/30/2025		382		(18)			(18)		364	364			
100221880	DECATUR	GA		07/30/2025		160		(6)			(6)		154	154			
100221882	CHICAGO	IL		07/30/2025		125		(6)			(6)		119	119			
100221884	APEX	NC		07/30/2025		362		(17)			(17)		345	345			
100221891	GLENDIVE	MT		07/30/2025		273		(8)			(8)		265	265			
100221896	CASTLE ROCK	CO		07/30/2025		289		(14)			(14)		275	275			
100221897	LOS ANGELES	CA		07/30/2025		387		(13)			(13)		374	374			
100221899	HAYMARKET	VA		07/30/2025		98		(5)			(5)		93	93			
100221904	SANTEE	CA		07/30/2025		820		(24)			(24)		796	796			
100221908	COLUMBIA CITY	IN		07/30/2025		399		(19)			(19)		380	380			
100221916	WEYMOUTH	MA		07/30/2025		373		(15)			(15)		358	358			
100221917	INDIANAPOLIS	IN		07/30/2025		190		(9)			(9)		181	181			
100221919	BISBEE	AZ		07/30/2025		322		(12)			(12)		310	310			
100221924	WAVERLY	TN		07/30/2025		509		(19)			(19)		490	490			
100221928	WINTER HAVEN	FL		07/30/2025		297		(14)			(14)		283	283			
100221929	BLANCHARD	OK		07/30/2025		245		(12)			(12)		233	233			
100221932	THE DALLES	OR		07/30/2025		169		(8)			(8)		161	161			
100221935	SAN GABRIEL	CA		07/30/2025		1,662		(78)			(78)		1,584	1,584			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221941	NORTH HAVEN	CT		07/30/2025		587		(15)			(15)		572	572			
100221951	KANNAPOLIS	NC		07/30/2025		834		(17)			(17)		817	817			
100221953	SCOTTSDALE	AZ		07/30/2025		3,057		(63)			(63)		2,994	2,994			
100221955	ABERDEEN	WA		07/30/2025		1,180		(24)			(24)		1,156	1,156			
100221956	WEST HOLLYWOOD	CA		07/30/2025		231		(11)			(11)		220	220			
100221960	PARKER	CO		07/30/2025		201		(9)			(9)		192	192			
100221962	MIAMI	FL		07/30/2025		165		(7)			(7)		158	158			
100221966	CONROE	TX		07/30/2025		384		(15)			(15)		369	369			
100221968	NEW BRAUNFELS	TX		07/30/2025		683		(32)			(32)		651	651			
100221969	RAYMOND	ME		07/30/2025		700		(15)			(15)		685	685			
100221976	NASHVILLE	TN		07/30/2025		391		(8)			(8)		383	383			
100221990	MONROVIA	CA		07/30/2025		254		(5)			(5)		249	249			
100221995	NORTH BRUNSWICK	NJ		07/30/2025		1,182		(24)			(24)		1,158	1,158			
100222002	STOUGHTON	MA		07/30/2025		753		(29)			(29)		724	724			
100222008	SILVER SPRING	MD		07/30/2025		760		(16)			(16)		744	744			
100222009	SEMINOLE	FL		07/30/2025		274		(6)			(6)		268	268			
100222011	GREENFIELD	CA		07/30/2025		261		(5)			(5)		256	256			
100222014	BIG BEAR CITY	CA		07/30/2025		175		(4)			(4)		171	171			
100222022	SHELTON	WA		07/30/2025		624		(13)			(13)		611	611			
100222032	EAST ORANGE	NJ		07/30/2025		125		(3)			(3)		122	122			
100222037	OCALA	FL		07/30/2025		143		(4)			(4)		139	139			
100222038	DURHAM	NC		07/30/2025		169		(8)			(8)		161	161			
100222040	MINNEAPOLIS	MN		07/30/2025		915		(16)			(16)		899	899			
100222045	BREA	CA		07/30/2025		2,228		(63)			(63)		2,165	2,165			
100222047	PENSACOLA	FL		07/30/2025		66		(1)			(1)		65	65			
100222052	MANALAPAN	NJ		07/30/2025		432		(9)			(9)		423	423			
100222067	BEMIDJI	MN		07/30/2025		310		(8)			(8)		302	302			
100222070	SAN JACINTO	CA		07/30/2025		305		(9)			(9)		296	296			
100222082	APPLE VALLEY	CA		07/30/2025		78		(2)			(2)		76	76			
100222083	HAMILTON	VA		07/30/2025		1,625		(33)			(33)		1,592	1,592			
100222095	PARKER	CO		07/30/2025		668		(20)			(20)		648	648			
100222097	GREELEY	CO		07/30/2025		327		(15)			(15)		312	312			
100222099	POLK CITY	IA		07/30/2025		765		(15)			(15)		750	750			
100222107	MIAMI	FL		07/30/2025		1,746		(36)			(36)		1,710	1,710			
100222110	PEORIA	AZ		07/30/2025		741		(35)			(35)		706	706			
100222111	COLTON	CA		07/30/2025		289		(11)			(11)		278	278			
100222112	OVERLAND PARK	KS		07/30/2025		1,094		(40)			(40)		1,054	1,054			
100222121	COTTAGE GROVE	MN		07/30/2025		222		(7)			(7)		215	215			
100222123	CROSBY	MN		07/30/2025		265		(7)			(7)		258	258			
100222126	JACKSBORO	TN		07/30/2025		245		(11)			(11)		234	234			
100222129	WASHINGTON	NJ		07/30/2025		392		(16)			(16)		376	376			
100222130	MODESTO	CA		07/30/2025		286		(6)			(6)		280	280			
100222131	SPRING VALLEY	CA		07/30/2025		667		(14)			(14)		653	653			
100222140	ANAHEIM	CA		07/30/2025		547		(11)			(11)		536	536			
100222146	HOWARD LAKE	MN		07/30/2025		516		(11)			(11)		505	505			
100222149	NEW LENOX	IL		07/30/2025		1,155		(23)			(23)		1,132	1,132			
100222150	TUCSON	AZ		07/30/2025		474		(7)			(7)		467	467			
100222154	LAKE TAPPS	WA		07/30/2025		1,683		(34)			(34)		1,649	1,649			
100222155	WINSTON SALEM	NC		07/30/2025		240		(11)			(11)		229	229			
100222158	BELT	MT		07/30/2025		1,857		(38)			(38)		1,819	1,819			
100222162	WEST MELBOURNE	FL		07/30/2025		19,766		(403)			(403)		19,363	19,363			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100222166	SAN DIEGO	CA		07/30/2025		1,959		(40)			(40)		1,919	1,919			
100222170	SEBRING	FL		07/30/2025		241		(5)			(5)		236	236			
100222176	ELLERSLIE	GA		07/30/2025		255		(8)			(8)		247	247			
100222181	CHULA VISTA	CA		07/30/2025		118		(2)			(2)		116	116			
100222184	TYNER	NC		07/30/2025		923		(19)			(19)		904	904			
100222187	CANTON	TX		07/30/2025		1,049		(50)			(50)		999	999			
100222196	WOODBURN	OR		07/30/2025		260		(5)			(5)		255	255			
100222201	DECATUR	TX		07/30/2025		437		(14)			(14)		423	423			
100222203	ANTELOPE	CA		07/30/2025		145		(3)			(3)		142	142			
100222211	OXNARD	CA		07/30/2025		376		(8)			(8)		368	368			
100222212	ELLSWORTH	ME		07/30/2025		141		(5)			(5)		136	136			
100222219	ABBOTTSTOWN	PA		07/30/2025		160		(3)			(3)		157	157			
100222221	PHOENIX	AZ		07/30/2025		22							22	22			
100222222	LA GRANGE	KY		07/30/2025		722		(15)			(15)		707	707			
100222225	COSTA MESA	CA		07/30/2025		1,313		(51)			(51)		1,262	1,262			
100222226	STOCKTON	CA		07/30/2025		694		(11)			(11)		683	683			
100222230	SAINT LOUIS	MO		07/30/2025		2,765		(74)			(74)		2,691	2,691			
100222236	GLENDALE	AZ		07/30/2025		757		(33)			(33)		724	724			
100222243	DEWEY	AZ		07/30/2025		818		(8)			(8)		810	810			
100222244	BELTON	SC		07/30/2025		174		(8)			(8)		166	166			
100222251	BROOKSHIRE	TX		07/30/2025		294		(14)			(14)		280	280			
100222253	LOS LUNAS	NM		07/30/2025		165		(8)			(8)		157	157			
100222256	ROSWELL	GA		07/30/2025		1,009		(40)			(40)		969	969			
100222260	TINLEY PARK	IL		07/30/2025		190		(4)			(4)		186	186			
100222262	HEBRON	MD		07/30/2025		4,328		(88)			(88)		4,240	4,240			
100222264	DELTONA	FL		07/30/2025		261		(5)			(5)		256	256			
100222275	DENVER	CO		07/30/2025		954		(20)			(20)		934	934			
100222281	MOORPARK	CA		07/30/2025		504		(10)			(10)		494	494			
100222287	LAKESIDE	MT		07/30/2025		302		(13)			(13)		289	289			
100222289	RANCHO CORDOVA	CA		07/30/2025		287		(6)			(6)		281	281			
100222291	ATLANTA	GA		07/30/2025		1,731		(36)			(36)		1,695	1,695			
100222293	MENIFEE	CA		07/30/2025		255		(5)			(5)		250	250			
100222297	MINNEAPOLIS	MN		07/30/2025		3,607		(74)			(74)		3,533	3,533			
100222304	MURFREESBORO	TN		07/30/2025		2,600		(53)			(53)		2,547	2,547			
100222305	ATLANTA	GA		07/30/2025		1,176		(24)			(24)		1,152	1,152			
100222309	CALIFORNIA	MD		07/30/2025		731		(15)			(15)		716	716			
100222315	MAPLEWOOD	NJ		07/30/2025		203		(10)			(10)		193	193			
100222321	FRANKLIN	TN		07/30/2025		1,032		(21)			(21)		1,011	1,011			
100222323	CLAYTON	NC		07/30/2025		563		(12)			(12)		551	551			
100222326	CASSELBERRY	FL		07/30/2025		212		(10)			(10)		202	202			
100222344	EULESS	TX		07/30/2025		295		(14)			(14)		281	281			
100222347	HILMAR	CA		07/30/2025		668		(25)			(25)		643	643			
100222354	ATHENS	AL		07/30/2025		214		(4)			(4)		210	210			
100222360	MILTON	FL		07/30/2025		1,492		(66)			(66)		1,426	1,426			
100222364	PUEBLO	CO		07/30/2025		268		(6)			(6)		262	262			
100222369	KANSAS CITY	MO		07/30/2025		167		(4)			(4)		163	163			
100222374	GLEN BURNIE	MD		07/30/2025		196		(9)			(9)		187	187			
100222377	AURORA	CO		07/30/2025		65		(3)			(3)		62	62			
100222379	SANTA FE	NM		07/30/2025		363		(8)			(8)		355	355			
100222387	KELSEYVILLE	CA		07/30/2025		166		(4)			(4)		162	162			
100222395	MESA	AZ		07/30/2025		176		(8)			(8)		168	168			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100222403	NORWALK	CT		07/30/2025		632		(13)			(13)		619	619			
100222407	NEW ALBANY	IN		07/30/2025		584		(28)			(28)		556	556			
100222412	CARY	NC		07/30/2025		927		(19)			(19)		908	908			
100222414	APPLING	GA		07/30/2025		1,217		(47)			(47)		1,170	1,170			
100222420	CAMARILLO	CA		07/30/2025		3,129		(129)			(129)		3,000	3,000			
100222432	FARMINGTON HILLS	MI		07/30/2025		8							8	8			
100222433	GARNER	NC		07/30/2025		472		(22)			(22)		450	450			
100222434	CHULA VISTA	CA		07/30/2025		115		(2)			(2)		113	113			
100222451	AZUSA	CA		07/30/2025		1,219		(44)			(44)		1,175	1,175			
100222463	ATWATER	CA		07/30/2025		356		(7)			(7)		349	349			
100222473	MOUNT AIRY	MD		07/30/2025		303		(14)			(14)		289	289			
100222475	ELK GROVE	CA		07/30/2025		860		(18)			(18)		842	842			
100222483	WINTER GARDEN	FL		07/30/2025		773		(16)			(16)		757	757			
100222487	CENTRAL POINT	OR		07/30/2025		1,719		(74)			(74)		1,645	1,645			
100222498	SAGINAW	MI		07/30/2025		262		(5)			(5)		257	257			
100222514	LACEY	WA		07/30/2025		506		(10)			(10)		496	496			
100222515	CHAPEL HILL	NC		07/30/2025		1,418		(41)			(41)		1,377	1,377			
100222522	HAMPTON	GA		07/30/2025		402		(19)			(19)		383	383			
100222531	TULARE	CA		07/30/2025		191		(4)			(4)		187	187			
100222532	MIDWAY CITY	CA		07/30/2025		764		(16)			(16)		748	748			
100222537	PERRIS	CA		07/30/2025		180		(8)			(8)		172	172			
100222550	CLERMONT	FL		07/30/2025		810		(14)			(14)		796	796			
100222560	ORANGEVALE	CA		07/30/2025		709		(36)			(36)		673	673			
100222562	SHASTA LAKE	CA		07/30/2025		207		(4)			(4)		203	203			
100222587	PEORIA	AZ		07/30/2025		1,394		(22)			(22)		1,372	1,372			
100222591	HAYWARD	CA		07/30/2025		724		(15)			(15)		709	709			
100222600	VISTA	CA		07/30/2025		200		(4)			(4)		196	196			
100222610	BALTIMORE	MD		07/30/2025		283		(13)			(13)		270	270			
100222613	SAN FRANCISCO	CA		07/30/2025		912		(17)			(17)		895	895			
100222614	MONTCLAIR	CA		07/30/2025		590		(23)			(23)		567	567			
100222616	SACRAMENTO	CA		07/30/2025		401		(16)			(16)		385	385			
100222618	SPRING VALLEY	CA		07/30/2025		188		(4)			(4)		184	184			
100222620	CLARKSVILLE	TN		07/30/2025		407		(18)			(18)		389	389			
100222624	GREER	SC		07/30/2025		3,932		(172)			(172)		3,760	3,760			
100222625	QUINCY	WA		07/30/2025		131		(6)			(6)		125	125			
100222630	AVE MARIA	FL		07/30/2025		1,553		(53)			(53)		1,500	1,500			
100222640	SACRAMENTO	CA		07/30/2025		209		(10)			(10)		199	199			
100222663	MESA	AZ		07/30/2025		456		(18)			(18)		438	438			
100222665	SAN ANTONIO	TX		07/30/2025		276		(13)			(13)		263	263			
100222673	ONTARIO	CA		07/30/2025		236		(5)			(5)		231	231			
100222675	GARDENA	CA		07/30/2025		1,266		(26)			(26)		1,240	1,240			
100222684	WENATCHEE	WA		07/30/2025		424		(8)			(8)		416	416			
100222698	SCOTTSDALE	AZ		07/30/2025		305		(14)			(14)		291	291			
100222704	DOVER	DE		07/30/2025		222		(5)			(5)		217	217			
100222708	BROCKTON	MA		07/30/2025		511		(11)			(11)		500	500			
100222723	MAPLE VALLEY	WA		07/30/2025		556		(20)			(20)		536	536			
100222726	SALEM	OR		07/30/2025		65		(1)			(1)		64	64			
100222731	WOODSTOCK	GA		07/30/2025		1,427		(57)			(57)		1,370	1,370			
100222733	BRANDENBURG	KY		07/30/2025		241		(11)			(11)		230	230			
100222739	RIVERSIDE	CA		07/30/2025		1,877							1,877	1,877			
100224555	EINDHOVEN	NLD		07/28/2025		389						6	395	390	(5)		(5)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100224558	WIJCHEN	NLD		07/28/2025		5,466						78	5,544	5,471	(73)		(73)
100224562	UTRECHT	NLD		07/28/2025		623						9	632	624	(8)		(8)
100224564	NIJMGEN	NLD		07/28/2025		507						7	514	513	(2)		(2)
100224572	UTRECHT	NLD		07/28/2025		591						8	599	591	(8)		(8)
100224577	LELYSTAD	NLD		07/28/2025		347						5	352	350	(2)		(2)
100224578	S-GRAVENHAGE	NLD		07/28/2025		331,365						4,735	336,100	332,634	(3,466)		(3,466)
100224582	AMSTERDAM	NLD		07/28/2025		231						3	234	231	(3)		(3)
100224586	ENSCHEDE	NLD		07/28/2025		291						4	295	292	(3)		(3)
100224588	ROOSENDAAL	NLD		07/28/2025		480						7	487	486	(1)		(1)
100224590	EINDHOVEN	NLD		07/28/2025		422						6	428	422	(5)		(5)
100224592	LEERSUM	NLD		07/28/2025		3,633						52	3,685	3,652	(33)		(33)
100224595	HEERLEN	NLD		07/28/2025		545						8	553	547	(6)		(6)
100224598	S-GRAVENHAGE	NLD		07/28/2025		2,972						42	3,014	2,982	(32)		(32)
100224601	DEN HAAG	NLD		07/28/2025		200,128						2,912	203,040	204,564	1,524		1,524
100224604	DEN HAAG	NLD		07/28/2025		464						7	471	466	(5)		(5)
100224605	RIJSWIJK	NLD		07/28/2025		199,291						2,846	202,137	199,928	(2,209)		(2,209)
100224607	S-GRAVENHAGE	NLD		07/28/2025		125,574						1,823	127,397	128,070	673		673
100224615	HOOGEVEEN	NLD		07/28/2025		228						3	231	230	(1)		(1)
100224619	S-GRAVENHAGE	NLD		07/28/2025		3,675						52	3,727	3,661	(66)		(66)
100224620	S-GRAVENHAGE	NLD		07/28/2025		246,220						3,514	249,734	246,868	(2,867)		(2,867)
100224624	SITTARD	NLD		07/28/2025		843						12	855	845	(10)		(10)
100224626	LEEUWARDEN	NLD		07/28/2025		213						3	216	214	(2)		(2)
100224628	OSS	NLD		07/28/2025		898						13	911	901	(10)		(10)
100224632	ROTTERDAM	NLD		07/28/2025		226						3	229	225	(3)		(3)
100224634	ALMELO	NLD		07/28/2025		244						4	248	245	(3)		(3)
100224646	OUDESCHOOT	NLD		07/28/2025		231						3	234	231	(3)		(3)
100224648	GELDROP	NLD		07/28/2025		465						7	472	471	(1)		(1)
100224659	BRUNSSUM	NLD		07/28/2025		170						2	172	169	(3)		(3)
100224663	LELYSTAD	NLD		07/28/2025		405						6	411	406	(5)		(5)
100224666	LEEUWARDEN	NLD		07/28/2025		540						8	548	541	(7)		(7)
100224668	LEEUWARDEN	NLD		07/28/2025		248						4	252	249	(3)		(3)
100224669	S-GRAVENHAGE	NLD		07/28/2025		2,280						33	2,313	2,286	(27)		(27)
100224672	S-GRAVENHAGE	NLD		07/28/2025		1,875						27	1,902	1,880	(22)		(22)
100224674	TILBURG	NLD		07/28/2025		328						5	333	332	(1)		(1)
100224676	EINDHOVEN	NLD		07/28/2025		302						4	306	305	(1)		(1)
100224681	ROTTERDAM	NLD		07/28/2025		159						2	161	160	(1)		(1)
100224682	AMSTERDAM	NLD		07/28/2025		346,564						4,950	351,514	347,701	(3,813)		(3,813)
100224684	AMSTERDAM	NLD		07/28/2025		586						8	594	587	(7)		(7)
100224690	AMSTERDAM	NLD		07/28/2025		1,294						19	1,313	1,306	(7)		(7)
100224692	SINT WILLEBRORD	NLD		07/28/2025		286						4	290	286	(3)		(3)
100224696	S-GRAVENHAGE	NLD		07/28/2025		791						11	802	793	(9)		(9)
100226476	UNITED KINGDOM	GBR		07/29/2025		340						2	342	351	10		10
100226481	UNITED KINGDOM	GBR		07/29/2025		684						5	689	695	6		6
100226488	UNITED KINGDOM	GBR		07/29/2025		441						3	444	465	21		21
100226500	UNITED KINGDOM	GBR		07/29/2025		811						6	817	850	33		33
100226501	UNITED KINGDOM	GBR		07/29/2025		212						2	214	226	12		12
100226502	UNITED KINGDOM	GBR		07/29/2025		1,214						9	1,223	1,267	43		43
100226511	UNITED KINGDOM	GBR		07/29/2025		344						3	347	361	14		14
100226513	UNITED KINGDOM	GBR		07/29/2025		13,027						94	13,121	13,397	276		276
100226514	UNITED KINGDOM	GBR		07/29/2025		1,264						9	1,273	1,289	16		16
100226522	UNITED KINGDOM	GBR		07/29/2025		1,264						9	1,273	1,317	43		43

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226524	GLENDALE	CA		07/30/2025		585		(22)			(22)		563	563			
100226525	LOS ANGELES	CA		07/30/2025		2,008		(64)			(64)		1,944	1,944			
100226526	SUNLAND	CA		07/30/2025		1,540		(40)			(40)		1,500	1,500			
100226528	SUNLAND	CA		07/30/2025		2,100		(84)			(84)		2,016	2,016			
100226529	SEATTLE	WA		07/30/2025		1,296		19			19		1,315	1,315			
100226531	PORTER RANCH	CA		07/30/2025		1,673		(42)			(42)		1,631	1,631			
100226532	ORLANDO	FL		07/30/2025		508		(24)			(24)		484	484			
100226534	GRANADA HILLS	CA		07/30/2025		1,485		(48)			(48)		1,437	1,437			
100226536	KENT	WA		07/30/2025		92,420		(1,649)			(1,649)		90,771	90,771			
100226537	LANCASTER	CA		07/30/2025		3,379		(141)			(141)		3,238	3,238			
100226538	TUJUNGA	CA		07/30/2025		1,979		(82)			(82)		1,897	1,897			
100226540	LOS ANGELES	CA		07/30/2025		1,809		(79)			(79)		1,730	1,730			
100226541	LOS ANGELES	CA		07/30/2025		4,662		(139)			(139)		4,523	4,523			
100226542	NORTH PRINCE GEORGE	VA		07/30/2025		446		(10)			(10)		436	436			
100226543	PANORAMA CITY	CA		07/30/2025		2,416		(101)			(101)		2,315	2,315			
100226544	LOS ANGELES	CA		07/30/2025		3,102		(111)			(111)		2,991	2,991			
100226545	SUN VALLEY	CA		07/30/2025		626		(29)			(29)		597	597			
100226546	WONDER LAKE	IL		07/30/2025		259		(11)			(11)		248	248			
100226547	GLEN ALLEN	VA		07/30/2025		883		(29)			(29)		854	854			
100226548	LAS VEGAS	NV		07/30/2025		780		(35)			(35)		745	745			
100226549	DENTON	TX		07/30/2025		1,159		(54)			(54)		1,105	1,105			
100226551	SYLMAR	CA		07/30/2025		623		(25)			(25)		598	598			
100226552	WALTON	KY		07/30/2025		546		(7)			(7)		539	539			
100226556	VALLEY VILLAGE	CA		07/30/2025		3,473		(128)			(128)		3,345	3,345			
100226557	LA CANADA FLINTRIDGE	CA		07/30/2025		3,829		(132)			(132)		3,697	3,697			
100226558	SAINT LOUIS	MO		07/30/2025		2,579		(56)			(56)		2,523	2,523			
100226559	NORTH HILLS	CA		07/30/2025		1,545		(52)			(52)		1,493	1,493			
100226560	SIMI VALLEY	CA		07/30/2025		1,797		(62)			(62)		1,735	1,735			
100226561	CALDWELL	ID		07/30/2025		637		(23)			(23)		614	614			
100226562	SAN JACINTO	CA		07/30/2025		880		(35)			(35)		845	845			
100226563	GRANADA HILLS	CA		07/30/2025		2,174		(95)			(95)		2,079	2,079			
100226564	NORTH HOLLYWOOD	CA		07/30/2025		1,815		(79)			(79)		1,736	1,736			
100226568	MORENO VALLEY	CA		07/30/2025		2,223		(97)			(97)		2,126	2,126			
100226569	ORLANDO	FL		07/30/2025		624		(21)			(21)		603	603			
100226570	MESA	AZ		07/30/2025		649		(30)			(30)		619	619			
100226571	LA MIRADA	CA		07/30/2025		1,011		(34)			(34)		977	977			
100226572	LOS ANGELES	CA		07/30/2025		1,391		(54)			(54)		1,337	1,337			
100226573	MISSION VIEJO	CA		07/30/2025		280,151		(13,112)			(13,112)		267,039	267,039			
100226574	LEHIGH ACRES	FL		07/30/2025		492		(13)			(13)		479	479			
100226575	ALLENTOWN	PA		07/30/2025		808		1			1		809	809			
100226577	NOVATO	CA		07/30/2025		3,404		(104)			(104)		3,300	3,300			
100226578	ELK GROVE	CA		07/30/2025		1,716		(69)			(69)		1,647	1,647			
100226579	ESTELL MANOR	NJ		07/30/2025		1,193		(16)			(16)		1,177	1,177			
100226581	DELTONA	FL		07/30/2025		428		(4)			(4)		424	424			
100226582	DALLAS	TX		07/30/2025		825		(33)			(33)		792	792			
100226583	RICHFIELD	MN		07/30/2025		634		(30)			(30)		604	604			
100226584	TORRANCE	CA		07/30/2025		3,650		(171)			(171)		3,479	3,479			
100226585	SALT LAKE CITY	UT		07/30/2025		917		(43)			(43)		874	874			
100226586	CINCINNATI	OH		07/30/2025		1,002		(43)			(43)		959	959			
100226587	LEHIGH ACRES	FL		07/30/2025		655		(13)			(13)		642	642			
100226588	ROSSVILLE	GA		07/30/2025		678		(8)			(8)		670	670			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226589	TALLAHASSEE	FL		07/30/2025		597		(25)			(25)		572	572			
100226590	SANTA CLARITA	CA		07/30/2025		3,731		(123)			(123)		3,608	3,608			
100226591	MILFORD	DE		07/30/2025		405		(9)			(9)		396	396			
100226592	PEMBROKE PINES	FL		07/30/2025		1,309		(33)			(33)		1,276	1,276			
100226593	NORTH FORT MYERS	FL		07/30/2025		762		(26)			(26)		736	736			
100226594	WOBURN	MA		07/30/2025		1,074		(40)			(40)		1,034	1,034			
100226596	WALNUT	CA		07/30/2025		3,273		(118)			(118)		3,155	3,155			
100226597	PHOENIX	AZ		07/30/2025		826		(16)			(16)		810	810			
100226598	FONTANA	CA		07/30/2025		939		(23)			(23)		916	916			
100226600	SAN DIEGO	CA		07/30/2025		1,914		(33)			(33)		1,881	1,881			
100226601	LA MIRADA	CA		07/30/2025		1,642		(59)			(59)		1,583	1,583			
100226602	MCGAHEYSVILLE	VA		07/30/2025		826		(44)			(44)		782	782			
100226605	LOS ALAMITOS	CA		07/30/2025		1,330		(51)			(51)		1,279	1,279			
100226607	ROSENBERG	TX		07/30/2025		22,784		(533)			(533)		22,251	22,251			
100226608	GAINESVILLE	TX		07/30/2025		482		(18)			(18)		464	464			
100226609	BROKEN ARROW	OK		07/30/2025		491		(13)			(13)		478	478			
100226610	FORT WORTH	TX		07/30/2025		873		(2)			(2)		871	871			
100226611	HOUSTON	TX		07/30/2025		273		(6)			(6)		267	267			
100226612	WOODBURY	MN		07/30/2025		1,124		(41)			(41)		1,083	1,083			
100226613	GARDEN GROVE	CA		07/30/2025		1,686		(39)			(39)		1,647	1,647			
100226614	HOUSTON	TX		07/30/2025		799		(15)			(15)		784	784			
100226615	KNOXVILLE	TN		07/30/2025		1,120		(12)			(12)		1,108	1,108			
100226616	PARAMOUNT	CA		07/30/2025		486		(11)			(11)		475	475			
100226618	GAINESVILLE	FL		07/30/2025		254		(4)			(4)		250	250			
100226620	MIDDLETOWN	DE		07/30/2025		1,773		(42)			(42)		1,731	1,731			
100226621	OCALA	FL		07/30/2025		704		(17)			(17)		687	687			
100226623	LOS ANGELES	CA		07/30/2025		1,145		(29)			(29)		1,116	1,116			
100226624	LA PUENTE	CA		07/30/2025		584		(21)			(21)		563	563			
100226625	DUNEDIN	FL		07/30/2025		704		(10)			(10)		694	694			
100226626	SAINT LOUIS	MO		07/30/2025		1,105		(2)			(2)		1,103	1,103			
100226627	BURBANK	CA		07/30/2025		5,251		(247)			(247)		5,004	5,004			
100226628	HOUSTON	TX		07/30/2025		301		(9)			(9)		292	292			
100226630	SAINT JOHNS	FL		07/30/2025		678		(20)			(20)		658	658			
100226631	FORT MYERS	FL		07/30/2025		4,937		(50)			(50)		4,887	4,887			
100226633	LOS ANGELES	CA		07/30/2025		2,556		(56)			(56)		2,500	2,500			
100226635	LOS ANGELES	CA		07/30/2025		2,557		(57)			(57)		2,500	2,500			
100226636	COLUMBIA	SC		07/30/2025		369		(6)			(6)		363	363			
100226637	LOS ANGELES	CA		07/30/2025		2,557		(57)			(57)		2,500	2,500			
100226638	CONCORD	CA		07/30/2025		1,549		(35)			(35)		1,514	1,514			
100226639	LEMON GROVE	CA		07/30/2025		404,701		(17,902)			(17,902)		386,799	386,799			
100226640	MIAMI	FL		07/30/2025		1,229		16			16		1,245	1,245			
100226643	LEHIGH ACRES	FL		07/30/2025		576		(23)			(23)		553	553			
100226644	HIALEAH	FL		07/30/2025		1,097		(7)			(7)		1,090	1,090			
100226645	PITTSBURG	CA		07/30/2025		1,422		(67)			(67)		1,355	1,355			
100226646	BISHOP	CA		07/30/2025		872		(35)			(35)		837	837			
100226647	PASADENA	CA		07/30/2025		6,154		(242)			(242)		5,912	5,912			
100226648	STANTON	TN		07/30/2025		2,536		(84)			(84)		2,452	2,452			
100226650	SAN ANTONIO	TX		07/30/2025		464		(18)			(18)		446	446			
100226651	WHITTIER	CA		07/30/2025		1,132							1,132	1,132			
100226652	BURLINGTON	WI		07/30/2025		1,169		(34)			(34)		1,135	1,135			
100226653	COLLEGEVILLE	PA		07/30/2025		1,059		(36)			(36)		1,023	1,023			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226654	EDMOND	OK		07/30/2025		957		(24)			(24)		933	933			
100226655	MALDEN	MA		07/30/2025		1,271		(33)			(33)		1,238	1,238			
100226657	VOLCANO	HI		07/30/2025		1,764		(47)			(47)		1,717	1,717			
100226658	POOLER	GA		07/30/2025		1,028		(29)			(29)		999	999			
100226659	SOUTH CHESTERFIELD	VA		07/30/2025		556		(19)			(19)		537	537			
100226660	PFLUGERVILLE	TX		07/30/2025		741		(12)			(12)		729	729			
100226661	VISALIA	CA		07/30/2025		846		(18)			(18)		828	828			
100226662	BLOWING ROCK	NC		07/30/2025		654		(19)			(19)		635	635			
100226664	ZEPHYRHILLS	FL		07/30/2025		711		(5)			(5)		706	706			
100226665	LAS VEGAS	NV		07/30/2025		1,354		7			7		1,361	1,361			
100226666	CAROLINA SHORES	NC		07/30/2025		534		(15)			(15)		519	519			
100226667	KATY	TX		07/30/2025		632		(11)			(11)		621	621			
100226668	REDMOND	OR		07/30/2025		804		(37)			(37)		767	767			
100226669	MONTGOMERY	IL		07/30/2025		962		(20)			(20)		942	942			
100226671	LYNN	MA		07/30/2025		3,762		(112)			(112)		3,650	3,650			
100226672	MIDDLEBURG	VA		07/30/2025		2,872		(53)			(53)		2,819	2,819			
100226673	ROSELLE	IL		07/30/2025		592		4			4		596	596			
100226674	SAINT TERESA	FL		07/30/2025		1,904		(51)			(51)		1,853	1,853			
100226676	CREEDMOOR	NC		07/30/2025		2,958		(79)			(79)		2,879	2,879			
100226677	SAN BERNARDINO	CA		07/30/2025		1,275		(30)			(30)		1,245	1,245			
100226678	THE VILLAGES	FL		07/30/2025		1,679		(53)			(53)		1,626	1,626			
100226679	INNSBROOK	MO		07/30/2025		407		(12)			(12)		395	395			
100226680	PORT ST LUCIE	FL		07/30/2025		1,650		(72)			(72)		1,578	1,578			
100226681	SEATAC	WA		07/30/2025		671		(20)			(20)		651	651			
100226682	FRASER	CO		07/30/2025		10,508		54			54		10,562	10,562			
100226683	AMARILLO	TX		07/30/2025		665		(17)			(17)		648	648			
100226684	TOMS RIVER	NJ		07/30/2025		1,317		(38)			(38)		1,279	1,279			
100226685	OCALA	FL		07/30/2025		739		15			15		754	754			
100226686	LITTLETON	CO		07/30/2025		827		(11)			(11)		816	816			
100226687	YUKON	OK		07/30/2025		1,245		(28)			(28)		1,217	1,217			
100226688	PETALUMA	CA		07/30/2025		1,494		(39)			(39)		1,455	1,455			
100226689	COLLEGE STATION	TX		07/30/2025		568		(13)			(13)		555	555			
100226690	TAMPA	FL		07/30/2025		644		(4)			(4)		640	640			
100226691	LYNCHBURG	VA		07/30/2025		631		(17)			(17)		614	614			
100226692	CHULA VISTA	CA		07/30/2025		7,787		(183)			(183)		7,604	7,604			
100226693	SCHAUMBURG	IL		07/30/2025		601		(10)			(10)		591	591			
100226694	BOSTON	MA		07/30/2025		4,874		(76)			(76)		4,798	4,798			
100226695	LOS ANGELES	CA		07/30/2025		3,180		(131)			(131)		3,049	3,049			
100226696	CHANDLER	AZ		07/30/2025		1,090		(9)			(9)		1,081	1,081			
100226699	SALT LAKE CITY	UT		07/30/2025		907		(17)			(17)		890	890			
100226700	JEFFERSON	GA		07/30/2025		1,114		23			23		1,137	1,137			
100226701	HUNTLEY	IL		07/30/2025		1,624		7			7		1,631	1,631			
100226702	VILLAS	NJ		07/30/2025		872		(24)			(24)		848	848			
100226703	OCALA	FL		07/30/2025		692		13			13		705	705			
100226704	GIG HARBOR	WA		07/30/2025		1,258		(39)			(39)		1,219	1,219			
100226706	AVON	IN		07/30/2025		13,561		(341)			(341)		13,220	13,220			
100226707	PONTE VEDRA	FL		07/30/2025		1,211		(5)			(5)		1,206	1,206			
100226708	CLARKSVILLE	VA		07/30/2025		1,117		(24)			(24)		1,093	1,093			
100226710	SPRINGFIELD	MA		07/30/2025		572		(14)			(14)		558	558			
100226711	ROGERS	AR		07/30/2025		4,482		(67)			(67)		4,415	4,415			
100226714	COSTA MESA	CA		07/30/2025		1,548		(38)			(38)		1,510	1,510			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226716	SAN TAN VALLEY	AZ		07/30/2025		1,546		(47)			(47)		1,499	1,499			
100226717	RENTON	WA		07/30/2025		3,408		(45)			(45)		3,363	3,363			
100226718	MCALLEN	TX		07/30/2025		615		(12)			(12)		603	603			
100226719	LYNNWOOD	WA		07/30/2025		1,321		(28)			(28)		1,293	1,293			
100226720	NORWALK	CT		07/30/2025		1,473		(26)			(26)		1,447	1,447			
100226721	EDMOND	OK		07/30/2025		638		(21)			(21)		617	617			
100226722	BENTONVILLE	AR		07/30/2025		1,221		(23)			(23)		1,198	1,198			
100226723	CHARLOTTE	NC		07/30/2025		697		(17)			(17)		680	680			
100226724	MENIFEE	CA		07/30/2025		1,308		(33)			(33)		1,275	1,275			
100226725	BREMERTON	WA		07/30/2025		1,175		(34)			(34)		1,141	1,141			
100226726	REXBURG	ID		07/30/2025		1,751		(46)			(46)		1,705	1,705			
100226727	GREEN VALLEY	AZ		07/30/2025		629		(11)			(11)		618	618			
100226730	LAWRENCEVILLE	GA		07/30/2025		940		(8)			(8)		932	932			
100226731	MANTECA	CA		07/30/2025		1,472		(24)			(24)		1,448	1,448			
100226732	ELKHORN	NE		07/30/2025		8,238		(230)			(230)		8,008	8,008			
100226733	HESPERIA	CA		07/30/2025		3,134		(88)			(88)		3,046	3,046			
100226734	GARDNER	MA		07/30/2025		841		(21)			(21)		820	820			
100226735	MILFORD	CT		07/30/2025		1,693		(40)			(40)		1,653	1,653			
100226736	JACKSONVILLE	FL		07/30/2025		1,301		(41)			(41)		1,260	1,260			
100226737	MOUNT PLEASANT	SC		07/30/2025		1,501		(35)			(35)		1,466	1,466			
100226740	PHILADELPHIA	PA		07/30/2025		844		(22)			(22)		822	822			
100226741	TEMPE	AZ		07/30/2025		836		(25)			(25)		811	811			
100226742	BRADENTON BEACH	FL		07/30/2025		1,929		(27)			(27)		1,902	1,902			
100226743	ROSEVILLA	GA		07/30/2025		587		(7)			(7)		580	580			
100226744	WHITE MARSH	MD		07/30/2025		1,080		(25)			(25)		1,055	1,055			
100226745	MONTEBELLO	CA		07/30/2025		1,864		(65)			(65)		1,799	1,799			
100226746	STERLING	VA		07/30/2025		1,351		(25)			(25)		1,326	1,326			
100226748	GASTONIA	NC		07/30/2025		608		(16)			(16)		592	592			
100226749	MESA	AZ		07/30/2025		5,813		(166)			(166)		5,647	5,647			
100226750	THORNTON	CO		07/30/2025		1,009		(21)			(21)		988	988			
100226751	LARGO	FL		07/30/2025		979		(27)			(27)		952	952			
100226752	BLACKSBURG	VA		07/30/2025		909		(19)			(19)		890	890			
100226753	HOWELL	NJ		07/30/2025		1,447		(32)			(32)		1,415	1,415			
100226754	EDWARDSVILLE	IL		07/30/2025		634		(12)			(12)		622	622			
100226755	LONG BEACH	CA		07/30/2025		1,312		(30)			(30)		1,282	1,282			
100226756	PACIFIC	MO		07/30/2025		1,445		(32)			(32)		1,413	1,413			
100226757	SANTA MARIA	CA		07/30/2025		1,137		(11)			(11)		1,126	1,126			
100226759	ROYAL OAK	MI		07/30/2025		755		(13)			(13)		742	742			
100226760	UNIVERSITY PLACE	WA		07/30/2025		1,772		(40)			(40)		1,732	1,732			
100226761	ROSELLE	IL		07/30/2025		881		(16)			(16)		865	865			
100226762	REDMOND	OR		07/30/2025		959		(5)			(5)		954	954			
100226763	GARNER	NC		07/30/2025		781		(10)			(10)		771	771			
100226764	KATHLEEN	GA		07/30/2025		727		6			6		733	733			
100226765	SAN DIEGO	CA		07/30/2025		1,018		(11)			(11)		1,007	1,007			
100226766	MILTON	MA		07/30/2025		2,123		(33)			(33)		2,090	2,090			
100226767	WESTERLY	RI		07/30/2025		555		(14)			(14)		541	541			
100226769	WASHINGTON	DC		07/30/2025		922		(28)			(28)		894	894			
100226770	PORTLAND	OR		07/30/2025		1,941		(39)			(39)		1,902	1,902			
100226771	TOMBALL	TX		07/30/2025		46,603		(1,275)			(1,275)		45,328	45,328			
100226772	PALM SPRINGS	CA		07/30/2025		1,576		(41)			(41)		1,535	1,535			
100226773	VACAVILLE	CA		07/30/2025		1,009		(34)			(34)		975	975			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226774	BLUFFTON	SC		07/30/2025		1,252		(49)			(49)		1,203	1,203			
100226775	LAKEVILLE	MA		07/30/2025		951		(25)			(25)		926	926			
100226778	COLUMBIA	SC		07/30/2025		1,358		5			5		1,363	1,363			
100226779	RALEIGH	NC		07/30/2025		802		(24)			(24)		778	778			
100226780	ROCHESTER HILLS	MI		07/30/2025		511		(16)			(16)		495	495			
100226781	TOMS RIVER	NJ		07/30/2025		1,202		(13)			(13)		1,189	1,189			
100226782	ROYAL OAK	MI		07/30/2025		532		(10)			(10)		522	522			
100226784	SILT	CO		07/30/2025		1,891		(50)			(50)		1,841	1,841			
100226785	CHICAGO	IL		07/30/2025		567		(10)			(10)		557	557			
100226786	BEAUFORT	NC		07/30/2025		1,327		(35)			(35)		1,292	1,292			
100226787	MORENO VALLEY	CA		07/30/2025		1,386		(36)			(36)		1,350	1,350			
100226788	SAINT GEORGE	UT		07/30/2025		24,575		(593)			(593)		23,982	23,982			
100226789	WILMINGTON	NC		07/30/2025		647		(17)			(17)		630	630			
100226790	HOUSTON	TX		07/30/2025		6,524		(132)			(132)		6,392	6,392			
100226791	SUN VALLEY	CA		07/30/2025		1,455		(8)			(8)		1,447	1,447			
100226792	WESLEY CHAPEL	FL		07/30/2025		2,982		(50)			(50)		2,932	2,932			
100226793	LITTLETON	CO		07/30/2025		1,168		(35)			(35)		1,133	1,133			
100226794	CASTLE ROCK	CO		07/30/2025		1,098		(28)			(28)		1,070	1,070			
100226796	KINGSTON	NH		07/30/2025		1,375		(33)			(33)		1,342	1,342			
100226797	POWAY	CA		07/30/2025		1,281		(17)			(17)		1,264	1,264			
100226798	BRAINERD	MN		07/30/2025		863		(12)			(12)		851	851			
100226800	FORT COLLINS	CO		07/30/2025		1,264		(17)			(17)		1,247	1,247			
100226801	WILLOUGHBY	OH		07/30/2025		1,009		(26)			(26)		983	983			
100226802	AUSTIN	TX		07/30/2025		1,100		(39)			(39)		1,061	1,061			
100226803	SELBYVILLE	DE		07/30/2025		4,504		(139)			(139)		4,365	4,365			
100226804	HUNTSVILLE	AL		07/30/2025		572		(14)			(14)		558	558			
100226805	SOUTH BEND	IN		07/30/2025		637		(12)			(12)		625	625			
100226806	WICHITA	KS		07/30/2025		830		7			7		837	837			
100226807	ATLANTA	GA		07/30/2025		2,265		(41)			(41)		2,224	2,224			
100226808	BROOMFIELD	CO		07/30/2025		1,065		16			16		1,081	1,081			
100226809	CHARLOTTE	NC		07/30/2025		1,444		6			6		1,450	1,450			
100226810	ARLINGTON	TX		07/30/2025		507		(14)			(14)		493	493			
100226811	ELMHURST	IL		07/30/2025		2,416		(46)			(46)		2,370	2,370			
100226812	TOBYHANNA	PA		07/30/2025		11,461		(40)			(40)		11,421	11,421			
100226814	PLANO	TX		07/30/2025		1,007		(4)			(4)		1,003	1,003			
100226815	AUBREY	TX		07/30/2025		709		(14)			(14)		695	695			
100226816	SHOHOLA	PA		07/30/2025		615		(14)			(14)		601	601			
100226817	OVERLAND PARK	KS		07/30/2025		995		(29)			(29)		966	966			
100226818	LAKEWOOD	NJ		07/30/2025		1,719		(36)			(36)		1,683	1,683			
100226819	LACONIA	NH		07/30/2025		874		(9)			(9)		865	865			
100226820	COLUMBUS	OH		07/30/2025		813		(2)			(2)		811	811			
100226821	PHOENIX	AZ		07/30/2025		1,092		(25)			(25)		1,067	1,067			
100226822	BUFORD	GA		07/30/2025		14,679		406			406		15,085	15,085			
100226823	BALTIMORE	MD		07/30/2025		1,202		(44)			(44)		1,158	1,158			
100226824	FULLERTON	CA		07/30/2025		1,171		(30)			(30)		1,141	1,141			
100226825	GAORGETOWN	TX		07/30/2025		1,072		(8)			(8)		1,064	1,064			
100226826	PLANO	TX		07/30/2025		646		(11)			(11)		635	635			
100226827	SCOTTSDALE	AZ		07/30/2025		542		(12)			(12)		530	530			
100226828	HEMET	CA		07/30/2025		1,986		(22)			(22)		1,964	1,964			
100226829	MODESTO	CA		07/30/2025		1,071		(18)			(18)		1,053	1,053			
100226830	CAPE CORAL	FL		07/30/2025		726		8			8		734	734			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226831	PRINCETON	TX		07/30/2025		820		14			14		834	834			
100226832	WORCESTER	MA		07/30/2025		1,973		(23)			(23)		1,950	1,950			
100226833	SMITHFIELD	NC		07/30/2025		842		43			43		885	885			
100226834	MARICOPA	AZ		07/30/2025		1,168		(40)			(40)		1,128	1,128			
100226835	FARMINGTON	CT		07/30/2025		486		(8)			(8)		478	478			
100226836	SAN FRANCISCO	CA		07/30/2025		1,482		(36)			(36)		1,446	1,446			
100226838	HARWOOD HEIGHTS	IL		07/30/2025		2,495		(75)			(75)		2,420	2,420			
100226839	MOUNT DESERT	ME		07/30/2025		1,578		(51)			(51)		1,527	1,527			
100226840	CAMPBELL	CA		07/30/2025		41,458		(1,472)			(1,472)		39,986	39,986			
100226841	ARLINGTON	VA		07/30/2025		3,289		37			37		3,326	3,326			
100226842	WEST HILLS	CA		07/30/2025		1,156		(34)			(34)		1,122	1,122			
100226843	FARMINGTON	CT		07/30/2025		435		(9)			(9)		426	426			
100226844	STRASBURG	PA		07/30/2025		670		(17)			(17)		653	653			
100226845	WINTERVILLE	NC		07/30/2025		11,377		(335)			(335)		11,042	11,042			
100226846	LEXINGTON	KY		07/30/2025		4,779		(164)			(164)		4,615	4,615			
100226847	FORT WORTH	TX		07/30/2025		915		(18)			(18)		897	897			
100226848	HEBER CITY	UT		07/30/2025		153,877		(768)			(768)		153,109	153,109			
100226849	COMMERCE	CA		07/30/2025		749		(24)			(24)		725	725			
100226850	PHOENIX	AZ		07/30/2025		4,131		(104)			(104)		4,027	4,027			
100226851	NAPA	CA		07/30/2025		1,346		(28)			(28)		1,318	1,318			
100226854	WINCHESTER	CA		07/30/2025		1,795		(45)			(45)		1,750	1,750			
100226855	PALMYRA	NJ		07/30/2025		1,066		(43)			(43)		1,023	1,023			
100226856	FAYETTEVILLE	GA		07/30/2025		3,668		(82)			(82)		3,586	3,586			
100226857	CARMICHAEL	CA		07/30/2025		1,439		(51)			(51)		1,388	1,388			
100226858	UNION	KY		07/30/2025		675		(22)			(22)		653	653			
100226859	RIMROCK	AZ		07/30/2025		772		(14)			(14)		758	758			
100226860	DICKINSON	TX		07/30/2025		7,952		(292)			(292)		7,660	7,660			
100226862	HYDE PARK	MA		07/30/2025		1,599		7			7		1,606	1,606			
100226863	CHARLESTON	SC		07/30/2025		4,895		(96)			(96)		4,799	4,799			
100226864	NORTHRIDGE AREA LOS ANGELES	CA		07/30/2025		4,282		(136)			(136)		4,146	4,146			
100226865	EL CAJON	CA		07/30/2025		3,338		19			19		3,357	3,357			
100226866	CHARLOTTE	NC		07/30/2025		929		(26)			(26)		903	903			
100226867	BUCKEYE	AZ		07/30/2025		2,353		(46)			(46)		2,307	2,307			
100226868	SPRING	TX		07/30/2025		1,342		(24)			(24)		1,318	1,318			
100226869	LAS VEGAS	NV		07/30/2025		1,267		(39)			(39)		1,228	1,228			
100226872	PEORIA	AZ		07/30/2025		1,094		(23)			(23)		1,071	1,071			
100226873	WOLCOTT	CT		07/30/2025		1,393		(27)			(27)		1,366	1,366			
100226874	BUFFALO	NY		07/30/2025		833		(28)			(28)		805	805			
100226875	THE VILLAGES	FL		07/30/2025		1,387		(55)			(55)		1,332	1,332			
100226876	FOUNTAIN HILLS	AZ		07/30/2025		1,674		(22)			(22)		1,652	1,652			
100226877	DOWNINGTOWN	PA		07/30/2025		1,509		(60)			(60)		1,449	1,449			
100226878	PENSACOLA	FL		07/30/2025		1,189		(22)			(22)		1,167	1,167			
100226880	KATHLEEN	GA		07/30/2025		633		(19)			(19)		614	614			
100226881	FORT PIERCE	FL		07/30/2025		1,076		(38)			(38)		1,038	1,038			
100226883	WILMINGTON	NC		07/30/2025		947		(14)			(14)		933	933			
100226884	NORTHBROOK	IL		07/30/2025		891		(15)			(15)		876	876			
100226885	NORRISTOWN	PA		07/30/2025		597		(19)			(19)		578	578			
100226887	YOUNGSVILLE	NC		07/30/2025		903		(14)			(14)		889	889			
100226888	LINCOLN CITY	OR		07/30/2025		1,508		7			7		1,515	1,515			
100226889	EL CAJON	CA		07/30/2025		1,602		(32)			(32)		1,570	1,570			
100226890	OVERLAND PARK	KS		07/30/2025		777		(11)			(11)		766	766			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226891	DURHAM	NC		07/30/2025		2,546		(71)			(71)		2,475	2,475			
100226892	LOS ANGELES	CA		07/30/2025		952		(27)			(27)		925	925			
100226894	CHARLOTTE	NC		07/30/2025		742		(31)			(31)		711	711			
100226895	VALRICO	FL		07/30/2025		644		(16)			(16)		628	628			
100226896	HENDERSON	NV		07/30/2025		1,961		(53)			(53)		1,908	1,908			
100226898	SUSSEX	NJ		07/30/2025		870		(19)			(19)		851	851			
100226899	SANTA ROSA	CA		07/30/2025		1,363		(49)			(49)		1,314	1,314			
100226900	CHARLESTON	SC		07/30/2025		1,723		(64)			(64)		1,659	1,659			
100226903	TWENTYNINE PALMS	CA		07/30/2025		830		(30)			(30)		800	800			
100226905	METHUEN	MA		07/30/2025		1,434		(34)			(34)		1,400	1,400			
100226906	SALEM	OR		07/30/2025		618		(23)			(23)		595	595			
100226909	PROVO	UT		07/30/2025		660		(21)			(21)		639	639			
100226910	MONROE	NC		07/30/2025		860		(18)			(18)		842	842			
100226911	GAINESVILLE	GA		07/30/2025		645		(18)			(18)		627	627			
100226912	MC LEAN	VA		07/30/2025		1,230		(18)			(18)		1,212	1,212			
100226913	CAPE CORAL	FL		07/30/2025		936		(35)			(35)		901	901			
100226914	PERTH AMBOY	NJ		07/30/2025		210,237		(5,659)			(5,659)		204,578	204,578			
100226915	CHARLESTON	SC		07/30/2025		1,305		(31)			(31)		1,274	1,274			
100226916	ANTELOPE	CA		07/30/2025		889		(13)			(13)		876	876			
100226917	LAKE HAVASU CITY	AZ		07/30/2025		1,198		(36)			(36)		1,162	1,162			
100226918	SAN DIEGO	CA		07/30/2025		2,944		(48)			(48)		2,896	2,621		(274)	(274)
100226919	FORT COLLINS	CO		07/30/2025		2,998		(56)			(56)		2,942	2,942			
100226920	MABLETON	GA		07/30/2025		568		(9)			(9)		559	559			
100226921	BUCKEYE	AZ		07/30/2025		975		(35)			(35)		940	940			
100226923	SAN BERNARDINO	CA		07/30/2025		1,926		(44)			(44)		1,882	1,882			
100226925	LYNNWOOD	WA		07/30/2025		1,633		(42)			(42)		1,591	1,591			
100226926	HOUSTON	TX		07/30/2025		654		(11)			(11)		643	643			
100226927	CAMDEN	SC		07/30/2025		1,149		(35)			(35)		1,114	1,114			
100226929	HOUSTON	TX		07/30/2025		619		(7)			(7)		612	612			
100226930	NAPLES	FL		07/30/2025		455		3			3		458	458			
100226931	SANTA FE	NM		07/30/2025		1,325		(21)			(21)		1,304	1,304			
100226932	SIGNAL MOUNTAIN	TN		07/30/2025		1,368		(38)			(38)		1,330	1,330			
100226933	SAINT GEORGE	UT		07/30/2025		6,148		(164)			(164)		5,984	5,984			
100226934	FERNANDINA BEACH	FL		07/30/2025		936		(19)			(19)		917	917			
100226935	PICKERINGTON	OH		07/30/2025		616		(20)			(20)		596	596			
100226937	WESTMINSTER	CA		07/30/2025		2,337		(58)			(58)		2,279	2,279			
100226938	AUSTIN	TX		07/30/2025		1,051		(15)			(15)		1,036	1,036			
100226939	LONG BOAT KEY	FL		07/30/2025		1,288		(48)			(48)		1,240	1,240			
100226940	MECHANICSVILLE	VA		07/30/2025		699		(13)			(13)		686	686			
100226942	HOLLYWOOD	FL		07/30/2025		1,345		(27)			(27)		1,318	1,318			
100226943	HARPERS FERRY	WV		07/30/2025		536		(8)			(8)		528	528			
100226944	WAREHAM	MA		07/30/2025		1,274		(7)			(7)		1,267	1,267			
100226945	DE MOTTE	IN		07/30/2025		876		(29)			(29)		847	847			
100226946	THOUSAND OAKS	CA		07/30/2025		1,966		(5)			(5)		1,961	1,961			
100226947	COLORADO SPRINGS	CO		07/30/2025		1,029		(22)			(22)		1,007	1,007			
100226948	FERNANDINA BEACH	FL		07/30/2025		745		(14)			(14)		731	731			
100226950	HOUSTON	TX		07/30/2025		604		(10)			(10)		594	594			
100226951	DURANGO	CO		07/30/2025		1,304		(39)			(39)		1,265	1,265			
100226952	ROSMAN	NC		07/30/2025		1,181		(24)			(24)		1,157	1,157			
100226953	ELLIJAY	GA		07/30/2025		642		(21)			(21)		621	621			
100226954	OXON HILL	MD		07/30/2025		622		(4)			(4)		618	618			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226955	PORT SAINT LUCIE	FL		07/30/2025		951		(22)			(22)		929	929			
100226956	INLET BEACH	FL		07/30/2025		1,862		(64)			(64)		1,798	1,798			
100226957	FARGO	ND		07/30/2025		754		(21)			(21)		733	733			
100226958	BENTONVILLE	AR		07/30/2025		396		(7)			(7)		389	389			
100226959	PAGE	AZ		07/30/2025		640		(24)			(24)		616	616			
100226960	MONTGOMERY	AL		07/30/2025		803		(18)			(18)		785	785			
100226961	COLUMBIA	SC		07/30/2025		922		(22)			(22)		900	900			
100226962	PORT CLINTON	OH		07/30/2025		387		(10)			(10)		377	377			
100226963	BOISE	ID		07/30/2025		921		(23)			(23)		898	898			
100226964	ROSEVILLE	CA		07/30/2025		1,285		(17)			(17)		1,268	1,268			
100226965	SAN BERNARDINO	CA		07/30/2025		1,021		(17)			(17)		1,004	1,004			
100226966	GREENSBORO	NC		07/30/2025		2,847		(100)			(100)		2,747	2,747			
100226967	OXNARD	CA		07/30/2025		2,452		(1)			(1)		2,451	2,451			
100226968	NAPA	CA		07/30/2025		813		(8)			(8)		805	805			
100226969	NYE	MT		07/30/2025		3,174		(61)			(61)		3,113	3,113			
100226970	VAN ALSTYNE	TX		07/30/2025		689		(30)			(30)		659	659			
100226972	DURHAM	NC		07/30/2025		2,032		(58)			(58)		1,974	1,974			
100226973	BURBANK	CA		07/30/2025		2,215		(48)			(48)		2,167	2,167			
100226974	ALPHARETTA	GA		07/30/2025		952		(27)			(27)		925	925			
100226975	FEASTERVILLE TREVOSE	PA		07/30/2025		612		(23)			(23)		589	589			
100226976	STANLEY	ID		07/30/2025		1,708		(45)			(45)		1,663	1,663			
100226977	LOGAN	UT		07/30/2025		708		(16)			(16)		692	692			
100226978	CHESAPEAKE	VA		07/30/2025		422		(9)			(9)		413	413			
100226979	LITTLE ELM	TX		07/30/2025		1,113		(16)			(16)		1,097	1,097			
100226980	JUDSONIA	AR		07/30/2025		4,864		(149)			(149)		4,715	4,715			
100226981	GRASONVILLE	MD		07/30/2025		6,244		(178)			(178)		6,066	6,066			
100226982	ROSEVILLE	CA		07/30/2025		1,129		(37)			(37)		1,092	1,092			
100226983	SALVO	NC		07/30/2025		1,601		(23)			(23)		1,578	1,578			
100226984	CONWAY	AR		07/30/2025		8,988		(335)			(335)		8,653	8,653			
100226985	FRONT ROYAL	VA		07/30/2025		1,642		(69)			(69)		1,573	1,573			
100226986	LARGO	FL		07/30/2025		4,244		(134)			(134)		4,110	4,110			
100226988	PENSACOLA	FL		07/30/2025		902		(37)			(37)		865	865			
100226989	FORT WORTH	TX		07/30/2025		1,044		(29)			(29)		1,015	1,015			
100226990	MILLCREEK	UT		07/30/2025		537		(7)			(7)		530	530			
100226991	MARIETTA	GA		07/30/2025		1,772		(41)			(41)		1,731	1,731			
100226993	MABANK	TX		07/30/2025		929		(30)			(30)		899	899			
100226995	GLEN ALLEN	VA		07/30/2025		810		(29)			(29)		781	781			
100226996	KNOXVILLE	TN		07/30/2025		549		(12)			(12)		537	537			
100226997	MONSEY	NY		07/30/2025		740		(21)			(21)		719	719			
100226999	LAKEVILLE	PA		07/30/2025		711		(27)			(27)		684	684			
100227001	SANIBEL	FL		07/30/2025		1,290		(47)			(47)		1,243	1,243			
100227002	RUIDOSO	NM		07/30/2025		761		(22)			(22)		739	739			
100227004	SEVIERVILLE	TN		07/30/2025		1,883		(67)			(67)		1,816	1,816			
100227005	STRASBURG	CO		07/30/2025		681		(19)			(19)		662	662			
100227006	DAUPHIN ISLAND	AL		07/30/2025		1,038		(19)			(19)		1,019	1,019			
100227007	THE VILLAGES	FL		07/30/2025		614		(28)			(28)		586	586			
100227009	KIHEI	HI		07/30/2025		2,867		(50)			(50)		2,817	2,817			
100227010	ST GEORGE	UT		07/30/2025		1,311		(13)			(13)		1,298	1,298			
100227011	LOS ANGELES	CA		07/30/2025		3,828		(111)			(111)		3,717	3,717			
100227014	NEWNAN	GA		07/30/2025		657		(20)			(20)		637	637			
100227016	NEWNAN	GA		07/30/2025		659		(20)			(20)		639	639			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100227019	FRESNO	CA		07/30/2025		756		(20)			(20)		736	736			
100227020	DAYTONA BEACH	FL		07/30/2025		729		(22)			(22)		707	707			
100227021	LAKE ST LOUIS	MO		07/30/2025		536		(8)			(8)		528	528			
100227022	ELKHORN	NE		07/30/2025		836		(23)			(23)		813	813			
100227023	SANTA ROSA BEACH	FL		07/30/2025		10,120		(83)			(83)		10,037	10,037			
100227024	BEAUFORT	SC		07/30/2025		588		(23)			(23)		565	565			
100227025	SPOKANE VALLEY	WA		07/30/2025		1,717		(34)			(34)		1,683	1,683			
100227026	FLOWERY BRANCH	GA		07/30/2025		426		(9)			(9)		417	417			
100227027	SANFORD	NC		07/30/2025		818		23			23		841	841			
100227029	DURHAM	NC		07/30/2025		739		(9)			(9)		730	730			
100227031	EUREKA	CA		07/30/2025		689		(22)			(22)		667	667			
100227032	CHULA VISTA	CA		07/30/2025		2,856		167			167		3,023	3,023			
100227033	WADESBORO	NC		07/30/2025		516		(16)			(16)		500	500			
100227035	CHARLOTTE	NC		07/30/2025		876		(15)			(15)		861	861			
100227036	SAINT AUGUSTINE	FL		07/30/2025		731		(34)			(34)		697	697			
100227037	GROVER BEACH	CA		07/30/2025		1,384		(47)			(47)		1,337	1,337			
100227038	CHAPEL HILL	NC		07/30/2025		2,497		(70)			(70)		2,427	2,427			
100227039	BOYNTON BEACH	FL		07/30/2025		1,218		(41)			(41)		1,177	1,177			
100227040	ONTARIO	CA		07/30/2025		1,371		(2)			(2)		1,369	1,369			
100227041	SAN DIEGO	CA		07/30/2025		1,460		(44)			(44)		1,416	1,416			
100227042	PARADISE	CA		07/30/2025		676		(18)			(18)		658	658			
100227043	HYRUM	UT		07/30/2025		1,404		(25)			(25)		1,379	1,379			
100227044	LAWRENCEVILLE	GA		07/30/2025		935							935	935			
100227045	RALEIGH	NC		07/30/2025		859		(29)			(29)		830	830			
100227047	HEMET	CA		07/30/2025		933		(21)			(21)		912	912			
100227048	MOORESVILLE	NC		07/30/2025		533		(18)			(18)		515	515			
100227049	TACOMA	WA		07/30/2025		1,255		(19)			(19)		1,236	1,236			
100227050	RALEIGH	NC		07/30/2025		735		29			29		764	764			
100227051	DALLAS	GA		07/30/2025		585		16			16		601	601			
100227052	ATLANTA	GA		07/30/2025		761		(13)			(13)		748	748			
100227054	DALLAS	GA		07/30/2025		791		28			28		819	819			
100227055	RICHMOND	CA		07/30/2025		1,183		(35)			(35)		1,148	1,148			
100227056	MONROE	NC		07/30/2025		816		(3)			(3)		813	813			
100227057	RALEIGH	NC		07/30/2025		1,020		43			43		1,063	1,063			
100227058	BAKERSFIELD	CA		07/30/2025		1,234		(36)			(36)		1,198	1,198			
100227059	DAYTON	MN		07/30/2025		687		25			25		712	712			
100227060	ROSEVILLE	CA		07/30/2025		1,037		47			47		1,084	1,084			
100227061	WENDELL	NC		07/30/2025		728		23			23		751	751			
100227062	TUCKER	GA		07/30/2025		1,006		5			5		1,011	1,011			
100227063	TUCKER	GA		07/30/2025		2,435		(31)			(31)		2,404	2,404			
100227064	LIBERTY HILL	TX		07/30/2025		922		1			1		923	923			
100227065	NORTHBOROUGH	MA		07/30/2025		8,889		(275)			(275)		8,614	8,614			
100227066	LAWRENCEVILLE	GA		07/30/2025		914		(7)			(7)		907	907			
100227067	FULSHEAR	TX		07/30/2025		1,101		29			29		1,130	1,130			
100227070	BUFORD	GA		07/30/2025		922		3			3		925	925			
100227071	SAINT CLOUD	FL		07/30/2025		1,564		(61)			(61)		1,503	1,503			
100227072	ALTAMONTE SPRINGS	FL		07/30/2025		814		(27)			(27)		787	787			
100227075	DRAPER	VA		07/30/2025		724		(23)			(23)		701	701			
100227078	BAKERSFIELD	CA		07/30/2025		1,691		(39)			(39)		1,652	1,652			
100227079	DURHAM	NC		07/30/2025		718		10			10		728	728			
100227081	THEODORE	AL		07/30/2025		557		(24)			(24)		533	533			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100227082	COROLLA	NC		07/30/2025		1,147		(41)			(41)		1,106	1,106			
100227083	WILMINGTON	NC		07/30/2025		788		(11)			(11)		777	777			
100227084	SHAKER HEIGHTS	OH		07/30/2025		1,815		(48)			(48)		1,767	1,767			
100227085	STUART	FL		07/30/2025		582		(15)			(15)		567	567			
100227086	BATON ROUGE	LA		07/30/2025		833		(31)			(31)		802	802			
100227088	NAPLES	FL		07/30/2025		1,489		(58)			(58)		1,431	1,431			
100227090	LUBBOCK	TX		07/30/2025		736		(29)			(29)		707	707			
100227091	PENSACOLA	FL		07/30/2025		1,617		(48)			(48)		1,569	1,569			
100227092	DURHAM	NC		07/30/2025		683		(8)			(8)		675	675			
100227093	GRAND JUNCTION	CO		07/30/2025		762		(23)			(23)		739	739			
100227094	PRESCOTT	AZ		07/30/2025		946		(35)			(35)		911	911			
100227096	GALVESTON	TX		07/30/2025		677		(10)			(10)		667	667			
100227097	ROSHARON	TX		07/30/2025		658		(13)			(13)		645	645			
100227098	NEWTON	NJ		07/30/2025		816		(18)			(18)		798	798			
100227099	WINCHESTER	TN		07/30/2025		1,521		(53)			(53)		1,468	1,468			
100227100	MOUNT DORA	FL		07/30/2025		1,273		(50)			(50)		1,223	1,223			
100227101	HENDERSONVILLE	TN		07/30/2025		689		(24)			(24)		665	665			
100227103	FUQUAY VARINA	NC		07/30/2025		802		(18)			(18)		784	784			
100227104	POST FALLS	ID		07/30/2025		1,292		(31)			(31)		1,261	1,261			
100227105	PINCKNEY	MI		07/30/2025		705		(18)			(18)		687	687			
100227106	ST PETERSBURG	FL		07/30/2025		920		(22)			(22)		898	898			
100227107	PLYMOUTH	NH		07/30/2025		746		(29)			(29)		717	717			
100227109	BRUSH PRAIRIE	WA		07/30/2025		1,611		(41)			(41)		1,570	1,570			
100227110	SEMINOLE	FL		07/30/2025		1,320		(51)			(51)		1,269	1,269			
100227111	MANASQUAN	NJ		07/30/2025		1,706		(58)			(58)		1,648	1,648			
100227112	FREDERICKSBURG	VA		07/30/2025		898		(31)			(31)		867	867			
100227113	GULF SHORES	AL		07/30/2025		3,138		(121)			(121)		3,017	3,017			
100227114	WARETOWN	NJ		07/30/2025		1,069		(49)			(49)		1,020	1,020			
100227115	FALLING WATERS	WV		07/30/2025		5,015		(156)			(156)		4,859	4,859			
100227116	MANSFIELD	TX		07/30/2025		456		(5)			(5)		451	451			
100227117	LA FOLLETTE	TN		07/30/2025		1,901		(51)			(51)		1,850	1,850			
100227118	PALMETTO BAY	FL		07/30/2025		1,684		(52)			(52)		1,632	1,632			
100227119	MOUNT GRETNA	PA		07/30/2025		702		(22)			(22)		680	680			
100227120	MILFORD	DE		07/30/2025		2,832		(52)			(52)		2,780	2,780			
100227121	KINTNERSVILLE	PA		07/30/2025		1,997		(70)			(70)		1,927	1,927			
100227122	INDIANAPOLIS	IN		07/30/2025		872		(22)			(22)		850	850			
100227123	VIRGINIA BEACH	VA		07/30/2025		11,448		(408)			(408)		11,040	11,040			
100227125	KEYSTONE HEIGHTS	FL		07/30/2025		1,629		(66)			(66)		1,563	1,563			
100227126	EAST HAMPTON	NY		07/30/2025		3,224		(131)			(131)		3,093	3,093			
100227127	LAKE	MI		07/30/2025		710		(28)			(28)		682	682			
100227130	RALEIGH	NC		07/30/2025		947		(23)			(23)		924	924			
100227132	AUSTIN	TX		07/30/2025		1,333		(37)			(37)		1,296	1,296			
100227133	MADISON	AL		07/30/2025		190,292		721			721		191,013	191,013			
100227134	VIRGINIA BEACH	VA		07/30/2025		650		(26)			(26)		624	624			
100227135	CAMP CONNELL	CA		07/30/2025		609		(23)			(23)		586	586			
100227138	BRADENTON	FL		07/30/2025		3,606		(99)			(99)		3,507	3,507			
100227139	SAN TAN VALLEY	AZ		07/30/2025		764		(28)			(28)		736	736			
100227141	PONCE INLET	FL		07/30/2025		1,220		(48)			(48)		1,172	1,172			
100227142	BURLINGTON	VT		07/30/2025		22,982		(126)			(126)		22,856	22,856			
100227143	FT LAUDERDALE	FL		07/30/2025		1,162		(48)			(48)		1,114	1,114			
100227144	GLOUCESTER CITY	NJ		07/30/2025		733		(28)			(28)		705	705			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100227148	AMMON	ID		07/30/2025		954		(40)			(40)		914	914			
100227150	EUREKA SPRINGS	AR		07/30/2025		779		(26)			(26)		753	753			
100227151	WEXFORD	PA		07/30/2025		1,443		(32)			(32)		1,411	1,411			
100227152	CHANDLER	AZ		07/30/2025		13,029		(352)			(352)		12,677	12,677			
100227153	YULEE	FL		07/30/2025		641		(26)			(26)		615	615			
100227154	SAN ANTONIO	TX		07/30/2025		928		(6)			(6)		922	922			
100227155	OCEAN SHORES	WA		07/30/2025		1,176		(25)			(25)		1,151	1,151			
100227156	HOUSTON	TX		07/30/2025		7,835		(291)			(291)		7,544	7,544			
100227157	PRESCOTT	AZ		07/30/2025		2,431		(77)			(77)		2,354	2,354			
100227158	SURFSIDE BEACH	SC		07/30/2025		1,823		(71)			(71)		1,752	1,752			
100227160	WEST JORDAN	UT		07/30/2025		1,079		(40)			(40)		1,039	1,039			
100227161	SAN ANTONIO	TX		07/30/2025		585		(26)			(26)		559	559			
100227162	RICHARDSON	TX		07/30/2025		681		(26)			(26)		655	655			
100227164	BRYAN	TX		07/30/2025		1,969		(64)			(64)		1,905	1,905			
100227165	FALMOUTH	MA		07/30/2025		1,208		(38)			(38)		1,170	1,170			
100227166	BATON ROUGE	LA		07/30/2025		724		(29)			(29)		695	695			
100227167	LACLEDE	ID		07/30/2025		1,698		(43)			(43)		1,655	1,655			
100227168	PUNTA GORDA	FL		07/30/2025		791		(31)			(31)		760	760			
100227169	HURRICANE	UT		07/30/2025		3,980		(168)			(168)		3,812	3,812			
100227170	TOMS RIVER	NJ		07/30/2025		1,231		(31)			(31)		1,200	1,200			
100227172	DORRINGTON	CA		07/30/2025		1,014		(10)			(10)		1,004	1,004			
100227173	LAS VEGAS	NV		07/30/2025		1,823		(85)			(85)		1,738	1,738			
100227174	BLUE ASH	OH		07/30/2025		2,401		(98)			(98)		2,303	2,303			
100227175	OXFORD	OH		07/30/2025		1,517		(20)			(20)		1,497	1,249		(248)	(248)
100227176	QUINCY	MA		07/30/2025		2,231		(32)			(32)		2,199	2,199			
100227177	HUBBARD LAKE	MI		07/30/2025		1,473		(31)			(31)		1,442	1,442			
100227178	DUBLIN	VA		07/30/2025		1,842		(72)			(72)		1,770	1,770			
100227179	VOLCANO	HI		07/30/2025		4,751		(205)			(205)		4,546	4,546			
100227180	CHANDLER	AZ		07/30/2025		1,496		9			9		1,505	1,505			
100227181	GRANGER	IN		07/30/2025		612		(20)			(20)		592	592			
100227182	DACULA	GA		07/30/2025		822		(24)			(24)		798	798			
100227183	BAKERSFIELD	CA		07/30/2025		626		(21)			(21)		605	605			
100227184	HOUSTON	TX		07/30/2025		11,109		(471)			(471)		10,638	10,638			
100227185	GOODYEAR	AZ		07/30/2025		20,619		(719)			(719)		19,900	19,900			
100227186	LAWRENCEVILLE	GA		07/30/2025		709		(22)			(22)		687	687			
100227187	TEMPE	AZ		07/30/2025		4,305		(125)			(125)		4,180	4,180			
100227188	STOUGHTON	WI		07/30/2025		1,362		(12)			(12)		1,350	1,350			
100227189	SOUTH BEND	IN		07/30/2025		827		(33)			(33)		794	794			
100227191	HOT SPRINGS	AR		07/30/2025		1,162		(11)			(11)		1,151	1,151			
100227192	PHOENIX	AZ		07/30/2025		675		(16)			(16)		659	659			
100227193	SEVIERVILLE	TN		07/30/2025		3,185		(113)			(113)		3,072	3,072			
100227194	ELLICOTT CITY	MD		07/30/2025		10,699		(523)			(523)		10,176	10,176			
100227195	PRINCETON	TX		07/30/2025		656		(15)			(15)		641	641			
100227196	ARGYLE	TX		07/30/2025		714		(31)			(31)		683	683			
100227197	MCKINNEY	TX		07/30/2025		610		(24)			(24)		586	586			
100227198	WORCESTER	MA		07/30/2025		1,402		(40)			(40)		1,362	1,362			
100227199	COLLEGE STATION	TX		07/30/2025		670		(21)			(21)		649	649			
100227200	SPIRIT LAKE	IA		07/30/2025		689		(25)			(25)		664	664			
100227201	SAINT HELENA ISLAND	SC		07/30/2025		1,752		(58)			(58)		1,694	1,694			
100227203	CHARLOTTE	NC		07/30/2025		630		(16)			(16)		614	614			
100227204	PROVIDENCE	RI		07/30/2025		672		(17)			(17)		655	655			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100227207	GREELEY	CO		07/30/2025		1,059		(27)			(27)		1,032	1,032			
100227208	MINNEAPOLIS	MN		07/30/2025		553		(2)			(2)		551	551			
100227209	PAGE	AZ		07/30/2025		735		(26)			(26)		709	709			
100227210	RALEIGH	NC		07/30/2025		2,417		(68)			(68)		2,349	2,349			
100227212	LAS CRUCES	NM		07/30/2025		570		(17)			(17)		553	553			
100227213	MAZATLAN	MEX		07/31/2025		2,822							2,822	2,822			
100227216	LA PAZ	MEX		07/31/2025		22,925							22,925	22,925			
100227217	LOS CABOS	MEX		07/31/2025		927							927	927			
100227218	PLAYA DEL CARMEN	MEX		07/31/2025		428							428	428			
100227219	LORETO	MEX		07/31/2025		3,845							3,845	3,845			
100227220	LOS CABOS	MEX		07/31/2025		2,600							2,600	2,600			
100227222	PUERTO VALLARTA	MEX		07/31/2025		579							579	579			
100227224	TULUM	MEX		07/31/2025		359							359	359			
100227225	TULUM	MEX		07/31/2025		1,054							1,054	1,054			
100227227	LOS CABOS	MEX		07/31/2025		707							707	707			
100227229	CLERMONT	FL		07/31/2025		963		(45)			(45)		918	918			
100227232	CARY	NC		07/31/2025		847		(23)			(23)		824	824			
100227233	MONTEBELLO	VA		07/31/2025		875		(38)			(38)		837	837			
100227234	PHOENIX	AZ		07/31/2025		1,860		(65)			(65)		1,795	1,795			
100227235	FLORENCE	OR		07/31/2025		760		(26)			(26)		734	734			
100227236	VERNON	CT		07/31/2025		1,014		(47)			(47)		967	967			
100227237	STAFFORD	TX		07/31/2025		727		(24)			(24)		703	703			
100227239	WASHINGTON	NC		07/31/2025		680		(28)			(28)		652	652			
100227240	TAMPA	FL		07/31/2025		434		(14)			(14)		420	420			
100227241	BROCKTON	MA		07/31/2025		1,363		(7)			(7)		1,356	1,356			
100227242	PEARLAND	TX		07/31/2025		15,308		(498)			(498)		14,810	14,810			
100227243	WEST NEW YORK	NJ		07/31/2025		1,612		(21)			(21)		1,591	1,591			
100227244	WEST NEW YORK	NJ		07/31/2025		2,075		(27)			(27)		2,048	2,048			
100227245	JEFFERSON CITY	MO		07/31/2025		524		(24)			(24)		500	500			
100227246	BRADENTON	FL		07/31/2025		858		(37)			(37)		821	821			
100227248	PHOENIX	AZ		07/31/2025		641		(19)			(19)		622	622			
100227249	CHARLOTTE	NC		07/31/2025		871		(30)			(30)		841	841			
100227250	VIRGINIA BEACH	VA		07/31/2025		597		(15)			(15)		582	582			
100227251	FRIDLEY	MN		07/31/2025		475		(22)			(22)		453	453			
100227252	SEVIERVILLE	TN		07/31/2025		1,164		(25)			(25)		1,139	1,139			
100227253	GARNER	NC		07/31/2025		831		(23)			(23)		808	808			
100227254	BEAUFORT	SC		07/31/2025		2,162		(48)			(48)		2,114	2,114			
100227257	CLEARWATER	FL		07/31/2025		444		(15)			(15)		429	429			
100227259	LACEY	WA		07/31/2025		738		(13)			(13)		725	725			
100227260	BAKERSFIELD	CA		07/31/2025		597		(21)			(21)		576	576			
100227261	HOT SPRINGS VILLAGE	AR		07/31/2025		667		3			3		670	670			
100227262	WASHINGTON	DC		07/31/2025		1,302		(36)			(36)		1,266	1,266			
100227263	DALTON	GA		07/31/2025		562		(19)			(19)		543	543			
100227264	GEORGETOWN	TX		07/31/2025		977		(35)			(35)		942	942			
100227265	PALM COAST	FL		07/31/2025		943		(28)			(28)		915	915			
100227266	BENTONVILLE	AR		07/31/2025		1,446		(27)			(27)		1,419	1,419			
100227267	FREDERICKSBURG	TX		07/31/2025		897		(24)			(24)		873	873			
100227268	VIRGINIA BEACH	VA		07/31/2025		1,120		(30)			(30)		1,090	1,090			
100227269	HOLLYWOOD	FL		07/31/2025		1,031		(19)			(19)		1,012	1,012			
100227270	CARY	NC		07/31/2025		978		(44)			(44)		934	934			
100227271	CINCINNATI	OH		07/31/2025		842		(45)			(45)		797	797			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100227272	MCMILLAN	MI		07/31/2025		871		(37)			(37)		834	834			
100227273	MINNEAPOLIS	MN		07/31/2025		518		(10)			(10)		508	508			
100227274	LANCASTER	OH		07/31/2025		610		(28)			(28)		582	582			
100227275	ALACHUA	FL		07/31/2025		597		(26)			(26)		571	571			
100227276	COLORADO SPRINGS	CO		07/31/2025		957		(23)			(23)		934	934			
100227277	CINCINNATI	OH		07/31/2025		391		(19)			(19)		372	372			
100227278	DURHAM	NC		07/31/2025		10,519		(375)			(375)		10,144	10,144			
100227279	MORRISVILLE	NC		07/31/2025		1,048		(37)			(37)		1,011	1,011			
100227280	LORIDA	FL		07/31/2025		697		(36)			(36)		661	661			
100227281	ALBUQUERQUE	NM		07/31/2025		2,229		(73)			(73)		2,156	2,156			
100227282	DETROIT	MI		07/31/2025		744		(36)			(36)		708	708			
100227283	MYRTLE BEACH	SC		07/31/2025		1,225		(16)			(16)		1,209	1,209			
100227284	OAK ISLAND	NC		07/31/2025		2,040		(56)			(56)		1,984	1,984			
100227285	DUNCANVILLE	TX		07/31/2025		786		(35)			(35)		751	751			
100227286	TUCSON	AZ		07/31/2025		630		(10)			(10)		620	620			
100227287	MIDVALE	UT		07/31/2025		1,228		(13)			(13)		1,215	1,215			
100227288	SALT LAKE CITY	UT		07/31/2025		1,020		(45)			(45)		975	975			
100227289	GODDARD	KS		07/31/2025		388		(11)			(11)		377	377			
100227290	ROSCOMMON	MI		07/31/2025		383		(18)			(18)		365	365			
100227932	MIAMI BEACH	FL		08/04/2025		1,017		(16)			(16)		1,001	1,001			
100227933	MODESTO	CA		08/04/2025		460		(14)			(14)		446	446			
100227936	MADISON HEIGHTS	MI		08/04/2025		796		(17)			(17)		779	779			
100227937	PENSACOLA	FL		08/04/2025		208		(10)			(10)		198	198			
100227939	CASTRO VALLEY	CA		08/04/2025		4,123		(119)			(119)		4,004	4,004			
100227940	LOS ANGELES	CA		08/04/2025		1,295		(61)			(61)		1,234	1,234			
100227941	EVERGREEN	CO		08/04/2025		2,696		(37)			(37)		2,659	2,659			
100227942	RANCHO CUCAMONGA	CA		08/04/2025		5,307		(155)			(155)		5,152	5,152			
100227943	HOPKINTON	MA		08/04/2025		1,789		(71)			(71)		1,718	1,718			
100227946	NORTH BRUNSWICK	NJ		08/04/2025		2,437		(99)			(99)		2,338	2,338			
100227947	DENVER	CO		08/04/2025		1,720		(70)			(70)		1,650	1,650			
100227949	LOS ANGELES	CA		08/04/2025		1,256		(4)			(4)		1,252	1,252			
100227952	FORT WORTH	TX		08/04/2025		343		(7)			(7)		336	336			
100227953	BOCA RATON	FL		08/04/2025		1,055		(7)			(7)		1,048	1,048			
100227954	PICO RIVERA	CA		08/04/2025		2,133		(101)			(101)		2,032	2,032			
100227955	QUEEN CREEK	AZ		08/04/2025		3,469		(28)			(28)		3,441	3,441			
100227957	SAN BERNARDINO	CA		08/04/2025		705		(25)			(25)		680	680			
100227958	MONTEBELLO	CA		08/04/2025		1,076		(13)			(13)		1,063	1,063			
100227959	PHOENIX	AZ		08/04/2025		508		(23)			(23)		485	485			
100227961	SHAFTER	CA		08/04/2025		3,051		8			8		3,059	3,059			
100227962	PORTLAND	TX		08/04/2025		801		(1)			(1)		800	800			
100227963	CLEVELAND	OH		08/04/2025		284		(4)			(4)		280	280			
100227964	INDIO	CA		08/04/2025		1,167		(7)			(7)		1,160	1,160			
100227965	CANYON LAKE	CA		08/04/2025		2,601		(69)			(69)		2,532	2,532			
100227966	COMPTON	CA		08/04/2025		1,367		(24)			(24)		1,343	1,343			
100227967	TWENTYNINE PALMS	CA		08/04/2025		493		(13)			(13)		480	480			
100227968	BALTIMORE	MD		08/04/2025		624		(4)			(4)		620	620			
100227969	HAGERSTOWN	MD		08/04/2025		488		(12)			(12)		476	476			
100227970	ORLANDO	FL		08/04/2025		3,482		(163)			(163)		3,319	3,319			
100227971	GERMANTOWN	MD		08/04/2025		3,047		(40)			(40)		3,007	3,007			
100227972	SOUTH MILWAUKEE	WI		08/04/2025		1,143		(29)			(29)		1,114	1,114			
100227973	WINCHESTER	CA		08/04/2025		1,490		(70)			(70)		1,420	1,420			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100227974	WELLSTON	MI		08/04/2025		296		(14)			(14)		282	282			
100227975	FLOWERY BRANCH	GA		08/04/2025		601		(28)			(28)		573	573			
100227976	PALMDALE	CA		08/04/2025		976		(16)			(16)		960	960			
100227977	ODESSA	TX		08/04/2025		421		(4)			(4)		417	417			
100227978	LA HABRA	CA		08/04/2025		21,142		(149)			(149)		20,993	20,993			
100227979	PLEASANT GROVE	UT		08/04/2025		2,213		(63)			(63)		2,150	2,150			
100227982	BUENA PARK	CA		08/04/2025		1,686		(58)			(58)		1,628	1,628			
100227983	HIALEAH	FL		08/04/2025		896		(42)			(42)		854	854			
100227984	KISSIMMEE	FL		08/04/2025		803		3			3		806	806			
100227987	SOUTH YARMOUTH	MA		08/04/2025		1,017		(26)			(26)		991	991			
100227988	PASADENA	CA		08/04/2025		1,479		(11)			(11)		1,468	1,468			
100227989	KISSIMMEE	FL		08/04/2025		455		(21)			(21)		434	434			
100227990	VICTORVILLE	CA		08/04/2025		958		(18)			(18)		940	940			
100227991	CORONA	CA		08/04/2025		1,170		(55)			(55)		1,115	1,115			
100227992	LAREDO	TX		08/04/2025		777		6			6		783	783			
100227993	FAIRFAX	VA		08/04/2025		1,620		(67)			(67)		1,553	1,553			
100227994	LAMONT	CA		08/04/2025		435		(18)			(18)		417	417			
100227995	GERMANTOWN	MD		08/04/2025		429		(7)			(7)		422	422			
100227996	SCOTTSDALE	AZ		08/04/2025		1,856		(60)			(60)		1,796	1,796			
100227997	WHITTIER	CA		08/04/2025		1,866		(76)			(76)		1,790	1,790			
100227999	GAITHERSBURG	MD		08/04/2025		891		(11)			(11)		880	880			
100228000	MANHATTAN	KS		08/04/2025		3,598		(63)			(63)		3,535	3,535			
100228001	DERWOOD	MD		08/04/2025		43,133		(876)			(876)		42,257	42,257			
100228002	MERCED	CA		08/04/2025		1,005		5			5		1,010	1,010			
100228003	CHATTANOOGA	TN		08/04/2025		716		(19)			(19)		697	697			
100228004	SAN DIEGO	CA		08/04/2025		1,779		(76)			(76)		1,703	1,703			
100228005	KANSAS CITY	MO		08/04/2025		426		(1)			(1)		425	425			
100228006	HOUSTON	TX		08/04/2025		1,076		(23)			(23)		1,053	1,053			
100228007	AUGUSTA	GA		08/04/2025		359							359	359			
100228008	PASADENA	CA		08/06/2025		4,455		(195)			(195)		4,260	4,260			
100228009	FORT LAUDERDALE	FL		08/06/2025		2,201		(103)			(103)		2,098	2,098			
100228011	CELINA	TX		08/06/2025		1,868		(58)			(58)		1,810	1,810			
100228014	AGOURA HILLS	CA		08/06/2025		2,877		(88)			(88)		2,789	2,789			
100228015	MCKINNEY	TX		08/06/2025		6,999		(184)			(184)		6,815	6,815			
100228016	TEMPE	AZ		08/06/2025		1,446		(33)			(33)		1,413	1,413			
100228017	WALNUT CREEK	CA		08/06/2025		2,902		(77)			(77)		2,825	2,825			
100228020	LOS ANGELES	CA		08/06/2025		2,674		(36)			(36)		2,638	2,638			
100228023	GILBERT	AZ		08/06/2025		2,407		(51)			(51)		2,356	2,356			
100228024	SAN DIEGO	CA		08/06/2025		18,290		(531)			(531)		17,759	17,759			
100228025	LITTLE ROCK	AR		08/06/2025		955		(42)			(42)		913	913			
100228026	HENDERSON	NV		08/06/2025		79,901		(1,407)			(1,407)		78,494	78,494			
100228027	RANCHO PALOS VERDES	CA		08/06/2025		1,910		(47)			(47)		1,863	1,863			
100228028	MONTEBELLO	CA		08/06/2025		2,952		(81)			(81)		2,871	2,871			
100228029	GARDEN GROVE	CA		08/06/2025		20,109		(196)			(196)		19,913	19,913			
100228030	BALDWIN PARK	CA		08/06/2025		683		(14)			(14)		669	669			
100228031	GLENDALE	AZ		08/06/2025		3,969		(126)			(126)		3,843	3,843			
100228032	APEX	NC		08/06/2025		1,031		7			7		1,038	1,038			
100228033	WESTON	FL		08/06/2025		2,283		(39)			(39)		2,244	2,244			
100228034	MIAMI	FL		08/06/2025		1,886		(51)			(51)		1,835	1,835			
100228035	HUDSON	NH		08/06/2025		928		(19)			(19)		909	909			
100228036	GULF SHORES	AL		08/07/2025		447		(20)			(20)		427	427			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228037	TUCSON	AZ		08/07/2025		774		(30)			(30)		744	744			
100228038	LONG BEACH	CA		08/07/2025		649		(3)			(3)		646	646			
100228039	TALLAHASSEE	FL		08/07/2025		663		(20)			(20)		643	643			
100228040	LOVELAND	CO		08/07/2025		887		(30)			(30)		857	857			
100228041	YULEE	FL		08/07/2025		72,081		(2,406)			(2,406)		69,675	69,675			
100228042	ACWORTH	GA		08/07/2025		723		(4)			(4)		719	719			
100228043	LAREDO	TX		08/07/2025		2,003		(79)			(79)		1,924	1,924			
100228044	REDONDO BEACH	CA		08/07/2025		2,693		(105)			(105)		2,588	2,588			
100228045	PALM SPRINGS	CA		08/07/2025		7,085		(236)			(236)		6,849	6,849			
100228046	CHULA VISTA	CA		08/07/2025		12,176		(350)			(350)		11,826	11,826			
100228048	DAVENPORT	FL		08/07/2025		261		(12)			(12)		249	249			
100228050	MARIETTA	GA		08/07/2025		635		(28)			(28)		607	607			
100228051	GRANITE BAY	CA		08/07/2025		4,034		(143)			(143)		3,891	3,891			
100228052	SAN ANTONIO	TX		08/07/2025		411		(8)			(8)		403	403			
100228053	CULPEPPER	VA		08/07/2025		433		(6)			(6)		427	427			
100228054	BAILEY	CO		08/07/2025		881		5			5		886	886			
100228055	THOUSAND OAKS	CA		08/07/2025		1,257		(29)			(29)		1,228	1,228			
100228056	FLEMING ISLAND	FL		08/07/2025		773		(8)			(8)		765	765			
100228057	TAMPA	FL		08/07/2025		36,550		(300)			(300)		36,250	36,250			
100228058	BOCA RATON	FL		08/07/2025		2,032		(1)			(1)		2,031	2,031			
100228059	SPRING	TX		08/07/2025		411		(9)			(9)		402	402			
100228060	CHULA VISTA	CA		08/07/2025		1,195		(56)			(56)		1,139	1,139			
100228061	CHICAGO	IL		08/07/2025		407		(17)			(17)		390	390			
100228062	GREENSBORO	NC		08/07/2025		578		(27)			(27)		551	551			
100228063	LUBBOCK	TX		08/07/2025		3,917		(67)			(67)		3,850	3,850			
100228064	HENDERSON	NV		08/07/2025		787		(36)			(36)		751	751			
100228066	VICTORVILLE	CA		08/07/2025		262		(12)			(12)		250	250			
100228067	STAUNTON	VA		08/07/2025		443		(15)			(15)		428	428			
100228068	HENDERSONVILLE	NC		08/07/2025		834		(28)			(28)		806	806			
100228069	FORT LUPTON	CO		08/07/2025		1,189		(35)			(35)		1,154	1,154			
100228070	WICHITA	KS		08/07/2025		2,141		(100)			(100)		2,041	2,041			
100228071	THORNDALE	TX		08/07/2025		519		(24)			(24)		495	495			
100228072	MORENO VALLEY	CA		08/07/2025		1,967		(90)			(90)		1,877	1,877			
100228074	MATTHEWS	NC		08/07/2025		1,140		(51)			(51)		1,089	1,089			
100228075	SANDY	UT		08/07/2025		5,099		(138)			(138)		4,961	4,961			
100228076	YAKIMA	WA		08/07/2025		989		18			18		1,007	1,007			
100228078	MOKENA	IL		08/07/2025		1,853		(65)			(65)		1,788	1,788			
100228080	MIAMI	FL		08/07/2025		364		(17)			(17)		347	347			
100228082	EUGENE	OR		08/07/2025		788		(37)			(37)		751	751			
100228083	COATESVILLE	PA		08/07/2025		336		(9)			(9)		327	327			
100228084	SAINT LOUIS	MO		08/07/2025		511		(10)			(10)		501	501			
100228085	CLEARWATER	FL		08/07/2025		2,105		(63)			(63)		2,042	2,042			
100228086	FRESNO	CA		08/07/2025		1,364		3			3		1,367	1,367			
100228087	LADSON	SC		08/07/2025		539		(16)			(16)		523	523			
100228088	LOUISVILLE	KY		08/07/2025		7,594		(354)			(354)		7,240	7,240			
100228089	EDGEWATER	MD		08/07/2025		865		(10)			(10)		855	855			
100228090	LAKELAND	FL		08/07/2025		494		(3)			(3)		491	491			
100228091	TUCSON	AZ		08/07/2025		794		(22)			(22)		772	772			
100228092	PROSPER	TX		08/07/2025		2,644		(83)			(83)		2,561	2,561			
100228093	LAWRENCEVILLE	GA		08/07/2025		752		(26)			(26)		726	726			
100228094	WAKE FOREST	NC		08/07/2025		773		(27)			(27)		746	746			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228095	APPLE VALLEY	MN		08/07/2025		1,502		(46)			(46)		1,456	1,456			
100228096	HILLSBORO	OR		08/07/2025		3,564		145			145		3,709	3,709			
100228098	NIBLEY	UT		08/07/2025		670		(15)			(15)		655	655			
100228100	OWENS CROSS ROADS	AL		08/07/2025		634		(6)			(6)		628	628			
100228101	VANCOUVER	WA		08/07/2025		969		(3)			(3)		966	966			
100228102	LEANDER	TX		08/07/2025		1,244		(11)			(11)		1,233	1,233			
100228103	MADISON	AL		08/07/2025		7,321		(36)			(36)		7,285	7,285			
100228104	MADISON	AL		08/07/2025		1,017		(5)			(5)		1,012	1,012			
100228105	GRAND RAPIDS	MI		08/07/2025		425		(5)			(5)		420	420			
100228106	RICHMOND	VA		08/07/2025		618		(6)			(6)		612	612			
100228107	WILMINGTON	NC		08/07/2025		20,374		(432)			(432)		19,942	19,942			
100228108	SAVANNAH	GA		08/07/2025		778		(20)			(20)		758	758			
100228111	COROLLA	NC		08/07/2025		2,627		(25)			(25)		2,602	2,602			
100228112	WENDELL	NC		08/07/2025		1,785		(11)			(11)		1,774	1,774			
100228113	ARNOLD	MO		08/07/2025		1,959		(33)			(33)		1,926	1,926			
100228114	CHARLOTTE	NC		08/07/2025		645		(8)			(8)		637	637			
100228115	HOLLY SPRINGS	GA		08/07/2025		1,014		(37)			(37)		977	977			
100228116	CODY	WY		08/07/2025		1,100		(25)			(25)		1,075	1,075			
100228117	PEARLAND	TX		08/07/2025		1,066		(30)			(30)		1,036	1,036			
100228118	LAS VEGAS	NV		08/07/2025		2,865		(42)			(42)		2,823	2,823			
100228119	ARLINGTON	VA		08/07/2025		1,595		(27)			(27)		1,568	1,568			
100228120	GRAIN VALLEY	MO		08/07/2025		158,688		(177)			(177)		158,511	108,366		(50,144)	(50,144)
100228121	SARALAND	AL		08/07/2025		382		(11)			(11)		371	371			
100228122	SAN ANTONIO	TX		08/07/2025		725		(12)			(12)		713	713			
100228123	PORTLAND	OR		08/07/2025		777		(31)			(31)		746	746			
100228124	JEFFERSON	NC		08/07/2025		996		(21)			(21)		975	975			
100228126	CHARLOTTE	NC		08/07/2025		532		(23)			(23)		509	509			
100228127	MERRITT ISLAND	FL		08/07/2025		536		(11)			(11)		525	525			
100228128	FRANKLIN	TN		08/07/2025		856		(24)			(24)		832	832			
100228129	LACEY	WA		08/07/2025		1,265		(26)			(26)		1,239	1,239			
100228130	PASCO	WA		08/07/2025		2,685		(79)			(79)		2,606	2,606			
100228131	MORGANTOWN	WV		08/07/2025		546		(14)			(14)		532	532			
100228133	ROUND ROCK	TX		08/07/2025		601		(20)			(20)		581	581			
100228135	NAPLES	FL		08/08/2025		1,078		(41)			(41)		1,037	1,037			
100228136	MILFORD	CT		08/08/2025		933		(41)			(41)		892	892			
100228138	LOS ANGELES	CA		08/08/2025		1,885		(68)			(68)		1,817	1,817			
100228139	TUCSON	AZ		08/08/2025		670		(21)			(21)		649	649			
100228140	EASTVALE	CA		08/08/2025		1,357		(16)			(16)		1,341	1,341			
100228141	BOCA RATON	FL		08/08/2025		2,443		(46)			(46)		2,397	2,397			
100228142	SALISBURY	NC		08/08/2025		890		(27)			(27)		863	863			
100228143	ALLEN	TX		08/08/2025		1,196		(38)			(38)		1,158	1,158			
100228144	WASHINGTON	DC		08/08/2025		1,365		(20)			(20)		1,345	1,345			
100228145	LONG BEACH	CA		08/08/2025		1,784		(38)			(38)		1,746	1,746			
100228146	NEW PORT RICHEY	FL		08/08/2025		560		(26)			(26)		534	534			
100228148	ORLANDO	FL		08/08/2025		551		(10)			(10)		541	541			
100228149	CAPE CORAL	FL		08/08/2025		611		(23)			(23)		588	588			
100228151	SEATTLE	WA		08/11/2025		1,634		(45)			(45)		1,589	1,589			
100228155	BORING	OR		08/11/2025		4,478		(41)			(41)		4,437	4,437			
100228157	HOBOKEN	NJ		08/11/2025		1,289		(49)			(49)		1,240	1,240			
100228158	HUNTINGTON BEACH	CA		08/11/2025		5,724		(202)			(202)		5,522	5,522			
100228159	FAYETTEVILLE	GA		08/11/2025		1,954		(67)			(67)		1,887	1,887			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228161	SEATTLE	WA		08/11/2025		716		(13)			(13)		703	703			
100228163	SEABROOK ISLAND	SC		08/11/2025		3,589		(126)			(126)		3,463	3,463			
100228165	BLACK CANYON CITY	AZ		08/11/2025		1,921		(35)			(35)		1,886	1,886			
100228166	CLE ELUM	WA		08/11/2025		3,237		(100)			(100)		3,137	3,137			
100228168	KAMUELA	HI		08/11/2025		3,097		(87)			(87)		3,010	3,010			
100228169	EL CAJON	CA		08/11/2025		2,926		(98)			(98)		2,828	2,828			
100228171	LONG BEACH TOWNSHIP	NJ		08/11/2025		8,340		(183)			(183)		8,157	8,157			
100228172	FRANKLIN	WI		08/11/2025		1,032		(48)			(48)		984	984			
100228173	PARAMUS	NJ		08/11/2025		3,284		(95)			(95)		3,189	3,189			
100228174	JENKINTOWN	PA		08/11/2025		2,201		(1)			(1)		2,200	2,200			
100228177	VANDALIA	OH		08/11/2025		500		(19)			(19)		481	481			
100228178	WESTFIELD	NJ		08/11/2025		6,724		(142)			(142)		6,582	6,582			
100228179	LAWRENCEVILLE	GA		08/11/2025		1,006		(8)			(8)		998	998			
100228182	WEST PALM BEACH	FL		08/11/2025		1,454		(66)			(66)		1,388	1,388			
100228185	ALHAMBRA	CA		08/11/2025		2,180		(43)			(43)		2,137	2,137			
100228186	SEASIDE	OR		08/11/2025		1,820		(82)			(82)		1,738	1,738			
100228187	MODESTO	CA		08/11/2025		624		8			8		632	632			
100228188	MILTON	MA		08/11/2025		1,851		(53)			(53)		1,798	1,798			
100228189	SANTA CLARITA	CA		08/11/2025		1,263		(56)			(56)		1,207	1,207			
100228191	BEVERLY HILLS	CA		08/11/2025		5,583		(12)			(12)		5,571	5,571			
100228192	NORTHRIDGE	CA		08/11/2025		2,750		(89)			(89)		2,661	2,661			
100228195	DOWNEY	CA		08/11/2025		2,219		(85)			(85)		2,134	2,134			
100228196	SHERMAN OAKS	CA		08/11/2025		3,782		(159)			(159)		3,623	3,623			
100228197	WOODLAND HILLS	CA		08/11/2025		2,932		(85)			(85)		2,847	2,847			
100228198	WATERBURY	CT		08/11/2025		780		(12)			(12)		768	768			
100228199	BARBERTON	OH		08/11/2025		254		(4)			(4)		250	250			
100228201	GLENDALE	CA		08/11/2025		2,637							2,637	2,637			
100228202	GRANADA HILLS	CA		08/11/2025		2,114		(32)			(32)		2,082	2,082			
100228203	GLENDALE	CA		08/11/2025		1,522		(31)			(31)		1,491	1,491			
100228204	GLENDALE	CA		08/11/2025		1,453		(52)			(52)		1,401	1,401			
100228205	PHOENIX	AZ		08/11/2025		539		(25)			(25)		514	514			
100228207	MIAMI	FL		08/11/2025		1,046		(24)			(24)		1,022	1,022			
100228208	PUEBLO WEST	CO		08/11/2025		919		32			32		951	951			
100228209	MONTROSE	CA		08/11/2025		1,616		(38)			(38)		1,578	1,578			
100228210	OXNARD	CA		08/11/2025		1,414		(22)			(22)		1,392	1,392			
100228211	MCHENRY	IL		08/11/2025		315		(7)			(7)		308	308			
100228214	GLENDALE	CA		08/11/2025		1,212		(57)			(57)		1,155	1,155			
100228216	NORTH HOLLYWOOD	CA		08/11/2025		2,524		(90)			(90)		2,434	2,434			
100228217	SUN VALLEY	CA		08/11/2025		2,966		(106)			(106)		2,860	2,860			
100228218	HOUSTON	TX		08/11/2025		512		(18)			(18)		494	494			
100228219	GRANADA HILLS	CA		08/11/2025		2,508		(56)			(56)		2,452	2,452			
100228220	NORTH HILLS	CA		08/11/2025		2,162		(101)			(101)		2,061	2,061			
100228221	STONEHAM	MA		08/11/2025		1,238		(32)			(32)		1,206	1,206			
100228222	TAYLOR	MI		08/11/2025		571		(20)			(20)		551	551			
100228223	GRANADA HILLS	CA		08/11/2025		2,234		(103)			(103)		2,131	2,131			
100228224	SANTA CLARITA	CA		08/11/2025		523		19			19		542	542			
100228225	PERRIS	CA		08/11/2025		601		(28)			(28)		573	573			
100228226	SUN VALLEY	CA		08/11/2025		2,873		(119)			(119)		2,754	2,754			
100228227	LAS VEGAS	NV		08/11/2025		579		(21)			(21)		558	558			
100228228	MIAMI	FL		08/11/2025		1,166		23			23		1,189	1,189			
100228230	PARRISH	FL		08/11/2025		615		(13)			(13)		602	602			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228231	DAVIDSON	NC		08/11/2025		936		(36)			(36)		900	900			
100228233	SOUDERTON	PA		08/11/2025		518		(18)			(18)		500	500			
100228234	PLANTATION	FL		08/11/2025		1,391		(48)			(48)		1,343	1,343			
100228235	NAPLES	FL		08/11/2025		619		(14)			(14)		605	605			
100228236	WASILLA	AK		08/11/2025		1,882		(42)			(42)		1,840	1,840			
100228237	SUTTON	MA		08/11/2025		2,188		(46)			(46)		2,142	2,142			
100228238	INDEPENDENCE	OH		08/11/2025		574		(8)			(8)		566	566			
100228239	HOBOKEN	NJ		08/11/2025		1,216		(14)			(14)		1,202	1,202			
100228240	MARYSVILLE	WA		08/11/2025		1,259		(31)			(31)		1,228	1,228			
100228241	WEST BLOOMFIELD	MI		08/11/2025		1,464		(44)			(44)		1,420	1,420			
100228242	DANDRIDGE	TN		08/11/2025		621		(19)			(19)		602	602			
100228243	YONKERS	NY		08/11/2025		1,712		(24)			(24)		1,688	1,688			
100228244	PORTSMOUTH	NH		08/11/2025		1,474		(64)			(64)		1,410	1,410			
100228245	TRENTON	NJ		08/11/2025		430		(7)			(7)		423	423			
100228246	PARAMUS	NJ		08/11/2025		2,055		(62)			(62)		1,993	1,993			
100228247	KANAB	UT		08/11/2025		749		(28)			(28)		721	721			
100228250	WOODBRIDGE	NJ		08/11/2025		744		(11)			(11)		733	733			
100228252	BERKELEY	CA		08/11/2025		1,381		(43)			(43)		1,338	1,338			
100228253	HOLLIS	ME		08/11/2025		941		(40)			(40)		901	901			
100228254	BRIAN HEAD	UT		08/11/2025		864		(27)			(27)		837	837			
100228255	KENOSHA	WI		08/11/2025		402		(16)			(16)		386	386			
100228256	CASTLETON	VT		08/11/2025		537		(18)			(18)		519	519			
100228257	EDINBURG	TX		08/11/2025		1,469		(42)			(42)		1,427	1,427			
100228258	LEHIGHTON	PA		08/11/2025		609		(9)			(9)		600	600			
100228260	LAKESIDE	OR		08/11/2025		1,778		(69)			(69)		1,709	1,709			
100228262	PORT JERVIS	NY		08/11/2025		560		(20)			(20)		540	540			
100228263	REDDING	CA		08/11/2025		2,137		(7)			(7)		2,130	2,130			
100228265	BUCKHEAD	GA		08/11/2025		62,388		(2,020)			(2,020)		60,368	60,368			
100228266	KEANSBURG	NJ		08/11/2025		1,021		(29)			(29)		992	992			
100228267	MENTONE	AL		08/11/2025		692		(19)			(19)		673	673			
100228268	CYPRESS	CA		08/11/2025		1,482		(9)			(9)		1,473	1,473			
100228269	SMITHFIELD	RI		08/11/2025		943		(32)			(32)		911	911			
100228271	PORTLAND	OR		08/11/2025		692		(28)			(28)		664	664			
100228273	WEST HAVEN	CT		08/11/2025		2,096		(71)			(71)		2,025	2,025			
100228274	EUTAWVILLE	SC		08/11/2025		625		(28)			(28)		597	597			
100228275	MEMPHIS	TN		08/11/2025		536		14			14		550	550			
100228276	LITITZ	PA		08/11/2025		769		(26)			(26)		743	743			
100228277	TAMPA	FL		08/11/2025		478		(12)			(12)		466	466			
100228278	VICTORVILLE	CA		08/11/2025		608		(16)			(16)		592	592			
100228279	SARASOTA	FL		08/11/2025		978		(18)			(18)		960	960			
100228280	ORANGEBURG	NY		08/11/2025		1,430		(59)			(59)		1,371	1,371			
100228281	KILL DEVIL HILLS	NC		08/11/2025		3,533		(108)			(108)		3,425	3,425			
100228282	BYRDSTOWN	TN		08/11/2025		763		(20)			(20)		743	743			
100228283	LOWELL	MA		08/11/2025		1,332		(57)			(57)		1,275	1,275			
100228284	SAN ANTONIO	TX		08/11/2025		513		(9)			(9)		504	504			
100228285	CANTON	OH		08/11/2025		402		(15)			(15)		387	387			
100228287	CHEEKTOWAGA	NY		08/11/2025		1,175		(49)			(49)		1,126	1,126			
100228288	HAMILTON	NJ		08/11/2025		587		(18)			(18)		569	569			
100228289	PASADENA	CA		08/11/2025		2,145		(60)			(60)		2,085	2,085			
100228290	AUSTIN	TX		08/11/2025		1,532		(29)			(29)		1,503	1,503			
100228291	HILLSBOROUGH	NC		08/11/2025		711		(26)			(26)		685	685			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228292	PORT ARANSAS	TX		08/11/2025		2,114		(60)			(60)		2,054	2,054			
100228293	CHICAGO	IL		08/11/2025		858		(23)			(23)		835	835			
100228295	PARRISH	FL		08/11/2025		523		(13)			(13)		510	510			
100228296	SAN DIEGO	CA		08/11/2025		1,409		(51)			(51)		1,358	1,358			
100228298	SPOKANE	WA		08/11/2025		878		(31)			(31)		847	847			
100228299	PALM SPRINGS	CA		08/11/2025		536		(22)			(22)		514	514			
100228301	YUMA	AZ		08/11/2025		450		(7)			(7)		443	443			
100228302	TACOMA	WA		08/11/2025		837		(24)			(24)		813	813			
100228303	FREEHOLD	NY		08/11/2025		454		(16)			(16)		438	438			
100228304	DELLROSE	TN		08/11/2025		1,995		(49)			(49)		1,946	1,946			
100228305	NORTH LAS VEGAS	NV		08/11/2025		560		(18)			(18)		542	542			
100228306	LOS ANGELES	CA		08/11/2025		5,036		(177)			(177)		4,859	4,859			
100228307	CORPUS CHRISTI	TX		08/11/2025		1,590		(63)			(63)		1,527	1,527			
100228308	SLIDELL	LA		08/11/2025		382		(9)			(9)		373	373			
100228310	BOYNTON BEACH	FL		08/11/2025		585		(15)			(15)		570	570			
100228312	LANSDALE	PA		08/11/2025		706		(29)			(29)		677	677			
100228313	NORTH LAS VEGAS	NV		08/11/2025		469		(15)			(15)		454	454			
100228315	BREMERTON	WA		08/11/2025		1,888		(40)			(40)		1,848	1,848			
100228316	MADERA	CA		08/11/2025		528		(19)			(19)		509	509			
100228318	LOUISVILLE	KY		08/11/2025		593		(20)			(20)		573	573			
100228319	ELIZABETHTOWN	KY		08/11/2025		646		(17)			(17)		629	629			
100228320	GARNERVILLE	NY		08/11/2025		774		(33)			(33)		741	741			
100228321	MANCHESTER	MA		08/11/2025		1,184		(35)			(35)		1,149	1,149			
100228322	MERRITT ISLAND	FL		08/11/2025		1,072		(33)			(33)		1,039	1,039			
100228323	CINCINNATI	OH		08/11/2025		677		9			9		686	686			
100228324	LAKEWOOD RANCH	FL		08/11/2025		855		(26)			(26)		829	829			
100228325	COLUMBUS	OH		08/11/2025		402		(15)			(15)		387	387			
100228326	SPRINGFIELD	PA		08/11/2025		746		(26)			(26)		720	720			
100228327	MECHANICSBURG	PA		08/11/2025		438		(12)			(12)		426	426			
100228328	ASHBURN	VA		08/11/2025		773		(7)			(7)		766	766			
100228329	CLEVELAND	OH		08/11/2025		465		(16)			(16)		449	449			
100228330	TEWKSBURY	MA		08/11/2025		831		(27)			(27)		804	804			
100228331	LAFAYETTE	CO		08/11/2025		831		(26)			(26)		805	805			
100228332	SEMINOLE	TX		08/11/2025		427		(10)			(10)		417	417			
100228333	CAPE CORAL	FL		08/11/2025		54,605		(1,595)			(1,595)		53,010	53,010			
100228335	PLYMOUTH	MA		08/11/2025		581		(20)			(20)		561	561			
100228336	CARY	NC		08/11/2025		968		(34)			(34)		934	934			
100228337	BUFFALO	NY		08/11/2025		635		(21)			(21)		614	614			
100228338	WHEAT RIDGE	CO		08/11/2025		762		(16)			(16)		746	746			
100228339	WAUWATOSA	WI		08/11/2025		1,312		(31)			(31)		1,281	1,281			
100228340	MONTGOMERY	AL		08/11/2025		407		(8)			(8)		399	399			
100228342	MEMPHIS	TN		08/11/2025		495		13			13		508	508			
100228343	HILLSBORO	OR		08/11/2025		920		(39)			(39)		881	881			
100228344	MARIETTA	GA		08/11/2025		574		(19)			(19)		555	555			
100228345	ATLANTA	GA		08/11/2025		719		(13)			(13)		706	706			
100228346	CHICAGO	IL		08/11/2025		2,288		(105)			(105)		2,183	2,183			
100228349	DUPONT	WA		08/11/2025		2,503		(105)			(105)		2,398	2,398			
100228350	FORT LAUDERDALE	FL		08/11/2025		4,746		(83)			(83)		4,663	4,663			
100228351	WICKENBURG	AZ		08/11/2025		483		(13)			(13)		470	470			
100228352	FRISCO	TX		08/11/2025		540		(15)			(15)		525	525			
100228353	PARKVILLE	MO		08/11/2025		427		(14)			(14)		413	413			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228354	LAKE WORTH	FL		08/11/2025		649		(23)			(23)		626	626			
100228355	LACKAWAXEN	PA		08/11/2025		1,802		(9)			(9)		1,793	1,793			
100228356	HARWICH	MA		08/11/2025		1,056		(34)			(34)		1,022	1,022			
100228357	PENNSVILLE	NJ		08/11/2025		649		(81)			(81)		568	568			
100228358	BRIGANTINE	NJ		08/11/2025		1,492		(7)			(7)		1,485	1,485			
100228359	MANASSAS	VA		08/11/2025		3,203		(36)			(36)		3,167	3,167			
100228360	BATON ROUGE	LA		08/11/2025		762		(29)			(29)		733	733			
100228362	HAMPSTEAD	NC		08/11/2025		995		(16)			(16)		979	979			
100228364	KINGSTON	MA		08/11/2025		681		(14)			(14)		667	667			
100228365	LYONS	CO		08/11/2025		972		(24)			(24)		948	948			
100228366	KENNETT SQUARE	PA		08/11/2025		821		(13)			(13)		808	808			
100228368	FITCHBURG	MA		08/11/2025		1,744		(22)			(22)		1,722	1,722			
100228369	PALM SPRINGS	CA		08/11/2025		1,064		(25)			(25)		1,039	1,039			
100228370	SEASIDE HEIGHTS	NJ		08/11/2025		112,900		(5,709)			(5,709)		107,191	107,191			
100228371	BRAZIL	IN		08/11/2025		427		(7)			(7)		420	420			
100228372	BILLINGS	MT		08/11/2025		932		(19)			(19)		913	913			
100228373	GOODYEAR	AZ		08/11/2025		788		(13)			(13)		775	775			
100228374	BAKERSFIELD	CA		08/11/2025		4,065		(158)			(158)		3,907	3,907			
100228375	MENOMONIE	WI		08/11/2025		406		(12)			(12)		394	394			
100228376	GLENWOOD	MN		08/11/2025		1,430		(31)			(31)		1,399	1,399			
100228377	NORTHVILLE	MI		08/11/2025		2,085		(64)			(64)		2,021	2,021			
100228379	HOBE SOUND	FL		08/11/2025		541		(19)			(19)		522	522			
100228380	TULSA	OK		08/11/2025		529		14			14		543	543			
100228381	YUMA	AZ		08/11/2025		890		(26)			(26)		864	864			
100228382	PHILADELPHIA	PA		08/11/2025		8,455		(187)			(187)		8,268	8,268			
100228383	GOODYEAR	AZ		08/11/2025		201		(5)			(5)		196	196			
100228384	CLYDE	NC		08/11/2025		542		(16)			(16)		526	526			
100228385	MOUNT JULIET	TN		08/11/2025		1,764		(51)			(51)		1,713	1,713			
100228386	WILLIAMS	AZ		08/11/2025		1,187		(43)			(43)		1,144	1,144			
100228387	LEWES	DE		08/11/2025		392		(17)			(17)		375	375			
100228388	ANDERSON	CA		08/11/2025		3,787		(77)			(77)		3,710	3,710			
100228389	QUEEN CREEK	AZ		08/11/2025		2,161		(55)			(55)		2,106	2,106			
100228390	SAN ANTONIO	TX		08/11/2025		471		(11)			(11)		460	460			
100228391	NAPLES	FL		08/11/2025		14,643		(417)			(417)		14,226	14,226			
100228392	SEDONA	AZ		08/11/2025		1,204		(65)			(65)		1,139	1,139			
100228393	PEWEE VALLEY	KY		08/11/2025		730		(21)			(21)		709	709			
100228394	APPLE VALLEY	MN		08/11/2025		716		(28)			(28)		688	688			
100228395	AVE MARIA	FL		08/11/2025		758		(23)			(23)		735	735			
100228398	REVERE	MA		08/11/2025		34,167		(457)			(457)		33,710	33,710			
100228399	SALEM	OR		08/11/2025		552		(13)			(13)		539	539			
100228400	AUBURN	MA		08/11/2025		813		(21)			(21)		792	792			
100228401	CAMBRIDGE	MN		08/11/2025		513		(7)			(7)		506	506			
100228402	NEWBURGH	NY		08/11/2025		1,111		(39)			(39)		1,072	1,072			
100228403	LARAMIE	WY		08/11/2025		1,091		(33)			(33)		1,058	1,058			
100228405	EAGLE LAKE	FL		08/11/2025		911		(32)			(32)		879	879			
100228406	BAKERSFIELD	CA		08/11/2025		403		(17)			(17)		386	386			
100228407	GROVER BEACH	CA		08/11/2025		1,932		(49)			(49)		1,883	1,883			
100228408	SAN DIEGO	CA		08/11/2025		1,032		(38)			(38)		994	994			
100228409	KISSIMMEE	FL		08/11/2025		3,001		(106)			(106)		2,895	2,895			
100228410	HONOLULU	HI		08/11/2025		775		(22)			(22)		753	753			
100228411	SUNRISE BEACH	TX		08/11/2025		1,860		(47)			(47)		1,813	1,813			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228412	WICKENBURG	AZ		08/11/2025		1,708		(66)			(66)		1,642	1,642			
100228413	MIAMI	FL		08/11/2025		827		(31)			(31)		796	796			
100228414	JASPER	GA		08/11/2025		454		(18)			(18)		436	436			
100228415	WOODBURY	CT		08/11/2025		4,624		(119)			(119)		4,505	4,505			
100228416	JOHNSTOWN	CO		08/11/2025		876		(22)			(22)		854	854			
100228417	SAINT CLOUD	FL		08/11/2025		551		(20)			(20)		531	531			
100228418	MIDLAND	TX		08/11/2025		893		(29)			(29)		864	864			
100228419	WHITETHORN	CA		08/11/2025		3,920		(45)			(45)		3,875	3,875			
100228420	MIDLAND	TX		08/11/2025		773		(25)			(25)		748	748			
100228421	TITUSVILLE	FL		08/11/2025		692		(9)			(9)		683	683			
100228422	TUCSON	AZ		08/11/2025		1,271		8			8		1,279	1,279			
100228423	VANCOUVER	WA		08/11/2025		1,003		(35)			(35)		968	968			
100228424	CLIFTON	NJ		08/11/2025		1,694		(53)			(53)		1,641	1,641			
100228425	POOLER	GA		08/11/2025		977		(40)			(40)		937	937			
100228426	PALM BAY	FL		08/11/2025		835		(29)			(29)		806	806			
100228427	TABERNACLE	NJ		08/11/2025		1,166		(21)			(21)		1,145	1,145			
100228429	DELAND	FL		08/11/2025		424		(13)			(13)		411	411			
100228430	TEMPE	AZ		08/11/2025		689		(26)			(26)		663	663			
100228431	COLUMBUS	OH		08/11/2025		930		47			47		977	977			
100228432	MARIETTA	GA		08/11/2025		950		(28)			(28)		922	922			
100228434	GREENFIELD	IN		08/11/2025		696		(29)			(29)		667	667			
100228435	SAVANNAH	GA		08/11/2025		1,592		(35)			(35)		1,557	1,557			
100228436	PHILADELPHIA	PA		08/11/2025		616		(17)			(17)		599	599			
100228437	CIBOLO	TX		08/11/2025		703		(25)			(25)		678	678			
100228438	HARDEEVILLE	SC		08/11/2025		803		(20)			(20)		783	783			
100228439	WASHINGTON	UT		08/11/2025		1,967		24			24		1,991	1,991			
100228440	LAS CRUCES	NM		08/11/2025		547		(3)			(3)		544	544			
100228441	CRESTONE	CO		08/11/2025		842		(27)			(27)		815	815			
100228442	GASTONIA	NC		08/11/2025		951		47			47		998	998			
100228443	GULF SHORES	AL		08/11/2025		1,193		59			59		1,252	1,252			
100228444	CULPEPER	VA		08/11/2025		579		(21)			(21)		558	558			
100228445	JURUPA VALLEY	CA		08/11/2025		934		(24)			(24)		910	910			
100228446	FREMONT	IN		08/11/2025		3,067		(111)			(111)		2,956	2,956			
100228447	ELMWOOD	TN		08/11/2025		584		(25)			(25)		559	559			
100228448	ROSEVILLE	CA		08/11/2025		1,308		65			65		1,373	1,373			
100228449	ROSENBERG	TX		08/11/2025		769		(3)			(3)		766	766			
100228450	ROCKPORT	TX		08/11/2025		688		5			5		693	693			
100228451	NORTH PORT	FL		08/11/2025		830		(14)			(14)		816	816			
100228452	WEST DES MOINES	IA		08/11/2025		4,677		(165)			(165)		4,512	4,512			
100228453	PARRISH	FL		08/11/2025		2,621		(93)			(93)		2,528	2,528			
100228454	BIG BEAR CITY	CA		08/11/2025		1,471		(41)			(41)		1,430	1,430			
100228455	GILBERT	AZ		08/11/2025		2,019		(90)			(90)		1,929	1,929			
100228456	REDMOND	OR		08/11/2025		1,902		(57)			(57)		1,845	1,845			
100228457	NORTH LAS VEGAS	NV		08/11/2025		1,083		79			79		1,162	1,162			
100228458	SALEM	SC		08/11/2025		1,634		(73)			(73)		1,561	1,561			
100228459	CARROLLTON	VA		08/11/2025		876		(44)			(44)		832	832			
100228460	GRAND JUNCTION	CO		08/11/2025		675		(20)			(20)		655	655			
100228461	AUBURN	AL		08/11/2025		604		(27)			(27)		577	577			
100228462	HAW RIVER	NC		08/11/2025		755		(20)			(20)		735	735			
100228463	BRIGANTINE	NJ		08/11/2025		1,719		(48)			(48)		1,671	1,671			
100228464	WINCHESTER	CA		08/11/2025		1,620		52			52		1,672	1,672			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228465	LAS CRUCES	NM		08/11/2025		556		1			1		557	557			
100228466	FRESNO	TX		08/11/2025		748		4			4		752	752			
100228467	LAS CRUCES	NM		08/11/2025		562		1			1		563	563			
100228468	CAPE CORAL	FL		08/11/2025		885		39			39		924	924			
100228469	SEDRO WOOLLEY	WA		08/11/2025		1,347		(43)			(43)		1,304	1,304			
100228470	STAR	ID		08/11/2025		1,004		26			26		1,030	1,030			
100228471	MERIDIAN	ID		08/11/2025		1,110		11			11		1,121	1,121			
100228472	JAMESTOWN	NC		08/11/2025		765		(35)			(35)		730	730			
100228474	INDIANAPOLIS	IN		08/11/2025		1,048		(5)			(5)		1,043	1,043			
100228475	LELAND	NC		08/11/2025		3,172		199			199		3,371	3,371			
100228476	LEBANON	TN		08/11/2025		716		31			31		747	747			
100228477	OCALA	FL		08/11/2025		853		5			5		858	858			
100228478	WAKE FOREST	NC		08/11/2025		747		32			32		779	779			
100228479	KUNA	ID		08/11/2025		876		(17)			(17)		859	859			
100228480	AUSTIN	TX		08/11/2025		786		(19)			(19)		767	767			
100228481	RICHMOND	KY		08/11/2025		2,661		(125)			(125)		2,536	2,536			
100228482	LIBERTY TWSP	OH		08/11/2025		981		(38)			(38)		943	943			
100228483	FULSHEAR	TX		08/11/2025		746		(16)			(16)		730	730			
100228484	OCONOMOWOC	WI		08/11/2025		873		(43)			(43)		830	830			
100228485	BAKERSFIELD	CA		08/11/2025		49,458		(1,951)			(1,951)		47,507	47,507			
100228486	SAINT LEONARD	MD		08/11/2025		645		(28)			(28)		617	617			
100228487	BATON ROUGE	LA		08/11/2025		734		(7)			(7)		727	727			
100228488	KENNESAW	GA		08/11/2025		690		(29)			(29)		661	661			
100228489	OAK ISLAND	NC		08/11/2025		1,043		(34)			(34)		1,009	1,009			
100228490	CRANSTON	RI		08/11/2025		1,257		(35)			(35)		1,222	1,222			
100228491	CLIFTON	CO		08/11/2025		410		(14)			(14)		396	396			
100228492	EL CAJON	CA		08/11/2025		1,779		(33)			(33)		1,746	1,746			
100228493	LOUISVILLE	KY		08/11/2025		952		(29)			(29)		923	923			
100228494	RIVERSIDE	CA		08/11/2025		1,194		(12)			(12)		1,182	1,182			
100228495	LELAND	NC		08/11/2025		586		(24)			(24)		562	562			
100228497	ACTON	MA		08/11/2025		723		(32)			(32)		691	691			
100228498	HOMESTEAD	FL		08/11/2025		753		(25)			(25)		728	728			
100228500	TOMS RIVER	NJ		08/11/2025		2,504		(73)			(73)		2,431	2,431			
100228501	ELLENSBURG	WA		08/11/2025		2,631		(73)			(73)		2,558	2,558			
100228502	WEST DENNIS	MA		08/11/2025		2,433		(70)			(70)		2,363	2,363			
100228503	TACOMA	WA		08/11/2025		643		(26)			(26)		617	617			
100228504	OCALA	FL		08/11/2025		764		(31)			(31)		733	733			
100228505	CHICAGO	IL		08/11/2025		923		(29)			(29)		894	894			
100228506	FULSHEAR	TX		08/11/2025		2,145		94			94		2,239	2,239			
100228507	COLUMBUS	OH		08/11/2025		888		38			38		926	926			
100228508	RICHARDSON	TX		08/11/2025		837		(16)			(16)		821	821			
100228509	MOUNTAIN HOME	ID		08/11/2025		8,026		(144)			(144)		7,882	7,882			
100228510	EDGARTOWN	MA		08/11/2025		2,321		(48)			(48)		2,273	2,273			
100228511	NEWARK	NJ		08/11/2025		1,246		(14)			(14)		1,232	1,232			
100228513	NEWBERG	OR		08/11/2025		1,023		(31)			(31)		992	992			
100228514	PORT CLINTON	OH		08/11/2025		2,146		(65)			(65)		2,081	2,081			
100228515	STURTEVANT	WI		08/11/2025		916		(38)			(38)		878	878			
100228516	SACRAMENTO	CA		08/11/2025		1,023		(18)			(18)		1,005	1,005			
100228518	MADISON	AL		08/11/2025		1,589		2			2		1,591	1,591			
100228519	SAINT AUGUSTINE	FL		08/11/2025		616		(26)			(26)		590	590			
100228520	STEPHENS CITY	VA		08/11/2025		1,453		(20)			(20)		1,433	1,433			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228521	COLUMBUS	OH		08/11/2025		852		35			35		887	887			
100228522	WASHINGTON	UT		08/11/2025		1,570		42			42		1,612	1,612			
100228523	KNOXVILLE	TN		08/11/2025		741		(27)			(27)		714	714			
100228524	MILWAUKEE	WI		08/11/2025		624		(25)			(25)		599	599			
100228525	DOVER	NH		08/11/2025		1,109		(31)			(31)		1,078	1,078			
100228526	JERSEY CITY	NJ		08/11/2025		1,788		(40)			(40)		1,748	1,748			
100228528	ARLINGTON	VA		08/11/2025		1,016		(19)			(19)		997	997			
100228529	WASHINGTON	UT		08/11/2025		1,454		38			38		1,492	1,492			
100228531	KERNERSVILLE	NC		08/11/2025		4,339		(92)			(92)		4,247	4,247			
100228532	MARIETTA	GA		08/11/2025		727		(21)			(21)		706	706			
100228533	ORLANDO	FL		08/11/2025		1,403		(34)			(34)		1,369	1,369			
100228534	MURRIETA	CA		08/11/2025		1,877		(64)			(64)		1,813	1,813			
100228535	SALEM	MA		08/11/2025		24,556		(409)			(409)		24,147	24,147			
100228536	LYON STATION	PA		08/11/2025		680		(16)			(16)		664	664			
100228537	OAK ISLAND	NC		08/11/2025		746		(25)			(25)		721	721			
100228538	GRAND RAPIDS	MI		08/11/2025		3,715		(151)			(151)		3,564	3,564			
100228539	PLAIN CITY	OH		08/11/2025		714		(21)			(21)		693	693			
100228541	WINCHESTER	VA		08/11/2025		662		(27)			(27)		635	635			
100228542	WHEAT RIDGE	CO		08/11/2025		1,095		(13)			(13)		1,082	1,082			
100228543	MYRTLE BEACH	SC		08/11/2025		751		(21)			(21)		730	730			
100228546	ROSEVILLE	CA		08/11/2025		1,501		59			59		1,560	1,560			
100228547	WEST COLUMBIA	SC		08/11/2025		599		(21)			(21)		578	578			
100228548	MELISSA	TX		08/11/2025		627		(15)			(15)		612	612			
100228549	CHICAGO	IL		08/11/2025		1,167		(20)			(20)		1,147	1,147			
100228550	PALMER	AK		08/11/2025		1,143		(20)			(20)		1,123	1,123			
100228551	FREDERICK	MD		08/11/2025		983		(22)			(22)		961	961			
100228553	MORRISVILLE	PA		08/11/2025		1,085		(44)			(44)		1,041	1,041			
100228554	SIERRA VISTA	AZ		08/11/2025		625		(28)			(28)		597	597			
100228555	GARDEN GROVE	CA		08/11/2025		3,513		(86)			(86)		3,427	3,427			
100228556	NORTH BERGEN	NJ		08/11/2025		1,856		(39)			(39)		1,817	1,817			
100228557	CEDAR CITY	UT		08/11/2025		625		(25)			(25)		600	600			
100228558	BIG LAKE	MN		08/11/2025		889		(26)			(26)		863	863			
100228559	HAMPSTEAD	NC		08/11/2025		646		(17)			(17)		629	629			
100228560	LAS VEGAS	NV		08/11/2025		1,773		(32)			(32)		1,741	1,741			
100228561	MELISSA	TX		08/11/2025		732		(17)			(17)		715	715			
100228562	ST GEORGE	UT		08/11/2025		688		(18)			(18)		670	670			
100228563	CONCORD	NC		08/11/2025		720		(32)			(32)		688	688			
100228564	ANNA	TX		08/11/2025		2,225		(52)			(52)		2,173	2,173			
100228565	AUBREY	TX		08/11/2025		13,319		(394)			(394)		12,925	12,925			
100228566	FAYETTEVILLE	AR		08/11/2025		456		(16)			(16)		440	440			
100228567	SAINT JOHN	IN		08/11/2025		475		8			8		483	483			
100228568	NAPLES	FL		08/11/2025		2,008		(68)			(68)		1,940	1,940			
100228569	LAKEWOOD	NJ		08/11/2025		1,478		(38)			(38)		1,440	1,440			
100228570	WEST VALLEY CITY	UT		08/11/2025		967		(21)			(21)		946	946			
100228571	WALLA WALLA	WA		08/11/2025		1,057		(37)			(37)		1,020	1,020			
100228572	KITTY HAWK	NC		08/11/2025		1,519		(47)			(47)		1,472	1,472			
100228576	ATLANTA	GA		08/11/2025		708		(30)			(30)		678	678			
100228577	ROSEVILLE	CA		08/11/2025		1,241		47			47		1,288	1,288			
100228578	LYNCHBURG	VA		08/11/2025		648		(18)			(18)		630	630			
100228579	CHULA VISTA	CA		08/11/2025		1,521		(28)			(28)		1,493	1,493			
100228581	ETOILE	TX		08/11/2025		710		(30)			(30)		680	680			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228582	TAVARES	FL		08/11/2025		697		(13)			(13)		684	684			
100228583	GULF SHORES	AL		08/11/2025		1,588		(61)			(61)		1,527	1,527			
100228584	SEVIERVILLE	TN		08/11/2025		939		(40)			(40)		899	899			
100228585	PARRISH	FL		08/11/2025		741		(20)			(20)		721	721			
100228586	WALESKA	GA		08/11/2025		1,228		(10)			(10)		1,218	1,218			
100228587	LA QUINTA	CA		08/11/2025		812		(20)			(20)		792	792			
100228589	JERSEY CITY	NJ		08/11/2025		1,128		(30)			(30)		1,098	1,098			
100228590	ACWORTH	GA		08/11/2025		754		(18)			(18)		736	736			
100228591	SOUTH PALM BEACH	FL		08/11/2025		1,616		(40)			(40)		1,576	1,576			
100228592	THREE BRIDGES	NJ		08/11/2025		667		(19)			(19)		648	648			
100228593	HILTON HEAD ISLAND	SC		08/11/2025		4,741		(154)			(154)		4,587	4,587			
100228595	CAMDENTON	MO		08/11/2025		778		(28)			(28)		750	750			
100228596	PLANO	TX		08/11/2025		1,005		(23)			(23)		982	982			
100228597	HILTON HEAD ISLAND	SC		08/11/2025		2,013		(65)			(65)		1,948	1,948			
100228598	KAPOLEI	HI		08/11/2025		1,810		106			106		1,916	1,916			
100228599	LOGAN	UT		08/11/2025		971		(14)			(14)		957	957			
100228600	PHILADELPHIA	PA		08/11/2025		2,379		(45)			(45)		2,334	2,334			
100228601	LANCASTER	PA		08/11/2025		2,290		(103)			(103)		2,187	2,187			
100228602	AMERICAN FORK	UT		08/11/2025		789		17			17		806	806			
100228603	RENO	NV		08/11/2025		1,513		(36)			(36)		1,477	1,477			
100228605	EAST PALO ALTO	CA		08/11/2025		1,882		(28)			(28)		1,854	1,854			
100228606	CASTAIC	CA		08/11/2025		21,540		(520)			(520)		21,020	21,020			
100228607	AUBURN	WA		08/11/2025		1,105		(22)			(22)		1,083	1,083			
100228608	HURRICANE	UT		08/11/2025		1,057		(25)			(25)		1,032	1,032			
100228609	BOWIE	MD		08/11/2025		19,473		(451)			(451)		19,022	19,022			
100228611	WILLOW SPRING	NC		08/11/2025		665		(26)			(26)		639	639			
100228612	ATLANTA	GA		08/11/2025		882		(17)			(17)		865	865			
100228613	MERIDIAN	ID		08/11/2025		987		(11)			(11)		976	976			
100228614	GRAND PRAIRIE	TX		08/11/2025		844		(23)			(23)		821	821			
100228615	RICHMOND	VA		08/11/2025		909		(23)			(23)		886	886			
100228616	RALEIGH	NC		08/11/2025		708		(12)			(12)		696	696			
100228617	ROANOKE	VA		08/11/2025		683		(20)			(20)		663	663			
100228618	SOUTHPORT	NC		08/11/2025		570		(27)			(27)		543	543			
100228620	PILOT POINT	TX		08/11/2025		556		(27)			(27)		529	529			
100228622	PORTLAND	OR		08/11/2025		908		(23)			(23)		885	885			
100228623	FORT WORTH	TX		08/11/2025		646		(10)			(10)		636	636			
100228624	CENTERTON	AR		08/11/2025		651		(17)			(17)		634	634			
100228625	FRANKLIN	IN		08/11/2025		674		(20)			(20)		654	654			
100228626	LAS VEGAS	NV		08/11/2025		1,479		(55)			(55)		1,424	1,424			
100228627	STEPHENSON	VA		08/11/2025		932		(20)			(20)		912	912			
100228628	FORNEY	TX		08/11/2025		55,498		(1,545)			(1,545)		53,953	53,953			
100228629	FLAGSTAFF	AZ		08/11/2025		810		(24)			(24)		786	786			
100228630	GRANGER	IN		08/11/2025		625		(19)			(19)		606	606			
100228631	MYRTLE BEACH	SC		08/11/2025		1,493		52			52		1,545	1,545			
100228632	LIBBY	MT		08/11/2025		813		(8)			(8)		805	805			
100228633	RALEIGH	NC		08/11/2025		964		(16)			(16)		948	948			
100228634	ROYSE CITY	TX		08/11/2025		768		24			24		792	792			
100228635	HERCULES	CA		08/11/2025		1,461		(36)			(36)		1,425	1,425			
100228636	SEVIERVILLE	TN		08/11/2025		1,036		(33)			(33)		1,003	1,003			
100228640	WAUKEE	IA		08/11/2025		769		32			32		801	801			
100228641	LEBANON	TN		08/11/2025		630		26			26		656	656			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228642	FUQUAY VARINA	NC		08/11/2025		853		28			28		881	881			
100228643	WENDELL	NC		08/11/2025		493		16			16		509	509			
100228644	MUNDELEIN	IL		08/11/2025		658		(22)			(22)		636	636			
100228645	TAMPA	FL		08/11/2025		2,058		32			32		2,090	2,090			
100228646	CHARLOTTE	NC		08/11/2025		999		3			3		1,002	1,002			
100228647	WINTER GARDEN	FL		08/11/2025		1,681		(19)			(19)		1,662	1,662			
100228648	WELLSBORO	PA		08/11/2025		983		(20)			(20)		963	963			
100228649	MILLVILLE	DE		08/11/2025		1,128		(23)			(23)		1,105	1,105			
100228650	TODD	PA		08/11/2025		813		(22)			(22)		791	791			
100228651	BREVARD	NC		08/11/2025		774		(22)			(22)		752	752			
100228652	CHICO	CA		08/11/2025		4,583		(79)			(79)		4,504	4,504			
100228653	WILLIAMSBURG	VA		08/11/2025		724		(19)			(19)		705	705			
100228654	SAINT GEORGE	UT		08/11/2025		2,610		(63)			(63)		2,547	2,547			
100228655	FREEDOM	NH		08/11/2025		1,060		(29)			(29)		1,031	1,031			
100228656	MORRIS PLAINS	NJ		08/11/2025		19,020		(392)			(392)		18,628	18,628			
100228657	MILLVILLE	DE		08/11/2025		1,079		(29)			(29)		1,050	1,050			
100228660	WINDHAM	VT		08/11/2025		809		(31)			(31)		778	778			
100228661	SUMMERVILLE	SC		08/11/2025		320		(12)			(12)		308	308			
100228662	YANTIS	TX		08/11/2025		116,109		(4,604)			(4,604)		111,505	111,505			
100228663	BOISE	ID		08/11/2025		831		(31)			(31)		800	800			
100228664	OCEAN CITY	MD		08/11/2025		1,490		(41)			(41)		1,449	1,449			
100228667	CLARKSVILLE	TN		08/11/2025		843		(17)			(17)		826	826			
100228668	SEATTLE	WA		08/11/2025		1,734		(42)			(42)		1,692	1,692			
100228669	LOS ANGELES	CA		08/11/2025		2,408		(83)			(83)		2,325	2,325			
100228670	GIG HARBOR	WA		08/11/2025		1,420		(24)			(24)		1,396	1,396			
100228671	SURFSIDE BCH	SC		08/11/2025		807		(28)			(28)		779	779			
100228672	HUMMELSTOWN	PA		08/11/2025		610		11			11		621	621			
100228673	WALNUT	CA		08/11/2025		2,203		(38)			(38)		2,165	2,165			
100228674	SCOTTSDALE	AZ		08/11/2025		721		(19)			(19)		702	702			
100228676	LAS VEGAS	NV		08/11/2025		933		(22)			(22)		911	911			
100228677	LAS VEGAS	NV		08/11/2025		1,198		(25)			(25)		1,173	1,173			
100228678	RALEIGH	NC		08/11/2025		755		(10)			(10)		745	745			
100228681	SEASIDE HEIGHTS	NJ		08/11/2025		775		(22)			(22)		753	753			
100228682	WASHINGTON	UT		08/11/2025		1,389		33			33		1,422	1,422			
100228684	LOCUST	NC		08/11/2025		735		(11)			(11)		724	724			
100228685	OSSEO	MN		08/11/2025		1,462		(44)			(44)		1,418	1,418			
100228686	PARK CITY	UT		08/11/2025		396,001		(9,086)			(9,086)		386,915	386,915			
100228687	LAKE ELMO	MN		08/11/2025		1,156		(51)			(51)		1,105	1,105			
100228689	CHATSWORTH	CA		08/11/2025		2,098		(60)			(60)		2,038	2,038			
100228690	LONG POND	PA		08/11/2025		799		(19)			(19)		780	780			
100228691	EL CAJON	CA		08/11/2025		2,104		(14)			(14)		2,090	2,090			
100228692	SAN DIEGO	CA		08/11/2025		1,427		(27)			(27)		1,400	1,400			
100228693	AURORA	IL		08/11/2025		4,044		(84)			(84)		3,960	3,960			
100228694	FRANKLIN	TN		08/11/2025		1,130		(27)			(27)		1,103	1,103			
100228695	BUFORD	GA		08/11/2025		3,872		119			119		3,991	3,991			
100228696	FORT MILL	SC		08/11/2025		1,379		(35)			(35)		1,344	1,344			
100228697	PRINCETON	TX		08/11/2025		647		(18)			(18)		629	629			
100228698	HILLTOP LAKES	TX		08/11/2025		947		(31)			(31)		916	916			
100228699	FORT LAUDERDALE	FL		08/11/2025		4,047		(155)			(155)		3,892	3,892			
100228701	PAWLEYS ISLAND	SC		08/11/2025		1,811		(41)			(41)		1,770	1,770			
100228702	NAMPA	ID		08/11/2025		1,730		(16)			(16)		1,714	1,714			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228703	SARATOGA SPRINGS	UT		08/11/2025		969		16			16		985	985			
100228704	TEXAS CITY	TX		08/11/2025		1,081		(3)			(3)		1,078	1,078			
100228705	RONALD	WA		08/11/2025		2,051		(32)			(32)		2,019	2,019			
100228706	FLETCHER	NC		08/11/2025		828		(20)			(20)		808	808			
100228707	YUCCA VALLEY	CA		08/11/2025		839		(20)			(20)		819	819			
100228708	SEBASTIAN	FL		08/11/2025		1,073		(44)			(44)		1,029	1,029			
100228709	ELEPHANT BUTTE	NM		08/11/2025		474		(16)			(16)		458	458			
100228710	GALVESTON	TX		08/11/2025		1,012		(40)			(40)		972	972			
100228711	HOUSTON	TX		08/11/2025		776		(25)			(25)		751	751			
100228712	ORIENTAL	NC		08/11/2025		2,128		(88)			(88)		2,040	2,040			
100228713	DACULA	GA		08/11/2025		10,161		(295)			(295)		9,866	9,866			
100228716	DALLAS	TX		08/11/2025		10,088		(490)			(490)		9,598	9,598			
100228717	CLOVIS	CA		08/11/2025		1,585		(51)			(51)		1,534	1,534			
100228719	GRETNA	NE		08/11/2025		820		30			30		850	850			
100228720	PRESCOTT VALLEY	AZ		08/11/2025		779		(3)			(3)		776	776			
100228721	OCEAN CITY	MD		08/11/2025		1,033		(11)			(11)		1,022	1,022			
100228722	ATLANTA	GA		08/11/2025		2,223		(34)			(34)		2,189	2,189			
100228723	TUCSON	AZ		08/11/2025		628		(8)			(8)		620	620			
100228724	FORT LAUDERDALE	FL		08/11/2025		1,515		(41)			(41)		1,474	1,474			
100228725	POOLER	GA		08/11/2025		812		(21)			(21)		791	791			
100228726	MILILANI	HI		08/11/2025		861		(11)			(11)		850	850			
100228728	SACRAMENTO	CA		08/11/2025		1,052		(32)			(32)		1,020	1,020			
100228729	CHARLOTTE	NC		08/11/2025		644		(17)			(17)		627	627			
100228730	MARS	PA		08/11/2025		684		(14)			(14)		670	670			
100228731	PRICE	UT		08/11/2025		1,651		(51)			(51)		1,600	1,600			
100228733	NORTH MYRTLE BEACH	SC		08/11/2025		19,305		(819)			(819)		18,486	18,486			
100228734	BERLIN	MD		08/11/2025		654		(22)			(22)		632	632			
100228735	VIRGINIA BEACH	VA		08/11/2025		890		(22)			(22)		868	868			
100228736	RIVERVIEW	FL		08/11/2025		662		(18)			(18)		644	644			
100228737	GOOSE CREEK	SC		08/11/2025		3,853		(164)			(164)		3,689	3,689			
100228738	CROWN POINT	IN		08/11/2025		611		(23)			(23)		588	588			
100228739	FORT WORTH	TX		08/12/2025		707		(33)			(33)		674	674			
100228740	NASHVILLE	TN		08/12/2025		559		(27)			(27)		532	532			
100228741	SARASOTA	FL		08/12/2025		1,170		(51)			(51)		1,119	1,119			
100228742	SANTA ROSA	CA		08/12/2025		1,351		(63)			(63)		1,288	1,288			
100228743	PINECREST	FL		08/12/2025		4,736		(6)			(6)		4,730	4,730			
100228745	BROOKLYN	NY		08/12/2025		1,559		(13)			(13)		1,546	1,546			
100228749	SPRING VALLEY	NY		08/12/2025		1,602		(37)			(37)		1,565	1,565			
100228751	SOUTH KINGSTOWN	RI		08/12/2025		1,541		(60)			(60)		1,481	1,481			
100228754	HONOLULU	HI		08/12/2025		3,803		(142)			(142)		3,661	3,661			
100228755	ZIONSVILLE	IN		08/12/2025		1,498		(28)			(28)		1,470	1,470			
100228756	DENVER	CO		08/12/2025		1,457		(51)			(51)		1,406	1,406			
100228758	NAPLES	FL		08/12/2025		433		(20)			(20)		413	413			
100228759	ARLETA	CA		08/12/2025		1,757		(57)			(57)		1,700	1,700			
100228763	LEVITTOWN	NY		08/12/2025		1,168		(19)			(19)		1,149	1,149			
100228764	MIAMI	FL		08/12/2025		667		(18)			(18)		649	649			
100228765	MORENO VALLEY	CA		08/12/2025		1,301		(11)			(11)		1,290	1,290			
100228766	BELLE GLADE	FL		08/12/2025		532		(24)			(24)		508	508			
100228771	PUYALLUP	WA		08/12/2025		1,812		(19)			(19)		1,793	1,793			
100228772	RANCHO SANTA MARGARITA	CA		08/12/2025		1,449		(66)			(66)		1,383	1,383			
100228774	NORTH RICHLAND HILLS	TX		08/12/2025		447		(20)			(20)		427	427			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228776	SACRAMENTO	CA		08/12/2025		523		(23)			(23)		500	500			
100228778	BOCA RATON	FL		08/12/2025		1,380		(65)			(65)		1,315	1,315			
100228779	HOLLYWOOD	FL		08/12/2025		1,156		(54)			(54)		1,102	1,102			
100228780	SANTA MARIA	CA		08/12/2025		3,385		(124)			(124)		3,261	3,261			
100228782	PHOENIX	AZ		08/12/2025		945		(28)			(28)		917	917			
100228784	FRANKLIN	TN		08/12/2025		5,192		(97)			(97)		5,095	5,095			
100228785	CATHEDRAL CITY	CA		08/12/2025		732		(31)			(31)		701	701			
100228786	ESCONDIDO	CA		08/12/2025		17,621		(683)			(683)		16,938	16,938			
100228787	LONG BEACH	CA		08/12/2025		1,858		(48)			(48)		1,810	1,810			
100228790	ORLANDO	FL		08/12/2025		1,214		(57)			(57)		1,157	1,157			
100228791	GILCHRIST	TX		08/12/2025		464		(22)			(22)		442	442			
100228793	DIXON	CA		08/12/2025		1,115		(33)			(33)		1,082	1,082			
100228794	PALM DESERT	CA		08/12/2025		762		(28)			(28)		734	734			
100228795	SAN DIEGO	CA		08/12/2025		2,368		(97)			(97)		2,271	2,271			
100228797	GREENACRES	FL		08/12/2025		241		(11)			(11)		230	230			
100228798	HIRAM	GA		08/12/2025		527		(5)			(5)		522	522			
100228800	KISSIMMEE	FL		08/12/2025		562		(26)			(26)		536	536			
100228801	MISSION VIEJO	CA		08/12/2025		2,602		(122)			(122)		2,480	2,480			
100228802	INDIAN LAND	SC		08/12/2025		2,231		(105)			(105)		2,126	2,126			
100228803	FORT WORTH	TX		08/12/2025		929		(44)			(44)		885	885			
100228805	LAKEWOOD	CA		08/12/2025		4,217		(150)			(150)		4,067	4,067			
100228807	GLENVILLE	NC		08/12/2025		1,643		(53)			(53)		1,590	1,590			
100228808	NOKOMIS	FL		08/12/2025		786		(23)			(23)		763	763			
100228809	CHICAGO	IL		08/12/2025		6,625		(209)			(209)		6,416	6,416			
100228811	AUBURN	AL		08/12/2025		599		(20)			(20)		579	579			
100228812	NEWNAN	GA		08/12/2025		1,702		(58)			(58)		1,644	1,644			
100228813	RATHDRUM	ID		08/12/2025		1,174		4			4		1,178	1,178			
100228814	BELMONT	NC		08/12/2025		697		(19)			(19)		678	678			
100228816	NEWNAN	GA		08/12/2025		413		(15)			(15)		398	398			
100228817	ROSEVILLE	MN		08/12/2025		794		(25)			(25)		769	769			
100228818	TUCSON	AZ		08/12/2025		947		29			29		976	976			
100228819	CHICO	CA		08/12/2025		585		(6)			(6)		579	579			
100228820	PLANO	TX		08/12/2025		1,326		(17)			(17)		1,309	1,309			
100228821	NIPOMO	CA		08/12/2025		1,089		(24)			(24)		1,065	1,065			
100228822	COVINGTON	LA		08/12/2025		621		(18)			(18)		603	603			
100228823	TACOMA	WA		08/12/2025		1,399		(58)			(58)		1,341	1,341			
100228824	DEPOE BAY	OR		08/12/2025		761		(20)			(20)		741	741			
100228825	JERSEY CITY	NJ		08/12/2025		856		(15)			(15)		841	841			
100228826	SAINT AUGUSTINE	FL		08/12/2025		573		(17)			(17)		556	556			
100228827	NORTH BEND	WA		08/12/2025		1,209		(50)			(50)		1,159	1,159			
100228831	MERIDIAN	ID		08/12/2025		1,214		(30)			(30)		1,184	1,184			
100228832	SANTA ROSA	CA		08/12/2025		1,959		(29)			(29)		1,930	1,930			
100228833	KANNAPOLIS	NC		08/12/2025		561		(14)			(14)		547	547			
100228835	DOVER	NH		08/12/2025		937		(24)			(24)		913	913			
100228836	ELLENVILLE	NY		08/12/2025		906		(31)			(31)		875	875			
100228837	POINCIANA	FL		08/12/2025		907		(22)			(22)		885	885			
100228838	CAPE CORAL	FL		08/12/2025		1,354		(47)			(47)		1,307	1,307			
100228839	MILFORD	CT		08/12/2025		3,882		(109)			(109)		3,773	3,773			
100228840	MURPHY	NC		08/12/2025		2,212		(90)			(90)		2,122	2,122			
100228841	OSTERVILLE	MA		08/12/2025		1,638		(45)			(45)		1,593	1,593			
100228842	WOONSOCKET	RI		08/12/2025		1,233		(47)			(47)		1,186	1,186			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228843	AURORA	IL		08/12/2025		747		(23)			(23)		724	724			
100228844	SAN ANTONIO	TX		08/12/2025		655		(7)			(7)		648	648			
100228845	HARRISBURG	PA		08/12/2025		411		(15)			(15)		396	396			
100228846	HOBOKEN	NJ		08/12/2025		2,627		(51)			(51)		2,576	2,576			
100228848	TAUNTON	MA		08/12/2025		1,283		(33)			(33)		1,250	1,250			
100228849	GLENVILLE	NC		08/12/2025		1,540		(12)			(12)		1,528	1,528			
100228850	PELHAM	NY		08/12/2025		2,090		(95)			(95)		1,995	1,995			
100228852	SOUTHAMPTON	NY		08/12/2025		3,132		(53)			(53)		3,079	3,079			
100228853	HAMDEN	CT		08/12/2025		901		(24)			(24)		877	877			
100228854	HOUSTON	TX		08/12/2025		2,256		(70)			(70)		2,186	2,186			
100228855	ANCHORAGE	AK		08/12/2025		637		(21)			(21)		616	616			
100228856	TUCSON	AZ		08/12/2025		417		(17)			(17)		400	400			
100228857	NARRAGANSETT	RI		08/12/2025		1,072		(39)			(39)		1,033	1,033			
100228858	RICHLAND	WA		08/12/2025		2,068		(65)			(65)		2,003	2,003			
100228859	HARRISBURG	PA		08/12/2025		1,653		(52)			(52)		1,601	1,601			
100228860	ESTERO	FL		08/12/2025		1,208		(41)			(41)		1,167	1,167			
100228861	BRICK	NJ		08/12/2025		1,162		(33)			(33)		1,129	1,129			
100228862	TOMS RIVER	NJ		08/12/2025		762		(22)			(22)		740	740			
100228863	BARNEGAT	NJ		08/12/2025		892		(32)			(32)		860	860			
100228864	HOBOKEN	NJ		08/12/2025		1,757		(50)			(50)		1,707	1,707			
100228865	TAUNTON	MA		08/12/2025		1,562		(38)			(38)		1,524	1,524			
100228866	FRANCESTOWN	NH		08/12/2025		512		(14)			(14)		498	498			
100228868	WAILUKU	HI		08/12/2025		2,156		(23)			(23)		2,133	2,133			
100228871	NORTH CAPE MAY	NJ		08/12/2025		436		(15)			(15)		421	421			
100228872	NEW BRUNSWICK	NJ		08/12/2025		1,478		(40)			(40)		1,438	1,438			
100228873	FRISCO	CO		08/12/2025		771		(19)			(19)		752	752			
100228874	MINNEAPOLIS	MN		08/12/2025		619		(26)			(26)		593	593			
100228875	STATE COLLEGE	PA		08/12/2025		721		(25)			(25)		696	696			
100228878	OCEAN CITY	NJ		08/12/2025		2,366		(29)			(29)		2,337	2,337			
100228879	MILFORD	CT		08/12/2025		7,630		(183)			(183)		7,447	7,447			
100228880	TALLAHASSEE	FL		08/12/2025		561		(18)			(18)		543	543			
100228881	LA QUINTA	CA		08/12/2025		3,914		(90)			(90)		3,824	3,824			
100228882	TALLAHASSEE	FL		08/12/2025		493		(20)			(20)		473	473			
100228883	ROCKVILLE	MD		08/12/2025		697		(28)			(28)		669	669			
100228885	JERSEY CITY	NJ		08/12/2025		1,562		(35)			(35)		1,527	1,527			
100228887	FORKED RIVER	NJ		08/12/2025		739		(25)			(25)		714	714			
100228889	OCEAN	NJ		08/12/2025		484		(14)			(14)		470	470			
100228891	MIDDLETOWN	NY		08/12/2025		783		(28)			(28)		755	755			
100228892	FULSHEAR	TX		08/12/2025		2,105		(44)			(44)		2,061	2,061			
100228893	NEWNAN	GA		08/12/2025		2,343		(80)			(80)		2,263	2,263			
100228895	HESPERIA	CA		08/12/2025		4,444		(93)			(93)		4,351	4,351			
100228896	SANTA ROSA	CA		08/12/2025		1,699		15			15		1,714	1,714			
100228897	PORT WENTWORTH	GA		08/12/2025		941		17			17		958	958			
100228899	ALLENTOWN	PA		08/12/2025		468		(21)			(21)		447	447			
100228900	SANTA MARIA	CA		08/12/2025		1,140		(7)			(7)		1,133	1,133			
100228901	HAMDEN	CT		09/10/2025		3,375		(126)			(126)		3,249	3,249			
100228904	HOOVER	AL		09/10/2025		2,084		(96)			(96)		1,988	1,988			
100228905	KOKOMO	IN		09/10/2025		283		(3)			(3)		280	280			
100228906	FLAGSTAFF	AZ		09/10/2025		1,317		(16)			(16)		1,301	1,301			
100228908	BALTIMORE	MD		09/10/2025		816		(38)			(38)		778	778			
100228911	HILDEBRAN	NC		09/10/2025		397		(16)			(16)		381	381			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228912	KOKOMO	IN		09/10/2025		295		(4)			(4)		291	291			
100228914	TOLEDO	OH		09/10/2025		734		(23)			(23)		711	711			
100228915	MESA	AZ		09/10/2025		387		(18)			(18)		369	369			
100228917	ENCINITAS	CA		09/10/2025		6,328		(297)			(297)		6,031	6,031			
100228918	DECATUR	GA		09/10/2025		1,073		(33)			(33)		1,040	1,040			
100228919	RANCHO SANTA FE	CA		09/10/2025		5,581		(262)			(262)		5,319	5,319			
100228920	SEATTLE	WA		09/10/2025		1,310		(42)			(42)		1,268	1,268			
100228923	HIALEAH	FL		09/10/2025		1,013		(29)			(29)		984	984			
100228924	NORTHBROOK	IL		09/10/2025		2,887		(94)			(94)		2,793	2,793			
100228926	MIAMI	FL		09/10/2025		1,695		37			37		1,732	1,732			
100228928	LEE	MA		09/10/2025		811		(15)			(15)		796	796			
100228930	HOUSTON	TX		09/10/2025		2,386		(75)			(75)		2,311	2,311			
100228935	WHITES CREEK	TN		09/10/2025		606		(27)			(27)		579	579			
100228936	GLENN HEIGHTS	TX		09/10/2025		744		1			1		745	745			
100228939	BRIELLE	NJ		09/10/2025		229		(9)			(9)		220	220			
100228941	WASHINGTON	DC		09/10/2025		1,576		(74)			(74)		1,502	1,502			
100228942	MIDLOTHIAN	VA		09/10/2025		2,299		(73)			(73)		2,226	2,226			
100228944	CREST HILL	IL		09/10/2025		655		(20)			(20)		635	635			
100228946	PARADISE	CA		09/10/2025		770		(35)			(35)		735	735			
100228947	LILBURN	GA		09/10/2025		1,285		(60)			(60)		1,225	1,225			
100228948	PASO ROBLES	CA		09/10/2025		587		(28)			(28)		559	559			
100228950	YOUNGSVILLE	LA		09/10/2025		2,255		(30)			(30)		2,225	2,225			
100228951	SOUTHGATE	MI		09/10/2025		386		(15)			(15)		371	371			
100228952	LAS VEGAS	NV		09/10/2025		1,316		(61)			(61)		1,255	1,255			
100228953	SCOTTSDALE	AZ		09/10/2025		1,991		(81)			(81)		1,910	1,910			
100228954	MIAMI	FL		09/10/2025		794							794	794			
100228957	WYLIE	TX		09/10/2025		637		(30)			(30)		607	607			
100228959	GAINESVILLE	FL		09/10/2025		938		1			1		939	939			
100228960	PLANTATION	FL		09/10/2025		897		(21)			(21)		876	876			
100228962	ALPHARETTA	GA		09/10/2025		1,873		(87)			(87)		1,786	1,786			
100228963	DALLAS	TX		09/10/2025		421		(20)			(20)		401	401			
100228965	QUEEN CREEK	AZ		09/10/2025		1,240		(58)			(58)		1,182	1,182			
100228968	NORTH HIGHLANDS	CA		09/10/2025		873		(18)			(18)		855	855			
100228970	WASHINGTON	DC		09/10/2025		1,040		(43)			(43)		997	997			
100228971	LAKE STEVENS	WA		09/10/2025		845		(38)			(38)		807	807			
100228974	BOCA RATON	FL		09/10/2025		1,915		(89)			(89)		1,826	1,826			
100228979	WALLINGFORD	CT		09/10/2025		716		(34)			(34)		682	682			
100228980	BERKELEY	CA		09/10/2025		2,888		(92)			(92)		2,796	2,796			
100228983	TWENTYNINE PALMS	CA		09/10/2025		1,342		(63)			(63)		1,279	1,279			
100228986	NEW LEXINGTON	OH		09/10/2025		241		(6)			(6)		235	235			
100228988	MARRERO	LA		09/10/2025		428		(12)			(12)		416	416			
100228992	ENCINITAS	CA		09/10/2025		3,195		(150)			(150)		3,045	3,045			
100228993	MIDLAND	TX		09/10/2025		1,288		(38)			(38)		1,250	1,250			
100228995	SAN CLEMENTE	CA		09/10/2025		17,218		(616)			(616)		16,602	16,602			
100228998	WALNUT CREEK	CA		09/10/2025		1,927		(36)			(36)		1,891	1,891			
100228999	AURORA	CO		09/10/2025		940		(38)			(38)		902	902			
100229000	ROSENBERG	TX		09/10/2025		52,237		(2,021)			(2,021)		50,216	50,216			
100229001	SPOKANE	WA		09/10/2025		310		(7)			(7)		303	303			
100229002	CHUGIAK	AK		08/14/2025		811		(19)			(19)		792	792			
100229003	LAKEWOOD RANCH	FL		08/14/2025		1,285		(33)			(33)		1,252	1,252			
100229005	AURORA	CO		08/14/2025		1,769		(30)			(30)		1,739	1,739			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229006	LADSON	SC		08/14/2025		1,158		(21)			(21)		1,137	1,137			
100229008	LIVE OAK	FL		08/14/2025		492		(16)			(16)		476	476			
100229009	HUBBARD	OR		08/14/2025		1,139		(43)			(43)		1,096	1,096			
100229010	CAPE CORAL	FL		08/14/2025		6,710		(159)			(159)		6,551	6,551			
100229011	FORT WORTH	TX		08/14/2025		690		(26)			(26)		664	664			
100229012	FORT LAUDERDALE	FL		08/14/2025		777		(22)			(22)		755	755			
100229013	OAKLAND PARK	FL		08/14/2025		1,982		(72)			(72)		1,910	1,910			
100229015	NEW RIVER	AZ		08/14/2025		763		(25)			(25)		738	738			
100229016	NORTH LAUDERDALE	FL		08/14/2025		739		(28)			(28)		711	711			
100229017	TUCSON	AZ		08/14/2025		1,538		(38)			(38)		1,500	1,500			
100229018	KISSIMMEE	FL		08/14/2025		928		(27)			(27)		901	901			
100229020	ANN ARBOR	MI		08/14/2025		1,194		(22)			(22)		1,172	1,172			
100229022	MONCKS CORNER	SC		08/14/2025		763		(16)			(16)		747	747			
100229023	HILLSBORO BEACH	FL		08/14/2025		1,430		(37)			(37)		1,393	1,393			
100229024	CLERMONT	FL		08/14/2025		698		(26)			(26)		672	672			
100229026	CHINO	CA		08/14/2025		1,616		(38)			(38)		1,578	1,578			
100229027	EAST POINT	GA		08/14/2025		1,070		(25)			(25)		1,045	1,045			
100229028	GLENDALE	AZ		08/14/2025		1,137		(32)			(32)		1,105	1,105			
100229029	ATLANTIC BEACH	NC		08/14/2025		1,095		(22)			(22)		1,073	1,073			
100229030	VENICE	FL		08/14/2025		839		(32)			(32)		807	807			
100229031	WATERLOO	SC		08/14/2025		861		(22)			(22)		839	839			
100229032	VONORE	TN		08/14/2025		1,761		(36)			(36)		1,725	1,725			
100229033	BRADENTON	FL		08/14/2025		1,642		(31)			(31)		1,611	1,611			
100229035	ORANGE PARK	FL		08/14/2025		1,418		(41)			(41)		1,377	1,377			
100229036	ROGERS	MN		08/14/2025		843		(18)			(18)		825	825			
100229037	NORTH BEACH	MD		08/14/2025		720		(27)			(27)		693	693			
100229038	VERO BEACH	FL		08/14/2025		6,895		(164)			(164)		6,731	6,731			
100229040	SPRINGFIELD	OR		08/14/2025		1,736		(36)			(36)		1,700	1,700			
100229041	COLUMBIAVILLE	MI		08/14/2025		695		(18)			(18)		677	677			
100229042	RESCUE	CA		08/14/2025		1,708		(51)			(51)		1,657	1,657			
100229043	SAN ANTONIO	TX		08/14/2025		769		(29)			(29)		740	740			
100229044	FONTANA	CA		08/14/2025		1,609		(54)			(54)		1,555	1,555			
100229045	ENGLEWOOD	FL		08/14/2025		656		(25)			(25)		631	631			
100229048	LEESBURG	AL		08/14/2025		1,095		(22)			(22)		1,073	1,073			
100229050	CAMDEN	MI		08/14/2025		640		(17)			(17)		623	623			
100229051	ALDIE	VA		08/14/2025		2,739		(60)			(60)		2,679	2,679			
100229052	BLACK HAWK	CO		08/14/2025		2,034		(30)			(30)		2,004	2,004			
100229053	WALDEN	CO		08/14/2025		2,301		(69)			(69)		2,232	2,232			
100229054	PONTE VEDRA	FL		08/14/2025		1,194		(44)			(44)		1,150	1,150			
100229055	DES MOINES	WA		08/14/2025		767		(27)			(27)		740	740			
100229056	MENIFEE	CA		08/14/2025		790		(17)			(17)		773	773			
100229057	HOMESTEAD	FL		08/14/2025		775		(27)			(27)		748	748			
100229059	GREENVILLE	ME		08/14/2025		1,286		(29)			(29)		1,257	1,257			
100229060	AVON LAKE	OH		08/14/2025		50,159		1,713			1,713		51,872	51,872			
100229061	ORLANDO	FL		08/14/2025		1,475		(49)			(49)		1,426	1,426			
100229062	SEMINOLE	FL		08/14/2025		1,145		(31)			(31)		1,114	1,114			
100229063	PALM HARBOR	FL		08/14/2025		7,718		(242)			(242)		7,476	7,476			
100229065	CLEARWATER	FL		08/14/2025		1,795		(63)			(63)		1,732	1,732			
100229066	TACOMA	WA		08/14/2025		1,000		(30)			(30)		970	970			
100229067	AUSTIN	TX		08/14/2025		686		(26)			(26)		660	660			
100229068	VENTNOR CITY	NJ		08/14/2025		1,229		(24)			(24)		1,205	1,205			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229069	KNIGHTDALE	NC		08/14/2025		905		(25)			(25)		880	880			
100229070	ORMOND BEACH	FL		08/14/2025		777		(17)			(17)		760	760			
100229071	SOUTH PLAINFIELD	NJ		08/14/2025		697		(26)			(26)		671	671			
100229072	BLUE RIDGE	GA		08/14/2025		822		(21)			(21)		801	801			
100229073	OAK ISLAND	NC		08/14/2025		1,572		(34)			(34)		1,538	1,538			
100229075	HIDEAWAY	TX		08/14/2025		757		(25)			(25)		732	732			
100229076	SEBRING	FL		08/14/2025		1,062		(17)			(17)		1,045	1,045			
100229077	ALACHUA	FL		08/14/2025		791		(25)			(25)		766	766			
100229078	CAMBRIA	CA		08/14/2025		1,400		(29)			(29)		1,371	1,371			
100229079	SANTA ROSA	CA		08/14/2025		1,052		(31)			(31)		1,021	1,021			
100229080	SOUTH PASADENA	FL		08/14/2025		949		(34)			(34)		915	915			
100229081	MAPLETON	OR		08/14/2025		1,646		(38)			(38)		1,608	1,608			
100229082	ELLIJAY	GA		08/14/2025		1,413		(23)			(23)		1,390	1,390			
100229083	MCKINNEY	TX		08/14/2025		1,519		4			4		1,523	1,523			
100229084	TYLER	TX		08/14/2025		796		(18)			(18)		778	778			
100229085	CAMDEN	SC		08/14/2025		6,567		(158)			(158)		6,409	6,409			
100229087	DECATUR	GA		08/14/2025		1,433		(54)			(54)		1,379	1,379			
100229088	SACRAMENTO	CA		08/14/2025		16,941		(640)			(640)		16,301	16,301			
100229089	MESA	AZ		08/14/2025		1,391		(23)			(23)		1,368	1,368			
100229090	WINTER GARDEN	FL		08/14/2025		8,112		(235)			(235)		7,877	7,877			
100229091	TENINO	WA		08/14/2025		755		(29)			(29)		726	726			
100229093	ALBUQUERQUE	NM		08/14/2025		862		(23)			(23)		839	839			
100229094	OAK RIDGE	NC		08/14/2025		1,021		(36)			(36)		985	985			
100229095	CLARKSVILLE	TN		08/14/2025		877		(17)			(17)		860	860			
100229096	NEWPORT	WA		08/14/2025		1,273		(28)			(28)		1,245	1,245			
100229097	GARDEN VALLEY	ID		08/14/2025		749		(16)			(16)		733	733			
100229098	PHOENIX	AZ		08/14/2025		1,170		(18)			(18)		1,152	1,152			
100229099	SAN DIEGO	CA		08/14/2025		2,600		(80)			(80)		2,520	2,520			
100229100	SCOTTSDALE	AZ		08/14/2025		1,977		(43)			(43)		1,934	1,934			
100229101	HANFORD	CA		08/14/2025		968		(37)			(37)		931	931			
100229102	JIM THORPE	PA		08/14/2025		1,100		(28)			(28)		1,072	1,072			
100229103	INDIO	CA		08/14/2025		774		(29)			(29)		745	745			
100229105	DAVENPORT	FL		08/14/2025		2,010		(70)			(70)		1,940	1,940			
100229106	BEAUFORT	SC		08/14/2025		834		(30)			(30)		804	804			
100229107	FRUITLAND	ID		08/14/2025		1,701		(30)			(30)		1,671	1,671			
100229108	KURE BEACH	NC		08/14/2025		735		(19)			(19)		716	716			
100229109	SEMINOLE	FL		08/14/2025		1,366		(38)			(38)		1,328	1,328			
100229110	AFTON	VA		08/14/2025		1,607		(31)			(31)		1,576	1,576			
100229111	CHERRY LOG	GA		08/14/2025		1,573		(18)			(18)		1,555	1,555			
100229112	DAYTONA BEACH SHORES	FL		08/14/2025		2,440		(58)			(58)		2,382	2,382			
100229113	SAINT AUGUSTINE	FL		08/14/2025		1,520		(43)			(43)		1,477	1,477			
100229114	BRADENTON	FL		08/14/2025		1,223		(35)			(35)		1,188	1,188			
100229115	SPRING	TX		08/14/2025		828		(28)			(28)		800	800			
100229116	BONITA SPRINGS	FL		08/14/2025		9,211		(293)			(293)		8,918	8,918			
100229117	ORLANDO	FL		08/14/2025		844		(15)			(15)		829	829			
100229118	DENMARK	ME		08/14/2025		628		(24)			(24)		604	604			
100229119	ANTIOCH	IL		08/14/2025		427		(11)			(11)		416	416			
100229121	WEST BATH	ME		08/14/2025		1,564		(35)			(35)		1,529	1,529			
100229122	POCONO LAKE	PA		08/14/2025		1,848		(54)			(54)		1,794	1,794			
100229123	FUQUAY VARINA	NC		08/14/2025		764		(26)			(26)		738	738			
100229124	SCOTTSDALE	AZ		08/14/2025		1,217		(27)			(27)		1,190	1,190			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229125	PELICAN RAPIDS	MN		08/14/2025		1,177		(24)			(24)		1,153	1,153			
100229126	ONSTED	MI		08/14/2025		1,383		(27)			(27)		1,356	1,356			
100229127	BROOKINGS	OR		08/14/2025		740		(23)			(23)		717	717			
100229128	DESTIN	FL		08/14/2025		1,384		(26)			(26)		1,358	1,358			
100229129	HARKER HEIGHTS	TX		08/14/2025		749		(28)			(28)		721	721			
100229130	PANAMA CITY	FL		08/14/2025		1,443		(39)			(39)		1,404	1,404			
100229133	WINSTON SALEM	NC		08/14/2025		689		(21)			(21)		668	668			
100229134	RADFORD	VA		08/14/2025		3,344		(71)			(71)		3,273	3,273			
100229135	CLEARWATER	FL		08/14/2025		834		(32)			(32)		802	802			
100229136	SHAVER LAKE	CA		08/14/2025		875		(21)			(21)		854	854			
100229137	POMPANO BEACH	FL		08/14/2025		971		(22)			(22)		949	949			
100229138	PORTSMOUTH	VA		08/14/2025		652		(25)			(25)		627	627			
100229139	MC GAHEYSVILLE	VA		08/14/2025		1,589		(38)			(38)		1,551	1,551			
100229141	GAYLORD	MI		08/14/2025		1,018		(16)			(16)		1,002	1,002			
100229142	SAN ANDREAS	CA		08/14/2025		756		(29)			(29)		727	727			
100229143	COTTONWOOD SHORES	TX		08/14/2025		1,288		(44)			(44)		1,244	1,244			
100229144	CATONSVILLE	MD		08/14/2025		893		(31)			(31)		862	862			
100229145	PINE	AZ		08/14/2025		782		(19)			(19)		763	763			
100229146	WICHITA	KS		08/14/2025		844		(16)			(16)		828	828			
100229147	HOUSTON	TX		08/14/2025		611		(23)			(23)		588	588			
100229148	INDIANAPOLIS	IN		08/14/2025		705		(20)			(20)		685	685			
100229149	BLUE RIDGE	GA		08/14/2025		1,298		(44)			(44)		1,254	1,254			
100229150	BLUFFTON	SC		08/14/2025		1,182		(26)			(26)		1,156	1,156			
100229151	BRADENTON	FL		08/14/2025		1,440		(24)			(24)		1,416	1,416			
100229152	SAN JACINTO	CA		08/14/2025		1,063		(33)			(33)		1,030	1,030			
100229153	BERLIN	VT		08/14/2025		1,969		(46)			(46)		1,923	1,923			
100229155	LOUISVILLE	TN		08/14/2025		1,007		(30)			(30)		977	977			
100229156	VENTURA	CA		08/14/2025		853		(28)			(28)		825	825			
100229157	BIG BEAR CITY	CA		08/14/2025		1,013		(21)			(21)		992	992			
100229158	LAS VEGAS	NV		08/14/2025		1,524		(48)			(48)		1,476	1,476			
100229159	FERNANDINA BEACH	FL		08/14/2025		6,436		(139)			(139)		6,297	6,297			
100229160	BIG BEAR CITY	CA		08/14/2025		641		(24)			(24)		617	617			
100229161	FORDS	NJ		08/14/2025		1,895		(2)			(2)		1,893	1,893			
100229162	PALOMAR MOUNTAIN	CA		08/14/2025		883		(20)			(20)		863	863			
100229165	WOODBRIDGE	VA		08/14/2025		975		(36)			(36)		939	939			
100229166	BAHAMA	NC		08/14/2025		210,765		(5,461)			(5,461)		205,304	205,304			
100229167	EUGENE	OR		08/14/2025		784		(27)			(27)		757	757			
100229169	GLADWIN	MI		08/14/2025		690		(22)			(22)		668	668			
100229170	BIG BEAR LAKE	CA		08/14/2025		1,383		(34)			(34)		1,349	1,349			
100229171	ROCKBRIDGE	OH		08/14/2025		3,039		(65)			(65)		2,974	2,974			
100229172	SURPRISE	AZ		08/14/2025		1,935		(57)			(57)		1,878	1,878			
100229173	WEST LINN	OR		08/14/2025		1,353		(46)			(46)		1,307	1,307			
100229174	CUMMING	GA		08/14/2025		1,296		(44)			(44)		1,252	1,252			
100229175	TOWNSEND	MA		08/14/2025		1,105		(27)			(27)		1,078	1,078			
100229176	BRYAN	TX		08/14/2025		669		(25)			(25)		644	644			
100229178	DECATUR	AL		08/14/2025		1,217		(6)			(6)		1,211	1,211			
100229179	FORT WORTH	TX		08/14/2025		717		(27)			(27)		690	690			
100229180	PORT WENTWORTH	GA		08/14/2025		749		(23)			(23)		726	726			
100229182	PANAMA CITY	FL		08/13/2025		1,229		(41)			(41)		1,188	1,188			
100229184	SAINT HELENA ISLAND	SC		08/13/2025		1,147		(47)			(47)		1,100	1,100			
100229186	WESLEY CHAPEL	FL		08/13/2025		818		(12)			(12)		806	806			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229187	CAPE CORAL	FL		08/13/2025		2,522		(66)			(66)		2,456	2,456			
100229188	ATLANTA	GA		08/13/2025		279		(15)			(15)		264	264			
100229189	AUGUSTA	GA		08/13/2025		420		(24)			(24)		396	396			
100229190	ATLANTA	GA		08/13/2025		896		(36)			(36)		860	860			
100229191	FORT MILL	SC		08/13/2025		704		(16)			(16)		688	688			
100229193	DECATUR	GA		08/13/2025		438		(17)			(17)		421	421			
100229194	WINSTON SALEM	NC		08/13/2025		212		(10)			(10)		202	202			
100229195	CASTRO VALLEY	CA		08/13/2025		1,279		(20)			(20)		1,259	1,259			
100229197	MORRISVILLE	NC		08/13/2025		1,529		(55)			(55)		1,474	1,474			
100229198	FOLEY	AL		08/13/2025		660		(20)			(20)		640	640			
100229199	NASHVILLE	TN		08/13/2025		459		(5)			(5)		454	454			
100229200	ATHENS	GA		08/13/2025		1,735		17			17		1,752	1,752			
100229201	ELLIJAY	GA		08/13/2025		973		(30)			(30)		943	943			
100229202	MINERAL	VA		08/13/2025		803		(21)			(21)		782	782			
100229203	DUNWOODY	GA		08/13/2025		484		(15)			(15)		469	469			
100229204	ST. GEORGE ISLAND	FL		08/13/2025		1,897		(97)			(97)		1,800	1,800			
100229205	MILFORD	VA		08/13/2025		484		(23)			(23)		461	461			
100229206	JACKSONVILLE	NC		08/13/2025		261		(14)			(14)		247	247			
100229207	ELLIJAY	GA		08/13/2025		745		(28)			(28)		717	717			
100229208	SAINT AUGUSTINE	FL		08/13/2025		456		(19)			(19)		437	437			
100229209	EAST PALATKA	FL		08/13/2025		163		(8)			(8)		155	155			
100229210	LAKEMONT	GA		08/13/2025		12,733		(195)			(195)		12,538	12,538			
100229211	MARTINSBURG	WV		08/13/2025		540		(21)			(21)		519	519			
100229212	CLEARWATER	FL		08/13/2025		995		(9)			(9)		986	986			
100229213	BLUE RIDGE	GA		08/13/2025		638		(17)			(17)		621	621			
100229214	SAINT GEORGE ISLAND	FL		08/13/2025		1,694		(66)			(66)		1,628	1,628			
100229216	DUNCAN	SC		08/13/2025		565		(15)			(15)		550	550			
100229217	SANDY SPRINGS	GA		08/13/2025		245,626		(4,868)			(4,868)		240,758	240,758			
100229219	KNOXVILLE	TN		08/13/2025		903		(31)			(31)		872	872			
100229220	CANTON	GA		08/13/2025		567		(25)			(25)		542	542			
100229221	HAGUE	VA		08/13/2025		1,206		(47)			(47)		1,159	1,159			
100229222	ATLANTA	GA		08/13/2025		438		(11)			(11)		427	427			
100229224	ALEXANDRIA	VA		08/13/2025		491		(18)			(18)		473	473			
100229225	CRAMERTON	NC		08/13/2025		488		(16)			(16)		472	472			
100229226	NASHVILLE	TN		08/13/2025		644		(24)			(24)		620	620			
100229227	COLONIAL HEIGHTS	VA		08/13/2025		998		(37)			(37)		961	961			
100229228	ATLANTA	GA		08/13/2025		607		(15)			(15)		592	592			
100229230	CARTERSVILLE	GA		08/13/2025		704		(17)			(17)		687	687			
100229231	DESTIN	FL		08/13/2025		2,477		(77)			(77)		2,400	2,400			
100229232	TUCKER	GA		08/13/2025		389		(19)			(19)		370	370			
100229233	FLOWERY BRANCH	GA		08/13/2025		1,928		(38)			(38)		1,890	1,890			
100229234	LAWRENCEVILLE	GA		08/13/2025		670		(29)			(29)		641	641			
100229235	FRESNO	CA		08/13/2025		851		(30)			(30)		821	821			
100229236	ODENVILLE	AL		08/13/2025		521		(1)			(1)		520	520			
100229237	ELLENWOOD	GA		08/13/2025		308		(7)			(7)		301	301			
100229239	GAINESVILLE	FL		08/13/2025		711		(26)			(26)		685	685			
100229241	CULLEOKA	TN		08/13/2025		731		(31)			(31)		700	700			
100229242	ATLANTA	GA		08/13/2025		1,063		(40)			(40)		1,023	1,023			
100229243	SAINT AUGUSTINE	FL		08/13/2025		1,882		(95)			(95)		1,787	1,787			
100229244	GAINESVILLE	FL		08/13/2025		3,848		(122)			(122)		3,726	3,726			
100229246	MARIETTA	GA		08/13/2025		955		(34)			(34)		921	921			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229248	WOODBRIDGE	VA		08/13/2025		1,089		(32)			(32)		1,057	1,057			
100229249	CHICAGO	IL		08/13/2025		964		(37)			(37)		927	927			
100229250	JASPER	GA		08/13/2025		665		(20)			(20)		645	645			
100229251	CHAPEL HILL	NC		08/13/2025		1,200		(41)			(41)		1,159	1,159			
100229252	CRESTVIEW	FL		08/13/2025		508		(14)			(14)		494	494			
100229254	HOLLISTER	MO		08/13/2025		267		(11)			(11)		256	256			
100229255	NORTH CHARLESTON	SC		08/13/2025		738		(21)			(21)		717	717			
100229256	SAN PEDRO	CA		08/14/2025		1,714		(80)			(80)		1,634	1,634			
100229257	LOS ANGELES	CA		08/14/2025		2,473		(103)			(103)		2,370	2,370			
100229258	CHINO	CA		08/14/2025		1,555		2			2		1,557	1,557			
100229260	SONOMA	CA		08/14/2025		3,477		(105)			(105)		3,372	3,372			
100229261	HUDSON	FL		08/14/2025		5,097		(24)			(24)		5,073	5,073			
100229262	CENTRE	AL		08/14/2025		840		(15)			(15)		825	825			
100229263	HURRICANE	UT		08/14/2025		1,052		(37)			(37)		1,015	1,015			
100229264	WRIGHTSTOWN	WI		08/14/2025		564		(7)			(7)		557	557			
100229266	FREDERICK	MD		08/14/2025		482		(16)			(16)		466	466			
100229267	DEERFIELD BEACH	FL		08/14/2025		8,441		(189)			(189)		8,252	8,252			
100229269	LOS ANGELES	CA		08/14/2025		1,027		(33)			(33)		994	994			
100229270	ROCKFORD	IL		08/14/2025		427		(8)			(8)		419	419			
100229271	BIG BEAR LAKE	CA		08/14/2025		1,759		11			11		1,770	1,770			
100229272	COACHELLA	CA		08/14/2025		1,124		(20)			(20)		1,104	1,104			
100229273	FRONT ROYAL	VA		08/14/2025		597		(28)			(28)		569	569			
100229274	LAS VEGAS	NV		08/14/2025		124,517		(528)			(528)		123,989	123,989			
100229275	GAINESVILLE	FL		08/14/2025		232		(11)			(11)		221	221			
100229276	WOODBURY	MN		08/14/2025		589		(9)			(9)		580	580			
100229277	POCATELLO	ID		08/14/2025		215		(10)			(10)		205	205			
100229278	BEAUMONT	TX		08/14/2025		321		(14)			(14)		307	307			
100229279	READING	OH		08/14/2025		390		(6)			(6)		384	384			
100229280	MORENO VALLEY	CA		08/14/2025		1,120		8			8		1,128	1,128			
100229281	SPRINGFIELD	OH		08/14/2025		253		(9)			(9)		244	244			
100229283	RADCLIFF	KY		08/14/2025		354		6			6		360	360			
100229284	CHARLOTTE	NC		08/14/2025		320		(11)			(11)		309	309			
100229285	WINNETKA	CA		08/14/2025		7,257		(337)			(337)		6,920	6,920			
100229286	WILMINGTON	NC		08/14/2025		541		(6)			(6)		535	535			
100229287	ANTIOCH	TN		08/14/2025		870		(37)			(37)		833	833			
100229288	EL PASO	TX		08/14/2025		594		(2)			(2)		592	592			
100229289	SEMINOLE	FL		08/14/2025		997		(19)			(19)		978	978			
100229290	OCALA	FL		08/14/2025		423		(1)			(1)		422	422			
100229291	MARSTONS MILLS	MA		08/14/2025		893		(24)			(24)		869	869			
100229292	SEMINOLE	FL		08/14/2025		578		(14)			(14)		564	564			
100229293	BAKERSFIELD	CA		08/14/2025		844		(17)			(17)		827	827			
100229294	DERBY	CT		08/14/2025		6,103		(166)			(166)		5,937	5,937			
100229295	CLINT	TX		08/14/2025		659		(31)			(31)		628	628			
100229296	ROOSEVELT	NJ		08/14/2025		829		(1)			(1)		828	828			
100229297	FAIR OAKS	CA		08/14/2025		821		(42)			(42)		779	779			
100229298	WINCHESTER	CA		08/14/2025		1,328		(61)			(61)		1,267	1,267			
100229299	VENICE	FL		08/14/2025		239		(11)			(11)		228	228			
100229300	MURCHISON	TX		08/14/2025		645		(29)			(29)		616	616			
100229302	HARTFORD	CT		08/14/2025		364		(17)			(17)		347	347			
100229303	SKOWHEGAN	ME		08/14/2025		296		3			3		299	299			
100229305	ALBERTVILLE	AL		08/14/2025		1,396		(15)			(15)		1,381	1,381			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229306	HOUSTON	TX		08/14/2025		650		(8)			(8)		642	642			
100229307	PHOENIX	MD		08/14/2025		6,079		(147)			(147)		5,932	5,932			
100229308	HOPEWELL	VA		08/14/2025		424		(14)			(14)		410	410			
100229309	LITTLE ROCK	AR		08/14/2025		4,612		(65)			(65)		4,547	4,547			
100229311	MIAMI	FL		08/14/2025		1,483		(62)			(62)		1,421	1,421			
100229312	SCOTTSDALE	AZ		08/14/2025		366		(20)			(20)		346	346			
100229313	CUMMING	GA		08/14/2025		2,725		(14)			(14)		2,711	2,711			
100229314	KINGMAN	AZ		08/14/2025		537		(4)			(4)		533	533			
100229315	SYKESVILLE	MD		08/14/2025		339		(16)			(16)		323	323			
100229316	PERRIS	CA		08/14/2025		1,578		(74)			(74)		1,504	1,504			
100229317	PALISADE	MN		08/14/2025		1,604		(56)			(56)		1,548	1,548			
100229318	HACIENDA HEIGHTS	CA		08/14/2025		4,978		(208)			(208)		4,770	4,770			
100229319	RIVERSIDE	CA		08/14/2025		1,577		(68)			(68)		1,509	1,509			
100229320	CHINO HILLS	CA		08/14/2025		4,755		(112)			(112)		4,643	4,643			
100229321	DICKERSON	MD		08/14/2025		6,839		(236)			(236)		6,603	6,603			
100229322	BALTIMORE	MD		08/14/2025		985		(3)			(3)		982	982			
100229323	BAKERSFIELD	CA		08/14/2025		566		(24)			(24)		542	542			
100229324	LOS ANGELES	CA		08/14/2025		1,600		(48)			(48)		1,552	1,552			
100229325	BIG BEAR CITY	CA		08/14/2025		1,713		(63)			(63)		1,650	1,650			
100229326	MIAMI	FL		08/14/2025		810							810	810			
100229327	LOS ANGELES	CA		08/14/2025		1,615		(7)			(7)		1,608	1,608			
100229328	LA VERNE	CA		08/14/2025		2,165		(3)			(3)		2,162	2,162			
100229329	CUTLER BAY	FL		08/14/2025		1,437		(43)			(43)		1,394	1,394			
100229330	LOS ANGELES	CA		08/14/2025		4,769		(223)			(223)		4,546	4,546			
100229331	NAPLES	FL		08/14/2025		1,122		(10)			(10)		1,112	1,112			
100229332	BELTSVILLE	MD		08/14/2025		1,451		(32)			(32)		1,419	1,419			
100229333	INDIAN HARBOUR BEACH	FL		08/14/2025		667		(31)			(31)		636	636			
100229335	HOCKLEY	TX		08/14/2025		278		(3)			(3)		275	275			
100229336	LA HABRA HEIGHTS	CA		08/14/2025		3,373		(150)			(150)		3,223	3,223			
100229337	SHILOH	IL		08/14/2025		6,790		57			57		6,847	6,847			
100229338	MARINA DEL REY	CA		08/14/2025		724		(20)			(20)		704	704			
100229339	WENTZVILLE	MO		08/14/2025		516		(12)			(12)		504	504			
100229340	DACULA	GA		08/14/2025		678		(15)			(15)		663	663			
100229342	DENISON	TX		08/14/2025		464		(11)			(11)		453	453			
100229343	OCALA	FL		08/14/2025		573		(7)			(7)		566	566			
100229344	ALEXANDRIA	VA		08/14/2025		381		(17)			(17)		364	364			
100229345	INDIAN HARBOUR BEACH	FL		08/14/2025		2,541		(89)			(89)		2,452	2,452			
100229347	CLARKSVILLE	TN		08/14/2025		443		(14)			(14)		429	429			
100229348	SYLVANIA	OH		08/14/2025		18,217		(108)			(108)		18,109	18,109			
100229349	O FALLON	MO		08/14/2025		573		3			3		576	576			
100229350	AURORA	IL		08/14/2025		682		(19)			(19)		663	663			
100229351	FONTANA	CA		08/14/2025		1,579		(57)			(57)		1,522	1,522			
100229352	BROCKTON	MA		08/14/2025		558		(20)			(20)		538	538			
100229353	LOS ANGELES	CA		08/14/2025		2,502		(51)			(51)		2,451	2,451			
100229354	KISSIMMEE	FL		08/14/2025		658		(23)			(23)		635	635			
100229355	PERRIS	CA		08/14/2025		805		(16)			(16)		789	789			
100229358	CHARLOTTE	NC		08/14/2025		1,408		(55)			(55)		1,353	1,353			
100229359	LOS ANGELES	CA		08/14/2025		877		(24)			(24)		853	853			
100229360	MIAMI BEACH	FL		08/14/2025		413		(6)			(6)		407	407			
100229361	LEAGUE CITY	TX		08/15/2025		720		(28)			(28)		692	692			
100229362	GILBERT	AZ		08/15/2025		707		(19)			(19)		688	688			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229363	FONTANA	CA		08/15/2025		586		(21)			(21)		565	565			
100229366	LOGANVILLE	GA		08/15/2025		1,501		(56)			(56)		1,445	1,445			
100229367	OXNARD	CA		08/15/2025		3,708		(70)			(70)		3,638	3,638			
100229368	BROOKINGS	OR		08/15/2025		1,061		(25)			(25)		1,036	1,036			
100229369	WESTMINSTER	CO		08/15/2025		2,934		(97)			(97)		2,837	2,837			
100229370	ORANGE	CA		08/15/2025		363		(16)			(16)		347	347			
100229371	ANAHEIM	CA		08/15/2025		4,811		(134)			(134)		4,677	4,677			
100229372	RANCHO CUCAMONGA	CA		08/15/2025		1,081		(54)			(54)		1,027	1,027			
100229373	CORTE MADERA	CA		08/15/2025		463		(18)			(18)		445	445			
100229374	SAINT HELENS	OR		08/15/2025		206		(15)			(15)		191	191			
100229375	MILLBRAE	CA		08/15/2025		471		(34)			(34)		437	437			
100229376	COPPELL	TX		08/15/2025		293		(14)			(14)		279	279			
100229377	ORANGE	CA		08/15/2025		1,283		(19)			(19)		1,264	1,264			
100229378	LADERA RANCH	CA		08/15/2025		7,743		(195)			(195)		7,548	7,548			
100229379	SAN DIEGO	CA		08/15/2025		4,611		(99)			(99)		4,512	4,512			
100229380	SAN FRANCISCO	CA		08/15/2025		1,334		(40)			(40)		1,294	1,294			
100229381	YORBA LINDA	CA		08/15/2025		1,823		4			4		1,827	1,827			
100229382	MIAMI	FL		08/15/2025		294		4			4		298	298			
100229383	BERKELEY	CA		08/15/2025		279		(13)			(13)		266	266			
100229384	BEND	OR		08/15/2025		602		(16)			(16)		586	586			
100229385	PHILADELPHIA	PA		08/15/2025		551		(29)			(29)		522	522			
100229386	SANDY	UT		08/15/2025		293		(10)			(10)		283	283			
100229387	SACRAMENTO	CA		08/15/2025		918		(40)			(40)		878	878			
100229388	LAS VEGAS	NV		08/15/2025		919		(18)			(18)		901	901			
100229389	EDGEWATER	NJ		08/15/2025		244		(10)			(10)		234	234			
100229390	KAMUELA	HI		08/15/2025		463		1			1		464	464			
100229391	APEX	NC		08/15/2025		287		(12)			(12)		275	275			
100229392	SAMMAMISH	WA		08/15/2025		976		(24)			(24)		952	952			
100229393	RIVERSIDE	CA		08/15/2025		429		(7)			(7)		422	422			
100229396	SEBASTOPOL	CA		08/15/2025		258		(12)			(12)		246	246			
100229397	COSTA MESA	CA		08/15/2025		509		(8)			(8)		501	501			
100229398	EVERETT	WA		08/15/2025		307		(5)			(5)		302	302			
100229399	RIVERSIDE	CA		08/15/2025		1,541		(38)			(38)		1,503	1,503			
100229400	SAN JOSE	CA		08/15/2025		529		(26)			(26)		503	503			
100229401	WILDOMAR	CA		08/15/2025		175		(11)			(11)		164	164			
100229402	SANTA PAULA	CA		08/15/2025		1,833		(28)			(28)		1,805	1,805			
100229403	ROSHARON	TX		08/15/2025		707		(33)			(33)		674	674			
100229404	CONCORD	CA		08/15/2025		265		(8)			(8)		257	257			
100229405	STOCKTON	CA		08/15/2025		679		(14)			(14)		665	665			
100229406	MENIFEE	CA		08/15/2025		271		(6)			(6)		265	265			
100229407	CAMARILLO	CA		08/15/2025		637		(26)			(26)		611	611			
100229408	DYER	IN		08/15/2025		1,103		(70)			(70)		1,033	1,033			
100229409	ALHAMBRA	CA		08/15/2025		1,075		(29)			(29)		1,046	1,046			
100229410	FREMONT	CA		08/15/2025		972		(42)			(42)		930	930			
100229411	SANTEE	CA		08/15/2025		865		(27)			(27)		838	838			
100229412	CONCORD	NC		08/15/2025		354		(3)			(3)		351	351			
100229413	TEMECULA	CA		08/15/2025		427		(7)			(7)		420	420			
100229414	SANTA YNEZ	CA		08/15/2025		713		(21)			(21)		692	692			
100229415	MURRIETA	CA		08/15/2025		298		3			3		301	301			
100229416	GLENDALE	CA		08/15/2025		4,586		(129)			(129)		4,457	4,457			
100229417	OXNARD	CA		08/15/2025		543		(21)			(21)		522	522			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229418	CORAL GABLES	FL		08/15/2025		375		2			2		377	377			
100229419	TWIN FALLS	ID		08/15/2025		339		(17)			(17)		322	322			
100229420	BELGRADE	MT		08/15/2025		1,211		(24)			(24)		1,187	1,187			
100229422	TAMARAC	FL		08/15/2025		169		(10)			(10)		159	159			
100229423	WOODBRIDGE	VA		08/15/2025		1,155		(40)			(40)		1,115	1,115			
100229424	PALM SPRINGS	CA		08/15/2025		267		(10)			(10)		257	257			
100229425	SANTA ROSA	CA		08/15/2025		286		(7)			(7)		279	279			
100229426	YORBA LINDA	CA		08/15/2025		278		(10)			(10)		268	268			
100229427	POWAY	CA		08/15/2025		860		(22)			(22)		838	838			
100229428	VICTORVILLE	CA		08/15/2025		179		(11)			(11)		168	168			
100229429	FREMONT	IN		08/15/2025		922		(30)			(30)		892	892			
100229430	MAITLAND	FL		08/15/2025		345		(10)			(10)		335	335			
100229431	SAN FRANCISCO	CA		08/15/2025		330		(3)			(3)		327	327			
100229432	LA PALMA	CA		08/15/2025		229		(14)			(14)		215	215			
100229433	SPRING	TX		08/15/2025		723		(24)			(24)		699	699			
100229434	LAKEWOOD	CA		08/15/2025		1,712		(48)			(48)		1,664	1,664			
100229435	ESCONDIDO	CA		08/15/2025		2,073		(31)			(31)		2,042	2,042			
100229436	LAKE STEVENS	WA		08/15/2025		1,375		(57)			(57)		1,318	1,318			
100229437	MERRIMACK	NH		08/15/2025		430		(13)			(13)		417	417			
100229439	MORGAN HILL	CA		08/15/2025		1,195		(65)			(65)		1,130	1,130			
100229440	LEXINGTON	SC		08/15/2025		655		(22)			(22)		633	633			
100229441	SANTA CLARITA	CA		08/15/2025		607		(11)			(11)		596	596			
100229442	OCEANSIDE	CA		08/15/2025		777		(38)			(38)		739	739			
100229443	MIAMI	FL		08/15/2025		434		(1)			(1)		433	433			
100229444	RENO	NV		08/15/2025		1,396		(20)			(20)		1,376	1,376			
100229445	BILLINGS	MT		08/15/2025		669		(13)			(13)		656	656			
100229447	LAS VEGAS	NV		08/15/2025		1,009		(20)			(20)		989	989			
100229448	SOUTH ORANGE	NJ		08/15/2025		1,378		(15)			(15)		1,363	1,363			
100229450	DURHAM	NC		08/15/2025		6,763		(140)			(140)		6,623	6,623			
100229451	CAPE CHARLES	VA		08/15/2025		1,334		(17)			(17)		1,317	1,317			
100229452	OKLAHOMA CITY	OK		08/15/2025		99,486		(3,272)			(3,272)		96,214	96,214			
100229453	TULSA	OK		08/15/2025		6,266		(46)			(46)		6,220	6,220			
100229454	KULA	HI		08/15/2025		3,278		(83)			(83)		3,195	3,195			
100229457	HARRISON	AR		08/15/2025		547		(7)			(7)		540	540			
100229458	RICHARDSON	TX		08/15/2025		1,208		(16)			(16)		1,192	1,192			
100229459	TYBEE ISLAND	GA		08/15/2025		2,082		(10)			(10)		2,072	2,072			
100229460	SAINT REGIS	MT		08/15/2025		1,001		(34)			(34)		967	967			
100229461	OVERLAND PARK	KS		08/15/2025		693		(20)			(20)		673	673			
100229462	MINNEAPOLIS	MN		08/15/2025		571		(7)			(7)		564	564			
100229464	NASHVILLE	TN		08/15/2025		1,126		(18)			(18)		1,108	1,108			
100229465	SACRAMENTO	CA		08/15/2025		709		(13)			(13)		696	696			
100229467	GALVESTON	TX		08/15/2025		487		(18)			(18)		469	469			
100229468	BRYAN	TX		08/15/2025		698		(20)			(20)		678	678			
100229469	LEOMINSTER	MA		08/15/2025		1,438		(43)			(43)		1,395	1,395			
100229470	MELISSA	TX		08/15/2025		824		(6)			(6)		818	818			
100229472	GREENWOOD	IN		08/15/2025		679		14			14		693	693			
100229473	PRINCETON	TX		08/15/2025		588		(12)			(12)		576	576			
100229474	CYPRESS	TX		08/15/2025		1,708		(12)			(12)		1,696	1,696			
100229475	IDAHO FALLS	ID		08/15/2025		1,436		(6)			(6)		1,430	1,430			
100229476	CARTERSVILLE	GA		08/15/2025		769		(27)			(27)		742	742			
100229477	HARDEEVILLE	SC		08/15/2025		1,008		(28)			(28)		980	980			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229478	RALEIGH	NC		08/15/2025		841		(20)			(20)		821	821			
100229479	BAKERSFIELD	CA		08/15/2025		1,563		44			44		1,607	1,607			
100229481	HEALDSBURG	CA		08/15/2025		1,992		(50)			(50)		1,942	1,942			
100229482	ALBUQUERQUE	NM		08/15/2025		702		(14)			(14)		688	688			
100229483	MADISON	AL		08/15/2025		2,215		57			57		2,272	2,272			
100229485	NORCROSS	GA		08/15/2025		934		(20)			(20)		914	914			
100229486	REDMOND	OR		08/15/2025		782		(23)			(23)		759	759			
100229487	EAGLE MOUNTAIN	UT		08/15/2025		750		(19)			(19)		731	731			
100229488	WEST VALLEY CITY	UT		08/15/2025		7,602		40			40		7,642	7,642			
100229489	TOWNVILLE	SC		08/15/2025		875		(22)			(22)		853	853			
100229490	MONTGOMERY	TX		08/15/2025		742		3			3		745	745			
100229491	BRUNSWICK	ME		08/15/2025		1,814		(29)			(29)		1,785	1,785			
100229492	GULF SHORES	AL		08/15/2025		747		(13)			(13)		734	734			
100229493	MAMMOTH LAKES	CA		08/15/2025		979		(10)			(10)		969	969			
100229494	SPARKS	NV		08/15/2025		2,189		(45)			(45)		2,144	2,144			
100229495	FRIDLEY	MN		08/15/2025		982		(18)			(18)		964	964			
100229496	CARTERSVILLE	GA		08/15/2025		35,863		(1,299)			(1,299)		34,564	34,564			
100229497	HICKMAN	CA		08/15/2025		849		(13)			(13)		836	836			
100229498	NORTHRIDGE	CA		08/15/2025		3,291		1			1		3,292	3,292			
100229499	CARTERSVILLE	GA		08/15/2025		2,248		(81)			(81)		2,167	2,167			
100229500	MANAHAWKIN	NJ		08/15/2025		1,738		(51)			(51)		1,687	1,687			
100229501	PORTERVILLE	CA		08/15/2025		287		(9)			(9)		278	278			
100229502	SARATOGA SPRINGS	UT		08/15/2025		697		4			4		701	701			
100229503	HIGHLANDS RANCH	CO		08/15/2025		1,173		(24)			(24)		1,149	1,149			
100229504	SPOKANE	WA		08/15/2025		648		(12)			(12)		636	636			
100229505	AMARILLO	TX		08/15/2025		7,080		(70)			(70)		7,010	7,010			
100229506	MIDDLETON	ID		08/15/2025		1,019		(4)			(4)		1,015	1,015			
100229508	PALMDALE	CA		08/15/2025		1,505		(55)			(55)		1,450	1,450			
100229509	CORINTH	TX		08/15/2025		895		(23)			(23)		872	872			
100229510	KATY	TX		08/15/2025		814		(14)			(14)		800	800			
100229511	WENDELL	NC		08/15/2025		3,352		(62)			(62)		3,290	3,290			
100229512	SPRING	TX		08/15/2025		565		(6)			(6)		559	559			
100229513	CLINTON	NC		08/15/2025		4,332		(104)			(104)		4,228	4,228			
100229515	LAS VEGAS	NV		08/15/2025		1,157		(7)			(7)		1,150	1,150			
100229516	LAS VEGAS	NV		08/15/2025		1,079		24			24		1,103	1,103			
100229517	CEDAR CITY	UT		08/15/2025		676		(8)			(8)		668	668			
100229519	KELSEYVILLE	CA		08/15/2025		627		(22)			(22)		605	605			
100229520	ATLANTIC CITY	NJ		08/15/2025		28,209		(372)			(372)		27,837	27,837			
100229523	MANVEL	TX		08/15/2025		1,687		(27)			(27)		1,660	1,660			
100229526	MODESTO	CA		08/15/2025		875		(26)			(26)		849	849			
100229528	TRUCKEE	CA		08/15/2025		1,139		(29)			(29)		1,110	1,110			
100229529	RIVERBANK	CA		08/15/2025		1,271		(21)			(21)		1,250	1,250			
100229530	CITRUS HEIGHTS	CA		08/15/2025		1,190		(29)			(29)		1,161	1,161			
100229531	PHOENIX	AZ		08/15/2025		1,300		2			2		1,302	1,302			
100229532	MAMMOTH LAKES	CA		08/15/2025		1,633		(35)			(35)		1,598	1,598			
100229533	HEPPNER	OR		08/15/2025		798		(17)			(17)		781	781			
100229535	ROCKLEDGE	FL		08/15/2025		883		(21)			(21)		862	862			
100229536	BARSTOW	CA		08/15/2025		560		(19)			(19)		541	541			
100229538	ANAHEIM	CA		08/15/2025		1,621		(34)			(34)		1,587	1,587			
100229539	SACRAMENTO	CA		08/15/2025		1,387		(6)			(6)		1,381	1,381			
100229540	ABILENE	TX		08/15/2025		573		(11)			(11)		562	562			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229541	INDIAN BEACH	NC		08/15/2025		994		(10)			(10)		984	984			
100229542	SUNNYSIDE	WA		08/15/2025		801		(17)			(17)		784	784			
100229543	SURPRISE	AZ		08/15/2025		820		(2)			(2)		818	818			
100229544	OKLAHOMA CITY	OK		08/15/2025		2,508		(76)			(76)		2,432	2,432			
100229545	BOERNE	TX		08/15/2025		1,653		(14)			(14)		1,639	1,639			
100229546	LAKEWOOD	NJ		08/15/2025		1,769		(28)			(28)		1,741	1,741			
100229549	INDIO	CA		08/15/2025		794		(26)			(26)		768	768			
100229550	LEHIGH ACRES	FL		08/15/2025		1,082		(3)			(3)		1,079	1,079			
100229551	MERCED	CA		08/15/2025		1,683		(63)			(63)		1,620	1,620			
100229553	GULF SHORES	AL		08/15/2025		1,624		(18)			(18)		1,606	1,606			
100229554	MCKINNEY	TX		08/15/2025		1,120		(18)			(18)		1,102	1,102			
100229555	NEW ORLEANS	LA		08/15/2025		1,768		(34)			(34)		1,734	1,734			
100229556	HOUSTON	TX		08/15/2025		1,905		(66)			(66)		1,839	1,839			
100229557	LAS VEGAS	NV		08/15/2025		1,140		(16)			(16)		1,124	1,124			
100229558	OCEAN CITY	MD		08/15/2025		2,673		(35)			(35)		2,638	2,638			
100229559	TUCKER	GA		08/15/2025		3,191		(76)			(76)		3,115	3,115			
100229560	PEMBROKE PINES	FL		08/15/2025		1,302		(7)			(7)		1,295	1,295			
100229561	CHELSEA	MA		08/15/2025		2,362		(51)			(51)		2,311	2,311			
100229562	HENDERSON	NV		08/15/2025		1,330		(32)			(32)		1,298	1,298			
100229563	SUPPLY	NC		08/15/2025		537		(8)			(8)		529	529			
100229564	INDIAN WELLS	CA		08/15/2025		1,020		(40)			(40)		980	980			
100229565	GRANBURY	TX		08/15/2025		509		(5)			(5)		504	504			
100229567	INDIANAPOLIS	IN		08/15/2025		661		(8)			(8)		653	653			
100229569	RICHMOND	VA		08/15/2025		1,425		(25)			(25)		1,400	1,400			
100229570	WHITTIER	CA		08/15/2025		1,625		(39)			(39)		1,586	1,586			
100229571	LEHI	UT		08/15/2025		597		(14)			(14)		583	583			
100229572	SAINT JOHNS	FL		08/15/2025		865		(18)			(18)		847	847			
100229573	NORFOLK	VA		08/15/2025		557		(16)			(16)		541	541			
100229574	FREDERICKSBURG	VA		08/15/2025		4,203		(64)			(64)		4,139	4,139			
100229575	AUSTIN	TX		08/15/2025		1,754		(26)			(26)		1,728	1,728			
100229576	HEMPSTEAD	TX		08/15/2025		546		(13)			(13)		533	533			
100229577	FREDERICKSBURG	VA		08/15/2025		4,216		(64)			(64)		4,152	4,152			
100229578	PORT ANGELES	WA		08/15/2025		1,615		3			3		1,618	1,618			
100229579	SUPERIOR	CO		08/15/2025		1,509		(46)			(46)		1,463	1,463			
100229580	WHITNEY	TX		08/15/2025		785		(26)			(26)		759	759			
100229581	AUSTIN	TX		08/15/2025		465		(21)			(21)		444	444			
100229582	GROVETOWN	GA		08/15/2025		1,021		(38)			(38)		983	983			
100229583	AUBURN	AL		08/15/2025		531		(26)			(26)		505	505			
100229584	PIGEON FORGE	TN		08/15/2025		846		(28)			(28)		818	818			
100229586	FOLEY	AL		08/15/2025		557		(26)			(26)		531	531			
100229587	GALVESTON	TX		08/15/2025		954		(21)			(21)		933	933			
100229588	BLACK MTN	NC		08/15/2025		643		(21)			(21)		622	622			
100229589	JACKSONVILLE	FL		08/15/2025		1,203		(41)			(41)		1,162	1,162			
100229590	MOORESTOWN	NJ		08/15/2025		518		(25)			(25)		493	493			
100229591	RICHMOND	VA		08/15/2025		1,281		(30)			(30)		1,251	1,251			
100229593	BELLINGHAM	WA		08/15/2025		1,403		(26)			(26)		1,377	1,377			
100229594	COLUMBIA	TN		08/15/2025		3,645		4			4		3,649	3,649			
100229595	GAINESVILLE	GA		08/15/2025		612		(24)			(24)		588	588			
100229596	BANNER ELK	NC		08/15/2025		1,771		(65)			(65)		1,706	1,706			
100229597	BRIDGTON	ME		08/15/2025		695		(27)			(27)		668	668			
100229599	CAMDEN	ME		08/15/2025		1,708		(74)			(74)		1,634	1,634			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229600	CHEYENNE	WY		08/15/2025		816		(29)			(29)		787	787			
100229601	LEESBURG	VA		08/15/2025		918		(30)			(30)		888	888			
100229602	ESTERO	FL		08/15/2025		1,272		(58)			(58)		1,214	1,214			
100229603	MURPHY	NC		08/15/2025		844		(23)			(23)		821	821			
100229604	N RICHLND HLS	TX		08/15/2025		826		(27)			(27)		799	799			
100229605	FORT WORTH	TX		08/15/2025		743		(22)			(22)		721	721			
100229606	TUCSON	AZ		08/15/2025		806		(25)			(25)		781	781			
100229607	NEWARK	NJ		08/15/2025		1,865		(65)			(65)		1,800	1,800			
100229608	SALT LAKE CTY	UT		08/15/2025		4,494		(131)			(131)		4,363	4,363			
100229609	PORTLAND	OR		08/15/2025		405		(11)			(11)		394	394			
100229610	LOUISVILLE	KY		08/15/2025		543		(21)			(21)		522	522			
100229611	CENTRE HALL	PA		08/15/2025		1,161		(42)			(42)		1,119	1,119			
100229612	EPPING	NH		08/15/2025		943		(43)			(43)		900	900			
100229613	BRADENTON	FL		08/15/2025		755		(39)			(39)		716	716			
100229614	CIMARRON	CO		08/15/2025		1,161		(59)			(59)		1,102	1,102			
100229615	MECHANICSBURG	PA		08/15/2025		636		(14)			(14)		622	622			
100229616	ROSEVILLE	CA		08/15/2025		921		(32)			(32)		889	889			
100229620	FORT WORTH	TX		08/15/2025		794		(23)			(23)		771	771			
100229621	MINONG	WI		08/15/2025		957		(25)			(25)		932	932			
100229622	CASPER	WY		08/15/2025		823		(24)			(24)		799	799			
100229623	BILLINGS	MT		08/15/2025		633		(30)			(30)		603	603			
100229624	AURORA	CO		08/15/2025		562		(21)			(21)		541	541			
100229625	LAKE RONKONKOMA	NY		08/15/2025		1,395		(66)			(66)		1,329	1,329			
100229723	PRESCOTT	AZ		08/18/2025		1,928		(76)			(76)		1,852	1,852			
100229724	ROCKLAND	MA		08/18/2025		1,215		(23)			(23)		1,192	1,192			
100229727	PANAMA CITY BEACH	FL		08/18/2025		485		(21)			(21)		464	464			
100229729	LEXINGTON	SC		08/18/2025		1,227		(55)			(55)		1,172	1,172			
100229730	DOWNEY	CA		08/18/2025		5,374		(68)			(68)		5,306	5,306			
100229732	SARASOTA	FL		08/18/2025		628		(21)			(21)		607	607			
100229733	SAN ANTONIO	FL		08/18/2025		1,271		(59)			(59)		1,212	1,212			
100229735	DAVENPORT	FL		08/18/2025		452		(18)			(18)		434	434			
100229736	THOUSAND OAKS	CA		08/18/2025		2,709		(101)			(101)		2,608	2,608			
100229738	HOLLYWOOD	FL		08/18/2025		861		(41)			(41)		820	820			
100229740	LA QUINTA	CA		08/18/2025		4,101		(165)			(165)		3,936	3,936			
100229741	CHARLOTTE	NC		08/18/2025		540		(25)			(25)		515	515			
100229742	BOERNE	TX		08/18/2025		827		(39)			(39)		788	788			
100229743	HONOLULU	HI		08/18/2025		2,098		(71)			(71)		2,027	2,027			
100229745	PARRISH	FL		08/18/2025		1,749		(22)			(22)		1,727	1,727			
100229746	SALT LAKE CITY	UT		08/18/2025		1,536		(72)			(72)		1,464	1,464			
100229747	PEARLAND	TX		08/18/2025		753		(35)			(35)		718	718			
100229748	SUNLAND	CA		08/18/2025		1,076		(48)			(48)		1,028	1,028			
100229750	CHANDLER	AZ		08/18/2025		1,760		(56)			(56)		1,704	1,704			
100229751	SAINT PETERSBURG	FL		08/18/2025		1,235		(51)			(51)		1,184	1,184			
100229752	SHERRILLS FORD	NC		08/18/2025		596		(26)			(26)		570	570			
100229755	TROY	MI		08/18/2025		388		(13)			(13)		375	375			
100229756	LAS VEGAS	NV		08/18/2025		729		(20)			(20)		709	709			
100229757	S YARMOUTH	MA		08/18/2025		1,159		(41)			(41)		1,118	1,118			
100229758	EL PASO	TX		08/18/2025		394		(15)			(15)		379	379			
100229759	YUKON	OK		08/18/2025		740		(35)			(35)		705	705			
100229760	WINSTON SALEM	NC		08/18/2025		318		(7)			(7)		311	311			
100229761	MIDDLE ISLAND	NY		08/18/2025		32,100		(1,261)			(1,261)		30,839	30,839			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229762	LONGBOAT KEY	FL		08/18/2025		440		(21)			(21)		419	419			
100229765	RANCHOS DE TAOS	NM		08/18/2025		7,355		(227)			(227)		7,128	7,128			
100229766	SARASOTA	FL		08/18/2025		938		(33)			(33)		905	905			
100229767	SUWANEE	GA		08/18/2025		1,113		(32)			(32)		1,081	1,081			
100229768	PORTLAND	OR		08/18/2025		1,574		(64)			(64)		1,510	1,510			
100229770	HIGHLANDS	NC		08/18/2025		663		(25)			(25)		638	638			
100229771	WALKERSVILLE	MD		08/18/2025		10,659		(342)			(342)		10,317	10,317			
100229773	LOGAN	OH		08/18/2025		1,238		(37)			(37)		1,201	1,201			
100229774	WEST BRANCH	MI		08/18/2025		774		(13)			(13)		761	761			
100229775	HENDERSON	NV		08/18/2025		882		(29)			(29)		853	853			
100229776	HILTON HEAD ISLAND	SC		08/18/2025		939		(31)			(31)		908	908			
100229777	ST. GEORGE	UT		08/18/2025		819		(19)			(19)		800	800			
100229778	LANSDALE	PA		08/18/2025		1,104		(22)			(22)		1,082	1,082			
100229779	CONROE	TX		08/18/2025		3,922		(117)			(117)		3,805	3,805			
100229780	DELAWARE	OH		08/18/2025		664		(14)			(14)		650	650			
100229781	FOLSOM	PA		08/18/2025		671		(19)			(19)		652	652			
100229782	CORPUS CHRISTI	TX		08/18/2025		327		1			1		328	328			
100229783	MILFORD	MA		08/18/2025		4,992		(103)			(103)		4,889	4,889			
100229784	NEW ALBANY	OH		08/18/2025		568		(10)			(10)		558	558			
100229785	AUSTIN	TX		08/18/2025		1,137		(40)			(40)		1,097	1,097			
100229786	CORONA	CA		08/18/2025		5,480		20			20		5,500	5,500			
100229789	OAK ISLAND	NC		08/18/2025		992		(34)			(34)		958	958			
100229791	PASO ROBLES	CA		08/18/2025		747		(20)			(20)		727	727			
100229792	WINTER GARDEN	FL		08/18/2025		939		(35)			(35)		904	904			
100229793	DENVER	CO		08/18/2025		1,108		(31)			(31)		1,077	1,077			
100229794	BLOOMINGDALE	GA		08/18/2025		3,830		(158)			(158)		3,672	3,672			
100229795	LANSDALE	PA		08/18/2025		21,743		(596)			(596)		21,147	21,147			
100229796	LAS VEGAS	NV		08/18/2025		826		(25)			(25)		801	801			
100229797	ROSEDALE	MD		08/18/2025		572		(17)			(17)		555	555			
100229799	SAINT CHARLES	IL		08/18/2025		706		(29)			(29)		677	677			
100229800	ARCADIA	MI		08/18/2025		653		(26)			(26)		627	627			
100229801	COEUR D ALENE	ID		08/18/2025		140,406		(4,584)			(4,584)		135,822	135,822			
100229802	SANFORD	FL		08/18/2025		749		(8)			(8)		741	741			
100229803	SAINT PAUL	MN		08/18/2025		649		(24)			(24)		625	625			
100229804	FORISTELL	MO		08/18/2025		841		(21)			(21)		820	820			
100229805	POCATELLO	ID		08/18/2025		635		(18)			(18)		617	617			
100229806	HERNDON	VA		08/18/2025		1,207		(15)			(15)		1,192	1,192			
100229807	EAU CLAIRE	WI		08/18/2025		710		(12)			(12)		698	698			
100229808	HARTFORD	CT		08/18/2025		727		(29)			(29)		698	698			
100229809	EXTON	PA		08/18/2025		2,012		(27)			(27)		1,985	1,985			
100229810	AUBURN	AL		08/18/2025		712		(27)			(27)		685	685			
100229811	TACOMA	WA		08/18/2025		1,036		(31)			(31)		1,005	1,005			
100229812	AUBURN	CA		08/18/2025		2,033		(13)			(13)		2,020	2,020			
100229813	NEWPORT	NC		08/18/2025		805		(24)			(24)		781	781			
100229814	WEST LINN	OR		08/18/2025		1,046		(25)			(25)		1,021	1,021			
100229815	CAMBRIDGE	MD		08/18/2025		916		(8)			(8)		908	908			
100229816	DUNEDIN	FL		08/18/2025		1,002		(40)			(40)		962	962			
100229817	LAKE STEVENS	WA		08/18/2025		1,631		(5)			(5)		1,626	1,626			
100229818	LORIS	SC		08/18/2025		866		(33)			(33)		833	833			
100229819	HUNTSVILLE	TX		08/18/2025		449		(11)			(11)		438	438			
100229821	WELD	ME		08/18/2025		1,654		(26)			(26)		1,628	1,628			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229822	MILLSBORO	DE		08/18/2025		661		(17)			(17)		644	644			
100229823	FORT WORTH	TX		08/18/2025		1,537		(46)			(46)		1,491	1,491			
100229824	NEW ORLEANS	LA		08/18/2025		3,440		(55)			(55)		3,385	3,385			
100229825	CHARLOTTE	NC		08/18/2025		1,296		(6)			(6)		1,290	1,290			
100229826	COLTON	CA		08/18/2025		1,628		(26)			(26)		1,602	1,602			
100229827	TUCKER	GA		08/18/2025		736		(27)			(27)		709	709			
100229828	CELINA	TX		08/18/2025		980		(14)			(14)		966	966			
100229831	WAXHAW	NC		08/18/2025		1,127		(34)			(34)		1,093	1,093			
100229832	TEMPLETON	CA		08/18/2025		961		(29)			(29)		932	932			
100229833	ROBBINSVILLE	NJ		08/18/2025		663		(13)			(13)		650	650			
100229835	TWIN LAKES	WI		08/18/2025		1,279		(17)			(17)		1,262	1,262			
100229836	LAS VEGAS	NV		08/18/2025		969		(30)			(30)		939	939			
100229837	HOUSTON	TX		08/18/2025		503		(10)			(10)		493	493			
100229838	DAYTONA BEACH	FL		08/18/2025		926		(18)			(18)		908	908			
100229839	LITTLE ELM	TX		08/18/2025		921		(18)			(18)		903	903			
100229840	SPOKANE	WA		08/18/2025		811		(4)			(4)		807	807			
100229841	BRADENTON	FL		08/18/2025		1,385		(29)			(29)		1,356	1,356			
100229842	AUBURN	PA		08/18/2025		2,451		(60)			(60)		2,391	2,391			
100229844	SEASIDE	OR		08/18/2025		1,114		(30)			(30)		1,084	1,084			
100229845	GREEN LANE	PA		08/18/2025		667		(24)			(24)		643	643			
100229846	SOUTH PORTLAND	ME		08/18/2025		1,892		(31)			(31)		1,861	1,861			
100229847	ATHENS	GA		08/18/2025		852		(17)			(17)		835	835			
100229848	VAN ALSTYNE	TX		08/18/2025		739		(17)			(17)		722	722			
100229849	BURIEN	WA		08/18/2025		1,336		(36)			(36)		1,300	1,300			
100229850	LEES SUMMIT	MO		08/18/2025		650		(15)			(15)		635	635			
100229851	FUQUAY VARINA	NC		08/18/2025		684		(9)			(9)		675	675			
100229852	AWENDAW	SC		08/18/2025		1,859		(50)			(50)		1,809	1,809			
100229853	NORTHVILLE	MI		08/18/2025		939		(20)			(20)		919	919			
100229855	FAIRHOPE	AL		08/18/2025		8,570		(231)			(231)		8,339	8,339			
100229856	CHARLOTTE	NC		08/18/2025		1,134		(24)			(24)		1,110	1,110			
100229858	PORTLAND	OR		08/18/2025		1,199		(26)			(26)		1,173	1,173			
100229859	SAN MARCOS	CA		08/18/2025		1,421		(24)			(24)		1,397	1,397			
100229860	TUCSON	AZ		08/18/2025		815		(23)			(23)		792	792			
100229863	NEWAYGO	MI		08/18/2025		994		(21)			(21)		973	973			
100229864	BELMAR	NJ		08/18/2025		2,059		(55)			(55)		2,004	2,004			
100229865	ROANOKE	TX		08/18/2025		842		(18)			(18)		824	824			
100229866	ALBUQUERQUE	NM		08/18/2025		699		(26)			(26)		673	673			
100229867	CLARKSVILLE	TN		08/18/2025		707		(19)			(19)		688	688			
100229868	ROCKLEDGE	FL		08/18/2025		849		(18)			(18)		831	831			
100229872	SCRANTON	PA		08/18/2025		1,425		(24)			(24)		1,401	1,401			
100229873	TONASKET	WA		08/18/2025		594		(22)			(22)		572	572			
100229874	REDLANDS	CA		08/18/2025		991		(27)			(27)		964	964			
100229875	RANCHO CUCAMONGA	CA		08/18/2025		828		(17)			(17)		811	811			
100229876	SUNRISE BEACH	MO		08/18/2025		520		(15)			(15)		505	505			
100229877	CHERRY HILL	NJ		08/18/2025		1,066		(3)			(3)		1,063	1,063			
100229878	LAKE KIOWA	TX		08/18/2025		1,182		(30)			(30)		1,152	1,152			
100229879	BIRCHWOOD	WI		08/18/2025		756		(32)			(32)		724	724			
100229880	GRAND JUNCTION	CO		08/18/2025		857		(27)			(27)		830	830			
100229882	TEMPE	AZ		08/18/2025		2,111		15			15		2,126	2,126			
100229883	SUGAR LAND	TX		08/18/2025		3,256		(88)			(88)		3,168	3,168			
100229884	DAWSONVILLE	GA		08/18/2025		883		(31)			(31)		852	852			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100229885	PRESCOTT	AZ		08/18/2025		787		(29)			(29)		758	758			
100229886	NEW HAVEN	CT		08/18/2025		1,706		(75)			(75)		1,631	1,631			
100229887	MANASSAS	VA		08/18/2025		1,029		(12)			(12)		1,017	1,017			
100229888	CHARLOTTE	NC		08/18/2025		594		(24)			(24)		570	570			
100229889	SAN MARCOS	TX		08/18/2025		642		(25)			(25)		617	617			
100229891	CONCORD	CA		08/18/2025		1,063		(43)			(43)		1,020	1,020			
100229892	PASADENA	CA		08/18/2025		1,120		(19)			(19)		1,101	1,101			
100229893	BELLA VISTA	AR		08/18/2025		606		(23)			(23)		583	583			
100229894	MOUNT PLEASANT	SC		08/18/2025		1,468		(30)			(30)		1,438	1,438			
100229895	HAPPY JACK	AZ		08/18/2025		4,195		(109)			(109)		4,086	4,086			
100229896	BROOKFIELD	IL		08/18/2025		588		(24)			(24)		564	564			
100229897	ENGLEWOOD	CO		08/18/2025		1,627		(52)			(52)		1,575	1,575			
100229898	VIRGINIA BEACH	VA		08/18/2025		821		(3)			(3)		818	818			
100229899	LEWES	DE		08/18/2025		4,068		(126)			(126)		3,942	3,942			
100229900	ESTERO	FL		08/18/2025		1,076		(35)			(35)		1,041	1,041			
100229901	MARICOPA	AZ		08/18/2025		651		(25)			(25)		626	626			
100229903	HEATHSVILLE	VA		08/18/2025		896		(17)			(17)		879	879			
100229905	RED OAK	TX		08/18/2025		1,578		(76)			(76)		1,502	1,502			
100229906	ALBURGH	VT		08/18/2025		861		(23)			(23)		838	838			
100229908	VICTORVILLE	CA		08/18/2025		5,402		(214)			(214)		5,188	5,188			
100229909	MONTROSE	CO		08/18/2025		1,285		(31)			(31)		1,254	1,045		(208)	(208)
100229910	NEW BRAUNFELS	TX		08/18/2025		1,375		(52)			(52)		1,323	1,323			
100229912	GILCHRIST	TX		08/18/2025		716		(19)			(19)		697	697			
100229913	KENT CITY	MI		08/18/2025		689		(21)			(21)		668	668			
100229915	PORTERVILLE	CA		08/18/2025		1,066		(37)			(37)		1,029	1,029			
100229916	FT LAUDERDALE	FL		08/18/2025		1,288		(36)			(36)		1,252	1,252			
100229917	EVERGREEN	CO		08/18/2025		1,422		(17)			(17)		1,405	1,405			
100229918	PASADENA	CA		08/18/2025		1,973		21			21		1,994	1,994			
100229919	PHOENIX	AZ		08/18/2025		3,138		(40)			(40)		3,098	3,098			
100229920	CHANTILLY	VA		08/20/2025		913		(20)			(20)		893	893			
100229921	SAINT LOUIS	MO		08/20/2025		275		(5)			(5)		270	270			
100229922	KATY	TX		08/20/2025		651		(11)			(11)		640	640			
100229923	HENRICO	VA		08/20/2025		2,894		(63)			(63)		2,831	2,831			
100229925	LANCASTER	CA		08/20/2025		989		(30)			(30)		959	959			
100229926	PORTSMOUTH	VA		08/20/2025		20,096		(607)			(607)		19,489	19,489			
100229927	WILMINGTON	CA		08/20/2025		1,582		(50)			(50)		1,532	1,532			
100229928	LOS ANGELES	CA		08/20/2025		1,793		(52)			(52)		1,741	1,741			
100229929	LOS ANGELES	CA		08/20/2025		10,324		(345)			(345)		9,979	9,979			
100229930	SANTA CLARITA	CA		08/20/2025		1,137		(24)			(24)		1,113	1,113			
100229931	STOCKTON	CA		08/20/2025		509		(18)			(18)		491	491			
100229933	OCEANSIDE	CA		08/20/2025		1,881		(2)			(2)		1,879	1,879			
100229934	ROCKLIN	CA		08/20/2025		1,436		(59)			(59)		1,377	1,377			
100229935	COVINA	CA		08/20/2025		1,871		(61)			(61)		1,810	1,810			
100229936	ORLANDO	FL		08/20/2025		1,344		(23)			(23)		1,321	1,321			
100229937	PHOENIX	AZ		08/20/2025		620		(18)			(18)		602	602			
100229938	LAGUNA NIGUEL	CA		08/20/2025		3,815		(85)			(85)		3,730	3,730			
100229939	HOUSTON	TX		08/20/2025		584		(27)			(27)		557	557			
100229940	LOS ANGELES	CA		08/20/2025		3,768		(147)			(147)		3,621	3,621			
100229941	MODESTO	CA		08/20/2025		1,595		(11)			(11)		1,584	1,584			
100229942	CHULA VISTA	CA		08/20/2025		1,717		(66)			(66)		1,651	1,651			
100229943	RIVERSIDE	CA		08/20/2025		1,518							1,518	1,518			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229945	LAS VEGAS	NV		08/20/2025		751		(12)			(12)		739	739			
100229946	FAIRFAX	CA		08/22/2025		3,132		(135)			(135)		2,997	2,997			
100229948	MISSION VIEJO	CA		08/22/2025		1,346		(63)			(63)		1,283	1,283			
100229949	CHICAGO	IL		08/22/2025		981		(38)			(38)		943	943			
100229950	RIVERSIDE	CA		08/22/2025		2,486		(56)			(56)		2,430	2,430			
100229951	LOS ANGELES	CA		08/22/2025		796		(26)			(26)		770	770			
100229952	POINTBLANK	TX		08/22/2025		1,084		(2)			(2)		1,082	1,082			
100229953	BAKERSFIELD	CA		08/22/2025		768		15			15		783	783			
100229955	COLORADO SPRINGS	CO		08/22/2025		1,412		(14)			(14)		1,398	1,398			
100229956	LOS ANGELES	CA		08/22/2025		2,666		(113)			(113)		2,553	2,553			
100229957	SUNBURY	OH		08/22/2025		4,492		(69)			(69)		4,423	4,423			
100229958	SEATTLE	WA		08/22/2025		1,319		(43)			(43)		1,276	1,276			
100229959	RANCHO CUCAMONGA	CA		08/22/2025		1,935		(69)			(69)		1,866	1,866			
100229960	BELLFLOWER	CA		08/22/2025		1,930		(53)			(53)		1,877	1,877			
100229961	HOUSTON	TX		08/22/2025		1,385		(40)			(40)		1,345	1,345			
100229962	LOS ALAMITOS	CA		08/22/2025		2,578		(121)			(121)		2,457	2,457			
100229964	NEW BRAUNFELS	TX		08/22/2025		523		(22)			(22)		501	501			
100229965	LAS VEGAS	NV		08/22/2025		1,076		(41)			(41)		1,035	1,035			
100229966	LOS ANGELES	CA		08/22/2025		721		(10)			(10)		711	711			
100229969	DENVER	CO		08/22/2025		1,021		(23)			(23)		998	998			
100229970	HUNTINGTON BEACH	CA		08/22/2025		4,911		(223)			(223)		4,688	4,688			
100229971	OREM	UT		08/22/2025		1,986		(78)			(78)		1,908	1,908			
100229972	ELMENDORF	TX		08/22/2025		372		(17)			(17)		355	355			
100229974	NORTH CHESTERFIELD	VA		08/22/2025		747		4			4		751	751			
100229975	MAYFIELD HEIGHTS	OH		08/22/2025		480		(22)			(22)		458	458			
100229976	BEECHGROVE	TN		08/22/2025		2,150		(8)			(8)		2,142	2,142			
100229977	RENO	NV		08/22/2025		1,093		(36)			(36)		1,057	1,057			
100229978	LAGUNA BEACH	CA		08/22/2025		7,580		(163)			(163)		7,417	7,417			
100229980	LANCASTER	CA		08/22/2025		830		(9)			(9)		821	821			
100229981	EL PASO	TX		08/22/2025		800		(35)			(35)		765	765			
100229982	HOMESTEAD	FL		08/22/2025		1,301		(46)			(46)		1,255	1,255			
100229983	RICHARDSON	TX		08/22/2025		995		2			2		997	997			
100229985	OPA LOCKA	FL		08/22/2025		999		(21)			(21)		978	978			
100229986	HAMDEN	CT		08/22/2025		788		6			6		794	794			
100229987	YUCAIPA	CA		08/22/2025		1,278		(7)			(7)		1,271	1,271			
100229988	LOS ANGELES	CA		08/22/2025		1,577		(46)			(46)		1,531	1,531			
100229989	AURORA	CO		08/22/2025		596		(23)			(23)		573	573			
100229990	POMPANO BEACH	FL		08/22/2025		1,055		13			13		1,068	1,068			
100229991	OCALA	FL		08/22/2025		396		(11)			(11)		385	385			
100229992	LOS ANGELES	CA		08/22/2025		3,546		(25)			(25)		3,521	3,521			
100229993	BAKERSFIELD	CA		08/22/2025		683		(20)			(20)		663	663			
100229994	ASHEVILLE	NC		08/22/2025		550		(24)			(24)		526	526			
100229995	DAYTON	OH		08/22/2025		314		(1)			(1)		313	313			
100229996	PINON HILLS	CA		08/22/2025		914		(5)			(5)		909	909			
100229997	BRIGHTON	MA		08/22/2025		799		(6)			(6)		793	793			
100229998	PICKERINGTON	OH		08/22/2025		237		(11)			(11)		226	226			
100229999	COMPTON	CA		08/22/2025		1,177		(1)			(1)		1,176	1,176			
100230000	LAKEWOOD	CA		08/22/2025		2,256		(67)			(67)		2,189	2,189			
100230001	GAITHERSBURG	MD		08/22/2025		1,086		(4)			(4)		1,082	1,082			
100230002	MEMPHIS	TN		08/22/2025		196		(6)			(6)		190	190			
100230003	MIAMI	FL		08/22/2025		865		(21)			(21)		844	844			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100230004	COMPTON	CA		08/22/2025		1,848		(42)			(42)		1,806	1,806			
100230005	HARTFORD	WI		08/22/2025		342		(16)			(16)		326	326			
100230006	SAN BERNARDINO	CA		08/22/2025		870		(41)			(41)		829	829			
100230007	QUINCY	MA		08/22/2025		1,490		19			19		1,509	1,509			
100230008	SAN LUIS	AZ		08/22/2025		1,660		(60)			(60)		1,600	1,600			
100230009	BRIDGEPORT	CT		08/22/2025		923		1			1		924	924			
100230012	PRESCOTT	AZ		08/22/2025		1,318		(31)			(31)		1,287	1,287			
100230013	TUCSON	AZ		08/22/2025		966		(23)			(23)		943	943			
100230014	ARABI	LA		08/22/2025		381		(17)			(17)		364	364			
100230016	MIAMI	FL		08/22/2025		1,516		(57)			(57)		1,459	1,459			
100230017	WEST HARTFORD	CT		08/22/2025		712		(1)			(1)		711	711			
100230018	NORTH MYRTLE BEACH	SC		08/25/2025		975		(38)			(38)		937	937			
100230019	TANNERSVILLE	PA		08/25/2025		792		(28)			(28)		764	764			
100230021	INDIO	CA		08/25/2025		750		(35)			(35)		715	715			
100230022	ARKANSAS CITY	KS		08/25/2025		514		(24)			(24)		490	490			
100230024	ST AUGUSTINE	FL		08/25/2025		2,169		(68)			(68)		2,101	2,101			
100230025	MILFORD	DE		08/25/2025		405		(9)			(9)		396	396			
100230027	ALTAMONTE SPRINGS	FL		08/25/2025		281		(7)			(7)		274	274			
100230028	VANDALIA	OH		08/25/2025		410		(4)			(4)		406	406			
100230029	WOBURN	MA		08/25/2025		1,511		(27)			(27)		1,484	1,484			
100230030	OLDSMAR	FL		08/25/2025		648		(30)			(30)		618	618			
100230032	HUMBLE	TX		08/25/2025		572		(27)			(27)		545	545			
100230033	COCONUT CREEK	FL		08/25/2025		479		(22)			(22)		457	457			
100230034	MIAMI	FL		08/25/2025		4,224		(142)			(142)		4,082	4,082			
100230035	VERSAILLES	KY		08/25/2025		517		(17)			(17)		500	500			
100230038	WESTMINSTER	CA		08/25/2025		2,160		(76)			(76)		2,084	2,084			
100230041	HOLMES BEACH	FL		08/25/2025		2,268		(74)			(74)		2,194	2,194			
100230042	WESTLAKE	FL		08/25/2025		1,141		(49)			(49)		1,092	1,092			
100230043	CHICAGO HEIGHTS	IL		08/25/2025		469		(20)			(20)		449	449			
100230044	MANASSAS	VA		08/25/2025		350		(16)			(16)		334	334			
100230046	LOS ANGELES	CA		08/25/2025		5,687		(150)			(150)		5,537	5,537			
100230047	LA MESA	CA		08/25/2025		2,102		(52)			(52)		2,050	2,050			
100230048	SAN ANTONIO	TX		08/25/2025		420		(19)			(19)		401	401			
100230050	CHARLOTTE	NC		08/25/2025		756		(34)			(34)		722	722			
100230051	SCOTTSDALE	AZ		08/25/2025		1,323		(10)			(10)		1,313	1,313			
100230052	MURFREESBORO	TN		08/25/2025		201,480		806			806		202,286	202,286			
100230053	KISSIMMEE	FL		08/25/2025		411		(19)			(19)		392	392			
100230054	FORT WALTON BEACH	FL		08/25/2025		441		(21)			(21)		420	420			
100230055	SAN DIEGO	CA		08/25/2025		2,691		(112)			(112)		2,579	2,579			
100230058	CANTON	CT		08/25/2025		743		(20)			(20)		723	723			
100230060	PLAINFIELD	IL		08/26/2025		791		(21)			(21)		770	770			
100230061	LELAND	NC		08/26/2025		814		(21)			(21)		793	793			
100230062	WEST LINDA	CA		08/26/2025		640		(27)			(27)		613	613			
100230063	SANTA CLARITA	CA		08/26/2025		1,480		(69)			(69)		1,411	1,411			
100230064	BLACKWOOD	NJ		08/26/2025		456		(19)			(19)		437	437			
100230066	GRAND RAPIDS	MI		08/26/2025		402		(8)			(8)		394	394			
100230067	RICHMOND	TX		08/26/2025		1,103		(19)			(19)		1,084	1,084			
100230068	HAMMOND	LA		08/26/2025		675		(25)			(25)		650	650			
100230069	TALLAHASSEE	FL		08/26/2025		260		(12)			(12)		248	248			
100230070	INDEPENDENCE	KY		08/26/2025		419		(14)			(14)		405	405			
100230071	RICHMOND	VA		08/26/2025		441		(13)			(13)		428	428			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100230072	CYPRESS	TX		08/26/2025		668		(15)			(15)		653	653			
100230073	FORNEY	TX		08/26/2025		9,644		(378)			(378)		9,266	9,266			
100230074	PLAINFIELD	NJ		08/26/2025		1,002		(25)			(25)		977	977			
100230075	INDIAN WELLS	CA		08/26/2025		500		(12)			(12)		488	488			
100230076	GRESHAM	OR		08/26/2025		207		(7)			(7)		200	200			
100230079	KENNER	LA		08/26/2025		277		(13)			(13)		264	264			
100230080	FERNANDINA BEACH	FL		08/26/2025		474		(10)			(10)		464	464			
100230081	DENVER	CO		08/26/2025		1,074		(39)			(39)		1,035	1,035			
100230082	CHAMBLEE	GA		08/26/2025		987		(11)			(11)		976	976			
100230083	SALEM	VA		08/26/2025		394		(17)			(17)		377	377			
100230084	ROCKY MOUNT	NC		08/26/2025		996		(36)			(36)		960	960			
100230085	DAVENPORT	FL		08/26/2025		376		(16)			(16)		360	360			
100230086	AKRON	PA		08/26/2025		1,264		(58)			(58)		1,206	1,206			
100230087	OWENSBORO	KY		08/26/2025		355		(6)			(6)		349	349			
100230088	DENVER	CO		08/26/2025		5,071		(110)			(110)		4,961	4,961			
100230089	CARROLLTON	TX		08/26/2025		291		(14)			(14)		277	277			
100230092	ALLENTOWN	PA		08/26/2025		275		(9)			(9)		266	266			
100230098	DETROIT	MI		08/26/2025		233		(11)			(11)		222	222			
100230099	FLOWER MOUND	TX		08/26/2025		693		(22)			(22)		671	671			
100230100	SOUTH BEND	IN		08/26/2025		547		(24)			(24)		523	523			
100230101	BARSTOW	CA		08/26/2025		398		(19)			(19)		379	379			
100230102	VALLEJO	CA		08/26/2025		738		(35)			(35)		703	703			
100230103	TAVARES	FL		08/26/2025		657		(26)			(26)		631	631			
100230104	KOKOMO	IN		08/26/2025		359		(9)			(9)		350	350			
100230105	MONROE	NC		08/26/2025		483		(19)			(19)		464	464			
100230106	TULSA	OK		08/26/2025		238		(4)			(4)		234	234			
100230107	SUNSET BEACH	NC		08/26/2025		681		(26)			(26)		655	655			
100230109	CLEVELAND	TN		08/26/2025		1,938		(74)			(74)		1,864	1,864			
100230110	AUSTIN	TX		08/26/2025		2,732		(102)			(102)		2,630	2,630			
100230112	ALDIE	VA		08/26/2025		4,696		(217)			(217)		4,479	4,479			
100230113	CARTERSVILLE	GA		08/26/2025		460		(8)			(8)		452	452			
100230116	VALLEJO	CA		08/25/2025		381		(13)			(13)		368	368			
100230117	OXFORD	PA		08/25/2025		909		(24)			(24)		885	885			
100230118	ROWLETT	TX		08/25/2025		637		(30)			(30)		607	607			
100230119	SANDY	OR		08/25/2025		1,628		(70)			(70)		1,558	1,558			
100230120	MIAMI	FL		08/25/2025		1,854		(38)			(38)		1,816	1,816			
100230121	SHERWOOD	OR		08/25/2025		1,631		(52)			(52)		1,579	1,579			
100230122	ALEXANDRIA	VA		08/25/2025		689		(22)			(22)		667	667			
100230123	SAN ANTONIO	TX		08/25/2025		976		(35)			(35)		941	941			
100230124	FORT COLLINS	CO		08/25/2025		8,611		(144)			(144)		8,467	8,467			
100230125	OCEANSIDE	CA		08/25/2025		1,200		(28)			(28)		1,172	1,172			
100230126	CARY	IL		08/25/2025		1,306		(37)			(37)		1,269	1,269			
100230127	BOCA RATON	FL		08/25/2025		5,464		(226)			(226)		5,238	5,238			
100230129	SOUTH LYON	MI		08/25/2025		8,363		(319)			(319)		8,044	8,044			
100230130	NASHVILLE	TN		08/25/2025		515		(13)			(13)		502	502			
100230132	VICTORVILLE	CA		08/25/2025		530		(16)			(16)		514	514			
100230133	SACRAMENTO	CA		08/25/2025		957		(40)			(40)		917	917			
100230134	MYRTLE BEACH	SC		08/25/2025		2,393		(45)			(45)		2,348	2,348			
100230135	LOS ANGELES	CA		08/25/2025		1,084		(35)			(35)		1,049	1,049			
100230136	RICHMOND	VA		08/25/2025		2,576		(50)			(50)		2,526	2,526			
100230137	CAMPO	CA		08/25/2025		581		(11)			(11)		570	570			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100230138	SAN FRANCISCO	CA		08/25/2025		2,427		(50)			(50)		2,377	2,377			
100230139	WILLIAMSTOWN	NJ		08/25/2025		1,086		(33)			(33)		1,053	1,053			
100230141	HAUULA	HI		08/25/2025		584		(8)			(8)		576	576			
100230142	GIG HARBOR	WA		08/25/2025		2,808		(76)			(76)		2,732	2,732			
100230144	LOS ANGELES	CA		08/25/2025		5,372		(178)			(178)		5,194	5,194			
100230146	SARASOTA	FL		08/25/2025		1,599		(63)			(63)		1,536	1,536			
100230147	CALIFORNIA CITY	CA		08/25/2025		631		(9)			(9)		622	622			
100230148	SARASOTA	FL		08/25/2025		874		(33)			(33)		841	841			
100230150	ISANTI	MN		08/25/2025		380		(14)			(14)		366	366			
100230151	FRISCO	TX		08/25/2025		1,676		(18)			(18)		1,658	1,658			
100230157	SPRINGFIELD	NJ		08/29/2025		325		(11)			(11)		314	314			
100230164	NORTHBROOK	IL		08/29/2025		1,102		(27)			(27)		1,075	1,075			
100230168	DERRY	NH		08/29/2025		560		(25)			(25)		535	535			
100230170	ST LOUIS	MO		08/29/2025		344		(12)			(12)		332	332			
100230172	INDIANAPOLIS	IN		08/29/2025		896		(39)			(39)		857	857			
100230183	HOOVER	AL		08/29/2025		223		(6)			(6)		217	217			
100230184	HIALEAH	FL		08/29/2025		819		(23)			(23)		796	796			
100230186	MOORPARK	CA		08/29/2025		846		(22)			(22)		824	824			
100230190	WEST SALEM	OH		08/29/2025		344		(15)			(15)		329	329			
100230191	PORT ST LUCIE	FL		08/29/2025		689		(15)			(15)		674	674			
100230193	LEBANON	IL		08/29/2025		247		(5)			(5)		242	242			
100230194	RIVERVIEW	FL		08/29/2025		1,405		(57)			(57)		1,348	1,348			
100230197	LAKE SHORE	MD		08/29/2025		693		(30)			(30)		663	663			
100230201	CUMMING	GA		08/29/2025		992		(26)			(26)		966	966			
100230204	STATESBORO	GA		08/29/2025		895		(37)			(37)		858	858			
100230211	MOUNT VERNON	WA		08/29/2025		200		(9)			(9)		191	191			
100230221	RANCHO SANTA MARGARITA	CA		08/29/2025		157		(5)			(5)		152	152			
100230222	COLUMBIA	SC		08/29/2025		640		(23)			(23)		617	617			
100230230	CENTER POINT	TX		08/29/2025		334		(13)			(13)		321	321			
100230232	AVONDALE	AZ		08/29/2025		112		(2)			(2)		110	110			
100230233	DALLAS	TX		08/29/2025		1,832		(72)			(72)		1,760	1,760			
100230234	RIO LINDA	CA		08/29/2025		376		(8)			(8)		368	368			
100230238	WILMINGTON	NC		08/29/2025		887		(19)			(19)		868	868			
100230241	SAINT FRANCISVILLE	LA		08/29/2025		355		(14)			(14)		341	341			
100230244	CALHOUN	GA		08/29/2025		400		(15)			(15)		385	385			
100230247	FORT MYERS	FL		08/29/2025		240		(9)			(9)		231	231			
100230248	OAKLEY	CA		08/29/2025		98		(4)			(4)		94	94			
100230250	TUCSON	AZ		08/29/2025		670		(26)			(26)		644	644			
100230253	EL CERRITO	CA		08/29/2025		292		(12)			(12)		280	280			
100230256	OLATHE	KS		08/29/2025		293		(11)			(11)		282	282			
100230258	SYLMAR	CA		08/29/2025		298		(6)			(6)		292	292			
100230262	WEST CHESTER	PA		08/29/2025		1,390		(49)			(49)		1,341	1,341			
100230264	LAS VEGAS	NV		08/29/2025		84		(3)			(3)		81	81			
100230268	DALTON	GA		08/29/2025		507		(11)			(11)		496	496			
100230271	WILMINGTON	DE		08/29/2025		1,010		(20)			(20)		990	990			
100230273	RIDGEWOOD	NJ		08/29/2025		1,195		(25)			(25)		1,170	1,170			
100230274	INGLEWOOD	CA		08/29/2025		1,040		(41)			(41)		999	999			
100230278	SHELBY TOWNSHIP	MI		08/29/2025		1,007		(21)			(21)		986	986			
100230285	JUPITER	FL		08/29/2025		552		(12)			(12)		540	540			
100230286	FORT BRAGG	CA		08/29/2025		387		(16)			(16)		371	371			
100230289	CULVER CITY	CA		08/29/2025		903		(28)			(28)		875	875			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100230290	FRIENDSWOOD	TX		08/29/2025		1,309		(52)			(52)		1,257	1,257			
100230292	LINCROFT	NJ		08/29/2025		665		(14)			(14)		651	651			
100230300	CHICAGO	IL		08/29/2025		493		(10)			(10)		483	483			
100230302	COLONIA	NJ		08/29/2025		1,157		(38)			(38)		1,119	1,119			
100230306	BEAUMONT	CA		08/29/2025		350		(7)			(7)		343	343			
100230308	ROUND ROCK	TX		08/29/2025		438		(19)			(19)		419	419			
100230313	TERRE HAUTE	IN		08/29/2025		206		(9)			(9)		197	197			
100230314	MIAMI	FL		08/29/2025		678		(14)			(14)		664	664			
100230318	BUFORD	GA		08/29/2025		783		(17)			(17)		766	766			
100230320	FAIRFIELD	CA		08/29/2025		561		(11)			(11)		550	550			
100230321	SOUTH BEND	IN		08/29/2025		214		(9)			(9)		205	205			
100230322	WEST VALLEY CITY	UT		08/29/2025		535		(20)			(20)		515	515			
100230325	CIBOLO	TX		08/29/2025		235		(10)			(10)		225	225			
100230331	SOUTH DAYTONA	FL		08/29/2025		181		(4)			(4)		177	177			
100230335	SAN DIEGO	CA		08/29/2025		439		(9)			(9)		430	430			
100230336	MINNEOLA	FL		08/29/2025		6,270		(125)			(125)		6,145	6,145			
100230337	CARSON CITY	NV		08/29/2025		112		(2)			(2)		110	110			
100230343	COPPERAS COVE	TX		08/29/2025		376		(13)			(13)		363	363			
100230345	COLORADO SPRINGS	CO		08/29/2025		213		(6)			(6)		207	207			
100230347	MANHEIM	PA		08/29/2025		621		(13)			(13)		608	608			
100230355	LEHIGH ACRES	FL		08/29/2025		425		(9)			(9)		416	416			
100230358	SILVER SPRINGS	FL		08/29/2025		132		(2)			(2)		130	130			
100230361	MOREHEAD	KY		08/29/2025		719		(25)			(25)		694	694			
100230364	KATY	TX		08/29/2025		483		(19)			(19)		464	464			
100230365	STUART	FL		08/29/2025		1,280		(27)			(27)		1,253	1,253			
100230370	GALLATIN GATEWAY	MT		08/29/2025		13,656		(592)			(592)		13,064	13,064			
100230372	LENOIR CITY	TN		08/29/2025		523		(11)			(11)		512	512			
100230373	REDONDO BEACH	CA		08/29/2025		1,646		(65)			(65)		1,581	1,581			
100230378	DOYLESTOWN	PA		08/29/2025		397		(17)			(17)		380	380			
100230380	RED ROCK	AZ		08/29/2025		755		(33)			(33)		722	722			
100230381	CAVE CREEK	AZ		08/29/2025		798		(15)			(15)		783	783			
100230382	FOUNTAIN VALLEY	CA		08/29/2025		577		(20)			(20)		557	557			
100230385	BURLINGTON	WA		08/29/2025		330		(11)			(11)		319	319			
100230387	BURLINGTON	WA		08/29/2025		273		(6)			(6)		267	267			
100230391	BENTON	AR		08/29/2025		186		(4)			(4)		182	182			
100230393	PHOENIX	AZ		08/29/2025		667		(14)			(14)		653	653			
100230394	CAPE MAY COURT HOUSE	NJ		08/29/2025		310		(7)			(7)		303	303			
100230404	STERLING	VA		08/29/2025		339		(7)			(7)		332	332			
100230409	DUNKIRK	MD		08/29/2025		1,746		(37)			(37)		1,709	1,709			
100230417	TUCSON	AZ		08/29/2025		407		(9)			(9)		398	398			
100230419	CHELSEA	MI		08/29/2025		162		(3)			(3)		159	159			
100230423	SURPRISE	AZ		08/29/2025		353		(7)			(7)		346	346			
100230430	LAS VEGAS	NV		08/29/2025		1,301		(48)			(48)		1,253	1,253			
100230432	CEDAR	MN		08/29/2025		530		(11)			(11)		519	519			
100230434	EARLIMART	CA		08/29/2025		448		(15)			(15)		433	433			
100230435	FRANKLINTON	LA		08/29/2025		386		(17)			(17)		369	369			
100230440	BIRDSBORO	PA		08/29/2025		639		(27)			(27)		612	612			
100230443	ANKENY	IA		08/29/2025		427		(15)			(15)		412	412			
100230444	LOMPOC	CA		08/29/2025		162		(3)			(3)		159	159			
100230445	BEAR CREEK TOWNSHIP	PA		08/29/2025		424		(9)			(9)		415	415			
100230450	DALLAS	TX		08/29/2025		372		(16)			(16)		356	356			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100230452	RIO RANCHO	NM		08/29/2025		2,117		(45)			(45)		2,072	2,072			
100230462	LOS GATOS	CA		08/29/2025		439		(16)			(16)		423	423			
100230464	NEWPORT	RI		08/29/2025		2,122		(77)			(77)		2,045	2,045			
100230469	SPOKANE	WA		08/29/2025		313		(7)			(7)		306	306			
100230470	BOCA RATON	FL		08/29/2025		1,469		(31)			(31)		1,438	1,438			
100230475	GOODWATER	AL		08/29/2025		509		(11)			(11)		498	498			
100230476	YORK	PA		08/29/2025		1,313		(28)			(28)		1,285	1,285			
100230481	HENDERSON	NV		08/29/2025		1,904		(40)			(40)		1,864	1,864			
100230482	LINCOLN PARK	MI		08/29/2025		190		(4)			(4)		186	186			
100230485	BASEHOR	KS		08/29/2025		590		(26)			(26)		564	564			
100230487	PLYMOUTH	MN		08/29/2025		773		(29)			(29)		744	744			
100230490	WINSTON SALEM	NC		08/29/2025		470		(21)			(21)		449	449			
100230491	OCALA	FL		08/29/2025		519		(11)			(11)		508	508			
100230496	MILL VALLEY	CA		08/29/2025		1,531		(57)			(57)		1,474	1,474			
100230497	WINTON	CA		08/29/2025		392		(8)			(8)		384	384			
100230501	KENNEBUNK	ME		08/29/2025		1,083		(47)			(47)		1,036	1,036			
100230505	SANDY	UT		08/29/2025		314		(7)			(7)		307	307			
100230508	BURLINGAME	CA		08/29/2025		1,178		(25)			(25)		1,153	1,153			
100230511	SEMINOLE	TX		08/29/2025		324		(13)			(13)		311	311			
100230518	PUYALLUP	WA		08/29/2025		709		(15)			(15)		694	694			
100230519	PALOS HEIGHTS	IL		08/29/2025		482		(19)			(19)		463	463			
100230521	BELVIDERE	IL		08/29/2025		560		(19)			(19)		541	541			
100230530	PEYTON	CO		08/29/2025		30,442		(631)			(631)		29,811	29,811			
100230535	STUART	FL		08/29/2025		1,398		(53)			(53)		1,345	1,345			
100230536	BOISE	ID		08/29/2025		202		(8)			(8)		194	194			
100230541	GRAND RAPIDS	MI		08/29/2025		474		(10)			(10)		464	464			
100230544	BRIGHTON	CO		08/29/2025		355		(12)			(12)		343	343			
100230545	COVINA	CA		08/29/2025		526		(11)			(11)		515	515			
100230549	ODENTON	MD		08/29/2025		376		(8)			(8)		368	368			
100230551	TUCSON	AZ		08/29/2025		434		(15)			(15)		419	419			
100230552	SAN JOSE	CA		08/29/2025		1,951		(41)			(41)		1,910	1,910			
100230554	COLORADO SPRINGS	CO		08/29/2025		464		(18)			(18)		446	446			
100230555	SIMI VALLEY	CA		08/29/2025		118		(3)			(3)		115	115			
100230559	LAFAYETTE HILL	PA		08/29/2025		725		(15)			(15)		710	710			
100230563	TRINITY CENTER	CA		08/29/2025		1,784		(36)			(36)		1,748	1,748			
100230565	PLANTATION	FL		08/29/2025		944		(20)			(20)		924	924			
100230573	MANTECA	CA		08/29/2025		136		(3)			(3)		133	133			
100230580	GAMBRILLS	MD		08/29/2025		408		(9)			(9)		399	399			
100230583	ATHENS	OH		08/29/2025		723		(15)			(15)		708	708			
100230586	CHERRY HILL	NJ		08/29/2025		907		(17)			(17)		890	890			
100230587	LA MESA	CA		08/29/2025		2,066		(43)			(43)		2,023	2,023			
100230591	HUNTERSVILLE	NC		08/29/2025		357		(16)			(16)		341	341			
100230593	GURLEY	AL		08/29/2025		396		(17)			(17)		379	379			
100230598	ORLANDO	FL		08/29/2025		408		(15)			(15)		393	393			
100230599	FREDERICKSBURG	VA		08/29/2025		370		(14)			(14)		356	356			
100230604	SCOTTSDALE	AZ		08/29/2025		438		(9)			(9)		429	429			
100230608	KISSIMMEE	FL		08/29/2025		87		(1)			(1)		86	86			
100230609	POWELL	OH		08/29/2025		176		(6)			(6)		170	170			
100230611	LA VERNE	CA		08/29/2025		732		(15)			(15)		717	717			
100230614	FORT WORTH	TX		08/29/2025		1,483		(58)			(58)		1,425	1,425			
100230616	FORT PAYNE	AL		08/29/2025		594		(22)			(22)		572	572			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100230621	MALVERN	AR		08/29/2025		190		(7)			(7)		183	183			
100230624	VALLEJO	CA		08/29/2025		1,015		(34)			(34)		981	981			
100230625	SPRINGFIELD	TN		08/29/2025		971		(20)			(20)		951	951			
100230628	FONTANA	CA		08/29/2025		1,378		(29)			(29)		1,349	1,349			
100230629	OCOEE	FL		08/29/2025		581		(12)			(12)		569	569			
100230633	LOXAHATCHEE	FL		08/29/2025		2,670		(56)			(56)		2,614	2,614			
100230635	DORAL	FL		08/29/2025		521		(23)			(23)		498	498			
100230638	FUQUAY VARINA	NC		08/29/2025		15,277		(586)			(586)		14,691	14,691			
100230639	LEXINGTON	SC		08/29/2025		379		(17)			(17)		362	362			
100230647	LAKE OSWEGO	OR		08/29/2025		1,162		(24)			(24)		1,138	1,138			
100230650	HASTINGS	MN		08/29/2025		172		(6)			(6)		166	166			
100230661	CHAMBLEE	GA		08/29/2025		1,156		(45)			(45)		1,111	1,111			
100230670	WINTER GARDEN	FL		08/29/2025		351		(5)			(5)		346	346			
100230673	COVINA	CA		08/29/2025		486		(10)			(10)		476	476			
100230674	SANTA CLARITA	CA		08/29/2025		194		(8)			(8)		186	186			
100230678	SALEM	OR		08/29/2025		280		(11)			(11)		269	269			
100230681	REDONDO BEACH	CA		08/29/2025		3,316		(69)			(69)		3,247	3,247			
100230682	CONROE	TX		08/29/2025		973		(43)			(43)		930	930			
100230687	BELTON	SC		08/29/2025		109		(5)			(5)		104	104			
100230689	BERTHOUD	CO		08/29/2025		408		(7)			(7)		401	401			
100230690	VANCOUVER	WA		08/29/2025		422		(9)			(9)		413	413			
100230700	MILLVILLE	MA		08/29/2025		348		(13)			(13)		335	335			
100230708	MECHANICSVILLE	VA		08/29/2025		301		(6)			(6)		295	295			
100230709	MANITOWOC	WI		08/29/2025		356		(7)			(7)		349	349			
100230713	CANTON	MI		08/29/2025		264		(6)			(6)		258	258			
100230719	BALTIMORE	MD		08/29/2025		394		(8)			(8)		386	386			
100230720	CHESAPEAKE	VA		08/29/2025		418		(9)			(9)		409	409			
100230722	EL CAJON	CA		08/29/2025		2,122		(78)			(78)		2,044	2,044			
100230723	PORT CHARLOTTE	FL		08/29/2025		295		(17)			(17)		278	278			
100230725	PEMBERTON	NJ		08/29/2025		1,269		(41)			(41)		1,228	1,228			
100230727	GLEN BURNIE	MD		08/29/2025		793		(37)			(37)		756	756			
100230728	GAMBRILLS	MD		08/29/2025		597		(32)			(32)		565	565			
100230732	ERLANGER	KY		08/29/2025		54		(2)			(2)		52	52			
100230738	CHICAGO	IL		08/29/2025		285		(11)			(11)		274	274			
100230740	GERMANTOWN	MD		08/29/2025		412		(16)			(16)		396	396			
100230745	MORRIS	AL		08/29/2025		274		(17)			(17)		257	257			
100230746	ELK GROVE	CA		08/29/2025		6,667		(287)			(287)		6,380	6,380			
100230748	STEVENSVILLE	MD		08/29/2025		492		(31)			(31)		461	461			
100230751	EDGEWATER	MD		08/29/2025		256		(11)			(11)		245	245			
100230753	COVINGTON	GA		08/29/2025		1,337		(61)			(61)		1,276	1,276			
100230757	NORTH WEYMOUTH	MA		08/29/2025		608		(25)			(25)		583	583			
100230762	PLAISTOW	NH		08/29/2025		269		(10)			(10)		259	259			
100230764	SALEM	OR		08/29/2025		403		(17)			(17)		386	386			
100230765	MARIPOSA	CA		08/29/2025		617		(28)			(28)		589	589			
100230766	JACKSONVILLE	FL		08/29/2025		287		(13)			(13)		274	274			
100230770	PRESCOTT	AZ		08/29/2025		152		(7)			(7)		145	145			
100230773	PUYALLUP	WA		08/29/2025		2,147		(102)			(102)		2,045	2,045			
100230774	TUJUNGA	CA		08/29/2025		28,277							28,277	28,277			
100230778	PHOENIX	AZ		08/29/2025		684		(18)			(18)		666	666			
100230779	FARMINGTON HILLS	MI		08/29/2025		463		(20)			(20)		443	443			
100230780	BONITA SPRINGS	FL		08/29/2025		452		(12)			(12)		440	440			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100230787	SAN DIEGO	CA		08/29/2025		227		(6)			(6)		221	221			
100230791	MERIDIANVILLE	AL		08/29/2025		722		(23)			(23)		699	699			
100230795	LANSING	MI		08/29/2025		130		(6)			(6)		124	124			
100230804	NEW BRITAIN	CT		08/29/2025		644		(17)			(17)		627	627			
100230806	CHARLOTTE	NC		08/29/2025		519		(23)			(23)		496	496			
100230808	GARRETT	IN		08/29/2025		290		(13)			(13)		277	277			
100230812	TRABUCO CANYON	CA		08/29/2025		1,152		(43)			(43)		1,109	1,109			
100230816	INDIANAPOLIS	IN		08/29/2025		480		(19)			(19)		461	461			
100230823	HOUSTON	TX		08/29/2025		853		(33)			(33)		820	820			
100230830	ALEXANDRIA	VA		08/29/2025		3,066		(66)			(66)		3,000	3,000			
100230833	NAPA	CA		08/29/2025		587		(15)			(15)		572	572			
100230845	ROLLING MEADOWS	IL		08/29/2025		282		(11)			(11)		271	271			
100230847	BONITA	CA		08/29/2025		185		(8)			(8)		177	177			
100230857	PHOENIX	AZ		08/29/2025		149		(3)			(3)		146	146			
100230860	GRESHAM	OR		08/29/2025		782		(31)			(31)		751	751			
100230864	MAUMEE	OH		08/29/2025		1,142		(38)			(38)		1,104	1,104			
100230895	WEST JORDAN	UT		08/29/2025		1,279		(27)			(27)		1,252	1,252			
100230900	LONG BEACH	CA		08/29/2025		10							10	10			
100230904	STATESVILLE	NC		08/29/2025		11							11	11			
100230906	SUMMERVILLE	SC		08/29/2025		803		(24)			(24)		779	779			
100230908	MARYVILLE	TN		08/29/2025		1,211		(40)			(40)		1,171	1,171			
100230916	SISTERS	OR		08/29/2025		125		(4)			(4)		121	121			
100230917	TORRANCE	CA		08/29/2025		2,296		(101)			(101)		2,195	2,195			
100230945	SAN JOSE	CA		08/29/2025		1,790		(23)			(23)		1,767	1,767			
100230946	FRUIT HEIGHTS	UT		08/29/2025		913		(13)			(13)		900	900			
100230948	CHESTER	VA		08/29/2025		264		(12)			(12)		252	252			
100230951	MONTGOMERY	AL		08/29/2025		311		(12)			(12)		299	299			
100230953	MOUNT VERNON	WA		08/29/2025		59		(1)			(1)		58	58			
100230954	TITUSVILLE	FL		08/29/2025		286		(9)			(9)		277	277			
100230957	CHANDLER	AZ		08/29/2025		75		(3)			(3)		72	72			
100230971	PEMBERTON	NJ		08/29/2025		425		(9)			(9)		416	416			
100230983	GOODYEAR	AZ		08/29/2025		188		(8)			(8)		180	180			
100230993	OJAI	CA		08/29/2025		623		(23)			(23)		600	600			
100231007	OCALA	FL		08/29/2025		237		(15)			(15)		222	222			
100231016	TEMECULA	CA		08/29/2025		376		(19)			(19)		357	357			
100231019	KEYPORT	NJ		08/29/2025		297		(11)			(11)		286	286			
100231025	MARYSVILLE	WA		08/29/2025		183		(6)			(6)		177	177			
100231029	RIVERVIEW	FL		08/29/2025		586		(28)			(28)		558	558			
100231041	TUSTIN	CA		08/29/2025		1,144		(19)			(19)		1,125	1,125			
100231047	SANTA PAULA	CA		08/29/2025		1,337		(47)			(47)		1,290	1,290			
100231048	JACKSON	OH		08/29/2025		512		(15)			(15)		497	497			
100231050	LATHROP	CA		08/29/2025		24		(1)			(1)		23	23			
100231053	PHOENIX	AZ		08/29/2025		85,885		(3,388)			(3,388)		82,497	82,497			
100231056	SAN DIEGO	CA		08/29/2025		272		(13)			(13)		259	259			
100234699	SAN MATEO	CA		08/28/2025		2,031		(65)			(65)		1,966	1,966			
100234700	LAKE ELSINORE	CA		08/28/2025		769		(32)			(32)		737	737			
100234701	GRAND RAPIDS	MI		08/28/2025		432		(20)			(20)		412	412			
100234702	ROCHESTER	MN		08/28/2025		869		(9)			(9)		860	860			
100234703	KALISPELL	MT		08/28/2025		1,423		(2)			(2)		1,421	1,421			
100234705	AZUSA	CA		08/28/2025		1,091		(51)			(51)		1,040	1,040			
100234707	PHOENIX	AZ		08/28/2025		740		(23)			(23)		717	717			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100234708	LARGO	FL		08/28/2025		441		(8)			(8)		433	433			
100234709	INGLEWOOD	CA		08/28/2025		2,167		(72)			(72)		2,095	2,095			
100234710	SAINT GEORGE	UT		08/28/2025		698		(30)			(30)		668	668			
100234711	SACRAMENTO	CA		08/28/2025		954		(44)			(44)		910	910			
100234712	BONNEY LAKE	WA		08/28/2025		1,239		(41)			(41)		1,198	1,198			
100234714	NEW YORK	NY		08/28/2025		2,225		(99)			(99)		2,126	2,126			
100234715	SAINT PETERSBURG	FL		08/28/2025		1,097		(36)			(36)		1,061	1,061			
100234716	SUFFERN	NY		08/28/2025		5,795		(267)			(267)		5,528	5,528			
100234717	SAN DIEGO	CA		08/28/2025		1,498		(86)			(86)		1,412	1,412			
100234718	TAMPA	FL		08/28/2025		3,365		(107)			(107)		3,258	3,258			
100234719	FRANKLIN	MA		08/28/2025		1,609		(75)			(75)		1,534	1,534			
100234720	MAGNOLIA	TX		08/28/2025		593		(26)			(26)		567	567			
100234723	GASTONIA	NC		08/28/2025		628		(27)			(27)		601	601			
100234726	MILTON	DE		08/28/2025		812		(35)			(35)		777	777			
100234727	PALM SPRINGS	CA		08/28/2025		615		(29)			(29)		586	586			
100234728	LAKE HAVASU CITY	AZ		08/28/2025		408		(12)			(12)		396	396			
100234729	TUCSON	AZ		08/28/2025		441		(19)			(19)		422	422			
100234730	WEST PARK	FL		08/28/2025		675		(32)			(32)		643	643			
100234731	HOUSTON	TX		08/28/2025		883		(33)			(33)		850	850			
100234732	DAYTONA BEACH	FL		08/28/2025		1,561		(65)			(65)		1,496	1,496			
100234733	LOS ANGELES	CA		08/28/2025		814		(38)			(38)		776	776			
100234734	WESTLAKE VILLAGE	CA		08/28/2025		6,282		(275)			(275)		6,007	6,007			
100234735	YORBA LINDA	CA		08/28/2025		4,805		(214)			(214)		4,591	4,591			
100234736	OXFORD	FL		08/28/2025		658		(34)			(34)		624	624			
100234737	ORLANDO	FL		08/28/2025		2,633		(127)			(127)		2,506	2,506			
100234738	SAN DIEGO	CA		08/28/2025		2,470		(77)			(77)		2,393	2,393			
100234739	MINEOLA	NY		08/28/2025		1,759		(39)			(39)		1,720	1,720			
100234740	MOUNT PLEASANT	SC		08/28/2025		5,689		(188)			(188)		5,501	5,501			
100234741	RANCHO CORDOVA	CA		08/28/2025		12,040		(549)			(549)		11,491	11,491			
100234742	NAPLES	FL		08/28/2025		413		(15)			(15)		398	398			
100234743	BOWLING GREEN	KY		08/28/2025		1,452		(15)			(15)		1,437	1,437			
100234745	JACKSONVILLE	FL		08/28/2025		352		(16)			(16)		336	336			
100234746	PENSACOLA	FL		08/28/2025		462		(11)			(11)		451	451			
100234747	BIG BEAR LAKE	CA		08/28/2025		2,048		(96)			(96)		1,952	1,952			
100234748	HOLLYWOOD	FL		08/28/2025		921		(42)			(42)		879	879			
100234749	HOLLYWOOD	FL		08/28/2025		1,013		(45)			(45)		968	968			
100234753	EL PASO	TX		08/28/2025		7,931		(352)			(352)		7,579	7,579			
100234754	MIAMI	FL		08/28/2025		1,478		(61)			(61)		1,417	1,417			
100234756	FAIRVIEW	TN		08/28/2025		1,567		(52)			(52)		1,515	1,515			
100234757	BELLINGHAM	WA		08/28/2025		576		(27)			(27)		549	549			
100234758	BAY SHORE	NY		08/28/2025		1,019		3			3		1,022	1,022			
100234759	SAN ANTONIO	TX		08/28/2025		1,675		(77)			(77)		1,598	1,598			
100234761	LAS VEGAS	NV		08/28/2025		539		(22)			(22)		517	517			
100234762	PORTLAND	OR		08/28/2025		527		(25)			(25)		502	502			
100234763	SEBASTIAN	FL		08/28/2025		849		(40)			(40)		809	809			
100234764	SANTA MARIA	CA		08/28/2025		878		(28)			(28)		850	850			
100234765	TEMPLE	TX		08/28/2025		320		(5)			(5)		315	315			
100234766	OXNARD	CA		08/28/2025		1,445		(24)			(24)		1,421	1,421			
100234767	WAYNESVILLE	NC		08/28/2025		1,088		(22)			(22)		1,066	1,066			
100234768	TALL TIMBERS	MD		08/28/2025		1,886		(38)			(38)		1,848	1,848			
100234769	SWANTON	MD		08/28/2025		3,867		(101)			(101)		3,766	3,766			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100234770	LAS VEGAS	NV		08/28/2025		1,680		(57)			(57)		1,623	1,623			
100234771	MADRAS	OR		08/28/2025		3,179		(122)			(122)		3,057	3,057			
100234772	BRADENTON	FL		08/28/2025		763		(15)			(15)		748	748			
100234774	LAKE ARROWHEAD	CA		08/28/2025		504		(23)			(23)		481	481			
100234776	HAMPTON	VA		08/28/2025		790		(28)			(28)		762	762			
100234777	CHECOTAH	OK		08/28/2025		936		(42)			(42)		894	894			
100234779	ELIZABETH	NJ		08/28/2025		1,942		(36)			(36)		1,906	1,906			
100234780	PALM COAST	FL		08/28/2025		740		(35)			(35)		705	705			
100234781	LEBANON	PA		08/28/2025		626		(14)			(14)		612	612			
100234782	KISSIMMEE	FL		08/28/2025		981		(6)			(6)		975	975			
100234783	TAMPA	FL		08/28/2025		1,292		(34)			(34)		1,258	1,258			
100234784	HENDERSON	NV		08/28/2025		1,145		18			18		1,163	1,163			
100234785	WILMINGTON	NC		08/28/2025		773		(29)			(29)		744	744			
100234786	NORTHRIDGE	CA		08/28/2025		1,693		(56)			(56)		1,637	1,637			
100234787	OAKLAND	MD		08/28/2025		1,323		(43)			(43)		1,280	1,280			
100234788	POCONO MANOR	PA		08/28/2025		1,318		(29)			(29)		1,289	1,289			
100234789	THE VILLAGES	FL		08/28/2025		1,061		(30)			(30)		1,031	1,031			
100234790	SPRINGDALE	AR		08/28/2025		504		(1)			(1)		503	503			
100234791	WINNSBORO	TX		08/28/2025		1,011		(28)			(28)		983	983			
100234792	LINCOLN CITY	OR		08/28/2025		1,131		(22)			(22)		1,109	1,109			
100234793	GRANDVIEW	WA		08/28/2025		1,173		(38)			(38)		1,135	1,135			
100234795	SAINT LOUIS	MO		08/28/2025		573		(19)			(19)		554	554			
100234796	CORTEZ	CO		08/28/2025		840		(32)			(32)		808	808			
100234797	NEW BRAUNFELS	TX		08/28/2025		1,073		4			4		1,077	1,077			
100234798	LEBANON	TN		08/28/2025		1,343		37			37		1,380	1,380			
100234799	HARDINSBURG	KY		08/28/2025		1,155		(37)			(37)		1,118	1,118			
100234801	PLAIN CITY	OH		08/28/2025		879		(40)			(40)		839	839			
100234802	NEWARK	OH		08/28/2025		590		20			20		610	610			
100234803	FAIRVIEW	NC		08/28/2025		1,794		(71)			(71)		1,723	1,723			
100234805	NEW KENSINGTON	PA		08/28/2025		605		(22)			(22)		583	583			
100234806	CINCINNATI	OH		08/28/2025		654		(29)			(29)		625	625			
100234807	LAKE LURE	NC		08/28/2025		1,044		(28)			(28)		1,016	1,016			
100234808	CAMDENTON	MO		08/28/2025		1,044		(35)			(35)		1,009	1,009			
100234809	SAN ANTONIO	TX		08/28/2025		519		(27)			(27)		492	492			
100234811	CRYSTAL BEACH	TX		08/28/2025		1,483		(44)			(44)		1,439	1,439			
100234812	OLD SAYBROOK	CT		08/28/2025		1,132		(22)			(22)		1,110	1,110			
100234813	STOVER	MO		08/28/2025		1,407		(55)			(55)		1,352	1,352			
100234814	TALLAHASSEE	FL		08/28/2025		930		(22)			(22)		908	908			
100234815	PORT SAINT JOE	FL		08/28/2025		18,005		(504)			(504)		17,501	17,501			
100234816	BREMERTON	WA		08/28/2025		1,355		(29)			(29)		1,326	1,326			
100234817	LOVELAND	OH		08/28/2025		620		(23)			(23)		597	597			
100234818	JACKSONVILLE	OR		08/28/2025		14,670		(312)			(312)		14,358	14,358			
100234819	OCEAN CITY	MD		08/28/2025		1,384		(28)			(28)		1,356	1,356			
100234820	RALEIGH	NC		08/28/2025		639		(20)			(20)		619	619			
100234821	MONCKS CORNER	SC		08/28/2025		1,200		105			105		1,305	1,305			
100234822	GROVETOWN	GA		08/28/2025		897		(38)			(38)		859	859			
100234823	DAVENPORT	FL		08/28/2025		917		(27)			(27)		890	890			
100234825	JIM THORPE	PA		08/28/2025		1,156		(35)			(35)		1,121	1,121			
100234827	PENTWATER	MI		08/28/2025		1,478		(41)			(41)		1,437	1,437			
100234828	VONORE	TN		08/28/2025		1,389		(48)			(48)		1,341	1,341			
100234829	REDLANDS	CA		08/28/2025		1,185		(47)			(47)		1,138	1,138			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100234830	PANAMA CITY	FL		08/28/2025		484		(13)			(13)		471	471			
100234832	STILLWATER	OK		08/28/2025		740		(24)			(24)		716	716			
100234833	FORT MOHAVE	AZ		08/28/2025		429		(18)			(18)		411	411			
100234834	ORONDO	WA		08/28/2025		1,200		(34)			(34)		1,166	1,166			
100234835	JEFFERSON CITY	MO		08/28/2025		634		(29)			(29)		605	605			
100234836	NORTH MANKATO	MN		08/28/2025		581		(17)			(17)		564	564			
100234837	SAINT AUGUSTINE	FL		08/28/2025		693		50			50		743	743			
100234838	LAKELAND	FL		08/28/2025		1,814		(81)			(81)		1,733	1,733			
100234839	PRUDENVILLE	MI		08/28/2025		857		(34)			(34)		823	823			
100234840	HONOLULU	HI		08/28/2025		1,715		(20)			(20)		1,695	1,695			
100234841	DIXON	IA		08/28/2025		848		(27)			(27)		821	821			
100234842	SELBYVILLE	DE		08/28/2025		1,425		(12)			(12)		1,413	1,413			
100234843	STRASBURG	PA		08/28/2025		714		(26)			(26)		688	688			
100234845	PINE VALLEY	UT		08/28/2025		788		(19)			(19)		769	769			
100234846	BETTENDORF	IA		08/28/2025		784		(18)			(18)		766	766			
100234847	TROUTMAN	NC		08/28/2025		868		63			63		931	931			
100234848	WINTERS	CA		08/28/2025		2,012		(1)			(1)		2,011	2,011			
100234849	FORT MYERS	FL		08/28/2025		669		(19)			(19)		650	650			
100234850	MEXICO BEACH	FL		08/28/2025		885		61			61		946	946			
100234851	SAN TAN VALLEY	AZ		08/28/2025		972		(11)			(11)		961	961			
100234852	OXNARD	CA		08/28/2025		934		(21)			(21)		913	913			
100234853	KILL DEVIL HILLS	NC		08/28/2025		2,283		(70)			(70)		2,213	2,213			
100234854	NOKOMIS	FL		08/28/2025		703		(11)			(11)		692	692			
100234855	IRVINE	CA		08/28/2025		2,532		(48)			(48)		2,484	2,484			
100234856	ELIZABETH CITY	NC		08/28/2025		492		(7)			(7)		485	485			
100234857	GARLAND	TX		08/28/2025		422		(9)			(9)		413	413			
100234859	SCITUATE	MA		08/28/2025		2,134		(29)			(29)		2,105	2,105			
100234860	BANNER ELK	NC		08/28/2025		1,331		(18)			(18)		1,313	1,313			
100234861	CALIFORNIA CITY	CA		08/28/2025		427		(7)			(7)		420	420			
100234862	COLUMBUS	OH		08/28/2025		481		(8)			(8)		473	473			
100234863	HAMMONTON	NJ		08/28/2025		780		(9)			(9)		771	771			
100234864	HUMMELSTOWN	PA		08/28/2025		343		(6)			(6)		337	337			
100234865	TAOS	NM		08/28/2025		1,304		(14)			(14)		1,290	1,290			
100234866	NEWBURYPORT	MA		08/28/2025		598		1			1		599	599			
100234867	GREENVILLE	TX		08/28/2025		1,082		(28)			(28)		1,054	1,054			
100234868	KANSAS CITY	MO		08/28/2025		558		10			10		568	568			
100234869	SEATTLE	WA		08/28/2025		4,094		(93)			(93)		4,001	4,001			
100234870	PARKER	CO		08/28/2025		813		(4)			(4)		809	809			
100234871	FORT WORTH	TX		08/28/2025		333		(4)			(4)		329	329			
100234873	ELGIN	IL		08/28/2025		942		22			22		964	964			
100234874	ASHEVILLE	NC		08/28/2025		583		(12)			(12)		571	571			
100234875	PULLMAN	WA		08/28/2025		431		(1)			(1)		430	430			
100234876	BOSTON	MA		08/28/2025		2,520		(14)			(14)		2,506	2,506			
100234877	PULLMAN	WA		08/28/2025		390		(1)			(1)		389	389			
100234878	INDIAN SHORES	FL		08/28/2025		1,636		76			76		1,712	1,712			
100234879	MERCED	CA		08/28/2025		880		21			21		901	901			
100234881	MIAMI	FL		08/28/2025		1,081		(34)			(34)		1,047	1,047			
100234882	WASILLA	AK		08/28/2025		1,740		(56)			(56)		1,684	1,684			
100234883	MCFARLAND	WI		08/28/2025		878		(26)			(26)		852	852			
100234885	PHILADELPHIA	PA		08/28/2025		1,392		(39)			(39)		1,353	1,353			
100234886	SPARKS	NV		08/28/2025		1,515		(38)			(38)		1,477	1,477			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100234887	UNCASVILLE	CT		08/28/2025		641		(20)			(20)		621	621			
100234889	LAWRENCEVILLE	NJ		08/28/2025		629		(8)			(8)		621	621			
100234890	HOWELL	NJ		08/28/2025		1,851		(38)			(38)		1,813	1,813			
100234891	RICHMOND HILL	GA		08/28/2025		595		(16)			(16)		579	579			
100234892	BEVERLY	MA		08/28/2025		1,613		(40)			(40)		1,573	1,573			
100234893	KAILUA KONA	HI		08/28/2025		3,478		(40)			(40)		3,438	3,438			
100234894	MIDDLE RIVER	MD		08/28/2025		539		(11)			(11)		528	528			
100234895	DOWNEY	CA		08/28/2025		1,245		(8)			(8)		1,237	1,237			
100234896	BRADENTON	FL		08/28/2025		1,879		(55)			(55)		1,824	1,824			
100234897	TUSCALOOSA	AL		08/28/2025		1,417		(20)			(20)		1,397	1,397			
100234899	GREENWOOD	SC		08/28/2025		882		36			36		918	918			
100234900	VERNON	CT		08/28/2025		649		(11)			(11)		638	638			
100234901	CABOT	AR		08/28/2025		1,206		(18)			(18)		1,188	1,188			
100234902	GRAFORD	TX		08/28/2025		857		(15)			(15)		842	842			
100234903	RANGELEY	ME		08/28/2025		669		(10)			(10)		659	659			
100234904	DULUTH	GA		08/28/2025		1,385		(34)			(34)		1,351	1,351			
100234905	OREM	UT		08/28/2025		1,781		(37)			(37)		1,744	1,744			
100234906	SAINT AUGUSTINE	FL		08/28/2025		1,645		(40)			(40)		1,605	1,605			
100234907	RUSSELLVILLE	MO		08/28/2025		584		(12)			(12)		572	572			
100234908	PLANO	TX		08/28/2025		1,013		(18)			(18)		995	995			
100234909	CHESTERFIELD	VA		08/28/2025		731		(18)			(18)		713	713			
100234910	MADISON HEIGHTS	VA		08/28/2025		557		(15)			(15)		542	542			
100234911	NEW ORLEANS	LA		08/28/2025		833		(22)			(22)		811	811			
100234912	GULF SHORES	AL		08/28/2025		1,132		(37)			(37)		1,095	1,095			
100234913	DALLAS	TX		08/28/2025		3,456		(7)			(7)		3,449	3,449			
100234914	COEUR D'ALENE	ID		08/28/2025		2,029		(49)			(49)		1,980	1,980			
100234915	FORT WORTH	TX		08/28/2025		695		(14)			(14)		681	681			
100234916	LOS ANGELES	CA		08/28/2025		1,921		(45)			(45)		1,876	1,876			
100234917	BOTHELL	WA		08/28/2025		1,333		(15)			(15)		1,318	1,318			
100234918	SAINT MARKS	FL		08/28/2025		543		(13)			(13)		530	530			
100234919	KISSIMMEE	FL		08/28/2025		1,464		(26)			(26)		1,438	1,438			
100234920	LAKE LURE	NC		08/28/2025		1,386		(30)			(30)		1,356	1,356			
100234921	MESQUITE	TX		08/28/2025		603		(11)			(11)		592	592			
100234922	LUBBOCK	TX		08/28/2025		1,139		(9)			(9)		1,130	1,130			
100234923	PAWTUCKET	RI		08/28/2025		877		(26)			(26)		851	851			
100234924	AUSTIN	TX		08/28/2025		823		(21)			(21)		802	802			
100234925	VANCOUVER	WA		08/28/2025		947		(28)			(28)		919	919			
100234926	AUSTIN	MN		08/28/2025		1,257		(32)			(32)		1,225	1,225			
100234927	AUGUSTA	ME		08/28/2025		1,259		(12)			(12)		1,247	1,247			
100234928	VISTA	CA		08/28/2025		573		(19)			(19)		554	554			
100234929	CHAPEL HILL	NC		08/28/2025		10,372		(299)			(299)		10,073	10,073			
100234930	ORLANDO	FL		08/28/2025		11,062		87			87		11,149	11,149			
100234931	SCHAUMBURG	IL		08/28/2025		852		(23)			(23)		829	829			
100234932	LANSDALE	PA		08/28/2025		924		(13)			(13)		911	911			
100234933	FORT LAUDERDALE	FL		08/28/2025		988		(26)			(26)		962	962			
100234935	MARIETTA	GA		08/28/2025		2,431		(15)			(15)		2,416	2,416			
100234936	DURHAM	NC		08/28/2025		685		(3)			(3)		682	682			
100234937	UNIVERSITY PARK	FL		08/28/2025		781		(18)			(18)		763	763			
100234938	LAS VEGAS	NV		08/28/2025		870		(10)			(10)		860	860			
100234939	SANTA FE	NM		08/28/2025		1,493		(49)			(49)		1,444	1,444			
100234941	LAKE ELSINORE	CA		08/28/2025		1,139		(29)			(29)		1,110	1,110			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100234942	LOVELAND	CO		08/28/2025		1,127		(33)			(33)		1,094	1,094			
100234943	CORPUS CHRISTI	TX		08/28/2025		1,085		(28)			(28)		1,057	1,057			
100234944	LAKE HAVASU CITY	AZ		08/28/2025		1,757		(46)			(46)		1,711	1,711			
100234945	KEKAHA	HI		08/28/2025		1,413		(26)			(26)		1,387	1,387			
100234946	COLORADO SPGS	CO		08/28/2025		1,137		11			11		1,148	1,148			
100234947	NORWALK	CT		08/28/2025		1,083		(18)			(18)		1,065	1,065			
100234948	LAKEMOOR	IL		08/28/2025		4,352		(106)			(106)		4,246	4,246			
100234949	TILGHMAN	MD		08/28/2025		1,089		(31)			(31)		1,058	1,058			
100234950	AMERICAN FORK	UT		08/28/2025		1,178		(29)			(29)		1,149	1,149			
100234951	ALBUQUERQUE	NM		08/28/2025		530		(13)			(13)		517	517			
100234952	HUGHSON	CA		08/28/2025		1,011		(20)			(20)		991	991			
100234953	SPRING	TX		08/28/2025		1,009		(17)			(17)		992	992			
100234954	TEMECULA	CA		08/28/2025		1,303		(28)			(28)		1,275	1,275			
100234955	LAS VEGAS	NV		08/28/2025		1,680		3			3		1,683	1,683			
100234956	CASA GRANDE	AZ		08/28/2025		601		(7)			(7)		594	594			
100234957	TUSCALOOSA	AL		08/28/2025		694		(18)			(18)		676	676			
100234958	BRICK	NJ		08/28/2025		1,410		(33)			(33)		1,377	1,377			
100234960	BELLINGHAM	WA		08/28/2025		1,527		(23)			(23)		1,504	1,504			
100234961	KILLEEN	TX		08/28/2025		735		(19)			(19)		716	716			
100234962	WATKINSVILLE	GA		08/28/2025		1,657		(37)			(37)		1,620	1,620			
100234963	DENNIS PORT	MA		08/28/2025		1,177		(16)			(16)		1,161	1,161			
100234964	NAGS HEAD	NC		08/28/2025		2,089		(58)			(58)		2,031	2,031			
100234965	TUCSON	AZ		08/28/2025		569		(17)			(17)		552	552			
100234967	WYLIE	TX		08/28/2025		573		(16)			(16)		557	557			
100234968	RANCHO CORDOVA	CA		08/28/2025		1,520		(21)			(21)		1,499	1,499			
100234969	CAPE CHARLES	VA		08/28/2025		1,781		(40)			(40)		1,741	1,741			
100234970	HOUSTON	TX		08/28/2025		734		(17)			(17)		717	717			
100234971	CHARLESTON	SC		08/28/2025		581		(14)			(14)		567	567			
100234972	REIDVILLE	SC		08/28/2025		640		(8)			(8)		632	632			
100234973	BOSTON	MA		08/28/2025		2,688		(58)			(58)		2,630	2,630			
100234974	DALTON	GA		08/28/2025		647		(8)			(8)		639	639			
100234975	DALTON	GA		08/28/2025		647		(8)			(8)		639	639			
100234976	CHICAGO	IL		08/28/2025		2,381		(39)			(39)		2,342	2,342			
100234977	SAN ANTONIO	TX		08/28/2025		574		(9)			(9)		565	565			
100234978	KENNETT SQUARE	PA		08/28/2025		761		(3)			(3)		758	758			
100234979	MOSELEY	VA		08/28/2025		960		(13)			(13)		947	947			
100234980	STAFFORD	VA		08/28/2025		1,125		(20)			(20)		1,105	1,105			
100234982	RANCHO CUCAMONGA	CA		08/28/2025		4,169		(134)			(134)		4,035	4,035			
100234983	HOUSTON	TX		08/28/2025		914		(22)			(22)		892	892			
100234984	LAKEWOOD	OH		08/28/2025		531		(19)			(19)		512	512			
100234985	HOBOKEN	NJ		08/28/2025		967		(18)			(18)		949	949			
100234986	LAKELAND	FL		08/28/2025		558		(10)			(10)		548	548			
100234987	GEORGETOWN	TX		08/28/2025		612		(4)			(4)		608	608			
100234988	PRESCOTT	AZ		08/28/2025		1,163		(28)			(28)		1,135	1,135			
100234989	CLIFTON	NJ		08/28/2025		3,062		(88)			(88)		2,974	2,974			
100234991	COLTON	CA		08/28/2025		879		(24)			(24)		855	855			
100234992	POMONA	CA		08/28/2025		1,617		(35)			(35)		1,582	1,582			
100234993	PALM BEACH GARDENS	FL		08/28/2025		2,124		(52)			(52)		2,072	2,072			
100234994	OROVILLE	CA		08/28/2025		718		(27)			(27)		691	691			
100234995	DAYTON	OH		08/28/2025		535		(13)			(13)		522	522			
100234996	HOMEWOOD	AL		08/28/2025		1,477		(29)			(29)		1,448	1,448			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100234998	VALLEJO	CA		08/28/2025		1,722		(35)			(35)		1,687	1,687			
100234999	CHESAPEAKE	VA		08/28/2025		180,796		(4,457)			(4,457)		176,339	176,339			
100235000	CHESAPEAKE	VA		08/28/2025		1,706		(42)			(42)		1,664	1,664			
100235001	BOSTON	MA		08/28/2025		2,111		(45)			(45)		2,066	2,066			
100235002	NEW ORLEANS	LA		08/28/2025		838		(22)			(22)		816	816			
100235003	FT MYERS	FL		08/28/2025		503		(20)			(20)		483	483			
100235004	NEWTON CENTER	MA		08/28/2025		2,812		(58)			(58)		2,754	2,754			
100235006	NEW ORLEANS	LA		08/28/2025		1,143		(19)			(19)		1,124	1,124			
100235007	FRESNO	CA		08/28/2025		578		(14)			(14)		564	564			
100235008	MANDEVILLE	LA		08/28/2025		569		(16)			(16)		553	553			
100235009	WOLFEBORO	NH		08/28/2025		1,944		(29)			(29)		1,915	1,915			
100235010	DAWSONVILLE	GA		08/28/2025		775		(8)			(8)		767	767			
100235011	MOUNT DORA	FL		08/28/2025		1,077		(19)			(19)		1,058	1,058			
100235012	BROOMFIELD	CO		08/28/2025		667		(7)			(7)		660	660			
100235013	SALT LAKE CITY	UT		08/28/2025		1,710		(36)			(36)		1,674	1,674			
100235014	PHOENIX	AZ		08/28/2025		874		(11)			(11)		863	863			
100235015	INDIANAPOLIS	IN		08/28/2025		955		(19)			(19)		936	936			
100235016	TACOMA	WA		08/28/2025		953		(29)			(29)		924	924			
100235017	ONTARIO	CA		08/28/2025		1,285		(24)			(24)		1,261	1,261			
100235018	LYNN	MA		08/28/2025		1,539		(32)			(32)		1,507	1,507			
100235019	DOWNINGTOWN	PA		08/28/2025		1,417		(25)			(25)		1,392	1,392			
100235020	SAINT LOUIS	MO		08/28/2025		741		(26)			(26)		715	715			
100235021	CLIFTON	NJ		08/28/2025		1,234		(30)			(30)		1,204	1,204			
100235022	ROUGEMONT	NC		08/28/2025		2,382		15			15		2,397	2,397			
100235023	CYPRESS	TX		08/28/2025		10,831		(10)			(10)		10,821	10,821			
100235024	NOKOMIS	FL		08/28/2025		1,591		(10)			(10)		1,581	1,581			
100235025	CLEVELAND HEIGHTS	OH		08/28/2025		2,350		(7)			(7)		2,343	2,343			
100235026	VENTURA	CA		08/28/2025		985		(25)			(25)		960	960			
100235027	FRESNO	CA		08/28/2025		828		(20)			(20)		808	808			
100235029	CORONA	CA		08/28/2025		740		(20)			(20)		720	720			
100235030	DOYLESTOWN	PA		08/28/2025		1,120		(21)			(21)		1,099	1,099			
100235032	COLUMBUS	OH		08/28/2025		1,346		(46)			(46)		1,300	1,300			
100235033	YOUNGSTOWN	OH		08/28/2025		589		3			3		592	592			
100235035	RICHMOND	VA		08/28/2025		2,248		(79)			(79)		2,169	2,169			
100235036	AMOLD	MD		08/28/2025		942		(9)			(9)		933	933			
100235037	SEBAGO	ME		08/28/2025		919		(13)			(13)		906	906			
100235038	ORLANDO	FL		08/28/2025		6,059		(68)			(68)		5,991	5,991			
100235039	ORLANDO	FL		08/28/2025		566		(7)			(7)		559	559			
100235040	CHICAGO	IL		08/28/2025		684		(4)			(4)		680	680			
100235042	ROCKLIN	CA		08/28/2025		1,172		(19)			(19)		1,153	1,153			
100235043	SACRAMENTO	CA		08/28/2025		1,098		(7)			(7)		1,091	1,091			
100235044	LONG BEACH	CA		08/28/2025		12,295		(200)			(200)		12,095	12,095			
100235045	IRVING	TX		08/28/2025		653		2			2		655	655			
100235047	HANSVILLE	WA		08/28/2025		1,032		(27)			(27)		1,005	1,005			
100235048	SAN ANTONIO	TX		08/28/2025		489		(7)			(7)		482	482			
100235049	AUSTIN	TX		08/28/2025		1,572		(52)			(52)		1,520	1,520			
100235050	FLOWER MOUND	TX		08/28/2025		972		(28)			(28)		944	944			
100235051	PALMER	AK		08/28/2025		1,075		(7)			(7)		1,068	1,068			
100235052	COLORADO SPRINGS	CO		08/28/2025		1,477		(11)			(11)		1,466	1,466			
100235053	GAINESVILLE	GA		08/28/2025		664		(20)			(20)		644	644			
100235054	GONZALES	LA		08/28/2025		932		(16)			(16)		916	916			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235055	DARTMOUTH	MA		08/28/2025		1,372		(48)			(48)		1,324	1,324			
100235056	STILLWATER	OK		08/28/2025		674		(11)			(11)		663	663			
100235057	JACKSON	NJ		08/28/2025		997		(18)			(18)		979	979			
100235058	SAN ANTONIO	TX		08/28/2025		584		(9)			(9)		575	575			
100235059	TONEY	AL		08/28/2025		578		(16)			(16)		562	562			
100235060	ELK GROVE	CA		08/28/2025		1,171		(24)			(24)		1,147	1,147			
100235061	COSBY	TN		08/28/2025		856		(21)			(21)		835	835			
100235063	DAYTONA BEACH	FL		08/28/2025		513		(13)			(13)		500	500			
100235064	LAS VEGAS	NV		08/28/2025		1,031		(20)			(20)		1,011	1,011			
100235065	CLEVELAND	TN		08/28/2025		1,105		(19)			(19)		1,086	1,086			
100235066	HOWELL	NJ		08/28/2025		1,294		(14)			(14)		1,280	1,280			
100235067	SALINAS	CA		08/28/2025		1,113		(40)			(40)		1,073	1,073			
100235068	VACAVILLE	CA		08/28/2025		1,425		(29)			(29)		1,396	1,396			
100235069	LYNNWOOD	WA		08/28/2025		1,349		(22)			(22)		1,327	1,327			
100235070	JOHNS CREEK	GA		08/28/2025		1,744		(48)			(48)		1,696	1,696			
100235071	COLUMBUS	OH		08/28/2025		3,489		(55)			(55)		3,434	3,434			
100235073	BLUFFDALE	UT		08/28/2025		1,544		(6)			(6)		1,538	1,538			
100235074	SCHAUMBURG	IL		08/28/2025		656		(11)			(11)		645	645			
100235075	MURRIETA	CA		08/28/2025		1,037		(29)			(29)		1,008	1,008			
100235076	LYNN	MA		08/28/2025		1,786		(11)			(11)		1,775	1,775			
100235077	JURUPA VALLEY	CA		08/28/2025		1,378		(29)			(29)		1,349	1,349			
100235078	WESLACO	TX		08/28/2025		568		(11)			(11)		557	557			
100235079	CHICAGO	IL		08/28/2025		828		(20)			(20)		808	808			
100235080	MINNEAPOLIS	MN		08/28/2025		1,133		(34)			(34)		1,099	1,099			
100235082	GREENSBORO	NC		08/28/2025		1,108		(33)			(33)		1,075	1,075			
100235083	MESA	AZ		08/28/2025		1,509		(27)			(27)		1,482	1,482			
100235084	KAPOLEI	HI		08/28/2025		945		(22)			(22)		923	923			
100235085	HOUSTON	TX		08/28/2025		894		(11)			(11)		883	883			
100235086	COLLEGE STATION	TX		08/28/2025		820		(15)			(15)		805	805			
100235087	SACRAMENTO	CA		08/28/2025		1,010		(25)			(25)		985	985			
100235088	CORPUS CHRISTI	TX		08/28/2025		666		(9)			(9)		657	657			
100235089	CYPRESS	TX		08/28/2025		2,607		(16)			(16)		2,591	2,591			
100235090	BAINBRIDGE ISLAND	WA		08/28/2025		1,278		(52)			(52)		1,226	1,226			
100235091	WALTHAM	MA		08/28/2025		1,631		(39)			(39)		1,592	1,592			
100235092	BUTTE	MT		08/28/2025		1,489		(41)			(41)		1,448	1,448			
100235094	LAS VEGAS	NV		08/28/2025		635		(5)			(5)		630	630			
100235095	CHICAGO	IL		08/28/2025		33,660		(1,167)			(1,167)		32,493	32,493			
100235096	VANCOUVER	WA		08/28/2025		1,201		8			8		1,209	1,209			
100235099	LEAVENWORTH	WA		08/28/2025		1,149		(23)			(23)		1,126	1,126			
100235100	CENTRAL POINT	OR		08/28/2025		8,956		(94)			(94)		8,862	8,862			
100235101	DIVIDE	CO		08/28/2025		660		(13)			(13)		647	647			
100235102	SUNRIVER	OR		08/28/2025		972		(25)			(25)		947	947			
100235103	ARLINGTON	TX		08/28/2025		1,408		(24)			(24)		1,384	1,384			
100235104	ROSELLE	IL		08/28/2025		564		(9)			(9)		555	555			
100235105	ARLINGTON	TX		08/28/2025		1,217		(27)			(27)		1,190	1,190			
100235106	LAS VEGAS	NV		08/28/2025		1,122		(32)			(32)		1,090	1,090			
100235108	LOGAN	UT		08/28/2025		1,851		(36)			(36)		1,815	1,815			
100235109	GREENVILLE	SC		08/28/2025		1,414		(33)			(33)		1,381	1,381			
100235110	MARYSVILLE	WA		08/28/2025		1,192		(26)			(26)		1,166	1,166			
100235112	MIDDLETON	WI		08/28/2025		776		(22)			(22)		754	754			
100235113	SCOTTSDALE	AZ		08/28/2025		2,177		(14)			(14)		2,163	2,163			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235115	HIGHLANDS RANCH	CO		08/28/2025		771		(7)			(7)		764	764			
100235116	STREAMWOOD	IL		08/28/2025		637		(13)			(13)		624	624			
100235117	GREENVILLE	NC		08/28/2025		703		(16)			(16)		687	687			
100235118	MYRTLE BEACH	SC		08/28/2025		11,086		(226)			(226)		10,860	10,860			
100235121	FREMONT	CA		08/28/2025		2,106		(38)			(38)		2,068	2,068			
100235122	PACIFIC CITY	OR		08/28/2025		932		(34)			(34)		898	898			
100235123	ORANGE	CA		08/28/2025		1,569		(30)			(30)		1,539	1,539			
100235124	LAVEEN	AZ		08/28/2025		917		(10)			(10)		907	907			
100235125	HERMITAGE	TN		08/28/2025		56,292		(933)			(933)		55,359	55,359			
100235127	EDINBURG	TX		08/28/2025		1,033		(9)			(9)		1,024	1,024			
100235128	PANAMA CITY BEACH	FL		08/28/2025		210,718		(8,289)			(8,289)		202,429	202,429			
100235129	SAN MARCOS	CA		08/28/2025		2,920		(69)			(69)		2,851	2,851			
100235130	PORT SAINT LUCIE	FL		08/28/2025		330		(12)			(12)		318	318			
100235131	LAGUNA HILLS	CA		08/28/2025		724		(34)			(34)		690	690			
100235132	RANCHO CORDOVA	CA		08/28/2025		889		(19)			(19)		870	870			
100235133	CORAL SPRINGS	FL		08/28/2025		1,313		(37)			(37)		1,276	1,276			
100235135	ROSEVILLE	MI		08/28/2025		186		(6)			(6)		180	180			
100235137	TOMS RIVER	NJ		08/28/2025		1,371		(2)			(2)		1,369	1,369			
100235138	SAN ANTONIO	FL		08/28/2025		1,287		(30)			(30)		1,257	1,257			
100235139	KAHULUI	HI		08/28/2025		1,760		(71)			(71)		1,689	1,689			
100235140	MANCHESTER	NJ		08/28/2025		557		(16)			(16)		541	541			
100235142	SUSSEX	NJ		08/28/2025		509		(22)			(22)		487	487			
100235143	LIGHTHOUSE PT	FL		08/28/2025		686		(25)			(25)		661	661			
100235145	ORLANDO	FL		08/28/2025		613		(15)			(15)		598	598			
100235147	PHOENIX	AZ		08/28/2025		1,064		(37)			(37)		1,027	1,027			
100235149	RAMONA	CA		08/28/2025		1,839		(60)			(60)		1,779	1,779			
100235151	BERLIN	MD		08/28/2025		1,879		(33)			(33)		1,846	1,846			
100235152	WEST BABYLON	NY		08/28/2025		1,117		(52)			(52)		1,065	1,065			
100235153	HIALEAH	FL		08/28/2025		777		(28)			(28)		749	749			
100235154	COLUMBUS	OH		08/28/2025		518		(23)			(23)		495	495			
100235155	NOLENSVILLE	TN		08/28/2025		20,850		(738)			(738)		20,112	20,112			
100235156	DORAL	FL		08/28/2025		830		(38)			(38)		792	792			
100235158	DURHAM	NC		08/28/2025		1,361		(53)			(53)		1,308	1,308			
100235159	GARDEN GROVE	CA		08/28/2025		10,856		(394)			(394)		10,462	10,462			
100235160	CENTER CONWAY	NH		08/28/2025		956		(29)			(29)		927	927			
100235162	PACOIMA	CA		08/28/2025		1,729		(78)			(78)		1,651	1,651			
100235164	KATY	TX		08/28/2025		810		(38)			(38)		772	772			
100235165	SACRAMENTO	CA		08/28/2025		754		(35)			(35)		719	719			
100235166	SAN RAMON	CA		08/28/2025		1,190		(31)			(31)		1,159	1,159			
100235167	ELK GROVE	CA		08/28/2025		2,455		(56)			(56)		2,399	2,399			
100235170	APPLE VALLEY	CA		08/28/2025		1,163		(48)			(48)		1,115	1,115			
100235172	SAN MARCOS	CA		08/28/2025		1,766		(46)			(46)		1,720	1,720			
100235173	GLENDALE	AZ		08/28/2025		937		(29)			(29)		908	908			
100235174	NORTHPORT	AL		08/28/2025		1,105		(25)			(25)		1,080	1,080			
100235175	SAN ANTONIO	TX		08/28/2025		192		(8)			(8)		184	184			
100235177	HAWTHORNE	CA		08/28/2025		2,029		(57)			(57)		1,972	1,972			
100235178	LAWRENCEVILLE	GA		08/28/2025		1,026		(31)			(31)		995	995			
100235179	CHANDLER	AZ		08/28/2025		881		(31)			(31)		850	850			
100235180	CHESTER	VA		08/28/2025		909		(43)			(43)		866	866			
100235181	BATTLE GROUND	WA		08/28/2025		1,605		(73)			(73)		1,532	1,532			
100235182	WOODLAND	CA		08/28/2025		1,184		(51)			(51)		1,133	1,133			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235183	AGOURA HILLS	CA		08/28/2025		746		(29)			(29)		717	717			
100235184	STERLING	VA		08/28/2025		1,348		(35)			(35)		1,313	1,313			
100235185	FORT MILL	SC		08/28/2025		1,027		(42)			(42)		985	985			
100235186	LOS ANGELES	CA		08/28/2025		1,943		(9)			(9)		1,934	1,934			
100235187	GARNER	NC		08/28/2025		1,457		(59)			(59)		1,398	1,398			
100235189	FAIRFIELD	CA		08/28/2025		1,130		(34)			(34)		1,096	1,096			
100235190	LANCASTER	CA		08/28/2025		510		(18)			(18)		492	492			
100235191	HUNTINGTON PARK	CA		08/28/2025		1,494		(63)			(63)		1,431	1,431			
100235192	NORRISTOWN	PA		08/28/2025		1,287		(38)			(38)		1,249	1,249			
100235193	CALUMET CITY	IL		08/28/2025		257		(6)			(6)		251	251			
100235194	WOODBRIDGE	VA		08/28/2025		104		(4)			(4)		100	100			
100235196	HENRICO	VA		08/28/2025		561		(19)			(19)		542	542			
100235197	LAKEWOOD	CO		08/28/2025		23,078		(715)			(715)		22,363	22,363			
100235198	KNOXVILLE	TN		08/28/2025		942		(43)			(43)		899	899			
100235200	PETERSBURG	VA		08/28/2025		649		(15)			(15)		634	634			
100235202	MARCO ISLAND	FL		08/28/2025		1,215		(37)			(37)		1,178	1,178			
100235204	BOYNTON BEACH	FL		08/28/2025		346		(6)			(6)		340	340			
100235205	LAKEWOOD	CA		08/28/2025		1,894		(78)			(78)		1,816	1,816			
100235206	HAMPTON	GA		08/28/2025		693		(30)			(30)		663	663			
100235207	PHOENIX	AZ		08/28/2025		450		(21)			(21)		429	429			
100235208	ESCONDIDO	CA		08/28/2025		1,372		(54)			(54)		1,318	1,318			
100235209	LAWRENCEVILLE	GA		08/28/2025		445		(21)			(21)		424	424			
100235210	WINTER GARDEN	FL		08/28/2025		1,027		(35)			(35)		992	992			
100235211	OZONE PARK	NY		08/28/2025		1,525		(51)			(51)		1,474	1,474			
100235213	ESTERO	FL		08/28/2025		761		(32)			(32)		729	729			
100235214	WESTVILLE	NJ		08/28/2025		674		(30)			(30)		644	644			
100235216	CLARKSTON	MI		08/28/2025		479		(22)			(22)		457	457			
100235217	WAINSCOTT	NY		08/28/2025		8,759		(7)			(7)		8,752	8,752			
100235220	SHAVER LAKE	CA		08/29/2025		5,392		(176)			(176)		5,216	5,216			
100235221	PEORIA	AZ		08/29/2025		1,517		(37)			(37)		1,480	1,480			
100235222	MIDDLETOWN	OH		08/29/2025		259		(9)			(9)		250	250			
100235223	CHICAGO	IL		08/29/2025		396		(5)			(5)		391	391			
100235224	CARY	NC		08/29/2025		994		(24)			(24)		970	970			
100235225	TEMPLE HILLS	MD		08/29/2025		254		(12)			(12)		242	242			
100235226	MORRISTOWN	NJ		08/29/2025		19,859		(569)			(569)		19,290	19,290			
100235227	CLINTONVILLE	WI		08/29/2025		378		(10)			(10)		368	368			
100235228	MERCED	CA		08/29/2025		481		(10)			(10)		471	471			
100235229	ESCALON	CA		08/29/2025		991		12			12		1,003	1,003			
100235230	WYANDOTTE	MI		08/29/2025		5,028		(204)			(204)		4,824	4,824			
100235231	CALDWELL	ID		08/29/2025		4,350		(184)			(184)		4,166	4,166			
100235232	SAINT PETERSBURG	FL		08/29/2025		320		(11)			(11)		309	309			
100235236	PUYALLUP	WA		08/29/2025		1,173		(16)			(16)		1,157	1,157			
100235237	PEORIA	AZ		08/29/2025		1,148		(37)			(37)		1,111	1,111			
100235238	AUBURN	CA		08/29/2025		2,194		(86)			(86)		2,108	2,108			
100235239	MIAMI	FL		08/29/2025		713		(31)			(31)		682	682			
100235240	YOUNGSVILLE	LA		08/29/2025		822		(26)			(26)		796	796			
100235241	FREMONT	CA		08/29/2025		1,104		(40)			(40)		1,064	1,064			
100235242	NEW BERN	NC		08/29/2025		569		(27)			(27)		542	542			
100235243	SANTA FE	TX		08/29/2025		1,567		(49)			(49)		1,518	1,518			
100235244	PLAINVILLE	CT		08/29/2025		686		(15)			(15)		671	671			
100235245	NEW BRITAIN	CT		08/29/2025		674		(19)			(19)		655	655			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235246	NORWALK	CT		08/29/2025		1,110		(44)			(44)		1,066	1,066			
100235247	SALEM	OR		08/29/2025		4,333		(43)			(43)		4,290	4,290			
100235248	PALOS VERDES ESTATES	CA		08/29/2025		2,848		(110)			(110)		2,738	2,738			
100235249	BUDA	TX		08/29/2025		1,079		(28)			(28)		1,051	1,051			
100235250	HOUSTON	TX		08/29/2025		545		(16)			(16)		529	529			
100235251	LOS ANGELES	CA		08/29/2025		1,012		(48)			(48)		964	964			
100235252	NEW BRITAIN	CT		08/29/2025		773		(5)			(5)		768	768			
100235253	MOORE	SC		08/29/2025		5,594		(83)			(83)		5,511	5,511			
100235254	VALLEJO	CA		08/29/2025		1,032		(38)			(38)		994	994			
100235255	GREER	SC		08/29/2025		1,054		(41)			(41)		1,013	1,013			
100235256	FORT WORTH	TX		08/29/2025		833		(13)			(13)		820	820			
100235257	MERCED	CA		08/29/2025		1,008		(47)			(47)		961	961			
100235259	WADDELL	AZ		08/29/2025		2,589		(56)			(56)		2,533	2,533			
100235260	LILBURN	GA		08/29/2025		2,878		(92)			(92)		2,786	2,786			
100235261	AURORA	CO		08/29/2025		2,384		(101)			(101)		2,283	2,283			
100235265	ALLENTOWN	PA		08/29/2025		477		(22)			(22)		455	455			
100235266	REDONDO BEACH	CA		08/29/2025		618		(21)			(21)		597	597			
100235267	GLENDALE	AZ		08/29/2025		388		(7)			(7)		381	381			
100235268	NEW PORT RICHEY	FL		08/29/2025		7,812		(226)			(226)		7,586	7,586			
100235269	CHANDLER	AZ		08/29/2025		785		5			5		790	790			
100235270	BENTONVILLE	AR		08/29/2025		967		18			18		985	985			
100235271	LAS VEGAS	NV		08/29/2025		2,508		(72)			(72)		2,436	2,436			
100235272	ELK RIVER	MN		08/29/2025		1,043		11			11		1,054	1,054			
100235273	OAKLAND	CA		08/29/2025		1,362		(50)			(50)		1,312	1,312			
100235275	GRANITE SHOALS	TX		08/29/2025		7,924		(347)			(347)		7,577	7,577			
100235278	WALDORF	MD		08/29/2025		555		(20)			(20)		535	535			
100235279	PALM DESERT	CA		08/29/2025		734		(13)			(13)		721	721			
100235280	ALAMO	CA		08/29/2025		3,939		(88)			(88)		3,851	3,851			
100235282	PLEASANT GROVE	UT		08/29/2025		651		(19)			(19)		632	632			
100235283	WATSONVILLE	CA		08/29/2025		4,086		(111)			(111)		3,975	3,975			
100235284	DAYTON	TX		08/29/2025		1,216		(19)			(19)		1,197	1,197			
100235285	CHICAGO	IL		08/29/2025		648		(18)			(18)		630	630			
100235286	OAKLAND	CA		08/29/2025		1,324		(49)			(49)		1,275	1,275			
100235287	FREDERICKSBURG	TX		08/29/2025		673		(24)			(24)		649	649			
100235288	WESTWEGO	LA		08/29/2025		349		(11)			(11)		338	338			
100235289	MONTEBELLO	CA		08/29/2025		1,097		(4)			(4)		1,093	1,093			
100235290	ELK GROVE	CA		08/29/2025		2,263		(67)			(67)		2,196	2,196			
100235292	SCOTTSDALE	AZ		08/29/2025		5,154		(120)			(120)		5,034	5,034			
100235293	PHOENIX	AZ		08/29/2025		554		(20)			(20)		534	534			
100235294	MCDONOUGH	GA		08/29/2025		1,072		(33)			(33)		1,039	1,039			
100235296	HIDDEN VALLEY LAKE	CA		08/29/2025		24,588		(1,103)			(1,103)		23,485	23,485			
100235297	SACRAMENTO	CA		08/29/2025		378		(18)			(18)		360	360			
100235298	CASA GRANDE	AZ		08/29/2025		539		(24)			(24)		515	515			
100235299	SUN VALLEY	CA		08/29/2025		3,447		(126)			(126)		3,321	3,321			
100235300	CHICAGO	IL		08/29/2025		1,510		(31)			(31)		1,479	1,479			
100235305	SAN FRANCISCO	CA		08/29/2025		396,486		(9,778)			(9,778)		386,708	386,708			
100235306	PHOENIX	AZ		08/29/2025		1,056		(24)			(24)		1,032	1,032			
100235307	SAN FRANCISCO	CA		08/29/2025		1,823		(32)			(32)		1,791	1,791			
100235308	SAN DIEGO	CA		08/29/2025		1,238		(36)			(36)		1,202	1,202			
100235309	SMYRNA	GA		08/29/2025		4,447		(190)			(190)		4,257	4,257			
100235310	VALLEJO	CA		08/29/2025		960		(22)			(22)		938	938			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235311	FLAGSTAFF	AZ		08/29/2025		993		(35)			(35)		958	958			
100235312	SACRAMENTO	CA		08/29/2025		763		(13)			(13)		750	750			
100235313	LAS VEGAS	NV		08/29/2025		464		(22)			(22)		442	442			
100235314	TRUMANN	AR		08/29/2025		695		(20)			(20)		675	675			
100235315	HUNTINGTON BEACH	CA		08/29/2025		3,640		(140)			(140)		3,500	3,500			
100235316	TRUCKEE	CA		08/29/2025		2,286		(81)			(81)		2,205	2,205			
100235317	SOUTH JORDAN	UT		08/29/2025		2,349		(22)			(22)		2,327	2,327			
100235318	ROGERS	AR		08/29/2025		745		7			7		752	752			
100235319	FREMONT	CA		08/29/2025		3,017		(73)			(73)		2,944	2,944			
100235320	LONG BEACH	CA		08/29/2025		1,116		(38)			(38)		1,078	1,078			
100235321	PEARLAND	TX		08/29/2025		1,220		(34)			(34)		1,186	1,186			
100235322	PERTH AMBOY	NJ		08/29/2025		946		(26)			(26)		920	920			
100235323	WHITE HOUSE	TN		08/29/2025		11,528		(389)			(389)		11,139	11,139			
100235324	LITCHFIELD PARK	AZ		08/29/2025		935		(32)			(32)		903	903			
100235325	CATHEDRAL CITY	CA		08/29/2025		1,061		(29)			(29)		1,032	1,032			
100235326	SWEDESBORO	NJ		08/29/2025		3,738		(61)			(61)		3,677	3,677			
100235327	PARKER	TX		08/29/2025		3,268		(132)			(132)		3,136	3,136			
100235328	SAN MARCOS	CA		08/29/2025		2,674		(29)			(29)		2,645	2,645			
100235329	SNELLVILLE	GA		08/29/2025		513		(22)			(22)		491	491			
100235331	ENCINITAS	CA		08/29/2025		1,982		(59)			(59)		1,923	1,923			
100235333	HARRISBURG	PA		08/29/2025		3,643		(84)			(84)		3,559	3,559			
100235334	PETERSBURG	VA		08/29/2025		301		(13)			(13)		288	288			
100235335	HIALEAH	FL		08/29/2025		714		(14)			(14)		700	700			
100235337	LOS ANGELES	CA		08/29/2025		4,363		(85)			(85)		4,278	4,278			
100235338	LEESBURG	VA		08/29/2025		1,580		(48)			(48)		1,532	1,532			
100235340	RIDGEWOOD	NJ		08/29/2025		2,605		(86)			(86)		2,519	2,519			
100235341	ESCONDIDO	CA		08/29/2025		1,532		(43)			(43)		1,489	1,489			
100235342	KENT	WA		08/29/2025		1,889		(33)			(33)		1,856	1,856			
100235344	WESTON	TX		08/29/2025		438		(15)			(15)		423	423			
100235345	WESTON	TX		08/29/2025		448		(16)			(16)		432	432			
100235346	ROY	UT		08/29/2025		853		(2)			(2)		851	851			
100235347	PERRIS	CA		08/29/2025		2,267		(2)			(2)		2,265	2,265			
100235348	CORPUS CHRISTI	TX		08/29/2025		281		(14)			(14)		267	267			
100235349	COLUMBUS	OH		08/29/2025		3,300		48			48		3,348	3,348			
100235350	SACRAMENTO	CA		08/29/2025		718		(30)			(30)		688	688			
100235351	MIAMI BEACH	FL		08/29/2025		439		(4)			(4)		435	435			
100235352	OCALA	FL		08/29/2025		660		2			2		662	662			
100235353	PALM BAY	FL		08/29/2025		587		(13)			(13)		574	574			
100235355	GARLAND	TX		08/29/2025		561		(1)			(1)		560	560			
100235356	ELLICOTT CITY	MD		08/29/2025		448		(17)			(17)		431	431			
100235357	KISSIMMEE	FL		08/29/2025		1,744		26			26		1,770	1,770			
100235358	RIVERDALE	UT		08/29/2025		3,631		(104)			(104)		3,527	3,527			
100235359	MIAMI	FL		08/29/2025		9,229		279			279		9,508	9,508			
100235360	LOS ANGELES	CA		08/29/2025		165		(7)			(7)		158	158			
100235361	ROCKPORT	TX		08/29/2025		705		1			1		706	706			
100235362	LINCOLN	NE		08/29/2025		442		(9)			(9)		433	433			
100235363	HESPERIA	CA		08/29/2025		706		(16)			(16)		690	690			
100235364	ENFIELD	CT		08/29/2025		611		(13)			(13)		598	598			
100235365	KENOSHA	WI		08/29/2025		477		(14)			(14)		463	463			
100235366	CHARLOTTE	NC		08/29/2025		1,012		(6)			(6)		1,006	1,006			
100235367	LEHIGH ACRES	FL		08/29/2025		519		(1)			(1)		518	518			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235368	SAN ANTONIO	TX		08/29/2025		1,069		(39)			(39)		1,030	1,030			
100235369	MIAMI GARDENS	FL		08/29/2025		1,988		12			12		2,000	2,000			
100235370	SUMMERVILLE	SC		08/29/2025		689		1			1		690	690			
100235371	SAINT PETERSBURG	FL		08/29/2025		532		1			1		533	533			
100235372	SANTA MARIA	CA		08/29/2025		496		(23)			(23)		473	473			
100235373	CATHEDRAL CITY	CA		08/29/2025		858		(35)			(35)		823	823			
100235374	NORTH LAS VEGAS	NV		08/29/2025		462		(22)			(22)		440	440			
100235375	MELBOURNE	FL		08/29/2025		1,317		(5)			(5)		1,312	1,312			
100235376	TAMPA	FL		08/29/2025		568		(7)			(7)		561	561			
100235377	LOS ANGELES	CA		08/29/2025		2,169		(50)			(50)		2,119	2,119			
100235378	CALIFORNIA CITY	CA		08/29/2025		576		(6)			(6)		570	570			
100235379	HOUSTON	TX		08/29/2025		970		15			15		985	985			
100235380	DAYTON	OH		08/29/2025		256		(5)			(5)		251	251			
100235382	LANCASTER	CA		08/29/2025		360		(8)			(8)		352	352			
100235383	SANDIA	TX		08/29/2025		478		(12)			(12)		466	466			
100235384	INGLEWOOD	CA		08/29/2025		1,575		(72)			(72)		1,503	1,503			
100235385	SAN DIEGO	CA		08/29/2025		566		(27)			(27)		539	539			
100235386	BOSTON	MA		08/29/2025		421		(1)			(1)		420	420			
100235387	INDIANAPOLIS	IN		08/29/2025		382		(9)			(9)		373	373			
100235388	KINGMAN	AZ		08/29/2025		442		(5)			(5)		437	437			
100235390	LA MIRADA	CA		08/29/2025		2,315		(82)			(82)		2,233	2,233			
100235391	LAS VEGAS	NV		08/29/2025		562		(9)			(9)		553	553			
100235392	ORLANDO	FL		08/29/2025		618		(29)			(29)		589	589			
100235393	INGLEWOOD	CA		08/29/2025		1,661		(78)			(78)		1,583	1,583			
100235394	SAN DIEGO	CA		08/29/2025		1,118		(35)			(35)		1,083	1,083			
100235395	CONCORD	CA		08/29/2025		1,213		(57)			(57)		1,156	1,156			
100235396	SIMI VALLEY	CA		08/29/2025		2,080		(69)			(69)		2,011	2,011			
100235398	COVINGTON	LA		08/29/2025		949		(44)			(44)		905	905			
100235399	RUNNING SPRINGS	CA		08/29/2025		709		(33)			(33)		676	676			
100235400	UPLAND	CA		08/29/2025		1,159		(54)			(54)		1,105	1,105			
100235402	LOS ANGELES	CA		08/29/2025		1,229		(58)			(58)		1,171	1,171			
100235403	MIAMI GARDENS	FL		08/29/2025		756		(9)			(9)		747	747			
100235404	WAYNESVILLE	NC		08/29/2025		604		(26)			(26)		578	578			
100235405	CARSON	CA		08/29/2025		1,296		(31)			(31)		1,265	1,265			
100235406	VALENCIA	CA		08/29/2025		1,820		(55)			(55)		1,765	1,765			
100235407	VENICE	FL		08/29/2025		857		(37)			(37)		820	820			
100235409	WELLINGTON	FL		08/29/2025		1,237		(58)			(58)		1,179	1,179			
100235410	LA QUINTA	CA		08/29/2025		1,225		(71)			(71)		1,154	1,154			
100235411	MIAMI	FL		08/29/2025		2,567		(50)			(50)		2,517	2,517			
100235413	INDIO	CA		08/29/2025		262		(12)			(12)		250	250			
100235414	LAS VEGAS	NV		08/29/2025		2,264		(22)			(22)		2,242	2,242			
100235415	MENIFEE	CA		08/29/2025		576		(21)			(21)		555	555			
100235416	LANCASTER	TX		08/29/2025		577		(17)			(17)		560	560			
100235417	POMONA	CA		08/29/2025		252		(12)			(12)		240	240			
100235418	BONHAM	TX		08/29/2025		553		(25)			(25)		528	528			
100235419	CARLSBAD	CA		08/29/2025		3,072		(70)			(70)		3,002	3,002			
100235422	LEWISVILLE	TX		08/29/2025		1,057		(13)			(13)		1,044	1,044			
100235423	SALIDA	CA		08/29/2025		462		(19)			(19)		443	443			
100235425	LAGUNA NIGUEL	CA		08/29/2025		1,048		(36)			(36)		1,012	1,012			
100235426	LEAGUE CITY	TX		08/29/2025		835		(26)			(26)		809	809			
100235427	POOLER	GA		08/29/2025		719		(7)			(7)		712	712			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235428	GARLAND	TX		08/29/2025		1,209		(2)			(2)		1,207	1,207			
100235429	FOUNTAIN HILLS	AZ		08/29/2025		996		(28)			(28)		968	968			
100235430	GLENDALE, AREA OF MONTROSE	CA		08/29/2025		2,043		(71)			(71)		1,972	1,972			
100235431	SAN DIEGO	CA		08/29/2025		1,839		(82)			(82)		1,757	1,757			
100235433	INDIANAPOLIS	IN		08/29/2025		762		(11)			(11)		751	751			
100235434	NORTH MIAMI	FL		08/29/2025		1,096		(10)			(10)		1,086	1,086			
100235435	BLUFFTON	SC		08/29/2025		836		(39)			(39)		797	797			
100235436	APEX	NC		08/29/2025		1,168		(53)			(53)		1,115	1,115			
100235438	RESEDA	CA		08/29/2025		399		(19)			(19)		380	380			
100235440	SACRAMENTO	CA		08/29/2025		686		(32)			(32)		654	654			
100235441	ALLENTOWN	PA		08/29/2025		702		(5)			(5)		697	697			
100235442	PASADENA	TX		08/29/2025		355		(18)			(18)		337	337			
100235443	MIDLAND	TX		08/29/2025		862		(40)			(40)		822	822			
100235446	UNITED KINGDOM	GBR		08/28/2025		438						8	446	452	6		6
100235448	UNITED KINGDOM	GBR		08/28/2025		502						10	512	529	17		17
100235450	UNITED KINGDOM	GBR		08/28/2025		2,639						49	2,688	2,693	6		6
100235459	UNITED KINGDOM	GBR		08/28/2025		382						7	389	391	2		2
100235464	UNITED KINGDOM	GBR		08/28/2025		2,186						41	2,227	2,237	11		11
100235471	UNITED KINGDOM	GBR		08/28/2025		660						13	673	689	15		15
100235474	UNITED KINGDOM	GBR		08/28/2025		1,811						34	1,845	1,835	(10)		(10)
100235497	VEENOORD	NLD		08/28/2025		151						3	154	152	(3)		(3)
100235501	S-GRAVENHAGE	NLD		08/28/2025		5,241						115	5,356	5,243	(114)		(114)
100235504	S-GRAVENHAGE	NLD		08/28/2025		2,480						54	2,534	2,481	(54)		(54)
100235505	S-GRAVENHAGE	NLD		08/28/2025		3,205						70	3,275	3,213	(61)		(61)
100235508	S-GRAVENHAGE	NLD		08/28/2025		6,184						136	6,320	6,201	(118)		(118)
100235512	GOUDA	NLD		08/28/2025		465						10	475	462	(13)		(13)
100235516	DELFT	NLD		08/28/2025		389,993						8,575	398,568	391,314	(7,254)		(7,254)
100235518	ENSCHEDE	NLD		08/28/2025		1,339						30	1,369	1,356	(13)		(13)
100235526	ROTTERDAM	NLD		08/28/2025		396						9	405	400	(6)		(6)
100235528	SCHIEDAM	NLD		08/28/2025		341						7	348	337	(11)		(11)
100235533	LEEUWARDEN	NLD		08/28/2025		306						7	313	306	(6)		(6)
100235535	LEEUWARDEN	NLD		08/28/2025		506						11	517	505	(12)		(12)
100235537	LEEUWARDEN	NLD		08/28/2025		861						19	880	861	(20)		(20)
100235541	BREDA	NLD		08/28/2025		499						11	510	501	(9)		(9)
100235543	TILBURG	NLD		08/28/2025		819						18	837	821	(16)		(16)
100235546	LEEUWARDEN	NLD		08/28/2025		832						18	850	833	(17)		(17)
100235550	VLAARDINGEN	NLD		08/28/2025		1,046						23	1,069	1,040	(29)		(29)
100235552	ALMERE	NLD		08/28/2025		460						10	470	455	(15)		(15)
100235557	AMSTERDAM	NLD		08/28/2025		2,654						59	2,713	2,683	(30)		(30)
100235559	AMSTERDAM	NLD		08/28/2025		585						13	598	591	(7)		(7)
100235563	ENSCHEDE	NLD		08/28/2025		219						5	224	221	(2)		(2)
100235566	SCHIEDAM	NLD		08/28/2025		156						3	159	158	(2)		(2)
100235571	ROTTERDAM	NLD		08/28/2025		493						11	504	495	(9)		(9)
100235573	TERNEUZEN	NLD		08/28/2025		646						14	660	647	(12)		(12)
100235575	ROTTERDAM	NLD		08/28/2025		256						6	262	259	(3)		(3)
100235582	S-GRAVENHAGE	NLD		08/28/2025		805						18	823	809	(14)		(14)
100235588	DELFT	NLD		08/28/2025		350						8	358	352	(6)		(6)
100235589	ROTTERDAM	NLD		08/28/2025		494,716						10,879	505,595	496,443	(9,152)		(9,152)
100235593	AMSTERDAM	NLD		08/28/2025		354,321						7,935	362,256	362,111	(145)		(145)
100235618	WESTCLIFFE	CO		08/29/2025		1,116		(49)			(49)		1,067	1,067			
100235619	SOUTH BEACH	OR		08/29/2025		1,653		(64)			(64)		1,589	1,589			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235620	BRIGANTINE	NJ		08/29/2025		2,378		(68)			(68)		2,310	2,310			
100235622	NORTH FALMOUTH	MA		08/29/2025		967		(31)			(31)		936	936			
100235623	WILMINGTON	NC		08/29/2025		3,602		(138)			(138)		3,464	3,464			
100235624	WILMINGTON	NC		08/29/2025		482		(18)			(18)		464	464			
100235625	ANCHORAGE	AK		08/29/2025		811		(31)			(31)		780	780			
100235626	KILL DEVIL HILLS	NC		08/29/2025		1,194		(39)			(39)		1,155	1,155			
100235627	WOODSTOCK	NH		08/29/2025		727		(13)			(13)		714	714			
100235629	NORTH FT MYERS	FL		08/29/2025		1,412		(60)			(60)		1,352	1,352			
100235630	NORTH FT MYERS	FL		08/29/2025		1,319		(56)			(56)		1,263	1,263			
100235631	DUNEDIN	FL		08/29/2025		629		(23)			(23)		606	606			
100235632	PHILADELPHIA	PA		08/29/2025		1,089		(38)			(38)		1,051	1,051			
100235633	EAGLE RIVER	AK		08/29/2025		558		(20)			(20)		538	538			
100235634	BOSTON	MA		08/29/2025		3,159		(124)			(124)		3,035	3,035			
100235635	MICHIGAN CITY	IN		08/29/2025		430		(17)			(17)		413	413			
100235636	DURHAM	NC		08/29/2025		3,720		(52)			(52)		3,668	3,668			
100235638	YUMA	AZ		08/29/2025		587		(25)			(25)		562	562			
100235639	CAPE CORAL	FL		08/29/2025		582		(27)			(27)		555	555			
100235640	KENTWOOD	MI		08/29/2025		1,398		(47)			(47)		1,351	1,351			
100235642	PALMETTO	FL		08/29/2025		926		(28)			(28)		898	898			
100235645	WILMINGTON	NC		08/29/2025		1,190		(42)			(42)		1,148	1,148			
100235646	KANSAS CITY	MO		08/29/2025		3,190		(139)			(139)		3,051	3,051			
100235647	CLEWISTON	FL		08/29/2025		12,246		(396)			(396)		11,850	11,850			
100235648	WASHINGTON	DC		08/29/2025		927		(36)			(36)		891	891			
100235649	OVERLAND PARK	KS		08/29/2025		629		(26)			(26)		603	603			
100235651	BEND	OR		08/29/2025		2,268		(52)			(52)		2,216	2,216			
100235652	TEQUESTA	FL		08/29/2025		2,537		(76)			(76)		2,461	2,461			
100235653	RALEIGH	NC		08/29/2025		778		(15)			(15)		763	763			
100235654	PALM COAST	FL		08/29/2025		592		(19)			(19)		573	573			
100235655	TAMPA	FL		08/29/2025		783		(21)			(21)		762	762			
100235656	EAGLEVILLE	TN		08/29/2025		1,031		(38)			(38)		993	993			
100235657	SANFORD	FL		08/29/2025		778		(15)			(15)		763	763			
100235658	PHILADELPHIA	PA		08/29/2025		454		(15)			(15)		439	439			
100235659	RICHMOND	VA		08/29/2025		557		(20)			(20)		537	537			
100235660	PORTLAND	OR		08/29/2025		3,729		(36)			(36)		3,693	3,693			
100235661	OCEAN CITY	MD		08/29/2025		9,759		(236)			(236)		9,523	9,523			
100235662	YUMA	AZ		08/29/2025		612		(25)			(25)		587	587			
100235663	DANBURY	CT		08/29/2025		697		(14)			(14)		683	683			
100235664	LAGUNA HILLS	CA		08/29/2025		1,212		(34)			(34)		1,178	1,178			
100235665	MANHATTAN	KS		08/29/2025		517		(20)			(20)		497	497			
100235666	CYPRESS	TX		08/29/2025		668		(7)			(7)		661	661			
100235667	ROEBLING	NJ		08/29/2025		560		(27)			(27)		533	533			
100235668	AUSTIN	TX		08/29/2025		559		(25)			(25)		534	534			
100235669	LAS VEGAS	NV		08/29/2025		1,553		(56)			(56)		1,497	1,497			
100235670	YUCCA VALLEY	CA		08/29/2025		1,540		(57)			(57)		1,483	1,483			
100235671	MYRTLE BEACH	SC		08/29/2025		1,243		(49)			(49)		1,194	1,194			
100235672	CLERMONT	FL		08/29/2025		4,986		(222)			(222)		4,764	4,764			
100235673	CHICAGO	IL		08/29/2025		819		(34)			(34)		785	785			
100235675	FOUNTAIN HILLS	AZ		08/29/2025		442		(15)			(15)		427	427			
100235676	SANTA CLARA	CA		08/29/2025		2,096		(47)			(47)		2,049	2,049			
100235677	CABOT	AR		08/29/2025		497		(24)			(24)		473	473			
100235678	QUEEN CREEK	AZ		08/29/2025		1,958		(69)			(69)		1,889	1,889			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235679	THE VILLAGES	FL		08/29/2025		1,231		(19)			(19)		1,212	1,212			
100235680	PUNTA GORDA	FL		08/29/2025		1,765		(61)			(61)		1,704	1,704			
100235681	CHESAPEAKE	VA		08/29/2025		594		(25)			(25)		569	569			
100235682	ALBUQUERQUE	NM		08/29/2025		919		(16)			(16)		903	903			
100235683	HOUSTON	TX		08/29/2025		1,110		(28)			(28)		1,082	1,082			
100235684	SANTA CRUZ	CA		08/29/2025		1,889		(37)			(37)		1,852	1,852			
100235685	NEPTUNE	NJ		08/29/2025		727		(24)			(24)		703	703			
100235687	WHITTIER	CA		09/02/2025		1,296		(50)			(50)		1,246	1,246			
100235690	WOODLAND HILLS	CA		09/02/2025		8,993		(273)			(273)		8,720	8,720			
100235692	GRANADA HILLS	CA		09/02/2025		136,044		(4,929)			(4,929)		131,115	131,115			
100235694	LOS ANGELES	CA		09/02/2025		1,280		(48)			(48)		1,232	1,232			
100235697	GLENDALE	CA		09/02/2025		5,065		(161)			(161)		4,904	4,904			
100235698	HACIENDA HEIGHTS	CA		09/02/2025		3,556		70			70		3,626	3,626			
100235699	VALLEY VILLAGE	CA		09/02/2025		4,123		(131)			(131)		3,992	3,992			
100235700	BESSEMER	AL		09/02/2025		322							322	322			
100235701	FRESNO	CA		09/02/2025		528		(8)			(8)		520	520			
100235704	CHARLOTTE	NC		09/22/2025		1,546		(66)			(66)		1,480	1,480			
100235705	TIGER	GA		09/22/2025		485		(16)			(16)		469	469			
100235706	COLLIERVILLE	TN		09/22/2025		1,416		(47)			(47)		1,369	1,369			
100235707	SAN TAN VALLEY	AZ		09/22/2025		1,513		(54)			(54)		1,459	1,459			
100235708	PHOENIX	AZ		09/22/2025		886		(42)			(42)		844	844			
100235711	GLENDALE	AZ		09/22/2025		484		(23)			(23)		461	461			
100235712	MIAMI	FL		09/22/2025		535		(17)			(17)		518	518			
100235713	CLARKSVILLE	TN		09/22/2025		733		(34)			(34)		699	699			
100235715	MIAMI	FL		09/22/2025		2,253		(76)			(76)		2,177	2,177			
100235716	WASHINGTON	DC		09/22/2025		1,158		(28)			(28)		1,130	1,130			
100235717	TAMPA	FL		09/22/2025		939		(44)			(44)		895	895			
100235719	THE VILLAGES	FL		09/22/2025		792		(37)			(37)		755	755			
100235720	FULLERTON	CA		09/22/2025		1,959		(73)			(73)		1,886	1,886			
100235721	MARIETTA	GA		09/22/2025		3,857		(174)			(174)		3,683	3,683			
100235722	LAKE OSWEGO	OR		09/22/2025		3,694		(119)			(119)		3,575	3,575			
100235723	INDIAN LAND	SC		09/22/2025		1,180		(55)			(55)		1,125	1,125			
100235724	NASHVILLE	TN		09/22/2025		777		(22)			(22)		755	755			
100235725	WEATHERFORD	TX		09/22/2025		988		(20)			(20)		968	968			
100235726	PALMETTO BAY	FL		09/22/2025		3,465		(22)			(22)		3,443	3,443			
100235727	DENVER	CO		09/22/2025		1,491		(40)			(40)		1,451	1,451			
100235728	PHOENIX	AZ		09/22/2025		1,091		(42)			(42)		1,049	1,049			
100235730	SPRINGFIELD	OR		09/22/2025		1,017		(16)			(16)		1,001	1,001			
100235731	PAHOA	HI		09/22/2025		3,540		(166)			(166)		3,374	3,374			
100235732	NEW BRAUNFELS	TX		09/22/2025		10,905		(242)			(242)		10,663	10,663			
100235733	OLYMPIA	WA		09/22/2025		1,323		(48)			(48)		1,275	1,275			
100235734	IDAHO FALLS	ID		09/22/2025		841		(19)			(19)		822	822			
100235737	PRINCEVILLE	HI		09/22/2025		2,030		(29)			(29)		2,001	2,001			
100235738	SACRAMENTO	CA		09/22/2025		1,717		(59)			(59)		1,658	1,658			
100235739	SAN MATEO	CA		09/22/2025		2,522		(118)			(118)		2,404	2,404			
100235740	HOLLYWOOD	FL		09/22/2025		4,362		(162)			(162)		4,200	4,200			
100235742	CULVER CITY	CA		09/22/2025		1,496		(56)			(56)		1,440	1,440			
100235743	SUN CITY WEST	AZ		09/22/2025		1,007		(47)			(47)		960	960			
100235744	BERTHOUD	CO		09/22/2025		956		(26)			(26)		930	930			
100235745	FARMERSVILLE	CA		09/22/2025		597		(23)			(23)		574	574			
100235746	ANAHEIM	CA		09/22/2025		4,040		(153)			(153)		3,887	3,887			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235747	DANA POINT	CA		09/22/2025		3,448		(162)			(162)		3,286	3,286			
100235748	KINGS BEACH	CA		09/22/2025		572		(29)			(29)		543	543			
100235749	DAPHNE	AL		09/22/2025		1,056		4			4		1,060	1,060			
100235752	TAMPA	FL		09/22/2025		78		(2)			(2)		76	76			
100235754	DORAL	FL		09/22/2025		2,712		(57)			(57)		2,655	2,655			
100235756	HIALEAH	FL		09/22/2025		1,157		9			9		1,166	1,166			
100235757	KEY LARGO	FL		09/22/2025		3,524		(103)			(103)		3,421	3,421			
100235758	GRANDVIEW	MO		09/22/2025		441		(16)			(16)		425	425			
100235759	HOUSTON	TX		09/22/2025		2,686		(95)			(95)		2,591	2,591			
100235760	POMPANO BEACH	FL		09/22/2025		1,425		(67)			(67)		1,358	1,358			
100235761	ROSENBERG	TX		09/22/2025		470		(22)			(22)		448	448			
100235762	HAMILTON	NJ		09/22/2025		429		(19)			(19)		410	410			
100235763	PORTER	TX		09/22/2025		456		(21)			(21)		435	435			
100235764	BOTHELL	WA		09/22/2025		1,906		(12)			(12)		1,894	1,894			
100235765	SAN CLEMENTE	CA		09/22/2025		104,403		(3,473)			(3,473)		100,930	100,930			
100235768	MADERA	CA		09/22/2025		838		(37)			(37)		801	801			
100235769	SARASOTA	FL		09/22/2025		623		(30)			(30)		593	593			
100235770	FRIENDSWOOD	TX		09/22/2025		502		(24)			(24)		478	478			
100235772	MARTINSBURG	WV		09/22/2025		558		(15)			(15)		543	543			
100235773	SAN DIEGO	CA		09/22/2025		13,385		(536)			(536)		12,849	12,849			
100235774	ENCINITAS	CA		09/22/2025		3,135		(124)			(124)		3,011	3,011			
100235776	NASHVILLE	TN		09/22/2025		1,057		(45)			(45)		1,012	1,012			
100235777	LAKE HAVASU CITY	AZ		09/22/2025		787		(37)			(37)		750	750			
100235778	EL CAJON	CA		09/22/2025		2,495		(109)			(109)		2,386	2,386			
100235783	OAKLAND	CA		09/22/2025		929		(27)			(27)		902	902			
100235786	ELK GROVE	CA		09/22/2025		1,032		(48)			(48)		984	984			
100235787	NORCO	CA		09/22/2025		9,921		(438)			(438)		9,483	9,483			
100235788	MERCED	CA		09/22/2025		15,784		(558)			(558)		15,226	15,226			
100235789	SARATOGA SPRINGS	UT		09/22/2025		34,705		(716)			(716)		33,989	33,989			
100235790	SAN RAFAEL	CA		09/22/2025		1,711		(80)			(80)		1,631	1,631			
100235791	MORENO VALLEY	CA		09/04/2025		1,754		(58)			(58)		1,696	1,696			
100235792	MESA	AZ		09/04/2025		1,054		(35)			(35)		1,019	1,019			
100235793	ESCONDIDO	CA		09/04/2025		1,177		(9)			(9)		1,168	1,168			
100235794	MILTON	GA		09/04/2025		5,556		(182)			(182)		5,374	5,374			
100235796	BAKERSFIELD	CA		09/04/2025		1,151		(15)			(15)		1,136	1,136			
100235797	DAPHNE	AL		09/04/2025		556		(14)			(14)		542	542			
100235798	WILLIAMS	AZ		09/04/2025		1,351		(48)			(48)		1,303	1,303			
100235801	SHOW LOW	AZ		09/04/2025		1,199		(41)			(41)		1,158	1,158			
100235802	TUCSON	AZ		09/04/2025		679		(27)			(27)		652	652			
100235803	ORANGE BEACH	AL		09/04/2025		883		(28)			(28)		855	855			
100235804	HEBER	AZ		09/04/2025		900		(20)			(20)		880	880			
100235805	SITKA	AK		09/04/2025		760		(32)			(32)		728	728			
100235807	GILBERT	AZ		09/04/2025		1,072		(30)			(30)		1,042	1,042			
100235808	AUBURN	AL		09/04/2025		1,017		(15)			(15)		1,002	1,002			
100235809	QUEEN CREEK	AZ		09/04/2025		903		(22)			(22)		881	881			
100235810	GILBERT	AZ		09/04/2025		1,186		6			6		1,192	1,192			
100235811	NORTH POLE	AK		09/04/2025		1,804		(32)			(32)		1,772	1,772			
100235812	FAIRBANKS	AK		09/04/2025		674		(25)			(25)		649	649			
100235813	SUN CITY WEST	AZ		09/04/2025		770		(31)			(31)		739	739			
100235817	CHATSWORTH	CA		09/04/2025		1,407		(61)			(61)		1,346	1,346			
100235819	PHOENIX	AZ		09/04/2025		968		(38)			(38)		930	930			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235821	SACRAMENTO	CA		09/04/2025		1,475		(37)			(37)		1,438	1,438			
100235822	SANTA MARIA	CA		09/04/2025		1,517		(34)			(34)		1,483	1,483			
100235823	ROSEVILLE	CA		09/04/2025		935		(28)			(28)		907	907			
100235824	SACRAMENTO	CA		09/04/2025		729		(20)			(20)		709	709			
100235825	SACRAMENTO	CA		09/04/2025		38,258		(1,270)			(1,270)		36,988	36,988			
100235826	INGLEWOOD	CA		09/04/2025		2,960		(29)			(29)		2,931	2,931			
100235827	POLLOCK PINES	CA		09/04/2025		762		(21)			(21)		741	741			
100235828	YUCCA VALLEY	CA		09/04/2025		52,856		(496)			(496)		52,360	52,360			
100235829	SAN DIEGO	CA		09/04/2025		2,514		(65)			(65)		2,449	2,449			
100235830	PITTSBURG	CA		09/04/2025		1,618		(31)			(31)		1,587	1,587			
100235831	WHITTIER	CA		09/04/2025		3,413		(29)			(29)		3,384	3,384			
100235832	DENVER	CO		09/04/2025		921		(33)			(33)		888	888			
100235835	DENVER	CO		09/04/2025		634		(28)			(28)		606	606			
100235836	TRUCKEE	CA		09/04/2025		52,157		(851)			(851)		51,306	51,306			
100235838	CLOVIS	CA		09/04/2025		731		(18)			(18)		713	713			
100235839	CALEXICO	CA		09/04/2025		1,497		(28)			(28)		1,469	1,469			
100235840	EAST HADDAM	CT		09/04/2025		698		(31)			(31)		667	667			
100235844	AURORA	CO		09/04/2025		950		(19)			(19)		931	931			
100235846	REHOBOTH BEACH	DE		09/04/2025		1,268		(29)			(29)		1,239	1,239			
100235847	WILMINGTON	DE		09/04/2025		602		(25)			(25)		577	577			
100235848	DAVENPORT	FL		09/04/2025		759		(31)			(31)		728	728			
100235849	SELBYVILLE	DE		09/04/2025		1,552		(44)			(44)		1,508	1,508			
100235850	ROTONDA WEST	FL		09/04/2025		766		(33)			(33)		733	733			
100235851	ORLANDO	FL		09/04/2025		745		(35)			(35)		710	710			
100235852	MIDDLETOWN	DE		09/04/2025		804		(20)			(20)		784	784			
100235853	WASHINGTON	DC		09/04/2025		1,204		(19)			(19)		1,185	1,185			
100235855	ORLANDO	FL		09/04/2025		716		(31)			(31)		685	685			
100235856	NAPLES	FL		09/04/2025		921		(20)			(20)		901	901			
100235857	WELLINGTON	FL		09/04/2025		2,170		(65)			(65)		2,105	2,105			
100235858	RIVERVIEW	FL		09/04/2025		630		(22)			(22)		608	608			
100235859	WINTER PARK	FL		09/04/2025		1,450		(39)			(39)		1,411	1,411			
100235860	THE VILLAGES	FL		09/04/2025		611		(24)			(24)		587	587			
100235861	LARGO	FL		09/04/2025		969		(28)			(28)		941	941			
100235862	ROCKLEDGE	FL		09/04/2025		841		(28)			(28)		813	813			
100235863	MULBERRY	FL		09/04/2025		907		(1)			(1)		906	906			
100235864	ORLANDO	FL		09/04/2025		1,591		(44)			(44)		1,547	1,547			
100235865	SPRING HILL	FL		09/04/2025		672		(22)			(22)		650	650			
100235867	ORMOND BEACH	FL		09/04/2025		5,209		(182)			(182)		5,027	5,027			
100235868	ORLANDO	FL		09/04/2025		821		(34)			(34)		787	787			
100235869	FERNANDINA BEACH	FL		09/04/2025		1,359		(43)			(43)		1,316	1,316			
100235870	MELBOURNE	FL		09/04/2025		806		(30)			(30)		776	776			
100235871	SAINT AUGUSTINE	FL		09/04/2025		799		10			10		809	809			
100235872	VERO BEACH	FL		09/04/2025		4,357		(154)			(154)		4,203	4,203			
100235873	DELRAY BEACH	FL		09/04/2025		4,725		(156)			(156)		4,569	4,569			
100235874	HIALEAH	FL		09/04/2025		988		(41)			(41)		947	947			
100235875	STUART	FL		09/04/2025		997		39			39		1,036	1,036			
100235876	BLUE RIDGE	GA		09/04/2025		27,197		(711)			(711)		26,486	26,486			
100235877	TRINITY	FL		09/04/2025		1,341		(43)			(43)		1,298	1,298			
100235878	KEY LARGO	FL		09/04/2025		1,819		(39)			(39)		1,780	1,780			
100235879	MIAMI	FL		09/04/2025		1,831		(27)			(27)		1,804	1,804			
100235881	COMMERCE	GA		09/04/2025		769		(31)			(31)		738	738			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235882	SPRINGFIELD	GA		09/04/2025		484		(9)			(9)		475	475			
100235883	SUWANEE	GA		09/04/2025		704		(22)			(22)		682	682			
100235884	HELEN	GA		09/04/2025		605		(26)			(26)		579	579			
100235885	NAMPA	ID		09/04/2025		3,874		(117)			(117)		3,757	3,757			
100235886	BOISE	ID		09/04/2025		1,492		(42)			(42)		1,450	1,450			
100235888	ATLANTA	GA		09/04/2025		764		(16)			(16)		748	748			
100235889	DALTON	GA		09/04/2025		623		(21)			(21)		602	602			
100235890	KUNA	ID		09/04/2025		918		(17)			(17)		901	901			
100235891	WEST LAFAYETTE	IN		09/04/2025		1,113		(40)			(40)		1,073	1,073			
100235892	POST FALLS	ID		09/04/2025		793		(18)			(18)		775	775			
100235893	NEW ALBANY	IN		09/04/2025		1,398		(59)			(59)		1,339	1,339			
100235894	LOMBARD	IL		09/04/2025		2,106		(76)			(76)		2,030	2,030			
100235895	MCCALL	ID		09/04/2025		1,618		12			12		1,630	1,630			
100235896	POST FALLS	ID		09/04/2025		816		(18)			(18)		798	798			
100235897	PALATINE	IL		09/04/2025		724		(22)			(22)		702	702			
100235898	DES PLAINES	IL		09/04/2025		1,024		(5)			(5)		1,019	1,019			
100235899	PLAINFIELD	IL		09/04/2025		49,957		(1,315)			(1,315)		48,642	48,642			
100235900	OLATHE	KS		09/04/2025		677		(16)			(16)		661	661			
100235901	CHICAGO	IL		09/04/2025		2,247		(45)			(45)		2,202	2,202			
100235902	OLATHE	KS		09/04/2025		3,126		(135)			(135)		2,991	2,991			
100235903	SHAWNEE	KS		09/04/2025		851		(30)			(30)		821	821			
100235904	LAWRENCE	KS		09/04/2025		588		(24)			(24)		564	564			
100235906	LEXINGTON	KY		09/04/2025		693		(17)			(17)		676	676			
100235907	NEW ORLEANS	LA		09/04/2025		611		(29)			(29)		582	582			
100235908	LOUISVILLE	KY		09/04/2025		1,510		(74)			(74)		1,436	1,436			
100235909	HARWICH	MA		09/04/2025		1,745		(55)			(55)		1,690	1,690			
100235910	BATON ROUGE	LA		09/04/2025		663		(28)			(28)		635	635			
100235912	REVERE	MA		09/04/2025		1,732		(39)			(39)		1,693	1,693			
100235913	MATTAPAN	MA		09/04/2025		1,852		(44)			(44)		1,808	1,808			
100235914	CHELSEA	MA		09/04/2025		1,617		(42)			(42)		1,575	1,575			
100235915	DORCHESTER	MA		09/04/2025		1,906		(49)			(49)		1,857	1,857			
100235916	FITCHBURG	MA		09/04/2025		1,442		(35)			(35)		1,407	1,407			
100235917	FREDERICK	MD		09/04/2025		940		(20)			(20)		920	920			
100235918	DAMARISCOTTA	ME		09/04/2025		737		(20)			(20)		717	717			
100235919	JEFFERSON	ME		09/04/2025		749		(22)			(22)		727	727			
100235920	BETHESDA	MD		09/04/2025		2,783		(21)			(21)		2,762	2,762			
100235921	EASTPORT	ME		09/04/2025		4,411		(140)			(140)		4,271	4,271			
100235922	PLYMOUTH	MN		09/04/2025		742		(27)			(27)		715	715			
100235923	SUNRISE BEACH	MO		09/04/2025		1,326		(47)			(47)		1,279	1,279			
100235924	COLUMBIA	MO		09/04/2025		656		(29)			(29)		627	627			
100235925	HACKENSACK	MN		09/04/2025		1,652		(42)			(42)		1,610	1,610			
100235926	CHESTERFIELD	MI		09/04/2025		22,590		(812)			(812)		21,778	21,778			
100235927	AUGUSTA	ME		09/04/2025		690		(20)			(20)		670	670			
100235928	HAMILTON	MT		09/04/2025		644		(28)			(28)		616	616			
100235930	SURF CITY	NC		09/04/2025		776		(35)			(35)		741	741			
100235931	DULUTH	MN		09/04/2025		669		(28)			(28)		641	641			
100235932	BELHAVEN	NC		09/04/2025		1,166		(32)			(32)		1,134	1,134			
100235934	WILMINGTON	NC		09/04/2025		446		(16)			(16)		430	430			
100235936	PINEVILLE	NC		09/04/2025		661		(16)			(16)		645	645			
100235937	CHARLOTTE	NC		09/04/2025		866		(7)			(7)		859	859			
100235938	MONROE	NC		09/04/2025		1,201		(13)			(13)		1,188	1,188			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235940	BOONE	NC		09/04/2025		1,902		(27)			(27)		1,875	1,875			
100235942	ASHEVILLE	NC		09/04/2025		6,563		(22)			(22)		6,541	6,541			
100235943	CHARLOTTE	NC		09/04/2025		930		(6)			(6)		924	924			
100235944	FAYETTEVILLE	NC		09/04/2025		764		(13)			(13)		751	751			
100235945	WENDELL	NC		09/04/2025		646		(25)			(25)		621	621			
100235947	CHARLOTTE	NC		09/04/2025		895		(2)			(2)		893	893			
100235948	REIDSVILLE	NC		09/04/2025		617		(27)			(27)		590	590			
100235949	ANGIER	NC		09/04/2025		620		(20)			(20)		600	600			
100235950	CRANFORD	NJ		09/04/2025		1,095		(27)			(27)		1,068	1,068			
100235952	BARNEGAT	NJ		09/04/2025		690		(27)			(27)		663	663			
100235953	NEW BRUNSWICK	NJ		09/04/2025		6,361		(100)			(100)		6,261	6,261			
100235954	WILDWOOD	NJ		09/04/2025		1,259		(35)			(35)		1,224	1,224			
100235955	ALBUQUERQUE	NM		09/04/2025		618		(26)			(26)		592	592			
100235956	EAST ORANGE	NJ		09/04/2025		1,089		(33)			(33)		1,056	1,056			
100235957	TEANECK	NJ		09/04/2025		1,743		(52)			(52)		1,691	1,691			
100235958	ROBBINSVILLE	NJ		09/04/2025		659		(17)			(17)		642	642			
100235959	OCEAN GROVE	NJ		09/04/2025		3,557		(73)			(73)		3,484	3,484			
100235960	HAVERSTRAW	NY		09/04/2025		865		(27)			(27)		838	838			
100235962	BAYONNE	NJ		09/04/2025		1,433		(17)			(17)		1,416	1,416			
100235963	REDMOND	OR		09/04/2025		911		(39)			(39)		872	872			
100235964	SALEM	NJ		09/04/2025		482		1			1		483	483			
100235965	COLUMBUS	OH		09/04/2025		727		(14)			(14)		713	713			
100235966	COLUMBUS	OH		09/04/2025		425		(9)			(9)		416	416			
100235967	JACKSONVILLE	OR		09/04/2025		1,158		(46)			(46)		1,112	1,112			
100235968	PORTLAND	OR		09/04/2025		866		(23)			(23)		843	843			
100235969	CORVALLIS	OR		09/04/2025		4,861		(137)			(137)		4,724	4,724			
100235970	HILLSBORO	OR		09/04/2025		6,337		(228)			(228)		6,109	6,109			
100235971	MOUNT BETHEL	PA		09/04/2025		624		(27)			(27)		597	597			
100235972	EDMOND	OK		09/04/2025		775		(23)			(23)		752	752			
100235973	BELLEROSE	NY		09/04/2025		1,570		(58)			(58)		1,512	1,512			
100235974	LANSDALE	PA		09/04/2025		2,271		(66)			(66)		2,205	2,205			
100235975	POCONO PINES	PA		09/04/2025		1,152		(24)			(24)		1,128	1,128			
100235976	PITTSBURGH	PA		09/04/2025		841		(33)			(33)		808	808			
100235977	PHILADELPHIA	PA		09/04/2025		7,243		(259)			(259)		6,984	6,984			
100235978	CRANSTON	RI		09/04/2025		1,106		(42)			(42)		1,064	1,064			
100235979	PITTSBURGH	PA		09/04/2025		4,228		(134)			(134)		4,094	4,094			
100235980	BLANDON	PA		09/04/2025		842		(21)			(21)		821	821			
100235981	SUMMERVILLE	SC		09/04/2025		6,343		(153)			(153)		6,190	6,190			
100235982	CHARLESTON	SC		09/04/2025		1,306		(32)			(32)		1,274	1,274			
100235983	MYRTLE BEACH	SC		09/04/2025		1,510		(58)			(58)		1,452	1,452			
100235984	SUMMERVILLE	SC		09/04/2025		1,850		(75)			(75)		1,775	1,775			
100235985	QUAKERTOWN	PA		09/04/2025		520		(10)			(10)		510	510			
100235986	MURRELLS INLET	SC		09/04/2025		653		(32)			(32)		621	621			
100235988	HILTON HEAD ISLAND	SC		09/04/2025		1,093		(27)			(27)		1,066	1,066			
100235989	HILTON HEAD ISLAND	SC		09/04/2025		1,095		(41)			(41)		1,054	1,054			
100235990	MIDDLETOWN	RI		09/04/2025		887		(25)			(25)		862	862			
100235991	SPARTANBURG	SC		09/04/2025		672		(23)			(23)		649	649			
100235992	NASHVILLE	TN		09/04/2025		978		(18)			(18)		960	960			
100235993	HERMITAGE	TN		09/04/2025		5,607		(175)			(175)		5,432	5,432			
100235994	SEWICKLEY	PA		09/04/2025		1,553		(11)			(11)		1,542	1,542			
100235995	SEVIERVILLE	TN		09/04/2025		835		(20)			(20)		815	815			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235996	AUSTIN	TX		09/04/2025		976		(21)			(21)		955	955			
100235997	IOWA COLONY	TX		09/04/2025		519		(27)			(27)		492	492			
100235998	DUNLAP	TN		09/04/2025		588		(24)			(24)		564	564			
100235999	ANTIOCH	TN		09/04/2025		36,272		(1,279)			(1,279)		34,993	34,993			
100236000	FORNEY	TX		09/04/2025		644		(25)			(25)		619	619			
100236001	PROVIDENCE VILLAGE	TX		09/04/2025		1,002		(10)			(10)		992	992			
100236002	MEMPHIS	TN		09/04/2025		633		(13)			(13)		620	620			
100236003	NEW BRAUNFELS	TX		09/04/2025		1,612		(35)			(35)		1,577	1,577			
100236004	HOUSTON	TX		09/04/2025		643		(18)			(18)		625	625			
100236005	ROYSE CITY	TX		09/04/2025		752		(8)			(8)		744	744			
100236006	GARLAND	TX		09/04/2025		3,301		(28)			(28)		3,273	3,273			
100236007	CELINA	TX		09/04/2025		8,034		565			565		8,599	8,207		(392)	(392)
100236008	AUSTIN	TX		09/04/2025		2,166		(36)			(36)		2,130	2,130			
100236009	CARROLLTON	TX		09/04/2025		914		(35)			(35)		879	879			
100236010	CYPRESS	TX		09/04/2025		627		(20)			(20)		607	607			
100236013	COLLEGE STATION	TX		09/04/2025		825		(30)			(30)		795	795			
100236014	LITTLE ELM	TX		09/04/2025		1,614		(64)			(64)		1,550	1,550			
100236015	KATY	TX		09/04/2025		688		(16)			(16)		672	672			
100236016	HEATHSVILLE	VA		09/04/2025		2,577		(96)			(96)		2,481	2,481			
100236017	KATY	TX		09/04/2025		716		(18)			(18)		698	698			
100236018	PROSPER	TX		09/04/2025		1,244		(33)			(33)		1,211	1,211			
100236019	GARDEN CITY	UT		09/04/2025		1,609		(56)			(56)		1,553	1,553			
100236020	FORT WORTH	TX		09/04/2025		634		(22)			(22)		612	612			
100236021	STEPHENS CITY	VA		09/04/2025		620		(30)			(30)		590	590			
100236022	MIDLOTHIAN	VA		09/04/2025		788		(27)			(27)		761	761			
100236023	GRAND PRAIRIE	TX		09/04/2025		1,119		(34)			(34)		1,085	1,085			
100236024	SAN ANTONIO	TX		09/04/2025		354		3			3		357	357			
100236025	MINERAL	VA		09/04/2025		3,272		(90)			(90)		3,182	3,182			
100236026	DALLAS	TX		09/04/2025		22,940		(150)			(150)		22,790	22,790			
100236027	CHARLOTTESVILLE	VA		09/04/2025		986		(32)			(32)		954	954			
100236028	FREDERICKSBURG	VA		09/04/2025		748		(31)			(31)		717	717			
100236029	SALT LAKE CITY	UT		09/04/2025		1,800		(5)			(5)		1,795	1,795			
100236030	HUDDLESTON	VA		09/04/2025		789		(30)			(30)		759	759			
100236031	ROANOKE	VA		09/04/2025		284,894		(7,104)			(7,104)		277,790	277,790			
100236033	ORANGE	VA		09/04/2025		1,069		(26)			(26)		1,043	1,043			
100236034	BELFAIR	WA		09/04/2025		1,703		(63)			(63)		1,640	1,640			
100236035	HENRICO	VA		09/04/2025		680		(28)			(28)		652	652			
100236036	MANASSAS	VA		09/04/2025		939		(19)			(19)		920	920			
100236037	TACOMA	WA		09/04/2025		1,228		(33)			(33)		1,195	1,195			
100236038	ANACORTES	WA		09/04/2025		1,145		(36)			(36)		1,109	1,109			
100236039	BONNEY LAKE	WA		09/04/2025		1,186		(48)			(48)		1,138	1,138			
100236040	TACOMA	WA		09/04/2025		786		(24)			(24)		762	762			
100236041	SEATTLE	WA		09/04/2025		1,337		(12)			(12)		1,325	1,325			
100236042	VANCOUVER	WA		09/04/2025		969		(35)			(35)		934	934			
100236043	EVERETT	WA		09/04/2025		951		(26)			(26)		925	925			
100236044	TUMWATER	WA		09/04/2025		1,007		(36)			(36)		971	971			
100236045	TACOMA	WA		09/04/2025		1,204		(28)			(28)		1,176	1,176			
100236047	DANBURY	WI		09/04/2025		707		(23)			(23)		684	684			
100236048	MADISON	WI		09/04/2025		1,035		(32)			(32)		1,003	1,003			
100236050	BULLHEAD CITY	AZ		09/04/2025		787		(22)			(22)		765	765			
100236051	EAGLE RIVER	WI		09/04/2025		835		(13)			(13)		822	822			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236052	BELLA VISTA	AR		09/04/2025		907		(35)			(35)		872	872			
100236053	VIENNA	VA		09/04/2025		1,918		(43)			(43)		1,875	1,875			
100236054	HYATTSVILLE	MD		09/04/2025		946		(44)			(44)		902	902			
100236055	STAFFORD TOWNSHIP	NJ		09/04/2025		1,280		(36)			(36)		1,244	1,244			
100236057	LAKEVILLE	MN		09/04/2025		1,011		(27)			(27)		984	984			
100236058	SAGINAW	TX		09/04/2025		1,256		(19)			(19)		1,237	1,237			
100236059	GERMANTOWN	MD		09/04/2025		781		(20)			(20)		761	761			
100236060	GARDEN GROVE	CA		09/04/2025		2,750		(85)			(85)		2,665	2,665			
100236061	SAN JOSE	CA		09/04/2025		2,986		(77)			(77)		2,909	2,909			
100236062	FRANKFORD	DE		09/05/2025		1,744		(42)			(42)		1,702	1,702			
100236063	WENDELL	NC		09/05/2025		876		(28)			(28)		848	848			
100236065	CONROE	TX		09/05/2025		33,637		(1,075)			(1,075)		32,562	32,562			
100236066	TEMECULA	CA		09/05/2025		919		(26)			(26)		893	893			
100236067	LAWRENCEVILLE	GA		09/05/2025		873		(13)			(13)		860	860			
100236069	CONROE	TX		09/05/2025		611		(16)			(16)		595	595			
100236070	CLEBURNE	TX		09/05/2025		509		(13)			(13)		496	496			
100236071	WAYNESBORO	PA		09/05/2025		667		(8)			(8)		659	659			
100236072	PORTLAND	OR		09/05/2025		1,123		(23)			(23)		1,100	1,100			
100236073	CONCORD	NC		09/05/2025		1,109		22			22		1,131	1,131			
100236074	WAYNESBORO	PA		09/05/2025		1,221		(29)			(29)		1,192	1,192			
100236075	MCKINNEY	TX		09/05/2025		387							387	387			
100236076	BELLEVUE	WA		09/05/2025		1,010		(9)			(9)		1,001	1,001			
100236078	CHARLOTTE	NC		09/05/2025		733		(20)			(20)		713	713			
100236079	LONGS	SC		09/05/2025		473		(19)			(19)		454	454			
100236080	CONROE	TX		09/05/2025		611		(16)			(16)		595	595			
100236081	EDENTON	NC		09/05/2025		881		(16)			(16)		865	865			
100236082	MCKINNEY	TX		09/05/2025		624		(18)			(18)		606	606			
100236083	JOPLIN	MO		09/05/2025		727		(32)			(32)		695	695			
100236084	WINTER GARDEN	FL		09/05/2025		951		(24)			(24)		927	927			
100236085	CONCORD	NC		09/05/2025		52,882		(2,065)			(2,065)		50,817	50,817			
100236087	LITHONIA	GA		09/05/2025		528		(9)			(9)		519	519			
100236088	MCKINNEY	TX		09/05/2025		578		5			5		583	583			
100236089	LOGAN	UT		09/05/2025		671		7			7		678	678			
100236091	LAWRENCEVILLE	GA		09/05/2025		926		(4)			(4)		922	922			
100236092	OOLTEWAH	TN		09/05/2025		21,950		(831)			(831)		21,119	21,119			
100236093	VENICE	FL		09/05/2025		409		(14)			(14)		395	395			
100236094	LOS ANGELES	CA		09/05/2025		777		2			2		779	779			
100236095	COMPTON	CA		09/05/2025		3,202		(40)			(40)		3,162	3,162			
100236096	HOFFMAN ESTATES	IL		09/05/2025		710		(24)			(24)		686	686			
100236097	LEWES	DE		09/05/2025		11,524		(373)			(373)		11,151	11,151			
100236098	JOPLIN	MO		09/05/2025		726		(32)			(32)		694	694			
100236099	CONCORD	NC		09/05/2025		644		(16)			(16)		628	628			
100236100	LEWES	DE		09/05/2025		298		(11)			(11)		287	287			
100236103	KNIGHTDALE	NC		09/05/2025		14,147		(336)			(336)		13,811	13,811			
100236104	JERSEY CITY	NJ		09/05/2025		758		(25)			(25)		733	733			
100236105	LAVON	TX		09/05/2025		2,233		(44)			(44)		2,189	2,189			
100236106	SPARKS	NV		09/05/2025		601		(23)			(23)		578	578			
100236109	CINCINNATI	OH		09/05/2025		470		2			2		472	472			
100236110	SAHUARITA	AZ		09/05/2025		3,951		(179)			(179)		3,772	3,772			
100236112	GOLD BEACH	OR		09/05/2025		1,549		22			22		1,571	1,571			
100236113	PORTERVILLE	CA		09/05/2025		648		2			2		650	650			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236114	WAYNESBORO	PA		09/05/2025		618		(9)			(9)		609	609			
100236117	CONROE	TX		09/05/2025		816		(14)			(14)		802	802			
100236118	FRANKFORD	DE		09/05/2025		616		(23)			(23)		593	593			
100236119	CLIFTON	NJ		09/05/2025		1,248		(31)			(31)		1,217	1,217			
100236120	ABILENE	TX		09/05/2025		467		(12)			(12)		455	455			
100236121	DUBLIN	CA		09/05/2025		1,839		(18)			(18)		1,821	1,821			
100236122	CHELSEA	MA		09/05/2025		2,508		4			4		2,512	2,512			
100236123	CONCORD	NC		09/05/2025		616		(15)			(15)		601	601			
100236124	CLEBURNE	TX		09/05/2025		787							787	787			
100236125	CONCORD	NC		09/05/2025		563		(12)			(12)		551	551			
100236127	CONCORD	NC		09/05/2025		555		(17)			(17)		538	538			
100236128	SOMERSET	KY		09/05/2025		540		(2)			(2)		538	538			
100236129	PENSACOLA	FL		09/05/2025		2,290		(59)			(59)		2,231	2,231			
100236130	WASHINGTON	DC		09/05/2025		348		(17)			(17)		331	331			
100236131	ROUND ROCK	TX		09/05/2025		621		(11)			(11)		610	610			
100236132	MEMPHIS	TN		09/05/2025		18,089		(349)			(349)		17,740	17,740			
100236133	HOUSTON	TX		09/05/2025		927		(11)			(11)		916	916			
100236134	MILLBROOK	AL		09/05/2025		412		(8)			(8)		404	404			
100236135	ZEPHYRHILLS	FL		09/05/2025		1,179		114			114		1,293	1,293			
100236137	BARNSTEAD	NH		09/10/2025		727		(13)			(13)		714	714			
100236138	AURORA	CO		09/10/2025		1,071		(28)			(28)		1,043	1,043			
100236139	STANDISH	ME		09/10/2025		1,157		(21)			(21)		1,136	1,136			
100236140	FRESNO	CA		09/10/2025		1,368		(39)			(39)		1,329	1,329			
100236141	MANSFIELD	TX		09/10/2025		7,748		(179)			(179)		7,569	7,569			
100236142	HEBER	AZ		09/10/2025		2,290		(18)			(18)		2,272	2,272			
100236143	DAVENPORT	FL		09/10/2025		1,112		(34)			(34)		1,078	1,078			
100236144	HOOVER	AL		09/10/2025		992		(25)			(25)		967	967			
100236145	CLIFTON	NJ		09/10/2025		803		(24)			(24)		779	779			
100236147	VENICE	FL		09/10/2025		1,368		(37)			(37)		1,331	1,331			
100236148	ARMSTRONG CREEK	WI		09/10/2025		682		(12)			(12)		670	670			
100236149	SENECA	SC		09/10/2025		790		(21)			(21)		769	769			
100236150	NAPLES	FL		09/10/2025		648		(20)			(20)		628	628			
100236151	NORTH BRUNSWICK	NJ		09/10/2025		699		(15)			(15)		684	684			
100236152	NAPLES	ME		09/10/2025		1,568		(31)			(31)		1,537	1,537			
100236153	LAS VEGAS	NV		09/10/2025		1,318		(33)			(33)		1,285	1,285			
100236154	TRUCKEE	CA		09/10/2025		1,499		(22)			(22)		1,477	1,477			
100236155	DENVER	CO		09/10/2025		795		(14)			(14)		781	781			
100236156	CAPE CORAL	FL		09/10/2025		2,182		(72)			(72)		2,110	2,110			
100236159	HOUSTON	TX		09/10/2025		868		(29)			(29)		839	839			
100236160	COLLEGE STATION	TX		09/10/2025		821		(30)			(30)		791	791			
100236161	LOS BANOS	CA		09/10/2025		769		(14)			(14)		755	755			
100236162	STORRS MANSFIELD	CT		09/10/2025		673		(25)			(25)		648	648			
100236163	MIDWAY	UT		09/10/2025		2,353		(37)			(37)		2,316	2,316			
100236164	SAN ANTONIO	TX		09/10/2025		930		(35)			(35)		895	895			
100236165	PANAMA CITY BEACH	FL		09/10/2025		1,117		(27)			(27)		1,090	1,090			
100236166	OLD LYME	CT		09/10/2025		1,057		(20)			(20)		1,037	1,037			
100236167	ROCHERT	MN		09/10/2025		1,054		(18)			(18)		1,036	1,036			
100236168	DALLAS	TX		09/10/2025		102,526		(1,326)			(1,326)		101,200	101,200			
100236169	KISSIMMEE	FL		09/10/2025		780		3			3		783	783			
100236170	COLLEGE STATION	TX		09/10/2025		841		(32)			(32)		809	809			
100236171	HIALEAH	FL		09/10/2025		1,805		(59)			(59)		1,746	1,746			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236172	BELFAIR	WA		09/10/2025		1,798		6			6		1,804	1,804			
100236173	HOLMES BEACH	FL		09/10/2025		1,070		(29)			(29)		1,041	1,041			
100236174	MOLINO	FL		09/10/2025		1,777		(4)			(4)		1,773	1,773			
100236177	YUBA CITY	CA		09/10/2025		819		(14)			(14)		805	805			
100236178	ORLANDO	FL		09/10/2025		924		(21)			(21)		903	903			
100236181	DEVINE	TX		09/10/2025		763		(27)			(27)		736	736			
100236182	WARMINSTER	PA		09/10/2025		1,073		(25)			(25)		1,048	1,048			
100236183	MERCED	CA		09/10/2025		734		(25)			(25)		709	709			
100236184	LAKE ARROWHEAD	CA		09/10/2025		1,351		(24)			(24)		1,327	1,327			
100236185	KISSIMMEE	FL		09/10/2025		5,480		(82)			(82)		5,398	5,398			
100236186	RED FEATHER LAKES	CO		09/10/2025		1,349		43			43		1,392	1,392			
100236187	WASHINGTON	UT		09/10/2025		1,271		(20)			(20)		1,251	1,251			
100236188	COOK	MN		09/10/2025		730		(22)			(22)		708	708			
100236189	LAKE HAVASU CITY	AZ		09/10/2025		714		(20)			(20)		694	694			
100236190	ROYAL OAK	MI		09/10/2025		910		(8)			(8)		902	902			
100236191	GARDEN CITY	UT		09/10/2025		1,401		(27)			(27)		1,374	1,374			
100236192	MURPHY	NC		09/10/2025		716		(17)			(17)		699	699			
100236193	PRESCOTT VALLEY	AZ		09/10/2025		685		(16)			(16)		669	669			
100236194	AUSTIN	TX		09/10/2025		1,144		(26)			(26)		1,118	1,118			
100236195	TOOL	TX		09/10/2025		969		(29)			(29)		940	940			
100236197	LAKE HAVASU CITY	AZ		09/10/2025		892		(21)			(21)		871	871			
100236198	PITTSBURGH	PA		09/10/2025		713		(19)			(19)		694	694			
100236199	SAN DIEGO	CA		09/10/2025		1,525		(40)			(40)		1,485	1,485			
100236200	JACKSON	CA		09/10/2025		693		(23)			(23)		670	670			
100236202	PEMBROKE PINES	FL		09/10/2025		876		(29)			(29)		847	847			
100236203	NAVARRE	FL		09/10/2025		1,262		(45)			(45)		1,217	1,217			
100236204	GARDEN VALLEY	CA		09/10/2025		1,112		(19)			(19)		1,093	1,093			
100236205	JEFFERSON	CO		09/10/2025		831		(15)			(15)		816	816			
100236206	CLEARWATER	FL		09/10/2025		1,034		(26)			(26)		1,008	1,008			
100236207	KNOXVILLE	TN		09/10/2025		1,012		(25)			(25)		987	987			
100236208	PRIEST RIVER	ID		09/10/2025		1,836		5			5		1,841	1,841			
100236209	ONAWAY	MI		09/10/2025		1,008		(19)			(19)		989	989			
100236211	PALM SPRINGS	CA		09/10/2025		721		(15)			(15)		706	706			
100236213	UNION	NJ		09/10/2025		1,157		(25)			(25)		1,132	1,132			
100236215	SULLIVAN	ME		09/10/2025		1,141		(21)			(21)		1,120	1,120			
100236216	ENCAMPMENT	WY		09/10/2025		1,112		(22)			(22)		1,090	1,090			
100236217	FORNEY	TX		09/10/2025		805		(12)			(12)		793	793			
100236218	UNION	KY		09/10/2025		1,458		(34)			(34)		1,424	1,424			
100236219	CLOVIS	CA		09/10/2025		914		(23)			(23)		891	891			
100236220	PALM DESERT	CA		09/10/2025		1,368		(12)			(12)		1,356	1,356			
100236221	BARABOO	WI		09/10/2025		1,102		(15)			(15)		1,087	1,087			
100236222	MIAMI	FL		09/10/2025		1,406		(24)			(24)		1,382	1,382			
100236223	VALLEJO	CA		09/10/2025		840		(29)			(29)		811	811			
100236225	BRADENTON	FL		09/10/2025		1,188		(30)			(30)		1,158	1,158			
100236228	MIAMI GARDENS	FL		09/10/2025		1,073		(25)			(25)		1,048	1,048			
100236229	BIG BEAR LAKE	CA		09/10/2025		939		(27)			(27)		912	912			
100236230	TRAVERSE CITY	MI		09/10/2025		1,335		(26)			(26)		1,309	1,309			
100236231	ISLE	MN		09/10/2025		742		(21)			(21)		721	721			
100236233	SHELBY TOWNSHIP	MI		09/10/2025		828		(27)			(27)		801	801			
100236234	PARKLAND	FL		09/10/2025		1,162		(35)			(35)		1,127	1,127			
100236235	BRYAN	TX		09/10/2025		855		(26)			(26)		829	829			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236238	POCONO LAKE	PA		09/10/2025		11,090		(408)			(408)		10,682	10,682			
100236239	GRAFORD	TX		09/10/2025		1,404		(36)			(36)		1,368	1,368			
100236240	RUNNING SPRINGS	CA		09/10/2025		701		(22)			(22)		679	679			
100236241	MELBOURNE	FL		09/10/2025		830		(29)			(29)		801	801			
100236242	LAS VEGAS	NV		09/10/2025		1,747		(53)			(53)		1,694	1,694			
100236243	LITTLEROCK	CA		09/10/2025		873		(26)			(26)		847	847			
100236244	FORKS	WA		09/10/2025		882		(19)			(19)		863	863			
100236245	HOMOSASSA	FL		09/10/2025		909		(31)			(31)		878	878			
100236246	ORLEANS	MA		09/10/2025		1,333		(25)			(25)		1,308	1,308			
100236247	GREENBACKVILLE	VA		09/10/2025		1,289		(29)			(29)		1,260	1,260			
100236249	CHANDLER	AZ		09/10/2025		715		(24)			(24)		691	691			
100236251	ROCHESTER HILLS	MI		09/10/2025		617		(23)			(23)		594	594			
100236253	MUNDS PARK	AZ		09/10/2025		1,300		(20)			(20)		1,280	1,280			
100236254	APOPKA	FL		09/10/2025		1,094		(33)			(33)		1,061	1,061			
100236256	SANTA MARIA	CA		09/10/2025		1,260		(36)			(36)		1,224	1,224			
100236257	COLORADO SPRINGS	CO		09/10/2025		1,132		(21)			(21)		1,111	1,111			
100236258	PHOENIX	AZ		09/10/2025		933		(18)			(18)		915	915			
100236259	IRVING	TX		09/10/2025		964		(26)			(26)		938	938			
100236260	ROCKLIN	CA		09/10/2025		1,289		(38)			(38)		1,251	1,251			
100236264	ALPHARETTA	GA		09/10/2025		1,213		(40)			(40)		1,173	1,173			
100236265	PLUMAAS LAKE	CA		09/10/2025		906		(28)			(28)		878	878			
100236267	WOODSTOCK	ME		09/10/2025		1,381		(28)			(28)		1,353	1,353			
100236268	SARASOTA	FL		09/10/2025		2,249		(17)			(17)		2,232	2,232			
100236269	SEMINOLE	FL		09/10/2025		1,750		(65)			(65)		1,685	1,685			
100236270	DAVENPORT	FL		09/10/2025		1,489		(34)			(34)		1,455	1,455			
100236271	SACRAMENTO	CA		09/10/2025		1,252		(32)			(32)		1,220	1,220			
100236272	KYLE	TX		09/10/2025		1,059		(25)			(25)		1,034	1,034			
100236273	EUREKA	MO		09/10/2025		589		(14)			(14)		575	575			
100236274	SMYRNA	GA		09/10/2025		420		(15)			(15)		405	405			
100236275	JACKSONVILLE BEACH	FL		09/10/2025		992		4			4		996	996			
100236277	SMYRNA	GA		09/10/2025		1,047		(15)			(15)		1,032	1,032			
100236278	SAN ANTONIO	TX		09/10/2025		12,668		(310)			(310)		12,358	12,358			
100236279	RUNNING SPRINGS	CA		09/10/2025		788		(20)			(20)		768	768			
100236280	AUSTIN	TX		09/10/2025		5,183		(205)			(205)		4,978	4,978			
100236281	HEALDSBURG	CA		09/10/2025		2,846		(113)			(113)		2,733	2,733			
100236282	SANTA ANA	CA		09/10/2025		1,028		(34)			(34)		994	994			
100236283	PROVIDENCE	UT		09/10/2025		2,503		(50)			(50)		2,453	2,453			
100236284	BAKERSFIELD	CA		09/10/2025		1,135		(37)			(37)		1,098	1,098			
100236285	BONITA	CA		09/10/2025		1,020		(27)			(27)		993	993			
100236287	IRVINE	CA		09/10/2025		2,832		(29)			(29)		2,803	2,803			
100236289	SEDONA	AZ		09/10/2025		1,275		(24)			(24)		1,251	1,251			
100236290	ARVADA	CO		09/10/2025		621		(2)			(2)		619	619			
100236291	STERLING HEIGHTS	MI		09/10/2025		592		(28)			(28)		564	564			
100236292	RIO RANCHO	NM		09/10/2025		311		(4)			(4)		307	307			
100236293	RIO RANCHO	NM		09/10/2025		311		(4)			(4)		307	307			
100236294	LAKE PARK	FL		09/10/2025		935		(41)			(41)		894	894			
100236295	ATLANTA	GA		09/10/2025		4,164		(120)			(120)		4,044	4,044			
100236296	TOLEDO	OH		09/10/2025		873		6			6		879	879			
100236297	ROSENBERG	TX		09/10/2025		417		(7)			(7)		410	410			
100236298	WILMINGTON	DE		09/10/2025		369		(14)			(14)		355	355			
100236299	SANTA MARIA	CA		09/10/2025		1,487		(43)			(43)		1,444	1,444			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236300	SANTA ROSA	CA		09/10/2025		3,659		(128)			(128)		3,531	3,531			
100236301	WILMINGTON	DE		09/10/2025		431		(13)			(13)		418	418			
100236302	DALLAS	GA		09/10/2025		1,546		(57)			(57)		1,489	1,489			
100236303	DENVER	CO		09/10/2025		1,787		(66)			(66)		1,721	1,721			
100236304	OVERGAARD	AZ		09/10/2025		828		(27)			(27)		801	801			
100236305	BOCA RATON	FL		09/10/2025		4,260		(95)			(95)		4,165	4,165			
100236306	CAMDEN	NJ		09/10/2025		262		(4)			(4)		258	258			
100236307	NEW FAIRVIEW	TX		09/10/2025		1,377		(57)			(57)		1,320	1,320			
100236310	PLEASANT HILL	CA		09/10/2025		2,579		(89)			(89)		2,490	2,490			
100236311	DAVENPORT	FL		09/10/2025		1,342		(20)			(20)		1,322	1,322			
100236312	SAINT CHARLES	IL		09/10/2025		4,870		(181)			(181)		4,689	4,689			
100236313	VALPARAISO	IN		09/10/2025		1,571		(56)			(56)		1,515	1,515			
100236315	FELTON	DE		09/10/2025		556		(20)			(20)		536	536			
100236316	BAY POINT	CA		09/10/2025		708		(14)			(14)		694	694			
100236318	LOS ANGELES	CA		09/10/2025		1,336		(41)			(41)		1,295	1,295			
100236320	FRISCO	TX		09/10/2025		3,794		(82)			(82)		3,712	3,712			
100236321	BOCA RATON	FL		09/10/2025		1,248		(51)			(51)		1,197	1,197			
100236323	OAKLAND	CA		09/10/2025		830		(10)			(10)		820	820			
100236324	GLENDALE	AZ		09/10/2025		586		(13)			(13)		573	573			
100236325	FORT LAUDERDALE	FL		09/10/2025		5,421		(54)			(54)		5,367	5,367			
100236326	MIAMI	FL		09/10/2025		263,334		(12,139)			(12,139)		251,195	251,195			
100236328	WITTMANN	AZ		09/10/2025		1,640		17			17		1,657	1,657			
100236329	EVANSVILLE	IN		09/10/2025		1,316		(50)			(50)		1,266	1,266			
100236330	SOUTH PASADENA	CA		09/10/2025		3,425		(111)			(111)		3,314	3,314			
100236331	SARASOTA	FL		09/10/2025		988		(35)			(35)		953	953			
100236332	LAS VEGAS	NV		09/10/2025		2,371		(73)			(73)		2,298	2,298			
100236333	FRISCO	TX		09/10/2025		698		(30)			(30)		668	668			
100236335	COLORADO SPRINGS	CO		09/10/2025		1,209		(17)			(17)		1,192	1,192			
100236336	WAYNE	PA		09/10/2025		2,600		28			28		2,628	2,628			
100236337	CLIFFSIDE PARK	NJ		09/10/2025		1,240		(44)			(44)		1,196	1,196			
100236338	PUNTA GORDA	FL		09/10/2025		773		(27)			(27)		746	746			
100236339	DEERFIELD BEACH	FL		09/10/2025		926		(26)			(26)		900	900			
100236341	UNITED KINGDOM	GBR		09/12/2025		1,076		(48)			(48)	24	1,052	1,050	(2)		(2)
100236343	UNITED KINGDOM	GBR		09/12/2025		516		(12)			(12)	12	516	535	19		19
100236347	UNITED KINGDOM	GBR		09/12/2025		3,569		(290)			(290)	79	3,358	3,340	(18)		(18)
100236348	UNITED KINGDOM	GBR		09/12/2025		8,414		(397)			(397)	188	8,205	8,180	(25)		(25)
100236349	UNITED KINGDOM	GBR		09/12/2025		1,178		(57)			(57)	27	1,148	1,154	6		6
100236350	UNITED KINGDOM	GBR		09/12/2025		536		(25)			(25)	12	523	527	4		4
100236352	UNITED KINGDOM	GBR		09/12/2025		3,944		(145)			(145)	88	3,887	3,889	2		2
100236353	UNITED KINGDOM	GBR		09/12/2025		310		(8)			(8)	7	309	311	2		2
100236354	UNITED KINGDOM	GBR		09/12/2025		390		(7)			(7)	10	393	450	58		58
100236356	UNITED KINGDOM	GBR		09/12/2025		2,627		(118)			(118)	59	2,568	2,586	18		18
100236357	UNITED KINGDOM	GBR		09/12/2025		2,084		(104)			(104)	46	2,026	2,018	(8)		(8)
100236358	UNITED KINGDOM	GBR		09/12/2025		3,129		(130)			(130)	70	3,069	3,056	(13)		(13)
100236359	UNITED KINGDOM	GBR		09/12/2025		304		(6)			(6)	7	305	323	18		18
100236361	UNITED KINGDOM	GBR		09/12/2025		1,729		(32)			(32)	38	1,735	1,724	(11)		(11)
100236362	UNITED KINGDOM	GBR		09/12/2025		1,762		(27)			(27)	40	1,775	1,802	27		27
100236363	UNITED KINGDOM	GBR		09/12/2025		1,271		(61)			(61)	29	1,239	1,260	21		21
100236364	UNITED KINGDOM	GBR		09/12/2025		836		(40)			(40)	19	815	812	(3)		(3)
100236366	UNITED KINGDOM	GBR		09/12/2025		1,155		(54)			(54)	26	1,127	1,131	4		4
100236368	UNITED KINGDOM	GBR		09/12/2025		476		(20)			(20)	11	467	474	7		7

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100236369	UNITED KINGDOM	GBR		09/12/2025		2,833		(129)			(129)	63	2,767	2,764	(3)		(3)
100236370	UNITED KINGDOM	GBR		09/12/2025		1,826		(78)			(78)	41	1,789	1,801	12		12
100236371	UNITED KINGDOM	GBR		09/12/2025		1,832		(26)			(26)	41	1,847	1,851	5		5
100236372	UNITED KINGDOM	GBR		09/12/2025		1,845		(81)			(81)	42	1,806	1,843	37		37
100236375	UNITED KINGDOM	GBR		09/12/2025		2,787		(141)			(141)	63	2,709	2,718	8		8
100236377	UNITED KINGDOM	GBR		09/12/2025		1,480		(134)			(134)	33	1,379	1,372	(7)		(7)
100236378	UNITED KINGDOM	GBR		09/12/2025		2,377		(111)			(111)	53	2,319	2,315	(3)		(3)
100236379	UNITED KINGDOM	GBR		09/12/2025		2,981		(140)			(140)	67	2,908	2,919	11		11
100236381	UNITED KINGDOM	GBR		09/12/2025		1,628		(74)			(74)	37	1,591	1,598	7		7
100236383	UNITED KINGDOM	GBR		09/12/2025		512		(23)			(23)	11	500	499	(1)		(1)
100236384	UNITED KINGDOM	GBR		09/12/2025		663		(37)			(37)	15	641	664	23		23
100236386	UNITED KINGDOM	GBR		09/12/2025		220		(13)			(13)	5	212	230	18		18
100236391	UNITED KINGDOM	GBR		09/12/2025		277		(8)			(8)	8	277	343	66		66
100236392	UNITED KINGDOM	GBR		09/12/2025		2,029		(175)			(175)	45	1,899	1,890	(9)		(9)
100236393	UNITED KINGDOM	GBR		09/12/2025		421		(11)			(11)	9	419	415	(4)		(4)
100236394	UNITED KINGDOM	GBR		09/12/2025		738		(19)			(19)	17	736	774	38		38
100236395	UNITED KINGDOM	GBR		09/12/2025		805		(42)			(42)	18	781	779	(2)		(2)
100236396	UNITED KINGDOM	GBR		09/12/2025		606		(27)			(27)	14	593	618	26		26
100236397	UNITED KINGDOM	GBR		09/12/2025		4,860		(222)			(222)	109	4,747	4,740	(7)		(7)
100236401	UNITED KINGDOM	GBR		09/12/2025		699		(36)			(36)	18	681	802	121		121
100236407	UNITED KINGDOM	GBR		09/12/2025		2,051		(77)			(77)	46	2,020	2,021	1		1
100236409	UNITED KINGDOM	GBR		09/12/2025		1,392		(66)			(66)	31	1,357	1,359	2		2
100236410	UNITED KINGDOM	GBR		09/12/2025		1,573		(79)			(79)	35	1,529	1,525	(4)		(4)
100236411	UNITED KINGDOM	GBR		09/12/2025		1,297		(72)			(72)	29	1,254	1,267	13		13
100236412	UNITED KINGDOM	GBR		09/12/2025		5,008		(70)			(70)	112	5,050	5,067	17		17
100236413	UNITED KINGDOM	GBR		09/12/2025		3,439		(140)			(140)	77	3,376	3,358	(17)		(17)
100236414	UNITED KINGDOM	GBR		09/12/2025		580		(31)			(31)	13	562	560	(2)		(2)
100236415	UNITED KINGDOM	GBR		09/12/2025		573		(10)			(10)	15	578	695	117		117
100236417	UNITED KINGDOM	GBR		09/12/2025		1,408		(62)			(62)	31	1,377	1,375	(2)		(2)
100236419	UNITED KINGDOM	GBR		09/12/2025		792		(40)			(40)	18	770	776	6		6
100236421	UNITED KINGDOM	GBR		09/12/2025		860		(44)			(44)	20	836	852	16		16
100236427	UNITED KINGDOM	GBR		09/12/2025		2,495		(46)			(46)	56	2,505	2,519	14		14
100236429	UNITED KINGDOM	GBR		09/12/2025		1,399		(75)			(75)	31	1,355	1,359	4		4
100236430	UNITED KINGDOM	GBR		09/12/2025		759		(37)			(37)	17	739	740	1		1
100236432	UNITED KINGDOM	GBR		09/12/2025		1,959		(36)			(36)	45	1,968	2,021	52		52
100236433	UNITED KINGDOM	GBR		09/12/2025		2,765		(138)			(138)	62	2,689	2,704	15		15
100236435	UNITED KINGDOM	GBR		09/12/2025		159		(3)			(3)	4	160	171	11		11
100236436	UNITED KINGDOM	GBR		09/12/2025		3,972		(165)			(165)	88	3,895	3,873	(23)		(23)
100236437	UNITED KINGDOM	GBR		09/12/2025		3,101		(144)			(144)	69	3,026	3,012	(15)		(15)
100236444	UNITED KINGDOM	GBR		09/12/2025		2,315		(111)			(111)	52	2,256	2,276	20		20
100236451	UNITED KINGDOM	GBR		09/12/2025		1,939		(94)			(94)	43	1,888	1,892	4		4
100236453	UNITED KINGDOM	GBR		09/12/2025		2,013		(94)			(94)	46	1,965	1,999	34		34
100236455	UNITED KINGDOM	GBR		09/12/2025		703		(30)			(30)	16	689	689			
100236456	UNITED KINGDOM	GBR		09/12/2025		1,631		(29)			(29)	37	1,639	1,667	29		29
100236457	UNITED KINGDOM	GBR		09/12/2025		1,456		(77)			(77)	33	1,412	1,411	(1)		(1)
100236462	UNITED KINGDOM	GBR		09/12/2025		2,336		(96)			(96)	53	2,293	2,313	20		20
100236463	UNITED KINGDOM	GBR		09/12/2025		3,632		(163)			(163)	82	3,551	3,573	22		22
100236464	UNITED KINGDOM	GBR		09/12/2025		5,773		(264)			(264)	130	5,639	5,651	12		12
100236465	UNITED KINGDOM	GBR		09/12/2025		739		(16)			(16)	18	741	784	43		43
100236466	UNITED KINGDOM	GBR		09/12/2025		1,340		(36)			(36)	30	1,334	1,341	7		7
100236467	UNITED KINGDOM	GBR		09/12/2025		4,701		(190)			(190)	105	4,616	4,605	(11)		(11)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100236468	UNITED KINGDOM	GBR		09/12/2025		1,724		(61)			(61)	38	1,701	1,695	(6)		(6)
100236470	UNITED KINGDOM	GBR		09/12/2025		1,014		(41)			(41)	23	996	993	(3)		(3)
100236472	UNITED KINGDOM	GBR		09/12/2025		777		(38)			(38)	17	756	755	(1)		(1)
100236473	UNITED KINGDOM	GBR		09/12/2025		2,818		(100)			(100)	63	2,781	2,772	(9)		(9)
100236474	UNITED KINGDOM	GBR		09/12/2025		258		(5)			(5)	6	259	266	7		7
100236476	UNITED KINGDOM	GBR		09/12/2025		987		(51)			(51)	22	958	968	10		10
100236477	UNITED KINGDOM	GBR		09/12/2025		1,027		(19)			(19)	23	1,031	1,044	13		13
100236478	UNITED KINGDOM	GBR		09/12/2025		4,935		(235)			(235)	111	4,811	4,845	34		34
100236479	UNITED KINGDOM	GBR		09/12/2025		579		(21)			(21)	13	571	584	14		14
100236483	UNITED KINGDOM	GBR		09/12/2025		3,721		(171)			(171)	84	3,634	3,653	19		19
100236487	UNITED KINGDOM	GBR		09/12/2025		1,316		(109)			(109)	29	1,236	1,233	(4)		(4)
100236488	UNITED KINGDOM	GBR		09/12/2025		353		(15)			(15)	8	346	345	(1)		(1)
100236489	UNITED KINGDOM	GBR		09/12/2025		499		(11)			(11)	12	500	542	42		42
100236490	UNITED KINGDOM	GBR		09/12/2025		4,521		(216)			(216)	101	4,406	4,383	(23)		(23)
100236491	UNITED KINGDOM	GBR		09/12/2025		3,165		(153)			(153)	71	3,083	3,083	(1)		(1)
100236492	UNITED KINGDOM	GBR		09/12/2025		2,305		(114)			(114)	51	2,242	2,236	(5)		(5)
100236493	UNITED KINGDOM	GBR		09/12/2025		3,894		(163)			(163)	88	3,819	3,833	14		14
100236494	UNITED KINGDOM	GBR		09/12/2025		2,113		(106)			(106)	47	2,054	2,050	(4)		(4)
100236495	UNITED KINGDOM	GBR		09/12/2025		2,887		(132)			(132)	65	2,820	2,853	33		33
100236497	UNITED KINGDOM	GBR		09/12/2025		4,691		(187)			(187)	105	4,609	4,600	(9)		(9)
100236499	UNITED KINGDOM	GBR		09/12/2025		369		(19)			(19)	9	359	397	38		38
100236500	UNITED KINGDOM	GBR		09/12/2025		316		(14)			(14)	7	309	320	11		11
100236501	UNITED KINGDOM	GBR		09/12/2025		1,527		(66)			(66)	34	1,495	1,488	(7)		(7)
100236502	UNITED KINGDOM	GBR		09/12/2025		1,435		(75)			(75)	32	1,392	1,409	17		17
100236503	UNITED KINGDOM	GBR		09/12/2025		4,866		(219)			(219)	108	4,755	4,725	(29)		(29)
100236504	UNITED KINGDOM	GBR		09/12/2025		6,031		(258)			(258)	134	5,907	5,881	(26)		(26)
100236506	UNITED KINGDOM	GBR		09/12/2025		2,725		(113)			(113)	61	2,673	2,679	7		7
100236507	UNITED KINGDOM	GBR		09/12/2025		1,303		(59)			(59)	29	1,273	1,284	11		11
100236508	UNITED KINGDOM	GBR		09/12/2025		1,861		(82)			(82)	42	1,821	1,822	1		1
100236509	UNITED KINGDOM	GBR		09/12/2025		3,003		(142)			(142)	68	2,929	2,941	13		13
100236512	UNITED KINGDOM	GBR		09/12/2025		1,218		(51)			(51)	27	1,194	1,191	(3)		(3)
100236513	UNITED KINGDOM	GBR		09/12/2025		629		(27)			(27)	14	616	625	9		9
100236514	UNITED KINGDOM	GBR		09/12/2025		2,893		(148)			(148)	64	2,809	2,793	(16)		(16)
100236519	UNITED KINGDOM	GBR		09/12/2025		2,236		(105)			(105)	50	2,181	2,180	(1)		(1)
100236520	UNITED KINGDOM	GBR		09/12/2025		2,178		(109)			(109)	49	2,118	2,134	15		15
100236521	UNITED KINGDOM	GBR		09/12/2025		1,075		(54)			(54)	25	1,046	1,066	20		20
100236522	UNITED KINGDOM	GBR		09/12/2025		1,067		(46)			(46)	24	1,045	1,039	(6)		(6)
100236524	UNITED KINGDOM	GBR		09/12/2025		1,099		(53)			(53)	24	1,070	1,063	(7)		(7)
100236528	UNITED KINGDOM	GBR		09/12/2025		2,001		(34)			(34)	47	2,014	2,108	94		94
100236530	UNITED KINGDOM	GBR		09/12/2025		1,606		(28)			(28)	36	1,614	1,629	14		14
100236534	UNITED KINGDOM	GBR		09/12/2025		1,069		(51)			(51)	24	1,042	1,043	1		1
100236536	UNITED KINGDOM	GBR		09/12/2025		2,918		(112)			(112)	66	2,872	2,902	30		30
100236538	UNITED KINGDOM	GBR		09/12/2025		5,213		(247)			(247)	117	5,083	5,120	37		37
100236539	UNITED KINGDOM	GBR		09/12/2025		2,818		(125)			(125)	63	2,756	2,739	(17)		(17)
100236540	UNITED KINGDOM	GBR		09/12/2025		3,247		(50)			(50)	73	3,270	3,289	19		19
100236541	UNITED KINGDOM	GBR		09/12/2025		558		(22)			(22)	13	549	554	5		5
100236542	UNITED KINGDOM	GBR		09/12/2025		4,684		(123)			(123)	104	4,665	4,650	(15)		(15)
100236543	UNITED KINGDOM	GBR		09/12/2025		2,422		(107)			(107)	55	2,370	2,384	13		13
100236546	UNITED KINGDOM	GBR		09/12/2025		2,418		(84)			(84)	54	2,388	2,386	(2)		(2)
100236550	UNITED KINGDOM	GBR		09/12/2025		1,407		(60)			(60)	31	1,378	1,376	(2)		(2)
100236552	UNITED KINGDOM	GBR		09/12/2025		618		(28)			(28)	14	604	616	12		12

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100236553	UNITED KINGDOM	GBR		09/12/2025		96		(5)			(5)	2	93	99	6		6
100236554	UNITED KINGDOM	GBR		09/12/2025		1,387		(32)			(32)	31	1,386	1,391	5		5
100236555	UNITED KINGDOM	GBR		09/12/2025		1,022		(41)			(41)	23	1,004	1,009	4		4
100236556	UNITED KINGDOM	GBR		09/12/2025		110		(3)			(3)	3	110	137	27		27
100236557	UNITED KINGDOM	GBR		09/12/2025		270		(7)			(7)	6	269	275	6		6
100236558	UNITED KINGDOM	GBR		09/12/2025		2,833		(98)			(98)	63	2,798	2,785	(14)		(14)
100236559	UNITED KINGDOM	GBR		09/12/2025		3,104		(128)			(128)	69	3,045	3,037	(9)		(9)
100236560	UNITED KINGDOM	GBR		09/12/2025		787		(38)			(38)	18	767	774	7		7
100236565	UNITED KINGDOM	GBR		09/12/2025		4,522		(192)			(192)	101	4,431	4,419	(12)		(12)
100236567	UNITED KINGDOM	GBR		09/12/2025		2,624		(122)			(122)	60	2,562	2,606	44		44
100236569	UNITED KINGDOM	GBR		09/12/2025		3,428		(146)			(146)	76	3,358	3,339	(20)		(20)
100236571	UNITED KINGDOM	GBR		09/12/2025		1,959		(89)			(89)	45	1,915	1,952	37		37
100236573	UNITED KINGDOM	GBR		09/12/2025		6,808		(88)			(88)	151	6,871	6,786	(85)		(85)
100236580	UNITED KINGDOM	GBR		09/12/2025		390		(20)			(20)	9	379	381	2		2
100236582	UNITED KINGDOM	GBR		09/12/2025		952		(49)			(49)	21	924	927	3		3
100236583	UNITED KINGDOM	GBR		09/12/2025		1,203		(32)			(32)	27	1,198	1,198			
100236588	UNITED KINGDOM	GBR		09/12/2025		2,061		(37)			(37)	46	2,070	2,081	11		11
100236591	UNITED KINGDOM	GBR		09/12/2025		5,750		(227)			(227)	129	5,652	5,642	(10)		(10)
100236592	UNITED KINGDOM	GBR		09/12/2025		25,162		(1,291)			(1,291)	566	24,437	24,570	133		133
100236595	UNITED KINGDOM	GBR		09/12/2025		1,967		(75)			(75)	44	1,936	1,921	(15)		(15)
100236596	UNITED KINGDOM	GBR		09/12/2025		3,518		(50)			(50)	79	3,547	3,562	15		15
100236597	UNITED KINGDOM	GBR		09/12/2025		2,316		(123)			(123)	52	2,245	2,275	29		29
100236598	UNITED KINGDOM	GBR		09/12/2025		2,593		(126)			(126)	58	2,525	2,529	3		3
100236599	UNITED KINGDOM	GBR		09/12/2025		576		(29)			(29)	13	560	557	(3)		(3)
100236601	UNITED KINGDOM	GBR		09/12/2025		6,296		(92)			(92)	141	6,345	6,327	(18)		(18)
100236603	UNITED KINGDOM	GBR		09/12/2025		7,031		(227)			(227)	157	6,961	6,937	(25)		(25)
100236605	UNITED KINGDOM	GBR		09/12/2025		4,075		(177)			(177)	91	3,989	3,964	(25)		(25)
100236609	UNITED KINGDOM	GBR		09/12/2025		2,191		(100)			(100)	50	2,141	2,165	24		24
100236610	UNITED KINGDOM	GBR		09/12/2025		4,376		(216)			(216)	98	4,258	4,274	16		16
100236611	UNITED KINGDOM	GBR		09/12/2025		1,581		(70)			(70)	36	1,547	1,569	22		22
100236616	UNITED KINGDOM	GBR		09/12/2025		649		(15)			(15)	15	649	650			
100236618	UNITED KINGDOM	GBR		09/12/2025		2,175		(173)			(173)	49	2,051	2,047	(3)		(3)
100236619	UNITED KINGDOM	GBR		09/12/2025		1,136		(21)			(21)	25	1,140	1,136	(4)		(4)
100236622	UNITED KINGDOM	GBR		09/12/2025		1,022		(55)			(55)	23	990	995	5		5
100236623	UNITED KINGDOM	GBR		09/12/2025		935		(18)			(18)	21	938	945	6		6
100236624	UNITED KINGDOM	GBR		09/12/2025		1,744		(93)			(93)	40	1,691	1,744	53		53
100236625	UNITED KINGDOM	GBR		09/12/2025		492		(25)			(25)	11	478	485	7		7
100236626	UNITED KINGDOM	GBR		09/12/2025		494		(25)			(25)	11	480	486	6		6
100236627	UNITED KINGDOM	GBR		09/12/2025		1,544		(75)			(75)	34	1,503	1,495	(7)		(7)
100236628	UNITED KINGDOM	GBR		09/12/2025		3,028		(133)			(133)	68	2,963	2,969	5		5
100236629	UNITED KINGDOM	GBR		09/12/2025		1,570		(72)			(72)	35	1,533	1,531	(2)		(2)
100236630	UNITED KINGDOM	GBR		09/12/2025		1,374		(64)			(64)	31	1,341	1,370	29		29
100236631	UNITED KINGDOM	GBR		09/12/2025		639		(29)			(29)	14	624	625	1		1
100236632	UNITED KINGDOM	GBR		09/12/2025		1,252		(55)			(55)	29	1,226	1,261	35		35
100236633	UNITED KINGDOM	GBR		09/12/2025		832		(35)			(35)	19	816	814	(2)		(2)
100236634	UNITED KINGDOM	GBR		09/12/2025		1,807		(86)			(86)	40	1,761	1,754	(7)		(7)
100236635	UNITED KINGDOM	GBR		09/12/2025		2,941		(48)			(48)	67	2,960	3,009	49		49
100236637	UNITED KINGDOM	GBR		09/12/2025		3,002		(136)			(136)	68	2,934	2,962	29		29
100236638	UNITED KINGDOM	GBR		09/12/2025		2,040		(30)			(30)	49	2,059	2,207	148		148
100236640	UNITED KINGDOM	GBR		09/12/2025		167		(4)			(4)	4	167	177	10		10
100236641	UNITED KINGDOM	GBR		09/12/2025		1,149		(54)			(54)	26	1,121	1,144	23		23

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236642	UNITED KINGDOM	GBR		09/12/2025		1,418		(61)			(61)	32	1,389	1,381	(9)		(9)
100236643	UNITED KINGDOM	GBR		09/12/2025		697		(31)			(31)	16	682	696	14		14
100236644	UNITED KINGDOM	GBR		09/12/2025		407		(8)			(8)	9	408	418	10		10
100236645	UNITED KINGDOM	GBR		09/12/2025		8,198		(318)			(318)	183	8,063	8,021	(41)		(41)
100236646	UNITED KINGDOM	GBR		09/12/2025		2,720		(119)			(119)	61	2,662	2,674	12		12
100236647	UNITED KINGDOM	GBR		09/12/2025		181		(8)			(8)	5	178	208	30		30
100236648	UNITED KINGDOM	GBR		09/12/2025		1,318		(68)			(68)	30	1,280	1,283	3		3
100236649	UNITED KINGDOM	GBR		09/12/2025		954		(49)			(49)	21	926	927			
100236650	UNITED KINGDOM	GBR		09/12/2025		1,474		(78)			(78)	33	1,429	1,447	18		18
100236653	UNITED KINGDOM	GBR		09/12/2025		1,065		(50)			(50)	24	1,039	1,038	(2)		(2)
100236655	UNITED KINGDOM	GBR		09/12/2025		1,305		(63)			(63)	29	1,271	1,284	13		13
100236656	UNITED KINGDOM	GBR		09/12/2025		582		(24)			(24)	13	571	585	14		14
100236657	UNITED KINGDOM	GBR		09/12/2025		3,136		(152)			(152)	70	3,054	3,062	8		8
100236659	UNITED KINGDOM	GBR		09/12/2025		3,586		(157)			(157)	80	3,509	3,489	(20)		(20)
100236660	UNITED KINGDOM	GBR		09/12/2025		1,155		(59)			(59)	26	1,122	1,129	8		8
100236663	UNITED KINGDOM	GBR		09/12/2025		1,159		(34)			(34)	26	1,151	1,146	(6)		(6)
100236664	UNITED KINGDOM	GBR		09/12/2025		2,225		(61)			(61)	50	2,214	2,202	(12)		(12)
100236667	UNITED KINGDOM	GBR		09/12/2025		2,386		(102)			(102)	54	2,338	2,369	31		31
100236668	UNITED KINGDOM	GBR		09/12/2025		1,081		(57)			(57)	24	1,048	1,046	(2)		(2)
100236670	UNITED KINGDOM	GBR		09/12/2025		2,759		(120)			(120)	61	2,700	2,688	(12)		(12)
100236674	UNITED KINGDOM	GBR		09/12/2025		654		(33)			(33)	15	636	650	14		14
100236676	UNITED KINGDOM	GBR		09/12/2025		615		(34)			(34)	14	595	598	3		3
100236677	UNITED KINGDOM	GBR		09/12/2025		1,635		(67)			(67)	37	1,605	1,617	12		12
100236679	UNITED KINGDOM	GBR		09/12/2025		2,806		(129)			(129)	63	2,740	2,758	18		18
100236680	UNITED KINGDOM	GBR		09/12/2025		5,548		(252)			(252)	125	5,421	5,439	18		18
100236687	UNITED KINGDOM	GBR		09/12/2025		1,212		(54)			(54)	27	1,185	1,200	16		16
100236695	UNITED KINGDOM	GBR		09/12/2025		652		(16)			(16)	15	651	684	32		32
100236697	UNITED KINGDOM	GBR		09/12/2025		978		(32)			(32)	22	968	971	3		3
100236700	UNITED KINGDOM	GBR		09/12/2025		1,361		(61)			(61)	30	1,330	1,330			
100236702	UNITED KINGDOM	GBR		09/12/2025		1,505		(70)			(70)	33	1,468	1,459	(9)		(9)
100236706	UNITED KINGDOM	GBR		09/12/2025		2,172		(82)			(82)	48	2,138	2,128	(10)		(10)
100236709	UNITED KINGDOM	GBR		09/12/2025		1,542		(79)			(79)	35	1,498	1,498			
100236710	UNITED KINGDOM	GBR		09/12/2025		1,844		(94)			(94)	41	1,791	1,781	(10)		(10)
100236713	UNITED KINGDOM	GBR		09/12/2025		3,156		(160)			(160)	71	3,067	3,072	5		5
100236714	UNITED KINGDOM	GBR		09/12/2025		2,800		(134)			(134)	63	2,729	2,741	12		12
100236715	UNITED KINGDOM	GBR		09/12/2025		1,203		(67)			(67)	27	1,163	1,166	3		3
100236716	UNITED KINGDOM	GBR		09/12/2025		146		(9)			(9)	4	141	166	25		25
100236717	UNITED KINGDOM	GBR		09/12/2025		856		(40)			(40)	19	835	844	9		9
100236718	UNITED KINGDOM	GBR		09/12/2025		993		(46)			(46)	22	969	974	5		5
100236720	UNITED KINGDOM	GBR		09/12/2025		2,932		(113)			(113)	67	2,886	2,935	49		49
100236723	UNITED KINGDOM	GBR		09/12/2025		1,190		(62)			(62)	27	1,155	1,154	(2)		(2)
100236724	UNITED KINGDOM	GBR		09/12/2025		2,316		(98)			(98)	53	2,271	2,331	60		60
100236725	UNITED KINGDOM	GBR		09/12/2025		654		(11)			(11)	15	658	673	15		15
100236726	UNITED KINGDOM	GBR		09/12/2025		1,320		(63)			(63)	30	1,287	1,296	9		9
100236727	UNITED KINGDOM	GBR		09/12/2025		3,242		(152)			(152)	73	3,163	3,160	(3)		(3)
100236729	UNITED KINGDOM	GBR		09/12/2025		1,744		(74)			(74)	40	1,710	1,743	33		33
100236730	UNITED KINGDOM	GBR		09/12/2025		1,049		(43)			(43)	24	1,030	1,030			
100236731	UNITED KINGDOM	GBR		09/12/2025		623		(30)			(30)	14	607	613	6		6
100236732	UNITED KINGDOM	GBR		09/12/2025		775		(38)			(38)	18	755	777	23		23
100236734	CRANE HILL	AL		09/11/2025		2,148		(17)			(17)		2,131	2,131			
100236735	GEORGETOWN	TX		09/11/2025		1,555		(39)			(39)		1,516	1,516			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236736	LAKEVILLE	PA		09/11/2025		1,044		(13)			(13)		1,031	1,031			
100236738	PORT ST LUCIE	FL		09/11/2025		1,167		(31)			(31)		1,136	1,136			
100236739	EDMOND	OK		09/11/2025		518		(15)			(15)		503	503			
100236740	QUANTICO	VA		09/11/2025		990		(24)			(24)		966	966			
100236741	MIAMI	FL		09/11/2025		2,004		(29)			(29)		1,975	1,975			
100236743	OKLAHOMA CITY	OK		09/11/2025		193		(3)			(3)		190	190			
100236744	CELINA	TX		09/11/2025		830		(14)			(14)		816	816			
100236745	BUMPASS	VA		09/11/2025		1,190		1			1		1,191	1,191			
100236746	LUBBOCK	TX		09/11/2025		226		(9)			(9)		217	217			
100236747	AMARILLO	TX		09/11/2025		625		1			1		626	626			
100236748	SHAKOPEE	MN		09/11/2025		943		(22)			(22)		921	921			
100236749	ROCKY MOUNT	NC		09/11/2025		143		(8)			(8)		135	135			
100236750	PAGOSA SPRINGS	CO		09/11/2025		1,022		(28)			(28)		994	994			
100236751	LUBBOCK	TX		09/11/2025		470		(14)			(14)		456	456			
100236752	SHERRILLS FORD	NC		09/11/2025		801		(4)			(4)		797	797			
100236753	SUMMERVILLE	SC		09/11/2025		580		(21)			(21)		559	559			
100236754	ABILENE	TX		09/11/2025		2,442		(57)			(57)		2,385	2,385			
100236756	LUBBOCK	TX		09/11/2025		512		(17)			(17)		495	495			
100236758	BAKERSFIELD	CA		09/11/2025		1,951		(58)			(58)		1,893	1,893			
100236759	CRESCENT LAKE	OR		09/11/2025		604		(21)			(21)		583	583			
100236761	PHILADELPHIA	PA		09/11/2025		979		(21)			(21)		958	958			
100236762	LONG BEACH	CA		09/11/2025		2,012		(58)			(58)		1,954	1,954			
100236763	FORT MOHAVE	AZ		09/11/2025		1,311		(11)			(11)		1,300	1,300			
100236764	BETHLEHEM	NH		09/11/2025		582		(6)			(6)		576	576			
100236765	AMARILLO	TX		09/11/2025		422		(12)			(12)		410	410			
100236766	EUCLID	OH		09/11/2025		958		(21)			(21)		937	937			
100236767	BRANSON	MO		09/11/2025		3,247		(69)			(69)		3,178	3,178			
100236768	CINCINNATI	OH		09/11/2025		349		(15)			(15)		334	334			
100236769	MATTAWA	WA		09/11/2025		431		(24)			(24)		407	407			
100236770	ROSEBURG	OR		09/11/2025		589		(20)			(20)		569	569			
100236771	TERRE HAUTE	IN		09/11/2025		137,700		(3,881)			(3,881)		133,819	133,819			
100236772	JACKSON	NJ		09/11/2025		946		(22)			(22)		924	924			
100236773	STAMFORD	CT		09/11/2025		2,650		(83)			(83)		2,567	2,567			
100236774	TOLEDO	OH		09/11/2025		92		(3)			(3)		89	89			
100236775	GRAYSLAKE	IL		09/11/2025		492		(18)			(18)		474	474			
100236777	CELORON	NY		09/11/2025		280		(8)			(8)		272	272			
100236779	BEND	OR		09/12/2025		2,041		(84)			(84)		1,957	1,957			
100236780	NORTHVILLE	MI		09/12/2025		437		(19)			(19)		418	418			
100236781	CHARLOTTE	NC		09/12/2025		1,587		(68)			(68)		1,519	1,519			
100236782	POCONO PINES	PA		09/12/2025		709		(20)			(20)		689	689			
100236783	AUBREY	TX		09/12/2025		929		(28)			(28)		901	901			
100236784	OPELIKA	AL		09/12/2025		720		(20)			(20)		700	700			
100236785	SOUTH LAKE TAHOE	CA		09/12/2025		1,048		(40)			(40)		1,008	1,008			
100236786	PORT CHARLOTTE	FL		09/12/2025		4,092		(170)			(170)		3,922	3,922			
100236787	PLYMOUTH	NH		09/12/2025		1,104		(44)			(44)		1,060	1,060			
100236788	CINCINNATI	OH		09/12/2025		604		(25)			(25)		579	579			
100236789	SANTA ANA	CA		09/12/2025		3,951		(180)			(180)		3,771	3,771			
100236790	LADSON	SC		09/12/2025		475		(17)			(17)		458	458			
100236791	HYDE PARK	NY		09/12/2025		828		(26)			(26)		802	802			
100236792	HOLBROOK	NY		09/12/2025		1,540		(67)			(67)		1,473	1,473			
100236793	WRIGHTWOOD	CA		09/12/2025		804		(32)			(32)		772	772			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236794	STEAMBOAT SPRINGS	CO		09/12/2025		3,737		(114)			(114)		3,623	3,623			
100236795	PHOENIX	AZ		09/12/2025		740		(26)			(26)		714	714			
100236796	IRONDEQUOIT	NY		09/12/2025		433		(14)			(14)		419	419			
100236797	RALEIGH	NC		09/12/2025		682		(26)			(26)		656	656			
100236799	JERSEY CITY	NJ		09/12/2025		958		(24)			(24)		934	934			
100236800	LITTLE ROCK	AR		09/12/2025		2,017		67			67		2,084	2,084			
100236801	DANBURY	WI		09/12/2025		939		(35)			(35)		904	904			
100236802	PHILADELPHIA	PA		09/12/2025		501		(16)			(16)		485	485			
100236803	YONKERS	NY		09/12/2025		1,441		(43)			(43)		1,398	1,398			
100236804	RENO	NV		09/12/2025		788		(11)			(11)		777	777			
100236805	CAPE CORAL	FL		09/12/2025		585		(15)			(15)		570	570			
100236806	WEST BLOOMFIELD	MI		09/12/2025		406		(9)			(9)		397	397			
100236812	BRICK	NJ		09/12/2025		2,124		(38)			(38)		2,086	2,086			
100236813	POCONO LAKE	PA		09/12/2025		938		(21)			(21)		917	917			
100236814	LOUISVILLE	KY		09/12/2025		489		(17)			(17)		472	472			
100236815	COLONIA	NJ		09/12/2025		6,103		(123)			(123)		5,980	5,980			
100236816	SAINT PETERSBURG	FL		09/12/2025		1,195		(19)			(19)		1,176	1,176			
100236817	NORTH CHARLESTON	SC		09/12/2025		1,058		(38)			(38)		1,020	1,020			
100236818	SAN ANTONIO	TX		09/12/2025		476		(6)			(6)		470	470			
100236819	DUNEDIN	FL		09/12/2025		855		(37)			(37)		818	818			
100236821	AKRON	NY		09/12/2025		374		(10)			(10)		364	364			
100236822	YUKON	OK		09/12/2025		518		11			11		529	529			
100236823	HAMILTON	MT		09/12/2025		1,014		(32)			(32)		982	982			
100236825	ATLANTA	GA		09/12/2025		619		(22)			(22)		597	597			
100236827	PLANO	TX		09/12/2025		774		(15)			(15)		759	759			
100236828	TUCSON	AZ		09/12/2025		749		(28)			(28)		721	721			
100236829	CLEVELAND	OH		09/12/2025		3,462		(118)			(118)		3,344	3,344			
100236830	BREMERTON	WA		09/12/2025		583		(21)			(21)		562	562			
100236831	THOUSAND OAKS	CA		09/12/2025		1,631		(70)			(70)		1,561	1,561			
100236833	SEATTLE	WA		09/12/2025		3,250		(82)			(82)		3,168	3,168			
100236834	MYRTLE BEACH	SC		09/12/2025		999		53			53		1,052	1,052			
100236835	TINTON FALLS	NJ		09/12/2025		562		(20)			(20)		542	542			
100236836	CAPE CORAL	FL		09/12/2025		1,517		(29)			(29)		1,488	1,488			
100236837	PRINCETON	TX		09/12/2025		408		(17)			(17)		391	391			
100236838	EUCLID	OH		09/12/2025		458		(17)			(17)		441	441			
100236839	PLANADA	CA		09/12/2025		909		(34)			(34)		875	875			
100236840	FRASER	CO		09/12/2025		1,407		(31)			(31)		1,376	1,376			
100236842	WILDWOOD	NJ		09/12/2025		554		(12)			(12)		542	542			
100236843	PHILADELPHIA	PA		09/12/2025		461		(19)			(19)		442	442			
100236844	CHICAGO	IL		09/12/2025		961		(37)			(37)		924	924			
100236845	LOWELL	MA		09/12/2025		32,583		(1,109)			(1,109)		31,474	31,474			
100236846	STATEN ISLAND	NY		09/12/2025		1,293		(47)			(47)		1,246	1,246			
100236847	SPRING VALLEY	NY		09/12/2025		1,711		(42)			(42)		1,669	1,669			
100236848	ORLANDO	FL		09/12/2025		460		(6)			(6)		454	454			
100236849	MURPHY	NC		09/12/2025		596		(20)			(20)		576	576			
100236850	RALEIGH	NC		09/12/2025		3,455		(75)			(75)		3,380	3,380			
100236851	WENATCHEE	WA		09/12/2025		207		(11)			(11)		196	196			
100236853	TRACY	CA		09/12/2025		813		(30)			(30)		783	783			
100236854	CHICAGO	IL		09/12/2025		541		(15)			(15)		526	526			
100236855	BRONX	NY		09/12/2025		656		(29)			(29)		627	627			
100236856	BEREA	OH		09/12/2025		1,104		(36)			(36)		1,068	1,068			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236857	SONOMA	CA		09/12/2025		1,156		(42)			(42)		1,114	1,114			
100236858	MOUNT VERNON	TX		09/12/2025		924		(30)			(30)		894	894			
100236859	BEACHWOOD	NJ		09/12/2025		676		(9)			(9)		667	667			
100236860	TACOMA	WA		09/12/2025		862		(38)			(38)		824	824			
100236861	CENTRAL VALLEY	NY		09/12/2025		860		(24)			(24)		836	836			
100236862	SANTEE	CA		09/12/2025		1,019		(32)			(32)		987	987			
100236863	FLORENCE	SC		09/12/2025		590		(17)			(17)		573	573			
100236864	KNOXVILLE	TN		09/12/2025		460		(13)			(13)		447	447			
100236865	RIVERSIDE	NJ		09/12/2025		382		(8)			(8)		374	374			
100236867	ROCKLAND	MA		09/12/2025		408		(12)			(12)		396	396			
100236868	TONAWANDA	NY		09/12/2025		589		(21)			(21)		568	568			
100236869	LODI	CA		09/12/2025		1,008		(33)			(33)		975	975			
100236871	HICKORY	NC		09/12/2025		578		13			13		591	591			
100236872	ORLANDO	FL		09/12/2025		968		(27)			(27)		941	941			
100236873	GRANBY	CO		09/12/2025		9,014		(363)			(363)		8,651	8,651			
100236874	BRICK	NJ		09/12/2025		340		(8)			(8)		332	332			
100236875	SANTA CLARITA	CA		09/12/2025		48,851		(1,687)			(1,687)		47,164	47,164			
100236876	THOMPSONVILLE	MI		09/12/2025		1,193		(21)			(21)		1,172	1,172			
100236877	LOUISVILLE	KY		09/12/2025		291		(8)			(8)		283	283			
100236878	PONCHATOULA	LA		09/12/2025		454		(15)			(15)		439	439			
100236879	PROVIDENCE	RI		09/12/2025		698		(22)			(22)		676	676			
100236880	CABOT	AR		09/12/2025		529		11			11		540	540			
100236882	SONOMA	CA		09/12/2025		2,030		(75)			(75)		1,955	1,955			
100236883	LEADVILLE	CO		09/12/2025		1,527		(22)			(22)		1,505	1,505			
100236885	CHICAGO	IL		09/12/2025		1,972		(79)			(79)		1,893	1,893			
100236886	SCOTTSDALE	AZ		09/12/2025		2,024		(21)			(21)		2,003	2,003			
100236888	WEST HAVERSTRAW	NY		09/12/2025		866		(21)			(21)		845	845			
100236889	NEW BRUNSWICK	NJ		09/12/2025		2,804		(106)			(106)		2,698	2,698			
100236890	SIERRA VISTA	AZ		09/12/2025		449		(13)			(13)		436	436			
100236891	MEMPHIS	TN		09/12/2025		552		11			11		563	563			
100236893	LAWRENCEVILLE	GA		09/12/2025		900		(20)			(20)		880	880			
100236894	SAN ANTONIO	TX		09/12/2025		491		7			7		498	498			
100236895	JERSEY CITY	NJ		09/12/2025		1,389		(47)			(47)		1,342	1,342			
100236896	SURFSIDE BEACH	SC		09/12/2025		1,048		(34)			(34)		1,014	1,014			
100236897	BREMERTON	WA		09/12/2025		2,041		(66)			(66)		1,975	1,975			
100236898	AKRON	OH		09/12/2025		583		(12)			(12)		571	571			
100236899	MORGANTOWN	WV		09/12/2025		465		(6)			(6)		459	459			
100236901	MIAMI	FL		09/12/2025		1,017		(22)			(22)		995	995			
100236902	ORO VALLEY	AZ		09/12/2025		577		(26)			(26)		551	551			
100236903	HELENA	MT		09/12/2025		1,772		(55)			(55)		1,717	1,717			
100236904	HIGHLAND FALLS	NY		09/12/2025		938		(26)			(26)		912	912			
100236905	LAS VEGAS	NV		09/12/2025		490		(12)			(12)		478	478			
100236908	TUCSON	AZ		09/12/2025		916		10			10		926	926			
100236909	LUTHERVILLE TIMONIUM	MD		09/12/2025		615		(19)			(19)		596	596			
100236910	FALLS CHURCH	VA		09/12/2025		4,026		(48)			(48)		3,978	3,978			
100236911	LANCASTER	CA		09/12/2025		1,180		(22)			(22)		1,158	1,158			
100236912	NIANTIC	CT		09/12/2025		811		(10)			(10)		801	801			
100236913	WHITTIER	CA		09/12/2025		1,687		(36)			(36)		1,651	1,651			
100236914	LOS ANGELES	CA		09/12/2025		2,054		(72)			(72)		1,982	1,982			
100236915	LOUISVILLE	KY		09/12/2025		530		(3)			(3)		527	527			
100236916	ROCKPORT	TX		09/12/2025		359		(17)			(17)		342	342			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236917	DAVENPORT	FL		09/12/2025		76,162		(1,031)			(1,031)		75,131	75,131			
100236918	STOCKTON	CA		09/12/2025		682		(20)			(20)		662	662			
100236919	SOLEDAD	CA		09/12/2025		1,269		2			2		1,271	1,271			
100236920	NORTH LAUDERDALE	FL		09/12/2025		522		(11)			(11)		511	511			
100236921	PALM DESERT	CA		09/12/2025		4,319		(57)			(57)		4,262	4,262			
100236922	LOMPOC	CA		09/12/2025		750		(23)			(23)		727	727			
100236923	MAGNOLIA	TX		09/12/2025		471		6			6		477	477			
100236924	SAN DIEGO	CA		09/12/2025		1,732		5			5		1,737	1,737			
100236926	URBANA	OH		09/12/2025		415		3			3		418	418			
100236927	CATHEDRAL CITY	CA		09/12/2025		934		(31)			(31)		903	903			
100236928	HOUSTON	TX		09/12/2025		438		(9)			(9)		429	429			
100236929	KENSINGTON	MD		09/12/2025		780		(30)			(30)		750	750			
100236930	WINTER SPRINGS	FL		09/12/2025		583		5			5		588	588			
100236931	WEST ALLIS	WI		09/12/2025		530		(25)			(25)		505	505			
100236932	LAYTON	UT		09/12/2025		959		4			4		963	963			
100236935	LYNWOOD	CA		09/12/2025		1,546		(50)			(50)		1,496	1,496			
100236936	BRAINTREE	MA		09/12/2025		3,210		(24)			(24)		3,186	3,186			
100236937	ARLINGTON	TX		09/12/2025		509		(22)			(22)		487	487			
100236938	PALMDALE	CA		09/12/2025		1,651		(9)			(9)		1,642	1,642			
100236939	HIALEAH	FL		09/12/2025		1,019		(4)			(4)		1,015	1,015			
100236940	MONTGOMERY	AL		09/12/2025		369		(15)			(15)		354	354			
100236941	SPRING	TX		09/12/2025		701		(4)			(4)		697	697			
100236942	CATHEDRAL CITY	CA		09/12/2025		790		(27)			(27)		763	763			
100236943	OKLAHOMA CITY	OK		09/12/2025		383		(5)			(5)		378	378			
100236944	LAS VEGAS	NV		09/12/2025		630		(4)			(4)		626	626			
100236945	RIVERVIEW	FL		09/12/2025		915		(8)			(8)		907	907			
100236946	WHITTIER	CA		09/12/2025		1,697		(78)			(78)		1,619	1,619			
100236947	LAS VEGAS	NV		09/12/2025		577		(6)			(6)		571	571			
100236948	PALMDALE	CA		09/12/2025		2,785		21			21		2,806	2,806			
100236949	LOS ANGELES	CA		09/12/2025		1,204		(9)			(9)		1,195	1,195			
100236950	LAS VEGAS	NV		09/12/2025		634		(2)			(2)		632	632			
100236952	BALDWIN PARK	CA		09/12/2025		630		(12)			(12)		618	618			
100236953	REDDING	CA		09/12/2025		429		(17)			(17)		412	412			
100236954	PAHRUMP	NV		09/12/2025		607		1			1		608	608			
100236955	COOLIDGE	AZ		09/12/2025		665		(5)			(5)		660	660			
100236956	MANKATO	MN		09/12/2025		455		(10)			(10)		445	445			
100236958	LOS ANGELES	CA		09/12/2025		2,301		25			25		2,326	2,326			
100236959	OAKLAND	CA		09/12/2025		1,544		(31)			(31)		1,513	1,513			
100236960	NORTH CHESTERFIELD	VA		09/12/2025		391		(3)			(3)		388	388			
100236961	RICHMOND	CA		09/12/2025		1,264		(35)			(35)		1,229	1,229			
100236962	HOUSTON	TX		09/12/2025		498		(15)			(15)		483	483			
100236963	LOS ANGELES	CA		09/12/2025		937		(29)			(29)		908	908			
100236964	COLUMBUS	OH		09/12/2025		17,582		(546)			(546)		17,036	17,036			
100236965	ELDON	MO		09/12/2025		597		(28)			(28)		569	569			
100236966	SAN BERNARDINO	CA		09/12/2025		987		(33)			(33)		954	954			
100236967	LAKEWOOD RANCH	FL		09/12/2025		3,319		(12)			(12)		3,307	3,307			
100236969	WATERTOWN	MN		09/12/2025		759		(24)			(24)		735	735			
100236970	PHILADELPHIA	PA		09/12/2025		232		(10)			(10)		222	222			
100236971	ODESSA	TX		09/12/2025		250		(8)			(8)		242	242			
100236972	SANTA CLARITA	CA		09/12/2025		1,072		(29)			(29)		1,043	1,043			
100236973	VICTORVILLE	CA		09/12/2025		3,296		(155)			(155)		3,141	3,141			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236974	FAIRHOPE	AL		09/12/2025		3,415		(84)			(84)		3,331	3,331			
100236975	CASTLE ROCK	CO		09/12/2025		1,313							1,313	1,313			
100236976	GOODYEAR	AZ		09/12/2025		1,409		(50)			(50)		1,359	1,359			
100236977	FONTANA	CA		09/12/2025		1,233		(31)			(31)		1,202	1,202			
100236978	NORTHGLENN	CO		09/12/2025		1,714		(80)			(80)		1,634	1,634			
100236979	MURRIETA	CA		09/12/2025		732		(34)			(34)		698	698			
100236980	SUGARLOAF	CA		09/12/2025		952		(45)			(45)		907	907			
100236981	LOS ANGELES	CA		09/12/2025		2,356		(85)			(85)		2,271	2,271			
100236982	HOMESTEAD	FL		09/12/2025		637		(30)			(30)		607	607			
100236983	SAN BERNARDINO	CA		09/12/2025		1,266		(14)			(14)		1,252	1,252			
100236984	SAN MARCOS	CA		09/12/2025		2,192		(35)			(35)		2,157	2,157			
100236985	SUNRISE	FL		09/12/2025		932		(19)			(19)		913	913			
100236986	SARASOTA	FL		09/12/2025		1,559		(6)			(6)		1,553	1,553			
100236987	SIMI VALLEY	CA		09/12/2025		4,815		(50)			(50)		4,765	4,765			
100236988	CRESTWOOD	IL		09/12/2025		114,262		(2,015)			(2,015)		112,247	112,247			
100236989	ANTIOCH	CA		09/12/2025		1,459		(16)			(16)		1,443	1,443			
100236990	GARLAND	TX		09/12/2025		13,265		(471)			(471)		12,794	12,794			
100236991	CAPE CORAL	FL		09/12/2025		980							980	980			
100236992	OXNARD	CA		09/12/2025		4,232		(70)			(70)		4,162	4,162			
100236994	SALISBURY	NC		09/12/2025		432		(14)			(14)		418	418			
100236996	BELL GARDENS	CA		09/12/2025		1,682		(57)			(57)		1,625	1,625			
100236997	WEST FRIENDSHIP	MD		09/12/2025		3,761		(59)			(59)		3,702	3,702			
100236998	OMAHA	NE		09/12/2025		603		(28)			(28)		575	575			
100236999	WESLEY CHAPEL	FL		09/12/2025		1,145		(6)			(6)		1,139	1,139			
100237000	APPLETON	WI		09/12/2025		22,465		(37)			(37)		22,428	22,428			
100237001	YORBA LINDA	CA		09/12/2025		3,617		(126)			(126)		3,491	3,491			
100237002	LOS ANGELES	CA		09/12/2025		1,083		(51)			(51)		1,032	1,032			
100237003	LATHROP	CA		09/12/2025		569		(25)			(25)		544	544			
100237004	ELKO NEW MARKET	MN		09/12/2025		1,375		(41)			(41)		1,334	1,334			
100237005	BIG BEAR CITY	CA		09/12/2025		999		(47)			(47)		952	952			
100237006	LANCASTER	CA		09/12/2025		865		(9)			(9)		856	856			
100237007	FARGO	ND		09/12/2025		56,287		(1,148)			(1,148)		55,139	55,139			
100237008	ORANGE BEACH	AL		09/12/2025		4,481		(110)			(110)		4,371	4,371			
100237009	LIVONIA	MI		09/12/2025		1,432		(67)			(67)		1,365	1,365			
100237010	SOUTH DENNIS	MA		09/12/2025		4,389		(206)			(206)		4,183	4,183			
100237011	NASHVILLE	TN		09/12/2025		1,972		(43)			(43)		1,929	1,929			
100237012	BARTLETT	IL		09/12/2025		1,273		(46)			(46)		1,227	1,227			
100237013	LAS VEGAS	NV		09/12/2025		2,692		(100)			(100)		2,592	2,592			
100237014	BAKERSFIELD	CA		09/12/2025		1,472		14			14		1,486	1,486			
100237015	BOONSBORO	MD		09/12/2025		1,483		(17)			(17)		1,466	1,466			
100237016	LODI	CA		09/12/2025		1,944		(13)			(13)		1,931	1,931			
100237017	BAKERSFIELD	CA		09/12/2025		1,232		(32)			(32)		1,200	1,200			
100237019	AIEA	HI		09/12/2025		1,817		(40)			(40)		1,777	1,777			
100237020	MIAMI	FL		09/12/2025		1,729		2			2		1,731	1,731			
100237024	LONG BEACH	CA		09/12/2025		1,712		(77)			(77)		1,635	1,635			
100237025	SHERMAN	TX		09/12/2025		1,311		(12)			(12)		1,299	1,299			
100237026	PERRIS	CA		09/12/2025		1,579		(64)			(64)		1,515	1,515			
100237027	MIAMI	FL		09/12/2025		959		(9)			(9)		950	950			
100237029	BURLINGTON	MA		09/12/2025		3,506		(44)			(44)		3,462	3,462			
100237030	VENTURA	CA		09/12/2025		2,640		(51)			(51)		2,589	2,589			
100237031	VENTURA	CA		09/12/2025		1,854		(46)			(46)		1,808	1,808			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237032	LAHAINA	HI		09/12/2025		3,344		(116)			(116)		3,228	3,228			
100237033	HUNTINGTON BEACH	CA		09/12/2025		2,535		(91)			(91)		2,444	2,444			
100237034	TARZANA	CA		09/12/2025		2,174		(102)			(102)		2,072	2,072			
100237035	CAMAS	WA		09/12/2025		3,624		(119)			(119)		3,505	3,505			
100237036	NEWPORT BEACH	CA		09/12/2025		11,112		(400)			(400)		10,712	10,712			
100237037	SANTA ANA	CA		09/12/2025		4,765		(128)			(128)		4,637	4,637			
100237038	ANAHEIM	CA		09/12/2025		2,122		(97)			(97)		2,025	2,025			
100237039	VAN NUYS	CA		09/12/2025		2,608		(122)			(122)		2,486	2,486			
100237040	AUSTIN	TX		09/12/2025		738		(18)			(18)		720	720			
100237041	FREMONT	CA		09/12/2025		6,731		(203)			(203)		6,528	6,528			
100237042	DAYTON	NV		09/12/2025		1,198		(55)			(55)		1,143	1,143			
100237044	NORCROSS	GA		09/12/2025		460		(10)			(10)		450	450			
100237045	PRESCOTT	AZ		09/12/2025		1,145		(48)			(48)		1,097	1,097			
100237046	FORT COLLINS	CO		09/12/2025		1,948		(79)			(79)		1,869	1,869			
100237047	GREENSBORO	NC		09/12/2025		555		(26)			(26)		529	529			
100237048	FORT WORTH	TX		09/12/2025		2,821		(118)			(118)		2,703	2,703			
100237049	STOCKTON	CA		09/12/2025		1,130		(49)			(49)		1,081	1,081			
100237050	MECHANICSBURG	PA		09/12/2025		625		(22)			(22)		603	603			
100237051	LAKE ELSINORE	CA		09/12/2025		977		(24)			(24)		953	953			
100237052	PAGOSA SPRINGS	CO		09/12/2025		851		(28)			(28)		823	823			
100237054	MIAMI	FL		09/12/2025		2,348		(50)			(50)		2,298	2,298			
100237055	APTOS	CA		09/12/2025		4,093		(148)			(148)		3,945	3,945			
100237056	CHANTILLY	VA		09/12/2025		1,616		(50)			(50)		1,566	1,566			
100237061	NORTH PORT	FL		09/12/2025		1,508		(26)			(26)		1,482	1,482			
100237063	CINCINNATI	OH		09/12/2025		744		(16)			(16)		728	728			
100237065	COSTA MESA	CA		09/12/2025		2,981		(107)			(107)		2,874	2,874			
100237066	MERCED	CA		09/12/2025		619		(29)			(29)		590	590			
100237067	MIAMI	FL		09/12/2025		325		(12)			(12)		313	313			
100237068	CULVER CITY	CA		09/12/2025		5,388		(135)			(135)		5,253	5,253			
100237069	SEDONA	AZ		09/12/2025		787		(25)			(25)		762	762			
100237070	CHARLOTTE	NC		09/12/2025		1,391		(32)			(32)		1,359	1,359			
100237071	CARSON	CA		09/12/2025		1,860		(35)			(35)		1,825	1,825			
100237072	MIAMI	FL		09/12/2025		697		(36)			(36)		661	661			
100237075	VERO BEACH	FL		09/12/2025		780		(2)			(2)		778	778			
100237076	TOMS RIVER	NJ		09/12/2025		1,457		(55)			(55)		1,402	1,402			
100237080	LYNCHBURG	VA		09/12/2025		419		(11)			(11)		408	408			
100237081	WAKEFIELD	MA		09/12/2025		1,307		(32)			(32)		1,275	1,275			
100237082	DAVIE	FL		09/12/2025		2,522		(88)			(88)		2,434	2,434			
100237083	ORLANDO	FL		09/12/2025		3,848		(307)			(307)		3,541	3,541			
100237085	DAWSONVILLE	GA		09/12/2025		986		(46)			(46)		940	940			
100237088	SPRING	TX		09/12/2025		328		(15)			(15)		313	313			
100237089	NASHVILLE	TN		09/12/2025		4,658		(133)			(133)		4,525	4,525			
100237091	HO HO KUS	NJ		09/12/2025		2,511		(75)			(75)		2,436	2,436			
100237093	ZEBULON	NC		09/12/2025		556		(25)			(25)		531	531			
100237094	GULF BREEZE	FL		09/12/2025		719		(22)			(22)		697	697			
100237095	EL DORADO HILLS	CA		09/12/2025		3,826		(126)			(126)		3,700	3,700			
100237096	PANAMA CITY BEACH	FL		09/12/2025		578		(27)			(27)		551	551			
100237097	ORANGE	CA		09/12/2025		3,204		(119)			(119)		3,085	3,085			
100237098	YORBA LINDA	CA		09/12/2025		5,797		(267)			(267)		5,530	5,530			
100237099	HUDSON	NH		09/12/2025		251		(8)			(8)		243	243			
100237100	CHICAGO	IL		09/12/2025		636		(19)			(19)		617	617			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237101	PALATINE	IL		09/12/2025		885		(25)			(25)		860	860			
100237102	VICTORIA	TX		09/12/2025		450		(18)			(18)		432	432			
100237103	SILVERADO	CA		09/12/2025		6,351		(281)			(281)		6,070	6,070			
100237105	PERTH AMBOY	NJ		09/12/2025		622		(8)			(8)		614	614			
100237107	SILVERTHORNE	CO		09/12/2025		1,315		(59)			(59)		1,256	1,256			
100237108	PHOENIX	AZ		09/12/2025		349		(16)			(16)		333	333			
100237111	POLLOCK PINES	CA		09/12/2025		697		(33)			(33)		664	664			
100237112	ROCKDALE	TX		09/12/2025		706		(23)			(23)		683	683			
100237113	EL CAJON	CA		09/12/2025		2,702		(96)			(96)		2,606	2,606			
100237114	BEVERLY HILLS	CA		09/12/2025		2,677		(95)			(95)		2,582	2,582			
100237115	CLEARWATER	FL		09/12/2025		335		(23)			(23)		312	312			
100237116	SPRING	TX		09/12/2025		318		(10)			(10)		308	308			
100237117	SAN DIMAS	CA		09/12/2025		6,740		(194)			(194)		6,546	6,546			
100237118	PARKER	CO		09/12/2025		2,260		(98)			(98)		2,162	2,162			
100237119	COOPER CITY	FL		09/12/2025		1,333		(40)			(40)		1,293	1,293			
100237120	QUINCY	IL		09/12/2025		954		(35)			(35)		919	919			
100237121	MOUNT EPHRAIM	NJ		09/12/2025		539		(15)			(15)		524	524			
100237122	WILLIAMSTOWN	NJ		09/12/2025		414		(17)			(17)		397	397			
100237123	PHOENIX	AZ		09/12/2025		570		(26)			(26)		544	544			
100237124	HYATTSVILLE	MD		09/12/2025		628		(20)			(20)		608	608			
100237126	HACIENDA HEIGHTS	CA		09/12/2025		1,929		(60)			(60)		1,869	1,869			
100237127	LAKE HAVASU CITY	AZ		09/12/2025		661		(18)			(18)		643	643			
100237128	ROCHESTER	NY		09/12/2025		210		(9)			(9)		201	201			
100237129	PENSACOLA	FL		09/12/2025		557		(15)			(15)		542	542			
100237130	FREDERICK	MD		09/12/2025		679		(14)			(14)		665	665			
100237132	AIKEN	SC		09/12/2025		231		(12)			(12)		219	219			
100237133	OAKLEY	CA		09/12/2025		368		(22)			(22)		346	346			
100237134	WOODSTOWN	NJ		09/12/2025		357		(26)			(26)		331	331			
100237136	NEENAH	WI		09/12/2025		1,487		(58)			(58)		1,429	1,429			
100237137	PANAMA CITY	FL		09/12/2025		197		(14)			(14)		183	183			
100237138	GREENVILLE	SC		09/12/2025		292		(14)			(14)		278	278			
100237139	LODI	CA		09/12/2025		426		(24)			(24)		402	402			
100237140	LAKE CITY	MN		09/12/2025		202		(10)			(10)		192	192			
100237142	SPRING HILL	FL		09/12/2025		343		(25)			(25)		318	318			
100237143	MIAMI	FL		09/12/2025		1,229		(14)			(14)		1,215	1,215			
100237144	MYRTLE BEACH	SC		09/12/2025		266		(19)			(19)		247	247			
100237145	BAY SHORE	NY		09/12/2025		479		(23)			(23)		456	456			
100237146	ANACONDA	MT		09/12/2025		139		(10)			(10)		129	129			
100237147	LEHI	UT		09/12/2025		1,430		(54)			(54)		1,376	1,376			
100237148	SACRAMENTO	CA		09/12/2025		310		(20)			(20)		290	290			
100237149	MESA	AZ		09/12/2025		1,438		(57)			(57)		1,381	1,381			
100237150	WEST HARTFORD	CT		09/12/2025		397		(29)			(29)		368	368			
100237151	MAGNA	UT		09/12/2025		279		(19)			(19)		260	260			
100237152	SOUTH BEACH	OR		09/12/2025		2,098		(83)			(83)		2,015	2,015			
100237154	SAINT PAUL	MN		09/12/2025		385		(26)			(26)		359	359			
100237157	WOODHAVEN	NY		09/12/2025		163		(12)			(12)		151	151			
100237158	MONTROSE	MN		09/12/2025		492		(24)			(24)		468	468			
100237159	CONYERS	GA		09/12/2025		292		(21)			(21)		271	271			
100237160	LAS VEGAS	NV		09/12/2025		307		(22)			(22)		285	285			
100237161	SPRINGFIELD	MA		09/12/2025		246		(18)			(18)		228	228			
100237164	NEWPORT	RI		09/12/2025		337		(22)			(22)		315	315			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237166	MAYSVILLE	MO		09/12/2025		629		(30)			(30)		599	599			
100237167	NORTH LAS VEGAS	NV		09/12/2025		170		(10)			(10)		160	160			
100237168	PHOENIX	AZ		09/12/2025		310		(17)			(17)		293	293			
100237169	WARNER ROBINS	GA		09/12/2025		322		(23)			(23)		299	299			
100237170	WEST COLUMBIA	SC		09/12/2025		475		(29)			(29)		446	446			
100237171	SAN JOSE	CA		09/12/2025		330		(22)			(22)		308	308			
100237172	MCALESTER	OK		09/12/2025		197		(11)			(11)		186	186			
100237173	BRICK	NJ		09/12/2025		370		(21)			(21)		349	349			
100237174	VALRICO	FL		09/12/2025		1,145		(42)			(42)		1,103	1,103			
100237175	GARDEN CITY	MO		09/12/2025		1,285		(92)			(92)		1,193	1,193			
100237176	LAKESIDE	CA		09/12/2025		579		(19)			(19)		560	560			
100237177	IRVINE	CA		09/12/2025		2,185		(57)			(57)		2,128	2,128			
100237178	ORLANDO	FL		09/12/2025		598		(31)			(31)		567	567			
100237179	WEST ALLIS	WI		09/12/2025		189		(13)			(13)		176	176			
100237180	SAINT LOUIS PARK	MN		09/12/2025		497		(34)			(34)		463	463			
100237181	ATLANTA	GA		09/12/2025		347		(23)			(23)		324	324			
100237183	MORENO VALLEY	CA		09/12/2025		456		(30)			(30)		426	426			
100237185	PORTLAND	ME		09/12/2025		493		(7)			(7)		486	486			
100237186	LAYTON	UT		09/12/2025		697		(36)			(36)		661	661			
100237187	MINNEAPOLIS	MN		09/12/2025		269		(19)			(19)		250	250			
100237188	ALPHARETTA	GA		09/12/2025		773		(28)			(28)		745	745			
100237190	FARMINGTON HILLS	MI		09/12/2025		466		(30)			(30)		436	436			
100237191	NEWPORT	MI		09/12/2025		1,565		(80)			(80)		1,485	1,485			
100237192	LONG BEACH	CA		09/12/2025		579		(36)			(36)		543	543			
100237193	WEST JORDAN	UT		09/12/2025		470		(23)			(23)		447	447			
100237194	MONTGOMERY	AL		09/12/2025		500		(36)			(36)		464	464			
100237195	COMPTON	CA		09/12/2025		181		(11)			(11)		170	170			
100237196	EATON RAPIDS	MI		09/12/2025		250		(18)			(18)		232	232			
100237198	PARLIN	NJ		09/12/2025		1,986		(86)			(86)		1,900	1,900			
100237199	AURORA	CO		09/12/2025		397		(29)			(29)		368	368			
100237200	BENTONVILLE	AR		09/12/2025		32,556		(1,692)			(1,692)		30,864	30,864			
100237201	STREETSBORO	OH		09/12/2025		341		(24)			(24)		317	317			
100237203	BRISTOW	VA		09/12/2025		333		(18)			(18)		315	315			
100237204	LYNCHBURG	VA		09/12/2025		855		(34)			(34)		821	821			
100237205	CUMMING	GA		09/12/2025		195		(9)			(9)		186	186			
100237208	NEENAH	WI		09/12/2025		282		(19)			(19)		263	263			
100237209	BRAMBLETON	VA		09/12/2025		316		(23)			(23)		293	293			
100237211	MADISON	AL		09/12/2025		204		(15)			(15)		189	189			
100237212	LINCROFT	NJ		09/12/2025		715		(38)			(38)		677	677			
100237213	CHULA VISTA	CA		09/12/2025		916		(35)			(35)		881	881			
100237214	WESLEY CHAPEL	FL		09/12/2025		88		(6)			(6)		82	82			
100237215	BERRYVILLE	VA		09/12/2025		390		(21)			(21)		369	369			
100237216	LOXAHATCHEE	FL		09/12/2025		412		(25)			(25)		387	387			
100237217	PETERSBURG	VA		09/12/2025		951		(48)			(48)		903	903			
100237218	TEMECULA	CA		09/12/2025		365		(21)			(21)		344	344			
100237220	LOCUST GROVE	GA		09/12/2025		371		(27)			(27)		344	344			
100237222	HUNTINGTON	NY		09/12/2025		539		(28)			(28)		511	511			
100237223	PROVIDENCE	RI		09/12/2025		302		(18)			(18)		284	284			
100237224	LESLIE	MI		09/12/2025		763		(55)			(55)		708	708			
100237225	CROCKER	MO		09/12/2025		760		(46)			(46)		714	714			
100237226	EAST ORANGE	NJ		09/12/2025		1,046		(61)			(61)		985	985			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237228	MACON	GA		09/12/2025		77		(6)			(6)		71	71			
100237229	JACKSONVILLE	FL		09/12/2025		419		(27)			(27)		392	392			
100237230	LONE TREE	CO		09/12/2025		658		(42)			(42)		616	616			
100237231	APACHE JCT	AZ		09/12/2025		54,567		(2,417)			(2,417)		52,150	52,150			
100237232	LEMOORE	CA		09/12/2025		193		(13)			(13)		180	180			
100237233	MEGGETT	SC		09/12/2025		413		(28)			(28)		385	385			
100237234	ARCADIA	FL		09/12/2025		147		(9)			(9)		138	138			
100237235	INCLINE VILLAGE	NV		09/12/2025		628		(6)			(6)		622	622			
100237237	TUCKERTON	NJ		09/12/2025		369		(23)			(23)		346	346			
100237238	WINFIELD	MO		09/12/2025		540		(27)			(27)		513	513			
100237242	PORTOLA	CA		09/12/2025		175		(13)			(13)		162	162			
100237244	DUMFRIES	VA		09/12/2025		183		(11)			(11)		172	172			
100237246	BALLSTON LAKE	NY		09/12/2025		622		(40)			(40)		582	582			
100237248	CORTEZ	CO		09/12/2025		208		(15)			(15)		193	193			
100237252	ANCHORAGE	AK		09/12/2025		243		(17)			(17)		226	226			
100237253	RIVERVIEW	FL		09/12/2025		195		(10)			(10)		185	185			
100237254	GREENVILLE	SC		09/12/2025		228		(13)			(13)		215	215			
100237255	GOFFSTOWN	NH		09/12/2025		292		(16)			(16)		276	276			
100237256	SAN DIMAS	CA		09/12/2025		277		(20)			(20)		257	257			
100237257	COTTAGE GROVE	OR		09/12/2025		176		(12)			(12)		164	164			
100237258	CHULA VISTA	CA		09/12/2025		757		(47)			(47)		710	710			
100237259	ASHBURN	VA		09/12/2025		205		(12)			(12)		193	193			
100237263	SUFFOLK	VA		09/12/2025		517		(31)			(31)		486	486			
100237264	ORLANDO	FL		09/12/2025		545		(32)			(32)		513	513			
100237266	HAMPTON	GA		09/12/2025		584		(42)			(42)		542	542			
100237267	LIBBY	MT		09/12/2025		151		(11)			(11)		140	140			
100237268	HOSFORD	FL		09/12/2025		253		(18)			(18)		235	235			
100237270	FONTANA	CA		09/12/2025		804		(22)			(22)		782	782			
100237271	AUBURN	WA		09/12/2025		788		(28)			(28)		760	760			
100237272	CORONA	CA		09/12/2025		259		(14)			(14)		245	245			
100237273	SAINT GEORGE	UT		09/12/2025		668		(31)			(31)		637	637			
100237274	PHOENIX	AZ		09/12/2025		82		(6)			(6)		76	76			
100237276	GLENDORA	CA		09/12/2025		497		(36)			(36)		461	461			
100237278	NAPLES	FL		09/12/2025		1,938		(88)			(88)		1,850	1,850			
100237280	EGG HARBOR TOWNSHIP	NJ		09/12/2025		294		(19)			(19)		275	275			
100237281	CHANDLER	AZ		09/12/2025		288		(6)			(6)		282	282			
100237282	PORTAGE	WI		09/12/2025		550		(33)			(33)		517	517			
100237283	MILACA	MN		09/12/2025		182		(13)			(13)		169	169			
100237284	SAN JOSE	CA		09/12/2025		1,654		(87)			(87)		1,567	1,567			
100237287	LONG PRAIRIE	MN		09/12/2025		275		(13)			(13)		262	262			
100237288	WHEATLEY HEIGHTS	NY		09/12/2025		766		(33)			(33)		733	733			
100237289	PEKIN	IL		09/12/2025		61		(4)			(4)		57	57			
100237292	SAINT CLOUD	FL		09/12/2025		237		(17)			(17)		220	220			
100237294	UNION CITY	CA		09/12/2025		557		(26)			(26)		531	531			
100237296	FOLEY	AL		09/12/2025		680		(50)			(50)		630	630			
100237298	RICHMOND	VA		09/12/2025		262		(18)			(18)		244	244			
100237299	RENO	NV		09/12/2025		628		(34)			(34)		594	594			
100237300	TROUT VALLEY	IL		09/12/2025		722		(40)			(40)		682	682			
100237301	WEST JORDAN	UT		09/12/2025		79		(6)			(6)		73	73			
100237303	ANDERSON	IN		09/12/2025		433		(22)			(22)		411	411			
100237305	MILTON	WA		09/12/2025		134		(10)			(10)		124	124			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237308	NEWPORT NEWS	VA		09/12/2025		218		(16)			(16)		202	202			
100237310	CASTLETON	IN		09/12/2025		263		(17)			(17)		246	246			
100237311	ORINDA	CA		09/12/2025		621		(10)			(10)		611	611			
100237312	CHINO	CA		09/12/2025		145		(10)			(10)		135	135			
100237313	AUMSVILLE	OR		09/12/2025		189		(12)			(12)		177	177			
100237314	DISPUTANTA	VA		09/12/2025		239		(17)			(17)		222	222			
100237316	MASHPEE	MA		09/12/2025		148		(11)			(11)		137	137			
100237317	MOORPARK	CA		09/12/2025		2,457		(113)			(113)		2,344	2,344			
100237318	SAVANNAH	GA		09/12/2025		617		(44)			(44)		573	573			
100237320	ELK CITY	OK		09/12/2025		501		(36)			(36)		465	465			
100237321	AUGUSTA	GA		09/12/2025		204		(15)			(15)		189	189			
100237322	WESTBURY	NY		09/12/2025		854		(43)			(43)		811	811			
100237324	HUNTINGTON	NY		09/12/2025		452		(28)			(28)		424	424			
100237325	BOISE	ID		09/12/2025		707		(40)			(40)		667	667			
100237329	RICHFIELD	MN		09/12/2025		611		(33)			(33)		578	578			
100237331	FAIRFIELD	CA		09/12/2025		1,392		(75)			(75)		1,317	1,317			
100237332	LAS VEGAS	NV		09/12/2025		560		(26)			(26)		534	534			
100237335	BELLA VISTA	AR		09/12/2025		329		(24)			(24)		305	305			
100237336	SCARBOROUGH	ME		09/12/2025		492		(35)			(35)		457	457			
100237337	TALLAHASSEE	FL		09/12/2025		606		(38)			(38)		568	568			
100237338	ELK GROVE	CA		09/12/2025		89		(5)			(5)		84	84			
100237340	COLUMBUS	GA		09/12/2025		81		(6)			(6)		75	75			
100237341	RIDGEVILLE	SC		09/12/2025		345		(25)			(25)		320	320			
100237343	GRANDVIEW	MO		09/12/2025		275		(20)			(20)		255	255			
100237345	HENRICO	VA		09/12/2025		587		(25)			(25)		562	562			
100237347	FIRESTONE	CO		09/12/2025		1,279		(49)			(49)		1,230	1,230			
100237348	GROTON	CT		09/12/2025		272		(16)			(16)		256	256			
100237349	ALABASTER	AL		09/12/2025		236		(17)			(17)		219	219			
100237351	ALBUQUERQUE	NM		09/12/2025		1,387		(99)			(99)		1,288	1,288			
100237352	LOS ANGELES	CA		09/12/2025		385		(27)			(27)		358	358			
100237353	MILTON	NH		09/12/2025		666		(49)			(49)		617	617			
100237354	MORENO VALLEY	CA		09/12/2025		193		(11)			(11)		182	182			
100237355	AKRON	OH		09/12/2025		610		(37)			(37)		573	573			
100237356	LAS VEGAS	NV		09/12/2025		604		(34)			(34)		570	570			
100237358	GREENWOOD	IN		09/12/2025		607		(28)			(28)		579	579			
100237360	WAUSEON	OH		09/12/2025		52		(4)			(4)		48	48			
100237361	LANOKA HARBOR	NJ		09/12/2025		243		(17)			(17)		226	226			
100237362	MIDDLETOWN	OH		09/12/2025		191		(14)			(14)		177	177			
100237363	RIVERSIDE	CA		09/12/2025		82		(6)			(6)		76	76			
100237364	HAINES CITY	FL		09/12/2025		193		(12)			(12)		181	181			
100237365	TUCSON	AZ		09/12/2025		189		(14)			(14)		175	175			
100237366	FRESNO	CA		09/12/2025		1,198		(57)			(57)		1,141	1,141			
100237369	WALLINGFORD	CT		09/12/2025		269		(19)			(19)		250	250			
100237374	SUGAR HILL	GA		09/12/2025		110		(8)			(8)		102	102			
100237375	LINCOLN	RI		09/12/2025		385		(21)			(21)		364	364			
100237376	STOCKTON	CA		09/12/2025		113		(8)			(8)		105	105			
100237377	MESA	AZ		09/12/2025		1,216		(64)			(64)		1,152	1,152			
100237378	ALBUQUERQUE	NM		09/12/2025		243		(17)			(17)		226	226			
100237379	ATTLEBORO	MA		09/12/2025		639		(25)			(25)		614	614			
100237380	COLUMBIA	SC		09/12/2025		727		(53)			(53)		674	674			
100237382	PICKENS	SC		09/12/2025		230		(17)			(17)		213	213			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237383	EVANS	GA		09/12/2025		48		(4)			(4)		44	44			
100237384	LAS VEGAS	NV		09/12/2025		442		(32)			(32)		410	410			
100237387	NINE MILE FALLS	WA		09/12/2025		72		(5)			(5)		67	67			
100237388	ELK GROVE	CA		09/12/2025		615		(8)			(8)		607	607			
100237389	TUCSON	AZ		09/12/2025		760		(37)			(37)		723	723			
100237390	SOUTH AMBOY	NJ		09/12/2025		96		(7)			(7)		89	89			
100237391	MARKHAM	IL		09/12/2025		454		(23)			(23)		431	431			
100237393	CHESAPEAKE	VA		09/12/2025		1,314		(95)			(95)		1,219	1,219			
100237394	MATTAPOISETT	MA		09/12/2025		714		(41)			(41)		673	673			
100237397	NEW FRANKLIN	OH		09/12/2025		710		(30)			(30)		680	680			
100237398	MOBILE	AL		09/12/2025		268		(18)			(18)		250	250			
100237400	VALDOSTA	GA		09/12/2025		229		(17)			(17)		212	212			
100237401	FORT SMITH	AR		09/12/2025		334		(19)			(19)		315	315			
100237402	WENTZVILLE	MO		09/12/2025		452		(33)			(33)		419	419			
100237403	HIGHLAND	CA		09/12/2025		337		(22)			(22)		315	315			
100237405	SHEPHERD	MT		09/12/2025		167		(12)			(12)		155	155			
100237406	RIO VISTA	CA		09/12/2025		163		(10)			(10)		153	153			
100237407	VISTA	CA		09/12/2025		580		(31)			(31)		549	549			
100237408	CARTERSVILLE	GA		09/12/2025		477		(18)			(18)		459	459			
100237409	HAMDEN	CT		09/12/2025		511		(32)			(32)		479	479			
100237411	ATASCADERO	CA		09/12/2025		977		(51)			(51)		926	926			
100237413	GILROY	CA		09/12/2025		689		(31)			(31)		658	658			
100237414	MARIETTA	GA		09/12/2025		1,080		(46)			(46)		1,034	1,034			
100237415	CHESTERFIELD	MI		09/12/2025		290		(16)			(16)		274	274			
100237417	LAS VEGAS	NV		09/12/2025		565		(29)			(29)		536	536			
100237418	RONKONKOMA	NY		09/12/2025		353		(24)			(24)		329	329			
100237419	BARTLETT	IL		09/12/2025		501		(33)			(33)		468	468			
100237422	SARATOGA SPRINGS	UT		09/12/2025		1,775		(70)			(70)		1,705	1,705			
100237423	COLUMBUS	OH		09/12/2025		662		(46)			(46)		616	616			
100237426	DEMOTTE	IN		09/12/2025		893		(33)			(33)		860	860			
100237427	NEPHI	UT		09/12/2025		639		(41)			(41)		598	598			
100237428	OKEMOS	MI		09/12/2025		1,531		(102)			(102)		1,429	1,429			
100237429	WILMINGTON	DE		09/12/2025		436		(31)			(31)		405	405			
100237430	NAMPA	ID		09/12/2025		833		(44)			(44)		789	789			
100237431	STAFFORD	VA		09/12/2025		696		(32)			(32)		664	664			
100237432	VOORHEES	NJ		09/12/2025		164		(11)			(11)		153	153			
100237433	FOUNTAIN INN	SC		09/12/2025		469		(27)			(27)		442	442			
100237434	RENO	NV		09/12/2025		619		(33)			(33)		586	586			
100237435	STERLING	VA		09/12/2025		190		(12)			(12)		178	178			
100237438	LONDON	KY		09/12/2025		626		(35)			(35)		591	591			
100237439	TUCSON	AZ		09/12/2025		892		(59)			(59)		833	833			
100237440	SHREVEPORT	LA		09/12/2025		353		(25)			(25)		328	328			
100237441	LENEXA	KS		09/12/2025		1,603		(85)			(85)		1,518	1,518			
100237443	PLANATION	FL		09/12/2025		655		(10)			(10)		645	645			
100237444	LEWISTON	ID		09/12/2025		274		(19)			(19)		255	255			
100237445	WOODBRIDGE	VA		09/12/2025		934		(12)			(12)		922	922			
100237447	HUNTSVILLE	AL		09/12/2025		2,492		(151)			(151)		2,341	2,341			
100237448	SACRAMENTO	CA		09/12/2025		174		(11)			(11)		163	163			
100237450	ELMA	NY		09/12/2025		2,464		(61)			(61)		2,403	2,403			
100237451	BUCKEYE	AZ		09/12/2025		579		(31)			(31)		548	548			
100237452	GROSSE POINTE WOODS	MI		09/12/2025		243		(18)			(18)		225	225			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237454	TAMPA	FL		09/12/2025		1,096		(20)			(20)		1,076	1,076			
100237456	DELAWARE	OH		09/12/2025		673		(32)			(32)		641	641			
100237457	ROCK HILL	SC		09/12/2025		674		(47)			(47)		627	627			
100237459	LINDEN	NJ		09/12/2025		396		(23)			(23)		373	373			
100237461	HENDERSON	NV		09/12/2025		191		(13)			(13)		178	178			
100237463	LAHAINA	HI		09/12/2025		318		(22)			(22)		296	296			
100237464	CHOCTAW	OK		09/12/2025		204		(15)			(15)		189	189			
100237465	PALM COAST	FL		09/12/2025		269		(19)			(19)		250	250			
100237466	STATEN ISLAND	NY		09/12/2025		555		(40)			(40)		515	515			
100237467	GUYTON	GA		09/12/2025		186		(13)			(13)		173	173			
100237468	RIVERSIDE	RI		09/12/2025		1,120		(42)			(42)		1,078	1,078			
100237470	LAKE OSWEGO	OR		09/12/2025		331		(16)			(16)		315	315			
100237472	MIDDLETOWN	NY		09/12/2025		437		(27)			(27)		410	410			
100237473	WOONSOCKET	RI		09/12/2025		823		(57)			(57)		766	766			
100237474	MASON	NH		09/12/2025		1,325		(87)			(87)		1,238	1,238			
100237475	LAS VEGAS	NV		09/12/2025		137		(10)			(10)		127	127			
100237476	CHEEKTOWAGA	NY		09/12/2025		324		(23)			(23)		301	301			
100237478	DERRY	NH		09/12/2025		2,539		(83)			(83)		2,456	2,456			
100237479	DANVILLE	VA		09/12/2025		332		(24)			(24)		308	308			
100237481	BOILING SPRINGS	SC		09/12/2025		107		(8)			(8)		99	99			
100237482	DERRY	NH		09/12/2025		791		(25)			(25)		766	766			
100237484	LIMERICK	ME		09/12/2025		263		(19)			(19)		244	244			
100237485	FORT MILL	SC		09/12/2025		593		(40)			(40)		553	553			
100237486	TOMS RIVER	NJ		09/12/2025		2,558		(182)			(182)		2,376	2,376			
100237487	GREELEY	CO		09/12/2025		193		(12)			(12)		181	181			
100237488	RESEDA	CA		09/12/2025		489		(27)			(27)		462	462			
100237492	MIDDLETOWN	OH		09/12/2025		236		(17)			(17)		219	219			
100237493	ALBUQUERQUE	NM		09/12/2025		191		(13)			(13)		178	178			
100237494	MACOMB	MI		09/12/2025		617		(25)			(25)		592	592			
100237495	STEVENSON	WA		09/12/2025		583		(31)			(31)		552	552			
100237496	MANSFIELD	OH		09/12/2025		1,076		(38)			(38)		1,038	1,038			
100237497	ELK GROVE	CA		09/12/2025		2,748		(82)			(82)		2,666	2,666			
100237500	PENNINGTON	NJ		09/12/2025		1,245		(69)			(69)		1,176	1,176			
100237501	THOUSAND OAKS	CA		09/12/2025		451		(21)			(21)		430	430			
100237502	OWEGO	NY		09/12/2025		469		(30)			(30)		439	439			
100237504	BARNESVILLE	MN		09/12/2025		369		(25)			(25)		344	344			
100237505	GREENCASTLE	IN		09/12/2025		285		(21)			(21)		264	264			
100237506	PUTNAM VALLEY	NY		09/12/2025		1,920		(85)			(85)		1,835	1,835			
100237507	PAINTED POST	NY		09/12/2025		448		(26)			(26)		422	422			
100237508	SEBRING	FL		09/12/2025		210		(15)			(15)		195	195			
100237509	WASHINGTON	UT		09/12/2025		435		(26)			(26)		409	409			
100237510	FRAMINGHAM	MA		09/12/2025		2,550		(106)			(106)		2,444	2,444			
100237511	CINCINNATI	OH		09/12/2025		177		(13)			(13)		164	164			
100237513	CORONA	CA		09/12/2025		1,791		(83)			(83)		1,708	1,708			
100237514	OCONOMOWOC	WI		09/12/2025		289		(21)			(21)		268	268			
100237517	BUHL	ID		09/12/2025		441		(30)			(30)		411	411			
100237518	JOHNS CREEK	GA		09/12/2025		281		(17)			(17)		264	264			
100237520	COVINA	CA		09/12/2025		1,036		(49)			(49)		987	987			
100237521	BEAR	DE		09/12/2025		297		(19)			(19)		278	278			
100237523	EWING	NJ		09/12/2025		77		(5)			(5)		72	72			
100237524	DAVENPORT	FL		09/12/2025		360		(26)			(26)		334	334			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237525	LAS VEGAS	NV		09/12/2025		311		(15)			(15)		296	296			
100237527	KIRKVILLE	NY		09/12/2025		401		(29)			(29)		372	372			
100237528	LAKE ORION	MI		09/12/2025		272		(17)			(17)		255	255			
100237530	INDIANAPOLIS	IN		09/12/2025		80		(6)			(6)		74	74			
100237531	BAKERSFIELD	CA		09/12/2025		451		(18)			(18)		433	433			
100237532	ELKTON	FL		09/12/2025		301		(20)			(20)		281	281			
100237533	GRAND TERRACE	CA		09/12/2025		440		(26)			(26)		414	414			
100237536	SOUTHFIELD	MI		09/12/2025		324		(22)			(22)		302	302			
100237537	NEW PORT RICHEY	FL		09/12/2025		86		(6)			(6)		80	80			
100237538	NEWNAN	GA		09/12/2025		685		(46)			(46)		639	639			
100237541	FAIRFIELD	CA		09/12/2025		973		(59)			(59)		914	914			
100237542	N RIVERSIDE	IL		09/12/2025		532		(41)			(41)		491	491			
100237543	WATERVILLE	OH		09/12/2025		1,431		(89)			(89)		1,342	1,342			
100237544	STOCKTON	CA		09/12/2025		637		(34)			(34)		603	603			
100237545	FAYETTEVILLE	GA		09/12/2025		238		(17)			(17)		221	221			
100237546	LIVE OAK	CA		09/12/2025		274		(15)			(15)		259	259			
100237547	CLEARLAKE	CA		09/12/2025		505		(23)			(23)		482	482			
100237548	CARSON	CA		09/12/2025		797		(30)			(30)		767	767			
100237549	GILLETTE	WY		09/12/2025		417		(24)			(24)		393	393			
100237550	BEREA	OH		09/12/2025		1,134		(57)			(57)		1,077	1,077			
100237552	EL CENTRO	CA		09/12/2025		191		(14)			(14)		177	177			
100237553	ROGERS	MN		09/12/2025		198		(14)			(14)		184	184			
100237555	WALLA WALLA	WA		09/12/2025		310		(22)			(22)		288	288			
100237557	CARMEL	IN		09/12/2025		869		(36)			(36)		833	833			
100237558	GALLOWAY	OH		09/12/2025		127		(9)			(9)		118	118			
100237559	BROOKLYN	NY		09/12/2025		618		(31)			(31)		587	587			
100237560	HELENDALE	CA		09/12/2025		193		(12)			(12)		181	181			
100237561	ATHENS	GA		09/12/2025		78		(6)			(6)		72	72			
100237562	PORTERVILLE	CA		09/12/2025		306		(18)			(18)		288	288			
100237563	NEW CASTLE	DE		09/12/2025		404		(29)			(29)		375	375			
100237564	TIJERAS	NM		09/12/2025		405		(24)			(24)		381	381			
100237565	VANCOUVER	WA		09/12/2025		177		(12)			(12)		165	165			
100237566	PARAMUS	NJ		09/12/2025		377		(19)			(19)		358	358			
100237567	LAWSON	MO		09/12/2025		745		(40)			(40)		705	705			
100237568	BRAINERD	MN		09/12/2025		351		(20)			(20)		331	331			
100237569	WESTERVILLE	OH		09/12/2025		598		(43)			(43)		555	555			
100237570	OSWEGO	IL		09/12/2025		205		(15)			(15)		190	190			
100237571	CHICAGO	IL		09/12/2025		433		(29)			(29)		404	404			
100237573	FREEPORT	FL		09/12/2025		204		(15)			(15)		189	189			
100237574	ACWORTH	GA		09/12/2025		264		(16)			(16)		248	248			
100237575	VANCOUVER	WA		09/12/2025		408		(29)			(29)		379	379			
100237576	AKRON	OH		09/12/2025		265		(19)			(19)		246	246			
100237577	PLACIDA	FL		09/12/2025		2,102		(102)			(102)		2,000	2,000			
100237578	ORANGE PARK	FL		09/12/2025		1,039		(75)			(75)		964	964			
100237579	CALEXICO	CA		09/12/2025		352		(25)			(25)		327	327			
100237581	TUCSON	AZ		09/12/2025		328		(20)			(20)		308	308			
100237582	GREENWOOD	IN		09/12/2025		259		(19)			(19)		240	240			
100237583	WEBSTER	NY		09/12/2025		323		(22)			(22)		301	301			
100237584	YORKTOWN HEIGHTS	NY		09/12/2025		1,001		(49)			(49)		952	952			
100237585	RICKREALL	OR		09/12/2025		632		(21)			(21)		611	611			
100237587	MARTINSBURG	WV		09/12/2025		463		(18)			(18)		445	445			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237588	THOUSAND OAKS	CA		09/12/2025		833		(43)			(43)		790	790			
100237589	SPRINGFIELD	IL		09/12/2025		218		(16)			(16)		202	202			
100237591	FAYETTEVILLE	GA		09/12/2025		204		(15)			(15)		189	189			
100237592	EGG HARBOR TOWNSHIP	NJ		09/12/2025		353		(19)			(19)		334	334			
100237593	HUDSON	NH		09/12/2025		282		(16)			(16)		266	266			
100237594	FORT WAYNE	IN		09/12/2025		189		(12)			(12)		177	177			
100237595	CHICAGO	IL		09/12/2025		451		(30)			(30)		421	421			
100237596	WAPPINGERS FALLS	NY		09/12/2025		220		(15)			(15)		205	205			
100237598	WEST BLOOMFIELD	MI		09/12/2025		578		(26)			(26)		552	552			
100237600	MCDONOUGH	GA		09/12/2025		573		(41)			(41)		532	532			
100237601	LANSING	MI		09/12/2025		155		(11)			(11)		144	144			
100237602	PALM BAY	FL		09/12/2025		201		(14)			(14)		187	187			
100237603	WOODBRIDGE	VA		09/12/2025		175		(13)			(13)		162	162			
100237604	GREENFIELD	CA		09/12/2025		2,620		(123)			(123)		2,497	2,497			
100237605	CLINTON TOWNSHIP	MI		09/12/2025		979		(31)			(31)		948	948			
100237606	MAPLE GROVE	MN		09/12/2025		768		(37)			(37)		731	731			
100237607	LANCASTER	CA		09/12/2025		91		(7)			(7)		84	84			
100237608	TWENTYNINE PALMS	CA		09/12/2025		1,436		(35)			(35)		1,401	1,401			
100237609	HOBOKEN	NJ		09/12/2025		160		(10)			(10)		150	150			
100237612	EL CAJON	CA		09/12/2025		318		(20)			(20)		298	298			
100237613	LOUDONVILLE	OH		09/12/2025		434		(22)			(22)		412	412			
100237614	FREDERICKSBURG	VA		09/12/2025		742		(47)			(47)		695	695			
100237615	BURNSVILLE	MN		09/12/2025		157		(11)			(11)		146	146			
100237616	MOHAWK	NY		09/12/2025		315		(23)			(23)		292	292			
100237617	AURORA	CO		09/12/2025		226		(15)			(15)		211	211			
100237618	TOLEDO	OH		09/12/2025		637		(35)			(35)		602	602			
100237619	NOGALES	AZ		09/12/2025		65		(4)			(4)		61	61			
100237621	GRAND RAPIDS	MI		09/12/2025		485		(14)			(14)		471	471			
100237623	DOVER	DE		09/12/2025		701		(40)			(40)		661	661			
100237624	NUNDA	NY		09/12/2025		195		(14)			(14)		181	181			
100237627	TRUMBULL	CT		09/12/2025		578		(29)			(29)		549	549			
100237628	FLEMINGTON	NJ		09/12/2025		581		(38)			(38)		543	543			
100237629	OLATHE	KS		09/12/2025		440		(22)			(22)		418	418			
100237630	CHULA VISTA	CA		09/12/2025		464		(23)			(23)		441	441			
100237631	SANDUSKY	OH		09/12/2025		65		(5)			(5)		60	60			
100237632	PUNTA GORDA	FL		09/12/2025		878		(28)			(28)		850	850			
100237634	KENT	WA		09/12/2025		173		(12)			(12)		161	161			
100237635	BOYNTON BEACH	FL		09/12/2025		3,388		(234)			(234)		3,154	3,154			
100237636	BREA	CA		09/12/2025		951		(31)			(31)		920	920			
100237637	LAS VEGAS	NV		09/12/2025		1,420		(59)			(59)		1,361	1,361			
100237638	EUGENE	OR		09/12/2025		247		(17)			(17)		230	230			
100237639	LEES SUMMIT	MO		09/12/2025		427		(23)			(23)		404	404			
100237640	TREMONTON	UT		09/12/2025		481		(35)			(35)		446	446			
100237641	NORTH SPRINGFIELD	VA		09/12/2025		497		(35)			(35)		462	462			
100237642	ELKHART	IN		09/12/2025		246		(18)			(18)		228	228			
100237643	HAYWARD	CA		09/12/2025		286		(17)			(17)		269	269			
100237645	LAKE GROVE	NY		09/12/2025		779		(39)			(39)		740	740			
100237646	KANSAS CITY	MO		09/12/2025		176		(10)			(10)		166	166			
100237650	STANFORDVILLE	NY		09/12/2025		1,195		(58)			(58)		1,137	1,137			
100237652	WAUKEE	IA		09/12/2025		210		(6)			(6)		204	204			
100237653	LAKEWOOD	CA		09/12/2025		960		(49)			(49)		911	911			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237654	WINTERSVILLE	OH		09/12/2025		256		(17)			(17)		239	239			
100237655	ASSONET	MA		09/12/2025		489		(26)			(26)		463	463			
100237656	TURLOCK	CA		09/12/2025		1,960		(122)			(122)		1,838	1,838			
100237657	ORLANDO	FL		09/12/2025		1,356		(56)			(56)		1,300	1,300			
100237658	PAWTUCKET	RI		09/12/2025		436		(21)			(21)		415	415			
100237660	MONTGOMERY	AL		09/12/2025		249		(18)			(18)		231	231			
100237662	CUYAHOGA FALLS	OH		09/12/2025		169		(12)			(12)		157	157			
100237663	SAGINAW	MI		09/12/2025		357		(23)			(23)		334	334			
100237664	JOHNSTON	RI		09/12/2025		835		(28)			(28)		807	807			
100237665	OLDSMAR	FL		09/12/2025		1,078		(55)			(55)		1,023	1,023			
100237667	SPANISH FORK	UT		09/12/2025		565		(33)			(33)		532	532			
100237668	MIAMI GARDENS	FL		09/12/2025		480		(28)			(28)		452	452			
100237669	CASTAIC	CA		09/12/2025		409		(29)			(29)		380	380			
100237671	FAIRMONT	WV		09/12/2025		1,614		(52)			(52)		1,562	1,562			
100237672	WESTBROOK	CT		09/12/2025		66		(5)			(5)		61	61			
100237675	ALEXANDRIA	VA		09/12/2025		2,286		(153)			(153)		2,133	2,133			
100237676	DAWSONVILLE	GA		09/12/2025		128		(9)			(9)		119	119			
100237677	DETROIT	MI		09/12/2025		613		(31)			(31)		582	582			
100237678	TEMPE	AZ		09/12/2025		420		(20)			(20)		400	400			
100237680	COVINGTON	GA		09/12/2025		1,013		(52)			(52)		961	961			
100237681	SPANAWAY	WA		09/12/2025		550		(37)			(37)		513	513			
100237682	WINCHENDON	MA		09/12/2025		494		(26)			(26)		468	468			
100237683	DALLAS	OR		09/12/2025		379		(27)			(27)		352	352			
100237684	SOUTHINGTON	CT		09/12/2025		1,008		(61)			(61)		947	947			
100237685	BLAKELY	GA		09/12/2025		292		(21)			(21)		271	271			
100237686	TIVERTON	RI		09/12/2025		645		(29)			(29)		616	616			
100237689	MURRELLS INLET	SC		09/12/2025		198		(12)			(12)		186	186			
100237694	MILFORD	DE		09/12/2025		314		(23)			(23)		291	291			
100237695	ANTELOPE	CA		09/12/2025		276		(15)			(15)		261	261			
100237697	SYRACUSE	NY		09/12/2025		268		(19)			(19)		249	249			
100237698	RIO RANCHO	NM		09/12/2025		794		(42)			(42)		752	752			
100237699	INDIALANTIC	FL		09/12/2025		200		(14)			(14)		186	186			
100237700	PRAIRIE GROVE	AR		09/12/2025		181		(13)			(13)		168	168			
100237702	MOUNT SINAI	NY		09/12/2025		407		(29)			(29)		378	378			
100237703	SCOTTSBURG	IN		09/12/2025		602		(32)			(32)		570	570			
100237704	BOISE	ID		09/12/2025		182		(13)			(13)		169	169			
100237706	ELK GROVE	CA		09/12/2025		163		(9)			(9)		154	154			
100237708	BATH	ME		09/12/2025		360		(17)			(17)		343	343			
100237709	WASILLA	AK		09/12/2025		191		(14)			(14)		177	177			
100237710	RIPON	CA		09/12/2025		374		(24)			(24)		350	350			
100237711	WATERFORD	CA		09/12/2025		305		(19)			(19)		286	286			
100237712	MONTEREY	CA		09/12/2025		1,150		(41)			(41)		1,109	1,109			
100237713	ADDISON	IL		09/12/2025		486		(26)			(26)		460	460			
100237714	SAINT CLOUD	FL		09/12/2025		624		(29)			(29)		595	595			
100237715	SUWANEE	GA		09/12/2025		251		(18)			(18)		233	233			
100237719	DAVIS JUNCTION	IL		09/12/2025		258		(18)			(18)		240	240			
100237720	TRACY	CA		09/12/2025		2,402		(151)			(151)		2,251	2,251			
100237721	CHESAPEAKE	VA		09/12/2025		335		(20)			(20)		315	315			
100237722	DEDHAM	MA		09/12/2025		1,053		(38)			(38)		1,015	1,015			
100237723	AUGUSTA	GA		09/12/2025		244		(18)			(18)		226	226			
100237724	CLINTON	SC		09/12/2025		965		(57)			(57)		908	908			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237727	LITTLE FERRY	NJ		09/12/2025		758		(43)			(43)		715	715			
100237728	BOISE	ID		09/12/2025		233		(6)			(6)		227	227			
100237729	RAMONA	CA		09/12/2025		11,750		(428)			(428)		11,322	11,322			
100237730	WAIANAE	HI		09/12/2025		403		(29)			(29)		374	374			
100237731	GULFPORT	FL		09/12/2025		223		(16)			(16)		207	207			
100237732	VIRGINIA BEACH	VA		09/12/2025		65		(5)			(5)		60	60			
100237733	RONAN	MT		09/12/2025		488		(28)			(28)		460	460			
100237735	BRUNSWICK	ME		09/12/2025		577		(32)			(32)		545	545			
100237736	BRICK	NJ		09/12/2025		107		(8)			(8)		99	99			
100237737	GAINESVILLE	FL		09/12/2025		452		(26)			(26)		426	426			
100237738	POMPANO BEACH	FL		09/12/2025		1,119		(49)			(49)		1,070	1,070			
100237739	SODA SPRINGS	ID		09/12/2025		446		(11)			(11)		435	435			
100237740	CARVER	MN		09/12/2025		420		(23)			(23)		397	397			
100237742	MORRISTOWN	MN		09/12/2025		144		(7)			(7)		137	137			
100237744	LAS VEGAS	NV		09/12/2025		273		(20)			(20)		253	253			
100237745	HIRAM	GA		09/12/2025		339		(23)			(23)		316	316			
100237746	PELL CITY	AL		09/12/2025		228		(15)			(15)		213	213			
100237748	PORTLAND	OR		09/12/2025		280		(16)			(16)		264	264			
100237749	LAS VEGAS	NV		09/12/2025		628		(29)			(29)		599	599			
100237750	SOLSBERRY	IN		09/12/2025		274		(17)			(17)		257	257			
100237751	PHOENIX	AZ		09/12/2025		1,091		(79)			(79)		1,012	1,012			
100237752	PHOENIX	AZ		09/12/2025		1,762		(57)			(57)		1,705	1,705			
100237753	ONA	WV		09/12/2025		323		(19)			(19)		304	304			
100237757	NEWARK	DE		09/12/2025		176		(13)			(13)		163	163			
100237759	WOODSTOCK	VA		09/12/2025		184		(12)			(12)		172	172			
100237760	BUCKEYE	AZ		09/12/2025		304		(17)			(17)		287	287			
100237763	AURORA	CO		09/12/2025		482		(32)			(32)		450	450			
100237764	OAK RIDGE	NJ		09/12/2025		254		(14)			(14)		240	240			
100237766	DUBLIN	OH		09/12/2025		527		(36)			(36)		491	491			
100237767	WESTFIELD	IN		09/12/2025		873		(46)			(46)		827	827			
100237772	FAYETTEVILLE	GA		09/12/2025		1,660		(64)			(64)		1,596	1,596			
100237773	SAN LEANDRO	CA		09/12/2025		1,046		(53)			(53)		993	993			
100237774	POUGHKEEPSIE	NY		09/12/2025		378		(22)			(22)		356	356			
100237775	BELLEVILLE	IL		09/12/2025		191		(14)			(14)		177	177			
100237776	NEWPORT NEWS	VA		09/12/2025		194		(14)			(14)		180	180			
100237777	CANYON COUNTRY	CA		09/12/2025		1,242		(60)			(60)		1,182	1,182			
100237778	WARWICK	RI		09/12/2025		404		(27)			(27)		377	377			
100237779	ENGLEWOOD	FL		09/12/2025		1,994		(111)			(111)		1,883	1,883			
100237780	UKIAH	CA		09/12/2025		186		(13)			(13)		173	173			
100237781	MILFORD	CT		09/12/2025		442		(27)			(27)		415	415			
100237783	AVONDALE	AZ		09/12/2025		407		(21)			(21)		386	386			
100237785	S SALT LAKE	UT		09/12/2025		354		(25)			(25)		329	329			
100237787	CORAM	NY		09/12/2025		244		(18)			(18)		226	226			
100237791	SALINA	KS		09/12/2025		603		(15)			(15)		588	588			
100237794	METHUEN	MA		09/12/2025		55,527		(3,725)			(3,725)		51,802	51,802			
100237795	HAYWARD	CA		09/12/2025		1,523		(87)			(87)		1,436	1,436			
100237796	PLYMOUTH	MI		09/12/2025		616		(38)			(38)		578	578			
100237797	VALLEY STREAM	NY		09/12/2025		575		(28)			(28)		547	547			
100237798	MATAWAN	NJ		09/12/2025		409		(25)			(25)		384	384			
100237799	NEWBURY	NH		09/12/2025		302		(22)			(22)		280	280			
100237800	AYNOR	SC		09/12/2025		620		(37)			(37)		583	583			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237801	SEWELL	NJ		09/12/2025		2,129		(124)			(124)		2,005	2,005			
100237802	WILLIAMSTOWN	NJ		09/12/2025		2,086		(74)			(74)		2,012	2,012			
100237803	YUBA CITY	CA		09/12/2025		315		(18)			(18)		297	297			
100237804	TOMS RIVER	NJ		09/12/2025		63		(5)			(5)		58	58			
100237805	CHULA VISTA	CA		09/12/2025		2,010		(77)			(77)		1,933	1,933			
100237806	NEW SMYRNA BEACH	FL		09/12/2025		521		(32)			(32)		489	489			
100237807	MONROE TOWNSHIP	NJ		09/12/2025		253		(17)			(17)		236	236			
100237808	NORTH LAS VEGAS	NV		09/12/2025		95		(7)			(7)		88	88			
100237809	PALM BAY	FL		09/12/2025		302		(22)			(22)		280	280			
100237810	SANTEE	CA		09/12/2025		419		(22)			(22)		397	397			
100237811	MIDDLEBORO	MA		09/12/2025		117		(9)			(9)		108	108			
100237812	WALDEN	NY		09/12/2025		241		(17)			(17)		224	224			
100237813	JACKSONVILLE	FL		09/12/2025		176		(13)			(13)		163	163			
100237814	PHOENIX	AZ		09/12/2025		45		(3)			(3)		42	42			
100237815	WESTBROOK	ME		09/12/2025		126		(9)			(9)		117	117			
100237816	MYRTLE BEACH	SC		09/12/2025		18,345		(844)			(844)		17,501	17,501			
100237817	LEBANON	OR		09/12/2025		192		(14)			(14)		178	178			
100237818	STOCKTON	CA		09/12/2025		5,933		(62)			(62)		5,871	5,871			
100237819	AMHERST	NY		09/12/2025		784		(54)			(54)		730	730			
100237821	GANSEVOORT	NY		09/12/2025		362		(26)			(26)		336	336			
100237822	WINCHENDON	MA		09/12/2025		177		(11)			(11)		166	166			
100237823	WATERFORD	MI		09/12/2025		228		(14)			(14)		214	214			
100237824	FREDERICKSBURG	VA		09/12/2025		762		(37)			(37)		725	725			
100237825	MAPLEWOOD	NJ		09/12/2025		629		(34)			(34)		595	595			
100237826	HERMISTON	OR		09/12/2025		421		(30)			(30)		391	391			
100237828	WILLINGBORO	NJ		09/12/2025		655		(47)			(47)		608	608			
100237829	FOLEY	AL		09/12/2025		419		(29)			(29)		390	390			
100237830	BLOOMFIELD	NJ		09/12/2025		171		(12)			(12)		159	159			
100237831	PEORIA	IL		09/12/2025		508		(35)			(35)		473	473			
100237832	STOCKTON	CA		09/12/2025		287		(21)			(21)		266	266			
100237833	ATHENS	GA		09/12/2025		666		(36)			(36)		630	630			
100237834	BOULDER CITY	NV		09/12/2025		1,076		(38)			(38)		1,038	1,038			
100237835	ROCHESTER	MN		09/12/2025		1,140		(45)			(45)		1,095	1,095			
100237836	TAUNTON	MA		09/12/2025		336		(19)			(19)		317	317			
100237837	CASTRO VALLEY	CA		09/12/2025		857		(41)			(41)		816	816			
100237839	JOLIET	IL		09/12/2025		459		(24)			(24)		435	435			
100237840	CLERMONT	FL		09/12/2025		732		(42)			(42)		690	690			
100237841	LAND O LAKES	FL		09/12/2025		798		(39)			(39)		759	759			
100237845	MANALAPAN	NJ		09/12/2025		1,402		(83)			(83)		1,319	1,319			
100237846	PHOENIX	AZ		09/12/2025		130		(9)			(9)		121	121			
100237847	LITTLE RIVER	SC		09/12/2025		1,329		(70)			(70)		1,259	1,259			
100237848	CARROLLTON	VA		09/12/2025		464		(32)			(32)		432	432			
100237849	LANCASTER	SC		09/12/2025		342		(25)			(25)		317	317			
100237850	DECATUR	AL		09/12/2025		225		(16)			(16)		209	209			
100237851	WEBSTER	MA		09/12/2025		341		(25)			(25)		316	316			
100237852	MERIDIAN	ID		09/12/2025		520		(38)			(38)		482	482			
100237853	VIRGINIA BEACH	VA		09/12/2025		1,223		(82)			(82)		1,141	1,141			
100237854	NINE MILE FALLS	WA		09/12/2025		1,562		(51)			(51)		1,511	1,511			
100237855	BRIDGEWATER	VA		09/12/2025		377		(22)			(22)		355	355			
100237859	CERRITOS	CA		09/12/2025		833		(22)			(22)		811	811			
100237860	ELBE	WA		09/12/2025		212		(15)			(15)		197	197			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237861	CHINO	CA		09/12/2025		1,736		(82)			(82)		1,654	1,654			
100237863	NOVATO	CA		09/12/2025		540		(24)			(24)		516	516			
100237864	SANTA ROSA	CA		09/12/2025		271		(18)			(18)		253	253			
100237865	TAMPA	FL		09/12/2025		318		(20)			(20)		298	298			
100237866	CHESAPEAKE	VA		09/12/2025		1,181		(39)			(39)		1,142	1,142			
100237867	RENTON	WA		09/12/2025		425		(31)			(31)		394	394			
100237868	FRESNO	CA		09/12/2025		656		(33)			(33)		623	623			
100237870	CLOVIS	CA		09/12/2025		524		(18)			(18)		506	506			
100237871	SPARKS	NV		09/12/2025		848		(47)			(47)		801	801			
100237873	SAINT PAUL	MN		09/12/2025		117		(9)			(9)		108	108			
100237874	SOUTHAMPTON	NJ		09/12/2025		397		(24)			(24)		373	373			
100237876	LAKEWOOD	NJ		09/12/2025		282		(20)			(20)		262	262			
100237877	VISTA	CA		09/12/2025		145		(8)			(8)		137	137			
100237878	CARROLLTON	GA		09/12/2025		480		(26)			(26)		454	454			
100237879	MESA	AZ		09/12/2025		1,634		(85)			(85)		1,549	1,549			
100237880	LAS VEGAS	NV		09/12/2025		778		(37)			(37)		741	741			
100237881	WESTFIELD	NJ		09/12/2025		389		(23)			(23)		366	366			
100237882	MOORE	SC		09/12/2025		227		(13)			(13)		214	214			
100237883	PINE BUSH	NY		09/12/2025		557		(27)			(27)		530	530			
100237884	SPOTSYLVANIA	VA		09/12/2025		895		(64)			(64)		831	831			
100237886	BOISE	ID		09/12/2025		352		(25)			(25)		327	327			
100237887	AUBURN	WA		09/12/2025		213		(16)			(16)		197	197			
100237888	CAMILLUS	NY		09/12/2025		59		(4)			(4)		55	55			
100237890	HAMDEN	CT		09/12/2025		714		(44)			(44)		670	670			
100237891	INWOOD	NY		09/12/2025		529		(36)			(36)		493	493			
100237892	LEWISBURG	KY		09/12/2025		193		(12)			(12)		181	181			
100237893	MASCOTTE	FL		09/12/2025		146		(11)			(11)		135	135			
100237894	LAVEEN	AZ		09/12/2025		2,216		(80)			(80)		2,136	2,136			
100237895	WINDER	GA		09/12/2025		139		(10)			(10)		129	129			
100237896	MILWAUKIE	OR		09/12/2025		1,435		(71)			(71)		1,364	1,364			
100237899	N LAS VEGAS	NV		09/12/2025		680		(49)			(49)		631	631			
100237900	GREER	SC		09/12/2025		153		(11)			(11)		142	142			
100237901	BATTLE MOUNTAIN	NV		09/12/2025		414		(27)			(27)		387	387			
100237903	RIVERSIDE	CA		09/12/2025		549		(30)			(30)		519	519			
100237904	LIBERTY	IL		09/12/2025		192		(14)			(14)		178	178			
100237905	HOLYOKE	MA		09/12/2025		243		(18)			(18)		225	225			
100237906	GARDEN GROVE	CA		09/12/2025		154		(11)			(11)		143	143			
100237907	SENOIA	GA		09/12/2025		32,963		(2,374)			(2,374)		30,589	30,589			
100237909	AVONDALE	AZ		09/12/2025		441		(21)			(21)		420	420			
100237910	SANDY CREEK	NY		09/12/2025		372		(27)			(27)		345	345			
100237911	GREELEY	CO		09/12/2025		468		(34)			(34)		434	434			
100237912	CUMMING	GA		09/12/2025		1,349		(42)			(42)		1,307	1,307			
100237913	ORANGEVALE	CA		09/12/2025		354		(19)			(19)		335	335			
100237914	CHATHAM	VA		09/12/2025		170		(12)			(12)		158	158			
100237915	FONTANA	CA		09/12/2025		839		(47)			(47)		792	792			
100237916	REDMOND	OR		09/12/2025		711		(39)			(39)		672	672			
100237917	BRUNSWICK	GA		09/12/2025		373		(27)			(27)		346	346			
100237919	FISHERS	IN		09/12/2025		740		(39)			(39)		701	701			
100237921	CLEVELAND	OH		09/12/2025		497		(18)			(18)		479	479			
100237923	LOUISVILLE	KY		09/12/2025		405		(28)			(28)		377	377			
100237924	BURLINGTON	NJ		09/12/2025		482		(35)			(35)		447	447			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237926	WEST JORDAN	UT		09/12/2025		2,207		(101)			(101)		2,106	2,106			
100237927	PARSIPPANY	NJ		09/12/2025		368		(25)			(25)		343	343			
100237931	RENO	NV		09/12/2025		168		(12)			(12)		156	156			
100237932	GLENDALE	AZ		09/12/2025		86		(5)			(5)		81	81			
100237933	WEST MILTON	OH		09/12/2025		282		(19)			(19)		263	263			
100237934	WELLSVILLE	NY		09/12/2025		372		(27)			(27)		345	345			
100237935	MECHANICSVILLE	VA		09/12/2025		1,546		(78)			(78)		1,468	1,468			
100237936	OWENTON	KY		09/12/2025		1,999		(144)			(144)		1,855	1,855			
100237938	NORWOOD	MA		09/12/2025		949		(43)			(43)		906	906			
100237939	LANDING	NJ		09/12/2025		835		(43)			(43)		792	792			
100237940	ELVERTA	CA		09/12/2025		488		(31)			(31)		457	457			
100237941	LEONIA	NJ		09/12/2025		1,346		(68)			(68)		1,278	1,278			
100237943	SANTA CLARITA	CA		09/12/2025		2,418		(50)			(50)		2,368	2,368			
100237944	ZANESVILLE	OH		09/12/2025		111		(8)			(8)		103	103			
100237945	PALMDALE	CA		09/12/2025		726		(30)			(30)		696	696			
100237947	MONTCLAIR	NJ		09/12/2025		975		(29)			(29)		946	946			
100237948	DOWNERS GROVE	IL		09/12/2025		104		(8)			(8)		96	96			
100237949	BIGELOW	AR		09/12/2025		315		(21)			(21)		294	294			
100237950	WEST NEW YORK	NJ		09/12/2025		1,629		(42)			(42)		1,587	1,587			
100237951	CUMMING	GA		09/12/2025		201		(14)			(14)		187	187			
100237953	MEMPHIS	TN		10/10/2025		308		(14)			(14)		294	294			
100237955	MEMPHIS	TN		10/10/2025		308		(14)			(14)		294	294			
100237956	MEMPHIS	TN		10/10/2025		308		(14)			(14)		294	294			
100237957	MEMPHIS	TN		10/10/2025		313		(12)			(12)		301	301			
100237958	VALLEJO	CA		10/10/2025		843		(17)			(17)		826	826			
100237962	LOS ANGELES	CA		10/10/2025		531		(25)			(25)		506	506			
100237966	PRINCEVILLE	HI		10/10/2025		2,631		(59)			(59)		2,572	2,572			
100237967	SAN TAN VALLEY	AZ		10/10/2025		1,147		(54)			(54)		1,093	1,093			
100237968	SAN ANTONIO	TX		10/10/2025		408		(14)			(14)		394	394			
100237969	WYANDOTTE	MI		10/10/2025		4,950		(161)			(161)		4,789	4,789			
100237970	NORTH PLATTE	NE		10/10/2025		269		(4)			(4)		265	265			
100237971	CUTLER BAY	FL		10/10/2025		1,506		(40)			(40)		1,466	1,466			
100237974	HOUSTON	TX		10/10/2025		2,517		(68)			(68)		2,449	2,449			
100237976	LANSDALE	PA		10/10/2025		310		(13)			(13)		297	297			
100237977	DALLAS	TX		10/10/2025		342		(4)			(4)		338	338			
100237979	PHOENIX	AZ		10/10/2025		1,248		(20)			(20)		1,228	1,228			
100237981	MCMINNVILLE	OR		10/10/2025		1,018		(44)			(44)		974	974			
100237984	BELLEVILLE	NJ		10/10/2025		1,349		(47)			(47)		1,302	1,302			
100237988	DEARBORN	MI		10/10/2025		93,707		(3,857)			(3,857)		89,850	89,850			
100237990	LINCOLN	CA		10/10/2025		1,090		(51)			(51)		1,039	1,039			
100237993	DECATUR	GA		10/10/2025		746		(9)			(9)		737	737			
100237995	NORCROSS	GA		10/10/2025		1,766		28			28		1,794	1,794			
100237997	PHOENIX	AZ		10/10/2025		1,094		(45)			(45)		1,049	1,049			
100237998	WEST VALLEY CITY	UT		10/10/2025		2,081		(78)			(78)		2,003	2,003			
100238003	RENTON	WA		10/10/2025		2,074		(45)			(45)		2,029	2,029			
100238005	WOODBRIDGE	VA		10/10/2025		1,324		(60)			(60)		1,264	1,264			
100238006	CHICAGO	IL		10/10/2025		1,122		(7)			(7)		1,115	1,115			
100238008	SAN BRUNO	CA		10/10/2025		3,096		(105)			(105)		2,991	2,991			
100238009	SOUTH SALT LAKE CITY	UT		10/10/2025		2,184		(81)			(81)		2,103	2,103			
100238010	CHICAGO	IL		10/10/2025		456		(10)			(10)		446	446			
100238011	SALT LAKE CITY	UT		10/10/2025		3,382		(92)			(92)		3,290	3,290			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238012	CLOVIS	CA		10/10/2025		691		(16)			(16)		675	675			
100238014	ELK GROVE	CA		10/10/2025		975		(38)			(38)		937	937			
100238015	HAPPY VALLEY	OR		10/10/2025		1,010		(41)			(41)		969	969			
100238016	MIAMI	FL		10/10/2025		13,520		(272)			(272)		13,248	13,248			
100238018	COMPTON	CA		10/10/2025		2,252		(101)			(101)		2,151	2,151			
100238019	OAKLAND	CA		10/10/2025		2,060		(70)			(70)		1,990	1,990			
100238022	ARVADA	CO		10/10/2025		1,115		(51)			(51)		1,064	1,064			
100238023	FRONT ROYAL	VA		10/10/2025		343		(12)			(12)		331	331			
100238024	KEY COLONY BEACH	FL		10/10/2025		2,058		(53)			(53)		2,005	2,005			
100238026	SHELBYVILLE	KY		10/10/2025		438		(1)			(1)		437	437			
100238028	EL DORADO HILLS	CA		10/03/2025		4,237		(160)			(160)		4,077	4,077			
100238029	NORWALK	CT		10/03/2025		3,888		(85)			(85)		3,803	3,803			
100238031	DIXON	CA		10/03/2025		1,655		(36)			(36)		1,619	1,619			
100238032	FRESNO	CA		10/03/2025		1,429		(67)			(67)		1,362	1,362			
100238033	ALTADENA	CA		10/03/2025		1,916		(54)			(54)		1,862	1,862			
100238034	ELIZABETH	NJ		10/03/2025		1,600		9			9		1,609	1,609			
100238035	CHESTERFIELD	VA		10/03/2025		1,035		(44)			(44)		991	991			
100238038	ROSENBERG	TX		10/03/2025		1,671		(75)			(75)		1,596	1,596			
100238039	NEWTON	NJ		10/03/2025		1,198		(20)			(20)		1,178	1,178			
100238040	AUBURN	WA		10/03/2025		1,384		(61)			(61)		1,323	1,323			
100238041	DALLAS	TX		10/03/2025		911		(43)			(43)		868	868			
100238042	CARPENTERSVILLE	IL		10/03/2025		12,397		(224)			(224)		12,173	12,173			
100238043	SAN TAN VALLEY	AZ		10/03/2025		1,882		(30)			(30)		1,852	1,852			
100238044	MYAKKA CITY	FL		10/03/2025		1,323		(52)			(52)		1,271	1,271			
100238045	PORTLAND	OR		10/03/2025		1,540		(68)			(68)		1,472	1,472			
100238046	NORTH CHARLESTON	SC		10/03/2025		10,499		(228)			(228)		10,271	10,271			
100238047	GREENBRAE	CA		10/03/2025		1,846		(87)			(87)		1,759	1,759			
100238048	GLENWOOD SPRINGS	CO		10/03/2025		2,392		(63)			(63)		2,329	2,329			
100238050	COSTA MESA	CA		10/03/2025		997		(25)			(25)		972	972			
100238051	MERCED	CA		10/03/2025		380		(15)			(15)		365	365			
100238052	EVANS	CO		10/03/2025		827		(39)			(39)		788	788			
100238053	SANTA ANA	CA		10/03/2025		3,119		(91)			(91)		3,028	3,028			
100238054	HOUSTON	TX		10/03/2025		857		(40)			(40)		817	817			
100238055	CITRUS HEIGHTS	CA		10/03/2025		654		(21)			(21)		633	633			
100238056	DALLAS	TX		10/03/2025		1,624		11			11		1,635	1,635			
100238058	ALPINE MEADOWS	CA		10/03/2025		4,637		(185)			(185)		4,452	4,452			
100238059	LOS ANGELES	CA		10/03/2025		2,281		(31)			(31)		2,250	2,250			
100238061	LAS VEGAS	NV		10/03/2025		1,391		(50)			(50)		1,341	1,341			
100238064	LACEY	WA		10/03/2025		795		(11)			(11)		784	784			
100238065	KAILUA KONA	HI		10/03/2025		2,697		(34)			(34)		2,663	2,663			
100238066	HANFORD	CA		10/03/2025		1,053		(7)			(7)		1,046	1,046			
100238068	SKOKIE	IL		10/03/2025		878		12			12		890	890			
100238069	LACEY	WA		10/03/2025		798		(11)			(11)		787	787			
100238072	WEST PALM BEACH	FL		10/03/2025		587		(18)			(18)		569	569			
100238075	MESA	AZ		10/03/2025		2,649		(105)			(105)		2,544	2,544			
100238076	SIGNAL HILL	CA		10/03/2025		692		(19)			(19)		673	673			
100238079	ALEDO	TX		10/03/2025		3,318		(66)			(66)		3,252	3,252			
100238080	BIG BEAR LAKE	CA		10/03/2025		774		(22)			(22)		752	752			
100238081	SAN RAMON	CA		10/03/2025		4,746		(161)			(161)		4,585	4,585			
100238083	OAKLAND	CA		10/03/2025		989		(23)			(23)		966	966			
100238085	KELSEYVILLE	CA		10/03/2025		1,138		(49)			(49)		1,089	1,089			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238087	SOLANA BEACH	CA		10/03/2025		2,747		(89)			(89)		2,658	2,658			
100238089	MONUMENT	CO		10/03/2025		4,154		(146)			(146)		4,008	4,008			
100238090	SCOTTS VALLEY	CA		10/03/2025		4,596		(141)			(141)		4,455	4,455			
100238092	NORTH MYRTLE BEACH	SC		09/15/2025		682		(31)			(31)		651	651			
100238093	SNOHOMISH	WA		09/15/2025		3,061		(123)			(123)		2,938	2,938			
100238094	PATASKALA	OH		09/15/2025		694		(33)			(33)		661	661			
100238095	HUFFMAN	TX		09/15/2025		1,671		(82)			(82)		1,589	1,589			
100238096	NAPLES	FL		09/15/2025		1,052		(41)			(41)		1,011	1,011			
100238101	MIAMI	FL		09/15/2025		470		(14)			(14)		456	456			
100238102	DURHAM	NC		09/15/2025		959		(17)			(17)		942	942			
100238103	GIRARD	OH		09/15/2025		327		(15)			(15)		312	312			
100238104	DAVENPORT	FL		09/15/2025		696		(33)			(33)		663	663			
100238105	AURORA	CO		09/15/2025		1,574		(72)			(72)		1,502	1,502			
100238106	PATASKALA	OH		09/15/2025		688		(18)			(18)		670	670			
100238108	SAINT CLOUD	FL		09/15/2025		1,188		(36)			(36)		1,152	1,152			
100238109	SEAFORD	DE		09/15/2025		440		(13)			(13)		427	427			
100238111	TURLOCK	CA		09/15/2025		524		(25)			(25)		499	499			
100238113	LEOMINSTER	MA		09/15/2025		1,319		(48)			(48)		1,271	1,271			
100238114	SAN JOSE	CA		09/15/2025		2,402		(92)			(92)		2,310	2,310			
100238115	MILPITAS	CA		09/15/2025		5,450		(232)			(232)		5,218	5,218			
100238116	CARY	NC		09/15/2025		1,126		(48)			(48)		1,078	1,078			
100238117	ANACORTES	WA		09/15/2025		1,026		(48)			(48)		978	978			
100238118	SPRING VALLEY	CA		09/15/2025		1,053		(48)			(48)		1,005	1,005			
100238120	BEAVERTON	OR		09/15/2025		1,181		(25)			(25)		1,156	1,156			
100238123	SALEM	UT		09/15/2025		2,712		(73)			(73)		2,639	2,639			
100238124	AUSTIN	TX		09/15/2025		649		(23)			(23)		626	626			
100238125	REDLANDS	CA		09/15/2025		1,411		(51)			(51)		1,360	1,360			
100238127	LADERA RANCH	CA		09/15/2025		111		(4)			(4)		107	107			
100238128	EL CAJON	CA		09/15/2025		1,708		(49)			(49)		1,659	1,659			
100238129	GILROY	CA		09/15/2025		3,669		(150)			(150)		3,519	3,519			
100238130	YORBA LINDA	CA		09/15/2025		1,786		(41)			(41)		1,745	1,745			
100238131	ROSEVILLE	CA		09/15/2025		1,133		(50)			(50)		1,083	1,083			
100238132	OCALA	FL		09/15/2025		520		(13)			(13)		507	507			
100238135	WEST COVINA	CA		09/15/2025		1,821		(8)			(8)		1,813	1,813			
100238137	WHITTIER	CA		09/15/2025		1,555		(35)			(35)		1,520	1,520			
100238138	BRENTWOOD	CA		09/15/2025		1,602		(69)			(69)		1,533	1,533			
100238139	FONTANA	CA		09/15/2025		831		(7)			(7)		824	824			
100238141	RANCHO CUCAMONGA	CA		09/15/2025		2,352		(91)			(91)		2,261	2,261			
100238142	FONTANA	CA		09/15/2025		1,250		(35)			(35)		1,215	1,215			
100238144	SUGARLOAF	CA		09/15/2025		624		(13)			(13)		611	611			
100238145	SALT LAKE CITY	UT		09/15/2025		1,337		(48)			(48)		1,289	1,289			
100238146	SALT LAKE CITY	UT		09/15/2025		1,316		(44)			(44)		1,272	1,272			
100238147	KEY WEST	FL		09/15/2025		1,291		(25)			(25)		1,266	1,266			
100238148	SAN BERNARDINO	CA		09/15/2025		550		(25)			(25)		525	525			
100238149	LONG BEACH	CA		09/15/2025		464		(10)			(10)		454	454			
100238150	PORT CHARLOTTE	FL		09/15/2025		601		(17)			(17)		584	584			
100238151	LEMON GROVE	CA		09/15/2025		1,475		(62)			(62)		1,413	1,413			
100238153	TAVERNIER	FL		09/15/2025		1,133		8			8		1,141	1,141			
100238154	MODESTO	CA		09/15/2025		901		5			5		906	906			
100238155	SARASOTA	FL		09/15/2025		1,846		(68)			(68)		1,778	1,778			
100238156	PALM BAY	FL		09/15/2025		474		(12)			(12)		462	462			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238157	SANTA CRUZ	CA		09/15/2025		4,395		(159)			(159)		4,236	4,236			
100238158	OAK RIDGE	TN		09/15/2025		570		(20)			(20)		550	550			
100238164	ALHAMBRA	CA		09/15/2025		1,597		(39)			(39)		1,558	1,558			
100238166	LAKE ELSINORE	CA		09/15/2025		1,310		(27)			(27)		1,283	1,283			
100238167	EMERYVILLE	CA		09/15/2025		922		(32)			(32)		890	890			
100238169	GRANDVIEW	MO		09/15/2025		405		(19)			(19)		386	386			
100238170	SOUTH GATE	CA		09/15/2025		952		(43)			(43)		909	909			
100238171	SARASOTA	FL		09/15/2025		1,350		(37)			(37)		1,313	1,313			
100238172	HALTOM CITY	TX		09/15/2025		618		(12)			(12)		606	606			
100238173	AZUSA	CA		09/15/2025		1,841		(49)			(49)		1,792	1,792			
100238176	CORAL SPRINGS	FL		09/15/2025		271		(10)			(10)		261	261			
100238179	ANAHEIM	CA		09/15/2025		1,552		(50)			(50)		1,502	1,502			
100238181	SANTEE	CA		09/15/2025		1,735		(63)			(63)		1,672	1,672			
100238183	RIVERSIDE	CA		09/15/2025		797		(5)			(5)		792	792			
100238184	TOMBALL	TX		09/15/2025		478		(3)			(3)		475	475			
100238185	CAPITOLA	CA		09/15/2025		4,148		(124)			(124)		4,024	4,024			
100238186	POINCIANA	FL		09/15/2025		408		(5)			(5)		403	403			
100238187	MIAMI	FL		09/15/2025		886		(16)			(16)		870	870			
100238188	BRADENTON	FL		09/15/2025		512		(12)			(12)		500	500			
100238189	BREA	CA		09/15/2025		1,112		(5)			(5)		1,107	1,107			
100238190	PARAMOUNT	CA		09/15/2025		1,246		(28)			(28)		1,218	1,218			
100238192	TAMARAC	FL		09/15/2025		643		(20)			(20)		623	623			
100238193	HESPERIA	CA		09/15/2025		1,181		(51)			(51)		1,130	1,130			
100238195	FONTANA	CA		09/15/2025		1,562		(34)			(34)		1,528	1,528			
100238198	GRANADA HILLS AREA LOS ANGELE	CA		09/15/2025		2,755		(95)			(95)		2,660	2,660			
100238199	NORTH HILLS AREA LOS ANGELES	CA		09/15/2025		2,226		(76)			(76)		2,150	2,150			
100238200	HAZLETON	PA		09/15/2025		770		(12)			(12)		758	758			
100238201	MORROW BAY	CA		09/15/2025		2,963		(121)			(121)		2,842	2,842			
100238202	GRANADA HILLS AREA LOS ANGELE	CA		09/15/2025		2,569		(83)			(83)		2,486	2,486			
100238203	SAINT CHARLES	MO		09/15/2025		1,880		54			54		1,934	1,934			
100238204	KANSAS CITY	MO		09/18/2025		284		(11)			(11)		273	273			
100238205	GIG HARBOR	WA		09/18/2025		3,296		(149)			(149)		3,147	3,147			
100238206	OKEMOS	MI		09/18/2025		781		(37)			(37)		744	744			
100238207	DAGSBORO	DE		09/18/2025		539		(20)			(20)		519	519			
100238208	RICHMOND	VA		09/18/2025		1,480		(15)			(15)		1,465	1,465			
100238209	ROANOKE	VA		09/18/2025		636		1			1		637	637			
100238210	LOS ANGELES	CA		09/18/2025		4,699		(103)			(103)		4,596	4,596			
100238211	NEW HAVEN	CT		09/18/2025		493		(14)			(14)		479	479			
100238212	WILMINGTON	DE		09/18/2025		623		15			15		638	638			
100238214	MIAMI	FL		09/18/2025		846		(36)			(36)		810	810			
100238215	WACO	TX		09/18/2025		289		(12)			(12)		277	277			
100238216	BROKEN ARROW	OK		09/18/2025		400		(15)			(15)		385	385			
100238217	MIAMI	FL		09/18/2025		399		12			12		411	411			
100238218	COLUMBUS	GA		09/18/2025		335		(15)			(15)		320	320			
100238219	CLARKSVILLE	TN		09/18/2025		526		(16)			(16)		510	510			
100238221	SHERMAN	TX		09/18/2025		480		(8)			(8)		472	472			
100238223	NORTH FORT MYERS	FL		09/18/2025		608		(14)			(14)		594	594			
100238226	GLENCOE	IL		09/18/2025		1,646		(55)			(55)		1,591	1,591			
100238227	PROVIDENCE FORGE	VA		09/18/2025		669		(11)			(11)		658	658			
100238228	BRUNSWICK	OH		09/18/2025		557		(26)			(26)		531	531			
100238229	RANSON	WV		09/18/2025		1,248		(11)			(11)		1,237	1,237			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238230	PROVIDENCE VILLAGE	TX		09/18/2025		419		(8)			(8)		411	411			
100238231	SCOTTSDALE	AZ		09/18/2025		3,058		(143)			(143)		2,915	2,915			
100238232	OAKWOOD	OH		09/18/2025		544		(6)			(6)		538	538			
100238234	HICKORY	NC		09/18/2025		466		(21)			(21)		445	445			
100238238	WILSON	NC		09/18/2025		475							475	475			
100238239	FORT MILL	SC		09/18/2025		755		(32)			(32)		723	723			
100238240	WICHITA	KS		09/18/2025		549		(26)			(26)		523	523			
100238241	WOODBURN	IN		09/18/2025		634		(14)			(14)		620	620			
100238242	OCEAN ISLE BEACH	NC		09/18/2025		644		(19)			(19)		625	625			
100238244	WASHINGTON	DC		09/18/2025		620		(31)			(31)		589	589			
100238246	SAN RAMON	CA		09/18/2025		3,312		(143)			(143)		3,169	3,169			
100238247	PORTSMOUTH	VA		09/18/2025		478		(22)			(22)		456	456			
100238248	BURBANK	CA		09/19/2025		1,313		(33)			(33)		1,280	1,280			
100238250	LOS ANGELES	CA		09/19/2025		1,887		(50)			(50)		1,837	1,837			
100238251	BALDWIN PARK	CA		09/19/2025		2,488		(4)			(4)		2,484	2,484			
100238252	GLENDALE	CA		09/19/2025		4,134		(159)			(159)		3,975	3,975			
100238253	FRESNO	CA		09/19/2025		906		(26)			(26)		880	880			
100238254	EDMOND	OK		09/19/2025		663		(7)			(7)		656	656			
100238255	TUJUNGA	CA		09/19/2025		1,996		(81)			(81)		1,915	1,915			
100238256	GLENDALE	CA		09/19/2025		3,035		(44)			(44)		2,991	2,991			
100238257	STATEN ISLAND	NY		09/19/2025		1,492		17			17		1,509	1,509			
100238258	WALTHAM	MA		09/19/2025		1,450		27			27		1,477	1,477			
100238259	PLANTATION	FL		09/19/2025		1,257		(1)			(1)		1,256	1,256			
100238260	LAS VEGAS	NV		09/19/2025		609		(29)			(29)		580	580			
100238261	PARRISH	FL		09/19/2025		626		15			15		641	641			
100238262	HENDERSON	NV		09/19/2025		334		(16)			(16)		318	318			
100238263	KISSIMMEE	FL		09/19/2025		2,173		(20)			(20)		2,153	2,153			
100238264	GRANADA HILLS	CA		09/19/2025		2,496		(57)			(57)		2,439	2,439			
100238265	VAN NUYS	CA		09/19/2025		1,521		(58)			(58)		1,463	1,463			
100238266	LOS ANGELES	CA		09/19/2025		4,994		(118)			(118)		4,876	4,876			
100238267	WATERBURY	CT		09/19/2025		700		(28)			(28)		672	672			
100238268	ARLETA	CA		09/19/2025		1,761		(54)			(54)		1,707	1,707			
100238269	WOODLAND HILLS	CA		09/19/2025		2,541		(95)			(95)		2,446	2,446			
100238270	SANTA ANA	CA		09/19/2025		7,200		(209)			(209)		6,991	6,991			
100238272	HOMESTEAD	FL		09/19/2025		887		7			7		894	894			
100238274	BOCA RATON	FL		09/19/2025		1,440		(38)			(38)		1,402	1,402			
100238275	FALLBROOK	CA		09/19/2025		1,579		(62)			(62)		1,517	1,517			
100238276	FOLSOM	CA		09/19/2025		2,310		(31)			(31)		2,279	2,279			
100238278	LOS ANGELES	CA		09/19/2025		861		(40)			(40)		821	821			
100238279	DESERT HOT SPRINGS	CA		09/19/2025		770		(36)			(36)		734	734			
100238280	HILLSBORO	OH		09/19/2025		718		(11)			(11)		707	707			
100238281	BAKERSFIELD	CA		09/19/2025		886		(29)			(29)		857	857			
100238282	CALIFORNIA CITY	CA		09/19/2025		1,442		(34)			(34)		1,408	1,408			
100238283	SANTA ANA	CA		09/19/2025		2,854		(20)			(20)		2,834	2,834			
100238284	HACKENSACK	NJ		09/19/2025		1,538		13			13		1,551	1,551			
100238285	CHICAGO	IL		09/19/2025		645		(10)			(10)		635	635			
100238286	ROCKWALL	TX		09/19/2025		1,314		(52)			(52)		1,262	1,262			
100238288	DANBURY	CT		09/19/2025		915		(10)			(10)		905	905			
100238289	LONG BEACH	CA		09/19/2025		817		(12)			(12)		805	805			
100238290	RIVERSIDE	CA		09/19/2025		1,166		(55)			(55)		1,111	1,111			
100238291	LOS GATOS	CA		09/19/2025		4,481		(123)			(123)		4,358	4,358			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238292	PHOENIX	AZ		09/19/2025		165		(5)			(5)		160	160			
100238293	WEST PALM BEACH	FL		09/19/2025		579		(22)			(22)		557	557			
100238294	HESPERIA	CA		09/19/2025		807		13			13		820	820			
100238296	BAYTOWN	TX		09/19/2025		842		7			7		849	849			
100238297	TULARE	CA		09/19/2025		521		4			4		525	525			
100238298	TRACY	CA		09/19/2025		2,162		(70)			(70)		2,092	2,092			
100238299	FITCHBURG	WI		09/19/2025		2,649		(51)			(51)		2,598	2,598			
100238300	PASADENA	CA		09/19/2025		837		(3)			(3)		834	834			
100238302	WARWICK	RI		09/19/2025		996		1			1		997	997			
100238303	LIVE OAK	TX		09/19/2025		433		4			4		437	437			
100238304	SOUTH GATE	CA		09/19/2025		1,134		(3)			(3)		1,131	1,131			
100238305	MIAMI	FL		09/19/2025		1,198		(52)			(52)		1,146	1,146			
100238306	LOS ANGELES	CA		09/19/2025		4,789		(205)			(205)		4,584	4,584			
100238307	BOILING SPRINGS	SC		09/19/2025		1,063		(40)			(40)		1,023	1,023			
100238309	RANCHO CUCAMONGA	CA		09/19/2025		2,008		(69)			(69)		1,939	1,939			
100238310	SANTA CLARITA	CA		09/19/2025		766		(32)			(32)		734	734			
100238311	BRANDON	FL		09/19/2025		340		(2)			(2)		338	338			
100238312	HURST	TX		09/19/2025		609		7			7		616	616			
100238313	SURPRISE	AZ		09/19/2025		1,309		(13)			(13)		1,296	1,296			
100238314	PALM SPRINGS	CA		09/19/2025		3,399		(13)			(13)		3,386	3,386			
100238315	STANTON	CA		09/19/2025		1,489		6			6		1,495	1,495			
100238316	CHANDLER	AZ		09/19/2025		1,534		(8)			(8)		1,526	1,526			
100238317	AUBURN	CA		09/19/2025		1,270		(24)			(24)		1,246	1,246			
100238318	TUJUNGA	CA		09/19/2025		1,048		(41)			(41)		1,007	1,007			
100238319	HAYWARD	CA		09/19/2025		1,931		(62)			(62)		1,869	1,869			
100238320	SCOTTSDALE	AZ		09/19/2025		2,100		(42)			(42)		2,058	2,058			
100238321	IRVING	TX		09/19/2025		2,726		(61)			(61)		2,665	2,665			
100238322	READING	PA		09/19/2025		453							453	453			
100238323	LAKEWOOD	CO		09/19/2025		1,142		(28)			(28)		1,114	1,114			
100238324	PARKER	CO		09/19/2025		778		(37)			(37)		741	741			
100238326	INDIANAPOLIS	IN		09/19/2025		17,241		(295)			(295)		16,946	16,946			
100238327	ORANGE	CA		09/19/2025		1,050		(49)			(49)		1,001	1,001			
100238328	MANSFIELD	TX		09/19/2025		839		12			12		851	851			
100238329	YORBA LINDA	CA		09/19/2025		64,998		(2,274)			(2,274)		62,724	62,724			
100238331	CHESAPEAKE	VA		09/19/2025		434		1			1		435	435			
100238332	JACKSONVILLE	FL		09/19/2025		1,014		(17)			(17)		997	997			
100238333	SACRAMENTO	CA		09/19/2025		722		(16)			(16)		706	706			
100238334	GLENDALE	CA		09/19/2025		1,881		(9)			(9)		1,872	1,872			
100238335	HUTTO	TX		09/19/2025		280		(13)			(13)		267	267			
100238336	BRADENTON	FL		09/19/2025		2,014		(38)			(38)		1,976	1,976			
100238337	SANTA CLARITA	CA		09/19/2025		1,062		(1)			(1)		1,061	1,061			
100238338	BENTONVILLE	AR		09/19/2025		1,139		(34)			(34)		1,105	1,105			
100238339	WOODBURN	OR		09/19/2025		1,126		(18)			(18)		1,108	1,108			
100238340	LOS ANGELES	CA		09/19/2025		1,544		(72)			(72)		1,472	1,472			
100238342	SMITHVILLE	MO		09/19/2025		3,914		30			30		3,944	3,944			
100238343	SIMPSONVILLE	SC		09/19/2025		2,542		(103)			(103)		2,439	2,439			
100238344	NAPLES	FL		09/19/2025		1,066		(50)			(50)		1,016	1,016			
100238345	YACHATS	OR		09/19/2025		181,329		(4,797)			(4,797)		176,532	176,532			
100238346	MENIFEE	CA		09/19/2025		1,295		(38)			(38)		1,257	1,257			
100238347	OAKLAND	CA		09/19/2025		666		(31)			(31)		635	635			
100238349	JERSEY CITY	NJ		09/19/2025		781		(37)			(37)		744	744			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238355	LA QUINTA	CA		09/19/2025		1,493		(53)			(53)		1,440	1,440			
100238356	CHARLOTTE	NC		09/19/2025		10,304		(375)			(375)		9,929	9,929			
100238357	SAN DIEGO	CA		09/19/2025		1,318		(39)			(39)		1,279	1,279			
100238358	GIBSONTON	FL		09/19/2025		573		(27)			(27)		546	546			
100238359	ORANGE BEACH	AL		09/19/2025		25,894		(1,054)			(1,054)		24,840	24,840			
100238360	ITASCA	IL		09/19/2025		351		(10)			(10)		341	341			
100238361	ITASCA	IL		09/19/2025		350		(9)			(9)		341	341			
100238362	BURBANK	CA		09/19/2025		21,621		(701)			(701)		20,920	20,920			
100238363	ALTADENA	CA		09/19/2025		2,056		(63)			(63)		1,993	1,993			
100238367	FOREST GROVE	OR		09/19/2025		1,206		(42)			(42)		1,164	1,164			
100238369	MINNEAPOLIS	MN		09/19/2025		557		(26)			(26)		531	531			
100238372	RIDGEFIELD	WA		09/19/2025		2,008		(52)			(52)		1,956	1,956			
100238373	STAFFORD	VA		09/19/2025		1,060		(50)			(50)		1,010	1,010			
100238374	PARSIPPANY	NJ		09/19/2025		769		(36)			(36)		733	733			
100238375	WESTMINSTER	CA		09/19/2025		2,253		(106)			(106)		2,147	2,147			
100238377	JOHNS CREEK	GA		09/19/2025		1,019		(41)			(41)		978	978			
100238378	REDMOND	WA		09/19/2025		958		(38)			(38)		920	920			
100238379	PFLUGERVILLE	TX		09/19/2025		560		(25)			(25)		535	535			
100238380	TAMPA	FL		09/19/2025		1,366		(64)			(64)		1,302	1,302			
100238381	RANCHO CUCAMONGA	CA		09/19/2025		2,577		(121)			(121)		2,456	2,456			
100238383	LIVINGSTON	TX		09/19/2025		556		(16)			(16)		540	540			
100238385	SUGARLOAF	PA		09/19/2025		2,652		(94)			(94)		2,558	2,558			
100238386	BOONE	NC		09/19/2025		824		(18)			(18)		806	806			
100238388	COLLEGE STATION	TX		09/19/2025		572		(22)			(22)		550	550			
100238389	CRYSTAL BEACH	TX		09/19/2025		961		(22)			(22)		939	939			
100238390	SHOW LOW	AZ		09/19/2025		1,277		(36)			(36)		1,241	1,241			
100238391	BASYE	VA		09/19/2025		778		(28)			(28)		750	750			
100238392	BAKERSFIELD	CA		09/19/2025		771		(29)			(29)		742	742			
100238393	MATLACHA	FL		09/19/2025		505		(19)			(19)		486	486			
100238394	CINCINNATI	OH		09/19/2025		473		(18)			(18)		455	455			
100238395	VAN NUYS	CA		09/19/2025		2,121		(62)			(62)		2,059	2,059			
100238396	LARAMIE	WY		09/19/2025		687		(13)			(13)		674	674			
100238397	COLUMBUS	OH		09/19/2025		13,654		(340)			(340)		13,314	13,314			
100238398	PITTSBURGH	PA		09/19/2025		853		3			3		856	856			
100238399	MISSOURI CITY	TX		09/19/2025		842		(32)			(32)		810	810			
100238400	RALEIGH	NC		09/19/2025		952		3			3		955	955			
100238402	SAN DIEGO	CA		09/19/2025		657		(21)			(21)		636	636			
100238403	LEXINGTON	VA		09/19/2025		1,347		(37)			(37)		1,310	1,310			
100238404	SEATTLE	WA		09/19/2025		1,712		(49)			(49)		1,663	1,663			
100238405	KEY WEST	FL		09/19/2025		3,633		(117)			(117)		3,516	3,516			
100238406	VALDOSTA	GA		09/19/2025		2,186		(83)			(83)		2,103	2,103			
100238407	VISALIA	CA		09/19/2025		95,312		(3,277)			(3,277)		92,035	92,035			
100238408	ANTIOCH	TN		09/19/2025		586							586	586			
100238410	LISBON	CT		09/19/2025		592		(22)			(22)		570	570			
100238411	RICHMOND	VA		09/19/2025		823		(26)			(26)		797	797			
100238412	MARIETTA	GA		09/19/2025		889		22			22		911	911			
100238413	CONESTOGA	PA		09/19/2025		1,506		(37)			(37)		1,469	1,469			
100238414	PALMDALE	CA		09/19/2025		1,019		(30)			(30)		989	989			
100238415	CONCORD	CA		09/19/2025		1,271		12			12		1,283	1,283			
100238417	KERHONKSON	NY		09/19/2025		782		(30)			(30)		752	752			
100238418	KILL DEVIL HILLS	NC		09/19/2025		1,018		(31)			(31)		987	987			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238419	MARATHON	FL		09/19/2025		2,166		(71)			(71)		2,095	2,095			
100238421	JUPITER	FL		09/19/2025		4,097		(104)			(104)		3,993	3,993			
100238422	MINNEAPOLIS	MN		09/19/2025		594		(22)			(22)		572	572			
100238423	KATY	TX		09/19/2025		519		(19)			(19)		500	500			
100238424	SOUTH JORDAN	UT		09/19/2025		989		(14)			(14)		975	975			
100238425	TEMECULA	CA		09/19/2025		1,259		(32)			(32)		1,227	1,227			
100238426	MINERAL	VA		09/19/2025		1,395		(53)			(53)		1,342	1,342			
100238427	VIRGINIA BEACH	VA		09/19/2025		601		(19)			(19)		582	582			
100238428	PORT CLINTON	OH		09/19/2025		647		(12)			(12)		635	635			
100238429	SCHAUMBURG	IL		09/19/2025		544		(5)			(5)		539	539			
100238430	VERO BEACH	FL		09/19/2025		1,185		(35)			(35)		1,150	1,150			
100238431	CHARLOTTE	NC		09/19/2025		921		(20)			(20)		901	901			
100238433	ROSEVILLE	CA		09/19/2025		1,145		(26)			(26)		1,119	1,119			
100238434	LOUISVILLE	KY		09/19/2025		437		(17)			(17)		420	420			
100238435	NICHOLASVILLE	KY		09/19/2025		436		(16)			(16)		420	420			
100238436	EMERALD ISLE	NC		09/19/2025		842		(14)			(14)		828	828			
100238437	NORTH PORT	FL		09/19/2025		930		(6)			(6)		924	924			
100238438	PAWLEYS ISLAND	SC		09/19/2025		684		(22)			(22)		662	662			
100238439	ATLANTA	GA		09/19/2025		496		(19)			(19)		477	477			
100238440	SACRAMENTO	CA		09/19/2025		756		(29)			(29)		727	727			
100238441	ATLANTA	GA		09/19/2025		714		(27)			(27)		687	687			
100238442	RICHMOND	VA		09/19/2025		2,224		(51)			(51)		2,173	2,173			
100238443	MEADOW VALLEY	CA		09/19/2025		852		(21)			(21)		831	831			
100238444	NEDERLAND	TX		09/19/2025		597		(21)			(21)		576	576			
100238445	PANAMA CITY BEACH	FL		09/19/2025		1,513		(49)			(49)		1,464	1,464			
100238446	MAKAWAO	HI		09/19/2025		2,822		(86)			(86)		2,736	2,736			
100238447	ABINGDON	MD		09/19/2025		691		(26)			(26)		665	665			
100238449	MIAMI	FL		09/19/2025		744		(28)			(28)		716	716			
100238450	ATLANTA	GA		09/19/2025		898		(31)			(31)		867	867			
100238451	OAKWOOD	OH		09/19/2025		900		(23)			(23)		877	877			
100238452	RIPON	CA		09/19/2025		1,365		(45)			(45)		1,320	1,320			
100238454	CINCINNATI	OH		09/19/2025		485		(16)			(16)		469	469			
100238455	COLUMBIA	MD		09/19/2025		674		(26)			(26)		648	648			
100238456	HUFFMAN	TX		09/19/2025		1,523		(41)			(41)		1,482	1,482			
100238457	PASO ROBLES	CA		09/19/2025		1,081		(22)			(22)		1,059	1,059			
100238458	SUFFOLK	VA		09/19/2025		539		(20)			(20)		519	519			
100238459	PORTSMOUTH	VA		09/19/2025		575		(22)			(22)		553	553			
100238460	CAVE CREEK	AZ		09/19/2025		1,980		(69)			(69)		1,911	1,911			
100238461	BROOKHAVEN	GA		09/19/2025		1,210		(41)			(41)		1,169	1,169			
100238462	ALTON BAY	NH		09/19/2025		988		(34)			(34)		954	954			
100238463	LAVON	TX		09/19/2025		688		(5)			(5)		683	683			
100238464	WAIANAE	HI		09/19/2025		2,753		(104)			(104)		2,649	2,649			
100238465	BASKING RIDGE	NJ		09/19/2025		576		(19)			(19)		557	557			
100238466	MIAMI	FL		09/19/2025		1,360		(42)			(42)		1,318	1,318			
100238467	LAWRENCEVILLE	GA		09/19/2025		4,306		(151)			(151)		4,155	4,155			
100238468	SALT LAKE CITY	UT		09/19/2025		481		(14)			(14)		467	467			
100238470	LYNCHBURG	VA		09/19/2025		1,869		(65)			(65)		1,804	1,804			
100238471	KATY	TX		09/19/2025		1,537		(40)			(40)		1,497	1,497			
100238472	RALEIGH	NC		09/19/2025		862		(33)			(33)		829	829			
100238473	WAUWATOSA	WI		09/19/2025		1,111		(21)			(21)		1,090	1,090			
100238474	SPRING	TX		09/19/2025		592		(12)			(12)		580	580			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238477	RIPON	CA		09/19/2025		1,202		(36)			(36)		1,166	1,166			
100238478	MANNING	SC		09/19/2025		805		(20)			(20)		785	785			
100238480	CAPE CORAL	FL		09/19/2025		491		(18)			(18)		473	473			
100238481	LAS VEGAS	NV		09/19/2025		55,531		(1,589)			(1,589)		53,942	53,942			
100238482	PLEASANTON	CA		09/19/2025		2,427		(84)			(84)		2,343	2,343			
100238484	LODI	CA		09/19/2025		1,044		(36)			(36)		1,008	1,008			
100238485	DICKINSON	TX		09/19/2025		525		(10)			(10)		515	515			
100238486	PROVIDENCE VILLAGE	TX		09/19/2025		693		(21)			(21)		672	672			
100238487	PLAINSBORO	NJ		09/19/2025		570		(15)			(15)		555	555			
100238488	LAKESIDE	AZ		09/19/2025		4,019		(70)			(70)		3,949	3,949			
100238490	WILLMAR	MN		09/19/2025		2,612		(68)			(68)		2,544	2,544			
100238491	GULF BREEZE	FL		09/19/2025		508		(18)			(18)		490	490			
100238492	VIAN	OK		09/19/2025		497		(5)			(5)		492	492			
100238494	COLCHESTER	VT		09/19/2025		635		(18)			(18)		617	617			
100238495	CHARLOTTE	NC		09/19/2025		1,825		1			1		1,826	1,826			
100238496	LAS VEGAS	NV		09/19/2025		1,271		(8)			(8)		1,263	1,263			
100238497	ASHLAND	OR		09/19/2025		1,519		(47)			(47)		1,472	1,472			
100238498	VENICE	FL		09/19/2025		2,334		(64)			(64)		2,270	2,270			
100238499	SAINT LOUIS	MO		09/19/2025		498		(15)			(15)		483	483			
100238501	THE VILLAGES	FL		09/19/2025		693		(26)			(26)		667	667			
100238502	DEARBORN	MI		09/19/2025		2,529		(85)			(85)		2,444	2,444			
100238504	SACRAMENTO	CA		09/19/2025		857		(32)			(32)		825	825			
100238505	TACOMA	WA		09/19/2025		4,082		(133)			(133)		3,949	3,949			
100238506	SAINT MARYS	GA		09/19/2025		514		(19)			(19)		495	495			
100238507	MASON	OH		09/19/2025		618		(22)			(22)		596	596			
100238508	LIGHTHOUSE POINT	FL		09/19/2025		1,804		(55)			(55)		1,749	1,749			
100238510	SACRAMENTO	CA		09/19/2025		911		(32)			(32)		879	879			
100238511	LAKE STEVENS	WA		09/19/2025		1,567		(53)			(53)		1,514	1,514			
100238512	COCOA BEACH	FL		09/19/2025		950		(22)			(22)		928	928			
100238513	EVERETT	MA		09/19/2025		23,344		(680)			(680)		22,664	22,664			
100238514	ROBBINSVILLE	NJ		09/19/2025		2,009		(28)			(28)		1,981	1,981			
100238515	NOVI	MI		09/19/2025		756		(9)			(9)		747	747			
100238517	TALLAHASSEE	FL		09/19/2025		426		(16)			(16)		410	410			
100238518	WATERTOWN	WI		09/19/2025		466		(16)			(16)		450	450			
100238519	JACKSONVILLE BEACH	FL		09/19/2025		461		(17)			(17)		444	444			
100238521	MOUNT LAUREL	NJ		09/19/2025		772		(18)			(18)		754	754			
100238522	LYNN HAVEN	FL		09/19/2025		572		(14)			(14)		558	558			
100238523	CAPE MAY	NJ		09/19/2025		1,311		(29)			(29)		1,282	1,282			
100238524	BROKEN ARROW	OK		09/19/2025		961		(36)			(36)		925	925			
100238525	VALLEJO	CA		09/19/2025		1,105		(36)			(36)		1,069	1,069			
100238526	PORTLAND	OR		09/19/2025		823		(31)			(31)		792	792			
100238527	SAINT PAUL	MN		09/19/2025		573							573	573			
100238528	MADISON	TN		09/19/2025		827		(29)			(29)		798	798			
100238529	SURPRISE	AZ		09/19/2025		816		(18)			(18)		798	798			
100238530	TEATICKET	MA		09/19/2025		1,664		(49)			(49)		1,615	1,615			
100238531	CHARLOTTE	NC		09/19/2025		835		(26)			(26)		809	809			
100238532	APACHE JUNCTION	AZ		09/19/2025		1,009		(24)			(24)		985	985			
100238533	DALLAS	TX		09/19/2025		763		(17)			(17)		746	746			
100238534	HARDINSBURG	KY		09/19/2025		501		(15)			(15)		486	486			
100238535	PENN VALLEY	CA		09/19/2025		619		(7)			(7)		612	612			
100238536	GENEVA	IL		09/19/2025		554		(16)			(16)		538	538			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238537	SOUTH JORDAN	UT		09/19/2025		1,077							1,077	1,077			
100238538	BIG BEAR CITY	CA		09/19/2025		703		(22)			(22)		681	681			
100238539	ALBRIGHTSVILLE	PA		09/19/2025		698		(18)			(18)		680	680			
100238540	PEARLAND	TX		09/19/2025		1,007		(13)			(13)		994	994			
100238541	KATY	TX		09/19/2025		810		(16)			(16)		794	794			
100238542	INVERNESS	FL		09/19/2025		967							967	967			
100238543	ROYSE CITY	TX		09/19/2025		631		(13)			(13)		618	618			
100238544	SAINT LOUIS	MO		09/19/2025		681		(26)			(26)		655	655			
100238545	ROSEMOUNT	MN		09/19/2025		2,628		(38)			(38)		2,590	2,590			
100238546	GARLAND	TX		09/19/2025		496		(19)			(19)		477	477			
100238547	MOUNT HOLLY	NJ		09/19/2025		920		(22)			(22)		898	898			
100238548	PAGE	AZ		09/19/2025		999		(14)			(14)		985	985			
100238549	HOUSTON	TX		09/19/2025		1,075		(6)			(6)		1,069	1,069			
100238550	WALTHAM	MA		09/19/2025		291,656		(7,272)			(7,272)		284,384	284,384			
100238551	SHERMAN	TX		09/19/2025		777		(29)			(29)		748	748			
100238552	GALLATIN	TN		09/19/2025		820		(15)			(15)		805	805			
100238553	KINGFIELD	ME		09/19/2025		1,447		(30)			(30)		1,417	1,417			
100238554	HAYWARD	CA		09/19/2025		1,915		(44)			(44)		1,871	1,871			
100238555	ARNOLD	CA		09/19/2025		1,378		(20)			(20)		1,358	1,358			
100238556	SAINT LOUIS	MO		09/19/2025		562		(18)			(18)		544	544			
100238557	NAPLES	FL		09/19/2025		866		(20)			(20)		846	846			
100238558	SHOW LOW	AZ		09/19/2025		740		(23)			(23)		717	717			
100238559	PLYMOUTH	MA		09/19/2025		3,142		(56)			(56)		3,086	3,086			
100238560	BALTIMORE	MD		09/19/2025		632		(20)			(20)		612	612			
100238561	FRISCO	TX		09/19/2025		2,512		(69)			(69)		2,443	2,443			
100238563	BRENTWOOD	CA		09/19/2025		1,827		(56)			(56)		1,771	1,771			
100238564	HIAWATHA	KS		09/19/2025		666		(21)			(21)		645	645			
100238565	WOODBRIDGE	VA		09/19/2025		825		(30)			(30)		795	795			
100238566	SAINT LOUIS	MO		09/19/2025		561		(17)			(17)		544	544			
100238567	RICHMOND	TX		09/19/2025		1,448		(42)			(42)		1,406	1,406			
100238568	MONTARA	CA		09/19/2025		2,541		(96)			(96)		2,445	2,445			
100238569	MARIETTA	PA		09/19/2025		9,551		(359)			(359)		9,192	9,192			
100238570	BRYAN	TX		09/19/2025		3,748		(130)			(130)		3,618	3,618			
100238571	HOLMES BEACH	FL		09/19/2025		1,193		(32)			(32)		1,161	1,161			
100238572	CAMDEN	SC		09/19/2025		909		(22)			(22)		887	887			
100238574	WENTZVILLE	MO		09/19/2025		487		(15)			(15)		472	472			
100238575	EDISON	NJ		09/19/2025		731		(22)			(22)		709	709			
100238576	SARASOTA	FL		09/19/2025		1,291		(49)			(49)		1,242	1,242			
100238577	EASLEY	SC		09/19/2025		413		(16)			(16)		397	397			
100238578	BALTIMORE	MD		09/19/2025		5,784		(196)			(196)		5,588	5,588			
100238579	FLAGSTAFF	AZ		09/19/2025		737		(23)			(23)		714	714			
100238580	GAFFNEY	SC		09/19/2025		591		(4)			(4)		587	587			
100238581	BULLARD	TX		09/19/2025		1,208		(28)			(28)		1,180	1,180			
100238582	CORONA	CA		09/19/2025		1,837		(63)			(63)		1,774	1,774			
100238584	STILLWATER	OK		09/19/2025		676		(26)			(26)		650	650			
100238586	ROCHESTER HILLS	MI		09/19/2025		2,379		(80)			(80)		2,299	2,299			
100238587	ROCHESTER	MI		09/19/2025		3,027		(112)			(112)		2,915	2,915			
100238588	FOREST	VA		09/19/2025		690		(22)			(22)		668	668			
100238589	IRVINE	CA		09/19/2025		2,138		(52)			(52)		2,086	2,086			
100238590	HOLLAND	MI		09/19/2025		2,153		(82)			(82)		2,071	2,071			
100238591	CHARLOTTE	NC		09/19/2025		81,717		(1,032)			(1,032)		80,685	80,685			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238592	MALIBU	CA		09/19/2025		1,254		(35)			(35)		1,219	1,219			
100238593	CLARKSVILLE	TN		09/19/2025		603		(15)			(15)		588	588			
100238595	MUSKEGON	MI		09/19/2025		3,334		(93)			(93)		3,241	3,241			
100238596	LEESBURG	VA		09/19/2025		2,662		(56)			(56)		2,606	2,606			
100238598	SAINT GEORGE	UT		09/19/2025		1,123		(29)			(29)		1,094	1,094			
100238599	SCHILLER PARK	IL		09/19/2025		810		(28)			(28)		782	782			
100238600	BALTIMORE	MD		09/19/2025		742		(28)			(28)		714	714			
100238601	PORT CLINTON	OH		09/19/2025		1,252		(29)			(29)		1,223	1,223			
100238603	HAVRE DE GRACE	MD		09/19/2025		485		(16)			(16)		469	469			
100238604	OCEAN CITY	NJ		09/19/2025		1,260		(26)			(26)		1,234	1,234			
100238605	COLUMBUS	OH		09/19/2025		694		(13)			(13)		681	681			
100238606	WOODSTOCK	GA		09/19/2025		669		(19)			(19)		650	650			
100238607	KNOXVILLE	TN		09/19/2025		1,710		(43)			(43)		1,667	1,667			
100238608	NEWBERRY	FL		09/19/2025		493		(19)			(19)		474	474			
100238609	POCONO LAKE	PA		09/19/2025		685		(17)			(17)		668	668			
100238610	YORK	ME		09/19/2025		1,598		(31)			(31)		1,567	1,567			
100238612	DUARTE	CA		09/19/2025		1,441		(48)			(48)		1,393	1,393			
100238613	COLUMBUS	OH		09/19/2025		689		(13)			(13)		676	676			
100238614	SAN MARCOS	CA		09/19/2025		5,240		(120)			(120)		5,120	5,120			
100238615	EAST HARTFORD	CT		09/19/2025		734		(19)			(19)		715	715			
100238616	FORT MILL	SC		09/19/2025		1,301		(33)			(33)		1,268	1,268			
100238619	WEST PALM BEACH	FL		09/19/2025		1,029		(27)			(27)		1,002	1,002			
100238620	OAK RIDGE	TN		09/19/2025		582		(22)			(22)		560	560			
100238621	CYPRESS	TX		09/19/2025		533		(7)			(7)		526	526			
100238622	ALLEN	TX		09/19/2025		2,333		(88)			(88)		2,245	2,245			
100238623	FORT WORTH	TX		09/19/2025		1,781		(9)			(9)		1,772	1,772			
100238624	GRAND BLANC	MI		09/19/2025		851		(19)			(19)		832	832			
100238625	SCRANTON	PA		09/19/2025		1,162		(44)			(44)		1,118	1,118			
100238626	GAITHERSBURG	MD		09/19/2025		1,064		(32)			(32)		1,032	1,032			
100238627	BALTIMORE	MD		09/19/2025		658		(18)			(18)		640	640			
100238628	WALLA WALLA	WA		09/19/2025		676		(20)			(20)		656	656			
100238629	PIONEER	CA		09/19/2025		1,947		(37)			(37)		1,910	1,910			
100238630	FLOWERY BRANCH	GA		09/19/2025		1,767		(67)			(67)		1,700	1,700			
100238631	FRAZIER PARK	CA		09/19/2025		643		(15)			(15)		628	628			
100238632	RIVERSIDE	CA		09/19/2025		1,124		(23)			(23)		1,101	1,101			
100238633	VIRGINIA BEACH	VA		09/19/2025		1,267		(24)			(24)		1,243	1,243			
100238634	VILLAS	NJ		09/19/2025		943		(30)			(30)		913	913			
100238635	MURRIETA	CA		09/19/2025		3,131		(88)			(88)		3,043	3,043			
100238636	OLYMPIA	WA		09/19/2025		1,003		(22)			(22)		981	981			
100238637	GALVESTON	TX		09/19/2025		889		(25)			(25)		864	864			
100238638	LYNNWOOD	WA		09/19/2025		1,412		(31)			(31)		1,381	1,381			
100238639	SAN FRANCISCO	CA		09/19/2025		2,939		(93)			(93)		2,846	2,846			
100238640	RANCHO CORDOVA	CA		09/19/2025		1,040		(39)			(39)		1,001	1,001			
100238641	SAINT AUGUSTINE	FL		09/19/2025		647		(22)			(22)		625	625			
100238642	GREENSBORO	NC		09/19/2025		606		(19)			(19)		587	587			
100238643	PHILADELPHIA	PA		09/19/2025		862		(33)			(33)		829	829			
100238644	CELINA	TX		09/19/2025		105,995		(73)			(73)		105,922	105,922			
100238645	HEWLETT	NY		09/19/2025		1,724		(65)			(65)		1,659	1,659			
100238646	LAS VEGAS	NV		09/19/2025		724		(4)			(4)		720	720			
100238647	MISSION VIEJO	CA		09/19/2025		988		(14)			(14)		974	974			
100238648	VAN NUYS	CA		09/19/2025		1,667		(55)			(55)		1,612	1,612			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238649	LAKE GENEVA	WI		09/19/2025		545		(12)			(12)		533	533			
100238650	OCEAN CITY	MD		09/19/2025		798		(25)			(25)		773	773			
100238651	SPRING	TX		09/19/2025		860		(31)			(31)		829	829			
100238652	ROSEVILLE	CA		09/19/2025		918		(22)			(22)		896	896			
100238653	PHILADELPHIA	PA		09/19/2025		343		(10)			(10)		333	333			
100238654	NEWPORT BEACH	CA		09/19/2025		2,516		(90)			(90)		2,426	2,426			
100238655	SAINT PAUL	MN		09/19/2025		535		(6)			(6)		529	529			
100238656	WILMINGTON	DE		09/19/2025		855		(25)			(25)		830	830			
100238657	NASHVILLE	TN		09/19/2025		589		(22)			(22)		567	567			
100238658	AFTON	OK		09/19/2025		1,431		(33)			(33)		1,398	1,398			
100238659	LEWISTON	ID		09/19/2025		1,522		(49)			(49)		1,473	1,473			
100238660	YUBA CITY	CA		09/19/2025		1,051		(32)			(32)		1,019	1,019			
100238662	AURORA	CO		09/19/2025		1,203		(25)			(25)		1,178	1,178			
100238663	LEWISVILLE	TX		09/19/2025		825		(17)			(17)		808	808			
100238664	ATLANTA	GA		09/19/2025		858		(32)			(32)		826	826			
100238668	PALM SPRINGS	CA		09/22/2025		586		(15)			(15)		571	571			
100238669	BELLEFONTE	PA		09/22/2025		449		(21)			(21)		428	428			
100238670	LAS VEGAS	NV		09/22/2025		4,068		(161)			(161)		3,907	3,907			
100238671	BRIDGEWATER	NJ		09/22/2025		511		(26)			(26)		485	485			
100238672	DORAL	FL		09/22/2025		2,039		(88)			(88)		1,951	1,951			
100238673	HENDERSON	NV		09/22/2025		757		(36)			(36)		721	721			
100238674	LINDEN	NJ		09/22/2025		1,382		(52)			(52)		1,330	1,330			
100238675	NATIONAL CITY	CA		09/22/2025		1,335		(24)			(24)		1,311	1,311			
100238677	MENIFEE	CA		09/22/2025		983		(43)			(43)		940	940			
100238680	SAINT CHARLES	IL		09/22/2025		2,758		(50)			(50)		2,708	2,708			
100238683	CELINA	TX		09/22/2025		8,906		(291)			(291)		8,615	8,615			
100238684	SHOW LOW	AZ		09/22/2025		1,450		(50)			(50)		1,400	1,400			
100238686	ZEBULON	NC		09/22/2025		1,200		(51)			(51)		1,149	1,149			
100238687	WILLIMANTIC	CT		09/22/2025		352		(15)			(15)		337	337			
100238688	MERCER ISLAND	WA		09/22/2025		2,311		(114)			(114)		2,197	2,197			
100238689	BOSTON	MA		09/22/2025		2,375		(93)			(93)		2,282	2,282			
100238691	CHESTER	VA		09/22/2025		1,023		(43)			(43)		980	980			
100238692	LOWELL	MA		09/22/2025		645		(24)			(24)		621	621			
100238693	MILTON	GA		09/22/2025		2,932		(63)			(63)		2,869	2,869			
100238694	WAYNESBORO	VA		09/22/2025		336		(16)			(16)		320	320			
100238695	RIO LINDA	CA		09/22/2025		977		(40)			(40)		937	937			
100238696	MONTGOMERY	TX		09/22/2025		1,794		(2)			(2)		1,792	1,792			
100238697	KIHEI	HI		09/22/2025		1,059		(43)			(43)		1,016	1,016			
100238698	SACRAMENTO	CA		09/22/2025		1,808		(79)			(79)		1,729	1,729			
100238699	KIHEI	HI		09/22/2025		1,174		(53)			(53)		1,121	1,121			
100238701	COLUMBIA	SC		09/22/2025		466		(11)			(11)		455	455			
100238703	OAKLAND	CA		09/22/2025		1,602		(57)			(57)		1,545	1,545			
100238704	LOS ANGELES	CA		09/22/2025		6,705		(177)			(177)		6,528	6,528			
100238706	SCOTTSDALE	AZ		09/22/2025		569		(27)			(27)		542	542			
100238707	PHOENIX	AZ		09/22/2025		354		(6)			(6)		348	348			
100238708	JACKSONVILLE	FL		09/22/2025		2,352		(99)			(99)		2,253	2,253			
100238709	CHICAGO	IL		09/22/2025		1,977		(16)			(16)		1,961	1,961			
100238710	PEARLAND	TX		09/22/2025		698		(33)			(33)		665	665			
100238711	SPICEWOOD	TX		09/22/2025		1,468		(68)			(68)		1,400	1,400			
100238712	PLANO	TX		09/22/2025		2,835		(133)			(133)		2,702	2,702			
100238713	WEST JORDAN	UT		09/22/2025		7,836		(243)			(243)		7,593	7,593			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238714	CLOVERDALE	CA		09/22/2025		1,178		(42)			(42)		1,136	1,136			
100238715	EVERGREEN	CO		09/22/2025		2,626		(123)			(123)		2,503	2,503			
100238716	DALLAS	TX		09/22/2025		1,497		(70)			(70)		1,427	1,427			
100238717	PROVO	UT		09/22/2025		1,192		(53)			(53)		1,139	1,139			
100238718	CHICAGO	IL		09/22/2025		285		(13)			(13)		272	272			
100238719	VALENCIA	CA		09/22/2025		4,500		(180)			(180)		4,320	4,320			
100238720	TAMPA	FL		09/22/2025		1,125		(51)			(51)		1,074	1,074			
100238721	CASTLE ROCK	CO		09/22/2025		1,262		(22)			(22)		1,240	1,240			
100238722	FRESNO	CA		09/22/2025		512		(24)			(24)		488	488			
100238723	NAPA	CA		09/22/2025		643		(16)			(16)		627	627			
100238724	BAKERSFIELD	CA		09/22/2025		1,451		11			11		1,462	1,462			
100238725	LYNNWOOD	WA		09/22/2025		1,494		(37)			(37)		1,457	1,457			
100238726	MEREDITH	NH		09/22/2025		896		(17)			(17)		879	879			
100238730	OCEANSIDE	CA		09/22/2025		651		(23)			(23)		628	628			
100238731	DORAL	FL		09/22/2025		4,411		(123)			(123)		4,288	4,288			
100238732	JUPITER	FL		09/22/2025		1,212		(39)			(39)		1,173	1,173			
100238733	HUNTERSVILLE	NC		09/22/2025		1,127		(37)			(37)		1,090	1,090			
100238734	MANCHESTER	NH		09/22/2025		1,338		(43)			(43)		1,295	1,295			
100238735	OREFIELD	PA		09/22/2025		1,099		(16)			(16)		1,083	1,083			
100238736	NASHVILLE	TN		09/22/2025		1,142		(9)			(9)		1,133	1,133			
100238738	ADAIR VILLAGE	OR		09/22/2025		5,128		(204)			(204)		4,924	4,924			
100238740	MESA	AZ		09/22/2025		2,005		(36)			(36)		1,969	1,969			
100238741	LAREDO	TX		09/22/2025		1,327		(40)			(40)		1,287	1,287			
100238742	SILVERTHORNE	CO		09/22/2025		484		(25)			(25)		459	459			
100238743	GATLINBURG	TN		09/22/2025		888		(10)			(10)		878	878			
100238744	ROWLETT	TX		09/22/2025		2,666		(58)			(58)		2,608	2,608			
100238745	TAMPA	FL		09/22/2025		787		(15)			(15)		772	772			
100238747	DENVER	CO		09/22/2025		2,005		(76)			(76)		1,929	1,929			
100238748	PHOENIX	AZ		09/22/2025		2,108		(51)			(51)		2,057	2,057			
100238749	SPRINGFIELD	MA		09/22/2025		515		(16)			(16)		499	499			
100238750	LAS VEGAS	NV		09/22/2025		887		5			5		892	892			
100238751	LA HABRA	CA		09/22/2025		1,763		(24)			(24)		1,739	1,739			
100238752	CARLSBAD	CA		09/22/2025		2,826		(96)			(96)		2,730	2,730			
100238753	AUBURN	WA		09/22/2025		1,178		(42)			(42)		1,136	1,136			
100238754	DALLAS	TX		09/22/2025		1,477		(27)			(27)		1,450	1,450			
100238755	VISTA	CA		09/22/2025		2,376		(63)			(63)		2,313	2,313			
100238756	SONOMA	CA		09/22/2025		1,752		(31)			(31)		1,721	1,721			
100238757	LAFAYETTE HILL	PA		09/22/2025		808		(23)			(23)		785	785			
100238758	OLD ORCHARD BEACH	ME		09/22/2025		1,677		(52)			(52)		1,625	1,625			
100238759	SANTA CLARA	CA		09/22/2025		3,566		(143)			(143)		3,423	3,423			
100238760	TUCSON	AZ		09/22/2025		857		(21)			(21)		836	836			
100238761	TEMPE	AZ		09/22/2025		991		(26)			(26)		965	965			
100238762	POWAY	CA		09/22/2025		5,197		(144)			(144)		5,053	5,053			
100238763	SOUTH GATE	CA		09/22/2025		1,538		(20)			(20)		1,518	1,518			
100238764	GILBERT	AZ		09/22/2025		1,699		(67)			(67)		1,632	1,632			
100238765	NAPLES	FL		09/22/2025		1,055		(41)			(41)		1,014	1,014			
100238766	SARASOTA	FL		09/22/2025		2,202		(67)			(67)		2,135	2,135			
100238767	OVERGAARD	AZ		09/22/2025		689		(2)			(2)		687	687			
100238768	MYRTLE BEACH	SC		09/22/2025		997		(34)			(34)		963	963			
100238769	ELLENWOOD	GA		09/22/2025		432		(9)			(9)		423	423			
100238770	APOPKA	FL		09/22/2025		994		(19)			(19)		975	975			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238771	PALM HARBOR	FL		09/22/2025		1,542		(54)			(54)		1,488	1,488			
100238772	SALYERSVILLE	KY		09/22/2025		1,338		(34)			(34)		1,304	1,304			
100238773	SOUTH LAKE TAHOE	CA		09/23/2025		1,095		(42)			(42)		1,053	1,053			
100238774	TOBYHANNA	PA		09/23/2025		679		(29)			(29)		650	650			
100238775	ELLIJAY	GA		09/23/2025		1,420		(57)			(57)		1,363	1,363			
100238776	PEARSON	WI		09/23/2025		976		(25)			(25)		951	951			
100238777	SAINT LOUIS	MO		09/23/2025		696		(30)			(30)		666	666			
100238778	REDMOND	OR		09/23/2025		2,903		(79)			(79)		2,824	2,824			
100238779	SODDY DAISY	TN		09/23/2025		1,566		(33)			(33)		1,533	1,533			
100238780	LELAND	NC		09/23/2025		606		22			22		628	628			
100238782	HARPERS FERRY	WV		09/23/2025		653		(25)			(25)		628	628			
100238783	BIG BEAR LAKE	CA		09/23/2025		804		(21)			(21)		783	783			
100238784	DAWSONVILLE	GA		09/23/2025		859		(21)			(21)		838	838			
100238785	SAN FRANCISCO	CA		09/23/2025		1,146		(22)			(22)		1,124	1,124			
100238786	DOVER	DE		09/23/2025		985		(30)			(30)		955	955			
100238788	SPOKANE	WA		09/23/2025		843		(30)			(30)		813	813			
100238790	WAKE FOREST	NC		09/23/2025		767		26			26		793	793			
100238791	ROME	GA		09/23/2025		557		20			20		577	577			
100238792	FLOURTOWN	PA		09/23/2025		1,337		(30)			(30)		1,307	1,307			
100238793	FREELAND	WA		09/23/2025		1,124		(18)			(18)		1,106	1,106			
100238794	CHICAGO	IL		09/23/2025		79,174		(2,532)			(2,532)		76,642	76,642			
100238797	KATY	TX		09/23/2025		3,245		(75)			(75)		3,170	3,170			
100238798	MIDLOTHIAN	VA		09/23/2025		21,585		(690)			(690)		20,895	20,895			
100238799	STERLING	VA		09/23/2025		1,058		(27)			(27)		1,031	1,031			
100238800	MUKILTEO	WA		09/23/2025		1,909		(37)			(37)		1,872	1,872			
100238801	ANAHEIM	CA		09/23/2025		2,062		(52)			(52)		2,010	2,010			
100238802	BOSTON	MA		09/23/2025		1,237		(19)			(19)		1,218	1,218			
100238803	WILMINGTON	NC		09/23/2025		590		(17)			(17)		573	573			
100238804	LAS VEGAS	NV		09/23/2025		846		(19)			(19)		827	827			
100238805	LAS VEGAS	NV		09/23/2025		1,458		(45)			(45)		1,413	1,413			
100238806	CAROLINA BEACH	NC		09/23/2025		1,236		(34)			(34)		1,202	1,202			
100238807	MURFREESBORO	TN		09/23/2025		669		(11)			(11)		658	658			
100238808	BONITA SPRINGS	FL		09/23/2025		1,332		(44)			(44)		1,288	1,288			
100238809	HIGHLANDS RANCH	CO		09/23/2025		1,770		(65)			(65)		1,705	1,705			
100238810	CHICAGO	IL		09/23/2025		8,008		(235)			(235)		7,773	7,773			
100238811	GLENDALE	CA		09/23/2025		1,230		(45)			(45)		1,185	1,185			
100238812	HENDERSON	NV		09/23/2025		1,232		(23)			(23)		1,209	1,209			
100238813	GARDEN CITY	UT		09/23/2025		2,278		(36)			(36)		2,242	2,242			
100238815	ROCHESTER	MI		09/23/2025		26,229		(926)			(926)		25,303	25,303			
100238816	TUCSON	AZ		09/23/2025		509		(16)			(16)		493	493			
100238817	ASOTIN	WA		09/23/2025		680		(18)			(18)		662	662			
100238818	LONGWOOD	FL		09/23/2025		1,025		(24)			(24)		1,001	1,001			
100238819	LAKE SAINT LOUIS	MO		09/23/2025		2,264		(55)			(55)		2,209	2,209			
100238820	SUN CITY WEST	AZ		09/23/2025		781		(16)			(16)		765	765			
100238821	HARDIN	MT		09/23/2025		402		(9)			(9)		393	393			
100238822	TEMECULA	CA		09/23/2025		1,685		(33)			(33)		1,652	1,652			
100238823	ELK GROVE	CA		09/23/2025		2,453		(29)			(29)		2,424	2,424			
100238824	RANCHO MISSION VIEJO	CA		09/23/2025		1,678		(67)			(67)		1,611	1,611			
100238825	SPOKANE	WA		09/23/2025		717		(12)			(12)		705	705			
100238826	CARPENTERSVILLE	IL		09/23/2025		387		(12)			(12)		375	375			
100238827	FEDERAL WAY	WA		09/23/2025		1,171		(24)			(24)		1,147	1,147			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238828	LIBERTY	MO		09/23/2025		673		(27)			(27)		646	646			
100238829	GROTTOES	VA		09/23/2025		637		(25)			(25)		612	612			
100238830	LAKEWAY	TX		09/23/2025		3,868		(110)			(110)		3,758	3,758			
100238831	LAKE WORTH	FL		09/23/2025		782		(19)			(19)		763	763			
100238832	NACHES	WA		09/23/2025		2,862		(99)			(99)		2,763	2,763			
100238833	ARDEN	NC		09/23/2025		29,584		1,147			1,147		30,731	30,731			
100238834	HENDERSONVILLE	TN		09/23/2025		592		2			2		594	594			
100238835	CAPE CORAL	FL		09/23/2025		718		(29)			(29)		689	689			
100238836	BAKERSFIELD	CA		09/23/2025		626		(23)			(23)		603	603			
100238837	TACOMA	WA		09/23/2025		815		(30)			(30)		785	785			
100238838	HANOVER	PA		09/23/2025		762		14			14		776	776			
100238841	KANSAS CITY	MO		09/23/2025		1,987		(44)			(44)		1,943	1,943			
100238842	WENTZVILLE	MO		09/23/2025		599		(27)			(27)		572	572			
100238843	DALLAS	TX		09/23/2025		1,912		(82)			(82)		1,830	1,830			
100238844	LONG BEACH	CA		09/23/2025		1,364		(42)			(42)		1,322	1,322			
100238845	PLEASANT GROVE	UT		09/23/2025		1,222		(27)			(27)		1,195	1,195			
100238846	KILLEEN	TX		09/23/2025		659		(31)			(31)		628	628			
100238847	OAKLAND	CA		09/23/2025		1,465		(52)			(52)		1,413	1,413			
100238848	WINTER SPRINGS	FL		09/23/2025		1,918		(84)			(84)		1,834	1,834			
100238849	CARY	NC		09/23/2025		851		(24)			(24)		827	827			
100238850	SPERRYVILLE	VA		09/23/2025		1,460		(52)			(52)		1,408	1,408			
100238851	TUCSON	AZ		09/23/2025		1,628		(53)			(53)		1,575	1,575			
100238853	SANTA CLARITA	CA		09/23/2025		696		(19)			(19)		677	677			
100238854	MOUNT VERNON	WA		09/23/2025		1,086		(39)			(39)		1,047	1,047			
100238855	LAS VEGAS	NV		09/23/2025		1,062		(35)			(35)		1,027	1,027			
100238856	GOODYEAR	AZ		09/23/2025		1,236		(10)			(10)		1,226	1,226			
100238857	DEL VALLE	TX		09/23/2025		1,028		(17)			(17)		1,011	1,011			
100238858	DAYTON	OH		09/23/2025		871		(34)			(34)		837	837			
100238859	SOUTH LAKE TAHOE	CA		09/23/2025		1,175		(29)			(29)		1,146	1,146			
100238860	INDIAN TRAIL	NC		09/23/2025		984		(30)			(30)		954	954			
100238861	SHAKOPEE	MN		09/23/2025		571		(19)			(19)		552	552			
100238862	CHICAGO	IL		09/23/2025		3,388		(85)			(85)		3,303	3,303			
100238863	SULPHUR	OK		09/23/2025		697		(19)			(19)		678	678			
100238864	NORTHLAKE	TX		09/23/2025		2,498		(59)			(59)		2,439	2,439			
100238865	MANTECA	CA		09/23/2025		1,408		(17)			(17)		1,391	1,391			
100238866	ABILENE	TX		09/23/2025		581		(25)			(25)		556	556			
100238867	LAKE HAVASU CITY	AZ		09/23/2025		792		(23)			(23)		769	769			
100238868	VISALIA	CA		09/23/2025		795		(10)			(10)		785	785			
100238870	EDINBURG	TX		09/23/2025		686		(14)			(14)		672	672			
100238871	EDGEWATER	FL		09/23/2025		560		(27)			(27)		533	533			
100238873	BILLINGS	MT		09/23/2025		1,089		(39)			(39)		1,050	1,050			
100238874	HAPPY JACK	AZ		09/23/2025		835		(28)			(28)		807	807			
100238875	AUSTIN	TX		09/23/2025		4,349		(128)			(128)		4,221	4,221			
100238876	HUDSON	FL		09/23/2025		7,211		(85)			(85)		7,126	7,126			
100238877	LAKEWOOD	NJ		09/23/2025		1,614		(48)			(48)		1,566	1,566			
100238878	MANASSAS PARK	VA		09/23/2025		957		(24)			(24)		933	933			
100238879	ALBUQUERQUE	NM		09/23/2025		798		(31)			(31)		767	767			
100238880	REXBURG	ID		09/23/2025		860		(24)			(24)		836	836			
100238881	LAS VEGAS	NV		09/23/2025		1,375		(39)			(39)		1,336	1,336			
100238882	DURHAM	NC		09/23/2025		828		(26)			(26)		802	802			
100238885	AURORA	CO		09/23/2025		1,089		(13)			(13)		1,076	1,076			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238886	MARANA	AZ		09/23/2025		733		(20)			(20)		713	713			
100238888	STATESVILLE	NC		09/23/2025		1,357		(54)			(54)		1,303	1,303			
100238889	SACRAMENTO	CA		09/23/2025		1,166		(32)			(32)		1,134	1,134			
100238890	THE VILLAGES	FL		09/23/2025		618		(26)			(26)		592	592			
100238891	PHOENIX	AZ		09/23/2025		1,493		(32)			(32)		1,461	1,461			
100238892	OCALA	FL		09/23/2025		1,016		(34)			(34)		982	982			
100238894	LAKELAND	FL		09/23/2025		1,267		33			33		1,300	1,300			
100238895	COATESVILLE	IN		09/23/2025		1,243		(37)			(37)		1,206	1,206			
100238896	FERNDALE	MI		09/23/2025		829		(13)			(13)		816	816			
100238897	OAK ISLAND	NC		09/23/2025		2,602		(66)			(66)		2,536	2,536			
100238898	DYER	IN		09/23/2025		242		(9)			(9)		233	233			
100238899	KNIGHTDALE	NC		09/23/2025		844		(5)			(5)		839	839			
100238900	ARNOLD	CA		09/23/2025		713		(11)			(11)		702	702			
100238901	NOKOMIS	FL		09/23/2025		729		(24)			(24)		705	705			
100238902	CLEARWATER	FL		09/23/2025		1,274		(11)			(11)		1,263	1,263			
100238903	PENSACOLA	FL		09/23/2025		1,107		(50)			(50)		1,057	1,057			
100238904	DALTON	GA		09/23/2025		644		(17)			(17)		627	627			
100238905	HILTON HEAD ISLAND	SC		09/23/2025		859		(23)			(23)		836	836			
100238906	HUDDLESTON	VA		09/23/2025		1,296		(32)			(32)		1,264	1,264			
100238907	MANASSAS	VA		09/23/2025		703		(16)			(16)		687	687			
100238908	PARRISH	FL		09/23/2025		711		(10)			(10)		701	701			
100238909	BUMPASS	VA		09/23/2025		1,120		(27)			(27)		1,093	1,093			
100238910	BLAIRSVILLE	GA		09/23/2025		841		(34)			(34)		807	807			
100238912	APOLLO BEACH	FL		09/23/2025		825		(6)			(6)		819	819			
100238913	EAGLE	ID		09/23/2025		1,070		(39)			(39)		1,031	1,031			
100238914	WEST PALM BEACH	FL		09/23/2025		1,505		(47)			(47)		1,458	1,458			
100238915	PLAIN CITY	OH		09/23/2025		10,097		(292)			(292)		9,805	9,805			
100238916	LONG BEACH	CA		09/23/2025		768		(17)			(17)		751	751			
100238917	SHENANDOAH	PA		09/23/2025		443		(5)			(5)		438	438			
100238918	RIVIERA BEACH	FL		09/23/2025		589		(25)			(25)		564	564			
100238919	TOWNSEND	DE		09/23/2025		887		(14)			(14)		873	873			
100238920	PRESCOTT	AZ		09/23/2025		1,167		(14)			(14)		1,153	1,153			
100238921	NORTHRIDGE	CA		09/23/2025		1,192		(14)			(14)		1,178	1,178			
100238922	GARNER	NC		09/23/2025		795		(10)			(10)		785	785			
100238923	VENICE	FL		09/23/2025		3,127		(117)			(117)		3,010	3,010			
100238924	HOUSTON	TX		09/23/2025		760		(17)			(17)		743	743			
100238925	HARRISON	NJ		09/23/2025		1,800		(28)			(28)		1,772	1,772			
100238926	SALINAS	CA		09/23/2025		1,431		(17)			(17)		1,414	1,414			
100238927	LYNDEN	WA		09/23/2025		1,948		(40)			(40)		1,908	1,908			
100238928	VIRGINIA BEACH	VA		09/23/2025		518							518	518			
100238929	LINCOLN	NE		09/23/2025		442		11			11		453	453			
100238930	KENNESAW	GA		09/23/2025		889		(12)			(12)		877	877			
100238931	LEHI	UT		09/23/2025		1,393		(19)			(19)		1,374	1,374			
100238932	OAK ISLAND	NC		09/23/2025		4,475		(106)			(106)		4,369	4,369			
100238933	MERCED	CA		09/23/2025		905		(16)			(16)		889	889			
100238934	KENNESAW	GA		09/23/2025		754		(20)			(20)		734	734			
100238935	SAINT SIMONS ISLAND	GA		09/23/2025		1,134		(27)			(27)		1,107	1,107			
100238936	VISTA	CA		09/23/2025		1,473		(21)			(21)		1,452	1,452			
100238937	CEDAR PARK	TX		09/23/2025		658		(15)			(15)		643	643			
100238938	PRESCOTT VALLEY	AZ		09/23/2025		775		(8)			(8)		767	767			
100238939	FOLSOM	CA		09/23/2025		1,170		(24)			(24)		1,146	1,146			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238940	LATHROP	CA		09/23/2025		1,516		(22)			(22)		1,494	1,494			
100238941	VAN ALSTYNE	TX		09/23/2025		763		(15)			(15)		748	748			
100238942	WOODLAND PARK	CO		09/23/2025		5,389		(51)			(51)		5,338	5,338			
100238943	PALM BEACH GARDENS	FL		09/23/2025		1,409		(23)			(23)		1,386	1,386			
100238944	CYPRESS	TX		09/23/2025		1,061		47			47		1,108	1,108			
100238945	HOUSTON	TX		09/23/2025		1,588		26			26		1,614	1,614			
100238946	RESEDA	CA		09/23/2025		1,836		(36)			(36)		1,800	1,800			
100238947	PARKER	CO		09/23/2025		1,447		(23)			(23)		1,424	1,424			
100238948	CANTON	MA		09/23/2025		1,286		(30)			(30)		1,256	1,256			
100238949	LITTLE RIVER	SC		09/23/2025		780		(10)			(10)		770	770			
100238950	MODESTO	CA		09/23/2025		58,480		(1,257)			(1,257)		57,223	57,223			
100238951	HOUSTON	TX		09/23/2025		889		(9)			(9)		880	880			
100238953	TEMPLE	TX		09/23/2025		806		(24)			(24)		782	782			
100238954	OLD TOWN	FL		09/23/2025		2,150		(60)			(60)		2,090	2,090			
100238955	BALTIMORE	MD		09/23/2025		666		(19)			(19)		647	647			
100238956	WEST DOVER	VT		09/23/2025		1,365		(37)			(37)		1,328	1,328			
100238957	CANYON COUNTRY	CA		09/23/2025		715		(22)			(22)		693	693			
100238958	SAN DIEGO	CA		09/23/2025		1,557		(49)			(49)		1,508	1,508			
100238959	HOUSTON	TX		09/23/2025		847		(19)			(19)		828	828			
100238961	GRANVILLE	OH		09/23/2025		1,023		(19)			(19)		1,004	1,004			
100238962	MARMORA	NJ		09/23/2025		665		(22)			(22)		643	643			
100238963	HAVRE DE GRACE	MD		09/23/2025		819		(27)			(27)		792	792			
100238964	EAST STROUDSBURG	PA		09/23/2025		892		(24)			(24)		868	868			
100238965	ARVADA	CO		09/23/2025		918		(25)			(25)		893	893			
100238966	FRESNO	CA		09/23/2025		1,940		(56)			(56)		1,884	1,884			
100238967	CARMEL	IN		09/23/2025		712		(12)			(12)		700	700			
100238968	CAMDEN WYOMING	DE		09/23/2025		33,002		(898)			(898)		32,104	32,104			
100238969	ISLAMORADA	FL		09/23/2025		1,263		(29)			(29)		1,234	1,234			
100238970	HEBER SPRINGS	AR		09/23/2025		1,280		(41)			(41)		1,239	1,239			
100238972	LA QUINTA	CA		09/23/2025		1,806		(44)			(44)		1,762	1,762			
100238973	GIBSONVILLE	NC		09/23/2025		1,055		(21)			(21)		1,034	1,034			
100238975	BRISTOL	CT		09/23/2025		740		(23)			(23)		717	717			
100238976	ELLIJAY	GA		09/23/2025		1,278		(27)			(27)		1,251	1,251			
100238977	WILMINGTON	NC		09/23/2025		6,240		(223)			(223)		6,017	6,017			
100238979	PRESCOTT	AZ		09/23/2025		1,040		(36)			(36)		1,004	1,004			
100238980	BAKERSFIELD	CA		09/23/2025		995		(32)			(32)		963	963			
100238981	ATLANTIC CITY	NJ		09/23/2025		632		(15)			(15)		617	617			
100238982	BAKERSFIELD	CA		09/23/2025		994		(32)			(32)		962	962			
100238983	BURNHAM	ME		09/23/2025		635		(25)			(25)		610	610			
100238984	BAKERSFIELD	CA		09/23/2025		995		(33)			(33)		962	962			
100238985	TEMPLE	TX		09/23/2025		727		(28)			(28)		699	699			
100238986	CHATTANOOGA	TN		09/23/2025		717		(30)			(30)		687	687			
100238987	WARWICK	RI		09/23/2025		591		(27)			(27)		564	564			
100238988	ORLANDO	FL		09/23/2025		1,321		(51)			(51)		1,270	1,270			
100238990	POOLER	GA		09/23/2025		820		(33)			(33)		787	787			
100238993	POOLESVILLE	MD		09/23/2025		1,151		(44)			(44)		1,107	1,107			
100238994	PUNTA GORDA	FL		09/23/2025		748		(32)			(32)		716	716			
100238995	SAINT PETERSBURG	FL		09/23/2025		693		(27)			(27)		666	666			
100238996	TOBYHANNA	PA		09/23/2025		634		(18)			(18)		616	616			
100238997	PORTSMOUTH	RI		09/23/2025		1,269		(50)			(50)		1,219	1,219			
100238998	RICHMOND	VA		09/23/2025		672		(27)			(27)		645	645			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100239000	SANDPOINT	ID		09/23/2025		1,414		(33)			(33)		1,381	1,381			
100239001	BEAVERTON	OR		09/23/2025		1,668		(35)			(35)		1,633	1,633			
100239002	THE VILLAGES	FL		09/23/2025		591		(22)			(22)		569	569			
100239003	MONTPELIER	VT		09/23/2025		706		(18)			(18)		688	688			
100239004	CHARLOTTE	NC		09/23/2025		1,251		(12)			(12)		1,239	1,239			
100239005	RALEIGH	NC		09/23/2025		814		(17)			(17)		797	797			
100239006	MCKINNEY	TX		09/23/2025		1,156		(14)			(14)		1,142	1,142			
100239007	DE SOTO	KS		09/23/2025		612		(13)			(13)		599	599			
100239008	LONG BEACH	CA		09/23/2025		1,990		(41)			(41)		1,949	1,949			
100239010	MOUNT AIRY	MD		09/29/2025		149		(7)			(7)		142	142			
100239012	DEMOTTE	IN		09/29/2025		992		(55)			(55)		937	937			
100239013	EAST BRUNSWICK	NJ		09/29/2025		2,076		(95)			(95)		1,981	1,981			
100239017	HUDSON	NH		09/29/2025		2,005		(63)			(63)		1,942	1,942			
100239018	SACRAMENTO	CA		09/29/2025		617		(16)			(16)		601	601			
100239019	CANTON	MI		09/29/2025		421		(19)			(19)		402	402			
100239020	CARLSBAD	CA		09/29/2025		819		(42)			(42)		777	777			
100239021	SEDALIA	MO		09/29/2025		55		(3)			(3)		52	52			
100239022	SURPRISE	AZ		09/29/2025		778		(35)			(35)		743	743			
100239025	SEDALIA	MO		09/29/2025		350		(16)			(16)		334	334			
100239026	SAN ANTONIO	TX		09/29/2025		372		(23)			(23)		349	349			
100239027	GREENSBORO	NC		09/29/2025		1,233		(60)			(60)		1,173	1,173			
100239029	SAN JUAN BAUTISTA	CA		09/29/2025		1,566		(60)			(60)		1,506	1,506			
100239031	MERIDIAN	ID		09/29/2025		915		(43)			(43)		872	872			
100239034	FAYETTEVILLE	GA		09/29/2025		1,310		(64)			(64)		1,246	1,246			
100239036	BOERNE	TX		09/29/2025		1,414		(81)			(81)		1,333	1,333			
100239038	CAMBRIDGE	MN		09/29/2025		543		(28)			(28)		515	515			
100239040	OXNARD	CA		09/29/2025		418		(19)			(19)		399	399			
100239044	BENSENVILLE	IL		09/29/2025		430		(15)			(15)		415	415			
100239047	DOVER	DE		09/29/2025		725		(34)			(34)		691	691			
100239052	LAWRENCEBURG	TN		09/29/2025		520		(16)			(16)		504	504			
100239053	LYNNWOOD	WA		09/29/2025		785		(36)			(36)		749	749			
100239057	KANSAS CITY	MO		09/29/2025		245		(10)			(10)		235	235			
100239059	LEESBURG	VA		09/29/2025		426		(9)			(9)		417	417			
100239060	RICHMOND	VA		09/29/2025		150		(7)			(7)		143	143			
100239061	MULLICA HILL	NJ		09/29/2025		191		(4)			(4)		187	187			
100239062	ELK GROVE	CA		09/29/2025		1,664		(32)			(32)		1,632	1,632			
100239065	COMPTON	CA		09/29/2025		333		(7)			(7)		326	326			
100239068	LAS VEGAS	NV		09/29/2025		474		(10)			(10)		464	464			
100239073	TAMPA	FL		09/29/2025		468		(10)			(10)		458	458			
100239074	WHITTIER	CA		09/29/2025		1,256		(25)			(25)		1,231	1,231			
100239075	NEW PALESTINE	IN		09/29/2025		181		(8)			(8)		173	173			
100239076	NEWTOWN	PA		09/29/2025		4,540		(88)			(88)		4,452	4,452			
100239079	LAS VEGAS	NV		09/29/2025		148		(3)			(3)		145	145			
100239081	ANN ARBOR	MI		09/29/2025		504		(10)			(10)		494	494			
100239087	GREENWOOD	SC		09/29/2025		219		(4)			(4)		215	215			
100239089	ATLANTA	GA		09/29/2025		352		(14)			(14)		338	338			
100239094	LAKE SAINT LOUIS	MO		09/29/2025		124		(6)			(6)		118	118			
100239095	SACRAMENTO	CA		09/29/2025		523		(11)			(11)		512	512			
100239096	FOUNTAIN VALLEY	CA		09/29/2025		834		(17)			(17)		817	817			
100239099	PORT MATILDA	PA		09/29/2025		257		(12)			(12)		245	245			
100239100	TUCSON	AZ		09/29/2025		155		(3)			(3)		152	152			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100239102	PHOENIX	AZ		09/29/2025		241							241	241			
100239103	CHESTERTON	IN		09/29/2025		1,205		(46)			(46)		1,159	1,159			
100239108	DESERT HOT SPRINGS	CA		09/29/2025		848		(33)			(33)		815	815			
100239109	MAPLE GROVE	MN		09/29/2025		117		(4)			(4)		113	113			
100239112	SANFORD	FL		09/29/2025		332		(15)			(15)		317	317			
100239115	GREENVILLE	RI		09/29/2025		533		(11)			(11)		522	522			
100239117	VACAVILLE	CA		09/29/2025		897		(17)			(17)		880	880			
100239118	HOLLYWOOD	FL		09/29/2025		8,597		(73)			(73)		8,524	8,524			
100239121	KNOXVILLE	TN		09/29/2025		202		(5)			(5)		197	197			
100239126	TACOMA	WA		09/29/2025		58		(1)			(1)		57	57			
100239129	SAN DIEGO	CA		09/29/2025		496		(10)			(10)		486	486			
100239141	FLOSSMOOR	IL		09/29/2025		99		(2)			(2)		97	97			
100239145	COOS BAY	OR		09/29/2025		252		(12)			(12)		240	240			
100239146	ALBUQUERQUE	NM		09/29/2025		3,033		(61)			(61)		2,972	2,972			
100239157	ALBUQUERQUE	NM		09/29/2025		352		(16)			(16)		336	336			
100239158	MERIDIAN	ID		09/29/2025		1,008		(20)			(20)		988	988			
100239160	BEACHWOOD	NJ		09/29/2025		194		(7)			(7)		187	187			
100239163	HELMETTA	NJ		09/29/2025		227		(5)			(5)		222	222			
100239165	ESTACADA	OR		09/29/2025		403		(12)			(12)		391	391			
100239172	TEQUESTA	FL		09/29/2025		1,079		(22)			(22)		1,057	1,057			
100239178	LITCHFIELD PARK	AZ		09/29/2025		4,713		(91)			(91)		4,622	4,622			
100239184	LEXINGTON	SC		09/29/2025		100		(5)			(5)		95	95			
100239185	PONTE VEDRA	FL		09/29/2025		1,081		(38)			(38)		1,043	1,043			
100239187	MOSELEY	VA		09/29/2025		609		(22)			(22)		587	587			
100239196	ERIE	IL		09/29/2025		276		(13)			(13)		263	263			
100239197	CLOVIS	CA		09/29/2025		187		(8)			(8)		179	179			
100239198	KATY	TX		09/29/2025		734		(34)			(34)		700	700			
100239201	SIOUX CITY	IA		09/29/2025		455		(16)			(16)		439	439			
100239202	WHITTIER	CA		09/29/2025		685		(14)			(14)		671	671			
100239204	SARASOTA	FL		09/29/2025		66		(1)			(1)		65	65			
100239206	CORINTH	TX		09/29/2025		225		(9)			(9)		216	216			
100239209	DAVIDSON	NC		09/29/2025		439		(9)			(9)		430	430			
100239214	GOODLETTSVILLE	TN		09/29/2025		1,210		(55)			(55)		1,155	1,155			
100239217	SAN MATEO	CA		09/29/2025		1,910		(39)			(39)		1,871	1,871			
100239224	LAS VEGAS	NV		09/29/2025		302		(6)			(6)		296	296			
100239225	BRENTWOOD	CA		09/29/2025		420		(17)			(17)		403	403			
100239226	COTTONWOOD	CA		09/29/2025		548		(11)			(11)		537	537			
100239229	INDIO	CA		09/29/2025		1,421		(29)			(29)		1,392	1,392			
100239231	VANCOUVER	WA		09/29/2025		252		(11)			(11)		241	241			
100239232	ROSEVILLE	CA		09/29/2025		1,448		(29)			(29)		1,419	1,419			
100239234	MONROVIA	IN		09/29/2025		348		(13)			(13)		335	335			
100239236	FORT MILL	SC		09/29/2025		1,512		(22)			(22)		1,490	1,490			
100239237	GRAIN VALLEY	MO		09/29/2025		152		(7)			(7)		145	145			
100239238	CASSELBERRY	FL		09/29/2025		164		(3)			(3)		161	161			
100239249	GREENVILLE	SC		09/29/2025		260		(2)			(2)		258	258			
100239250	BRANDON	FL		09/29/2025		246		(5)			(5)		241	241			
100239256	SOLANA BEACH	CA		09/29/2025		670		(26)			(26)		644	644			
100239261	HOOVER	AL		09/29/2025		316		(6)			(6)		310	310			
100239263	RICHWOOD	OH		09/29/2025		150		(3)			(3)		147	147			
100239274	PRESCOTT	AZ		09/29/2025		731		(15)			(15)		716	716			
100239276	ROBINSON	IL		09/29/2025		67		(1)			(1)		66	66			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100239280	SAN DIEGO	CA		09/29/2025		354		(7)			(7)		347	347			
100239286	RED BLUFF	CA		09/29/2025		953		(20)			(20)		933	933			
100239287	MILWAUKIE	OR		09/29/2025		154		(3)			(3)		151	151			
100239289	LEWISVILLE	NC		09/29/2025		676		(14)			(14)		662	662			
100239292	ROCK ISLAND	IL		09/29/2025		64		(3)			(3)		61	61			
100239295	BRUSH PRAIRIE	WA		09/29/2025		880		(30)			(30)		850	850			
100239296	WASHINGTON	MO		09/29/2025		157		(7)			(7)		150	150			
100239297	CROWN POINT	IN		09/29/2025		302		(14)			(14)		288	288			
100239298	WHITTIER	CA		09/29/2025		277		(6)			(6)		271	271			
100239299	PHOENIX	AZ		09/29/2025		770		(17)			(17)		753	753			
100239302	WILSONVILLE	OR		09/29/2025		819		(16)			(16)		803	803			
100239303	ANTIOCH	CA		09/29/2025		314		(12)			(12)		302	302			
100239305	OTTAWA	KS		09/29/2025		553		(11)			(11)		542	542			
100239307	CHULA VISTA	CA		09/29/2025		2,208		(45)			(45)		2,163	2,163			
100239311	GUILFORD	CT		09/29/2025		304		(6)			(6)		298	298			
100239314	CASTLE ROCK	CO		09/29/2025		361		(17)			(17)		344	344			
100239317	LONG BEACH	CA		09/29/2025		302		(14)			(14)		288	288			
100239319	CANTON	OH		09/29/2025		149		(3)			(3)		146	146			
100239321	JONESVILLE	MI		09/29/2025		1,321		(27)			(27)		1,294	1,294			
100239323	LAKE ELSINORE	CA		09/29/2025		638		(5)			(5)		633	633			
100239325	UNION CITY	CA		09/29/2025		1,593		(32)			(32)		1,561	1,561			
100239326	GILBERT	AZ		09/29/2025		232		(5)			(5)		227	227			
100239327	LEONARDTOWN	MD		09/29/2025		1,079		(22)			(22)		1,057	1,057			
100239330	MERIDIAN	ID		09/29/2025		516		(24)			(24)		492	492			
100239331	LONG BEACH	CA		09/29/2025		161		(1)			(1)		160	160			
100239334	SPARTA	NJ		09/29/2025		389		(8)			(8)		381	381			
100239339	SPRINGFIELD	VA		09/29/2025		1,159		(24)			(24)		1,135	1,135			
100239340	FORKED RIVER	NJ		09/29/2025		366		(17)			(17)		349	349			
100239348	NEW BRAUNFELS	TX		09/29/2025		360		(14)			(14)		346	346			
100239351	ORMOND BEACH	FL		09/29/2025		172		(6)			(6)		166	166			
100239354	MONEE	IL		09/29/2025		2,734		(55)			(55)		2,679	2,679			
100239355	DANVILLE	CA		09/29/2025		1,213		(52)			(52)		1,161	1,161			
100239360	CHEHALIS	WA		09/29/2025		1,508		(31)			(31)		1,477	1,477			
100239364	SAINT CLOUD	FL		09/29/2025		185		(6)			(6)		179	179			
100239365	HESPERIA	CA		09/29/2025		315		(6)			(6)		309	309			
100239366	ST PETERSBURG	FL		09/29/2025		310		(6)			(6)		304	304			
100239370	MCDONOUGH	GA		09/29/2025		292		(6)			(6)		286	286			
100239374	DOVER	DE		09/29/2025		193		(9)			(9)		184	184			
100239375	RICHLAND	WA		09/29/2025		465		(15)			(15)		450	450			
100239381	SMYRNA	TN		09/29/2025		684		(14)			(14)		670	670			
100239382	DALLAS	TX		09/29/2025		451		(17)			(17)		434	434			
100239383	FRASER	MI		09/29/2025		810		(16)			(16)		794	794			
100239384	PORTLAND	OR		09/29/2025		819		(17)			(17)		802	802			
100239385	ARVADA	CO		09/29/2025		214		(2)			(2)		212	212			
100239387	VICTORVILLE	CA		09/29/2025		128		(3)			(3)		125	125			
100239388	LEESBURG	VA		09/29/2025		560		(20)			(20)		540	540			
100239392	NEW BERN	NC		09/29/2025		391		(8)			(8)		383	383			
100239395	CHICAGO	IL		09/29/2025		1,974		(41)			(41)		1,933	1,933			
100239402	CORNING	CA		09/29/2025		626		2			2		628	628			
100239405	SAN PEDRO	CA		09/29/2025		380		(14)			(14)		366	366			
100239407	ELK GROVE	CA		09/29/2025		341		(7)			(7)		334	334			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100239408	CLARKSVILLE	TN		09/29/2025		899		(18)			(18)		881	881			
100239409	ANTIOCH	CA		09/29/2025		764		(35)			(35)		729	729			
100239411	ANNANDALE	VA		09/29/2025		249		(5)			(5)		244	244			
100239412	CHINO	CA		09/29/2025		611		(12)			(12)		599	599			
100239418	STANTON	CA		09/29/2025		419		(16)			(16)		403	403			
100239419	AUBURN	AL		09/29/2025		671		(26)			(26)		645	645			
100239420	WILDOMAR	CA		09/29/2025		510		(10)			(10)		500	500			
100239423	ALEDO	TX		09/29/2025		168		(7)			(7)		161	161			
100239429	DESOTO	TX		09/29/2025		332		(13)			(13)		319	319			
100239432	CINCINNATI	OH		09/29/2025		121		(6)			(6)		115	115			
100239433	HOLLYWOOD	FL		09/29/2025		1,268		(26)			(26)		1,242	1,242			
100239434	NEWTON GROVE	NC		09/29/2025		277		(6)			(6)		271	271			
100239438	FULTON	MO		09/29/2025		350		(7)			(7)		343	343			
100239439	FRESNO	CA		09/29/2025		1,466		(55)			(55)		1,411	1,411			
100239441	LAS CRUCES	NM		09/29/2025		1,077		(21)			(21)		1,056	1,056			
100239444	WALLA WALLA	WA		09/29/2025		640		(14)			(14)		626	626			
100239449	LOS ANGELES	CA		09/29/2025		190		(4)			(4)		186	186			
100239454	O FALLON	MO		09/29/2025		897		(32)			(32)		865	865			
100239459	LAS VEGAS	NV		09/29/2025		104		(4)			(4)		100	100			
100239461	ROLLING MEADOWS	IL		09/29/2025		327		(12)			(12)		315	315			
100239462	EAGAN	MN		09/29/2025		588		(23)			(23)		565	565			
100239465	POMONA	CA		09/29/2025		536		(22)			(22)		514	514			
100239469	HURRICANE	UT		09/29/2025		805		(6)			(6)		799	799			
100239470	JOLIET	IL		09/29/2025		160		(6)			(6)		154	154			
100239471	ROSEBUD	MO		09/29/2025		276		(12)			(12)		264	264			
100239473	COKATO	MN		09/29/2025		845		(17)			(17)		828	828			
100239476	AUSTIN	TX		09/29/2025		289		(13)			(13)		276	276			
100239488	LA CRESCENTA	CA		09/29/2025		3,062		(62)			(62)		3,000	3,000			
100239492	CLINTON	MD		09/29/2025		612		(28)			(28)		584	584			
100239493	WELLINGTON	KS		09/29/2025		1,050		(37)			(37)		1,013	1,013			
100239495	MOORESVILLE	NC		09/29/2025		728		(28)			(28)		700	700			
100239496	BOWIE	MD		09/29/2025		223		(10)			(10)		213	213			
100239497	BUENA VISTA	CO		09/29/2025		1,037		(40)			(40)		997	997			
100239504	DIAMOND BAR	CA		09/29/2025		586		(20)			(20)		566	566			
100239505	NORTH LAS VEGAS	NV		09/29/2025		333		(7)			(7)		326	326			
100239508	PAHRUMP	NV		09/29/2025		803		(16)			(16)		787	787			
100239513	HOLLYWOOD	FL		09/29/2025		1,115		(18)			(18)		1,097	1,097			
100239515	SAN DIEGO	CA		09/29/2025		258		(5)			(5)		253	253			
100239518	COLORADO SPRINGS	CO		09/29/2025		166		(8)			(8)		158	158			
100239519	ALTON	NH		09/29/2025		1,275		(26)			(26)		1,249	1,249			
100239520	STEAMBOAT SPRINGS	CO		09/29/2025		485		(17)			(17)		468	468			
100239524	VISTA	CA		09/29/2025		446		(9)			(9)		437	437			
100239531	SAN DIEGO	CA		09/29/2025		897		(18)			(18)		879	879			
100239533	DOTHAN	AL		09/29/2025		253		(9)			(9)		244	244			
100239539	RINGGOLD	GA		09/29/2025		824		(26)			(26)		798	798			
100239543	CHARLOTTE	NC		09/29/2025		576		(26)			(26)		550	550			
100239545	CORDOVA	TN		09/29/2025		816		(26)			(26)		790	790			
100239548	LEXINGTON	NC		09/29/2025		708		(32)			(32)		676	676			
100239553	PANA	IL		09/29/2025		196		(6)			(6)		190	190			
100239555	VERONA	NJ		09/29/2025		565		(16)			(16)		549	549			
100239556	LEESBURG	VA		09/29/2025		682		(31)			(31)		651	651			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100239562	CLANCY	MT		09/29/2025		383		(9)			(9)		374	374			
100239564	MC LEANSVILLE	NC		09/29/2025		389		(18)			(18)		371	371			
100239569	LAFAYETTE	TN		09/29/2025		805		(22)			(22)		783	783			
100239570	STOCKTON	CA		09/29/2025		288		(9)			(9)		279	279			
100239576	INDEPENDENCE	MO		09/29/2025		123		(5)			(5)		118	118			
100239578	AVONDALE	AZ		09/29/2025		116		(5)			(5)		111	111			
100239581	BLUE SPRINGS	MO		09/29/2025		158		(4)			(4)		154	154			
100239584	CHARLOTTE	NC		09/29/2025		1,047		(48)			(48)		999	999			
100239585	WILTON	IA		09/29/2025		253		(9)			(9)		244	244			
100239591	SAN JOSE	CA		09/29/2025		309		(9)			(9)		300	300			
100239600	LEOMINSTER	MA		09/29/2025		1,323		(41)			(41)		1,282	1,282			
100239602	HOUSTON	TX		09/29/2025		2,131		(107)			(107)		2,024	2,024			
100239606	CHESAPEAKE	VA		09/29/2025		649							649	649			
100239612	UTICA	MI		09/29/2025		341		(13)			(13)		328	328			
100239615	LONGMONT	CO		09/29/2025		894		(48)			(48)		846	846			
100239627	LYNCH STATION	VA		09/29/2025		237		(9)			(9)		228	228			
100239628	MERCED	CA		09/29/2025		83		(1)			(1)		82	82			
100239637	COVINGTON	GA		09/29/2025		896		(18)			(18)		878	878			
100239638	EAST STROUDSBURG	PA		09/29/2025		262		(5)			(5)		257	257			
100239643	BOULDER CITY	NV		09/29/2025		774		(16)			(16)		758	758			
100239644	SYKESVILLE	MD		09/29/2025		525		(24)			(24)		501	501			
100239645	CARSON	CA		09/29/2025		1,268		4			4		1,272	1,272			
100239651	NOVATO	CA		09/29/2025		196		(6)			(6)		190	190			
100239652	CHANNAHON	IL		09/29/2025		284		(12)			(12)		272	272			
100239661	LAKEWOOD	CA		09/29/2025		105		(3)			(3)		102	102			
100239665	GLENDALE	AZ		09/29/2025		469		(12)			(12)		457	457			
100239668	EDEN PRAIRIE	MN		09/29/2025		1,080		(39)			(39)		1,041	1,041			
100239675	NEW OXFORD	PA		09/29/2025		56		(1)			(1)		55	55			
100239677	CEDAR HILL	TN		09/29/2025		639		(13)			(13)		626	626			
100239682	FOOTHILL RANCH	CA		09/29/2025		1,749		(36)			(36)		1,713	1,713			
100239684	ROYAL OAKS	CA		09/29/2025		545		(19)			(19)		526	526			
100239686	UPPER LAKE	CA		09/29/2025		157		(7)			(7)		150	150			
100239698	DISPUTANTA	VA		09/29/2025		252		(12)			(12)		240	240			
100239699	STOCKTON	CA		09/29/2025		708		(16)			(16)		692	692			
100239703	VANCOUVER	WA		09/29/2025		640		(29)			(29)		611	611			
100239704	HAM LAKE	MN		09/29/2025		265		(5)			(5)		260	260			
100239713	CLOVIS	CA		09/29/2025		22							22	22			
100239715	BREMERTON	WA		09/29/2025		2,043		(43)			(43)		2,000	2,000			
100239716	OSSEO	MN		09/29/2025		125		(5)			(5)		120	120			
100239719	ALBUQUERQUE	NM		09/29/2025		2,928		(59)			(59)		2,869	2,869			
100239721	BALTIMORE	MD		09/29/2025		101		(4)			(4)		97	97			
100239733	SAINT HELENA	CA		09/29/2025		1,727		(67)			(67)		1,660	1,660			
100239737	CHICAGO	IL		09/29/2025		311		(14)			(14)		297	297			
100239738	GAINESVILLE	VA		09/29/2025		1,000		(46)			(46)		954	954			
100239755	BOYNTON BEACH	FL		09/29/2025		148		(4)			(4)		144	144			
100239763	BELLEVILLE	MI		09/29/2025		150		(7)			(7)		143	143			
100239764	WILLIAMS	AZ		09/29/2025		376		(16)			(16)		360	360			
100239771	BAYONNE	NJ		09/29/2025		271		(6)			(6)		265	265			
100239774	BREWER	ME		09/29/2025		505		(18)			(18)		487	487			
100239783	ANTIOCH	CA		09/29/2025		68		(1)			(1)		67	67			
100239786	MOUNT PLEASANT	SC		09/29/2025		404		(13)			(13)		391	391			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100239794	PLACITAS	NM		09/29/2025		125		(3)			(3)		122	122			
100239795	REDONDO BEACH	CA		09/29/2025		2,569		(53)			(53)		2,516	2,516			
100239807	O FALLON	MO		09/29/2025		306		(6)			(6)		300	300			
100239808	CHARLESTON	SC		09/29/2025		216		(8)			(8)		208	208			
100239820	WILMER	AL		09/29/2025		111		(5)			(5)		106	106			
100239825	WEST PALM BEACH	FL		09/29/2025		433		(12)			(12)		421	421			
100239831	ALPHARETTA	GA		09/29/2025		822		(21)			(21)		801	801			
100239832	YUMA	AZ		09/29/2025		370		(5)			(5)		365	365			
100239833	MCDONOUGH	GA		09/29/2025		238							238	238			
100243140	MIAMI	FL		09/26/2025		1,465		(40)			(40)		1,425	1,425			
100243141	CLIFTON	NJ		09/26/2025		3,493		(160)			(160)		3,333	3,333			
100243142	BAKERSFIELD	CA		09/26/2025		768		(36)			(36)		732	732			
100243144	LOS ANGELES	CA		09/26/2025		1,687		(41)			(41)		1,646	1,646			
100243147	NORTHRIDGE	CA		09/26/2025		2,010		1			1		2,011	2,011			
100243148	GLENDALE	CA		09/26/2025		2,045		(68)			(68)		1,977	1,977			
100243149	NORTH HIGHLANDS	CA		09/26/2025		652		(31)			(31)		621	621			
100243151	ORANGE	CA		09/26/2025		1,681		(54)			(54)		1,627	1,627			
100243153	LAS VEGAS	NV		09/26/2025		342		(16)			(16)		326	326			
100243154	CYPRESS	TX		09/26/2025		1,584		(61)			(61)		1,523	1,523			
100243155	MORENO VALLEY	CA		09/26/2025		1,351		(29)			(29)		1,322	1,322			
100243156	CARPINTERIA	CA		09/26/2025		1,107		(20)			(20)		1,087	1,087			
100243157	BURBANK	CA		09/26/2025		4,613		(154)			(154)		4,459	4,459			
100243158	MOORPARK	CA		09/26/2025		2,454		(82)			(82)		2,372	2,372			
100243159	NORTHRIDGE	CA		09/26/2025		751		(29)			(29)		722	722			
100243160	LOMPOC	CA		09/26/2025		1,335		(19)			(19)		1,316	1,316			
100243162	INDIO	CA		09/26/2025		1,330		(62)			(62)		1,268	1,268			
100243164	LAKE HAVASU CITY	AZ		09/26/2025		10,562		(319)			(319)		10,243	10,243			
100243167	NORTH CHESTERFIELD	VA		09/26/2025		688		(20)			(20)		668	668			
100243168	NORTH CHESTERFIELD	VA		09/26/2025		174		(1)			(1)		173	173			
100243169	NORTH CHESTERFIELD	VA		09/26/2025		610		(17)			(17)		593	593			
100243170	PHOENIX	AZ		09/26/2025		846		(12)			(12)		834	834			
100243171	MONTGOMERY	TX		09/26/2025		861		(33)			(33)		828	828			
100243172	HOUSTON	TX		09/26/2025		2,188		(103)			(103)		2,085	2,085			
100243173	QUINCY	MA		09/26/2025		1,272		27			27		1,299	1,299			
100243174	NEW PORT RICHEY	FL		09/26/2025		1,267		(47)			(47)		1,220	1,220			
100243175	PELLA	IA		09/26/2025		953		(43)			(43)		910	910			
100243177	RALEIGH	NC		09/26/2025		1,185		(49)			(49)		1,136	1,136			
100243178	WILMINGTON	NC		09/26/2025		1,043		(42)			(42)		1,001	1,001			
100243179	TROY	MI		09/26/2025		874		(29)			(29)		845	845			
100243180	MERCED	CA		09/26/2025		1,192		(43)			(43)		1,149	1,149			
100243182	CHANDLER	AZ		09/26/2025		816		(30)			(30)		786	786			
100243183	ALEXANDER	NC		09/26/2025		2,074		(69)			(69)		2,005	2,005			
100243184	HOPE	NJ		09/26/2025		1,134		(40)			(40)		1,094	1,094			
100243186	BROKEN ARROW	OK		09/26/2025		543		(18)			(18)		525	525			
100243187	STATE COLLEGE	PA		09/26/2025		1,420		(56)			(56)		1,364	1,364			
100243189	NEW HOPE	PA		09/26/2025		1,545		(68)			(68)		1,477	1,477			
100243190	GEORGETOWN	SC		09/26/2025		907		(31)			(31)		876	876			
100243192	PENNSAUKEN	NJ		09/26/2025		668		(29)			(29)		639	639			
100243193	ANACORTES	WA		09/26/2025		811		(30)			(30)		781	781			
100243194	WEST PALM BEACH	FL		09/26/2025		335		(11)			(11)		324	324			
100243195	PEORIA	AZ		09/26/2025		2,095		(101)			(101)		1,994	1,994			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243196	SPRING	TX		09/26/2025		425		(20)			(20)		405	405			
100243197	TALLMADGE	OH		09/26/2025		8,283		(331)			(331)		7,952	7,952			
100243198	LAS CRUCES	NM		09/26/2025		1,449		(67)			(67)		1,382	1,382			
100243199	APOPKA	FL		09/26/2025		575		(25)			(25)		550	550			
100243200	HYATTSVILLE	MD		09/26/2025		402		(16)			(16)		386	386			
100243201	INDIO	CA		09/26/2025		1,898		(9)			(9)		1,889	1,889			
100243202	DUXBURY	MA		09/26/2025		666		(27)			(27)		639	639			
100243205	SAN CLEMENTE	CA		09/26/2025		2,084		(11)			(11)		2,073	2,073			
100243206	GREENSBORO	GA		09/26/2025		3,925		(129)			(129)		3,796	3,796			
100243208	BOISE	ID		09/26/2025		994		(46)			(46)		948	948			
100243210	NEW SMYRNA BEACH	FL		09/26/2025		1,332		(32)			(32)		1,300	1,300			
100243211	GRANADA HILLS	CA		09/26/2025		2,274		(70)			(70)		2,204	2,204			
100243212	SAN ANTONIO	TX		09/26/2025		381		(10)			(10)		371	371			
100243213	PORTAGE	MI		09/26/2025		858		(26)			(26)		832	832			
100243214	DELRAY BEACH	FL		09/26/2025		386		(6)			(6)		380	380			
100243215	MIAMI BEACH	FL		09/26/2025		640		(29)			(29)		611	611			
100243216	NORTH HAVEN	CT		09/26/2025		1,288		(42)			(42)		1,246	1,246			
100243218	BALTIMORE	MD		09/26/2025		2,125		(74)			(74)		2,051	2,051			
100243219	CLEMMONS	NC		09/26/2025		481		(20)			(20)		461	461			
100243220	FRANKFORT	KY		09/26/2025		598		(12)			(12)		586	586			
100243221	DAVENPORT	FL		09/26/2025		394		(15)			(15)		379	379			
100243222	LANTANA	TX		09/26/2025		1,294		(33)			(33)		1,261	1,261			
100243223	MIDDLETOWN	CT		09/26/2025		432		(17)			(17)		415	415			
100243224	SURPRISE	AZ		09/26/2025		782		(23)			(23)		759	759			
100243225	SCOTTSDALE	AZ		09/26/2025		535		(19)			(19)		516	516			
100243226	SAINT CLOUD	FL		09/26/2025		616		(27)			(27)		589	589			
100243227	SEATTLE	WA		09/26/2025		548		(12)			(12)		536	536			
100243228	SAN FRANCISCO	CA		09/26/2025		3,337		(115)			(115)		3,222	3,222			
100243229	BELLEVUE	WA		09/26/2025		2,605		(89)			(89)		2,516	2,516			
100243230	FAIRFAX	VA		09/26/2025		713		(32)			(32)		681	681			
100243231	HOLLYWOOD	FL		09/26/2025		877		(40)			(40)		837	837			
100243232	CHARLOTTE	NC		09/26/2025		606		(21)			(21)		585	585			
100243233	TAMPA	FL		09/26/2025		2,416		(51)			(51)		2,365	2,365			
100243234	POMONA	CA		09/26/2025		1,270		(38)			(38)		1,232	1,232			
100243235	ORLANDO	FL		09/26/2025		806		(32)			(32)		774	774			
100243236	CARSONVILLE	MI		09/26/2025		710		(23)			(23)		687	687			
100243239	STAR	ID		09/26/2025		2,548		(69)			(69)		2,479	2,479			
100243241	CHARLOTTE	NC		09/26/2025		5,682		(127)			(127)		5,555	5,555			
100243242	JACKSONVILLE	NC		09/26/2025		941		(37)			(37)		904	904			
100243243	DECATUR	GA		09/26/2025		990		(30)			(30)		960	960			
100243244	FILLMORE	CA		09/26/2025		1,299		(36)			(36)		1,263	1,263			
100243245	SAN ANTONIO	TX		09/26/2025		408		(19)			(19)		389	389			
100243246	MOORPARK	CA		09/26/2025		308		(8)			(8)		300	300			
100243247	DUMONT	NJ		09/26/2025		1,787		(55)			(55)		1,732	1,732			
100243249	CORAL SPRINGS	FL		09/26/2025		5,483		(240)			(240)		5,243	5,243			
100243251	RIVERVIEW	FL		09/26/2025		680		(18)			(18)		662	662			
100243253	FORT WORTH	TX		09/26/2025		491		(7)			(7)		484	484			
100243254	FILLMORE	CA		09/26/2025		1,210		(31)			(31)		1,179	1,179			
100243256	HONOLULU	HI		09/26/2025		747		(22)			(22)		725	725			
100243257	FONTANA	CA		09/26/2025		1,447		(49)			(49)		1,398	1,398			
100243258	JUSTIN	TX		09/26/2025		1,866		(86)			(86)		1,780	1,780			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243259	ENTERPRISE	AL		09/26/2025		2,317		(98)			(98)		2,219	2,219			
100243260	WOODLAND	CA		09/26/2025		1,204		(43)			(43)		1,161	1,161			
100243261	LOS ANGELES	CA		09/26/2025		14,557		(506)			(506)		14,051	14,051			
100243263	PLACENTIA	CA		09/26/2025		2,618		(101)			(101)		2,517	2,517			
100243264	MONROE TOWNSHIP	NJ		09/26/2025		1,356		(44)			(44)		1,312	1,312			
100243265	BEND	OR		09/26/2025		1,432		(19)			(19)		1,413	1,413			
100243266	RANCHO CUCAMONGA	CA		09/26/2025		4,385		(205)			(205)		4,180	4,180			
100243267	WORCESTER	MA		09/26/2025		2,160		(88)			(88)		2,072	2,072			
100243268	CONCORD	NC		09/26/2025		1,117		(41)			(41)		1,076	1,076			
100243269	MIAMI	FL		09/26/2025		1,925		(90)			(90)		1,835	1,835			
100243270	SARASOTA	FL		09/26/2025		1,352		(37)			(37)		1,315	1,315			
100243271	PHILADELPHIA	PA		09/26/2025		414		(11)			(11)		403	403			
100243272	PACIFIC	MO		09/26/2025		678		(28)			(28)		650	650			
100243273	FRISCO	TX		09/26/2025		1,267		(21)			(21)		1,246	1,246			
100243274	NORTH ANDOVER	MA		09/26/2025		819		(22)			(22)		797	797			
100243275	TAMPA	FL		09/26/2025		1,182		(37)			(37)		1,145	1,145			
100243276	VERNAL	UT		09/26/2025		545		(24)			(24)		521	521			
100243277	LAS VEGAS	NV		09/26/2025		1,252		(49)			(49)		1,203	1,203			
100243278	CAROLINA BEACH	NC		09/26/2025		1,849		(38)			(38)		1,811	1,811			
100243279	NAPLES	FL		09/26/2025		797		(26)			(26)		771	771			
100243281	TOKELAND	WA		09/26/2025		722		(33)			(33)		689	689			
100243282	UNIVERSAL CITY	TX		09/26/2025		832		(36)			(36)		796	796			
100243283	SAINT CLOUD	FL		09/26/2025		935		(25)			(25)		910	910			
100243284	WACO	TX		09/26/2025		575		(27)			(27)		548	548			
100243286	OCALA	FL		09/26/2025		465		(16)			(16)		449	449			
100243287	FRISCO	TX		09/26/2025		1,036		(26)			(26)		1,010	1,010			
100243288	MINNEAPOLIS	MN		09/26/2025		1,081		(32)			(32)		1,049	1,049			
100243289	SEMINOLE	FL		09/26/2025		1,918		(79)			(79)		1,839	1,839			
100243290	SCROGGINS	TX		09/26/2025		4,313		(128)			(128)		4,185	4,185			
100243291	MINERAL	VA		09/26/2025		2,210		(54)			(54)		2,156	2,156			
100243292	CHANDLER	AZ		09/26/2025		507		(22)			(22)		485	485			
100243293	JERSEY CITY	NJ		09/26/2025		1,771		(83)			(83)		1,688	1,688			
100243294	ASHEVILLE	NC		09/26/2025		714		(15)			(15)		699	699			
100243295	ROSWELL	GA		09/26/2025		1,076		(40)			(40)		1,036	1,036			
100243296	ORANGE BEACH	AL		09/26/2025		742		(28)			(28)		714	714			
100243297	PRESCOTT VLY	AZ		09/26/2025		1,005		(28)			(28)		977	977			
100243298	SAINT GEORGE	UT		09/26/2025		577		(17)			(17)		560	560			
100243299	TUCSON	AZ		09/26/2025		986		(40)			(40)		946	946			
100243300	MARYSVILLE	WA		09/26/2025		737		(27)			(27)		710	710			
100243301	TULSA	OK		09/26/2025		396		(19)			(19)		377	377			
100243302	DOVER	NJ		09/26/2025		1,283		(51)			(51)		1,232	1,232			
100243304	JACKSONVILLE	NC		09/26/2025		596		(27)			(27)		569	569			
100243305	BROOKLYN	NY		09/26/2025		2,670		(125)			(125)		2,545	2,545			
100243306	MILLBRAE	CA		09/26/2025		35,434		(1,358)			(1,358)		34,076	34,076			
100243307	LOS ANGELES	CA		09/26/2025		1,519		(54)			(54)		1,465	1,465			
100243308	WESTMINSTER	CA		09/26/2025		1,515		(71)			(71)		1,444	1,444			
100243309	STANTON	CA		09/26/2025		1,028		(41)			(41)		987	987			
100243310	IRVINE	CA		09/26/2025		2,696		(108)			(108)		2,588	2,588			
100243311	ONTARIO	CA		09/26/2025		1,081		(44)			(44)		1,037	1,037			
100243312	SACRAMENTO	CA		09/26/2025		1,509		(67)			(67)		1,442	1,442			
100243313	GARDEN GROVE	CA		09/26/2025		2,252		(73)			(73)		2,179	2,179			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243317	AMERICAN CANYON	CA		09/26/2025		1,201		(33)			(33)		1,168	1,168			
100243322	FRESNO	CA		09/26/2025		1,150		(54)			(54)		1,096	1,096			
100243323	CLOVIS	CA		09/26/2025		1,072		(15)			(15)		1,057	1,057			
100243326	PANORAMA CITY	CA		09/26/2025		3,520		(115)			(115)		3,405	3,405			
100243327	WESTMINSTER	CA		09/26/2025		2,156		(81)			(81)		2,075	2,075			
100243328	ARCADIA	CA		09/26/2025		4,692		(158)			(158)		4,534	4,534			
100243329	SAN DIEGO	CA		09/26/2025		1,565		(20)			(20)		1,545	1,545			
100243330	GARDEN GROVE	CA		09/26/2025		2,276		(107)			(107)		2,169	2,169			
100243332	WESTMINSTER	CA		09/26/2025		1,931		(42)			(42)		1,889	1,889			
100243333	SYLMAR	CA		09/26/2025		1,622		(58)			(58)		1,564	1,564			
100243334	HUNTINGTON BEACH	CA		09/26/2025		3,112		(72)			(72)		3,040	3,040			
100243339	LAWRENCEVILLE	GA		09/26/2025		1,098		(24)			(24)		1,074	1,074			
100243340	CONCORD	NC		09/26/2025		887		(12)			(12)		875	875			
100243341	SAN DIEGO	CA		09/26/2025		1,778		(79)			(79)		1,699	1,699			
100243342	GARDEN GROVE	CA		09/26/2025		1,386		(57)			(57)		1,329	1,329			
100243343	SAN JOSE	CA		09/26/2025		2,448		(90)			(90)		2,358	2,358			
100243344	GARDEN GROVE	CA		09/26/2025		1,756		(70)			(70)		1,686	1,686			
100243346	STANTON	CA		09/26/2025		1,258		(55)			(55)		1,203	1,203			
100243350	FRESNO	CA		09/26/2025		650		(31)			(31)		619	619			
100243351	ALPHARETTA	GA		09/26/2025		2,215		(70)			(70)		2,145	2,145			
100243352	CYPRESS	CA		09/26/2025		1,593		(59)			(59)		1,534	1,534			
100243353	EL MONTE	CA		09/26/2025		5,166		(239)			(239)		4,927	4,927			
100243355	GARDEN GROVE	CA		09/26/2025		2,214		(100)			(100)		2,114	2,114			
100243356	FOUNTAIN VALLEY	CA		09/26/2025		2,758		(101)			(101)		2,657	2,657			
100243357	DULUTH	GA		09/26/2025		11,167		(469)			(469)		10,698	10,698			
100243358	STUDIO CITY	CA		09/26/2025		3,373		(158)			(158)		3,215	3,215			
100243359	LOS BANOS	CA		09/26/2025		888		(40)			(40)		848	848			
100243360	WESTMINSTER	CA		09/26/2025		2,466		(80)			(80)		2,386	2,386			
100243361	CORONA	CA		09/26/2025		1,470		(66)			(66)		1,404	1,404			
100243362	FONTANA	CA		09/26/2025		1,521		(57)			(57)		1,464	1,464			
100243363	WHITTIER	CA		09/26/2025		13,925		(568)			(568)		13,357	13,357			
100243364	IRVINE	CA		09/26/2025		1,941		(87)			(87)		1,854	1,854			
100243365	PEARLAND	TX		09/26/2025		4,818		(206)			(206)		4,612	4,612			
100243366	VENUS	TX		09/26/2025		2,564		(120)			(120)		2,444	2,444			
100243368	CERRITOS	CA		09/26/2025		1,956		(87)			(87)		1,869	1,869			
100243369	WEST MELBOURNE	FL		09/26/2025		1,405		(51)			(51)		1,354	1,354			
100243370	QUEEN CREEK	AZ		09/26/2025		1,347		(43)			(43)		1,304	1,304			
100243371	SAN FRANCISCO	CA		09/26/2025		3,051		(121)			(121)		2,930	2,930			
100243372	CIBOLO	TX		09/26/2025		850		(27)			(27)		823	823			
100243373	UPLAND	CA		09/26/2025		1,894		(61)			(61)		1,833	1,833			
100243374	SANTA CLARITA	CA		09/26/2025		1,232		(58)			(58)		1,174	1,174			
100243375	ROME	GA		09/26/2025		3,066		(120)			(120)		2,946	2,946			
100243377	NORTHRIDGE	CA		09/26/2025		2,307		(104)			(104)		2,203	2,203			
100243380	STOCKTON	CA		09/26/2025		678		(25)			(25)		653	653			
100243381	BOCA RATON	FL		09/26/2025		375		(17)			(17)		358	358			
100243382	STOCKTON	CA		09/26/2025		660		(24)			(24)		636	636			
100243383	CERRITOS	CA		09/26/2025		2,628		(117)			(117)		2,511	2,511			
100243384	CYPRESS	CA		09/26/2025		1,165		(54)			(54)		1,111	1,111			
100243385	ANAHEIM	CA		09/26/2025		1,416		(46)			(46)		1,370	1,370			
100243386	GLENDALE	CA		09/26/2025		3,562		(167)			(167)		3,395	3,395			
100243387	IRVINE	CA		09/26/2025		1,549		(49)			(49)		1,500	1,500			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243388	TEMPLE	TX		09/26/2025		662		(22)			(22)		640	640			
100243389	HACIENDA HEIGHTS	CA		09/26/2025		891		(33)			(33)		858	858			
100243390	CARY	NC		09/26/2025		2,733		(96)			(96)		2,637	2,637			
100243391	WHITTIER	CA		09/26/2025		1,914		(64)			(64)		1,850	1,850			
100243392	SUWANEE	GA		09/26/2025		2,262		(81)			(81)		2,181	2,181			
100243393	BRASELTON	GA		09/26/2025		824		(36)			(36)		788	788			
100243394	SIERRA MADRE	CA		09/26/2025		5,323		(198)			(198)		5,125	5,125			
100243395	HUNTINGTON BEACH	CA		09/26/2025		2,697		(103)			(103)		2,594	2,594			
100243397	TEMPLE	TX		09/26/2025		3,268		(125)			(125)		3,143	3,143			
100243399	OCALA	FL		09/26/2025		578		(26)			(26)		552	552			
100243400	ONTARIO	CA		09/26/2025		1,227		(51)			(51)		1,176	1,176			
100243401	ANAHEIM	CA		09/26/2025		1,332		(54)			(54)		1,278	1,278			
100243402	BUFORD	GA		09/26/2025		623		(29)			(29)		594	594			
100243404	MASHPEE	MA		09/26/2025		1,407		(28)			(28)		1,379	1,379			
100243406	BUFORD	GA		09/26/2025		10,911		(423)			(423)		10,488	10,488			
100243407	ROSMAN	NC		09/26/2025		464		(22)			(22)		442	442			
100243409	NORTH BABYLON	NY		09/26/2025		1,401		(44)			(44)		1,357	1,357			
100243410	ASTON	PA		09/26/2025		445		(21)			(21)		424	424			
100243411	MANASSAS	VA		09/26/2025		2,403		(50)			(50)		2,353	2,353			
100243412	NEW PORT RICHEY	FL		09/26/2025		369		4			4		373	373			
100243413	MIAMI BEACH	FL		09/26/2025		3,951		(185)			(185)		3,766	3,766			
100243414	DAVIE	FL		09/26/2025		3,972		(9)			(9)		3,963	3,963			
100243416	CHICAGO	IL		09/26/2025		1,582		(58)			(58)		1,524	1,524			
100243418	PARK RIDGE	NJ		09/26/2025		2,477		(97)			(97)		2,380	2,380			
100243419	KURE BEACH	NC		09/26/2025		725		(25)			(25)		700	700			
100243420	OKLAHOMA CITY	OK		09/26/2025		2,008		30			30		2,038	2,038			
100243421	EAST MEADOW	NY		09/26/2025		1,607		(41)			(41)		1,566	1,566			
100243422	BRIDGTON	ME		09/26/2025		977		(46)			(46)		931	931			
100243424	DALLAS	TX		09/26/2025		488		(16)			(16)		472	472			
100243425	FARMERS BRANCH	TX		09/26/2025		839		(39)			(39)		800	800			
100243426	TUCSON	AZ		09/26/2025		736		(19)			(19)		717	717			
100243427	GLENN DALE	MD		09/26/2025		2,128		(92)			(92)		2,036	2,036			
100243428	COLUMBIA	MD		09/26/2025		12,898		(82)			(82)		12,816	12,816			
100243430	HARRISON	NJ		09/26/2025		1,755		(43)			(43)		1,712	1,712			
100243434	SAVANNAH	GA		09/26/2025		628		(27)			(27)		601	601			
100243435	WEST CHESTER	PA		09/26/2025		1,151		(43)			(43)		1,108	1,108			
100243436	FAYETTEVILLE	AR		09/26/2025		366		(17)			(17)		349	349			
100243437	JOHNS CREEK	GA		09/26/2025		4,447		(140)			(140)		4,307	4,307			
100243438	BOISE	ID		09/26/2025		3,849		(96)			(96)		3,753	3,753			
100243440	DES MOINES	IA		09/26/2025		308		(14)			(14)		294	294			
100243441	EL PASO	TX		09/26/2025		539		(25)			(25)		514	514			
100243442	MCKINNEY	TX		09/26/2025		1,222		(57)			(57)		1,165	1,165			
100243443	LACEY	WA		09/26/2025		925		(25)			(25)		900	900			
100243444	GOODLETTSVILLE	TN		09/26/2025		580		(21)			(21)		559	559			
100243445	CELINA	TX		09/26/2025		598		(15)			(15)		583	583			
100243446	BLUE GRASS	IA		09/26/2025		830		(39)			(39)		791	791			
100243447	GLOUCESTER	MA		09/26/2025		459		(13)			(13)		446	446			
100243448	CONVERSE	TX		09/26/2025		372		(12)			(12)		360	360			
100243449	CHAMPAIGN	IL		09/26/2025		514		(13)			(13)		501	501			
100243450	MAITLAND	FL		09/26/2025		990		(35)			(35)		955	955			
100243452	CLEMMONS	NC		09/26/2025		1,042		(49)			(49)		993	993			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243453	RIDGEWOOD	NJ		09/26/2025		894		(43)			(43)		851	851			
100243454	MONTGOMERY	TX		09/26/2025		781		(37)			(37)		744	744			
100243455	COVINGTON	IN		09/26/2025		218		(12)			(12)		206	206			
100243457	WOODSIDE	NY		09/26/2025		3,165		41			41		3,206	3,206			
100243458	PHOENIX	AZ		09/26/2025		3,646		(68)			(68)		3,578	3,578			
100243459	SHELBY TOWNSHIP	MI		09/26/2025		904		(36)			(36)		868	868			
100243460	RICHMOND	TX		09/26/2025		520		(10)			(10)		510	510			
100243461	MIDDLETON	WI		09/26/2025		920		(31)			(31)		889	889			
100243462	BLOOMFIELD	NJ		09/26/2025		538		(25)			(25)		513	513			
100243465	LAWRENCEVILLE	GA		09/26/2025		849		(40)			(40)		809	809			
100243466	WESTFIELD	IN		09/26/2025		672		(31)			(31)		641	641			
100243467	ATLANTIC CITY	NJ		09/26/2025		306		(14)			(14)		292	292			
100243468	FORT WORTH	TX		09/26/2025		426		(20)			(20)		406	406			
100243471	NEW HAVEN	CT		09/26/2025		575		(27)			(27)		548	548			
100243472	ATLANTA	GA		09/26/2025		809		(38)			(38)		771	771			
100243474	PEABODY	MA		09/26/2025		3,556		(152)			(152)		3,404	3,404			
100243475	BIRMINGHAM	AL		09/26/2025		252		(12)			(12)		240	240			
100243476	PARKERSBURG	WV		09/26/2025		9,450		(215)			(215)		9,235	9,235			
100243477	KNIGHTDALE	NC		09/26/2025		574		(27)			(27)		547	547			
100243478	MORRISTOWN	NJ		09/26/2025		1,747		(71)			(71)		1,676	1,676			
100243479	EL PASO	TX		09/26/2025		595		(28)			(28)		567	567			
100243480	COTTONWOOD	AZ		09/26/2025		493		(23)			(23)		470	470			
100243481	EAST TAWAS	MI		09/26/2025		1,258		(60)			(60)		1,198	1,198			
100243482	PASADENA	MD		09/26/2025		2,113		(64)			(64)		2,049	2,049			
100243484	WHITING	NJ		09/26/2025		909		(43)			(43)		866	866			
100243485	FRESH MEADOWS	NY		09/26/2025		4,784		(198)			(198)		4,586	4,586			
100243486	ALLEN	TX		09/26/2025		751		(35)			(35)		716	716			
100243487	NORCROSS	GA		09/26/2025		753		(22)			(22)		731	731			
100243488	CHESAPEAKE	VA		09/26/2025		20,545		(654)			(654)		19,891	19,891			
100243490	MISSOURI CITY	TX		09/26/2025		2,728		(82)			(82)		2,646	2,646			
100243491	BOULDER	CO		09/26/2025		3,679		(127)			(127)		3,552	3,552			
100243492	PHOENIX	AZ		09/26/2025		637		(30)			(30)		607	607			
100243494	GEORGETOWN	TX		09/26/2025		537		(25)			(25)		512	512			
100243496	MELISSA	TX		09/26/2025		4,060		(134)			(134)		3,926	3,926			
100243497	DEPTFORD	NJ		09/26/2025		1,524		(53)			(53)		1,471	1,471			
100243498	LAREDO	TX		09/26/2025		275		(12)			(12)		263	263			
100243499	HOUSTON	TX		09/26/2025		476		(18)			(18)		458	458			
100243500	OKLAHOMA CITY	OK		09/26/2025		477							477	477			
100243501	KATY	TX		09/26/2025		509		(24)			(24)		485	485			
100243502	CONCORD	MI		09/26/2025		553		(26)			(26)		527	527			
100243503	EUCLID	OH		09/26/2025		713		(23)			(23)		690	690			
100243504	HOSCHTON	GA		09/26/2025		2,730		(86)			(86)		2,644	2,644			
100243505	TIMNATH	CO		09/26/2025		1,021		36			36		1,057	1,057			
100243506	RALEIGH	NC		09/26/2025		740		(35)			(35)		705	705			
100243507	PORTLAND	OR		09/26/2025		940		(44)			(44)		896	896			
100243508	CENTER VALLEY	PA		09/26/2025		733		(26)			(26)		707	707			
100243509	CEDAR GROVE	NJ		09/26/2025		809		(38)			(38)		771	771			
100243511	WEST PALM BEACH	FL		09/26/2025		1,074		(50)			(50)		1,024	1,024			
100243518	UNITED KINGDOM	GBR		09/26/2025		396						5	401	424	23		23
100243520	UNITED KINGDOM	GBR		09/26/2025		326						4	330	332	3		3
100243521	UNITED KINGDOM	GBR		09/26/2025		1,137						12	1,149	1,157	9		9

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243522	UNITED KINGDOM	GBR		09/26/2025		504						6	510	514	4		4
100243523	UNITED KINGDOM	GBR		09/26/2025		619						7	626	631	5		5
100243524	UNITED KINGDOM	GBR		09/26/2025		672						7	679	684	5		5
100243539	TILBURG	NLD		09/26/2025		351						9	360	355	(5)		(5)
100243541	WEERT	NLD		09/26/2025		353,034						8,649	361,683	361,683			
100243542	S-GRAVENHAGE	NLD		09/26/2025		202,952						4,870	207,822	203,666	(4,156)		(4,156)
100243547	S-GRAVENHAGE	NLD		09/26/2025		245						6	251	248	(3)		(3)
100243556	TILBURG	NLD		09/26/2025		317						8	325	321	(4)		(4)
100243558	GRONINGEN	NLD		09/26/2025		605						15	620	612	(8)		(8)
100243560	AMSTERDAM	NLD		09/26/2025		656						16	672	663	(9)		(9)
100243563	ROTTERDAM	NLD		09/26/2025		188						5	193	190	(2)		(2)
100243570	HARDENBERG	NLD		09/26/2025		241						6	247	244	(3)		(3)
100243578	BERGEN OP ZOOM	NLD		09/26/2025		103						2	105	103	(1)		(1)
100243580	NIJMEGEN	NLD		09/26/2025		1,739						42	1,781	1,758	(23)		(23)
100243582	NIJMEGEN	NLD		09/26/2025		92						2	94	93	(1)		(1)
100243584	VLAARDINGEN	NLD		09/26/2025		3,623						88	3,711	3,664	(47)		(47)
100243586	GRONINGEN	NLD		09/26/2025		884						21	905	893	(12)		(12)
100243588	GRONINGEN	NLD		09/26/2025		542						13	555	548	(7)		(7)
100243590	GRONINGEN	NLD		09/26/2025		502						12	514	508	(7)		(7)
100243598	ROTTERDAM	NLD		09/26/2025		80						2	82	80	(2)		(2)
100243600	ZEVENHUIZEN	NLD		09/26/2025		512						12	524	517	(7)		(7)
100243605	S-GRAVENHAGE	NLD		09/26/2025		158						4	162	160	(2)		(2)
100243607	GRONINGEN	NLD		09/26/2025		1,019						25	1,044	1,031	(14)		(14)
100243613	ROTTERDAM	NLD		09/26/2025		239,926						5,878	245,804	245,804			
100243620	EINDHOVEN	NLD		09/26/2025		324						8	332	328	(4)		(4)
100243632	GRONINGEN	NLD		09/26/2025		1,094						26	1,120	1,105	(15)		(15)
100243633	AMSTERDAM	NLD		09/26/2025		1,128,711						27,086	1,155,797	1,132,687	(23,110)		(23,110)
100243635	AMSTERDAM	NLD		09/26/2025		691,982						16,605	708,587	694,396	(14,191)		(14,191)
100243638	IJSSELSTEIN	NLD		09/26/2025		517						12	529	522	(7)		(7)
100243665	ONTARIO	CA		09/29/2025		992		(38)			(38)		954	954			
100243666	SAINT JAMES CITY	FL		09/29/2025		1,055		(37)			(37)		1,018	1,018			
100243667	BOISE	ID		09/29/2025		961		(16)			(16)		945	945			
100243668	RIVERSIDE	CA		09/29/2025		3,957		(128)			(128)		3,829	3,829			
100243670	LA MESA	CA		09/29/2025		5,988		(201)			(201)		5,787	5,787			
100243671	CHULA VISTA	CA		09/29/2025		4,611		(126)			(126)		4,485	4,485			
100243672	PINE MOUNTAIN CLUB	CA		09/29/2025		972		(7)			(7)		965	965			
100243673	DALLAS	TX		09/29/2025		524		6			6		530	530			
100243674	WILLIMANTIC	CT		09/29/2025		465		(18)			(18)		447	447			
100243675	CHICAGO	IL		09/29/2025		1,512		(49)			(49)		1,463	1,463			
100243676	BELL	CA		09/29/2025		1,610		(44)			(44)		1,566	1,566			
100243677	BRICK	NJ		09/29/2025		2,147		(62)			(62)		2,085	2,085			
100243678	STOCKTON	CA		09/29/2025		565		(10)			(10)		555	555			
100243679	WALNUT CREEK	CA		09/29/2025		1,292		(42)			(42)		1,250	1,250			
100243680	WALNUT CREEK	CA		09/29/2025		1,332		(43)			(43)		1,289	1,289			
100243681	ONTARIO	CA		09/29/2025		1,854		(18)			(18)		1,836	1,836			
100243682	TWENTYNINE PALMS	CA		09/29/2025		513		(23)			(23)		490	490			
100243683	TWENTYNINE PALMS	CA		09/29/2025		513		(23)			(23)		490	490			
100243684	GARDEN GROVE	CA		09/29/2025		3,036		(97)			(97)		2,939	2,939			
100243685	WOODLAND	CA		09/29/2025		1,549		(72)			(72)		1,477	1,477			
100243686	SAN FRANCISCO	CA		09/29/2025		1,717		(61)			(61)		1,656	1,656			
100243688	LOS ANGELES	CA		09/29/2025		87,009		(460)			(460)		86,549	86,549			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243689	CHICAGO	IL		09/29/2025		766		(15)			(15)		751	751			
100243691	SAN DIEGO	CA		09/29/2025		1,739		(50)			(50)		1,689	1,689			
100243692	DELRAY BEACH	FL		09/29/2025		808		(12)			(12)		796	796			
100243693	ROSWELL	GA		09/29/2025		339		(12)			(12)		327	327			
100243694	LOS ANGELES	CA		09/29/2025		2,985		(99)			(99)		2,886	2,886			
100243695	NORTH BAY VILLAGE	FL		09/29/2025		681		(28)			(28)		653	653			
100243696	PALM SPRINGS	CA		09/29/2025		1,192		(53)			(53)		1,139	1,139			
100243697	CASTRO VALLEY	CA		09/29/2025		3,105		(12)			(12)		3,093	3,093			
100243698	LOS ANGELES	CA		09/29/2025		606		(17)			(17)		589	589			
100243699	HENDERSON	CO		09/29/2025		982		(46)			(46)		936	936			
100243700	LA QUINTA	CA		09/29/2025		1,904		(60)			(60)		1,844	1,844			
100243701	SAINT PETERSBURG	FL		09/29/2025		615		8			8		623	623			
100243702	MARICOPA	AZ		09/29/2025		1,023		(11)			(11)		1,012	1,012			
100243703	EDMOND	OK		09/29/2025		5,107		(107)			(107)		5,000	5,000			
100243705	SUGARLOAF	CA		09/29/2025		1,026		(48)			(48)		978	978			
100243706	MOORE	OK		09/29/2025		1,242		7			7		1,249	1,249			
100243707	TEMPE	AZ		09/29/2025		650		(6)			(6)		644	644			
100243709	TORRANCE	CA		09/29/2025		954		(5)			(5)		949	949			
100243710	LOS ANGELES	CA		09/29/2025		794		(16)			(16)		778	778			
100243711	GOLDSBORO	NC		09/29/2025		98		(4)			(4)		94	94			
100243712	MYRTLE BEACH	SC		09/29/2025		477		(11)			(11)		466	466			
100243713	LOS ANGELES	CA		09/29/2025		817		(26)			(26)		791	791			
100243714	MIAMI	FL		09/29/2025		500		2			2		502	502			
100243715	KISSIMMEE	FL		09/29/2025		588		(14)			(14)		574	574			
100243717	BOCA RATON	FL		09/29/2025		1,684		(79)			(79)		1,605	1,605			
100243718	CAVE CREEK	AZ		09/29/2025		4,715		(91)			(91)		4,624	4,624			
100243719	LOS ANGELES	CA		09/29/2025		3,243		(59)			(59)		3,184	3,184			
100243720	INDIANAPOLIS	IN		09/29/2025		296							296	296			
100243721	ROCKPORT	TX		09/29/2025		734		(6)			(6)		728	728			
100243722	CANTON	GA		09/29/2025		1,760		(54)			(54)		1,706	1,706			
100243723	COLLEGE STATION	TX		09/29/2025		3,221		(22)			(22)		3,199	3,199			
100243725	VIRGINIA BEACH	VA		09/29/2025		425		(12)			(12)		413	413			
100243726	LONG BEACH	CA		09/29/2025		2,472		(100)			(100)		2,372	2,372			
100243727	PITTSBURGH	PA		09/29/2025		504		11			11		515	515			
100243728	PETERSBURG	VA		09/29/2025		665		(29)			(29)		636	636			
100243729	YORK	PA		09/29/2025		413		(8)			(8)		405	405			
100243730	WALNUT CREEK	CA		09/29/2025		1,881		(78)			(78)		1,803	1,803			
100243731	SPRING	TX		09/29/2025		460		(22)			(22)		438	438			
100243732	AVENAL	CA		09/29/2025		427		(3)			(3)		424	424			
100243733	PAWTUCKET	RI		09/29/2025		482		4			4		486	486			
100243735	PALM DESERT	CA		09/29/2025		929		(32)			(32)		897	897			
100243736	RIALTO	CA		09/29/2025		1,075		(47)			(47)		1,028	1,028			
100243737	GLENDALE	CA		09/29/2025		2,222		(60)			(60)		2,162	2,162			
100243739	DEARBORN	MI		09/29/2025		381		(18)			(18)		363	363			
100243740	CHINO	CA		09/29/2025		996		(37)			(37)		959	959			
100243741	SALEM	OR		09/29/2025		424		1			1		425	425			
100243742	DENVER	CO		09/29/2025		25,461		(638)			(638)		24,823	24,823			
100243744	SPRING HILL	FL		09/29/2025		654		(2)			(2)		652	652			
100243745	NEW ORLEANS	LA		09/29/2025		3,228		3			3		3,231	3,231			
100243746	LAS VEGAS	NV		09/29/2025		459		3			3		462	462			
100243747	MORENO VALLEY	CA		09/29/2025		850		(9)			(9)		841	841			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243748	CHARLOTTE	NC		09/29/2025		544		(10)			(10)		534	534			
100243749	GRAND PRAIRIE	TX		09/29/2025		3,277		25			25		3,302	3,302			
100243750	NORTHRIDGE	CA		09/29/2025		2,357		(107)			(107)		2,250	2,250			
100243751	WALDORF	MD		09/29/2025		1,057		(19)			(19)		1,038	1,038			
100243752	SAN JOSE	CA		09/29/2025		1,737		(10)			(10)		1,727	1,727			
100243753	BAKERSFIELD	CA		09/29/2025		722		9			9		731	731			
100243754	DOVER	PA		09/29/2025		312		(13)			(13)		299	299			
100243755	FORT MYERS	FL		09/29/2025		455							455	455			
100243756	WHITTIER	CA		09/29/2025		1,706		(78)			(78)		1,628	1,628			
100243757	HYATTSVILLE	MD		09/29/2025		743		1			1		744	744			
100243758	DAYTONA BEACH	FL		09/29/2025		759		(19)			(19)		740	740			
100243759	HOMER GLEN	IL		09/29/2025		1,536		(11)			(11)		1,525	1,525			
100243760	SMYRNA	GA		09/29/2025		610		(25)			(25)		585	585			
100243762	BONITA SPRINGS	FL		09/29/2025		1,276		(7)			(7)		1,269	1,269			
100243763	PORTERVILLE	CA		09/29/2025		561		4			4		565	565			
100243764	HENNIKER	NH		09/29/2025		1,456		(53)			(53)		1,403	1,403			
100243765	SYLMAR	CA		09/29/2025		1,344		(63)			(63)		1,281	1,281			
100243766	PARKS	AZ		09/29/2025		1,439		(34)			(34)		1,405	1,405			
100243767	FORT LAUDERDALE	FL		09/29/2025		2,051		(74)			(74)		1,977	1,977			
100243768	MANCHESTER	NH		09/29/2025		863		7			7		870	870			
100243769	BAKERSFIELD	CA		09/29/2025		1,486		(28)			(28)		1,458	1,458			
100243771	PHOENIX	AZ		09/29/2025		1,288							1,288	1,288			
100243773	LAWRENCEVILLE	GA		09/29/2025		709		(16)			(16)		693	693			
100243774	DAVIS	CA		09/29/2025		2,669		(88)			(88)		2,581	2,581			
100243775	NAZARETH	PA		09/29/2025		743		(3)			(3)		740	740			
100243776	EULESS	TX		09/29/2025		754		(8)			(8)		746	746			
100243777	LAWTON	OK		09/29/2025		270		(3)			(3)		267	267			
100243778	PEMBROKE PINES	FL		09/29/2025		1,738		(16)			(16)		1,722	1,722			
100243779	INDIO	CA		09/29/2025		688		(12)			(12)		676	676			
100243780	JACKSONVILLE	FL		09/29/2025		12,153		(229)			(229)		11,924	11,924			
100243781	BIG BEAR LAKE	CA		09/29/2025		940		(18)			(18)		922	922			
100243782	HOUSTON	TX		09/29/2025		1,147		3			3		1,150	1,150			
100243783	DOUGLASSVILLE	PA		09/29/2025		216		(10)			(10)		206	206			
100243784	SAN BERNARDINO	CA		09/29/2025		788		1			1		789	789			
100243785	NASHVILLE	TN		09/29/2025		602		6			6		608	608			
100243786	BATON ROUGE	LA		09/29/2025		686		(20)			(20)		666	666			
100243788	ROCKINGHAM	VA		09/29/2025		558		(26)			(26)		532	532			
100243789	INDIANAPOLIS	IN		09/29/2025		396		(10)			(10)		386	386			
100243790	PAWTUCKET	RI		09/29/2025		703		(23)			(23)		680	680			
100243791	ORANGE	TX		09/29/2025		665		8			8		673	673			
100243792	BAKERSFIELD	CA		09/29/2025		1,982		(1)			(1)		1,981	1,981			
100243793	OAK ISLAND	NC		09/29/2025		724		(34)			(34)		690	690			
100243794	SAINT AUGUSTINE	FL		09/29/2025		1,021		(28)			(28)		993	993			
100243796	MISSION	TX		09/29/2025		541		3			3		544	544			
100243797	COLONIAL HEIGHTS	VA		09/29/2025		490		(12)			(12)		478	478			
100243798	KINGMAN	AZ		09/29/2025		561		(25)			(25)		536	536			
100243800	PHILADELPHIA	PA		09/29/2025		925		3			3		928	928			
100243801	LOS ANGELES	CA		09/29/2025		1,115		(18)			(18)		1,097	1,097			
100243802	LAS VEGAS	NV		09/29/2025		1,839		(86)			(86)		1,753	1,753			
100243803	LOS ANGELES	CA		09/29/2025		1,888		(82)			(82)		1,806	1,806			
100243804	CHARLESTON	SC		09/29/2025		1,079		(36)			(36)		1,043	1,043			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243805	KISSIMEE	FL		09/29/2025		588		(14)			(14)		574	574			
100243806	PALM BAY	FL		09/29/2025		306		(14)			(14)		292	292			
100243807	MIAMI	FL		09/29/2025		1,996		26			26		2,022	2,022			
100243808	SAN ANTONIO	TX		09/29/2025		7,932		(90)			(90)		7,842	7,842			
100243809	SPRING	TX		09/29/2025		183		(7)			(7)		176	176			
100243811	TWIN FALLS	ID		09/29/2025		319		(8)			(8)		311	311			
100243815	CHICO	CA		09/29/2025		740		(24)			(24)		716	716			
100243816	PEORIA	AZ		09/29/2025		290		(18)			(18)		272	272			
100243817	HIBBING	MN		09/29/2025		259		(14)			(14)		245	245			
100243818	FORT WORTH	TX		09/29/2025		460		(17)			(17)		443	443			
100243819	CARSON	CA		09/29/2025		1,329		(60)			(60)		1,269	1,269			
100243820	SEBASTOPOL	CA		09/29/2025		1,291		(57)			(57)		1,234	1,234			
100243821	GREELEY	CO		09/29/2025		690		(32)			(32)		658	658			
100243822	BOCA RATON	FL		09/29/2025		1,150		(53)			(53)		1,097	1,097			
100243823	LA PALMA	CA		09/29/2025		701		(20)			(20)		681	681			
100243824	PLANO	TX		09/29/2025		1,217		(40)			(40)		1,177	1,177			
100243826	HUNTINGTON BEACH	CA		09/29/2025		801		(29)			(29)		772	772			
100243827	ALEXANDRIA	VA		09/29/2025		192		(14)			(14)		178	178			
100243828	CORONA	CA		09/29/2025		715		(20)			(20)		695	695			
100243829	PUYALLUP	WA		09/29/2025		70		(5)			(5)		65	65			
100243830	RIO RANCHO	NM		09/29/2025		297		(20)			(20)		277	277			
100243831	MILWAUKEE	WI		09/29/2025		970		(76)			(76)		894	894			
100243832	HANOVER	ME		09/29/2025		147		(9)			(9)		138	138			
100243833	HUTTO	TX		09/29/2025		491		(36)			(36)		455	455			
100243834	DRACUT	MA		09/29/2025		279		(20)			(20)		259	259			
100243835	HEMET	CA		09/29/2025		1,543		(84)			(84)		1,459	1,459			
100243836	COLUMBUS	OH		09/29/2025		617		(49)			(49)		568	568			
100243839	FORT WORTH	TX		09/29/2025		1,739		(136)			(136)		1,603	1,603			
100243840	DOUGLASVILLE	GA		09/29/2025		120		(5)			(5)		115	115			
100243841	ORCHARD CITY	CO		09/29/2025		228		(18)			(18)		210	210			
100243842	OVIEDO	FL		09/29/2025		148		(12)			(12)		136	136			
100243843	MERIDIAN	ID		09/29/2025		866		(50)			(50)		816	816			
100243844	FRAZER	PA		09/29/2025		333		(12)			(12)		321	321			
100243845	TABERNACLE	NJ		09/29/2025		3,777		(296)			(296)		3,481	3,481			
100243846	NAHANT	MA		09/29/2025		130		(10)			(10)		120	120			
100243847	MASSILLON	OH		09/29/2025		491		(32)			(32)		459	459			
100243848	LAWRENCE	MA		09/29/2025		709		(58)			(58)		651	651			
100243849	OXNARD	CA		09/29/2025		254		(20)			(20)		234	234			
100243850	GAITHERSBURG	MD		09/29/2025		345		(16)			(16)		329	329			
100243851	ROWLETT	TX		09/29/2025		665		(43)			(43)		622	622			
100243852	FREDERICK	CO		09/29/2025		574		(39)			(39)		535	535			
100243853	STAR TANNERY	VA		09/29/2025		471		(37)			(37)		434	434			
100243855	RIVERVIEW	FL		09/29/2025		397		(31)			(31)		366	366			
100243856	CHICAGO	IL		09/29/2025		267		(19)			(19)		248	248			
100243857	HOUSTON	TX		09/29/2025		241		(13)			(13)		228	228			
100243858	LAKESIDE	CA		09/29/2025		4,108		(229)			(229)		3,879	3,879			
100243860	MUSTANG	OK		09/29/2025		259		(19)			(19)		240	240			
100243861	CYPRESS	CA		09/29/2025		1,536		(97)			(97)		1,439	1,439			
100243862	MONTGOMERY	TX		09/29/2025		483		(29)			(29)		454	454			
100243864	LYNNWOOD	WA		09/29/2025		384		(30)			(30)		354	354			
100243865	HIRAM	GA		09/29/2025		487		(27)			(27)		460	460			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243866	TACOMA	WA		09/29/2025		131		(10)			(10)		121	121			
100243867	YOUNGSTOWN	FL		09/29/2025		526		(42)			(42)		484	484			
100243868	VOORHEES TOWNSHIP	NJ		09/29/2025		2,258		(60)			(60)		2,198	2,198			
100243869	MYRTLE BEACH	SC		09/29/2025		302		(20)			(20)		282	282			
100243870	BRANDYWINE	MD		09/29/2025		757		(17)			(17)		740	740			
100243871	BRISTOL	PA		09/29/2025		823		(65)			(65)		758	758			
100243872	BELL	CA		09/29/2025		1,227		(82)			(82)		1,145	1,145			
100243873	CASTRO VALLEY	CA		09/29/2025		156		(12)			(12)		144	144			
100243874	FORT WORTH	TX		09/29/2025		155		(12)			(12)		143	143			
100243875	PLANO	TX		09/29/2025		238		(19)			(19)		219	219			
100243876	TOMS RIVER	NJ		09/29/2025		245		(19)			(19)		226	226			
100243877	FOSTORIA	OH		09/29/2025		552		(34)			(34)		518	518			
100243878	DOUGLASVILLE	GA		09/29/2025		684		(38)			(38)		646	646			
100243879	FREDERICKSBURG	VA		09/29/2025		149		(12)			(12)		137	137			
100243881	SANFORD	FL		09/29/2025		110		(9)			(9)		101	101			
100243882	WELLSBORO	PA		09/29/2025		664		(54)			(54)		610	610			
100243883	LEXINGTON PARK	MD		09/29/2025		282		(15)			(15)		267	267			
100243884	SUMMERVILLE	SC		09/29/2025		305		(24)			(24)		281	281			
100243885	IRVING	TX		09/29/2025		188		(13)			(13)		175	175			
100243886	JENKINSBURG	GA		09/29/2025		127		(10)			(10)		117	117			
100243888	CANYON LAKE	TX		09/29/2025		46		(3)			(3)		43	43			
100243889	SAN TAN VLY	AZ		09/29/2025		192		(11)			(11)		181	181			
100243891	ANDREWS	TX		09/29/2025		2,335		(184)			(184)		2,151	2,151			
100243893	VANCOUVER	WA		09/29/2025		408		(29)			(29)		379	379			
100243894	SPARKS	NV		09/29/2025		454		(36)			(36)		418	418			
100243895	HONOKAA	HI		09/29/2025		311		(19)			(19)		292	292			
100243896	PERRY HALL	MD		09/29/2025		99		(8)			(8)		91	91			
100243897	LA GRANDE	OR		09/29/2025		537		(37)			(37)		500	500			
100243898	MCKINNEY	TX		09/29/2025		417		(17)			(17)		400	400			
100243899	NEW BRAUNFELS	TX		09/29/2025		3,726		(239)			(239)		3,487	3,487			
100243900	CLINTON	NJ		09/29/2025		520		(39)			(39)		481	481			
100243902	APOLLO	PA		09/29/2025		378		(7)			(7)		371	371			
100243905	EDGEWATER	MD		09/29/2025		291		(20)			(20)		271	271			
100243906	NEW MARKET	MD		09/29/2025		1,848		(84)			(84)		1,764	1,764			
100243907	QUEEN CREEK	AZ		09/29/2025		301		(21)			(21)		280	280			
100243908	TALLAHASSEE	FL		09/29/2025		615		(43)			(43)		572	572			
100243909	LOUISVILLE	KY		09/29/2025		843		(16)			(16)		827	827			
100243910	CROCKETT	VA		09/29/2025		164		(13)			(13)		151	151			
100243911	NORTH MYRTLE BEACH	SC		09/29/2025		686		(44)			(44)		642	642			
100243912	LEBANON	PA		09/29/2025		192		(15)			(15)		177	177			
100243913	ANDALUSIA	AL		09/29/2025		141		(11)			(11)		130	130			
100243914	BALTIMORE	MD		09/29/2025		181		(13)			(13)		168	168			
100243916	TULSA	OK		09/29/2025		345		(21)			(21)		324	324			
100243917	TAUNTON	MA		09/29/2025		186		(13)			(13)		173	173			
100243919	RIO RICO	AZ		09/29/2025		360		(18)			(18)		342	342			
100243920	CHICAGO	IL		09/29/2025		513		(32)			(32)		481	481			
100243921	DODGE CITY	KS		09/29/2025		198		(15)			(15)		183	183			
100243922	LITTLE ROCK	AR		09/29/2025		296		(16)			(16)		280	280			
100243923	LAND O LAKES	FL		09/29/2025		1,308		(97)			(97)		1,211	1,211			
100243924	ALLENTOWN	PA		09/29/2025		262		(17)			(17)		245	245			
100243925	MECHANICSVILLE	VA		09/29/2025		8,005		(402)			(402)		7,603	7,603			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243926	SUN PRAIRIE	WI		09/29/2025		430		(32)			(32)		398	398			
100243927	FRESNO	CA		09/29/2025		598		(36)			(36)		562	562			
100243928	SAN DIEGO	CA		09/29/2025		530		(27)			(27)		503	503			
100243929	ARLINGTON	WA		09/29/2025		555		(4)			(4)		551	551			
100243930	FORT WORTH	TX		09/29/2025		4,997		(344)			(344)		4,653	4,653			
100243934	RITTMAN	OH		09/29/2025		127		(10)			(10)		117	117			
100243935	CONVERSE	TX		09/29/2025		5,253		(68)			(68)		5,185	5,185			
100243936	MONCKS CORNER	SC		09/29/2025		1,111		(61)			(61)		1,050	1,050			
100243937	LAKE PLACID	FL		09/29/2025		483		(23)			(23)		460	460			
100243939	TULSA	OK		09/29/2025		547		(26)			(26)		521	521			
100243940	GRANT-VALKARIA	FL		09/29/2025		304		(19)			(19)		285	285			
100243941	TALLAHASSEE	FL		09/29/2025		185		(14)			(14)		171	171			
100243943	PLAINVILLE	CT		09/29/2025		590		(29)			(29)		561	561			
100243945	PENDLETON	SC		09/29/2025		153		(12)			(12)		141	141			
100243946	KENNEWICK	WA		09/29/2025		250		(15)			(15)		235	235			
100243947	COVINGTON	LA		09/29/2025		191		(2)			(2)		189	189			
100243948	DOVER	DE		09/29/2025		616		(46)			(46)		570	570			
100243949	MIDLOTHIAN	VA		09/29/2025		285		(20)			(20)		265	265			
100243951	BREMEN	GA		09/29/2025		491		(39)			(39)		452	452			
100243952	WACO	TX		09/29/2025		199		(10)			(10)		189	189			
100243953	GLEN BURNIE	MD		09/29/2025		225		(12)			(12)		213	213			
100243954	CITRUS HEIGHTS	CA		09/29/2025		351		(17)			(17)		334	334			
100243955	ASHBURN	VA		09/29/2025		962		(55)			(55)		907	907			
100243956	MACK	CO		09/29/2025		843		(39)			(39)		804	804			
100243958	PALOS HILLS	IL		09/29/2025		81		(6)			(6)		75	75			
100243959	SECAUCUS	NJ		09/29/2025		391		(21)			(21)		370	370			
100243960	MANITOU SPRINGS	CO		09/29/2025		1,541		(64)			(64)		1,477	1,477			
100243961	ORLANDO	FL		09/29/2025		519		(31)			(31)		488	488			
100243963	ORTING	WA		09/29/2025		409		(19)			(19)		390	390			
100243965	MCDONOUGH	GA		09/29/2025		599		(26)			(26)		573	573			
100243966	CORCORAN	CA		09/29/2025		448		(24)			(24)		424	424			
100243967	FORT DODGE	IA		09/29/2025		150		(12)			(12)		138	138			
100243968	GRAND JUNCTION	CO		09/29/2025		154		(12)			(12)		142	142			
100243969	OREFIELD	PA		09/29/2025		8,003		(423)			(423)		7,580	7,580			
100243971	MECHANICSVILLE	VA		09/29/2025		449		(31)			(31)		418	418			
100243972	HERRIMAN	UT		09/29/2025		174		(12)			(12)		162	162			
100243973	BELEN	NM		09/29/2025		260		(20)			(20)		240	240			
100243974	HUGER	SC		09/29/2025		784		(49)			(49)		735	735			
100243976	GREER	SC		09/29/2025		77		(6)			(6)		71	71			
100243977	VALRICO	FL		09/29/2025		120		(10)			(10)		110	110			
100243978	SAN DIEGO	CA		09/29/2025		707		(53)			(53)		654	654			
100243980	DECATUR	AL		09/29/2025		411		(26)			(26)		385	385			
100243982	BALTIMORE	MD		09/29/2025		98		(6)			(6)		92	92			
100243983	MIDVALE	UT		09/29/2025		305		(14)			(14)		291	291			
100243984	COLUMBIA	MD		09/29/2025		531		(38)			(38)		493	493			
100243985	LAKE IN THE HILLS	IL		09/29/2025		829		(43)			(43)		786	786			
100243986	RENTON	WA		09/29/2025		248		(17)			(17)		231	231			
100243987	PALMETTO	FL		09/29/2025		474		(22)			(22)		452	452			
100243988	JASPER	GA		09/29/2025		1,368		(84)			(84)		1,284	1,284			
100243989	MAULDIN	SC		09/29/2025		253		(15)			(15)		238	238			
100243990	ANTIGO	WI		09/29/2025		139		(5)			(5)		134	134			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243992	POWDER SPRINGS	GA		09/29/2025		200		(14)			(14)		186	186			
100243993	MONTGOMERY	AL		09/29/2025		252		(20)			(20)		232	232			
100243994	BELLEVUE	NE		09/29/2025		1,281		(89)			(89)		1,192	1,192			
100243995	PEMBROKE PINES	FL		09/29/2025		138		(8)			(8)		130	130			
100243996	BILLINGS	MT		09/29/2025		357		(25)			(25)		332	332			
100243998	CAPE CORAL	FL		09/29/2025		299		(19)			(19)		280	280			
100243999	SOLDOTNA	AK		09/29/2025		102		(8)			(8)		94	94			
100244000	POTTSTOWN	PA		09/29/2025		279		(21)			(21)		258	258			
100244001	LITTLE EGG HARBOR TOWNSHIP	NJ		09/29/2025		172		(10)			(10)		162	162			
100244005	CHATSWORTH	GA		09/29/2025		339		(24)			(24)		315	315			
100244006	COQUILLE	OR		09/29/2025		353		(19)			(19)		334	334			
100244007	WILLIAMSBURG	KY		09/29/2025		329		(20)			(20)		309	309			
100244008	TIGARD	OR		09/29/2025		637		(31)			(31)		606	606			
100244009	BENTONVILLE	AR		09/29/2025		601		(25)			(25)		576	576			
100244010	BOWIE	MD		09/29/2025		238		(17)			(17)		221	221			
100244011	CAMDEN	AR		09/29/2025		40		(3)			(3)		37	37			
100244012	SEMMES	AL		09/29/2025		77		(6)			(6)		71	71			
100244013	SPOKANE	WA		09/29/2025		128		(6)			(6)		122	122			
100244014	CAIRO	GA		09/29/2025		241		(11)			(11)		230	230			
100244015	LACOMBE	LA		09/29/2025		675		(54)			(54)		621	621			
100244016	CONWAY	AR		09/29/2025		305		(16)			(16)		289	289			
100244017	SAINT ANTHONY	ID		09/29/2025		347		(15)			(15)		332	332			
100244018	DOVER	DE		09/29/2025		139		(11)			(11)		128	128			
100244021	FELTON	DE		09/29/2025		1,410		(69)			(69)		1,341	1,341			
100244022	LINCOLN	NE		09/29/2025		223		(13)			(13)		210	210			
100244023	UPPER MARLBORO	MD		09/29/2025		311		(21)			(21)		290	290			
100244024	JOPPATOWNE	MD		09/29/2025		268		(17)			(17)		251	251			
100244025	PINSON	AL		09/29/2025		537		(43)			(43)		494	494			
100244027	LEEDS	AL		09/29/2025		129		(10)			(10)		119	119			
100244029	HAMMONTON	NJ		09/29/2025		199		(13)			(13)		186	186			
100244030	MILWAUKEE	WI		09/29/2025		55		(6)			(6)		49	49			
100244032	DUNMORE	PA		09/29/2025		182		(13)			(13)		169	169			
100244033	SAN ANTONIO	TX		09/29/2025		217		(17)			(17)		200	200			
100244035	NORTH LAS VEGAS	NV		09/29/2025		231		(12)			(12)		219	219			
100244037	EVERGREEN	CO		09/29/2025		564		(39)			(39)		525	525			
100244038	HANCOCK	MD		09/29/2025		466		(33)			(33)		433	433			
100244039	LA PLACE	LA		09/29/2025		341		(22)			(22)		319	319			
100244040	FONTANA	CA		09/29/2025		263		(19)			(19)		244	244			
100244041	WINCHESTER	CA		09/29/2025		190		(15)			(15)		175	175			
100244042	CINCINNATI	OH		09/29/2025		367		(25)			(25)		342	342			
100244043	DACULA	GA		09/29/2025		251		(20)			(20)		231	231			
100244045	ORLANDO	FL		09/29/2025		13,457		(617)			(617)		12,840	12,840			
100244046	OLIVEHURST	CA		09/29/2025		30,651		(2,279)			(2,279)		28,372	28,372			
100244047	ELIZABETHTOWN	KY		09/29/2025		280		(15)			(15)		265	265			
100244048	LEXINGTON	KY		09/29/2025		550		(37)			(37)		513	513			
100244049	JOSHUA	TX		09/29/2025		251		(12)			(12)		239	239			
100244050	MIRAMAR	FL		09/29/2025		971		(37)			(37)		934	934			
100244051	SAN LUIS	AZ		09/29/2025		221		(14)			(14)		207	207			
100244052	FREMONT	CA		09/29/2025		3,086		(183)			(183)		2,903	2,903			
100244053	SACRAMENTO	CA		09/29/2025		122		(10)			(10)		112	112			
100244054	GLENDALE	AZ		09/29/2025		200		(16)			(16)		184	184			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244055	MOUNTAIN HOME	AR		09/29/2025		265		(17)			(17)		248	248			
100244057	DALLAS	GA		09/29/2025		236		(18)			(18)		218	218			
100244058	GARDNER	KS		09/29/2025		513		(33)			(33)		480	480			
100244060	WAUPUN	WI		09/29/2025		105		(7)			(7)		98	98			
100244061	ROCKLEDGE	FL		09/29/2025		314		(19)			(19)		295	295			
100244063	WARRINGTON	PA		09/29/2025		381		(21)			(21)		360	360			
100244064	HARLINGEN	TX		09/29/2025		762		(46)			(46)		716	716			
100244065	BOISE	ID		09/29/2025		100		(8)			(8)		92	92			
100244067	MONETA	VA		09/29/2025		156		(12)			(12)		144	144			
100244068	MANASSAS	VA		09/29/2025		694		(40)			(40)		654	654			
100244069	MANSFIELD	TX		09/29/2025		311		(14)			(14)		297	297			
100244071	WOODLAWN	VA		09/29/2025		125		(10)			(10)		115	115			
100244072	BISMARCK	ND		09/29/2025		323		(17)			(17)		306	306			
100244073	ORLANDO	FL		09/29/2025		898		(44)			(44)		854	854			
100244074	LAS VEGAS	NV		09/29/2025		339		(26)			(26)		313	313			
100244075	POOLER	GA		09/29/2025		293		(22)			(22)		271	271			
100244076	RIO VERDE	AZ		09/29/2025		421		(25)			(25)		396	396			
100244077	NORTH PORT	FL		09/29/2025		141		(11)			(11)		130	130			
100244078	CHAMBERSBURG	PA		09/29/2025		314		(23)			(23)		291	291			
100244079	GILBERT	AZ		09/29/2025		463		(32)			(32)		431	431			
100244080	WINTER HAVEN	FL		09/29/2025		317		(26)			(26)		291	291			
100244081	CRESTON	OH		09/29/2025		230		(13)			(13)		217	217			
100244082	COLUMBIA	SC		09/29/2025		52		(4)			(4)		48	48			
100244083	CRESTVIEW	FL		09/29/2025		637		(47)			(47)		590	590			
100244084	NORTH LITTLE ROCK	AR		09/29/2025		248		(17)			(17)		231	231			
100244085	EXETER	RI		09/29/2025		380		(21)			(21)		359	359			
100244086	MECHANICSVILLE	VA		09/29/2025		361		(29)			(29)		332	332			
100244087	PITTSBURG	CA		09/29/2025		916		(58)			(58)		858	858			
100244088	TAMPA	FL		09/29/2025		104		(6)			(6)		98	98			
100244089	CHESTERFIELD	VA		09/29/2025		340		(28)			(28)		312	312			
100244090	TRUSSVILLE	AL		09/29/2025		538		(34)			(34)		504	504			
100244091	ANNA	TX		09/29/2025		282		(17)			(17)		265	265			
100244092	JONESBORO	GA		09/29/2025		631		(30)			(30)		601	601			
100244093	MANHATTAN	MT		09/29/2025		2,591		(114)			(114)		2,477	2,477			
100244094	LUTZ	FL		09/29/2025		799		(26)			(26)		773	773			
100244095	TEMPLE	TX		09/29/2025		158		(9)			(9)		149	149			
100244097	WHITE CITY	OR		09/29/2025		455		(22)			(22)		433	433			
100244098	IPSWICH	MA		09/29/2025		477		(38)			(38)		439	439			
100244099	MYRTLE BEACH	SC		09/29/2025		317		(21)			(21)		296	296			
100244100	GIG HARBOR	WA		09/29/2025		130		(8)			(8)		122	122			
100244101	AVENEL	NJ		09/29/2025		473		(28)			(28)		445	445			
100244102	GLOUCESTER	VA		09/29/2025		464		(37)			(37)		427	427			
100244103	NORTH LAS VEGAS	NV		09/29/2025		342		(21)			(21)		321	321			
100244104	TRAVELERS REST	SC		09/29/2025		403		(32)			(32)		371	371			
100244107	DAYTONA BEACH	FL		09/29/2025		264		(16)			(16)		248	248			
100244108	MERIDEN	CT		09/29/2025		260		(7)			(7)		253	253			
100244109	BENTON	AR		09/29/2025		384		(12)			(12)		372	372			
100244110	LAKELAND	FL		09/29/2025		130		(10)			(10)		120	120			
100244111	WOODBURN	OR		09/29/2025		2,188		(164)			(164)		2,024	2,024			
100244112	NORTHPORT	AL		09/29/2025		318		(19)			(19)		299	299			
100244113	AMARILLO	TX		09/29/2025		725		(50)			(50)		675	675			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244114	HAMMONTON	NJ		09/29/2025		1,290		(88)			(88)		1,202	1,202			
100244115	BOWIE	MD		09/29/2025		114		(8)			(8)		106	106			
100244117	PRINCE FREDERICK	MD		09/29/2025		696		(15)			(15)		681	681			
100244118	ERIE	PA		09/29/2025		167		(11)			(11)		156	156			
100244119	WHITTIER	CA		09/29/2025		629		(31)			(31)		598	598			
100244120	GEORGETOWN	TX		09/29/2025		271		(18)			(18)		253	253			
100244121	LAKE POINT	UT		09/29/2025		215		(13)			(13)		202	202			
100244122	CRAWFORDVILLE	FL		09/29/2025		155		(13)			(13)		142	142			
100244123	RIVERVIEW	FL		09/29/2025		11,483		(666)			(666)		10,817	10,817			
100244124	CHICAGO	IL		09/29/2025		644		(38)			(38)		606	606			
100244125	COLLINGDALE	PA		09/29/2025		319		(20)			(20)		299	299			
100244126	BEAUMONT	TX		09/29/2025		165		(13)			(13)		152	152			
100244127	WOODLAND HILLS	CA		09/29/2025		577		(36)			(36)		541	541			
100244128	REDMOND	OR		09/29/2025		216		(14)			(14)		202	202			
100244129	PAPILLION	NE		09/29/2025		212		(14)			(14)		198	198			
100244130	LORTON	VA		09/29/2025		416		(33)			(33)		383	383			
100244131	CONROE	TX		09/29/2025		361		(22)			(22)		339	339			
100244133	PROVIDENCE FORGE	VA		09/29/2025		176		(11)			(11)		165	165			
100244134	EAST HAMPTON	CT		09/29/2025		340		(21)			(21)		319	319			
100244135	EDMOND	OK		09/29/2025		369		(25)			(25)		344	344			
100244136	OLATHE	KS		09/29/2025		190		(7)			(7)		183	183			
100244137	EL PASO	TX		09/29/2025		438		(21)			(21)		417	417			
100244138	GRAND ISLAND	NE		09/29/2025		216		(17)			(17)		199	199			
100244139	RIVERSIDE	CA		09/29/2025		337		(23)			(23)		314	314			
100244140	APOPKA	FL		09/29/2025		1,367		(85)			(85)		1,282	1,282			
100244141	BELLEVUE	NE		09/29/2025		475		(25)			(25)		450	450			
100244143	NORTH CANTON	OH		09/29/2025		117		(9)			(9)		108	108			
100244144	ST. AUGUSTINE	FL		09/29/2025		1,208		(45)			(45)		1,163	1,163			
100244145	EAST SANDWICH	MA		09/29/2025		581		(16)			(16)		565	565			
100244148	FRESNO	CA		09/29/2025		307		(21)			(21)		286	286			
100244150	TOBYHANNA	PA		09/29/2025		918		(61)			(61)		857	857			
100244151	BAKERSFIELD	CA		09/29/2025		441		(33)			(33)		408	408			
100244152	RICHMOND HILL	GA		09/29/2025		443		(25)			(25)		418	418			
100244153	GRAND FORKS	ND		09/29/2025		260		(16)			(16)		244	244			
100244154	REDDING	CA		09/29/2025		362		(12)			(12)		350	350			
100244155	HANOVER	PA		09/29/2025		524		(39)			(39)		485	485			
100244156	TROY	VA		09/29/2025		223		(16)			(16)		207	207			
100244157	SANDY	UT		09/29/2025		316		(23)			(23)		293	293			
100244158	COCOA	FL		09/29/2025		453		(32)			(32)		421	421			
100244159	YUMA	AZ		09/29/2025		130		(10)			(10)		120	120			
100244160	COLUMBIA	IL		09/29/2025		3,101		(227)			(227)		2,874	2,874			
100244161	DOVER	DE		09/29/2025		171		(14)			(14)		157	157			
100244162	DALLAS	TX		09/29/2025		444		(24)			(24)		420	420			
100244163	PISCATAWAY	NJ		09/29/2025		551		(38)			(38)		513	513			
100244164	MIAMI	FL		09/29/2025		342		(27)			(27)		315	315			
100244165	CLAYTON	DE		09/29/2025		314		(25)			(25)		289	289			
100244166	GLEN BURNIE	MD		09/29/2025		564		(35)			(35)		529	529			
100244167	BEAVERTON	OR		09/29/2025		1,563		(88)			(88)		1,475	1,475			
100244169	LOXAHATCHEE	FL		09/29/2025		313		(17)			(17)		296	296			
100244170	SAN BERNARDINO	CA		09/29/2025		115		(9)			(9)		106	106			
100244171	BRENTWOOD	NH		09/29/2025		1,788		(60)			(60)		1,728	1,728			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244172	PLEASANTON	TX		09/29/2025		554		(40)			(40)		514	514			
100244173	TUCSON	AZ		09/29/2025		172		(13)			(13)		159	159			
100244174	GILBERT	AZ		09/29/2025		976		(76)			(76)		900	900			
100244176	NORTHPORT	AL		09/29/2025		82		(5)			(5)		77	77			
100244177	CHESAPEAKE	VA		09/29/2025		828		(24)			(24)		804	804			
100244178	WAHOO	NE		09/29/2025		121		(10)			(10)		111	111			
100244179	KILLEEN	TX		09/29/2025		1,086		(51)			(51)		1,035	1,035			
100244180	OSWEGO	IL		09/29/2025		221		(17)			(17)		204	204			
100244182	PACE	FL		09/29/2025		172		(13)			(13)		159	159			
100244183	MELBOURNE	FL		09/29/2025		1,433		(114)			(114)		1,319	1,319			
100244184	SOMERTON	AZ		09/29/2025		178		(11)			(11)		167	167			
100244185	SIMPSONVILLE	SC		09/29/2025		227		(15)			(15)		212	212			
100244188	DAWSONVILLE	GA		09/29/2025		311		(22)			(22)		289	289			
100244189	WILLIAMSTOWN	NJ		09/29/2025		247		(19)			(19)		228	228			
100244190	KING OF PRUSSIA	PA		09/29/2025		78		(6)			(6)		72	72			
100244191	WEST DES MOINES	IA		09/29/2025		76		(4)			(4)		72	72			
100244192	NORCROSS	GA		09/29/2025		2,787		(220)			(220)		2,567	2,567			
100244193	RINCON	GA		09/29/2025		376		(30)			(30)		346	346			
100244194	WASHINGTON	DC		09/29/2025		400		(26)			(26)		374	374			
100244196	JASPER	GA		09/29/2025		436		(32)			(32)		404	404			
100244197	SACRAMENTO	CA		09/29/2025		679		(38)			(38)		641	641			
100244200	ELIZABETHTOWN	PA		09/29/2025		275		(19)			(19)		256	256			
100244201	LAS VEGAS	NV		09/29/2025		355		(28)			(28)		327	327			
100244202	ST. PETERS	MO		09/29/2025		159		(11)			(11)		148	148			
100244203	ORLANDO	FL		09/29/2025		444		(35)			(35)		409	409			
100244204	FRESNO	CA		09/29/2025		247		(17)			(17)		230	230			
100244205	FRANKLIN	NJ		09/29/2025		1,193		(43)			(43)		1,150	1,150			
100244206	ALTOONA	IA		09/29/2025		456		(27)			(27)		429	429			
100244207	CATONSVILLE	MD		09/29/2025		203		(9)			(9)		194	194			
100244208	LITHONIA	GA		09/29/2025		239		(16)			(16)		223	223			
100244209	FRANKLIN PARK	IL		09/29/2025		108		(6)			(6)		102	102			
100244210	ARVADA	CO		09/29/2025		120		(6)			(6)		114	114			
100244212	KEENESBURG	CO		09/29/2025		176		(12)			(12)		164	164			
100244214	BEACHWOOD	OH		09/29/2025		1,531		(97)			(97)		1,434	1,434			
100244215	SPIRIT LAKE	ID		09/29/2025		274		(19)			(19)		255	255			
100244216	RINCON	GA		09/29/2025		288		(18)			(18)		270	270			
100244217	CEDAR RAPIDS	IA		09/29/2025		44		(3)			(3)		41	41			
100244218	MIDDLESEX	NJ		09/29/2025		364		(23)			(23)		341	341			
100244219	MYRTLE BEACH	SC		09/29/2025		152		(12)			(12)		140	140			
100244220	LEOMINSTER	MA		09/29/2025		348		(27)			(27)		321	321			
100244221	HIGHLAND	CA		09/29/2025		682		(47)			(47)		635	635			
100244222	PHENIX CITY	AL		09/29/2025		304		(17)			(17)		287	287			
100244223	SAN LORENZO	CA		09/29/2025		203		(16)			(16)		187	187			
100244225	SEBRING	FL		09/29/2025		409		(21)			(21)		388	388			
100244226	WEST JORDAN	UT		09/29/2025		391		(30)			(30)		361	361			
100244227	EAST HAMPTON	CT		09/29/2025		535		(25)			(25)		510	510			
100244228	LOVELAND	CO		09/29/2025		386		(28)			(28)		358	358			
100244229	FRESNO	CA		09/29/2025		300		(21)			(21)		279	279			
100244230	PRICE	UT		09/29/2025		369		(29)			(29)		340	340			
100244231	YORK	SC		09/29/2025		378		(30)			(30)		348	348			
100244232	ATHENS	AL		09/29/2025		407		(32)			(32)		375	375			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244233	APOLLO BEACH	FL		09/29/2025		352		(26)			(26)		326	326			
100244234	FAIRBURN	GA		09/29/2025		125		(10)			(10)		115	115			
100244235	MONROE	GA		09/29/2025		1,070		(84)			(84)		986	986			
100244236	DAYTON	OH		09/29/2025		301		(14)			(14)		287	287			
100244237	MIDDLETOWN	DE		09/29/2025		305		(21)			(21)		284	284			
100244238	MARLBOROUGH	MA		09/29/2025		162		(13)			(13)		149	149			
100244240	DECATUR	AL		09/29/2025		550		(37)			(37)		513	513			
100244241	LIBERTY	SC		09/29/2025		143		(11)			(11)		132	132			
100244242	WELSH	LA		09/29/2025		154		(12)			(12)		142	142			
100244243	UNION	SC		09/29/2025		255		(14)			(14)		241	241			
100244244	MAULDIN	SC		09/29/2025		109		(9)			(9)		100	100			
100244245	WINCHESTER	VA		09/29/2025		299		(14)			(14)		285	285			
100244246	YORKTOWN	VA		09/29/2025		999		(53)			(53)		946	946			
100244247	LANCASTER	OH		09/29/2025		98		(8)			(8)		90	90			
100244248	WAREHAM	MA		09/29/2025		939		(48)			(48)		891	891			
100244249	CAMBRIDGE	MD		09/29/2025		213		(9)			(9)		204	204			
100244250	CABOT	AR		09/29/2025		304		(23)			(23)		281	281			
100244251	GIBSONTON	FL		09/29/2025		268		(19)			(19)		249	249			
100244253	LEXINGTON	SC		09/29/2025		625		(41)			(41)		584	584			
100244254	HENDERSON	NV		09/29/2025		1,077		(42)			(42)		1,035	1,035			
100244255	PALM COAST	FL		09/29/2025		2,700		(416)			(416)		2,284	2,284			
100244256	STUART	FL		09/29/2025		846		(57)			(57)		789	789			
100244257	ATWATER	CA		09/29/2025		393		(18)			(18)		375	375			
100244260	ALEXANDRIA	VA		09/29/2025		752		(5)			(5)		747	747			
100244262	COVINGTON	LA		09/29/2025		346		(15)			(15)		331	331			
100244263	ALBUQUERQUE	NM		09/29/2025		315		(20)			(20)		295	295			
100244264	MONTPELIER	VA		09/29/2025		224		(9)			(9)		215	215			
100244266	ENUMCLAW	WA		09/29/2025		232		(16)			(16)		216	216			
100244268	SPRINGFIELD	MA		09/29/2025		157		(8)			(8)		149	149			
100244269	LONGVIEW	WA		09/29/2025		261		(21)			(21)		240	240			
100244270	COLFAX	WA		09/29/2025		92		(8)			(8)		84	84			
100244272	UPPER MARLBORO	MD		09/29/2025		429		(28)			(28)		401	401			
100244273	TEMPLE	PA		09/29/2025		213		(17)			(17)		196	196			
100244274	MCKINNEY	TX		09/29/2025		249		(14)			(14)		235	235			
100244276	STONEWALL	LA		09/29/2025		307		(16)			(16)		291	291			
100244277	NEWNAN	GA		09/29/2025		267		(19)			(19)		248	248			
100244278	WARSAW	VA		09/29/2025		118		(8)			(8)		110	110			
100244279	WOODBRIDGE	VA		09/29/2025		418		(33)			(33)		385	385			
100244280	MARLTON	NJ		09/29/2025		330		(17)			(17)		313	313			
100244281	MOUNT VERNON	WA		09/29/2025		1,561		(122)			(122)		1,439	1,439			
100244282	DAYTON	OH		09/29/2025		727		(11)			(11)		716	716			
100244283	NEW MARKET	MD		09/29/2025		616		(41)			(41)		575	575			
100244284	KETTERING	OH		09/29/2025		445		(33)			(33)		412	412			
100244285	DOUGLASVILLE	GA		09/29/2025		282		(19)			(19)		263	263			
100244286	MOUNT WASHINGTON	KY		09/29/2025		152		(10)			(10)		142	142			
100244287	BEREA	KY		09/29/2025		312		(22)			(22)		290	290			
100244289	LUTZ	FL		09/29/2025		248		(15)			(15)		233	233			
100244290	RANDOLPH	NJ		09/29/2025		346		(27)			(27)		319	319			
100244291	FLANDERS	NJ		09/29/2025		3,154		(198)			(198)		2,956	2,956			
100244292	COLORADO SPRINGS	CO		09/29/2025		190		(9)			(9)		181	181			
100244293	NATRONA HEIGHTS	PA		09/29/2025		179		(14)			(14)		165	165			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244294	LANSING	IL		09/29/2025		396		(24)			(24)		372	372			
100244295	HOLLYWOOD	FL		09/29/2025		189		(14)			(14)		175	175			
100244296	WILLOUGHBY	OH		09/29/2025		269		(18)			(18)		251	251			
100244297	TAMPA	FL		09/29/2025		548		(31)			(31)		517	517			
100244298	AURORA	CO		09/29/2025		339		(27)			(27)		312	312			
100244299	VIRGINIA BEACH	VA		09/29/2025		231		(18)			(18)		213	213			
100244301	HUNTINGTOWN	MD		09/29/2025		731		(34)			(34)		697	697			
100244302	YORBA LINDA	CA		09/29/2025		645		(41)			(41)		604	604			
100244303	TEMPE	AZ		09/29/2025		122		(10)			(10)		112	112			
100244304	TIFTON	GA		09/29/2025		181		(13)			(13)		168	168			
100244305	PHILADELPHIA	PA		09/29/2025		252		(17)			(17)		235	235			
100244306	ALTAMONTE SPRINGS	FL		09/29/2025		391		(29)			(29)		362	362			
100244307	MANSFIELD	OH		09/29/2025		270		(21)			(21)		249	249			
100244308	GLENDIVE	MT		09/29/2025		2,352		(188)			(188)		2,164	2,164			
100244309	LUTZ	FL		09/29/2025		155		(10)			(10)		145	145			
100244310	LEXINGTON	SC		09/29/2025		242		(18)			(18)		224	224			
100244311	SHALLOWATER	TX		09/29/2025		332		(22)			(22)		310	310			
100244312	EASLEY	SC		09/29/2025		193		(15)			(15)		178	178			
100244313	KANSAS CITY	MO		09/29/2025		159		(12)			(12)		147	147			
100244314	ATLANTA	GA		09/29/2025		368		(29)			(29)		339	339			
100244315	VACAVILLE	CA		09/29/2025		504		(31)			(31)		473	473			
100244316	TANEYTOWN	MD		09/29/2025		62		(5)			(5)		57	57			
100244317	HUTCHINSON	KS		09/29/2025		842		(40)			(40)		802	802			
100244318	PURCELLVILLE	VA		09/29/2025		791		(51)			(51)		740	740			
100244319	CAPE CORAL	FL		09/29/2025		288		(19)			(19)		269	269			
100244321	JACKSONVILLE	FL		09/29/2025		552		(35)			(35)		517	517			
100244322	NORTH RIDGEVILLE	OH		09/29/2025		231		(17)			(17)		214	214			
100244323	LYONS	OR		09/29/2025		232		(16)			(16)		216	216			
100244324	MOGADORE	OH		09/29/2025		359		(24)			(24)		335	335			
100244325	CHESTERFIELD	VA		09/29/2025		334		(23)			(23)		311	311			
100244326	ROSEDALE	MD		09/29/2025		465		(37)			(37)		428	428			
100244327	HADDON HEIGHTS	NJ		09/29/2025		202		(16)			(16)		186	186			
100244328	ASHBURN	VA		09/29/2025		386		(21)			(21)		365	365			
100244329	COLBERT	GA		09/29/2025		328		(23)			(23)		305	305			
100244330	WINTER GARDEN	FL		09/29/2025		278		(22)			(22)		256	256			
100244331	GERMANTOWN	OH		09/29/2025		282		(20)			(20)		262	262			
100244332	OLYMPIA	WA		09/29/2025		319		(25)			(25)		294	294			
100244333	ELDERSBURG	MD		09/29/2025		493		(27)			(27)		466	466			
100244334	OLMSTED TWP	OH		09/29/2025		301		(14)			(14)		287	287			
100244335	WESLEY CHAPEL	FL		09/29/2025		1,256		(98)			(98)		1,158	1,158			
100244336	LAGRANGE	GA		09/29/2025		468		(23)			(23)		445	445			
100244337	MESA	AZ		09/29/2025		342		(27)			(27)		315	315			
100244339	EL CAJON	CA		09/29/2025		148		(12)			(12)		136	136			
100244340	MELBOURNE	FL		09/29/2025		330		(15)			(15)		315	315			
100244342	GALLOWAY	OH		09/29/2025		316		(18)			(18)		298	298			
100244343	BROWN DEER	WI		09/29/2025		331		(21)			(21)		310	310			
100244344	FREDERICK	MD		09/29/2025		592		(29)			(29)		563	563			
100244345	HAMPTON	GA		09/29/2025		337		(25)			(25)		312	312			
100244346	WESLEY CHAPEL	FL		09/29/2025		243		(17)			(17)		226	226			
100244347	HAGERSTOWN	MD		09/29/2025		382		(28)			(28)		354	354			
100244349	LAKESIDE	CA		09/29/2025		1,024		(51)			(51)		973	973			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244350	BELPRE	OH		09/29/2025		180		(14)			(14)		166	166			
100244352	CLAYMONT	DE		09/29/2025		258		(14)			(14)		244	244			
100244353	MIDLAND CITY	AL		09/29/2025		411		(21)			(21)		390	390			
100244354	LAS VEGAS	NV		09/29/2025		176		(13)			(13)		163	163			
100244355	COLONIA	NJ		09/29/2025		851		(52)			(52)		799	799			
100244356	RANCHO CORDOVA	CA		09/29/2025		1,024		(74)			(74)		950	950			
100244357	BAKER CITY	OR		09/29/2025		130		(10)			(10)		120	120			
100244358	RICHBURG	SC		09/29/2025		192		(14)			(14)		178	178			
100244359	DAMASCUS	MD		09/29/2025		216		(15)			(15)		201	201			
100244360	CULLMAN	AL		09/29/2025		257		(16)			(16)		241	241			
100244361	TAMPA	FL		09/29/2025		156		(12)			(12)		144	144			
100244362	LAS VEGAS	NV		09/29/2025		254		(13)			(13)		241	241			
100244363	SARASOTA	FL		09/29/2025		199		(14)			(14)		185	185			
100244364	CRAIG	CO		09/29/2025		478		(35)			(35)		443	443			
100244365	LIZELLA	GA		09/29/2025		198		(14)			(14)		184	184			
100244366	LAKE ELSINORE	CA		09/29/2025		319		(17)			(17)		302	302			
100244367	WILLAMINA	OR		09/29/2025		443		(32)			(32)		411	411			
100244368	NEWBERG	OR		09/29/2025		323		(15)			(15)		308	308			
100244369	HAVERTOWN	PA		09/29/2025		1,091		(64)			(64)		1,027	1,027			
100244370	BETHLEHEM	GA		09/29/2025		258		(12)			(12)		246	246			
100244371	EAST MOLINE	IL		09/29/2025		188		(10)			(10)		178	178			
100244372	DISTRICT HEIGHTS	MD		09/29/2025		206		(15)			(15)		191	191			
100244373	LITTLE ROCK	AR		09/29/2025		125		(9)			(9)		116	116			
100244374	LAKEWOOD	CO		09/29/2025		127		(4)			(4)		123	123			
100244375	LENEXA	VA		09/29/2025		329		(16)			(16)		313	313			
100244376	LAKELAND	FL		09/29/2025		226		(17)			(17)		209	209			
100244377	MERCERSBURG	PA		09/29/2025		278		(15)			(15)		263	263			
100244378	LAS VEGAS	NV		09/29/2025		1,064		(68)			(68)		996	996			
100244379	CANTON	GA		09/29/2025		503		(23)			(23)		480	480			
100244380	BUFORD	GA		09/29/2025		149		(11)			(11)		138	138			
100244381	DEATSVILLE	AL		09/29/2025		112		(8)			(8)		104	104			
100244382	PRINCE GEORGE	VA		09/29/2025		249		(16)			(16)		233	233			
100244383	AIRWAY HEIGHTS	WA		09/29/2025		331		(24)			(24)		307	307			
100244384	KILLEN	AL		09/29/2025		346		(26)			(26)		320	320			
100244385	SYLMAR	CA		09/29/2025		402		(29)			(29)		373	373			
100244386	TALLAHASSEE	FL		09/29/2025		1,524		(109)			(109)		1,415	1,415			
100244387	TUCSON	AZ		09/29/2025		71		(5)			(5)		66	66			
100244388	HAGERTOWN	MD		09/29/2025		193		(12)			(12)		181	181			
100244389	BIRMINGHAM	AL		09/29/2025		556		(40)			(40)		516	516			
100244390	OPELIKA	AL		09/29/2025		250		(17)			(17)		233	233			
100244392	CHESAPEAKE	VA		09/29/2025		671		(50)			(50)		621	621			
100244393	CUYAHOGA FALLS	OH		09/29/2025		268		(13)			(13)		255	255			
100244394	QUEEN CREEK	AZ		09/29/2025		315		(15)			(15)		300	300			
100244395	GREENVILLE	SC		09/29/2025		431		(27)			(27)		404	404			
100244397	FRESNO	CA		09/29/2025		157		(11)			(11)		146	146			
100244398	OMAHA	NE		09/29/2025		678		(31)			(31)		647	647			
100244399	PEORIA	AZ		09/29/2025		500		(36)			(36)		464	464			
100244400	EARLEVILLE	MD		09/29/2025		202		(15)			(15)		187	187			
100244401	MEREDITH	NH		09/29/2025		1,220		(49)			(49)		1,171	1,171			
100244402	EVANS	CO		09/29/2025		215		(14)			(14)		201	201			
100244404	CROSS JUNCTION	VA		09/29/2025		130		(3)			(3)		127	127			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244405	SMITHS GROVE	KY		09/29/2025		492		(21)			(21)		471	471			
100244407	FOX LAKE	WI		09/29/2025		99		(5)			(5)		94	94			
100244408	FORTUNA	CA		09/29/2025		173		(3)			(3)		170	170			
100244409	OCALA	FL		09/29/2025		96		(3)			(3)		93	93			
100244410	RENO	NV		09/29/2025		265		(18)			(18)		247	247			
100244411	DAYTONA BEACH	FL		09/29/2025		262		(5)			(5)		257	257			
100244412	OGDEN	UT		09/29/2025		55		(3)			(3)		52	52			
100244413	AUBURN	WA		09/29/2025		91		(7)			(7)		84	84			
100244414	ANTIOCH	CA		09/29/2025		488		(28)			(28)		460	460			
100244416	OCEAN ISLE	NC		09/29/2025		2,961		(73)			(73)		2,888	2,888			
100244418	BLANCHARD	ID		09/29/2025		423		(15)			(15)		408	408			
100244420	SOUTH WINDSOR	CT		09/29/2025		1,430		(67)			(67)		1,363	1,363			
100244421	MOUNTAIN VIEW	CA		09/29/2025		1,054		(26)			(26)		1,028	1,028			
100244422	MC LEAN	VA		09/29/2025		4,055		(120)			(120)		3,935	3,935			
100244423	DORAL	FL		09/29/2025		1,311		(62)			(62)		1,249	1,249			
100244424	SANTA BARBARA	CA		09/29/2025		3,238		(93)			(93)		3,145	3,145			
100244425	OCEAN CITY	NJ		09/29/2025		1,170		(34)			(34)		1,136	1,136			
100244426	COROLLA	NC		09/29/2025		1,548		(40)			(40)		1,508	1,508			
100244427	BROOKLYN	NY		09/29/2025		816		(19)			(19)		797	797			
100244428	WEST CHESTER	PA		09/29/2025		5,472		(137)			(137)		5,335	5,335			
100244429	NAPLES	FL		09/29/2025		2,448		(73)			(73)		2,375	2,375			
100244430	GREEN VALLEY	AZ		09/29/2025		827		(36)			(36)		791	791			
100244431	INDIANAPOLIS	IN		09/29/2025		1,323		(47)			(47)		1,276	1,276			
100244432	BUCKEYE	AZ		09/29/2025		945		(26)			(26)		919	919			
100244434	PALM DESERT	CA		09/29/2025		1,025		(40)			(40)		985	985			
100244435	PARKER	CO		09/29/2025		769		(27)			(27)		742	742			
100244437	AUSTIN	TX		09/29/2025		788		(29)			(29)		759	759			
100244438	PALATINE	IL		09/29/2025		606		(25)			(25)		581	581			
100244439	BUFFALO	MN		09/29/2025		370		(17)			(17)		353	353			
100244440	PONTE VEDRA	FL		09/29/2025		1,306		(11)			(11)		1,295	1,295			
100244441	BOONE	NC		09/29/2025		1,584		(39)			(39)		1,545	1,545			
100244442	NORTH BRUNSWICK	NJ		09/29/2025		481		(17)			(17)		464	464			
100244443	OAK FOREST	IL		09/29/2025		438		(18)			(18)		420	420			
100244445	PETALUMA	CA		09/29/2025		1,480		(37)			(37)		1,443	1,443			
100244446	STATEN ISLAND	NY		09/29/2025		798		(21)			(21)		777	777			
100244449	POTTSTOWN	PA		09/29/2025		663		(24)			(24)		639	639			
100244452	PASADENA	CA		09/29/2025		3,993		(80)			(80)		3,913	3,913			
100244453	GUERNEVILLE	CA		09/29/2025		763		(24)			(24)		739	739			
100244454	TAMPA	FL		09/29/2025		2,302		(105)			(105)		2,197	2,197			
100244455	PALM BEACH GARDENS	FL		09/29/2025		2,295		(48)			(48)		2,247	2,247			
100244457	BUELLTON	CA		09/29/2025		2,702		(75)			(75)		2,627	2,627			
100244460	SEATTLE	WA		09/29/2025		1,172		(49)			(49)		1,123	1,123			
100244465	TEMECULA	CA		09/29/2025		2,275		(107)			(107)		2,168	2,168			
100244467	KINGWOOD	TX		09/29/2025		2,611		(106)			(106)		2,505	2,505			
100244469	EL CAJON	CA		09/29/2025		1,629		(43)			(43)		1,586	1,586			
100244470	NEW BUFFALO	MI		09/29/2025		1,014		(26)			(26)		988	988			
100244471	STOCKTON	CA		09/29/2025		1,163		(36)			(36)		1,127	1,127			
100244472	ALTON	TX		09/29/2025		1,470		(61)			(61)		1,409	1,409			
100244473	SAINT JOSEPH	MI		09/29/2025		9,678		(346)			(346)		9,332	9,332			
100244474	RALEIGH	NC		09/29/2025		827		(27)			(27)		800	800			
100244475	HAYWARD	CA		09/29/2025		2,410		(77)			(77)		2,333	2,333			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244476	ANDREWS	NC		09/29/2025		6,420		(95)			(95)		6,325	6,325			
100244477	PLANO	TX		09/29/2025		4,652		(105)			(105)		4,547	4,547			
100244478	HUNTSVILLE	AL		09/29/2025		850		(13)			(13)		837	837			
100244480	POWHATAN	VA		09/29/2025		774		(22)			(22)		752	752			
100244481	FALLBROOK	CA		09/29/2025		1,556		(34)			(34)		1,522	1,522			
100244482	SOMERSET	NJ		09/29/2025		913		(22)			(22)		891	891			
100244483	FRESNO	CA		09/29/2025		1,641		(40)			(40)		1,601	1,601			
100244484	MERIDIAN	ID		09/29/2025		883		(44)			(44)		839	839			
100244485	BOSTON	MA		09/29/2025		2,107		(32)			(32)		2,075	2,075			
100244486	PITTSBURG	CA		09/29/2025		1,359		(43)			(43)		1,316	1,316			
100244488	MARIETTA	GA		09/29/2025		955		(32)			(32)		923	923			
100244489	CORDOVA	TN		09/29/2025		729		(24)			(24)		705	705			
100244490	RHODODENDRON	OR		09/29/2025		936		(27)			(27)		909	909			
100244491	HOLDEN BEACH	NC		09/29/2025		1,018		(30)			(30)		988	988			
100244492	ROCHESTER HILLS	MI		09/29/2025		10,179		(305)			(305)		9,874	9,874			
100244493	CONCORD	NC		09/29/2025		1,948		(42)			(42)		1,906	1,906			
100244495	SANTA ANA	CA		09/29/2025		1,628		(35)			(35)		1,593	1,593			
100244496	FLOWERY BRANCH	GA		09/29/2025		669		(26)			(26)		643	643			
100244497	RENO	NV		09/29/2025		799		(15)			(15)		784	784			
100244498	HENRICO	VA		09/29/2025		818		(21)			(21)		797	797			
100244499	CAMPBELL	CA		09/29/2025		3,568		(40)			(40)		3,528	3,528			
100244500	CRESTLINE	CA		09/29/2025		940		(31)			(31)		909	909			
100244501	POCATELLO	ID		09/29/2025		931		(26)			(26)		905	905			
100244502	OAKLAND	CA		09/29/2025		625		(12)			(12)		613	613			
100244503	CARLSBAD	CA		09/29/2025		1,455		(37)			(37)		1,418	1,418			
100244504	SAN FRANCISCO	CA		09/29/2025		2,691		(61)			(61)		2,630	2,630			
100244505	COALINGA	CA		09/29/2025		765		(8)			(8)		757	757			
100244506	CHASKA	MN		09/29/2025		637		(22)			(22)		615	615			
100244507	HAINES CITY	FL		09/29/2025		703		(21)			(21)		682	682			
100244508	ZEBULON	NC		09/29/2025		765		(14)			(14)		751	751			
100244509	ANTRIM	NH		09/29/2025		640		(29)			(29)		611	611			
100244510	OCEANSIDE	CA		09/29/2025		1,903		(43)			(43)		1,860	1,860			
100244511	SAINT LOUIS PARK	MN		09/29/2025		1,288		(32)			(32)		1,256	1,256			
100244513	SAN DIEGO	CA		09/29/2025		2,975		(70)			(70)		2,905	2,905			
100244514	MURRELLS INLET	SC		09/29/2025		1,003		(7)			(7)		996	996			
100244515	JOHNS ISLAND	SC		09/29/2025		1,702		(47)			(47)		1,655	1,655			
100244516	NEKOOSA	WI		09/29/2025		3,406		(133)			(133)		3,273	3,273			
100244517	OPELIKA	AL		09/29/2025		751		(6)			(6)		745	745			
100244518	TEANECK	NJ		09/29/2025		854		(32)			(32)		822	822			
100244519	ROCHESTER	NY		09/29/2025		973		(17)			(17)		956	956			
100244520	WICHITA	KS		09/29/2025		703		(18)			(18)		685	685			
100244521	METAIRIE	LA		09/29/2025		5,843		(177)			(177)		5,666	5,666			
100244522	MATTHEWS	NC		09/29/2025		635		(25)			(25)		610	610			
100244523	SEVIERVILLE	TN		09/29/2025		775		(37)			(37)		738	738			
100244524	CORAL GABLES	FL		09/29/2025		968		(27)			(27)		941	941			
100244526	KISSIMMEE	FL		09/29/2025		600		(25)			(25)		575	575			
100244527	FAIRFAX	VA		09/29/2025		33,663		(1,270)			(1,270)		32,393	32,393			
100244528	CHICAGO	IL		09/29/2025		1,529		(43)			(43)		1,486	1,486			
100244529	ROCKLIN	CA		09/29/2025		1,344		(16)			(16)		1,328	1,328			
100244530	POWDER SPRINGS	GA		09/29/2025		596		(25)			(25)		571	571			
100244531	MINNEAPOLIS	MN		09/29/2025		936		(32)			(32)		904	904			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244532	CLEVELAND	OH		09/29/2025		971		(27)			(27)		944	944			
100244533	WINTER GARDEN	FL		09/29/2025		881		(23)			(23)		858	858			
100244534	BOISE	ID		09/29/2025		1,964		(63)			(63)		1,901	1,901			
100244535	MARIPOSA	CA		09/29/2025		1,193		(52)			(52)		1,141	1,141			
100244536	BOZEMAN	MT		09/29/2025		782		(28)			(28)		754	754			
100244537	MIAMI	FL		09/29/2025		1,056		(54)			(54)		1,002	1,002			
100244538	AURORA	CO		09/29/2025		1,635		7			7		1,642	1,642			
100244540	ROWLETT	TX		09/29/2025		712		(17)			(17)		695	695			
100244541	COLLEGE STATION	TX		09/29/2025		765		(23)			(23)		742	742			
100244542	CAMBRIA	CA		09/29/2025		1,551		(50)			(50)		1,501	1,501			
100244543	FORT WALTON BEACH	FL		09/29/2025		853		(24)			(24)		829	829			
100244544	FRESNO	CA		09/29/2025		917		(27)			(27)		890	890			
100244545	CLOVIS	CA		09/29/2025		983		(25)			(25)		958	958			
100244546	GLEN ALLEN	VA		09/29/2025		752		(33)			(33)		719	719			
100244547	MILWAUKEE	WI		09/29/2025		718		(32)			(32)		686	686			
100244548	PORTER RANCH	CA		09/29/2025		2,393		(44)			(44)		2,349	2,349			
100244549	CHESTERTON	IN		09/29/2025		798		(27)			(27)		771	771			
100244550	EVERETT	WA		09/29/2025		1,368		(29)			(29)		1,339	1,339			
100244551	WOODBRIDGE	VA		09/29/2025		2,158		(60)			(60)		2,098	2,098			
100244552	TAMPA	FL		09/29/2025		783		(18)			(18)		765	765			
100244553	VENICE	FL		09/29/2025		8,839		(433)			(433)		8,406	8,406			
100244554	GALVESTON	TX		09/29/2025		1,062		(37)			(37)		1,025	1,025			
100244555	MARCO ISLAND	FL		09/29/2025		876		(22)			(22)		854	854			
100244557	RENTON	WA		09/29/2025		1,010		(12)			(12)		998	998			
100244558	MURRELLS INLET	SC		09/29/2025		997		(40)			(40)		957	957			
100244559	MIAMI	FL		09/29/2025		48,448		(2,109)			(2,109)		46,339	46,339			
100244560	LAND O LAKES	FL		09/29/2025		1,022		(58)			(58)		964	964			
100244561	BENTONVILLE	AR		09/29/2025		965		(45)			(45)		920	920			
100244562	PORT HUENEME	CA		09/29/2025		1,326		(33)			(33)		1,293	1,293			
100244563	WILMINGTON	NC		09/29/2025		4,587		(213)			(213)		4,374	4,374			
100244564	SNELLVILLE	GA		09/29/2025		592		(8)			(8)		584	584			
100244565	DALLAS	TX		09/29/2025		1,125		(35)			(35)		1,090	1,090			
100244566	CURRITUCK	NC		09/29/2025		1,030		(39)			(39)		991	991			
100244567	RALEIGH	NC		09/29/2025		601		(27)			(27)		574	574			
100244568	LAWRENCEVILLE	GA		09/29/2025		1,402		(10)			(10)		1,392	1,392			
100244569	STEAMBOAT SPRINGS	CO		09/29/2025		964		(29)			(29)		935	935			
100244570	RALEIGH	NC		09/29/2025		635		(31)			(31)		604	604			
100244571	PARLIER	CA		09/29/2025		2,543		(49)			(49)		2,494	2,494			
100244573	PANAMA CITY	FL		09/29/2025		693		(29)			(29)		664	664			
100244574	CONNELLY SPRINGS	NC		09/29/2025		1,312		(48)			(48)		1,264	1,264			
100244575	PLACENTIA	CA		09/29/2025		826		(30)			(30)		796	796			
100244577	CHARLOTTE	NC		09/29/2025		1,288		(24)			(24)		1,264	1,264			
100244578	COPPELL	TX		09/29/2025		765		(29)			(29)		736	736			
100244579	GRAHAM	NC		09/29/2025		785		15			15		800	800			
100244580	STERLING	VA		09/29/2025		591		(21)			(21)		570	570			
100244581	AUSTIN	TX		09/29/2025		884		(36)			(36)		848	848			
100244582	SELMA	CA		09/29/2025		927		(26)			(26)		901	901			
100244583	ROGERS	AR		09/29/2025		1,029		(44)			(44)		985	985			
100244584	CHICAGO	IL		09/29/2025		15,109		(246)			(246)		14,863	14,863			
100244587	MONROE	NC		09/29/2025		682		(35)			(35)		647	647			
100244588	ANNA	TX		09/29/2025		4,083		(193)			(193)		3,890	3,890			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244589	REHOBOTH BEACH	DE		09/29/2025		2,133		(58)			(58)		2,075	2,075			
100244590	LAKEWOOD RANCH	FL		09/29/2025		2,179		(47)			(47)		2,132	2,132			
100244591	PASO ROBLES	CA		09/29/2025		1,619		(74)			(74)		1,545	1,545			
100244592	MONROE	NC		09/29/2025		743		(14)			(14)		729	729			
100244593	PANAMA CITY BEACH	FL		09/29/2025		1,324		(47)			(47)		1,277	1,277			
100244594	OCEAN VIEW	DE		09/29/2025		1,034		(38)			(38)		996	996			
100244595	SALEM	OR		09/29/2025		859		(31)			(31)		828	828			
100244596	KANNAPOLIS	NC		09/29/2025		605		(26)			(26)		579	579			
100244597	CHARLOTTE	NC		09/29/2025		807		(18)			(18)		789	789			
100244599	ELK GROVE	CA		09/29/2025		949		(26)			(26)		923	923			
100244601	HILTON HEAD ISLAND	SC		09/29/2025		662		(25)			(25)		637	637			
100244602	CHARLOTTE	NC		09/29/2025		808		(11)			(11)		797	797			
100244603	FRESNO	CA		09/29/2025		1,290		(30)			(30)		1,260	1,260			
100244604	MADERA	CA		09/29/2025		781		(12)			(12)		769	769			
100244605	BENTONVILLE	AR		09/29/2025		854		(19)			(19)		835	835			
100244606	ROYSE CITY	TX		09/29/2025		756		(11)			(11)		745	745			
100244607	PALM SPRINGS	CA		09/29/2025		3,139		(121)			(121)		3,018	3,018			
100244608	KENTFIELD	CA		09/29/2025		2,822		(64)			(64)		2,758	2,758			
100244610	BIG LAKE	AK		09/29/2025		634		(29)			(29)		605	605			
100244611	DES MOINES	IA		09/29/2025		671		(28)			(28)		643	643			
100244612	BRUNSWICK	ME		09/29/2025		2,128		(79)			(79)		2,049	2,049			
100244613	PLAINFIELD	IL		09/29/2025		671		(23)			(23)		648	648			
100244614	RIO RICO	AZ		09/29/2025		581		(28)			(28)		553	553			
100244615	GRAND JUNCTION	CO		09/29/2025		1,072		(23)			(23)		1,049	1,049			
100244616	FRANKLIN	GA		09/29/2025		762		(31)			(31)		731	731			
100244617	SIGNAL MTN	TN		09/29/2025		764		(25)			(25)		739	739			
100244618	MIDLAND	TX		09/29/2025		675		(29)			(29)		646	646			
100244619	SUNLAND PARK	NM		09/29/2025		620		(28)			(28)		592	592			
100244620	CHESAPEAKE	VA		09/29/2025		660		(26)			(26)		634	634			
100244621	SHASTA LAKE	CA		09/29/2025		802		(20)			(20)		782	782			
100244622	PHILIPSBURG	MT		09/29/2025		2,300		(74)			(74)		2,226	2,226			
100244623	LARGO	FL		09/29/2025		3,144		(94)			(94)		3,050	3,050			
100244624	CROWN POINT	IN		09/29/2025		1,090		(32)			(32)		1,058	1,058			
100244625	MARBLE FALLS	TX		09/29/2025		611		(28)			(28)		583	583			
100244626	EUGENE	OR		09/29/2025		389,854		(14,093)			(14,093)		375,761	375,761			
100244627	AUSTIN	TX		09/29/2025		1,636		(23)			(23)		1,613	1,613			
100244628	WOODLAND	CA		09/29/2025		1,940		(65)			(65)		1,875	1,875			
100244629	PARSONSFIELD	ME		09/29/2025		826		(35)			(35)		791	791			
100244630	STONE PARK	IL		09/29/2025		691		(32)			(32)		659	659			
100244631	CAROLINA BEACH	NC		09/29/2025		2,282		(83)			(83)		2,199	2,199			
100244632	SPRINGVILLE	UT		09/29/2025		948		(33)			(33)		915	915			
100244633	ALBANY	NH		09/29/2025		728		(31)			(31)		697	697			
100244634	KALISPELL	MT		09/29/2025		776		(34)			(34)		742	742			
100244635	OSAGE BEACH	MO		09/29/2025		17,659		(663)			(663)		16,996	16,996			
100244636	EDMONDS	WA		09/29/2025		858		(37)			(37)		821	821			
100244637	CHANDLER	AZ		09/29/2025		1,386		(35)			(35)		1,351	1,351			
100244638	IOWA CITY	IA		09/29/2025		899		(30)			(30)		869	869			
100244639	NEW ORLEANS	LA		09/29/2025		961		(39)			(39)		922	922			
100244640	LAKE MARY	FL		09/29/2025		584		(29)			(29)		555	555			
100244641	LEESBURG	IN		09/29/2025		1,798		(71)			(71)		1,727	1,727			
100244642	FENTON	MI		09/29/2025		712		(32)			(32)		680	680			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244643	MINDEN	NV		09/29/2025		1,487		(35)			(35)		1,452	1,452			
100244644	HAMPTON	VA		09/29/2025		690		(24)			(24)		666	666			
100244645	SAINT HELENA ISLAND	SC		09/29/2025		2,822		(113)			(113)		2,709	2,709			
100244646	LANARK	IL		09/29/2025		1,019		(44)			(44)		975	975			
100244647	ROYAL OAK	MI		09/29/2025		869		(37)			(37)		832	832			
100244649	CHAPEL HILL	NC		09/29/2025		722		(25)			(25)		697	697			
100244650	LA VERNIA	TX		09/29/2025		2,305		(75)			(75)		2,230	2,230			
100244651	GAYLORD	MI		09/29/2025		642		(25)			(25)		617	617			
100244652	CAPE CORAL	FL		09/29/2025		1,536		(67)			(67)		1,469	1,469			
100244653	MISSION	KS		09/29/2025		635		(22)			(22)		613	613			
100244654	NAVARRE	FL		09/29/2025		1,027		(44)			(44)		983	983			
100244655	TOBYHANNA	PA		09/29/2025		1,704		(41)			(41)		1,663	1,663			
100244656	LOS ANGELES	CA		09/29/2025		936		(31)			(31)		905	905			
100244657	BAKERSFIELD	CA		09/29/2025		728		(27)			(27)		701	701			
100244658	FLETCHER	NC		09/29/2025		729		(29)			(29)		700	700			
100244659	SPOKANE	WA		09/29/2025		1,141		(41)			(41)		1,100	1,100			
100244660	BOWIE	MD		09/29/2025		2,501		(70)			(70)		2,431	2,431			
100244661	SOUTHPORT	NC		09/29/2025		955		(35)			(35)		920	920			
100244662	VISALIA	CA		09/29/2025		993		(19)			(19)		974	974			
100244663	ROSELAND	VA		09/29/2025		805		(29)			(29)		776	776			
100244664	HENRICO	VA		09/29/2025		668		(29)			(29)		639	639			
100244665	FREDERICKSBURG	VA		09/29/2025		2,856		(79)			(79)		2,777	2,777			
100244666	RICHARDSON	TX		09/29/2025		16,144		(679)			(679)		15,465	15,465			
100244667	TUCSON	AZ		09/29/2025		708		(33)			(33)		675	675			
100244669	SACO	ME		09/29/2025		1,569		(43)			(43)		1,526	1,526			
100244670	DES MOINES	IA		09/29/2025		668		(23)			(23)		645	645			
100244672	MCKINNEY	TX		09/29/2025		2,490		(85)			(85)		2,405	2,405			
100244673	SAINT LOUIS PARK	MN		09/29/2025		1,029		(44)			(44)		985	985			
100244674	RENO	NV		09/29/2025		1,172		(25)			(25)		1,147	1,147			
100244675	FAYETTEVILLE	AR		09/29/2025		663		(19)			(19)		644	644			
100244676	WEST ORANGE	NJ		09/29/2025		2,064		(11)			(11)		2,053	2,053			
100244677	ACWORTH	GA		09/29/2025		2,271		(60)			(60)		2,211	2,211			
100244678	NAPLES	FL		09/29/2025		1,023		(25)			(25)		998	998			
100244680	CHESTERFIELD	VA		09/29/2025		756		(33)			(33)		723	723			
100244682	BONITA SPRINGS	FL		09/29/2025		1,600		(28)			(28)		1,572	1,572			
100244685	OSWEGO	IL		09/29/2025		952		(1)			(1)		951	951			
100244686	VOLO	IL		09/29/2025		855		(7)			(7)		848	848			
100244688	SMITHFIELD	NC		09/29/2025		636		(29)			(29)		607	607			
100244689	BAXTER	TN		09/29/2025		1,077		(30)			(30)		1,047	1,047			
100244690	NAVARRE	FL		09/29/2025		687		(12)			(12)		675	675			
100244691	SCOTTSDALE	AZ		09/29/2025		1,353		(50)			(50)		1,303	1,303			
100244692	ROYAL OAKS	CA		09/29/2025		1,714		(78)			(78)		1,636	1,636			
100244693	FOUNTAIN HILLS	AZ		09/29/2025		1,049		(44)			(44)		1,005	1,005			
100244694	NOBLESVILLE	IN		09/29/2025		826		(27)			(27)		799	799			
100244695	CASTLE ROCK	CO		09/29/2025		1,092		(26)			(26)		1,066	1,066			
100244696	WESTERVILLE	OH		09/29/2025		887		(33)			(33)		854	854			
100244697	WESTFIELD	IN		09/29/2025		859		(22)			(22)		837	837			
100244698	AVON	IN		09/29/2025		777		(25)			(25)		752	752			
100244699	ROYAL PALM BEACH	FL		09/29/2025		918		(36)			(36)		882	882			
100244700	BOULDER CREEK	CA		09/29/2025		2,997		(81)			(81)		2,916	2,916			
100244701	TAMPA	FL		09/29/2025		591		(23)			(23)		568	568			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244702	PRINCETON	TX		09/29/2025		760		(19)			(19)		741	741			
100244703	BURLINGTON	WA		09/29/2025		1,418		(24)			(24)		1,394	1,394			
100244704	MILTON	DE		09/29/2025		509		(20)			(20)		489	489			
100244705	FORNEY	TX		09/29/2025		652		(22)			(22)		630	630			
100244706	SUGAR HILL	GA		09/29/2025		9,619		(216)			(216)		9,403	9,403			
100244707	GAINESVILLE	GA		09/29/2025		729		(16)			(16)		713	713			
100244708	ROSWELL	GA		09/29/2025		1,560		(46)			(46)		1,514	1,514			
100244709	SAN FERNANDO	CA		09/29/2025		1,152		(44)			(44)		1,108	1,108			
100244710	PRUDENVILLE	MI		09/29/2025		841		(22)			(22)		819	819			
100244711	SURPRISE	AZ		09/29/2025		726		(23)			(23)		703	703			
100244712	COLLEGE STATION	TX		09/29/2025		1,131		(36)			(36)		1,095	1,095			
100244713	COEUR D ALENE	ID		09/29/2025		1,025		(19)			(19)		1,006	1,006			
100244714	READING	PA		09/29/2025		686		(23)			(23)		663	663			
100244715	OAK ISLAND	NC		09/29/2025		6,604		(253)			(253)		6,351	6,351			
100244718	NOKOMIS	FL		09/29/2025		837		(21)			(21)		816	816			
100244719	HARRISBURG	NC		09/29/2025		2,774		(52)			(52)		2,722	2,722			
100244720	SACRAMENTO	CA		09/29/2025		1,151		(25)			(25)		1,126	1,126			
100244721	FLINT	TX		09/29/2025		843		(27)			(27)		816	816			
100244722	HOCKESSIN	DE		09/29/2025		1,172		(27)			(27)		1,145	1,145			
100244723	RIVIERA BEACH	FL		09/29/2025		627		(29)			(29)		598	598			
100244724	APOPKA	FL		09/29/2025		2,506		37			37		2,543	2,543			
100244725	WAIPAHU	HI		09/29/2025		1,264		(23)			(23)		1,241	1,241			
100244726	PUNTA GORDA	FL		09/29/2025		1,768		(42)			(42)		1,726	1,726			
100244727	TEMECULA	CA		09/29/2025		1,275		(31)			(31)		1,244	1,244			
100244728	ALBUQUERQUE	NM		09/29/2025		4,731		(128)			(128)		4,603	4,603			
100244729	HICKORY CREEK	TX		09/29/2025		1,479		(16)			(16)		1,463	1,463			
100244731	PLAIN CITY	OH		09/29/2025		1,159		(6)			(6)		1,153	1,153			
100244732	ROSEVILLE	CA		09/29/2025		956		(29)			(29)		927	927			
100244733	RAYVILLE	MO		09/29/2025		753		(30)			(30)		723	723			
100244734	CHINA	ME		09/29/2025		2,560		(99)			(99)		2,461	2,461			
100244735	DOUBLE SPGS	AL		09/29/2025		106,161		(2,994)			(2,994)		103,167	103,167			
100244736	TWIN FALLS	ID		09/29/2025		649		(18)			(18)		631	631			
100244737	HARWICH	MA		09/29/2025		1,137		(21)			(21)		1,116	1,116			
100244738	WEST CHESTER	PA		09/29/2025		1,553		(42)			(42)		1,511	1,511			
100244739	ROCKPORT	TX		09/29/2025		1,260		(44)			(44)		1,216	1,216			
100244741	OCEAN VIEW	DE		09/29/2025		829		(24)			(24)		805	805			
100244742	MOUNT JULIET	TN		09/29/2025		2,593		(70)			(70)		2,523	2,523			
100244743	GRAND LAKE	CO		09/29/2025		2,126		(35)			(35)		2,091	2,091			
100244744	PAGOSA SPRINGS	CO		09/29/2025		853		(34)			(34)		819	819			
100244745	BAYFIELD	WI		09/29/2025		734		(21)			(21)		713	713			
100244746	OCEAN CITY	MD		09/29/2025		2,064		(76)			(76)		1,988	1,988			
100244747	NESKOWIN	OR		09/29/2025		1,919		(34)			(34)		1,885	1,885			
100244748	FEDERAL WAY	WA		09/29/2025		683		(32)			(32)		651	651			
100244751	LINCOLN	CA		09/29/2025		1,139		(46)			(46)		1,093	1,093			
100244752	MEDFORD	OR		09/29/2025		820		(32)			(32)		788	788			
100244753	MAPLE GROVE	MN		09/29/2025		16,865		(496)			(496)		16,369	16,369			
100244754	SCOTTSDALE	AZ		09/29/2025		1,875		(72)			(72)		1,803	1,803			
100244755	JONES	MI		09/29/2025		778		(18)			(18)		760	760			
100244756	SUN CITY WEST	AZ		09/29/2025		1,346		(11)			(11)		1,335	1,335			
100244757	PHOENIX	AZ		09/29/2025		1,105		(27)			(27)		1,078	1,078			
100244758	FORT LAUDERDALE	FL		09/29/2025		1,840		(56)			(56)		1,784	1,784			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244759	GREEN BAY	WI		09/29/2025		793		(29)			(29)		764	764			
100244760	WORCESTER	MA		09/29/2025		5,661		(85)			(85)		5,576	5,576			
100244761	BEAUFORT	NC		09/29/2025		1,236		(31)			(31)		1,205	1,205			
100244762	LA GRANGE PARK	IL		09/29/2025		1,204		(25)			(25)		1,179	1,179			
100244763	MANSFIELD	TX		09/29/2025		2,008		(29)			(29)		1,979	1,979			
100244764	GLENDALE	AZ		09/29/2025		893		(25)			(25)		868	868			
100244765	WASHINGTON	DC		09/29/2025		820		(32)			(32)		788	788			
100244766	WEST GROVE	PA		09/29/2025		761		(17)			(17)		744	744			
100244767	EVANSTON	IL		09/29/2025		1,645		(43)			(43)		1,602	1,602			
100244769	PORT O CONNOR	TX		09/29/2025		611		(20)			(20)		591	591			
100244770	APEX	NC		09/29/2025		958		(25)			(25)		933	933			
100244771	TIGARD	OR		09/29/2025		1,076		(34)			(34)		1,042	1,042			
100244773	RENO	NV		09/29/2025		861		(23)			(23)		838	838			
100244774	EASTHAM	MA		09/29/2025		2,048		(42)			(42)		2,006	2,006			
100244776	GRANADA HILLS	CA		09/29/2025		1,759		(48)			(48)		1,711	1,711			
100244777	FRESNO	TX		09/29/2025		733		(13)			(13)		720	720			
100244778	THORNTON	CO		09/29/2025		1,584		(48)			(48)		1,536	1,536			
100244779	SOUTH EUCLID	OH		09/29/2025		527		(9)			(9)		518	518			
100244781	BAINBRIDGE ISLAND	WA		09/29/2025		1,640		(43)			(43)		1,597	1,597			
100244783	OAKLAND PARK	FL		09/29/2025		1,128		(41)			(41)		1,087	1,087			
100244785	MARICOPA	AZ		09/29/2025		1,385		(44)			(44)		1,341	1,341			
100244787	FAIRBANKS	AK		09/29/2025		1,014		(32)			(32)		982	982			
100244788	GREENWOOD	IN		09/29/2025		707		(24)			(24)		683	683			
100244789	BARNEGAT	NJ		09/29/2025		896		(28)			(28)		868	868			
100244790	CHEHALIS	WA		09/29/2025		2,806		(65)			(65)		2,741	2,741			
100244791	ALBRIGHTSVILLE	PA		09/29/2025		633		(26)			(26)		607	607			
100244792	GRAND BAY	AL		09/29/2025		628		(20)			(20)		608	608			
100244793	DAVIE	FL		09/29/2025		1,213		(27)			(27)		1,186	1,186			
100244794	ARLINGTON	TX		09/29/2025		20,737		(392)			(392)		20,345	20,345			
100244795	PHOENIX	AZ		09/29/2025		916		(20)			(20)		896	896			
100244796	TEMECULA	CA		09/29/2025		1,379		14			14		1,393	1,393			
100244797	TAHOE CITY	CA		09/29/2025		1,526		(35)			(35)		1,491	1,491			
100244798	FRUITLAND	ID		09/29/2025		2,279		(102)			(102)		2,177	2,177			
100244799	SHOW LOW	AZ		09/29/2025		1,486		22			22		1,508	1,508			
100244800	SEATTLE	WA		09/29/2025		1,232		(9)			(9)		1,223	1,223			
100244801	GALVESTON	TX		09/29/2025		934		(30)			(30)		904	904			
100244802	PRIEST RIVER	ID		09/29/2025		647		(9)			(9)		638	638			
100244803	TUALATIN	OR		09/29/2025		1,312		(49)			(49)		1,263	1,263			
100244804	SKOWHEGAN	ME		09/29/2025		401		(5)			(5)		396	396			
100244805	APEX	NC		09/29/2025		1,415		(35)			(35)		1,380	1,380			
100244806	DICKSON	TN		09/29/2025		1,406		11			11		1,417	1,417			
100244807	PATERSON	NJ		09/29/2025		691		(26)			(26)		665	665			
100244808	CHICAGO	IL		09/29/2025		1,592		(44)			(44)		1,548	1,548			
100244809	BRIGANTINE	NJ		09/29/2025		877		(29)			(29)		848	848			
100244810	FREDERICKSBURG	VA		09/29/2025		1,073		(35)			(35)		1,038	1,038			
100244811	BLACK MOUNTAIN	NC		09/29/2025		807		(26)			(26)		781	781			
100244813	AUSTIN	TX		09/29/2025		892		7			7		899	899			
100244814	KERNERSVILLE	NC		09/29/2025		9,709		(385)			(385)		9,324	9,324			
100244815	HOLMES BEACH	FL		09/29/2025		1,933		(39)			(39)		1,894	1,894			
100244817	SPRING	TX		09/29/2025		647		(18)			(18)		629	629			
100244818	DENVER	CO		09/29/2025		860		(32)			(32)		828	828			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244819	FORT MYERS	FL		09/29/2025		1,584		(61)			(61)		1,523	1,523			
100244821	GLEN ALLEN	VA		09/29/2025		782		(24)			(24)		758	758			
100244822	PEQUOT LAKES	MN		09/29/2025		1,019		(28)			(28)		991	991			
100244823	CLANTON	AL		09/29/2025		1,040		(40)			(40)		1,000	1,000			
100244824	COEUR D ALENE	ID		09/29/2025		821		(30)			(30)		791	791			
100244825	PITTSBURGH	PA		09/29/2025		889		(32)			(32)		857	857			
100244827	WILMINGTON	NC		09/29/2025		788		(26)			(26)		762	762			
100244828	MURFREESBORO	TN		09/29/2025		1,113		(37)			(37)		1,076	1,076			
100244830	TAMPA	FL		09/29/2025		2,056		(79)			(79)		1,977	1,977			
100244831	MERIDIAN	ID		09/29/2025		853		(19)			(19)		834	834			
100244832	LINCOLN	NE		09/29/2025		376		(8)			(8)		368	368			
100244834	OLATHE	KS		09/29/2025		707		(25)			(25)		682	682			
100244835	VIRGINIA BEACH	VA		09/29/2025		948		(16)			(16)		932	932			
100244837	ROSWELL	GA		09/29/2025		728		(33)			(33)		695	695			
100244838	KANSAS CITY	MO		09/29/2025		541							541	541			
100244839	HATTERAS	NC		09/29/2025		719		(28)			(28)		691	691			
100244840	KANSAS CITY	MO		09/29/2025		739		(24)			(24)		715	715			
100244842	MARYVILLE	TN		09/29/2025		1,943		(59)			(59)		1,884	1,884			
100244843	PALM BEACH GARDENS	FL		09/29/2025		1,478		(38)			(38)		1,440	1,440			
100244844	AUSTIN	TX		09/29/2025		1,005		(33)			(33)		972	972			
100244845	LEOMINSTER	MA		09/29/2025		1,195		(37)			(37)		1,158	1,158			
100244847	MIDLAND	TX		09/29/2025		748		(15)			(15)		733	733			
100244848	FORKED RIVER	NJ		09/29/2025		683		(31)			(31)		652	652			
100244852	LATHROP	CA		09/29/2025		186,092		8,178			8,178		194,270	194,270			
100244853	SEASIDE PARK	NJ		09/29/2025		2,038		(51)			(51)		1,987	1,987			
100244854	KISSIMMEE	FL		09/29/2025		649		(29)			(29)		620	620			
100244855	JOHNSTOWN	CO		09/29/2025		1,628		113			113		1,741	1,741			
100244856	LUBBOCK	TX		09/29/2025		595		(18)			(18)		577	577			
100244857	PROSPER	TX		09/29/2025		866		(29)			(29)		837	837			
100244858	MESA	AZ		09/29/2025		1,196		83			83		1,279	1,279			
100244859	THORNTON	CO		09/29/2025		1,602		172			172		1,774	1,774			
100244862	CHARLOTTE	NC		09/29/2025		918		(34)			(34)		884	884			
100244863	BALTIMORE	MD		09/29/2025		847		(20)			(20)		827	827			
100244864	MIDLOTHIAN	VA		09/29/2025		697		(35)			(35)		662	662			
100244865	PHARR	TX		09/29/2025		2,354		(75)			(75)		2,279	2,279			
100244866	DURANGO	CO		09/29/2025		1,527		(54)			(54)		1,473	1,473			
100244867	BONNE TERRE	MO		09/29/2025		940		(28)			(28)		912	912			
100244868	KNOXVILLE	TN		09/29/2025		1,082		(25)			(25)		1,057	1,057			
100244869	OGDEN	UT		09/29/2025		1,178		(39)			(39)		1,139	1,139			
100244870	CLINTON	TN		09/29/2025		678		(26)			(26)		652	652			
100244871	LAKE OZARK	MO		09/29/2025		1,127		(38)			(38)		1,089	1,089			
100244872	GRAVOIS MILLS	MO		09/29/2025		435		(20)			(20)		415	415			
100244873	LITTLETON	CO		09/29/2025		3,804		(162)			(162)		3,642	3,642			
100244874	HONOLULU	HI		09/29/2025		794		(12)			(12)		782	782			
100244875	WINTER PARK	CO		09/29/2025		798		(27)			(27)		771	771			
100244876	MEDICINE PARK	OK		09/29/2025		611		(22)			(22)		589	589			
100244878	DAYTONA BEACH	FL		09/29/2025		752		(31)			(31)		721	721			
100244879	NAPLES	FL		09/29/2025		1,035		(37)			(37)		998	998			
100244880	ROYAL OAK	MI		09/29/2025		4,488		(78)			(78)		4,410	4,410			
100244881	GILFORD	NH		09/29/2025		693		(17)			(17)		676	676			
100244883	ALPENA	MI		09/29/2025		771		(35)			(35)		736	736			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244884	WAKEFIELD	NH		09/29/2025		443		(14)			(14)		429	429			
100244885	CORPUS CHRISTI	TX		09/29/2025		847		(28)			(28)		819	819			
100244886	CORRALES	NM		09/29/2025		2,761		(76)			(76)		2,685	2,685			
100244887	MYRTLE BEACH	SC		09/29/2025		636		(23)			(23)		613	613			
100244888	ALPINE	AZ		09/29/2025		757		(31)			(31)		726	726			
100244889	MAPLETON	UT		09/29/2025		822		(29)			(29)		793	793			
100244890	KELLER	TX		09/29/2025		4,077		(200)			(200)		3,877	3,877			
100244891	MYRTLE BEACH	SC		09/29/2025		1,225		(48)			(48)		1,177	1,177			
100244892	SOUTH HAVEN	MI		09/29/2025		858		(25)			(25)		833	833			
100244893	NORTH LAUDERDALE	FL		09/29/2025		701		(29)			(29)		672	672			
100244894	PORT CHARLOTTE	FL		09/29/2025		1,328		(62)			(62)		1,266	1,266			
100244895	PISCATAWAY	NJ		09/29/2025		1,060		(29)			(29)		1,031	1,031			
100244896	CYPRESS	TX		09/29/2025		932		(28)			(28)		904	904			
100244898	OCEAN CITY	MD		09/29/2025		762		(32)			(32)		730	730			
100244899	TULARE	CA		09/29/2025		707		(15)			(15)		692	692			
100244901	HILLSDALE	MI		09/29/2025		774		(33)			(33)		741	741			
100244902	FOXBORO	MA		09/29/2025		1,242		(21)			(21)		1,221	1,221			
100244903	DENVER	CO		09/29/2025		886		(39)			(39)		847	847			
100244904	MIDDLETOWN	VA		09/29/2025		1,068		11			11		1,079	1,079			
100244905	BAYFIELD	CO		09/29/2025		1,073		(39)			(39)		1,034	1,034			
100244906	BLAIRSVILLE	GA		09/29/2025		1,272		(47)			(47)		1,225	1,225			
100244907	FARMERS BRANCH	TX		09/29/2025		740		(6)			(6)		734	734			
100244908	CROFTON	MD		09/29/2025		25,452		(752)			(752)		24,700	24,700			
100244909	HEATHSVILLE	VA		09/29/2025		764		(28)			(28)		736	736			
100244910	MADISON	CT		09/29/2025		1,394		(55)			(55)		1,339	1,339			
100244911	MARINETTE	WI		09/29/2025		4,128		(163)			(163)		3,965	3,965			
100244912	FERNANDINA BEACH	FL		09/29/2025		1,528		(52)			(52)		1,476	1,476			
100244913	FAYETTEVILLE	GA		09/29/2025		1,019		(33)			(33)		986	986			
100244914	SARASOTA	FL		09/29/2025		1,750		(64)			(64)		1,686	1,686			
100244915	INLET BEACH	FL		09/29/2025		171,967		(5,278)			(5,278)		166,689	165,626		(1,063)	(1,063)
100244916	ALBUQUERQUE	NM		09/29/2025		770		(37)			(37)		733	733			
100244917	GRAND RAPIDS	MN		09/29/2025		605		(26)			(26)		579	579			
100244918	MAPLE GROVE	MN		09/29/2025		1,158		6			6		1,164	1,164			
100244919	MANVILLE	NJ		09/29/2025		1,313		(38)			(38)		1,275	1,275			
100244921	BRADENTON	FL		09/29/2025		1,676		(71)			(71)		1,605	1,605			
100244922	CEDAR PARK	TX		09/29/2025		24,751		(779)			(779)		23,972	23,972			
100244924	APTOS	CA		09/29/2025		191,736		(3,194)			(3,194)		188,542	188,542			
100244925	RINER	VA		09/29/2025		1,225		(28)			(28)		1,197	1,197			
100244926	BIG BEAR LAKE	CA		09/29/2025		1,218		(22)			(22)		1,196	1,196			
100244927	SEDONA	AZ		09/29/2025		750		(24)			(24)		726	726			
100244928	PALATINE	IL		09/29/2025		1,195		(47)			(47)		1,148	1,148			
100244929	DAPHNE	AL		09/29/2025		619		(28)			(28)		591	591			
100244930	WAXHAW	NC		09/29/2025		6,652		(222)			(222)		6,430	6,430			
100244931	PORT SAINT LUCIE	FL		09/29/2025		1,129		(48)			(48)		1,081	1,081			
100244932	ATHENS	AL		09/29/2025		708		(14)			(14)		694	694			
100244933	ORACLE	AZ		09/29/2025		1,125		(37)			(37)		1,088	1,088			
100244934	FISHERS	IN		09/29/2025		4,940		(150)			(150)		4,790	4,790			
100244935	HUDSON	OH		09/29/2025		845		(29)			(29)		816	816			
100244936	FORT WORTH	TX		09/29/2025		671		(26)			(26)		645	645			
100244938	GRAND JUNCTION	CO		09/29/2025		1,396		(17)			(17)		1,379	1,379			
100244939	WEST DOVER	VT		09/29/2025		618		(22)			(22)		596	596			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244940	CLOVIS	CA		09/29/2025		886		(26)			(26)		860	860			
100244942	RARITAN	NJ		09/29/2025		888		(31)			(31)		857	857			
100244943	MCCALL	ID		09/29/2025		1,489		(42)			(42)		1,447	1,447			
100244944	NICHOLASVILLE	KY		09/29/2025		1,133		(53)			(53)		1,080	1,080			
100244945	COLLEGE STATION	TX		09/29/2025		690		(26)			(26)		664	664			
100244946	KISSIMMEE	FL		09/29/2025		1,759		(60)			(60)		1,699	1,699			
100244947	STEAMBOAT SPRINGS	CO		09/29/2025		1,590		(44)			(44)		1,546	1,546			
100244948	RICHMOND	VA		09/29/2025		528		(20)			(20)		508	508			
100244949	CAROLINA BEACH	NC		09/29/2025		666		(23)			(23)		643	643			
100244950	NEWTON	NJ		09/29/2025		1,530		(37)			(37)		1,493	1,493			
100244951	TIGARD	OR		09/29/2025		959		25			25		984	984			
100244952	CHARLOTTE	NC		09/29/2025		921		7			7		928	928			
100244954	CHARLOTTE	NC		09/29/2025		968		(12)			(12)		956	956			
100244955	NORTH WILDWOOD	NJ		09/29/2025		2,060		(67)			(67)		1,993	1,993			
100244956	SURPRISE	AZ		09/29/2025		1,101		(36)			(36)		1,065	1,065			
100244957	EDGEWATER	FL		09/29/2025		516		(1)			(1)		515	515			
100244958	BRADENTON	FL		09/29/2025		1,076		(7)			(7)		1,069	1,069			
100244960	AUBURNDALE	FL		09/29/2025		659		52			52		711	711			
100244961	BOWERSVILLE	GA		09/29/2025		1,365		(35)			(35)		1,330	1,330			
100244962	PLAINFIELD	IN		09/29/2025		926		(4)			(4)		922	922			
100244963	MANTEO	NC		09/29/2025		23,067		(672)			(672)		22,395	22,395			
100244964	HOWELL	NJ		09/29/2025		1,301		(44)			(44)		1,257	1,257			
100244966	LA VERNE	CA		09/29/2025		1,580		(18)			(18)		1,562	1,562			
100244967	LAMOINE	ME		09/29/2025		702		(27)			(27)		675	675			
100244968	ACTON	MA		09/29/2025		744		(26)			(26)		718	718			
100244969	ADKINS	TX		09/29/2025		618		(10)			(10)		608	608			
100244970	BOZEMAN	MT		09/29/2025		2,033		(53)			(53)		1,980	1,980			
100244971	MILFORD	PA		09/29/2025		1,467		(60)			(60)		1,407	1,407			
100244972	GREENSBORO	NC		09/29/2025		612		(14)			(14)		598	598			
100244973	ASHBURN	VA		09/29/2025		1,174		(15)			(15)		1,159	1,159			
100244974	ROSWELL	NM		09/29/2025		529		(17)			(17)		512	512			
100244975	ATTLEBORO	MA		09/29/2025		1,843		(65)			(65)		1,778	1,778			
100244977	HOFFMAN EST	IL		09/29/2025		775		(29)			(29)		746	746			
100244979	SHENANDOAH JUNCTION	WV		09/29/2025		1,779		(62)			(62)		1,717	1,717			
100244981	HOUSTON	TX		09/29/2025		844		(27)			(27)		817	817			
100244982	CHAPEL HILL	NC		09/29/2025		1,016		(23)			(23)		993	993			
100244983	MANTECA	CA		09/29/2025		1,614		(46)			(46)		1,568	1,568			
100244984	HENDERSON	NV		09/29/2025		2,370		(23)			(23)		2,347	2,347			
100244985	HENDERSON	NV		09/29/2025		1,038		(8)			(8)		1,030	1,030			
100244986	ROLESVILLE	NC		09/29/2025		748		(25)			(25)		723	723			
100244987	RIVERSIDE	CA		09/29/2025		1,513		(26)			(26)		1,487	1,487			
100244988	MEBANE	NC		09/29/2025		451		(12)			(12)		439	439			
100244989	LAKE HARMONY	PA		09/29/2025		1,288		(27)			(27)		1,261	1,261			
100244991	ARLINGTON	TX		09/29/2025		719		(22)			(22)		697	697			
100244992	MARYSVILLE	WA		09/29/2025		1,469		(29)			(29)		1,440	1,440			
100244993	TUCSON	AZ		09/29/2025		775		(27)			(27)		748	748			
100244994	BOUNTIFUL	UT		09/29/2025		1,313		(36)			(36)		1,277	1,277			
100244995	WARREN	VT		09/29/2025		1,332		(40)			(40)		1,292	1,292			
100244996	LEBANON	OR		09/29/2025		656		(23)			(23)		633	633			
100244997	PUYALLUP	WA		09/29/2025		861		(40)			(40)		821	821			
100244998	SAN ANTONIO	TX		09/29/2025		711		(14)			(14)		697	697			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100244999	HAVERTOWN	PA		09/29/2025		602		(23)			(23)		579	579			
100245000	CAPE MAY	NJ		09/29/2025		23,821		(708)			(708)		23,113	23,113			
100245001	SOMERS POINT	NJ		09/29/2025		807		(35)			(35)		772	772			
100245002	ARIEL	WA		09/29/2025		3,187		(106)			(106)		3,081	3,081			
100245003	PATTERSON	GA		09/29/2025		606		(28)			(28)		578	578			
100245004	MAYS LANDING	NJ		09/29/2025		7,366		(275)			(275)		7,091	7,091			
100245005	UNION	MI		09/29/2025		1,416		(45)			(45)		1,371	1,371			
100245006	LOWRY CROSSING	TX		09/29/2025		763		(21)			(21)		742	742			
100245007	BOCA RATON	FL		09/29/2025		3,631		(108)			(108)		3,523	3,523			
100245008	CHINCOTEAGUE	VA		09/29/2025		1,321		(47)			(47)		1,274	1,274			
100245009	FRESNO	CA		09/29/2025		1,412		(45)			(45)		1,367	1,367			
100245010	CLOVIS	CA		09/29/2025		1,047		(27)			(27)		1,020	1,020			
100245011	MAPLETON	UT		09/29/2025		802		(24)			(24)		778	778			
100245012	BLACKSBURG	VA		09/29/2025		1,266		(49)			(49)		1,217	1,217			
100245013	MAPLETON	UT		09/29/2025		811		(25)			(25)		786	786			
100245014	MAPLETON	UT		09/29/2025		811		(25)			(25)		786	786			
100245015	MAPLETON	UT		09/29/2025		2,430		(86)			(86)		2,344	2,344			
100245016	LAS VEGAS	NV		09/29/2025		2,749		(108)			(108)		2,641	2,641			
100245017	CHAPEL HILL	NC		09/29/2025		10,736		(481)			(481)		10,255	10,255			
100245018	WOLFEBORO	NH		09/29/2025		1,751		(53)			(53)		1,698	1,698			
100245019	DULUTH	MN		09/29/2025		758		(35)			(35)		723	723			
100245020	HUTTO	TX		09/29/2025		671		(11)			(11)		660	660			
100245021	SELBYVILLE	DE		09/29/2025		845		(36)			(36)		809	809			
100245022	SAN MARCOS	CA		09/29/2025		1,670		(54)			(54)		1,616	1,616			
100245025	WEST ORANGE	NJ		09/29/2025		1,201		(33)			(33)		1,168	1,168			
100245026	FREDERICK	MD		09/29/2025		2,655		(65)			(65)		2,590	2,590			
100245027	TRUCKEE	CA		09/29/2025		108,537		(3,047)			(3,047)		105,490	105,490			
100245028	MYRTLE BEACH	SC		09/29/2025		728		(16)			(16)		712	712			
100245029	NORTH MYRTLE BEACH	SC		09/29/2025		792		(32)			(32)		760	760			
100245030	COLLEGE STATION	TX		09/29/2025		821		(30)			(30)		791	791			
100245031	THOUSAND OAKS	CA		09/29/2025		1,889		(80)			(80)		1,809	1,809			
100245032	AMERICAN FORK	UT		09/29/2025		1,113		(38)			(38)		1,075	1,075			
100245033	COLUMBIA	SC		09/29/2025		655		(31)			(31)		624	624			
100245034	SURFSIDE BEACH	SC		09/29/2025		561		(23)			(23)		538	538			
100245035	WILMINGTON	DE		09/29/2025		903		(8)			(8)		895	895			
100245036	THOUSAND OAKS	CA		09/29/2025		2,298		(86)			(86)		2,212	2,212			
100245037	HICKORY	NC		09/29/2025		834		(37)			(37)		797	797			
100245038	HENRICO	NC		09/29/2025		186,945		(5,253)			(5,253)		181,692	181,692			
100245039	UNIONTOWN	OH		09/29/2025		1,208		(44)			(44)		1,164	1,164			
100245040	SACHSE	TX		09/29/2025		4,009		(118)			(118)		3,891	3,891			
100245041	STUART	FL		09/29/2025		728		(16)			(16)		712	712			
100245042	KYLE	TX		09/29/2025		596		(27)			(27)		569	569			
100245043	LAS VEGAS	NV		09/29/2025		1,335		(40)			(40)		1,295	1,295			
100245044	HOUSTON	TX		09/29/2025		980		(28)			(28)		952	952			
100245045	WILLIAMSBURG	VA		09/29/2025		738		(20)			(20)		718	718			
100245046	SYLMAR	CA		09/30/2025		1,085		(51)			(51)		1,034	1,034			
100245047	GLENDALE	CA		09/30/2025		1,718		(50)			(50)		1,668	1,668			
100245048	GLENDALE	CA		09/30/2025		2,377		(111)			(111)		2,266	2,266			
100245049	LOS ANGELES	CA		09/30/2025		1,838		(49)			(49)		1,789	1,789			
100245050	LEONA VALLEY	CA		09/30/2025		2,654		(9)			(9)		2,645	2,645			
100245052	GLENDALE	CA		09/30/2025		1,353		(40)			(40)		1,313	1,313			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245054	NORTHRIDGE	CA		09/30/2025		2,945		(23)			(23)		2,922	2,922			
100245055	PHOENIX	AZ		09/30/2025		1,661		(31)			(31)		1,630	1,630			
100245056	LOS ANGELES	CA		09/30/2025		2,179		(51)			(51)		2,128	2,128			
100245057	CENTREVILLE	VA		09/30/2025		837		(8)			(8)		829	829			
100245058	LAKEWOOD	NJ		09/30/2025		1,709		4			4		1,713	1,713			
100245059	NORTH BAY VILLAGE	FL		09/30/2025		1,326		(20)			(20)		1,306	1,306			
100245060	SOUTH SAN FRANCISCO	CA		09/30/2025		1,913		(60)			(60)		1,853	1,853			
100245061	MIAMI GARDENS	FL		09/30/2025		1,124		(24)			(24)		1,100	1,100			
100245062	SYLMAR	CA		09/30/2025		35,566		(568)			(568)		34,998	34,998			
100245063	HONOLULU	HI		09/30/2025		348		(16)			(16)		332	332			
100245064	PORT HUENME	CA		09/30/2025		413		(19)			(19)		394	394			
100245065	LAS VEGAS	NV		09/30/2025		1,370		(64)			(64)		1,306	1,306			
100245066	TARZANA	CA		09/30/2025		2,922		(60)			(60)		2,862	2,862			
100245067	CENTERTON	AR		09/30/2025		1,026		(3)			(3)		1,023	1,023			
100245068	CENTERTON	AR		09/30/2025		1,053		(3)			(3)		1,050	1,050			
100245069	GREENVILLE	SC		10/03/2025		35,348		(1,175)			(1,175)		34,173	34,173			
100245070	MORRIS PLAINS	NJ		10/03/2025		1,220		(35)			(35)		1,185	1,185			
100245072	MEDFORD	NJ		10/03/2025		19,215		(613)			(613)		18,602	18,602			
100245073	KISSIMMEE	FL		10/03/2025		902		(7)			(7)		895	895			
100245074	ROCK HILL	SC		10/03/2025		537		(25)			(25)		512	512			
100245075	SANTA ROSA	CA		10/03/2025		1,045,437		(40,023)			(40,023)		1,005,414	1,005,414			
100245076	ZEPHYRHILLS	FL		10/03/2025		1,594		5			5		1,599	1,599			
100245077	HUNTINGTON BEACH	CA		10/03/2025		4,515		(97)			(97)		4,418	4,418			
100245078	LAFAYETTE	CA		10/03/2025		4,057		(94)			(94)		3,963	3,963			
100245079	DOWNEY	CA		10/03/2025		2,628		(123)			(123)		2,505	2,505			
100245080	PEMBROKE PINES	FL		10/03/2025		2,160		(8)			(8)		2,152	2,152			
100245081	SOMERTON	AZ		10/03/2025		605		(7)			(7)		598	598			
100245082	SUNNY ISLES BEACH	FL		10/03/2025		776		(15)			(15)		761	761			
100245085	MIAMI	FL		10/03/2025		1,625		(60)			(60)		1,565	1,565			
100245087	TUCSON	AZ		10/03/2025		4,527		(118)			(118)		4,409	4,409			
100245088	EL CENTRO	CA		10/03/2025		1,201		(43)			(43)		1,158	1,158			
100245089	TUCSON	AZ		10/03/2025		2,967		(100)			(100)		2,867	2,867			
100245091	EUHARLEE	GA		10/03/2025		1,506		(57)			(57)		1,449	1,449			
100245092	MALIBU	CA		10/03/2025		8,028		(305)			(305)		7,723	7,723			
100245093	SUPERIOR	CO		10/03/2025		7,967		(184)			(184)		7,783	7,783			
100245094	STEAMBOAT SPRINGS	CO		10/03/2025		1,601		(51)			(51)		1,550	1,550			
100245095	ESCONDIDO	CA		10/03/2025		2,970		(111)			(111)		2,859	2,859			
100245096	CARVER	MN		10/03/2025		2,323		(78)			(78)		2,245	2,245			
100245097	HONOLULU	HI		10/03/2025		1,159		(30)			(30)		1,129	1,129			
100245098	OLDSMAR	FL		10/03/2025		17,606		(386)			(386)		17,220	17,220			
100245099	LOS ANGELES	CA		10/03/2025		4,560		(147)			(147)		4,413	4,413			
100245100	RANCHO MISSION VIEJO	CA		10/03/2025		3,699		(131)			(131)		3,568	3,568			
100245101	SAN FRANCISCO	CA		10/03/2025		3,066		(123)			(123)		2,943	2,943			
100245102	FAIRFAX STATION	VA		10/03/2025		3,164		(86)			(86)		3,078	3,078			
100245103	LAKE WORTH BEACH	FL		10/03/2025		4,915		83			83		4,998	4,998			
100245104	GREENVILLE	MI		10/03/2025		645		(30)			(30)		615	615			
100245105	WOODSTOCK	GA		10/03/2025		4,013		(165)			(165)		3,848	3,848			
100245106	LAS VEGAS	NV		10/03/2025		3,059		(92)			(92)		2,967	2,967			
100245107	SANTA ROSA	CA		10/07/2025		1,986		(35)			(35)		1,951	1,951			
100245108	PLACERVILLE	CA		10/07/2025		2,476		(47)			(47)		2,429	2,429			
100245109	BERLIN	MA		10/07/2025		4,142		(84)			(84)		4,058	4,058			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245110	SAN DIEGO	CA		10/07/2025		5,043		(99)			(99)		4,944	4,944			
100245111	GLENCOE	IL		10/07/2025		16,677		(331)			(331)		16,346	16,346			
100245112	DALY CITY	CA		10/07/2025		2,068		(36)			(36)		2,032	2,032			
100245113	TRUCKEE	CA		10/07/2025		3,119		(70)			(70)		3,049	3,049			
100245114	DENVER	CO		10/07/2025		6,344		(134)			(134)		6,210	6,210			
100245115	SANTA CLARITA	CA		10/07/2025		3,914		(68)			(68)		3,846	3,846			
100245116	MOUND	MN		10/07/2025		2,979		(72)			(72)		2,907	2,907			
100245117	MOUNTAIN HOUSE	CA		10/07/2025		2,785		(61)			(61)		2,724	2,724			
100245118	CASTLE PINES	CO		10/07/2025		4,889		(28)			(28)		4,861	4,861			
100245120	ORLANDO	FL		10/07/2025		2,874		43			43		2,917	2,917			
100245121	ALEXANDRIA	VA		10/07/2025		2,934		(40)			(40)		2,894	2,894			
100245122	HEATH	TX		10/07/2025		8,380		(23)			(23)		8,357	8,357			
100245124	UPPERVILLE	VA		10/07/2025		19,917		(461)			(461)		19,456	19,456			
100245125	SAMMAMISH	WA		10/07/2025		266,520		(5,639)			(5,639)		260,881	260,881			
100245127	DALLAS	TX		10/07/2025		3,088		(39)			(39)		3,049	3,049			
100245128	WASHOUGAL	WA		10/07/2025		7,328		206			206		7,534	7,534			
100245130	MILTON	GA		10/07/2025		8,289		(87)			(87)		8,202	8,202			
100245133	SAN BUENAVENTURA	CA		10/07/2025		2,541		(47)			(47)		2,494	2,494			
100245134	SUNSET BEACH	NC		10/07/2025		3,105		(71)			(71)		3,034	3,034			
100245135	HOUSTON	TX		10/07/2025		2,413		(58)			(58)		2,355	2,355			
100245136	PRESCOTT	AZ		10/07/2025		732		(13)			(13)		719	719			
100245138	PEAPACK	NJ		10/07/2025		3,890		(60)			(60)		3,830	3,830			
100245139	CHESTERFIELD	MO		10/07/2025		3,743		(62)			(62)		3,681	3,681			
100245140	FERNANDINA BCH	FL		10/07/2025		2,503		(60)			(60)		2,443	2,443			
100245141	GLASTONBURY	CT		10/07/2025		2,639		(62)			(62)		2,577	2,577			
100245144	SEATTLE	WA		10/07/2025		13,478		(295)			(295)		13,183	13,183			
100245146	THE WOODLANDS	TX		10/07/2025		8,065		(193)			(193)		7,872	7,872			
100245147	MARTINEZ	CA		10/07/2025		2,514		(44)			(44)		2,470	2,470			
100245148	CAMAS	WA		10/07/2025		3,748		(80)			(80)		3,668	3,668			
100245149	ARLINGTON	VA		10/07/2025		3,733		(86)			(86)		3,647	3,647			
100245150	KENMORE	WA		10/07/2025		2,811		(64)			(64)		2,747	2,747			
100245152	SEVERNA PARK	MD		10/07/2025		2,903		(66)			(66)		2,837	2,837			
100245154	LAKE STEVENS	WA		10/07/2025		2,526		(57)			(57)		2,469	2,469			
100245156	FULSHEAR	TX		10/07/2025		3,791		(87)			(87)		3,704	3,704			
100245157	TUCSON	AZ		10/07/2025		2,510		(55)			(55)		2,455	2,455			
100245158	LITTLETON	CO		10/07/2025		2,248		(48)			(48)		2,200	2,200			
100245159	ATLANTA	GA		10/07/2025		3,456		(83)			(83)		3,373	3,373			
100245160	NASHVILLE	TN		10/07/2025		2,848		(50)			(50)		2,798	2,798			
100245161	CAMARILLO	CA		10/07/2025		3,525		(63)			(63)		3,462	3,462			
100245162	FALMOUTH	ME		10/07/2025		2,964		(39)			(39)		2,925	2,925			
100245163	KELLER	TX		10/07/2025		9,503		(63)			(63)		9,440	9,440			
100245164	WEST DES MOINES	IA		10/07/2025		6,128		(146)			(146)		5,982	5,982			
100245165	MOORESVILLE	NC		10/07/2025		3,337		(80)			(80)		3,257	3,257			
100245166	CASTLE ROCK	CO		10/07/2025		3,279							3,279	3,279			
100245167	LOMA LINDA	CA		10/07/2025		6,225		(115)			(115)		6,110	6,110			
100245168	INLET BEACH	FL		10/07/2025		2,998		(72)			(72)		2,926	2,926			
100245169	ORLANDO	FL		10/07/2025		2,632		43			43		2,675	2,675			
100245171	CLERMONT	FL		10/07/2025		9,243		(122)			(122)		9,121	9,121			
100245172	MINNEAPOLIS	MN		10/07/2025		2,336		(55)			(55)		2,281	2,281			
100245173	FALLS CHURCH	VA		10/07/2025		2,775		(55)			(55)		2,720	2,720			
100245174	SEATTLE	WA		10/07/2025		3,319		(69)			(69)		3,250	3,250			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245176	COUPEVILLE	WA		10/07/2025		3,857		(83)			(83)		3,774	3,774			
100245178	PEORIA	AZ		10/07/2025		2,476		(58)			(58)		2,418	2,418			
100245179	CAMAS	WA		10/07/2025		2,787		(43)			(43)		2,744	2,744			
100245180	WASHINGTON	DC		10/07/2025		3,447		(57)			(57)		3,390	3,390			
100245181	ADA	MI		10/07/2025		2,935		3			3		2,938	2,938			
100245182	STUDIO CITY	CA		10/07/2025		3,979		58			58		4,037	4,037			
100245183	MEAD	WA		10/07/2025		3,764		(89)			(89)		3,675	3,675			
100245184	KALISPELL	MT		10/07/2025		3,283		(79)			(79)		3,204	3,204			
100245185	LOUISVILLE	CO		10/07/2025		3,480		(56)			(56)		3,424	3,424			
100245187	KAYSVILLE	UT		10/07/2025		28,492		(406)			(406)		28,086	28,086			
100245188	WASHINGTON	DC		10/07/2025		2,658		(32)			(32)		2,626	2,626			
100245189	CARMICHAEL	CA		10/07/2025		2,788		(56)			(56)		2,732	2,732			
100245192	FRANKLIN	TN		10/07/2025		3,008		23			23		3,031	3,031			
100245194	ALEXANDRIA	VA		10/07/2025		13,721		(185)			(185)		13,536	13,536			
100245197	OCALA	FL		10/06/2025		581		(27)			(27)		554	554			
100245198	COLLINSVILLE	OK		10/06/2025		509		(26)			(26)		483	483			
100245199	CALLAHAN	FL		10/06/2025		1,035		(22)			(22)		1,013	1,013			
100245200	WEST LAFAYETTE	IN		10/06/2025		562		(26)			(26)		536	536			
100245201	ASHEVILLE	NC		10/06/2025		781		(33)			(33)		748	748			
100245202	BOZEMAN	MT		10/06/2025		2,746		(104)			(104)		2,642	2,642			
100245203	BLACK DIAMOND	WA		10/06/2025		1,730		(57)			(57)		1,673	1,673			
100245204	ACWORTH	GA		10/06/2025		735		(32)			(32)		703	703			
100245206	RANCHO CORDOVA	CA		10/06/2025		1,050		(42)			(42)		1,008	1,008			
100245207	WINDHAM	ME		10/06/2025		3,189		(126)			(126)		3,063	3,063			
100245208	QUAKER HILL	CT		10/06/2025		988		(41)			(41)		947	947			
100245209	PORT CHARLOTTE	FL		10/06/2025		852		(17)			(17)		835	835			
100245210	BEAUFORT	SC		10/06/2025		578		(7)			(7)		571	571			
100245211	STOW	OH		10/06/2025		546		(22)			(22)		524	524			
100245212	RHINELANDER	WI		10/06/2025		1,016		(36)			(36)		980	980			
100245213	LAS VEGAS	NV		10/06/2025		2,373		(71)			(71)		2,302	2,302			
100245214	WOLFFORTH	TX		10/06/2025		44,001		(1,848)			(1,848)		42,153	42,153			
100245215	HEBER SPRINGS	AR		10/06/2025		590		(12)			(12)		578	578			
100245216	KNOXVILLE	TN		10/06/2025		13,667		(483)			(483)		13,184	13,184			
100245217	CHATTANOOGA	TN		10/06/2025		106,096		(4,223)			(4,223)		101,873	101,873			
100245218	AUSTIN	TX		10/06/2025		748		(16)			(16)		732	732			
100245219	INDIANAPOLIS	IN		10/06/2025		774		(35)			(35)		739	739			
100245220	MANOR	TX		10/06/2025		501		(5)			(5)		496	496			
100245221	INDIANAPOLIS	IN		10/06/2025		779		(35)			(35)		744	744			
100245223	SEATTLE	WA		10/06/2025		1,677		(66)			(66)		1,611	1,611			
100245224	INDIANAPOLIS	IN		10/06/2025		779		(35)			(35)		744	744			
100245225	TAVARES	FL		10/06/2025		706		(23)			(23)		683	683			
100245226	HUNTINGTON BEACH	CA		10/06/2025		2,312		(68)			(68)		2,244	2,244			
100245227	MCKINNEY	TX		10/06/2025		858		(19)			(19)		839	839			
100245228	FAIRBURN	GA		10/06/2025		747		(10)			(10)		737	737			
100245229	CHARLOTTE	NC		10/06/2025		654		(25)			(25)		629	629			
100245230	NAPLES	FL		10/06/2025		1,353		(53)			(53)		1,300	1,300			
100245231	MIDLAND	TX		10/06/2025		646		(25)			(25)		621	621			
100245232	SUMMERVILLE	SC		10/06/2025		1,009		(30)			(30)		979	979			
100245233	GREENVILLE	NC		10/06/2025		604		(28)			(28)		576	576			
100245235	OAK ISLAND	NC		10/06/2025		1,037		(20)			(20)		1,017	1,017			
100245236	AURORA	IL		10/06/2025		748		(23)			(23)		725	725			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245238	NAPERVILLE	IL		10/06/2025		2,857		(122)			(122)		2,735	2,735			
100245239	ORANGE BEACH	AL		10/06/2025		1,471		(61)			(61)		1,410	1,410			
100245240	CRYSTAL BEACH	TX		10/06/2025		1,494		(42)			(42)		1,452	1,452			
100245242	AUSTIN	TX		10/06/2025		810		(36)			(36)		774	774			
100245243	COLUMBUS	OH		10/06/2025		1,192		(24)			(24)		1,168	1,168			
100245244	MOKENA	IL		10/06/2025		613		(19)			(19)		594	594			
100245245	FORT COLLINS	CO		10/06/2025		867		(32)			(32)		835	835			
100245246	BOLINGBROOK	IL		10/06/2025		717		(28)			(28)		689	689			
100245247	PALM SPRINGS	CA		10/06/2025		2,184		(54)			(54)		2,130	2,130			
100245248	GOODYEAR	AZ		10/06/2025		1,423		(46)			(46)		1,377	1,377			
100245249	TEANECK	NJ		10/06/2025		1,389		(48)			(48)		1,341	1,341			
100245250	FAIRWAY	KS		10/06/2025		1,852		(55)			(55)		1,797	1,797			
100245252	RICHMOND	VA		10/06/2025		2,670		(102)			(102)		2,568	2,568			
100245253	CENTER CITY	MN		10/06/2025		1,159		(51)			(51)		1,108	1,108			
100245254	OAKLEY	CA		10/06/2025		5,166		(170)			(170)		4,996	4,996			
100245255	FARMINGTON	MN		10/06/2025		705		(22)			(22)		683	683			
100245256	GARDEN GROVE	CA		10/06/2025		2,483		(87)			(87)		2,396	2,396			
100245258	VISALIA	CA		10/06/2025		872		(27)			(27)		845	845			
100245259	AUSTIN	TX		10/06/2025		125,983		(4,947)			(4,947)		121,036	121,036			
100245262	SACRAMENTO	CA		10/06/2025		1,826		(79)			(79)		1,747	1,747			
100245263	FORT DAVIS	TX		10/06/2025		570		(7)			(7)		563	563			
100245264	ROSELAND	VA		10/06/2025		777		(39)			(39)		738	738			
100245265	REHOBOTH BEACH	DE		10/06/2025		1,843		(78)			(78)		1,765	1,765			
100245266	VIRGINIA BEACH	VA		10/06/2025		1,076		(37)			(37)		1,039	1,039			
100245267	WHEAT RIDGE	CO		10/06/2025		2,863		(121)			(121)		2,742	2,742			
100245268	WHEAT RIDGE	CO		10/06/2025		2,494		(97)			(97)		2,397	2,397			
100245269	LAKE ARROWHEAD	CA		10/06/2025		2,050		(73)			(73)		1,977	1,977			
100245270	BRADENTON	FL		10/06/2025		2,983		(130)			(130)		2,853	2,853			
100245271	ALHAMBRA	CA		10/06/2025		3,004		(99)			(99)		2,905	2,905			
100245272	TUCSON	AZ		10/06/2025		1,164		(34)			(34)		1,130	1,130			
100245273	REDMOND	OR		10/06/2025		2,478		(69)			(69)		2,409	2,409			
100245274	MIAMI	FL		10/06/2025		625		(28)			(28)		597	597			
100245278	SURPRISE	AZ		10/06/2025		1,407		(25)			(25)		1,382	1,382			
100245279	SURPRISE	AZ		10/06/2025		2,525		(45)			(45)		2,480	2,480			
100245280	WASHINGTON	DC		10/06/2025		510		(20)			(20)		490	490			
100245281	HOUSTON	TX		10/06/2025		813		(36)			(36)		777	777			
100245283	HOWELL	NJ		10/06/2025		1,104		(44)			(44)		1,060	1,060			
100245284	CHATHAM	MA		10/06/2025		1,629		(66)			(66)		1,563	1,563			
100245285	MORENO VALLEY	CA		10/06/2025		13,428		(574)			(574)		12,854	12,854			
100245286	INDIANAPOLIS	IN		10/06/2025		1,302		(54)			(54)		1,248	1,248			
100245287	RICHLAND	WA		10/06/2025		831		(22)			(22)		809	809			
100245288	HOWE	TX		10/06/2025		577		(24)			(24)		553	553			
100245289	AUSTIN	TX		10/06/2025		706		(34)			(34)		672	672			
100245290	RALEIGH	NC		10/06/2025		1,822		(64)			(64)		1,758	1,758			
100245291	ORANGE BEACH	AL		10/06/2025		1,537		(40)			(40)		1,497	1,497			
100245292	RODANTHE	NC		10/06/2025		977		(43)			(43)		934	934			
100245293	NORRIDGE	IL		10/06/2025		1,297		(56)			(56)		1,241	1,241			
100245294	DESTIN	FL		10/06/2025		1,036		(30)			(30)		1,006	1,006			
100245295	BROOMFIELD	CO		10/06/2025		1,103		(33)			(33)		1,070	1,070			
100245296	WEEKI WACHEE	FL		10/06/2025		504		(21)			(21)		483	483			
100245298	SAN ANTONIO	TX		10/06/2025		576		(24)			(24)		552	552			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245299	BELTON	MO		10/06/2025		809		(24)			(24)		785	785			
100245300	PONTIAC	MI		10/06/2025		567		(17)			(17)		550	550			
100245301	CATHEDRAL CITY	CA		10/06/2025		2,307		(67)			(67)		2,240	2,240			
100245302	GILBERT	AZ		10/06/2025		47,438		(1,677)			(1,677)		45,761	45,761			
100245304	CORNVILLE	AZ		10/06/2025		3,038		(76)			(76)		2,962	2,962			
100245305	SAN MARCOS	CA		10/06/2025		1,757		(76)			(76)		1,681	1,681			
100245307	TAMPS	FL		10/06/2025		833		(18)			(18)		815	815			
100245308	PRESTON	ID		10/06/2025		627		(20)			(20)		607	607			
100245309	PORTSMOUTH	VA		10/06/2025		516		(22)			(22)		494	494			
100245310	WILLIAMSBURG	VA		10/06/2025		1,111		(43)			(43)		1,068	1,068			
100245312	GREEN BAY	WI		10/06/2025		780		(30)			(30)		750	750			
100245313	WALTHAM	MA		10/06/2025		1,616		(58)			(58)		1,558	1,558			
100245314	FRUITA	CO		10/06/2025		830		(25)			(25)		805	805			
100245315	MACUNGIE	PA		10/06/2025		596		(26)			(26)		570	570			
100245316	PARK CITY	UT		10/06/2025		3,441		(117)			(117)		3,324	3,324			
100245317	AUSTIN	TX		10/06/2025		1,229		(49)			(49)		1,180	1,180			
100245318	SEA ISLE CITY	NJ		10/06/2025		2,040		(72)			(72)		1,968	1,968			
100245319	BASTROP	TX		10/06/2025		569		(21)			(21)		548	548			
100245321	ORANGE	CA		10/06/2025		13,132		(411)			(411)		12,721	12,721			
100245322	SOMERVILLE	MA		10/06/2025		2,357		(75)			(75)		2,282	2,282			
100245324	MINNEAPOLIS	MN		10/06/2025		551		(23)			(23)		528	528			
100245325	BOTHELL	WA		10/06/2025		1,623		(64)			(64)		1,559	1,559			
100245326	SARASOTA	FL		10/06/2025		979		(27)			(27)		952	952			
100245327	REDMOND	WA		10/06/2025		1,922		(65)			(65)		1,857	1,857			
100245328	MERIDIAN	ID		10/06/2025		916		(23)			(23)		893	893			
100245329	ANDERSON	SC		10/06/2025		631		(19)			(19)		612	612			
100245330	OAKLEY	UT		10/06/2025		1,034		(26)			(26)		1,008	1,008			
100245331	KENNESAW	GA		10/06/2025		854		(24)			(24)		830	830			
100245332	BRADENTON	FL		10/06/2025		1,236		(54)			(54)		1,182	1,182			
100245333	DALLAS	TX		10/06/2025		53,774		(2,139)			(2,139)		51,635	51,635			
100245334	WESTMINSTER	CA		10/06/2025		1,436		(60)			(60)		1,376	1,376			
100245336	SENOIA	GA		10/06/2025		524		(27)			(27)		497	497			
100245337	WHEATON	IL		10/06/2025		1,343		(49)			(49)		1,294	1,294			
100245338	MADISONVILLE	LA		10/06/2025		1,774		(74)			(74)		1,700	1,700			
100245339	ALLIGATOR POINT	FL		10/06/2025		1,666		(61)			(61)		1,605	1,605			
100245340	SACHSE	TX		10/06/2025		642		(23)			(23)		619	619			
100245341	HUTTO	TX		10/06/2025		655		(12)			(12)		643	643			
100245342	DORCHESTER	MA		10/06/2025		1,793		(56)			(56)		1,737	1,737			
100245343	ANTIOCH	CA		10/06/2025		1,518		(55)			(55)		1,463	1,463			
100245344	CENTENNIAL	CO		10/06/2025		914		(43)			(43)		871	871			
100245345	GALLATIN	TN		10/06/2025		1,071		(41)			(41)		1,030	1,030			
100245347	LYNDEN	WA		10/06/2025		1,730		(56)			(56)		1,674	1,674			
100245348	SPRINGFIELD	LA		10/06/2025		676		(31)			(31)		645	645			
100245351	SOUTH DENNIS	MA		10/06/2025		1,371		(56)			(56)		1,315	1,315			
100245352	CHINO	CA		10/06/2025		1,091		(40)			(40)		1,051	1,051			
100245353	HURRICANE	UT		10/06/2025		1,390		(47)			(47)		1,343	1,343			
100245354	MIDLOTHIAN	TX		10/06/2025		647		(16)			(16)		631	631			
100245355	LA FERIA	TX		10/06/2025		1,029		(53)			(53)		976	976			
100245356	LARGO	FL		10/06/2025		2,584		(102)			(102)		2,482	2,482			
100245357	LONG BEACH	CA		10/06/2025		2,935		(92)			(92)		2,843	2,843			
100245358	MERIDIAN	ID		10/06/2025		1,003		(28)			(28)		975	975			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245359	COLLEGE STATION	TX		10/06/2025		847		(30)			(30)		817	817			
100245360	SAN DIEGO	CA		10/06/2025		1,407		(38)			(38)		1,369	1,369			
100245361	COLLEGE STATION	TX		10/06/2025		847		(30)			(30)		817	817			
100245362	PEORIA	IL		10/06/2025		574		(26)			(26)		548	548			
100245363	NEWARK	DE		10/06/2025		15,256		(630)			(630)		14,626	14,626			
100245364	ALCOA	TN		10/06/2025		636		(28)			(28)		608	608			
100245365	WEST BLOOMFIELD	MI		10/06/2025		784		(31)			(31)		753	753			
100245366	PHILADELPHIA	PA		10/06/2025		883		(30)			(30)		853	853			
100245367	PALM DESERT	CA		10/06/2025		858		(36)			(36)		822	822			
100245368	SUNSET BEACH	NC		10/06/2025		760		(31)			(31)		729	729			
100245369	SPRINGFIELD	NJ		10/06/2025		6,463		(256)			(256)		6,207	6,207			
100245371	OWOSSO	MI		10/06/2025		571		(10)			(10)		561	561			
100245373	MURRIETA	CA		10/06/2025		2,296		(99)			(99)		2,197	2,197			
100245375	GILBERT	AZ		10/06/2025		1,105		(34)			(34)		1,071	1,071			
100245376	CASA GRANDE	AZ		10/06/2025		651		(31)			(31)		620	620			
100245378	SAINT CHARLES	MO		10/06/2025		2,374		(90)			(90)		2,284	2,284			
100245380	MARYVILLE	TN		10/06/2025		583		(15)			(15)		568	568			
100245381	WINCHESTER	TN		10/06/2025		1,022		(43)			(43)		979	979			
100245384	TOOELE	UT		10/06/2025		692		(27)			(27)		665	665			
100245385	PLYMOUTH	MI		10/06/2025		2,427		(130)			(130)		2,297	2,297			
100245386	DICKSON CITY	PA		10/06/2025		550		(27)			(27)		523	523			
100245387	NORTHVILLE	MI		10/06/2025		2,998		(157)			(157)		2,841	2,841			
100245388	SOUTH PADRE ISLAND	TX		10/06/2025		529		(26)			(26)		503	503			
100245389	COLUMBUS	OH		10/06/2025		639		(24)			(24)		615	615			
100245390	NORTHVILLE	MI		10/06/2025		2,851		(151)			(151)		2,700	2,700			
100245391	BOLINGBROOK	IL		10/06/2025		840		(29)			(29)		811	811			
100245392	CLINTON TOWNSHIP	MI		10/06/2025		759		(21)			(21)		738	738			
100245393	FRISCO	TX		10/06/2025		706		(25)			(25)		681	681			
100245394	BUDA	TX		10/06/2025		697		(21)			(21)		676	676			
100245395	STRONGSVILLE	OH		10/06/2025		565		(15)			(15)		550	550			
100245396	QUEEN CREEK	AZ		10/06/2025		1,146		(47)			(47)		1,099	1,099			
100245397	HENDERSON	NV		10/06/2025		1,208		(42)			(42)		1,166	1,166			
100245398	HENDERSON	NV		10/06/2025		824		(27)			(27)		797	797			
100245399	EVERETT	WA		10/06/2025		1,682		(50)			(50)		1,632	1,632			
100245400	NORTH MYRTLE BEACH	SC		10/06/2025		1,404		(42)			(42)		1,362	1,362			
100245401	BELHAVEN	NC		10/06/2025		919		(29)			(29)		890	890			
100245402	MORRISTOWN	TN		10/06/2025		1,575		(62)			(62)		1,513	1,513			
100245403	WINCHESTER	CT		10/06/2025		548		(25)			(25)		523	523			
100245404	HOUSTON	TX		10/06/2025		544		(20)			(20)		524	524			
100245405	SAN DIEGO	CA		10/06/2025		1,809		(66)			(66)		1,743	1,743			
100245406	WILMINGTON	DE		10/06/2025		632		(22)			(22)		610	610			
100245407	ALLEN	TX		10/06/2025		42,714		(1,504)			(1,504)		41,210	41,210			
100245408	ADDIS	LA		10/06/2025		76,387		(4,009)			(4,009)		72,378	72,378			
100245409	SHERIDAN	WY		10/06/2025		884		(24)			(24)		860	860			
100245410	DENVER	CO		10/06/2025		3,136		(101)			(101)		3,035	3,035			
100245411	TILLAMOOK	OR		10/06/2025		1,146		(47)			(47)		1,099	1,099			
100245412	LAS VEGAS	NV		10/06/2025		2,218		(39)			(39)		2,179	2,179			
100245413	ARLINGTON	TX		10/06/2025		607		(24)			(24)		583	583			
100245414	BRANSON	MO		10/06/2025		585		(56)			(56)		529	529			
100245415	POWDER SPRINGS	GA		10/06/2025		845		(43)			(43)		802	802			
100245417	ORO VALLEY	AZ		10/06/2025		988		(32)			(32)		956	956			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245418	SCHAUMBUG	IL		10/06/2025		598		(14)			(14)		584	584			
100245419	WILMINGTON	NC		10/06/2025		563		(22)			(22)		541	541			
100245420	MERIDIAN	ID		10/06/2025		779		(35)			(35)		744	744			
100245421	PALM BEACH GARDENS	FL		10/06/2025		662		(28)			(28)		634	634			
100245422	AFTON	VA		10/06/2025		921		(36)			(36)		885	885			
100245423	FORT WORTH	TX		10/06/2025		682		(23)			(23)		659	659			
100245424	INDIANAPOLIS	IN		10/06/2025		506		(26)			(26)		480	480			
100245425	EVERETT	MA		10/06/2025		1,909		(87)			(87)		1,822	1,822			
100245426	PARK CITY	UT		10/06/2025		1,279		(48)			(48)		1,231	1,231			
100245427	ALPHARETTA	GA		10/06/2025		922		(20)			(20)		902	902			
100245428	SUFFOLK	VA		10/06/2025		1,009		(35)			(35)		974	974			
100245429	INDIAN HARBOUR BEACH	FL		10/06/2025		1,059		(35)			(35)		1,024	1,024			
100245430	PASADENA	CA		10/06/2025		2,756		(98)			(98)		2,658	2,658			
100245431	MARYVILLE	TN		10/06/2025		778		(23)			(23)		755	755			
100245432	LEANDER	TX		10/06/2025		12,053		(307)			(307)		11,746	11,746			
100245433	SANTA ROSA BEACH	FL		10/06/2025		603		(28)			(28)		575	575			
100245434	MARION	NC		10/06/2025		676		(32)			(32)		644	644			
100245435	TUCSON	AZ		10/06/2025		1,371		(37)			(37)		1,334	1,334			
100245436	CAMBRIDGE	MA		10/06/2025		1,272		(40)			(40)		1,232	1,232			
100245437	CARLISLE	PA		10/06/2025		614		(13)			(13)		601	601			
100245438	COLORADO SPRINGS	CO		10/06/2025		691		(32)			(32)		659	659			
100245439	SEATTLE	WA		10/06/2025		1,421		(46)			(46)		1,375	1,375			
100245440	LOS ANGELES	CA		10/06/2025		2,622		(48)			(48)		2,574	2,574			
100245441	BEND	OR		10/06/2025		4,864		(157)			(157)		4,707	4,707			
100245443	OXNARD	CA		10/06/2025		886		(17)			(17)		869	869			
100245444	OXNARD	CA		10/06/2025		860		(16)			(16)		844	844			
100245445	LEAGUE CITY	TX		10/06/2025		574		(26)			(26)		548	548			
100245446	FORT WORTH	TX		10/06/2025		610		(16)			(16)		594	594			
100245448	PANAMA CITY BEACH	FL		10/06/2025		1,356		(31)			(31)		1,325	1,325			
100245449	ORLANDO	FL		10/06/2025		782		(31)			(31)		751	751			
100245450	FOREST GROVE	OR		10/06/2025		2,600		(39)			(39)		2,561	2,561			
100245451	FORT COLLINS	CO		10/06/2025		1,144		(39)			(39)		1,105	1,105			
100245452	LYNCHBURG	VA		10/06/2025		652		(29)			(29)		623	623			
100245453	SACRAMENTO	CA		10/06/2025		1,809		(71)			(71)		1,738	1,738			
100245454	BOONE	NC		10/06/2025		859		(29)			(29)		830	830			
100245455	FRESNO	CA		10/06/2025		870		(41)			(41)		829	829			
100245456	SAINT CHARLES	MO		10/06/2025		43,398		(1,662)			(1,662)		41,736	41,736			
100245457	KEIZER	OR		10/06/2025		1,156		(50)			(50)		1,106	1,106			
100245458	ERIE	CO		10/06/2025		770		(37)			(37)		733	733			
100245459	MELISSA	TX		10/06/2025		707		(23)			(23)		684	684			
100245460	COLUMBUS	OH		10/06/2025		1,050		(37)			(37)		1,013	1,013			
100245461	RALEIGH	NC		10/06/2025		1,080		(39)			(39)		1,041	1,041			
100245462	POINT PLEASANT BEACH	NJ		10/06/2025		1,830		(64)			(64)		1,766	1,766			
100245463	HOUSTON	TX		10/06/2025		1,355		(53)			(53)		1,302	1,302			
100245464	BELLINGHAM	WA		10/06/2025		1,163		(37)			(37)		1,126	1,126			
100245465	LAKE ARIEL	PA		10/06/2025		574		(14)			(14)		560	560			
100245466	HOUSTON	TX		10/06/2025		539		(28)			(28)		511	511			
100245468	LOUISVILLE	KY		10/06/2025		1,022		(37)			(37)		985	985			
100245469	LAKEWOOD	WA		10/06/2025		1,546		(47)			(47)		1,499	1,499			
100245470	PRINCETON	TX		10/06/2025		1,105		(37)			(37)		1,068	1,068			
100245471	STILWELL	KS		10/06/2025		632		(28)			(28)		604	604			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100245472	KOKOMO	IN		10/06/2025		629		(16)			(16)		613	613			
100245473	CLAYTON	NC		10/06/2025		562		(24)			(24)		538	538			
100245474	CLAYTON	NC		10/06/2025		666		(9)			(9)		657	657			
100245475	KOKOMO	IN		10/06/2025		634		(16)			(16)		618	618			
100245476	BROXTON	GA		10/06/2025		949		(27)			(27)		922	922			
100245477	DENTON	TX		10/06/2025		591		(14)			(14)		577	577			
100245478	OOLTEWAH	TN		10/06/2025		649		(24)			(24)		625	625			
100245479	SACRAMENTO	CA		10/06/2025		870		(36)			(36)		834	834			
100245480	BYRON	GA		10/06/2025		1,329		(51)			(51)		1,278	1,278			
100245482	CHATHAM	NJ		10/06/2025		860		(17)			(17)		843	843			
100245483	KIRTLAND	OH		10/06/2025		549		(22)			(22)		527	527			
100245485	RICHMOND	VA		10/06/2025		652		(9)			(9)		643	643			
100245487	CLARKSVILLE	VA		10/06/2025		1,099		(41)			(41)		1,058	1,058			
100245488	HARRISON	MI		10/06/2025		669		(38)			(38)		631	631			
100245489	OOLTEWAH	TN		10/06/2025		782		(33)			(33)		749	749			
100245490	NEW SMYRNA BEACH	FL		10/06/2025		2,233		(79)			(79)		2,154	2,154			
100245491	WASHINGTON	DC		10/06/2025		566		(23)			(23)		543	543			
100245493	BOSTON	GA		10/06/2025		617		(22)			(22)		595	595			
100245495	TALLAHASSEE	FL		10/06/2025		817		(31)			(31)		786	786			
100245496	LEHIGH ACRES	FL		10/06/2025		640		(31)			(31)		609	609			
100245497	NAPLES	FL		10/06/2025		561		(23)			(23)		538	538			
100245498	MADISON	TN		10/06/2025		2,882		(94)			(94)		2,788	2,788			
100245499	WESTBROOK	ME		10/06/2025		1,287		(36)			(36)		1,251	1,251			
100245500	MANSFIELD	TX		10/06/2025		1,738		(48)			(48)		1,690	1,690			
100245501	SOUTH LAKE TAHOE	CA		10/06/2025		1,228		(36)			(36)		1,192	1,192			
100245502	TAMPA	FL		10/06/2025		1,733		(53)			(53)		1,680	1,680			
100245503	PORT CHARLOTTE	FL		10/06/2025		649		(19)			(19)		630	630			
100245504	FORKS	WA		10/06/2025		816		(29)			(29)		787	787			
100245505	ANCHORAGE	AK		10/06/2025		1,165		(40)			(40)		1,125	1,125			
100245506	AURORA	IL		10/06/2025		1,625		(39)			(39)		1,586	1,586			
100245507	GATLINBURG	TN		10/06/2025		2,190		(76)			(76)		2,114	2,114			
100245508	AMES	IA		10/06/2025		833		(37)			(37)		796	796			
100245509	TUCSON	AZ		10/06/2025		1,109		(42)			(42)		1,067	1,067			
100245510	KINGSVILLE	TX		10/06/2025		590		(19)			(19)		571	571			
100245511	VILLA RICA	GA		10/06/2025		623		(18)			(18)		605	605			
100245512	HOUSTON	TX		10/06/2025		1,148		(44)			(44)		1,104	1,104			
100245513	HANFORD	CA		10/06/2025		1,525		(75)			(75)		1,450	1,450			
100245514	SANDY	UT		10/06/2025		1,849		(41)			(41)		1,808	1,808			
100245515	STATELINE	NV		10/06/2025		1,015		(31)			(31)		984	984			
100245516	ALLEGAN	MI		10/06/2025		997		(40)			(40)		957	957			
100245517	MARS	PA		10/06/2025		738		(27)			(27)		711	711			
100245518	PERRY	GA		10/06/2025		1,895		(75)			(75)		1,820	1,820			
100245519	ODESSA	TX		10/06/2025		13,154		(434)			(434)		12,720	12,720			
100245520	HOFFMAN ESTATES	IL		10/06/2025		3,969		(120)			(120)		3,849	3,849			
100245521	CHICO	CA		10/06/2025		1,042		(27)			(27)		1,015	1,015			
100245522	TOLLESON	AZ		10/06/2025		881		(28)			(28)		853	853			
100245523	PROVO	UT		10/06/2025		1,283		(48)			(48)		1,235	1,235			
100245524	COLUMBIA	TN		10/06/2025		568		(23)			(23)		545	545			
100245525	THE COLONY	TX		10/06/2025		861		(20)			(20)		841	841			
100245526	HOUSTON	TX		10/06/2025		16,326		(496)			(496)		15,830	15,830			
100245527	STAFFORD TOWNSHIP	NJ		10/06/2025		1,805		(67)			(67)		1,738	1,738			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245528	WOODSTOCK	GA		10/06/2025		1,095		(49)			(49)		1,046	1,046			
100245529	EAST PROVIDENCE	RI		10/06/2025		743		(6)			(6)		737	737			
100245530	LAKEWOOD	WA		10/06/2025		933		(16)			(16)		917	917			
100245531	INDIAN HEAD	MD		10/06/2025		1,082		(20)			(20)		1,062	1,062			
100245532	SILOAM SPRINGS	AR		10/06/2025		656							656	656			
100245534	FAYETTEVILLE	AR		10/06/2025		661		(12)			(12)		649	649			
100245536	BELMAR	NJ		10/06/2025		614		(26)			(26)		588	588			
100245537	LITTLE ELM	TX		10/06/2025		1,224		(49)			(49)		1,175	1,175			
100245538	SALT LAKE CITY	UT		10/06/2025		1,310		(43)			(43)		1,267	1,267			
100245539	VENICE	FL		10/06/2025		689		(29)			(29)		660	660			
100245540	SALT LAKE CITY	UT		10/06/2025		1,429		(38)			(38)		1,391	1,391			
100245541	PHILADELPHIA	PA		10/06/2025		625		(24)			(24)		601	601			
100245542	PARRISH	FL		10/06/2025		972		13			13		985	985			
100245543	TOLLESON	AZ		10/06/2025		922		(26)			(26)		896	896			
100245544	MESQUITE	TX		10/06/2025		844		(32)			(32)		812	812			
100245545	SEVIERVILLE	TN		10/06/2025		1,772		(62)			(62)		1,710	1,710			
100245547	CHICAGO	IL		10/06/2025		596		(17)			(17)		579	579			
100245548	COLLEGE STATION	TX		10/06/2025		976		(40)			(40)		936	936			
100245549	EDMOND	OK		10/06/2025		587		(29)			(29)		558	558			
100245550	WHITE HOUSE	TN		10/06/2025		608		(22)			(22)		586	586			
100245551	NAMPA	ID		10/06/2025		6,561		(168)			(168)		6,393	6,393			
100245552	ANAHEIM	CA		10/06/2025		2,063		(59)			(59)		2,004	2,004			
100245553	RANCHO MIRAGE	CA		10/06/2025		1,335		(55)			(55)		1,280	1,280			
100245554	MOORESVILLE	NC		10/06/2025		621		(15)			(15)		606	606			
100245556	BATAVIA	IL		10/06/2025		546		(21)			(21)		525	525			
100245559	LYNDHURST	NJ		10/06/2025		2,433		(99)			(99)		2,334	2,334			
100245560	MODESTO	CA		10/06/2025		816		(34)			(34)		782	782			
100245561	NEW CASTLE	DE		10/06/2025		557		(17)			(17)		540	540			
100245562	BILLINGS	MT		10/06/2025		516		(9)			(9)		507	507			
100245563	CHARLOTTE	NC		10/06/2025		802		(21)			(21)		781	781			
100245565	CENTERVILLE	MA		10/06/2025		901		(34)			(34)		867	867			
100245566	GALVESTON	TX		10/06/2025		763		(21)			(21)		742	742			
100245567	ASTORIA	OR		10/06/2025		1,086		(42)			(42)		1,044	1,044			
100245568	AURORA	IL		10/06/2025		4,107		(123)			(123)		3,984	3,984			
100245569	ANCHORAGE	AK		10/06/2025		662		(10)			(10)		652	652			
100245570	TOPINABEE	MI		10/06/2025		562		(19)			(19)		543	543			
100245571	COLUMBUS	OH		10/06/2025		637		(22)			(22)		615	615			
100245572	RIO RANCHO	NM		10/06/2025		784		(42)			(42)		742	742			
100245573	ASHBURN	VA		10/06/2025		1,141		(44)			(44)		1,097	1,097			
100245574	HENDERSONVILLE	NC		10/06/2025		621		(27)			(27)		594	594			
100245576	RICHMOND	VA		10/06/2025		1,265		(39)			(39)		1,226	1,226			
100245577	TYBEE ISLAND	GA		10/06/2025		933		(34)			(34)		899	899			
100245579	PALM BAY	FL		10/06/2025		786		(43)			(43)		743	743			
100245580	CHESTER	VA		10/06/2025		662		(29)			(29)		633	633			
100245581	FAIRFIELD	CT		10/06/2025		1,188		(41)			(41)		1,147	1,147			
100245583	RENTON	WA		10/06/2025		1,348		(47)			(47)		1,301	1,301			
100245584	GALLATIN	TN		10/06/2025		675		(21)			(21)		654	654			
100245585	LA QUINTA	CA		10/06/2025		2,095		(90)			(90)		2,005	2,005			
100245586	ONTARIO	CA		10/06/2025		908		(33)			(33)		875	875			
100245588	POCATELLO	ID		10/06/2025		1,487		(40)			(40)		1,447	1,447			
100245589	MARYVILLE	TN		10/06/2025		674		(26)			(26)		648	648			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245590	AVE MARIA	FL		10/06/2025		599		(26)			(26)		573	573			
100245591	DENTON	TX		10/06/2025		622		(21)			(21)		601	601			
100245592	NANTUCKET	MA		10/06/2025		1,826		(50)			(50)		1,776	1,776			
100245593	MIAMI	FL		10/06/2025		995		(28)			(28)		967	967			
100245594	KRUM	TX		10/06/2025		19,326		(821)			(821)		18,505	18,505			
100245595	BILLINGS	MT		10/06/2025		2,180		(60)			(60)		2,120	2,120			
100245596	ROCKPORT	TX		10/06/2025		770		(32)			(32)		738	738			
100245597	ASHBURN	VA		10/06/2025		2,187		(74)			(74)		2,113	2,113			
100245598	IRVING	TX		10/06/2025		560		(18)			(18)		542	542			
100245599	LEWISTON	ME		10/06/2025		1,001		(37)			(37)		964	964			
100245600	GREAT FALLS	MT		10/06/2025		7,151		(226)			(226)		6,925	6,925			
100245601	JURUPA VALLEY	CA		10/06/2025		1,470		(51)			(51)		1,419	1,419			
100245602	ANCHORAGE	AK		10/06/2025		1,007		(38)			(38)		969	969			
100245603	LOMBARD	IL		10/06/2025		589		(23)			(23)		566	566			
100245607	OAK ISLAND	NC		10/06/2025		1,261		(47)			(47)		1,214	1,214			
100245608	KENOSHA	WI		10/06/2025		596		(23)			(23)		573	573			
100245609	BREWSTER	MA		10/06/2025		1,681		(65)			(65)		1,616	1,616			
100245610	LUBBOCK	TX		10/06/2025		1,107		(42)			(42)		1,065	1,065			
100245613	PHILADELPHIA	PA		10/06/2025		970		(31)			(31)		939	939			
100245614	WAIPAHU	HI		10/06/2025		1,018		(39)			(39)		979	979			
100245616	STATELINE	NV		10/06/2025		996		(25)			(25)		971	971			
100245617	MISSION	TX		10/06/2025		617		(18)			(18)		599	599			
100245618	RALEIGH	NC		10/06/2025		1,414		(30)			(30)		1,384	1,384			
100245621	HOUSTON	TX		10/06/2025		7,228		(256)			(256)		6,972	6,972			
100245622	LEAVENWORTH	WA		10/06/2025		1,472		(43)			(43)		1,429	1,429			
100245624	SEASIDE HEIGHTS	NJ		10/06/2025		982		(45)			(45)		937	937			
100245625	JERSEY CITY	NJ		10/06/2025		5,439		(158)			(158)		5,281	5,281			
100245626	EXETER	PA		10/06/2025		567		(15)			(15)		552	552			
100245627	LEMON GROVE	CA		10/06/2025		1,491		(58)			(58)		1,433	1,433			
100245628	STONE MOUNTAIN	GA		10/06/2025		645		(30)			(30)		615	615			
100245629	ELGIN	IL		10/06/2025		673		(23)			(23)		650	650			
100245630	FRANKFORT	KY		10/06/2025		999		(44)			(44)		955	955			
100245631	TAYLOR	AZ		10/06/2025		605		(14)			(14)		591	591			
100245632	CINCINNATI	OH		10/06/2025		532		(19)			(19)		513	513			
100245633	BEGGS	OK		10/06/2025		693		(24)			(24)		669	669			
100245634	DOWNERS GROVE	IL		10/06/2025		2,675		(94)			(94)		2,581	2,581			
100245635	SEATTLE	WA		10/06/2025		802		(28)			(28)		774	774			
100245637	AUBURN	CA		10/06/2025		5,166		(245)			(245)		4,921	4,921			
100245638	MORGANVILLE	NJ		10/06/2025		838		(26)			(26)		812	812			
100245639	ADELANTO	CA		10/06/2025		718		(24)			(24)		694	694			
100245641	GREEN COVE SPRINGS	FL		10/06/2025		651		(23)			(23)		628	628			
100245642	OCALA	FL		10/06/2025		566		(24)			(24)		542	542			
100245643	VIRGINIA BEACH	VA		10/06/2025		5,886		(198)			(198)		5,688	5,688			
100245645	SAN ANTONIO	TX		10/06/2025		1,210		(39)			(39)		1,171	1,171			
100245646	SEBASTIAN	FL		10/06/2025		534		(21)			(21)		513	513			
100245647	KISSIMMEE	FL		10/06/2025		887		15			15		902	902			
100245648	SAN BERNARDINO	CA		10/06/2025		1,105		(30)			(30)		1,075	1,075			
100245649	COLUMBIA	TN		10/06/2025		541		(29)			(29)		512	512			
100245650	COVINGTON	GA		10/06/2025		699		(10)			(10)		689	689			
100245651	WASHINGTON	UT		10/06/2025		842		(28)			(28)		814	814			
100245652	PORT ROYAL	SC		10/06/2025		678		(17)			(17)		661	661			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245654	ATLANTA	GA		10/06/2025		1,853		(51)			(51)		1,802	1,802			
100245655	HOUSTON	TX		10/06/2025		976		(10)			(10)		966	966			
100245656	MICO	TX		10/06/2025		1,509		(42)			(42)		1,467	1,467			
100245657	GREENACRES	FL		10/06/2025		3,861		(84)			(84)		3,777	3,777			
100245658	PERHAM	MN		10/06/2025		538		(26)			(26)		512	512			
100245659	WORCESTER	MA		10/06/2025		1,479		(59)			(59)		1,420	1,420			
100245660	EUREKA	CA		10/06/2025		8,958		(313)			(313)		8,645	8,645			
100245661	MINERAL	VA		10/06/2025		1,360		(44)			(44)		1,316	1,316			
100245662	CLEVELAND	TN		10/06/2025		773		(27)			(27)		746	746			
100245663	NEWPORT NEWS	VA		10/06/2025		538		(7)			(7)		531	531			
100245664	CLAYTON	NC		10/06/2025		513		(22)			(22)		491	491			
100245666	HOT SPRINGS VILLAGE	AR		10/06/2025		943		(36)			(36)		907	907			
100245667	AUBURN	AL		10/06/2025		948		(37)			(37)		911	911			
100245668	BOISE	ID		10/06/2025		1,023		(42)			(42)		981	981			
100245669	CORONA	CA		10/06/2025		2,996		(109)			(109)		2,887	2,887			
100245670	ATLANTA	GA		10/06/2025		2,089		(65)			(65)		2,024	2,024			
100245671	VERO BEACH	FL		10/06/2025		1,360		(54)			(54)		1,306	1,306			
100245672	BALTIMORE CITY	MD		10/06/2025		592		(18)			(18)		574	574			
100245673	CHICAGO	IL		10/06/2025		1,609		(55)			(55)		1,554	1,554			
100245674	FREDERICKSBURG	TX		10/06/2025		1,331		(28)			(28)		1,303	1,303			
100245675	PARK HILLS	KY		10/06/2025		493		(25)			(25)		468	468			
100245676	BATON ROUGE	LA		10/06/2025		664		(16)			(16)		648	648			
100245677	MONMOUTH BEACH	NJ		10/06/2025		1,417		(47)			(47)		1,370	1,370			
100245678	SIMPSONVILLE	SC		10/06/2025		747		(26)			(26)		721	721			
100245679	SCHAUMBURG	IL		10/06/2025		1,266		(34)			(34)		1,232	1,232			
100245680	GROVELAND	CA		10/06/2025		749		(30)			(30)		719	719			
100245681	PAYSON	UT		10/06/2025		1,058		(37)			(37)		1,021	1,021			
100245682	BAYTOWN	TX		10/06/2025		682		(21)			(21)		661	661			
100245683	OROVILLE	CA		10/06/2025		734		(8)			(8)		726	726			
100245684	WENDELL	NC		10/06/2025		1,345		(47)			(47)		1,298	1,298			
100245685	CAROLINA BEACH	NC		10/06/2025		2,396		(71)			(71)		2,325	2,325			
100245686	CRISFIELD	MD		10/06/2025		738		(14)			(14)		724	724			
100245687	PARLIN	NJ		10/06/2025		901		(22)			(22)		879	879			
100245688	WOODBRIDGE	VA		10/06/2025		1,048		(33)			(33)		1,015	1,015			
100245689	COLORADO SPRINGS	CO		10/06/2025		557		(22)			(22)		535	535			
100245690	DALLAS	TX		10/06/2025		568		(20)			(20)		548	548			
100245692	GLENDORA	CA		10/06/2025		2,547		(90)			(90)		2,457	2,457			
100245693	LAKEWOOD	CO		10/06/2025		1,253		(39)			(39)		1,214	1,214			
100245694	LAS VEGAS	NV		10/06/2025		623		(25)			(25)		598	598			
100245695	NEW ORLEANS	LA		10/06/2025		1,002		(36)			(36)		966	966			
100245697	GRAND RAPIDS	MN		10/06/2025		1,819		(56)			(56)		1,763	1,763			
100245698	HOUSTON	TX		10/06/2025		626		(14)			(14)		612	612			
100245699	ELGIN	IL		10/06/2025		560		(22)			(22)		538	538			
100245700	HONOLULU	HI		10/06/2025		2,818		(86)			(86)		2,732	2,732			
100245701	CHEBOYGAN	MI		10/06/2025		1,391		(55)			(55)		1,336	1,336			
100245702	SOUTH LAKE TAHOE	CA		10/06/2025		1,132		(40)			(40)		1,092	1,092			
100245703	LAS VEGAS	NV		10/06/2025		704		(21)			(21)		683	683			
100245704	PEORIA	AZ		10/06/2025		1,597		(70)			(70)		1,527	1,527			
100245705	BEULAH	CO		10/06/2025		611		(23)			(23)		588	588			
100245706	GARNER	NC		10/06/2025		788		(4)			(4)		784	784			
100245707	EUGENE	OR		10/06/2025		846		(33)			(33)		813	813			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245708	SARASOTA	FL		10/06/2025		1,028		(34)			(34)		994	994			
100245709	FOREST GROVE	OR		10/06/2025		1,127		(46)			(46)		1,081	1,081			
100245711	CARY	NC		10/06/2025		881		(35)			(35)		846	846			
100245712	HAVELOCK	NC		10/06/2025		972		(16)			(16)		956	956			
100245713	FALLING WATERS	WV		10/06/2025		585		(24)			(24)		561	561			
100245714	CHILOQUIN	OR		10/06/2025		775		(17)			(17)		758	758			
100245716	MIDDLETON	ID		10/06/2025		1,099		(34)			(34)		1,065	1,065			
100245717	SANTA BARBARA	CA		10/06/2025		1,782		(37)			(37)		1,745	1,745			
100245718	UNION CITY	NJ		10/06/2025		705		(24)			(24)		681	681			
100245720	CARY	NC		10/06/2025		2,065		(75)			(75)		1,990	1,990			
100245721	YANKEETOWN	FL		10/06/2025		1,641		(65)			(65)		1,576	1,576			
100245722	PFLUGERVILLE	TX		10/06/2025		504		(10)			(10)		494	494			
100245723	SAINT CLOUD	FL		10/06/2025		881		(37)			(37)		844	844			
100245724	LAS VEGAS	NV		10/06/2025		1,293		(51)			(51)		1,242	1,242			
100245725	FEDERAL WAY	WA		10/06/2025		199,508		(7,212)			(7,212)		192,296	192,296			
100245726	BUDA	TX		10/06/2025		14,052		(495)			(495)		13,557	13,557			
100245727	BIRMINGHAM	MI		10/06/2025		1,094		(37)			(37)		1,057	1,057			
100245728	VENTURA	CA		10/06/2025		7,300		(309)			(309)		6,991	6,991			
100245729	CRESTWOOD	IL		10/06/2025		1,198		(50)			(50)		1,148	1,148			
100245731	SAN FRANCISCO	CA		10/06/2025		1,579		(57)			(57)		1,522	1,522			
100245733	POTTSTOWN	PA		10/06/2025		1,695		(60)			(60)		1,635	1,635			
100245734	TAHOMA	CA		10/06/2025		1,277		(62)			(62)		1,215	1,215			
100245735	MEDFORD	MA		10/06/2025		3,610		(130)			(130)		3,480	3,480			
100245736	INDIANAPOLIS	IN		10/06/2025		494		(26)			(26)		468	468			
100245737	EUGENE	OR		10/06/2025		2,240		(88)			(88)		2,152	2,152			
100245738	LAFAYETTE	CO		10/06/2025		1,522		(40)			(40)		1,482	1,482			
100245739	HENDERSON	NV		10/06/2025		559		(12)			(12)		547	547			
100245740	LAPORTE	PA		10/06/2025		1,348		(39)			(39)		1,309	1,309			
100245742	CEDAR	MI		10/06/2025		4,419		(104)			(104)		4,315	4,315			
100245743	MIDLAND	MI		10/06/2025		1,579		(52)			(52)		1,527	1,527			
100245745	PRINCETON	TX		10/06/2025		848		(20)			(20)		828	828			
100245747	FORT WORTH	TX		10/06/2025		706		(25)			(25)		681	681			
100245748	MUSKEGON	MI		10/06/2025		733		(31)			(31)		702	702			
100245749	CORPUS CHRISTI	TX		10/29/2025		3,938		(81)			(81)		3,857	3,857			
100245750	MARINA	CA		10/29/2025		934		(19)			(19)		915	915			
100245751	NAPLES	FL		10/29/2025		4,381		(134)			(134)		4,247	4,247			
100245754	TUCKER	GA		10/29/2025		903		(42)			(42)		861	861			
100245755	CUMMING	GA		10/29/2025		3,007		(105)			(105)		2,902	2,902			
100245757	MONTGOMERY	TX		10/29/2025		907		(36)			(36)		871	871			
100245759	ZEBULON	NC		10/29/2025		1,367		1			1		1,368	1,368			
100245763	SAN FRANCISCO	CA		10/29/2025		3,091		(68)			(68)		3,023	3,023			
100245764	SHELTON	WA		10/29/2025		712		(20)			(20)		692	692			
100245766	GILBERT	AZ		10/29/2025		1,221		(28)			(28)		1,193	1,193			
100245767	LA VERNE	CA		10/29/2025		2,703		(127)			(127)		2,576	2,576			
100245771	PONTE VEDRA	FL		10/29/2025		2,186		(91)			(91)		2,095	2,095			
100245772	MANCHESTER	NH		10/29/2025		1,074		(25)			(25)		1,049	1,049			
100245775	COTTONWOOD HEIGHTS	UT		10/29/2025		3,464		(54)			(54)		3,410	3,410			
100245777	CARLSBAD	CA		10/29/2025		11,727		(281)			(281)		11,446	11,446			
100245779	PLEASANTON	CA		10/29/2025		9,238		(4)			(4)		9,234	9,234			
100245780	RENTON	WA		10/29/2025		1,058		(39)			(39)		1,019	1,019			
100245782	LAKE HAVASU CITY	AZ		10/29/2025		1,308		(25)			(25)		1,283	1,283			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245783	MESA	AZ		10/29/2025		637		(30)			(30)		607	607			
100245784	MCMINNVILLE	OR		10/29/2025		1,979		(93)			(93)		1,886	1,886			
100245785	SAN CLEMENTE	CA		10/29/2025		4,052		(87)			(87)		3,965	3,965			
100245786	ORLANDO	FL		10/29/2025		1,005		(28)			(28)		977	977			
100245789	FULLERTON	CA		10/29/2025		998		(33)			(33)		965	965			
100245791	MIDLOTHIAN	TX		10/29/2025		966		(39)			(39)		927	927			
100245792	BRIGHTWOOD	OR		10/29/2025		1,262		(57)			(57)		1,205	1,205			
100245793	JOLIET	IL		10/29/2025		887		(23)			(23)		864	864			
100245794	ARLINGTON	TX		10/29/2025		258		(12)			(12)		246	246			
100245795	SONORA	CA		10/29/2025		746		(34)			(34)		712	712			
100245796	BURBANK	CA		10/29/2025		2,188		(52)			(52)		2,136	2,136			
100245797	FRISCO	TX		10/29/2025		4,941		(32)			(32)		4,909	4,909			
100245798	MILLSBORO	DE		10/29/2025		3,400		(84)			(84)		3,316	3,316			
100245799	CANYON LAKE	CA		10/29/2025		1,681		(54)			(54)		1,627	1,627			
100245800	LAWRENCEVILLE	GA		10/29/2025		678		(19)			(19)		659	659			
100245801	SACRAMENTO	CA		10/29/2025		1,458		(66)			(66)		1,392	1,392			
100245802	PEORIA	AZ		10/29/2025		4,898		(133)			(133)		4,765	4,765			
100245804	HIGHLANDS	TX		10/29/2025		538		(25)			(25)		513	513			
100245805	FRESNO	CA		10/29/2025		1,000		(20)			(20)		980	980			
100245806	ANTIOCH	TN		10/29/2025		869		(41)			(41)		828	828			
100245808	WEST PALM BEACH	FL		10/17/2025		742		(31)			(31)		711	711			
100245810	LAGUNA HILLS	CA		10/17/2025		491		(23)			(23)		468	468			
100245811	EDMOND	OK		10/17/2025		581		(13)			(13)		568	568			
100245812	WOLCOTT	CT		10/17/2025		892		(18)			(18)		874	874			
100245813	MIAMI	FL		10/17/2025		1,411		(26)			(26)		1,385	1,385			
100245814	DOWNEY	CA		10/17/2025		4,181		(73)			(73)		4,108	4,108			
100245817	CINCINNATI	OH		10/17/2025		409		(13)			(13)		396	396			
100245819	MIAMI	FL		10/17/2025		1,243		(35)			(35)		1,208	1,208			
100245820	WINTER GARDEN	FL		10/17/2025		1,498		(34)			(34)		1,464	1,464			
100245821	COLLEGE STATION	TX		10/17/2025		2,303		(93)			(93)		2,210	2,210			
100245824	OWASSO	OK		10/17/2025		323		(10)			(10)		313	313			
100245825	LINCOLN	CA		10/17/2025		1,819		(51)			(51)		1,768	1,768			
100245826	LANDENBERG	PA		10/17/2025		820		(40)			(40)		780	780			
100245827	DENVER	CO		10/17/2025		2,771		(69)			(69)		2,702	2,702			
100245828	TULSA	OK		10/17/2025		404		(12)			(12)		392	392			
100245829	OCALA	FL		10/17/2025		515		(8)			(8)		507	507			
100245832	HANFORD	CA		10/17/2025		750		(21)			(21)		729	729			
100245833	MIAMI	FL		10/17/2025		447		(21)			(21)		426	426			
100245834	GEORGETOWN	CA		10/17/2025		1,097		(52)			(52)		1,045	1,045			
100245835	LOMPOC	CA		10/17/2025		1,168		(24)			(24)		1,144	1,144			
100245838	SACRAMENTO	CA		10/17/2025		973		14			14		987	987			
100245839	EL CAJON	CA		10/17/2025		1,434		(67)			(67)		1,367	1,367			
100245842	STAR	ID		10/17/2025		1,170		(48)			(48)		1,122	1,122			
100245843	LAS VEGAS	NV		10/17/2025		1,420		(44)			(44)		1,376	1,376			
100245844	KERNERSVILLE	NC		10/17/2025		731		(30)			(30)		701	701			
100245845	NASHVILLE	TN		10/17/2025		1,087		(51)			(51)		1,036	1,036			
100245846	GREENVILLE	SC		10/17/2025		2,501		(86)			(86)		2,415	2,415			
100245847	BLUFFDALE	UT		10/17/2025		1,310		(43)			(43)		1,267	1,267			
100245848	LIBERTYVILLE	IL		10/17/2025		380		(12)			(12)		368	368			
100245849	ANAHEIM	CA		10/17/2025		2,359		(111)			(111)		2,248	2,248			
100245850	AURORA	CO		10/17/2025		959		(19)			(19)		940	940			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245851	HOMESTEAD	FL		10/17/2025		1,045		(29)			(29)		1,016	1,016			
100245852	GLENPOOL	OK		10/17/2025		313		(11)			(11)		302	302			
100245853	FRESNO	CA		10/17/2025		913		7			7		920	920			
100245855	GLENDALE	CA		10/24/2025		2,046		(55)			(55)		1,991	1,991			
100245856	PEORIA	AZ		10/24/2025		968		(19)			(19)		949	949			
100245857	HOUSTON	TX		10/24/2025		2,481		(26)			(26)		2,455	2,455			
100245867	SAN ANTONIO	TX		10/24/2025		1,285		(15)			(15)		1,270	1,270			
100245869	CAPE CORAL	FL		10/24/2025		1,074		(31)			(31)		1,043	1,043			
100245870	CHARLOTTE	NC		10/24/2025		669		(29)			(29)		640	640			
100245876	BUCKEYE	AZ		10/24/2025		1,388		(3)			(3)		1,385	1,385			
100245878	LAKEWAY	TX		10/24/2025		4,384		(108)			(108)		4,276	4,276			
100245881	CASTLE ROCK	CO		10/24/2025		419		(11)			(11)		408	408			
100245883	MARANA	AZ		10/24/2025		6,130		(219)			(219)		5,911	5,911			
100245884	LEWISVILLE	TX		10/24/2025		701		(8)			(8)		693	693			
100245887	FRANKFORT	IL		10/24/2025		847		(8)			(8)		839	839			
100245888	POWAY	CA		10/24/2025		4,185		(101)			(101)		4,084	4,084			
100245892	COMMERCE	GA		10/24/2025		1,273		(27)			(27)		1,246	1,246			
100245894	LAS VEGAS	NV		10/24/2025		2,942		(94)			(94)		2,848	2,848			
100245895	CHARLESTON	SC		10/24/2025		2,156		(56)			(56)		2,100	2,100			
100245897	MANASSAS	VA		10/24/2025		842		(11)			(11)		831	831			
100245899	GRANTS PASS	OR		10/24/2025		1,059		(37)			(37)		1,022	1,022			
100245900	DRAPER	UT		10/24/2025		4,425		(31)			(31)		4,394	4,394			
100245902	SANTA BARBARA	CA		10/24/2025		3,984		(90)			(90)		3,894	3,894			
100245903	CAMARILLO	CA		10/24/2025		2,219		(53)			(53)		2,166	2,166			
100245904	MACOMB	MI		10/24/2025		99,637		(1,574)			(1,574)		98,063	98,063			
100245906	TULSA	OK		10/24/2025		735		(8)			(8)		727	727			
100245910	LONDONDERRY	NH		11/06/2025		1,158		(17)			(17)		1,141	1,141			
100245911	NAPERVILLE	IL		11/06/2025		4,325		(7)			(7)		4,318	4,318			
100245913	CALISTOGA	CA		11/06/2025		2,490		(107)			(107)		2,383	2,383			
100245915	SOQUEL	CA		11/06/2025		1,411		(24)			(24)		1,387	1,387			
100245916	ORLANDO	FL		11/06/2025		3,570		(45)			(45)		3,525	3,525			
100245917	PALM COAST	FL		11/06/2025		687		(27)			(27)		660	660			
100245918	ORLANDO	FL		11/06/2025		28,546		(477)			(477)		28,069	28,069			
100245919	PORTLAND	OR		11/06/2025		1,074		(30)			(30)		1,044	1,044			
100245920	EL PASO	TX		11/06/2025		881		(41)			(41)		840	840			
100245921	ELLENSBURG	WA		11/06/2025		934		(11)			(11)		923	923			
100245922	AUSTIN	TX		11/06/2025		1,555		(52)			(52)		1,503	1,503			
100245923	COOPER CITY	FL		11/06/2025		1,893		(29)			(29)		1,864	1,864			
100245926	SAN RAFAEL	CA		11/06/2025		1,244		(43)			(43)		1,201	1,201			
100245928	LOS ANGELES	CA		11/06/2025		7,695		(176)			(176)		7,519	7,519			
100245929	MERCED	CA		11/06/2025		1,622		(16)			(16)		1,606	1,606			
100245931	HURST	TX		11/06/2025		978		24			24		1,002	1,002			
100245932	ORANGE	CA		11/06/2025		2,386		(78)			(78)		2,308	2,308			
100245933	RANCHO SANTA MARGARITA	CA		11/06/2025		7,979		(163)			(163)		7,816	7,816			
100245934	ESCONDIDO	CA		11/06/2025		2,960		(86)			(86)		2,874	2,874			
100245936	PEACHTREE CORNERS	GA		11/06/2025		1,876		38			38		1,914	1,914			
100245938	MODESTO	CA		11/06/2025		1,022		(48)			(48)		974	974			
100245939	SAINT GEORGE	UT		11/06/2025		524		(14)			(14)		510	510			
100245941	PITTSBURG	CA		11/06/2025		1,457		(52)			(52)		1,405	1,405			
100245943	WOODLAND HILLS	CA		11/06/2025		3,995		(89)			(89)		3,906	3,906			
100245945	EL PASO	TX		11/06/2025		502		(17)			(17)		485	485			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245947	PARK CITY	UT		11/06/2025		4,962		(126)			(126)		4,836	4,836			
100245948	LAKE FOREST	CA		11/06/2025		1,463		(60)			(60)		1,403	1,403			
100245949	MOUNTLAKE TERRACE	WA		11/06/2025		2,139		(14)			(14)		2,125	2,125			
100245953	SACRAMENTO	CA		11/06/2025		672		(32)			(32)		640	640			
100245958	WILSON	NC		11/06/2025		383		(16)			(16)		367	367			
100245961	BRIER	WA		11/06/2025		2,189		(19)			(19)		2,170	2,170			
100245962	CORPUS CHRISTI	TX		11/06/2025		349		(16)			(16)		333	333			
100245963	TOMS RIVER	NJ		10/07/2025		1,751		(72)			(72)		1,679	1,679			
100245964	LOS ANGELES	CA		10/07/2025		1,628		(48)			(48)		1,580	1,580			
100245965	SAN BRUNO	CA		10/07/2025		8,282		(224)			(224)		8,058	8,058			
100245966	SAN JACINTO	CA		10/07/2025		993		(37)			(37)		956	956			
100245967	SAN BERNARDINO	CA		10/07/2025		1,293		(36)			(36)		1,257	1,257			
100245970	ENCINO	CA		10/07/2025		6,712		(155)			(155)		6,557	6,557			
100245971	OAKDALE	CA		10/07/2025		1,674		(44)			(44)		1,630	1,630			
100245972	HOLLYWOOD	FL		10/07/2025		2,863		(85)			(85)		2,778	2,778			
100245973	VAIL	AZ		10/07/2025		2,464		(42)			(42)		2,422	2,422			
100245974	LANCASTER	CA		10/07/2025		928		(30)			(30)		898	898			
100245975	CEDAR PARK	TX		10/07/2025		698		(12)			(12)		686	686			
100245976	MIAMI	FL		10/07/2025		6,202		(48)			(48)		6,154	6,154			
100245977	CALIFORNIA	MD		10/07/2025		385		(9)			(9)		376	376			
100245978	MIAMI	FL		10/07/2025		1,175		(55)			(55)		1,120	1,120			
100245980	DOWNEY	CA		10/07/2025		1,964		(81)			(81)		1,883	1,883			
100245981	CUDAHY	WI		10/07/2025		849		(32)			(32)		817	817			
100245982	BAKERSFIELD	CA		10/07/2025		854		(4)			(4)		850	850			
100245983	GROVELAND	CA		10/07/2025		472		(22)			(22)		450	450			
100245985	ALHAMBRA	CA		10/07/2025		5,947		(156)			(156)		5,791	5,791			
100245986	HILLIARD	OH		10/07/2025		3,266		(63)			(63)		3,203	3,203			
100245987	PARAMOUNT	CA		10/07/2025		398		(19)			(19)		379	379			
100245988	WINNETKA	CA		10/07/2025		1,933		(85)			(85)		1,848	1,848			
100245989	SAN JOSE	CA		10/07/2025		1,178		(30)			(30)		1,148	1,148			
100245990	MIDDLE RIVER	MD		10/07/2025		817		(26)			(26)		791	791			
100245991	BREA	CA		10/07/2025		2,915		(137)			(137)		2,778	2,778			
100245992	MOORESVILLE	NC		10/07/2025		5,212		(86)			(86)		5,126	5,126			
100245993	RANCHO CUCAMONGA	CA		10/07/2025		2,766		(14)			(14)		2,752	2,752			
100245994	BIRMINGHAM	AL		10/07/2025		237		7			7		244	244			
100245995	COMPTON	CA		10/07/2025		1,759		(30)			(30)		1,729	1,729			
100245997	FENTON	MO		10/07/2025		1,177		(28)			(28)		1,149	1,149			
100245998	LAKE DALLAS	TX		10/07/2025		637		(30)			(30)		607	607			
100245999	MOJAVE	CA		10/07/2025		444		(3)			(3)		441	441			
100246001	LOS ANGELES	CA		10/07/2025		9,266		(180)			(180)		9,086	9,086			
100246002	NEWMAN	CA		10/07/2025		684		(29)			(29)		655	655			
100246003	SUMMERLAND	CA		10/07/2025		2,367		(104)			(104)		2,263	2,263			
100246004	BURBANK	CA		10/07/2025		2,622		(111)			(111)		2,511	2,511			
100246005	NORFOLK	VA		10/07/2025		378		(16)			(16)		362	362			
100246006	ORLANDO	FL		10/07/2025		569		(2)			(2)		567	567			
100246007	CASA GRANDE	AZ		10/07/2025		886		(42)			(42)		844	844			
100246008	WARREN	MI		10/07/2025		497		4			4		501	501			
100246009	SAN FRANCISCO	CA		10/07/2025		1,810		(85)			(85)		1,725	1,725			
100246010	BAKERSFIELD	CA		10/07/2025		1,982		(12)			(12)		1,970	1,970			
100246011	TAMPA	FL		10/07/2025		332		(1)			(1)		331	331			
100246012	BEACH PARK	IL		10/07/2025		3,900		(46)			(46)		3,854	3,854			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246013	HOUSTON	TX		10/07/2025		245		(8)			(8)		237	237			
100246014	HARRISONBURG	VA		10/07/2025		503		3			3		506	506			
100246015	PALM BAY	FL		10/07/2025		3,421		(91)			(91)		3,330	3,330			
100246016	TULARE	CA		10/07/2025		665		(24)			(24)		641	641			
100246017	WEBSTER	MA		10/07/2025		980		(15)			(15)		965	965			
100246018	GAITHERSBURG	MD		10/07/2025		870		(29)			(29)		841	841			
100246019	STATHAM	GA		10/07/2025		1,025		(5)			(5)		1,020	1,020			
100246020	DAVENPORT	FL		10/07/2025		685		(15)			(15)		670	670			
100246021	SAN BERNARDINO	CA		10/07/2025		853		(19)			(19)		834	834			
100246022	ROSLYN	WA		10/07/2025		796		(23)			(23)		773	773			
100246023	COLONIAL HEIGHTS	VA		10/07/2025		570							570	570			
100246024	VERSAILLES	KY		10/07/2025		502		(5)			(5)		497	497			
100246026	WILLIS	TX		10/07/2025		949		(45)			(45)		904	904			
100246027	FONTANA	CA		10/07/2025		1,128		(33)			(33)		1,095	1,095			
100246029	BAKERSFIELD	CA		10/07/2025		478		(4)			(4)		474	474			
100246030	SAN BERNARDINO	CA		10/07/2025		853		(19)			(19)		834	834			
100246031	MOSES LAKE	WA		10/07/2025		372		(17)			(17)		355	355			
100246032	SNELLVILLE	GA		10/07/2025		1,787		(61)			(61)		1,726	1,726			
100246033	HESPERIA	CA		10/07/2025		827		1			1		828	828			
100246034	BOWIE	MD		10/07/2025		875		(38)			(38)		837	837			
100246035	MIAMI	FL		10/07/2025		1,314		(7)			(7)		1,307	1,307			
100246036	LOS ANGELES	CA		10/07/2025		851		(15)			(15)		836	836			
100246037	ORLANDO	FL		10/07/2025		669		(31)			(31)		638	638			
100246038	JOHNS ISLAND	SC		10/08/2025		13,582		(289)			(289)		13,293	13,293			
100246040	LOS ANGELES	CA		10/08/2025		4,899		(106)			(106)		4,793	4,793			
100246041	MCCALL	ID		10/08/2025		2,194		(40)			(40)		2,154	2,154			
100246042	PALM SPRINGS	CA		10/08/2025		2,597		(56)			(56)		2,541	2,541			
100246044	INLET BEACH	FL		10/08/2025		4,634		(100)			(100)		4,534	4,534			
100246046	LIVERMORE	CA		10/08/2025		2,470		(54)			(54)		2,416	2,416			
100246047	FLAGSTAFF	AZ		10/08/2025		3,633		(79)			(79)		3,554	3,554			
100246048	OCEAN ISLE BEACH	NC		10/08/2025		3,863		(84)			(84)		3,779	3,779			
100246049	WINTER PARK	CO		10/08/2025		8,130		(135)			(135)		7,995	7,995			
100246050	SAN JOSE	CA		10/08/2025		5,214		(113)			(113)		5,101	5,101			
100246052	JOHNS ISLAND	SC		10/08/2025		3,535							3,535	3,535			
100246053	FARMINGTON	UT		10/08/2025		2,704		(13)			(13)		2,691	2,691			
100246054	SEVIERVILLE	TN		10/08/2025		4,070		(74)			(74)		3,996	3,996			
100246055	HILTON HEAD ISLAND	SC		10/08/2025		3,337		(72)			(72)		3,265	3,265			
100246056	SEVIERVILLE	TN		10/08/2025		4,070		(74)			(74)		3,996	3,996			
100246057	HILTON HEAD ISLAND	SC		10/08/2025		3,045		(66)			(66)		2,979	2,979			
100246058	PENSACOLA	FL		10/08/2025		5,227		(113)			(113)		5,114	5,114			
100246060	BALTIMORE	MD		10/08/2025		760		(34)			(34)		726	726			
100246062	NEWPORT	RI		10/08/2025		4,242		(92)			(92)		4,150	4,150			
100246063	AVONDALE	AZ		10/08/2025		348		(16)			(16)		332	332			
100246064	MAPLEWOOD	MO		10/08/2025		706		(32)			(32)		674	674			
100246066	MIDDLETON	FL		10/08/2025		398		(18)			(18)		380	380			
100246067	KILLEEN	TX		10/08/2025		1,893		(84)			(84)		1,809	1,809			
100246068	LA MESA	CA		10/08/2025		2,626		(117)			(117)		2,509	2,509			
100246069	MAPLEWOOD	MO		10/08/2025		793		(35)			(35)		758	758			
100246070	RATHDRUM	ID		10/08/2025		790		(35)			(35)		755	755			
100246071	SALEM	MA		10/08/2025		1,452		(65)			(65)		1,387	1,387			
100246072	LITCHFIELD PARK	AZ		10/08/2025		1,091		(49)			(49)		1,042	1,042			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246073	RALEIGH	NC		10/08/2025		1,659		(74)			(74)		1,585	1,585			
100246074	ALBUQUERQUE	NM		10/08/2025		2,865		(128)			(128)		2,737	2,737			
100246075	SAN ANTONIO	TX		10/08/2025		507		(23)			(23)		484	484			
100246076	OCALA	FL		10/08/2025		866		(39)			(39)		827	827			
100246077	SANTA BARBARA	CA		10/08/2025		2,235		(100)			(100)		2,135	2,135			
100246078	SAN ANTONIO	TX		10/08/2025		327		(15)			(15)		312	312			
100246079	SAN CLEMENTE	CA		10/08/2025		3,680		(164)			(164)		3,516	3,516			
100246080	SALEM	NJ		10/08/2025		350		(16)			(16)		334	334			
100246081	NEW BEDFORD	MA		10/08/2025		1,314		(59)			(59)		1,255	1,255			
100246082	DOWNINGTOWN	PA		10/08/2025		287		(13)			(13)		274	274			
100246083	AUSTIN	TX		10/08/2025		1,036		58			58		1,094	1,094			
100246084	HENDERSONVILLE	TN		10/08/2025		736		(33)			(33)		703	703			
100246085	AUSTIN	TX		10/08/2025		297		(13)			(13)		284	284			
100246086	HILTON HEAD ISLAND	SC		10/08/2025		2,797		(61)			(61)		2,736	2,736			
100246087	HATBORO	PA		10/08/2025		550		(25)			(25)		525	525			
100246088	RIDGEWOOD	NY		10/08/2025		1,407		(61)			(61)		1,346	1,346			
100246090	PIEDMONT	CA		10/08/2025		2,318		(50)			(50)		2,268	2,268			
100246091	WOODLAND HILLS	CA		10/08/2025		2,171		(47)			(47)		2,124	2,124			
100246092	AIKEN	SC		10/08/2025		510		(23)			(23)		487	487			
100246093	NAGS HEAD	NC		10/08/2025		2,946		(56)			(56)		2,890	2,890			
100246094	LAKEWOOD RANCH	FL		10/08/2025		733		(33)			(33)		700	700			
100246095	LAFAYETTE	IN		10/08/2025		306		(14)			(14)		292	292			
100246097	BAINBRIDGE ISLAND	WA		10/08/2025		1,620		(24)			(24)		1,596	1,596			
100246098	COUPEVILLE	WA		10/08/2025		1,503		(60)			(60)		1,443	1,443			
100246099	CHATTANOOGA	TN		10/08/2025		9,671		(311)			(311)		9,360	9,360			
100246100	BETHANY BEACH	DE		10/08/2025		1,734		(75)			(75)		1,659	1,659			
100246101	ZEPHYR COVE	NV		10/08/2025		3,345		(72)			(72)		3,273	3,273			
100246103	LAKE HAVASU CITY	AZ		10/08/2025		1,373		(55)			(55)		1,318	1,318			
100246104	OCEAN CITY	MD		10/08/2025		1,250		(56)			(56)		1,194	1,194			
100246105	LACONIA	NH		10/08/2025		326		(15)			(15)		311	311			
100246106	OCEAN CITY	MD		10/08/2025		2,014		(77)			(77)		1,937	1,937			
100246107	CORBETT	OR		10/08/2025		1,060		(43)			(43)		1,017	1,017			
100246108	PEMBROKE PINES	FL		10/08/2025		321		(14)			(14)		307	307			
100246109	CHARLOTTE	NC		10/08/2025		705		(32)			(32)		673	673			
100246111	MESA	AZ		10/08/2025		1,057		(47)			(47)		1,010	1,010			
100246112	VALATIE	NY		10/08/2025		1,476		(61)			(61)		1,415	1,415			
100246113	EATONVILLE	WA		10/08/2025		6,763		(302)			(302)		6,461	6,461			
100246114	WOODSTOCK	GA		10/08/2025		2,394		(103)			(103)		2,291	2,291			
100246115	RICHMOND	VA		10/08/2025		1,244		(56)			(56)		1,188	1,188			
100246116	LYNNWOOD	WA		10/08/2025		1,521		(13)			(13)		1,508	1,508			
100246118	COLLEGE STATION	TX		10/08/2025		722		(32)			(32)		690	690			
100246119	NEW BRUNSWICK	NJ		10/08/2025		4,133		(180)			(180)		3,953	3,953			
100246120	MISSION VIEJO	CA		10/08/2025		1,564		(70)			(70)		1,494	1,494			
100246121	ROUND POND	ME		10/08/2025		1,230		(51)			(51)		1,179	1,179			
100246123	MASHPEE	MA		10/08/2025		857		(38)			(38)		819	819			
100246124	HAWTHORNE	CA		10/08/2025		1,648		(74)			(74)		1,574	1,574			
100246125	BELLAIRE	MI		10/08/2025		1,473		(61)			(61)		1,412	1,412			
100246127	DENVER	CO		10/08/2025		719		(32)			(32)		687	687			
100246129	HAMMONTON	NJ		10/08/2025		1,644		(61)			(61)		1,583	1,583			
100246130	NEW FAIRFIELD	CT		10/08/2025		5,113		(217)			(217)		4,896	4,896			
100246131	PROVIDENCE	RI		10/08/2025		1,142		(51)			(51)		1,091	1,091			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246132	SAN ANTONIO	TX		10/08/2025		916		(41)			(41)		875	875			
100246133	BURLINGTON	VT		10/08/2025		1,337		(60)			(60)		1,277	1,277			
100246134	WILMINGTON	NC		10/08/2025		741		(33)			(33)		708	708			
100246135	LA QUINTA	CA		10/08/2025		848		(38)			(38)		810	810			
100246136	CARTERSVILLE	GA		10/08/2025		714		(32)			(32)		682	682			
100246138	HOUSTON	TX		10/08/2025		1,990		(89)			(89)		1,901	1,901			
100246140	ESTERO	FL		10/08/2025		1,737		(70)			(70)		1,667	1,667			
100246141	NEW ORLEANS	LA		10/08/2025		943		(42)			(42)		901	901			
100246142	HUNTERSVILLE	NC		10/08/2025		1,089		(49)			(49)		1,040	1,040			
100246143	HILTON HEAD ISLAND	SC		10/08/2025		1,839		(65)			(65)		1,774	1,774			
100246144	OCEAN PINES	MD		10/08/2025		2,183		(95)			(95)		2,088	2,088			
100246145	BRISTOL	RI		10/08/2025		1,804		(79)			(79)		1,725	1,725			
100246146	SEVIERVILLE	TN		10/08/2025		1,189		(40)			(40)		1,149	1,149			
100246149	STROUDSBURG	PA		10/08/2025		854		(38)			(38)		816	816			
100246150	HAMPTON	VA		10/08/2025		505		(23)			(23)		482	482			
100246151	WEAVERVILLE	NC		10/08/2025		1,052		(47)			(47)		1,005	1,005			
100246153	CARY	NC		10/08/2025		4,890		(167)			(167)		4,723	4,723			
100246156	OCEAN PINES	MD		10/08/2025		1,020		(39)			(39)		981	981			
100246158	GULF SHORES	AL		10/08/2025		1,898		(68)			(68)		1,830	1,830			
100246159	GULF SHORES	AL		10/08/2025		795		(30)			(30)		765	765			
100246160	GATLINBURG	TN		10/08/2025		1,597		(71)			(71)		1,526	1,526			
100246161	RENTON	WA		10/08/2025		1,280		(57)			(57)		1,223	1,223			
100246162	MYRTLE BEACH	SC		10/08/2025		605		(27)			(27)		578	578			
100246163	AUBURN	AL		10/08/2025		661		(28)			(28)		633	633			
100246165	WALDPORT	OR		10/08/2025		768		(34)			(34)		734	734			
100246166	WAYNESVILLE	NC		10/08/2025		1,685		(75)			(75)		1,610	1,610			
100246167	EVERETT	WA		10/08/2025		669		(30)			(30)		639	639			
100246168	HILTON HEAD ISLAND	SC		10/08/2025		1,160		(52)			(52)		1,108	1,108			
100246169	NASHVILLE	TN		10/08/2025		1,948		(87)			(87)		1,861	1,861			
100246171	LODI	NY		10/08/2025		2,268		(94)			(94)		2,174	2,174			
100246172	LA QUINTA	CA		10/08/2025		1,084		(40)			(40)		1,044	1,044			
100246174	OCEAN CITY	MD		10/08/2025		1,307		(58)			(58)		1,249	1,249			
100246176	ANNAPOLIS	MD		10/08/2025		978		(37)			(37)		941	941			
100246177	PINEHURST	NC		10/08/2025		1,962		(67)			(67)		1,895	1,895			
100246178	SHALIMAR	FL		10/08/2025		622		(28)			(28)		594	594			
100246179	CENTRAL POINT	OR		10/08/2025		1,935		(80)			(80)		1,855	1,855			
100246181	COMMERCE CITY	CO		10/08/2025		1,104		(48)			(48)		1,056	1,056			
100246182	YACHATS	OR		10/08/2025		4,871		(205)			(205)		4,666	4,666			
100246183	WOODSTOCK	GA		10/08/2025		1,408		(63)			(63)		1,345	1,345			
100246184	LENOIR	NC		10/08/2025		863		(33)			(33)		830	830			
100246185	EVERGREEN	CO		10/08/2025		1,377		(59)			(59)		1,318	1,318			
100246186	RENTON	WA		10/08/2025		1,284		(57)			(57)		1,227	1,227			
100246187	SEVIERVILLE	TN		10/08/2025		2,123		(88)			(88)		2,035	2,035			
100246189	RICHMOND	VA		10/08/2025		2,009		(90)			(90)		1,919	1,919			
100246191	REDDING	CT		10/08/2025		648		(28)			(28)		620	620			
100246194	WOODINVILLE	WA		10/08/2025		879		(39)			(39)		840	840			
100246195	BRIDGEWATER	NH		10/08/2025		799		(33)			(33)		766	766			
100246196	SALT LAKE CITY	UT		10/08/2025		869		(39)			(39)		830	830			
100246197	LAKE ARROWHEAD	CA		10/08/2025		1,950		(79)			(79)		1,871	1,871			
100246198	SUGAR MOUNTAIN	NC		10/08/2025		905		(35)			(35)		870	870			
100246199	BOSTON	MA		10/08/2025		1,128		(48)			(48)		1,080	1,080			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246201	OCEAN CITY	MD		10/08/2025		625		(28)			(28)		597	597			
100246202	CLERMONT	FL		10/08/2025		4,345		(193)			(193)		4,152	4,152			
100246205	FREDERICKSBURG	VA		10/08/2025		869		(39)			(39)		830	830			
100246206	OCEAN VIEW	DE		10/08/2025		827		(37)			(37)		790	790			
100246207	KILL DEVIL HILLS	NC		10/08/2025		915		(41)			(41)		874	874			
100246208	WEST WILDWOOD	NJ		10/08/2025		1,033		(46)			(46)		987	987			
100246210	PIGEON FORGE	TN		10/08/2025		1,212		(48)			(48)		1,164	1,164			
100246211	MYRTLE BEACH	SC		10/08/2025		3,797		(170)			(170)		3,627	3,627			
100246212	WINTER HAVEN	FL		10/08/2025		566		(25)			(25)		541	541			
100246214	BLUFFTON	SC		10/08/2025		830		(35)			(35)		795	795			
100246215	PORTLAND	OR		10/08/2025		965		(40)			(40)		925	925			
100246217	MYRTLE BEACH	SC		10/08/2025		718		(32)			(32)		686	686			
100246219	BOISE	ID		10/08/2025		1,032		(46)			(46)		986	986			
100246220	BOISE	ID		10/08/2025		1,064		(48)			(48)		1,016	1,016			
100246221	PHILADELPHIA	PA		10/08/2025		971		(43)			(43)		928	928			
100246222	OCEAN CITY	MD		10/08/2025		869		(39)			(39)		830	830			
100246223	CHARLOTTE	NC		10/08/2025		1,125		(31)			(31)		1,094	1,094			
100246224	MURRELLS INLET	SC		10/08/2025		2,040		(91)			(91)		1,949	1,949			
100246225	COROLLA	NC		10/08/2025		3,959		(47)			(47)		3,912	3,912			
100246226	NAGS HEAD	NC		10/08/2025		1,777		(79)			(79)		1,698	1,698			
100246227	GRANDVIEW	MO		10/08/2025		699		(31)			(31)		668	668			
100246228	TUSCALOOSA	AL		10/08/2025		1,342		(60)			(60)		1,282	1,282			
100246229	ORANGE BEACH	AL		10/08/2025		740		(33)			(33)		707	707			
100246230	GREENSBORO	NC		10/08/2025		728		(33)			(33)		695	695			
100246231	RICHMOND	VA		10/08/2025		719		(32)			(32)		687	687			
100246232	FORT WALTON BEACH	FL		10/08/2025		1,697		(76)			(76)		1,621	1,621			
100246233	COROLLA	NC		10/08/2025		2,058		(83)			(83)		1,975	1,975			
100246234	LEWES	DE		10/08/2025		1,770		(69)			(69)		1,701	1,701			
100246235	MEBANE	NC		10/08/2025		22,596		(794)			(794)		21,802	21,802			
100246236	OCEAN CITY	MD		10/08/2025		2,689		(100)			(100)		2,589	2,589			
100246238	RAEFORD	NC		10/08/2025		628		(28)			(28)		600	600			
100246239	NAPLES	FL		10/08/2025		1,778		(72)			(72)		1,706	1,706			
100246240	FORT MYERS	FL		10/08/2025		40,688		(1,783)			(1,783)		38,905	38,905			
100246241	BLAINE	WA		10/08/2025		1,430		(64)			(64)		1,366	1,366			
100246243	ASHEVILLE	NC		10/08/2025		1,594		(71)			(71)		1,523	1,523			
100246245	CHATTANOOGA	TN		10/08/2025		730		(33)			(33)		697	697			
100246246	GLENNS FERRY	ID		10/08/2025		556		(25)			(25)		531	531			
100246247	SILVERTHORNE	CO		10/08/2025		1,019		(39)			(39)		980	980			
100246249	TUCSON	AZ		10/08/2025		914		(41)			(41)		873	873			
100246250	PAWLEYS ISLAND	SC		10/08/2025		885		(40)			(40)		845	845			
100246251	HILTON HEAD ISLAND	SC		10/08/2025		667		(30)			(30)		637	637			
100246252	PARAMOUNT	CA		10/09/2025		817		(40)			(40)		777	777			
100246253	HUNTS POINT	WA		10/09/2025		7,026		(293)			(293)		6,733	6,733			
100246254	CAPE CORAL	FL		10/09/2025		1,175		(56)			(56)		1,119	1,119			
100246255	ARLINGTON	TX		10/09/2025		3,449		(97)			(97)		3,352	3,352			
100246256	JACKSON	NJ		10/09/2025		1,570		(63)			(63)		1,507	1,507			
100246257	LITTLE RIVER ACADEMY	TX		10/09/2025		207		(8)			(8)		199	199			
100246258	LONDON MILLS	IL		10/10/2025		8,368		(209)			(209)		8,159	8,159			
100246259	ROSHOLT	WI		10/10/2025		837		(27)			(27)		810	810			
100246260	NIANTIC	CT		10/10/2025		8,666		(278)			(278)		8,388	8,388			
100246262	TRACY	CA		10/10/2025		42,748		(1,841)			(1,841)		40,907	40,907			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246263	TRACY	CA		10/10/2025		22,121		(953)			(953)		21,168	21,168			
100246264	TRACY	CA		10/10/2025		27,259		(1,174)			(1,174)		26,085	26,085			
100246265	ORANGE PARK	FL		10/10/2025		1,772		(70)			(70)		1,702	1,702			
100246266	WALDORF	MD		10/10/2025		913		(31)			(31)		882	882			
100246268	KINGS MOUNTAIN	KY		10/10/2025		984		(25)			(25)		959	959			
100246269	MELBOURNE	FL		10/10/2025		505		(23)			(23)		482	482			
100246270	SACRAMENTO	CA		10/10/2025		1,793		(53)			(53)		1,740	1,740			
100246271	LOS ANGELES	CA		10/10/2025		966		(39)			(39)		927	927			
100246272	LEWES	DE		10/10/2025		54,656		(1,015)			(1,015)		53,641	53,641			
100246274	NEW YORK	NY		10/10/2025		5,163		(221)			(221)		4,942	4,942			
100246276	SAN MATEO	CA		10/10/2025		48,210		(1,214)			(1,214)		46,996	46,996			
100246277	DALLAS	TX		10/10/2025		5,069		(118)			(118)		4,951	4,951			
100246278	PORT REPUBLIC	MD		10/10/2025		110,200		(3,664)			(3,664)		106,536	106,536			
100246279	SEDONA	AZ		10/10/2025		1,806		(74)			(74)		1,732	1,732			
100246280	THREE RIVERS	CA		10/10/2025		1,670		(63)			(63)		1,607	1,607			
100246281	CASTLE ROCK	CO		10/10/2025		12,550		(306)			(306)		12,244	12,244			
100246282	JUSTICE	IL		10/10/2025		759		(19)			(19)		740	740			
100246283	PALM COAST	FL		10/10/2025		10,774		(293)			(293)		10,481	10,481			
100246284	JAMES CREEK	PA		10/10/2025		5,227		(116)			(116)		5,111	5,111			
100246285	ORO VALLEY	AZ		10/10/2025		716		(26)			(26)		690	690			
100246286	GREENSBURG	IN		10/10/2025		1,400		(45)			(45)		1,355	1,355			
100246288	TOMS RIVER	NJ		10/10/2025		1,096		(28)			(28)		1,068	1,068			
100246290	CLARE	MI		10/10/2025		833		(32)			(32)		801	801			
100246291	LONGBOAT KEY	FL		10/10/2025		3,103		(84)			(84)		3,019	3,019			
100246292	PLANO	TX		10/10/2025		7,326		(146)			(146)		7,180	7,180			
100246293	BEDFORD	PA		10/10/2025		1,393		(40)			(40)		1,353	1,353			
100246294	LAKE HAVASU CITY	AZ		10/10/2025		1,862		(57)			(57)		1,805	1,805			
100246295	GLOUCESTER	MA		10/10/2025		1,923		(50)			(50)		1,873	1,873			
100246297	SEASIDE HEIGHTS	NJ		10/10/2025		2,378		(47)			(47)		2,331	2,331			
100246298	LELAND	NC		10/10/2025		1,126		(40)			(40)		1,086	1,086			
100246300	LAKE ALMANOR	CA		10/10/2025		1,856		(60)			(60)		1,796	1,796			
100246301	BLUFFTON	SC		10/10/2025		831		(25)			(25)		806	806			
100246302	COLUMBUS	OH		10/10/2025		742		(22)			(22)		720	720			
100246303	DENTON	TX		10/10/2025		4,938		(100)			(100)		4,838	4,838			
100246304	WEST NORRITON	PA		10/10/2025		3,207		(57)			(57)		3,150	3,150			
100246305	STOYSTOWN	PA		10/10/2025		16,049		(357)			(357)		15,692	15,692			
100246306	BEREA	KY		10/10/2025		7,742		(186)			(186)		7,556	7,556			
100246307	YUCCA VALLEY	CA		10/10/2025		2,349		(37)			(37)		2,312	2,312			
100246308	BROOKLYN	MI		10/10/2025		8,480		(107)			(107)		8,373	8,373			
100246310	SAN ANTONIO	TX		10/10/2025		1,260		(45)			(45)		1,215	1,215			
100246311	LAKE ARROWHEAD	CA		10/10/2025		1,250		(7)			(7)		1,243	1,243			
100246312	SAN JOSE	CA		10/10/2025		1,926		(69)			(69)		1,857	1,857			
100246313	CHICAGO	IL		10/10/2025		1,746		(59)			(59)		1,687	1,687			
100246314	MERCED	CA		10/10/2025		778		(22)			(22)		756	756			
100246315	KIMBERLY	ID		10/10/2025		1,252		(35)			(35)		1,217	1,217			
100246316	JONESTOWN	TX		10/10/2025		1,107		(40)			(40)		1,067	1,067			
100246317	VIENNA	VA		10/10/2025		1,457		(78)			(78)		1,379	1,379			
100246319	MONTGOMERY	TX		10/10/2025		1,625		(43)			(43)		1,582	1,582			
100246320	TEMPE	AZ		10/10/2025		948		(31)			(31)		917	917			
100246321	DAVIS	CA		10/10/2025		4,076		(61)			(61)		4,015	4,015			
100246322	NASHVILLE	TN		10/10/2025		1,629		(63)			(63)		1,566	1,566			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246324	TWINSBURG	OH		10/10/2025		1,357		(37)			(37)		1,320	1,320			
100246325	STONE HARBOR	NJ		10/10/2025		1,757		(49)			(49)		1,708	1,708			
100246326	HILTON HEAD ISLAND	SC		10/10/2025		1,513		(44)			(44)		1,469	1,469			
100246327	SOUTH HAVEN	MI		10/10/2025		793		(28)			(28)		765	765			
100246328	LOUISVILLE	KY		10/10/2025		2,706		(82)			(82)		2,624	2,624			
100246329	SOMERSET	NJ		10/10/2025		15,041		(268)			(268)		14,773	14,773			
100246330	NEWBERRY	FL		10/10/2025		5,202		(99)			(99)		5,103	5,103			
100246331	BROKEN ARROW	OK		10/10/2025		1,267		(46)			(46)		1,221	1,221			
100246332	MOBILE	AL		10/10/2025		458		(16)			(16)		442	442			
100246365	CARRABELLE	FL		10/10/2025		609		(17)			(17)		592	592			
100246367	BEND	OR		10/10/2025		2,249,109		(58,587)			(58,587)		2,190,522	2,190,522			
100246368	LAIE	HI		10/10/2025		4,720		(190)			(190)		4,530	4,530			
100246369	ALBRIGHTSVILLE	PA		10/10/2025		695		(32)			(32)		663	663			
100246371	RIVERSIDE	CA		10/10/2025		1,966		(65)			(65)		1,901	1,901			
100246372	EL MONTE	CA		10/10/2025		1,929		(61)			(61)		1,868	1,868			
100246373	BOYNTON BEACH	FL		10/10/2025		3,814		(73)			(73)		3,741	3,741			
100246374	ORANGE	CA		10/10/2025		2,410		(71)			(71)		2,339	2,339			
100246375	HIGHLANDS RANCH	CO		10/10/2025		1,244		(51)			(51)		1,193	1,193			
100246376	FALLBROOK	CA		10/10/2025		1,397		(48)			(48)		1,349	1,349			
100246377	EL CAJON	CA		10/10/2025		2,377		(75)			(75)		2,302	2,302			
100246378	RIVERSIDE	CA		10/10/2025		995		(31)			(31)		964	964			
100246379	FORT LAUDERDALE	FL		10/10/2025		2,302		(101)			(101)		2,201	2,201			
100246380	VIRGINIA BEACH	VA		10/10/2025		940		(35)			(35)		905	905			
100246381	CARTERET	NJ		10/10/2025		1,463		(50)			(50)		1,413	1,413			
100246382	ISLE	MN		10/10/2025		438		(18)			(18)		420	420			
100246383	BRISTOL	PA		10/10/2025		774		(31)			(31)		743	743			
100246384	JACKSON	WI		10/10/2025		702		(30)			(30)		672	672			
100246385	LOS ANGELES	CA		10/10/2025		8,525		(323)			(323)		8,202	8,202			
100246386	ORLANDO	FL		10/10/2025		1,086		(25)			(25)		1,061	1,061			
100246387	SOUTH HOLLAND	IL		10/10/2025		606		(16)			(16)		590	590			
100246388	BUSHNELL	FL		10/10/2025		1,269		(39)			(39)		1,230	1,230			
100246390	BRIGANTINE	NJ		10/10/2025		4,837		(65)			(65)		4,772	4,772			
100246391	MARICOPA	AZ		10/10/2025		1,127		(38)			(38)		1,089	1,089			
100246392	POINCIANA	FL		10/10/2025		569		(26)			(26)		543	543			
100246393	JUPITER	FL		10/10/2025		960		(37)			(37)		923	923			
100246394	IONIA	NY		10/10/2025		833		(27)			(27)		806	806			
100246395	TAHOE CITY	CA		10/10/2025		2,196		(129)			(129)		2,067	2,067			
100246396	DURANT	OK		10/10/2025		528		(21)			(21)		507	507			
100246397	BREWSTER	MA		10/10/2025		509		(23)			(23)		486	486			
100246398	PORTER	TX		10/10/2025		1,343		(55)			(55)		1,288	1,288			
100246399	WANDO	SC		10/10/2025		784		(23)			(23)		761	761			
100246400	SCOTTSDALE	AZ		10/10/2025		851		(25)			(25)		826	826			
100246401	CHARLESTOWN	MA		10/10/2025		2,899		(62)			(62)		2,837	2,837			
100246402	BASKING RIDGE	NJ		10/10/2025		587		(17)			(17)		570	570			
100246403	DOWNEY	CA		10/10/2025		1,706		(19)			(19)		1,687	1,687			
100246404	MIAMI	FL		10/10/2025		1,689		(48)			(48)		1,641	1,641			
100246405	BELLEVUE	WA		10/10/2025		3,523		(105)			(105)		3,418	3,418			
100246408	BROOKLYN	NY		10/10/2025		26,138		(1,045)			(1,045)		25,093	25,093			
100246410	LOS ANGELES	CA		10/10/2025		1,075		(38)			(38)		1,037	1,037			
100246411	MENLO PARK	CA		10/10/2025		11,857		(359)			(359)		11,498	11,498			
100246412	SEATTLE	WA		10/10/2025		1,060		(28)			(28)		1,032	1,032			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246413	WHITE PLAINS	NY		10/10/2025		1,471		(65)			(65)		1,406	1,406			
100246414	LOWELL	MA		10/10/2025		6,933		(284)			(284)		6,649	6,649			
100246415	CHULA VISTA	CA		10/10/2025		3,796		(103)			(103)		3,693	3,693			
100246416	LONDONDERRY	NH		10/10/2025		1,124		(40)			(40)		1,084	1,084			
100246417	FORT MYERS	FL		10/10/2025		2,006		(69)			(69)		1,937	1,937			
100246418	HOT SPRINGS NATIONAL P	AR		10/10/2025		360		(6)			(6)		354	354			
100246419	RIVERSIDE	CA		10/10/2025		1,683		(78)			(78)		1,605	1,605			
100246420	LAKEWOOD	CA		10/10/2025		1,472		(59)			(59)		1,413	1,413			
100246421	SAN FRANCISCO	CA		10/10/2025		2,277		(93)			(93)		2,184	2,184			
100246422	FAIRFAX	VA		10/10/2025		679		(32)			(32)		647	647			
100246423	MILPITAS	CA		10/10/2025		526		(22)			(22)		504	504			
100246424	MOUNT VERNON	NY		10/10/2025		6,376		(260)			(260)		6,116	6,116			
100246425	SARATOGA	CA		10/10/2025		6,481		(304)			(304)		6,177	6,177			
100246426	FREDERICKSBURG	VA		10/10/2025		646		(30)			(30)		616	616			
100246427	JERSEY CITY	NJ		10/10/2025		1,975		(93)			(93)		1,882	1,882			
100246428	NEWBURY PARK	CA		10/10/2025		2,590		(122)			(122)		2,468	2,468			
100246429	CHARLOTTE	NC		10/10/2025		799		(25)			(25)		774	774			
100246430	ROANOKE	VA		10/10/2025		726		(34)			(34)		692	692			
100246431	SCOTTSDALE	AZ		10/10/2025		3,558		(167)			(167)		3,391	3,391			
100246433	CHARLOTTE	NC		10/10/2025		1,049							1,049	1,049			
100246434	PULLMAN	WA		10/10/2025		886		(42)			(42)		844	844			
100246435	NORTH FORT MYERS	FL		10/10/2025		698		(29)			(29)		669	669			
100246437	LEESBURG	VA		10/10/2025		1,056		(3)			(3)		1,053	1,053			
100246438	RANCHO CUCAMONGA	CA		10/10/2025		33,037		(1,408)			(1,408)		31,629	31,629			
100246439	PHILADELPHIA	PA		10/10/2025		623		(29)			(29)		594	594			
100246440	BUCKEYE	AZ		10/10/2025		538		(16)			(16)		522	522			
100246441	CORAM	NY		10/10/2025		552		(26)			(26)		526	526			
100246443	KENNEWICK	WA		10/10/2025		1,628		(70)			(70)		1,558	1,558			
100246444	VALLEJO	CA		10/10/2025		554		(24)			(24)		530	530			
100246445	MANTECA	CA		10/10/2025		970		(19)			(19)		951	951			
100246447	EL CAJON	CA		10/10/2025		1,345		(60)			(60)		1,285	1,285			
100246448	MANCHESTER	NH		10/10/2025		1,417		(45)			(45)		1,372	1,372			
100246449	MANCHESTER	NH		10/10/2025		1,234		(39)			(39)		1,195	1,195			
100246450	LA MESA	CA		10/10/2025		1,885		(30)			(30)		1,855	1,855			
100246451	BALL GROUND	GA		10/10/2025		2,506		(59)			(59)		2,447	2,447			
100246452	LONG BEACH	CA		10/10/2025		4,762		(229)			(229)		4,533	4,533			
100246453	CAROLINA BEACH	NC		10/10/2025		635		(24)			(24)		611	611			
100246454	MIAMI	FL		10/10/2025		1,269		(21)			(21)		1,248	1,248			
100246455	CLE ELUM	WA		10/10/2025		5,158		(22)			(22)		5,136	5,136			
100246456	EDMONDS	WA		10/10/2025		5,600		(145)			(145)		5,455	5,455			
100246457	NORTH LITTLE ROCK	AR		10/10/2025		4,991		(134)			(134)		4,857	4,857			
100246458	PORT SAINT LUCIE	FL		10/10/2025		3,391		(105)			(105)		3,286	3,286			
100246459	FRESNO	CA		10/10/2025		877		(29)			(29)		848	848			
100246460	MILWAUKEE	WI		10/10/2025		738		(25)			(25)		713	713			
100246461	CHANDLER	AZ		10/10/2025		1,000		(35)			(35)		965	965			
100246463	HILLSBORO	OR		10/10/2025		1,502		(6)			(6)		1,496	1,496			
100246464	TALLAHASSEE	FL		10/10/2025		1,732		(81)			(81)		1,651	1,651			
100246465	TOLLESON	AZ		10/10/2025		1,240		(24)			(24)		1,216	1,216			
100246466	ALLISON PARK	PA		10/10/2025		1,111		(19)			(19)		1,092	1,092			
100246467	CUMMING	GA		10/10/2025		1,820		(16)			(16)		1,804	1,804			
100246468	NAPLES	FL		10/10/2025		1,643		(51)			(51)		1,592	1,592			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246469	WILMINGTON	NC		10/10/2025		1,852		(47)			(47)		1,805	1,805			
100246470	MURFREESBORO	TN		10/10/2025		1,026		(31)			(31)		995	995			
100246471	PHOENIX	AZ		10/10/2025		2,880		(86)			(86)		2,794	2,794			
100246472	BEVERLY HILLS	CA		10/10/2025		5,932		(121)			(121)		5,811	5,811			
100246473	BAKERSFIELD	CA		10/10/2025		795		(23)			(23)		772	772			
100246476	HONOLULU	HI		10/10/2025		413		3			3		416	416			
100246477	CRANDALL	TX		10/10/2025		761		(30)			(30)		731	731			
100246478	NEW PORT RICHEY	FL		10/10/2025		294		(15)			(15)		279	279			
100246479	LA CANADA FLINTRIDGE	CA		10/10/2025		9,307		(207)			(207)		9,100	9,100			
100246480	MARCO ISLAND	FL		10/10/2025		4,098		(93)			(93)		4,005	4,005			
100246481	PARRISH	FL		10/10/2025		1,899		(72)			(72)		1,827	1,827			
100246482	GERMANTOWN	MD		10/10/2025		1,473		(56)			(56)		1,417	1,417			
100246484	ST GEORGE	UT		10/10/2025		1,640		(51)			(51)		1,589	1,589			
100246485	RIO RANCHO	NM		10/10/2025		669		(10)			(10)		659	659			
100246486	NEVADA	TX		10/10/2025		1,344		(41)			(41)		1,303	1,303			
100246487	SAN ANTONIO	TX		10/10/2025		1,369		(17)			(17)		1,352	1,352			
100246488	LAKEWOOD	CA		10/10/2025		4,017		(171)			(171)		3,846	3,846			
100246489	GLENDORA	CA		10/10/2025		1,582		(56)			(56)		1,526	1,526			
100246490	TACOMA	WA		10/10/2025		1,587		(52)			(52)		1,535	1,535			
100246491	VALDOSTA	GA		10/10/2025		1,496		(50)			(50)		1,446	1,446			
100246493	SAINT PAUL	MN		10/10/2025		898		(36)			(36)		862	862			
100246494	BEAVERCREEK	OH		10/10/2025		1,114		(27)			(27)		1,087	1,087			
100246495	PHOENIX	AZ		10/10/2025		1,395		(54)			(54)		1,341	1,341			
100246496	MONROE	GA		10/10/2025		1,302		(52)			(52)		1,250	1,250			
100246497	BIRMINGHAM	AL		10/10/2025		16,424		(423)			(423)		16,001	16,001			
100246498	LA MESA	CA		10/10/2025		2,829		(67)			(67)		2,762	2,762			
100246499	FORT VALLEY	GA		10/10/2025		508		(23)			(23)		485	485			
100246500	IVINS	UT		10/10/2025		4,389		(120)			(120)		4,269	4,269			
100246501	ASHBURN	VA		10/10/2025		1,988		(59)			(59)		1,929	1,929			
100246502	NORTHVILLE	MI		10/10/2025		1,178		(50)			(50)		1,128	1,128			
100246503	PARKER	TX		10/10/2025		3,952		(184)			(184)		3,768	3,768			
100246504	SANTA FE	TX		10/10/2025		1,447		(31)			(31)		1,416	1,416			
100246505	WARREN	MI		10/10/2025		682		(22)			(22)		660	660			
100246506	MAMMOTH LAKES	CA		10/10/2025		1,587		(55)			(55)		1,532	1,532			
100246507	MANDEVILLE	LA		10/10/2025		1,333		(37)			(37)		1,296	1,296			
100246508	LA CANADA FLINTRIDGE	CA		10/10/2025		3,988		(116)			(116)		3,872	3,872			
100246509	HAINES CITY	FL		10/10/2025		2,339		(50)			(50)		2,289	2,289			
100246510	PALO ALTO	CA		10/10/2025		9,982		(170)			(170)		9,812	9,812			
100246511	WASHINGTON	DC		10/10/2025		6,090		(240)			(240)		5,850	5,850			
100246512	BOCA RATON	FL		10/10/2025		1,489		(62)			(62)		1,427	1,427			
100246513	VANCOUVER	WA		10/10/2025		1,770		(69)			(69)		1,701	1,701			
100246514	MIAMI	FL		10/10/2025		2,068		(73)			(73)		1,995	1,995			
100246515	DALLAS	TX		10/10/2025		837		(31)			(31)		806	806			
100246516	WASHINGTON	DC		10/10/2025		2,622		(117)			(117)		2,505	2,505			
100246517	GILBERT	AZ		10/10/2025		4,891		(162)			(162)		4,729	4,729			
100246519	MCGAHEYSVILLE	VA		10/10/2025		1,829		(67)			(67)		1,762	1,762			
100246520	RANCHO CUCAMONGA	CA		10/10/2025		1,917		(53)			(53)		1,864	1,864			
100246521	SAINT LOUIS	MO		10/10/2025		393		(16)			(16)		377	377			
100246522	SEBASTOPOL	CA		10/10/2025		2,570		(99)			(99)		2,471	2,471			
100246523	DANVILLE	CA		10/10/2025		3,897		(115)			(115)		3,782	3,782			
100246524	LONG BRANCH	NJ		10/10/2025		5,952		(116)			(116)		5,836	5,836			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246526	NORWALK	CA		10/10/2025		1,473		(27)			(27)		1,446	1,446			
100246528	TAHOE CITY	CA		10/10/2025		2,237		(76)			(76)		2,161	2,161			
100246529	JACKSONVILLE	FL		10/10/2025		3,726		(71)			(71)		3,655	3,655			
100246530	WELDON SPRING	MO		10/10/2025		3,565		(44)			(44)		3,521	3,521			
100246531	BATON ROUGE	LA		10/10/2025		3,388		(105)			(105)		3,283	3,283			
100246532	AUGUSTA	GA		10/10/2025		640		(21)			(21)		619	619			
100246533	WALNUT CREEK	CA		10/10/2025		2,522		(83)			(83)		2,439	2,439			
100246535	DAVIE	FL		10/10/2025		2,865		(33)			(33)		2,832	2,832			
100246536	BONITA	CA		10/10/2025		1,434		(51)			(51)		1,383	1,383			
100246537	TROY	OH		10/10/2025		351		(13)			(13)		338	338			
100246538	POWAY	CA		10/10/2025		2,853		(67)			(67)		2,786	2,786			
100246539	TAYLORS	SC		10/10/2025		1,264		(52)			(52)		1,212	1,212			
100246540	HACKENSACK	NJ		10/10/2025		821		(30)			(30)		791	791			
100246541	NAPLES	FL		10/10/2025		790		(31)			(31)		759	759			
100246542	PLACIDA	FL		10/10/2025		2,732		(21)			(21)		2,711	2,711			
100246543	COTO DE CAZA	CA		10/10/2025		4,242		(179)			(179)		4,063	4,063			
100246545	PALM CITY	FL		10/10/2025		2,318		(90)			(90)		2,228	2,228			
100246546	CYPRESS	TX		10/10/2025		3,087		(109)			(109)		2,978	2,978			
100246547	SANTA CLARITA	CA		10/15/2025		1,136		(45)			(45)		1,091	1,091			
100246548	BURBANK	CA		10/15/2025		4,141		(157)			(157)		3,984	3,984			
100246550	WOODLAND HILLS	CA		10/15/2025		659		(31)			(31)		628	628			
100246552	CITRUS HEIGHTS	CA		10/15/2025		961		(16)			(16)		945	945			
100246553	JUPITER	FL		10/15/2025		1,176		(24)			(24)		1,152	1,152			
100246556	GRANADA HILLS	CA		10/15/2025		3,146		(96)			(96)		3,050	3,050			
100246557	MIAMI LAKES	FL		10/15/2025		761		(26)			(26)		735	735			
100246558	SYLMAR	CA		10/15/2025		3,390		(110)			(110)		3,280	3,280			
100246559	MYRTLE BEACH	SC		10/15/2025		711		(28)			(28)		683	683			
100246560	VAN NUYS	CA		10/15/2025		1,642		(69)			(69)		1,573	1,573			
100246561	TINLEY PARK	IL		10/15/2025		985		(19)			(19)		966	966			
100246562	HOUSTON	TX		10/15/2025		7,698		(257)			(257)		7,441	7,441			
100246563	PALMDALE	CA		10/15/2025		2,437		(114)			(114)		2,323	2,323			
100246564	HOUSTON	TX		10/15/2025		706		(33)			(33)		673	673			
100246565	AUSTIN	TX		10/15/2025		13,064		(552)			(552)		12,512	12,512			
100246568	IRVING	TX		10/15/2025		472		(16)			(16)		456	456			
100246569	LOS ANGELES	CA		10/15/2025		2,553		(89)			(89)		2,464	2,464			
100246570	CINCINNATI	OH		10/15/2025		947		(44)			(44)		903	903			
100246571	KATY	TX		10/15/2025		565		(6)			(6)		559	559			
100246573	LOS ANGELES	CA		10/15/2025		2,679		(24)			(24)		2,655	2,655			
100246574	HOMESTEAD	FL		10/15/2025		998		(47)			(47)		951	951			
100246575	NORTH HOLLYWOOD	CA		10/15/2025		2,951		(127)			(127)		2,824	2,824			
100246576	CARLSBAD	CA		10/15/2025		5,483		(258)			(258)		5,225	5,225			
100246577	PASSAIC	NJ		10/15/2025		707		(15)			(15)		692	692			
100246578	GRANADA HILLS	CA		10/15/2025		3,124		(85)			(85)		3,039	3,039			
100246579	EL MONTE	CA		10/15/2025		2,211		(47)			(47)		2,164	2,164			
100246580	GLENDALE	CA		10/15/2025		14,699		(339)			(339)		14,360	14,360			
100246581	INGLEWOOD	CA		10/15/2025		3,781		(178)			(178)		3,603	3,603			
100246583	NORTH HOLLYWOOD	CA		10/15/2025		1,466		(54)			(54)		1,412	1,412			
100246584	MARLBOROUGH	MA		10/15/2025		844		(40)			(40)		804	804			
100246585	NORTHBROOK	IL		10/15/2025		3,429		(115)			(115)		3,314	3,314			
100246587	MALIBU	CA		10/15/2025		2,288		(18)			(18)		2,270	2,270			
100246589	BRAINTREE	MA		10/15/2025		1,730		(3)			(3)		1,727	1,727			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246590	GLENDORA	CA		10/15/2025		1,113		(23)			(23)		1,090	1,090			
100246591	WASHINGTON	DC		10/15/2025		6,736		(102)			(102)		6,634	6,634			
100246592	ST. CLOUD	FL		10/15/2025		599		(28)			(28)		571	571			
100246593	PLANTATION	FL		10/15/2025		719		(17)			(17)		702	702			
100246595	NORFOLK	VA		10/15/2025		353		(14)			(14)		339	339			
100246596	RIVERVIEW	FL		10/15/2025		7,170		(315)			(315)		6,855	6,855			
100246597	WASHINGTON	NJ		10/15/2025		375		(18)			(18)		357	357			
100246598	ATLANTA	GA		10/15/2025		1,271							1,271	1,271			
100246617	HENDERSONVILLE	NC		10/15/2025		1,167		(52)			(52)		1,115	1,115			
100246618	PHOENIX	AZ		10/15/2025		1,016		(37)			(37)		979	979			
100246619	PORT ORANGE	FL		10/15/2025		742		(33)			(33)		709	709			
100246620	HUNTSVILLE	UT		10/15/2025		1,313		(49)			(49)		1,264	1,264			
100246621	SWAN LAKE	NY		10/15/2025		1,255		(43)			(43)		1,212	1,212			
100246622	TEMPE	AZ		10/15/2025		595		(18)			(18)		577	577			
100246623	REYNOLDSBURG	OH		10/15/2025		768		(28)			(28)		740	740			
100246624	HOBOKEN	NJ		10/15/2025		915		(28)			(28)		887	887			
100246625	NORTH BERGEN	NJ		10/15/2025		984		(36)			(36)		948	948			
100246626	WINTER PARK	FL		10/15/2025		740		(29)			(29)		711	711			
100246627	GRAND LAKE	CO		10/15/2025		999		(19)			(19)		980	980			
100246628	LITTLE ROCK	AR		10/15/2025		540		(1)			(1)		539	539			
100246629	CAPE CORAL	FL		10/15/2025		600		(25)			(25)		575	575			
100246630	OAK HILL	WV		10/15/2025		403		(12)			(12)		391	391			
100246631	JACKSON	NJ		10/15/2025		1,844		(51)			(51)		1,793	1,793			
100246633	LEAVENWORTH	WA		10/15/2025		1,958		(74)			(74)		1,884	1,884			
100246634	BROOKLYN	MI		10/15/2025		2,443		(56)			(56)		2,387	2,387			
100246635	MANCHESTER	MO		10/15/2025		716		(14)			(14)		702	702			
100246637	VERNON HILLS	IL		10/15/2025		730		(21)			(21)		709	709			
100246638	BETHLEHEM	PA		10/15/2025		344		(11)			(11)		333	333			
100246639	BREMERTON	WA		10/15/2025		368		(14)			(14)		354	354			
100246640	PHOENIX	AZ		10/15/2025		881		(35)			(35)		846	846			
100246641	KISSIMMEE	FL		10/15/2025		766		(27)			(27)		739	739			
100246642	ASHEVILLE	NC		10/15/2025		697		(28)			(28)		669	669			
100246644	MURRAY	UT		10/15/2025		1,053		(29)			(29)		1,024	1,024			
100246645	VANCOUVER	WA		10/15/2025		465		(19)			(19)		446	446			
100246646	YORKVILLE	IL		10/15/2025		504		(24)			(24)		480	480			
100246647	HONOLULU	HI		10/15/2025		1,933		(65)			(65)		1,868	1,868			
100246648	DELRAY BEACH	FL		10/15/2025		711		(27)			(27)		684	684			
100246649	FT LAUDERDALE	FL		10/15/2025		1,340		(49)			(49)		1,291	1,291			
100246650	TACOMA	WA		10/15/2025		751		(31)			(31)		720	720			
100246651	PORT CHARLOTTE	FL		10/15/2025		683		(25)			(25)		658	658			
100246652	AURORA	IL		10/15/2025		12,713		(283)			(283)		12,430	12,430			
100246653	AURORA	IL		10/15/2025		447		(13)			(13)		434	434			
100246654	NORWOOD	MA		10/15/2025		786		(33)			(33)		753	753			
100246655	LONG BEACH TOWNSHIP	NJ		10/15/2025		3,995		(179)			(179)		3,816	3,816			
100246656	BETHEL	CT		10/15/2025		951		(39)			(39)		912	912			
100246657	SISTERS	OR		10/15/2025		1,448		(73)			(73)		1,375	1,375			
100246658	COLUMBIA	MO		10/15/2025		2,765		(99)			(99)		2,666	2,666			
100246659	WEST LAFAYETTE	IN		10/15/2025		633		(27)			(27)		606	606			
100246660	TROY	NH		10/15/2025		825		(33)			(33)		792	792			
100246661	WASHINGTON	DC		10/15/2025		1,265		(38)			(38)		1,227	1,227			
100246662	CHICO	CA		10/15/2025		907		(40)			(40)		867	867			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246663	CINCINNATI	OH		10/15/2025		4,383		(81)			(81)		4,302	4,302			
100246664	RIDLEY PARK	PA		10/15/2025		506		(14)			(14)		492	492			
100246665	YUMA	AZ		10/15/2025		669		(17)			(17)		652	652			
100246666	TURLOCK	CA		10/15/2025		747		(33)			(33)		714	714			
100246667	LOUISVILLE	KY		10/15/2025		1,076		(45)			(45)		1,031	1,031			
100246668	PAWLEYS ISLAND	SC		10/15/2025		33,822		(1,420)			(1,420)		32,402	32,402			
100246669	JEKYLL ISLAND	GA		10/15/2025		1,862		(45)			(45)		1,817	1,817			
100246670	ANTIOCH	IL		10/15/2025		3,235		(92)			(92)		3,143	3,143			
100246671	COLUMBIA	SC		10/15/2025		452		(20)			(20)		432	432			
100246672	BATON ROUGE	LA		10/15/2025		592		(23)			(23)		569	569			
100246673	YORKVILLE	IL		10/15/2025		504		(24)			(24)		480	480			
100246674	KIAWAH ISLAND	SC		10/15/2025		5,527		(128)			(128)		5,399	5,399			
100246675	BRONX	NY		10/15/2025		2,551		(112)			(112)		2,439	2,439			
100246676	ROCKY RIVER	OH		10/15/2025		564		(18)			(18)		546	546			
100246677	SEAL ROCK	OR		10/15/2025		1,065		(43)			(43)		1,022	1,022			
100246678	CHARLESTOWN	MA		10/15/2025		736		(20)			(20)		716	716			
100246679	YUMA	AZ		10/15/2025		402		(9)			(9)		393	393			
100246681	LOCKPORT	IL		10/15/2025		835		(22)			(22)		813	813			
100246682	PALO ALTO	CA		10/15/2025		1,032		(47)			(47)		985	985			
100246683	CINCINNATI	OH		10/15/2025		739		(24)			(24)		715	715			
100246684	LINCOLN	NH		10/15/2025		1,430		(62)			(62)		1,368	1,368			
100246686	DOVER	NJ		10/15/2025		675		(22)			(22)		653	653			
100246687	PATCHOGUE	NY		10/15/2025		894		(44)			(44)		850	850			
100246688	BIG BEAR CITY	CA		10/15/2025		1,215		(40)			(40)		1,175	1,175			
100246689	LAS VEGAS	NV		10/15/2025		1,568		(65)			(65)		1,503	1,503			
100246690	WEEKI WACHEE	FL		10/15/2025		685		(20)			(20)		665	665			
100246691	VENTNOR CITY	NJ		10/15/2025		2,276		(81)			(81)		2,195	2,195			
100246692	YORKVILLE	IL		10/15/2025		504		(24)			(24)		480	480			
100246693	KISSIMMEE	FL		10/15/2025		519		(12)			(12)		507	507			
100246694	PORTLAND	OR		10/15/2025		1,802		(53)			(53)		1,749	1,749			
100246695	CHERRY HILL	NJ		10/15/2025		1,048		(41)			(41)		1,007	1,007			
100246696	WALTERBORO	SC		10/15/2025		2,230		(97)			(97)		2,133	2,133			
100246697	LAKE WORTH	FL		10/15/2025		102,996		(3,836)			(3,836)		99,160	99,160			
100246698	VACAVILLE	CA		10/15/2025		723		(30)			(30)		693	693			
100246699	WEST HAVERSTRAW	NY		10/15/2025		854		(37)			(37)		817	817			
100246700	FORT WORTH	TX		10/15/2025		475		(10)			(10)		465	465			
100246701	HILLSBOROUGH	NJ		10/15/2025		701		(30)			(30)		671	671			
100246702	MIRAMAR	FL		10/15/2025		1,019		(37)			(37)		982	982			
100246703	HOUSTON	TX		10/15/2025		474		(19)			(19)		455	455			
100246704	BUFFALO	NY		10/15/2025		427		(19)			(19)		408	408			
100246706	WELLFLEET	MA		10/15/2025		157,596		(5,012)			(5,012)		152,584	152,584			
100246707	NEW PORT RICHEY	FL		10/15/2025		556		(3)			(3)		553	553			
100246708	CUMBERLAND	WI		10/15/2025		489		(22)			(22)		467	467			
100246709	VANCOUVER	WA		10/15/2025		3,893		(162)			(162)		3,731	3,731			
100246710	TACOMA	WA		10/15/2025		632		(31)			(31)		601	601			
100246711	SPARTANBURG	SC		10/15/2025		2,277		(91)			(91)		2,186	2,186			
100246712	BEND	OR		10/15/2025		701		(29)			(29)		672	672			
100246713	REDMOND	WA		10/15/2025		3,017		(138)			(138)		2,879	2,879			
100246714	COTTRELLVILLE	MI		10/15/2025		721		(15)			(15)		706	706			
100246715	ATLANTIC BEACH	NC		10/15/2025		1,254		(52)			(52)		1,202	1,202			
100246716	HAYWARD	CA		10/15/2025		512		(25)			(25)		487	487			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246718	NEW ORLEANS	LA		10/15/2025		5,051		(168)			(168)		4,883	4,883			
100246719	QUOGUE	NY		10/15/2025		1,094		(53)			(53)		1,041	1,041			
100246720	TEQUESTA	FL		10/15/2025		432		(15)			(15)		417	417			
100246721	PHILADELPHIA	PA		10/15/2025		510		(21)			(21)		489	489			
100246722	SEVIERVILLE	TN		10/15/2025		1,763		(85)			(85)		1,678	1,678			
100246723	NOLENSVILLE	TN		10/15/2025		1,175		(41)			(41)		1,134	1,134			
100246725	CABOT	AR		10/15/2025		518		(1)			(1)		517	517			
100246726	SANTA ROSA BEACH	FL		10/15/2025		1,009		(11)			(11)		998	998			
100246727	HAVERSTRAW	NY		10/15/2025		1,402		(48)			(48)		1,354	1,354			
100246728	PHOENIX	AZ		10/15/2025		967		(28)			(28)		939	939			
100246729	KATY	TX		10/15/2025		1,796		(86)			(86)		1,710	1,710			
100246730	SAN DIEGO	CA		10/15/2025		15,131		(144)			(144)		14,987	14,987			
100246731	STUART	FL		10/15/2025		1,324		(49)			(49)		1,275	1,275			
100246732	CLARKSON	KY		10/15/2025		1,444		(60)			(60)		1,384	1,384			
100246733	DAYTONA BEACH	FL		10/15/2025		815		(22)			(22)		793	793			
100246734	FORT MYERS	FL		10/15/2025		815		(29)			(29)		786	786			
100246735	MABELVALE	AR		10/15/2025		509		(1)			(1)		508	508			
100246736	LYONS	CO		10/15/2025		1,503		(55)			(55)		1,448	1,448			
100246737	HURON	OH		10/15/2025		421		(11)			(11)		410	410			
100246738	TAMPA	FL		10/15/2025		662		(12)			(12)		650	650			
100246739	ATHENS	OH		10/15/2025		410		(6)			(6)		404	404			
100246740	COLUMBIA	TN		10/15/2025		1,623		(65)			(65)		1,558	1,558			
100246741	WALLKILL	NY		10/15/2025		1,185		(48)			(48)		1,137	1,137			
100246742	THOMASVILLE	NC		10/15/2025		513		(21)			(21)		492	492			
100246743	LAKE OSWEGO	OR		10/15/2025		839		(34)			(34)		805	805			
100246744	NORTH LAS VEGAS	NV		10/15/2025		693		(19)			(19)		674	674			
100246745	FRISCO	TX		10/15/2025		779		(29)			(29)		750	750			
100246746	HASBROUCK HEIGHTS BORO	NJ		10/15/2025		990		(40)			(40)		950	950			
100246747	LAKE OSWEGO	OR		10/15/2025		1,133		(39)			(39)		1,094	1,094			
100246748	PALM COAST	FL		10/15/2025		1,430		(59)			(59)		1,371	1,371			
100246749	HOWELL	MI		10/15/2025		630		(22)			(22)		608	608			
100246750	HURST	TX		10/15/2025		538		(17)			(17)		521	521			
100246751	NORWALK	CT		10/15/2025		20,123		(840)			(840)		19,283	19,283			
100246752	MELBOURNE	FL		10/15/2025		442		(19)			(19)		423	423			
100246753	LONG BEACH	CA		10/15/2025		881		(29)			(29)		852	852			
100246754	NAUGATUCK	CT		10/15/2025		704		(15)			(15)		689	689			
100246755	MAMMOTH LAKES	CA		10/15/2025		1,225		(57)			(57)		1,168	1,168			
100246756	SALIDA	CA		10/15/2025		1,253		(47)			(47)		1,206	1,206			
100246757	CORAL SPRINGS	FL		10/15/2025		607		(26)			(26)		581	581			
100246758	EVERETT	WA		10/15/2025		1,548		(67)			(67)		1,481	1,481			
100246759	SHEFFIELD LAKE	OH		10/15/2025		1,622		(59)			(59)		1,563	1,563			
100246761	CUMMING	GA		10/15/2025		3,153		(108)			(108)		3,045	3,045			
100246763	LOWVILLE	NY		10/15/2025		420		(20)			(20)		400	400			
100246764	BAKERSFIELD	CA		10/15/2025		552		(14)			(14)		538	538			
100246765	GREEN MOUNTAIN FALLS	CO		10/15/2025		1,134		(25)			(25)		1,109	1,109			
100246766	TAHOMA	CA		10/15/2025		1,225		(57)			(57)		1,168	1,168			
100246767	BRIDGEWATER	CT		10/15/2025		513		(13)			(13)		500	500			
100246768	SPOKANE VALLEY	WA		10/15/2025		835		(37)			(37)		798	798			
100246769	STEAMBOAT SPRINGS	CO		10/15/2025		1,714		(44)			(44)		1,670	1,670			
100246770	CHARLESTON	SC		10/15/2025		1,003		(18)			(18)		985	985			
100246771	ARLINGTON	TX		10/15/2025		699		(18)			(18)		681	681			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246772	VANCOUVER	WA		10/15/2025		673		(30)			(30)		643	643			
100246773	BROOKHAVEN	PA		10/15/2025		651		(28)			(28)		623	623			
100246774	LEESVILLE	SC		10/15/2025		546		(27)			(27)		519	519			
100246776	PORT ORANGE	FL		10/15/2025		484		(9)			(9)		475	475			
100246777	NORTH TONAWANDA	NY		10/15/2025		572		(29)			(29)		543	543			
100246778	STROUDSBURG	PA		10/15/2025		4,273		(114)			(114)		4,159	4,159			
100246780	PHOENIX	AZ		10/15/2025		537		(11)			(11)		526	526			
100246781	PHOENIX	AZ		10/15/2025		655		(24)			(24)		631	631			
100246782	DANBURY	WI		10/15/2025		740		(19)			(19)		721	721			
100246783	COLLINSVILLE	CT		10/15/2025		1,118		(42)			(42)		1,076	1,076			
100246785	LOGANVILLE	GA		10/15/2025		2,712		(67)			(67)		2,645	2,645			
100246786	PROVINCETOWN	MA		10/15/2025		3,526		(87)			(87)		3,439	3,439			
100246787	FREEPORT	FL		10/15/2025		1,211		(46)			(46)		1,165	1,165			
100246788	ENNIS	MT		10/15/2025		3,633		(150)			(150)		3,483	3,483			
100246789	NEW BRUNSWICK	NJ		10/15/2025		8,153		(189)			(189)		7,964	7,964			
100246790	BRADENTON	FL		10/15/2025		859		(36)			(36)		823	823			
100246791	HAVERSTRAW	NY		10/15/2025		814		(35)			(35)		779	779			
100246792	POMPANO BEACH	FL		10/15/2025		4,382		(199)			(199)		4,183	4,183			
100246793	PORT MURRAY	NJ		10/15/2025		977		(13)			(13)		964	964			
100246794	ACCORD	NY		10/15/2025		1,139		(55)			(55)		1,084	1,084			
100246795	SHERWOOD	AR		10/15/2025		517		(1)			(1)		516	516			
100246796	COLLEGEVILLE	PA		10/15/2025		4,104		(89)			(89)		4,015	4,015			
100246797	CHICAGO	IL		10/15/2025		4,183		(129)			(129)		4,054	4,054			
100246798	SEATTLE	WA		10/15/2025		3,249		(113)			(113)		3,136	3,136			
100246799	MEMPHIS	TN		10/15/2025		563							563	563			
100246800	MEMPHIS	TN		10/15/2025		553		(1)			(1)		552	552			
100246801	ALBRIGHTSVILLE	PA		10/15/2025		877		(40)			(40)		837	837			
100246802	SNOHOMISH	WA		10/15/2025		3,585		(52)			(52)		3,533	3,533			
100246803	MYRTLE BEACH	SC		10/15/2025		683		(30)			(30)		653	653			
100246804	PASADENA	CA		10/15/2025		1,451		(60)			(60)		1,391	1,391			
100246805	WATERVILLE	MN		10/15/2025		830		(18)			(18)		812	812			
100246806	BUFFALO	NY		10/15/2025		431		(19)			(19)		412	412			
100246807	CENTERVILLE	MA		10/15/2025		2,462		(294)			(294)		2,168	2,168			
100246809	JACKSONVILLE	OR		10/15/2025		714		(15)			(15)		699	699			
100246810	TITUSVILLE	FL		10/15/2025		609		(13)			(13)		596	596			
100246811	HOPEWELL	NJ		10/15/2025		538		(24)			(24)		514	514			
100246812	LITTLE EGG HARBOR TWP	NJ		10/15/2025		2,518		(84)			(84)		2,434	2,434			
100246813	VILONIA	AR		10/15/2025		511		(22)			(22)		489	489			
100246814	DENVER	CO		10/15/2025		1,754		(73)			(73)		1,681	1,681			
100246815	TRUMBULL	CT		10/15/2025		1,121		(46)			(46)		1,075	1,075			
100246816	EL PASO	TX		10/15/2025		595		(17)			(17)		578	578			
100246817	RIDGEFIELD	CT		10/15/2025		2,749		(102)			(102)		2,647	2,647			
100246818	CHEEKTOWAGA	NY		10/15/2025		486		(22)			(22)		464	464			
100246819	SAINT PETERSBURG	FL		10/15/2025		771		(29)			(29)		742	742			
100246820	INDIANAPOLIS	IN		10/15/2025		400		(12)			(12)		388	388			
100246821	KISSIMMEE	FL		10/16/2025		1,075		(34)			(34)		1,041	1,041			
100246822	SPRING CITY	PA		10/16/2025		641		(30)			(30)		611	611			
100246824	TUCSON	AZ		10/16/2025		3,967		(93)			(93)		3,874	3,874			
100246825	ARRINGTON	TN		10/16/2025		769		(36)			(36)		733	733			
100246826	BURTON	MI		10/16/2025		540		(25)			(25)		515	515			
100246827	FRAMINGHAM	MA		10/16/2025		1,129		(43)			(43)		1,086	1,086			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100246828	HUNTINGTON PARK	CA		10/16/2025		1,948		(91)			(91)		1,857	1,857			
100246829	LOS ANGELES	CA		10/16/2025		2,369		(111)			(111)		2,258	2,258			
100246830	LOS ANGELES	CA		10/16/2025		3,176		(137)			(137)		3,039	3,039			
100246832	NAPLES	FL		10/16/2025		819		(38)			(38)		781	781			
100246833	LA FOLLETTE	TN		10/16/2025		913		(38)			(38)		875	875			
100246834	LAKE HAVASU CITY	AZ		10/16/2025		2,787		(125)			(125)		2,662	2,662			
100246835	MAHWAH	NJ		10/16/2025		1,035		(31)			(31)		1,004	1,004			
100246836	DALLAS	TX		10/16/2025		1,914		(90)			(90)		1,824	1,824			
100246837	FRISCO	TX		10/16/2025		6,897		(255)			(255)		6,642	6,642			
100246838	SAN CARLOS	CA		10/16/2025		3,910		(124)			(124)		3,786	3,786			
100246840	POMPANO BEACH	FL		10/16/2025		4,772		(174)			(174)		4,598	4,598			
100246841	SAN JOSE	CA		10/16/2025		464		(10)			(10)		454	454			
100246843	BROOKLYN	NY		10/16/2025		2,748		(64)			(64)		2,684	2,684			
100246844	LAGUNA NIGUEL	CA		10/16/2025		92,916		(2,953)			(2,953)		89,963	89,963			
100246845	LOS ANGELES	CA		10/16/2025		2,036		(78)			(78)		1,958	1,958			
100246846	LAS VEGAS	NV		10/16/2025		1,017		(47)			(47)		970	970			
100246847	BAINBRIDGE ISLAND	WA		10/16/2025		1,734		(73)			(73)		1,661	1,661			
100246848	ADELANTO	CA		10/16/2025		694		(33)			(33)		661	661			
100246852	CAPE CORAL	FL		10/16/2025		569		(27)			(27)		542	542			
100246853	ALBUQUERQUE	NM		10/16/2025		500		(22)			(22)		478	478			
100246854	SIMI VALLEY	CA		10/17/2025		1,536		(43)			(43)		1,493	1,493			
100246855	LOS ANGELES	CA		10/17/2025		1,622		(53)			(53)		1,569	1,569			
100246856	HUNTINGTON BEACH	CA		10/17/2025		41,422		(1,279)			(1,279)		40,143	40,143			
100246857	BRISTOL	CT		10/17/2025		578		(11)			(11)		567	567			
100246858	LOXAHATCHEE	FL		10/17/2025		6,641		(267)			(267)		6,374	6,374			
100246859	NORTHRIDGE	CA		10/17/2025		2,329		(107)			(107)		2,222	2,222			
100246860	NORWALK	CA		10/17/2025		1,934		(55)			(55)		1,879	1,879			
100246861	LADY LAKE	FL		10/17/2025		1,472		(12)			(12)		1,460	1,460			
100246862	SANTA ANA	CA		10/17/2025		1,785		(47)			(47)		1,738	1,738			
100246863	MANASSAS	VA		10/17/2025		750							750	750			
100246865	MORONGO VALLEY	CA		10/17/2025		2,563		(62)			(62)		2,501	2,501			
100246867	WASHINGTON	DC		10/17/2025		1,278		(13)			(13)		1,265	1,265			
100246868	HIALEAH	FL		10/17/2025		508		(20)			(20)		488	488			
100246869	OCOEE	FL		10/17/2025		1,043		(24)			(24)		1,019	1,019			
100246870	SANDPOINT	ID		10/17/2025		1,071		(39)			(39)		1,032	1,032			
100246871	RIVERVIEW	FL		10/17/2025		2,202		(79)			(79)		2,123	2,123			
100246872	LA VERNE	CA		10/17/2025		2,888		(41)			(41)		2,847	2,847			
100246873	MURRIETA	CA		10/17/2025		1,354		(46)			(46)		1,308	1,308			
100246874	LONG BEACH	CA		10/17/2025		1,240		(36)			(36)		1,204	1,204			
100246875	FOND DU LAC	WI		10/17/2025		410		(8)			(8)		402	402			
100246876	ENCINO AREA LOS ANGELES	CA		10/17/2025		7,977		(375)			(375)		7,602	7,602			
100246877	RIDGEFIELD	NJ		10/17/2025		1,861		(37)			(37)		1,824	1,824			
100246878	LOS ANGELES	CA		10/17/2025		2,809		(98)			(98)		2,711	2,711			
100246879	BAYTOWN	TX		10/17/2025		668		(3)			(3)		665	665			
100246880	SAN BERNARDINO	CA		10/17/2025		2,208		(93)			(93)		2,115	2,115			
100246881	ORLANDO	FL		10/17/2025		511		(24)			(24)		487	487			
100246882	MORENO VALLEY	CA		10/17/2025		12,642		(172)			(172)		12,470	12,470			
100246883	NIANTIC	CT		10/17/2025		538		(13)			(13)		525	525			
100246884	LA HABRA	CA		10/17/2025		907		(22)			(22)		885	885			
100246885	VERO BEACH	FL		10/17/2025		415		(8)			(8)		407	407			
100246887	BOUNTIFUL	UT		10/17/2025		1,384		(56)			(56)		1,328	1,328			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246888	JACKSONVILLE	FL		10/17/2025		340		7			7		347	347			
100246889	DOWNEY	CA		10/17/2025		2,232		(81)			(81)		2,151	2,151			
100246890	PERRIS	CA		10/17/2025		113,404		(1,498)			(1,498)		111,906	111,906			
100246891	HOMESTEAD	FL		10/17/2025		585		(26)			(26)		559	559			
100246892	FAYETTEVILLE	GA		10/17/2025		1,108		(52)			(52)		1,056	1,056			
100246893	TORRINGTON	CT		10/17/2025		492		(5)			(5)		487	487			
100246894	BALDWIN PARK	CA		10/17/2025		875		(35)			(35)		840	840			
100246895	PARKLAND	FL		10/17/2025		2,907		(77)			(77)		2,830	2,830			
100246896	PLEASANTON	CA		10/17/2025		7,861		(270)			(270)		7,591	7,591			
100246897	CAPE CORAL	FL		10/17/2025		634		(20)			(20)		614	614			
100246898	LA PUENTE	CA		10/17/2025		1,258		(38)			(38)		1,220	1,220			
100246899	RESEDA	CA		10/17/2025		1,727		(30)			(30)		1,697	1,697			
100246900	SPARKS	NV		10/17/2025		271,346		(7,367)			(7,367)		263,979	263,979			
100246901	OAKLAND	CA		10/17/2025		1,115		(21)			(21)		1,094	1,094			
100246902	CAPE CORAL	FL		10/17/2025		3,463		(146)			(146)		3,317	3,317			
100246903	HOUSTON	TX		10/17/2025		759		(2)			(2)		757	757			
100246904	FRESNO	CA		10/17/2025		1,004		(45)			(45)		959	959			
100246905	LITTLE ROCK	AR		10/17/2025		2,286		2			2		2,288	2,288			
100246906	BURBANK	CA		10/17/2025		3,726		(110)			(110)		3,616	3,616			
100246907	PASADENA	MD		10/17/2025		1,377		(50)			(50)		1,327	1,327			
100246908	OKLAHOMA CITY	OK		10/17/2025		331		9			9		340	340			
100246909	DEARBORN	MI		10/17/2025		378		(18)			(18)		360	360			
100246910	LUBBOCK	TX		10/17/2025		493		(2)			(2)		491	491			
100246911	FONTANA	CA		10/17/2025		972		(46)			(46)		926	926			
100246912	CORTE MADERA	CA		10/17/2025		990		(26)			(26)		964	964			
100246913	COALINGA	CA		10/17/2025		2,461		(65)			(65)		2,396	2,396			
100246914	LA CROSSE	WI		10/17/2025		413		2			2		415	415			
100246915	MIAMI	FL		10/17/2025		631		(22)			(22)		609	609			
100246916	KISSIMMEE	FL		10/17/2025		929		(13)			(13)		916	916			
100246919	SURPRISE	AZ		10/17/2025		2,294		(45)			(45)		2,249	2,249			
100246920	PAHRUMP	NV		10/17/2025		604		(28)			(28)		576	576			
100246921	SANTA ROSA	CA		10/17/2025		1,042		(42)			(42)		1,000	1,000			
100246922	LITTLE ROCK	AR		10/17/2025		591		(24)			(24)		567	567			
100246923	SAN FERNANDO	CA		10/17/2025		1,762		(73)			(73)		1,689	1,689			
100246924	MENDOTA	CA		10/17/2025		688		(20)			(20)		668	668			
100246925	BATON ROUGE	LA		10/17/2025		513		(18)			(18)		495	495			
100246926	SANTA CLARITA	CA		10/17/2025		879		(27)			(27)		852	852			
100246927	MODESTO	CA		10/17/2025		1,721		(73)			(73)		1,648	1,648			
100246928	AURORA	CO		10/17/2025		4,337		(204)			(204)		4,133	4,133			
100246929	SAN BERNARDINO	CA		10/17/2025		1,130		(8)			(8)		1,122	1,122			
100246930	MIAMI LAKES	FL		10/17/2025		1,341		(27)			(27)		1,314	1,314			
100246931	LOS ANGELES	CA		10/17/2025		914		(38)			(38)		876	876			
100246932	SAN LORENZO	CA		10/17/2025		1,237		(39)			(39)		1,198	1,198			
100246933	PLANT CITY	FL		10/17/2025		1,476		(51)			(51)		1,425	1,425			
100246934	LAS VEGAS	NV		10/17/2025		1,136		(53)			(53)		1,083	1,083			
100246935	NORCO	CA		10/17/2025		2,183		(66)			(66)		2,117	2,117			
100246936	JOHNS ISLAND	SC		10/17/2025		929		(32)			(32)		897	897			
100246937	FLOWER MOUND	TX		10/17/2025		950		(26)			(26)		924	924			
100246938	LA CENTER	WA		10/17/2025		2,052		(77)			(77)		1,975	1,975			
100246939	HOUSTON	TX		10/17/2025		351		(8)			(8)		343	343			
100246940	SACRAMENTO	CA		10/17/2025		501		(22)			(22)		479	479			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246941	CHANDLER	AZ		10/17/2025		883		(27)			(27)		856	856			
100246942	MORGAN HILL	CA		10/17/2025		3,643		(102)			(102)		3,541	3,541			
100246943	FORT MYERS	FL		10/17/2025		765		(21)			(21)		744	744			
100246944	RACINE	WI		10/17/2025		305		(2)			(2)		303	303			
100246945	LOS ANGELES	CA		10/17/2025		1,149		(38)			(38)		1,111	1,111			
100246946	CADDO MILLS	TX		10/17/2025		1,710		(78)			(78)		1,632	1,632			
100246947	LANSING	MI		10/17/2025		473		(10)			(10)		463	463			
100246948	HOMOSASSA	FL		10/17/2025		518		(19)			(19)		499	499			
100246949	BRANDON	FL		10/17/2025		548		(26)			(26)		522	522			
100246950	CHARLOTTE	NC		10/17/2025		454		(21)			(21)		433	433			
100246953	SAINT AUGUSTINE	FL		10/17/2025		628		(30)			(30)		598	598			
100246954	COTO DE CAZA	CA		10/17/2025		7,602		(281)			(281)		7,321	7,321			
100246955	AUSTIN	TX		10/17/2025		1,975		(46)			(46)		1,929	1,929			
100246956	TULSA	OK		10/17/2025		278		(4)			(4)		274	274			
100246957	EL CAJON	CA		10/17/2025		987		(42)			(42)		945	945			
100246958	MT. CRESTED BUTTE	CO		10/17/2025		729		(33)			(33)		696	696			
100246959	PACOIMA	CA		10/17/2025		1,644		(50)			(50)		1,594	1,594			
100246960	SCOTTSDALE	AZ		10/17/2025		2,867		(90)			(90)		2,777	2,777			
100246961	SAINT LOUIS	MO		10/17/2025		624		(25)			(25)		599	599			
100246962	SAN DIEGO	CA		10/17/2025		3,182		(103)			(103)		3,079	3,079			
100246963	BRANDON	FL		10/17/2025		4,306		(153)			(153)		4,153	4,153			
100246964	AUSTIN	TX		10/17/2025		765		(19)			(19)		746	746			
100246965	FORT COLLINS	CO		10/17/2025		9,621		(205)			(205)		9,416	9,416			
100246966	GILBERT	AZ		10/17/2025		3,767		(123)			(123)		3,644	3,644			
100246967	SKOKIE	IL		10/17/2025		2,464		(76)			(76)		2,388	2,388			
100246968	HOOVER	AL		10/17/2025		3,232		(57)			(57)		3,175	3,175			
100246969	TAMPA	FL		10/17/2025		1,429		(22)			(22)		1,407	1,407			
100246970	FORESTVILLE	CA		10/17/2025		10,363		(363)			(363)		10,000	10,000			
100246971	PLEASANT HILL	CA		10/17/2025		2,207		(78)			(78)		2,129	2,129			
100246972	SANTA CRUZ	CA		10/17/2025		1,575		(62)			(62)		1,513	1,513			
100246974	AUGUSTA	GA		10/17/2025		480		(16)			(16)		464	464			
100246975	MAGNOLIA	TX		10/17/2025		897		(16)			(16)		881	881			
100246976	YUMA	AZ		10/17/2025		503		(12)			(12)		491	491			
100246977	GRESHAM	OR		10/17/2025		1,442		(68)			(68)		1,374	1,374			
100246979	TOTOWA	NJ		10/17/2025		2,628		(98)			(98)		2,530	2,530			
100246980	COPPEROPOLIS	CA		10/17/2025		1,503		(57)			(57)		1,446	1,446			
100246981	ALHAMBRA	CA		10/17/2025		2,783		(64)			(64)		2,719	2,719			
100246982	CAPE CORAL	FL		10/17/2025		839		(29)			(29)		810	810			
100246984	LITTLETON	CO		10/17/2025		1,246		(36)			(36)		1,210	1,210			
100246985	BRECKENRIDGE	CO		10/17/2025		3,840		(150)			(150)		3,690	3,690			
100246986	SALT LAKE CITY	UT		10/17/2025		3,301		(105)			(105)		3,196	3,196			
100246987	THOUSAND OAKS	CA		10/17/2025		2,676		(57)			(57)		2,619	2,619			
100246989	HENDERSON	NV		10/17/2025		3,298		(114)			(114)		3,184	3,184			
100246990	MURRIETA	CA		10/17/2025		1,410		(62)			(62)		1,348	1,348			
100246991	TAMPA	FL		10/17/2025		893		(33)			(33)		860	860			
100246993	MENIFEE	CA		10/21/2025		932		(31)			(31)		901	901			
100246994	MORRO BAY	CA		10/21/2025		2,839		(58)			(58)		2,781	2,781			
100246996	CHULA VISTA	CA		10/21/2025		2,202		(70)			(70)		2,132	2,132			
100246997	HINGHAM	MA		10/21/2025		3,091		(103)			(103)		2,988	2,988			
100246998	SANTA MARIA	CA		10/21/2025		2,383		(75)			(75)		2,308	2,308			
100246999	BOYNTON BEACH	FL		10/21/2025		2,832		(83)			(83)		2,749	2,749			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247000	GRAFORD	TX		10/21/2025		1,002		(19)			(19)		983	983			
100247001	CORAL SPRINGS	FL		10/21/2025		2,452		(49)			(49)		2,403	2,403			
100247002	FRESNO	CA		10/21/2025		980		(33)			(33)		947	947			
100247003	BEVERLY	NJ		10/21/2025		1,035		(30)			(30)		1,005	1,005			
100247004	OCEANSIDE	CA		10/22/2025		4,463		(156)			(156)		4,307	4,307			
100247005	CROWLEY	TX		10/22/2025		751		(26)			(26)		725	725			
100247006	BRANDENTON	FL		10/22/2025		1,751		(59)			(59)		1,692	1,692			
100247007	MCKINNEY	TX		10/22/2025		1,043		(40)			(40)		1,003	1,003			
100247008	HOUSTON	TX		10/22/2025		4,948		(197)			(197)		4,751	4,751			
100247009	CONCORD	CA		10/22/2025		430		(15)			(15)		415	415			
100247010	KNIGHTDALE	NC		10/22/2025		878		(30)			(30)		848	848			
100247011	SIMPSONVILLE	SC		10/22/2025		1,782		(23)			(23)		1,759	1,759			
100247012	MCKINNEY	TX		10/22/2025		654		(24)			(24)		630	630			
100247013	SURFSIDE BCH	SC		10/22/2025		46,735		(853)			(853)		45,882	45,882			
100247014	PASO ROBLES	CA		10/22/2025		1,786		(41)			(41)		1,745	1,745			
100247015	MARSHALL	NC		10/22/2025		388		(17)			(17)		371	371			
100247016	MCKINNEY	TX		10/22/2025		918		(13)			(13)		905	905			
100247017	TOLAR	TX		10/22/2025		543		(13)			(13)		530	530			
100247018	FRESNO	CA		10/22/2025		2,303		(59)			(59)		2,244	2,244			
100247019	CROSBY	TX		10/22/2025		79,198		4,705			4,705		83,903	83,903			
100247020	MANTECA	CA		10/22/2025		1,288		(29)			(29)		1,259	1,259			
100247021	HAMPSTEAD	NH		10/22/2025		1,505		(53)			(53)		1,452	1,452			
100247022	JENSEN BEACH	FL		10/22/2025		877		(25)			(25)		852	852			
100247023	KEMAH	TX		10/22/2025		655		10			10		665	665			
100247024	ZEBULON	NC		10/22/2025		1,824		(40)			(40)		1,784	1,784			
100247026	SPRING LAKE PARK	MN		10/22/2025		401		(16)			(16)		385	385			
100247027	MONT BELVIEU	TX		10/22/2025		609		(20)			(20)		589	589			
100247028	LONGS	SC		10/22/2025		599		37			37		636	636			
100247030	CHARLOTTE	NC		10/22/2025		1,625		(38)			(38)		1,587	1,587			
100247031	KEMAH	TX		10/22/2025		1,598		(27)			(27)		1,571	1,571			
100247032	LA GRANGE	NC		10/22/2025		874		(23)			(23)		851	851			
100247033	LAKE ALFRED	FL		10/22/2025		702		(10)			(10)		692	692			
100247034	RIO RICO	AZ		10/22/2025		831		(30)			(30)		801	801			
100247035	REISTERSTOWN	MD		10/22/2025		377		(10)			(10)		367	367			
100247037	LAWRENCE	KS		10/22/2025		567		(25)			(25)		542	542			
100247038	LAUDERDALE LAKES	FL		10/22/2025		998		(12)			(12)		986	986			
100247039	LAUREL	MT		10/22/2025		404		(18)			(18)		386	386			
100247040	LAWRENCEVILLE	GA		10/22/2025		933		(26)			(26)		907	907			
100247041	CHARLOTTE	NC		10/22/2025		780		(17)			(17)		763	763			
100247042	CONOVER	NC		10/22/2025		2,571		(57)			(57)		2,514	2,514			
100247043	CALABASH	NC		10/22/2025		1,082		75			75		1,157	1,157			
100247044	MANTECA	CA		10/22/2025		859		(41)			(41)		818	818			
100247045	DENVER	CO		10/22/2025		10,043		(408)			(408)		9,635	9,635			
100247046	MCKINNEY	TX		10/22/2025		894		(31)			(31)		863	863			
100247047	NAPA	CA		10/22/2025		2,205		(44)			(44)		2,161	2,161			
100247049	SAN DIEGO	CA		10/22/2025		729		(12)			(12)		717	717			
100247050	SIMPSONVILLE	SC		10/22/2025		665		(14)			(14)		651	651			
100247051	MEBANE	NC		10/22/2025		691		24			24		715	715			
100247052	WORCESTER	MA		10/22/2025		688		(17)			(17)		671	671			
100247053	LAWRENCEVILLE	GA		10/22/2025		933		(26)			(26)		907	907			
100247054	NEWNAN	GA		10/22/2025		668		(21)			(21)		647	647			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247056	NASHUA	NH		10/22/2025		819		(20)			(20)		799	799			
100247057	REDLANDS	CA		10/22/2025		1,322		(41)			(41)		1,281	1,281			
100247058	PARSIPPANY	NJ		10/22/2025		802		(27)			(27)		775	775			
100247059	CHARLOTTE	NC		10/22/2025		1,771		(16)			(16)		1,755	1,755			
100247060	LONGS	SC		10/22/2025		6,176		(126)			(126)		6,050	6,050			
100247061	NEW YORK	NY		10/22/2025		4,579		(82)			(82)		4,497	4,497			
100247062	HYATTSVILLE	MD		10/22/2025		839		(27)			(27)		812	812			
100247063	SOUTH OGDEN	UT		10/22/2025		697		(12)			(12)		685	685			
100247064	ROANOKE	VA		10/22/2025		466		(17)			(17)		449	449			
100247065	LYNDHURST	NJ		10/22/2025		9,597		(318)			(318)		9,279	9,279			
100247066	ROMEOVILLE	IL		10/22/2025		538		(15)			(15)		523	523			
100247067	CHINCOTEAGUE ISLAND	VA		10/22/2025		597		(22)			(22)		575	575			
100247068	CANTON	GA		10/22/2025		1,634		(30)			(30)		1,604	1,604			
100247069	LEWES	DE		10/22/2025		1,391		(39)			(39)		1,352	1,352			
100247070	DUXBURY	MA		10/22/2025		1,100		(34)			(34)		1,066	1,066			
100247071	DALLAS	TX		10/22/2025		703		(25)			(25)		678	678			
100247073	CAMERON	NC		10/22/2025		579		(15)			(15)		564	564			
100247074	WESTERVILLE	OH		10/22/2025		1,414		(53)			(53)		1,361	1,361			
100247075	CHARLOTTE	NC		10/22/2025		699		(17)			(17)		682	682			
100247076	ADAIRSVILLE	GA		10/22/2025		575		(26)			(26)		549	549			
100247077	LANSING	MI		10/22/2025		1,333		(29)			(29)		1,304	1,304			
100247078	ROHNERT PARK	CA		10/22/2025		7,091		(245)			(245)		6,846	6,846			
100247079	WAYNESBORO	PA		10/22/2025		692		(20)			(20)		672	672			
100247080	MAGNOLIA	TX		10/22/2025		1,233		(34)			(34)		1,199	1,199			
100247081	NEWRY	ME		10/22/2025		1,716		(38)			(38)		1,678	1,678			
100247082	PALM COAST	FL		10/22/2025		694		41			41		735	735			
100247083	ROUND ROCK	TX		10/22/2025		628		17			17		645	645			
100247084	GREENEVILLE	TN		10/22/2025		396		(22)			(22)		374	374			
100247085	PUNTA GORDA	FL		10/22/2025		644		(9)			(9)		635	635			
100247086	MT PLEASANT	SC		10/22/2025		485		(18)			(18)		467	467			
100247087	ADAIRSVILLE	GA		10/22/2025		613		(24)			(24)		589	589			
100247088	INDIAN LAND	SC		10/22/2025		1,005		(28)			(28)		977	977			
100247089	FORT WORTH	TX		10/22/2025		633		(18)			(18)		615	615			
100247090	RANDOLPH	MA		10/22/2025		4,328		(163)			(163)		4,165	4,165			
100247091	LONG BEACH	WA		10/22/2025		690		(17)			(17)		673	673			
100247092	NOVATO	CA		10/22/2025		1,902		(52)			(52)		1,850	1,850			
100247093	CHARLOTTE	NC		10/22/2025		759		(25)			(25)		734	734			
100247094	MILFORD	DE		10/22/2025		832		(15)			(15)		817	817			
100247095	FAIRVIEW	TN		10/22/2025		710		(15)			(15)		695	695			
100247096	SURPRISE	AZ		10/22/2025		1,652		185			185		1,837	1,837			
100247098	BEAVER	PA		10/22/2025		609		(20)			(20)		589	589			
100247099	MCKINNEY	TX		10/22/2025		664		(16)			(16)		648	648			
100247100	CAPE CORAL	FL		10/22/2025		619		(30)			(30)		589	589			
100247101	WAYNESBORO	PA		10/22/2025		631		(20)			(20)		611	611			
100247103	DENTON	TX		10/22/2025		534		(25)			(25)		509	509			
100247104	LAS VEGAS	NV		10/22/2025		514		(16)			(16)		498	498			
100247107	CHICAGO	IL		10/22/2025		1,178		(36)			(36)		1,142	1,142			
100247109	CONCORD	NC		10/22/2025		1,125		(33)			(33)		1,092	1,092			
100247110	PHOENIXVILLE	PA		10/22/2025		684		(22)			(22)		662	662			
100247111	BRADFORD	MA		10/22/2025		664		(15)			(15)		649	649			
100247113	MORRIS PLAINS	NJ		10/22/2025		104,424		(3,151)			(3,151)		101,273	101,273			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247114	MONROE	NC		10/22/2025		784		(9)			(9)		775	775			
100247115	CINCINNATI	OH		10/22/2025		934		(33)			(33)		901	901			
100247116	HUMMELSTOWN	PA		10/22/2025		540		(14)			(14)		526	526			
100247117	BRIDGETON	NJ		10/22/2025		384		(17)			(17)		367	367			
100247118	CONYERS	GA		10/22/2025		771		(22)			(22)		749	749			
100247119	SANTA FE SPRINGS	CA		10/23/2025		1,371		(52)			(52)		1,319	1,319			
100247120	LOS ANGELES	CA		10/23/2025		1,464		(54)			(54)		1,410	1,410			
100247121	CARMICHAEL	CA		10/23/2025		1,245		(49)			(49)		1,196	1,196			
100247124	FONTANA	CA		10/23/2025		2,226		(68)			(68)		2,158	2,158			
100247125	JURUPA VALLEY	CA		10/23/2025		759		(35)			(35)		724	724			
100247126	ADELANTO	CA		10/23/2025		671		(22)			(22)		649	649			
100247127	ODENVILLE	AL		10/23/2025		785		(18)			(18)		767	767			
100247128	TALLAHASSEE	FL		10/23/2025		441		(8)			(8)		433	433			
100247129	VIRGINIA BEACH	VA		10/23/2025		1,861		(46)			(46)		1,815	1,815			
100247130	WHEELING	IL		10/23/2025		468		(11)			(11)		457	457			
100247131	IDYLLWILD	CA		10/23/2025		532		(18)			(18)		514	514			
100247132	CALIFORNIA CITY	CA		10/23/2025		772		(18)			(18)		754	754			
100247133	TEHACHAPI	CA		10/23/2025		847		(21)			(21)		826	826			
100247134	CRANBERRY TOWNSHIP	PA		10/23/2025		820		(30)			(30)		790	790			
100247135	RUNNING SPRINGS	CA		10/23/2025		762		(10)			(10)		752	752			
100247136	KENNESAW	GA		10/23/2025		642		(15)			(15)		627	627			
100247139	CANYON LAKE	CA		11/14/2025		1,481		(43)			(43)		1,438	1,438			
100247140	NORTHRIDGE	CA		11/14/2025		5,356		(123)			(123)		5,233	5,233			
100247141	LAGUNA HILLS	CA		11/14/2025		943		(44)			(44)		899	899			
100247144	SCOTTSDALE	AZ		11/14/2025		4,388		(30)			(30)		4,358	4,358			
100247145	DALLAS	TX		11/14/2025		6,738		(236)			(236)		6,502	6,502			
100247148	ALLENTOWN	PA		11/14/2025		733		(19)			(19)		714	714			
100247150	SAINT PETERSBURG	FL		11/14/2025		685		(29)			(29)		656	656			
100247153	STATESVILLE	NC		11/14/2025		210		(10)			(10)		200	200			
100247155	MCMINNVILLE	OR		11/14/2025		1,585		(61)			(61)		1,524	1,524			
100247156	SCOTTSDALE	AZ		11/14/2025		1,838		(38)			(38)		1,800	1,800			
100247158	LA MIRADA	CA		11/14/2025		2,481		(117)			(117)		2,364	2,364			
100247160	BONSALL	CA		11/14/2025		8,833		(237)			(237)		8,596	8,596			
100247161	INLET BEACH	FL		11/14/2025		1,691		(65)			(65)		1,626	1,626			
100247162	MYRTLE BEACH	SC		11/14/2025		742		(35)			(35)		707	707			
100247164	LAGUNA NIGUEL	CA		11/14/2025		6,920		(158)			(158)		6,762	6,762			
100247165	MANTECA	CA		11/14/2025		1,251		(44)			(44)		1,207	1,207			
100247166	CEDAR PARK	TX		11/14/2025		384		(18)			(18)		366	366			
100247167	LIHUE	HI		11/14/2025		2,522		(103)			(103)		2,419	2,419			
100247168	OCEANSIDE	CA		11/14/2025		2,894		(113)			(113)		2,781	2,781			
100247169	RENO	NV		11/14/2025		2,988		(86)			(86)		2,902	2,902			
100247171	BURBANK	CA		11/14/2025		2,320		(59)			(59)		2,261	2,261			
100247173	WOODBURY	MN		11/14/2025		1,041		(31)			(31)		1,010	1,010			
100247174	FLORISSANT	CO		10/23/2025		1,369		(54)			(54)		1,315	1,315			
100247175	GRAND JCT	CO		10/23/2025		907		(34)			(34)		873	873			
100247176	FORT COLLINS	CO		10/23/2025		1,190		(32)			(32)		1,158	1,158			
100247177	CAPE CARTERET	NC		10/23/2025		6,147		(185)			(185)		5,962	5,962			
100247178	NESHKORO	WI		10/23/2025		646		(23)			(23)		623	623			
100247179	NEW SMYRNA BEACH	FL		10/23/2025		1,098		(40)			(40)		1,058	1,058			
100247180	BIG BEAR CITY	CA		10/23/2025		1,305		(37)			(37)		1,268	1,268			
100247181	ANTHONY	NM		10/23/2025		944		(17)			(17)		927	927			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247182	VAN ALSTYNE	TX		10/23/2025		691		(26)			(26)		665	665			
100247183	RENO	NV		10/23/2025		2,238		(59)			(59)		2,179	2,179			
100247184	BLOOMINGTON	MN		10/23/2025		806		(13)			(13)		793	793			
100247185	RALEIGH	NC		10/23/2025		776		(11)			(11)		765	765			
100247186	GLEN ALLEN	VA		10/23/2025		885		(19)			(19)		866	866			
100247187	SPOKANE	WA		10/23/2025		606		(22)			(22)		584	584			
100247188	KILL DEVIL HILLS	NC		10/23/2025		1,155		(10)			(10)		1,145	1,145			
100247189	MIDLOTHIAN	VA		10/23/2025		1,788		(50)			(50)		1,738	1,738			
100247190	WHITEFISH BAY	WI		10/23/2025		1,166		(34)			(34)		1,132	1,132			
100247191	ALLENTOWN	PA		10/23/2025		640		(26)			(26)		614	614			
100247194	ATLANTIC CITY	NJ		10/23/2025		978		(34)			(34)		944	944			
100247195	OREM	UT		10/23/2025		723		(24)			(24)		699	699			
100247196	TABERNASH	CO		10/23/2025		6,326		(163)			(163)		6,163	6,163			
100247197	ROTONDA WEST	FL		10/23/2025		1,024		(42)			(42)		982	982			
100247198	BROKEN BOW	OK		10/23/2025		989		(21)			(21)		968	968			
100247199	WENDELL	NC		10/23/2025		787		(26)			(26)		761	761			
100247200	NAPLES	FL		10/23/2025		643		(28)			(28)		615	615			
100247201	BERLIN	MD		10/23/2025		750		(29)			(29)		721	721			
100247202	MC HENRY	MD		10/23/2025		2,953		(92)			(92)		2,861	2,861			
100247203	REDDING	CA		10/23/2025		693		(23)			(23)		670	670			
100247204	OCEAN VIEW	DE		10/23/2025		5,005		(147)			(147)		4,858	4,858			
100247205	E WENATCHEE	WA		10/23/2025		1,265		(17)			(17)		1,248	1,248			
100247206	PORT TOWNSEND	WA		10/23/2025		17,708		(232)			(232)		17,476	17,476			
100247208	LAS VEGAS	NV		10/23/2025		902		(25)			(25)		877	877			
100247210	ALMA	CO		10/23/2025		956		(17)			(17)		939	939			
100247211	OCEAN CITY	MD		10/23/2025		2,311		(78)			(78)		2,233	2,233			
100247212	NOBLESVILLE	IN		10/23/2025		889		(26)			(26)		863	863			
100247213	CLIFTON TWP	PA		10/23/2025		672		(26)			(26)		646	646			
100247214	CHARLOTTE	NC		10/23/2025		800		(23)			(23)		777	777			
100247215	VAIL	AZ		10/23/2025		1,499		(50)			(50)		1,449	1,449			
100247216	PFLUGERVILLE	TX		10/23/2025		763		(24)			(24)		739	739			
100247217	DALLAS	TX		10/23/2025		1,044		(29)			(29)		1,015	1,015			
100247219	BEECH MOUNTAIN	NC		10/23/2025		1,095		(17)			(17)		1,078	1,078			
100247220	TRINITY	TX		10/23/2025		2,664		(72)			(72)		2,592	2,592			
100247221	HOLLAND	PA		10/23/2025		824		(26)			(26)		798	798			
100247222	POST FALLS	ID		10/23/2025		1,591		(39)			(39)		1,552	1,552			
100247223	SEVIERVILLE	TN		10/23/2025		998		(11)			(11)		987	987			
100247224	LAKE PARK	GA		10/23/2025		662		(25)			(25)		637	637			
100247225	CONWAY	SC		10/23/2025		512		(1)			(1)		511	511			
100247226	YUKON	OK		10/23/2025		1,000		(13)			(13)		987	987			
100247227	SAINT CHARLES	IL		10/23/2025		1,198		33			33		1,231	1,231			
100247228	LA GRANGE	NC		10/23/2025		805		26			26		831	831			
100247229	CHICAGO	IL		10/23/2025		1,649		(39)			(39)		1,610	1,610			
100247230	PONTE VEDRA	FL		10/23/2025		1,302		(50)			(50)		1,252	1,252			
100247231	FLAGSTAFF	AZ		10/23/2025		1,744		(43)			(43)		1,701	1,701			
100247232	MIDLAND	TX		10/23/2025		613		(22)			(22)		591	591			
100247233	O FALLON	MO		10/23/2025		547		(21)			(21)		526	526			
100247234	HUBERT	NC		10/23/2025		703		(25)			(25)		678	678			
100247236	CEDAR GLEN	CA		10/23/2025		970		(19)			(19)		951	951			
100247237	SANTA FE	NM		10/23/2025		1,994		(49)			(49)		1,945	1,945			
100247238	LEWES	DE		10/23/2025		1,112		(30)			(30)		1,082	1,082			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247239	LAKE ARROWHEAD	CA		10/23/2025		1,595		(27)			(27)		1,568	1,568			
100247240	PALM COAST	FL		10/23/2025		849		(22)			(22)		827	827			
100247242	VIRGINIA BEACH	VA		10/23/2025		689		(16)			(16)		673	673			
100247243	PORT MANSFIELD	TX		10/23/2025		1,267		(44)			(44)		1,223	1,223			
100247244	DAUPHIN ISLAND	AL		10/23/2025		839		(28)			(28)		811	811			
100247245	FACTORYVILLE	PA		10/23/2025		1,080		(34)			(34)		1,046	1,046			
100247246	ELLIJAY	GA		10/23/2025		809		(28)			(28)		781	781			
100247248	EUREKA	CA		10/23/2025		1,818		(56)			(56)		1,762	1,762			
100247249	MORGANTON	GA		10/23/2025		923		(17)			(17)		906	906			
100247251	CIRCLEVILLE	UT		10/23/2025		580		(22)			(22)		558	558			
100247252	BOONE	NC		10/23/2025		786		(19)			(19)		767	767			
100247254	NEW ORLEANS	LA		10/23/2025		1,535		(57)			(57)		1,478	1,478			
100247255	LAKE HAMILTON	FL		10/23/2025		2,412		60			60		2,472	2,472			
100247256	OAK ISLAND	NC		10/23/2025		1,959		(47)			(47)		1,912	1,912			
100247257	PHILADELPHIA	PA		10/23/2025		1,346		(33)			(33)		1,313	1,313			
100247258	HERMITAGE	PA		10/23/2025		562		(22)			(22)		540	540			
100247259	CEDAR CITY	UT		10/23/2025		664		(23)			(23)		641	641			
100247260	MOUNT JACKSON	VA		10/23/2025		545		(13)			(13)		532	532			
100247261	REHOBOTH BEACH	DE		10/23/2025		830		(21)			(21)		809	809			
100247262	ROUND ROCK	TX		10/23/2025		3,094		(45)			(45)		3,049	3,049			
100247263	SALISBURY	MD		10/23/2025		602		7			7		609	609			
100247264	PHILADELPHIA	PA		10/23/2025		493		(11)			(11)		482	482			
100247265	DARLINGTON	MD		10/23/2025		622		(7)			(7)		615	615			
100247267	STONE MOUNTAIN	GA		10/23/2025		576		(14)			(14)		562	562			
100247268	LAS CRUCES	NM		10/23/2025		953		(17)			(17)		936	936			
100247269	CHEYENNE	WY		10/23/2025		339		(5)			(5)		334	334			
100247270	BELLEFONTE	PA		10/23/2025		526		(7)			(7)		519	519			
100247271	SAINT LOUIS	MO		10/23/2025		544		(10)			(10)		534	534			
100247272	HERNDON	VA		10/23/2025		1,636		(16)			(16)		1,620	1,620			
100247273	ORMOND BEACH	FL		10/23/2025		1,266		37			37		1,303	1,303			
100247274	RICHFIELD	MN		10/23/2025		503		(12)			(12)		491	491			
100247275	SHEFFIELD	AL		10/23/2025		493		(12)			(12)		481	481			
100247276	OMAHA	NE		10/23/2025		627		(13)			(13)		614	614			
100247277	RAMSEY	MN		10/23/2025		16,957		3			3		16,960	16,960			
100247278	HAW RIVER	NC		10/23/2025		838		17			17		855	855			
100247279	TOLLAND	CT		10/23/2025		493		1			1		494	494			
100247280	NORTHOME	MN		10/23/2025		366		6			6		372	372			
100247281	LOS ANGELES	CA		10/23/2025		1,060		(10)			(10)		1,050	1,050			
100247282	WAREHAM	MA		10/23/2025		696		(25)			(25)		671	671			
100247283	OXON HILL	MD		10/23/2025		1,483		(52)			(52)		1,431	1,431			
100247284	FORT WORTH	TX		10/23/2025		809		(16)			(16)		793	793			
100247285	CLAYTON	GA		10/23/2025		658		(18)			(18)		640	640			
100247286	ST GEORGE	UT		10/23/2025		2,403		(53)			(53)		2,350	2,350			
100247287	RAYMORE	MO		10/23/2025		800		(27)			(27)		773	773			
100247288	TIVERTON	RI		10/23/2025		1,065		(30)			(30)		1,035	1,035			
100247289	POCONO PINES	PA		10/23/2025		973		(21)			(21)		952	952			
100247290	PALM BAY	FL		10/23/2025		592		(23)			(23)		569	569			
100247291	COLDWATER	MI		10/23/2025		1,235		(23)			(23)		1,212	1,212			
100247292	EL PASO	TX		10/23/2025		646		(15)			(15)		631	631			
100247293	PONTE VEDRA	FL		10/23/2025		1,107		(42)			(42)		1,065	1,065			
100247294	SHELBYVILLE	KY		10/23/2025		1,743		(23)			(23)		1,720	1,720			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247295	RALEIGH	NC		10/23/2025		727		22			22		749	749			
100247296	JAMESTOWN	NY		10/23/2025		570		(25)			(25)		545	545			
100247297	OKLAHOMA CITY	OK		10/23/2025		560		6			6		566	566			
100247298	WINTER HAVEN	FL		10/23/2025		2,685		(39)			(39)		2,646	2,646			
100247299	TARZANA	CA		10/24/2025		1,391		(54)			(54)		1,337	1,337			
100247300	LAKE ARROWHEAD	CA		10/24/2025		714		(34)			(34)		680	680			
100247301	LANCASTER	TX		10/24/2025		1,274		(57)			(57)		1,217	1,217			
100247302	PONTE VEDRA BEACH	FL		10/24/2025		273		(11)			(11)		262	262			
100247303	POMPANO BEACH	FL		10/24/2025		490		(17)			(17)		473	473			
100247304	RANCHO CUCAMONGA	CA		10/24/2025		1,714		(63)			(63)		1,651	1,651			
100247305	MORRIS PLAINS	NJ		10/24/2025		548		(25)			(25)		523	523			
100247306	LYNWOOD	CA		10/24/2025		1,164		(23)			(23)		1,141	1,141			
100247308	PLACENTIA	CA		10/24/2025		819		(33)			(33)		786	786			
100247309	LOS ANGELES	CA		10/24/2025		1,749		(74)			(74)		1,675	1,675			
100247310	TEMPE	AZ		10/24/2025		1,328		(30)			(30)		1,298	1,298			
100247311	DENVER	CO		10/24/2025		1,234		(47)			(47)		1,187	1,187			
100247312	MONROE	WA		10/24/2025		1,152		(40)			(40)		1,112	1,112			
100247313	OVERTON	NE		10/24/2025		745		4			4		749	749			
100247314	MIAMI	FL		10/24/2025		844		(40)			(40)		804	804			
100247315	DESERT HOT SPRINGS	CA		10/24/2025		954		(45)			(45)		909	909			
100247316	WESTMINSTER	CA		10/24/2025		1,734		(56)			(56)		1,678	1,678			
100247317	INDIO	CA		10/24/2025		1,923		(90)			(90)		1,833	1,833			
100247318	OXNARD	CA		10/24/2025		2,900		(94)			(94)		2,806	2,806			
100247319	CHANTILLY	VA		10/24/2025		23,996		(508)			(508)		23,488	23,488			
100247320	LAS VEGAS	NV		10/24/2025		6,975		(190)			(190)		6,785	6,785			
100247322	APPLE VALLEY	CA		10/24/2025		1,004		(29)			(29)		975	975			
100247323	SPRINGFIELD	VA		10/24/2025		3,042		(8)			(8)		3,034	3,034			
100247325	STURGEON BAY	WI		10/24/2025		1,337		(59)			(59)		1,278	1,278			
100247326	BURLINGTON	KY		10/24/2025		903		(18)			(18)		885	885			
100247327	WOODBURY	MN		10/24/2025		735		(23)			(23)		712	712			
100247329	COVINA	CA		10/24/2025		3,590		(132)			(132)		3,458	3,458			
100247330	SAN MARCOS	CA		10/24/2025		2,423		(70)			(70)		2,353	2,353			
100247331	RIVERSIDE	CA		10/24/2025		1,692		(55)			(55)		1,637	1,637			
100247332	BOCA RATON	FL		10/24/2025		596		(31)			(31)		565	565			
100247333	LOS ANGELES	CA		10/24/2025		2,384		(102)			(102)		2,282	2,282			
100247336	JIM THORPE	PA		10/24/2025		381		(18)			(18)		363	363			
100247337	CUMMING	GA		10/24/2025		1,278		(60)			(60)		1,218	1,218			
100247338	LAS VEGAS	NV		10/24/2025		3,239							3,239	3,239			
100247339	UPLAND	CA		10/24/2025		3,271		(69)			(69)		3,202	3,202			
100247340	TEWKSBURY	MA		10/24/2025		1,520		(46)			(46)		1,474	1,474			
100247341	FERNDALE	MI		10/24/2025		562		(12)			(12)		550	550			
100247342	CATHEDRAL CITY	CA		10/24/2025		1,127		(17)			(17)		1,110	1,110			
100247343	PALM COAST	FL		10/24/2025		928		(11)			(11)		917	917			
100247345	DOWNEY	CA		10/24/2025		1,518		(17)			(17)		1,501	1,501			
100247347	ROSWELL	GA		10/24/2025		1,038		(22)			(22)		1,016	1,016			
100247349	RIFLE	CO		10/24/2025		2,010		(6)			(6)		2,004	2,004			
100247350	LA MIRADA	CA		10/24/2025		778		(12)			(12)		766	766			
100247351	SAN ANTONIO	TX		10/24/2025		3,906		(51)			(51)		3,855	3,855			
100247352	UHLAND	TX		10/24/2025		420		2			2		422	422			
100247353	WILTON MANORS	FL		10/24/2025		1,528		(12)			(12)		1,516	1,516			
100247354	MIDDLE RIVER	MD		10/24/2025		418		(8)			(8)		410	410			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247355	CHARLOTTE	NC		10/24/2025		698		(33)			(33)		665	665			
100247356	GLEN BURNIE	MD		10/24/2025		558		(23)			(23)		535	535			
100247357	MARYLAND HEIGHTS	MO		10/24/2025		2,232		6			6		2,238	2,238			
100247358	COACHELLA	CA		10/24/2025		339		(16)			(16)		323	323			
100247359	STAFFORD	VA		10/24/2025		446		(18)			(18)		428	428			
100247361	HULL	MA		10/24/2025		2,472		26			26		2,498	2,498			
100247363	HAGERSTOWN	MD		10/24/2025		543		(8)			(8)		535	535			
100247364	PERRIS	CA		10/24/2025		1,217		(35)			(35)		1,182	1,182			
100247365	BISBEE	AZ		10/24/2025		686		(22)			(22)		664	664			
100247366	CLEARLAKE OAKS	CA		10/24/2025		364		(17)			(17)		347	347			
100247367	MIAMI	FL		10/24/2025		1,186		4			4		1,190	1,190			
100247368	BAKERSFIELD	CA		10/24/2025		709		(7)			(7)		702	702			
100247369	KISSIMMEE	FL		10/24/2025		414							414	414			
100247370	FERNDALE	MI		10/24/2025		479		(11)			(11)		468	468			
100247372	TAMPA	FL		10/24/2025		1,188		(16)			(16)		1,172	1,172			
100247373	SARASOTA	FL		10/24/2025		938		(1)			(1)		937	937			
100247376	CANTON	OH		10/24/2025		3,334		(107)			(107)		3,227	3,227			
100247377	HARLINGEN	TX		10/24/2025		508		(2)			(2)		506	506			
100247378	LOS ANGELES	CA		10/24/2025		1,499		(61)			(61)		1,438	1,438			
100247379	GRAND PRAIRIE	TX		10/24/2025		514		11			11		525	525			
100247380	SANTA ANA	CA		10/24/2025		1,719		(64)			(64)		1,655	1,655			
100247382	DENVER	CO		10/24/2025		647		(16)			(16)		631	631			
100247383	KENNER	LA		10/24/2025		3,016		(16)			(16)		3,000	3,000			
100247384	MILWAUKEE	WI		10/24/2025		738		(19)			(19)		719	719			
100247385	LUBBOCK	TX		10/24/2025		288		(7)			(7)		281	281			
100247388	LOS ANGELES	CA		10/24/2025		488		(20)			(20)		468	468			
100247389	BAKERSFIELD	CA		10/24/2025		608		(18)			(18)		590	590			
100247390	PALM COAST	FL		10/24/2025		6							6	6			
100247391	UHLAND	TX		10/24/2025		420		2			2		422	422			
100247392	BAKERSFIELD	CA		10/24/2025		1,973		(27)			(27)		1,946	1,946			
100247393	COMPTON	CA		10/24/2025		1,535		15			15		1,550	1,550			
100247395	FONTANA	CA		10/24/2025		1,134		3			3		1,137	1,137			
100247397	COMPTON	CA		10/24/2025		1,133		(10)			(10)		1,123	1,123			
100247398	BAKERSFIELD	CA		10/24/2025		960		(17)			(17)		943	943			
100247399	JONESBORO	AR		10/24/2025		209		(8)			(8)		201	201			
100247400	HOUSTON	TX		10/24/2025		317		(15)			(15)		302	302			
100247401	MATTAPAN	MA		10/24/2025		1,930		(3)			(3)		1,927	1,927			
100247402	DALLAS	TX		10/24/2025		548		(26)			(26)		522	522			
100247403	ANAHEIM	CA		10/24/2025		2,559		(66)			(66)		2,493	2,493			
100247404	KEMP	TX		10/24/2025		2,861		(88)			(88)		2,773	2,773			
100247405	PENTWATER	MI		10/24/2025		1,343		(40)			(40)		1,303	1,303			
100247406	PLAINFIELD	IL		10/24/2025		302		(12)			(12)		290	290			
100247407	YUMA	AZ		10/24/2025		1,141		(38)			(38)		1,103	1,103			
100247408	SAINT PETERSBURG	FL		10/24/2025		1,163		(46)			(46)		1,117	1,117			
100247409	SCOTTSDALE	AZ		10/24/2025		1,002		(37)			(37)		965	965			
100247410	PORTER RANCH	CA		10/24/2025		3,589		(143)			(143)		3,446	3,446			
100247411	NEWPORT BEACH	CA		10/24/2025		4,116		(165)			(165)		3,951	3,951			
100247412	CAPE CORAL	FL		10/24/2025		1,490		(57)			(57)		1,433	1,433			
100247413	FONTANA	CA		10/24/2025		1,264		(49)			(49)		1,215	1,215			
100247414	OCALA	FL		10/24/2025		610		(25)			(25)		585	585			
100247415	EDISON	NJ		10/24/2025		528		(25)			(25)		503	503			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247416	ROSEVILLE	CA		10/24/2025		2,170		(77)			(77)		2,093	2,093			
100247417	JURUPA VALLEY	CA		10/24/2025		2,137		(81)			(81)		2,056	2,056			
100247418	DOVER	NH		10/24/2025		1,989		(75)			(75)		1,914	1,914			
100247419	HURRICANE	UT		10/24/2025		912		(20)			(20)		892	892			
100247421	LOS ANGELES	CA		10/24/2025		3,334		(137)			(137)		3,197	3,197			
100247422	MIAMI SHORES	FL		10/24/2025		3,639		(154)			(154)		3,485	3,485			
100247423	LANDER	WY		10/24/2025		3		(58)			(58)		(55)	(55)			
100247425	SANTA CLARITA	CA		10/24/2025		2,846		(109)			(109)		2,737	2,737			
100247427	LACONIA	NH		10/24/2025		731		(13)			(13)		718	718			
100247428	VALLEJO	CA		11/26/2025		465		(16)			(16)		449	449			
100247430	MURRIETA	CA		11/26/2025		1,403		(53)			(53)		1,350	1,350			
100247431	CHINO	CA		11/26/2025		7,059		(292)			(292)		6,767	6,767			
100247435	ELGIN	IL		11/26/2025		549		(26)			(26)		523	523			
100247437	WOODLAND HILLS	CA		11/26/2025		3,334		(99)			(99)		3,235	3,235			
100247439	TULSA	OK		11/26/2025		613		(16)			(16)		597	597			
100247440	CHATTANOOGA	TN		11/26/2025		418		(15)			(15)		403	403			
100247442	OCEANSIDE	CA		11/26/2025		3,794		(165)			(165)		3,629	3,629			
100247443	BRECKENRIDGE	CO		11/26/2025		4,889		(87)			(87)		4,802	4,802			
100247444	NEW BRUNSWICK	NJ		11/26/2025		1,707		(67)			(67)		1,640	1,640			
100247445	WAYNE	PA		11/26/2025		3,402		(142)			(142)		3,260	3,260			
100247446	SAN DIEGO	CA		11/26/2025		1,296		(34)			(34)		1,262	1,262			
100247447	HUNTINGTON BEACH	CA		11/26/2025		1,791		(20)			(20)		1,771	1,771			
100247449	FARMINGTON	UT		11/26/2025		972		(7)			(7)		965	965			
100247450	GRANITE BAY	CA		11/26/2025		1,286		(48)			(48)		1,238	1,238			
100247451	BOYNTON BEACH	FL		11/26/2025		1,298		(31)			(31)		1,267	1,267			
100247453	BOISE	ID		11/26/2025		5,348		(116)			(116)		5,232	5,232			
100247454	SAN CLEMENTE	CA		11/26/2025		3,315		(93)			(93)		3,222	3,222			
100247455	CHICAGO	IL		11/26/2025		956		(34)			(34)		922	922			
100247459	ENFIELD	CT		11/26/2025		759		(26)			(26)		733	733			
100247460	PASADENA	CA		11/26/2025		3,570		(89)			(89)		3,481	3,481			
100247461	HOCKLEY	TX		11/26/2025		5,075		(154)			(154)		4,921	4,921			
100247463	KULA	HI		11/26/2025		6,073		(143)			(143)		5,930	5,930			
100247466	SCOTTSDALE	AZ		11/26/2025		2,555		(60)			(60)		2,495	2,495			
100247467	HENDERSON	NV		11/26/2025		4,861		(103)			(103)		4,758	4,758			
100247470	BEAR	DE		11/26/2025		428		(15)			(15)		413	413			
100247471	SAN DIEGO	CA		11/26/2025		3,085		(145)			(145)		2,940	2,940			
100247474	NEWINGTON	CT		11/26/2025		627		(16)			(16)		611	611			
100247477	AUSTIN	TX		11/26/2025		1,005		(47)			(47)		958	958			
100247480	LACEY	WA		11/26/2025		885		(18)			(18)		867	867			
100247481	SAN MATEO	CA		11/26/2025		4,896		(168)			(168)		4,728	4,728			
100247482	BERKELEY	CA		11/26/2025		1,515		(56)			(56)		1,459	1,459			
100247483	KAILUA KONA	HI		11/26/2025		1,256		(30)			(30)		1,226	1,226			
100247484	VALLEJO	CA		11/26/2025		970		(35)			(35)		935	935			
100247486	BLOOMFIELD HILLS	MI		11/26/2025		2,170		(102)			(102)		2,068	2,068			
100247492	POWAY	CA		11/26/2025		4,592		(162)			(162)		4,430	4,430			
100247493	FRESNO	CA		11/26/2025		769		(9)			(9)		760	760			
100247494	TURLOCK	CA		11/26/2025		1,316		32			32		1,348	1,348			
100247497	YORBA LINDA	CA		11/26/2025		722,624		(27,571)			(27,571)		695,053	695,053			
100247498	MURRIETA	CA		11/26/2025		1,716		(58)			(58)		1,658	1,658			
100247500	RUSKIN	FL		11/26/2025		506		(12)			(12)		494	494			
100247501	KISSIMMEE	FL		11/26/2025		657		(18)			(18)		639	639			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247504	SHORELINE	WA		10/28/2025		1,241		(26)			(26)		1,215	1,215			
100247506	SIMI VALLEY	CA		10/28/2025		1,209		(57)			(57)		1,152	1,152			
100247507	LOS ANGELES	CA		10/28/2025		2,776		(131)			(131)		2,645	2,645			
100247508	POMONA	CA		10/28/2025		1,999		(69)			(69)		1,930	1,930			
100247509	ORLANDO	FL		10/28/2025		563		(26)			(26)		537	537			
100247510	GLENDALE	CA		10/28/2025		529		(13)			(13)		516	516			
100247512	WEST NEW YORK	NJ		10/28/2025		1,127		(34)			(34)		1,093	1,093			
100247513	CHULA VISTA	CA		10/28/2025		2,358		(44)			(44)		2,314	2,314			
100247514	GRANADA HILLS	CA		10/28/2025		2,415		(89)			(89)		2,326	2,326			
100247515	WHARTON	TX		10/28/2025		283		(13)			(13)		270	270			
100247516	BURLINGTON	WA		10/28/2025		1,460		(38)			(38)		1,422	1,422			
100247517	VAN NUYS	CA		10/28/2025		3,075		(98)			(98)		2,977	2,977			
100247518	ESCONDIDO	CA		10/28/2025		2,886		(87)			(87)		2,799	2,799			
100247521	BURBANK	CA		10/28/2025		1,991		(78)			(78)		1,913	1,913			
100247522	GLENDALE	CA		10/28/2025		3,628		(106)			(106)		3,522	3,522			
100247524	PHILADELPHIA	PA		10/28/2025		775		(22)			(22)		753	753			
100247525	RICHMOND	TX		10/28/2025		1,577		(72)			(72)		1,505	1,505			
100247526	WEST HILLS	CA		10/28/2025		2,337		(103)			(103)		2,234	2,234			
100247527	MIDLOTHIAN	TX		10/28/2025		1,672		(21)			(21)		1,651	1,651			
100247529	GLENDALE	CA		10/28/2025		2,686		(116)			(116)		2,570	2,570			
100247530	ORLANDO	FL		10/28/2025		427		(20)			(20)		407	407			
100247531	ARLETA	CA		10/28/2025		1,815		(85)			(85)		1,730	1,730			
100247532	LAS VEGAS	NV		10/28/2025		744		(35)			(35)		709	709			
100247533	RICHMOND	TX		10/28/2025		7,597		(269)			(269)		7,328	7,328			
100247534	SAN JACINTO	CA		10/28/2025		338		(11)			(11)		327	327			
100247535	GLENDALE	CA		10/28/2025		964		(38)			(38)		926	926			
100247536	NORTH HOLLYWOOD	CA		10/28/2025		1,886		(53)			(53)		1,833	1,833			
100247537	GRANADA HILLS	CA		10/28/2025		3,411		(100)			(100)		3,311	3,311			
100247538	MIAMI	FL		10/28/2025		1,972		(85)			(85)		1,887	1,887			
100247539	VAN NUYS	CA		10/28/2025		1,073		(34)			(34)		1,039	1,039			
100247540	GAINESVILLE	VA		10/28/2025		1,040		(34)			(34)		1,006	1,006			
100247541	WATERBURY	CT		10/28/2025		765		(29)			(29)		736	736			
100247542	SPRING	TX		10/28/2025		2,028		(85)			(85)		1,943	1,943			
100247543	CRIMORA	VA		10/28/2025		414		(19)			(19)		395	395			
100247544	HOLBROOK	MA		10/28/2025		1,570		(7)			(7)		1,563	1,563			
100247545	WACO	TX		10/28/2025		258		(12)			(12)		246	246			
100247546	ENCINO	CA		10/28/2025		9,300		(20)			(20)		9,280	9,280			
100247547	BAKERSFIELD	CA		10/28/2025		503		(12)			(12)		491	491			
100247548	DURHAM	NC		10/28/2025		751		(20)			(20)		731	731			
100247549	HOUSTON	TX		10/28/2025		2,038		(84)			(84)		1,954	1,954			
100247550	DALLAS	TX		10/28/2025		288		(14)			(14)		274	274			
100247551	YAKIMA	WA		10/29/2025		919		(41)			(41)		878	878			
100247552	PRESCOTT	AZ		10/29/2025		1,831		(63)			(63)		1,768	1,768			
100247554	HURRICANE	UT		10/29/2025		1,016		(47)			(47)		969	969			
100247555	FRESH MEADOWS	NY		10/29/2025		1,777		(60)			(60)		1,717	1,717			
100247557	WALNUT	CA		10/29/2025		2,579		(93)			(93)		2,486	2,486			
100247558	SUGAR LAND	TX		10/29/2025		672		(28)			(28)		644	644			
100247559	LOS ANGELES	CA		10/29/2025		5,472		(145)			(145)		5,327	5,327			
100247560	VILLA PARK	CA		10/29/2025		4,575		(130)			(130)		4,445	4,445			
100247561	NASHVILLE	TN		10/29/2025		261,393		(6,410)			(6,410)		254,983	254,983			
100247562	FONTANA	CA		10/29/2025		1,580		(45)			(45)		1,535	1,535			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247563	HERMOSA BEACH	CA		10/29/2025		1,162		(54)			(54)		1,108	1,108			
100247564	QUEEN CREEK	AZ		10/29/2025		8,703		(117)			(117)		8,586	8,586			
100247566	HILLSBOROUGH	CA		10/29/2025		9,025		(347)			(347)		8,678	8,678			
100247567	BIG BEAR LAKE	CA		10/29/2025		1,189		(34)			(34)		1,155	1,155			
100247568	DURHAM	NC		10/29/2025		882		(37)			(37)		845	845			
100247569	MCKINNEY	TX		10/29/2025		992		(46)			(46)		946	946			
100247570	CONROE	TX		10/29/2025		434		(6)			(6)		428	428			
100247571	OJAI	CA		10/29/2025		1,778		(35)			(35)		1,743	1,743			
100247572	SCOTTSDALE	AZ		10/29/2025		3,659		(26)			(26)		3,633	3,633			
100247573	LOXAHATCHEE	FL		10/29/2025		1,563		22			22		1,585	1,585			
100247574	BELL CANYON	CA		10/29/2025		5,170		(51)			(51)		5,119	5,119			
100247577	LAS VEGAS	NV		10/29/2025		1,404		(48)			(48)		1,356	1,356			
100247578	MORRO BAY	CA		10/29/2025		3,466		(68)			(68)		3,398	3,398			
100247579	SIMI VALLEY	CA		10/29/2025		1,498		(63)			(63)		1,435	1,435			
100247580	LAUDERDALE BY THE SEA	FL		10/29/2025		2,507		(116)			(116)		2,391	2,391			
100247581	WAXHAW	NC		10/29/2025		1,421		(37)			(37)		1,384	1,384			
100247582	NORTH PORT	FL		10/29/2025		527		(24)			(24)		503	503			
100247583	SANTA CRUZ	CA		10/29/2025		2,103		(79)			(79)		2,024	2,024			
100247584	GLENDALE	CA		10/29/2025		3,944		(79)			(79)		3,865	3,865			
100247585	CHARLOTTE	NC		10/29/2025		572		(6)			(6)		566	566			
100247586	IRVINE	CA		10/29/2025		1,048		(47)			(47)		1,001	1,001			
100247587	CHINO	CA		10/29/2025		2,010		(74)			(74)		1,936	1,936			
100247588	HACIENDA HEIGHTS	CA		10/29/2025		3,049		(127)			(127)		2,922	2,922			
100247590	RANCHO CUCAMONGA	CA		10/29/2025		2,130		(98)			(98)		2,032	2,032			
100247591	SOUTHBOROUGH	MA		10/29/2025		2,089		(72)			(72)		2,017	2,017			
100247592	BEAVERTON	OR		10/29/2025		1,694		(73)			(73)		1,621	1,621			
100247593	RANCHO CUCAMONGA	CA		10/29/2025		2,005		(93)			(93)		1,912	1,912			
100247594	MIAMI	FL		10/29/2025		1,214		(44)			(44)		1,170	1,170			
100247596	PERRIS	CA		10/29/2025		704		(32)			(32)		672	672			
100247597	FORT MYERS	FL		10/29/2025		577		(25)			(25)		552	552			
100247598	LAKEWAY	TX		10/29/2025		3,023		(120)			(120)		2,903	2,903			
100247599	WHITING	NJ		10/29/2025		1,480		(65)			(65)		1,415	1,415			
100247600	WINDERMERE	FL		10/29/2025		2,877		(109)			(109)		2,768	2,768			
100247601	MOUNDS	OK		10/29/2025		850		(35)			(35)		815	815			
100247602	MILWAUKEE	WI		10/29/2025		915		(42)			(42)		873	873			
100247603	RAHWAY	NJ		10/29/2025		1,155		(53)			(53)		1,102	1,102			
100247606	LUCAS	TX		10/29/2025		809		(36)			(36)		773	773			
100247607	GAINESVILLE	FL		10/29/2025		831		(38)			(38)		793	793			
100247609	WEBSTER	MA		10/29/2025		514		(21)			(21)		493	493			
100247610	DALLAS	TX		10/29/2025		1,160		(15)			(15)		1,145	1,145			
100247611	JAMAICA BEACH	TX		10/29/2025		3,474		(113)			(113)		3,361	3,361			
100247612	PHOENIX	AZ		10/29/2025		322		(8)			(8)		314	314			
100247614	GERMANTOWN	WI		10/29/2025		1,279		(42)			(42)		1,237	1,237			
100247615	SAN DIMAS	CA		10/29/2025		1,476		(50)			(50)		1,426	1,426			
100247616	ORINDA	CA		10/29/2025		13,815		(572)			(572)		13,243	13,243			
100247618	MORENO VALLEY	CA		10/29/2025		1,473		(49)			(49)		1,424	1,424			
100247619	NORRIDGE	IL		10/29/2025		3,212		(89)			(89)		3,123	3,123			
100247620	SEWICKLEY	PA		10/29/2025		3,419		(127)			(127)		3,292	3,292			
100247621	LAKE WORTH	FL		10/29/2025		2,701		(101)			(101)		2,600	2,600			
100247623	THORNTON	CO		10/29/2025		783		(18)			(18)		765	765			
100247624	PARKER	CO		10/29/2025		5,629		(188)			(188)		5,441	5,441			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247626	REPUBLIC	MO		10/29/2025		1,884		(45)			(45)		1,839	1,839			
100247627	LOVELAND	CO		10/29/2025		808		(27)			(27)		781	781			
100247628	FELTON	CA		10/29/2025		9,369		(369)			(369)		9,000	9,000			
100247629	SCOTTSDALE	AZ		10/29/2025		140		(3)			(3)		137	137			
100247631	LAS VEGAS	NV		10/29/2025		911		(39)			(39)		872	872			
100247633	BEL AIR	MD		10/29/2025		1,405		(27)			(27)		1,378	1,378			
100247634	SAN ANTONIO	TX		10/29/2025		332		(12)			(12)		320	320			
100247635	WINTER PARK	FL		10/29/2025		3,241		(144)			(144)		3,097	3,097			
100247636	TRUCKEE	CA		10/29/2025		2,984		(117)			(117)		2,867	2,867			
100247637	LOS ANGELES	CA		10/29/2025		2,372		(22)			(22)		2,350	2,350			
100247638	CORONA	CA		10/29/2025		1,811		(80)			(80)		1,731	1,731			
100247639	LOS ANGELES	CA		10/29/2025		3,586		(139)			(139)		3,447	3,447			
100247640	JUPITER	FL		10/29/2025		1,729		(78)			(78)		1,651	1,651			
100247641	QUEEN CREEK	AZ		10/29/2025		688		(31)			(31)		657	657			
100247642	MESA	AZ		10/29/2025		1,016		(45)			(45)		971	971			
100247643	MIRAMAR	FL		10/29/2025		1,513		(48)			(48)		1,465	1,465			
100247644	EMERALD ISLE	NC		10/29/2025		4,032		(90)			(90)		3,942	3,942			
100247645	MACON	NC		10/29/2025		1,297		(46)			(46)		1,251	1,251			
100247646	REDLANDS	CA		10/29/2025		1,301		(37)			(37)		1,264	1,264			
100247647	BRANSON	MO		10/29/2025		522		(23)			(23)		499	499			
100247648	DRIGGS	ID		10/29/2025		1,838		(44)			(44)		1,794	1,794			
100247649	HUMBLE	TX		10/29/2025		491		(26)			(26)		465	465			
100247650	WARREN	NH		10/29/2025		1,294		(42)			(42)		1,252	1,252			
100247651	JACKSON TOWNSHIP	NJ		10/29/2025		1,173		(51)			(51)		1,122	1,122			
100247652	PITTSBURGH	PA		10/29/2025		1,446		(55)			(55)		1,391	1,391			
100247653	LAKE HAVASU CITY	AZ		10/29/2025		1,262		(49)			(49)		1,213	1,213			
100247654	ALLENTOWN	PA		10/29/2025		1,663		(59)			(59)		1,604	1,604			
100247655	ARLINGTON	TX		10/29/2025		904		(28)			(28)		876	876			
100247656	AU GRES	MI		10/29/2025		426		(20)			(20)		406	406			
100247657	DE KALB	TX		10/29/2025		837		(27)			(27)		810	810			
100247658	PHOENIX	AZ		10/29/2025		79,681		(3,470)			(3,470)		76,211	76,211			
100247659	LANCASTER	VA		10/29/2025		3,154		(74)			(74)		3,080	3,080			
100247660	OURAY	CO		10/29/2025		1,553		(56)			(56)		1,497	1,497			
100247661	ALEXANDRIA	VA		10/29/2025		615		(27)			(27)		588	588			
100247662	PEARLAND	TX		10/29/2025		707		(12)			(12)		695	695			
100247664	VIRGINIA BEACH	VA		10/29/2025		1,432		(64)			(64)		1,368	1,368			
100247665	GRAND PRAIRIE	TX		10/29/2025		3,133		(121)			(121)		3,012	3,012			
100247666	ANNANDALE	MN		10/29/2025		3,804		(56)			(56)		3,748	3,748			
100247667	OLYMPIA	WA		10/29/2025		881		(19)			(19)		862	862			
100247668	CANTON	GA		10/29/2025		805		(27)			(27)		778	778			
100247669	YOUNGSVILLE	NC		10/29/2025		680		(23)			(23)		657	657			
100247670	MURFREESBORO	TN		10/29/2025		1,400		(53)			(53)		1,347	1,347			
100247671	HALLANDALE BEACH	FL		10/29/2025		9,475		(233)			(233)		9,242	9,242			
100247672	HOWELL	MI		10/29/2025		751		(22)			(22)		729	729			
100247674	OXNARD	CA		10/29/2025		1,824		(54)			(54)		1,770	1,770			
100247675	WICHITA	KS		10/29/2025		519		(19)			(19)		500	500			
100247676	MYRTLE BEACH	SC		10/29/2025		417		(19)			(19)		398	398			
100247677	BRANSON	MO		10/29/2025		785		(35)			(35)		750	750			
100247678	WICHITA	KS		10/29/2025		393		(9)			(9)		384	384			
100247679	FLOYD	VA		10/29/2025		1,095		(50)			(50)		1,045	1,045			
100247680	FEDERAL WAY	WA		10/29/2025		1,591		(26)			(26)		1,565	1,565			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247681	STAR	ID		10/29/2025		267		(19)			(19)		248	248			
100247683	MARICOPA	AZ		10/29/2025		236		(14)			(14)		222	222			
100247684	BLUFFTON	SC		10/29/2025		3,616		(185)			(185)		3,431	3,431			
100247686	LAKE WORTH	FL		10/29/2025		759		(55)			(55)		704	704			
100247687	THE DALLES	OR		10/29/2025		4,528		(273)			(273)		4,255	4,255			
100247689	LINDEN	NJ		10/29/2025		265		(19)			(19)		246	246			
100247690	PORTLAND	OR		10/29/2025		476		(28)			(28)		448	448			
100247691	MOUNT WASHINGTON	KY		10/29/2025		177		(13)			(13)		164	164			
100247692	ENCINO	CA		10/29/2025		926		(56)			(56)		870	870			
100247693	LOUISVILLE	KY		10/29/2025		230		(17)			(17)		213	213			
100247694	WASHINGTON	DC		10/29/2025		155		(8)			(8)		147	147			
100247696	GLENPOOL	OK		10/29/2025		1,283		(27)			(27)		1,256	1,256			
100247697	LEXINGTON	VA		10/29/2025		518		(32)			(32)		486	486			
100247698	SELLERSBURG	IN		10/29/2025		193		(14)			(14)		179	179			
100247700	PLEASANTON	CA		10/29/2025		948		(31)			(31)		917	917			
100247702	GILMANTON	NH		10/29/2025		5,667		(186)			(186)		5,481	5,481			
100247704	TRENTON	NJ		10/29/2025		276		(20)			(20)		256	256			
100247705	ELLAVILLE	GA		10/29/2025		963		(52)			(52)		911	911			
100247706	ORLANDO	FL		10/29/2025		263		(19)			(19)		244	244			
100247707	GRAND RAPIDS	MI		10/29/2025		552		(30)			(30)		522	522			
100247708	SLIDELL	LA		10/29/2025		118		(9)			(9)		109	109			
100247710	AMENIA	NY		10/29/2025		608		(45)			(45)		563	563			
100247711	EAST BRUNSWICK	NJ		10/29/2025		1,407		(58)			(58)		1,349	1,349			
100247713	SUFFOLK	VA		10/29/2025		443		(19)			(19)		424	424			
100247714	NEW PHILADELPHIA	OH		10/29/2025		340		(25)			(25)		315	315			
100247715	MARION	OH		10/29/2025		689		(41)			(41)		648	648			
100247716	ALPHARETTA	GA		10/29/2025		713		(32)			(32)		681	681			
100247717	SAVANNAH	GA		10/29/2025		55		(4)			(4)		51	51			
100247720	DULUTH	GA		10/29/2025		634		(32)			(32)		602	602			
100247721	JOHNS ISLAND	SC		10/29/2025		414		(26)			(26)		388	388			
100247722	LAFAYETTE	LA		10/29/2025		4,639		(120)			(120)		4,519	4,519			
100247723	FRASER	MI		10/29/2025		945		(68)			(68)		877	877			
100247724	FOREST GROVE	OR		10/29/2025		238		(17)			(17)		221	221			
100247726	CAMPBELL	CA		10/29/2025		1,146		(56)			(56)		1,090	1,090			
100247727	LA PUENTE	CA		10/29/2025		1,173		(59)			(59)		1,114	1,114			
100247728	ENTERPRISE	AL		10/29/2025		514		(37)			(37)		477	477			
100247729	FAIRFIELD	OH		10/29/2025		866		(63)			(63)		803	803			
100247731	MADISON	IN		10/29/2025		303		(22)			(22)		281	281			
100247732	MUSKEGON	MI		10/29/2025		289		(19)			(19)		270	270			
100247733	DAYTON	OH		10/29/2025		471		(23)			(23)		448	448			
100247734	MORGANVILLE	NJ		10/29/2025		104		(8)			(8)		96	96			
100247735	LAGRANGE	GA		10/29/2025		218		(13)			(13)		205	205			
100247736	E BRIDGEWATER	MA		10/29/2025		1,097		(47)			(47)		1,050	1,050			
100247737	SNELLVILLE	GA		10/29/2025		258		(18)			(18)		240	240			
100247738	MIDDLETOWN	RI		10/29/2025		205		(13)			(13)		192	192			
100247739	OREGON	WI		10/29/2025		233		(14)			(14)		219	219			
100247740	PELHAM	NH		10/29/2025		265		(17)			(17)		248	248			
100247741	WEST SAND LAKE	NY		10/29/2025		605		(19)			(19)		586	586			
100247742	CONWAY	SC		10/29/2025		374		(25)			(25)		349	349			
100247743	TUCSON	AZ		10/29/2025		652		(43)			(43)		609	609			
100247744	WALPOLE	MA		10/29/2025		194		(11)			(11)		183	183			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247745	HILLBURN	NY		10/29/2025		459		(26)			(26)		433	433			
100247746	AVOCA	NY		10/29/2025		424		(30)			(30)		394	394			
100247747	MANALAPAN	NJ		10/29/2025		1,360		(60)			(60)		1,300	1,300			
100247748	ALBUQUERQUE	NM		10/29/2025		717		(46)			(46)		671	671			
100247749	SIMI VALLEY	CA		10/29/2025		498		(27)			(27)		471	471			
100247750	CANTON	OH		10/29/2025		301		(19)			(19)		282	282			
100247751	MAGNA	UT		10/29/2025		237		(17)			(17)		220	220			
100247752	COVINGTON	LA		10/29/2025		415		(26)			(26)		389	389			
100247753	STILLWATER	MN		10/29/2025		289		(14)			(14)		275	275			
100247755	FRIANT	CA		10/29/2025		785		(53)			(53)		732	732			
100247757	PERU	MA		10/29/2025		237		(17)			(17)		220	220			
100247759	BUENA PARK	CA		10/29/2025		705		(47)			(47)		658	658			
100247760	INDIANAPOLIS	IN		10/29/2025		263		(18)			(18)		245	245			
100247761	CASTALIA	OH		10/29/2025		168		(12)			(12)		156	156			
100247762	TOLEDO	OH		10/29/2025		183		(13)			(13)		170	170			
100247763	GLENDALE	AZ		10/29/2025		832		(23)			(23)		809	809			
100247765	CUMBERLAND	RI		10/29/2025		253		(18)			(18)		235	235			
100247766	ESCONDIDO	CA		10/29/2025		3,750		(233)			(233)		3,517	3,517			
100247767	ELMONT	NY		10/29/2025		2,626		(6)			(6)		2,620	2,620			
100247768	POWAY	CA		10/29/2025		2,113		(96)			(96)		2,017	2,017			
100247769	LAPORTE	MN		10/29/2025		74		(5)			(5)		69	69			
100247771	SAN JOSE	CA		10/29/2025		685		(13)			(13)		672	672			
100247772	IRVINE	CA		10/29/2025		4,108		(193)			(193)		3,915	3,915			
100247774	LOS ANGELES	CA		10/29/2025		515		(28)			(28)		487	487			
100247775	STRONGSVILLE	OH		10/29/2025		443		(26)			(26)		417	417			
100247776	SAN JOSE	CA		10/29/2025		883		(65)			(65)		818	818			
100247777	CHICAGO	IL		10/29/2025		651		(24)			(24)		627	627			
100247779	GRAND JUNCTION	CO		10/29/2025		917		(25)			(25)		892	892			
100247780	ESCONDIDO	CA		10/29/2025		614		(31)			(31)		583	583			
100247781	WESLEY CHAPEL	FL		10/29/2025		548		(40)			(40)		508	508			
100247782	LEXINGTON	SC		10/29/2025		244		(13)			(13)		231	231			
100247783	LAKEWOOD	CO		10/29/2025		694		(31)			(31)		663	663			
100247785	CHICAGO	IL		10/29/2025		210		(12)			(12)		198	198			
100247786	MOUNTAIN VIEW	AR		10/29/2025		924		(6)			(6)		918	918			
100247787	TINLEY PARK	IL		10/29/2025		229		(17)			(17)		212	212			
100247788	STONEHAM	MA		10/29/2025		439		(23)			(23)		416	416			
100247789	WARREN	AR		10/29/2025		493		(33)			(33)		460	460			
100247790	SAN DIEGO	CA		10/29/2025		975		(55)			(55)		920	920			
100247791	NORMAL	IL		10/29/2025		260		(19)			(19)		241	241			
100247792	WELLINGTON	FL		10/29/2025		1,082		(31)			(31)		1,051	1,051			
100247793	LEESBURG	GA		10/29/2025		605		(44)			(44)		561	561			
100247795	GILBERT	AZ		10/29/2025		242		(18)			(18)		224	224			
100247799	WOODBURY	MN		10/29/2025		768		(13)			(13)		755	755			
100247800	FORT MYERS	FL		10/29/2025		154		(11)			(11)		143	143			
100247801	DE PERE	WI		10/29/2025		705		(34)			(34)		671	671			
100247802	CHICAGO	IL		10/29/2025		180		(13)			(13)		167	167			
100247803	WINTER SPRINGS	FL		10/29/2025		60		(4)			(4)		56	56			
100247804	SAINT PETERSBURG	FL		10/29/2025		538		(39)			(39)		499	499			
100247806	MESA	AZ		10/29/2025		474		(14)			(14)		460	460			
100247807	ALPHARETTA	GA		10/29/2025		135		(10)			(10)		125	125			
100247808	MIDDLETOWN	OH		10/29/2025		458		(33)			(33)		425	425			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247809	PORT SAINT LUCIE	FL		10/29/2025		752		(45)			(45)		707	707			
100247810	ROSE HILL	KS		10/29/2025		162		(12)			(12)		150	150			
100247814	LIMA	OH		10/29/2025		495		(36)			(36)		459	459			
100247817	WESTON	FL		10/29/2025		1,468		(38)			(38)		1,430	1,430			
100247818	CAMARILLO	CA		10/29/2025		608		(25)			(25)		583	583			
100247819	ATLANTA	GA		10/29/2025		894		(49)			(49)		845	845			
100247820	NEW PHILADELPHIA	OH		10/29/2025		106		(8)			(8)		98	98			
100247822	PHOENIX	AZ		10/29/2025		1,008		(44)			(44)		964	964			
100247823	EWA BEACH	HI		10/29/2025		275		(16)			(16)		259	259			
100247824	BREWSTER	NY		10/29/2025		440		(26)			(26)		414	414			
100247825	BOULDER CREEK	CA		10/29/2025		5,391		(275)			(275)		5,116	5,116			
100247826	NORTH LAS VEGAS	NV		10/29/2025		299		(21)			(21)		278	278			
100247827	MEDFIELD	MA		10/29/2025		155		(10)			(10)		145	145			
100247828	TAMPA	FL		10/29/2025		364		(25)			(25)		339	339			
100247829	PUEBLO	CO		10/29/2025		119		(9)			(9)		110	110			
100247830	SAN DIEGO	CA		10/29/2025		2,620		(89)			(89)		2,531	2,531			
100247831	DACULA	GA		10/29/2025		812		(59)			(59)		753	753			
100247832	WEST JORDAN	UT		10/29/2025		612		(17)			(17)		595	595			
100247833	PLEASANTON	CA		10/29/2025		919		(38)			(38)		881	881			
100247834	WAUKESHA	WI		10/29/2025		221		(15)			(15)		206	206			
100247835	WICHITA	KS		10/29/2025		652		(41)			(41)		611	611			
100247837	BILLINGS	MO		10/29/2025		128		(8)			(8)		120	120			
100247840	RIALTO	CA		10/29/2025		520		(30)			(30)		490	490			
100247841	FILLMORE	CA		10/29/2025		316		(22)			(22)		294	294			
100247842	NORTH RIDGEVILLE	OH		10/29/2025		1,185		(84)			(84)		1,101	1,101			
100247843	OGDEN	UT		10/29/2025		351		(19)			(19)		332	332			
100247845	STANFORD	KY		10/29/2025		194		(14)			(14)		180	180			
100247846	BENTONVILLE	AR		10/29/2025		309		(22)			(22)		287	287			
100247847	ODENVILLE	AL		10/29/2025		400		(25)			(25)		375	375			
100247848	KAWKAWLIN	MI		10/29/2025		239		(15)			(15)		224	224			
100247849	PEORIA	AZ		10/29/2025		514		(24)			(24)		490	490			
100247850	PORTOLA	CA		10/29/2025		163		(11)			(11)		152	152			
100247851	BANGOR	ME		10/29/2025		280		(17)			(17)		263	263			
100247852	ALEXANDRIA	OH		10/29/2025		316		(23)			(23)		293	293			
100247853	SANTA FE	NM		10/29/2025		125		(9)			(9)		116	116			
100247854	WOODSTOCK	GA		10/29/2025		624		(44)			(44)		580	580			
100247855	SPRING LAKE	MI		10/29/2025		175		(13)			(13)		162	162			
100247856	ROCHESTER	NY		10/29/2025		240		(17)			(17)		223	223			
100247858	PUEBLO	CO		10/29/2025		541		(24)			(24)		517	517			
100247859	SCOTTSDALE	AZ		10/29/2025		957		(46)			(46)		911	911			
100247860	PORT ORANGE	FL		10/29/2025		180		(13)			(13)		167	167			
100247861	AUGUSTA	GA		10/29/2025		190		(14)			(14)		176	176			
100247863	WHITE PLAINS	NY		10/29/2025		714		(52)			(52)		662	662			
100247864	PORT ST JOHN	FL		10/29/2025		275		(20)			(20)		255	255			
100247866	HONOLULU	HI		10/29/2025		588		(27)			(27)		561	561			
100247867	NAVARRE	FL		10/29/2025		328		(24)			(24)		304	304			
100247868	DENNIS	MA		10/29/2025		275		(17)			(17)		258	258			
100247869	PISCATAWAY	NJ		10/29/2025		1,277		(64)			(64)		1,213	1,213			
100247870	BENSON	AZ		10/29/2025		69		(5)			(5)		64	64			
100247871	MILLVILLE	CA		10/29/2025		511		(30)			(30)		481	481			
100247872	KISSIMMEE	FL		10/29/2025		189		(14)			(14)		175	175			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247874	MAPLEWOOD	MN		10/29/2025		3,799		(128)			(128)		3,671	3,671			
100247875	EAST MEADOW	NY		10/29/2025		1,075		(78)			(78)		997	997			
100247876	LAKEWOOD	WA		10/29/2025		211		(14)			(14)		197	197			
100247877	LAS VEGAS	NV		10/29/2025		512		(30)			(30)		482	482			
100247878	CAMAS	WA		10/29/2025		1,236		(89)			(89)		1,147	1,147			
100247880	TRABUCO CANYON	CA		10/29/2025		1,078		(24)			(24)		1,054	1,054			
100247881	WHITE CITY	OR		10/29/2025		379		(22)			(22)		357	357			
100247882	UPLAND	CA		10/29/2025		333		(24)			(24)		309	309			
100247883	HURRICANE	UT		10/29/2025		5,946		(95)			(95)		5,851	5,851			
100247886	LICKING	MO		10/29/2025		297		(19)			(19)		278	278			
100247887	OAKLEY	CA		10/29/2025		1,844		(17)			(17)		1,827	1,827			
100247888	LAKE CHARLES	LA		10/29/2025		275		(20)			(20)		255	255			
100247889	MEDFORD	OR		10/29/2025		136		(10)			(10)		126	126			
100247890	WAYNE	IL		10/29/2025		2,643		(165)			(165)		2,478	2,478			
100247892	ORANGEVALE	CA		10/29/2025		604		(44)			(44)		560	560			
100247893	NEWPORT	OR		10/29/2025		772		(17)			(17)		755	755			
100247894	SURPRISE	AZ		10/29/2025		221		(11)			(11)		210	210			
100247896	KLAMATH FALLS	OR		10/29/2025		175		(13)			(13)		162	162			
100247897	MADISON	AL		10/29/2025		317		(20)			(20)		297	297			
100247900	PORT SAINT LUCIE	FL		10/29/2025		295		(21)			(21)		274	274			
100247901	ELLENTON	FL		10/29/2025		1,058		(54)			(54)		1,004	1,004			
100247902	DULUTH	MN		10/29/2025		306		(17)			(17)		289	289			
100247905	LANSING	MI		10/29/2025		365		(27)			(27)		338	338			
100247907	WEST BEND	WI		10/29/2025		528		(33)			(33)		495	495			
100247908	CORONA	CA		10/29/2025		849		(30)			(30)		819	819			
100247909	LAS VEGAS	NV		10/29/2025		188		(12)			(12)		176	176			
100247910	RAINBOW CITY	AL		10/29/2025		528		(25)			(25)		503	503			
100247911	CHESTER	VA		10/29/2025		141		(10)			(10)		131	131			
100247914	LAS VEGAS	NV		10/29/2025		377		(26)			(26)		351	351			
100247919	STAFFORD	VA		10/29/2025		225		(16)			(16)		209	209			
100247921	ONTARIO	CA		10/29/2025		889		(46)			(46)		843	843			
100247923	THORNVILLE	OH		10/29/2025		202		(14)			(14)		188	188			
100247924	TUCSON	AZ		10/29/2025		84		(6)			(6)		78	78			
100247925	SMITHFIELD	VA		10/29/2025		214		(13)			(13)		201	201			
100247926	HARVEY	LA		10/29/2025		388		(28)			(28)		360	360			
100247927	LAFAYETTE	LA		10/29/2025		360		(26)			(26)		334	334			
100247928	HENDERSON	NV		10/29/2025		146		(10)			(10)		136	136			
100247929	WEST COVINA	CA		10/29/2025		331		(21)			(21)		310	310			
100247930	OKLAHOMA CITY	OK		10/29/2025		149		(11)			(11)		138	138			
100247932	HAMPTON	NJ		10/29/2025		163		(12)			(12)		151	151			
100247933	ENGLEWOOD	NJ		10/29/2025		1,265		(13)			(13)		1,252	1,252			
100247934	EMPORIA	KS		10/29/2025		124		(7)			(7)		117	117			
100247935	BURLINGTON	IA		10/29/2025		280		(19)			(19)		261	261			
100247936	MURRIETA	CA		10/29/2025		451		(20)			(20)		431	431			
100247937	NEW ORLEANS	LA		10/29/2025		373		(27)			(27)		346	346			
100247938	MADEIRA BEACH	FL		10/29/2025		215		(12)			(12)		203	203			
100247939	TOPEKA	KS		10/29/2025		305		(22)			(22)		283	283			
100247941	BARSTOW	CA		10/29/2025		556		(28)			(28)		528	528			
100247942	TALLAHASSEE	FL		10/29/2025		276		(15)			(15)		261	261			
100247943	INDIAN ORCH	MA		10/29/2025		691		(31)			(31)		660	660			
100247944	EATONTON	GA		10/29/2025		670		(47)			(47)		623	623			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100247945	BRAMBLETON	VA		10/29/2025		399		(20)			(20)		379	379			
100247946	PROSPECT	OH		10/29/2025		312		(21)			(21)		291	291			
100247947	FOLEY	AL		10/29/2025		397		(28)			(28)		369	369			
100247948	AIKEN	SC		10/29/2025		684		(30)			(30)		654	654			
100247949	STAR TANNERY	VA		10/29/2025		217		(16)			(16)		201	201			
100247950	MOSES LAKE	WA		10/29/2025		212		(15)			(15)		197	197			
100247951	TUCSON	AZ		10/29/2025		489		(27)			(27)		462	462			
100247952	ROCHESTER	NY		10/29/2025		387		(28)			(28)		359	359			
100247953	GULFPORT	FL		10/29/2025		1,166							1,166	1,166			
100247954	HAMILTON TOWNSHIP	OH		10/29/2025		243		(15)			(15)		228	228			
100247955	DOUGLASVILLE	GA		10/29/2025		362		(24)			(24)		338	338			
100247958	EUGENE	OR		10/29/2025		2,678		(193)			(193)		2,485	2,485			
100247959	HARTLY	DE		10/29/2025		320		(23)			(23)		297	297			
100247960	KENNEWICK	WA		10/29/2025		196		(14)			(14)		182	182			
100247961	MINNEAPOLIS	MN		10/29/2025		612		(44)			(44)		568	568			
100247962	DAVIS	CA		10/29/2025		423		(19)			(19)		404	404			
100247963	GRANTS PASS	OR		10/29/2025		419		(22)			(22)		397	397			
100247964	SANTA CLARITA	CA		10/29/2025		686		(38)			(38)		648	648			
100247965	LA CONNER	WA		10/29/2025		221		(12)			(12)		209	209			
100247966	RAYTOWN	MO		10/29/2025		197		(14)			(14)		183	183			
100247967	GRANADA HILLS	CA		10/29/2025		1,108		(58)			(58)		1,050	1,050			
100247969	ORLAND	ME		10/29/2025		1,453		(81)			(81)		1,372	1,372			
100247970	CLEVELAND	OH		10/29/2025		174		(13)			(13)		161	161			
100247971	MURRIETA	CA		10/29/2025		360		(15)			(15)		345	345			
100247973	GIG HARBOR	WA		10/29/2025		294		(17)			(17)		277	277			
100247974	MIAMI	FL		10/29/2025		693		(27)			(27)		666	666			
100247975	MIAMI	FL		10/29/2025		512		(29)			(29)		483	483			
100247976	BELVIDERE	NJ		10/29/2025		542		(32)			(32)		510	510			
100247978	PALOS HILLS	IL		10/29/2025		177		(13)			(13)		164	164			
100247979	HAMPDEN	ME		10/29/2025		361		(25)			(25)		336	336			
100247980	RIVERSIDE	CA		10/29/2025		1,413		(59)			(59)		1,354	1,354			
100247982	STORRS MANSFIELD	CT		10/29/2025		559		(29)			(29)		530	530			
100247983	MIDLOTHIAN	VA		10/29/2025		536		(34)			(34)		502	502			
100247984	RIO LINDA	CA		10/29/2025		96		(7)			(7)		89	89			
100247985	SAINT LOUIS	MO		10/29/2025		1,021		(46)			(46)		975	975			
100247986	CORONA	CA		10/29/2025		279		(20)			(20)		259	259			
100247987	HEDGESVILLE	WV		10/29/2025		549		(28)			(28)		521	521			
100247989	PEORIA	AZ		10/29/2025		947		(16)			(16)		931	931			
100247990	HELENA	MO		10/29/2025		71		(5)			(5)		66	66			
100247991	ALBUQUERQUE	NM		10/29/2025		593		(35)			(35)		558	558			
100247992	LANCASTER	OH		10/29/2025		274		(19)			(19)		255	255			
100247994	ATHENS	AL		10/29/2025		199		(14)			(14)		185	185			
100247995	MALVERNE	NY		10/29/2025		685		(50)			(50)		635	635			
100247996	CALDWELL	ID		10/29/2025		367		(23)			(23)		344	344			
100247997	EXETER	CA		10/29/2025		446		(31)			(31)		415	415			
100247998	WASHINGTON	DC		10/29/2025		404		(29)			(29)		375	375			
100247999	COLBERT	OK		10/29/2025		866		(63)			(63)		803	803			
100248000	UNION	KY		10/29/2025		775		(33)			(33)		742	742			
100248001	MIAMISBURG	OH		10/29/2025		256		(16)			(16)		240	240			
100248002	HUSTONVILLE	KY		10/29/2025		257		(19)			(19)		238	238			
100248003	WINCHESTER	CA		10/29/2025		1,215		(40)			(40)		1,175	1,175			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248004	OWENSBORO	KY		10/29/2025		667		(48)			(48)		619	619			
100248006	WAIPAHU	HI		10/29/2025		798		(33)			(33)		765	765			
100248008	MARICOPA	AZ		10/29/2025		376		(27)			(27)		349	349			
100248009	SCHENECTADY	NY		10/29/2025		285		(21)			(21)		264	264			
100248010	HARLEM	GA		10/29/2025		184		(13)			(13)		171	171			
100248011	AUBURN	CA		10/29/2025		893		(51)			(51)		842	842			
100248012	SANDY	OR		10/29/2025		298		(21)			(21)		277	277			
100248013	GREER	SC		10/29/2025		977		(52)			(52)		925	925			
100248014	ARLINGTON	VA		10/29/2025		2,908		(156)			(156)		2,752	2,752			
100248015	VALDOSTA	GA		10/29/2025		362		(24)			(24)		338	338			
100248016	SAN TAN VALLEY	AZ		10/29/2025		530		(27)			(27)		503	503			
100248017	MURRIETA	CA		10/29/2025		1,155		(61)			(61)		1,094	1,094			
100248018	MOORESTOWN	NJ		10/29/2025		347		(20)			(20)		327	327			
100248019	PITTSBURG	CA		10/29/2025		672		(28)			(28)		644	644			
100248020	GRAYSON	GA		10/29/2025		449		(32)			(32)		417	417			
100248021	DELRAY BEACH	FL		10/29/2025		268		(14)			(14)		254	254			
100248022	BAKERSFIELD	CA		10/29/2025		213		(15)			(15)		198	198			
100248023	TURLOCK	CA		10/29/2025		730		(35)			(35)		695	695			
100248024	KEARNEY	NE		10/29/2025		1,211		(66)			(66)		1,145	1,145			
100248025	GREENWOOD	DE		10/29/2025		205		(13)			(13)		192	192			
100248026	LEXINGTON	KY		10/29/2025		368		(27)			(27)		341	341			
100248027	INGLEWOOD	CA		10/29/2025		202		(14)			(14)		188	188			
100248030	MARYSVILLE	MI		10/29/2025		453		(20)			(20)		433	433			
100248031	MILLEDGEVILLE	GA		10/29/2025		1,273		(77)			(77)		1,196	1,196			
100248032	SNELLVILLE	GA		10/29/2025		435		(30)			(30)		405	405			
100248033	KAYSVILLE	UT		10/29/2025		989		(48)			(48)		941	941			
100248034	FOLEY	AL		10/29/2025		772		(56)			(56)		716	716			
100248036	BANNING	CA		10/29/2025		298		(22)			(22)		276	276			
100248038	CORFU	NY		10/29/2025		218		(16)			(16)		202	202			
100248039	SEATTLE	WA		10/29/2025		1,523		(92)			(92)		1,431	1,431			
100248040	HESPERIA	CA		10/29/2025		260		(18)			(18)		242	242			
100248041	TOPEKA	KS		10/29/2025		194		(14)			(14)		180	180			
100248042	HENDERSON	NV		10/29/2025		246		(18)			(18)		228	228			
100248043	RICHLAND	MO		10/29/2025		69		(5)			(5)		64	64			
100248044	DEBARY	FL		10/29/2025		196		(13)			(13)		183	183			
100248046	AUSTELL	GA		10/29/2025		291		(21)			(21)		270	270			
100248047	FAIRBURN	GA		10/29/2025		1,466		(96)			(96)		1,370	1,370			
100248048	MERIDIAN	ID		10/29/2025		853		(42)			(42)		811	811			
100248049	AUBURN	IL		10/29/2025		635		(26)			(26)		609	609			
100248050	SAN JOSE	CA		10/29/2025		1,565		(66)			(66)		1,499	1,499			
100248051	MAITLAND	FL		10/29/2025		251		(18)			(18)		233	233			
100248053	BELTON	MO		10/29/2025		344		(25)			(25)		319	319			
100248055	ORO VALLEY	AZ		10/29/2025		578		(42)			(42)		536	536			
100248056	NORWALK	CT		10/29/2025		63		(5)			(5)		58	58			
100248057	PUEBLO WEST	CO		10/29/2025		290		(17)			(17)		273	273			
100248058	AMHERST	NH		10/29/2025		401		(21)			(21)		380	380			
100248059	LITHONIA	GA		10/29/2025		51		(4)			(4)		47	47			
100248060	EUGENE	OR		10/29/2025		188		(14)			(14)		174	174			
100248061	MULBERRY	FL		10/29/2025		180		(13)			(13)		167	167			
100248062	PINE MOUNTAIN	GA		10/29/2025		364		(26)			(26)		338	338			
100248063	SAN JOSE	CA		10/29/2025		596		(25)			(25)		571	571			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248065	BUCKEYE	AZ		10/29/2025		726		(47)			(47)		679	679			
100248066	TEGA CAY	SC		10/29/2025		1,266		(67)			(67)		1,199	1,199			
100248067	ENFIELD	CT		10/29/2025		471		(22)			(22)		449	449			
100248068	VISALIA	CA		10/29/2025		84		(6)			(6)		78	78			
100248069	FULTON	NY		10/29/2025		283		(17)			(17)		266	266			
100248070	BAY LAKE	FL		10/29/2025		688		(47)			(47)		641	641			
100248071	CARMEL	NY		10/29/2025		308		(17)			(17)		291	291			
100248072	CAMDENTON	MO		10/29/2025		655		(36)			(36)		619	619			
100248073	FORESTDALE	MA		10/29/2025		231		(13)			(13)		218	218			
100248074	BRADENTON	FL		10/29/2025		1,179		(26)			(26)		1,153	1,153			
100248075	BAKERSFIELD	CA		10/29/2025		438		(19)			(19)		419	419			
100248077	LEXINGTON	OH		10/29/2025		10,111		(584)			(584)		9,527	9,527			
100248078	SKOKIE	IL		10/29/2025		1,018		(51)			(51)		967	967			
100248079	SNOHOMISH	WA		10/29/2025		371		(27)			(27)		344	344			
100248080	MARINE CITY	MI		10/29/2025		394		(26)			(26)		368	368			
100248081	LA QUINTA	CA		10/29/2025		416		(25)			(25)		391	391			
100248082	ALLENDALE	NJ		10/29/2025		971		(58)			(58)		913	913			
100248083	BUMPASS	VA		10/29/2025		365		(26)			(26)		339	339			
100248086	REVERE	MA		10/29/2025		227		(16)			(16)		211	211			
100248087	COVINA	CA		10/29/2025		192		(10)			(10)		182	182			
100248088	LIVERMORE	CA		10/29/2025		228		(14)			(14)		214	214			
100248094	BETHEL	CT		10/29/2025		349		(17)			(17)		332	332			
100248095	NEW ORLEANS	LA		10/29/2025		743		(54)			(54)		689	689			
100248097	CORONA	CA		10/29/2025		1,065		(44)			(44)		1,021	1,021			
100248098	LA MESA	CA		10/29/2025		12,192		(464)			(464)		11,728	11,728			
100248099	ANTIOCH	CA		10/29/2025		384		(26)			(26)		358	358			
100248100	SANTA MONICA	CA		10/29/2025		361		(20)			(20)		341	341			
100248102	SAN PEDRO	CA		10/29/2025		484		(14)			(14)		470	470			
100248104	SPOKANE	WA		10/29/2025		554		(35)			(35)		519	519			
100248106	HOWELL	MI		10/29/2025		185		(14)			(14)		171	171			
100248108	SAN TAN VALLEY	AZ		10/29/2025		657		(35)			(35)		622	622			
100248109	LITTLE FALLS	MN		10/29/2025		623		(27)			(27)		596	596			
100248110	HEPHZIBAH	GA		10/29/2025		415		(27)			(27)		388	388			
100248111	NANUET	NY		10/29/2025		484		(26)			(26)		458	458			
100248114	FLORENCE	AZ		10/29/2025		399		(25)			(25)		374	374			
100248115	BOWLING GREEN	KY		10/29/2025		825		(56)			(56)		769	769			
100248116	COLUMBUS	OH		10/29/2025		563		(41)			(41)		522	522			
100248117	ROYAL PALM BEACH	FL		10/29/2025		1,647		(82)			(82)		1,565	1,565			
100248118	LAS VEGAS	NV		10/29/2025		202		(14)			(14)		188	188			
100248119	CONCORD	CA		10/29/2025		507		(3)			(3)		504	504			
100248120	GANSEVOORT	NY		10/29/2025		428		(31)			(31)		397	397			
100248121	PRESCOTT	AZ		10/29/2025		729		(47)			(47)		682	682			
100248122	KANEOHE	HI		10/29/2025		198		(10)			(10)		188	188			
100248123	DESERT HOT SPRINGS	CA		10/29/2025		474		(24)			(24)		450	450			
100248124	SOUTH WINDSOR	CT		10/29/2025		392		(29)			(29)		363	363			
100248125	MOSES LAKE	WA		10/29/2025		559		(24)			(24)		535	535			
100248126	HESPERIA	CA		10/29/2025		519		(31)			(31)		488	488			
100248128	BALDWINSVILLE	NY		10/29/2025		204		(15)			(15)		189	189			
100248129	PORTSMOUTH	VA		10/29/2025		508		(30)			(30)		478	478			
100248130	ERIE	CO		10/29/2025		60		(4)			(4)		56	56			
100248131	WAVERLY	IA		10/29/2025		263		(19)			(19)		244	244			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248132	ABBEVILLE	LA		10/29/2025		470		(21)			(21)		449	449			
100248134	CHAMPLIN	MN		10/29/2025		240		(14)			(14)		226	226			
100248136	ELMHURST	IL		10/29/2025		459		(23)			(23)		436	436			
100248137	MONROE	CT		10/29/2025		179		(13)			(13)		166	166			
100248138	OKLAHOMA CITY	OK		10/29/2025		265		(19)			(19)		246	246			
100248139	MAUMEE	OH		10/29/2025		303		(20)			(20)		283	283			
100248140	MILLSBORO	DE		10/29/2025		458		(33)			(33)		425	425			
100248141	COLUMBUS	OH		10/29/2025		537		(39)			(39)		498	498			
100248142	BATTLE CREEK	MI		10/29/2025		182		(13)			(13)		169	169			
100248143	LAS VEGAS	NV		10/29/2025		240		(17)			(17)		223	223			
100248144	PORT ANGELES	WA		10/29/2025		829		(16)			(16)		813	813			
100248145	CENTREVILLE	VA		10/29/2025		442		(31)			(31)		411	411			
100248146	BEVERLY	MA		10/29/2025		1,762		(51)			(51)		1,711	1,711			
100248148	LA CENTER	WA		10/29/2025		2,540		(134)			(134)		2,406	2,406			
100248149	SPRING CREEK	NV		10/29/2025		1,877		(107)			(107)		1,770	1,770			
100248150	EDWARDSVILLE	IL		10/29/2025		390		(28)			(28)		362	362			
100248151	ARNOLD	MO		10/29/2025		791		(24)			(24)		767	767			
100248152	OMAHA	NE		10/29/2025		520		(28)			(28)		492	492			
100248153	MYRTLE BEACH	SC		10/29/2025		193		(13)			(13)		180	180			
100248155	JAMAICA	NY		10/29/2025		80		(6)			(6)		74	74			
100248156	MARYSVILLE	WA		10/29/2025		837		(49)			(49)		788	788			
100248157	FRAMINGHAM	MA		10/29/2025		344		(17)			(17)		327	327			
100248158	SWANSEA	MA		10/29/2025		66		(4)			(4)		62	62			
100248159	MARTINSBURG	WV		10/29/2025		377		(23)			(23)		354	354			
100248160	PORTLAND	OR		10/29/2025		685		(40)			(40)		645	645			
100248163	BUHL	ID		10/29/2025		762		(49)			(49)		713	713			
100248164	BULLHEAD CITY	AZ		10/29/2025		13,989		(706)			(706)		13,283	13,283			
100248165	AURORA	CO		10/29/2025		284		(21)			(21)		263	263			
100248166	STATEN ISLAND	NY		10/29/2025		942		(68)			(68)		874	874			
100248167	TOLEDO	OH		10/29/2025		169		(12)			(12)		157	157			
100248169	WARRENTON	MO		10/29/2025		640		(31)			(31)		609	609			
100248170	ALEXANDRIA	OH		10/29/2025		104		(8)			(8)		96	96			
100248171	CRESTVIEW	FL		10/29/2025		396		(29)			(29)		367	367			
100248172	TUCSON	AZ		10/29/2025		4,849		(153)			(153)		4,696	4,696			
100248174	OLD BRIDGE	NJ		10/29/2025		593		(20)			(20)		573	573			
100248175	RONKONKOMA	NY		10/29/2025		840		(54)			(54)		786	786			
100248176	NOKESVILLE	VA		10/29/2025		581		(41)			(41)		540	540			
100248178	PERRYSBURG	OH		10/29/2025		195		(14)			(14)		181	181			
100248179	INMAN	SC		10/29/2025		124		(9)			(9)		115	115			
100248180	EDMOND	OK		10/29/2025		198		(14)			(14)		184	184			
100248181	FARMINGTON	UT		10/29/2025		981		(28)			(28)		953	953			
100248182	TOPEKA	KS		10/29/2025		3,885		(115)			(115)		3,770	3,770			
100248183	FORT MILL	SC		10/29/2025		842		(49)			(49)		793	793			
100248184	SANTA CLARITA	CA		10/29/2025		805		(34)			(34)		771	771			
100248186	HOMESTEAD	FL		10/29/2025		540		(26)			(26)		514	514			
100248187	LEES SUMMIT	MO		10/29/2025		1,969		(113)			(113)		1,856	1,856			
100248188	PINCKNEY	MI		10/29/2025		161		(12)			(12)		149	149			
100248189	CLARKSTON	WA		10/29/2025		177		(13)			(13)		164	164			
100248190	OCEANSIDE	CA		10/29/2025		1,117		(82)			(82)		1,035	1,035			
100248191	PEARISBURG	VA		10/29/2025		635		(31)			(31)		604	604			
100248192	CLARK	NJ		10/29/2025		189		(14)			(14)		175	175			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100248193	CANAL FULTON	OH		10/29/2025		499		(33)			(33)		466	466			
100248195	DENVER	CO		10/29/2025		443		(32)			(32)		411	411			
100248196	LEESBURG	FL		10/29/2025		281		(16)			(16)		265	265			
100248199	PAYSON	AZ		10/29/2025		1,189		(50)			(50)		1,139	1,139			
100248201	ALPINE	UT		10/29/2025		1,869		(104)			(104)		1,765	1,765			
100248203	DUNEDIN	FL		10/29/2025		417		(27)			(27)		390	390			
100248204	ALDIE	VA		10/29/2025		574		(29)			(29)		545	545			
100248205	MEDFORD	MN		10/29/2025		231		(12)			(12)		219	219			
100248206	HUTCHINSON	MN		10/29/2025		204		(15)			(15)		189	189			
100248207	AMERICAN FORK	UT		10/29/2025		558		(29)			(29)		529	529			
100248209	DEWITT	IL		10/29/2025		354		(26)			(26)		328	328			
100248210	FERNLEY	NV		10/29/2025		781		(47)			(47)		734	734			
100248212	WELLINGTON	FL		10/29/2025		547		(38)			(38)		509	509			
100248214	MOULTRIE	GA		10/29/2025		519		(28)			(28)		491	491			
100248216	SPOKANE	WA		10/29/2025		623		(36)			(36)		587	587			
100248217	UNION CITY	GA		10/29/2025		203		(12)			(12)		191	191			
100248221	ALPHARETTA	GA		10/29/2025		1,946		(3)			(3)		1,943	1,943			
100248222	TAYLORSVILLE	UT		10/29/2025		656		(31)			(31)		625	625			
100248223	BREMERTON	WA		10/29/2025		189		(14)			(14)		175	175			
100248224	SPRINGFIELD	MO		10/29/2025		184		(13)			(13)		171	171			
100248225	STATEN ISLAND	NY		10/29/2025		805		(58)			(58)		747	747			
100248226	FOND DU LAC	WI		10/29/2025		181		(12)			(12)		169	169			
100248227	BRIMFIELD	MA		10/29/2025		242		(18)			(18)		224	224			
100248228	BLAINE	MN		10/29/2025		223		(15)			(15)		208	208			
100248229	SAN LEANDRO	CA		10/29/2025		207		(8)			(8)		199	199			
100248230	PORT SAINT LUCIE	FL		10/29/2025		438		(27)			(27)		411	411			
100248231	MINNEAPOLIS	MN		10/29/2025		471		(28)			(28)		443	443			
100248232	LAKE HAVASU CITY	AZ		10/29/2025		225		(5)			(5)		220	220			
100248233	NEW ORLEANS	LA		10/29/2025		244		(18)			(18)		226	226			
100248234	LYNDONVILLE	NY		10/29/2025		235		(17)			(17)		218	218			
100248235	ORLAND PARK	IL		10/29/2025		683		(29)			(29)		654	654			
100248237	WARWICK	NY		10/29/2025		203		(9)			(9)		194	194			
100248239	HAMMOND	IN		10/29/2025		332		(19)			(19)		313	313			
100248241	PRICE	UT		10/29/2025		601		(26)			(26)		575	575			
100248243	TAMPA	FL		10/29/2025		208		(13)			(13)		195	195			
100248244	PORTLAND	OR		10/29/2025		556		(34)			(34)		522	522			
100248245	PALMYRA	NJ		10/29/2025		1,037							1,037	1,037			
100248246	STOUGHTON	MA		10/29/2025		409		(30)			(30)		379	379			
100248247	SCARSDALE	NY		10/29/2025		1,191		(78)			(78)		1,113	1,113			
100248248	MODESTO	CA		10/29/2025		513		(13)			(13)		500	500			
100248249	AURORA	IL		10/29/2025		545		(31)			(31)		514	514			
100248251	NORTH ATTLEBORO	MA		10/29/2025		1,381		(66)			(66)		1,315	1,315			
100248252	WASHINGTON	DC		10/29/2025		205		(12)			(12)		193	193			
100248253	RICHFIELD	OH		10/29/2025		11,724		(167)			(167)		11,557	11,557			
100248255	TOLEDO	OH		10/29/2025		1,018		(48)			(48)		970	970			
100248256	CHESNEE	SC		10/29/2025		396		(29)			(29)		367	367			
100248258	MIDDLETOWN	OH		10/29/2025		207		(15)			(15)		192	192			
100248259	COLUMBIA	SC		10/29/2025		1,349		(98)			(98)		1,251	1,251			
100248260	LAKE WORTH	FL		10/29/2025		1,795		(88)			(88)		1,707	1,707			
100248261	PALM COAST	FL		10/29/2025		189		(14)			(14)		175	175			
100248262	SAN LORENZO	CA		10/29/2025		469		(26)			(26)		443	443			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248263	WATERTOWN	WI		10/29/2025		230		(12)			(12)		218	218			
100248264	LOGANVILLE	GA		10/29/2025		529		(24)			(24)		505	505			
100248266	SHAWNEE	KS		10/29/2025		528		(38)			(38)		490	490			
100248267	ELK GROVE	CA		10/29/2025		552		(40)			(40)		512	512			
100248268	RANCHO CUCAMONGA	CA		10/29/2025		459		(19)			(19)		440	440			
100248269	WOODBURN	OR		10/29/2025		852		(49)			(49)		803	803			
100248270	BLYTHEWOOD	SC		10/29/2025		246		(18)			(18)		228	228			
100248271	POMPANO BEACH	FL		10/29/2025		245		(18)			(18)		227	227			
100248272	COTTONWOOD	CA		10/29/2025		55		(4)			(4)		51	51			
100248274	LEXINGTON	SC		10/29/2025		126		(9)			(9)		117	117			
100248275	SHEBOYGAN	WI		10/29/2025		580		(40)			(40)		540	540			
100248276	EDISON	NJ		10/29/2025		490		(33)			(33)		457	457			
100248277	FAIRFIELD	CT		10/29/2025		568		(39)			(39)		529	529			
100248278	COLORADO SPRINGS	CO		10/29/2025		119		(9)			(9)		110	110			
100248280	WEST ALLIS	WI		10/29/2025		300		(22)			(22)		278	278			
100248281	BRIDGEWATER	NJ		10/29/2025		1,235		(40)			(40)		1,195	1,195			
100248282	LAKE ELSINORE	CA		10/29/2025		216		(15)			(15)		201	201			
100248283	OMAHA	NE		10/29/2025		262		(13)			(13)		249	249			
100248284	MIRAMAR	FL		10/29/2025		1,029		(63)			(63)		966	966			
100248286	CHICAGO	IL		10/29/2025		196		(13)			(13)		183	183			
100248287	LAS VEGAS	NV		10/29/2025		114		(8)			(8)		106	106			
100248288	COLORADO SPRINGS	CO		10/29/2025		590		(43)			(43)		547	547			
100248289	BLUFFTON	SC		10/29/2025		573		(31)			(31)		542	542			
100248291	GALLUP	NM		10/29/2025		811		(50)			(50)		761	761			
100248292	BILLINGS	MT		10/29/2025		213		(15)			(15)		198	198			
100248293	WALLINGFORD	CT		10/29/2025		432		(27)			(27)		405	405			
100248294	HASTINGS	MN		10/29/2025		209		(15)			(15)		194	194			
100248295	SPARTANBURG	SC		10/29/2025		471		(28)			(28)		443	443			
100248297	BUENA PARK	CA		10/29/2025		2,587		(123)			(123)		2,464	2,464			
100248298	ROSAMOND	CA		10/29/2025		7,734		(381)			(381)		7,353	7,353			
100248299	EASLEY	SC		10/29/2025		546		(15)			(15)		531	531			
100248300	MONTE VISTA	CO		10/29/2025		246		(18)			(18)		228	228			
100248301	MAYS LANDING	NJ		10/29/2025		337		(22)			(22)		315	315			
100248303	ROBERTSDALE	AL		10/29/2025		568		(32)			(32)		536	536			
100248307	LACEY	WA		10/29/2025		279		(20)			(20)		259	259			
100248308	CAPE MAY COURT HOUSE	NJ		10/29/2025		445		(28)			(28)		417	417			
100248309	LAVEEN	AZ		10/29/2025		530		(17)			(17)		513	513			
100248310	EL CAJON	CA		10/29/2025		1,383		(33)			(33)		1,350	1,350			
100248311	LIVINGSTON	MT		10/29/2025		1,380		(77)			(77)		1,303	1,303			
100248314	MERIDIAN	ID		10/29/2025		1,927		(91)			(91)		1,836	1,836			
100248315	SANTA ROSA BEACH	FL		10/29/2025		808		(24)			(24)		784	784			
100248317	MALDEN	MA		10/29/2025		1,697		(102)			(102)		1,595	1,595			
100248319	NEW HUDSON	MI		10/29/2025		642		(40)			(40)		602	602			
100248320	SAINT GEORGE	UT		10/29/2025		438		(27)			(27)		411	411			
100248321	LEES SUMMIT	MO		10/29/2025		1,644		(72)			(72)		1,572	1,572			
100248322	SPOKANE	WA		10/29/2025		199		(14)			(14)		185	185			
100248323	KANSAS CITY	MO		10/29/2025		218		(15)			(15)		203	203			
100248324	LONGMEADOW	MA		10/29/2025		182		(13)			(13)		169	169			
100248325	CIRCLE PINES	MN		10/29/2025		379		(19)			(19)		360	360			
100248326	VIRGINIA BEACH	VA		10/29/2025		1,145		(55)			(55)		1,090	1,090			
100248327	ONTARIO	CA		10/29/2025		92		(7)			(7)		85	85			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248328	SCHENECTADY	NY		10/29/2025		344		(23)			(23)		321	321			
100248329	CLIFTON PARK	NY		10/29/2025		193		(14)			(14)		179	179			
100248330	OWASSO	OK		10/29/2025		398		(29)			(29)		369	369			
100248331	BARNESVILLE	GA		10/29/2025		3,617		(94)			(94)		3,523	3,523			
100248332	CLEVELAND	OK		10/29/2025		274		(20)			(20)		254	254			
100248333	CORTLAND	OH		10/29/2025		284		(21)			(21)		263	263			
100248334	ROGERS	AR		10/29/2025		314		(23)			(23)		291	291			
100248335	PLEASANT HILL	OH		10/29/2025		291		(21)			(21)		270	270			
100248337	DRIGGS	ID		10/29/2025		1,236		(49)			(49)		1,187	1,187			
100248338	MILLSBORO	DE		10/29/2025		231		(17)			(17)		214	214			
100248339	KINGSTON	MA		10/29/2025		698		(31)			(31)		667	667			
100248340	JACKSONVILLE	FL		10/29/2025		1,798		(58)			(58)		1,740	1,740			
100248342	PORTLAND	OR		10/29/2025		1,396		(65)			(65)		1,331	1,331			
100248343	HILLSBOROUGH	NJ		10/29/2025		268		(19)			(19)		249	249			
100248344	LATHROP	CA		10/29/2025		1,002		(34)			(34)		968	968			
100248345	WEST COLUMBIA	SC		10/29/2025		631		(39)			(39)		592	592			
100248346	MIAMI	FL		10/29/2025		666		(35)			(35)		631	631			
100248347	BRADLEY	CA		10/29/2025		380		(28)			(28)		352	352			
100248348	SARASOTA	FL		10/29/2025		398		(29)			(29)		369	369			
100248349	GLADWIN	MI		10/29/2025		255		(18)			(18)		237	237			
100248350	LAS VEGAS	NV		10/29/2025		577		(24)			(24)		553	553			
100248351	CORONA	CA		10/29/2025		338		(18)			(18)		320	320			
100248352	YAKIMA	WA		10/29/2025		554		(35)			(35)		519	519			
100248353	BOCA RATON	FL		10/29/2025		2,941		(181)			(181)		2,760	2,760			
100248354	TOLEDO	OH		10/29/2025		182		(13)			(13)		169	169			
100248355	CHINO	CA		10/29/2025		653		(47)			(47)		606	606			
100248356	CHARLESTOWN	RI		10/29/2025		690		(37)			(37)		653	653			
100248357	SANFORD	ME		10/29/2025		505		(24)			(24)		481	481			
100248358	MARLBOROUGH	MA		10/29/2025		318		(20)			(20)		298	298			
100248359	ALGONQUIN	IL		10/29/2025		245		(17)			(17)		228	228			
100248360	HADLEY	MA		10/29/2025		1,743		(87)			(87)		1,656	1,656			
100248363	BEAVERCREEK	OH		10/29/2025		578		(35)			(35)		543	543			
100248365	UNIONDALE	NY		10/29/2025		322		(24)			(24)		298	298			
100248366	ATWATER	CA		10/29/2025		323		(20)			(20)		303	303			
100248367	FALLBROOK	CA		10/29/2025		520		(38)			(38)		482	482			
100248369	SAN JOSE	CA		10/29/2025		518		(34)			(34)		484	484			
100248370	MORRIS PLAINS	NJ		10/29/2025		145		(11)			(11)		134	134			
100248372	PALMYRA	NJ		10/29/2025		258		(19)			(19)		239	239			
100248375	STONE MOUNTAIN	GA		10/29/2025		1,064		(82)			(82)		982	982			
100248376	IDAHO FALLS	ID		10/29/2025		819		(26)			(26)		793	793			
100248377	HURRICANE	UT		10/29/2025		231		(16)			(16)		215	215			
100248378	WILDOMAR	CA		10/29/2025		527		(20)			(20)		507	507			
100248379	PEACHTREE CITY	GA		10/29/2025		181		(13)			(13)		168	168			
100248380	BELLEVILLE	IL		10/29/2025		407		(23)			(23)		384	384			
100248381	DEER TRAIL	CO		10/29/2025		259		(19)			(19)		240	240			
100248382	AGAWAM	MA		10/29/2025		488		(35)			(35)		453	453			
100248383	MARYSVILLE	WA		10/29/2025		843		(47)			(47)		796	796			
100248384	VANCOUVER	WA		10/29/2025		224		(16)			(16)		208	208			
100248389	LAVEEN	AZ		10/29/2025		106		(8)			(8)		98	98			
100248390	HAMPTON	GA		10/29/2025		654		(32)			(32)		622	622			
100248391	GILBERT	AZ		10/29/2025		51		(4)			(4)		47	47			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248392	WADDELL	AZ		10/29/2025		463		(25)			(25)		438	438			
100248393	FREMONT	CA		10/29/2025		183		(11)			(11)		172	172			
100248394	DELHI	CA		10/29/2025		357		(18)			(18)		339	339			
100248395	JACKSONVILLE	FL		10/29/2025		1,216		(88)			(88)		1,128	1,128			
100248396	STERLING	VA		10/29/2025		1,025		(60)			(60)		965	965			
100248398	AUBURN	MA		10/29/2025		189		(14)			(14)		175	175			
100248399	BROUSSARD	LA		10/29/2025		185		(13)			(13)		172	172			
100248400	BENTON	AR		10/29/2025		868		(59)			(59)		809	809			
100248401	INDIANAPOLIS	IN		10/29/2025		682		(50)			(50)		632	632			
100248402	LONGWOOD	FL		10/29/2025		1,541		(48)			(48)		1,493	1,493			
100248403	WICKENBURG	AZ		10/29/2025		265		(19)			(19)		246	246			
100248404	JACKSON	SC		10/29/2025		1,634		(118)			(118)		1,516	1,516			
100248406	PHOENIX	AZ		10/29/2025		284		(17)			(17)		267	267			
100248407	BESSEMER	AL		10/29/2025		200		(12)			(12)		188	188			
100248408	MINNEAPOLIS	MN		10/29/2025		284		(15)			(15)		269	269			
100248409	SURPRISE	AZ		10/29/2025		1,020		(38)			(38)		982	982			
100248410	MIRAMAR	FL		10/29/2025		393		(28)			(28)		365	365			
100248411	CRESCENT	OR		10/29/2025		397		(26)			(26)		371	371			
100248415	HESPERIA	CA		10/29/2025		349		(24)			(24)		325	325			
100248416	BUENA PARK	CA		10/29/2025		374		(27)			(27)		347	347			
100248417	CARLSBAD	NM		10/29/2025		230		(16)			(16)		214	214			
100248418	DENVER	CO		10/29/2025		348		(25)			(25)		323	323			
100248419	ANAHEIM	CA		10/29/2025		615		(32)			(32)		583	583			
100248420	FRESNO	CA		10/29/2025		82		(6)			(6)		76	76			
100248421	FAYETTEVILLE	GA		10/29/2025		47		(3)			(3)		44	44			
100248422	NEW IBERIA	LA		10/29/2025		222		(16)			(16)		206	206			
100248423	EL DORADO HILLS	CA		10/29/2025		435		(30)			(30)		405	405			
100248425	AURORA	CO		10/29/2025		583		(30)			(30)		553	553			
100248427	DENVER	CO		10/29/2025		509		(7)			(7)		502	502			
100248428	AIEA	HI		10/29/2025		793		(50)			(50)		743	743			
100248429	BENTONVILLE	AR		10/29/2025		881		(40)			(40)		841	841			
100248431	ELGIN	IL		10/29/2025		145		(9)			(9)		136	136			
100248432	PALM DESERT	CA		10/29/2025		361		(16)			(16)		345	345			
100248433	WINCHESTER	IN		10/29/2025		501		(25)			(25)		476	476			
100248434	TAMPA	FL		10/29/2025		412		(30)			(30)		382	382			
100248435	PARAGOULD	AR		10/29/2025		1,898		(118)			(118)		1,780	1,780			
100248436	OWASSO	OK		10/29/2025		646		(45)			(45)		601	601			
100248439	SPRING CREEK	NV		10/29/2025		285		(21)			(21)		264	264			
100248441	SAN DIEGO	CA		10/29/2025		1,969		(89)			(89)		1,880	1,880			
100248442	GOOSE CREEK	SC		10/29/2025		581		(34)			(34)		547	547			
100248443	SOMERSET	MA		10/29/2025		272		(19)			(19)		253	253			
100248444	RICHMOND	CA		10/29/2025		531		(20)			(20)		511	511			
100248445	WASHINGTON TWP	MI		10/29/2025		218		(16)			(16)		202	202			
100248446	EPHRATA	WA		10/29/2025		202		(11)			(11)		191	191			
100248447	PRATTVILLE	AL		10/29/2025		177		(10)			(10)		167	167			
100248449	BRICK	NJ		10/29/2025		731		(33)			(33)		698	698			
100248450	HAMDEN	CT		10/29/2025		819		(48)			(48)		771	771			
100248452	FREEHOLD	NJ		10/29/2025		436		(19)			(19)		417	417			
100248453	CLIFTON	NJ		10/29/2025		1,024		(69)			(69)		955	955			
100248454	VISALIA	CA		10/29/2025		110		(8)			(8)		102	102			
100248455	CLIFTON	CO		10/29/2025		185		(13)			(13)		172	172			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248458	NORTH LAS VEGAS	NV		10/29/2025		348		(23)			(23)		325	325			
100248462	LOUISVILLE	KY		10/29/2025		332		(23)			(23)		309	309			
100248463	CONWAY	SC		10/29/2025		153		(11)			(11)		142	142			
100248464	BLUEFIELD	WV		10/29/2025		243		(18)			(18)		225	225			
100248465	N HOLLYWOOD	CA		10/29/2025		873		(31)			(31)		842	842			
100248467	LAS VEGAS	NV		10/29/2025		296		(13)			(13)		283	283			
100248468	ELLENWOOD	GA		10/29/2025		61		(5)			(5)		56	56			
100248469	RANCHO CUCAMONGA	CA		10/29/2025		856		(43)			(43)		813	813			
100248470	SPRINGVILLE	UT		10/29/2025		1,491		(104)			(104)		1,387	1,387			
100248471	CAPE CORAL	FL		10/29/2025		122		(9)			(9)		113	113			
100248473	SALEM	OR		10/29/2025		343		(21)			(21)		322	322			
100248474	KAMIAH	ID		10/29/2025		196		(14)			(14)		182	182			
100248475	REDDING	CA		10/29/2025		300		(22)			(22)		278	278			
100248476	ORANGE	CA		10/29/2025		909		(37)			(37)		872	872			
100248477	ALBERTVILLE	MN		10/29/2025		662		(26)			(26)		636	636			
100248479	LEXINGTON	SC		10/29/2025		228		(16)			(16)		212	212			
100248480	ENUMCLAW	WA		10/29/2025		275		(17)			(17)		258	258			
100248481	TOMS RIVER	NJ		10/29/2025		422		(31)			(31)		391	391			
100248482	HARVEST	AL		10/29/2025		345		(25)			(25)		320	320			
100248483	LEWISTON	UT		10/29/2025		382		(25)			(25)		357	357			
100248484	CHARLESTON	SC		10/29/2025		225		(16)			(16)		209	209			
100248486	PORTER	OK		10/29/2025		1,818		(78)			(78)		1,740	1,740			
100248488	LAS VEGAS	NV		10/29/2025		2,073		(150)			(150)		1,923	1,923			
100248489	FORT COLLINS	CO		10/29/2025		804		(58)			(58)		746	746			
100248491	FRANKFORT	IN		10/29/2025		424		(31)			(31)		393	393			
100248493	MARGATE	FL		10/29/2025		369		(27)			(27)		342	342			
100248494	HELENA	AL		10/29/2025		231		(17)			(17)		214	214			
100248495	DOUGLASS	KS		10/29/2025		599		(21)			(21)		578	578			
100248497	BUENA	NJ		10/29/2025		284		(18)			(18)		266	266			
100248498	WAUSEON	OH		10/29/2025		473							473	473			
100248499	SMYRNA	DE		10/29/2025		189		(14)			(14)		175	175			
100248500	TORRINGTON	CT		10/29/2025		1,631		(79)			(79)		1,552	1,552			
100248501	WEST HILLS	CA		10/29/2025		334		(21)			(21)		313	313			
100248502	MENTONE	CA		10/29/2025		526		(35)			(35)		491	491			
100248503	OLATHE	KS		10/29/2025		292		(21)			(21)		271	271			
100248504	HUNTINGTN BCH	CA		10/29/2025		559		(30)			(30)		529	529			
100248506	WOODSTOCK	GA		10/29/2025		428		(28)			(28)		400	400			
100248507	COMPTON	CA		10/29/2025		464		(26)			(26)		438	438			
100248508	CONWAY	SC		10/29/2025		519		(28)			(28)		491	491			
100248509	WINDSOR	CA		10/29/2025		575		(41)			(41)		534	534			
100248510	MECHANICSVILLE	VA		10/29/2025		221		(16)			(16)		205	205			
100248512	MINNEAPOLIS	MN		10/29/2025		73		(5)			(5)		68	68			
100248514	DRY RIDGE	KY		10/29/2025		510		(28)			(28)		482	482			
100248515	FLINTSTONE	GA		10/29/2025		291		(18)			(18)		273	273			
100248516	PINE ISLAND	MN		10/29/2025		325		(24)			(24)		301	301			
100248517	FINDLAY	OH		10/29/2025		373		(27)			(27)		346	346			
100248518	GAINESVILLE	VA		10/29/2025		649		(41)			(41)		608	608			
100248519	ROCHESTER	MN		10/29/2025		562		(31)			(31)		531	531			
100248521	GRESHAM	OR		10/29/2025		61		(4)			(4)		57	57			
100248522	WORCESTER	MA		10/29/2025		348		(22)			(22)		326	326			
100248524	LA HABRA	CA		10/29/2025		865		(30)			(30)		835	835			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248525	ROCHESTER HILLS	MI		10/29/2025		677		(15)			(15)		662	662			
100248527	CLINTON TOWNSHIP	MI		10/29/2025		576		(38)			(38)		538	538			
100248528	SANTA MARIA	CA		10/29/2025		102		(8)			(8)		94	94			
100248529	DAHLONEGA	GA		10/29/2025		1,020		(47)			(47)		973	973			
100248532	SAN TAN VALLEY	AZ		10/29/2025		690		(36)			(36)		654	654			
100248533	PITTSFIELD	MA		10/29/2025		430		(24)			(24)		406	406			
100248534	EL DORADO	KS		10/29/2025		179		(13)			(13)		166	166			
100248536	STATEN ISLAND	NY		10/29/2025		426		(29)			(29)		397	397			
100248537	CORYDON	IA		10/29/2025		293		(15)			(15)		278	278			
100248539	LANCASTER	SC		10/29/2025		635		(15)			(15)		620	620			
100248540	WESTVILLE	IN		10/29/2025		438		(32)			(32)		406	406			
100248541	BRICK	NJ		10/29/2025		186		(12)			(12)		174	174			
100248544	GRANTS PASS	OR		10/29/2025		156		(11)			(11)		145	145			
100248545	PINEVILLE	LA		10/29/2025		191		(14)			(14)		177	177			
100248546	CARLETON	MI		10/29/2025		531		(36)			(36)		495	495			
100248548	WARREN	MI		10/29/2025		354		(17)			(17)		337	337			
100248549	LOOMIS	CA		10/29/2025		68,745		(1,996)			(1,996)		66,749	66,749			
100248550	SANTA CLARITA	CA		10/29/2025		477		(20)			(20)		457	457			
100248551	ANTIOCH	IL		10/29/2025		5,514		(167)			(167)		5,347	5,347			
100248552	SMYRNA	DE		10/29/2025		614		(31)			(31)		583	583			
100248553	CLINTON	CT		10/29/2025		564		(15)			(15)		549	549			
100248554	LANCASTER	KY		10/29/2025		210		(14)			(14)		196	196			
100248555	HAMILTON	NJ		10/29/2025		630		(18)			(18)		612	612			
100248556	BELOIT	WI		10/29/2025		220		(14)			(14)		206	206			
100248557	HOSCHTON	GA		10/29/2025		890		(54)			(54)		836	836			
100248558	IDAHO FALLS	ID		10/29/2025		130		(9)			(9)		121	121			
100248560	MARIETTA	GA		10/29/2025		949		(49)			(49)		900	900			
100248564	KANSAS CITY	KS		10/29/2025		482		(28)			(28)		454	454			
100248565	HAYDEN	ID		10/29/2025		872		(51)			(51)		821	821			
100248566	WINTER GARDEN	FL		10/29/2025		2,569		(72)			(72)		2,497	2,497			
100248567	RIVERSIDE	CA		10/29/2025		400		(29)			(29)		371	371			
100248568	HAMMOND	IN		10/29/2025		249		(18)			(18)		231	231			
100248569	PLEASANT VIEW	UT		10/29/2025		868		(36)			(36)		832	832			
100248570	BURTON	MI		10/29/2025		174		(13)			(13)		161	161			
100248571	TRUMBULL	CT		10/29/2025		596		(31)			(31)		565	565			
100248574	OSHKOSH	WI		10/29/2025		276		(20)			(20)		256	256			
100248575	KINGSTON	GA		10/29/2025		231		(17)			(17)		214	214			
100248576	HACKETTSTOWN	NJ		10/29/2025		243		(18)			(18)		225	225			
100248577	WEST ALLIS	WI		10/29/2025		125		(8)			(8)		117	117			
100248578	TUCSON	AZ		10/29/2025		2,041		(119)			(119)		1,922	1,922			
100248579	PASCOAG	RI		10/29/2025		388		(28)			(28)		360	360			
100248580	WAYNE	MI		10/29/2025		259		(18)			(18)		241	241			
100248581	VIRGINIA BEACH	VA		10/29/2025		2,841		(134)			(134)		2,707	2,707			
100248582	TAYLOR	MI		10/29/2025		349		(25)			(25)		324	324			
100248583	LONG VALLEY	NJ		10/29/2025		564		(33)			(33)		531	531			
100248584	COVINGTON	LA		10/29/2025		179		(13)			(13)		166	166			
100248585	NORMAN	OK		10/29/2025		832		(17)			(17)		815	815			
100248586	NAMPA	ID		10/29/2025		568		(35)			(35)		533	533			
100248587	LAKE VIEW	SC		10/29/2025		380		(20)			(20)		360	360			
100248588	HIGHLAND	CA		10/29/2025		307		(16)			(16)		291	291			
100248589	LONG BEACH	CA		10/29/2025		299		(16)			(16)		283	283			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248590	OTEGO	NY		10/29/2025		474		(34)			(34)		440	440			
100248592	HOBE SOUND	FL		10/29/2025		298		(17)			(17)		281	281			
100248593	CLIFTON	NJ		10/29/2025		630		(40)			(40)		590	590			
100248595	METUCHEN	NJ		10/29/2025		781		(29)			(29)		752	752			
100248596	WOODLAND HILLS	CA		10/29/2025		119		(8)			(8)		111	111			
100248597	FONTANA	CA		10/29/2025		554		(32)			(32)		522	522			
100248598	CARMEL	IN		10/29/2025		495		(33)			(33)		462	462			
100248599	WARREN	OH		10/29/2025		278		(17)			(17)		261	261			
100248600	UNION	KY		10/29/2025		127		(9)			(9)		118	118			
100248601	HAMILTON	OH		10/29/2025		909		(45)			(45)		864	864			
100248603	LAWRENCE	KS		10/29/2025		160		(12)			(12)		148	148			
100248604	COLORADO SPRINGS	CO		10/29/2025		442		(25)			(25)		417	417			
100248605	MIDDLETOWN	DE		10/29/2025		520		(30)			(30)		490	490			
100248606	GROTON	MA		10/29/2025		927		(21)			(21)		906	906			
100248607	ROCKLIN	CA		10/29/2025		2,692		(103)			(103)		2,589	2,589			
100248610	TUCSON	AZ		10/29/2025		381		(24)			(24)		357	357			
100248611	MEDINA	OH		10/29/2025		724		(32)			(32)		692	692			
100248612	SANTEE	CA		10/29/2025		392		(26)			(26)		366	366			
100248613	CANTON	GA		10/29/2025		601		(21)			(21)		580	580			
100248614	MOUNT SINAI	NY		10/29/2025		1,085		(38)			(38)		1,047	1,047			
100248615	STORRS MANSFIELD	CT		10/29/2025		344		(25)			(25)		319	319			
100248616	BELLINGHAM	WA		10/29/2025		494		(31)			(31)		463	463			
100248617	SAVANNAH	GA		10/29/2025		189		(14)			(14)		175	175			
100248620	BLUFFTON	OH		10/29/2025		849		(45)			(45)		804	804			
100248621	CARTERSVILLE	GA		10/29/2025		462		(33)			(33)		429	429			
100248622	ROCHESTER	NY		10/29/2025		215		(7)			(7)		208	208			
100248623	EAST PROVIDENCE	RI		10/29/2025		276		(14)			(14)		262	262			
100248624	SAINT PETERS	MO		10/29/2025		202		(11)			(11)		191	191			
100248625	MIDDLETOWN	OH		10/29/2025		384		(28)			(28)		356	356			
100248626	EDISON	NJ		10/29/2025		321		(22)			(22)		299	299			
100248627	REDONDO BEACH	CA		10/29/2025		5,502		(181)			(181)		5,321	5,321			
100248628	ATTLEBORO	MA		10/29/2025		932		(48)			(48)		884	884			
100248629	HUACHUCA CITY	AZ		10/29/2025		722		(32)			(32)		690	690			
100248630	PEORIA	AZ		10/29/2025		340		(19)			(19)		321	321			
100248631	PRESCOTT	AZ		10/29/2025		569		(27)			(27)		542	542			
100248633	HESPERIA	CA		10/29/2025		337		(21)			(21)		316	316			
100248634	TOWNSEND	DE		10/29/2025		370		(17)			(17)		353	353			
100248635	INDIANAPOLIS	IN		10/29/2025		458		(22)			(22)		436	436			
100248636	AUBURN	NY		10/29/2025		189		(14)			(14)		175	175			
100248637	CLEARWATER	FL		10/29/2025		234		(17)			(17)		217	217			
100248638	BEACHWOOD	NJ		10/29/2025		482		(32)			(32)		450	450			
100248639	OCEANSIDE	NY		10/29/2025		2,239		(43)			(43)		2,196	2,196			
100248640	MERRIAM	KS		10/29/2025		430		(29)			(29)		401	401			
100248641	HENDERSON	NV		10/29/2025		875		(38)			(38)		837	837			
100248643	TURTLE LAKE	WI		10/29/2025		219		(16)			(16)		203	203			
100248644	COLUMBUS	OH		10/29/2025		1,025		(47)			(47)		978	978			
100248645	FOX LAKE	IL		10/29/2025		289		(20)			(20)		269	269			
100248646	VILLA RICA	GA		10/29/2025		113		(8)			(8)		105	105			
100248648	CORONA	CA		10/29/2025		736		(11)			(11)		725	725			
100248650	DOVER	DE		10/29/2025		851		(43)			(43)		808	808			
100248651	DES MOINES	IA		10/29/2025		635		(35)			(35)		600	600			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248652	VENICE	FL		10/29/2025		2,373		(122)			(122)		2,251	2,251			
100248653	THE VILLAGES	FL		10/29/2025		373		(27)			(27)		346	346			
100248654	MANALAPAN	NJ		10/29/2025		312		(23)			(23)		289	289			
100248656	ANDERSON	SC		10/29/2025		405		(25)			(25)		380	380			
100248657	FORT MILL	SC		10/29/2025		185		(12)			(12)		173	173			
100248658	NEW LONDON	CT		10/29/2025		298		(19)			(19)		279	279			
100248659	SPRINGFIELD	MA		10/29/2025		282		(20)			(20)		262	262			
100248660	FRESNO	CA		10/29/2025		1,262		(51)			(51)		1,211	1,211			
100248661	RIVERSIDE	CA		10/29/2025		223		(14)			(14)		209	209			
100248662	MEDINA	MN		10/29/2025		1,069		(39)			(39)		1,030	1,030			
100248663	PROVIDENCE	RI		10/29/2025		873		(39)			(39)		834	834			
100248664	NORTH ARLINGTON	NJ		10/29/2025		427		(29)			(29)		398	398			
100248665	SANTA MARIA	CA		10/29/2025		179		(13)			(13)		166	166			
100248666	LINCOLN	NE		10/29/2025		517		(26)			(26)		491	491			
100248667	WOODBINE	NJ		10/29/2025		255		(13)			(13)		242	242			
100248669	SKIATOOK	OK		10/29/2025		226		(16)			(16)		210	210			
100248670	LAGRANGE	GA		10/29/2025		165		(12)			(12)		153	153			
100248671	LOWELL	MA		10/29/2025		1,835		(132)			(132)		1,703	1,703			
100248672	NEW ORLEANS	LA		10/29/2025		145		(11)			(11)		134	134			
100248673	MOUNT PROSPECT	IL		10/29/2025		375		(22)			(22)		353	353			
100248674	WOODBRIDGE	VA		10/29/2025		300		(22)			(22)		278	278			
100248675	KING GEORGE	VA		10/29/2025		365		(19)			(19)		346	346			
100248676	COLUMBUS	GA		10/29/2025		254		(18)			(18)		236	236			
100248677	HAYDEN	ID		10/29/2025		954		(42)			(42)		912	912			
100248678	BENTON	KY		10/29/2025		182		(13)			(13)		169	169			
100248679	BROOKLYN	MI		10/29/2025		1,704		(58)			(58)		1,646	1,646			
100248680	ANNANDALE	VA		10/29/2025		736		(38)			(38)		698	698			
100248681	SAINT MARYS	GA		10/29/2025		420		(30)			(30)		390	390			
100248683	FREMONT	NE		10/29/2025		624		(45)			(45)		579	579			
100248684	DUMFRIES	VA		10/29/2025		512		(27)			(27)		485	485			
100248685	GRIFFITH	IN		10/29/2025		653		(33)			(33)		620	620			
100248687	RICHMOND	VA		10/29/2025		336		(21)			(21)		315	315			
100248688	INDIANAPOLIS	IN		10/29/2025		373		(19)			(19)		354	354			
100248690	MISHAWAKA	IN		10/29/2025		273		(20)			(20)		253	253			
100248691	ORADELL	NJ		10/29/2025		1,379		(56)			(56)		1,323	1,323			
100248692	AUSTELL	GA		10/29/2025		106		(8)			(8)		98	98			
100248693	CHESTER	VA		10/29/2025		195		(12)			(12)		183	183			
100248694	SPRINGFIELD	OR		10/29/2025		616		(43)			(43)		573	573			
100248696	RICHLAND	WA		10/29/2025		813		(16)			(16)		797	797			
100248697	ELBERTA	AL		10/29/2025		1,073		(50)			(50)		1,023	1,023			
100248698	VALLEY SPRINGS	CA		10/29/2025		1,164		(41)			(41)		1,123	1,123			
100248699	EVANSTON	IL		10/29/2025		588		(41)			(41)		547	547			
100248700	PORTAGE	MI		10/29/2025		182		(13)			(13)		169	169			
100248701	WASILLA	AK		10/29/2025		87		(6)			(6)		81	81			
100248702	SOMERSET	NJ		10/29/2025		366		(20)			(20)		346	346			
100248703	SCHERERVILLE	IN		10/29/2025		450		(24)			(24)		426	426			
100248704	NEWNAN	GA		10/29/2025		354		(25)			(25)		329	329			
100248705	EDMOND	OK		10/29/2025		323		(23)			(23)		300	300			
100248707	HALEDON	NJ		10/29/2025		943		(67)			(67)		876	876			
100248708	PERTH AMBOY	NJ		10/29/2025		1,178		(30)			(30)		1,148	1,148			
100248709	LINDEN	MI		10/29/2025		189		(13)			(13)		176	176			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248713	NESCONSET	NY		10/29/2025		113		(8)			(8)		105	105			
100248714	PALOS VERDES ESTATES	CA		10/29/2025		2,123		(101)			(101)		2,022	2,022			
100248715	N LAS VEGAS	NV		10/29/2025		734		(25)			(25)		709	709			
100248717	REDWOOD CITY	CA		10/29/2025		9,929		(447)			(447)		9,482	9,482			
100248719	TAMPA	FL		10/29/2025		844		(43)			(43)		801	801			
100248720	JOHNS CREEK	GA		10/29/2025		2,212		(104)			(104)		2,108	2,108			
100248721	FRESNO	CA		10/29/2025		475		(24)			(24)		451	451			
100248722	WILLIMANTIC	CT		10/29/2025		917		(66)			(66)		851	851			
100248723	PLEASANTON	CA		10/29/2025		2,358		(80)			(80)		2,278	2,278			
100248724	NORTH KINGSTOWN	RI		10/29/2025		1,547		(72)			(72)		1,475	1,475			
100248725	BLAINE	MN		10/29/2025		324		(24)			(24)		300	300			
100248726	MIDDLEBORO	MA		10/29/2025		281		(19)			(19)		262	262			
100248727	HORICON	WI		10/29/2025		376		(27)			(27)		349	349			
100248728	CHOCTAW	OK		10/29/2025		177		(13)			(13)		164	164			
100248729	SEATTLE	WA		10/29/2025		69		(5)			(5)		64	64			
100248730	STATEN ISLAND	NY		10/29/2025		169		(12)			(12)		157	157			
100248732	STAFFORD	VA		10/29/2025		1,513		(105)			(105)		1,408	1,408			
100248739	CORONA	CA		10/29/2025		712		(26)			(26)		686	686			
100248742	PHOENIX	AZ		10/29/2025		149		(9)			(9)		140	140			
100248743	GOSHEN	NY		10/29/2025		1,071		(66)			(66)		1,005	1,005			
100248744	MELROSE	MA		10/29/2025		1,014		(40)			(40)		974	974			
100248745	KILMARNOCK	VA		10/29/2025		255		(18)			(18)		237	237			
100248747	ROOPVILLE	GA		10/29/2025		330		(23)			(23)		307	307			
100248748	PAULINE	SC		10/29/2025		678		(33)			(33)		645	645			
100248752	LIVONIA	LA		10/29/2025		987		(51)			(51)		936	936			
100248754	PORT ST LUCIE	FL		10/29/2025		154		(10)			(10)		144	144			
100248759	CHICAGO	IL		10/29/2025		1,506		(53)			(53)		1,453	1,453			
100248763	SURPRISE	AZ		10/29/2025		293		(20)			(20)		273	273			
100248771	METTER	GA		10/29/2025		297		(21)			(21)		276	276			
100248775	HARRIMAN	NY		10/29/2025		260		(14)			(14)		246	246			
100248778	PINE BLUFF	AR		10/29/2025		266		(18)			(18)		248	248			
100248779	COLUMBUS	OH		10/29/2025		110		(8)			(8)		102	102			
100248782	MELBOURNE	FL		10/29/2025		494		(27)			(27)		467	467			
100248783	MIDDLEVILLE	MI		10/29/2025		275		(16)			(16)		259	259			
100248784	LANCASTER	CA		10/29/2025		615		(28)			(28)		587	587			
100248787	ROCHESTER HILLS	MI		10/29/2025		2,400		(163)			(163)		2,237	2,237			
100248792	SLATERVILLE SPRINGS	NY		10/29/2025		306		(21)			(21)		285	285			
100248802	NEW CITY	NY		10/29/2025		1,377		(63)			(63)		1,314	1,314			
100248813	SAGLE	ID		10/29/2025		3,386		(105)			(105)		3,281	3,281			
100248815	DENVER	CO		10/29/2025		1,533		(36)			(36)		1,497	1,497			
100248816	HOLLAND	MI		10/29/2025		2,766		(78)			(78)		2,688	2,688			
100248817	LAKELAND	TN		10/29/2025		407		(15)			(15)		392	392			
100248818	DELAND	FL		10/29/2025		1,886		(60)			(60)		1,826	1,826			
100248819	BULLHEAD CITY	AZ		10/29/2025		718		(13)			(13)		705	705			
100248820	GAINESVILLE	FL		10/29/2025		788		(28)			(28)		760	760			
100248821	PALM SPRINGS	CA		10/29/2025		3,428		(118)			(118)		3,310	3,310			
100248822	GLENROCK	WY		10/29/2025		248		(9)			(9)		239	239			
100248823	MEMPHIS	TN		10/29/2025		322		(11)			(11)		311	311			
100248824	ARVADA	CO		10/29/2025		1,126		(4)			(4)		1,122	1,122			
100248825	MEMPHIS	TN		10/29/2025		374		(11)			(11)		363	363			
100248826	NEWPORT BEACH	CA		10/29/2025		5,569		(119)			(119)		5,450	5,450			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248827	BURLINGTON	NC		10/29/2025		344		(12)			(12)		332	332			
100248828	LAKE ARROWHEAD	CA		10/29/2025		2,994		(87)			(87)		2,907	2,907			
100248829	VIRGINIA BEACH	VA		10/29/2025		1,026		(32)			(32)		994	994			
100248831	OAKLAND	CA		10/29/2025		3,919		(98)			(98)		3,821	3,821			
100248832	MIDWAY	UT		10/29/2025		2,455		(67)			(67)		2,388	2,388			
100248833	BLUE RIVER	CO		10/29/2025		8,763		(237)			(237)		8,526	8,526			
100248834	NAPLES	FL		10/29/2025		4,118		(119)			(119)		3,999	3,999			
100248835	POINT LOOKOUT	NY		10/29/2025		3,974		(62)			(62)		3,912	3,912			
100248836	CALABASH	NC		10/29/2025		420		(15)			(15)		405	405			
100248837	GILBERTSVILLE	PA		10/29/2025		325		(12)			(12)		313	313			
100248838	SEBAGO	ME		10/29/2025		4,863		(102)			(102)		4,761	4,761			
100248839	OCEANSIDE	CA		10/29/2025		1,828		(37)			(37)		1,791	1,791			
100248840	MEMPHIS	TN		10/29/2025		393		(14)			(14)		379	379			
100248843	SANTA RSA BCH	FL		10/29/2025		3,199		(114)			(114)		3,085	3,085			
100248844	MILWAUKEE	WI		10/29/2025		749		22			22		771	771			
100248845	PHILADELPHIA	PA		10/29/2025		190		(7)			(7)		183	183			
100248846	LEADVILLE	CO		10/29/2025		735		(26)			(26)		709	709			
100248847	MILFORD	DE		10/29/2025		4,341		(111)			(111)		4,230	4,230			
100248848	MARINA DEL REY	CA		10/29/2025		12,350		(350)			(350)		12,000	12,000			
100248849	GILBERT	AZ		10/29/2025		1,225		32			32		1,257	1,257			
100248850	FRISCO	CO		10/29/2025		1,460		(34)			(34)		1,426	1,426			
100248852	SUNRIVER	OR		10/29/2025		1,324		(4)			(4)		1,320	1,320			
100248853	HAYDEN	ID		10/29/2025		4,584		(141)			(141)		4,443	4,443			
100248854	RIVER FOREST	IL		10/29/2025		3,102		(89)			(89)		3,013	3,013			
100248855	CARMEL	CA		10/29/2025		2,270		(64)			(64)		2,206	2,206			
100248856	BREWSTER	MA		10/29/2025		1,121		(28)			(28)		1,093	1,093			
100248857	SCOTTSDALE	AZ		10/29/2025		4,850		(101)			(101)		4,749	4,749			
100248858	MEMPHIS	TN		10/29/2025		1,720		(61)			(61)		1,659	1,659			
100248859	KEY LARGO	FL		10/29/2025		4,936		(163)			(163)		4,773	4,773			
100248860	RANGELEY	ME		10/29/2025		1,887		(39)			(39)		1,848	1,848			
100248862	SAN CLEMENTE	CA		10/29/2025		6,933		(199)			(199)		6,734	6,734			
100248863	TOBYHANNA	PA		10/29/2025		847		(30)			(30)		817	817			
100248864	SALT LAKE CITY	UT		10/29/2025		2,420		(58)			(58)		2,362	2,362			
100248865	WEST HARWICH	MA		10/29/2025		1,363		(32)			(32)		1,331	1,331			
100248866	JENSEN BEACH	FL		10/29/2025		528		(19)			(19)		509	509			
100248867	DUNEDIN	FL		10/29/2025		348		(12)			(12)		336	336			
100248868	ALVARADO	TX		10/29/2025		470		(9)			(9)		461	461			
100248869	COLORADO SPRINGS	CO		10/29/2025		2,470		(82)			(82)		2,388	2,388			
100248870	ROUNDUP	MT		10/29/2025		316		(11)			(11)		305	305			
100248871	RIVERSIDE	CA		10/29/2025		313,835		(9,168)			(9,168)		304,667	304,667			
100248872	REDMOND	WA		10/29/2025		82,445		(1,251)			(1,251)		81,194	81,194			
100248873	SARATOGA SPRINGS	NY		10/29/2025		2,431		(85)			(85)		2,346	2,346			
100248874	MONUMENT	CO		10/29/2025		1,693		(60)			(60)		1,633	1,633			
100248876	MEMPHIS	TN		10/29/2025		991		(23)			(23)		968	968			
100248877	LYNNWOOD	WA		10/29/2025		2,721		(97)			(97)		2,624	2,624			
100248879	EASTSOUND	WA		10/29/2025		2,740		(71)			(71)		2,669	2,669			
100248880	BOZEMAN	MT		10/29/2025		4,069		(51)			(51)		4,018	4,018			
100248881	FAYETTEVILLE	OH		10/29/2025		1,712		(39)			(39)		1,673	1,673			
100248882	PALM COAST	FL		10/29/2025		49,219		(1,677)			(1,677)		47,542	47,542			
100248883	SUNSET BEACH	NC		10/29/2025		541		(19)			(19)		522	522			
100248884	LANCASTER	PA		10/29/2025		2,967		38			38		3,005	3,005			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248885	STATESVILLE	NC		10/29/2025		7,520		(268)			(268)		7,252	7,252			
100248886	NORTH LITTLE ROCK	AR		10/29/2025		929		(29)			(29)		900	900			
100248887	EDINBURG	TX		10/29/2025		1,095		(39)			(39)		1,056	1,056			
100248888	GULF SHORES	AL		10/29/2025		10,447		(180)			(180)		10,267	10,267			
100248890	LA PLACE	LA		10/29/2025		249		(9)			(9)		240	240			
100248891	PORT SAINT LUCIE	FL		10/29/2025		27,622		(926)			(926)		26,696	26,696			
100248892	COATESVILLE	PA		10/29/2025		285		(10)			(10)		275	275			
100248893	CULVER CITY	CA		10/29/2025		3,602		(128)			(128)		3,474	3,474			
100248894	OLD SAYBROOK	CT		10/29/2025		1,351		(37)			(37)		1,314	1,314			
100248895	BETHEL	ME		10/29/2025		1,526		(39)			(39)		1,487	1,487			
100248897	CLE ELUM	WA		10/29/2025		1,705		(56)			(56)		1,649	1,649			
100248898	LEADVILLE	CO		10/29/2025		3,275		(59)			(59)		3,216	3,216			
100248899	MOSINEE	WI		10/29/2025		2,136		(56)			(56)		2,080	2,080			
100248900	PORT ST. LUCIE	FL		10/29/2025		1,153		(37)			(37)		1,116	1,116			
100248901	ASHLAND	WI		10/29/2025		369		(13)			(13)		356	356			
100248903	MINERAL	VA		10/29/2025		7,518		(256)			(256)		7,262	7,262			
100248904	DRAPER	UT		10/29/2025		1,309		(47)			(47)		1,262	1,262			
100248905	KEYSTONE	CO		10/29/2025		3,404		(100)			(100)		3,304	3,304			
100248906	LITTLE EGG HARBOR TWP	NJ		10/29/2025		1,156		(41)			(41)		1,115	1,115			
100248908	AUGUSTA	GA		10/29/2025		558		(20)			(20)		538	538			
100248909	CORNELIUS	NC		10/29/2025		2,666		(76)			(76)		2,590	2,590			
100248910	TRUCKEE	CA		10/29/2025		2,152		(58)			(58)		2,094	2,094			
100248911	BYRON	IL		10/29/2025		448		(16)			(16)		432	432			
100248912	BOISE	ID		10/29/2025		1,722		(34)			(34)		1,688	1,688			
100248913	TRUCKEE	CA		10/29/2025		20,964		(451)			(451)		20,513	20,513			
100248914	SODA SPRINGS	CA		10/29/2025		1,921		(53)			(53)		1,868	1,868			
100248915	FORT WORTH	TX		10/29/2025		551		(5)			(5)		546	546			
100248916	WASHINGTON	DC		10/29/2025		2,591		(92)			(92)		2,499	2,499			
100248917	CHATSWORTH	GA		10/29/2025		600		(21)			(21)		579	579			
100248918	SUMMERFIELD	FL		10/29/2025		474		(2)			(2)		472	472			
100248921	LAVALLETTE	NJ		10/29/2025		1,835		(49)			(49)		1,786	1,786			
100248923	INDEPENDENCE	MO		10/29/2025		181		(6)			(6)		175	175			
100248924	FRESNO	CA		10/29/2025		874		(12)			(12)		862	862			
100248925	PLEASANT GROVE	AL		10/29/2025		553		(20)			(20)		533	533			
100248926	PALM DESERT	CA		10/29/2025		3,242		(50)			(50)		3,192	3,192			
100248927	POMPANO BEACH	FL		10/29/2025		214,482		(7,555)			(7,555)		206,927	206,927			
100248928	SAN ANTONIO	TX		10/29/2025		844		29			29		873	873			
100248929	ORANGE BEACH	AL		10/29/2025		639		(10)			(10)		629	629			
100248930	N. VENICE	FL		10/29/2025		1,559		(36)			(36)		1,523	1,523			
100248931	AKRON	OH		10/29/2025		240		(9)			(9)		231	231			
100248932	SAN ANTONIO	TX		10/29/2025		846		29			29		875	875			
100248933	GARDEN GROVE	CA		10/29/2025		2,728		(84)			(84)		2,644	2,644			
100248935	LIBERTY	ME		10/29/2025		705		(25)			(25)		680	680			
100248936	CEDAR CITY	UT		10/29/2025		583		(15)			(15)		568	568			
100248938	LACLEDE	ID		10/29/2025		15,845		(445)			(445)		15,400	15,400			
100248939	FABER	VA		10/29/2025		1,699		(61)			(61)		1,638	1,638			
100248941	NESKOWIN	OR		10/29/2025		1,624		(48)			(48)		1,576	1,576			
100248942	CHESTER	PA		10/29/2025		539		(14)			(14)		525	525			
100248943	NATHROP	CO		10/29/2025		1,332		(33)			(33)		1,299	1,299			
100248944	OXNARD	CA		10/29/2025		2,862		(78)			(78)		2,784	2,784			
100248947	CLEVELAND	OH		10/29/2025		199		(7)			(7)		192	192			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248948	ELLIJAY	GA		10/29/2025		1,423		(41)			(41)		1,382	1,382			
100248949	ROCKLEDGE	FL		10/29/2025		1,559		(41)			(41)		1,518	1,518			
100248950	KINGSLAND	TX		10/29/2025		8,109		(182)			(182)		7,927	7,927			
100248951	SEBASTOPOL	CA		10/29/2025		4,347		(129)			(129)		4,218	4,218			
100248952	MASHPEE	MA		10/29/2025		1,406		(32)			(32)		1,374	1,374			
100248953	SCOTTSDALE	AZ		10/29/2025		4,659		(129)			(129)		4,530	4,530			
100248954	SHREWSBURY	MA		10/29/2025		1,925		(59)			(59)		1,866	1,866			
100248955	DENNIS	MA		10/29/2025		1,792		(40)			(40)		1,752	1,752			
100248956	BROOKLYN	NY		10/29/2025		2,223		(79)			(79)		2,144	2,144			
100248957	LAVALLETTE	NJ		10/29/2025		1,399		(39)			(39)		1,360	1,360			
100248958	CARMEL VALLEY	CA		10/29/2025		2,030		(54)			(54)		1,976	1,976			
100248959	ROCKPORT	TX		10/29/2025		743		(27)			(27)		716	716			
100248960	BOONE	NC		10/29/2025		2,261		(67)			(67)		2,194	2,194			
100248964	COOLIDGE	AZ		10/29/2025		702		(10)			(10)		692	692			
100248965	FAIRFIELD	CT		10/29/2025		4,488		(13)			(13)		4,475	4,475			
100248966	LEWES	DE		10/29/2025		2,498		(72)			(72)		2,426	2,426			
100248967	ISLAMORADA	FL		10/29/2025		4,006		(113)			(113)		3,893	3,893			
100248970	REUNION	FL		10/29/2025		7,032		(251)			(251)		6,781	6,781			
100248972	DEWEY	AZ		10/29/2025		1,029		(37)			(37)		992	992			
100248973	LONGBOAT KEY	FL		10/29/2025		1,180		(34)			(34)		1,146	1,146			
100248974	SAN ANTONIO	TX		10/29/2025		553		(20)			(20)		533	533			
100248976	CAPE CORAL	FL		10/29/2025		691		3			3		694	694			
100248977	DURHAM	NC		10/29/2025		1,161		13			13		1,174	1,174			
100248980	LOS ANGELES	CA		10/29/2025		3,128		(111)			(111)		3,017	3,017			
100248981	INDIANAPOLIS	IN		10/29/2025		248		(9)			(9)		239	239			
100248982	GAINESBORO	TN		10/29/2025		358		(13)			(13)		345	345			
100248983	LAKELAND	FL		10/29/2025		328		(12)			(12)		316	316			
100248984	MANZANITA	OR		10/29/2025		2,535		(86)			(86)		2,449	2,449			
100248986	MOYOCK	NC		10/29/2025		1,235		(32)			(32)		1,203	1,203			
100248987	LONG BEACH	CA		10/29/2025		2,312		(82)			(82)		2,230	2,230			
100248989	BAILEY ISLAND	ME		10/29/2025		2,564		(44)			(44)		2,520	2,520			
100248991	UNITED KINGDOM	GBR		10/29/2025		365						(2)	363	374	11		11
100248995	UNITED KINGDOM	GBR		10/29/2025		1,156						(6)	1,150	1,178	28		28
100249004	UNITED KINGDOM	GBR		10/29/2025		1,663						(9)	1,654	1,722	68		68
100249006	UNITED KINGDOM	GBR		10/29/2025		480						(3)	477	517	40		40
100249014	TILBURG	NLD		10/29/2025		1,757						26	1,783	1,773	(10)		(10)
100249024	S-HERTOGENBOSCH	NLD		10/29/2025		300						5	305	303	(2)		(2)
100249027	ROTTERDAM	NLD		10/29/2025		395						6	401	396	(5)		(5)
100249035	VEGHEL	NLD		10/29/2025		382						6	388	383	(5)		(5)
100249041	TILBURG	NLD		10/29/2025		343						5	348	344	(4)		(4)
100249042	LEIDSCHENDAM	NLD		10/29/2025		404,416						6,052	410,468	405,929	(4,539)		(4,539)
100249045	ROTTERDAM	NLD		10/29/2025		486						7	493	489	(4)		(4)
100249048	ZWOLLE	NLD		10/29/2025		1,893						29	1,922	1,916	(5)		(5)
100249052	S-GRAVENHAGE	NLD		10/29/2025		284						4	288	284	(4)		(4)
100249077	LEEUWARDEN	NLD		10/29/2025		283						4	287	282	(4)		(4)
100249079	LEEUWARDEN	NLD		10/29/2025		205						3	208	207	(1)		(1)
100249084	ARNHEM	NLD		10/29/2025		1,827						28	1,855	1,878	23		23
100249086	STELLENDAM	NLD		10/29/2025		498						7	505	501	(4)		(4)
100249087	ARNHEM	NLD		10/29/2025		831						12	843	814	(28)		(28)
100249088	NIJMEGEN	NLD		10/29/2025		820						12	832	804	(28)		(28)
100249091	ZWOLLE	NLD		10/29/2025		1,949						29	1,978	1,952	(26)		(26)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100249102	GRONINGEN	NLD		10/29/2025		760						11	771	759	(12)		(12)
100249109	S-GRAVENHAGE	NLD		10/29/2025		1,090						16	1,106	1,101	(5)		(5)
100249111	AMSTERDAM	NLD		10/29/2025		335						5	340	336	(4)		(4)
100249113	TILBURG	NLD		10/29/2025		319						5	324	322	(2)		(2)
100249116	TILBURG	NLD		10/29/2025		407,664						6,139	413,803	411,728	(2,075)		(2,075)
100249119	AMSTERDAM	NLD		10/29/2025		1,842						28	1,870	1,854	(16)		(16)
100249140	MARSHALL	IL		10/30/2025		180		(8)			(8)		172	172			
100249141	MERCER	PA		10/30/2025		233		(5)			(5)		228	228			
100249143	CALEXICO	CA		10/30/2025		310		(13)			(13)		297	297			
100249146	MC GAHEYSVILLE	VA		10/30/2025		1,592		(72)			(72)		1,520	1,520			
100249153	MYRTLE CREEK	OR		10/30/2025		305		(8)			(8)		297	297			
100249155	MONTCLAIR	NJ		10/30/2025		3,042		(137)			(137)		2,905	2,905			
100249156	BELMONT	MI		10/30/2025		307		(14)			(14)		293	293			
100249157	FORT WORTH	TX		10/30/2025		1,229		(46)			(46)		1,183	1,183			
100249159	CARTERET	NJ		10/30/2025		903		(17)			(17)		886	886			
100249160	SUN PRAIRIE	WI		10/30/2025		556		(5)			(5)		551	551			
100249163	LISBON FALLS	ME		10/30/2025		562		(24)			(24)		538	538			
100249165	HUMBLE	TX		10/30/2025		235		(11)			(11)		224	224			
100249167	HOLBROOK	MA		10/30/2025		842		(38)			(38)		804	804			
100249169	CURRIE	NC		10/30/2025		3,567		(161)			(161)		3,406	3,406			
100249172	ATOKA	TN		10/30/2025		1,044		(34)			(34)		1,010	1,010			
100249174	SAN ANTONIO	TX		10/30/2025		755		(20)			(20)		735	735			
100249176	BETHLEHEM	PA		10/30/2025		305		(14)			(14)		291	291			
100249177	ANDALE	KS		10/30/2025		1,094		(21)			(21)		1,073	1,073			
100249180	WHEELING	IL		10/30/2025		604		(21)			(21)		583	583			
100249187	MIAMI	FL		10/30/2025		1,189		(23)			(23)		1,166	1,166			
100249188	QUAKERTOWN	PA		10/30/2025		318		(6)			(6)		312	312			
100249194	BALDWIN CITY	KS		10/30/2025		436		(20)			(20)		416	416			
100249199	GALENA	KS		10/30/2025		126		(6)			(6)		120	120			
100249204	CHARLOTTE	NC		10/30/2025		273		(5)			(5)		268	268			
100249211	CARMEL	IN		10/30/2025		425		(19)			(19)		406	406			
100249213	GRIDLEY	IL		10/30/2025		392		(11)			(11)		381	381			
100249224	LA MESA	CA		10/30/2025		3,036		(59)			(59)		2,977	2,977			
100249225	MEDFORD	NJ		10/30/2025		507		(10)			(10)		497	497			
100249227	CHULA VISTA	CA		10/30/2025		666		(13)			(13)		653	653			
100249229	TOMS RIVER	NJ		10/30/2025		121		(2)			(2)		119	119			
100249230	FRANKLIN	TN		10/30/2025		1,206		(43)			(43)		1,163	1,163			
100249232	FORT COLLINS	CO		10/30/2025		285		(6)			(6)		279	279			
100249234	SHAKOPEE	MN		10/30/2025		240		(10)			(10)		230	230			
100249235	VICTORVILLE	CA		10/30/2025		755		(12)			(12)		743	743			
100249238	EL CAJON	CA		10/30/2025		1,167		(22)			(22)		1,145	1,145			
100249241	CENTREVILLE	VA		10/30/2025		295		(6)			(6)		289	289			
100249243	GARDEN GROVE	CA		10/30/2025		652		(25)			(25)		627	627			
100249248	CLERMONT	FL		10/30/2025		481		(9)			(9)		472	472			
100249252	LYNWOOD	CA		10/30/2025		261		(5)			(5)		256	256			
100249261	EL DORADO SPRINGS	MO		10/30/2025		148		(7)			(7)		141	141			
100249262	GROVE CITY	OH		10/30/2025		326		(6)			(6)		320	320			
100249263	PATERSON	NJ		10/30/2025		852		(31)			(31)		821	821			
100249265	PEARLAND	TX		10/30/2025		221		(10)			(10)		211	211			
100249271	STROUDSBURG	PA		10/30/2025		273		(5)			(5)		268	268			
100249273	NEW HAVEN	IN		10/30/2025		1,219		(55)			(55)		1,164	1,164			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100249274	CICERO	IL		10/30/2025		700		(16)			(16)		684	684			
100249275	ROUND HILL	VA		10/30/2025		1,774		(63)			(63)		1,711	1,711			
100249282	BAKERSFIELD	CA		10/30/2025		449		(9)			(9)		440	440			
100249283	PARKER	CO		10/30/2025		1,136		(22)			(22)		1,114	1,114			
100249286	NELSONVILLE	OH		10/30/2025		194		(7)			(7)		187	187			
100249289	EL PASO	TX		10/30/2025		1,225		(46)			(46)		1,179	1,179			
100249292	CLARKDALE	AZ		10/30/2025		188		(4)			(4)		184	184			
100249296	WAXHAW	NC		10/30/2025		369		(7)			(7)		362	362			
100249297	RENO	NV		10/30/2025		661		(25)			(25)		636	636			
100249299	ALISO VIEJO	CA		10/30/2025		378		(12)			(12)		366	366			
100249300	ROSELLE PARK	NJ		10/30/2025		309		(6)			(6)		303	303			
100249301	HOLLYWOOD	FL		10/30/2025		682		(13)			(13)		669	669			
100249302	EL RENO	OK		10/30/2025		2,388		(44)			(44)		2,344	2,344			
100249305	TUCSON	AZ		10/30/2025		193		(4)			(4)		189	189			
100249307	SACRAMENTO	CA		10/30/2025		508		(19)			(19)		489	489			
100249311	GLENDALE	AZ		10/30/2025		933		(18)			(18)		915	915			
100249313	SALISBURY	NC		10/30/2025		1,061		(48)			(48)		1,013	1,013			
100249315	MINNEAPOLIS	MN		10/30/2025		363		(13)			(13)		350	350			
100249326	HILMAR	CA		10/30/2025		280		(5)			(5)		275	275			
100249327	GILBERT	AZ		10/30/2025		515		(23)			(23)		492	492			
100249329	MOUNT PLEASANT	SC		10/30/2025		3,104		(4)			(4)		3,100	3,100			
100249333	EUGENE	OR		10/30/2025		1,524		(22)			(22)		1,502	1,502			
100249339	WESTLAKE	OH		10/30/2025		672		(13)			(13)		659	659			
100249346	ARCADIA	CA		10/30/2025		377		(7)			(7)		370	370			
100249351	LAS VEGAS	NV		10/30/2025		365		(5)			(5)		360	360			
100249356	SURPRISE	AZ		10/30/2025		229		(4)			(4)		225	225			
100249359	NEW SMYRNA BEACH	FL		10/30/2025		948		(18)			(18)		930	930			
100249360	POST FALLS	ID		10/30/2025		417		(16)			(16)		401	401			
100249362	CLAYTON	CA		10/30/2025		1,363		(51)			(51)		1,312	1,312			
100249363	RIO RANCHO	NM		10/30/2025		512		(10)			(10)		502	502			
100249364	LEXINGTON	KY		10/30/2025		207		(9)			(9)		198	198			
100249368	CANAL WINCHESTER	OH		10/30/2025		210		(4)			(4)		206	206			
100249369	LOXAHATCHEE	FL		10/30/2025		2,366		(107)			(107)		2,259	2,259			
100249371	MIAMI	FL		10/30/2025		330		(6)			(6)		324	324			
100249372	PHILADELPHIA	PA		10/30/2025		360		(7)			(7)		353	353			
100249374	NAPLES	FL		10/30/2025		512		(10)			(10)		502	502			
100249375	APOLLO BEACH	FL		10/30/2025		3,634		(71)			(71)		3,563	3,563			
100249384	CHALFONT	PA		10/30/2025		902		(17)			(17)		885	885			
100249385	NEW HAVEN	MI		10/30/2025		613		(12)			(12)		601	601			
100249391	SHAWNEE	KS		10/30/2025		1,275		(29)			(29)		1,246	1,246			
100249396	CORONA	CA		10/30/2025		914		(20)			(20)		894	894			
100249399	WALDORF	MD		10/30/2025		200		(9)			(9)		191	191			
100249400	KILLEEN	TX		10/30/2025		1,698		(77)			(77)		1,621	1,621			
100249401	WEISER	ID		10/30/2025		698		(14)			(14)		684	684			
100249402	WEATHERFORD	TX		10/30/2025		500		(19)			(19)		481	481			
100249404	POMONA	CA		10/30/2025		482		(9)			(9)		473	473			
100249407	GLENDALE	AZ		10/30/2025		335		(12)			(12)		323	323			
100249408	DAVIE	FL		10/30/2025		869		(31)			(31)		838	838			
100249412	HAMILTON	OH		10/30/2025		301		(6)			(6)		295	295			
100249420	TRACY	CA		10/30/2025		1,664		(75)			(75)		1,589	1,589			
100249421	BOCA RATON	FL		10/30/2025		227		(4)			(4)		223	223			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100249422	TEMPE	AZ		10/30/2025		454		(9)			(9)		445	445			
100249423	PINCONNING	MI		10/30/2025		328		(15)			(15)		313	313			
100249427	BRISTOL	TN		10/30/2025		644		(29)			(29)		615	615			
100249429	WILLIAMS	AZ		10/30/2025		724		(14)			(14)		710	710			
100249430	JACKSONVILLE	FL		10/30/2025		243		(9)			(9)		234	234			
100249431	BELLEVIEW	FL		10/30/2025		437							437	437			
100249433	FREEHOLD	NJ		10/30/2025		367		(17)			(17)		350	350			
100249435	CLIFTON	NJ		10/30/2025		319		(6)			(6)		313	313			
100249442	LAKELAND	FL		10/30/2025		293		(11)			(11)		282	282			
100249445	BAY PORT	MI		10/30/2025		399		(18)			(18)		381	381			
100249446	KANNAPOLIS	NC		10/30/2025		975		(44)			(44)		931	931			
100249454	HANAHAN	SC		10/30/2025		617		(12)			(12)		605	605			
100249459	MCKINNEY	TX		10/30/2025		1,008		(46)			(46)		962	962			
100249460	DELRAY BEACH	FL		10/30/2025		2,113		(13)			(13)		2,100	2,100			
100249465	SLIDELL	LA		10/30/2025		315		(11)			(11)		304	304			
100249466	SANTA MARIA	CA		10/30/2025		267		(5)			(5)		262	262			
100249470	RIPON	CA		10/30/2025		428		(7)			(7)		421	421			
100249472	FARIBAULT	MN		10/30/2025		317		(7)			(7)		310	310			
100249476	UNION	MO		10/30/2025		366		(14)			(14)		352	352			
100249478	LONG BEACH	CA		10/30/2025		858		(16)			(16)		842	842			
100249482	AMHERST	OH		10/30/2025		252		(11)			(11)		241	241			
100249484	BURLINGTON	WA		10/30/2025		155		(3)			(3)		152	152			
100249487	SAN MARCOS	CA		10/30/2025		904		(17)			(17)		887	887			
100249489	ELKHORN	NE		10/30/2025		200		(8)			(8)		192	192			
100249490	APACHE JUNCTION	AZ		10/30/2025		586		(35)			(35)		551	551			
100249491	HASKELL	NJ		10/30/2025		1,324		(10)			(10)		1,314	1,314			
100249494	AURORA	CO		10/30/2025		145		(7)			(7)		138	138			
100249498	FAIRFIELD	NJ		10/30/2025		871		(17)			(17)		854	854			
100249499	HAYWARD	CA		10/30/2025		1,075		(21)			(21)		1,054	1,054			
100249501	TUCSON	AZ		10/30/2025		772		(15)			(15)		757	757			
100249507	LEWIS CENTER	OH		10/30/2025		1,014		(46)			(46)		968	968			
100249509	ERWIN	TN		10/30/2025		239		(5)			(5)		234	234			
100249510	ALLENTOWN	PA		10/30/2025		540		(10)			(10)		530	530			
100249515	SHELBYVILLE	KY		10/30/2025		151		(7)			(7)		144	144			
100249522	PHILADELPHIA	PA		10/30/2025		590		(15)			(15)		575	575			
100249525	FRANKLIN	TN		10/30/2025		807		(30)			(30)		777	777			
100249526	KELLER	TX		10/30/2025		798		(30)			(30)		768	768			
100249532	KENT	WA		10/30/2025		711		3			3		714	714			
100249533	CLEVELAND	OH		10/30/2025		668		(40)			(40)		628	628			
100249534	HERMISTON	OR		10/30/2025		4,360		(167)			(167)		4,193	4,193			
100249538	PARKER	CO		10/30/2025		133		(5)			(5)		128	128			
100249539	WEST GREENWICH	RI		10/30/2025		763		(38)			(38)		725	725			
100249541	STEVENSVILLE	MD		10/30/2025		421		(20)			(20)		401	401			
100249544	MOUNT PLEASANT	TN		10/30/2025		222		(4)			(4)		218	218			
100249547	AKRON	OH		10/30/2025		111		(2)			(2)		109	109			
100249549	SIERRA VISTA	AZ		10/30/2025		264		(9)			(9)		255	255			
100249550	ROCKAWAY	NJ		10/30/2025		788		(40)			(40)		748	748			
100249558	NEPHI	UT		10/30/2025		119		(5)			(5)		114	114			
100249559	SNEADS FERRY	NC		10/30/2025		311		(6)			(6)		305	305			
100249561	AUBREY	TX		10/30/2025		337		(13)			(13)		324	324			
100249563	SIMI VALLEY	CA		10/30/2025		271		(9)			(9)		262	262			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100249564	MAPLE LAKE	MN		10/30/2025		589		(29)			(29)		560	560			
100249565	MERIDIAN	ID		10/30/2025		745		(45)			(45)		700	700			
100249567	FRESNO	CA		10/30/2025		884		(46)			(46)		838	838			
100249569	WILMINGTON	NC		10/30/2025		577		(22)			(22)		555	555			
100249572	CORRYTON	TN		10/30/2025		584		(26)			(26)		558	558			
100249574	WINCHESTER	CA		10/30/2025		1,324		(60)			(60)		1,264	1,264			
100249584	TUCKER	GA		10/30/2025		1,410		(53)			(53)		1,357	1,357			
100249585	MARBURY	MD		10/30/2025		610		(12)			(12)		598	598			
100249589	MENDHAM TOWNSHIP	NJ		10/30/2025		2,826		(54)			(54)		2,772	2,772			
100249590	WILMINGTON	DE		10/30/2025		511		(10)			(10)		501	501			
100249591	ROLLA	MO		10/30/2025		172		(8)			(8)		164	164			
100249594	CLERMONT	FL		10/30/2025		319		(12)			(12)		307	307			
100249602	SUMMERVILLE	SC		10/30/2025		418		(18)			(18)		400	400			
100249604	BELTON	TX		10/30/2025		511		(18)			(18)		493	493			
100249605	BELDING	MI		10/30/2025		278		(5)			(5)		273	273			
100249608	PACOIMA	CA		10/30/2025		143		(3)			(3)		140	140			
100249611	NEWHALL	CA		10/30/2025		601		(12)			(12)		589	589			
100249612	COLORADO SPRINGS	CO		10/30/2025		787		(35)			(35)		752	752			
100249613	PHOENIX	AZ		10/30/2025		298		(11)			(11)		287	287			
100249622	ST GEORGE	UT		10/30/2025		295		(13)			(13)		282	282			
100249629	FORT LUPTON	CO		10/30/2025		1,196		(14)			(14)		1,182	1,182			
100249632	HUGO	MN		10/30/2025		339		(7)			(7)		332	332			
100249633	ASHBURN	VA		10/30/2025		691		(13)			(13)		678	678			
100249636	PONCHATOULA	LA		10/30/2025		190		(4)			(4)		186	186			
100249638	CHAPEL HILL	NC		10/30/2025		624		(28)			(28)		596	596			
100249642	CUMMING	GA		10/30/2025		275		(14)			(14)		261	261			
100249643	JOLIET	IL		10/30/2025		335		(17)			(17)		318	318			
100249644	PARMA	OH		10/30/2025		178		(8)			(8)		170	170			
100249646	LOUISVILLE	KY		10/30/2025		407		(18)			(18)		389	389			
100249647	OVIEDO	FL		10/30/2025		1,311		(25)			(25)		1,286	1,286			
100249649	NUNICA	MI		10/30/2025		362		(7)			(7)		355	355			
100249652	SAN JOSE	CA		10/30/2025		721		(14)			(14)		707	707			
100249654	EL DORADO HILLS	CA		10/30/2025		429		(8)			(8)		421	421			
100249657	GENEVA	IL		10/30/2025		395		(18)			(18)		377	377			
100249660	WESTMINSTER	CO		10/30/2025		974		(19)			(19)		955	955			
100249662	MILAN	IL		10/30/2025		377		(17)			(17)		360	360			
100249668	PLACERVILLE	CA		10/30/2025		801		(15)			(15)		786	786			
100249670	HENDERSON	NV		10/30/2025		263		(5)			(5)		258	258			
100249673	ANAHEIM	CA		10/30/2025		735		(14)			(14)		721	721			
100249677	WOODSTOCK	GA		10/30/2025		396		(8)			(8)		388	388			
100249679	NUNNELLY	TN		10/30/2025		634		(29)			(29)		605	605			
100249683	ARLINGTON	TN		10/30/2025		441		(8)			(8)		433	433			
100249685	WESTMINSTER	CO		10/30/2025		416		(8)			(8)		408	408			
100249686	MANCHESTER	PA		10/30/2025		169		(8)			(8)		161	161			
100249687	NEW PALESTINE	IN		10/30/2025		393		(15)			(15)		378	378			
100249690	LANGHORNE	PA		10/30/2025		1,006		(19)			(19)		987	987			
100249693	SAINT CLAIR	MI		10/30/2025		547		(25)			(25)		522	522			
100249694	ELLENSBURG	WA		10/30/2025		1,317		(25)			(25)		1,292	1,292			
100249700	BAYBORO	NC		10/30/2025		1,445		(54)			(54)		1,391	1,391			
100249701	PORTLAND	OR		10/30/2025		2,496		(93)			(93)		2,403	2,403			
100249702	BAKERSFIELD	CA		10/30/2025		218		(4)			(4)		214	214			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100249707	WINDER	GA		10/30/2025		330		(12)			(12)		318	318			
100249710	TUCSON	AZ		10/30/2025		2,062		(40)			(40)		2,022	2,022			
100249711	MONTROSE	CO		10/30/2025		356		(7)			(7)		349	349			
100249714	BEALETON	VA		10/30/2025		456		(21)			(21)		435	435			
100249715	RISING SUN	MD		10/30/2025		329		(15)			(15)		314	314			
100249721	FIRCREST	WA		10/30/2025		409		(8)			(8)		401	401			
100249722	MORENO VALLEY	CA		10/30/2025		512		(10)			(10)		502	502			
100249724	TRUMBULL	CT		10/30/2025		440		(8)			(8)		432	432			
100249726	WEARE	NH		10/30/2025		1,213		(23)			(23)		1,190	1,190			
100249727	PARKER CITY	IN		10/30/2025		200		(9)			(9)		191	191			
100249729	SILOAM SPRINGS	AR		10/30/2025		365		(17)			(17)		348	348			
100249736	BOLINGBROOK	IL		10/30/2025		1,241		(75)			(75)		1,166	1,166			
100249737	GOLETA	CA		10/30/2025		1,241		(61)			(61)		1,180	1,180			
100249738	DAYTON	TX		10/30/2025		201		(9)			(9)		192	192			
100249739	HILLSVILLE	PA		10/30/2025		124		(6)			(6)		118	118			
100249741	ROUND LAKE BEACH	IL		10/30/2025		316		(13)			(13)		303	303			
100249745	JUSTIN	TX		10/30/2025		346		(12)			(12)		334	334			
100249746	CENTREVILLE	VA		10/30/2025		3,135		(61)			(61)		3,074	3,074			
100249749	SAN JOSE	CA		10/30/2025		94		(4)			(4)		90	90			
100249772	LOUISVILLE	KY		10/30/2025		510		(10)			(10)		500	500			
100249773	HUDSON	CO		10/30/2025		13							13	13			
100249775	AVE MARIA	FL		10/30/2025		1,020		(20)			(20)		1,000	1,000			
100249783	CLAYTON	NC		10/30/2025		567		(15)			(15)		552	552			
100249787	CHANDLER	AZ		10/30/2025		765		(15)			(15)		750	750			
100249789	WOODSTOCK	GA		10/30/2025		103		(2)			(2)		101	101			
100249795	CHESTERTON	IN		10/30/2025		130		(5)			(5)		125	125			
100249798	SAN DIEGO	CA		10/30/2025		1,681		(64)			(64)		1,617	1,617			
100249810	CLATSKANIE	OR		10/30/2025		107		(2)			(2)		105	105			
100249811	WHEAT RIDGE	CO		10/30/2025		200		(9)			(9)		191	191			
100249815	ANDOVER	MN		10/30/2025		298		(3)			(3)		295	295			
100249817	FRESNO	CA		10/30/2025		752		(10)			(10)		742	742			
100249823	MODESTO	CA		10/30/2025		204		(4)			(4)		200	200			
100249835	SAN DIEGO	CA		10/30/2025		1,937		(60)			(60)		1,877	1,877			
100249842	DENTON	NC		10/30/2025		784		(14)			(14)		770	770			
100249844	SILVER SPRING	MD		10/30/2025		150		(5)			(5)		145	145			
100249847	CLERMONT	FL		10/30/2025		4,978		(96)			(96)		4,882	4,882			
100249849	HARRISBURG	NC		10/30/2025		143		(5)			(5)		138	138			
100249850	GLENWOOD	IA		10/30/2025		707		(25)			(25)		682	682			
100249853	KINTNERSVILLE	PA		10/30/2025		478		(9)			(9)		469	469			
100249859	ROSWELL	GA		10/30/2025		225		(8)			(8)		217	217			
100249861	ANGIER	NC		10/30/2025		281		(5)			(5)		276	276			
100249863	KUNA	ID		10/30/2025		334		(3)			(3)		331	331			
100249868	CUMMING	GA		10/30/2025		480		(9)			(9)		471	471			
100249875	PRAIRIE VILLAGE	KS		10/30/2025		834		(16)			(16)		818	818			
100249881	WEST SACRAMENTO	CA		10/30/2025		470		(18)			(18)		452	452			
100249890	BEACHWOOD	NJ		10/30/2025		129		(5)			(5)		124	124			
100249892	WALL TOWNSHIP	NJ		10/30/2025		1,521		(21)			(21)		1,500	1,500			
100249901	LAKE IN THE HILLS	IL		10/30/2025		182		(11)			(11)		171	171			
100249902	LA QUINTA	CA		10/30/2025		440		(24)			(24)		416	416			
100249917	ALLIANCE	OH		10/30/2025		412		(14)			(14)		398	398			
100249918	HOUSTON	TX		10/30/2025		604		(34)			(34)		570	570			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100249920	PALM BAY	FL		10/30/2025		617		(17)			(17)		600	600			
100249921	CHINO HILLS	CA		10/30/2025		1,718		(73)			(73)		1,645	1,645			
100249924	SALINAS	CA		10/30/2025		867		(19)			(19)		848	848			
100253079	VALPARAISO	FL		10/30/2025		496		(18)			(18)		478	478			
100253081	FRISCO	NC		10/30/2025		1,452		(40)			(40)		1,412	1,412			
100253082	SACRAMENTO	CA		10/30/2025		855		(28)			(28)		827	827			
100253083	SAN DIEGO	CA		10/30/2025		1,730		(85)			(85)		1,645	1,645			
100253084	COLUMBIA FALLS	MT		10/30/2025		793		(31)			(31)		762	762			
100253086	HUNTINGTON BEACH	CA		10/30/2025		3,280		(121)			(121)		3,159	3,159			
100253087	BENSALEM	PA		10/30/2025		673		(23)			(23)		650	650			
100253089	SANTA MONICA	CA		10/30/2025		3,237		(103)			(103)		3,134	3,134			
100253090	HOUSTON	TX		10/30/2025		633		(12)			(12)		621	621			
100253091	HOWELL	NJ		10/30/2025		1,144		(32)			(32)		1,112	1,112			
100253092	PHARR	TX		10/30/2025		1,145		(24)			(24)		1,121	1,121			
100253093	HOWELL	NJ		10/30/2025		1,653		(56)			(56)		1,597	1,597			
100253094	ROSENBERG	TX		10/30/2025		533		(17)			(17)		516	516			
100253095	SAINT CHARLES	MO		10/30/2025		2,385		(82)			(82)		2,303	2,303			
100253097	HOUSTON	TX		10/30/2025		1,791		(24)			(24)		1,767	1,767			
100253098	LAS VEGAS	NV		10/30/2025		1,119		(44)			(44)		1,075	1,075			
100253099	ENGLEWOOD	FL		10/30/2025		1,149		(8)			(8)		1,141	1,141			
100253100	STATELINE	NV		10/30/2025		929		(17)			(17)		912	912			
100253101	ROUND ROCK	TX		10/30/2025		2,139		(70)			(70)		2,069	2,069			
100253102	SCOTTSDALE	AZ		10/30/2025		1,724		(49)			(49)		1,675	1,675			
100253103	NEW PORT RICHEY	FL		10/30/2025		631		(17)			(17)		614	614			
100253104	LEWISVILLE	TX		10/30/2025		783		(29)			(29)		754	754			
100253105	MURFREESBORO	TN		10/30/2025		598		(25)			(25)		573	573			
100253106	WILLOW	AK		10/30/2025		607		(16)			(16)		591	591			
100253109	ATHENS	GA		10/30/2025		1,208		(43)			(43)		1,165	1,165			
100253110	MACON	GA		10/30/2025		638		(24)			(24)		614	614			
100253111	PLAINFIELD	IL		10/30/2025		634		(18)			(18)		616	616			
100253112	HAYWARD	WI		10/30/2025		955		(30)			(30)		925	925			
100253113	MERRIMAC	WI		10/30/2025		689		(23)			(23)		666	666			
100253114	RICHLAND	WA		10/30/2025		1,015		(29)			(29)		986	986			
100253115	GIG HARBOR	WA		10/30/2025		1,229		(47)			(47)		1,182	1,182			
100253116	GARDEN GROVE	CA		10/30/2025		1,244		(37)			(37)		1,207	1,207			
100253117	MIRAMAR BEACH	FL		10/30/2025		847		(32)			(32)		815	815			
100253118	LAKE OZARK	MO		10/30/2025		1,044		(44)			(44)		1,000	1,000			
100253119	TALLAHASSEE	FL		10/30/2025		591		(11)			(11)		580	580			
100253120	AUBURN	WA		10/30/2025		1,301		(43)			(43)		1,258	1,258			
100253121	BROCKTON	MA		10/30/2025		1,613		(39)			(39)		1,574	1,574			
100253122	FORT WORTH	TX		10/30/2025		691		(23)			(23)		668	668			
100253123	LOGAN	UT		10/30/2025		962		(23)			(23)		939	939			
100253124	BROKEN BOW	OK		10/30/2025		1,309		(41)			(41)		1,268	1,268			
100253125	SUGAR MOUNTAIN	NC		10/30/2025		1,126		(29)			(29)		1,097	1,097			
100253126	STATE COLLEGE	PA		10/30/2025		984		(37)			(37)		947	947			
100253129	LAGRANGE	GA		10/30/2025		748		(21)			(21)		727	727			
100253130	SPRING	TX		10/30/2025		704		(29)			(29)		675	675			
100253131	CARTERSVILLE	GA		10/30/2025		14,673		(610)			(610)		14,063	14,063			
100253132	WATSONVILLE	CA		10/30/2025		1,501		(63)			(63)		1,438	1,438			
100253133	AUSTIN	TX		10/30/2025		2,215		(70)			(70)		2,145	2,145			
100253134	LAKEWOOD	WA		10/30/2025		932		(15)			(15)		917	917			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253135	LAS VEGAS	NV		10/30/2025		9,883		(145)			(145)		9,738	9,738			
100253136	HANOVER	MD		10/30/2025		1,486		(47)			(47)		1,439	1,439			
100253137	SHAKOPEE	MN		10/30/2025		591		(23)			(23)		568	568			
100253138	BALTIMORE	MD		10/30/2025		970		(27)			(27)		943	943			
100253139	CRAFTON	PA		10/30/2025		3,759		(185)			(185)		3,574	3,574			
100253140	KINGSTON	TN		10/30/2025		1,322		(57)			(57)		1,265	1,265			
100253141	ATWATER	CA		10/30/2025		1,101		(41)			(41)		1,060	1,060			
100253142	CHAPEL HILL	NC		10/30/2025		563		(19)			(19)		544	544			
100253143	SATSUMA	AL		10/30/2025		664		(7)			(7)		657	657			
100253144	TYBEE ISLAND	GA		10/30/2025		803		(29)			(29)		774	774			
100253145	PROSPER	TX		10/30/2025		692		(24)			(24)		668	668			
100253146	GRAND PRAIRIE	TX		10/30/2025		784		(13)			(13)		771	771			
100253148	MELLSSA	TX		10/30/2025		913		(23)			(23)		890	890			
100253149	LAKE ARIEL	PA		10/30/2025		754		(21)			(21)		733	733			
100253151	TUSCALOOSA	AL		10/30/2025		2,893		(74)			(74)		2,819	2,819			
100253153	HOUSTON	TX		10/30/2025		1,594		(57)			(57)		1,537	1,537			
100253154	PHILADELPHIA	PA		10/30/2025		1,627		(53)			(53)		1,574	1,574			
100253155	FLORENCE	AL		10/30/2025		563		(22)			(22)		541	541			
100253156	KINGMAN	AZ		10/30/2025		986		(29)			(29)		957	957			
100253157	PHILADELPHIA	PA		10/30/2025		585		(21)			(21)		564	564			
100253158	PHILADELPHIA	PA		10/30/2025		614		(22)			(22)		592	592			
100253159	CULVER CITY	CA		10/30/2025		2,707		(83)			(83)		2,624	2,624			
100253160	MURRELLS INLET	SC		10/30/2025		1,270		(48)			(48)		1,222	1,222			
100253161	GROVE CITY	OH		10/30/2025		612		(29)			(29)		583	583			
100253162	HILLIARD	OH		10/30/2025		637		(22)			(22)		615	615			
100253163	SIMI VALLEY	CA		10/30/2025		733		(28)			(28)		705	705			
100253164	CAPTAIN COOK	HI		10/30/2025		2,328		(76)			(76)		2,252	2,252			
100253165	PERRIS	CA		10/30/2025		806		(19)			(19)		787	787			
100253166	STANCHFIELD	MN		10/30/2025		1,944		(55)			(55)		1,889	1,889			
100253167	KISSIMMEE	FL		10/30/2025		770		(21)			(21)		749	749			
100253168	EAST PROVIDENCE	RI		10/30/2025		1,219		(40)			(40)		1,179	1,179			
100253169	PONCE INLET	FL		10/30/2025		1,035		(36)			(36)		999	999			
100253170	BROOKHAVEN	GA		10/30/2025		1,158		(53)			(53)		1,105	1,105			
100253171	NORTHLAKE	TX		10/30/2025		3,356		(95)			(95)		3,261	3,261			
100253172	KATY	TX		10/30/2025		3,111		(61)			(61)		3,050	3,050			
100253173	TOMS RIVER	NJ		10/30/2025		882		(30)			(30)		852	852			
100253174	POMPANO BEACH	FL		10/30/2025		8,096		(239)			(239)		7,857	7,857			
100253175	LUBBOCK	TX		10/30/2025		29,189		(731)			(731)		28,458	28,458			
100253176	WILMINGTON	DE		10/30/2025		983		(16)			(16)		967	967			
100253177	HIGHLANDS RANCH	CO		10/30/2025		1,300		(27)			(27)		1,273	1,273			
100253178	COLORADO SPRINGS	CO		10/30/2025		4,254		(33)			(33)		4,221	4,221			
100253179	DELAWARE	OH		10/30/2025		802		(31)			(31)		771	771			
100253180	ALLEN	TX		10/30/2025		1,108		(31)			(31)		1,077	1,077			
100253181	VIRGINIA BEACH	VA		10/30/2025		10,422		(386)			(386)		10,036	10,036			
100253182	RIVERSIDE	CA		10/30/2025		6,778		(199)			(199)		6,579	6,579			
100253183	CHESTERTON	IN		10/30/2025		2,541		(79)			(79)		2,462	2,462			
100253184	SAGINAW	TX		10/30/2025		627		(19)			(19)		608	608			
100253185	EVANSVILLE	IN		10/30/2025		580		(10)			(10)		570	570			
100253186	PUNTA GORDA	FL		10/30/2025		922		(41)			(41)		881	881			
100253187	PAGE	AZ		10/30/2025		2,393		(72)			(72)		2,321	2,321			
100253188	WOLFFORTH	TX		10/30/2025		764		(30)			(30)		734	734			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253189	RIVERVIEW	FL		10/30/2025		680		(27)			(27)		653	653			
100253190	KEYSTONE	CO		10/30/2025		3,983		(106)			(106)		3,877	3,877			
100253191	CHARLOTTE	NC		10/30/2025		686		(15)			(15)		671	671			
100253192	LYNDEN	WA		10/30/2025		1,706		(47)			(47)		1,659	1,659			
100253194	PHILADELPHIA	PA		10/30/2025		768		(24)			(24)		744	744			
100253195	DAVIS	CA		10/30/2025		1,952		(36)			(36)		1,916	1,916			
100253196	FLORENCE	OR		10/30/2025		15,041		(418)			(418)		14,623	14,623			
100253197	HOUSTON	TX		10/30/2025		1,647		(50)			(50)		1,597	1,597			
100253198	AUBURN	CA		10/30/2025		2,379		(103)			(103)		2,276	2,276			
100253199	MURRELLS INLET	SC		10/30/2025		667		(17)			(17)		650	650			
100253200	BOYNTON BEACH	FL		10/30/2025		1,488		(43)			(43)		1,445	1,445			
100253201	KITTERY	ME		10/30/2025		1,600		(53)			(53)		1,547	1,547			
100253202	TUCSON	AZ		10/30/2025		779		(19)			(19)		760	760			
100253203	RICHMOND	VA		10/30/2025		536		(23)			(23)		513	513			
100253204	ANDOVER	MN		10/30/2025		821		(26)			(26)		795	795			
100253205	CAPE CORAL	FL		10/30/2025		1,059		(43)			(43)		1,016	1,016			
100253206	KAILUA KONA	HI		10/30/2025		1,455		(46)			(46)		1,409	1,409			
100253207	ORLANDO	FL		10/30/2025		685		(20)			(20)		665	665			
100253208	ANCHORAGE	AK		10/30/2025		1,150		(48)			(48)		1,102	1,102			
100253209	CANON CITY	CO		10/30/2025		6,609		(216)			(216)		6,393	6,393			
100253210	ARLINGTON	TX		10/30/2025		548		(19)			(19)		529	529			
100253211	COLLEGE STATION	TX		10/30/2025		587		(17)			(17)		570	570			
100253212	MODESTO	CA		10/30/2025		870		(28)			(28)		842	842			
100253213	MARBLE	NC		10/30/2025		18,293		(214)			(214)		18,079	18,079			
100253214	PAWLEYS ISLAND	SC		10/30/2025		819		(37)			(37)		782	782			
100253215	BRENHAM	TX		10/30/2025		765		(25)			(25)		740	740			
100253216	FAYETTEVILLE	AR		10/30/2025		573		(23)			(23)		550	550			
100253217	TORRANCE	CA		10/30/2025		1,606		(58)			(58)		1,548	1,548			
100253218	MONROE TOWNSHIP	NJ		10/30/2025		1,737		(52)			(52)		1,685	1,685			
100253219	TRACY	CA		10/30/2025		2,973		(109)			(109)		2,864	2,864			
100253220	WICHITA	KS		10/30/2025		2,118		(70)			(70)		2,048	2,048			
100253221	PARRISH	FL		10/30/2025		1,227		54			54		1,281	1,281			
100253222	LITTLE ROCK	AR		10/30/2025		567		(25)			(25)		542	542			
100253224	PAYSON	AZ		10/30/2025		11,080		(425)			(425)		10,655	10,655			
100253225	JEMEZ SPRINGS	NM		10/30/2025		2,715		(103)			(103)		2,612	2,612			
100253226	FORNEY	TX		10/30/2025		633		(18)			(18)		615	615			
100253227	EL DORADO HILLS	CA		10/30/2025		1,925		(72)			(72)		1,853	1,853			
100253228	WEST GREENWICH	RI		10/30/2025		1,088		(38)			(38)		1,050	1,050			
100253229	SACRAMENTO	CA		10/30/2025		998		(30)			(30)		968	968			
100253230	BRIDGEPORT	CT		10/30/2025		1,169		(43)			(43)		1,126	1,126			
100253231	WEST LINN	OR		10/30/2025		1,173		(43)			(43)		1,130	1,130			
100253232	GARLAND	TX		10/30/2025		583		(10)			(10)		573	573			
100253233	SOUTH LAKE TAHOE	CA		10/30/2025		1,211		(38)			(38)		1,173	1,173			
100253234	CRYSTAL BEACH	TX		10/30/2025		727		(25)			(25)		702	702			
100253235	TOMS RIVER	NJ		10/30/2025		1,270		(46)			(46)		1,224	1,224			
100253237	TEMPLE	GA		10/30/2025		533		(16)			(16)		517	517			
100253238	HILTON HEAD ISLAND	SC		10/30/2025		577		(19)			(19)		558	558			
100253239	LAGO VISTA	TX		10/30/2025		1,145		(34)			(34)		1,111	1,111			
100253240	WILLIAMSBURG	VA		10/30/2025		1,174		(37)			(37)		1,137	1,137			
100253241	BROWNSBURG	IN		10/30/2025		1,062		(36)			(36)		1,026	1,026			
100253242	WATAUGA	TX		10/30/2025		571		(20)			(20)		551	551			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253244	PHOENIX	AZ		10/30/2025		3,299		(108)			(108)		3,191	3,191			
100253245	BUCKHEAD	GA		10/30/2025		1,280		(14)			(14)		1,266	1,266			
100253246	JACKSONVILLE	FL		10/30/2025		1,079		(28)			(28)		1,051	1,051			
100253247	HIALEAH	FL		10/30/2025		1,000		(42)			(42)		958	958			
100253249	SAINT PETERSBURG	FL		10/30/2025		710		(25)			(25)		685	685			
100253250	HENRICO	VA		10/30/2025		763		(15)			(15)		748	748			
100253251	THE VILLAGES	FL		10/30/2025		1,188		(45)			(45)		1,143	1,143			
100253252	BEND	OR		10/30/2025		949		(38)			(38)		911	911			
100253253	NORFOLK	VA		10/30/2025		683		(20)			(20)		663	663			
100253255	BRIDGEPORT	CT		10/30/2025		3,394		(140)			(140)		3,254	3,254			
100253257	LOS ANGELES	CA		10/30/2025		105,891		(2,862)			(2,862)		103,029	103,029			
100253258	MOSES LAKE	WA		10/30/2025		1,599		(32)			(32)		1,567	1,567			
100253259	SANTA PAULA	CA		10/30/2025		2,208		(60)			(60)		2,148	2,148			
100253260	LAKE ARROWHEAD	CA		10/30/2025		830		(27)			(27)		803	803			
100253261	HANOVER	PA		10/30/2025		2,224		(101)			(101)		2,123	2,123			
100253262	WONDER LAKE	IL		10/30/2025		921		(38)			(38)		883	883			
100253263	DALLAS	TX		10/30/2025		508		(22)			(22)		486	486			
100253265	SPANISH FORK	UT		10/30/2025		999		(28)			(28)		971	971			
100253266	DURHAM	NC		10/30/2025		628		(17)			(17)		611	611			
100253267	MONTEBELLO	CA		10/30/2025		1,520		(57)			(57)		1,463	1,463			
100253268	CAMBRIA	CA		10/30/2025		1,781		(60)			(60)		1,721	1,721			
100253269	AURORA	IL		10/30/2025		767		(18)			(18)		749	749			
100253270	LINDENWOLD	NJ		10/30/2025		1,515		(36)			(36)		1,479	1,479			
100253271	MIDDLEFIELD	CT		10/30/2025		8,434		(381)			(381)		8,053	8,053			
100253272	CENTREVILLE	VA		10/30/2025		985		(28)			(28)		957	957			
100253273	CHRISTIANSBURG	VA		10/30/2025		548		(20)			(20)		528	528			
100253274	MEBANE	NC		10/30/2025		1,677		(50)			(50)		1,627	1,627			
100253275	LEWES	DE		10/30/2025		2,479		(73)			(73)		2,406	2,406			
100253278	RANSON	WV		10/30/2025		1,561		(51)			(51)		1,510	1,510			
100253280	CONROE	TX		10/30/2025		435		(17)			(17)		418	418			
100253281	OMAHA	NE		10/30/2025		632		(19)			(19)		613	613			
100253282	HOUSTON	TX		10/30/2025		803		(32)			(32)		771	771			
100253284	NASHVILLE	TN		10/30/2025		734		(21)			(21)		713	713			
100253285	LEXINGTON	KY		10/30/2025		746		(28)			(28)		718	718			
100253286	MARCO ISLAND	FL		10/30/2025		546		(21)			(21)		525	525			
100253287	CONCRETE	WA		10/30/2025		991		(33)			(33)		958	958			
100253288	LAKE OZARK	MO		10/30/2025		531		(18)			(18)		513	513			
100253289	WEBSTER	MA		10/30/2025		1,225		(39)			(39)		1,186	1,186			
100253290	DELAWARE	OH		10/30/2025		571		(17)			(17)		554	554			
100253291	GRANBURY	TX		10/30/2025		2,223		(84)			(84)		2,139	2,139			
100253292	CONROE	TX		10/30/2025		1,205		(18)			(18)		1,187	1,187			
100253293	CONROE	TX		10/30/2025		1,205		(18)			(18)		1,187	1,187			
100253294	LITTLE FALLS	NJ		10/30/2025		975		(48)			(48)		927	927			
100253296	CONROE	TX		10/30/2025		1,205		(18)			(18)		1,187	1,187			
100253297	CONROE	TX		10/30/2025		1,205		(18)			(18)		1,187	1,187			
100253298	ROSEVILLE	CA		10/30/2025		1,174		(52)			(52)		1,122	1,122			
100253299	BONITA SPRINGS	FL		10/30/2025		11,013		(391)			(391)		10,622	10,622			
100253300	WEST PALM BEACH	FL		10/30/2025		833		(33)			(33)		800	800			
100253301	ST. GEORGE	UT		10/30/2025		1,140		(32)			(32)		1,108	1,108			
100253302	CLEVELAND	GA		10/30/2025		1,295		(25)			(25)		1,270	1,270			
100253303	BANGOR	PA		10/30/2025		546		(26)			(26)		520	520			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253304	MILTON	DE		10/30/2025		11,703		(239)			(239)		11,464	11,464			
100253305	MORROW	OH		10/30/2025		701		(21)			(21)		680	680			
100253306	INDIAN TRAIL	NC		10/30/2025		964		(38)			(38)		926	926			
100253307	MUNDS PARK	AZ		10/30/2025		181,083		(7,066)			(7,066)		174,017	174,017			
100253308	LAUREL	DE		10/30/2025		498		(12)			(12)		486	486			
100253309	MISSOULA	MT		10/30/2025		986		(24)			(24)		962	962			
100253310	ROCKWALL	TX		10/30/2025		4,402		(151)			(151)		4,251	4,251			
100253311	NORTH PRAIRIE	WI		10/30/2025		557		(22)			(22)		535	535			
100253312	FRANKLIN	TN		10/30/2025		3,703		(122)			(122)		3,581	3,581			
100253313	CAPE CANAVERAL	FL		10/30/2025		1,279		(27)			(27)		1,252	1,252			
100253314	MIAMI	FL		10/30/2025		3,057		(81)			(81)		2,976	2,976			
100253315	KATY	TX		10/30/2025		619		(20)			(20)		599	599			
100253316	HILLSBOROUGH	NJ		10/30/2025		952		(23)			(23)		929	929			
100253317	WAXHAW	NC		10/30/2025		1,526		(27)			(27)		1,499	1,499			
100253318	BOYNTON BEACH	FL		10/30/2025		1,015		(41)			(41)		974	974			
100253319	DRIPPING SPGS	TX		10/30/2025		756		(22)			(22)		734	734			
100253320	PEARLAND	TX		10/30/2025		3,269		(77)			(77)		3,192	3,192			
100253321	SALT LAKE CITY	UT		10/30/2025		1,142		(37)			(37)		1,105	1,105			
100253322	CHATTANOOGA	TN		10/30/2025		614		(16)			(16)		598	598			
100253323	FORT WORTH	TX		10/30/2025		7,208		(236)			(236)		6,972	6,972			
100253324	BERLIN TOWNSHIP	NJ		10/30/2025		1,483		(45)			(45)		1,438	1,438			
100253325	CORONA	CA		10/30/2025		2,562		(69)			(69)		2,493	2,493			
100253326	GRAND PRAIRIE	TX		10/30/2025		1,390		(41)			(41)		1,349	1,349			
100253327	SARASOTA	FL		10/30/2025		2,211		(72)			(72)		2,139	2,139			
100253329	ROSEVILLE	CA		10/30/2025		1,337		(37)			(37)		1,300	1,300			
100253331	DOVER	DE		10/30/2025		562		(14)			(14)		548	548			
100253332	SAVANNAH	GA		10/30/2025		598		(11)			(11)		587	587			
100253333	PARRISH	FL		10/30/2025		791		(27)			(27)		764	764			
100253334	COLUMBIA	SC		10/30/2025		52,985		(2,229)			(2,229)		50,756	50,756			
100253335	WESTFIELD	IN		10/30/2025		615		(23)			(23)		592	592			
100253336	OAK LAWN	IL		10/30/2025		1,594		(57)			(57)		1,537	1,537			
100253338	SALT LAKE CITY	UT		10/30/2025		1,203		(23)			(23)		1,180	1,180			
100253339	ANTIOCH	TN		10/30/2025		522		(19)			(19)		503	503			
100253341	PORTLAND	OR		10/30/2025		59,683		(2,598)			(2,598)		57,085	57,085			
100253342	CLAYTON	NC		10/30/2025		509		(9)			(9)		500	500			
100253343	PLANO	TX		10/30/2025		656		(26)			(26)		630	630			
100253344	DORCHESTER	MA		10/30/2025		2,318		(67)			(67)		2,251	2,251			
100253345	COTTONWOOD HEIGHTS	UT		10/30/2025		1,299		(47)			(47)		1,252	1,252			
100253346	LEANDER	TX		10/30/2025		1,074		(11)			(11)		1,063	1,063			
100253347	VINEYARD	UT		10/30/2025		741		(12)			(12)		729	729			
100253348	MANCHESTER	NH		10/30/2025		1,109		(26)			(26)		1,083	1,083			
100253349	MURRIETA	CA		10/30/2025		1,509		(48)			(48)		1,461	1,461			
100253350	HOUSTON	TX		10/30/2025		1,605		(45)			(45)		1,560	1,560			
100253351	LONGWOOD	FL		10/30/2025		770		(26)			(26)		744	744			
100253352	WILMINGTON	NC		10/30/2025		620		(20)			(20)		600	600			
100253353	ATLANTA	GA		10/30/2025		1,728		(47)			(47)		1,681	1,681			
100253354	INDIANAPOLIS	IN		10/30/2025		567		(17)			(17)		550	550			
100253355	SAUSALITO	CA		10/30/2025		2,551		(90)			(90)		2,461	2,461			
100253356	SAN ANTONIO	TX		10/30/2025		533		(20)			(20)		513	513			
100253358	EDINBURG	TX		10/30/2025		974		(37)			(37)		937	937			
100253359	BOERNE	TX		10/30/2025		678		(17)			(17)		661	661			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253360	ARNOLD	MD		10/30/2025		744		(26)			(26)		718	718			
100253361	RAEFORD	NC		10/30/2025		753		(11)			(11)		742	742			
100253362	FRESNO	CA		10/30/2025		1,218		(23)			(23)		1,195	1,195			
100253363	BILLINGS	MT		10/30/2025		1,229		(37)			(37)		1,192	1,192			
100253364	DULUTH	GA		10/30/2025		663		(18)			(18)		645	645			
100253365	AURORA	IL		10/30/2025		851		(24)			(24)		827	827			
100253366	NATHROP	CO		10/30/2025		2,035		(74)			(74)		1,961	1,961			
100253367	PINETOP	AZ		10/30/2025		4,040		(146)			(146)		3,894	3,894			
100253368	NEWNAN	GA		10/30/2025		801		(30)			(30)		771	771			
100253369	ROCKAWAY	NJ		10/30/2025		1,124		(48)			(48)		1,076	1,076			
100253370	SALEM	OR		10/30/2025		936		(35)			(35)		901	901			
100253371	PFLUGERVILLE	TX		10/30/2025		562		(23)			(23)		539	539			
100253372	WILLMAR	MN		10/30/2025		898		(25)			(25)		873	873			
100253373	FORT MOHAVE	AZ		10/30/2025		33,773		(1,352)			(1,352)		32,421	32,421			
100253374	CAROLINA BEACH	NC		10/30/2025		1,231		(45)			(45)		1,186	1,186			
100253375	FULSHEAR	TX		10/30/2025		970		(28)			(28)		942	942			
100253376	ORLANDO	FL		10/30/2025		615		(23)			(23)		592	592			
100253380	ORLANDO	FL		10/30/2025		1,381		(45)			(45)		1,336	1,336			
100253381	SCHAUMBURG	IL		10/30/2025		2,121		(82)			(82)		2,039	2,039			
100253382	STATE COLLEGE	PA		10/30/2025		885		(24)			(24)		861	861			
100253383	KATY	TX		10/30/2025		12,051		(358)			(358)		11,693	11,693			
100253384	ROBBINSVILLE	NJ		10/30/2025		1,937		(68)			(68)		1,869	1,869			
100253385	ALPHARETTA	GA		10/30/2025		1,332		(31)			(31)		1,301	1,301			
100253386	SAN ANTONIO	TX		10/30/2025		113,927		(3,296)			(3,296)		110,631	110,631			
100253387	SORRENTO	FL		10/30/2025		2,233		(81)			(81)		2,152	2,152			
100253388	RENTON	WA		10/30/2025		2,012		(80)			(80)		1,932	1,932			
100253389	SURPRISE	AZ		10/30/2025		1,497		(70)			(70)		1,427	1,427			
100253390	TUSCALOOSA	AL		10/30/2025		2,235		(71)			(71)		2,164	2,164			
100253391	SAINT LOUIS	MO		10/30/2025		547		(21)			(21)		526	526			
100253392	YOUNGSVILLE	NC		10/30/2025		1,703		(57)			(57)		1,646	1,646			
100253393	OCEAN CITY	MD		10/30/2025		863		(22)			(22)		841	841			
100253394	BOCA RATON	FL		10/30/2025		4,439		(141)			(141)		4,298	4,298			
100253396	TOQUERVILLE	UT		10/30/2025		1,734		(30)			(30)		1,704	1,704			
100253399	HILTON HEAD ISLAND	SC		10/30/2025		567		(19)			(19)		548	548			
100253400	LOS ANGELES	CA		10/30/2025		1,608		(47)			(47)		1,561	1,561			
100253402	ANCHORAGE	AK		10/30/2025		587		(24)			(24)		563	563			
100253403	WATSONVILLE	CA		10/30/2025		1,702		(70)			(70)		1,632	1,632			
100253405	REHOBOTH BEACH	DE		10/30/2025		1,139		(38)			(38)		1,101	1,101			
100253406	LAKE LURE	NC		10/30/2025		1,657		(52)			(52)		1,605	1,605			
100253407	LAVON	TX		10/30/2025		1,021		(25)			(25)		996	996			
100253408	SUCHES	GA		10/30/2025		561		(17)			(17)		544	544			
100253409	WINCHESTER	VA		10/30/2025		75,503		(2,802)			(2,802)		72,701	72,701			
100253410	HENRICO	VA		10/30/2025		535		(22)			(22)		513	513			
100253411	PLANTATION	FL		10/30/2025		981		(36)			(36)		945	945			
100253412	WILMINGTON	NC		10/30/2025		611		(23)			(23)		588	588			
100253415	HAYSVILLE	KS		10/30/2025		34,059		(1,319)			(1,319)		32,740	32,740			
100253416	LAWRENCEVILLE	GA		10/30/2025		1,121		(22)			(22)		1,099	1,099			
100253417	SPARTA	TN		10/30/2025		640		(20)			(20)		620	620			
100253418	NAMPA	ID		10/30/2025		2,031		(49)			(49)		1,982	1,982			
100253420	ISLAND PARK	ID		10/30/2025		1,586		(54)			(54)		1,532	1,532			
100253421	CHARLOTTESVILLE	VA		10/30/2025		815		(34)			(34)		781	781			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253422	WALNUT CREEK	CA		10/30/2025		1,286		(45)			(45)		1,241	1,241			
100253423	MANASSAS	VA		10/30/2025		651		(17)			(17)		634	634			
100253424	BATON ROUGE	LA		10/30/2025		640		(24)			(24)		616	616			
100253425	COOPER CITY	FL		10/30/2025		1,386		(39)			(39)		1,347	1,347			
100253426	ROCHESTER	MN		10/30/2025		508		(14)			(14)		494	494			
100253427	ANTELOPE	CA		10/30/2025		1,029		(5)			(5)		1,024	1,024			
100253428	MCKINNEY	TX		10/30/2025		754		(19)			(19)		735	735			
100253429	PHOENIX	AZ		10/30/2025		623		(21)			(21)		602	602			
100253431	LAKE HAVASU CITY	AZ		10/30/2025		1,357		(40)			(40)		1,317	1,317			
100253432	COLUMBIA HEIGHTS	MN		10/30/2025		753		(12)			(12)		741	741			
100253433	COVINA	CA		10/30/2025		1,577		(28)			(28)		1,549	1,549			
100253434	MESQUITE	TX		10/30/2025		596		(17)			(17)		579	579			
100253435	EL CERRITO	CA		10/30/2025		2,484		(82)			(82)		2,402	2,402			
100253437	METAIRIE	LA		10/30/2025		859		(32)			(32)		827	827			
100253438	TRACY	CA		10/30/2025		1,347		(30)			(30)		1,317	1,317			
100253439	CLEVELAND	SC		10/30/2025		739		(30)			(30)		709	709			
100253440	BRACEY	VA		10/30/2025		976		(19)			(19)		957	957			
100253441	SOUTH BERWICK	ME		10/30/2025		1,211		(31)			(31)		1,180	1,180			
100253442	MEMPHIS	TN		10/30/2025		577		(16)			(16)		561	561			
100253443	DULUTH	GA		10/30/2025		925		(28)			(28)		897	897			
100253444	SAVANNAH	GA		10/30/2025		620		(25)			(25)		595	595			
100253445	MANDEVILLE	LA		10/30/2025		596		(6)			(6)		590	590			
100253446	WELLINGTON	FL		10/30/2025		22,155		(835)			(835)		21,320	21,320			
100253447	LAS VEGAS	NV		10/30/2025		1,081		(37)			(37)		1,044	1,044			
100253448	HERRIMAN	UT		10/30/2025		1,150		(32)			(32)		1,118	1,118			
100253449	BROOMFIELD	CO		10/30/2025		1,047		(38)			(38)		1,009	1,009			
100253450	PHILADELPHIA	PA		10/30/2025		784		(22)			(22)		762	762			
100253451	WILLIAMSBURG	VA		10/30/2025		851		(28)			(28)		823	823			
100253452	PAWLEYS ISLAND	SC		10/30/2025		511		(19)			(19)		492	492			
100253453	ARDMORE	PA		10/30/2025		1,133		(14)			(14)		1,119	1,119			
100253454	COLLEGE STATION	TX		10/30/2025		880		(19)			(19)		861	861			
100253455	MIAMI	FL		10/30/2025		1,289		(59)			(59)		1,230	1,230			
100253456	MARCO ISLAND	FL		10/30/2025		770		(23)			(23)		747	747			
100253457	LEHI	UT		10/30/2025		971		(31)			(31)		940	940			
100253458	WESTFIELD	MA		10/30/2025		677		(26)			(26)		651	651			
100253459	KISSIMMEE	FL		10/30/2025		888		(27)			(27)		861	861			
100253460	FALLING WATERS	WV		10/30/2025		568		(24)			(24)		544	544			
100253461	CHAMPION	PA		10/30/2025		3,969		(123)			(123)		3,846	3,846			
100253462	TAOS	NM		10/30/2025		2,111		(61)			(61)		2,050	2,050			
100253463	BUXTON	NC		10/30/2025		4,036		(126)			(126)		3,910	3,910			
100253464	MURPHY	NC		10/30/2025		506		(19)			(19)		487	487			
100253465	FANCY GAP	VA		10/30/2025		555		(15)			(15)		540	540			
100253466	ORLANDO	FL		10/30/2025		45,353		(1,530)			(1,530)		43,823	43,823			
100253467	SACRAMENTO	CA		10/30/2025		4,300		(152)			(152)		4,148	4,148			
100253468	AUSTIN	TX		10/30/2025		915		(18)			(18)		897	897			
100253469	SOUTH HAVEN	MI		10/30/2025		3,967		(170)			(170)		3,797	3,797			
100253470	JOHNSON CITY	TX		10/30/2025		1,472		(43)			(43)		1,429	1,429			
100253471	SPRINGDALE	AR		10/30/2025		663		(13)			(13)		650	650			
100253472	NAPERVILLE	IL		10/30/2025		810		(16)			(16)		794	794			
100253473	DRAPER	UT		10/30/2025		1,258		(31)			(31)		1,227	1,227			
100253474	GAITHERSBURG	MD		10/30/2025		807		(33)			(33)		774	774			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253475	BOSTON	MA		10/30/2025		1,436		(51)			(51)		1,385	1,385			
100253476	LAKEWOOD	OH		10/30/2025		683		(24)			(24)		659	659			
100253477	TRACY	CA		10/30/2025		1,436		(48)			(48)		1,388	1,388			
100253478	FRESNO	CA		10/30/2025		1,081		(23)			(23)		1,058	1,058			
100253479	WINTER PARK	FL		10/30/2025		1,043		(20)			(20)		1,023	1,023			
100253480	FULSHEAR	TX		10/30/2025		1,448		(62)			(62)		1,386	1,386			
100253481	LAWRENCEVILLE	GA		10/30/2025		741		(27)			(27)		714	714			
100253482	FOLSOM	CA		10/30/2025		1,528		(36)			(36)		1,492	1,492			
100253483	ROSHARON	TX		10/30/2025		3,971		(145)			(145)		3,826	3,826			
100253484	BAKERSFIELD	CA		10/30/2025		1,643		(54)			(54)		1,589	1,589			
100253485	SPRINGFIELD	OR		10/30/2025		3,395		(88)			(88)		3,307	3,307			
100253486	SCOTTSDALE	AZ		10/30/2025		1,768		(69)			(69)		1,699	1,699			
100253487	BELTON	TX		10/30/2025		605		(18)			(18)		587	587			
100253488	AURORA	IL		10/30/2025		693		(13)			(13)		680	680			
100253489	PLAINFIELD	IL		10/30/2025		722		(19)			(19)		703	703			
100253490	NORWALK	CA		10/30/2025		1,437		(37)			(37)		1,400	1,400			
100253491	WESTFIELD	IN		10/30/2025		580		(21)			(21)		559	559			
100253492	MYRTLE BEACH	SC		10/30/2025		1,412		(26)			(26)		1,386	1,386			
100253493	CLAYTON	IN		10/30/2025		552		(25)			(25)		527	527			
100253494	CHATTANOOGA	TN		10/30/2025		628		(22)			(22)		606	606			
100253495	EMILY	MN		10/30/2025		8,698		(273)			(273)		8,425	8,425			
100253496	WHITELAND	IN		10/30/2025		561		(20)			(20)		541	541			
100253497	NASHVILLE	TN		10/30/2025		788		(2)			(2)		786	786			
100253498	SAINT LOUIS	MO		10/30/2025		734		(25)			(25)		709	709			
100253499	HOWELL	NJ		10/30/2025		942		(32)			(32)		910	910			
100253500	SALEM	UT		10/30/2025		896		(34)			(34)		862	862			
100253501	ANNA	TX		10/30/2025		794		(23)			(23)		771	771			
100253502	SAN TAN VALLEY	AZ		10/30/2025		1,063		(28)			(28)		1,035	1,035			
100253503	FISH HAVEN	ID		10/30/2025		974		(27)			(27)		947	947			
100253504	EAST PALO ALTO	CA		10/30/2025		1,995		(43)			(43)		1,952	1,952			
100253506	REXBURG	ID		10/30/2025		646		(22)			(22)		624	624			
100253507	NAPLES	FL		10/30/2025		870		(21)			(21)		849	849			
100253508	LEXINGTON	KY		10/30/2025		610		(23)			(23)		587	587			
100253509	MARLBOROUGH	MA		10/30/2025		1,680		(46)			(46)		1,634	1,634			
100253511	PLAINFIELD	IL		10/30/2025		578		(15)			(15)		563	563			
100253512	DAWSONVILLE	GA		10/30/2025		841		(27)			(27)		814	814			
100253514	MCALLEN	TX		10/30/2025		1,022		(29)			(29)		993	993			
100253515	SCOTTSDALE	AZ		10/30/2025		1,175		(55)			(55)		1,120	1,120			
100253517	STRAWBERRY	AZ		10/30/2025		1,347		(38)			(38)		1,309	1,309			
100253518	QUEEN CREEK	AZ		10/30/2025		1,185		(31)			(31)		1,154	1,154			
100253520	TATE	GA		10/30/2025		822		(35)			(35)		787	787			
100253521	VACAVILLE	CA		10/30/2025		929		(39)			(39)		890	890			
100253522	MERCED	CA		10/30/2025		1,164		(35)			(35)		1,129	1,129			
100253523	SAN DIEGO	CA		10/30/2025		772		(28)			(28)		744	744			
100253524	PURCELLVILLE	VA		10/30/2025		903		(42)			(42)		861	861			
100253525	LYNDEN	WA		10/30/2025		1,017		(30)			(30)		987	987			
100253526	KIAWAH ISLAND	SC		10/30/2025		1,509		(62)			(62)		1,447	1,447			
100253527	LUBBOCK	TX		10/30/2025		714		(31)			(31)		683	683			
100253528	ROANOKE	VA		10/30/2025		733		(26)			(26)		707	707			
100253529	POTTSBORO	TX		10/30/2025		1,759		(69)			(69)		1,690	1,690			
100253530	FRANKLIN PARK	NJ		10/30/2025		1,930		(62)			(62)		1,868	1,868			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253531	SHOREWOOD	WI		10/30/2025		2,004		(53)			(53)		1,951	1,951			
100253532	MIAMI	FL		10/30/2025		2,049		(46)			(46)		2,003	2,003			
100253533	PHILADELPHIA	PA		10/30/2025		1,447		(39)			(39)		1,408	1,408			
100253534	MADISON	WI		10/30/2025		1,128		(33)			(33)		1,095	1,095			
100253535	FRANKLIN PARK	NJ		10/30/2025		1,935		(62)			(62)		1,873	1,873			
100253537	DRAPER	UT		10/30/2025		1,270		(31)			(31)		1,239	1,239			
100253538	PHILOMATH	OR		10/30/2025		2,522		(55)			(55)		2,467	2,467			
100253539	HOLDEN BEACH	NC		10/30/2025		1,921		(42)			(42)		1,879	1,879			
100253540	CHICAGO	IL		10/30/2025		582		(18)			(18)		564	564			
100253541	MALDEN	MA		10/30/2025		9,977		(376)			(376)		9,601	9,601			
100253542	ALBRIGHTSVILLE	PA		10/30/2025		517		(19)			(19)		498	498			
100253544	JOHNSON CITY	TN		10/30/2025		1,212		(38)			(38)		1,174	1,174			
100253545	GLEN ALLEN	VA		10/30/2025		827		(33)			(33)		794	794			
100253546	CAMBRIDGE	MA		10/30/2025		1,334		(37)			(37)		1,297	1,297			
100253547	EAST PALO ALTO	CA		10/30/2025		1,834		(61)			(61)		1,773	1,773			
100253548	SACRAMENTO	CA		10/30/2025		1,171		(44)			(44)		1,127	1,127			
100253549	GADSDEN	AL		10/30/2025		1,402		(42)			(42)		1,360	1,360			
100253550	CONCORD	NC		10/30/2025		682		(18)			(18)		664	664			
100253551	ANNAPOLIS	MD		10/30/2025		3,149		(116)			(116)		3,033	3,033			
100253552	CHARLOTTE	NC		10/30/2025		525		(14)			(14)		511	511			
100253553	TIPTONVILLE	TN		10/30/2025		743		(31)			(31)		712	712			
100253554	PASADENA	MD		10/30/2025		1,597		(46)			(46)		1,551	1,551			
100253555	MURRELLS INLET	SC		10/30/2025		1,347		(50)			(50)		1,297	1,297			
100253556	BRANDON	FL		10/30/2025		987		18			18		1,005	1,005			
100253557	N CHARLESTON	SC		10/30/2025		8,069		(67)			(67)		8,002	8,002			
100253558	WASHOUGAL	WA		10/30/2025		1,042		(33)			(33)		1,009	1,009			
100253559	LIBERTY LAKE	WA		10/30/2025		770		(28)			(28)		742	742			
100253560	RICHMOND	TX		10/30/2025		727		(26)			(26)		701	701			
100253561	ONTARIO	CA		10/30/2025		1,451		(41)			(41)		1,410	1,410			
100253562	CLARK	NJ		10/30/2025		1,652		(46)			(46)		1,606	1,606			
100253563	RANCHO CORDOVA	CA		10/30/2025		4,877		(201)			(201)		4,676	4,676			
100253564	TALLAHASSEE	FL		10/30/2025		563		(19)			(19)		544	544			
100253565	JOSEPHINE	TX		10/30/2025		595		(18)			(18)		577	577			
100253566	BEASLEY	TX		10/30/2025		27,526		(993)			(993)		26,533	26,533			
100253567	AZUSA	CA		10/30/2025		1,676		(22)			(22)		1,654	1,654			
100253569	AUSTIN	TX		10/30/2025		5,558		(131)			(131)		5,427	5,427			
100253570	CENTENNIAL	CO		10/30/2025		997		(36)			(36)		961	961			
100253571	CYPRESS	TX		10/30/2025		724		(21)			(21)		703	703			
100253572	ROCKVILLE	MD		10/30/2025		1,211		(42)			(42)		1,169	1,169			
100253573	HAYWARD	CA		10/30/2025		1,885		(54)			(54)		1,831	1,831			
100253574	COLORADO SPRINGS	CO		10/30/2025		622		(19)			(19)		603	603			
100253575	PEYTON	CO		10/30/2025		1,032		(37)			(37)		995	995			
100253576	WILMINGTON	NC		10/30/2025		5,652		(218)			(218)		5,434	5,434			
100253577	MIAMI	FL		10/30/2025		934		(32)			(32)		902	902			
100253578	N MYRTLE BEACH	SC		10/30/2025		7,529		(308)			(308)		7,221	7,221			
100253579	WEST CREEK	NJ		10/30/2025		670		(30)			(30)		640	640			
100253580	APEX	NC		10/30/2025		895		(36)			(36)		859	859			
100253581	GARDNER	MA		10/30/2025		777		(30)			(30)		747	747			
100253582	LEHIGH ACRES	FL		10/30/2025		646		(3)			(3)		643	643			
100253583	SELLERSVILLE	PA		10/30/2025		886		(20)			(20)		866	866			
100253584	FORKED RIVER	NJ		10/30/2025		1,159		(38)			(38)		1,121	1,121			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253585	MURFREESBORO	TN		10/30/2025		1,438		(32)			(32)		1,406	1,406			
100253586	BOISE	ID		10/30/2025		1,960		(41)			(41)		1,919	1,919			
100253587	TULSA	OK		10/30/2025		1,432		(29)			(29)		1,403	1,403			
100253588	COVINGTON	LA		10/30/2025		567		(15)			(15)		552	552			
100253589	WENTZVILLE	MO		10/30/2025		857		(31)			(31)		826	826			
100253591	RALEIGH	NC		10/30/2025		1,654		(55)			(55)		1,599	1,599			
100253592	SURF CITY	NC		10/30/2025		1,027		(30)			(30)		997	997			
100253593	SANTA FE	NM		10/30/2025		1,523		(51)			(51)		1,472	1,472			
100253594	MIDDLE RIVER	MD		10/30/2025		1,559		(57)			(57)		1,502	1,502			
100253595	HAGERSTOWN	MD		10/30/2025		598		(21)			(21)		577	577			
100253596	SIREN	WI		10/30/2025		1,437		(44)			(44)		1,393	1,393			
100253597	RALEIGH	NC		10/30/2025		847		(34)			(34)		813	813			
100253598	APEX	NC		10/30/2025		619		(25)			(25)		594	594			
100253599	RIDGEFIELD	WA		10/30/2025		1,154		(45)			(45)		1,109	1,109			
100253600	ORANGE BEACH	AL		10/30/2025		858		(39)			(39)		819	819			
100253601	SCOTTSDALE	AZ		10/30/2025		2,413		(45)			(45)		2,368	2,368			
100253602	NORTH MANKATO	MN		10/30/2025		1,395		(38)			(38)		1,357	1,357			
100253603	WILMINGTON	CA		10/30/2025		1,171		(23)			(23)		1,148	1,148			
100253605	WILMINGTON	CA		10/30/2025		1,171		(23)			(23)		1,148	1,148			
100253606	BELTON	MO		10/30/2025		8,989		(219)			(219)		8,770	8,770			
100253607	CLOVIS	CA		10/30/2025		890		(27)			(27)		863	863			
100253608	RALEIGH	NC		10/30/2025		771		(20)			(20)		751	751			
100253609	CELINA	TX		10/30/2025		748		(17)			(17)		731	731			
100253610	SAN JOSE	CA		10/30/2025		2,781		(85)			(85)		2,696	2,696			
100253611	HOUSTON	TX		10/30/2025		631		(17)			(17)		614	614			
100253612	OAK PARK	MI		10/30/2025		574		(24)			(24)		550	550			
100253613	VICTORVILLE	CA		10/30/2025		1,068		(20)			(20)		1,048	1,048			
100253614	BENZONIA	MI		10/30/2025		862		(37)			(37)		825	825			
100253616	ANCHORAGE	AK		10/30/2025		676		(23)			(23)		653	653			
100253617	LIVINGSTON	TX		10/30/2025		989		(35)			(35)		954	954			
100253618	LODI	WI		10/30/2025		992		(38)			(38)		954	954			
100253619	PORT ST LUCIE	FL		10/30/2025		734		(17)			(17)		717	717			
100253621	ROANOKE	VA		10/30/2025		1,009		(25)			(25)		984	984			
100253622	WINTER PARK	CO		10/30/2025		2,121		(68)			(68)		2,053	2,053			
100253623	NORFOLK	VA		10/30/2025		1,018		(26)			(26)		992	992			
100253624	MAGGIE VALLEY	NC		10/30/2025		989		(30)			(30)		959	959			
100253625	SAN DIEGO	CA		10/30/2025		1,759		(41)			(41)		1,718	1,718			
100253626	CUMMING	GA		10/30/2025		548		(19)			(19)		529	529			
100253627	CINCINNATI	OH		10/30/2025		523		(20)			(20)		503	503			
100253628	DANA POINT	CA		10/30/2025		2,405		(55)			(55)		2,350	2,350			
100253630	SANTA FE	NM		10/30/2025		1,449		(3)			(3)		1,446	1,446			
100253632	WASILLA	AK		10/30/2025		903		(31)			(31)		872	872			
100253633	ATLANTA	GA		10/30/2025		1,270		(31)			(31)		1,239	1,239			
100253634	RATHDRUM	ID		10/30/2025		1,466		(38)			(38)		1,428	1,428			
100253635	ASHBURN	VA		10/30/2025		1,333		(28)			(28)		1,305	1,305			
100253636	ROSEVILLE	CA		10/30/2025		1,006		(38)			(38)		968	968			
100253637	HELENA	MT		10/30/2025		993		(36)			(36)		957	957			
100253638	CONIFER	CO		10/30/2025		1,125		(42)			(42)		1,083	1,083			
100253639	ATHENS	GA		10/30/2025		800		(21)			(21)		779	779			
100253640	WYOMING	MI		10/30/2025		555		(24)			(24)		531	531			
100253641	BARNSTABLE	MA		10/30/2025		1,037		(37)			(37)		1,000	1,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253642	OKLAHOMA CITY	OK		10/30/2025		978		(21)			(21)		957	957			
100253643	ROSEVILLE	MN		10/30/2025		762		(26)			(26)		736	736			
100253644	PRINCETON JUNCTION	NJ		10/30/2025		1,466		(30)			(30)		1,436	1,436			
100253645	SAINT GEORGE	UT		10/30/2025		4,406		(165)			(165)		4,241	4,241			
100253646	HOUSTON	TX		10/30/2025		684		(16)			(16)		668	668			
100253647	GREER	SC		10/30/2025		603		(29)			(29)		574	574			
100253648	ANTELOPE	CA		10/30/2025		1,105		(37)			(37)		1,068	1,068			
100253649	AMELIA	OH		10/30/2025		1,260		(39)			(39)		1,221	1,221			
100253650	HENDERSON	NV		10/30/2025		773		(24)			(24)		749	749			
100253651	MIAMI	FL		10/30/2025		1,047		(31)			(31)		1,016	1,016			
100253652	LOWELL	MA		10/30/2025		1,365		(40)			(40)		1,325	1,325			
100253653	FLAGSTAFF	AZ		10/30/2025		2,111		(90)			(90)		2,021	2,021			
100253654	WEST CHESTER	PA		10/30/2025		721		(18)			(18)		703	703			
100253655	WILMINGTON	DE		10/30/2025		1,130		(35)			(35)		1,095	1,095			
100253656	LANCASTER	VA		10/30/2025		1,574		(52)			(52)		1,522	1,522			
100253657	NORTH HIGHLANDS	CA		10/30/2025		2,304		(65)			(65)		2,239	2,239			
100253658	BUDA	TX		10/30/2025		5,323		(164)			(164)		5,159	5,159			
100253659	CEDAR RAPIDS	IA		10/30/2025		501		(11)			(11)		490	490			
100253660	FREDERICK	MD		10/30/2025		718		(26)			(26)		692	692			
100253661	SISTERS	OR		10/30/2025		1,270		(35)			(35)		1,235	1,235			
100253662	SACRAMENTO	CA		10/30/2025		856		(22)			(22)		834	834			
100253663	HANOVER PARK	IL		10/30/2025		603		(17)			(17)		586	586			
100253665	DALLAS	TX		10/30/2025		557		(22)			(22)		535	535			
100253666	SOUTHPORT	NC		10/30/2025		1,702		(50)			(50)		1,652	1,652			
100253667	DICKINSON	TX		10/30/2025		1,663		(68)			(68)		1,595	1,595			
100253668	ROSENBERG	TX		10/30/2025		631		(12)			(12)		619	619			
100253669	SOUTHERN PINES	NC		10/30/2025		1,742		(58)			(58)		1,684	1,684			
100253670	IDAHO FALLS	ID		10/30/2025		736		(18)			(18)		718	718			
100253671	HAYWARD	WI		10/30/2025		1,911		(49)			(49)		1,862	1,862			
100253672	MONON	IN		10/30/2025		897		(8)			(8)		889	889			
100253673	LOS ANGELES	CA		10/30/2025		2,227		(58)			(58)		2,169	2,169			
100253674	BLOOMINGTON	MN		10/30/2025		921		(30)			(30)		891	891			
100253675	CONYERS	GA		10/30/2025		539		(20)			(20)		519	519			
100253676	ATHENS	AL		10/30/2025		1,159		(45)			(45)		1,114	1,114			
100253677	FOREST GROVE	OR		10/30/2025		1,241		(52)			(52)		1,189	1,189			
100253678	SAINT LOUIS	MO		10/30/2025		553		(25)			(25)		528	528			
100253679	LITTLE ELM	TX		10/30/2025		745		(21)			(21)		724	724			
100253680	NASHVILLE	TN		10/30/2025		866		(31)			(31)		835	835			
100253681	OLD BRIDGE	NJ		10/30/2025		887		(33)			(33)		854	854			
100253682	SNEADS FERRY	NC		10/30/2025		839		(24)			(24)		815	815			
100253684	LAKELAND	FL		10/30/2025		621		(24)			(24)		597	597			
100253685	FUQUAY VARINA	NC		10/30/2025		769		(18)			(18)		751	751			
100253686	RICHMOND	VA		10/30/2025		531		(25)			(25)		506	506			
100253687	SUMTER	SC		10/30/2025		1,194		(32)			(32)		1,162	1,162			
100253688	TONEY	AL		10/30/2025		678		(16)			(16)		662	662			
100253689	MOORESBURG	TN		10/30/2025		5,751		(171)			(171)		5,580	5,580			
100253690	SACRAMENTO	CA		10/30/2025		902		(30)			(30)		872	872			
100253691	SANFORD	NC		10/30/2025		658		(16)			(16)		642	642			
100253692	FOLSOM	CA		10/30/2025		1,596		(39)			(39)		1,557	1,557			
100253693	TINLEY PARK	IL		10/30/2025		591		(21)			(21)		570	570			
100253694	LEANDER	TX		10/30/2025		604		(20)			(20)		584	584			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253695	DRAKE	CO		10/30/2025		728		(22)			(22)		706	706			
100253696	REDMOND	OR		10/30/2025		1,979		(43)			(43)		1,936	1,936			
100253697	NUNICA	MI		10/30/2025		553		(19)			(19)		534	534			
100253698	WRIGHT CITY	MO		10/30/2025		1,645		(29)			(29)		1,616	1,616			
100253699	VANCOUVER	WA		10/30/2025		1,663		(53)			(53)		1,610	1,610			
100253701	HERSHEY	PA		10/30/2025		594		(24)			(24)		570	570			
100253703	VIRGINIA BEACH	VA		10/30/2025		14,477		(360)			(360)		14,117	14,117			
100253704	CROSBY	MN		10/30/2025		2,650		(85)			(85)		2,565	2,565			
100253706	SURF CITY	NC		10/30/2025		2,123		4			4		2,127	2,127			
100253707	PORT HUENEME	CA		10/30/2025		675		(31)			(31)		644	644			
100253708	ORLANDO	FL		10/30/2025		1,096		(46)			(46)		1,050	1,050			
100253709	CAVE SPRINGS	AR		10/30/2025		788		(20)			(20)		768	768			
100253710	MIDDLEFIELD	OH		10/30/2025		107,384		(2,388)			(2,388)		104,996	104,996			
100253711	RAEFORD	NC		10/30/2025		5,998		(198)			(198)		5,800	5,800			
100253713	MATTHEWS	NC		10/30/2025		678		(13)			(13)		665	665			
100253714	AURORA	CO		10/30/2025		845		(21)			(21)		824	824			
100253715	ROYSE CITY	TX		10/30/2025		747		(15)			(15)		732	732			
100253716	ANCHORAGE	AK		10/30/2025		601		(13)			(13)		588	588			
100253717	MOORHEAD	MN		10/30/2025		614		(16)			(16)		598	598			
100253718	TROY	MI		10/30/2025		743		(16)			(16)		727	727			
100253719	GILBERT	AZ		10/30/2025		65,464		(1,809)			(1,809)		63,655	63,655			
100253720	CHALMETTE	LA		10/30/2025		622		(19)			(19)		603	603			
100253721	PRINCETON	TX		10/30/2025		2,625		(68)			(68)		2,557	2,557			
100253722	PLAINFIELD	IL		10/30/2025		591		(25)			(25)		566	566			
100253723	LOUISVILLE	KY		10/30/2025		823		(21)			(21)		802	802			
100253724	MANSON	NC		10/30/2025		54,318		(1,637)			(1,637)		52,681	52,681			
100253725	EMILY	MN		10/30/2025		2,350		(80)			(80)		2,270	2,270			
100253726	MCKINNEY	TX		10/30/2025		790		(23)			(23)		767	767			
100253727	CHANHASSEN	MN		10/30/2025		530		(14)			(14)		516	516			
100253729	OMAHA	NE		10/30/2025		584		(21)			(21)		563	563			
100253730	JACKSON	NJ		10/30/2025		1,459		(43)			(43)		1,416	1,416			
100253732	CHARLOTTE	NC		10/30/2025		1,491		(38)			(38)		1,453	1,453			
100253734	LOS ANGELES	CA		10/30/2025		2,226		(30)			(30)		2,196	2,196			
100253735	NEWARK	NJ		10/30/2025		781		(22)			(22)		759	759			
100253736	JOHNSTON	RI		10/30/2025		1,114		(44)			(44)		1,070	1,070			
100253737	CHICAGO	IL		10/30/2025		5,672		(140)			(140)		5,532	5,532			
100253738	APACHE JUNCTION	AZ		10/30/2025		1,604		(41)			(41)		1,563	1,563			
100253739	MONROE	NC		10/30/2025		1,130		(31)			(31)		1,099	1,099			
100253740	CENTRAL POINT	OR		10/30/2025		700		(24)			(24)		676	676			
100253741	ROYSE CITY	TX		10/30/2025		1,331		(46)			(46)		1,285	1,285			
100253742	TEMPLE	TX		10/30/2025		764		(20)			(20)		744	744			
100253743	SAN DIEGO	CA		10/30/2025		1,762		(51)			(51)		1,711	1,711			
100253744	VILLA RICA	GA		10/30/2025		653		(15)			(15)		638	638			
100253745	TEMPLE	TX		10/30/2025		759		(19)			(19)		740	740			
100253746	NAPLES	FL		10/30/2025		852		(29)			(29)		823	823			
100253747	LAWRENCEVILLE	GA		10/30/2025		976		(27)			(27)		949	949			
100253748	SACRAMENTO	CA		10/30/2025		996		(26)			(26)		970	970			
100253749	WILLOW GROVE	PA		10/30/2025		1,373		(42)			(42)		1,331	1,331			
100253750	DALLAS	TX		10/30/2025		978		(21)			(21)		957	957			
100253751	LEWES	DE		10/30/2025		1,452		(20)			(20)		1,432	1,432			
100253752	INDIANAPOLIS	IN		10/30/2025		609		(19)			(19)		590	590			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253753	NORTH LAS VEGAS	NV		10/30/2025		842		(26)			(26)		816	816			
100253754	BUDA	TX		10/30/2025		786		(20)			(20)		766	766			
100253755	QUEEN CREEK	AZ		10/30/2025		597		(20)			(20)		577	577			
100253756	PALMDALE	CA		10/30/2025		581		(7)			(7)		574	574			
100253757	SHOW LOW	AZ		10/30/2025		921		(23)			(23)		898	898			
100253758	PHOENIX	AZ		10/30/2025		6,670		(191)			(191)		6,479	6,479			
100253760	GOSHEN	KY		10/30/2025		645		(19)			(19)		626	626			
100253761	LAVONIA	GA		10/30/2025		1,009		(34)			(34)		975	975			
100253762	OCEAN ISLE BEACH	NC		10/30/2025		584		(2)			(2)		582	582			
100253763	CASTLE ROCK	CO		10/30/2025		977		(29)			(29)		948	948			
100253764	NIXA	MO		10/30/2025		623		(18)			(18)		605	605			
100253765	ACWORTH	GA		10/30/2025		735		(23)			(23)		712	712			
100253766	WEST HAVEN	CT		10/30/2025		1,191		(25)			(25)		1,166	1,166			
100253767	LOS ANGELES	CA		10/30/2025		7,192		(230)			(230)		6,962	6,962			
100253768	ORLANDO	FL		10/30/2025		1,098		(46)			(46)		1,052	1,052			
100253769	REYNOLDSBURG	OH		10/30/2025		1,078		(31)			(31)		1,047	1,047			
100253770	BOSTON	MA		10/30/2025		2,186		(46)			(46)		2,140	2,140			
100253772	CHARLOTTE	NC		10/30/2025		1,145		(32)			(32)		1,113	1,113			
100253773	KINGMAN	AZ		10/30/2025		879		(39)			(39)		840	840			
100253774	LEHI	UT		10/30/2025		986		(28)			(28)		958	958			
100253775	NAPLES	FL		10/30/2025		1,752		(42)			(42)		1,710	1,710			
100253776	RALEIGH	NC		10/30/2025		877		(21)			(21)		856	856			
100253777	PFLUGERVILLE	TX		10/30/2025		965		(25)			(25)		940	940			
100253778	FREDERICKSBURG	VA		10/30/2025		988		(18)			(18)		970	970			
100253779	KANNAPOLIS	NC		10/30/2025		908		(30)			(30)		878	878			
100253780	DAVENPORT	FL		10/30/2025		1,442		(41)			(41)		1,401	1,401			
100253781	MECHANICSBURG	PA		10/30/2025		627		(21)			(21)		606	606			
100253782	BRANFORD	FL		10/30/2025		1,154		(14)			(14)		1,140	1,140			
100253783	HILLSBORO	OR		10/30/2025		1,105		(29)			(29)		1,076	1,076			
100253784	CAPE CORAL	FL		10/30/2025		527		(21)			(21)		506	506			
100253785	BELLFLOWER	CA		10/30/2025		2,937		(127)			(127)		2,810	2,810			
100253786	TAMPA	FL		10/30/2025		2,037		(69)			(69)		1,968	1,968			
100253788	CLAREMONT	CA		10/30/2025		3,551		(167)			(167)		3,384	3,384			
100253789	MILFORD	CT		10/30/2025		729		(34)			(34)		695	695			
100253793	LANCASTER	CA		10/30/2025		1,438		(63)			(63)		1,375	1,375			
100253794	FONTANA	CA		10/30/2025		1,053		(49)			(49)		1,004	1,004			
100253795	LAS VEGAS	NV		10/30/2025		793		(10)			(10)		783	783			
100253796	LAS VEGAS	NV		10/30/2025		407		(12)			(12)		395	395			
100253797	CHANDLER	AZ		10/30/2025		1,730		(52)			(52)		1,678	1,678			
100253798	INDIO	CA		10/30/2025		647		(17)			(17)		630	630			
100253800	WOODBRIDGE	VA		10/30/2025		889		(14)			(14)		875	875			
100253801	MORENO VALLEY	CA		10/30/2025		1,218		(28)			(28)		1,190	1,190			
100253802	SACRAMENTO	CA		10/30/2025		9,257		(391)			(391)		8,866	8,866			
100253803	COLORADO SPRINGS	CO		10/30/2025		826		(11)			(11)		815	815			
100253804	ENCINO	CA		10/30/2025		1,660		(55)			(55)		1,605	1,605			
100253809	SAINT JOSEPH	MO		10/30/2025		4,074		(141)			(141)		3,933	3,933			
100253810	POTOMAC	MD		10/30/2025		2,320		(70)			(70)		2,250	2,250			
100253811	AZLE	TX		10/30/2025		521		(2)			(2)		519	519			
100253812	NORTH HOLLYWOOD	CA		10/30/2025		2,164		(89)			(89)		2,075	2,075			
100253813	LAS VEGAS	NV		10/30/2025		719		(21)			(21)		698	698			
100253815	MILWAUKEE	WI		10/30/2025		585		(11)			(11)		574	574			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253816	LOS ANGELES	CA		10/30/2025		3,537		(132)			(132)		3,405	3,405			
100253817	BERMUDA DUNES	CA		10/30/2025		408		(13)			(13)		395	395			
100253818	IRVING	TX		10/30/2025		770		(22)			(22)		748	748			
100253819	PRICE	UT		10/30/2025		389		(17)			(17)		372	372			
100253820	MIAMI	FL		10/30/2025		669		(29)			(29)		640	640			
100253821	ARMONA	CA		10/30/2025		325		(11)			(11)		314	314			
100253823	SUFFOLK	VA		10/30/2025		356		(2)			(2)		354	354			
100253824	ROCKY MOUNT	NC		10/30/2025		394		(5)			(5)		389	389			
100253826	LITTLETON	CO		10/30/2025		509		(24)			(24)		485	485			
100253827	CHESAPEAKE	VA		10/30/2025		363		(9)			(9)		354	354			
100253830	HOUSTON	TX		10/30/2025		771		(36)			(36)		735	735			
100253831	LONG BEACH	CA		10/30/2025		2,124		(73)			(73)		2,051	2,051			
100253832	OAK HARBOR	WA		10/30/2025		399		(6)			(6)		393	393			
100253833	IRVING	TX		10/30/2025		787		9			9		796	796			
100253834	CROMWELL	CT		10/30/2025		4,829		(191)			(191)		4,638	4,638			
100253835	FORT LAUDERDALE	FL		10/30/2025		1,568		(56)			(56)		1,512	1,512			
100253836	WILLIS	TX		10/30/2025		507		(15)			(15)		492	492			
100253837	OXNARD	CA		10/30/2025		2,655		(42)			(42)		2,613	2,613			
100253838	ORLANDO	FL		10/30/2025		430		(20)			(20)		410	410			
100253839	LOS ANGELES	CA		10/30/2025		11,268		(285)			(285)		10,983	10,983			
100253840	SAN FERNANDO	CA		10/30/2025		3,684		(104)			(104)		3,580	3,580			
100253844	WESTLAKE	FL		10/30/2025		2,690		(126)			(126)		2,564	2,564			
100253845	NEW SMYRNA BEACH	FL		10/30/2025		1,501		(17)			(17)		1,484	1,484			
100253847	MIAMI	FL		10/30/2025		853		(39)			(39)		814	814			
100253848	LEHIGH ACRES	FL		10/30/2025		2,737		(16)			(16)		2,721	2,721			
100253850	FORT LAUDERDALE	FL		10/30/2025		1,221		32			32		1,253	1,253			
100253851	PORT ARTHUR	TX		10/30/2025		417		(2)			(2)		415	415			
100253852	LAKELAND	FL		10/30/2025		546		(14)			(14)		532	532			
100253853	WINTER SPRINGS	FL		10/30/2025		601		3			3		604	604			
100253854	BOWIE	MD		10/30/2025		980		(24)			(24)		956	956			
100253856	LOS ANGELES	CA		10/30/2025		744		(1)			(1)		743	743			
100253859	DENVER	CO		10/30/2025		846		(15)			(15)		831	831			
100253861	LOS ANGELES	CA		10/30/2025		1,034		(30)			(30)		1,004	1,004			
100253862	OCALA	FL		10/30/2025		603		(7)			(7)		596	596			
100253863	FRESNO	CA		10/30/2025		364		(4)			(4)		360	360			
100253864	DELTONA	FL		10/30/2025		866		(29)			(29)		837	837			
100253865	LAFAYETTE	LA		10/30/2025		761		(31)			(31)		730	730			
100253866	LAKE OZARK	MO		10/30/2025		586		(21)			(21)		565	565			
100253867	CADIZ	KY		10/30/2025		710		(22)			(22)		688	688			
100253868	SPRINGFIELD	MO		10/30/2025		1,511		(8)			(8)		1,503	1,503			
100253869	HOUSTON	TX		10/30/2025		485		(2)			(2)		483	483			
100253870	LAKE ARIEL	PA		10/30/2025		609		(9)			(9)		600	600			
100253871	LAS VEGAS	NV		10/30/2025		1,033		(20)			(20)		1,013	1,013			
100253872	SAN DIEGO	CA		10/30/2025		2,341		(49)			(49)		2,292	2,292			
100253873	CHARLOTTE	NC		10/30/2025		927		(19)			(19)		908	908			
100253874	SANTA ANA	CA		10/30/2025		2,341		(52)			(52)		2,289	2,289			
100253875	SAN DIEGO	CA		10/30/2025		863		(17)			(17)		846	846			
100253876	PUYALLUP	WA		10/30/2025		1,315		(16)			(16)		1,299	1,299			
100253877	FITCHBURG	MA		10/30/2025		945		(13)			(13)		932	932			
100253878	DENTON	TX		10/30/2025		815		9			9		824	824			
100253879	MANAHAWKIN	NJ		10/30/2025		876		(11)			(11)		865	865			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253880	VAN NUYS	CA		10/30/2025		3,194							3,194	3,194			
100253881	CLAYTON	NC		10/30/2025		713		(23)			(23)		690	690			
100253882	NAPLES	FL		10/30/2025		736		(23)			(23)		713	713			
100253883	HEBER CITY	UT		10/30/2025		18,513		291			291		18,804	18,804			
100253884	REDMOND	OR		10/30/2025		2,363		(37)			(37)		2,326	2,326			
100253885	MAMMOTH LAKES	CA		10/30/2025		2,275		(56)			(56)		2,219	2,219			
100253886	OCRACOKE	NC		10/30/2025		900		(29)			(29)		871	871			
100253887	STANTON	CA		10/30/2025		1,828		(19)			(19)		1,809	1,809			
100253888	COLUMBUS	OH		10/30/2025		2,617		(31)			(31)		2,586	2,586			
100253889	LACEY	WA		10/30/2025		1,255		(14)			(14)		1,241	1,241			
100253890	HERNDON	VA		10/30/2025		1,122		(12)			(12)		1,110	1,110			
100253891	NATICK	MA		10/30/2025		2,115		(41)			(41)		2,074	2,074			
100253892	SAINT LOUIS	MO		10/30/2025		1,149		(18)			(18)		1,131	1,131			
100253893	SPRINGFIELD	MA		10/30/2025		1,025		(16)			(16)		1,009	1,009			
100253894	AUBURN	GA		10/30/2025		1,204		(29)			(29)		1,175	1,175			
100253895	SAN MARCOS	CA		10/30/2025		2,363		(27)			(27)		2,336	2,336			
100253896	AU GRES	MI		10/30/2025		1,392		(12)			(12)		1,380	1,380			
100253897	HILLSBORO	OR		10/30/2025		955		(36)			(36)		919	919			
100253898	LAS VEGAS	NV		10/30/2025		1,817		(27)			(27)		1,790	1,790			
100253899	PUEBLO	CO		10/30/2025		738		(21)			(21)		717	717			
100253900	ST PETERSBURG	FL		10/30/2025		1,600		(32)			(32)		1,568	1,568			
100253901	BLUE RIDGE	GA		10/30/2025		885		(20)			(20)		865	865			
100253902	LITTLE ELM	TX		10/30/2025		3,489		(94)			(94)		3,395	3,395			
100253903	STALLINGS A/K/A MATTHEWS	NC		10/30/2025		827		(36)			(36)		791	791			
100253904	CELINA	TX		10/30/2025		1,108		(40)			(40)		1,068	1,068			
100253905	FORT WORTH	TX		10/30/2025		2,361		(56)			(56)		2,305	2,305			
100253906	ROCKWALL	TX		10/30/2025		702		(17)			(17)		685	685			
100253907	SARATOGA SPRINGS	NY		10/30/2025		1,227		(69)			(69)		1,158	1,158			
100253908	SHIP BOTTOM	NJ		10/30/2025		1,483		(21)			(21)		1,462	1,462			
100253909	IRWIN	ID		10/30/2025		1,137		(34)			(34)		1,103	1,103			
100253910	HICKORY CREEK	TX		10/30/2025		941		(19)			(19)		922	922			
100253911	JUSTIN	TX		10/30/2025		1,395		(33)			(33)		1,362	1,362			
100253912	ASHEVILLE	NC		10/30/2025		691		(29)			(29)		662	662			
100253913	PORT SAINT LUCIE	FL		10/30/2025		867		(38)			(38)		829	829			
100253914	TUCSON	AZ		10/30/2025		701		(22)			(22)		679	679			
100253915	EUGENE	OR		10/30/2025		1,128		(32)			(32)		1,096	1,096			
100253916	LAS VEGAS	NV		10/30/2025		1,676		(58)			(58)		1,618	1,618			
100253917	HOUSTON	TX		10/30/2025		1,061		(53)			(53)		1,008	1,008			
100253918	CAMBRIA	CA		10/30/2025		1,512		(37)			(37)		1,475	1,475			
100253919	ORLANDO	FL		10/30/2025		996		(12)			(12)		984	984			
100253920	NORTH HOLLYWOOD	CA		10/30/2025		1,589		(47)			(47)		1,542	1,542			
100253921	PALM DESERT	CA		10/30/2025		1,449		(33)			(33)		1,416	1,416			
100253922	OLYMPIA	WA		10/30/2025		1,869		(54)			(54)		1,815	1,815			
100253923	RALEIGH	NC		10/30/2025		829		(28)			(28)		801	801			
100253924	PINELLAS PARK	FL		10/30/2025		968		(22)			(22)		946	946			
100253925	ANTIOCH	TN		10/30/2025		680		(26)			(26)		654	654			
100253926	CHATTANOOGA	TN		10/30/2025		690		(24)			(24)		666	666			
100253927	PHILADELPHIA	PA		10/30/2025		735		(27)			(27)		708	708			
100253928	EASTPORT	ME		10/30/2025		674		(34)			(34)		640	640			
100253929	MCCALL	ID		10/30/2025		1,005		(13)			(13)		992	992			
100253931	SPRINGFIELD	MO		10/30/2025		715		(16)			(16)		699	699			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253932	HAMMONDSPORT	NY		10/30/2025		526		(16)			(16)		510	510			
100253933	SAN JOSE	CA		10/30/2025		5,946		(60)			(60)		5,886	5,886			
100253934	LAS VEGAS	NV		10/30/2025		1,796		164			164		1,960	1,960			
100253935	WAXHAW	NC		10/30/2025		1,107		14			14		1,121	1,121			
100253936	SAN DIEGO	CA		10/30/2025		2,079		(15)			(15)		2,064	2,064			
100253937	SAN MARCOS	CA		10/30/2025		2,409		(20)			(20)		2,389	2,389			
100253938	DURHAM	NC		10/30/2025		1,107		(11)			(11)		1,096	1,096			
100253939	SAN LUIS OBISPO	CA		10/30/2025		1,393		(15)			(15)		1,378	1,378			
100253940	CAMBRIA	CA		10/30/2025		1,833		(20)			(20)		1,813	1,813			
100253941	BURNSVILLE	NC		10/30/2025		1,022		(12)			(12)		1,010	1,010			
100253942	HOUSTON	TX		10/30/2025		1,661		(18)			(18)		1,643	1,643			
100253944	SCOTTSDALE	AZ		10/30/2025		3,985		(89)			(89)		3,896	3,896			
100253945	TOMS RIVER	NJ		10/30/2025		1,088		(19)			(19)		1,069	1,069			
100253946	BENTON	AR		10/30/2025		1,409		(48)			(48)		1,361	1,361			
100253947	VANCOUVER	WA		10/30/2025		960		(28)			(28)		932	932			
100253948	EDISON	NJ		10/30/2025		1,234		(16)			(16)		1,218	1,218			
100253949	BOISE	ID		10/30/2025		1,105		(18)			(18)		1,087	1,087			
100253950	COROLLA	NC		10/30/2025		32,718		(382)			(382)		32,336	32,336			
100253951	BLOOMINGDALE	GA		10/30/2025		843		(17)			(17)		826	826			
100253952	SOUTHPORT	NC		10/30/2025		2,679		(79)			(79)		2,600	2,600			
100253953	DORAVILLE	GA		10/30/2025		963		(39)			(39)		924	924			
100253954	ELIZABETHTOWN	KY		10/30/2025		647		(34)			(34)		613	613			
100253955	FORNEY	TX		10/30/2025		1,106		39			39		1,145	1,145			
100253956	FORNEY	TX		10/30/2025		1,122		37			37		1,159	1,159			
100253957	NEW BRAUNFELS	TX		10/30/2025		923		(13)			(13)		910	910			
100253958	BYRAM TOWNSHIP	NJ		10/30/2025		870		(24)			(24)		846	846			
100253959	SAVANNAH	GA		10/30/2025		946		(31)			(31)		915	915			
100253960	LITITZ	PA		10/30/2025		804		(19)			(19)		785	785			
100253961	HACKENSACK	MN		10/30/2025		749		(25)			(25)		724	724			
100253962	GREENVILLE	SC		10/30/2025		959		(24)			(24)		935	935			
100253963	CLEARWATER	FL		10/30/2025		983		(18)			(18)		965	965			
100253964	SALT LAKE CITY	UT		10/30/2025		1,483		(23)			(23)		1,460	1,460			
100253965	STEAMBOAT SPRINGS	CO		10/30/2025		1,215		(29)			(29)		1,186	1,186			
100253966	PROSPER	TX		10/30/2025		918		(24)			(24)		894	894			
100253967	WARSAW	VA		10/30/2025		1,387		(24)			(24)		1,363	1,363			
100253968	LEHI	UT		10/30/2025		687		(22)			(22)		665	665			
100253969	MARYSVILLE	OH		10/30/2025		947		(26)			(26)		921	921			
100253970	MARIETTA	GA		10/30/2025		811		(19)			(19)		792	792			
100253971	LINCOLN CITY	OR		10/30/2025		1,119		(30)			(30)		1,089	1,089			
100253972	PRESCOTT	AZ		10/30/2025		916		(17)			(17)		899	899			
100253973	MAMMOTH CAVE	KY		10/30/2025		3,144		(116)			(116)		3,028	3,028			
100253974	GRAVOIS MILLS	MO		10/30/2025		1,007		(27)			(27)		980	980			
100253975	ROUND ROCK	TX		10/30/2025		896		(17)			(17)		879	879			
100253976	LIHUE	HI		10/30/2025		898		(22)			(22)		876	876			
100253977	LEHI	UT		10/30/2025		828		(12)			(12)		816	816			
100253978	CARPENTERSVILLE	IL		10/30/2025		11,449		(299)			(299)		11,150	11,150			
100253979	KISSIMMEE	FL		10/30/2025		1,180		(36)			(36)		1,144	1,144			
100253980	MARCO ISLAND	FL		10/30/2025		866		(18)			(18)		848	848			
100253981	MELISSA	TX		10/30/2025		21,339		(461)			(461)		20,878	20,878			
100253982	PFLUGERVILLE	TX		10/30/2025		735		(23)			(23)		712	712			
100253983	ORMOND BEACH	FL		10/30/2025		739		(21)			(21)		718	718			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253984	CIBOLO	TX		10/30/2025		777		(30)			(30)		747	747			
100253985	PORT CHARLOTTE	FL		10/30/2025		704		(29)			(29)		675	675			
100253986	GOODYEAR	AZ		10/30/2025		667		(29)			(29)		638	638			
100253987	MERCED	CA		10/30/2025		726		(28)			(28)		698	698			
100253988	MELISSA	TX		10/30/2025		1,048		25			25		1,073	1,073			
100253989	MORGANTON	GA		10/30/2025		5,235		43			43		5,278	5,278			
100253990	SUGAR HILL	GA		10/30/2025		1,604		21			21		1,625	1,625			
100253991	WAILUKU	HI		10/30/2025		2,267		(81)			(81)		2,186	2,186			
100253992	CAMANO ISLAND	WA		10/30/2025		1,937		(3)			(3)		1,934	1,934			
100253993	RUIDOSO	NM		10/30/2025		2,892		(94)			(94)		2,798	2,798			
100253994	WEST MELBOURNE	FL		10/30/2025		885		(37)			(37)		848	848			
100253995	WINCHESTER	VA		10/30/2025		1,686		(42)			(42)		1,644	1,644			
100253996	MONETA	VA		10/30/2025		14,267		(250)			(250)		14,017	14,017			
100253997	SAN ANTONIO	TX		10/30/2025		682		(3)			(3)		679	679			
100253998	RICHARDSON	TX		10/30/2025		1,141		(29)			(29)		1,112	1,112			
100253999	KURE BEACH	NC		10/30/2025		1,424		(38)			(38)		1,386	1,386			
100254000	MORENO VALLEY	CA		10/30/2025		1,506		(34)			(34)		1,472	1,472			
100254001	LANGLEY	WA		10/30/2025		1,396		(46)			(46)		1,350	1,350			
100254002	BEAVERTON	OR		10/30/2025		1,014		(24)			(24)		990	990			
100254004	BLAINE	WA		10/30/2025		1,059		(34)			(34)		1,025	1,025			
100254005	INNSBROOK	MO		10/30/2025		776		(24)			(24)		752	752			
100254006	HUNTLEY	IL		10/30/2025		847		(33)			(33)		814	814			
100254007	DAWSONVILLE	GA		10/30/2025		892		(26)			(26)		866	866			
100254008	AURORA	CO		10/30/2025		863		(30)			(30)		833	833			
100254009	OSPREY	FL		10/30/2025		10,093		(406)			(406)		9,687	9,687			
100254010	LEROY	MI		10/30/2025		126,453		(4,728)			(4,728)		121,725	121,725			
100254011	SACRAMENTO	CA		10/30/2025		1,711		(33)			(33)		1,678	1,678			
100254012	SACRAMENTO	CA		10/30/2025		1,029		(21)			(21)		1,008	1,008			
100254014	MIDDLE VILLAGE	NY		10/30/2025		3,678		(53)			(53)		3,625	3,625			
100254015	LATHROP	CA		10/30/2025		2,099		(27)			(27)		2,072	2,072			
100254016	FOLSOM	CA		10/30/2025		1,505		(26)			(26)		1,479	1,479			
100254017	BOULDER	CO		10/30/2025		4,646		(80)			(80)		4,566	4,566			
100254019	FORESTVILLE	CA		10/30/2025		1,381		(30)			(30)		1,351	1,351			
100254020	ANTELOPE	CA		10/30/2025		883		(13)			(13)		870	870			
100254022	MIDDLETON	ID		10/30/2025		742		(19)			(19)		723	723			
100254024	OXNARD	CA		10/30/2025		1,012		(24)			(24)		988	988			
100254025	AUSTIN	TX		10/30/2025		1,149		(19)			(19)		1,130	1,130			
100254026	WILMINGTON	NC		10/30/2025		891		(15)			(15)		876	876			
100254027	SAN ANTONIO	TX		10/30/2025		1,723		(37)			(37)		1,686	1,686			
100254028	LEANDER	TX		10/30/2025		1,755		(45)			(45)		1,710	1,710			
100254029	ARVADA	CO		10/30/2025		1,359		(26)			(26)		1,333	1,333			
100254030	LANSDALE	PA		10/30/2025		1,074		(31)			(31)		1,043	1,043			
100254031	FORT WORTH	TX		10/30/2025		3,736		(20)			(20)		3,716	3,716			
100254032	HARRISBURG	NC		10/30/2025		2,151		(17)			(17)		2,134	2,134			
100254033	FRANKFORT	IL		10/30/2025		890		(13)			(13)		877	877			
100254034	ESTES PARK	CO		10/30/2025		1,776		(44)			(44)		1,732	1,732			
100254035	DAWSONVILLE	GA		10/30/2025		3,420		(92)			(92)		3,328	3,328			
100254036	GAINESVILLE	GA		10/30/2025		3,192		(59)			(59)		3,133	3,133			
100254037	GLENDALE	AZ		10/30/2025		849		(24)			(24)		825	825			
100254038	ROUND ROCK	TX		10/30/2025		829		(18)			(18)		811	811			
100254039	BLUE SPRINGS	MO		10/30/2025		825		(7)			(7)		818	818			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254040	RALEIGH	NC		10/30/2025		740		(25)			(25)		715	715			
100254041	PENDLETON	IN		10/30/2025		1,752		(41)			(41)		1,711	1,711			
100254042	RALEIGH	NC		10/30/2025		2,327		(65)			(65)		2,262	2,262			
100254043	SAVANNAH	GA		10/30/2025		633		(23)			(23)		610	610			
100254044	COOPERSBURG	PA		10/30/2025		1,037		(17)			(17)		1,020	1,020			
100254046	LAS VEGAS	NV		10/30/2025		863		(16)			(16)		847	847			
100254047	WOODRUFF	SC		10/30/2025		658		(16)			(16)		642	642			
100254048	SUNSET BEACH	NC		10/30/2025		4,395		26			26		4,421	4,421			
100254049	STEPHENSON	VA		10/30/2025		774		(4)			(4)		770	770			
100254050	OXFORD	MS		10/30/2025		996		(19)			(19)		977	977			
100254051	CEDAR GROVE	NJ		10/30/2025		2,068		(5)			(5)		2,063	2,063			
100254052	MINNEAPOLIS	MN		10/30/2025		1,348		(11)			(11)		1,337	1,337			
100254053	PILOT POINT	TX		10/30/2025		1,636		(16)			(16)		1,620	1,620			
100254054	PROSPER	TX		10/30/2025		1,006		(21)			(21)		985	985			
100254055	JAMESTOWN	TN		10/30/2025		761		(22)			(22)		739	739			
100254056	ALMA	AR		10/30/2025		724		(17)			(17)		707	707			
100254057	SEVIERVILLE	TN		10/30/2025		1,927		(40)			(40)		1,887	1,887			
100254058	BIG BEAR LAKE	CA		10/30/2025		1,834		(40)			(40)		1,794	1,794			
100254059	STREAMWOOD	IL		10/30/2025		932		(35)			(35)		897	897			
100254060	KEYPORT	NJ		10/30/2025		1,327		(28)			(28)		1,299	1,299			
100254061	GREENTOWN	PA		10/30/2025		814		(24)			(24)		790	790			
100254062	DAWSONVILLE	GA		10/30/2025		1,192		(33)			(33)		1,159	1,159			
100254064	EDWARDSBURG	MI		10/30/2025		1,005		(35)			(35)		970	970			
100254065	FRIENDSHIP	WI		10/30/2025		732		(28)			(28)		704	704			
100254066	LOCUST GROVE	GA		10/30/2025		598		(23)			(23)		575	575			
100254067	GOODYEAR	AZ		10/31/2025		291		(17)			(17)		274	274			
100254068	WEST PALM BEACH	FL		10/31/2025		555		(35)			(35)		520	520			
100254069	SAN FRANCISCO	CA		11/06/2025		1,826		(30)			(30)		1,796	1,796			
100254070	SOMERS POINT	NJ		11/06/2025		1,110		(27)			(27)		1,083	1,083			
100254071	RANCHO SANTA FE	CA		11/06/2025		11,874		(279)			(279)		11,595	11,595			
100254073	FORNEY	TX		11/06/2025		1,155		(41)			(41)		1,114	1,114			
100254074	NEWTON	KS		11/06/2025		1,150		(40)			(40)		1,110	1,110			
100254075	DAYTON	MD		11/06/2025		1,923		(79)			(79)		1,844	1,844			
100254076	TRABUCO CANYON	CA		11/06/2025		3,044		(99)			(99)		2,945	2,945			
100254077	PEACHTREE CITY	GA		11/06/2025		724		(22)			(22)		702	702			
100254078	SAN DIEGO	CA		11/06/2025		2,633		(71)			(71)		2,562	2,562			
100254079	BEAUFORT	SC		11/06/2025		2,667		(59)			(59)		2,608	2,608			
100254081	SANTA CRUZ	CA		11/06/2025		2,487		(108)			(108)		2,379	2,379			
100254082	MATTHEWS	NC		11/06/2025		2,091		(98)			(98)		1,993	1,993			
100254083	GULF SHORES	AL		11/06/2025		1,684		(52)			(52)		1,632	1,632			
100254084	MURRIETA	CA		11/06/2025		1,535		(61)			(61)		1,474	1,474			
100254085	SEATTLE	WA		11/06/2025		2,371		(91)			(91)		2,280	2,280			
100254086	DALY CITY	CA		11/06/2025		1,615		(46)			(46)		1,569	1,569			
100254087	WINTER PARK	FL		11/06/2025		678		(30)			(30)		648	648			
100254088	GLENDALE	CA		11/06/2025		3,590		(94)			(94)		3,496	3,496			
100254089	LOS ANGELES	CA		11/06/2025		2,808		(106)			(106)		2,702	2,702			
100254090	YUMA	AZ		11/06/2025		1,322		(49)			(49)		1,273	1,273			
100254093	CUTLER BAY	FL		11/06/2025		3,256		(149)			(149)		3,107	3,107			
100254094	TINTON FALLS	NJ		11/06/2025		826		(35)			(35)		791	791			
100254095	DANVILLE	CA		11/06/2025		3,092		(127)			(127)		2,965	2,965			
100254096	VIRGINIA BEACH	VA		11/06/2025		2,944		(128)			(128)		2,816	2,816			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254097	GRAND PRAIRIE	TX		11/06/2025		689		(33)			(33)		656	656			
100254099	SAN JOSE	CA		11/06/2025		5,206		(161)			(161)		5,045	5,045			
100254100	CHANDLER	AZ		11/06/2025		1,292		(45)			(45)		1,247	1,247			
100254101	DELAVAN	WI		11/06/2025		7,423		(197)			(197)		7,226	7,226			
100254102	HASLET	TX		11/06/2025		2,316		(81)			(81)		2,235	2,235			
100254104	GARLAND	TX		11/06/2025		1,451		(40)			(40)		1,411	1,411			
100254105	THOUSAND OAKS	CA		12/12/2025		1,649		(43)			(43)		1,606	1,606			
100254107	ROUND ROCK	TX		12/12/2025		680		(27)			(27)		653	653			
100254109	CARSON	CA		12/12/2025		2,466		(56)			(56)		2,410	2,410			
100254110	PHOENIX	AZ		12/12/2025		676		(27)			(27)		649	649			
100254111	CORVALLIS	OR		12/12/2025		782		(16)			(16)		766	766			
100254113	ROCKWALL	TX		12/12/2025		9,937		(349)			(349)		9,588	9,588			
100254114	MARTINEZ	CA		12/12/2025		181		(2)			(2)		179	179			
100254115	PARLIER	CA		12/12/2025		561		(23)			(23)		538	538			
100254118	LOCUST GROVE	GA		12/12/2025		968		(39)			(39)		929	929			
100254119	SCOTTSDALE	AZ		12/12/2025		1,379		(36)			(36)		1,343	1,343			
100254121	FRESNO	CA		12/12/2025		1,082		(51)			(51)		1,031	1,031			
100254123	ANAHEIM	CA		12/12/2025		2,529		(42)			(42)		2,487	2,487			
100254124	PUYALLUP	WA		12/12/2025		890		(28)			(28)		862	862			
100254127	MASON	OH		12/12/2025		1,218		(11)			(11)		1,207	1,207			
100254128	BAKERSFIELD	CA		12/12/2025		1,567		(41)			(41)		1,526	1,526			
100254129	BROOMFIELD	CO		12/12/2025		1,228		(57)			(57)		1,171	1,171			
100254130	MANCHACA	TX		12/12/2025		1,131		(41)			(41)		1,090	1,090			
100254131	PORT ROYAL	SC		12/12/2025		1,204		(24)			(24)		1,180	1,180			
100254132	SCOTTSDALE	AZ		12/12/2025		1,187		(56)			(56)		1,131	1,131			
100254133	WATSONVILLE	CA		12/12/2025		3,239		(81)			(81)		3,158	3,158			
100254134	MODESTO	CA		12/12/2025		750		(4)			(4)		746	746			
100254136	BOCA RATON	FL		12/12/2025		14,226		(345)			(345)		13,881	13,881			
100254137	HEALDSBURG	CA		12/12/2025		8,144		(213)			(213)		7,931	7,931			
100254138	WOODINVILLE	WA		12/12/2025		3,548		(85)			(85)		3,463	3,463			
100254139	DALLAS	TX		12/12/2025		1,291		(21)			(21)		1,270	1,270			
100254145	SCOTTSDALE	AZ		12/12/2025		1,089		(51)			(51)		1,038	1,038			
100254149	BAYTOWN	TX		12/12/2025		363		(17)			(17)		346	346			
100254155	SILVER POINT	TN		11/06/2025		2,062		(90)			(90)		1,972	1,972			
100254156	SALT LAKE CITY	UT		11/06/2025		905		(37)			(37)		868	868			
100254157	CABOT	AR		11/06/2025		826		(25)			(25)		801	801			
100254158	NORTH MYRTLE BEACH	SC		11/06/2025		1,061		(42)			(42)		1,019	1,019			
100254159	SEMMES	AL		11/06/2025		596		(14)			(14)		582	582			
100254160	EAST PROVIDENCE	RI		11/06/2025		1,280		(56)			(56)		1,224	1,224			
100254161	MONTGOMERY	AL		11/06/2025		763		(18)			(18)		745	745			
100254162	BOYNTON BEACH	FL		11/06/2025		1,055		(42)			(42)		1,013	1,013			
100254163	DALLAS	TX		11/06/2025		1,357		(58)			(58)		1,299	1,299			
100254164	SANTA ROSA BEACH	FL		11/06/2025		1,879		(58)			(58)		1,821	1,821			
100254165	ALLENTOWN	PA		11/06/2025		643		(25)			(25)		618	618			
100254166	ALBUQUERQUE	NM		11/06/2025		1,192		(37)			(37)		1,155	1,155			
100254167	BRICK TOWNSHIP	NJ		11/06/2025		981		(37)			(37)		944	944			
100254168	PHILADELPHIA	PA		11/06/2025		864		(30)			(30)		834	834			
100254169	HAYWARD	CA		11/06/2025		2,669		(83)			(83)		2,586	2,586			
100254170	NEW ORLEANS	LA		11/06/2025		605		(21)			(21)		584	584			
100254171	FAIRVIEW	NC		11/06/2025		897		(13)			(13)		884	884			
100254172	JOHNSTOWN	CO		11/06/2025		950		(29)			(29)		921	921			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254173	PROSPER	TX		11/06/2025		6,799		(182)			(182)		6,617	6,617			
100254174	SAN JACINTO	CA		11/06/2025		67,084		(1,766)			(1,766)		65,318	65,318			
100254175	WINFIELD	TN		11/06/2025		540		(23)			(23)		517	517			
100254176	BRIGANTINE	NJ		11/06/2025		1,214		(40)			(40)		1,174	1,174			
100254177	LONGVIEW	WA		11/06/2025		689		(31)			(31)		658	658			
100254178	ATLANTA	GA		11/06/2025		583		(14)			(14)		569	569			
100254179	HOUSTON	TX		11/06/2025		673		(23)			(23)		650	650			
100254180	HOUSTON	TX		11/06/2025		673		(23)			(23)		650	650			
100254181	BETHLEHEM	PA		11/06/2025		640		(22)			(22)		618	618			
100254182	HOUSTON	TX		11/06/2025		673		(23)			(23)		650	650			
100254183	NEW ORLEANS	LA		11/06/2025		6,123		(231)			(231)		5,892	5,892			
100254184	SMITHFIELD	UT		11/06/2025		1,081		(22)			(22)		1,059	1,059			
100254185	MIAMI	FL		11/06/2025		1,371		(30)			(30)		1,341	1,341			
100254187	WAUBUN	MN		11/06/2025		643		(28)			(28)		615	615			
100254188	COLLEGE STATION	TX		11/06/2025		2,413		(56)			(56)		2,357	2,357			
100254189	CLARKSVILLE	TN		11/06/2025		620		(15)			(15)		605	605			
100254190	BONITA SPRINGS	FL		11/06/2025		1,243		(19)			(19)		1,224	1,224			
100254191	TULSA	OK		11/06/2025		802		(26)			(26)		776	776			
100254192	VENICE	FL		11/06/2025		727		(16)			(16)		711	711			
100254193	MEDINA	TN		11/06/2025		525		(19)			(19)		506	506			
100254194	WOODLAND	CA		11/06/2025		1,282		(30)			(30)		1,252	1,252			
100254195	SHIP BOTTOM	NJ		11/06/2025		1,583		(57)			(57)		1,526	1,526			
100254196	AURORA	CO		11/06/2025		881		(29)			(29)		852	852			
100254197	ANCHORAGE	AK		11/06/2025		1,003		(30)			(30)		973	973			
100254198	DURHAM	NC		11/06/2025		924		(28)			(28)		896	896			
100254199	PLYMOUTH	MI		11/06/2025		1,031		(45)			(45)		986	986			
100254200	HARRISBURG	PA		11/06/2025		564		(27)			(27)		537	537			
100254201	CHEBEAGUE ISLAND	ME		11/06/2025		1,407		(49)			(49)		1,358	1,358			
100254202	PERRY HALL	MD		11/06/2025		1,010		(23)			(23)		987	987			
100254203	KNOXVILLE	TN		11/06/2025		1,446		(38)			(38)		1,408	1,408			
100254204	DENHAM SPRINGS	LA		11/06/2025		510		(9)			(9)		501	501			
100254206	TURLOCK	CA		11/06/2025		1,175		(45)			(45)		1,130	1,130			
100254207	COLUMBIA	SC		11/06/2025		1,236		(42)			(42)		1,194	1,194			
100254209	LEAGUE CITY	TX		11/06/2025		10,969		(358)			(358)		10,611	10,611			
100254210	SPRINGVILLE	UT		11/06/2025		771		(31)			(31)		740	740			
100254211	SAN TAN VALLEY	AZ		11/06/2025		941		(19)			(19)		922	922			
100254213	WAIMANALO	HI		11/06/2025		1,563		(50)			(50)		1,513	1,513			
100254214	CHEYENNE	WY		11/06/2025		431		(12)			(12)		419	419			
100254215	TITUSVILLE	NJ		11/06/2025		1,689		(56)			(56)		1,633	1,633			
100254216	CUMMING	GA		11/06/2025		588		(18)			(18)		570	570			
100254217	LOUISVILLE	KY		11/06/2025		584		(7)			(7)		577	577			
100254218	LUBBOCK	TX		11/06/2025		552		(21)			(21)		531	531			
100254219	VAN NUYS	CA		11/06/2025		2,479		(37)			(37)		2,442	2,442			
100254220	ROCKVILLE	IN		11/06/2025		1,199		(53)			(53)		1,146	1,146			
100254221	HOUSTON	TX		11/06/2025		937		(30)			(30)		907	907			
100254222	CHATHAM	IL		11/06/2025		515		(16)			(16)		499	499			
100254223	SEDALIA	CO		11/06/2025		781		(22)			(22)		759	759			
100254224	OCONOMOWOC	WI		11/06/2025		616		(19)			(19)		597	597			
100254225	MACON	NC		11/06/2025		3,045		(106)			(106)		2,939	2,939			
100254226	CRESCENT	OK		11/06/2025		618		(21)			(21)		597	597			
100254227	HOT SPRINGS	AR		11/06/2025		486		(10)			(10)		476	476			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254228	STERLING	VA		11/06/2025		838		(27)			(27)		811	811			
100254229	DANVILLE	CA		11/06/2025		1,286		(35)			(35)		1,251	1,251			
100254230	MESA	AZ		11/06/2025		41,815		(981)			(981)		40,834	40,834			
100254231	COLUMBIA	TN		11/06/2025		2,731		(105)			(105)		2,626	2,626			
100254232	OLATHE	KS		11/06/2025		958		(18)			(18)		940	940			
100254233	NORWOOD	MA		11/06/2025		9,320		(253)			(253)		9,067	9,067			
100254234	MILLBURY	MA		11/06/2025		1,020		(18)			(18)		1,002	1,002			
100254235	TUCSON	AZ		11/06/2025		533		(25)			(25)		508	508			
100254236	ROMEOVILLE	IL		11/06/2025		690		(22)			(22)		668	668			
100254237	ALBUQUERQUE	NM		11/06/2025		975		(44)			(44)		931	931			
100254238	BLACKSBURG	VA		11/06/2025		692		(10)			(10)		682	682			
100254239	COLORADO SPRINGS	CO		11/06/2025		723		(16)			(16)		707	707			
100254240	RIVERSIDE	CA		11/06/2025		4,864		(179)			(179)		4,685	4,685			
100254241	WILMINGTON	DE		11/06/2025		753		(24)			(24)		729	729			
100254242	WILMINGTON	DE		11/06/2025		753		(24)			(24)		729	729			
100254243	WILMINGTON	DE		11/06/2025		564		(20)			(20)		544	544			
100254244	TERRE HAUTE	IN		11/06/2025		538		(22)			(22)		516	516			
100254247	NORTH PORT	FL		11/06/2025		768		(26)			(26)		742	742			
100254248	TUCSON	AZ		11/06/2025		567		(22)			(22)		545	545			
100254249	DURHAM	NC		11/06/2025		984		(31)			(31)		953	953			
100254250	DURHAM	NC		11/06/2025		690		(27)			(27)		663	663			
100254251	YAKIMA	WA		11/06/2025		990		(28)			(28)		962	962			
100254252	FISHERS	IN		11/06/2025		958		(23)			(23)		935	935			
100254253	CHICAGO	IL		11/06/2025		1,122		(43)			(43)		1,079	1,079			
100254254	CHARLOTTE	NC		11/06/2025		1,856		(55)			(55)		1,801	1,801			
100254256	ABILENE	TX		11/06/2025		538		(19)			(19)		519	519			
100254257	BELLA VISTA	AR		11/06/2025		774		(27)			(27)		747	747			
100254258	DAWSONVILLE	GA		11/06/2025		860		(15)			(15)		845	845			
100254259	PROVO	UT		11/06/2025		1,602		(48)			(48)		1,554	1,554			
100254260	MILLVILLE	DE		11/06/2025		1,111		(21)			(21)		1,090	1,090			
100254261	GRAND JUNCTION	CO		11/06/2025		751		(30)			(30)		721	721			
100254262	CHICAGO	IL		11/06/2025		1,871		(68)			(68)		1,803	1,803			
100254263	WOODBURY	MN		11/06/2025		617		(16)			(16)		601	601			
100254264	SEASIDE	OR		11/06/2025		1,152		(39)			(39)		1,113	1,113			
100254265	GRAYSLAKE	IL		11/06/2025		2,210		(95)			(95)		2,115	2,115			
100254266	APTOS	CA		11/06/2025		1,587		(55)			(55)		1,532	1,532			
100254267	PROVIDENCE	RI		11/06/2025		9,531		(189)			(189)		9,342	9,342			
100254268	RIVERSIDE	CA		11/06/2025		1,296		(41)			(41)		1,255	1,255			
100254269	SOUTH PADRE ISLAND	TX		11/06/2025		742		(3)			(3)		739	739			
100254270	BALD KNOB	AR		11/06/2025		1,203		(28)			(28)		1,175	1,175			
100254271	MELISSA	TX		11/06/2025		1,512		(38)			(38)		1,474	1,474			
100254272	HOPATCONG	NJ		11/06/2025		1,428		(44)			(44)		1,384	1,384			
100254273	EMERALD ISLE	NC		11/06/2025		592		(23)			(23)		569	569			
100254274	TRUCKEE	CA		11/06/2025		1,725		(41)			(41)		1,684	1,684			
100254275	PRINCETON	TX		11/06/2025		880		(17)			(17)		863	863			
100254276	ARNOLD	CA		11/06/2025		1,039		(32)			(32)		1,007	1,007			
100254277	GALVESTON	TX		11/06/2025		583		(26)			(26)		557	557			
100254278	SAINT SIMONS ISLAND	GA		11/06/2025		1,470		(44)			(44)		1,426	1,426			
100254279	OCEANSIDE	CA		11/06/2025		1,291		(24)			(24)		1,267	1,267			
100254280	CLAYTON	NC		11/06/2025		650		(18)			(18)		632	632			
100254281	CARLSBAD	NM		11/06/2025		2,990		(107)			(107)		2,883	2,883			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254283	SUFFOLK	VA		11/06/2025		687		(24)			(24)		663	663			
100254284	SANTA ANA	CA		11/06/2025		1,875		(49)			(49)		1,826	1,826			
100254285	DEARBORN HEIGHTS	MI		11/06/2025		2,213		(52)			(52)		2,161	2,161			
100254287	PLAINFIELD	IL		11/06/2025		782		(21)			(21)		761	761			
100254288	VALPARAISO	IN		11/06/2025		2,870		(111)			(111)		2,759	2,759			
100254289	TUCSON	AZ		11/06/2025		895		(28)			(28)		867	867			
100254290	LAKE HAVASU CITY	AZ		11/06/2025		588		(23)			(23)		565	565			
100254291	CHICAGO	IL		11/06/2025		550		(20)			(20)		530	530			
100254292	ARROYO GRANDE	CA		11/06/2025		1,738		(61)			(61)		1,677	1,677			
100254293	POLLOCK PINES	CA		11/06/2025		755		(17)			(17)		738	738			
100254294	LAS VEGAS	NV		11/06/2025		1,192		(43)			(43)		1,149	1,149			
100254295	LAS VEGAS	NV		11/06/2025		1,599		(72)			(72)		1,527	1,527			
100254296	PHOENIX	AZ		11/06/2025		2,848		(100)			(100)		2,748	2,748			
100254297	CAPE CORAL	FL		11/06/2025		665		(21)			(21)		644	644			
100254298	MANTECA	CA		11/06/2025		2,764		(71)			(71)		2,693	2,693			
100254299	OLATHE	KS		11/06/2025		3,831		(95)			(95)		3,736	3,736			
100254300	LEOMINSTER	MA		11/06/2025		853		(35)			(35)		818	818			
100254301	LAKEWOOD	OH		11/06/2025		767		(18)			(18)		749	749			
100254302	CHATHAM	MA		11/06/2025		1,781		(52)			(52)		1,729	1,729			
100254304	PARSIPPANY	NJ		11/06/2025		1,053		(27)			(27)		1,026	1,026			
100254305	SPIRIT LAKE	IA		11/06/2025		3,538		(83)			(83)		3,455	3,455			
100254306	PHOENIX	AZ		11/06/2025		1,868		(43)			(43)		1,825	1,825			
100254307	DENTON	TX		11/06/2025		777		(27)			(27)		750	750			
100254308	SAVANNAH	GA		11/06/2025		859		(25)			(25)		834	834			
100254309	HURST	TX		11/06/2025		822		(29)			(29)		793	793			
100254310	ENTERPRISE	AL		11/06/2025		806		(34)			(34)		772	772			
100254311	LAKELAND	FL		11/06/2025		532		(22)			(22)		510	510			
100254312	LAC DU FLAMBEAU	WI		11/06/2025		1,672		(40)			(40)		1,632	1,632			
100254313	EATONTON	GA		11/06/2025		1,235		(30)			(30)		1,205	1,205			
100254314	NEAVITT	MD		11/06/2025		74,600		(1,600)			(1,600)		73,000	73,000			
100254316	HOUSTON	TX		11/06/2025		567		(20)			(20)		547	547			
100254317	SALEM	MA		11/06/2025		1,077		(37)			(37)		1,040	1,040			
100254318	GUALALA	CA		11/06/2025		1,441		(35)			(35)		1,406	1,406			
100254319	BAYFIELD	CO		11/06/2025		1,786		(31)			(31)		1,755	1,755			
100254321	HORSHAM	PA		11/06/2025		666		(15)			(15)		651	651			
100254323	MOREHEAD CITY	NC		11/06/2025		736		(20)			(20)		716	716			
100254324	FLAGSTAFF	AZ		11/07/2025		1,238		(41)			(41)		1,197	1,197			
100254325	NEWPORT BEACH	CA		11/07/2025		1,756		(79)			(79)		1,677	1,677			
100254326	MAMMOTH LAKES	CA		11/07/2025		1,566		(65)			(65)		1,501	1,501			
100254327	LEWES	DE		11/07/2025		781		(24)			(24)		757	757			
100254328	KAILUA KONA	HI		11/07/2025		2,730		(114)			(114)		2,616	2,616			
100254329	ROSEVILLE	CA		11/07/2025		1,509		(50)			(50)		1,459	1,459			
100254331	TRINITY	TX		11/07/2025		855		(16)			(16)		839	839			
100254332	GIG HARBOR	WA		11/07/2025		1,992		(60)			(60)		1,932	1,932			
100254333	MAMMOTH LAKES	CA		11/07/2025		4,249		(158)			(158)		4,091	4,091			
100254334	WALLINGFORD	PA		11/07/2025		679		(26)			(26)		653	653			
100254335	REDDING	CA		11/07/2025		587		(24)			(24)		563	563			
100254336	MAMMOTH LAKES	CA		11/07/2025		4,980		(155)			(155)		4,825	4,825			
100254337	INDIANAPOLIS	IN		11/07/2025		731		(20)			(20)		711	711			
100254338	STEAMBOAT SPRINGS	CO		11/07/2025		46,691		(1,637)			(1,637)		45,054	45,054			
100254339	MARCO ISLAND	FL		11/07/2025		699		(11)			(11)		688	688			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254340	CATASAUQUA	PA		11/07/2025		2,336		(30)			(30)		2,306	2,306			
100254342	CRESTVIEW	FL		11/07/2025		395		(6)			(6)		389	389			
100254343	VIRGINIA BEACH	VA		11/07/2025		1,125		(23)			(23)		1,102	1,102			
100254344	SEAFORD	VA		11/07/2025		678		(18)			(18)		660	660			
100254345	POLAND	OH		11/07/2025		313		(5)			(5)		308	308			
100254346	GAINESVILLE	GA		11/07/2025		1,123		(36)			(36)		1,087	1,087			
100254347	BETHLEHEM	PA		11/07/2025		562		(12)			(12)		550	550			
100254348	TRAIL	OR		11/07/2025		846		(31)			(31)		815	815			
100254349	FARMINGTON	MN		11/07/2025		23,878		(805)			(805)		23,073	23,073			
100254350	NAPERVILLE	IL		11/07/2025		2,279							2,279	2,279			
100254351	OGUNQUIT	ME		11/07/2025		45,197		(597)			(597)		44,600	44,600			
100254352	AVON BY THE SEA	NJ		11/07/2025		1,655		(48)			(48)		1,607	1,607			
100254353	CASSOPOLIS	MI		11/07/2025		576		(26)			(26)		550	550			
100254355	HOLLYWOOD	FL		11/07/2025		11,511		(262)			(262)		11,249	11,249			
100254356	DAVENPORT	FL		11/07/2025		1,485		(36)			(36)		1,449	1,449			
100254358	WHITEHALL	PA		11/07/2025		1,635		(32)			(32)		1,603	1,603			
100254359	MAMMOTH LAKES	CA		11/07/2025		1,442		(49)			(49)		1,393	1,393			
100254360	GLOUCESTER CITY	NJ		11/07/2025		463		(18)			(18)		445	445			
100254361	KENNESAW	GA		11/07/2025		830		(24)			(24)		806	806			
100254362	NEWPORT	OR		11/07/2025		1,208		(34)			(34)		1,174	1,174			
100254363	MARLBOROUGH	MA		11/07/2025		1,730		(72)			(72)		1,658	1,658			
100254364	HOT SPRINGS	AR		11/07/2025		1,141		(37)			(37)		1,104	1,104			
100254365	PETALUMA	CA		11/07/2025		3,231		(88)			(88)		3,143	3,143			
100254366	WHEATON	IL		11/07/2025		849		(15)			(15)		834	834			
100254367	CHICAGO	IL		11/07/2025		1,584		(56)			(56)		1,528	1,528			
100254368	BRASELTON	GA		11/07/2025		2,271		(18)			(18)		2,253	2,253			
100254369	SOUTHPORT	NC		11/07/2025		3,629		(70)			(70)		3,559	3,559			
100254370	SEATTLE	WA		11/07/2025		2,198		(90)			(90)		2,108	2,108			
100254371	PARLIN	NJ		11/07/2025		3,645		(97)			(97)		3,548	3,548			
100254372	NORRISTOWN	PA		11/07/2025		1,382		(7)			(7)		1,375	1,375			
100254373	MARBLE	MN		11/07/2025		453		(13)			(13)		440	440			
100254374	MONTEREY	CA		11/07/2025		5,779		(60)			(60)		5,719	5,719			
100254376	PLYMOUTH	MN		11/07/2025		19,797		(756)			(756)		19,041	19,041			
100254377	CARNELIAN BAY	CA		11/07/2025		2,684		(70)			(70)		2,614	2,614			
100254378	HARBOR CITY	CA		11/07/2025		951		(35)			(35)		916	916			
100254379	NORTH PALM BEACH	FL		11/07/2025		1,792		(67)			(67)		1,725	1,725			
100254380	LYNN	MA		11/07/2025		570		(22)			(22)		548	548			
100254381	MOUNT JULIET	TN		11/07/2025		2,072		(42)			(42)		2,030	2,030			
100254382	ELLIJAY	GA		11/07/2025		4,060		(104)			(104)		3,956	3,956			
100254383	SEBRING	FL		11/07/2025		824		(26)			(26)		798	798			
100254384	BUCKEYE	AZ		11/07/2025		421		(11)			(11)		410	410			
100254385	PHILADELPHIA	PA		11/07/2025		530		(12)			(12)		518	518			
100254386	CINCINNATI	OH		11/07/2025		680		(16)			(16)		664	664			
100254387	BRIGANTINE	NJ		11/07/2025		14,353		(89)			(89)		14,264	14,264			
100254388	LAS VEGAS	NV		11/07/2025		1,206		(39)			(39)		1,167	1,167			
100254389	CONWAY	AR		11/07/2025		920		(27)			(27)		893	893			
100254390	PISCATAWAY	NJ		11/07/2025		1,799		(17)			(17)		1,782	1,782			
100254391	SIERRA VISTA	AZ		11/07/2025		859		(27)			(27)		832	832			
100254392	LOUISBURG	NC		11/07/2025		679		(20)			(20)		659	659			
100254393	ROSEVILLE	CA		11/07/2025		1,171		(37)			(37)		1,134	1,134			
100254395	EUCLID	OH		11/07/2025		442		(3)			(3)		439	439			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254396	SURPRISE	AZ		11/07/2025		1,360		(41)			(41)		1,319	1,319			
100254397	CORAL SPRINGS	FL		11/07/2025		557		(22)			(22)		535	535			
100254398	CLEARWATER	FL		11/07/2025		1,715		(52)			(52)		1,663	1,663			
100254399	BRIGANTINE	NJ		11/07/2025		988		(34)			(34)		954	954			
100254400	HILTON HEAD ISLAND	SC		11/07/2025		1,301		(47)			(47)		1,254	1,254			
100254401	WELLS	ME		11/07/2025		1,513		(56)			(56)		1,457	1,457			
100254402	MAMMOTH LAKES	CA		11/07/2025		1,972		(66)			(66)		1,906	1,906			
100254404	CHICAGO	IL		11/07/2025		644		(20)			(20)		624	624			
100254405	LOWELL	MA		11/07/2025		2,212		(71)			(71)		2,141	2,141			
100254406	MARIETTA	GA		11/07/2025		500		(19)			(19)		481	481			
100254407	SPRINGFIELD	OR		11/07/2025		1,257		(24)			(24)		1,233	1,233			
100254408	LAS VEGAS	NV		11/07/2025		2,360		(48)			(48)		2,312	2,312			
100254409	BARNEGAT	NJ		11/07/2025		660		(25)			(25)		635	635			
100254410	DENVER	CO		11/07/2025		896		(1)			(1)		895	895			
100254411	ALLENTOWN	PA		11/07/2025		924		(28)			(28)		896	896			
100254412	STAMFORD	CT		11/07/2025		10,514		(311)			(311)		10,203	10,203			
100254413	AMHERST	OH		11/07/2025		2,964		(7)			(7)		2,957	2,957			
100254414	SALISBURY	MA		11/07/2025		988		(29)			(29)		959	959			
100254415	WESTBOROUGH	MA		11/07/2025		549		(21)			(21)		528	528			
100254416	BLUE ISLAND	IL		11/07/2025		518		(10)			(10)		508	508			
100254417	ATLANTA	GA		11/07/2025		1,468		(36)			(36)		1,432	1,432			
100254418	MISSION VIEJO	CA		11/07/2025		1,372		(52)			(52)		1,320	1,320			
100254419	WESTPORT	CT		11/07/2025		2,905		(69)			(69)		2,836	2,836			
100254420	AUSTIN	TX		11/07/2025		699		(18)			(18)		681	681			
100254421	SANTA ROSA BEACH	FL		11/07/2025		1,747		(73)			(73)		1,674	1,674			
100254422	THOMPSONVILLE	MI		11/07/2025		12,715		(291)			(291)		12,424	12,424			
100254424	BOSTON	MA		11/07/2025		1,928		(53)			(53)		1,875	1,875			
100254425	ARLINGTON	VA		11/07/2025		1,013		(32)			(32)		981	981			
100254426	BLOOMINGTON	IN		11/07/2025		1,415		(33)			(33)		1,382	1,382			
100254428	PHARR	TX		11/07/2025		1,215		(40)			(40)		1,175	1,175			
100254429	STOCKTON	CA		11/07/2025		2,964		(21)			(21)		2,943	2,943			
100254430	BOISE	ID		11/07/2025		516		(19)			(19)		497	497			
100254431	GLENSHAW	PA		11/07/2025		1,124		(23)			(23)		1,101	1,101			
100254432	KEARNY	NJ		11/07/2025		1,395		(27)			(27)		1,368	1,368			
100254433	PETERSBURG	PA		11/07/2025		1,332		(48)			(48)		1,284	1,284			
100254434	ENCINITAS	CA		11/07/2025		1,474		(44)			(44)		1,430	1,430			
100254435	YUCCA VALLEY	CA		11/07/2025		867		(1)			(1)		866	866			
100254436	BOISE	ID		11/07/2025		1,142		(37)			(37)		1,105	1,105			
100254438	DENVER	CO		11/07/2025		1,372		(48)			(48)		1,324	1,324			
100254439	BARTLETT	NH		11/07/2025		2,255		(5)			(5)		2,250	2,250			
100254440	OKLAHOMA CITY	OK		11/07/2025		500		4			4		504	504			
100254441	DESERT HOT SPRINGS	CA		11/07/2025		1,073		(41)			(41)		1,032	1,032			
100254443	GREEN COVE SPRINGS	FL		11/07/2025		754		(23)			(23)		731	731			
100254444	POTTSTOWN	PA		11/07/2025		522		(6)			(6)		516	516			
100254445	PARK CITY	UT		11/07/2025		6,476		(77)			(77)		6,399	6,399			
100254446	INDEPENDENCE	OH		11/07/2025		555		(16)			(16)		539	539			
100254447	CHICAGO	IL		11/07/2025		4,882		(118)			(118)		4,764	4,764			
100254448	WORCESTER	MA		11/07/2025		1,676		(30)			(30)		1,646	1,646			
100254449	CHULA VISTA	CA		11/07/2025		896		(14)			(14)		882	882			
100254450	DELRAY BEACH	FL		11/07/2025		438		(13)			(13)		425	425			
100254451	CONWAY	NH		11/07/2025		1,101		(14)			(14)		1,087	1,087			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254452	WELLINGTON	FL		11/07/2025		11,126		(400)			(400)		10,726	10,726			
100254453	RICHLAND	WA		11/07/2025		672		(17)			(17)		655	655			
100254454	BAKERSFIELD	CA		11/07/2025		761		(16)			(16)		745	745			
100254455	ROYSE CITY	TX		11/07/2025		432		(6)			(6)		426	426			
100254456	GALLATIN	TN		11/07/2025		1,012		(26)			(26)		986	986			
100254457	VAN NUYS	CA		11/07/2025		2,888		(49)			(49)		2,839	2,839			
100254458	GERMANTOWN	MD		11/07/2025		713		(26)			(26)		687	687			
100254459	APEX	NC		11/07/2025		461		(11)			(11)		450	450			
100254461	NEWBURYPORT	MA		11/07/2025		2,429		(78)			(78)		2,351	2,351			
100254462	ARLINGTON	TX		11/07/2025		551		(7)			(7)		544	544			
100254463	MARTINSBURG	WV		11/07/2025		812		(13)			(13)		799	799			
100254464	NEVADA	IA		11/07/2025		1,064		(46)			(46)		1,018	1,018			
100254465	OCEAN ISLE BEACH	NC		11/07/2025		482		(14)			(14)		468	468			
100254466	WENDELL	NC		11/07/2025		440		(21)			(21)		419	419			
100254467	SUNSET BEACH	NC		11/07/2025		1,285		(33)			(33)		1,252	1,252			
100254468	CLEVELAND	OH		11/07/2025		579		(27)			(27)		552	552			
100254470	RANSON	WV		11/07/2025		799		(10)			(10)		789	789			
100254471	CARMEL	CA		11/07/2025		3,832		(111)			(111)		3,721	3,721			
100254472	GRANGEVILLE	ID		11/07/2025		1,294		(60)			(60)		1,234	1,234			
100254473	BREMERTON	WA		11/07/2025		595		(15)			(15)		580	580			
100254474	HOUSTON	TX		11/07/2025		569		(27)			(27)		542	542			
100254475	TACOMA	WA		11/07/2025		883		(12)			(12)		871	871			
100254477	GREENVILLE	SC		11/07/2025		10,242		(88)			(88)		10,154	10,154			
100254478	WENDELL	NC		11/07/2025		104,261		(3,185)			(3,185)		101,076	101,076			
100254479	GLOUCESTER	MA		11/07/2025		1,222		(29)			(29)		1,193	1,193			
100254480	BUENA VISTA	CO		11/07/2025		5,556		(133)			(133)		5,423	5,423			
100254481	SURF CITY	NC		11/07/2025		3,581		(109)			(109)		3,472	3,472			
100254482	OGDEN	UT		11/07/2025		865		(21)			(21)		844	844			
100254484	NOTTINGHAM	NH		11/07/2025		1,419		(52)			(52)		1,367	1,367			
100254485	CORDOVA	TN		11/07/2025		630		8			8		638	638			
100254486	EAST WAKEFIELD	NH		11/07/2025		431		(8)			(8)		423	423			
100254487	SHINER	TX		11/07/2025		729		(14)			(14)		715	715			
100254488	N FORT MYERS	FL		11/07/2025		920		(16)			(16)		904	904			
100254489	BISHOP	CA		11/07/2025		939		(32)			(32)		907	907			
100254490	STOW	OH		11/07/2025		558		(16)			(16)		542	542			
100254491	WELLFLEET	MA		11/07/2025		812		(21)			(21)		791	791			
100254492	OXFORD	OH		11/07/2025		452		(17)			(17)		435	435			
100254493	BRONSTON	KY		11/07/2025		17,015		(80)			(80)		16,935	16,935			
100254494	CHICAGO	IL		11/07/2025		1,362		(32)			(32)		1,330	1,330			
100254495	HARSENS ISLAND	MI		11/07/2025		1,276		(40)			(40)		1,236	1,236			
100254496	WEST HAVEN	CT		11/07/2025		940		(19)			(19)		921	921			
100254497	SAN DIEGO	CA		11/07/2025		1,231		(27)			(27)		1,204	1,204			
100254498	MAMMOTH LAKES	CA		11/07/2025		2,178		(80)			(80)		2,098	2,098			
100254499	PETOSKEY	MI		11/07/2025		1,124		(24)			(24)		1,100	1,100			
100254501	TUSTIN	CA		11/07/2025		1,553		(42)			(42)		1,511	1,511			
100254502	LAKEWOOD	CA		11/07/2025		1,939		(61)			(61)		1,878	1,878			
100254503	KANSAS CITY	MO		11/07/2025		813		(24)			(24)		789	789			
100254504	BELGRADE	MT		11/07/2025		845		(26)			(26)		819	819			
100254505	LYNN	MA		11/07/2025		1,001		(24)			(24)		977	977			
100254506	NORTH LAS VEGAS	NV		11/07/2025		947		(31)			(31)		916	916			
100254507	EDENTON	NC		11/07/2025		930		(28)			(28)		902	902			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254508	HEBO	OR		11/07/2025		1,462		(49)			(49)		1,413	1,413			
100254509	ANNA	TX		11/07/2025		603		42			42		645	645			
100254510	REVERE	MA		11/07/2025		637		(19)			(19)		618	618			
100254511	OAK ISLAND	NC		11/07/2025		858		(25)			(25)		833	833			
100254512	JENKS	OK		11/07/2025		432		(6)			(6)		426	426			
100254513	STOW	OH		11/07/2025		562		(19)			(19)		543	543			
100254514	WOODSTOCK	ME		11/07/2025		1,172		(26)			(26)		1,146	1,146			
100254515	PHOENIX	AZ		11/07/2025		806		(2)			(2)		804	804			
100254517	WHARTON	NJ		11/07/2025		706							706	706			
100254518	LAGO VISTA	TX		11/07/2025		1,158		(14)			(14)		1,144	1,144			
100254519	SAINT AUGUSTINE	FL		11/07/2025		1,913		(23)			(23)		1,890	1,890			
100254520	ORANGE BEACH	AL		11/07/2025		539		(16)			(16)		523	523			
100254521	JERSEY CITY	NJ		11/07/2025		682		(5)			(5)		677	677			
100254522	CAROLINA BEACH	NC		11/07/2025		1,199		(44)			(44)		1,155	1,155			
100254523	RALEIGH	NC		11/07/2025		616		(13)			(13)		603	603			
100254524	DENVER	CO		11/07/2025		550		(15)			(15)		535	535			
100254525	SIDNEY	MT		11/07/2025		751		(22)			(22)		729	729			
100254526	SEATTLE	WA		11/07/2025		1,204		(31)			(31)		1,173	1,173			
100254527	TUCSON	AZ		11/07/2025		769		(23)			(23)		746	746			
100254528	OLE ELUM	WA		11/07/2025		2,385		(45)			(45)		2,340	2,340			
100254529	LITHONIA	GA		11/07/2025		1,014		(31)			(31)		983	983			
100254530	COVINGTON	KY		11/07/2025		418		(11)			(11)		407	407			
100254531	SANTA CRUZ	CA		11/07/2025		4,340		(105)			(105)		4,235	4,235			
100254532	JACKSONS GAP	AL		11/07/2025		9,702		(87)			(87)		9,615	9,615			
100254533	SHAKOPEE	MN		11/07/2025		1,131		(22)			(22)		1,109	1,109			
100254534	GLOUCESTER	MA		11/07/2025		557		(17)			(17)		540	540			
100254535	ROSSVILLE	GA		11/07/2025		432		(5)			(5)		427	427			
100254536	VALRICO	FL		11/07/2025		1,279		(3)			(3)		1,276	1,276			
100254537	ODESSA	FL		11/07/2025		2,309		(49)			(49)		2,260	2,260			
100254538	CLIFTON HEIGHTS	PA		11/07/2025		2,032		(60)			(60)		1,972	1,972			
100254539	TUCSON	AZ		11/07/2025		433		(15)			(15)		418	418			
100254540	OWENTON	KY		11/07/2025		3,445		(101)			(101)		3,344	3,344			
100254541	CUMMING	GA		11/07/2025		890		(23)			(23)		867	867			
100254543	PALMER LAKE	CO		11/07/2025		571		(18)			(18)		553	553			
100254544	FERNANDINA BEACH	FL		11/07/2025		1,560		(48)			(48)		1,512	1,512			
100254545	SHARON	CT		11/07/2025		610		(12)			(12)		598	598			
100254546	ALLENTOWN	PA		11/07/2025		642		(16)			(16)		626	626			
100254547	WELLFORD	SC		11/07/2025		578		(11)			(11)		567	567			
100254548	DURHAM	NC		11/07/2025		839		(19)			(19)		820	820			
100254549	GALLOWAY	OH		11/07/2025		803		(19)			(19)		784	784			
100254550	ASHLAND CITY	TN		11/07/2025		876		(21)			(21)		855	855			
100254551	WESTPORT	KY		11/07/2025		859		(21)			(21)		838	838			
100254552	SOLON	OH		11/07/2025		923		(27)			(27)		896	896			
100254553	CHICAGO	IL		11/07/2025		4,453		(80)			(80)		4,373	4,373			
100254554	VIRGINIA BEACH	VA		11/07/2025		503		(15)			(15)		488	488			
100254555	SAINT PETERSBURG	FL		11/07/2025		593		(14)			(14)		579	579			
100254556	JERSEY CITY	NJ		11/07/2025		834		(17)			(17)		817	817			
100254557	SACRAMENTO	CA		11/07/2025		1,386		(7)			(7)		1,379	1,379			
100254559	SUGAR HILL	GA		11/07/2025		1,321		(40)			(40)		1,281	1,281			
100254560	TUCSON	AZ		11/07/2025		766		(24)			(24)		742	742			
100254561	LONG BEACH	CA		11/07/2025		2,104		(77)			(77)		2,027	2,027			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254563	FIRTH	ID		11/07/2025		3,908		(72)			(72)		3,836	3,836			
100254564	AMES	IA		11/07/2025		530		(12)			(12)		518	518			
100254565	SIMI VALLEY	CA		11/07/2025		863		(25)			(25)		838	838			
100254566	CHERRY LOG	GA		11/07/2025		1,585		(23)			(23)		1,562	1,562			
100254567	CAMBRIDGE	MA		11/07/2025		979		(31)			(31)		948	948			
100254568	WILMETTE	IL		11/07/2025		1,501		(44)			(44)		1,457	1,457			
100254569	DAVENPORT	FL		11/07/2025		1,005		(30)			(30)		975	975			
100254570	FORT MYERS	FL		11/07/2025		1,180		(47)			(47)		1,133	1,133			
100254571	CORVALLIS	OR		11/07/2025		21,375		(372)			(372)		21,003	21,003			
100254573	TELFORD	PA		11/07/2025		26,676		(616)			(616)		26,060	26,060			
100254574	MESA	AZ		11/07/2025		803		(20)			(20)		783	783			
100254575	DELAWARE	OH		11/07/2025		2,081		4			4		2,085	2,085			
100254576	BRIDGEVILLE	PA		11/07/2025		431		(8)			(8)		423	423			
100254577	FALMOUTH	MA		11/07/2025		1,905		(58)			(58)		1,847	1,847			
100254578	PLACERVILLE	CA		11/07/2025		961		(34)			(34)		927	927			
100254579	STAMFORD	CT		11/07/2025		2,083		(34)			(34)		2,049	2,049			
100254580	CLAYTON	NC		11/07/2025		1,247		(18)			(18)		1,229	1,229			
100254581	PALM BAY	FL		11/07/2025		534		(13)			(13)		521	521			
100254582	CLINTON	MD		11/07/2025		507		(18)			(18)		489	489			
100254583	DENVER	CO		11/07/2025		1,321		3			3		1,324	1,324			
100254584	HUNTINGTON BEACH	CA		11/10/2025		2,830		(105)			(105)		2,725	2,725			
100254586	BOLTON	CT		11/10/2025		2,002		(55)			(55)		1,947	1,947			
100254587	TOBYHANNA	PA		11/10/2025		614		(29)			(29)		585	585			
100254588	CHARLOTTE	NC		11/10/2025		1,260		(45)			(45)		1,215	1,215			
100254589	VAN NUYS	CA		11/10/2025		2,634		(42)			(42)		2,592	2,592			
100254591	PANAMA CITY	FL		11/10/2025		411		(11)			(11)		400	400			
100254593	LOS ANGELES	CA		11/10/2025		1,322		(62)			(62)		1,260	1,260			
100254594	COLTON	CA		11/10/2025		627		(10)			(10)		617	617			
100254595	HENDERSON	NV		11/10/2025		4,368		(194)			(194)		4,174	4,174			
100254596	ROYSE CITY	TX		11/10/2025		548		(4)			(4)		544	544			
100254598	CORDOVA	TN		11/10/2025		522		(2)			(2)		520	520			
100254599	MC DONOUGH	GA		11/10/2025		571		(23)			(23)		548	548			
100254600	PARKER	CO		11/10/2025		3,101		(74)			(74)		3,027	3,027			
100254602	FULLERTON	CA		11/10/2025		2,968		(111)			(111)		2,857	2,857			
100254603	VICTORVILLE	CA		11/10/2025		589		4			4		593	593			
100254605	BLUE SPRINGS	MO		11/10/2025		560		(26)			(26)		534	534			
100254606	HAWTHORNE	CA		11/10/2025		3,000		(83)			(83)		2,917	2,917			
100254609	INDIAN LAND	SC		11/10/2025		824		22			22		846	846			
100254610	PHOENIX	MD		11/10/2025		2,837		(79)			(79)		2,758	2,758			
100254612	SAN BERNARDINO	CA		11/10/2025		1,157		(46)			(46)		1,111	1,111			
100254613	KANAB	UT		11/10/2025		1,173		(37)			(37)		1,136	1,136			
100254615	WEST PALM BEACH	FL		11/10/2025		1,808		(35)			(35)		1,773	1,773			
100254616	SAINT LOUIS	MO		11/10/2025		938		(42)			(42)		896	896			
100254617	RIPON	CA		11/10/2025		1,740		(64)			(64)		1,676	1,676			
100254618	WINTER PARK	FL		11/10/2025		488		(23)			(23)		465	465			
100254619	SALISBURY	MD		11/10/2025		703							703	703			
100254620	FRIENDSWOOD	TX		11/10/2025		857		(37)			(37)		820	820			
100254622	COMPTON	CA		11/10/2025		1,416		(42)			(42)		1,374	1,374			
100254623	PRESCOTT	AZ		11/10/2025		8,475		(242)			(242)		8,233	8,233			
100254624	SUITLAND	MD		11/10/2025		645		(12)			(12)		633	633			
100254625	INDIANAPOLIS	IN		11/10/2025		1,104		(22)			(22)		1,082	1,082			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254626	HOUSTON	TX		11/10/2025		2,456		(95)			(95)		2,361	2,361			
100254627	RIALTO	CA		11/10/2025		1,643		10			10		1,653	1,653			
100254628	MEMPHIS	TN		11/10/2025		417		(7)			(7)		410	410			
100254629	RENO	NV		11/10/2025		2,107		(47)			(47)		2,060	2,060			
100254630	LOCUST	NC		11/10/2025		732		(23)			(23)		709	709			
100254631	HARRISBURG	PA		11/10/2025		262		(6)			(6)		256	256			
100254632	COLUMBUS	GA		11/10/2025		655		(21)			(21)		634	634			
100254633	CLEVELAND	OH		11/10/2025		367		(7)			(7)		360	360			
100254634	EAST PALO ALTO	CA		11/10/2025		1,538		(31)			(31)		1,507	1,507			
100254637	OCOEE	FL		11/10/2025		1,028		(39)			(39)		989	989			
100254638	HUNTINGTON BEACH	CA		11/10/2025		413		(9)			(9)		404	404			
100254639	MADISON	TN		11/10/2025		778		(13)			(13)		765	765			
100254640	PASADENA	CA		11/10/2025		739		(33)			(33)		706	706			
100254643	CAPE CORAL	FL		11/10/2025		360		(8)			(8)		352	352			
100254644	OAKLEY	CA		11/10/2025		2,324		(65)			(65)		2,259	2,259			
100254645	HENDERSON	NV		11/10/2025		1,586		(60)			(60)		1,526	1,526			
100254646	FORT LAUDERDALE	FL		11/10/2025		1,111		(1)			(1)		1,110	1,110			
100254647	CUTLER BAY	FL		11/10/2025		1,228		(66)			(66)		1,162	1,162			
100254649	VERNAL	UT		11/10/2025		528		(16)			(16)		512	512			
100254651	RICHMOND	CA		11/10/2025		1,686		(60)			(60)		1,626	1,626			
100254652	HESPERIA	CA		11/10/2025		1,106		(52)			(52)		1,054	1,054			
100254653	DOWNEY	CA		11/10/2025		3,083		(125)			(125)		2,958	2,958			
100254654	GURNEE	IL		11/10/2025		46,225		(1,629)			(1,629)		44,596	44,596			
100254655	MIDDLETON	FL		11/10/2025		1,336		(63)			(63)		1,273	1,273			
100254657	SPRING VALLEY	CA		11/12/2025		1,497		(66)			(66)		1,431	1,431			
100254658	ALEXANDRIA	VA		11/12/2025		856		(40)			(40)		816	816			
100254659	SCOTTSDALE	AZ		11/12/2025		100,831		(1,055)			(1,055)		99,776	99,776			
100254660	EVERGREEN	CO		11/12/2025		1,168		(54)			(54)		1,114	1,114			
100254661	EL DORADO HILLS	CA		11/12/2025		4,111		(172)			(172)		3,939	3,939			
100254662	SAN LORENZO	CA		11/12/2025		1,509		(58)			(58)		1,451	1,451			
100254663	FORT MYERS	FL		11/12/2025		912		(24)			(24)		888	888			
100254664	ELK GROVE	CA		11/12/2025		1,179		(51)			(51)		1,128	1,128			
100254665	LOS ALTOS HILLS	CA		11/12/2025		329		(14)			(14)		315	315			
100254666	SAN DIEGO	CA		11/12/2025		2,843		(76)			(76)		2,767	2,767			
100254667	FONTANA	CA		11/12/2025		935		(35)			(35)		900	900			
100254668	PORT RICHEY	FL		11/12/2025		389		(14)			(14)		375	375			
100254669	KENILWORTH	NJ		11/12/2025		1,029		(46)			(46)		983	983			
100254670	JERSEY CITY	NJ		11/12/2025		912		(36)			(36)		876	876			
100254671	VENTURA	CA		11/12/2025		2,406		(73)			(73)		2,333	2,333			
100254673	SAN BRUNO	CA		11/12/2025		1,464		(33)			(33)		1,431	1,431			
100254674	WICHITA	KS		11/12/2025		782		(34)			(34)		748	748			
100254675	LAGUNA BEACH	CA		11/12/2025		219		(9)			(9)		210	210			
100254676	REYNOLDSBURG	OH		11/12/2025		1,254		(59)			(59)		1,195	1,195			
100254677	SARASOTA	FL		11/12/2025		1,657		(27)			(27)		1,630	1,630			
100254678	LOS ANGELES	CA		11/12/2025		2,707		(116)			(116)		2,591	2,591			
100254679	MALIBU	CA		11/12/2025		4,589		(99)			(99)		4,490	4,490			
100254680	MOSES LAKE	WA		11/12/2025		819		(31)			(31)		788	788			
100254682	GRANITE BAY	CA		11/12/2025		5,396		(234)			(234)		5,162	5,162			
100254683	MAHWAH	NJ		11/12/2025		635		(30)			(30)		605	605			
100254684	ALBUQUERQUE	NM		11/12/2025		740		(22)			(22)		718	718			
100254685	STOCKTON	CA		11/12/2025		1,902		(54)			(54)		1,848	1,848			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254686	WHITTIER	CA		11/12/2025		2,315		(109)			(109)		2,206	2,206			
100254687	SAN JOSE	CA		11/12/2025		1,954		(90)			(90)		1,864	1,864			
100254689	EL PASO	TX		11/12/2025		1,828		(82)			(82)		1,746	1,746			
100254690	CROMWELL	CT		11/12/2025		629		(25)			(25)		604	604			
100254691	JONESBORO	GA		11/12/2025		451		(13)			(13)		438	438			
100254692	LOS ANGELES	CA		11/12/2025		1,862		(87)			(87)		1,775	1,775			
100254693	DIAMOND BAR	CA		11/12/2025		2,769		(99)			(99)		2,670	2,670			
100254694	PITTSBURG	CA		11/12/2025		902		(27)			(27)		875	875			
100254695	BAKERSFIELD	CA		11/12/2025		309		(3)			(3)		306	306			
100254696	PACE	FL		11/12/2025		555		(19)			(19)		536	536			
100254697	LAKE WALES	FL		11/12/2025		511		(24)			(24)		487	487			
100254698	PATTERSON	CA		11/12/2025		1,337		(51)			(51)		1,286	1,286			
100254699	MC HENRY	MD		11/13/2025		3,921		(85)			(85)		3,836	3,836			
100254700	LAKE HARMONY	PA		11/13/2025		1,738		(24)			(24)		1,714	1,714			
100254701	WILDWOOD	NJ		11/13/2025		3,326		(47)			(47)		3,279	3,279			
100254702	MOORESTOWN	NJ		11/13/2025		657		(29)			(29)		628	628			
100254703	LYNCHBURG	VA		11/13/2025		565		(9)			(9)		556	556			
100254704	PISCATAWAY	NJ		11/13/2025		829		(14)			(14)		815	815			
100254705	PHILADELPHIA	PA		11/13/2025		368		(15)			(15)		353	353			
100254706	WINCHESTER	VA		11/13/2025		1,576		(24)			(24)		1,552	1,552			
100254707	WILDWOOD	NJ		11/13/2025		1,641		(19)			(19)		1,622	1,622			
100254708	OWINGS MILLS	MD		11/13/2025		783		(28)			(28)		755	755			
100254709	WILDWOOD	NJ		11/13/2025		1,765		(18)			(18)		1,747	1,747			
100254710	NORTH WILDWOOD	NJ		11/13/2025		2,010		(75)			(75)		1,935	1,935			
100254711	WESTVILLE	NJ		11/13/2025		414		(4)			(4)		410	410			
100254712	ORLANDO	FL		11/13/2025		2,224		(45)			(45)		2,179	2,179			
100254713	VENTNOR CITY	NJ		11/13/2025		1,675		(39)			(39)		1,636	1,636			
100254715	WILDWOOD	NJ		11/13/2025		619		(9)			(9)		610	610			
100254717	MONTCLAIR	NJ		11/13/2025		2,931		(128)			(128)		2,803	2,803			
100254718	WILDWOOD	NJ		11/13/2025		1,854		(72)			(72)		1,782	1,782			
100254719	OCEAN CITY	NJ		11/13/2025		707		(20)			(20)		687	687			
100254720	SEASIDE HEIGHTS	NJ		11/13/2025		2,231		(62)			(62)		2,169	2,169			
100254722	KATY	TX		11/14/2025		2,825		(68)			(68)		2,757	2,757			
100254723	LONG BEACH	CA		11/14/2025		4,184		(126)			(126)		4,058	4,058			
100254724	DOWNEY	CA		11/14/2025		3,542		(106)			(106)		3,436	3,436			
100254725	LOS ANGELES	CA		11/14/2025		1,469		(34)			(34)		1,435	1,435			
100254726	WHITTIER	CA		11/14/2025		2,992		(109)			(109)		2,883	2,883			
100254727	DOWNEY	CA		11/14/2025		4,193		(126)			(126)		4,067	4,067			
100254728	NORWALK	CA		11/14/2025		2,078		(62)			(62)		2,016	2,016			
100254729	CHESAPEAKE	VA		11/14/2025		5,065		(179)			(179)		4,886	4,886			
100254730	LONG BEACH	CA		11/14/2025		2,728		(125)			(125)		2,603	2,603			
100254731	FORT WORTH	TX		11/14/2025		1,667		(77)			(77)		1,590	1,590			
100254732	PUEBLO	CO		11/14/2025		957		(41)			(41)		916	916			
100254734	SAN JOSE	CA		11/14/2025		2,398		(68)			(68)		2,330	2,330			
100254735	BAKERSFIELD	CA		11/14/2025		685		(22)			(22)		663	663			
100254736	SUN CITY CENTER	FL		11/14/2025		4,779		(128)			(128)		4,651	4,651			
100254737	LEAVENWORTH	WA		11/14/2025		2,456		(67)			(67)		2,389	2,389			
100254738	CAMERON	MT		11/14/2025		2,622		(30)			(30)		2,592	2,592			
100254739	WAXAHACHIE	TX		11/14/2025		888		(28)			(28)		860	860			
100254740	NORTH MIAMI BEACH	FL		11/14/2025		1,490		(70)			(70)		1,420	1,420			
100254742	LANCASTER	CA		11/14/2025		1,170		(50)			(50)		1,120	1,120			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254743	LOCKPORT	IL		11/14/2025		637		(24)			(24)		613	613			
100254744	LACONIA	NH		11/14/2025		754		(18)			(18)		736	736			
100254746	MAGNOLIA	TX		11/14/2025		1,478		(63)			(63)		1,415	1,415			
100254747	SYLMAR	CA		11/14/2025		1,986		(50)			(50)		1,936	1,936			
100254748	MARINA	CA		11/14/2025		2,701		(99)			(99)		2,602	2,602			
100254749	SAN DIEGO	CA		11/14/2025		1,220		(46)			(46)		1,174	1,174			
100254750	BAKERSFIELD	CA		11/14/2025		389		(7)			(7)		382	382			
100254751	BAKERSFIELD	CA		11/14/2025		209,390		(6,265)			(6,265)		203,125	203,125			
100254752	SHELBYVILLE	TN		11/14/2025		945		(33)			(33)		912	912			
100254753	WAXAHACHIE	TX		11/14/2025		955		(38)			(38)		917	917			
100254754	GLENDALE	AZ		11/14/2025		879		(33)			(33)		846	846			
100254755	BURBANK	CA		11/14/2025		2,408		(70)			(70)		2,338	2,338			
100254756	MIAMI LAKES	FL		11/14/2025		873		(36)			(36)		837	837			
100254757	LA CRESCENTA	CA		11/14/2025		3,391		(118)			(118)		3,273	3,273			
100254758	EVERGREEN	CO		11/14/2025		3,571		(133)			(133)		3,438	3,438			
100254759	LOS ANGELES	CA		11/14/2025		2,781		(93)			(93)		2,688	2,688			
100254760	BIG BEAR CITY	CA		11/14/2025		1,839		(51)			(51)		1,788	1,788			
100254761	ARVADA	CO		11/14/2025		1,882		(43)			(43)		1,839	1,839			
100254762	BUCKLEY	WA		11/14/2025		2,031		(73)			(73)		1,958	1,958			
100254763	FERNANDINA BEACH	FL		11/14/2025		2,274		(97)			(97)		2,177	2,177			
100254764	MENTOR	OH		11/14/2025		1,042		(35)			(35)		1,007	1,007			
100254765	CRESCENT CITY	CA		11/14/2025		871		(28)			(28)		843	843			
100254766	DALLAS	TX		11/14/2025		2,637		(1)			(1)		2,636	2,636			
100254767	MONROE	GA		11/14/2025		290		(12)			(12)		278	278			
100254768	VICTORVILLE	CA		11/14/2025		1,465		(40)			(40)		1,425	1,425			
100254770	SANTA ANA	CA		11/14/2025		2,193		(40)			(40)		2,153	2,153			
100254771	LITTLE ROCK	AR		11/14/2025		1,014		(41)			(41)		973	973			
100254772	BONNEY LAKE	WA		11/14/2025		2,371		(72)			(72)		2,299	2,299			
100254773	JURUPA VALLEY	CA		11/14/2025		2,382		(33)			(33)		2,349	2,349			
100254774	LOS ANGELES	CA		11/14/2025		1,595		(39)			(39)		1,556	1,556			
100254775	TORRANCE	CA		11/14/2025		2,408		(84)			(84)		2,324	2,324			
100254776	CHULA VISTA	CA		11/14/2025		2,674		(87)			(87)		2,587	2,587			
100254777	SAN GERONIMO	CA		11/14/2025		4,485		(57)			(57)		4,428	4,428			
100254778	WILMINGTON	DE		11/14/2025		352		(13)			(13)		339	339			
100254779	GREEN VALLEY LAKE	CA		11/14/2025		629		(22)			(22)		607	607			
100254780	SAN RAMON	CA		11/14/2025		6,188		(217)			(217)		5,971	5,971			
100254781	SAN ANTONIO	TX		11/14/2025		718		(16)			(16)		702	702			
100254782	SAN JOSE	CA		11/14/2025		1,202		(19)			(19)		1,183	1,183			
100254783	LITTLETON	CO		11/14/2025		1,162		(35)			(35)		1,127	1,127			
100254786	COTO DE CAZA	CA		11/14/2025		2,586		(82)			(82)		2,504	2,504			
100254788	MAYWOOD	IL		11/14/2025		369		(17)			(17)		352	352			
100254789	PASADENA	CA		11/14/2025		6,132		(178)			(178)		5,954	5,954			
100254790	ALAMO	CA		11/14/2025		6,578		(220)			(220)		6,358	6,358			
100254791	FORT MYERS	FL		11/14/2025		4,496		(90)			(90)		4,406	4,406			
100254792	NORTH HOLLYWOOD	CA		11/14/2025		2,612		(77)			(77)		2,535	2,535			
100254793	HUNTINGTON BEACH	CA		11/14/2025		2,923		(113)			(113)		2,810	2,810			
100254794	LOS ANGELES	CA		11/14/2025		2,412		(93)			(93)		2,319	2,319			
100254795	APEX	NC		11/14/2025		728		(24)			(24)		704	704			
100254796	TUJUNGA	CA		11/14/2025		3,265		(142)			(142)		3,123	3,123			
100254797	LAGUNA NIGUEL	CA		11/14/2025		3,019		(107)			(107)		2,912	2,912			
100254798	WOODBRIDGE	VA		11/14/2025		844		(27)			(27)		817	817			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254799	GUN BARREL CITY	TX		11/14/2025		661		(20)			(20)		641	641			
100254800	CAMPBELL	CA		11/14/2025		4,499		(133)			(133)		4,366	4,366			
100254801	PRESCOTT VALLEY	AZ		11/14/2025		16,167		(480)			(480)		15,687	15,687			
100254802	DENVER	CO		11/14/2025		1,101		(37)			(37)		1,064	1,064			
100254803	FRISCO	TX		11/14/2025		1,289		(41)			(41)		1,248	1,248			
100254804	WASHINGTON	DC		11/14/2025		5,592		(221)			(221)		5,371	5,371			
100254806	OCEAN CITY	MD		11/14/2025		1,573		(62)			(62)		1,511	1,511			
100254807	MARANA	AZ		11/14/2025		846		(24)			(24)		822	822			
100254808	INWOOD	WV		11/14/2025		999		(36)			(36)		963	963			
100254809	LOS ANGELES	CA		11/14/2025		2,123		(56)			(56)		2,067	2,067			
100254810	HOLT	MI		11/14/2025		843		(23)			(23)		820	820			
100254811	IRVING	TX		11/14/2025		573		(24)			(24)		549	549			
100254812	MIAMI BEACH	FL		11/14/2025		568		(17)			(17)		551	551			
100254813	JAMESTOWN	NC		11/14/2025		2,847		(119)			(119)		2,728	2,728			
100254814	DOWNEY	CA		11/14/2025		12,367		(367)			(367)		12,000	12,000			
100254816	GARLAND	TX		11/14/2025		1,434		(40)			(40)		1,394	1,394			
100254818	WINTER GARDEN	FL		11/14/2025		2,127		(51)			(51)		2,076	2,076			
100254819	FRISCO	TX		11/14/2025		1,389		(46)			(46)		1,343	1,343			
100254820	HOLLYWOOD	FL		11/14/2025		814		(34)			(34)		780	780			
100254821	MIDLAND	TX		11/17/2025		740		(24)			(24)		716	716			
100254822	TERRE HAUTE	IN		11/17/2025		6,286		(260)			(260)		6,026	6,026			
100254823	SURFSIDE BEACH	TX		11/17/2025		7,170		(236)			(236)		6,934	6,934			
100254824	GALETON	PA		11/17/2025		1,000		(36)			(36)		964	964			
100254825	CHESHIRE	MA		11/17/2025		1,039		(15)			(15)		1,024	1,024			
100254826	BRIDGEWATER	MA		11/17/2025		1,239		(38)			(38)		1,201	1,201			
100254827	BRUNSWICK	ME		11/17/2025		1,064		(24)			(24)		1,040	1,040			
100254828	YOUNTVILLE	CA		11/17/2025		1,115		(51)			(51)		1,064	1,064			
100254829	HARRISBURG	NC		11/17/2025		3,582		(134)			(134)		3,448	3,448			
100254830	BATON ROUGE	LA		11/17/2025		649		(24)			(24)		625	625			
100254831	CLERMONT	FL		11/17/2025		1,011		(40)			(40)		971	971			
100254832	MEBANE	NC		11/17/2025		1,506		(40)			(40)		1,466	1,466			
100254833	PORTLAND	OR		11/17/2025		921		(2)			(2)		919	919			
100254834	SAINT CHARLES	MO		11/17/2025		918		(32)			(32)		886	886			
100254835	JOSEPHINE	TX		11/17/2025		596		(19)			(19)		577	577			
100254836	ELSMERE	DE		11/17/2025		598		(8)			(8)		590	590			
100254837	STAR	ID		11/17/2025		1,306		(50)			(50)		1,256	1,256			
100254838	PORT CLINTON	OH		11/17/2025		950		(41)			(41)		909	909			
100254839	GLENDALE	AZ		11/17/2025		794		(35)			(35)		759	759			
100254840	DORRINGTON	CA		11/17/2025		575		(18)			(18)		557	557			
100254841	NEW HOLLAND	PA		11/17/2025		300		(13)			(13)		287	287			
100254843	BURLEY	ID		11/17/2025		873		(27)			(27)		846	846			
100254844	LANCASTER	PA		11/17/2025		733		(32)			(32)		701	701			
100254846	CAPE CORAL	FL		11/17/2025		59,695		(2,651)			(2,651)		57,044	57,044			
100254847	AUBURN	AL		11/17/2025		828		(22)			(22)		806	806			
100254849	HOUSTON	TX		11/17/2025		8,247		(249)			(249)		7,998	7,998			
100254850	LAINGSBURG	MI		11/17/2025		763		(15)			(15)		748	748			
100254851	KENNEBUNK	ME		11/17/2025		2,313		(84)			(84)		2,229	2,229			
100254852	KILL DEVIL HILLS	NC		11/17/2025		1,240		(54)			(54)		1,186	1,186			
100254853	MURRIETA	CA		11/17/2025		876		(36)			(36)		840	840			
100254854	MISSOULA	MT		11/17/2025		791		(14)			(14)		777	777			
100254855	ALBUQUERQUE	NM		11/17/2025		1,391		(48)			(48)		1,343	1,343			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100254856	SEGUIN	TX		11/17/2025		707		(27)			(27)		680	680			
100254857	TACOMA	WA		11/17/2025		1,504		(63)			(63)		1,441	1,441			
100254858	ROUND ROCK	TX		11/17/2025		825		(27)			(27)		798	798			
100254859	MC KENNEY	VA		11/17/2025		768		(26)			(26)		742	742			
100254860	LAS VEGAS	NV		11/17/2025		642		(33)			(33)		609	609			
100254861	RANCHO CUCAMONGA	CA		11/17/2025		1,714		(56)			(56)		1,658	1,658			
100254862	SURFSIDE BEACH	SC		11/17/2025		2,063		(80)			(80)		1,983	1,983			
100254863	LAS VEGAS	NV		11/17/2025		883		(44)			(44)		839	839			
100254864	SAINT HELENA ISLAND	SC		11/17/2025		815		(33)			(33)		782	782			
100254865	FORT WORTH	TX		11/17/2025		1,032		(27)			(27)		1,005	1,005			
100254866	MOUNT HOREB	WI		11/17/2025		1,312		(46)			(46)		1,266	1,266			
100254867	LAKEWOOD	NJ		11/17/2025		1,745		(41)			(41)		1,704	1,704			
100254868	CAPE CHARLES	VA		11/17/2025		1,254		(47)			(47)		1,207	1,207			
100254869	YOUNG HARRIS	GA		11/17/2025		667		(29)			(29)		638	638			
100254870	HYANNIS	MA		11/17/2025		1,211		(39)			(39)		1,172	1,172			
100254872	ROSEVILLE	CA		11/17/2025		1,317		(46)			(46)		1,271	1,271			
100254874	ANTIOCH	TN		11/17/2025		935		(41)			(41)		894	894			
100254876	STRAWBERRY	CA		11/17/2025		735		(24)			(24)		711	711			
100254877	SANTA ROSA BEACH	FL		11/17/2025		2,193		(99)			(99)		2,094	2,094			
100254878	GREENSBORO	NC		11/17/2025		1,113		(35)			(35)		1,078	1,078			
100254879	SALEM	OR		11/17/2025		937		(36)			(36)		901	901			
100254880	OCEAN CITY	MD		11/17/2025		2,349		(88)			(88)		2,261	2,261			
100254882	VIRGINIA BEACH	VA		11/17/2025		1,170		(34)			(34)		1,136	1,136			
100254883	EDMOND	OK		11/17/2025		1,073		(51)			(51)		1,022	1,022			
100254884	SPOKANE VALLEY	WA		11/17/2025		1,242		(46)			(46)		1,196	1,196			
100254885	MECHANICSBURG	PA		11/17/2025		604		(20)			(20)		584	584			
100254886	SOLDOTNA	AK		11/17/2025		688		(14)			(14)		674	674			
100254887	HUNTLEY	IL		11/17/2025		678		(25)			(25)		653	653			
100254888	MAHWAH	NJ		11/17/2025		1,044		(52)			(52)		992	992			
100254889	TEMPE	AZ		11/17/2025		662		(29)			(29)		633	633			
100254890	CHARLOTTE	NC		11/17/2025		677		(37)			(37)		640	640			
100254891	CHICAGO	IL		11/17/2025		4,234		(157)			(157)		4,077	4,077			
100254892	MARBLEHEAD	MA		11/17/2025		1,436		(51)			(51)		1,385	1,385			
100254893	SIERRA VISTA	AZ		11/17/2025		682		(21)			(21)		661	661			
100254894	FAYETTEVILLE	AR		11/17/2025		687		(28)			(28)		659	659			
100254895	OCEAN CITY	MD		11/17/2025		1,012		(15)			(15)		997	997			
100254896	DECATUR	AL		11/17/2025		880		(35)			(35)		845	845			
100254897	FALLS CHURCH	VA		11/17/2025		1,183		(42)			(42)		1,141	1,141			
100254898	CARSON	CA		11/17/2025		2,099		(79)			(79)		2,020	2,020			
100254900	PLAINFIELD	IL		11/17/2025		665		(21)			(21)		644	644			
100254901	WILLIAMSTOWN	NJ		11/17/2025		2,782		(95)			(95)		2,687	2,687			
100254902	CHICAGO	IL		11/17/2025		5,989		(253)			(253)		5,736	5,736			
100254903	LOUISVILLE	KY		11/17/2025		929		(34)			(34)		895	895			
100254904	MANASSAS	VA		11/17/2025		779		(29)			(29)		750	750			
100254905	CONROE	TX		11/17/2025		2,924		(41)			(41)		2,883	2,883			
100254906	BOZEMAN	MT		11/17/2025		2,004		(80)			(80)		1,924	1,924			
100254907	BRIGANTINE	NJ		11/17/2025		1,593		(57)			(57)		1,536	1,536			
100254908	SEATTLE	WA		11/17/2025		1,338		(53)			(53)		1,285	1,285			
100254909	BRANCHVILLE	NJ		11/17/2025		982		(23)			(23)		959	959			
100254910	BERKELEY	CA		11/17/2025		1,890		(53)			(53)		1,837	1,837			
100254911	CYPRESS	TX		11/17/2025		975		(31)			(31)		944	944			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254912	ATLANTIC BEACH	NC		11/17/2025		1,595		(36)			(36)		1,559	1,559			
100254913	MELISSA	TX		11/17/2025		2,032		(66)			(66)		1,966	1,966			
100254914	MILLSBORO	DE		11/17/2025		563		(17)			(17)		546	546			
100254915	TALKEETNA	AK		11/17/2025		690		(24)			(24)		666	666			
100254917	MONTEBELLO	CA		11/17/2025		2,207		(68)			(68)		2,139	2,139			
100254918	GEORGETOWN	TX		11/17/2025		583		(22)			(22)		561	561			
100254919	TRACY	CA		11/17/2025		1,692		(49)			(49)		1,643	1,643			
100254920	PANAMA CITY BEACH	FL		11/17/2025		857		(28)			(28)		829	829			
100254921	DAYTONA BEACH	FL		11/17/2025		728		(20)			(20)		708	708			
100254922	TOMS RIVER	NJ		11/17/2025		1,214		(39)			(39)		1,175	1,175			
100254923	JACKSON	NJ		11/17/2025		1,675		(43)			(43)		1,632	1,632			
100254924	JEFFERSON CITY	MO		11/17/2025		574		(21)			(21)		553	553			
100254925	HIALEAH	FL		11/17/2025		1,624		(55)			(55)		1,569	1,569			
100254926	WAYNE	ME		11/17/2025		1,402		(37)			(37)		1,365	1,365			
100254927	CYPRESS	TX		11/17/2025		649		(35)			(35)		614	614			
100254929	ARLINGTON	VA		11/17/2025		2,008		(78)			(78)		1,930	1,930			
100254930	CANYON LAKE	TX		11/17/2025		1,305		(45)			(45)		1,260	1,260			
100254931	NORTH KINGSTOWN	RI		11/17/2025		1,646		(70)			(70)		1,576	1,576			
100254932	GROVE CITY	OH		11/17/2025		564		(17)			(17)		547	547			
100254933	HENDERSON	NV		11/17/2025		1,039		(44)			(44)		995	995			
100254934	BROKEN BOW	OK		11/17/2025		1,494		(53)			(53)		1,441	1,441			
100254935	LAKELAND	FL		11/17/2025		884		(29)			(29)		855	855			
100254936	AURORA	IL		11/17/2025		839		(20)			(20)		819	819			
100254937	LOVINGSTON	VA		11/17/2025		1,908		(57)			(57)		1,851	1,851			
100254938	CINCINNATI	OH		11/17/2025		2,237		(35)			(35)		2,202	2,202			
100254940	MYRTLE BEACH	SC		11/17/2025		609		(26)			(26)		583	583			
100254942	KEAAU	HI		11/17/2025		618		(23)			(23)		595	595			
100254943	LANCASTER	PA		11/17/2025		2,279		(78)			(78)		2,201	2,201			
100254944	MC KEES ROCKS	PA		11/17/2025		622		(30)			(30)		592	592			
100254945	MAUMELLE	AR		11/17/2025		943		(23)			(23)		920	920			
100254946	KATY	TX		11/17/2025		763		(20)			(20)		743	743			
100254947	MAYFLOWER	AR		11/17/2025		777		(27)			(27)		750	750			
100254948	LAKEWOOD	WA		11/17/2025		1,275		(26)			(26)		1,249	1,249			
100254949	BROKEN BOW	OK		11/17/2025		1,453		(50)			(50)		1,403	1,403			
100254950	TOMBALL	TX		11/17/2025		14,959		(471)			(471)		14,488	14,488			
100254951	CANAAN	ME		11/17/2025		13,523		(478)			(478)		13,045	13,045			
100254952	SACRAMENTO	CA		11/17/2025		1,083		(26)			(26)		1,057	1,057			
100254953	NEW FAIRFIELD	CT		11/17/2025		1,410		(37)			(37)		1,373	1,373			
100254954	CAPITOLA	CA		11/17/2025		8,794		(266)			(266)		8,528	8,528			
100254955	HAGERSTOWN	IN		11/17/2025		511		(22)			(22)		489	489			
100254956	MEDFORD	OR		11/17/2025		945		(26)			(26)		919	919			
100254957	FOREST LAKE	MN		11/17/2025		1,757		(68)			(68)		1,689	1,689			
100254959	COLUMBIA	MO		11/17/2025		669		(21)			(21)		648	648			
100254960	MESA	AZ		11/17/2025		1,662		(52)			(52)		1,610	1,610			
100254963	MILLBURN	NJ		11/17/2025		1,931		(62)			(62)		1,869	1,869			
100254964	STATE COLLEGE	PA		11/17/2025		620		(34)			(34)		586	586			
100254965	BENTONVILLE	AR		11/17/2025		579		(21)			(21)		558	558			
100254966	PHILADELPHIA	PA		11/17/2025		523		(11)			(11)		512	512			
100254967	ELK GROVE	CA		11/17/2025		1,187		(41)			(41)		1,146	1,146			
100254969	NINEVEH	IN		11/17/2025		980		(36)			(36)		944	944			
100254970	CLOVIS	CA		11/17/2025		957		(34)			(34)		923	923			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254972	MILTON	DE		11/17/2025		790		(30)			(30)		760	760			
100254973	NAGS HEAD	NC		11/17/2025		1,217		(43)			(43)		1,174	1,174			
100254974	MILTON	DE		11/17/2025		907		(11)			(11)		896	896			
100254975	LITCHFIELD PARK	AZ		11/17/2025		956		(33)			(33)		923	923			
100254976	NORTHRIDGE	CA		11/17/2025		1,245		(27)			(27)		1,218	1,218			
100254977	WOODBRIDGE	VA		11/17/2025		1,071		(25)			(25)		1,046	1,046			
100254978	ALPINE	WY		11/17/2025		1,482		(61)			(61)		1,421	1,421			
100254979	COLORADO SPRINGS	CO		11/17/2025		606		(22)			(22)		584	584			
100254980	BLOOMINGTON	IN		11/17/2025		964		(41)			(41)		923	923			
100254982	WILMINGTON	NC		11/17/2025		703		(13)			(13)		690	690			
100254983	DANVERS	MA		11/17/2025		1,087		(40)			(40)		1,047	1,047			
100254984	LAS VEGAS	NV		11/17/2025		2,162		(68)			(68)		2,094	2,094			
100254985	CLOVIS	CA		11/17/2025		979		(33)			(33)		946	946			
100254986	MIDLAND	TX		11/17/2025		489		(15)			(15)		474	474			
100254987	CHARLOTTE	NC		11/17/2025		857		(30)			(30)		827	827			
100254988	ALBRIGHTSVILLE	PA		11/17/2025		775		(10)			(10)		765	765			
100254989	FOLEY	AL		11/17/2025		1,078		(38)			(38)		1,040	1,040			
100254990	VANCOUVER	WA		11/17/2025		2,103		(56)			(56)		2,047	2,047			
100254991	LEXINGTON	KY		11/17/2025		639		(16)			(16)		623	623			
100254992	LATHROP	CA		11/17/2025		2,081		(53)			(53)		2,028	2,028			
100254993	FORNEY	TX		11/17/2025		554		(19)			(19)		535	535			
100254994	PALM BEACH GARDENS	FL		11/17/2025		2,214		(59)			(59)		2,155	2,155			
100254995	AMARILLO	TX		11/17/2025		698		(24)			(24)		674	674			
100254996	LOS CABOS	MEX		11/18/2025		925							925	925			
100255000	SOLIDARIDAD	MEX		11/18/2025		3,299							3,299	3,299			
100255001	PLAYA DEL CARMEN	MEX		11/18/2025		601							601	601			
100255004	BAHIA DE BANDERAS	MEX		11/18/2025		1,843							1,843	1,843			
100255006	LOS CABOS	MEX		11/18/2025		741							741	741			
100255011	CARSON CITY	NV		11/19/2025		696		(17)			(17)		679	679			
100255012	BIG BEAR LAKE	CA		11/19/2025		733		(27)			(27)		706	706			
100255013	CAMAS	WA		11/19/2025		1,392		(41)			(41)		1,351	1,351			
100255014	MISSION VIEJO	CA		11/19/2025		2,792		(54)			(54)		2,738	2,738			
100255015	PARK CITY	UT		11/19/2025		2,837		(71)			(71)		2,766	2,766			
100255016	WELCHES	OR		11/19/2025		2,206		(49)			(49)		2,157	2,157			
100255017	NEW MILFORD	CT		11/19/2025		1,187		(34)			(34)		1,153	1,153			
100255018	WORCESTER	MA		11/19/2025		1,622		(30)			(30)		1,592	1,592			
100255019	WACO	TX		11/19/2025		5,678		(267)			(267)		5,411	5,411			
100255021	STATESBORO	GA		11/19/2025		863		(2)			(2)		861	861			
100255022	BROOKLYN	NY		11/19/2025		2,182		(59)			(59)		2,123	2,123			
100255023	GLEN ALLEN	VA		11/19/2025		1,003		(31)			(31)		972	972			
100255024	ORLANDO	FL		11/19/2025		1,137		(33)			(33)		1,104	1,104			
100255025	MOORESVILLE	NC		11/19/2025		337		(12)			(12)		325	325			
100255027	SUGAR LAND	TX		11/19/2025		1,438		(44)			(44)		1,394	1,394			
100255028	SAN TAN VALLEY	AZ		11/19/2025		3,990		(77)			(77)		3,913	3,913			
100255029	CHICAGO	IL		11/19/2025		749		(21)			(21)		728	728			
100255031	HOLLISTER	CA		11/19/2025		1,928		(48)			(48)		1,880	1,880			
100255032	LAWRENCEVILLE	GA		11/19/2025		1,230		(44)			(44)		1,186	1,186			
100255033	ST GEORGE	UT		11/19/2025		1,936		(43)			(43)		1,893	1,893			
100255034	DESTIN	FL		11/19/2025		5,278		(36)			(36)		5,242	5,242			
100255036	RICHMOND	CA		11/19/2025		1,506		(42)			(42)		1,464	1,464			
100255037	PINECREST	FL		11/19/2025		5,354		(162)			(162)		5,192	5,192			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100255038	WRIGHT CITY	MO		11/19/2025		668		(26)			(26)		642	642			
100255039	VIENNA	VA		11/19/2025		1,185		(43)			(43)		1,142	1,142			
100255040	CHULA VISTA	CA		11/19/2025		3,067		(72)			(72)		2,995	2,995			
100255041	LAS VEGAS	NV		11/19/2025		1,394		(58)			(58)		1,336	1,336			
100255042	BRENTWOOD	CA		11/19/2025		1,499		(52)			(52)		1,447	1,447			
100255043	ELK GROVE	CA		11/19/2025		2,841		(96)			(96)		2,745	2,745			
100255044	SAMMAMISH	WA		11/19/2025		2,581		(41)			(41)		2,540	2,540			
100255045	SAN JOSE	CA		11/19/2025		3,621		(99)			(99)		3,522	3,522			
100255046	SPRING CREEK	NV		11/19/2025		349		(10)			(10)		339	339			
100255047	DAVIE	FL		11/19/2025		6,635		50			50		6,685	6,685			
100255049	MIAMI	FL		11/19/2025		2,119		(38)			(38)		2,081	2,081			
100255050	WILMINGTON	NC		11/19/2025		3,015		(118)			(118)		2,897	2,897			
100255051	EULESS	TX		11/19/2025		4,633		(150)			(150)		4,483	4,483			
100255052	MARIETTA	GA		11/19/2025		892		(35)			(35)		857	857			
100255053	MELBOURNE	FL		11/19/2025		724		(15)			(15)		709	709			
100255054	LA JOLLA	CA		11/19/2025		1,943		(56)			(56)		1,887	1,887			
100255055	EL PASO	TX		11/19/2025		1,081		(41)			(41)		1,040	1,040			
100255056	LOS GATOS	CA		11/19/2025		3,443		(80)			(80)		3,363	3,363			
100255057	BOCA RATON	FL		11/19/2025		1,879		(9)			(9)		1,870	1,870			
100255058	DESERT HOT SPRINGS	CA		11/19/2025		576		(10)			(10)		566	566			
100255060	SAN JOSE	CA		11/19/2025		2,487		(86)			(86)		2,401	2,401			
100255061	NORTH RICHLAND HILLS	TX		11/19/2025		1,856		(39)			(39)		1,817	1,817			
100255062	BROOKLYN	NY		11/19/2025		4,931		(152)			(152)		4,779	4,779			
100255063	NORTH HILLS	CA		11/19/2025		2,935		(109)			(109)		2,826	2,826			
100255064	MESA	AZ		11/19/2025		2,029		(41)			(41)		1,988	1,988			
100255065	BLOOMFIELD HILLS	MI		11/19/2025		663		(6)			(6)		657	657			
100255066	TEXARKANA	AR		11/19/2025		389		(18)			(18)		371	371			
100255067	PHOENIX	AZ		11/19/2025		1,043		(28)			(28)		1,015	1,015			
100255068	LONG BEACH	CA		11/19/2025		2,065		(51)			(51)		2,014	2,014			
100255069	LAKE MARY	FL		11/19/2025		2,556		(43)			(43)		2,513	2,513			
100255070	GLENDALE	CA		11/19/2025		3,503		(95)			(95)		3,408	3,408			
100255071	HANOVER PARK	IL		11/19/2025		567		(20)			(20)		547	547			
100255072	BLOOMINGTON	IN		11/19/2025		1,047		(17)			(17)		1,030	1,030			
100255073	BUENA PARK	CA		11/19/2025		1,839		(73)			(73)		1,766	1,766			
100255074	VICTORVILLE	CA		11/19/2025		673		(28)			(28)		645	645			
100255076	MATTHEWS	NC		11/19/2025		659		(28)			(28)		631	631			
100255077	WHARTON	NJ		11/19/2025		561		(20)			(20)		541	541			
100255079	DOUGLASVILLE	GA		11/19/2025		2,433		(62)			(62)		2,371	2,371			
100255080	WHITE PLAINS	NY		11/19/2025		1,056		(50)			(50)		1,006	1,006			
100255081	WEST BLOOMFIELD	MI		11/19/2025		927		(34)			(34)		893	893			
100255082	CHICAGO	IL		11/19/2025		1,011		(14)			(14)		997	997			
100255083	MIAMI	FL		11/19/2025		7,807		(181)			(181)		7,626	7,626			
100255084	FREMONT	CA		11/20/2025		972		(32)			(32)		940	940			
100255085	HUNTINGTON BEACH	CA		11/20/2025		2,593		(87)			(87)		2,506	2,506			
100255086	NORWALK	CT		11/20/2025		1,378		(45)			(45)		1,333	1,333			
100255087	SANTA BARBARA	CA		11/20/2025		6,622		(216)			(216)		6,406	6,406			
100255088	SAN LUIS OBISPO	CA		11/20/2025		1,047		(34)			(34)		1,013	1,013			
100255089	FREMONT	CA		11/20/2025		5,468		(183)			(183)		5,285	5,285			
100255091	WESTFIELD	MA		11/20/2025		722		(24)			(24)		698	698			
100255092	FRANKFORT	IL		11/20/2025		2,761		(92)			(92)		2,669	2,669			
100255093	COSTA MESA	CA		11/20/2025		3,066		(83)			(83)		2,983	2,983			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100255094	RIVER EDGE	NJ		11/20/2025		1,978		(57)			(57)		1,921	1,921			
100255095	SPRING HILL	FL		11/20/2025		911		(11)			(11)		900	900			
100255096	BENSALEM	PA		11/20/2025		1,296		(28)			(28)		1,268	1,268			
100255339	OXON HILL	MD		11/25/2025		1,347		(15)			(15)		1,332	1,332			
100255340	SUMMERFIELD	FL		11/25/2025		2,403		(90)			(90)		2,313	2,313			
100255341	RANDOLPH	MA		11/25/2025		1,094		(42)			(42)		1,052	1,052			
100255342	ROCKFORD	IL		11/25/2025		306		(17)			(17)		289	289			
100255343	GLEN ALLEN	VA		11/25/2025		884		(33)			(33)		851	851			
100255344	DAUPHIN	PA		11/25/2025		967		(29)			(29)		938	938			
100255345	ROCKFORD	IL		11/25/2025		328		(20)			(20)		308	308			
100255346	BAKERSFIELD	CA		11/25/2025		1,128		(34)			(34)		1,094	1,094			
100255347	CONROE	TX		11/25/2025		377		(5)			(5)		372	372			
100255348	BELLFLOWER	CA		11/25/2025		3,173		(94)			(94)		3,079	3,079			
100255349	EULESS	TX		11/25/2025		16,084		(290)			(290)		15,794	15,794			
100255350	DOWNEY	CA		11/25/2025		3,102		(84)			(84)		3,018	3,018			
100255351	AUSTIN	TX		11/25/2025		598		(14)			(14)		584	584			
100255352	DALLAS	TX		11/25/2025		992		(18)			(18)		974	974			
100255353	CRESTLINE	CA		11/25/2025		908							908	908			
100255355	BURBANK	CA		11/24/2025		1,292		(52)			(52)		1,240	1,240			
100255356	CANYON LAKE	CA		11/24/2025		2,597		(29)			(29)		2,568	2,568			
100255357	ANN ARBOR	MI		11/24/2025		6,641		(127)			(127)		6,514	6,514			
100255358	SACRAMENTO	CA		11/24/2025		1,569		(14)			(14)		1,555	1,555			
100255359	REDLANDS	CA		11/24/2025		1,240		(22)			(22)		1,218	1,218			
100255360	ROSSMOOR	CA		11/24/2025		4,034		(87)			(87)		3,947	3,947			
100255361	LAS VEGAS	NV		11/24/2025		2,103		(97)			(97)		2,006	2,006			
100255362	COTTONWOOD	CA		11/24/2025		712		(18)			(18)		694	694			
100255363	HAWTHORNE	CA		11/24/2025		14,636		(1)			(1)		14,635	14,635			
100255365	STERLING	VA		11/24/2025		1,283		(60)			(60)		1,223	1,223			
100255367	JACKSONVILLE	FL		11/24/2025		389		2			2		391	391			
100255368	PALMETTO	FL		11/24/2025		894		(37)			(37)		857	857			
100255371	AUBURNDALE	FL		11/24/2025		427		(19)			(19)		408	408			
100255372	VIRGINIA BEACH	VA		11/24/2025		1,701		(80)			(80)		1,621	1,621			
100255374	CASTRO VALLEY	CA		11/24/2025		3,458		(52)			(52)		3,406	3,406			
100255375	GLENDALE	AZ		11/24/2025		836		(8)			(8)		828	828			
100255376	FITCHBURG	WI		11/24/2025		2,615		(80)			(80)		2,535	2,535			
100255378	PEMBROKE PINES	FL		11/24/2025		1,331		(61)			(61)		1,270	1,270			
100255379	MIDLAND	TX		11/24/2025		742		(3)			(3)		739	739			
100255380	MENIFEE	CA		11/24/2025		1,062		(18)			(18)		1,044	1,044			
100255381	WESTFIELD	IN		11/24/2025		882		(12)			(12)		870	870			
100255382	MARTINEZ	CA		11/24/2025		1,371		(26)			(26)		1,345	1,345			
100255383	CLERMONT	FL		11/24/2025		882		(14)			(14)		868	868			
100255385	REDONDO BEACH	CA		11/24/2025		2,978		(33)			(33)		2,945	2,945			
100255386	ELK GROVE	CA		11/24/2025		1,019		(37)			(37)		982	982			
100255388	WEST VALLEY CITY	UT		11/24/2025		659		(21)			(21)		638	638			
100255389	INDIANAPOLIS	IN		11/24/2025		713		(17)			(17)		696	696			
100255390	LITTLE RIVER	SC		11/24/2025		613		(15)			(15)		598	598			
100255391	SAN GABRIEL	CA		11/24/2025		2,869		(2)			(2)		2,867	2,867			
100255392	PITTSBURGH	PA		11/24/2025		1,393		(62)			(62)		1,331	1,331			
100255395	MECHANICSBURG	PA		11/24/2025		465		(12)			(12)		453	453			
100255396	THE WOODLANDS	TX		11/24/2025		4,815		(30)			(30)		4,785	4,785			
100255397	WILTON MANORS	FL		11/24/2025		1,595		(72)			(72)		1,523	1,523			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100255399	WESTMINSTER	CA		11/24/2025		1,401		(50)			(50)		1,351	1,351			
100255400	LAWRENCEVILLE	GA		11/24/2025		810		(3)			(3)		807	807			
100255401	LAWRENCEVILLE	GA		11/24/2025		838		(2)			(2)		836	836			
100255402	LITTLE ROCK	AR		11/24/2025		770		(13)			(13)		757	757			
100255403	LOS GATOS	CA		11/24/2025		4,175		(191)			(191)		3,984	3,984			
100255404	RICHMOND	TX		11/24/2025		852		(17)			(17)		835	835			
100255405	SAN JOSE	CA		11/24/2025		2,445		(100)			(100)		2,345	2,345			
100255406	ANTIOCH	CA		11/24/2025		32,539		(463)			(463)		32,076	32,076			
100255407	GARLAND	TX		11/24/2025		903		(10)			(10)		893	893			
100255408	LOS ANGELES	CA		11/24/2025		2,234		(105)			(105)		2,129	2,129			
100255409	SANTA ANA	CA		11/24/2025		3,857		(129)			(129)		3,728	3,728			
100255410	KOKOMO	IN		11/24/2025		343							343	343			
100255412	SANTA ANA	CA		11/24/2025		2,518		(83)			(83)		2,435	2,435			
100255414	CHICO	CA		11/24/2025		801		(38)			(38)		763	763			
100255415	GILBERTS	IL		11/24/2025		2,470		(70)			(70)		2,400	2,400			
100255417	DETROIT	MI		11/24/2025		325		(15)			(15)		310	310			
100255418	MARYSVILLE	WA		11/24/2025		1,229		(58)			(58)		1,171	1,171			
100255419	WARREN	MI		11/24/2025		562		(19)			(19)		543	543			
100255420	LOS ANGELES	CA		11/24/2025		1,979		(93)			(93)		1,886	1,886			
100255422	SAN FERNANDO	CA		11/24/2025		4,970		(152)			(152)		4,818	4,818			
100255423	INDIANAPOLIS	IN		11/24/2025		2,386		(62)			(62)		2,324	2,324			
100255424	RANCHO CUCAMONGA	CA		11/24/2025		1,057		(30)			(30)		1,027	1,027			
100255426	NORTH CHESTERFIELD	VA		11/24/2025		710		(28)			(28)		682	682			
100255427	LAS VEGAS	NV		11/24/2025		403		(3)			(3)		400	400			
100255428	PALM HARBOR	FL		11/24/2025		1,182		(5)			(5)		1,177	1,177			
100255429	CLEARWATER	FL		11/24/2025		850		(32)			(32)		818	818			
100255431	SEMINOLE	FL		11/24/2025		2,037		(52)			(52)		1,985	1,985			
100255432	ORLANDO	FL		11/24/2025		561		(7)			(7)		554	554			
100255434	NEW BRAUNFELS	TX		11/24/2025		675		(15)			(15)		660	660			
100255435	RALEIGH	NC		11/24/2025		850		(8)			(8)		842	842			
100255436	WARREN	MI		11/24/2025		48,281		(486)			(486)		47,795	47,795			
100255437	SACRAMENTO	CA		11/24/2025		1,252		(31)			(31)		1,221	1,221			
100255438	PUEBLO	CO		11/24/2025		505		(9)			(9)		496	496			
100255439	INDIANAPOLIS	IN		11/24/2025		3,660		(138)			(138)		3,522	3,522			
100255440	DUENWEG	MO		11/24/2025		743		(4)			(4)		739	739			
100255441	STOCKTON	CA		11/24/2025		982		(11)			(11)		971	971			
100255442	TUJUNGA AREA LOS ANGELES	CA		11/24/2025		3,030		(40)			(40)		2,990	2,990			
100255443	HOUSTON	TX		11/24/2025		499		(1)			(1)		498	498			
100255444	WESTON	FL		11/24/2025		2,268		(33)			(33)		2,235	2,235			
100255445	NAPERVILLE	IL		11/24/2025		1,161		(25)			(25)		1,136	1,136			
100255446	ST. PETERSBURG	FL		11/24/2025		1,786		(41)			(41)		1,745	1,745			
100255448	GERMANTOWN	MD		11/24/2025		1,180		(25)			(25)		1,155	1,155			
100255449	WESTMINSTER	CA		11/24/2025		1,406		(60)			(60)		1,346	1,346			
100255451	GARDEN GROVE	CA		11/24/2025		2,658		(107)			(107)		2,551	2,551			
100255452	NEW ALBANY	IN		11/24/2025		615		(7)			(7)		608	608			
100255453	VALLEY CENTER	CA		11/24/2025		1,690		(53)			(53)		1,637	1,637			
100255456	RIVERDALE	GA		11/24/2025		393		(10)			(10)		383	383			
100255457	CLERMONT	FL		11/24/2025		1,322		(26)			(26)		1,296	1,296			
100255458	BUFORD	GA		11/24/2025		888		(1)			(1)		887	887			
100255459	EVANSVILLE	IN		11/24/2025		651		(24)			(24)		627	627			
100255460	BLOWING ROCK	NC		11/24/2025		2,033		(80)			(80)		1,953	1,953			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100255461	LA VERKIN	UT		11/24/2025		818		(31)			(31)		787	787			
100255462	SALT LAKE CITY	UT		11/24/2025		1,518		(48)			(48)		1,470	1,470			
100255463	INDIANAPOLIS	IN		11/24/2025		1,008		(38)			(38)		970	970			
100255464	MANOR	TX		11/24/2025		818		(26)			(26)		792	792			
100255465	WASILLA	AK		11/24/2025		7,241		(233)			(233)		7,008	7,008			
100255466	PRINCETON	TX		11/24/2025		611		(23)			(23)		588	588			
100255467	GERMANTOWN	WI		11/24/2025		678		(23)			(23)		655	655			
100255468	MIDDLETON	ID		11/24/2025		936		(14)			(14)		922	922			
100255470	JACKSONVILLE	AR		11/24/2025		676		(22)			(22)		654	654			
100255471	KATY	TX		11/24/2025		654		(14)			(14)		640	640			
100255472	OKLAHOMA CITY	OK		11/24/2025		491		(7)			(7)		484	484			
100255473	BAKERSFIELD	CA		11/24/2025		721		(15)			(15)		706	706			
100255474	TOBYHANNA	PA		11/24/2025		841		(8)			(8)		833	833			
100255475	SUNRIVER	OR		11/24/2025		989		(30)			(30)		959	959			
100255476	MANCHESTER	CT		11/24/2025		842		(25)			(25)		817	817			
100255477	OCEANSIDE	CA		11/24/2025		2,608		(50)			(50)		2,558	2,558			
100255478	QUINCY	MA		11/24/2025		2,589		(67)			(67)		2,522	2,522			
100255479	MORRISVILLE	PA		11/24/2025		577		(20)			(20)		557	557			
100255480	CHARLOTTE	NC		11/24/2025		668		(35)			(35)		633	633			
100255481	SWANS ISLAND	ME		11/24/2025		1,357		(38)			(38)		1,319	1,319			
100255482	HOUSTON	TX		11/24/2025		1,035		(29)			(29)		1,006	1,006			
100255483	EATONTON	GA		11/24/2025		952		(27)			(27)		925	925			
100255484	BUSHNELL	FL		11/24/2025		589		(19)			(19)		570	570			
100255485	TOWSON	MD		11/24/2025		580		(26)			(26)		554	554			
100255487	KATY	TX		11/24/2025		690		(16)			(16)		674	674			
100255488	WHIPPANY	NJ		11/24/2025		1,906		(69)			(69)		1,837	1,837			
100255489	EDMOND	OK		11/24/2025		655		(15)			(15)		640	640			
100255490	COATESVILLE	PA		11/24/2025		599		(21)			(21)		578	578			
100255491	TALLMADGE	OH		11/24/2025		491		(14)			(14)		477	477			
100255492	FLAGLER BEACH	FL		11/24/2025		22,128		(638)			(638)		21,490	21,490			
100255493	HONOLULU	HI		11/24/2025		2,366		(76)			(76)		2,290	2,290			
100255494	LEXINGTON	MI		11/24/2025		1,254		(44)			(44)		1,210	1,210			
100255495	STREAMWOOD	IL		11/24/2025		591		(20)			(20)		571	571			
100255496	NAPLES	FL		11/24/2025		84,500		(3,917)			(3,917)		80,583	80,583			
100255497	MORRISTOWN	NJ		11/24/2025		1,218		(34)			(34)		1,184	1,184			
100255498	BUSHNELL	FL		11/24/2025		642		(20)			(20)		622	622			
100255499	EDMOND	OK		11/24/2025		842		(27)			(27)		815	815			
100255500	CHICAGO	IL		11/24/2025		1,528		(33)			(33)		1,495	1,495			
100255504	HERNDON	VA		11/24/2025		810		(24)			(24)		786	786			
100255506	CROZET	VA		11/24/2025		1,518		(47)			(47)		1,471	1,471			
100255508	RAYMORE	MO		11/24/2025		2,817		(57)			(57)		2,760	2,760			
100255509	DEMOREST	GA		11/24/2025		1,567		(59)			(59)		1,508	1,508			
100255510	JACKSONVILLE	AR		11/24/2025		676		(22)			(22)		654	654			
100255511	BENTONVILLE	AR		11/24/2025		577		(19)			(19)		558	558			
100255512	ANNA	TX		11/24/2025		1,025		(28)			(28)		997	997			
100255513	FALLON	NV		11/24/2025		493		(19)			(19)		474	474			
100255514	HAVERHILL	MA		11/24/2025		2,301		(55)			(55)		2,246	2,246			
100255515	CANTON	GA		11/24/2025		996		(36)			(36)		960	960			
100255516	JEROME	ID		11/24/2025		966		(23)			(23)		943	943			
100255517	MARCO ISLAND	FL		11/24/2025		685		(20)			(20)		665	665			
100255518	WALTHAM	MA		11/24/2025		1,678		(71)			(71)		1,607	1,607			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100255519	MAPLETON	UT		11/24/2025		648		(16)			(16)		632	632			
100255520	ELK GROVE	CA		11/24/2025		1,333		(48)			(48)		1,285	1,285			
100255521	AFTON	OK		11/24/2025		1,138		(36)			(36)		1,102	1,102			
100255522	LAS VEGAS	NV		11/24/2025		1,549		(49)			(49)		1,500	1,500			
100255523	COLUMBIA	SC		11/24/2025		563		(22)			(22)		541	541			
100255524	FORT WAYNE	IN		11/24/2025		568		(21)			(21)		547	547			
100255525	BIG BEAR LAKE	CA		11/24/2025		1,622		(21)			(21)		1,601	1,601			
100255526	ANAHEIM	CA		11/24/2025		3,348		(94)			(94)		3,254	3,254			
100255527	BARTLETT	IL		11/24/2025		2,754		(76)			(76)		2,678	2,678			
100255529	YREKA	CA		11/24/2025		600		(17)			(17)		583	583			
100255530	RENTON	WA		11/24/2025		1,189		(19)			(19)		1,170	1,170			
100255531	SKOKIE	IL		11/24/2025		594		(20)			(20)		574	574			
100255532	JENSEN BEACH	FL		11/24/2025		846		(23)			(23)		823	823			
100255533	MADISON	WI		11/24/2025		961		(34)			(34)		927	927			
100255534	SNEADS FERRY	NC		11/24/2025		551		(24)			(24)		527	527			
100255535	HUMMELSTOWN	PA		11/24/2025		1,487		(24)			(24)		1,463	1,463			
100255536	HENRICO	VA		11/24/2025		1,010		(37)			(37)		973	973			
100255537	CONYERS	GA		11/24/2025		1,293		(58)			(58)		1,235	1,235			
100255538	VANCOUVER	WA		11/24/2025		3,502		(8)			(8)		3,494	3,494			
100255539	DALLAS	TX		11/24/2025		594		(20)			(20)		574	574			
100255540	BRENTWOOD	CA		11/24/2025		1,496		(27)			(27)		1,469	1,469			
100255541	MANCHESTER	NH		11/24/2025		1,020		(29)			(29)		991	991			
100255542	RANCHO CORDOVA	CA		11/24/2025		1,159		(27)			(27)		1,132	1,132			
100255543	NEW ORLEANS	LA		11/24/2025		1,605		(31)			(31)		1,574	1,574			
100255544	GIG HARBOR	WA		11/24/2025		1,787		(45)			(45)		1,742	1,742			
100255545	MAGNOLIA	TX		11/24/2025		1,131		(19)			(19)		1,112	1,112			
100255546	FORT WORTH	TX		11/24/2025		30,553		(846)			(846)		29,707	29,707			
100255547	CHELSEA	MA		11/24/2025		1,089		(31)			(31)		1,058	1,058			
100255548	INDIANAPOLIS	IN		11/24/2025		607		(24)			(24)		583	583			
100255549	GULF SHORES	AL		11/24/2025		1,180		(33)			(33)		1,147	1,147			
100255550	RICHMOND	VA		11/24/2025		807		(24)			(24)		783	783			
100255552	STUART	FL		11/24/2025		1,441		(21)			(21)		1,420	1,420			
100255553	STEPHENVILLE	TX		11/24/2025		588		(17)			(17)		571	571			
100255554	WELLS	ME		11/24/2025		1,305		(42)			(42)		1,263	1,263			
100255555	MCCAYSVILLE	GA		11/24/2025		3,480		(103)			(103)		3,377	3,377			
100255556	KNOXVILLE	TN		11/24/2025		725		(22)			(22)		703	703			
100255557	NEW ORLEANS	LA		11/24/2025		557		(20)			(20)		537	537			
100255558	BALTIMORE	MD		11/24/2025		572		(19)			(19)		553	553			
100255559	NEWARK	CA		11/24/2025		3,133		(99)			(99)		3,034	3,034			
100255560	PRINCETON JUNCTION	NJ		11/24/2025		17,528		(402)			(402)		17,126	17,126			
100255561	BILLERICA	MA		11/24/2025		1,648		(48)			(48)		1,600	1,600			
100255562	SOUTH LAKE TAHOE	CA		11/24/2025		1,504		(35)			(35)		1,469	1,469			
100255563	GLENWOOD SPRINGS	CO		11/24/2025		1,633		(39)			(39)		1,594	1,594			
100255565	OCEAN CITY	NJ		11/24/2025		1,379		(54)			(54)		1,325	1,325			
100255566	KING OF PRUSSIA	PA		11/24/2025		867		(17)			(17)		850	850			
100255567	STATELINE	NV		11/24/2025		1,521		(49)			(49)		1,472	1,472			
100255569	NORTH CHARLESTON	SC		11/24/2025		614		(20)			(20)		594	594			
100255570	CINCINNATI	OH		11/24/2025		501		(17)			(17)		484	484			
100255571	SPRING HILL	TN		11/24/2025		935		(33)			(33)		902	902			
100255572	MARANA	AZ		11/24/2025		1,037		(13)			(13)		1,024	1,024			
100255573	PARKER	CO		11/24/2025		1,783		(55)			(55)		1,728	1,728			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100255574	NASHVILLE	TN		11/24/2025		691		(20)			(20)		671	671			
100255575	LOS ANGELES	CA		11/24/2025		2,067		(80)			(80)		1,987	1,987			
100255576	ROSEVILLE	CA		11/24/2025		1,844		(46)			(46)		1,798	1,798			
100255577	LONE PINE	CA		11/24/2025		721		(10)			(10)		711	711			
100255578	NORFOLK	VA		11/24/2025		641		(12)			(12)		629	629			
100255579	ORANGE BEACH	AL		11/24/2025		1,119		(31)			(31)		1,088	1,088			
100255580	SAN ANTONIO	TX		11/24/2025		1,004		(23)			(23)		981	981			
100255581	FRIENDSWOOD	TX		11/24/2025		1,164		(3)			(3)		1,161	1,161			
100255582	CROMWELL	CT		11/24/2025		574		(19)			(19)		555	555			
100255583	YUCCA VALLEY	CA		11/24/2025		959		(25)			(25)		934	934			
100255584	RUNNING SPRINGS	CA		11/24/2025		1,285		(32)			(32)		1,253	1,253			
100255585	NEWARK	CA		11/24/2025		1,975		(43)			(43)		1,932	1,932			
100255586	AUBREY	TX		11/24/2025		797		(25)			(25)		772	772			
100255587	DALY CITY	CA		11/24/2025		1,818		(76)			(76)		1,742	1,742			
100255588	MISSOULA	MT		11/24/2025		1,178		(38)			(38)		1,140	1,140			
100255589	GREENSBORO	NC		11/24/2025		965		(27)			(27)		938	938			
100255590	ROCKAWAY BEACH	OR		11/24/2025		5,006		(115)			(115)		4,891	4,891			
100255591	ROGERS	AR		11/24/2025		4,548		(151)			(151)		4,397	4,397			
100255592	HAYWARD	CA		11/24/2025		1,456		(39)			(39)		1,417	1,417			
100255593	ROSENBERG	TX		11/24/2025		574		(10)			(10)		564	564			
100255594	SAN LUIS OBISPO	CA		11/24/2025		2,186		(61)			(61)		2,125	2,125			
100255595	SKOKIE	IL		11/24/2025		905		(33)			(33)		872	872			
100255596	HIGHLANDS RANCH	CO		11/24/2025		1,177		(28)			(28)		1,149	1,149			
100255597	SAN DIEGO	CA		11/24/2025		920		(26)			(26)		894	894			
100255598	BOSTON	MA		11/24/2025		1,773		(28)			(28)		1,745	1,745			
100255599	PLEASANT HILL	IA		11/24/2025		554		(10)			(10)		544	544			
100255600	AMBLER	PA		11/24/2025		1,255		(38)			(38)		1,217	1,217			
100255601	SAN JOSE	CA		11/24/2025		7,092		(180)			(180)		6,912	6,912			
100255602	PORTLAND	OR		11/24/2025		879		(24)			(24)		855	855			
100255603	LANCASTER	MA		11/24/2025		1,195		(23)			(23)		1,172	1,172			
100255604	TAMPA	FL		11/24/2025		1,448		(24)			(24)		1,424	1,424			
100255605	MANTECA	CA		11/24/2025		1,413		(34)			(34)		1,379	1,379			
100255606	SPRINGFIELD	MA		11/24/2025		759		(24)			(24)		735	735			
100255607	KEENE	TX		11/24/2025		677		(15)			(15)		662	662			
100255608	EUREKA	CA		11/24/2025		1,102		(30)			(30)		1,072	1,072			
100255609	CEDAR RAPIDS	IA		11/24/2025		638		(16)			(16)		622	622			
100255610	SAN LUIS OBISPO	CA		11/24/2025		1,489		(41)			(41)		1,448	1,448			
100255611	CLERMONT	FL		11/24/2025		817		(25)			(25)		792	792			
100255612	INDIAN HARBOUR BEACH	FL		11/24/2025		1,427		(39)			(39)		1,388	1,388			
100255613	JEFFERSON	OR		11/24/2025		1,751		(56)			(56)		1,695	1,695			
100255615	TEMECULA	CA		11/24/2025		2,153		(73)			(73)		2,080	2,080			
100255616	MALVERN	PA		11/24/2025		1,193		(33)			(33)		1,160	1,160			
100255618	ALTAMONTE SPRINGS	FL		11/24/2025		550		(10)			(10)		540	540			
100255619	TURLOCK	CA		11/24/2025		3,503		(56)			(56)		3,447	3,447			
100255620	KATY	TX		11/24/2025		711		(22)			(22)		689	689			
100255621	MERCED	CA		11/24/2025		818		(20)			(20)		798	798			
100255622	MARYSVILLE	WA		11/24/2025		1,381		(39)			(39)		1,342	1,342			
100255623	TEMPE	AZ		11/24/2025		1,216		(39)			(39)		1,177	1,177			
100255624	MINNEAPOLIS	MN		11/24/2025		1,124		(31)			(31)		1,093	1,093			
100255625	DURANGO	CO		11/24/2025		1,564		(56)			(56)		1,508	1,508			
100255626	POCONO LAKE	PA		11/24/2025		1,419		(43)			(43)		1,376	1,376			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100255627	BENTONVILLE	AR		11/24/2025		1,006		(27)			(27)		979	979			
100255628	FREEPORT	FL		11/24/2025		738		(19)			(19)		719	719			
100255629	MINOOKA	IL		11/24/2025		837		(27)			(27)		810	810			
100255630	WAUKEGAN	IL		11/24/2025		591		(18)			(18)		573	573			
100255631	SACRAMENTO	CA		11/24/2025		1,755		(64)			(64)		1,691	1,691			
100255632	MIAMI	FL		11/24/2025		674		(25)			(25)		649	649			
100255633	CHESTERTON	IN		11/24/2025		930		(28)			(28)		902	902			
100255634	AYNOR	SC		11/24/2025		599		(19)			(19)		580	580			
100255635	WILMINGTON	DE		11/24/2025		705		(27)			(27)		678	678			
100255636	FALL RIVER	MA		11/24/2025		1,337		(54)			(54)		1,283	1,283			
100255637	EAST BOSTON	MA		11/24/2025		1,483		(28)			(28)		1,455	1,455			
100255638	STRATTON	VT		11/24/2025		678		(25)			(25)		653	653			
100255639	TREVOR	WI		11/24/2025		892		(47)			(47)		845	845			
100255641	SALEM	OR		11/24/2025		554		(17)			(17)		537	537			
100255642	BATON ROUGE	LA		11/24/2025		1,343		(35)			(35)		1,308	1,308			
100255643	PAWLEYS ISLAND	SC		11/24/2025		910		(38)			(38)		872	872			
100255644	PAWTUCKET	RI		11/24/2025		1,419		(36)			(36)		1,383	1,383			
100255645	ATHENS	AL		11/24/2025		949		(6)			(6)		943	943			
100255646	IDYLLWILD	CA		11/24/2025		750		(34)			(34)		716	716			
100255647	GRASONVILLE	MD		11/24/2025		12,158		(398)			(398)		11,760	11,760			
100255648	BIG BEAR CITY	CA		11/24/2025		1,834		(30)			(30)		1,804	1,804			
100255649	SALIDA	CO		11/24/2025		1,821		(32)			(32)		1,789	1,789			
100255650	PORTLAND	OR		11/24/2025		7,437		(158)			(158)		7,279	7,279			
100255651	CENTERVILLE	MA		11/24/2025		1,156		(28)			(28)		1,128	1,128			
100255652	HILTON HEAD ISLAND	SC		11/24/2025		1,047		(24)			(24)		1,023	1,023			
100255653	GENOA	NV		11/24/2025		1,867		(26)			(26)		1,841	1,841			
100255654	LA QUINTA	CA		11/24/2025		2,066		(31)			(31)		2,035	2,035			
100255655	KISSIMMEE	FL		11/24/2025		1,093		(5)			(5)		1,088	1,088			
100255656	SILVER SPRING	MD		11/24/2025		1,009		(23)			(23)		986	986			
100255657	WILMINGTON	DE		11/24/2025		855		(19)			(19)		836	836			
100255658	PONDER	TX		11/24/2025		647		(17)			(17)		630	630			
100255659	ELLICOTT CITY	MD		11/24/2025		1,128		(15)			(15)		1,113	1,113			
100255660	OMAHA	NE		11/24/2025		714		(18)			(18)		696	696			
100255661	SEAL COVE	ME		11/24/2025		1,635		9			9		1,644	1,644			
100255662	GRAYSON	GA		11/24/2025		816		(28)			(28)		788	788			
100255663	WARREN	RI		11/24/2025		924		(24)			(24)		900	900			
100255664	MONTICELLO	IN		11/24/2025		1,044		(20)			(20)		1,024	1,024			
100255665	BALTIMORE	MD		11/24/2025		566		(11)			(11)		555	555			
100255666	BRIGANTINE	NJ		11/24/2025		1,637		(31)			(31)		1,606	1,606			
100255667	PACIFIC BEACH	WA		11/24/2025		16,466		(280)			(280)		16,186	16,186			
100255668	CHANDLER	AZ		11/24/2025		2,782		(83)			(83)		2,699	2,699			
100255669	CHARLOTTE	NC		11/24/2025		866		(17)			(17)		849	849			
100255670	GLENDALE	AZ		11/24/2025		967		(20)			(20)		947	947			
100255671	RATHDRUM	ID		11/24/2025		901		(16)			(16)		885	885			
100255672	RANCHO MISSION VIEJO	CA		11/24/2025		2,054		(42)			(42)		2,012	2,012			
100255673	SOUTH LAKE TAHOE	CA		11/24/2025		1,453		(31)			(31)		1,422	1,422			
100255674	LAKE STEVENS	WA		11/24/2025		1,887		(14)			(14)		1,873	1,873			
100255675	LAKE FOREST	IL		11/24/2025		1,196		(21)			(21)		1,175	1,175			
100255676	HURRICANE	UT		11/24/2025		2,583		(34)			(34)		2,549	2,549			
100255677	SILVERTHORNE	CO		11/24/2025		73,694		(1,271)			(1,271)		72,423	72,423			
100255678	FORT WORTH	TX		11/24/2025		1,798		(34)			(34)		1,764	1,764			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100255679	BUENA VISTA	CO		11/24/2025		1,572		(33)			(33)		1,539	1,539			
100255680	JASPER	GA		11/24/2025		972		(28)			(28)		944	944			
100255681	AURORA	CO		11/24/2025		1,033		(19)			(19)		1,014	1,014			
100255682	NORMAN	OK		11/24/2025		204,340		(6,648)			(6,648)		197,692	197,692			
100255683	CENTENNIAL	CO		11/24/2025		1,972		(14)			(14)		1,958	1,958			
100255684	SEVIERVILLE	TN		11/24/2025		796		(27)			(27)		769	769			
100255685	SOUTH HAVEN	MI		11/24/2025		1,804		(25)			(25)		1,779	1,779			
100255686	CLEARWATER BEACH	FL		11/24/2025		1,407		(28)			(28)		1,379	1,379			
100255687	COLUMBUS	OH		11/24/2025		945		(3)			(3)		942	942			
100255688	VENICE	FL		11/24/2025		954		(41)			(41)		913	913			
100255689	SAINT AUGUSTINE	FL		11/24/2025		702		(26)			(26)		676	676			
100255690	POULSBO	WA		11/24/2025		676		(22)			(22)		654	654			
100255691	FRANKFORT	IL		11/24/2025		1,285		(26)			(26)		1,259	1,259			
100255692	RENO	NV		11/24/2025		1,304		(34)			(34)		1,270	1,270			
100255693	SCOTTSDALE	AZ		11/24/2025		731		(19)			(19)		712	712			
100255694	STEVENSVILLE	MI		11/24/2025		801		(21)			(21)		780	780			
100255695	LAKEPORT	CA		11/24/2025		698		2			2		700	700			
100255696	BOONE	NC		11/24/2025		1,277							1,277	1,277			
100255697	KIRKLAND	WA		11/24/2025		2,172		(10)			(10)		2,162	2,162			
100255698	LAWRENCEVILLE	GA		11/24/2025		911		(3)			(3)		908	908			
100255699	SAN MARCOS	CA		11/24/2025		1,303		(16)			(16)		1,287	1,287			
100255700	SALEM	MA		11/24/2025		1,030		(16)			(16)		1,014	1,014			
100255701	PORTLAND	OR		11/24/2025		1,430		(37)			(37)		1,393	1,393			
100255702	RICHMOND	VA		11/24/2025		1,425		(31)			(31)		1,394	1,394			
100255703	INNSBROOK	MO		11/24/2025		2,425		(50)			(50)		2,375	2,375			
100255704	DAVIS	CA		11/24/2025		3,107		(42)			(42)		3,065	3,065			
100255705	FRAMINGHAM	MA		11/24/2025		845		(14)			(14)		831	831			
100255706	GLEN ALLEN	VA		11/24/2025		1,772		(28)			(28)		1,744	1,744			
100255707	FALMOUTH	MA		11/24/2025		1,490		(8)			(8)		1,482	1,482			
100255708	GLEN ALLEN	VA		11/24/2025		1,700		(29)			(29)		1,671	1,671			
100255709	MISSION VIEJO	CA		11/24/2025		2,333		(6)			(6)		2,327	2,327			
100255710	PANAMA CITY BEACH	FL		11/24/2025		690		(22)			(22)		668	668			
100255711	MCCALL	ID		11/24/2025		8,355		(147)			(147)		8,208	8,208			
100255712	SARASOTA	FL		11/24/2025		2,398		(59)			(59)		2,339	2,339			
100255713	NEWARK	DE		11/24/2025		898		(9)			(9)		889	889			
100255714	HOUSTON	TX		11/24/2025		14,924		(366)			(366)		14,558	14,558			
100255715	BUTLER	TN		11/24/2025		27,744		(742)			(742)		27,002	27,002			
100255716	MIAMI	FL		11/24/2025		1,297		(33)			(33)		1,264	1,264			
100255717	SAN DIEGO	CA		11/24/2025		1,393		(38)			(38)		1,355	1,355			
100255718	FOLSOM	CA		11/24/2025		1,417		(24)			(24)		1,393	1,393			
100255719	TAMPA	FL		11/24/2025		1,965		(43)			(43)		1,922	1,922			
100255720	BREMERTON	WA		11/24/2025		3,436		(41)			(41)		3,395	3,395			
100255721	RICHLAND	WA		11/24/2025		810		(6)			(6)		804	804			
100255722	WORCESTER	MA		11/24/2025		1,434		(17)			(17)		1,417	1,417			
100255723	GREENVILLE	ME		11/24/2025		797		(20)			(20)		777	777			
100255724	ANAHEIM	CA		11/24/2025		1,902		(42)			(42)		1,860	1,860			
100255725	FORT WORTH	TX		11/24/2025		771		(16)			(16)		755	755			
100255726	SAN JOSE	CA		11/24/2025		2,425		(26)			(26)		2,399	2,399			
100255727	SAN JOSE	CA		11/24/2025		2,007		(24)			(24)		1,983	1,983			
100255728	ROSEVILLE	CA		11/24/2025		1,301		(20)			(20)		1,281	1,281			
100255729	BUENA VISTA	CO		11/24/2025		1,549		(36)			(36)		1,513	1,513			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100255730	LITCHFIELD PARK	AZ		11/24/2025		955		(9)			(9)		946	946			
100255731	MESA	AZ		11/24/2025		1,517		(33)			(33)		1,484	1,484			
100255732	SANTA ANA	CA		11/24/2025		2,348		(56)			(56)		2,292	2,292			
100255733	SEATTLE	WA		11/24/2025		2,189		(24)			(24)		2,165	2,165			
100255734	JOSHUA TREE	CA		11/24/2025		1,823		(28)			(28)		1,795	1,795			
100255735	NEVADA	TX		11/24/2025		1,637		(10)			(10)		1,627	1,627			
100255736	CORCORAN	MN		11/24/2025		1,030		(17)			(17)		1,013	1,013			
100255737	FRISCO	TX		11/24/2025		2,502		(54)			(54)		2,448	2,448			
100255738	INLET BEACH	FL		11/24/2025		1,227		(38)			(38)		1,189	1,189			
100255739	CLAREMONT	CA		11/24/2025		1,047		(16)			(16)		1,031	1,031			
100255740	LAKEVILLE	MN		11/24/2025		936		(17)			(17)		919	919			
100255741	SPRINGFIELD	MA		11/24/2025		835		(9)			(9)		826	826			
100255742	ORMOND BEACH	FL		11/24/2025		733		(29)			(29)		704	704			
100255743	OREM	UT		11/24/2025		1,006		(20)			(20)		986	986			
100255744	MIAMI	FL		11/24/2025		695		(8)			(8)		687	687			
100255745	CLAYTON	NC		11/24/2025		727		(9)			(9)		718	718			
100255746	ALPHARETTA	GA		11/24/2025		787		(17)			(17)		770	770			
100255747	PFLUGERVILLE	TX		11/24/2025		1,802		(27)			(27)		1,775	1,775			
100255748	PALM COAST	FL		11/24/2025		716		(27)			(27)		689	689			
100255749	MCKINNEY	TX		11/24/2025		716		(13)			(13)		703	703			
100255751	SELBYVILLE	DE		11/24/2025		18,929		(727)			(727)		18,202	18,202			
100255752	LAS VEGAS	NV		11/24/2025		992		5			5		997	997			
100255753	LAKE HAVASU CITY	AZ		11/24/2025		837		(33)			(33)		804	804			
100255754	OOLTEWAH	TN		11/24/2025		823		(32)			(32)		791	791			
100255755	SADDLE BROOK	NJ		11/24/2025		2,023		(19)			(19)		2,004	2,004			
100255756	HAYWARD	CA		11/24/2025		1,882		(22)			(22)		1,860	1,860			
100255757	SAINT SIMONS ISLAND	GA		11/24/2025		1,650		(44)			(44)		1,606	1,606			
100255758	ROANOKE	VA		11/24/2025		778		(23)			(23)		755	755			
100255759	ARCH CAPE	OR		11/24/2025		1,652		(26)			(26)		1,626	1,626			
100255760	MANVEL	TX		11/24/2025		2,408		(41)			(41)		2,367	2,367			
100255761	DUCK CREEK VILLAGE	UT		11/24/2025		1,038		(23)			(23)		1,015	1,015			
100255762	LONG BRANCH	NJ		11/24/2025		2,240		(30)			(30)		2,210	2,210			
100255763	ROCKAWAY BEACH	OR		11/24/2025		882		(21)			(21)		861	861			
100255764	CAPE CORAL	FL		11/24/2025		1,594		(45)			(45)		1,549	1,549			
100255765	SEABROOK ISLAND	SC		11/24/2025		792		(21)			(21)		771	771			
100255766	NEW SMYRNA BEACH	FL		11/24/2025		993		(31)			(31)		962	962			
100255767	NATCHITOCHES	LA		11/24/2025		1,426		(39)			(39)		1,387	1,387			
100255768	SAVANNAH	GA		11/24/2025		692		(21)			(21)		671	671			
100255769	DAWSONVILLE	GA		11/24/2025		975		(23)			(23)		952	952			
100255770	HILLSBORO	OR		11/24/2025		1,210		(23)			(23)		1,187	1,187			
100255771	RALEIGH	NC		11/24/2025		1,127		(13)			(13)		1,114	1,114			
100255772	WENDELL	NC		11/24/2025		703		(15)			(15)		688	688			
100255773	MADEIRA BEACH	FL		11/24/2025		12,681		(286)			(286)		12,395	12,395			
100255774	GROSSE POINTE PARK	MI		11/24/2025		538		(25)			(25)		513	513			
100255775	PRESCOTT VALLEY	AZ		11/24/2025		1,187		(34)			(34)		1,153	1,153			
100255776	MODESTO	CA		11/24/2025		794		(21)			(21)		773	773			
100255777	FORKS	WA		11/24/2025		1,871		(29)			(29)		1,842	1,842			
100255778	FAIRHAVEN	MA		11/24/2025		1,252		(33)			(33)		1,219	1,219			
100255779	FULSHEAR	TX		11/24/2025		739		(19)			(19)		720	720			
100255780	DALTON	GA		11/24/2025		719		(16)			(16)		703	703			
100255781	HILTON HEAD ISLAND	SC		11/24/2025		1,110		(12)			(12)		1,098	1,098			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100255782	CLAREMONT	CA		11/24/2025		1,058		(28)			(28)		1,030	1,030			
100255783	CLAREMONT	CA		11/24/2025		1,063		(28)			(28)		1,035	1,035			
100255784	HARRISON	NJ		11/24/2025		1,122		(18)			(18)		1,104	1,104			
100255785	SPOKANE	WA		11/24/2025		1,028		(27)			(27)		1,001	1,001			
100255786	CHICAGO	IL		11/24/2025		1,599		(47)			(47)		1,552	1,552			
100255787	PUYALLUP	WA		11/24/2025		1,241		(16)			(16)		1,225	1,225			
100255788	BOSTON	MA		11/24/2025		1,150		(24)			(24)		1,126	1,126			
100255789	NAPA	CA		11/24/2025		2,039		(60)			(60)		1,979	1,979			
100255790	NEWARK	NJ		11/24/2025		1,543		(37)			(37)		1,506	1,506			
100255791	MANTECA	CA		11/24/2025		1,402		(29)			(29)		1,373	1,373			
100255792	HEMET	CA		11/24/2025		672		(19)			(19)		653	653			
100255793	FUQUAY VARINA	NC		11/24/2025		1,135		(22)			(22)		1,113	1,113			
100255794	JACKSON	NJ		11/24/2025		2,111		(50)			(50)		2,061	2,061			
100255795	SAN DIEGO	CA		11/24/2025		2,533		(68)			(68)		2,465	2,465			
100255796	ALBUQUERQUE	NM		11/24/2025		970		(24)			(24)		946	946			
100255797	LONGMONT	CO		11/24/2025		1,215		37			37		1,252	1,252			
100255798	EXTON	PA		11/24/2025		1,069		(29)			(29)		1,040	1,040			
100255799	RIVERSIDE	CA		11/24/2025		1,324		(29)			(29)		1,295	1,295			
100255800	MCKINNEY	TX		11/24/2025		771		(14)			(14)		757	757			
100255801	NEW ORLEANS	LA		11/24/2025		764		(21)			(21)		743	743			
100255802	ANNA	TX		11/24/2025		754		(14)			(14)		740	740			
100255803	FOLSOM	CA		11/24/2025		1,267		(31)			(31)		1,236	1,236			
100255804	CASCADE	ID		11/24/2025		11,538		(260)			(260)		11,278	11,278			
100255805	CORONA	CA		11/24/2025		1,488		(35)			(35)		1,453	1,453			
100255806	SOUTH LAKE TAHOE	CA		11/24/2025		1,496		(25)			(25)		1,471	1,471			
100255807	FRESNO	CA		11/24/2025		681		(17)			(17)		664	664			
100255808	TURLOCK	CA		11/24/2025		993		(29)			(29)		964	964			
100255809	COLUMBUS	OH		11/24/2025		824		(21)			(21)		803	803			
100255810	MIAMI	FL		11/24/2025		856		(21)			(21)		835	835			
100255811	AUSTIN	TX		11/24/2025		842		(31)			(31)		811	811			
100255812	ETNA	OH		11/24/2025		612		(19)			(19)		593	593			
100255813	RALEIGH	NC		11/24/2025		993		(7)			(7)		986	986			
100255814	KNIGHTDALE	NC		11/24/2025		941		(14)			(14)		927	927			
100255815	BRICK	NJ		11/24/2025		891		(26)			(26)		865	865			
100255816	GILBERT	AZ		11/24/2025		1,004		(20)			(20)		984	984			
100255817	SAUNDERSTOWN	RI		11/24/2025		913		(28)			(28)		885	885			
100255818	SPARKS	NV		11/24/2025		989		(26)			(26)		963	963			
100255819	NAPLES	FL		11/24/2025		1,756		(46)			(46)		1,710	1,710			
100255820	AURORA	IL		11/24/2025		1,821		(20)			(20)		1,801	1,801			
100255821	SAN ANTONIO	TX		11/24/2025		2,258		(71)			(71)		2,187	2,187			
100255822	DAVENPORT	FL		11/24/2025		907		(20)			(20)		887	887			
100255823	GLEN ALLEN	VA		11/24/2025		1,135		(32)			(32)		1,103	1,103			
100255824	GERMANTOWN	MD		11/24/2025		810		(17)			(17)		793	793			
100255825	HOOVER	AL		11/24/2025		760		(28)			(28)		732	732			
100255826	AMES	IA		11/24/2025		774		(20)			(20)		754	754			
100255827	PLYMOUTH	MN		11/24/2025		3,059		(81)			(81)		2,978	2,978			
100255829	SCOTTSDALE	AZ		11/24/2025		1,245		(35)			(35)		1,210	1,210			
100255830	PAWTUCKET	RI		11/24/2025		1,697		(41)			(41)		1,656	1,656			
100255831	CRANFORD	NJ		11/24/2025		2,098		(51)			(51)		2,047	2,047			
100255832	LATHROP	CA		11/24/2025		1,174		(42)			(42)		1,132	1,132			
100255833	PAWTUCKET	RI		11/24/2025		1,825		(45)			(45)		1,780	1,780			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100255834	CANADIAN LAKES	MI		11/24/2025		1,114		(24)			(24)		1,090	1,090			
100255835	CHANDLER	AZ		11/24/2025		1,114		(31)			(31)		1,083	1,083			
100255836	CAROLINA BEACH	NC		11/24/2025		1,020		(39)			(39)		981	981			
100255837	CROSSVILLE	TN		11/24/2025		1,276		(47)			(47)		1,229	1,229			
100255839	OSAGE BEACH	MO		11/24/2025		908		(28)			(28)		880	880			
100255840	BETHLEHEM	GA		11/24/2025		658		(15)			(15)		643	643			
100255841	NORTH RICHLAND HILLS	TX		11/24/2025		838		(24)			(24)		814	814			
100255842	FARMINGTON	AR		11/24/2025		1,865		(56)			(56)		1,809	1,809			
100255843	KILL DEVIL HILLS	NC		11/24/2025		891		(34)			(34)		857	857			
100255844	TUCSON	AZ		11/24/2025		594		(21)			(21)		573	573			
100255845	PRESCOTT	AZ		11/24/2025		278,351		(11,080)			(11,080)		267,271	267,271			
100255846	OCEAN CITY	MD		11/24/2025		738		(26)			(26)		712	712			
100255847	CHICAGO RIDGE	IL		11/24/2025		648		(24)			(24)		624	624			
100255848	KILL DEVIL HILLS	NC		11/24/2025		1,768		(86)			(86)		1,682	1,682			
100255849	HOUSTON	TX		11/24/2025		788		(25)			(25)		763	763			
100255850	FAYETTEVILLE	AR		11/24/2025		1,370		(56)			(56)		1,314	1,314			
100255851	NORTH MYRTLE BEACH	SC		11/24/2025		609		(28)			(28)		581	581			
100255853	ROWLETT	TX		11/24/2025		1,644		(49)			(49)		1,595	1,595			
100255854	PINE VALLEY	UT		11/24/2025		1,020		(36)			(36)		984	984			
100255855	BETHLEHEM	GA		11/24/2025		667		(20)			(20)		647	647			
100255857	ELGIN	IL		11/24/2025		632		(26)			(26)		606	606			
100255858	CHICAGO	IL		11/24/2025		676		(27)			(27)		649	649			
100255859	SAN ANTONIO	TX		11/24/2025		1,050		(12)			(12)		1,038	1,038			
100255860	JACKSONVILLE	FL		11/24/2025		1,599		(73)			(73)		1,526	1,526			
100255861	STUART	FL		11/24/2025		1,222		(59)			(59)		1,163	1,163			
100255862	LAKE ARROWHEAD	CA		11/24/2025		1,664		(30)			(30)		1,634	1,634			
100255863	PANORA	IA		11/24/2025		936		(34)			(34)		902	902			
100255864	KISSIMMEE	FL		11/24/2025		792		(29)			(29)		763	763			
100255865	NORTH CHARLESTON	SC		11/24/2025		751		(23)			(23)		728	728			
100255866	BELLA VISTA	AR		11/24/2025		781		(19)			(19)		762	762			
100255867	PACE	FL		11/24/2025		1,281		(27)			(27)		1,254	1,254			
100255868	FORT WORTH	TX		11/24/2025		705		(13)			(13)		692	692			
100255869	PLACENTIA	CA		11/24/2025		993		(22)			(22)		971	971			
100255870	EL CAJON	CA		11/24/2025		1,719		(54)			(54)		1,665	1,665			
100255871	ANN ARBOR	MI		11/24/2025		755		(17)			(17)		738	738			
100255872	SEVIERVILLE	TN		11/24/2025		1,927		(64)			(64)		1,863	1,863			
100255873	BLUE RIDGE	GA		11/24/2025		1,504		(28)			(28)		1,476	1,476			
100255874	NASHVILLE	TN		11/24/2025		4,063		(122)			(122)		3,941	3,941			
100255875	NOBLESVILLE	IN		11/24/2025		923		(25)			(25)		898	898			
100255876	NAPA	CA		11/24/2025		1,510		(24)			(24)		1,486	1,486			
100255877	HIGH POINT	NC		11/24/2025		702		(28)			(28)		674	674			
100255878	OOLTEWAH	TN		11/24/2025		759		(25)			(25)		734	734			
100255879	SAN TAN VALLEY	AZ		11/24/2025		748		(33)			(33)		715	715			
100255880	OCEAN ISLE BEACH	NC		11/24/2025		1,685		(51)			(51)		1,634	1,634			
100255881	CYPRESS	TX		11/24/2025		3,913		(136)			(136)		3,777	3,777			
100255882	LEES SUMMIT	MO		11/24/2025		782		(20)			(20)		762	762			
100255883	ATLANTIC BEACH	NC		11/24/2025		1,747		(41)			(41)		1,706	1,706			
100255884	PHOENIX	AZ		11/24/2025		3,494		(128)			(128)		3,366	3,366			
100255885	COROLLA	NC		11/24/2025		1,500		(50)			(50)		1,450	1,450			
100255886	OCEAN CITY	MD		11/24/2025		950		(34)			(34)		916	916			
100255887	MOKENA	IL		11/24/2025		823		(30)			(30)		793	793			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100255888	FAYETTEVILLE	AR		11/24/2025		13,439		(327)			(327)		13,112	13,112			
100255889	NEW PORT RICHEY	FL		11/24/2025		1,002		(16)			(16)		986	986			
100255890	FORT WORTH	TX		11/24/2025		1,412		(15)			(15)		1,397	1,397			
100255891	BOGART	GA		11/24/2025		816		(16)			(16)		800	800			
100255892	HENDERSON	NV		11/24/2025		925		(39)			(39)		886	886			
100255893	MEDFORD	NJ		11/24/2025		789		(29)			(29)		760	760			
100255894	MILLSBORO	DE		11/24/2025		881		(31)			(31)		850	850			
100255895	FREEHOLD	NJ		11/24/2025		1,057		(36)			(36)		1,021	1,021			
100255896	PLANO	TX		11/24/2025		890		(30)			(30)		860	860			
100255897	APPLE VALLEY	CA		11/24/2025		883		(31)			(31)		852	852			
100255898	ABSECON	NJ		11/24/2025		867		(32)			(32)		835	835			
100255899	BERLIN	MD		11/24/2025		883		(31)			(31)		852	852			
100255900	SOUTH LAKE TAHOE	CA		11/24/2025		1,025		(45)			(45)		980	980			
100255902	REDDING	CA		11/24/2025		849		(24)			(24)		825	825			
100255903	BROWNS SUMMIT	NC		11/24/2025		736		(28)			(28)		708	708			
100255905	ATLANTA	GA		11/24/2025		766		(27)			(27)		739	739			
100255906	TUCSON	AZ		11/24/2025		662		(27)			(27)		635	635			
100255907	ELKHORN	WI		11/24/2025		690		(28)			(28)		662	662			
100255908	UNIVERSITY HEIGHTS	OH		11/24/2025		656		(26)			(26)		630	630			
100255909	ATLANTA	GA		11/24/2025		2,402		(72)			(72)		2,330	2,330			
100255910	ARDMORE	OK		11/24/2025		1,266		(40)			(40)		1,226	1,226			
100255911	COROLLA	NC		11/24/2025		1,211		(36)			(36)		1,175	1,175			
100255912	PELHAM	AL		11/24/2025		7,430		(176)			(176)		7,254	7,254			
100255913	MCCLOUD	CA		11/24/2025		752		(16)			(16)		736	736			
100255915	INDIANAPOLIS	IN		11/24/2025		1,200		(28)			(28)		1,172	1,172			
100255916	MILLSBORO	DE		11/24/2025		1,360		(46)			(46)		1,314	1,314			
100255917	TWENTYNINE PALMS	CA		11/24/2025		636		(25)			(25)		611	611			
100255918	PIGEON	MI		11/24/2025		594		(28)			(28)		566	566			
100255919	RIO RANCHO	NM		11/24/2025		926		(22)			(22)		904	904			
100255920	LAKEVILLE	MN		11/24/2025		716		(20)			(20)		696	696			
100255921	BOONE	NC		11/24/2025		802		(30)			(30)		772	772			
100255922	ATASCADERO	CA		11/24/2025		1,432		(40)			(40)		1,392	1,392			
100255923	BUCKEYE	AZ		11/24/2025		904		(31)			(31)		873	873			
100255924	VALLEJO	CA		11/24/2025		1,503		(27)			(27)		1,476	1,476			
100255925	CAPE CHARLES	VA		11/24/2025		3,882		(112)			(112)		3,770	3,770			
100255926	GROVE CITY	OH		11/24/2025		733		(17)			(17)		716	716			
100255927	LENOIR CITY	TN		11/24/2025		1,460		(24)			(24)		1,436	1,436			
100255928	PAHRUMP	NV		11/24/2025		1,128		(4)			(4)		1,124	1,124			
100255929	CHATTANOOGA	TN		11/24/2025		823		(17)			(17)		806	806			
100255930	ROCHESTER	NY		11/24/2025		471		(8)			(8)		463	463			
100255931	BRICK	NJ		11/24/2025		689		(17)			(17)		672	672			
100255947	SAN JOSE	CA		11/25/2025		377		(7)			(7)		370	370			
100255991	MADISON	AL		11/25/2025		210		(4)			(4)		206	206			
100256029	HAGERSTOWN	MD		11/25/2025		117		(5)			(5)		112	112			
100256040	BENNETT	NC		11/25/2025		324		(11)			(11)		313	313			
100256091	LAWRENCEVILLE	GA		11/25/2025		313		(13)			(13)		300	300			
100256093	PHOENIX	AZ		11/25/2025		549		(20)			(20)		529	529			
100256143	CONCORD	NC		11/25/2025		300		(13)			(13)		287	287			
100256151	LILLINGTON	NC		11/25/2025		176		(8)			(8)		168	168			
100256152	BLOOMINGTON	IL		11/25/2025		408		(10)			(10)		398	398			
100256190	ENTERPRISE	AL		11/25/2025		309		(5)			(5)		304	304			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100256263	TUCSON	AZ		11/25/2025		223		(1)			(1)		222	222			
100256332	VINELAND	NJ		11/25/2025		4,220		(85)			(85)		4,135	4,135			
100256336	CUMMING	GA		11/25/2025		872		(25)			(25)		847	847			
100256362	GASTONIA	NC		11/25/2025		342		(15)			(15)		327	327			
100256437	KALKASKA	MI		11/25/2025		463		(6)			(6)		457	457			
100256438	LAKE OZARK	MO		11/25/2025		434		(9)			(9)		425	425			
100256441	RICHMOND	TX		11/25/2025		1,144		(45)			(45)		1,099	1,099			
100256442	NOKOMIS	FL		11/25/2025		1,094		(52)			(52)		1,042	1,042			
100256444	LAKE GENEVA	WI		11/25/2025		420		(18)			(18)		402	402			
100256445	ROSEMEAD	CA		11/25/2025		1,804		(63)			(63)		1,741	1,741			
100256446	HENDERSON	NV		11/25/2025		1,115		(46)			(46)		1,069	1,069			
100256447	SURPRISE	AZ		11/25/2025		892		(24)			(24)		868	868			
100256448	CANTON	MI		11/25/2025		452		(9)			(9)		443	443			
100256449	DIAMOND BAR	CA		11/25/2025		4,966		(153)			(153)		4,813	4,813			
100256450	ROSEMEAD	CA		11/25/2025		2,577		(121)			(121)		2,456	2,456			
100256451	FRANKLIN	NH		11/25/2025		1,152		(40)			(40)		1,112	1,112			
100256452	PINELLAS PARK	FL		11/25/2025		612		(26)			(26)		586	586			
100256453	TUSCALOOSA	AL		11/25/2025		324		(14)			(14)		310	310			
100256454	VIRGINIA BEACH	VA		11/25/2025		825		(39)			(39)		786	786			
100256455	LARCHMONT	NY		11/25/2025		3,645		(135)			(135)		3,510	3,510			
100256456	WHITTIER	CA		11/25/2025		1,332		(63)			(63)		1,269	1,269			
100256980	HENRICO	NC		11/26/2025		1,100		(42)			(42)		1,058	1,058			
100256981	LOCUST GROVE	GA		11/26/2025		2,129		62			62		2,191	2,191			
100256982	MOUNTAIN TOP	PA		11/26/2025		1,061		(49)			(49)		1,012	1,012			
100256983	LOCUST GROVE	GA		11/26/2025		2,160		63			63		2,223	2,223			
100256984	LAKE ALFRED	FL		11/26/2025		636		(24)			(24)		612	612			
100256985	DELTAVILLE	VA		11/26/2025		1,110		(48)			(48)		1,062	1,062			
100256986	WILLIAMSTOWN	NJ		11/26/2025		497		(27)			(27)		470	470			
100256989	KENNESAW	GA		11/26/2025		623		(35)			(35)		588	588			
100256990	TARPON SPRINGS	FL		11/26/2025		767		(30)			(30)		737	737			
100256991	BROKEN BOW	OK		11/26/2025		1,727		(56)			(56)		1,671	1,671			
100256992	SEVIERVILLE	TN		11/26/2025		7,688		9			9		7,697	7,697			
100256993	SNELLVILLE	GA		11/26/2025		2,058		(39)			(39)		2,019	2,019			
100256994	SEVIERVILLE	TN		11/26/2025		2,587		(124)			(124)		2,463	2,463			
100256995	LOCUST GROVE	GA		11/26/2025		2,310		68			68		2,378	2,378			
100256996	WILDWOOD CREST	NJ		11/26/2025		2,672		(84)			(84)		2,588	2,588			
100256997	LOCUST GROVE	GA		11/26/2025		2,190		64			64		2,254	2,254			
100256998	ABBEVILLE	LA		11/26/2025		569		(24)			(24)		545	545			
100256999	VIRGINIA BEACH	VA		11/26/2025		1,087		(34)			(34)		1,053	1,053			
100257000	TAHOE CITY	CA		11/26/2025		1,481		(55)			(55)		1,426	1,426			
100257001	CHARLOTTE	NC		11/26/2025		615		(21)			(21)		594	594			
100257002	SHENANDOAH	VA		11/26/2025		1,287		(51)			(51)		1,236	1,236			
100257003	GEORGETOWN	TX		11/26/2025		1,535		(63)			(63)		1,472	1,472			
100257004	CHULA VISTA	CA		11/26/2025		3,569		(95)			(95)		3,474	3,474			
100257005	TAMPA	FL		11/26/2025		879		(37)			(37)		842	842			
100257006	DOVER	AR		11/26/2025		512		(25)			(25)		487	487			
100257007	JEFFERSONVILLE	IN		11/26/2025		556		(17)			(17)		539	539			
100257008	GREENTOWN	PA		11/26/2025		452		(23)			(23)		429	429			
100257009	ARLINGTON	VA		11/26/2025		1,283		(41)			(41)		1,242	1,242			
100257010	SACRAMENTO	CA		11/26/2025		2,107		(34)			(34)		2,073	2,073			
100257011	SACRAMENTO	CA		11/26/2025		1,030		(30)			(30)		1,000	1,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257012	NASHVILLE	TN		11/26/2025		503		(23)			(23)		480	480			
100257013	ST. PETERSBURG	FL		11/26/2025		786		(27)			(27)		759	759			
100257014	SPRINGFIELD	MO		11/26/2025		522		(25)			(25)		497	497			
100257015	CAPE CORAL	FL		11/26/2025		1,011		(31)			(31)		980	980			
100257016	CUDJOE KEY	FL		11/26/2025		1,641		(71)			(71)		1,570	1,570			
100257017	GALVESTON	TX		11/26/2025		804		(32)			(32)		772	772			
100257018	LEHI	UT		11/26/2025		1,010		(37)			(37)		973	973			
100257019	FOND DU LAC	WI		11/26/2025		926		(48)			(48)		878	878			
100257020	PHOENIX	AZ		11/26/2025		680		(34)			(34)		646	646			
100257021	GLENDALE	AZ		11/26/2025		1,061		(28)			(28)		1,033	1,033			
100257022	NASHVILLE	TN		11/26/2025		752		(34)			(34)		718	718			
100257023	SEMINOLE	FL		11/26/2025		1,055		(34)			(34)		1,021	1,021			
100257024	LATHROP	CA		11/26/2025		1,487		(48)			(48)		1,439	1,439			
100257025	FRENCH LICK	IN		11/26/2025		605		(19)			(19)		586	586			
100257026	APEX	NC		11/26/2025		722		(23)			(23)		699	699			
100257027	HOUSTON	TX		11/26/2025		791		(23)			(23)		768	768			
100257028	FLAGSTAFF	AZ		11/26/2025		1,747		(63)			(63)		1,684	1,684			
100257029	EUREKA	CA		11/26/2025		715		(23)			(23)		692	692			
100257030	VIRGINIA BEACH	VA		11/26/2025		2,526		(131)			(131)		2,395	2,395			
100257031	HOOPER	UT		11/26/2025		934		(37)			(37)		897	897			
100257032	ALVIN	TX		11/26/2025		3,570		(139)			(139)		3,431	3,431			
100257033	DALLAS	TX		11/26/2025		591		(20)			(20)		571	571			
100257034	EVERETT	MA		11/26/2025		1,036		(29)			(29)		1,007	1,007			
100257035	GRAPEVIEW	WA		11/26/2025		864		(29)			(29)		835	835			
100257036	THE VILLAGES	FL		11/26/2025		695		(32)			(32)		663	663			
100257037	LOS ANGELES	CA		11/26/2025		1,749		(50)			(50)		1,699	1,699			
100257038	MESA	AZ		11/26/2025		801		(35)			(35)		766	766			
100257039	CAPE CORAL	FL		11/26/2025		3,986		(148)			(148)		3,838	3,838			
100257040	MOUNT WASHINGTON	KY		11/26/2025		637		(17)			(17)		620	620			
100257041	TOCCOA	GA		11/26/2025		800		(19)			(19)		781	781			
100257042	OZARK	MO		11/26/2025		503		(22)			(22)		481	481			
100257043	DALHART	TX		11/26/2025		400		(21)			(21)		379	379			
100257044	ROGERSVILLE	MO		11/26/2025		503		(22)			(22)		481	481			
100257045	SUNRISE	FL		11/26/2025		792		(36)			(36)		756	756			
100257046	BLUE RIDGE	GA		11/26/2025		1,790		(51)			(51)		1,739	1,739			
100257047	PORT ARANSAS	TX		11/26/2025		5,668		(168)			(168)		5,500	5,500			
100257048	PINE MOUNTAIN CLUB	CA		11/26/2025		653		(27)			(27)		626	626			
100257049	LAS VEGAS	NV		11/26/2025		838		(33)			(33)		805	805			
100257050	ARLINGTON	TX		11/26/2025		501		(18)			(18)		483	483			
100257051	TEMPE	AZ		11/26/2025		1,556		(47)			(47)		1,509	1,509			
100257052	STATE COLLEGE	PA		11/26/2025		673		(15)			(15)		658	658			
100257053	PHOENIX	AZ		11/26/2025		895		(29)			(29)		866	866			
100257054	YOUNGTOWN	AZ		11/26/2025		815		(21)			(21)		794	794			
100257055	POCONO SUMMIT	PA		11/26/2025		518		(23)			(23)		495	495			
100257056	SUNRIVER	OR		11/26/2025		2,305		(86)			(86)		2,219	2,219			
100257057	CORAL SPRINGS	FL		11/26/2025		1,869		(73)			(73)		1,796	1,796			
100257058	ST. AUGUSTINE	FL		11/26/2025		2,097		(83)			(83)		2,014	2,014			
100257059	LEXINGTON	MI		11/26/2025		586		(26)			(26)		560	560			
100257060	CENTENNIAL	CO		11/26/2025		1,819		(37)			(37)		1,782	1,782			
100257061	BENTONVILLE	AR		11/26/2025		1,060		(29)			(29)		1,031	1,031			
100257062	DECATUR	AL		11/26/2025		571		(26)			(26)		545	545			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257063	ROGERS	AR		11/26/2025		1,138		(32)			(32)		1,106	1,106			
100257064	TAMPA	FL		11/26/2025		2,123		(65)			(65)		2,058	2,058			
100257065	HILTON HEAD ISLAND	SC		11/26/2025		1,423		(55)			(55)		1,368	1,368			
100257066	NORTH LAS VEGAS	NV		11/26/2025		6,390		(43)			(43)		6,347	6,347			
100257067	QUINCY	MA		11/26/2025		1,638		(43)			(43)		1,595	1,595			
100257068	HEBER CITY	UT		11/26/2025		1,730		(46)			(46)		1,684	1,684			
100257069	VALLEJO	CA		11/26/2025		1,249		(59)			(59)		1,190	1,190			
100257070	WAYNESVILLE	NC		11/26/2025		639		(24)			(24)		615	615			
100257071	PAPILLION	NE		11/26/2025		838		(31)			(31)		807	807			
100257072	CAPE CORAL	FL		11/26/2025		901		(24)			(24)		877	877			
100257073	SOUTH LAKE TAHOE	CA		11/26/2025		3,828		(117)			(117)		3,711	3,711			
100257074	TUCSON	AZ		11/26/2025		535		(18)			(18)		517	517			
100257075	SEVIERVILLE	TN		11/26/2025		1,524		(52)			(52)		1,472	1,472			
100257076	DELAWARE	OH		11/26/2025		791		(23)			(23)		768	768			
100257077	PORTLAND	OR		11/26/2025		1,289		(26)			(26)		1,263	1,263			
100257078	JEFFERSON	GA		11/26/2025		928		(43)			(43)		885	885			
100257079	MEMPHIS	TN		11/26/2025		1,079		(46)			(46)		1,033	1,033			
100257080	FAIRPLAY	CO		11/26/2025		2,013		(76)			(76)		1,937	1,937			
100257081	MINERAL BLUFF	GA		11/26/2025		1,063		(36)			(36)		1,027	1,027			
100257082	WILLIAMS	AZ		11/26/2025		1,356		(37)			(37)		1,319	1,319			
100257083	OLD HICKORY	TN		11/26/2025		775		(27)			(27)		748	748			
100257084	GLENDALE	AZ		11/26/2025		1,178		(46)			(46)		1,132	1,132			
100257085	LOUISVILLE	KY		11/26/2025		1,660		(76)			(76)		1,584	1,584			
100257086	POCONO LAKE COOLBAUGH	PA		11/26/2025		617		(26)			(26)		591	591			
100257087	ST. AUGUSTINE	FL		11/26/2025		410		(25)			(25)		385	385			
100257088	BLUFFTON	SC		11/26/2025		864		(16)			(16)		848	848			
100257089	ROY	UT		11/26/2025		1,520		(22)			(22)		1,498	1,498			
100257090	OKLAHOMA CITY	OK		11/26/2025		538		(16)			(16)		522	522			
100257091	BAILEY	CO		11/26/2025		2,106		(66)			(66)		2,040	2,040			
100257092	BROOKLYN	NY		11/26/2025		2,839		(86)			(86)		2,753	2,753			
100257096	KINGSTON	WA		11/26/2025		683		(39)			(39)		644	644			
100257097	LAS VEGAS	NV		11/26/2025		610		(15)			(15)		595	595			
100257102	HIGHLAND MILLS	NY		11/26/2025		1,127		(68)			(68)		1,059	1,059			
100257104	SAINT GEORGE	UT		11/26/2025		475		(33)			(33)		442	442			
100257105	BRIDGEPORT	CT		11/26/2025		201		(14)			(14)		187	187			
100257109	DAYVILLE	CT		11/26/2025		1,164		(80)			(80)		1,084	1,084			
100257125	CRANE	MO		11/26/2025		916		(54)			(54)		862	862			
100257128	MYRTLE BEACH	SC		11/26/2025		245		(17)			(17)		228	228			
100257129	SEABECK	WA		11/26/2025		183		(13)			(13)		170	170			
100257130	GONZALES	LA		11/26/2025		413		(29)			(29)		384	384			
100257132	GLENNVILLE	GA		11/26/2025		1,626		(113)			(113)		1,513	1,513			
100257133	ROANOKE	VA		11/26/2025		314		(22)			(22)		292	292			
100257134	SAN LEANDRO	CA		11/26/2025		1,188		(61)			(61)		1,127	1,127			
100257159	FRANKLINVILLE	NJ		11/26/2025		657		(26)			(26)		631	631			
100257161	YORK	ME		11/26/2025		3,586		(104)			(104)		3,482	3,482			
100257162	MONROE	NC		11/26/2025		796		(28)			(28)		768	768			
100257163	THOMPSONS STATION	TN		11/26/2025		1,144		(15)			(15)		1,129	1,129			
100257164	MCKINNEY	TX		11/26/2025		744		(32)			(32)		712	712			
100257165	CHANDLER	TX		11/26/2025		448		(12)			(12)		436	436			
100257166	JAY	VT		11/26/2025		1,734		(72)			(72)		1,662	1,662			
100257167	FORT PIERCE	FL		11/26/2025		648		(21)			(21)		627	627			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257168	WADDELL	AZ		11/26/2025		848		(22)			(22)		826	826			
100257169	GRANBURY	TX		11/26/2025		588		(5)			(5)		583	583			
100257170	GARNER	NC		11/26/2025		917		1			1		918	918			
100257172	STOCKTON	CA		11/26/2025		351		(6)			(6)		345	345			
100257173	BRIGANTINE	NJ		11/26/2025		834		(29)			(29)		805	805			
100257174	BELMONT	NC		11/26/2025		2,027		(61)			(61)		1,966	1,966			
100257175	DAWSONVILLE	GA		11/26/2025		1,143		77			77		1,220	1,220			
100257176	BEAUMONT	CA		11/26/2025		1,675		(48)			(48)		1,627	1,627			
100257177	CALHOUN	GA		11/26/2025		1,458		(60)			(60)		1,398	1,398			
100257178	BATON ROUGE	LA		11/26/2025		409		(14)			(14)		395	395			
100257179	ROUND ROCK	TX		11/26/2025		653		(31)			(31)		622	622			
100257180	TEMECULA	CA		11/26/2025		1,146		35			35		1,181	1,181			
100257181	WINTER GARDEN	FL		11/26/2025		4,388		(73)			(73)		4,315	4,315			
100257182	PALM DESERT	CA		11/26/2025		2,904		198			198		3,102	3,102			
100257183	THE VILLAGES	FL		11/26/2025		525		(16)			(16)		509	509			
100257185	SALISBURY	NC		11/26/2025		1,948		(6)			(6)		1,942	1,942			
100257186	CORINTH	TX		11/26/2025		1,053		(19)			(19)		1,034	1,034			
100257187	DEARBORN	MI		11/26/2025		525		(9)			(9)		516	516			
100257188	MCKINNEY	TX		11/26/2025		580		(14)			(14)		566	566			
100257189	DUNCAN	SC		11/26/2025		1,034		(61)			(61)		973	973			
100257191	NOKOMIS	FL		11/26/2025		1,296		(20)			(20)		1,276	1,276			
100257192	PORTLAND	OR		11/26/2025		1,278		1			1		1,279	1,279			
100257193	CLERMONT	FL		11/26/2025		567		(19)			(19)		548	548			
100257194	LAVON	TX		11/26/2025		865		(34)			(34)		831	831			
100257195	WASHINGTON	DC		11/26/2025		2,095		(17)			(17)		2,078	2,078			
100257196	LAVON	TX		11/26/2025		537		(11)			(11)		526	526			
100257197	STANLEY	NC		11/26/2025		4,098		17			17		4,115	4,115			
100257198	ANDERSON	SC		11/26/2025		27,380		(918)			(918)		26,462	26,462			
100257199	LAS VEGAS	NV		11/26/2025		468		(11)			(11)		457	457			
100257200	ATLANTA	GA		11/26/2025		217		16			16		233	233			
100257201	LAS VEGAS	NV		11/26/2025		421		12			12		433	433			
100257202	AVE MARIA	FL		11/26/2025		1,136		(15)			(15)		1,121	1,121			
100257203	MYRTLE BEACH	SC		11/26/2025		1,958		(53)			(53)		1,905	1,905			
100257204	KILL DEVIL HILLS	NC		11/26/2025		2,192		162			162		2,354	2,354			
100257205	MADISON	AL		11/26/2025		914		(20)			(20)		894	894			
100257206	CHARLOTTE	NC		11/26/2025		3,999		(114)			(114)		3,885	3,885			
100257207	MANTECA	CA		11/26/2025		948		(30)			(30)		918	918			
100257208	MCKINNEY	TX		11/26/2025		5,875		(170)			(170)		5,705	5,705			
100257209	TEMECULA	CA		11/26/2025		1,153		(17)			(17)		1,136	1,136			
100257210	CALHOUN	GA		11/26/2025		1,431							1,431	1,431			
100257211	FARMINGTON	NM		11/26/2025		589		(8)			(8)		581	581			
100257212	MADILL	OK		11/26/2025		322		(12)			(12)		310	310			
100257213	NORTH HOLLYWOOD	CA		11/26/2025		2,895		(31)			(31)		2,864	2,864			
100257214	DECATUR	GA		11/26/2025		780		(16)			(16)		764	764			
100257215	CARMICHAEL	CA		11/26/2025		1,031		63			63		1,094	1,094			
100257216	COLUMBUS	GA		11/26/2025		765		(31)			(31)		734	734			
100257217	MYRTLE BEACH	SC		11/26/2025		807		(31)			(31)		776	776			
100257218	EUSTIS	FL		11/26/2025		491		(21)			(21)		470	470			
100257219	MONROE	NC		11/26/2025		579		(17)			(17)		562	562			
100257220	NASHVILLE	TN		11/26/2025		910		(26)			(26)		884	884			
100257221	ZEBULON	NC		11/26/2025		2,835		(108)			(108)		2,727	2,727			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257222	NASHVILLE	TN		11/26/2025		939		(15)			(15)		924	924			
100257223	MANTECA	CA		11/26/2025		150,740		943			943		151,683	151,683			
100257225	SAN DIEGO	CA		11/26/2025		6,620		(187)			(187)		6,433	6,433			
100257226	HEMPSTEAD	TX		11/26/2025		1,569		(52)			(52)		1,517	1,517			
100257228	CHARLOTTE	NC		11/26/2025		749		(11)			(11)		738	738			
100257229	MARICOPA	AZ		11/26/2025		857		(29)			(29)		828	828			
100257230	PALM COAST	FL		11/26/2025		968		40			40		1,008	1,008			
100257231	VILLA RICA	GA		11/26/2025		536		(21)			(21)		515	515			
100257232	HAMBURG	NJ		11/26/2025		640		(20)			(20)		620	620			
100257233	ZEBULON	NC		11/26/2025		732		(18)			(18)		714	714			
100257234	MONROE	NC		11/26/2025		738		4			4		742	742			
100257235	WEST VALLEY CITY	UT		11/26/2025		811		(35)			(35)		776	776			
100257236	CLYDE	TX		11/26/2025		830		(24)			(24)		806	806			
100257237	SAGINAW	TX		11/26/2025		584		(10)			(10)		574	574			
100257238	OMAHA	NE		11/26/2025		179		(11)			(11)		168	168			
100257240	FAIRMONT	WV		11/26/2025		176		(11)			(11)		165	165			
100257241	COLUMBUS	OH		11/26/2025		163		(11)			(11)		152	152			
100257246	SPARKS	NV		11/26/2025		420		(18)			(18)		402	402			
100257250	ROSWELL	GA		11/26/2025		572		(38)			(38)		534	534			
100257251	GILROY	CA		11/26/2025		1,665		(75)			(75)		1,590	1,590			
100257253	SANTA MONICA	CA		11/26/2025		1,595		(85)			(85)		1,510	1,510			
100257254	HOLIDAY	FL		11/26/2025		254		(19)			(19)		235	235			
100257258	CUMMING	GA		11/26/2025		1,098		(60)			(60)		1,038	1,038			
100257259	RICHLAND	WA		11/26/2025		281		(14)			(14)		267	267			
100257262	STRAFFORD	NH		11/26/2025		550		(40)			(40)		510	510			
100257263	WINCHESTER	CA		11/26/2025		485		(28)			(28)		457	457			
100257264	CAPE CORAL	FL		11/26/2025		203		(15)			(15)		188	188			
100257265	WALL	NJ		11/26/2025		206		(15)			(15)		191	191			
100257267	LOS ANGELES	CA		11/26/2025		617		(35)			(35)		582	582			
100257270	HAMPTON	GA		11/26/2025		671		(40)			(40)		631	631			
100257274	NAPLES	FL		11/26/2025		106		(8)			(8)		98	98			
100257275	LAS VEGAS	NV		11/26/2025		233		(16)			(16)		217	217			
100257276	PERRIS	CA		11/26/2025		6,777		(497)			(497)		6,280	6,280			
100257277	THE VILLAGES	FL		11/26/2025		185		(12)			(12)		173	173			
100257278	WEST RICHLAND	WA		11/26/2025		2,856		(56)			(56)		2,800	2,800			
100257280	PORT ORANGE	FL		11/26/2025		773		(56)			(56)		717	717			
100257282	PAGOSA SPRINGS	CO		11/26/2025		117		(9)			(9)		108	108			
100257283	GREER	SC		11/26/2025		291		(14)			(14)		277	277			
100257285	CHESTER	NY		11/26/2025		1,768		(75)			(75)		1,693	1,693			
100257287	GAINESVILLE	GA		11/26/2025		857		(45)			(45)		812	812			
100257288	UNION	WA		11/26/2025		215		(11)			(11)		204	204			
100257289	INDIANAPOLIS	IN		11/26/2025		202		(15)			(15)		187	187			
100257290	YOUNG HARRIS	GA		11/26/2025		197		(13)			(13)		184	184			
100257291	WEST SACRAMENTO	CA		11/26/2025		187		(14)			(14)		173	173			
100257292	PRAIRIEVILLE	LA		11/26/2025		532		(39)			(39)		493	493			
100257295	LANETT	AL		11/26/2025		199		(12)			(12)		187	187			
100257296	DECATUR	GA		11/26/2025		718		(50)			(50)		668	668			
100257297	AURORA	CO		11/26/2025		677		(42)			(42)		635	635			
100257299	PEABODY	MA		11/26/2025		458		(26)			(26)		432	432			
100257300	COVINGTON	GA		11/26/2025		259		(19)			(19)		240	240			
100257301	WEST ISLIP	NY		11/26/2025		318		(23)			(23)		295	295			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257302	BELTON	MO		11/26/2025		1,771		(82)			(82)		1,689	1,689			
100257304	OCALA	FL		11/26/2025		392		(24)			(24)		368	368			
100257305	BALLWIN	MO		11/26/2025		974		(48)			(48)		926	926			
100257307	RUSSIAVILLE	IN		11/26/2025		908		(67)			(67)		841	841			
100257308	LOMA LINDA	CA		11/26/2025		163		(12)			(12)		151	151			
100257309	LAS VEGAS	NV		11/26/2025		130		(9)			(9)		121	121			
100257312	TAMPA	FL		11/26/2025		99		(7)			(7)		92	92			
100257313	YUMA	AZ		11/26/2025		280		(16)			(16)		264	264			
100257315	LAKE PEEKSKILL	NY		11/26/2025		5,722		(88)			(88)		5,634	5,634			
100257316	MONROE	WA		11/26/2025		351		(22)			(22)		329	329			
100257319	SANTA FE	NM		11/26/2025		209		(12)			(12)		197	197			
100257320	SOUTH BEND	IN		11/26/2025		225		(16)			(16)		209	209			
100257321	MELBOURNE	FL		11/26/2025		298		(20)			(20)		278	278			
100257322	TUCKERTON	NJ		11/26/2025		272		(20)			(20)		252	252			
100257323	PALMDALE	CA		11/26/2025		690		(35)			(35)		655	655			
100257324	DAYTON	OH		11/26/2025		799		(31)			(31)		768	768			
100257326	FAIRFIELD	CA		11/26/2025		141		(8)			(8)		133	133			
100257327	SANTA MARIA	CA		11/26/2025		331		(15)			(15)		316	316			
100257328	SAN DIEGO	CA		11/26/2025		1,291		(51)			(51)		1,240	1,240			
100257329	MONROE TOWNSHIP	NJ		11/26/2025		1,898		(19)			(19)		1,879	1,879			
100257330	EASLEY	SC		11/26/2025		282		(20)			(20)		262	262			
100257331	FAIRFIELD	CA		11/26/2025		127		(8)			(8)		119	119			
100257335	ABERDEEN	WA		11/26/2025		190		(14)			(14)		176	176			
100257336	SOUTH CHESTERFIELD	VA		11/26/2025		212		(15)			(15)		197	197			
100257337	DETROIT	MI		11/26/2025		383		(23)			(23)		360	360			
100257340	PIONEER	CA		11/26/2025		67		(5)			(5)		62	62			
100257341	PHOENIX	AZ		11/26/2025		597		(41)			(41)		556	556			
100257342	COSTA MESA	CA		11/26/2025		1,054		(34)			(34)		1,020	1,020			
100257343	RIDGEFIELD	WA		11/26/2025		421		(23)			(23)		398	398			
100257344	OROVILLE	CA		11/26/2025		197		(14)			(14)		183	183			
100257345	TWIN LAKES	WI		11/26/2025		229		(14)			(14)		215	215			
100257346	ELGIN	IL		11/26/2025		396		(29)			(29)		367	367			
100257347	POUGHKEEPSIE	NY		11/26/2025		226		(17)			(17)		209	209			
100257352	KANSAS CITY	MO		11/26/2025		242		(18)			(18)		224	224			
100257353	DUBLIN	CA		11/26/2025		890		(62)			(62)		828	828			
100257354	PHOENIX	AZ		11/26/2025		506		(37)			(37)		469	469			
100257356	UPLAND	CA		11/26/2025		1,634		(81)			(81)		1,553	1,553			
100257357	INVERNESS	FL		11/26/2025		76		(6)			(6)		70	70			
100257359	SPRING VALLEY	CA		11/26/2025		441		(27)			(27)		414	414			
100257360	MYRTLE BEACH	SC		11/26/2025		171		(13)			(13)		158	158			
100257362	KEARNS	UT		11/26/2025		581		(21)			(21)		560	560			
100257363	HOPEWELL JUNCTION	NY		11/26/2025		1,106		(65)			(65)		1,041	1,041			
100257364	PROVO	UT		11/26/2025		655		(23)			(23)		632	632			
100257366	WEST BEND	WI		11/26/2025		2,256		(96)			(96)		2,160	2,160			
100257368	STOCKTON	CA		11/26/2025		269		(8)			(8)		261	261			
100257369	DOUGLASVILLE	GA		11/26/2025		202		(14)			(14)		188	188			
100257370	POINCIANA	FL		11/26/2025		630		(25)			(25)		605	605			
100257371	APPLE VALLEY	CA		11/26/2025		531		(32)			(32)		499	499			
100257372	EAST HARTFORD	CT		11/26/2025		141		(10)			(10)		131	131			
100257375	YORKTOWN HEIGHTS	NY		11/26/2025		5,484		(236)			(236)		5,248	5,248			
100257376	BLANCHESTER	OH		11/26/2025		278		(20)			(20)		258	258			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257377	LAWRENCEVILLE	GA		11/26/2025		64		(5)			(5)		59	59			
100257381	DRACUT	MA		11/26/2025		689		(24)			(24)		665	665			
100257383	SAN DIEGO	CA		11/26/2025		292		(20)			(20)		272	272			
100257385	SALEM	OR		11/26/2025		427		(27)			(27)		400	400			
100257387	FREEHOLD	NJ		11/26/2025		1,249		(56)			(56)		1,193	1,193			
100257388	WOODSTOCK	GA		11/26/2025		463		(21)			(21)		442	442			
100257389	CARLTON	GA		11/26/2025		855		(62)			(62)		793	793			
100257390	POOLER	GA		11/26/2025		833		(54)			(54)		779	779			
100257392	BOULDER	CO		11/26/2025		947		(24)			(24)		923	923			
100257393	ORANGE	MA		11/26/2025		643		(17)			(17)		626	626			
100257394	CHESAPEAKE	VA		11/26/2025		1,236		(35)			(35)		1,201	1,201			
100257395	LOS ANGELES	CA		11/26/2025		812		(31)			(31)		781	781			
100257399	GILBERT	AZ		11/26/2025		899		(25)			(25)		874	874			
100257402	CARMICHAEL	CA		11/26/2025		461		(22)			(22)		439	439			
100257403	ELYRIA	OH		11/26/2025		513		(27)			(27)		486	486			
100257405	PLAINVILLE	MA		11/26/2025		1,197		(55)			(55)		1,142	1,142			
100257406	MILLCREEK	UT		11/26/2025		1,269		(61)			(61)		1,208	1,208			
100257407	BASSETT	VA		11/26/2025		334		(17)			(17)		317	317			
100257408	PUTNAM	CT		11/26/2025		206		(13)			(13)		193	193			
100257409	PEORIA	AZ		11/26/2025		194		(10)			(10)		184	184			
100257411	MELBOURNE	FL		11/26/2025		1,544		(71)			(71)		1,473	1,473			
100257412	LENEXA	KS		11/26/2025		349		(20)			(20)		329	329			
100257413	CUMMING	GA		11/26/2025		591		(43)			(43)		548	548			
100257414	EUGENE	OR		11/26/2025		884		(55)			(55)		829	829			
100257415	GLENDORA	CA		11/26/2025		4,703		(155)			(155)		4,548	4,548			
100257416	GREENBACKVILLE	VA		11/26/2025		272		(14)			(14)		258	258			
100257417	POWDER SPRINGS	GA		11/26/2025		2,012		(81)			(81)		1,931	1,931			
100257418	RAYTOWN	MO		11/26/2025		181		(13)			(13)		168	168			
100257420	MONTCLAIR	NJ		11/26/2025		1,132		(21)			(21)		1,111	1,111			
100257421	RICHLAND	WA		11/26/2025		707		(31)			(31)		676	676			
100257423	VAIL	AZ		11/26/2025		655		(38)			(38)		617	617			
100257424	OLD BRIDGE	NJ		11/26/2025		273		(20)			(20)		253	253			
100257427	MORRISTOWN	NJ		11/26/2025		649		(29)			(29)		620	620			
100257429	BESSEMER	AL		11/26/2025		449		(28)			(28)		421	421			
100257430	FRESNO	CA		11/26/2025		2,419		(130)			(130)		2,289	2,289			
100257431	NORTH LAS VEGAS	NV		11/26/2025		148		(11)			(11)		137	137			
100257432	HAYSVILLE	KS		11/26/2025		765		(43)			(43)		722	722			
100257433	GRAND TERRACE	CA		11/26/2025		881		(23)			(23)		858	858			
100257434	STURGEON BAY	WI		11/26/2025		224		(16)			(16)		208	208			
100257435	MILTON	FL		11/26/2025		150		(8)			(8)		142	142			
100257436	HOWELL	NJ		11/26/2025		95		(7)			(7)		88	88			
100257437	BARNEGAT	NJ		11/26/2025		203		(15)			(15)		188	188			
100257440	GREAT FALLS	MT		11/26/2025		883		(76)			(76)		807	807			
100257441	EASTON	CT		11/26/2025		902		(64)			(64)		838	838			
100257443	CORAL GABLES	FL		11/26/2025		1,181		(46)			(46)		1,135	1,135			
100257444	AURORA	CO		11/26/2025		1,208		(78)			(78)		1,130	1,130			
100257446	ENUMCLAW	WA		11/26/2025		936		(43)			(43)		893	893			
100257452	HAYDEN	ID		11/26/2025		236		(17)			(17)		219	219			
100257453	MANSFIELD	MA		11/26/2025		577		(33)			(33)		544	544			
100257454	SAINT JOHNS	MI		11/26/2025		212		(15)			(15)		197	197			
100257455	BIRMINGHAM	MI		11/26/2025		524		(38)			(38)		486	486			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257457	VANCOUVER	WA		11/26/2025		752		(44)			(44)		708	708			
100257458	POLSON	MT		11/26/2025		974		(12)			(12)		962	962			
100257459	LAS VEGAS	NV		11/26/2025		194		(14)			(14)		180	180			
100257460	CHANDLER	AZ		11/26/2025		263		(19)			(19)		244	244			
100257462	TAUNTON	MA		11/26/2025		449		(18)			(18)		431	431			
100257464	DANBURY	CT		11/26/2025		875		(59)			(59)		816	816			
100257467	OAKDALE	LA		11/26/2025		466		(34)			(34)		432	432			
100257468	PECULIAR	MO		11/26/2025		472		(32)			(32)		440	440			
100257469	SUWANEE	GA		11/26/2025		605		(38)			(38)		567	567			
100257470	FARMINGTON HILLS	MI		11/26/2025		833		(43)			(43)		790	790			
100257471	FISHS EDDY	NY		11/26/2025		637		(11)			(11)		626	626			
100257473	SEVILLE	OH		11/26/2025		193		(14)			(14)		179	179			
100257474	HARBOR BEACH	MI		11/26/2025		23,091		(1,171)			(1,171)		21,920	21,920			
100257475	RIVERSIDE	CA		11/26/2025		615		(14)			(14)		601	601			
100257476	BATON ROUGE	LA		11/26/2025		408		(27)			(27)		381	381			
100257477	DELANO	CA		11/26/2025		315		(22)			(22)		293	293			
100257479	CINCINNATI	OH		11/26/2025		52		(4)			(4)		48	48			
100257480	MOUNT VERNON	WA		11/26/2025		2,045		(94)			(94)		1,951	1,951			
100257481	SIMPSONVILLE	SC		11/26/2025		757		(48)			(48)		709	709			
100257482	VIRGINIA BEACH	VA		11/26/2025		653		(37)			(37)		616	616			
100257483	MODESTO	CA		11/26/2025		556		(40)			(40)		516	516			
100257485	LUTZ	FL		11/26/2025		242		(17)			(17)		225	225			
100257487	WAIPAHU	HI		11/26/2025		873		(44)			(44)		829	829			
100257489	CRAWFORD	GA		11/26/2025		197		(14)			(14)		183	183			
100257490	NORTH CHESTERFIELD	VA		11/26/2025		232		(17)			(17)		215	215			
100257491	CHERRY VALLEY	CA		11/26/2025		176		(13)			(13)		163	163			
100257493	LEBANON	OH		11/26/2025		675		(24)			(24)		651	651			
100257494	FLORENCE	AZ		11/26/2025		41		(3)			(3)		38	38			
100257495	COLORADO SPRINGS	CO		11/26/2025		184		(13)			(13)		171	171			
100257497	SAN LEANDRO	CA		11/26/2025		295		(19)			(19)		276	276			
100257498	CHESTER	VA		11/26/2025		181		(13)			(13)		168	168			
100257499	CONYERS	GA		11/26/2025		210		(15)			(15)		195	195			
100257500	SWARTZ CREEK	MI		11/26/2025		211		(14)			(14)		197	197			
100257501	VANCOUVER	WA		11/26/2025		638		(31)			(31)		607	607			
100257502	WHEATLAND	WY		11/26/2025		453		(33)			(33)		420	420			
100257503	JOHNS ISLAND	SC		11/26/2025		689		(50)			(50)		639	639			
100257504	SPARKS	NV		11/26/2025		519		(34)			(34)		485	485			
100257505	PARKER	CO		11/26/2025		248		(17)			(17)		231	231			
100257506	NORTH GROSVENORDALE	CT		11/26/2025		510		(28)			(28)		482	482			
100257508	DIVERNON	IL		11/26/2025		217		(16)			(16)		201	201			
100257509	TRENTON	NJ		11/26/2025		187		(14)			(14)		173	173			
100257510	DECATUR	AL		11/26/2025		195		(14)			(14)		181	181			
100257511	GALION	OH		11/26/2025		55		(4)			(4)		51	51			
100257512	WOODSTOCK	GA		11/26/2025		562		(32)			(32)		530	530			
100257514	DEPOE BAY	OR		11/26/2025		187		(14)			(14)		173	173			
100257516	HAYWARD	CA		11/26/2025		191		(12)			(12)		179	179			
100257517	GREELEY	CO		11/26/2025		613		(42)			(42)		571	571			
100257519	LEE	NH		11/26/2025		374		(23)			(23)		351	351			
100257521	CORTEZ	CO		11/26/2025		371		(25)			(25)		346	346			
100257522	DENVILLE	NJ		11/26/2025		1,287		(42)			(42)		1,245	1,245			
100257524	QUINCY	MA		11/26/2025		706		(32)			(32)		674	674			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257525	TRACY	CA		11/26/2025		1,833		(50)			(50)		1,783	1,783			
100257528	REEDLEY	CA		11/26/2025		434		(26)			(26)		408	408			
100257529	TAUNTON	MA		11/26/2025		92,415		(6,293)			(6,293)		86,122	86,122			
100257530	PROVIDENCE	RI		11/26/2025		316		(6)			(6)		310	310			
100257531	SANTA MARGARITA	CA		11/26/2025		659		(30)			(30)		629	629			
100257532	LAS VEGAS	NV		11/26/2025		171		(12)			(12)		159	159			
100257533	ATKINSON	NH		11/26/2025		1,508		(110)			(110)		1,398	1,398			
100257543	BILLERICA	MA		11/26/2025		1,578		(41)			(41)		1,537	1,537			
100257544	WEST PALM BEACH	FL		11/26/2025		397		(27)			(27)		370	370			
100257545	MAGNOLIA	DE		11/26/2025		546		(14)			(14)		532	532			
100257546	SALT LAKE CITY	UT		11/26/2025		564		(38)			(38)		526	526			
100257547	COVINGTON	GA		11/26/2025		192		(14)			(14)		178	178			
100257549	PRESCOTT VALLEY	AZ		11/26/2025		69		(5)			(5)		64	64			
100257550	FREDERICKSBURG	VA		11/26/2025		134		(10)			(10)		124	124			
100257551	NORTH CHESTERFIELD	VA		11/26/2025		470		(29)			(29)		441	441			
100257552	ELMER	NJ		11/26/2025		525		(35)			(35)		490	490			
100257554	TOCCOA	GA		11/26/2025		425		(30)			(30)		395	395			
100257555	NORWELL	MA		11/26/2025		2,490		(56)			(56)		2,434	2,434			
100257557	TABERNACLE	NJ		11/26/2025		574		(33)			(33)		541	541			
100257559	MANCHESTER TOWNSHIP	NJ		11/26/2025		601		(32)			(32)		569	569			
100257561	SAINT GEORGE	UT		11/26/2025		6,924		(345)			(345)		6,579	6,579			
100257563	GROTON	MA		11/26/2025		431		(25)			(25)		406	406			
100257564	SAINT CLOUD	FL		11/26/2025		205		(14)			(14)		191	191			
100257565	JEFFERSON VALLEY	NY		11/26/2025		885		(51)			(51)		834	834			
100257566	FULLERTON	CA		11/26/2025		415		(28)			(28)		387	387			
100257567	HOWARD BEACH	NY		11/26/2025		514		(26)			(26)		488	488			
100257569	PRATTVILLE	AL		11/26/2025		328		(24)			(24)		304	304			
100257570	SARASOTA	FL		11/26/2025		192		(11)			(11)		181	181			
100257573	DESLOGE	MO		11/26/2025		292		(21)			(21)		271	271			
100257574	OGDEN	UT		11/26/2025		366		(11)			(11)		355	355			
100257575	PORTSMOUTH	VA		11/26/2025		225		(13)			(13)		212	212			
100257576	NELSON	GA		11/26/2025		2,902		(182)			(182)		2,720	2,720			
100257577	BEND	OR		11/26/2025		284		(21)			(21)		263	263			
100257579	BIG LAKE	MN		11/26/2025		311		(22)			(22)		289	289			
100257580	DOVER	DE		11/26/2025		426		(31)			(31)		395	395			
100257582	HOMER GLEN	IL		11/26/2025		561		(34)			(34)		527	527			
100257583	WALTHAM	MN		11/26/2025		375		(22)			(22)		353	353			
100257584	LAS VEGAS	NV		11/26/2025		162		(12)			(12)		150	150			
100257586	KANSAS CITY	MO		11/26/2025		65		(5)			(5)		60	60			
100257588	JOHNSTON	RI		11/26/2025		696		(31)			(31)		665	665			
100257589	ARUNDEL	ME		11/26/2025		216		(12)			(12)		204	204			
100257590	ORLANDO	FL		11/26/2025		318		(23)			(23)		295	295			
100257591	ALBUQUERQUE	NM		11/26/2025		347		(25)			(25)		322	322			
100257592	ATLANTA	GA		11/26/2025		318		(20)			(20)		298	298			
100257593	POMONA	CA		11/26/2025		1,172		(55)			(55)		1,117	1,117			
100257594	GILBERT	AZ		11/26/2025		466		(26)			(26)		440	440			
100257595	WISCONSIN RAPIDS	WI		11/26/2025		370		(27)			(27)		343	343			
100257598	JACKSONVILLE	FL		11/26/2025		1,636		(92)			(92)		1,544	1,544			
100257599	BANNING	CA		11/26/2025		251		(17)			(17)		234	234			
100257601	COVINGTON	LA		11/26/2025		53		(4)			(4)		49	49			
100257602	SAN CLEMENTE	CA		11/26/2025		3,540		(63)			(63)		3,477	3,477			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257603	EUSTIS	FL		11/26/2025		492		(34)			(34)		458	458			
100257606	CHANDLER	AZ		11/26/2025		117		(9)			(9)		108	108			
100257607	MANCHESTER	NJ		11/26/2025		284		(21)			(21)		263	263			
100257608	SAYREVILLE	NJ		11/26/2025		446		(32)			(32)		414	414			
100257610	BRUNSWICK	OH		11/26/2025		487		(28)			(28)		459	459			
100257611	HAMPTON	VA		11/26/2025		301		(22)			(22)		279	279			
100257612	MESA	AZ		11/26/2025		923		(12)			(12)		911	911			
100257613	UNION BEACH	NJ		11/26/2025		4,053		(110)			(110)		3,943	3,943			
100257614	WEBSTER	NY		11/26/2025		1,193		(54)			(54)		1,139	1,139			
100257615	LAS VEGAS	NV		11/26/2025		275		(20)			(20)		255	255			
100257616	LOS ANGELES	CA		11/26/2025		1,697		(53)			(53)		1,644	1,644			
100257618	GRAYSON	GA		11/26/2025		305		(22)			(22)		283	283			
100257620	BROCKTON	MA		11/26/2025		351		(20)			(20)		331	331			
100257621	ORANGE	NJ		11/26/2025		306		(22)			(22)		284	284			
100257627	DILLONVALE	OH		11/26/2025		2,810		(109)			(109)		2,701	2,701			
100257628	CANTON	CT		11/26/2025		332		(24)			(24)		308	308			
100257629	NORFOLK	VA		11/26/2025		575		(36)			(36)		539	539			
100257630	ATLANTA	GA		11/26/2025		3,942		(220)			(220)		3,722	3,722			
100257632	HEPHZIBAH	GA		11/26/2025		337		(24)			(24)		313	313			
100257633	PORTSMOUTH	VA		11/26/2025		150		(11)			(11)		139	139			
100257634	ELKO	NV		11/26/2025		133		(10)			(10)		123	123			
100257635	LONGS	SC		11/26/2025		178		(12)			(12)		166	166			
100257637	EAST MEADOW	NY		11/26/2025		3,306		(120)			(120)		3,186	3,186			
100257640	PAINESVILLE	OH		11/26/2025		904		(55)			(55)		849	849			
100257641	LAUREL HILL	FL		11/26/2025		338		(22)			(22)		316	316			
100257643	MINNETONKA	MN		11/26/2025		1,620		(72)			(72)		1,548	1,548			
100257647	PLEASANT HILL	MO		11/26/2025		381		(28)			(28)		353	353			
100257648	ASHLAND	OR		11/26/2025		955		(48)			(48)		907	907			
100257650	GERMANTOWN HILLS	IL		11/26/2025		891		(32)			(32)		859	859			
100257651	GREENLAWN	NY		11/26/2025		2,484		(82)			(82)		2,402	2,402			
100257653	FALLING WATERS	WV		11/26/2025		140		(10)			(10)		130	130			
100257654	CORONA	CA		11/26/2025		617		(16)			(16)		601	601			
100257655	HENDERSON	NV		11/26/2025		983		(48)			(48)		935	935			
100257656	ROBERTS	WI		11/26/2025		349		(26)			(26)		323	323			
100257657	ALTAMONT	NY		11/26/2025		619		(36)			(36)		583	583			
100257659	OAKLEY	CA		11/26/2025		292		(21)			(21)		271	271			
100257660	KENNESAW	GA		11/26/2025		287		(20)			(20)		267	267			
100257662	FRANKLIN	ID		11/26/2025		67		(5)			(5)		62	62			
100257663	PARKER	AZ		11/26/2025		1,520		(79)			(79)		1,441	1,441			
100257664	WINTER HAVEN	FL		11/26/2025		354		(21)			(21)		333	333			
100257665	ALBUQUERQUE	NM		11/26/2025		467		(34)			(34)		433	433			
100257666	ATHOL	MA		11/26/2025		1,479		(28)			(28)		1,451	1,451			
100257667	COLUMBUS	OH		11/26/2025		293		(21)			(21)		272	272			
100257670	TORRINGTON	CT		11/26/2025		610		(42)			(42)		568	568			
100257671	GALLOWAY	OH		11/26/2025		473		(29)			(29)		444	444			
100257672	SUWANEE	GA		11/26/2025		397		(24)			(24)		373	373			
100257673	BRENTWOOD	NH		11/26/2025		1,174		(42)			(42)		1,132	1,132			
100257674	THORNTON	CO		11/26/2025		349		(25)			(25)		324	324			
100257675	ATLANTA	GA		11/26/2025		4,650		(338)			(338)		4,312	4,312			
100257676	CARSON	CA		11/26/2025		1,119		(78)			(78)		1,041	1,041			
100257677	LATHROP	CA		11/26/2025		886		(28)			(28)		858	858			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257680	BROOKLYN	NY		11/26/2025		465		(23)			(23)		442	442			
100257681	ROCK HILL	SC		11/26/2025		254		(15)			(15)		239	239			
100257682	SHELTON	CT		11/26/2025		910		(62)			(62)		848	848			
100257683	WILDOMAR	CA		11/26/2025		241		(10)			(10)		231	231			
100257684	WATERTOWN	WI		11/26/2025		617		(16)			(16)		601	601			
100257688	LAS VEGAS	NV		11/26/2025		574		(27)			(27)		547	547			
100257689	SAUGUS	MA		11/26/2025		220		(14)			(14)		206	206			
100257690	CORONA	CA		11/26/2025		2,482		(41)			(41)		2,441	2,441			
100257692	ENUMCLAW	WA		11/26/2025		855		(31)			(31)		824	824			
100257695	FORT PIERCE	FL		11/26/2025		857		(45)			(45)		812	812			
100257696	DAYTON	OH		11/26/2025		170		(12)			(12)		158	158			
100257698	CARLSBAD	NM		11/26/2025		786		(23)			(23)		763	763			
100257699	LANCASTER	SC		11/26/2025		264		(19)			(19)		245	245			
100257702	BRIGHTON	CO		11/26/2025		237		(17)			(17)		220	220			
100257704	SAN BERNARDINO	CA		11/26/2025		262		(19)			(19)		243	243			
100257705	SAYVILLE	NY		11/26/2025		760		(38)			(38)		722	722			
100257706	LAS CRUCES	NM		11/26/2025		440		(25)			(25)		415	415			
100257707	BURLINGTON	WA		11/26/2025		407		(22)			(22)		385	385			
100257708	WENONAH	NJ		11/26/2025		603		(41)			(41)		562	562			
100257709	YAKIMA	WA		11/26/2025		1,675		(48)			(48)		1,627	1,627			
100257710	REDDING	CT		11/26/2025		656		(28)			(28)		628	628			
100257713	LAWRENCEVILLE	GA		11/26/2025		258		(19)			(19)		239	239			
100257714	LAFAYETTE	OR		11/26/2025		764		(54)			(54)		710	710			
100257715	RIVERTON	UT		11/26/2025		992		(55)			(55)		937	937			
100257717	LAYTON	UT		11/26/2025		857		(45)			(45)		812	812			
100257719	SAN PEDRO	CA		11/26/2025		1,477		(62)			(62)		1,415	1,415			
100257720	SURPRISE	AZ		11/26/2025		442		(29)			(29)		413	413			
100257721	OWASSO	OK		11/26/2025		217		(16)			(16)		201	201			
100257722	FRESNO	CA		11/26/2025		463		(27)			(27)		436	436			
100257723	HAMPTON BAYS	NY		11/26/2025		557		(40)			(40)		517	517			
100257726	SAINT CHARLES	MO		11/26/2025		526		(32)			(32)		494	494			
100257728	MIDDLETOWN	VA		11/26/2025		195		(14)			(14)		181	181			
100257729	OLYMPIA	WA		11/26/2025		448		(24)			(24)		424	424			
100257730	JOHN DAY	OR		11/26/2025		898		(49)			(49)		849	849			
100257731	HADDONFIELD	NJ		11/26/2025		2,521		(52)			(52)		2,469	2,469			
100257733	SIDNEY	OH		11/26/2025		246		(18)			(18)		228	228			
100257734	LANCASTER	SC		11/26/2025		321		(20)			(20)		301	301			
100257735	CANTON	GA		11/26/2025		360		(24)			(24)		336	336			
100257736	POST FALLS	ID		11/26/2025		342		(25)			(25)		317	317			
100257737	NORWALK	CA		11/26/2025		2,084		(94)			(94)		1,990	1,990			
100257738	SHERIDAN	NY		11/26/2025		250		(18)			(18)		232	232			
100257739	FAIRBANKS	AK		11/26/2025		627		(19)			(19)		608	608			
100257740	NAMPA	ID		11/26/2025		154		(11)			(11)		143	143			
100257741	PHOENIX	AZ		11/26/2025		486		(36)			(36)		450	450			
100257742	DENVER	CO		11/26/2025		1,560		(68)			(68)		1,492	1,492			
100257743	HOLDEN	MA		11/26/2025		690		(27)			(27)		663	663			
100257744	BIRD ISLAND	MN		11/26/2025		393		(27)			(27)		366	366			
100257746	TOOELE	UT		11/26/2025		578		(42)			(42)		536	536			
100257747	BRONX	NY		11/26/2025		857		(63)			(63)		794	794			
100257748	MAPLE GROVE	MN		11/26/2025		754		(40)			(40)		714	714			
100257749	DRACUT	MA		11/26/2025		818		(21)			(21)		797	797			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257750	WAUKEE	IA		11/26/2025		434		(32)			(32)		402	402			
100257751	MABLETON	GA		11/26/2025		609		(35)			(35)		574	574			
100257752	WAYLAND	MA		11/26/2025		2,540		(71)			(71)		2,469	2,469			
100257753	N LAS VEGAS	NV		11/26/2025		307		(22)			(22)		285	285			
100257754	FORT LAUDERDALE	FL		11/26/2025		510		(34)			(34)		476	476			
100257755	WEST NYACK	NY		11/26/2025		910		(44)			(44)		866	866			
100257756	CHULA VISTA	CA		11/26/2025		1,073		(47)			(47)		1,026	1,026			
100257759	RIALTO	CA		11/26/2025		320		(23)			(23)		297	297			
100257761	WATERTOWN	WI		11/26/2025		486		(34)			(34)		452	452			
100257764	HERRIN	IL		11/26/2025		347		(25)			(25)		322	322			
100257765	TOMS RIVER	NJ		11/26/2025		218		(15)			(15)		203	203			
100257767	VAN NUYS	CA		11/26/2025		2,713		(65)			(65)		2,648	2,648			
100257768	MORENO VALLEY	CA		11/26/2025		749		(43)			(43)		706	706			
100257771	HOLLYWOOD	FL		11/26/2025		507		(67)			(67)		440	440			
100257772	OCEANSIDE	CA		11/26/2025		631		(30)			(30)		601	601			
100257773	ROCKLIN	CA		11/26/2025		592		(26)			(26)		566	566			
100257774	FLORENCE	AZ		11/26/2025		572		(27)			(27)		545	545			
100257775	CLOSTER	NJ		11/26/2025		1,932		(57)			(57)		1,875	1,875			
100257776	BUFFALO GROVE	IL		11/26/2025		386		(16)			(16)		370	370			
100257777	BRADENTON	FL		11/26/2025		1,326		(43)			(43)		1,283	1,283			
100257778	SUMMERVILLE	SC		11/26/2025		1,132		(53)			(53)		1,079	1,079			
100257780	SAN MATEO	CA		11/26/2025		1,695		(94)			(94)		1,601	1,601			
100257782	FRANKFORT	KY		11/26/2025		94		(7)			(7)		87	87			
100257783	CHICAGO	IL		11/26/2025		887		(36)			(36)		851	851			
100257784	MALDEN	MA		11/26/2025		324		(17)			(17)		307	307			
100257785	JERSEY CITY	NJ		11/26/2025		159		(12)			(12)		147	147			
100257786	LINCOLN	CA		11/26/2025		1,001		(33)			(33)		968	968			
100257787	LOS BANOS	CA		11/26/2025		392		(19)			(19)		373	373			
100257788	DACULA	GA		11/26/2025		126		(9)			(9)		117	117			
100257789	YUMA	AZ		11/26/2025		432		(22)			(22)		410	410			
100257790	WEST PLAINS	MO		11/26/2025		246		(18)			(18)		228	228			
100257791	LEBANON	IN		11/26/2025		367		(26)			(26)		341	341			
100257793	CANTON	GA		11/26/2025		566		(27)			(27)		539	539			
100257794	COLORADO SPRINGS	CO		11/26/2025		588		(32)			(32)		556	556			
100257795	DAWSONVILLE	GA		11/26/2025		3,505		(192)			(192)		3,313	3,313			
100257796	WAPPINGERS FALLS	NY		11/26/2025		2,721		(199)			(199)		2,522	2,522			
100257797	NEWPORT	RI		11/26/2025		1,372		(23)			(23)		1,349	1,349			
100257799	DAVISON	MI		11/26/2025		609		(37)			(37)		572	572			
100257800	CHINO HILLS	CA		11/26/2025		493		(32)			(32)		461	461			
100257801	WARROAD	MN		11/26/2025		1,298		(62)			(62)		1,236	1,236			
100257803	PORT CHARLOTTE	FL		11/26/2025		545		(39)			(39)		506	506			
100257805	NOBLESVILLE	IN		11/26/2025		385		(25)			(25)		360	360			
100257806	CARP LAKE	MI		11/26/2025		123		(9)			(9)		114	114			
100257808	WARWICK	RI		11/26/2025		170		(12)			(12)		158	158			
100257809	CARMICHAEL	CA		11/26/2025		310		(13)			(13)		297	297			
100257810	BELMONT	CA		11/26/2025		3,244		(118)			(118)		3,126	3,126			
100257811	WHITTIER	CA		11/26/2025		621		(20)			(20)		601	601			
100257813	SPRING CREEK	NV		11/26/2025		269		(20)			(20)		249	249			
100257814	SECAUCUS	NJ		11/26/2025		354		(26)			(26)		328	328			
100257815	WESTMINSTER	SC		11/26/2025		481		(33)			(33)		448	448			
100257817	LAKE WORTH	FL		11/26/2025		3,614		(261)			(261)		3,353	3,353			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257818	EUGENE	OR		11/26/2025		275		(20)			(20)		255	255			
100257820	HUNTSVILLE	AL		11/26/2025		98		(7)			(7)		91	91			
100257821	ROANOKE	VA		11/26/2025		244		(18)			(18)		226	226			
100257822	CAPE MAY CH	NJ		11/26/2025		411		(27)			(27)		384	384			
100257824	FLORISSANT	CO		11/26/2025		619		(18)			(18)		601	601			
100257825	FERNLEY	NV		11/26/2025		343		(18)			(18)		325	325			
100257826	MIAMI	FL		11/26/2025		1,558		(17)			(17)		1,541	1,541			
100257827	LAKE HAVASU CITY	AZ		11/26/2025		649		(32)			(32)		617	617			
100257828	FONTANA	CA		11/26/2025		591		(25)			(25)		566	566			
100257829	CLERMONT	FL		11/26/2025		2,047		(88)			(88)		1,959	1,959			
100257830	MESA	AZ		11/26/2025		886		(45)			(45)		841	841			
100257831	BATESBURG	SC		11/26/2025		1,715		(52)			(52)		1,663	1,663			
100257832	LAS VEGAS	NV		11/26/2025		601		(27)			(27)		574	574			
100257833	GLASTONBURY	CT		11/26/2025		343		(23)			(23)		320	320			
100257834	MADISON	GA		11/26/2025		338		(25)			(25)		313	313			
100257837	TROY	IL		11/26/2025		2,041		(73)			(73)		1,968	1,968			
100257838	AKRON	OH		11/26/2025		239		(17)			(17)		222	222			
100257840	SPRINGDALE	AR		11/26/2025		1,473		(58)			(58)		1,415	1,415			
100257841	LAS CRUCES	NM		11/26/2025		170		(12)			(12)		158	158			
100257843	BAY SHORE	NY		11/26/2025		233		(17)			(17)		216	216			
100257847	SAVANNAH	GA		11/26/2025		187		(14)			(14)		173	173			
100257853	LAWRENCEVILLE	GA		11/26/2025		698		(49)			(49)		649	649			
100257854	CHESAPEAKE	VA		11/26/2025		171		(12)			(12)		159	159			
100257856	WOODBRIDGE	VA		11/26/2025		5,690		(339)			(339)		5,351	5,351			
100257857	MAGNOLIA SPRINGS	AL		11/26/2025		2,856		(102)			(102)		2,754	2,754			
100257858	REGINA	NM		11/26/2025		141		(10)			(10)		131	131			
100257859	SAN DIEGO	CA		11/26/2025		275		(20)			(20)		255	255			
100257861	JUNCTION CITY	OR		11/26/2025		327		(24)			(24)		303	303			
100257862	SAN TAN VALLEY	AZ		11/26/2025		804		(39)			(39)		765	765			
100257863	LANSING	IL		11/26/2025		267		(19)			(19)		248	248			
100257864	WINCHESTER	VA		11/26/2025		256		(19)			(19)		237	237			
100257865	STONE MOUNTAIN	GA		11/26/2025		404		(29)			(29)		375	375			
100257866	ANTHEM	AZ		11/26/2025		690		(15)			(15)		675	675			
100257867	IDAHO FALLS	ID		11/26/2025		605		(44)			(44)		561	561			
100257869	WILLIAMS	AZ		11/26/2025		553		(19)			(19)		534	534			
100257870	ADRIAN	MI		11/26/2025		65		(5)			(5)		60	60			
100257871	BEDFORD	VA		11/26/2025		180		(13)			(13)		167	167			
100257872	SPRINGBORO	OH		11/26/2025		2,069		(150)			(150)		1,919	1,919			
100257873	WEST COVINA	CA		11/26/2025		230		(11)			(11)		219	219			
100257874	HOOVER	AL		11/26/2025		220		(14)			(14)		206	206			
100257877	BEATRICE	NE		11/26/2025		708		(50)			(50)		658	658			
100257878	COMMERCE CITY	CO		11/26/2025		546		(40)			(40)		506	506			
100257881	SAN DIEGO	CA		11/26/2025		2,762		(85)			(85)		2,677	2,677			
100257882	KALISPELL	MT		11/26/2025		176		(13)			(13)		163	163			
100257884	INDIO	CA		11/26/2025		377		(26)			(26)		351	351			
100257885	COUPEVILLE	WA		11/26/2025		179		(13)			(13)		166	166			
100257886	BRISTOL	VA		11/26/2025		606		(38)			(38)		568	568			
100257888	WINNETKA	IL		11/26/2025		732		(47)			(47)		685	685			
100257892	DESERT HOT SPRINGS	CA		11/26/2025		524		(35)			(35)		489	489			
100257893	LAS VEGAS	NV		11/26/2025		194		(13)			(13)		181	181			
100257897	BELOIT	WI		11/26/2025		183		(12)			(12)		171	171			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257898	STOCKTON	CA		11/26/2025		489		(30)			(30)		459	459			
100257899	CAMMACK VILLAGE	AR		11/26/2025		267		(19)			(19)		248	248			
100257900	AVON-BY-THE-SEA	NJ		11/26/2025		1,011		(51)			(51)		960	960			
100257902	PLEASANT HILL	CA		11/26/2025		269		(20)			(20)		249	249			
100257903	ARLINGTON	WA		11/26/2025		3,034		(138)			(138)		2,896	2,896			
100257904	TINTON FALLS	NJ		11/26/2025		235		(17)			(17)		218	218			
100257905	MESA	AZ		11/26/2025		174		(13)			(13)		161	161			
100257906	WESTBURY	NY		11/26/2025		911		(57)			(57)		854	854			
100257908	BRANDON	FL		11/26/2025		3,240		(95)			(95)		3,145	3,145			
100257909	WORCESTER	MA		11/26/2025		336		(24)			(24)		312	312			
100257910	GREEN BANK	WV		11/26/2025		51		(4)			(4)		47	47			
100257911	WAYCROSS	GA		11/26/2025		400		(29)			(29)		371	371			
100257913	JACKSONVILLE	FL		11/26/2025		278		(15)			(15)		263	263			
100257915	MODESTO	CA		11/26/2025		796		(33)			(33)		763	763			
100257916	MOUNT CLEMENS	MI		11/26/2025		314		(23)			(23)		291	291			
100257917	KIMBALL	MI		11/26/2025		422		(31)			(31)		391	391			
100257918	BRUSH PRAIRIE	WA		11/26/2025		307		(22)			(22)		285	285			
100257919	LOUISVILLE	KY		11/26/2025		1,096		(72)			(72)		1,024	1,024			
100257920	CAMBRIA HEIGHTS	NY		11/26/2025		276		(20)			(20)		256	256			
100257924	FOREST GROVE	OR		11/26/2025		340		(25)			(25)		315	315			
100257925	CHARLESTON	SC		11/26/2025		280		(14)			(14)		266	266			
100257926	KINGSBURG	CA		11/26/2025		565		(29)			(29)		536	536			
100257927	KISSIMMEE	FL		11/26/2025		451		(23)			(23)		428	428			
100257928	DAVISON	MI		11/26/2025		1,300		(87)			(87)		1,213	1,213			
100257929	ANDOVER	ME		11/26/2025		279		(20)			(20)		259	259			
100257931	SEATTLE	WA		11/26/2025		827		(53)			(53)		774	774			
100257933	CHESTERFIELD	MI		11/26/2025		593		(43)			(43)		550	550			
100257934	PLEASANTVILLE	NJ		11/26/2025		482		(32)			(32)		450	450			
100257935	STONE MOUNTAIN	GA		11/26/2025		391		(28)			(28)		363	363			
100257936	FLORENCE	KY		11/26/2025		768		(39)			(39)		729	729			
100257937	NORTH HIGH SHOALS	GA		11/26/2025		303		(22)			(22)		281	281			
100257938	MONT VERNON	NH		11/26/2025		298		(16)			(16)		282	282			
100257939	SUFFOLK	VA		11/26/2025		200		(14)			(14)		186	186			
100257941	FAIRBORN	OH		11/26/2025		538		(32)			(32)		506	506			
100257943	MAPLEWOOD	NJ		11/26/2025		71		(5)			(5)		66	66			
100257944	BEECHER	IL		11/26/2025		381		(20)			(20)		361	361			
100257945	SEMMES	AL		11/26/2025		250		(18)			(18)		232	232			
100257946	DUMFRIES	VA		11/26/2025		241		(17)			(17)		224	224			
100257947	COLFAX	WI		11/26/2025		1,241		(41)			(41)		1,200	1,200			
100257948	MARIPOSA	CA		11/26/2025		597		(31)			(31)		566	566			
100257949	LOS ANGELES	CA		11/26/2025		594		(43)			(43)		551	551			
100257950	COLORADO SPRINGS	CO		11/26/2025		508		(19)			(19)		489	489			
100257951	NEW LENOX	IL		11/26/2025		464		(26)			(26)		438	438			
100257952	ALTON	IL		11/26/2025		275		(20)			(20)		255	255			
100257953	NEWARK	NJ		11/26/2025		893		(45)			(45)		848	848			
100257956	ELY	NV		11/26/2025		225		(16)			(16)		209	209			
100257960	SACRAMENTO	CA		11/26/2025		666		(45)			(45)		621	621			
100257961	DELRAY BEACH	FL		11/26/2025		1,488		(31)			(31)		1,457	1,457			
100257963	HARLAN	IN		11/26/2025		109		(8)			(8)		101	101			
100257964	THOUSAND OAKS	CA		11/26/2025		303		(17)			(17)		286	286			
100257966	ORLANDO	FL		11/26/2025		509		(30)			(30)		479	479			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100257967	BEAVER	WV		11/26/2025		1,135		(56)			(56)		1,079	1,079			
100257969	OLYMPIA	WA		11/26/2025		510		(23)			(23)		487	487			
100257970	WETHERSFIELD	CT		11/26/2025		613		(36)			(36)		577	577			
100257971	TOPANGA	CA		11/26/2025		775		(41)			(41)		734	734			
100257972	STEVENSON RANCH	CA		11/26/2025		665		(32)			(32)		633	633			
100257973	IRVINE	CA		11/26/2025		1,442		(48)			(48)		1,394	1,394			
100257975	VALLEJO	CA		11/26/2025		1,305		(95)			(95)		1,210	1,210			
100257977	GUYTON	GA		11/26/2025		409		(30)			(30)		379	379			
100257978	SAN JOSE	CA		11/26/2025		413		(11)			(11)		402	402			
100257979	INDIANAPOLIS	IN		11/26/2025		97		(7)			(7)		90	90			
100257980	BELLINGHAM	MA		11/26/2025		1,123		(62)			(62)		1,061	1,061			
100257981	PHOENIX	AZ		11/26/2025		412		(25)			(25)		387	387			
100257982	MERIDIAN	ID		11/26/2025		315		(23)			(23)		292	292			
100257983	SAINT CLOUD	FL		11/26/2025		395		(29)			(29)		366	366			
100257984	CANANDAIGUA	NY		11/26/2025		274		(20)			(20)		254	254			
100257985	MERAUX	LA		11/26/2025		204		(15)			(15)		189	189			
100257986	STATELINE	NV		11/26/2025		555		(40)			(40)		515	515			
100257987	SAN DIEGO	CA		11/26/2025		2,163		(158)			(158)		2,005	2,005			
100257989	SAND SPRINGS	OK		11/26/2025		232		(13)			(13)		219	219			
100257990	ELK GROVE	CA		11/26/2025		2,344		(164)			(164)		2,180	2,180			
100257991	EAST ISLIP	NY		11/26/2025		783		(57)			(57)		726	726			
100257992	FRESH MEADOWS	NY		11/26/2025		1,879		(118)			(118)		1,761	1,761			
100257996	CHERRY HILL	NJ		11/26/2025		1,477		(59)			(59)		1,418	1,418			
100257999	POESTENKILL	NY		11/26/2025		347		(25)			(25)		322	322			
100258000	CENTENNIAL	CO		11/26/2025		255		(19)			(19)		236	236			
100258001	WANTAGH	NY		11/26/2025		228		(17)			(17)		211	211			
100258003	GOLETA	CA		11/26/2025		442		(15)			(15)		427	427			
100258004	SALT LAKE CITY	UT		11/26/2025		78		(6)			(6)		72	72			
100258007	ACWORTH	GA		11/26/2025		106		(8)			(8)		98	98			
100258008	OLD BRIDGE	NJ		11/26/2025		336		(24)			(24)		312	312			
100258010	PEABODY	MA		11/26/2025		692		(26)			(26)		666	666			
100258011	CANTON	GA		11/26/2025		620		(19)			(19)		601	601			
100258012	WAIPAHU	HI		11/26/2025		476		(24)			(24)		452	452			
100258013	SANTA ROSA BEACH	FL		11/26/2025		989		(56)			(56)		933	933			
100258014	MENIFEE	CA		11/26/2025		477		(19)			(19)		458	458			
100258015	TETONIA	ID		11/26/2025		1,542		(56)			(56)		1,486	1,486			
100258016	WEST WARWICK	RI		11/26/2025		478		(26)			(26)		452	452			
100258020	ESCONDIDO	CA		11/26/2025		573		(30)			(30)		543	543			
100258021	FINDLAY	OH		11/26/2025		265		(19)			(19)		246	246			
100258026	TALLAHASSEE	FL		11/26/2025		276		(15)			(15)		261	261			
100258027	MERIDIAN	ID		11/26/2025		361		(26)			(26)		335	335			
100258028	COTTAGE GROVE	MN		11/26/2025		184		(12)			(12)		172	172			
100258035	DECATUR	GA		11/26/2025		3,756		(125)			(125)		3,631	3,631			
100258037	BOYNTON BEACH	FL		11/26/2025		779		(34)			(34)		745	745			
100258039	ORANGE	CA		11/26/2025		18,453		(674)			(674)		17,779	17,779			
100258040	LIHUE	HI		11/26/2025		2,086		(35)			(35)		2,051	2,051			
100258041	BAKERSFIELD	CA		11/26/2025		2,293		(74)			(74)		2,219	2,219			
100258042	RANCHO MISSION VIEJO	CA		11/26/2025		2,786		(62)			(62)		2,724	2,724			
100258045	CARLSBAD	CA		11/26/2025		5,064		(198)			(198)		4,866	4,866			
100258046	SAN DIEGO	CA		11/26/2025		3,602		(92)			(92)		3,510	3,510			
100258047	SOLANA BEACH	CA		11/26/2025		2,793		(89)			(89)		2,704	2,704			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100258048	ADELANTO	CA		11/26/2025		744		(22)			(22)		722	722			
100258050	LEHI	UT		11/26/2025		988		(37)			(37)		951	951			
100258051	SAN DIEGO	CA		11/26/2025		69,793		(2,684)			(2,684)		67,109	67,109			
100258052	MESA	AZ		11/26/2025		8,514		(331)			(331)		8,183	8,183			
100258053	LIVERMORE	CA		11/26/2025		2,666		(97)			(97)		2,569	2,569			
100258054	CULVER CITY	CA		11/26/2025		2,727		(96)			(96)		2,631	2,631			
100258055	HENDERSON	NV		11/26/2025		1,241		(50)			(50)		1,191	1,191			
100258056	INDIANAPOLIS	IN		11/26/2025		1,041		(43)			(43)		998	998			
100258057	BURBANK	CA		11/26/2025		3,313		(100)			(100)		3,213	3,213			
100258058	ATLANTA	GA		11/26/2025		1,211		(7)			(7)		1,204	1,204			
100258059	SAN DIEGO	CA		11/26/2025		5,553		(167)			(167)		5,386	5,386			
100258060	NEWBURY PARK	CA		11/26/2025		2,822		(81)			(81)		2,741	2,741			
100258061	CALABASAS	CA		11/26/2025		5,675		(208)			(208)		5,467	5,467			
100258062	WALNUT	CA		11/26/2025		2,045		(67)			(67)		1,978	1,978			
100258063	SHENANDOAH	VA		11/26/2025		2,003		(83)			(83)		1,920	1,920			
100258064	IRVINE	CA		11/26/2025		8,670		(209)			(209)		8,461	8,461			
100258065	ENCINO	CA		11/26/2025		8,565		(305)			(305)		8,260	8,260			
100258066	TUJUNGA	CA		11/26/2025		2,354		(46)			(46)		2,308	2,308			
100258067	HUNTINGTON BEACH	CA		11/26/2025		2,170		(77)			(77)		2,093	2,093			
100258068	FRISCO	TX		11/26/2025		7,570		(174)			(174)		7,396	7,396			
100258069	MARANA	AZ		11/26/2025		764		(28)			(28)		736	736			
100258070	TUCSON	AZ		11/26/2025		447		(6)			(6)		441	441			
100258071	FULLERTON	CA		11/26/2025		2,803		(117)			(117)		2,686	2,686			
100258072	UNION	NJ		11/26/2025		3,044		(143)			(143)		2,901	2,901			
100258073	SIMI VALLEY	CA		11/26/2025		2,610		(94)			(94)		2,516	2,516			
100258074	WAIKOLOA	HI		11/26/2025		2,961		(131)			(131)		2,830	2,830			
100258075	BARTLETT	IL		11/26/2025		2,446		(92)			(92)		2,354	2,354			
100258076	PALM HARBOR	FL		11/26/2025		1,572		(62)			(62)		1,510	1,510			
100258077	WHITTIER	CA		11/26/2025		2,127		(80)			(80)		2,047	2,047			
100258078	SAN JOSE	CA		11/26/2025		2,434		(79)			(79)		2,355	2,355			
100258079	GARDENA	CA		11/26/2025		2,586		(108)			(108)		2,478	2,478			
100258082	ROCKLIN	CA		11/26/2025		3,362		(84)			(84)		3,278	3,278			
100258083	PHOENIX	AZ		11/26/2025		2,300		(5)			(5)		2,295	2,295			
100258084	SUNLAND	CA		11/26/2025		2,818		(89)			(89)		2,729	2,729			
100258086	PHILADELPHIA	PA		11/26/2025		603		(9)			(9)		594	594			
100258087	RICHMOND	TX		11/26/2025		28,527		(681)			(681)		27,846	27,846			
100258088	VENICE	CA		11/26/2025		3,912		(65)			(65)		3,847	3,847			
100258089	ALTAMONTE SPRINGS	FL		11/26/2025		2,159		(81)			(81)		2,078	2,078			
100258090	PLEASANTON	CA		11/26/2025		4,470		(176)			(176)		4,294	4,294			
100258091	CONROE	TX		11/26/2025		1,653		(27)			(27)		1,626	1,626			
100258092	JUPITER	FL		11/26/2025		1,246		(50)			(50)		1,196	1,196			
100258093	REDONDO BEACH	CA		11/26/2025		15,463		(642)			(642)		14,821	14,821			
100258094	RANCHO CUCAMONGA	CA		11/26/2025		3,292		(144)			(144)		3,148	3,148			
100258095	LAKE ARROWHEAD	CA		11/26/2025		6,009		(238)			(238)		5,771	5,771			
100258096	GLENDALE	CA		11/26/2025		5,998		(73)			(73)		5,925	5,925			
100258097	MOUNT PLEASANT	TN		11/26/2025		415		(6)			(6)		409	409			
100258098	BRADENTON	FL		11/26/2025		1,642		(75)			(75)		1,567	1,567			
100258099	REDMOND	WA		11/26/2025		6,703		(90)			(90)		6,613	6,613			
100258100	ALBUQUERQUE	NM		11/26/2025		3,920		(96)			(96)		3,824	3,824			
100258101	COLUMBIA	TN		11/26/2025		511		(7)			(7)		504	504			
100258102	SAN RAMON	CA		11/26/2025		1,298		(45)			(45)		1,253	1,253			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100258103	SAINT PETERSBURG	FL		11/26/2025		2,402		(113)			(113)		2,289	2,289			
100258104	THE VILLAGES	FL		11/26/2025		1,077		(53)			(53)		1,024	1,024			
100258106	SAN FRANCISCO	CA		11/26/2025		1,333		(50)			(50)		1,283	1,283			
100258107	LEWES	DE		11/26/2025		783		(30)			(30)		753	753			
100258108	GENEVA	IL		11/26/2025		872		(35)			(35)		837	837			
100258109	SAINT CLOUD	FL		11/26/2025		1,618		(44)			(44)		1,574	1,574			
100258110	TUCSON	AZ		11/26/2025		1,059		(15)			(15)		1,044	1,044			
100258111	SAN ANTONIO	TX		11/26/2025		398							398	398			
100258112	CONCORD	NH		11/26/2025		1,046		(46)			(46)		1,000	1,000			
100258113	MIRAMAR	FL		11/26/2025		1,378		(58)			(58)		1,320	1,320			
100258114	WARREN	MI		11/26/2025		765		(25)			(25)		740	740			
100258115	WELLINGTON	FL		11/26/2025		7,680		(193)			(193)		7,487	7,487			
100258116	RIVERSIDE	CA		11/26/2025		4,120		(112)			(112)		4,008	4,008			
100258123	UNITED KINGDOM	GBR		11/26/2025		936						(2)	934	972	38		38
100258124	UNITED KINGDOM	GBR		11/26/2025		687						(2)	685	716	31		31
100258134	ROTTERDAM	NLD		11/26/2025		136						2	138	137	(1)		(1)
100258138	AKKRUM	NLD		11/26/2025		715						10	725	722	(3)		(3)
100258148	EMMEN	NLD		11/26/2025		152						2	154	152	(2)		(2)
100258151	BREDA	NLD		11/26/2025		619						9	628	623	(4)		(4)
100258154	BREDA	NLD		11/26/2025		357						5	362	359	(2)		(2)
100258157	VENRAY	NLD		11/26/2025		342						5	347	345	(1)		(1)
100258160	SPIJKENISSE	NLD		11/26/2025		436						6	442	440	(2)		(2)
100258162	BREDA	NLD		11/26/2025		283						4	287	287			
100258172	WINTERSWIJK	NLD		11/26/2025		217						3	220	220	(1)		(1)
100258179	LEIDEN	NLD		11/26/2025		413						6	419	418	(1)		(1)
100258182	NIJMEGEN	NLD		11/26/2025		679						10	689	693	4		4
100258186	AMSTERDAM	NLD		11/26/2025		2,787						41	2,828	2,819	(9)		(9)
100258188	S-GRAVENHAGE	NLD		11/26/2025		974						14	988	984	(3)		(3)
100258192	WILDERVANK	NLD		11/26/2025		360						5	365	355	(9)		(9)
100258204	AMSTERDAM	NLD		11/26/2025		4,190						61	4,251	4,233	(18)		(18)
100258224	NEWBURY PARK	CA		12/02/2025		2,137		(55)			(55)		2,082	2,082			
100258225	ELK GROVE	CA		12/02/2025		1,628		(36)			(36)		1,592	1,592			
100258226	WESTLAKE VILLAGE	CA		12/02/2025		4,646		(106)			(106)		4,540	4,540			
100258227	LAKESIDE	CA		12/02/2025		617		(12)			(12)		605	605			
100258228	MIAMI	FL		12/02/2025		1,977		(63)			(63)		1,914	1,914			
100258229	SANTA CLARITA	CA		12/02/2025		777		5			5		782	782			
100258230	SORRENTO	FL		12/02/2025		866		(41)			(41)		825	825			
100258232	LONG BEACH	CA		12/02/2025		3,150		(62)			(62)		3,088	3,088			
100258233	PASADENA	CA		12/02/2025		4,145		(112)			(112)		4,033	4,033			
100258234	CONCORD	CA		12/02/2025		745		(11)			(11)		734	734			
100258235	HIDDEN VALLEY LAKE	CA		12/02/2025		788		(37)			(37)		751	751			
100258237	UNION CITY	CA		12/02/2025		2,017		(16)			(16)		2,001	2,001			
100258238	PARK CITY	UT		12/02/2025		1,536		(39)			(39)		1,497	1,497			
100258239	APPLE VALLEY	CA		12/02/2025		1,049		(49)			(49)		1,000	1,000			
100258240	SAN DIEGO	CA		12/02/2025		6,923		(224)			(224)		6,699	6,699			
100258241	SAN LUIS OBISPO	CA		12/02/2025		2,227		(52)			(52)		2,175	2,175			
100258242	SAN MARCOS	CA		12/02/2025		1,780		(34)			(34)		1,746	1,746			
100258243	CUMMING	GA		12/02/2025		1,983		(62)			(62)		1,921	1,921			
100258244	ELIZABETH LAKE	CA		12/02/2025		743		(8)			(8)		735	735			
100258245	MEDINA	WA		12/02/2025		7,769		(7)			(7)		7,762	7,762			
100258246	MARLTON	NJ		12/02/2025		1,197		(44)			(44)		1,153	1,153			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100258247	LEXINGTON	KY		12/02/2025		1,072		(23)			(23)		1,049	1,049			
100258248	CHATSWORTH	CA		12/02/2025		5,377		(86)			(86)		5,291	5,291			
100258249	MC MINNVILLE	TN		12/02/2025		883		12			12		895	895			
100258250	HOUSTON	TX		12/02/2025		828		(16)			(16)		812	812			
100258251	MIAMI	FL		12/02/2025		1,124		1			1		1,125	1,125			
100258252	MIAMI GARDENS	FL		12/02/2025		896		(2)			(2)		894	894			
100258253	ST. PETERSBURG	FL		12/02/2025		3,010		(90)			(90)		2,920	2,920			
100258254	TAMPA	FL		12/02/2025		273							273	273			
100258255	SAN CLEMENTE	CA		12/02/2025		3,903		(85)			(85)		3,818	3,818			
100258256	IRVINE	CA		12/02/2025		3,051		(85)			(85)		2,966	2,966			
100258257	RENO	NV		12/02/2025		594		(10)			(10)		584	584			
100258258	LOS ANGELES	CA		12/02/2025		1,319		(31)			(31)		1,288	1,288			
100258259	HERMOSA BEACH	CA		12/02/2025		2,149		(102)			(102)		2,047	2,047			
100258260	CLERMONT	FL		12/02/2025		672		(14)			(14)		658	658			
100258261	MALIBU	CA		12/02/2025		4,728		(64)			(64)		4,664	4,664			
100258262	CORONA	CA		12/02/2025		2,469		(2)			(2)		2,467	2,467			
100258264	BELL GARDENS	CA		12/05/2025		2,177		(81)			(81)		2,096	2,096			
100258265	APPLEGATE	OR		12/05/2025		1,398		(63)			(63)		1,335	1,335			
100258266	DESERT HOT SPRINGS	CA		12/05/2025		775		(12)			(12)		763	763			
100258267	JACKSONVILLE	FL		12/05/2025		703		11			11		714	714			
100258268	SAN BERNARDINO	CA		12/05/2025		2,114		(57)			(57)		2,057	2,057			
100258269	HOUSTON	TX		12/05/2025		18,784		(803)			(803)		17,981	17,981			
100258270	OVERLAND PARK	KS		12/05/2025		3,139		(58)			(58)		3,081	3,081			
100258271	DRAIN	OR		12/05/2025		402		(10)			(10)		392	392			
100258272	TUCSON	AZ		12/05/2025		3,452		(46)			(46)		3,406	3,406			
100258273	GREEN VALLEY	CA		12/05/2025		1,247		(58)			(58)		1,189	1,189			
100258274	MIDLOTHIAN	VA		12/05/2025		602		(10)			(10)		592	592			
100258276	ENGLEWOOD	FL		12/05/2025		1,766		(45)			(45)		1,721	1,721			
100258278	ASHLAND	MA		12/05/2025		3,019		(89)			(89)		2,930	2,930			
100258279	LOS ANGELES	CA		12/05/2025		1,588		(54)			(54)		1,534	1,534			
100258280	CLOVIS	CA		12/05/2025		488		(7)			(7)		481	481			
100258281	CYPRESS	TX		12/05/2025		1,019		(3)			(3)		1,016	1,016			
100258282	AZUSA	CA		12/05/2025		988		(4)			(4)		984	984			
100258283	LOS ANGELES	CA		12/05/2025		1,693		(55)			(55)		1,638	1,638			
100258284	PALMDALE	CA		12/05/2025		1,108		(42)			(42)		1,066	1,066			
100258286	CARSON	CA		12/05/2025		2,025		(68)			(68)		1,957	1,957			
100258287	LOS ANGELES	CA		12/05/2025		1,631		(49)			(49)		1,582	1,582			
100258288	RICHMOND	CA		12/05/2025		1,868		(68)			(68)		1,800	1,800			
100258289	ROWLAND HEIGHTS	CA		12/05/2025		905		(1)			(1)		904	904			
100258290	LAWNDALE	CA		12/05/2025		2,222		(38)			(38)		2,184	2,184			
100258291	RICHMOND	TX		12/05/2025		846		(27)			(27)		819	819			
100258293	UKIAH	CA		12/05/2025		1,368		(16)			(16)		1,352	1,352			
100258294	LAS VEGAS	NV		12/05/2025		790		2			2		792	792			
100258295	SAINT JOHNS	FL		12/05/2025		1,846		(53)			(53)		1,793	1,793			
100258296	KATY	TX		12/05/2025		679		(3)			(3)		676	676			
100258297	COTO DE CAZA	CA		12/05/2025		6,814		(198)			(198)		6,616	6,616			
100258298	BAYTOWN	TX		12/05/2025		949		(2)			(2)		947	947			
100258299	GLENDALE	AZ		12/05/2025		584		(1)			(1)		583	583			
100258300	SAN JOSE	CA		12/05/2025		1,569		(28)			(28)		1,541	1,541			
100258301	SANTA PAULA	CA		12/05/2025		1,835		(40)			(40)		1,795	1,795			
100258302	FORT LAUDERDALE	FL		12/05/2025		1,636		(51)			(51)		1,585	1,585			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100258303	LA MESA	CA		12/05/2025		3,000		(109)			(109)		2,891	2,891			
100258304	VIENNA	VA		12/05/2025		2,322		(42)			(42)		2,280	2,280			
100258306	PHOENIX	AZ		12/05/2025		756		(36)			(36)		720	720			
100258309	ONTARIO	CA		12/05/2025		1,764		(54)			(54)		1,710	1,710			
100258310	COLUMBUS	OH		12/05/2025		338		(14)			(14)		324	324			
100258311	CORONA	CA		12/05/2025		3,394		(96)			(96)		3,298	3,298			
100258313	MISSION VIEJO	CA		12/05/2025		2,911		(85)			(85)		2,826	2,826			
100258314	MODESTO	CA		12/05/2025		962		(39)			(39)		923	923			
100258317	CLOVIS	CA		12/05/2025		423		(6)			(6)		417	417			
100258318	ABERDEEN	WA		12/05/2025		511		(1)			(1)		510	510			
100258320	CHARLESTON	SC		12/05/2025		642		(5)			(5)		637	637			
100258321	WEST VALLEY CITY	UT		12/05/2025		832		(30)			(30)		802	802			
100258322	WASCO	CA		12/05/2025		2,823		(30)			(30)		2,793	2,793			
100258324	ALEXANDRIA	VA		12/05/2025		979		(46)			(46)		933	933			
100258325	ROYSE CITY	TX		12/05/2025		1,054		(35)			(35)		1,019	1,019			
100258326	MIAMI	FL		12/05/2025		683		(32)			(32)		651	651			
100258328	ROSEVILLE	CA		12/05/2025		1,299		(43)			(43)		1,256	1,256			
100258331	SANTA CLARITA	CA		12/05/2025		1,562		(33)			(33)		1,529	1,529			
100258336	BRICK	NJ		12/05/2025		3,541		(116)			(116)		3,425	3,425			
100258338	PRESCOTT	AZ		12/05/2025		713		(19)			(19)		694	694			
100258339	CUMMING	GA		12/05/2025		553		(15)			(15)		538	538			
100258341	SCOTTSDALE	AZ		12/05/2025		6,442		(240)			(240)		6,202	6,202			
100258346	LAGUNA HILLS	CA		12/05/2025		1,356		(48)			(48)		1,308	1,308			
100258347	OAK HILLS	CA		12/05/2025		3,161		(138)			(138)		3,023	3,023			
100258348	LOS ANGELES	CA		12/05/2025		3,401		(122)			(122)		3,279	3,279			
100258350	CHARLOTTE	NC		12/05/2025		807		(32)			(32)		775	775			
100258352	CLOVIS	CA		12/05/2025		802		(38)			(38)		764	764			
100258353	SANTA CLARITA	CA		12/05/2025		3,144		(21)			(21)		3,123	3,123			
100258356	HURRICANE	UT		12/05/2025		1,011		(38)			(38)		973	973			
100258360	SAN FRANCISCO	CA		12/05/2025		2,397		(78)			(78)		2,319	2,319			
100258361	HEMET	CA		12/05/2025		674		(11)			(11)		663	663			
100258362	VAN BUREN TOWNSHIP	MI		12/05/2025		767		(27)			(27)		740	740			
100258363	SAN ANTONIO	TX		12/05/2025		877		(38)			(38)		839	839			
100258364	RIVERSIDE	CA		12/05/2025		2,637		(90)			(90)		2,547	2,547			
100258366	DORAL	FL		12/05/2025		2,049		(59)			(59)		1,990	1,990			
100258367	DEARBORN	MI		12/05/2025		57,059		(1,059)			(1,059)		56,000	56,000			
100258368	CLOVIS	CA		12/05/2025		622		(9)			(9)		613	613			
100258369	RENO	NV		12/05/2025		2,083		(93)			(93)		1,990	1,990			
100258371	PARKVILLE	MD		12/05/2025		596		(17)			(17)		579	579			
100258373	NORTH BEND	WA		12/05/2025		7,090		(144)			(144)		6,946	6,946			
100258374	MARLBORO	NJ		12/05/2025		1,483		(7)			(7)		1,476	1,476			
100258375	EDEN	UT		12/05/2025		55,593		(1,995)			(1,995)		53,598	53,598			
100258376	CLOVIS	CA		12/05/2025		588		(1)			(1)		587	587			
100258377	HACIENDA HEIGHTS	CA		12/05/2025		4,063		(136)			(136)		3,927	3,927			
100258378	FONTANA	CA		12/05/2025		2,016		(52)			(52)		1,964	1,964			
100258379	PASADENA	CA		12/05/2025		3,196		(124)			(124)		3,072	3,072			
100258381	HESPERIA	CA		12/05/2025		1,212		(37)			(37)		1,175	1,175			
100258382	RENO	NV		12/05/2025		1,011		(43)			(43)		968	968			
100258385	CLOVIS	CA		12/05/2025		609		(1)			(1)		608	608			
100258386	PALM DESERT	CA		12/05/2025		689		(48)			(48)		641	641			
100258388	ANTIOCH	CA		12/05/2025		1,332		(53)			(53)		1,279	1,279			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100258389	CANOGA PARK	CA		12/05/2025		2,345		(78)			(78)		2,267	2,267			
100258390	DAYTONA BEACH	FL		12/05/2025		291		(14)			(14)		277	277			
100258391	DAVENPORT	FL		12/05/2025		838		(13)			(13)		825	825			
100258392	WADDELL	AZ		12/05/2025		2,869		(34)			(34)		2,835	2,835			
100258393	RIVERSIDE	CA		12/05/2025		40,440		(1,516)			(1,516)		38,924	38,924			
100258396	LOS ANGELES	CA		12/05/2025		1,883		(55)			(55)		1,828	1,828			
100258397	SPRINGFIELD	MO		12/05/2025		729		25			25		754	754			
100258398	LYNN	MA		12/05/2025		875		(9)			(9)		866	866			
100258399	ORLANDO	FL		12/05/2025		761		(10)			(10)		751	751			
100258400	WICHITA	KS		12/05/2025		458		(4)			(4)		454	454			
100258401	ACUSHNET	MA		12/05/2025		662		(29)			(29)		633	633			
100258403	TEMPLE	TX		12/05/2025		403		(10)			(10)		393	393			
100258404	CLEVELAND	OH		12/05/2025		576		(21)			(21)		555	555			
100258406	MONTGOMERY	TX		12/05/2025		1,203		(33)			(33)		1,170	1,170			
100258407	MANTECA	CA		12/05/2025		751		(14)			(14)		737	737			
100258408	LANCASTER	CA		12/05/2025		722		(18)			(18)		704	704			
100258409	LAS VEGAS	NV		12/05/2025		1,617		(76)			(76)		1,541	1,541			
100258410	RENTON	WA		12/05/2025		948		(44)			(44)		904	904			
100258411	RANCHO CUCAMONGA	CA		12/05/2025		5,486		(238)			(238)		5,248	5,248			
100258412	POMPANO BEACH	FL		12/05/2025		2,065		(58)			(58)		2,007	2,007			
100258413	EDGEWATER PARK	NJ		12/05/2025		531		(22)			(22)		509	509			
100258414	PINON HILLS	CA		12/05/2025		1,027		(48)			(48)		979	979			
100258415	BARTOW	FL		12/05/2025		306		(13)			(13)		293	293			
100258416	FRIDLEY	MN		12/05/2025		271		(10)			(10)		261	261			
100258418	BOWLING GREEN	KY		12/05/2025		130		(6)			(6)		124	124			
100258419	MANCHESTER	ME		12/05/2025		144		(7)			(7)		137	137			
100258424	HOLMDEL	NJ		12/05/2025		599		(12)			(12)		587	587			
100258425	HERSHEY	PA		12/05/2025		1,905		3			3		1,908	1,908			
100258426	MARYVILLE	TN		12/05/2025		1,055		(43)			(43)		1,012	1,012			
100258428	STERLING HEIGHTS	MI		12/05/2025		462		(9)			(9)		453	453			
100258429	ELK GROVE	CA		12/05/2025		511		(10)			(10)		501	501			
100258433	HUDSON	NH		12/05/2025		836		(17)			(17)		819	819			
100258437	MOUNTAIN TOP	PA		12/05/2025		834		(17)			(17)		817	817			
100258438	PLAINFIELD	IL		12/05/2025		957		(37)			(37)		920	920			
100258439	YARDLEY	PA		12/05/2025		931		(19)			(19)		912	912			
100258442	VALPARAISO	IN		12/05/2025		844		(33)			(33)		811	811			
100258448	HENDERSON	NV		12/05/2025		168		(3)			(3)		165	165			
100258451	CUMMING	GA		12/05/2025		1,029		(21)			(21)		1,008	1,008			
100258453	MARSHALL	VA		12/05/2025		879		(46)			(46)		833	833			
100258459	EAST NEW MARKET	MD		12/05/2025		62		(2)			(2)		60	60			
100258463	FREEHOLD	NJ		12/05/2025		639		(21)			(21)		618	618			
100258464	PLYMOUTH	MI		12/05/2025		547		(11)			(11)		536	536			
100258467	TRES PINOS	CA		12/05/2025		162		(6)			(6)		156	156			
100258468	TYBEE ISLAND	GA		12/05/2025		303		(6)			(6)		297	297			
100258469	BANGOR	PA		12/05/2025		269		(12)			(12)		257	257			
100258475	CANYON COUNTRY	CA		12/05/2025		2,373		(80)			(80)		2,293	2,293			
100258479	SARASOTA	FL		12/05/2025		107		(5)			(5)		102	102			
100258483	BAKERSFIELD	CA		12/05/2025		387		(15)			(15)		372	372			
100258485	UNDERWOOD	IA		12/05/2025		1,042		(46)			(46)		996	996			
100258488	CALEXICO	CA		12/05/2025		242		(5)			(5)		237	237			
100258493	HEMET	CA		12/05/2025		349		(3)			(3)		346	346			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100258498	SPOTSWOOD	NJ		12/05/2025		2,745		(55)			(55)		2,690	2,690			
100258499	SURPRISE	AZ		12/05/2025		1,080		(22)			(22)		1,058	1,058			
100258500	FOLSOM	CA		12/05/2025		557		(11)			(11)		546	546			
100258503	WESTMINSTER	CO		12/05/2025		137		(6)			(6)		131	131			
100258505	LANGHORNE	PA		12/05/2025		194		(9)			(9)		185	185			
100258507	LATHROP	CA		12/05/2025		597		(27)			(27)		570	570			
100258511	WASHINGTON	DC		12/05/2025		1,519		(71)			(71)		1,448	1,448			
100258513	VALRICO	FL		12/05/2025		126		(3)			(3)		123	123			
100258515	OVERLAND PARK	KS		12/05/2025		801		(35)			(35)		766	766			
100258517	ACWORTH	GA		12/05/2025		898		(18)			(18)		880	880			
100258519	WHITTIER	CA		12/05/2025		280		(6)			(6)		274	274			
100258520	CEDAR PARK	TX		12/05/2025		481		(19)			(19)		462	462			
100258522	FRANKLIN	KY		12/05/2025		1,080		(53)			(53)		1,027	1,027			
100258524	PORT TOBACCO	MD		12/05/2025		276		(13)			(13)		263	263			
100258526	CORTEZ	CO		12/05/2025		1,499		(63)			(63)		1,436	1,436			
100258528	NASHVILLE	TN		12/05/2025		1,292		(59)			(59)		1,233	1,233			
100258529	BEAVERTON	OR		12/05/2025		713		(14)			(14)		699	699			
100258530	ALBUQUERQUE	NM		12/05/2025		524		(20)			(20)		504	504			
100258531	ANDOVER	MN		12/05/2025		510		(10)			(10)		500	500			
100258532	MUNDELEIN	IL		12/05/2025		195		(9)			(9)		186	186			
100258533	CONWAY	SC		12/05/2025		993		(45)			(45)		948	948			
100258538	DOUGLASVILLE	GA		12/05/2025		240		(11)			(11)		229	229			
100258542	ARVADA	CO		12/05/2025		778		(54)			(54)		724	724			
100258546	CARRBORO	NC		12/05/2025		942		(19)			(19)		923	923			
100258547	IONE	CA		12/05/2025		424		(9)			(9)		415	415			
100258548	TUSTIN	CA		12/05/2025		319		(13)			(13)		306	306			
100258551	LEONARDTOWN	MD		12/05/2025		553		(12)			(12)		541	541			
100258552	AVISTON	IL		12/05/2025		282		(13)			(13)		269	269			
100258553	FRESNO	CA		12/05/2025		306		(14)			(14)		292	292			
100258556	ROCKVILLE	MD		12/05/2025		656		(23)			(23)		633	633			
100258558	UNIONVILLE	TN		12/05/2025		210		(9)			(9)		201	201			
100258565	HARTLAND	MI		12/05/2025		1,222		(25)			(25)		1,197	1,197			
100258566	NEWARK	DE		12/05/2025		189		(9)			(9)		180	180			
100258567	NEENAH	WI		12/05/2025		558		(11)			(11)		547	547			
100258568	AURORA	CO		12/05/2025		103		(7)			(7)		96	96			
100258573	HAMILTON	NJ		12/05/2025		388		(14)			(14)		374	374			
100258577	PROVIDENCE	RI		12/05/2025		331		(13)			(13)		318	318			
100258578	OVIEDO	FL		12/05/2025		597		(12)			(12)		585	585			
100258581	UPLAND	CA		12/05/2025		890		(18)			(18)		872	872			
100258582	SOUTH EUCLID	OH		12/05/2025		128		(5)			(5)		123	123			
100258584	LACEY	WA		12/05/2025		556		(5)			(5)		551	551			
100258589	GREENDALE	WI		12/05/2025		464		(17)			(17)		447	447			
100258590	TOCCOA	GA		12/05/2025		408		(16)			(16)		392	392			
100258594	SCHERTZ	TX		12/05/2025		215		(8)			(8)		207	207			
100258595	ABBEVILLE	AL		12/05/2025		155		(7)			(7)		148	148			
100258599	CROSSETT	AR		12/05/2025		326		(15)			(15)		311	311			
100258601	TRACY	CA		12/05/2025		571		(12)			(12)		559	559			
100258604	FORT WASHINGTON	MD		12/05/2025		1,381		(28)			(28)		1,353	1,353			
100258606	SANTA FE SPRINGS	CA		12/05/2025		303		(6)			(6)		297	297			
100258607	HEATHROW	FL		12/05/2025		1,369		(28)			(28)		1,341	1,341			
100258609	FRANKFORT	KY		12/05/2025		283		(12)			(12)		271	271			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100258611	SPANAWAY	WA		12/05/2025		222		(9)			(9)		213	213			
100258612	STERLING	CT		12/05/2025		648		(39)			(39)		609	609			
100258613	CLARKS SUMMIT	PA		12/05/2025		250		(11)			(11)		239	239			
100258614	WEST PALM BEACH	FL		12/05/2025		191		(9)			(9)		182	182			
100258618	REDDING	CA		12/05/2025		153		(6)			(6)		147	147			
100258619	EAU CLAIRE	WI		12/05/2025		213		(10)			(10)		203	203			
100258621	SEYMOUR	CT		12/05/2025		414		(19)			(19)		395	395			
100258624	GALLANT	AL		12/05/2025		486		(10)			(10)		476	476			
100258625	PEMBROKE PINES	FL		12/05/2025		1,172		(24)			(24)		1,148	1,148			
100258627	PENSACOLA	FL		12/05/2025		232		(11)			(11)		221	221			
100258628	OAKDALE	CA		12/05/2025		214		(11)			(11)		203	203			
100258632	SAN JOSE	CA		12/05/2025		1,792		(36)			(36)		1,756	1,756			
100258633	MANASQUAN	NJ		12/05/2025		613		(32)			(32)		581	581			
100258634	SANTA CLARITA	CA		12/05/2025		209		(4)			(4)		205	205			
100258640	CENTENNIAL	CO		12/05/2025		82		(6)			(6)		76	76			
100258643	EVERETT	WA		12/05/2025		149		(7)			(7)		142	142			
100258646	JENSEN BEACH	FL		12/05/2025		178		(4)			(4)		174	174			
100258649	BRENTWOOD	CA		12/05/2025		1,851		(63)			(63)		1,788	1,788			
100258650	MANCHESTER	NH		12/05/2025		204		(4)			(4)		200	200			
100258653	DULUTH	MN		12/05/2025		298		(13)			(13)		285	285			
100258654	SACRAMENTO	CA		12/05/2025		331		(10)			(10)		321	321			
100258657	SAVANNAH	GA		12/05/2025		247		(11)			(11)		236	236			
100258660	AURORA	IL		12/05/2025		297		(14)			(14)		283	283			
100258662	SEBASTIAN	FL		12/05/2025		518		(24)			(24)		494	494			
100258665	TUCSON	AZ		12/05/2025		157		(3)			(3)		154	154			
100258669	FUQUAY VARINA	NC		12/05/2025		480		(10)			(10)		470	470			
100258671	EL CENTRO	CA		12/05/2025		709		(14)			(14)		695	695			
100258673	NORCO	CA		12/05/2025		2,305		(47)			(47)		2,258	2,258			
100258675	MOUNT JULIET	TN		12/05/2025		473		(9)			(9)		464	464			
100258676	OCALA	FL		12/05/2025		262		(12)			(12)		250	250			
100258679	SCITUATE	MA		12/05/2025		1,456		(72)			(72)		1,384	1,384			
100258680	FIRESTONE	CO		12/05/2025		1,645		(33)			(33)		1,612	1,612			
100258685	SEYMOUR	CT		12/05/2025		403		(16)			(16)		387	387			
100258686	WESLEY CHAPEL	FL		12/05/2025		714		(14)			(14)		700	700			
100258687	ELIZABETH	CO		12/05/2025		1,855		(106)			(106)		1,749	1,749			
100258688	YUBA CITY	CA		12/05/2025		910		(16)			(16)		894	894			
100258689	GARLAND	TX		12/05/2025		823		(32)			(32)		791	791			
100258690	CHISHOLM	MN		12/05/2025		177		(8)			(8)		169	169			
100258691	BUCKLEY	WA		12/05/2025		504		(18)			(18)		486	486			
100258699	ALLEN	TX		12/05/2025		28,757		(1,104)			(1,104)		27,653	27,653			
100258700	MELROSE	MA		12/05/2025		483		(18)			(18)		465	465			
100258704	MIDDLEBORO	MA		12/05/2025		656		(25)			(25)		631	631			
100258705	LAS VEGAS	NV		12/05/2025		215		(4)			(4)		211	211			
100258707	NEW CASTLE	DE		12/05/2025		381		(16)			(16)		365	365			
100258710	BILLINGS	MT		12/05/2025		591		(21)			(21)		570	570			
100258711	ANAHEIM	CA		12/05/2025		1,290		(59)			(59)		1,231	1,231			
100258712	FORT DODGE	IA		12/05/2025		330		(15)			(15)		315	315			
100258716	VACAVILLE	CA		12/05/2025		346		(7)			(7)		339	339			
100258717	SACRAMENTO	CA		12/05/2025		416		(8)			(8)		408	408			
100258718	HENDERSONVILLE	TN		12/05/2025		1,315		(26)			(26)		1,289	1,289			
100258719	PALM DESERT	CA		12/05/2025		555		(20)			(20)		535	535			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100258722	SOUTH DOS PALOS	CA		12/05/2025		784		(16)			(16)		768	768			
100258725	BAKERSFIELD	CA		12/05/2025		836		(36)			(36)		800	800			
100258726	PLACENTIA	CA		12/05/2025		1,017		(21)			(21)		996	996			
100258728	GOLDEN	CO		12/05/2025		885		(18)			(18)		867	867			
100258730	NORTH LAS VEGAS	NV		12/05/2025		450		(27)			(27)		423	423			
100258731	SMITHSBURG	MD		12/05/2025		363		(7)			(7)		356	356			
100258734	PEORIA	AZ		12/05/2025		1,449		(63)			(63)		1,386	1,386			
100258735	SCOTTSDALE	AZ		12/05/2025		1,001		(19)			(19)		982	982			
100258737	NEW ORLEANS	LA		12/05/2025		335		(15)			(15)		320	320			
100258745	CENTENNIAL	CO		12/05/2025		1,167		(59)			(59)		1,108	1,108			
100258748	MEMPHIS	TN		12/05/2025		213		(9)			(9)		204	204			
100258757	BEEBE	AR		12/05/2025		3,307		(150)			(150)		3,157	3,157			
100258761	MOUNT WOLF	PA		12/05/2025		224		(5)			(5)		219	219			
100258764	SMITHFIELD	RI		12/05/2025		299		(11)			(11)		288	288			
100258768	OMAHA	NE		12/05/2025		727		(33)			(33)		694	694			
100258773	WOOSTER	OH		12/05/2025		315		(13)			(13)		302	302			
100258774	SANBORNVILLE	NH		12/05/2025		112		(4)			(4)		108	108			
100258775	PLANTSVILLE	CT		12/05/2025		296		(15)			(15)		281	281			
100258777	ALBANY	OR		12/05/2025		116		(8)			(8)		108	108			
100258779	CAPITOL HEIGHTS	MD		12/05/2025		314		(16)			(16)		298	298			
100258783	LONG BEACH	CA		12/05/2025		3,763		(147)			(147)		3,616	3,616			
100258785	OCEAN PARK	WA		12/05/2025		345		(16)			(16)		329	329			
100258786	SUGAR GROVE	IL		12/05/2025		175		(8)			(8)		167	167			
100258787	SAN DIEGO	CA		12/05/2025		2,290		(46)			(46)		2,244	2,244			
100258790	SACRAMENTO	CA		12/05/2025		81		(2)			(2)		79	79			
100258791	CANYON COUNTRY	CA		12/05/2025		603		(34)			(34)		569	569			
100258792	MARANA	AZ		12/05/2025		51		(1)			(1)		50	50			
100258795	BRADENTON	FL		12/05/2025		124		(6)			(6)		118	118			
100258797	FORT WORTH	TX		12/05/2025		404		(15)			(15)		389	389			
100258800	FRESNO	CA		12/05/2025		394		(8)			(8)		386	386			
100258801	NORWICH	CT		12/05/2025		1,450		(7)			(7)		1,443	1,443			
100258804	DALLAS	OR		12/05/2025		280		(4)			(4)		276	276			
100258806	GILBERT	AZ		12/05/2025		875		(18)			(18)		857	857			
100258811	MIAMI	FL		12/05/2025		191		(4)			(4)		187	187			
100258812	CAMBRIA	CA		12/05/2025		1,141		(23)			(23)		1,118	1,118			
100258816	CORONA	CA		12/05/2025		1,146		(23)			(23)		1,123	1,123			
100258819	HOMOSASSA	FL		12/05/2025		132		(5)			(5)		127	127			
100258820	UKIAH	CA		12/05/2025		401		(18)			(18)		383	383			
100258821	BRIDGEWATER	NJ		12/05/2025		292		(5)			(5)		287	287			
100258822	COVINGTON	LA		12/05/2025		418		(16)			(16)		402	402			
100258826	MELISSA	TX		12/05/2025		713		(21)			(21)		692	692			
100258843	BAKERSFIELD	CA		12/05/2025		237		(5)			(5)		232	232			
100258844	OAKWOOD	OH		12/05/2025		451		(21)			(21)		430	430			
100258847	SANDY	UT		12/05/2025		101							101	101			
100258849	GROVE CITY	OH		12/05/2025		73		(1)			(1)		72	72			
100258850	FEASTERVILLE TREVOSE	PA		12/05/2025		244		(11)			(11)		233	233			
100258853	CLINTON	PA		12/05/2025		923		(11)			(11)		912	912			
100258854	POLK CITY	FL		12/05/2025		294		(13)			(13)		281	281			
100258855	FORKED RIVER	NJ		12/05/2025		260		(12)			(12)		248	248			
100258860	RAEFORD	NC		12/05/2025		127		(6)			(6)		121	121			
100258861	WINTER GARDEN	FL		12/05/2025		20,154		(396)			(396)		19,758	19,758			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100258865	LAND O LAKES	FL		12/05/2025		432		(20)			(20)		412	412			
100258868	CLEVELAND	AL		12/05/2025		213		(7)			(7)		206	206			
100258877	BLACK HAWK	CO		12/05/2025		375		(17)			(17)		358	358			
100258879	AUSTELL	GA		12/05/2025		689		(15)			(15)		674	674			
100258880	LAKE FOREST	CA		12/05/2025		822		(32)			(32)		790	790			
100258881	ARDEN	NC		12/05/2025		491		(7)			(7)		484	484			
100258883	NORTH BRUNSWICK	NJ		12/05/2025		729		(14)			(14)		715	715			
100258887	LOCUST GROVE	VA		12/05/2025		107		(5)			(5)		102	102			
100258888	CELINA	TX		12/05/2025		1,158		(53)			(53)		1,105	1,105			
100258889	TUCSON	AZ		12/05/2025		71		(2)			(2)		69	69			
100258894	WILLOW GROVE	PA		12/05/2025		453		(3)			(3)		450	450			
100258895	AURORA	CO		12/05/2025		745		(34)			(34)		711	711			
100258898	CENTRE HALL	PA		12/05/2025		238		(11)			(11)		227	227			
100258899	LAKE WORTH	FL		12/05/2025		10,217		(148)			(148)		10,069	10,069			
100258900	ESCONDIDO	CA		12/05/2025		257		(8)			(8)		249	249			
100258901	THOUSAND OAKS	CA		12/05/2025		1,754		(40)			(40)		1,714	1,714			
100258905	ARLINGTON	WA		12/05/2025		400		(8)			(8)		392	392			
100258906	ROCK HILL	SC		12/05/2025		849		(17)			(17)		832	832			
100258907	ORANGEVALE	CA		12/05/2025		232		(5)			(5)		227	227			
100258910	PLAINFIELD	IL		12/05/2025		32		(2)			(2)		30	30			
100258913	WEST SACRAMENTO	CA		12/05/2025		472		(12)			(12)		460	460			
100258917	MESA	AZ		12/05/2025		569		(26)			(26)		543	543			
100258919	MANDEVILLE	LA		12/05/2025		398		(17)			(17)		381	381			
100258920	CHARLOTTE	NC		12/05/2025		757		(14)			(14)		743	743			
100258926	PACOIMA	CA		12/05/2025		529		(24)			(24)		505	505			
100258927	WOODLAKE	CA		12/05/2025		32		(1)			(1)		31	31			
100258928	MOUNT VERNON	WA		12/05/2025		153		(3)			(3)		150	150			
100258929	ASHBURN	VA		12/05/2025		1,086		(22)			(22)		1,064	1,064			
100258930	PRAIRIEVILLE	LA		12/05/2025		673		(26)			(26)		647	647			
100258934	STOCKTON	CA		12/05/2025		698		(28)			(28)		670	670			
100258937	LEADVILLE	CO		12/05/2025		414		(19)			(19)		395	395			
100258949	LINDEN	MI		12/05/2025		302		(13)			(13)		289	289			
100258950	COON RAPIDS	MN		12/05/2025		5,633		(260)			(260)		5,373	5,373			
100258951	BELLEVILLE	IL		12/05/2025		662		(25)			(25)		637	637			
100258954	BOURBON	IN		12/05/2025		489		(23)			(23)		466	466			
100261117	POCONO PINES	PA		12/05/2025		5,383		(154)			(154)		5,229	5,229			
100261118	BONITA SPRINGS	FL		12/05/2025		1,562		(41)			(41)		1,521	1,521			
100261119	WIMBERLEY	TX		12/05/2025		888		(37)			(37)		851	851			
100261120	SEATTLE	WA		12/05/2025		656		(24)			(24)		632	632			
100261121	GRANTS PASS	OR		12/05/2025		497		(15)			(15)		482	482			
100261122	BOSTON	MA		12/05/2025		536		(13)			(13)		523	523			
100261123	RYE	NH		12/05/2025		2,048		(68)			(68)		1,980	1,980			
100261124	NEW YORK	NY		12/05/2025		1,091		(35)			(35)		1,056	1,056			
100261125	CAMANO ISLAND	WA		12/05/2025		2,003		(44)			(44)		1,959	1,959			
100261126	ELK GROVE	CA		12/05/2025		1,686		(30)			(30)		1,656	1,656			
100261127	HOBOKEN	NJ		12/05/2025		2,025		(39)			(39)		1,986	1,986			
100261128	WESTPORT	MA		12/05/2025		950		(20)			(20)		930	930			
100261129	NARROWSBURG	NY		12/05/2025		1,131		(23)			(23)		1,108	1,108			
100261130	SUMNER	WA		12/05/2025		568		(30)			(30)		538	538			
100261131	OCEAN CITY	NJ		12/05/2025		2,672		(58)			(58)		2,614	2,614			
100261133	CHICAGO	IL		12/05/2025		604		(14)			(14)		590	590			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100261134	MINNEAPOLIS	MN		12/05/2025		1,213		(33)			(33)		1,180	1,180			
100261135	VICTORVILLE	CA		12/05/2025		782		(21)			(21)		761	761			
100261136	CHATSWORTH	CA		12/05/2025		892		(14)			(14)		878	878			
100261138	YUCAIPA	CA		12/05/2025		818		(11)			(11)		807	807			
100261139	DILLWYN	VA		12/05/2025		1,667		(43)			(43)		1,624	1,624			
100261140	JERSEY CITY	NJ		12/05/2025		6,295		(90)			(90)		6,205	6,205			
100261141	YUCCA VALLEY	CA		12/05/2025		577		(19)			(19)		558	558			
100261142	MIDDLETOWN	CA		12/05/2025		2,031		(62)			(62)		1,969	1,969			
100261143	JERSEY CITY	NJ		12/05/2025		1,756		(37)			(37)		1,719	1,719			
100261144	SAINT HELENA ISLAND	SC		12/05/2025		1,435		(33)			(33)		1,402	1,402			
100261145	DENNIS TWP	NJ		12/05/2025		1,055		(32)			(32)		1,023	1,023			
100261146	SANTA ROSA	CA		12/05/2025		1,962		(32)			(32)		1,930	1,930			
100261147	MOUNTAIN HOME	ID		12/05/2025		2,643		(80)			(80)		2,563	2,563			
100261148	LAKE PLACID	NY		12/05/2025		28,020		(568)			(568)		27,452	27,452			
100261149	TOMS RIVER	NJ		12/05/2025		1,703		(53)			(53)		1,650	1,650			
100261150	SUGARLOAF	CA		12/05/2025		602		(14)			(14)		588	588			
100261151	HENDERSON	NV		12/05/2025		522		(14)			(14)		508	508			
100261153	MERIDIAN	ID		12/05/2025		532		(14)			(14)		518	518			
100261154	HOBOKEN	NJ		12/05/2025		1,124		(35)			(35)		1,089	1,089			
100261155	PUTNAM	IL		12/05/2025		368		(13)			(13)		355	355			
100261156	MONTELLO	WI		12/05/2025		564		(25)			(25)		539	539			
100261157	SEATTLE	WA		12/05/2025		1,921		(64)			(64)		1,857	1,857			
100261158	JERSEY CITY	NJ		12/05/2025		2,994		(78)			(78)		2,916	2,916			
100261159	LEHIGH ACRES	FL		12/05/2025		3,260		(100)			(100)		3,160	3,160			
100261160	ROSEVILLE	CA		12/05/2025		4,843		(125)			(125)		4,718	4,718			
100261161	QUAKERTOWN	PA		12/05/2025		893		(25)			(25)		868	868			
100261162	JERSEY CITY	NJ		12/05/2025		2,089		(53)			(53)		2,036	2,036			
100261163	HOBOKEN	NJ		12/05/2025		1,923		(41)			(41)		1,882	1,882			
100261164	CHAMPLIN	MN		12/05/2025		966		(27)			(27)		939	939			
100261165	NASHUA	NH		12/05/2025		884		(16)			(16)		868	868			
100261166	ABSECON	NJ		12/05/2025		760		(20)			(20)		740	740			
100261167	COLUMBIA	MD		12/05/2025		866		(24)			(24)		842	842			
100261168	SACRAMENTO	CA		12/05/2025		1,032		(33)			(33)		999	999			
100261169	OAKLAND	CA		12/05/2025		1,202		(35)			(35)		1,167	1,167			
100261170	CAPE MAY COURT HOUSE	NJ		12/05/2025		1,074		(23)			(23)		1,051	1,051			
100261171	PACIFIC GROVE	CA		12/05/2025		1,557		(34)			(34)		1,523	1,523			
100261172	JERSEY CITY	NJ		12/05/2025		854		(29)			(29)		825	825			
100261173	HUNTINGTN BEACH	CA		12/05/2025		1,344		(24)			(24)		1,320	1,320			
100261174	BILLINGS	MT		12/05/2025		964		(22)			(22)		942	942			
100261175	DENMARK	ME		12/05/2025		580		(22)			(22)		558	558			
100261176	BULLHEAD CITY	AZ		12/05/2025		711		(20)			(20)		691	691			
100261177	WILDWOOD CREST	NJ		12/05/2025		2,072		(75)			(75)		1,997	1,997			
100261178	SAN JOSE	CA		12/05/2025		1,058		(30)			(30)		1,028	1,028			
100261179	CLE ELUM	WA		12/05/2025		1,988		(8)			(8)		1,980	1,980			
100261180	PINE PLAINS	NY		12/05/2025		1,095		(32)			(32)		1,063	1,063			
100261181	ELK GROVE	CA		12/05/2025		3,416		(68)			(68)		3,348	3,348			
100261182	OXNARD	CA		12/05/2025		2,039		(56)			(56)		1,983	1,983			
100261183	BONITA SPRINGS	FL		12/05/2025		2,786		(84)			(84)		2,702	2,702			
100261184	SALEM	NH		12/05/2025		2,505		(79)			(79)		2,426	2,426			
100261185	REDMOND	WA		12/05/2025		1,527		(31)			(31)		1,496	1,496			
100261186	NORTH BERWICK	ME		12/05/2025		949		(27)			(27)		922	922			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100261187	JERSEY CITY	NJ		12/05/2025		3,860		(76)			(76)		3,784	3,784			
100261188	POINT PLEASANT BEACH	NJ		12/05/2025		1,503		(40)			(40)		1,463	1,463			
100261189	RATHDRUM	ID		12/05/2025		1,315		3			3		1,318	1,318			
100261190	MAHOPAC	NY		12/05/2025		503		(23)			(23)		480	480			
100261192	OAKLAND	CA		12/05/2025		527		(12)			(12)		515	515			
100261193	BELGRADE	ME		12/05/2025		847		(20)			(20)		827	827			
100261194	KISSIMMEE	FL		12/05/2025		571		(9)			(9)		562	562			
100261195	THREE RIVERS	CA		12/05/2025		1,676		(31)			(31)		1,645	1,645			
100261196	OCEAN CITY	NJ		12/05/2025		1,927		(32)			(32)		1,895	1,895			
100261197	BEDMINSTER	NJ		12/05/2025		3,259		(116)			(116)		3,143	3,143			
100261198	LAKEVILLE	MA		12/05/2025		675		(33)			(33)		642	642			
100261199	TUSKEGEE INSTITUTE	AL		12/05/2025		388		(10)			(10)		378	378			
100261200	KISSIMMEE	FL		12/05/2025		701		(27)			(27)		674	674			
100261201	INDIAN LAKE	NY		12/05/2025		559		(24)			(24)		535	535			
100261202	SYRACUSE	NY		12/05/2025		737		(28)			(28)		709	709			
100261203	MCKINNEY	TX		12/05/2025		3,037		(81)			(81)		2,956	2,956			
100261204	SANFORD	NC		12/05/2025		1,347		(25)			(25)		1,322	1,322			
100261205	SEABROOK ISLAND	SC		12/05/2025		957		(21)			(21)		936	936			
100261207	PUNTA GORDA	FL		12/05/2025		4,573		(31)			(31)		4,542	4,542			
100261208	LONGS	SC		12/05/2025		655		62			62		717	717			
100261209	SAN TAN VALLEY	AZ		12/05/2025		602		11			11		613	613			
100261210	PINE HILL	NJ		12/05/2025		2,123		(59)			(59)		2,064	2,064			
100261211	AURORA	CO		12/05/2025		715		7			7		722	722			
100261212	VIRGINIA BEACH	VA		12/05/2025		1,733		(33)			(33)		1,700	1,700			
100261213	NEW YORK	NY		12/05/2025		1,143		(36)			(36)		1,107	1,107			
100261214	KATY	TX		12/05/2025		1,007		(28)			(28)		979	979			
100261215	SAN JOSE	CA		12/05/2025		3,401		(25)			(25)		3,376	3,376			
100261216	FRISCO	TX		12/05/2025		1,704		19			19		1,723	1,723			
100261217	PALM BAY	FL		12/05/2025		587		(8)			(8)		579	579			
100261218	MANTECA	CA		12/05/2025		1,503		(22)			(22)		1,481	1,481			
100261219	SPRINGFIELD	MA		12/05/2025		2,771		36			36		2,807	2,807			
100261221	TAMPA	FL		12/05/2025		573		(10)			(10)		563	563			
100261222	PORTLAND	OR		12/05/2025		1,000		(16)			(16)		984	984			
100261223	ANTIOCH	CA		12/05/2025		1,614		13			13		1,627	1,627			
100261224	FALLING WATERS	WV		12/05/2025		509		(18)			(18)		491	491			
100261225	PITTSBURGH	PA		12/05/2025		1,927		(6)			(6)		1,921	1,921			
100261226	LEWES	DE		12/05/2025		1,614		(18)			(18)		1,596	1,596			
100261227	KEMAH	TX		12/05/2025		688		5			5		693	693			
100261228	FORT SMITH	AR		12/05/2025		559		(9)			(9)		550	550			
100261229	WHITEHALL	OH		12/05/2025		825		(18)			(18)		807	807			
100261230	EL CERRITO	CA		12/05/2025		1,312		(11)			(11)		1,301	1,301			
100261231	SPOKANE	WA		12/05/2025		827		(19)			(19)		808	808			
100261232	MANTECA	CA		12/05/2025		1,463		21			21		1,484	1,484			
100261233	TEMECULA	CA		12/05/2025		1,246		(25)			(25)		1,221	1,221			
100261234	SAN MARINO	CA		12/05/2025		2,908		(10)			(10)		2,898	2,898			
100261235	MONROE	NC		12/05/2025		671		(9)			(9)		662	662			
100261236	ROUND ROCK	TX		12/05/2025		815		(13)			(13)		802	802			
100261237	TEMECULA	CA		12/05/2025		1,266		(22)			(22)		1,244	1,244			
100261238	MCKINNEY	TX		12/05/2025		600		(15)			(15)		585	585			
100261239	GARNER	NC		12/05/2025		782		(2)			(2)		780	780			
100261240	SAN DIEGO	CA		12/05/2025		950		(13)			(13)		937	937			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100261241	JAMAICA	NY		12/05/2025		1,226		(18)			(18)		1,208	1,208			
100261242	SEVIERVILLE	TN		12/05/2025		1,034		(31)			(31)		1,003	1,003			
100261243	WAYNESBORO	PA		12/05/2025		619		(15)			(15)		604	604			
100261244	OXON HILL	MD		12/05/2025		842		(7)			(7)		835	835			
100261245	SACRAMENTO	CA		12/05/2025		996		(24)			(24)		972	972			
100261246	FAIRBURN	GA		12/05/2025		1,217		(56)			(56)		1,161	1,161			
100261247	SEATTLE	WA		12/05/2025		2,000		38			38		2,038	2,038			
100261248	KILL DEVIL HILLS	NC		12/05/2025		1,653		(8)			(8)		1,645	1,645			
100261249	MYRTLE BEACH	SC		12/05/2025		775		32			32		807	807			
100261250	NORTH HOLLYWOOD	CA		12/05/2025		1,693		(27)			(27)		1,666	1,666			
100261251	MARYSVILLE	WA		12/05/2025		1,119		(19)			(19)		1,100	1,100			
100261252	SARASOTA	FL		12/05/2025		1,818		(5)			(5)		1,813	1,813			
100261253	THE VILLAGES	FL		12/05/2025		554		(4)			(4)		550	550			
100261254	CHICAGO	IL		12/05/2025		758		(17)			(17)		741	741			
100261255	MCKINNEY	TX		12/05/2025		557		(14)			(14)		543	543			
100261256	MCKINNEY	TX		12/05/2025		605		(21)			(21)		584	584			
100261257	GLEN	NH		12/05/2025		1,083		(13)			(13)		1,070	1,070			
100261258	GARNER	NC		12/05/2025		779		(3)			(3)		776	776			
100261259	HOLLAND	PA		12/05/2025		745		9			9		754	754			
100261260	ENGLEWOOD	FL		12/05/2025		643		(2)			(2)		641	641			
100261261	CAMERON	NC		12/05/2025		649		2			2		651	651			
100261262	LONGS	SC		12/05/2025		638		25			25		663	663			
100261263	MIAMI	FL		12/05/2025		1,903		(16)			(16)		1,887	1,887			
100261264	LIVERMORE	CA		12/05/2025		2,251		(6)			(6)		2,245	2,245			
100261265	PINE HILL	NJ		12/05/2025		2,775		(73)			(73)		2,702	2,702			
100261267	KLAMATH FALLS	OR		12/05/2025		685		(5)			(5)		680	680			
100261268	BRANDON	FL		12/05/2025		1,063		9			9		1,072	1,072			
100261269	MCKINNEY	TX		12/05/2025		890		58			58		948	948			
100261270	PHOENIX	AZ		12/05/2025		1,109		3			3		1,112	1,112			
100261271	MEDFORD	MA		12/05/2025		2,119		(38)			(38)		2,081	2,081			
100261272	WOODSTOCK	IL		12/05/2025		1,071		13			13		1,084	1,084			
100261273	HOUSTON	TX		12/05/2025		470		(4)			(4)		466	466			
100261274	SACRAMENTO	CA		12/05/2025		919		13			13		932	932			
100261275	FAIRFIELD	CA		12/05/2025		849		(4)			(4)		845	845			
100261276	SAN BRUNO	CA		12/05/2025		2,670		(38)			(38)		2,632	2,632			
100261278	SHERMAN	TX		12/05/2025		476		1			1		477	477			
100261279	ELK GROVE	CA		12/05/2025		1,227		(12)			(12)		1,215	1,215			
100261280	MERCED	CA		12/05/2025		1,448		(35)			(35)		1,413	1,413			
100261281	CRAMERTON	NC		12/05/2025		423		(16)			(16)		407	407			
100261282	ZEBULON	NC		12/05/2025		637		(5)			(5)		632	632			
100261283	DURHAM	NC		12/05/2025		1,591		(33)			(33)		1,558	1,558			
100261284	DAWSONVILLE	GA		12/05/2025		1,247		11			11		1,258	1,258			
100261285	AVONDALE	AZ		12/05/2025		654		(16)			(16)		638	638			
100261286	SUPPLY	NC		12/05/2025		793		(2)			(2)		791	791			
100261287	MONTCLAIR	CA		12/05/2025		1,596		13			13		1,609	1,609			
100261288	BRIDGETON	NJ		12/05/2025		414		(1)			(1)		413	413			
100261290	PINETOP	AZ		12/08/2025		2,750		(78)			(78)		2,672	2,672			
100261291	FORT LAUDERDALE	FL		12/08/2025		1,414		(47)			(47)		1,367	1,367			
100261292	BROOKLINE	MA		12/08/2025		1,704		(44)			(44)		1,660	1,660			
100261293	LANSDALE	PA		12/08/2025		1,234		(27)			(27)		1,207	1,207			
100261294	SAINT MARYS	OH		12/08/2025		1,054		(27)			(27)		1,027	1,027			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100261295	SUNRIVER	OR		12/08/2025		1,655		(23)			(23)		1,632	1,632			
100261296	MEREDITH	NH		12/08/2025		919		(26)			(26)		893	893			
100261297	TURLOCK	CA		12/08/2025		912		(27)			(27)		885	885			
100261298	GRANBY	CO		12/08/2025		1,209		(41)			(41)		1,168	1,168			
100261299	KISSIMMEE	FL		12/08/2025		612		(17)			(17)		595	595			
100261300	REVERE	MA		12/08/2025		1,532		(44)			(44)		1,488	1,488			
100261301	AMERICAN CANYON	CA		12/08/2025		919		(14)			(14)		905	905			
100261302	LAKE HIAWATHA	NJ		12/08/2025		1,839		(26)			(26)		1,813	1,813			
100261303	DANVILLE	CA		12/08/2025		2,009		(56)			(56)		1,953	1,953			
100261304	MEMPHIS	TN		12/08/2025		630		7			7		637	637			
100261305	DOVER	VT		12/08/2025		1,829		(47)			(47)		1,782	1,782			
100261306	ASHEVILLE	NC		12/08/2025		1,269		(31)			(31)		1,238	1,238			
100261307	LAS VEGAS	NV		12/08/2025		844		(19)			(19)		825	825			
100261308	CHARLES TOWN	WV		12/08/2025		541		(19)			(19)		522	522			
100261309	SUSSEX	NJ		12/08/2025		1,201		(15)			(15)		1,186	1,186			
100261310	HARVEY	LA		12/08/2025		487		(10)			(10)		477	477			
100261311	ALAMEDA	CA		12/08/2025		2,222		(70)			(70)		2,152	2,152			
100261312	LITTLETON	NC		12/08/2025		6,743		(173)			(173)		6,570	6,570			
100261313	TRUCKEE	CA		12/08/2025		1,581		(53)			(53)		1,528	1,528			
100261314	SUN VALLEY	CA		12/08/2025		576		(14)			(14)		562	562			
100261315	MAMMOTH LAKES	CA		12/08/2025		1,782		(59)			(59)		1,723	1,723			
100261316	ALLENTOWN	PA		12/08/2025		429		(16)			(16)		413	413			
100261317	BRIGANTINE	NJ		12/08/2025		625		(18)			(18)		607	607			
100261318	TUCSON	AZ		12/08/2025		62,578		(1,908)			(1,908)		60,670	60,670			
100261319	SCRANTON	PA		12/08/2025		562		(8)			(8)		554	554			
100261320	NORTHAMPTON	PA		12/08/2025		499		(14)			(14)		485	485			
100261321	BOSTON	MA		12/08/2025		2,528		(29)			(29)		2,499	2,499			
100261322	LAKELAND	FL		12/08/2025		1,086		(38)			(38)		1,048	1,048			
100261323	NEKOOSA	WI		12/08/2025		2,091		(60)			(60)		2,031	2,031			
100261324	FARMERSVILLE	TX		12/08/2025		833		19			19		852	852			
100261325	PORTLAND	OR		12/08/2025		995		(33)			(33)		962	962			
100261326	PEORIA	AZ		12/08/2025		841		(23)			(23)		818	818			
100261327	GULFPORT	FL		12/08/2025		476		(22)			(22)		454	454			
100261328	KANSAS CITY	MO		12/08/2025		831		(21)			(21)		810	810			
100261329	CHICAGO	IL		12/08/2025		536		(15)			(15)		521	521			
100261331	BARDSTOWN	KY		12/08/2025		788		(24)			(24)		764	764			
100261332	BIG BEAR CITY	CA		12/08/2025		1,053		(31)			(31)		1,022	1,022			
100261333	SARASOTA	FL		12/08/2025		3,091		(66)			(66)		3,025	3,025			
100261334	FLORISSANT	CO		12/08/2025		1,212		(43)			(43)		1,169	1,169			
100261335	SEATTLE	WA		12/08/2025		1,368		(29)			(29)		1,339	1,339			
100261336	PORT SAINT JOE	FL		12/08/2025		991		(4)			(4)		987	987			
100261337	EVERETT	WA		12/08/2025		1,909		(14)			(14)		1,895	1,895			
100261338	DENNIS PORT	MA		12/08/2025		3,324		(88)			(88)		3,236	3,236			
100261339	AUBURN	WA		12/08/2025		1,204		7			7		1,211	1,211			
100261340	BIG BEAR LAKE	CA		12/08/2025		559		(19)			(19)		540	540			
100261341	RIVIERA BEACH	FL		12/08/2025		794		(24)			(24)		770	770			
100261342	LAKEWOOD	OH		12/08/2025		10,521		(259)			(259)		10,262	10,262			
100261343	BOSTON	MA		12/08/2025		765		(22)			(22)		743	743			
100261344	MEMPHIS	TN		12/08/2025		787		30			30		817	817			
100261345	PASO ROBLES	CA		12/08/2025		1,783		(52)			(52)		1,731	1,731			
100261346	LA MESA	CA		12/08/2025		18,583		(537)			(537)		18,046	18,046			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100261347	MOUNTAIN VIEW	CA		12/08/2025		774		(24)			(24)		750	750			
100261348	BOSTON	MA		12/08/2025		1,033		(15)			(15)		1,018	1,018			
100261349	WELLFLEET	MA		12/08/2025		926		(29)			(29)		897	897			
100261350	SPRINGFIELD	MA		12/08/2025		1,232		(23)			(23)		1,209	1,209			
100261351	BRIGANTINE	NJ		12/08/2025		3,659		(18)			(18)		3,641	3,641			
100261352	ROHNERT PARK	CA		12/08/2025		1,402		(39)			(39)		1,363	1,363			
100261353	THOUSAND OAKS	CA		12/08/2025		1,629		(51)			(51)		1,578	1,578			
100261354	FORT MYERS	FL		12/08/2025		863		(23)			(23)		840	840			
100261355	BIG BEAR CITY	CA		12/08/2025		833		(29)			(29)		804	804			
100261357	CLOVER	SC		12/08/2025		1,374		(35)			(35)		1,339	1,339			
100261358	OCEAN SHORES	WA		12/08/2025		451		(14)			(14)		437	437			
100261359	EAST ORANGE	NJ		12/08/2025		1,237		(30)			(30)		1,207	1,207			
100261360	SAN MARCOS	CA		12/08/2025		1,625		(42)			(42)		1,583	1,583			
100261361	OMAHA	NE		12/08/2025		2,210		(9)			(9)		2,201	2,201			
100261362	NORTH ANDOVER	MA		12/08/2025		1,575		(28)			(28)		1,547	1,547			
100261363	AKRON	OH		12/08/2025		530		(15)			(15)		515	515			
100261365	JERSEY CITY	NJ		12/08/2025		1,680		(43)			(43)		1,637	1,637			
100261366	EVANSTON	IL		12/08/2025		945		(9)			(9)		936	936			
100261367	ROYAL OAK	MI		12/08/2025		2,718		(73)			(73)		2,645	2,645			
100261368	PHOENIX	AZ		12/08/2025		567		(17)			(17)		550	550			
100261369	SANDWICH	MA		12/08/2025		1,925		(57)			(57)		1,868	1,868			
100261370	WACONIA	MN		12/08/2025		582		(14)			(14)		568	568			
100261371	PHILADELPHIA	PA		12/08/2025		697		(23)			(23)		674	674			
100261372	MCCLOUD	CA		12/08/2025		1,362		(38)			(38)		1,324	1,324			
100261373	CLEARWATER	FL		12/08/2025		1,431		(27)			(27)		1,404	1,404			
100261374	RANGER	GA		12/08/2025		1,633		(40)			(40)		1,593	1,593			
100261375	ROSEMOUNT	MN		12/08/2025		702		(13)			(13)		689	689			
100261376	BRADLEY BEACH	NJ		12/08/2025		5,474		(139)			(139)		5,335	5,335			
100261377	KISSIMMEE	FL		12/08/2025		846		(12)			(12)		834	834			
100261378	CHICAGO	IL		12/08/2025		1,574		(35)			(35)		1,539	1,539			
100261379	STANHOPE	NJ		12/08/2025		543		(9)			(9)		534	534			
100261380	WILMINGTON	NC		12/08/2025		3,701		(116)			(116)		3,585	3,585			
100261381	BOCA RATON	FL		12/08/2025		1,820		(64)			(64)		1,756	1,756			
100261382	PISMO BEACH	CA		12/08/2025		1,573		(5)			(5)		1,568	1,568			
100261383	POCONO LAKE	PA		12/08/2025		5,471		(167)			(167)		5,304	5,304			
100261385	LAKEWOOD	OH		12/08/2025		614		(13)			(13)		601	601			
100261386	TALLAHASSEE	FL		12/08/2025		900		(14)			(14)		886	886			
100261387	CEDAR HILL	TX		12/08/2025		1,300		6			6		1,306	1,306			
100261389	SEA ISLE CITY	NJ		12/08/2025		2,200		(82)			(82)		2,118	2,118			
100261390	FALLBROOK	CA		12/08/2025		1,326		(38)			(38)		1,288	1,288			
100261391	MILLTOWN	NJ		12/08/2025		650		(21)			(21)		629	629			
100261392	CHARLOTTESVILLE	VA		12/08/2025		1,140		(49)			(49)		1,091	1,091			
100261393	PLEASANT HILL	CA		12/08/2025		2,789		(72)			(72)		2,717	2,717			
100261394	NORTH CHARLESTON	SC		12/08/2025		3,565		(46)			(46)		3,519	3,519			
100261395	MEDIA	PA		12/08/2025		1,291		(11)			(11)		1,280	1,280			
100261396	CHANHASSEN	MN		12/08/2025		1,046		(16)			(16)		1,030	1,030			
100261397	MAMMOTH LAKES	CA		12/08/2025		3,277		(107)			(107)		3,170	3,170			
100261398	JERSEY CITY	NJ		12/08/2025		595		(17)			(17)		578	578			
100261399	WALTHAM	MA		12/08/2025		2,161		(49)			(49)		2,112	2,112			
100261400	TWAIN HARTE	CA		12/08/2025		1,718		(42)			(42)		1,676	1,676			
100261401	BOSTON	MA		12/08/2025		1,739		(34)			(34)		1,705	1,705			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100261402	ALLENTOWN	PA		12/08/2025		2,327		(31)			(31)		2,296	2,296			
100261405	LEESBURG	VA		12/08/2025		884		(19)			(19)		865	865			
100261406	CHICAGO	IL		12/08/2025		636		(15)			(15)		621	621			
100261407	TACOMA	WA		12/08/2025		825		(24)			(24)		801	801			
100261408	OUTING	MN		12/08/2025		1,420		(33)			(33)		1,387	1,387			
100261409	BUCKEYE	AZ		12/08/2025		1,265		(11)			(11)		1,254	1,254			
100261410	CONCORD	CA		12/08/2025		901		(29)			(29)		872	872			
100261411	CHANDLER	AZ		12/08/2025		1,048		(24)			(24)		1,024	1,024			
100261412	BONITA SPRINGS	FL		12/08/2025		1,349		(44)			(44)		1,305	1,305			
100261413	GLEN BURNIE	MD		12/08/2025		684		(15)			(15)		669	669			
100261414	SEA BRIGHT	NJ		12/08/2025		2,179		(59)			(59)		2,120	2,120			
100261415	HIXSON	TN		12/08/2025		1,622		(27)			(27)		1,595	1,595			
100261416	COON RAPIDS	MN		12/08/2025		607							607	607			
100261417	SAN DIEGO	CA		12/08/2025		427		(9)			(9)		418	418			
100261418	WALLINGFORD	CT		12/08/2025		823		(23)			(23)		800	800			
100261419	REHOBOTH	MA		12/08/2025		967		(32)			(32)		935	935			
100261420	MEMPHIS	TN		12/08/2025		712		6			6		718	718			
100261421	PORT ARANSAS	TX		12/08/2025		107,705		(2,936)			(2,936)		104,769	104,769			
100261422	BOULDER	CO		12/08/2025		3,026		(106)			(106)		2,920	2,920			
100261423	MORGAN CITY	LA		12/08/2025		440		(7)			(7)		433	433			
100261424	INDIANAPOLIS	IN		12/08/2025		1,069		(28)			(28)		1,041	1,041			
100261425	HIXSON	TN		12/08/2025		1,145		(25)			(25)		1,120	1,120			
100261426	WEST DUNDEE	IL		12/08/2025		725		(22)			(22)		703	703			
100261427	MEMPHIS	TN		12/08/2025		1,271		30			30		1,301	1,301			
100261428	WEED	CA		12/08/2025		590		(12)			(12)		578	578			
100261429	BELLS	TX		12/09/2025		4,824		(225)			(225)		4,599	4,599			
100261430	ROSELAND	VA		12/09/2025		2,331		(59)			(59)		2,272	2,272			
100261431	RALEIGH	NC		12/09/2025		1,174		(35)			(35)		1,139	1,139			
100261432	EAST STROUDSBURG	PA		12/09/2025		513		(16)			(16)		497	497			
100261433	VANCOUVER	WA		12/09/2025		4,156		(115)			(115)		4,041	4,041			
100261434	BLAINE	MN		12/09/2025		397		(6)			(6)		391	391			
100261435	ANNA	TX		12/09/2025		629		(26)			(26)		603	603			
100261436	FRANKFORT	KY		12/09/2025		2,063		(68)			(68)		1,995	1,995			
100261437	GALLATIN	TN		12/09/2025		668		(31)			(31)		637	637			
100261438	YOUNGSVILLE	NC		12/09/2025		698		(17)			(17)		681	681			
100261439	LEBANON	OR		12/09/2025		983		(26)			(26)		957	957			
100261440	MILTON	FL		12/09/2025		432		(19)			(19)		413	413			
100261441	HOUSTON	TX		12/09/2025		680		(20)			(20)		660	660			
100261442	MEMPHIS	TN		12/09/2025		1,005		(36)			(36)		969	969			
100261443	MADISON HEIGHTS	VA		12/09/2025		803		(16)			(16)		787	787			
100261444	SEVIERVILLE	TN		12/09/2025		2,118		(48)			(48)		2,070	2,070			
100261445	PHOENIX	AZ		12/09/2025		1,637		(45)			(45)		1,592	1,592			
100261446	ROSSVILLE	GA		12/09/2025		1,540		(67)			(67)		1,473	1,473			
100261447	CHANDLER	AZ		12/09/2025		1,494		(26)			(26)		1,468	1,468			
100261448	VENICE	FL		12/09/2025		677		(17)			(17)		660	660			
100261449	SUMTER	SC		12/09/2025		1,153		(23)			(23)		1,130	1,130			
100261450	UNIONTOWN	OH		12/09/2025		544		(15)			(15)		529	529			
100261451	SPRINGFIELD	MA		12/09/2025		757		(19)			(19)		738	738			
100261452	PORT CHARLOTTE	FL		12/09/2025		1,342		(7)			(7)		1,335	1,335			
100261453	TRUCKEE	CA		12/09/2025		1,942		(48)			(48)		1,894	1,894			
100261454	MENASHA	WI		12/09/2025		421		(17)			(17)		404	404			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100261456	MYRTLE BEACH	SC		12/09/2025		370		(16)			(16)		354	354			
100261457	FRIENDSHIP	WI		12/09/2025		764		(23)			(23)		741	741			
100261458	VINEYARD HAVEN	MA		12/09/2025		1,493		(13)			(13)		1,480	1,480			
100261459	SAN TAN VALLEY	AZ		12/09/2025		1,396		(42)			(42)		1,354	1,354			
100261460	COLUMBUS	OH		12/09/2025		1,207		(35)			(35)		1,172	1,172			
100261462	ROSSVILLE	GA		12/09/2025		405		(14)			(14)		391	391			
100261463	DUMFRIES	VA		12/09/2025		802		(14)			(14)		788	788			
100261464	NEWARK	DE		12/09/2025		2,422		(71)			(71)		2,351	2,351			
100261465	INLET BEACH	FL		12/09/2025		2,206		(64)			(64)		2,142	2,142			
100261466	ACWORTH	GA		12/09/2025		773		(13)			(13)		760	760			
100261467	FARMINGTON	UT		12/09/2025		778		(22)			(22)		756	756			
100261468	WEST SACRAMENTO	CA		12/09/2025		912		(30)			(30)		882	882			
100261469	NORTH FORT MYERS	FL		12/09/2025		427		(15)			(15)		412	412			
100261470	BIG BEAR	CA		12/09/2025		1,297		(25)			(25)		1,272	1,272			
100261471	GLADSTONE	MO		12/09/2025		401		(20)			(20)		381	381			
100261472	LARGO	FL		12/09/2025		2,911		(86)			(86)		2,825	2,825			
100261473	TEMPE	AZ		12/09/2025		1,637		(53)			(53)		1,584	1,584			
100261474	PHOENIX	AZ		12/09/2025		1,631		(47)			(47)		1,584	1,584			
100261475	ARVADA	CO		12/09/2025		1,788		(46)			(46)		1,742	1,742			
100261476	EWING	NJ		12/09/2025		772		(15)			(15)		757	757			
100261477	VILLAS	NJ		12/12/2025		311		(8)			(8)		303	303			
100261478	SEASIDE HEIGHTS	NJ		12/12/2025		4,321		(84)			(84)		4,237	4,237			
100261479	SEASIDE HEIGHTS	NJ		12/12/2025		2,113		(81)			(81)		2,032	2,032			
100261480	BRIGANTINE	NJ		12/12/2025		1,841		(22)			(22)		1,819	1,819			
100261481	SAN FRANCISCO	CA		12/12/2025		1,058		(32)			(32)		1,026	1,026			
100261483	BRENTWOOD	TN		12/12/2025		49,265		(779)			(779)		48,486	48,486			
100261484	BAKERSFIELD	CA		12/12/2025		1,368		(49)			(49)		1,319	1,319			
100261485	COSTA MESA	CA		12/12/2025		7,452		(301)			(301)		7,151	7,151			
100261486	GARDNERVILLE	NV		12/12/2025		2,151		(54)			(54)		2,097	2,097			
100261488	HOUSTON	TX		12/12/2025		395		1			1		396	396			
100261489	HAWTHORNE	CA		12/12/2025		1,118		(33)			(33)		1,085	1,085			
100261490	BUFFALO GROVE	IL		12/12/2025		817		(16)			(16)		801	801			
100261492	SAN ANTONIO	TX		12/12/2025		507		(10)			(10)		497	497			
100261493	SAN JACINTO	CA		12/12/2025		1,177		(28)			(28)		1,149	1,149			
100261497	RIVERSIDE	CA		12/12/2025		2,611		(41)			(41)		2,570	2,570			
100261498	HOUSTON	TX		12/12/2025		410		(19)			(19)		391	391			
100261500	AMERY	WI		12/12/2025		548		(17)			(17)		531	531			
100261502	CHICAGO	IL		12/12/2025		1,027		(3)			(3)		1,024	1,024			
100261505	NAPLES	FL		12/12/2025		4,066		(66)			(66)		4,000	4,000			
100261506	NORTH LOGAN	UT		12/12/2025		889		(32)			(32)		857	857			
100261508	PASADENA	TX		12/12/2025		526		(25)			(25)		501	501			
100261510	MONTCLAIR	CA		12/12/2025		1,080		(5)			(5)		1,075	1,075			
100261511	CLOVIS	CA		12/12/2025		483		(7)			(7)		476	476			
100261512	STANFIELD	NC		12/12/2025		393		(18)			(18)		375	375			
100261513	LONG BEACH	CA		12/12/2025		1,138		13			13		1,151	1,151			
100261515	LOS ANGELES	CA		12/12/2025		1,753		(21)			(21)		1,732	1,732			
100261516	DENVER	CO		12/12/2025		808		(20)			(20)		788	788			
100261517	LA PUENTE	CA		12/12/2025		1,711		(40)			(40)		1,671	1,671			
100261518	POST FALLS	ID		12/12/2025		919		(33)			(33)		886	886			
100261519	ROSEVILLE	MI		12/12/2025		318		(1)			(1)		317	317			
100261520	BALTIMORE	MD		12/12/2025		1,381		(15)			(15)		1,366	1,366			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100261522	LAS VEGAS	NV		12/12/2025		905		(43)			(43)		862	862			
100261523	KENNESAW	GA		12/12/2025		1,725		(4)			(4)		1,721	1,721			
100261524	WEST HARTFORD	CT		12/12/2025		327,868		(4,079)			(4,079)		323,789	323,789			
100261525	RICHMOND	VA		12/12/2025		572		(15)			(15)		557	557			
100261526	HESPERIA	CA		12/12/2025		1,022		(34)			(34)		988	988			
100261527	AVON	OH		12/12/2025		1,664		(47)			(47)		1,617	1,617			
100261528	LAKE ELSINORE	CA		12/12/2025		1,186		(36)			(36)		1,150	1,150			
100261529	PARKVIEW	IA		12/12/2025		584		(11)			(11)		573	573			
100261531	LANCASTER	CA		12/12/2025		2,990		(109)			(109)		2,881	2,881			
100261532	CANYON LAKE	CA		12/12/2025		1,335		(32)			(32)		1,303	1,303			
100261533	MIAMI	FL		12/12/2025		15,362		(115)			(115)		15,247	15,247			
100261535	MIDVALE	UT		12/12/2025		1,619		(46)			(46)		1,573	1,573			
100261536	WOODBRIDGE	VA		12/12/2025		803		(1)			(1)		802	802			
100261537	OWASSO	OK		12/12/2025		516		(20)			(20)		496	496			
100261538	NEW PORT RICHEY	FL		12/12/2025		687		(32)			(32)		655	655			
100261539	SANTA BARBARA	CA		12/12/2025		2,065		(21)			(21)		2,044	2,044			
100261540	BUFORD	GA		12/12/2025		1,565		(53)			(53)		1,512	1,512			
100261541	PRESCOTT	AZ		12/12/2025		825		(39)			(39)		786	786			
100261542	ARROW BEAR	CA		12/12/2025		465		(16)			(16)		449	449			
100261543	CHICAGO	IL		12/12/2025		658		(21)			(21)		637	637			
100261544	DELANO	CA		12/12/2025		186		(7)			(7)		179	179			
100261545	FORT LAUDERDALE	FL		12/12/2025		941		12			12		953	953			
100261548	KINGMAN	AZ		12/12/2025		466		(18)			(18)		448	448			
100261549	JACKSONVILLE	FL		12/12/2025		2,507		(57)			(57)		2,450	2,450			
100261550	WEST HILLS AREA LOS ANGELES	CA		12/12/2025		3,644		(95)			(95)		3,549	3,549			
100261551	WAREHAM	MA		12/12/2025		435		(6)			(6)		429	429			
100261553	MIDVALE	UT		12/12/2025		2,421		(62)			(62)		2,359	2,359			
100261554	ASHLAND	MA		12/12/2025		4,285		(131)			(131)		4,154	4,154			
100261557	DALLAS	TX		12/12/2025		8,533		(252)			(252)		8,281	8,281			
100261558	GREER	SC		12/12/2025		889		(31)			(31)		858	858			
100261559	PARKVIEW	IA		12/12/2025		583		(10)			(10)		573	573			
100261561	SAN JOSE	CA		12/12/2025		1,164		(55)			(55)		1,109	1,109			
100261562	MILWAUKEE	WI		12/12/2025		355		(11)			(11)		344	344			
100261563	PORTER	TX		12/12/2025		439		(21)			(21)		418	418			
100261564	GLENDALE	AZ		12/12/2025		834		(26)			(26)		808	808			
100261565	PLANTATION	FL		12/12/2025		12,164		(570)			(570)		11,594	11,594			
100261567	WESTMINSTER	MD		12/12/2025		18,651		(741)			(741)		17,910	17,910			
100261570	LOS ANGELES	CA		12/12/2025		114,583		(4,854)			(4,854)		109,729	109,729			
100261571	SAN ANTONIO	TX		12/12/2025		135		(1)			(1)		134	134			
100261572	HOUSTON	TX		12/12/2025		593		(32)			(32)		561	561			
100261573	HARWICH	MA		12/12/2025		3,967		(91)			(91)		3,876	3,876			
100261574	SEDONA	AZ		12/12/2025		965		(27)			(27)		938	938			
100261575	LOS ANGELES	CA		12/12/2025		2,752		(88)			(88)		2,664	2,664			
100261576	TEMECULA	CA		12/12/2025		186,587		(3,003)			(3,003)		183,584	183,584			
100261578	MONTEBELLO	CA		12/12/2025		1,742		(43)			(43)		1,699	1,699			
100261579	PALM COAST	FL		12/12/2025		2,643		(87)			(87)		2,556	2,556			
100261580	LAWRENCEVILLE	GA		12/12/2025		314		(10)			(10)		304	304			
100261582	ANNANDALE	VA		12/12/2025		12,758		(255)			(255)		12,503	12,503			
100261583	LOS ANGELES	CA		12/12/2025		1,319		(44)			(44)		1,275	1,275			
100261584	SPRING	TX		12/12/2025		492		(6)			(6)		486	486			
100261585	WOODLAND	CA		12/12/2025		2,659		(103)			(103)		2,556	2,556			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100261586	MAUMEE	OH		12/12/2025		1,425		(41)			(41)		1,384	1,384			
100261587	CONYERS	GA		12/12/2025		645		(8)			(8)		637	637			
100261588	PHELAN	CA		12/12/2025		1,386		(42)			(42)		1,344	1,344			
100261589	MILWAUKEE	WI		12/12/2025		355		(11)			(11)		344	344			
100261590	SMYRNA	TN		12/12/2025		576		(9)			(9)		567	567			
100261591	RIVERSIDE	CA		12/12/2025		1,449		(16)			(16)		1,433	1,433			
100261592	TULSA	OK		12/12/2025		3,322		(98)			(98)		3,224	3,224			
100261594	CLOVIS	CA		12/12/2025		527		(7)			(7)		520	520			
100261596	CORAL SPRINGS	FL		12/15/2025		1,323		(59)			(59)		1,264	1,264			
100261597	SAN GABRIEL	CA		12/15/2025		1,814		(67)			(67)		1,747	1,747			
100261598	LAKELAND	FL		12/15/2025		1,662		(66)			(66)		1,596	1,596			
100261599	SAN RAFAEL	CA		12/15/2025		3,252		(98)			(98)		3,154	3,154			
100261600	VISALIA	CA		12/15/2025		634		(26)			(26)		608	608			
100261601	VAN NUYS	CA		12/15/2025		3,908		(138)			(138)		3,770	3,770			
100261602	DAYTONA BEACH	FL		12/15/2025		629		(28)			(28)		601	601			
100261603	BELTSVILLE	MD		12/15/2025		1,510		(59)			(59)		1,451	1,451			
100261604	BREA	CA		12/15/2025		1,163		(28)			(28)		1,135	1,135			
100261605	BREA	CA		12/15/2025		1,127		(27)			(27)		1,100	1,100			
100261606	PHOENIX	AZ		12/15/2025		874		(30)			(30)		844	844			
100261607	BEND	OR		12/15/2025		568		(18)			(18)		550	550			
100261608	URBANA	IL		12/15/2025		500		(22)			(22)		478	478			
100261609	CONYERS	GA		12/15/2025		593		(26)			(26)		567	567			
100261610	ALHAMBRA	CA		12/15/2025		2,288		(75)			(75)		2,213	2,213			
100261613	STANTON	CA		12/15/2025		3,438		(72)			(72)		3,366	3,366			
100261615	ASHBURN	VA		12/15/2025		8,182		(272)			(272)		7,910	7,910			
100261617	LAS VEGAS	NV		12/15/2025		794		(28)			(28)		766	766			
100261618	MONTEREY PARK	CA		12/15/2025		834		(28)			(28)		806	806			
100261620	LOS ANGELES	CA		12/15/2025		2,143		(56)			(56)		2,087	2,087			
100261622	ROWLETT	TX		12/15/2025		881		(27)			(27)		854	854			
100261623	KATY	TX		12/15/2025		674		(22)			(22)		652	652			
100261624	SALINAS	CA		12/12/2025		2,014		(69)			(69)		1,945	1,945			
100261625	LAVEEN	AZ		12/12/2025		512		(24)			(24)		488	488			
100261626	HOMESTEAD	FL		12/12/2025		725		(34)			(34)		691	691			
100261628	ARNOLDS PARK	IA		12/12/2025		1,793		(57)			(57)		1,736	1,736			
100261629	CALABASAS	CA		12/12/2025		375,745		(12,518)			(12,518)		363,227	363,227			
100261630	PHILADELPHIA	PA		12/12/2025		4,036		(136)			(136)		3,900	3,900			
100261631	SAN PEDRO	CA		12/12/2025		1,027		(36)			(36)		991	991			
100261632	PHOENIX	AZ		12/12/2025		879		(24)			(24)		855	855			
100261633	CHULA VISTA	CA		12/12/2025		2,168		(82)			(82)		2,086	2,086			
100261634	LOS ANGELES	CA		12/12/2025		5,324		(167)			(167)		5,157	5,157			
100261635	SANTEE	CA		12/12/2025		2,208		(67)			(67)		2,141	2,141			
100261636	FOUNTAIN VALLEY	CA		12/12/2025		4,383		(153)			(153)		4,230	4,230			
100261637	CHOWCHILLA	CA		12/12/2025		610		(12)			(12)		598	598			
100261638	RESTON	VA		12/12/2025		2,803		(103)			(103)		2,700	2,700			
100261639	PHOENIX	AZ		12/12/2025		752		(31)			(31)		721	721			
100261640	MELBOURNE	FL		12/12/2025		1,665		(71)			(71)		1,594	1,594			
100261641	TOPANGA	CA		12/12/2025		3,340		(155)			(155)		3,185	3,185			
100261642	GARDENA	CA		12/12/2025		1,689		(47)			(47)		1,642	1,642			
100261643	WINTER HAVEN	FL		12/12/2025		751		(27)			(27)		724	724			
100261644	SNOHOMISH	WA		12/12/2025		2,613		(86)			(86)		2,527	2,527			
100261645	GOLETA	CA		12/12/2025		2,380		(53)			(53)		2,327	2,327			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100261646	EMIGRATION CANYON	UT		12/12/2025		1,274		(41)			(41)		1,233	1,233			
100261647	BEVERLY HILLS	CA		12/12/2025		5,720		(245)			(245)		5,475	5,475			
100261648	DARIEN	IL		12/12/2025		2,373		(101)			(101)		2,272	2,272			
100261649	WESLEY CHAPEL	FL		12/12/2025		1,266		(45)			(45)		1,221	1,221			
100261650	SAN DIEGO	CA		12/12/2025		4,623		(169)			(169)		4,454	4,454			
100261651	LOS ANGELES	CA		12/12/2025		3,565		(153)			(153)		3,412	3,412			
100261652	PEORIA	AZ		12/12/2025		266		(4)			(4)		262	262			
100261653	LAFAYETTE	CA		12/12/2025		3,451		(134)			(134)		3,317	3,317			
100261654	LAWRENCEVILLE	GA		12/12/2025		669		(31)			(31)		638	638			
100261655	HASLET	TX		12/12/2025		6,580		(231)			(231)		6,349	6,349			
100261656	MIDDLETOWN	NJ		12/12/2025		7,548		(310)			(310)		7,238	7,238			
100261657	SPIRIT LAKE	IA		12/12/2025		1,140		(33)			(33)		1,107	1,107			
100261658	FAIRHOPE	AL		12/12/2025		1,278		(57)			(57)		1,221	1,221			
100261659	FAYETTEVILLE	GA		12/12/2025		537		(12)			(12)		525	525			
100261660	CHICAGO	IL		12/12/2025		1,049		(49)			(49)		1,000	1,000			
100261661	CLE ELUM	WA		12/12/2025		4,480		(120)			(120)		4,360	4,360			
100261662	REDWOOD CITY	CA		12/12/2025		4,989		(214)			(214)		4,775	4,775			
100261663	NICHOLASVILLE	KY		12/12/2025		530		(20)			(20)		510	510			
100261664	RIALTO	CA		12/12/2025		2,784		(100)			(100)		2,684	2,684			
100261665	TINLEY PARK	IL		12/12/2025		1,173		(55)			(55)		1,118	1,118			
100261667	BARRINGTON	IL		12/12/2025		1,773		(67)			(67)		1,706	1,706			
100261668	ANTIOCH	CA		12/12/2025		1,063		(36)			(36)		1,027	1,027			
100261669	LONG BEACH	CA		12/12/2025		6,686		(152)			(152)		6,534	6,534			
100261670	SAINT AUGUSTINE	FL		12/12/2025		4,181		(122)			(122)		4,059	4,059			
100261671	SYCAMORE	IL		12/12/2025		517		(11)			(11)		506	506			
100261672	PEORIA	AZ		12/12/2025		1,502		(56)			(56)		1,446	1,446			
100261673	YORBA LINDA	CA		12/12/2025		4,004		(153)			(153)		3,851	3,851			
100261674	HOUSTON	TX		12/12/2025		971		(26)			(26)		945	945			
100261675	CLOVIS	CA		12/12/2025		1,618		(55)			(55)		1,563	1,563			
100261676	ELKIN	NC		12/12/2025		836		(21)			(21)		815	815			
100261677	STAFFORD	VA		12/12/2025		5,452		3			3		5,455	5,455			
100261678	ARNOLD	CA		12/12/2025		819		(28)			(28)		791	791			
100261679	PALM CITY	FL		12/12/2025		642		(22)			(22)		620	620			
100261680	SAN LEANDRO	CA		12/12/2025		3,094		(104)			(104)		2,990	2,990			
100261681	KNOXVILLE	TN		12/12/2025		1,598		(49)			(49)		1,549	1,549			
100261682	RICHMOND	TX		12/12/2025		2,307		(55)			(55)		2,252	2,252			
100261683	CARPINTERIA	CA		12/12/2025		1,587		(53)			(53)		1,534	1,534			
100261684	LAKE MARY	FL		12/12/2025		886		(39)			(39)		847	847			
100261685	SAN DIEGO	CA		12/12/2025		2,312		(28)			(28)		2,284	2,284			
100261686	NEW SMYRNA BEACH	FL		12/12/2025		1,509		(53)			(53)		1,456	1,456			
100261687	BEND	OR		12/12/2025		1,731		(46)			(46)		1,685	1,685			
100261689	CUMMING	GA		12/12/2025		2,085		(71)			(71)		2,014	2,014			
100261690	ST GEORGE	UT		12/12/2025		2,728		(109)			(109)		2,619	2,619			
100261691	OAKLAND	CA		12/12/2025		3,208		(86)			(86)		3,122	3,122			
100261692	HUNTINGTON BEACH	CA		12/12/2025		3,633		(95)			(95)		3,538	3,538			
100261693	TEMPLE	PA		12/12/2025		1,144		(32)			(32)		1,112	1,112			
100261694	PETALUMA	CA		12/12/2025		2,548		(80)			(80)		2,468	2,468			
100261695	FREMONT	CA		12/12/2025		1,985		(73)			(73)		1,912	1,912			
100261696	GRAND PRAIRIE	TX		12/12/2025		687		(31)			(31)		656	656			
100261698	MIAMI BEACH	FL		12/12/2025		11,390		(416)			(416)		10,974	10,974			
100261699	ELMWOOD PARK	NJ		12/12/2025		1,122		(36)			(36)		1,086	1,086			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100261700	LYNCHBURG	VA		12/12/2025		314		(8)			(8)		306	306			
100261701	BUSHKILL	PA		12/12/2025		306		(6)			(6)		300	300			
100261702	VERO BEACH	FL		12/12/2025		3,518		(120)			(120)		3,398	3,398			
100261703	FORT WORTH	TX		12/12/2025		989		(30)			(30)		959	959			
100261704	FORT COLLINS	CO		12/12/2025		944		(36)			(36)		908	908			
100261705	FOUNTAIN VALLEY	CA		12/12/2025		3,922		(129)			(129)		3,793	3,793			
100261706	MACOMB	MI		12/12/2025		1,025		(32)			(32)		993	993			
100261707	LOS ANGELES	CA		12/12/2025		2,905		(87)			(87)		2,818	2,818			
100261708	BOCA RATON	FL		12/12/2025		3,612		(143)			(143)		3,469	3,469			
100261709	VAN NUYS	CA		12/12/2025		2,861		(127)			(127)		2,734	2,734			
100261710	BUFFALO GROVE	IL		12/12/2025		17,692		(641)			(641)		17,051	17,051			
100261711	HOMESTEAD	FL		12/12/2025		884		(16)			(16)		868	868			
100261712	CARLSBAD	CA		12/12/2025		4,851		(59)			(59)		4,792	4,792			
100261713	GLENDALE	AZ		12/12/2025		1,778		(51)			(51)		1,727	1,727			
100261714	ORANGE BEACH	AL		12/12/2025		3,909		(151)			(151)		3,758	3,758			
100261715	FONTANA	CA		12/12/2025		897		(23)			(23)		874	874			
100261716	NEWPORT NEWS	VA		12/12/2025		4,144		(185)			(185)		3,959	3,959			
100261717	CLAY	MI		12/12/2025		1,109		(54)			(54)		1,055	1,055			
100261718	LAKELAND	TN		12/12/2025		1,025		(42)			(42)		983	983			
100261719	SAN DIEGO	CA		12/12/2025		1,261		(25)			(25)		1,236	1,236			
100261720	YUMA	AZ		12/12/2025		692		(26)			(26)		666	666			
100261722	GRASS VALLEY	CA		12/12/2025		1,476		(59)			(59)		1,417	1,417			
100261723	AUSTIN	TX		12/12/2025		2,328		(70)			(70)		2,258	2,258			
100261724	LIVINGSTON	NJ		12/12/2025		5,461		(69)			(69)		5,392	5,392			
100261725	YORBA LINDA	CA		12/12/2025		3,604		(133)			(133)		3,471	3,471			
100261726	UNION	NJ		12/12/2025		1,985		(71)			(71)		1,914	1,914			
100261727	SAN DIEGO	CA		12/12/2025		2,514		(80)			(80)		2,434	2,434			
100261728	SOUTH LAKE TAHOE	CA		12/12/2025		1,753		(78)			(78)		1,675	1,675			
100261729	LOS OLIVOS	CA		12/12/2025		2,071		(52)			(52)		2,019	2,019			
100261730	SNELLVILLE	GA		12/12/2025		809		(20)			(20)		789	789			
100261731	HALLANDALE BEACH	FL		12/12/2025		1,122		(23)			(23)		1,099	1,099			
100261732	FALLBROOK	CA		12/12/2025		732,410		(24,506)			(24,506)		707,904	707,904			
100261733	HILLSDALE	NJ		12/12/2025		3,922		(145)			(145)		3,777	3,777			
100261735	CARTERSVILLE	GA		12/12/2025		7,575		(165)			(165)		7,410	7,410			
100261736	ARLINGTON	TX		12/12/2025		746		(28)			(28)		718	718			
100261739	TUCSON	AZ		12/12/2025		699		(17)			(17)		682	682			
100261740	MIAMI	FL		12/12/2025		2,496		(99)			(99)		2,397	2,397			
100261741	FORNEY	TX		12/12/2025		1,516		(43)			(43)		1,473	1,473			
100261742	TUCSON	AZ		12/12/2025		371		(10)			(10)		361	361			
100261743	ORLANDO	FL		12/12/2025		1,197		(37)			(37)		1,160	1,160			
100261846	UNITED KINGDOM	GBR		12/15/2025		1,249		(51)			(51)	11	1,209	1,226	17		17
100261857	UNITED KINGDOM	GBR		12/15/2025		1,199		(48)			(48)	10	1,161	1,182	21		21
100261869	UNITED KINGDOM	GBR		12/15/2025		1,348		(44)			(44)	11	1,315	1,327	12		12
100261886	UNITED KINGDOM	GBR		12/15/2025		718		(32)			(32)	6	692	700	8		8
100261902	UNITED KINGDOM	GBR		12/15/2025		498		(22)			(22)	4	480	490	10		10
100261910	UNITED KINGDOM	GBR		12/15/2025		1,396		(55)			(55)	12	1,353	1,376	22		22
100261921	UNITED KINGDOM	GBR		12/15/2025		1,504		(64)			(64)	13	1,453	1,469	16		16
100261938	UNITED KINGDOM	GBR		12/15/2025		8,156		(337)			(337)	68	7,887	7,926	39		39
100261964	UNITED KINGDOM	GBR		12/15/2025		3,266		(153)			(153)	27	3,140	3,147	7		7
100261978	UNITED KINGDOM	GBR		12/15/2025		96		(4)			(4)	1	93	102	9		9
100261985	UNITED KINGDOM	GBR		12/15/2025		715		(27)			(27)	6	694	704	10		10

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100261992	UNITED KINGDOM	GBR		12/15/2025		6							6	8	2		2
100262010	UNITED KINGDOM	GBR		12/15/2025		1,342		(51)			(51)	11	1,302	1,315	13		13
100262017	UNITED KINGDOM	GBR		12/15/2025		1,780		(64)			(64)	15	1,731	1,747	15		15
100262038	UNITED KINGDOM	GBR		12/15/2025		932		(39)			(39)	8	901	913	12		12
100262039	UNITED KINGDOM	GBR		12/15/2025		1,487		(69)			(69)	12	1,430	1,452	22		22
100262040	UNITED KINGDOM	GBR		12/15/2025		1,698		(81)			(81)	14	1,631	1,650	19		19
100262048	UNITED KINGDOM	GBR		12/15/2025		828		(33)			(33)	7	802	818	16		16
100262078	UNITED KINGDOM	GBR		12/15/2025		3,934		(129)			(129)	33	3,838	3,902	64		64
100262079	UNITED KINGDOM	GBR		12/15/2025		1,399		(57)			(57)	12	1,354	1,369	16		16
100262084	UNITED KINGDOM	GBR		12/15/2025		1,197		(47)			(47)	10	1,160	1,169	9		9
100262099	UNITED KINGDOM	GBR		12/15/2025		33,267		(1,195)			(1,195)	276	32,348	32,341	(7)		(7)
100262100	UNITED KINGDOM	GBR		12/15/2025		4,127		(158)			(158)	34	4,003	4,011	7		7
100262102	UNITED KINGDOM	GBR		12/15/2025		1,375		(47)			(47)	12	1,340	1,358	18		18
100262106	UNITED KINGDOM	GBR		12/15/2025		1,490		(58)			(58)	13	1,445	1,479	34		34
100262116	UNITED KINGDOM	GBR		12/15/2025		895		(39)			(39)	8	864	880	16		16
100262130	UNITED KINGDOM	GBR		12/15/2025		443		(18)			(18)	4	429	438	9		9
100262155	UNITED KINGDOM	GBR		12/15/2025		760		(30)			(30)	6	736	747	11		11
100262159	UNITED KINGDOM	GBR		12/15/2025		5,267		(167)			(167)	44	5,144	5,193	49		49
100262161	UNITED KINGDOM	GBR		12/15/2025		576		(27)			(27)	5	554	564	9		9
100262178	UNITED KINGDOM	GBR		12/15/2025		1,359		(44)			(44)	11	1,326	1,342	17		17
100262184	UNITED KINGDOM	GBR		12/15/2025		2,687		(103)			(103)	23	2,607	2,652	45		45
100262207	UNITED KINGDOM	GBR		12/15/2025		717		(18)			(18)	6	705	716	12		12
100262208	UNITED KINGDOM	GBR		12/15/2025		1,751		(71)			(71)	15	1,695	1,714	19		19
100262226	UNITED KINGDOM	GBR		12/15/2025		2,403		(82)			(82)	20	2,341	2,368	27		27
100262229	UNITED KINGDOM	GBR		12/15/2025		1,340		(58)			(58)	11	1,293	1,324	31		31
100262239	UNITED KINGDOM	GBR		12/15/2025		1,599		(57)			(57)	13	1,555	1,571	16		16
100262257	UNITED KINGDOM	GBR		12/15/2025		1,541		(79)			(79)	13	1,475	1,490	15		15
100262260	UNITED KINGDOM	GBR		12/15/2025		969		(43)			(43)	8	934	946	11		11
100262262	UNITED KINGDOM	GBR		12/15/2025		2,007		(78)			(78)	17	1,946	1,985	39		39
100262294	UNITED KINGDOM	GBR		12/15/2025		1,485		(64)			(64)	12	1,433	1,450	17		17
100262300	UNITED KINGDOM	GBR		12/15/2025		1,150		(45)			(45)	10	1,115	1,129	15		15
100262326	UNITED KINGDOM	GBR		12/15/2025		647		(29)			(29)	6	624	642	17		17
100262339	UNITED KINGDOM	GBR		12/15/2025		887		(35)			(35)	8	860	880	20		20
100262340	UNITED KINGDOM	GBR		12/15/2025		125		(6)			(6)	1	120	124	4		4
100262354	UNITED KINGDOM	GBR		12/15/2025		1,452		(63)			(63)	12	1,401	1,430	28		28
100262366	UNITED KINGDOM	GBR		12/15/2025		1,162		(42)			(42)	10	1,130	1,151	21		21
100262396	UNITED KINGDOM	GBR		12/15/2025		828		(33)			(33)	7	802	818	16		16
100262408	UNITED KINGDOM	GBR		12/15/2025		1,212		(49)			(49)	10	1,173	1,198	24		24
100262412	UNITED KINGDOM	GBR		12/15/2025		1,442		(51)			(51)	12	1,403	1,422	19		19
100262429	UNITED KINGDOM	GBR		12/15/2025		1,162		(51)			(51)	10	1,121	1,133	12		12
100262446	UNITED KINGDOM	GBR		12/15/2025		447		(17)			(17)	4	434	439	5		5
100262476	UNITED KINGDOM	GBR		12/15/2025		828		(32)			(32)	7	803	812	9		9
100262485	UNITED KINGDOM	GBR		12/15/2025		152		(4)			(4)	1	149	144	(5)		(5)
100262491	UNITED KINGDOM	GBR		12/15/2025		2,066		(73)			(73)	17	2,010	2,034	25		25
100262496	UNITED KINGDOM	GBR		12/15/2025		1,452		(55)			(55)	13	1,410	1,469	59		59
100262503	UNITED KINGDOM	GBR		12/15/2025		5,800		(194)			(194)	49	5,655	5,739	84		84
100262516	UNITED KINGDOM	GBR		12/15/2025		1,443		(59)			(59)	12	1,396	1,440	44		44
100262517	UNITED KINGDOM	GBR		12/15/2025		1,474		(54)			(54)	13	1,433	1,469	37		37
100262533	UNITED KINGDOM	GBR		12/15/2025		1,343		(55)			(55)	11	1,299	1,321	22		22
100262548	UNITED KINGDOM	GBR		12/15/2025		740		(28)			(28)	6	718	732	14		14
100262556	UNITED KINGDOM	GBR		12/15/2025		711		(34)			(34)	6	683	697	14		14

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100262579	UNITED KINGDOM	GBR		12/15/2025		5,092		(181)			(181)	43	4,954	5,019	65		65
100262604	UNITED KINGDOM	GBR		12/15/2025		1,622		(57)			(57)	14	1,579	1,617	38		38
100262608	UNITED KINGDOM	GBR		12/15/2025		2,791		(83)			(83)	24	2,732	2,774	42		42
100262617	UNITED KINGDOM	GBR		12/15/2025		1,086		(44)			(44)	9	1,051	1,075	24		24
100262626	UNITED KINGDOM	GBR		12/15/2025		5,333		(200)			(200)	45	5,178	5,223	45		45
100262639	UNITED KINGDOM	GBR		12/15/2025		2,551		(100)			(100)	21	2,472	2,501	29		29
100262648	UNITED KINGDOM	GBR		12/15/2025		517		(23)			(23)	4	498	509	11		11
100262682	UNITED KINGDOM	GBR		12/15/2025		1,722		(64)			(64)	15	1,673	1,710	36		36
100262697	UNITED KINGDOM	GBR		12/15/2025		3,186		(110)			(110)	27	3,103	3,132	29		29
100262710	UNITED KINGDOM	GBR		12/15/2025		592		(27)			(27)	5	570	578	9		9
100262722	UNITED KINGDOM	GBR		12/15/2025		407		(17)			(17)	3	393	400	7		7
100262737	UNITED KINGDOM	GBR		12/15/2025		26,861		(953)			(953)	224	26,132	26,260	128		128
100262739	UNITED KINGDOM	GBR		12/15/2025		807		(31)			(31)	7	783	795	11		11
100262765	UNITED KINGDOM	GBR		12/15/2025		578		(23)			(23)	5	560	570	10		10
100262772	UNITED KINGDOM	GBR		12/15/2025		2,567		(91)			(91)	21	2,497	2,520	23		23
100262774	UNITED KINGDOM	GBR		12/15/2025		18		(1)			(1)		17	39	22		22
100262807	UNITED KINGDOM	GBR		12/15/2025		501		(23)			(23)	4	482	491	9		9
100262811	UNITED KINGDOM	GBR		12/15/2025		1,045		(46)			(46)	9	1,008	1,027	19		19
100262814	UNITED KINGDOM	GBR		12/15/2025		595		(26)			(26)	5	574	581	6		6
100262841	UNITED KINGDOM	GBR		12/15/2025		5,888		(187)			(187)	50	5,751	5,859	108		108
100262846	UNITED KINGDOM	GBR		12/15/2025		1,457		(50)			(50)	12	1,419	1,437	17		17
100262851	UNITED KINGDOM	GBR		12/15/2025		11,717		(442)			(442)	97	11,372	11,376	4		4
100262882	UNITED KINGDOM	GBR		12/15/2025		1,623		(67)			(67)	14	1,570	1,610	40		40
100262889	UNITED KINGDOM	GBR		12/15/2025		598		(26)			(26)	5	577	582	6		6
100262908	UNITED KINGDOM	GBR		12/15/2025		162		(6)			(6)	1	157	173	16		16
100262922	UNITED KINGDOM	GBR		12/15/2025		782		(27)			(27)	7	762	775	13		13
100262929	UNITED KINGDOM	GBR		12/15/2025		2							2	7	6		6
100262931	UNITED KINGDOM	GBR		12/15/2025		592		(25)			(25)	5	572	582	10		10
100262939	UNITED KINGDOM	GBR		12/15/2025		870		(34)			(34)	8	844	890	46		46
100262965	UNITED KINGDOM	GBR		12/15/2025		2,628		(52)			(52)	23	2,599	2,704	105		105
100262972	UNITED KINGDOM	GBR		12/15/2025		9,364		(185)			(185)	78	9,257	9,344	87		87
100262985	UNITED KINGDOM	GBR		12/15/2025		900		(37)			(37)	8	871	883	12		12
100263001	UNITED KINGDOM	GBR		12/15/2025		551		(21)			(21)	5	535	542	7		7
100263011	UNITED KINGDOM	GBR		12/15/2025		748		(31)			(31)	6	723	740	16		16
100263014	UNITED KINGDOM	GBR		12/15/2025		1,151		7			7	10	1,168	1,183	15		15
100263034	UNITED KINGDOM	GBR		12/15/2025		1,224		(42)			(42)	10	1,192	1,208	15		15
100263036	UNITED KINGDOM	GBR		12/15/2025		2,025		(37)			(37)	17	2,005	2,065	60		60
100263044	UNITED KINGDOM	GBR		12/15/2025		1,014		(44)			(44)	8	978	986	8		8
100263046	UNITED KINGDOM	GBR		12/15/2025		1,476		(54)			(54)	13	1,435	1,471	36		36
100263052	UNITED KINGDOM	GBR		12/15/2025		1,365		(37)			(37)	11	1,339	1,354	14		14
100263080	UNITED KINGDOM	GBR		12/15/2025		2,395		(92)			(92)	20	2,323	2,370	47		47
100263084	UNITED KINGDOM	GBR		12/15/2025		6,082		(142)			(142)	51	5,991	6,038	47		47
100263101	UNITED KINGDOM	GBR		12/15/2025		6,738		(255)			(255)	57	6,540	6,673	133		133
100263138	UNITED KINGDOM	GBR		12/15/2025		1,458		(56)			(56)	13	1,415	1,472	56		56
100263145	UNITED KINGDOM	GBR		12/15/2025		486		(20)			(20)	4	470	481	11		11
100263148	UNITED KINGDOM	GBR		12/15/2025		871		(18)			(18)	7	860	872	12		12
100263153	UNITED KINGDOM	GBR		12/15/2025		1,520		(59)			(59)	13	1,474	1,501	27		27
100263154	UNITED KINGDOM	GBR		12/15/2025		1,399		(49)			(49)	12	1,362	1,377	15		15
100263169	UNITED KINGDOM	GBR		12/15/2025		1,616		(90)			(90)	13	1,539	1,551	13		13
100263170	UNITED KINGDOM	GBR		12/15/2025		2,001		(67)			(67)	17	1,951	1,969	18		18
100263199	UNITED KINGDOM	GBR		12/15/2025		2,562		(92)			(92)	22	2,492	2,543	50		50

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100263215	UNITED KINGDOM	GBR		12/15/2025		3		(1)			(1)		2	15	13		13
100263216	UNITED KINGDOM	GBR		12/15/2025		1,913		(46)			(46)	16	1,883	1,903	20		20
100263217	UNITED KINGDOM	GBR		12/15/2025		3,986		(140)			(140)	33	3,879	3,931	52		52
100263234	UNITED KINGDOM	GBR		12/15/2025		1,359		(44)			(44)	11	1,326	1,342	17		17
100263243	UNITED KINGDOM	GBR		12/15/2025		1,572		(56)			(56)	13	1,529	1,549	20		20
100263258	UNITED KINGDOM	GBR		12/15/2025		797		(31)			(31)	7	773	784	12		12
100263286	UNITED KINGDOM	GBR		12/15/2025		1,125		(45)			(45)	9	1,089	1,098	10		10
100263291	UNITED KINGDOM	GBR		12/15/2025		2,607		(104)			(104)	22	2,525	2,563	38		38
100263306	UNITED KINGDOM	GBR		12/15/2025		1,088		(43)			(43)	9	1,054	1,074	19		19
100263309	UNITED KINGDOM	GBR		12/15/2025		1,066		(41)			(41)	9	1,034	1,046	11		11
100263311	UNITED KINGDOM	GBR		12/15/2025		894		(34)			(34)	8	868	885	17		17
100263312	UNITED KINGDOM	GBR		12/15/2025		1,476		(53)			(53)	12	1,435	1,459	24		24
100263313	UNITED KINGDOM	GBR		12/15/2025		1,148		(21)			(21)	10	1,137	1,155	18		18
100263318	UNITED KINGDOM	GBR		12/15/2025		632		(26)			(26)	5	611	621	10		10
100263322	UNITED KINGDOM	GBR		12/15/2025		433		(11)			(11)	4	426	449	23		23
100263333	UNITED KINGDOM	GBR		12/15/2025		1,228		(50)			(50)	10	1,188	1,209	21		21
100263334	UNITED KINGDOM	GBR		12/15/2025		891		(36)			(36)	8	863	877	14		14
100263336	UNITED KINGDOM	GBR		12/15/2025		103		(1)			(1)	1	103	104	1		1
100263340	UNITED KINGDOM	GBR		12/15/2025		113,813		(1,776)			(1,776)	954	112,991	114,306	1,315		1,315
100263349	UNITED KINGDOM	GBR		12/15/2025		1,948		(105)			(105)	16	1,859	1,860	1		1
100263351	UNITED KINGDOM	GBR		12/15/2025		3,314		(139)			(139)	28	3,203	3,225	21		21
100263352	UNITED KINGDOM	GBR		12/15/2025		1,349		(49)			(49)	11	1,311	1,339	28		28
100263359	UNITED KINGDOM	GBR		12/15/2025		895		(24)			(24)	8	879	916	37		37
100263361	UNITED KINGDOM	GBR		12/15/2025		1,512		(65)			(65)	13	1,460	1,461			
100263389	UNITED KINGDOM	GBR		12/15/2025		6							6	6			
100263397	UNITED KINGDOM	GBR		12/15/2025		537		(25)			(25)	5	517	527	10		10
100263404	UNITED KINGDOM	GBR		12/15/2025		725		(30)			(30)	6	701	717	16		16
100263411	UNITED KINGDOM	GBR		12/15/2025		642		(29)			(29)	5	618	630	11		11
100263412	UNITED KINGDOM	GBR		12/15/2025		1,328		(48)			(48)	11	1,291	1,306	15		15
100263416	UNITED KINGDOM	GBR		12/15/2025		1,200		(43)			(43)	10	1,167	1,194	27		27
100263438	UNITED KINGDOM	GBR		12/15/2025		20		(2)			(2)		18	39	21		21
100263440	UNITED KINGDOM	GBR		12/15/2025		2,042		(72)			(72)	17	1,987	2,018	31		31
100263446	UNITED KINGDOM	GBR		12/15/2025		720		(34)			(34)	6	692	700	8		8
100263455	UNITED KINGDOM	GBR		12/15/2025		5,510		(225)			(225)	46	5,331	5,394	63		63
100263466	UNITED KINGDOM	GBR		12/15/2025		1,082		(46)			(46)	9	1,045	1,054	9		9
100263479	UNITED KINGDOM	GBR		12/15/2025		828		(33)			(33)	7	802	818	16		16
100263484	UNITED KINGDOM	GBR		12/15/2025		1,715		(68)			(68)	14	1,661	1,690	30		30
100263493	UNITED KINGDOM	GBR		12/15/2025		2,646		(88)			(88)	22	2,580	2,610	30		30
100263499	UNITED KINGDOM	GBR		12/15/2025		1,270		(51)			(51)	11	1,230	1,279	49		49
100263501	UNITED KINGDOM	GBR		12/15/2025		4,990		(201)			(201)	41	4,830	4,847	17		17
100263513	UNITED KINGDOM	GBR		12/15/2025		1,757		(61)			(61)	15	1,711	1,756	45		45
100263530	UNITED KINGDOM	GBR		12/15/2025		679		(30)			(30)	6	655	668	12		12
100263543	UNITED KINGDOM	GBR		12/15/2025		13,589		(521)			(521)	114	13,182	13,364	182		182
100263554	UNITED KINGDOM	GBR		12/15/2025		1,416		(51)			(51)	12	1,377	1,390	12		12
100263566	UNITED KINGDOM	GBR		12/15/2025		2,807		(112)			(112)	24	2,719	2,763	45		45
100263625	UNITED KINGDOM	GBR		12/15/2025		17,196		(534)			(534)	144	16,806	16,935	129		129
100263672	UNITED KINGDOM	GBR		12/15/2025		876		(30)			(30)	8	854	894	40		40
100263675	UNITED KINGDOM	GBR		12/15/2025		1,637		(62)			(62)	14	1,589	1,602	13		13
100263678	UNITED KINGDOM	GBR		12/15/2025		1,550		(46)			(46)	13	1,517	1,529	13		13
100263738	UNITED KINGDOM	GBR		12/15/2025		557		(14)			(14)	5	548	557	9		9
100263772	UNITED KINGDOM	GBR		12/15/2025		1,518		(63)			(63)	13	1,468	1,492	24		24

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100263798	UNITED KINGDOM	GBR		12/15/2025		1,223		(47)			(47)	10	1,186	1,199	13		13
100263812	UNITED KINGDOM	GBR		12/15/2025		1,230		(46)			(46)	10	1,194	1,211	17		17
100263826	UNITED KINGDOM	GBR		12/15/2025		1,262		(52)			(52)	11	1,221	1,239	18		18
100263842	UNITED KINGDOM	GBR		12/15/2025		699		(30)			(30)	6	675	689	14		14
100263846	UNITED KINGDOM	GBR		12/15/2025		423		(18)			(18)	4	409	415	6		6
100263861	UNITED KINGDOM	GBR		12/15/2025		1,229		(49)			(49)	10	1,190	1,209	19		19
100263880	UNITED KINGDOM	GBR		12/15/2025		1,085		(52)			(52)	9	1,042	1,064	22		22
100263897	UNITED KINGDOM	GBR		12/15/2025		1,191		(46)			(46)	10	1,155	1,174	18		18
100263908	UNITED KINGDOM	GBR		12/15/2025		852		(36)			(36)	7	823	839	16		16
100263926	UNITED KINGDOM	GBR		12/15/2025		956		(39)			(39)	8	925	935	10		10
100263963	UNITED KINGDOM	GBR		12/15/2025		1							1	1			
100263965	UNITED KINGDOM	GBR		12/15/2025		1,197		(47)			(47)	10	1,160	1,169	9		9
100263971	UNITED KINGDOM	GBR		12/15/2025		723		(31)			(31)	6	698	714	16		16
100263989	UNITED KINGDOM	GBR		12/15/2025		1,571		(52)			(52)	13	1,532	1,546	14		14
100264016	UNITED KINGDOM	GBR		12/15/2025		743		(35)			(35)	6	714	719	6		6
100264033	UNITED KINGDOM	GBR		12/15/2025		1,593		(65)			(65)	13	1,541	1,566	25		25
100264042	UNITED KINGDOM	GBR		12/15/2025		1,642		(64)			(64)	14	1,592	1,614	22		22
100264071	UNITED KINGDOM	GBR		12/15/2025		1,116		(42)			(42)	9	1,083	1,096	12		12
100264090	UNITED KINGDOM	GBR		12/15/2025		573		(26)			(26)	5	552	556	5		5
100264097	UNITED KINGDOM	GBR		12/15/2025		1,245		(49)			(49)	10	1,206	1,218	12		12
100264109	UNITED KINGDOM	GBR		12/15/2025		6							6	7	1		1
100264126	UNITED KINGDOM	GBR		12/15/2025		1,679		(52)			(52)	14	1,641	1,657	15		15
100264158	UNITED KINGDOM	GBR		12/15/2025		782		(35)			(35)	7	754	772	18		18
100264180	UNITED KINGDOM	GBR		12/15/2025		754		(34)			(34)	6	726	740	14		14
100264192	UNITED KINGDOM	GBR		12/15/2025		4,078		(162)			(162)	34	3,950	4,015	65		65
100264193	UNITED KINGDOM	GBR		12/15/2025		10,304		(316)			(316)	86	10,074	10,158	83		83
100264196	UNITED KINGDOM	GBR		12/15/2025		4,361		(83)			(83)	36	4,314	4,339	25		25
100264197	UNITED KINGDOM	GBR		12/15/2025		1,931		(26)			(26)	16	1,921	1,941	20		20
100264220	UNITED KINGDOM	GBR		12/15/2025		566		(24)			(24)	5	547	552	4		4
100264222	UNITED KINGDOM	GBR		12/15/2025		753		(34)			(34)	6	725	732	8		8
100264229	UNITED KINGDOM	GBR		12/15/2025		13,389		(408)			(408)	113	13,094	13,368	274		274
100264244	UNITED KINGDOM	GBR		12/15/2025		440		(18)			(18)	4	426	437	10		10
100264246	UNITED KINGDOM	GBR		12/15/2025		1,593		(68)			(68)	13	1,538	1,550	13		13
100264251	UNITED KINGDOM	GBR		12/15/2025		1,139		(44)			(44)	10	1,105	1,116	11		11
100264275	UNITED KINGDOM	GBR		12/15/2025		20,043		(620)			(620)	166	19,589	19,596	8		8
100264278	UNITED KINGDOM	GBR		12/15/2025		3,025		(113)			(113)	25	2,937	2,967	30		30
100264293	UNITED KINGDOM	GBR		12/15/2025		522		(23)			(23)	4	503	516	13		13
100264308	UNITED KINGDOM	GBR		12/15/2025		2,080		(79)			(79)	17	2,018	2,045	26		26
100264320	UNITED KINGDOM	GBR		12/15/2025		509		(21)			(21)	4	492	504	12		12
100264321	UNITED KINGDOM	GBR		12/15/2025		591		(24)			(24)	5	572	586	14		14
100264324	UNITED KINGDOM	GBR		12/15/2025		1,148		(47)			(47)	10	1,111	1,135	24		24
100264327	UNITED KINGDOM	GBR		12/15/2025		323		(8)			(8)	3	318	326	8		8
100264328	UNITED KINGDOM	GBR		12/15/2025		1,474		(51)			(51)	13	1,436	1,490	54		54
100264333	UNITED KINGDOM	GBR		12/15/2025		1,057		(45)			(45)	9	1,021	1,039	18		18
100264339	UNITED KINGDOM	GBR		12/15/2025		2,799		(92)			(92)	24	2,731	2,769	38		38
100264383	UNITED KINGDOM	GBR		12/15/2025		896		(33)			(33)	8	871	888	17		17
100264386	UNITED KINGDOM	GBR		12/15/2025		1,735		(66)			(66)	15	1,684	1,735	51		51
100264396	UNITED KINGDOM	GBR		12/15/2025		1,518		(63)			(63)	13	1,468	1,492	24		24
100264419	UNITED KINGDOM	GBR		12/15/2025		787		(35)			(35)	7	759	775	16		16
100264451	UNITED KINGDOM	GBR		12/15/2025		1,238		(51)			(51)	10	1,197	1,210	13		13
100264453	UNITED KINGDOM	GBR		12/15/2025		1,835		(69)			(69)	16	1,782	1,837	55		55

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100264480	UNITED KINGDOM	GBR		12/15/2025		1,222		(43)			(43)	10	1,189	1,202	13		13
100264483	UNITED KINGDOM	GBR		12/15/2025		1,811		(73)			(73)	15	1,753	1,767	15		15
100264486	UNITED KINGDOM	GBR		12/15/2025		1,392		(57)			(57)	12	1,347	1,372	25		25
100264523	UNITED KINGDOM	GBR		12/15/2025		9		(1)			(1)		8	11	3		3
100264551	UNITED KINGDOM	GBR		12/15/2025		557		(20)			(20)	5	542	573	31		31
100264605	UNITED KINGDOM	GBR		12/15/2025		5,653		(198)			(198)	47	5,502	5,560	57		57
100264606	UNITED KINGDOM	GBR		12/15/2025		889		(18)			(18)	7	878	885	7		7
100264610	UNITED KINGDOM	GBR		12/15/2025		1,495		14			14	13	1,522	1,538	16		16
100264615	UNITED KINGDOM	GBR		12/15/2025		9,454		(354)			(354)	80	9,180	9,361	182		182
100264621	UNITED KINGDOM	GBR		12/15/2025		1,573		(53)			(53)	13	1,533	1,551	18		18
100264668	UNITED KINGDOM	GBR		12/15/2025		4,482		(176)			(176)	37	4,343	4,360	17		17
100264671	UNITED KINGDOM	GBR		12/15/2025		123		(3)			(3)	1	121	154	33		33
100264697	UNITED KINGDOM	GBR		12/15/2025		2,968		(108)			(108)	25	2,885	2,919	33		33
100264706	UNITED KINGDOM	GBR		12/15/2025		22,226		(584)			(584)	184	21,826	21,833	6		6
100264707	UNITED KINGDOM	GBR		12/15/2025		1,759		(28)			(28)	15	1,746	1,781	34		34
100264708	UNITED KINGDOM	GBR		12/15/2025		3,381		(64)			(64)	29	3,346	3,424	78		78
100264714	UNITED KINGDOM	GBR		12/15/2025		1,242		(49)			(49)	10	1,203	1,213	9		9
100264718	UNITED KINGDOM	GBR		12/15/2025		1,227		(48)			(48)	10	1,189	1,209	20		20
100264733	UNITED KINGDOM	GBR		12/15/2025		2,615		(95)			(95)	22	2,542	2,570	28		28
100264749	UNITED KINGDOM	GBR		12/15/2025		903		(41)			(41)	8	870	881	11		11
100264772	UNITED KINGDOM	GBR		12/15/2025		1,132		(40)			(40)	9	1,101	1,111	10		10
100264781	UNITED KINGDOM	GBR		12/15/2025		897		(41)			(41)	8	864	880	16		16
100264791	UNITED KINGDOM	GBR		12/15/2025		1,533		(65)			(65)	13	1,481	1,508	26		26
100264874	HAYWARD	CA		12/17/2025		4,398		(176)			(176)		4,222	4,222			
100264875	TOMS RIVER	NJ		12/17/2025		1,188		(36)			(36)		1,152	1,152			
100264876	SHELBY	NC		12/17/2025		426		(20)			(20)		406	406			
100264877	BANNER ELK	NC		12/17/2025		718		(30)			(30)		688	688			
100264878	ATLANTIC CITY	NJ		12/17/2025		8,476		(218)			(218)		8,258	8,258			
100264879	LIVINGSTON	NJ		12/17/2025		1,628		(38)			(38)		1,590	1,590			
100264882	PARADISE VALLEY	AZ		12/17/2025		24,283		(600)			(600)		23,683	23,683			
100264884	BEND	OR		12/17/2025		3,150		(113)			(113)		3,037	3,037			
100264886	HAILEY	ID		12/17/2025		2,135		(73)			(73)		2,062	2,062			
100264887	BOSTON	MA		12/17/2025		2,925		(94)			(94)		2,831	2,831			
100264888	FAIRFIELD	OH		12/17/2025		421		(18)			(18)		403	403			
100264889	WILMINGTON	MA		12/17/2025		1,150		(42)			(42)		1,108	1,108			
100264890	BONITA SPRINGS	FL		12/17/2025		1,268		(54)			(54)		1,214	1,214			
100264891	CARPINTERIA	CA		12/17/2025		3,708		(145)			(145)		3,563	3,563			
100264893	PLYMOUTH	VT		12/17/2025		1,333		(51)			(51)		1,282	1,282			
100264894	WESTON	FL		12/17/2025		946		(45)			(45)		901	901			
100264897	SPOKANE	WA		12/17/2025		1,040		(29)			(29)		1,011	1,011			
100264898	LEXINGTON	KY		12/17/2025		1,269		15			15		1,284	1,284			
100264899	MEMPHIS	TN		12/17/2025		341		(1)			(1)		340	340			
100264900	SURFSIDE BEACH	SC		12/17/2025		2,268		(92)			(92)		2,176	2,176			
100264901	EL CAJON	CA		12/17/2025		924		(44)			(44)		880	880			
100264904	BEECH MOUNTAIN	NC		12/17/2025		852		(32)			(32)		820	820			
100264908	CHICAGO	IL		12/17/2025		1,060		(28)			(28)		1,032	1,032			
100264909	FLAGSTAFF	AZ		12/17/2025		1,450		(51)			(51)		1,399	1,399			
100264910	INDIANAPOLIS	IN		12/17/2025		479		(23)			(23)		456	456			
100264912	LAS VEGAS	NV		12/17/2025		304		(14)			(14)		290	290			
100264913	HENDERSON	NV		12/17/2025		996		(42)			(42)		954	954			
100264914	REHOBOTH BCH	DE		12/17/2025		1,980		(75)			(75)		1,905	1,905			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100264915	MOBILE	AL		12/17/2025		694		(22)			(22)		672	672			
100264916	EL CAJON	CA		12/17/2025		2,280		(83)			(83)		2,197	2,197			
100264918	CHICAGO	IL		12/17/2025		937		(39)			(39)		898	898			
100264919	APPLE VALLEY	MN		12/17/2025		323		(15)			(15)		308	308			
100264920	WINTERVILLE	NC		12/17/2025		3,147		(145)			(145)		3,002	3,002			
100264921	SANTA BARBARA	CA		12/17/2025		3,688		(122)			(122)		3,566	3,566			
100264922	METHUEN	MA		12/17/2025		942		(44)			(44)		898	898			
100264928	EL RENO	OK		12/17/2025		125		(6)			(6)		119	119			
100264930	NORTH LAS VEGAS	NV		12/17/2025		2,507		(118)			(118)		2,389	2,389			
100264931	LANARK	IL		12/17/2025		1,249		(46)			(46)		1,203	1,203			
100264932	SKOKIE	IL		12/17/2025		3,941		(149)			(149)		3,792	3,792			
100264933	BROWNSTOWN TWP	MI		12/17/2025		1,539		(72)			(72)		1,467	1,467			
100264934	SKOKIE	IL		12/17/2025		2,373		(88)			(88)		2,285	2,285			
100264935	CORAL SPRINGS	FL		12/17/2025		1,263		(27)			(27)		1,236	1,236			
100264936	OCEAN CITY	MD		12/17/2025		41,829		(1,774)			(1,774)		40,055	40,055			
100264938	CARSON	CA		12/17/2025		771		(28)			(28)		743	743			
100264939	LANCASTER	PA		12/17/2025		598		(24)			(24)		574	574			
100264940	WILDWOOD	NJ		12/17/2025		551		(26)			(26)		525	525			
100264941	EL CAJON	CA		12/17/2025		741		(35)			(35)		706	706			
100264942	FLETCHER	NC		12/17/2025		1,038		(45)			(45)		993	993			
100264943	MENIFEE	CA		12/17/2025		3,295		(135)			(135)		3,160	3,160			
100264944	PARRISH	FL		12/17/2025		526		(25)			(25)		501	501			
100264947	BOSTON	MA		12/17/2025		3,465		(85)			(85)		3,380	3,380			
100264948	SAINT CHARLES	MO		12/17/2025		767		(16)			(16)		751	751			
100264949	MESA	AZ		12/17/2025		1,143		(52)			(52)		1,091	1,091			
100264950	SAINT AUGUSTINE	FL		12/17/2025		912		(43)			(43)		869	869			
100264951	OCEAN CITY	MD		12/17/2025		776		(26)			(26)		750	750			
100264954	GULF BREEZE	FL		12/17/2025		1,876		(16)			(16)		1,860	1,860			
100264955	CHARLESTON	SC		12/17/2025		4,145		(129)			(129)		4,016	4,016			
100264956	WOODSTOCK	NH		12/17/2025		761		(30)			(30)		731	731			
100264957	LECANTO	FL		12/17/2025		481		(23)			(23)		458	458			
100264958	COLUMBUS	OH		12/17/2025		2,073		(71)			(71)		2,002	2,002			
100264960	PAW PAW	WV		12/17/2025		3,660		(113)			(113)		3,547	3,547			
100264961	SAINT MARYS	GA		12/17/2025		1,865		(88)			(88)		1,777	1,777			
100264962	EL PASO	TX		12/17/2025		661		(13)			(13)		648	648			
100264963	JACKSON	WY		12/17/2025		1,233		(44)			(44)		1,189	1,189			
100264965	ARLINGTON HTS	IL		12/17/2025		427		(20)			(20)		407	407			
100264966	OAKHURST	CA		12/17/2025		787		(37)			(37)		750	750			
100264967	WALDWICK	NJ		12/17/2025		1,205		(38)			(38)		1,167	1,167			
100264968	LECANTO	FL		12/17/2025		430		(17)			(17)		413	413			
100264969	WASHINGTON	DC		12/17/2025		662		(9)			(9)		653	653			
100264970	GILBERT	AZ		12/17/2025		2,591		(101)			(101)		2,490	2,490			
100264971	SEMINOLE	FL		12/17/2025		39,099		(1,832)			(1,832)		37,267	37,267			
100264972	FOLEY	AL		12/17/2025		712		(34)			(34)		678	678			
100264973	COLLEGE GROVE	TN		12/17/2025		5,496		(252)			(252)		5,244	5,244			
100264974	VENTURA	CA		12/17/2025		4,660		(204)			(204)		4,456	4,456			
100264975	ATLANTA	GA		12/17/2025		2,210		(99)			(99)		2,111	2,111			
100264976	HASLET	TX		12/17/2025		1,391		(66)			(66)		1,325	1,325			
100264978	ORMOND BEACH	FL		12/17/2025		384		(18)			(18)		366	366			
100264980	BRENTWOOD	TN		12/17/2025		5,632		(178)			(178)		5,454	5,454			
100264981	PEMBROKE PINES	FL		12/17/2025		732		(35)			(35)		697	697			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100264982	OVERLAND PARK	KS		12/17/2025		2,430		(104)			(104)		2,326	2,326			
100264983	WOODSTOCK	GA		12/17/2025		2,868		(92)			(92)		2,776	2,776			
100264984	FONTANA	CA		12/17/2025		1,384		(62)			(62)		1,322	1,322			
100264985	NAPA	CA		12/17/2025		3,104		(106)			(106)		2,998	2,998			
100264987	GLENVIEW	IL		12/17/2025		1,193		(43)			(43)		1,150	1,150			
100264989	MERRITT ISLAND	FL		12/17/2025		1,834		(76)			(76)		1,758	1,758			
100264991	BYRON CENTER	MI		12/17/2025		921		(43)			(43)		878	878			
100264992	LOS ANGELES	CA		12/17/2025		1,307		(42)			(42)		1,265	1,265			
100264993	DAYTONA BEACH	FL		12/17/2025		648		(31)			(31)		617	617			
100264994	SAINT AUGUSTINE	FL		12/17/2025		867		(41)			(41)		826	826			
100264995	ORANGE PARK	FL		12/17/2025		1,001		(47)			(47)		954	954			
100264996	TIFTON	GA		12/17/2025		698		(28)			(28)		670	670			
100264998	LAS VEGAS	NV		12/17/2025		1,290		(61)			(61)		1,229	1,229			
100264999	PORT CHARLOTTE	FL		12/17/2025		422		(20)			(20)		402	402			
100265001	EL DORADO HILLS	CA		12/17/2025		1,250		(53)			(53)		1,197	1,197			
100265002	SCOTTSDALE	AZ		12/17/2025		1,031		(49)			(49)		982	982			
100265003	MANSFIELD	TX		12/17/2025		1,196		(56)			(56)		1,140	1,140			
100265004	HIALEAH	FL		12/17/2025		810		(37)			(37)		773	773			
100265005	ORLANDO	FL		12/17/2025		1,702		(71)			(71)		1,631	1,631			
100265006	SUNRISE	FL		12/17/2025		1,367		(54)			(54)		1,313	1,313			
100265007	GREENACRES	FL		12/17/2025		826		(37)			(37)		789	789			
100265009	CAPE CORAL	FL		12/17/2025		845		(32)			(32)		813	813			
100265010	MIAMI	FL		12/17/2025		1,094		(44)			(44)		1,050	1,050			
100265011	HACIENDA HEIGHTS	CA		12/17/2025		694		(23)			(23)		671	671			
100265012	MIAMI	FL		12/17/2025		1,658		(73)			(73)		1,585	1,585			
100265014	VENICE	FL		12/17/2025		413,370		(9,005)			(9,005)		404,365	404,365			
100265015	MILWAUKEE	WI		12/17/2025		436		(19)			(19)		417	417			
100265016	TARZANA	CA		12/17/2025		2,257		(106)			(106)		2,151	2,151			
100265017	SANTA FE	NM		12/17/2025		3,526		(94)			(94)		3,432	3,432			
100265018	VERO BEACH	FL		12/17/2025		1,255		(59)			(59)		1,196	1,196			
100265019	WEST COVINA	CA		12/17/2025		1,263		(60)			(60)		1,203	1,203			
100265020	FORT MYERS	FL		12/17/2025		1,138		(52)			(52)		1,086	1,086			
100265022	SCOTTSDALE	AZ		12/17/2025		1,746		(66)			(66)		1,680	1,680			
100265023	EAGLE	ID		12/17/2025		3,709		(68)			(68)		3,641	3,641			
100265024	BAKERSFIELD	CA		12/17/2025		877		(40)			(40)		837	837			
100265025	GARLAND	TX		12/17/2025		1,524		(58)			(58)		1,466	1,466			
100265027	CANTON	MA		12/17/2025		3,078		(104)			(104)		2,974	2,974			
100265028	BOWLING GREEN	KY		12/17/2025		635		(30)			(30)		605	605			
100265029	KISSIMMEE	FL		12/17/2025		839		(29)			(29)		810	810			
100265030	APPLE VALLEY	CA		12/17/2025		1,055		(40)			(40)		1,015	1,015			
100265031	CLEARWATER	FL		12/17/2025		284		(13)			(13)		271	271			
100265032	MIAMI	FL		12/17/2025		2,235		(105)			(105)		2,130	2,130			
100265033	GREENBRIER	TN		12/17/2025		1,593		(52)			(52)		1,541	1,541			
100265034	NEWBURY PARK	CA		12/17/2025		2,543		(65)			(65)		2,478	2,478			
100265035	HOUSTON	TX		12/17/2025		522		(25)			(25)		497	497			
100265036	NORTH BAY VILLAGE	FL		12/17/2025		2,259		(103)			(103)		2,156	2,156			
100265037	STUART	FL		12/17/2025		10,967		1			1		10,968	10,968			
100265038	SEVERANCE	CO		12/17/2025		3,256		(90)			(90)		3,166	3,166			
100265039	PLANO	TX		12/17/2025		1,026		(42)			(42)		984	984			
100265041	CORONA DEL MAR	CA		12/17/2025		7,916		(142)			(142)		7,774	7,774			
100265042	BROWNWOOD	TX		12/17/2025		600		(11)			(11)		589	589			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100265043	LOS ANGELES	CA		12/17/2025		1,254		(49)			(49)		1,205	1,205			
100265044	MIAMI	FL		12/17/2025		5,060		(54)			(54)		5,006	5,006			
100265045	SANTA MONICA	CA		12/17/2025		6,258		(227)			(227)		6,031	6,031			
100265046	FORT LAUDERDALE	FL		12/17/2025		20,392		(544)			(544)		19,848	19,848			
100265048	CLOVIS	CA		12/17/2025		1,352		(30)			(30)		1,322	1,322			
100265049	LAKE PLACID	FL		12/17/2025		695		(17)			(17)		678	678			
100265050	JACKSONVILLE	FL		12/17/2025		13,022		(345)			(345)		12,677	12,677			
100265051	BUCKEYE	AZ		12/17/2025		1,096		(32)			(32)		1,064	1,064			
100265052	BURBANK	IL		12/17/2025		956		(29)			(29)		927	927			
100265053	BUFORD	GA		12/17/2025		2,268		(15)			(15)		2,253	2,253			
100265054	HIGH POINT	NC		12/17/2025		684		(26)			(26)		658	658			
100265056	MIAMI	FL		12/17/2025		2,793		(120)			(120)		2,673	2,673			
100265057	LOS ANGELES	CA		12/19/2025		4,526		(84)			(84)		4,442	4,442			
100265058	ROSELLE	NJ		12/19/2025		994		17			17		1,011	1,011			
100265059	LOS ANGELES	CA		12/19/2025		4,235		(21)			(21)		4,214	4,214			
100265060	HOMER	AK		12/19/2025		614		10			10		624	624			
100265061	MONROVIA	CA		12/19/2025		2,449		(115)			(115)		2,334	2,334			
100265064	DALLAS	TX		12/19/2025		905		2			2		907	907			
100265066	KANSAS CITY	MO		12/19/2025		273		(20)			(20)		253	253			
100265068	CHUNCHULA	AL		12/19/2025		194		(14)			(14)		180	180			
100265070	EDMOND	OK		12/19/2025		257		(18)			(18)		239	239			
100265071	STATESBORO	GA		12/19/2025		402		(29)			(29)		373	373			
100265080	HILLIARD	OH		12/19/2025		1,098		(70)			(70)		1,028	1,028			
100265081	OKLAHOMA CITY	OK		12/19/2025		77		(6)			(6)		71	71			
100265088	DES MOINES	IA		12/19/2025		385		(18)			(18)		367	367			
100265095	RICHMOND	CA		12/19/2025		2,488		(50)			(50)		2,438	2,438			
100265096	INDIANAPOLIS	IN		12/19/2025		1,228		(73)			(73)		1,155	1,155			
100265097	ROME	GA		12/19/2025		190		(14)			(14)		176	176			
100265101	NAMPA	ID		12/19/2025		185		(13)			(13)		172	172			
100265113	SARASOTA	FL		12/19/2025		2,574		27			27		2,601	2,601			
100265116	PORT SAINT LUCIE	FL		12/19/2025		236		(20)			(20)		216	216			
100265117	CLIFTON PARK	NY		12/19/2025		1,752		(92)			(92)		1,660	1,660			
100265119	SALEM	OR		12/19/2025		771		(47)			(47)		724	724			
100265128	BROOKLYN PARK	MN		12/19/2025		267		(15)			(15)		252	252			
100265135	MIRAMAR	FL		12/19/2025		683		(17)			(17)		666	666			
100265139	CAPE CORAL	FL		12/19/2025		822		(21)			(21)		801	801			
100265143	GARFIELD	MN		12/19/2025		69		(5)			(5)		64	64			
100265151	WEWAHITCHKA	FL		12/19/2025		585		(31)			(31)		554	554			
100265155	MAPLE HEIGHTS	OH		12/19/2025		214		(16)			(16)		198	198			
100265160	PELZER	SC		12/19/2025		1,218		(24)			(24)		1,194	1,194			
100265162	CUMBERLAND	RI		12/19/2025		1,337		(71)			(71)		1,266	1,266			
100265164	OAKWOOD	GA		12/19/2025		583		(29)			(29)		554	554			
100265166	MONMOUTH	ME		12/19/2025		1,558		(84)			(84)		1,474	1,474			
100265171	ALPHARETTA	GA		12/19/2025		396		(26)			(26)		370	370			
100265174	SAINT CLOUD	MN		12/19/2025		286		(17)			(17)		269	269			
100265179	WILDWOOD	NJ		12/19/2025		758		(28)			(28)		730	730			
100265191	LAGRANGE	GA		12/19/2025		221		(16)			(16)		205	205			
100265192	SAN BERNARDINO	CA		12/19/2025		65		(5)			(5)		60	60			
100265194	RENTON	WA		12/19/2025		3,467		(114)			(114)		3,353	3,353			
100265195	HENDERSON	NV		12/19/2025		173		(10)			(10)		163	163			
100265198	NEWARK	OH		12/19/2025		379		(27)			(27)		352	352			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100265203	KISSIMMEE	FL		12/19/2025		1,308		(26)			(26)		1,282	1,282			
100265204	ALPHARETTA	GA		12/19/2025		469		(33)			(33)		436	436			
100265206	PERRY	GA		12/19/2025		113		(8)			(8)		105	105			
100265209	BLISS	NY		12/19/2025		674		(45)			(45)		629	629			
100265212	GREAT FALLS	MT		12/19/2025		709		(36)			(36)		673	673			
100265213	WARWICK	NY		12/19/2025		520		(36)			(36)		484	484			
100265215	JERICHO	NY		12/19/2025		2,500		(44)			(44)		2,456	2,456			
100265218	NORWALK	CT		12/19/2025		1,628		(64)			(64)		1,564	1,564			
100265224	VASHON	WA		12/19/2025		1,417		(72)			(72)		1,345	1,345			
100265226	GLEN RIDGE	NJ		12/19/2025		2,745		(58)			(58)		2,687	2,687			
100265235	LEIGHTON	AL		12/19/2025		235		(17)			(17)		218	218			
100265238	COLONIA	NJ		12/19/2025		859		(4)			(4)		855	855			
100265243	RIO RANCHO	NM		12/19/2025		534		(62)			(62)		472	472			
100265253	BRIDGEPORT	CT		12/19/2025		2,155		(87)			(87)		2,068	2,068			
100265259	PAWTUCKET	RI		12/19/2025		844		(24)			(24)		820	820			
100265262	JACKSONVILLE	FL		12/19/2025		67		(5)			(5)		62	62			
100265269	FLORENCE	AL		12/19/2025		521		(17)			(17)		504	504			
100265275	BROOKLYN	NY		12/19/2025		220		(16)			(16)		204	204			
100265282	SAINT LOUIS	MO		12/19/2025		407		(22)			(22)		385	385			
100265296	PORTLAND	NY		12/19/2025		333		(22)			(22)		311	311			
100265298	FARIBAULT	MN		12/19/2025		254		(16)			(16)		238	238			
100265300	BROOKSVILLE	FL		12/19/2025		358		(26)			(26)		332	332			
100265305	WAYNE	OK		12/19/2025		191		(14)			(14)		177	177			
100265310	ELMONT	NY		12/19/2025		1,705		(81)			(81)		1,624	1,624			
100265311	QUEEN CREEK	AZ		12/19/2025		859		(46)			(46)		813	813			
100265317	DELTONA	FL		12/19/2025		191		(14)			(14)		177	177			
100265320	LAS VEGAS	NV		12/19/2025		1,165		(37)			(37)		1,128	1,128			
100265322	ATLANTA	GA		12/19/2025		284		(20)			(20)		264	264			
100265326	CHINO	CA		12/19/2025		2,562		(39)			(39)		2,523	2,523			
100265328	WINNEMUCCA	NV		12/19/2025		1,248		(43)			(43)		1,205	1,205			
100265330	REDONDO BEACH	CA		12/19/2025		878		(57)			(57)		821	821			
100265344	FAYETTEVILLE	AR		12/19/2025		1,163		5			5		1,168	1,168			
100265347	LIVINGSTON	NJ		12/19/2025		1,330		(53)			(53)		1,277	1,277			
100265349	ALDIE	VA		12/19/2025		1,200		(5)			(5)		1,195	1,195			
100265352	FORT OGLETHORPE	GA		12/19/2025		290		(21)			(21)		269	269			
100265354	ORANGE PARK	FL		12/19/2025		3,406		(109)			(109)		3,297	3,297			
100265355	LAKE FOREST	CA		12/19/2025		3,799		(147)			(147)		3,652	3,652			
100265356	PROSPECT	KY		12/19/2025		1,078		(40)			(40)		1,038	1,038			
100265357	KENSINGTON	MD		12/19/2025		818		(21)			(21)		797	797			
100265358	WHITTIER	CA		12/19/2025		7,228		(231)			(231)		6,997	6,997			
100265359	SAN BERNARDINO	CA		12/19/2025		741		(20)			(20)		721	721			
100265360	EL CAJON	CA		12/19/2025		2,773		(30)			(30)		2,743	2,743			
100265361	OAK HILLS	CA		12/19/2025		1,724		(64)			(64)		1,660	1,660			
100265363	COOPER CITY	FL		12/19/2025		3,071		(71)			(71)		3,000	3,000			
100265365	BIXBY	OK		12/19/2025		420		(10)			(10)		410	410			
100265366	HOUSTON	TX		12/19/2025		690		(5)			(5)		685	685			
100265368	LA PLATA	MD		12/19/2025		753		(14)			(14)		739	739			
100265369	OAK HILLS	CA		12/19/2025		1,636		(64)			(64)		1,572	1,572			
100265370	RIO RANCHO	NM		12/19/2025		391		(17)			(17)		374	374			
100265373	SAN TAN VALLEY	AZ		12/19/2025		1,395		(41)			(41)		1,354	1,354			
100265374	LOS ANGELES	CA		12/19/2025		3,215		(151)			(151)		3,064	3,064			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100265375	CAMARILLO	CA		12/19/2025		1,795		(68)			(68)		1,727	1,727			
100265376	CHATTANOOGA	TN		12/19/2025		6							6	6			
100265378	FRESNO	CA		12/19/2025		674		(32)			(32)		642	642			
100265380	BURLINGTON	CT		12/19/2025		956		(18)			(18)		938	938			
100265381	MURRIETA	CA		12/19/2025		2,639		(85)			(85)		2,554	2,554			
100265382	OLD BRIDGE	NJ		12/19/2025		940		(44)			(44)		896	896			
100265383	CHICAGO	IL		12/19/2025		450		(17)			(17)		433	433			
100265384	LITTLEROCK	CA		12/19/2025		1,511		(50)			(50)		1,461	1,461			
100265385	PITTSBURG	CA		12/19/2025		714		(31)			(31)		683	683			
100265386	MINNEAPOLIS	MN		12/19/2025		472		(10)			(10)		462	462			
100265387	MINNEAPOLIS	MN		12/19/2025		740		(9)			(9)		731	731			
100265388	SANTEE	CA		12/19/2025		1,715		(81)			(81)		1,634	1,634			
100265389	GILBERT	AZ		12/19/2025		4,097		(77)			(77)		4,020	4,020			
100265390	HOLLYWOOD	FL		12/19/2025		32,504		(1,014)			(1,014)		31,490	31,490			
100265391	SALADO	TX		12/19/2025		2,799		(83)			(83)		2,716	2,716			
100265392	DALLAS	TX		12/19/2025		415		(19)			(19)		396	396			
100265394	GRAND JUNCTION	CO		12/19/2025		513		(20)			(20)		493	493			
100265395	SHANDON	CA		12/19/2025		699		(33)			(33)		666	666			
100265396	HOLLYWOOD	FL		12/19/2025		2,977		(72)			(72)		2,905	2,905			
100265397	UPPER DARBY	PA		12/19/2025		1,059		(25)			(25)		1,034	1,034			
100265398	READING	PA		12/19/2025		442		(4)			(4)		438	438			
100265399	FARIBAULT	MN		12/19/2025		375		(13)			(13)		362	362			
100265400	WALLINGFORD	PA		12/19/2025		713		(9)			(9)		704	704			
100265402	MONROVIA	CA		12/19/2025		5,143		(167)			(167)		4,976	4,976			
100265403	INDIO	CA		12/19/2025		963		(30)			(30)		933	933			
100265404	ANTIOCH	CA		12/19/2025		7,868		(358)			(358)		7,510	7,510			
100265405	CASTLE ROCK	CO		12/19/2025		2,227		(65)			(65)		2,162	2,162			
100265406	WYLIE	TX		12/19/2025		779		(11)			(11)		768	768			
100265407	FRANKLIN LAKES	NJ		12/19/2025		5,297		(193)			(193)		5,104	5,104			
100265408	HOUSTON	TX		12/19/2025		275		(13)			(13)		262	262			
100265409	LOS ANGELES	CA		12/19/2025		2,031		(61)			(61)		1,970	1,970			
100265411	WILKES BARRE	PA		12/19/2025		490		(15)			(15)		475	475			
100265412	ATLANTA	GA		12/19/2025		2,114		(18)			(18)		2,096	2,096			
100265413	DOWNEY	CA		12/19/2025		1,851		(34)			(34)		1,817	1,817			
100265414	TUCSON	AZ		12/19/2025		1,292		(42)			(42)		1,250	1,250			
100265415	CHICAGO	IL		12/19/2025		6,950		(169)			(169)		6,781	6,781			
100265416	HIALEAH	FL		12/19/2025		2,525		(33)			(33)		2,492	2,492			
100265418	LAKE ELSINORE	CA		12/19/2025		1,680		(35)			(35)		1,645	1,645			
100265419	DESERT HOT SPRINGS	CA		12/19/2025		2,484		(49)			(49)		2,435	2,435			
100265421	SPRING VALLEY	CA		12/19/2025		1,541		(53)			(53)		1,488	1,488			
100265423	NORTHRIDGE	CA		12/19/2025		1,432		(65)			(65)		1,367	1,367			
100265425	VAN NUYS	CA		12/19/2025		2,989		(88)			(88)		2,901	2,901			
100265426	VENTURA	CA		12/19/2025		1,642		(55)			(55)		1,587	1,587			
100265427	NASHVILLE	TN		12/19/2025		2,536		(95)			(95)		2,441	2,441			
100265428	PORTER RANCH	CA		12/19/2025		4,446		(193)			(193)		4,253	4,253			
100265430	LAKE WALES	FL		12/19/2025		625		(29)			(29)		596	596			
100265431	SHERMAN OAKS	CA		12/19/2025		3,041		(103)			(103)		2,938	2,938			
100265432	PASSAIC	NJ		12/19/2025		946		(28)			(28)		918	918			
100265434	GLENDALE	CA		12/19/2025		21,848		(476)			(476)		21,372	21,372			
100265435	LOS ANGELES	CA		12/19/2025		9,188		(347)			(347)		8,841	8,841			
100265436	HOUSTON	TX		12/19/2025		601		(4)			(4)		597	597			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100265438	TOMBALL	TX		12/19/2025		1,842		(57)			(57)		1,785	1,785			
100265439	TUJUNGA	CA		12/19/2025		3,261		(76)			(76)		3,185	3,185			
100265440	TUJUNGA	CA		12/19/2025		2,719		(64)			(64)		2,655	2,655			
100265442	GRANADA HILLS	CA		12/19/2025		442,302		(20,842)			(20,842)		421,460	421,460			
100265443	GLENDALE	CA		12/19/2025		2,178		(94)			(94)		2,084	2,084			
100265444	GRANADA HILLS	CA		12/19/2025		2,663		(39)			(39)		2,624	2,624			
100265445	EL CENTRO	CA		12/19/2025		428		(20)			(20)		408	408			
100265446	GRANADA HILLS	CA		12/19/2025		2,847		(112)			(112)		2,735	2,735			
100265447	LOS ANGELES	CA		12/19/2025		5,341		(221)			(221)		5,120	5,120			
100265448	SEATTLE	WA		12/19/2025		619		(27)			(27)		592	592			
100265449	EL CENTRO	CA		12/19/2025		288		(14)			(14)		274	274			
100265450	LOS ANGELES	CA		12/19/2025		3,722		(175)			(175)		3,547	3,547			
100265451	VALLEY VILLAGE	CA		12/19/2025		4,141		(97)			(97)		4,044	4,044			
100265452	HACIENDA HEIGHTS	CA		12/19/2025		2,576		(97)			(97)		2,479	2,479			
100265453	ORLANDO	FL		12/19/2025		976		(42)			(42)		934	934			
100265455	ENCINO	CA		12/19/2025		4,328		(156)			(156)		4,172	4,172			
100265456	CANOGA PARK	CA		12/19/2025		5,150		(178)			(178)		4,972	4,972			
100265457	LONE PINE	CA		12/19/2025		1,253		(44)			(44)		1,209	1,209			
100265458	PALOS VERDES ESTATES	CA		12/19/2025		2,410		(55)			(55)		2,355	2,355			
100265459	GLENDALE	CA		12/19/2025		1,289		(26)			(26)		1,263	1,263			
100265460	MIAMI	FL		12/19/2025		1,656		(5)			(5)		1,651	1,651			
100265461	CALEXICO	CA		12/19/2025		326		(15)			(15)		311	311			
100265462	NEWHALL	CA		12/19/2025		1,686		(57)			(57)		1,629	1,629			
100265463	DURHAM	NC		12/19/2025		734		(17)			(17)		717	717			
100265464	TUJUNGA	CA		12/19/2025		3,056		(71)			(71)		2,985	2,985			
100265465	TINLEY PARK	IL		12/19/2025		992		(28)			(28)		964	964			
100265466	EL PASO	TX		12/19/2025		1,709		15			15		1,724	1,724			
100265467	SEATTLE	WA		12/19/2025		2,867		(45)			(45)		2,822	2,822			
100265468	SUN VALLEY	CA		12/19/2025		2,295		(90)			(90)		2,205	2,205			
100265469	LAS VEGAS	NV		12/19/2025		596		(3)			(3)		593	593			
100265470	WESTLAKE VILLAGE	CA		12/19/2025		3,119		(38)			(38)		3,081	3,081			
100265472	MIAMI	FL		12/19/2025		755		(5)			(5)		750	750			
100265474	LAKE ARIEL	PA		12/19/2025		264		(10)			(10)		254	254			
100265475	ELK GROVE	CA		12/19/2025		1,176		(52)			(52)		1,124	1,124			
100265476	JACKSON	TN		12/19/2025		636		(30)			(30)		606	606			
100265477	HOUSTON	TX		12/19/2025		909		(7)			(7)		902	902			
100265478	SANTA CLARITA	CA		12/19/2025		2,773		(1)			(1)		2,772	2,772			
100265479	OXFORD	AL		12/19/2025		689		(32)			(32)		657	657			
100265480	NORTHRIDGE	CA		12/19/2025		3,406		(119)			(119)		3,287	3,287			
100265481	ATHENS	GA		12/19/2025		1,080		(2)			(2)		1,078	1,078			
100265482	FAIRBURN	GA		12/19/2025		763		(26)			(26)		737	737			
100265483	LEHIGH ACRES	FL		12/19/2025		564		(6)			(6)		558	558			
100265484	PENSACOLA	FL		12/19/2025		747		(4)			(4)		743	743			
100265485	GRANADA HILLS	CA		12/19/2025		926		(38)			(38)		888	888			
100265487	RANCHO CORDOVA	CA		12/19/2025		1,077		(35)			(35)		1,042	1,042			
100265488	SUNLAND	CA		12/19/2025		3,257		(106)			(106)		3,151	3,151			
100265489	GLENDALE	CA		12/19/2025		4,629		(104)			(104)		4,525	4,525			
100265490	KAMUELA	HI		12/19/2025		20,318		(622)			(622)		19,696	19,696			
100265491	CONCORD	CA		12/19/2025		1,670		(62)			(62)		1,608	1,608			
100265492	LOS ANGELES	CA		12/19/2025		3,148		(148)			(148)		3,000	3,000			
100265494	LOS ANGELES	CA		12/19/2025		1,592		(43)			(43)		1,549	1,549			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100265495	RESEDA	CA		12/19/2025		986		(23)			(23)		963	963			
100265496	BURBANK	CA		12/19/2025		2,387		(50)			(50)		2,337	2,337			
100265497	BURBANK	CA		12/19/2025		3,103		(132)			(132)		2,971	2,971			
100265498	PANORAMA CITY	CA		12/19/2025		1,381		(47)			(47)		1,334	1,334			
100265499	GLENDALE	CA		12/19/2025		2,402		(63)			(63)		2,339	2,339			
100265500	ORLANDO	FL		12/19/2025		426		(3)			(3)		423	423			
100265502	SANTA CLARITA	CA		12/19/2025		1,357		(14)			(14)		1,343	1,343			
100265504	VENICE	CA		12/19/2025		4,427		(174)			(174)		4,253	4,253			
100265505	HOBE SOUND	FL		12/19/2025		796		(9)			(9)		787	787			
100265507	WOODSTOCK	GA		12/19/2025		1,877		(54)			(54)		1,823	1,823			
100265508	NEWPORT BEACH	CA		12/19/2025		8,653		(187)			(187)		8,466	8,466			
100265509	GLENDALE	CA		12/19/2025		4,500		(141)			(141)		4,359	4,359			
100265510	GLENDALE	CA		12/19/2025		71,088		(1,674)			(1,674)		69,414	69,414			
100265511	RANCHO PALOS VERDES	CA		12/19/2025		4,745		(170)			(170)		4,575	4,575			
100265512	TOLUCA LAKE	CA		12/19/2025		5,286		(105)			(105)		5,181	5,181			
100265513	WINSTON-SALEM	NC		12/19/2025		2,312		(104)			(104)		2,208	2,208			
100265514	CANOGA PARK	CA		12/19/2025		1,667		(20)			(20)		1,647	1,647			
100265515	SAN BERNARDINO	CA		12/19/2025		1,189		(27)			(27)		1,162	1,162			
100265518	LANCASTER	CA		12/19/2025		1,043		(36)			(36)		1,007	1,007			
100265520	CHATSWORTH	CA		12/19/2025		2,283		(54)			(54)		2,229	2,229			
100265521	WEST HILLS	CA		12/19/2025		1,588		(61)			(61)		1,527	1,527			
100265522	NORTH LAS VEGAS	NV		12/19/2025		557		(9)			(9)		548	548			
100265523	ARLETA	CA		12/19/2025		1,912		(60)			(60)		1,852	1,852			
100265524	PASADENA	CA		12/19/2025		3,618		(145)			(145)		3,473	3,473			
100265525	SAN DIEGO	CA		12/19/2025		4,865		88			88		4,953	4,953			
100265526	PORT HUENEME	CA		12/19/2025		1,329		(33)			(33)		1,296	1,296			
100265527	RESEDA	CA		12/19/2025		2,207		(62)			(62)		2,145	2,145			
100265528	CANYON COUNTRY	CA		12/19/2025		1,549		(47)			(47)		1,502	1,502			
100265529	RIVERSIDE	CA		12/19/2025		1,576		(69)			(69)		1,507	1,507			
100265530	PASADENA	CA		12/19/2025		1,547		(41)			(41)		1,506	1,506			
100265531	APPLE VALLEY	CA		12/19/2025		734		(22)			(22)		712	712			
100265532	CANTON	MA		12/19/2025		1,053		(5)			(5)		1,048	1,048			
100265533	OXNARD	CA		12/19/2025		4,215		(77)			(77)		4,138	4,138			
100265535	RESEDA	CA		12/19/2025		1,726		(80)			(80)		1,646	1,646			
100265536	SUGAR LAND	TX		12/19/2025		675		(22)			(22)		653	653			
100265537	SANTA CLARITA	CA		12/19/2025		8,356		(292)			(292)		8,064	8,064			
100265538	MADISON	AL		12/19/2025		485		(13)			(13)		472	472			
100265539	BURBANK	CA		12/19/2025		1,693		(80)			(80)		1,613	1,613			
100265540	KAILUA KONA	HI		12/19/2025		2,525		(92)			(92)		2,433	2,433			
100265541	VALENCIA	CA		12/19/2025		14,740		(545)			(545)		14,195	14,195			
100266714	RANCHO MISSION VIEJO	CA		12/22/2025		106,733		(605)			(605)		106,128	106,128			
100266715	OAKLAND	CA		12/22/2025		4,631		(42)			(42)		4,589	4,589			
100266716	ELKHORN	NE		12/22/2025		3,403		(41)			(41)		3,362	3,362			
100266717	TUCSON	AZ		12/22/2025		3,661		(20)			(20)		3,641	3,641			
100266718	BROOKLINE	MA		12/22/2025		3,163		(4)			(4)		3,159	3,159			
100266719	CAROLINA BEACH	NC		12/22/2025		3,189		(2)			(2)		3,187	3,187			
100266720	CORNELIUS	NC		12/22/2025		9,630		(20)			(20)		9,610	9,610			
100266721	TAMPA	FL		12/22/2025		4,009		(5)			(5)		4,004	4,004			
100266722	LOS ANGELES	CA		12/22/2025		3,876		(8)			(8)		3,868	3,868			
100266723	SHERWOOD	OR		12/22/2025		6,290		(22)			(22)		6,268	6,268			
100266724	TORRANCE	CA		12/22/2025		3,882		(9)			(9)		3,873	3,873			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100266725	MIAMI	FL		12/22/2025		5,107		(64)			(64)		5,043	5,043			
100266726	CASTLE ROCK	CO		12/22/2025		3,603		23			23		3,626	3,626			
100266727	MANALAPAN	NJ		12/22/2025		2,844		(22)			(22)		2,822	2,822			
100266728	ESTERO	FL		12/22/2025		5,613		(4)			(4)		5,609	5,609			
100266729	DECATUR	GA		12/22/2025		4,687		38			38		4,725	4,725			
100266730	OCEANSIDE	CA		12/22/2025		3,866		(56)			(56)		3,810	3,810			
100266731	SAINT PETERSBURG	FL		12/22/2025		2,746		(45)			(45)		2,701	2,701			
100266732	BEND	OR		12/22/2025		3,912		(4)			(4)		3,908	3,908			
100266733	SUNRIVER	OR		12/22/2025		2,899		(54)			(54)		2,845	2,845			
100266734	DENVER	CO		12/22/2025		2,585		(39)			(39)		2,546	2,546			
100266736	PLEASANT HILL	CA		12/22/2025		3,706		(4)			(4)		3,702	3,702			
100266737	PORTLAND	OR		12/22/2025		5,470		(99)			(99)		5,371	5,371			
100266738	DALLAS	TX		12/22/2025		4,371		(45)			(45)		4,326	4,326			
100266739	FRANKLIN	TN		12/22/2025		4,452		(3)			(3)		4,449	4,449			
100266740	TORRANCE	CA		12/22/2025		6,144		(12)			(12)		6,132	6,132			
100266741	DENVER	CO		12/22/2025		10,199		133			133		10,332	10,332			
100266742	HOMESTEAD	FL		12/22/2025		3,552		18			18		3,570	3,570			
100266743	LAS VEGAS	NV		12/22/2025		11,940		(96)			(96)		11,844	11,844			
100266744	CARLSBAD	CA		12/22/2025		3,558		(8)			(8)		3,550	3,550			
100266745	BRADENTON	FL		12/22/2025		2,830		42			42		2,872	2,872			
100266746	RANCHO MISSION VIEJO	CA		12/22/2025		3,683		(4)			(4)		3,679	3,679			
100266747	HEALDSBURG	CA		12/22/2025		506,769		(3,361)			(3,361)		503,408	503,408			
100266748	BEND	OR		12/22/2025		3,272		(44)			(44)		3,228	3,228			
100266749	CORONA DEL MAR	CA		12/22/2025		5,270		(9)			(9)		5,261	5,261			
100266750	LAFAYETTE	CA		12/22/2025		3,600		(46)			(46)		3,554	3,554			
100266751	PARKER	CO		12/22/2025		3,243		16			16		3,259	3,259			
100266752	LAVEEN	AZ		12/22/2025		5,320		(67)			(67)		5,253	5,253			
100266753	PORTER RANCH	CA		12/22/2025		2,669		(33)			(33)		2,636	2,636			
100266754	SAN RAFAEL	CA		12/22/2025		2,507		(28)			(28)		2,479	2,479			
100266755	FLOWERY BRANCH	GA		12/22/2025		7,899		(7)			(7)		7,892	7,892			
100266756	NORCO	CA		12/22/2025		1,616		(32)			(32)		1,584	1,584			
100266757	AUSTIN	TX		12/22/2025		2,898		(41)			(41)		2,857	2,857			
100266758	WARRENTON	VA		12/22/2025		2,748		(35)			(35)		2,713	2,713			
100266759	CENTENNIAL	CO		12/22/2025		3,914		(39)			(39)		3,875	3,875			
100266760	BENICIA	CA		12/22/2025		3,042		(31)			(31)		3,011	3,011			
100266762	SANTA BARBARA	CA		12/22/2025		3,607		(23)			(23)		3,584	3,584			
100266763	LOMITA	CA		12/22/2025		3,780		(41)			(41)		3,739	3,739			
100266764	THOMPSONS STATION	TN		12/22/2025		2,677		(64)			(64)		2,613	2,613			
100266765	CHICAGO	IL		12/22/2025		2,426		(28)			(28)		2,398	2,398			
100266766	MILL CREEK	WA		12/22/2025		3,032		(33)			(33)		2,999	2,999			
100266768	SEDONA	AZ		12/22/2025		2,820		(50)			(50)		2,770	2,770			
100266769	SAN JUAN CAPISTRANO	CA		12/22/2025		3,515		(41)			(41)		3,474	3,474			
100266770	LA QUINTA	CA		12/22/2025		3,838		(61)			(61)		3,777	3,777			
100266771	DANVILLE	CA		12/22/2025		3,107		(21)			(21)		3,086	3,086			
100266772	BERKELEY	CA		12/22/2025		3,755		(25)			(25)		3,730	3,730			
100266773	TUCSON	AZ		12/22/2025		14,968		74			74		15,042	15,042			
100266774	AUSTIN	TX		12/22/2025		3,067		(56)			(56)		3,011	3,011			
100266775	FREMONT	CA		12/22/2025		4,183		21			21		4,204	4,204			
100266776	LEHI	UT		12/22/2025		3,142		(7)			(7)		3,135	3,135			
100266777	SEATTLE	WA		12/22/2025		3,649		(4)			(4)		3,645	3,645			
100266778	AMARILLO	TX		12/22/2025		3,674		(24)			(24)		3,650	3,650			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100266779	BETTENDORF	IA		12/22/2025		5,535		(3)			(3)		5,532	5,532			
100266780	SARATOGA	CA		12/22/2025		54,774		(95)			(95)		54,679	54,679			
100266781	NAPLES	FL		12/22/2025		4,018		(24)			(24)		3,994	3,994			
100266782	LADERA RANCH	CA		12/22/2025		3,622		(37)			(37)		3,585	3,585			
100266783	MARIETTA	GA		12/22/2025		3,746		(43)			(43)		3,703	3,703			
100266785	HOUSTON	TX		12/22/2025		8,858		(78)			(78)		8,780	8,780			
100266787	WOODLAND HILLS	CA		12/22/2025		3,284		(36)			(36)		3,248	3,248			
100266788	PLANO	TX		12/22/2025		3,107		(22)			(22)		3,085	3,085			
100266789	SAN JOSE	CA		12/22/2025		4,595		54			54		4,649	4,649			
100266790	SAN DIEGO	CA		12/22/2025		3,852		(34)			(34)		3,818	3,818			
100266791	LOS ANGELES	CA		12/22/2025		3,668		(40)			(40)		3,628	3,628			
100266792	WATERLOO	NE		12/22/2025		2,969		(17)			(17)		2,952	2,952			
100266793	GLENVIEW	IL		12/22/2025		4,493		26			26		4,519	4,519			
100266794	BONITA SPRINGS	FL		12/23/2025		1,922		(52)			(52)		1,870	1,870			
100266795	PORT CLINTON	OH		12/23/2025		371		(10)			(10)		361	361			
100266796	STOCKTON	CA		12/23/2025		1,037		(21)			(21)		1,016	1,016			
100266797	DOWAGIAC	MI		12/23/2025		647		(12)			(12)		635	635			
100266798	DOWNERS GROVE	IL		12/23/2025		935		(22)			(22)		913	913			
100266799	POINT PLEASANT BEACH	NJ		12/23/2025		2,565		(30)			(30)		2,535	2,535			
100266800	CHARLOTTE	NC		12/23/2025		890		(8)			(8)		882	882			
100266801	WENDELL	NC		12/23/2025		969		(20)			(20)		949	949			
100266802	MATTHEWS	NC		12/23/2025		2,215		(31)			(31)		2,184	2,184			
100266803	WILDWOOD CREST	NJ		12/23/2025		566		(10)			(10)		556	556			
100266804	BUDA	TX		12/23/2025		629		16			16		645	645			
100266805	AMERY	WI		12/23/2025		1,410							1,410	1,410			
100266806	WALDORF	MD		12/23/2025		950		2			2		952	952			
100266807	HOUSTON	TX		12/23/2025		391		(6)			(6)		385	385			
100266808	LOS ANGELES	CA		12/23/2025		2,039		(68)			(68)		1,971	1,971			
100266809	DORAL	FL		12/23/2025		1,686		(58)			(58)		1,628	1,628			
100266810	AGUA DULCE	CA		12/23/2025		942		(35)			(35)		907	907			
100266812	WASHINGTON	DC		12/23/2025		521		(18)			(18)		503	503			
100266813	URBANA	OH		12/23/2025		279		(5)			(5)		274	274			
100266814	ROSEVILLE	CA		12/23/2025		2,013		(41)			(41)		1,972	1,972			
100266815	MCKINNEY	TX		12/23/2025		813		(36)			(36)		777	777			
100266816	ACTON AREA	CA		12/23/2025		1,987		(92)			(92)		1,895	1,895			
100266817	SAN BERNARDINO	CA		12/23/2025		2,117		(62)			(62)		2,055	2,055			
100266818	HARTFORD	CT		12/23/2025		651		(13)			(13)		638	638			
100266819	LAS VEGAS	NV		12/23/2025		830		7			7		837	837			
100266821	TWENTYNINE PALMS	CA		12/23/2025		400		(19)			(19)		381	381			
100266822	BAYTOWN	TX		12/23/2025		516		(24)			(24)		492	492			
100266823	DICKSON	TN		12/23/2025		504		(24)			(24)		480	480			
100266826	DENTON	TX		12/23/2025		526		(13)			(13)		513	513			
100266827	LOS ANGELES	CA		12/23/2025		1,046		10			10		1,056	1,056			
100266829	SAN BERNARDINO	CA		12/23/2025		856		(26)			(26)		830	830			
100266830	IRVINE	CA		12/23/2025		6,058		(208)			(208)		5,850	5,850			
100266831	MINNEAPOLIS	MN		12/23/2025		974		(4)			(4)		970	970			
100266832	WALLINGFORD	PA		12/23/2025		643		(17)			(17)		626	626			
100266833	AVON LAKE	OH		12/23/2025		7,207		(41)			(41)		7,166	7,166			
100266834	PROVIDENCE	RI		12/23/2025		1,225		11			11		1,236	1,236			
100266835	MAGNOLIA	TX		12/23/2025		2,658		(72)			(72)		2,586	2,586			
100266836	MILL VALLEY	CA		12/23/2025		3,821		(91)			(91)		3,730	3,730			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100266837	NANTICOKE	PA		12/23/2025		697		(26)			(26)		671	671			
100266838	FLAGSTAFF	AZ		12/23/2025		1,166		(32)			(32)		1,134	1,134			
100266839	SHAWNEE	KS		12/23/2025		522		(12)			(12)		510	510			
100266844	METAIRIE	LA		12/23/2025		417		(12)			(12)		405	405			
100266845	KATY	TX		12/23/2025		1,066		(32)			(32)		1,034	1,034			
100266846	URBANA	OH		12/23/2025		299		(13)			(13)		286	286			
100266847	MONTEBELLO	CA		12/23/2025		1,607		(51)			(51)		1,556	1,556			
100266848	LODI	CA		12/23/2025		2,949		(73)			(73)		2,876	2,876			
100266850	TOLEDO	OH		12/23/2025		247		(3)			(3)		244	244			
100266852	LOS ANGELES	CA		12/23/2025		3,313		(147)			(147)		3,166	3,166			
100266854	NORTH CHARLESTON	SC		12/23/2025		191		1			1		192	192			
100266855	DURHAM	NC		12/23/2025		970		(24)			(24)		946	946			
100266856	SAN JOSE	CA		12/23/2025		2,844		(60)			(60)		2,784	2,784			
100266857	FULTON	TX		12/23/2025		430		(20)			(20)		410	410			
100266858	DALLAS	TX		12/23/2025		378		(8)			(8)		370	370			
100266863	DALLAS	TX		12/23/2025		475		(5)			(5)		470	470			
100266864	GALAX	VA		12/23/2025		3,164		(117)			(117)		3,047	3,047			
100266865	FARMINGTON	MN		12/23/2025		712		(23)			(23)		689	689			
100266866	GULF SHORES	AL		12/23/2025		760		(18)			(18)		742	742			
100266867	ST. AUGUSTINE	FL		12/23/2025		447		(11)			(11)		436	436			
100266868	SAN ANTONIO	TX		12/23/2025		619		(10)			(10)		609	609			
100266869	MACUNGIE	PA		12/23/2025		840		(31)			(31)		809	809			
100266870	ALLENTOWN	PA		12/23/2025		755		(25)			(25)		730	730			
100266871	OCALA	FL		12/23/2025		422		(21)			(21)		401	401			
100266872	CARLISLE	PA		12/23/2025		623		(24)			(24)		599	599			
100266873	BEAVERTON	OR		12/23/2025		831		(32)			(32)		799	799			
100266874	DUNEDIN	FL		12/23/2025		1,032		(35)			(35)		997	997			
100266875	EPWORTH	GA		12/23/2025		1,311		(42)			(42)		1,269	1,269			
100266876	ROUND ROCK	TX		12/23/2025		1,550		(59)			(59)		1,491	1,491			
100266877	DENMARK	ME		12/23/2025		1,551		(38)			(38)		1,513	1,513			
100266879	BIG BEAR LAKE	CA		12/23/2025		1,492		(38)			(38)		1,454	1,454			
100266880	WALDPORT	OR		12/23/2025		1,420		(32)			(32)		1,388	1,388			
100266881	QUEEN CREEK	AZ		12/23/2025		1,603		(49)			(49)		1,554	1,554			
100266882	WAUCHULA	FL		12/23/2025		533		(22)			(22)		511	511			
100266883	HOLLYWOOD	FL		12/23/2025		849		(32)			(32)		817	817			
100266884	EAGLE RIVER	AK		12/23/2025		744		(32)			(32)		712	712			
100266886	LEOMINSTER	MA		12/23/2025		1,531		(23)			(23)		1,508	1,508			
100266887	LAKE ARROWHEAD	CA		12/23/2025		979		(36)			(36)		943	943			
100266888	GRAND PRAIRIE	TX		12/23/2025		732		(15)			(15)		717	717			
100266889	RAEFORD	NC		12/23/2025		653		(13)			(13)		640	640			
100266890	CARMICHAEL	CA		12/23/2025		1,206		(35)			(35)		1,171	1,171			
100266892	ALLENTOWN	PA		12/23/2025		924		(31)			(31)		893	893			
100266893	MACUNGIE	PA		12/23/2025		860		(29)			(29)		831	831			
100266894	JUNCTION CITY	OH		12/23/2025		502		(21)			(21)		481	481			
100266895	CONCORD	NH		12/23/2025		535		(22)			(22)		513	513			
100266896	GREAT FALLS	MT		12/23/2025		869		(15)			(15)		854	854			
100266897	CHARLOTTE	NC		12/23/2025		622		(18)			(18)		604	604			
100266898	ORANGE BEACH	AL		12/23/2025		581		(21)			(21)		560	560			
100266900	RIVERDALE	UT		12/23/2025		1,587		(48)			(48)		1,539	1,539			
100266901	SAN FRANCISCO	CA		12/23/2025		2,503		(51)			(51)		2,452	2,452			
100266902	MANHATTAN	KS		12/23/2025		542		(18)			(18)		524	524			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100266903	PACKWOOD	WA		12/23/2025		4,095		(125)			(125)		3,970	3,970			
100266904	PEQUOT LAKES	MN		12/23/2025		1,321		(49)			(49)		1,272	1,272			
100266905	LOLO	MT		12/23/2025		627		(22)			(22)		605	605			
100266906	MICHIGAN CITY	IN		12/23/2025		510		(18)			(18)		492	492			
100266907	BROKEN BOW	OK		12/23/2025		1,580		(59)			(59)		1,521	1,521			
100266908	SAN ANTONIO	TX		12/23/2025		1,117		(37)			(37)		1,080	1,080			
100266909	OLYMPIA	WA		12/23/2025		3,403		(98)			(98)		3,305	3,305			
100266910	NORMAN	OK		12/23/2025		1,306		(5)			(5)		1,301	1,301			
100266911	SEVIERVILLE	TN		12/23/2025		1,591		(43)			(43)		1,548	1,548			
100266912	MADISON	WI		12/23/2025		1,455		(33)			(33)		1,422	1,422			
100266913	JOHNSON CITY	TN		12/23/2025		483		(14)			(14)		469	469			
100266914	WAXHAW	NC		12/23/2025		759		(31)			(31)		728	728			
100266915	MATTHEWS	NC		12/23/2025		955		(23)			(23)		932	932			
100266916	EAGLE	ID		12/23/2025		1,794		(47)			(47)		1,747	1,747			
100266917	BERMUDA DUNES	CA		12/23/2025		1,656		(72)			(72)		1,584	1,584			
100266918	MIRAMAR BEACH	FL		12/23/2025		2,057		(61)			(61)		1,996	1,996			
100266919	RANDOLPH	MA		12/23/2025		1,170		(25)			(25)		1,145	1,145			
100266920	MAGGIE VALLEY	NC		12/23/2025		1,677		(63)			(63)		1,614	1,614			
100266921	LAWRENCEVILLE	GA		12/23/2025		655		(9)			(9)		646	646			
100266922	MADISON HEIGHTS	MI		12/23/2025		561		(22)			(22)		539	539			
100266923	SALEM	OR		12/23/2025		804		(30)			(30)		774	774			
100266924	HOT SPRINGS	AR		12/23/2025		597		(27)			(27)		570	570			
100266925	SCOTTSDALE	AZ		12/23/2025		1,483		(26)			(26)		1,457	1,457			
100266926	MINERAL BLUFF	GA		12/23/2025		2,136		(68)			(68)		2,068	2,068			
100266927	BARTLETT	NH		12/23/2025		940		(29)			(29)		911	911			
100266928	PANAMA CITY BEACH	FL		12/23/2025		809		(26)			(26)		783	783			
100266929	LANCASTER	SC		12/23/2025		709		(22)			(22)		687	687			
100266930	LAS VEGAS	NV		12/23/2025		1,894		5			5		1,899	1,899			
100266931	MESA	AZ		12/23/2025		1,954		7			7		1,961	1,961			
100266932	GARDEN GROVE	CA		12/23/2025		2,249		(64)			(64)		2,185	2,185			
100266933	VALDOSTA	GA		12/23/2025		429		(18)			(18)		411	411			
100266934	TEMPE	AZ		12/23/2025		1,227		(39)			(39)		1,188	1,188			
100266935	AUSTIN	TX		12/23/2025		815		(29)			(29)		786	786			
100266936	BIG BEAR LAKE	CA		12/23/2025		1,594		(34)			(34)		1,560	1,560			
100266937	ARVADA	CO		12/23/2025		1,732		(46)			(46)		1,686	1,686			
100266938	LARGO	FL		12/23/2025		1,421		(25)			(25)		1,396	1,396			
100266939	PITTSBURGH	PA		12/23/2025		41,899		(1,190)			(1,190)		40,709	40,709			
100266940	RINCON	GA		12/23/2025		869		(7)			(7)		862	862			
100266941	COLUMBIA	TN		12/23/2025		636		(20)			(20)		616	616			
100266942	LOS ANGELES	CA		12/23/2025		2,121		(37)			(37)		2,084	2,084			
100266943	PITTSBURGH	PA		12/23/2025		21,066		(611)			(611)		20,455	20,455			
100266944	BASYE	VA		12/23/2025		2,575		(74)			(74)		2,501	2,501			
100266945	FORT LAUDERDALE	FL		12/23/2025		2,345		(50)			(50)		2,295	2,295			
100266946	ARVADA	CO		12/23/2025		1,464		(47)			(47)		1,417	1,417			
100266947	KEIZER	OR		12/23/2025		1,136		(28)			(28)		1,108	1,108			
100266948	COLUMBIA	TN		12/23/2025		893		(26)			(26)		867	867			
100266949	SEMINOLE	FL		12/23/2025		2,030		(44)			(44)		1,986	1,986			
100266950	HADDON HEIGHTS	NJ		12/23/2025		1,055		(24)			(24)		1,031	1,031			
100266951	NORTH MYRTLE BEACH	SC		12/23/2025		681		(4)			(4)		677	677			
100266952	BROKEN BOW	OK		12/23/2025		730		(30)			(30)		700	700			
100266953	RIVERTON	UT		12/23/2025		986		(31)			(31)		955	955			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100266954	WEST READING	PA		12/23/2025		567		(12)			(12)		555	555			
100266955	SAN ANTONIO	TX		12/23/2025		2,985		(46)			(46)		2,939	2,939			
100266956	GLENDALE	AZ		12/23/2025		626		(11)			(11)		615	615			
100266957	SANTA ROSA	CA		12/23/2025		1,849		(39)			(39)		1,810	1,810			
100266958	SEBRING	FL		12/23/2025		2,297		(107)			(107)		2,190	2,190			
100266959	ORLANDO	FL		12/23/2025		2,023		(68)			(68)		1,955	1,955			
100266960	TUCSON	AZ		12/23/2025		862		(10)			(10)		852	852			
100266961	POCATELLO	ID		12/23/2025		736		(30)			(30)		706	706			
100266962	CHARLOTTE	NC		12/23/2025		663		(32)			(32)		631	631			
100266964	SAINT PAUL	MN		12/23/2025		610		(25)			(25)		585	585			
100266965	CHARLOTTE	NC		12/23/2025		663		(32)			(32)		631	631			
100266966	SAINT PETERSBURG	FL		12/23/2025		1,435		(33)			(33)		1,402	1,402			
100266967	WEST DOVER	VT		12/23/2025		1,352		(38)			(38)		1,314	1,314			
100266968	TAVARES	FL		12/23/2025		4,449		(62)			(62)		4,387	4,387			
100266969	HULL	MA		12/23/2025		988		(18)			(18)		970	970			
100266970	FRANKLIN	ME		12/23/2025		1,446		(27)			(27)		1,419	1,419			
100266971	ESCONDIDO	CA		12/23/2025		19,528		(386)			(386)		19,142	19,142			
100266972	LA MIRADA	CA		12/23/2025		1,719		(41)			(41)		1,678	1,678			
100266973	CLEVELAND	GA		12/23/2025		778		(23)			(23)		755	755			
100266975	EMERALD ISLE	NC		12/23/2025		1,218		(29)			(29)		1,189	1,189			
100266976	SPADRE ISLE	TX		12/23/2025		739		13			13		752	752			
100266977	NORWAY	ME		12/23/2025		1,761		(40)			(40)		1,721	1,721			
100266978	MALAKOFF	TX		12/23/2025		1,422		(34)			(34)		1,388	1,388			
100266979	LOVELAND	CO		12/23/2025		1,114		(30)			(30)		1,084	1,084			
100266980	LOWELL	MA		12/23/2025		2,039		(50)			(50)		1,989	1,989			
100266981	PLACITAS	NM		12/23/2025		1,686		(56)			(56)		1,630	1,630			
100266982	ROSEVILLE	CA		12/23/2025		1,338		(19)			(19)		1,319	1,319			
100266983	MADISON	CT		12/23/2025		1,215		(40)			(40)		1,175	1,175			
100266984	MCKINNEY	TX		12/23/2025		577		(24)			(24)		553	553			
100266985	ANCHORAGE	AK		12/23/2025		1,726		(24)			(24)		1,702	1,702			
100266986	DAHLONEGA	GA		12/23/2025		901		(18)			(18)		883	883			
100266987	SARATOGA SPRINGS	UT		12/23/2025		988		(17)			(17)		971	971			
100266988	WEST PALM BEACH	FL		12/23/2025		13,402		(173)			(173)		13,229	13,229			
100266989	SARATOGA SPRINGS	UT		12/23/2025		988		(17)			(17)		971	971			
100266990	KALISPELL	MT		12/23/2025		932		(24)			(24)		908	908			
100266991	SARATOGA SPRINGS	UT		12/23/2025		988		(17)			(17)		971	971			
100266992	MANCHESTER	NH		12/23/2025		1,170		(25)			(25)		1,145	1,145			
100266993	GILBERT	SC		12/23/2025		1,804		(44)			(44)		1,760	1,760			
100266994	WEST CHESTER	OH		12/23/2025		125,493		(1,863)			(1,863)		123,630	123,630			
100266995	OCEAN CITY	MD		12/23/2025		1,407		(26)			(26)		1,381	1,381			
100266996	VIRGINIA BEACH	VA		12/23/2025		509		(14)			(14)		495	495			
100266997	KITTY HAWK	NC		12/23/2025		2,045		(49)			(49)		1,996	1,996			
100266998	NASHVILLE	TN		12/23/2025		1,282		(16)			(16)		1,266	1,266			
100266999	BATON ROUGE	LA		12/23/2025		663		(12)			(12)		651	651			
100267001	DECATUR	TX		12/23/2025		637		(17)			(17)		620	620			
100267002	FORT WORTH	TX		12/23/2025		23,044		(357)			(357)		22,687	22,687			
100267003	EGG HARBOR CITY	NJ		12/23/2025		581		(25)			(25)		556	556			
100267004	SURF CITY	NC		12/23/2025		1,534		(53)			(53)		1,481	1,481			
100267005	STEAMBOAT SPRINGS	CO		12/23/2025		1,518		(23)			(23)		1,495	1,495			
100267006	ST GEORGE	UT		12/23/2025		1,117		(27)			(27)		1,090	1,090			
100267007	SANTEE	CA		12/23/2025		1,529		(42)			(42)		1,487	1,487			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100267008	NORTH CHESTERFIELD	VA		12/23/2025		847		(23)			(23)		824	824			
100267009	MENASHA	WI		12/23/2025		495		(6)			(6)		489	489			
100267010	SAGINAW	MI		12/23/2025		577		(18)			(18)		559	559			
100267011	VAN ALSTYNE	TX		12/23/2025		802		(16)			(16)		786	786			
100267012	OAK ISLAND	NC		12/23/2025		869		(17)			(17)		852	852			
100267013	OGDEN	UT		12/23/2025		1,064		(23)			(23)		1,041	1,041			
100267015	PITTSBURGH	PA		12/23/2025		1,403		(34)			(34)		1,369	1,369			
100267016	FAIR OAKS	CA		12/23/2025		1,347		(29)			(29)		1,318	1,318			
100267017	BROOMFIELD	CO		12/23/2025		1,280		(23)			(23)		1,257	1,257			
100267019	CHICAGO	IL		12/23/2025		36,987		(1,100)			(1,100)		35,887	35,887			
100267020	PORTLAND	OR		12/23/2025		3,148		(91)			(91)		3,057	3,057			
100267021	CHICAGO	IL		12/23/2025		1,620		(27)			(27)		1,593	1,593			
100267022	CHICAGO	IL		12/23/2025		3,819		(82)			(82)		3,737	3,737			
100267023	LOMA LINDA	CA		12/23/2025		1,148		(35)			(35)		1,113	1,113			
100267024	BOWIE	MD		12/23/2025		3,572		(72)			(72)		3,500	3,500			
100267025	WORCESTER	MA		12/23/2025		1,324		(15)			(15)		1,309	1,309			
100267026	MARLBOROUGH	MA		12/23/2025		1,374		(47)			(47)		1,327	1,327			
100267027	LANCASTER	PA		12/23/2025		743		(21)			(21)		722	722			
100267028	MARYSVILLE	CA		12/23/2025		1,168		(19)			(19)		1,149	1,149			
100267029	PITTSBURG	CA		12/23/2025		1,145		(28)			(28)		1,117	1,117			
100267030	MCKINNEY	TX		12/23/2025		1,160		(17)			(17)		1,143	1,143			
100267031	OCEANSIDE	CA		12/23/2025		3,460		(70)			(70)		3,390	3,390			
100267032	TAHOE CITY	CA		12/23/2025		1,285		(24)			(24)		1,261	1,261			
100267033	GILBERTSVILLE	PA		12/23/2025		671		(19)			(19)		652	652			
100267034	CHICAGO	IL		12/23/2025		1,342		(26)			(26)		1,316	1,316			
100267035	GARDEN GROVE	CA		12/23/2025		1,850		(40)			(40)		1,810	1,810			
100267036	GEORGETOWN	TX		12/23/2025		813		(15)			(15)		798	798			
100267037	HERMITAGE	TN		12/23/2025		809		(16)			(16)		793	793			
100267038	HERMITAGE	TN		12/23/2025		708		(14)			(14)		694	694			
100267039	HERMITAGE	TN		12/23/2025		720		(12)			(12)		708	708			
100267040	HESPERIA	CA		12/23/2025		789		(35)			(35)		754	754			
100267041	HERMITAGE	TN		12/23/2025		1,172		(22)			(22)		1,150	1,150			
100267042	LAKE ARIEL	PA		12/23/2025		4,407		(86)			(86)		4,321	4,321			
100267043	HOOD RIVER	OR		12/23/2025		2,275		(55)			(55)		2,220	2,220			
100267044	BIG BEAR LAKE	CA		12/23/2025		1,636		(39)			(39)		1,597	1,597			
100267045	UKIAH	CA		12/23/2025		1,142		(33)			(33)		1,109	1,109			
100267046	MERIDIAN	ID		12/23/2025		990		(12)			(12)		978	978			
100267047	CHARLOTTE	NC		12/23/2025		13,221		(251)			(251)		12,970	12,970			
100267048	MATTHEWS	NC		12/23/2025		1,345		(32)			(32)		1,313	1,313			
100267049	ANTIOCH	TN		12/23/2025		704		(16)			(16)		688	688			
100267050	MURFREESBORO	TN		12/23/2025		1,009		(20)			(20)		989	989			
100267051	BOSSIER CITY	LA		12/23/2025		596		(11)			(11)		585	585			
100267052	GLASSBORO	NJ		12/23/2025		2,499		(49)			(49)		2,450	2,450			
100267053	LEXINGTON	NC		12/23/2025		2,146		(49)			(49)		2,097	2,097			
100267054	MURPHY	NC		12/23/2025		3,177		(32)			(32)		3,145	3,145			
100267055	MANTOLOKING	NJ		12/23/2025		1,826		(25)			(25)		1,801	1,801			
100267056	GORDONSVILLE	VA		12/23/2025		1,897		(46)			(46)		1,851	1,851			
100267057	TYBEE ISLAND	GA		12/23/2025		2,033		(22)			(22)		2,011	2,011			
100267058	FORT WORTH	TX		12/23/2025		1,108		(24)			(24)		1,084	1,084			
100267059	KATY	TX		12/23/2025		608		(13)			(13)		595	595			
100267060	BOISE	ID		12/23/2025		845		(17)			(17)		828	828			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100267061	CAPE CORAL	FL		12/23/2025		777		(16)			(16)		761	761			
100267062	LUBBOCK	TX		12/23/2025		666		(11)			(11)		655	655			
100267063	PHOENIX	AZ		12/23/2025		1,087		(32)			(32)		1,055	1,055			
100267064	DALLAS	TX		12/23/2025		1,192		(24)			(24)		1,168	1,168			
100267065	NORTH MYRTLE BEACH	SC		12/23/2025		1,184		(22)			(22)		1,162	1,162			
100267066	HONOLULU	HI		12/23/2025		1,109		(11)			(11)		1,098	1,098			
100267067	SANTA ROSA	CA		12/23/2025		1,441		(47)			(47)		1,394	1,394			
100267068	CHATTANOOGA	TN		12/23/2025		549		(21)			(21)		528	528			
100267069	CHATTANOOGA	TN		12/23/2025		549		(21)			(21)		528	528			
100267070	PANAMA CITY BEACH	FL		12/23/2025		1,384		(33)			(33)		1,351	1,351			
100267071	CHAPEL HILL	NC		12/23/2025		1,733		(40)			(40)		1,693	1,693			
100267072	LUBBOCK	TX		12/23/2025		638		(4)			(4)		634	634			
100267073	LITTLETON	NH		12/23/2025		558		(17)			(17)		541	541			
100267074	RINDGE	NH		12/23/2025		897		(26)			(26)		871	871			
100267075	OXNARD	CA		12/23/2025		2,448		(59)			(59)		2,389	2,389			
100267076	LONG BEACH	CA		12/23/2025		2,355		(77)			(77)		2,278	2,278			
100267077	RENO	NV		12/23/2025		675		(12)			(12)		663	663			
100267078	MCKINNEY	TX		12/23/2025		766		(18)			(18)		748	748			
100267079	LAKE ARIEL	PA		12/23/2025		712		(12)			(12)		700	700			
100267080	WAKE FOREST	NC		12/23/2025		627		(17)			(17)		610	610			
100267081	MANAHAWKIN	NJ		12/23/2025		1,872		(52)			(52)		1,820	1,820			
100267082	REHOBOTH BEACH	DE		12/23/2025		1,205		(33)			(33)		1,172	1,172			
100267083	LOS ANGELES	CA		12/23/2025		1,359		(23)			(23)		1,336	1,336			
100267084	NASHVILLE	TN		12/23/2025		734		(8)			(8)		726	726			
100267085	CHARLOTTE	NC		12/23/2025		880		(31)			(31)		849	849			
100267086	LAS VEGAS	NV		12/23/2025		629		(19)			(19)		610	610			
100267087	LOGAN	UT		12/23/2025		684		(20)			(20)		664	664			
100267088	LA PUENTE	CA		12/23/2025		1,929		(43)			(43)		1,886	1,886			
100267089	TARZANA	CA		12/23/2025		1,597		(52)			(52)		1,545	1,545			
100267090	ALBUQUERQUE	NM		12/23/2025		527		(14)			(14)		513	513			
100267091	DES MOINES	IA		12/23/2025		583		(10)			(10)		573	573			
100267092	SANTA FE	TX		12/23/2025		867		(12)			(12)		855	855			
100267093	NASHVILLE	TN		12/23/2025		917		(17)			(17)		900	900			
100267094	MOUNT PROSPECT	IL		12/23/2025		769		(19)			(19)		750	750			
100267095	WHEATON	IL		12/23/2025		1,010		(24)			(24)		986	986			
100267096	CRIVITZ	WI		12/23/2025		1,557		(37)			(37)		1,520	1,520			
100267097	BRIGANTINE	NJ		12/23/2025		1,131		(29)			(29)		1,102	1,102			
100267098	GULF SHORES	AL		12/23/2025		1,860		(31)			(31)		1,829	1,829			
100267099	PRINCETON JUNCTION	NJ		12/23/2025		1,487		(19)			(19)		1,468	1,468			
100267100	ROUND ROCK	TX		12/23/2025		981		(10)			(10)		971	971			
100267101	SALT LAKE CITY	UT		12/23/2025		1,632		(7)			(7)		1,625	1,625			
100267102	FREDERICKSBURG	TX		12/23/2025		2,232		(23)			(23)		2,209	2,209			
100267103	RENO	NV		12/23/2025		1,302		(36)			(36)		1,266	1,266			
100267104	WESTMINSTER	CO		12/23/2025		843		(29)			(29)		814	814			
100267105	DENVER	CO		12/23/2025		686		(19)			(19)		667	667			
100267106	STAMFORD	CT		12/23/2025		1,361		(40)			(40)		1,321	1,321			
100267108	DULUTH	GA		12/23/2025		1,121		(31)			(31)		1,090	1,090			
100267109	POWDER SPRINGS	GA		12/23/2025		638		(16)			(16)		622	622			
100267110	SALEM	SC		12/23/2025		1,690		(44)			(44)		1,646	1,646			
100267111	FISHERS	IN		12/23/2025		699		(7)			(7)		692	692			
100267112	SALISBURY	MA		12/23/2025		2,183		(58)			(58)		2,125	2,125			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100267113	COATESVILLE	PA		12/23/2025		710		(14)			(14)		696	696			
100267115	AUGUSTA	ME		12/23/2025		709		(14)			(14)		695	695			
100267116	TOANO	VA		12/23/2025		725		(9)			(9)		716	716			
100267117	ENFIELD	CT		12/23/2025		593		(16)			(16)		577	577			
100267118	LAKE FOREST	CA		12/23/2025		2,689		(62)			(62)		2,627	2,627			
100267119	DAVIS	CA		12/23/2025		3,536		(81)			(81)		3,455	3,455			
100267120	TUCSON	AZ		12/23/2025		1,100		(21)			(21)		1,079	1,079			
100267121	LAKEWOOD RANCH	FL		12/23/2025		4,212		(63)			(63)		4,149	4,149			
100267122	POWELL	OH		12/23/2025		912		(22)			(22)		890	890			
100267123	NOKOMIS	FL		12/23/2025		4,639		(187)			(187)		4,452	4,452			
100267124	POWDER SPRINGS	GA		12/23/2025		598		(19)			(19)		579	579			
100267125	CLOVIS	CA		12/23/2025		1,271		(26)			(26)		1,245	1,245			
100267126	MORGAN	UT		12/23/2025		2,190		(24)			(24)		2,166	2,166			
100267127	DALLAS	TX		12/23/2025		10,700		(274)			(274)		10,426	10,426			
100267128	SMITHSBURG	MD		12/23/2025		948		(14)			(14)		934	934			
100267129	GOLD CANYON	AZ		12/23/2025		6,400		(127)			(127)		6,273	6,273			
100267130	BUDA	TX		12/23/2025		589		(15)			(15)		574	574			
100267131	SAINT CHARLES	MO		12/23/2025		639		(19)			(19)		620	620			
100267132	HANOVER PARK	IL		12/23/2025		715		(11)			(11)		704	704			
100267133	ATLANTA	GA		12/23/2025		1,398		(22)			(22)		1,376	1,376			
100267134	ENGLEWOOD	CO		12/23/2025		1,566		(28)			(28)		1,538	1,538			
100267135	ESCONDIDO	CA		12/23/2025		2,755		(47)			(47)		2,708	2,708			
100267136	WEST DOVER	VT		12/23/2025		938		(26)			(26)		912	912			
100267137	SUGAR MOUNTAIN	NC		12/23/2025		1,293		(16)			(16)		1,277	1,277			
100267138	PROVO	UT		12/23/2025		650		(16)			(16)		634	634			
100267139	CHESTERFIELD	VA		12/23/2025		798		(16)			(16)		782	782			
100267141	PERRYSBURG	OH		12/23/2025		560		(16)			(16)		544	544			
100267142	INDEPENDENCE	MO		12/23/2025		1,022		(21)			(21)		1,001	1,001			
100267144	VIRGINIA BEACH	VA		12/23/2025		1,240		(26)			(26)		1,214	1,214			
100267145	MARCO ISLAND	FL		12/23/2025		1,080		(12)			(12)		1,068	1,068			
100267146	WILMINGTON	NC		12/23/2025		1,301		(43)			(43)		1,258	1,258			
100267147	BEL AIR	MD		12/23/2025		490		(12)			(12)		478	478			
100267148	NASHUA	NH		12/23/2025		1,135		(13)			(13)		1,122	1,122			
100267149	WAIANAE	HI		12/23/2025		1,257		(31)			(31)		1,226	1,226			
100267150	SYCAMORE	IL		12/23/2025		1,233		(30)			(30)		1,203	1,203			
100267151	HERMITAGE	TN		12/23/2025		1,115		(21)			(21)		1,094	1,094			
100267152	WINTER HAVEN	FL		12/23/2025		654		(4)			(4)		650	650			
100267153	MAPLE GROVE	MN		12/23/2025		776		(16)			(16)		760	760			
100267154	SALEM	SC		12/23/2025		797		(18)			(18)		779	779			
100267156	OLYMPIA	WA		12/23/2025		975		(17)			(17)		958	958			
100267157	FORT WORTH	TX		12/23/2025		15,655		(312)			(312)		15,343	15,343			
100267158	CANTON	GA		12/23/2025		1,495		(21)			(21)		1,474	1,474			
100267159	CARY	NC		12/23/2025		1,679		(38)			(38)		1,641	1,641			
100267160	MENTONE BERNARDINO	CA		12/23/2025		1,299		(26)			(26)		1,273	1,273			
100267161	CHICAGO	IL		12/23/2025		1,694		(27)			(27)		1,667	1,667			
100267162	ROSEVILLE	CA		12/23/2025		1,302		(26)			(26)		1,276	1,276			
100267163	WILDWOOD CREST	NJ		12/23/2025		1,225		(34)			(34)		1,191	1,191			
100267164	TEMPLE CITY	CA		12/23/2025		1,324		(41)			(41)		1,283	1,283			
100267165	DOYLESTOWN	PA		12/23/2025		1,907		(48)			(48)		1,859	1,859			
100267166	DURHAM	NC		12/23/2025		644		(6)			(6)		638	638			
100267167	GALVESTON	TX		12/23/2025		119,378		(2,790)			(2,790)		116,588	116,588			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100267168	BOSTON	MA		12/23/2025		622		(15)			(15)		607	607			
100267169	KIAWAH ISLAND	SC		12/23/2025		40,137		(382)			(382)		39,755	39,755			
100267170	FAYETTEVILLE	AR		12/23/2025		727		(19)			(19)		708	708			
100267171	LYNN	MA		12/23/2025		1,229		(42)			(42)		1,187	1,187			
100267172	PARKER	AZ		12/23/2025		1,485		(37)			(37)		1,448	1,448			
100267173	RICHMOND	TX		12/23/2025		841		(21)			(21)		820	820			
100267174	COLLEGE STATION	TX		12/23/2025		606		(15)			(15)		591	591			
100267175	FORT WORTH	TX		12/23/2025		588		(15)			(15)		573	573			
100267176	WOLCOTTVILLE	IN		12/23/2025		932		(16)			(16)		916	916			
100267177	BATAVIA	IL		12/23/2025		632		(18)			(18)		614	614			
100267178	OCEAN PARK	WA		12/23/2025		896		(22)			(22)		874	874			
100267179	ROGERS	MN		12/23/2025		1,051		(32)			(32)		1,019	1,019			
100267180	COTTAGE GROVE	MN		12/23/2025		629		(24)			(24)		605	605			
100267181	PHOENIX	AZ		12/23/2025		768		6			6		774	774			
100267182	RED LODGE	MT		12/23/2025		1,294		(31)			(31)		1,263	1,263			
100267183	SANFORD	NC		12/23/2025		710		(13)			(13)		697	697			
100267184	PAWLEYS ISLAND	SC		12/23/2025		939		(14)			(14)		925	925			
100267185	LYNN	MA		12/23/2025		4,850		(126)			(126)		4,724	4,724			
100267186	SOUTH BEND	IN		12/23/2025		678		(17)			(17)		661	661			
100267187	GLEN ALLEN	VA		12/23/2025		1,196		(20)			(20)		1,176	1,176			
100267188	CORPUS CHRISTI	TX		12/23/2025		722		(17)			(17)		705	705			
100267189	DUNEDIN	FL		12/23/2025		1,170		(39)			(39)		1,131	1,131			
100267190	CHESAPEAKE	VA		12/23/2025		749		(18)			(18)		731	731			
100267191	LYONS	CO		12/23/2025		757		1			1		758	758			
100267192	COVINGTON	LA		12/23/2025		857		(24)			(24)		833	833			
100267193	ROGERS	AR		12/23/2025		829		(15)			(15)		814	814			
100267194	LAWRENCE	MA		12/23/2025		1,583		(18)			(18)		1,565	1,565			
100267196	ARDMORE	PA		12/23/2025		904		(16)			(16)		888	888			
100267197	GALVESTON	TX		12/23/2025		973		(27)			(27)		946	946			
100267198	DANDRIDGE	TN		12/23/2025		2,327		(53)			(53)		2,274	2,274			
100267199	PARMA	OH		12/23/2025		714		(17)			(17)		697	697			
100267201	GALLATIN	TN		12/23/2025		628		(11)			(11)		617	617			
100267202	SANTA CLARITA	CA		12/23/2025		1,485		(33)			(33)		1,452	1,452			
100267203	COLONIAL BEACH	VA		12/23/2025		863		(20)			(20)		843	843			
100267204	CULPEPER	VA		12/23/2025		1,085		(28)			(28)		1,057	1,057			
100267205	INDIAN RIVER	MI		12/23/2025		733		(21)			(21)		712	712			
100267206	JOSHUA TREE	CA		12/23/2025		583		(17)			(17)		566	566			
100267207	ROCKLIN	CA		12/23/2025		1,004		(18)			(18)		986	986			
100267208	HAYWARD	CA		12/23/2025		1,727		(41)			(41)		1,686	1,686			
100267209	ALBUQUERQUE	NM		12/23/2025		936		(45)			(45)		891	891			
100267210	LOS ANGELES	CA		12/23/2025		2,112		(49)			(49)		2,063	2,063			
100267211	FRESNO	CA		12/23/2025		1,097		(20)			(20)		1,077	1,077			
100267212	CHICAGO	IL		12/23/2025		656		(19)			(19)		637	637			
100267213	SEWARD	AK		12/23/2025		1,939		(74)			(74)		1,865	1,865			
100267214	LAREDO	TX		12/23/2025		571		(11)			(11)		560	560			
100267215	DAVENPORT	FL		12/23/2025		691		(12)			(12)		679	679			
100267216	HOSCHTON	GA		12/23/2025		1,315		(17)			(17)		1,298	1,298			
100267217	TOLLESON	AZ		12/23/2025		909		(22)			(22)		887	887			
100267218	HILTON HEAD ISLAND	SC		12/23/2025		1,161		(55)			(55)		1,106	1,106			
100267219	WICHITA FALLS	TX		12/23/2025		741		(25)			(25)		716	716			
100267220	PAGOSA SPRINGS	CO		12/23/2025		1,943		(47)			(47)		1,896	1,896			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100267222	NORTH CHARLESTON	SC		12/23/2025		653		(15)			(15)		638	638			
100267223	DES PLAINES	IL		12/23/2025		805		(28)			(28)		777	777			
100267224	DURANT	OK		12/23/2025		607		(12)			(12)		595	595			
100267225	SANTA ROSA	CA		12/24/2025		2,087		(93)			(93)		1,994	1,994			
100267226	SANTA ROSA	CA		12/24/2025		2,087		(93)			(93)		1,994	1,994			
100267227	PANAMA CITY	FL		12/24/2025		715		(33)			(33)		682	682			
100267228	BELLA VISTA	AR		12/24/2025		697		(22)			(22)		675	675			
100267229	RIO RANCHO	NM		12/24/2025		2,955		(139)			(139)		2,816	2,816			
100267231	TORRANCE	CA		12/24/2025		3,950		(46)			(46)		3,904	3,904			
100267232	HOLLADAY	UT		12/24/2025		1,403		(36)			(36)		1,367	1,367			
100267233	BOONE	NC		12/24/2025		5,331		(216)			(216)		5,115	5,115			
100267234	ATLANTA	GA		12/24/2025		774		(36)			(36)		738	738			
100267237	BIG BEAR LAKE	CA		12/24/2025		1,862		(53)			(53)		1,809	1,809			
100267238	LADERA RANCH	CA		12/24/2025		5,208		(161)			(161)		5,047	5,047			
100267239	MESA	AZ		12/24/2025		1,321		(35)			(35)		1,286	1,286			
100267240	ROWLETT	TX		12/24/2025		3,882		(122)			(122)		3,760	3,760			
100267241	WOLFFORTH	TX		12/24/2025		1,861		(48)			(48)		1,813	1,813			
100267242	LEBANON	TN		12/24/2025		1,858		(87)			(87)		1,771	1,771			
100267243	PLEASANT HILL	CA		12/24/2025		12,845		(230)			(230)		12,615	12,615			
100267245	LAKE OSWEGO	OR		12/24/2025		6,647		(80)			(80)		6,567	6,567			
100267247	PILOT POINT	TX		12/24/2025		559		(15)			(15)		544	544			
100267249	MANASSAS	VA		12/24/2025		827		(18)			(18)		809	809			
100267250	LOMPOC	CA		12/24/2025		10,459		(489)			(489)		9,970	9,970			
100267253	HOLLADAY	UT		12/24/2025		291		(9)			(9)		282	282			
100267254	LEHIGH ACRES	FL		12/24/2025		746		(6)			(6)		740	740			
100267255	GOLD RIVER	CA		12/24/2025		822		(27)			(27)		795	795			
100267256	ROSEVILLE	CA		12/24/2025		621		(19)			(19)		602	602			
100267257	GARLAND	TX		12/24/2025		726		(17)			(17)		709	709			
100267258	BOYNTON BEACH	FL		12/24/2025		974		17			17		991	991			
100267259	MADERA	CA		12/24/2025		1,195		(30)			(30)		1,165	1,165			
100267260	LATHROP	CA		12/24/2025		1,983		(56)			(56)		1,927	1,927			
100267261	SANTEE	CA		12/24/2025		1,892		(75)			(75)		1,817	1,817			
100267262	MIAMI GARDENS	FL		12/24/2025		1,338		(52)			(52)		1,286	1,286			
100267263	DACULA	GA		12/24/2025		554		(22)			(22)		532	532			
100267264	WHITNEY	TX		12/24/2025		674		(22)			(22)		652	652			
100267265	TUKWILA	WA		12/24/2025		1,327		(38)			(38)		1,289	1,289			
100267267	MENLO PARK	CA		12/24/2025		5,393		(176)			(176)		5,217	5,217			
100267268	GOLDSBORO	NC		12/24/2025		549		(26)			(26)		523	523			
100267269	PFLUGERVILLE	TX		12/24/2025		1,541		(52)			(52)		1,489	1,489			
100267270	GLENDALE	CA		12/24/2025		5,795		(163)			(163)		5,632	5,632			
100267272	CUMMING	GA		12/24/2025		17,303		(596)			(596)		16,707	16,707			
100267273	MIAMI	FL		12/24/2025		995		(31)			(31)		964	964			
100267274	DANA POINT	CA		12/24/2025		8,308		(249)			(249)		8,059	8,059			
100267275	SHERMAN OAKS	CA		12/24/2025		3,436		(83)			(83)		3,353	3,353			
100267276	HOUSTON	TX		12/24/2025		1,257		(29)			(29)		1,228	1,228			
100267277	KALISPELL	MT		12/24/2025		1,063		(21)			(21)		1,042	1,042			
100267278	FRESNO	CA		12/24/2025		678		(2)			(2)		676	676			
100267281	VENTURA	CA		12/24/2025		1,632		(31)			(31)		1,601	1,601			
100267282	SAN FRANCISCO	CA		12/24/2025		3,012		(118)			(118)		2,894	2,894			
100267284	LAHAINA	HI		12/24/2025		7,155		(151)			(151)		7,004	7,004			
100267285	SCOTTSDALE	AZ		12/24/2025		1,983		(33)			(33)		1,950	1,950			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100267286	PLANO	TX		12/24/2025		3,009		(68)			(68)		2,941	2,941			
100267289	SALISBURY	NC		12/24/2025		379		(17)			(17)		362	362			
100267290	OAKLAND	CA		12/24/2025		1,653		(63)			(63)		1,590	1,590			
100267291	DILLON	CO		12/24/2025		1,046		(38)			(38)		1,008	1,008			
100267292	WATSONVILLE	CA		12/24/2025		1,466		(25)			(25)		1,441	1,441			
100267293	BARSTOW	CA		12/24/2025		878		(34)			(34)		844	844			
100267294	SCHAUMBURG	IL		12/24/2025		48,521		(577)			(577)		47,944	47,944			
100267296	NEWPORT BEACH	CA		12/24/2025		12,845		(109)			(109)		12,736	12,736			
100267297	ALAMEDA	CA		12/24/2025		1,949		(56)			(56)		1,893	1,893			
100267298	SUWANEE	GA		12/24/2025		6,483		(195)			(195)		6,288	6,288			
100267299	MIAMI	FL		12/24/2025		2,373		(99)			(99)		2,274	2,274			
100267302	CUMMING	GA		12/24/2025		1,330		(50)			(50)		1,280	1,280			
100267303	BETHESDA	MD		12/24/2025		2,392		(94)			(94)		2,298	2,298			
100267304	ZION	IL		12/24/2025		259		(4)			(4)		255	255			
100267305	CLAYTON	NC		12/24/2025		1,299		(44)			(44)		1,255	1,255			
100267306	MIAMI	FL		12/24/2025		1,298		(61)			(61)		1,237	1,237			
100267307	TUCSON	AZ		12/24/2025		1,626		(67)			(67)		1,559	1,559			
100267308	MAPLETON	UT		12/24/2025		32,310		(1,512)			(1,512)		30,798	30,798			
100267309	MIDLOTHIAN	VA		12/24/2025		891		(27)			(27)		864	864			
100267310	PARKER	CO		12/24/2025		1,299		(54)			(54)		1,245	1,245			
100267311	MONTEREY PARK	CA		12/24/2025		1,464		(64)			(64)		1,400	1,400			
100267313	SAN BERNARDINO	CA		12/24/2025		1,069		(44)			(44)		1,025	1,025			
100267314	PENSACOLA	FL		12/24/2025		300		(14)			(14)		286	286			
100267315	HUNTINGTON BEACH	CA		12/24/2025		1,108		(36)			(36)		1,072	1,072			
100267316	COLORADO SPRINGS	CO		12/24/2025		747		(26)			(26)		721	721			
100267317	CALIFORNIA CITY	CA		12/24/2025		707		(29)			(29)		678	678			
100267318	ROSEVILLE	CA		12/24/2025		1,288		(42)			(42)		1,246	1,246			
100267319	PROSSER	WA		12/24/2025		727		(27)			(27)		700	700			
100267320	WHITESTOWN	IN		12/24/2025		717		(31)			(31)		686	686			
100267322	SAN DIEGO	CA		12/24/2025		4,326		(101)			(101)		4,225	4,225			
100267323	NEW EGYPT	NJ		12/24/2025		734		(28)			(28)		706	706			
100267324	SOUTH SAN FRANCISCO	CA		12/24/2025		2,949		(112)			(112)		2,837	2,837			
100267325	INDIANAPOLIS	IN		12/24/2025		935		(38)			(38)		897	897			
100267326	PORTER RANCH	CA		12/24/2025		3,788		(116)			(116)		3,672	3,672			
100267327	COVINA	CA		12/24/2025		1,868		(78)			(78)		1,790	1,790			
100267328	GLENDALE	CA		12/24/2025		1,421		(61)			(61)		1,360	1,360			
100267329	GALT	CA		12/24/2025		1,142		(27)			(27)		1,115	1,115			
100267330	BATAVIA	IL		12/24/2025		1,261		(59)			(59)		1,202	1,202			
100267331	RIVERSIDE	CA		12/24/2025		1,721		(64)			(64)		1,657	1,657			
100267332	PORT HUENEME	CA		12/24/2025		2,568		(89)			(89)		2,479	2,479			
100267333	MABLETON	GA		12/24/2025		4,578		(163)			(163)		4,415	4,415			
100267335	SACRAMENTO	CA		12/24/2025		2,184		(43)			(43)		2,141	2,141			
100267336	ELKTON	MD		12/24/2025		1,851		(38)			(38)		1,813	1,813			
100267337	INDIAN CREEK	IL		12/24/2025		1,869		(59)			(59)		1,810	1,810			
100267338	ALISO VIEJO	CA		12/24/2025		14,889		(553)			(553)		14,336	14,336			
100267340	LOS ANGELES	CA		12/24/2025		3,770		(156)			(156)		3,614	3,614			
100267341	MIAMI LAKES	FL		12/24/2025		1,609		(76)			(76)		1,533	1,533			
100267343	LA HABRA HEIGHTS	CA		12/24/2025		3,331		(103)			(103)		3,228	3,228			
100267344	CHICAGO	IL		12/24/2025		6,459		(229)			(229)		6,230	6,230			
100267345	LADERA RANCH	CA		12/24/2025		3,297		(37)			(37)		3,260	3,260			
100267346	FOUNTAIN HILLS	AZ		12/24/2025		1,749		(38)			(38)		1,711	1,711			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100267347	BROOKSHIRE	TX		12/24/2025		969		(46)			(46)		923	923			
100267348	MISSION VIEJO	CA		12/24/2025		3,539		(57)			(57)		3,482	3,482			
100267350	SEABROOK	TX		12/24/2025		1,667		(37)			(37)		1,630	1,630			
100267351	IRVINE	CA		12/24/2025		3,460		(133)			(133)		3,327	3,327			
100267352	MORGAN HILL	CA		12/24/2025		3,825		(105)			(105)		3,720	3,720			
100267353	GIG HARBOR	WA		12/24/2025		1,269		(38)			(38)		1,231	1,231			
100267354	SCOTTSDALE	AZ		12/24/2025		2,722		(74)			(74)		2,648	2,648			
100267355	LAWRENCEVILLE	GA		12/24/2025		2,459		(82)			(82)		2,377	2,377			
100267356	LOS ANGELES	CA		12/24/2025		1,232		(32)			(32)		1,200	1,200			
100267357	WEST COVINA	CA		12/24/2025		3,519		(77)			(77)		3,442	3,442			
100267358	ESCONDIDO	CA		12/24/2025		3,178		(79)			(79)		3,099	3,099			
100267359	DEL MAR	CA		12/24/2025		7,461		(249)			(249)		7,212	7,212			
100267362	TAMPA	FL		12/24/2025		4,456		(200)			(200)		4,256	4,256			
100267363	LOS BANOS	CA		12/24/2025		1,250		(36)			(36)		1,214	1,214			
100267364	HIALEAH	FL		12/24/2025		1,153		(33)			(33)		1,120	1,120			
100267365	GRANITE FALLS	WA		12/24/2025		1,421		(53)			(53)		1,368	1,368			
100267366	SCOTTSDALE	AZ		12/24/2025		3,037		(46)			(46)		2,991	2,991			
100267367	LILBURN	GA		12/24/2025		983		(34)			(34)		949	949			
100267399	ROTTERDAM	NLD		12/23/2025		237						7	244	240	(4)		(4)
100267404	VELDEN	NLD		12/23/2025		383						12	395	387	(8)		(8)
100267405	DEN HELDER	NLD		12/23/2025		681						21	702	690	(13)		(13)
100267409	KOUDEKERKE	NLD		12/23/2025		3,504						109	3,613	3,536	(76)		(76)
100267411	DELFT	NLD		12/23/2025		539						17	556	539	(16)		(16)
100267419	DUIVENDRECHT	NLD		12/23/2025		2,220						69	2,289	2,236	(54)		(54)
100267423	S-GRAVENHAGE	NLD		12/23/2025		161,432						4,991	166,423	162,085	(4,338)		(4,338)
100267424	DELFT	NLD		12/23/2025		155,846						4,900	160,746	159,138	(1,608)		(1,608)
100267427	AMSTERDAM	NLD		12/23/2025		2,642						82	2,724	2,660	(64)		(64)
100267436	DEN HAAG	NLD		12/23/2025		556						17	573	560	(14)		(14)
100267445	ROTTERDAM	NLD		12/23/2025		1,488						46	1,534	1,498	(36)		(36)
100267454	ARNHEM	NLD		12/23/2025		397						12	409	398	(11)		(11)
100267455	VENRAY	NLD		12/23/2025		437,671						13,629	451,300	442,639	(8,660)		(8,660)
100267458	ROTTERDAM	NLD		12/23/2025		363						11	374	363	(11)		(11)
100267460	S-GRAVENHAGE	NLD		12/23/2025		679						21	700	684	(16)		(16)
100267465	AMSTERDAM	NLD		12/23/2025		2,158						67	2,225	2,182	(43)		(43)
100267469	BUSSUM	NLD		12/23/2025		746						23	769	754	(14)		(14)
100267485	BADHOEVEDORP	NLD		12/23/2025		1,043						32	1,075	1,051	(24)		(24)
100267490	AMSTERDAM	NLD		12/23/2025		1,972						61	2,033	1,993	(40)		(40)
100267492	AMSTERDAM	NLD		12/23/2025		468						15	483	475	(8)		(8)
100267496	AMSTERDAM	NLD		12/23/2025		3,484						108	3,592	3,513	(79)		(79)
100267498	ROTTERDAM	NLD		12/23/2025		751						23	774	758	(16)		(16)
100267501	NIJMEGEN	NLD		12/23/2025		1,102						34	1,136	1,113	(23)		(23)
100267504	HOOGERHEIDE	NLD		12/23/2025		242						8	250	245	(5)		(5)
100267506	HOOGERHEIDE	NLD		12/23/2025		197						6	203	199	(4)		(4)
100267508	HOOGERHEIDE	NLD		12/23/2025		357						11	368	360	(7)		(7)
100267509	LEEUWARDEN	NLD		12/23/2025		791						25	816	800	(16)		(16)
100267512	NIJMEGEN	NLD		12/23/2025		1,126						35	1,161	1,138	(23)		(23)
100267518	AMSTERDAM	NLD		12/23/2025		925						29	954	934	(21)		(21)
100267520	LEEUWARDEN	NLD		12/23/2025		1,988						62	2,050	2,009	(40)		(40)
100267523	S-GRAVENHAGE	NLD		12/23/2025		490						15	505	495	(11)		(11)
100267525	TILBURG	NLD		12/23/2025		1,044						32	1,076	1,053	(22)		(22)
100267526	REEUWIJK	NLD		12/23/2025		90						3	93	91	(2)		(2)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100267529	VEGHEL	NLD		12/23/2025		90						3	93	91	(2)		(2)
100267531	EMMEN	NLD		12/23/2025		89						3	92	90	(2)		(2)
100267541	UNITED KINGDOM	GBR		12/23/2025		1,488						28	1,516	1,582	66		66
100267551	UNITED KINGDOM	GBR		12/23/2025		446						8	454	456	2		2
100267558	MURRIETA	CA		12/29/2025		387		(9)			(9)		378	378			
100267559	TEMECULA	CA		12/29/2025		315		(18)			(18)		297	297			
100267568	ELIZABETH	CO		12/29/2025		355		(28)			(28)		327	327			
100267569	LITTLETON	CO		12/29/2025		496		(27)			(27)		469	469			
100267571	RENO	NV		12/29/2025		3,933		(89)			(89)		3,844	3,844			
100267573	SAN DIEGO	CA		12/29/2025		1,122		(47)			(47)		1,075	1,075			
100267574	LOLO	MT		12/29/2025		712		(14)			(14)		698	698			
100267576	HIGHLANDS RANCH	CO		12/29/2025		231		(11)			(11)		220	220			
100267579	SAN FRANCISCO	CA		12/29/2025		998		(35)			(35)		963	963			
100267580	MOUNT PLEASANT	SC		12/29/2025		409		(14)			(14)		395	395			
100267582	PHOENIX	AZ		12/29/2025		727		(24)			(24)		703	703			
100267587	OJAI	CA		12/29/2025		337		(13)			(13)		324	324			
100267588	SACO	ME		12/29/2025		1,305		(57)			(57)		1,248	1,248			
100267597	TRENTON	FL		12/29/2025		1,851		(147)			(147)		1,704	1,704			
100267602	LOUISVILLE	KY		12/29/2025		177		(13)			(13)		164	164			
100267607	WYNNE	AR		12/29/2025		327		(27)			(27)		300	300			
100267608	BEAVERTON	OR		12/29/2025		675		(47)			(47)		628	628			
100267610	CLEVER	MO		12/29/2025		437		(34)			(34)		403	403			
100267612	MARIETTA	GA		12/29/2025		416		(33)			(33)		383	383			
100267616	COLUMBIA	TN		12/29/2025		693		(50)			(50)		643	643			
100267618	SOAP LAKE	WA		12/29/2025		665		(52)			(52)		613	613			
100267623	HAWTHORNE	NJ		12/29/2025		996		(28)			(28)		968	968			
100267625	TEMPLE	TX		12/29/2025		470		(33)			(33)		437	437			
100267633	ENID	OK		12/29/2025		471		(39)			(39)		432	432			
100267634	HENDERSONVILLE	TN		12/29/2025		550		(43)			(43)		507	507			
100267647	ALLIANCE	NE		12/29/2025		194		(16)			(16)		178	178			
100267648	BOZEMAN	MT		12/29/2025		897		(57)			(57)		840	840			
100267650	MOUNTAIN HOME	AR		12/29/2025		1,693		(36)			(36)		1,657	1,657			
100267654	HARTFORD	AL		12/29/2025		351		(11)			(11)		340	340			
100267663	VANCOUVER	WA		12/29/2025		231		(15)			(15)		216	216			
100267665	LEES SUMMIT	MO		12/29/2025		114		(9)			(9)		105	105			
100267670	MAGNA	UT		12/29/2025		400		(18)			(18)		382	382			
100267678	PINEVILLE	LA		12/29/2025		188		(13)			(13)		175	175			
100267684	DALLAS	TX		12/29/2025		1,069		(22)			(22)		1,047	1,047			
100267685	SALT LAKE CITY	UT		12/29/2025		857		(50)			(50)		807	807			
100267686	HOLLISTER	CA		12/29/2025		724		(45)			(45)		679	679			
100267689	SAN BERNARDINO	CA		12/29/2025		341		(22)			(22)		319	319			
100267694	SEGUIN	TX		12/29/2025		190		(15)			(15)		175	175			
100267695	WELDON SPRING	MO		12/29/2025		254		(20)			(20)		234	234			
100267697	CANYON LAKE	CA		12/29/2025		1,126		(53)			(53)		1,073	1,073			
100267702	VIRGINIA BEACH	VA		12/29/2025		182		(14)			(14)		168	168			
100267710	SEVERNA PARK	MD		12/29/2025		1,071		(32)			(32)		1,039	1,039			
100267711	JOPPA	MD		12/29/2025		572		(44)			(44)		528	528			
100267716	VICTORIA	TX		12/29/2025		344		(23)			(23)		321	321			
100267723	PIEDMONT	SC		12/29/2025		2,032		(159)			(159)		1,873	1,873			
100267725	DENVER	CO		12/29/2025		596		(41)			(41)		555	555			
100267729	LEHIGH ACRES	FL		12/29/2025		315		(26)			(26)		289	289			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100267730	WESTLAKE	OH		12/29/2025		379		(30)			(30)		349	349			
100267736	BRADFORD	PA		12/29/2025		74		(5)			(5)		69	69			
100267740	GROVETOWN	GA		12/29/2025		1,062		(84)			(84)		978	978			
100267741	JOPLIN	MO		12/29/2025		325		(26)			(26)		299	299			
100267744	MALVERN	IA		12/29/2025		479		(35)			(35)		444	444			
100267745	STEVENSVILLE	MT		12/29/2025		383		(30)			(30)		353	353			
100267748	CLARKSVILLE	TN		12/29/2025		1,959		(152)			(152)		1,807	1,807			
100267752	LAUREL	MD		12/29/2025		809		(49)			(49)		760	760			
100267753	SALINAS	CA		12/29/2025		981		(40)			(40)		941	941			
100267754	WYNNE	AR		12/29/2025		226		(14)			(14)		212	212			
100267761	PERRY	GA		12/29/2025		79		(6)			(6)		73	73			
100267765	APPLE VALLEY	CA		12/29/2025		412		(26)			(26)		386	386			
100267766	WESTMINSTER	CA		12/29/2025		1,850		(96)			(96)		1,754	1,754			
100267769	COLUMBIA	AL		12/29/2025		238		(19)			(19)		219	219			
100267774	FREDERICKSBURG	VA		12/29/2025		255		(20)			(20)		235	235			
100267775	ENFIELD	CT		12/29/2025		180		(15)			(15)		165	165			
100267782	KIRKSVILLE	MO		12/29/2025		136		(11)			(11)		125	125			
100267784	BURKBURNETT	TX		12/29/2025		1,075		(69)			(69)		1,006	1,006			
100267785	MONCKS CORNER	SC		12/29/2025		569		(38)			(38)		531	531			
100267790	DOVER	DE		12/29/2025		156		(7)			(7)		149	149			
100267793	CHAPEL HILL	TN		12/29/2025		1,911		(85)			(85)		1,826	1,826			
100267804	BRICK TOWNSHIP	NJ		12/29/2025		609		(33)			(33)		576	576			
100267808	KINGSLAND	GA		12/29/2025		249		(20)			(20)		229	229			
100267811	KANSAS CITY	KS		12/29/2025		223		(16)			(16)		207	207			
100267812	TIMNATH	CO		12/29/2025		1,448		(83)			(83)		1,365	1,365			
100267813	SPANAWAY	WA		12/29/2025		425		(33)			(33)		392	392			
100267816	ORLANDO	FL		12/29/2025		249		(20)			(20)		229	229			
100267818	JACKSONVILLE	AL		12/29/2025		177		(12)			(12)		165	165			
100267824	PANAMA	OK		12/29/2025		412		(33)			(33)		379	379			
100267827	TAMPA	FL		12/29/2025		1,200		(75)			(75)		1,125	1,125			
100267828	ELSINORE	UT		12/29/2025		61		(4)			(4)		57	57			
100267833	MONTCLAIR	NJ		12/29/2025		743		(15)			(15)		728	728			
100267836	MIDLOTHIAN	VA		12/29/2025		241		(8)			(8)		233	233			
100267837	SAINT LOUIS	MO		12/29/2025		76		(6)			(6)		70	70			
100267851	SNELLVILLE	GA		12/29/2025		591		(24)			(24)		567	567			
100267853	PEMBROKE PINES	FL		12/29/2025		996		(47)			(47)		949	949			
100267855	ACUSHNET	MA		12/29/2025		900		(56)			(56)		844	844			
100267856	BEEMER	NE		12/29/2025		401		(32)			(32)		369	369			
100267857	CAPE CORAL	FL		12/29/2025		106		(9)			(9)		97	97			
100267865	NORFOLK	VA		12/29/2025		311		(19)			(19)		292	292			
100267867	METTER	GA		12/29/2025		206		(16)			(16)		190	190			
100267868	HAYMARKET	VA		12/29/2025		810		(51)			(51)		759	759			
100267870	IRVING	TX		12/29/2025		730		(51)			(51)		679	679			
100267878	SWEDESBORO	NJ		12/29/2025		383		(30)			(30)		353	353			
100267882	MESA	AZ		12/29/2025		322		(26)			(26)		296	296			
100267890	CRYSTAL RIVER	FL		12/29/2025		394		(27)			(27)		367	367			
100267907	SHARON	PA		12/29/2025		128		(10)			(10)		118	118			
100267909	TACOMA	WA		12/29/2025		331		(22)			(22)		309	309			
100267911	PLEASANT PRAIRIE	WI		12/29/2025		352		(28)			(28)		324	324			
100267914	HOBBS	NM		12/29/2025		319		(19)			(19)		300	300			
100267916	BORDENTOWN	NJ		12/29/2025		278		(20)			(20)		258	258			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100267917	PROSPECT	OH		12/29/2025		319		(24)			(24)		295	295			
100267922	LAS VEGAS	NV		12/29/2025		4,358		(260)			(260)		4,098	4,098			
100267933	LAS VEGAS	NV		12/29/2025		470		(37)			(37)		433	433			
100267935	SAN ANTONIO	TX		12/29/2025		265		(21)			(21)		244	244			
100267937	FOLSOM	CA		12/29/2025		521		(21)			(21)		500	500			
100267938	PALM COAST	FL		12/29/2025		570		(34)			(34)		536	536			
100267939	EAST WENATCHEE	WA		12/29/2025		736		(43)			(43)		693	693			
100267940	IDANHA	OR		12/29/2025		471		(37)			(37)		434	434			
100267941	PHENIX CITY	AL		12/29/2025		224		(15)			(15)		209	209			
100267942	GRAY	TN		12/29/2025		442		(29)			(29)		413	413			
100267943	CONCORD	CA		12/29/2025		726		(50)			(50)		676	676			
100267946	LOS ANGELES	CA		12/29/2025		1,325		(26)			(26)		1,299	1,299			
100267949	BENTON	AR		12/29/2025		193		(13)			(13)		180	180			
100267950	BONDUEL	WI		12/29/2025		492		(39)			(39)		453	453			
100267953	RICHMOND	VA		12/29/2025		267		(19)			(19)		248	248			
100267956	VERBENA	AL		12/29/2025		369		(27)			(27)		342	342			
100267959	PEARLAND	TX		12/29/2025		401		(30)			(30)		371	371			
100267965	OLATHE	KS		12/29/2025		445		(25)			(25)		420	420			
100267970	NASHVILLE	TN		12/29/2025		234		(16)			(16)		218	218			
100267971	PIKE ROAD	AL		12/29/2025		301		(24)			(24)		277	277			
100267974	WILLIAMSBURG	VA		12/29/2025		649		(50)			(50)		599	599			
100267976	FORT WORTH	TX		12/29/2025		668		(40)			(40)		628	628			
100267979	GENOA CITY	WI		12/29/2025		82		(5)			(5)		77	77			
100267983	JEROME	ID		12/29/2025		543		(29)			(29)		514	514			
100267986	JACKSONVILLE	FL		12/29/2025		255		(14)			(14)		241	241			
100267989	MILFORD	DE		12/29/2025		1,285		(104)			(104)		1,181	1,181			
100267996	MARION	OH		12/29/2025		206		(16)			(16)		190	190			
100268001	BOWLING GREEN	KY		12/29/2025		203		(15)			(15)		188	188			
100268008	FRANKFORD	DE		12/29/2025		557		(21)			(21)		536	536			
100268009	HOLLISTER	CA		12/29/2025		1,395		(68)			(68)		1,327	1,327			
100268010	EL CAJON	CA		12/29/2025		358		(23)			(23)		335	335			
100268013	STEWARTSTOWN	PA		12/29/2025		665		(46)			(46)		619	619			
100268018	STEVENSVILLE	MT		12/29/2025		402		(32)			(32)		370	370			
100268022	LEXINGTON	SC		12/29/2025		2,044		(82)			(82)		1,962	1,962			
100268026	HACKETTSTOWN	NJ		12/29/2025		2,341		(146)			(146)		2,195	2,195			
100268032	ESTACADA	OR		12/29/2025		2,059		(103)			(103)		1,956	1,956			
100268034	LAS VEGAS	NV		12/29/2025		697		(45)			(45)		652	652			
100268035	LYNCHBURG	VA		12/29/2025		383		(25)			(25)		358	358			
100268037	LAKE ARIEL	PA		12/29/2025		499		(39)			(39)		460	460			
100268040	EDGEMERE	MD		12/29/2025		416		(33)			(33)		383	383			
100268044	MEDFORD	OR		12/29/2025		505		(40)			(40)		465	465			
100268048	SMYRNA	GA		12/29/2025		204		(14)			(14)		190	190			
100268050	PERKIOMENVILLE	PA		12/29/2025		2,419		(184)			(184)		2,235	2,235			
100268058	NEWARK	DE		12/29/2025		606		(35)			(35)		571	571			
100268070	UNION BEACH	NJ		12/29/2025		895		(56)			(56)		839	839			
100268080	LAS VEGAS	NV		12/29/2025		117		(9)			(9)		108	108			
100268081	MOGADORE	OH		12/29/2025		286		(22)			(22)		264	264			
100268084	BOWIE	MD		12/29/2025		456		(24)			(24)		432	432			
100268089	ABINGDON	MD		12/29/2025		317		(23)			(23)		294	294			
100268091	SICKLERVILLE	NJ		12/29/2025		633		(19)			(19)		614	614			
100268094	MUNDELEIN	IL		12/29/2025		853		(15)			(15)		838	838			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268096	LABELLE	FL		12/29/2025		338		(26)			(26)		312	312			
100268106	NATIONAL CITY	CA		12/29/2025		419		(14)			(14)		405	405			
100268129	HARBESON	DE		12/29/2025		320		(25)			(25)		295	295			
100268130	SUNRISE	FL		12/29/2025		349		(10)			(10)		339	339			
100268135	PRINCETON	WV		12/29/2025		220		(17)			(17)		203	203			
100268136	PORT SAINT LUCIE	FL		12/29/2025		809		(64)			(64)		745	745			
100268137	SIKESTON	MO		12/29/2025		271		(19)			(19)		252	252			
100268140	RINGTOWN	PA		12/29/2025		314		(22)			(22)		292	292			
100268156	HOOPER	UT		12/29/2025		307		(18)			(18)		289	289			
100268157	BOSSIER CITY	LA		12/29/2025		178		(14)			(14)		164	164			
100268170	OGDEN	UT		12/29/2025		479		(38)			(38)		441	441			
100268171	LAUREL	MD		12/29/2025		3,442		(242)			(242)		3,200	3,200			
100268176	FORT WORTH	TX		12/29/2025		687		(24)			(24)		663	663			
100268177	WAIKOLOA	HI		12/29/2025		3,572		(48)			(48)		3,524	3,524			
100268178	LOMBARD	IL		12/29/2025		695		(19)			(19)		676	676			
100268179	GLEN ALLEN	VA		12/29/2025		721		(13)			(13)		708	708			
100268180	CHANTILLY	VA		12/29/2025		2,767		8			8		2,775	2,775			
100268181	BELLAIRE	TX		12/29/2025		7,892		26			26		7,918	7,918			
100268182	PELL CITY	AL		12/29/2025		1,508		(26)			(26)		1,482	1,482			
100268183	TORRANCE	CA		12/29/2025		1,762		(15)			(15)		1,747	1,747			
100268184	OCEANSIDE	CA		12/29/2025		2,027		(9)			(9)		2,018	2,018			
100268185	BLACK BUTTE RANCH	OR		12/29/2025		53,783		(1,306)			(1,306)		52,477	52,477			
100268186	BIG BEAR LAKE	CA		12/29/2025		991		(22)			(22)		969	969			
100268187	POST FALLS	ID		12/29/2025		1,149		(16)			(16)		1,133	1,133			
100268188	MONTGOMERY VILLAGE	MD		12/29/2025		4,861		(114)			(114)		4,747	4,747			
100268189	HILO	HI		12/29/2025		1,096		(27)			(27)		1,069	1,069			
100268190	RICHMOND	VA		12/29/2025		1,044		2			2		1,046	1,046			
100268192	HONOLULU	HI		12/29/2025		1,505		(21)			(21)		1,484	1,484			
100268193	HYATTSVILLE	MD		12/29/2025		2,177		(2)			(2)		2,175	2,175			
100268194	BROKEN BOW	OK		12/29/2025		2,061		(46)			(46)		2,015	2,015			
100268195	PETOSKEY	MI		12/29/2025		1,046		(9)			(9)		1,037	1,037			
100268196	MIDLOTHIAN	VA		12/29/2025		776		(17)			(17)		759	759			
100268197	BOCA RATON	FL		12/29/2025		851		(18)			(18)		833	833			
100268198	GRAWN	MI		12/29/2025		783		(18)			(18)		765	765			
100268199	SEDONA	AZ		12/29/2025		2,683		(2)			(2)		2,681	2,681			
100268200	MESA	AZ		12/29/2025		1,003		(15)			(15)		988	988			
100268201	PUYALLUP	WA		12/29/2025		2,083		(5)			(5)		2,078	2,078			
100268202	LAKEMONT	GA		12/29/2025		1,257		(19)			(19)		1,238	1,238			
100268203	PLEASANT HILL	CA		12/29/2025		1,817		(13)			(13)		1,804	1,804			
100268204	PUYALLUP	WA		12/29/2025		2,074							2,074	2,074			
100268205	FORT MYERS	FL		12/29/2025		1,226		(22)			(22)		1,204	1,204			
100268206	COLLEGE STATION	TX		12/29/2025		1,183		(20)			(20)		1,163	1,163			
100268207	HONOLULU	HI		12/29/2025		3,217		(44)			(44)		3,173	3,173			
100268208	TEMPLE CITY	CA		12/29/2025		2,077		(15)			(15)		2,062	2,062			
100268209	PACKWOOD	WA		12/29/2025		999		(24)			(24)		975	975			
100268211	ELLIJAY	GA		12/29/2025		767		(9)			(9)		758	758			
100268212	GOODYEAR	AZ		12/29/2025		882		(9)			(9)		873	873			
100268213	MADISON	AL		12/29/2025		889		(14)			(14)		875	875			
100268214	CUTLER BAY	FL		12/29/2025		1,340		(15)			(15)		1,325	1,325			
100268215	LK ELSINORE	CA		12/29/2025		1,519		(8)			(8)		1,511	1,511			
100268216	ROSEVILLE	CA		12/29/2025		1,917		(29)			(29)		1,888	1,888			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100268217	CAPE MAY	NJ		12/29/2025		2,822		(17)			(17)		2,805	2,805			
100268218	CHARLOTTE	NC		12/29/2025		829		(19)			(19)		810	810			
100268219	OCEAN CITY	MD		12/29/2025		14,706		(273)			(273)		14,433	14,433			
100268220	CLOVIS	CA		12/29/2025		987		(18)			(18)		969	969			
100268221	WEST JEFFERSON	NC		12/29/2025		804		(19)			(19)		785	785			
100268222	PAHOA	HI		12/29/2025		733		(8)			(8)		725	725			
100268223	TEMPE	AZ		12/29/2025		946		(6)			(6)		940	940			
100268224	MIAMI GARDENS	FL		12/29/2025		1,284		(9)			(9)		1,275	1,275			
100268225	BRADENTON	FL		12/29/2025		988		(5)			(5)		983	983			
100268226	GLEN ALLEN	VA		12/29/2025		864		(15)			(15)		849	849			
100268227	GLEN ALLEN	VA		12/29/2025		859		(15)			(15)		844	844			
100268228	LOTTSBURG	VA		12/29/2025		583		(11)			(11)		572	572			
100268229	SAN CLEMENTE	CA		12/29/2025		2,528		12			12		2,540	2,540			
100268230	JOSHUA TREE	CA		12/29/2025		2,265		(24)			(24)		2,241	2,241			
100268231	TACOMA	WA		12/29/2025		3,140		(26)			(26)		3,114	3,114			
100268232	OAK ISLAND	NC		12/29/2025		918		(15)			(15)		903	903			
100268233	MANTECA	CA		12/29/2025		1,652		(10)			(10)		1,642	1,642			
100268234	PATERSON	NJ		12/29/2025		882		(17)			(17)		865	865			
100268235	PIGEON FORGE	TN		12/29/2025		103,040		(255)			(255)		102,785	102,785			
100268236	ARLINGTON	TX		12/29/2025		758		(5)			(5)		753	753			
100268237	CLIFTON	NJ		12/29/2025		16,783		(335)			(335)		16,448	16,448			
100268238	FUQUAY VARINA	NC		12/29/2025		7,285		(90)			(90)		7,195	7,195			
100268239	WINCHESTER	CA		12/29/2025		242,331		(5,215)			(5,215)		237,116	237,116			
100268240	MELISSA	TX		12/29/2025		894		(12)			(12)		882	882			
100268242	HOWELL	NJ		12/29/2025		1,641		(4)			(4)		1,637	1,637			
100268243	ANNAPOLIS	MD		12/29/2025		1,687		(12)			(12)		1,675	1,675			
100268244	CHICAGO	IL		12/29/2025		630		(21)			(21)		609	609			
100268245	PHILADELPHIA	PA		12/29/2025		1,188		(38)			(38)		1,150	1,150			
100268246	LEHIGH ACRES	FL		12/29/2025		903		(15)			(15)		888	888			
100268247	ANTIOCH	CA		12/29/2025		3,374		(24)			(24)		3,350	3,350			
100268248	MORRISVILLE	NC		12/29/2025		898		(22)			(22)		876	876			
100268249	NORTH CHESTERFIELD	VA		12/29/2025		693		(13)			(13)		680	680			
100268250	ENOCH	UT		12/29/2025		1,086							1,086	1,086			
100268251	PITTSBURG	CA		12/29/2025		1,692		(8)			(8)		1,684	1,684			
100268252	GRANITEVILLE	SC		12/29/2025		621		(21)			(21)		600	600			
100268253	LEBANON	NH		12/29/2025		1,118		(16)			(16)		1,102	1,102			
100268254	DANA POINT	CA		12/29/2025		3,727		(64)			(64)		3,663	3,663			
100268255	TUCSON	AZ		12/29/2025		569		(13)			(13)		556	556			
100268256	SHERRILLS FORD	NC		12/29/2025		1,087		(16)			(16)		1,071	1,071			
100268257	PORT ST LUCIE	FL		12/29/2025		740		(17)			(17)		723	723			
100268258	COLUMBIA	SC		12/29/2025		665		(13)			(13)		652	652			
100268259	CHULA VISTA	CA		12/29/2025		3,887		(25)			(25)		3,862	3,862			
100268260	MILFORD	MA		12/29/2025		887		(12)			(12)		875	875			
100268261	GRANBURY	TX		12/29/2025		730		(16)			(16)		714	714			
100268262	ARNOLD	CA		12/29/2025		975		(33)			(33)		942	942			
100268263	ORLANDO	FL		12/29/2025		1,325		(6)			(6)		1,319	1,319			
100268264	LINCOLN	CA		12/29/2025		1,091		(12)			(12)		1,079	1,079			
100268265	LAWRENCEVILLE	GA		12/29/2025		708		(19)			(19)		689	689			
100268266	UNION	KY		12/29/2025		1,612		(26)			(26)		1,586	1,586			
100268267	HOUSTON	TX		12/29/2025		763		(14)			(14)		749	749			
100268268	READING	PA		12/29/2025		676		(11)			(11)		665	665			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268269	CONCORD	NC		12/29/2025		676		(19)			(19)		657	657			
100268270	LAWRENCEVILLE	GA		12/29/2025		868		(15)			(15)		853	853			
100268271	GREENVILLE	SC		12/29/2025		977		(17)			(17)		960	960			
100268272	PAGOSA SPRINGS	CO		12/29/2025		1,694		(27)			(27)		1,667	1,667			
100268273	MARYSVILLE	WA		12/29/2025		1,648		(7)			(7)		1,641	1,641			
100268274	DOWNINGTOWN	PA		12/29/2025		1,019		(15)			(15)		1,004	1,004			
100268275	NOBLESVILLE	IN		12/29/2025		945		(7)			(7)		938	938			
100268276	MURRIETA	CA		12/29/2025		1,208		(34)			(34)		1,174	1,174			
100268277	ROSEVILLE	CA		12/29/2025		1,328		(9)			(9)		1,319	1,319			
100268278	ST LOUIS PARK	MN		12/29/2025		1,416		(22)			(22)		1,394	1,394			
100268279	LAS VEGAS	NV		12/29/2025		1,521		(3)			(3)		1,518	1,518			
100268280	MANITOU SPRINGS	CO		12/29/2025		754		(13)			(13)		741	741			
100268281	TAMPA	FL		12/29/2025		699		(23)			(23)		676	676			
100268282	FUQUAY VARINA	NC		12/29/2025		844		(22)			(22)		822	822			
100268283	KANNAPOLIS	NC		12/29/2025		458		4			4		462	462			
100268284	CENTERTON	AR		12/29/2025		1,288		(6)			(6)		1,282	1,282			
100268285	VANCOUVER	WA		12/29/2025		1,052		(4)			(4)		1,048	1,048			
100268286	FORT WORTH	TX		12/29/2025		738		(21)			(21)		717	717			
100268287	AURORA	CO		12/29/2025		954		(20)			(20)		934	934			
100268288	SHREVEPORT	LA		12/29/2025		944		(8)			(8)		936	936			
100268289	TUCKER	GA		12/29/2025		809		(20)			(20)		789	789			
100268291	DACULA	GA		12/29/2025		964		27			27		991	991			
100268292	SALIDA	CO		12/29/2025		849		(30)			(30)		819	819			
100268293	CHARLOTTE	NC		12/29/2025		963		(8)			(8)		955	955			
100268294	DALTON	GA		12/29/2025		680		(1)			(1)		679	679			
100268295	AKRON	OH		12/29/2025		693		(10)			(10)		683	683			
100268296	CHESTERFIELD	MO		12/29/2025		925		(30)			(30)		895	895			
100268297	CUMMING	GA		12/29/2025		1,244		3			3		1,247	1,247			
100268298	CLEVELAND HEIGHTS	OH		12/29/2025		587		(2)			(2)		585	585			
100268299	DACULA	GA		12/29/2025		964		27			27		991	991			
100268300	PHOENIX	AZ		12/29/2025		1,110		(22)			(22)		1,088	1,088			
100268301	DALLAS	TX		12/29/2025		1,277		1			1		1,278	1,278			
100268302	CHEYENNE	WY		12/29/2025		1,111		(17)			(17)		1,094	1,094			
100268303	KATY	TX		12/29/2025		829		(6)			(6)		823	823			
100268304	MECHANICSVILLE	VA		12/29/2025		13,870		(106)			(106)		13,764	13,764			
100268305	SPRUCE HEAD	ME		12/29/2025		6,803		(34)			(34)		6,769	6,769			
100268306	LOS ANGELES	CA		12/29/2025		2,266		(39)			(39)		2,227	2,227			
100268308	PAYETTE	ID		12/29/2025		1,471		(19)			(19)		1,452	1,452			
100268309	MELISSA	TX		12/29/2025		1,026		(21)			(21)		1,005	1,005			
100268310	RENO	NV		12/29/2025		2,192		30			30		2,222	2,222			
100268311	CHARLOTTE	NC		12/29/2025		909		(14)			(14)		895	895			
100268312	OAK ISLAND	NC		12/29/2025		1,076		(5)			(5)		1,071	1,071			
100268313	MAMMOTH LAKES	CA		12/29/2025		1,148		(23)			(23)		1,125	1,125			
100268314	MILWAUKEE	WI		12/29/2025		811		(19)			(19)		792	792			
100268315	PHOENIX	AZ		12/29/2025		1,106		(19)			(19)		1,087	1,087			
100268316	OGDEN	UT		12/29/2025		1,250		(9)			(9)		1,241	1,241			
100268317	HOUSTON	TX		12/29/2025		1,631		(30)			(30)		1,601	1,601			
100268318	SUPPLY	NC		12/29/2025		5,787		(129)			(129)		5,658	5,658			
100268319	CLERMONT	FL		12/29/2025		834		(3)			(3)		831	831			
100268320	ARNOLD	CA		12/29/2025		1,592		(38)			(38)		1,554	1,554			
100268321	WHITE BEAR LAKE	MN		12/29/2025		655		(30)			(30)		625	625			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268322	CHARLOTTE	NC		12/29/2025		696		(9)			(9)		687	687			
100268323	ANNANDALE	VA		12/29/2025		1,153		(9)			(9)		1,144	1,144			
100268324	NOBLESVILLE	IN		12/29/2025		1,248		(10)			(10)		1,238	1,238			
100268325	NORTH EAST	MD		12/29/2025		732		(10)			(10)		722	722			
100268326	OCEANSIDE	CA		12/29/2025		1,672		(12)			(12)		1,660	1,660			
100268327	DOWNINGTOWN	PA		12/29/2025		681		(14)			(14)		667	667			
100268328	ASHBURNHAM	MA		12/29/2025		2,264		(18)			(18)		2,246	2,246			
100268329	DOVER	NJ		12/29/2025		1,868		(8)			(8)		1,860	1,860			
100268330	ALPHARETTA	GA		12/29/2025		926		(14)			(14)		912	912			
100268331	FORT WORTH	TX		12/29/2025		859		(17)			(17)		842	842			
100268332	LEAVENWORTH	WA		12/29/2025		1,426		(12)			(12)		1,414	1,414			
100268333	BEDMINSTER	NJ		12/29/2025		840		(10)			(10)		830	830			
100268334	WENTZVILLE	MO		12/29/2025		1,309		(27)			(27)		1,282	1,282			
100268335	CHESTERFIELD	VA		12/29/2025		9,486		(103)			(103)		9,383	9,383			
100268336	PORTLAND	OR		12/29/2025		1,386		(34)			(34)		1,352	1,352			
100268337	NOBLESVILLE	IN		12/29/2025		622		(23)			(23)		599	599			
100268338	OMAHA	NE		12/29/2025		821		(17)			(17)		804	804			
100268339	ATLANTA	GA		12/29/2025		1,870		(39)			(39)		1,831	1,831			
100268340	CASHIERS	NC		12/29/2025		2,120		(12)			(12)		2,108	2,108			
100268341	JOSHUA TREE	CA		12/29/2025		1,480		(29)			(29)		1,451	1,451			
100268343	MONROE	NC		12/29/2025		1,046		(24)			(24)		1,022	1,022			
100268344	HOSCHTON	GA		12/29/2025		1,562		(23)			(23)		1,539	1,539			
100268345	SAN FRANCISCO	CA		12/29/2025		2,629		(34)			(34)		2,595	2,595			
100268346	MANSFIELD	MA		12/29/2025		1,670		(14)			(14)		1,656	1,656			
100268347	ORLANDO	FL		12/29/2025		1,174		(18)			(18)		1,156	1,156			
100268348	PENHOOK	VA		12/29/2025		1,162		(19)			(19)		1,143	1,143			
100268349	WEST DOVER	VT		12/29/2025		1,568		(33)			(33)		1,535	1,535			
100268350	LACKAWAXEN	PA		12/29/2025		1,259		(28)			(28)		1,231	1,231			
100268351	LAKE ARROWHEAD	CA		12/29/2025		1,614		(30)			(30)		1,584	1,584			
100268352	CALEDONIA	WI		12/29/2025		1,952		(53)			(53)		1,899	1,899			
100268353	HILTON HEAD ISLAND	SC		12/29/2025		1,894		(55)			(55)		1,839	1,839			
100268354	SOMERVILLE	MA		12/29/2025		2,599		(20)			(20)		2,579	2,579			
100268355	ELMWOOD PARK	NJ		12/29/2025		1,610		(30)			(30)		1,580	1,580			
100268356	OLYMPIA	WA		12/29/2025		929		(21)			(21)		908	908			
100268357	AUSTIN	TX		12/29/2025		1,528		(22)			(22)		1,506	1,506			
100268358	BOISE	ID		12/29/2025		1,397		(39)			(39)		1,358	1,358			
100268359	DURHAM	NC		12/29/2025		1,166		(10)			(10)		1,156	1,156			
100268360	SEATTLE	WA		12/29/2025		1,314		(19)			(19)		1,295	1,295			
100268361	BRAMBLETON	VA		12/29/2025		1,837		(39)			(39)		1,798	1,798			
100268362	TRAVERSE CITY	MI		12/29/2025		1,632		(24)			(24)		1,608	1,608			
100268363	KAYSVILLE	UT		12/29/2025		1,094		(19)			(19)		1,075	1,075			
100268364	SCOTTSDALE	AZ		12/29/2025		1,695		(32)			(32)		1,663	1,663			
100268365	KISSIMMEE	FL		12/29/2025		930		(20)			(20)		910	910			
100268366	NASHVILLE	TN		12/29/2025		1,627		(24)			(24)		1,603	1,603			
100268367	COLUMBIA	MD		12/29/2025		3,406		(31)			(31)		3,375	3,375			
100268368	CHICAGO	IL		12/29/2025		824		(19)			(19)		805	805			
100268369	PITTSBURGH	PA		12/29/2025		805		(16)			(16)		789	789			
100268370	MOORESTOWN	NJ		12/29/2025		779		(23)			(23)		756	756			
100268371	PORTLAND	OR		12/29/2025		1,009		(31)			(31)		978	978			
100268372	FLORISSANT	MO		12/29/2025		782		(19)			(19)		763	763			
100268373	NAPLES	FL		12/29/2025		882		(12)			(12)		870	870			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268374	CHATTANOOGA	TN		12/29/2025		642		(16)			(16)		626	626			
100268375	SANTA ROSA BEACH	FL		12/29/2025		560		(14)			(14)		546	546			
100268376	LEONARDTOWN	MD		12/29/2025		1,284		(43)			(43)		1,241	1,241			
100268377	BUCKEYE	AZ		12/29/2025		952		(34)			(34)		918	918			
100268378	PEORIA	AZ		12/29/2025		897		(19)			(19)		878	878			
100268379	VILLAS	NJ		12/29/2025		819		(30)			(30)		789	789			
100268380	SOUTH BLOOMINGVILLE	OH		12/29/2025		866		(27)			(27)		839	839			
100268381	JUSTIN	TX		12/29/2025		1,483		(34)			(34)		1,449	1,449			
100268382	OKLAHOMA CITY	OK		12/29/2025		702		(28)			(28)		674	674			
100268383	MYRTLE BEACH	SC		12/29/2025		783		(19)			(19)		764	764			
100268385	REDDING	CA		12/29/2025		806		(25)			(25)		781	781			
100268386	MOUNT JULIET	TN		12/29/2025		1,089		(18)			(18)		1,071	1,071			
100268387	BARNSTEAD	NH		12/29/2025		1,425		(31)			(31)		1,394	1,394			
100268388	HELENA	MT		12/29/2025		774		(28)			(28)		746	746			
100268389	HUDDLESTON	VA		12/29/2025		1,898		(50)			(50)		1,848	1,848			
100268390	THE VILLAGES	FL		12/29/2025		693		(16)			(16)		677	677			
100268391	LAFAYETTE	IN		12/29/2025		844		(26)			(26)		818	818			
100268392	BAR HARBOR	ME		12/29/2025		1,433		(17)			(17)		1,416	1,416			
100268393	SCOTTSDALE	AZ		12/29/2025		2,064		(60)			(60)		2,004	2,004			
100268394	WEST VALLEY CITY	UT		12/29/2025		10,028		(200)			(200)		9,828	9,828			
100268395	LINTHICUM HEIGHTS	MD		12/29/2025		660		(19)			(19)		641	641			
100268396	ASHLAND	OR		12/29/2025		1,755		(62)			(62)		1,693	1,693			
100268397	HARTWELL	GA		12/29/2025		860		(22)			(22)		838	838			
100268398	VAN ALSTYNE	TX		12/29/2025		1,708		(23)			(23)		1,685	1,685			
100268399	MARBLE FALLS	TX		12/29/2025		914		(38)			(38)		876	876			
100268400	OCEAN VIEW	DE		12/29/2025		1,340		(51)			(51)		1,289	1,289			
100268401	BEALETON	VA		12/29/2025		700		(14)			(14)		686	686			
100268402	HORSHAM	PA		12/29/2025		1,257		(41)			(41)		1,216	1,216			
100268403	SACRAMENTO	CA		12/29/2025		1,025		(26)			(26)		999	999			
100268404	LAKESIDE	AZ		12/29/2025		742		(26)			(26)		716	716			
100268405	SORRENTO	FL		12/29/2025		854		(3)			(3)		851	851			
100268406	RIVERBANK	CA		12/29/2025		866		(17)			(17)		849	849			
100268407	STERLING	VA		12/29/2025		1,098		(30)			(30)		1,068	1,068			
100268408	LEAGUE CITY	TX		12/29/2025		859		25			25		884	884			
100268409	FULSHEAR	TX		12/29/2025		812		(11)			(11)		801	801			
100268410	LEBANON	TN		12/29/2025		1,596		(49)			(49)		1,547	1,547			
100268411	CREVE COEUR	MO		12/29/2025		7,702		(307)			(307)		7,395	7,395			
100268412	PAYSON	AZ		12/29/2025		790		(26)			(26)		764	764			
100268413	FRANKLIN	TN		12/29/2025		719		(33)			(33)		686	686			
100268414	WEST SACRAMENTO	CA		12/29/2025		909		(22)			(22)		887	887			
100268415	FORT WORTH	TX		12/29/2025		784		(9)			(9)		775	775			
100268416	MORGANTON	GA		12/29/2025		907		(29)			(29)		878	878			
100268417	LILLINGTON	NC		12/29/2025		732		(23)			(23)		709	709			
100268418	OAK ISLAND	NC		12/29/2025		1,686		(37)			(37)		1,649	1,649			
100268419	LAS VEGAS	NV		12/29/2025		1,530		(56)			(56)		1,474	1,474			
100268420	COLUMBIA FALLS	MT		12/29/2025		1,244		(23)			(23)		1,221	1,221			
100268421	COLUMBIA	TN		12/29/2025		1,150		(34)			(34)		1,116	1,116			
100268422	GLEN ALLEN	VA		12/29/2025		838		(31)			(31)		807	807			
100268423	CHINCOTEAGUE ISLAND	VA		12/29/2025		1,392		(38)			(38)		1,354	1,354			
100268424	AVONDALE	AZ		12/29/2025		53,159		(989)			(989)		52,170	52,170			
100268425	HOLLYWOOD	FL		12/29/2025		1,228		(24)			(24)		1,204	1,204			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268426	CHULA VISTA	CA		12/29/2025		1,730		(23)			(23)		1,707	1,707			
100268427	HARWICH	MA		12/29/2025		1,353		(40)			(40)		1,313	1,313			
100268428	GREENVILLE	SC		12/29/2025		784		(15)			(15)		769	769			
100268429	QUINCY	MA		12/29/2025		840		(13)			(13)		827	827			
100268431	ST AUGUSTINE	FL		12/29/2025		1,546		(55)			(55)		1,491	1,491			
100268432	DURHAM	NC		12/29/2025		791		(16)			(16)		775	775			
100268433	SAINT CHARLES	MO		12/29/2025		968		(38)			(38)		930	930			
100268434	HIAWASSEE	GA		12/29/2025		1,890		(32)			(32)		1,858	1,858			
100268435	LAVALLETTE	NJ		12/29/2025		1,544		(46)			(46)		1,498	1,498			
100268436	MODESTO	CA		12/29/2025		1,107		(31)			(31)		1,076	1,076			
100268437	LONGS	SC		12/29/2025		721		(30)			(30)		691	691			
100268438	WHITEHALL	PA		12/29/2025		740		(18)			(18)		722	722			
100268439	REDDING	CA		12/29/2025		707		(31)			(31)		676	676			
100268440	BLUE RIDGE	GA		12/29/2025		1,540		(31)			(31)		1,509	1,509			
100268441	BENTONVILLE	AR		12/29/2025		2,259		(50)			(50)		2,209	2,209			
100268442	BONITA SPRINGS	FL		12/29/2025		1,976		(66)			(66)		1,910	1,910			
100268443	MAYNARDVILLE	TN		12/29/2025		590		(27)			(27)		563	563			
100268444	MELBOURNE	FL		12/29/2025		1,051		(30)			(30)		1,021	1,021			
100268445	TAVARES	FL		12/29/2025		700		(33)			(33)		667	667			
100268446	LITITZ	PA		12/29/2025		580		(20)			(20)		560	560			
100268447	BIG BEAR LAKE	CA		12/29/2025		1,699		(60)			(60)		1,639	1,639			
100268448	VERNON	NJ		12/29/2025		677		(24)			(24)		653	653			
100268449	PRESCOTT	AZ		12/29/2025		2,848		(94)			(94)		2,754	2,754			
100268450	STOCKBRIDGE	MA		12/29/2025		1,264		(42)			(42)		1,222	1,222			
100268451	NEW KENSINGTON	PA		12/29/2025		1,000		(30)			(30)		970	970			
100268452	GRANITE	OR		12/29/2025		1,930		(59)			(59)		1,871	1,871			
100268453	SPOKANE VALLEY	WA		12/29/2025		833		(19)			(19)		814	814			
100268454	MANASSAS	VA		12/29/2025		1,035		(28)			(28)		1,007	1,007			
100268455	NORTH MYRTLE BEACH	SC		12/29/2025		860		(9)			(9)		851	851			
100268456	SARASOTA	FL		12/29/2025		507							507	507			
100268457	KAILUA KONA	HI		12/29/2025		3,046		68			68		3,114	3,114			
100268458	COMPTON	CA		12/29/2025		697		(7)			(7)		690	690			
100268459	SUGARLOAF	CA		12/29/2025		787		(9)			(9)		778	778			
100268460	SPRING VALLEY	CA		12/29/2025		1,212		(14)			(14)		1,198	1,198			
100268461	SAN JUAN CAPISTRANO	CA		12/29/2025		3,004		18			18		3,022	3,022			
100268462	LAKE HAVASU CITY	AZ		12/29/2025		779		5			5		784	784			
100268463	SANTA ROSA	CA		12/29/2025		2,279		(26)			(26)		2,253	2,253			
100268464	FLORISSANT	CO		12/29/2025		1,172		(29)			(29)		1,143	1,143			
100268465	LOS ANGELES	CA		12/29/2025		2,422		(28)			(28)		2,394	2,394			
100268466	DENVER	CO		12/29/2025		807		(9)			(9)		798	798			
100268468	CORONA	CA		12/29/2025		1,752		(43)			(43)		1,709	1,709			
100268469	BERMUDA DUNES	CA		12/29/2025		2,358		12			12		2,370	2,370			
100268470	SALIDA	CO		12/29/2025		4,337		(50)			(50)		4,287	4,287			
100268471	DENVER	CO		12/29/2025		2,933		18			18		2,951	2,951			
100268472	MILLSBORO	DE		12/29/2025		1,253		(31)			(31)		1,222	1,222			
100268473	PHOENIX	AZ		12/29/2025		971		6			6		977	977			
100268474	BETHANY BEACH	DE		12/29/2025		1,920		(20)			(20)		1,900	1,900			
100268475	REDDING	CA		12/29/2025		676		(8)			(8)		668	668			
100268476	CHANDLER	AZ		12/29/2025		3,060		(35)			(35)		3,025	3,025			
100268477	FRESNO	CA		12/29/2025		815		(9)			(9)		806	806			
100268478	SILVERTHORNE	CO		12/29/2025		2,730		73			73		2,803	2,803			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268479	COLORADO SPRINGS	CO		12/29/2025		889		(10)			(10)		879	879			
100268480	HALLANDALE BEACH	FL		12/29/2025		798		(8)			(8)		790	790			
100268481	ATWATER	CA		12/29/2025		27,913		(319)			(319)		27,594	27,594			
100268482	THOUSAND OAKS	CA		12/29/2025		2,310		(24)			(24)		2,286	2,286			
100268484	MENIFEE	CA		12/29/2025		1,320		7			7		1,327	1,327			
100268485	DORAL	FL		12/29/2025		10,376		53			53		10,429	10,429			
100268486	BAKERSFIELD	CA		12/29/2025		663		(16)			(16)		647	647			
100268487	GILBERT	AZ		12/29/2025		727		4			4		731	731			
100268488	CAMPBELL	CA		12/29/2025		4,144		21			21		4,165	4,165			
100268489	BRADENTON	FL		12/29/2025		1,034		(26)			(26)		1,008	1,008			
100268490	CLEARWATER	FL		12/29/2025		1,201		(30)			(30)		1,171	1,171			
100268491	KISSIMMEE	FL		12/29/2025		736		20			20		756	756			
100268492	PORT SAINT JOE	FL		12/29/2025		838		4			4		842	842			
100268493	ATHENS	GA		12/29/2025		990		(11)			(11)		979	979			
100268494	CAPE CORAL	FL		12/29/2025		1,834		(21)			(21)		1,813	1,813			
100268495	STOCKBRIDGE	GA		12/29/2025		640		(7)			(7)		633	633			
100268496	MINERAL BLUFF	GA		12/29/2025		1,664		(19)			(19)		1,645	1,645			
100268498	FORT MYERS	FL		12/29/2025		1,138		6			6		1,144	1,144			
100268499	CHUBBUCK	ID		12/29/2025		1,502		8			8		1,510	1,510			
100268500	AUBURNDALE	FL		12/29/2025		911		24			24		935	935			
100268501	MEXICO BEACH	FL		12/29/2025		2,002		10			10		2,012	2,012			
100268502	BUCKHEAD	GA		12/29/2025		9,810		59			59		9,869	9,869			
100268503	HILO	HI		12/29/2025		1,376		(16)			(16)		1,360	1,360			
100268504	SAVANNAH	GA		12/29/2025		610		(15)			(15)		595	595			
100268505	MERIDIAN	ID		12/29/2025		973		26			26		999	999			
100268506	SARASOTA	FL		12/29/2025		766		(9)			(9)		757	757			
100268507	LACYGNE	KS		12/29/2025		599		(15)			(15)		584	584			
100268508	MINNETONKA	MN		12/29/2025		1,707		(64)			(64)		1,643	1,643			
100268509	SPRING HILL	KS		12/29/2025		11,475		(271)			(271)		11,204	11,144		(59)	(59)
100268510	LENEXA	KS		12/29/2025		736		4			4		740	740			
100268511	SKOKIE	IL		12/29/2025		896		(10)			(10)		886	886			
100268512	MINNETONKA	MN		12/29/2025		1,677		(63)			(63)		1,614	1,614			
100268513	MUSKEGON	MI		12/29/2025		683		(17)			(17)		666	666			
100268514	LA PORTE	IN		12/29/2025		932		(23)			(23)		909	909			
100268515	BOISE	ID		12/29/2025		1,371		7			7		1,378	1,378			
100268516	YOUNGSVILLE	NC		12/29/2025		996		27			27		1,023	1,023			
100268517	MERIDIAN	ID		12/29/2025		1,488		8			8		1,496	1,496			
100268518	WHITESTOWN	IN		12/29/2025		734		20			20		754	754			
100268520	ATLANTA	GA		12/29/2025		728		(18)			(18)		710	710			
100268521	ATHENS	GA		12/29/2025		2,095		12			12		2,107	2,107			
100268522	WINSTON SALEM	NC		12/29/2025		993		(24)			(24)		969	969			
100268523	WHITESTOWN	IN		12/29/2025		734		20			20		754	754			
100268524	WHITE BEAR LAKE	MN		12/29/2025		613		(23)			(23)		590	590			
100268525	MANCHESTER	NH		12/29/2025		1,061		(40)			(40)		1,021	1,021			
100268526	SUNRISE BEACH	MO		12/29/2025		1,757		(20)			(20)		1,737	1,737			
100268527	CLAYTON	NC		12/29/2025		878		(10)			(10)		868	868			
100268528	AKRON	OH		12/29/2025		723		(35)			(35)		688	688			
100268529	LAKE LURE	NC		12/29/2025		695		(26)			(26)		669	669			
100268530	LAS CRUCES	NM		12/29/2025		652		(25)			(25)		627	627			
100268531	CARROLL	NH		12/29/2025		520		(13)			(13)		507	507			
100268532	OAK ISLAND	NC		12/29/2025		1,361		(14)			(14)		1,347	1,347			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268533	CONCORD	NH		12/29/2025		3,045		(32)			(32)		3,013	3,013			
100268534	OAK ISLAND	NC		12/29/2025		1,483		(16)			(16)		1,467	1,467			
100268535	BOSTON	MA		12/29/2025		1,166		6			6		1,172	1,172			
100268536	MATTHEWS	NC		12/29/2025		830		(9)			(9)		821	821			
100268537	HILLSBOROUGH	NJ		12/29/2025		1,006		(12)			(12)		994	994			
100268539	REDMOND	OR		12/29/2025		1,541		8			8		1,549	1,549			
100268540	AMHERST	NY		12/29/2025		717		(18)			(18)		699	699			
100268541	WEXFORD	PA		12/29/2025		623		(15)			(15)		608	608			
100268542	ENGLEWOOD	OH		12/29/2025		842		(21)			(21)		821	821			
100268543	PHILADELPHIA	PA		12/29/2025		5,957		(147)			(147)		5,810	5,810			
100268544	FREEHOLD	NJ		12/29/2025		870		4			4		874	874			
100268545	HILTON HEAD ISLAND	SC		12/29/2025		7,825		(90)			(90)		7,735	7,735			
100268546	SAN ANTONIO	TX		12/29/2025		926		(11)			(11)		915	915			
100268547	N LAS VEGAS	NV		12/29/2025		861		4			4		865	865			
100268548	UPPER ARLINGTON	OH		12/29/2025		925		(11)			(11)		914	914			
100268549	AIKEN	SC		12/29/2025		509		(13)			(13)		496	496			
100268550	GOLDSBY	OK		12/29/2025		1,189		6			6		1,195	1,195			
100268551	HENDERSON	NV		12/29/2025		1,101		7			7		1,108	1,108			
100268552	PITTSBURGH	PA		12/29/2025		931		(23)			(23)		908	908			
100268553	WOODBRIDGE	VA		12/29/2025		794		(8)			(8)		786	786			
100268554	LANCASTER	PA		12/29/2025		1,777		(19)			(19)		1,758	1,758			
100268555	SEVIERVILLE	TN		12/29/2025		820		(20)			(20)		800	800			
100268556	CENTREVILLE	VA		12/29/2025		1,081		(12)			(12)		1,069	1,069			
100268557	PROVO	UT		12/29/2025		849		4			4		853	853			
100268558	ALLENTOWN	PA		12/29/2025		728		(18)			(18)		710	710			
100268559	PITTSBURGH	PA		12/29/2025		787		(8)			(8)		779	779			
100268560	VIRGINIA BEACH	VA		12/29/2025		621		4			4		625	625			
100268561	SAN ANTONIO	TX		12/29/2025		708		(8)			(8)		700	700			
100268562	WACO	TX		12/29/2025		956		(11)			(11)		945	945			
100268563	HENRICO	VA		12/29/2025		862		(10)			(10)		852	852			
100268564	PROVO	UT		12/29/2025		1,335		7			7		1,342	1,342			
100268565	LAKE GENEVA	WI		12/29/2025		799		(9)			(9)		790	790			
100268566	EAGLE	WI		12/29/2025		1,217		(13)			(13)		1,204	1,204			
100268567	SPOKANE	WA		12/29/2025		718		(8)			(8)		710	710			
100268568	PHILOMATH	OR		12/29/2025		819		(9)			(9)		810	810			
100268569	BAILEYS HBR	WI		12/29/2025		863		(21)			(21)		842	842			
100268570	LIBERTY LAKE	WA		12/29/2025		949		(10)			(10)		939	939			
100268571	GLEN ALLEN	VA		12/29/2025		843		5			5		848	848			
100268572	ROANOKE	VA		12/29/2025		699		(7)			(7)		692	692			
100268573	ROANOKE	VA		12/29/2025		699		(7)			(7)		692	692			
100268574	WHITEWATER	WI		12/29/2025		1,261		8			8		1,269	1,269			
100268575	WALNUT CREEK	CA		12/29/2025		2,303		(48)			(48)		2,255	2,255			
100268576	BONSALL	CA		12/29/2025		1,064		(24)			(24)		1,040	1,040			
100268577	KILL DEVIL HILLS	NC		12/29/2025		891		(12)			(12)		879	879			
100268578	TROY	MI		12/29/2025		799		(21)			(21)		778	778			
100268579	OCEAN VIEW	DE		12/29/2025		984		(6)			(6)		978	978			
100268580	CANTON	GA		12/29/2025		897		(17)			(17)		880	880			
100268581	GRAYSON	GA		12/29/2025		1,697		26			26		1,723	1,723			
100268583	SUN CITY WEST	AZ		12/29/2025		757		(15)			(15)		742	742			
100268584	EASTON	MD		12/29/2025		705		(17)			(17)		688	688			
100268585	CLAYTON	NC		12/29/2025		1,027		(27)			(27)		1,000	1,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268586	CENTERVILLE	UT		12/29/2025		1,002		12			12		1,014	1,014			
100268587	HOUSTON	TX		12/29/2025		771		(28)			(28)		743	743			
100268588	DELTAVILLE	VA		12/29/2025		1,355		(37)			(37)		1,318	1,318			
100268589	FORT COLLINS	CO		12/29/2025		732		(10)			(10)		722	722			
100268590	SUMTER	SC		12/29/2025		2,117		(52)			(52)		2,065	2,065			
100268591	MCKINNEY	TX		12/29/2025		791		(17)			(17)		774	774			
100268592	HENDERSON	AR		12/29/2025		785		(12)			(12)		773	773			
100268593	MANTECA	CA		12/29/2025		1,235		(20)			(20)		1,215	1,215			
100268594	PALM SPRINGS	CA		12/29/2025		2,299		(40)			(40)		2,259	2,259			
100268595	LAS VEGAS	NV		12/29/2025		1,374		(20)			(20)		1,354	1,354			
100268596	CEDAR KNOLLS	NJ		12/29/2025		973		(5)			(5)		968	968			
100268597	LA QUINTA	CA		12/29/2025		3,410		(43)			(43)		3,367	3,367			
100268598	WESTERLY	RI		12/29/2025		993		(13)			(13)		980	980			
100268599	LITTLE RIVER	SC		12/29/2025		2,880		(30)			(30)		2,850	2,850			
100268600	EASTVALE	CA		12/29/2025		1,744		(32)			(32)		1,712	1,712			
100268601	SALT LAKE CITY	UT		12/29/2025		1,935		(20)			(20)		1,915	1,915			
100268602	SANTA ROSA	CA		12/29/2025		1,571		(18)			(18)		1,553	1,553			
100268603	CUMMING	GA		12/29/2025		1,086		(4)			(4)		1,082	1,082			
100268604	DURANGO	CO		12/29/2025		1,278		6			6		1,284	1,284			
100268605	PRESCOTT VALLEY	AZ		12/29/2025		637		(6)			(6)		631	631			
100268606	EAST BOSTON	MA		12/29/2025		2,397		(16)			(16)		2,381	2,381			
100268607	MANCHESTER	NH		12/29/2025		1,644		18			18		1,662	1,662			
100268608	RALEIGH	NC		12/29/2025		1,002		(8)			(8)		994	994			
100268609	MC GAHEYSVILLE	VA		12/29/2025		2,696		(54)			(54)		2,642	2,642			
100268610	WESTERLY	RI		12/29/2025		1,187		(13)			(13)		1,174	1,174			
100268612	MILWAUKEE	WI		12/29/2025		1,462		(27)			(27)		1,435	1,435			
100268613	PLYMOUTH	MA		12/29/2025		1,348		(12)			(12)		1,336	1,336			
100268614	NEWBERRY	FL		12/29/2025		818		(17)			(17)		801	801			
100268615	GERMANTOWN	MD		12/29/2025		749		(16)			(16)		733	733			
100268616	FAIRPLAY	CO		12/29/2025		2,476		(10)			(10)		2,466	2,466			
100268617	NORTH LAS VEGAS	NV		12/29/2025		752		(15)			(15)		737	737			
100268618	WHEATON	IL		12/29/2025		729		(22)			(22)		707	707			
100268619	CORPUS CHRISTI	TX		12/29/2025		898		(15)			(15)		883	883			
100268620	MINNEAPOLIS	MN		12/29/2025		2,868		(37)			(37)		2,831	2,831			
100268621	SAN DIEGO	CA		12/29/2025		2,147		(52)			(52)		2,095	2,095			
100268622	READING	PA		12/29/2025		666		(15)			(15)		651	651			
100268624	MOUNT JULIET	TN		12/29/2025		1,052		(18)			(18)		1,034	1,034			
100268625	SAINT CLAIR	MO		12/29/2025		2,712		(88)			(88)		2,624	2,624			
100268626	SAN DIEGO	CA		12/29/2025		2,410		(34)			(34)		2,376	2,376			
100268627	OLATHE	KS		12/29/2025		684		(12)			(12)		672	672			
100268628	TEMPE	AZ		12/29/2025		1,878		(26)			(26)		1,852	1,852			
100268629	SUMMERVILLE	SC		12/29/2025		12,450		(400)			(400)		12,050	12,050			
100268630	COLONIAL BEACH	VA		12/29/2025		679		(12)			(12)		667	667			
100268631	HADDON TOWNSHIP	NJ		12/29/2025		1,351		(18)			(18)		1,333	1,333			
100268632	HARTLAND	WI		12/29/2025		12,614		(96)			(96)		12,518	12,518			
100268633	PROVO	UT		12/29/2025		820		(8)			(8)		812	812			
100268634	DEERFIELD	IL		12/29/2025		2,046		(32)			(32)		2,014	2,014			
100268635	PUNTA GORDA	FL		12/29/2025		11,599		(219)			(219)		11,380	11,380			
100268636	LEHI	UT		12/29/2025		919		(27)			(27)		892	892			
100268637	LA QUINTA	CA		12/29/2025		1,262							1,262	1,262			
100268638	DANVERS	MA		12/29/2025		1,414		(1)			(1)		1,413	1,413			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268639	SACRAMENTO	CA		12/29/2025		967		(8)			(8)		959	959			
100268640	ORLANDO	FL		12/29/2025		54,815		(1,317)			(1,317)		53,498	53,498			
100268641	FRIDLEY	MN		12/29/2025		2,227		(103)			(103)		2,124	2,124			
100268642	FOLEY	AL		12/29/2025		1,231		(21)			(21)		1,210	1,210			
100268643	REPUBLIC	MO		12/29/2025		4,506		(97)			(97)		4,409	4,409			
100268644	GRETNA	NE		12/29/2025		950		(5)			(5)		945	945			
100268645	LATHROP	CA		12/29/2025		1,524		11			11		1,535	1,535			
100268646	MANTECA	CA		12/29/2025		1,646		(36)			(36)		1,610	1,610			
100268647	WEST JORDAN	UT		12/29/2025		2,141		(20)			(20)		2,121	2,121			
100268648	COLORADO SPRINGS	CO		12/29/2025		1,107		(13)			(13)		1,094	1,094			
100268649	SAN LUIS OBISPO	CA		12/29/2025		1,835		(16)			(16)		1,819	1,819			
100268650	MANAHAWKIN	NJ		12/29/2025		1,828		9			9		1,837	1,837			
100268651	FISHERS	IN		12/29/2025		1,284		(37)			(37)		1,247	1,247			
100268652	GROVE CITY	OH		12/29/2025		585		(10)			(10)		575	575			
100268653	LUSBY	MD		12/29/2025		1,340		(18)			(18)		1,322	1,322			
100268654	CUMMING	GA		12/29/2025		1,103		(12)			(12)		1,091	1,091			
100268655	ARANSAS PASS	TX		12/29/2025		9,048		(226)			(226)		8,822	8,822			
100268656	MIDVALE	UT		12/29/2025		1,213		(13)			(13)		1,200	1,200			
100268657	ATLANTA	GA		12/29/2025		949		(25)			(25)		924	924			
100268658	POST FALLS	ID		12/29/2025		1,189		(17)			(17)		1,172	1,172			
100268659	REXBURG	ID		12/29/2025		755		(11)			(11)		744	744			
100268660	PITTSBURGH	PA		12/29/2025		2,305		(55)			(55)		2,250	2,250			
100268661	MEMPHIS	TN		12/29/2025		824		(9)			(9)		815	815			
100268662	CYPRESS	TX		12/29/2025		859		(6)			(6)		853	853			
100268663	SUN LAKES	AZ		12/29/2025		938		(20)			(20)		918	918			
100268664	WOODBRIDGE	VA		12/29/2025		981		(13)			(13)		968	968			
100268665	MOORE	OK		12/29/2025		438		(5)			(5)		433	433			
100268667	ZIONSVILLE	IN		12/29/2025		740		4			4		744	744			
100268668	ST GEORGE	UT		12/29/2025		1,430		(10)			(10)		1,420	1,420			
100268669	MOUNT JULIET	TN		12/29/2025		1,159		(9)			(9)		1,150	1,150			
100268670	REMINDERVILLE	OH		12/29/2025		731		(4)			(4)		727	727			
100268671	FORNEY	TX		12/29/2025		510		(7)			(7)		503	503			
100268672	CULLOWHEE	NC		12/29/2025		1,162		(20)			(20)		1,142	1,142			
100268673	PHOENIX	AZ		12/29/2025		3,823		13			13		3,836	3,836			
100268674	LEXINGTON	KY		12/29/2025		742		(14)			(14)		728	728			
100268675	RIDGECREST	CA		12/29/2025		756		(22)			(22)		734	734			
100268676	AURORA	CO		12/29/2025		995		(3)			(3)		992	992			
100268677	MATTHEWS	NC		12/29/2025		892		(20)			(20)		872	872			
100268678	LAKEWOOD RANCH	FL		12/29/2025		2,354		(3)			(3)		2,351	2,351			
100268679	SAINT LOUIS	MO		12/29/2025		742		(27)			(27)		715	715			
100268680	CLEAR LAKE	IA		12/29/2025		1,115		(12)			(12)		1,103	1,103			
100268681	MIDWAY	UT		12/29/2025		863		(22)			(22)		841	841			
100268682	CAPE CORAL	FL		12/29/2025		205,229		(4,371)			(4,371)		200,858	200,858			
100268683	MESA	AZ		12/29/2025		1,258		(29)			(29)		1,229	1,229			
100268684	MARSING	ID		12/29/2025		801		(8)			(8)		793	793			
100268685	BRIGHAM CITY	UT		12/29/2025		757		(10)			(10)		747	747			
100268686	GRAPEVIEW	WA		12/29/2025		1,821		(19)			(19)		1,802	1,802			
100268687	BRIGHAM CITY	UT		12/29/2025		761		(10)			(10)		751	751			
100268688	MONTICELLO	IN		12/29/2025		2,410		(50)			(50)		2,360	2,360			
100268689	SAN JOSE	CA		12/29/2025		2,155		(51)			(51)		2,104	2,104			
100268690	SHINGLETOWN	CA		12/29/2025		1,399		(12)			(12)		1,387	1,387			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268691	IOWA CITY	IA		12/29/2025		736		(8)			(8)		728	728			
100268692	MINNEAPOLIS	MN		12/29/2025		1,160		(10)			(10)		1,150	1,150			
100268693	APPLETON	WI		12/29/2025		707		(18)			(18)		689	689			
100268694	SACRAMENTO	CA		12/29/2025		933		(20)			(20)		913	913			
100268695	SHARPS CHAPEL	TN		12/29/2025		1,208		(20)			(20)		1,188	1,188			
100268696	CONROE	TX		12/29/2025		1,186		(20)			(20)		1,166	1,166			
100268697	BOISE	ID		12/29/2025		2,124		(44)			(44)		2,080	2,080			
100268698	NAPA	CA		12/29/2025		2,085		(44)			(44)		2,041	2,041			
100268699	CHARLESTOWN	RI		12/29/2025		1,926		(21)			(21)		1,905	1,905			
100268700	PORT HUENEME	CA		12/29/2025		931		(22)			(22)		909	909			
100268701	QUEEN CREEK	AZ		12/29/2025		999		(24)			(24)		975	975			
100268702	EULESS	TX		12/29/2025		892		(18)			(18)		874	874			
100268703	CHAMPION	PA		12/29/2025		2,789		(86)			(86)		2,703	2,703			
100268704	WARWICK	RI		12/29/2025		967		(16)			(16)		951	951			
100268705	GARDEN CITY	UT		12/29/2025		1,193		(30)			(30)		1,163	1,163			
100268706	OCEAN CITY	MD		12/29/2025		779		(20)			(20)		759	759			
100268708	LANDENBERG	PA		12/29/2025		3,345		(178)			(178)		3,167	3,167			
100268709	ATHENS	GA		12/29/2025		1,160		(25)			(25)		1,135	1,135			
100268710	BAKERSFIELD	CA		12/29/2025		526		(21)			(21)		505	505			
100268711	SAINT CLOUD	FL		12/29/2025		1,115		(33)			(33)		1,082	1,082			
100268712	FLORENCE	AZ		12/29/2025		1,329		(25)			(25)		1,304	1,304			
100268713	BELLAIRE	MI		12/29/2025		845		(19)			(19)		826	826			
100268714	SAN DIEGO	CA		12/29/2025		909		(21)			(21)		888	888			
100268715	KITTY HAWK	NC		12/29/2025		1,073		(25)			(25)		1,048	1,048			
100268716	HAMILTON	NJ		12/29/2025		949		(26)			(26)		923	923			
100268718	PARLIN	NJ		12/29/2025		900		(16)			(16)		884	884			
100268719	JUSTIN	TX		12/29/2025		21,366		(492)			(492)		20,874	20,874			
100268720	PRINCETON	TX		12/29/2025		770		(17)			(17)		753	753			
100268721	BELLINGHAM	WA		12/29/2025		11,212		(130)			(130)		11,082	11,082			
100268722	SHAFTER	CA		12/29/2025		1,073		(25)			(25)		1,048	1,048			
100268724	WEST HILLS	CA		12/29/2025		3,383		(20)			(20)		3,363	3,363			
100268725	PIGEON FORGE	TN		12/29/2025		2,020		(23)			(23)		1,997	1,997			
100268726	HAYWARD	CA		12/29/2025		2,309		(20)			(20)		2,289	2,289			
100268727	DAYTONA BEACH	FL		12/29/2025		1,295		(5)			(5)		1,290	1,290			
100268729	SAINT LOUIS	MO		12/29/2025		840		(23)			(23)		817	817			
100268730	CHARLOTTE	NC		12/29/2025		2,313		(25)			(25)		2,288	2,288			
100268731	LAS CRUCES	NM		12/29/2025		664		28			28		692	692			
100268732	ASHLAND	VA		12/29/2025		723		(17)			(17)		706	706			
100268733	HOUSTON	TX		12/29/2025		713		(13)			(13)		700	700			
100268734	SAN ANTONIO	TX		12/29/2025		564		(10)			(10)		554	554			
100268735	WENATCHEE	WA		12/29/2025		965		(16)			(16)		949	949			
100268736	FRONT ROYAL	VA		12/29/2025		1,426		(33)			(33)		1,393	1,393			
100268737	MECHANICSVILLE	VA		12/29/2025		1,573		(15)			(15)		1,558	1,558			
100268738	TEMPE	AZ		12/29/2025		755		(20)			(20)		735	735			
100268739	CHARLOTTE	NC		12/29/2025		649		(18)			(18)		631	631			
100268740	PRESCOTT	AZ		12/29/2025		831		(34)			(34)		797	797			
100268741	LAS VEGAS	NV		12/29/2025		1,692		(49)			(49)		1,643	1,643			
100268742	SPRING HILL	TN		12/29/2025		1,800		(14)			(14)		1,786	1,786			
100268743	LAS CRUCES	NM		12/29/2025		668		(20)			(20)		648	648			
100268744	CONVERSE	TX		12/29/2025		3,866		43			43		3,909	3,909			
100268745	OLYMPIA	WA		12/29/2025		838		(10)			(10)		828	828			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268746	MONROE	NC		12/29/2025		859		12			12		871	871			
100268747	APOPKA	FL		12/29/2025		882		12			12		894	894			
100268748	WILLMAR	MN		12/29/2025		1,399		(26)			(26)		1,373	1,373			
100268749	ROTONDA WEST	FL		12/29/2025		1,008		(23)			(23)		985	985			
100268750	MUSKEGON	MI		12/29/2025		2,340		(28)			(28)		2,312	2,312			
100268751	BURLINGTON	NC		12/29/2025		77,022		(552)			(552)		76,470	76,470			
100268752	BIXBY	OK		12/29/2025		775		(14)			(14)		761	761			
100268753	LOUISA	VA		12/29/2025		1,677		(46)			(46)		1,631	1,631			
100268754	WAYNESVILLE	NC		12/29/2025		1,212		(40)			(40)		1,172	1,172			
100268756	LYNN	MA		12/29/2025		1,466		(36)			(36)		1,430	1,430			
100268757	SCOTTSDALE	AZ		12/29/2025		1,776		(54)			(54)		1,722	1,722			
100268758	FRISCO	TX		12/29/2025		913		9			9		922	922			
100268759	CHARLOTTE	NC		12/29/2025		926		15			15		941	941			
100268760	NORTH CHARLESTON	SC		12/29/2025		874		(23)			(23)		851	851			
100268761	MONROE	NC		12/29/2025		1,267		(11)			(11)		1,256	1,256			
100268762	STAFFORD	VA		12/29/2025		969		(32)			(32)		937	937			
100268763	BETHLEHEM	PA		12/29/2025		821		(13)			(13)		808	808			
100268764	SACRAMENTO	CA		12/29/2025		1,269		1			1		1,270	1,270			
100268765	BUCKEYE	AZ		12/29/2025		1,232		(31)			(31)		1,201	1,201			
100268766	SMYRNA	DE		12/29/2025		1,070		(16)			(16)		1,054	1,054			
100268767	SAINT GEORGE	UT		12/29/2025		1,059		(37)			(37)		1,022	1,022			
100268768	MAMMOTH LAKES	CA		12/29/2025		812		(22)			(22)		790	790			
100268769	DAVENPORT	FL		12/29/2025		1,004		(23)			(23)		981	981			
100268770	BELLA VISTA	AR		12/29/2025		610		(26)			(26)		584	584			
100268771	SALT LAKE CITY	UT		12/29/2025		724		(19)			(19)		705	705			
100268772	OAKLAND PARK	FL		12/29/2025		1,950		(34)			(34)		1,916	1,916			
100268773	CHARLESTON	SC		12/29/2025		736		(22)			(22)		714	714			
100268774	MINNEOLA	FL		12/29/2025		2,040		(92)			(92)		1,948	1,948			
100268775	MESA	AZ		12/29/2025		842		(29)			(29)		813	813			
100268776	GARDEN VALLEY	ID		12/29/2025		721		(20)			(20)		701	701			
100268777	SANTEE	CA		12/29/2025		1,712		(51)			(51)		1,661	1,661			
100268778	NAPLES	FL		12/29/2025		1,277		(22)			(22)		1,255	1,255			
100268779	BUFFALO GROVE	IL		12/29/2025		778		(27)			(27)		751	751			
100268780	SAINT AUGUSTINE	FL		12/29/2025		1,362		(36)			(36)		1,326	1,326			
100268781	APEX	NC		12/29/2025		855		(24)			(24)		831	831			
100268782	BAR HARBOR	ME		12/29/2025		1,431		(24)			(24)		1,407	1,407			
100268784	SEWELL	NJ		12/29/2025		3,429		(108)			(108)		3,321	3,321			
100268785	APOPKA	FL		12/29/2025		1,184		(30)			(30)		1,154	1,154			
100268786	AUDUBON	MN		12/29/2025		1,264		(33)			(33)		1,231	1,231			
100268788	MORGANTON	GA		12/29/2025		1,325		(20)			(20)		1,305	1,305			
100268789	BELFAIR	WA		12/29/2025		860		(26)			(26)		834	834			
100268790	AIKEN	SC		12/29/2025		675		(23)			(23)		652	652			
100268791	PORTSMOUTH	RI		12/29/2025		826		(24)			(24)		802	802			
100268792	SAN ANTONIO	TX		12/29/2025		16,062		(320)			(320)		15,742	15,742			
100268793	ACWORTH	GA		12/29/2025		782		(22)			(22)		760	760			
100268794	CHESTERFIELD	MO		12/29/2025		838		(14)			(14)		824	824			
100268795	VENICE	FL		12/29/2025		1,037		31			31		1,068	1,068			
100268796	MOAB	UT		12/29/2025		1,136		10			10		1,146	1,146			
100268797	PRESCOTT	AZ		12/29/2025		1,047		18			18		1,065	1,065			
100268798	ELK GROVE	CA		12/29/2025		12,455		104			104		12,559	12,559			
100268799	ALTUS	OK		12/29/2025		476		10			10		486	486			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268800	FRISCO	TX		12/29/2025		931		6			6		937	937			
100268801	FORT MYERS	FL		12/29/2025		568		(4)			(4)		564	564			
100268802	DALLAS	TX		12/29/2025		1,049		(15)			(15)		1,034	1,034			
100268803	SAINT CHARLES	MO		12/29/2025		470		(3)			(3)		467	467			
100268804	CHATTANOOGA	TN		12/29/2025		855		7			7		862	862			
100268805	RENO	NV		12/29/2025		3,265		(45)			(45)		3,220	3,220			
100268806	CHATTANOOGA	TN		12/29/2025		446		(1)			(1)		445	445			
100268807	FAYETTEVILLE	AR		12/29/2025		796		(17)			(17)		779	779			
100268808	ANDERSONVILLE	TN		12/29/2025		1,300		(9)			(9)		1,291	1,291			
100268809	POMPANO BEACH	FL		12/29/2025		1,266		(24)			(24)		1,242	1,242			
100268810	WATERVILLE VALLEY	NH		12/29/2025		1,355		(13)			(13)		1,342	1,342			
100268811	PINEHURST	NC		12/29/2025		1,290		(6)			(6)		1,284	1,284			
100268812	JACKSON	MO		12/29/2025		1,022		(14)			(14)		1,008	1,008			
100268813	WOODLAND	CA		12/29/2025		1,301		(26)			(26)		1,275	1,275			
100268814	HILLSBOROUGH	NH		12/29/2025		1,293		(9)			(9)		1,284	1,284			
100268815	EDISON	NJ		12/29/2025		1,112		(17)			(17)		1,095	1,095			
100268816	SURPRISE	AZ		12/29/2025		1,927		(10)			(10)		1,917	1,917			
100268817	DOWAGIAC	MI		12/29/2025		1,119		(12)			(12)		1,107	1,107			
100268818	VENICE	FL		12/29/2025		520		9			9		529	529			
100268819	BROOKHAVEN	GA		12/29/2025		1,416		(25)			(25)		1,391	1,391			
100268820	PHILOMATH	OR		12/29/2025		683		(6)			(6)		677	677			
100268821	LOS ANGELES	CA		12/29/2025		2,459		(12)			(12)		2,447	2,447			
100268822	THOUSAND OAKS	CA		12/29/2025		2,009		7			7		2,016	2,016			
100268823	BLUE SPRINGS	MO		12/29/2025		832		(1)			(1)		831	831			
100268824	COVINGTON	GA		12/29/2025		436		3			3		439	439			
100268825	STUDIO CITY	CA		12/29/2025		2,473		(8)			(8)		2,465	2,465			
100268826	BIG PINE	CA		12/29/2025		974		(9)			(9)		965	965			
100268827	MURRIETA	CA		12/29/2025		1,332		(12)			(12)		1,320	1,320			
100268828	QUEENSBURY	NY		12/29/2025		1,955		24			24		1,979	1,979			
100268829	MURRIETA	CA		12/29/2025		1,574		(6)			(6)		1,568	1,568			
100268830	LAS VEGAS	NV		12/29/2025		840		(9)			(9)		831	831			
100268831	AURORA	CO		12/29/2025		3,757		(77)			(77)		3,680	3,680			
100268832	MELISSA	TX		12/29/2025		1,087		(19)			(19)		1,068	1,068			
100268833	FOUNTAIN HILLS	AZ		12/29/2025		2,959		(52)			(52)		2,907	2,907			
100268834	HOBOKEN	NJ		12/29/2025		1,197		(9)			(9)		1,188	1,188			
100268835	LOGAN	UT		12/29/2025		1,404		17			17		1,421	1,421			
100268836	ELK GROVE	CA		12/29/2025		1,293		(4)			(4)		1,289	1,289			
100268837	SACRAMENTO	CA		12/29/2025		1,218		(10)			(10)		1,208	1,208			
100268838	SPOKANE VALLEY	WA		12/29/2025		1,575		(24)			(24)		1,551	1,551			
100268839	SEATTLE	WA		12/29/2025		2,337		31			31		2,368	2,368			
100268840	CHANDLER	AZ		12/29/2025		953		(3)			(3)		950	950			
100268841	APEX	NC		12/29/2025		922		(6)			(6)		916	916			
100268842	GLEN ALLEN	VA		12/29/2025		6,147		(76)			(76)		6,071	6,071			
100268843	ROSEVILLE	CA		12/29/2025		919		(8)			(8)		911	911			
100268844	REDDING	CA		12/29/2025		965		(11)			(11)		954	954			
100268845	EGG HARBOR TOWNSHIP	NJ		12/29/2025		752		(5)			(5)		747	747			
100268846	VISALIA	CA		12/29/2025		837		(6)			(6)		831	831			
100268847	WEST ORANGE	NJ		12/29/2025		1,988		(15)			(15)		1,973	1,973			
100268848	FOSTER CITY	CA		12/29/2025		2,403		(37)			(37)		2,366	2,366			
100268849	AURORA	IL		12/29/2025		768		(15)			(15)		753	753			
100268850	FAIRHOPE	AL		12/29/2025		727		(10)			(10)		717	717			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268851	CHARLOTTE	NC		12/29/2025		684		(17)			(17)		667	667			
100268852	ROCKFORD	IL		12/29/2025		8,622		(244)			(244)		8,378	8,378			
100268853	TUSCALOOSA	AL		12/29/2025		736		(10)			(10)		726	726			
100268854	GLASSBORO	NJ		12/29/2025		821		(21)			(21)		800	800			
100268855	YORK	PA		12/29/2025		1,456		(5)			(5)		1,451	1,451			
100268856	FRESNO	CA		12/29/2025		813		(9)			(9)		804	804			
100268857	SAYREVILLE	NJ		12/29/2025		799		(28)			(28)		771	771			
100268858	MESA	AZ		12/29/2025		922		(19)			(19)		903	903			
100268859	TEMPE	AZ		12/29/2025		956		(20)			(20)		936	936			
100268860	PAYSON	AZ		12/29/2025		1,485		(21)			(21)		1,464	1,464			
100268863	VENTNOR CITY	NJ		12/29/2025		763		(10)			(10)		753	753			
100268864	HANFORD	CA		12/29/2025		8,254		(188)			(188)		8,066	8,066			
100268865	BELLINGHAM	MA		12/29/2025		1,277		(23)			(23)		1,254	1,254			
100268866	LAS VEGAS	NV		12/29/2025		776		(10)			(10)		766	766			
100268867	DUCK CREEK VILLAGE	UT		12/29/2025		1,525		(34)			(34)		1,491	1,491			
100268868	STANWOOD	WA		12/29/2025		2,812		(41)			(41)		2,771	2,771			
100268869	BENTONVILLE	AR		12/29/2025		1,200		(23)			(23)		1,177	1,177			
100268870	FAIRFAX	VA		12/29/2025		1,311		(29)			(29)		1,282	1,282			
100268872	SAN LORENZO	CA		12/29/2025		1,732		(28)			(28)		1,704	1,704			
100268873	PALM DESERT	CA		12/29/2025		1,071		(32)			(32)		1,039	1,039			
100268874	CLERMONT	FL		12/29/2025		1,276		(34)			(34)		1,242	1,242			
100268875	LAWRENCE	KS		12/29/2025		793		(25)			(25)		768	768			
100268876	CHINCOTEAGUE ISLAND	VA		12/29/2025		807		(29)			(29)		778	778			
100268877	IRVING	TX		12/29/2025		939		(20)			(20)		919	919			
100268879	INDIAN TRAIL	NC		12/29/2025		1,110		(5)			(5)		1,105	1,105			
100268880	STERLING	VA		12/29/2025		2,755		(72)			(72)		2,683	2,683			
100268881	DACULA	GA		12/29/2025		984		(26)			(26)		958	958			
100268882	BETHANY BEACH	DE		12/29/2025		1,247		(20)			(20)		1,227	1,227			
100268883	BENTONVILLE	AR		12/29/2025		843		(4)			(4)		839	839			
100268884	KATY	TX		12/29/2025		828		(7)			(7)		821	821			
100268886	MILLVILLE	DE		12/29/2025		919		(38)			(38)		881	881			
100268887	ORO VALLEY	AZ		12/29/2025		849		(3)			(3)		846	846			
100268888	CHESTERFIELD	VA		12/29/2025		1,162		(44)			(44)		1,118	1,118			
100268889	GARDEN GROVE	CA		12/29/2025		1,188		(22)			(22)		1,166	1,166			
100268890	INTERLOCHEN	MI		12/29/2025		843		(24)			(24)		819	819			
100268891	CAMBRIA	CA		12/29/2025		1,318		(6)			(6)		1,312	1,312			
100268892	MIDWAY	GA		12/29/2025		791		(18)			(18)		773	773			
100268893	PANAMA CITY BEACH	FL		12/29/2025		1,004		(25)			(25)		979	979			
100268894	BOULDER	CO		12/29/2025		1,825		26			26		1,851	1,851			
100268895	ELK GROVE	CA		12/29/2025		1,200		(17)			(17)		1,183	1,183			
100268896	FORNEY	TX		12/29/2025		2,123		(31)			(31)		2,092	2,092			
100268897	SELBYVILLE	DE		12/29/2025		3,149		(2)			(2)		3,147	3,147			
100268898	FRISCO	TX		12/29/2025		1,610		(9)			(9)		1,601	1,601			
100268899	PHILADELPHIA	PA		12/29/2025		873		(7)			(7)		866	866			
100268900	TEMECULA	CA		12/29/2025		1,381		(10)			(10)		1,371	1,371			
100268901	SAVANNAH	GA		12/29/2025		1,366		(37)			(37)		1,329	1,329			
100268902	PORT ST LUCIE	FL		12/29/2025		505		(11)			(11)		494	494			
100268903	MANCHESTER	NH		12/29/2025		12,303		(284)			(284)		12,019	12,019			
100268904	LONG BEACH	CA		12/29/2025		1,412		(11)			(11)		1,401	1,401			
100268905	LEBANON JUNCTION	KY		12/29/2025		1,292		(20)			(20)		1,272	1,272			
100268906	LAKE ELSINORE	CA		12/29/2025		3,196		(17)			(17)		3,179	3,179			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268907	CHATTANOOGA	TN		12/29/2025		729		(1)			(1)		728	728			
100268908	TYGH VALLEY	OR		12/29/2025		865		(10)			(10)		855	855			
100268909	JERSEY CITY	NJ		12/29/2025		1,370		(23)			(23)		1,347	1,347			
100268910	SHERRILLS FORD	NC		12/29/2025		772		(6)			(6)		766	766			
100268911	HARRISBURG	PA		12/29/2025		904		(32)			(32)		872	872			
100268912	CELINA	TX		12/29/2025		1,168		(4)			(4)		1,164	1,164			
100268913	LITTLE ELM	TX		12/29/2025		798		(12)			(12)		786	786			
100268914	WAKE FOREST	NC		12/29/2025		868		(19)			(19)		849	849			
100268915	OSCEOLA	MO		12/29/2025		792		(17)			(17)		775	775			
100268916	DORCHESTER	MA		12/29/2025		2,513		(50)			(50)		2,463	2,463			
100268917	GRAND PRAIRIE	TX		12/29/2025		777		(10)			(10)		767	767			
100268918	FRESNO	CA		12/29/2025		1,269		25			25		1,294	1,294			
100268919	CONCORD	CA		12/29/2025		805		(17)			(17)		788	788			
100268920	NOBLESVILLE	IN		12/29/2025		4,049		(155)			(155)		3,894	3,894			
100268921	FISHERS	IN		12/29/2025		914		(10)			(10)		904	904			
100268922	HIALEAH	FL		12/29/2025		1,233		(28)			(28)		1,205	1,205			
100268923	COTTONWOOD HEIGHTS	UT		12/29/2025		2,297		(11)			(11)		2,286	2,286			
100268924	GLACIER	WA		12/29/2025		902		(11)			(11)		891	891			
100268925	BRADENTON	FL		12/29/2025		1,191		(8)			(8)		1,183	1,183			
100268926	SAN FRANCISCO	CA		12/29/2025		2,503		(40)			(40)		2,463	2,463			
100268927	COLUMBUS	OH		12/29/2025		1,036		(21)			(21)		1,015	1,015			
100268928	LARGO	FL		12/29/2025		1,187		(14)			(14)		1,173	1,173			
100268929	KANEOHE	HI		12/29/2025		2,435		(11)			(11)		2,424	2,424			
100268930	DUCK CREEK VILLAGE	UT		12/29/2025		1,391		(23)			(23)		1,368	1,368			
100268931	MCKINNEY	TX		12/29/2025		768		(8)			(8)		760	760			
100268932	BURBANK	CA		12/29/2025		3,018		(71)			(71)		2,947	2,947			
100268933	WAUKESHA	WI		12/29/2025		46,913		(1,035)			(1,035)		45,878	45,878			
100268934	SPRING	TX		12/29/2025		2,381		(30)			(30)		2,351	2,351			
100268935	MCKINNEY	TX		12/29/2025		31,273		(452)			(452)		30,821	30,821			
100268936	ANCHORAGE	AK		12/29/2025		2,356		(47)			(47)		2,309	2,309			
100268937	NOBLESVILLE	IN		12/29/2025		619		(22)			(22)		597	597			
100268938	JACKSON	NJ		12/29/2025		1,552		(25)			(25)		1,527	1,527			
100268939	PINEHURST	NC		12/29/2025		726		(15)			(15)		711	711			
100268940	SCOTTSDALE	AZ		12/29/2025		3,434		(78)			(78)		3,356	3,356			
100268941	WASHINGTON	UT		12/29/2025		1,352		(18)			(18)		1,334	1,334			
100268942	GARDEN GROVE	CA		12/29/2025		2,988		(60)			(60)		2,928	2,928			
100268943	APPLE RIVER	IL		12/29/2025		1,036		(31)			(31)		1,005	1,005			
100268945	LITTLETON	CO		12/29/2025		1,168		(21)			(21)		1,147	1,147			
100268946	SALT LAKE CITY	UT		12/29/2025		827		(20)			(20)		807	807			
100268947	AUSTIN	TX		12/29/2025		1,154		(17)			(17)		1,137	1,137			
100268948	JASPER	GA		12/29/2025		1,249		(34)			(34)		1,215	1,215			
100268949	PIGEON FORGE	TN		12/29/2025		1,246		(13)			(13)		1,233	1,233			
100268950	WHITESTOWN	IN		12/29/2025		736		(16)			(16)		720	720			
100268951	GREENVILLE	SC		12/29/2025		787		(25)			(25)		762	762			
100268953	HACIENDA HEIGHTS	CA		12/29/2025		1,715		(34)			(34)		1,681	1,681			
100268954	MONTROSE	CA		12/29/2025		2,387		(38)			(38)		2,349	2,349			
100268955	DEER RIVER	MN		12/29/2025		1,725		(56)			(56)		1,669	1,669			
100268956	STEPHENS CITY	VA		12/29/2025		892		(26)			(26)		866	866			
100268957	AUSTELL	GA		12/29/2025		957		(25)			(25)		932	932			
100268958	COROLLA	NC		12/29/2025		1,555		(20)			(20)		1,535	1,535			
100268959	LAKEVILLE	MN		12/29/2025		4,952		(111)			(111)		4,841	4,841			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100268960	ORANGE BEACH	AL		12/29/2025		7,057		(163)			(163)		6,894	6,894			
100268961	SPARTANBURG	SC		12/29/2025		781		(19)			(19)		762	762			
100268962	ZIONVILLE	NC		12/29/2025		1,793		1			1		1,794	1,794			
100268964	FRANKFORT	KY		12/29/2025		1,135		(16)			(16)		1,119	1,119			
100268965	ST GEORGE	UT		12/29/2025		774		(26)			(26)		748	748			
100268966	FAIRHOPE	AL		12/29/2025		1,497		(36)			(36)		1,461	1,461			
100268967	PRINCETON	TX		12/29/2025		776		(20)			(20)		756	756			
100268968	ROYAL OAK	MI		12/29/2025		704		(23)			(23)		681	681			
100268969	NAPLES	FL		12/29/2025		1,236		(54)			(54)		1,182	1,182			
100268970	KISSIMMEE	FL		12/29/2025		955		(28)			(28)		927	927			
100268971	SURFSIDE BEACH	SC		12/29/2025		897		(30)			(30)		867	867			
100268972	JOHNS ISLAND	SC		12/29/2025		4,731		(144)			(144)		4,587	4,587			
100268973	AVON	IN		12/29/2025		1,394		(6)			(6)		1,388	1,388			
100268974	MYRTLE BEACH	SC		12/29/2025		1,201		2			2		1,203	1,203			
100268976	SUN CITY	AZ		12/29/2025		795							795	795			
100268977	LAWRENCEVILLE	GA		12/29/2025		1,040		(6)			(6)		1,034	1,034			
100268978	OCEAN ISLE BEACH	NC		12/29/2025		1,981		1			1		1,982	1,982			
100268979	FUQUAY VARINA	NC		12/29/2025		744		(16)			(16)		728	728			
100268980	TWIN FALLS	ID		12/29/2025		710		(18)			(18)		692	692			
100268981	ELIZABETHTOWN	KY		12/29/2025		2,694		(77)			(77)		2,617	2,617			
100268982	EAST DUNDEE	IL		12/29/2025		890		(29)			(29)		861	861			
100268983	JACKSONVILLE	FL		12/29/2025		830		(35)			(35)		795	795			
100268984	ST. GEORGE	UT		12/29/2025		2,098		(31)			(31)		2,067	2,067			
100268985	REVERE	MA		12/29/2025		1,665		(32)			(32)		1,633	1,633			
100268987	SEVIERVILLE	TN		12/29/2025		771		(27)			(27)		744	744			
100268988	SUMMERVILLE	SC		12/29/2025		924		(42)			(42)		882	882			
100268989	MATTHEWS	NC		12/29/2025		1,900		(72)			(72)		1,828	1,828			
100268990	ESTES PARK	CO		12/29/2025		866		(12)			(12)		854	854			
100268991	HIGHLAND	CA		12/29/2025		1,770		(37)			(37)		1,733	1,733			
100268992	LITTLE ROCK	AR		12/29/2025		596		(22)			(22)		574	574			
100268994	BURLESON	TX		12/29/2025		576		(27)			(27)		549	549			
100268995	VAIL	CO		12/29/2025		1,599		(27)			(27)		1,572	1,572			
100268996	OSWEGO	IL		12/29/2025		751		(16)			(16)		735	735			
100268997	NAPERVILLE	IL		12/29/2025		651		(16)			(16)		635	635			
100268998	HUNTSVILLE	UT		12/29/2025		2,003		(55)			(55)		1,948	1,948			
100268999	CONCORD	MI		12/29/2025		636		(21)			(21)		615	615			
100269000	CARSON CITY	NV		12/29/2025		719		(23)			(23)		696	696			
100269001	MAPLE GROVE	MN		12/29/2025		2,526		(70)			(70)		2,456	2,456			
100269002	HEDGESVILLE	WV		12/29/2025		612		(25)			(25)		587	587			
100269003	GENEVA	IL		12/29/2025		832		(31)			(31)		801	801			
100269005	NEW TAZEWELL	TN		12/29/2025		1,820		(23)			(23)		1,797	1,797			
100269006	EAST FALMOUTH	MA		12/29/2025		1,792		(14)			(14)		1,778	1,778			
100269007	LEON VALLEY	TX		12/29/2025		1,028		(29)			(29)		999	999			
100269008	METAIRIE	LA		12/29/2025		529		(30)			(30)		499	499			
100269009	EDMOND	OK		12/29/2025		443		(17)			(17)		426	426			
100269010	CHESTERFIELD	VA		12/29/2025		621		(21)			(21)		600	600			
100269011	ORANGE BEACH	AL		12/29/2025		930		(14)			(14)		916	916			
100269012	MAULDIN	SC		12/29/2025		553		(19)			(19)		534	534			
100269013	CHICAGO	IL		12/29/2025		850		(37)			(37)		813	813			
100269014	BEAVER	PA		12/29/2025		894		(20)			(20)		874	874			
100269015	RUTHERFORDTON	NC		12/29/2025		480		(23)			(23)		457	457			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269016	GONZALES	LA		12/29/2025		774		(16)			(16)		758	758			
100269017	VISALIA	CA		12/29/2025		678		(16)			(16)		662	662			
100269018	SAN FRANCISCO	CA		12/29/2025		3,219		(14)			(14)		3,205	3,205			
100269019	SACRAMENTO	CA		12/30/2025		1,577		(80)			(80)		1,497	1,497			
100269020	NASHVILLE	TN		12/30/2025		993		(45)			(45)		948	948			
100269022	SAN PABLO	CA		12/30/2025		1,371		(52)			(52)		1,319	1,319			
100269023	HUMBLE	TX		12/30/2025		186		(9)			(9)		177	177			
100269025	GREENSBORO	NC		12/30/2025		573		(26)			(26)		547	547			
100269027	KEARNY	NJ		12/30/2025		309		(9)			(9)		300	300			
100269029	OXFORD	MA		12/30/2025		1,928		(88)			(88)		1,840	1,840			
100269031	EBONY	VA		12/30/2025		756		(35)			(35)		721	721			
100269033	ELDORADO	IL		12/30/2025		76		(3)			(3)		73	73			
100269034	TUKWILA	WA		12/30/2025		899		(33)			(33)		866	866			
100269035	JERSEYVILLE	IL		12/30/2025		994		(27)			(27)		967	967			
100269036	NORTH VERNON	IN		12/30/2025		326		(15)			(15)		311	311			
100269039	RAHWAY	NJ		12/30/2025		516		(24)			(24)		492	492			
100269040	LEESBURG	GA		12/30/2025		303		(12)			(12)		291	291			
100269043	PRAIRIEVILLE	LA		12/30/2025		123		(6)			(6)		117	117			
100269044	GILBERT	AZ		12/30/2025		766		(16)			(16)		750	750			
100269046	HARRISBURG	NC		12/30/2025		395		(18)			(18)		377	377			
100269048	TROY	IL		12/30/2025		199		(14)			(14)		185	185			
100269049	LAKE FREDERICK	VA		12/30/2025		5,845		(267)			(267)		5,578	5,578			
100269050	BATON ROUGE	LA		12/30/2025		215		(10)			(10)		205	205			
100269051	ACWORTH	GA		12/30/2025		125		(4)			(4)		121	121			
100269052	BONSALL	CA		12/30/2025		939		(10)			(10)		929	929			
100269054	GLEN SAINT MARY	FL		12/30/2025		834		(17)			(17)		817	817			
100269055	DAVIE	FL		12/30/2025		240		(11)			(11)		229	229			
100269056	COLBERT	GA		12/30/2025		606		(8)			(8)		598	598			
100269057	CHARLOTTE	NC		12/30/2025		148		(5)			(5)		143	143			
100269058	SEATTLE	WA		12/30/2025		3,331		(67)			(67)		3,264	3,264			
100269059	TACOMA	WA		12/30/2025		265		(10)			(10)		255	255			
100269062	COLUMBUS	OH		12/30/2025		245		(9)			(9)		236	236			
100269064	LA HABRA	CA		12/30/2025		360		(14)			(14)		346	346			
100269065	AMARILLO	TX		12/30/2025		1,177		(54)			(54)		1,123	1,123			
100269066	PARKER	CO		12/30/2025		509		(23)			(23)		486	486			
100269068	HOUSTON	TX		12/30/2025		227		(10)			(10)		217	217			
100269071	RALEIGH	NC		12/30/2025		1,023		(21)			(21)		1,002	1,002			
100269072	DICKINSON	TX		12/30/2025		274		(11)			(11)		263	263			
100269074	WASHINGTON	DC		12/30/2025		646		(13)			(13)		633	633			
100269075	SUNNYSIDE	WA		12/30/2025		774		(16)			(16)		758	758			
100269077	GLEN HAVEN	CO		12/30/2025		1,053		(21)			(21)		1,032	1,032			
100269078	ROWLETT	TX		12/30/2025		176		(7)			(7)		169	169			
100269079	GLENDORA	CA		12/30/2025		243		(5)			(5)		238	238			
100269080	WESTERVILLE	OH		12/30/2025		445		(9)			(9)		436	436			
100269081	SAINT CLOUD	FL		12/30/2025		184		(8)			(8)		176	176			
100269084	WILLOW PARK	TX		12/30/2025		540		(6)			(6)		534	534			
100269085	ROCHESTER	NH		12/30/2025		169		(2)			(2)		167	167			
100269088	GARDEN GROVE	CA		12/30/2025		1,978		(72)			(72)		1,906	1,906			
100269089	PALMDALE	CA		12/30/2025		890		(18)			(18)		872	872			
100269090	TRACY	CA		12/30/2025		259		(5)			(5)		254	254			
100269092	IRVINE	CA		12/30/2025		3,147		(122)			(122)		3,025	3,025			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269093	PORTLAND	TX		12/30/2025		535		(25)			(25)		510	510			
100269094	STUDIO CITY	CA		12/30/2025		1,247		(25)			(25)		1,222	1,222			
100269095	CONYERS	GA		12/30/2025		355		(13)			(13)		342	342			
100269097	MARICOPA	AZ		12/30/2025		276		(6)			(6)		270	270			
100269098	DENVER	CO		12/30/2025		181		(8)			(8)		173	173			
100269099	LANCASTER	SC		12/30/2025		158		(7)			(7)		151	151			
100269100	SEFFNER	FL		12/30/2025		2,068		(40)			(40)		2,028	2,028			
100269101	PICKENS	SC		12/30/2025		438		(20)			(20)		418	418			
100269102	CORONADO	CA		12/30/2025		2,619		(3)			(3)		2,616	2,616			
100269103	MISSION	TX		12/30/2025		762		(30)			(30)		732	732			
100269104	TIGARD	OR		12/30/2025		621		(11)			(11)		610	610			
100269105	ROSELLE PARK	NJ		12/30/2025		412		(19)			(19)		393	393			
100269106	KEARNY	NJ		12/30/2025		347		(7)			(7)		340	340			
100269110	GLOUCESTER	VA		12/30/2025		227		(10)			(10)		217	217			
100269113	COLUMBIA	TN		12/30/2025		1,241		(48)			(48)		1,193	1,193			
100269115	LONG BEACH	WA		12/30/2025		256		(5)			(5)		251	251			
100269116	FRIDLEY	MN		12/30/2025		201		(9)			(9)		192	192			
100269117	BERWICK	PA		12/30/2025		177		(8)			(8)		169	169			
100269119	BAYTOWN	TX		12/30/2025		222		(7)			(7)		215	215			
100269120	BUCKEYE	AZ		12/30/2025		191		(9)			(9)		182	182			
100269121	GREENBRIER	TN		12/30/2025		1,010		(21)			(21)		989	989			
100269122	CASTRO VALLEY	CA		12/30/2025		3,683		(143)			(143)		3,540	3,540			
100269123	COLORADO SPRINGS	CO		12/30/2025		663		(13)			(13)		650	650			
100269124	LOS LUNAS	NM		12/30/2025		829		(7)			(7)		822	822			
100269125	EL PASO	TX		12/30/2025		349		(13)			(13)		336	336			
100269127	BELVIDERE	TN		12/30/2025		326		(7)			(7)		319	319			
100269128	GREENSBORO	NC		12/30/2025		362		(17)			(17)		345	345			
100269130	WOONSOCKET	RI		12/30/2025		843		(23)			(23)		820	820			
100269132	DELAND	FL		12/30/2025		602		(12)			(12)		590	590			
100269136	PETALUMA	CA		12/30/2025		903		(18)			(18)		885	885			
100269137	ATLANTA	GA		12/30/2025		3,146		(114)			(114)		3,032	3,032			
100269138	PHILLIPSBURG	NJ		12/30/2025		310		(13)			(13)		297	297			
100269140	SACRAMENTO	CA		12/30/2025		205		(8)			(8)		197	197			
100269141	SAUK CENTRE	MN		12/30/2025		727		(28)			(28)		699	699			
100269146	RIO RICO	AZ		12/30/2025		565		(11)			(11)		554	554			
100269147	LAKE FOREST	CA		12/30/2025		436		(9)			(9)		427	427			
100269149	JEFFERSON	GA		12/30/2025		71		(1)			(1)		70	70			
100269154	CHANDLER	TX		12/30/2025		428		(12)			(12)		416	416			
100269156	FORNEY	TX		12/30/2025		328		(13)			(13)		315	315			
100269157	EL CAJON	CA		12/30/2025		347		(7)			(7)		340	340			
100269158	WISCONSIN RAPIDS	WI		12/30/2025		90		(2)			(2)		88	88			
100269159	ZEBULON	GA		12/30/2025		294		(6)			(6)		288	288			
100269160	BEE	NE		12/30/2025		89		(4)			(4)		85	85			
100269162	SANTA BARBARA	CA		12/30/2025		3,698		(75)			(75)		3,623	3,623			
100269165	WASHINGTON	DC		12/30/2025		970		(26)			(26)		944	944			
100269166	GRAY	ME		12/30/2025		473		(18)			(18)		455	455			
100269168	JEFFERSON	OR		12/30/2025		380		(8)			(8)		372	372			
100269170	CONCORD	NC		12/30/2025		1,233		(25)			(25)		1,208	1,208			
100269171	DEWEY HUMBOLDT	AZ		12/30/2025		206		(4)			(4)		202	202			
100269173	ASHEVILLE	NC		12/30/2025		555		(25)			(25)		530	530			
100269174	LODI	CA		12/30/2025		704		(14)			(14)		690	690			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269176	SEMINOLE	FL		12/30/2025		743		(29)			(29)		714	714			
100269177	ESSEX	MD		12/30/2025		208		(4)			(4)		204	204			
100269178	SHIP BOTTOM	NJ		12/30/2025		245		(10)			(10)		235	235			
100269179	LIBERTY HILL	TX		12/30/2025		202		(7)			(7)		195	195			
100269181	FAIR OAKS	CA		12/30/2025		323		(3)			(3)		320	320			
100269182	VIENNA	VA		12/30/2025		1,142		(52)			(52)		1,090	1,090			
100269185	SANDY	UT		12/30/2025		617		(13)			(13)		604	604			
100269186	HAGERSTOWN	MD		12/30/2025		191		(9)			(9)		182	182			
100269188	WESTLAND	MI		12/30/2025		136		(3)			(3)		133	133			
100269190	COLORADO SPRINGS	CO		12/30/2025		509		(19)			(19)		490	490			
100269191	GREENFIELD	WI		12/30/2025		428		(20)			(20)		408	408			
100269192	LAKE BALBOA	CA		12/30/2025		981		(20)			(20)		961	961			
100269195	ELK GROVE	CA		12/30/2025		393		(8)			(8)		385	385			
100269196	JAMESTOWN	CA		12/30/2025		312		(14)			(14)		298	298			
100269198	CHICO	CA		12/30/2025		604		(28)			(28)		576	576			
100269199	NEWARK	CA		12/30/2025		1,078		(22)			(22)		1,056	1,056			
100269200	DENVER	CO		12/30/2025		1,161		(40)			(40)		1,121	1,121			
100269203	FORT LEE	NJ		12/30/2025		701		(14)			(14)		687	687			
100269204	FORT MILL	SC		12/30/2025		467		(17)			(17)		450	450			
100269206	SAINT CHARLES	MO		12/30/2025		375		(8)			(8)		367	367			
100269207	WATERLOO	IN		12/30/2025		1,101		(40)			(40)		1,061	1,061			
100269208	WALESKA	GA		12/30/2025		635		(29)			(29)		606	606			
100269210	CROWLEY	LA		12/30/2025		103		(2)			(2)		101	101			
100269211	ARIZONA CITY	AZ		12/30/2025		150		(7)			(7)		143	143			
100269214	WEST ROXBURY	MA		12/30/2025		109		(2)			(2)		107	107			
100269215	SPRINGFIELD	OH		12/30/2025		143		(3)			(3)		140	140			
100269216	HEMET	CA		12/30/2025		615		(12)			(12)		603	603			
100269217	BREA	CA		12/30/2025		249		(5)			(5)		244	244			
100269218	OTTAWA HILLS	OH		12/30/2025		243		(5)			(5)		238	238			
100269220	NATHROP	CO		12/30/2025		989		(20)			(20)		969	969			
100269222	MENDHAM	NJ		12/30/2025		2,038		(74)			(74)		1,964	1,964			
100269226	INDIAN LAND	SC		12/30/2025		590		(12)			(12)		578	578			
100269227	NEEDVILLE	TX		12/30/2025		670		(26)			(26)		644	644			
100269229	DADE CITY	FL		12/30/2025		567		(11)			(11)		556	556			
100269230	SPRINGFIELD	OH		12/30/2025		296		(13)			(13)		283	283			
100269233	SOUTH JORDAN	UT		12/30/2025		1,926		(27)			(27)		1,899	1,899			
100269234	DAPHNE	AL		12/30/2025		355		(16)			(16)		339	339			
100269235	SAN ANTONIO	TX		12/30/2025		144		(4)			(4)		140	140			
100269239	KING CITY	CA		12/30/2025		289		(6)			(6)		283	283			
100269242	PHOENIX	AZ		12/30/2025		389		(8)			(8)		381	381			
100269243	TIGARD	OR		12/30/2025		317		(6)			(6)		311	311			
100269244	RENO	NV		12/30/2025		1,104		(22)			(22)		1,082	1,082			
100269245	TAMPA	FL		12/30/2025		561		(22)			(22)		539	539			
100269247	BOISE	ID		12/30/2025		1,162		(53)			(53)		1,109	1,109			
100269249	PLEASANT HILL	MO		12/30/2025		461		(9)			(9)		452	452			
100269251	BOILING SPRINGS	SC		12/30/2025		275		(11)			(11)		264	264			
100269252	HUNTINGTON BEACH	CA		12/30/2025		2,976		(57)			(57)		2,919	2,919			
100269257	NORTH BRANCH	MN		12/30/2025		147		(7)			(7)		140	140			
100269259	JACKSONVILLE	AL		12/30/2025		1,267		(25)			(25)		1,242	1,242			
100269261	HAYWARD	CA		12/30/2025		973		(20)			(20)		953	953			
100269262	MOUNT HOPE	AL		12/30/2025		264		(10)			(10)		254	254			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269263	PORT CLINTON	OH		12/30/2025		145		(7)			(7)		138	138			
100269264	MURFREESBORO	TN		12/30/2025		1,151		(23)			(23)		1,128	1,128			
100269265	RENO	NV		12/30/2025		546		(21)			(21)		525	525			
100269267	GOOSE CREEK	SC		12/30/2025		367		(7)			(7)		360	360			
100269268	MESA	AZ		12/30/2025		456		(9)			(9)		447	447			
100269269	FONTANA	CA		12/30/2025		318		(12)			(12)		306	306			
100269270	PORT CHARLOTTE	FL		12/30/2025		476		(17)			(17)		459	459			
100269272	KENTWOOD	MI		12/30/2025		1,146		(23)			(23)		1,123	1,123			
100269274	CONCORD	NC		12/30/2025		619		(13)			(13)		606	606			
100269277	KATY	TX		12/30/2025		96		(4)			(4)		92	92			
100269278	EAGAN	MN		12/30/2025		391		(16)			(16)		375	375			
100269279	ONTARIO	CA		12/30/2025		1,073		(22)			(22)		1,051	1,051			
100269281	SUMMERVILLE	SC		12/30/2025		946		(43)			(43)		903	903			
100269282	LA MIRADA	CA		12/30/2025		2,618		(39)			(39)		2,579	2,579			
100269286	KANSAS CITY	KS		12/30/2025		346		(7)			(7)		339	339			
100269287	ROGERS	AR		12/30/2025		242		(5)			(5)		237	237			
100269288	MIDLOTHIAN	TX		12/30/2025		231		(11)			(11)		220	220			
100269289	OGDEN	UT		12/30/2025		171		(7)			(7)		164	164			
100269290	ALEXANDRIA	KY		12/30/2025		195		(4)			(4)		191	191			
100269291	BENICIA	CA		12/30/2025		1,552		(31)			(31)		1,521	1,521			
100269292	BUENA PARK	CA		12/30/2025		941		(19)			(19)		922	922			
100269293	WENTZVILLE	MO		12/30/2025		238		(5)			(5)		233	233			
100269294	SALEM	VA		12/30/2025		249		(11)			(11)		238	238			
100269295	NORFOLK	VA		12/30/2025		347		(7)			(7)		340	340			
100269296	SINKING SPG	PA		12/30/2025		610		(12)			(12)		598	598			
100269297	VIRGINIA BEACH	VA		12/30/2025		153		(7)			(7)		146	146			
100269298	MONTEVALLO	AL		12/30/2025		1,321		(27)			(27)		1,294	1,294			
100269299	DANVILLE	IL		12/30/2025		150		(6)			(6)		144	144			
100269301	ROCHESTER HILLS	MI		12/30/2025		422		(19)			(19)		403	403			
100269302	FEDERAL WAY	WA		12/30/2025		3,246		(64)			(64)		3,182	3,182			
100269303	MADERA	CA		12/30/2025		227		(5)			(5)		222	222			
100269304	FERNANDINA BEACH	FL		12/30/2025		407		(15)			(15)		392	392			
100269305	WINDSOR	CO		12/30/2025		1,139		(23)			(23)		1,116	1,116			
100269306	AUBREY	TX		12/30/2025		490		(19)			(19)		471	471			
100269307	MADISON	WI		12/30/2025		822		(40)			(40)		782	782			
100269312	BRIGHTON	IL		12/30/2025		726		(2)			(2)		724	724			
100269313	ROSWELL	GA		12/30/2025		641		(13)			(13)		628	628			
100269314	ARVADA	CO		12/30/2025		366		(13)			(13)		353	353			
100269315	WINDSOR	MO		12/30/2025		243		(15)			(15)		228	228			
100269317	MESA	AZ		12/30/2025		922		(19)			(19)		903	903			
100269318	NEWNAN	GA		12/30/2025		9,531		(392)			(392)		9,139	9,139			
100269319	GLENDALE	AZ		12/30/2025		678		(14)			(14)		664	664			
100269323	MILLER	NE		12/30/2025		673		(10)			(10)		663	663			
100269324	LAKE STEVENS	WA		12/30/2025		239		(5)			(5)		234	234			
100269325	SEVERANCE	CO		12/30/2025		328		(7)			(7)		321	321			
100269326	AVON	CT		12/30/2025		171		(8)			(8)		163	163			
100269328	BETTENDORF	IA		12/30/2025		170		(4)			(4)		166	166			
100269330	APPLE VALLEY	MN		12/30/2025		434		(9)			(9)		425	425			
100269331	FRESNO	CA		12/30/2025		296		(14)			(14)		282	282			
100269332	SHERWOOD	AR		12/30/2025		134		(6)			(6)		128	128			
100269333	PHOENIX	AZ		12/30/2025		235		(5)			(5)		230	230			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269335	OAKLEY	CA		12/30/2025		136		(5)			(5)		131	131			
100269342	WYLIE	TX		12/30/2025		711		(15)			(15)		696	696			
100269343	BRENTWOOD	CA		12/30/2025		210		(4)			(4)		206	206			
100269344	CRETE	NE		12/30/2025		356		(7)			(7)		349	349			
100269345	DEARBORN	MO		12/30/2025		460		(9)			(9)		451	451			
100269348	MIDDLETOWN	DE		12/30/2025		519		(24)			(24)		495	495			
100269349	CREST HILL	IL		12/30/2025		672		(14)			(14)		658	658			
100269350	DOWNERS GROVE	IL		12/30/2025		168		(3)			(3)		165	165			
100269352	SAINT LOUIS	MO		12/30/2025		172		(4)			(4)		168	168			
100269353	ESCONDIDO	CA		12/30/2025		1,166		(24)			(24)		1,142	1,142			
100269354	KINGMAN	AZ		12/30/2025		283		(11)			(11)		272	272			
100269357	ROCK HILL	SC		12/30/2025		100		(2)			(2)		98	98			
100269358	OVERLAND PARK	KS		12/30/2025		214		(8)			(8)		206	206			
100269360	THOUSAND OAKS	CA		12/30/2025		1,259		(14)			(14)		1,245	1,245			
100269361	RANCHO CUCAMONGA	CA		12/30/2025		1,648		(75)			(75)		1,573	1,573			
100269364	RANCHO PALOS VERDES	CA		12/30/2025		1,489		(58)			(58)		1,431	1,431			
100269366	HIGHLANDS RANCH	CO		12/30/2025		1,047		(48)			(48)		999	999			
100269367	PALMDALE	CA		12/30/2025		1,807		(15)			(15)		1,792	1,792			
100269368	BAKERSFIELD	CA		12/30/2025		816		(17)			(17)		799	799			
100269370	EASTOVER	NC		12/30/2025		196		(9)			(9)		187	187			
100269371	ALPHARETTA	GA		12/30/2025		285		(12)			(12)		273	273			
100269373	WARREN	MA		12/30/2025		603		(12)			(12)		591	591			
100269374	MERRIMACK	NH		12/30/2025		858		(17)			(17)		841	841			
100269375	LAS VEGAS	NV		12/30/2025		410		(8)			(8)		402	402			
100269377	JACKSON	TN		12/30/2025		289		(11)			(11)		278	278			
100269379	FAYETTEVILLE	AR		12/30/2025		471		(17)			(17)		454	454			
100269383	RICEVILLE	TN		12/30/2025		1,093		(22)			(22)		1,071	1,071			
100269384	ROCKAWAY	NJ		12/30/2025		465		(18)			(18)		447	447			
100269387	LONG BEACH	CA		12/30/2025		781		(16)			(16)		765	765			
100269388	HALLANDALE BEACH	FL		12/30/2025		2,079		(42)			(42)		2,037	2,037			
100269389	RINGGOLD	GA		12/30/2025		155							155	155			
100269391	ARDMORE	PA		12/30/2025		1,011		(38)			(38)		973	973			
100269392	LITTLETON	CO		12/30/2025		114		(5)			(5)		109	109			
100269393	GRAND JUNCTION	CO		12/30/2025		223		(8)			(8)		215	215			
100269395	SHERIDAN	CA		12/30/2025		313		(6)			(6)		307	307			
100269396	RICHMOND	VA		12/30/2025		325		(7)			(7)		318	318			
100269397	ELK GROVE	CA		12/30/2025		392		(15)			(15)		377	377			
100269398	RANCHO CUCAMONGA	CA		12/30/2025		487		(5)			(5)		482	482			
100269403	CHINO HILLS	CA		12/30/2025		896		(18)			(18)		878	878			
100269404	ELDON	MO		12/30/2025		665		(40)			(40)		625	625			
100269405	MADISON	AL		12/30/2025		2,251		(46)			(46)		2,205	2,205			
100269406	DENHAM SPRINGS	LA		12/30/2025		661		(13)			(13)		648	648			
100269407	OCEAN CITY	MD		12/30/2025		3,298		(73)			(73)		3,225	3,225			
100269408	SAN JOSE	CA		12/30/2025		776		(16)			(16)		760	760			
100269411	GADSDEN	AL		12/30/2025		384		(8)			(8)		376	376			
100269412	DENVER	CO		12/30/2025		616		(24)			(24)		592	592			
100269413	DALLAS	GA		12/30/2025		420		(16)			(16)		404	404			
100269414	COLTON	CA		12/30/2025		552		(11)			(11)		541	541			
100269415	FAYETTEVILLE	GA		12/30/2025		411		(8)			(8)		403	403			
100269416	LEAGUE CITY	TX		12/30/2025		1,102		(39)			(39)		1,063	1,063			
100269417	GLEN RIDGE	NJ		12/30/2025		3,061		(60)			(60)		3,001	3,001			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269418	RIVERSIDE	IL		12/30/2025		133		(5)			(5)		128	128			
100269419	COCONUT CREEK	FL		12/30/2025		3,579		(119)			(119)		3,460	3,460			
100269420	MIAMI	FL		12/30/2025		1,374		(28)			(28)		1,346	1,346			
100269424	PLACERVILLE	CA		12/30/2025		869		(40)			(40)		829	829			
100269425	COTTAGE GROVE	OR		12/30/2025		446		(9)			(9)		437	437			
100269429	MILFORD	DE		12/30/2025		378		(8)			(8)		370	370			
100269430	LINCOLN	CA		12/30/2025		544		(11)			(11)		533	533			
100269431	ARVADA	CO		12/30/2025		535		(15)			(15)		520	520			
100269433	WESTLAKE VILLAGE	CA		12/30/2025		1,683		(65)			(65)		1,618	1,618			
100269435	LONGMONT	CO		12/30/2025		2,966		(60)			(60)		2,906	2,906			
100269437	OSCODA	MI		12/30/2025		285		(11)			(11)		274	274			
100269438	SNELLVILLE	GA		12/30/2025		299		(14)			(14)		285	285			
100269439	KATY	TX		12/30/2025		292		(11)			(11)		281	281			
100269441	NORWALK	CT		12/30/2025		525		(22)			(22)		503	503			
100269443	SANTEE	CA		12/30/2025		1,457		(56)			(56)		1,401	1,401			
100269444	ROYAL PALM BEACH	FL		12/30/2025		1,391		(64)			(64)		1,327	1,327			
100269445	AUSTIN	TX		12/30/2025		368		(17)			(17)		351	351			
100269446	ELGIN	IL		12/30/2025		978		(35)			(35)		943	943			
100269447	SAINT LOUIS	MO		12/30/2025		1,057		(45)			(45)		1,012	1,012			
100269448	NAPERVILLE	IL		12/30/2025		832		(40)			(40)		792	792			
100269449	SANFORD	NC		12/30/2025		551		(33)			(33)		518	518			
100269453	ROLAND	AR		12/30/2025		286		(6)			(6)		280	280			
100269454	FREDERICKSBURG	VA		12/30/2025		458		(21)			(21)		437	437			
100269456	RAYMORE	MO		12/30/2025		4,100		(207)			(207)		3,893	3,893			
100269458	MADERA	CA		12/30/2025		550		(18)			(18)		532	532			
100269460	FLORISSANT	MO		12/30/2025		469		(10)			(10)		459	459			
100269461	SPRING HILL	FL		12/30/2025		202		(9)			(9)		193	193			
100269464	BEAUMONT	CA		12/30/2025		578		(12)			(12)		566	566			
100269465	WAMEGO	KS		12/30/2025		178		(8)			(8)		170	170			
100269466	FRESNO	CA		12/30/2025		998		(20)			(20)		978	978			
100269467	TURLOCK	CA		12/30/2025		416		(15)			(15)		401	401			
100269468	KEMAH	TX		12/30/2025		234		(9)			(9)		225	225			
100269469	HASLETT	MI		12/30/2025		293		(14)			(14)		279	279			
100269471	SAN JUAN CAPISTRANO	CA		12/30/2025		730		(25)			(25)		705	705			
100269473	EVERETT	WA		12/30/2025		470		(10)			(10)		460	460			
100269474	LOXLEY	AL		12/30/2025		197		(9)			(9)		188	188			
100269475	PASADENA	CA		12/30/2025		959		(19)			(19)		940	940			
100269477	BRIDGTON	ME		12/30/2025		149		(7)			(7)		142	142			
100269480	GREAT MILLS	MD		12/30/2025		278		(6)			(6)		272	272			
100269481	HEMET	CA		12/30/2025		597		(12)			(12)		585	585			
100269484	AMELIA	OH		12/30/2025		491		(10)			(10)		481	481			
100269491	MISSION	KS		12/30/2025		381		(15)			(15)		366	366			
100269492	SOUTHERN PINES	NC		12/30/2025		434		(17)			(17)		417	417			
100269493	BALLWIN	MO		12/30/2025		701		(15)			(15)		686	686			
100269494	ARVADA	CO		12/30/2025		841		(45)			(45)		796	796			
100269495	PARKER	CO		12/30/2025		1,602		(32)			(32)		1,570	1,570			
100269497	COVINGTON	GA		12/30/2025		391		(15)			(15)		376	376			
100269498	NOBLESVILLE	IN		12/30/2025		304		(14)			(14)		290	290			
100269501	PROVIDENCE	RI		12/30/2025		215		(2)			(2)		213	213			
100269503	WINCHESTER	CA		12/30/2025		144		(7)			(7)		137	137			
100269505	AVENEL	NJ		12/30/2025		421		(9)			(9)		412	412			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100269506	LULING	LA		12/30/2025		496		(19)			(19)		477	477			
100269507	BILLERICA	MA		12/30/2025		829		(32)			(32)		797	797			
100269508	POLAND	OH		12/30/2025		244		(11)			(11)		233	233			
100269511	WILLIAMS	AZ		12/30/2025		84		(6)			(6)		78	78			
100269512	PORT ORANGE	FL		12/30/2025		626		(13)			(13)		613	613			
100269513	LAVEEN	AZ		12/30/2025		337		(7)			(7)		330	330			
100269515	CINCINNATI	OH		12/30/2025		210		(4)			(4)		206	206			
100269517	SAN DIEGO	CA		12/30/2025		394		(8)			(8)		386	386			
100269519	VISALIA	CA		12/30/2025		611		(12)			(12)		599	599			
100269521	CITRUS HEIGHTS	CA		12/30/2025		821		(17)			(17)		804	804			
100269522	ROSEVILLE	MI		12/30/2025		256		(5)			(5)		251	251			
100269523	SIMPSONVILLE	SC		12/30/2025		17,021		(773)			(773)		16,248	16,248			
100269524	LAWRENCE	KS		12/30/2025		176		(8)			(8)		168	168			
100269525	KNOXVILLE	TN		12/30/2025		723		(15)			(15)		708	708			
100269526	ALBUQUERQUE	NM		12/30/2025		1,432		(53)			(53)		1,379	1,379			
100269527	BELLVUE	CO		12/30/2025		522		(6)			(6)		516	516			
100269529	RICHMOND	TX		12/30/2025		372		(14)			(14)		358	358			
100269530	WALNUT CREEK	CA		12/30/2025		2,117		(116)			(116)		2,001	2,001			
100269535	JACKSONVILLE	AR		12/30/2025		567		(16)			(16)		551	551			
100269537	COTTAGE GROVE	MN		12/30/2025		581		(12)			(12)		569	569			
100269538	SIERRA VISTA	AZ		12/30/2025		1,011		(20)			(20)		991	991			
100269539	ATLANTIC CITY	NJ		12/30/2025		769		(35)			(35)		734	734			
100269542	DANVILLE	VA		12/30/2025		514		(19)			(19)		495	495			
100269543	GAFFNEY	SC		12/30/2025		252		(5)			(5)		247	247			
100269544	RIDGEVILLE	SC		12/30/2025		626		(29)			(29)		597	597			
100269545	MERRILL	WI		12/30/2025		573		(22)			(22)		551	551			
100269546	SAUK RAPIDS	MN		12/30/2025		202		(4)			(4)		198	198			
100269547	PENSACOLA	FL		12/30/2025		203		(9)			(9)		194	194			
100269550	OWASSO	OK		12/30/2025		348		(14)			(14)		334	334			
100269552	STAFFORD	VA		12/30/2025		310		(8)			(8)		302	302			
100269553	COACHELLA	CA		12/30/2025		308		(14)			(14)		294	294			
100269555	SUN VALLEY	CA		12/30/2025		2,948		(114)			(114)		2,834	2,834			
100269556	EVERETT	WA		12/30/2025		448		(9)			(9)		439	439			
100269557	FINDLAY	OH		12/30/2025		455		(9)			(9)		446	446			
100269558	COOPER CITY	FL		12/30/2025		841		(17)			(17)		824	824			
100269559	TAMPA	FL		12/30/2025		156		(7)			(7)		149	149			
100269560	ALTADENA	CA		12/30/2025		482		(8)			(8)		474	474			
100269561	SPRING	TX		12/30/2025		380		(10)			(10)		370	370			
100269563	DUNDALK	MD		12/30/2025		404		(18)			(18)		386	386			
100269565	MODESTO	CA		12/30/2025		187		(4)			(4)		183	183			
100269566	BEREA	OH		12/30/2025		326		(7)			(7)		319	319			
100269571	CUMMING	GA		12/30/2025		2,621		(53)			(53)		2,568	2,568			
100269573	JOHNS CREEK	GA		12/30/2025		2,344		(129)			(129)		2,215	2,215			
100269574	BOCA RATON	FL		12/30/2025		2,686		(54)			(54)		2,632	2,632			
100269576	BRISTOL	CT		12/30/2025		362		(14)			(14)		348	348			
100269581	GALLATIN	TN		12/30/2025		402		(8)			(8)		394	394			
100269582	BATTLEMENT MESA	CO		12/30/2025		373		(14)			(14)		359	359			
100269584	BROWNS MILLS	NJ		12/30/2025		838		(17)			(17)		821	821			
100269585	PLAINFIELD	IN		12/30/2025		320		(15)			(15)		305	305			
100269587	GLEN BURNIE	MD		12/30/2025		149		(7)			(7)		142	142			
100269588	CHANHASSEN	MN		12/30/2025		217		(2)			(2)		215	215			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269589	ROSEMEAD	CA		12/30/2025		1,100		(16)			(16)		1,084	1,084			
100269590	GREENBRIER	AR		12/30/2025		602		(12)			(12)		590	590			
100269591	FREMONT	CA		12/30/2025		1,258		(17)			(17)		1,241	1,241			
100269592	FRAMINGHAM	MA		12/30/2025		256		(9)			(9)		247	247			
100269593	SAN TAN VALLEY	AZ		12/30/2025		428		(9)			(9)		419	419			
100269594	FALMOUTH	VA		12/30/2025		1,171		(24)			(24)		1,147	1,147			
100269595	GREELEY	CO		12/30/2025		421		(9)			(9)		412	412			
100269596	VISTA	CA		12/30/2025		627		(9)			(9)		618	618			
100269598	NORTH WALES	PA		12/30/2025		202		(6)			(6)		196	196			
100269599	CONCORD	CA		12/30/2025		601		(12)			(12)		589	589			
100269600	RENO	NV		12/30/2025		2,802		(57)			(57)		2,745	2,745			
100269601	AIKEN	SC		12/30/2025		297		(6)			(6)		291	291			
100269602	ESCONDIDO	CA		12/30/2025		866		(18)			(18)		848	848			
100269603	TAYLOR	AZ		12/30/2025		410		(19)			(19)		391	391			
100269605	TWIN LAKES	WI		12/30/2025		667		(25)			(25)		642	642			
100269606	CITRUS HEIGHTS	CA		12/30/2025		349		(7)			(7)		342	342			
100269607	HENDERSON	NV		12/30/2025		138		(5)			(5)		133	133			
100269609	MINNEAPOLIS	MN		12/30/2025		606		(24)			(24)		582	582			
100269612	BRAINERD	MN		12/30/2025		200		(9)			(9)		191	191			
100269616	CRYSTAL BEACH	TX		12/30/2025		582		(23)			(23)		559	559			
100269617	BAKERSFIELD	CA		12/30/2025		1,877		(86)			(86)		1,791	1,791			
100269618	WHITE RIVER JUNCTION	VT		12/30/2025		226		(10)			(10)		216	216			
100269620	BALLWIN	MO		12/30/2025		339		(15)			(15)		324	324			
100269621	CHERRY VALLEY	CA		12/30/2025		853		(17)			(17)		836	836			
100269622	SANFORD	ME		12/30/2025		10,263		(263)			(263)		10,000	10,000			
100269624	ELK GROVE	CA		12/30/2025		874		(26)			(26)		848	848			
100269625	SEGUIN	TX		12/30/2025		183		(7)			(7)		176	176			
100269627	PRESCOTT VALLEY	AZ		12/30/2025		336		(7)			(7)		329	329			
100269628	HERMITAGE	TN		12/30/2025		578		(29)			(29)		549	549			
100269629	FOREST LAKE	MN		12/30/2025		173		(4)			(4)		169	169			
100269630	BUCKEYE	AZ		12/30/2025		279		(12)			(12)		267	267			
100269631	FREDERICKSBURG	VA		12/30/2025		574		(12)			(12)		562	562			
100269632	COLORADO SPRINGS	CO		12/30/2025		955		(19)			(19)		936	936			
100269633	ERIE	CO		12/30/2025		597		(19)			(19)		578	578			
100269634	MOUNT PLEASANT	SC		12/30/2025		1,394		(28)			(28)		1,366	1,366			
100269636	CHICAGO	IL		12/30/2025		2,261		(103)			(103)		2,158	2,158			
100269638	VILLAGE OF LAKEWOOD	IL		12/30/2025		608		(22)			(22)		586	586			
100269639	CHESTERFIELD	VA		12/30/2025		2,566		(117)			(117)		2,449	2,449			
100269641	SHARPSBURG	GA		12/30/2025		287		(12)			(12)		275	275			
100269643	CHICAGO	IL		12/30/2025		612		(28)			(28)		584	584			
100269644	SOUTH BEND	IN		12/30/2025		175		(7)			(7)		168	168			
100269647	COVINA	CA		12/30/2025		377		(8)			(8)		369	369			
100269648	AURORA	CO		12/30/2025		326		(23)			(23)		303	303			
100269649	LITTLETON	CO		12/30/2025		862		(62)			(62)		800	800			
100269651	NORTH HOLLYWOOD	CA		12/30/2025		440		(9)			(9)		431	431			
100269652	SOUTH ELGIN	IL		12/30/2025		391		(17)			(17)		374	374			
100269653	CAMERON	NC		12/30/2025		339		(7)			(7)		332	332			
100269656	SPARTANBURG	SC		12/30/2025		147		(7)			(7)		140	140			
100269657	SANTA ROSA	CA		12/30/2025		317		(6)			(6)		311	311			
100269658	MONROE	GA		12/30/2025		370		(17)			(17)		353	353			
100269659	GRANTS PASS	OR		12/30/2025		869		(9)			(9)		860	860			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269660	NEW WHITELAND	IN		12/30/2025		255		(12)			(12)		243	243			
100269661	WAXAHACHIE	TX		12/30/2025		316		(10)			(10)		306	306			
100269663	SAINT JOHNS	FL		12/30/2025		381		(17)			(17)		364	364			
100269664	PEARLAND	TX		12/30/2025		328		(11)			(11)		317	317			
100269665	VIRGINIA BEACH	VA		12/30/2025		822		(17)			(17)		805	805			
100269666	GLENDALE	CA		12/30/2025		1,297		(26)			(26)		1,271	1,271			
100269667	DALLAS	GA		12/30/2025		1,015		(49)			(49)		966	966			
100269668	VALLEY SPRINGS	CA		12/30/2025		380		(15)			(15)		365	365			
100269669	NASHVILLE	TN		12/30/2025		795		(34)			(34)		761	761			
100269670	TUJUNGA	CA		12/30/2025		447		(17)			(17)		430	430			
100269671	WEEKI WACHEE	FL		12/30/2025		582		(20)			(20)		562	562			
100269672	WINTER PARK	FL		12/30/2025		2,193		(44)			(44)		2,149	2,149			
100269679	HUNTLEY	IL		12/30/2025		173		(4)			(4)		169	169			
100269680	WHITTIER	CA		12/30/2025		698		(29)			(29)		669	669			
100269681	HARDEEVILLE	SC		12/30/2025		277		(13)			(13)		264	264			
100269683	URBANA	IL		12/30/2025		566		(26)			(26)		540	540			
100269685	WEST BATH	ME		12/30/2025		259		(7)			(7)		252	252			
100269686	CLIFTON	CO		12/30/2025		472		(22)			(22)		450	450			
100269687	PALATINE	IL		12/30/2025		636		(29)			(29)		607	607			
100269688	NORTH CHESTERFIELD	VA		12/30/2025		246		(11)			(11)		235	235			
100269689	PHILADELPHIA	PA		12/30/2025		490		(13)			(13)		477	477			
100269690	TUCSON	AZ		12/30/2025		251		(11)			(11)		240	240			
100269693	TAYLORS	SC		12/30/2025		111		(4)			(4)		107	107			
100269694	OWOSSO	MI		12/30/2025		461		(8)			(8)		453	453			
100269695	POTOMAC	MD		12/30/2025		403		(14)			(14)		389	389			
100269698	TAYLORS	SC		12/30/2025		168		(5)			(5)		163	163			
100269699	BREWTON	AL		12/30/2025		193		(4)			(4)		189	189			
100269702	ONTARIO	CA		12/30/2025		1,406		(39)			(39)		1,367	1,367			
100269703	HOLT	MI		12/30/2025		324		(7)			(7)		317	317			
100269704	AUBREY	TX		12/30/2025		277		(8)			(8)		269	269			
100269705	HUDSONVILLE	MI		12/30/2025		285		(13)			(13)		272	272			
100269706	OVERLAND PARK	KS		12/30/2025		483		(7)			(7)		476	476			
100269707	THORNTON	CO		12/30/2025		289		(11)			(11)		278	278			
100269708	SUNRISE	FL		12/30/2025		99		(2)			(2)		97	97			
100269709	VENTURA	CA		12/30/2025		12,868		(577)			(577)		12,291	12,291			
100269710	COLORADO SPRINGS	CO		12/30/2025		127		(3)			(3)		124	124			
100269711	LIMERICK	ME		12/30/2025		61		(1)			(1)		60	60			
100269712	APOLLO BEACH	FL		12/30/2025		719		(14)			(14)		705	705			
100269713	SALEM	OR		12/30/2025		427		(12)			(12)		415	415			
100269717	NAMPA	ID		12/30/2025		868		(18)			(18)		850	850			
100269718	SEATTLE	WA		12/30/2025		598		(12)			(12)		586	586			
100269719	CHESTERTOWN	MD		12/30/2025		191		(9)			(9)		182	182			
100269724	SAN ANTONIO	TX		12/30/2025		695		(22)			(22)		673	673			
100269726	FREMONT	CA		12/30/2025		2,974		(60)			(60)		2,914	2,914			
100269727	CLEMMONS	NC		12/30/2025		586		(27)			(27)		559	559			
100269728	RANCHO CUCAMONGA	CA		12/30/2025		169		(4)			(4)		165	165			
100269729	CHARLOTTE	NC		12/30/2025		186		(7)			(7)		179	179			
100269731	SANTA MARIA	CA		12/30/2025		83		(2)			(2)		81	81			
100269732	MATHIS	TX		12/30/2025		275		(10)			(10)		265	265			
100269733	MCALLEN	TX		12/30/2025		208		(8)			(8)		200	200			
100269734	FELTON	DE		12/30/2025		179		(6)			(6)		173	173			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269735	RIVERDALE	MD		12/30/2025		656		(30)			(30)		626	626			
100269737	RANCHO CUCAMONGA	CA		12/30/2025		328		(7)			(7)		321	321			
100269738	RALEIGH	NC		12/30/2025		574		(26)			(26)		548	548			
100269739	WILMINGTON	DE		12/30/2025		180		(7)			(7)		173	173			
100269742	YUCAIPA	CA		12/30/2025		163		(3)			(3)		160	160			
100269744	LEBANON	OH		12/30/2025		138		(6)			(6)		132	132			
100269746	FRANKLIN	IN		12/30/2025		195		(7)			(7)		188	188			
100269750	THOMPSONVILLE	MI		12/30/2025		342		(6)			(6)		336	336			
100269752	MADBURY	NH		12/30/2025		282		(10)			(10)		272	272			
100269753	WANATAH	IN		12/30/2025		159		(6)			(6)		153	153			
100269754	HILLSBORO	OR		12/30/2025		306		(6)			(6)		300	300			
100269755	VIRGINIA BEACH	VA		12/30/2025		2,504		(53)			(53)		2,451	2,451			
100269756	GEORGETOWN	SC		12/30/2025		641		(24)			(24)		617	617			
100269760	LEBANON	PA		12/30/2025		340		(7)			(7)		333	333			
100269761	RANCHO CORDOVA	CA		12/30/2025		606		(12)			(12)		594	594			
100269762	CLIO	MI		12/30/2025		140		(6)			(6)		134	134			
100269765	SCOTTSDALE	AZ		12/30/2025		1,021		(21)			(21)		1,000	1,000			
100269767	SEBASTOPOL	CA		12/30/2025		487		(16)			(16)		471	471			
100269768	LOGANVILLE	GA		12/30/2025		167		(7)			(7)		160	160			
100269769	NEW CANAAN	CT		12/30/2025		1,093		(40)			(40)		1,053	1,053			
100269770	WINNETKA	CA		12/30/2025		686		(22)			(22)		664	664			
100269771	STALLINGS	NC		12/30/2025		1,216		(25)			(25)		1,191	1,191			
100269773	FUQUAY VARINA	NC		12/30/2025		395		(18)			(18)		377	377			
100269774	ORANGE	CA		12/30/2025		371		(4)			(4)		367	367			
100269778	EL PASO	TX		12/30/2025		155		(7)			(7)		148	148			
100269779	PHOENIX	AZ		12/30/2025		99		(3)			(3)		96	96			
100269780	RAHWAY	NJ		12/30/2025		934		(19)			(19)		915	915			
100269786	WINAMAC	IN		12/30/2025		126		(6)			(6)		120	120			
100269787	CORAL SPRINGS	FL		12/30/2025		679		(19)			(19)		660	660			
100269791	MANCHESTER	TN		12/30/2025		476		(10)			(10)		466	466			
100269792	PIPERTON	TN		12/30/2025		239		(9)			(9)		230	230			
100269794	COLFAX	CA		12/30/2025		454		(8)			(8)		446	446			
100269797	ANTIOCH	TN		12/30/2025		888		(39)			(39)		849	849			
100269799	CHARLESTON	SC		12/30/2025		375		(17)			(17)		358	358			
100269801	OAK RIDGE	TN		12/30/2025		346		(10)			(10)		336	336			
100269804	HARRISBURG	NC		12/30/2025		386		(18)			(18)		368	368			
100269805	SANTA ROSA	CA		12/30/2025		538		(20)			(20)		518	518			
100269806	JERSEY CITY	NJ		12/30/2025		442		(6)			(6)		436	436			
100269808	COLUMBIA	MD		12/30/2025		1,594		(34)			(34)		1,560	1,560			
100269809	MECHANICSBURG	PA		12/30/2025		113		(5)			(5)		108	108			
100269810	KENT	WA		12/30/2025		121		(6)			(6)		115	115			
100269811	BRISTOL	CT		12/30/2025		196		(8)			(8)		188	188			
100269812	BILLINGS	MT		12/30/2025		239		(9)			(9)		230	230			
100269813	VACAVILLE	CA		12/30/2025		138		1			1		139	139			
100269814	FORT WASHINGTON	MD		12/30/2025		920		(18)			(18)		902	902			
100269815	MURRIETA	CA		12/30/2025		111		(2)			(2)		109	109			
100269816	ROCKFORD	MN		12/30/2025		427		(9)			(9)		418	418			
100269817	BLANDON	PA		12/30/2025		237		(8)			(8)		229	229			
100269819	TACOMA	WA		12/30/2025		89		(2)			(2)		87	87			
100269820	TULSA	OK		12/30/2025		415		(13)			(13)		402	402			
100269823	FAYETTEVILLE	NC		12/30/2025		891		(41)			(41)		850	850			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269824	MINNETONKA	MN		12/30/2025		868		(19)			(19)		849	849			
100269828	LEAGUE CITY	TX		12/30/2025		157		(5)			(5)		152	152			
100269829	BAYVILLE	NJ		12/30/2025		123		(3)			(3)		120	120			
100269834	MEMPHIS	TN		12/30/2025		79		(3)			(3)		76	76			
100269835	FORESTDALE	MA		12/30/2025		461		(9)			(9)		452	452			
100269837	CLOVERDALE	OR		12/30/2025		249		(11)			(11)		238	238			
100269838	PORT MONMOUTH	NJ		12/30/2025		174		(6)			(6)		168	168			
100269841	LOXAHATCHEE	FL		12/30/2025		985		(45)			(45)		940	940			
100269843	KALISPELL	MT		12/30/2025		347		(9)			(9)		338	338			
100269845	LODI	OH		12/30/2025		154		(6)			(6)		148	148			
100269847	SAN BERNARDINO	CA		12/30/2025		984		(20)			(20)		964	964			
100269848	PHILADELPHIA	PA		12/30/2025		530		(15)			(15)		515	515			
100269849	PIEDMONT	SC		12/30/2025		383		(14)			(14)		369	369			
100269851	BENTONVILLE	AR		12/30/2025		604		(18)			(18)		586	586			
100269852	METAIRIE	LA		12/30/2025		52,746		(2,367)			(2,367)		50,379	50,379			
100269855	TEMPLE	GA		12/30/2025		516		(10)			(10)		506	506			
100269857	MANASQUAN	NJ		12/30/2025		444		(22)			(22)		422	422			
100269859	GRESHAM	OR		12/30/2025		315		(6)			(6)		309	309			
100269860	MCMINNVILLE	OR		12/30/2025		220		(2)			(2)		218	218			
100269867	MERCED	CA		12/30/2025		205		(9)			(9)		196	196			
100269870	DUNEDIN	FL		12/30/2025		1,307		(36)			(36)		1,271	1,271			
100269873	PASCO	WA		12/30/2025		1,836		(32)			(32)		1,804	1,804			
100269875	CASSELBERRY	FL		12/30/2025		555		(11)			(11)		544	544			
100269876	COMPTON	CA		12/30/2025		820		(27)			(27)		793	793			
100269877	GREER	SC		12/30/2025		473		(10)			(10)		463	463			
100269880	MARTINEZ	GA		12/30/2025		663		(13)			(13)		650	650			
100269882	ROSEVILLE	CA		12/30/2025		2,144		(45)			(45)		2,099	2,099			
100269883	RESEDA	CA		12/30/2025		60		(2)			(2)		58	58			
100269884	INDIAN ORCHARD	MA		12/30/2025		595		(12)			(12)		583	583			
100269888	SALINAS	CA		12/30/2025		390		(22)			(22)		368	368			
100269889	LINDALE	TX		12/30/2025		218		(8)			(8)		210	210			
100269891	SOUTH JORDAN	UT		12/30/2025		975		(30)			(30)		945	945			
100269893	PYLESVILLE	MD		12/30/2025		440		(20)			(20)		420	420			
100269894	MCCALL	ID		12/30/2025		911		(18)			(18)		893	893			
100269895	TEMECULA	CA		12/30/2025		1,206		(14)			(14)		1,192	1,192			
100269896	PONTE VEDRA	FL		12/30/2025		400		(18)			(18)		382	382			
100269901	SALINAS	CA		12/30/2025		410		(8)			(8)		402	402			
100269902	REIDSVILLE	NC		12/30/2025		212		(8)			(8)		204	204			
100269903	CONWAY	SC		12/30/2025		457		(17)			(17)		440	440			
100269909	BENTON HARBOR	MI		12/30/2025		136		(6)			(6)		130	130			
100269910	BLANCO	TX		12/30/2025		92		(4)			(4)		88	88			
100269911	CARSON CITY	NV		12/30/2025		2,451		(51)			(51)		2,400	2,400			
100269912	NORTH LAS VEGAS	NV		12/30/2025		345		(7)			(7)		338	338			
100269915	LONG BEACH	CA		12/30/2025		81		(4)			(4)		77	77			
100269916	DAVENPORT	IA		12/30/2025		112		(5)			(5)		107	107			
100269917	PHOENIX	AZ		12/30/2025		2,122		(22)			(22)		2,100	2,100			
100269918	SANDY HOOK	CT		12/30/2025		335		(7)			(7)		328	328			
100269920	FRANKSVILLE	WI		12/30/2025		316		(6)			(6)		310	310			
100269921	HARTLAND	WI		12/30/2025		525		(16)			(16)		509	509			
100269922	LAGUNA HILLS	CA		12/30/2025		306		(6)			(6)		300	300			
100269923	ORTING	WA		12/30/2025		482		(22)			(22)		460	460			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100269925	FRISCO	TX		12/30/2025		399		(12)			(12)		387	387			
100269926	CHARLOTTE	NC		12/30/2025		431		(9)			(9)		422	422			
100269927	COVINGTON	LA		12/30/2025		271		(11)			(11)		260	260			
100269928	AKRON	OH		12/30/2025		251		(10)			(10)		241	241			
100269929	TAYLORSVILLE	UT		12/30/2025		90		(2)			(2)		88	88			
100269936	WAYNESVILLE	GA		12/30/2025		269		(16)			(16)		253	253			
100269938	MATTHEWS	NC		12/30/2025		222		(10)			(10)		212	212			
100269939	YOUNGSVILLE	NC		12/30/2025		349		(12)			(12)		337	337			
100269940	RANCHO CUCAMONGA	CA		12/30/2025		401		(18)			(18)		383	383			
100269941	APOPKA	FL		12/30/2025		615		(15)			(15)		600	600			
100269942	MIAMI	FL		12/30/2025		467		(8)			(8)		459	459			
100269943	ROY	UT		12/30/2025		54		(1)			(1)		53	53			
100269944	WARSAW	IN		12/30/2025		1,065		(65)			(65)		1,000	1,000			
100269946	CHULA VISTA	CA		12/30/2025		620		(20)			(20)		600	600			
100271809	LAS VEGAS	NV		12/30/2025		1,219		(33)			(33)		1,186	1,186			
100271810	NASHVILLE	TN		12/30/2025		903		(25)			(25)		878	878			
100271811	LAKE ELMO	MN		12/30/2025		1,808		(88)			(88)		1,720	1,720			
100271812	NASHVILLE	TN		12/30/2025		601		(17)			(17)		584	584			
100271813	NASHVILLE	TN		12/30/2025		903		(25)			(25)		878	878			
100271814	AMERY	WI		12/30/2025		872		(30)			(30)		842	842			
100271815	AMELIA COURT HOUSE	VA		12/30/2025		1,010		(31)			(31)		979	979			
100271816	KLAMATH FALLS	OR		12/30/2025		429		(18)			(18)		411	411			
100271817	MERCER	PA		12/30/2025		1,644		43			43		1,687	1,687			
100271818	WICHITA	KS		12/30/2025		386		(15)			(15)		371	371			
100271819	TRINITY	TX		12/30/2025		709		(18)			(18)		691	691			
100271820	RICHMOND	TX		12/30/2025		1,258		(39)			(39)		1,219	1,219			
100271821	EDINBORO	PA		12/30/2025		526		(21)			(21)		505	505			
100271822	SUGAR LAND	TX		12/30/2025		711		(26)			(26)		685	685			
100271823	WHITE LAKE	MI		12/30/2025		805		(24)			(24)		781	781			
100271824	WHITTIER	NC		12/30/2025		2,168		(60)			(60)		2,108	2,108			
100271825	HEBER CITY	UT		12/30/2025		1,025		(16)			(16)		1,009	1,009			
100271826	VIRGINIA BEACH	VA		12/30/2025		1,226		(53)			(53)		1,173	1,173			
100271827	RUSKIN	FL		12/30/2025		532		(20)			(20)		512	512			
100271828	PARRISH	FL		12/30/2025		822		(13)			(13)		809	809			
100271829	SAN ANTONIO	TX		12/30/2025		525		(21)			(21)		504	504			
100271830	CLEARWATER	FL		12/30/2025		1,444		(51)			(51)		1,393	1,393			
100271831	SOUTHLAKE	TX		12/30/2025		1,785		(18)			(18)		1,767	1,767			
100271832	LEHI	UT		12/30/2025		944		(31)			(31)		913	913			
100271833	SPANISH FORK	UT		12/30/2025		677		(11)			(11)		666	666			
100271834	NORFOLK	VA		12/30/2025		1,902		70			70		1,972	1,972			
100271835	HOLLY SPRINGS	NC		12/30/2025		2,583		(15)			(15)		2,568	2,568			
100271836	PALM HARBOR	FL		12/30/2025		1,154		(33)			(33)		1,121	1,121			
100271837	ST PETERSBURG	FL		12/30/2025		751		(36)			(36)		715	715			
100271838	SACRAMENTO	CA		12/30/2025		2,873		(77)			(77)		2,796	2,796			
100271839	FRUITLAND PARK	FL		12/30/2025		493		(19)			(19)		474	474			
100271840	HARRISONBURG	VA		12/30/2025		704		(13)			(13)		691	691			
100271841	LAREDO	TX		12/30/2025		689		(23)			(23)		666	666			
100271861	AMSTERDAM	NLD		12/31/2025		5,161						144	5,305	5,177	(128)		(128)
100271864	ZWOLLE	NLD		12/31/2025		2,120						59	2,179	2,137	(43)		(43)
100271869	HAARLEM	NLD		12/31/2025		2,056						57	2,113	2,070	(43)		(43)
100271870	EINDHOVEN	NLD		12/31/2025		590						16	606	594	(12)		(12)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100271874	EINDHOVEN	NLD		12/31/2025		289						8	297	291	(6)		(6)
100271876	EINDHOVEN	NLD		12/31/2025		337						9	346	339	(7)		(7)
100271879	LELYSTAD	NLD		12/31/2025		544						15	559	548	(11)		(11)
100271887	ROERMOND	NLD		12/31/2025		422						12	434	425	(9)		(9)
100271889	ROERMOND	NLD		12/31/2025		647						18	665	652	(14)		(14)
100271891	ROTTERDAM	NLD		12/31/2025		263						7	270	265	(5)		(5)
100271893	ROERMOND	NLD		12/31/2025		436						12	448	439	(9)		(9)
100271894	S-GRAVENHAGE	NLD		12/31/2025		937,652						26,097	963,749	940,787	(22,962)		(22,962)
100271895	S-GRAVENHAGE	NLD		12/31/2025		1,271						36	1,307	1,282	(25)		(25)
100271899	S-GRAVENHAGE	NLD		12/31/2025		415						12	427	419	(8)		(8)
100271904	LELYSTAD	NLD		12/31/2025		551						15	566	555	(11)		(11)
100271906	GOEDEREEDE	NLD		12/31/2025		653						18	671	659	(12)		(12)
100271908	DRIEBERGEN-RIJSENBURG	NLD		12/31/2025		3,542						99	3,641	3,570	(71)		(71)
100271909	S-GRAVENHAGE	NLD		12/31/2025		280						8	288	282	(6)		(6)
100271911	BALLWIN	MO		01/06/2026		1,181		(26)			(26)		1,155	1,155			
100271912	ALHAMBRA	CA		01/06/2026		5,849		(208)			(208)		5,641	5,641			
100271913	CHAMPAIGN	IL		01/06/2026		965		(31)			(31)		934	934			
100271914	LAKE SHORE	MN		01/06/2026		1,779		(40)			(40)		1,739	1,739			
100271915	SUGAR LAND	TX		01/06/2026		705		(25)			(25)		680	680			
100271916	VALLEJO	CA		01/06/2026		108,862		(3,893)			(3,893)		104,969	104,969			
100271917	CHICAGO	IL		01/06/2026		969		(32)			(32)		937	937			
100271918	CHICAGO	IL		01/06/2026		1,911		(68)			(68)		1,843	1,843			
100271919	BERWICK	PA		01/06/2026		1,926		(69)			(69)		1,857	1,857			
100271920	NEW SMYRNA BEACH	FL		01/06/2026		710		(25)			(25)		685	685			
100271921	HARRISBURG	PA		01/06/2026		509		(18)			(18)		491	491			
100271922	SAVANNAH	GA		01/06/2026		1,398		(50)			(50)		1,348	1,348			
100271923	SCHAUMBURG	IL		01/06/2026		335		(12)			(12)		323	323			
100271924	FORT WORTH	TX		01/06/2026		1,100		(39)			(39)		1,061	1,061			
100271925	BERKELEY	CA		01/06/2026		4,144		(148)			(148)		3,996	3,996			
100271926	NEWPORT	RI		01/06/2026		5,025		(180)			(180)		4,845	4,845			
100271927	BONNE TERRE	MO		01/06/2026		997		(24)			(24)		973	973			
100271928	RIVERSIDE	CA		01/06/2026		1,341		(48)			(48)		1,293	1,293			
100271929	GUYTON	GA		01/06/2026		1,269		(42)			(42)		1,227	1,227			
100271930	MAMMOTH LAKES	CA		01/06/2026		936		(13)			(13)		923	923			
100271931	SAN LEANDRO	CA		01/06/2026		1,991		(71)			(71)		1,920	1,920			
100271932	JACKSONVILLE	FL		01/06/2026		125,411		(4,486)			(4,486)		120,925	120,925			
100271933	BENNINGTON	VT		01/06/2026		1,030		(37)			(37)		993	993			
100271934	FAIRPLAY	CO		01/06/2026		1,742		(14)			(14)		1,728	1,728			
100271935	CYPRESS	TX		01/06/2026		3,185		(106)			(106)		3,079	3,079			
100271936	SAINT LOUIS	MO		01/06/2026		1,776		(57)			(57)		1,719	1,719			
100271937	BRIDGEPORT	CT		01/06/2026		2,618		(94)			(94)		2,524	2,524			
100271938	HALLANDALE BEACH	FL		01/06/2026		1,097		(39)			(39)		1,058	1,058			
100271939	MADISON	AL		01/06/2026		2,751		(94)			(94)		2,657	2,657			
100271940	RIVERSIDE	CA		01/06/2026		1,155		(41)			(41)		1,114	1,114			
100271941	CATHEDRAL CITY	CA		01/06/2026		11,161		(399)			(399)		10,762	10,762			
100271942	SAN FRANCISCO	CA		01/06/2026		23,167		(783)			(783)		22,384	22,384			
100271943	WEST DENNIS	MA		01/06/2026		2,481		(87)			(87)		2,394	2,394			
100271944	SUNRISE BEACH	MO		01/06/2026		772		(17)			(17)		755	755			
100271945	SCARBOROUGH	ME		01/06/2026		1,455		(43)			(43)		1,412	1,412			
100271946	RANCHO MIRAGE	CA		01/06/2026		1,477		(35)			(35)		1,442	1,442			
100271947	SALT LAKE CITY	UT		01/06/2026		742		(27)			(27)		715	715			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100271949	BOISE	ID		01/06/2026		963		(34)			(34)		929	929			
100271950	DENNIS PORT	MA		01/06/2026		1,208		(31)			(31)		1,177	1,177			
100271951	NOKOMIS	FL		01/06/2026		1,124		(25)			(25)		1,099	1,099			
100271952	BLUFFTON	SC		01/06/2026		961		(29)			(29)		932	932			
100271953	SANTA CRUZ	CA		01/06/2026		6,329		(118)			(118)		6,211	6,211			
100271954	CAMPTON	KY		01/06/2026		1,093		(35)			(35)		1,058	1,058			
100271955	TAMPA	FL		01/06/2026		1,277		(46)			(46)		1,231	1,231			
100271956	CARPENTERSVILLE	IL		01/06/2026		912		(31)			(31)		881	881			
100271957	MYRTLE BEACH	SC		01/06/2026		544		(19)			(19)		525	525			
100271958	SPOKANE	WA		01/06/2026		1,660		(59)			(59)		1,601	1,601			
100271959	NASHVILLE	TN		01/06/2026		1,657		(59)			(59)		1,598	1,598			
100271960	HARRISONBURG	VA		01/06/2026		564		(20)			(20)		544	544			
100271961	GRAND JUNCTION	CO		01/06/2026		1,533		28			28		1,561	1,561			
100271963	HENDERSON	NV		01/06/2026		14,931		288			288		15,219	15,219			
100271964	HENDERSON	NV		01/06/2026		3,325		(75)			(75)		3,250	3,250			
100271965	LAGUNA HILLS	CA		01/06/2026		884		(32)			(32)		852	852			
100271966	DECATUR	GA		01/06/2026		647		(23)			(23)		624	624			
100271967	MONTEREY PARK	CA		01/06/2026		853		(13)			(13)		840	840			
100271968	LOS ANGELES	CA		01/06/2026		2,963		(106)			(106)		2,857	2,857			
100271969	CLEARWATER	FL		01/06/2026		1,710		(61)			(61)		1,649	1,649			
100271970	SAVANNAH	GA		01/06/2026		2,237		(74)			(74)		2,163	2,163			
100271971	WATERVLIET	NY		01/06/2026		665		(24)			(24)		641	641			
100271972	ENCINO	CA		01/08/2026		776		(26)			(26)		750	750			
100271973	MIAMI	FL		01/08/2026		698		(24)			(24)		674	674			
100271974	SATELLITE BEACH	FL		01/08/2026		837		(37)			(37)		800	800			
100271975	KINGSTON	PA		01/08/2026		544		(17)			(17)		527	527			
100271976	WEYMOUTH	MA		01/08/2026		1,684							1,684	1,684			
100271980	ORLANDO	FL		01/08/2026		465		(2)			(2)		463	463			
100271981	HAYWARD	CA		01/08/2026		1,103		(23)			(23)		1,080	1,080			
100271983	DOWNEY	CA		01/08/2026		1,663		(42)			(42)		1,621	1,621			
100271985	COLUMBIA	MD		01/08/2026		1,912		(30)			(30)		1,882	1,882			
100271987	SIMI VALLEY	CA		01/08/2026		1,604		(51)			(51)		1,553	1,553			
100271988	BANDERA	TX		01/08/2026		775		(31)			(31)		744	744			
100271989	TEMECULA	CA		01/08/2026		2,165		(61)			(61)		2,104	2,104			
100271990	SANTA CLARITA	CA		01/08/2026		3,440		(126)			(126)		3,314	3,314			
100271991	WOODLAND HILLS	CA		01/08/2026		2,436		(72)			(72)		2,364	2,364			
100271992	MIAMI	FL		01/08/2026		107,022		(4,061)			(4,061)		102,961	102,961			
100271994	BURBANK	CA		01/08/2026		3,215		(12)			(12)		3,203	3,203			
100271995	SAN DIEGO	CA		01/08/2026		1,426		(59)			(59)		1,367	1,367			
100271997	N HOLLYWOOD	CA		01/08/2026		2,902		(109)			(109)		2,793	2,793			
100271998	PORTER RANCH	CA		01/08/2026		921		(21)			(21)		900	900			
100271999	THOUSAND OAKS	CA		01/08/2026		8,205		(255)			(255)		7,950	7,950			
100272000	LOS ANGELES	CA		01/08/2026		2,646		(70)			(70)		2,576	2,576			
100272001	BURBANK	CA		01/08/2026		2,370		(31)			(31)		2,339	2,339			
100272002	VALLEY VILLAGE	CA		01/08/2026		2,274		(89)			(89)		2,185	2,185			
100272003	BURBANK	CA		01/08/2026		1,314		(35)			(35)		1,279	1,279			
100272004	LOS ANGELES	CA		01/08/2026		2,246		(72)			(72)		2,174	2,174			
100272005	LITTLEROCK	CA		01/08/2026		1,205		(40)			(40)		1,165	1,165			
100272006	SAN DIMAS	CA		01/08/2026		2,613		(111)			(111)		2,502	2,502			
100272007	WINTER HAVEN	FL		01/08/2026		934		(28)			(28)		906	906			
100272008	HOUSTON	TX		01/08/2026		1,660		(44)			(44)		1,616	1,616			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272009	LAKE ARROWHEAD	CA		01/08/2026		6,872		(192)			(192)		6,680	6,680			
100272011	CONYERS	GA		01/08/2026		730		(18)			(18)		712	712			
100272012	BURBANK	CA		01/08/2026		2,312		(66)			(66)		2,246	2,246			
100272013	SEAL BEACH	CA		01/08/2026		1,730		(59)			(59)		1,671	1,671			
100272014	MISSION HILLS	CA		01/08/2026		1,606		(28)			(28)		1,578	1,578			
100272015	SAN CARLOS	CA		01/08/2026		6,791		(201)			(201)		6,590	6,590			
100272016	FORT LAUDERDALE	FL		01/08/2026		5,829		(110)			(110)		5,719	5,719			
100272018	MUSKEGON	MI		01/08/2026		666		(28)			(28)		638	638			
100272019	FOREST PARK	GA		01/08/2026		408		(13)			(13)		395	395			
100272020	HIALEAH	FL		01/08/2026		1,406		(26)			(26)		1,380	1,380			
100272022	CYPRESS	CA		01/08/2026		785		(28)			(28)		757	757			
100272023	LEHIGH ACRES	FL		01/08/2026		653		(22)			(22)		631	631			
100272025	OTTAWA	KS		01/08/2026		310		(10)			(10)		300	300			
100272026	TUJUNGA	CA		01/08/2026		1,923		(29)			(29)		1,894	1,894			
100272028	HOLLYWOOD	FL		01/08/2026		1,347		(27)			(27)		1,320	1,320			
100272029	LOS ANGELES	CA		01/08/2026		1,653		(62)			(62)		1,591	1,591			
100272030	LANCASTER	CA		01/08/2026		1,156		(23)			(23)		1,133	1,133			
100272031	SHERMAN OAKS	CA		01/08/2026		3,992		(79)			(79)		3,913	3,913			
100272033	KENT	WA		01/08/2026		1,422		(36)			(36)		1,386	1,386			
100272034	SYLMAR	CA		01/08/2026		1,735		(27)			(27)		1,708	1,708			
100272035	SIMI VALLEY	CA		01/08/2026		2,109		(51)			(51)		2,058	2,058			
100272036	RIVERSIDE	CA		01/08/2026		2,075		(70)			(70)		2,005	2,005			
100272037	SHERMAN OAKS	CA		01/08/2026		4,967		(159)			(159)		4,808	4,808			
100272039	WEST SPRINGFIELD	MA		01/08/2026		1,241		(41)			(41)		1,200	1,200			
100272040	LA CANADA FLINTRIDGE	CA		01/08/2026		6,202		(201)			(201)		6,001	6,001			
100272042	LOS ANGELES	CA		01/08/2026		1,797		5			5		1,802	1,802			
100272043	GLENVIEW	IL		01/08/2026		603		(13)			(13)		590	590			
100272044	LOS ANGELES	CA		01/08/2026		1,605		(31)			(31)		1,574	1,574			
100272046	MIAMI GARDENS	FL		01/08/2026		934		(34)			(34)		900	900			
100272048	ELLICOTT CITY	MD		01/08/2026		2,385		(15)			(15)		2,370	2,370			
100272049	JOSHUA TREE	CA		01/08/2026		1,169		(22)			(22)		1,147	1,147			
100272050	TOMBALL	TX		01/08/2026		1,211		(16)			(16)		1,195	1,195			
100272051	LANCASTER	CA		01/08/2026		1,176		(11)			(11)		1,165	1,165			
100272052	WILDWOOD	FL		01/08/2026		409		(19)			(19)		390	390			
100272054	ALBRIGHTSVLLE	PA		01/08/2026		567		(21)			(21)		546	546			
100272055	HUDSON	OH		01/08/2026		1,102		(35)			(35)		1,067	1,067			
100272056	BURLINGTON	NC		01/08/2026		549		(17)			(17)		532	532			
100272057	FOREST GROVE	OR		01/08/2026		1,399		(38)			(38)		1,361	1,361			
100272058	WOODLAND HILLS	CA		01/08/2026		1,982		(47)			(47)		1,935	1,935			
100272059	KALISPELL	MT		01/08/2026		696		(14)			(14)		682	682			
100272060	HUDSON	OH		01/08/2026		592		(21)			(21)		571	571			
100272061	SAVANNAH	GA		01/08/2026		619		(8)			(8)		611	611			
100272062	SNELLVILLE	GA		01/08/2026		1,840		(48)			(48)		1,792	1,792			
100272063	MOUNTAIN VIEW	CA		01/08/2026		1,701		(39)			(39)		1,662	1,662			
100272064	DUDLEY	MA		01/08/2026		684		(20)			(20)		664	664			
100272065	WENTZVILLE	MO		01/08/2026		512		(14)			(14)		498	498			
100272066	JONESVILLE	MI		01/08/2026		529		(6)			(6)		523	523			
100272067	FORT WORTH	TX		01/08/2026		1,315		(36)			(36)		1,279	1,279			
100272068	LOCKPORT	IL		01/08/2026		734		(19)			(19)		715	715			
100272069	WHITESTOWN	IN		01/08/2026		649		(14)			(14)		635	635			
100272070	ORANGE BEACH	AL		01/08/2026		1,288		(21)			(21)		1,267	1,267			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272071	INDIAN SHORES	FL		01/08/2026		1,299		(37)			(37)		1,262	1,262			
100272072	HOUGHTON	MI		01/08/2026		913		(27)			(27)		886	886			
100272073	PEARLAND	TX		01/08/2026		985		(22)			(22)		963	963			
100272074	ATHENS	GA		01/08/2026		750		(31)			(31)		719	719			
100272075	RICHARDSON	TX		01/08/2026		815		(10)			(10)		805	805			
100272076	SOUTH BEND	WA		01/08/2026		589		(20)			(20)		569	569			
100272077	INDIAN ROCKS BEACH	FL		01/08/2026		3,115		(38)			(38)		3,077	3,077			
100272078	BROKEN BOW	OK		01/08/2026		1,648		(13)			(13)		1,635	1,635			
100272079	MANASSAS	VA		01/08/2026		549		(12)			(12)		537	537			
100272080	ANN ARBOR	MI		01/08/2026		944		(27)			(27)		917	917			
100272083	NORWALK	CT		01/08/2026		1,475		(53)			(53)		1,422	1,422			
100272084	THE VILLAGES	FL		01/08/2026		1,285		(30)			(30)		1,255	1,255			
100272085	POCONO LAKE	PA		01/08/2026		2,214		(38)			(38)		2,176	2,176			
100272086	TOMS RIVER	NJ		01/08/2026		1,066		(23)			(23)		1,043	1,043			
100272087	ENGLEWOOD	FL		01/08/2026		503		(13)			(13)		490	490			
100272088	NAPLES	ME		01/08/2026		1,573		(25)			(25)		1,548	1,548			
100272089	SOUTHPORT	NC		01/08/2026		558		(7)			(7)		551	551			
100272090	ORLANDO	FL		01/08/2026		3,851		(97)			(97)		3,754	3,754			
100272091	HAYESVILLE	NC		01/08/2026		1,666		(23)			(23)		1,643	1,643			
100272092	AUBURN	AL		01/08/2026		1,182		(33)			(33)		1,149	1,149			
100272093	CHICAGO	IL		01/08/2026		594		(17)			(17)		577	577			
100272094	WEST SPRINGFIELD	MA		01/08/2026		5,449		(106)			(106)		5,343	5,343			
100272095	PALMDALE	CA		01/08/2026		1,095		(17)			(17)		1,078	1,078			
100272096	CARTERSVILLE	GA		01/08/2026		662		(21)			(21)		641	641			
100272097	LYNCHBURG	VA		01/08/2026		612		(16)			(16)		596	596			
100272098	FORT WORTH	TX		01/08/2026		1,713		(35)			(35)		1,678	1,678			
100272099	GEORGETOWN	TX		01/08/2026		3,873		(90)			(90)		3,783	3,783			
100272100	PEA RIDGE	AR		01/08/2026		661		7			7		668	668			
100272101	BOSTON	MA		01/08/2026		2,574		(65)			(65)		2,509	2,509			
100272102	KITTY HAWK	NC		01/08/2026		1,968		(77)			(77)		1,891	1,891			
100272103	WILLIAMSBURG	VA		01/08/2026		691		(23)			(23)		668	668			
100272104	LEBANON	TN		01/08/2026		586		(12)			(12)		574	574			
100272105	PORTLAND	OR		01/08/2026		1,550		(31)			(31)		1,519	1,519			
100272106	TOMS RIVER	NJ		01/08/2026		755		(19)			(19)		736	736			
100272107	CHATHAM	LA		01/08/2026		1,442		(27)			(27)		1,415	1,415			
100272108	HELOTES	TX		01/08/2026		1,825		(65)			(65)		1,760	1,760			
100272109	MICHIGAN CITY	IN		01/08/2026		864		(13)			(13)		851	851			
100272110	SAN DIEGO	CA		01/08/2026		2,231		(41)			(41)		2,190	2,190			
100272111	NEW BRITAIN	CT		01/08/2026		829		(18)			(18)		811	811			
100272112	HAYWARD	CA		01/08/2026		57,854		(1,364)			(1,364)		56,490	56,490			
100272113	WASILLA	AK		01/08/2026		1,332		(30)			(30)		1,302	1,302			
100272114	SAN LUIS OBISPO	CA		01/08/2026		2,480		(49)			(49)		2,431	2,431			
100272115	BARBOURSVILLE	VA		01/08/2026		552		(21)			(21)		531	531			
100272116	MOUNT JULIET	TN		01/08/2026		833		(9)			(9)		824	824			
100272117	BARBOURSVILLE	VA		01/08/2026		576		(21)			(21)		555	555			
100272118	SCARBOROUGH	ME		01/08/2026		1,323		(37)			(37)		1,286	1,286			
100272119	WILDWOOD	NJ		01/08/2026		1,413		(31)			(31)		1,382	1,382			
100272120	TALLAHASSEE	FL		01/08/2026		549		(10)			(10)		539	539			
100272121	CHICAGO	IL		01/08/2026		994		(26)			(26)		968	968			
100272122	CHICAGO	IL		01/08/2026		572		(21)			(21)		551	551			
100272123	HUNTINGTON BEACH	CA		01/08/2026		999		(22)			(22)		977	977			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272124	ORANGE	CA		01/08/2026		17,900		(414)			(414)		17,486	17,486			
100272125	AMERICAN FORK	UT		01/08/2026		1,949		(20)			(20)		1,929	1,929			
100272126	GREEN LAKE	WI		01/08/2026		1,167		(29)			(29)		1,138	1,138			
100272127	DOWNINGTOWN	PA		01/08/2026		1,107		(27)			(27)		1,080	1,080			
100272128	TALLAHASSEE	FL		01/08/2026		2,292		(60)			(60)		2,232	2,232			
100272129	PALM HARBOR	FL		01/08/2026		756		(10)			(10)		746	746			
100272130	FRISCO	TX		01/08/2026		1,131		(28)			(28)		1,103	1,103			
100272131	MARIETTA	GA		01/08/2026		1,152		(15)			(15)		1,137	1,137			
100272132	JOHNS CREEK	GA		01/08/2026		815		(38)			(38)		777	777			
100272133	BENTONVILLE	AR		01/08/2026		1,071		(24)			(24)		1,047	1,047			
100272134	JERSEY CITY	NJ		01/08/2026		1,752		(24)			(24)		1,728	1,728			
100272135	KAPOLEI	HI		01/08/2026		768		(23)			(23)		745	745			
100272136	GLENDORA	CA		01/08/2026		3,574		(58)			(58)		3,516	3,516			
100272137	CHINO HILLS	CA		01/08/2026		1,335		(30)			(30)		1,305	1,305			
100272138	HOT SPRINGS	AR		01/08/2026		1,300		(42)			(42)		1,258	1,258			
100272139	BEAVERDAM	VA		01/08/2026		591		(25)			(25)		566	566			
100272140	CHESAPEAKE	VA		01/08/2026		774		(17)			(17)		757	757			
100272141	DURANT	OK		01/08/2026		592		(8)			(8)		584	584			
100272142	PEACHTREE CITY	GA		01/08/2026		10,110		(333)			(333)		9,777	9,777			
100272143	AUSTIN	TX		01/08/2026		1,077		(27)			(27)		1,050	1,050			
100272144	DURANT	OK		01/08/2026		604		(9)			(9)		595	595			
100272145	PULLMAN	WA		01/08/2026		751		(15)			(15)		736	736			
100272146	HELENA	MT		01/08/2026		1,875		(35)			(35)		1,840	1,840			
100272147	PORTLAND	OR		01/08/2026		1,408		(43)			(43)		1,365	1,365			
100272148	LOS OSOS	CA		01/08/2026		1,971		(39)			(39)		1,932	1,932			
100272149	KATY	TX		01/08/2026		601		(12)			(12)		589	589			
100272150	PROVO	UT		01/08/2026		4,074		(78)			(78)		3,996	3,996			
100272151	TITUSVILLE	NJ		01/08/2026		1,269		(31)			(31)		1,238	1,238			
100272152	NEW BEDFORD	MA		01/08/2026		1,798		(18)			(18)		1,780	1,780			
100272153	BREMERTON	WA		01/08/2026		42,133		(1,020)			(1,020)		41,113	41,113			
100272154	EL CAJON	CA		01/08/2026		2,289		(52)			(52)		2,237	2,237			
100272155	VISALIA	CA		01/08/2026		691		(13)			(13)		678	678			
100272157	WESTMINSTER	CO		01/08/2026		1,117		(21)			(21)		1,096	1,096			
100272158	SPANAWAY	WA		01/08/2026		1,129		(27)			(27)		1,102	1,102			
100272159	RENO	NV		01/08/2026		1,101		(19)			(19)		1,082	1,082			
100272160	FRISCO	TX		01/08/2026		837		(34)			(34)		803	803			
100272161	WEST CAPE MAY	NJ		01/08/2026		3,721		(73)			(73)		3,648	3,648			
100272162	IDAHO SPRINGS	CO		01/08/2026		883		(26)			(26)		857	857			
100272163	POQUOSON	VA		01/08/2026		865		(25)			(25)		840	840			
100272164	NASHVILLE	TN		01/08/2026		1,339		(43)			(43)		1,296	1,296			
100272165	COLORADO SPRINGS	CO		01/08/2026		629		(18)			(18)		611	611			
100272166	ARLEY	AL		01/08/2026		2,073		(54)			(54)		2,019	2,019			
100272167	WAYNESBORO	PA		01/08/2026		599		(11)			(11)		588	588			
100272168	ESTES PARK	CO		01/08/2026		1,408		(39)			(39)		1,369	1,369			
100272169	INDIANAPOLIS	IN		01/08/2026		1,372		(24)			(24)		1,348	1,348			
100272170	CALDWELL	ID		01/08/2026		67,809		(1,852)			(1,852)		65,957	65,957			
100272171	WORCESTER	MA		01/08/2026		1,000		(24)			(24)		976	976			
100272172	DOVER	DE		01/08/2026		1,448		(3)			(3)		1,445	1,445			
100272173	RIVERSIDE	IL		01/08/2026		872		(10)			(10)		862	862			
100272175	MCKINNEY	TX		01/08/2026		1,009		(11)			(11)		998	998			
100272176	GROVETOWN	GA		01/08/2026		10,523		(104)			(104)		10,419	10,419			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272177	HARVEST	AL		01/08/2026		2,286		(55)			(55)		2,231	2,231			
100272178	CORVALLIS	OR		01/08/2026		1,072		(38)			(38)		1,034	1,034			
100272179	MISSOULA	MT		01/08/2026		1,361		(46)			(46)		1,315	1,315			
100272180	ATLANTA	GA		01/08/2026		925		(18)			(18)		907	907			
100272181	YUMA	AZ		01/08/2026		887		(5)			(5)		882	882			
100272182	FAIRFAX	VA		01/08/2026		1,701		(34)			(34)		1,667	1,667			
100272183	FULLERTON	CA		01/08/2026		2,235		(54)			(54)		2,181	2,181			
100272184	GRANITE FALLS	WA		01/08/2026		3,644		(41)			(41)		3,603	3,603			
100272185	AURORA	CO		01/08/2026		958		(23)			(23)		935	935			
100272186	PHOENIX	AZ		01/08/2026		1,395		(29)			(29)		1,366	1,366			
100272187	FORT ASHBY	WV		01/08/2026		1,476		(27)			(27)		1,449	1,449			
100272188	SAVANNAH	GA		01/08/2026		821		(22)			(22)		799	799			
100272189	OGUNQUIT	ME		01/08/2026		17,224		(587)			(587)		16,637	16,637			
100272190	PORT ORFORD	OR		01/08/2026		1,544		(44)			(44)		1,500	1,500			
100272191	NAHANT	MA		01/08/2026		1,490		(38)			(38)		1,452	1,452			
100272192	HEYBURN	ID		01/08/2026		824		(11)			(11)		813	813			
100272193	DACULA	GA		01/08/2026		8,895		(255)			(255)		8,640	8,640			
100272194	NEW BRITAIN	CT		01/08/2026		820		(26)			(26)		794	794			
100272196	BRIGANTINE	NJ		01/08/2026		1,362		(40)			(40)		1,322	1,322			
100272197	MONTEBELLO	CA		01/08/2026		17,761		(366)			(366)		17,395	17,395			
100272198	ORLAND	CA		01/08/2026		594		(13)			(13)		581	581			
100272199	EDISON	NJ		01/08/2026		815		(23)			(23)		792	792			
100272200	PHOENIX	AZ		01/08/2026		779		(13)			(13)		766	766			
100272201	AUSTIN	TX		01/08/2026		1,170		(29)			(29)		1,141	1,141			
100272202	KALISPELL	MT		01/08/2026		1,184		(8)			(8)		1,176	1,176			
100272203	PRESCOTT	AZ		01/08/2026		752		(10)			(10)		742	742			
100272204	BATON ROUGE	LA		01/08/2026		645		(14)			(14)		631	631			
100272205	MERIDIAN	ID		01/08/2026		884		(21)			(21)		863	863			
100272206	LOS ANGELES	CA		01/08/2026		4,819		(182)			(182)		4,637	4,637			
100272207	ISELIN	NJ		01/08/2026		1,038		(17)			(17)		1,021	1,021			
100272208	LATHROP	CA		01/08/2026		1,505		(23)			(23)		1,482	1,482			
100272209	SHOREWOOD	IL		01/08/2026		910		(14)			(14)		896	896			
100272210	CHANDLER	AZ		01/08/2026		1,100		(17)			(17)		1,083	1,083			
100272211	SAINT CLAIR	MI		01/08/2026		725		(23)			(23)		702	702			
100272212	ONTARIO	CA		01/08/2026		1,810		(44)			(44)		1,766	1,766			
100272213	KAISER	MO		01/08/2026		655		(15)			(15)		640	640			
100272214	VANDALIA	OH		01/08/2026		632		(20)			(20)		612	612			
100272216	RANCHO CORDOVA	CA		01/08/2026		1,669		(38)			(38)		1,631	1,631			
100272217	TWIN PEAKS	CA		01/08/2026		709		(22)			(22)		687	687			
100272219	SAN DIEGO	CA		01/08/2026		1,569		(23)			(23)		1,546	1,546			
100272220	AUSTIN	TX		01/08/2026		1,379		(16)			(16)		1,363	1,363			
100272221	DURHAM	NC		01/08/2026		864		(20)			(20)		844	844			
100272222	ROSEBURG	OR		01/08/2026		978		(28)			(28)		950	950			
100272223	EAGLE MOUNTAIN	UT		01/08/2026		872		(20)			(20)		852	852			
100272224	HILTON HEAD ISLAND	SC		01/08/2026		1,471		(46)			(46)		1,425	1,425			
100272225	JACKSONVILLE	FL		01/08/2026		1,061		(24)			(24)		1,037	1,037			
100272226	HILTON HEAD ISLAND	SC		01/08/2026		579		(14)			(14)		565	565			
100272227	PASADENA	CA		01/08/2026		2,444		(40)			(40)		2,404	2,404			
100272228	GRIFFIN	GA		01/08/2026		1,964		(10)			(10)		1,954	1,954			
100272230	NEW BRUNSWICK	NJ		01/08/2026		10,718		(168)			(168)		10,550	10,550			
100272231	BEAVERTON	OR		01/08/2026		1,981		(75)			(75)		1,906	1,906			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272232	RESEDA	CA		01/08/2026		1,625		(38)			(38)		1,587	1,587			
100272233	BRIGHTON	CO		01/08/2026		957		(23)			(23)		934	934			
100272234	SPIRIT LAKE	IA		01/08/2026		2,314		(50)			(50)		2,264	2,264			
100272235	PARKER	CO		01/08/2026		1,279		(29)			(29)		1,250	1,250			
100272236	LEESBURG	VA		01/08/2026		1,075		(30)			(30)		1,045	1,045			
100272237	PROVIDENCE	RI		01/08/2026		1,327		(12)			(12)		1,315	1,315			
100272238	KANNAPOLIS	NC		01/08/2026		726		(19)			(19)		707	707			
100272239	HALF MOON BAY	CA		01/08/2026		1,539		(35)			(35)		1,504	1,504			
100272240	WOODSTOCK	GA		01/08/2026		2,159		(62)			(62)		2,097	2,097			
100272241	OAKLAND PARK	FL		01/08/2026		659		(23)			(23)		636	636			
100272242	MOUNT PROSPECT	IL		01/08/2026		1,099		(12)			(12)		1,087	1,087			
100272243	NORTH PORT	FL		01/08/2026		880		(15)			(15)		865	865			
100272244	RALEIGH	NC		01/08/2026		3,128		(100)			(100)		3,028	3,028			
100272245	RICHFIELD	UT		01/08/2026		570		(15)			(15)		555	555			
100272246	HANOVER	PA		01/08/2026		593		(9)			(9)		584	584			
100272247	BERWYN	IL		01/08/2026		3,242		(94)			(94)		3,148	3,148			
100272250	FRANKLIN	WI		01/08/2026		1,696		(68)			(68)		1,628	1,628			
100272251	CERRITOS	CA		01/08/2026		2,363		(36)			(36)		2,327	2,327			
100272252	HACKETTSTOWN	NJ		01/08/2026		1,021		(25)			(25)		996	996			
100272253	WILLIAMS BAY	WI		01/08/2026		2,380		(65)			(65)		2,315	2,315			
100272254	SACRAMENTO	CA		01/08/2026		926		(25)			(25)		901	901			
100272255	STAFFORD	VA		01/08/2026		876		(23)			(23)		853	853			
100272256	CHENEY	WA		01/08/2026		849		(15)			(15)		834	834			
100272257	LAWRENCEVILLE	GA		01/08/2026		762		(33)			(33)		729	729			
100272258	ROTONDA WEST	FL		01/08/2026		825		(38)			(38)		787	787			
100272259	LAUREL	MD		01/08/2026		857		(23)			(23)		834	834			
100272260	PRIOR LAKE	MN		01/08/2026		1,341		(31)			(31)		1,310	1,310			
100272261	LAS VEGAS	NV		01/08/2026		1,562		(56)			(56)		1,506	1,506			
100272262	PARLIER	CA		01/08/2026		719		(22)			(22)		697	697			
100272263	SALEM	OR		01/08/2026		948		(8)			(8)		940	940			
100272264	OVERLAND PARK	KS		01/08/2026		1,088		(31)			(31)		1,057	1,057			
100272265	SACRAMENTO	CA		01/08/2026		2,076		(56)			(56)		2,020	2,020			
100272266	CANTON	GA		01/08/2026		946		(29)			(29)		917	917			
100272267	CITRUS HEIGHTS	CA		01/08/2026		867		(9)			(9)		858	858			
100272268	QUINTON	VA		01/08/2026		554		(18)			(18)		536	536			
100272269	MAITLAND	FL		01/08/2026		851		(18)			(18)		833	833			
100272270	DALLAS	TX		01/08/2026		11,618		(468)			(468)		11,150	11,150			
100272271	N TOPSAIL BEACH	NC		01/08/2026		1,183		(23)			(23)		1,160	1,160			
100272272	PINEY POINT	MD		01/08/2026		680		(13)			(13)		667	667			
100272273	CALABASH	NC		01/08/2026		1,099		(25)			(25)		1,074	1,074			
100272274	BOGART	GA		01/08/2026		878		(26)			(26)		852	852			
100272275	NAPLES	FL		01/08/2026		1,577		(26)			(26)		1,551	1,551			
100272276	LIBERTYVILLE	IL		01/08/2026		2,389		(53)			(53)		2,336	2,336			
100272277	NAPERVILLE	IL		01/08/2026		597		(16)			(16)		581	581			
100272278	UNION CITY	PA		01/08/2026		753		(8)			(8)		745	745			
100272279	WHITMAN	MA		01/08/2026		1,260		(37)			(37)		1,223	1,223			
100272280	GLEN ALLEN	VA		01/08/2026		912		(20)			(20)		892	892			
100272281	DALLAS	TX		01/08/2026		635		(13)			(13)		622	622			
100272282	WEST SACRAMENTO	CA		01/08/2026		2,057		(59)			(59)		1,998	1,998			
100272283	COTTONWOOD	CA		01/08/2026		1,139		(36)			(36)		1,103	1,103			
100272284	NAPERVILLE	IL		01/08/2026		3,920		(98)			(98)		3,822	3,822			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272285	BANEBERRY	TN		01/08/2026		1,420		(37)			(37)		1,383	1,383			
100272286	SAN BERNARDINO	CA		01/08/2026		798		(35)			(35)		763	763			
100272287	VILLA PARK	IL		01/08/2026		1,059		(22)			(22)		1,037	1,037			
100272288	N MYRTLE BEACH	SC		01/08/2026		4,777		(161)			(161)		4,616	4,616			
100272289	OVERLAND PARK	KS		01/08/2026		715		(18)			(18)		697	697			
100272291	PAPILLION	NE		01/08/2026		521		(18)			(18)		503	503			
100272292	NASHUA	NH		01/08/2026		1,440		(24)			(24)		1,416	1,416			
100272293	AVON	CT		01/08/2026		1,552		(30)			(30)		1,522	1,522			
100272294	PEARLAND	TX		01/08/2026		24,639		(246)			(246)		24,393	24,393			
100272295	RALEIGH	NC		01/08/2026		911		(18)			(18)		893	893			
100272296	AURORA	IL		01/08/2026		1,297		(22)			(22)		1,275	1,275			
100272297	MANASSAS	VA		01/08/2026		717		(20)			(20)		697	697			
100272298	SAN DIEGO	CA		01/08/2026		2,121		(34)			(34)		2,087	2,087			
100272299	MANASSAS	VA		01/08/2026		738		(21)			(21)		717	717			
100272300	DECATUR	GA		01/08/2026		1,138		(23)			(23)		1,115	1,115			
100272301	EVERETT	WA		01/08/2026		996		(21)			(21)		975	975			
100272302	CONCORD	CA		01/08/2026		1,238		(19)			(19)		1,219	1,219			
100272303	PULASKI	VA		01/08/2026		1,541		(37)			(37)		1,504	1,504			
100272304	SEASIDE	OR		01/08/2026		668		(16)			(16)		652	652			
100272305	REDLANDS	CA		01/08/2026		1,410		(25)			(25)		1,385	1,385			
100272306	CHANDLER	AZ		01/08/2026		1,015		(20)			(20)		995	995			
100272307	APEX	NC		01/08/2026		858		(17)			(17)		841	841			
100272308	SAN PEDRO	CA		01/08/2026		1,322		(27)			(27)		1,295	1,295			
100272309	YOUNG HARRIS	GA		01/08/2026		1,149		(38)			(38)		1,111	1,111			
100272310	SUNNYVALE	TX		01/08/2026		916		(23)			(23)		893	893			
100272311	NORTH CHARLESTON	SC		01/08/2026		1,266		(21)			(21)		1,245	1,245			
100272312	CAPE CORAL	FL		01/08/2026		2,336		(4)			(4)		2,332	2,332			
100272313	LOWELL	MA		01/08/2026		2,208		(44)			(44)		2,164	2,164			
100272314	YORK	SC		01/08/2026		2,131		(29)			(29)		2,102	2,102			
100272315	STEVENSVILLE	MD		01/08/2026		1,006		(17)			(17)		989	989			
100272316	MENTOR	OH		01/08/2026		717		(12)			(12)		705	705			
100272317	NAPLES	ME		01/08/2026		1,590		(33)			(33)		1,557	1,557			
100272318	SPOKANE VALLEY	WA		01/08/2026		1,077		19			19		1,096	1,096			
100272319	BALTIMORE	MD		01/08/2026		527		(17)			(17)		510	510			
100272320	ROUND ROCK	TX		01/08/2026		1,445		(34)			(34)		1,411	1,411			
100272321	SPRINGFIELD	LA		01/08/2026		1,641		(36)			(36)		1,605	1,605			
100272322	PALM DESERT	CA		01/08/2026		3,160		(72)			(72)		3,088	3,088			
100272323	STAMFORD	CT		01/08/2026		1,361		(40)			(40)		1,321	1,321			
100272324	STAMFORD	CT		01/08/2026		1,361		(40)			(40)		1,321	1,321			
100272325	SPANAWAY	WA		01/08/2026		1,138		(7)			(7)		1,131	1,131			
100272326	FORTUNA	CA		01/08/2026		951		(32)			(32)		919	919			
100272327	KANNAPOLIS	NC		01/08/2026		1,589		(16)			(16)		1,573	1,573			
100272328	BIGFORK	MT		01/08/2026		1,186		(38)			(38)		1,148	1,148			
100272329	CAROLINA BEACH	NC		01/08/2026		1,241		(6)			(6)		1,235	1,235			
100272330	ERIE	CO		01/08/2026		1,766		(49)			(49)		1,717	1,717			
100272331	BLUFFDALE	UT		01/08/2026		1,076		(30)			(30)		1,046	1,046			
100272332	BATH	PA		01/08/2026		590		(3)			(3)		587	587			
100272333	BALL GROUND	GA		01/08/2026		595		(14)			(14)		581	581			
100272334	BELTON	MO		01/08/2026		791		(18)			(18)		773	773			
100272335	FIFTY LAKES	MN		01/08/2026		1,102		(23)			(23)		1,079	1,079			
100272336	SACRAMENTO	CA		01/08/2026		859		(17)			(17)		842	842			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272337	CASTLE PINES	CO		01/08/2026		1,105		(22)			(22)		1,083	1,083			
100272338	VICTORIA	TX		01/08/2026		680		(16)			(16)		664	664			
100272339	PALMYRA	PA		01/08/2026		1,199		(22)			(22)		1,177	1,177			
100272340	CLATSKANIE	OR		01/08/2026		4,274		(66)			(66)		4,208	4,208			
100272341	WAXAHACHIE	TX		01/08/2026		1,147		(26)			(26)		1,121	1,121			
100272342	LONG BEACH	CA		01/08/2026		2,933		(64)			(64)		2,869	2,869			
100272345	RICHMOND	TX		01/08/2026		760		(19)			(19)		741	741			
100272346	AUBREY	TX		01/08/2026		814		(11)			(11)		803	803			
100272347	NORTH CHESTERFIELD	VA		01/08/2026		759		(16)			(16)		743	743			
100272348	SAVANNAH	GA		01/08/2026		1,480		(38)			(38)		1,442	1,442			
100272349	SCOTTSDALE	AZ		01/08/2026		933		(37)			(37)		896	896			
100272350	DELAVAN	WI		01/08/2026		752		(10)			(10)		742	742			
100272351	MARLTON	NJ		01/08/2026		708		(21)			(21)		687	687			
100272352	RALEIGH	NC		01/08/2026		725		(17)			(17)		708	708			
100272353	WILMINGTON	DE		01/08/2026		716		(13)			(13)		703	703			
100272354	CHANDLER	AZ		01/08/2026		1,211		(22)			(22)		1,189	1,189			
100272355	BEND	OR		01/08/2026		1,716		(34)			(34)		1,682	1,682			
100272356	MENIFEE	CA		01/08/2026		1,358		(25)			(25)		1,333	1,333			
100272357	CHARLOTTE	NC		01/08/2026		1,004		(22)			(22)		982	982			
100272358	BROCKTON	MA		01/08/2026		1,460		(30)			(30)		1,430	1,430			
100272359	ALEXANDRIA	VA		01/08/2026		6,723		(101)			(101)		6,622	6,622			
100272360	SAINT AUGUSTINE	FL		01/08/2026		1,559		(43)			(43)		1,516	1,516			
100272361	MCKINNEY	TX		01/08/2026		1,637		(48)			(48)		1,589	1,589			
100272362	NORTH PORT	FL		01/08/2026		1,210		(21)			(21)		1,189	1,189			
100272363	EVANSTON	IL		01/08/2026		1,327		(35)			(35)		1,292	1,292			
100272364	BRISTOW	VA		01/08/2026		1,467		(23)			(23)		1,444	1,444			
100272365	STANTON	CA		01/08/2026		2,099		(39)			(39)		2,060	2,060			
100272366	SAVANNAH	GA		01/08/2026		948		(25)			(25)		923	923			
100272367	PHOENIX	AZ		01/08/2026		628		(12)			(12)		616	616			
100272368	BAKERSFIELD	CA		01/08/2026		1,182		(25)			(25)		1,157	1,157			
100272369	CHARLOTTE	NC		01/08/2026		881		(7)			(7)		874	874			
100272370	CHARLOTTE	NC		01/08/2026		609		(15)			(15)		594	594			
100272371	BOONE	NC		01/08/2026		1,003		(38)			(38)		965	965			
100272372	MERCED	CA		01/08/2026		495		(20)			(20)		475	475			
100272373	STILLWATER	OK		01/08/2026		636		(16)			(16)		620	620			
100272374	LAMBERTVILLE	MI		01/08/2026		1,003		(28)			(28)		975	975			
100272375	NAPLES	FL		01/08/2026		1,076		(33)			(33)		1,043	1,043			
100272376	CAJON	CA		01/08/2026		1,548		(31)			(31)		1,517	1,517			
100272377	HAWTHORNE	CA		01/08/2026		2,303		(61)			(61)		2,242	2,242			
100272378	SOMERVILLE	MA		01/08/2026		1,053		(16)			(16)		1,037	1,037			
100272379	DECATUR	GA		01/08/2026		2,747		(67)			(67)		2,680	2,680			
100272380	PHOENIXVILLE	PA		01/08/2026		731		(15)			(15)		716	716			
100272381	CHATTANOOGA	TN		01/08/2026		773		(12)			(12)		761	761			
100272382	SALT LAKE CITY	UT		01/08/2026		1,228		(14)			(14)		1,214	1,214			
100272383	AURORA	CO		01/08/2026		1,076		(18)			(18)		1,058	1,058			
100272384	GROVELAND	FL		01/08/2026		2,042		(53)			(53)		1,989	1,989			
100272385	LEVERETT	MA		01/08/2026		934		(28)			(28)		906	906			
100272386	DESTIN	FL		01/08/2026		4,960		(130)			(130)		4,830	4,830			
100272387	NORTH LAS VEGAS	NV		01/08/2026		649		(12)			(12)		637	637			
100272388	REDLANDS	CA		01/08/2026		2,069		(19)			(19)		2,050	2,050			
100272389	WESTMINSTER	CO		01/08/2026		959		(14)			(14)		945	945			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272390	BATON ROUGE	LA		01/08/2026		839		(18)			(18)		821	821			
100272392	SAN FRANCISCO	CA		01/08/2026		3,167		(55)			(55)		3,112	3,112			
100272393	GARRISON	MN		01/08/2026		871		(35)			(35)		836	836			
100272394	FORT WORTH	TX		01/08/2026		861		(10)			(10)		851	851			
100272395	LOWELL	MA		01/08/2026		2,086		(43)			(43)		2,043	2,043			
100272396	LAKE WALES	FL		01/08/2026		603		(14)			(14)		589	589			
100272397	SCOTTSDALE	AZ		01/08/2026		1,385		(47)			(47)		1,338	1,338			
100272398	CRANSTON	RI		01/08/2026		910		(19)			(19)		891	891			
100272399	EAST PALESTINE	OH		01/08/2026		588		(7)			(7)		581	581			
100272400	NEW HARTFORD	CT		01/08/2026		727		(9)			(9)		718	718			
100272401	MESA	AZ		01/08/2026		602		(14)			(14)		588	588			
100272402	HENDERSONVILLE	NC		01/08/2026		1,359		(28)			(28)		1,331	1,331			
100272403	MINNEAPOLIS	MN		01/08/2026		2,278		(57)			(57)		2,221	2,221			
100272404	PLYMOUTH	MA		01/08/2026		1,063		(28)			(28)		1,035	1,035			
100272405	QUINCY	MA		01/08/2026		1,804		(18)			(18)		1,786	1,786			
100272406	FARMINGTON	MI		01/08/2026		643		(16)			(16)		627	627			
100272407	ROSELLE	NJ		01/08/2026		827		(31)			(31)		796	796			
100272408	DOUGLASVILLE	GA		01/08/2026		553		(24)			(24)		529	529			
100272409	PORT SAINT LUCIE	FL		01/08/2026		776		(2)			(2)		774	774			
100272411	EDMOND	OK		01/08/2026		814		(2)			(2)		812	812			
100272412	SAINT LOUIS	MO		01/08/2026		613		(11)			(11)		602	602			
100272413	MARYSVILLE	CA		01/08/2026		734		(3)			(3)		731	731			
100272414	SOUTH KINGSTOWN	RI		01/08/2026		1,145		(9)			(9)		1,136	1,136			
100272415	NOVATO	CA		01/08/2026		2,045		(27)			(27)		2,018	2,018			
100272416	EASTMAN	WI		01/08/2026		1,791		(36)			(36)		1,755	1,755			
100272417	EAST BOSTON	MA		01/08/2026		1,361		(25)			(25)		1,336	1,336			
100272418	INDIAN WELLS	CA		01/08/2026		1,685		(4)			(4)		1,681	1,681			
100272419	MANTECA	CA		01/08/2026		1,497		(42)			(42)		1,455	1,455			
100272420	WEST BEND	WI		01/08/2026		853		(23)			(23)		830	830			
100272421	ATASCOCITA	TX		01/08/2026		682		(23)			(23)		659	659			
100272422	ELLIJAY	GA		01/08/2026		5,997		(169)			(169)		5,828	5,828			
100272423	SCOTTSDALE	AZ		01/08/2026		1,454		(35)			(35)		1,419	1,419			
100272424	NORWOOD	MA		01/08/2026		1,967		(15)			(15)		1,952	1,952			
100272425	PRESCOTT VALLEY	AZ		01/08/2026		885		(7)			(7)		878	878			
100272426	BIG MOOSE TWP	ME		01/08/2026		2,341		(53)			(53)		2,288	2,288			
100272427	CYPRESS	TX		01/08/2026		1,552		(56)			(56)		1,496	1,496			
100272428	INDIANAPOLIS	IN		01/08/2026		3,589		(31)			(31)		3,558	3,558			
100272429	DENVER	CO		01/08/2026		1,208		(10)			(10)		1,198	1,198			
100272430	COPPELL	TX		01/08/2026		1,702		(31)			(31)		1,671	1,671			
100272431	FORESTVILLE	CA		01/08/2026		1,493		(36)			(36)		1,457	1,457			
100272432	ALLEN	TX		01/08/2026		21,674		(142)			(142)		21,532	21,532			
100272434	CORNELIUS	NC		01/08/2026		1,665		(23)			(23)		1,642	1,642			
100272435	OCEAN ISLE BEACH	NC		01/08/2026		1,733		(31)			(31)		1,702	1,702			
100272436	MONROE	WA		01/08/2026		1,893		(43)			(43)		1,850	1,850			
100272437	MERCED	CA		01/08/2026		853		(17)			(17)		836	836			
100272438	WIRTZ	VA		01/08/2026		1,549		(16)			(16)		1,533	1,533			
100272439	NORRISTOWN	PA		01/08/2026		2,493		(55)			(55)		2,438	2,438			
100272440	LAKELAND	FL		01/08/2026		744		(15)			(15)		729	729			
100272441	CONCORD	NH		01/08/2026		945		(16)			(16)		929	929			
100272442	LOUISVILLE	KY		01/08/2026		4,474		(74)			(74)		4,400	4,400			
100272443	MOUNT HOLLY	NJ		01/08/2026		844		(20)			(20)		824	824			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272444	SEATTLE	WA		01/08/2026		1,180		(28)			(28)		1,152	1,152			
100272445	BENTONVILLE	AR		01/08/2026		629		(15)			(15)		614	614			
100272446	CENTERTON	AR		01/08/2026		1,069		(22)			(22)		1,047	1,047			
100272447	ALLENTOWN	PA		01/08/2026		814		(21)			(21)		793	793			
100272448	FUQUAY VARINA	NC		01/08/2026		622		(14)			(14)		608	608			
100272449	HELLERTOWN	PA		01/08/2026		610		(21)			(21)		589	589			
100272450	PULLMAN	WA		01/08/2026		915		(13)			(13)		902	902			
100272451	MANSFIELD	MA		01/08/2026		1,300		(22)			(22)		1,278	1,278			
100272452	MIAMI	FL		01/08/2026		1,998		(28)			(28)		1,970	1,970			
100272453	SANTA CLARITA	CA		01/08/2026		1,728		3			3		1,731	1,731			
100272454	PEMBROKE PINES	FL		01/08/2026		449		(9)			(9)		440	440			
100272455	DURANT	OK		01/08/2026		1,112		(22)			(22)		1,090	1,090			
100272456	SAUGATUCK	MI		01/08/2026		1,543		(18)			(18)		1,525	1,525			
100272457	CHANDLER	AZ		01/08/2026		1,724		(40)			(40)		1,684	1,684			
100272458	BUELLTON	CA		01/08/2026		2,300		(59)			(59)		2,241	2,241			
100272459	BIGFORK	MT		01/08/2026		1,670		(27)			(27)		1,643	1,643			
100272460	EVERETT	WA		01/08/2026		1,504		(30)			(30)		1,474	1,474			
100272461	MAMMOTH LAKES	CA		01/08/2026		1,452		(25)			(25)		1,427	1,427			
100272462	SAINT PETERSBURG	FL		01/08/2026		975		(22)			(22)		953	953			
100272463	BIGFORK	MT		01/08/2026		1,658		(34)			(34)		1,624	1,624			
100272464	ENGLEWOOD	FL		01/08/2026		697		(15)			(15)		682	682			
100272465	MINERAL BLUFF	GA		01/08/2026		2,157		(43)			(43)		2,114	2,114			
100272466	SOUTH YARMOUTH	MA		01/08/2026		1,078		(35)			(35)		1,043	1,043			
100272467	CORSICANA	TX		01/08/2026		1,109		(28)			(28)		1,081	1,081			
100272469	CHICAGO	IL		01/08/2026		682		(13)			(13)		669	669			
100272470	LAS VEGAS	NV		01/08/2026		878		(30)			(30)		848	848			
100272472	NAPLES	FL		01/08/2026		698		(17)			(17)		681	681			
100272473	KAILUA KONA	HI		01/08/2026		1,358		21			21		1,379	1,379			
100272474	SISTERS	OR		01/08/2026		1,238		(33)			(33)		1,205	1,205			
100272475	TUCSON	AZ		01/08/2026		1,286		(30)			(30)		1,256	1,256			
100272476	BEND	OR		01/08/2026		1,008		(24)			(24)		984	984			
100272477	COLUMBUS	OH		01/08/2026		863		(11)			(11)		852	852			
100272478	KANNAPOLIS	NC		01/08/2026		914		(21)			(21)		893	893			
100272479	KEARNY	NJ		01/08/2026		1,182		(34)			(34)		1,148	1,148			
100272480	WALDPORT	OR		01/08/2026		3,071		(68)			(68)		3,003	3,003			
100272481	RICHMOND	VA		01/08/2026		689		(8)			(8)		681	681			
100272482	DALLAS	TX		01/08/2026		3,359		(152)			(152)		3,207	3,207			
100272483	AUBURN	WA		01/08/2026		1,123		1			1		1,124	1,124			
100272484	PASADENA	CA		01/08/2026		880		(22)			(22)		858	858			
100272485	WEST WILDWOOD	NJ		01/08/2026		1,269		(23)			(23)		1,246	1,246			
100272486	SAN DIEGO	CA		01/08/2026		916		(25)			(25)		891	891			
100272487	RIVERSIDE	CA		01/08/2026		660		(16)			(16)		644	644			
100272488	DENVER	CO		01/08/2026		848		(26)			(26)		822	822			
100272489	CHICAGO	IL		01/08/2026		1,104		(19)			(19)		1,085	1,085			
100272490	CONCORD	CA		01/08/2026		5,315		(130)			(130)		5,185	5,185			
100272491	WASHINGTON	UT		01/08/2026		4,489		(104)			(104)		4,385	4,385			
100272492	HICKORY	NC		01/08/2026		837		(24)			(24)		813	813			
100272493	RENO	NV		01/08/2026		1,061		(8)			(8)		1,053	1,053			
100272494	LAKE ELSINORE	CA		01/08/2026		18,417		(298)			(298)		18,119	18,119			
100272495	LAKEWOOD	OH		01/08/2026		2,647		(54)			(54)		2,593	2,593			
100272496	PORT ORCHARD	WA		01/08/2026		727		(18)			(18)		709	709			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272497	HULL	MA		01/08/2026		2,934		(105)			(105)		2,829	2,829			
100272498	ATLANTA	GA		01/08/2026		5,015		(168)			(168)		4,847	4,847			
100272499	FALLS CHURCH	VA		01/08/2026		962		(22)			(22)		940	940			
100272500	LAWNDALE	CA		01/08/2026		950		(32)			(32)		918	918			
100272501	ACWORTH	GA		01/08/2026		1,036		(40)			(40)		996	996			
100272502	ARNOLD	CA		01/08/2026		2,422		(80)			(80)		2,342	2,342			
100272503	BENTONVILLE	AR		01/08/2026		2,326		(67)			(67)		2,259	2,259			
100272504	LAWRENCE	MA		01/08/2026		2,510		(106)			(106)		2,404	2,404			
100272505	PALMS	MI		01/08/2026		1,186		(19)			(19)		1,167	1,167			
100272506	BOSTON	MA		01/08/2026		1,835		(7)			(7)		1,828	1,828			
100272507	MODESTO	CA		01/08/2026		760		17			17		777	777			
100272508	HOBOKEN	NJ		01/08/2026		12,358		(159)			(159)		12,199	12,199			
100272509	MYRTLE BEACH	SC		01/08/2026		964		(14)			(14)		950	950			
100272510	ALGER	MI		01/08/2026		1,422		1			1		1,423	1,423			
100272511	MATAWAN	NJ		01/08/2026		824		(26)			(26)		798	798			
100272512	ASHEVILLE	NC		01/08/2026		1,398		3			3		1,401	1,401			
100272513	TREASURE ISLAND	FL		01/08/2026		1,913		(33)			(33)		1,880	1,880			
100272514	NEWPORT	ME		01/08/2026		1,032		(7)			(7)		1,025	1,025			
100272515	FLAGSTAFF	AZ		01/08/2026		1,291		(29)			(29)		1,262	1,262			
100272516	ROSLINDALE	MA		01/08/2026		2,113		50			50		2,163	2,163			
100272517	COROLLA	NC		01/08/2026		1,183		(24)			(24)		1,159	1,159			
100272518	ELLIJAY	GA		01/08/2026		1,060		(34)			(34)		1,026	1,026			
100272519	FLAGSTAFF	AZ		01/08/2026		1,395		(18)			(18)		1,377	1,377			
100272520	LITTLE EGG HARBOR TWP	NJ		01/08/2026		1,022		(33)			(33)		989	989			
100272521	ESSEX	MT		01/08/2026		1,285		(43)			(43)		1,242	1,242			
100272522	MARKESAN	WI		01/08/2026		1,548		(35)			(35)		1,513	1,513			
100272523	WANDO	SC		01/08/2026		1,486		(53)			(53)		1,433	1,433			
100272524	OCEAN CITY	NJ		01/08/2026		2,658		(79)			(79)		2,579	2,579			
100272526	CHICAGO	IL		01/08/2026		724		(21)			(21)		703	703			
100272527	CHICAGO	IL		01/08/2026		2,127		(63)			(63)		2,064	2,064			
100272528	ROUND ROCK	TX		01/08/2026		784		(26)			(26)		758	758			
100272529	OCEAN CITY	NJ		01/08/2026		1,209		(1)			(1)		1,208	1,208			
100272530	EAST PROVIDENCE	RI		01/08/2026		1,225		(11)			(11)		1,214	1,214			
100272531	BORREGO SPRINGS	CA		01/08/2026		735		(24)			(24)		711	711			
100272532	HARLEYSVILLE	PA		01/08/2026		1,705		(43)			(43)		1,662	1,662			
100272534	EDEN	UT		01/08/2026		1,920		(48)			(48)		1,872	1,872			
100272535	ALEXANDRIA	VA		01/08/2026		1,339		(26)			(26)		1,313	1,313			
100272536	LAS CRUCES	NM		01/08/2026		755		(15)			(15)		740	740			
100272537	LAKE HARMONY	PA		01/08/2026		933		(26)			(26)		907	907			
100272538	CHAPEL HILL	NC		01/08/2026		2,874		(83)			(83)		2,791	2,791			
100272539	GWINN	MI		01/08/2026		2,239		(66)			(66)		2,173	2,173			
100272540	ROYAL OAK	MI		01/08/2026		1,280		(17)			(17)		1,263	1,263			
100272541	LENOIR CITY	TN		01/08/2026		673		(3)			(3)		670	670			
100272542	EAST WINDSOR	NJ		01/08/2026		1,058		(26)			(26)		1,032	1,032			
100272543	STEPHENS CITY	VA		01/08/2026		634		(10)			(10)		624	624			
100272544	HOWARD	OH		01/08/2026		686		(15)			(15)		671	671			
100272545	BUCKEYE	AZ		01/08/2026		654		(18)			(18)		636	636			
100272546	NORTH KINGSTOWN	RI		01/08/2026		2,671		(41)			(41)		2,630	2,630			
100272547	CHICAGO	IL		01/08/2026		7,517		(184)			(184)		7,333	7,333			
100272548	MAMMOTH LAKES	CA		01/08/2026		8,235		(108)			(108)		8,127	8,127			
100272549	PALMYRA	VA		01/08/2026		1,389		(16)			(16)		1,373	1,373			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272550	CHARLOTTE	NC		01/08/2026		7,476		(69)			(69)		7,407	7,407			
100272551	MAMMOTH LAKES	CA		01/08/2026		3,953		(146)			(146)		3,807	3,807			
100272552	COACHELLA	CA		01/08/2026		1,323		(21)			(21)		1,302	1,302			
100272553	TEMPE	AZ		01/08/2026		1,024		(26)			(26)		998	998			
100272554	GILBERT	AZ		01/08/2026		1,285		18			18		1,303	1,303			
100272555	JUPITER	FL		01/08/2026		786		(32)			(32)		754	754			
100272556	MEDFORD	OR		01/08/2026		983		(33)			(33)		950	950			
100272557	LEWES	DE		01/08/2026		1,070		(33)			(33)		1,037	1,037			
100272558	BOURNE	MA		01/08/2026		844		(25)			(25)		819	819			
100272559	PALM SPRINGS	CA		01/08/2026		18,452		(412)			(412)		18,040	18,040			
100272560	CAPE MAY POINT	NJ		01/08/2026		1,358		(23)			(23)		1,335	1,335			
100272561	SOUTH HAVEN	MI		01/08/2026		1,250		(16)			(16)		1,234	1,234			
100272562	PISMO BEACH	CA		01/08/2026		1,322		(30)			(30)		1,292	1,292			
100272563	NORWOOD	MA		01/08/2026		3,634		(95)			(95)		3,539	3,539			
100272564	MILWAUKEE	WI		01/08/2026		868		(28)			(28)		840	840			
100272565	NORFOLK	VA		01/08/2026		1,158		16			16		1,174	1,174			
100272566	CLARKDALE	AZ		01/08/2026		999		(16)			(16)		983	983			
100272567	CHICAGO	IL		01/08/2026		1,220		(7)			(7)		1,213	1,213			
100272568	FAYETTEVILLE	NC		01/08/2026		875		(22)			(22)		853	853			
100272569	COTTONWOOD	AZ		01/08/2026		2,073		(37)			(37)		2,036	2,036			
100272570	TUCSON	AZ		01/08/2026		900		(12)			(12)		888	888			
100272571	NAZARETH	PA		01/08/2026		1,037		(30)			(30)		1,007	1,007			
100272572	COLORADO SPRINGS	CO		01/08/2026		797		(26)			(26)		771	771			
100272573	SHARON	CT		01/08/2026		4,142		(103)			(103)		4,039	4,039			
100272574	NORTH RIDGEVILLE	OH		01/08/2026		683		4			4		687	687			
100272575	ORLANDO	FL		01/08/2026		795		(23)			(23)		772	772			
100272576	CHAPIN	SC		01/08/2026		1,090		(25)			(25)		1,065	1,065			
100272577	SCARBOROUGH	ME		01/08/2026		2,343		(79)			(79)		2,264	2,264			
100272578	SOUTH BEND	IN		01/08/2026		1,398		(21)			(21)		1,377	1,377			
100272579	PORT ORCHARD	WA		01/08/2026		1,044		(32)			(32)		1,012	1,012			
100272580	HICKORY	NC		01/08/2026		952		(12)			(12)		940	940			
100272581	DUNEDIN	FL		01/08/2026		1,475		9			9		1,484	1,484			
100272583	PALM SPRINGS	CA		01/08/2026		954		(28)			(28)		926	926			
100272584	HICKORY HILLS	IL		01/08/2026		10,827		(383)			(383)		10,444	10,444			
100272585	ASBURY PARK	NJ		01/08/2026		7,960		(18)			(18)		7,942	7,942			
100272586	DELRAY BEACH	FL		01/09/2026		1,045		(49)			(49)		996	996			
100272587	GAINESVILLE	GA		01/09/2026		2,540		(14)			(14)		2,526	2,526			
100272588	WACO	TX		01/09/2026		236		(9)			(9)		227	227			
100272589	RICHMOND	CA		01/09/2026		406		(19)			(19)		387	387			
100272590	POMPANO BEACH	FL		01/09/2026		1,683		(41)			(41)		1,642	1,642			
100272591	PERRIS	CA		01/09/2026		1,526		(72)			(72)		1,454	1,454			
100272592	SAN BERNARDINO	CA		01/09/2026		2,044		(47)			(47)		1,997	1,997			
100272594	IRVINE	CA		01/09/2026		841		(34)			(34)		807	807			
100272595	CLARKSTON	MI		01/09/2026		804		(18)			(18)		786	786			
100272596	EDGEWATER	FL		01/09/2026		1,089		7			7		1,096	1,096			
100272598	DECATUR	GA		01/09/2026		1,234		(45)			(45)		1,189	1,189			
100272600	GREENDALE	WI		01/09/2026		4,241		(125)			(125)		4,116	4,116			
100272601	WILLIAMSBURG	VA		01/09/2026		709		(21)			(21)		688	688			
100272602	MURRELLS INLET	SC		01/09/2026		5,070		(239)			(239)		4,831	4,831			
100272605	CORONA	CA		01/09/2026		600		(16)			(16)		584	584			
100272607	WOODBRIDGE	VA		01/09/2026		674		(8)			(8)		666	666			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272608	SAN DIEGO	CA		01/09/2026		1,420		7			7		1,427	1,427			
100272609	LOS ANGELES	CA		01/09/2026		1,890		(12)			(12)		1,878	1,878			
100272616	LOS ANGELES	CA		01/09/2026		1,251		(4)			(4)		1,247	1,247			
100272618	DECATUR	GA		01/09/2026		728		(34)			(34)		694	694			
100272619	GREENACRES	FL		01/09/2026		431		(19)			(19)		412	412			
100272620	SAN ANTONIO	TX		01/09/2026		128		(10)			(10)		118	118			
100272621	BRISTOL	CT		01/09/2026		375		(2)			(2)		373	373			
100272625	DENVER	CO		01/09/2026		1,821		(38)			(38)		1,783	1,783			
100272626	PORT HUENEME	CA		01/09/2026		1,187		(3)			(3)		1,184	1,184			
100272629	LUDLOW	MA		01/09/2026		2,630		(36)			(36)		2,594	2,594			
100272630	SARASOTA	FL		01/09/2026		815		(4)			(4)		811	811			
100272632	ATHENS	AL		01/09/2026		625		(1)			(1)		624	624			
100272633	CANTON	NC		01/09/2026		1,034		6			6		1,040	1,040			
100272634	DAINGERFIELD	TX		01/09/2026		399		(19)			(19)		380	380			
100272635	KISSIMMEE	FL		01/09/2026		406		(4)			(4)		402	402			
100272637	LAFAYETTE	IN		01/09/2026		361		(3)			(3)		358	358			
100272638	ORLANDO	FL		01/09/2026		3,030		(63)			(63)		2,967	2,967			
100272639	LAS VEGAS	NV		01/09/2026		560		(13)			(13)		547	547			
100272640	PHOENIX	AZ		01/09/2026		409		(19)			(19)		390	390			
100272643	ORLANDO	FL		01/09/2026		590		(1)			(1)		589	589			
100272644	YORK	PA		01/09/2026		295		(10)			(10)		285	285			
100272645	PANAMA CITY	FL		01/09/2026		379		(2)			(2)		377	377			
100272647	LOS ANGELES	CA		01/09/2026		1,839		(36)			(36)		1,803	1,803			
100272649	NEWPORT NEWS	VA		01/09/2026		616		(18)			(18)		598	598			
100272651	LAS VEGAS	NV		01/09/2026		552		(22)			(22)		530	530			
100272652	CUDAHY	WI		01/09/2026		584		(18)			(18)		566	566			
100272653	CLEVELAND	OH		01/09/2026		309		(5)			(5)		304	304			
100272656	LEESBURG	VA		01/09/2026		2,904		(79)			(79)		2,825	2,825			
100272657	MIAMI	FL		01/09/2026		1,004		6			6		1,010	1,010			
100272658	BATON ROUGE	LA		01/09/2026		915		(31)			(31)		884	884			
100272659	DOVER	DE		01/09/2026		450		(17)			(17)		433	433			
100272660	ATLANTIC CITY	NJ		01/09/2026		261		(12)			(12)		249	249			
100272662	LOS ANGELES	CA		01/09/2026		1,193		(53)			(53)		1,140	1,140			
100272663	LOS ANGELES	CA		01/09/2026		1,443		(61)			(61)		1,382	1,382			
100272665	RIVERSIDE	CA		01/09/2026		3,160		(110)			(110)		3,050	3,050			
100272667	NORTH LAS VEGAS	NV		01/09/2026		223		(5)			(5)		218	218			
100272668	MIAMI	FL		01/09/2026		5,354		(151)			(151)		5,203	5,203			
100272669	LAKE ELSINORE	CA		01/09/2026		898		(36)			(36)		862	862			
100272670	DOWNEY	CA		01/09/2026		3,364		(159)			(159)		3,205	3,205			
100272671	CYPRESS	TX		01/09/2026		1,391		(28)			(28)		1,363	1,363			
100272673	FORT MYERS	FL		01/09/2026		2,691		(27)			(27)		2,664	2,664			
100272674	COVINA	CA		01/09/2026		2,883		(92)			(92)		2,791	2,791			
100272676	SHELTON	WA		01/09/2026		1,219		(19)			(19)		1,200	1,200			
100272679	HESPERIA	CA		01/09/2026		4,999		(109)			(109)		4,890	4,890			
100272680	HOSCHTON	GA		01/09/2026		993		(47)			(47)		946	946			
100272681	PACOIMA	CA		01/09/2026		1,379		(56)			(56)		1,323	1,323			
100272682	MIDLOTHIAN	VA		01/09/2026		1,764		(68)			(68)		1,696	1,696			
100272683	JURUPA VALLEY	CA		01/09/2026		1,413		(62)			(62)		1,351	1,351			
100272684	SCOTTSDALE	AZ		01/09/2026		5,304		(200)			(200)		5,104	5,104			
100272685	ROSWELL	GA		01/09/2026		1,395		(65)			(65)		1,330	1,330			
100272686	SAN MARCOS	CA		01/09/2026		2,010		(51)			(51)		1,959	1,959			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272688	CALIFORNIA CITY	CA		01/09/2026		809		(38)			(38)		771	771			
100272689	CAMDEN WYOMING	DE		01/09/2026		881		(31)			(31)		850	850			
100272691	ANN ARBOR	MI		01/09/2026		1,700		(40)			(40)		1,660	1,660			
100272693	RANCHO MURIETA	CA		01/09/2026		1,739		(26)			(26)		1,713	1,713			
100272694	EPHRATA	WA		01/09/2026		911		(30)			(30)		881	881			
100272695	RIVERSIDE	CA		01/09/2026		3,232		(72)			(72)		3,160	3,160			
100272697	SPARTANBURG	SC		01/09/2026		401		(19)			(19)		382	382			
100272698	PAYSON	AZ		01/09/2026		888		(42)			(42)		846	846			
100272699	PORTLAND	OR		01/09/2026		6,730		(100)			(100)		6,630	6,630			
100272700	SAN BERNARDINO	CA		01/09/2026		837		(10)			(10)		827	827			
100272702	HAPEVILLE	GA		01/09/2026		536		(24)			(24)		512	512			
100272703	CUDAHY	CA		01/09/2026		1,647		(55)			(55)		1,592	1,592			
100272704	KEY WEST	FL		01/09/2026		3,698		(28)			(28)		3,670	3,670			
100272705	RIVER HILLS	WI		01/09/2026		354		(15)			(15)		339	339			
100272706	LOS ANGELES	CA		01/09/2026		3,178		(100)			(100)		3,078	3,078			
100272707	DELRAY BEACH	FL		01/09/2026		4,635		(77)			(77)		4,558	4,558			
100272708	ORLANDO	FL		01/09/2026		1,225		(39)			(39)		1,186	1,186			
100272709	DORAL	FL		01/09/2026		1,625		(25)			(25)		1,600	1,600			
100272710	CONCORD	MA		01/09/2026		2,404		(86)			(86)		2,318	2,318			
100272711	UPLAND	CA		01/09/2026		1,743		(13)			(13)		1,730	1,730			
100272712	SPARKS	NV		01/09/2026		707		(33)			(33)		674	674			
100272713	AURORA	CO		01/09/2026		387		(18)			(18)		369	369			
100272714	RICHMOND	VA		01/09/2026		582		(11)			(11)		571	571			
100272715	ALPHARETTA	GA		01/09/2026		2,421		(106)			(106)		2,315	2,315			
100272716	MANSFIELD	TX		01/09/2026		1,555		(25)			(25)		1,530	1,530			
100272717	PALM COAST	FL		01/09/2026		3,172		(68)			(68)		3,104	3,104			
100272718	ORLAND PARK	IL		01/09/2026		788		(30)			(30)		758	758			
100272719	CULVER CITY	CA		01/09/2026		2,228		(68)			(68)		2,160	2,160			
100272720	PLAINFIELD	IL		01/09/2026		920		(12)			(12)		908	908			
100272721	RALEIGH	NC		01/09/2026		7,217		(185)			(185)		7,032	7,032			
100272722	EASTVALE	CA		01/09/2026		2,481		(72)			(72)		2,409	2,409			
100272723	LOS ANGELES	CA		01/09/2026		1,763		(83)			(83)		1,680	1,680			
100272724	OAK HILLS	CA		01/09/2026		708		(11)			(11)		697	697			
100272725	HANFORD	CA		01/09/2026		2,942		(139)			(139)		2,803	2,803			
100272726	LAS VEGAS	NV		01/09/2026		910		(43)			(43)		867	867			
100272727	LAS VEGAS	NV		01/09/2026		1,146		(54)			(54)		1,092	1,092			
100272728	FAYETTEVILLE	NC		01/09/2026		634		(30)			(30)		604	604			
100272729	LAKEVILLE	MN		01/09/2026		2,678		(81)			(81)		2,597	2,597			
100272730	PAOLA	KS		01/09/2026		1,329		(47)			(47)		1,282	1,282			
100272731	LOS ANGELES	CA		01/09/2026		1,641		(71)			(71)		1,570	1,570			
100272732	FEDERALSBURG	MD		01/09/2026		726		(26)			(26)		700	700			
100272733	CORONA DEL MAR	CA		01/09/2026		4,131		(156)			(156)		3,975	3,975			
100272734	AUSTIN	TX		01/09/2026		1,852		(54)			(54)		1,798	1,798			
100272735	VALDESE	NC		01/09/2026		896		(33)			(33)		863	863			
100272736	SAN JOSE	CA		01/09/2026		5,297		(176)			(176)		5,121	5,121			
100272737	LOS ANGELES	CA		01/09/2026		2,678		(113)			(113)		2,565	2,565			
100272738	LAUREL	MD		01/09/2026		990		(19)			(19)		971	971			
100272739	LAWNDALE	CA		01/09/2026		1,733		(46)			(46)		1,687	1,687			
100272740	AGOURA HILLS	CA		01/09/2026		3,468		(106)			(106)		3,362	3,362			
100272741	LOS ANGELES	CA		01/09/2026		2,025		(80)			(80)		1,945	1,945			
100272742	MONTGOMERY	TX		01/09/2026		1,471		(63)			(63)		1,408	1,408			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100272743	EASTVALE	CA		01/09/2026		1,848		(83)			(83)		1,765	1,765			
100272746	EAST PALO ALTO	CA		01/13/2026		1,251		(28)			(28)		1,223	1,223			
100272748	VICTORVILLE	CA		01/13/2026		910		(37)			(37)		873	873			
100272749	HOUSTON	TX		01/13/2026		107,410		(1,410)			(1,410)		106,000	106,000			
100272750	WASHINGTON	NC		01/13/2026		402		(9)			(9)		393	393			
100272751	LOS ANGELES	CA		01/13/2026		2,131		(28)			(28)		2,103	2,103			
100272752	KAHULUI	HI		01/13/2026		2,932		(72)			(72)		2,860	2,860			
100272755	PONCE INLET	FL		01/13/2026		1,181		(10)			(10)		1,171	1,171			
100272756	SCRANTON	PA		01/13/2026		848		(1)			(1)		847	847			
100272757	SPANISH FORT	AL		01/13/2026		537		4			4		541	541			
100272758	RIVERTON	UT		01/13/2026		2,666		(7)			(7)		2,659	2,659			
100272759	LOS ANGELES	CA		01/13/2026		1,530		4			4		1,534	1,534			
100272760	ARVADA	CO		01/13/2026		613		(9)			(9)		604	604			
100272761	NORTH BARRINGTON	IL		01/13/2026		1,389		(24)			(24)		1,365	1,365			
100272762	SAN FRANCISCO	CA		01/13/2026		1,149		(21)			(21)		1,128	1,128			
100272763	SUGAR LAND	TX		01/13/2026		1,182		(24)			(24)		1,158	1,158			
100272764	SMITHVILLE	TN		01/13/2026		696		(8)			(8)		688	688			
100272765	VICTORIA	TX		01/13/2026		543		(21)			(21)		522	522			
100272766	SHEPHERD	MT		01/13/2026		1,009		(43)			(43)		966	966			
100272767	LAGUNA NIGUEL	CA		01/13/2026		4,501		(144)			(144)		4,357	4,357			
100272768	ROSEVILLE	CA		01/13/2026		1,059		(25)			(25)		1,034	1,034			
100272769	PHOENIX	AZ		01/13/2026		1,167		(22)			(22)		1,145	1,145			
100272770	SUWANEE	GA		01/13/2026		1,310		(34)			(34)		1,276	1,276			
100272771	FULSHEAR	TX		01/13/2026		1,114		(30)			(30)		1,084	1,084			
100272772	PEORIA	AZ		01/13/2026		2,617		(67)			(67)		2,550	2,550			
100272774	HAMDEN	CT		01/13/2026		3,746		(93)			(93)		3,653	3,653			
100272776	RANCHO SANTA FE	CA		01/13/2026		9,280		(352)			(352)		8,928	8,928			
100272777	TARZANA	CA		01/13/2026		2,645		(93)			(93)		2,552	2,552			
100272778	HEATH	TX		01/13/2026		2,925		(16)			(16)		2,909	2,909			
100272779	AUSTIN	TX		01/13/2026		3,497		(121)			(121)		3,376	3,376			
100272780	SAN PEDRO	CA		01/13/2026		2,820		(22)			(22)		2,798	2,798			
100272783	LAS VEGAS	NV		01/13/2026		4,959		(120)			(120)		4,839	4,839			
100272785	TUSTIN	CA		01/13/2026		1,959		(46)			(46)		1,913	1,913			
100272786	HIALEAH	FL		01/13/2026		1,240		(22)			(22)		1,218	1,218			
100272788	CLOVERDALE	OR		01/13/2026		1,122		10			10		1,132	1,132			
100272789	HOUSTON	TX		01/13/2026		2,756		(46)			(46)		2,710	2,710			
100272790	MARIETTA	GA		01/13/2026		2,463		(58)			(58)		2,405	2,405			
100272791	OAKLAND PARK	FL		01/13/2026		718		(25)			(25)		693	693			
100272794	WIMBERLEY	TX		01/13/2026		2,090		(49)			(49)		2,041	2,041			
100272795	MISSION VIEJO	CA		01/13/2026		4,001		(49)			(49)		3,952	3,952			
100272796	EDWARDS	CO		01/13/2026		96,746		(1,426)			(1,426)		95,320	95,320			
100272797	SCOTTSDALE	AZ		01/13/2026		1,241		(45)			(45)		1,196	1,196			
100272799	SCOTTSDALE	AZ		01/13/2026		992		(46)			(46)		946	946			
100272801	UPPER SADDLE RIVER	NJ		01/13/2026		3,004		(45)			(45)		2,959	2,959			
100272802	TUCKER	GA		01/13/2026		1,287		(45)			(45)		1,242	1,242			
100272806	CARLSBAD	CA		01/13/2026		1,962		(26)			(26)		1,936	1,936			
100272807	DRAPER	UT		01/13/2026		2,877		(113)			(113)		2,764	2,764			
100272808	WILMINGTON	NC		01/13/2026		700		(19)			(19)		681	681			
100272809	WILMINGTON	NC		01/13/2026		1,342		(44)			(44)		1,298	1,298			
100272810	CHANDLER	AZ		01/13/2026		1,451		(67)			(67)		1,384	1,384			
100272811	SANTA BARBARA	CA		01/13/2026		4,644		(116)			(116)		4,528	4,528			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272812	CLINT	TX		01/13/2026		430		(9)			(9)		421	421			
100272813	BOZEMAN	MT		01/13/2026		6,582		(145)			(145)		6,437	6,437			
100272814	SAN DIEGO	CA		01/13/2026		2,655		(110)			(110)		2,545	2,545			
100272815	WESTMINSTER	CA		01/13/2026		1,068		(32)			(32)		1,036	1,036			
100272816	GLENDALE	CA		01/13/2026		3,329		(85)			(85)		3,244	3,244			
100272817	CLAREMONT	CA		01/13/2026		2,496		(74)			(74)		2,422	2,422			
100272819	LYNNWOOD	WA		01/13/2026		621		(17)			(17)		604	604			
100272820	VANCOUVER	WA		01/13/2026		2,185		(63)			(63)		2,122	2,122			
100272821	LOVELAND	CO		01/13/2026		1,791		(29)			(29)		1,762	1,762			
100272822	BIG BEAR LAKE	CA		01/13/2026		1,003		(16)			(16)		987	987			
100272823	BOZEMAN	MT		01/13/2026		1,584		(52)			(52)		1,532	1,532			
100272824	VENTNOR CITY	NJ		01/13/2026		2,564		(83)			(83)		2,481	2,481			
100272825	MENIFEE	CA		01/13/2026		2,769		(109)			(109)		2,660	2,660			
100272826	SAN ANTONIO	TX		01/13/2026		3,917		(100)			(100)		3,817	3,817			
100272827	SURPRISE	AZ		01/13/2026		570		(23)			(23)		547	547			
100272828	GUNTER	TX		01/13/2026		2,192		(94)			(94)		2,098	2,098			
100272829	SAN MARCOS	CA		01/13/2026		1,502		(66)			(66)		1,436	1,436			
100272830	MCLEAN	VA		01/13/2026		3,100		(103)			(103)		2,997	2,997			
100272831	MANHATTAN BEACH	CA		01/13/2026		3,892		(104)			(104)		3,788	3,788			
100272832	MOUNTLAKE TERRACE	WA		01/13/2026		1,307		(13)			(13)		1,294	1,294			
100272833	SEATTLE	WA		01/13/2026		1,812		(59)			(59)		1,753	1,753			
100272834	WASHINGTON	DC		01/13/2026		3,755		(149)			(149)		3,606	3,606			
100272835	IRVINE	CA		01/13/2026		5,506		(65)			(65)		5,441	5,441			
100272837	RIVERSIDE	CA		01/13/2026		1,269		(42)			(42)		1,227	1,227			
100272838	SCOTTSDALE	AZ		01/13/2026		719		(20)			(20)		699	699			
100272839	LAREDO	TX		01/13/2026		676		(15)			(15)		661	661			
100272840	HIGHLANDS RANCH	CO		01/13/2026		4,632		(122)			(122)		4,510	4,510			
100272842	LONG BEACH	CA		01/13/2026		5,750		(183)			(183)		5,567	5,567			
100272844	SAN JOSE	CA		01/13/2026		1,452		(36)			(36)		1,416	1,416			
100272845	GULF SHORES	AL		01/15/2026		760		(28)			(28)		732	732			
100272846	INNSBROOK	MO		01/15/2026		1,072		(30)			(30)		1,042	1,042			
100272847	LAKE LURE	NC		01/15/2026		943		(36)			(36)		907	907			
100272849	OAK ISLAND	NC		01/15/2026		1,538		(50)			(50)		1,488	1,488			
100272850	BEND	OR		01/15/2026		1,389		(49)			(49)		1,340	1,340			
100272851	WEST HAVEN	UT		01/15/2026		1,149		(39)			(39)		1,110	1,110			
100272852	OAK ISLAND	NC		01/15/2026		935		(32)			(32)		903	903			
100272853	BENNINGTON	NH		01/15/2026		984		(33)			(33)		951	951			
100272854	SACRAMENTO	CA		01/15/2026		1,494		(57)			(57)		1,437	1,437			
100272855	PALM COAST	FL		01/15/2026		2,184		(83)			(83)		2,101	2,101			
100272856	COLORADO SPRINGS	CO		01/15/2026		1,322		57			57		1,379	1,379			
100272857	BLAINE	WA		01/15/2026		698		(27)			(27)		671	671			
100272858	WASHINGTON	UT		01/15/2026		1,333		(51)			(51)		1,282	1,282			
100272859	LAYTON	UT		01/15/2026		2,230		(19)			(19)		2,211	2,211			
100272861	FRASER	CO		01/15/2026		1,707		(57)			(57)		1,650	1,650			
100272862	MCDONOUGH	GA		01/15/2026		770		(29)			(29)		741	741			
100272863	YORK	PA		01/15/2026		789		(30)			(30)		759	759			
100272864	SALT LAKE CITY	UT		01/15/2026		1,045		(40)			(40)		1,005	1,005			
100272865	PRESCOTT	AZ		01/15/2026		501		(14)			(14)		487	487			
100272866	COMO	CO		01/15/2026		1,332		29			29		1,361	1,361			
100272867	HEBER CITY	UT		01/15/2026		1,661		75			75		1,736	1,736			
100272868	PHOENIX	AZ		01/15/2026		1,343		(40)			(40)		1,303	1,303			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272870	CHESAPEAKE BEACH	MD		01/15/2026		677		(26)			(26)		651	651			
100272871	TACOMA	WA		01/15/2026		876		(33)			(33)		843	843			
100272872	SALT LAKE CITY	UT		01/15/2026		2,275		(47)			(47)		2,228	2,228			
100272873	MIDWAY	UT		01/12/2026		875		(30)			(30)		845	845			
100272874	PRESCOTT	AZ		01/12/2026		1,744		(82)			(82)		1,662	1,662			
100272875	PORTLAND	OR		01/12/2026		680		(18)			(18)		662	662			
100272876	AGOURA HILLS	CA		01/12/2026		7,295		(271)			(271)		7,024	7,024			
100272877	BRIDGEWATER	MA		01/12/2026		1,864		(39)			(39)		1,825	1,825			
100272878	STATEN ISLAND	NY		01/12/2026		2,479		(82)			(82)		2,397	2,397			
100272880	MIAMI	FL		01/12/2026		793		(23)			(23)		770	770			
100272881	MAMMOTH LAKES	CA		01/12/2026		1,126		(37)			(37)		1,089	1,089			
100272882	NEWTOWN SQUARE	PA		01/12/2026		739		(33)			(33)		706	706			
100272883	BEAVERTON	OR		01/12/2026		1,110		(62)			(62)		1,048	1,048			
100272884	KNOXVILLE	TN		01/12/2026		950		(42)			(42)		908	908			
100272885	SEBASTOPOL	CA		01/12/2026		5,769		(123)			(123)		5,646	5,646			
100272886	FULLERTON	CA		01/12/2026		1,839		(78)			(78)		1,761	1,761			
100272888	CLOVER	SC		01/12/2026		1,321		(24)			(24)		1,297	1,297			
100272889	NORTHPORT	NY		01/12/2026		3,211		(87)			(87)		3,124	3,124			
100272890	CORPUS CHRISTI	TX		01/12/2026		720		(11)			(11)		709	709			
100272893	ORANGE	CA		01/12/2026		8,530		(239)			(239)		8,291	8,291			
100272894	CLEARWATER	FL		01/12/2026		1,503		(13)			(13)		1,490	1,490			
100272895	LAGUNA NIGUEL	CA		01/12/2026		2,156		(71)			(71)		2,085	2,085			
100272896	HALTOM CITY	TX		01/12/2026		398		6			6		404	404			
100272897	STOCKBRIDGE	GA		01/12/2026		891		(40)			(40)		851	851			
100272898	PRESCOTT	AZ		01/12/2026		1,140		(51)			(51)		1,089	1,089			
100272899	ARMONK	NY		01/12/2026		2,284		(125)			(125)		2,159	2,159			
100272900	FULLERTON	CA		01/12/2026		982		(43)			(43)		939	939			
100272901	MENIFEE	CA		01/12/2026		946		(49)			(49)		897	897			
100272902	ALVATON	KY		01/12/2026		964		(27)			(27)		937	937			
100272903	ROWLETT	TX		01/12/2026		1,055		4			4		1,059	1,059			
100272904	EMMETT	ID		01/15/2026		705		(24)			(24)		681	681			
100272905	WEST WARDSBORO	VT		01/15/2026		612		(21)			(21)		591	591			
100272907	MYRTLE BEACH	SC		01/15/2026		2,266		(79)			(79)		2,187	2,187			
100272909	ROSWELL	GA		01/15/2026		903		(28)			(28)		875	875			
100272910	BALDWIN	MI		01/15/2026		3,060		(59)			(59)		3,001	3,001			
100272911	KALISPELL	MT		01/15/2026		2,710		(32)			(32)		2,678	2,678			
100272912	PITTSBORO	NC		01/15/2026		959		(20)			(20)		939	939			
100272913	CHARLOTTE	NC		01/15/2026		1,338		6			6		1,344	1,344			
100272914	SACRAMENTO	CA		01/15/2026		1,095		2			2		1,097	1,097			
100272915	NORTH LAS VEGAS	NV		01/15/2026		750		29			29		779	779			
100272916	HUNTERSVILLE	NC		01/15/2026		1,146		(13)			(13)		1,133	1,133			
100272917	BAY SHORE	NY		01/15/2026		1,383		(27)			(27)		1,356	1,356			
100272918	FENTON	MI		01/15/2026		658		(17)			(17)		641	641			
100272919	HOUSTON	TX		01/15/2026		767		(3)			(3)		764	764			
100272920	PLYMOUTH	IN		01/15/2026		305		(9)			(9)		296	296			
100272921	GAINESVILLE	GA		01/15/2026		974		(29)			(29)		945	945			
100272924	CHICO	CA		01/15/2026		849		(16)			(16)		833	833			
100272925	SUFFOLK	VA		01/15/2026		274,621		(7,017)			(7,017)		267,604	267,604			
100272926	SWANTON	MD		01/15/2026		1,246		(29)			(29)		1,217	1,217			
100272927	LAKE ORION	MI		01/15/2026		1,179		(26)			(26)		1,153	1,153			
100272928	LACONIA	NH		01/15/2026		660		(24)			(24)		636	636			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272929	PALM SPRINGS	CA		01/15/2026		919		(31)			(31)		888	888			
100272930	CAPITOL HEIGHTS	MD		01/15/2026		870		(20)			(20)		850	850			
100272931	WEATHERFORD	TX		01/15/2026		517		(7)			(7)		510	510			
100272932	TIGER	GA		01/15/2026		637		(17)			(17)		620	620			
100272933	CAROLINA BEACH	NC		01/15/2026		1,350		(15)			(15)		1,335	1,335			
100272934	DUBLIN	OH		01/15/2026		953		(13)			(13)		940	940			
100272935	LAS VEGAS	NV		01/15/2026		31,598		3			3		31,601	31,601			
100272936	BEULAH	ND		01/15/2026		469		(4)			(4)		465	465			
100272937	DODGE CITY	KS		01/15/2026		594		8			8		602	602			
100272938	RANCHO CUCAMONGA	CA		01/15/2026		1,375		(23)			(23)		1,352	1,352			
100272939	EVERETT	WA		01/15/2026		1,607		12			12		1,619	1,619			
100272940	LINWOOD	PA		01/15/2026		570		14			14		584	584			
100272941	PORT SAINT JOE	FL		01/15/2026		8,885		(195)			(195)		8,690	8,690			
100272942	WILDWOOD	NJ		01/15/2026		1,076		(7)			(7)		1,069	1,069			
100272943	CLOVIS	CA		01/15/2026		1,018		(1)			(1)		1,017	1,017			
100272944	LULA	GA		01/15/2026		3,177		(93)			(93)		3,084	3,084			
100272945	EL CAJON	CA		01/15/2026		2,063		(33)			(33)		2,030	2,030			
100272946	TUBAC	AZ		01/15/2026		871		(23)			(23)		848	848			
100272947	HUNTERSVILLE	NC		01/15/2026		1,053		(15)			(15)		1,038	1,038			
100272948	KEY COLONY BEACH	FL		01/15/2026		1,751		(64)			(64)		1,687	1,687			
100272949	COLUMBIA	MD		01/15/2026		717		(24)			(24)		693	693			
100272950	GALVESTON	TX		01/15/2026		721		(22)			(22)		699	699			
100272951	BROKEN BOW	OK		01/15/2026		875		(17)			(17)		858	858			
100272952	SHOSHONE	ID		01/15/2026		861		(26)			(26)		835	835			
100272953	WALTON	KY		01/15/2026		873		(11)			(11)		862	862			
100272954	HYATTSVILLE	MD		01/15/2026		738		(24)			(24)		714	714			
100272955	FORT MYERS	FL		01/15/2026		1,450		(48)			(48)		1,402	1,402			
100272956	GRAND FORKS	ND		01/15/2026		1,630		(81)			(81)		1,549	1,549			
100272957	MADISON	WI		01/15/2026		1,075		(25)			(25)		1,050	1,050			
100272958	LEWIS CENTER	OH		01/15/2026		810		(24)			(24)		786	786			
100272959	TOPEKA	KS		01/15/2026		536		(12)			(12)		524	524			
100272960	AUBURN	ME		01/15/2026		654		2			2		656	656			
100272961	FRESNO	CA		01/15/2026		1,300		(38)			(38)		1,262	1,262			
100272962	BIWABIK	MN		01/15/2026		1,484		(33)			(33)		1,451	1,451			
100272963	KATY	TX		01/15/2026		1,393		27			27		1,420	1,420			
100272964	SANTA CLARA	UT		01/15/2026		2,118		(62)			(62)		2,056	2,056			
100272965	PORT ARANSAS	TX		01/15/2026		1,600		(7)			(7)		1,593	1,593			
100272966	TAMPA	FL		01/15/2026		1,765		3			3		1,768	1,768			
100272967	NORTH LAS VEGAS	NV		01/15/2026		2,879		(44)			(44)		2,835	2,835			
100272968	EVERETT	WA		01/15/2026		878		(22)			(22)		856	856			
100272969	NEW BEDFORD	MA		01/15/2026		1,277		(12)			(12)		1,265	1,265			
100272970	WEST GLACIER	MT		01/15/2026		5,006		(116)			(116)		4,890	4,890			
100272971	BRANFORD	CT		01/15/2026		2,076		(37)			(37)		2,039	2,039			
100272972	YOUNGSVILLE	NM		01/15/2026		3,442		(100)			(100)		3,342	3,342			
100272973	MENIFEE	CA		01/15/2026		1,153		(28)			(28)		1,125	1,125			
100272974	LATHROP	CA		01/15/2026		1,746		9			9		1,755	1,755			
100272975	TAMPA	FL		01/15/2026		1,662		(56)			(56)		1,606	1,606			
100272976	MONTROSE	CO		01/15/2026		1,177		10			10		1,187	1,187			
100272977	IRVINE	CA		01/15/2026		1,670		(15)			(15)		1,655	1,655			
100272978	DEERFIELD BCH	FL		01/15/2026		1,592		1			1		1,593	1,593			
100272979	WEST YARMOUTH	MA		01/15/2026		862		(30)			(30)		832	832			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100272980	VENICE	FL		01/15/2026		659		(13)			(13)		646	646			
100272981	BRIGANTINE	NJ		01/15/2026		1,465		(32)			(32)		1,433	1,433			
100272982	AUSTIN	TX		01/15/2026		1,878		(29)			(29)		1,849	1,849			
100272983	AUSTIN	TX		01/15/2026		785		(22)			(22)		763	763			
100272984	SAINT CLAIR SHORES	MI		01/15/2026		564		(23)			(23)		541	541			
100272985	COLLINGSWOOD	NJ		01/15/2026		598		(15)			(15)		583	583			
100272986	SAN ANTONIO	TX		01/15/2026		810		(14)			(14)		796	796			
100272987	NIXA	MO		01/15/2026		606		(18)			(18)		588	588			
100272988	THE COLONY	TX		01/15/2026		784		(18)			(18)		766	766			
100272989	ISLE	MN		01/15/2026		1,050		(25)			(25)		1,025	1,025			
100272990	SCHOOLCRAFT	MI		01/15/2026		676		(19)			(19)		657	657			
100272991	LIBERTYVILLE	IL		01/15/2026		727		(26)			(26)		701	701			
100272992	CROZET	VA		01/15/2026		883		(21)			(21)		862	862			
100272993	LAS VEGAS	NV		01/15/2026		68,066		(2,475)			(2,475)		65,591	65,591			
100272994	MARLBOROUGH	CT		01/15/2026		1,253		(38)			(38)		1,215	1,215			
100272995	OCEAN CITY	MD		01/15/2026		1,203		(40)			(40)		1,163	1,163			
100272996	PRINCETON	TX		01/15/2026		11,761		(269)			(269)		11,492	11,492			
100272997	BLOCK ISLAND	RI		01/15/2026		2,323		(23)			(23)		2,300	2,300			
100272998	NEW BEDFORD	MA		01/15/2026		1,148		(19)			(19)		1,129	1,129			
100272999	KATY	TX		01/15/2026		579		26			26		605	605			
100273000	APOPKA	FL		01/15/2026		869		20			20		889	889			
100273001	PORTLAND	OR		01/15/2026		1,937		(6)			(6)		1,931	1,931			
100273002	RIVERSIDE	NJ		01/15/2026		496		(3)			(3)		493	493			
100273003	CONCORD	NC		01/15/2026		814		10			10		824	824			
100273004	APOPKA	FL		01/15/2026		874		20			20		894	894			
100273006	SCOTTSDALE	AZ		01/15/2026		1,822		(56)			(56)		1,766	1,766			
100273007	AUSTIN	TX		01/15/2026		742		(24)			(24)		718	718			
100273009	SEVIERVILLE	TN		01/15/2026		999		(24)			(24)		975	975			
100273010	WAXAHACHIE	TX		01/15/2026		968		(29)			(29)		939	939			
100273012	STANLEY	ND		01/15/2026		1,236		(49)			(49)		1,187	1,187			
100273013	COTTONTOWN	TN		01/15/2026		619		(22)			(22)		597	597			
100273014	LEAGUE CITY	TX		01/15/2026		33,104		(832)			(832)		32,272	32,272			
100273015	NEWAYGO	MI		01/15/2026		737		(27)			(27)		710	710			
100273016	LANCASTER	SC		01/15/2026		1,035							1,035	1,035			
100273017	ELIZABETH	CO		01/15/2026		1,290		(30)			(30)		1,260	1,260			
100273018	JOSHUA TREE	CA		01/15/2026		959		(21)			(21)		938	938			
100273019	GRAHAM	NC		01/15/2026		695		(25)			(25)		670	670			
100273020	APOPKA	FL		01/15/2026		924		26			26		950	950			
100273023	RICHMOND	VA		01/15/2026		894		(18)			(18)		876	876			
100273024	ALBRIGHTSVILLE	PA		01/15/2026		694		20			20		714	714			
100273025	MACON	NC		01/15/2026		1,825		(57)			(57)		1,768	1,768			
100273026	HENDERSON	NV		01/15/2026		693		(20)			(20)		673	673			
100273027	JOHNSON CITY	TN		01/15/2026		2,794		(53)			(53)		2,741	2,741			
100273028	BOONE	NC		01/15/2026		768		(31)			(31)		737	737			
100273029	SOLVAY	NY		01/15/2026		290		(11)			(11)		279	279			
100273031	WENTZVILLE	MO		01/15/2026		1,513		(30)			(30)		1,483	1,483			
100273032	BRANSON WEST	MO		01/15/2026		2,818		(62)			(62)		2,756	2,756			
100273033	LEAKEY	TX		01/15/2026		694		(16)			(16)		678	678			
100273034	ALEXANDRIA	VA		01/15/2026		1,086		(23)			(23)		1,063	1,063			
100273035	MCKINNEY	TX		01/15/2026		1,047		(16)			(16)		1,031	1,031			
100273036	RED BANK	NJ		01/15/2026		2,003		(24)			(24)		1,979	1,979			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100273037	MANOR	TX		01/15/2026		2,135		(13)			(13)		2,122	2,122			
100273038	BUFORD	GA		01/15/2026		938		(19)			(19)		919	919			
100273039	YUKON	OK		01/15/2026		848		(10)			(10)		838	838			
100273040	WINCHESTER	CA		01/15/2026		1,120		(4)			(4)		1,116	1,116			
100273041	PIKE ROAD	AL		01/15/2026		7,415		(78)			(78)		7,337	7,337			
100273042	TALLASSEE	AL		01/15/2026		1,257		(48)			(48)		1,209	1,209			
100273043	TUCSON	AZ		01/15/2026		639		(7)			(7)		632	632			
100273044	PEORIA	AZ		01/15/2026		773		5			5		778	778			
100273045	PEORIA	AZ		01/15/2026		1,004		(25)			(25)		979	979			
100273046	SEDONA	AZ		01/15/2026		3,978		20			20		3,998	3,998			
100273047	SURPRISE	AZ		01/15/2026		572		(22)			(22)		550	550			
100273048	MOUNTAIN VIEW	CA		01/15/2026		2,989		18			18		3,007	3,007			
100273049	RIVERSIDE	CA		01/15/2026		1,146		(13)			(13)		1,133	1,133			
100273050	GROVELAND	CA		01/15/2026		754		(8)			(8)		746	746			
100273051	SAN DIEGO	CA		01/15/2026		1,149		(12)			(12)		1,137	1,137			
100273052	MERCED	CA		01/15/2026		1,056		(12)			(12)		1,044	1,044			
100273053	OCEANSIDE	CA		01/15/2026		2,099		(22)			(22)		2,077	2,077			
100273055	CHULA VISTA	CA		01/15/2026		2,170		11			11		2,181	2,181			
100273056	FRESNO	CA		01/15/2026		1,962		(23)			(23)		1,939	1,939			
100273057	PORTERVILLE	CA		01/15/2026		1,078		6			6		1,084	1,084			
100273058	BRISTOL	CT		01/15/2026		1,026		(25)			(25)		1,001	1,001			
100273059	ZEPHYRHILLS	FL		01/15/2026		1,161		(29)			(29)		1,132	1,132			
100273060	AURORA	CO		01/15/2026		1,814		(19)			(19)		1,795	1,795			
100273061	PANACEA	FL		01/15/2026		757		(8)			(8)		749	749			
100273062	CLERMONT	FL		01/15/2026		723		(18)			(18)		705	705			
100273063	CORAL GABLES	FL		01/15/2026		1,903		(46)			(46)		1,857	1,857			
100273064	POLK CITY	FL		01/15/2026		795		(9)			(9)		786	786			
100273065	NAPLES	FL		01/15/2026		2,179		(54)			(54)		2,125	2,125			
100273066	ATLANTA	GA		01/15/2026		752		(8)			(8)		744	744			
100273067	FORT LAUDERDALE	FL		01/15/2026		2,015		(23)			(23)		1,992	1,992			
100273068	SAINT SIMONS ISLAND	GA		01/15/2026		1,589		9			9		1,598	1,598			
100273069	MABLETON	GA		01/15/2026		787		(8)			(8)		779	779			
100273070	BUCKHEAD	GA		01/15/2026		1,059		(40)			(40)		1,019	1,019			
100273071	EAGLE	ID		01/15/2026		1,111		(42)			(42)		1,069	1,069			
100273072	LILBURN	GA		01/15/2026		792		(20)			(20)		772	772			
100273074	OAK BROOK	IL		01/15/2026		1,282		(49)			(49)		1,233	1,233			
100273075	ISLAND LAKE	IL		01/15/2026		564		(14)			(14)		550	550			
100273076	INDIANAPOLIS	IN		01/15/2026		734		(18)			(18)		716	716			
100273077	TOPEKA	KS		01/15/2026		804		(9)			(9)		795	795			
100273078	MUNSTER	IN		01/15/2026		1,098		(13)			(13)		1,085	1,085			
100273079	INDIANAPOLIS	IN		01/15/2026		601		(15)			(15)		586	586			
100273080	OVERLAND PARK	KS		01/15/2026		961		(23)			(23)		938	938			
100273081	SOUTH DENNIS	MA		01/15/2026		996		(11)			(11)		985	985			
100273082	N ATTLEBORO	MA		01/15/2026		1,893		(72)			(72)		1,821	1,821			
100273083	DENNIS PORT	MA		01/15/2026		1,290		(49)			(49)		1,241	1,241			
100273084	MALDEN	MA		01/15/2026		2,033		(22)			(22)		2,011	2,011			
100273085	LA PLATA	MD		01/15/2026		731		(18)			(18)		713	713			
100273086	SOUTH HAVEN	MN		01/15/2026		1,009		(38)			(38)		971	971			
100273087	MINNEAPOLIS	MN		01/15/2026		776		(19)			(19)		757	757			
100273088	WENTZVILLE	MO		01/15/2026		1,387		(16)			(16)		1,371	1,371			
100273089	PLATTE CITY	MO		01/15/2026		1,063		(40)			(40)		1,023	1,023			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100273090	WARRENSBURG	MO		01/15/2026		687		(7)			(7)		680	680			
100273092	OAK ISLAND	NC		01/15/2026		1,043		(11)			(11)		1,032	1,032			
100273093	MOORESVILLE	NC		01/15/2026		6,065		42			42		6,107	6,107			
100273094	CLEMMONS	NC		01/15/2026		2,663		(28)			(28)		2,635	2,635			
100273095	CHARLOTTE	NC		01/15/2026		689		(17)			(17)		672	672			
100273096	WAKE FOREST	NC		01/15/2026		4,107		(47)			(47)		4,060	4,060			
100273097	OMAHA	NE		01/15/2026		477		(18)			(18)		459	459			
100273098	SEASIDE HEIGHTS	NJ		01/15/2026		2,009		12			12		2,021	2,021			
100273099	HENDERSON	NV		01/15/2026		7,412		(181)			(181)		7,231	7,231			
100273100	PISCATAWAY	NJ		01/15/2026		677		(7)			(7)		670	670			
100273101	RENO	NV		01/15/2026		979		(37)			(37)		942	942			
100273102	COLUMBUS	OH		01/15/2026		758		(9)			(9)		749	749			
100273103	GAHANNA	OH		01/15/2026		632		(15)			(15)		617	617			
100273104	CINCINNATI	OH		01/15/2026		650		(7)			(7)		643	643			
100273105	EUFAULA	OK		01/15/2026		1,711		(42)			(42)		1,669	1,669			
100273106	THE DALLES	OR		01/15/2026		1,047		(26)			(26)		1,021	1,021			
100273107	SAND SPRINGS	OK		01/15/2026		804		22			22		826	826			
100273108	PORTLAND	OR		01/15/2026		2,115		(52)			(52)		2,063	2,063			
100273109	HERMISTON	OR		01/15/2026		665		(16)			(16)		649	649			
100273110	HILLSBORO	OR		01/15/2026		802		(20)			(20)		782	782			
100273111	NORTH MYRTLE BEACH	SC		01/15/2026		722		(18)			(18)		704	704			
100273112	LIBERTY	PA		01/15/2026		516		(20)			(20)		496	496			
100273113	GREENVILLE	SC		01/15/2026		796		(30)			(30)		766	766			
100273114	LORIS	SC		01/15/2026		903		(10)			(10)		893	893			
100273115	SEVIERVILLE	TN		01/15/2026		1,829		9			9		1,838	1,838			
100273116	CEDAR PARK	TX		01/15/2026		1,423		9			9		1,432	1,432			
100273119	HOUSTON	TX		01/15/2026		974		5			5		979	979			
100273120	DENTON	TX		01/15/2026		865		4			4		869	869			
100273121	FORT WORTH	TX		01/15/2026		847		4			4		851	851			
100273122	BRYAN	TX		01/15/2026		649		(16)			(16)		633	633			
100273123	AUSTIN	TX		01/15/2026		1,113		7			7		1,120	1,120			
100273124	LONGVIEW	TX		01/15/2026		605		(6)			(6)		599	599			
100273125	MANSFIELD	TX		01/15/2026		893		(22)			(22)		871	871			
100273126	CRYSTAL BEACH	TX		01/15/2026		4,284		(49)			(49)		4,235	4,235			
100273127	SALT LAKE CITY	UT		01/15/2026		1,432		9			9		1,441	1,441			
100273128	SALT LAKE CITY	UT		01/15/2026		1,674		10			10		1,684	1,684			
100273129	SALT LAKE CITY	UT		01/15/2026		1,730		(18)			(18)		1,712	1,712			
100273130	KEARNS	UT		01/15/2026		870		(9)			(9)		861	861			
100273131	BRIGHTON	UT		01/15/2026		2,208		(23)			(23)		2,185	2,185			
100273132	NORTH LOGAN	UT		01/15/2026		693		(8)			(8)		685	685			
100273133	HURRICANE	UT		01/15/2026		1,477		(16)			(16)		1,461	1,461			
100273134	SALT LAKE CITY	UT		01/15/2026		1,523		(17)			(17)		1,506	1,506			
100273135	GLEN ALLEN	VA		01/15/2026		1,643		(40)			(40)		1,603	1,603			
100273136	RICHMOND	VA		01/15/2026		1,181		(29)			(29)		1,152	1,152			
100273137	RICHMOND	VA		01/15/2026		1,190		(29)			(29)		1,161	1,161			
100273138	RICHMOND	VA		01/15/2026		915		(22)			(22)		893	893			
100273139	RICHMOND	VA		01/15/2026		776		(19)			(19)		757	757			
100273140	LUDLOW	VT		01/15/2026		715		(17)			(17)		698	698			
100273141	DOVER	VT		01/15/2026		1,104		7			7		1,111	1,111			
100273142	SPOKANE VALLEY	WA		01/15/2026		22,560		(238)			(238)		22,322	22,322			
100273143	LAKE GENEVA	WI		01/15/2026		65,589		(694)			(694)		64,895	64,895			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100273144	MADISON	WI		01/15/2026		1,244		(13)			(13)		1,231	1,231			
100273146	HARRISON	TN		01/15/2026		566		(13)			(13)		553	553			
100273147	TEMPE	AZ		01/15/2026		1,890		(43)			(43)		1,847	1,847			
100273150	SHELBYVILLE	TN		01/15/2026		682		(16)			(16)		666	666			
100273151	WEST FALLS	NY		01/15/2026		749		(12)			(12)		737	737			
100273152	MIDLOTHIAN	VA		01/15/2026		3,079		(79)			(79)		3,000	3,000			
100273153	CHICAGO	IL		01/15/2026		1,681		(7)			(7)		1,674	1,674			
100273154	FAYETTEVILLE	AR		01/15/2026		1,395		(24)			(24)		1,371	1,371			
100273155	BUFORD	GA		01/15/2026		972		(12)			(12)		960	960			
100273156	YORKVILLE	IL		01/15/2026		750		(6)			(6)		744	744			
100273157	MCKINNEY	TX		01/15/2026		823		(4)			(4)		819	819			
100273158	GARDEN VALLEY	ID		01/15/2026		1,199		(3)			(3)		1,196	1,196			
100273159	OKLAHOMA CITY	OK		01/15/2026		938		5			5		943	943			
100273160	CELINA	TX		01/15/2026		2,134		48			48		2,182	2,182			
100273161	DENNIS PORT	MA		01/15/2026		1,085		(11)			(11)		1,074	1,074			
100273162	NAPLES	FL		01/15/2026		682		(10)			(10)		672	672			
100273163	NOTTINGHAM	MD		01/15/2026		582		(11)			(11)		571	571			
100273164	PUNTA GORDA	FL		01/15/2026		887		10			10		897	897			
100273165	CHICAGO	IL		01/15/2026		507		(9)			(9)		498	498			
100273167	CAPE MAY	NJ		01/15/2026		1,675		(34)			(34)		1,641	1,641			
100273168	SPRING GROVE	PA		01/15/2026		691		(7)			(7)		684	684			
100273169	RIDGE	MD		01/15/2026		813		(13)			(13)		800	800			
100273170	BOLINAS	CA		01/15/2026		1,706		(25)			(25)		1,681	1,681			
100273171	NEVIS	MN		01/15/2026		878		(14)			(14)		864	864			
100273172	CONWAY	SC		01/15/2026		870		10			10		880	880			
100273173	ORLANDO	FL		01/15/2026		597		(12)			(12)		585	585			
100273174	NORTON SHORES	MI		01/15/2026		626		(11)			(11)		615	615			
100273175	RALEIGH	NC		01/15/2026		939		(38)			(38)		901	901			
100273176	EL RENO	OK		01/15/2026		566		(12)			(12)		554	554			
100273177	MCKINNEY	TX		01/15/2026		560		(12)			(12)		548	548			
100273178	LAWRENCE	KS		01/15/2026		3,034		(36)			(36)		2,998	2,998			
100273179	BURBANK	CA		01/15/2026		1,803		(38)			(38)		1,765	1,765			
100273180	RENO	NV		01/15/2026		414		(12)			(12)		402	402			
100273181	SEATTLE	WA		01/15/2026		1,894		(28)			(28)		1,866	1,866			
100273182	LONE OAK	TX		01/15/2026		896		(6)			(6)		890	890			
100273183	NOKOMIS	FL		01/15/2026		1,234		12			12		1,246	1,246			
100273184	OCALA	FL		01/15/2026		636		(5)			(5)		631	631			
100273185	BRIGHTON	MA		01/15/2026		707		(12)			(12)		695	695			
100273186	SUN CITY CENTER	FL		01/15/2026		472		(12)			(12)		460	460			
100273187	SOUTH BELOIT	IL		01/15/2026		507		(13)			(13)		494	494			
100273188	PROVIDENCE FORGE	VA		01/15/2026		2,620		(47)			(47)		2,573	2,573			
100273189	STUART	FL		01/15/2026		341		(10)			(10)		331	331			
100273190	PACIFIC CITY	OR		01/15/2026		3,038		(57)			(57)		2,981	2,981			
100273191	SACRAMENTO	CA		01/15/2026		969		(25)			(25)		944	944			
100273192	STEPHENS CITY	VA		01/15/2026		760		7			7		767	767			
100273193	HUNTINGDON VALLEY	PA		01/15/2026		781		(15)			(15)		766	766			
100273194	TEMPLE	TX		01/15/2026		1,003		(7)			(7)		996	996			
100273195	PORT SAINT JOE	FL		01/15/2026		950		13			13		963	963			
100273196	FREDERICKSBURG	TX		01/15/2026		615		(5)			(5)		610	610			
100273197	PIERCEFIELD	NY		01/15/2026		5,157		(135)			(135)		5,022	5,022			
100273198	ELLENSBURG	WA		01/15/2026		459		(16)			(16)		443	443			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100273199	SAN DIEGO	CA		01/15/2026		3,953		(75)			(75)		3,878	3,878			
100273200	ROCKY HILL	CT		01/16/2026		689		(33)			(33)		656	656			
100273202	SCOTTSDALE	AZ		01/16/2026		4,620		(130)			(130)		4,490	4,490			
100273203	ENCINITAS	CA		01/16/2026		7,323		(202)			(202)		7,121	7,121			
100273204	FORT LAUDERDALE	FL		01/16/2026		3,626		(162)			(162)		3,464	3,464			
100273205	KAILUA KONA	HI		01/16/2026		1,782		(40)			(40)		1,742	1,742			
100273206	DAVIE	FL		01/16/2026		397		(17)			(17)		380	380			
100273207	GLENSIDE	PA		01/16/2026		978		(31)			(31)		947	947			
100273208	LOS ANGELES	CA		01/16/2026		2,339		(88)			(88)		2,251	2,251			
100273209	APACHE JUNCTION	AZ		01/16/2026		45,683		(1,645)			(1,645)		44,038	44,038			
100273210	KLAMATH FALLS	OR		01/16/2026		1,280		(31)			(31)		1,249	1,249			
100273212	SOUTH EUCLID	OH		01/16/2026		379		(18)			(18)		361	361			
100273215	MIAMI	FL		01/16/2026		459		(9)			(9)		450	450			
100273217	DALLAS	TX		01/16/2026		1,586		(59)			(59)		1,527	1,527			
100273219	NOVATO	CA		01/16/2026		783		(30)			(30)		753	753			
100273221	FULLERTON	CA		01/16/2026		4,602		(95)			(95)		4,507	4,507			
100273223	JUSTIN	TX		01/16/2026		1,485		(1)			(1)		1,484	1,484			
100273224	LADERA RANCH	CA		01/16/2026		4,861		(2)			(2)		4,859	4,859			
100273225	LADERA RANCH	CA		01/16/2026		3,676		(11)			(11)		3,665	3,665			
100273226	HURRICANE	UT		01/16/2026		925		(24)			(24)		901	901			
100273227	HUNTINGTON BEACH	CA		01/16/2026		3,611		(88)			(88)		3,523	3,523			
100273228	GRAND PRAIRIE	TX		01/16/2026		827		(3)			(3)		824	824			
100273229	WASHINGTON	UT		01/16/2026		1,452		(52)			(52)		1,400	1,400			
100273230	EAST HARTFORD	CT		01/16/2026		804		(19)			(19)		785	785			
100273231	ROTONDA WEST	FL		01/16/2026		783		(36)			(36)		747	747			
100273232	VERNAL	UT		01/16/2026		712		(7)			(7)		705	705			
100273233	LONG BEACH	CA		01/16/2026		3,257		(90)			(90)		3,167	3,167			
100273234	FORT MOHAVE	AZ		01/16/2026		852		(7)			(7)		845	845			
100273236	WESTHAMPTON	NY		01/16/2026		3,612		(70)			(70)		3,542	3,542			
100273237	BEND	OR		01/16/2026		4,917		(197)			(197)		4,720	4,720			
100273238	STEVENSON RANCH	CA		01/16/2026		2,829		(104)			(104)		2,725	2,725			
100273239	GRAND PRAIRIE	TX		01/16/2026		826		(2)			(2)		824	824			
100273240	HOUSTON	TX		01/16/2026		429		(2)			(2)		427	427			
100273242	HOUSTON	TX		01/16/2026		824		6			6		830	830			
100273243	FREDERICKSBURG	VA		01/16/2026		634		(30)			(30)		604	604			
100273244	SELMA	TX		01/16/2026		817		(18)			(18)		799	799			
100273245	MYRTLE BEACH	SC		01/16/2026		961		(41)			(41)		920	920			
100273248	MOUNT HOLLY	NC		01/16/2026		15,790		(376)			(376)		15,414	15,414			
100273250	RICHMOND	TX		01/16/2026		552		(9)			(9)		543	543			
100273251	MIAMI BEACH	FL		01/16/2026		1,091		(33)			(33)		1,058	1,058			
100273254	BOYNTON BEACH	FL		01/16/2026		2,286		(85)			(85)		2,201	2,201			
100273255	LAS VEGAS	NV		01/16/2026		183		(4)			(4)		179	179			
100273256	PARK CITY	UT		01/16/2026		3,884		(136)			(136)		3,748	3,748			
100273257	DOWNEY	CA		01/16/2026		3,535		(153)			(153)		3,382	3,382			
100273258	WINNETKA	CA		01/16/2026		1,368		(65)			(65)		1,303	1,303			
100273259	SAN DIEGO	CA		01/16/2026		2,833		(95)			(95)		2,738	2,738			
100273261	NEWPORT BEACH	CA		01/16/2026		9,200		(71)			(71)		9,129	9,129			
100273262	MURRIETA	CA		01/16/2026		1,497		(71)			(71)		1,426	1,426			
100273263	SARATOGA SPRINGS	UT		01/16/2026		2,009		(49)			(49)		1,960	1,960			
100273264	CARMICHAEL	CA		01/16/2026		1,783		(28)			(28)		1,755	1,755			
100273266	DALLAS	GA		01/16/2026		498		(24)			(24)		474	474			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100273267	BRECKENRIDGE	CO		01/16/2026		3,739		(85)			(85)		3,654	3,654			
100273268	WEST HOLLYWOOD	CA		01/16/2026		332,781		(8,815)			(8,815)		323,966	323,966			
100273269	SAN DIEGO	CA		01/16/2026		2,441		(27)			(27)		2,414	2,414			
100273325	CORVALLIS	OR		01/20/2026		2,378		(91)			(91)		2,287	2,287			
100273326	INDIO	CA		01/20/2026		1,822		(48)			(48)		1,774	1,774			
100273327	BELFAIR	WA		01/20/2026		1,286		(34)			(34)		1,252	1,252			
100273328	LONG BEACH	CA		01/20/2026		1,109		(18)			(18)		1,091	1,091			
100273329	ORLANDO	FL		01/20/2026		801		(25)			(25)		776	776			
100273330	ROCKLIN	CA		01/20/2026		1,268		(56)			(56)		1,212	1,212			
100273331	BIG BEAR LAKE	CA		01/20/2026		1,601		(23)			(23)		1,578	1,578			
100273332	MODESTO	CA		01/20/2026		1,000		(53)			(53)		947	947			
100273333	SANTA ROSA	CA		01/20/2026		2,859		(90)			(90)		2,769	2,769			
100273334	CLE ELUM	WA		01/20/2026		1,535		45			45		1,580	1,580			
100273335	MANCHESTER	NH		01/20/2026		1,082		(57)			(57)		1,025	1,025			
100273336	ROCHESTER	NH		01/20/2026		800		(37)			(37)		763	763			
100273337	ELK GROVE	CA		01/20/2026		1,393		(50)			(50)		1,343	1,343			
100273338	TEMPE	AZ		01/20/2026		952		(29)			(29)		923	923			
100273339	CAVE CREEK	AZ		01/20/2026		1,006		(31)			(31)		975	975			
100273340	HENDERSON	NV		01/20/2026		1,085		(13)			(13)		1,072	1,072			
100273341	FORT WORTH	TX		01/20/2026		663		(18)			(18)		645	645			
100273342	WEST MONROE	LA		01/20/2026		278		(12)			(12)		266	266			
100273343	SACRAMENTO	CA		01/20/2026		952		(30)			(30)		922	922			
100273344	JACKSONVILLE	FL		01/20/2026		432		4			4		436	436			
100273345	CLOVIS	CA		01/20/2026		2,150		(56)			(56)		2,094	2,094			
100273346	EAST WENATCHEE	WA		01/20/2026		1,084		(24)			(24)		1,060	1,060			
100273347	HOUSTON	TX		01/20/2026		1,078		(27)			(27)		1,051	1,051			
100273348	MATTESON	IL		01/20/2026		468		(11)			(11)		457	457			
100273349	SAINT PAUL	MN		01/20/2026		624		(8)			(8)		616	616			
100273350	RALEIGH	NC		01/20/2026		764							764	764			
100273355	SAN JOS? DEL CABO	MEX		01/20/2026		7,270							7,270	7,270			
100273358	SAN JOS? DEL CABO	MEX		01/20/2026		1,189							1,189	1,189			
100273359	CARNELIAN BAY	CA		01/21/2026		3,320		(144)			(144)		3,176	3,176			
100273360	LITCHFIELD PARK	AZ		01/21/2026		576		(25)			(25)		551	551			
100273361	SAN JOSE	CA		01/21/2026		2,281		(52)			(52)		2,229	2,229			
100273364	MINNEAPOLIS	MN		01/21/2026		1,831		(14)			(14)		1,817	1,817			
100273365	EAST FALMOUTH	MA		01/21/2026		1,059		(5)			(5)		1,054	1,054			
100273368	SAINT CLOUD	FL		01/21/2026		1,283		(3)			(3)		1,280	1,280			
100273370	LOS ANGELES	CA		01/21/2026		4,692		(172)			(172)		4,520	4,520			
100273372	NEWTON HIGHLANDS	MA		01/21/2026		532		(10)			(10)		522	522			
100273374	CONYERS	GA		01/21/2026		1,391		1			1		1,392	1,392			
100273375	SANTA MARIA	CA		01/21/2026		517		(14)			(14)		503	503			
100273378	RENO	NV		01/21/2026		2,260		(89)			(89)		2,171	2,171			
100273379	COLORADO SPRINGS	CO		01/21/2026		808		(38)			(38)		770	770			
100273380	FRESNO	CA		01/21/2026		1,064		(18)			(18)		1,046	1,046			
100273381	HERRIMAN	UT		01/21/2026		3,917		(51)			(51)		3,866	3,866			
100273382	BROKEN ARROW	OK		01/21/2026		506		(24)			(24)		482	482			
100273384	HILTON HEAD ISLAND	SC		01/21/2026		3,425		(125)			(125)		3,300	3,300			
100273387	FORT WAYNE	IN		01/21/2026		361		(8)			(8)		353	353			
100273388	SHAVER LAKE	CA		01/21/2026		379		(7)			(7)		372	372			
100273389	PERRIS	CA		01/21/2026		2,293		(36)			(36)		2,257	2,257			
100273390	OCEANSIDE	CA		01/21/2026		1,377		(29)			(29)		1,348	1,348			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100273391	POMPANO BEACH	FL		01/21/2026		696		(12)			(12)		684	684			
100273393	OXNARD	CA		01/21/2026		2,181		(74)			(74)		2,107	2,107			
100273394	ASHBURN	VA		01/21/2026		579		(25)			(25)		554	554			
100273395	PALMDALE	CA		01/21/2026		688		(14)			(14)		674	674			
100273396	LAKE ORION	MI		01/21/2026		2,647		(85)			(85)		2,562	2,562			
100273397	TEMPLE CITY	CA		01/21/2026		2,799		(128)			(128)		2,671	2,671			
100273398	REVERE	MA		01/21/2026		632		(12)			(12)		620	620			
100273399	TALLAHASSEE	FL		01/21/2026		957		(34)			(34)		923	923			
100273400	FIDDLETOWN	CA		01/21/2026		1,011		(196)			(196)		815	815			
100273401	ALLENTOWN	PA		01/21/2026		515		(4)			(4)		511	511			
100273402	PEARLAND	TX		01/21/2026		723		(6)			(6)		717	717			
100273403	BAKERSFIELD	CA		01/21/2026		846		1			1		847	847			
100273404	MOUNTAIN RANCH	CA		01/21/2026		470		(14)			(14)		456	456			
100273406	PORT SAINT LUCIE	FL		01/21/2026		412		(14)			(14)		398	398			
100273407	MORENO VALLEY	CA		01/21/2026		4,292		(99)			(99)		4,193	4,193			
100273408	SCHAUMBURG	IL		01/21/2026		879		(19)			(19)		860	860			
100273410	UPLAND	CA		01/21/2026		1,957		(76)			(76)		1,881	1,881			
100273412	SAVANNAH	GA		01/21/2026		1,790		(33)			(33)		1,757	1,757			
100273414	FOSTER	OR		01/21/2026		12,178		(204)			(204)		11,974	11,974			
100273415	LAKE ARROWHEAD	CA		01/21/2026		714		(34)			(34)		680	680			
100273418	MIDLAND	VA		01/21/2026		851		(37)			(37)		814	814			
100273419	ASHTON	MD		01/21/2026		1,626		19			19		1,645	1,645			
100273420	LOS ANGELES	CA		01/21/2026		4,234		(29)			(29)		4,205	4,205			
100273422	OXFORD	ME		01/22/2026		3,325		(12)			(12)		3,313	3,313			
100273423	ATLANTA	GA		01/22/2026		2,964		(40)			(40)		2,924	2,924			
100273425	LAKE GEORGE	NY		01/23/2026		422		(29)			(29)		393	393			
100273429	YAKIMA	WA		01/23/2026		564		(32)			(32)		532	532			
100273431	KANSAS CITY	MO		01/23/2026		209		(14)			(14)		195	195			
100273432	RICHMOND	VA		01/23/2026		397		(28)			(28)		369	369			
100273437	CASA GRANDE	AZ		01/23/2026		185		(12)			(12)		173	173			
100273446	HEDGESVILLE	WV		01/23/2026		1,565		(101)			(101)		1,464	1,464			
100273447	MACOMB	MI		01/23/2026		708		(20)			(20)		688	688			
100273456	RAVENSWOOD	WV		01/23/2026		45		(3)			(3)		42	42			
100273459	ANDERSON	SC		01/23/2026		348		(19)			(19)		329	329			
100273465	KAPOLEI	HI		01/23/2026		1,207		(20)			(20)		1,187	1,187			
100273466	OCEANSIDE	OR		01/23/2026		1,914		(50)			(50)		1,864	1,864			
100273472	ORADELL	NJ		01/23/2026		381		(27)			(27)		354	354			
100273473	BUFFALO	NY		01/23/2026		536		(29)			(29)		507	507			
100273474	OLATHE	KS		01/23/2026		729		(34)			(34)		695	695			
100273475	KISSIMMEE	FL		01/23/2026		3,800		(213)			(213)		3,587	3,587			
100273476	BROOKLYN PARK	MN		01/23/2026		405		(24)			(24)		381	381			
100273485	WOODSTOCK	GA		01/23/2026		346		(25)			(25)		321	321			
100273488	MORRIS	IL		01/23/2026		500		(29)			(29)		471	471			
100273503	MIDLOTHIAN	VA		01/23/2026		589		(28)			(28)		561	561			
100273512	LAND O LAKES	FL		01/23/2026		262		(15)			(15)		247	247			
100273515	KANSAS CITY	MO		01/23/2026		237		(15)			(15)		222	222			
100273516	JACKSONVILLE	FL		01/23/2026		3,400		(244)			(244)		3,156	3,156			
100273519	SHEBOYGAN	WI		01/23/2026		253		(17)			(17)		236	236			
100273524	MILILANI	HI		01/23/2026		1,426		(61)			(61)		1,365	1,365			
100273527	LAURENCE HARBOR	NJ		01/23/2026		539		(28)			(28)		511	511			
100273540	BELL GARDENS	CA		01/23/2026		7,357		(283)			(283)		7,074	7,074			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100273544	JACKSONVILLE	FL		01/23/2026		301		(20)			(20)		281	281			
100273553	GRAND BLANC	MI		01/23/2026		494		(28)			(28)		466	466			
100273570	HAMDEN	CT		01/23/2026		432		(30)			(30)		402	402			
100273571	NORTH SYRACUSE	NY		01/23/2026		450		(21)			(21)		429	429			
100273581	NORCROSS	GA		01/23/2026		1,805		(126)			(126)		1,679	1,679			
100273583	PHILLIPSBURG	NJ		01/23/2026		250		(17)			(17)		233	233			
100273585	ORLANDO	FL		01/23/2026		248		(15)			(15)		233	233			
100273587	INDIANAPOLIS	IN		01/23/2026		285		(20)			(20)		265	265			
100273595	SAN CLEMENTE	CA		01/23/2026		2,489		(33)			(33)		2,456	2,456			
100273601	LAS VEGAS	NV		01/23/2026		128		(9)			(9)		119	119			
100273606	PEARL RIVER	LA		01/23/2026		250		(14)			(14)		236	236			
100273609	MIDLAND	MI		01/23/2026		256		(18)			(18)		238	238			
100273610	GILBERT	AZ		01/23/2026		2,532		(100)			(100)		2,432	2,432			
100273613	STREETSBORO	OH		01/23/2026		255		(11)			(11)		244	244			
100273620	HORSESHOE BEND	AR		01/23/2026		198		(11)			(11)		187	187			
100273621	MULBERRY	FL		01/23/2026		145		(10)			(10)		135	135			
100273624	CHESAPEAKE	VA		01/23/2026		610		(34)			(34)		576	576			
100273630	VIRGINIA BCH	VA		01/23/2026		1,464		(46)			(46)		1,418	1,418			
100273633	LAKE CLARKE SHORES	FL		01/23/2026		1,170		(28)			(28)		1,142	1,142			
100273640	MANCHESTER	CT		01/23/2026		677		(41)			(41)		636	636			
100273642	LAVALLETTE	NJ		01/23/2026		359		(26)			(26)		333	333			
100273649	STRATFORD	CT		01/23/2026		1,037		(29)			(29)		1,008	1,008			
100273656	KENNER	LA		01/23/2026		413		(27)			(27)		386	386			
100273661	LEESBURG	VA		01/23/2026		3,627		(147)			(147)		3,480	3,480			
100273665	MORROW	OH		01/23/2026		458		(21)			(21)		437	437			
100273667	SHERWOOD	OR		01/23/2026		959		(45)			(45)		914	914			
100273669	CALDWELL	ID		01/23/2026		485		(31)			(31)		454	454			
100273674	CLOVER	SC		01/23/2026		326		(15)			(15)		311	311			
100273679	LEHI	UT		01/23/2026		894		(28)			(28)		866	866			
100273691	RADCLIFF	KY		01/23/2026		362		(24)			(24)		338	338			
100273697	AKRON	OH		01/23/2026		438		(31)			(31)		407	407			
100273698	ELMONT	NY		01/23/2026		621		(40)			(40)		581	581			
100273704	CONYERS	GA		01/23/2026		406		(26)			(26)		380	380			
100273706	GREENVILLE	SC		01/23/2026		234		(11)			(11)		223	223			
100273710	REDMOND	WA		01/23/2026		1,976		8			8		1,984	1,984			
100273714	LOS ANGELES	CA		01/23/2026		1,270		(33)			(33)		1,237	1,237			
100273718	SAVANNAH	GA		01/23/2026		573		(27)			(27)		546	546			
100273730	HEBER SPRINGS	AR		01/23/2026		49		(4)			(4)		45	45			
100273734	W VALLEY CITY	UT		01/23/2026		955		(10)			(10)		945	945			
100273738	HUEYTOWN	AL		01/23/2026		150		(11)			(11)		139	139			
100273744	KINGMAN	AZ		01/23/2026		358		(18)			(18)		340	340			
100273747	LOGAN TOWNSHIP	NJ		01/23/2026		714		(36)			(36)		678	678			
100273749	PORTSMOUTH	RI		01/23/2026		743		(46)			(46)		697	697			
100273752	LITTLEROCK	CA		01/23/2026		1,103		(40)			(40)		1,063	1,063			
100273753	MESA	AZ		01/23/2026		698		(26)			(26)		672	672			
100273754	MC HENRY	MD		01/23/2026		1,069		(34)			(34)		1,035	1,035			
100273755	CUTLER BAY	FL		01/23/2026		1,038		(37)			(37)		1,001	1,001			
100273756	DENVER	CO		01/23/2026		1,584		(47)			(47)		1,537	1,537			
100273757	GATLINBURG	TN		01/23/2026		1,389		(41)			(41)		1,348	1,348			
100273758	AURORA	CO		01/23/2026		687		(25)			(25)		662	662			
100273759	GLENDALE	AZ		01/23/2026		941		(28)			(28)		913	913			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100273760	BROOKSVILLE	FL		01/23/2026		1,137		(43)			(43)		1,094	1,094			
100273761	ONTARIO	CA		01/23/2026		972		(31)			(31)		941	941			
100273762	SAN TAN VALLEY	AZ		01/23/2026		2,138		(42)			(42)		2,096	2,096			
100273763	MARGATE	FL		01/23/2026		1,042		(29)			(29)		1,013	1,013			
100273764	HOUSTON	TX		01/23/2026		1,617		(62)			(62)		1,555	1,555			
100273765	BANNING	CA		01/23/2026		1,755		(45)			(45)		1,710	1,710			
100273767	LAKE ARROWHEAD	CA		01/23/2026		1,306		(27)			(27)		1,279	1,279			
100273769	RIVERVIEW	MI		01/23/2026		1,246		(46)			(46)		1,200	1,200			
100273771	WEST YARMOUTH	MA		01/23/2026		937		(31)			(31)		906	906			
100273772	FRASER	CO		01/23/2026		1,789		(38)			(38)		1,751	1,751			
100273773	MODESTO	CA		01/23/2026		1,358		(44)			(44)		1,314	1,314			
100273774	LOS ANGELES	CA		01/23/2026		525		(13)			(13)		512	512			
100273775	GRESHAM	OR		01/23/2026		981		(34)			(34)		947	947			
100273776	MILLEDGEVILLE	GA		01/23/2026		1,316		3			3		1,319	1,319			
100273777	OCOEE	FL		01/23/2026		600		(23)			(23)		577	577			
100273778	SATELLITE BEACH	FL		01/23/2026		5,155		(197)			(197)		4,958	4,958			
100273779	ALBION	MI		01/23/2026		146		(6)			(6)		140	140			
100273780	FONTANA	CA		01/23/2026		1,223		(39)			(39)		1,184	1,184			
100273781	MESQUITE	NV		01/23/2026		559		(18)			(18)		541	541			
100273782	SAVANNAH	GA		01/23/2026		1,479		(40)			(40)		1,439	1,439			
100273783	FORT MYERS	FL		01/23/2026		1,721		(66)			(66)		1,655	1,655			
100273784	FLORISSANT	CO		01/23/2026		856		(21)			(21)		835	835			
100273785	PORT SAINT LUCIE	FL		01/23/2026		1,160		(30)			(30)		1,130	1,130			
100273786	BEAUMONT	CA		01/23/2026		791		(30)			(30)		761	761			
100273787	DENVER	CO		01/23/2026		680		(26)			(26)		654	654			
100273789	CORONA	CA		01/23/2026		903		(31)			(31)		872	872			
100273790	SALT LAKE CITY	UT		01/23/2026		910		(14)			(14)		896	896			
100273791	VOLCANO	HI		01/23/2026		1,865		(65)			(65)		1,800	1,800			
100273792	CHICAGO	IL		01/23/2026		735		(23)			(23)		712	712			
100273793	NORTH AUGUSTA	SC		01/23/2026		762		(29)			(29)		733	733			
100273794	PENTWATER	MI		01/23/2026		854		(25)			(25)		829	829			
100273795	HOOVER	AL		01/23/2026		1,303		(50)			(50)		1,253	1,253			
100273796	SARASOTA	FL		01/23/2026		786		(30)			(30)		756	756			
100273797	WASHOUGAL	WA		01/23/2026		833		(28)			(28)		805	805			
100273798	SEMINOLE	FL		01/23/2026		1,177		(45)			(45)		1,132	1,132			
100273799	COLORADO SPRINGS	CO		01/23/2026		2,087		(71)			(71)		2,016	2,016			
100273800	MOHAVE VALLEY	AZ		01/23/2026		676		(22)			(22)		654	654			
100273801	PENSACOLA	FL		01/23/2026		1,371		(43)			(43)		1,328	1,328			
100273802	SELMA	CA		01/23/2026		1,014		(36)			(36)		978	978			
100273804	OXNARD	CA		01/23/2026		1,583		(39)			(39)		1,544	1,544			
100273805	BROOKS	GA		01/23/2026		1,754		17			17		1,771	1,771			
100273806	CANTON	MI		01/23/2026		676		(26)			(26)		650	650			
100273807	HIGHLAND PARK	IL		01/23/2026		864		(26)			(26)		838	838			
100273808	ST PETERSBURG	FL		01/23/2026		1,216		(45)			(45)		1,171	1,171			
100273809	GILBERT	AZ		01/23/2026		1,364		(52)			(52)		1,312	1,312			
100273810	VICTORVILLE	CA		01/23/2026		1,276		2			2		1,278	1,278			
100273811	DUNSMUIR	CA		01/23/2026		1,241		12			12		1,253	1,253			
100273812	MESA	AZ		01/23/2026		1,732		(36)			(36)		1,696	1,696			
100273813	FORT LAUDERDALE	FL		01/23/2026		1,688		(64)			(64)		1,624	1,624			
100273814	ITASCA	TX		01/23/2026		784		(30)			(30)		754	754			
100273815	DAVENPORT	FL		01/23/2026		1,831		(38)			(38)		1,793	1,793			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100273816	ROCHESTER HILLS	MI		01/23/2026		840		(27)			(27)		813	813			
100273817	LAKESIDE	AZ		01/23/2026		1,807		(41)			(41)		1,766	1,766			
100273818	PHOENIX	AZ		01/23/2026		967		(21)			(21)		946	946			
100273819	NORTHGLENN	CO		01/23/2026		1,083		(33)			(33)		1,050	1,050			
100273820	WEST PALM BEACH	FL		01/23/2026		7,158		(232)			(232)		6,926	6,926			
100273822	BUENA PARK	CA		01/23/2026		5,232		(141)			(141)		5,091	5,091			
100273823	SEASIDE PARK	NJ		01/23/2026		17,101		(335)			(335)		16,766	16,766			
100273824	TODD MISSION	TX		01/23/2026		907		(35)			(35)		872	872			
100273825	SAN DIEGO	CA		01/23/2026		1,606		(36)			(36)		1,570	1,570			
100273826	PETALUMA	CA		01/23/2026		1,345		(46)			(46)		1,299	1,299			
100273827	HONOLULU	HI		01/23/2026		1,268		(40)			(40)		1,228	1,228			
100273828	BOCA RATON	FL		01/23/2026		1,015		(22)			(22)		993	993			
100273829	ST HELENA	CA		01/23/2026		2,761		(129)			(129)		2,632	2,632			
100273830	LAGUNA NIGUEL	CA		01/23/2026		51,592		(1,592)			(1,592)		50,000	50,000			
100273831	RIO RICO	AZ		01/23/2026		243		(9)			(9)		234	234			
100273832	SHAWNEE	OK		01/23/2026		721		(29)			(29)		692	692			
100273833	POMONA	CA		01/23/2026		906		(18)			(18)		888	888			
100273834	ROSLYN HEIGHTS	NY		01/23/2026		2,117		(19)			(19)		2,098	2,098			
100273835	SIMI VALLEY	CA		01/23/2026		1,685		(31)			(31)		1,654	1,654			
100273836	SPRINGFIELD	TN		01/23/2026		768		(31)			(31)		737	737			
100273837	SHOREHAM	NY		01/23/2026		5,129		(110)			(110)		5,019	5,019			
100273839	PORTLAND	OR		01/23/2026		1,871		(45)			(45)		1,826	1,826			
100273840	FRANKLIN	TN		01/23/2026		4,482		(124)			(124)		4,358	4,358			
100273841	HESPERIA	CA		01/23/2026		691		(41)			(41)		650	650			
100273842	COLTON	CA		01/23/2026		534		(12)			(12)		522	522			
100273843	GARFIELD	NJ		01/23/2026		864		(35)			(35)		829	829			
100273844	ELIZABETH	NJ		01/23/2026		713		(27)			(27)		686	686			
100273845	NORFOLK	VA		01/23/2026		1,698		(64)			(64)		1,634	1,634			
100273846	CONVERSE	TX		01/23/2026		521		(17)			(17)		504	504			
100273888	FONTANA	CA		01/26/2026		8,550		(174)			(174)		8,376	8,376			
100273889	EL PASO	TX		01/26/2026		828		1			1		829	829			
100273890	EL DORADO HILLS	CA		01/26/2026		3,744		(157)			(157)		3,587	3,587			
100273891	MIAMI	FL		01/26/2026		890		(42)			(42)		848	848			
100273892	AUSTIN	TX		01/26/2026		1,614		(23)			(23)		1,591	1,591			
100273893	WALLINGFORD	CT		01/26/2026		853		(26)			(26)		827	827			
100273894	WESTLAKE VILLAGE	CA		01/26/2026		517,074		(9,637)			(9,637)		507,437	507,437			
100273895	BAKERSFIELD	CA		01/26/2026		6,248		(172)			(172)		6,076	6,076			
100273896	CAMANO ISLAND	WA		01/26/2026		738		(14)			(14)		724	724			
100273897	LOS ANGELES	CA		01/26/2026		4,156		(86)			(86)		4,070	4,070			
100273898	DRIPPING SPRINGS	TX		01/26/2026		1,667		(35)			(35)		1,632	1,632			
100273899	MESA	AZ		01/26/2026		506							506	506			
100273900	TAHOMA	CA		01/26/2026		4,362		(82)			(82)		4,280	4,280			
100273902	CARSON	CA		01/26/2026		1,509		(27)			(27)		1,482	1,482			
100273903	LOS ANGELES	CA		01/26/2026		2,995		(46)			(46)		2,949	2,949			
100273904	SPOKANE	WA		01/26/2026		508		(18)			(18)		490	490			
100273905	PILOT POINT	TX		01/26/2026		624		(11)			(11)		613	613			
100273906	SCOTTSDALE	AZ		01/26/2026		10,034		(330)			(330)		9,704	9,704			
100273907	ANAHOLA	HI		01/26/2026		1,636		(42)			(42)		1,594	1,594			
100273908	VERO BEACH	FL		01/26/2026		776		(11)			(11)		765	765			
100273909	AUSTIN	TX		01/26/2026		3,049		(92)			(92)		2,957	2,957			
100273910	LEHIGH ACRES	FL		01/26/2026		1,882		27			27		1,909	1,909			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100273911	ROCKPORT	TX		01/26/2026		1,665		(64)			(64)		1,601	1,601			
100273913	ROSENBERG	TX		01/26/2026		791		(33)			(33)		758	758			
100273914	BAKERSFIELD	CA		01/26/2026		1,021		(13)			(13)		1,008	1,008			
100273915	EAST POINT	GA		01/26/2026		1,085		(22)			(22)		1,063	1,063			
100273916	NEW EGYPT	NJ		01/26/2026		695		(32)			(32)		663	663			
100273918	TARZANA	CA		01/26/2026		4,126		(134)			(134)		3,992	3,992			
100273919	AVENTURA	FL		01/26/2026		4,692		(200)			(200)		4,492	4,492			
100273921	PASO ROBLES	CA		01/26/2026		2,252		(7)			(7)		2,245	2,245			
100273922	FRISCO	TX		01/26/2026		3,625		(80)			(80)		3,545	3,545			
100273924	MOORESVILLE	NC		01/26/2026		496		(14)			(14)		482	482			
100273926	GOOSE CREEK	SC		01/26/2026		627		(15)			(15)		612	612			
100273927	NAPLES	FL		01/26/2026		795		(35)			(35)		760	760			
100273929	LOS GATOS	CA		01/26/2026		2,053		(71)			(71)		1,982	1,982			
100273930	NOVI	MI		01/26/2026		943		(36)			(36)		907	907			
100273932	CHANDLER	AZ		01/26/2026		1,033		(40)			(40)		993	993			
100273933	HAVRE DE GRACE	MD		01/26/2026		1,620		(68)			(68)		1,552	1,552			
100273934	FORT WORTH	TX		01/26/2026		3,787		(39)			(39)		3,748	3,748			
100273935	CHANDLER	AZ		01/26/2026		541		(16)			(16)		525	525			
100273936	LACEY	WA		01/26/2026		1,001		(32)			(32)		969	969			
100273937	YARDLEY	PA		01/26/2026		3,051		(113)			(113)		2,938	2,938			
100273938	MERIDIAN	ID		01/26/2026		997		(19)			(19)		978	978			
100273939	SUN VALLEY	CA		01/26/2026		1,860		(57)			(57)		1,803	1,803			
100273940	PLYMOUTH MEETING	PA		01/26/2026		779		(31)			(31)		748	748			
100273941	KAYSVILLE	UT		01/26/2026		2,448		(97)			(97)		2,351	2,351			
100273942	LAKE HUGHES	CA		01/26/2026		947		(39)			(39)		908	908			
100273943	DADEVILLE	AL		01/26/2026		862		(26)			(26)		836	836			
100273944	ANAHEIM	CA		01/26/2026		7,050		(261)			(261)		6,789	6,789			
100273945	SUN VALLEY	CA		01/26/2026		2,015		(62)			(62)		1,953	1,953			
100273946	SANTA ANA	CA		01/26/2026		1,656		(58)			(58)		1,598	1,598			
100273947	VANCOUVER	WA		01/26/2026		1,010		(3)			(3)		1,007	1,007			
100273948	THOUSAND OAKS	CA		01/26/2026		2,345		(59)			(59)		2,286	2,286			
100273949	FRANKLIN	KY		01/26/2026		656		(26)			(26)		630	630			
100273950	SAINT JOHNS	FL		01/26/2026		2,018		(37)			(37)		1,981	1,981			
100273951	SYLVANIA	OH		01/26/2026		910		(36)			(36)		874	874			
100273952	WANAQUE	NJ		01/26/2026		1,921		(48)			(48)		1,873	1,873			
100273953	VESTAVIA	AL		01/26/2026		1,554		(50)			(50)		1,504	1,504			
100273954	VALLEY VILLAGE	CA		01/26/2026		3,253		(87)			(87)		3,166	3,166			
100273955	LONG BEACH	CA		01/26/2026		2,917		(100)			(100)		2,817	2,817			
100273956	MIAMI	FL		01/26/2026		2,201		(100)			(100)		2,101	2,101			
100273958	PEARL CITY	HI		01/26/2026		8,460		(184)			(184)		8,276	8,276			
100273959	LOS ANGELES	CA		01/26/2026		6,848		(136)			(136)		6,712	6,712			
100273960	RANCHO CUCAMONGA	CA		01/26/2026		3,998		(147)			(147)		3,851	3,851			
100273961	MADERA	CA		01/26/2026		1,418		(28)			(28)		1,390	1,390			
100273962	ROYAL PALM BEACH	FL		01/26/2026		6,143		(264)			(264)		5,879	5,879			
100273963	CONCORD	CA		01/26/2026		2,273		(103)			(103)		2,170	2,170			
100273964	LOGANVILLE	GA		01/26/2026		12,315		(380)			(380)		11,935	11,935			
100273965	ANTHEM	AZ		01/26/2026		309		(14)			(14)		295	295			
100273966	HOLLADAY	UT		01/26/2026		4,004		(146)			(146)		3,858	3,858			
100273967	SANTA MARIA	CA		01/26/2026		1,275		(51)			(51)		1,224	1,224			
100273968	LAGUNA BEACH	CA		01/26/2026		8,515		(308)			(308)		8,207	8,207			
100273969	WINTER GARDEN	FL		01/26/2026		2,596		(40)			(40)		2,556	2,556			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100273970	RICHMOND	TX		01/26/2026		2,702		(74)			(74)		2,628	2,628			
100273971	WILMINGTON	DE		01/26/2026		746		(28)			(28)		718	718			
100273972	ARVADA	CO		01/26/2026		1,325		(42)			(42)		1,283	1,283			
100273973	ELK GROVE	CA		01/26/2026		1,328		(40)			(40)		1,288	1,288			
100273974	EDMOND	OK		01/26/2026		1,771		(65)			(65)		1,706	1,706			
100273975	BELMAR	NJ		01/26/2026		2,478		(82)			(82)		2,396	2,396			
100273976	PHOENIX	AZ		01/26/2026		759		(27)			(27)		732	732			
100273977	PALM BEACH GARDENS	FL		01/26/2026		1,454		(68)			(68)		1,386	1,386			
100273978	MARIETTA	GA		01/26/2026		1,443		(39)			(39)		1,404	1,404			
100273980	COROLLA	NC		01/26/2026		2,077		(41)			(41)		2,036	2,036			
100273981	HONOLULU	HI		01/26/2026		1,984		(75)			(75)		1,909	1,909			
100273982	ROSENBERG	TX		01/26/2026		1,012		(32)			(32)		980	980			
100273983	SANTA ROSA	CA		01/26/2026		2,953		(136)			(136)		2,817	2,817			
100273984	WAIKOLOA	HI		01/26/2026		1,846		(81)			(81)		1,765	1,765			
100273985	DUNMORE	PA		01/26/2026		717		(14)			(14)		703	703			
100273986	APTOS	CA		01/26/2026		2,499		(99)			(99)		2,400	2,400			
100273987	BIG BEAR LAKE	CA		01/26/2026		1,906		(28)			(28)		1,878	1,878			
100273988	SUN VALLEY	CA		01/26/2026		2,508		(104)			(104)		2,404	2,404			
100273989	MIDLOTHIAN	VA		01/26/2026		54,581		(1,999)			(1,999)		52,582	52,582			
100273990	GREEN VALLEY	AZ		01/26/2026		507		(17)			(17)		490	490			
100273991	NEWARK	DE		01/26/2026		14,478		(555)			(555)		13,923	13,923			
100273992	ENCINITAS	CA		01/26/2026		20,657		(888)			(888)		19,769	19,769			
100273993	REDWOOD CITY	CA		01/26/2026		1,155		(34)			(34)		1,121	1,121			
100273994	BLUFFDALE	UT		01/26/2026		1,943		(86)			(86)		1,857	1,857			
100273995	FRANKFORD	DE		01/26/2026		3,774		(116)			(116)		3,658	3,658			
100273996	ALPHARETTA	GA		01/26/2026		4,326		(188)			(188)		4,138	4,138			
100273997	MONTEREY PARK	CA		01/26/2026		2,865		(89)			(89)		2,776	2,776			
100273998	UPLAND	CA		01/26/2026		1,353		(20)			(20)		1,333	1,333			
100273999	LAKE ARROWHEAD	CA		01/26/2026		1,494		(52)			(52)		1,442	1,442			
100274000	ORLANDO	FL		01/26/2026		2,859		(68)			(68)		2,791	2,791			
100274001	LOS ANGELES	CA		01/26/2026		2,257		(74)			(74)		2,183	2,183			
100274002	OAKLAND	CA		01/26/2026		7,213		(280)			(280)		6,933	6,933			
100274003	ALTADENA	CA		01/26/2026		2,320		(107)			(107)		2,213	2,213			
100274004	WASHINGTON	UT		01/26/2026		4,290		(87)			(87)		4,203	4,203			
100274006	WELLINGTON	FL		01/26/2026		1,176		(45)			(45)		1,131	1,131			
100274007	HOUSTON	TX		01/26/2026		989		(47)			(47)		942	942			
100274009	LOVELAND	CO		01/26/2026		3,086		(79)			(79)		3,007	3,007			
100274010	QUEEN CREEK	AZ		01/26/2026		960		(40)			(40)		920	920			
100274011	CHESAPEAKE	VA		01/26/2026		955		(3)			(3)		952	952			
100274012	MIAMI	FL		01/26/2026		16,515		(735)			(735)		15,780	15,780			
100274013	LEXINGTON	KY		01/26/2026		1,554		(31)			(31)		1,523	1,523			
100274014	LAKE FOREST	CA		01/26/2026		49,894		(1,426)			(1,426)		48,468	48,468			
100274015	CROSBY	TX		01/26/2026		680		1			1		681	681			
100274016	LONG GROVE	IL		01/26/2026		4,497		(162)			(162)		4,335	4,335			
100274017	JOHNS ISLAND	SC		01/26/2026		1,130		(40)			(40)		1,090	1,090			
100274018	EASTVALE	CA		01/26/2026		2,188		(51)			(51)		2,137	2,137			
100274019	COROLLA	NC		01/26/2026		1,876		(70)			(70)		1,806	1,806			
100274020	JEFFERSON	GA		01/26/2026		1,291		(55)			(55)		1,236	1,236			
100274021	BURBANK	CA		01/26/2026		7,184		(233)			(233)		6,951	6,951			
100274022	IRVINE	CA		01/26/2026		2,993		(61)			(61)		2,932	2,932			
100274025	SAN DIEGO	CA		01/26/2026		1,932		(41)			(41)		1,891	1,891			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100274026	CABOT	AR		01/26/2026		5,075		(122)			(122)		4,953	4,953			
100274028	HOSCHTON	GA		01/26/2026		1,613		(68)			(68)		1,545	1,545			
100274029	SAN DIEGO	CA		01/26/2026		1,061		(40)			(40)		1,021	1,021			
100274030	TAMPA	FL		01/26/2026		867		(39)			(39)		828	828			
100274031	INDIO	CA		01/26/2026		700		(29)			(29)		671	671			
100274032	MONTEBELLO	CA		01/26/2026		2,733		(86)			(86)		2,647	2,647			
100274033	LAKE WORTH	FL		01/26/2026		1,250		(48)			(48)		1,202	1,202			
100274034	SANTA FE SPRINGS	CA		01/26/2026		1,226		(40)			(40)		1,186	1,186			
100274035	LAS VEGAS	NV		01/26/2026		4,480		(117)			(117)		4,363	4,363			
100274036	BENTONVILLE	AR		01/26/2026		3,882		(162)			(162)		3,720	3,720			
100274037	TUJUNGA	CA		01/26/2026		2,578		(75)			(75)		2,503	2,503			
100274038	CARBONDALE	CO		01/26/2026		106,986		(2,401)			(2,401)		104,585	104,585			
100274039	FRANKLIN LAKES	NJ		01/26/2026		36,947		(1,461)			(1,461)		35,486	35,486			
100274041	TUCSON	AZ		01/26/2026		855		(11)			(11)		844	844			
100274042	MIDVALE	UT		01/26/2026		15,796		(535)			(535)		15,261	15,261			
100274043	RANCHO MIRAGE	CA		01/26/2026		3,064		(116)			(116)		2,948	2,948			
100274045	LONG BEACH	CA		01/26/2026		2,963		(112)			(112)		2,851	2,851			
100274046	ATLANTA	GA		01/26/2026		524		(22)			(22)		502	502			
100274047	QUEEN CREEK	AZ		01/26/2026		2,911		(73)			(73)		2,838	2,838			
100274048	GOLDEN	CO		01/26/2026		3,045		(94)			(94)		2,951	2,951			
100274049	MESQUITE	TX		01/26/2026		679		(14)			(14)		665	665			
100274050	WESTON	FL		01/26/2026		2,062		(53)			(53)		2,009	2,009			
100274051	VENICE	CA		01/26/2026		1,203		(46)			(46)		1,157	1,157			
100274052	DIABLO	CA		01/26/2026		5,413		(192)			(192)		5,221	5,221			
100274053	CLEVELAND	OH		01/26/2026		581		(22)			(22)		559	559			
100274054	LOS ANGELES	CA		01/26/2026		1,935		(55)			(55)		1,880	1,880			
100274055	CELINA	TX		01/26/2026		1,674		(39)			(39)		1,635	1,635			
100274056	APTOS	CA		01/26/2026		1,975		(46)			(46)		1,929	1,929			
100274057	YOUNGTOWN	AZ		01/26/2026		732		(22)			(22)		710	710			
100274058	SURPRISE	AZ		01/26/2026		1,128		(48)			(48)		1,080	1,080			
100274059	ATLANTA	GA		01/26/2026		1,156		(23)			(23)		1,133	1,133			
100274061	EL PORTAL	FL		01/26/2026		1,987		(76)			(76)		1,911	1,911			
100274062	DAVENPORT	FL		01/26/2026		894		(25)			(25)		869	869			
100274063	LOS ANGELES	CA		01/26/2026		1,822		(53)			(53)		1,769	1,769			
100274064	CHOWCHILLA	CA		01/26/2026		768		(30)			(30)		738	738			
100274065	HOUSTON	TX		01/26/2026		850		(24)			(24)		826	826			
100274066	PARK CITY	UT		01/26/2026		1,177		(15)			(15)		1,162	1,162			
100274067	PHOENIX	AZ		01/26/2026		5,681		(184)			(184)		5,497	5,497			
100274068	SNELLVILLE	GA		01/26/2026		3,145		(117)			(117)		3,028	3,028			
100274069	HIGH POINT	NC		01/26/2026		6,414		(235)			(235)		6,179	6,179			
100274070	HOMESTEAD	FL		01/26/2026		572		(26)			(26)		546	546			
100274071	LOS ANGELES	CA		01/26/2026		1,254		(21)			(21)		1,233	1,233			
100274072	WACO	TX		01/26/2026		518		(21)			(21)		497	497			
100274073	INCLINE VILLAGE	NV		01/26/2026		2,629		(97)			(97)		2,532	2,532			
100274074	WINDERMERE	FL		01/26/2026		625,533		(26,203)			(26,203)		599,330	599,330			
100274075	CHARLESTON	WV		01/26/2026		269		(13)			(13)		256	256			
100274076	PASADENA	CA		01/26/2026		2,645		(82)			(82)		2,563	2,563			
100274077	SAN CLEMENTE	CA		01/26/2026		3,466		(91)			(91)		3,375	3,375			
100274078	THOUSAND OAKS	CA		01/26/2026		1,560		(52)			(52)		1,508	1,508			
100274079	GLENWOOD SPRINGS	CO		01/26/2026		3,537		(137)			(137)		3,400	3,400			
100274080	LA QUINTA	CA		01/26/2026		2,959		(129)			(129)		2,830	2,830			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100274081	PHOENIX	AZ		01/26/2026		1,824		(69)			(69)		1,755	1,755			
100274082	MCGAHEYSVILLE	VA		01/26/2026		1,652		(72)			(72)		1,580	1,580			
100274083	LAS VEGAS	NV		01/26/2026		1,161		(55)			(55)		1,106	1,106			
100274085	VERDI	NV		01/26/2026		3,604		(92)			(92)		3,512	3,512			
100274086	HUNTINGTON BEACH	CA		01/26/2026		8,771		(273)			(273)		8,498	8,498			
100274087	PALM HARBOR	FL		01/26/2026		769		(28)			(28)		741	741			
100274089	SAN DIEGO	CA		01/27/2026		4,292		(110)			(110)		4,182	4,182			
100274090	OAKLAND	CA		01/27/2026		3,458		(65)			(65)		3,393	3,393			
100274091	REHOBOTH BEACH	DE		01/27/2026		4,352		(94)			(94)		4,258	4,258			
100274092	LONG BEACH TOWNSHIP	NJ		01/27/2026		4,418		(96)			(96)		4,322	4,322			
100274093	PARKLAND	FL		01/27/2026		2,302		(85)			(85)		2,217	2,217			
100274094	SAINT AUGUSTINE	FL		01/27/2026		9,874		(340)			(340)		9,534	9,534			
100274095	SAN LUIS OBISPO	CA		01/27/2026		2,314		(71)			(71)		2,243	2,243			
100274096	MOORESVILLE	NC		01/27/2026		3,439		(49)			(49)		3,390	3,390			
100274098	KIRKLAND	WA		01/27/2026		2,967		(83)			(83)		2,884	2,884			
100274099	PLYMOUTH	MA		01/27/2026		2,346		(51)			(51)		2,295	2,295			
100274100	BOULDER	CO		01/27/2026		3,390		(105)			(105)		3,285	3,285			
100274102	LAKE OSWEGO	OR		01/27/2026		5,812		(156)			(156)		5,656	5,656			
100274103	MISSION VIEJO	CA		01/27/2026		3,740		(68)			(68)		3,672	3,672			
100274105	SENECA	SC		01/27/2026		2,614		(73)			(73)		2,541	2,541			
100274106	HOLDEN BEACH	NC		01/27/2026		5,241		(108)			(108)		5,133	5,133			
100274107	CHEYENNE	WY		01/27/2026		665		(20)			(20)		645	645			
100274108	SAN FRANCISCO	CA		01/27/2026		5,132		(64)			(64)		5,068	5,068			
100274109	LOS ANGELES	CA		01/27/2026		5,683		(126)			(126)		5,557	5,557			
100274110	DANDRIDGE	TN		01/27/2026		5,045		(97)			(97)		4,948	4,948			
100274111	MERIDIAN	ID		01/27/2026		1,134		(5)			(5)		1,129	1,129			
100274113	SUNNYVALE	CA		01/27/2026		3,860		(20)			(20)		3,840	3,840			
100274114	NEWPORT BEACH	CA		01/27/2026		5,337		(63)			(63)		5,274	5,274			
100274115	GILBERT	AZ		01/27/2026		4,723		(65)			(65)		4,658	4,658			
100274117	AUSTIN	TX		01/27/2026		3,965		(38)			(38)		3,927	3,927			
100274118	HEBRON	NH		01/27/2026		3,787		43			43		3,830	3,830			
100274120	FRANKLIN	TN		01/27/2026		23,396		(618)			(618)		22,778	22,778			
100274122	KAILUA KONA	HI		01/27/2026		3,482		(90)			(90)		3,392	3,392			
100274123	FORT MYERS	FL		01/27/2026		1,234		(38)			(38)		1,196	1,196			
100274124	ATLANTIC BEACH	FL		01/27/2026		2,655		9			9		2,664	2,664			
100274125	CULVER CITY	CA		01/27/2026		4,390		(37)			(37)		4,353	4,353			
100274126	STOCKTON	CA		01/27/2026		915		(11)			(11)		904	904			
100274127	VALLEY VILLAGE	CA		01/27/2026		4,367		(63)			(63)		4,304	4,304			
100274128	WASHINGTON	DC		01/27/2026		5,057		(138)			(138)		4,919	4,919			
100274129	CAPE CORAL	FL		01/27/2026		3,203		384			384		3,587	3,587			
100274130	WEST DES MOINES	IA		01/29/2026		432		(20)			(20)		412	412			
100274147	LOS ALAMOS	NM		01/29/2026		2,335		(101)			(101)		2,234	2,234			
100274150	FORSYTH	GA		01/29/2026		617		(14)			(14)		603	603			
100274154	COMMERCE CITY	CO		01/29/2026		48		(2)			(2)		46	46			
100274157	HENDERSONVILLE	NC		01/29/2026		336		(16)			(16)		320	320			
100274158	DOUGLASVILLE	GA		01/29/2026		325		(14)			(14)		311	311			
100274160	CYPRESS	TX		01/29/2026		247		(11)			(11)		236	236			
100274165	PENNSAUKEN	NJ		01/29/2026		964		(18)			(18)		946	946			
100274172	COLTON	CA		01/29/2026		229		(11)			(11)		218	218			
100274174	ANDERSON	MO		01/29/2026		512		(24)			(24)		488	488			
100274176	SALINAS	CA		01/29/2026		121		(2)			(2)		119	119			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100274180	WILLISTON	VT		01/29/2026		122		(6)			(6)		116	116			
100274185	DENVER	CO		01/29/2026		270		(3)			(3)		267	267			
100274190	RUSSELLVILLE	KY		01/29/2026		281		(13)			(13)		268	268			
100274200	NORTH CHESTERFIELD	VA		01/29/2026		403		(19)			(19)		384	384			
100274203	DELHI	LA		01/29/2026		289		(5)			(5)		284	284			
100274213	CHANDLER	AZ		01/29/2026		512		(16)			(16)		496	496			
100274214	FORT WORTH	TX		01/29/2026		176		(6)			(6)		170	170			
100274226	BALTIMORE	MD		01/29/2026		134		(3)			(3)		131	131			
100274227	WADDELL	AZ		01/29/2026		293		(14)			(14)		279	279			
100274228	TEMPLE HILLS	MD		01/29/2026		228		(11)			(11)		217	217			
100274229	SACRAMENTO	CA		01/29/2026		627		(23)			(23)		604	604			
100274230	ESCONDIDO	CA		01/29/2026		429		(8)			(8)		421	421			
100274231	FREDERICKSBURG	VA		01/29/2026		126		(2)			(2)		124	124			
100274233	ST. CLOUD	FL		01/29/2026		185		(7)			(7)		178	178			
100274234	SOUTH ELGIN	IL		01/29/2026		933		(33)			(33)		900	900			
100274245	SANTA ROSA BEACH	FL		01/29/2026		2,946		(86)			(86)		2,860	2,860			
100274246	HUNTINGTON PARK	CA		01/29/2026		321		(6)			(6)		315	315			
100274253	CINCINNATI	OH		01/29/2026		150		(6)			(6)		144	144			
100274257	VANCOUVER	WA		01/29/2026		220		(8)			(8)		212	212			
100274258	WAXAHACHIE	TX		01/29/2026		401		(19)			(19)		382	382			
100274259	MESA	AZ		01/29/2026		425		(8)			(8)		417	417			
100274262	PEORIA	AZ		01/29/2026		671		(31)			(31)		640	640			
100274265	SAN JUAN CAPISTRANO	CA		01/29/2026		2,124		(79)			(79)		2,045	2,045			
100274268	EL DORADO HILLS	CA		01/29/2026		1,056		(49)			(49)		1,007	1,007			
100274272	LEAGUE CITY	TX		01/29/2026		730		(34)			(34)		696	696			
100274278	CARLSBAD	CA		01/29/2026		1,599		(60)			(60)		1,539	1,539			
100274283	LOWELL	MA		01/29/2026		1,629		(30)			(30)		1,599	1,599			
100274295	PINOLE	CA		01/29/2026		2,820		(40)			(40)		2,780	2,780			
100274301	LAKE ELSINORE	CA		01/29/2026		301		(13)			(13)		288	288			
100274303	MURRIETA	CA		01/29/2026		1,793		(34)			(34)		1,759	1,759			
100274304	PATERSON	NJ		01/29/2026		265		(5)			(5)		260	260			
100274305	MERIDIAN	ID		01/29/2026		504		(10)			(10)		494	494			
100274316	CENTENNIAL	CO		01/29/2026		1,465		(28)			(28)		1,437	1,437			
100274325	CORONA	CA		01/29/2026		252		(4)			(4)		248	248			
100274342	INDIAN TRAIL	NC		01/29/2026		543		(10)			(10)		533	533			
100274346	AURORA	IL		01/29/2026		165		(6)			(6)		159	159			
100274352	SACRAMENTO	CA		01/29/2026		1,046		(20)			(20)		1,026	1,026			
100274358	JACKSONVILLE	NC		01/29/2026		195		(9)			(9)		186	186			
100274359	EVANS	CO		01/29/2026		317		(6)			(6)		311	311			
100274363	ANAHEIM	CA		01/29/2026		582		(11)			(11)		571	571			
100274368	JONESBORO	GA		01/29/2026		446		(21)			(21)		425	425			
100274371	MIAMI	FL		01/29/2026		338		(6)			(6)		332	332			
100274377	ASHBURN	VA		01/29/2026		891		(40)			(40)		851	851			
100274378	DENVER	CO		01/29/2026		330		(6)			(6)		324	324			
100274385	JONESBORO	AR		01/29/2026		545		(20)			(20)		525	525			
100274391	WILDWOOD CREST	NJ		01/29/2026		259		(12)			(12)		247	247			
100274395	ENNICE	NC		01/29/2026		450		(21)			(21)		429	429			
100274397	BETHLEHEM	GA		01/29/2026		132		(6)			(6)		126	126			
100274404	KENNEBUNK	ME		01/29/2026		706		(13)			(13)		693	693			
100274407	MODESTO	CA		01/29/2026		122		(2)			(2)		120	120			
100274410	LOUISVILLE	KY		01/29/2026		254		(12)			(12)		242	242			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100274411	PARIS	TN		01/29/2026		225		(4)			(4)		221	221			
100274414	MARIETTA	GA		01/29/2026		1,776		(33)			(33)		1,743	1,743			
100274416	METUCHEN	NJ		01/29/2026		1,388		(52)			(52)		1,336	1,336			
100274417	GILBERT	AZ		01/29/2026		387		(7)			(7)		380	380			
100274419	BAYONNE	NJ		01/29/2026		829		(1)			(1)		828	828			
100274420	SYRACUSE	UT		01/29/2026		2,674		(98)			(98)		2,576	2,576			
100274425	LAUDERDALE LAKES	FL		01/29/2026		255		(12)			(12)		243	243			
100274430	NEW HAVEN	MO		01/29/2026		344		(6)			(6)		338	338			
100274431	ECKERT	CO		01/29/2026		981		(18)			(18)		963	963			
100274432	AUSTIN	TX		01/29/2026		701		(33)			(33)		668	668			
100274434	MANTECA	CA		01/29/2026		607		3			3		610	610			
100274437	BURLEY	ID		01/29/2026		718		(14)			(14)		704	704			
100274445	SACRAMENTO	CA		01/29/2026		1,295		(24)			(24)		1,271	1,271			
100274446	TEMECULA	CA		01/29/2026		419		(8)			(8)		411	411			
100274447	WESTFIELD	IN		01/29/2026		251		(9)			(9)		242	242			
100274448	TUCSON	AZ		01/29/2026		500		(9)			(9)		491	491			
100274452	PALM BAY	FL		01/29/2026		253		(10)			(10)		243	243			
100274456	GRANBY	CO		01/29/2026		175		(7)			(7)		168	168			
100274457	HEMET	CA		01/29/2026		1,305		(66)			(66)		1,239	1,239			
100274461	TEMECULA	CA		01/29/2026		880		(17)			(17)		863	863			
100274469	TACOMA	WA		01/29/2026		725		(14)			(14)		711	711			
100274477	MONCKS CORNER	SC		01/29/2026		766		(29)			(29)		737	737			
100274478	LOUISVILLE	KY		01/29/2026		378		(7)			(7)		371	371			
100274480	HOSCHTON	GA		01/29/2026		1,155		(22)			(22)		1,133	1,133			
100274485	BERKELEY	CA		01/29/2026		1,682		(32)			(32)		1,650	1,650			
100274487	STILLWATER	MN		01/29/2026		848		(39)			(39)		809	809			
100274495	PENSACOLA	FL		01/29/2026		662		(23)			(23)		639	639			
100274497	MCDONOUGH	GA		01/29/2026		361		(17)			(17)		344	344			
100274498	WILLOUGHBY	OH		01/29/2026		421		(24)			(24)		397	397			
100274501	SAN TAN VALLEY	AZ		01/29/2026		652		(30)			(30)		622	622			
100274503	RITTMAN	OH		01/29/2026		1,623		(31)			(31)		1,592	1,592			
100274505	LA MESA	CA		01/29/2026		355		(13)			(13)		342	342			
100274506	SUMMERVILLE	SC		01/29/2026		1,622		(31)			(31)		1,591	1,591			
100274515	REDLANDS	CA		01/29/2026		1,410		(41)			(41)		1,369	1,369			
100274517	SPOKANE	WA		01/29/2026		916		(42)			(42)		874	874			
100274520	BALTIMORE	MD		01/29/2026		274		(13)			(13)		261	261			
100274521	COLORADO SPRINGS	CO		01/29/2026		612		(22)			(22)		590	590			
100274522	PEYTON	CO		01/29/2026		351		(13)			(13)		338	338			
100274527	SALISBURY	NC		01/29/2026		547		(31)			(31)		516	516			
100274535	MURFREESBORO	TN		01/29/2026		1,262		(24)			(24)		1,238	1,238			
100274539	HEMET	CA		01/29/2026		347		(7)			(7)		340	340			
100274543	EL CAJON	CA		01/29/2026		685		(13)			(13)		672	672			
100274546	CLUTE	TX		01/29/2026		401		(20)			(20)		381	381			
100274549	BUCKHEAD	GA		01/29/2026		530		(25)			(25)		505	505			
100274551	PORT CHARLOTTE	FL		01/29/2026		206		(7)			(7)		199	199			
100274552	CLIFTON	NJ		01/29/2026		716		(45)			(45)		671	671			
100274553	NEW BRITAIN	CT		01/29/2026		391		(12)			(12)		379	379			
100274559	FLORENCE	AZ		01/29/2026		717		(14)			(14)		703	703			
100274563	GREENVILLE	SC		01/29/2026		208		(7)			(7)		201	201			
100274564	SALISBURY	NC		01/29/2026		341		(16)			(16)		325	325			
100274567	ALIQUIPPA	PA		01/29/2026		104		(4)			(4)		100	100			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100274569	EARLEVILLE	MD		01/29/2026		434		(8)			(8)		426	426			
100274571	FATE	TX		01/29/2026		279		(13)			(13)		266	266			
100274592	REPUBLIC	WA		01/29/2026		61,798		(1,163)			(1,163)		60,635	60,635			
100274594	NOVATO	CA		01/29/2026		478		(24)			(24)		454	454			
100274596	BELVIDERE	IL		01/29/2026		389		(14)			(14)		375	375			
100274601	CASTLE ROCK	CO		01/29/2026		588		(11)			(11)		577	577			
100274606	MORROW	OH		01/29/2026		556		(10)			(10)		546	546			
100274608	PEOTONE	IL		01/29/2026		1,564		(72)			(72)		1,492	1,492			
100274612	COLLINSTON	UT		01/29/2026		352		(5)			(5)		347	347			
100274614	MOREHEAD CITY	NC		01/29/2026		2,295		(106)			(106)		2,189	2,189			
100274622	ARLINGTON	VA		01/29/2026		2,605		(140)			(140)		2,465	2,465			
100274636	FRUITA	CO		01/29/2026		137		(6)			(6)		131	131			
100274642	WEST CHESTER	PA		01/29/2026		923		(35)			(35)		888	888			
100274645	PHOENIX	AZ		01/29/2026		977		(33)			(33)		944	944			
100274652	BOYCE	LA		01/29/2026		255		(17)			(17)		238	238			
100274657	OLMSTED TWP	OH		01/29/2026		313		(20)			(20)		293	293			
100274666	DOWNERS GROVE	IL		01/29/2026		2,609		(130)			(130)		2,479	2,479			
100274672	FAIRFAX	VA		01/29/2026		740		(33)			(33)		707	707			
100274676	ATWATER	CA		01/29/2026		175		(8)			(8)		167	167			
100274677	QUEEN CREEK	AZ		01/29/2026		197		(4)			(4)		193	193			
100274685	NEW MILFORD	CT		01/29/2026		2,113		(40)			(40)		2,073	2,073			
100274687	LAS VEGAS	NV		01/29/2026		301		(6)			(6)		295	295			
100274688	VISALIA	CA		01/29/2026		655		(29)			(29)		626	626			
100274690	BYRON CENTER	MI		01/29/2026		365		(7)			(7)		358	358			
100274692	NEW BADEN	IL		01/29/2026		211		(7)			(7)		204	204			
100274693	N HIGHLANDS	CA		01/29/2026		402		(8)			(8)		394	394			
100274697	FULSHEAR	TX		01/29/2026		1,619		(60)			(60)		1,559	1,559			
100274699	APEX	NC		01/29/2026		1,417		(27)			(27)		1,390	1,390			
100274706	NORTH OLMSTED	OH		01/29/2026		252		(15)			(15)		237	237			
100274707	GRANTS PASS	OR		01/29/2026		274		(5)			(5)		269	269			
100274714	BEAVERDAM	VA		01/29/2026		198		(4)			(4)		194	194			
100274715	CLARKESVILLE	GA		01/29/2026		1,023		(19)			(19)		1,004	1,004			
100274717	SPRING	TX		01/29/2026		502		(23)			(23)		479	479			
100274720	TINLEY PARK	IL		01/29/2026		418		(16)			(16)		402	402			
100274721	RIVERSIDE	IL		01/29/2026		842		(42)			(42)		800	800			
100274725	ARLINGTON	VA		01/29/2026		45		(2)			(2)		43	43			
100274733	GIG HARBOR	WA		01/29/2026		556		(26)			(26)		530	530			
100274734	MILWAUKEE	WI		01/29/2026		898		(42)			(42)		856	856			
100274742	GREEN VALLEY	AZ		01/29/2026		275		(6)			(6)		269	269			
100274745	HUMBLE	TX		01/29/2026		251		(10)			(10)		241	241			
100274749	LONG BEACH	CA		01/29/2026		1,322		(39)			(39)		1,283	1,283			
100274750	KYLE	TX		01/29/2026		321		(10)			(10)		311	311			
100274751	DRAPER	VA		01/29/2026		325		(6)			(6)		319	319			
100274756	PARKER	CO		01/29/2026		461		(16)			(16)		445	445			
100274758	CHICAGO	IL		01/29/2026		2,210		(43)			(43)		2,167	2,167			
100274759	GOLD CANYON	AZ		01/29/2026		714		(14)			(14)		700	700			
100274762	WEST CHESTER	PA		01/29/2026		195		(9)			(9)		186	186			
100274769	MENIFEE	CA		01/29/2026		778		(23)			(23)		755	755			
100274770	CAMERON PARK	CA		01/29/2026		546		(17)			(17)		529	529			
100274779	HOMESTEAD	FL		01/29/2026		84		(2)			(2)		82	82			
100274781	ANTIGO	WI		01/29/2026		259		(5)			(5)		254	254			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100274784	LANSING	MI		01/29/2026		196		(7)			(7)		189	189			
100274786	SAN JOSE	CA		01/29/2026		1,209		(23)			(23)		1,186	1,186			
100274788	DUNEDIN	FL		01/29/2026		636		(9)			(9)		627	627			
100274792	ROCKFORD	IL		01/29/2026		449		(16)			(16)		433	433			
100274799	ROSEVILLE	CA		01/29/2026		85		(3)			(3)		82	82			
100274801	TEMECULA	CA		01/29/2026		416		(7)			(7)		409	409			
100274802	HAWLEY	PA		01/29/2026		690		(13)			(13)		677	677			
100274807	SCITUATE	MA		01/29/2026		807		(26)			(26)		781	781			
100274808	LEWES	DE		01/29/2026		300		(7)			(7)		293	293			
100274810	BLACKWOOD	NJ		01/29/2026		100		(2)			(2)		98	98			
100274815	PUNTA GORDA	FL		01/29/2026		4,453		(176)			(176)		4,277	4,277			
100274819	POTTERVILLE	MI		01/29/2026		45		(1)			(1)		44	44			
100274829	TOMS RIVER	NJ		01/29/2026		78		(3)			(3)		75	75			
100274833	NORTH LAS VEGAS	NV		01/29/2026		25,702		(502)			(502)		25,200	25,200			
100274837	CLEARFIELD	UT		01/29/2026		184		(3)			(3)		181	181			
100274838	DURHAM	NC		01/29/2026		86,174		(1,672)			(1,672)		84,502	84,502			
100274850	ACWORTH	GA		01/29/2026		363		(7)			(7)		356	356			
100274852	BELHAVEN	NC		01/29/2026		187		(4)			(4)		183	183			
100274853	GILBERT	AZ		01/29/2026		405		(8)			(8)		397	397			
100274858	WELLINGTON	FL		01/29/2026		103		(3)			(3)		100	100			
100274866	ERLANGER	KY		01/29/2026		168		(2)			(2)		166	166			
100274868	PORT ST LUCIE	FL		01/29/2026		447		(8)			(8)		439	439			
100274871	EASTVALE	CA		01/29/2026		234		(8)			(8)		226	226			
100274876	TALLAHASSEE	FL		01/29/2026		47		(2)			(2)		45	45			
100274879	NEPHI	UT		01/29/2026		152		(11)			(11)		141	141			
100274882	CORONA	CA		01/29/2026		10,167		(289)			(289)		9,878	9,878			
100274891	POMPANO BEACH	FL		01/29/2026		585		(25)			(25)		560	560			
100274894	INDIANAPOLIS	IN		01/29/2026		336		(12)			(12)		324	324			
100274901	FORT MYERS	FL		01/29/2026		830		(9)			(9)		821	821			
100274909	BROOKDALE	CA		01/29/2026		112		(2)			(2)		110	110			
100274916	ANTELOPE	CA		01/29/2026		344		(11)			(11)		333	333			
100274920	PENSACOLA	FL		01/29/2026		43		(1)			(1)		42	42			
100276521	LACONIA	NH		01/28/2026		1,643		(43)			(43)		1,600	1,600			
100276522	VIRGINIA BEACH	VA		01/28/2026		946		(34)			(34)		912	912			
100276523	CLERMONT	FL		01/28/2026		824		(30)			(30)		794	794			
100276524	INDEPENDENCE	OR		01/28/2026		775		(28)			(28)		747	747			
100276525	BRADENTON	FL		01/28/2026		1,235		(25)			(25)		1,210	1,210			
100276526	SURFSIDE BEACH	SC		01/28/2026		1,441		(52)			(52)		1,389	1,389			
100276527	SAINT PAUL	MN		01/28/2026		1,187		(42)			(42)		1,145	1,145			
100276528	SAINT LOUIS	MO		01/28/2026		1,303		(36)			(36)		1,267	1,267			
100276529	GANSEVOORT	NY		01/28/2026		552		(20)			(20)		532	532			
100276530	CAMARILLO	CA		01/28/2026		1,230		(58)			(58)		1,172	1,172			
100276531	PASO ROBLES	CA		01/28/2026		2,519		(74)			(74)		2,445	2,445			
100276532	VALLEY VILLAGE	CA		01/28/2026		1,536		(51)			(51)		1,485	1,485			
100276533	PALMDALE	CA		01/28/2026		1,980		(93)			(93)		1,887	1,887			
100276534	HURRICANE	UT		01/28/2026		1,746		(52)			(52)		1,694	1,694			
100276536	LITTLEROCK	CA		01/28/2026		850		(18)			(18)		832	832			
100276537	NORCO	CA		01/28/2026		2,713		(77)			(77)		2,636	2,636			
100276538	CORONA	CA		01/28/2026		1,553		(123)			(123)		1,430	1,430			
100276540	LAKE ELSINORE	CA		01/28/2026		837		(40)			(40)		797	797			
100276541	ORLANDO	FL		01/28/2026		4,770		(54)			(54)		4,716	4,716			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100276542	PHOENIX	AZ		01/28/2026		798		(23)			(23)		775	775			
100276543	PALM BAY	FL		01/28/2026		467		(22)			(22)		445	445			
100276544	HUNTINGTON BEACH	CA		01/28/2026		240		(9)			(9)		231	231			
100276545	SAINT AUGUSTINE	FL		01/28/2026		610		(5)			(5)		605	605			
100276546	CARROLLTON	TX		01/28/2026		726		(2)			(2)		724	724			
100276547	FULLERTON	CA		01/28/2026		2,756		(83)			(83)		2,673	2,673			
100276548	KISSIMMEE	FL		01/28/2026		617		16			16		633	633			
100276549	CHULA VISTA	CA		01/28/2026		1,548		(62)			(62)		1,486	1,486			
100276550	OLATHE	KS		01/28/2026		999		(45)			(45)		954	954			
100276551	LAKESIDE	CA		01/28/2026		2,259		(23)			(23)		2,236	2,236			
100276552	AVALON	NJ		01/28/2026		1,426		(67)			(67)		1,359	1,359			
100276553	SALEM	AL		01/28/2026		932		(38)			(38)		894	894			
100276554	CORPUS CHRISTI	TX		01/28/2026		1,481		(55)			(55)		1,426	1,426			
100276555	MIAMI	FL		01/28/2026		1,637		(33)			(33)		1,604	1,604			
100276556	HOUSTON	TX		01/28/2026		343		(16)			(16)		327	327			
100276557	SANDY	UT		01/28/2026		2,612		(12)			(12)		2,600	2,600			
100276558	CORAL SPRINGS	FL		01/28/2026		3,310		(71)			(71)		3,239	3,239			
100276561	BANNING	CA		01/28/2026		883		(40)			(40)		843	843			
100276562	SAN JOSE	CA		01/28/2026		821		(39)			(39)		782	782			
100276563	HOUSTON	TX		01/28/2026		415		(1)			(1)		414	414			
100276564	CORONA	CA		01/28/2026		790		(11)			(11)		779	779			
100276566	RENO	NV		01/28/2026		3,822		(135)			(135)		3,687	3,687			
100276567	KISSIMMEE	FL		01/28/2026		393		(1)			(1)		392	392			
100276570	LAS VEGAS	NV		01/28/2026		2,839		(134)			(134)		2,705	2,705			
100276571	CLEVELAND	OH		01/28/2026		298		(2)			(2)		296	296			
100276573	LEES SUMMIT	MO		01/28/2026		620		(19)			(19)		601	601			
100276575	JEKYLL ISLAND	GA		01/28/2026		3,941		(148)			(148)		3,793	3,793			
100276576	SANDY	UT		01/28/2026		7,819		(162)			(162)		7,657	7,657			
100276577	WINNETKA	CA		01/28/2026		2,356		(100)			(100)		2,256	2,256			
100276578	DALLAS	TX		01/28/2026		597		(28)			(28)		569	569			
100276579	TWENTYNINE PALMS	CA		01/28/2026		672		(32)			(32)		640	640			
100276580	LAUREL	MD		01/28/2026		795		(31)			(31)		764	764			
100276582	LOS ANGELES	CA		01/28/2026		2,416		(43)			(43)		2,373	2,373			
100276583	POOLESVILLE	MD		01/28/2026		669		(27)			(27)		642	642			
100276585	LOMA LINDA	CA		01/28/2026		2,364		(95)			(95)		2,269	2,269			
100276587	EXCELSIOR	MN		01/28/2026		5,438		(125)			(125)		5,313	5,313			
100276591	MORENO VALLEY	CA		01/28/2026		1,158		(5)			(5)		1,153	1,153			
100276592	FORT LAUDERDALE	FL		01/28/2026		1,579		(54)			(54)		1,525	1,525			
100276593	TABERNASH	CO		01/28/2026		2,395		(71)			(71)		2,324	2,324			
100276594	HOUSTON	TX		01/28/2026		752		(25)			(25)		727	727			
100276595	OAK PARK	IL		01/28/2026		796		(31)			(31)		765	765			
100276598	ELDRIDGE	IA		01/28/2026		570		(13)			(13)		557	557			
100276599	HIGHLAND	CA		01/28/2026		419		(20)			(20)		399	399			
100276600	BERMUDA DUNES	CA		01/28/2026		1,212		(41)			(41)		1,171	1,171			
100276601	HANOVER PARK	IL		01/28/2026		710		(25)			(25)		685	685			
100276603	GOLDSBORO	MD		01/28/2026		510		(20)			(20)		490	490			
100276604	SUGAR MOUNTAIN	NC		01/28/2026		3,048		(49)			(49)		2,999	2,999			
100276605	RANCHO PALOS VERDES	CA		01/28/2026		3,076		(145)			(145)		2,931	2,931			
100276609	COLLINSVILLE	OK		01/28/2026		493		(8)			(8)		485	485			
100276610	LYNWOOD	CA		01/28/2026		1,012		(9)			(9)		1,003	1,003			
100276611	LAUREL	MD		01/28/2026		645		(18)			(18)		627	627			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100276612	SYLMAR	CA		01/28/2026		2,214		(7)			(7)		2,207	2,207			
100276613	LOS ANGELES	CA		01/28/2026		1,829		(60)			(60)		1,769	1,769			
100276615	HESPERIA	CA		01/28/2026		995		(40)			(40)		955	955			
100276616	LOS ANGELES	CA		01/28/2026		1,929		(91)			(91)		1,838	1,838			
100276617	LOS ANGELES	CA		01/28/2026		2,830		(76)			(76)		2,754	2,754			
100276620	POMONA	CA		01/28/2026		884		(31)			(31)		853	853			
100276621	COLLINSVILLE	IL		01/29/2026		1,719		(18)			(18)		1,701	1,701			
100276622	LAS VEGAS	NV		01/29/2026		6,062		(170)			(170)		5,892	5,892			
100276623	CORDELE	GA		01/29/2026		1,298		(43)			(43)		1,255	1,255			
100276624	STAUNTON	VA		01/29/2026		572		(17)			(17)		555	555			
100276625	INDIANAPOLIS	IN		01/29/2026		1,397		(49)			(49)		1,348	1,348			
100276626	VALLEY VIEW	TX		01/29/2026		251		(11)			(11)		240	240			
100276627	BIG SPRING	TX		01/29/2026		266		(7)			(7)		259	259			
100276628	RICHMOND	VA		01/29/2026		1,649		(58)			(58)		1,591	1,591			
100276629	NASHVILLE	TN		01/29/2026		1,270		(42)			(42)		1,228	1,228			
100276630	HURST	TX		01/29/2026		2,636		(47)			(47)		2,589	2,589			
100276631	ARLINGTON	WA		01/29/2026		1,374		(21)			(21)		1,353	1,353			
100276632	HUNTINGDON	PA		01/29/2026		151		(7)			(7)		144	144			
100276633	COVINGTON	GA		01/29/2026		818		(21)			(21)		797	797			
100276634	CANYON	TX		01/29/2026		6,070		13			13		6,083	6,083			
100276635	WASHINGTON	NC		01/29/2026		1,549		(43)			(43)		1,506	1,506			
100276636	LEESBURG	VA		01/29/2026		4,862		(184)			(184)		4,678	4,678			
100276637	CANYON	TX		01/29/2026		5,855		13			13		5,868	5,868			
100276638	TEXAS CITY	TX		01/29/2026		582		(22)			(22)		560	560			
100276639	RICHMOND	TX		01/29/2026		734		23			23		757	757			
100276640	LEESBURG	FL		01/29/2026		293		(12)			(12)		281	281			
100276641	EAST CLEVELAND	OH		01/29/2026		254		(7)			(7)		247	247			
100276642	CANYON	TX		01/29/2026		5,855		13			13		5,868	5,868			
100276643	SPARTANBURG	SC		01/29/2026		1,479		(59)			(59)		1,420	1,420			
100276644	SEATTLE	WA		01/29/2026		1,577		(53)			(53)		1,524	1,524			
100276645	BASYE	VA		01/29/2026		569		(29)			(29)		540	540			
100276646	OMAHA	NE		01/29/2026		504		(19)			(19)		485	485			
100276647	HENDERSON	NE		01/29/2026		1,373		(43)			(43)		1,330	1,330			
100276648	CHESTERFIELD	VA		01/29/2026		546		(11)			(11)		535	535			
100276649	PEN ARGYL	PA		01/29/2026		738		(49)			(49)		689	689			
100276650	MORGANTOWN	PA		01/29/2026		607		(13)			(13)		594	594			
100276651	MC HENRY	MD		01/29/2026		559		(19)			(19)		540	540			
100276652	BOLIVAR	MO		01/29/2026		617		(19)			(19)		598	598			
100276653	HUMBLE	TX		01/29/2026		1,869		(49)			(49)		1,820	1,820			
100276654	PENLLYN	PA		01/29/2026		990		(28)			(28)		962	962			
100276655	INDEPENDENCE	MO		01/29/2026		366		(14)			(14)		352	352			
100276656	OAKLAND	MD		01/29/2026		2,014		(87)			(87)		1,927	1,927			
100276657	COLUMBUS	GA		01/29/2026		518		(15)			(15)		503	503			
100276658	LITTLE ROCK	AR		01/29/2026		600		(16)			(16)		584	584			
100276659	FLINT	MI		01/29/2026		184		(9)			(9)		175	175			
100276660	MOUNTAIN VIEW	AR		01/29/2026		553		(17)			(17)		536	536			
100276661	WINTERSET	IA		01/29/2026		604		(16)			(16)		588	588			
100276662	PHOENIX	AZ		01/29/2026		675		(20)			(20)		655	655			
100276663	SPRING CITY	TN		01/29/2026		39,855		(810)			(810)		39,045	39,045			
100276664	NATICK	MA		01/29/2026		856		(30)			(30)		826	826			
100276665	SALLISAW	OK		01/29/2026		170		(11)			(11)		159	159			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100276666	CARBONDALE	IL		01/29/2026		503		(10)			(10)		493	493			
100276667	MURRELLS INLET	SC		01/29/2026		1,098		(25)			(25)		1,073	1,073			
100276668	MCCORDSVILLE	IN		01/29/2026		651		(23)			(23)		628	628			
100276669	CLEVELAND	OH		01/29/2026		495		(20)			(20)		475	475			
100276670	CANYON	TX		01/29/2026		6,070		13			13		6,083	6,083			
100276671	NEW BERN	NC		01/29/2026		577		(28)			(28)		549	549			
100276672	OKLAHOMA CITY	OK		01/29/2026		379		(16)			(16)		363	363			
100276673	PALM DESERT	CA		01/29/2026		1,011		(38)			(38)		973	973			
100276674	LAWRENCEVILLE	GA		01/29/2026		1,045		(40)			(40)		1,005	1,005			
100276675	LUBBOCK	TX		01/29/2026		662		(19)			(19)		643	643			
100276676	SEGUIN	TX		01/29/2026		581		14			14		595	595			
100276677	CLEVELAND	OH		01/29/2026		210		(8)			(8)		202	202			
100276678	MEMPHIS	TN		01/29/2026		232		(11)			(11)		221	221			
100276679	ROSEMEAD	CA		01/29/2026		4,258		(151)			(151)		4,107	4,107			
100276680	HUDSON	NY		01/29/2026		952		(31)			(31)		921	921			
100276682	JOHNS ISLAND	SC		01/29/2026		1,688		(51)			(51)		1,637	1,637			
100276683	NEW BRAUNFELS	TX		01/29/2026		526		8			8		534	534			
100276684	HAGUE	VA		01/29/2026		701		(27)			(27)		674	674			
100276685	NAPLES	FL		01/29/2026		2,578		(114)			(114)		2,464	2,464			
100276686	HOUSTON	TX		01/29/2026		2,783		(26)			(26)		2,757	2,757			
100276687	PUEBLO	CO		01/29/2026		381		(15)			(15)		366	366			
100276688	HIXSON	TN		01/29/2026		740		(12)			(12)		728	728			
100276689	AUSTIN	PA		01/29/2026		256		(8)			(8)		248	248			
100276690	DELRAN	NJ		01/29/2026		548		(7)			(7)		541	541			
100276691	JONESBORO	AR		01/29/2026		486		(11)			(11)		475	475			
100276720	OVERASSELT	NLD		01/28/2026		1,095						48	1,143	1,107	(36)		(36)
100276724	S-GRAVENHAGE	NLD		01/28/2026		895						39	934	903	(30)		(30)
100276731	EINDHOVEN	NLD		01/28/2026		1,014						44	1,058	1,016	(41)		(41)
100276736	SCHIEDAM	NLD		01/28/2026		308						13	321	303	(17)		(17)
100276744	TILBURG	NLD		01/28/2026		430						19	449	432	(17)		(17)
100276745	BREDA	NLD		01/28/2026		745						33	778	753	(25)		(25)
100276748	BREDA	NLD		01/28/2026		372						16	388	376	(12)		(12)
100276754	TILBURG	NLD		01/28/2026		430						19	449	432	(17)		(17)
100276756	BERLTSUM	NLD		01/28/2026		2,497						109	2,606	2,506	(100)		(100)
100276759	VALKENSWAARD	NLD		01/28/2026		920						40	960	930	(30)		(30)
100276761	ROTTERDAM	NLD		01/28/2026		1,395						60	1,455	1,371	(84)		(84)
100276762	ROTTERDAM	NLD		01/28/2026		385						17	402	386	(16)		(16)
100276764	HILLEDOM	NLD		01/28/2026		811						36	847	820	(27)		(27)
100276766	TERHOLE	NLD		01/28/2026		162						7	169	162	(7)		(7)
100276769	HAARLEM	NLD		01/28/2026		539						23	562	538	(24)		(24)
100276771	HAARLEM	NLD		01/28/2026		539						23	562	538	(24)		(24)
100276776	LOPIK	NLD		01/28/2026		746						33	779	748	(30)		(30)
100276787	S-HERTOGENBOSCH	NLD		01/28/2026		137,361						6,098	143,459	140,342	(3,116)		(3,116)
100276791	AMSTERDAM	NLD		01/28/2026		396						17	413	400	(13)		(13)
100276794	MAASSTRICHT	NLD		01/28/2026		388,722						17,256	405,978	397,138	(8,840)		(8,840)
100276797	ROTTERDAM	NLD		01/28/2026		699						30	729	702	(28)		(28)
100276799	LEIDEN	NLD		01/28/2026		367						16	383	371	(12)		(12)
100276802	DORDRECHT	NLD		01/28/2026		346,976						15,128	362,104	348,168	(13,936)		(13,936)
100276804	GRONINGEN	NLD		01/28/2026		258						11	269	259	(10)		(10)
100276810	ROTTERDAM	NLD		01/28/2026		490						21	511	491	(20)		(20)
100276811	TILBURG	NLD		01/28/2026		81,806						3,633	85,439	83,608	(1,831)		(1,831)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100276819	AMSTERDAM	NLD		01/28/2026		708,212						30,878	739,090	710,669	(28,421)		(28,421)
100276821	AMSTERDAM	NLD		01/28/2026		3,785						166	3,951	3,817	(134)		(134)
100276828	TILBURG	NLD		01/28/2026		375						16	391	374	(17)		(17)
100276831	BERGEN OP ZOOM	NLD		01/28/2026		289						13	302	293	(9)		(9)
100276834	EINDHOVEN	NLD		01/28/2026		369						16	385	370	(15)		(15)
100276838	ARNHEM	NLD		01/28/2026		593						26	619	595	(24)		(24)
100276840	ALPHEN AAN DEN RIJN	NLD		01/28/2026		14,674						642	15,316	14,776	(540)		(540)
100276844	DEN HAAG	NLD		01/28/2026		193						8	201	193	(8)		(8)
100276853	AMSTERDAM	NLD		01/28/2026		416,548						18,164	434,712	418,040	(16,672)		(16,672)
100276854	S-GRAVENHAGE	NLD		01/28/2026		1,165						51	1,216	1,172	(43)		(43)
100276856	AMSTERDAM	NLD		01/28/2026		942						41	983	945	(38)		(38)
100276858	DELFT	NLD		01/28/2026		541						24	565	543	(22)		(22)
100276860	AMSTERDAM	NLD		01/28/2026		446,415						19,461	465,876	447,900	(17,976)		(17,976)
100276865	AMSTERDAM	NLD		01/28/2026		924						40	964	921	(44)		(44)
100276882	AMSTERDAM	NLD		01/28/2026		1,720						75	1,795	1,732	(63)		(63)
100276895	AMSTERDAM	NLD		01/28/2026		2,416						105	2,521	2,424	(96)		(96)
100276903	UNITED KINGDOM	GBR		01/28/2026		583						23	606	604	(2)		(2)
100276904	UNITED KINGDOM	GBR		01/28/2026		1,164						47	1,211	1,211			
100276913	UNITED KINGDOM	GBR		01/28/2026		998						41	1,039	1,050	11		11
100276914	UNITED KINGDOM	GBR		01/28/2026		940						38	978	989	10		10
100276917	LEHI	UT		01/30/2026		947		(29)			(29)		918	918			
100276918	SUGAR LAND	TX		01/30/2026		489		(26)			(26)		463	463			
100276919	SEVIERVILLE	TN		01/30/2026		961		(29)			(29)		932	932			
100276920	BUCKEYE	AZ		01/30/2026		1,274		(56)			(56)		1,218	1,218			
100276922	MCKINNEY	TX		01/30/2026		1,305		(40)			(40)		1,265	1,265			
100276923	LATHROP	CA		01/30/2026		1,479		(42)			(42)		1,437	1,437			
100276924	MAMMOTH SPRINGS	AR		01/30/2026		599		(13)			(13)		586	586			
100276925	INDIANAPOLIS	IN		01/30/2026		515		(17)			(17)		498	498			
100276926	SEVIERVILLE	TN		01/30/2026		2,028		(69)			(69)		1,959	1,959			
100276927	ANGIER	NC		01/30/2026		571		(21)			(21)		550	550			
100276928	SANTA ROSA	CA		01/30/2026		2,794		(77)			(77)		2,717	2,717			
100276929	WILDWOOD	NJ		01/30/2026		1,324		(35)			(35)		1,289	1,289			
100276930	SAN ANTONIO	TX		01/30/2026		926		(35)			(35)		891	891			
100276931	WILDOMAR	CA		01/30/2026		1,389		(61)			(61)		1,328	1,328			
100276932	MESA	AZ		01/30/2026		1,226		(44)			(44)		1,182	1,182			
100276933	MANHATTAN	KS		01/30/2026		687		(29)			(29)		658	658			
100276935	SUMMERVILLE	SC		01/30/2026		1,223		(44)			(44)		1,179	1,179			
100276936	MARIETTA	GA		01/30/2026		524		(20)			(20)		504	504			
100276937	SPOKANE	WA		01/30/2026		1,185		(43)			(43)		1,142	1,142			
100276938	BRADENTON	FL		01/30/2026		747		(27)			(27)		720	720			
100276939	BEAVERTON	OR		01/30/2026		1,127		(32)			(32)		1,095	1,095			
100276940	RALEIGH	NC		01/30/2026		2,443		(95)			(95)		2,348	2,348			
100276941	WESTERLY	RI		01/30/2026		1,409		(22)			(22)		1,387	1,387			
100276942	MINT HILL	NC		01/30/2026		2,041		(60)			(60)		1,981	1,981			
100276943	PLANO	TX		01/30/2026		1,434		(39)			(39)		1,395	1,395			
100276944	KILLEEN	TX		01/30/2026		443		(17)			(17)		426	426			
100276945	CAPE CORAL	FL		01/30/2026		908		(20)			(20)		888	888			
100276946	CHARLESTON	SC		01/30/2026		2,000		(17)			(17)		1,983	1,983			
100276948	MILTON	FL		01/30/2026		1,490		(41)			(41)		1,449	1,449			
100276949	NAPLES	FL		01/30/2026		25,668		(976)			(976)		24,692	24,692			
100276950	BRIDGEPORT	CT		01/30/2026		1,583		(37)			(37)		1,546	1,546			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100276951	FAIRPLAY	CO		01/30/2026		1,783		(61)			(61)		1,722	1,722			
100276952	GREEN VALLEY	AZ		01/30/2026		590		(14)			(14)		576	576			
100276953	SEVIERVILLE	TN		01/30/2026		2,158		(47)			(47)		2,111	2,111			
100276954	REDDING	CA		01/30/2026		492		(21)			(21)		471	471			
100276955	SANTA ROSA BEACH	FL		01/30/2026		1,344		(54)			(54)		1,290	1,290			
100276956	COLORADO SPRINGS	CO		01/30/2026		868		(25)			(25)		843	843			
100276957	CHULA VISTA	CA		01/30/2026		1,382		(41)			(41)		1,341	1,341			
100276958	LEAWOOD	KS		01/30/2026		1,672		(48)			(48)		1,624	1,624			
100276959	AUSTIN	TX		01/30/2026		1,539		(33)			(33)		1,506	1,506			
100276960	WASHINGTON	DC		01/30/2026		1,731		(61)			(61)		1,670	1,670			
100276961	EDWARDSVILLE	PA		01/30/2026		381		(30)			(30)		351	351			
100276962	SEVIERVILLE	TN		01/30/2026		1,378		(39)			(39)		1,339	1,339			
100276963	INLET BEACH	FL		01/30/2026		1,775		(62)			(62)		1,713	1,713			
100276965	TAMPA	FL		01/30/2026		717		(31)			(31)		686	686			
100276966	BAILEY	CO		01/30/2026		1,449		(44)			(44)		1,405	1,405			
100276967	EAGAR	AZ		01/30/2026		585		(22)			(22)		563	563			
100276968	BLUE RIDGE	GA		01/30/2026		1,434		(40)			(40)		1,394	1,394			
100276969	PIONEER	CA		01/30/2026		1,347		(19)			(19)		1,328	1,328			
100276970	MACUNGIE	PA		01/30/2026		896		(36)			(36)		860	860			
100276971	BALTIMORE	MD		01/30/2026		476		(16)			(16)		460	460			
100276972	CYPRESS	TX		01/30/2026		689		(22)			(22)		667	667			
100276973	AKRON	OH		01/30/2026		474		(21)			(21)		453	453			
100276974	PHOENIX	AZ		01/30/2026		313		(12)			(12)		301	301			
100276976	ALLENTOWN	PA		01/30/2026		107,574		(4,818)			(4,818)		102,756	102,756			
100276977	NORTH WILDWOOD	NJ		01/30/2026		1,170		(50)			(50)		1,120	1,120			
100276978	ANCHORAGE	AK		01/30/2026		898		(32)			(32)		866	866			
100276979	HOLLISTER	MO		01/30/2026		1,662		(44)			(44)		1,618	1,618			
100276980	JOSHUA TREE	CA		01/30/2026		1,512		(43)			(43)		1,469	1,469			
100276981	JACKSONVILLE	FL		01/30/2026		853		(54)			(54)		799	799			
100276982	CAPE CORAL	FL		01/30/2026		1,546		(54)			(54)		1,492	1,492			
100276983	SPRINGFIELD	MO		01/30/2026		269		(15)			(15)		254	254			
100276984	WALDORF	MD		01/30/2026		1,160		(19)			(19)		1,141	1,141			
100276986	JACKSONVILLE	FL		01/30/2026		778		(50)			(50)		728	728			
100276987	FAIRPLAY	CO		01/30/2026		2,070		(37)			(37)		2,033	2,033			
100276988	INDIAN ROCKS BEACH	FL		01/30/2026		1,100		(25)			(25)		1,075	1,075			
100276989	GRAND RAPIDS	MI		01/30/2026		435		(15)			(15)		420	420			
100276990	DRAKE	CO		01/30/2026		1,482		(37)			(37)		1,445	1,445			
100276991	LEESBURG	VA		01/30/2026		1,539		(47)			(47)		1,492	1,492			
100276992	BEND	OR		01/30/2026		513		(24)			(24)		489	489			
100276993	RIO RANCHO	NM		01/30/2026		734		(24)			(24)		710	710			
100276994	MENA	AR		01/30/2026		523		(13)			(13)		510	510			
100276995	DALLAS	TX		01/30/2026		2,143		(50)			(50)		2,093	2,093			
100276996	SAN MARCOS	CA		01/30/2026		1,730		(48)			(48)		1,682	1,682			
100276997	FORT MYERS	FL		01/30/2026		593		(14)			(14)		579	579			
100276998	ENUMCLAW	WA		01/30/2026		1,797		(44)			(44)		1,753	1,753			
100276999	CONROE	TX		01/30/2026		1,084		(40)			(40)		1,044	1,044			
100277000	FORT WORTH	TX		01/30/2026		923		(17)			(17)		906	906			
100277001	ELLIJAY	GA		01/30/2026		1,077		(39)			(39)		1,038	1,038			
100277002	DOUGLAS	GA		01/30/2026		669		(24)			(24)		645	645			
100277003	NAPLES	FL		01/30/2026		472		(12)			(12)		460	460			
100277004	KISSIMMEE	FL		01/30/2026		1,346		(40)			(40)		1,306	1,306			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277005	PLAINVILLE	MA		01/30/2026		913		(29)			(29)		884	884			
100277006	CLOVIS	CA		01/30/2026		1,393		(41)			(41)		1,352	1,352			
100277007	INDIANAPOLIS	IN		01/30/2026		463		(16)			(16)		447	447			
100277008	BUFORD	GA		01/30/2026		1,587		(35)			(35)		1,552	1,552			
100277009	SAINT JOHNS	FL		01/30/2026		1,616		(56)			(56)		1,560	1,560			
100277010	HIGH POINT	NC		01/30/2026		361		(18)			(18)		343	343			
100277011	CORINTH	TX		01/30/2026		1,677		(66)			(66)		1,611	1,611			
100277012	COLUMBUS	GA		01/30/2026		324		(12)			(12)		312	312			
100277014	OMAHA	NE		01/30/2026		549		(18)			(18)		531	531			
100277015	LOGANVILLE	GA		01/30/2026		1,495		(48)			(48)		1,447	1,447			
100277016	AZLE	TX		01/30/2026		1,780		(32)			(32)		1,748	1,748			
100277017	FANCY GAP	VA		01/30/2026		458		(18)			(18)		440	440			
100277018	LAWRENCEVILLE	GA		01/30/2026		605		(12)			(12)		593	593			
100277019	TERRA ALTA	WV		02/06/2026		830		(25)			(25)		805	805			
100277020	RIVERSIDE	CA		02/06/2026		626		(28)			(28)		598	598			
100277022	GARLAND	TX		02/06/2026		765		(32)			(32)		733	733			
100277024	PORTLAND	OR		02/06/2026		1,435		(53)			(53)		1,382	1,382			
100277025	WOODSTOCK	GA		02/06/2026		3,136		(62)			(62)		3,074	3,074			
100277026	ESKO	MN		02/06/2026		684		(15)			(15)		669	669			
100277027	RIVERSIDE	CA		02/06/2026		3,882		(79)			(79)		3,803	3,803			
100277028	AURORA	CO		02/06/2026		994		(5)			(5)		989	989			
100277029	SAINT PETERSBURG	FL		02/06/2026		725		(18)			(18)		707	707			
100277032	KAILUA	HI		02/06/2026		508		(23)			(23)		485	485			
100277033	SAN DIEGO	CA		02/06/2026		1,686		(29)			(29)		1,657	1,657			
100277034	TEMECULA	CA		02/06/2026		1,931		(79)			(79)		1,852	1,852			
100277035	LOS ANGELES	CA		02/06/2026		2,767		(122)			(122)		2,645	2,645			
100277036	LITCHFIELD PARK	AZ		02/06/2026		2,225		(52)			(52)		2,173	2,173			
100277037	SALEM	UT		02/06/2026		3,137		(69)			(69)		3,068	3,068			
100277038	BUCKEYE	AZ		02/06/2026		683		(16)			(16)		667	667			
100277039	HOUSTON	TX		02/06/2026		591							591	591			
100277040	LEVELLAND	TX		02/06/2026		1,653		(78)			(78)		1,575	1,575			
100277042	DENTON	TX		02/06/2026		1,977		(48)			(48)		1,929	1,929			
100277043	CHICAGO	IL		02/06/2026		14,114		(663)			(663)		13,451	13,451			
100277044	FULLERTON	CA		02/06/2026		9,260		(164)			(164)		9,096	9,096			
100277045	SUMMERVILLE	SC		02/06/2026		745		(15)			(15)		730	730			
100277046	SANTA FE SPRINGS	CA		02/06/2026		2,022		(15)			(15)		2,007	2,007			
100277047	SAN DIEGO	CA		02/06/2026		4,526		(89)			(89)		4,437	4,437			
100277048	ZEPHYRHILLS	FL		02/06/2026		2,096		(34)			(34)		2,062	2,062			
100277049	YARROW POINT	WA		02/06/2026		7,747		(197)			(197)		7,550	7,550			
100277050	SWEETWATER	TN		02/06/2026		6,721		(285)			(285)		6,436	6,436			
100277051	LONG BEACH	CA		02/06/2026		1,943		(77)			(77)		1,866	1,866			
100277053	SNELLVILLE	GA		02/06/2026		990		(32)			(32)		958	958			
100277054	ENGLEWOOD	FL		02/06/2026		267		(6)			(6)		261	261			
100277055	PHOENIX	AZ		02/06/2026		4,470		(132)			(132)		4,338	4,338			
100277056	LAFAYETTE	CA		02/06/2026		4,891		(175)			(175)		4,716	4,716			
100277057	ELBURN	IL		02/06/2026		771		(34)			(34)		737	737			
100277058	HENDERSON	NV		02/06/2026		853		(24)			(24)		829	829			
100277060	HEALDSBURG	CA		02/06/2026		15,588		(451)			(451)		15,137	15,137			
100277061	EDGEWOOD	WA		02/06/2026		1,501		(70)			(70)		1,431	1,431			
100277062	LEHI	UT		02/06/2026		4,150		(128)			(128)		4,022	4,022			
100277063	HUNTINGTON BEACH	CA		02/06/2026		3,963		(105)			(105)		3,858	3,858			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277065	FRANKFORT	IL		02/06/2026		5,123		(92)			(92)		5,031	5,031			
100277066	BUCKEYE	AZ		02/06/2026		949		(44)			(44)		905	905			
100277068	COLUMBUS	OH		02/06/2026		1,097		(34)			(34)		1,063	1,063			
100277070	PERRIS	CA		02/06/2026		471		(20)			(20)		451	451			
100277071	ANAHEIM	CA		02/06/2026		2,574		(104)			(104)		2,470	2,470			
100277072	CORPUS CHRISTI	TX		02/06/2026		669		(17)			(17)		652	652			
100277073	NOKOMIS	FL		02/06/2026		1,214		(39)			(39)		1,175	1,175			
100277074	WESTMINSTER	CA		02/06/2026		1,779		(55)			(55)		1,724	1,724			
100277075	SANTA CRUZ	CA		02/06/2026		3,633		(150)			(150)		3,483	3,483			
100277076	LOS ANGELES	CA		02/06/2026		1,917		(76)			(76)		1,841	1,841			
100277077	DULUTH	GA		02/06/2026		590		(19)			(19)		571	571			
100277078	BAKERSFIELD	CA		02/06/2026		2,580		(66)			(66)		2,514	2,514			
100277079	CITY OF SUNRISE	FL		02/06/2026		819		(32)			(32)		787	787			
100277080	STUART	FL		02/06/2026		1,625		(60)			(60)		1,565	1,565			
100277081	IMPERIAL BEACH	CA		02/06/2026		1,319		(39)			(39)		1,280	1,280			
100277082	MATTAWA	WA		02/06/2026		1,438		(49)			(49)		1,389	1,389			
100277083	MINNEAPOLIS	MN		02/06/2026		1,444		(60)			(60)		1,384	1,384			
100277084	FLOWER MOUND	TX		02/06/2026		1,211		(35)			(35)		1,176	1,176			
100277085	NAVARRE	FL		02/06/2026		1,002		(33)			(33)		969	969			
100277086	NORMAN	OK		02/06/2026		342		(15)			(15)		327	327			
100277087	SOUTHWEST RANCHES	FL		02/06/2026		3,064		(33)			(33)		3,031	3,031			
100277089	AUSTIN	TX		02/06/2026		1,888		(47)			(47)		1,841	1,841			
100277090	BATON ROUGE	LA		02/06/2026		1,080		(33)			(33)		1,047	1,047			
100277091	BAKERSFIELD	CA		02/06/2026		801		(21)			(21)		780	780			
100277174	WINDERMERE	FL		02/10/2026		1,833		(115)			(115)		1,718	1,718			
100277175	SOUTH LAKE TAHOE	CA		02/10/2026		884		(22)			(22)		862	862			
100277176	LOS ANGELES	CA		02/10/2026		2,289		(41)			(41)		2,248	2,248			
100277178	SIMI VALLEY	CA		02/10/2026		744		(27)			(27)		717	717			
100277179	HUNTINGTON BEACH	CA		02/10/2026		2,715		(87)			(87)		2,628	2,628			
100277180	COACHELLA	CA		02/10/2026		746		(25)			(25)		721	721			
100277182	SAN DIEGO	CA		02/10/2026		1,232		(11)			(11)		1,221	1,221			
100277183	ONTARIO	CA		02/10/2026		1,586		(44)			(44)		1,542	1,542			
100277184	WENDELL	NC		02/10/2026		1,238		(33)			(33)		1,205	1,205			
100277185	MORENO VALLEY	CA		02/10/2026		636		1			1		637	637			
100277186	SARASOTA	FL		02/10/2026		1,647		(50)			(50)		1,597	1,597			
100277187	SOUTH PLAINFIELD	NJ		02/10/2026		1,040		(21)			(21)		1,019	1,019			
100277188	DRYDEN	MI		02/10/2026		1,601		(25)			(25)		1,576	1,576			
100277189	SAN JOSE	CA		02/10/2026		458		(22)			(22)		436	436			
100277190	LOS ANGELES	CA		02/10/2026		1,931		(91)			(91)		1,840	1,840			
100277191	IRVINE	CA		02/10/2026		4,323		(156)			(156)		4,167	4,167			
100277192	HAVERHILL	FL		02/10/2026		692		(33)			(33)		659	659			
100277193	GREENSBORO	NC		02/10/2026		2,037		(96)			(96)		1,941	1,941			
100277195	DEERFIELD BEACH	FL		02/10/2026		1,082		(17)			(17)		1,065	1,065			
100277196	MARTINEZ	CA		02/10/2026		2,473		27			27		2,500	2,500			
100277197	DOVER	FL		02/10/2026		1,245		(47)			(47)		1,198	1,198			
100277198	ROCKPORT	TX		02/10/2026		1,290		(21)			(21)		1,269	1,269			
100277199	EL MONTE	CA		02/10/2026		16,349		(596)			(596)		15,753	15,753			
100277200	RED OAK	TX		02/10/2026		981		(41)			(41)		940	940			
100277201	BENTONVILLE	AR		02/10/2026		1,666		(28)			(28)		1,638	1,638			
100277202	PERRIS	CA		02/10/2026		864		(26)			(26)		838	838			
100277204	HOLLISTER	CA		02/10/2026		3,202		(99)			(99)		3,103	3,103			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277205	LOS ANGELES	CA		02/10/2026		1,847		26			26		1,873	1,873			
100277206	MORENO VALLEY	CA		02/10/2026		598		(24)			(24)		574	574			
100277207	SULPHUR	LA		02/10/2026		6,781		(209)			(209)		6,572	6,572			
100277208	VILLA PARK	CA		02/10/2026		2,004		(53)			(53)		1,951	1,951			
100277209	LA MESA	CA		02/10/2026		506		(17)			(17)		489	489			
100277210	SAN FRANCISCO	CA		02/10/2026		30,150		(1,084)			(1,084)		29,066	29,066			
100277211	LAKE CHARLES	LA		02/10/2026		12,457		(498)			(498)		11,959	11,959			
100277212	LOS ANGELES	CA		02/10/2026		2,888		(114)			(114)		2,774	2,774			
100277213	MINNETONKA	MN		02/10/2026		896		(33)			(33)		863	863			
100277214	COLUMBUS	TX		02/10/2026		3,039		(79)			(79)		2,960	2,960			
100277215	WEST COVINA	CA		02/10/2026		3,077		(80)			(80)		2,997	2,997			
100277217	VICTORVILLE	CA		02/10/2026		451		(9)			(9)		442	442			
100277220	SAN BERNARDINO	CA		02/10/2026		753		(23)			(23)		730	730			
100277221	KINGMAN	AZ		02/10/2026		263		(11)			(11)		252	252			
100277223	ROTONDA WEST	FL		02/10/2026		599		(7)			(7)		592	592			
100277224	LONG BEACH	CA		02/10/2026		3,065		(82)			(82)		2,983	2,983			
100277225	POOLESVILLE	MD		02/10/2026		646		(26)			(26)		620	620			
100277226	FRESNO	CA		02/10/2026		686		(6)			(6)		680	680			
100277227	PLANO	TX		02/10/2026		788		(6)			(6)		782	782			
100277228	HOUSTON	TX		02/10/2026		452		(12)			(12)		440	440			
100277229	LOS ANGELES	CA		02/10/2026		1,466		(66)			(66)		1,400	1,400			
100277230	ROUND ROCK	TX		02/10/2026		694		(23)			(23)		671	671			
100277231	ATLANTA	GA		02/10/2026		397		(10)			(10)		387	387			
100277233	POOLESVILLE	MD		02/10/2026		659		(25)			(25)		634	634			
100277234	SAN BERNARDINO	CA		02/10/2026		1,176		(26)			(26)		1,150	1,150			
100277235	CAPE MAY COURT HOUSE	NJ		02/10/2026		542		(23)			(23)		519	519			
100277237	RANCHO CORDOVA	CA		02/10/2026		2,865		(48)			(48)		2,817	2,817			
100277238	WONDER LAKE	IL		02/10/2026		789		(23)			(23)		766	766			
100277239	SPRINGFIELD	MA		02/10/2026		685		(11)			(11)		674	674			
100277240	LOS ANGELES	CA		02/10/2026		988		(18)			(18)		970	970			
100277241	LOS ANGELES	CA		02/10/2026		1,361		(16)			(16)		1,345	1,345			
100277242	FONTANA	CA		02/10/2026		595		(12)			(12)		583	583			
100277243	SARATOGA SPRINGS	UT		02/10/2026		553		(25)			(25)		528	528			
100277244	CHICAGO	IL		02/10/2026		304		(4)			(4)		300	300			
100277245	HOUSTON	TX		02/10/2026		548		(12)			(12)		536	536			
100277247	GRAND RAPIDS	MI		02/10/2026		398		(16)			(16)		382	382			
100277250	OCALA	FL		02/10/2026		453		(14)			(14)		439	439			
100277251	LANSING	MI		02/10/2026		265		(5)			(5)		260	260			
100277252	FORT WORTH	TX		02/10/2026		936		(16)			(16)		920	920			
100277253	LEWISVILLE	TX		02/10/2026		1,373		(20)			(20)		1,353	1,353			
100277254	JOLIET	IL		02/10/2026		334		(9)			(9)		325	325			
100277255	SAN BERNARDINO	CA		02/10/2026		1,840							1,840	1,840			
100277256	CROSSVILLE	TN		02/11/2026		852		(20)			(20)		832	832			
100277257	COOKEVILLE	TN		02/11/2026		750		(28)			(28)		722	722			
100277258	NASHVILLE	TN		02/11/2026		764		(18)			(18)		746	746			
100277259	WRIGHTWOOD	CA		02/11/2026		2,512		(43)			(43)		2,469	2,469			
100277260	SELBYVILLE	DE		02/11/2026		4,688		(82)			(82)		4,606	4,606			
100277262	BRISTOL	NH		02/11/2026		1,487		(16)			(16)		1,471	1,471			
100277263	OCEAN CITY	MD		02/11/2026		1,356		(22)			(22)		1,334	1,334			
100277264	BOISE	ID		02/11/2026		3,554		(49)			(49)		3,505	3,505			
100277265	CROWNSVILLE	MD		02/11/2026		2,106		(54)			(54)		2,052	2,052			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277266	HARRISONBURG	VA		02/11/2026		950		(9)			(9)		941	941			
100277267	GLEN BURNIE	MD		02/11/2026		847		(12)			(12)		835	835			
100277268	CALIFORNIA	MD		02/11/2026		1,297		(1)			(1)		1,296	1,296			
100277269	LACEY	WA		02/11/2026		1,091		(19)			(19)		1,072	1,072			
100277270	ELK GROVE	CA		02/11/2026		1,224		(3)			(3)		1,221	1,221			
100277271	NASHVILLE	TN		02/11/2026		1,892		8			8		1,900	1,900			
100277272	ANNAPOLIS	MD		02/11/2026		2,004		(34)			(34)		1,970	1,970			
100277273	HOT SPRINGS VILLAGE	AR		02/11/2026		573		(28)			(28)		545	545			
100277274	PINETOP	AZ		02/11/2026		1,290		(14)			(14)		1,276	1,276			
100277275	PRESCOTT	AZ		02/11/2026		2,623		(28)			(28)		2,595	2,595			
100277276	ARNOLD	CA		02/11/2026		1,715		(42)			(42)		1,673	1,673			
100277277	PHOENIX	AZ		02/11/2026		1,664		(18)			(18)		1,646	1,646			
100277278	OVERGAARD	AZ		02/11/2026		1,112		(33)			(33)		1,079	1,079			
100277279	SAN DIEGO	CA		02/11/2026		1,061		(11)			(11)		1,050	1,050			
100277280	EATONTON	GA		02/11/2026		1,350		(13)			(13)		1,337	1,337			
100277281	WINNECONNE	WI		02/11/2026		1,629		(23)			(23)		1,606	1,606			
100277282	NINEVEH	IN		02/11/2026		745		(18)			(18)		727	727			
100277283	BOTHELL	WA		02/11/2026		763		(29)			(29)		734	734			
100277284	SEATTLE	WA		02/11/2026		1,506		(16)			(16)		1,490	1,490			
100277289	ESCONDIDO	CA		02/12/2026		3,376		183			183		3,559	3,559			
100277290	BIRMINGHAM	AL		02/12/2026		270		(11)			(11)		259	259			
100277292	WORCESTER	MA		02/12/2026		1,957		40			40		1,997	1,997			
100277293	MIAMI LAKES	FL		02/12/2026		1,334		(37)			(37)		1,297	1,297			
100277295	LOWELL	MA		02/12/2026		2,359		(54)			(54)		2,305	2,305			
100277296	SHREWSBURY	MA		02/12/2026		728		2			2		730	730			
100277297	INDIANAPOLIS	IN		02/12/2026		804		(7)			(7)		797	797			
100277298	JOSHUA	TX		02/12/2026		1,193		34			34		1,227	1,227			
100277299	TROY	NY		02/12/2026		426		(1)			(1)		425	425			
100277302	MEMPHIS	TN		02/12/2026		536		(11)			(11)		525	525			
100277303	LA MESA	CA		02/12/2026		3,596		23			23		3,619	3,619			
100277304	KNOXVILLE	TN		02/12/2026		950		19			19		969	969			
100277305	TRINIDAD	CO		02/12/2026		488		(12)			(12)		476	476			
100277306	CORAL SPRINGS	FL		02/12/2026		1,193		39			39		1,232	1,232			
100277308	FORT MYERS	FL		02/12/2026		600		(7)			(7)		593	593			
100277309	WASHINGTON	DC		02/12/2026		1,728		(38)			(38)		1,690	1,690			
100277310	ERLANGER	KY		02/12/2026		473		(15)			(15)		458	458			
100277311	MARIETTA	GA		02/12/2026		614		2			2		616	616			
100277312	WASHINGTON	DC		02/12/2026		912		(17)			(17)		895	895			
100277313	BRONX	NY		02/12/2026		2,207		(69)			(69)		2,138	2,138			
100277314	WASHINGTON	DC		02/12/2026		1,679		(37)			(37)		1,642	1,642			
100277317	DES MOINES	IA		02/12/2026		255		(12)			(12)		243	243			
100277318	SYLMAR	CA		02/12/2026		2,549		47			47		2,596	2,596			
100277319	ZIONSVILLE	IN		02/12/2026		1,616		(45)			(45)		1,571	1,571			
100277320	LOS ANGELES	CA		02/12/2026		8,984		93			93		9,077	9,077			
100277321	SAN JOSE	CA		02/12/2026		2,081		9			9		2,090	2,090			
100277322	PAHRUMP	NV		02/12/2026		685		(13)			(13)		672	672			
100277323	GLENDALE	CA		02/12/2026		2,458		(51)			(51)		2,407	2,407			
100277324	NORTH HOLLYWOOD	CA		02/12/2026		2,167		(45)			(45)		2,122	2,122			
100277325	LOS ANGELES	CA		02/12/2026		1,479		(43)			(43)		1,436	1,436			
100277326	WASHINGTON	DC		02/12/2026		1,509		(8)			(8)		1,501	1,501			
100277329	SANTA CLARITA	CA		02/12/2026		2,124		(100)			(100)		2,024	2,024			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277330	VAN NUYS	CA		02/12/2026		2,214		(24)			(24)		2,190	2,190			
100277331	MIAMI	FL		02/12/2026		720		(31)			(31)		689	689			
100277332	ROCKWALL	TX		02/12/2026		517		(24)			(24)		493	493			
100277333	HUNTINGTON BEACH	CA		02/12/2026		1,905		(30)			(30)		1,875	1,875			
100277334	GLENDALE	CA		02/12/2026		1,917		(79)			(79)		1,838	1,838			
100277335	MANCHESTER	NH		02/12/2026		2,197		(27)			(27)		2,170	2,170			
100277336	ROCKAWAY	NJ		02/12/2026		1,156		(29)			(29)		1,127	1,127			
100277338	SPRINGFIELD	OH		02/12/2026		268							268	268			
100277339	LOS ANGELES	CA		02/12/2026		2,219		(42)			(42)		2,177	2,177			
100277340	TUJUNGA	CA		02/12/2026		1,086		(25)			(25)		1,061	1,061			
100277341	HAMPTON	GA		02/12/2026		2,536		26			26		2,562	2,562			
100277343	VALENCIA	CA		02/12/2026		1,787		(24)			(24)		1,763	1,763			
100277344	MIAMI	FL		02/12/2026		2,463		(88)			(88)		2,375	2,375			
100277345	GLENDALE	CA		02/12/2026		2,778		(131)			(131)		2,647	2,647			
100277346	FORT PIERCE	FL		02/12/2026		417		(20)			(20)		397	397			
100277347	SUN VALLEY	CA		02/12/2026		1,898		(41)			(41)		1,857	1,857			
100277348	LOS ANGELES	CA		02/12/2026		3,374		(17)			(17)		3,357	3,357			
100277349	BRENTWOOD	CA		02/12/2026		2,569		(33)			(33)		2,536	2,536			
100277350	CORONADO	CA		02/12/2026		3,503		3			3		3,506	3,506			
100277351	LAS VEGAS	NV		02/12/2026		930		(44)			(44)		886	886			
100277352	TUJUNGA	CA		02/12/2026		2,341		(100)			(100)		2,241	2,241			
100277353	MONT VERNON	NH		02/12/2026		777		(15)			(15)		762	762			
100277354	CAMARILLO	CA		02/12/2026		2,861		(47)			(47)		2,814	2,814			
100277355	FRANKLIN LAKES	NJ		02/12/2026		4,372		61			61		4,433	4,433			
100277356	CARSON	CA		02/12/2026		1,446		(55)			(55)		1,391	1,391			
100277357	JACKSONVILLE	FL		02/12/2026		3,897		(100)			(100)		3,797	3,797			
100277358	EL CAJON	CA		02/12/2026		1,638		(65)			(65)		1,573	1,573			
100277359	STUDIO CITY	CA		02/12/2026		3,807		(180)			(180)		3,627	3,627			
100277360	SYLMAR	CA		02/12/2026		2,319		(92)			(92)		2,227	2,227			
100277363	LAS VEGAS	NV		02/12/2026		836		(23)			(23)		813	813			
100277364	GLENDALE	CA		02/12/2026		4,085		(144)			(144)		3,941	3,941			
100277365	GLENDALE	CA		02/12/2026		3,617		(51)			(51)		3,566	3,566			
100277366	HIALEAH	FL		02/12/2026		11,288		(161)			(161)		11,127	11,127			
100277367	LOS ANGELES	CA		02/12/2026		2,525		(14)			(14)		2,511	2,511			
100277368	PINE MOUNTAIN CLUB	CA		02/12/2026		2,259		(50)			(50)		2,209	2,209			
100277370	DANIA BEACH	FL		02/12/2026		11,657		(283)			(283)		11,374	11,374			
100277371	PASADENA	CA		02/12/2026		3,178		(22)			(22)		3,156	3,156			
100277372	GRANADA HILLS	CA		02/12/2026		3,002		(65)			(65)		2,937	2,937			
100277373	LANHAM	MD		02/12/2026		1,477		(25)			(25)		1,452	1,452			
100277374	GLENDALE	CA		02/12/2026		11,625		(167)			(167)		11,458	11,458			
100277375	OXNARD	CA		02/12/2026		3,928		1			1		3,929	3,929			
100277377	SANTA CLARITA	CA		02/12/2026		1,158		(11)			(11)		1,147	1,147			
100277380	SUNLAND	CA		02/12/2026		1,923		(86)			(86)		1,837	1,837			
100277382	WEST VALLEY CITY	UT		02/12/2026		41,660		(136)			(136)		41,524	41,524			
100277383	MIDLAND	MI		02/12/2026		356		(7)			(7)		349	349			
100277384	EL CAJON	CA		02/12/2026		1,672		(23)			(23)		1,649	1,649			
100277385	LAKE ARROWHEAD	CA		02/12/2026		1,233		(50)			(50)		1,183	1,183			
100277386	LEWIS CENTER	OH		02/12/2026		855		(25)			(25)		830	830			
100277387	PORTER RANCH	CA		02/12/2026		2,745		(29)			(29)		2,716	2,716			
100277388	RICHMOND	TX		02/12/2026		1,090		(30)			(30)		1,060	1,060			
100277389	WENTZVILLE	MO		02/12/2026		544		(21)			(21)		523	523			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277390	PLANO	TX		02/12/2026		1,241		(32)			(32)		1,209	1,209			
100277391	MADISON	AL		02/12/2026		575		(4)			(4)		571	571			
100277392	CHARDON	OH		02/12/2026		1,476		20			20		1,496	1,496			
100277393	PANORAMA CITY	CA		02/12/2026		1,798		(75)			(75)		1,723	1,723			
100277395	CHESTERFIELD	VA		02/12/2026		717		(14)			(14)		703	703			
100277396	NORTHRIDGE	CA		02/12/2026		2,129		(93)			(93)		2,036	2,036			
100277397	BIRMINGHAM	AL		02/12/2026		443		3			3		446	446			
100277398	NORTHRIDGE	CA		02/12/2026		2,966		(61)			(61)		2,905	2,905			
100277399	LA CANADA FLINTRIDGE	CA		02/12/2026		4,245		(63)			(63)		4,182	4,182			
100277400	LOS ANGELES	CA		02/12/2026		3,958		(109)			(109)		3,849	3,849			
100277401	ORANGE	NJ		02/12/2026		1,784		(24)			(24)		1,760	1,760			
100277402	TRENTON	NJ		02/12/2026		502		(11)			(11)		491	491			
100277403	CORPUS CHRISTI	TX		02/12/2026		892		(27)			(27)		865	865			
100277404	WILLIS	TX		02/12/2026		899		(17)			(17)		882	882			
100277407	NORTHRIDGE	CA		02/12/2026		1,127		(53)			(53)		1,074	1,074			
100277410	GLENDALE	CA		02/12/2026		2,909		(125)			(125)		2,784	2,784			
100277412	GRANBY	CO		02/12/2026		14,278		(443)			(443)		13,835	13,835			
100277413	GRANADA HILLS	CA		02/12/2026		2,313		(84)			(84)		2,229	2,229			
100277414	LUBBOCK	TX		02/12/2026		801		(25)			(25)		776	776			
100277415	MONTECITO	CA		02/12/2026		11,884		(167)			(167)		11,717	11,717			
100277416	LAS VEGAS	NV		02/12/2026		2,985		(132)			(132)		2,853	2,853			
100277417	HAYWARD	WI		02/13/2026		737		(8)			(8)		729	729			
100277418	SONOMA	CA		02/13/2026		2,028		(48)			(48)		1,980	1,980			
100277419	LAKESIDE MARBLEHEAD	OH		02/13/2026		786		(19)			(19)		767	767			
100277420	MISSOULA	MT		02/13/2026		882		(25)			(25)		857	857			
100277421	FLAGSTAFF	AZ		02/13/2026		920		(26)			(26)		894	894			
100277422	FEDERAL WAY	WA		02/13/2026		1,256		(37)			(37)		1,219	1,219			
100277423	ORANGE	VA		02/13/2026		1,569		(50)			(50)		1,519	1,519			
100277424	POMONA	CA		02/13/2026		1,947		(30)			(30)		1,917	1,917			
100277425	MOUNTLAKE TERRACE	WA		02/13/2026		8,440		(286)			(286)		8,154	8,154			
100277426	TRUCKEE	CA		02/13/2026		1,145		(33)			(33)		1,112	1,112			
100277427	LITTLETON	CO		02/13/2026		1,210		(27)			(27)		1,183	1,183			
100277428	DELRAY BEACH	FL		02/13/2026		1,259		(39)			(39)		1,220	1,220			
100277429	OAKLAND	CA		02/13/2026		2,070		(70)			(70)		2,000	2,000			
100277431	JERSEY CITY	NJ		02/13/2026		997		(27)			(27)		970	970			
100277432	LORTON	VA		02/13/2026		103,176		(1,681)			(1,681)		101,495	101,495			
100277433	BOSTON	MA		02/13/2026		1,251		(27)			(27)		1,224	1,224			
100277434	PANAMA CITY BEACH	FL		02/13/2026		1,128		(49)			(49)		1,079	1,079			
100277435	RUTHERFORD	NJ		02/13/2026		4,510		(92)			(92)		4,418	4,418			
100277436	CHARLESTOWN	MD		02/13/2026		1,191		(23)			(23)		1,168	1,168			
100277437	ATLANTA	GA		02/13/2026		11,032		(190)			(190)		10,842	10,842			
100277438	OAK ISLAND	NC		02/13/2026		1,212		(39)			(39)		1,173	1,173			
100277439	LONGBOAT KEY	FL		02/13/2026		3,049		(95)			(95)		2,954	2,954			
100277440	SOMERSET	NJ		02/13/2026		1,324		(38)			(38)		1,286	1,286			
100277441	CHICAGO	IL		02/13/2026		1,421		(31)			(31)		1,390	1,390			
100277442	NAPLES	FL		02/13/2026		1,802		(47)			(47)		1,755	1,755			
100277443	OVERLAND PARK	KS		02/13/2026		850		(18)			(18)		832	832			
100277444	MOULTONBOROUGH	NH		02/13/2026		1,416		(43)			(43)		1,373	1,373			
100277445	CARNELIAN BAY	CA		02/13/2026		1,821		(49)			(49)		1,772	1,772			
100277446	MADISONVILLE	LA		02/13/2026		1,077		(31)			(31)		1,046	1,046			
100277447	TACOMA	WA		02/13/2026		1,163		5			5		1,168	1,168			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277448	MELBOURNE	FL		02/13/2026		971		(17)			(17)		954	954			
100277449	CAMPTON	KY		02/13/2026		811		(25)			(25)		786	786			
100277450	LONGBOAT KEY	FL		02/13/2026		1,898		(44)			(44)		1,854	1,854			
100277451	PEABODY	MA		02/13/2026		1,617		(12)			(12)		1,605	1,605			
100277452	TEMPE	AZ		02/13/2026		777		(11)			(11)		766	766			
100277453	MESA	AZ		02/13/2026		1,007		(32)			(32)		975	975			
100277454	SPICER	MN		02/13/2026		1,959		(52)			(52)		1,907	1,907			
100277455	WASHINGTON	UT		02/13/2026		1,377		(34)			(34)		1,343	1,343			
100277456	NEWARK	CA		02/13/2026		1,839		(19)			(19)		1,820	1,820			
100277457	LA GRANGE PARK	IL		02/13/2026		1,850		(49)			(49)		1,801	1,801			
100277458	ONTARIO	CA		02/13/2026		781		(20)			(20)		761	761			
100277459	WOODSTOCK	IL		02/13/2026		1,156		(32)			(32)		1,124	1,124			
100277460	MAMMOTH LAKES	CA		02/13/2026		2,173		(60)			(60)		2,113	2,113			
100277461	PROVINCETOWN	MA		02/13/2026		2,377		(64)			(64)		2,313	2,313			
100277462	NEW BUFFALO	MI		02/13/2026		2,014		(53)			(53)		1,961	1,961			
100277463	JERSEY CITY	NJ		02/13/2026		1,236		(30)			(30)		1,206	1,206			
100277464	NAPA	CA		02/13/2026		1,441		(42)			(42)		1,399	1,399			
100277465	BOZEMAN	MT		02/13/2026		1,092		(37)			(37)		1,055	1,055			
100277467	PACIFIC GROVE	CA		02/13/2026		2,336		(58)			(58)		2,278	2,278			
100277468	CALDWELL	ID		02/13/2026		1,010		(35)			(35)		975	975			
100277469	PHOENIX	AZ		02/13/2026		2,224		(40)			(40)		2,184	2,184			
100277470	CAPE MAY	NJ		02/13/2026		1,726		(51)			(51)		1,675	1,675			
100277471	SILVER SPRING	MD		02/13/2026		1,241		(39)			(39)		1,202	1,202			
100277472	WOODLAND PARK	CO		02/13/2026		1,058		(22)			(22)		1,036	1,036			
100277473	FLAGSTAFF	AZ		02/13/2026		1,986		(71)			(71)		1,915	1,915			
100277474	ALPHARETTA	GA		02/13/2026		5,036		(72)			(72)		4,964	4,964			
100277476	ROAMING SHORES	OH		02/13/2026		4,376		(54)			(54)		4,322	4,322			
100277477	QUEEN CREEK	AZ		02/13/2026		1,385		(9)			(9)		1,376	1,376			
100277478	BOISE	ID		02/13/2026		1,189		(38)			(38)		1,151	1,151			
100277479	MOUNT HERMON	CA		02/13/2026		1,058		(31)			(31)		1,027	1,027			
100277480	BULLHEAD CITY	AZ		02/13/2026		983		(33)			(33)		950	950			
100277481	BRICK	NJ		02/13/2026		1,337		(36)			(36)		1,301	1,301			
100277482	MEDINA	OH		02/13/2026		986		(24)			(24)		962	962			
100277483	SALEM	OR		02/13/2026		842		(11)			(11)		831	831			
100277484	MEDFORD	OR		02/13/2026		3,880		(105)			(105)		3,775	3,775			
100277485	SURFSIDE BEACH	SC		02/13/2026		851		(22)			(22)		829	829			
100277486	PROVINCETOWN	MA		02/13/2026		1,640		(36)			(36)		1,604	1,604			
100277487	PRINCEVILLE	HI		02/13/2026		3,052		(64)			(64)		2,988	2,988			
100277488	SHADY SIDE	MD		02/13/2026		2,312		(31)			(31)		2,281	2,281			
100277489	WALTHAM	MA		02/13/2026		769		(27)			(27)		742	742			
100277490	SANDY	UT		02/13/2026		737		(28)			(28)		709	709			
100277491	BURBANK	CA		02/13/2026		4,244		(136)			(136)		4,108	4,108			
100277492	SALT LAKE CITY	UT		02/13/2026		120,831		(3,583)			(3,583)		117,248	117,248			
100277493	JERSEY CITY	NJ		02/13/2026		846		(17)			(17)		829	829			
100277494	SHOW LOW	AZ		02/13/2026		2,231		(60)			(60)		2,171	2,171			
100277495	FITCHBURG	MA		02/13/2026		1,225		(30)			(30)		1,195	1,195			
100277496	ARNOLD	CA		02/13/2026		1,071		(23)			(23)		1,048	1,048			
100277497	NEWARK	NJ		02/13/2026		2,211		(34)			(34)		2,177	2,177			
100277498	OTIS ORCHARDS	WA		02/13/2026		1,808		(48)			(48)		1,760	1,760			
100277499	NORFOLK	MA		02/13/2026		3,023		(76)			(76)		2,947	2,947			
100277500	RUTHERFORD	NJ		02/13/2026		697		(6)			(6)		691	691			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277501	LANSDALE	PA		02/13/2026		879		(11)			(11)		868	868			
100277502	SOLVANG	CA		02/13/2026		942		(28)			(28)		914	914			
100277503	GIG HARBOR	WA		02/13/2026		1,305		(40)			(40)		1,265	1,265			
100277504	PISGAH FOREST	NC		02/13/2026		894		(18)			(18)		876	876			
100277505	SANTA BARBARA	CA		02/13/2026		2,304		(54)			(54)		2,250	2,250			
100277506	NEW BEDFORD	MA		02/13/2026		1,151		(26)			(26)		1,125	1,125			
100277507	SEVIERVILLE	TN		02/13/2026		875		(19)			(19)		856	856			
100277508	JOHNSON CITY	TN		02/13/2026		947		(26)			(26)		921	921			
100277509	LAKESIDE	MT		02/13/2026		1,781		(52)			(52)		1,729	1,729			
100277510	SUNRISE	FL		02/13/2026		811		(23)			(23)		788	788			
100277511	RIO VERDE	AZ		02/13/2026		1,213		(39)			(39)		1,174	1,174			
100277512	FALL RIVER	MA		02/13/2026		1,155		(32)			(32)		1,123	1,123			
100277513	ANTIOCH	CA		02/13/2026		1,375		(31)			(31)		1,344	1,344			
100277514	LINCOLN	CA		02/13/2026		1,711		(37)			(37)		1,674	1,674			
100277515	LAS VEGAS	NV		02/13/2026		2,916		(67)			(67)		2,849	2,849			
100277516	LAKE FOREST PARK	WA		02/13/2026		1,504		(35)			(35)		1,469	1,469			
100277517	SAN PEDRO	CA		02/13/2026		2,199		(59)			(59)		2,140	2,140			
100277518	NOVATO	CA		02/13/2026		1,641		(51)			(51)		1,590	1,590			
100277519	FORT COLLINS	CO		02/13/2026		705		(15)			(15)		690	690			
100277520	SANTA MARIA	CA		02/13/2026		997		(41)			(41)		956	956			
100277521	SEATTLE	WA		02/13/2026		831		(15)			(15)		816	816			
100277522	JOSEPH	OR		02/13/2026		1,292		(24)			(24)		1,268	1,268			
100277523	MURFREESBORO	TN		02/13/2026		1,082		(20)			(20)		1,062	1,062			
100277524	TANNERSVILLE	PA		02/13/2026		1,577		(41)			(41)		1,536	1,536			
100277525	SISTERS	OR		02/13/2026		1,055		(25)			(25)		1,030	1,030			
100277526	AVE MARIA	FL		02/13/2026		2,585		(57)			(57)		2,528	2,528			
100277527	PARK CITY	UT		02/13/2026		1,759		(47)			(47)		1,712	1,712			
100277528	WEST DOVER	VT		02/13/2026		962		(32)			(32)		930	930			
100277529	CHICAGO	IL		02/13/2026		783		(22)			(22)		761	761			
100277530	BOURNE	MA		02/13/2026		1,912		(51)			(51)		1,861	1,861			
100277531	CRESSKILL	NJ		02/13/2026		1,293		(18)			(18)		1,275	1,275			
100277532	ORANGE	NJ		02/13/2026		1,192		(34)			(34)		1,158	1,158			
100277533	WINTER SPRINGS	FL		02/13/2026		1,121		(32)			(32)		1,089	1,089			
100277534	REHOBOTH BEACH	DE		02/13/2026		2,161		(67)			(67)		2,094	2,094			
100277535	HOBE SOUND	FL		02/13/2026		4,375		(113)			(113)		4,262	4,262			
100277536	ARLINGTON	VA		02/13/2026		3,084		(72)			(72)		3,012	3,012			
100277537	ROCKY RIVER	OH		02/13/2026		829		(21)			(21)		808	808			
100277538	PALM SPRINGS	CA		02/13/2026		1,206		(27)			(27)		1,179	1,179			
100277539	DEXTER	MI		02/13/2026		715		(23)			(23)		692	692			
100277540	SOUTH BEND	IN		02/13/2026		1,587		(43)			(43)		1,544	1,544			
100277541	OVERLAND PARK	KS		02/13/2026		2,038		(51)			(51)		1,987	1,987			
100277542	SHINGLE SPRINGS	CA		02/13/2026		1,727		(54)			(54)		1,673	1,673			
100277544	LA HABRA HEIGHTS	CA		02/13/2026		840		(28)			(28)		812	812			
100277545	LENOIR	NC		02/13/2026		771		(18)			(18)		753	753			
100277546	LOWELL	MA		02/13/2026		2,765		(68)			(68)		2,697	2,697			
100277547	SAINT AUGUSTINE	FL		02/13/2026		28,553		(576)			(576)		27,977	27,977			
100277548	STEVENSVILLE	MD		02/13/2026		804		(18)			(18)		786	786			
100277549	CARY	NC		02/13/2026		1,343		(36)			(36)		1,307	1,307			
100277550	WALTHAM	MA		02/13/2026		1,524		(35)			(35)		1,489	1,489			
100277551	MUKILTEO	WA		02/13/2026		2,231		(2)			(2)		2,229	2,229			
100277552	MAMMOTH LAKES	CA		02/13/2026		1,307		(131)			(131)		1,176	2,243		1,068	1,068

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277553	PUTNAM	CT		02/13/2026		1,126		(32)			(32)		1,094	1,094			
100277554	SANTA ROSA	CA		02/13/2026		1,231		(35)			(35)		1,196	1,196			
100277555	OXNARD	CA		02/13/2026		28,642		(847)			(847)		27,795	27,795			
100277556	SPOKANE	WA		02/13/2026		739		(22)			(22)		717	717			
100277557	INDIANAPOLIS	IN		02/13/2026		1,302		(18)			(18)		1,284	1,284			
100277558	CHESTER	VA		02/13/2026		1,298		(40)			(40)		1,258	1,258			
100277559	CAPE ELIZABETH	ME		02/13/2026		57,677		(1,286)			(1,286)		56,391	56,391			
100277560	NASHVILLE	TN		02/13/2026		2,086		(36)			(36)		2,050	2,050			
100277561	EDMONDS	WA		02/13/2026		105,301		(3,119)			(3,119)		102,182	102,182			
100277562	WEST PALM BEACH	FL		02/13/2026		1,340		(44)			(44)		1,296	1,296			
100277563	CHULA VISTA	CA		02/13/2026		3,199		(55)			(55)		3,144	3,144			
100277564	HOWELL	NJ		02/13/2026		1,370		(31)			(31)		1,339	1,339			
100277565	BLUE RIDGE	GA		02/13/2026		1,349		(18)			(18)		1,331	1,331			
100277566	SUFFOLK	VA		02/13/2026		1,514		(42)			(42)		1,472	1,472			
100277567	LIGHTHOUSE POINT	FL		02/13/2026		1,808		(48)			(48)		1,760	1,760			
100277568	RIVIERA BEACH	FL		02/13/2026		1,371		(32)			(32)		1,339	1,339			
100277571	PLAINFIELD	NJ		02/13/2026		1,173		(15)			(15)		1,158	1,158			
100277572	PAWTUCKET	RI		02/13/2026		900		(22)			(22)		878	878			
100277573	SAN DIEGO	CA		02/13/2026		1,751		(53)			(53)		1,698	1,698			
100277574	NORTH OGDEN	UT		02/13/2026		795		(28)			(28)		767	767			
100277575	BREMERTON	WA		02/13/2026		1,089		(39)			(39)		1,050	1,050			
100277577	DALLAS	TX		02/13/2026		1,254		(31)			(31)		1,223	1,223			
100277578	ATWATER	CA		02/13/2026		1,225		(48)			(48)		1,177	1,177			
100277579	BELLEVILLE	NJ		02/13/2026		1,014		(24)			(24)		990	990			
100277580	PROVINCETOWN	MA		02/13/2026		13,427		(397)			(397)		13,030	13,030			
100277581	MELROSE	MA		02/13/2026		1,437		(40)			(40)		1,397	1,397			
100277582	OVERGAARD	AZ		02/13/2026		2,631		(29)			(29)		2,602	2,602			
100277584	BEVERLY	MA		02/13/2026		1,343		(36)			(36)		1,307	1,307			
100277585	LITTLETON	NC		02/13/2026		1,010		(34)			(34)		976	976			
100277586	MEDIA	PA		02/13/2026		1,257		(31)			(31)		1,226	1,226			
100277587	MEDINA	OH		02/13/2026		928		(25)			(25)		903	903			
100277588	ST GEORGE	UT		02/13/2026		2,618		(65)			(65)		2,553	2,553			
100277589	STURGEON LAKE	MN		02/13/2026		2,978		(60)			(60)		2,918	2,918			
100277590	STILLWATER	MN		02/13/2026		668		(6)			(6)		662	662			
100277591	CLEVELAND HEIGHTS	OH		02/13/2026		794		(27)			(27)		767	767			
100277592	OAKHURST	NJ		02/13/2026		1,821		(36)			(36)		1,785	1,785			
100277593	WALLINGTON	NJ		02/13/2026		1,535		(28)			(28)		1,507	1,507			
100277594	OCEAN GROVE	NJ		02/13/2026		1,197		(35)			(35)		1,162	1,162			
100277595	BLOWING ROCK	NC		02/13/2026		1,167		(38)			(38)		1,129	1,129			
100277596	STEVENSVILLE	MT		02/13/2026		1,212		(38)			(38)		1,174	1,174			
100277597	ROSEVILLE	CA		02/13/2026		2,756		(69)			(69)		2,687	2,687			
100277598	FORT MYERS	FL		02/13/2026		967		(27)			(27)		940	940			
100277599	KURE BEACH	NC		02/13/2026		1,732		(58)			(58)		1,674	1,674			
100277600	CASCO	ME		02/13/2026		1,553		(42)			(42)		1,511	1,511			
100277601	KINGSLAND	TX		02/13/2026		2,868		(114)			(114)		2,754	2,754			
100277602	WESTBROOK	ME		02/13/2026		862		(23)			(23)		839	839			
100277603	MUNDS PARK	AZ		02/13/2026		569		(6)			(6)		563	563			
100277604	SEATTLE	WA		02/13/2026		104,779		(3,101)			(3,101)		101,678	101,678			
100277606	DOVER	NJ		02/13/2026		1,682		(34)			(34)		1,648	1,648			
100277607	SCOTTSDALE	AZ		02/13/2026		6,933		(185)			(185)		6,748	6,748			
100277608	GOLETA	CA		02/17/2026		6,420		(103)			(103)		6,317	6,317			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277609	BOULDER	CO		02/17/2026		4,002		(149)			(149)		3,853	3,853			
100277612	VENTURA	CA		02/17/2026		3,932		(178)			(178)		3,754	3,754			
100277613	TOLUCA LAKE	CA		02/17/2026		6,541		(199)			(199)		6,342	6,342			
100277615	VENICE	CA		02/17/2026		1,050		(50)			(50)		1,000	1,000			
100277616	BETHANY BEACH	DE		02/17/2026		3,497		(78)			(78)		3,419	3,419			
100277619	LOS ALTOS	CA		02/17/2026		408,912		(7,699)			(7,699)		401,213	401,213			
100277620	GOODYEAR	AZ		02/17/2026		1,855		(73)			(73)		1,782	1,782			
100277621	OCEAN RIDGE	FL		02/17/2026		7,339		(216)			(216)		7,123	7,123			
100277622	AUSTIN	TX		02/17/2026		4,516		(147)			(147)		4,369	4,369			
100277625	SANDWICH	MA		02/17/2026		3,975		(111)			(111)		3,864	3,864			
100277626	PANAMA CITY BEACH	FL		02/17/2026		764		(35)			(35)		729	729			
100277627	LAS VEGAS	NV		02/17/2026		4,053		(192)			(192)		3,861	3,861			
100277630	BURNET	TX		02/17/2026		2,698		(105)			(105)		2,593	2,593			
100277631	WAILUKU	HI		02/17/2026		1,300		(52)			(52)		1,248	1,248			
100277632	BRADENTON	FL		02/17/2026		835		(14)			(14)		821	821			
100277634	RIVERSIDE	CA		02/17/2026		1,695		(58)			(58)		1,637	1,637			
100277636	LOS ANGELES	CA		02/19/2026		795		(15)			(15)		780	780			
100277637	ONTARIO	CA		02/19/2026		2,798		(54)			(54)		2,744	2,744			
100277638	ORLANDO	FL		02/19/2026		2,684		(64)			(64)		2,620	2,620			
100277639	BARBERTON	OH		02/19/2026		338		(12)			(12)		326	326			
100277640	CYPRESS	CA		02/19/2026		2,428		(3)			(3)		2,425	2,425			
100277641	SAVANNAH	GA		02/19/2026		2,138		(52)			(52)		2,086	2,086			
100277642	CERRITOS	CA		02/19/2026		2,421		(295)			(295)		2,126	2,126			
100277643	HAINES CITY	FL		02/19/2026		382		(16)			(16)		366	366			
100277644	WHITTIER	CA		02/19/2026		3,582		(70)			(70)		3,512	3,512			
100277645	ATLANTA	GA		02/19/2026		620		(29)			(29)		591	591			
100277647	FOLCROFT	PA		02/19/2026		645		(18)			(18)		627	627			
100277648	STONE MOUNTAIN	GA		02/19/2026		419		(4)			(4)		415	415			
100277649	GARLAND	TX		02/19/2026		649		(17)			(17)		632	632			
100277651	RICHARDSON	TX		02/19/2026		549		(13)			(13)		536	536			
100277652	GATLINBURG	TN		02/19/2026		4,631		(74)			(74)		4,557	4,557			
100277654	GRAND PRAIRIE	TX		02/19/2026		775		(19)			(19)		756	756			
100277655	ROCKLAND	MA		02/19/2026		9,714		(403)			(403)		9,311	9,311			
100277656	SANTA PAULA	CA		02/19/2026		1,378		(51)			(51)		1,327	1,327			
100277657	GAITHERSBURG	MD		02/19/2026		857		(32)			(32)		825	825			
100277658	SPRINGFIELD	MA		02/19/2026		745		(12)			(12)		733	733			
100277659	BRIDGEVIEW	IL		02/19/2026		461		(22)			(22)		439	439			
100277660	CHULA VISTA	CA		02/19/2026		2,283		(108)			(108)		2,175	2,175			
100277661	SHINGLE SPRINGS	CA		02/19/2026		1,895		(90)			(90)		1,805	1,805			
100277662	THOUSAND OAKS	CA		02/19/2026		2,940		(97)			(97)		2,843	2,843			
100277663	SANTA FE	NM		02/19/2026		1,203		(11)			(11)		1,192	1,192			
100277664	PRESCOTT	WI		02/19/2026		1,336		(12)			(12)		1,324	1,324			
100277665	RANCHO CUCAMONGA	CA		02/19/2026		1,650		(78)			(78)		1,572	1,572			
100277666	NEW BRAUNFELS	TX		02/19/2026		434		(4)			(4)		430	430			
100277667	TAMPA	FL		02/19/2026		2,245		(98)			(98)		2,147	2,147			
100277668	CRANSTON	RI		02/19/2026		961		9			9		970	970			
100277669	LA CROSSE	WI		02/19/2026		356		(17)			(17)		339	339			
100277672	HOUSTON	TX		02/19/2026		1,341		(42)			(42)		1,299	1,299			
100277673	FAIR OAKS	CA		02/19/2026		1,201		(37)			(37)		1,164	1,164			
100277674	SAN JOSE	CA		02/19/2026		1,814		(42)			(42)		1,772	1,772			
100277676	ALVIN	TX		02/19/2026		407		(19)			(19)		388	388			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277677	CHICAGO	IL		02/19/2026		607		(25)			(25)		582	582			
100277678	CHICAGO	IL		02/19/2026		964		(13)			(13)		951	951			
100277679	LAS VEGAS	NV		02/19/2026		901		(43)			(43)		858	858			
100277680	SPRINGDALE	AR		02/19/2026		568		(1)			(1)		567	567			
100277681	BLOOMINGTON	CA		02/19/2026		851		(34)			(34)		817	817			
100277684	METHUEN	MA		02/19/2026		1,093		(41)			(41)		1,052	1,052			
100277685	LAS VEGAS	NV		02/19/2026		917		(43)			(43)		874	874			
100277686	MENIFEE	CA		02/19/2026		2,952		(118)			(118)		2,834	2,834			
100277687	GROVETOWN	GA		02/19/2026		1,044		(41)			(41)		1,003	1,003			
100277689	HOUSTON	TX		02/19/2026		511		(24)			(24)		487	487			
100277690	DENVER	CO		02/19/2026		801		(38)			(38)		763	763			
100277691	FORT WORTH	TX		02/19/2026		241		(8)			(8)		233	233			
100277692	TURLOCK	CA		02/19/2026		400		(4)			(4)		396	396			
100277693	HYATTSVILLE	MD		02/19/2026		364		(5)			(5)		359	359			
100277694	BRISTOL	VA		02/19/2026		308							308	308			
100277695	BAKERSFIELD	CA		02/19/2026		684		(17)			(17)		667	667			
100277697	WAYNESVILLE	NC		02/19/2026		897		(40)			(40)		857	857			
100277698	HUDSON	MA		02/19/2026		1,207		(14)			(14)		1,193	1,193			
100277699	BAKERSFIELD	CA		02/19/2026		505		(24)			(24)		481	481			
100277700	SAN ANTONIO	TX		02/19/2026		478		(20)			(20)		458	458			
100277702	SAINT CLOUD	FL		02/19/2026		534		(8)			(8)		526	526			
100277705	LAS VEGAS	NV		02/19/2026		1,592		(18)			(18)		1,574	1,574			
100277706	LYNDEN	WA		02/19/2026		2,151		(89)			(89)		2,062	2,062			
100277707	ACWORTH	GA		02/19/2026		4,560		(199)			(199)		4,361	4,361			
100277708	BEVERLY HILLS	CA		02/19/2026		3,567		(93)			(93)		3,474	3,474			
100277710	KATY	TX		02/19/2026		511		(14)			(14)		497	497			
100277711	LITTLEROCK	CA		02/19/2026		1,414		(57)			(57)		1,357	1,357			
100277712	ORINDA	CA		02/19/2026		69		(2)			(2)		67	67			
100277715	BAKERSFIELD	CA		02/19/2026		314		(14)			(14)		300	300			
100277716	CHESAPEAKE	VA		02/19/2026		2,809		(39)			(39)		2,770	2,770			
100277717	WICHITA	KS		02/19/2026		265		(3)			(3)		262	262			
100277718	CELINA	TX		02/19/2026		1,398		(13)			(13)		1,385	1,385			
100277719	PORT SAINT LUCIE	FL		02/19/2026		913		(18)			(18)		895	895			
100277721	DECATUR	AL		02/19/2026		316		(9)			(9)		307	307			
100277730	SAINT LOUIS	MO		02/20/2026		215		(15)			(15)		200	200			
100277743	NORTHWOOD	NH		02/20/2026		817		(16)			(16)		801	801			
100277756	FORDLAND	MO		02/20/2026		162		(11)			(11)		151	151			
100277759	KEARNY	NJ		02/20/2026		943		(44)			(44)		899	899			
100277761	GREEN BAY	WI		02/20/2026		2,039		(54)			(54)		1,985	1,985			
100277763	RESERVE	LA		02/20/2026		283		(19)			(19)		264	264			
100277764	NEWARK	NJ		02/26/2026		3,370		(179)			(179)		3,191	3,191			
100277767	WOODRUFF	SC		02/26/2026		603		(24)			(24)		579	579			
100277768	FAIRLAWN	OH		02/26/2026		525		(22)			(22)		503	503			
100277769	DELAND	FL		02/26/2026		460		(23)			(23)		437	437			
100277770	ABERDEEN	NC		02/26/2026		1,024		(37)			(37)		987	987			
100277771	CANTON	GA		02/26/2026		768		(31)			(31)		737	737			
100277772	SOUTH JORDAN	UT		02/26/2026		160		(9)			(9)		151	151			
100277774	BOWLING GREEN	OH		02/26/2026		1,685		(55)			(55)		1,630	1,630			
100277777	WEST JORDAN	UT		02/26/2026		156		(8)			(8)		148	148			
100277778	HOLLAND	MI		02/26/2026		166		(10)			(10)		156	156			
100277781	IRON STATION	NC		02/26/2026		384		(15)			(15)		369	369			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277782	GRAYSLAKE	IL		02/26/2026		208		(6)			(6)		202	202			
100277786	STOCKTON	CA		02/26/2026		169		(7)			(7)		162	162			
100277789	EL CAJON	CA		02/26/2026		349		(20)			(20)		329	329			
100277790	SPRING GROVE	IL		02/26/2026		636		(26)			(26)		610	610			
100277791	OAK GROVE	MN		02/26/2026		371		(16)			(16)		355	355			
100277794	YUBA CITY	CA		02/26/2026		313		(9)			(9)		304	304			
100277796	RIDGELY	MD		02/26/2026		239		(5)			(5)		234	234			
100277797	STANWOOD	WA		02/26/2026		153		(5)			(5)		148	148			
100277799	ALPINE	TX		02/26/2026		283		(12)			(12)		271	271			
100277802	GRAND PRAIRIE	TX		02/26/2026		566		(27)			(27)		539	539			
100277805	RICHMOND	TX		02/26/2026		283		(12)			(12)		271	271			
100277806	DENVER	CO		02/26/2026		2,279		(44)			(44)		2,235	2,235			
100277808	SAINT AMANT	LA		02/26/2026		4,348		(165)			(165)		4,183	4,183			
100277810	WAXAHACHIE	TX		02/26/2026		346		(16)			(16)		330	330			
100277812	TUCSON	AZ		02/26/2026		92		(2)			(2)		90	90			
100277813	MONCKS CORNER	SC		02/26/2026		543		(11)			(11)		532	532			
100277815	ALBUQUERQUE	NM		02/26/2026		541		(11)			(11)		530	530			
100277816	TOWN CREEK	AL		02/26/2026		1,023		(20)			(20)		1,003	1,003			
100277817	KISSIMMEE	FL		02/26/2026		503		(8)			(8)		495	495			
100277818	GAINESVILLE	FL		02/26/2026		1,245		(24)			(24)		1,221	1,221			
100277819	PORT ORCHARD	WA		02/26/2026		306		(12)			(12)		294	294			
100277820	HOUSTON	TX		02/26/2026		276		(10)			(10)		266	266			
100277821	BRUNSWICK	GA		02/26/2026		7,352		(150)			(150)		7,202	7,202			
100277822	BURKE	VA		02/26/2026		1,084		(21)			(21)		1,063	1,063			
100277823	MADERA	CA		02/26/2026		8,437		(161)			(161)		8,276	8,276			
100277824	ONAMIA	MN		02/26/2026		111		(4)			(4)		107	107			
100277827	OAKLAND	CA		02/26/2026		288		(6)			(6)		282	282			
100277829	PHOENIX	AZ		02/26/2026		161		(6)			(6)		155	155			
100277830	NORTH CANTON	OH		02/26/2026		504		(18)			(18)		486	486			
100277831	ROSEVILLE	CA		02/26/2026		1,062		(21)			(21)		1,041	1,041			
100277832	BEAUMONT	CA		02/26/2026		790		(15)			(15)		775	775			
100277833	MAPLE VALLEY	WA		02/26/2026		400		(8)			(8)		392	392			
100277834	CHICO	CA		02/26/2026		730		(14)			(14)		716	716			
100277835	MECHANICSVILLE	VA		02/26/2026		871		(17)			(17)		854	854			
100277837	DENVER	CO		02/26/2026		683		(13)			(13)		670	670			
100277838	MIAMI	FL		02/26/2026		322		(6)			(6)		316	316			
100277839	WESTMINSTER	MD		02/26/2026		167		(8)			(8)		159	159			
100277840	SAINT CHARLES	IL		02/26/2026		1,015		(48)			(48)		967	967			
100277841	OVERLAND PARK	KS		02/26/2026		463		(22)			(22)		441	441			
100277842	LA PUENTE	CA		02/26/2026		455		(9)			(9)		446	446			
100277845	LONG BEACH	CA		02/26/2026		1,136		(7)			(7)		1,129	1,129			
100277847	NILES	MI		02/26/2026		297		(6)			(6)		291	291			
100277848	FAIRBURN	GA		02/26/2026		285		(6)			(6)		279	279			
100277849	ALMA	AR		02/26/2026		283		(10)			(10)		273	273			
100277850	MIAMI	FL		02/26/2026		809		(20)			(20)		789	789			
100277851	BREMERTON	WA		02/26/2026		215		(4)			(4)		211	211			
100277853	WALTERBORO	SC		02/26/2026		717		(29)			(29)		688	688			
100277854	MIDDLETOWN	CT		02/26/2026		1,112		(22)			(22)		1,090	1,090			
100277855	SACRAMENTO	CA		02/26/2026		612		(10)			(10)		602	602			
100277856	HARTVILLE	OH		02/26/2026		164		(8)			(8)		156	156			
100277857	MAYSVILLE	MO		02/26/2026		255		(3)			(3)		252	252			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100277859	SHARON HILL	PA		02/26/2026		446		(9)			(9)		437	437			
100277860	TUCSON	AZ		02/26/2026		231		(7)			(7)		224	224			
100277861	MOUNT JOY	PA		02/26/2026		476		(9)			(9)		467	467			
100277862	BELLEVUE	NE		02/26/2026		295		(14)			(14)		281	281			
100277863	CLEWISTON	FL		02/26/2026		154		(3)			(3)		151	151			
100277864	ROSEVILLE	CA		02/26/2026		609		(12)			(12)		597	597			
100277865	CORTEZ	CO		02/26/2026		103		(2)			(2)		101	101			
100277866	DEERING	NH		02/26/2026		614		(12)			(12)		602	602			
100277867	GOSHEN	IN		02/26/2026		344		(16)			(16)		328	328			
100277868	LONG BEACH	CA		02/26/2026		779		(15)			(15)		764	764			
100277870	CHICAGO	IL		02/26/2026		249		(12)			(12)		237	237			
100277871	HOUSTON	TX		02/26/2026		1,703		(65)			(65)		1,638	1,638			
100277873	LA MESA	CA		02/26/2026		1,733		(33)			(33)		1,700	1,700			
100277874	VENTURA	CA		02/26/2026		510		(7)			(7)		503	503			
100277875	WAYNESBORO	VA		02/26/2026		506		(18)			(18)		488	488			
100277877	OLATHE	KS		02/26/2026		347		(7)			(7)		340	340			
100277878	LA CENTER	WA		02/26/2026		396		(8)			(8)		388	388			
100277881	ORO VALLEY	AZ		02/26/2026		338		(13)			(13)		325	325			
100277884	POOLESVILLE	MD		02/26/2026		1,913		(37)			(37)		1,876	1,876			
100277885	WOODLAND	CA		02/26/2026		318		(11)			(11)		307	307			
100277886	POMONA	CA		02/26/2026		576		(11)			(11)		565	565			
100277888	HIGHLAND	IN		02/26/2026		373		(14)			(14)		359	359			
100277891	ESCONDIDO	CA		02/26/2026		267		(5)			(5)		262	262			
100277893	CHEPACHET	RI		02/26/2026		374		(10)			(10)		364	364			
100277895	BOWIE	MD		02/26/2026		136		(3)			(3)		133	133			
100277896	SEBASTOPOL	CA		02/26/2026		1,026		(49)			(49)		977	977			
100277897	WILLIAMSPORT	MD		02/26/2026		153		(7)			(7)		146	146			
100277898	WOODSTOCK	GA		02/26/2026		1,524		(29)			(29)		1,495	1,495			
100277900	SAN DIEGO	CA		02/26/2026		403		(8)			(8)		395	395			
100277902	ASHEVILLE	NC		02/26/2026		638		(30)			(30)		608	608			
100277903	ALAMO	CA		02/26/2026		3,311		(32)			(32)		3,279	3,279			
100277904	HARKER HEIGHTS	TX		02/26/2026		551		(26)			(26)		525	525			
100277909	WHEAT RIDGE	CO		02/26/2026		271		(10)			(10)		261	261			
100277911	YUCCA VALLEY	CA		02/26/2026		85		(3)			(3)		82	82			
100277912	STANWOOD	WA		02/26/2026		320		(6)			(6)		314	314			
100277913	STEVENSVILLE	MT		02/26/2026		653		(38)			(38)		615	615			
100277915	WEST CHESTER	OH		02/26/2026		717		(14)			(14)		703	703			
100277918	UNIVERSITY HEIGHTS	OH		02/26/2026		502		(7)			(7)		495	495			
100277920	FORT WORTH	TX		02/26/2026		528		(25)			(25)		503	503			
100277921	SAVAGE	MN		02/26/2026		674		(11)			(11)		663	663			
100277922	BANGOR	ME		02/26/2026		166		(6)			(6)		160	160			
100277925	SAN PEDRO	CA		02/26/2026		2,340		(89)			(89)		2,251	2,251			
100277926	ABILENE	TX		02/26/2026		182		(9)			(9)		173	173			
100277927	ALBANY	OR		02/26/2026		448		(21)			(21)		427	427			
100277928	NEWBURY PARK	CA		02/26/2026		2,114		(41)			(41)		2,073	2,073			
100277930	NEW BRAUNFELS	TX		02/26/2026		217		(10)			(10)		207	207			
100277932	NORTH RICHLAND HILLS	TX		02/26/2026		308		(12)			(12)		296	296			
100277933	SAN DIEGO	CA		02/26/2026		200		(4)			(4)		196	196			
100277934	NEWARK	OH		02/26/2026		362		(7)			(7)		355	355			
100277935	SAN JOSE	CA		02/26/2026		129		(4)			(4)		125	125			
100277936	NIANTIC	CT		02/26/2026		3,459		(124)			(124)		3,335	3,335			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100277937	MENDON	UT		02/26/2026		945		(19)			(19)		926	926			
100277938	SANTA MARIA	CA		02/26/2026		240		(11)			(11)		229	229			
100277939	LONG BEACH	CA		02/26/2026		445		(16)			(16)		429	429			
100277940	SAN RAMON	CA		02/26/2026		1,103		(19)			(19)		1,084	1,084			
100277944	WOODHAVEN	MI		02/26/2026		924		(18)			(18)		906	906			
100277945	YUCCA VALLEY	CA		02/26/2026		149		(3)			(3)		146	146			
100277946	WASHINGTON	DC		02/26/2026		222		(9)			(9)		213	213			
100277948	PILOT GROVE	MO		02/26/2026		79		(4)			(4)		75	75			
100277951	LORAIN	OH		02/26/2026		141		(3)			(3)		138	138			
100277954	KINGMAN	AZ		02/26/2026		215		(10)			(10)		205	205			
100277955	WHEATON	IL		02/26/2026		530		(22)			(22)		508	508			
100277959	SOUTH GATE	CA		02/26/2026		386		(15)			(15)		371	371			
100277961	BRANDON	FL		02/26/2026		276		(10)			(10)		266	266			
100277962	YAKIMA	WA		02/26/2026		195		(9)			(9)		186	186			
100277963	ASHBURN	VA		02/26/2026		739		(35)			(35)		704	704			
100277965	DALLAS	TX		02/26/2026		4,144		(160)			(160)		3,984	3,984			
100277966	CHANDLER	AZ		02/26/2026		882		(17)			(17)		865	865			
100277967	NEW CASTLE	DE		02/26/2026		119		(6)			(6)		113	113			
100277969	BELLEVUE	NE		02/26/2026		161		(8)			(8)		153	153			
100277970	SALISBURY	MD		02/26/2026		494		(10)			(10)		484	484			
100277971	MODESTO	CA		02/26/2026		184		(7)			(7)		177	177			
100277972	BENTON	AR		02/26/2026		1,328		(23)			(23)		1,305	1,305			
100277973	SUWANEE	GA		02/26/2026		371		(6)			(6)		365	365			
100277974	ORINDA	CA		02/26/2026		1,144		(22)			(22)		1,122	1,122			
100277976	FRANKLIN	TN		02/26/2026		154		(3)			(3)		151	151			
100277977	MILFORD	VA		02/26/2026		3,148		(60)			(60)		3,088	3,088			
100277980	CHINO HILLS	CA		02/26/2026		1,257		(14)			(14)		1,243	1,243			
100277981	TACOMA	WA		02/26/2026		665		(13)			(13)		652	652			
100277982	LAKE MARY	FL		02/26/2026		769		(15)			(15)		754	754			
100277983	SAN DIEGO	CA		02/26/2026		3,856		(74)			(74)		3,782	3,782			
100277986	BENSALEM	PA		02/26/2026		259		(5)			(5)		254	254			
100277987	COLORADO SPRINGS	CO		02/26/2026		411		(8)			(8)		403	403			
100277988	LONGVIEW	WA		02/26/2026		1,210		(57)			(57)		1,153	1,153			
100277989	BRIDGEWATER	MA		02/26/2026		387		(15)			(15)		372	372			
100277991	KENDALL PARK	NJ		02/26/2026		381		(18)			(18)		363	363			
100277995	FRANKTOWN	CO		02/26/2026		564		(21)			(21)		543	543			
100277996	OAKLAND	NJ		02/26/2026		330		(6)			(6)		324	324			
100277997	WENTZVILLE	MO		02/26/2026		275		(10)			(10)		265	265			
100277999	OLYMPIA	WA		02/26/2026		420		(3)			(3)		417	417			
100278000	GLASSBORO	NJ		02/26/2026		311		(6)			(6)		305	305			
100278002	CROCKETT	CA		02/26/2026		1,130		(21)			(21)		1,109	1,109			
100278005	VIRGINIA BEACH	VA		02/26/2026		1,081		(41)			(41)		1,040	1,040			
100278008	DOLPHIN	VA		02/26/2026		293		(6)			(6)		287	287			
100278009	CUYAHOGA FALLS	OH		02/26/2026		1,695		(79)			(79)		1,616	1,616			
100278010	NAMPA	ID		02/26/2026		130		(3)			(3)		127	127			
100278012	GILBERT	AZ		02/26/2026		2,768		(104)			(104)		2,664	2,664			
100278013	ANTELOPE	CA		02/26/2026		477		(20)			(20)		457	457			
100278014	VERONA	NJ		02/26/2026		620		(25)			(25)		595	595			
100278015	GARNER	NC		02/26/2026		198		(4)			(4)		194	194			
100278016	BELFAIR	WA		02/26/2026		675		(14)			(14)		661	661			
100278018	MERRITT ISLAND	FL		02/26/2026		2,817		(54)			(54)		2,763	2,763			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100278019	NORTH HIGHLANDS	CA		02/26/2026		276		(5)			(5)		271	271			
100278022	ROCKLIN	CA		02/26/2026		400		(8)			(8)		392	392			
100278023	EVANSTON	IL		02/26/2026		625		(23)			(23)		602	602			
100278024	NIXA	MO		02/26/2026		660		(13)			(13)		647	647			
100278025	SAN DIEGO	CA		02/26/2026		2,737		(177)			(177)		2,560	2,560			
100278026	LA MIRADA	CA		02/26/2026		384		(22)			(22)		362	362			
100278027	SACRAMENTO	CA		02/26/2026		398		(14)			(14)		384	384			
100278028	PHOENIX	AZ		02/26/2026		255		(5)			(5)		250	250			
100278031	WOODSTOCK	GA		02/26/2026		738		(35)			(35)		703	703			
100278032	CLEVELAND	TN		02/26/2026		1,838		(37)			(37)		1,801	1,801			
100278035	LODI	CA		02/26/2026		51		(1)			(1)		50	50			
100278037	PISCATAWAY	NJ		02/26/2026		819		(16)			(16)		803	803			
100278039	ALVA	FL		02/26/2026		208		(10)			(10)		198	198			
100278040	BURBANK	CA		02/26/2026		311		(6)			(6)		305	305			
100278041	CHERRY VALLEY	CA		02/26/2026		256		(5)			(5)		251	251			
100278042	HARTFORD	CT		02/26/2026		189		(4)			(4)		185	185			
100278044	MOLALLA	OR		02/26/2026		887		(17)			(17)		870	870			
100278045	ELMA	WA		02/26/2026		562		(11)			(11)		551	551			
100278047	NEWARK	OH		02/26/2026		183		(9)			(9)		174	174			
100278049	FREDERICK	MD		02/26/2026		442		(16)			(16)		426	426			
100278050	MOUNTLAKE TERRACE	WA		02/26/2026		196		(7)			(7)		189	189			
100278051	ROCK HILL	SC		02/26/2026		214		(4)			(4)		210	210			
100278052	RIVERSIDE	CA		02/26/2026		4,572		(88)			(88)		4,484	4,484			
100278053	EAGLEVILLE	TN		02/26/2026		669		(13)			(13)		656	656			
100278054	CRESCENT CITY	FL		02/26/2026		893		(17)			(17)		876	876			
100278056	EL CAJON	CA		02/26/2026		646		(13)			(13)		633	633			
100278060	HENDERSON	NV		02/26/2026		608		(27)			(27)		581	581			
100278061	LAKELAND	FL		02/26/2026		258		(1)			(1)		257	257			
100278063	OCALA	FL		02/26/2026		197		(7)			(7)		190	190			
100278066	SEVIERVILLE	TN		02/26/2026		184		(4)			(4)		180	180			
100278068	SHINGLE SPRINGS	CA		02/26/2026		181		(3)			(3)		178	178			
100278069	FALLON	NV		02/26/2026		1,255		(24)			(24)		1,231	1,231			
100278070	HANOVER	PA		02/26/2026		282		(13)			(13)		269	269			
100278075	RANDOLPH	NJ		02/26/2026		954		(18)			(18)		936	936			
100278078	SCOTTSDALE	AZ		02/26/2026		586		(22)			(22)		564	564			
100278079	WHITELAND	IN		02/26/2026		229		(11)			(11)		218	218			
100278080	LOMPOC	CA		02/26/2026		1,317		(25)			(25)		1,292	1,292			
100278081	INDIANAPOLIS	IN		02/26/2026		316		(15)			(15)		301	301			
100278082	CHARLESTON	SC		02/26/2026		805		(16)			(16)		789	789			
100278084	RUSKIN	FL		02/26/2026		242		(9)			(9)		233	233			
100278086	TAMPA	FL		02/26/2026		380		(7)			(7)		373	373			
100278088	LAWRENCEVILLE	GA		02/26/2026		511		(10)			(10)		501	501			
100278089	RANCHO CUCAMONGA	CA		02/26/2026		659		(10)			(10)		649	649			
100278092	OAKLAND	CA		02/26/2026		1,287		(14)			(14)		1,273	1,273			
100278093	CORAL SPRINGS	FL		02/26/2026		1,935		(44)			(44)		1,891	1,891			
100278095	SYLMAR	CA		02/26/2026		670		(13)			(13)		657	657			
100278096	ESCONDIDO	CA		02/26/2026		227		(2)			(2)		225	225			
100278098	OVIEDO	FL		02/26/2026		3,789		(73)			(73)		3,716	3,716			
100278099	TARZANA	CA		02/26/2026		27,353		(1,035)			(1,035)		26,318	26,318			
100278100	JEFFERSON	GA		02/26/2026		617		(29)			(29)		588	588			
100278101	SAN ANTONIO	TX		02/26/2026		166		(8)			(8)		158	158			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100278102	WILLISTON	FL		02/26/2026		282		(5)			(5)		277	277			
100278104	FORT MILL	SC		02/26/2026		1,178		(54)			(54)		1,124	1,124			
100278108	DENVER	CO		02/26/2026		145		(7)			(7)		138	138			
100278110	ATLANTA	GA		02/26/2026		392		(18)			(18)		374	374			
100278113	OOLTEWAH	TN		02/26/2026		839		(40)			(40)		799	799			
100278114	CERES	CA		02/26/2026		249		(5)			(5)		244	244			
100278115	CHICAGO	IL		02/26/2026		529		(21)			(21)		508	508			
100278117	SAVANNAH	TN		02/26/2026		285		(6)			(6)		279	279			
100278119	RICHMOND	TX		02/26/2026		413		(16)			(16)		397	397			
100278122	LINCOLN	CA		02/26/2026		1,028		3			3		1,031	1,031			
100278123	PHOENIX	AZ		02/26/2026		330		(6)			(6)		324	324			
100278125	CANTON	GA		02/26/2026		2,030		(39)			(39)		1,991	1,991			
100278127	RANCHO CORDOVA	CA		02/26/2026		253		(5)			(5)		248	248			
100278128	COLTON	CA		02/26/2026		651		(17)			(17)		634	634			
100278129	SANTA ROSA	CA		02/26/2026		912		(18)			(18)		894	894			
100278131	LITHONIA	GA		02/26/2026		145		(3)			(3)		142	142			
100278132	PARKLAND	FL		02/26/2026		1,114		(22)			(22)		1,092	1,092			
100278133	BERKELEY	CA		02/26/2026		672		(27)			(27)		645	645			
100278136	MIRAMAR	FL		02/26/2026		260		(6)			(6)		254	254			
100278137	SOUTH PASADENA	FL		02/26/2026		184		(7)			(7)		177	177			
100278138	MARIETTA	GA		02/26/2026		160		(8)			(8)		152	152			
100278140	CHICAGO	IL		02/26/2026		2,022		(39)			(39)		1,983	1,983			
100278142	SPOTSYLVANIA	VA		02/26/2026		759		(19)			(19)		740	740			
100278145	DUBLIN	CA		02/26/2026		2,928		(57)			(57)		2,871	2,871			
100278146	CHARLOTTE	NC		02/26/2026		478		(22)			(22)		456	456			
100278149	FRESNO	CA		02/26/2026		179		(8)			(8)		171	171			
100278152	NOKESVILLE	VA		02/26/2026		1,535		(30)			(30)		1,505	1,505			
100278153	GASTONIA	NC		02/26/2026		1,478		(29)			(29)		1,449	1,449			
100278156	SANTA CLARITA	CA		02/26/2026		119		(1)			(1)		118	118			
100278158	STOCKTON	CA		02/26/2026		79		(4)			(4)		75	75			
100278159	PIRU	CA		02/26/2026		546		(20)			(20)		526	526			
100278165	PORTLAND	OR		02/26/2026		51		(2)			(2)		49	49			
100278166	LOS ANGELES	CA		02/26/2026		5,203		(309)			(309)		4,894	4,894			
100278167	BAKERSFIELD	CA		02/26/2026		21		(1)			(1)		20	20			
100278169	BANNING	CA		02/26/2026		42		(2)			(2)		40	40			
100278171	SAN RAFAEL	CA		02/26/2026		211		(11)			(11)		200	200			
100278173	KIRKWOOD	MO		02/26/2026		4,414		(159)			(159)		4,255	4,255			
100278175	CHANDLER	AZ		02/26/2026		116		(5)			(5)		111	111			
100278177	MIRAMAR	FL		02/26/2026		306		(6)			(6)		300	300			
100278178	PLAINFIELD	NJ		02/26/2026		392		(17)			(17)		375	375			
100278179	CHICO	CA		02/26/2026		1,259		(57)			(57)		1,202	1,202			
100278183	VACAVILLE	CA		02/26/2026		264		(14)			(14)		250	250			
100278185	HARKER HEIGHTS	TX		02/26/2026		99		(4)			(4)		95	95			
100278187	GRANDVILLE	MI		02/26/2026		90		(2)			(2)		88	88			
100278188	MANSFIELD	TX		02/26/2026		237		(10)			(10)		227	227			
100278190	FREEHOLD	NJ		02/26/2026		385		(7)			(7)		378	378			
100278194	PORTLAND	OR		02/26/2026		78		(2)			(2)		76	76			
100278195	EAST WAKEFIELD	NH		02/26/2026		407		(6)			(6)		401	401			
100278196	APOLLO BEACH	FL		02/26/2026		1,021		(21)			(21)		1,000	1,000			
100278197	SAN TAN VALLEY	AZ		02/26/2026		102		(2)			(2)		100	100			
100278202	GLENDORA	CA		02/26/2026		1,008		(8)			(8)		1,000	1,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100278203	LAS VEGAS	NV		02/26/2026		1,365		(27)			(27)		1,338	1,338			
100278206	SHERIDAN	CO		02/26/2026		350		(16)			(16)		334	334			
100278207	SAN DIEGO	CA		02/26/2026		36		(1)			(1)		35	35			
100278211	FARMINGTON	AR		02/26/2026		666		(13)			(13)		653	653			
100278213	WICHITA FALLS	TX		02/26/2026		304		(11)			(11)		293	293			
100278214	PARKER	CO		02/26/2026		435		(19)			(19)		416	416			
100278219	ENUMCLAW	WA		02/26/2026		142		(7)			(7)		135	135			
100278220	SAN JOSE	CA		02/26/2026		1,263		(55)			(55)		1,208	1,208			
100278221	INDIANAPOLIS	IN		02/26/2026		272		(13)			(13)		259	259			
100278224	FAIRFIELD	CA		02/26/2026		50,470		(1,019)			(1,019)		49,451	49,451			
100278225	UPLAND	CA		02/26/2026		926		(14)			(14)		912	912			
100278226	ROYAL PALM BEACH	FL		02/26/2026		526		(19)			(19)		507	507			
100278227	EL MIRAGE	AZ		02/26/2026		804		(16)			(16)		788	788			
100278229	PITTSBURG	CA		02/26/2026		150,043		(3,043)			(3,043)		147,000	147,000			
100278230	DALLAS	TX		02/26/2026		2,029		(77)			(77)		1,952	1,952			
100278231	GUNNISON	CO		02/26/2026		477		(22)			(22)		455	455			
100278236	SPOKANE	WA		02/26/2026		926		(26)			(26)		900	900			
100278238	SPRING HILL	TN		02/26/2026		36		(1)			(1)		35	35			
100278241	WINCHESTER	VA		02/26/2026		2,836		(133)			(133)		2,703	2,703			
100278245	SAINT CHARLES	MO		02/26/2026		188		(9)			(9)		179	179			
100278247	FORT OGLETHORPE	GA		02/26/2026		129		(2)			(2)		127	127			
100278251	LOVELAND	CO		02/26/2026		309		(9)			(9)		300	300			
100278255	WEST VALLEY CITY	UT		02/26/2026		247		(5)			(5)		242	242			
100278256	CHATTANOOGA	TN		02/26/2026		419		(8)			(8)		411	411			
100278260	FLINT	TX		02/26/2026		207		(7)			(7)		200	200			
100278263	EFFINGHAM	IL		02/26/2026		297		(9)			(9)		288	288			
100278265	LOS ANGELES	CA		02/26/2026		9							9	9			
100278266	MESA	AZ		02/26/2026		300		(11)			(11)		289	289			
100278268	SAN ANTONIO	TX		02/26/2026		206		(10)			(10)		196	196			
100278269	EL PASO	TX		02/26/2026		117		(2)			(2)		115	115			
100278270	DELTONA	FL		02/26/2026		6,305		(65)			(65)		6,240	6,240			
100278272	STONE MOUNTAIN	GA		02/26/2026		589		1			1		590	590			
100278273	PENNSAUKEN	NJ		02/26/2026		28		(1)			(1)		27	27			
100278276	CHESAPEAKE	VA		02/26/2026		1,158		(22)			(22)		1,136	1,136			
100278277	LITTLE FERRY	NJ		02/26/2026		148		(3)			(3)		145	145			
100278278	NEWCASTLE	CA		02/26/2026		437		(16)			(16)		421	421			
100278284	LA QUINTA	CA		02/26/2026		711		(41)			(41)		670	670			
100278286	SHEBOYGAN	WI		02/26/2026		224		(10)			(10)		214	214			
100278287	SAN DIEGO	CA		02/26/2026		1,277		(31)			(31)		1,246	1,246			
100278289	SYLVANIA	OH		02/26/2026		214		(4)			(4)		210	210			
100278292	BURLESON	TX		02/26/2026		229		(9)			(9)		220	220			
100278293	GLASSBORO	NJ		02/26/2026		1,654		(34)			(34)		1,620	1,620			
100278295	KELLER	TX		02/26/2026		544		(19)			(19)		525	525			
100278296	ELKMONT	AL		02/26/2026		176		(8)			(8)		168	168			
100278297	CAPE CORAL	FL		02/26/2026		286		(6)			(6)		280	280			
100278299	DUCHESNE	UT		02/26/2026		2,139		(76)			(76)		2,063	2,063			
100278301	WALNUT	CA		02/26/2026		418		(20)			(20)		398	398			
100278302	OVERLAND PARK	KS		02/26/2026		853		(17)			(17)		836	836			
100278303	ONSET	MA		02/26/2026		51		(1)			(1)		50	50			
100278308	CINCINNATI	OH		02/26/2026		153		(7)			(7)		146	146			
100278309	NAPLES	FL		02/26/2026		1,447		(55)			(55)		1,392	1,392			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100278310	HAWTHORNE	CA		02/26/2026		1,035		(23)			(23)		1,012	1,012			
100278311	HISTORIC NEW CASTLE	DE		02/26/2026		501		(13)			(13)		488	488			
100278312	STOCKTON	CA		02/26/2026		234		(5)			(5)		229	229			
100278313	LIVERMORE	CA		02/26/2026		287		(8)			(8)		279	279			
100278314	GARDEN VALLEY	CA		02/26/2026		5,174		(97)			(97)		5,077	5,077			
100278315	BOZEMAN	MT		02/26/2026		114		(2)			(2)		112	112			
100278317	TULSA	OK		02/26/2026		142		(7)			(7)		135	135			
100278318	AUSTIN	TX		02/26/2026		479		(18)			(18)		461	461			
100278320	MARICOPA	AZ		02/26/2026		540		(10)			(10)		530	530			
100278321	PECULIAR	MO		02/26/2026		260		(10)			(10)		250	250			
100278323	FORT LUPTON	CO		02/26/2026		117,642		(5,517)			(5,517)		112,125	112,125			
100278332	GARLAND	TX		02/26/2026		59		(2)			(2)		57	57			
100281747	ROWLAND HEIGHTS	CA		02/25/2026		1,847		(59)			(59)		1,788	1,788			
100281748	SNOHOMISH	WA		02/25/2026		1,056		(36)			(36)		1,020	1,020			
100281749	EMERALD HILLS	CA		02/25/2026		4,578		(150)			(150)		4,428	4,428			
100281750	COLONIA	NJ		02/25/2026		1,358		(61)			(61)		1,297	1,297			
100281751	LOS ANGELES	CA		02/25/2026		3,364		(81)			(81)		3,283	3,283			
100281752	CANTON	GA		02/25/2026		2,116		(48)			(48)		2,068	2,068			
100281753	LEWISVILLE	TX		02/25/2026		943		3			3		946	946			
100281756	LOS ANGELES	CA		03/13/2026		1,703		(52)			(52)		1,651	1,651			
100281760	SAINT PETERSBURG	FL		03/13/2026		755		(31)			(31)		724	724			
100281790	UNITED KINGDOM	GBR		02/25/2026		502						11	513	515	1		1
100281792	UNITED KINGDOM	GBR		02/25/2026		671						15	686	685	(2)		(2)
100281793	UNITED KINGDOM	GBR		02/25/2026		457						11	468	495	27		27
100281818	EINDHOVEN	NLD		02/25/2026		502						16	518	504	(14)		(14)
100281820	HAARLEM	NLD		02/25/2026		639						21	660	647	(14)		(14)
100281826	RHEDEN	NLD		02/25/2026		200						6	206	202	(4)		(4)
100281831	ROTTERDAM	NLD		02/25/2026		371						12	383	375	(8)		(8)
100281834	ROTTERDAM	NLD		02/25/2026		1,274						41	1,315	1,288	(27)		(27)
100281836	DEN HAAG	NLD		02/25/2026		188,130						6,079	194,209	188,880	(5,330)		(5,330)
100281839	GRONINGEN	NLD		02/25/2026		466						15	481	471	(10)		(10)
100281842	AMSTERDAM	NLD		02/25/2026		1,900						61	1,961	1,905	(57)		(57)
100281851	AMSTERDAM	NLD		02/25/2026		442						14	456	447	(9)		(9)
100281862	ROTTERDAM	NLD		02/25/2026		787						25	812	785	(27)		(27)
100281867	BERGEN OP ZOOM	NLD		02/25/2026		68						2	70	70	(1)		(1)
100281874	AMSTELVEEN	NLD		02/25/2026		1,140						37	1,177	1,152	(25)		(25)
100281878	DELFT	NLD		02/25/2026		1,079						35	1,114	1,090	(24)		(24)
100281886	AMSTERDAM	NLD		02/25/2026		2,243						73	2,316	2,269	(48)		(48)
100281888	LEEUWARDEN	NLD		02/25/2026		1,004						33	1,037	1,015	(22)		(22)
100281889	LEEUWARDEN	NLD		02/25/2026		223,498						7,219	230,717	224,295	(6,422)		(6,422)
100281892	ROTTERDAM	NLD		02/25/2026		1,398						45	1,443	1,412	(31)		(31)
100281908	SAN BERNARDINO	CA		02/26/2026		785		(32)			(32)		753	753			
100281909	PINETOP	AZ		02/26/2026		1,844		(51)			(51)		1,793	1,793			
100281910	TUCSON	AZ		02/26/2026		565		(23)			(23)		542	542			
100281911	BIRMINGHAM	MI		02/26/2026		691		(33)			(33)		658	658			
100281912	CRESCENT LAKE	OR		02/26/2026		494		(15)			(15)		479	479			
100281913	STAFFORD	VA		02/26/2026		575		(19)			(19)		556	556			
100281914	OCEAN VIEW	DE		02/26/2026		812		(18)			(18)		794	794			
100281915	AURORA	IL		02/26/2026		1,024		(25)			(25)		999	999			
100281916	MANCHESTER	NH		02/26/2026		1,203		(33)			(33)		1,170	1,170			
100281917	EVERETT	WA		02/26/2026		2,302		(59)			(59)		2,243	2,243			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100281918	ORANGE BEACH	AL		02/26/2026		682		(21)			(21)		661	661			
100281919	BIG BEAR LAKE	CA		02/26/2026		920		24			24		944	944			
100281920	LA PALMA	CA		02/26/2026		2,141		42			42		2,183	2,183			
100281921	PHOENIX	AZ		02/26/2026		1,169		(41)			(41)		1,128	1,128			
100281922	LOS OSOS	CA		02/26/2026		1,448		(56)			(56)		1,392	1,392			
100281923	DURANGO	CO		02/26/2026		2,815		(87)			(87)		2,728	2,728			
100281924	NORTHRIDGE	CA		02/26/2026		1,922		(69)			(69)		1,853	1,853			
100281926	APTOS	CA		02/26/2026		2,178		(58)			(58)		2,120	2,120			
100281927	SAINT MICHAEL	MN		02/26/2026		424		(14)			(14)		410	410			
100281928	NEWTON	MA		02/26/2026		2,567		(72)			(72)		2,495	2,495			
100281929	DORCHESTER	MA		02/26/2026		1,290		(30)			(30)		1,260	1,260			
100281930	PORTLAND	OR		02/26/2026		1,532		(55)			(55)		1,477	1,477			
100281931	NEW BOSTON	TX		02/26/2026		850		(27)			(27)		823	823			
100281932	GRESHAM	OR		02/26/2026		1,639		(40)			(40)		1,599	1,599			
100281933	FAYETTEVILLE	GA		02/26/2026		587		(29)			(29)		558	558			
100281934	BURNSVILLE	MN		02/26/2026		961		(22)			(22)		939	939			
100281935	LAVEEN	AZ		02/26/2026		997		(53)			(53)		944	944			
100281936	MALDEN	MA		02/26/2026		1,795		(52)			(52)		1,743	1,743			
100281937	ROCKWOOD	PA		02/26/2026		553		(15)			(15)		538	538			
100281938	LAS VEGAS	NV		02/26/2026		1,174		(58)			(58)		1,116	1,116			
100281940	PASCO	WA		02/26/2026		789		(33)			(33)		756	756			
100281941	TRACY	CA		02/26/2026		1,619		(50)			(50)		1,569	1,569			
100281942	SEWELL	NJ		02/26/2026		667		(28)			(28)		639	639			
100281943	CONLEY	GA		02/26/2026		524		(16)			(16)		508	508			
100281944	PROVO	UT		02/26/2026		1,321		(43)			(43)		1,278	1,278			
100281945	SALT LAKE CITY	UT		02/26/2026		1,325		(31)			(31)		1,294	1,294			
100281946	CORPUS CHRISTI	TX		02/26/2026		529		(32)			(32)		497	497			
100281947	DELRAY BEACH	FL		02/26/2026		1,166		(46)			(46)		1,120	1,120			
100281948	AUGUSTA	GA		02/26/2026		985		(36)			(36)		949	949			
100281949	GOFFSTOWN	NH		02/26/2026		888		(39)			(39)		849	849			
100281950	PANAMA CITY BEACH	FL		02/26/2026		1,614		(39)			(39)		1,575	1,575			
100281951	SEGUIN	TX		02/26/2026		674		(34)			(34)		640	640			
100281952	SAGINAW	TX		02/26/2026		1,105		(45)			(45)		1,060	1,060			
100281953	TAMPA	FL		02/26/2026		1,046		(42)			(42)		1,004	1,004			
100281954	ST. CLOUD	FL		02/26/2026		937		(23)			(23)		914	914			
100281955	CROWLEY	TX		02/26/2026		609		(25)			(25)		584	584			
100281956	INDIANAPOLIS	IN		02/26/2026		581		(29)			(29)		552	552			
100281957	LORENA	TX		02/26/2026		593		(14)			(14)		579	579			
100281958	PENSACOLA	FL		02/26/2026		1,001		(5)			(5)		996	996			
100281959	SAN DIMAS	CA		02/27/2026		1,520		(49)			(49)		1,471	1,471			
100281962	NOKESVILLE	VA		02/27/2026		1,100		(39)			(39)		1,061	1,061			
100281963	PALM DESERT	CA		02/27/2026		588		(28)			(28)		560	560			
100281964	LOS ANGELES	CA		02/27/2026		1,855		(84)			(84)		1,771	1,771			
100281965	BURKE	VA		02/27/2026		831		(28)			(28)		803	803			
100281967	INDIANAPOLIS	IN		02/27/2026		1,859		(16)			(16)		1,843	1,843			
100281968	CAPE MAY COURT HOUSE	NJ		02/27/2026		1,014		(25)			(25)		989	989			
100281970	PHOENIX	AZ		02/27/2026		941		(18)			(18)		923	923			
100281971	MACCLENNY	FL		02/27/2026		1,004		(38)			(38)		966	966			
100281972	EWA BEACH	HI		02/27/2026		1,570		(29)			(29)		1,541	1,541			
100281973	CALIFORNIA CITY	CA		02/27/2026		599		(23)			(23)		576	576			
100281974	CHANNELVIEW	TX		02/27/2026		335		(9)			(9)		326	326			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100281975	REDONDO BEACH	CA		02/27/2026		4,491		(159)			(159)		4,332	4,332			
100281977	FORNEY	TX		02/27/2026		1,265		(58)			(58)		1,207	1,207			
100281978	MIAMI	FL		02/27/2026		1,455		(8)			(8)		1,447	1,447			
100281979	OXNARD	CA		02/27/2026		1,810		(76)			(76)		1,734	1,734			
100281980	CITRUS SPRINGS	FL		02/27/2026		642		(22)			(22)		620	620			
100281981	INDIANAPOLIS	IN		02/27/2026		10,805		(395)			(395)		10,410	10,410			
100281982	LOS ANGELES	CA		02/27/2026		1,320		(56)			(56)		1,264	1,264			
100281983	BUENA PARK	CA		02/27/2026		11,539		(308)			(308)		11,231	11,231			
100281984	GONZALES	CA		02/27/2026		1,468		(64)			(64)		1,404	1,404			
100281985	WALNUT	CA		02/27/2026		1,971		(88)			(88)		1,883	1,883			
100281986	COLUMBIA	SC		02/27/2026		4,618		(128)			(128)		4,490	4,490			
100281989	SANTA ANA	CA		02/27/2026		3,071		(93)			(93)		2,978	2,978			
100281990	HOUSTON	TX		02/27/2026		873		(20)			(20)		853	853			
100281992	WATERFORD	MI		02/27/2026		468		(14)			(14)		454	454			
100281993	NORTH OLMSTED	OH		02/27/2026		495		(23)			(23)		472	472			
100281994	GLENVIEW	IL		02/27/2026		985		(37)			(37)		948	948			
100281995	PHOENIX	AZ		02/27/2026		907		(43)			(43)		864	864			
100281996	MIAMI BEACH	FL		02/27/2026		836		(30)			(30)		806	806			
100281998	DALLAS	GA		02/27/2026		1,472		(26)			(26)		1,446	1,446			
100282000	LEHIGH ACRES	FL		02/27/2026		802		(31)			(31)		771	771			
100282002	AUSTIN	TX		02/27/2026		2,668		(89)			(89)		2,579	2,579			
100282003	GRAHAM	WA		02/27/2026		1,400		(72)			(72)		1,328	1,328			
100282004	BEASLEY	TX		02/27/2026		603		(19)			(19)		584	584			
100282005	LYNWOOD	CA		02/27/2026		1,528		(8)			(8)		1,520	1,520			
100282006	CITY OF LOS ANGELES	CA		02/27/2026		1,075		(47)			(47)		1,028	1,028			
100282007	CLEVELAND	OH		02/27/2026		337		(1)			(1)		336	336			
100282008	COSTA MESA	CA		02/27/2026		2,225		(84)			(84)		2,141	2,141			
100282009	CALIMESA	CA		02/27/2026		7,407		(237)			(237)		7,170	7,170			
100282010	DALLAS	TX		02/27/2026		597		(28)			(28)		569	569			
100282011	ABILENE	TX		02/27/2026		331		(3)			(3)		328	328			
100282012	CARSON	CA		02/27/2026		3,031		(126)			(126)		2,905	2,905			
100282013	BOCA RATON	FL		02/27/2026		1,386		(27)			(27)		1,359	1,359			
100282015	PALOS VERDES ESTATES	CA		02/27/2026		3,796		(171)			(171)		3,625	3,625			
100282016	OCEAN CITY	MD		02/27/2026		1,447		(27)			(27)		1,420	1,420			
100282017	ABILENE	TX		02/27/2026		280		(3)			(3)		277	277			
100282018	LOS ANGELES	CA		02/27/2026		2,152		(64)			(64)		2,088	2,088			
100282019	HOCKLEY	TX		02/27/2026		473		(22)			(22)		451	451			
100282022	BROWNS MILLS	NJ		02/27/2026		417		(12)			(12)		405	405			
100282023	TULSA	OK		02/27/2026		3,045		(119)			(119)		2,926	2,926			
100282024	ATTLEBORO	MA		02/27/2026		462		(17)			(17)		445	445			
100282025	RANCHO MIRAGE	CA		02/27/2026		22,974		(227)			(227)		22,747	22,747			
100282026	LYNWOOD	CA		02/27/2026		1,753		(69)			(69)		1,684	1,684			
100282027	WINTER GARDEN	FL		02/27/2026		1,221		(38)			(38)		1,183	1,183			
100282030	LAS VEGAS	NV		02/27/2026		1,505		(71)			(71)		1,434	1,434			
100282031	BRADENTON	FL		02/27/2026		513		(10)			(10)		503	503			
100282032	KISSIMMEE	FL		02/27/2026		694		(27)			(27)		667	667			
100282034	DESERT HOT SPRINGS	CA		02/27/2026		269		(5)			(5)		264	264			
100282035	BELL CANYON	CA		02/27/2026		4,781		(139)			(139)		4,642	4,642			
100282038	SUFFOLK	VA		02/27/2026		238		(10)			(10)		228	228			
100282039	SUFFOLK	VA		02/27/2026		277		(10)			(10)		267	267			
100282040	DENTON	TX		02/27/2026		373		(13)			(13)		360	360			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100282042	CHINO	CA		02/27/2026		1,279		(52)			(52)		1,227	1,227			
100282044	MARSHALL	VA		02/27/2026		1,388		(38)			(38)		1,350	1,350			
100282045	GARNET VALLEY	PA		02/27/2026		1,508		(60)			(60)		1,448	1,448			
100282047	CONROE	TX		02/27/2026		564		(8)			(8)		556	556			
100282049	HOUSTON	TX		02/27/2026		1,133		(14)			(14)		1,119	1,119			
100282050	PASADENA	MD		02/27/2026		731		(3)			(3)		728	728			
100282051	GAINESVILLE	GA		02/27/2026		319		(15)			(15)		304	304			
100282052	INDIO	CA		02/27/2026		820		7			7		827	827			
100282053	CHULA VISTA	CA		02/27/2026		2,732		(61)			(61)		2,671	2,232		(439)	(439)
100282054	NEW PORT RICHEY	FL		02/27/2026		893		(22)			(22)		871	728		(143)	(143)
100282055	SAN LUIS OBISPO	CA		02/27/2026		3,499		(64)			(64)		3,435	2,869		(566)	(566)
100282056	LAWRENCEVILLE	GA		02/27/2026		6,523		(74)			(74)		6,449	6,449			
100282057	SPRING	TX		02/27/2026		9,111		(122)			(122)		8,989	8,989			
100282058	LITTLE ROCK	AR		02/27/2026		2,450		(7)			(7)		2,443	2,443			
100282059	TRABUCO CANYON	CA		02/27/2026		3,077		(74)			(74)		3,003	3,003			
100282060	OGDEN	UT		02/27/2026		1,504		(10)			(10)		1,494	1,248		(246)	(246)
100282061	JACKSONVILLE	FL		02/27/2026		448		(11)			(11)		437	365		(72)	(72)
100282062	LODI	OH		02/27/2026		2,188		(43)			(43)		2,145	1,792		(353)	(353)
100282063	COCONUT CREEK	FL		02/27/2026		1,494		(44)			(44)		1,450	1,450			
100282064	CHARLESTON	SC		02/27/2026		1,544		(14)			(14)		1,530	1,278		(251)	(251)
100282065	MCMINNVILLE	OR		02/27/2026		3,065		(30)			(30)		3,035	2,535		(500)	(500)
100282066	HOUSTON	TX		02/27/2026		1,729		(23)			(23)		1,706	1,424		(282)	(282)
100282068	APACHE JUNCTION	AZ		02/27/2026		1,051		(42)			(42)		1,009	1,009			
100282069	CLAREMONT	NH		02/27/2026		332		(7)			(7)		325	325			
100282070	MORGAN HILL	CA		02/27/2026		1,984		(9)			(9)		1,975	1,975			
100282071	REDONDO BEACH	CA		02/27/2026		8,084		(137)			(137)		7,947	6,277		(1,671)	(1,671)
100282072	LAKE ARROWHEAD	CA		02/27/2026		6,340		(163)			(163)		6,177	6,177			
100282073	GOLD RIVER	CA		02/27/2026		2,117		(27)			(27)		2,090	1,745		(344)	(344)
100282074	DES PLAINES	IL		02/27/2026		4,782		(56)			(56)		4,726	3,947		(779)	(779)
100282075	LEHIGH ACRES	FL		02/27/2026		1,687		(74)			(74)		1,613	1,613			
100282076	HACIENDA HEIGHTS	CA		02/27/2026		6,223		(87)			(87)		6,136	5,122		(1,014)	(1,014)
100282077	LEANDER	TX		02/27/2026		6,107		(50)			(50)		6,057	5,059		(998)	(998)
100282078	FORT WORTH	TX		02/27/2026		436		(21)			(21)		415	415			
100282079	RIVERTON	UT		02/27/2026		5,638		(37)			(37)		5,601	4,678		(923)	(923)
100282080	NAPA	CA		02/27/2026		3,436		(64)			(64)		3,372	3,372			
100282081	GRAFORD	TX		02/27/2026		3,551		(48)			(48)		3,503	3,503			
100282083	FORT MILL	SC		02/27/2026		1,416		(54)			(54)		1,362	1,362			
100282084	THOUSAND OAKS	CA		02/27/2026		9,519		(204)			(204)		9,315	9,315			
100282085	WOODWAY	WA		02/27/2026		16,819		(261)			(261)		16,558	13,822		(2,735)	(2,735)
100282086	BARTLESVILLE	OK		02/27/2026		586		(14)			(14)		572	478		(94)	(94)
100282087	SANDY	UT		02/27/2026		2,401		(50)			(50)		2,351	1,964		(387)	(387)
100282088	NAPLES	FL		02/27/2026		4,137		(109)			(109)		4,028	4,028			
100282089	SEVIERVILLE	TN		02/27/2026		3,835		(48)			(48)		3,787	3,163		(624)	(624)
100282090	ALBANY	GA		02/27/2026		2,039		(91)			(91)		1,948	1,948			
100282091	MCGAHEYSVILLE	VA		02/27/2026		2,736		(60)			(60)		2,676	2,235		(440)	(440)
100282092	DEBARY	FL		02/27/2026		1,984		(20)			(20)		1,964	1,564		(400)	(400)
100282093	LOS ANGELES	CA		02/27/2026		13,633		(156)			(156)		13,477	11,299		(2,178)	(2,178)
100282094	YUBA CITY	CA		02/27/2026		2,899		(63)			(63)		2,836	2,369		(467)	(467)
100282095	CONROE	TX		02/27/2026		1,421		(23)			(23)		1,398	1,214		(185)	(185)
100282096	MILTON	GA		02/27/2026		3,715		(65)			(65)		3,650	3,048		(602)	(602)
100282097	NEW RICHMOND	OH		02/27/2026		5,941		(40)			(40)		5,901	4,434		(1,467)	(1,467)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100282098	HUDSON	FL		02/27/2026		1,569		(31)			(31)		1,538	1,284		(253)	(253)
100282099	LAVON	TX		02/27/2026		1,467		(15)			(15)		1,452	1,212		(239)	(239)
100282100	HOUSTON	TX		02/27/2026		4,676		(50)			(50)		4,626	3,863		(762)	(762)
100282101	RENO	NV		02/27/2026		2,383		(46)			(46)		2,337	1,952		(385)	(385)
100282102	ALBUQUERQUE	NM		02/27/2026		13,719		(145)			(145)		13,574	10,633		(2,941)	(2,941)
100282103	DALLAS	TX		02/27/2026		7,196		(96)			(96)		7,100	5,691		(1,409)	(1,409)
100282104	YPSILANTI	MI		02/27/2026		1,814		(31)			(31)		1,783	1,497		(286)	(286)
100282106	COLLEYVILLE	TX		02/27/2026		2,131		(42)			(42)		2,089	1,745		(344)	(344)
100282108	TRUCKEE	CA		02/27/2026		6,415		(52)			(52)		6,363	5,314		(1,049)	(1,049)
100282109	BULVERDE	TX		02/27/2026		7,847		41			41		7,888	6,587		(1,301)	(1,301)
100282110	COMMERCE	CA		02/27/2026		2,471		(68)			(68)		2,403	2,403			
100282111	FRISCO	TX		02/27/2026		6,186		(41)			(41)		6,145	5,131		(1,014)	(1,014)
100282112	WILMINGTON	NC		02/27/2026		1,017		(28)			(28)		989	850		(140)	(140)
100282113	ANAHEIM	CA		02/27/2026		5,338		(107)			(107)		5,231	4,369		(862)	(862)
100282114	WOODSTOCK	GA		02/27/2026		2,316		(39)			(39)		2,277	1,868		(409)	(409)
100282115	SCOTCH PLAINS	NJ		02/27/2026		5,001		(128)			(128)		4,873	4,072		(800)	(800)
100282117	ST PETERSBURG	FL		02/27/2026		5,930		(118)			(118)		5,812	4,854		(958)	(958)
100282118	FORT WORTH	TX		02/27/2026		6,396		(118)			(118)		6,278	5,243		(1,035)	(1,035)
100282119	UHLAND	TX		02/27/2026		1,158		(15)			(15)		1,143	923		(220)	(220)
100282120	SCOTTSDALE	AZ		02/27/2026		3,739		(71)			(71)		3,668	2,941		(727)	(727)
100282121	CINCINNATI	OH		02/27/2026		8,126		(32)			(32)		8,094	5,608		(2,486)	(2,486)
100282122	LA HABRA	CA		02/27/2026		873		(36)			(36)		837	837			
100282123	PITTSBORO	NC		02/27/2026		347,543		(1,803)			(1,803)		345,740	245,255		(100,485)	(100,485)
100282124	HENDERSON	NV		02/27/2026		6,035		(89)			(89)		5,946	4,965		(980)	(980)
100282125	JERSEY CITY	NJ		02/27/2026		889		(44)			(44)		845	845			
100282126	FRANKLIN	OH		02/27/2026		2,380		(58)			(58)		2,322	1,940		(383)	(383)
100282127	AUSTIN	TX		02/27/2026		1,127		(27)			(27)		1,100	919		(181)	(181)
100282128	MAPLE VALLEY	WA		02/27/2026		3,047		(62)			(62)		2,985	2,491		(493)	(493)
100282129	KENT	WA		02/27/2026		4,545		(87)			(87)		4,458	3,723		(735)	(735)
100282130	SCOTTSDALE	AZ		02/27/2026		1,618		(33)			(33)		1,585	1,324		(261)	(261)
100282131	SAN DIEGO	CA		02/27/2026		3,853		(81)			(81)		3,772	3,151		(622)	(622)
100282132	CAMARILLO	CA		02/27/2026		53,545		(1,753)			(1,753)		51,792	51,792			
100282133	KILAUEA	HI		02/27/2026		9,627		(217)			(217)		9,410	7,855		(1,555)	(1,555)
100282134	SURF CITY	NC		02/27/2026		71,118		(1,381)			(1,381)		69,737	62,604		(7,133)	(7,133)
100282136	CARBONDALE	CO		02/27/2026		5,616		(104)			(104)		5,512	4,604		(908)	(908)
100282137	ENCINO	CA		02/27/2026		2,903		(43)			(43)		2,860	2,389		(472)	(472)
100282138	LEHIGHTON	PA		02/27/2026		751		(18)			(18)		733	612		(121)	(121)
100282139	WEST CHESTER	PA		02/27/2026		3,774		(143)			(143)		3,631	3,631			
100282140	LYNNWOOD	WA		02/27/2026		1,090		(18)			(18)		1,072	895		(177)	(177)
100282141	THE VILLAGES	FL		02/27/2026		2,081		(46)			(46)		2,035	1,699		(336)	(336)
100282142	REHOBOTH BEACH	DE		02/27/2026		1,595		(68)			(68)		1,527	1,527			
100282143	WOODBRIDGE	VA		02/27/2026		34,640		(109)			(109)		34,531	23,812		(10,718)	(10,718)
100282144	LAKEWOOD	CA		02/27/2026		4,618		(52)			(52)		4,566	3,814		(753)	(753)
100282145	QUINCY	MA		02/27/2026		2,546		(92)			(92)		2,454	2,454			
100282146	PERRYSBURG	OH		02/27/2026		1,727		(35)			(35)		1,692	1,414		(279)	(279)
100282147	DADEVILLE	AL		02/27/2026		1,904		(29)			(29)		1,875	1,566		(309)	(309)
100282148	RICHLAND HILLS	TX		02/27/2026		33,721		(456)			(456)		33,265	26,958		(6,307)	(6,307)
100282149	CHOCTAW	OK		02/27/2026		3,661		(107)			(107)		3,554	3,302		(252)	(252)
100282150	PHOENIX	AZ		02/27/2026		1,768		(22)			(22)		1,746	1,458		(288)	(288)
100282151	HOUSTON	TX		02/27/2026		4,703		(93)			(93)		4,610	3,851		(760)	(760)
100282152	ALISO VIEJO	CA		02/27/2026		4,082		(66)			(66)		4,016	4,016			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100282153	RICHMOND	TX		02/27/2026		1,018		(23)			(23)		995	831		(164)	(164)
100282154	POWAY	CA		02/27/2026		10,314		(209)			(209)		10,105	8,439		(1,665)	(1,665)
100282155	SPRING	TX		02/27/2026		4,013		(81)			(81)		3,932	3,285		(646)	(646)
100282156	EXTON	PA		02/27/2026		1,498		(49)			(49)		1,449	1,449			
100282157	MENIFEE	CA		02/27/2026		6,596		(315)			(315)		6,281	6,281			
100282158	LOS ANGELES	CA		02/27/2026		1,918		(58)			(58)		1,860	1,860			
100282160	GLENDALE	AZ		02/27/2026		661		(20)			(20)		641	641			
100282161	SAN JUAN CAPISTRANO	CA		02/27/2026		11,561		(220)			(220)		11,341	9,471		(1,870)	(1,870)
100282162	CLINTON	IA		02/27/2026		727		(26)			(26)		701	701			
100282163	LANCASTER	TN		02/27/2026		1,462		(32)			(32)		1,430	1,194		(235)	(235)
100282164	TEMPLE	GA		02/27/2026		2,300		(48)			(48)		2,252	1,881		(370)	(370)
100282165	HOUSTON	TX		02/27/2026		10,671		(244)			(244)		10,427	8,709		(1,718)	(1,718)
100282166	SAN DIEGO	CA		02/27/2026		2,305		(77)			(77)		2,228	2,228			
100282167	RICHMOND	TX		02/27/2026		6,227		(146)			(146)		6,081	5,079		(1,002)	(1,002)
100282168	JASPER	GA		02/27/2026		2,567		(34)			(34)		2,533	2,115		(417)	(417)
100282169	AUSTIN	TX		02/27/2026		1,533		(30)			(30)		1,503	1,255		(248)	(248)
100282170	ORANGE	CA		02/27/2026		3,909		(81)			(81)		3,828	3,828			
100282171	MIDDLETOWN	DE		02/27/2026		19,063		(446)			(446)		18,617	18,147		(470)	(470)
100282172	GEORGETOWN	TX		02/27/2026		2,209		(43)			(43)		2,166	1,809		(357)	(357)
100282173	WASHINGTON	DC		02/27/2026		3,725		(137)			(137)		3,588	3,588			
100282174	CASTAIC	CA		02/27/2026		4,920		(112)			(112)		4,808	4,808			
100282175	VAN NUYS	CA		02/27/2026		4,055		(167)			(167)		3,888	3,888			
100282176	LOS ANGELES	CA		02/27/2026		5,261		(46)			(46)		5,215	3,956		(1,259)	(1,259)
100282177	HOMESTEAD	FL		02/27/2026		2,415		(101)			(101)		2,314	2,314			
100282178	EDMOND	OK		02/27/2026		58,904		(1,502)			(1,502)		57,402	57,402			
100282179	ORLANDO	FL		02/27/2026		4,309		(41)			(41)		4,268	3,564		(704)	(704)
100282180	YUBA CITY	CA		02/27/2026		1,005		(36)			(36)		969	969			
100282181	SAINT GEORGE	UT		02/27/2026		3,606		(61)			(61)		3,545	2,961		(584)	(584)
100282183	MONROVIA	CA		02/27/2026		16,819		(279)			(279)		16,540	16,540			
100282184	LOS ANGELES	CA		02/27/2026		3,893		(68)			(68)		3,825	3,195		(630)	(630)
100282185	HOUSTON	TX		02/27/2026		409,249		(15,878)			(15,878)		393,371	391,914		(1,458)	(1,458)
100282186	SAINT AUGUSTINE	FL		02/27/2026		1,700		(20)			(20)		1,680	1,403		(277)	(277)
100282187	UPLAND	CA		02/27/2026		6,464		(113)			(113)		6,351	5,304		(1,047)	(1,047)
100282188	IMPERIAL BEACH	CA		02/27/2026		5,510		(254)			(254)		5,256	5,256			
100282189	VENICE	CA		02/27/2026		5,472		(118)			(118)		5,354	4,472		(882)	(882)
100282190	KINSTON	NC		02/27/2026		1,747		(32)			(32)		1,715	1,433		(283)	(283)
100282191	NASHVILLE	TN		02/27/2026		4,577		(29)			(29)		4,548	3,798		(750)	(750)
100282192	SACRAMENTO	CA		02/27/2026		418		(14)			(14)		404	404			
100282194	WEST HAVEN	CT		02/27/2026		2,649		(49)			(49)		2,600	2,171		(429)	(429)
100282195	YUCAIPA	CA		02/27/2026		4,253		(73)			(73)		4,180	3,491		(689)	(689)
100282196	CAPE CHARLES	VA		02/27/2026		1,228		(14)			(14)		1,214	1,214			
100282197	TUCSON	AZ		02/27/2026		1,507		(11)			(11)		1,496	1,249		(246)	(246)
100282198	LAKE BALBOA	CA		02/27/2026		3,697		(46)			(46)		3,651	3,049		(602)	(602)
100282199	LAS VEGAS	NV		02/27/2026		1,224		(42)			(42)		1,182	1,182			
100282200	SAINT PAUL	MN		02/27/2026		2,774		(63)			(63)		2,711	2,273		(438)	(438)
100282201	APTOS	CA		02/27/2026		4,841		(213)			(213)		4,628	4,628			
100282202	TUCSON	AZ		02/27/2026		1,598		(36)			(36)		1,562	1,339		(223)	(223)
100282203	NEDERLAND	TX		02/27/2026		1,396		(22)			(22)		1,374	1,148		(226)	(226)
100282204	STONE MOUNTAIN	GA		02/27/2026		1,616		(18)			(18)		1,598	1,245		(353)	(353)
100282205	BRIELLE	NJ		02/27/2026		8,159		(118)			(118)		8,041	6,717		(1,324)	(1,324)
100282206	NEW BRITAIN	CT		02/27/2026		1,977		(44)			(44)		1,933	1,614		(319)	(319)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100282207	PLACITAS	NM		02/27/2026		1,238		(42)			(42)		1,196	1,196			
100282208	LAS VEGAS	NV		02/27/2026		1,778		(39)			(39)		1,739	1,452		(287)	(287)
100282209	PARK CITY	UT		02/27/2026		5,462		(139)			(139)		5,323	5,323			
100282210	YOUNTVILLE	CA		02/27/2026		6,794		(72)			(72)		6,722	5,590		(1,132)	(1,132)
100282211	TAVERNIER	FL		02/27/2026		5,988		(129)			(129)		5,859	5,859			
100282212	SPRINGFIELD	MO		02/27/2026		6,183		(140)			(140)		6,043	5,379		(664)	(664)
100282213	WOODBRIDGE	VA		02/27/2026		1,104		(8)			(8)		1,096	915		(181)	(181)
100282214	OCEAN CITY	MD		02/27/2026		3,141		(127)			(127)		3,014	2,850		(164)	(164)
100282215	WILMINGTON	DE		02/27/2026		981		(42)			(42)		939	939			
100282216	NORFOLK	VA		02/27/2026		1,487		(10)			(10)		1,477	1,233		(244)	(244)
100282217	EUGENE	OR		02/27/2026		2,706		9			9		2,715	2,267		(448)	(448)
100282218	THOUSAND OAKS	CA		02/27/2026		1,731		(43)			(43)		1,688	1,688			
100282219	SAN FRANCISCO	CA		02/27/2026		6,097		(13)			(13)		6,084	5,081		(1,004)	(1,004)
100282220	RIDGEFIELD	WA		02/27/2026		118,419		(3,218)			(3,218)		115,201	104,834		(10,367)	(10,367)
100282221	FAIRHOPE	AL		02/27/2026		4,458		(64)			(64)		4,394	3,671		(724)	(724)
100282222	BOISE	ID		02/27/2026		22,935		(61)			(61)		22,874	16,223		(6,650)	(6,650)
100282223	FORT WORTH	TX		02/27/2026		2,309		(26)			(26)		2,283	1,779		(504)	(504)
100282224	PANAMA CITY BEACH	FL		02/27/2026		2,099		(55)			(55)		2,044	1,755		(289)	(289)
100282225	WASHINGTON	DC		02/27/2026		1,050		(29)			(29)		1,021	1,021			
100282226	SIMSBURY	CT		02/27/2026		1,682		(32)			(32)		1,650	1,378		(272)	(272)
100282227	NOKOMIS	FL		02/27/2026		1,574		(36)			(36)		1,538	1,285		(253)	(253)
100282228	VENICE	FL		02/27/2026		660		(28)			(28)		632	632			
100282229	HOUSTON	TX		02/27/2026		1,290		(24)			(24)		1,266	1,266			
100282230	TAMPA	FL		02/27/2026		11,360		(516)			(516)		10,844	10,844			
100282231	MEQUON	WI		02/27/2026		3,762		(67)			(67)		3,695	3,085		(609)	(609)
100282232	BONITA	CA		02/27/2026		6,173		(64)			(64)		6,109	5,104		(1,006)	(1,006)
100282233	PALM DESERT	CA		02/27/2026		1,218		(42)			(42)		1,176	1,176			
100282234	LOS ANGELES	CA		02/27/2026		3,207		(73)			(73)		3,134	3,134			
100282235	FORT WORTH	TX		02/27/2026		2,538		(21)			(21)		2,517	1,961		(556)	(556)
100282236	WOODSTOCK	GA		02/27/2026		2,356		(28)			(28)		2,328	1,945		(384)	(384)
100282237	MIAMI	FL		02/27/2026		1,025		(35)			(35)		990	990			
100282238	FORT LAUDERDALE	FL		02/27/2026		818		(14)			(14)		804	804			
100282239	WINDERMERE	FL		02/27/2026		6,453		9			9		6,462	5,179		(1,282)	(1,282)
100282240	MANVEL	TX		02/27/2026		1,646		(21)			(21)		1,625	1,357		(268)	(268)
100282241	NORTH PORT	FL		02/27/2026		530		(2)			(2)		528	528			
100282242	SCOTTSDALE	AZ		02/27/2026		6,423		(37)			(37)		6,386	5,119		(1,267)	(1,267)
100282244	ANACORTES	WA		02/27/2026		3,955		(59)			(59)		3,896	3,124		(772)	(772)
100282245	SOUTH RIVER	NJ		02/27/2026		2,133		(53)			(53)		2,080	1,738		(342)	(342)
100282246	BELLEAIR BEACH	FL		02/27/2026		9,222		2			2		9,224	7,703		(1,520)	(1,520)
100282247	LAS VEGAS	NV		02/27/2026		1,232		(22)			(22)		1,210	1,010		(199)	(199)
100282248	LIBERTY HILL	TX		02/27/2026		2,397		(77)			(77)		2,320	2,320			
100282249	CORAL SPRINGS	FL		02/27/2026		2,061		(48)			(48)		2,013	1,681		(332)	(332)
100282250	FRANKLIN	TN		02/27/2026		1,256		(51)			(51)		1,205	1,205			
100282252	CITY OF SUNRISE	FL		02/27/2026		1,798		(36)			(36)		1,762	1,471		(291)	(291)
100282253	TEMPLE	TX		02/27/2026		1,231		(22)			(22)		1,209	1,010		(199)	(199)
100282254	SANTA CRUZ	CA		02/27/2026		5,308		(95)			(95)		5,213	4,354		(859)	(859)
100282255	BAKERSFIELD	CA		02/27/2026		1,782		(37)			(37)		1,745	1,745			
100282256	SAN ANTONIO	TX		02/27/2026		947		(7)			(7)		940	940			
100282257	HUNTERSVILLE	NC		02/27/2026		1,979		(31)			(31)		1,948	1,627		(320)	(320)
100282258	MINNEAPOLIS	MN		02/27/2026		5,889		(136)			(136)		5,753	4,806		(947)	(947)
100282259	TAMPA	FL		02/27/2026		1,937		(14)			(14)		1,923	1,606		(317)	(317)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100282260	HEATH	TX		02/27/2026		5,618		(80)			(80)		5,538	4,627		(911)	(911)
100282261	MCKINNEY	TX		02/27/2026		4,064		21			21		4,085	3,411		(674)	(674)
100282262	LINCOLN	DE		02/27/2026		1,948		(50)			(50)		1,898	1,898			
100282263	NAPA	CA		02/27/2026		2,677		(58)			(58)		2,619	2,619			
100282264	LONGS	SC		02/27/2026		13,504		(201)			(201)		13,303	13,303			
100282265	TROUTMAN	NC		02/27/2026		461		(16)			(16)		445	445			
100282266	SOUTHLAKE	TX		02/27/2026		1,913		(60)			(60)		1,853	1,853			
100282267	RALEIGH	NC		02/27/2026		619		(24)			(24)		595	595			
100282268	LEWES	DE		02/27/2026		1,944		(49)			(49)		1,895	1,895			
100282269	FALLING WATERS	WV		02/27/2026		544		(14)			(14)		530	530			
100282270	MCKINNEY	TX		02/27/2026		554		(22)			(22)		532	532			
100282271	MYRTLE BEACH	SC		02/27/2026		537		(12)			(12)		525	525			
100282272	GLEN ALLEN	VA		02/27/2026		942		(22)			(22)		920	920			
100282273	NAPLES	FL		02/27/2026		980		(19)			(19)		961	961			
100282274	CRAWFORDVILLE	FL		02/27/2026		633		(19)			(19)		614	614			
100282275	SEA BRIGHT	NJ		02/27/2026		1,241		(28)			(28)		1,213	1,213			
100282276	SACRAMENTO	CA		02/27/2026		3,265		125			125		3,390	3,390			
100282277	HUNTINGDON VALLEY	PA		02/27/2026		1,323		(17)			(17)		1,306	1,306			
100282278	CHICAGO	IL		02/27/2026		500		(16)			(16)		484	484			
100282279	CLYDE	NC		02/27/2026		997		(20)			(20)		977	977			
100282280	PALM SPRINGS	CA		02/27/2026		2,449		(86)			(86)		2,363	2,363			
100282281	EASLEY	SC		02/27/2026		1,213		67			67		1,280	1,280			
100282282	SAN LUIS OBISPO	CA		02/27/2026		2,651		(33)			(33)		2,618	2,618			
100282283	ORLANDO	FL		02/27/2026		468		(19)			(19)		449	449			
100282284	FREDERICK	MD		02/27/2026		1,300		(16)			(16)		1,284	1,284			
100282285	HOUSTON	TX		02/27/2026		2,450		(79)			(79)		2,371	2,371			
100282286	MARANA	AZ		02/27/2026		1,108		223			223		1,331	1,331			
100282287	TOMS RIVER	NJ		02/27/2026		864		(22)			(22)		842	842			
100282288	CAPE CORAL	FL		02/27/2026		625		(15)			(15)		610	610			
100282289	MERIDIAN	ID		02/27/2026		697		(5)			(5)		692	692			
100282290	WASHINGTON	DC		02/27/2026		2,409		(46)			(46)		2,363	2,363			
100282291	MANSON	WA		02/27/2026		613		(7)			(7)		606	606			
100282292	GARDEN CITY	UT		02/27/2026		721		(14)			(14)		707	707			
100282293	SARASOTA	FL		02/27/2026		446		(17)			(17)		429	429			
100282294	LAVON	TX		02/27/2026		1,699		24			24		1,723	1,723			
100282295	ALBRIGHTSVILLE	PA		02/27/2026		441		(15)			(15)		426	426			
100282296	CLAY	MI		02/27/2026		1,267		(30)			(30)		1,237	1,237			
100282297	PITTSBURGH	PA		02/27/2026		467		(19)			(19)		448	448			
100282299	EAST FALMOUTH	MA		02/27/2026		1,682		(7)			(7)		1,675	1,675			
100282300	TEXAS CITY	TX		02/27/2026		727		(17)			(17)		710	710			
100282301	DEMING	WA		02/27/2026		1,567		(33)			(33)		1,534	1,534			
100282303	GREER	SC		02/27/2026		287		(12)			(12)		275	275			
100282304	LAVON	TX		02/27/2026		7,372		(290)			(290)		7,082	7,082			
100282305	SAN TAN VALLEY	AZ		02/27/2026		7,334		(178)			(178)		7,156	7,156			
100282306	OWENTON	KY		02/27/2026		489		(20)			(20)		469	469			
100282307	LONGS	SC		02/27/2026		463		(15)			(15)		448	448			
100282308	SPARTANBURG	SC		02/27/2026		807		54			54		861	861			
100282310	AURORA	CO		02/27/2026		678		(18)			(18)		660	660			
100282311	FRESNO	CA		02/27/2026		1,028		(27)			(27)		1,001	1,001			
100282312	SCHENECTADY	NY		02/27/2026		407		(19)			(19)		388	388			
100282313	MCKINNEY	TX		02/27/2026		547		(22)			(22)		525	525			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100282314	E STROUDSBURG	PA		02/27/2026		1,127		9			9		1,136	1,136			
100282315	SMYRNA	TN		02/27/2026		560		(18)			(18)		542	542			
100282316	VIRGINIA BEACH	VA		02/27/2026		642		(11)			(11)		631	631			
100282317	MCKINNEY	TX		02/27/2026		708		37			37		745	745			
100282318	AIEA	HI		02/27/2026		376		(1)			(1)		375	375			
100282319	MARICOPA	AZ		02/27/2026		1,458		192			192		1,650	1,650			
100282320	MELROSE PARK	IL		02/27/2026		1,085		(6)			(6)		1,079	1,079			
100282321	MANASSAS	VA		02/27/2026		1,434		(16)			(16)		1,418	1,418			
100282322	SPARTANBURG	SC		02/27/2026		347		(12)			(12)		335	335			
100282323	ASHEVILLE	NC		02/27/2026		711		(23)			(23)		688	688			
100282324	MELBOURNE	FL		02/27/2026		563		(22)			(22)		541	541			
100282325	FALLING WATERS	WV		02/27/2026		1,669		(52)			(52)		1,617	1,617			
100282326	PEORIA	AZ		02/27/2026		579		(12)			(12)		567	567			
100282327	CHARLOTTE	NC		02/27/2026		739		(5)			(5)		734	734			
100282328	YACHATS	OR		02/27/2026		456,944		(11,767)			(11,767)		445,177	445,177			
100282329	SANTA ROSA BEACH	FL		02/27/2026		1,205		(32)			(32)		1,173	1,173			
100282331	FALLING WATERS	WV		02/27/2026		1,666		(52)			(52)		1,614	1,614			
100282332	PLYMOUTH	MA		02/27/2026		1,355		(32)			(32)		1,323	1,323			
100282333	NORTH BEACH	MD		02/27/2026		974		(18)			(18)		956	956			
100282334	PUEBLO	CO		02/27/2026		560		(10)			(10)		550	550			
100282335	WEST HEMPSTEAD	NY		02/27/2026		1,356		(53)			(53)		1,303	1,303			
100282336	BELMAR	NJ		02/27/2026		4,402		(68)			(68)		4,334	4,334			
100282337	SUNBURY	OH		02/27/2026		999		(24)			(24)		975	975			
100282338	FRESNO	CA		02/27/2026		626		(13)			(13)		613	613			
100282339	ARDEN	NC		02/27/2026		571		(20)			(20)		551	551			
100282340	GLENSIDE	PA		02/27/2026		1,345		(17)			(17)		1,328	1,328			
100282341	MEDFORD	MA		02/27/2026		2,767		(48)			(48)		2,719	2,719			
100282342	MANTECA	CA		02/27/2026		1,403		(23)			(23)		1,380	1,380			
100282343	RIVERSIDE	RI		02/27/2026		915		(20)			(20)		895	895			
100282344	PHILADELPHIA	PA		02/27/2026		652		(6)			(6)		646	646			
100282345	MCKINNEY	TX		02/27/2026		554		(22)			(22)		532	532			
100282346	TWAIN HARTE	CA		02/27/2026		524		(11)			(11)		513	513			
100282347	UPPER SADDLE RIVER	NJ		02/27/2026		3,174		(76)			(76)		3,098	3,098			
100282348	BREMERTON	WA		02/27/2026		2,089		(58)			(58)		2,031	2,031			
100282349	JERSEY CITY	NJ		02/27/2026		2,916		(65)			(65)		2,851	2,851			
100282350	MINOT	ND		02/27/2026		435		(16)			(16)		419	419			
100282351	NEW HAMPTON	NY		02/27/2026		878		(22)			(22)		856	856			
100282352	GREEN COVE SPRINGS	FL		02/27/2026		1,195		8			8		1,203	1,203			
100282353	LIDO BEACH	NY		02/27/2026		2,079		(93)			(93)		1,986	1,986			
100282354	CLEBURNE	TX		02/27/2026		489		(19)			(19)		470	470			
100282355	BETHEL ISLAND	CA		02/27/2026		1,152		(28)			(28)		1,124	1,124			
100282356	COACHELLA	CA		02/27/2026		561		(23)			(23)		538	538			
100282357	BAYFIELD	WI		02/27/2026		834		(9)			(9)		825	825			
100282358	SAN LUIS OBISPO	CA		02/27/2026		998		(19)			(19)		979	979			
100282359	PRINCETON	TX		02/27/2026		2,352		117			117		2,469	2,469			
100282360	DURHAM	NC		02/27/2026		1,217		(15)			(15)		1,202	1,202			
100282361	SALEM	MA		02/27/2026		608		(22)			(22)		586	586			
100282362	WEBSTER	NY		02/27/2026		1,297		(52)			(52)		1,245	1,245			
100282363	REDLANDS	CA		02/27/2026		1,272		(16)			(16)		1,256	1,256			
100282364	LAKE HAVASU CITY	AZ		02/27/2026		771		(13)			(13)		758	758			
100282365	GRAY COURT	SC		02/27/2026		804		58			58		862	862			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100282366	RENO	NV		02/27/2026		1,092		(21)			(21)		1,071	1,071			
100282367	WOODBURY	MN		02/27/2026		729		(18)			(18)		711	711			
100282368	COSTA MESA	CA		02/27/2026		2,783		(45)			(45)		2,738	2,738			
100282369	HILLSBOROUGH	NC		02/27/2026		604		(20)			(20)		584	584			
100282370	JERSEY CITY	NJ		02/27/2026		2,500		(62)			(62)		2,438	2,438			
100282371	MC KINNEY	TX		02/27/2026		1,483		74			74		1,557	1,557			
100282372	SELLERSVILLE	PA		02/27/2026		770		(19)			(19)		751	751			
100282373	SAN ANTONIO	TX		02/27/2026		679		(16)			(16)		663	663			
100282374	CUMMING	GA		02/27/2026		7,242		331			331		7,573	7,573			
100282375	WILDWOOD	NJ		02/27/2026		1,354		45			45		1,399	1,399			
100282382	RIO RANCHO	NM		03/02/2026		380		(28)			(28)		352	352			
100282383	NEWPORT	MN		03/02/2026		594		(36)			(36)		558	558			
100282384	INDIANAPOLIS	IN		03/02/2026		542		(23)			(23)		519	519			
100282388	OAKLAND	CA		03/02/2026		461		(23)			(23)		438	438			
100282390	CARSON	CA		03/02/2026		307		(23)			(23)		284	284			
100282402	MCALESTER	OK		03/02/2026		242		(18)			(18)		224	224			
100282411	BROKEN ARROW	OK		03/02/2026		318		(23)			(23)		295	295			
100282421	DALLAS	GA		03/02/2026		550		(37)			(37)		513	513			
100282423	MONTGOMERY	AL		03/02/2026		219		(16)			(16)		203	203			
100282424	PERTH AMBOY	NJ		03/02/2026		427		(30)			(30)		397	397			
100282425	BONNEY LAKE	WA		03/02/2026		658		(42)			(42)		616	616			
100282429	SUWANEE	GA		03/02/2026		533		(39)			(39)		494	494			
100282439	STONINGTON	CT		03/02/2026		1,846		(51)			(51)		1,795	1,795			
100282446	WARWICK	RI		03/02/2026		454		(26)			(26)		428	428			
100282447	OLD GREENWICH	CT		03/02/2026		2,482		(121)			(121)		2,361	2,361			
100282448	ALPHARETTA	GA		03/02/2026		2,183		(60)			(60)		2,123	2,123			
100282452	BARABOO	WI		03/02/2026		211		(15)			(15)		196	196			
100282463	UNIONTOWN	OH		03/02/2026		449		(26)			(26)		423	423			
100282467	DENAIR	CA		03/02/2026		242		(18)			(18)		224	224			
100282468	TOMS RIVER	NJ		03/02/2026		725		(13)			(13)		712	712			
100282485	APPLETON	WI		03/02/2026		189		(14)			(14)		175	175			
100282499	OTTAWA	KS		03/02/2026		77		(6)			(6)		71	71			
100282501	BROOKLYN	NY		03/02/2026		960		(4)			(4)		956	956			
100282514	CALERA	AL		03/02/2026		311		(18)			(18)		293	293			
100282518	KANSAS CITY	MO		03/02/2026		257		(19)			(19)		238	238			
100282521	WILMINGTON	DE		03/02/2026		511		(37)			(37)		474	474			
100282536	NEWPORT	MN		03/02/2026		830		(50)			(50)		780	780			
100282548	SKANEATELES FALLS	NY		03/02/2026		301		(22)			(22)		279	279			
100282551	HENDERSON	NV		03/02/2026		625		(41)			(41)		584	584			
100282557	BERLIN	NJ		03/02/2026		476		(35)			(35)		441	441			
100282570	BATON ROUGE	LA		03/02/2026		315		(23)			(23)		292	292			
100282581	BAY CITY	MI		03/02/2026		279		(20)			(20)		259	259			
100282586	BRONX	NY		03/02/2026		1,098		(81)			(81)		1,017	1,017			
100282595	NEWPORT	MN		03/02/2026		595		(37)			(37)		558	558			
100282601	SIDNEY	MT		03/02/2026		400		(29)			(29)		371	371			
100282606	KISSIMMEE	FL		03/02/2026		113		(8)			(8)		105	105			
100282607	PEORIA	AZ		03/02/2026		1,215		(63)			(63)		1,152	1,152			
100282612	HANNIBAL	MO		03/02/2026		510		(32)			(32)		478	478			
100282613	NASHVILLE	MI		03/02/2026		617		(41)			(41)		576	576			
100282621	JERSEY CITY	NJ		03/02/2026		10,331		(755)			(755)		9,576	9,576			
100282625	HOMOSASSA	FL		03/02/2026		308		(11)			(11)		297	297			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100282633	STATEN ISLAND	NY		03/02/2026		8,218		(504)			(504)		7,714	7,714			
100282634	VIRGINIA BEACH	VA		03/02/2026		860		(51)			(51)		809	809			
100282637	SAINT PAUL	MN		03/02/2026		420		(28)			(28)		392	392			
100282639	THE VILLAGES	FL		03/02/2026		418		(31)			(31)		387	387			
100282645	CHAMPAIGN	IL		03/02/2026		118		(9)			(9)		109	109			
100282646	ROCK HILL	SC		03/02/2026		265		(19)			(19)		246	246			
100282648	FREDERICKSBRG	VA		03/02/2026		1,146		(59)			(59)		1,087	1,087			
100282650	SOUTH JORDAN	UT		03/02/2026		200		(10)			(10)		190	190			
100282659	LAS VEGAS	NV		03/02/2026		292		(20)			(20)		272	272			
100282661	ASHLAND	VA		03/02/2026		503		(35)			(35)		468	468			
100282663	GUNTERSVILLE	AL		03/02/2026		288		(21)			(21)		267	267			
100282667	COLVILLE	WA		03/02/2026		343		(24)			(24)		319	319			
100282677	MCDONOUGH	GA		03/02/2026		1,545		(92)			(92)		1,453	1,453			
100282705	LAGRANGE	GA		03/02/2026		195		(14)			(14)		181	181			
100282731	OCOEE	FL		03/02/2026		270		(16)			(16)		254	254			
100282737	BOUNTIFUL	UT		03/02/2026		636		(47)			(47)		589	589			
100282740	MELVIN	KY		03/02/2026		135		(10)			(10)		125	125			
100282742	MCMINNVILLE	OR		03/02/2026		166		(12)			(12)		154	154			
100282744	FAYETTEVILLE	GA		03/02/2026		237		(17)			(17)		220	220			
100282748	MAGNOLIA	NJ		03/02/2026		166		(12)			(12)		154	154			
100282754	SILVERDALE	WA		03/02/2026		959		(27)			(27)		932	932			
100282755	FOREST	VA		03/02/2026		681		(44)			(44)		637	637			
100282756	AUBURNDALE	FL		03/02/2026		274		(20)			(20)		254	254			
100282764	MIDWAY	UT		03/02/2026		3,102		(91)			(91)		3,011	3,011			
100282766	TULSA	OK		03/02/2026		2,076		(152)			(152)		1,924	1,924			
100282778	MINNEAPOLIS	MN		03/02/2026		250		(18)			(18)		232	232			
100282781	GRAND RAPIDS	MN		03/02/2026		326		(24)			(24)		302	302			
100282786	LUTZ	FL		03/02/2026		2,916		13			13		2,929	2,929			
100282788	SMITHS STATION	AL		03/02/2026		393		(22)			(22)		371	371			
100282790	PIERSON	MI		03/02/2026		345		(25)			(25)		320	320			
100282793	STOVER	MO		03/02/2026		85		(6)			(6)		79	79			
100282795	CLIMAX	MI		03/02/2026		213		(16)			(16)		197	197			
100282803	GLADSTONE	MO		03/02/2026		591		(40)			(40)		551	551			
100282812	BLOOMFIELD	IN		03/02/2026		463		(34)			(34)		429	429			
100282815	LITTLE EGG HARBOR TWP	NJ		03/02/2026		1,324		(42)			(42)		1,282	1,282			
100282821	FIELDING	UT		03/02/2026		464		(9)			(9)		455	455			
100282825	MILFORD	MI		03/02/2026		2,376		(144)			(144)		2,232	2,232			
100282834	MARANA	AZ		03/02/2026		405		(29)			(29)		376	376			
100282848	NEWARK	NJ		03/02/2026		1,446		(94)			(94)		1,352	1,352			
100282854	LAVONIA	GA		03/02/2026		736		(48)			(48)		688	688			
100282857	LOWELL	IN		03/02/2026		372		(27)			(27)		345	345			
100282858	OCEAN SHORES	WA		03/02/2026		284		(21)			(21)		263	263			
100282859	LAS CRUCES	NM		03/02/2026		278		(20)			(20)		258	258			
100282866	PENN YAN	NY		03/02/2026		235		(17)			(17)		218	218			
100282872	BRAMBLETON	VA		03/02/2026		2,396		(49)			(49)		2,347	2,347			
100282873	AUBURN HILLS	MI		03/02/2026		565		(37)			(37)		528	528			
100282882	SOUTH JORDAN	UT		03/02/2026		1,495		(69)			(69)		1,426	1,426			
100282894	HAYWARD	CA		03/02/2026		409		(28)			(28)		381	381			
100282895	SALINAS	CA		03/02/2026		582		(38)			(38)		544	544			
100282901	NEWPORT	MN		03/02/2026		598		(31)			(31)		567	567			
100282902	SCANDIA	MN		03/02/2026		708		(38)			(38)		670	670			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100282903	SPRING HILL	FL		03/02/2026		852		(58)			(58)		794	794			
100282907	TORRANCE	CA		03/02/2026		1,310		(58)			(58)		1,252	1,252			
100282908	CANTON	OH		03/02/2026		288		(21)			(21)		267	267			
100282911	LAKE SAINT LOUIS	MO		03/02/2026		992		(73)			(73)		919	919			
100282916	CINCINNATI	OH		03/02/2026		2,319		(71)			(71)		2,248	2,248			
100282918	NATIONAL CITY	CA		03/02/2026		827		(44)			(44)		783	783			
100282919	MANCHESTER	NH		03/02/2026		416		(30)			(30)		386	386			
100282920	ROSEDALE	NY		03/02/2026		909		(24)			(24)		885	885			
100282922	PEORIA	AZ		03/02/2026		529		(29)			(29)		500	500			
100282924	SAINT CHARLES	MO		03/02/2026		914		(21)			(21)		893	893			
100282926	EL DORADO	AR		03/02/2026		413		(30)			(30)		383	383			
100282927	NORTH BRUNSWICK	NJ		03/02/2026		626		(39)			(39)		587	587			
100282932	BRAWLEY	CA		03/02/2026		761		(23)			(23)		738	738			
100282938	THOUSAND OAKS	CA		03/02/2026		8,353		(419)			(419)		7,934	7,934			
100282940	ROCKLIN	CA		03/02/2026		1,333		6			6		1,339	1,339			
100282948	GRANITE CITY	IL		03/02/2026		214		(16)			(16)		198	198			
100282950	HOBOKEN	NJ		03/02/2026		1,558		(36)			(36)		1,522	1,522			
100282959	GADSDEN	AL		03/02/2026		522		(31)			(31)		491	491			
100282960	VANCOUVER	WA		03/02/2026		1,234		(67)			(67)		1,167	1,167			
100282961	NAVARRE	FL		03/02/2026		664		(41)			(41)		623	623			
100282966	MOUNDS	OK		03/02/2026		607		(44)			(44)		563	563			
100282973	OAKLAND	OR		03/02/2026		2,453		(109)			(109)		2,344	2,344			
100282974	SALEM	NH		03/02/2026		580		(42)			(42)		538	538			
100282994	CAPE CORAL	FL		03/05/2026		4,647		(134)			(134)		4,513	4,513			
100282995	PARK CITY	UT		03/05/2026		7,470		(198)			(198)		7,272	7,272			
100282996	BIRMINGHAM	AL		03/05/2026		1,123		(43)			(43)		1,080	1,080			
100282997	NORTH MYRTLE BEACH	SC		03/05/2026		1,932		(45)			(45)		1,887	1,887			
100282998	MIAMI	FL		03/05/2026		3,013		(77)			(77)		2,936	2,936			
100282999	KITTY HAWK	NC		03/05/2026		2,702		(62)			(62)		2,640	2,640			
100283000	REHOBOTH BEACH	DE		03/05/2026		2,979		(104)			(104)		2,875	2,875			
100283001	TRAVERSE CITY	MI		03/05/2026		2,926		(74)			(74)		2,852	2,852			
100283002	GARDEN VALLEY	ID		03/05/2026		2,378		(89)			(89)		2,289	2,289			
100283003	MADEIRA BEACH	FL		03/05/2026		3,393		(96)			(96)		3,297	3,297			
100283004	SANTA ROSA BEACH	FL		03/05/2026		3,075		(101)			(101)		2,974	2,974			
100283005	FORT MYERS	FL		03/05/2026		4,006		(126)			(126)		3,880	3,880			
100283006	DULUTH	GA		03/05/2026		1,646		(49)			(49)		1,597	1,597			
100283007	CONROE	TX		03/05/2026		1,877		(51)			(51)		1,826	1,826			
100283008	MORGANTON	GA		03/05/2026		2,412		(52)			(52)		2,360	2,360			
100283009	SAN ANTONIO	TX		03/05/2026		1,845		(33)			(33)		1,812	1,812			
100283010	DAVENPORT	FL		03/05/2026		2,587		(61)			(61)		2,526	2,526			
100283011	HOUSTON	TX		03/05/2026		2,819		(108)			(108)		2,711	2,711			
100283012	BASS HARBOR	ME		03/05/2026		2,343		(59)			(59)		2,284	2,284			
100283013	REDLANDS	CA		03/05/2026		1,525		(52)			(52)		1,473	1,473			
100283014	BAYSIDE	CA		03/05/2026		1,811		(42)			(42)		1,769	1,769			
100283015	VENTURA	CA		03/05/2026		4,257		(128)			(128)		4,129	4,129			
100283016	EDGEFIELD	SC		03/05/2026		1,817		(2)			(2)		1,815	1,815			
100283017	SAINT JOHNS	FL		03/05/2026		2,802		(107)			(107)		2,695	2,695			
100283018	FAIRFIELD GLADE	TN		03/05/2026		2,268		(58)			(58)		2,210	2,210			
100283019	LOS ANGELES	CA		03/05/2026		4,001		(108)			(108)		3,893	3,893			
100283020	EAST RIDGE	TN		03/05/2026		1,585		(48)			(48)		1,537	1,537			
100283021	CHULA VISTA	CA		03/05/2026		2,751		(87)			(87)		2,664	2,664			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283022	SURFSIDE BEACH	SC		03/05/2026		3,622		(122)			(122)		3,500	3,500			
100283023	SALT LAKE CITY	UT		03/05/2026		2,604		(75)			(75)		2,529	2,529			
100283024	WASHINGTON	CT		03/05/2026		2,052		(78)			(78)		1,974	1,974			
100283025	SALEM	OR		03/05/2026		2,299							2,299	2,299			
100283026	DENVER	CO		03/05/2026		1,803		(60)			(60)		1,743	1,743			
100283027	MCCORMICK	SC		03/05/2026		1,311		(46)			(46)		1,265	1,265			
100283028	MODESTO	CA		03/05/2026		1,695		(65)			(65)		1,630	1,630			
100283029	APACHE JUNCTION	AZ		03/05/2026		1,602		(48)			(48)		1,554	1,554			
100283030	NAVARRE	FL		03/05/2026		3,003		(101)			(101)		2,902	2,902			
100283031	INDIALANTIC	FL		03/05/2026		4,019		(154)			(154)		3,865	3,865			
100283032	SACRAMENTO	CA		03/05/2026		2,329		(76)			(76)		2,253	2,253			
100283034	SANTA ROSA BEACH	FL		03/05/2026		3,597		(98)			(98)		3,499	3,499			
100283035	PORT ISABEL	TX		03/05/2026		1,853		(46)			(46)		1,807	1,807			
100283036	BAKERSFIELD	CA		03/05/2026		2,151		(82)			(82)		2,069	2,069			
100283037	HOUSTON	TX		03/05/2026		1,721		11			11		1,732	1,732			
100283038	MONTCLAIR	NJ		03/05/2026		3,825		(110)			(110)		3,715	3,715			
100283039	BRANDON	FL		03/05/2026		1,822		(70)			(70)		1,752	1,752			
100283040	CHAMPIONS GATE	FL		03/05/2026		3,080		(32)			(32)		3,048	3,048			
100283041	HENDERSON	NV		03/05/2026		2,298		(63)			(63)		2,235	2,235			
100283042	JACKSONVILLE	AL		03/05/2026		1,454		(56)			(56)		1,398	1,398			
100283043	HOLLISTER	CA		03/05/2026		2,119		(59)			(59)		2,060	2,060			
100283044	DALLAS	TX		03/05/2026		2,255		(83)			(83)		2,172	2,172			
100283045	SEQUIM	WA		03/05/2026		2,395		(67)			(67)		2,328	2,328			
100283046	PINE	AZ		03/05/2026		3,520		(55)			(55)		3,465	3,465			
100283047	MCLEAN	VA		03/05/2026		8,014		(306)			(306)		7,708	7,708			
100283048	DACULA	GA		03/05/2026		2,002		(77)			(77)		1,925	1,925			
100283049	GOLDEN	MO		03/06/2026		2,308		(46)			(46)		2,262	2,262			
100283050	VERO BEACH	FL		03/06/2026		1,012		(24)			(24)		988	988			
100283051	BURBANK	CA		03/09/2026		2,518		(33)			(33)		2,485	2,485			
100283053	NEWPORT BEACH	CA		03/09/2026		14,298		(406)			(406)		13,892	13,892			
100283054	CATHEDRAL CITY	CA		03/09/2026		823		(32)			(32)		791	791			
100283055	REDONDO BEACH	CA		03/09/2026		2,625		(51)			(51)		2,574	2,574			
100283056	PORT CHARLOTTE	FL		03/09/2026		1,770		(2)			(2)		1,768	1,768			
100283057	SCOTTSDALE	AZ		03/09/2026		8,965		(40)			(40)		8,925	8,925			
100283058	OAKLAND PARK	FL		03/09/2026		1,004		(22)			(22)		982	982			
100283061	MISSION HILLS	CA		03/09/2026		2,509		(77)			(77)		2,432	2,432			
100283062	HIALEAH	FL		03/09/2026		854		(27)			(27)		827	827			
100283064	HENDERSON	NV		03/09/2026		2,470		(117)			(117)		2,353	2,353			
100283065	SOUTH OZONE PARK	NY		03/09/2026		1,282		49			49		1,331	1,331			
100283066	ENCINO	CA		03/09/2026		4,429		(49)			(49)		4,380	4,380			
100283067	COACHELLA	CA		03/09/2026		1,628		(64)			(64)		1,564	1,564			
100283068	LAS VEGAS	NV		03/09/2026		645		(7)			(7)		638	638			
100283069	LOS ANGELES	CA		03/09/2026		3,652		(28)			(28)		3,624	3,624			
100283071	GLENDALE	CA		03/09/2026		716		(9)			(9)		707	707			
100283072	SUNLAND	CA		03/09/2026		2,373		(52)			(52)		2,321	2,321			
100283073	WINTER PARK	CO		03/09/2026		1,079		(38)			(38)		1,041	1,041			
100283074	BURBANK	CA		03/09/2026		4,161		(76)			(76)		4,085	4,085			
100283075	SOLEDAD	CA		03/09/2026		1,221		(33)			(33)		1,188	1,188			
100283076	CARBONDALE	PA		03/09/2026		710		(10)			(10)		700	700			
100283077	CALIMESA	CA		03/09/2026		1,044		(49)			(49)		995	995			
100283078	HOUSTON	TX		03/09/2026		709		7			7		716	716			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283079	GRANADA HILLS	CA		03/09/2026		3,391		(72)			(72)		3,319	3,319			
100283080	KINGSTON	NY		03/09/2026		649		(16)			(16)		633	633			
100283081	MIAMI	FL		03/09/2026		1,164		(35)			(35)		1,129	1,129			
100283082	BURBANK	CA		03/09/2026		1,685		(58)			(58)		1,627	1,627			
100283083	NASHVILLE	TN		03/09/2026		882		(4)			(4)		878	878			
100283084	STAPLETON	AL		03/09/2026		1,307		(54)			(54)		1,253	1,253			
100283085	MUNCIE	IN		03/09/2026		187		(6)			(6)		181	181			
100283086	SYLMAR	CA		03/09/2026		1,257		(22)			(22)		1,235	1,235			
100283087	MUNCIE	IN		03/09/2026		241		(9)			(9)		232	232			
100283089	DALLAS	TX		03/09/2026		428		(9)			(9)		419	419			
100283090	CORONA	CA		03/09/2026		7,823		(54)			(54)		7,769	7,769			
100283091	NATIONAL CITY	CA		03/09/2026		1,177		(56)			(56)		1,121	1,121			
100283092	BURBANK	CA		03/09/2026		3,066		(110)			(110)		2,956	2,956			
100283093	WOODLAND HILLS	CA		03/09/2026		4,367		99			99		4,466	4,466			
100283094	CAPE CORAL	FL		03/09/2026		381		(18)			(18)		363	363			
100283095	LAFAYETTE	CA		03/09/2026		7,676		(72)			(72)		7,604	7,604			
100283096	FONTANA	CA		03/09/2026		1,639		(13)			(13)		1,626	1,626			
100283097	SAINT CLOUD	FL		03/09/2026		1,007		(41)			(41)		966	966			
100283098	MORENO VALLEY	CA		03/09/2026		989		(22)			(22)		967	967			
100283099	RICHMOND HILL	NY		03/09/2026		2,136		76			76		2,212	2,212			
100283100	TRENTON	NJ		03/09/2026		426		(8)			(8)		418	418			
100283101	PORTER	TX		03/09/2026		502		(24)			(24)		478	478			
100283102	NORTH HILLS	CA		03/09/2026		1,650		(71)			(71)		1,579	1,579			
100283103	MURPHY	TX		03/09/2026		3,014		(119)			(119)		2,895	2,895			
100283104	ALBERTVILLE	AL		03/09/2026		450		(9)			(9)		441	441			
100283105	BOSTON	MA		03/09/2026		2,847		(60)			(60)		2,787	2,787			
100283106	PASADENA	CA		03/09/2026		8,266		(112)			(112)		8,154	8,154			
100283107	CERRITOS	CA		03/09/2026		2,345		39			39		2,384	2,384			
100283108	LAS VEGAS	NV		03/09/2026		825							825	825			
100283109	BAKERSFIELD	CA		03/09/2026		909		(39)			(39)		870	870			
100283110	GLENDALE	CA		03/09/2026		3,631		(86)			(86)		3,545	3,545			
100283111	LAS VEGAS	NV		03/09/2026		727							727	727			
100283112	LAS VEGAS	NV		03/09/2026		799		1			1		800	800			
100283113	STEVENSON RANCH	CA		03/09/2026		1,794		(62)			(62)		1,732	1,732			
100283114	LAS VEGAS	NV		03/09/2026		814							814	814			
100283115	LOS ANGELES	CA		03/09/2026		3,636		(169)			(169)		3,467	3,467			
100283116	AGOURA HILLS	CA		03/09/2026		6,007		(69)			(69)		5,938	5,938			
100283117	UPLAND	CA		03/09/2026		2,057		(74)			(74)		1,983	1,983			
100283118	VAN NUYS	CA		03/09/2026		2,553		(104)			(104)		2,449	2,449			
100283119	ANAHEIM	CA		03/09/2026		888		(28)			(28)		860	860			
100283120	NORTH HOLLYWOOD	CA		03/09/2026		1,833		(62)			(62)		1,771	1,771			
100283123	ROUND ROCK	TX		03/09/2026		529		15			15		544	544			
100283124	FERNANDINA BEACH	FL		03/09/2026		1,151		(9)			(9)		1,142	1,142			
100283125	PLAYA DEL REY	CA		03/09/2026		1,321		(11)			(11)		1,310	1,310			
100283126	AVENTURA	FL		03/09/2026		1,280		21			21		1,301	1,301			
100283127	BURBANK	CA		03/09/2026		3,735		(177)			(177)		3,558	3,558			
100283128	RANCHO CORDOVA	CA		03/09/2026		1,089		(37)			(37)		1,052	1,052			
100283129	IMPERIAL BEACH	CA		03/09/2026		11,795		18			18		11,813	11,813			
100283130	NORTHRIDGE	CA		03/09/2026		2,085		(96)			(96)		1,989	1,989			
100283131	PASADENA	CA		03/09/2026		3,085		(75)			(75)		3,010	3,010			
100283132	SUNLAND	CA		03/09/2026		1,916		(80)			(80)		1,836	1,836			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283133	BURBANK	CA		03/09/2026		2,536		(114)			(114)		2,422	2,422			
100283134	AUSTIN	TX		03/09/2026		485		(20)			(20)		465	465			
100283136	VAN NUYS	CA		03/09/2026		524		(15)			(15)		509	509			
100283137	THOUSAND OAKS	CA		03/09/2026		2,149		(78)			(78)		2,071	2,071			
100283138	HICKORY	NC		03/09/2026		524							524	524			
100283139	NORTH MIAMI BEACH	FL		03/09/2026		411		(19)			(19)		392	392			
100283140	STRATFORD	CT		03/09/2026		2,653		(23)			(23)		2,630	2,630			
100283141	MIAMI	FL		03/09/2026		1,253		(15)			(15)		1,238	1,238			
100283142	HICKORY	NC		03/09/2026		524							524	524			
100283143	NORTH HILLS	CA		03/09/2026		3,544		(104)			(104)		3,440	3,440			
100283144	QUINCY	MA		03/09/2026		3,239		49			49		3,288	3,288			
100283145	BOSTON	MA		03/09/2026		778		(6)			(6)		772	772			
100283147	WOODLAND HILLS	CA		03/09/2026		1,638		(60)			(60)		1,578	1,578			
100283148	HIALEAH	FL		03/09/2026		2,514		(49)			(49)		2,465	2,465			
100283149	DOVER	PA		03/09/2026		428		(2)			(2)		426	426			
100283150	LAKESIDE	MT		03/09/2026		4,667		(101)			(101)		4,566	4,566			
100283151	WILTON MANORS	FL		03/09/2026		1,215		19			19		1,234	1,234			
100283153	STUDIO CITY	CA		03/09/2026		1,400		(7)			(7)		1,393	1,393			
100283154	GRANADA HILLS	CA		03/09/2026		3,876		(141)			(141)		3,735	3,735			
100283155	RANGELEY	ME		03/09/2026		2,145		(53)			(53)		2,092	2,092			
100283156	WHITE BEAR LAKE	MN		03/09/2026		553		(2)			(2)		551	551			
100283157	LOS ANGELES	CA		03/09/2026		6,377		(295)			(295)		6,082	6,082			
100283158	WEST HILLS	CA		03/09/2026		2,966		(84)			(84)		2,882	2,882			
100283159	TAMPA	FL		03/09/2026		710		(23)			(23)		687	687			
100283160	CANYON COUNTRY	CA		03/09/2026		735		(35)			(35)		700	700			
100283161	MIAMI	FL		03/09/2026		967		(34)			(34)		933	933			
100283162	LOS ANGELES	CA		03/09/2026		1,306		(45)			(45)		1,261	1,261			
100283163	LEMON GROVE	CA		03/09/2026		1,100		(12)			(12)		1,088	1,088			
100283164	JARRELL	TX		03/09/2026		536		(11)			(11)		525	525			
100283165	SAN MARCOS	TX		03/09/2026		583		(27)			(27)		556	556			
100283166	HENDERSON	NV		03/09/2026		965		(29)			(29)		936	936			
100283167	PENDERGRASS	GA		03/09/2026		1,526		(26)			(26)		1,500	1,500			
100283168	KATY	TX		03/09/2026		3,909		(62)			(62)		3,847	3,847			
100283169	PENSACOLA	FL		03/09/2026		493		(17)			(17)		476	476			
100283170	AUSTIN	TX		03/09/2026		1,574		(54)			(54)		1,520	1,520			
100283171	SAN ANTONIO	TX		03/09/2026		668		(11)			(11)		657	657			
100283173	TAOS	NM		03/09/2026		1,248		(6)			(6)		1,242	1,242			
100283174	GLENDALE	CA		03/09/2026		9,670		(93)			(93)		9,577	9,577			
100283177	HUDSON	CO		03/09/2026		849		(7)			(7)		842	842			
100283179	ALBANY	NY		03/09/2026		795		(12)			(12)		783	783			
100283180	MONROE	NY		03/09/2026		1,533		(23)			(23)		1,510	1,510			
100283182	BAKERSFIELD	CA		03/09/2026		367		(6)			(6)		361	361			
100283183	LANCASTER	CA		03/09/2026		718		(55)			(55)		663	663			
100283184	DAYTONA BEACH	FL		03/09/2026		377		(13)			(13)		364	364			
100283185	FISHKILL	NY		03/09/2026		517		(2)			(2)		515	515			
100283186	ROWLETT	TX		03/09/2026		763		(28)			(28)		735	735			
100283187	SIMI VALLEY	CA		03/09/2026		6,197		(167)			(167)		6,030	6,030			
100283188	KINGSTON	NY		03/09/2026		620		(22)			(22)		598	598			
100283189	KINGSTON	NY		03/09/2026		592		(21)			(21)		571	571			
100283190	CAMARILLO	CA		03/09/2026		3,846		(92)			(92)		3,754	3,754			
100283191	DAVENPORT	FL		03/09/2026		647		7			7		654	654			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283192	KINGSTON	NY		03/09/2026		604		(22)			(22)		582	582			
100283193	KINGSTON	NY		03/09/2026		620		(22)			(22)		598	598			
100283194	MIAMI	FL		03/09/2026		671		(31)			(31)		640	640			
100283195	MIAMI BEACH	FL		03/09/2026		3,026		(5)			(5)		3,021	3,021			
100283196	MYRTLE BEACH	SC		03/09/2026		387		(18)			(18)		369	369			
100283197	GRANADA HILLS	CA		03/09/2026		2,554		(76)			(76)		2,478	2,478			
100283198	STOCKTON	CA		03/09/2026		884		(11)			(11)		873	873			
100283199	KISSIMMEE	FL		03/09/2026		796		(7)			(7)		789	789			
100283200	LOS ANGELES	CA		03/09/2026		1,684		(46)			(46)		1,638	1,638			
100283201	MOUNT LAUREL	NJ		03/09/2026		660		(18)			(18)		642	642			
100283202	SIERRA MADRE	CA		03/09/2026		896		1			1		897	897			
100283203	ROTONDA WEST	FL		03/09/2026		621		6			6		627	627			
100283204	CLEARWATER	FL		03/09/2026		666		(26)			(26)		640	640			
100283205	LAWNDALE	CA		03/09/2026		1,106		(20)			(20)		1,086	1,086			
100283206	LAKE ARROWHEAD	CA		03/09/2026		1,305		(19)			(19)		1,286	1,286			
100283208	MIAMI	FL		03/09/2026		1,038		(24)			(24)		1,014	1,014			
100283209	SPRING HILL	FL		03/09/2026		540		(22)			(22)		518	518			
100283210	DUNNELLON	FL		03/09/2026		421		(16)			(16)		405	405			
100283212	TUSKEGEE INSTITUTE	AL		03/09/2026		243		(9)			(9)		234	234			
100283213	PALM BEACH GARDENS	FL		03/09/2026		1,333		(40)			(40)		1,293	1,293			
100283215	MONTICELLO	NY		03/09/2026		1,572		9			9		1,581	1,581			
100283216	KILLEEN	TX		03/09/2026		530		(12)			(12)		518	518			
100283217	ENDICOTT	NY		03/09/2026		385		3			3		388	388			
100283219	LAS VEGAS	NV		03/09/2026		677		(3)			(3)		674	674			
100283220	LAS VEGAS	NV		03/09/2026		1,673		(24)			(24)		1,649	1,649			
100283221	TOBYHANNA	PA		03/09/2026		239		(4)			(4)		235	235			
100283224	AUSTIN	TX		03/09/2026		5,884		(196)			(196)		5,688	5,688			
100283225	MONTEBELLO	CA		03/09/2026		1,503		(7)			(7)		1,496	1,496			
100283226	VAN NUYS	CA		03/09/2026		858		(34)			(34)		824	824			
100283227	LAS VEGAS	NV		03/09/2026		148		(7)			(7)		141	141			
100283230	GLENDALE	CA		03/09/2026		4,177		(118)			(118)		4,059	4,059			
100283231	MYRTLE BEACH	SC		03/09/2026		375		(8)			(8)		367	367			
100283232	SAN DIEGO	CA		03/09/2026		4,278		(129)			(129)		4,149	4,149			
100283233	NORTH GRAFTON	MA		03/09/2026		833		(30)			(30)		803	803			
100283234	NORTH HOLLYWOOD	CA		03/09/2026		2,944		(139)			(139)		2,805	2,805			
100283235	EVANSVILLE	IN		03/09/2026		336		(8)			(8)		328	328			
100283236	RANCHO SANTA MARGARITA	CA		03/09/2026		1,951		(70)			(70)		1,881	1,881			
100283237	EVANSVILLE	IN		03/09/2026		295		(7)			(7)		288	288			
100283238	LANCASTER	PA		03/09/2026		7,987		(174)			(174)		7,813	7,813			
100283239	MARYSVILLE	CA		03/09/2026		903		(16)			(16)		887	887			
100283240	LEHIGH ACRES	FL		03/09/2026		610		(9)			(9)		601	601			
100283241	NORTHRIDGE	CA		03/09/2026		1,974		(47)			(47)		1,927	1,927			
100283242	ENDICOTT	NY		03/09/2026		547		7			7		554	554			
100283243	MADISON	AL		03/09/2026		1,002		18			18		1,020	1,020			
100283244	MCKINNEY	TX		03/09/2026		426		(5)			(5)		421	421			
100283245	PUEBLO	CO		03/09/2026		511		(24)			(24)		487	487			
100283246	LAKE WORTH	FL		03/09/2026		3,022		(12)			(12)		3,010	3,010			
100283247	NORTH PROVIDENCE	RI		03/09/2026		1,076		(32)			(32)		1,044	1,044			
100283248	PUNTA GORDA	FL		03/11/2026		682		8			8		690	690			
100283249	PHOENIX	AZ		03/11/2026		1,838		60			60		1,898	1,898			
100283250	SANTA FE	NM		03/11/2026		1,144		35			35		1,179	1,179			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283251	MADISON	AL		03/11/2026		670		5			5		675	675			
100283252	ROSEMOUNT	MN		03/11/2026		1,198		38			38		1,236	1,236			
100283253	CHICO	CA		03/11/2026		1,119		31			31		1,150	1,150			
100283254	OKLAHOMA CITY	OK		03/11/2026		598		47			47		645	645			
100283255	GRANITE FALLS	WA		03/11/2026		1,740		16			16		1,756	1,756			
100283256	SICKLERVILLE	NJ		03/11/2026		899		24			24		923	923			
100283257	NORTH LAS VEGAS	NV		03/11/2026		1,191		101			101		1,292	1,292			
100283258	SAINT AUGUSTINE	FL		03/11/2026		893		38			38		931	931			
100283259	CLAYTON	NC		03/11/2026		884		23			23		907	907			
100283260	LATHROP	CA		03/11/2026		1,366		39			39		1,405	1,405			
100283261	SEVIERVILLE	TN		03/11/2026		2,376		37			37		2,413	2,413			
100283262	RENO	NV		03/11/2026		2,884		231			231		3,115	3,115			
100283263	GREENWOOD	SC		03/11/2026		801		36			36		837	837			
100283264	JASPER	GA		03/11/2026		898		8			8		906	906			
100283265	FREDERICK	MD		03/11/2026		2,116		23			23		2,139	2,139			
100283266	MYRTLE BEACH	SC		03/11/2026		571		5			5		576	576			
100283267	BARTOW	FL		03/11/2026		659		5			5		664	664			
100283268	EGG HARBOR TWP	NJ		03/11/2026		2,290		22			22		2,312	2,312			
100283269	WINCHESTER	VA		03/11/2026		984		10			10		994	994			
100283270	ALLEN	TX		03/11/2026		1,040		10			10		1,050	1,050			
100283271	FULSHEAR	TX		03/11/2026		803		17			17		820	820			
100283272	NORTHPORT	AL		03/11/2026		2,270		(4)			(4)		2,266	2,266			
100283273	NORTHPORT	AL		03/11/2026		2,134		(3)			(3)		2,131	2,131			
100283274	SAN JOSE	CA		03/11/2026		1,414		1			1		1,415	1,415			
100283275	CHARLES TOWN	WV		03/11/2026		728		9			9		737	737			
100283276	PHOENIX	AZ		03/11/2026		1,692		30			30		1,722	1,722			
100283277	MAGNOLIA	TX		03/11/2026		662		22			22		684	684			
100283278	SEGUIN	TX		03/11/2026		540		19			19		559	559			
100283279	SACRAMENTO	CA		03/11/2026		727		(5)			(5)		722	722			
100283280	LAKEWOOD	CO		03/11/2026		1,612		2			2		1,614	1,614			
100283281	SUMMERVILLE	SC		03/11/2026		734		32			32		766	766			
100283282	SAN JOSE	CA		03/11/2026		1,863		(1)			(1)		1,862	1,862			
100283283	DAWSONVILLE	GA		03/11/2026		858		(6)			(6)		852	852			
100283284	SURFSIDE BEACH	SC		03/11/2026		578		(3)			(3)		575	575			
100283285	OAK ISLAND	NC		03/11/2026		1,870		(2)			(2)		1,868	1,868			
100283286	CHARLOTTE	NC		03/11/2026		728		(4)			(4)		724	724			
100283287	SAINT AUGUSTINE	FL		03/11/2026		1,498		12			12		1,510	1,510			
100283288	RIDGELAND	SC		03/11/2026		863		(1)			(1)		862	862			
100283289	PINE	AZ		03/11/2026		843		(2)			(2)		841	841			
100283290	FORKED RIVER	NJ		03/11/2026		2,328							2,328	2,328			
100283291	WOODBRIDGE	VA		03/11/2026		674		(3)			(3)		671	671			
100283292	RIALTO	CA		03/11/2026		1,734		(11)			(11)		1,723	1,723			
100283293	SACRAMENTO	CA		03/11/2026		1,211		(5)			(5)		1,206	1,206			
100283294	WOODLAND	CA		03/11/2026		1,361		(8)			(8)		1,353	1,353			
100283295	KNOXVILLE	TN		03/11/2026		196,514		1,133			1,133		197,647	197,647			
100283296	CLIVE	IA		03/11/2026		1,113		(7)			(7)		1,106	1,106			
100283297	HOUSTON	TX		03/11/2026		730		(9)			(9)		721	721			
100283298	EASTHAM	MA		03/11/2026		1,107		(8)			(8)		1,099	1,099			
100283299	HELENA	MT		03/11/2026		998		(12)			(12)		986	986			
100283300	PHOENIX	AZ		03/11/2026		1,711		(5)			(5)		1,706	1,706			
100283301	NORTH TOPSAIL BEACH	NC		03/11/2026		2,266		(15)			(15)		2,251	2,251			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283303	GODDARD	KS		03/11/2026		847		2			2		849	849			
100283304	PORT ARANSAS	TX		03/11/2026		1,049		(10)			(10)		1,039	1,039			
100283305	LEHI	UT		03/11/2026		1,030		(7)			(7)		1,023	1,023			
100283306	LAS VEGAS	NV		03/11/2026		955		(9)			(9)		946	946			
100283307	SAN JOSE	CA		03/11/2026		2,070		(11)			(11)		2,059	2,059			
100283308	SHIP BOTTOM	NJ		03/11/2026		13,131		(16)			(16)		13,115	13,115			
100283309	PUEBLO WEST	CO		03/11/2026		4,590		(31)			(31)		4,559	4,559			
100283310	ELLENSBURG	WA		03/11/2026		909		(10)			(10)		899	899			
100283311	ELIZABETH	NJ		03/11/2026		1,918		(6)			(6)		1,912	1,912			
100283312	SHORELINE	WA		03/11/2026		1,372		(8)			(8)		1,364	1,364			
100283313	OVERLAND PARK	KS		03/11/2026		469		(5)			(5)		464	464			
100283314	POINT	TX		03/11/2026		1,060		(10)			(10)		1,050	1,050			
100283315	CAVE CREEK	AZ		03/11/2026		1,015		(10)			(10)		1,005	1,005			
100283316	EARLEVILLE	MD		03/11/2026		1,068		6			6		1,074	1,074			
100283317	BRISTOW	VA		03/11/2026		1,271		(3)			(3)		1,268	1,268			
100283318	MANTECA	CA		03/11/2026		1,285		(14)			(14)		1,271	1,271			
100283319	WEST SACRAMENTO	CA		03/11/2026		1,309		(14)			(14)		1,295	1,295			
100283320	TEMPE	AZ		03/11/2026		1,590		(11)			(11)		1,579	1,579			
100283321	ELLENTON	FL		03/11/2026		994		(13)			(13)		981	981			
100283322	ALPHARETTA	GA		03/11/2026		4,126		(62)			(62)		4,064	4,064			
100283323	LONG BEACH	CA		03/11/2026		1,830		(10)			(10)		1,820	1,820			
100283324	AURORA	IL		03/11/2026		755		(11)			(11)		744	744			
100283325	BARTLETT	IL		03/11/2026		924		(7)			(7)		917	917			
100283326	DURHAM	NC		03/11/2026		803		(11)			(11)		792	792			
100283327	LOUISVILLE	KY		03/11/2026		899		(2)			(2)		897	897			
100283328	CHARLOTTE	NC		03/11/2026		1,012		(15)			(15)		997	997			
100283329	WHITMAN	MA		03/11/2026		2,068		(14)			(14)		2,054	2,054			
100283330	MERIDIAN	ID		03/11/2026		1,335		6			6		1,341	1,341			
100283331	BELMAR	NJ		03/11/2026		3,261		(32)			(32)		3,229	3,229			
100283332	OCEAN CITY	NJ		03/11/2026		1,295		(5)			(5)		1,290	1,290			
100283333	RIO RANCHO	NM		03/11/2026		197,470		(2,063)			(2,063)		195,407	195,407			
100283334	LINCOLN CITY	OR		03/11/2026		2,400		(28)			(28)		2,372	2,372			
100283336	OAKHURST	NJ		03/11/2026		4,628		(14)			(14)		4,614	4,614			
100283337	CHATTANOOGA	TN		03/11/2026		885		(13)			(13)		872	872			
100283338	CASA GRANDE	AZ		03/11/2026		984		(15)			(15)		969	969			
100283339	LIVINGSTON	NJ		03/11/2026		1,559		(17)			(17)		1,542	1,542			
100283340	NASHVILLE	TN		03/11/2026		1,183		(16)			(16)		1,167	1,167			
100283341	BORREGO SPRINGS	CA		03/11/2026		1,943		(23)			(23)		1,920	1,920			
100283342	WOODLAND	CA		03/11/2026		7,414		(75)			(75)		7,339	7,339			
100283343	PANAMA CITY BEACH	FL		03/11/2026		857		(9)			(9)		848	848			
100283344	ELLIJAY	GA		03/11/2026		1,947		(19)			(19)		1,928	1,928			
100283345	LIVERMORE	CA		03/11/2026		2,205		(18)			(18)		2,187	2,187			
100283346	CLOVIS	CA		03/11/2026		1,004		(10)			(10)		994	994			
100283347	ANN ARBOR	MI		03/11/2026		4,808		(69)			(69)		4,739	4,739			
100283348	ROSEMOUNT	MN		03/11/2026		1,052		(17)			(17)		1,035	1,035			
100283349	SAINT LOUIS	MO		03/11/2026		951		(14)			(14)		937	937			
100283350	ROMEOVILLE	IL		03/11/2026		597		(9)			(9)		588	588			
100283351	PAWLEYS ISLAND	SC		03/11/2026		989		(12)			(12)		977	977			
100283352	MESA	AZ		03/11/2026		1,125		(26)			(26)		1,099	1,099			
100283353	SOUTH LYON	MI		03/11/2026		817		(9)			(9)		808	808			
100283354	AUSTIN	TX		03/11/2026		963		(14)			(14)		949	949			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283355	ALBUQUERQUE	NM		03/11/2026		699		(10)			(10)		689	689			
100283356	GLENDALE	AZ		03/11/2026		863		(19)			(19)		844	844			
100283357	GLASSBORO	NJ		03/11/2026		972		(13)			(13)		959	959			
100283358	SACRAMENTO	CA		03/11/2026		1,025		(19)			(19)		1,006	1,006			
100283359	DUNNELLON	FL		03/11/2026		649		(16)			(16)		633	633			
100283360	VICTORVILLE	CA		03/11/2026		797		(19)			(19)		778	778			
100283361	ATLANTA	GA		03/11/2026		2,986		(64)			(64)		2,922	2,922			
100283362	CHICAGO	IL		03/11/2026		736		(16)			(16)		720	720			
100283363	RALEIGH	NC		03/11/2026		1,809		(42)			(42)		1,767	1,767			
100283364	CHARLOTTE	NC		03/11/2026		923		(21)			(21)		902	902			
100283365	WINSTON SALEM	NC		03/11/2026		1,393		(34)			(34)		1,359	1,359			
100283366	CHARLOTTE	NC		03/11/2026		843		(19)			(19)		824	824			
100283367	CHARLOTTE	NC		03/11/2026		807		(19)			(19)		788	788			
100283368	EAGLE MOUNTAIN	UT		03/11/2026		1,127		(20)			(20)		1,107	1,107			
100283369	COLLEGE STATION	TX		03/11/2026		629		(18)			(18)		611	611			
100283370	TACOMA	WA		03/11/2026		1,406		(33)			(33)		1,373	1,373			
100283371	SALEM	OR		03/11/2026		2,326		(50)			(50)		2,276	2,276			
100283372	SPRINGFIELD	OR		03/11/2026		1,313		(23)			(23)		1,290	1,290			
100283373	SOUTH BOUND BROOK	NJ		03/11/2026		1,326		(30)			(30)		1,296	1,296			
100283374	STOCKTON	CA		03/11/2026		944		(22)			(22)		922	922			
100283375	CARPINTERIA	CA		03/11/2026		1,094		(25)			(25)		1,069	1,069			
100283376	DORRINGTON	CA		03/11/2026		842		(22)			(22)		820	820			
100283377	BOULDER	CO		03/11/2026		662		(4)			(4)		658	658			
100283378	NAGS HEAD	NC		03/11/2026		2,255		(37)			(37)		2,218	2,218			
100283379	BETHEL	ME		03/11/2026		1,722		(20)			(20)		1,702	1,702			
100283380	KUNA	ID		03/11/2026		758		(21)			(21)		737	737			
100283381	MURFREESBORO	TN		03/11/2026		793		(11)			(11)		782	782			
100283382	GEORGETOWN	TX		03/11/2026		836		(22)			(22)		814	814			
100283383	LANSDALE	PA		03/11/2026		458		1			1		459	459			
100283384	ONTARIO	CA		03/11/2026		4,033		(84)			(84)		3,949	3,949			
100283385	YUMA	AZ		03/11/2026		583		(15)			(15)		568	568			
100283386	FRESNO	CA		03/11/2026		1,116		(20)			(20)		1,096	1,096			
100283387	MCDONOUGH	GA		03/11/2026		776		(14)			(14)		762	762			
100283388	FOLSOM	CA		03/11/2026		1,374		(30)			(30)		1,344	1,344			
100283389	MILTON	MA		03/11/2026		2,798		(39)			(39)		2,759	2,759			
100283390	DORRINGTON	CA		03/11/2026		761		(17)			(17)		744	744			
100283391	ARNOLD	CA		03/11/2026		961		(19)			(19)		942	942			
100283392	LA QUINTA	CA		03/11/2026		3,300		(57)			(57)		3,243	3,243			
100283393	TUCSON	AZ		03/11/2026		1,049		(14)			(14)		1,035	1,035			
100283394	SANTA ROSA	CA		03/11/2026		19,635		(473)			(473)		19,162	19,162			
100283395	MANTECA	CA		03/11/2026		1,188		(23)			(23)		1,165	1,165			
100283396	VICTORVILLE	CA		03/11/2026		828		(24)			(24)		804	804			
100283397	VILLA RICA	GA		03/11/2026		2,103		(38)			(38)		2,065	2,065			
100283398	DENVER	CO		03/11/2026		1,546		(32)			(32)		1,514	1,514			
100283399	BROOMFIELD	CO		03/11/2026		1,584		(45)			(45)		1,539	1,539			
100283400	SAINT CLOUD	FL		03/11/2026		41,075		(1,205)			(1,205)		39,870	39,870			
100283401	DOYLESTOWN	PA		03/11/2026		1,501		(36)			(36)		1,465	1,465			
100283402	HASLET	TX		03/11/2026		700		(21)			(21)		679	679			
100283403	CHARLOTTE	NC		03/11/2026		2,222		(58)			(58)		2,164	2,164			
100283404	MANTECA	CA		03/11/2026		1,043		(29)			(29)		1,014	1,014			
100283405	CONCORD	NC		03/11/2026		688		(23)			(23)		665	665			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283406	LONG BEACH	CA		03/11/2026		1,632		(30)			(30)		1,602	1,602			
100283407	YORKVILLE	IL		03/11/2026		5,541		(170)			(170)		5,371	5,371			
100283408	VENTNOR CITY	NJ		03/11/2026		1,972		(47)			(47)		1,925	1,925			
100283409	CAPE CORAL	FL		03/11/2026		789		(11)			(11)		778	778			
100283410	CHERRY LOG	GA		03/11/2026		1,897		(29)			(29)		1,868	1,868			
100283411	CLEVELAND	OH		03/11/2026		2,048		(53)			(53)		1,995	1,995			
100283412	LAS VEGAS	NV		03/11/2026		1,226		(38)			(38)		1,188	1,188			
100283413	CLEARWATER	FL		03/11/2026		654		(17)			(17)		637	637			
100283414	CINCINNATI	OH		03/11/2026		495		(17)			(17)		478	478			
100283415	LA FOLLETTE	TN		03/11/2026		3,448		(70)			(70)		3,378	3,378			
100283416	AIKEN	SC		03/11/2026		633		(12)			(12)		621	621			
100283417	HILTON HEAD ISLAND	SC		03/11/2026		3,608		(102)			(102)		3,506	3,506			
100283418	ROCKWALL	TX		03/11/2026		356		(10)			(10)		346	346			
100283419	VANCOUVER	WA		03/11/2026		970		(31)			(31)		939	939			
100283420	PITTSBURGH	PA		03/11/2026		605		(15)			(15)		590	590			
100283421	MCKINNEY	TX		03/11/2026		826		(20)			(20)		806	806			
100283422	LAKE CITY	CO		03/11/2026		1,738		(44)			(44)		1,694	1,694			
100283423	SALIDA	CO		03/11/2026		1,754		(38)			(38)		1,716	1,716			
100283424	LANCASTER	CA		03/11/2026		737		(23)			(23)		714	714			
100283425	CHEYENNE	WY		03/11/2026		1,770		(30)			(30)		1,740	1,740			
100283426	COLORADO SPRINGS	CO		03/11/2026		723		(23)			(23)		700	700			
100283427	DELTONA	FL		03/11/2026		652		(21)			(21)		631	631			
100283428	ROCKFORD	IL		03/11/2026		484		(17)			(17)		467	467			
100283429	DANDRIDGE	TN		03/11/2026		914		(26)			(26)		888	888			
100283430	WORCESTER	MA		03/11/2026		1,174		(22)			(22)		1,152	1,152			
100283431	HOWELL	NJ		03/11/2026		1,546		(36)			(36)		1,510	1,510			
100283432	ROGERS	MN		03/11/2026		673		(17)			(17)		656	656			
100283433	PLAINFIELD	NJ		03/11/2026		1,296		(19)			(19)		1,277	1,277			
100283434	PIGEON FORGE	TN		03/11/2026		953		(27)			(27)		926	926			
100283435	HOUSTON	TX		03/11/2026		1,586		(36)			(36)		1,550	1,550			
100283436	COLORADO SPRINGS	CO		03/11/2026		1,417		(34)			(34)		1,383	1,383			
100283437	WYLIE	TX		03/11/2026		1,578		(37)			(37)		1,541	1,541			
100283438	STAR	ID		03/11/2026		1,035		(31)			(31)		1,004	1,004			
100283439	FRISCO	TX		03/11/2026		766		(19)			(19)		747	747			
100283440	COLTON	CA		03/11/2026		3,071		(66)			(66)		3,005	3,005			
100283441	RALEIGH	NC		03/11/2026		1,009		(29)			(29)		980	980			
100283442	FORT WAYNE	IN		03/11/2026		1,055		(30)			(30)		1,025	1,025			
100283443	HIGHLAND	CA		03/11/2026		3,308		(92)			(92)		3,216	3,216			
100283444	DERBY	KS		03/11/2026		843		(27)			(27)		816	816			
100283445	WILDWOOD CREST	NJ		03/11/2026		1,135		(29)			(29)		1,106	1,106			
100283446	WEST CHESTER	OH		03/11/2026		964		(28)			(28)		936	936			
100283447	CLARKSVILLE	TN		03/11/2026		764		(25)			(25)		739	739			
100283448	MONTGOMERY	TX		03/11/2026		638		(22)			(22)		616	616			
100283449	COLUMBUS	OH		03/11/2026		958		(25)			(25)		933	933			
100283450	COLUMBUS	OH		03/11/2026		929		(26)			(26)		903	903			
100283451	COLLEGE STATION	TX		03/11/2026		2,046		(46)			(46)		2,000	2,000			
100283452	ENNIS	TX		03/11/2026		513		(19)			(19)		494	494			
100283453	LYNCHBURG	VA		03/11/2026		526		(19)			(19)		507	507			
100283454	OSWEGO	IL		03/11/2026		753		6			6		759	759			
100283455	LYNCHBURG	VA		03/11/2026		536		(19)			(19)		517	517			
100283456	ATLANTIC CITY	NJ		03/11/2026		708		(22)			(22)		686	686			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283457	SEBRING	FL		03/11/2026		1,294		(13)			(13)		1,281	1,281			
100283458	CHICAGO	IL		03/11/2026		1,066		(35)			(35)		1,031	1,031			
100283459	LAS VEGAS	NV		03/11/2026		808		(26)			(26)		782	782			
100283460	FONTANA	CA		03/11/2026		16,064		(583)			(583)		15,481	15,481			
100283461	MENIFEE	CA		03/11/2026		1,097		(32)			(32)		1,065	1,065			
100283462	BALLWIN	MO		03/11/2026		882		(33)			(33)		849	849			
100283463	SEVIERVILLE	TN		03/11/2026		1,452		(39)			(39)		1,413	1,413			
100283464	NAPA	CA		03/11/2026		1,453		(25)			(25)		1,428	1,428			
100283465	POPLAR BLUFF	MO		03/11/2026		629		(28)			(28)		601	601			
100283466	PLAINFIELD	IL		03/11/2026		249		(8)			(8)		241	241			
100283467	LITTLE FALLS	MN		03/11/2026		737		(23)			(23)		714	714			
100283468	TYBEE ISLAND	GA		03/11/2026		1,751		(59)			(59)		1,692	1,692			
100283469	LAS VEGAS	NV		03/11/2026		1,193		(16)			(16)		1,177	1,177			
100283470	WONDER LAKE	IL		03/11/2026		927		(41)			(41)		886	886			
100283471	CHICAGO	IL		03/11/2026		834		(29)			(29)		805	805			
100283472	TAMARAC	FL		03/11/2026		1,240		(48)			(48)		1,192	1,192			
100283473	ROSEDALE	MD		03/11/2026		906		(37)			(37)		869	869			
100283474	DERIDDER	LA		03/11/2026		824		(35)			(35)		789	789			
100283475	WATERBURY	CT		03/11/2026		514		(10)			(10)		504	504			
100283476	MANTECA	CA		03/11/2026		1,650		(40)			(40)		1,610	1,610			
100283477	JAMAICA	NY		03/11/2026		821		(41)			(41)		780	780			
100283478	MYRTLE BEACH	SC		03/11/2026		718		(34)			(34)		684	684			
100283479	NEENAH	WI		03/11/2026		727		(31)			(31)		696	696			
100283480	YUKON	OK		03/11/2026		439		(9)			(9)		430	430			
100283482	CHINA SPRING	TX		03/11/2026		2,590		(38)			(38)		2,552	2,552			
100283483	KNIGHTDALE	NC		03/11/2026		1,075		(36)			(36)		1,039	1,039			
100283484	ALBANY	NY		03/11/2026		670		(27)			(27)		643	643			
100283485	LITTLE RIVER	SC		03/11/2026		910		(30)			(30)		880	880			
100283487	MYRTLE BEACH	SC		03/11/2026		511		(21)			(21)		490	490			
100283488	PENNSBURG	PA		03/11/2026		688		(26)			(26)		662	662			
100283489	LEWES	DE		03/11/2026		1,309		(51)			(51)		1,258	1,258			
100283490	CLEBURNE	TX		03/11/2026		1,025		(30)			(30)		995	995			
100283491	COLUMBUS	GA		03/11/2026		2,061		(75)			(75)		1,986	1,986			
100283492	CHICAGO	IL		03/11/2026		633		(24)			(24)		609	609			
100283493	CAPE MAY	NJ		03/11/2026		942		(31)			(31)		911	911			
100283494	MAYS LANDING	NJ		03/11/2026		682		(16)			(16)		666	666			
100283495	LAKE VIEW PLT	ME		03/11/2026		1,160		(26)			(26)		1,134	1,134			
100283496	COROLLA	NC		03/11/2026		1,441		(58)			(58)		1,383	1,383			
100283497	HANOVER	PA		03/11/2026		512		(27)			(27)		485	485			
100283498	LAS VEGAS	NV		03/11/2026		524		(13)			(13)		511	511			
100283499	WAYNESVILLE	NC		03/11/2026		1,253		(42)			(42)		1,211	1,211			
100283500	CALERA	AL		03/11/2026		987		(40)			(40)		947	947			
100283501	LITHIA	FL		03/11/2026		944		(40)			(40)		904	904			
100283502	MCALLEN	TX		03/11/2026		1,494		(53)			(53)		1,441	1,441			
100283503	RIDGELAND	SC		03/11/2026		1,170		(47)			(47)		1,123	1,123			
100283505	WASHINGTON	UT		03/11/2026		2,607		(109)			(109)		2,498	2,498			
100283506	AUSTIN	TX		03/11/2026		4,593		(176)			(176)		4,417	4,417			
100283507	DALLASTOWN	PA		03/11/2026		242		(13)			(13)		229	229			
100283508	BELLFLOWER	CA		03/11/2026		1,597		(16)			(16)		1,581	1,581			
100283509	CYPRESS	TX		03/11/2026		796		5			5		801	801			
100283510	HENRICO	VA		03/11/2026		504		(21)			(21)		483	483			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283511	KAILUA KONA	HI		03/13/2026		1,589		(75)			(75)		1,514	1,514			
100283512	LOS ANGELES	CA		03/13/2026		4,428		(199)			(199)		4,229	4,229			
100283513	POWAY	CA		03/13/2026		1,606		(51)			(51)		1,555	1,555			
100283514	HEBER CITY	UT		03/13/2026		3,185		(140)			(140)		3,045	3,045			
100283515	MIDLOTHIAN	VA		03/13/2026		1,290		(36)			(36)		1,254	1,254			
100283517	SOMERVILLE	MA		03/13/2026		4,125		(157)			(157)		3,968	3,968			
100283519	BEND	OR		03/13/2026		1,720		(45)			(45)		1,675	1,675			
100283520	SUNNYVALE	CA		03/13/2026		1,585		(57)			(57)		1,528	1,528			
100283521	SURF CITY	NC		03/13/2026		1,781		(55)			(55)		1,726	1,726			
100283522	SUNLAND	CA		03/13/2026		2,590		(99)			(99)		2,491	2,491			
100283523	FALLS CHURCH	VA		03/13/2026		38,890		(1,630)			(1,630)		37,260	37,260			
100283524	SANDY SPRINGS	GA		03/13/2026		24,175		(548)			(548)		23,627	21,577		(2,049)	(2,049)
100283525	LAKE PARK	FL		03/13/2026		3,576		(90)			(90)		3,486	3,486			
100283526	DENVER	CO		03/13/2026		812		(27)			(27)		785	785			
100283527	NORWALK	CA		03/13/2026		1,444		(56)			(56)		1,388	1,388			
100283528	SAN MARCOS	CA		03/13/2026		10,974		(90)			(90)		10,884	8,480		(2,403)	(2,403)
100283529	DALLAS	TX		03/13/2026		3,873		(148)			(148)		3,725	3,725			
100283530	PAGOSA SPRINGS	CO		03/13/2026		1,614		(50)			(50)		1,564	1,564			
100283531	SCOTTSDALE	AZ		03/13/2026		1,140		(41)			(41)		1,099	1,099			
100283532	PFLUGERVILLE	TX		03/13/2026		698		(32)			(32)		666	666			
100283534	POWDER SPRINGS	GA		03/13/2026		648		(35)			(35)		613	613			
100283535	SOUTH MIAMI	FL		03/13/2026		4,417		(125)			(125)		4,292	4,292			
100283536	CENTERTON	AR		03/13/2026		2,269		(41)			(41)		2,228	1,861		(367)	(367)
100283537	RIVERWOODS	IL		03/13/2026		3,858		(94)			(94)		3,764	3,144		(620)	(620)
100283538	VICTORVILLE	CA		03/13/2026		1,654		(22)			(22)		1,632	1,632			
100283539	EAGLE MOUNTAIN	UT		03/13/2026		1,082		(33)			(33)		1,049	1,049			
100283540	PALISADES PARK	NJ		03/13/2026		3,404		(139)			(139)		3,265	3,265			
100283542	WINTER PARK	FL		03/13/2026		4,149		(94)			(94)		4,055	4,055			
100283543	BEND	OR		03/13/2026		1,478		(2)			(2)		1,476	1,476			
100283544	RIVERSIDE	CA		03/13/2026		3,943		(154)			(154)		3,789	3,789			
100283545	NEPTUNE	NJ		03/13/2026		50,971		(2,280)			(2,280)		48,691	48,691			
100283546	MAGNOLIA	TX		03/13/2026		726		(22)			(22)		704	704			
100283547	MARYSVILLE	WA		03/13/2026		5,872		(70)			(70)		5,802	5,802			
100283548	PASADENA	CA		03/13/2026		9,024		(69)			(69)		8,955	6,754		(2,201)	(2,201)
100283549	STERLING	VA		03/13/2026		114,914		(3,603)			(3,603)		111,311	111,311			
100283550	ROSENBERG	TX		03/13/2026		1,529		(42)			(42)		1,487	1,487			
100283551	IMPERIAL BEACH	CA		03/13/2026		1,466		(49)			(49)		1,417	1,417			
100283552	WILMINGTON	DE		03/13/2026		299		(12)			(12)		287	287			
100283553	WEST BLOOMFIELD	MI		03/13/2026		2,071		(194)			(194)		1,877	1,877			
100283554	SAN DIEGO	CA		03/13/2026		3,135		(101)			(101)		3,034	3,034			
100283555	WAKE FOREST	NC		03/13/2026		1,446		(41)			(41)		1,405	1,405			
100283556	SCOTTSDALE	AZ		03/13/2026		5,643		(128)			(128)		5,515	5,515			
100283557	ROCKLIN	CA		03/13/2026		2,897		(49)			(49)		2,848	2,848			
100283558	PACIFICA	CA		03/13/2026		7,951		(96)			(96)		7,855	6,188		(1,667)	(1,667)
100283559	CYPRESS	TX		03/13/2026		1,185		(6)			(6)		1,179	1,179			
100283560	FOUNTAIN INN	SC		03/13/2026		702		(28)			(28)		674	674			
100283561	GLENWOOD SPRINGS	CO		03/13/2026		2,575		(81)			(81)		2,494	2,494			
100283562	FULLERTON	CA		03/13/2026		5,743		(88)			(88)		5,655	4,769		(886)	(886)
100283563	DRAPER	UT		03/13/2026		43,260		(410)			(410)		42,850	31,614		(11,237)	(11,237)
100283564	ROSELAND	VA		03/13/2026		2,367		(98)			(98)		2,269	2,269			
100283565	RENO	NV		03/13/2026		2,246		(70)			(70)		2,176	2,176			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283566	BOCA RATON	FL		03/13/2026		2,584		(119)			(119)		2,465	2,465			
100283567	ROUND ROCK	TX		03/13/2026		1,367		(19)			(19)		1,348	1,348			
100283568	FRISCO	TX		03/13/2026		2,725		(78)			(78)		2,647	2,647			
100283569	SAN DIEGO	CA		03/13/2026		1,032		(39)			(39)		993	993			
100283570	RICHARDSON	TX		03/13/2026		2,411		(31)			(31)		2,380	1,988		(392)	(392)
100283571	TAMPA	FL		03/13/2026		1,015		(11)			(11)		1,004	1,004			
100283572	INVERNESS	CA		03/13/2026		3,003		(40)			(40)		2,963	2,963			
100283573	SPARKS	NV		03/13/2026		818		(35)			(35)		783	783			
100283574	OCEAN VIEW	DE		03/13/2026		3,826		(91)			(91)		3,735	3,119		(616)	(616)
100283575	QUINCY	MA		03/13/2026		3,489		(133)			(133)		3,356	3,356			
100283576	WINTER HAVEN	FL		03/13/2026		470		(16)			(16)		454	454			
100283577	PALMDALE	CA		03/13/2026		2,676		(49)			(49)		2,627	2,627			
100283578	OAK PARK	CA		03/13/2026		4,802		(110)			(110)		4,692	4,692			
100283579	SEDALIA	CO		03/13/2026		12,908		(675)			(675)		12,233	12,233			
100283580	ANGIER	NC		03/13/2026		749		(20)			(20)		729	729			
100283581	WILMINGTON	NC		03/13/2026		2,671		(69)			(69)		2,602	2,602			
100283582	PLANT CITY	FL		03/13/2026		2,252		(70)			(70)		2,182	2,182			
100283583	W SACRAMENTO	CA		03/13/2026		4,987		(136)			(136)		4,851	4,851			
100283584	HEREFORD	AZ		03/13/2026		2,960		(91)			(91)		2,869	2,869			
100283585	EL CAJON	CA		03/13/2026		2,203		(79)			(79)		2,124	2,124			
100283586	SPRING HILL	FL		03/13/2026		893		(20)			(20)		873	729		(144)	(144)
100283587	OAK CREEK	WI		03/13/2026		847		(30)			(30)		817	817			
100283588	RICHMOND	TX		03/13/2026		2,709		(62)			(62)		2,647	2,210		(437)	(437)
100283589	RENO	NV		03/13/2026		1,434		(23)			(23)		1,411	1,131		(280)	(280)
100283590	ALTAMONTE SPRINGS	FL		03/13/2026		801		(12)			(12)		789	789			
100283591	GILBERT	AZ		03/13/2026		2,864		(46)			(46)		2,818	2,352		(466)	(466)
100283592	DEERFIELD BEACH	FL		03/13/2026		714		(30)			(30)		684	684			
100283593	LAS VEGAS	NV		03/13/2026		979		(32)			(32)		947	947			
100283594	NORTH GARDEN	VA		03/13/2026		555		(22)			(22)		533	533			
100283595	EDEN PRAIRIE	MN		03/13/2026		1,708		(12)			(12)		1,696	1,696			
100283596	TORRANCE	CA		03/13/2026		5,242		(163)			(163)		5,079	5,079			
100283597	PHOENIX	AZ		03/13/2026		909		(37)			(37)		872	872			
100283599	LAVEEN	AZ		03/13/2026		796		(25)			(25)		771	771			
100283600	BURBANK	CA		03/13/2026		5,280		(97)			(97)		5,183	5,183			
100283601	CHARLOTTE	NC		03/13/2026		2,995		(109)			(109)		2,886	2,886			
100283602	DEMOTTE	IN		03/13/2026		458		(18)			(18)		440	440			
100283603	LOS ANGELES	CA		03/13/2026		1,577		(73)			(73)		1,504	1,504			
100283604	SAINT PETERSBURG	FL		03/13/2026		935		(41)			(41)		894	894			
100283605	NORTH FORT MYERS	FL		03/13/2026		4,529		(36)			(36)		4,493	3,246		(1,246)	(1,246)
100283606	INDIANAPOLIS	IN		03/13/2026		1,645		(75)			(75)		1,570	1,570			
100283608	NEWPORT BEACH	CA		03/13/2026		10,897		(275)			(275)		10,622	10,622			
100283609	MIAMI	FL		03/13/2026		1,092		(38)			(38)		1,054	1,054			
100283610	GULF SHORES	AL		03/13/2026		2,977		(120)			(120)		2,857	2,857			
100283611	BAKERSFIELD	CA		03/13/2026		572		(26)			(26)		546	546			
100283612	POMPANO BEACH	FL		03/13/2026		620		(24)			(24)		596	596			
100283613	DOWNERS GROVE	IL		03/13/2026		2,261		(96)			(96)		2,165	2,165			
100283614	MESA	AZ		03/13/2026		1,504		(30)			(30)		1,474	1,474			
100283615	OCONOMOWOC	WI		03/13/2026		1,737		(26)			(26)		1,711	1,429		(282)	(282)
100283616	OKLAHOMA CITY	OK		03/13/2026		1,526		(33)			(33)		1,493	1,281		(213)	(213)
100283617	THOMPSONS STATION	TN		03/13/2026		3,174		(57)			(57)		3,117	3,117			
100283618	CLARK	NJ		03/13/2026		1,407		(61)			(61)		1,346	1,346			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283619	WHITTIER	CA		03/13/2026		2,452		(12)			(12)		2,440	2,440			
100283620	PELL CITY	AL		03/13/2026		941		(30)			(30)		911	911			
100283621	SANTA CLARITA	CA		03/13/2026		3,652		(154)			(154)		3,498	3,498			
100283622	ANNAPOLIS	MD		03/13/2026		1,760		(59)			(59)		1,701	1,701			
100283623	CAPE CORAL	FL		03/13/2026		4,010		(102)			(102)		3,908	3,908			
100283624	ORANGE BEACH	AL		03/13/2026		19,009		(609)			(609)		18,400	17,270		(1,130)	(1,130)
100283625	CHICO	CA		03/13/2026		1,105		(38)			(38)		1,067	1,067			
100283626	RICHMOND	VA		03/13/2026		1,236		(50)			(50)		1,186	1,186			
100283627	ST GEORGE	UT		03/13/2026		2,053		(83)			(83)		1,970	1,970			
100283628	YORK	ME		03/13/2026		1,243		(60)			(60)		1,183	1,183			
100283629	GRAND JUNCTION	CO		03/13/2026		2,452		(103)			(103)		2,349	2,349			
100283630	RALEIGH	NC		03/13/2026		982		(44)			(44)		938	938			
100283631	PHOENIX	AZ		03/13/2026		1,183		(46)			(46)		1,137	1,137			
100283632	OAKLAND	CA		03/13/2026		3,218		(54)			(54)		3,164	3,164			
100283633	JACKSON	NJ		03/13/2026		3,605		(116)			(116)		3,489	3,489			
100283635	GLENVILLE	NC		03/13/2026		6,826		(214)			(214)		6,612	6,612			
100283636	CLIFTON	VA		03/13/2026		8,027		(213)			(213)		7,814	7,814			
100283637	ORANGE	CA		03/13/2026		3,057		(20)			(20)		3,037	3,037			
100283638	ORANGE	CA		03/13/2026		3,154		(111)			(111)		3,043	3,043			
100283639	SAMMAMISH	WA		03/13/2026		65,288		(755)			(755)		64,533	64,533			
100283640	CHICAGO	IL		03/13/2026		5,122		(11)			(11)		5,111	5,111			
100283641	LADERA RANCH	CA		03/13/2026		2,093		(32)			(32)		2,061	2,061			
100283642	TORRANCE	CA		03/13/2026		3,183		(68)			(68)		3,115	3,115			
100283644	SAN FRANCISCO	CA		03/13/2026		2,751		(81)			(81)		2,670	2,670			
100283645	PASADENA	CA		03/13/2026		3,221		(72)			(72)		3,149	3,149			
100283646	BALL GROUND	GA		03/13/2026		3,679		19			19		3,698	3,698			
100283647	SNOHOMISH	WA		03/13/2026		4,807		(119)			(119)		4,688	4,688			
100283648	BOW	WA		03/13/2026		2,799		(39)			(39)		2,760	2,760			
100283650	OZONE PARK	NY		03/13/2026		3,159		(108)			(108)		3,051	3,051			
100283651	WEST HOLLYWOOD	CA		03/13/2026		1,901		(60)			(60)		1,841	1,841			
100283652	SEATTLE	WA		03/13/2026		3,307		(103)			(103)		3,204	3,204			
100283653	DENVER	NC		03/13/2026		12,664		(530)			(530)		12,134	12,134			
100283654	AGUA DULCE	CA		03/13/2026		2,131		(48)			(48)		2,083	2,083			
100283655	RANCHO PALOS VERDES	CA		03/13/2026		27,014		(1,018)			(1,018)		25,996	25,996			
100283657	CHINO	CA		03/13/2026		2,207		(97)			(97)		2,110	2,110			
100283658	EASTON	MD		03/13/2026		1,272		(51)			(51)		1,221	1,221			
100283659	MEDFORD	OR		03/13/2026		1,287		(61)			(61)		1,226	1,226			
100283660	WOOD DALE	IL		03/13/2026		825		(39)			(39)		786	786			
100283661	LOS ANGELES	CA		03/13/2026		1,494		(71)			(71)		1,423	1,423			
100283662	PHELAN	CA		03/13/2026		1,218		(49)			(49)		1,169	1,169			
100283664	COACHELLA	CA		03/13/2026		558		(26)			(26)		532	532			
100283666	SANTA MARIA	CA		03/13/2026		2,022		(56)			(56)		1,966	1,966			
100283667	WINTER PARK	FL		03/13/2026		929		(44)			(44)		885	885			
100283668	CORONA	CA		03/13/2026		1,619		(74)			(74)		1,545	1,545			
100283669	WINTER PARK	FL		03/13/2026		929		(44)			(44)		885	885			
100283670	SAN BERNARDINO	CA		03/13/2026		3,683		(91)			(91)		3,592	3,592			
100283671	NORCO	CA		03/13/2026		1,031		(31)			(31)		1,000	1,000			
100283672	LAKELAND	FL		03/13/2026		573		(27)			(27)		546	546			
100283673	LOS ANGELES	CA		03/13/2026		4,479		(41)			(41)		4,438	4,438			
100283674	PALMETTO BAY	FL		03/13/2026		2,745		(57)			(57)		2,688	2,688			
100283675	ORLANDO	FL		03/13/2026		858		(41)			(41)		817	817			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283676	LA PUENTE	CA		03/13/2026		2,194		(104)			(104)		2,090	2,090			
100283678	KATY	TX		03/13/2026		7,288		(494)			(494)		6,794	6,794			
100283679	LOS ANGELES	CA		03/13/2026		1,371		6			6		1,377	1,377			
100283680	LAS VEGAS	NV		03/13/2026		927		(42)			(42)		885	885			
100283681	LAS VEGAS	NV		03/13/2026		1,524		(56)			(56)		1,468	1,468			
100283682	RICHMOND	TX		03/13/2026		2,773		(36)			(36)		2,737	2,737			
100283683	LAS VEGAS	NV		03/13/2026		1,958		(27)			(27)		1,931	1,931			
100283684	BATON ROUGE	LA		03/13/2026		879		(42)			(42)		837	837			
100283685	WILDOMAR	CA		03/13/2026		1,284		(51)			(51)		1,233	1,233			
100283686	PALM HARBOR	FL		03/13/2026		761		(17)			(17)		744	744			
100283687	LITCHFIELD	IL		03/13/2026		291		(9)			(9)		282	282			
100283688	LOS ANGELES	CA		03/13/2026		1,822		(86)			(86)		1,736	1,736			
100283689	SAN MARCOS	CA		03/13/2026		1,217		(33)			(33)		1,184	1,184			
100283690	SAN DIMAS	CA		03/13/2026		3,656		(186)			(186)		3,470	3,470			
100283691	HESPERIA	CA		03/13/2026		1,641		(75)			(75)		1,566	1,566			
100283692	YUCAIPA	CA		03/13/2026		1,155		(55)			(55)		1,100	1,100			
100283693	SIMI VALLEY	CA		03/13/2026		2,096		(80)			(80)		2,016	2,016			
100283695	FALLBROOK	CA		03/13/2026		2,324		(101)			(101)		2,223	2,223			
100283696	HESPERIA	CA		03/13/2026		1,126		(45)			(45)		1,081	1,081			
100283697	MIAMI	FL		03/13/2026		1,790		(59)			(59)		1,731	1,731			
100283698	TOMS RIVER	NJ		03/13/2026		499		(24)			(24)		475	475			
100283699	SANTA CLARA	CA		03/13/2026		7,488		(252)			(252)		7,236	7,236			
100283701	MURRIETA	CA		03/13/2026		1,031		(48)			(48)		983	983			
100283702	VIEW PARK	CA		03/13/2026		3,728		(143)			(143)		3,585	3,585			
100283703	CORONADO	CA		03/13/2026		6,366		(177)			(177)		6,189	6,189			
100283705	STONE MOUNTAIN	GA		03/13/2026		387		(18)			(18)		369	369			
100283706	HOUSTON	TX		03/13/2026		547		(26)			(26)		521	521			
100283707	MODESTO	CA		03/13/2026		1,075		(46)			(46)		1,029	1,029			
100283709	JURUPA VALLEY	CA		03/13/2026		1,497		(49)			(49)		1,448	1,448			
100283711	KANSAS CITY	MO		03/13/2026		526		(25)			(25)		501	501			
100283712	HILLIARD	OH		03/13/2026		566		(2)			(2)		564	564			
100283713	FLETCHER	NC		03/13/2026		4,214		(44)			(44)		4,170	4,170			
100283714	MIAMI	FL		03/13/2026		1,801		(62)			(62)		1,739	1,739			
100283715	SAN JACINTO	CA		03/13/2026		831		(11)			(11)		820	820			
100283716	PEARLAND	TX		03/13/2026		7,166		(323)			(323)		6,843	6,843			
100283717	BEAUMONT	CA		03/13/2026		1,437		(68)			(68)		1,369	1,369			
100283718	MIDLOTHIAN	VA		03/13/2026		1,734		(62)			(62)		1,672	1,672			
100283719	PASADENA	CA		03/13/2026		3,955		(184)			(184)		3,771	3,771			
100283720	OAK LAWN	IL		03/13/2026		1,413		(15)			(15)		1,398	1,398			
100283721	BRIGHTON	CO		03/13/2026		2,111		(15)			(15)		2,096	2,096			
100283722	DICKINSON	TX		03/13/2026		1,094		(32)			(32)		1,062	1,062			
100283723	LOS ANGELES	CA		03/13/2026		1,776		(58)			(58)		1,718	1,718			
100283724	FAIRFIELD	CA		03/13/2026		6,879		(326)			(326)		6,553	6,553			
100283725	SAN ANTONIO	TX		03/13/2026		9,325		(206)			(206)		9,119	9,119			
100283726	FRESNO	CA		03/13/2026		1,825		(6)			(6)		1,819	1,819			
100283727	LOS ANGELES	CA		03/13/2026		1,633		(39)			(39)		1,594	1,594			
100283728	GRAND RAPIDS	MI		03/13/2026		528		14			14		542	542			
100283729	EL PASO	TX		03/13/2026		66,230		(3,102)			(3,102)		63,128	63,128			
100283730	PHOENIX	AZ		03/13/2026		119		(6)			(6)		113	113			
100283731	REISTERSTOWN	MD		03/13/2026		871		(24)			(24)		847	847			
100283735	INDIANAPOLIS	IN		03/13/2026		1,936		(38)			(38)		1,898	1,898			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283736	BOSTON	MA		03/13/2026		530		(17)			(17)		513	513			
100283737	HOUSTON	TX		03/13/2026		1,015		(38)			(38)		977	977			
100283739	HAMPTON	VA		03/13/2026		412		(8)			(8)		404	404			
100283740	WEST COLUMBIA	SC		03/13/2026		566		(23)			(23)		543	543			
100283741	SAN CLEMENTE	CA		03/13/2026		2,838		(67)			(67)		2,771	2,771			
100283743	BALCH SPRINGS	TX		03/13/2026		434		(12)			(12)		422	422			
100283744	LITHONIA	GA		03/13/2026		296		(12)			(12)		284	284			
100283745	LOS ANGELES	CA		03/13/2026		1,672		(36)			(36)		1,636	1,636			
100283748	LOS ANGELES	CA		03/13/2026		22,296		(576)			(576)		21,720	21,720			
100283751	DENVER	CO		03/13/2026		1,100		(21)			(21)		1,079	1,079			
100283752	MABLETON	GA		03/13/2026		549		(23)			(23)		526	526			
100283753	LOS ANGELES	CA		03/13/2026		885		(30)			(30)		855	855			
100283754	SAINT LOUIS	MO		03/13/2026		401		(5)			(5)		396	396			
100283755	INDEPENDENCE	MO		03/13/2026		516		(11)			(11)		505	505			
100283756	SUN CITY	CA		03/13/2026		558		(23)			(23)		535	535			
100283757	MIAMI	AZ		03/13/2026		321		(15)			(15)		306	306			
100283758	SAN BERNARDINO	CA		03/13/2026		1,077		(51)			(51)		1,026	1,026			
100283759	STOCKTON	CA		03/13/2026		916		(23)			(23)		893	893			
100283760	MIAMI	FL		03/13/2026		1,544		14			14		1,558	1,558			
100283761	VICTORVILLE	CA		03/13/2026		635		(16)			(16)		619	619			
100283763	NORCO	CA		03/13/2026		1,526		(52)			(52)		1,474	1,474			
100283767	ROCKY MOUNT	NC		03/13/2026		413		(14)			(14)		399	399			
100283769	OWENSBORO	KY		03/13/2026		549		(20)			(20)		529	529			
100283770	CLEVELAND	OH		03/13/2026		311		(11)			(11)		300	300			
100283772	GREENWICH	CT		03/13/2026		6,322		(102)			(102)		6,220	6,220			
100283773	FRESNO	CA		03/13/2026		512		(21)			(21)		491	491			
100283774	BAKERSFIELD	CA		03/13/2026		1,195		(33)			(33)		1,162	1,162			
100283776	CRANSTON	RI		03/13/2026		1,253		(23)			(23)		1,230	1,230			
100283777	SAINT PETERSBURG	FL		03/13/2026		569		(15)			(15)		554	554			
100283779	KING CITY	CA		03/13/2026		846		(8)			(8)		838	838			
100283780	LONG BEACH	CA		03/13/2026		1,687		(32)			(32)		1,655	1,655			
100283781	CONCORD	NC		03/13/2026		502		(15)			(15)		487	487			
100283785	SUFFOLK	VA		03/13/2026		243		(6)			(6)		237	237			
100283786	BURLINGTON	NC		03/13/2026		684		(18)			(18)		666	666			
100283787	LAUDERHILL	FL		03/13/2026		808		(22)			(22)		786	786			
100283788	KANSAS CITY	KS		03/13/2026		350		(13)			(13)		337	337			
100283790	SAN LUIS OBISPO	CA		03/13/2026		1,331		(25)			(25)		1,306	1,306			
100283793	ORANGE BEACH	AL		03/13/2026		1,143		(33)			(33)		1,110	1,110			
100283794	MCKINNEY	TX		03/13/2026		674		(11)			(11)		663	663			
100283795	THE VILLAGES	FL		03/13/2026		631		(10)			(10)		621	621			
100283796	WESTFIELD	IN		03/13/2026		948		(17)			(17)		931	931			
100283797	LAS VEGAS	NV		03/13/2026		2,821		(66)			(66)		2,755	2,755			
100283798	EULESS	TX		03/13/2026		638		(16)			(16)		622	622			
100283800	MONTEREY PARK	CA		03/13/2026		1,307		(20)			(20)		1,287	1,287			
100283801	FRISCO	TX		03/13/2026		5,499		(127)			(127)		5,372	5,372			
100283802	SAN DIEGO	CA		03/13/2026		599		(14)			(14)		585	585			
100283804	STONEHAM	MA		03/13/2026		932		(29)			(29)		903	903			
100283807	SAN JOSE	CA		03/16/2026		9,234		(364)			(364)		8,870	8,870			
100283809	LOS ANGELES	CA		03/16/2026		2,231		(26)			(26)		2,205	2,205			
100283813	DELTONA	FL		03/16/2026		627		(13)			(13)		614	614			
100283814	UPLAND	CA		03/16/2026		1,762		(88)			(88)		1,674	1,674			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283815	HOUSTON	TX		03/16/2026		1,274		(60)			(60)		1,214	1,214			
100283817	MIAMI	FL		03/16/2026		2,051		(33)			(33)		2,018	2,018			
100283818	SPRING	TX		03/16/2026		775		4			4		779	779			
100283819	NEW ORLEANS	LA		03/16/2026		428		(12)			(12)		416	416			
100283820	CRYSTAL LAKE	IL		03/16/2026		1,177		(39)			(39)		1,138	1,138			
100283822	MACON	GA		03/16/2026		629		(21)			(21)		608	608			
100283823	MIAMI	FL		03/16/2026		476		(19)			(19)		457	457			
100283824	FORT LAUDERDALE	FL		03/16/2026		6,872		(182)			(182)		6,690	6,690			
100283825	HIALEAH GARDENS	FL		03/16/2026		1,778		(34)			(34)		1,744	1,744			
100283826	MARINA DEL REY	CA		03/16/2026		1,488		(54)			(54)		1,434	1,434			
100283827	GONZALES	TX		03/16/2026		515		(6)			(6)		509	509			
100283828	TEMPE	AZ		03/16/2026		1,388		(49)			(49)		1,339	1,339			
100283829	TUCSON	AZ		03/16/2026		967		(32)			(32)		935	935			
100283831	GLASTONBURY	CT		03/16/2026		7,013		(332)			(332)		6,681	6,681			
100283832	MIAMI LAKES	FL		03/16/2026		2,176		(65)			(65)		2,111	2,111			
100283833	HAMDEN	CT		03/16/2026		1,023		(13)			(13)		1,010	1,010			
100283834	BELLINGHAM	WA		03/16/2026		2,042		(94)			(94)		1,948	1,948			
100283836	ORLANDO	FL		03/16/2026		643		(26)			(26)		617	617			
100283837	MIAMI	FL		03/16/2026		481		(18)			(18)		463	463			
100283838	LANCASTER	PA		03/16/2026		753		(17)			(17)		736	736			
100283839	HARRISBURG	PA		03/16/2026		275		(12)			(12)		263	263			
100283840	BRIDGEPORT	CT		03/16/2026		645		(26)			(26)		619	619			
100283843	MORGANTOWN	WV		03/16/2026		394		(14)			(14)		380	380			
100283844	MESA	AZ		03/16/2026		1,164		(47)			(47)		1,117	1,117			
100283846	LOS ANGELES	CA		03/16/2026		3,201		(152)			(152)		3,049	3,049			
100283847	FITCHBURG	WI		03/16/2026		1,000		(27)			(27)		973	973			
100283848	NORTH CHESTERFIELD	VA		03/16/2026		600		(24)			(24)		576	576			
100283849	HOUSTON	TX		03/16/2026		270		(12)			(12)		258	258			
100283850	SALISBURY	NC		03/16/2026		458		(14)			(14)		444	444			
100283851	NEW BRITAIN	CT		03/16/2026		661		(31)			(31)		630	630			
100283852	TIGARD	OR		03/16/2026		3,229		(111)			(111)		3,118	3,118			
100283853	BLUE RIDGE	GA		03/16/2026		1,260		(46)			(46)		1,214	1,214			
100283855	LAKE BLUFF	IL		03/16/2026		5,147		(156)			(156)		4,991	4,991			
100283856	VILLA RICA	GA		03/16/2026		578		(6)			(6)		572	572			
100283860	ST PETERSBURG	FL		03/16/2026		4							4	4			
100283861	WAYCROSS	GA		03/16/2026		533		(25)			(25)		508	508			
100283865	BEDMINSTER	NJ		03/16/2026		746		(24)			(24)		722	722			
100283866	ALLENTOWN	PA		03/16/2026		446		(3)			(3)		443	443			
100283867	FLORISSANT	MO		03/16/2026		3,560		(83)			(83)		3,477	3,477			
100283872	SEMINOLE	FL		03/16/2026		522		(25)			(25)		497	497			
100283873	ARLINGTON	TX		03/16/2026		466		(3)			(3)		463	463			
100283874	NEWARK	NJ		03/16/2026		1,750		(18)			(18)		1,732	1,732			
100283875	CHICAGO	IL		03/16/2026		889		1			1		890	890			
100283877	SAN CLEMENTE	CA		03/19/2026		2,788		(132)			(132)		2,656	2,656			
100283878	PHOENIX	AZ		03/19/2026		462		(22)			(22)		440	440			
100283881	SAN CLEMENTE	CA		03/19/2026		3,982		(189)			(189)		3,793	3,793			
100283882	RANDOLPH	NJ		03/19/2026		5,398		(123)			(123)		5,275	5,275			
100283884	PALMYRA	VA		03/23/2026		610		(52)			(52)		558	558			
100283892	GRANDVIEW	OH		03/23/2026		413		(28)			(28)		385	385			
100283893	INDEPENDENCE	VA		03/23/2026		198		(13)			(13)		185	185			
100283905	ANTIGO	WI		03/23/2026		283		(20)			(20)		263	263			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283909	HAMILTON	GA		03/23/2026		238		(17)			(17)		221	221			
100283911	ROLLA	MO		03/23/2026		1,313		(91)			(91)		1,222	1,222			
100283918	CUMMING	GA		03/23/2026		1,087		(53)			(53)		1,034	1,034			
100283922	ANDERSON	SC		03/23/2026		1,411		(15)			(15)		1,396	1,396			
100283925	THOUSAND OAKS	CA		03/23/2026		3,616		(162)			(162)		3,454	3,454			
100283926	PORT SAINT LUCIE	FL		03/23/2026		539		(17)			(17)		522	522			
100283928	ENCINITAS	CA		03/23/2026		3,811		(148)			(148)		3,663	3,663			
100283929	PALMDALE	CA		03/23/2026		1,096		(50)			(50)		1,046	1,046			
100283930	LOS ANGELES	CA		03/23/2026		5,078		(122)			(122)		4,956	4,956			
100283931	MIAMI	FL		03/23/2026		2,142		(53)			(53)		2,089	2,089			
100283932	CAPE CANAVERAL	FL		03/23/2026		560		(27)			(27)		533	533			
100283933	INDIANAPOLIS	IN		03/23/2026		300		(4)			(4)		296	296			
100283934	BIRMINGHAM	AL		03/23/2026		288		(5)			(5)		283	283			
100283937	NORTH BALTIMORE	OH		03/23/2026		275		(8)			(8)		267	267			
100283939	MCALLEN	TX		03/23/2026		868		(13)			(13)		855	855			
100283941	SALINAS	CA		03/23/2026		3,294		(53)			(53)		3,241	3,241			
100283942	CALIFORNIA CITY	CA		03/23/2026		637		(24)			(24)		613	613			
100283943	TUCSON	AZ		03/23/2026		590		(28)			(28)		562	562			
100283944	MIAMI GARDENS	FL		03/23/2026		697		(33)			(33)		664	664			
100283945	BEN WHEELER	TX		03/23/2026		2,509		(31)			(31)		2,478	2,478			
100283946	LAS VEGAS	NV		03/23/2026		2,639		(125)			(125)		2,514	2,514			
100283947	COACHELLA	CA		03/23/2026		1,066		(27)			(27)		1,039	1,039			
100283949	LOUISVILLE	KY		03/23/2026		315		(7)			(7)		308	308			
100283950	EL MONTE	CA		03/23/2026		1,768		(53)			(53)		1,715	1,715			
100283951	AURORA	IL		03/23/2026		1,037		(49)			(49)		988	988			
100283952	PONTIAC	MI		03/23/2026		331		(11)			(11)		320	320			
100283953	BIRMINGHAM	AL		03/23/2026		90		(3)			(3)		87	87			
100283954	HOUSTON	TX		03/23/2026		730		(20)			(20)		710	710			
100283955	EL MONTE	CA		03/23/2026		2,485		(80)			(80)		2,405	2,405			
100283956	CHATSWORTH	CA		03/23/2026		3,739		(143)			(143)		3,596	3,596			
100283957	JASPER	TX		03/23/2026		513		(24)			(24)		489	489			
100283958	LA PUENTE	CA		03/23/2026		1,768		(26)			(26)		1,742	1,742			
100283959	HANSVILLE	WA		03/23/2026		1,823		(86)			(86)		1,737	1,737			
100283960	LADERA RANCH	CA		03/23/2026		1,875		(89)			(89)		1,786	1,786			
100283961	RANCHO SANTA MARGARITA	CA		03/23/2026		1,246		(38)			(38)		1,208	1,208			
100283963	PORTOLA	CA		03/23/2026		4,106		(201)			(201)		3,905	3,905			
100283964	LADERA RANCH	CA		03/23/2026		1,577		(47)			(47)		1,530	1,530			
100283965	FRESNO	CA		03/23/2026		976		(17)			(17)		959	959			
100283966	DORAL	FL		03/23/2026		2,147		(46)			(46)		2,101	2,101			
100283967	GALLOWAY	OH		03/23/2026		933		(25)			(25)		908	908			
100283968	SPRING	TX		03/23/2026		492		(6)			(6)		486	486			
100283969	HOUSTON	TX		03/23/2026		832		(24)			(24)		808	808			
100283970	CALIMESA	CA		03/23/2026		2,245		(101)			(101)		2,144	2,144			
100283972	WALNUT	CA		03/23/2026		2,778		(127)			(127)		2,651	2,651			
100283974	MECHANICSBURG	PA		03/23/2026		330		(16)			(16)		314	314			
100283975	BAY CITY	MI		03/23/2026		204		(7)			(7)		197	197			
100283976	BIXBY	OK		03/23/2026		1,615		(71)			(71)		1,544	1,544			
100283977	COLUMBIA	TN		03/23/2026		597		(22)			(22)		575	575			
100283978	KERNVILLE	CA		03/23/2026		718		(34)			(34)		684	684			
100283979	DENVER	CO		03/23/2026		913		(21)			(21)		892	892			
100283981	DALLAS	TX		03/23/2026		829		(2)			(2)		827	827			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100283983	HOUSTON	TX		03/23/2026		441		(18)			(18)		423	423			
100283984	COATESVILLE	IN		03/24/2026		1,441		(30)			(30)		1,411	1,411			
100283985	HUDSON	MI		03/24/2026		594		(20)			(20)		574	574			
100283986	COEUR D ALENE	ID		03/24/2026		843		(16)			(16)		827	827			
100283987	EUFAULA	AL		03/24/2026		825		(28)			(28)		797	797			
100283988	EAGLE	ID		03/24/2026		2,732		(94)			(94)		2,638	2,638			
100283990	SAN LUIS OBISPO	CA		03/24/2026		2,339		(89)			(89)		2,250	2,250			
100283991	DAYTONA BEACH	FL		03/24/2026		2,776		(54)			(54)		2,722	2,722			
100283992	LELAND	NC		03/24/2026		973		(27)			(27)		946	946			
100283993	PIEDMONT	OK		03/24/2026		680		12			12		692	692			
100283994	LAKEWOOD	CO		03/24/2026		4,549		(51)			(51)		4,498	4,498			
100283995	HILLIARD	OH		03/24/2026		2,970		81			81		3,051	3,051			
100283996	BROKEN BOW	OK		03/24/2026		2,332		(80)			(80)		2,252	2,252			
100283997	ALEXANDRIA	VA		03/24/2026		1,472		4			4		1,476	1,476			
100283998	EAST HELENA	MT		03/24/2026		4,594		16			16		4,610	4,610			
100284000	ENGLEWOOD	FL		03/24/2026		842		25			25		867	867			
100284001	WINSTON SALEM	NC		03/24/2026		1,039		(16)			(16)		1,023	1,023			
100284002	CHEYENNE	WY		03/24/2026		939		(21)			(21)		918	918			
100284003	BERKELEY	CA		03/24/2026		2,448		(86)			(86)		2,362	2,362			
100284004	SAN FRANCISCO	CA		03/24/2026		2,600		(99)			(99)		2,501	2,501			
100284005	CAMPTON	NH		03/24/2026		961		(27)			(27)		934	934			
100284006	RUTLEDGE	TN		03/24/2026		39,539		(834)			(834)		38,705	38,705			
100284007	FRANKLIN	NC		03/24/2026		552		(21)			(21)		531	531			
100284008	GLADWIN	MI		03/24/2026		994		(24)			(24)		970	970			
100284009	BRIGHTON	CO		03/24/2026		900		(31)			(31)		869	869			
100284010	MAGNOLIA	TX		03/24/2026		614		(15)			(15)		599	599			
100284011	RIVERSIDE	CA		03/24/2026		1,681		(48)			(48)		1,633	1,633			
100284012	ROYERSFORD	PA		03/24/2026		783		(19)			(19)		764	764			
100284013	DAVENPORT	FL		03/24/2026		599		(12)			(12)		587	587			
100284014	TUCSON	AZ		03/24/2026		2,137		(55)			(55)		2,082	2,082			
100284015	HOBE SOUND	FL		03/24/2026		661		(25)			(25)		636	636			
100284016	SALEM	OR		03/24/2026		3,895		(132)			(132)		3,763	3,763			
100284017	HEBRON	KY		03/24/2026		1,053		(12)			(12)		1,041	1,041			
100284018	OCALA	FL		03/24/2026		1,955		(39)			(39)		1,916	1,916			
100284019	INDIANAPOLIS	IN		03/24/2026		1,332		(35)			(35)		1,297	1,297			
100284020	TIGARD	OR		03/24/2026		1,229		(31)			(31)		1,198	1,198			
100284021	CLARKSVILLE	TN		03/24/2026		639		(24)			(24)		615	615			
100284023	WATERTOWN	MA		03/24/2026		2,098		(40)			(40)		2,058	2,058			
100284024	IRVINE	CA		03/24/2026		2,669		(96)			(96)		2,573	2,573			
100284025	ANAHEIM	CA		03/24/2026		2,025		(27)			(27)		1,998	1,998			
100284026	NOVATO	CA		03/24/2026		2,778		(82)			(82)		2,696	2,696			
100284027	CHARLOTTE	NC		03/24/2026		842		(30)			(30)		812	812			
100284028	POMPANO BEACH	FL		03/24/2026		2,241		(86)			(86)		2,155	2,155			
100284029	HARRISON CITY	PA		03/24/2026		1,032		(5)			(5)		1,027	1,027			
100284030	AUSTIN	TX		03/24/2026		2,408		(89)			(89)		2,319	2,319			
100284031	REHOBOTH BEACH	DE		03/24/2026		4,197		35			35		4,232	4,232			
100284032	DEPOE BAY	OR		03/24/2026		910		(35)			(35)		875	875			
100284033	ROSEVILLE	CA		03/24/2026		1,311		(24)			(24)		1,287	1,287			
100284034	COLUMBUS	OH		03/24/2026		600		(13)			(13)		587	587			
100284035	DENVER	CO		03/24/2026		2,095		25			25		2,120	2,120			
100284036	TOMBALL	TX		03/24/2026		634		(24)			(24)		610	610			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284037	WINSTON SALEM	NC		03/24/2026		1,260		(37)			(37)		1,223	1,223			
100284038	CHATTANOOGA	TN		03/24/2026		760		(18)			(18)		742	742			
100284039	PORTLAND	OR		03/24/2026		1,571		(39)			(39)		1,532	1,532			
100284040	ESTERO	FL		03/24/2026		763		(21)			(21)		742	742			
100284041	SEATTLE	WA		03/24/2026		2,382		(65)			(65)		2,317	2,317			
100284042	NORTHLAKE	IL		03/24/2026		1,376		(10)			(10)		1,366	1,366			
100284043	ASHEVILLE	NC		03/24/2026		2,277		(73)			(73)		2,204	2,204			
100284044	NEWBURY PARK	CA		03/24/2026		2,216		(65)			(65)		2,151	2,151			
100284045	ANDOVER	MA		03/24/2026		2,247		(86)			(86)		2,161	2,161			
100284046	BOCA RATON	FL		03/24/2026		1,618		(62)			(62)		1,556	1,556			
100284047	RIVERSIDE	CA		03/24/2026		1,441		(34)			(34)		1,407	1,407			
100284048	SANTA ROSA	CA		03/24/2026		1,412		(37)			(37)		1,375	1,375			
100284049	MIDDLETON	FL		03/24/2026		723		(28)			(28)		695	695			
100284050	SUCCASUNNA	NJ		03/24/2026		49,346		(1,612)			(1,612)		47,734	47,734			
100284051	CASTRO VALLEY	CA		03/24/2026		4,197		(153)			(153)		4,044	4,044			
100284053	BEAUFORT	SC		03/24/2026		5,425		(135)			(135)		5,290	5,290			
100284054	SAINT AUGUSTINE	FL		03/24/2026		2,037		(76)			(76)		1,961	1,961			
100284055	GRAND ISLE	LA		03/24/2026		2,142		(38)			(38)		2,104	2,104			
100284056	HERNDON	VA		03/24/2026		16,132		(75)			(75)		16,057	16,057			
100284057	FREMONT	CA		03/24/2026		2,920		(88)			(88)		2,832	2,832			
100284058	COVINGTON	GA		03/30/2026		802		(48)			(48)		754	754			
100284059	APPLETON	WI		03/30/2026		663		(29)			(29)		634	634			
100284060	DINGMANS FERRY	PA		03/30/2026		204		(12)			(12)		192	192			
100284061	RIVERBANK	CA		03/30/2026		272		(11)			(11)		261	261			
100284062	PHOENIX	AZ		03/30/2026		1,875		(81)			(81)		1,794	1,794			
100284063	PFLUGERVILLE	TX		03/30/2026		387		(24)			(24)		363	363			
100284064	SUPERIOR	MT		03/30/2026		906		(39)			(39)		867	867			
100284065	CEDARVILLE	AR		03/30/2026		153		(9)			(9)		144	144			
100284067	CLEBURNE	TX		03/30/2026		322		(20)			(20)		302	302			
100284068	CROWLEY	TX		03/30/2026		165		(9)			(9)		156	156			
100284069	LUTHERVILLE TIMONIUM	MD		03/30/2026		477		(29)			(29)		448	448			
100284070	ORINDA	CA		03/30/2026		1,178		(44)			(44)		1,134	1,134			
100284071	SHOREWOOD	IL		03/30/2026		593		(33)			(33)		560	560			
100284072	WALLINGFORD	CT		03/30/2026		343		(17)			(17)		326	326			
100284073	INGLEWOOD	CA		03/30/2026		856		(23)			(23)		833	833			
100284074	SAN FRANCISCO	CA		03/30/2026		1,465		(39)			(39)		1,426	1,426			
100284075	BROKEN ARROW	OK		03/30/2026		174		(7)			(7)		167	167			
100284076	PETTIGREW	AR		03/30/2026		382		(10)			(10)		372	372			
100284077	LOS ANGELES	CA		03/30/2026		547		(15)			(15)		532	532			
100284078	KENOSHA	WI		03/30/2026		327		(5)			(5)		322	322			
100284079	HOUSTON	TX		03/30/2026		348		(9)			(9)		339	339			
100284080	BROOKVILLE	OH		03/30/2026		2,363		(63)			(63)		2,300	2,300			
100284081	DEFUNIAK SPRINGS	FL		03/30/2026		190		(12)			(12)		178	178			
100284083	TULARE	CA		03/30/2026		270		(7)			(7)		263	263			
100284084	JEFFERSON	MD		03/30/2026		745		(32)			(32)		713	713			
100284085	ELMHURST	IL		03/30/2026		878		(23)			(23)		855	855			
100284086	CROWLEY	TX		03/30/2026		687		(31)			(31)		656	656			
100284087	HADDONFIELD	NJ		03/30/2026		3,264		(147)			(147)		3,117	3,117			
100284088	SAN ANTONIO	TX		03/30/2026		243		(10)			(10)		233	233			
100284089	GREENACRES	FL		03/30/2026		452		(9)			(9)		443	443			
100284090	MONROEVILLE	PA		03/30/2026		298		(18)			(18)		280	280			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284091	KINGSBURG	CA		03/30/2026		114		(5)			(5)		109	109			
100284092	SHARPSBURG	GA		03/30/2026		356		(15)			(15)		341	341			
100284093	FONTANA	CA		03/30/2026		176		(5)			(5)		171	171			
100284094	SHERMAN OAKS	CA		03/30/2026		2,418		(64)			(64)		2,354	2,354			
100284095	GREENSBORO	NC		03/30/2026		487		(13)			(13)		474	474			
100284096	GOSHEN	IN		03/30/2026		358		(16)			(16)		342	342			
100284097	LAS VEGAS	NV		03/30/2026		156		(4)			(4)		152	152			
100284098	OCEAN	NJ		03/30/2026		1,070		(48)			(48)		1,022	1,022			
100284099	STERLINGTON	LA		03/30/2026		706		(43)			(43)		663	663			
100284100	ORLANDO	FL		03/30/2026		351		(21)			(21)		330	330			
100284101	SURPRISE	AZ		03/30/2026		209		(5)			(5)		204	204			
100284103	DURHAM	NC		03/30/2026		336		(20)			(20)		316	316			
100284104	SAINT PETERSBURG	FL		03/30/2026		447		(25)			(25)		422	422			
100284105	GLASSELL PARK	CA		03/30/2026		148		(6)			(6)		142	142			
100284106	LITCHFIELD PARK	AZ		03/30/2026		699		(19)			(19)		680	680			
100284107	COLLEGE PARK	MD		03/30/2026		1,552		(41)			(41)		1,511	1,511			
100284109	VISTA	CA		03/30/2026		2,915		(77)			(77)		2,838	2,838			
100284110	VALPARAISO	IN		03/30/2026		1,001		(44)			(44)		957	957			
100284111	DAGSBORO	DE		03/30/2026		610		(16)			(16)		594	594			
100284112	POMONA	CA		03/30/2026		541		(14)			(14)		527	527			
100284113	LOVELAND	CO		03/30/2026		530		(14)			(14)		516	516			
100284114	CRESTVIEW	FL		03/30/2026		839		(22)			(22)		817	817			
100284115	LAKE ELSINORE	CA		03/30/2026		328		(9)			(9)		319	319			
100284116	MILL CREEK	WA		03/30/2026		342		(9)			(9)		333	333			
100284117	WASHINGTON	UT		03/30/2026		65		(2)			(2)		63	63			
100284118	FLORENCE	MT		03/30/2026		2,589		(110)			(110)		2,479	2,479			
100284119	PORT CHARLOTTE	FL		03/30/2026		181		(11)			(11)		170	170			
100284120	SAINT ANNE	IL		03/30/2026		269		(16)			(16)		253	253			
100284121	RIVERSIDE	CA		03/30/2026		3,046		(56)			(56)		2,990	2,990			
100284122	POTTSTOWN	PA		03/30/2026		189		(12)			(12)		177	177			
100284123	NASHVILLE	IN		03/30/2026		508		(31)			(31)		477	477			
100284124	ROSEVILLE	CA		03/30/2026		694		(30)			(30)		664	664			
100284125	CHARLOTTESVILLE	VA		03/30/2026		1,870		(49)			(49)		1,821	1,821			
100284128	GLEN ALLEN	VA		03/30/2026		431		(12)			(12)		419	419			
100284131	ALLISON PARK	PA		03/30/2026		1,786		(47)			(47)		1,739	1,739			
100284132	MERIDIAN	ID		03/30/2026		134		(4)			(4)		130	130			
100284133	NORCO	CA		03/30/2026		1,014		(27)			(27)		987	987			
100284134	HOUSTON	TX		03/30/2026		1,290		(40)			(40)		1,250	1,250			
100284135	COLUMBUS	OH		03/30/2026		93		(2)			(2)		91	91			
100284136	WESLEY CHAPEL	FL		03/30/2026		706		(12)			(12)		694	694			
100284137	MONTPELIER	VA		03/30/2026		304		(8)			(8)		296	296			
100284138	ABSECON	NJ		03/30/2026		206		(13)			(13)		193	193			
100284140	WAYLAND	MI		03/30/2026		246		(7)			(7)		239	239			
100284141	BONNEY LAKE	WA		03/30/2026		226		(10)			(10)		216	216			
100284142	LITTLESTOWN	PA		03/30/2026		258		(16)			(16)		242	242			
100284143	SMITHFIELD	NC		03/30/2026		313		(8)			(8)		305	305			
100284144	BUFORD	GA		03/30/2026		943		(25)			(25)		918	918			
100284145	MESA	AZ		03/30/2026		179		(8)			(8)		171	171			
100284147	YUCCA VALLEY	CA		03/30/2026		522		(14)			(14)		508	508			
100284148	BUCKEYE	AZ		03/30/2026		465		(12)			(12)		453	453			
100284149	COSTA MESA	CA		03/30/2026		120		(5)			(5)		115	115			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284150	EDISON	NJ		03/30/2026		135		(6)			(6)		129	129			
100284151	PHOENIX	AZ		03/30/2026		280		(7)			(7)		273	273			
100284152	MARIETTA	GA		03/30/2026		892		(54)			(54)		838	838			
100284153	PHILADELPHIA	PA		03/30/2026		237		(14)			(14)		223	223			
100284155	BUCKEYE	AZ		03/30/2026		437		(19)			(19)		418	418			
100284156	SHERMAN OAKS	CA		03/30/2026		996		(60)			(60)		936	936			
100284157	DE LEON SPRINGS	FL		03/30/2026		196		(5)			(5)		191	191			
100284158	ORLANDO	FL		03/30/2026		352		(9)			(9)		343	343			
100284159	WARREN	CT		03/30/2026		606		(32)			(32)		574	574			
100284160	MERIDIANVILLE	AL		03/30/2026		84		(2)			(2)		82	82			
100284161	PORT ST LUCIE	FL		03/30/2026		159		(3)			(3)		156	156			
100284162	MOUNT POCONO	PA		03/30/2026		82		(5)			(5)		77	77			
100284163	PAINESVILLE	OH		03/30/2026		438		(14)			(14)		424	424			
100284164	APEX	NC		03/30/2026		92		(4)			(4)		88	88			
100284165	SNELLVILLE	GA		03/30/2026		1,089		(66)			(66)		1,023	1,023			
100284166	OMAHA	NE		03/30/2026		157		(7)			(7)		150	150			
100284167	SEBRING	OH		03/30/2026		244		(11)			(11)		233	233			
100284168	SHELBYVILLE	KY		03/30/2026		119		(3)			(3)		116	116			
100284169	WALDORF	MD		03/30/2026		291		(18)			(18)		273	273			
100284170	PHOENIX	AZ		03/30/2026		723		(19)			(19)		704	704			
100284171	COMMERCE	GA		03/30/2026		241		(6)			(6)		235	235			
100284172	CAMBRIDGE	MD		03/30/2026		126		(8)			(8)		118	118			
100284173	BRENTWOOD	CA		03/30/2026		1,134		(19)			(19)		1,115	1,115			
100284174	MEMPHIS	TN		03/30/2026		106		(3)			(3)		103	103			
100284175	MERIDIAN	ID		03/30/2026		66		(2)			(2)		64	64			
100284176	LAS VEGAS	NV		03/30/2026		793		(36)			(36)		757	757			
100284177	PORTLAND	OR		03/30/2026		528		(14)			(14)		514	514			
100284178	GILBERT	AZ		03/30/2026		927		(25)			(25)		902	902			
100284179	PALMDALE	CA		03/30/2026		217		(6)			(6)		211	211			
100284180	LANCASTER	TX		03/30/2026		927		(47)			(47)		880	880			
100284181	MARGATE CITY	NJ		03/30/2026		1,268		(57)			(57)		1,211	1,211			
100284182	MONETTA	SC		03/30/2026		177		(11)			(11)		166	166			
100284183	VANCOUVER	WA		03/30/2026		462		(12)			(12)		450	450			
100284184	TULLAHOMA	TN		03/30/2026		330		(20)			(20)		310	310			
100284185	EL PASO	TX		03/30/2026		379		(17)			(17)		362	362			
100284186	STAR	ID		03/30/2026		808		(22)			(22)		786	786			
100284187	EL CAJON	CA		03/30/2026		1,491		(77)			(77)		1,414	1,414			
100284188	FARMINGTON HILLS	MI		03/30/2026		276		(7)			(7)		269	269			
100284189	SACRAMENTO	CA		03/30/2026		181		(5)			(5)		176	176			
100284190	RENO	NV		03/30/2026		334		(9)			(9)		325	325			
100284191	SACRAMENTO	CA		03/30/2026		160		(4)			(4)		156	156			
100284193	TUCSON	AZ		03/30/2026		1,075		(66)			(66)		1,009	1,009			
100284195	AUBURN	CA		03/30/2026		920		(24)			(24)		896	896			
100284196	RALEIGH	NC		03/30/2026		1,007		(31)			(31)		976	976			
100284197	MERIDIAN	ID		03/30/2026		865		(23)			(23)		842	842			
100284198	PILOT POINT	TX		03/30/2026		280		(17)			(17)		263	263			
100284199	CUMMING	GA		03/30/2026		475		(13)			(13)		462	462			
100284200	SEWELL	NJ		03/30/2026		25,264		(1,137)			(1,137)		24,127	24,127			
100284201	GREAT FALLS	MT		03/30/2026		644		(27)			(27)		617	617			
100284202	BALTIMORE	MD		03/30/2026		382		(10)			(10)		372	372			
100284204	LUBBOCK	TX		03/30/2026		863		(39)			(39)		824	824			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284205	PORT CHARLOTTE	FL		03/30/2026		158		(10)			(10)		148	148			
100284206	COHUTTA	GA		03/30/2026		346		(20)			(20)		326	326			
100284207	TRENTON	GA		03/30/2026		363		(8)			(8)		355	355			
100284208	TROUTMAN	NC		03/30/2026		803		(48)			(48)		755	755			
100284209	KNOXVILLE	TN		03/30/2026		608		(16)			(16)		592	592			
100284210	PALM DESERT	CA		03/30/2026		391		(10)			(10)		381	381			
100284211	BRIGHTON	CO		03/30/2026		107		(3)			(3)		104	104			
100284212	NORCROSS	GA		03/30/2026		257		(15)			(15)		242	242			
100284213	GARNER	NC		03/30/2026		1,421		(38)			(38)		1,383	1,383			
100284214	SURREY	ND		03/30/2026		272		(17)			(17)		255	255			
100284215	LINCOLN	CA		03/30/2026		353		(16)			(16)		337	337			
100284216	NEW BRITAIN	CT		03/30/2026		342		(7)			(7)		335	335			
100284217	CHARLOTTE	NC		03/30/2026		1,236		(33)			(33)		1,203	1,203			
100284218	PETALUMA	CA		03/30/2026		405		(11)			(11)		394	394			
100284219	ROCHESTER	MN		03/30/2026		1,021		(27)			(27)		994	994			
100284220	HAMILTON	OH		03/30/2026		146		(9)			(9)		137	137			
100284221	WILMINGTON	NC		03/30/2026		667		(41)			(41)		626	626			
100284222	SAINT MARYS	GA		03/30/2026		324		(19)			(19)		305	305			
100284223	MONROVIA	IN		03/30/2026		213		(13)			(13)		200	200			
100284224	SULPHUR	LA		03/30/2026		354		(16)			(16)		338	338			
100284225	HUNTINGTON BEACH	CA		03/30/2026		505		(13)			(13)		492	492			
100284226	PACIFICA	CA		03/30/2026		538		(11)			(11)		527	527			
100284227	JACKSONVILLE	FL		03/30/2026		253		(5)			(5)		248	248			
100284230	SAINT JOHNS	FL		03/30/2026		395		(21)			(21)		374	374			
100284231	PLEASANT VIEW	TN		03/30/2026		361		(16)			(16)		345	345			
100284232	MERIDIAN	ID		03/30/2026		648		(17)			(17)		631	631			
100284233	WADDELL	AZ		03/30/2026		920		(24)			(24)		896	896			
100284234	HOWELL	MI		03/30/2026		585		(16)			(16)		569	569			
100284235	CLERMONT	FL		03/30/2026		162		(10)			(10)		152	152			
100284236	HELENA	MT		03/30/2026		3,412		(183)			(183)		3,229	3,229			
100284237	AVE MARIA	FL		03/30/2026		184		(8)			(8)		176	176			
100284238	FRESNO	CA		03/30/2026		193		(9)			(9)		184	184			
100284239	MAHWAH	NJ		03/30/2026		185		(8)			(8)		177	177			
100284240	KEARNY	NJ		03/30/2026		1,810		(73)			(73)		1,737	1,737			
100284241	MODESTO	CA		03/30/2026		562		(28)			(28)		534	534			
100284242	CHULA VISTA	CA		03/30/2026		168		(8)			(8)		160	160			
100284243	SEATTLE	WA		03/30/2026		771		(39)			(39)		732	732			
100284244	PHOENIX	AZ		03/30/2026		379		(13)			(13)		366	366			
100284245	AKRON	OH		03/30/2026		93		(2)			(2)		91	91			
100284247	JURUPA VALLEY	CA		03/30/2026		946		(43)			(43)		903	903			
100284248	ATHENS	TX		03/30/2026		981		(39)			(39)		942	942			
100284249	FRENCH CAMP	CA		03/30/2026		163		(7)			(7)		156	156			
100284250	JOLIET	IL		03/30/2026		183		(9)			(9)		174	174			
100284251	CHULA VISTA	CA		03/30/2026		1,786		(61)			(61)		1,725	1,725			
100284252	ORANGE	CA		03/30/2026		964		(52)			(52)		912	912			
100284253	RICHMOND	TX		03/30/2026		119		(5)			(5)		114	114			
100284254	NEPTUNE	NJ		03/30/2026		533		(32)			(32)		501	501			
100284255	CAVE CREEK	AZ		03/30/2026		351		(21)			(21)		330	330			
100284257	CHAGRIN FALLS	OH		03/30/2026		668		(30)			(30)		638	638			
100284258	STEVENSVILLE	MD		03/30/2026		5,042		(257)			(257)		4,785	4,785			
100284259	VALPARAISO	IN		03/30/2026		325		(21)			(21)		304	304			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284261	SACRAMENTO	CA		03/30/2026		421		(14)			(14)		407	407			
100284262	GILVERTSVILLE	PA		03/30/2026		664		(50)			(50)		614	614			
100284263	CANYON COUNTRY	CA		03/30/2026		351		(19)			(19)		332	332			
100284264	SAN PEDRO	CA		03/30/2026		1,052		(45)			(45)		1,007	1,007			
100284265	SACRAMENTO	CA		03/30/2026		475		(23)			(23)		452	452			
100284267	FRESNO	CA		03/30/2026		648		(29)			(29)		619	619			
100284268	CONIFER	CO		03/30/2026		72		(6)			(6)		66	66			
100284269	ARVADA	CO		03/30/2026		926		(71)			(71)		855	855			
100284272	LYNDEN	WA		03/30/2026		1,022		(67)			(67)		955	955			
100284274	EAST CANTON	OH		03/30/2026		337		(16)			(16)		321	321			
100284275	TORRINGTON	CT		03/30/2026		252		(12)			(12)		240	240			
100284276	MCDONOUGH	GA		03/30/2026		49		(3)			(3)		46	46			
100284277	MORENO VALLEY	CA		03/30/2026		544		(25)			(25)		519	519			
100284279	GALT	CA		03/30/2026		868		(40)			(40)		828	828			
100284280	LAKE FOREST	CA		03/30/2026		224		(13)			(13)		211	211			
100284281	PUYALLUP	WA		03/30/2026		140		(8)			(8)		132	132			
100284282	DENVER	CO		03/30/2026		159		(10)			(10)		149	149			
100284285	MESQUITE	TX		03/30/2026		219		(13)			(13)		206	206			
100284286	CHESTER	SC		03/30/2026		120		(6)			(6)		114	114			
100284287	MCKINNEY	TX		03/30/2026		971		(50)			(50)		921	921			
100284288	PORT NECHES	TX		03/30/2026		859		(52)			(52)		807	807			
100284289	SAN ANTONIO	TX		03/30/2026		180		(11)			(11)		169	169			
100284291	SALEM	OR		03/30/2026		577		(29)			(29)		548	548			
100284292	BELFAST	ME		03/30/2026		287		(15)			(15)		272	272			
100284293	NEW HAVEN	CT		03/30/2026		609		(26)			(26)		583	583			
100284294	RANCHO CUCAMONGA	CA		03/30/2026		1,249		(33)			(33)		1,216	1,216			
100284295	MESA	AZ		03/30/2026		31		(1)			(1)		30	30			
100284296	HASLETT	MI		03/30/2026		85		(4)			(4)		81	81			
100284298	NEW BERN	NC		03/30/2026		61		(2)			(2)		59	59			
100284299	AUSTIN	TX		03/30/2026		424		(19)			(19)		405	405			
100284300	SUMMERFIELD	NC		03/30/2026		1,359		(83)			(83)		1,276	1,276			
100284302	BRANSON	MO		03/30/2026		102		(6)			(6)		96	96			
100284303	MIAMI	FL		03/30/2026		905		(22)			(22)		883	883			
100284304	STOCKTON	CA		03/30/2026		275		(2)			(2)		273	273			
100284305	SKIPWITH	VA		03/30/2026		133		(4)			(4)		129	129			
100284306	BOYNTON BEACH	FL		03/30/2026		440		(12)			(12)		428	428			
100284307	HAYWARD	CA		03/30/2026		973		(42)			(42)		931	931			
100284308	WENATCHEE	WA		03/30/2026		472		(10)			(10)		462	462			
100284312	WOODSTOCK	GA		03/30/2026		2,108		(58)			(58)		2,050	2,050			
100284313	GRASS LAKE	MI		03/30/2026		218		(9)			(9)		209	209			
100284315	ASHLAND	OR		03/30/2026		1,522		(41)			(41)		1,481	1,481			
100284316	RICHMOND	TX		03/30/2026		126		(7)			(7)		119	119			
100284317	GOODLAND	IN		03/30/2026		193		(7)			(7)		186	186			
100284318	REISTERSTOWN	MD		03/30/2026		103		(3)			(3)		100	100			
100284319	CHESAPEAKE	VA		03/30/2026		308		(8)			(8)		300	300			
100284320	FINDLAY	OH		03/30/2026		9,340		(190)			(190)		9,150	9,150			
100284321	BRICK	NJ		03/30/2026		123		(3)			(3)		120	120			
100284322	NORTHFIELD	IL		03/30/2026		293		(16)			(16)		277	277			
100284323	CLOVIS	CA		03/30/2026		62		(2)			(2)		60	60			
100284325	SURPRISE	AZ		03/30/2026		186		(5)			(5)		181	181			
100284326	WINCHESTER	VA		03/30/2026		100		(3)			(3)		97	97			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284327	CEDAR PARK	TX		03/30/2026		920		(56)			(56)		864	864			
100284328	MORENO VALLEY	CA		03/30/2026		504		(14)			(14)		490	490			
100284329	POWDER SPRINGS	GA		03/30/2026		448		(21)			(21)		427	427			
100284330	KNIGHTSVILLE	SC		03/30/2026		312		(2)			(2)		310	310			
100284331	CONWAY	SC		03/30/2026		195		(8)			(8)		187	187			
100284336	SAN ANTONIO	TX		03/30/2026		248		(13)			(13)		235	235			
100284337	TORRANCE	CA		03/30/2026		315		(15)			(15)		300	300			
100284338	SAHUARITA	AZ		03/30/2026		890		(54)			(54)		836	836			
100284339	ALTO PASS	IL		03/30/2026		58		(2)			(2)		56	56			
100284341	STEVENSVILLE	MT		03/30/2026		432		(10)			(10)		422	422			
100284343	SPRING	TX		03/30/2026		149		(6)			(6)		143	143			
100284344	MINOTOLA	NJ		03/30/2026		286		(6)			(6)		280	280			
100284346	CHICAGO	IL		03/30/2026		166		(4)			(4)		162	162			
100284347	FRANKLIN	MA		03/30/2026		259		(16)			(16)		243	243			
100284349	SAN DIEGO	CA		03/30/2026		257,361		(6,875)			(6,875)		250,486	250,486			
100284350	FRASER	MI		03/30/2026		514		(24)			(24)		490	490			
100284352	EUGENE	OR		03/30/2026		1,610		(84)			(84)		1,526	1,526			
100284353	MARLTON	NJ		03/30/2026		176		(11)			(11)		165	165			
100284354	HAYWARD	CA		03/30/2026		330		(16)			(16)		314	314			
100284356	EL PASO	TX		03/30/2026		221		(14)			(14)		207	207			
100284357	SANTA FE	NM		03/30/2026		1,256		(56)			(56)		1,200	1,200			
100284358	JOPLIN	MO		03/30/2026		626		(27)			(27)		599	599			
100284360	HOLLY SPRINGS	NC		03/30/2026		11		(1)			(1)		10	10			
100284362	BEAUMONT	CA		03/30/2026		468		(21)			(21)		447	447			
100284363	SACHSE	TX		03/30/2026		1,005		(57)			(57)		948	948			
100284364	SAN DIEGO	CA		03/30/2026		316		(16)			(16)		300	300			
100284365	TROUTDALE	OR		03/30/2026		11,544		(544)			(544)		11,000	11,000			
100284366	NORTH LAUDERDALE	FL		03/30/2026		90		(4)			(4)		86	86			
100284368	TAVERNIER	FL		03/30/2026		209		(9)			(9)		200	200			
100284370	LEXINGTON	NC		03/30/2026		135		(4)			(4)		131	131			
100284372	BATON ROUGE	LA		03/30/2026		50		(3)			(3)		47	47			
100284373	SPRING HILL	FL		03/30/2026		106		(6)			(6)		100	100			
100284374	PLAINFIELD	IN		03/30/2026		117		(4)			(4)		113	113			
100284375	SPRING VALLEY	CA		03/30/2026		10,211		(496)			(496)		9,715	9,715			
100284376	NEW ORLEANS	LA		03/30/2026		952		(51)			(51)		901	901			
100284378	RIVERSIDE	CA		03/30/2026		387		(9)			(9)		378	378			
100284380	MESA	AZ		03/30/2026		2,399		(96)			(96)		2,303	2,303			
100284381	SAINT CHARLES	MO		03/30/2026		445		(29)			(29)		416	416			
100284382	TREVOSE	PA		03/30/2026		124		(8)			(8)		116	116			
100284383	NEW FAIRFIELD	CT		03/30/2026		145		(6)			(6)		139	139			
100284495	ROGERS	AR		03/26/2026		1,864		(61)			(61)		1,803	1,803			
100284496	CAVE CREEK	AZ		03/26/2026		1,226		(29)			(29)		1,197	1,197			
100284497	WILMINGTON	NC		03/26/2026		658		(16)			(16)		642	642			
100284498	CHARLOTTESVILLE	VA		03/26/2026		586		(18)			(18)		568	568			
100284499	SAN JUAN	TX		03/26/2026		936		(26)			(26)		910	910			
100284500	LONG BRANCH	NJ		03/26/2026		1,451		(33)			(33)		1,418	1,418			
100284501	MECHANICSBURG	PA		03/26/2026		824		(23)			(23)		801	801			
100284502	GOLD CANYON	AZ		03/26/2026		783		(11)			(11)		772	772			
100284503	CHESTERFIELD	VA		03/26/2026		587		(20)			(20)		567	567			
100284504	PROVIDENCE	RI		03/26/2026		604		(20)			(20)		584	584			
100284505	ELLIJAY	GA		03/26/2026		913		(32)			(32)		881	881			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284506	NASHUA	NH		03/26/2026		1,048		(29)			(29)		1,019	1,019			
100284507	HIXSON	TN		03/26/2026		652		(13)			(13)		639	639			
100284508	PHOENIX	AZ		03/26/2026		1,352		(23)			(23)		1,329	1,329			
100284509	GULF SHORES	AL		03/26/2026		1,290		(46)			(46)		1,244	1,244			
100284510	HAMMOND	OR		03/26/2026		2,797		(91)			(91)		2,706	2,706			
100284511	MIAMI	FL		03/26/2026		1,029		(1)			(1)		1,028	1,028			
100284512	RANCHO CORDOVA	CA		03/26/2026		1,428		(28)			(28)		1,400	1,400			
100284513	WILSONVILLE	OR		03/26/2026		1,038		(39)			(39)		999	999			
100284514	NORTH MYRTLE BEACH	SC		03/26/2026		1,026		(32)			(32)		994	994			
100284515	ANNAPOLIS	MD		03/26/2026		1,189		(17)			(17)		1,172	1,172			
100284516	INDEPENDENCE	MO		03/26/2026		827		(23)			(23)		804	804			
100284517	LAS VEGAS	NV		03/26/2026		923		(22)			(22)		901	901			
100284518	SAINT LOUIS	MO		03/26/2026		1,287		(35)			(35)		1,252	1,252			
100284519	HILTON HEAD ISLAND	SC		03/26/2026		1,100		(30)			(30)		1,070	1,070			
100284521	FONTANA	CA		03/26/2026		1,856		(34)			(34)		1,822	1,822			
100284522	LONG BEACH	CA		03/26/2026		2,567		(69)			(69)		2,498	2,498			
100284523	SAN MARCOS	TX		03/26/2026		881		(10)			(10)		871	871			
100284524	DALTON	GA		03/26/2026		636		(17)			(17)		619	619			
100284525	CHARLOTTESVILLE	VA		03/26/2026		1,950		(55)			(55)		1,895	1,895			
100284526	DAUPHIN ISLAND	AL		03/26/2026		802		(13)			(13)		789	789			
100284527	PRESCOTT	AZ		03/26/2026		1,500		(56)			(56)		1,444	1,444			
100284528	BETHEL PARK	PA		03/26/2026		596		(25)			(25)		571	571			
100284529	KENNEBUNK	ME		03/26/2026		1,610		(31)			(31)		1,579	1,579			
100284530	ALPHARETTA	GA		03/26/2026		2,016		(37)			(37)		1,979	1,979			
100284531	SAN PEDRO	CA		03/26/2026		4,051		(74)			(74)		3,977	3,977			
100284532	KEARNS	UT		03/26/2026		839		(20)			(20)		819	819			
100284533	CAPE MAY	NJ		03/26/2026		1,438		(35)			(35)		1,403	1,403			
100284534	TRABUCO CANYON	CA		03/26/2026		1,915		(43)			(43)		1,872	1,872			
100284535	SAN DIEGO	CA		03/26/2026		1,705		(36)			(36)		1,669	1,669			
100284536	JERSEY CITY	NJ		03/26/2026		4,993		(115)			(115)		4,878	4,878			
100284537	JACKSON	NJ		03/26/2026		1,287		(41)			(41)		1,246	1,246			
100284538	JACKSONS GAP	AL		03/26/2026		5,064		(146)			(146)		4,918	4,918			
100284539	ARAB	AL		03/26/2026		992		(28)			(28)		964	964			
100284540	DAGGETT	MI		03/26/2026		822		(18)			(18)		804	804			
100284541	ANNAPOLIS	MD		03/26/2026		1,444		(34)			(34)		1,410	1,410			
100284542	GOODYEAR	AZ		03/26/2026		1,112		(34)			(34)		1,078	1,078			
100284543	LAS VEGAS	NV		03/26/2026		1,597		(56)			(56)		1,541	1,541			
100284544	SACRAMENTO	CA		03/26/2026		840		(5)			(5)		835	835			
100284545	ROSEVILLE	CA		03/26/2026		1,964		(60)			(60)		1,904	1,904			
100284546	MARION	MA		03/26/2026		1,576		(41)			(41)		1,535	1,535			
100284547	NORTH CHESTERFIELD	VA		03/26/2026		716		(9)			(9)		707	707			
100284548	VIRGINIA BEACH	VA		03/26/2026		568		(14)			(14)		554	554			
100284549	NEW HAVEN	CT		03/26/2026		1,049		(29)			(29)		1,020	1,020			
100284550	CHATSWORTH	CA		03/26/2026		992		(41)			(41)		951	951			
100284551	BENTONVILLE	AR		03/26/2026		1,402		(11)			(11)		1,391	1,391			
100284552	INDEPENDENCE	MO		03/26/2026		844		(22)			(22)		822	822			
100284553	AURORA	IL		03/26/2026		854		(24)			(24)		830	830			
100284554	SACRAMENTO	CA		03/26/2026		1,047		(30)			(30)		1,017	1,017			
100284555	HOT SPRINGS	AR		03/26/2026		1,711		(36)			(36)		1,675	1,675			
100284557	CHANDLER	AZ		03/26/2026		1,396		(26)			(26)		1,370	1,370			
100284558	MANTECA	CA		03/26/2026		1,353		(35)			(35)		1,318	1,318			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284559	TILLAMOOK	OR		03/26/2026		1,034		(24)			(24)		1,010	1,010			
100284560	WEST HAZLETON	PA		03/26/2026		2,189		(69)			(69)		2,120	2,120			
100284561	AUSTIN	TX		03/26/2026		1,041		(28)			(28)		1,013	1,013			
100284562	GENOA CITY	WI		03/26/2026		632		(20)			(20)		612	612			
100284563	CANYON LAKE	TX		03/26/2026		4,547		(152)			(152)		4,395	4,395			
100284564	FORTY FORT	PA		03/26/2026		579		(16)			(16)		563	563			
100284565	PORTLAND	OR		03/26/2026		24,702		(763)			(763)		23,939	23,939			
100284566	HAMPTON	GA		03/26/2026		598		(16)			(16)		582	582			
100284567	JACKSON	NJ		03/26/2026		1,764		(47)			(47)		1,717	1,717			
100284568	YAKIMA	WA		03/26/2026		11,365		(402)			(402)		10,963	10,963			
100284569	WEST CHESTER	PA		03/26/2026		921		(26)			(26)		895	895			
100284570	LAFAYETTE	LA		03/26/2026		603		(12)			(12)		591	591			
100284571	JOHNS ISLAND	SC		03/26/2026		1,741		(43)			(43)		1,698	1,698			
100284572	BELMONT	NH		03/26/2026		4,833		(159)			(159)		4,674	4,674			
100284573	WILDWOOD	NJ		03/26/2026		1,293		(14)			(14)		1,279	1,279			
100284574	ROUND TOP	TX		03/26/2026		1,607		(53)			(53)		1,554	1,554			
100284575	TOOELE	UT		03/26/2026		1,900		5			5		1,905	1,905			
100284576	GILROY	CA		03/26/2026		2,316		(37)			(37)		2,279	2,279			
100284577	MERIDIAN	ID		03/26/2026		1,511		(33)			(33)		1,478	1,478			
100284578	PRINCETON	NJ		03/26/2026		1,651		(43)			(43)		1,608	1,608			
100284579	WASHINGTON	DC		03/26/2026		2,342		(45)			(45)		2,297	2,297			
100284580	COTTONWOOD HEIGHTS	UT		03/26/2026		955		(27)			(27)		928	928			
100284581	KITTERY	ME		03/26/2026		3,087		(84)			(84)		3,003	3,003			
100284582	ATTLEBORO	MA		03/26/2026		1,711		(48)			(48)		1,663	1,663			
100284583	SAN BERNARDINO	CA		03/26/2026		1,281		(18)			(18)		1,263	1,263			
100284584	POWAY	CA		03/26/2026		1,724		(26)			(26)		1,698	1,698			
100284585	ORELAND	PA		03/26/2026		1,033		(5)			(5)		1,028	1,028			
100284586	LOS ANGELES	CA		03/26/2026		2,347		(50)			(50)		2,297	2,297			
100284587	KATY	TX		03/26/2026		616		(12)			(12)		604	604			
100284589	SAN DIEGO	CA		03/26/2026		4,851		(141)			(141)		4,710	4,710			
100284590	BELLEVILLE	NJ		03/26/2026		2,173		(33)			(33)		2,140	2,140			
100284591	CRANSTON	RI		03/26/2026		1,340		(33)			(33)		1,307	1,307			
100284592	URBANA	IL		03/26/2026		749		(11)			(11)		738	738			
100284593	LAKEWOOD RANCH	FL		03/26/2026		1,184		(27)			(27)		1,157	1,157			
100284594	HIGHLANDS RANCH	CO		03/26/2026		1,239		(35)			(35)		1,204	1,204			
100284595	SAN DIEGO	CA		03/26/2026		2,342		(56)			(56)		2,286	2,286			
100284596	GARFIELD	NJ		03/26/2026		1,728		(41)			(41)		1,687	1,687			
100284597	LAKE ARROWHEAD	CA		03/26/2026		885		(28)			(28)		857	857			
100284598	ELGIN	IL		03/26/2026		1,094		(33)			(33)		1,061	1,061			
100284599	GLASSBORO	NJ		03/26/2026		873		(23)			(23)		850	850			
100284600	SARASOTA	FL		03/26/2026		752		(25)			(25)		727	727			
100284601	EAST LYME	CT		03/26/2026		1,437		(41)			(41)		1,396	1,396			
100284602	HARVARD	IL		03/26/2026		7,546		(308)			(308)		7,238	7,238			
100284603	EASTVALE	CA		03/26/2026		1,786		39			39		1,825	1,825			
100284604	NARRAGANSETT	RI		03/26/2026		1,154		(31)			(31)		1,123	1,123			
100284605	NORTH MYRTLE BEACH	SC		03/26/2026		1,382		(4)			(4)		1,378	1,378			
100284607	BUFORD	GA		03/26/2026		810		(20)			(20)		790	790			
100284608	PETALUMA	CA		03/26/2026		2,128		(34)			(34)		2,094	2,094			
100284609	HIAWASSEE	GA		03/26/2026		802		(21)			(21)		781	781			
100284610	INWOOD	WV		03/26/2026		653		(25)			(25)		628	628			
100284611	WAIKOLOA	HI		03/26/2026		2,001		(64)			(64)		1,937	1,937			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284612	KNOXVILLE	TN		03/26/2026		1,370		(40)			(40)		1,330	1,330			
100284613	MANZANITA	OR		03/26/2026		1,756		(44)			(44)		1,712	1,712			
100284614	LATHROP	CA		03/26/2026		1,335		(20)			(20)		1,315	1,315			
100284615	ROTONDA WEST	FL		03/26/2026		1,088		(22)			(22)		1,066	1,066			
100284675	BARBOURSVILLE	VA		03/27/2026		596		(21)			(21)		575	575			
100284677	LOS ANGELES	CA		03/27/2026		2,607		(52)			(52)		2,555	2,555			
100284678	PALMDALE	CA		03/27/2026		2,412		(102)			(102)		2,310	2,310			
100284679	COMPTON	CA		03/27/2026		1,061		(50)			(50)		1,011	1,011			
100284680	MURRIETA	CA		03/27/2026		3,074		(73)			(73)		3,001	3,001			
100284681	LOS ANGELES	CA		03/27/2026		688		(32)			(32)		656	656			
100284683	PALMDALE	CA		03/27/2026		1,777		(80)			(80)		1,697	1,697			
100284684	MARYVILLE	IL		03/27/2026		42,879		(2,032)			(2,032)		40,847	40,847			
100284686	HAGERSTOWN	MD		03/27/2026		670		(24)			(24)		646	646			
100284687	HANFORD	CA		03/27/2026		9,033		(171)			(171)		8,862	8,862			
100284688	MANHATTAN BEACH	CA		03/27/2026		1,012		(36)			(36)		976	976			
100284689	MIAMI	FL		03/27/2026		1,214		(52)			(52)		1,162	1,162			
100284691	PROVIDENCE	RI		03/27/2026		809		(32)			(32)		777	777			
100284695	LAUREL	MD		03/27/2026		687		(28)			(28)		659	659			
100284696	ROWLAND HEIGHTS	CA		03/27/2026		814		(31)			(31)		783	783			
100284697	LOWELL	AR		03/27/2026		338		(12)			(12)		326	326			
100284699	EAGAN	MN		03/27/2026		372		(9)			(9)		363	363			
100284700	ATLANTA	GA		03/27/2026		694		(17)			(17)		677	677			
100284702	CONWAY	SC		03/27/2026		824		(22)			(22)		802	802			
100284703	ROSEVILLE	CA		03/27/2026		806		(25)			(25)		781	781			
100284704	FAIRBANKS	AK		03/27/2026		915		(35)			(35)		880	880			
100284705	CHINO	CA		03/27/2026		1,482		(37)			(37)		1,445	1,445			
100284706	NORTH POLE	AK		03/27/2026		915		(35)			(35)		880	880			
100284707	ANDERSON	IN		03/27/2026		296		(11)			(11)		285	285			
100284708	SHELBYVILLE	TN		03/27/2026		1,841		(39)			(39)		1,802	1,802			
100284709	BOYNE CITY	MI		03/27/2026		1,256		(31)			(31)		1,225	1,225			
100284710	HOLDREGE	NE		03/27/2026		258		(9)			(9)		249	249			
100284711	EAST STROUDSBURG	PA		03/27/2026		724		(27)			(27)		697	697			
100284712	JAY	ME		03/27/2026		295		(11)			(11)		284	284			
100284713	BOSSIER CITY	LA		03/27/2026		438		(17)			(17)		421	421			
100284714	CENTEREACH	NY		03/27/2026		1,335		(51)			(51)		1,284	1,284			
100284715	GREENSBORO	NC		03/27/2026		215		(8)			(8)		207	207			
100284716	PORT CHARLOTTE	FL		03/27/2026		633		(24)			(24)		609	609			
100284717	ROCHESTER	NY		03/27/2026		799		(31)			(31)		768	768			
100284718	HAMDEN	CT		03/27/2026		863		(28)			(28)		835	835			
100284719	VERPLANCK	NY		03/27/2026		392		(15)			(15)		377	377			
100284721	ELIZABETHTOWN	PA		03/27/2026		439		(15)			(15)		424	424			
100284722	JONESBOROUGH	TN		03/27/2026		2,801		(50)			(50)		2,751	2,751			
100284723	CHATTAHOOCHEE HILLS	GA		03/27/2026		2,217		29			29		2,246	2,246			
100284724	PISCATAWAY	NJ		03/27/2026		2,045		(37)			(37)		2,008	2,008			
100284725	MAUMELLE	AR		03/27/2026		188		(7)			(7)		181	181			
100284726	NEW YORK	NY		03/27/2026		1,336		(43)			(43)		1,293	1,293			
100284727	HOUSTON	TX		03/27/2026		936		(33)			(33)		903	903			
100284728	VISALIA	CA		03/27/2026		818		(31)			(31)		787	787			
100284729	BLOOMINGDALE	NJ		03/27/2026		1,556		(6)			(6)		1,550	1,550			
100284730	COLDWATER	OH		03/27/2026		734		(25)			(25)		709	709			
100284731	MASON	TX		03/27/2026		316		(12)			(12)		304	304			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284732	VIRGINIA BEACH	VA		03/27/2026		846		(32)			(32)		814	814			
100284733	BATTLE CREEK	MI		03/27/2026		1,084		(29)			(29)		1,055	1,055			
100284734	SACRAMENTO	CA		03/27/2026		1,000		(11)			(11)		989	989			
100284735	TRAVELERS REST	SC		03/27/2026		1,020		(17)			(17)		1,003	1,003			
100284736	COHOES	NY		03/27/2026		323		(12)			(12)		311	311			
100284737	GLEN	NH		03/27/2026		897		1			1		898	898			
100284738	KATY	TX		03/27/2026		674		(26)			(26)		648	648			
100284739	WARSAW	IN		03/27/2026		490		(19)			(19)		471	471			
100284740	WILLINGBORO	NJ		03/27/2026		1,828		(21)			(21)		1,807	1,807			
100284741	SOPERTON	GA		03/27/2026		397		(15)			(15)		382	382			
100284742	PITTSBURGH	PA		03/27/2026		758		(29)			(29)		729	729			
100284743	WILMINGTON	CA		03/27/2026		1,140		(36)			(36)		1,104	1,104			
100284744	NORTH MYRTLE BEACH	SC		03/27/2026		1,706		(24)			(24)		1,682	1,682			
100284745	ROCK HILL	SC		03/27/2026		1,451		(2)			(2)		1,449	1,449			
100284746	JACKSON	MO		03/27/2026		392		(15)			(15)		377	377			
100284747	MUSKEGON	MI		03/27/2026		8,718		(333)			(333)		8,385	8,385			
100284748	EAST MEADOW	NY		03/27/2026		2,672		(71)			(71)		2,601	2,601			
100284749	YONKERS	NY		03/27/2026		1,821		(70)			(70)		1,751	1,751			
100284750	NEWPORT	NH		03/27/2026		2,102		(65)			(65)		2,037	2,037			
100284751	COLUMBUS	OH		03/27/2026		383		(14)			(14)		369	369			
100284752	TEMPLE	ME		03/27/2026		2,609		(47)			(47)		2,562	2,562			
100284753	HUNTINGTON WOODS	MI		03/27/2026		722		(24)			(24)		698	698			
100284754	LOST CREEK	WV		03/27/2026		143		(5)			(5)		138	138			
100284755	OXFORD	NJ		03/27/2026		717		(20)			(20)		697	697			
100284756	TACOMA	WA		03/27/2026		754		(25)			(25)		729	729			
100284757	COLUMBIA	SC		03/27/2026		824		(32)			(32)		792	792			
100284758	TARBORO	NC		03/27/2026		487		(19)			(19)		468	468			
100284759	LAKE	MI		03/27/2026		608		(19)			(19)		589	589			
100284760	RAMONA	CA		03/27/2026		775		(13)			(13)		762	762			
100284761	CALABASH	NC		03/27/2026		655		(22)			(22)		633	633			
100284762	FORT COLLINS	CO		03/27/2026		1,024		(17)			(17)		1,007	1,007			
100284763	KATY	TX		03/27/2026		582		(13)			(13)		569	569			
100284764	NAPLES	FL		03/27/2026		1,057		(25)			(25)		1,032	1,032			
100284766	LEXINGTON	KY		03/27/2026		552		(21)			(21)		531	531			
100284768	BRIDGEPORT	PA		03/27/2026		605		(23)			(23)		582	582			
100284769	CASTLE HAYNE	NC		03/27/2026		1,306		(3)			(3)		1,303	1,303			
100284770	GARDEN GROVE	CA		03/27/2026		1,366		(32)			(32)		1,334	1,334			
100284771	UNIVERSITY CITY	MO		03/27/2026		449		(14)			(14)		435	435			
100284772	HOBBS	NM		03/27/2026		207		(8)			(8)		199	199			
100284773	CLIFFSIDE PARK	NJ		03/27/2026		965		(21)			(21)		944	944			
100284774	ELGIN	IL		03/27/2026		851		(24)			(24)		827	827			
100284775	MENIFEE	CA		03/27/2026		1,267		16			16		1,283	1,283			
100284776	CARLSBAD	NM		03/27/2026		1,117		(43)			(43)		1,074	1,074			
100284777	GRAYSON	KY		03/27/2026		215		(8)			(8)		207	207			
100284778	BUCKEYE	AZ		03/27/2026		1,481		(9)			(9)		1,472	1,472			
100284779	MECHANICVILLE	NY		03/27/2026		386		(15)			(15)		371	371			
100284780	RIDGECREST	CA		03/27/2026		1,021		(11)			(11)		1,010	1,010			
100284781	CHULA VISTA	CA		03/27/2026		1,063		(18)			(18)		1,045	1,045			
100284782	ANDERSON	SC		03/27/2026		524		(20)			(20)		504	504			
100284783	HANCOCK	MD		03/27/2026		299		(11)			(11)		288	288			
100284784	MABLETON	GA		03/27/2026		404		(10)			(10)		394	394			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284785	BULLHEAD CITY	AZ		03/27/2026		817		(26)			(26)		791	791			
100284786	CONYERS	GA		03/27/2026		479		(18)			(18)		461	461			
100284787	LA VISTA	NE		03/27/2026		1,572		(56)			(56)		1,516	1,516			
100284788	CASHION	OK		03/27/2026		1,955		35			35		1,990	1,990			
100284789	MONTGOMERY	AL		03/27/2026		1,009		(9)			(9)		1,000	1,000			
100284790	ALTO	NM		03/27/2026		2,242		(16)			(16)		2,226	2,226			
100284791	ALBUQUERQUE	NM		03/27/2026		508		(9)			(9)		499	499			
100284792	FREEPORT	FL		03/27/2026		855		(23)			(23)		832	832			
100284793	EAST BERNSTADT	KY		03/27/2026		771		(13)			(13)		758	758			
100284794	PLAINSBORO	NJ		03/27/2026		554		(13)			(13)		541	541			
100284795	STAUNTON	VA		03/27/2026		776		(30)			(30)		746	746			
100284796	BUFFALO	NY		03/27/2026		724		(13)			(13)		711	711			
100284797	ALBANY	GA		03/27/2026		210		(8)			(8)		202	202			
100284798	GAINESVILLE	FL		03/27/2026		1,368		(28)			(28)		1,340	1,340			
100284799	REDDING	CA		03/27/2026		521		(20)			(20)		501	501			
100284800	REDDING	CA		03/27/2026		1,230		15			15		1,245	1,245			
100284801	PARK CITY	UT		03/27/2026		2,649		(54)			(54)		2,595	2,595			
100284802	LAS CRUCES	NM		03/27/2026		540		(21)			(21)		519	519			
100284803	ROGERS	AR		03/27/2026		606		(23)			(23)		583	583			
100284804	METAIRIE	LA		03/27/2026		651		(25)			(25)		626	626			
100284805	EDWARDSVILLE	KS		03/27/2026		458		(18)			(18)		440	440			
100284806	HENDERSON	NV		03/27/2026		1,056		(14)			(14)		1,042	1,042			
100284807	WEEKI WACHEE	FL		03/27/2026		545		(21)			(21)		524	524			
100284809	WESTBURY	NY		03/27/2026		623		(24)			(24)		599	599			
100284810	ROCHESTER	NY		03/27/2026		378		(14)			(14)		364	364			
100284811	BOISE	ID		03/27/2026		978		11			11		989	989			
100284812	CAPE CORAL	FL		03/27/2026		256		(9)			(9)		247	247			
100284813	HOUSTON	TX		03/27/2026		545		(21)			(21)		524	524			
100284814	CONYERS	GA		03/27/2026		695		(27)			(27)		668	668			
100284815	MASON	IL		03/27/2026		650		(19)			(19)		631	631			
100284816	DES PLAINES	IL		03/27/2026		618		(5)			(5)		613	613			
100284817	ROSWELL	GA		03/27/2026		528		(20)			(20)		508	508			
100284818	HILL CITY	MN		03/27/2026		311		(11)			(11)		300	300			
100284819	SAN DIEGO	CA		03/27/2026		1,038		(28)			(28)		1,010	1,010			
100284820	GENOA CITY	WI		03/27/2026		900		(15)			(15)		885	885			
100284821	DAYTONA BEACH	FL		03/27/2026		959		(35)			(35)		924	924			
100284823	FORT COLLINS	CO		03/27/2026		1,060		(15)			(15)		1,045	1,045			
100284824	ROCHESTER	NY		03/27/2026		414		(16)			(16)		398	398			
100284826	WAYNESVILLE	NC		03/27/2026		1,486		(17)			(17)		1,469	1,469			
100284827	DISTRICT HEIGHTS	MD		03/27/2026		389		(15)			(15)		374	374			
100284828	MACUNGIE	PA		03/27/2026		1,327		(51)			(51)		1,276	1,276			
100284829	SYLMAR	CA		03/27/2026		810		(30)			(30)		780	780			
100284830	DAYTONA BEACH	FL		03/27/2026		725		(28)			(28)		697	697			
100284831	LITTLETON	NC		03/27/2026		1,641		(28)			(28)		1,613	1,613			
100284832	SHELBY TOWNSHIP	MI		03/27/2026		635		(22)			(22)		613	613			
100284833	TRENTON	NJ		03/27/2026		315		(2)			(2)		313	313			
100284834	MI WUK VILLAGE	CA		03/27/2026		1,182		24			24		1,206	1,206			
100284835	CHARLESTON	MO		03/27/2026		481		(16)			(16)		465	465			
100284836	LIBBY	MT		03/27/2026		551		(18)			(18)		533	533			
100284837	FLORENCE	KY		03/27/2026		735		(27)			(27)		708	708			
100284838	MARYSVILLE	WA		03/27/2026		1,707		(42)			(42)		1,665	1,665			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284839	CONWAY	SC		03/27/2026		310		(5)			(5)		305	305			
100284840	SWANNANOA	NC		03/27/2026		1,054		(27)			(27)		1,027	1,027			
100284841	MOHNTON	PA		03/27/2026		543		(15)			(15)		528	528			
100284842	SAINT PETERSBURG	FL		03/27/2026		240		(9)			(9)		231	231			
100284843	DUNCANVILLE	TX		03/27/2026		811		(13)			(13)		798	798			
100284844	MILTON	DE		03/27/2026		2,277		(87)			(87)		2,190	2,190			
100284845	LAS VEGAS	NV		03/27/2026		960		(37)			(37)		923	923			
100284846	YORKVILLE	IL		03/27/2026		36,986		(329)			(329)		36,657	36,657			
100284847	THE VILLAGES	FL		03/27/2026		646		(25)			(25)		621	621			
100284848	PEMBROKE PINES	FL		03/27/2026		837		(30)			(30)		807	807			
100284849	LOS ANGELES	CA		03/27/2026		252,904		(7,444)			(7,444)		245,460	245,460			
100284850	SHELL LAKE	WI		03/27/2026		313		(12)			(12)		301	301			
100284851	MELBOURNE	FL		03/27/2026		646		(25)			(25)		621	621			
100284852	CHARLOTTESVILLE	VA		03/27/2026		484		(14)			(14)		470	470			
100284853	COROLLA	NC		03/27/2026		803		(20)			(20)		783	783			
100284854	WESLEY CHAPEL	FL		03/27/2026		880		(15)			(15)		865	865			
100284855	PORTLAND	OR		03/27/2026		845		(14)			(14)		831	831			
100284856	GENEVA	NY		03/27/2026		438		(17)			(17)		421	421			
100284857	GULF SHORES	AL		03/27/2026		1,113		(22)			(22)		1,091	1,091			
100284858	TAMPA	FL		03/27/2026		690		(26)			(26)		664	664			
100284859	EXELAND	WI		03/27/2026		231		(4)			(4)		227	227			
100284860	SCOTTSDALE	AZ		03/27/2026		1,310		(32)			(32)		1,278	1,278			
100284861	CHANDLER	AZ		03/27/2026		6,171		(175)			(175)		5,996	5,996			
100284862	MILTON	PA		03/27/2026		376		(14)			(14)		362	362			
100284863	MYRTLE BEACH	SC		03/27/2026		1,320		(36)			(36)		1,284	1,284			
100284864	SAN ANTONIO	TX		03/27/2026		552		(21)			(21)		531	531			
100284865	ARLINGTON	TX		03/27/2026		319		(12)			(12)		307	307			
100284866	SPOKANE	WA		03/27/2026		1,288		(49)			(49)		1,239	1,239			
100284867	GREENSBURG	IN		03/27/2026		3,235		(124)			(124)		3,111	3,111			
100284868	SENOIA	GA		03/27/2026		231		(9)			(9)		222	222			
100284869	RIVERSIDE	CA		03/27/2026		965		(31)			(31)		934	934			
100284870	FREMONT	CA		03/27/2026		118,538		(3,113)			(3,113)		115,425	115,425			
100284871	GROVELAND	CA		03/27/2026		538		(19)			(19)		519	519			
100284872	SAINT ALBANS	VT		03/27/2026		278		(11)			(11)		267	267			
100284873	SPRINGFIELD GARDENS	NY		03/27/2026		4,839		(185)			(185)		4,654	4,654			
100284874	BRENTWOOD	CA		03/27/2026		1,243		(17)			(17)		1,226	1,226			
100284875	LUBBOCK	TX		03/27/2026		378		(14)			(14)		364	364			
100284876	ALBUQUERQUE	NM		03/27/2026		633		(19)			(19)		614	614			
100284877	SOUTHERN SHORES	NC		03/27/2026		1,096		(31)			(31)		1,065	1,065			
100284878	PHOENIX	AZ		03/27/2026		1,008		(26)			(26)		982	982			
100284879	EAST JORDAN	MI		03/27/2026		1,037		(40)			(40)		997	997			
100284880	ELKHART	IN		03/27/2026		358		(11)			(11)		347	347			
100284881	BURNSVILLE	NC		03/27/2026		2,529		(57)			(57)		2,472	2,472			
100284882	COLUMBIA	SC		03/27/2026		34,273		(1,311)			(1,311)		32,962	32,962			
100284883	SUN CITY CENTER	FL		03/27/2026		1,125		(37)			(37)		1,088	1,088			
100284884	INDIO	CA		03/27/2026		972		(28)			(28)		944	944			
100284885	JEFFERSONVILLE	IN		03/27/2026		517		(18)			(18)		499	499			
100284886	PALMER	TX		03/27/2026		612		(23)			(23)		589	589			
100284887	SMYRNA	TN		03/27/2026		1,794		(65)			(65)		1,729	1,729			
100284888	HURON	OH		03/27/2026		6,356		(26)			(26)		6,330	6,330			
100284889	LEESBURG	VA		03/27/2026		572		(2)			(2)		570	570			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284890	HEDGESVILLE	WV		03/27/2026		775		9			9		784	784			
100284891	FLAGSTAFF	AZ		03/27/2026		4,743		(82)			(82)		4,661	4,661			
100284892	ASHEVILLE	NC		03/27/2026		2,072		(20)			(20)		2,052	2,052			
100284893	SEVIERVILLE	TN		03/27/2026		725		(26)			(26)		699	699			
100284894	MIDDLETOWN	RI		03/27/2026		1,153		(24)			(24)		1,129	1,129			
100284895	ASHFORD	WA		03/27/2026		1,004		(31)			(31)		973	973			
100284896	PROSPERITY	SC		03/27/2026		603		(19)			(19)		584	584			
100284897	PEORIA	AZ		03/27/2026		776		(27)			(27)		749	749			
100284898	BEND	OR		03/27/2026		989		(30)			(30)		959	959			
100284899	JACKSONVILLE	FL		03/27/2026		327		(12)			(12)		315	315			
100284900	SARASOTA	FL		03/27/2026		924		(34)			(34)		890	890			
100284901	CHANDLER	AZ		03/27/2026		2,375		(65)			(65)		2,310	2,310			
100284902	SAN TAN VALLEY	AZ		03/27/2026		724		9			9		733	733			
100284903	LOS ANGELES	CA		03/27/2026		1,705		(62)			(62)		1,643	1,643			
100284904	TAHOMA	CA		03/27/2026		1,881		88			88		1,969	1,969			
100284905	HEPHZIBAH	GA		03/27/2026		325		(12)			(12)		313	313			
100284906	PALM BEACH GARDENS	FL		03/27/2026		1,297		(13)			(13)		1,284	1,284			
100284907	DALTON	GA		03/27/2026		549		(21)			(21)		528	528			
100284908	WILMINGTON	DE		03/27/2026		229		(8)			(8)		221	221			
100284909	MORRISVILLE	NC		03/27/2026		686		(24)			(24)		662	662			
100284910	TWO HARBORS	MN		03/27/2026		1,161		(12)			(12)		1,149	1,149			
100284911	BAKERSFIELD	CA		03/27/2026		1,678		(55)			(55)		1,623	1,623			
100284912	AIRWAY HEIGHTS	WA		03/27/2026		2,036		(50)			(50)		1,986	1,986			
100284913	CRESWELL	OR		03/27/2026		932		(19)			(19)		913	913			
100284914	PRESCOTT	AZ		03/27/2026		1,755		35			35		1,790	1,790			
100284915	ALBION	MI		03/27/2026		260		(10)			(10)		250	250			
100284916	REDINGTON BEACH	FL		03/27/2026		1,976		(62)			(62)		1,914	1,914			
100284917	KLAMATH FALLS	OR		03/27/2026		220		(8)			(8)		212	212			
100284918	BOISE	ID		03/27/2026		594		(19)			(19)		575	575			
100284919	GRAYSON	GA		03/27/2026		594		(23)			(23)		571	571			
100284920	OGDEN	UT		03/27/2026		295		(11)			(11)		284	284			
100284921	DURHAM	NC		03/27/2026		889		(28)			(28)		861	861			
100284922	MACON	GA		03/27/2026		267		(10)			(10)		257	257			
100284923	ORLANDO	FL		03/27/2026		616		(23)			(23)		593	593			
100284924	TUCSON	AZ		03/27/2026		152,444		(563)			(563)		151,881	151,881			
100284925	HOUSTON	TX		03/27/2026		345		(13)			(13)		332	332			
100284926	LEXINGTON	KY		03/27/2026		1,393		9			9		1,402	1,402			
100284927	CINCINNATI	OH		03/27/2026		248		(3)			(3)		245	245			
100284928	BATON ROUGE	LA		03/27/2026		2,384		(81)			(81)		2,303	2,303			
100284930	SPRINGVILLE	CA		03/27/2026		754		(11)			(11)		743	743			
100284931	BELLINGHAM	WA		03/27/2026		587		(22)			(22)		565	565			
100284932	BULLHEAD CITY	AZ		03/27/2026		699		(18)			(18)		681	681			
100284933	NEWMARKET	NH		03/27/2026		1,741		(67)			(67)		1,674	1,674			
100284934	GOSHEN	UT		03/27/2026		737		(12)			(12)		725	725			
100284935	EDEN	UT		03/27/2026		1,395		(36)			(36)		1,359	1,359			
100284936	MISSION VIEJO	CA		03/27/2026		1,555		(23)			(23)		1,532	1,532			
100284937	HAZLETON	PA		03/27/2026		666		3			3		669	669			
100284938	TALLAHASSEE	FL		03/27/2026		163		(6)			(6)		157	157			
100284939	LAKE ARIEL	PA		03/27/2026		224		(8)			(8)		216	216			
100284940	AKRON	OH		03/27/2026		226		(7)			(7)		219	219			
100284941	OAK ISLAND	NC		03/27/2026		1,747		6			6		1,753	1,753			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100284942	TUCSON	AZ		03/27/2026		592		(21)			(21)		571	571			
100284943	SCOTTSDALE	AZ		03/27/2026		1,142		(8)			(8)		1,134	1,134			
100284944	ATLANTA	GA		03/27/2026		848		(31)			(31)		817	817			
100284945	CLEVELAND	OH		03/27/2026		1,011		(26)			(26)		985	985			
100284946	NEW ORLEANS	LA		03/27/2026		3,447		43			43		3,490	3,490			
100284947	ANNA	TX		03/27/2026		1,740		(57)			(57)		1,683	1,683			
100284948	CLINTON TOWNSHIP	MI		03/27/2026		349		(9)			(9)		340	340			
100284949	CASCADE	ID		03/27/2026		1,400		16			16		1,416	1,416			
100284950	LAS CRUCES	NM		03/27/2026		392		(7)			(7)		385	385			
100284951	BOISE	ID		03/27/2026		205,322		4,428			4,428		209,750	209,750			
100284952	RIDGEFIELD	WA		03/27/2026		1,079		4			4		1,083	1,083			
100284953	RIDGEFIELD	WA		03/27/2026		904		4			4		908	908			
100284954	GORHAM	ME		03/27/2026		1,000		14			14		1,014	1,014			
100284955	APEX	NC		03/27/2026		636		(24)			(24)		612	612			
100284956	CHESAPEAKE	VA		03/27/2026		336		(13)			(13)		323	323			
100284957	PHOENIX	AZ		03/27/2026		558		(21)			(21)		537	537			
100284958	BETHEL ISLAND	CA		03/27/2026		1,958		(58)			(58)		1,900	1,900			
100284959	INDIANAPOLIS	IN		03/27/2026		209		(7)			(7)		202	202			
100284960	DAVIS	WV		03/27/2026		1,113		(26)			(26)		1,087	1,087			
100284961	EUGENE	OR		03/27/2026		1,356		(40)			(40)		1,316	1,316			
100284962	NEW BRIGHTON	PA		03/27/2026		945		(36)			(36)		909	909			
100284963	YOUNGSVILLE	LA		03/27/2026		769		(23)			(23)		746	746			
100284964	PUYALLUP	WA		03/27/2026		1,003		(26)			(26)		977	977			
100284965	WAUSAU	WI		03/27/2026		1,729		(58)			(58)		1,671	1,671			
100284966	DALTON	GA		03/27/2026		699		(27)			(27)		672	672			
100284967	MARION	OH		03/27/2026		251		(10)			(10)		241	241			
100284968	LITCHFIELD	IL		03/27/2026		693		(12)			(12)		681	681			
100284969	REX	GA		03/27/2026		545		(21)			(21)		524	524			
100284970	LYNCH	NE		03/27/2026		1,047		(13)			(13)		1,034	1,034			
100284971	FAIRFIELD	CA		03/27/2026		1,311		17			17		1,328	1,328			
100284972	TAYLOR	TX		03/27/2026		247		(9)			(9)		238	238			
100284973	COOS BAY	OR		03/27/2026		1,485		(40)			(40)		1,445	1,445			
100284974	WARWICK	RI		03/27/2026		556		(10)			(10)		546	546			
100284975	COLUMBIA	TN		03/27/2026		417		(16)			(16)		401	401			
100284976	DENTON	TX		03/27/2026		558		(21)			(21)		537	537			
100284977	INDIAN MOUND	TN		03/27/2026		745		(26)			(26)		719	719			
100284978	BRIAN HEAD	UT		03/27/2026		945		(26)			(26)		919	919			
100284979	EUSTIS	FL		03/27/2026		566		(17)			(17)		549	549			
100284980	EVART	MI		03/27/2026		574		(16)			(16)		558	558			
100284981	DELRAN	NJ		03/27/2026		678		(26)			(26)		652	652			
100284982	PURCELLVILLE	VA		03/27/2026		2,428		(50)			(50)		2,378	2,378			
100284983	GAINESVILLE	VA		03/27/2026		1,042		(10)			(10)		1,032	1,032			
100284984	BUTTE	MT		03/27/2026		561		(21)			(21)		540	540			
100284985	HARRISONBURG	VA		03/27/2026		276		(9)			(9)		267	267			
100284986	MOUNT JULIET	TN		03/27/2026		53,310		(1,804)			(1,804)		51,506	51,506			
100284987	WESTCLIFFE	CO		03/27/2026		777		(20)			(20)		757	757			
100284988	WILDWOOD	NJ		03/27/2026		2,951		(50)			(50)		2,901	2,901			
100284989	GRAND RAPIDS	MI		03/27/2026		1,394		(29)			(29)		1,365	1,365			
100284990	PINEHURST	TX		03/27/2026		872		(33)			(33)		839	839			
100284991	NEWARK	OH		03/27/2026		1,396		(42)			(42)		1,354	1,354			
100284992	SPARKS	NV		03/27/2026		1,117		(30)			(30)		1,087	1,087			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100284993	FALLS CHURCH	VA		03/27/2026		259		(5)			(5)		254	254			
100284994	SALT LAKE CITY	UT		03/27/2026		905		11			11		916	916			
100284995	STONE MOUNTAIN	GA		03/27/2026		623		(24)			(24)		599	599			
100284996	FRESNO	CA		03/27/2026		487		(19)			(19)		468	468			
100284997	PHOENIX	AZ		03/27/2026		622		(23)			(23)		599	599			
100284998	HOUSTON	TX		03/27/2026		2,766		(70)			(70)		2,696	2,696			
100284999	CONCORD	NC		03/27/2026		637		(11)			(11)		626	626			
100285000	HICKORY CREEK	TX		03/27/2026		598		(23)			(23)		575	575			
100285001	FLORENCE	OR		03/27/2026		499		(19)			(19)		480	480			
100285002	GARY	IN		03/27/2026		217		(8)			(8)		209	209			
100285003	CHULA VISTA	CA		03/27/2026		1,722		(19)			(19)		1,703	1,703			
100285004	DEWITT	MI		03/27/2026		523		(20)			(20)		503	503			
100285005	BALLSTON SPA	NY		03/27/2026		1,025		18			18		1,043	1,043			
100285006	EMORY	TX		03/27/2026		1,742		(29)			(29)		1,713	1,713			
100285007	WINTERVILLE	NC		03/27/2026		1,010		(39)			(39)		971	971			
100285008	BROOKLYN PARK	MN		03/27/2026		1,647		(46)			(46)		1,601	1,601			
100285009	FORT ATKINSON	WI		03/27/2026		1,178		(14)			(14)		1,164	1,164			
100285010	PALATINE	IL		03/27/2026		942		(20)			(20)		922	922			
100285011	PARK FOREST	IL		03/27/2026		336		(11)			(11)		325	325			
100285012	TUSTIN	CA		03/27/2026		1,589		(22)			(22)		1,567	1,567			
100285013	ROCKVILLE	MD		03/27/2026		340		(13)			(13)		327	327			
100285015	UNITED KINGDOM	GBR		03/27/2026		394							394	404	9		9
100285018	UNITED KINGDOM	GBR		03/27/2026		1,604						1	1,605	1,694	89		89
100285043	VLAARDINGEN	NLD		03/27/2026		718						6	724	726	3		3
100285052	UTRECHT	NLD		03/27/2026		432						4	436	437	1		1
100285057	S-GRAVENHAGE	NLD		03/27/2026		479,838						3,918	483,756	490,625	6,869		6,869
100285062	ARNHEM	NLD		03/27/2026		129,038						1,034	130,072	129,509	(563)		(563)
100285063	ARNHEM	NLD		03/27/2026		13,699						110	13,809	13,750	(58)		(58)
100285072	BUSSUM	NLD		03/27/2026		2,066						17	2,083	2,088	5		5
100285079	VALKENBURG	NLD		03/27/2026		230						2	232	231	(1)		(1)
100285084	S-GRAVENHAGE	NLD		03/27/2026		92,543						745	93,288	93,288			
100285085	CAPELLE AAN DEN IJSSEL	NLD		03/27/2026		1,323						11	1,334	1,341	7		7
100285088	ENSCHEDE	NLD		03/27/2026		216						2	218	219	1		1
100285093	LEEUWARDEN	NLD		03/27/2026		111						1	112	112			
100285102	NIJMEGEN	NLD		03/27/2026		758						6	764	770	5		5
100285112	ROTTERDAM	NLD		03/27/2026		338						3	341	342	1		1
100285116	WINSCHOTEN	NLD		03/27/2026		121						1	122	123			
100285121	HOORN	NLD		03/27/2026		362						3	365	367	1		1
100285123	ROTTERDAM	NLD		03/27/2026		1,029						8	1,037	1,037			
100285127	LAREN	NLD		03/27/2026		1,511						12	1,523	1,523			
100285131	AMSTERDAM	NLD		03/27/2026		2,137,971						17,130	2,155,101	2,145,045	(10,056)		(10,056)
100285132	COEVORDEN	NLD		03/27/2026		185						2	187	187			
100285135	DELFT	NLD		03/27/2026		399						3	402	404	1		1
100285170	HUNTINGTON BEACH	CA		04/02/2026		1,546		(36)			(36)		1,510	1,510			
100285171	SUNNYVALE	CA		04/02/2026		2,788		(97)			(97)		2,691	2,691			
100285172	SANTA CLARITA	CA		04/02/2026		5,513		(221)			(221)		5,292	5,292			
100285173	SAN PABLO	CA		04/02/2026		1,073		(19)			(19)		1,054	1,054			
100285175	SAN ANTONIO	TX		04/02/2026		1,109		(42)			(42)		1,067	1,067			
100285176	TAMPA	FL		04/02/2026		1,736		(58)			(58)		1,678	1,678			
100285177	OCEANSIDE	CA		04/02/2026		45,553		(1,646)			(1,646)		43,907	43,907			
100285178	NEWPORT BEACH	CA		04/02/2026		7,171		(248)			(248)		6,923	6,923			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285179	EAST POINT	GA		04/02/2026		312		(14)			(14)		298	298			
100285180	WASHOUGAL	WA		04/02/2026		830		(30)			(30)		800	800			
100285181	AZUSA	CA		04/02/2026		4,739		(55)			(55)		4,684	4,684			
100285182	IRVING	TX		04/02/2026		1,774		(51)			(51)		1,723	1,723			
100285184	NEWPORT BEACH	CA		04/02/2026		2,064		(64)			(64)		2,000	2,000			
100285185	MEQUON	WI		04/02/2026		1,258		(54)			(54)		1,204	1,204			
100285186	SAN DIEGO	CA		04/02/2026		2,770		(120)			(120)		2,650	2,650			
100285187	LEBANON	OR		04/02/2026		2,208		(62)			(62)		2,146	2,146			
100285188	EMERALD ISLE	NC		04/02/2026		1,701		(38)			(38)		1,663	1,663			
100285190	MESA	AZ		04/02/2026		1,888		(35)			(35)		1,853	1,853			
100285191	FULLERTON	CA		04/02/2026		2,038		(68)			(68)		1,970	1,970			
100285192	LOS ANGELES	CA		04/02/2026		657		(22)			(22)		635	635			
100285193	KISSIMMEE	FL		04/02/2026		624		(19)			(19)		605	605			
100285194	WEST CHESTER	PA		04/02/2026		2,947		(104)			(104)		2,843	2,843			
100285195	BEAVERTON	OR		04/02/2026		519		(19)			(19)		500	500			
100285196	BRONX	NY		04/02/2026		2,089		(62)			(62)		2,027	2,027			
100285197	FORT LAUDERDALE	FL		04/02/2026		1,332		(13)			(13)		1,319	1,319			
100285198	WEST CHESTER	PA		04/02/2026		2,982		(105)			(105)		2,877	2,877			
100285200	MORGAN HILL	CA		04/02/2026		1,484		(27)			(27)		1,457	1,457			
100285201	EAGLE	ID		04/02/2026		3,683		(130)			(130)		3,553	3,553			
100285202	GAINESVILLE	GA		04/02/2026		1,549		(66)			(66)		1,483	1,483			
100285203	EMERALD ISLE	NC		04/02/2026		1,701		(38)			(38)		1,663	1,663			
100285205	WINDSOR	CA		04/02/2026		1,302		(40)			(40)		1,262	1,262			
100285206	SEASIDE HEIGHTS	NJ		04/02/2026		1,981		(89)			(89)		1,892	1,892			
100285207	OLYMPIA	WA		04/02/2026		594		(23)			(23)		571	571			
100285208	WILLIAMSPORT	MD		04/02/2026		1,031		(33)			(33)		998	998			
100285209	LINCOLN	CA		04/02/2026		599		2			2		601	601			
100285210	HESPERIA	CA		04/02/2026		844		(37)			(37)		807	807			
100285211	RIVERSIDE	CA		04/02/2026		2,438		(66)			(66)		2,372	2,372			
100285212	CLEARWATER	FL		04/02/2026		624		(23)			(23)		601	601			
100285213	FORT WORTH	TX		04/02/2026		1,212		(48)			(48)		1,164	1,164			
100285214	SAINT GEORGE	UT		04/02/2026		5,299		(119)			(119)		5,180	5,180			
100285215	CALEDONIA	MI		04/02/2026		924		(36)			(36)		888	888			
100285216	MESA	AZ		04/02/2026		2,774		(119)			(119)		2,655	2,655			
100285217	BEACH HAVEN	NJ		04/02/2026		6,117		(258)			(258)		5,859	5,859			
100285218	MCGAHEYSVILLE	VA		04/02/2026		2,271		(78)			(78)		2,193	2,193			
100285219	MESA	AZ		04/02/2026		2,766		(119)			(119)		2,647	2,647			
100285220	JACKSON	TN		04/02/2026		1,615		(70)			(70)		1,545	1,545			
100285221	COLUMBIA	SC		04/02/2026		560		(20)			(20)		540	540			
100285222	CORINTH	TX		04/02/2026		1,018		(47)			(47)		971	971			
100285223	BURBANK	CA		04/02/2026		1,958		(12)			(12)		1,946	1,946			
100285224	GLENDALE	AZ		04/02/2026		846		(12)			(12)		834	834			
100285225	BELLEVUE	WA		04/02/2026		3,661		(41)			(41)		3,620	3,620			
100285227	PARKER	CO		04/02/2026		5,308		(156)			(156)		5,152	5,152			
100285228	LANDERS	CA		04/02/2026		1,121		(32)			(32)		1,089	1,089			
100285229	SAN JOSE	CA		04/02/2026		2,732		(45)			(45)		2,687	2,687			
100285230	LOS ANGELES	CA		04/02/2026		2,371		(76)			(76)		2,295	2,295			
100285231	FORT PIERCE	FL		04/02/2026		1,217		(42)			(42)		1,175	1,175			
100285232	ROGERSVILLE	MO		04/02/2026		5,316		(223)			(223)		5,093	5,093			
100285233	STONE MOUNTAIN	GA		04/02/2026		694		(31)			(31)		663	663			
100285234	MANHATTAN BEACH	CA		04/02/2026		4,717		(142)			(142)		4,575	4,575			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285235	ALEXANDRIA	VA		04/02/2026		3,074		(122)			(122)		2,952	2,952			
100285236	DELRAY BEACH	FL		04/02/2026		4,314		(126)			(126)		4,188	4,188			
100285237	COLUMBUS	OH		04/02/2026		741		(7)			(7)		734	734			
100285238	LAGUNA BEACH	CA		04/02/2026		7,268		(319)			(319)		6,949	6,949			
100285239	MILLCREEK	UT		04/02/2026		1,169		(46)			(46)		1,123	1,123			
100285240	HENDERSON	NV		04/02/2026		1,416		(30)			(30)		1,386	1,386			
100285241	MANHATTAN BEACH	CA		04/02/2026		8,730		(229)			(229)		8,501	8,501			
100285243	DORAL	FL		04/02/2026		2,745		(112)			(112)		2,633	2,633			
100285245	MANHATTAN BEACH	CA		04/02/2026		5,050		(166)			(166)		4,884	4,884			
100285246	IDYLLWILD	CA		04/02/2026		983		(31)			(31)		952	952			
100285247	MARANA	AZ		04/02/2026		1,538		(56)			(56)		1,482	1,482			
100285248	LOS ANGELES	CA		04/02/2026		2,976		(71)			(71)		2,905	2,905			
100285249	CARMEL	IN		04/02/2026		1,522		(61)			(61)		1,461	1,461			
100285250	FLORHAM PARK	NJ		04/02/2026		13,708		(491)			(491)		13,217	13,217			
100285251	SHAKOPEE	MN		04/02/2026		808		(36)			(36)		772	772			
100285252	DOVER	DE		04/02/2026		3,310		(107)			(107)		3,203	3,203			
100285253	CAPE CORAL	FL		04/02/2026		1,450		(32)			(32)		1,418	1,184		(234)	(234)
100285254	OAKLAND	CA		04/02/2026		3,187		(86)			(86)		3,101	3,101			
100285256	SAINT CLOUD	FL		04/02/2026		932		(24)			(24)		908	908			
100285257	CHAPIN	SC		04/02/2026		781		(38)			(38)		743	743			
100285258	NORTH BETHESDA	MD		04/02/2026		4,347		(189)			(189)		4,158	4,158			
100285259	BREMERTON	WA		04/02/2026		1,489		(50)			(50)		1,439	1,439			
100285260	SARASOTA	FL		04/02/2026		739		(31)			(31)		708	708			
100285261	ORO VALLEY	AZ		04/02/2026		3,654		(175)			(175)		3,479	3,479			
100285263	HUMBLE	TX		04/02/2026		361		(17)			(17)		344	344			
100285264	SEATTLE	WA		04/02/2026		2,678		(114)			(114)		2,564	2,564			
100285265	LAGUNA NIGUEL	CA		04/02/2026		1,092		(41)			(41)		1,051	1,051			
100285266	LAKE POINT	UT		04/02/2026		1,178		(34)			(34)		1,144	1,144			
100285267	DETROIT	MI		04/02/2026		1,456		(59)			(59)		1,397	1,397			
100285268	BOULDER CREEK	CA		04/02/2026		1,422		(19)			(19)		1,403	1,403			
100285269	NEW CASTLE	DE		04/02/2026		718		(33)			(33)		685	685			
100285270	LAS VEGAS	NV		04/02/2026		5,575		(191)			(191)		5,384	5,384			
100285271	CLEVELAND	OH		04/02/2026		298		(2)			(2)		296	296			
100285272	EXTON	PA		04/02/2026		1,073		(20)			(20)		1,053	1,053			
100285273	FORT MYERS BEACH	FL		04/06/2026		1,637		(52)			(52)		1,585	1,585			
100285274	BURNSVILLE	MN		04/06/2026		758		(34)			(34)		724	724			
100285275	MIAMI BEACH	FL		04/06/2026		1,709		(68)			(68)		1,641	1,641			
100285276	PROSPERITY	SC		04/06/2026		2,250		(84)			(84)		2,166	2,166			
100285277	TRENTON	MI		04/06/2026		478		(22)			(22)		456	456			
100285278	LEXINGTON	KY		04/06/2026		749		(23)			(23)		726	726			
100285279	ROME	NY		04/06/2026		198		(4)			(4)		194	194			
100285280	SALISBURY	MD		04/06/2026		473		(18)			(18)		455	455			
100285281	BAY CITY	MI		04/06/2026		257		(12)			(12)		245	245			
100285282	OCEANSIDE	CA		04/06/2026		1,279		(41)			(41)		1,238	1,238			
100285283	GRAND RAPIDS	MI		04/06/2026		732		(31)			(31)		701	701			
100285284	BELVIDERE	IL		04/06/2026		1,597		(31)			(31)		1,566	1,566			
100285285	SALEM	NJ		04/06/2026		514		(18)			(18)		496	496			
100285286	HUNTINGTON	WV		04/06/2026		349		(14)			(14)		335	335			
100285287	ANN ARBOR	MI		04/06/2026		673		(31)			(31)		642	642			
100285288	GROVER BEACH	CA		04/06/2026		544		(13)			(13)		531	531			
100285289	YOUNGSTOWN	OH		04/06/2026		101							101	101			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285290	CLEVELAND HEIGHTS	OH		04/06/2026		806		(26)			(26)		780	780			
100285291	OSHKOSH	WI		04/06/2026		385		(15)			(15)		370	370			
100285293	SAINT LOUIS	MO		04/06/2026		90		(4)			(4)		86	86			
100285294	PLYMOUTH	MI		04/06/2026		554		(16)			(16)		538	538			
100285295	DALLAS	TX		04/06/2026		221		(10)			(10)		211	211			
100285296	LEXINGTON	KY		04/06/2026		205		(9)			(9)		196	196			
100285297	LEXINGTON	KY		04/06/2026		142		(5)			(5)		137	137			
100285298	OCEAN VIEW	DE		04/06/2026		1,214		(33)			(33)		1,181	1,181			
100285299	MEMPHIS	TN		04/06/2026		321		(6)			(6)		315	315			
100285300	MILWAUKEE	WI		04/06/2026		342		(15)			(15)		327	327			
100285301	CLOVIS	NM		04/06/2026		193		(9)			(9)		184	184			
100285302	BENTON	KY		04/06/2026		121		(5)			(5)		116	116			
100285303	WILSON	NC		04/06/2026		491		(13)			(13)		478	478			
100285304	MANSFIELD	CT		04/06/2026		7,865		(346)			(346)		7,519	7,519			
100285305	CORPUS CHRISTI	TX		04/06/2026		415		(19)			(19)		396	396			
100285306	FAYETTEVILLE	NC		04/06/2026		433		(13)			(13)		420	420			
100285307	SAINT LOUIS	MO		04/06/2026		521		(20)			(20)		501	501			
100285308	MADISON	WI		04/06/2026		622		(19)			(19)		603	603			
100285309	BERLIN	MD		04/06/2026		792		(27)			(27)		765	765			
100285310	FERNDALE	MI		04/06/2026		361		(17)			(17)		344	344			
100285311	HOUGHTON	MI		04/06/2026		605		(21)			(21)		584	584			
100285312	ABINGTON	MA		04/06/2026		1,162		(34)			(34)		1,128	1,128			
100285313	OCEAN CITY	MD		04/06/2026		834		(21)			(21)		813	813			
100285314	SEMINOLE	FL		04/06/2026		557		(26)			(26)		531	531			
100285315	CHESTER	VA		04/06/2026		708		(33)			(33)		675	675			
100285316	ARLINGTON HEIGHTS	IL		04/06/2026		922		(26)			(26)		896	896			
100285317	NACOGDOCHES	TX		04/06/2026		492		(23)			(23)		469	469			
100285318	HAMPTON	GA		04/06/2026		354		(16)			(16)		338	338			
100285319	ANN ARBOR	MI		04/06/2026		1,363		(50)			(50)		1,313	1,313			
100285320	ELIZABETH	PA		04/06/2026		223		(10)			(10)		213	213			
100285321	ROCKY MOUNT	NC		04/06/2026		997		(35)			(35)		962	962			
100285322	SHALIMAR	FL		04/06/2026		482		(22)			(22)		460	460			
100285323	HOUSTON	TX		04/06/2026		193		(9)			(9)		184	184			
100285324	GRIFFITH	IN		04/06/2026		457		(19)			(19)		438	438			
100285325	PRUDENVILLE	MI		04/06/2026		2,266		(73)			(73)		2,193	2,193			
100285326	MENTOR	OH		04/06/2026		557		(26)			(26)		531	531			
100285327	CURTIS BAY	MD		04/06/2026		781		(27)			(27)		754	754			
100285328	ROCHESTER	MN		04/06/2026		429		(1)			(1)		428	428			
100285329	KANSAS CITY	MO		04/06/2026		868		(30)			(30)		838	838			
100285330	STILLWATER	MN		04/06/2026		1,101		(14)			(14)		1,087	1,087			
100285331	PASADENA	MD		04/06/2026		450		(18)			(18)		432	432			
100285332	ROMULUS	MI		04/06/2026		13,857		(600)			(600)		13,257	13,257			
100285333	SAINT PAUL	MN		04/06/2026		445		(15)			(15)		430	430			
100285334	STOWE	VT		04/06/2026		3,071		(28)			(28)		3,043	3,043			
100285336	WHITEHALL	PA		04/06/2026		4,756		(155)			(155)		4,601	4,601			
100285337	MARTINSBURG	WV		04/06/2026		481		(10)			(10)		471	471			
100285338	WOONSOCKET	RI		04/06/2026		914		(27)			(27)		887	887			
100285339	ALBUQUERQUE	NM		04/06/2026		1,990		(60)			(60)		1,930	1,930			
100285340	SAINT LOUIS	MO		04/06/2026		516		(12)			(12)		504	504			
100285341	BROKEN ARROW	OK		04/06/2026		512		(18)			(18)		494	494			
100285342	RIDGECREST	CA		04/06/2026		162		(8)			(8)		154	154			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285343	ATLANTA	GA		04/06/2026		967		(40)			(40)		927	927			
100285344	DETROIT	MI		04/06/2026		986		(23)			(23)		963	963			
100285345	FARMERSVILLE	OH		04/06/2026		373		(15)			(15)		358	358			
100285346	LUBBOCK	TX		04/06/2026		314		(15)			(15)		299	299			
100285347	LUBBOCK	TX		04/06/2026		27,376		(1,015)			(1,015)		26,361	26,361			
100285348	MANCHESTER	CT		04/06/2026		505		(23)			(23)		482	482			
100285350	CHICAGO	IL		04/06/2026		1,649		(60)			(60)		1,589	1,589			
100285351	VALPARAISO	IN		04/06/2026		485		(13)			(13)		472	472			
100285352	LUBBOCK	TX		04/06/2026		27,066		(994)			(994)		26,072	26,072			
100285353	SANTA FE	NM		04/06/2026		1,232		(42)			(42)		1,190	1,190			
100285354	WAUWATOSA	WI		04/06/2026		883		(36)			(36)		847	847			
100285355	OCEAN CITY	MD		04/06/2026		1,557		(67)			(67)		1,490	1,490			
100285356	DECATUR	IL		04/06/2026		198		(6)			(6)		192	192			
100285357	LEBANON	TN		04/06/2026		719		(30)			(30)		689	689			
100285358	GREENSBORO	NC		04/06/2026		355		(9)			(9)		346	346			
100285359	WASHINGTON	DC		04/06/2026		2,006		(41)			(41)		1,965	1,965			
100285360	MEMPHIS	TN		04/06/2026		1,016		(34)			(34)		982	982			
100285361	CHICAGO	IL		04/06/2026		400		(11)			(11)		389	389			
100285362	EL RENO	OK		04/06/2026		386		(6)			(6)		380	380			
100285363	GUTHRIE	OK		04/06/2026		603		(10)			(10)		593	593			
100285364	DENTON	TX		04/06/2026		480		(22)			(22)		458	458			
100285365	SARASOTA	FL		04/06/2026		999		(35)			(35)		964	964			
100285366	WASHOE VALLEY	NV		04/06/2026		1,153		(37)			(37)		1,116	1,116			
100285367	HANOVER	PA		04/06/2026		2,528		(102)			(102)		2,426	2,426			
100285368	RALEIGH	NC		04/06/2026		840		(26)			(26)		814	814			
100285369	PLYMOUTH	MI		04/06/2026		657		(15)			(15)		642	642			
100285370	ABERDEEN	MD		04/06/2026		2,991		(139)			(139)		2,852	2,852			
100285371	LAUDERHILL	FL		04/06/2026		105,738		(4,488)			(4,488)		101,250	101,250			
100285372	SANDY	UT		04/06/2026		3,563		(101)			(101)		3,462	3,462			
100285373	TULSA	OK		04/06/2026		223		(10)			(10)		213	213			
100285374	DAYTON	OH		04/06/2026		1,008		(30)			(30)		978	978			
100285375	YUMA	AZ		04/06/2026		774		(26)			(26)		748	748			
100285376	CREOLA	OH		04/06/2026		1,183		(35)			(35)		1,148	1,148			
100285377	ANDERSON	IN		04/06/2026		200		(9)			(9)		191	191			
100285378	AMESBURY	MA		04/06/2026		931		(37)			(37)		894	894			
100285379	TRENTON	NJ		04/06/2026		671		(12)			(12)		659	659			
100285380	PRAIRIEVILLE	LA		04/06/2026		599		(16)			(16)		583	583			
100285381	ALBUQUERQUE	NM		04/06/2026		391		(10)			(10)		381	381			
100285382	EVANSVILLE	WI		04/06/2026		469		(8)			(8)		461	461			
100285383	TECUMSEH	MI		04/06/2026		678		(64)			(64)		614	614			
100285384	DANVILLE	KY		04/06/2026		213		(10)			(10)		203	203			
100285385	DANVILLE	KY		04/06/2026		213		(10)			(10)		203	203			
100285386	DURHAM	NC		04/06/2026		585		(11)			(11)		574	574			
100285387	LONGS	SC		04/06/2026		558		(26)			(26)		532	532			
100285388	HENDERSONVILLE	TN		04/06/2026		1,016		(32)			(32)		984	984			
100285389	SOCIAL CIRCLE	GA		04/06/2026		568		(26)			(26)		542	542			
100285390	STRATFORD	CT		04/06/2026		669		(27)			(27)		642	642			
100285391	SANTA FE	NM		04/06/2026		1,087		(36)			(36)		1,051	1,051			
100285392	AITKIN	MN		04/06/2026		2,450		(72)			(72)		2,378	2,378			
100285393	CHESTERFIELD	MO		04/06/2026		836		(24)			(24)		812	812			
100285394	AUSTIN	TX		04/06/2026		612		(28)			(28)		584	584			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285395	BIG LAKE	MN		04/06/2026		4,645		(148)			(148)		4,497	4,497			
100285396	PUNTA GORDA	FL		04/06/2026		496		(11)			(11)		485	485			
100285397	MEMPHIS	TN		04/06/2026		356		(16)			(16)		340	340			
100285398	LAKEVILLE	MN		04/06/2026		523		(21)			(21)		502	502			
100285399	BELTON	MO		04/06/2026		1,127		(34)			(34)		1,093	1,093			
100285400	BELTON	MO		04/06/2026		1,128		(35)			(35)		1,093	1,093			
100285401	BELTON	MO		04/06/2026		1,128		(35)			(35)		1,093	1,093			
100285402	BELLA VISTA	AR		04/06/2026		1,072		(20)			(20)		1,052	1,052			
100285403	BELTON	MO		04/06/2026		1,128		(35)			(35)		1,093	1,093			
100285404	KNOXVILLE	TN		04/06/2026		2,590		7			7		2,597	2,597			
100285405	FORT LAUDERDALE	FL		04/08/2026		5,069		(199)			(199)		4,870	4,870			
100285406	VAN NUYS	CA		04/08/2026		2,175		(101)			(101)		2,074	2,074			
100285407	OSAGE BEACH	MO		04/08/2026		741		(33)			(33)		708	708			
100285408	POOLER	GA		04/08/2026		601		(17)			(17)		584	584			
100285409	FORNEY	TX		04/08/2026		626		(21)			(21)		605	605			
100285410	SAINT PAULS	NC		04/08/2026		649		(15)			(15)		634	634			
100285411	GREENVILLE	NC		04/08/2026		759		(34)			(34)		725	725			
100285412	LANSING	MI		04/08/2026		644		(9)			(9)		635	635			
100285413	POOLESVILLE	MD		04/08/2026		962		(45)			(45)		917	917			
100285414	NEWARK	NJ		04/08/2026		1,594		(9)			(9)		1,585	1,585			
100285415	MILLVILLE	NJ		04/08/2026		352		(16)			(16)		336	336			
100285416	COMPTON	CA		04/08/2026		820		(39)			(39)		781	781			
100285418	NEW BEDFORD	MA		04/08/2026		1,089		(52)			(52)		1,037	1,037			
100285419	SAINT JOSEPH	MO		04/08/2026		442		(11)			(11)		431	431			
100285420	MIAMI	FL		04/08/2026		1,899		(62)			(62)		1,837	1,837			
100285421	SAN BERNARDINO	CA		04/08/2026		389		(18)			(18)		371	371			
100285422	LEBANON	TN		04/08/2026		504		(19)			(19)		485	485			
100285423	OPA LOCKA	FL		04/08/2026		728		(1)			(1)		727	727			
100285424	RAHWAY	NJ		04/08/2026		1,192		(32)			(32)		1,160	1,160			
100285425	FAIRFIELD	CT		04/08/2026		2,761		(48)			(48)		2,713	2,713			
100285426	ST. PETERSBURG	FL		04/08/2026		461		(21)			(21)		440	440			
100285427	ELKHORN	NE		04/08/2026		2,595		(106)			(106)		2,489	2,489			
100285428	CLEVELAND	OH		04/08/2026		437		(13)			(13)		424	424			
100285429	GREENACRES	FL		04/08/2026		1,201		(56)			(56)		1,145	1,145			
100285430	SHAWNEE	KS		04/08/2026		734		(28)			(28)		706	706			
100285431	TOMS RIVER	NJ		04/08/2026		1,097		(20)			(20)		1,077	1,077			
100285432	MERCED	CA		04/08/2026		561		(15)			(15)		546	546			
100285433	POLLOCK PINES	CA		04/08/2026		825		(39)			(39)		786	786			
100285434	BROWNSVILLE	TX		04/08/2026		482		(12)			(12)		470	470			
100285435	FRANKLINTON	NC		04/08/2026		516		(7)			(7)		509	509			
100285436	GARFIELD HEIGHTS	OH		04/08/2026		335		(16)			(16)		319	319			
100285437	LULING	TX		04/08/2026		362		(17)			(17)		345	345			
100285438	BEAUFORT	SC		04/08/2026		679		(32)			(32)		647	647			
100285439	TUCSON	AZ		04/08/2026		497		(22)			(22)		475	475			
100285440	MURRELLS INLET	SC		04/08/2026		895		(29)			(29)		866	866			
100285441	SHERRILLS FORD	NC		04/08/2026		618		(27)			(27)		591	591			
100285442	AURORA	CO		04/08/2026		1,048		(35)			(35)		1,013	1,013			
100285443	MINOTOLA	NJ		04/08/2026		1,082		(27)			(27)		1,055	1,055			
100285444	LOS ANGELES	CA		04/08/2026		4,628		(194)			(194)		4,434	4,434			
100285445	BEAUMONT	TX		04/08/2026		563		(21)			(21)		542	542			
100285446	ALEDO	TX		04/08/2026		1,002		(26)			(26)		976	976			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285447	MYRTLE BEACH	SC		04/08/2026		463		(8)			(8)		455	455			
100285448	COON RAPIDS	MN		04/08/2026		604		(29)			(29)		575	575			
100285449	FORNEY	TX		04/08/2026		1,015		(33)			(33)		982	982			
100285450	COSTA MESA	CA		04/08/2026		3,569		(153)			(153)		3,416	3,416			
100285451	MCKINNEY	TX		04/08/2026		1,105		(52)			(52)		1,053	1,053			
100285452	FORNEY	TX		04/08/2026		721		(17)			(17)		704	704			
100285453	NORTH AURORA	IL		04/08/2026		4,480		(107)			(107)		4,373	4,373			
100285454	ORLANDO	FL		04/08/2026		270		(12)			(12)		258	258			
100285455	MONTGOMERY	AL		04/08/2026		395		(11)			(11)		384	384			
100285456	MAPLE VALLEY	WA		04/08/2026		356,170		(15,613)			(15,613)		340,557	340,557			
100285457	SAVANNAH	GA		04/08/2026		598		(26)			(26)		572	572			
100285459	HOUSTON	TX		04/08/2026		1,990		(50)			(50)		1,940	1,940			
100285460	GREENVILLE	NC		04/08/2026		422		(17)			(17)		405	405			
100285461	AMARILLO	TX		04/08/2026		312		(12)			(12)		300	300			
100285462	CHICO	CA		04/08/2026		861		(19)			(19)		842	842			
100285464	OMAHA	NE		04/08/2026		494		(11)			(11)		483	483			
100285466	POLSON	MT		04/09/2026		628		(22)			(22)		606	606			
100285467	MILL CREEK	WA		04/09/2026		1,878		(1)			(1)		1,877	1,877			
100285468	LOS ANGELES	CA		04/09/2026		1,879		(52)			(52)		1,827	1,827			
100285470	SCOTTSDALE	AZ		04/09/2026		453		(16)			(16)		437	437			
100285472	HUNTINGTON BEACH	CA		04/09/2026		3,528		(32)			(32)		3,496	3,496			
100285473	ATLANTA	GA		04/09/2026		424		(20)			(20)		404	404			
100285474	BRADENTON	FL		04/09/2026		1,307		(24)			(24)		1,283	1,283			
100285475	LOS ANGELES	CA		04/09/2026		2,735		(31)			(31)		2,704	2,704			
100285476	ALEXANDRIA	VA		04/09/2026		508		(10)			(10)		498	498			
100285479	SEATTLE	WA		04/09/2026		1,796		(40)			(40)		1,756	1,756			
100285480	FRESNO	CA		04/09/2026		428		(20)			(20)		408	408			
100285481	CENTREVILLE	VA		04/09/2026		880		(2)			(2)		878	878			
100285482	DELANO	CA		04/09/2026		491		(8)			(8)		483	483			
100285484	KATY	TX		04/09/2026		442		(8)			(8)		434	434			
100285485	NASHVILLE	TN		04/09/2026		400		(4)			(4)		396	396			
100285486	LAWRENCE	KS		04/09/2026		378		(14)			(14)		364	364			
100285488	FALLON	NV		04/09/2026		315		(15)			(15)		300	300			
100285490	BALTIMORE	MD		04/09/2026		574		(23)			(23)		551	551			
100285491	CALYPSO	NC		04/09/2026		296		(3)			(3)		293	293			
100285492	PEGRAM	TN		04/09/2026		585		(28)			(28)		557	557			
100285493	ATLANTA	GA		04/09/2026		372		(6)			(6)		366	366			
100285495	HOUSTON	TX		04/09/2026		969		(26)			(26)		943	943			
100285496	KANSAS CITY	KS		04/09/2026		410		(9)			(9)		401	401			
100285497	JACKSONVILLE	TX		04/09/2026		684		(32)			(32)		652	652			
100285498	WASHINGTON	DC		04/09/2026		431		(20)			(20)		411	411			
100285499	NEWBURGH HEIGHTS	OH		04/09/2026		296		(8)			(8)		288	288			
100285500	CLEVELAND	OH		04/09/2026		302		(9)			(9)		293	293			
100285501	CHICAGO	IL		04/09/2026		211		(7)			(7)		204	204			
100285502	BIRMINGHAM	AL		04/09/2026		189		(5)			(5)		184	184			
100285503	ATTLEBORO	MA		04/09/2026		531							531	531			
100285504	ENGLEWOOD	FL		04/09/2026		512		4			4		516	516			
100285505	LOS ANGELES	CA		04/09/2026		2,131		(28)			(28)		2,103	2,103			
100285507	FRESNO	CA		04/09/2026		570		(27)			(27)		543	543			
100285508	MCKINNEY	TX		04/09/2026		7,505		(356)			(356)		7,149	7,149			
100285509	EUGENE	OR		04/09/2026		849		(26)			(26)		823	823			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285510	ATWATER	CA		04/09/2026		1,458		(15)			(15)		1,443	1,443			
100285511	PALMETTO	FL		04/09/2026		566		(5)			(5)		561	561			
100285512	HOLLISTER	CA		04/09/2026		3,873		(126)			(126)		3,747	3,747			
100285513	NASHVILLE	TN		04/09/2026		1,534		(55)			(55)		1,479	1,479			
100285514	FIRESTONE	CO		04/09/2026		2,976		(27)			(27)		2,949	2,949			
100285515	LOS ANGELES	CA		04/09/2026		2,156		24			24		2,180	2,180			
100285516	KELLER	TX		04/09/2026		565		(17)			(17)		548	548			
100285517	SCOTTSDALE	AZ		04/09/2026		3,075		(136)			(136)		2,939	2,939			
100285518	COMPTON	CA		04/09/2026		1,529		(47)			(47)		1,482	1,482			
100285519	CASTAIC	CA		04/09/2026		1,774		(51)			(51)		1,723	1,723			
100285521	APPLE VALLEY	CA		04/09/2026		789		(37)			(37)		752	752			
100285522	CAPE CORAL	FL		04/09/2026		994		(47)			(47)		947	947			
100285523	PORT CHARLOTTE	FL		04/09/2026		390		(14)			(14)		376	376			
100285524	SAINT HELENA	CA		04/09/2026		5,825		(264)			(264)		5,561	5,561			
100285525	ALLEN	TX		04/09/2026		691		(33)			(33)		658	658			
100285526	OCALA	FL		04/09/2026		838		(7)			(7)		831	831			
100285527	CHINO	CA		04/09/2026		635		(2)			(2)		633	633			
100285528	DOWNEY	CA		04/09/2026		2,057		(55)			(55)		2,002	2,002			
100285529	LEMOORE	CA		04/09/2026		1,022		(1)			(1)		1,021	1,021			
100285530	SANTA CLARITA	CA		04/09/2026		2,228		(106)			(106)		2,122	2,122			
100285531	LOS ANGELES	CA		04/09/2026		925		(43)			(43)		882	882			
100285532	SAINT FRANCISVILLE	LA		04/09/2026		835		(31)			(31)		804	804			
100285533	PERRIS	CA		04/09/2026		1,496		(15)			(15)		1,481	1,481			
100285534	BROOKHAVEN	GA		04/09/2026		519		(22)			(22)		497	497			
100285535	FORT WORTH	TX		04/09/2026		1,413		(55)			(55)		1,358	1,358			
100285536	POMONA	CA		04/09/2026		936		28			28		964	964			
100285537	NEVADA CITY	CA		04/09/2026		531		(25)			(25)		506	506			
100285538	LOS ANGELES	CA		04/09/2026		3,678		(119)			(119)		3,559	3,559			
100285539	BROADVIEW HEIGHTS	OH		04/09/2026		774		(37)			(37)		737	737			
100285540	CHATSWORTH	CA		04/09/2026		1,391		(59)			(59)		1,332	1,332			
100285541	DALLAS	GA		04/09/2026		1,040		(29)			(29)		1,011	1,011			
100285543	WATERFORD	CA		04/09/2026		1,222		(28)			(28)		1,194	1,194			
100285544	HACIENDA HEIGHTS	CA		04/09/2026		2,649		(59)			(59)		2,590	2,590			
100285545	SOUTH AMBOY	NJ		04/09/2026		9,159		(270)			(270)		8,889	8,889			
100285546	BETHLEHEM	GA		04/09/2026		592		(28)			(28)		564	564			
100285547	BELL	CA		04/09/2026		2,408		(61)			(61)		2,347	2,347			
100285548	SANDY	UT		04/09/2026		1,255		(52)			(52)		1,203	1,203			
100285549	DALLAS	TX		04/09/2026		1,193		(44)			(44)		1,149	1,149			
100285550	TUCSON	AZ		04/09/2026		941		(26)			(26)		915	915			
100285551	FRESNO	TX		04/09/2026		734		(22)			(22)		712	712			
100285552	PUNTA GORDA	FL		04/09/2026		952		(22)			(22)		930	930			
100285553	COLORADO SPRINGS	CO		04/09/2026		1,050		(13)			(13)		1,037	1,037			
100285554	APACHE JUNCTION	AZ		04/09/2026		794		7			7		801	801			
100285555	HOWARD	OH		04/09/2026		2,486		76			76		2,562	2,562			
100285556	OAKLAND	CA		04/13/2026		5,277		(149)			(149)		5,128	5,128			
100285557	DORAVILLE	GA		04/13/2026		932		(25)			(25)		907	907			
100285558	MIAMI	FL		04/13/2026		891		(3)			(3)		888	888			
100285559	PANORAMA CITY	CA		04/13/2026		3,551		(168)			(168)		3,383	3,383			
100285560	PUTNAM VALLEY	NY		04/13/2026		807		(13)			(13)		794	794			
100285561	CHINO VALLEY	AZ		04/13/2026		774		(16)			(16)		758	758			
100285567	WASHINGTONVILLE	NY		04/13/2026		969		25			25		994	994			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285569	LACEY	WA		04/13/2026		735		(37)			(37)		698	698			
100285573	GLENDALE	CA		04/13/2026		8,100		(275)			(275)		7,825	7,825			
100285574	MIDLAND	MI		04/13/2026		453		(15)			(15)		438	438			
100285577	PORTER RANCH	CA		04/13/2026		5,115		(204)			(204)		4,911	4,911			
100285579	NORTH HOLLYWOOD	CA		04/13/2026		3,191		(151)			(151)		3,040	3,040			
100285580	EL CAJON	CA		04/13/2026		2,553		(23)			(23)		2,530	2,530			
100285581	LAS VEGAS	NV		04/13/2026		5,464		(121)			(121)		5,343	5,343			
100285582	ENCINO	CA		04/13/2026		4,034		(104)			(104)		3,930	3,930			
100285583	NORTH HILLS	CA		04/13/2026		1,315		(26)			(26)		1,289	1,289			
100285584	ROUND ROCK	TX		04/13/2026		644		(29)			(29)		615	615			
100285585	KEY BISCAYNE	FL		04/13/2026		1,634		27			27		1,661	1,661			
100285587	TOMS RIVER	NJ		04/13/2026		4,597		65			65		4,662	4,662			
100285588	INGLEWOOD	CA		04/16/2026		4,643		(144)			(144)		4,499	4,499			
100285589	REDONDO BEACH	CA		04/16/2026		170,926		(5,595)			(5,595)		165,331	165,331			
100285590	LA JOLLA	CA		04/16/2026		1,618		(61)			(61)		1,557	1,557			
100285591	LOS ANGELES	CA		04/16/2026		971		(40)			(40)		931	931			
100285592	HAYWARD	CA		04/16/2026		97,909		(1,125)			(1,125)		96,784	96,784			
100285593	CHANDLER	AZ		04/16/2026		536		(26)			(26)		510	510			
100285594	BETHESDA	MD		04/16/2026		1,960		(73)			(73)		1,887	1,887			
100285595	LOUISVILLE	KY		04/16/2026		1,246		(46)			(46)		1,200	1,200			
100285596	WOODSTOCK	GA		04/16/2026		824		(40)			(40)		784	784			
100285597	ROUGH AND READY	CA		04/16/2026		97,068		(1,499)			(1,499)		95,569	95,569			
100285598	CRESTED BUTTE	CO		04/16/2026		3,873		(9)			(9)		3,864	3,864			
100285600	BONITA SPRINGS	FL		04/16/2026		827		(32)			(32)		795	795			
100285602	LONG BEACH	CA		04/16/2026		1,429		(48)			(48)		1,381	1,381			
100285603	MARYSVILLE	WA		04/16/2026		1,160		(56)			(56)		1,104	1,104			
100285604	RANCHO MISSION VIEJO	CA		04/16/2026		2,981		(99)			(99)		2,882	2,882			
100285605	INDIAN WELLS	CA		04/16/2026		2,478		(58)			(58)		2,420	2,420			
100285606	CROFTON	MD		04/16/2026		1,361		(8)			(8)		1,353	1,353			
100285607	KNOXVILLE	TN		04/16/2026		2,569		(101)			(101)		2,468	2,468			
100285608	LAWRENCEVILLE	GA		04/16/2026		1,333		(46)			(46)		1,287	1,287			
100285609	SANTA BARBARA	CA		04/16/2026		4,610		(197)			(197)		4,413	4,413			
100285610	LA MIRADA	CA		04/16/2026		1,668		(68)			(68)		1,600	1,600			
100285611	GODLEY	TX		04/16/2026		482,174		(10,439)			(10,439)		471,735	471,735			
100285612	OAK PARK	IL		04/16/2026		1,788		(28)			(28)		1,760	1,760			
100285613	GLENDALE	AZ		04/16/2026		839		(12)			(12)		827	827			
100285614	HONOLULU	HI		04/16/2026		3,657		(165)			(165)		3,492	3,492			
100285615	CYPRESS	TX		04/16/2026		82,673		(2,673)			(2,673)		80,000	80,000			
100285616	SAN TAN VALLEY	AZ		04/16/2026		1,717		22			22		1,739	1,739			
100285617	QUINCY	MA		04/16/2026		2,300		(74)			(74)		2,226	2,226			
100285618	CHULA VISTA	CA		04/16/2026		9,986		(291)			(291)		9,695	9,695			
100285619	OAKLAND	CA		04/16/2026		3,268		(80)			(80)		3,188	3,188			
100285620	LONG BEACH	CA		04/16/2026		2,815		(123)			(123)		2,692	2,692			
100285621	NEWPORT BEACH	CA		04/16/2026		5,903		(146)			(146)		5,757	5,757			
100285622	LOS ANGELES	CA		04/16/2026		886		(22)			(22)		864	864			
100285623	THOUSAND OAKS	CA		04/16/2026		3,724		(116)			(116)		3,608	3,608			
100285624	NORTHPORT	AL		04/16/2026		540		(14)			(14)		526	526			
100285625	SURPRISE	AZ		04/16/2026		820		(23)			(23)		797	797			
100285626	PORT ORANGE	FL		04/16/2026		548		(23)			(23)		525	525			
100285627	MIDWAY	UT		04/16/2026		5,705		(167)			(167)		5,538	5,538			
100285628	KAYSVILLE	UT		04/16/2026		1,245		(64)			(64)		1,181	1,181			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285629	FAYETTEVILLE	GA		04/16/2026		4,020		(136)			(136)		3,884	3,884			
100285631	GILROY	CA		04/16/2026		1,145		(42)			(42)		1,103	1,103			
100285632	GEORGETOWN	TX		04/16/2026		1,136		3			3		1,139	1,139			
100285633	WINDSOR	CO		04/16/2026		1,205		(17)			(17)		1,188	1,188			
100285634	THE DALLES	OR		04/16/2026		1,565		(56)			(56)		1,509	1,509			
100285635	THE DALLES	OR		04/16/2026		1,613		(54)			(54)		1,559	1,559			
100285636	TAMPA	FL		04/16/2026		942		(21)			(21)		921	921			
100285637	STEAMBOAT SPRINGS	CO		04/16/2026		8,733		(139)			(139)		8,594	8,594			
100285638	KEY LARGO	FL		04/16/2026		3,908		(128)			(128)		3,780	3,780			
100285639	SEATTLE	WA		04/16/2026		5,036		59			59		5,095	5,095			
100285640	PORTLAND	OR		04/16/2026		872		(33)			(33)		839	839			
100285641	DUNCANVILLE	TX		04/16/2026		599		(25)			(25)		574	574			
100285642	PLANO	TX		04/16/2026		2,753		(122)			(122)		2,631	2,631			
100285643	SEATTLE	WA		04/16/2026		1,800		(49)			(49)		1,751	1,751			
100285644	WILMINGTON	DE		04/16/2026		345		(7)			(7)		338	338			
100285645	LOS ANGELES	CA		04/16/2026		2,702		(102)			(102)		2,600	2,600			
100285646	MISSOURI CITY	TX		04/16/2026		329		(11)			(11)		318	318			
100285647	THE DALLES	OR		04/16/2026		1,570		(56)			(56)		1,514	1,514			
100285648	JACKSONVILLE	FL		04/16/2026		1,106		(13)			(13)		1,093	1,093			
100285651	CLE ELUM	WA		04/16/2026		2,657		(90)			(90)		2,567	2,567			
100285652	MESQUITE	TX		04/16/2026		1,271		(31)			(31)		1,240	1,240			
100285653	HOMESTEAD	FL		04/16/2026		572		(10)			(10)		562	562			
100285654	UPLAND	CA		04/16/2026		5,417		(103)			(103)		5,314	5,314			
100285655	BOISE	ID		04/16/2026		2,248		(42)			(42)		2,206	2,206			
100285656	HOMESTEAD	FL		04/16/2026		20,019		(412)			(412)		19,607	19,607			
100285657	DOWNEY	CA		04/16/2026		1,587		(61)			(61)		1,526	1,526			
100285658	MURRIETA	CA		04/16/2026		3,694		(101)			(101)		3,593	3,593			
100285659	BAYTOWN	TX		04/16/2026		2,680		(6)			(6)		2,674	2,674			
100285660	FORT WORTH	TX		04/16/2026		433		(21)			(21)		412	412			
100285662	CLEVELAND	OH		04/16/2026		289		(8)			(8)		281	281			
100285663	FRESNO	CA		04/16/2026		880		(42)			(42)		838	838			
100285664	MIAMI	FL		04/16/2026		890		(6)			(6)		884	884			
100285665	MENIFEE	CA		04/16/2026		972		(35)			(35)		937	937			
100285666	RENO	NV		04/16/2026		1,504		(3)			(3)		1,501	1,501			
100285667	HUNTINGTON PARK	CA		04/16/2026		3,646		(30)			(30)		3,616	3,616			
100285668	NORCO	CA		04/16/2026		2,421		(103)			(103)		2,318	2,318			
100285669	LAS VEGAS	NV		04/16/2026		817		(12)			(12)		805	805			
100285670	RIALTO	CA		04/16/2026		1,145		(54)			(54)		1,091	1,091			
100285671	FONTANA	CA		04/16/2026		2,339		(53)			(53)		2,286	2,286			
100285672	FORESTDALE	MA		04/16/2026		4,023		(47)			(47)		3,976	3,976			
100285673	HARLINGEN	TX		04/16/2026		339		(4)			(4)		335	335			
100285674	DENVER	CO		04/16/2026		852		(40)			(40)		812	812			
100285675	MUKWONAGO	WI		04/16/2026		521		(7)			(7)		514	514			
100285676	CONCORD	NC		04/16/2026		24,971		(1,017)			(1,017)		23,954	23,954			
100285677	SAN ANTONIO	TX		04/16/2026		371		(14)			(14)		357	357			
100285678	BARSTOW	CA		04/16/2026		427		(19)			(19)		408	408			
100285679	MANHATTAN BEACH	CA		04/16/2026		5,794		(257)			(257)		5,537	5,537			
100285680	LITTLEROCK	CA		04/16/2026		571		(27)			(27)		544	544			
100285681	EL PORTAL	FL		04/16/2026		2,083		(26)			(26)		2,057	2,057			
100285682	LEWISVILLE	TX		04/16/2026		910		(14)			(14)		896	896			
100285683	FONTANA	CA		04/16/2026		1,334		(59)			(59)		1,275	1,275			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285684	HOUSTON	TX		04/16/2026		804		(16)			(16)		788	788			
100285685	YORBA LINDA	CA		04/16/2026		1,848		(88)			(88)		1,760	1,760			
100285686	HESPERIA	CA		04/16/2026		950		(37)			(37)		913	913			
100285687	GARDENA	CA		04/16/2026		1,806		(53)			(53)		1,753	1,753			
100285688	PALMETTO BAY	FL		04/16/2026		239,308		(7,913)			(7,913)		231,395	231,395			
100285689	CHINO	CA		04/16/2026		2,188		(87)			(87)		2,101	2,101			
100285691	SACRAMENTO	CA		04/16/2026		1,036		(39)			(39)		997	997			
100285692	HALLANDALE BEACH	FL		04/16/2026		822		(31)			(31)		791	791			
100285694	BESSEMER CITY	NC		04/16/2026		659		(16)			(16)		643	643			
100285695	VIDOR	TX		04/16/2026		579		(27)			(27)		552	552			
100285696	SAN JACINTO	CA		04/16/2026		948		(45)			(45)		903	903			
100285697	POMONA	CA		04/16/2026		2,052		(10)			(10)		2,042	2,042			
100285698	PHOENIX	AZ		04/16/2026		563		(26)			(26)		537	537			
100285699	FONTANA	CA		04/16/2026		405		(4)			(4)		401	401			
100285700	BIG SPRING	TX		04/16/2026		225		(9)			(9)		216	216			
100285701	BAKERSFIELD	CA		04/16/2026		987		(17)			(17)		970	970			
100285702	ANAHEIM	CA		04/16/2026		3,482		(74)			(74)		3,408	3,408			
100285703	PAWTUCKET	RI		04/16/2026		532		(19)			(19)		513	513			
100285704	CORONA	CA		04/16/2026		1,574		27			27		1,601	1,601			
100285705	MADERA	CA		04/16/2026		1,095		2			2		1,097	1,097			
100285706	GLENDALE	AZ		04/16/2026		629		(8)			(8)		621	621			
100285707	MARIETTA	GA		04/16/2026		349		(17)			(17)		332	332			
100285708	BURLINGTON	MA		04/16/2026		4,990		(76)			(76)		4,914	4,914			
100285709	SAINT PETERS	MO		04/16/2026		571		(9)			(9)		562	562			
100285711	SANDY	UT		04/16/2026		1,263		(58)			(58)		1,205	1,205			
100285713	LA PUENTE	CA		04/16/2026		1,229		(50)			(50)		1,179	1,179			
100285714	LAKESIDE	CA		04/16/2026		2,317		(83)			(83)		2,234	2,234			
100285715	LONG BEACH	CA		04/16/2026		2,116		(42)			(42)		2,074	2,074			
100285716	AURORA	CO		04/16/2026		4,085		(142)			(142)		3,943	3,943			
100285717	MORENO VALLEY	CA		04/16/2026		1,557		(69)			(69)		1,488	1,488			
100285718	COMMERCE CITY	CO		04/16/2026		729		(13)			(13)		716	716			
100285719	MINNEAPOLIS	MN		04/16/2026		1,675		(27)			(27)		1,648	1,648			
100285720	BANNING	CA		04/16/2026		1,027		(42)			(42)		985	985			
100285721	NEWBURGH HEIGHTS	OH		04/16/2026		512		(16)			(16)		496	496			
100285722	MARSHALL	NC		04/16/2026		405		(17)			(17)		388	388			
100285723	NEWBURGH HEIGHTS	OH		04/16/2026		509		(13)			(13)		496	496			
100285724	NEWBURGH HEIGHTS	OH		04/16/2026		506		(19)			(19)		487	487			
100285725	LOS ANGELES	CA		04/16/2026		1,596		(68)			(68)		1,528	1,528			
100285727	LOS ANGELES	CA		04/16/2026		6,465		(287)			(287)		6,178	6,178			
100285728	SACRAMENTO	CA		04/16/2026		1,734		(52)			(52)		1,682	1,682			
100285730	SILVERTON	OR		04/16/2026		558		(15)			(15)		543	543			
100285732	NEVADA	TX		04/16/2026		671		(32)			(32)		639	639			
100285733	LAKE ELSINORE	CA		04/16/2026		283		(2)			(2)		281	281			
100285734	CORONA	CA		04/16/2026		573		(27)			(27)		546	546			
100285736	LAGUNA NIGUEL	CA		04/16/2026		887		(22)			(22)		865	865			
100285737	MERCED	CA		04/16/2026		517		(8)			(8)		509	509			
100285738	PFLUGERVILLE	TX		04/16/2026		485		(23)			(23)		462	462			
100285739	SANTA ANA	CA		04/16/2026		1,981		7			7		1,988	1,988			
100285740	OAKLAND	MI		04/16/2026		1,991		81			81		2,072	2,072			
100285742	ROSEVILLE	CA		04/22/2026		476		(22)			(22)		454	454			
100285743	MERRITT ISLAND	FL		04/22/2026		537		(1)			(1)		536	536			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285744	MISSION VIEJO	CA		04/22/2026		4,719		(206)			(206)		4,513	4,513			
100285746	CITRUS HEIGHTS	CA		04/22/2026		994		(23)			(23)		971	971			
100285748	PORTLAND	OR		04/22/2026		8,168		(57)			(57)		8,111	8,111			
100285751	PRINCETON	NJ		04/22/2026		3,681		58			58		3,739	3,739			
100285752	MIAMI	FL		04/22/2026		1,125		(40)			(40)		1,085	1,085			
100285753	NACOGDOCHES	TX		04/22/2026		431		(15)			(15)		416	416			
100285755	ROCKFORD	IL		04/22/2026		440		(5)			(5)		435	435			
100285756	ALAMEDA	CA		04/22/2026		10,119		(220)			(220)		9,899	9,899			
100285757	SEATTLE	WA		04/22/2026		1,859		(84)			(84)		1,775	1,775			
100285758	FORT LAUDERDALE	FL		04/22/2026		3,215		55			55		3,270	3,270			
100285761	PONTE VEDRA	FL		04/22/2026		1,245		(56)			(56)		1,189	1,189			
100285762	MIRAMAR	FL		04/22/2026		648		(22)			(22)		626	626			
100285763	SAN ANTONIO	TX		04/22/2026		703		(33)			(33)		670	670			
100285765	SAINT CHARLES	IL		04/22/2026		3,429		(113)			(113)		3,316	3,316			
100285766	ELGIN	IL		04/22/2026		1,480		(33)			(33)		1,447	1,447			
100285767	HOUSTON	TX		04/22/2026		1,554		(375)			(375)		1,179	1,179			
100285768	SAN ANTONIO	TX		04/22/2026		1,212		(55)			(55)		1,157	1,157			
100285769	LAKE WALES	FL		04/22/2026		580		(17)			(17)		563	563			
100285770	CROSBY	TX		04/22/2026		520		(22)			(22)		498	498			
100285771	DESERT HOT SPRINGS	CA		04/22/2026		1,987		(94)			(94)		1,893	1,893			
100285773	CROSBY	TX		04/22/2026		541		(23)			(23)		518	518			
100285774	JASPER	IN		04/22/2026		1,490		(50)			(50)		1,440	1,440			
100285775	LOWER TOWNSHIP	NJ		04/22/2026		5,549		(185)			(185)		5,364	5,364			
100285776	FOREST HILL	TX		04/22/2026		2,309		(109)			(109)		2,200	2,200			
100285777	SAN BENITO	TX		04/22/2026		415		(11)			(11)		404	404			
100285778	CHARLOTTE	NC		04/22/2026		801		(15)			(15)		786	786			
100285779	SANTA CLARITA	CA		04/22/2026		4,717		(155)			(155)		4,562	4,562			
100285780	PENSACOLA	FL		04/22/2026		698		(29)			(29)		669	669			
100285781	LEBANON	TN		04/22/2026		8,804		(279)			(279)		8,525	8,525			
100285782	CANTON	GA		04/22/2026		1,889		(47)			(47)		1,842	1,842			
100285783	KATY	TX		04/22/2026		1,001		(36)			(36)		965	965			
100285784	ANN ARBOR	MI		04/22/2026		1,621		(23)			(23)		1,598	1,598			
100285785	TRAPPE	MD		04/22/2026		618		(17)			(17)		601	601			
100285786	ALLEN	TX		04/22/2026		543		(25)			(25)		518	518			
100285787	INWOOD	WV		04/22/2026		580		(17)			(17)		563	563			
100285789	GREENVILLE	SC		04/22/2026		274		(12)			(12)		262	262			
100285790	ATLANTA	GA		04/22/2026		560		(22)			(22)		538	538			
100285791	SAVANNAH	GA		04/22/2026		541		(26)			(26)		515	515			
100285792	CHICAGO	IL		04/22/2026		766		8			8		774	774			
100285793	WACO	TX		04/22/2026		360		(12)			(12)		348	348			
100285794	PUERTO VALLARTA	MEX		04/23/2026		3,295							3,295	3,295			
100285795	SAN JOSE DEL CABO	MEX		04/23/2026		5,026							5,026	5,026			
100285796	PUERTO VALLARTA	MEX		04/23/2026		1,537							1,537	1,537			
100285797	CABO SAN LUCAS	MEX		04/23/2026		6,867							6,867	6,867			
100285798	SOLIDARIDAD	MEX		04/23/2026		445							445	445			
100285799	CABO SAN LUCAS	MEX		04/23/2026		653							653	653			
100285800	SAN MIGUEL DE ALLENDE	MEX		04/23/2026		1,113							1,113	1,113			
100285801	PLAYA DEL CARMEN	MEX		04/23/2026		540							540	540			
100285802	NEWPORT BEACH	CA		04/24/2026		7,606		(280)			(280)		7,326	7,326			
100285803	ALPINE MEADOWS	CA		04/24/2026		3,273		(129)			(129)		3,144	3,144			
100285805	NORFOLK	VA		04/24/2026		421		(20)			(20)		401	401			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285806	NORTHRIDGE	CA		04/24/2026		1,977		(49)			(49)		1,928	1,928			
100285807	LONG BEACH	CA		04/24/2026		927		(44)			(44)		883	883			
100285808	LOS ANGELES	CA		04/24/2026		2,091		(69)			(69)		2,022	2,022			
100285809	GILBERT	AZ		04/24/2026		1,047		(46)			(46)		1,001	1,001			
100285810	WOODLAND HILLS	CA		04/24/2026		4,064		(157)			(157)		3,907	3,907			
100285811	PASADENA	CA		04/24/2026		1,578		(43)			(43)		1,535	1,535			
100285812	WALNUT CREEK	CA		04/24/2026		1,442		11			11		1,453	1,453			
100285813	MIAMI	FL		04/24/2026		733		(14)			(14)		719	719			
100285814	CONCORD	CA		04/24/2026		1,079		(4)			(4)		1,075	1,075			
100285815	NORTH HOLLYWOOD	CA		04/24/2026		1,696		(71)			(71)		1,625	1,625			
100285816	LANCASTER	CA		04/24/2026		632		(21)			(21)		611	611			
100285817	DELRAY BEACH	FL		04/24/2026		1,489		(56)			(56)		1,433	1,433			
100285818	WALNUT CREEK	CA		04/24/2026		2,058		(58)			(58)		2,000	2,000			
100285819	COSTA MESA	CA		04/24/2026		4,923		(168)			(168)		4,755	4,755			
100285820	STONEHAM	MA		04/24/2026		1,285		(14)			(14)		1,271	1,271			
100285821	SANTA ANA	CA		04/24/2026		1,604		(63)			(63)		1,541	1,541			
100285822	SANGER	CA		04/24/2026		710		(16)			(16)		694	694			
100285823	KANSAS CITY	MO		04/24/2026		416		(14)			(14)		402	402			
100285824	NORTHRIDGE	CA		04/24/2026		3,935		(160)			(160)		3,775	3,775			
100285825	ALTAMONTE SPRINGS	FL		04/24/2026		733		(35)			(35)		698	698			
100285826	PEORIA	AZ		04/24/2026		1,815		(20)			(20)		1,795	1,795			
100285827	KANSAS CITY	MO		04/24/2026		439		(12)			(12)		427	427			
100285828	MARICOPA	AZ		04/24/2026		623		(25)			(25)		598	598			
100285829	OLDSMAR	FL		04/24/2026		744		(35)			(35)		709	709			
100285831	BRIGHTON	MA		04/24/2026		1,348		(53)			(53)		1,295	1,295			
100285833	LOS ANGELES	CA		04/24/2026		2,804		(128)			(128)		2,676	2,676			
100285834	AMHERST	NY		04/24/2026		589		(16)			(16)		573	573			
100285835	PALM SPRINGS	FL		04/24/2026		770		(37)			(37)		733	733			
100285836	FORT WORTH	TX		04/24/2026		1,058		(50)			(50)		1,008	1,008			
100285838	ALEDO	TX		04/24/2026		1,779		(47)			(47)		1,732	1,732			
100285839	GARDENA	CA		04/24/2026		1,186		(32)			(32)		1,154	1,154			
100285841	PHARR	TX		04/24/2026		464		(13)			(13)		451	451			
100285843	SPRING	TX		04/24/2026		4,732		(217)			(217)		4,515	4,515			
100285844	OAKLEY	CA		04/24/2026		4,418		(154)			(154)		4,264	4,264			
100285845	CHINO HILLS	CA		04/24/2026		1,991		(78)			(78)		1,913	1,913			
100285846	FOUNTAIN VALLEY	CA		04/24/2026		4,322		(154)			(154)		4,168	4,168			
100285847	IVORYTON	CT		04/24/2026		621		(15)			(15)		606	606			
100285848	ORLEANS	MA		04/24/2026		1,889		(61)			(61)		1,828	1,828			
100285849	FONTANA	CA		04/24/2026		1,302		17			17		1,319	1,319			
100285850	LOS ANGELES	CA		04/24/2026		1,787		(76)			(76)		1,711	1,711			
100285851	KILL DEVIL HILLS	NC		04/24/2026		7,732		(237)			(237)		7,495	7,495			
100285852	ANCHORAGE	AK		04/24/2026		1,094		(31)			(31)		1,063	1,063			
100285853	LAGUNA HILLS	CA		04/24/2026		5,728		(112)			(112)		5,616	5,616			
100285854	LAKEWOOD	CA		04/24/2026		1,909		(11)			(11)		1,898	1,898			
100285855	LANCASTER	CA		04/24/2026		583		(28)			(28)		555	555			
100285856	PICO RIVERA	CA		04/24/2026		1,102		3			3		1,105	1,105			
100285857	LEHI	UT		04/24/2026		1,637		(36)			(36)		1,601	1,601			
100285858	LATHROP	CA		04/24/2026		1,305		(26)			(26)		1,279	1,279			
100285859	NIANTIC	CT		04/24/2026		437		(21)			(21)		416	416			
100285860	PALMDALE	CA		04/24/2026		1,915		(67)			(67)		1,848	1,848			
100285861	LAKE ELSINORE	CA		04/24/2026		1,579		(67)			(67)		1,512	1,512			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285862	HOLLYWOOD	FL		04/24/2026		2,060		(67)			(67)		1,993	1,993			
100285863	COLLEGE GROVE	TN		04/24/2026		4,184		(74)			(74)		4,110	4,110			
100285864	CAVE CREEK	AZ		04/24/2026		1,040		(38)			(38)		1,002	1,002			
100285865	FORISTELL	MO		04/24/2026		702		(33)			(33)		669	669			
100285866	COVINA	CA		04/24/2026		16,212		(336)			(336)		15,876	15,876			
100285867	SAN MARTIN	CA		04/24/2026		2,974		(137)			(137)		2,837	2,837			
100285869	PLANO	TX		04/24/2026		6,553		(62)			(62)		6,491	6,491			
100285870	LA VERKIN	UT		04/24/2026		1,553		(23)			(23)		1,530	1,530			
100285871	ATOKA	TN		04/24/2026		3,991		(85)			(85)		3,906	3,906			
100285872	MENIFEE	CA		04/24/2026		987		(43)			(43)		944	944			
100285874	BIG PINE KEY	FL		04/24/2026		1,257		(12)			(12)		1,245	1,245			
100285875	KEY WEST	FL		04/24/2026		813		(2)			(2)		811	811			
100285876	EL DORADO HILLS	CA		04/24/2026		8,884		(370)			(370)		8,514	8,514			
100285877	AGUANGA	CA		04/24/2026		1,844		(41)			(41)		1,803	1,803			
100285879	FRESNO	CA		04/24/2026		1,387		(46)			(46)		1,341	1,341			
100285880	AURORA	CO		04/24/2026		2,301		(67)			(67)		2,234	2,234			
100285881	CARSON	CA		04/24/2026		1,282		(40)			(40)		1,242	1,242			
100285882	HOUSTON	TX		04/24/2026		513		(24)			(24)		489	489			
100285883	MIAMI BEACH	FL		04/24/2026		1,225		(27)			(27)		1,198	1,198			
100285884	PORTER RANCH	CA		04/24/2026		3,443		(78)			(78)		3,365	3,365			
100285885	CHICAGO	IL		04/24/2026		645		(17)			(17)		628	628			
100285886	LAS VEGAS	NV		04/24/2026		1,441		(29)			(29)		1,412	1,412			
100285887	HAYWARD	CA		04/24/2026		2,508		(107)			(107)		2,401	2,401			
100285888	KERMAN	CA		04/24/2026		957		(43)			(43)		914	914			
100285889	SALINAS	CA		04/24/2026		4,822		(102)			(102)		4,720	4,720			
100285890	OROVILLE	CA		04/24/2026		836		(40)			(40)		796	796			
100285891	SAN ANTONIO	TX		04/24/2026		437		(2)			(2)		435	435			
100285892	WESTON	FL		04/24/2026		1,589		1			1		1,590	1,590			
100285894	HIALEAH	FL		04/24/2026		587		(12)			(12)		575	575			
100285896	PHOENIX	AZ		04/24/2026		575		(14)			(14)		561	561			
100285897	LOS ANGELES	CA		04/24/2026		2,327		4			4		2,331	2,331			
100285898	ALBANY	OR		04/24/2026		1,706		(20)			(20)		1,686	1,686			
100285899	LOS ANGELES	CA		04/24/2026		1,469							1,469	1,469			
100285900	DEARBORN HEIGHTS	MI		04/24/2026		416		(7)			(7)		409	409			
100285901	COLUMBIA	TN		04/24/2026		719		(23)			(23)		696	696			
100285902	HOUSTON	TX		04/24/2026		941		(21)			(21)		920	920			
100285905	DESERT HOT SPRINGS	CA		04/24/2026		908		(22)			(22)		886	886			
100285906	CYPRESS	TX		04/24/2026		552		(4)			(4)		548	548			
100285907	MIAMI	FL		04/24/2026		780		(15)			(15)		765	765			
100285909	INGLEWOOD	CA		04/24/2026		1,218		(39)			(39)		1,179	1,179			
100285910	WATSONVILLE	CA		04/24/2026		2,146		(52)			(52)		2,094	2,094			
100285911	SUMMERVILLE	SC		04/24/2026		584		(17)			(17)		567	567			
100285912	PINETOP	AZ		04/24/2026		727		(9)			(9)		718	718			
100285913	EAST GREENWICH	RI		04/24/2026		1,049		(26)			(26)		1,023	1,023			
100285914	BAYTOWN	TX		04/24/2026		2,455		16			16		2,471	2,471			
100285919	KISSIMMEE	FL		04/24/2026		598		(22)			(22)		576	576			
100285920	VICTORVILLE	CA		04/24/2026		1,726		(40)			(40)		1,686	1,686			
100285921	DALLAS	TX		04/24/2026		386		(4)			(4)		382	382			
100285923	LACEY	WA		04/24/2026		938		(1)			(1)		937	937			
100285924	BALCH SPRINGS	TX		04/24/2026		421		(20)			(20)		401	401			
100285927	LAUDERHILL	FL		04/24/2026		1,129		(20)			(20)		1,109	1,109			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100285928	BREMERTON	WA		04/24/2026		469		(9)			(9)		460	460			
100285929	MESQUITE	TX		04/24/2026		408		(19)			(19)		389	389			
100285931	FORT WORTH	TX		04/24/2026		450		(18)			(18)		432	432			
100285932	CORAL GABLES	FL		05/07/2026		8,314		(220)			(220)		8,094	8,094			
100285933	LOS ANGELES	CA		05/07/2026		2,678		(59)			(59)		2,619	2,619			
100285934	HAYMARKET	VA		05/07/2026		3,355		(66)			(66)		3,289	3,289			
100285935	ORANGE	CA		05/07/2026		3,097		(84)			(84)		3,013	3,013			
100285937	SAINT PETERSBURG	FL		05/07/2026		5,586		(65)			(65)		5,521	5,521			
100285938	MOCKSVILLE	NC		05/07/2026		617		15			15		632	632			
100285939	SAN DIEGO	CA		05/07/2026		11,596		(259)			(259)		11,337	11,337			
100285942	SAN DIEGO	CA		05/07/2026		910		(16)			(16)		894	894			
100285943	LAGUNA BEACH	CA		05/07/2026		2,610		(45)			(45)		2,565	2,565			
100285944	DORAL	FL		05/07/2026		2,254		(39)			(39)		2,215	2,215			
100285946	ONTARIO	CA		05/07/2026		989		(29)			(29)		960	960			
100285951	GILROY	CA		05/07/2026		1,599		(21)			(21)		1,578	1,578			
100285956	VALENCIA	CA		05/07/2026		1,942		(31)			(31)		1,911	1,911			
100285960	EDGEWATER	FL		05/07/2026		777		(26)			(26)		751	751			
100285964	GERMANTOWN	MD		05/07/2026		957		(20)			(20)		937	937			
100285965	GILBERT	AZ		05/07/2026		984		(38)			(38)		946	946			
100285966	SAN DIEGO	CA		05/07/2026		2,872		(76)			(76)		2,796	2,796			
100285971	CARLSBAD	CA		05/07/2026		4,648		(108)			(108)		4,540	4,540			
100285972	LAUDERDALE LAKES	FL		05/07/2026		1,622		(14)			(14)		1,608	1,608			
100285973	SAINT PAUL	MN		05/07/2026		306		(6)			(6)		300	300			
100285976	GRAND PRAIRIE	TX		05/07/2026		1,777		(53)			(53)		1,724	1,724			
100285977	WATSONVILLE	CA		05/07/2026		1,907		(64)			(64)		1,843	1,843			
100285978	NEVADA CITY	CA		05/07/2026		481		(18)			(18)		463	463			
100285980	SAN FRANCISCO	CA		05/07/2026		3,424		(34)			(34)		3,390	3,390			
100285981	CARLSBAD	CA		05/07/2026		1,712		(47)			(47)		1,665	1,665			
100285992	SKOKIE	IL		05/20/2026		16,633		(734)			(734)		15,899	15,899			
100285994	THOUSAND OAKS	CA		05/20/2026		2,355		(77)			(77)		2,278	2,278			
100286009	PIEDMONT	OK		05/20/2026		218		(10)			(10)		208	208			
100286012	ENCINO	CA		05/20/2026		2,787		(60)			(60)		2,727	2,727			
100286015	SUGAR HILL	GA		05/20/2026		346		(15)			(15)		331	331			
100286021	WESTLAKE VILLAGE	CA		05/20/2026		3,904		(139)			(139)		3,765	3,765			
100286024	PARKLAND	FL		05/20/2026		24,321		(621)			(621)		23,700	23,700			
100286025	CONYERS	GA		05/20/2026		1,408		(34)			(34)		1,374	1,374			
100286031	SAN LUIS OBISPO	CA		04/28/2026		2,606		(83)			(83)		2,523	2,523			
100286032	PAGOSA SPRINGS	CO		04/28/2026		1,240		(49)			(49)		1,191	1,191			
100286033	SUGARLOAF	CA		04/28/2026		567		(18)			(18)		549	549			
100286034	NASHUA	NH		04/28/2026		1,080		(42)			(42)		1,038	1,038			
100286035	INDIO	CA		04/28/2026		1,017		(40)			(40)		977	977			
100286036	SAN DIEGO	CA		04/28/2026		2,416		(82)			(82)		2,334	2,334			
100286037	OAKLAND	CA		04/28/2026		755		(28)			(28)		727	727			
100286038	MISSION VIEJO	CA		04/28/2026		2,934		(101)			(101)		2,833	2,833			
100286039	LANCASTER	CA		04/28/2026		747		(26)			(26)		721	721			
100286040	LAGUNA BEACH	CA		04/28/2026		4,081		(141)			(141)		3,940	3,940			
100286041	SAN ANTONIO	TX		04/28/2026		509		(21)			(21)		488	488			
100286042	PALOS VERDES ESTATES	CA		04/28/2026		8,126		(318)			(318)		7,808	7,808			
100286043	SAN DIEGO	CA		04/28/2026		2,523		(85)			(85)		2,438	2,438			
100286044	HUNTINGTON BEACH	CA		04/28/2026		5,485		(138)			(138)		5,347	5,347			
100286045	WINTER HAVEN	FL		04/28/2026		807		(10)			(10)		797	797			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100286046	MILFORD	CT		04/28/2026		1,344		(65)			(65)		1,279	1,279			
100286047	SAN GABRIEL	CA		04/28/2026		1,489		(21)			(21)		1,468	1,468			
100286048	POLK CITY	FL		04/28/2026		379		(16)			(16)		363	363			
100286477	UNITED KINGDOM	GBR		04/28/2026		611						12	623	633	10		10
100286479	UNITED KINGDOM	GBR		04/28/2026		359						7	366	379	13		13
100286481	UNITED KINGDOM	GBR		04/28/2026		241						5	246	257	11		11
100286492	AMSTELVEEN	NLD		04/28/2026		1,167						28	1,195	1,165	(30)		(30)
100286494	ALMERE	NLD		04/28/2026		74						2	76	75	(1)		(1)
100286503	NIJMEGEN	NLD		04/28/2026		336						8	344	336	(8)		(8)
100286519	S-GRAVENHAGE	NLD		04/28/2026		279						7	286	282	(3)		(3)
100286521	EMMEN	NLD		04/28/2026		255						6	261	258	(3)		(3)
100286524	AMSTERDAM	NLD		04/28/2026		767						19	786	769	(17)		(17)
100286532	EARNEW?LD	NLD		04/28/2026		332						8	340	332	(8)		(8)
100286535	TILBURG	NLD		04/28/2026		230						6	236	233	(3)		(3)
100286540	AMSTERDAM	NLD		04/28/2026		1,388						34	1,422	1,399	(23)		(23)
100286544	SCHIEDAM	NLD		04/28/2026		1,518						37	1,555	1,519	(36)		(36)
100286548	ROERMOND	NLD		04/28/2026		746						18	764	746	(18)		(18)
100286550	AMSTERDAM	NLD		04/28/2026		1,928						47	1,975	1,937	(38)		(38)
100286551	DORDRECHT	NLD		04/28/2026		668						16	684	668	(16)		(16)
100286554	TILBURG	NLD		04/17/2026		2,116						52	2,168	2,138	(30)		(30)
100286585	ALISO VIEJO	CA		04/30/2026		565		(17)			(17)		548	548			
100286586	LOS ANGELES	CA		04/30/2026		891		(16)			(16)		875	875			
100286588	LAKE FOREST	CA		04/30/2026		3,421		(132)			(132)		3,289	3,289			
100286589	CHINO	CA		04/30/2026		1,963		(77)			(77)		1,886	1,886			
100286590	PIEDMONT	OK		04/30/2026		1,033		(40)			(40)		993	993			
100286591	ROSEVILLE	CA		04/30/2026		2,328		(71)			(71)		2,257	2,257			
100286592	SAN FRANCISCO	CA		04/30/2026		1,669		(39)			(39)		1,630	1,630			
100286593	ANAHEIM	CA		04/30/2026		471		(15)			(15)		456	456			
100286594	SAN FRANCISCO	CA		04/30/2026		7,146		(220)			(220)		6,926	6,926			
100286595	FAIRFIELD	CA		04/30/2026		894		(32)			(32)		862	862			
100286596	AURORA	CO		04/30/2026		2,014		(43)			(43)		1,971	1,971			
100286598	VICTORIA	MN		04/30/2026		425		(10)			(10)		415	415			
100286599	ROCKLEDGE	FL		04/30/2026		2,637		(64)			(64)		2,573	2,573			
100286600	HESPERIA	CA		04/30/2026		460		(13)			(13)		447	447			
100286601	FORT WASHINGTON	MD		04/30/2026		884		(33)			(33)		851	851			
100286602	MESQUITE	TX		04/30/2026		1,626		(53)			(53)		1,573	1,573			
100286603	OAKLEY	CA		04/30/2026		1,586		(57)			(57)		1,529	1,529			
100286604	ALHAMBRA	CA		04/30/2026		4,879		(30)			(30)		4,849	4,849			
100286605	CORONA	CA		04/30/2026		2,276		(23)			(23)		2,253	2,253			
100286606	VICTORVILLE	CA		04/30/2026		653		(31)			(31)		622	622			
100286607	OXNARD	CA		04/30/2026		816		(39)			(39)		777	777			
100286608	SMITH RIVER	CA		04/30/2026		928		(44)			(44)		884	884			
100286609	PORT HUENEME	CA		04/30/2026		2,030		(19)			(19)		2,011	2,011			
100286610	ESCONDIDO	CA		04/30/2026		307		(15)			(15)		292	292			
100286611	FREDERICKSBURG	VA		04/30/2026		2,161		(81)			(81)		2,080	2,080			
100286612	COMMERCE	CA		04/30/2026		1,217		(58)			(58)		1,159	1,159			
100286614	SLIDELL	LA		04/30/2026		739		(25)			(25)		714	714			
100286615	GILBERT	AZ		04/30/2026		1,448		(33)			(33)		1,415	1,415			
100286616	LAS VEGAS	NV		04/30/2026		617		(18)			(18)		599	599			
100286617	CRESTLINE	CA		04/30/2026		689		(33)			(33)		656	656			
100286618	LAS VEGAS	NV		04/30/2026		764		(35)			(35)		729	729			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100286619	CASTAIC	CA		04/30/2026		2,402		(113)			(113)		2,289	2,289			
100286620	OROVILLE	CA		04/30/2026		560		(23)			(23)		537	537			
100286621	ORLANDO	FL		04/30/2026		633		(27)			(27)		606	606			
100286622	MOORESVILLE	NC		04/30/2026		8,412		(208)			(208)		8,204	8,204			
100286623	HESPERIA	CA		04/30/2026		1,647		(78)			(78)		1,569	1,569			
100286626	LOS ANGELES	CA		04/30/2026		2,554		(42)			(42)		2,512	2,512			
100286628	SIMI VALLEY	CA		04/30/2026		755		(11)			(11)		744	744			
100286629	PHOENIX	AZ		04/30/2026		571		(7)			(7)		564	564			
100286630	PHOENIX	AZ		04/30/2026		487		(5)			(5)		482	482			
100286631	APPLE VALLEY	MN		04/30/2026		689		(10)			(10)		679	679			
100286632	PHOENIX	AZ		04/30/2026		576		(4)			(4)		572	572			
100286633	AUSTIN	TX		04/30/2026		379		(18)			(18)		361	361			
100286634	OXNARD	CA		04/30/2026		1,186		(21)			(21)		1,165	1,165			
100286635	BUCKEYE	AZ		04/30/2026		700		(4)			(4)		696	696			
100286636	SAINT PETERSBURG	FL		04/30/2026		1,526		(24)			(24)		1,502	1,502			
100286637	GARDENA	CA		04/30/2026		1,065		(26)			(26)		1,039	1,039			
100286638	SOUTH GATE	CA		04/30/2026		1,998		(2)			(2)		1,996	1,996			
100286639	LEXINGTON	KY		04/30/2026		426		(14)			(14)		412	412			
100286640	BRIGHTON	CO		04/30/2026		1,269		(5)			(5)		1,264	1,264			
100286641	BALCH SPRINGS	TX		04/30/2026		380		(17)			(17)		363	363			
100286642	HESPERIA	CA		04/30/2026		857		(15)			(15)		842	842			
100286643	ROCKLEDGE	FL		04/30/2026		584		(28)			(28)		556	556			
100286644	MESQUITE	TX		04/30/2026		496		(24)			(24)		472	472			
100286645	MESQUITE	TX		04/30/2026		363		(17)			(17)		346	346			
100286702	HEBRON	MD		05/22/2026		1,040		(51)			(51)		989	989			
100286733	WHITTIER	CA		05/22/2026		1,476		(63)			(63)		1,413	1,413			
100286738	NEEDLES	CA		05/22/2026		521		(17)			(17)		504	504			
100286743	BURBANK	CA		05/07/2026		2,321		(72)			(72)		2,249	2,249			
100286744	SANTA ANA	CA		05/07/2026		34,451		(1,220)			(1,220)		33,231	33,231			
100286745	WEST HOLLYWOOD	CA		05/07/2026		403		(18)			(18)		385	385			
100286746	RIVERSIDE	CA		05/07/2026		3,396		(44)			(44)		3,352	3,352			
100286747	SANTA ROSA	CA		05/07/2026		2,269		(104)			(104)		2,165	2,165			
100286748	DAVENPORT	FL		05/07/2026		409		(18)			(18)		391	391			
100286749	PASO ROBLES	CA		05/07/2026		2,009		(16)			(16)		1,993	1,993			
100286751	PORT CHARLOTTE	FL		05/07/2026		2,459		(44)			(44)		2,415	2,415			
100286753	PORTER	TX		05/07/2026		2,734		(100)			(100)		2,634	2,634			
100286754	DECATUR	GA		05/07/2026		699		(4)			(4)		695	695			
100286755	PORT CHARLOTTE	FL		05/07/2026		952		(42)			(42)		910	910			
100286756	PALMDALE	CA		05/07/2026		2,368		(99)			(99)		2,269	2,269			
100286757	RANCHO CUCAMONGA	CA		05/07/2026		1,849		(5)			(5)		1,844	1,844			
100286758	WESTWOOD	MA		05/07/2026		2,995		(65)			(65)		2,930	2,930			
100286759	FAIRFIELD	CA		05/07/2026		150		(4)			(4)		146	146			
100286760	MARCO ISLAND	FL		05/07/2026		374		3			3		377	377			
100286761	TAYLORSVILLE	UT		05/07/2026		997		(47)			(47)		950	950			
100286762	BRIGHTON	CO		05/07/2026		1,659		(46)			(46)		1,613	1,613			
100286763	BEAUMONT	CA		05/07/2026		1,269		(29)			(29)		1,240	1,240			
100286764	SAN DIEGO	CA		05/07/2026		1,754		(83)			(83)		1,671	1,671			
100286765	TRACY	CA		05/07/2026		2,001		(95)			(95)		1,906	1,906			
100286766	FRAMINGHAM	MA		05/07/2026		1,519		23			23		1,542	1,542			
100286767	DESERT HOT SPRINGS	CA		05/07/2026		1,315		(62)			(62)		1,253	1,253			
100286768	EASTVALE	CA		05/07/2026		2,672		(70)			(70)		2,602	2,602			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100286769	ARANSAS PASS	TX		05/07/2026		1,169		(37)			(37)		1,132	1,132			
100286770	FRAMINGHAM	MA		05/07/2026		197,368		(510)			(510)		196,858	196,858			
100286771	CHATSWORTH	CA		05/07/2026		1,861		(80)			(80)		1,781	1,781			
100286773	LINCOLN	CA		05/07/2026		988		(14)			(14)		974	974			
100286774	AGAWAM	MA		05/07/2026		722		(11)			(11)		711	711			
100286775	GREENVILLE	SC		05/07/2026		521		(21)			(21)		500	500			
100286776	BRYAN	TX		05/07/2026		774		(5)			(5)		769	769			
100286777	VISALIA	CA		05/07/2026		543		(26)			(26)		517	517			
100286778	BIG BEAR LAKE	CA		05/07/2026		1,369		(54)			(54)		1,315	1,315			
100286779	SIMI VALLEY	CA		05/07/2026		1,556		(74)			(74)		1,482	1,482			
100286780	JURUPA VALLEY	CA		05/07/2026		2,064		(98)			(98)		1,966	1,966			
100286781	LUTHERSBURG	PA		05/07/2026		686		(28)			(28)		658	658			
100286782	NEW BEDFORD	MA		05/07/2026		1,434		(8)			(8)		1,426	1,426			
100286783	HIGHLAND	MD		05/07/2026		2,140		(17)			(17)		2,123	2,123			
100286784	RANCHO MIRAGE	CA		05/07/2026		1,774		(83)			(83)		1,691	1,691			
100286786	FONTANA	CA		05/07/2026		2,524		(50)			(50)		2,474	2,474			
100286787	BEAUMONT	CA		05/07/2026		1,618		(27)			(27)		1,591	1,591			
100286789	TEHACHAPI	CA		05/07/2026		1,176		(17)			(17)		1,159	1,159			
100286791	PLYMOUTH	MA		05/07/2026		1,742		(8)			(8)		1,734	1,734			
100286792	FONTANA	CA		05/07/2026		3,044		21			21		3,065	3,065			
100286793	NEW SMYRNA BEACH	FL		05/07/2026		610		(10)			(10)		600	600			
100286794	MADERA	CA		05/07/2026		1,122		(41)			(41)		1,081	1,081			
100286795	REDONDO BEACH	CA		05/07/2026		2,254		(39)			(39)		2,215	2,215			
100286796	HOUSTON	TX		05/07/2026		390		(6)			(6)		384	384			
100286797	ST JOSEPH	MO		05/07/2026		509		(6)			(6)		503	503			
100286798	ROYAL OAKS	CA		05/07/2026		1,780		(54)			(54)		1,726	1,726			
100286799	TYLER	TX		05/07/2026		960		(44)			(44)		916	916			
100286801	LOS ANGELES	CA		05/07/2026		1,143		(7)			(7)		1,136	1,136			
100286802	SHREVEPORT	LA		05/07/2026		392		6			6		398	398			
100286803	HESPERIA	CA		05/07/2026		747		(33)			(33)		714	714			
100286804	CARPENTERSVILLE	IL		05/07/2026		891		(15)			(15)		876	876			
100286806	MOUNT JOY	PA		05/07/2026		363		(10)			(10)		353	353			
100286807	COMPTON	CA		05/07/2026		995		(24)			(24)		971	971			
100286808	LA HABRA	CA		05/07/2026		1,814		(4)			(4)		1,810	1,810			
100286810	SPRINGVILLE	IN		05/07/2026		251		(9)			(9)		242	242			
100286811	LAKEWOOD RANCH	FL		05/07/2026		470		(21)			(21)		449	449			
100286812	RANCHO CUCAMONGA	CA		05/07/2026		2,340		(59)			(59)		2,281	2,281			
100286813	KATY	TX		05/07/2026		1,256		(17)			(17)		1,239	1,239			
100286815	KIHEI	HI		05/07/2026		3,655		(57)			(57)		3,598	3,598			
100286816	KISSIMMEE	FL		05/07/2026		5,913		(168)			(168)		5,745	5,745			
100286817	SAN JOSE	CA		05/07/2026		2,917		(87)			(87)		2,830	2,830			
100286818	LADERA RANCH	CA		05/07/2026		2,423		(115)			(115)		2,308	2,308			
100286819	CROCKETT	CA		05/07/2026		1,096		(28)			(28)		1,068	1,068			
100286820	BIG BEAR LAKE	CA		05/07/2026		1,081		(51)			(51)		1,030	1,030			
100286821	LINCOLN PARK	NJ		05/07/2026		923		(32)			(32)		891	891			
100286822	PROSPER	TX		05/07/2026		3,190		(54)			(54)		3,136	3,136			
100286823	PEARLAND	TX		05/07/2026		287		(14)			(14)		273	273			
100286824	WEST PALM BEACH	FL		05/07/2026		11,882		49			49		11,931	11,931			
100286825	LOS GATOS	CA		05/07/2026		8,448		(291)			(291)		8,157	8,157			
100286826	ORANGE CITY	FL		05/07/2026		860		(31)			(31)		829	829			
100286827	AUSTIN	TX		05/07/2026		1,420		(67)			(67)		1,353	1,353			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100286829	LAKE HAVASU CITY	AZ		05/07/2026		1,458		(53)			(53)		1,405	1,405			
100286831	SAN BERNARDINO	CA		05/07/2026		844		(36)			(36)		808	808			
100286832	HAMEL	MN		05/07/2026		716		(24)			(24)		692	692			
100286833	BIG SKY	MT		05/07/2026		8,622		(305)			(305)		8,317	8,317			
100286834	OVIEDO	FL		05/07/2026		1,183		(19)			(19)		1,164	1,164			
100286835	SAN DIEGO	CA		05/07/2026		803		2			2		805	805			
100286836	RODEO	CA		05/07/2026		1,578		(10)			(10)		1,568	1,568			
100286837	BEL AIR	MD		05/07/2026		445		(19)			(19)		426	426			
100286838	PARADISE VALLEY	AZ		05/07/2026		8,919		(422)			(422)		8,497	8,497			
100286839	WILMINGTON	DE		05/07/2026		314		(8)			(8)		306	306			
100286841	ABILENE	TX		05/07/2026		740		(35)			(35)		705	705			
100286849	GILBERT	AZ		05/29/2026		1,180		(32)			(32)		1,148	1,148			
100286851	EXETER	CA		05/29/2026		513		(14)			(14)		499	499			
100286854	VAIL	AZ		05/29/2026		466		(12)			(12)		454	454			
100286865	INGLEWOOD	CA		05/29/2026		1,482		(45)			(45)		1,437	1,437			
100286866	BAKERSFIELD	CA		05/29/2026		1,656		(55)			(55)		1,601	1,601			
100286868	GILROY	CA		05/29/2026		6,177		(192)			(192)		5,985	5,985			
100286874	LAWNDALE	CA		05/29/2026		1,107		(50)			(50)		1,057	1,057			
100286875	LOS GATOS	CA		05/29/2026		2,242		(68)			(68)		2,174	2,174			
100286880	SAN FRANCISCO	CA		05/29/2026		5,805		(204)			(204)		5,601	5,601			
100286889	WOODSIDE	CA		05/29/2026		3,297		(52)			(52)		3,245	3,245			
100286890	NEWBURY PARK	CA		05/29/2026		1,661		(62)			(62)		1,599	1,599			
100286901	EDMONDS	WA		05/29/2026		24,303		(563)			(563)		23,740	23,740			
100286902	ALBUQUERQUE	NM		05/29/2026		378		(18)			(18)		360	360			
100286904	SAN FRANCISCO	CA		05/29/2026		759		(11)			(11)		748	748			
100286905	SAN FRANCISCO	CA		05/29/2026		3,059		(52)			(52)		3,007	3,007			
100286907	HOUSTON	TX		05/29/2026		3,899		(68)			(68)		3,831	3,831			
100286914	EATONVILLE	WA		05/12/2026		1,259		(34)			(34)		1,225	1,225			
100286915	FORT MYERS	FL		05/12/2026		1,004		(20)			(20)		984	984			
100286916	BONITA SPRINGS	FL		05/12/2026		994		(25)			(25)		969	969			
100286918	BEND	OR		05/12/2026		26,096		(861)			(861)		25,235	25,235			
100286919	APALACHICOLA	FL		05/12/2026		832		(21)			(21)		811	811			
100286920	GIG HARBOR	WA		05/12/2026		1,202		(27)			(27)		1,175	1,175			
100286921	LA GRANGE PARK	IL		05/12/2026		788		(28)			(28)		760	760			
100286922	RENO	NV		05/12/2026		985		1			1		986	986			
100286923	BEND	OR		05/12/2026		1,102		(8)			(8)		1,094	1,094			
100286924	OZARK	MO		05/12/2026		2,819		(63)			(63)		2,756	2,756			
100286925	BRACEY	VA		05/12/2026		1,769		(36)			(36)		1,733	1,733			
100286926	SCOTTSDALE	AZ		05/12/2026		1,395		(22)			(22)		1,373	1,373			
100286927	THE VILLAGES	FL		05/12/2026		943		(23)			(23)		920	920			
100286928	NORTH DIGHTON	MA		05/12/2026		738		5			5		743	743			
100286929	NEW BUFFALO	MI		05/12/2026		1,508		20			20		1,528	1,528			
100286930	PALM SPRINGS	CA		05/12/2026		1,037		19			19		1,056	1,056			
100286931	COLUMBUS	OH		05/12/2026		667		(20)			(20)		647	647			
100286932	REHOBOTH BEACH	DE		05/12/2026		878		(27)			(27)		851	851			
100286933	NORTH FALMOUTH	MA		05/12/2026		1,518		(45)			(45)		1,473	1,473			
100286934	LONGS	SC		05/12/2026		1,091		(3)			(3)		1,088	1,088			
100286935	HOUSTON	TX		05/12/2026		979		(28)			(28)		951	951			
100286936	JUPITER	FL		05/12/2026		627		11			11		638	638			
100286937	LINCOLN	MA		05/12/2026		2,265		(22)			(22)		2,243	2,243			
100286938	MINNEAPOLIS	MN		05/12/2026		1,134		(14)			(14)		1,120	1,120			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100286939	SAN DIEGO	CA		05/12/2026		927		(27)			(27)		900	900			
100286940	CORAL SPRINGS	FL		05/12/2026		1,003		(20)			(20)		983	983			
100286941	IMPERIAL BEACH	CA		05/12/2026		13,555		(274)			(274)		13,281	13,281			
100286942	CHARLESTON	SC		05/12/2026		22,324		(663)			(663)		21,661	21,661			
100286943	LANEXA	VA		05/12/2026		2,337		(36)			(36)		2,301	2,301			
100286944	FORT COLLINS	CO		05/12/2026		725		(21)			(21)		704	704			
100286945	CHICAGO	IL		05/12/2026		883		(3)			(3)		880	880			
100286946	BEL AIR	MD		05/12/2026		553		(2)			(2)		551	551			
100286947	CHICOPEE	MA		05/12/2026		1,398		(21)			(21)		1,377	1,377			
100286948	MCARTHUR	CA		05/12/2026		916		(18)			(18)		898	898			
100286949	ESTERO	FL		05/12/2026		1,398		(20)			(20)		1,378	1,378			
100286950	HILTON HEAD ISLAND	SC		05/12/2026		1,263		(27)			(27)		1,236	1,236			
100286951	COROLLA	NC		05/12/2026		4,479		(44)			(44)		4,435	4,435			
100286952	LIVERMORE	CA		05/12/2026		9,416		(183)			(183)		9,233	9,233			
100286953	SAINT GEORGE	UT		05/12/2026		1,812		15			15		1,827	1,827			
100286954	DURHAM	NC		05/12/2026		1,212		(20)			(20)		1,192	1,192			
100286955	STANWOOD	MI		05/12/2026		1,261		(29)			(29)		1,232	1,232			
100286956	DUNSMUIR	CA		05/12/2026		1,069		(29)			(29)		1,040	1,040			
100286957	STEVENSVILLE	MI		05/12/2026		2,455		(43)			(43)		2,412	2,412			
100286958	LOS ANGELES	CA		05/12/2026		3,087		(96)			(96)		2,991	2,991			
100286959	NEW HAVEN	CT		05/12/2026		1,818		(59)			(59)		1,759	1,759			
100286960	STOWE	VT		05/12/2026		1,245		(19)			(19)		1,226	1,226			
100286961	CINCINNATI	OH		05/12/2026		817		7			7		824	824			
100286962	NORTH FORT MYERS	FL		05/12/2026		895		(11)			(11)		884	884			
100286963	PORTLAND	OR		05/12/2026		659		(22)			(22)		637	637			
100286965	NORTH MYRTLE BEACH	SC		05/12/2026		885							885	885			
100286966	CRAWFORD	TX		05/12/2026		2,422		(50)			(50)		2,372	2,372			
100286967	PORT SAINT JOE	FL		05/12/2026		1,267		(21)			(21)		1,246	1,246			
100286968	PORT TOWNSEND	WA		05/12/2026		297,963		(3,512)			(3,512)		294,451	294,451			
100286969	TABERNASH	CO		05/12/2026		1,434		(30)			(30)		1,404	1,404			
100286970	SEATTLE	WA		05/12/2026		967		(17)			(17)		950	950			
100286971	ISLAND PARK	ID		05/12/2026		1,715		(35)			(35)		1,680	1,680			
100286972	SEASIDE HEIGHTS	NJ		05/12/2026		1,452		(3)			(3)		1,449	1,449			
100286973	TEMECULA	CA		05/12/2026		2,500		(41)			(41)		2,459	2,459			
100286974	HARWICH	MA		05/12/2026		1,102		1			1		1,103	1,103			
100286975	SUMMERVILLE	SC		05/12/2026		743		(18)			(18)		725	725			
100286976	COLORADO SPRINGS	CO		05/12/2026		3,659		49			49		3,708	3,708			
100286977	NEWPORT	OR		05/12/2026		1,640		(34)			(34)		1,606	1,606			
100286978	SUGARLOAF	CA		05/12/2026		829		(16)			(16)		813	813			
100286979	RARITAN	NJ		05/12/2026		1,728		62			62		1,790	1,790			
100286980	SAINT LOUIS PARK	MN		05/12/2026		1,001		(32)			(32)		969	969			
100286981	CHICAGO	IL		05/12/2026		631		(20)			(20)		611	611			
100286982	JAMAICA PLAIN	MA		05/12/2026		9,522		(201)			(201)		9,321	9,321			
100286983	LAKE HARMONY	PA		05/12/2026		786		(17)			(17)		769	769			
100286984	OCEAN CITY	MD		05/12/2026		961		(11)			(11)		950	950			
100286985	ELLIJAY	GA		05/12/2026		1,182		5			5		1,187	1,187			
100286986	CHICAGO	IL		05/12/2026		930		(9)			(9)		921	921			
100286987	MAMMOTH LAKES	CA		05/12/2026		2,341		(55)			(55)		2,286	2,286			
100286988	SAN DIEGO	CA		05/12/2026		2,358		(68)			(68)		2,290	2,290			
100286989	MURRIETA	CA		05/12/2026		1,595		(25)			(25)		1,570	1,570			
100286990	NAPLES	FL		05/12/2026		159,886		(2,954)			(2,954)		156,932	156,932			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100286991	REVERE	MA		05/12/2026		1,979		3			3		1,982	1,982			
100286992	TUCSON	AZ		05/12/2026		3,205		(28)			(28)		3,177	3,177			
100286993	MARCO ISLAND	FL		05/12/2026		938		(17)			(17)		921	921			
100286994	HOBOKEN	NJ		05/12/2026		1,060		(8)			(8)		1,052	1,052			
100286995	JOHNS CREEK	GA		05/12/2026		1,233		(29)			(29)		1,204	1,204			
100286996	DINGMANS FERRY	PA		05/12/2026		5,223		(53)			(53)		5,170	5,170			
100286997	STONECREST	GA		05/12/2026		1,037		10			10		1,047	1,047			
100286998	ELLENSBURG	WA		05/12/2026		739		(11)			(11)		728	728			
100286999	PINETOP	AZ		05/12/2026		936		(32)			(32)		904	904			
100287000	DAVENPORT	FL		05/12/2026		1,175		13			13		1,188	1,188			
100287001	LA MESA	CA		05/12/2026		1,997		(48)			(48)		1,949	1,949			
100287002	LONGMONT	CO		05/12/2026		821		(41)			(41)		780	780			
100287003	SALEM	MA		05/12/2026		6,488		(77)			(77)		6,411	6,411			
100287004	MYSTIC	CT		05/12/2026		1,572		8			8		1,580	1,580			
100287005	SAN DIEGO	CA		05/12/2026		1,049		(45)			(45)		1,004	1,004			
100287006	TEMPE	AZ		05/12/2026		1,281		(35)			(35)		1,246	1,246			
100287007	LOCUST GROVE	VA		05/12/2026		710		(14)			(14)		696	696			
100287008	AURORA	CO		05/12/2026		874		(13)			(13)		861	861			
100287009	MARSHFIELD	MA		05/12/2026		1,838		(35)			(35)		1,803	1,803			
100287010	BOCA RATON	FL		05/12/2026		1,140		(27)			(27)		1,113	1,113			
100287011	CHARLESTON	SC		05/12/2026		2,619		(29)			(29)		2,590	2,590			
100287012	PHOENIX	AZ		05/12/2026		1,098		(11)			(11)		1,087	1,087			
100287013	LANCASTER	PA		05/12/2026		707		(15)			(15)		692	692			
100287014	DELAVAN	WI		05/12/2026		1,057		(28)			(28)		1,029	1,029			
100287015	CORONA DEL MAR	CA		05/15/2026		4,017		(97)			(97)		3,920	3,920			
100287016	WINNETKA	CA		05/15/2026		8,753		(296)			(296)		8,457	8,457			
100287017	OCEANSIDE	CA		05/15/2026		1,982		(27)			(27)		1,955	1,955			
100287018	UKIAH	CA		05/15/2026		889		(22)			(22)		867	867			
100287019	GOLDEN	CO		05/15/2026		1,573		2			2		1,575	1,575			
100287020	LOS ANGELES	CA		05/15/2026		1,335		(39)			(39)		1,296	1,296			
100287022	YORBA LINDA	CA		05/15/2026		2,352		(102)			(102)		2,250	2,250			
100287023	RIVERSIDE	CA		05/15/2026		1,468		(56)			(56)		1,412	1,412			
100287024	SAN JOSE	CA		05/15/2026		2,338		(98)			(98)		2,240	2,240			
100287025	VICTORVILLE	CA		05/15/2026		817		(32)			(32)		785	785			
100287026	FORNEY	TX		05/15/2026		1,119		(45)			(45)		1,074	1,074			
100287027	LAS VEGAS	NV		05/15/2026		39		(13)			(13)		26	26			
100287028	LAS VEGAS	NV		05/15/2026		701		(33)			(33)		668	668			
100287029	GRANITE BAY	CA		05/15/2026		3,956		(117)			(117)		3,839	3,839			
100287030	PALOS VERDES PENINSULA	CA		05/15/2026		4,117		(80)			(80)		4,037	4,037			
100287031	BANNING	CA		05/15/2026		1,157		(15)			(15)		1,142	1,142			
100287032	SAN DIMAS	CA		05/15/2026		2,408		13			13		2,421	2,421			
100287033	LAKE SAINT LOUIS	MO		05/15/2026		1,313		(11)			(11)		1,302	1,302			
100287034	BATON ROUGE	LA		05/15/2026		535		(18)			(18)		517	517			
100287035	SANTA ANA	CA		05/15/2026		3,279		(85)			(85)		3,194	3,194			
100287036	SAN JOSE	CA		05/15/2026		3,116		(102)			(102)		3,014	3,014			
100287037	GILBERT	AZ		05/15/2026		1,487		(71)			(71)		1,416	1,416			
100287038	KISSIMMEE	FL		05/15/2026		672		(30)			(30)		642	642			
100287039	PALMDALE	CA		05/15/2026		1,330		10			10		1,340	1,340			
100287040	SPRING	TX		05/15/2026		572		(27)			(27)		545	545			
100287041	PATTERSON	CA		05/15/2026		919		(40)			(40)		879	879			
100287042	FONTANA	CA		05/15/2026		1,320		(30)			(30)		1,290	1,290			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100287043	CENTER HARBOR	NH		05/15/2026		2,178		(68)			(68)		2,110	2,110			
100287045	HESPERIA	CA		05/15/2026		632		(29)			(29)		603	603			
100287046	VICTORVILLE	CA		05/15/2026		873		(29)			(29)		844	844			
100287047	ANAHEIM	CA		05/15/2026		16,386		(447)			(447)		15,939	15,939			
100287048	UNIVERSAL CITY	TX		05/15/2026		361		(8)			(8)		353	353			
100287049	DORAL	FL		05/15/2026		941		(8)			(8)		933	933			
100287050	QUINCY	MA		05/15/2026		211,207		(7,295)			(7,295)		203,912	203,912			
100287051	PROVO	UT		05/15/2026		674		(32)			(32)		642	642			
100287052	ANAHEIM	CA		05/15/2026		2,070		(92)			(92)		1,978	1,978			
100287053	LAKE WORTH BEACH	FL		05/15/2026		515		(24)			(24)		491	491			
100287054	UPLAND	CA		05/15/2026		1,763		(67)			(67)		1,696	1,696			
100287055	MIAMI	FL		05/15/2026		868		(10)			(10)		858	858			
100287056	BUCKEYE	AZ		05/15/2026		1,292		(53)			(53)		1,239	1,239			
100287057	LONG BEACH	CA		05/15/2026		610		(14)			(14)		596	596			
100287058	NORCO	CA		05/15/2026		1,293		(57)			(57)		1,236	1,236			
100287059	LONG BEACH	CA		05/15/2026		1,211		(51)			(51)		1,160	1,160			
100287060	PEMBROKE PINES	FL		05/15/2026		3,096		(83)			(83)		3,013	3,013			
100287061	PITTSBURG	CA		05/15/2026		8,671		(299)			(299)		8,372	8,372			
100287062	LOS ANGELES	CA		05/15/2026		2,067		(98)			(98)		1,969	1,969			
100287063	OJAI	CA		05/15/2026		3,765		(132)			(132)		3,633	3,633			
100287064	SANTA ROSA	CA		05/15/2026		2,672		(77)			(77)		2,595	2,595			
100287066	SAN BERNARDINO	CA		05/15/2026		912		(40)			(40)		872	872			
100287068	WOOSTER	OH		05/15/2026		522		(6)			(6)		516	516			
100287070	NORTH CHARLESTON	SC		05/15/2026		504		(7)			(7)		497	497			
100287071	POOLVILLE	TX		05/15/2026		812		(20)			(20)		792	792			
100287073	QUEEN CREEK	AZ		05/15/2026		1,951		(11)			(11)		1,940	1,940			
100287074	FORSYTH	MT		05/15/2026		262		(5)			(5)		257	257			
100287075	SAN DIEGO	CA		05/15/2026		1,618		(36)			(36)		1,582	1,582			
100287076	TEMPLE CITY	CA		05/15/2026		2,572		(100)			(100)		2,472	2,472			
100287077	LOS ANGELES	CA		05/15/2026		1,374		(15)			(15)		1,359	1,359			
100287079	HENRICO	VA		05/15/2026		1,241		(34)			(34)		1,207	1,207			
100287080	NASHVILLE	TN		05/15/2026		357		(10)			(10)		347	347			
100287081	DUBLIN	CA		05/15/2026		552		(20)			(20)		532	532			
100287082	MONTEBELLO	CA		05/15/2026		1,283		(5)			(5)		1,278	1,278			
100287083	LOS ANGELES	CA		05/15/2026		1,161		(32)			(32)		1,129	1,129			
100287084	BONITA SPRINGS	FL		05/15/2026		662		(26)			(26)		636	636			
100287086	PALM SPRINGS	CA		05/15/2026		575		(21)			(21)		554	554			
100287087	UPPER MARLBORO	MD		05/15/2026		700		(12)			(12)		688	688			
100287088	WICHITA FALLS	TX		05/15/2026		214		(10)			(10)		204	204			
100287089	HENDERSON	NV		05/15/2026		442		(3)			(3)		439	439			
100287091	SANGER	CA		05/15/2026		4,446		(15)			(15)		4,431	4,431			
100287092	DALLAS	TX		05/15/2026		677		(24)			(24)		653	653			
100287093	LOS ANGELES	CA		05/15/2026		1,007		(8)			(8)		999	999			
100287094	VICTORVILLE	CA		05/15/2026		549		(1)			(1)		548	548			
100287096	MADISON	AL		05/15/2026		417		(2)			(2)		415	415			
100287097	HIGHLANDS RANCH	CO		05/15/2026		882		(33)			(33)		849	849			
100287098	CHARLOTTE	NC		05/15/2026		546		(26)			(26)		520	520			
100287099	WEST JEFFERSON	OH		05/15/2026		596		(9)			(9)		587	587			
100287100	PHOENIX	AZ		05/15/2026		707		(4)			(4)		703	703			
100287101	LOS ANGELES	CA		05/15/2026		1,814		(54)			(54)		1,760	1,760			
100287102	CAPE MAY	NJ		05/15/2026		741		(13)			(13)		728	728			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100287104	LOS ANGELES	CA		05/15/2026		53		(3)			(3)		50	50			
100287105	WHITTIER	CA		05/15/2026		1,925		(2)			(2)		1,923	1,923			
100287106	SAVANNAH	GA		05/15/2026		335		(6)			(6)		329	329			
100287107	AUSTELL	GA		05/15/2026		540		(12)			(12)		528	528			
100287108	LOS ANGELES	CA		05/15/2026		562		(17)			(17)		545	545			
100287110	SAN PEDRO AREA, LOS ANGELES	CA		05/15/2026		1,964		(59)			(59)		1,905	1,905			
100287111	ESSEX	MD		05/15/2026		351		(18)			(18)		333	333			
100287112	SAVANNAH	GA		05/15/2026		514		(9)			(9)		505	505			
100287115	YORK	PA		05/15/2026		388		(6)			(6)		382	382			
100287116	LA PUENTE	CA		05/15/2026		1,282		(35)			(35)		1,247	1,247			
100287117	LANCASTER	CA		05/15/2026		977		(9)			(9)		968	968			
100287119	SAINT JOSEPH	MO		05/15/2026		473		(9)			(9)		464	464			
100287120	COLUMBUS	OH		05/15/2026		307		(8)			(8)		299	299			
100287121	KERMAN	CA		05/15/2026		63,241		(2,337)			(2,337)		60,904	60,904			
100287122	ROCKPORT	TX		05/15/2026		419		(10)			(10)		409	409			
100287169	OAKLAND	CA		06/05/2026		1,639		(14)			(14)		1,625	1,625			
100287172	BELLEVUE	WA		06/05/2026		4,325		(35)			(35)		4,290	4,290			
100287175	BAKERSFIELD	CA		06/05/2026		1,208		(24)			(24)		1,184	1,184			
100287178	SOMERVILLE	NJ		06/05/2026		869		(9)			(9)		860	860			
100287180	RENO	NV		06/05/2026		1,093		5			5		1,098	1,098			
100287181	BURBANK	CA		06/05/2026		1,813		(32)			(32)		1,781	1,781			
100287185	LOS ANGELES	CA		06/05/2026		1,797		(36)			(36)		1,761	1,761			
100287192	LA CRESCENTA	CA		06/05/2026		2,249		(63)			(63)		2,186	2,186			
100287193	TRABUCO CANYON	CA		06/05/2026		2,350		(31)			(31)		2,319	2,319			
100287200	BELLEVUE	WA		06/05/2026		939		(5)			(5)		934	934			
100287202	SAN FRANCISCO	CA		06/05/2026		1,706		(16)			(16)		1,690	1,690			
100287204	PEBBLE BEACH	CA		06/05/2026		1,689		(40)			(40)		1,649	1,649			
100287207	SCOTTSDALE	AZ		06/05/2026		2,671		(66)			(66)		2,605	2,605			
100287211	ANCHORAGE	AK		06/05/2026		833		(19)			(19)		814	814			
100287243	SAN JUAN CAPISTRANO	CA		05/19/2026		4,192		(192)			(192)		4,000	4,000			
100287244	MERRITT ISLAND	FL		05/19/2026		549		2			2		551	551			
100287245	PERRIS	CA		05/19/2026		2,493		(94)			(94)		2,399	2,399			
100287246	ATLANTA	GA		05/19/2026		364		(18)			(18)		346	346			
100287247	PORT SAINT LUCIE	FL		05/19/2026		926		(15)			(15)		911	911			
100287248	EAST QUOGUE	NY		05/19/2026		1,503		(8)			(8)		1,495	1,495			
100287249	BREVARD	NC		05/19/2026		1,184		(43)			(43)		1,141	1,141			
100287250	ELIZABETH	NJ		05/19/2026		1,356		(13)			(13)		1,343	1,343			
100287251	CLEVELAND	OH		05/19/2026		476		(13)			(13)		463	463			
100287252	ORMOND BEACH	FL		05/19/2026		797		(25)			(25)		772	772			
100287256	DALLAS	TX		05/19/2026		3,154		(164)			(164)		2,990	2,990			
100287257	TUCSON	AZ		05/20/2026		2,084		(56)			(56)		2,028	2,028			
100287258	LAS VEGAS	NV		05/20/2026		3,162		(97)			(97)		3,065	3,065			
100287259	SONOMA	CA		05/20/2026		1,230		(43)			(43)		1,187	1,187			
100287261	YUKON	OK		05/20/2026		469		(11)			(11)		458	458			
100287262	EAGLE MOUNTAIN	UT		05/20/2026		1,284		(33)			(33)		1,251	1,251			
100287263	SAN JOSE	CA		05/20/2026		1,840		(87)			(87)		1,753	1,753			
100287265	YUCAIPA	CA		05/20/2026		1,669		(51)			(51)		1,618	1,618			
100287266	PALOS VERDES ESTATES	CA		05/20/2026		8,704		(307)			(307)		8,397	8,397			
100287267	CHERRY HILLS VILLAGE	CO		05/20/2026		830,108		(27,632)			(27,632)		802,476	802,476			
100287268	GEORGETOWN	TX		05/20/2026		693		(23)			(23)		670	670			
100287269	DADEVILLE	AL		05/20/2026		830		(33)			(33)		797	797			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100287270	MESA	AZ		05/20/2026		2,573		(37)			(37)		2,536	2,536			
100287271	NAPLES	FL		05/20/2026		1,130		(32)			(32)		1,098	1,098			
100287272	ANAHEIM	CA		05/20/2026		2,999		(113)			(113)		2,886	2,886			
100287273	MOUNT PLEASANT	SC		05/20/2026		1,873		(86)			(86)		1,787	1,787			
100287274	DALLAS	TX		05/20/2026		469		(9)			(9)		460	460			
100287275	ST. PETERSBURG	FL		05/20/2026		1,718		(42)			(42)		1,676	1,676			
100287276	BAKERSFIELD	CA		05/20/2026		1,311		(39)			(39)		1,272	1,272			
100287278	BUFORD	GA		05/20/2026		1,261		(60)			(60)		1,201	1,201			
100287279	CEDAREDGE	CO		05/20/2026		1,302		(33)			(33)		1,269	1,269			
100287280	EUGENE	OR		05/20/2026		1,621		(63)			(63)		1,558	1,558			
100287281	HOT SPRINGS	AR		05/20/2026		914		(41)			(41)		873	873			
100287282	PHOENIX	AZ		05/20/2026		1,036		(18)			(18)		1,018	1,018			
100287283	MENOMONEE FALLS	WI		05/20/2026		983		(34)			(34)		949	949			
100287285	JOHNS ISLAND	SC		05/20/2026		2,348		(69)			(69)		2,279	2,279			
100287286	PASADENA	TX		05/20/2026		846		(40)			(40)		806	806			
100287287	AUBURN	WA		05/20/2026		3,742		(125)			(125)		3,617	3,617			
100287288	HOUSTON	TX		05/20/2026		324		(5)			(5)		319	319			
100287289	CLOVIS	CA		05/20/2026		2,234		(106)			(106)		2,128	2,128			
100287290	BEND	OR		05/22/2026		925		(24)			(24)		901	901			
100287291	ANAHEIM	CA		05/22/2026		1,883		(52)			(52)		1,831	1,831			
100287292	SAN FRANCISCO	CA		05/22/2026		7,726		(105)			(105)		7,621	7,621			
100287294	COLORADO SPRINGS	CO		05/22/2026		1,191		(32)			(32)		1,159	1,159			
100287295	LA MARQUE	TX		05/22/2026		673		(33)			(33)		640	640			
100287296	FORT WORTH	TX		05/22/2026		5,935		(199)			(199)		5,736	5,736			
100287297	PORT WENTWORTH	GA		05/22/2026		393		(12)			(12)		381	381			
100287298	PARK FOREST	IL		05/22/2026		275		(9)			(9)		266	266			
100287300	DIAMOND BAR	CA		05/22/2026		1,651		(30)			(30)		1,621	1,621			
100287301	KIHEI	HI		05/22/2026		845		(27)			(27)		818	818			
100287305	MOUNT PROSPECT	IL		05/22/2026		813		(23)			(23)		790	790			
100287306	STERLING	VA		05/22/2026		978		(46)			(46)		932	932			
100287309	SPRING	TX		05/22/2026		701		16			16		717	717			
100287310	MISSION VIEJO	CA		05/22/2026		674		(21)			(21)		653	653			
100287311	LEHIGH ACRES	FL		05/22/2026		456		(22)			(22)		434	434			
100287312	GARDENA	CA		05/22/2026		1,887		(13)			(13)		1,874	1,874			
100287314	PT CHARLOTTE	FL		05/22/2026		1,213		1			1		1,214	1,214			
100287315	EASTON	PA		05/22/2026		381							381	381			
100287317	COMPTON	CA		05/22/2026		838		(33)			(33)		805	805			
100287318	FRANKLIN	WI		05/22/2026		1,088		(42)			(42)		1,046	1,046			
100287319	STOCKTON	CA		05/22/2026		659		(3)			(3)		656	656			
100287321	GRAND PRAIRIE	TX		05/22/2026		902		(14)			(14)		888	888			
100287323	MEMPHIS	TN		05/22/2026		269		(6)			(6)		263	263			
100287325	MEMPHIS	TN		05/22/2026		195		(5)			(5)		190	190			
100287326	RIVERSIDE	CA		05/22/2026		892		(40)			(40)		852	852			
100287328	LEXINGTON	SC		05/22/2026		395		(14)			(14)		381	381			
100287329	SALISBURY	MD		05/22/2026		555		(7)			(7)		548	548			
100287330	COMPTON	CA		05/22/2026		1,535		(34)			(34)		1,501	1,501			
100287331	PORTER	TX		05/22/2026		697		(15)			(15)		682	682			
100287332	LAWRENCEVILLE	GA		05/22/2026		3,611		(58)			(58)		3,553	3,553			
100287333	OCALA	FL		05/22/2026		475							475	475			
100287334	MILFORD	CT		05/22/2026		518		(22)			(22)		496	496			
100287335	CHARLESTON	SC		05/22/2026		6,216		(151)			(151)		6,065	6,065			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100287336	OLYMPIA FIELDS	IL		05/22/2026		569		(15)			(15)		554	554			
100287337	HENDERSON	NV		05/22/2026		506		(3)			(3)		503	503			
100287338	SPOKANE	WA		05/22/2026		465		(3)			(3)		462	462			
100287339	MILTON	DE		05/22/2026		943		(25)			(25)		918	918			
100287342	CUPERTINO	CA		05/22/2026		3,115		(90)			(90)		3,025	3,025			
100287343	ARLINGTON	TX		05/22/2026		914		(44)			(44)		870	870			
100287344	BETHESDA	MD		05/22/2026		2,522		(78)			(78)		2,444	2,444			
100287345	PITTSBURG	CA		05/22/2026		1,180		(44)			(44)		1,136	1,136			
100287346	SANTA MARIA	CA		05/22/2026		2,249		(31)			(31)		2,218	2,218			
100287347	TEMPLE CITY	CA		05/22/2026		2,074		22			22		2,096	2,096			
100287348	SANTA FE	TX		05/22/2026		1,710		(32)			(32)		1,678	1,678			
100287349	VALLEJO	CA		05/22/2026		1,165		(30)			(30)		1,135	1,135			
100287350	LAKE ELSINORE	CA		05/22/2026		518		(23)			(23)		495	495			
100287351	FLAGSTAFF	AZ		05/22/2026		2,545		(67)			(67)		2,478	2,478			
100287352	SANTA ANA	CA		05/22/2026		560		(12)			(12)		548	548			
100287353	LAUGHLIN	NV		05/22/2026		884		(22)			(22)		862	862			
100287354	HERMOSA BEACH	CA		05/22/2026		2,648		(78)			(78)		2,570	2,570			
100287355	LOS ANGELES	CA		05/22/2026		3,220		(126)			(126)		3,094	3,094			
100287356	SIMI VALLEY	CA		05/22/2026		1,269		(23)			(23)		1,246	1,246			
100287357	LA PUENTE	CA		05/22/2026		1,037		(47)			(47)		990	990			
100287358	KANSAS CITY	KS		05/22/2026		443		(13)			(13)		430	430			
100287359	BUCKEYE	AZ		05/22/2026		609		(29)			(29)		580	580			
100287360	LAS VEGAS	NV		05/22/2026		929		(44)			(44)		885	885			
100287361	SAN ANTONIO	TX		05/22/2026		2,423		(96)			(96)		2,327	2,327			
100287362	NANJEMOY	MD		05/22/2026		967		(36)			(36)		931	931			
100287363	GLENWOOD	IL		05/22/2026		415		(5)			(5)		410	410			
100287365	BEDFORD	TX		05/22/2026		320		(11)			(11)		309	309			
100287366	HARBOR CITY	CA		05/22/2026		1,121		(24)			(24)		1,097	1,097			
100287367	GRAND PRAIRIE	TX		05/22/2026		464		(18)			(18)		446	446			
100287368	LITTLETON	CO		05/22/2026		1,422		(61)			(61)		1,361	1,361			
100287369	BOULDER	CO		05/22/2026		3,289		(7)			(7)		3,282	3,282			
100287370	WHITTIER	CA		05/22/2026		1,795		(67)			(67)		1,728	1,728			
100287371	HEBER CITY	UT		05/22/2026		7,111		(99)			(99)		7,012	7,012			
100287373	NEWPORT	RI		05/22/2026		898		(16)			(16)		882	882			
100287374	PERRIS	CA		05/22/2026		1,209		(51)			(51)		1,158	1,158			
100287375	CORONA	CA		05/22/2026		1,755		(83)			(83)		1,672	1,672			
100287376	WOONSOCKET	RI		05/22/2026		616		(21)			(21)		595	595			
100287377	MESA	AZ		05/22/2026		952		(35)			(35)		917	917			
100287378	MARCO ISLAND	FL		05/22/2026		9,676		(343)			(343)		9,333	9,333			
100287379	GAINESVILLE	FL		05/22/2026		592		(28)			(28)		564	564			
100287380	ROGERSVILLE	MO		05/22/2026		1,425		(68)			(68)		1,357	1,357			
100287381	DELRAY BEACH	FL		05/22/2026		3,436		(145)			(145)		3,291	3,291			
100287382	FORT WAYNE	IN		05/22/2026		710		(21)			(21)		689	689			
100287383	COLUMBUS	OH		05/22/2026		830		(21)			(21)		809	809			
100287384	SAN CLEMENTE	CA		05/22/2026		1,046		(42)			(42)		1,004	1,004			
100287385	APPLE VALLEY	CA		05/22/2026		720		(34)			(34)		686	686			
100287386	MENTONE	CA		05/22/2026		540		(26)			(26)		514	514			
100287387	NAPA	CA		05/22/2026		711		(18)			(18)		693	693			
100287388	FRESNO	CA		05/22/2026		1,196		(57)			(57)		1,139	1,139			
100287389	STOCKTON	CA		05/22/2026		833		(40)			(40)		793	793			
100287390	PALMER	TX		05/22/2026		1,290		(56)			(56)		1,234	1,234			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100287391	ATLANTA	GA		05/22/2026		3,145		(77)			(77)		3,068	3,068			
100287392	MIAMI	FL		05/22/2026		783		(37)			(37)		746	746			
100287393	HEPHZIBAH	GA		05/22/2026		371		(18)			(18)		353	353			
100287396	STOCKTON	CA		05/22/2026		1,162		(40)			(40)		1,122	1,122			
100287402	UNITED KINGDOM	GBR		05/28/2026		61						1	62	83	21		21
100287409	UNITED KINGDOM	GBR		05/28/2026		4							4	5	1		1
100287418	UNITED KINGDOM	GBR		05/28/2026		1							1	18	17		17
100287419	UNITED KINGDOM	GBR		05/28/2026		4							4	5	1		1
100287420	UNITED KINGDOM	GBR		05/28/2026		4							4	6	1		1
100287440	ARNHEM	NLD		05/28/2026		1,740						33	1,773	1,760	(13)		(13)
100287446	ROTTERDAM	NLD		05/28/2026		577						11	588	580	(8)		(8)
100287448	RIJNERWOLD	NLD		05/28/2026		397						8	405	398	(7)		(7)
100287450	ALKMAAR	NLD		05/28/2026		1,009						19	1,028	989	(39)		(39)
100287454	LEIDEN	NLD		05/28/2026		3,073						59	3,132	3,085	(48)		(48)
100287457	ALPHEN AAN DEN RIJN	NLD		05/28/2026		581						11	592	586	(6)		(6)
100287459	GRONINGEN	NLD		05/28/2026		504						10	514	506	(8)		(8)
100287461	ARNHEM	NLD		05/28/2026		1,030						20	1,050	1,038	(11)		(11)
100287469	GRONINGEN	NLD		05/28/2026		460						9	469	464	(5)		(5)
100287470	LEEUWARDEN	NLD		05/28/2026		731						14	745	733	(12)		(12)
100287474	HOOFDDORP	NLD		05/28/2026		1,603						31	1,634	1,612	(22)		(22)
100287480	ROERMOND	NLD		05/28/2026		2,689						51	2,740	2,705	(35)		(35)
100287486	RIJSWIJK ZH	NLD		05/28/2026		420						8	428	421	(8)		(8)
100287491	GREENSBORO	GA		05/29/2026		2,275		(87)			(87)		2,188	2,188			
100287492	MILL VALLEY	CA		05/29/2026		4,573		(102)			(102)		4,471	4,471			
100287493	LAHAINA	HI		05/29/2026		571		(27)			(27)		544	544			
100287494	SUNOL	CA		05/29/2026		1,016		(48)			(48)		968	968			
100287495	SPRINGTOWN	TX		05/29/2026		675		(20)			(20)		655	655			
100287496	LIBERTY HILL	TX		05/29/2026		746		(35)			(35)		711	711			
100287497	REDDING	CT		05/29/2026		8,360		65			65		8,425	8,425			
100287498	BUCKEYE	AZ		05/29/2026		847		(36)			(36)		811	811			
100287499	INGLEWOOD	CA		05/29/2026		852		(28)			(28)		824	824			
100287500	TUCSON	AZ		05/29/2026		559		(27)			(27)		532	532			
100287502	MALIBU	CA		05/29/2026		11,484							11,484	11,484			
100287504	JURUPA VALLEY	CA		05/29/2026		1,546		(26)			(26)		1,520	1,520			
100287507	MIAMI	FL		05/29/2026		560		(10)			(10)		550	550			
100287509	WINCHESTER	CA		05/29/2026		1,777		(66)			(66)		1,711	1,711			
100287511	THORNTON	CO		05/29/2026		1,232		(24)			(24)		1,208	1,208			
100287512	SAN DIEGO	CA		05/29/2026		5,044		(67)			(67)		4,977	4,977			
100287513	BAKERSFIELD	CA		05/29/2026		816		(21)			(21)		795	795			
100287515	MIAMI	FL		05/29/2026		1,041		(49)			(49)		992	992			
100287516	LUBBOCK	TX		05/29/2026		207		(7)			(7)		200	200			
100287518	SAINT MARYS	GA		05/29/2026		659							659	659			
100287519	LOS ANGELES	CA		05/29/2026		3,409		(79)			(79)		3,330	3,330			
100287520	SIMI VALLEY	CA		05/29/2026		1,247		(23)			(23)		1,224	1,224			
100287521	DAVENPORT	FL		05/29/2026		530		(12)			(12)		518	518			
100287522	ACCOKEEK	MD		05/29/2026		482		1			1		483	483			
100287523	CHARLOTTE	NC		05/29/2026		453		(15)			(15)		438	438			
100287527	NASHVILLE	TN		05/29/2026		558		(8)			(8)		550	550			
100287528	DALLAS	TX		05/29/2026		427		(14)			(14)		413	413			
100287530	NEWPORT NEWS	VA		05/29/2026		436		(9)			(9)		427	427			
100287531	PITTSBURGH	PA		05/29/2026		389							389	389			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100287532	WALNUT CREEK	CA		05/29/2026		1,544		(66)			(66)		1,478	1,478			
100287533	VICTORVILLE	CA		05/29/2026		667		(27)			(27)		640	640			
100287534	EAST PALO ALTO	CA		05/29/2026		1,444		(7)			(7)		1,437	1,437			
100287535	KELLER	TX		05/29/2026		582		(17)			(17)		565	565			
100287536	SARASOTA	FL		05/29/2026		536		(12)			(12)		524	524			
100287537	HAMPTON	VA		05/29/2026		377		(6)			(6)		371	371			
100287538	NORTH CHARLESTON	SC		05/29/2026		454		(6)			(6)		448	448			
100287540	PACIFICA	CA		05/29/2026		558		(11)			(11)		547	547			
100287541	LAKE ELSINORE	CA		05/29/2026		2,697		(59)			(59)		2,638	2,638			
100287542	ALLENTOWN	PA		05/29/2026		508		(6)			(6)		502	502			
100287544	REISTERSTOWN	MD		05/29/2026		396		(19)			(19)		377	377			
100287546	OROVILLE	CA		05/29/2026		832		(36)			(36)		796	796			
100287547	MIAMI	FL		05/29/2026		659		(5)			(5)		654	654			
100287548	CINCINNATI	OH		05/29/2026		332		(13)			(13)		319	319			
100287549	ALLENTOWN	PA		05/29/2026		416		(5)			(5)		411	411			
100287550	KISSIMMEE	FL		05/29/2026		310		(15)			(15)		295	295			
100287551	OMAHA	NE		05/29/2026		273							273	273			
100287553	MENIFEE	CA		05/29/2026		1,178		(52)			(52)		1,126	1,126			
100287554	SANTA ANA	CA		05/29/2026		1,876		(71)			(71)		1,805	1,805			
100287555	RANCHO CUCAMONGA	CA		05/29/2026		1,632		(25)			(25)		1,607	1,607			
100287556	LOS ANGELES	CA		05/29/2026		6,125		(163)			(163)		5,962	5,962			
100287557	LAS VEGAS	NV		05/29/2026		1,138		(26)			(26)		1,112	1,112			
100287558	MIAMI GARDENS	FL		05/29/2026		376		(3)			(3)		373	373			
100287559	DESERT HOT SPRINGS	CA		05/29/2026		3,194		(162)			(162)		3,032	3,032			
100287560	PORTLAND	OR		05/29/2026		857		(41)			(41)		816	816			
100287561	LOS ANGELES	CA		05/29/2026		360		(17)			(17)		343	343			
100287562	LANCASTER	CA		05/29/2026		566		(66)			(66)		500	500			
100287563	EDMOND	OK		05/29/2026		2,453		(43)			(43)		2,410	2,410			
100287564	ORLANDO	FL		05/29/2026		327		(7)			(7)		320	320			
100287565	DOWNEY	CA		05/29/2026		1,919		(91)			(91)		1,828	1,828			
100287566	SAN BERNARDINO	CA		05/29/2026		3,411		(69)			(69)		3,342	3,342			
100287568	SANFORD	NC		05/29/2026		534		(23)			(23)		511	511			
100287569	LAS VEGAS	NV		05/29/2026		1,330		(40)			(40)		1,290	1,290			
100287570	HOMESTEAD	FL		05/29/2026		1,014		(48)			(48)		966	966			
100287571	DESERT HOT SPRINGS	CA		05/29/2026		820		(38)			(38)		782	782			
100287572	WEST COVINA	CA		05/29/2026		3,162		(38)			(38)		3,124	3,124			
100287573	SALINAS	CA		05/29/2026		6,268		(232)			(232)		6,036	6,036			
100287574	FULSHEAR	TX		05/29/2026		598		(22)			(22)		576	576			
100287577	JURUPA VALLEY	CA		05/29/2026		1,220		(48)			(48)		1,172	1,172			
100287578	RANCHO SANTA FE	CA		05/29/2026		5,505		(242)			(242)		5,263	5,263			
100287579	KEY LARGO	FL		05/29/2026		837		(15)			(15)		822	822			
100287580	DUNN LORING	VA		05/29/2026		2,639		(106)			(106)		2,533	2,533			
100287581	PHOENIX	AZ		05/29/2026		941		(37)			(37)		904	904			
100287582	LOS ANGELES	CA		05/29/2026		5,139		(196)			(196)		4,943	4,943			
100287583	SUMMERVILLE	SC		05/29/2026		1,229		(22)			(22)		1,207	1,207			
100287584	CITRUS HEIGHTS	CA		05/29/2026		818		(22)			(22)		796	796			
100287585	SAN ANTONIO	TX		05/29/2026		1,121		(17)			(17)		1,104	1,104			
100287586	ATLANTA	GA		05/29/2026		1,769		2			2		1,771	1,771			
100287587	ANTIOCH	CA		05/29/2026		1,536		(65)			(65)		1,471	1,471			
100287588	ABILENE	TX		05/29/2026		588		(18)			(18)		570	570			
100287589	DAYTON	NV		05/29/2026		394		6			6		400	400			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100287590	HUNTINGTON BEACH	CA		05/29/2026		44,297		(1,164)			(1,164)		43,133	43,133			
100287591	APPLE VALLEY	CA		05/29/2026		4,254		(107)			(107)		4,147	4,147			
100287592	MARATHON	FL		05/29/2026		1,107		(35)			(35)		1,072	1,072			
100287593	ELLICOTT CITY	MD		05/29/2026		2,203		(105)			(105)		2,098	2,098			
100287594	SAN ANTONIO	FL		05/29/2026		409		(19)			(19)		390	390			
100287595	FALLBROOK	CA		05/29/2026		1,588		(26)			(26)		1,562	1,562			
100287596	NEVADA	MO		05/29/2026		318		(10)			(10)		308	308			
100287597	HAMPTON	VA		05/29/2026		286		(15)			(15)		271	271			
100287598	GOODYEAR	AZ		05/29/2026		962		4			4		966	966			
100287600	SCHERERVILLE	IN		05/29/2026		582		(11)			(11)		571	571			
100287601	NAVARRE	FL		05/29/2026		1,153		(13)			(13)		1,140	1,140			
100287602	ROCKINGHAM	VA		05/29/2026		745		(7)			(7)		738	738			
100287603	INCLINE VILLAGE	NV		05/29/2026		1,587		48			48		1,635	1,635			
100287604	BUCKEYE	AZ		05/29/2026		2,906		(27)			(27)		2,879	2,879			
100287605	PARRISH	FL		05/29/2026		942		(15)			(15)		927	927			
100287606	HOT SPRINGS	AR		05/29/2026		812		(10)			(10)		802	802			
100287607	CRYSTAL BEACH	TX		05/29/2026		746		(13)			(13)		733	733			
100287608	BRADENTON	FL		05/29/2026		732		9			9		741	741			
100287609	CASSOPOLIS	MI		05/29/2026		1,419		(22)			(22)		1,397	1,397			
100287610	HILLSBOROUGH	NC		05/29/2026		1,438		(10)			(10)		1,428	1,428			
100287611	WESTLAKE	OR		05/29/2026		1,011		(16)			(16)		995	995			
100287612	WASHINGTON	VA		05/29/2026		1,438		(20)			(20)		1,418	1,418			
100287613	CULLMAN	AL		05/29/2026		584		(11)			(11)		573	573			
100287614	MUSCLE SHOALS	AL		05/29/2026		1,136		1			1		1,137	1,137			
100287615	GRAYLING	MI		05/29/2026		819		(16)			(16)		803	803			
100287616	GRANBURY	TX		05/29/2026		583		(12)			(12)		571	571			
100287617	MURRELLS INLET	SC		05/29/2026		661		(13)			(13)		648	648			
100287618	ALEXANDER CITY	AL		05/29/2026		534		(12)			(12)		522	522			
100287619	TRYON	NC		05/29/2026		1,569		(31)			(31)		1,538	1,538			
100287620	LAKE ARROWHEAD	CA		05/29/2026		2,960		(66)			(66)		2,894	2,894			
100287621	OCEAN VIEW	DE		05/29/2026		13,243		(313)			(313)		12,930	12,930			
100287623	ORLANDO	FL		05/29/2026		722		(14)			(14)		708	708			
100287624	ELLIJAY	GA		05/29/2026		2,808		(61)			(61)		2,747	2,747			
100287625	CHARLESTON	SC		05/29/2026		2,061		(39)			(39)		2,022	2,022			
100287626	NAPLES	FL		05/29/2026		821		(20)			(20)		801	801			
100287627	MINEOLA	TX		05/29/2026		3,909		(94)			(94)		3,815	3,815			
100287628	LA QUINTA	CA		05/29/2026		610		(15)			(15)		595	595			
100287629	ROCKY MOUNT	MO		05/29/2026		994		(25)			(25)		969	969			
100287630	PAWLEYS ISLAND	SC		05/29/2026		1,699		(42)			(42)		1,657	1,657			
100287631	MYRTLE BEACH	SC		05/29/2026		737		(18)			(18)		719	719			
100287632	RALEIGH	NC		05/29/2026		1,095		(30)			(30)		1,065	1,065			
100287633	MCHENRY	MD		05/29/2026		1,126		(29)			(29)		1,097	1,097			
100287634	WALLA WALLA	WA		05/29/2026		1,380		(36)			(36)		1,344	1,344			
100287635	KILL DEVIL HILLS	NC		05/29/2026		724		(20)			(20)		704	704			
100287636	PORT SAINT LUCIE	FL		05/29/2026		662		(18)			(18)		644	644			
100287637	LITTLETON	NC		05/29/2026		1,681		(46)			(46)		1,635	1,635			
100287638	LEXINGTON	OH		05/29/2026		223		(6)			(6)		217	217			
100287639	LAKESIDE	AZ		05/29/2026		420		(11)			(11)		409	409			
100287640	PUNTA GORDA	FL		05/29/2026		912		(23)			(23)		889	889			
100287641	KERNVILLE	CA		05/29/2026		1,407		(38)			(38)		1,369	1,369			
100287642	PINE	AZ		05/29/2026		614		(17)			(17)		597	597			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100287643	MYRTLE BEACH	SC		05/29/2026		1,003		(28)			(28)		975	975			
100287644	CYNTHIANA	KY		05/29/2026		5,416		(151)			(151)		5,265	5,265			
100287646	GURLEY	AL		05/29/2026		4,376		(126)			(126)		4,250	4,250			
100287647	BROADVIEW HEIGHTS	OH		05/29/2026		876		(25)			(25)		851	851			
100287648	KUNA	ID		05/29/2026		799		(24)			(24)		775	775			
100287649	GREEN VALLEY	AZ		05/29/2026		803		(24)			(24)		779	779			
100287650	TUBAC	AZ		05/29/2026		645		(18)			(18)		627	627			
100287651	SANTA ROSA BEACH	FL		05/29/2026		513		(15)			(15)		498	498			
100287652	REEDVILLE	VA		05/29/2026		1,356		(41)			(41)		1,315	1,315			
100287653	CINCINNATI	OH		05/29/2026		589		(18)			(18)		571	571			
100287654	NORTH CAPE MAY	NJ		05/29/2026		648		(18)			(18)		630	630			
100287655	KILL DEVIL HILLS	NC		05/29/2026		693		(21)			(21)		672	672			
100287656	SPRING HILL	FL		05/29/2026		381		(11)			(11)		370	370			
100287657	MARANA	AZ		05/29/2026		1,190		121			121		1,311	1,311			
100287658	TOMBALL	TX		05/29/2026		632		15			15		647	647			
100287659	WILMINGTON	OH		05/29/2026		615		14			14		629	629			
100287660	ROSENBERG	TX		05/29/2026		660		17			17		677	677			
100287661	WILMINGTON	OH		05/29/2026		615		14			14		629	629			
100287662	WILMINGTON	OH		05/29/2026		713		17			17		730	730			
100287663	SHARPSBURG	GA		05/29/2026		801		27			27		828	828			
100287664	EAST BOSTON	MA		05/29/2026		959		16			16		975	975			
100287665	MERCED	CA		05/29/2026		1,331		70			70		1,401	1,401			
100287666	CARTERSVILLE	GA		05/29/2026		1,041		70			70		1,111	1,111			
100287667	DELAWARE	OH		05/29/2026		1,118		21			21		1,139	1,139			
100287668	PRESCOTT VALLEY	AZ		05/29/2026		1,817		39			39		1,856	1,856			
100287669	LITTLE ELM	TX		05/29/2026		777		15			15		792	792			
100287670	COLORADO SPRINGS	CO		05/29/2026		654		9			9		663	663			
100287671	SHOW LOW	AZ		05/29/2026		2,351		28			28		2,379	2,379			
100287672	SAVANNAH	GA		05/29/2026		949		37			37		986	986			
100287673	SUNSET BEACH	NC		05/29/2026		1,568		16			16		1,584	1,584			
100287674	WINCHESTER	TN		05/29/2026		1,555		8			8		1,563	1,563			
100287675	SNEADS FERRY	NC		05/29/2026		690		5			5		695	695			
100287676	PELHAM	AL		05/29/2026		1,205		5			5		1,210	1,210			
100287677	DOVER	PA		05/29/2026		626		3			3		629	629			
100287678	LAS VEGAS	NV		05/29/2026		858		8			8		866	866			
100287679	BLANCO	TX		05/29/2026		1,241		1			1		1,242	1,242			
100287680	ZEPHYR HILLS	FL		05/29/2026		872		1			1		873	873			
100287681	ALBUQUERQUE	NM		05/29/2026		747		1			1		748	748			
100287682	REPUBLIC	MO		05/29/2026		474		1			1		475	475			
100287683	ORLEANS	MA		05/29/2026		2,520		9			9		2,529	2,529			
100287684	VENICE	FL		05/29/2026		823		1			1		824	824			
100287685	ANAHEIM	CA		05/29/2026		2,342		4			4		2,346	2,346			
100287686	COLLEYVILLE	TX		05/29/2026		1,502		2			2		1,504	1,504			
100287687	CHINO HILLS	CA		05/29/2026		2,162		17			17		2,179	2,179			
100287688	GARFIELD	NJ		05/29/2026		2,805		33			33		2,838	2,838			
100287689	SUN CITY	AZ		05/29/2026		10,532		5			5		10,537	10,537			
100287690	MARICOPA	AZ		05/29/2026		859							859	859			
100287691	WOODSTOCK	VA		05/29/2026		819							819	819			
100287692	SANTA BARBARA	CA		05/29/2026		4,395		10			10		4,405	4,405			
100287693	VASHON	WA		05/29/2026		2,488		(2)			(2)		2,486	2,486			
100287694	GOODLETTSVILLE	TN		05/29/2026		832		(1)			(1)		831	831			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100287695	CHOCOWINITY	NC		05/29/2026		839		(2)			(2)		837	837			
100287696	NEKOOSA	WI		05/29/2026		1,101		(5)			(5)		1,096	1,096			
100287697	SAN ANSELMO	CA		05/29/2026		1,469		(4)			(4)		1,465	1,465			
100287698	LAWNDALE	CA		05/29/2026		1,080		(4)			(4)		1,076	1,076			
100287699	SHORELINE	WA		05/29/2026		1,258		(6)			(6)		1,252	1,252			
100287700	GILBERT	AZ		05/29/2026		1,100		(5)			(5)		1,095	1,095			
100287701	ELGIN	IL		05/29/2026		796		(3)			(3)		793	793			
100287702	PHOENIX	AZ		05/29/2026		4,107		(19)			(19)		4,088	4,088			
100287703	LA MESA	CA		05/29/2026		3,204		(11)			(11)		3,193	3,193			
100287704	PARKER	CO		05/29/2026		669		(4)			(4)		665	665			
100287705	WASHINGTON	DC		05/29/2026		1,753		(9)			(9)		1,744	1,744			
100287706	RICHARDSON	TX		05/29/2026		909		(5)			(5)		904	904			
100287707	MARIETTA	GA		05/29/2026		873		(4)			(4)		869	869			
100287708	MANHATTAN	KS		05/29/2026		1,815		(10)			(10)		1,805	1,805			
100287709	PITTSBURGH	PA		05/29/2026		1,071		(6)			(6)		1,065	1,065			
100287710	BAY CITY	TX		05/29/2026		417		(2)			(2)		415	415			
100287711	MESA	AZ		05/29/2026		566		(4)			(4)		562	562			
100287712	MOUNTAIN GREEN	UT		05/29/2026		1,401		(8)			(8)		1,393	1,393			
100287713	PORTLAND	OR		05/29/2026		919		(5)			(5)		914	914			
100287714	ELMHURST	IL		05/29/2026		866		(6)			(6)		860	860			
100287715	NAPLES	FL		05/29/2026		895		(7)			(7)		888	888			
100287716	KURTISTOWN	HI		05/29/2026		819		(6)			(6)		813	813			
100287717	WOODSTOCK	GA		05/29/2026		909		(7)			(7)		902	902			
100287718	DEERFIELD BEACH	FL		05/29/2026		2,373		(16)			(16)		2,357	2,357			
100287719	FREDERICKSBURG	VA		05/29/2026		863		(6)			(6)		857	857			
100287720	PRESCOTT	AZ		05/29/2026		1,352		(10)			(10)		1,342	1,342			
100287721	SOMERSET	MA		05/29/2026		833		(6)			(6)		827	827			
100287722	PHOENIX	AZ		05/29/2026		1,820		(14)			(14)		1,806	1,806			
100287723	BREMERTON	WA		05/29/2026		1,081		(8)			(8)		1,073	1,073			
100287724	OLATHE	KS		05/29/2026		837		(6)			(6)		831	831			
100287725	PLANTATION	FL		05/29/2026		1,543		(9)			(9)		1,534	1,534			
100287726	ARLINGTON	VA		05/29/2026		1,810		(14)			(14)		1,796	1,796			
100287727	BREMEN	AL		05/29/2026		2,450		(19)			(19)		2,431	2,431			
100287728	MINERAL	VA		05/29/2026		1,018		(8)			(8)		1,010	1,010			
100287729	DAYTON	WA		05/29/2026		565		(4)			(4)		561	561			
100287730	DAYTON	WA		05/29/2026		263		(2)			(2)		261	261			
100287731	CHARLOTTE	NC		05/29/2026		823		(7)			(7)		816	816			
100287732	OMAHA	NE		05/29/2026		1,109		(10)			(10)		1,099	1,099			
100287733	HOUSTON	TX		05/29/2026		377		(4)			(4)		373	373			
100287734	ATLANTA	GA		05/29/2026		769		(7)			(7)		762	762			
100287735	MONTROSE	CO		05/29/2026		1,372		(14)			(14)		1,358	1,358			
100287736	OCEANSIDE	CA		05/29/2026		1,800		(19)			(19)		1,781	1,781			
100287737	PHOENIX	AZ		05/29/2026		747		(7)			(7)		740	740			
100287738	LAS VEGAS	NV		05/29/2026		832		(8)			(8)		824	824			
100287739	KNOXVILLE	TN		05/29/2026		803		(8)			(8)		795	795			
100287740	NAPLES	FL		05/29/2026		1,419		(13)			(13)		1,406	1,406			
100287741	DAWSONVILLE	GA		05/29/2026		969		(10)			(10)		959	959			
100287742	COATESVILLE	IN		05/29/2026		603		(7)			(7)		596	596			
100287743	PROVIDENCE	RI		05/29/2026		867		(9)			(9)		858	858			
100287744	PORTLAND	OR		05/29/2026		883		(9)			(9)		874	874			
100287745	KINCAID	KS		05/29/2026		2,466		(29)			(29)		2,437	2,437			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100287746	COMPTON	CA		05/29/2026		1,124		(11)			(11)		1,113	1,113			
100287747	FRANKFORD	DE		05/29/2026		871		(10)			(10)		861	861			
100287748	AUBURN	WA		05/29/2026		1,483		(16)			(16)		1,467	1,467			
100287749	ANN ARBOR	MI		05/29/2026		1,028		(12)			(12)		1,016	1,016			
100287750	WORCESTER	MA		05/29/2026		886		(11)			(11)		875	875			
100287751	SAN DIEGO	CA		05/29/2026		2,525		(32)			(32)		2,493	2,493			
100287752	AURORA	CO		05/29/2026		1,040		(12)			(12)		1,028	1,028			
100287753	ROUND ROCK	TX		05/29/2026		928		(12)			(12)		916	916			
100287754	FONTANA	WI		05/29/2026		1,098		(14)			(14)		1,084	1,084			
100287755	YPSILANTI	MI		05/29/2026		930		(12)			(12)		918	918			
100287756	FORT MYERS	FL		05/29/2026		2,340		(31)			(31)		2,309	2,309			
100287757	SALISBURY	MD		05/29/2026		498		(6)			(6)		492	492			
100287758	VENTNOR CITY	NJ		05/29/2026		846		(11)			(11)		835	835			
100287759	CONROE	TX		05/29/2026		977		(13)			(13)		964	964			
100287760	OLATHE	KS		05/29/2026		479		(6)			(6)		473	473			
100287761	MANASSAS	VA		05/29/2026		1,043		(14)			(14)		1,029	1,029			
100287762	BEND	OR		05/29/2026		4,236		(57)			(57)		4,179	4,179			
100287763	FITCHBURG	MA		05/29/2026		1,347		(18)			(18)		1,329	1,329			
100287764	FITCHBURG	MA		05/29/2026		1,451		(19)			(19)		1,432	1,432			
100287765	TIMNATH	CO		05/29/2026		1,254		(18)			(18)		1,236	1,236			
100287766	PALM DESERT	CA		05/29/2026		712		(10)			(10)		702	702			
100287767	BATON ROUGE	LA		05/29/2026		672		(9)			(9)		663	663			
100287768	BRANCHVILLE	NJ		05/29/2026		4,137		(57)			(57)		4,080	4,080			
100287769	HILTON HEAD ISLAND	SC		05/29/2026		731		(11)			(11)		720	720			
100287770	MONONA	WI		05/29/2026		826		(12)			(12)		814	814			
100287771	IRVINE	CA		05/29/2026		934		(14)			(14)		920	920			
100287772	SACRAMENTO	CA		05/29/2026		549		(8)			(8)		541	541			
100287773	AUBREY	TX		05/29/2026		1,175		(17)			(17)		1,158	1,158			
100287774	JOSHUA TREE	CA		05/29/2026		887		(13)			(13)		874	874			
100287775	GUALALA	CA		05/29/2026		839		(13)			(13)		826	826			
100287776	RAMSEY	MN		05/29/2026		673		(10)			(10)		663	663			
100287777	NEW BRAUNFELS	TX		05/29/2026		828		(10)			(10)		818	818			
100287778	ODENTON	MD		05/29/2026		1,160		(18)			(18)		1,142	1,142			
100287779	CUTLER BAY	FL		05/29/2026		1,022		(16)			(16)		1,006	1,006			
100287780	NASHUA	NH		05/29/2026		999		(15)			(15)		984	984			
100287781	KUNA	ID		05/29/2026		1,643		(26)			(26)		1,617	1,617			
100287782	EAGLE	ID		05/29/2026		906		(15)			(15)		891	891			
100287783	PINEHURST	NC		05/29/2026		894		(14)			(14)		880	880			
100287784	COOK	MN		05/29/2026		870		(14)			(14)		856	856			
100287785	ORANGE	CA		05/29/2026		3,526		(54)			(54)		3,472	3,472			
100287786	JACKSONVILLE	FL		05/29/2026		628		(10)			(10)		618	618			
100287787	DES MOINES	IA		05/29/2026		687		(11)			(11)		676	676			
100287788	DADE CITY	FL		05/29/2026		791		(13)			(13)		778	778			
100287789	BAKERSFIELD	CA		05/29/2026		1,010		(16)			(16)		994	994			
100287790	ALAMO	TX		05/29/2026		1,036		(17)			(17)		1,019	1,019			
100287791	ST AUGUSTINE	FL		05/29/2026		4,780		(82)			(82)		4,698	4,698			
100287792	BREMEN	GA		05/29/2026		826		(13)			(13)		813	813			
100287793	KISSIMMEE	FL		05/29/2026		2,091		(35)			(35)		2,056	2,056			
100287794	BENTONVILLE	AR		05/29/2026		2,190		(36)			(36)		2,154	2,154			
100287795	VIRGINIA BEACH	VA		05/29/2026		2,280		(38)			(38)		2,242	2,242			
100287796	PEABODY	MA		05/29/2026		1,497		(25)			(25)		1,472	1,472			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100287797	YORK	PA		05/29/2026		451		(8)			(8)		443	443			
100287798	NAPLES	FL		05/29/2026		1,446		(25)			(25)		1,421	1,421			
100287799	MISSOURI CITY	TX		05/29/2026		677		(11)			(11)		666	666			
100287800	NESKOWIN	OR		05/29/2026		1,488		(26)			(26)		1,462	1,462			
100287801	LEHI	UT		05/29/2026		1,664		(28)			(28)		1,636	1,636			
100287802	CLERMONT	FL		05/29/2026		729		(13)			(13)		716	716			
100287803	HENRICO	VA		05/29/2026		474		(8)			(8)		466	466			
100287804	OAK ISLAND	NC		05/29/2026		1,468		(26)			(26)		1,442	1,442			
100287805	RAMSEY	MN		05/29/2026		677		(12)			(12)		665	665			
100287806	MORRISVILLE	NC		05/29/2026		3,902		(68)			(68)		3,834	3,834			
100287807	GILBERT	AZ		05/29/2026		695		(13)			(13)		682	682			
100287808	COLUMBIA	CA		05/29/2026		445		(8)			(8)		437	437			
100287809	SCHERERVILLE	IN		05/29/2026		2,660		(49)			(49)		2,611	2,611			
100287810	CROSSVILLE	TN		05/29/2026		2,842		(53)			(53)		2,789	2,789			
100287812	MURRAY	KY		05/29/2026		826		(16)			(16)		810	810			
100287813	SCHAUMBURG	IL		05/29/2026		950		(18)			(18)		932	932			
100287814	KISSIMMEE	FL		05/29/2026		736		(13)			(13)		723	723			
100287815	NOBLESVILLE	IN		05/29/2026		11,110		(211)			(211)		10,899	10,899			
100287816	STEPHENS CITY	VA		05/29/2026		901		(17)			(17)		884	884			
100287817	SAINT LOUIS	MO		05/29/2026		1,621		(29)			(29)		1,592	1,592			
100287818	BOULDER	CO		05/29/2026		1,688		(32)			(32)		1,656	1,656			
100287819	OCEAN CITY	MD		05/29/2026		896		(17)			(17)		879	879			
100287820	KATY	TX		05/29/2026		1,168		(21)			(21)		1,147	1,147			
100287821	RENO	NV		05/29/2026		1,015		(20)			(20)		995	995			
100287822	CENTER OSSIPEE	NH		05/29/2026		6,666		(130)			(130)		6,536	6,536			
100287823	NAPLES	FL		05/29/2026		5,328		(102)			(102)		5,226	5,226			
100287824	BROKEN BOW	OK		05/29/2026		1,251		(24)			(24)		1,227	1,227			
100287825	NANTICOKE	PA		05/29/2026		249		(5)			(5)		244	244			
100287826	NAPLES	FL		05/29/2026		1,715		(34)			(34)		1,681	1,681			
100287827	CHARLOTTE	NC		05/29/2026		515		(10)			(10)		505	505			
100287828	PLATTSBURG	MO		05/29/2026		596		(12)			(12)		584	584			
100287829	EAST STROUDSBURG	PA		05/29/2026		795		(16)			(16)		779	779			
100287830	COROLLA	NC		05/29/2026		1,811		(34)			(34)		1,777	1,777			
100287831	GRETNA	NE		05/29/2026		2,928		(58)			(58)		2,870	2,870			
100287832	DALTON	GA		05/29/2026		1,075		(21)			(21)		1,054	1,054			
100287833	CROSBY	MN		05/29/2026		1,397		(28)			(28)		1,369	1,369			
100287834	KEMAH	TX		05/29/2026		2,015		(41)			(41)		1,974	1,974			
100287835	HOLLADAY	UT		05/29/2026		1,493		(30)			(30)		1,463	1,463			
100287836	CASTLE ROCK	CO		05/29/2026		959		(20)			(20)		939	939			
100287837	EDWARDS	MO		05/29/2026		806		(17)			(17)		789	789			
100287838	SHELBYVILLE	TN		05/29/2026		1,148		(24)			(24)		1,124	1,124			
100287839	MONROE	NC		05/29/2026		791		(16)			(16)		775	775			
100287840	WASHINGTON	DC		05/29/2026		788		(17)			(17)		771	771			
100287841	SARASOTA	FL		05/29/2026		1,002		(21)			(21)		981	981			
100287842	SUNRISE BEACH	MO		05/29/2026		1,247		(27)			(27)		1,220	1,220			
100287843	MYRTLE BEACH	SC		05/29/2026		1,126		(24)			(24)		1,102	1,102			
100287844	SISTER BAY	WI		05/29/2026		706		(15)			(15)		691	691			
100287845	DUCK	NC		05/29/2026		1,182		(26)			(26)		1,156	1,156			
100287846	CLAREMONT	NH		05/29/2026		407		(9)			(9)		398	398			
100287847	ATLANTA	GA		05/29/2026		93,628		(2,077)			(2,077)		91,551	91,551			
100287848	BRUNSWICK	MD		05/29/2026		889		(19)			(19)		870	870			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100287849	GREENFIELD	IN		05/29/2026		548		(12)			(12)		536	536			
100287850	CHESTERTON	IN		05/29/2026		520		(11)			(11)		509	509			
100287851	MAYFIELD HEIGHTS	OH		05/29/2026		465		(10)			(10)		455	455			
100287852	LYNCHBURG	VA		05/29/2026		437		(10)			(10)		427	427			
100287853	BRIDGEPORT	PA		05/29/2026		685		(15)			(15)		670	670			
100287854	AMHERST	VA		05/29/2026		945		(20)			(20)		925	925			
100287855	ROUND LAKE BEACH	IL		05/29/2026		621		(14)			(14)		607	607			
100287856	EPPING	NH		05/29/2026		1,087		(25)			(25)		1,062	1,062			
100287857	RIO RICO	AZ		05/29/2026		1,673		(38)			(38)		1,635	1,635			
100287858	RIVERTON	UT		05/29/2026		987		(22)			(22)		965	965			
100287860	RIVERTON	UT		05/29/2026		1,006		(23)			(23)		983	983			
100287861	COLORADO SPRINGS	CO		05/29/2026		1,006		(23)			(23)		983	983			
100287862	FREDERICK	MD		05/29/2026		2,293		(55)			(55)		2,238	2,238			
100287863	ST CHARLES	IL		05/29/2026		1,428		(34)			(34)		1,394	1,394			
100287864	RICHARDSON	TX		05/29/2026		733		(18)			(18)		715	715			
100287865	FRANKLIN	NC		05/29/2026		51,028		(1,241)			(1,241)		49,787	49,787			
100287866	VENICE	FL		05/29/2026		897		(21)			(21)		876	876			
100287867	SAINT CLOUD	FL		05/29/2026		821		(19)			(19)		802	802			
100287868	SOUTH FORK	CO		05/29/2026		829		(20)			(20)		809	809			
100287869	THE VILLAGES	FL		05/29/2026		1,254		(30)			(30)		1,224	1,224			
100287870	HESPERUS	CO		05/29/2026		2,097		(51)			(51)		2,046	2,046			
100287871	ZEBULON	NC		05/29/2026		788		(19)			(19)		769	769			
100287872	PALM COAST	FL		05/29/2026		1,045		(25)			(25)		1,020	1,020			
100287873	JULIAN	CA		05/29/2026		1,034		(25)			(25)		1,009	1,009			
100287874	BLAINE	WA		05/29/2026		1,111		(27)			(27)		1,084	1,084			
100287875	WENDELL	NC		05/29/2026		1,432		(35)			(35)		1,397	1,397			
100287876	GLENDALE	AZ		05/29/2026		553		(13)			(13)		540	540			
100287877	LAKE GENEVA	WI		05/29/2026		1,043		(26)			(26)		1,017	1,017			
100287878	EDMOND	OK		05/29/2026		494		(12)			(12)		482	482			
100287879	IDAHO FALLS	ID		05/29/2026		837		(21)			(21)		816	816			
100287880	LANSING	MI		05/29/2026		706		(18)			(18)		688	688			
100287881	GILBERT	AZ		05/29/2026		1,738		(44)			(44)		1,694	1,694			
100287882	CLARKSVILLE	TN		05/29/2026		1,255		(33)			(33)		1,222	1,222			
100287883	JUPITER	FL		05/29/2026		1,289		(33)			(33)		1,256	1,256			
100287884	LAKE OSWEGO	OR		05/29/2026		1,341		(35)			(35)		1,306	1,306			
100287885	MILLVILLE	DE		05/29/2026		1,129		(30)			(30)		1,099	1,099			
100287886	SALVO	NC		05/29/2026		1,955		(50)			(50)		1,905	1,905			
100287887	ESSINGTON	PA		05/29/2026		1,292		(34)			(34)		1,258	1,258			
100287888	PANAMA CITY BEACH	FL		05/29/2026		1,089		(28)			(28)		1,061	1,061			
100287889	HAMILTON	NJ		05/29/2026		1,163		(30)			(30)		1,133	1,133			
100287890	GATLINBURG	TN		05/29/2026		1,619		(44)			(44)		1,575	1,575			
100287891	CHINCOTEAGUE	VA		05/29/2026		921		(25)			(25)		896	896			
100287892	LAS VEGAS	NV		05/29/2026		610		(16)			(16)		594	594			
100287893	ORANGE BEACH	AL		05/29/2026		773		(20)			(20)		753	753			
100287894	CHICAGO	IL		05/29/2026		937		(26)			(26)		911	911			
100287895	STRAWBERRY	AZ		05/29/2026		856		(23)			(23)		833	833			
100287896	GILBERT	AZ		05/29/2026		1,056		(29)			(29)		1,027	1,027			
100287897	NORTH MYRTLE BEACH	SC		05/29/2026		1,423		(38)			(38)		1,385	1,385			
100287898	APEX	NC		05/29/2026		938		(26)			(26)		912	912			
100287899	SCHAUMBURG	IL		05/29/2026		1,304		(35)			(35)		1,269	1,269			
100287900	DELAND	FL		05/29/2026		4,349		(154)			(154)		4,195	4,195			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100287901	ROTONDA WEST	FL		05/29/2026		735		(20)			(20)		715	715			
100287902	THE VILLAGES	FL		05/29/2026		469		(13)			(13)		456	456			
100287903	SACRAMENTO	CA		05/29/2026		653		(18)			(18)		635	635			
100287904	FORT MYERS	FL		05/29/2026		700		(20)			(20)		680	680			
100287905	GEORGETOWN	TX		05/29/2026		803		(22)			(22)		781	781			
100287906	LAKE HAVASU CITY	AZ		05/29/2026		2,169		(58)			(58)		2,111	2,111			
100287907	CHICAGO	IL		05/29/2026		54,148		(1,540)			(1,540)		52,608	52,608			
100287908	SUNNYSIDE	WA		05/29/2026		511		(14)			(14)		497	497			
100287909	STAMFORD	CT		05/29/2026		2,287		(65)			(65)		2,222	2,222			
100287910	KATY	TX		05/29/2026		399		(11)			(11)		388	388			
100287911	SUN LAKES	AZ		05/29/2026		1,048		(31)			(31)		1,017	1,017			
100287912	SUNRISE	FL		05/29/2026		522		(15)			(15)		507	507			
100287913	SARASOTA	FL		05/29/2026		1,644		(49)			(49)		1,595	1,595			
100287914	SAINT CLOUD	FL		05/29/2026		772		(22)			(22)		750	750			
100287915	BAYFIELD	CO		05/29/2026		874		(26)			(26)		848	848			
100287916	TAFT	CA		05/29/2026		648		(18)			(18)		630	630			
100287917	KENLY	NC		05/29/2026		878		(26)			(26)		852	852			
100287918	ALPHARETTA	GA		05/29/2026		774		(24)			(24)		750	750			
100287919	AUBREY	TX		05/29/2026		696		(21)			(21)		675	675			
100287920	MARBLE FALLS	AR		05/29/2026		927		(28)			(28)		899	899			
100287921	ROCKAWAY BEACH	OR		05/29/2026		1,196		(37)			(37)		1,159	1,159			
100287922	LARGO	FL		05/29/2026		1,134		(33)			(33)		1,101	1,101			
100287923	MANCHESTER	MD		05/29/2026		550		(17)			(17)		533	533			
100287924	LAKELAND	FL		05/29/2026		1,396		(42)			(42)		1,354	1,354			
100287925	PORT MATILDA	PA		05/29/2026		743		(23)			(23)		720	720			
100287926	WAKE FOREST	NC		05/29/2026		702		(21)			(21)		681	681			
100287927	OGDEN	UT		05/29/2026		853		(26)			(26)		827	827			
100287928	DODD CITY	TX		05/29/2026		737		(22)			(22)		715	715			
100287929	CHETEK	WI		05/29/2026		1,005		(31)			(31)		974	974			
100287930	ELLIJAY	GA		05/29/2026		1,280		(39)			(39)		1,241	1,241			
100287931	GREAT CACAPON	WV		05/29/2026		1,066		(34)			(34)		1,032	1,032			
100287932	LAWRENCEVILLE	GA		05/29/2026		683		(21)			(21)		662	662			
100287933	LAKE ARIEL	PA		05/29/2026		2,260		(72)			(72)		2,188	2,188			
100287935	FRANKFORD	DE		05/29/2026		472		(15)			(15)		457	457			
100287936	PRINCETON	TX		05/29/2026		473		(15)			(15)		458	458			
100287937	BRADENTON	FL		05/29/2026		1,493		(48)			(48)		1,445	1,445			
100287938	SAN ANTONIO	TX		05/29/2026		1,296		(41)			(41)		1,255	1,255			
100287939	KISSIMMEE	FL		05/29/2026		886		(28)			(28)		858	858			
100287940	DORAVILLE	GA		05/29/2026		2,311		(75)			(75)		2,236	2,236			
100287941	STERLING HEIGHTS	MI		05/29/2026		982		(32)			(32)		950	950			
100287942	WOOLWICH TOWNSHIP	NJ		05/29/2026		759		(25)			(25)		734	734			
100287943	WAVERLY HALL	GA		05/29/2026		797		(26)			(26)		771	771			
100287944	WARSAW	MO		05/29/2026		499		(16)			(16)		483	483			
100287945	SPRING	TX		05/29/2026		721		(24)			(24)		697	697			
100287946	SPRING	TX		05/29/2026		294		(10)			(10)		284	284			
100287947	TUCSON	AZ		05/29/2026		745		(24)			(24)		721	721			
100287948	BOSSIER CITY	LA		05/29/2026		769		(25)			(25)		744	744			
100287949	OAKHURST	CA		05/29/2026		425		(14)			(14)		411	411			
100287950	THE VILLAGES	FL		05/29/2026		871		(29)			(29)		842	842			
100287951	SOUTH FORK	CO		05/29/2026		1,522		(52)			(52)		1,470	1,470			
100287952	GALVESTON	TX		05/29/2026		1,219		(41)			(41)		1,178	1,178			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100287953	ROCKLAND	ME		05/29/2026		634		(22)			(22)		612	612			
100287954	SHALLOTTE	NC		05/29/2026		689		(24)			(24)		665	665			
100287955	GRAND HAVEN	MI		05/29/2026		1,200		(42)			(42)		1,158	1,158			
100287956	HILTON HEAD ISLAND	SC		05/29/2026		836		(30)			(30)		806	806			
100287958	WILDWOOD	NJ		05/29/2026		518		(18)			(18)		500	500			
100287959	GRAND JUNCTION	CO		05/29/2026		737		(26)			(26)		711	711			
100287960	LITTLE ROCK	AR		05/29/2026		448		(16)			(16)		432	432			
100287961	MECHANICSVILLE	MD		05/29/2026		1,024		(36)			(36)		988	988			
100287962	WAKARUSA	KS		05/29/2026		812		(30)			(30)		782	782			
100287963	JOHN DAY	OR		05/29/2026		394		(14)			(14)		380	380			
100287964	SPOKANE VALLEY	WA		05/29/2026		2,535		(93)			(93)		2,442	2,442			
100287965	SHIRLEY	AR		05/29/2026		719		(26)			(26)		693	693			
100287966	PHOENIX	AZ		05/29/2026		697		(25)			(25)		672	672			
100287967	PONTE VEDRA BEACH	FL		05/29/2026		1,214		(44)			(44)		1,170	1,170			
100287968	NAPLES	FL		05/29/2026		1,626		(60)			(60)		1,566	1,566			
100287969	LIMERICK	ME		05/29/2026		427		(15)			(15)		412	412			
100287970	SANDSTON	VA		05/29/2026		621		(23)			(23)		598	598			
100287971	WALDORF	MD		05/29/2026		903		(34)			(34)		869	869			
100287972	LENEXA	KS		05/29/2026		349		(13)			(13)		336	336			
100287973	PANAMA CITY	FL		05/29/2026		1,562		(58)			(58)		1,504	1,504			
100287974	FORT SMITH	AR		05/29/2026		415		(15)			(15)		400	400			
100287975	TURLOCK	CA		05/29/2026		524		(20)			(20)		504	504			
100287976	AMARILLO	TX		05/29/2026		606		(23)			(23)		583	583			
100287977	NASHUA	NH		05/29/2026		1,029		(40)			(40)		989	989			
100287978	LAKE ALMANOR	CA		05/29/2026		1,148		(46)			(46)		1,102	1,102			
100287979	MADISON	AL		05/29/2026		715		(27)			(27)		688	688			
100287980	GRANT	AL		05/29/2026		544		(21)			(21)		523	523			
100287981	RICHMOND HILL	GA		05/29/2026		42,549		(1,697)			(1,697)		40,852	40,852			
100287982	WAYNESVILLE	NC		05/29/2026		749		(29)			(29)		720	720			
100287983	HOMOSASSA	FL		05/29/2026		1,391		(55)			(55)		1,336	1,336			
100287984	WAYNESVILLE	NC		05/29/2026		902		(39)			(39)		863	863			
100287986	GATLINBURG	TN		05/29/2026		1,802		(77)			(77)		1,725	1,725			
100287987	MONCKS CORNER	SC		05/29/2026		793		(34)			(34)		759	759			
100287988	RICHMOND	VA		05/29/2026		689		(29)			(29)		660	660			
100287989	WEST HARTFORD	CT		05/29/2026		661		(26)			(26)		635	635			
100287990	BLUE SPRINGS	MO		05/29/2026		762		(32)			(32)		730	730			
100287991	INDIANAPOLIS	IN		05/29/2026		824		(35)			(35)		789	789			
100287992	SAN DIEGO	CA		05/29/2026		2,796		(119)			(119)		2,677	2,677			
100287993	YUCCA VALLEY	CA		05/29/2026		684		(30)			(30)		654	654			
100287994	DENVER	CO		05/29/2026		909		(40)			(40)		869	869			
100287995	YORK	PA		05/29/2026		324		(12)			(12)		312	312			
100287996	LONGS	SC		05/29/2026		704		(30)			(30)		674	674			
100287997	TACOMA	WA		05/29/2026		1,046		(46)			(46)		1,000	1,000			
100287998	PRESCOTT	AZ		05/29/2026		827		(37)			(37)		790	790			
100287999	FAIRWAY	KS		05/29/2026		1,223		(54)			(54)		1,169	1,169			
100288000	CLERMONT	FL		05/29/2026		858		(38)			(38)		820	820			
100288001	BUNNELL	FL		05/29/2026		559		(25)			(25)		534	534			
100288002	CAPE CORAL	FL		05/29/2026		750		(33)			(33)		717	717			
100288003	BERLIN	NJ		05/29/2026		728		(32)			(32)		696	696			
100288004	BERLIN	NJ		05/29/2026		728		(32)			(32)		696	696			
100288005	MOUNT PLEASANT	IA		05/29/2026		301		(15)			(15)		286	286			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100288006	CARROLLTON	VA		05/29/2026		500		(22)			(22)		478	478			
100288007	PAYSON	AZ		05/29/2026		710		(35)			(35)		675	675			
100288008	FORT WAYNE	IN		05/29/2026		618		(31)			(31)		587	587			
100288009	FRANKFORD	DE		05/29/2026		892		(44)			(44)		848	848			
100288010	BENTON	AR		05/29/2026		394		(18)			(18)		376	376			
100288011	WASHINGTON COURT HOUSE	OH		05/29/2026		811		(41)			(41)		770	770			
100288012	BREMERTON	WA		05/29/2026		642		(32)			(32)		610	610			
100288013	WESTLAKE	OH		05/29/2026		1,419		(71)			(71)		1,348	1,348			
100288014	INDIAN LAND	SC		05/29/2026		1,134		(63)			(63)		1,071	1,071			
100288015	CHAMBERSBURG	PA		05/29/2026		443		(21)			(21)		422	422			
100288016	SUMMERVILLE	SC		05/29/2026		767		(29)			(29)		738	738			
100288017	HUNTSVILLE	AL		05/29/2026		890		(13)			(13)		877	877			
100288018	TARPON SPRINGS	FL		05/29/2026		441		(15)			(15)		426	426			
100288019	DUBLIN	OH		05/29/2026		806		(13)			(13)		793	793			
100288020	MCKINNEY	TX		05/29/2026		923		(7)			(7)		916	916			
100288022	HUNTSVILLE	AL		05/29/2026		594		(2)			(2)		592	592			
100288023	PRATTSVILLE	NY		05/29/2026		552		(21)			(21)		531	531			
100288024	DEL VALLE	TX		05/29/2026		509		3			3		512	512			
100288025	WILMINGTON	DE		05/29/2026		299		(1)			(1)		298	298			
100288030	LANCASTER	CA		06/03/2026		1,126		(3)			(3)		1,123	1,123			
100288032	BROCKTON	MA		06/03/2026		536		(20)			(20)		516	516			
100288033	LOS ANGELES	CA		06/03/2026		1,994		(58)			(58)		1,936	1,936			
100288034	MORENO VALLEY	CA		06/03/2026		4,743		(217)			(217)		4,526	4,526			
100288035	NORTH BRUNSWICK	NJ		06/03/2026		714		(14)			(14)		700	700			
100288036	AURORA	CO		06/03/2026		881		(7)			(7)		874	874			
100288037	LILLINGTON	NC		06/03/2026		479		(18)			(18)		461	461			
100288038	GRANADA HILLS	CA		06/03/2026		3,885		72			72		3,957	3,957			
100288039	JACKSONVILLE	FL		06/03/2026		349		(15)			(15)		334	334			
100288040	SUPERIOR	CO		06/03/2026		4,837		(44)			(44)		4,793	4,793			
100288041	SUN VALLEY	CA		06/03/2026		521		(14)			(14)		507	507			
100288043	FREEPORT	ME		06/03/2026		6,446		(11)			(11)		6,435	6,435			
100288044	SIMI VALLEY	CA		06/03/2026		2,274		(43)			(43)		2,231	2,231			
100288045	MISSOURI CITY	TX		06/03/2026		1,613		(27)			(27)		1,586	1,586			
100288046	SOLIDARIDAD	MEX		06/03/2026		8,208							8,208	8,208			
100288049	BAHIA DE BANDERAS	MEX		06/03/2026		905							905	905			
100288055	BAHIA DE BANDERAS	MEX		06/03/2026		2,395							2,395	2,395			
100288061	PHOENIX	AZ		06/05/2026		317		(12)			(12)		305	305			
100288062	WESTLAND	MI		06/05/2026		311		(8)			(8)		303	303			
100288063	EL PASO	TX		06/05/2026		346		4			4		350	350			
100288065	SILVER SPRING	MD		06/05/2026		466		(7)			(7)		459	459			
100288066	BLACKSTONE	MA		06/05/2026		588		(12)			(12)		576	576			
100288067	NORTH PORT	FL		06/05/2026		553		(14)			(14)		539	539			
100288069	MISSOURI CITY	TX		06/05/2026		471		(1)			(1)		470	470			
100288070	MIAMI	FL		06/05/2026		137		(2)			(2)		135	135			
100288071	CLEARLAKE	CA		06/05/2026		1,017		(11)			(11)		1,006	1,006			
100288073	BLUE SPRINGS	MO		06/05/2026		345		(6)			(6)		339	339			
100288077	NORTH CHARLESTON	SC		06/05/2026		304		(4)			(4)		300	300			
100288078	SUNBURY	OH		06/05/2026		895		(5)			(5)		890	890			
100288079	HENDERSONVILLE	TN		06/05/2026		433		(7)			(7)		426	426			
100288080	HENDERSONVILLE	TN		06/05/2026		433		(7)			(7)		426	426			
100288081	BOISE	ID		06/05/2026		1,290		30			30		1,320	1,320			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100288082	MOBILE	AL		06/05/2026		291		(7)			(7)		284	284			
100288083	COATESVILLE	PA		06/05/2026		1,244		(23)			(23)		1,221	1,221			
100288084	FULLERTON	CA		06/05/2026		370		(7)			(7)		363	363			
100288085	BEACHWOOD	OH		06/05/2026		197		(6)			(6)		191	191			
100288086	LA MIRADA	CA		06/05/2026		228		(7)			(7)		221	221			
100288087	JURUPA VALLEY	CA		06/05/2026		508		(15)			(15)		493	493			
100288088	HIGH POINT	NC		06/05/2026		188		(8)			(8)		180	180			
100288089	MABLETON	GA		06/05/2026		387		(6)			(6)		381	381			
100288090	LAS VEGAS	NV		06/05/2026		670		(13)			(13)		657	657			
100288091	DOWNEY	CA		06/05/2026		2,939		(57)			(57)		2,882	2,882			
100288092	LOS ANGELES	CA		06/05/2026		49,519		(2,319)			(2,319)		47,200	47,200			
100288093	JUPITER	FL		06/05/2026		252		(10)			(10)		242	242			
100288094	OCEANSIDE	CA		06/05/2026		598		(12)			(12)		586	586			
100288096	BOCA RATON	FL		06/05/2026		714		(22)			(22)		692	692			
100288097	MARTINSBURG	WV		06/05/2026		387		(15)			(15)		372	372			
100288098	LANCASTER	PA		06/05/2026		989		(30)			(30)		959	959			
100288099	RIVERDALE	GA		06/05/2026		694		(33)			(33)		661	661			
100288100	PHOENIX	AZ		06/05/2026		1,411		(19)			(19)		1,392	1,392			
100288101	GREELEY	CO		06/05/2026		785		(22)			(22)		763	763			
100288102	HOMESTEAD	FL		06/05/2026		523		(26)			(26)		497	497			
100288103	HEMET	CA		06/05/2026		457		(2)			(2)		455	455			
100288104	LONG BEACH	CA		06/05/2026		1,447		(5)			(5)		1,442	1,442			
100288105	LOS ANGELES	CA		06/05/2026		517		(16)			(16)		501	501			
100288106	SHAFTER	CA		06/05/2026		639		(19)			(19)		620	620			
100288107	ALISO VIEJO	CA		06/05/2026		2,076		(86)			(86)		1,990	1,990			
100288109	TEANECK	NJ		06/05/2026		1,732		(41)			(41)		1,691	1,691			
100288110	ELLSWORTH	ME		06/05/2026		237		(8)			(8)		229	229			
100288111	LAS VEGAS	NV		06/05/2026		602		(29)			(29)		573	573			
100288112	CLE ELUM	WA		06/05/2026		1,468		(27)			(27)		1,441	1,441			
100288113	POMONA	CA		06/05/2026		854		(37)			(37)		817	817			
100288114	PATTERSON	CA		06/05/2026		2,286		(23)			(23)		2,263	2,263			
100288115	CORONA	CA		06/05/2026		1,489		(67)			(67)		1,422	1,422			
100288116	SUNNYVALE	CA		06/05/2026		1,144		(27)			(27)		1,117	1,117			
100288117	WAXHAW	NC		06/05/2026		389,684		(14,474)			(14,474)		375,210	375,210			
100288118	ELOY	AZ		06/05/2026		1,916		(91)			(91)		1,825	1,825			
100288119	DECATUR	AL		06/05/2026		859		(16)			(16)		843	843			
100288120	KISSIMMEE	FL		06/05/2026		555		(24)			(24)		531	531			
100288121	SNOQUALMIE	WA		06/05/2026		1,350		(64)			(64)		1,286	1,286			
100288122	SAN CLEMENTE	CA		06/05/2026		4,708		(216)			(216)		4,492	4,492			
100288123	NORTH LAS VEGAS	NV		06/05/2026		797		(38)			(38)		759	759			
100288124	PRAIRIE VILLAGE	KS		06/05/2026		351		(13)			(13)		338	338			
100288125	HANFORD	CA		06/05/2026		398		(19)			(19)		379	379			
100288126	WARWICK	RI		06/05/2026		764		(13)			(13)		751	751			
100288127	NORTH ROYALTON	OH		06/05/2026		217		(7)			(7)		210	210			
100288129	LOS ANGELES	CA		06/05/2026		712		(34)			(34)		678	678			
100288132	DEL VALLE	TX		06/05/2026		672		(27)			(27)		645	645			
100288133	IRVINE	CA		06/05/2026		2,819		(121)			(121)		2,698	2,698			
100288134	LEHI	UT		06/05/2026		9,402		(392)			(392)		9,010	9,010			
100288135	SIMI VALLEY	CA		06/05/2026		1,585		(44)			(44)		1,541	1,541			
100288136	SAN MATEO	CA		06/05/2026		1,659		(51)			(51)		1,608	1,608			
100288137	RANCHO CUCAMONGA	CA		06/05/2026		26,808		(1,274)			(1,274)		25,534	25,534			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100288138	EUGENE	OR		06/05/2026		466		(11)			(11)		455	455			
100288139	LYNWOOD	CA		06/05/2026		937		(45)			(45)		892	892			
100288140	SPRING	TX		06/05/2026		1,628		(45)			(45)		1,583	1,583			
100288141	COLORADO SPRINGS	CO		06/05/2026		4,705		(111)			(111)		4,594	4,594			
100288142	FONTANA	CA		06/05/2026		783		(37)			(37)		746	746			
100288143	PALMDALE	CA		06/05/2026		963		(44)			(44)		919	919			
100288144	GAITHERSBURG	MD		06/05/2026		514		(12)			(12)		502	502			
100288145	MIAMI	FL		06/05/2026		1,251		(26)			(26)		1,225	1,225			
100288146	CORONA	CA		06/05/2026		1,306		(46)			(46)		1,260	1,260			
100288147	HOUSTON	TX		06/05/2026		1,090		(49)			(49)		1,041	1,041			
100288148	TAMPA	FL		06/05/2026		1,070		(34)			(34)		1,036	1,036			
100288149	MARSHALL	WI		06/05/2026		17,563		(155)			(155)		17,408	17,408			
100288150	SAN JOSE	CA		06/05/2026		1,394		(34)			(34)		1,360	1,360			
100288151	GARDENA	CA		06/05/2026		758		(30)			(30)		728	728			
100288152	SEATTLE	WA		06/05/2026		2,469		(89)			(89)		2,380	2,380			
100288153	TOMBALL	TX		06/05/2026		1,094		(26)			(26)		1,068	1,068			
100288154	LAS VEGAS	NV		06/05/2026		594		(23)			(23)		571	571			
100288155	EAST BRIDGEWATER	MA		06/05/2026		1,201		(41)			(41)		1,160	1,160			
100288156	CANOGA PARK	CA		06/05/2026		976		(36)			(36)		940	940			
100288157	BUFFALO GROVE	IL		06/05/2026		323		(15)			(15)		308	308			
100288158	VAN NUYS	CA		06/05/2026		17,365		(254)			(254)		17,111	17,111			
100288159	GARDEN GROVE	CA		06/05/2026		1,083		(51)			(51)		1,032	1,032			
100288160	OMAHA	NE		06/05/2026		633		(25)			(25)		608	608			
100288161	LAS VEGAS	NV		06/05/2026		1,114		(23)			(23)		1,091	1,091			
100288162	BREA	CA		06/05/2026		2,003		(95)			(95)		1,908	1,908			
100288164	HIALEAH	FL		06/05/2026		554		(10)			(10)		544	544			
100288165	LITTLE ROCK	AR		06/10/2026		920		(41)			(41)		879	879			
100288166	CHARLESTON	SC		06/10/2026		960		(27)			(27)		933	933			
100288167	NEWNAN	GA		06/10/2026		1,304		(12)			(12)		1,292	1,292			
100288168	CARY	NC		06/10/2026		1,735		(62)			(62)		1,673	1,673			
100288169	COLUMBIA	TN		06/10/2026		25,929							25,929	25,929			
100288170	PHOENIX	AZ		06/10/2026		1,687		(59)			(59)		1,628	1,628			
100288171	POTTSTOWN	PA		06/10/2026		635		(27)			(27)		608	608			
100288172	WEST CHESTER	PA		06/10/2026		876		(23)			(23)		853	853			
100288173	BRADENTON	FL		06/10/2026		990		(28)			(28)		962	962			
100288174	LAKE MILTON	OH		06/10/2026		896		(21)			(21)		875	875			
100288175	LOS ANGELES	CA		06/10/2026		2,103		(94)			(94)		2,009	2,009			
100288176	PETALUMA	CA		06/10/2026		2,294		84			84		2,378	2,378			
100288177	ROCKPORT	MA		06/10/2026		1,857		(83)			(83)		1,774	1,774			
100288178	PORT CHARLOTTE	FL		06/10/2026		627		(23)			(23)		604	604			
100288179	HOBOKEN	NJ		06/10/2026		1,757		(14)			(14)		1,743	1,743			
100288180	OCEAN CITY	MD		06/10/2026		867		(24)			(24)		843	843			
100288181	REUNION	FL		06/10/2026		625		(28)			(28)		597	597			
100288182	MELVERN	KS		06/10/2026		1,740		(51)			(51)		1,689	1,689			
100288183	CHARLOTTE	NC		06/10/2026		1,590		(59)			(59)		1,531	1,531			
100288184	ANTIOCH	CA		06/10/2026		1,147		(33)			(33)		1,114	1,114			
100288185	FELTON	CA		06/10/2026		1,587		(61)			(61)		1,526	1,526			
100288186	MOUNTAIN RANCH	CA		06/10/2026		986		(27)			(27)		959	959			
100288187	NEWBURY	MA		06/10/2026		1,418		(19)			(19)		1,399	1,399			
100288188	BEAR	DE		06/10/2026		1,157		(46)			(46)		1,111	1,111			
100288189	MAMMOTH LAKES	CA		06/10/2026		1,654		(70)			(70)		1,584	1,584			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100288190	FORT LAUDERDALE	FL		06/10/2026		797		(23)			(23)		774	774			
100288191	TRACY	CA		06/10/2026		734		(33)			(33)		701	701			
100288192	GULFPORT	FL		06/10/2026		1,290		(57)			(57)		1,233	1,233			
100288193	SANDY	UT		06/10/2026		1,894		(70)			(70)		1,824	1,824			
100288194	KAILUA KONA	HI		06/10/2026		3,325		(75)			(75)		3,250	3,250			
100288195	RINGGOLD	GA		06/10/2026		960		(43)			(43)		917	917			
100288196	NOLENSVILLE	TN		06/10/2026		502		(22)			(22)		480	480			
100288197	DOVER	DE		06/10/2026		973		(24)			(24)		949	949			
100288198	WOODLAND PARK	CO		06/10/2026		1,244		(22)			(22)		1,222	1,222			
100288199	PORTLAND	OR		06/10/2026		1,174		(38)			(38)		1,136	1,136			
100288200	POWELL	TN		06/10/2026		685		(28)			(28)		657	657			
100288201	HAWTHORNE	CA		06/10/2026		2,045		(82)			(82)		1,963	1,963			
100288202	SEVIERVILLE	TN		06/10/2026		984		(25)			(25)		959	959			
100288203	REDMOND	OR		06/10/2026		1,726		(29)			(29)		1,697	1,697			
100288204	PIGEON FORGE	TN		06/10/2026		1,170		(29)			(29)		1,141	1,141			
100288205	NAPLES	FL		06/10/2026		1,481		(59)			(59)		1,422	1,422			
100288206	BANTAM	CT		06/10/2026		853		(29)			(29)		824	824			
100288207	MINNEAPOLIS	MN		06/10/2026		712		(29)			(29)		683	683			
100288208	CHICAGO	IL		06/10/2026		694		(20)			(20)		674	674			
100288209	LAS VEGAS	NV		06/09/2026		5,703		(159)			(159)		5,544	5,544			
100288210	COSTA MESA	CA		06/09/2026		2,422		(93)			(93)		2,329	2,329			
100288211	WATSONVILLE	CA		06/09/2026		1,182		(21)			(21)		1,161	1,161			
100288212	IRVING	TX		06/09/2026		941		(35)			(35)		906	906			
100288213	TACOMA	WA		06/09/2026		1,271		(29)			(29)		1,242	1,242			
100288214	CHICAGO	IL		06/09/2026		536		(3)			(3)		533	533			
100288215	EVERETT	WA		06/09/2026		972		(17)			(17)		955	955			
100288216	ASHBURN	VA		06/09/2026		963		(41)			(41)		922	922			
100288217	MOSCOW	ID		06/09/2026		942		(38)			(38)		904	904			
100288218	MIAMI	FL		06/09/2026		796		(26)			(26)		770	770			
100288221	WESTLAKE	TX		06/09/2026		9,598		(294)			(294)		9,304	9,304			
100288222	LAREDO	TX		06/09/2026		1,749		(79)			(79)		1,670	1,670			
100288223	WACO	TX		06/09/2026		841		(31)			(31)		810	810			
100288224	SAN ANTONIO	TX		06/09/2026		582		(22)			(22)		560	560			
100288225	MONTEREY	CA		06/09/2026		3,296		(70)			(70)		3,226	3,226			
100288226	TORRANCE	CA		06/12/2026		97,454		(4,636)			(4,636)		92,818	92,818			
100288229	BLACKSBURG	VA		06/12/2026		385		(18)			(18)		367	367			
100288230	SAN BERNARDINO	CA		06/12/2026		892		(41)			(41)		851	851			
100288231	ATLANTA	GA		06/12/2026		797		(14)			(14)		783	783			
100288232	WINTER GARDEN	FL		06/12/2026		959		(37)			(37)		922	922			
100288233	DESERT HOT SPRINGS	CA		06/12/2026		568		(26)			(26)		542	542			
100288234	GOODYEAR	AZ		06/12/2026		632		(23)			(23)		609	609			
100288235	STERLING HEIGHTS	MI		06/12/2026		468		(17)			(17)		451	451			
100288236	INDIAN WELLS	CA		06/12/2026		2,557		(90)			(90)		2,467	2,467			
100288237	GARDENA	CA		06/12/2026		1,068		(18)			(18)		1,050	1,050			
100288238	HENDERSONVILLE	NC		06/12/2026		479		(23)			(23)		456	456			
100288239	GRAHAM	NC		06/12/2026		385		(15)			(15)		370	370			
100288240	TURLOCK	CA		06/12/2026		707		(36)			(36)		671	671			
100288241	JACKSONVILLE	NC		06/12/2026		391		(19)			(19)		372	372			
100288242	SANTA BARBARA	CA		06/12/2026		2,164		(31)			(31)		2,133	2,133			
100288243	GALT	CA		06/12/2026		743		(35)			(35)		708	708			
100288244	ORANGE BEACH	AL		06/12/2026		604		(17)			(17)		587	587			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100288245	NORTHRIDGE	CA		06/12/2026		1,804		(69)			(69)		1,735	1,735			
100288246	WESTON	FL		06/12/2026		1,841		(28)			(28)		1,813	1,813			
100288247	LITTLEROCK	CA		06/12/2026		552		(26)			(26)		526	526			
100288248	LOS ANGELES	CA		06/12/2026		1,254		(58)			(58)		1,196	1,196			
100288249	JURUPA VALLEY	CA		06/12/2026		4,444		(223)			(223)		4,221	4,221			
100288250	FREDERICK	MD		06/12/2026		2,269		(41)			(41)		2,228	2,228			
100288251	SEMINOLE	FL		06/12/2026		285		1			1		286	286			
100288252	PERRIS	CA		06/12/2026		2,126		(39)			(39)		2,087	2,087			
100288253	ANDERSON	SC		06/12/2026		405		(14)			(14)		391	391			
100288254	FRESNO	CA		06/12/2026		755		(19)			(19)		736	736			
100288255	SAN ANTONIO	TX		06/12/2026		2,496		(19)			(19)		2,477	2,477			
100288256	PALMDALE	CA		06/12/2026		2,178		(104)			(104)		2,074	2,074			
100288257	PLANTATION	FL		06/12/2026		251		(11)			(11)		240	240			
100288258	COLORADO SPRINGS	CO		06/12/2026		938		(6)			(6)		932	932			
100288259	CENTERVILLE	MA		06/12/2026		823		(31)			(31)		792	792			
100288260	SCOTTSDALE	AZ		06/12/2026		1,744		(60)			(60)		1,684	1,684			
100288261	BENTONVILLE	AR		06/12/2026		2,796		(19)			(19)		2,777	2,777			
100288262	APOPKA	FL		06/12/2026		1,070		(45)			(45)		1,025	1,025			
100288263	CANYON LAKE	CA		06/12/2026		1,931		(61)			(61)		1,870	1,870			
100288264	NORTH RIDGEVILLE	OH		06/12/2026		11,187		(351)			(351)		10,836	10,836			
100288265	NORWALK	CA		06/12/2026		640							640	640			
100288266	MIAMI GARDENS	FL		06/12/2026		645		(31)			(31)		614	614			
100288267	CHULA VISTA	CA		06/12/2026		1,362		(11)			(11)		1,351	1,351			
100288268	NAPA	CA		06/12/2026		905		(20)			(20)		885	885			
100288269	LITTLETON	CO		06/12/2026		1,795		(40)			(40)		1,755	1,755			
100288270	LAVEEN	AZ		06/12/2026		1,101		(30)			(30)		1,071	1,071			
100288271	MIAMI LAKES	FL		06/12/2026		1,575		(18)			(18)		1,557	1,557			
100288272	HEBRON	OH		06/12/2026		524		(12)			(12)		512	512			
100288273	COSTA MESA	CA		06/12/2026		5,676		(246)			(246)		5,430	5,430			
100288274	LAS VEGAS	NV		06/12/2026		27,107		(364)			(364)		26,743	26,743			
100288275	PLANTATION	FL		06/12/2026		2,486		(21)			(21)		2,465	2,465			
100288276	LOGANVILLE	GA		06/12/2026		403		(19)			(19)		384	384			
100288277	LONG BEACH	CA		06/12/2026		1,959		(91)			(91)		1,868	1,868			
100288278	FONTANA	CA		06/12/2026		863		(39)			(39)		824	824			
100288279	FLAGSTAFF	AZ		06/12/2026		6,338		(288)			(288)		6,050	6,050			
100288280	GERMANTOWN	MD		06/12/2026		869		(26)			(26)		843	843			
100288281	APPLE VALLEY	CA		06/12/2026		799		(4)			(4)		795	795			
100288282	FAIRFIELD	CA		06/12/2026		1,375		(45)			(45)		1,330	1,330			
100288283	CHICO	CA		06/12/2026		743		(35)			(35)		708	708			
100288284	BOISE	ID		06/12/2026		142		(2)			(2)		140	140			
100288285	MIAMI	FL		06/12/2026		823		(37)			(37)		786	786			
100288286	LAS VEGAS	NV		06/12/2026		555		(26)			(26)		529	529			
100288287	KEY WEST	FL		06/12/2026		1,412		(71)			(71)		1,341	1,341			
100288288	HIALEAH	FL		06/12/2026		839		(33)			(33)		806	806			
100288289	ALLEN	TX		06/12/2026		386		(16)			(16)		370	370			
100288290	LONE TREE	CO		06/12/2026		2,159		(73)			(73)		2,086	2,086			
100288291	MORTON GROVE	IL		06/12/2026		445		(21)			(21)		424	424			
100288292	LOS ANGELES	CA		06/12/2026		1,013		(24)			(24)		989	989			
100288293	INLET BEACH	FL		06/12/2026		1,889		(32)			(32)		1,857	1,857			
100288294	ORANGE	CA		06/12/2026		11,428		(430)			(430)		10,998	10,998			
100288295	FLAGSTAFF	AZ		06/12/2026		241		(3)			(3)		238	238			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100288296	SANTA ANA	CA		06/12/2026		1,696		(69)			(69)		1,627	1,627			
100288297	INGLEWOOD	CA		06/12/2026		1,368		(12)			(12)		1,356	1,356			
100288298	SILVER SPRING	MD		06/12/2026		969		(43)			(43)		926	926			
100288299	IRVING	TX		06/12/2026		974		(23)			(23)		951	951			
100288300	OGDEN	UT		06/12/2026		1,023		(11)			(11)		1,012	1,012			
100288301	RIALTO	CA		06/12/2026		1,008		(25)			(25)		983	983			
100288302	LODI	CA		06/12/2026		5,043		(182)			(182)		4,861	4,861			
100288303	LOS ANGELES	CA		06/12/2026		1,580		(26)			(26)		1,554	1,554			
100288304	CLEVELAND	OH		06/12/2026		176		(8)			(8)		168	168			
100288305	LAKE ARROWHEAD	CA		06/12/2026		387		(6)			(6)		381	381			
100288306	FRANKFORT	KY		06/12/2026		267		(2)			(2)		265	265			
100288307	RIDGECREST	CA		06/12/2026		292		(11)			(11)		281	281			
100288308	ORLANDO	FL		06/12/2026		390		(5)			(5)		385	385			
100288309	CHEYENNE	WY		06/12/2026		427		(9)			(9)		418	418			
100288310	LOS ANGELES	CA		06/12/2026		356		(10)			(10)		346	346			
100288311	PORTLAND	OR		06/12/2026		383		(9)			(9)		374	374			
100288312	JOHNSON CITY	TX		06/12/2026		257		(9)			(9)		248	248			
100288313	SAN ANTONIO	TX		06/12/2026		415		(7)			(7)		408	408			
100288314	BURBANK	CA		06/12/2026		1,510		(15)			(15)		1,495	1,495			
100288315	SACRAMENTO	CA		06/12/2026		853		(27)			(27)		826	826			
100288316	MIDDLETOWN	CT		06/12/2026		234		(11)			(11)		223	223			
100288317	FAIRBURN	GA		06/12/2026		249		(2)			(2)		247	247			
100288318	ATLANTA	GA		06/12/2026		255		(2)			(2)		253	253			
100288319	TOWSON	MD		06/12/2026		695		9			9		704	704			
100288320	WEST COVINA	CA		06/12/2026		1,431		(33)			(33)		1,398	1,398			
100288321	INGLEWOOD	CA		06/12/2026		1,860		(25)			(25)		1,835	1,835			
100288322	RICHMOND	CA		06/12/2026		992		(12)			(12)		980	980			
100288323	MEMPHIS	TN		06/12/2026		208		3			3		211	211			
100288325	DENVER	CO		06/12/2026		393		(10)			(10)		383	383			
100288327	AURORA	CO		06/12/2026		1,531		(54)			(54)		1,477	1,477			
100288328	VAN NUYS	CA		06/12/2026		1,353		(22)			(22)		1,331	1,331			
100288329	AUGUSTA	GA		06/12/2026		259		(10)			(10)		249	249			
100288332	MIAMI	FL		06/12/2026		134		(1)			(1)		133	133			
100288333	FATE	TX		06/12/2026		260		(12)			(12)		248	248			
100288335	COOLIDGE	AZ		06/12/2026		435		(4)			(4)		431	431			
100288336	HOUSTON	TX		06/12/2026		190		(9)			(9)		181	181			
100288337	CHARLOTTE	NC		06/12/2026		465		(17)			(17)		448	448			
100288338	GOODYEAR	AZ		06/12/2026		731		(10)			(10)		721	721			
100288339	LONG BEACH	CA		06/12/2026		726		(20)			(20)		706	706			
100288340	POMPANO BEACH	FL		06/12/2026		344		(16)			(16)		328	328			
100288341	SILVER SPRING	MD		06/12/2026		667		(4)			(4)		663	663			
100288343	MIAMI	FL		06/12/2026		244		(9)			(9)		235	235			
100288344	RUNNING SPRINGS	CA		06/12/2026		557		(6)			(6)		551	551			
100288345	SILVER SPRING	MD		06/12/2026		966		(16)			(16)		950	950			
100288346	DENVER	CO		06/12/2026		548		(4)			(4)		544	544			
100288347	JACKSONVILLE	FL		06/12/2026		294		(7)			(7)		287	287			
100288350	THORNTON	CO		06/12/2026		245		(3)			(3)		242	242			
100288351	SUGAR LAND	TX		06/12/2026		579		(12)			(12)		567	567			
100288352	FORT MYERS	FL		06/12/2026		709		(18)			(18)		691	691			
100288354	GRANADA HILLS	CA		06/12/2026		4,269		(147)			(147)		4,122	4,122			
100288356	HOLLYWOOD	FL		06/12/2026		6,442		(200)			(200)		6,242	6,242			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100288357	WOODLAND HILLS	CA		06/12/2026		8,007		(163)			(163)		7,844	7,844			
100288359	SUNLAND	CA		06/12/2026		2,442		(66)			(66)		2,376	2,376			
100288360	ROANOKE	VA		06/12/2026		379		(14)			(14)		365	365			
100288361	THORNTON	NH		06/12/2026		796		(17)			(17)		779	779			
100288363	HENRYVILLE	PA		06/12/2026		19,763		(414)			(414)		19,349	19,349			
100288368	GLENDORA	CA		06/12/2026		2,714		(87)			(87)		2,627	2,627			
100288369	MOUNT PROSPECT	IL		06/12/2026		2,078		(48)			(48)		2,030	2,030			
100288370	BURBANK	CA		06/12/2026		2,339		(111)			(111)		2,228	2,228			
100288371	VAN NUYS	CA		06/12/2026		3,394		(161)			(161)		3,233	3,233			
100288372	SAN DIEGO	CA		06/12/2026		4,243		(117)			(117)		4,126	4,126			
100288373	CANOGA PARK	CA		06/12/2026		1,732		(78)			(78)		1,654	1,654			
100288374	ORLANDO	FL		06/12/2026		753		(19)			(19)		734	734			
100288375	MABLETON	GA		06/12/2026		796		(5)			(5)		791	791			
100288376	WEST PALM BEACH	FL		06/12/2026		510		(21)			(21)		489	489			
100288377	PORTER RANCH	CA		06/12/2026		4,436		(152)			(152)		4,284	4,284			
100288378	SACRAMENTO	CA		06/12/2026		960		(46)			(46)		914	914			
100288379	TAMPA	FL		06/12/2026		8,240		(114)			(114)		8,126	8,126			
100288381	ROANOKE	VA		06/12/2026		351		(6)			(6)		345	345			
100288382	BRADENTON	FL		06/12/2026		1,571		(57)			(57)		1,514	1,514			
100288383	AUSTIN	TX		06/12/2026		1,115		(40)			(40)		1,075	1,075			
100288384	GREENVILLE	SC		06/12/2026		410		(18)			(18)		392	392			
100288385	THE SEA RANCH	CA		06/12/2026		1,007		(30)			(30)		977	977			
100288386	WILMINGTON	NC		06/12/2026		4,340		(147)			(147)		4,193	4,193			
100288387	DAMASCUS	OR		06/12/2026		977		(43)			(43)		934	934			
100288388	ROCKVILLE	MD		06/12/2026		1,495		(44)			(44)		1,451	1,451			
100288389	BONITA SPRINGS	FL		06/12/2026		419		(20)			(20)		399	399			
100288390	BIG CANOE	GA		06/12/2026		915		(33)			(33)		882	882			
100288391	MADISON HEIGHTS	MI		06/12/2026		517		(12)			(12)		505	505			
100288392	LOS ANGELES	CA		06/12/2026		1,075		(38)			(38)		1,037	1,037			
100288393	ENGLEWOOD	FL		06/12/2026		769		(19)			(19)		750	750			
100288394	VIRGINIA BEACH	VA		06/12/2026		935		(28)			(28)		907	907			
100288395	CARMEL BY THE SEA	CA		06/12/2026		71,992		(1,992)			(1,992)		70,000	70,000			
100288396	CAMAS	WA		06/12/2026		504		(11)			(11)		493	493			
100288398	EVERETT	WA		06/12/2026		512		(24)			(24)		488	488			
100288399	WILMINGTON	NC		06/12/2026		680		(17)			(17)		663	663			
100288400	ABILENE	TX		06/12/2026		323		(15)			(15)		308	308			
100288401	TRUCKEE	CA		06/12/2026		943		(9)			(9)		934	934			
100288404	THOUSAND OAKS	CA		06/12/2026		1,545		(13)			(13)		1,532	1,532			
100288405	SCOTTSDALE	AZ		06/12/2026		3,523		(42)			(42)		3,481	3,481			
100288406	GREENVILLE	SC		06/12/2026		3,604		(39)			(39)		3,565	3,565			
100288407	SLIDELL	LA		06/12/2026		430		(14)			(14)		416	416			
100288408	LOS ANGELES	CA		06/12/2026		757		(22)			(22)		735	735			
100288409	STAMFORD	CT		06/12/2026		1,380		(18)			(18)		1,362	1,362			
100288410	BOISE	ID		06/12/2026		1,501		21			21		1,522	1,522			
100288411	FREMONT	CA		06/12/2026		1,358		(27)			(27)		1,331	1,331			
100288413	WOODINVILLE	WA		06/12/2026		1,721		(43)			(43)		1,678	1,678			
100288414	PRIEST RIVER	ID		06/12/2026		1,350		(44)			(44)		1,306	1,306			
100288415	DEWEY-HUMBOLDT	AZ		06/12/2026		729		(22)			(22)		707	707			
100288416	GARDENA	CA		06/12/2026		803		(5)			(5)		798	798			
100288417	NAPA	CA		06/12/2026		1,519		(33)			(33)		1,486	1,486			
100288418	CULVER CITY	CA		06/12/2026		2,139		(14)			(14)		2,125	2,125			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100288419	SCOTTSDALE	AZ		06/12/2026		1,470		(31)			(31)		1,439	1,439			
100288420	DALLAS	TX		06/12/2026		53,473		(1,478)			(1,478)		51,995	51,995			
100288422	SANTA CLARITA	CA		06/12/2026		1,603		(21)			(21)		1,582	1,582			
100288423	MISSION VIEJO	CA		06/12/2026		3,251		(57)			(57)		3,194	3,194			
100288424	RANCHO MIRAGE	CA		06/12/2026		1,529		(24)			(24)		1,505	1,505			
100288425	SANTA ANA	CA		06/12/2026		4,117		(72)			(72)		4,045	4,045			
100288426	NORCO	CA		06/12/2026		1,784		(73)			(73)		1,711	1,711			
100288428	LAKEWAY	TX		06/12/2026		2,082		(12)			(12)		2,070	2,070			
100288430	BALL GROUND	GA		06/12/2026		910		(16)			(16)		894	894			
100288431	SAN DIEGO	CA		06/12/2026		2,415		(23)			(23)		2,392	2,392			
100288432	SUMMERVILLE	SC		06/12/2026		681		(2)			(2)		679	679			
100288433	HENDERSON	NV		06/12/2026		321		7			7		328	328			
100288434	HARBOR CITY	CA		06/12/2026		859		(19)			(19)		840	840			
100288435	KATY	TX		06/12/2026		1,191		(11)			(11)		1,180	1,180			
100288436	LAKEWOOD VILLAGE	TX		06/12/2026		653		21			21		674	674			
100288437	ARTESIA	CA		06/12/2026		1,534		(55)			(55)		1,479	1,479			
100288440	BURBANK	CA		06/12/2026		1,493		(10)			(10)		1,483	1,483			
100288442	PASADENA	CA		06/12/2026		3,654		(23)			(23)		3,631	3,631			
100288443	BAKERSFIELD	CA		06/12/2026		1,195		(32)			(32)		1,163	1,163			
100288444	SADDLE BROOK	NJ		06/16/2026		764		(18)			(18)		746	746			
100288445	SANTA FE SPRINGS	CA		06/16/2026		1,647		(69)			(69)		1,578	1,578			
100288446	QUINCY	MA		06/16/2026		1,035		(7)			(7)		1,028	1,028			
100288447	HOUSTON	TX		06/16/2026		1,381		(19)			(19)		1,362	1,362			
100288448	WEST MIAMI	FL		06/16/2026		1,912		(70)			(70)		1,842	1,842			
100288449	WINTERVILLE	GA		06/16/2026		601		(29)			(29)		572	572			
100288450	RANCHO MISSION VIEJO	CA		06/16/2026		1,718		(6)			(6)		1,712	1,712			
100288451	DAYTONA BEACH	FL		06/16/2026		569		2			2		571	571			
100288452	ALEXANDRIA	VA		06/16/2026		1,605		(25)			(25)		1,580	1,580			
100288453	RIDGEFIELD	WA		06/16/2026		2,399		(86)			(86)		2,313	2,313			
100288454	ANNAPOLIS	MD		06/16/2026		1,310		(22)			(22)		1,288	1,288			
100288455	CERRITOS	CA		06/16/2026		1,691		(59)			(59)		1,632	1,632			
100288456	INGLEWOOD	CA		06/16/2026		1,309		(45)			(45)		1,264	1,264			
100288457	BUCKEYE	AZ		06/16/2026		443		(21)			(21)		422	422			
100288458	FULLERTON	CA		06/16/2026		1,712		(9)			(9)		1,703	1,703			
100288459	BOUNTIFUL	UT		06/16/2026		1,293		(24)			(24)		1,269	1,269			
100288460	LOS ANGELES	CA		06/16/2026		1,129		(3)			(3)		1,126	1,126			
100288461	MISSION VIEJO	CA		06/16/2026		1,230		(30)			(30)		1,200	1,200			
100288462	FOLEY	AL		06/16/2026		3,708		(158)			(158)		3,550	3,550			
100288463	LAS VEGAS	NV		06/16/2026		442,977		(21,072)			(21,072)		421,905	421,905			
100288464	MIAMI	FL		06/16/2026		615		(18)			(18)		597	597			
100288465	TOWSON	MD		06/16/2026		383		(9)			(9)		374	374			
100288466	BELLEVUE	NE		06/16/2026		252		(9)			(9)		243	243			
100288468	SAN JUAN CAPISTRANO	CA		06/16/2026		338		(7)			(7)		331	331			
100288469	ALTAMONTE SPRINGS	FL		06/16/2026		272		(9)			(9)		263	263			
100288470	BONITA SPRINGS	FL		06/16/2026		1,013		(13)			(13)		1,000	1,000			
100288471	HOLLISTER	CA		06/16/2026		763		(14)			(14)		749	749			
100288475	GLENDALE	AZ		06/22/2026		701		(22)			(22)		679	679			
100288476	SAND SPRINGS	OK		06/22/2026		1,413		(30)			(30)		1,383	1,383			
100288477	PALM DESERT	CA		06/22/2026		596		2			2		598	598			
100288478	REDMOND	OR		06/22/2026		1,414		(27)			(27)		1,387	1,387			
100288479	BELLEVUE	NE		06/22/2026		315		(16)			(16)		299	299			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100288480	KANKAKEE	IL		06/22/2026		475		(8)			(8)		467	467			
100288481	HURRICANE	UT		06/22/2026		767		62			62		829	829			
100288482	GRANITEVILLE	SC		06/22/2026		363		(21)			(21)		342	342			
100288483	JOHNSON CITY	TX		06/22/2026		1,240		21			21		1,261	1,261			
100288484	HOUSTON	TX		06/22/2026		513		8			8		521	521			
100288485	CHICAGO	IL		06/22/2026		916		14			14		930	930			
100288486	LAKEWOOD	OH		06/22/2026		626		(2)			(2)		624	624			
100288487	PLANO	TX		06/22/2026		1,200		(14)			(14)		1,186	1,186			
100288488	ISLAND PARK	ID		06/22/2026		1,188		(3)			(3)		1,185	1,185			
100288489	BOCA RATON	FL		06/22/2026		1,228							1,228	1,228			
100288490	SOUTH BOSTON	MA		06/22/2026		1,534		(13)			(13)		1,521	1,521			
100288491	HILTON HEAD ISLAND	SC		06/22/2026		922		(1)			(1)		921	921			
100288492	LINCOLN PARK	MI		06/22/2026		185		(10)			(10)		175	175			
100288493	BRADENTON	FL		06/22/2026		2,102		(8)			(8)		2,094	2,094			
100288494	MURPHY	NC		06/22/2026		1,308		(13)			(13)		1,295	1,295			
100288495	BELLEVILLE	IL		06/22/2026		615		(11)			(11)		604	604			
100288496	PITTSBURGH	PA		06/22/2026		308		(12)			(12)		296	296			
100288497	SOUTH LAKE TAHOE	CA		06/22/2026		907		1			1		908	908			
100288498	SUN VALLEY	NV		06/22/2026		576		(8)			(8)		568	568			
100288499	THE VILLAGES	FL		06/22/2026		823		(9)			(9)		814	814			
100288500	SENECA	SC		06/22/2026		1,107		(15)			(15)		1,092	1,092			
100288501	CLARKDALE	AZ		06/22/2026		749		(14)			(14)		735	735			
100288502	MYRTLE BEACH	SC		06/22/2026		1,107		(22)			(22)		1,085	1,085			
100288503	BRADENTON	FL		06/22/2026		513		(10)			(10)		503	503			
100288504	AMARILLO	TX		06/22/2026		931		(22)			(22)		909	909			
100288505	PALM DESERT	CA		06/22/2026		933		(24)			(24)		909	909			
100288506	BLUFFTON	SC		06/22/2026		1,228		(33)			(33)		1,195	1,195			
100288507	NAPLES	FL		06/22/2026		558		(14)			(14)		544	544			
100288508	ATLANTA	GA		06/22/2026		753		(19)			(19)		734	734			
100288509	SCOTTSDALE	AZ		06/22/2026		1,357		(30)			(30)		1,327	1,327			
100288510	WICKENBURG	AZ		06/22/2026		1,134		(31)			(31)		1,103	1,103			
100288511	FORT LAUDERDALE	FL		06/22/2026		6,428		(154)			(154)		6,274	6,274			
100288512	BRADENTON	FL		06/22/2026		504		(13)			(13)		491	491			
100288513	NAMPA	ID		06/22/2026		620		(16)			(16)		604	604			
100288514	CLERMONT	FL		06/22/2026		518		(14)			(14)		504	504			
100288515	MERIDIAN	ID		06/22/2026		797		(22)			(22)		775	775			
100288516	PALM SPRINGS	CA		06/22/2026		1,067		(26)			(26)		1,041	1,041			
100288517	OXFORD	FL		06/22/2026		435		(13)			(13)		422	422			
100288518	RANCHOS DE TAOS	NM		06/22/2026		620		(17)			(17)		603	603			
100288519	PALM SPRINGS	CA		06/22/2026		362		(11)			(11)		351	351			
100288520	PRINCEVILLE	HI		07/16/2026		1,367		(48)			(48)		1,319	1,319			
100288522	KIHEI	HI		07/16/2026		1,245		(40)			(40)		1,205	1,205			
100288523	BRADENTON	FL		07/16/2026		647		(5)			(5)		642	642			
100288526	CONCORD	CA		07/16/2026		390		(10)			(10)		380	380			
100288537	PETALUMA	CA		07/16/2026		788		(22)			(22)		766	766			
100288540	KEY BISCAYNE	FL		07/16/2026		434		(8)			(8)		426	426			
100288545	WOODSTOCK	GA		07/16/2026		640		(5)			(5)		635	635			
100288549	SANTA BARBARA	CA		07/16/2026		884		(6)			(6)		878	878			
100288550	COLLEGEVILLE	PA		07/16/2026		441		(7)			(7)		434	434			
100288552	CARMEL	CA		07/16/2026		1,036		(30)			(30)		1,006	1,006			
100288554	DAVIE	FL		07/16/2026		439		(15)			(15)		424	424			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100288556	MISSION VIEJO	CA		07/16/2026		781		(23)			(23)		758	758			
100288559	GREENVILLE	SC		07/16/2026		290		(10)			(10)		280	280			
100288563	JASPER	GA		07/10/2026		298		(9)			(9)		289	289			
100288564	MANCHESTER	NH		07/10/2026		1,471		(5)			(5)		1,466	1,466			
100288565	IDAHO FALLS	ID		07/10/2026		400		(5)			(5)		395	395			
100288567	MARICOPA	AZ		07/10/2026		278		1			1		279	279			
100288570	FORT WASHINGTON	PA		07/10/2026		528		(4)			(4)		524	524			
100288571	DANBURY	CT		07/10/2026		262		(7)			(7)		255	255			
100288572	PITTSBURG	CA		07/10/2026		327		(14)			(14)		313	313			
100288575	CORTE MADERA	CA		07/10/2026		512		(14)			(14)		498	498			
100288576	FOLLY BEACH	SC		07/10/2026		1,081		(31)			(31)		1,050	1,050			
100288579	FOUNTAIN VALLEY	CA		07/10/2026		1,212		(36)			(36)		1,176	1,176			
100288584	HARPER WOODS	MI		07/10/2026		143		(4)			(4)		139	139			
100288586	SANTA BARBARA	CA		07/10/2026		1,373		(29)			(29)		1,344	1,344			
100288588	SURPRISE	AZ		07/10/2026		317		(8)			(8)		309	309			
100288589	OLDSMAR	FL		07/10/2026		1,171		(8)			(8)		1,163	1,163			
100288590	FORT MYERS	FL		07/10/2026		226		(5)			(5)		221	221			
100288591	ELK GROVE	CA		07/10/2026		448		(11)			(11)		437	437			
100288592	PLAYA DEL REY	CA		07/10/2026		1,170		(27)			(27)		1,143	1,143			
100288597	SAN FRANCISCO	CA		07/10/2026		1,071		(39)			(39)		1,032	1,032			
100288599	WOODSTOCK	GA		07/10/2026		518		(4)			(4)		514	514			
100288602	DENVER	CO		07/10/2026		1,723		(26)			(26)		1,697	1,697			
100288603	HENDERSON	NV		07/10/2026		678		(25)			(25)		653	653			
100288604	CELINA	TX		07/10/2026		352		1			1		353	353			
100288605	LOS ANGELES	CA		07/10/2026		526		(13)			(13)		513	513			
100288606	PRESCOTT VALLEY	AZ		07/10/2026		508		(13)			(13)		495	495			
100288607	EASTABOGA	AL		07/10/2026		127		(3)			(3)		124	124			
100288608	QUEEN CREEK	AZ		07/10/2026		917		(8)			(8)		909	909			
100288612	HONOLULU	HI		07/10/2026		1,663		(13)			(13)		1,650	1,650			
100288617	PLEASANTON	CA		06/29/2026		1,940		(47)			(47)		1,893	1,893			
100288618	SAN RAFAEL	CA		06/29/2026		479		(14)			(14)		465	465			
100288624	PENSACOLA	FL		06/29/2026		1,321		(41)			(41)		1,280	1,280			
100288625	UTICA	MI		06/29/2026		654		(16)			(16)		638	638			
100288626	HUNTINGTON BEACH	CA		06/29/2026		1,858		(45)			(45)		1,813	1,813			
100288627	ZELIENOPLE	PA		06/29/2026		457		(22)			(22)		435	435			
100288629	HENNING	MN		06/29/2026		222		(9)			(9)		213	213			
100288630	NAPLES	FL		06/29/2026		1,347		(35)			(35)		1,312	1,312			
100288632	MATAWAN	NJ		06/29/2026		344		(16)			(16)		328	328			
100288633	PRESCOTT VALLEY	AZ		06/29/2026		286		(10)			(10)		276	276			
100288634	FRISCO	TX		06/29/2026		1,448		(39)			(39)		1,409	1,409			
100288637	ANGIER	NC		06/29/2026		594		(21)			(21)		573	573			
100288638	LAKE HAVASU CITY	AZ		06/29/2026		1,346		(48)			(48)		1,298	1,298			
100288639	GOLDENDALE	WA		06/29/2026		530		(25)			(25)		505	505			
100288640	FLORENCE	SC		06/29/2026		384		(18)			(18)		366	366			
100288644	MAGNOLIA	TX		06/29/2026		1,260		(43)			(43)		1,217	1,217			
100288645	MARCO ISLAND	FL		06/29/2026		1,273		(50)			(50)		1,223	1,223			
100288649	PONTE VEDRA	FL		06/29/2026		814		(28)			(28)		786	786			
100288652	MOUNT AIRY	MD		06/29/2026		1,114		(35)			(35)		1,079	1,079			
100288656	TUCSON	AZ		06/29/2026		1,179		(32)			(32)		1,147	1,147			
100288658	COSTA MESA	CA		06/29/2026		3,741		(92)			(92)		3,649	3,649			
100288661	TAMPA	FL		06/29/2026		356		(16)			(16)		340	340			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100288669	CORPUS CHRISTI	TX		06/29/2026		482		(23)			(23)		459	459			
100288677	WEST LINN	OR		06/29/2026		1,047		(40)			(40)		1,007	1,007			
100288678	LAKEWOOD RANCH	FL		06/29/2026		362		(17)			(17)		345	345			
100288694	LOS ANGELES	CA		06/29/2026		1,278		(45)			(45)		1,233	1,233			
100288713	MIAMI	FL		06/29/2026		1,014		(48)			(48)		966	966			
100288719	RIGBY	ID		06/25/2026		1,117		(5)			(5)		1,112	1,112			
100288721	HUNTINGTON BEACH	CA		06/25/2026		2,541		(64)			(64)		2,477	2,477			
100288722	MONTGOMERY	TX		06/25/2026		2,050		(48)			(48)		2,002	2,002			
100288724	FRANKLIN	TN		06/25/2026		6,525		(25)			(25)		6,500	6,500			
100288726	LOS ANGELES	CA		06/25/2026		1,162		(37)			(37)		1,125	1,125			
100288727	WEIRSDALE	FL		06/25/2026		944		(24)			(24)		920	920			
100288730	HERMOSA BEACH	CA		06/25/2026		2,714		(93)			(93)		2,621	2,621			
100288732	MIAMI BEACH	FL		06/26/2026		2,952		(58)			(58)		2,894	2,894			
100288733	SCOTTSDALE	AZ		06/26/2026		3,686		(60)			(60)		3,626	3,626			
100288734	WALKER	LA		06/26/2026		1,526		(43)			(43)		1,483	1,483			
100288735	OAKLAND	CA		06/26/2026		805		(31)			(31)		774	774			
100288736	SANTA ANA	CA		06/26/2026		2,238		(57)			(57)		2,181	2,181			
100288738	REDDING	CA		06/26/2026		437		(20)			(20)		417	417			
100288740	ONTARIO	CA		06/26/2026		490		(23)			(23)		467	467			
100288744	SAN FRANCISCO	CA		06/26/2026		2,004		(81)			(81)		1,923	1,923			
100288748	CHANNELVIEW	TX		06/26/2026		1,657		(69)			(69)		1,588	1,588			
100288749	CALIFORNIA CITY	CA		06/26/2026		308		(4)			(4)		304	304			
100288751	NORTH ATTLEBORO	MA		06/26/2026		1,198		(13)			(13)		1,185	1,185			
100288752	ESCONDIDO	CA		06/26/2026		2,831		(40)			(40)		2,791	2,791			
100288753	MIRAMAR	FL		06/26/2026		412		(15)			(15)		397	397			
100288754	MOUNT LAUREL	NJ		06/26/2026		257		(8)			(8)		249	249			
100288755	BIXBY	OK		06/26/2026		686		(23)			(23)		663	663			
100288756	JENKS	OK		06/26/2026		464		(6)			(6)		458	458			
100288757	MORGAN HILL	CA		06/26/2026		2,492		(91)			(91)		2,401	2,401			
100288758	BATTLE MOUNTAIN	NV		06/26/2026		287		(4)			(4)		283	283			
100288759	DORCHESTER	MA		06/26/2026		519		(17)			(17)		502	502			
100288760	HAZEL PARK	MI		06/26/2026		444		(2)			(2)		442	442			
100288761	GLEN BURNIE	MD		06/26/2026		312		(1)			(1)		311	311			
100288762	NEWTON	AL		06/26/2026		332		(5)			(5)		327	327			
100288763	MOBILE	AL		06/26/2026		217		(10)			(10)		207	207			
100288765	ROWLAND HEIGHTS	CA		06/26/2026		2,471		(60)			(60)		2,411	2,411			
100288766	ALFORD	FL		06/26/2026		1,681		(64)			(64)		1,617	1,617			
100288767	CHULA VISTA	CA		06/26/2026		1,680		(28)			(28)		1,652	1,652			
100288768	HOUSTON	TX		06/26/2026		485		(5)			(5)		480	480			
100288770	BRANDON	FL		06/26/2026		501		(15)			(15)		486	486			
100288771	POMPANO BEACH	FL		06/26/2026		409		(10)			(10)		399	399			
100288774	CROSBY	TX		06/26/2026		443		(13)			(13)		430	430			
100288776	VICTORVILLE	CA		06/26/2026		1,073		(35)			(35)		1,038	1,038			
100288778	YORBA LINDA	CA		06/26/2026		2,042		(77)			(77)		1,965	1,965			
100288779	RANCHO CUCAMONGA	CA		06/26/2026		3,393		(57)			(57)		3,336	3,336			
100288781	CAPE CORAL	FL		06/26/2026		316		(15)			(15)		301	301			
100288782	PALM SPRINGS	CA		06/26/2026		653		(31)			(31)		622	622			
100288784	SEFFNER	FL		06/26/2026		2,253		(51)			(51)		2,202	2,202			
100288785	SACRAMENTO	CA		06/26/2026		991		(10)			(10)		981	981			
100288786	FORT MILL	SC		06/26/2026		835		(40)			(40)		795	795			
100288788	AUBURN	WA		06/26/2026		1,857		(36)			(36)		1,821	1,821			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100288789	NORTH LAS VEGAS	NV		06/26/2026		385		(18)			(18)		367	367			
100288791	CHARLOTTE	NC		06/26/2026		401		4			4		405	405			
100288792	PICO RIVERA	CA		06/26/2026		1,415		(53)			(53)		1,362	1,362			
100288793	MILFORD	DE		06/26/2026		439		(3)			(3)		436	436			
100288794	WHITEHOUSE	TX		06/26/2026		198		(9)			(9)		189	189			
100288796	ORANGE	CA		06/26/2026		1,715		(25)			(25)		1,690	1,690			
100288797	RIALTO	CA		06/26/2026		33,210		(1,447)			(1,447)		31,763	31,763			
100288800	WEST VALLEY CITY	UT		06/26/2026		256		(10)			(10)		246	246			
100288801	SUDBURY	MA		06/26/2026		748		(17)			(17)		731	731			
100288802	NAMPA	ID		06/26/2026		428		(2)			(2)		426	426			
100288803	LOS ANGELES	CA		06/26/2026		1,086		(35)			(35)		1,051	1,051			
100288806	DUBLIN	CA		06/26/2026		2,383		(5)			(5)		2,378	2,378			
100288810	CEDAR PARK	TX		06/26/2026		444		(17)			(17)		427	427			
100288811	FOLEY	AL		06/26/2026		402		(15)			(15)		387	387			
100288813	CYNTHIANA	KY		06/26/2026		549		2			2		551	551			
100288814	SAN JOSE	CA		06/26/2026		334		(12)			(12)		322	322			
100288818	SAN JOSE	CA		06/26/2026		1,054		(10)			(10)		1,044	1,044			
100288820	JACKSONVILLE	FL		06/26/2026		151		(4)			(4)		147	147			
100288822	CARTERSVILLE	GA		06/26/2026		357		(14)			(14)		343	343			
100288823	JACKSONVILLE	FL		06/26/2026		181		(6)			(6)		175	175			
100288824	KEY WEST	FL		06/26/2026		1,738		(40)			(40)		1,698	1,698			
100288825	FRESNO	CA		06/26/2026		525		(11)			(11)		514	514			
100288828	MONETA	VA		06/26/2026		7,184		(297)			(297)		6,887	6,887			
100288829	BEND	OR		06/26/2026		3,620		(165)			(165)		3,455	3,455			
100288830	SEDONA	AZ		06/26/2026		6,499		(261)			(261)		6,238	6,238			
100288831	TEMPE	AZ		06/26/2026		2,982		(74)			(74)		2,908	2,908			
100288832	ORANGE BEACH	AL		06/26/2026		3,087		(93)			(93)		2,994	2,994			
100288833	PORT ANGELES	WA		06/26/2026		852		(28)			(28)		824	824			
100288834	HOMESTEAD	FL		06/26/2026		3,177		(103)			(103)		3,074	3,074			
100288835	ESTERO	FL		06/26/2026		3,903		(145)			(145)		3,758	3,758			
100288836	CAROLINA BEACH	NC		06/26/2026		2,338		(81)			(81)		2,257	2,257			
100288837	MORGANTON	GA		06/26/2026		3,377		(70)			(70)		3,307	3,307			
100288838	FLAGSTAFF	AZ		06/26/2026		12,627		(387)			(387)		12,240	12,240			
100288839	UNION	NJ		06/26/2026		317		(6)			(6)		311	311			
100288840	SAN JOSE	CA		06/26/2026		845		(14)			(14)		831	831			
100288841	APOLLO BEACH	FL		06/26/2026		3,579		(43)			(43)		3,536	3,536			
100288842	COVINGTON	GA		06/26/2026		5,153		(182)			(182)		4,971	4,971			
100288843	CHELAN	WA		06/26/2026		338		(10)			(10)		328	328			
100288844	ANTELOPE	CA		06/26/2026		5,335		(259)			(259)		5,076	5,076			
100288845	VICTORIA	VA		06/26/2026		3,635		(164)			(164)		3,471	3,471			
100288846	SPRINGFIELD	TN		06/26/2026		3,003		(130)			(130)		2,873	2,873			
100288847	BOYNTON BEACH	FL		06/26/2026		3,162		(60)			(60)		3,102	3,102			
100288848	MESA	AZ		06/26/2026		9,415		(249)			(249)		9,166	9,166			
100288849	BISHOP	CA		06/26/2026		909		(28)			(28)		881	881			
100288850	ALBEMARLE	NC		06/26/2026		7,625		(259)			(259)		7,366	7,366			
100288851	BRIDGEWATER	VT		06/26/2026		7,681		(81)			(81)		7,600	7,600			
100288852	IRVINGTON	NJ		06/26/2026		4,525		(80)			(80)		4,445	4,445			
100288853	JACKSONVILLE	NC		06/26/2026		3,588		(137)			(137)		3,451	3,451			
100288854	PANAMA CITY BEACH	FL		06/26/2026		3,484		(104)			(104)		3,380	3,380			
100288855	PORTLAND	OR		06/26/2026		3,866		(83)			(83)		3,783	3,783			
100288856	KATY	TX		06/26/2026		363		(15)			(15)		348	348			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100288857	EAST STROUDSBURG	PA		06/26/2026		2,856		(90)			(90)		2,766	2,766			
100288859	ANDERSON	SC		06/26/2026		275		(9)			(9)		266	266			
100288860	WALDPORT	OR		06/26/2026		2,204		(60)			(60)		2,144	2,144			
100288861	GAINESVILLE	FL		06/26/2026		3,071		(28)			(28)		3,043	3,043			
100288862	KATY	TX		06/26/2026		200		(2)			(2)		198	198			
100288863	DEER RIVER	MN		06/26/2026		3,527		(149)			(149)		3,378	3,378			
100288865	OREM	UT		06/26/2026		13,529		(291)			(291)		13,238	13,238			
100288866	SCOTTSDALE	AZ		06/26/2026		5,483		(68)			(68)		5,415	5,415			
100288867	TOMS RIVER	NJ		06/26/2026		3,292		(89)			(89)		3,203	3,203			
100288868	BRAINERD	MN		06/26/2026		4,421		(185)			(185)		4,236	4,236			
100288869	BRADENTON	FL		06/26/2026		4,767		(136)			(136)		4,631	4,631			
100288870	CHARLOTTE	NC		06/26/2026		3,094		(40)			(40)		3,054	3,054			
100288871	PHOENIX	AZ		06/26/2026		2,757		(83)			(83)		2,674	2,674			
100288872	MESA	AZ		06/26/2026		2,069		(83)			(83)		1,986	1,986			
100288875	KOLOA	HI		06/26/2026		6,594		(269)			(269)		6,325	6,325			
100288876	GALVESTON	TX		06/26/2026		1,113		(10)			(10)		1,103	1,103			
100288877	SPRING	TX		06/26/2026		7,467		(239)			(239)		7,228	7,228			
100288878	OCEAN VIEW	DE		06/26/2026		6,558		(198)			(198)		6,360	6,360			
100288879	SAN ANTONIO	TX		06/26/2026		4,525		(82)			(82)		4,443	4,443			
100288880	TYBEE ISLAND	GA		06/26/2026		9,492		(339)			(339)		9,153	9,153			
100288881	FORT WALTON BEACH	FL		06/26/2026		3,137		(86)			(86)		3,051	3,051			
100288882	SAVANNAH	GA		06/26/2026		2,384		(44)			(44)		2,340	2,340			
100288883	OJAI	CA		06/26/2026		3,648		(126)			(126)		3,522	3,522			
100288884	CHENEY	WA		06/26/2026		563		(27)			(27)		536	536			
100288885	CROWNSVILLE	MD		06/26/2026		9,955		(354)			(354)		9,601	9,601			
100288902	UNITED KINGDOM	GBR		06/26/2026		261						(1)	260	293	32		32
100288911	SANTA CRUZ	CA		06/29/2026		1,512		(44)			(44)		1,468	1,468			
100288913	ALEXANDRIA	VA		06/29/2026		472		(17)			(17)		455	455			
100288915	KINGSLAND	TX		06/29/2026		525		(21)			(21)		504	504			
100288916	FONTANA	CA		06/29/2026		295		(16)			(16)		279	279			
100288917	OAKLAND	CA		06/29/2026		863		(16)			(16)		847	847			
100288919	BALL GROUND	GA		06/29/2026		1,185		(31)			(31)		1,154	1,154			
100288921	JACKSONVILLE	FL		06/29/2026		417		(15)			(15)		402	402			
100288923	WEST HILLS	CA		06/29/2026		1,007		(33)			(33)		974	974			
100288925	SARASOTA	FL		06/29/2026		99		(4)			(4)		95	95			
100288926	BRICK	NJ		06/29/2026		570		(21)			(21)		549	549			
100288927	SAN DIEGO	CA		06/29/2026		3,480		(144)			(144)		3,336	3,336			
100288928	FAIR OAKS RANCH	TX		06/29/2026		898		(10)			(10)		888	888			
100288931	AMSTERDAM	NLD		06/29/2026		228							228	231	3		3
100288936	EINDHOVEN	NLD		06/29/2026		4,697							4,697	4,760	63		63
100288937	ROTTERDAM	NLD		06/29/2026		266							266	270	4		4
100288942	MEPPEL	NLD		06/29/2026		190							190	193	3		3
100288944	MEPPEL	NLD		06/29/2026		130							130	132	2		2
100288949	VLAARDINGEN	NLD		06/29/2026		218							218	225	7		7
100288950	TIEL	NLD		06/29/2026		159							159	165	5		5
100288954	AMSTERDAM	NLD		06/29/2026		1,027							1,027	1,040	13		13
100288956	BAARN	NLD		06/29/2026		899							899	922	22		22
100288958	AMSTERDAM	NLD		06/29/2026		385							385	395	10		10
100288960	KRUININGEN	NLD		06/29/2026		1,188							1,188	1,212	24		24
100288965	VEENENDAAL	NLD		06/29/2026		234							234	241	7		7
100288967	VUGHT	NLD		06/29/2026		134,865						(12)	134,853	135,374	521		521

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100288972	ROTTERDAM	NLD		06/29/2026		266							266	271	5		5
100288975	S-GRAVENHAGE	NLD		06/29/2026		421							421	428	7		7
100288979	TILBURG	NLD		06/29/2026		989							989	1,007	17		17
100288981	TILBURG	NLD		06/29/2026		2,017							2,017	2,051	34		34
100288986	AMSTERDAM	NLD		06/29/2026		226							226	235	8		8
100289022	OCEAN ISLE BEACH	NC		06/30/2026		307		(13)			(13)		294	294			
100289023	BERLIN	NJ		06/30/2026		487		(20)			(20)		467	467			
100289024	HEDGESVILLE	WV		06/30/2026		304		(13)			(13)		291	291			
100289025	GRAND RAPIDS	MI		06/30/2026		778		(35)			(35)		743	743			
100289026	HIGH POINT	NC		06/30/2026		435		(18)			(18)		417	417			
100289027	CANON CITY	CO		06/30/2026		333		(14)			(14)		319	319			
100289029	OSWEGO	IL		06/30/2026		564		(14)			(14)		550	550			
100289030	MINNEAPOLIS	MN		06/30/2026		570		(15)			(15)		555	555			
100289031	PARMA	OH		06/30/2026		199		(8)			(8)		191	191			
100289032	JACKSON	OH		06/30/2026		211		(9)			(9)		202	202			
100289033	MANTEO	NC		06/30/2026		689		(18)			(18)		671	671			
100289034	CHARLOTTE	NC		06/30/2026		496		(22)			(22)		474	474			
100289035	OAKLYN	NJ		06/30/2026		437		(11)			(11)		426	426			
100289036	MYRTLE BEACH	SC		06/30/2026		915		(41)			(41)		874	874			
100289037	MIRAMAR BEACH	FL		06/30/2026		1,473		(62)			(62)		1,411	1,411			
100289038	FORT WAYNE	IN		06/30/2026		379		(16)			(16)		363	363			
100289039	LAKE HAVASU CITY	AZ		06/30/2026		247		(6)			(6)		241	241			
100289040	CHICAGO	IL		06/30/2026		239		(10)			(10)		229	229			
100289042	GRANGER	IN		06/30/2026		196		(8)			(8)		188	188			
100289043	SOUTHBRIDGE	MA		06/30/2026		278		(12)			(12)		266	266			
100289044	BUXTON	NC		06/30/2026		495		(5)			(5)		490	490			
100289045	FORT MYERS	FL		06/30/2026		742		(19)			(19)		723	723			
100289046	ESTES PARK	CO		06/30/2026		537		(14)			(14)		523	523			
100289047	MORTON GROVE	IL		06/30/2026		307		(8)			(8)		299	299			
100289048	NAPERVILLE	IL		06/30/2026		464		(12)			(12)		452	452			
100289049	SPOKANE	WA		06/30/2026		654		(17)			(17)		637	637			
100289050	HOWEY IN THE HILLS	FL		06/30/2026		197		(5)			(5)		192	192			
100289051	STUART	FL		06/30/2026		438		(11)			(11)		427	427			
100289052	PINE	AZ		06/30/2026		389		(10)			(10)		379	379			
100289053	LAS VEGAS	NV		06/30/2026		481		(12)			(12)		469	469			
100289054	CRESSON	TX		06/30/2026		509		(5)			(5)		504	504			
100289055	RIVERDALE	NJ		06/30/2026		529		(22)			(22)		507	507			
100289056	WEST CHESTER TOWNSHIP	OH		06/30/2026		1,252		(32)			(32)		1,220	1,220			
100289057	DES MOINES	IA		06/30/2026		332		(3)			(3)		329	329			
100289058	BRADENTON	FL		06/30/2026		329		(14)			(14)		315	315			
100289059	ALLEN	TX		06/30/2026		846		(8)			(8)		838	838			
100289060	CENTERTON	AR		06/30/2026		630		(16)			(16)		614	614			
100289061	TEMPLE TERRACE	FL		06/30/2026		545		(14)			(14)		531	531			
100289062	PANAMA CITY BEACH	FL		06/30/2026		1,260		(53)			(53)		1,207	1,207			
100289063	SPRINGDALE	AR		06/30/2026		169		(7)			(7)		162	162			
100289064	MIAMISBURG	OH		06/30/2026		503		(13)			(13)		490	490			
100289065	CARY	NC		06/30/2026		324		(8)			(8)		316	316			
100289066	JAMAICA BEACH	TX		06/30/2026		826		(8)			(8)		818	818			
100289067	VIENNA	VA		06/30/2026		1,428		(13)			(13)		1,415	1,415			
100289068	APEX	NC		06/30/2026		453		(4)			(4)		449	449			
100289069	ROBBINSVILLE	NC		06/30/2026		364		(9)			(9)		355	355			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100289070	DESERT HOT SPRINGS	CA		06/30/2026		1,260		(14)			(14)		1,246	1,246			
100289071	SCOTTSBURG	VA		06/30/2026		266		(11)			(11)		255	255			
100289072	NEW SMYRNA BEACH	FL		06/30/2026		619		(6)			(6)		613	613			
100289073	FORT WAYNE	IN		06/30/2026		402		(4)			(4)		398	398			
100289074	BOULDER	CO		06/30/2026		1,178		(11)			(11)		1,167	1,167			
100289075	LITHONIA	GA		06/30/2026		282		(12)			(12)		270	270			
100289076	BRADENTON	FL		06/30/2026		969		(44)			(44)		925	925			
100289077	MELISSA	TX		06/30/2026		456		(12)			(12)		444	444			
100289078	GREER	SC		06/30/2026		469		(12)			(12)		457	457			
100289079	PENSACOLA	FL		06/30/2026		1,263		(12)			(12)		1,251	1,251			
100289080	SANFORD	FL		06/30/2026		176		(7)			(7)		169	169			
100289081	SLIDELL	LA		06/30/2026		203		(5)			(5)		198	198			
100289082	GWINN	MI		06/30/2026		403		(25)			(25)		378	378			
100289083	GRAND RAPIDS	MI		06/30/2026		1,106		(28)			(28)		1,078	1,078			
100289084	LAKE ZURICH	IL		06/30/2026		634		(16)			(16)		618	618			
100289085	MILTON	DE		06/30/2026		712		(44)			(44)		668	668			
100289086	FAYETTEVILLE	AR		06/30/2026		356		(9)			(9)		347	347			
100289087	FORNEY	TX		06/30/2026		589		(5)			(5)		584	584			
100289088	KANSAS CITY	MO		06/30/2026		551		(14)			(14)		537	537			
100289089	MCGAHEYSVILLE	VA		06/30/2026		1,134		(48)			(48)		1,086	1,086			
100289090	ANAHEIM	CA		06/30/2026		1,317		(12)			(12)		1,305	1,305			
100289091	MACCLENNY	FL		06/30/2026		193		(8)			(8)		185	185			
100289092	RICHLAND	WA		06/30/2026		2,938		(27)			(27)		2,911	2,911			
100289093	DURHAM	NC		06/30/2026		244		(2)			(2)		242	242			
100289094	LOVELAND	CO		06/30/2026		323		(14)			(14)		309	309			
100289095	COPPERAS COVE	TX		06/30/2026		386		(4)			(4)		382	382			
100289096	EL CAJON	CA		06/30/2026		1,001		(26)			(26)		975	975			
100289097	VICTORVILLE	CA		06/30/2026		616		(16)			(16)		600	600			
100289098	LAKEBAY	WA		06/30/2026		875		(37)			(37)		838	838			
100289099	TEMPE	AZ		06/30/2026		248		(6)			(6)		242	242			
100289100	AMERICAN FORK	UT		06/30/2026		891		(8)			(8)		883	883			
100289101	CLEVELAND	OH		06/30/2026		525		(13)			(13)		512	512			
100289102	LAS VEGAS	NV		06/30/2026		713		(30)			(30)		683	683			
100289103	KANSAS CITY	MO		06/30/2026		436		(11)			(11)		425	425			
100289104	LOUISVILLE	KY		06/30/2026		418		(11)			(11)		407	407			
100289105	BIG BEAR CITY	CA		06/30/2026		677		(17)			(17)		660	660			
100289106	CHICAGO	IL		06/30/2026		636		(16)			(16)		620	620			
100289107	LAS VEGAS	NV		06/30/2026		296		(3)			(3)		293	293			
100289108	AUBURN	AL		06/30/2026		299		(13)			(13)		286	286			
100289109	RINGGOLD	GA		06/30/2026		501		(5)			(5)		496	496			
100289110	BALLWIN	MO		06/30/2026		153,427		(3,931)			(3,931)		149,496	149,496			
100289111	MAYNARDVILLE	TN		06/30/2026		830		(8)			(8)		822	822			
100289112	DAVENPORT	FL		06/30/2026		192		(8)			(8)		184	184			
100289113	LINDON	UT		06/30/2026		730		(7)			(7)		723	723			
100289114	RINGGOLD	GA		06/30/2026		508		(5)			(5)		503	503			
100289115	LYNCHBURG	VA		06/30/2026		590		(15)			(15)		575	575			
100289116	GREEN VALLEY	AZ		06/30/2026		777		(7)			(7)		770	770			
100289117	COLLEGE STATION	TX		06/30/2026		573		(5)			(5)		568	568			
100289118	CREVE COEUR	MO		06/30/2026		441		(11)			(11)		430	430			
100289119	LAYTON	UT		06/30/2026		2,590		(24)			(24)		2,566	2,566			
100289120	CELINA	TX		06/30/2026		857		(22)			(22)		835	835			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100289121	FORT MORGAN	CO		06/30/2026		432		(11)			(11)		421	421			
100289122	BENTON	TN		06/30/2026		412		(11)			(11)		401	401			
100289123	CINCINNATI	OH		06/30/2026		208		(5)			(5)		203	203			
100289124	REHOBOTH BEACH	DE		06/30/2026		999		12			12		1,011	1,011			
100289125	GURLEY	AL		06/30/2026		1,169		(30)			(30)		1,139	1,139			
100289126	HAYESVILLE	NC		06/30/2026		773		(20)			(20)		753	753			
100289127	SEQUIM	WA		06/30/2026		641		(16)			(16)		625	625			
100289128	RESTON	VA		06/30/2026		477		(20)			(20)		457	457			
100289129	ATHENS	GA		06/30/2026		491		(13)			(13)		478	478			
100289130	KANSAS CITY	MO		06/30/2026		809		(21)			(21)		788	788			
100289131	SCOTTSBLUFF	NE		06/30/2026		458		(12)			(12)		446	446			
100289132	DUNEDIN	FL		06/30/2026		778		(7)			(7)		771	771			
100289133	LAS VEGAS	NV		06/30/2026		1,021		12			12		1,033	1,033			
100289134	MURPHY	NC		06/30/2026		538		(14)			(14)		524	524			
100289135	LAKE OZARK	MO		06/30/2026		477		(4)			(4)		473	473			
100289136	EVERETT	WA		06/30/2026		864		(8)			(8)		856	856			
100289137	OZARK	MO		06/30/2026		1,892		(79)			(79)		1,813	1,813			
100289138	MANISTEE	MI		06/30/2026		186		(5)			(5)		181	181			
100289139	ROSEBURG	OR		06/30/2026		278		(7)			(7)		271	271			
100289140	WELD	ME		06/30/2026		951		(24)			(24)		927	927			
100289141	NORMAL	IL		06/30/2026		206		(9)			(9)		197	197			
100289142	THE VILLAGES	FL		06/30/2026		501		(13)			(13)		488	488			
100289143	KANSAS CITY	MO		06/30/2026		473		(20)			(20)		453	453			
100289144	COLUMBUS	OH		06/30/2026		203		(5)			(5)		198	198			
100289145	CEMENT CITY	MI		06/30/2026		410		(18)			(18)		392	392			
100289146	SOCIAL CIRCLE	GA		06/30/2026		1,846		(77)			(77)		1,769	1,769			
100289147	COLUMBUS	MT		06/30/2026		1,125		(29)			(29)		1,096	1,096			
100289148	GILBERT	AZ		06/30/2026		211		(5)			(5)		206	206			
100289149	SANDY	UT		06/30/2026		370		(3)			(3)		367	367			
100289150	PULASKI	TN		06/30/2026		361		(15)			(15)		346	346			
100289151	FRISCO	TX		06/30/2026		4,533		(42)			(42)		4,491	4,491			
100289152	SHAWNEE	KS		06/30/2026		533		(22)			(22)		511	511			
100289153	PALM SPRINGS	CA		06/30/2026		1,243		(11)			(11)		1,232	1,232			
100289154	NEW BRAUNFELS	TX		06/30/2026		480		(12)			(12)		468	468			
100289155	CHICAGO	IL		06/30/2026		449		(4)			(4)		445	445			
100289156	SALT LAKE CITY	UT		06/30/2026		1,101		(10)			(10)		1,091	1,091			
100289157	GILBERT	AZ		06/30/2026		933		(24)			(24)		909	909			
100289158	WORCESTER	MA		06/30/2026		983		(9)			(9)		974	974			
100289159	RICHMOND	VA		06/30/2026		573		(15)			(15)		558	558			
100289160	FLAT ROCK	NC		06/30/2026		1,524		(14)			(14)		1,510	1,510			
100289161	NEW PORT RICHEY	FL		06/30/2026		1,222		(11)			(11)		1,211	1,211			
100289162	MANSON	WA		06/30/2026		1,050		(27)			(27)		1,023	1,023			
100289163	TOOELE	UT		06/30/2026		606		(25)			(25)		581	581			
100289164	OCEANSIDE	NY		06/30/2026		1,055		(44)			(44)		1,011	1,011			
100289165	PALM COAST	FL		06/30/2026		491		(21)			(21)		470	470			
100289166	ROACH	MO		06/30/2026		690		(6)			(6)		684	684			
100289167	WALTHAM	MA		06/30/2026		1,766		21			21		1,787	1,787			
100289168	ROCHESTER	MN		06/30/2026		565		(14)			(14)		551	551			
100289169	BANNER ELK	NC		06/30/2026		1,156		(11)			(11)		1,145	1,145			
100289170	GOODYEAR	AZ		06/30/2026		602		(6)			(6)		596	596			
100289171	LAKE ARIEL	PA		06/30/2026		2,267		(95)			(95)		2,172	2,172			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100289172	GRAND JUNCTION	CO		06/30/2026		686		(29)			(29)		657	657			
100289173	PALM DESERT	CA		06/30/2026		804		(49)			(49)		755	755			
100289174	JAMESTOWN	CA		06/30/2026		1,492		(14)			(14)		1,478	1,478			
100289175	BRAIDWOOD	IL		06/30/2026		355		(15)			(15)		340	340			
100289177	SAHUARITA	AZ		06/30/2026		340		(9)			(9)		331	331			
100289178	SALT LAKE CITY	UT		06/30/2026		1,176		(11)			(11)		1,165	1,165			
100289179	AUBURN	WA		06/30/2026		1,234		(11)			(11)		1,223	1,223			
100289180	WEBSTER	MA		06/30/2026		1,228		14			14		1,242	1,242			
100289181	SPICEWOOD	TX		06/30/2026		2,149		(55)			(55)		2,094	2,094			
100289182	AURORA	CO		06/30/2026		950		11			11		961	961			
100289183	BEECH MOUNTAIN	NC		06/30/2026		736		(19)			(19)		717	717			
100289184	MONTGOMERY	TX		06/30/2026		764		(32)			(32)		732	732			
100289185	DUCK CREEK VILLAGE	UT		06/30/2026		423		(11)			(11)		412	412			
100289186	AUSTIN	TX		06/30/2026		985		12			12		997	997			
100289187	JACKSONVILLE	FL		06/30/2026		614		(6)			(6)		608	608			
100289188	SAINT PAUL	MN		06/30/2026		573		(24)			(24)		549	549			
100289189	HEBER CITY	UT		06/30/2026		528		(14)			(14)		514	514			
100289190	TALLAHASSEE	FL		06/30/2026		1,431		(37)			(37)		1,394	1,394			
100289191	BIRMINGHAM	AL		06/30/2026		1,472		55			55		1,527	1,527			
100289192	FRANKFORT	IL		06/30/2026		525		(5)			(5)		520	520			
100289193	HOUSTON	TX		06/30/2026		785		(7)			(7)		778	778			
100289194	BLUE RIDGE	GA		06/30/2026		459		(13)			(13)		446	446			
100289195	CLEVELAND	TN		06/30/2026		527		(20)			(20)		507	507			
100289196	DOVER	TN		06/30/2026		452		(14)			(14)		438	438			
100289197	GATLINBURG	TN		06/30/2026		422		(9)			(9)		413	413			
100289198	MERIDIAN	TX		06/30/2026		644		(19)			(19)		625	625			
100289199	TOUTLE	WA		06/30/2026		264		(8)			(8)		256	256			
100289200	SALISBURY	MD		06/30/2026		321		(7)			(7)		314	314			
100289201	MADISONVILLE	KY		06/30/2026		188		(2)			(2)		186	186			
100289202	PELHAM	AL		06/30/2026		919		(35)			(35)		884	884			
100289203	GATLINBURG	TN		06/30/2026		705		(16)			(16)		689	689			
100289204	DELTONA	FL		06/30/2026		200		(5)			(5)		195	195			
100289205	CROZET	VA		06/30/2026		210		(3)			(3)		207	207			
100289206	GOULDSBORO	PA		06/30/2026		396		(11)			(11)		385	385			
100289207	MARYVILLE	TN		06/30/2026		285		(6)			(6)		279	279			
100289208	CHARLOTTE	NC		06/30/2026		456		(10)			(10)		446	446			
100289209	BEL AIR	MD		06/30/2026		468		(4)			(4)		464	464			
100289210	ABILENE	TX		06/30/2026		281		(9)			(9)		272	272			
100289211	CRYSTAL LAKE	IL		06/30/2026		233		(4)			(4)		229	229			
100289212	ARROYO GRANDE	CA		06/30/2026		341		(8)			(8)		333	333			
100289213	HOLLY SPRINGS	NC		06/30/2026		700		(9)			(9)		691	691			
100289214	WILMINGTON	DE		06/30/2026		285		(7)			(7)		278	278			
100289215	LITTLE ROCK	AR		06/30/2026		352		(6)			(6)		346	346			
100289216	STEPHENVILLE	TX		06/30/2026		489		(13)			(13)		476	476			
100289217	PITTSBURGH	PA		06/30/2026		346		(9)			(9)		337	337			
100289218	AVON	OH		06/30/2026		475		(12)			(12)		463	463			
100289219	SAN DIEGO	CA		06/30/2026		972		(25)			(25)		947	947			
100289220	SPRINGFIELD	MO		06/30/2026		606		(16)			(16)		590	590			
100289221	MIDDLETOWN	OH		06/30/2026		200		2			2		202	202			
100289222	EMORY	TX		06/30/2026		539		(5)			(5)		534	534			
100289223	ARLINGTON	VA		06/30/2026		1,291		(6)			(6)		1,285	1,285			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100289224	EFFORT	PA		06/30/2026		184		5			5		189	189			
100289225	VERO BEACH	FL		06/30/2026		393		(4)			(4)		389	389			
100289226	FORT MYERS	FL		06/30/2026		1,015		(32)			(32)		983	983			
100289227	DENVER	CO		06/30/2026		1,245		(37)			(37)		1,208	1,208			
100289228	EAGLE NEST	NM		06/30/2026		760		(20)			(20)		740	740			
100289230	PORTLAND	OR		06/30/2026		477		(15)			(15)		462	462			
100289231	FORT MYERS	FL		06/30/2026		412		7			7		419	419			
100289232	PEARLAND	TX		06/30/2026		511		(10)			(10)		501	501			
100289233	JOHNSTOWN	OH		06/30/2026		511		(12)			(12)		499	499			
100289234	COLUMBUS	GA		06/30/2026		337		(7)			(7)		330	330			
100289235	ROSHARON	TX		06/30/2026		459		(5)			(5)		454	454			
100289236	MYRTLE BEACH	SC		06/30/2026		247		(5)			(5)		242	242			
100289237	DENVER	CO		06/30/2026		475		(9)			(9)		466	466			
100289238	BLUE SPRINGS	MO		06/30/2026		126		(5)			(5)		121	121			
100289239	SCOTTSDALE	AZ		06/30/2026		240		(3)			(3)		237	237			
100289240	MURPHY	NC		06/30/2026		326		(6)			(6)		320	320			
100289241	SCOTTSDALE	AZ		06/30/2026		235		(3)			(3)		232	232			
100289242	SUGARLOAF	CA		06/30/2026		212		(7)			(7)		205	205			
100289243	CORPUS CHRISTI	TX		06/30/2026		238		(4)			(4)		234	234			
100289244	LIVERMORE	CA		06/30/2026		552		(14)			(14)		538	538			
100289245	OCALA	FL		06/30/2026		488		(7)			(7)		481	481			
100289246	ANAHEIM	CA		06/30/2026		615		(12)			(12)		603	603			
100289247	SOUTH GLENS FALLS	NY		06/30/2026		390							390	390			
100289248	LAS VEGAS	NV		06/30/2026		483		(18)			(18)		465	465			
100289249	BANDON	OR		06/30/2026		374		(18)			(18)		356	356			
100289250	ALLIGATOR POINT	FL		06/30/2026		314		(8)			(8)		306	306			
100289251	HILLIARD	OH		06/30/2026		224		(7)			(7)		217	217			
100289252	DADEVILLE	AL		06/30/2026		401		(8)			(8)		393	393			
100289253	NEWTON	NJ		06/30/2026		252		(2)			(2)		250	250			
100289254	REDDING	CA		06/30/2026		595		(18)			(18)		577	577			
100289255	VIRGINIA BEACH	VA		06/30/2026		440		(15)			(15)		425	425			
100289256	MARION	AR		06/30/2026		150		(4)			(4)		146	146			
100289257	BEAUFORT	SC		06/30/2026		263		(9)			(9)		254	254			
100289258	NAGS HEAD	NC		06/30/2026		428		(12)			(12)		416	416			
100289259	SALT LAKE CITY	UT		06/30/2026		444		(7)			(7)		437	437			
100289260	CHILMARK	MA		06/30/2026		5,776		(130)			(130)		5,646	5,646			
100289261	GALLATIN GATEWAY	MT		06/30/2026		887		(24)			(24)		863	863			
100289262	DORAL	FL		06/30/2026		667		(16)			(16)		651	651			
100289263	NARROWS	VA		06/30/2026		302		10			10		312	312			
100289264	PENSACOLA	FL		06/30/2026		7,359		(131)			(131)		7,228	7,228			
100289265	AURORA	IL		06/30/2026		193		(3)			(3)		190	190			
100289266	BOULDER	CO		06/30/2026		497		(9)			(9)		488	488			
100289267	BOISE	ID		06/30/2026		550		(14)			(14)		536	536			
100289268	VIRGINIA BEACH	VA		06/30/2026		401		(13)			(13)		388	388			
100289269	LOWELL	AR		06/30/2026		412		(12)			(12)		400	400			
100289270	ENGLEWOOD	CO		06/30/2026		493		(6)			(6)		487	487			
100289271	OSAGE BEACH	MO		06/30/2026		454		(2)			(2)		452	452			
100289272	CANYON LAKE	CA		06/30/2026		361,331		(5,641)			(5,641)		355,690	355,690			
100289273	ROCKFORD	IL		06/30/2026		231		(5)			(5)		226	226			
100289274	CHILLICOTHE	OH		06/30/2026		736		(23)			(23)		713	713			
100289275	LAKE HAVASU CITY	AZ		06/30/2026		355		(6)			(6)		349	349			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100289276	WARRENTON	VA		06/30/2026		766		(16)			(16)		750	750			
100289277	PITTSBURGH	PA		06/30/2026		477		(5)			(5)		472	472			
100289278	SECAUCUS	NJ		06/30/2026		5,007		(124)			(124)		4,883	4,883			
100289279	EVANSTON	WY		06/30/2026		682		(23)			(23)		659	659			
100289280	LONG BEACH	CA		06/30/2026		650		(6)			(6)		644	644			
100289281	EAST SANDWICH	MA		06/30/2026		433		(5)			(5)		428	428			
100289282	ANGIER	NC		06/30/2026		4,181		(40)			(40)		4,141	4,141			
100289283	CHICAGO HEIGHTS	IL		06/30/2026		245		(4)			(4)		241	241			
100289284	GURLEY	AL		06/30/2026		249		(4)			(4)		245	245			
100289285	VENICE	FL		06/30/2026		756		(23)			(23)		733	733			
100289286	DRESDEN	NY		06/30/2026		740		7			7		747	747			
100289287	ZEBULON	NC		06/30/2026		462		(7)			(7)		455	455			
100289288	BRANDON	FL		06/30/2026		1,478		(38)			(38)		1,440	1,440			
100289289	OCEAN CITY	MD		06/30/2026		709		(16)			(16)		693	693			
100289290	GLEN ALLEN	VA		06/30/2026		289		(4)			(4)		285	285			
100289291	BOZEMAN	MT		06/30/2026		1,328		(34)			(34)		1,294	1,294			
100289292	ROTONDA WEST	FL		06/30/2026		468		(10)			(10)		458	458			
100289293	RALEIGH	NC		06/30/2026		331		(9)			(9)		322	322			
100289294	SAN ANTONIO	TX		06/30/2026		314		(7)			(7)		307	307			
100289295	GREENVILLE	SC		06/30/2026		364		(11)			(11)		353	353			
100289296	KNOXVILLE	TN		06/30/2026		384		(10)			(10)		374	374			
100289297	ORLANDO	FL		06/30/2026		1,016		(1)			(1)		1,015	1,015			
100289298	WOODBURY	TN		06/30/2026		117		1			1		118	118			
100289299	KENNESAW	GA		06/30/2026		533		(4)			(4)		529	529			
100289300	LOS ANGELES	CA		06/30/2026		458		6			6		464	464			
100289301	MASCOTTE	FL		06/30/2026		625		(22)			(22)		603	603			
100289302	GAINESVILLE	GA		06/30/2026		263		(1)			(1)		262	262			
100289303	ASH	NC		06/30/2026		499		(17)			(17)		482	482			
100289304	ROTONDA WEST	FL		06/30/2026		596		(23)			(23)		573	573			
100289305	TITUSVILLE	FL		06/30/2026		561		(20)			(20)		541	541			
100289306	PATTERSON	CA		06/30/2026		802		(12)			(12)		790	790			
100289307	ANNAPOLIS	MD		06/30/2026		456		(5)			(5)		451	451			
100289308	IRVINGTON	NJ		06/30/2026		386		13			13		399	399			
100289309	HAMMOND	NY		06/30/2026		498		(9)			(9)		489	489			
100289310	REDMOND	OR		06/30/2026		1,718		62			62		1,780	1,780			
100289311	WEST DES MOINES	IA		06/30/2026		473		(2)			(2)		471	471			
100289312	KEARNEY	NE		06/30/2026		209		(6)			(6)		203	203			
100289313	GASTONIA	NC		06/30/2026		659		12			12		671	671			
100289314	HILLMAN	MN		06/30/2026		299		(10)			(10)		289	289			
100289315	BOWLING GREEN	KY		06/30/2026		482		(18)			(18)		464	464			
100289316	WARREN	MI		06/30/2026		219		(6)			(6)		213	213			
100289317	WINSTON-SALEM	NC		06/30/2026		484		(7)			(7)		477	477			
100289318	DAVENPORT	FL		06/30/2026		524		12			12		536	536			
100289319	SAN JACINTO	CA		06/30/2026		772		(5)			(5)		767	767			
100289320	HEBER CITY	UT		06/30/2026		723		(16)			(16)		707	707			
100289321	AVINGER	TX		06/30/2026		61,523		(1,547)			(1,547)		59,976	59,976			
100289322	FULSHEAR	TX		06/30/2026		459		24			24		483	483			
100289323	BEAVER	UT		07/01/2026		1,261		(36)			(36)		1,225	1,225			
100289324	LONE TREE	CO		07/01/2026		1,089		(6)			(6)		1,083	1,083			
100289325	CRESTLINE	CA		07/01/2026		407		(12)			(12)		395	395			
100289326	LOS ANGELES	CA		07/01/2026		4,001		(105)			(105)		3,896	3,896			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100289328	MIAMI	FL		07/01/2026		168							168	168			
100289329	LAS ANIMAS	CO		07/01/2026		235		(11)			(11)		224	224			
100289331	EL MONTE	CA		07/01/2026		1,813		(86)			(86)		1,727	1,727			
100289332	PLAINFIELD	CT		07/01/2026		507		(7)			(7)		500	500			
100289333	CALIMESA	CA		07/01/2026		209							209	209			
100289335	FONTANA	CA		07/01/2026		425		1			1		426	426			
100289336	AIKEN	SC		07/01/2026		398		(4)			(4)		394	394			
100289337	FONTANA	CA		07/01/2026		413		(19)			(19)		394	394			
100289338	LONG BRANCH	NJ		07/01/2026		882		(19)			(19)		863	863			
100289339	SOUTH PADRE ISLAND	TX		07/01/2026		821		21			21		842	842			
100289340	DOWNEY	CA		07/01/2026		1,719		(59)			(59)		1,660	1,660			
100289342	MIAMI SHORES	FL		07/01/2026		1,257		(37)			(37)		1,220	1,220			
100289343	PANAMA CITY	FL		07/01/2026		218		(6)			(6)		212	212			
100289346	LOS ANGELES	CA		07/01/2026		373		(11)			(11)		362	362			
100289347	LOS ANGELES	CA		07/01/2026		2,167		(95)			(95)		2,072	2,072			
100289348	CORNELIUS	NC		07/01/2026		3,770		(55)			(55)		3,715	3,715			
100289350	ARLETA	CA		07/01/2026		670		(18)			(18)		652	652			
100289351	CHICAGO	IL		07/01/2026		288		(2)			(2)		286	286			
100289353	CHINO HILLS	CA		07/01/2026		887		(15)			(15)		872	872			
100289354	MIAMI GARDENS	FL		07/01/2026		669		(19)			(19)		650	650			
100289355	RANCHO CUCAMONGA	CA		07/01/2026		2,319		(5)			(5)		2,314	2,314			
100289356	WEST PALM BEACH	FL		07/01/2026		587		2			2		589	589			
100289357	SAN TAN VALLEY	AZ		07/01/2026		571		(18)			(18)		553	553			
100289360	AUGUSTA	GA		07/01/2026		115		(4)			(4)		111	111			
100289361	HOUSTON	TX		07/01/2026		301		(14)			(14)		287	287			
100289362	KATY	TX		07/01/2026		445		(21)			(21)		424	424			
100289363	WEST PARK	FL		07/01/2026		951		(39)			(39)		912	912			
100289364	CALDWELL	ID		07/01/2026		311		(13)			(13)		298	298			
100289365	FORNEY	TX		07/01/2026		175		(4)			(4)		171	171			
100289366	MEMPHIS	TN		07/01/2026		185		(3)			(3)		182	182			
100289367	CHARLOTTE	MI		07/01/2026		377		(3)			(3)		374	374			
100289370	WILLISTON	FL		07/01/2026		144		(6)			(6)		138	138			
100289371	LOS ANGELES	CA		07/01/2026		1,789		(25)			(25)		1,764	1,764			
100289373	APTOS	CA		07/01/2026		863		(41)			(41)		822	822			
100289374	GILBERT	AZ		07/01/2026		769		(22)			(22)		747	747			
100289375	TAFT	CA		07/01/2026		287		(9)			(9)		278	278			
100289378	FULSHEAR	TX		07/01/2026		1,487		(56)			(56)		1,431	1,431			
100289379	HOUSTON	TX		07/01/2026		196		(1)			(1)		195	195			
100289381	LANCASTER	CA		07/01/2026		311		(5)			(5)		306	306			
100289382	MURRELLS INLET	SC		07/01/2026		291		(12)			(12)		279	279			
100289383	HOLLYWOOD	FL		07/01/2026		543		(4)			(4)		539	539			
100289384	APPLE VALLEY	CA		07/01/2026		158		(8)			(8)		150	150			
100289385	WESTLAND	MI		07/01/2026		291		(7)			(7)		284	284			
100289389	CHICAGO	IL		07/01/2026		217		(3)			(3)		214	214			
100289390	MOUNTAIN VIEW	HI		07/01/2026		409		(15)			(15)		394	394			
100289391	FORT WORTH	TX		07/01/2026		721		(8)			(8)		713	713			
100289394	LEHIGH ACRES	FL		07/01/2026		413		(18)			(18)		395	395			
100289398	PALMDALE	CA		07/01/2026		318		(14)			(14)		304	304			
100289400	GILBERT	AZ		07/01/2026		4,511		(104)			(104)		4,407	4,407			
100289401	ARVADA	CO		07/01/2026		723		(6)			(6)		717	717			
100289402	GLEN BURNIE	MD		07/01/2026		265		(10)			(10)		255	255			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100289404	LANCASTER	CA		07/01/2026		253		(2)			(2)		251	251			
100289405	KAMAS	UT		07/01/2026		645		(19)			(19)		626	626			
100289406	HOUSTON	TX		07/01/2026		184							184	184			
100289409	FRISCO	TX		07/01/2026		2,521		(47)			(47)		2,474	2,474			
100289410	LAKEWOOD	CA		07/01/2026		520		(22)			(22)		498	498			
100289412	BERTHOUD	CO		07/01/2026		1,143		(24)			(24)		1,119	1,119			
100289413	PORT CHARLOTTE	FL		07/01/2026		115		(4)			(4)		111	111			
100289414	LOS ANGELES	CA		07/01/2026		1,258		(37)			(37)		1,221	1,221			
100289417	CATHEDRAL CITY	CA		07/01/2026		216		(1)			(1)		215	215			
100289418	CATHEDRAL CITY	CA		07/01/2026		187		(2)			(2)		185	185			
100289422	FRANKLIN	NC		07/01/2026		310		(10)			(10)		300	300			
100289423	LAS VEGAS	NV		07/01/2026		1,477		(27)			(27)		1,450	1,450			
100289424	HOMOSASSA	FL		07/01/2026		318		(8)			(8)		310	310			
100289425	JURUPA VALLEY	CA		07/01/2026		462		(5)			(5)		457	457			
100289426	SHAWNEE	KS		07/01/2026		166		(5)			(5)		161	161			
100289427	MENIFEE	CA		07/01/2026		343		(16)			(16)		327	327			
100289428	JACKSONVILLE	FL		07/01/2026		152		(7)			(7)		145	145			
100289429	BENTONVILLE	AR		07/01/2026		275		(10)			(10)		265	265			
100289431	KNOXVILLE	TN		07/01/2026		240		(11)			(11)		229	229			
100289433	LOS ANGELES	CA		07/01/2026		327		(16)			(16)		311	311			
100289434	GRAND PRAIRIE	TX		07/01/2026		231		(9)			(9)		222	222			
100289435	SAN JOSE	CA		07/01/2026		874		(16)			(16)		858	858			
100289436	SAVANNAH	GA		07/01/2026		137		(7)			(7)		130	130			
100289437	HUDSON	FL		07/01/2026		189		(9)			(9)		180	180			
100289438	RIVERSIDE	CA		07/01/2026		515		(14)			(14)		501	501			
100289439	LEON VALLEY	TX		07/01/2026		386		(18)			(18)		368	368			
100289440	VISTA	CA		07/01/2026		691		(23)			(23)		668	668			
100289441	WESTMINSTER	CA		07/01/2026		805		(18)			(18)		787	787			
100289442	ATASCOSA	TX		07/01/2026		223		(11)			(11)		212	212			
100289443	CLOVIS	CA		07/01/2026		1,056		(30)			(30)		1,026	1,026			
100289446	ENNIS	TX		07/01/2026		260		(12)			(12)		248	248			
100289453	REDONDO BEACH	CA		08/05/2026		501		(1)			(1)		500	500			
100289455	KNOXVILLE	TN		08/05/2026		80							80	80			
100289458	CAVE CREEK	AZ		08/05/2026		827		(1)			(1)		826	826			
100289463	LARGO	FL		08/05/2026		265		(3)			(3)		262	262			
100289465	SANTA CLARA	CA		08/05/2026		1,093		(18)			(18)		1,075	1,075			
100289467	OAKHURST	NJ		08/05/2026		510		(11)			(11)		499	499			
100289471	STUART	FL		08/05/2026		527		(10)			(10)		517	517			
100289487	JAMUL	CA		07/31/2026		755		(25)			(25)		730	730			
100289488	POMONA	CA		07/31/2026		750		(22)			(22)		728	728			
100289493	HIGHLAND	MD		07/31/2026		957		(12)			(12)		945	945			
100289502	RIO VISTA	CA		07/31/2026		502		(21)			(21)		481	481			
100289512	KIHEI	HI		07/31/2026		662		(25)			(25)		637	637			
100289516	DALLAS	GA		07/31/2026		245		(11)			(11)		234	234			
100289519	CHARLESTON	SC		07/31/2026		341		(5)			(5)		336	336			
100289520	COSTA MESA	CA		07/31/2026		791		(19)			(19)		772	772			
100289523	CORVALLIS	OR		07/31/2026		500		(13)			(13)		487	487			
100289526	MODESTO	CA		07/31/2026		520		(16)			(16)		504	504			
100289527	AGOURA HILLS	CA		07/31/2026		966		(44)			(44)		922	922			
100289528	AUSTIN	TX		07/31/2026		612		(24)			(24)		588	588			
100289530	LOOMIS	CA		07/08/2026		874		(11)			(11)		863	863			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100289531	BATTLE CREEK	MI		07/08/2026		145		(2)			(2)		143	143			
100289532	BROOMALL	PA		07/08/2026		1,682		(24)			(24)		1,658	1,658			
100289533	NORTH OGDEN	UT		07/08/2026		1,023		(19)			(19)		1,004	1,004			
100289534	SANDPOINT	ID		07/08/2026		265		(8)			(8)		257	257			
100289535	MILLVILLE	DE		07/08/2026		294		4			4		298	298			
100289539	FOLSOM	CA		07/08/2026		249		4			4		253	253			
100289540	EDINBURG	TX		07/08/2026		170		(3)			(3)		167	167			
100289542	BONSALL	CA		07/08/2026		402		(12)			(12)		390	390			
100289543	SAN DIEGO	CA		07/08/2026		1,401		2			2		1,403	1,403			
100289544	SHELBYVILLE	KY		07/08/2026		144							144	144			
100289545	WILMINGTON	CA		07/08/2026		740		(4)			(4)		736	736			
100289546	OCEAN CITY	MD		07/08/2026		317		(8)			(8)		309	309			
100289547	AURORA	IL		07/08/2026		172		(6)			(6)		166	166			
100289548	CONVERSE	TX		07/08/2026		179		(7)			(7)		172	172			
100289549	AUSTIN	TX		07/08/2026		354		(6)			(6)		348	348			
100289550	THE VILLAGES	FL		07/08/2026		198		(6)			(6)		192	192			
100289551	SAN MARCOS	TX		07/08/2026		174		(7)			(7)		167	167			
100289552	STERLING	VA		07/08/2026		712		(21)			(21)		691	691			
100289553	BRAINTREE	MA		07/08/2026		179		(4)			(4)		175	175			
100289554	HOUSTON	TX		07/08/2026		392		(5)			(5)		387	387			
100289555	CONCORD	CA		07/08/2026		340		(12)			(12)		328	328			
100289556	MIRAMAR	FL		07/08/2026		492		(18)			(18)		474	474			
100289557	FORT WORTH	TX		07/08/2026		374		(7)			(7)		367	367			
100289558	HANAHAN	SC		07/08/2026		213		(3)			(3)		210	210			
100289559	SHORELINE	WA		07/08/2026		527		(15)			(15)		512	512			
100289560	EDMONDS	WA		07/08/2026		535		(12)			(12)		523	523			
100289561	VISALIA	CA		07/08/2026		897		(21)			(21)		876	876			
100289562	SANTA CLARITA	CA		07/08/2026		676		(25)			(25)		651	651			
100289563	SPRING	TX		07/08/2026		2,307		(86)			(86)		2,221	2,221			
100289564	MACHIPONGO	VA		07/08/2026		205		(2)			(2)		203	203			
100289565	WORCESTER	MA		07/08/2026		294		(9)			(9)		285	285			
100289566	DETROIT	MI		07/08/2026		115		(1)			(1)		114	114			
100289567	INDIO	CA		07/08/2026		578		(22)			(22)		556	556			
100289568	DETROIT	MI		07/08/2026		225		5			5		230	230			
100289569	WILLIS	TX		07/08/2026		779		(25)			(25)		754	754			
100289570	SPRING	TX		07/08/2026		623		(2)			(2)		621	621			
100289571	NORFOLK	VA		07/08/2026		207		(8)			(8)		199	199			
100289572	SANTA MARIA	CA		07/08/2026		1,042		(4)			(4)		1,038	1,038			
100289573	CLAYTON	NC		07/08/2026		397		(8)			(8)		389	389			
100289574	LOUISVILLE	KY		07/08/2026		367		(12)			(12)		355	355			
100289575	CHARLOTTE	NC		07/08/2026		738		(10)			(10)		728	728			
100289576	VICTORVILLE	CA		07/08/2026		407		(13)			(13)		394	394			
100289577	OREM	UT		07/08/2026		243		(4)			(4)		239	239			
100289578	MCALLEN	TX		07/08/2026		584		(19)			(19)		565	565			
100289579	LACKAWAXEN	PA		07/09/2026		808		(24)			(24)		784	784			
100289580	CLOVER	SC		07/09/2026		205,807		(3,976)			(3,976)		201,831	201,831			
100289581	PHOENIX	AZ		07/09/2026		638		(17)			(17)		621	621			
100289582	BREMERTON	WA		07/09/2026		417		(24)			(24)		393	393			
100289583	BIRCHWOOD	WI		07/09/2026		328		(10)			(10)		318	318			
100289584	SOUTH LAKE TAHOE	CA		07/09/2026		947		(35)			(35)		912	912			
100289585	DENNIS PORT	MA		07/09/2026		922		(26)			(26)		896	896			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100289586	CHICAGO	IL		07/09/2026		514		(20)			(20)		494	494			
100289587	HERTFORD	NC		07/09/2026		465		(12)			(12)		453	453			
100289588	WOODLAND	WA		07/09/2026		528		(16)			(16)		512	512			
100289589	WORLEY	ID		07/09/2026		2,374		(57)			(57)		2,317	2,317			
100289590	SANTA MARIA	CA		07/09/2026		888		(25)			(25)		863	863			
100289591	WILDWOOD	NJ		07/09/2026		1,355		(47)			(47)		1,308	1,308			
100289592	WATERLOO	SC		07/09/2026		808		(23)			(23)		785	785			
100289593	NAPLES	FL		07/09/2026		439		(19)			(19)		420	420			
100289594	FORT LAUDERDALE	FL		07/09/2026		449		(22)			(22)		427	427			
100289595	ARLINGTON	VT		07/09/2026		749		(23)			(23)		726	726			
100289596	FORT MYERS	FL		07/09/2026		1,174		(28)			(28)		1,146	1,146			
100289597	EUGENE	OR		07/09/2026		531		(20)			(20)		511	511			
100289598	ALBANY	OR		07/09/2026		601		(28)			(28)		573	573			
100289599	TUCSON	AZ		07/09/2026		482		(12)			(12)		470	470			
100289600	ACWORTH	GA		07/09/2026		482		(12)			(12)		470	470			
100289601	SHIRLEY	MA		07/09/2026		838		(3)			(3)		835	835			
100289604	MOORESVILLE	NC		07/09/2026		178,052		(7,635)			(7,635)		170,417	170,417			
100289605	GLENDALE	AZ		07/09/2026		478		(14)			(14)		464	464			
100289606	BAKER CITY	OR		07/09/2026		647		(15)			(15)		632	632			
100289607	PALMYRA	VA		07/09/2026		881		(35)			(35)		846	846			
100289608	HENDERSON	NV		07/09/2026		1,114		(40)			(40)		1,074	1,074			
100289609	KING OF PRUSSIA	PA		07/09/2026		875		(34)			(34)		841	841			
100289610	DENNISPORT	MA		07/09/2026		967		(42)			(42)		925	925			
100289611	OAK ISLAND	NC		07/09/2026		906		(27)			(27)		879	879			
100289612	NEW ORLEANS	LA		07/09/2026		2,043		(52)			(52)		1,991	1,991			
100289613	KIRKLAND	WA		07/09/2026		1,974		(81)			(81)		1,893	1,893			
100289614	SCOTTSDALE	AZ		07/09/2026		1,424		(52)			(52)		1,372	1,372			
100289615	SANTA FE	NM		07/09/2026		865		(32)			(32)		833	833			
100289616	SUN CITY WEST	AZ		07/09/2026		952		(22)			(22)		930	930			
100289617	WALTHAM	MA		07/09/2026		1,054		(41)			(41)		1,013	1,013			
100289618	NORTH FALMOUTH	MA		07/09/2026		2,349		(46)			(46)		2,303	2,303			
100289619	EAST GARRISON	CA		07/09/2026		294		(5)			(5)		289	289			
100289620	SAINT SIMONS ISLAND	GA		07/09/2026		841		(24)			(24)		817	817			
100289621	HIGHLAND	CA		07/09/2026		857		(28)			(28)		829	829			
100289622	NAPLES	FL		07/09/2026		1,234		(28)			(28)		1,206	1,206			
100289623	LENOIR	NC		07/09/2026		465		(19)			(19)		446	446			
100289624	KISSIMMEE	FL		07/09/2026		984		(29)			(29)		955	955			
100289625	NORWOOD	MA		07/09/2026		684		(19)			(19)		665	665			
100289626	LODI	NJ		07/09/2026		1,185		(12)			(12)		1,173	1,173			
100289627	WALTHAM	MA		07/09/2026		206,688		(5,002)			(5,002)		201,686	201,686			
100289628	WATERTOWN	MA		07/09/2026		863		(39)			(39)		824	824			
100289629	BERKELEY	CA		07/09/2026		1,102		(11)			(11)		1,091	1,091			
100289630	GLENDALE	AZ		07/09/2026		698		15			15		713	713			
100289631	PHOENIX	AZ		07/09/2026		543		(19)			(19)		524	524			
100289632	PORTLAND	OR		07/09/2026		698		(16)			(16)		682	682			
100289633	MATTHEWS	NC		07/09/2026		210,661		(9,341)			(9,341)		201,320	201,320			
100289634	COCOA	FL		07/09/2026		672		(17)			(17)		655	655			
100289635	PINEHURST	NC		07/09/2026		2,484		(84)			(84)		2,400	2,400			
100289636	MOUNT JACKSON	VA		07/09/2026		1,096		(26)			(26)		1,070	1,070			
100289637	SCOTTSDALE	AZ		07/09/2026		438		(12)			(12)		426	426			
100289638	LYNCHBURG	VA		07/09/2026		1,111		(33)			(33)		1,078	1,078			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100289639	SOUTHBURY	CT		07/09/2026		2,362		(72)			(72)		2,290	2,290			
100289640	POST FALLS	ID		07/09/2026		795		(8)			(8)		787	787			
100289641	DAVENPORT	FL		07/09/2026		543		(16)			(16)		527	527			
100289642	BOCA RATON	FL		07/09/2026		1,079		(41)			(41)		1,038	1,038			
100289643	SOMERS	MT		07/09/2026		793		(37)			(37)		756	756			
100289644	FORT WORTH	TX		07/09/2026		380		(8)			(8)		372	372			
100289646	ETHRIDGE	TN		07/09/2026		715		(27)			(27)		688	688			
100289647	PLACERVILLE	CA		07/09/2026		682		(13)			(13)		669	669			
100289648	MANTECA	CA		07/09/2026		840		(4)			(4)		836	836			
100289649	HOUSTON	TX		07/09/2026		605		(14)			(14)		591	591			
100289650	JASPER	GA		07/09/2026		6,757		(199)			(199)		6,558	6,558			
100289651	DAVENPORT	FL		07/09/2026		431		(19)			(19)		412	412			
100289652	PHILLIPSBURG	NJ		07/09/2026		1,004		(52)			(52)		952	952			
100289653	ORO VALLEY	AZ		07/09/2026		764		(23)			(23)		741	741			
100289654	CHICAGO	IL		07/09/2026		479		(26)			(26)		453	453			
100289655	OCALA	FL		07/09/2026		479		(21)			(21)		458	458			
100289656	MYSTIC	CT		07/09/2026		821							821	821			
100289657	SOUTHPORT	NC		07/09/2026		728		(29)			(29)		699	699			
100289658	BOYNTON BEACH	FL		07/09/2026		810		(25)			(25)		785	785			
100289659	MIAMI	FL		07/09/2026		546		(12)			(12)		534	534			
100289660	FORT WASHINGTON	MD		07/09/2026		899		(27)			(27)		872	872			
100289661	SHEPHERDSTOWN	WV		07/09/2026		481		(12)			(12)		469	469			
100289662	COCOA BEACH	FL		07/09/2026		1,725		(31)			(31)		1,694	1,694			
100289663	BRENTWOOD	TN		07/09/2026		617		(26)			(26)		591	591			
100289664	WHITTIER	CA		07/09/2026		910		(17)			(17)		893	893			
100289665	SEWICKLEY	PA		07/09/2026		502		(20)			(20)		482	482			
100289666	NILES	IL		07/09/2026		479		(16)			(16)		463	463			
100289667	MCKINNEY	TX		07/09/2026		671		4			4		675	675			
100289668	SALISBURY	NC		07/09/2026		233		(9)			(9)		224	224			
100289669	BOLIVAR	MO		07/09/2026		408		(16)			(16)		392	392			
100289670	MERIDIAN	ID		07/09/2026		748		(5)			(5)		743	743			
100289671	BROWNSBURG	IN		07/09/2026		463		(7)			(7)		456	456			
100289672	OVERLAND PARK	KS		07/09/2026		510		(9)			(9)		501	501			
100289673	LAKEWOOD	CO		07/09/2026		826		(5)			(5)		821	821			
100289674	HARPERS FERRY	WV		07/09/2026		283		(5)			(5)		278	278			
100289675	COLLEGE PARK	GA		07/09/2026		482		(19)			(19)		463	463			
100289676	LITTLE FALLS	NJ		07/09/2026		495		(14)			(14)		481	481			
100289677	MODOC	SC		07/09/2026		662		(25)			(25)		637	637			
100289678	ROCKWOOD	TN		07/09/2026		1,765		(50)			(50)		1,715	1,715			
100289679	BOYNTON BEACH	FL		07/09/2026		1,195		(47)			(47)		1,148	1,148			
100289680	DAYTONA BEACH	FL		07/09/2026		655		(18)			(18)		637	637			
100289681	BUZZARDS BAY	MA		07/09/2026		797		(30)			(30)		767	767			
100289682	HOLLYWOOD	FL		07/09/2026		663		(20)			(20)		643	643			
100289683	FLORENCE	OR		07/09/2026		749		(18)			(18)		731	731			
100289684	WAKE FOREST	NC		07/09/2026		489		(20)			(20)		469	469			
100289685	UNION CITY	NJ		07/09/2026		977		(35)			(35)		942	942			
100289686	DERBY	CT		07/09/2026		3,770		(141)			(141)		3,629	3,629			
100289687	SALT LAKE CITY	UT		07/09/2026		1,215		(20)			(20)		1,195	1,195			
100289688	NORTH PORT	FL		07/09/2026		525		2			2		527	527			
100289689	SALINAS	CA		07/09/2026		899		(20)			(20)		879	879			
100289690	MYAKKA CITY	FL		07/10/2026		529		(17)			(17)		512	512			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100289691	RANCHO SANTA MARGARITA	CA		07/10/2026		990		(24)			(24)		966	966			
100289692	DEBARY	FL		07/10/2026		305		(14)			(14)		291	291			
100289693	PITTSTOWN	NJ		07/10/2026		845		(29)			(29)		816	816			
100289694	TORRANCE	CA		07/10/2026		1,178		(50)			(50)		1,128	1,128			
100289695	ENCINO	CA		07/10/2026		948		(31)			(31)		917	917			
100289698	LOS ANGELES	CA		07/10/2026		2,104		(50)			(50)		2,054	2,054			
100289699	LOGANVILLE	GA		07/10/2026		519		(8)			(8)		511	511			
100289700	HALTOM CITY	TX		07/10/2026		194		(9)			(9)		185	185			
100289701	TEMECULA	CA		07/10/2026		1,034		(28)			(28)		1,006	1,006			
100289704	GAINESVILLE	TX		07/10/2026		285		(8)			(8)		277	277			
100289705	SYLMAR	CA		07/10/2026		180		(5)			(5)		175	175			
100289706	LAHAINA	HI		07/10/2026		292		(11)			(11)		281	281			
100289707	BINGEN	WA		07/10/2026		629		(12)			(12)		617	617			
100289708	PEARLAND	TX		07/10/2026		1,978		(51)			(51)		1,927	1,927			
100289709	NAPA	CA		07/10/2026		801		(30)			(30)		771	771			
100289710	MIAMI	FL		07/10/2026		421		(11)			(11)		410	410			
100289712	LONG VALLEY	NJ		07/10/2026		908		(8)			(8)		900	900			
100289713	PANAMA CITY BEACH	FL		07/10/2026		401		(15)			(15)		386	386			
100289716	DORAL	FL		07/10/2026		1,066		(7)			(7)		1,059	1,059			
100289717	RANCHO CUCAMONGA	CA		07/10/2026		949		(26)			(26)		923	923			
100289718	EAST PALO ALTO	CA		07/10/2026		607		(14)			(14)		593	593			
100289719	LOS ANGELES	CA		07/10/2026		877		(32)			(32)		845	845			
100289720	MERRITT ISLAND	FL		07/10/2026		504		(15)			(15)		489	489			
100289721	DENVER	CO		07/10/2026		423		(2)			(2)		421	421			
100289722	CLARKSVILLE	MD		07/10/2026		638		(21)			(21)		617	617			
100289723	PALM SPRINGS	FL		07/10/2026		174		(6)			(6)		168	168			
100289724	MURFREESBORO	TN		07/10/2026		246		(9)			(9)		237	237			
100289725	WEST HOLLYWOOD	CA		07/10/2026		51,816		(2,318)			(2,318)		49,498	49,498			
100289726	LANHAM	MD		07/10/2026		378		(9)			(9)		369	369			
100289727	DUARTE	CA		07/10/2026		449		(19)			(19)		430	430			
100289728	TAYLORSVILLE	KY		07/10/2026		386		(1)			(1)		385	385			
100289730	WHITTIER	CA		07/10/2026		1,061		(28)			(28)		1,033	1,033			
100289731	PASADENA	CA		07/10/2026		1,358		(34)			(34)		1,324	1,324			
100289732	RIVERSIDE	CA		07/10/2026		809		(37)			(37)		772	772			
100289733	CHANTILLY	VA		07/10/2026		1,749		(23)			(23)		1,726	1,726			
100289734	TAMPA	FL		07/10/2026		237		(11)			(11)		226	226			
100289735	BODEGA BAY	CA		07/10/2026		1,192		(38)			(38)		1,154	1,154			
100289736	LONG BEACH	CA		07/10/2026		180		(4)			(4)		176	176			
100289738	WOODLAND HILLS	CA		07/10/2026		3,098		(108)			(108)		2,990	2,990			
100289739	HENDERSON	NV		07/10/2026		1,172		(50)			(50)		1,122	1,122			
100289741	MIAMI	FL		07/10/2026		1,084		(16)			(16)		1,068	1,068			
100289742	KISSIMMEE	FL		07/10/2026		206		(10)			(10)		196	196			
100289744	DAYTON	TX		07/10/2026		1,050		7			7		1,057	1,057			
100289745	SMITHSBURG	MD		07/10/2026		152		(1)			(1)		151	151			
100289749	DORCHESTER CENTER	MA		07/10/2026		608		3			3		611	611			
100289752	AUSTIN	TX		07/10/2026		268		(6)			(6)		262	262			
100289755	SENECA	SC		07/10/2026		178		(4)			(4)		174	174			
100289760	KILL DEVIL HILLS	NC		07/10/2026		475		(12)			(12)		463	463			
100289762	ROSEVILLE	CA		07/10/2026		92		(1)			(1)		91	91			
100289764	STERLING	VA		07/10/2026		371		(13)			(13)		358	358			
100289766	CLEBURNE	TX		07/10/2026		183		(3)			(3)		180	180			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100289768	ALVIN	TX		07/10/2026		259		(6)			(6)		253	253			
100289770	TAMPA	FL		07/10/2026		148		(4)			(4)		144	144			
100289772	FORT PIERCE	FL		07/10/2026		818		(9)			(9)		809	809			
100289773	RIVERVIEW	FL		07/10/2026		155		(7)			(7)		148	148			
100289776	CHESTER	PA		07/10/2026		320		(5)			(5)		315	315			
100289777	TARZANA	CA		07/10/2026		968		(14)			(14)		954	954			
100289779	ARIZONA CITY	AZ		07/10/2026		224		(11)			(11)		213	213			
100289781	MURFREESBORO	TN		07/10/2026		1,462		(70)			(70)		1,392	1,392			
100289783	ASTORIA	NY		07/10/2026		531		(6)			(6)		525	525			
100289785	HOWELL	NJ		07/10/2026		404		(15)			(15)		389	389			
100289787	MAPLETON	UT		07/10/2026		4,600		(76)			(76)		4,524	4,524			
100289788	LOS ANGELES	CA		07/10/2026		2,315		(64)			(64)		2,251	2,251			
100289789	ENGLEWOOD	NJ		07/10/2026		365		(15)			(15)		350	350			
100289790	MILWAUKEE	WI		07/10/2026		240		(11)			(11)		229	229			
100289791	HENDERSON	NV		07/10/2026		191		(5)			(5)		186	186			
100289792	WESTTOWN	NY		07/10/2026		141							141	141			
100289793	DORCHESTER	MA		07/10/2026		2,157		(20)			(20)		2,137	2,137			
100289795	SIMI VALLEY	CA		07/10/2026		759		(36)			(36)		723	723			
100289796	CORNELIUS	NC		07/10/2026		3,445		(20)			(20)		3,425	3,425			
100289797	SAN JOSE	CA		07/10/2026		322		(2)			(2)		320	320			
100289799	WHITE OAK	PA		07/10/2026		109		(5)			(5)		104	104			
100289802	PITTSBURGH	PA		07/10/2026		109		(6)			(6)		103	103			
100289803	SANTA BARBARA	CA		07/10/2026		1,585		2			2		1,587	1,587			
100289804	ATLANTA	GA		07/10/2026		213		(3)			(3)		210	210			
100289805	WEST HARTFORD	CT		07/10/2026		257		(7)			(7)		250	250			
100289806	BROOMFIELD	CO		07/10/2026		625		(15)			(15)		610	610			
100289808	WARREN	MI		07/10/2026		103		(4)			(4)		99	99			
100289809	ROCKAWAY TWP	NJ		07/10/2026		8,514		(367)			(367)		8,147	8,147			
100289811	EDGEWATER	MD		07/10/2026		1,640		(22)			(22)		1,618	1,618			
100289812	GREENVILLE	NC		07/10/2026		105		(3)			(3)		102	102			
100289814	SUNNY ISLES BEACH	FL		07/10/2026		391		(16)			(16)		375	375			
100289815	ANNA	TX		07/10/2026		147							147	147			
100289816	MINNEAPOLIS	MN		07/10/2026		2,235		(64)			(64)		2,171	2,171			
100289817	DENVER	NC		07/10/2026		504		(10)			(10)		494	494			
100289818	PEMBROKE PINES	FL		07/10/2026		313		(5)			(5)		308	308			
100289819	TROY	MO		07/10/2026		176		(3)			(3)		173	173			
100289821	LITHIA SPRINGS	GA		07/10/2026		355		(9)			(9)		346	346			
100289822	LADERA RANCH	CA		07/10/2026		1,235		(19)			(19)		1,216	1,216			
100289823	GREENSBORO	NC		07/10/2026		202		(7)			(7)		195	195			
100289824	PAHOA	HI		07/10/2026		178		(6)			(6)		172	172			
100289825	PITTSBURGH	PA		07/10/2026		127		(4)			(4)		123	123			
100289826	HAINES CITY	FL		07/10/2026		172		(2)			(2)		170	170			
100289827	ESTERO	FL		07/10/2026		3,154		(105)			(105)		3,049	3,049			
100289828	OPELIKA	AL		07/10/2026		503		(9)			(9)		494	494			
100289829	ATLANTA	GA		07/10/2026		151		(3)			(3)		148	148			
100289830	CHARLOTTE	NC		07/10/2026		147		(5)			(5)		142	142			
100289831	MASPETH	NY		07/10/2026		1,061		(17)			(17)		1,044	1,044			
100289832	HAVRE DE GRACE	MD		07/10/2026		296		(14)			(14)		282	282			
100289833	POMPANO BEACH	FL		07/10/2026		368		(6)			(6)		362	362			
100289834	RALEIGH	NC		07/10/2026		230		(11)			(11)		219	219			
100289835	KANSAS CITY	KS		07/10/2026		305		(6)			(6)		299	299			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100289836	PALM BEACH GARDENS	FL		07/10/2026		433		(17)			(17)		416	416			
100289837	AUSTIN	TX		07/10/2026		118		(6)			(6)		112	112			
100289838	CHICAGO	IL		07/10/2026		106		(5)			(5)		101	101			
100289840	OOLITIC	IN		07/10/2026		1,866		(24)			(24)		1,842	1,842			
100289841	NEWPORT NEWS	VA		07/10/2026		331		(13)			(13)		318	318			
100289842	FRANKLINTON	LA		07/10/2026		225		(8)			(8)		217	217			
100289843	CLAYTON	OH		07/10/2026		271		(11)			(11)		260	260			
100289844	NEVADA	TX		07/10/2026		204		(6)			(6)		198	198			
100289845	TUCSON	AZ		07/10/2026		992		(33)			(33)		959	959			
100289847	OCEAN ISLE BEACH	NC		07/10/2026		405		(15)			(15)		390	390			
100289848	CONWAY	SC		07/10/2026		122		(1)			(1)		121	121			
100289849	COLLIERVILLE	TN		07/10/2026		601		(24)			(24)		577	577			
100289850	SAN DIEGO	CA		07/10/2026		283		(2)			(2)		281	281			
100289852	UNION CITY	CA		07/10/2026		1,728		(22)			(22)		1,706	1,706			
100289853	HOLTVILLE	CA		07/10/2026		242		(8)			(8)		234	234			
100289854	CINCINNATI	OH		07/10/2026		90		(4)			(4)		86	86			
100289855	RANSON	WV		07/10/2026		215		(4)			(4)		211	211			
100289856	ALBUQUERQUE	NM		07/10/2026		363		(4)			(4)		359	359			
100289857	SUMMERVILLE	SC		07/10/2026		449		(5)			(5)		444	444			
100289858	OCEAN CITY	MD		07/10/2026		608		(23)			(23)		585	585			
100289859	LAFAYETTE	IN		07/10/2026		593		(18)			(18)		575	575			
100289860	CUYAHOGA FALLS	OH		07/10/2026		241		(3)			(3)		238	238			
100289861	CLEVELAND	TN		07/10/2026		206		(3)			(3)		203	203			
100289862	DECATUR	GA		07/10/2026		161		(4)			(4)		157	157			
100289863	CHICAGO	IL		07/10/2026		204		(10)			(10)		194	194			
100289864	BONITA	CA		07/10/2026		934		(27)			(27)		907	907			
100289865	WOODBRIDGE	VA		07/10/2026		350		(13)			(13)		337	337			
100289866	DENVER	CO		07/10/2026		178		(7)			(7)		171	171			
100289867	CANTON	GA		07/10/2026		501		(13)			(13)		488	488			
100289868	BOSSIER CITY	LA		07/10/2026		89		(4)			(4)		85	85			
100289869	HUFFMAN	TX		07/10/2026		112		(3)			(3)		109	109			
100289871	KEARNEYSVILLE	WV		07/10/2026		134		(4)			(4)		130	130			
100289872	BELLEVUE	WA		07/10/2026		7,575		(159)			(159)		7,416	7,416			
100289873	HUFFMAN	TX		07/10/2026		180		(9)			(9)		171	171			
100289874	FAYETTEVILLE	GA		07/10/2026		172		(8)			(8)		164	164			
100289875	CONROE	TX		07/10/2026		283		(8)			(8)		275	275			
100289876	WILBUR	WA		07/10/2026		507		(12)			(12)		495	495			
100289880	OAK ISLAND	NC		07/16/2026		1,723		(26)			(26)		1,697	1,697			
100289881	BURGAW	NC		07/16/2026		827		(24)			(24)		803	803			
100289882	MANVEL	TX		07/16/2026		385		(18)			(18)		367	367			
100289883	MCLEAN	VA		07/16/2026		1,206		(48)			(48)		1,158	1,158			
100289884	ATLANTA	GA		07/16/2026		549		(20)			(20)		529	529			
100289885	WILMINGTON	NC		07/16/2026		688		(19)			(19)		669	669			
100289886	WEST PALM BEACH	FL		07/16/2026		553		(19)			(19)		534	534			
100289887	LANOKA HARBOR	NJ		07/16/2026		102		(5)			(5)		97	97			
100289888	OAKLEY	CA		07/16/2026		956		(23)			(23)		933	933			
100289889	SOUTH SAN FRANCISCO	CA		07/16/2026		1,681		(32)			(32)		1,649	1,649			
100289890	HOBBS	NM		07/16/2026		362		(12)			(12)		350	350			
100289891	GLEN ROSE	TX		07/16/2026		1,111		(27)			(27)		1,084	1,084			
100289892	CORONA	CA		07/16/2026		713		(41)			(41)		672	672			
100289893	WADSWORTH	OH		07/16/2026		207		(8)			(8)		199	199			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100289894	GREEN VALLEY	AZ		07/16/2026		141		(3)			(3)		138	138			
100289895	HARWICK	PA		07/16/2026		104		(4)			(4)		100	100			
100289896	TORRANCE	CA		07/16/2026		248		(5)			(5)		243	243			
100289897	MARANA	AZ		07/16/2026		2,138		(37)			(37)		2,101	2,101			
100289899	CHARLESTON	SC		07/16/2026		136							136	136			
100289900	ORANGE BEACH	AL		07/16/2026		973		(5)			(5)		968	968			
100289901	GAINESVILLE	FL		07/16/2026		162		(2)			(2)		160	160			
100289902	SPARTA	KY		07/16/2026		148		(7)			(7)		141	141			
100289903	CALVERTON	NY		07/16/2026		221		(6)			(6)		215	215			
100289905	LOS ANGELES	CA		07/16/2026		963		(27)			(27)		936	936			
100289906	GLENDALE	AZ		07/16/2026		397		(17)			(17)		380	380			
100289907	GREENVILLE	SC		07/16/2026		277		(10)			(10)		267	267			
100289908	FARMINGTON	NH		07/16/2026		3,246		(137)			(137)		3,109	3,109			
100289909	BAKERSFIELD	CA		07/16/2026		197		(9)			(9)		188	188			
100289911	VENTURA	CA		07/17/2026		397		(10)			(10)		387	387			
100289912	LOMPOC	CA		07/17/2026		537		(15)			(15)		522	522			
100289913	SANIBEL	FL		07/17/2026		323		(15)			(15)		308	308			
100289915	DENVER	CO		07/17/2026		262		(9)			(9)		253	253			
100289917	SAN BERNARDINO	CA		07/17/2026		426		(15)			(15)		411	411			
100289918	ANTIOCH	TN		07/17/2026		178		(8)			(8)		170	170			
100289919	WENATCHEE	WA		07/17/2026		212		(6)			(6)		206	206			
100289920	LAUREL	MD		07/17/2026		204		(6)			(6)		198	198			
100289923	BELLFLOWER	CA		07/17/2026		471		(19)			(19)		452	452			
100289924	MANDEVILLE	LA		07/17/2026		134		(5)			(5)		129	129			
100289925	GUYTON	GA		07/17/2026		186		(8)			(8)		178	178			
100289926	JACKSONVILLE	FL		07/17/2026		237		(3)			(3)		234	234			
100289927	GARDEN GROVE	CA		07/17/2026		219		(4)			(4)		215	215			
100289928	SAN LUIS	AZ		07/17/2026		130		(6)			(6)		124	124			
100289929	RIALTO	CA		07/17/2026		292		(13)			(13)		279	279			
100289930	BERLIN	NH		07/17/2026		378							378	378			
100289933	LOS ANGELES	CA		07/17/2026		2,195		(43)			(43)		2,152	2,152			
100289934	MESA	AZ		07/17/2026		1,013		(22)			(22)		991	991			
100289935	PALMDALE	CA		07/17/2026		227		(1)			(1)		226	226			
100289937	COVINGTON	LA		07/17/2026		1,935		(92)			(92)		1,843	1,843			
100289938	HOMESTEAD	FL		07/17/2026		197		(2)			(2)		195	195			
100289939	LAKEWOOD	CO		07/17/2026		121		(3)			(3)		118	118			
100289940	EL PASO	TX		07/17/2026		20,787		(435)			(435)		20,352	20,352			
100289941	KOKOMO	IN		07/17/2026		146		(6)			(6)		140	140			
100289942	VALLEY CENTER	CA		07/17/2026		292		(8)			(8)		284	284			
100289944	PROVIDENCE	RI		07/17/2026		398		(1)			(1)		397	397			
100289945	RICHARDSON	TX		07/17/2026		239		(5)			(5)		234	234			
100289946	LAKE WORTH	FL		07/17/2026		420		(8)			(8)		412	412			
100289947	CHALFONT	PA		07/17/2026		271		(1)			(1)		270	270			
100289948	SAN DIEGO	CA		07/17/2026		775		(22)			(22)		753	753			
100289949	INDIO	CA		07/17/2026		676		(30)			(30)		646	646			
100289950	CAPE CORAL	FL		07/17/2026		362		1			1		363	363			
100289952	DALTON	GA		07/17/2026		221		(5)			(5)		216	216			
100289953	SCOTTSDALE	AZ		07/17/2026		379		(9)			(9)		370	370			
100289954	KLAMATH FALLS	OR		07/17/2026		125		(1)			(1)		124	124			
100289955	JACKSONVILLE	FL		07/17/2026		387		(3)			(3)		384	384			
100289956	SPARTANBURG	SC		07/17/2026		157		(3)			(3)		154	154			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100289957	ROWLETT	TX		07/17/2026		204		(1)			(1)		203	203			
100289958	SACRAMENTO	CA		07/17/2026		246		(12)			(12)		234	234			
100289960	KELLER	TX		07/17/2026		1,208		(16)			(16)		1,192	1,192			
100289961	MEMPHIS	TN		07/17/2026		191		(4)			(4)		187	187			
100289962	MIRAMAR	FL		07/17/2026		381		(5)			(5)		376	376			
100289963	JOLIET	IL		07/17/2026		155		(5)			(5)		150	150			
100289964	HOUSTON	TX		07/17/2026		177		(5)			(5)		172	172			
100289966	LOXAHATCHEE	FL		07/17/2026		340		(10)			(10)		330	330			
100289967	BONITA	CA		07/17/2026		985		(28)			(28)		957	957			
100289970	FALLS CHURCH	VA		07/17/2026		457		(5)			(5)		452	452			
100289971	CARMEL	CA		07/17/2026		1,224		(29)			(29)		1,195	1,195			
100289972	LANCASTER	CA		07/17/2026		218		(1)			(1)		217	217			
100289973	SAINT AUGUSTINE	FL		07/17/2026		112		(5)			(5)		107	107			
100289974	WOODLAND HILLS AREA, CITY OF L	CA		07/17/2026		324		(10)			(10)		314	314			
100289975	ODESSA	FL		07/17/2026		1,276		(47)			(47)		1,229	1,229			
100289976	MANTECA	CA		07/17/2026		504		(23)			(23)		481	481			
100289977	LAKE FOREST	CA		07/17/2026		1,261		(31)			(31)		1,230	1,230			
100289978	GLENDALE	AZ		07/17/2026		1,226		(19)			(19)		1,207	1,207			
100289979	RANCHO SANTA MARGARITA	CA		07/17/2026		1,528		(28)			(28)		1,500	1,500			
100289982	LADERA RANCH	CA		07/17/2026		991		5			5		996	996			
100289983	LONG BEACH	CA		07/17/2026		20,511		(511)			(511)		20,000	20,000			
100289984	COLUMBUS	OH		07/17/2026		208		(4)			(4)		204	204			
100289985	SACRAMENTO	CA		07/17/2026		368		(6)			(6)		362	362			
100289986	COLTON	CA		07/17/2026		398		(16)			(16)		382	382			
100289987	FORT WAYNE	IN		07/17/2026		299		(7)			(7)		292	292			
100289988	BELTON	TX		07/17/2026		296		(14)			(14)		282	282			
100289989	SUGAR GROVE	IL		07/17/2026		201		(9)			(9)		192	192			
100289991	HIGHLAND	MI		07/17/2026		356		(18)			(18)		338	338			
100289992	ANACONDA	MT		07/17/2026		828		(7)			(7)		821	821			
100289993	LAKELAND	FL		07/17/2026		284		(10)			(10)		274	274			
100289994	NEKOOSA	WI		07/17/2026		761		(9)			(9)		752	752			
100289995	LAKEWOOD RANCH	FL		07/17/2026		288		1			1		289	289			
100289996	EAGLE	ID		07/17/2026		646		(17)			(17)		629	629			
100289997	DEMING	WA		07/17/2026		295		(8)			(8)		287	287			
100289998	ELK RIVER	MN		07/17/2026		170		(4)			(4)		166	166			
100289999	OAKLAND	CA		07/17/2026		351		(3)			(3)		348	348			
100290000	VACAVILLE	CA		07/17/2026		159		(4)			(4)		155	155			
100290001	AUSTIN	CO		07/17/2026		650		(6)			(6)		644	644			
100290002	GULF SHORES	AL		07/17/2026		603		(25)			(25)		578	578			
100290003	CHARLOTTE	NC		07/17/2026		208		(5)			(5)		203	203			
100290004	SPANAWAY	WA		07/17/2026		372		(10)			(10)		362	362			
100290005	MIDDLETON	ID		07/17/2026		308		(3)			(3)		305	305			
100290006	HOFFMAN EST	IL		07/17/2026		364		(9)			(9)		355	355			
100290007	STICKNEY	IL		07/17/2026		162		(4)			(4)		158	158			
100290008	NAPERVILLE	IL		07/17/2026		473		(12)			(12)		461	461			
100290009	BOULDER	CO		07/17/2026		496		(5)			(5)		491	491			
100290010	COLUMBUS	OH		07/17/2026		257		(7)			(7)		250	250			
100290011	AVON LAKE	OH		07/17/2026		149		(6)			(6)		143	143			
100290012	SHELL LAKE	WI		07/17/2026		942		(40)			(40)		902	902			
100290013	LYNDEN	WA		07/17/2026		562		(14)			(14)		548	548			
100290015	BLOWING ROCK	NC		07/17/2026		322		(8)			(8)		314	314			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100290016	MILLCREEK	UT		07/17/2026		930		(24)			(24)		906	906			
100290017	SIDNEY	ME		07/17/2026		476		(12)			(12)		464	464			
100290018	SOUTH BEND	IN		07/17/2026		361		(3)			(3)		358	358			
100290019	INDIANAPOLIS	IN		07/17/2026		245		(2)			(2)		243	243			
100290020	ESCONDIDO	CA		07/17/2026		713		(18)			(18)		695	695			
100290021	WESTAMPTON	NJ		07/17/2026		198		(5)			(5)		193	193			
100290022	HAWTHORNE	CA		07/17/2026		810		(7)			(7)		803	803			
100290023	WATERVILLE	ME		07/17/2026		545		(5)			(5)		540	540			
100290024	SUN CITY WEST	AZ		07/17/2026		841		(37)			(37)		804	804			
100290025	COLLEGE PARK	MD		07/17/2026		296		(13)			(13)		283	283			
100290026	INDIAN SHORES	FL		07/17/2026		4,139		(127)			(127)		4,012	4,012			
100290027	DUCK CREEK VILLAGE	UT		07/17/2026		320		(8)			(8)		312	312			
100290028	FAIRFAX	VA		07/17/2026		405		(15)			(15)		390	390			
100290029	NORTH MYRTLE BEACH	SC		07/17/2026		301		(11)			(11)		290	290			
100290030	RIO RICO	AZ		07/17/2026		100,429		(2,917)			(2,917)		97,512	97,512			
100290031	BIG BEAR LAKE	CA		07/17/2026		265		(7)			(7)		258	258			
100290032	MIAMI GARDENS	FL		07/17/2026		406		(15)			(15)		391	391			
100290033	SEVIERVILLE	TN		07/17/2026		783		(26)			(26)		757	757			
100290034	WALLA WALLA	WA		07/17/2026		761		(14)			(14)		747	747			
100290035	WILLIAMSTOWN	KY		07/17/2026		199		(7)			(7)		192	192			
100290036	OCEAN CITY	MD		07/17/2026		242		(3)			(3)		239	239			
100290037	FORT MYERS	FL		07/17/2026		668		(22)			(22)		646	646			
100290039	PHOENIX	AZ		07/17/2026		1,453		(24)			(24)		1,429	1,429			
100290040	GREENWOOD	DE		07/17/2026		294		(8)			(8)		286	286			
100290041	HUXLEY	IA		07/17/2026		160		(5)			(5)		155	155			
100290042	GREEN BAY	WI		07/17/2026		375		(13)			(13)		362	362			
100290043	PORTLAND	OR		07/17/2026		273		(2)			(2)		271	271			
100290044	MOUNTAIN HOME	AR		07/17/2026		568		(14)			(14)		554	554			
100290045	VAN BUREN	AR		07/17/2026		276		(9)			(9)		267	267			
100290046	ROCHESTER	NY		07/17/2026		350		(2)			(2)		348	348			
100290047	PORTLAND	ME		07/17/2026		274		(6)			(6)		268	268			
100290048	EVERGREEN	CO		07/17/2026		704		(21)			(21)		683	683			
100290049	LARGO	FL		07/17/2026		210		(6)			(6)		204	204			
100290050	SAN MARCOS	TX		07/17/2026		175		(1)			(1)		174	174			
100290051	HUDDLESTON	VA		07/17/2026		581		(17)			(17)		564	564			
100290052	HARLEYSVILLE	PA		07/17/2026		2,642		(49)			(49)		2,593	2,593			
100290053	CROSSVILLE	TN		07/17/2026		162		(4)			(4)		158	158			
100290054	LAS VEGAS	NV		07/17/2026		359		(14)			(14)		345	345			
100290055	TACOMA	WA		07/17/2026		1,481		(11)			(11)		1,470	1,470			
100290056	FRISCO	TX		07/17/2026		369		(4)			(4)		365	365			
100290057	ROUND ROCK	TX		07/17/2026		295		(10)			(10)		285	285			
100290058	SEMINOLE	FL		07/17/2026		856		(15)			(15)		841	841			
100290059	SCOTTSDALE	AZ		07/17/2026		517		(8)			(8)		509	509			
100290060	MONTAGUE	MA		07/17/2026		327		(2)			(2)		325	325			
100290061	LONGMONT	CO		07/17/2026		428		(2)			(2)		426	426			
100290062	LANSING	NC		07/17/2026		361		(3)			(3)		358	358			
100290063	NOME	AK		07/17/2026		128		(4)			(4)		124	124			
100290064	SPRINGFIELD	MO		07/17/2026		162		(4)			(4)		158	158			
100290065	SCOTTSDALE	AZ		07/17/2026		555		(6)			(6)		549	549			
100290066	SARASOTA	FL		07/17/2026		761		(21)			(21)		740	740			
100290067	OSWEGO	IL		07/17/2026		187		(1)			(1)		186	186			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100290068	HOUSTON	TX		07/17/2026		10,688		(424)			(424)		10,264	10,264			
100290069	SOMERS POINT	NJ		07/17/2026		373		(5)			(5)		368	368			
100290071	QUEEN CREEK	AZ		07/17/2026		1,116		(7)			(7)		1,109	1,109			
100290072	FAWNSKIN	CA		07/17/2026		312		(13)			(13)		299	299			
100290073	ZEBULON	NC		07/17/2026		629		(10)			(10)		619	619			
100290074	LEESBURG	FL		07/17/2026		454		(15)			(15)		439	439			
100290075	CLARKSVILLE	TN		07/17/2026		239		(6)			(6)		233	233			
100290076	NORTH MYRTLE BEACH	SC		07/17/2026		586		(17)			(17)		569	569			
100290077	CHARLES TOWN	WV		07/17/2026		216		(9)			(9)		207	207			
100290078	LAWRENCEVILLE	GA		07/17/2026		275		(4)			(4)		271	271			
100290079	NAUGATUCK	CT		07/17/2026		235		(7)			(7)		228	228			
100290080	MARYSVILLE	WA		07/17/2026		703		(4)			(4)		699	699			
100290081	ROANOKE	VA		07/17/2026		438		(7)			(7)		431	431			
100290082	RICHLAND	WA		07/20/2026		2,140		(93)			(93)		2,047	2,047			
100290083	REPUBLIC	WA		07/20/2026		234		(9)			(9)		225	225			
100290084	WOODLAND	WA		07/20/2026		232		(10)			(10)		222	222			
100290085	WINTER PARK	FL		07/20/2026		295		(5)			(5)		290	290			
100290086	LAKE	MI		07/20/2026		268		(9)			(9)		259	259			
100290087	PORT ORANGE	FL		07/20/2026		355		(12)			(12)		343	343			
100290088	MIAMI BEACH	FL		07/20/2026		290		(6)			(6)		284	284			
100290089	COLORADO SPRINGS	CO		07/20/2026		466		(18)			(18)		448	448			
100290090	HARRISVILLE	NH		07/20/2026		1,032		(18)			(18)		1,014	1,014			
100290091	BRADLEY	CA		07/20/2026		282		(11)			(11)		271	271			
100290092	BOZEMAN	MT		07/20/2026		644		(9)			(9)		635	635			
100290093	SUNRISE	FL		07/20/2026		297		(13)			(13)		284	284			
100290094	SURPRISE	AZ		07/20/2026		281		(8)			(8)		273	273			
100290095	SHAVER LAKE	CA		07/20/2026		294		(3)			(3)		291	291			
100290096	WAILUKU	HI		07/20/2026		762		(36)			(36)		726	726			
100290097	TERRYVILLE	CT		07/20/2026		332		(2)			(2)		330	330			
100290098	WILLIS	TX		07/20/2026		224		(11)			(11)		213	213			
100290099	SAN TAN VALLEY	AZ		07/20/2026		318		(11)			(11)		307	307			
100290100	SANTA FE	NM		07/20/2026		450		(15)			(15)		435	435			
100290101	PONTE VEDRA	FL		07/20/2026		267		(10)			(10)		257	257			
100290102	SAN PABLO	CA		07/20/2026		301		(12)			(12)		289	289			
100290103	WHEATON	IL		07/20/2026		216		(9)			(9)		207	207			
100290104	GULF SHORES	AL		07/20/2026		623		(14)			(14)		609	609			
100290105	DENVER	CO		07/20/2026		350		7			7		357	357			
100290106	PETERBOROUGH	NH		07/20/2026		409		(13)			(13)		396	396			
100290107	INDIANAPOLIS	IN		07/20/2026		237		(11)			(11)		226	226			
100290108	MADEIRA BEACH	FL		07/20/2026		509		(9)			(9)		500	500			
100290109	NORTH HIGHLANDS	CA		07/20/2026		264		(8)			(8)		256	256			
100290110	PHOENIX	AZ		07/20/2026		296		(14)			(14)		282	282			
100290112	SAINT AUGUSTINE	FL		07/20/2026		268		3			3		271	271			
100290113	LONGMONT	CO		07/20/2026		292		(1)			(1)		291	291			
100290114	CASTLE ROCK	CO		07/20/2026		586		(18)			(18)		568	568			
100290115	LAKE LURE	NC		07/20/2026		347		(9)			(9)		338	338			
100290116	SOUTH BEND	IN		07/20/2026		243		(8)			(8)		235	235			
100290117	MIAMI	FL		07/20/2026		354		(11)			(11)		343	343			
100290118	MEXICO BEACH	FL		07/20/2026		541		(8)			(8)		533	533			
100290119	MIAMI	FL		07/20/2026		293		(9)			(9)		284	284			
100290120	FORT MYERS	FL		07/20/2026		596		(28)			(28)		568	568			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100290121	PORT SAINT LUCIE	FL		07/20/2026		340		(3)			(3)		337	337			
100290122	FRISCO	TX		07/20/2026		460		(14)			(14)		446	446			
100290123	HIGHLAND	CA		07/20/2026		398		(7)			(7)		391	391			
100290124	MI WUK VILLAGE	CA		07/20/2026		243		(8)			(8)		235	235			
100290125	STOCKTON	CA		07/20/2026		224		(10)			(10)		214	214			
100290126	PORT CHARLOTTE	FL		07/20/2026		281		(10)			(10)		271	271			
100290128	NEW SMYRNA BEACH	FL		07/20/2026		273		(10)			(10)		263	263			
100290129	DALLAS	TX		07/20/2026		260		(4)			(4)		256	256			
100290130	BARRINGTON	NH		07/20/2026		540		(10)			(10)		530	530			
100290131	BUFFALO	MN		07/20/2026		256		(8)			(8)		248	248			
100290132	BRADENTON	FL		07/20/2026		577		(22)			(22)		555	555			
100290133	CHULA VISTA	CA		07/20/2026		644		(21)			(21)		623	623			
100290134	SARASOTA	FL		07/20/2026		445		(16)			(16)		429	429			
100290135	PALM BAY	FL		07/20/2026		266		(6)			(6)		260	260			
100290136	BREVARD	NC		07/20/2026		571		(16)			(16)		555	555			
100290137	REDMOND	OR		07/20/2026		286		(8)			(8)		278	278			
100290138	WILMINGTON	NC		07/20/2026		265		(8)			(8)		257	257			
100290139	WEST LAFAYETTE	IN		07/20/2026		448		(15)			(15)		433	433			
100290140	SAN LEANDRO	CA		07/20/2026		610		(28)			(28)		582	582			
100290142	DADEVILLE	AL		07/20/2026		295		(8)			(8)		287	287			
100290144	OAKLEY	CA		07/20/2026		451		(17)			(17)		434	434			
100290145	HOWARD	OH		07/20/2026		283							283	283			
100290146	THOMPSON	CT		07/20/2026		253		(10)			(10)		243	243			
100290147	SANTA FE	NM		07/20/2026		461		(12)			(12)		449	449			
100290148	NORDMAN	ID		07/20/2026		362		(9)			(9)		353	353			
100290150	KISSIMMEE	FL		07/20/2026		271		(11)			(11)		260	260			
100290151	SEDALIA	CO		07/20/2026		545		(22)			(22)		523	523			
100290152	MARS HILL	NC		07/20/2026		320		(4)			(4)		316	316			
100290155	OCONTO	WI		07/20/2026		498		(14)			(14)		484	484			
100290156	CHICO	CA		07/20/2026		922		(35)			(35)		887	887			
100290157	ST. AUGUSTINE BEACH	FL		07/20/2026		396		(6)			(6)		390	390			
100290158	CEDAR CITY	UT		07/20/2026		259		(3)			(3)		256	256			
100290159	PORT ANGELES	WA		07/20/2026		227,736		(7,095)			(7,095)		220,641	220,641			
100290160	FREEPORT	TX		07/20/2026		218		(10)			(10)		208	208			
100290161	HUNTSVILLE	AL		07/20/2026		232		(7)			(7)		225	225			
100290162	HENDERSON	NV		07/20/2026		360		(6)			(6)		354	354			
100290163	DENVER	CO		07/20/2026		318		12			12		330	330			
100290165	BAXTER	TN		07/20/2026		145,748		(5,512)			(5,512)		140,236	140,236			
100290166	JACKSBORO	TN		07/20/2026		1,561		(47)			(47)		1,514	1,514			
100290168	HAILEY	ID		07/20/2026		340		(10)			(10)		330	330			
100290170	LAS VEGAS	NV		07/20/2026		279		(10)			(10)		269	269			
100290171	PEORIA	AZ		07/20/2026		427		(7)			(7)		420	420			
100290172	GREEN BAY	WI		07/20/2026		335		(10)			(10)		325	325			
100290173	SPRING	TX		07/20/2026		265		(12)			(12)		253	253			
100290174	MOUNT DORA	FL		07/20/2026		214		(9)			(9)		205	205			
100290175	SCOTTSDALE	AZ		07/20/2026		638		(23)			(23)		615	615			
100290176	PUEBLO WEST	CO		07/20/2026		354		(11)			(11)		343	343			
100290177	VAIL	AZ		07/20/2026		766		(5)			(5)		761	761			
100290199	THOUSAND OAKS	CA		08/12/2026		929		(20)			(20)		909	909			
100290218	SARATOGA SPRINGS	UT		08/12/2026		317		(7)			(7)		310	310			
100290315	EL CAJON	CA		07/29/2026		11,153		(252)			(252)		10,901	10,901			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100290316	MESA	AZ		07/29/2026		771		(17)			(17)		754	754			
100290317	SAN DIEGO	CA		07/29/2026		546		(16)			(16)		530	530			
100290318	PLANTSVILLE	CT		07/29/2026		331		(4)			(4)		327	327			
100290319	NACOGDOCHES	TX		07/29/2026		178		(8)			(8)		170	170			
100290320	CONCORD	CA		07/29/2026		588		(8)			(8)		580	580			
100290321	VENTURA	CA		07/29/2026		824		(13)			(13)		811	811			
100290322	NORTH HOLLYWOOD	CA		07/29/2026		259		(8)			(8)		251	251			
100290323	CARROLLTON	TX		07/29/2026		1,408		(13)			(13)		1,395	1,395			
100290324	CORAL GABLES	FL		07/29/2026		1,081		(10)			(10)		1,071	1,071			
100290325	CONCORD	NC		07/29/2026		303		(9)			(9)		294	294			
100290326	NEW YORK	NY		07/29/2026		1,127		(19)			(19)		1,108	1,108			
100290327	NAPLES	FL		07/29/2026		348		(9)			(9)		339	339			
100290328	DAVENPORT	FL		07/29/2026		559		(10)			(10)		549	549			
100290329	OAKLAND	CA		07/29/2026		642		(15)			(15)		627	627			
100290330	HAYWARD	CA		07/29/2026		1,253		(33)			(33)		1,220	1,220			
100290332	SUN CITY CENTER	FL		07/29/2026		113		(2)			(2)		111	111			
100290333	SAN JOSE	CA		07/29/2026		56							56	56			
100290335	NORTH HOLLYWOOD	CA		07/29/2026		690		(15)			(15)		675	675			
100290336	HAWTHORNE	CA		07/29/2026		272		(6)			(6)		266	266			
100290337	ANAHEIM	CA		07/29/2026		1,193		(16)			(16)		1,177	1,177			
100290339	PEORIA	AZ		07/29/2026		757		(21)			(21)		736	736			
100290340	GRABILL	IN		07/29/2026		108		(2)			(2)		106	106			
100290341	DEARBORN	MI		07/29/2026		629		(7)			(7)		622	622			
100290342	LAS VEGAS	NV		07/29/2026		545							545	545			
100290343	LA CANADA FLINTRIDGE	CA		07/29/2026		168,222		(4,355)			(4,355)		163,867	163,867			
100290346	SANDY	UT		07/29/2026		463		(15)			(15)		448	448			
100290347	NORTH HOLLYWOOD	CA		07/29/2026		1,126		(18)			(18)		1,108	1,108			
100290348	ONTARIO	CA		07/29/2026		837		(19)			(19)		818	818			
100290349	ELLICOTT CITY	MD		07/29/2026		526		(11)			(11)		515	515			
100290350	PHOENIX	AZ		07/29/2026		300		(3)			(3)		297	297			
100290351	CANFIELD	OH		07/29/2026		178		(7)			(7)		171	171			
100290352	SHIRLEY	MA		07/29/2026		1,012		(12)			(12)		1,000	1,000			
100290353	NORTH HOLLYWOOD	CA		07/29/2026		2,203		(53)			(53)		2,150	2,150			
100290356	RANCHO SANTA MARGARITA	CA		07/29/2026		1,408		(19)			(19)		1,389	1,389			
100290358	WILLOW SPRING	NC		07/29/2026		20,919		(462)			(462)		20,457	20,457			
100290360	COTO DE CAZA	CA		07/29/2026		262,146		(6,938)			(6,938)		255,208	255,208			
100290361	WOODBRIDGE	VA		07/29/2026		328		(7)			(7)		321	321			
100290362	JONESBORO	AR		07/29/2026		189		(8)			(8)		181	181			
100290364	REDONDO BEACH	CA		07/29/2026		1,091		(17)			(17)		1,074	1,074			
100290366	O FALLON	IL		07/29/2026		430		(13)			(13)		417	417			
100290367	GRANADA HILLS	CA		07/29/2026		700		(10)			(10)		690	690			
100290368	ENCINO	CA		07/29/2026		626		(9)			(9)		617	617			
100290369	ROYAL PALM BEACH	FL		07/29/2026		555		13			13		568	568			
100290371	MIDDLETOWN	CT		07/29/2026		369		(5)			(5)		364	364			
100290372	LOS ANGELES	CA		07/29/2026		649		(18)			(18)		631	631			
100290374	SAN DIEGO	CA		07/29/2026		828		(18)			(18)		810	810			
100290375	GLENDORA	CA		07/29/2026		54		(1)			(1)		53	53			
100290377	WICHITA	KS		07/24/2026		192		(3)			(3)		189	189			
100290379	COLUMBUS	OH		07/24/2026		1,431		(16)			(16)		1,415	1,415			
100290380	LOS ANGELES	CA		07/24/2026		432		(12)			(12)		420	420			
100290387	GOOSE CREEK	SC		07/24/2026		225		(2)			(2)		223	223			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100290393	LONGVIEW	TX		07/24/2026		353		(7)			(7)		346	346			
100290399	FORT WORTH	TX		07/24/2026		179		(3)			(3)		176	176			
100290400	VALLEJO	CA		07/24/2026		309		(9)			(9)		300	300			
100290402	DELMAR	MD		07/24/2026		158							158	158			
100290408	HOMESTEAD	FL		07/24/2026		53,760		(2,560)			(2,560)		51,200	51,200			
100290414	SANTA CLARITA	CA		07/24/2026		831		(35)			(35)		796	796			
100290416	LOS GATOS	CA		07/24/2026		1,021		(37)			(37)		984	984			
100290419	PATTERSON	CA		07/24/2026		441		(20)			(20)		421	421			
100290422	LOS ANGELES	CA		07/24/2026		552		(17)			(17)		535	535			
100290424	ORLANDO	FL		07/24/2026		271		(5)			(5)		266	266			
100290425	COLTS NECK	NJ		07/24/2026		1,305		(25)			(25)		1,280	1,280			
100290426	GLENDORA	CA		07/24/2026		494		(13)			(13)		481	481			
100290427	SANTA CLARITA	CA		07/24/2026		598		(20)			(20)		578	578			
100290428	CHARLOTTE	NC		07/24/2026		379		(18)			(18)		361	361			
100290429	COTTRELLVILLE	MI		07/24/2026		404		(8)			(8)		396	396			
100290430	SHERMAN OAKS	CA		07/24/2026		1,043		(46)			(46)		997	997			
100290431	SAN DIEGO	CA		07/24/2026		1,418		(29)			(29)		1,389	1,389			
100290433	LONGVIEW	TX		07/24/2026		925		(28)			(28)		897	897			
100290434	JUPITER	FL		07/24/2026		1,112		(53)			(53)		1,059	1,059			
100290435	COMO	CO		07/24/2026		259		(4)			(4)		255	255			
100290436	GARDEN CITY	UT		07/24/2026		471		(13)			(13)		458	458			
100290437	TUCSON	AZ		07/24/2026		292		(11)			(11)		281	281			
100290438	PRAIRIEVILLE	LA		07/24/2026		185		(4)			(4)		181	181			
100290439	TUCSON	AZ		07/24/2026		239		(3)			(3)		236	236			
100290440	LINCOLN	NE		07/24/2026		248		(2)			(2)		246	246			
100290441	SHREWSBURY	MA		07/24/2026		359		(4)			(4)		355	355			
100290442	SHERIDAN	WY		07/24/2026		468		(5)			(5)		463	463			
100290443	DES MOINES	IA		07/24/2026		296		(8)			(8)		288	288			
100290444	FRESNO	CA		07/24/2026		384		(2)			(2)		382	382			
100290445	ONTARIO	CA		07/24/2026		541		(7)			(7)		534	534			
100290446	GROSSE POINTE PARK	MI		07/24/2026		629		4			4		633	633			
100290447	PRINCETON	NJ		07/24/2026		470		(9)			(9)		461	461			
100290448	HOUSTON	TX		07/24/2026		341		(7)			(7)		334	334			
100290449	VENTNOR CITY	NJ		07/24/2026		551		(6)			(6)		545	545			
100290451	DOVER	DE		07/24/2026		157		(7)			(7)		150	150			
100290452	SPRINGFIELD	MA		07/24/2026		347		(7)			(7)		340	340			
100290453	LAWRENCEVILLE	GA		07/24/2026		499		(11)			(11)		488	488			
100290454	VENICE	FL		07/24/2026		631		(13)			(13)		618	618			
100290455	BOISE	ID		07/24/2026		448		(8)			(8)		440	440			
100290456	WENDELL	NC		07/24/2026		287		(5)			(5)		282	282			
100290457	MADRAS	OR		07/24/2026		248		(7)			(7)		241	241			
100290458	GULFPORT	FL		07/24/2026		214		(6)			(6)		208	208			
100290459	LUBBOCK	TX		07/24/2026		207		(6)			(6)		201	201			
100290460	BOWIE	MD		07/24/2026		264		(4)			(4)		260	260			
100290461	ATLANTA	GA		07/24/2026		518		(5)			(5)		513	513			
100290462	ORLANDO	FL		07/24/2026		500		(9)			(9)		491	491			
100290463	PHOENIX	AZ		07/24/2026		254		(7)			(7)		247	247			
100290464	LAS VEGAS	NV		07/24/2026		281		(5)			(5)		276	276			
100290465	WILMINGTON	DE		07/24/2026		396		(6)			(6)		390	390			
100290466	NEWLAND	NC		07/24/2026		541		2			2		543	543			
100290467	KISSIMMEE	FL		07/24/2026		235		(4)			(4)		231	231			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100290468	WILLIAMSON	NY		07/24/2026		138		(5)			(5)		133	133			
100290469	FRISCO	TX		07/24/2026		241		(7)			(7)		234	234			
100290470	FAIRMONT	MN		07/24/2026		471		(19)			(19)		452	452			
100290471	ST GEORGE	UT		07/24/2026		330		(11)			(11)		319	319			
100290472	POMARIA	SC		07/24/2026		860		(23)			(23)		837	837			
100290473	HOUSTON	TX		07/24/2026		473		(14)			(14)		459	459			
100290474	THE VILLAGES	FL		07/24/2026		296		(4)			(4)		292	292			
100290475	FORT WAYNE	IN		07/24/2026		192		(5)			(5)		187	187			
100290476	ROSCOE	IL		07/24/2026		4,404		(77)			(77)		4,327	4,327			
100290477	STERLING HEIGHTS	MI		07/24/2026		98		(2)			(2)		96	96			
100290478	YAKIMA	WA		07/24/2026		375		7			7		382	382			
100290479	NORTH MIAMI BEACH	FL		07/24/2026		541		(18)			(18)		523	523			
100290480	MURPHY	NC		07/24/2026		173		(5)			(5)		168	168			
100290481	GARY	IN		07/24/2026		108		(3)			(3)		105	105			
100290482	BRENHAM	TX		07/24/2026		211		(6)			(6)		205	205			
100290483	CINCINNATI	OH		07/24/2026		216		(9)			(9)		207	207			
100290484	FARMVILLE	VA		07/24/2026		260		(2)			(2)		258	258			
100290485	ROSELLE PARK	NJ		07/24/2026		739		(16)			(16)		723	723			
100290486	HAMMOND	IN		07/24/2026		245		(8)			(8)		237	237			
100290487	DEWEY	AZ		07/24/2026		453		(5)			(5)		448	448			
100290488	OSWEGO	IL		07/24/2026		244		(2)			(2)		242	242			
100290489	GLASTONBURY	CT		07/24/2026		310		(4)			(4)		306	306			
100290490	SOUTH SALT LAKE	UT		07/24/2026		638		(8)			(8)		630	630			
100290491	MURRIETA	CA		07/24/2026		4,992		(182)			(182)		4,810	4,810			
100290492	BLUE SPRINGS	MO		07/24/2026		720		(6)			(6)		714	714			
100290493	ROCKWALL	TX		07/24/2026		354		(9)			(9)		345	345			
100290494	PRESCOTT	AZ		07/24/2026		310		(5)			(5)		305	305			
100290495	ELLENTON	FL		07/24/2026		588		(10)			(10)		578	578			
100290496	LAKE MARY	FL		07/24/2026		501		(10)			(10)		491	491			
100290497	AUSTIN	TX		07/24/2026		265							265	265			
100290498	AUSTIN	TX		07/24/2026		255							255	255			
100290499	PUNTA GORDA	FL		07/24/2026		454		(17)			(17)		437	437			
100290500	SOUTH LAKE TAHOE	CA		07/24/2026		400		(9)			(9)		391	391			
100290501	RALEIGH	NC		07/24/2026		851		(10)			(10)		841	841			
100290502	GEORGETOWN	TX		07/24/2026		344		(2)			(2)		342	342			
100290503	KATY	TX		07/24/2026		455		(3)			(3)		452	452			
100290505	WESLEY CHAPEL	FL		07/24/2026		650		(13)			(13)		637	637			
100290506	CHICAGO	IL		07/24/2026		706		(13)			(13)		693	693			
100290507	WINLOCK	WA		07/24/2026		625		(13)			(13)		612	612			
100290508	JIM THORPE	PA		07/24/2026		528		(7)			(7)		521	521			
100290509	ATLANTA	GA		07/24/2026		229		(2)			(2)		227	227			
100290510	BRIGHTON	CO		07/24/2026		275		(9)			(9)		266	266			
100290511	NEW ALBANY	OH		07/24/2026		529		(17)			(17)		512	512			
100290512	ORLANDO	FL		07/24/2026		452		(14)			(14)		438	438			
100290513	WILLIAMSTON	SC		07/24/2026		218		(6)			(6)		212	212			
100290514	O FALLON	MO		07/24/2026		269		(5)			(5)		264	264			
100290515	LAKE OZARK	MO		07/24/2026		220		(5)			(5)		215	215			
100290516	MESA	AZ		07/24/2026		179		(6)			(6)		173	173			
100290517	ODENTON	MD		07/24/2026		502		(7)			(7)		495	495			
100290518	POCONO PINES	PA		07/24/2026		229		1			1		230	230			
100290519	SAN MARCOS	TX		07/24/2026		164		(4)			(4)		160	160			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100290520	KENAI	AK		07/24/2026		318		(9)			(9)		309	309			
100290522	GOODYEAR	AZ		07/24/2026		270		(11)			(11)		259	259			
100290524	LAWRENCEBURG	IN		07/24/2026		162		(7)			(7)		155	155			
100290525	FOLEY	AL		07/24/2026		246		(1)			(1)		245	245			
100290526	POMPANO BEACH	FL		07/24/2026		226		(5)			(5)		221	221			
100290527	TWO HARBORS	MN		07/24/2026		1,116		(43)			(43)		1,073	1,073			
100290528	MESQUITE	NV		07/24/2026		241		(10)			(10)		231	231			
100290529	SALEM	SC		07/24/2026		598		(24)			(24)		574	574			
100290530	GLENDIVE	MT		07/24/2026		10,445		(344)			(344)		10,101	10,101			
100290531	SPRING HILL	TN		07/24/2026		737		(21)			(21)		716	716			
100290532	RED BLUFF	CA		07/24/2026		247		(10)			(10)		237	237			
100290533	MERIDIAN	ID		07/24/2026		552		(14)			(14)		538	538			
100290534	MADISONVILLE	TN		07/24/2026		938		(35)			(35)		903	903			
100290535	ROCHESTER	MN		07/24/2026		208		(6)			(6)		202	202			
100290536	CLAY	MI		07/24/2026		648		(25)			(25)		623	623			
100290537	ELIZABETHTOWN	KY		07/24/2026		109		(1)			(1)		108	108			
100290538	CRESTLINE	CA		07/24/2026		206		(6)			(6)		200	200			
100290539	NORTH SALT LAKE	UT		07/24/2026		218		(9)			(9)		209	209			
100290540	FORT MYERS	FL		07/24/2026		259		(8)			(8)		251	251			
100290541	NAPLES	FL		07/24/2026		371		(12)			(12)		359	359			
100290542	SOUTH JORDAN	UT		07/24/2026		892		(37)			(37)		855	855			
100290543	CEDAR HILL	TX		07/24/2026		206		(8)			(8)		198	198			
100290544	SANFORD	FL		07/24/2026		580		(15)			(15)		565	565			
100290545	ALLISON PARK	PA		07/24/2026		214		(7)			(7)		207	207			
100290546	GARDEN CITY	UT		07/24/2026		487		(8)			(8)		479	479			
100290547	LITTLE ROCK	AR		07/24/2026		125		(1)			(1)		124	124			
100290548	SPRINGDALE	AR		07/24/2026		232		(10)			(10)		222	222			
100290549	EAST JEWETT	NY		07/24/2026		631		(23)			(23)		608	608			
100290550	SPRINGFIELD	MA		07/24/2026		197		(5)			(5)		192	192			
100290551	CEDAR	MI		07/24/2026		374		(13)			(13)		361	361			
100290552	LANDIS	NC		07/24/2026		228		(8)			(8)		220	220			
100290553	SALUDA	NC		07/24/2026		420		(17)			(17)		403	403			
100290554	LAVALLETTE	NJ		07/24/2026		391		(6)			(6)		385	385			
100290555	LAUREL	MD		07/24/2026		240		(9)			(9)		231	231			
100290556	TAMPA	FL		07/24/2026		759		(16)			(16)		743	743			
100290557	MIDLOTHIAN	VA		07/24/2026		1,641		(18)			(18)		1,623	1,623			
100290558	SANTA ROSA BEACH	FL		07/24/2026		407		(10)			(10)		397	397			
100290559	CINCINNATI	OH		07/24/2026		129		(2)			(2)		127	127			
100290560	BRISTOL	NH		07/24/2026		464		(16)			(16)		448	448			
100290561	BIG BEAR CITY	CA		07/24/2026		1,415		(30)			(30)		1,385	1,385			
100290562	NEW SMYRNA BEACH	FL		07/24/2026		286		(7)			(7)		279	279			
100290564	BREMEN	AL		07/24/2026		353		(15)			(15)		338	338			
100290565	RUTHERFORD	NJ		07/24/2026		426		(13)			(13)		413	413			
100290566	APEX	NC		07/24/2026		406		(1)			(1)		405	405			
100290567	BELMONT	NC		07/24/2026		241		(7)			(7)		234	234			
100290568	GOODYEAR	AZ		07/24/2026		248		(4)			(4)		244	244			
100290569	WHITNEY	TX		07/24/2026		79		(3)			(3)		76	76			
100290570	HELENA	MT		07/24/2026		312		(12)			(12)		300	300			
100290571	GLENDALE HEIGHTS	IL		07/24/2026		123		(4)			(4)		119	119			
100290572	MOORESVILLE	NC		07/24/2026		235		(6)			(6)		229	229			
100290573	CHANDLER	AZ		07/24/2026		516		(10)			(10)		506	506			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100290574	STATE COLLEGE	PA		07/24/2026		777		(15)			(15)		762	762			
100290576	BIG BEAR CITY	CA		07/24/2026		649		(22)			(22)		627	627			
100290578	SOMERSET	KY		07/24/2026		580		(14)			(14)		566	566			
100290579	EVERETT	WA		07/24/2026		231		(8)			(8)		223	223			
100290580	WINNEMUCCA	NV		07/24/2026		397		(13)			(13)		384	384			
100290581	REDDING	CA		07/24/2026		267		(10)			(10)		257	257			
100290582	CONWAY	SC		07/24/2026		309		(8)			(8)		301	301			
100290583	FORT MOHAVE	AZ		07/24/2026		267		(4)			(4)		263	263			
100290584	VANCOUVER	WA		07/24/2026		418		(13)			(13)		405	405			
100290585	RENO	NV		07/24/2026		1,716		(42)			(42)		1,674	1,674			
100290586	KISSIMMEE	FL		07/24/2026		207		(9)			(9)		198	198			
100290587	TEMPE	AZ		07/24/2026		478		(12)			(12)		466	466			
100290588	COOLBAUGH TOWNSHIP	PA		07/24/2026		1,021		(31)			(31)		990	990			
100290589	ISSAQUAH	WA		07/24/2026		595		(18)			(18)		577	577			
100290590	MORGANVILLE	NJ		07/24/2026		616		(6)			(6)		610	610			
100290591	APEX	NC		07/24/2026		564		(16)			(16)		548	548			
100290592	PARRISH	FL		07/24/2026		577		(8)			(8)		569	569			
100290593	HEBER CITY	UT		07/24/2026		374		(10)			(10)		364	364			
100290594	MILWAUKEE	WI		07/24/2026		112		(4)			(4)		108	108			
100290595	CAROLINA BEACH	NC		07/24/2026		742		(12)			(12)		730	730			
100290596	RIVERDALE	GA		07/24/2026		109							109	109			
100290597	FONTANA	WI		07/24/2026		547		(18)			(18)		529	529			
100290598	DETROIT LAKES	MN		07/24/2026		162		(3)			(3)		159	159			
100290599	HILTON HEAD ISLAND	SC		07/24/2026		290		(10)			(10)		280	280			
100290600	ANNAPOLIS	MD		07/24/2026		522		(14)			(14)		508	508			
100290601	SHOW LOW	AZ		07/24/2026		705		(5)			(5)		700	700			
100290602	SHOHOLA	PA		07/24/2026		1,858		(74)			(74)		1,784	1,784			
100290603	DIAMOND BAR	CA		07/24/2026		423		(11)			(11)		412	412			
100290604	POTTSTOWN	PA		07/24/2026		570		(4)			(4)		566	566			
100290605	BRIGHTON	CO		07/24/2026		414		(9)			(9)		405	405			
100290606	PHOENIX	AZ		07/24/2026		494		(11)			(11)		483	483			
100290607	NEVADA CITY	CA		07/24/2026		2,277		(63)			(63)		2,214	2,214			
100290608	NORTH LITTLE ROCK	AR		07/24/2026		105		(1)			(1)		104	104			
100290610	ACWORTH	GA		07/24/2026		226		(3)			(3)		223	223			
100290612	FRESNO	CA		07/24/2026		291		(2)			(2)		289	289			
100290613	SAN DIEGO	CA		07/29/2026		706		(18)			(18)		688	688			
100290616	CIBOLO	TX		07/29/2026		130							130	130			
100290617	LILLINGTON	NC		07/29/2026		198		(2)			(2)		196	196			
100290618	RANSON	WV		07/29/2026		221		(3)			(3)		218	218			
100290619	CHARLES TOWN	WV		07/29/2026		1,952		(49)			(49)		1,903	1,903			
100290620	WINSTON SALEM	NC		07/29/2026		139		(2)			(2)		137	137			
100290622	HARTFORD	CT		07/29/2026		104		(3)			(3)		101	101			
100290623	LAKEWOOD	CO		07/29/2026		223		(6)			(6)		217	217			
100290624	PUNTA GORDA	FL		07/29/2026		161		(6)			(6)		155	155			
100290625	SAINT CLOUD	FL		07/29/2026		367		(5)			(5)		362	362			
100290626	PARK CITY	UT		07/29/2026		458							458	458			
100290627	MYRTLE BEACH	SC		07/29/2026		267		(9)			(9)		258	258			
100290628	JOHNSON CITY	TX		07/29/2026		782		(26)			(26)		756	756			
100290629	MORAGA	CA		07/29/2026		1,293		(36)			(36)		1,257	1,257			
100290630	FULSHEAR	TX		07/29/2026		230		(9)			(9)		221	221			
100290632	OCEANSIDE	CA		07/29/2026		871		(26)			(26)		845	845			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100290633	KEY LARGO	FL		07/29/2026		556		(18)			(18)		538	538			
100290634	PETERSBURG	VA		07/29/2026		212		(6)			(6)		206	206			
100290636	CADDO MILLS	TX		07/29/2026		318		(9)			(9)		309	309			
100290637	ENDICOTT	NY		07/29/2026		124		(3)			(3)		121	121			
100290639	CONROE	TX		07/29/2026		285		(5)			(5)		280	280			
100290640	SCOTTSDALE	AZ		07/29/2026		1,832		(24)			(24)		1,808	1,808			
100290641	HUFFMAN	TX		07/29/2026		107		(2)			(2)		105	105			
100290642	DALLAS	TX		07/29/2026		490		(19)			(19)		471	471			
100290643	GOLD CANYON	AZ		07/29/2026		219		(10)			(10)		209	209			
100290645	ROANOKE	VA		07/29/2026		150		(7)			(7)		143	143			
100290646	LOGAN	OH		07/29/2026		212		(5)			(5)		207	207			
100290647	WOODLAND PARK	CO		07/29/2026		249		(1)			(1)		248	248			
100290648	BELLEVILLE	IL		07/29/2026		269		(6)			(6)		263	263			
100290649	LENOIR	NC		07/29/2026		187		(3)			(3)		184	184			
100290650	BRADENTON	FL		07/29/2026		215		(6)			(6)		209	209			
100290653	PALM SPRINGS	CA		07/29/2026		254		(6)			(6)		248	248			
100290654	MIDDLEBURG	FL		07/29/2026		174		(6)			(6)		168	168			
100290655	HIGHLAND HEIGHTS	KY		07/29/2026		96		(2)			(2)		94	94			
100290656	HEMET	CA		07/29/2026		227		(1)			(1)		226	226			
100290657	SUMMERVILLE	SC		07/29/2026		154		(2)			(2)		152	152			
100290658	LAS VEGAS	NV		07/29/2026		309		(12)			(12)		297	297			
100290659	CONROE	TX		07/29/2026		274		(4)			(4)		270	270			
100290660	DAVENPORT	FL		07/29/2026		15,507		(348)			(348)		15,159	15,159			
100290661	GILBERT	SC		07/29/2026		140		(3)			(3)		137	137			
100290662	SEATTLE	WA		07/29/2026		547		(6)			(6)		541	541			
100290663	STATESVILLE	NC		07/29/2026		151		2			2		153	153			
100290664	SNOHOMISH	WA		07/29/2026		1,062		(34)			(34)		1,028	1,028			
100290665	PUNTA GORDA	FL		07/29/2026		418		(7)			(7)		411	411			
100290666	APEX	NC		07/29/2026		449		(16)			(16)		433	433			
100290668	PANAMA CITY BEACH	FL		07/29/2026		145		(3)			(3)		142	142			
100290669	SUMMERVILLE	SC		07/29/2026		123							123	123			
100290670	HOUSTON	TX		07/29/2026		372		(15)			(15)		357	357			
100290671	SAUK VILLAGE	IL		07/29/2026		89		(4)			(4)		85	85			
100290672	HERSHEY	PA		07/29/2026		221		(7)			(7)		214	214			
100290673	PLANTATION	FL		07/29/2026		751		(20)			(20)		731	731			
100290674	CANOGA PARK	CA		07/29/2026		750		(13)			(13)		737	737			
100290675	KNOXVILLE	TN		07/29/2026		1,304		(52)			(52)		1,252	1,252			
100290676	MEMPHIS	TN		07/29/2026		95		(2)			(2)		93	93			
100290677	BROOKHAVEN	GA		07/29/2026		936		(5)			(5)		931	931			
100290679	SAN ANTONIO	TX		07/29/2026		197		(9)			(9)		188	188			
100290680	LITTLE EGG HARBOR TWP	NJ		07/29/2026		234		(11)			(11)		223	223			
100290681	ODESSA	TX		07/29/2026		90		(4)			(4)		86	86			
100290682	ODESSA	TX		07/29/2026		100		(5)			(5)		95	95			
100290683	TUSKEGEE	AL		07/29/2026		169		(7)			(7)		162	162			
100290684	SNEADS FERRY	NC		07/29/2026		214		(8)			(8)		206	206			
100290685	RICHARDSON	TX		07/29/2026		1,265		(29)			(29)		1,236	1,236			
100290686	SNEADS FERRY	NC		07/29/2026		588		(23)			(23)		565	565			
100290687	ROCKWALL	TX		07/29/2026		216		(1)			(1)		215	215			
100290690	GREEN VALLEY	AZ		07/29/2026		129		(5)			(5)		124	124			
100290692	MILWAUKEE	WI		07/29/2026		255		(9)			(9)		246	246			
100290693	VENICE	FL		07/29/2026		507		(10)			(10)		497	497			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100290694	MEDFORD	OR		07/29/2026		570		(16)			(16)		554	554			
100290695	CHATTANOOGA	TN		07/29/2026		383		(2)			(2)		381	381			
100290696	DENVER	CO		07/29/2026		691		(21)			(21)		670	670			
100290698	CHANDLER	AZ		07/29/2026		726		(2)			(2)		724	724			
100290699	ISELIN	NJ		07/29/2026		688		(25)			(25)		663	663			
100290700	CALIFORNIA CITY	CA		07/29/2026		336		(5)			(5)		331	331			
100290701	MERIDIAN	ID		07/29/2026		1,901		7			7		1,908	1,908			
100290702	MIDLOTHIAN	VA		07/29/2026		486		(13)			(13)		473	473			
100290703	ARTEMAS	PA		07/29/2026		192,863		(4,974)			(4,974)		187,889	187,889			
100290704	VICTOR	ID		07/29/2026		1,603		(48)			(48)		1,555	1,555			
100290705	FONTANA	CA		07/29/2026		951		(20)			(20)		931	931			
100290706	THREE RIVERS	MI		07/29/2026		432		(12)			(12)		420	420			
100290707	SUFFOLK	VA		07/29/2026		401		(12)			(12)		389	389			
100290708	INDIANAPOLIS	IN		07/29/2026		1,508		27			27		1,535	1,535			
100290709	AVONDALE	AZ		07/29/2026		478		(13)			(13)		465	465			
100290710	OAK LAWN	IL		07/29/2026		481		(10)			(10)		471	471			
100290711	LAKEWOOD	NJ		07/29/2026		1,669		4			4		1,673	1,673			
100290712	SARASOTA	FL		07/29/2026		429		(15)			(15)		414	414			
100290713	FORT MOHAVE	AZ		07/29/2026		453		(15)			(15)		438	438			
100290714	PANAMA CITY BEACH	FL		07/29/2026		660		(23)			(23)		637	637			
100290715	NAPLES	FL		07/29/2026		1,116		(16)			(16)		1,100	1,100			
100290716	INDIO	CA		07/29/2026		872		(15)			(15)		857	857			
100290717	COLUMBUS	OH		07/29/2026		485		(4)			(4)		481	481			
100290718	BONNEY LAKE	WA		07/29/2026		962		(18)			(18)		944	944			
100290719	COON RAPIDS	MN		07/29/2026		406		(13)			(13)		393	393			
100290720	TOLAR	TX		07/29/2026		791		(30)			(30)		761	761			
100290721	NORTH FORT MYERS	FL		07/29/2026		485		(8)			(8)		477	477			
100290722	MORRISVILLE	NC		07/29/2026		692		(23)			(23)		669	669			
100290723	CHATTANOOGA	TN		07/29/2026		485		(11)			(11)		474	474			
100290724	HARTWELL	GA		07/29/2026		1,121		(21)			(21)		1,100	1,100			
100290725	KATY	TX		07/29/2026		444		(21)			(21)		423	423			
100290726	SURF CITY	NC		07/29/2026		568		(9)			(9)		559	559			
100290727	ASHLAND	VA		07/29/2026		538		(6)			(6)		532	532			
100290728	LUDLOW	VT		07/29/2026		510		5			5		515	515			
100290729	DAPHNE	AL		07/29/2026		376		(12)			(12)		364	364			
100290730	TAVERNIER	FL		07/29/2026		1,170		(48)			(48)		1,122	1,122			
100290731	FUQUAY-VARINA	NC		07/29/2026		1,353		(21)			(21)		1,332	1,332			
100290732	CELINA	TX		07/29/2026		573		(12)			(12)		561	561			
100290733	HARTLAND	WI		07/29/2026		724		(21)			(21)		703	703			
100290734	DENVER	CO		07/29/2026		798		(7)			(7)		791	791			
100290735	LINCOLN	CA		07/29/2026		778		11			11		789	789			
100290736	JAMAICA BEACH	TX		07/29/2026		705		(26)			(26)		679	679			
100290737	SANTA FE	TX		07/29/2026		816		(29)			(29)		787	787			
100290738	HARMONY	ME		07/29/2026		377		(5)			(5)		372	372			
100290740	DUBUQUE	IA		07/29/2026		377		(14)			(14)		363	363			
100290741	SUNDERLAND	MA		07/29/2026		538		(13)			(13)		525	525			
100290742	TEMPE	AZ		07/29/2026		497		(10)			(10)		487	487			
100290743	TEMPE	AZ		07/29/2026		737		(14)			(14)		723	723			
100290744	COLUMBIA	TN		07/29/2026		485		(2)			(2)		483	483			
100290745	LINCOLN	NE		07/29/2026		526		(2)			(2)		524	524			
100290746	DAYTONA BEACH	FL		07/29/2026		501		(6)			(6)		495	495			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100290747	MUNSTER	IN		07/29/2026		410		(12)			(12)		398	398			
100290748	BALLWIN	MO		07/29/2026		464		(8)			(8)		456	456			
100290749	WAPWALLOPEN	PA		07/29/2026		612		(12)			(12)		600	600			
100290750	HENRICO	VA		07/29/2026		662		(15)			(15)		647	647			
100290751	COLUMBUS	OH		07/29/2026		489		(12)			(12)		477	477			
100290752	SUNNYVALE	CA		07/29/2026		1,536		(30)			(30)		1,506	1,506			
100290753	IRON STATION	NC		07/29/2026		884		(25)			(25)		859	859			
100290754	LITTLE ELM	TX		07/29/2026		743		(8)			(8)		735	735			
100290755	NEW BERN	NC		07/29/2026		727		(14)			(14)		713	713			
100290756	CARY	NC		07/29/2026		28,079		(1,107)			(1,107)		26,972	26,972			
100290757	WARRENTON	OR		07/29/2026		970		(32)			(32)		938	938			
100290758	CELEBRATION	FL		07/29/2026		776		(19)			(19)		757	757			
100290759	OZARK	AL		07/29/2026		495		(13)			(13)		482	482			
100290760	READING	PA		07/29/2026		370		(14)			(14)		356	356			
100290761	HAYWARD	CA		07/29/2026		978		(32)			(32)		946	946			
100290762	CHICAGO	IL		07/29/2026		434		(11)			(11)		423	423			
100290763	PRESCOTT	AZ		07/29/2026		572		(21)			(21)		551	551			
100290764	FORNEY	TX		07/29/2026		1,488		(29)			(29)		1,459	1,459			
100290765	EASLEY	SC		07/29/2026		546		1			1		547	547			
100290766	TAUNTON	MA		07/29/2026		1,234		(27)			(27)		1,207	1,207			
100290767	PROVIDENCE	RI		07/29/2026		1,288		(5)			(5)		1,283	1,283			
100290768	FORT WORTH	TX		07/29/2026		845		(22)			(22)		823	823			
100290769	NEW SMYRNA BEACH	FL		07/29/2026		799		(31)			(31)		768	768			
100290770	NORTH MYRTLE BEACH	SC		07/29/2026		1,536		(42)			(42)		1,494	1,494			
100290771	STAR	ID		07/29/2026		947		(38)			(38)		909	909			
100290772	STAFFORD	VA		07/29/2026		403		(16)			(16)		387	387			
100290773	FORT WORTH	TX		07/29/2026		463		(12)			(12)		451	451			
100290774	DIAMOND BAR	CA		07/29/2026		1,134		(24)			(24)		1,110	1,110			
100290775	PEORIA	AZ		07/29/2026		346		(12)			(12)		334	334			
100290776	SAN JOSE	CA		07/29/2026		1,466		(55)			(55)		1,411	1,411			
100290777	HACIENDA HEIGHTS	CA		07/29/2026		917		(20)			(20)		897	897			
100290778	TRACY	CA		07/29/2026		975		(33)			(33)		942	942			
100290779	SOUTH KINGSTOWN	RI		07/29/2026		8,937		(368)			(368)		8,569	8,569			
100290780	FORT WAYNE	IN		07/29/2026		383		(17)			(17)		366	366			
100290781	GULF SHORES	AL		07/29/2026		873		(23)			(23)		850	850			
100290782	CHARLOTTE	NC		07/29/2026		666		(23)			(23)		643	643			
100290783	SPRINGFIELD	MA		07/29/2026		436		(6)			(6)		430	430			
100290784	SPRINGFIELD	MA		07/29/2026		525		(2)			(2)		523	523			
100290785	FAIRFIELD	CT		07/29/2026		3,558		(97)			(97)		3,461	3,461			
100290786	VENTURA	CA		07/29/2026		877		(30)			(30)		847	847			
100290787	BOSTON	MA		07/29/2026		1,168		(24)			(24)		1,144	1,144			
100290788	BRIDGEVILLE	DE		07/29/2026		132,035		(3,441)			(3,441)		128,594	128,594			
100290789	WARRENTON	OR		07/29/2026		970		(32)			(32)		938	938			
100290790	CARY	IL		07/29/2026		2,084		(74)			(74)		2,010	2,010			
100290791	PARK CITY	UT		07/29/2026		1,323		(56)			(56)		1,267	1,267			
100290792	VIRGINIA BEACH	VA		07/29/2026		460		(16)			(16)		444	444			
100290793	PALM SPRINGS	CA		07/29/2026		436		(11)			(11)		425	425			
100290794	COROLLA	NC		07/29/2026		585		(6)			(6)		579	579			
100290795	NORTH CHESTERFIELD	VA		07/29/2026		390		(11)			(11)		379	379			
100290796	SAN ANTONIO	TX		07/29/2026		399		(1)			(1)		398	398			
100290797	CULVER	OR		07/29/2026		897		(25)			(25)		872	872			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100290798	QUEEN CREEK	AZ		07/29/2026		449		(15)			(15)		434	434			
100290799	NORTH HOLLYWOOD	CA		07/29/2026		818		(15)			(15)		803	803			
100290800	WARWICK	PA		07/29/2026		467		(11)			(11)		456	456			
100290801	YARDLEY	PA		07/29/2026		467		(11)			(11)		456	456			
100290802	BOCA RATON	FL		07/29/2026		669		(23)			(23)		646	646			
100290803	BORDENTOWN	NJ		07/29/2026		495		(15)			(15)		480	480			
100290804	MAIZE	KS		07/29/2026		427		(14)			(14)		413	413			
100290805	BERNARDSVILLE	NJ		07/29/2026		903		(21)			(21)		882	882			
100290806	VICTORVILLE	CA		07/29/2026		564		(17)			(17)		547	547			
100290807	WORCESTER	MA		07/29/2026		1,073		(28)			(28)		1,045	1,045			
100290808	PLAINFIELD	IL		07/29/2026		444		(21)			(21)		423	423			
100290809	SACRAMENTO	CA		07/29/2026		603		(18)			(18)		585	585			
100290810	NORTH FORT MYERS	FL		07/29/2026		483		(9)			(9)		474	474			
100290811	ROSEVILLE	CA		07/29/2026		587		(16)			(16)		571	571			
100290812	LAKE ARIEL	PA		07/29/2026		447		(18)			(18)		429	429			
100290813	LEES SUMMIT	MO		07/29/2026		438		(19)			(19)		419	419			
100290814	NEW ORLEANS	LA		07/29/2026		838		(24)			(24)		814	814			
100290815	OXNARD	CA		07/29/2026		823		(22)			(22)		801	801			
100290816	RICHMOND	TX		07/29/2026		424		(14)			(14)		410	410			
100290817	LONG BEACH	CA		07/29/2026		1,236		(56)			(56)		1,180	1,180			
100290818	COATESVILLE	IN		07/29/2026		502		(19)			(19)		483	483			
100290819	POCASSET	MA		07/29/2026		1,546		(28)			(28)		1,518	1,518			
100290820	ACWORTH	GA		07/29/2026		1,257		(41)			(41)		1,216	1,216			
100290821	SARASOTA	FL		07/29/2026		683		(17)			(17)		666	666			
100290822	HUDGINS	VA		07/29/2026		822		(20)			(20)		802	802			
100290823	RICHMOND	VA		07/29/2026		359		(11)			(11)		348	348			
100290824	ROANOKE	TX		07/29/2026		1,096		(47)			(47)		1,049	1,049			
100290825	CHARLOTTESVILLE	VA		07/29/2026		512		(13)			(13)		499	499			
100290826	BELLEVUE	WA		07/29/2026		943		(25)			(25)		918	918			
100290828	LAKEWOOD	OH		07/29/2026		361		(12)			(12)		349	349			
100290829	MONTEREY	CA		07/29/2026		22,458		(698)			(698)		21,760	21,760			
100290830	GUN BARREL CITY	TX		07/29/2026		783		(28)			(28)		755	755			
100290831	GULF SHORES	AL		07/29/2026		828		(34)			(34)		794	794			
100290832	SIGNAL HILL	CA		07/29/2026		1,243		(29)			(29)		1,214	1,214			
100290833	MILWAUKEE	WI		07/29/2026		610		(13)			(13)		597	597			
100290834	GREAT BARRINGTON	MA		07/29/2026		738		(16)			(16)		722	722			
100290835	SECAUCUS	NJ		07/29/2026		1,094		(11)			(11)		1,083	1,083			
100290837	ATHOL	MA		07/29/2026		2,243		(60)			(60)		2,183	2,183			
100290838	OAKWOOD	GA		07/29/2026		4,624		(134)			(134)		4,490	4,490			
100290840	MANTECA	CA		07/29/2026		874		(32)			(32)		842	842			
100290841	GRAPEVINE	TX		07/29/2026		800		(18)			(18)		782	782			
100290842	PALMYRA	NJ		07/29/2026		650		(18)			(18)		632	632			
100290843	AVONDALE	AZ		07/29/2026		700		(32)			(32)		668	668			
100290844	DUMFRIES	VA		07/29/2026		797		(33)			(33)		764	764			
100290845	LITTLETON	CO		07/29/2026		549		(15)			(15)		534	534			
100290846	MONTGOMERY	AL		07/29/2026		803		(25)			(25)		778	778			
100290847	KOKOMO	IN		07/29/2026		642		(26)			(26)		616	616			
100290848	BOCA RATON	FL		07/29/2026		1,324		(57)			(57)		1,267	1,267			
100290849	BARNEGAT	NJ		07/29/2026		720		(29)			(29)		691	691			
100290850	KATY	TX		07/29/2026		640		(17)			(17)		623	623			
100290851	PORT ORANGE	FL		07/29/2026		861		(32)			(32)		829	829			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100290852	BETHLEHEM	PA		07/29/2026		468		(16)			(16)		452	452			
100290853	CINCINNATI	OH		07/29/2026		568		(23)			(23)		545	545			
100290854	LAKE LURE	NC		07/29/2026		359		(11)			(11)		348	348			
100290855	KENNEBUNK	ME		07/29/2026		1,202		(30)			(30)		1,172	1,172			
100290856	PENSACOLA	FL		07/29/2026		611		(16)			(16)		595	595			
100290857	WAYNE	NJ		07/29/2026		368		(12)			(12)		356	356			
100290858	MANAHAWKIN	NJ		07/29/2026		2,994		(72)			(72)		2,922	2,922			
100290859	NORTH BRUNSWICK	NJ		07/29/2026		422		(12)			(12)		410	410			
100290860	NEW ORLEANS	LA		07/29/2026		606		(10)			(10)		596	596			
100290861	BRENHAM	TX		07/29/2026		877		(37)			(37)		840	840			
100290862	SAINT PAUL	MN		07/29/2026		576		(2)			(2)		574	574			
100290863	ASHEVILLE	NC		07/29/2026		678		(22)			(22)		656	656			
100290864	MURFREESBORO	TN		07/29/2026		625		(8)			(8)		617	617			
100290865	DENNIS PORT	MA		07/29/2026		784		(33)			(33)		751	751			
100290866	ROCKLIN	CA		07/29/2026		809		(25)			(25)		784	784			
100290867	CHICAGO	IL		07/29/2026		1,461		(28)			(28)		1,433	1,433			
100290868	DALTON	GA		07/29/2026		431		(10)			(10)		421	421			
100290869	MILLSBORO	DE		07/29/2026		352		(14)			(14)		338	338			
100290870	PORT SAINT LUCIE	FL		07/29/2026		550		(23)			(23)		527	527			
100290871	RICHMOND	VA		07/29/2026		811		(15)			(15)		796	796			
100290872	MAPLEWOOD	NJ		07/29/2026		896		(15)			(15)		881	881			
100290873	WILDWOOD	NJ		07/29/2026		833		(30)			(30)		803	803			
100290874	SACRAMENTO	CA		07/29/2026		760		(17)			(17)		743	743			
100290875	LAKE OZARK	MO		07/29/2026		431		(10)			(10)		421	421			
100290877	DAVIS	CA		07/29/2026		1,128		(49)			(49)		1,079	1,079			
100290878	ALLEN	TX		07/29/2026		988		(8)			(8)		980	980			
100290879	WICHITA	KS		07/29/2026		667		(29)			(29)		638	638			
100290880	SAN DIEGO	CA		07/29/2026		1,698		(48)			(48)		1,650	1,650			
100290881	PHOENIX	AZ		07/29/2026		426		(17)			(17)		409	409			
100290882	CHICO	CA		07/29/2026		520		(29)			(29)		491	491			
100290883	ALEXANDRIA	VA		07/29/2026		839		(36)			(36)		803	803			
100290884	WEST WARWICK	RI		07/29/2026		387		(15)			(15)		372	372			
100290885	SALT LAKE CITY	UT		07/29/2026		663		(17)			(17)		646	646			
100290886	NAPLES	FL		07/29/2026		1,065		(32)			(32)		1,033	1,033			
100290887	MECHANICSVILLE	VA		07/29/2026		474		(14)			(14)		460	460			
100290889	STOCKTON	CA		07/29/2026		621		(21)			(21)		600	600			
100290890	PASADENA	MD		07/29/2026		795		(24)			(24)		771	771			
100290891	NEOEDAH	WI		07/29/2026		569		(24)			(24)		545	545			
100290892	FRISCO	TX		07/29/2026		695		(29)			(29)		666	666			
100290893	SEVIERVILLE	TN		07/29/2026		1,732		(5)			(5)		1,727	1,727			
100290894	SOUTH BEND	IN		07/29/2026		556		(22)			(22)		534	534			
100290896	SAINT JOHNS	FL		07/29/2026		962		22			22		984	984			
100290897	GARLAND	TX		07/29/2026		37,825		(1,265)			(1,265)		36,560	36,560			
100290898	FULLERTON	CA		07/29/2026		580		(18)			(18)		562	562			
100290899	BRADENTON	FL		07/29/2026		524		7			7		531	531			
100290900	HENDERSON	NV		07/29/2026		608		(18)			(18)		590	590			
100290901	MILWAUKEE	WI		07/29/2026		374		(9)			(9)		365	365			
100290902	LAS VEGAS	NV		07/29/2026		468		(20)			(20)		448	448			
100290903	ACWORTH	GA		07/29/2026		640		(17)			(17)		623	623			
100290904	BUCKEYE	AZ		07/29/2026		569		(16)			(16)		553	553			
100290905	QUEEN CREEK	AZ		07/30/2026		259		(15)			(15)		244	244			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100290906	BURLINGTON	ND		07/30/2026		80		(5)			(5)		75	75			
100290907	WINDSOR	CA		07/30/2026		409		(11)			(11)		398	398			
100290908	CLIFTON	NJ		07/30/2026		355		(11)			(11)		344	344			
100290909	FOUNTAIN VALLEY	CA		07/30/2026		290		(17)			(17)		273	273			
100290910	JEFFERSON	MD		07/30/2026		70		(3)			(3)		67	67			
100290911	SAN DIEGO	CA		07/30/2026		537		(21)			(21)		516	516			
100290912	CHULA VISTA	CA		07/30/2026		395		(24)			(24)		371	371			
100290913	BRUNSWICK	MD		07/30/2026		39		(1)			(1)		38	38			
100290914	ASHBURN PARK	IL		07/30/2026		51		(3)			(3)		48	48			
100290915	MIRAMAR	FL		07/30/2026		40		(1)			(1)		39	39			
100290916	PORT SAINT LUCIE	FL		07/30/2026		55		(1)			(1)		54	54			
100290917	TOLUCA LAKE	CA		07/30/2026		1,059		(32)			(32)		1,027	1,027			
100290918	APEX	NC		07/30/2026		113		(6)			(6)		107	107			
100290919	KALISPELL	MT		07/30/2026		35		(2)			(2)		33	33			
100290920	DEER PARK	TX		07/30/2026		134		(9)			(9)		125	125			
100290921	GOLDEN	CO		07/30/2026		119		(8)			(8)		111	111			
100290922	LONGMONT	CO		07/30/2026		459		(32)			(32)		427	427			
100290923	MONTEBELLO	CA		07/30/2026		60		(3)			(3)		57	57			
100290924	ENGLEWOOD	CO		07/30/2026		35		(2)			(2)		33	33			
100290925	THORNTON	CO		07/30/2026		132		(9)			(9)		123	123			
100290926	BRIGHTON	CO		07/30/2026		69		(5)			(5)		64	64			
100290927	ROSELAND	NJ		07/30/2026		686		(34)			(34)		652	652			
100290928	MISSION HILLS	CA		07/30/2026		72		(4)			(4)		68	68			
100290929	NORTH SALEM	IN		07/30/2026		68		(4)			(4)		64	64			
100290931	LAKE ELSINORE	CA		07/30/2026		134		(4)			(4)		130	130			
100290932	FRONT ROYAL	VA		07/30/2026		2,772		(149)			(149)		2,623	2,623			
100290933	SPRING	TX		07/30/2026		89		(5)			(5)		84	84			
100290934	RAMONA	CA		07/30/2026		355		(17)			(17)		338	338			
100290935	MORRISTOWN	IN		07/30/2026		380		(20)			(20)		360	360			
100290936	DAYTON	OH		07/30/2026		145		(8)			(8)		137	137			
100290938	ROSEDALE	MD		07/30/2026		211		(11)			(11)		200	200			
100290940	PARKVILLE	MD		07/30/2026		151		(8)			(8)		143	143			
100290941	BELLE CHASSE	LA		07/30/2026		221		(11)			(11)		210	210			
100290942	PHOENIX	AZ		07/30/2026		192		(10)			(10)		182	182			
100290943	SALISBURY	MD		07/30/2026		81		(4)			(4)		77	77			
100290944	MACOMB	MI		07/30/2026		182		(10)			(10)		172	172			
100290945	RIVERDALE	GA		07/30/2026		115		(4)			(4)		111	111			
100290946	GRAND PRAIRIE	TX		07/30/2026		310		(15)			(15)		295	295			
100290947	WEST ALLIS	WI		07/30/2026		94		(5)			(5)		89	89			
100290948	AMARILLO	TX		07/30/2026		92		(5)			(5)		87	87			
100290949	HUNTSVILLE	AL		07/30/2026		219		(10)			(10)		209	209			
100290950	CARVER	MA		07/30/2026		220		(11)			(11)		209	209			
100290951	BAKER CITY	OR		07/30/2026		114		(4)			(4)		110	110			
100290952	WESTMINSTER	CO		07/30/2026		109		(3)			(3)		106	106			
100290953	MISSION	TX		07/30/2026		236		(8)			(8)		228	228			
100290954	WAKE FOREST	NC		07/30/2026		46		(2)			(2)		44	44			
100290955	NEW KENT	VA		07/30/2026		1,162		(62)			(62)		1,100	1,100			
100290956	WILMINGTON	DE		07/30/2026		71		(2)			(2)		69	69			
100290957	HOUSTON	TX		07/30/2026		136		(6)			(6)		130	130			
100290958	SILVER SPRING	MD		07/30/2026		245		(13)			(13)		232	232			
100290959	SPOKANE VALLEY	WA		07/30/2026		115		(5)			(5)		110	110			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100290960	SAN JUAN	TX		07/30/2026		119		(6)			(6)		113	113			
100290961	SODDY DAISY	TN		07/30/2026		57		(3)			(3)		54	54			
100290962	ALBANY	OR		07/30/2026		128		(6)			(6)		122	122			
100290963	PARAMOUNT	CA		07/30/2026		185		(7)			(7)		178	178			
100290964	EDEN PRAIRIE	MN		07/30/2026		196		(7)			(7)		189	189			
100290965	FLORISSANT	MO		07/30/2026		885		(31)			(31)		854	854			
100290966	ARLINGTON	TX		07/30/2026		124		(6)			(6)		118	118			
100290967	SANDY	UT		07/30/2026		3,039		(14)			(14)		3,025	3,025			
100290968	HAMMOND	LA		07/30/2026		68		(2)			(2)		66	66			
100290969	EL PASO	TX		07/30/2026		80		(3)			(3)		77	77			
100290970	AVON LAKE	OH		07/30/2026		429		(22)			(22)		407	407			
100290971	EVANSVILLE	IN		07/30/2026		37		(2)			(2)		35	35			
100290973	VALPARAISO	IN		07/30/2026		697		(27)			(27)		670	670			
100290974	PARK RIDGE	NJ		07/30/2026		262		(5)			(5)		257	257			
100290975	DORAL	FL		07/30/2026		205		(3)			(3)		202	202			
100290976	CHARLESTON	SC		07/30/2026		154		(5)			(5)		149	149			
100290977	LINCOLN	CA		07/30/2026		66		(1)			(1)		65	65			
100290978	TAMARAC	FL		07/30/2026		84		(4)			(4)		80	80			
100290979	SPARTANBURG	SC		07/30/2026		80		(4)			(4)		76	76			
100290980	TAMPA	FL		07/30/2026		390		(6)			(6)		384	384			
100290981	SAN JOSE	CA		07/30/2026		83		(4)			(4)		79	79			
100290982	LAS VEGAS	NV		07/30/2026		181		(7)			(7)		174	174			
100290983	PHOENIX	AZ		07/30/2026		83		(2)			(2)		81	81			
100290984	CULLMAN	AL		07/30/2026		97		(1)			(1)		96	96			
100290985	BISBEE	AZ		07/30/2026		96		(2)			(2)		94	94			
100290986	BRIGHTON	CO		07/30/2026		160		(3)			(3)		157	157			
100290987	MAYS LANDING	NJ		07/30/2026		101							101	101			
100290988	LARGO	FL		07/30/2026		144		(3)			(3)		141	141			
100290989	MINNEAPOLIS	MN		07/30/2026		6,345		(198)			(198)		6,147	6,147			
100290990	MAPLE VALLEY	WA		07/30/2026		394		(8)			(8)		386	386			
100290991	KILLEEN	TX		07/30/2026		145		(6)			(6)		139	139			
100290992	CLIFFSIDE PARK	NJ		07/30/2026		157		(6)			(6)		151	151			
100290993	PUYALLUP	WA		07/30/2026		111		(2)			(2)		109	109			
100290994	CITRUS HEIGHTS	CA		07/30/2026		439		(9)			(9)		430	430			
100290995	SAN ANTONIO	TX		07/30/2026		65		(2)			(2)		63	63			
100290997	QUEEN CREEK	AZ		07/30/2026		62		(3)			(3)		59	59			
100290998	GREENWOOD	IN		07/30/2026		113		(6)			(6)		107	107			
100290999	MARYSVILLE	WA		07/30/2026		162		(3)			(3)		159	159			
100291000	BURLESON	TX		07/30/2026		238		(9)			(9)		229	229			
100291001	HUNTLEY	IL		07/30/2026		258		(12)			(12)		246	246			
100291002	MIDLOTHIAN	VA		07/30/2026		176		(4)			(4)		172	172			
100291003	GREENEVILLE	TN		07/30/2026		167		(2)			(2)		165	165			
100291004	GREEN BAY	WI		07/30/2026		120		(5)			(5)		115	115			
100291005	RIVERBANK	CA		07/30/2026		240		(13)			(13)		227	227			
100291006	NEW ORLEANS	LA		07/30/2026		102		(2)			(2)		100	100			
100291007	GOLD BAR	WA		07/30/2026		237		(5)			(5)		232	232			
100291008	PHOENIX	AZ		07/30/2026		212		(4)			(4)		208	208			
100291009	WASHINGTON	DC		07/30/2026		638		(24)			(24)		614	614			
100291010	KANSAS CITY	MO		07/30/2026		115		(2)			(2)		113	113			
100291011	IOWA CITY	IA		07/30/2026		134		(7)			(7)		127	127			
100291012	NOVATO	CA		07/30/2026		91		(5)			(5)		86	86			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100291013	ACWORTH	GA		07/30/2026		65		(4)			(4)		61	61			
100291014	BOISE	ID		07/30/2026		416		(16)			(16)		400	400			
100291015	FONTANA	CA		07/30/2026		1,420		(29)			(29)		1,391	1,391			
100291016	ROCK HILL	SC		07/30/2026		318		(7)			(7)		311	311			
100291017	HUMBLE	TX		07/30/2026		162		(9)			(9)		153	153			
100291018	TROY	AL		07/30/2026		54		(3)			(3)		51	51			
100291019	MISSION	TX		07/30/2026		163		(8)			(8)		155	155			
100291020	HELOTES	TX		07/30/2026		285		(4)			(4)		281	281			
100291021	PASADENA	MD		07/30/2026		183		(5)			(5)		178	178			
100291022	MOBILE	AL		07/30/2026		234		(13)			(13)		221	221			
100291023	CLINTON	TN		07/30/2026		50		(3)			(3)		47	47			
100291024	LAKE HAVASU CITY	AZ		07/30/2026		214		(4)			(4)		210	210			
100291027	MAGNOLIA	NJ		07/30/2026		63		(1)			(1)		62	62			
100291028	PALATKA	FL		07/30/2026		100		(2)			(2)		98	98			
100291029	PECULIAR	MO		07/30/2026		190		(10)			(10)		180	180			
100291030	PARIS	KY		07/30/2026		150		(6)			(6)		144	144			
100291031	FREDERICKSBURG	VA		07/30/2026		126		(7)			(7)		119	119			
100291032	SACRAMENTO	CA		07/30/2026		588		(12)			(12)		576	576			
100291033	PEMBROKE PINES	FL		07/30/2026		274		(6)			(6)		268	268			
100291034	GOOSE CREEK	SC		07/30/2026		70		(1)			(1)		69	69			
100291035	ROCHESTER	MN		07/30/2026		835		(40)			(40)		795	795			
100291036	SAN DIEGO	CA		07/30/2026		679		(27)			(27)		652	652			
100291037	ROSEVILLE	CA		07/30/2026		115		(4)			(4)		111	111			
100291038	OXFORD	GA		07/30/2026		132		(6)			(6)		126	126			
100291039	SANTA MARIA	CA		07/30/2026		215		(3)			(3)		212	212			
100291040	DEATSVILLE	AL		07/30/2026		372		(19)			(19)		353	353			
100291041	GRANTS PASS	OR		07/30/2026		60		(2)			(2)		58	58			
100291042	AVE MARIA	FL		07/30/2026		125		(7)			(7)		118	118			
100291044	CHESHIRE	CT		07/30/2026		355		(5)			(5)		350	350			
100291045	MARSHALL	MI		07/30/2026		162		(3)			(3)		159	159			
100291046	PALMETTO BAY	FL		07/30/2026		564		(12)			(12)		552	552			
100291047	NORTHWOOD	OH		07/30/2026		128		(3)			(3)		125	125			
100291048	LEESBURG	FL		07/30/2026		366		(8)			(8)		358	358			
100291049	TOLEDO	OH		07/30/2026		41		(2)			(2)		39	39			
100291050	FORT THOMAS	KY		07/30/2026		50		(3)			(3)		47	47			
100291051	MORENO VALLEY	CA		07/30/2026		144		(3)			(3)		141	141			
100291053	GILBERT	AZ		07/30/2026		82		(4)			(4)		78	78			
100291054	NAPLES	FL		07/30/2026		166		(9)			(9)		157	157			
100291055	SAN DIEGO	CA		07/30/2026		442		(9)			(9)		433	433			
100291056	CHICAGO	IL		07/30/2026		54		(1)			(1)		53	53			
100291057	DURHAM	NC		07/30/2026		160		(3)			(3)		157	157			
100291058	CHEVERLY	MD		07/30/2026		202		(4)			(4)		198	198			
100291059	LA PUENTE	CA		07/30/2026		53		(1)			(1)		52	52			
100291060	RIO RANCHO	NM		07/30/2026		582		(8)			(8)		574	574			
100291061	CHERRY VALLEY	CA		07/30/2026		126		(3)			(3)		123	123			
100291062	FLORA VISTA	NM		07/30/2026		48		(3)			(3)		45	45			
100291063	POWELL	OH		07/30/2026		36		(1)			(1)		35	35			
100291064	ANDERSON	CA		07/30/2026		75		(2)			(2)		73	73			
100291066	SIMI VALLEY	CA		07/30/2026		202		(4)			(4)		198	198			
100291067	MOORESVILLE	NC		07/30/2026		330		(7)			(7)		323	323			
100291068	MORROW	OH		07/30/2026		769		(30)			(30)		739	739			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100291069	ST LOUIS PARK	MN		07/30/2026		189		(10)			(10)		179	179			
100291070	DES MOINES	IA		07/30/2026		157		(6)			(6)		151	151			
100291071	POMONA	CA		07/30/2026		1,510		(31)			(31)		1,479	1,479			
100291072	SALEM	OR		07/30/2026		226		(5)			(5)		221	221			
100291073	HAMILTON	OH		07/30/2026		93		(2)			(2)		91	91			
100291074	PORT ORANGE	FL		07/30/2026		84		(2)			(2)		82	82			
100291075	LEXINGTON	SC		07/30/2026		1,415		(76)			(76)		1,339	1,339			
100291076	BETHLEHEM	PA		07/30/2026		562		(22)			(22)		540	540			
100291077	DEARBORN HEIGHTS	MI		07/30/2026		173		(9)			(9)		164	164			
100291078	LAS VEGAS	NV		07/30/2026		104		(2)			(2)		102	102			
100291079	SALIDA	CA		07/30/2026		183		(7)			(7)		176	176			
100291080	AUSTIN	MN		07/30/2026		196		(9)			(9)		187	187			
100291081	QUEEN CREEK	AZ		07/30/2026		379		(8)			(8)		371	371			
100291082	SOUTH SALEM	OH		07/30/2026		38		(1)			(1)		37	37			
100291083	NEW MARKET	VA		07/30/2026		187		(10)			(10)		177	177			
100291084	ORLANDO	FL		07/30/2026		543		(21)			(21)		522	522			
100291085	TEMECULA	CA		07/30/2026		49		(1)			(1)		48	48			
100291086	HUNTSVILLE	AL		07/30/2026		118		(2)			(2)		116	116			
100291087	BECKLEY	WV		07/30/2026		403		(22)			(22)		381	381			
100291088	LOS ANGELES	CA		07/30/2026		81		(3)			(3)		78	78			
100291089	TEMPE	AZ		07/30/2026		191		(2)			(2)		189	189			
100291090	PEMBROKE	MA		07/30/2026		149		(5)			(5)		144	144			
100291091	LADERA RANCH	CA		07/30/2026		607		(12)			(12)		595	595			
100291093	CHILLICOTHE	OH		07/30/2026		31		(2)			(2)		29	29			
100291094	HILLIARD	OH		07/30/2026		38		(2)			(2)		36	36			
100291095	WINSTON SALEM	NC		07/30/2026		318		(17)			(17)		301	301			
100291096	PANORAMA CITY	CA		07/30/2026		258		(13)			(13)		245	245			
100291097	SAN MARCOS	CA		07/30/2026		211		(4)			(4)		207	207			
100291098	MARLBOROUGH	CT		07/30/2026		196		(9)			(9)		187	187			
100291099	WINDSOR	CO		07/30/2026		217		(4)			(4)		213	213			
100291100	MESA	AZ		07/30/2026		4,376		(172)			(172)		4,204	4,204			
100291101	LEWISVILLE	TX		07/30/2026		75		(2)			(2)		73	73			
100291102	ELK GROVE	CA		07/30/2026		197		(4)			(4)		193	193			
100291103	MIAMI GARDENS	FL		07/30/2026		613		(33)			(33)		580	580			
100291104	CONYERS	GA		07/30/2026		104		(5)			(5)		99	99			
100291105	LAKE FOREST	CA		07/30/2026		421		(6)			(6)		415	415			
100291107	GRIFFIN	GA		07/30/2026		63		(3)			(3)		60	60			
100291108	KENDALL PARK	NJ		07/30/2026		663		(14)			(14)		649	649			
100291109	FONTANA	CA		07/30/2026		294		(4)			(4)		290	290			
100291110	MORRISTOWN	TN		07/30/2026		160		(9)			(9)		151	151			
100291111	MELBOURNE	FL		07/30/2026		511		(11)			(11)		500	500			
100291112	LA QUINTA	CA		07/30/2026		140		(3)			(3)		137	137			
100291113	NAPA	CA		07/30/2026		50		(1)			(1)		49	49			
100291114	SPRING HILL	TN		07/30/2026		163		(9)			(9)		154	154			
100291115	FEDERAL WAY	WA		07/30/2026		449		(9)			(9)		440	440			
100291116	LAS VEGAS	NV		07/30/2026		92							92	92			
100291117	TIFTON	GA		07/30/2026		481		(10)			(10)		471	471			
100291118	ELIZABETHTOWN	PA		07/30/2026		142		(8)			(8)		134	134			
100291119	LAWRENCEVILLE	GA		07/30/2026		266		(14)			(14)		252	252			
100291120	PROVIDENCE	RI		07/30/2026		228		(5)			(5)		223	223			
100291121	KENNEWICK	WA		07/30/2026		776		(16)			(16)		760	760			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100291122	TULARE	CA		07/30/2026		163		(3)			(3)		160	160			
100291123	CANFIELD	OH		07/30/2026		397		(8)			(8)		389	389			
100291124	HARVARD	IL		07/30/2026		66		(4)			(4)		62	62			
100291125	FRUIT HEIGHTS	UT		07/30/2026		572		(23)			(23)		549	549			
100291126	FREMONT	NE		07/30/2026		240		(9)			(9)		231	231			
100291127	CHESTERFIELD	MO		07/30/2026		584		(20)			(20)		564	564			
100291128	EAGLE	ID		07/30/2026		282		(6)			(6)		276	276			
100291129	LA VERNE	CA		07/30/2026		191		(10)			(10)		181	181			
100291130	PASADENA	CA		07/30/2026		106		(1)			(1)		105	105			
100291131	PHILADELPHIA	PA		07/30/2026		88		(5)			(5)		83	83			
100291132	PINCKNEYVILLE	IL		07/30/2026		280		(10)			(10)		270	270			
100291133	CHOWCHILLA	CA		07/30/2026		326		(6)			(6)		320	320			
100291134	ST. CLAIR SHORES	MI		07/30/2026		223		(12)			(12)		211	211			
100291135	ALEXANDRIA	KY		07/30/2026		114		(2)			(2)		112	112			
100291136	SAVANNAH	TN		07/30/2026		159		(3)			(3)		156	156			
100291137	REDDING	CA		07/30/2026		408		(8)			(8)		400	400			
100291138	ACWORTH	GA		07/30/2026		481		(26)			(26)		455	455			
100291139	MIAMI	FL		07/30/2026		298		1			1		299	299			
100291140	SALEM	OH		07/30/2026		66		(1)			(1)		65	65			
100291141	RIVERVIEW	FL		07/30/2026		306		(14)			(14)		292	292			
100291142	AURORA	IN		07/30/2026		950		(51)			(51)		899	899			
100291143	BEAR	DE		07/30/2026		179		(10)			(10)		169	169			
100291144	SAN TAN VALLEY	AZ		07/30/2026		118		(2)			(2)		116	116			
100291145	YELM	WA		07/30/2026		63		(3)			(3)		60	60			
100291146	STOCKBRIDGE	GA		07/30/2026		548		(11)			(11)		537	537			
100291147	MENIFEE	CA		07/30/2026		223		(4)			(4)		219	219			
100291148	HENDERSONVILLE	TN		07/30/2026		612		(13)			(13)		599	599			
100291149	CAMAS	WA		07/30/2026		35		(1)			(1)		34	34			
100291150	WILLOW CREEK	CA		07/30/2026		143		(5)			(5)		138	138			
100291151	LAS VEGAS	NV		07/30/2026		152		(3)			(3)		149	149			
100291152	CLAYTON	NC		07/30/2026		112		(2)			(2)		110	110			
100291153	WINNEMUCCA	NV		07/30/2026		273		(7)			(7)		266	266			
100291154	SPRINGFIELD	OH		07/30/2026		471		(10)			(10)		461	461			
100291155	BANNING	CA		07/30/2026		123		(7)			(7)		116	116			
100291156	ANTELOPE	CA		07/30/2026		10,517		(216)			(216)		10,301	10,301			
100291157	SHINGLE SPRINGS	CA		07/30/2026		751		(15)			(15)		736	736			
100291158	INMAN	SC		07/30/2026		136		(3)			(3)		133	133			
100291159	NEW BRITAIN	CT		07/30/2026		118		(5)			(5)		113	113			
100291160	GLENMOORE	PA		07/30/2026		173		(4)			(4)		169	169			
100291161	DUSON	LA		07/30/2026		105		(4)			(4)		101	101			
100291163	CANTON	GA		07/30/2026		610		(13)			(13)		597	597			
100291164	HOPKINSVILLE	KY		07/30/2026		186		(4)			(4)		182	182			
100291165	PONTE VEDRA	FL		07/30/2026		305		(12)			(12)		293	293			
100291166	SHAFTER	CA		07/30/2026		78		(4)			(4)		74	74			
100291167	NORTH LAS VEGAS	NV		07/30/2026		197		(11)			(11)		186	186			
100291168	SURFSIDE BEACH	SC		07/30/2026		200		(4)			(4)		196	196			
100291169	PALMYRA	NJ		07/30/2026		149		(3)			(3)		146	146			
100291171	TRABUCO CANYON	CA		07/30/2026		582		(12)			(12)		570	570			
100291172	ALEXANDRIA	VA		07/30/2026		310		(6)			(6)		304	304			
100291173	CLAYTON	NC		07/30/2026		202		(4)			(4)		198	198			
100291174	VENTURA	CA		07/30/2026		932		(19)			(19)		913	913			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100291175	COLMAR	PA		07/30/2026		160		(3)			(3)		157	157			
100291176	ASTON	PA		07/30/2026		1,091		(22)			(22)		1,069	1,069			
100291177	BRISTOL	TN		07/30/2026		189		(4)			(4)		185	185			
100291178	FALMOUTH	VA		07/30/2026		130		(7)			(7)		123	123			
100291179	SILVER SPRING	MD		07/30/2026		144		(6)			(6)		138	138			
100291180	OVERLAND PARK	KS		07/30/2026		178		(10)			(10)		168	168			
100291181	JACKSONVILLE	FL		07/30/2026		258		(5)			(5)		253	253			
100291182	HELLERTOWN	PA		07/30/2026		611		(7)			(7)		604	604			
100291183	PLUMAS LAKE	CA		07/30/2026		2,955		(61)			(61)		2,894	2,894			
100291184	MODESTO	CA		07/30/2026		259		1			1		260	260			
100291185	NEPTUNE	NJ		07/30/2026		902		(36)			(36)		866	866			
100291186	HENDERSON	NV		07/30/2026		177		(4)			(4)		173	173			
100291187	GREEN VALLEY	AZ		07/30/2026		51		(3)			(3)		48	48			
100291188	GLOUCESTER POINT	VA		07/30/2026		568		(12)			(12)		556	556			
100291189	PHELAN	CA		07/30/2026		493		(10)			(10)		483	483			
100291190	CLERMONT	FL		07/30/2026		455		(18)			(18)		437	437			
100291191	EAST FREETOWN	MA		07/30/2026		47		(2)			(2)		45	45			
100291192	CANTON	GA		07/30/2026		161		(3)			(3)		158	158			
100291193	CATONSVILLE	MD		07/30/2026		368		(8)			(8)		360	360			
100291194	RIVERVIEW	FL		07/30/2026		134		(5)			(5)		129	129			
100291195	APPLE VALLEY	CA		07/30/2026		263		(5)			(5)		258	258			
100291198	HOMESTEAD	FL		07/30/2026		390		(21)			(21)		369	369			
100291200	VISALIA	CA		07/30/2026		34		(2)			(2)		32	32			
100291201	SALEM	VA		07/30/2026		197		(11)			(11)		186	186			
100291202	RICHMOND	TX		07/30/2026		264		(10)			(10)		254	254			
100291203	DENVILLE	NJ		07/30/2026		1,040		(51)			(51)		989	989			
100291204	CLARKSTON	MI		07/30/2026		477		(10)			(10)		467	467			
100291205	ATLANTA	GA		07/30/2026		48		(1)			(1)		47	47			
100291206	SAINT AUGUSTINE	FL		07/30/2026		37		(2)			(2)		35	35			
100291208	STEPHENS CITY	VA		07/30/2026		113		(6)			(6)		107	107			
100291209	GILBERT	AZ		07/30/2026		69		(1)			(1)		68	68			
100291210	STOCKTON	CA		07/30/2026		115		(2)			(2)		113	113			
100291211	EGG HARBOR TOWNSHIP	NJ		07/30/2026		92		(3)			(3)		89	89			
100291212	EAGLE MTN	UT		07/30/2026		466		(18)			(18)		448	448			
100291213	LIMA	OH		07/30/2026		159		(3)			(3)		156	156			
100291214	GUSTINE	CA		07/30/2026		48		(1)			(1)		47	47			
100291215	BATON ROUGE	LA		07/30/2026		92		(2)			(2)		90	90			
100291216	PARROTTSVILLE	TN		07/30/2026		68		(1)			(1)		67	67			
100291217	HOUSTON	OH		07/30/2026		25		(1)			(1)		24	24			
100291218	OAKDALE	CA		07/30/2026		505		(10)			(10)		495	495			
100291219	CORAL SPRINGS	FL		07/30/2026		1,798		(13)			(13)		1,785	1,785			
100291220	LONGS	SC		07/30/2026		63		(3)			(3)		60	60			
100291221	MURFREESBORO	TN		07/30/2026		147		(6)			(6)		141	141			
100291222	WALDORF	MD		07/30/2026		152		(8)			(8)		144	144			
100291223	PLANTATION	FL		07/30/2026		397		(8)			(8)		389	389			
100291224	ARRINGTON	TN		07/30/2026		97		(2)			(2)		95	95			
100291225	HELTONVILLE	IN		07/30/2026		283		(11)			(11)		272	272			
100291227	DEBARY	FL		07/30/2026		92		(2)			(2)		90	90			
100291228	EAGLEVILLE	PA		07/30/2026		210							210	210			
100291229	BURLINGTON	WI		07/30/2026		206		(4)			(4)		202	202			
100291230	WEST MELBOURNE	FL		07/30/2026		127		(3)			(3)		124	124			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100291231	ROME	GA		07/30/2026		60		(3)			(3)		57	57			
100291232	HENDERSON	NV		07/30/2026		187		(9)			(9)		178	178			
100291233	ROCK SPRING	GA		07/30/2026		65		(1)			(1)		64	64			
100291234	PORTSMOUTH	VA		07/30/2026		30		(2)			(2)		28	28			
100291235	DOVER	PA		07/30/2026		47		(3)			(3)		44	44			
100291236	WASHOUGAL	WA		07/30/2026		142		(3)			(3)		139	139			
100291237	SEMINOLE	FL		07/30/2026		306		(13)			(13)		293	293			
100291238	LANSING	MI		07/30/2026		79		(4)			(4)		75	75			
100291239	BRADENTON	FL		07/30/2026		259		(5)			(5)		254	254			
100291240	SMITHFIELD	KY		07/30/2026		158		(2)			(2)		156	156			
100291241	MIDLOTHIAN	VA		07/30/2026		97		(5)			(5)		92	92			
100291242	LANCASTER	PA		07/30/2026		82		(2)			(2)		80	80			
100291243	GARDEN CITY	MI		07/30/2026		9							9	9			
100291244	CEDAR RAPIDS	IA		07/30/2026		29		(2)			(2)		27	27			
100291245	SANTA CLARITA	CA		07/30/2026		1,164		(24)			(24)		1,140	1,140			
100291246	UPPER MARLBORO	MD		07/30/2026		74		(4)			(4)		70	70			
100291248	VERO BEACH	FL		07/30/2026		44		(2)			(2)		42	42			
100291249	MISSION	TX		07/30/2026		58		(2)			(2)		56	56			
100291250	QUEEN CREEK	AZ		07/30/2026		155		(6)			(6)		149	149			
100291251	BANNING	CA		07/30/2026		108		(2)			(2)		106	106			
100291252	LOUISVILLE	KY		07/30/2026		111		(4)			(4)		107	107			
100291253	BOWLING GREEN	KY		07/30/2026		95		(5)			(5)		90	90			
100291254	RALEIGH	NC		07/30/2026		130		(3)			(3)		127	127			
100291255	ROCK HILL	SC		07/30/2026		368		(8)			(8)		360	360			
100291256	FARMINGTON	NH		07/30/2026		87		(3)			(3)		84	84			
100291257	GURNEE	IL		07/30/2026		89		(5)			(5)		84	84			
100291258	APEX	NC		07/30/2026		118		(2)			(2)		116	116			
100291259	LOMPOC	CA		07/30/2026		163		(3)			(3)		160	160			
100291260	LYNNWOOD	WA		07/30/2026		79		(3)			(3)		76	76			
100291261	MESA	AZ		07/30/2026		196		(4)			(4)		192	192			
100291262	MAINEVILLE	OH		07/30/2026		122		(5)			(5)		117	117			
100291263	MENIFEE	CA		07/30/2026		259		(5)			(5)		254	254			
100291264	PHOENIX	AZ		07/30/2026		119		(2)			(2)		117	117			
100291265	HENDERSON	NV		07/30/2026		636		(1)			(1)		635	635			
100291266	CHARLOTTE	NC		07/30/2026		217		(9)			(9)		208	208			
100291267	SAN DIEGO	CA		07/30/2026		148		(6)			(6)		142	142			
100291268	ANTIOCH	TN		07/30/2026		102		(3)			(3)		99	99			
100291269	FALLS CHURCH	VA		07/30/2026		548		(22)			(22)		526	526			
100291270	HUNTERSVILLE	NC		07/30/2026		160		(6)			(6)		154	154			
100291271	LAKEVILLE	MN		07/30/2026		78		(4)			(4)		74	74			
100291273	LINCOLN CITY	OR		07/30/2026		207		(4)			(4)		203	203			
100291274	ZIMMERMAN	MN		07/30/2026		221		(10)			(10)		211	211			
100291275	GREENFIELD	MA		07/30/2026		130		(3)			(3)		127	127			
100291276	JACKSONVILLE	FL		07/30/2026		195		(4)			(4)		191	191			
100291277	CHINO VALLEY	AZ		07/30/2026		72		(4)			(4)		68	68			
100291278	INDIANAPOLIS	IN		07/30/2026		48		(3)			(3)		45	45			
100291279	SUWANEE	GA		07/30/2026		116		(2)			(2)		114	114			
100291280	MORRISTOWN	TN		07/30/2026		105		(6)			(6)		99	99			
100291281	DENVER	PA		07/30/2026		112		(2)			(2)		110	110			
100291283	BOYNTON BEACH	FL		07/30/2026		184		(4)			(4)		180	180			
100291284	WATERTOWN	CT		07/30/2026		156		(6)			(6)		150	150			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100291285	NEW ALBANY	OH		07/30/2026		417		(9)			(9)		408	408			
100291286	TEMPLE CITY	CA		07/30/2026		96		(1)			(1)		95	95			
100291287	SAINT CLAIR SHORES	MI		07/30/2026		138		(3)			(3)		135	135			
100291288	COLORADO SPRINGS	CO		07/30/2026		455		(9)			(9)		446	446			
100291289	GREER	SC		07/30/2026		71		(1)			(1)		70	70			
100291290	CYPRESS	TX		07/30/2026		112		(6)			(6)		106	106			
100291291	LEESBURG	FL		07/30/2026		64		(1)			(1)		63	63			
100291292	SANTA CLARITA	CA		07/30/2026		285		(6)			(6)		279	279			
100291293	NASHVILLE	TN		07/30/2026		65		(3)			(3)		62	62			
100291294	SANTA CLARITA	CA		07/30/2026		438		(9)			(9)		429	429			
100291295	LAFAYETTE	CO		07/30/2026		262		(3)			(3)		259	259			
100291296	YAKIMA	WA		07/30/2026		767		(16)			(16)		751	751			
100291297	CANDIA	NH		07/30/2026		188		(4)			(4)		184	184			
100291298	DELTONA	FL		07/30/2026		188		(4)			(4)		184	184			
100291299	STERLING HEIGHTS	MI		07/30/2026		2,236		(120)			(120)		2,116	2,116			
100291300	DOWNERS GROVE	IL		07/30/2026		221		(9)			(9)		212	212			
100291301	WALLACE	ID		07/30/2026		63		(1)			(1)		62	62			
100291302	HOBBS	NM		07/30/2026		96		(5)			(5)		91	91			
100291304	MENIFEE	CA		07/30/2026		110							110	110			
100291305	GILBERTSVILLE	PA		07/30/2026		126		(3)			(3)		123	123			
100291307	MOUNT CARMEL	IL		07/30/2026		30		(1)			(1)		29	29			
100291308	PENSACOLA	FL		07/30/2026		43		(1)			(1)		42	42			
100291309	DUDLEY	GA		07/30/2026		86		(4)			(4)		82	82			
100291310	LA MESA	CA		07/30/2026		267		(7)			(7)		260	260			
100291311	WEST JORDAN	UT		07/30/2026		59		(2)			(2)		57	57			
100291312	SUMMERVILLE	SC		07/30/2026		213		(11)			(11)		202	202			
100291313	CLARKSVILLE	IA		07/30/2026		143		(5)			(5)		138	138			
100291314	BRIDGE CITY	TX		07/30/2026		139		(5)			(5)		134	134			
100291315	VICTORVILLE	CA		07/30/2026		89		(2)			(2)		87	87			
100291316	ROCHESTER	MN		07/30/2026		80		(2)			(2)		78	78			
100291317	LADSON	SC		07/30/2026		167		(3)			(3)		164	164			
100291318	SPOKANE VALLEY	WA		07/30/2026		37		(2)			(2)		35	35			
100291319	SACRAMENTO	CA		07/30/2026		214		(4)			(4)		210	210			
100291320	OLATHE	KS		07/30/2026		80		(2)			(2)		78	78			
100291321	AFTON	OK		07/30/2026		85		(4)			(4)		81	81			
100291322	APPLETON	WI		07/30/2026		123		(3)			(3)		120	120			
100291323	WALDORF	MD		07/30/2026		206		(10)			(10)		196	196			
100291324	LOS BANOS	CA		07/30/2026		68		(3)			(3)		65	65			
100291325	AURORA	CO		07/30/2026		230		(8)			(8)		222	222			
100291326	CINCINNATI	OH		07/30/2026		168		(9)			(9)		159	159			
100291328	SMITHFIELD	UT		07/30/2026		131		(7)			(7)		124	124			
100291329	YUCCA VALLEY	CA		07/30/2026		130		(4)			(4)		126	126			
100291330	WOODLAND	CA		07/30/2026		753		(29)			(29)		724	724			
100291331	DOVER	DE		07/30/2026		160		(5)			(5)		155	155			
100291332	WINDSOR MILL	MD		07/30/2026		275		(9)			(9)		266	266			
100291333	CROFTON	MD		07/30/2026		380		(19)			(19)		361	361			
100291334	KEY LARGO	FL		07/30/2026		21,807		(1,149)			(1,149)		20,658	20,658			
100291335	MIDLOTHIAN	IL		07/30/2026		110		(5)			(5)		105	105			
100291336	MONROVIA	CA		07/30/2026		66		(4)			(4)		62	62			
100291337	CAREFREE	AZ		07/30/2026		505		(20)			(20)		485	485			
100291338	PALM HARBOR	FL		07/30/2026		222		(12)			(12)		210	210			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100291339	SNOW HILL	MD		07/30/2026		210		(10)			(10)		200	200			
100291340	SANDY	UT		07/30/2026		654		(39)			(39)		615	615			
100291341	TROY	AL		07/30/2026		108		(6)			(6)		102	102			
100291342	LITTLETON	CO		07/30/2026		414		(22)			(22)		392	392			
100291344	CARVER	MN		07/30/2026		221		(6)			(6)		215	215			
100291345	PERRYSBURG	OH		07/30/2026		42		(2)			(2)		40	40			
100291346	LOCUST	NC		07/30/2026		282		(16)			(16)		266	266			
100291347	SPRINGFIELD	OR		07/30/2026		176		(11)			(11)		165	165			
100291348	FRANKLIN	NC		07/30/2026		93		(5)			(5)		88	88			
100291349	KENNEWICK	WA		07/30/2026		180		(11)			(11)		169	169			
100291350	EVANSTON	IL		07/30/2026		957		(42)			(42)		915	915			
100291351	INDIAN TRAIL	NC		07/30/2026		337		(15)			(15)		322	322			
100291352	BATTLE GROUND	WA		07/30/2026		48		(3)			(3)		45	45			
100291353	GILBERT	AZ		07/30/2026		641		(32)			(32)		609	609			
100291354	SAINT CHARLES	MD		07/30/2026		80		(2)			(2)		78	78			
100291355	TAYLORSVILLE	UT		07/30/2026		181		(12)			(12)		169	169			
100291356	LANDENBERG	PA		07/30/2026		80		(5)			(5)		75	75			
100291357	POOLESVILLE	MD		07/30/2026		186		(10)			(10)		176	176			
100291358	WICHITA	KS		07/30/2026		208		(7)			(7)		201	201			
100291359	LAKEWOOD	CO		07/30/2026		49		(2)			(2)		47	47			
100291360	PORTLAND	OR		07/30/2026		52		(3)			(3)		49	49			
100291361	PRINCE WILLIAM	VA		07/30/2026		1,376		(61)			(61)		1,315	1,315			
100291362	HAZEL GREEN	AL		07/30/2026		114		(6)			(6)		108	108			
100291363	ESTACADA	OR		07/30/2026		404		(22)			(22)		382	382			
100291364	LESLIE	AR		07/30/2026		381		(22)			(22)		359	359			
100291365	LAKE SAINT LOUIS	MO		07/30/2026		1,242		(74)			(74)		1,168	1,168			
100291366	SNELLVILLE	GA		07/30/2026		198		(10)			(10)		188	188			
100291367	HOOVER	AL		07/30/2026		121		(8)			(8)		113	113			
100291368	PALMDALE	CA		07/30/2026		330		(13)			(13)		317	317			
100291369	LEHI	UT		07/30/2026		207		(13)			(13)		194	194			
100291370	VISALIA	CA		07/30/2026		234		(13)			(13)		221	221			
100291371	SACRAMENTO	CA		07/30/2026		213		(12)			(12)		201	201			
100291373	SUSANVILLE	CA		07/30/2026		219		(14)			(14)		205	205			
100291374	BIRMINGHAM	AL		07/30/2026		53		(3)			(3)		50	50			
100291375	SILVERDALE	WA		07/30/2026		162		(12)			(12)		150	150			
100291376	WEST COVINA	CA		07/30/2026		307		(13)			(13)		294	294			
100291377	MILWAUKEE	WI		07/30/2026		132		(9)			(9)		123	123			
100291378	WHITTIER	CA		07/30/2026		196		(10)			(10)		186	186			
100291379	GALT	CA		07/30/2026		1,131		(44)			(44)		1,087	1,087			
100291380	SAINT LOUIS	MO		07/30/2026		392		(22)			(22)		370	370			
100291381	LOVELAND	CO		07/30/2026		143		(4)			(4)		139	139			
100291382	SAN TAN VALLEY	AZ		07/30/2026		277		(10)			(10)		267	267			
100291383	BLOOMINGDALE	NJ		07/30/2026		482		(19)			(19)		463	463			
100291384	ODON	IN		07/30/2026		319		(17)			(17)		302	302			
100291385	LAKELAND	FL		07/30/2026		111		(4)			(4)		107	107			
100291386	ST GEORGE	UT		07/30/2026		109		(2)			(2)		107	107			
100291388	SAN DIEGO	CA		07/30/2026		85		(3)			(3)		82	82			
100291389	GOODLAND	IN		07/30/2026		67		(4)			(4)		63	63			
100291390	ODESSA	TX		07/30/2026		58		(3)			(3)		55	55			
100291391	HIGHLANDVILLE	MO		07/30/2026		165		(9)			(9)		156	156			
100291393	IRVINGTON	NJ		07/30/2026		644		(27)			(27)		617	617			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100291394	BLUE RIDGE	GA		07/30/2026		81		(4)			(4)		77	77			
100291395	FREDERICKTOWN	OH		07/30/2026		215		(10)			(10)		205	205			
100291396	NORTH AUGUSTA	SC		07/30/2026		153		(6)			(6)		147	147			
100291397	DOVER FOXCROFT	ME		07/30/2026		2,314		(93)			(93)		2,221	2,221			
100291398	EL CAMPO	TX		07/30/2026		183		(7)			(7)		176	176			
100291399	DES MOINES	IA		07/30/2026		41		(2)			(2)		39	39			
100291400	TORRANCE	CA		07/30/2026		447		(9)			(9)		438	438			
100291401	PHOENIX	AZ		07/30/2026		74		(2)			(2)		72	72			
100291402	SAN ANSELMO	CA		07/30/2026		819		(9)			(9)		810	810			
100291403	AMARILLO	TX		07/30/2026		85		(3)			(3)		82	82			
100291404	BRADENTON	FL		07/30/2026		155		(6)			(6)		149	149			
100291405	FALLON	NV		07/30/2026		723		(15)			(15)		708	708			
100291406	ARLINGTON	TX		07/30/2026		323		(13)			(13)		310	310			
100291407	FRESNO	CA		07/30/2026		93		(2)			(2)		91	91			
100291408	DITTMER	MO		07/30/2026		216		(4)			(4)		212	212			
100291409	CHENEY	WA		07/30/2026		417		(9)			(9)		408	408			
100291410	SPARKS GLENCOE	MD		07/30/2026		161		(3)			(3)		158	158			
100291412	SAN JOSE	CA		07/30/2026		184		(4)			(4)		180	180			
100291413	MIDDLEBURG	VA		07/30/2026		73		(2)			(2)		71	71			
100291414	TRINITY	AL		07/30/2026		36		(2)			(2)		34	34			
100291415	ARLINGTON	VA		07/30/2026		283		(11)			(11)		272	272			
100291416	JANESVILLE	WI		07/30/2026		97		(4)			(4)		93	93			
100291417	IRVINE	CA		07/30/2026		492		(5)			(5)		487	487			
100291418	MONTICELLO	FL		07/30/2026		489		(10)			(10)		479	479			
100291419	MOUNDSVILLE	WV		07/30/2026		276		(6)			(6)		270	270			
100291420	SAN DIEGO	CA		07/30/2026		85		(2)			(2)		83	83			
100291421	FORT SMITH	AR		07/30/2026		82		(4)			(4)		78	78			
100291422	TECUMSEH	MI		07/30/2026		55		(2)			(2)		53	53			
100291423	CALIFORNIA	MO		07/30/2026		177		(9)			(9)		168	168			
100291424	TEMPLE	GA		07/30/2026		138		(5)			(5)		133	133			
100291425	LONGWOOD	FL		07/30/2026		410		(11)			(11)		399	399			
100291426	BALL GROUND	GA		07/30/2026		1,416		(56)			(56)		1,360	1,360			
100291427	JEFFERSON CITY	TN		07/30/2026		448		(8)			(8)		440	440			
100291428	RUSHVILLE	OH		07/30/2026		139		(7)			(7)		132	132			
100291429	NORTH EAST	MD		07/30/2026		186		(7)			(7)		179	179			
100291430	PONTE VEDRA	FL		07/30/2026		49		(1)			(1)		48	48			
100291431	STILLWATER	MN		07/30/2026		89		(1)			(1)		88	88			
100291432	HOLTVILLE	CA		07/30/2026		144		(3)			(3)		141	141			
100291433	WESTWOOD	CA		07/30/2026		39		(1)			(1)		38	38			
100291434	AKRON	IN		07/30/2026		83		(4)			(4)		79	79			
100291435	PINE MOUNTAIN	GA		07/30/2026		176		(2)			(2)		174	174			
100291436	LINN	MO		07/30/2026		127		(3)			(3)		124	124			
100291437	HINDSVILLE	AR		07/30/2026		19							19	19			
100291438	LITTLETON	CO		07/30/2026		18							18	18			
100291439	FORT LUPTON	CO		07/30/2026		60		(3)			(3)		57	57			
100291440	BENSON	NC		07/30/2026		287		(6)			(6)		281	281			
100291441	LAKELAND	FL		07/30/2026		103		(2)			(2)		101	101			
100291442	HAVRE DE GRACE	MD		07/30/2026		60		(2)			(2)		58	58			
100291443	LEESVILLE	SC		07/30/2026		146		(3)			(3)		143	143			
100291444	OSCEOLA	IN		07/30/2026		96		(5)			(5)		91	91			
100291445	BOTHELL	WA		07/30/2026		607		(17)			(17)		590	590			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100291446	HUNTSVILLE	AL		07/30/2026		387		(21)			(21)		366	366			
100291447	WESTON	WI		07/30/2026		71		(4)			(4)		67	67			
100291448	HAMTRAMCK	MI		07/30/2026		45		(1)			(1)		44	44			
100291449	MERCER	PA		07/30/2026		34		(1)			(1)		33	33			
100291450	PHOENIX	AZ		07/30/2026		75		(2)			(2)		73	73			
100291451	AGUA DULCE	CA		07/30/2026		180		(6)			(6)		174	174			
100291452	BURGAW	NC		07/30/2026		115		(6)			(6)		109	109			
100291453	LAFAYETTE	LA		07/30/2026		108		(6)			(6)		102	102			
100291454	MOUNT HOLLY	NC		07/30/2026		217		(4)			(4)		213	213			
100291455	ERWIN	TN		07/30/2026		126		(3)			(3)		123	123			
100291456	HUDSON	OH		07/30/2026		254		(12)			(12)		242	242			
100291457	HOLLY SPRINGS	NC		07/30/2026		135		(3)			(3)		132	132			
100291458	HELLERTOWN	PA		07/30/2026		36		(1)			(1)		35	35			
100291459	ALBANY	GA		07/30/2026		120		(4)			(4)		116	116			
100291460	LAKEWOOD	NJ		07/30/2026		377		(13)			(13)		364	364			
100291461	DUNBAR	NE		07/30/2026		118		(2)			(2)		116	116			
100291462	CLIFTON	CO		07/30/2026		150		(3)			(3)		147	147			
100291463	PITTSBURGH	PA		07/30/2026		600		(17)			(17)		583	583			
100291464	GLENDORA	CA		07/30/2026		61							61	61			
100291465	COMPTON	CA		07/30/2026		507		(10)			(10)		497	497			
100291466	WEST VALLEY CITY	UT		07/30/2026		132		(2)			(2)		130	130			
100291467	FORT COLLINS	CO		07/30/2026		196		(1)			(1)		195	195			
100291468	BROKEN ARROW	OK		07/30/2026		54		(1)			(1)		53	53			
100291470	CHICAGO	IL		07/30/2026		40		(1)			(1)		39	39			
100291471	BULLHEAD CITY	AZ		07/30/2026		109		(2)			(2)		107	107			
100291472	LELAND	NC		07/30/2026		30		(2)			(2)		28	28			
100291473	FRISCO	TX		07/30/2026		230		(4)			(4)		226	226			
100291474	KINGSPORT	TN		07/30/2026		233							233	233			
100291475	BELLEFONTAINE	OH		07/30/2026		77		(3)			(3)		74	74			
100291476	BREVARD	NC		07/30/2026		94		(3)			(3)		91	91			
100291477	GUSTINE	CA		07/30/2026		80		(4)			(4)		76	76			
100291478	HEATHSVILLE	VA		07/30/2026		179		(4)			(4)		175	175			
100291479	SANTA MONICA	CA		07/30/2026		74							74	74			
100291480	EL MONTE	CA		07/30/2026		423		(23)			(23)		400	400			
100291481	NORTHPORT	AL		07/30/2026		61		(3)			(3)		58	58			
100291483	GILLETT	PA		07/30/2026		155		(5)			(5)		150	150			
100291484	MONTCLAIR	NJ		07/30/2026		324		(16)			(16)		308	308			
100291485	IGNACIO	CO		07/30/2026		399		(21)			(21)		378	378			
100291486	BUENA VISTA	CO		07/30/2026		90		(7)			(7)		83	83			
100291487	DEALE	MD		07/30/2026		98		(3)			(3)		95	95			
100291488	BONNEY LAKE	WA		07/30/2026		64		(5)			(5)		59	59			
100291489	PHOENIX	AZ		07/30/2026		36		(2)			(2)		34	34			
100291490	SAVANNAH	GA		07/30/2026		35		(2)			(2)		33	33			
100291491	TUCSON	AZ		07/30/2026		256		(18)			(18)		238	238			
100291492	HOUSTON	TX		07/30/2026		148		(8)			(8)		140	140			
100291493	GRAND JUNCTION	CO		07/30/2026		47		(3)			(3)		44	44			
100291494	CONCORD TOWNSHIP	OH		07/30/2026		118		(5)			(5)		113	113			
100291495	EGG HARBOR TOWNSHIP	NJ		07/30/2026		166		(3)			(3)		163	163			
100291496	PORTLAND	OR		07/30/2026		145		(3)			(3)		142	142			
100291497	NEODESHA	KS		07/30/2026		146		(6)			(6)		140	140			
100291498	GLEN ALLEN	VA		07/30/2026		129		(5)			(5)		124	124			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100291499	JONESBORO	GA		07/30/2026		32		(2)			(2)		30	30			
100291500	PITTSBORO	NC		07/30/2026		74		(2)			(2)		72	72			
100291501	MYSTIC	CT		07/30/2026		480		(29)			(29)		451	451			
100291502	GROVE CITY	OH		07/30/2026		39		(2)			(2)		37	37			
100291504	PHELAN	CA		07/30/2026		230		(14)			(14)		216	216			
100291505	NEW BRITAIN	CT		07/30/2026		808		(17)			(17)		791	791			
100291506	BALDWIN	WI		07/30/2026		32		(1)			(1)		31	31			
100291507	ASTATULA	FL		07/30/2026		162		(3)			(3)		159	159			
100291508	REDMOND	WA		07/30/2026		548		(20)			(20)		528	528			
100291509	RANCHO CUCAMONGA	CA		07/30/2026		369		(8)			(8)		361	361			
100291511	CHASKA	MN		07/30/2026		411		(8)			(8)		403	403			
100291512	SOUTH OGDEN	UT		07/30/2026		217		(9)			(9)		208	208			
100291513	FUQUAY VARINA	NC		07/30/2026		103		(4)			(4)		99	99			
100291514	EUREKA SPRINGS	AR		07/30/2026		766		(34)			(34)		732	732			
100291515	FORT MILL	SC		07/30/2026		205		(11)			(11)		194	194			
100291516	GREER	SC		07/30/2026		134		(3)			(3)		131	131			
100291517	HAMILTON	NJ		07/30/2026		251		(13)			(13)		238	238			
100291518	BROOMFIELD	CO		07/30/2026		1,086		(28)			(28)		1,058	1,058			
100291519	CHATTANOOGA	TN		07/30/2026		57		(3)			(3)		54	54			
100291520	RENTON	WA		07/30/2026		199		(4)			(4)		195	195			
100291522	SMYRNA	GA		07/30/2026		45		(1)			(1)		44	44			
100291524	WILTON MANORS	FL		07/30/2026		503		(5)			(5)		498	498			
100291525	PLAINFIELD	IL		07/30/2026		176		(5)			(5)		171	171			
100291526	MARTHASVILLE	MO		07/30/2026		145		(5)			(5)		140	140			
100291527	ST LOUIS PARK	MN		07/30/2026		258		(5)			(5)		253	253			
100291528	WEST POINT	UT		07/30/2026		257		(5)			(5)		252	252			
100291529	PHILADELPHIA	PA		07/30/2026		101		(2)			(2)		99	99			
100291530	DECATUR	GA		07/30/2026		131		(3)			(3)		128	128			
100291531	ATHENS	AL		07/30/2026		299		(16)			(16)		283	283			
100291532	CHAPIN	SC		07/30/2026		168		(7)			(7)		161	161			
100291533	CHURCHVILLE	MD		07/30/2026		62		(1)			(1)		61	61			
100291534	BROOKSHIRE	TX		07/30/2026		69		(2)			(2)		67	67			
100291535	BRIGHTON	CO		07/30/2026		13		(1)			(1)		12	12			
100291536	DENVER	CO		07/30/2026		410		(18)			(18)		392	392			
100291537	WILMINGTON	DE		07/30/2026		91		(4)			(4)		87	87			
100291538	MIDDLETOWN	DE		07/30/2026		283		(13)			(13)		270	270			
100291539	SAN MIGUEL	CA		07/30/2026		35		(2)			(2)		33	33			
100291540	KNOXVILLE	TN		07/30/2026		549		(20)			(20)		529	529			
100291541	WILMINGTON	DE		07/30/2026		131		(5)			(5)		126	126			
100291544	GREER	SC		07/30/2026		154		(12)			(12)		142	142			
100291546	HARTSTOWN	PA		07/30/2026		157		(12)			(12)		145	145			
100291547	SAULT SAINTE MARIE	MI		07/30/2026		3							3	3			
100291548	COMMERCE CITY	CO		07/30/2026		37		(2)			(2)		35	35			
100291549	ANGLETON	TX		07/30/2026		62		(3)			(3)		59	59			
100291550	PASADENA	CA		07/30/2026		3,038		(135)			(135)		2,903	2,903			
100291551	BELTON	TX		07/30/2026		73		(3)			(3)		70	70			
100291552	MONSON	MA		07/30/2026		68		(4)			(4)		64	64			
100291553	DETROIT	MI		07/30/2026		678		(38)			(38)		640	640			
100291554	MARTINEZ	CA		07/30/2026		3,209		(45)			(45)		3,164	3,164			
100291556	MEXIA	TX		07/30/2026		598		(46)			(46)		552	552			
100291557	FOOTHILL RANCH	CA		07/30/2026		142		(9)			(9)		133	133			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100291558	FORT WORTH	TX		07/30/2026		318		(16)			(16)		302	302			
100291561	GAINESVILLE	TX		07/30/2026		511		(39)			(39)		472	472			
100291562	SPRING	TX		07/30/2026		116		(2)			(2)		114	114			
100291565	DAVIS	CA		07/30/2026		1,353		(34)			(34)		1,319	1,319			
100291566	LOUISVILLE	KY		07/30/2026		73		(2)			(2)		71	71			
100291567	SAVAGE	MN		07/30/2026		94		(5)			(5)		89	89			
100291568	EVANSTON	IL		07/30/2026		648		(23)			(23)		625	625			
100291569	LAFAYETTE	LA		07/30/2026		73		(3)			(3)		70	70			
100291570	GALLOWAY	OH		07/30/2026		118		(6)			(6)		112	112			
100291571	SAN ANTONIO	TX		07/30/2026		65		(1)			(1)		64	64			
100291572	CHICAGO	IL		07/30/2026		49		(2)			(2)		47	47			
100291573	POOLER	GA		07/30/2026		95		(4)			(4)		91	91			
100291574	COLUMBUS	OH		07/30/2026		370		(20)			(20)		350	350			
100291575	DUNDALK	MD		07/30/2026		310		(17)			(17)		293	293			
100291576	GENEVA	IL		07/30/2026		143		(6)			(6)		137	137			
100291577	ENNIS	MT		07/30/2026		772		(34)			(34)		738	738			
100291579	NEWTON	NJ		07/30/2026		217		(12)			(12)		205	205			
100291580	BLOUNTS CREEK	NC		07/30/2026		421		(23)			(23)		398	398			
100291581	DALLAS	TX		07/30/2026		160		(6)			(6)		154	154			
100291582	FORT WORTH	TX		07/30/2026		99		(5)			(5)		94	94			
100291583	DOWNEY	CA		07/30/2026		637		(13)			(13)		624	624			
100291584	LAWRENCEVILLE	GA		07/30/2026		109		(2)			(2)		107	107			
100291586	DELAND	FL		07/30/2026		117		(4)			(4)		113	113			
100291587	SAN ANTONIO	TX		07/30/2026		1,648		(85)			(85)		1,563	1,563			
100291590	WHITTIER	CA		07/30/2026		274		(11)			(11)		263	263			
100291591	CHALFONT	PA		07/30/2026		198		(7)			(7)		191	191			
100291593	CUMBERLAND	RI		07/30/2026		69,515		(2,335)			(2,335)		67,180	67,180			
100291594	SPRINGFIELD	OH		07/30/2026		127		(5)			(5)		122	122			
100291595	ALBUQUERQUE	NM		07/30/2026		205		(11)			(11)		194	194			
100291596	SAINT JOHNS	FL		07/30/2026		544		(27)			(27)		517	517			
100291597	ORLANDO	FL		07/30/2026		231		(9)			(9)		222	222			
100291603	RIO LINDA	CA		07/30/2026		85		(5)			(5)		80	80			
100291604	FRANKLIN	WI		07/30/2026		231		(7)			(7)		224	224			
100291606	CHARLOTTE	NC		07/30/2026		4,285		(159)			(159)		4,126	4,126			
100291607	LAS VEGAS	NV		07/30/2026		20		(1)			(1)		19	19			
100291608	POST FALLS	ID		07/30/2026		170		(6)			(6)		164	164			
100291610	SAN DIEGO	CA		07/30/2026		102		(2)			(2)		100	100			
100291611	STANLEY	NC		07/30/2026		110		(6)			(6)		104	104			
100291613	PASO ROBLES	CA		07/30/2026		51		(1)			(1)		50	50			
100291615	CARLSBAD	CA		07/30/2026		132		(3)			(3)		129	129			
100291616	GILBERT	AZ		07/30/2026		511		(11)			(11)		500	500			
100291617	UNCASVILLE	CT		07/30/2026		30		(2)			(2)		28	28			
100291618	LONGWOOD	FL		07/30/2026		62		(2)			(2)		60	60			
100291620	BENICIA	CA		07/30/2026		150		(3)			(3)		147	147			
100291621	LORETTO	MN		07/30/2026		51		(1)			(1)		50	50			
100291623	ERIE	CO		07/30/2026		679		(25)			(25)		654	654			
100291625	LA VERNE	CA		07/30/2026		71		(3)			(3)		68	68			
100291626	FENTON	MO		07/30/2026		104		(4)			(4)		100	100			
100291629	CHULA VISTA	CA		07/30/2026		148		(3)			(3)		145	145			
100291631	HENDERSON	CO		07/30/2026		66		(2)			(2)		64	64			
100291632	OCEANSIDE	CA		07/30/2026		521		(21)			(21)		500	500			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100291633	PORT ST LUCIE	FL		07/30/2026		103		(3)			(3)		100	100			
100291635	WASHINGTON	UT		07/30/2026		94		(3)			(3)		91	91			
100291637	LITHONIA	GA		07/30/2026		96		(4)			(4)		92	92			
100291639	LINCOLN	CA		07/30/2026		3,909		(118)			(118)		3,791	3,791			
100291640	SUN CITY	AZ		07/30/2026		48		(1)			(1)		47	47			
100291641	FAIRFIELD	OH		07/30/2026		49		(2)			(2)		47	47			
100291642	SARASOTA	FL		07/30/2026		99		(2)			(2)		97	97			
100291643	SPARKS	NV		07/30/2026		176		(3)			(3)		173	173			
100291644	JACKSON	NJ		07/30/2026		420		(23)			(23)		397	397			
100291645	SCOTTSDALE	AZ		07/30/2026		34		(1)			(1)		33	33			
100291646	BOGART	GA		07/30/2026		46		(2)			(2)		44	44			
100291647	FORT WASHINGTON	MD		07/30/2026		69		(4)			(4)		65	65			
100291648	SCOTTSDALE	AZ		07/30/2026		1,119		(50)			(50)		1,069	1,069			
100291649	SCOTTSDALE	AZ		07/30/2026		238		(5)			(5)		233	233			
100291650	JACKSONVILLE	FL		07/30/2026		1,339		(28)			(28)		1,311	1,311			
100291651	ST. CLOUD	FL		07/30/2026		9,378		(503)			(503)		8,875	8,875			
100291652	SAN RAMON	CA		07/30/2026		1,021		(21)			(21)		1,000	1,000			
100291653	COMPTON	CA		07/30/2026		681		(14)			(14)		667	667			
100291654	LAKE STEVENS	WA		07/30/2026		258		(5)			(5)		253	253			
100291655	VIDALIA	GA		07/30/2026		153		(6)			(6)		147	147			
100291657	MIDLAND	VA		07/30/2026		79		(3)			(3)		76	76			
100291658	WICHITA	KS		07/30/2026		34		(1)			(1)		33	33			
100291660	BOWIE	MD		07/30/2026		135		(3)			(3)		132	132			
100291661	CHARLOTTE	NC		07/30/2026		53		(2)			(2)		51	51			
100291663	CHICAGO	IL		07/30/2026		46		(2)			(2)		44	44			
100291667	MISSOULA	MT		07/30/2026		468		(17)			(17)		451	451			
100291668	FOLSOM	CA		07/30/2026		10,210		(210)			(210)		10,000	10,000			
100291670	BRENTWOOD	CA		07/30/2026		208		(11)			(11)		197	197			
100291671	CARVER	MA		07/30/2026		48		(2)			(2)		46	46			
100291672	SUMMERVILLE	SC		07/30/2026		23							23	23			
100291673	SHELBY TOWNSHIP	MI		07/30/2026		206		(4)			(4)		202	202			
100291674	OVERLAND PARK	KS		07/30/2026		141		(5)			(5)		136	136			
100291675	WOODLAND PARK	CO		07/30/2026		118		(6)			(6)		112	112			
100291677	APPLE VALLEY	CA		07/30/2026		36		(2)			(2)		34	34			
100291679	LEAGUE CITY	TX		07/30/2026		40		(1)			(1)		39	39			
100291680	NEWARK	DE		07/30/2026		76		(3)			(3)		73	73			
100291682	SLIDELL	LA		07/30/2026		220		(12)			(12)		208	208			
100291683	BEL AIR	MD		07/30/2026		115		(5)			(5)		110	110			
100291685	PINETOP	AZ		07/30/2026		204		(4)			(4)		200	200			
100291686	BEAUMONT	CA		07/30/2026		1,626		(33)			(33)		1,593	1,593			
100291687	GOOSE CREEK	SC		07/30/2026		360		(14)			(14)		346	346			
100291689	PORTLAND	TN		07/30/2026		170		(9)			(9)		161	161			
100291691	NOBLESVILLE	IN		07/30/2026		142		(8)			(8)		134	134			
100291693	JANESVILLE	WI		07/30/2026		108		(6)			(6)		102	102			
100291694	MUNFORD	TN		07/30/2026		107		(2)			(2)		105	105			
100291695	FORT MYERS	FL		07/30/2026		40		(2)			(2)		38	38			
100291696	MENIFEE	CA		07/30/2026		55		(1)			(1)		54	54			
100291697	ORMOND BEACH	FL		07/30/2026		60		(1)			(1)		59	59			
100291699	SOUTH BOSTON	MA		07/30/2026		584		(22)			(22)		562	562			
100291700	MIAMI	FL		07/30/2026		40		(1)			(1)		39	39			
100291701	WEIRTON	WV		07/30/2026		190		(10)			(10)		180	180			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100291703	GILBERT	AZ		07/30/2026		420		(6)			(6)		414	414			
100291704	EDGEWATER	MD		07/30/2026		171		(4)			(4)		167	167			
100291705	MATTHEWS	NC		07/30/2026		30		(1)			(1)		29	29			
100291707	CHINO	CA		07/30/2026		18		(1)			(1)		17	17			
100291708	AUGUSTA	GA		07/30/2026		34		(1)			(1)		33	33			
100291709	GILBERT	AZ		07/30/2026		298		(6)			(6)		292	292			
100291710	LINO LAKES	MN		07/30/2026		316		(7)			(7)		309	309			
100291712	COTTAGE GROVE	MN		07/30/2026		131		1			1		132	132			
100291713	SAN PEDRO	CA		07/30/2026		389		(14)			(14)		375	375			
100291717	BEAUFORT	SC		07/30/2026		249		(5)			(5)		244	244			
100291718	LAKE IN THE HILLS	IL		07/30/2026		115		(6)			(6)		109	109			
100291720	CANTON	OH		07/30/2026		26		(1)			(1)		25	25			
100291721	FAYETTEVILLE	NC		07/30/2026		46		(2)			(2)		44	44			
100291722	SUNRISE	FL		07/30/2026		157		(3)			(3)		154	154			
100291723	HENDERSON	NV		07/30/2026		275		(11)			(11)		264	264			
100291728	LANSING	MI		07/30/2026		48		(3)			(3)		45	45			
100291729	HOFFMAN ESTATES	IL		07/30/2026		39		(1)			(1)		38	38			
100291732	DEFIANCE	OH		07/30/2026		8							8	8			
100291733	CHARLOTTE	NC		07/30/2026		301		(6)			(6)		295	295			
100291734	GREEN MOUNTAIN FALLS	CO		07/30/2026		614		(13)			(13)		601	601			
100291735	VALPARAISO	IN		07/30/2026		92		(5)			(5)		87	87			
100291736	CHARLOTTE	NC		07/30/2026		11							11	11			
100291737	SAN ANTONIO	TX		07/30/2026		139		(6)			(6)		133	133			
100291739	MANTECA	CA		07/30/2026		87		(2)			(2)		85	85			
100291741	FAIRFIELD	CT		07/30/2026		297		(16)			(16)		281	281			
100291746	ALTA LOMA	CA		07/30/2026		94		(2)			(2)		92	92			
100291747	FENTON	MO		07/30/2026		64		(3)			(3)		61	61			
100291748	HUNTSVILLE	AR		07/30/2026		30		(2)			(2)		28	28			
100291750	WEATHERFORD	TX		07/30/2026		129		(5)			(5)		124	124			
100291751	MERRILLVILLE	IN		07/30/2026		10,410		(410)			(410)		10,000	10,000			
100291752	PORT SAINT LUCIE	FL		07/30/2026		9,407		(349)			(349)		9,058	9,058			
100291753	BRIGHTON	CO		07/30/2026		226		(5)			(5)		221	221			
100291755	PLYMOUTH	MA		07/30/2026		374		(20)			(20)		354	354			
100291756	MOUNTAIN TOP	PA		07/30/2026		114		(4)			(4)		110	110			
100291757	POWHATAN	VA		07/30/2026		222		(5)			(5)		217	217			
100291758	BELTON	SC		07/30/2026		135		(3)			(3)		132	132			
100291761	POTTSTOWN	PA		07/30/2026		52		(2)			(2)		50	50			
100291762	PEORIA	AZ		07/30/2026		41		(2)			(2)		39	39			
100291764	WEAVER	AL		07/30/2026		182		(10)			(10)		172	172			
100291766	OCEANSIDE	CA		07/30/2026		1,039		(39)			(39)		1,000	1,000			
100291767	GYPSUM	KS		07/30/2026		332		(18)			(18)		314	314			
100291768	WILLIAMSBURG	OH		07/30/2026		165		(7)			(7)		158	158			
100291770	PETALUMA	CA		07/30/2026		702		(31)			(31)		671	671			
100291771	GALLOWAY	NJ		07/30/2026		10							10	10			
100291774	HAMPSHIRE	IL		07/30/2026		307		(6)			(6)		301	301			
100291776	ORLANDO	FL		07/30/2026		50							50	50			
100291779	CLINTON	WI		07/30/2026		208		(11)			(11)		197	197			
100291780	BENTON	AR		07/30/2026		50		(2)			(2)		48	48			
100291781	CIBOLO	TX		07/30/2026		94		(5)			(5)		89	89			
100291783	PEMBROKE PINES	FL		07/30/2026		306		(6)			(6)		300	300			
100291784	LONDONDERRY	NH		07/30/2026		31,115		(1,670)			(1,670)		29,445	29,445			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100291785	MATTESON	IL		07/30/2026		59		(2)			(2)		57	57			
100291786	PITTSBURGH	PA		07/30/2026		39		(1)			(1)		38	38			
100291787	PHILADELPHIA	PA		07/30/2026		158		(3)			(3)		155	155			
100291788	OXNARD	CA		07/30/2026		643		(13)			(13)		630	630			
100291789	JACKSONVILLE	FL		07/30/2026		50		(1)			(1)		49	49			
100291790	FREDERICK	MD		07/30/2026		422		(17)			(17)		405	405			
100291792	ROCHELLE	IL		07/30/2026		191		(10)			(10)		181	181			
100291795	NORTH CHARLESTON	SC		07/30/2026		574		(21)			(21)		553	553			
100291797	CHANDLER	AZ		07/30/2026		234		(5)			(5)		229	229			
100291798	PORT ORANGE	FL		07/30/2026		271		(6)			(6)		265	265			
100291799	PHOENIX	AZ		07/30/2026		2,084		(82)			(82)		2,002	2,002			
100291801	SPRING	TX		07/30/2026		1,432		(28)			(28)		1,404	1,404			
100291802	SHERIDAN	CA		07/30/2026		44		(1)			(1)		43	43			
100291803	KANSAS CITY	MO		07/30/2026		52		(2)			(2)		50	50			
100291804	ESCONDIDO	CA		07/30/2026		96		(2)			(2)		94	94			
100291805	PHOENIX	AZ		07/30/2026		158		(7)			(7)		151	151			
100291807	ANTIOCH	CA		07/30/2026		94		(4)			(4)		90	90			
100291810	BAKERSFIELD	CA		07/30/2026		62		(1)			(1)		61	61			
100291811	CEDAR	MN		07/30/2026		78		(2)			(2)		76	76			
100291812	PHOENIX	AZ		07/30/2026		115		(2)			(2)		113	113			
100291813	CONYERS	GA		07/30/2026		148		(6)			(6)		142	142			
100291814	PORTLAND	OR		07/30/2026		498		2			2		500	500			
100291815	COLUMBIA	PA		07/30/2026		23							23	23			
100291816	PAPILLION	NE		07/30/2026		127		(7)			(7)		120	120			
100291818	NUTLEY	NJ		07/30/2026		40		(2)			(2)		38	38			
100291819	SEDLEY	VA		07/30/2026		47		(3)			(3)		44	44			
100291821	WILLIAMSTON	SC		07/30/2026		104		(4)			(4)		100	100			
100291822	STOCKTON	CA		07/30/2026		43		(2)			(2)		41	41			
100291824	STRASBURG	VA		07/30/2026		1,168		(46)			(46)		1,122	1,122			
100291829	KINGSPORT	TN		07/30/2026		9							9	9			
100291830	SURPRISE	AZ		07/30/2026		344		(13)			(13)		331	331			
100291831	EL PASO	TX		07/30/2026		320		(12)			(12)		308	308			
100291832	CARMICHAEL	CA		07/30/2026		227		(5)			(5)		222	222			
100291834	MANCHESTER	NJ		07/30/2026		323		1			1		324	324			
100291835	PORTLAND	OR		07/30/2026		212		(15)			(15)		197	197			
100291836	NILES	OH		07/30/2026		109		(2)			(2)		107	107			
100291838	PEORIA	AZ		07/30/2026		41		(1)			(1)		40	40			
100291839	CHULA VISTA	CA		07/30/2026		125		(5)			(5)		120	120			
100291841	PORTSMOUTH	VA		07/30/2026		127		(7)			(7)		120	120			
100291843	LANCASTER	CA		07/30/2026		16		(1)			(1)		15	15			
100291844	WOODLAND PARK	NJ		07/30/2026		1,537		(32)			(32)		1,505	1,505			
100291845	MOUNDS VIEW	MN		07/30/2026		321		1			1		322	322			
100291846	EULESS	TX		07/30/2026		490		(19)			(19)		471	471			
100291847	RENTON	WA		07/30/2026		816		(30)			(30)		786	786			
100291848	WILDOMAR	CA		07/30/2026		452		(9)			(9)		443	443			
100291849	SANTA MARIA	CA		07/30/2026		10,822		(223)			(223)		10,599	10,599			
100291850	DOWNEY	CA		07/30/2026		513		(14)			(14)		499	499			
100291852	EL PASO	TX		07/30/2026		674		(25)			(25)		649	649			
100291853	SAN BRUNO	CA		07/30/2026		112		(2)			(2)		110	110			
100291854	CHULA VISTA	CA		07/30/2026		677		(24)			(24)		653	653			
100291855	DALLAS	TX		07/30/2026		747		(40)			(40)		707	707			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100291856	COLORADO SPRINGS	CO		07/30/2026		217		(4)			(4)		213	213			
100291857	PHOENIX	AZ		07/30/2026		4,114		(114)			(114)		4,000	4,000			
100291859	TEMPE	AZ		07/30/2026		22		(1)			(1)		21	21			
100291860	LAS VEGAS	NV		07/30/2026		515		(15)			(15)		500	500			
100291863	AUSTIN	TX		07/30/2026		521		(21)			(21)		500	500			
100291864	CARTERET	NJ		07/30/2026		293		(6)			(6)		287	287			
100291865	SAN JOSE	CA		07/30/2026		204,200		(4,200)			(4,200)		200,000	200,000			
100291872	NASHVILLE	TN		07/30/2026		293		(16)			(16)		277	277			
100291873	HEFLIN	AL		07/30/2026		555		(22)			(22)		533	533			
100291874	SELBYVILLE	DE		07/30/2026		377		(8)			(8)		369	369			
100291876	CINCINNATI	OH		07/30/2026		277		(10)			(10)		267	267			
100291878	MENIFEE	CA		07/30/2026		298		(11)			(11)		287	287			
100291879	HUDSONVILLE	MI		07/30/2026		245		(5)			(5)		240	240			
100291880	NORTHRIDGE	CA		07/30/2026		419		(7)			(7)		412	412			
100291881	LA CROSSE	IN		07/30/2026		2,765		(109)			(109)		2,656	2,656			
100291882	GALES FERRY	CT		07/30/2026		204		(4)			(4)		200	200			
100291883	PHILADELPHIA	PA		07/30/2026		195		(8)			(8)		187	187			
100291884	WEST CHESTER	OH		07/30/2026		433							433	433			
100291885	NORFOLK	VA		07/30/2026		328		(12)			(12)		316	316			
100291886	MARIETTA	GA		07/30/2026		378		(8)			(8)		370	370			
100291887	LAWRENCEVILLE	GA		07/30/2026		245		(5)			(5)		240	240			
100291888	SURPRISE	AZ		07/30/2026		102		(2)			(2)		100	100			
100291890	RIDLEY PARK	PA		07/30/2026		354		(14)			(14)		340	340			
100291895	STAR	ID		07/30/2026		523		(11)			(11)		512	512			
100291896	SUGAR CITY	ID		07/30/2026		205		(7)			(7)		198	198			
100291897	GROVE CITY	OH		07/30/2026		22,439		(462)			(462)		21,977	21,977			
100291898	PENN VALLEY	CA		07/30/2026		328		(11)			(11)		317	317			
100291899	ROCKY MOUNT	NC		07/30/2026		452		(9)			(9)		443	443			
100291900	FLAGSTAFF	AZ		07/30/2026		397		(21)			(21)		376	376			
100291901	PEORIA	AZ		07/30/2026		176		(4)			(4)		172	172			
100291902	STATE COLLEGE	PA		07/30/2026		375		(14)			(14)		361	361			
100291904	MIDLAND	MI		07/30/2026		325		(7)			(7)		318	318			
100291905	LAS VEGAS	NV		07/30/2026		910		(71)			(71)		839	839			
100291907	GUYTON	GA		07/30/2026		689		(27)			(27)		662	662			
100291908	WINSTON	OR		07/30/2026		260		(11)			(11)		249	249			
100291909	COVINA	CA		07/30/2026		615		(13)			(13)		602	602			
100291910	NORCO	CA		07/30/2026		357		(7)			(7)		350	350			
100291911	CHICO	CA		07/30/2026		26		(1)			(1)		25	25			
100291912	LOCUST GROVE	VA		07/30/2026		260		(14)			(14)		246	246			
100291914	HILLSBORO	MO		07/30/2026		100		(8)			(8)		92	92			
100291915	TAYLORSVILLE	UT		07/30/2026		137		(9)			(9)		128	128			
100291916	NORCO	CA		07/30/2026		1,488		(67)			(67)		1,421	1,421			
100291917	BELLEFONTE	PA		07/30/2026		155		(12)			(12)		143	143			
100291919	LODI	CA		07/30/2026		346		(25)			(25)		321	321			
100291924	RACINE	WI		07/30/2026		32		(2)			(2)		30	30			
100291925	VALPARAISO	IN		07/30/2026		5							5	5			
100291926	RINGGOLD	GA		07/30/2026		175		(11)			(11)		164	164			
100291927	LAKELAND	FL		07/30/2026		1,201		(28)			(28)		1,173	1,173			
100291929	WASHINGTON	DC		07/30/2026		37		(3)			(3)		34	34			
100291930	LARGO	FL		07/30/2026		632		(36)			(36)		596	596			
100291931	LOMPOC	CA		07/30/2026		406		(22)			(22)		384	384			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100291932	PHILADELPHIA	PA		07/30/2026		68		(4)			(4)		64	64			
100291936	MIDLOTHIAN	VA		07/30/2026		25		(2)			(2)		23	23			
100291937	HOPE VALLEY	RI		07/30/2026		563		(43)			(43)		520	520			
100291938	BULLHEAD CITY	AZ		07/30/2026		33		(2)			(2)		31	31			
100291939	SPRINGFIELD	MO		07/30/2026		16		(1)			(1)		15	15			
100291940	ALTAMONTE SPG	FL		07/30/2026		14		(1)			(1)		13	13			
100291941	COULTERVILLE	CA		07/30/2026		3							3	3			
100291942	HARRISBURG	PA		07/30/2026		5							5	5			
100291943	MACON	GA		07/30/2026		165		(12)			(12)		153	153			
100291944	LOS ANGELES	CA		07/30/2026		6							6	6			
100291945	CUMMING	GA		07/30/2026		4,182		(306)			(306)		3,876	3,876			
100291946	JACKSONVILLE	FL		07/30/2026		153		(9)			(9)		144	144			
100291947	SAN DIEGO	CA		07/30/2026		737		(37)			(37)		700	700			
100291948	FORT MILL	SC		07/30/2026		4,502		(294)			(294)		4,208	4,208			
100291949	NEW CASTLE	DE		07/30/2026		78		(6)			(6)		72	72			
100291950	PALM DESERT	CA		07/30/2026		43		(2)			(2)		41	41			
100291951	LAKEWOOD	CO		07/30/2026		39		(3)			(3)		36	36			
100291953	MARLBOROUGH	MA		07/30/2026		112		(8)			(8)		104	104			
100291954	LEXINGTON	KY		07/30/2026		15		(1)			(1)		14	14			
100291959	FAYETTEVILLE	GA		07/30/2026		17		(1)			(1)		16	16			
100291961	CHICAGO	IL		07/30/2026		264		(17)			(17)		247	247			
100291962	PORTSMOUTH	VA		07/30/2026		9		(1)			(1)		8	8			
100291963	WARRENTON	VA		07/30/2026		2							2	2			
100291964	SHAWNEE	KS		07/30/2026		44		(2)			(2)		42	42			
100291965	NEW BEDFORD	MA		07/30/2026		51		(1)			(1)		50	50			
100291970	EL CAJON	CA		07/30/2026		214		(14)			(14)		200	200			
100291971	LITCHFIELD PK	AZ		07/30/2026		721		(46)			(46)		675	675			
100291973	POCATELLO	ID		07/30/2026		134		(3)			(3)		131	131			
100291974	LAKEWOOD	WA		07/30/2026		60		(2)			(2)		58	58			
100291975	CORDOVA	TN		07/30/2026		224		(16)			(16)		208	208			
100291977	CUMMING	GA		07/30/2026		149		(3)			(3)		146	146			
100291978	HOUSTON	TX		07/30/2026		91		(5)			(5)		86	86			
100291979	BANGOR	ME		07/30/2026		231		(11)			(11)		220	220			
100291981	LAPEER	MI		07/30/2026		92		(5)			(5)		87	87			
100291982	FORT LAUDERDALE	FL		07/30/2026		63,061		(3,029)			(3,029)		60,032	60,032			
100291983	LA MARQUE	TX		07/30/2026		350		(18)			(18)		332	332			
100291984	GILLETT	WI		07/30/2026		40		(2)			(2)		38	38			
100291985	RICHFORD	VT		07/30/2026		328		(18)			(18)		310	310			
100291987	SANTA MARIA	CA		07/30/2026		86		(2)			(2)		84	84			
100291988	RICHMOND	TX		07/30/2026		96		(4)			(4)		92	92			
100291993	ODESSA	TX		07/30/2026		155		(7)			(7)		148	148			
100291994	KENNESAW	GA		07/30/2026		347		(4)			(4)		343	343			
100291995	NEWTON	NC		07/30/2026		70		(1)			(1)		69	69			
100291996	ROSEVILLE	CA		07/30/2026		116							116	116			
100291998	BETHANY BEACH	DE		07/30/2026		372		(20)			(20)		352	352			
100292001	LAKEWOOD	CA		07/30/2026		28		(1)			(1)		27	27			
100292002	DAHLONEGA	GA		07/30/2026		119		(6)			(6)		113	113			
100292003	STOCKBRIDGE	GA		07/30/2026		209		(4)			(4)		205	205			
100292004	WINCHESTER	CA		07/30/2026		203		(4)			(4)		199	199			
100292005	ROBERSONVILLE	NC		07/30/2026		74		(4)			(4)		70	70			
100292008	SUPPLY	NC		07/30/2026		49		(3)			(3)		46	46			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100292009	CROWN POINT	IN		07/30/2026		30		(1)			(1)		29	29			
100292013	ANN ARBOR	MI		07/30/2026		416		(16)			(16)		400	400			
100292016	NASELLE	WA		07/30/2026		129		(7)			(7)		122	122			
100292017	LEWES	DE		07/30/2026		342		(7)			(7)		335	335			
100292021	INDEPENDENCE	MO		07/30/2026		195		(8)			(8)		187	187			
100292022	ANDERSON	SC		07/30/2026		54		(1)			(1)		53	53			
100292023	MACOMB	MI		07/30/2026		180		(10)			(10)		170	170			
100292024	CAPE CORAL	FL		07/30/2026		384		(8)			(8)		376	376			
100292027	KANSAS CITY	MO		07/30/2026		17,973		(964)			(964)		17,009	17,009			
100292028	LINCOLN	NE		07/30/2026		157		(3)			(3)		154	154			
100292029	INDEPENDENCE	LA		07/30/2026		130		(5)			(5)		125	125			
100292031	SACRAMENTO	CA		07/30/2026		533		(11)			(11)		522	522			
100292032	LONG BEACH	CA		07/30/2026		60,060		(60)			(60)		60,000	60,000			
100292033	MIAMI	FL		07/30/2026		179		(2)			(2)		177	177			
100292034	PHOENIX	AZ		07/30/2026		507		(13)			(13)		494	494			
100292035	APOLLO	PA		07/30/2026		191		(7)			(7)		184	184			
100292036	WINDHAM	NH		07/30/2026		141		(7)			(7)		134	134			
100292037	ESCONDIDO	CA		07/30/2026		566		(12)			(12)		554	554			
100292038	LOS ANGELES	CA		07/30/2026		831		(24)			(24)		807	807			
100292039	VESTAVIA HILLS	AL		07/30/2026		275		(14)			(14)		261	261			
100292040	LITTLE ELM	TX		07/30/2026		416		(16)			(16)		400	400			
100292041	LYNNWOOD	WA		07/30/2026		203		(4)			(4)		199	199			
100292042	SONOMA	CA		07/30/2026		259		(10)			(10)		249	249			
100292043	SAINT PETERS	MO		07/30/2026		795		(26)			(26)		769	769			
100292045	BUCKEYE	AZ		07/30/2026		15		(1)			(1)		14	14			
100292047	MOUNT PLEASANT	SC		07/30/2026		1,077		(42)			(42)		1,035	1,035			
100292048	MANCOS	CO		07/30/2026		368		(8)			(8)		360	360			
100292049	OAK RIDGE	TN		07/30/2026		122		(7)			(7)		115	115			
100292050	PERRY	OK		07/30/2026		258		(5)			(5)		253	253			
100292051	KISSIMMEE	FL		07/30/2026		94		(3)			(3)		91	91			
100292055	YOUNGSTOWN	OH		07/30/2026		64		(2)			(2)		62	62			
100292058	HERCULES	CA		07/30/2026		95		(4)			(4)		91	91			
100292061	FERNANDINA BEACH	FL		07/30/2026		743		(15)			(15)		728	728			
100292062	EL PASO	TX		07/30/2026		3,334		(124)			(124)		3,210	3,210			
100292063	CELINA	TX		07/30/2026		65		(2)			(2)		63	63			
100292067	NEWARK	NJ		07/30/2026		750		(34)			(34)		716	716			
100292068	TEHACHAPI	CA		07/30/2026		22							22	22			
100292069	NEWPORT BEACH	CA		07/30/2026		126		(5)			(5)		121	121			
100292490	STONE MOUNTAIN	GA		07/29/2026		234		(12)			(12)		222	222			
100292492	PAWLEYS ISLAND	SC		07/29/2026		217		(7)			(7)		210	210			
100292497	SOLEDAD	CA		07/29/2026		1,048		(48)			(48)		1,000	1,000			
100292501	BUFORD	GA		07/29/2026		436		(13)			(13)		423	423			
100292503	TOLEDO	OH		07/29/2026		64		(3)			(3)		61	61			
100292504	MAGNOLIA	TX		07/29/2026		156		(3)			(3)		153	153			
100292505	WELCHES	OR		07/29/2026		241		(10)			(10)		231	231			
100292508	MESA	AZ		07/29/2026		526		(19)			(19)		507	507			
100292511	RICHMOND	TX		07/29/2026		304		(11)			(11)		293	293			
100292512	FRESNO	CA		07/29/2026		633		(24)			(24)		609	609			
100292516	ASHEVILLE	NC		07/29/2026		465		(16)			(16)		449	449			
100292518	BRISTOL	TN		07/29/2026		138		(5)			(5)		133	133			
100292519	PATOKA	IN		07/29/2026		190		(5)			(5)		185	185			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100292520	GREENSBORO	NC		07/29/2026		239		(7)			(7)		232	232			
100292523	NASHVILLE	TN		07/29/2026		550		(24)			(24)		526	526			
100292526	CHATTAROY	WA		07/29/2026		408		(13)			(13)		395	395			
100292527	AUSTIN	TX		07/29/2026		698		(14)			(14)		684	684			
100292529	SISTERS	OR		07/29/2026		763		(20)			(20)		743	743			
100292531	SMYRNA	GA		07/29/2026		231		(7)			(7)		224	224			
100292532	MARBLE FALLS	TX		07/29/2026		578		(25)			(25)		553	553			
100292534	CAROLINA BEACH	NC		07/29/2026		177		(6)			(6)		171	171			
100292539	MABANK	TX		07/29/2026		446		(21)			(21)		425	425			
100292540	INDIANAPOLIS	IN		07/29/2026		320		(8)			(8)		312	312			
100292541	OVIEDO	FL		07/29/2026		240		(3)			(3)		237	237			
100292543	CRESWELL	OR		07/29/2026		744		(22)			(22)		722	722			
100292544	AKRON	OH		07/29/2026		1,154		(48)			(48)		1,106	1,106			
100292545	LAWRENCEVILLE	GA		07/29/2026		372		(8)			(8)		364	364			
100292551	OCEAN PINES	MD		07/29/2026		183		(7)			(7)		176	176			
100292552	BRADENTON	FL		07/29/2026		499		(11)			(11)		488	488			
100292554	BAKERSFIELD	CA		07/29/2026		208							208	208			
100292555	ST. PETERSBURG	FL		07/29/2026		836		(18)			(18)		818	818			
100292556	CONIFER	CO		07/29/2026		583		(21)			(21)		562	562			
100292558	ALBEMARLE	NC		07/29/2026		265		(11)			(11)		254	254			
100292559	DRIFTWOOD	TX		07/29/2026		375		(13)			(13)		362	362			
100292560	HAMPTON	VA		07/29/2026		105		(4)			(4)		101	101			
100292561	HAMPTON	VA		07/29/2026		104		(4)			(4)		100	100			
100292569	DELTAVILLE	VA		07/29/2026		418		(8)			(8)		410	410			
100292570	UNITED KINGDOM	GBR		07/29/2026		485							485	494	9		9
100292656	HEERLEN	NLD		07/29/2026		95							95	96			
100292659	ALMERE	NLD		07/29/2026		164							164	168	4		4
100292662	AMSTERDAM	NLD		07/29/2026		57,167							57,167	57,240	72		72
100292667	S-GRAVENHAGE	NLD		07/29/2026		296							296	297	1		1
100292670	HAARLEM	NLD		07/29/2026		119							119	120	1		1
100292676	VLISSINGEN	NLD		07/29/2026		65							65	67	2		2
100292679	MIDDELBURG	NLD		07/29/2026		124							124	128	3		3
100292682	ROTTERDAM	NLD		07/29/2026		824							824	837	14		14
100292686	BAARN	NLD		07/29/2026		550							550	565	15		15
100292702	SCHINVELD	NLD		07/29/2026		214							214	215	1		1
100292708	RIJSWIJK	NLD		07/29/2026		424							424	426	2		2
100292712	ROTTERDAM	NLD		07/29/2026		162							162	162			
100292714	ARNHEM	NLD		07/29/2026		97							97	97			
100292718	AMSTERDAM	NLD		07/29/2026		3,168							3,168	3,211	44		44
100292720	AMSTERDAM	NLD		07/29/2026		1,905							1,905	1,931	26		26
100292723	AMSTERDAM	NLD		07/29/2026		134							134	144	10		10
100292726	NAPA	CA		07/30/2026		727		(25)			(25)		702	702			
100292727	RALEIGH	NC		07/30/2026		494		(18)			(18)		476	476			
100292728	SARASOTA	FL		07/30/2026		707		(34)			(34)		673	673			
100292729	SOUTHWEST RANCHES	FL		07/30/2026		2,476		(101)			(101)		2,375	2,375			
100292730	ARROYO GRANDE	CA		07/30/2026		1,324		(28)			(28)		1,296	1,296			
100292731	ANAHEIM	CA		07/30/2026		904		(29)			(29)		875	875			
100292732	BOCA RATON	FL		07/30/2026		522		(18)			(18)		504	504			
100292733	AMARILLO	TX		07/30/2026		1,076		(32)			(32)		1,044	1,044			
100292734	FOLEY	AL		07/30/2026		187		(6)			(6)		181	181			
100292735	BOYNTON BEACH	FL		07/30/2026		292		(10)			(10)		282	282			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100292736	MOORPARK	CA		07/30/2026		1,559		(24)			(24)		1,535	1,535			
100292737	LOS ANGELES	CA		07/30/2026		420		(14)			(14)		406	406			
100292738	COCOA	FL		07/30/2026		413		(17)			(17)		396	396			
100292740	HERMITAGE	TN		07/30/2026		324		(8)			(8)		316	316			
100292741	MIAMI BEACH	FL		07/30/2026		752		(36)			(36)		716	716			
100292742	CAPE CORAL	FL		07/30/2026		9,261		(299)			(299)		8,962	8,962			
100292743	MYRTLE BEACH	SC		07/30/2026		369		(15)			(15)		354	354			
100292744	LAS VEGAS	NV		07/30/2026		347		(17)			(17)		330	330			
100292745	TYLER	TX		07/30/2026		152		(1)			(1)		151	151			
100292746	PETALUMA	CA		07/30/2026		823		(33)			(33)		790	790			
100292747	UPLAND	CA		07/30/2026		1,250		(17)			(17)		1,233	1,233			
100292748	MESA	AZ		07/30/2026		1,009		(48)			(48)		961	961			
100292749	CLOVIS	CA		07/30/2026		230		(11)			(11)		219	219			
100292750	PLYMOUTH	MN		07/30/2026		192		(9)			(9)		183	183			
100292751	EL PASO	TX		07/30/2026		110		(5)			(5)		105	105			
100292752	OAKLEY	CA		07/30/2026		654		(17)			(17)		637	637			
100292753	PORT SAINT LUCIE	FL		07/30/2026		696		(12)			(12)		684	684			
100292754	EL PASO	TX		07/30/2026		787		(34)			(34)		753	753			
100292755	WOODLAND HILLS	CA		07/30/2026		2,662		(34)			(34)		2,628	2,628			
100292756	IDAHO FALLS	ID		07/30/2026		630		(30)			(30)		600	600			
100292757	ESTES PARK	CO		07/30/2026		471		(20)			(20)		451	451			
100292758	EL CERRITO	CA		07/30/2026		1,346		(44)			(44)		1,302	1,302			
100292759	EL MACERO	CA		07/30/2026		447		(14)			(14)		433	433			
100292760	HENDERSON	NV		07/30/2026		231		(9)			(9)		222	222			
100292761	POWELL BUTTE	OR		07/30/2026		1,556		(50)			(50)		1,506	1,506			
100292762	GIBSONVILLE	NC		07/30/2026		142		(7)			(7)		135	135			
100292763	CORONA DEL MAR, NEWPOR	CA		07/30/2026		2,221		(75)			(75)		2,146	2,146			
100292764	NORTH PORT	FL		07/30/2026		904		(15)			(15)		889	889			
100292765	LONGMONT	CO		07/30/2026		329		(5)			(5)		324	324			
100292766	LADERA RANCH	CA		07/30/2026		1,442		(21)			(21)		1,421	1,421			
100292767	TEMECULA	CA		07/30/2026		6,083		(134)			(134)		5,949	5,949			
100292768	ROCKY MOUNT	NC		07/30/2026		229		(5)			(5)		224	224			
100292770	EAST LANSING	MI		07/30/2026		5,395		(164)			(164)		5,231	5,231			
100292771	LINCOLNTON	NC		07/30/2026		159		(4)			(4)		155	155			
100292775	SANTA ROSA BEACH	FL		07/30/2026		288		(6)			(6)		282	282			
100292776	FARGO	ND		07/30/2026		188		(3)			(3)		185	185			
100292777	TALLAHASSEE	FL		07/30/2026		168		(6)			(6)		162	162			
100292778	INGLEWOOD	CA		07/30/2026		1,260		(33)			(33)		1,227	1,227			
100292779	CHANDLER	AZ		07/30/2026		448		(21)			(21)		427	427			
100292780	FARGO	ND		07/30/2026		187		(2)			(2)		185	185			
100292782	ARCADIA	CA		07/30/2026		1,153		(25)			(25)		1,128	1,128			
100292783	FAYETTEVILLE	NC		07/30/2026		214		(6)			(6)		208	208			
100292784	PASADENA	CA		07/30/2026		518		(18)			(18)		500	500			
100292785	HAYWARD	CA		07/30/2026		1,768		(58)			(58)		1,710	1,710			
100292786	TOWNSEND	TN		07/30/2026		176		(4)			(4)		172	172			
100292787	LITTLE RIVER	SC		07/30/2026		205		(7)			(7)		198	198			
100292789	TAFT	CA		07/30/2026		128		(6)			(6)		122	122			
100292791	CHESTER	VA		07/30/2026		175		(8)			(8)		167	167			
100292792	KANSAS CITY	MO		07/30/2026		357		(14)			(14)		343	343			
100292793	MISSION	KS		07/30/2026		581		(14)			(14)		567	567			
100292794	LAS VEGAS	NV		07/30/2026		998		(23)			(23)		975	975			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100292796	SAN ANTONIO	TX		07/30/2026		21,001		(488)			(488)		20,513	20,513			
100292798	LITTLE ROCK	AR		07/30/2026		219		(2)			(2)		217	217			
100292800	LOS ANGELES	CA		07/30/2026		1,820		(51)			(51)		1,769	1,769			
100292802	SAN DIEGO	CA		07/30/2026		633		(14)			(14)		619	619			
100292803	PULASKI	TN		07/30/2026		140		(2)			(2)		138	138			
100292804	SEATTLE	WA		07/30/2026		343		(15)			(15)		328	328			
100292805	FORT MYERS	FL		07/30/2026		239		(2)			(2)		237	237			
100292806	STERLING	CO		07/30/2026		112		(2)			(2)		110	110			
100292807	CLEARWATER	FL		07/30/2026		314		(5)			(5)		309	309			
100292808	SELLERSBURG	IN		07/30/2026		82		(2)			(2)		80	80			
100292809	GREEN VALLEY	AZ		07/30/2026		102,703		(3,515)			(3,515)		99,188	99,188			
100292810	HOUSTON	TX		07/30/2026		210		(6)			(6)		204	204			
100292811	TAFT	CA		07/30/2026		136		(4)			(4)		132	132			
100292812	HOUSTON	TX		07/30/2026		456		(18)			(18)		438	438			
100292815	KILLEEN	TX		07/30/2026		128		(5)			(5)		123	123			
100292817	ROCK HILL	SC		07/30/2026		119		(6)			(6)		113	113			
100292818	NORTH MYRTLE BEACH	SC		07/30/2026		537		(9)			(9)		528	528			
100292835	FONTANA	CA		07/31/2026		509		(9)			(9)		500	500			
100292839	WESTMINSTER	CA		07/31/2026		245		(11)			(11)		234	234			
100292840	LAREDO	TX		07/31/2026		246		(1)			(1)		245	245			
100292842	BULLHEAD CITY	AZ		07/31/2026		121		(4)			(4)		117	117			
100292843	ODESSA	TX		07/31/2026		186		(2)			(2)		184	184			
100292844	LOS ANGELES	CA		07/31/2026		279		(12)			(12)		267	267			
100292845	DALLAS	TX		07/31/2026		150		(5)			(5)		145	145			
100292848	HIGH POINT	NC		07/31/2026		117							117	117			
100292849	BENTONVILLE	AR		07/31/2026		273		(8)			(8)		265	265			
100292850	OLYMPIA	WA		07/31/2026		358		(9)			(9)		349	349			
100292852	ATLANTA	GA		07/31/2026		401		(10)			(10)		391	391			
100292853	KISSIMMEE	FL		07/31/2026		199		(2)			(2)		197	197			
100292860	BOWIE	MD		07/31/2026		336		(4)			(4)		332	332			
100292861	MADERA	CA		07/31/2026		219		(4)			(4)		215	215			
100292862	PARKVILLE	MO		07/31/2026		280		(5)			(5)		275	275			
100292865	NORTHRIDGE	CA		07/31/2026		205		(7)			(7)		198	198			
100292872	SANTA ROSA	CA		07/31/2026		548		(5)			(5)		543	543			
100292877	HATFIELD	PA		07/31/2026		344		(9)			(9)		335	335			
100292879	PERRY HALL	MD		07/31/2026		247		(8)			(8)		239	239			
100292890	COMPTON	CA		07/31/2026		802		(22)			(22)		780	780			
100292892	WHITTIER	CA		07/31/2026		733		(12)			(12)		721	721			
100292893	PUNTA GORDA	FL		07/31/2026		204		(4)			(4)		200	200			
100292895	NORTH CHARLESTON	SC		07/31/2026		222		(4)			(4)		218	218			
100292896	SPARKS	NV		07/31/2026		584,864		(26,854)			(26,854)		558,010	558,010			
100292897	CITRUS HEIGHTS	CA		07/31/2026		337		(9)			(9)		328	328			
100292899	SAN FRANCISCO	CA		07/31/2026		2,397		(37)			(37)		2,360	2,360			
100292900	MIAMI	FL		07/31/2026		466		(2)			(2)		464	464			
100292901	KANSAS CITY	KS		07/31/2026		125		(5)			(5)		120	120			
100292902	SHANNON HILLS	AR		07/31/2026		148		(6)			(6)		142	142			
100292904	NORMAN	OK		07/31/2026		424		(9)			(9)		415	415			
100292905	BROOKFIELD	CT		07/31/2026		1,015		(27)			(27)		988	988			
100292906	SAN JACINTO	CA		07/31/2026		150		(7)			(7)		143	143			
100292907	JEFFERSON CITY	TN		07/31/2026		539		(24)			(24)		515	515			
100292908	WILMINGTON	NC		07/31/2026		175		(7)			(7)		168	168			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100292909	LANCASTER	CA		07/31/2026		246		(12)			(12)		234	234			
100292911	GERMANTOWN	MD		07/31/2026		269		(7)			(7)		262	262			
100292917	PARACHUTE	CO		07/31/2026		376		(18)			(18)		358	358			
100292918	LONG BEACH	CA		07/31/2026		958		(33)			(33)		925	925			
100292921	MOUNT DORA	FL		07/31/2026		301		(5)			(5)		296	296			
100292922	LEMON GROVE	CA		07/31/2026		1,318		(25)			(25)		1,293	1,293			
100292924	WITTMAN	AZ		07/31/2026		550		(12)			(12)		538	538			
100292925	WAXHAW	NC		07/31/2026		418		(20)			(20)		398	398			
100292926	MACLEAN	VA		07/31/2026		866		(33)			(33)		833	833			
100292929	SANTA ROSA	CA		07/31/2026		1,146		(49)			(49)		1,097	1,097			
100292930	SACRAMENTO	CA		07/31/2026		555		(14)			(14)		541	541			
100292932	ARLINGTON	TX		07/31/2026		317		(15)			(15)		302	302			
100292933	RANCHO SANTA MARGARITA	CA		07/31/2026		587		(25)			(25)		562	562			
100292935	POPLAR GROVE	IL		07/31/2026		204		(6)			(6)		198	198			
100292936	LOS ANGELES	CA		07/31/2026		534		(17)			(17)		517	517			
100292938	MIRAMAR	FL		07/31/2026		558		(10)			(10)		548	548			
100292939	GLENDORA	CA		07/31/2026		299		(11)			(11)		288	288			
100292940	HIALEAH	FL		07/31/2026		1,490		(26)			(26)		1,464	1,464			
100292941	PANAMA CITY BEACH	FL		07/31/2026		206		(3)			(3)		203	203			
100292942	ACUSHNET	MA		07/31/2026		201		(5)			(5)		196	196			
100292943	GLENDALE	AZ		07/31/2026		329		(3)			(3)		326	326			
100292945	GAITHERSBURG	MD		07/31/2026		462		3			3		465	465			
100292946	LOS ANGELES	CA		07/31/2026		528		(25)			(25)		503	503			
100292948	HOMESTEAD	FL		07/31/2026		843		(38)			(38)		805	805			
100292949	RUTHVEN	IA		07/31/2026		1,291		(7)			(7)		1,284	1,284			
100292950	LAWNDALE	CA		07/31/2026		560		(6)			(6)		554	554			
100292952	MARIETTA	GA		07/31/2026		340		(5)			(5)		335	335			
100292953	VALRICO	FL		07/31/2026		246		(7)			(7)		239	239			
100292954	LAKE OSWEGO	OR		07/31/2026		1,425		(33)			(33)		1,392	1,392			
100292956	SAN JOSE	CA		07/31/2026		1,037		(35)			(35)		1,002	1,002			
100292957	KISSIMMEE	FL		07/31/2026		439		(19)			(19)		420	420			
100292958	JAMUL	CA		07/31/2026		875		(31)			(31)		844	844			
100292959	MONROVIA	CA		07/31/2026		1,348		(25)			(25)		1,323	1,323			
100292960	COULTERVILLE	CA		07/31/2026		110		(5)			(5)		105	105			
100292961	SAN CLEMENTE	CA		07/31/2026		809		(15)			(15)		794	794			
100292962	PORT CHARLOTTE	FL		07/31/2026		127		(3)			(3)		124	124			
100292963	SAN ANSELMO	CA		07/31/2026		1,046		(29)			(29)		1,017	1,017			
100292964	LAKE WORTH	FL		07/31/2026		503		(12)			(12)		491	491			
100292965	WAIKOLOA	HI		07/31/2026		635		(3)			(3)		632	632			
100292966	ELMHURST	IL		07/31/2026		493		(11)			(11)		482	482			
100292967	MODESTO	CA		07/31/2026		331		(7)			(7)		324	324			
100292968	WINSTON SALEM	NC		07/31/2026		213		(5)			(5)		208	208			
100292969	MIDWAY	UT		07/31/2026		1,227		(29)			(29)		1,198	1,198			
100292972	MESA	AZ		07/31/2026		176		(8)			(8)		168	168			
100292973	NEW SMYRNA BEACH	FL		07/31/2026		588		(16)			(16)		572	572			
100292974	AURORA	CO		07/31/2026		492		2			2		494	494			
100292975	REDWOOD CITY	CA		07/31/2026		2,018		(67)			(67)		1,951	1,951			
100292977	PASADENA	TX		07/31/2026		141		(4)			(4)		137	137			
100292978	WESLEY CHAPEL	FL		07/31/2026		348		(10)			(10)		338	338			
100292979	MIRAMAR	FL		07/31/2026		237		(8)			(8)		229	229			
100292985	KAPAA	HI		07/31/2026		393		(7)			(7)		386	386			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100292987	GLENDORA	CA		07/31/2026		3,019		(122)			(122)		2,897	2,897			
100292989	DAVIDSON	NC		07/31/2026		510		(20)			(20)		490	490			
100292991	BIG BEAR LAKE	CA		07/31/2026		1,681		(9)			(9)		1,672	1,672			
100292992	BARBOURSVILLE	WV		07/31/2026		516		(18)			(18)		498	498			
100292993	JACKSONVILLE	FL		07/31/2026		769		17			17		786	786			
100292994	AURORA	IL		07/31/2026		56		(1)			(1)		55	55			
100292995	GALT	CA		07/31/2026		151		(7)			(7)		144	144			
100292996	REDMOND	OR		07/31/2026		423		4			4		427	427			
100292997	MARTINEZ	GA		07/31/2026		174		(5)			(5)		169	169			
100292998	CUDAHY	WI		07/31/2026		169		(2)			(2)		167	167			
100292999	WAYNESBORO	PA		07/31/2026		180		(5)			(5)		175	175			
100293000	DURHAM	NC		07/31/2026		215		(7)			(7)		208	208			
100293001	BAKERSFIELD	CA		07/31/2026		183		(6)			(6)		177	177			
100293002	BUENA PARK	CA		07/31/2026		252		(7)			(7)		245	245			
100293003	OCEAN CITY	MD		07/31/2026		192		(2)			(2)		190	190			
100293004	SACRAMENTO	CA		07/31/2026		355		(6)			(6)		349	349			
100293005	WASHINGTON	DC		07/31/2026		3,101		(18)			(18)		3,083	3,083			
100293006	ALBUQUERQUE	NM		07/31/2026		234		1			1		235	235			
100293007	MCKINNEY	TX		07/31/2026		183		(6)			(6)		177	177			
100293008	BROOKFIELD	IL		07/31/2026		160		(6)			(6)		154	154			
100293009	LAS VEGAS	NV		07/31/2026		276		(5)			(5)		271	271			
100293010	TEMECULA	CA		07/31/2026		425		(7)			(7)		418	418			
100293011	WENDELL	NC		07/31/2026		266		3			3		269	269			
100293012	WORCESTER	MA		07/31/2026		113		(2)			(2)		111	111			
100293013	AIEA	HI		07/31/2026		167		(1)			(1)		166	166			
100293014	REDDING	CA		07/31/2026		305		(4)			(4)		301	301			
100293015	FAIRBURN	GA		07/31/2026		294		2			2		296	296			
100293016	SEATTLE	WA		07/31/2026		640		(27)			(27)		613	613			
100293018	YUMA	AZ		07/31/2026		863		42			42		905	905			
100293019	FARMERSVILLE	TX		07/31/2026		2,414		(42)			(42)		2,372	2,372			
100293020	CICERO	IL		07/31/2026		171		(4)			(4)		167	167			
100293021	KERHONKSON	NY		07/31/2026		164		(3)			(3)		161	161			
100293022	KEARNY	NJ		07/31/2026		734		(19)			(19)		715	715			
100293023	NEW YORK	NY		07/31/2026		842		(32)			(32)		810	810			
100293024	WOODINVILLE	WA		07/31/2026		513		(25)			(25)		488	488			
100293025	BARBERTON	OH		07/31/2026		96		(4)			(4)		92	92			
100293026	GARNER	NC		07/31/2026		315		14			14		329	329			
100293027	SAN FRANCISCO	CA		07/31/2026		476		(12)			(12)		464	464			
100293028	PASADENA	MD		07/31/2026		560		(9)			(9)		551	551			
100293029	NORTH FORT MYERS	FL		07/31/2026		181		(4)			(4)		177	177			
100293030	MARIETTA	GA		07/31/2026		257		(6)			(6)		251	251			
100293031	ESTERO	FL		07/31/2026		409		(12)			(12)		397	397			
100293032	GARNER	NC		07/31/2026		302		(1)			(1)		301	301			
100293033	GROVELAND	CA		07/31/2026		149		(3)			(3)		146	146			
100293034	DETROIT	MI		07/31/2026		60		(1)			(1)		59	59			
100293035	COALINGA	CA		07/31/2026		1,234		(10)			(10)		1,224	1,224			
100293036	HAMPSHIRE	IL		07/31/2026		142		(5)			(5)		137	137			
100293037	CAPE MAY COURT HOUSE	NJ		07/31/2026		307		(11)			(11)		296	296			
100293038	LONGS	SC		07/31/2026		325		22			22		347	347			
100293039	BONNEY LAKE	WA		07/31/2026		328		(11)			(11)		317	317			
100293040	SALINAS	CA		07/31/2026		406		(8)			(8)		398	398			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100293041	FINDLAY	OH		07/31/2026		239		(9)			(9)		230	230			
100293042	LANCASTER	PA		07/31/2026		303		(9)			(9)		294	294			
100293043	FORT PIERCE	FL		07/31/2026		274		21			21		295	295			
100293044	NEW CANEY	TX		07/31/2026		138		(5)			(5)		133	133			
100293045	DINUBA	CA		07/31/2026		159		(4)			(4)		155	155			
100293046	MIAMI	FL		07/31/2026		268		(9)			(9)		259	259			
100293047	EAST HANOVER	NJ		07/31/2026		442		(14)			(14)		428	428			
100293048	NAVARRE	FL		07/31/2026		1,964		47			47		2,011	2,011			
100293049	FORT WALTON BEACH	FL		07/31/2026		251		(5)			(5)		246	246			
100293050	ANGOLA	NY		07/31/2026		555		(14)			(14)		541	541			
100293051	HAINES CITY	FL		07/31/2026		243		5			5		248	248			
100293052	MAINEVILLE	OH		07/31/2026		175		(8)			(8)		167	167			
100293053	PALISADES PARK	NJ		07/31/2026		1,306		(44)			(44)		1,262	1,262			
100293054	DETROIT	MI		07/31/2026		648		(18)			(18)		630	630			
100293055	YUMA	AZ		07/31/2026		157		(2)			(2)		155	155			
100293056	PEARL CITY	HI		07/31/2026		950		(18)			(18)		932	932			
100293057	SURFSIDE BEACH	SC		07/31/2026		527		2			2		529	529			
100293058	GARNER	NC		07/31/2026		401		19			19		420	420			
100293059	HUTTO	TX		07/31/2026		516		27			27		543	543			
100293060	TOMBALL	TX		07/31/2026		423		(2)			(2)		421	421			
100293061	MONTCLAIR	NJ		07/31/2026		550		(9)			(9)		541	541			
100293062	SATELLITE BEACH	FL		07/31/2026		180		(6)			(6)		174	174			
100293063	ROCKFORD	IL		07/31/2026		103		(2)			(2)		101	101			
100293064	STAMFORD	CT		07/31/2026		298		(7)			(7)		291	291			
100293065	COLUMBUS	GA		07/31/2026		240		(7)			(7)		233	233			
100293066	GARNER	NC		07/31/2026		269		(2)			(2)		267	267			
100293067	WHEELING	IL		07/31/2026		374		(11)			(11)		363	363			
100293068	FAIRBURN	GA		07/31/2026		281		2			2		283	283			
100293069	BOTHELL	WA		07/31/2026		521		(11)			(11)		510	510			
100293070	RIDGECREST	CA		07/31/2026		156		(3)			(3)		153	153			
100293071	NORTH PORT	FL		07/31/2026		96		(3)			(3)		93	93			
100293072	MANTECA	CA		07/31/2026		1,043		45			45		1,088	1,088			
100293073	SOUTH BEND	IN		07/31/2026		115		(2)			(2)		113	113			
100293074	LONGS	SC		07/31/2026		161		(3)			(3)		158	158			
100293075	CHICAGO	IL		07/31/2026		515		(13)			(13)		502	502			
100293076	SCOTTSDALE	AZ		07/31/2026		5,296		(203)			(203)		5,093	5,093			
100293077	ROCHESTER	NY		07/31/2026		354		(7)			(7)		347	347			
100293078	CHICAGO	IL		07/31/2026		156		(5)			(5)		151	151			
100293079	DETROIT	MI		07/31/2026		63		(1)			(1)		62	62			
100293080	SALISBURY	NC		07/31/2026		174		(7)			(7)		167	167			
100293081	WESTFORD	MA		07/31/2026		317		(8)			(8)		309	309			
100293083	NORTH BALTIMORE	OH		07/31/2026		87		(2)			(2)		85	85			
100293084	PROVIDENCE	RI		07/31/2026		631		(24)			(24)		607	607			
100293085	LONGS	SC		07/31/2026		133		(1)			(1)		132	132			
100293087	CAPE CORAL	FL		07/31/2026		237		(7)			(7)		230	230			
100293088	SARASOTA	FL		07/31/2026		183		(6)			(6)		177	177			
100293089	LONGS	SC		07/31/2026		998		(25)			(25)		973	973			
100293090	GOOCHLAND	VA		07/31/2026		320		(8)			(8)		312	312			
100293091	PHELAN	CA		07/31/2026		312		(12)			(12)		300	300			
100293092	MARGATE CITY	NJ		07/31/2026		201		(2)			(2)		199	199			
100293093	STOCKTON	CA		07/31/2026		649		(16)			(16)		633	633			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100293094	MUSKEGO	WI		07/31/2026		339		(6)			(6)		333	333			
100293096	WORCESTER	MA		07/31/2026		214		(6)			(6)		208	208			
100293097	WENDELL	NC		07/31/2026		572		29			29		601	601			
100293098	MIAMI	FL		07/31/2026		418		(1)			(1)		417	417			
100293099	BOYNTON BEACH	FL		07/31/2026		209		(7)			(7)		202	202			
100293100	SANTA ROSA BEACH	FL		07/31/2026		408		(4)			(4)		404	404			
100293101	SOMERSET	NJ		07/31/2026		370		(6)			(6)		364	364			
100293103	RANCHO CORDOVA	CA		07/31/2026		107,216		(2,216)			(2,216)		105,000	105,000			
100293104	NORTH LAS VEGAS	NV		07/31/2026		5,624		(1)			(1)		5,623	5,623			
100293105	COLUMBUS	OH		07/31/2026		269		(7)			(7)		262	262			
100293106	NOKOMIS	FL		07/31/2026		470		36			36		506	506			
100293109	NAPA	CA		07/31/2026		188		(7)			(7)		181	181			
100293110	KISSIMMEE	FL		07/31/2026		140		(5)			(5)		135	135			
100293111	PLAINFIELD	NJ		07/31/2026		441		(7)			(7)		434	434			
100293112	HAMPTON	VA		07/31/2026		197		(4)			(4)		193	193			
100293113	GREELEY	CO		07/31/2026		116		(5)			(5)		111	111			
100293115	STANWOOD	MI		07/31/2026		267		(4)			(4)		263	263			
100293119	LOS ANGELES	CA		07/31/2026		400		(9)			(9)		391	391			
100293120	GAITHERSBURG	MD		07/31/2026		269		(4)			(4)		265	265			
100293122	DENVER	CO		07/31/2026		140,983		(1,989)			(1,989)		138,994	138,994			
100293123	CAPE MAY	NJ		07/31/2026		386		(9)			(9)		377	377			
100293124	LEXINGTON	KY		07/31/2026		1,263		(23)			(23)		1,240	1,240			
100293126	ALBANY	NY		07/31/2026		283		1			1		284	284			
100293129	HARRISON	AR		07/31/2026		157		(6)			(6)		151	151			
100293131	CULPEPPER	VA		07/31/2026		410		(12)			(12)		398	398			
100293132	IRVINE	CA		07/31/2026		615		(16)			(16)		599	599			
100293133	GARDNER	KS		07/31/2026		239		(2)			(2)		237	237			
100293134	PRESCOTT VALLEY	AZ		07/31/2026		425		(13)			(13)		412	412			
100293136	TUCSON	AZ		07/31/2026		324		(6)			(6)		318	318			
100293137	PALM DESERT	CA		07/31/2026		275		(4)			(4)		271	271			
100293138	PRINCETON	MN		07/31/2026		166							166	166			
100293139	NORFOLK	VA		07/31/2026		206		(2)			(2)		204	204			
100293140	PENHOOK	VA		07/31/2026		813		5			5		818	818			
100293141	PFLUGERVILLE	TX		07/31/2026		616		(9)			(9)		607	607			
100293142	DAYTON	NV		07/31/2026		211		(8)			(8)		203	203			
100293143	PEORIA	AZ		07/31/2026		401		(13)			(13)		388	388			
100293144	WHEATON	IL		07/31/2026		294		(7)			(7)		287	287			
100293145	AIKEN	SC		07/31/2026		223		(3)			(3)		220	220			
100293146	PALM DESERT	CA		07/31/2026		552		(10)			(10)		542	542			
100293147	SANTA ANA	CA		07/31/2026		432		(12)			(12)		420	420			
100293148	CORAOPOLIS	PA		07/31/2026		395		(5)			(5)		390	390			
100293149	ROCHESTER	MN		07/31/2026		447		(1)			(1)		446	446			
100293150	BRASELTON	GA		07/31/2026		340		(5)			(5)		335	335			
100293151	MAPLE LAKE	MN		07/31/2026		6,535		(66)			(66)		6,469	6,469			
100293152	BIRMINGHAM	AL		07/31/2026		305		(4)			(4)		301	301			
100293154	FRESNO	CA		07/31/2026		339		(3)			(3)		336	336			
100293155	SCOTTSDALE	AZ		07/31/2026		409		(1)			(1)		408	408			
100293156	HEATH	TX		07/31/2026		228							228	228			
100293157	HENRICO	VA		07/31/2026		1,015		(15)			(15)		1,000	1,000			
100293158	BEAVERTON	OR		07/31/2026		327		(6)			(6)		321	321			
100293159	BEAVERTON	OR		07/31/2026		412		(7)			(7)		405	405			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100293160	GLEN ALLEN	VA		07/31/2026		637		(21)			(21)		616	616			
100293161	ATLANTA	GA		07/31/2026		318		(3)			(3)		315	315			
100293163	WILMINGTON	NC		07/31/2026		221		(6)			(6)		215	215			
100293164	PINE MOUNTAIN CLUB	CA		07/31/2026		340		(10)			(10)		330	330			
100293165	PORT ORANGE	FL		07/31/2026		223		(5)			(5)		218	218			
100293166	ATLANTA	GA		07/31/2026		565		(12)			(12)		553	553			
100293167	KISSIMMEE	FL		07/31/2026		203		(5)			(5)		198	198			
100293168	EVERGREEN	CO		07/31/2026		441		(15)			(15)		426	426			
100293169	BEAVERCREEK	OH		07/31/2026		120		(2)			(2)		118	118			
100293171	ANDERSON	SC		07/31/2026		228		(7)			(7)		221	221			
100293172	AURORA	IL		07/31/2026		4,032		(32)			(32)		4,000	4,000			
100293173	CHICAGO	IL		07/31/2026		932		(23)			(23)		909	909			
100293176	SMYRNA	GA		07/31/2026		335		(3)			(3)		332	332			
100293177	ALBUQUERQUE	NM		07/31/2026		249		(9)			(9)		240	240			
100293178	CANTON	GA		07/31/2026		698		(15)			(15)		683	683			
100293179	EDINBURG	VA		07/31/2026		471							471	471			
100293180	LAWRENCEVILLE	GA		07/31/2026		269		(3)			(3)		266	266			
100293184	HOT SPRINGS VILLAGE	AR		07/31/2026		552		(13)			(13)		539	539			
100293186	GEORGETOWN	DE		07/31/2026		296		(11)			(11)		285	285			
100293187	WEST COLUMBIA	SC		07/31/2026		137		(3)			(3)		134	134			
100293188	KUNA	ID		07/31/2026		858		(15)			(15)		843	843			
100293190	AUBURN	CA		07/31/2026		403		(5)			(5)		398	398			
100293191	CHEYENNE	WY		07/31/2026		115							115	115			
100293192	BUCKEYE	AZ		07/31/2026		236		(4)			(4)		232	232			
100293193	RUSTON	LA		07/31/2026		152		(6)			(6)		146	146			
100293194	TWENTYNINE PALMS	CA		07/31/2026		4,153		(151)			(151)		4,002	4,002			
100293195	OLATHE	KS		07/31/2026		337		(8)			(8)		329	329			
100293196	LAS VEGAS	NV		07/31/2026		392		(3)			(3)		389	389			
100293197	FRESNO	CA		07/31/2026		1,068		(7)			(7)		1,061	1,061			
100293198	SYRACUSE	NY		07/31/2026		165		1			1		166	166			
100293199	WESTFORD	MA		07/31/2026		232		(8)			(8)		224	224			
100293200	BUENA PARK	CA		07/31/2026		1,021		(18)			(18)		1,003	1,003			
100293201	CHRISTIANSBURG	VA		07/31/2026		492		(19)			(19)		473	473			
100293202	MAMMOTH LAKES	CA		07/31/2026		340		(8)			(8)		332	332			
100293203	SEVIERVILLE	TN		07/31/2026		344		(5)			(5)		339	339			
100293204	WAIKOLOA	HI		07/31/2026		437		(13)			(13)		424	424			
100293206	WILTON MANORS	FL		07/31/2026		339		(11)			(11)		328	328			
100293207	LAKEWAY	TX		07/31/2026		387		(5)			(5)		382	382			
100293208	BLUE RIDGE	GA		07/31/2026		261		(6)			(6)		255	255			
100293209	INDIANAPOLIS	IN		07/31/2026		97		(3)			(3)		94	94			
100293210	MIAMI	FL		07/31/2026		1,397		(38)			(38)		1,359	1,359			
100293212	GROVETOWN	GA		07/31/2026		321		(4)			(4)		317	317			
100293213	NEHALEM	OR		07/31/2026		966		(17)			(17)		949	949			
100293214	SOUTH LAKE TAHOE	CA		07/31/2026		513		(1)			(1)		512	512			
100293215	FAIRVIEW	NC		07/31/2026		267		(4)			(4)		263	263			
100293216	CARNEGIE	PA		07/31/2026		168		(7)			(7)		161	161			
100293217	CARMEL	IN		07/31/2026		282		(4)			(4)		278	278			
100293218	RIVERSIDE	CA		07/31/2026		362		(11)			(11)		351	351			
100293219	TROUTDALE	OR		07/31/2026		334		(6)			(6)		328	328			
100293220	FORT WORTH	TX		07/31/2026		268		(8)			(8)		260	260			
100293221	ANDOVER	NJ		07/31/2026		253		(4)			(4)		249	249			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100293222	WICHITA	KS		07/31/2026		258		(3)			(3)		255	255			
100293223	SPRING HILL	TN		07/31/2026		261		(5)			(5)		256	256			
100293224	LAKELAND	FL		07/31/2026		52,699		(2,243)			(2,243)		50,456	50,456			
100293225	CONSHOHOCKEN	PA		07/31/2026		409		(9)			(9)		400	400			
100293226	PAWLEYS ISLAND	SC		07/31/2026		429		(6)			(6)		423	423			
100293227	OSCEOLA	WI		07/31/2026		317		(7)			(7)		310	310			
100293228	HOLLISTER	CA		07/31/2026		338		(6)			(6)		332	332			
100293229	LINCOLN	NE		07/31/2026		472		(8)			(8)		464	464			
100293230	ALBUQUERQUE	NM		07/31/2026		186		(6)			(6)		180	180			
100293231	LEESBURG	VA		07/31/2026		351		(8)			(8)		343	343			
100293232	CONCORD	CA		07/31/2026		564		(13)			(13)		551	551			
100293233	KANSAS CITY	MO		07/31/2026		201		(6)			(6)		195	195			
100293234	DENVER	CO		07/31/2026		742		(18)			(18)		724	724			
100293236	CITRUS SPRINGS	FL		07/31/2026		205							205	205			
100293237	BELTSVILLE	MD		07/31/2026		258		(5)			(5)		253	253			
100293238	GRIMES	IA		07/31/2026		180		(3)			(3)		177	177			
100293239	HOUSTON	TX		07/31/2026		10,576		(247)			(247)		10,329	10,329			
100293240	HALTOM CITY	TX		07/31/2026		208		(5)			(5)		203	203			
100293241	ST GEORGE	UT		07/31/2026		567		(16)			(16)		551	551			
100293242	RICHMOND	VA		07/31/2026		258		(2)			(2)		256	256			
100293243	COMSTOCK	WI		07/31/2026		331		(7)			(7)		324	324			
100293244	BETHANY BEACH	DE		07/31/2026		2,748		(31)			(31)		2,717	2,717			
100293245	PLAINVILLE	CT		07/31/2026		291		(7)			(7)		284	284			
100293246	OAK ISLAND	NC		07/31/2026		330		(9)			(9)		321	321			
100293247	SEVIERVILLE	TN		07/31/2026		719		(9)			(9)		710	710			
100293248	INDIO	CA		07/31/2026		246		(4)			(4)		242	242			
100293251	CINCINNATI	OH		07/31/2026		780		(6)			(6)		774	774			
100293252	MADISONVILLE	LA		07/31/2026		220		(2)			(2)		218	218			
100293253	AUSTELL	GA		07/31/2026		268		(5)			(5)		263	263			
100293254	GRAND JUNCTION	CO		07/31/2026		53,572		(1,328)			(1,328)		52,244	52,244			
100293255	CARY	NC		07/31/2026		195		(5)			(5)		190	190			
100293256	ARLINGTON HEIGHTS	IL		07/31/2026		247		(5)			(5)		242	242			
100293257	CRYSTAL BEACH	TX		07/31/2026		452		(16)			(16)		436	436			
100293258	SAN MARCOS	TX		07/31/2026		164		(4)			(4)		160	160			
100293259	HENDERSON	NV		07/31/2026		303		(5)			(5)		298	298			
100293260	ALABASTER	AL		07/31/2026		140		(4)			(4)		136	136			
100293261	CUMBERLAND	MD		07/31/2026		134		(1)			(1)		133	133			
100293262	BLUE SPRINGS	MO		07/31/2026		38		(1)			(1)		37	37			
100293264	OCALA	FL		07/31/2026		776		(20)			(20)		756	756			
100293266	CORPUS CHRISTI	TX		07/31/2026		166		(1)			(1)		165	165			
100293268	LAS CRUCES	NM		07/31/2026		1,338		(18)			(18)		1,320	1,320			
100293270	MINOTOLA	NJ		07/31/2026		175		(8)			(8)		167	167			
100293271	SCOTTSDALE	AZ		07/31/2026		682		(28)			(28)		654	654			
100293272	LAKELAND	FL		07/31/2026		18,717		(717)			(717)		18,000	18,000			
100293273	VASHON	WA		07/31/2026		568		(23)			(23)		545	545			
100293274	BUFFALO	NY		07/31/2026		5,421		(220)			(220)		5,201	5,201			
100293275	WEST POINT	VA		07/31/2026		692		(14)			(14)		678	678			
100293276	PRINCETON	TX		07/31/2026		225							225	225			
100293277	TIMNATH	CO		07/31/2026		632		(14)			(14)		618	618			
100293279	ROLLING MEADOWS	IL		07/31/2026		935		(35)			(35)		900	900			
100293280	WAYNESBORO	VA		07/31/2026		386		(15)			(15)		371	371			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100293281	YUCCA VALLEY	CA		07/31/2026		169		(2)			(2)		167	167			
100293282	ASHFORD	WA		07/31/2026		234		(7)			(7)		227	227			
100293283	MESA	AZ		07/31/2026		202		(7)			(7)		195	195			
100293284	SAINT PETERSBURG	FL		07/31/2026		138		(5)			(5)		133	133			
100293285	BUCKEYE	AZ		07/31/2026		294		(8)			(8)		286	286			
100293287	LAKE GENEVA	WI		07/31/2026		249		(9)			(9)		240	240			
100293288	NORTH PORT	FL		07/31/2026		213		(8)			(8)		205	205			
100293289	CONWAY	SC		07/31/2026		256		(7)			(7)		249	249			
100293290	INNSBROOK	MO		07/31/2026		238		(10)			(10)		228	228			
100293291	CEDAR CITY	UT		07/31/2026		222		(4)			(4)		218	218			
100293292	CLERMONT	FL		07/31/2026		416		(13)			(13)		403	403			
100293293	CYPRESS	TX		07/31/2026		311		7			7		318	318			
100293294	SADDLEBROOKE	AZ		07/31/2026		257		(10)			(10)		247	247			
100293295	STEINHATCHEE	FL		07/31/2026		584		(18)			(18)		566	566			
100293296	HEATHSVILLE	VA		07/31/2026		332		(12)			(12)		320	320			
100293297	SCOTTSDALE	AZ		07/31/2026		980		(18)			(18)		962	962			
100293298	LAMBERTVILLE	MI		07/31/2026		104		(4)			(4)		100	100			
100293299	HERMISTON	OR		07/31/2026		300		(10)			(10)		290	290			
100293300	ROCKWOOD	PA		07/31/2026		546		(19)			(19)		527	527			
100293301	ROEBUCK	SC		07/31/2026		120		(5)			(5)		115	115			
100293302	SCOTTSDALE	AZ		07/31/2026		1,350		(29)			(29)		1,321	1,321			
100293303	HAMPSTEAD	NC		07/31/2026		416		(16)			(16)		400	400			
100293304	COLUMBUS	OH		07/31/2026		351		(7)			(7)		344	344			
100293305	WHEATON	IL		07/31/2026		241		(10)			(10)		231	231			
100293306	FLAGSTAFF	AZ		07/31/2026		446		(10)			(10)		436	436			
100293307	TALLAHASSEE	FL		07/31/2026		368		(15)			(15)		353	353			
100293308	HERMISTON	OR		07/31/2026		266		(11)			(11)		255	255			
100293309	OLD FORGE	NY		07/31/2026		198		(7)			(7)		191	191			
100293310	CEDAR RAPIDS	IA		07/31/2026		124		(1)			(1)		123	123			
100293311	DELRAY BEACH	FL		07/31/2026		245		(7)			(7)		238	238			
100293312	SOUND BEACH	NY		07/31/2026		399		(19)			(19)		380	380			
100293313	SOUTHAMPTON	PA		07/31/2026		292		(11)			(11)		281	281			
100293314	SAINT CHARLES	MO		07/31/2026		213		(9)			(9)		204	204			
100293315	FRIENDSWOOD	TX		07/31/2026		160		(7)			(7)		153	153			
100293316	THE COLONY	TX		07/31/2026		291		(10)			(10)		281	281			
100293317	LEES SUMMIT	MO		07/31/2026		402		(12)			(12)		390	390			
100293318	CONWAY	SC		07/31/2026		623		(24)			(24)		599	599			
100293320	ALBUQUERQUE	NM		07/31/2026		259		(10)			(10)		249	249			
100293321	HOLLY SPRINGS	NC		07/31/2026		267		(8)			(8)		259	259			
100293322	LEXINGTON	KY		07/31/2026		135		(6)			(6)		129	129			
100293323	FLAGSTAFF	AZ		07/31/2026		263		(7)			(7)		256	256			
100293324	RIGBY	ID		07/31/2026		470		(12)			(12)		458	458			
100293326	COLLEGEVILLE	PA		07/31/2026		248		2			2		250	250			
100293327	LEAGUE CITY	TX		07/31/2026		193		(4)			(4)		189	189			
100293328	LOXAHATCHEE	FL		07/31/2026		599		(11)			(11)		588	588			
100293330	BRADENTON	FL		07/31/2026		331		9			9		340	340			
100293334	BATAVIA	OH		07/31/2026		176		(7)			(7)		169	169			
100293335	CONCORD	NC		07/31/2026		580		15			15		595	595			
100293336	FORT WAYNE	IN		07/31/2026		108		(3)			(3)		105	105			
100293340	BRADENTON	FL		07/31/2026		311		(5)			(5)		306	306			
100293341	JAMESTOWN	KY		07/31/2026		272		(8)			(8)		264	264			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100293343	TINTON FALLS	NJ		07/31/2026		604		(16)			(16)		588	588			
100293344	SOMERSET	NJ		07/31/2026		582		(21)			(21)		561	561			
100293345	CORPUS CHRISTI	TX		07/31/2026		255		5			5		260	260			
100293349	WEST END	NC		07/31/2026		397		(14)			(14)		383	383			
100293350	PLYMOUTH	MI		07/31/2026		161		(5)			(5)		156	156			
100293351	SOUTH JORDAN	UT		07/31/2026		329		(7)			(7)		322	322			
100293352	SAINT SIMONS ISLAND	GA		07/31/2026		336		(7)			(7)		329	329			
100293354	SUGAR LAND	TX		07/31/2026		312		(7)			(7)		305	305			
100293355	ROSE HILL	KS		07/31/2026		97		(4)			(4)		93	93			
100293356	KNOXVILLE	TN		07/31/2026		254		(11)			(11)		243	243			
100293357	MYRTLE BEACH	SC		07/31/2026		226		(8)			(8)		218	218			
100293359	CENTRAL SQUARE	NY		07/31/2026		424		(14)			(14)		410	410			
100293360	KALAMAZOO	MI		07/31/2026		200		(7)			(7)		193	193			
100293362	VALATIE	NY		07/31/2026		415		(16)			(16)		399	399			
100293364	BAKERSFIELD	CA		07/31/2026		379		(10)			(10)		369	369			
100293365	CARY	NC		07/31/2026		311		(11)			(11)		300	300			
100293366	RANDLEMAN	NC		07/31/2026		211		(8)			(8)		203	203			
100293367	SARATOGA SPRINGS	NY		07/31/2026		270		(9)			(9)		261	261			
100293369	MOUNT AYR	IA		07/31/2026		128		(4)			(4)		124	124			
100293370	LUFKIN	TX		07/31/2026		75		(1)			(1)		74	74			
100293371	FREMONT	MO		07/31/2026		243		(4)			(4)		239	239			
100293372	LAKE FOREST	CA		08/05/2026		10,816		(92)			(92)		10,724	10,724			
100296293	TOLUCA LAKE	CA		08/06/2026		1,566		(42)			(42)		1,524	1,524			
100296294	GRANADA HILLS	CA		08/06/2026		664		(26)			(26)		638	638			
100296295	TUJUNGA	CA		08/06/2026		987		(23)			(23)		964	964			
100296296	CHATTANOOGA	TN		08/06/2026		153		1			1		154	154			
100296297	ROANOKE	VA		08/06/2026		129		(1)			(1)		128	128			
100296298	TARZANA	CA		08/06/2026		2,058		(56)			(56)		2,002	2,002			
100296299	DENVER	CO		08/06/2026		514		(24)			(24)		490	490			
100296300	NORTH PORT	FL		08/06/2026		422		9			9		431	431			
100296301	NASHVILLE	TN		08/06/2026		303		(8)			(8)		295	295			
100296304	VIENNA	VA		08/06/2026		528		(20)			(20)		508	508			
100296305	DALLAS	TX		08/06/2026		261		(6)			(6)		255	255			
100296306	SUN VALLEY	CA		08/06/2026		675		(22)			(22)		653	653			
100296307	ESCONDIDO	CA		08/06/2026		467		(22)			(22)		445	445			
100296308	SOUTHINGTON	CT		08/06/2026		298		(14)			(14)		284	284			
100296309	FORT EDWARD	NY		08/06/2026		156		3			3		159	159			
100296310	LAKE OSWEGO	OR		08/06/2026		2,673		(69)			(69)		2,604	2,604			
100296311	GLENDALE	CA		08/06/2026		763		(7)			(7)		756	756			
100296312	FRIENDSWOOD	TX		08/06/2026		241		(8)			(8)		233	233			
100296313	SACRAMENTO	CA		08/06/2026		446		(20)			(20)		426	426			
100296316	CARMEL VALLEY	CA		08/06/2026		1,950		(26)			(26)		1,924	1,924			
100296317	MIAMI	FL		08/06/2026		333		(7)			(7)		326	326			
100296318	SOUTH BOSTON	VA		08/06/2026		82		(1)			(1)		81	81			
100296323	SYLMAR	CA		08/06/2026		839		(33)			(33)		806	806			
100296324	SAVANNAH	GA		08/06/2026		126		(5)			(5)		121	121			
100296325	TOLLESON	AZ		08/06/2026		250		(12)			(12)		238	238			
100296326	GLENDALE	CA		08/06/2026		481		(15)			(15)		466	466			
100296327	TEHACHAPI	CA		08/06/2026		181		(9)			(9)		172	172			
100296330	COLLIERVILLE	TN		08/06/2026		282		(8)			(8)		274	274			
100296332	PHOENIX	AZ		08/06/2026		247		(1)			(1)		246	246			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100296333	HOUSTON	TX		08/06/2026		346		(6)			(6)		340	340			
100296334	TOBYHANNA	PA		08/06/2026		314		(8)			(8)		306	306			
100296335	PORTER RANCH	CA		08/06/2026		837		(36)			(36)		801	801			
100296336	FARMERS BRANCH	TX		08/06/2026		226		(10)			(10)		216	216			
100296337	QUINCY	MA		08/06/2026		274							274	274			
100296338	HANFORD	CA		08/06/2026		208		(10)			(10)		198	198			
100296339	GAINESVILLE	TX		08/06/2026		122		(4)			(4)		118	118			
100296340	DANVILLE	VA		08/06/2026		159		(5)			(5)		154	154			
100296341	DOVER	DE		08/06/2026		4,774		(15)			(15)		4,759	4,759			
100296342	ST. AUGUSTINE	FL		08/06/2026		154		(2)			(2)		152	152			
100296343	COLORADO SPRINGS	CO		08/06/2026		550		(14)			(14)		536	536			
100296344	LOWELL	MA		08/06/2026		416		8			8		424	424			
100296345	BURBANK	CA		08/06/2026		836		(10)			(10)		826	826			
100296347	PARAMUS	NJ		08/06/2026		1,373		(1)			(1)		1,372	1,372			
100296348	PALM BEACH	FL		08/06/2026		1,687		(18)			(18)		1,669	1,669			
100296349	LINCOLN	NE		08/06/2026		624		(21)			(21)		603	603			
100296350	STONE MOUNTAIN	GA		08/06/2026		202							202	202			
100296351	MIAMI	FL		08/06/2026		139		(2)			(2)		137	137			
100296352	BOYLSTON	MA		08/06/2026		556		(12)			(12)		544	544			
100296353	HILLSDALE	NJ		08/06/2026		1,011		(10)			(10)		1,001	1,001			
100296354	MIAMI BEACH	FL		08/06/2026		1,672		(1)			(1)		1,671	1,671			
100296355	BURBANK	CA		08/06/2026		820		(30)			(30)		790	790			
100296356	GRANADA HILLS	CA		08/06/2026		1,015		(29)			(29)		986	986			
100296358	LOS ANGELES	CA		08/06/2026		1,326		(24)			(24)		1,302	1,302			
100296360	PINE HILL	NJ		08/06/2026		105		(3)			(3)		102	102			
100296361	GLENDALE	CA		08/06/2026		1,624		(19)			(19)		1,605	1,605			
100296363	N HOLLYWOOD	CA		08/06/2026		320		(8)			(8)		312	312			
100296364	ROANOKE	VA		08/06/2026		192		(4)			(4)		188	188			
100296366	GLENDALE	CA		08/06/2026		1,718		(53)			(53)		1,665	1,665			
100296368	DURHAM	NC		08/06/2026		253		14			14		267	267			
100296369	MISSION HILLS	CA		08/06/2026		669		(27)			(27)		642	642			
100296370	CHRISTIANSBURG	VA		08/06/2026		350		(17)			(17)		333	333			
100296371	RICHARDSON	TX		08/06/2026		174		(8)			(8)		166	166			
100296372	ALPHARETTA	GA		08/07/2026		121		(3)			(3)		118	118			
100296373	LOS ANGELES	CA		08/07/2026		126		(2)			(2)		124	124			
100296374	LAFAYETTE	LA		08/07/2026		111		(5)			(5)		106	106			
100296375	AKRON	OH		08/07/2026		195		(8)			(8)		187	187			
100296378	MEMPHIS	TN		08/07/2026		80		(4)			(4)		76	76			
100296379	VISALIA	CA		08/07/2026		114		(5)			(5)		109	109			
100296382	ELM CITY	NC		08/07/2026		138		(4)			(4)		134	134			
100296383	EL PASO	TX		08/07/2026		136		(3)			(3)		133	133			
100296388	AURORA	IL		08/07/2026		92		(4)			(4)		88	88			
100296393	COSTA MESA	CA		08/07/2026		462		(20)			(20)		442	442			
100296395	FAYETTEVILLE	NC		08/07/2026		251		(4)			(4)		247	247			
100296396	FORT WORTH	TX		08/07/2026		575		(27)			(27)		548	548			
100296398	BIG PINE KEY	FL		08/07/2026		302		(11)			(11)		291	291			
100296400	BALTIMORE	MD		08/07/2026		162		(5)			(5)		157	157			
100296404	PHOENIX	AZ		08/07/2026		103		(3)			(3)		100	100			
100296407	DAVENPORT	FL		08/07/2026		240		(11)			(11)		229	229			
100296409	LAUREL	MD		08/07/2026		369		(5)			(5)		364	364			
100296414	VICTORVILLE	CA		08/07/2026		119		(3)			(3)		116	116			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100296418	BIG BEAR CITY	CA		08/07/2026		293		(3)			(3)		290	290			
100296424	MABLETON	GA		08/07/2026		303		(7)			(7)		296	296			
100296430	GLEN ROCK	PA		08/07/2026		341		(1)			(1)		340	340			
100296431	CORONA	CA		08/07/2026		470		(16)			(16)		454	454			
100296433	FAYETTEVILLE	AR		08/07/2026		2,682		(120)			(120)		2,562	2,562			
100296435	CHULA VISTA	CA		08/07/2026		1,289		(6)			(6)		1,283	1,283			
100296441	MILLSBORO	DE		08/07/2026		6,996		4			4		7,000	7,000			
100296444	ROSWELL	GA		08/07/2026		292		(7)			(7)		285	285			
100296447	PERRYSBURG	OH		08/07/2026		1,961		(32)			(32)		1,929	1,929			
100296458	BELLFLOWER	CA		08/07/2026		490		(13)			(13)		477	477			
100296460	WEST PALM BEACH	FL		08/07/2026		522		(2)			(2)		520	520			
100296463	EATONTOWN	NJ		08/07/2026		929		(36)			(36)		893	893			
100296465	SOLON	OH		08/07/2026		236		(11)			(11)		225	225			
100296468	LOS ANGELES	CA		08/07/2026		737		(23)			(23)		714	714			
100296473	HEMET	CA		08/07/2026		439		(12)			(12)		427	427			
100296475	RANCHO CUCAMONGA	CA		08/07/2026		1,056		2			2		1,058	1,058			
100296478	WASHINGTON	DC		08/10/2026		215		(5)			(5)		210	210			
100296481	THE VILLAGES	FL		08/10/2026		183		(6)			(6)		177	177			
100296489	BARSTOW	CA		08/10/2026		274		(3)			(3)		271	271			
100296496	HOLLYWOOD	FL		08/10/2026		350		(4)			(4)		346	346			
100296497	MIAMI	FL		08/10/2026		341		(8)			(8)		333	333			
100296498	BEAVERCREEK	OH		08/10/2026		223		(5)			(5)		218	218			
100296501	SURFSIDE BEACH	TX		08/10/2026		142		(3)			(3)		139	139			
100296502	GOLDEN	CO		08/11/2026		1,834		(43)			(43)		1,791	1,791			
100296504	SAN JUAN CAPISTRANO	CA		08/11/2026		810		(22)			(22)		788	788			
100296506	TOBYHANNA	PA		08/11/2026		178		(2)			(2)		176	176			
100296507	HOUSTON	TX		08/11/2026		159		(5)			(5)		154	154			
100296509	JACKSONVILLE	FL		08/11/2026		341		(12)			(12)		329	329			
100296511	AVENAL	CA		08/11/2026		565		(9)			(9)		556	556			
100296512	SAN JOSE DEL CABO	MEX		08/12/2026		1,659							1,659	1,659			
100296521	CABO SAN LUCAS	MEX		08/12/2026		149							149	149			
100296522	SARASOTA	FL		08/12/2026		164		(7)			(7)		157	157			
100296525	VENTURA	CA		08/12/2026		533		(14)			(14)		519	519			
100296526	MURRIETA	CA		08/12/2026		287		(8)			(8)		279	279			
100296527	HAIKU	HI		08/12/2026		932		(25)			(25)		907	907			
100296528	GLENDALE	CA		08/12/2026		1,034		(29)			(29)		1,005	1,005			
100296529	DALLAS	TX		08/12/2026		196		(5)			(5)		191	191			
100296531	GRANBY	CO		08/12/2026		1,253		(25)			(25)		1,228	1,228			
100296533	FRANKLIN LAKES	NJ		08/12/2026		747		(25)			(25)		722	722			
100296534	HERRIMAN	UT		08/12/2026		737		(10)			(10)		727	727			
100296535	BUFFALO GROVE	IL		08/12/2026		391		(6)			(6)		385	385			
100296536	PIEDMONT	CA		08/12/2026		2,938		36			36		2,974	2,974			
100296537	SCOTTSDALE	AZ		08/12/2026		737		(10)			(10)		727	727			
100296539	CYPRESS	TX		08/12/2026		893		(22)			(22)		871	871			
100296540	MIAMI	FL		08/12/2026		388		(17)			(17)		371	371			
100296543	SAN RAFAEL	CA		08/12/2026		622		(13)			(13)		609	609			
100296545	HASLET	TX		08/12/2026		218		(9)			(9)		209	209			
100296547	CALVERTON	NY		08/12/2026		220		(5)			(5)		215	215			
100296548	ATLANTA	GA		08/12/2026		213		(10)			(10)		203	203			
100296551	WACO	TX		08/12/2026		114		(3)			(3)		111	111			
100296552	MAPLETON	UT		08/12/2026		1,355		(24)			(24)		1,331	1,331			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100296554	BERKELEY	CA		08/12/2026		777		(22)			(22)		755	755			
100296555	BRECKENRIDGE	CO		08/12/2026		1,726		(61)			(61)		1,665	1,665			
100296557	JACKSONVILLE	FL		08/12/2026		302		3			3		305	305			
100296687	TURLOCK	CA		08/13/2026		513		(8)			(8)		505	505			
100296703	OSWEGO	IL		08/14/2026		262		(4)			(4)		258	258			
100296705	RANCHO CASCADES AREA, LOS ANGE	CA		08/14/2026		204		(7)			(7)		197	197			
100296709	MODESTO	CA		08/14/2026		373		(17)			(17)		356	356			
100296715	RENO	NV		08/14/2026		183		(7)			(7)		176	176			
100296718	EASTVALE	CA		08/14/2026		952		(33)			(33)		919	919			
100296722	SPRING VALLEY	CA		08/14/2026		609		(20)			(20)		589	589			
100296727	BLUFFTON	SC		08/14/2026		333		(16)			(16)		317	317			
100296730	MCKINNEY	TX		08/14/2026		189		(9)			(9)		180	180			
100296736	COLUMBUS	OH		08/14/2026		194		(4)			(4)		190	190			
100296739	CROSBY	TX		08/14/2026		215		(7)			(7)		208	208			
100296744	SANTA ANA	CA		08/14/2026		456		(10)			(10)		446	446			
100296746	EDINBURG	TX		08/14/2026		244		(5)			(5)		239	239			
100296748	DALY CITY	CA		08/14/2026		573		(20)			(20)		553	553			
100296752	MARICOPA	AZ		08/14/2026		213		(9)			(9)		204	204			
100296753	RANCHO CORDOVA	CA		08/14/2026		633		(30)			(30)		603	603			
100296757	AUSTIN	TX		08/14/2026		552		(8)			(8)		544	544			
100296759	SPRING	TX		08/14/2026		189		(7)			(7)		182	182			
100296760	HESPERIA	CA		08/14/2026		281		(13)			(13)		268	268			
100296762	BOSTON	MA		08/14/2026		536		2			2		538	538			
100296812	OCEAN PARK	WA		08/17/2026		245		(9)			(9)		236	236			
100296814	GRAND LAKE	CO		08/17/2026		877		(23)			(23)		854	854			
100296816	DOVER	DE		08/17/2026		237		(8)			(8)		229	229			
100296819	PLYMOUTH	MA		08/17/2026		326		(9)			(9)		317	317			
100296821	PRESTON HOLLOW	NY		08/17/2026		225		(3)			(3)		222	222			
100296824	RANCHO CUCAMONGA	CA		08/17/2026		520		(12)			(12)		508	508			
100296826	STATEN ISLAND	NY		08/17/2026		626							626	626			
100296829	ARNOLD	CA		08/17/2026		287		(9)			(9)		278	278			
100296837	WILMINGTON	DE		08/17/2026		410		9			9		419	419			
100296838	CENTERVILLE	UT		08/17/2026		333		(4)			(4)		329	329			
100296840	RALEIGH	NC		08/17/2026		196		(8)			(8)		188	188			
100296841	FLEETWOOD	NC		08/17/2026		291		(5)			(5)		286	286			
100296852	FORNEY	TX		08/17/2026		222		(5)			(5)		217	217			
100296856	FREDERICKSBURG	TX		08/17/2026		19		1			1		20	20			
100296864	SAINT SIMONS ISLAND	GA		08/17/2026		25							25	25			
100296870	GRAND LAKE	CO		08/17/2026		395		(7)			(7)		388	388			
100296871	MOUNTAIN HOUSE	CA		08/17/2026		535		(6)			(6)		529	529			
100296894	LARAMIE	WY		08/17/2026		159		(1)			(1)		158	158			
100296895	CRESTVIEW	FL		08/17/2026		201		(7)			(7)		194	194			
100296896	GARWOOD	NJ		08/17/2026		380		(3)			(3)		377	377			
100296903	DELTA	PA		08/17/2026		132		(5)			(5)		127	127			
100296904	WAKE FOREST	NC		08/17/2026		286		(1)			(1)		285	285			
100296905	FORNEY	TX		08/17/2026		203		(7)			(7)		196	196			
100296911	SPOKANE	WA		08/17/2026		283		(9)			(9)		274	274			
100296915	CALABASH	NC		08/17/2026		217		(5)			(5)		212	212			
100296916	WEST DES MOINES	IA		08/17/2026		252		(5)			(5)		247	247			
100296919	SUWANEE	GA		08/17/2026		316		(4)			(4)		312	312			
100296921	EUCLID	OH		08/17/2026		188		(9)			(9)		179	179			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100296936	FAYETTEVILLE	WV		08/17/2026		287		(12)			(12)		275	275			
100296940	EVANS	CO		08/17/2026		590		13			13		603	603			
100296957	SUMMIT	NY		08/17/2026		138		(4)			(4)		134	134			
100296958	CLEVELAND HEIGHTS	OH		08/17/2026		134		(3)			(3)		131	131			
100296959	CAPE CORAL	FL		08/17/2026		194		(8)			(8)		186	186			
100296961	SAINT CHARLES	IL		08/17/2026		526		(22)			(22)		504	504			
100296975	COKATO	MN		08/17/2026		372		(15)			(15)		357	357			
100296978	MAPLE GROVE	MN		08/17/2026		391		(15)			(15)		376	376			
100296979	NORTH MYRTLE BEACH	SC		08/17/2026		301		(5)			(5)		296	296			
100296981	ELKHORN	NE		08/17/2026		203,338		(3,340)			(3,340)		199,998	199,998			
100296992	LOUDON	TN		08/17/2026		406		(7)			(7)		399	399			
100296999	JENKINSVILLE	SC		08/17/2026		359		(3)			(3)		356	356			
100297000	GARFIELD	AR		08/17/2026		130		(4)			(4)		126	126			
100297003	TROY	NC		08/17/2026		219		(5)			(5)		214	214			
100297016	RIO RANCHO	NM		08/17/2026		227		(5)			(5)		222	222			
100297023	WHITE LAKE	NY		08/17/2026		205		(8)			(8)		197	197			
100297035	BENSON	AZ		08/17/2026		275		(7)			(7)		268	268			
100297037	WESTFIELD	IN		08/17/2026		306		(7)			(7)		299	299			
100297042	MEDFORD	MA		08/17/2026		458		(7)			(7)		451	451			
100297047	WINCHESTER	TN		08/17/2026		267		(1)			(1)		266	266			
100297049	CROSS ROADS	TX		08/17/2026		189		(3)			(3)		186	186			
100297050	WILDWOOD CREST	NJ		08/17/2026		309		(4)			(4)		305	305			
100297061	NEW MEADOWS	ID		08/17/2026		383		(16)			(16)		367	367			
100297063	CORDOVA	TN		08/17/2026		175		(3)			(3)		172	172			
100297065	CARTHAGE	MO		08/17/2026		5,179		(150)			(150)		5,029	5,029			
100297066	BLACKSBURG	VA		08/17/2026		274		(9)			(9)		265	265			
100297067	JAMESPORT	NY		08/17/2026		482		(21)			(21)		461	461			
100297073	JAMAICA BEACH	TX		08/17/2026		381		(11)			(11)		370	370			
100297080	ORLANDO	FL		08/20/2026		343		(8)			(8)		335	335			
100297083	VAN NUYS	CA		08/20/2026		282		(8)			(8)		274	274			
100297086	COLUMBIA	MD		08/20/2026		320		(2)			(2)		318	318			
100297090	NEW PORT RICHEY	FL		08/20/2026		628		(4)			(4)		624	624			
100297092	TAMPA	FL		08/20/2026		352		1			1		353	353			
100297099	SACRAMENTO	CA		08/20/2026		381		(16)			(16)		365	365			
100297102	ORLANDO	FL		08/20/2026		345		3			3		348	348			
100297103	YOUNG HARRIS	GA		08/20/2026		990		(41)			(41)		949	949			
100297105	PEORIA	AZ		08/20/2026		273		(11)			(11)		262	262			
100297106	ELLIJAY	GA		08/20/2026		507		(13)			(13)		494	494			
100297107	CAPE CORAL	FL		08/20/2026		373		(13)			(13)		360	360			
100297117	KENT	WA		08/20/2026		487		(20)			(20)		467	467			
100297119	SAINT HELENA ISLAND	SC		08/20/2026		456		(16)			(16)		440	440			
100297121	BATTLE GROUND	WA		08/20/2026		266		(12)			(12)		254	254			
100297122	BOISE	ID		08/20/2026		361		(14)			(14)		347	347			
100297123	NEW SMYRNA BEACH	FL		08/20/2026		474		(4)			(4)		470	470			
100297125	FORT LAUDERDALE	FL		08/20/2026		3,452		(156)			(156)		3,296	3,296			
100297133	COLUMBUS	OH		08/20/2026		282		(9)			(9)		273	273			
100297134	MUNDS PARK	AZ		08/20/2026		286		(9)			(9)		277	277			
100297138	MESQUITE	TX		08/20/2026		1,501		(33)			(33)		1,468	1,468			
100297145	GREER	AZ		08/20/2026		857		(7)			(7)		850	850			
100297147	BIG BEAR LAKE	CA		08/20/2026		555		(17)			(17)		538	538			
100297153	HUBBARD LAKE	MI		08/20/2026		244		(7)			(7)		237	237			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100297154	CHATTANOOGA	TN		08/20/2026		236		(9)			(9)		227	227			
100297158	FLOWER MOUND	TX		08/20/2026		1,710		(75)			(75)		1,635	1,635			
100297159	WILDWOOD	NJ		08/20/2026		352		(13)			(13)		339	339			
100297160	THE VILLAGES	FL		08/20/2026		485		(21)			(21)		464	464			
100297163	ROSEVILLE	CA		08/20/2026		446		(8)			(8)		438	438			
100297165	WHITTIER	CA		08/20/2026		372		(16)			(16)		356	356			
100297167	ESCONDIDO	CA		08/20/2026		506		(1)			(1)		505	505			
100297171	POMPANO BEACH	FL		08/20/2026		285		(11)			(11)		274	274			
100297175	WILBRAHAM	MA		08/21/2026		89		(3)			(3)		86	86			
100297183	TOLEDO	OH		08/21/2026		166							166	166			
100297190	OCALA	FL		08/21/2026		300							300	300			
100297191	WHITESBORO	TX		08/21/2026		420		(17)			(17)		403	403			
100297192	NEW PORT RICHEY	FL		08/21/2026		2,259		(108)			(108)		2,151	2,151			
100297202	SAN BERNARDINO	CA		08/21/2026		519		(21)			(21)		498	498			
100297210	NORRIDGE	IL		08/21/2026		296		(7)			(7)		289	289			
100297213	POINCIANA	FL		08/21/2026		337							337	337			
100297214	FRANKLIN	VA		08/21/2026		167		(4)			(4)		163	163			
100297227	TUSTIN	CA		08/21/2026		711		(19)			(19)		692	692			
100297233	PEMBROKE PINES	FL		08/21/2026		390		(11)			(11)		379	379			
100297239	EL PASO	TX		08/21/2026		250		(12)			(12)		238	238			
100297240	VAL VERDE	CA		08/21/2026		358		(14)			(14)		344	344			
100297255	CORSICANA	TX		08/21/2026		766		(34)			(34)		732	732			
100297262	LAKE ELSINORE	CA		08/21/2026		4,725		(225)			(225)		4,500	4,500			
100297268	FUQUAY VARINA	NC		08/21/2026		227		(9)			(9)		218	218			
100297270	VASHON	WA		08/21/2026		1,796		(49)			(49)		1,747	1,747			
100297275	SOUTH BEND	IN		08/21/2026		97		(4)			(4)		93	93			
100297279	COLUMBUS	OH		08/21/2026		313							313	313			
100297280	SAN BERNARDINO	CA		08/21/2026		155		(7)			(7)		148	148			
100297281	CEDAR HILL	TX		08/21/2026		239		(7)			(7)		232	232			
100297284	FLAGLER BEACH	FL		08/21/2026		121		(6)			(6)		115	115			
100297286	PALM DESERT	CA		08/21/2026		426		(12)			(12)		414	414			
100297288	SAPPHIRE	NC		08/21/2026		400		(8)			(8)		392	392			
100297310	DURHAM	NC		08/24/2026		190		(4)			(4)		186	186			
100297318	MIAMI	FL		08/24/2026		1,143		(33)			(33)		1,110	1,110			
100297334	RICHMOND	TX		08/24/2026		131		(7)			(7)		124	124			
100297335	MARTINSVILLE	VA		08/24/2026		181		(9)			(9)		172	172			
100297348	MIAMI	FL		08/24/2026		380		(17)			(17)		363	363			
100297351	MIAMI	FL		08/24/2026		677		(15)			(15)		662	662			
100297360	FLOSSMOOR	IL		08/24/2026		577		(22)			(22)		555	555			
100297366	HAMPTON	VA		08/24/2026		158		(6)			(6)		152	152			
100297367	MILLS RIVER	NC		08/24/2026		696		(21)			(21)		675	675			
100297371	FORT LAUDERDALE	FL		08/24/2026		355		(11)			(11)		344	344			
100297394	SUNNY ISLES BEACH	FL		08/24/2026		169		(7)			(7)		162	162			
100297396	CHARLOTTE	NC		08/24/2026		1,929		(43)			(43)		1,886	1,886			
100297399	LOS ANGELES	CA		08/24/2026		836		(19)			(19)		817	817			
100297402	VALPARAISO	IN		08/24/2026		125		(6)			(6)		119	119			
100297410	NIWOT	CO		08/24/2026		705		(16)			(16)		689	689			
100297411	SEFFNER	FL		08/24/2026		220		(2)			(2)		218	218			
100297412	DUBLIN	CA		08/24/2026		702		(26)			(26)		676	676			
100297414	DECATUR	GA		08/24/2026		145		(4)			(4)		141	141			
100297418	VERO BEACH	FL		08/24/2026		271		(12)			(12)		259	259			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100297431	PARKVILLE	MO		08/27/2026		99							99	99			
100297433	WALL TOWNSHIP	NJ		08/27/2026		297		(12)			(12)		285	285			
100297450	MARYSVILLE	WA		08/27/2026		315		(6)			(6)		309	309			
100297460	WHITE MARSH	MD		08/27/2026		84		(3)			(3)		81	81			
100297470	TACOMA	WA		08/27/2026		104		(5)			(5)		99	99			
100297474	SPRINGFIELD	OH		08/27/2026		250		(8)			(8)		242	242			
100297494	GARDEN GROVE	CA		08/27/2026		82		(4)			(4)		78	78			
100297498	ALEXANDRIA	PA		08/27/2026		34		(2)			(2)		32	32			
100297500	ATLANTIC BEACH	FL		08/27/2026		67		(1)			(1)		66	66			
100297514	WESTERLY	RI		08/27/2026		155		(2)			(2)		153	153			
100297525	WILLIAMSON	GA		08/27/2026		91		(3)			(3)		88	88			
100297544	BUTLER	PA		08/27/2026		35,714		(714)			(714)		35,000	35,000			
100297546	CHESNEE	SC		08/27/2026		282		(6)			(6)		276	276			
100297569	SOUTH POINT	OH		08/27/2026		43		(2)			(2)		41	41			
100297572	SAN MARCOS	CA		08/27/2026		913		(9)			(9)		904	904			
100297583	CARROLLTON	TX		08/27/2026		150		(6)			(6)		144	144			
100297602	ARNOLD	MO		08/27/2026		553		(23)			(23)		530	530			
100297603	LAKE CITY	MI		08/27/2026		129		(5)			(5)		124	124			
100297617	MADISON	OH		08/27/2026		53		(2)			(2)		51	51			
100297619	JACKSONVILLE	FL		08/27/2026		121		(3)			(3)		118	118			
100297812	WILMINGTON	NC		08/27/2026		346		(12)			(12)		334	334			
100297813	SCOTTSDALE	AZ		08/27/2026		1,310		(10)			(10)		1,300	1,300			
100297814	NEW BRAUNFELS	TX		08/27/2026		2,320		(53)			(53)		2,267	2,267			
100297817	ALPHARETTA	GA		08/27/2026		349		(11)			(11)		338	338			
100297819	NOVATO	CA		08/27/2026		16,125		(568)			(568)		15,557	15,557			
100297820	SOUTHPORT	NC		08/27/2026		411		(11)			(11)		400	400			
100297821	SIMI VALLEY	CA		08/27/2026		779		(27)			(27)		752	752			
100297870	UNITED KINGDOM	GBR		08/27/2026		67							67	29	(38)		(38)
100297887	S-GRAVENHAGE	NLD		08/27/2026		588							588	567	(21)		(21)
100297914	LEHI	UT		08/28/2026		305		(15)			(15)		290	290			
100297917	WARRENVILLE	IL		08/28/2026		225		(7)			(7)		218	218			
100297926	OCEAN SHORES	WA		08/28/2026		556		(15)			(15)		541	541			
100297943	INDIANAPOLIS	IN		08/28/2026		98		(5)			(5)		93	93			
100297955	KINGMAN	AZ		08/28/2026		389		(19)			(19)		370	370			
100297965	THOUSAND PALMS	CA		08/28/2026		633		(30)			(30)		603	603			
100297977	CANYON COUNTRY	CA		08/28/2026		946		(11)			(11)		935	935			
100297987	NORTHGLENN	CO		08/31/2026		275							275	275			
100297996	NARRAGANSETT	RI		08/31/2026		510		(13)			(13)		497	497			
100298026	PEARLAND	TX		08/31/2026		260		2			2		262	262			
100298031	BUTTE	MT		08/31/2026		740		(12)			(12)		728	728			
100298047	ATLANTA	GA		08/31/2026		720		(7)			(7)		713	713			
100298063	WINDSOR	CO		08/31/2026		25							25	25			
100298078	NORWALK	CT		08/31/2026		4,977		23			23		5,000	5,000			
100298082	SCHERTZ	TX		08/31/2026		137		(2)			(2)		135	135			
100298105	LAVEEN	AZ		08/31/2026		216		(2)			(2)		214	214			
100298110	SEWELL	NJ		08/31/2026		666		15			15		681	681			
100298115	NORWOOD	OH		08/31/2026		201		(5)			(5)		196	196			
100298118	EDGEMONT	AR		08/31/2026		235		(9)			(9)		226	226			
100298119	GATLINBURG	TN		08/31/2026		509		(8)			(8)		501	501			
100298124	CAPE CHARLES	VA		08/31/2026		480		(5)			(5)		475	475			
100298125	BIG SANDY	TN		08/31/2026		410		(3)			(3)		407	407			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100298126	MADISON	AL		08/31/2026		192		(5)			(5)		187	187			
100298127	JOHNSTON	IA		08/31/2026		245		(7)			(7)		238	238			
100298129	CRAIG	CO		08/31/2026		250		(5)			(5)		245	245			
100298130	DELRAY BEACH	FL		08/31/2026		317		(3)			(3)		314	314			
100298132	BELLEVUE	NE		08/31/2026		220		(4)			(4)		216	216			
100298135	OMAHA	NE		08/31/2026		285		2			2		287	287			
100298137	IDYLLWILD	CA		08/31/2026		496		(13)			(13)		483	483			
100298139	HOUSTON	TX		08/31/2026		228		(4)			(4)		224	224			
100298140	WORCESTER	MA		08/31/2026		292		(6)			(6)		286	286			
100298142	TROPHY CLUB	TX		08/31/2026		350		(7)			(7)		343	343			
100298144	BRADENTON	FL		08/31/2026		317		(6)			(6)		311	311			
100298146	SKOKIE	IL		08/31/2026		246		(2)			(2)		244	244			
100298150	MCKINNEY	TX		08/31/2026		271		(2)			(2)		269	269			
100298153	OCEAN PARK	WA		08/31/2026		261		(5)			(5)		256	256			
100298156	PALM BAY	FL		08/31/2026		236		(5)			(5)		231	231			
100298157	CORTLAND	OH		08/31/2026		117		(1)			(1)		116	116			
100298158	ALBANY	NY		08/31/2026		217		(7)			(7)		210	210			
100298161	BOYDS	MD		08/31/2026		582		(14)			(14)		568	568			
100298164	WORCESTER	MA		08/31/2026		292		(6)			(6)		286	286			
100298167	WORCESTER	MA		08/31/2026		292		(6)			(6)		286	286			
100298168	LOGANVILLE	GA		08/31/2026		220		(7)			(7)		213	213			
100298177	VAN ALSTYNE	TX		08/31/2026		162		(2)			(2)		160	160			
100298183	MOORETON	ND		08/31/2026		207		(5)			(5)		202	202			
100298184	SELBYVILLE	DE		08/31/2026		338		(15)			(15)		323	323			
100298187	CORAOPOLIS	PA		08/31/2026		145		(3)			(3)		142	142			
100298189	MC CORMICK	SC		08/31/2026		254		(5)			(5)		249	249			
100298191	TWENTYNINE PALMS	CA		08/31/2026		200		(6)			(6)		194	194			
100298192	ALBUQUERQUE	NM		08/31/2026		223		1			1		224	224			
100298196	ROXBURY	MA		08/31/2026		3,425		(84)			(84)		3,341	3,341			
100298200	BEACH HAVEN	NJ		08/31/2026		529		(14)			(14)		515	515			
100298202	RIVERTON	UT		08/31/2026		332		(7)			(7)		325	325			
100298203	CHICAGO	IL		08/31/2026		384		(9)			(9)		375	375			
100298204	CANTON	MA		08/31/2026		216		(2)			(2)		214	214			
100298208	MUSKEGO	WI		08/31/2026		392		(7)			(7)		385	385			
100298209	SAINT AUGUSTINE	FL		08/31/2026		728		(17)			(17)		711	711			
100298213	JERSEY CITY	NJ		08/31/2026		524		(3)			(3)		521	521			
100298214	WHITEHALL	OH		08/31/2026		140		(1)			(1)		139	139			
100298219	BAXTER	TN		08/31/2026		132		(4)			(4)		128	128			
100298227	INDIAN TRAIL	NC		08/31/2026		350		1			1		351	351			
100298229	SARASOTA	FL		08/31/2026		272		(4)			(4)		268	268			
100298231	LAKEWOOD	NJ		08/31/2026		174		(3)			(3)		171	171			
100298232	JACKSONVILLE	FL		08/31/2026		120		(3)			(3)		117	117			
100298235	PEORIA	AZ		08/31/2026		481		2			2		483	483			
100298236	FREDERICK	MD		08/31/2026		131		(3)			(3)		128	128			
100298241	DOLGEVILLE	NY		08/31/2026		95		(4)			(4)		91	91			
100298248	CONWAY	SC		08/31/2026		202		(6)			(6)		196	196			
100298260	HUNTSVILLE	AL		08/31/2026		199		(2)			(2)		197	197			
100298263	OCEAN CITY	MD		08/31/2026		745		(10)			(10)		735	735			
100298269	STAFFORD SPRINGS	CT		08/31/2026		102		(4)			(4)		98	98			
100298273	NORTHWOOD	NH		08/31/2026		418		(9)			(9)		409	409			
100298276	DAVENPORT	FL		08/31/2026		321		(2)			(2)		319	319			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100298285	STILLWATER	MN		08/31/2026		254		(9)			(9)		245	245			
100298288	WOODBRIDGE	NJ		08/31/2026		309		(12)			(12)		297	297			
100298289	GYPSUM	CO		08/31/2026		403		(6)			(6)		397	397			
100298290	ADDISON	TX		08/31/2026		452		(5)			(5)		447	447			
100298293	DEFUNIAK SPRINGS	FL		08/31/2026		179		(1)			(1)		178	178			
100298295	CONWAY	SC		08/31/2026		220		(5)			(5)		215	215			
100298296	SAN DIEGO	CA		08/31/2026		402		(11)			(11)		391	391			
100298298	FRAMINGHAM	MA		08/31/2026		388		(2)			(2)		386	386			
100298299	SCOTTSDALE	AZ		08/31/2026		800		(8)			(8)		792	792			
100298300	SCOTTSDALE	AZ		08/31/2026		713		(7)			(7)		706	706			
100298302	SCOTTSDALE	AZ		08/31/2026		847		(12)			(12)		835	835			
100298306	LINDSTROM	MN		08/31/2026		243		(6)			(6)		237	237			
100298307	FRANKLIN	TN		08/31/2026		504		1			1		505	505			
100298310	HOLLISTON	MA		08/31/2026		748		(2)			(2)		746	746			
100298312	RALSTON	NE		08/31/2026		189							189	189			
100298321	BLACK MOUNTAIN	NC		08/31/2026		465							465	465			
100298325	NOKOMIS	FL		08/31/2026		240		(11)			(11)		229	229			
100298327	SARASOTA	FL		08/31/2026		276		9			9		285	285			
100298328	MARSHFIELD	MA		08/31/2026		714		(17)			(17)		697	697			
100298333	SAINT PAUL	MN		08/31/2026		207		(5)			(5)		202	202			
100298334	DAYTON	OH		08/31/2026		158		(6)			(6)		152	152			
100298346	COVINGTON	KY		08/31/2026		446		(5)			(5)		441	441			
100298347	LAS VEGAS	NV		08/31/2026		383		10			10		393	393			
100298353	LOVELAND	CO		08/31/2026		205		(1)			(1)		204	204			
100298354	LANCASTER	CA		08/31/2026		282		(10)			(10)		272	272			
100298356	KILLEEN	TX		08/31/2026		126		(5)			(5)		121	121			
100298358	ROCHESTER	NY		08/31/2026		152		(6)			(6)		146	146			
100298359	NEW CASTLE	DE		08/31/2026		121		(2)			(2)		119	119			
100298362	LAFAYETTE	LA		08/31/2026		179		(1)			(1)		178	178			
100298366	ELMHURST	IL		08/31/2026		356		(14)			(14)		342	342			
100298370	SPENCER	MA		08/31/2026		251		(6)			(6)		245	245			
100298372	POTTSBORO	TX		08/31/2026		310		(11)			(11)		299	299			
100298379	CARY	NC		08/31/2026		429		14			14		443	443			
100298381	PITTSBORO	NC		08/31/2026		300							300	300			
100298382	NEW CANEY	TX		08/31/2026		131		(4)			(4)		127	127			
100298385	SUNLAND PARK	NM		08/31/2026		179		(2)			(2)		177	177			
100298386	MOUNT LEMMON	AZ		08/31/2026		421		(11)			(11)		410	410			
100298388	CHANDLER	AZ		08/31/2026		267							267	267			
100298393	ANDERSON	SC		08/31/2026		163		(1)			(1)		162	162			
100298405	CHICAGO	IL		08/31/2026		148		(3)			(3)		145	145			
100298406	NASHUA	NH		08/31/2026		191		(3)			(3)		188	188			
100298407	DAWSONVILLE	GA		08/31/2026		276		(2)			(2)		274	274			
100298408	MALONE	NY		08/31/2026		124		(6)			(6)		118	118			
321050101	TACOMA	WA		08/22/2024		1,098,621							1,098,621	1,098,621			
322030402	PRESCOTT	AZ		04/12/2022		540,580							540,580	540,580			
324010297	BAKERSFIELD	CA		02/15/2024		355,635							355,635	355,635			
324020156	BAKERSFIELD	CA		03/22/2024		281,923							281,923	281,923			
324060794	BAKERSFIELD	CA		08/20/2024		528,462							528,462	528,462			
324080261	ATLANTA	GA		10/18/2024		1,334,126							1,334,126	1,334,126			
324101000	PORTLAND	OR		12/20/2024		244,789							244,789	244,789			
324110328	NORTH CHARLESTON	SC		04/01/2025		1,098,187							1,098,187	1,098,187			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
325027142	JOHNS ISLAND	SC		05/28/2025		1,865,160							1,865,160	1,865,160			
325051893	WOODINVILLE	WA		06/30/2025		2,459,719							2,459,719	2,459,719			
325089423	MOUNTAIN GREEN	UT		10/06/2025		485,817							485,817	485,817			
403020033	DALLAS	TX		03/06/2025		218,806		(1,570)			(1,570)		217,236	217,236			
403020970	BALTIMORE	MD		03/06/2025		1,914		(24)			(24)		1,890	1,890			
403021743	STOCKBRIDGE	GA		03/06/2025		3,369		(28)			(28)		3,341	3,341			
403021775	FORT WALTON BEACH	FL		03/06/2025		4,024		(24)			(24)		4,000	4,000			
403022992	CHICAGO	IL		03/06/2025		3,518		(28)			(28)		3,490	3,490			
403023062	NEW HAVEN	CT		03/06/2025		2,845		(16)			(16)		2,829	2,829			
403045311	CLEVELAND	OH		08/16/2024		3,170		(44)			(44)		3,126	3,126			
403048025	BELLEVILLE	IL		11/04/2024		162,981		(8,408)			(8,408)		154,573	154,573			
403048495	MONESSEN	PA		06/28/2024		381,754		(4,544)			(4,544)		377,210	377,210			
403048682	WARNER ROBINS	GA		06/28/2024		2,073		(219)			(219)		1,854	1,854			
403048727	TOLEDO	OH		11/04/2024		1,718							1,718	1,718			
403048801	UPPER DEERFIELD	NJ		06/28/2024		2,831		(65)			(65)		2,766	2,766			
403048809	DETROIT	MI		06/28/2024		2,692		(89)			(89)		2,603	2,603			
403048932	INKSTER	MI		06/28/2024		2,225		(133)			(133)		2,092	2,092			
403049060	WASHINGTON COURT HOU	OH		06/28/2024		4,373		(116)			(116)		4,257	4,257			
403049182	KNOXVILLE	TN		06/28/2024		380,840		(7,578)			(7,578)		373,262	373,262			
403049549	NEWARK	NJ		06/28/2024		2,676		(54)			(54)		2,622	2,622			
403049780	MILWAUKEE	WI		06/28/2024		3,133		(46)			(46)		3,087	3,087			
403049848	BINGHAMTON	NY		06/28/2024		2,177		(105)			(105)		2,072	2,072			
403050170	GARY	IN		06/28/2024		8,487		(704)			(704)		7,783	7,783			
403050301	JACKSON	MS		06/28/2024		2,387		(63)			(63)		2,324	2,324			
403050591	MILWAUKEE	WI		06/28/2024		1,339		(16)			(16)		1,323	1,323			
403050593	MILWAUKEE	WI		06/28/2024		3,211		(41)			(41)		3,170	3,170			
403050601	MAMMOTH LAKES	CA		11/04/2024		7,008		(326)			(326)		6,682	6,682			
403050617	SYLACAUGA	AL		01/16/2026		21,232		(615)			(615)		20,617	20,617			
403050660	YORK	PA		06/28/2024		1,260		(29)			(29)		1,231	1,231			
403050696	PHILADELPHIA	PA		11/04/2024		11,570		(410)			(410)		11,160	11,160			
403050745	PATERSON	NJ		06/28/2024		5,125		(182)			(182)		4,943	4,943			
403050753	PHILADELPHIA	PA		05/22/2025		5,128		(88)			(88)		5,040	5,040			
403051130	GARY	IN		06/28/2024		8,717		(553)			(553)		8,164	8,164			
403051132	HOBART	IN		11/04/2024		1,983		(145)			(145)		1,838	1,838			
403051162	ALVIN	TX		11/04/2024		8,200		(151)			(151)		8,049	8,049			
403051362	HOLLY HILL	FL		11/04/2024		2,466		(71)			(71)		2,395	2,395			
403051411	EUCLID	OH		11/04/2024		1,035		(15)			(15)		1,020	1,020			
403051775	NEWFIELD	NJ		11/04/2024		3,054		(62)			(62)		2,992	2,992			
403052282	EAST CHICAGO	IN		11/04/2024		7,667		(495)			(495)		7,172	7,172			
403052504	FERGUSON	MO		03/06/2025		3,984		(195)			(195)		3,789	3,789			
403052556	ORLANDO	FL		11/04/2024		4,956		(78)			(78)		4,878	4,878			
403052711	RICHMOND HEIGHTS	OH		11/04/2024		6,741		88			88		6,829	6,829			
403052726	WOODBURY HEIGHTS	NJ		11/04/2024		2,466		(20)			(20)		2,446	2,446			
403053328	BRIDGEPORT	CT		03/06/2025		3,825		(121)			(121)		3,704	3,704			
403053503	MIAMI	FL		03/06/2025		4,736		(92)			(92)		4,644	4,644			
403053577	ROCKFORD	IL		03/06/2025		5,718		(227)			(227)		5,491	5,491			
403053585	WINSTON SALEM	NC		03/06/2025		2,169		(81)			(81)		2,088	2,088			
403053672	PITTSBURGH	PA		03/06/2025		212,824		(5,102)			(5,102)		207,722	207,722			
403054166	NEWARK	NJ		05/22/2025		6,502		(154)			(154)		6,348	6,348			
403054498	DETROIT	MI		03/06/2025		1,707		(111)			(111)		1,596	1,596			
403054639	KLAMATH FALLS	OR		03/06/2025		6,288		(259)			(259)		6,029	6,029			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
403054754	PHILADELPHIA	PA		03/06/2025		8,377		(204)			(204)		8,173	8,173			
403054890	GARY	IN		03/06/2025		7,738		(618)			(618)		7,120	7,120			
403054911	GREAT BEND	KS		05/22/2025		6,515		(450)			(450)		6,065	6,065			
403054996	TERRE HAUTE	IN		03/06/2025		1,735		(113)			(113)		1,622	1,622			
403055983	NEW HAVEN	CT		05/22/2025		6,088		(152)			(152)		5,936	5,936			
403056083	INDIANAPOLIS	IN		03/06/2025		114,390		(5,579)			(5,579)		108,811	108,811			
403056094	CLAIRTON	PA		05/22/2025		1,172		(48)			(48)		1,124	1,124			
403056434	COLUMBUS	GA		05/22/2025		1,751		(57)			(57)		1,694	1,694			
403056532	ELGIN	IL		08/18/2025		2,524		(152)			(152)		2,372	2,372			
403056627	GARY	IN		05/22/2025		6,290		(328)			(328)		5,962	5,962			
403057294	MIAMI	FL		08/18/2025		2,786		(125)			(125)		2,661	2,661			
403057336	EL DORADO	KS		01/16/2026		2,053		(59)			(59)		1,994	1,994			
403057422	CINCINNATI	KY		08/18/2025		13,992		(379)			(379)		13,613	13,613			
403057897	UNIVERSITY HEIGHTS	OH		08/18/2025		6,027		(210)			(210)		5,817	5,817			
600100604	KEIZER	OR		05/20/2016		7,459		10			10		7,469	7,469			
600100806	POMONA	CA		11/18/2016		39,667		90			90		39,757	39,757			
600102626	LA CRESCENTA	CA		08/25/2021		29,731		72			72		29,803	29,803			
600102755	PHOENIX	AZ		11/07/2019		35,742		89			89		35,831	35,831			
600102975	SCOTTSDALE	AZ		02/04/2020		31,300		112			112		31,412	31,412			
600103044	SALT LAKE CITY	UT		02/03/2020		25,643		92			92		25,735	25,735			
600103119	PHOENIX	AZ		04/29/2020		41,048		682			682		41,730	41,730			
600103207	STOCKTON	CA		08/20/2020		59,617		21			21		59,638	59,638			
600103209	STOCKTON	CA		08/25/2020		69,824		36			36		69,860	69,860			
600103482	BAKERSFIELD	CA		08/21/2020		6,614		2			2		6,616	6,616			
600103511	MEDFORD	OR		08/27/2020		48,646		232			232		48,878	48,878			
600103512	MEDFORD	OR		08/27/2020		43,696		208			208		43,904	43,904			
600103576	VALLEJO	CA		10/22/2020		14,290		56			56		14,346	14,346			
600103627	MERIDIAN	ID		11/16/2020		61,230		138			138		61,368	61,368			
600103658	GROVER BEACH	CA		11/12/2020		35,443		31			31		35,474	35,474			
600103806	LOS ANGELES	CA		01/13/2021		31,250		461			461		31,711	31,711			
600103865	ANAHEIM	CA		01/01/2021		13,217		6			6		13,223	13,223			
600103874	SACRAMENTO	CA		02/03/2021		8,894		174			174		9,068	9,068			
600103881	LOS ANGELES	CA		12/18/2020		14,561		12			12		14,573	14,573			
600103892	LOS ANGELES	CA		02/01/2021		6,050		31			31		6,081	6,081			
600103917	LOS ANGELES	CA		03/10/2021		37,655		7			7		37,662	37,662			
600103972	SAN DIEGO	CA		03/17/2021		13,332		221			221		13,553	13,553			
600104002	CHULA VISTA	CA		04/01/2021		23,951		(47)			(47)		23,904	23,904			
600104008	ALHAMBRA	CA		04/22/2021		113,514		251			251		113,765	113,765			
600104017	LOS ANGELES	CA		03/19/2021		9,972		29			29		10,001	10,001			
600104027	LONG BEACH	CA		03/25/2021		86,342		(106)			(106)		86,236	86,236			
600104031	SPOKANE	WA		05/26/2021		16,596		16			16		16,612	16,612			
600104045	LOS ANGELES	CA		03/24/2021		32,609		62			62		32,671	32,671			
600104051	LOS ANGELES	CA		04/06/2021		25,416		(8)			(8)		25,408	25,408			
600104052	LOS ANGELES	CA		04/06/2021		24,429		(8)			(8)		24,421	24,421			
600104067	GARDEN GROVE	CA		05/24/2021		51,715		23			23		51,738	51,738			
600104070	DOWNEY	CA		05/24/2021		21,786		(64)			(64)		21,722	21,722			
600104074	HAWTHORNE	CA		06/03/2021		29,275		62			62		29,337	29,337			
600104094	LYNNWOOD	WA		05/24/2021		20,853		(25)			(25)		20,828	20,828			
600104115	SAN BERNARDINO	CA		06/23/2021		39,589		51			51		39,640	39,640			
600104147	MCMINNVILLE	OR		06/04/2021		10,975		(43)			(43)		10,932	10,932			
600104152	RENTON	WA		06/03/2021		51,865		106			106		51,971	51,971			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
600104164	LOS ANGELES	CA		07/20/2021		74,845		(329)			(329)		74,516	74,516			
600104205	LOS ANGELES	CA		07/16/2021		29,758		8			8		29,766	29,766			
600104215	TUCSON	AZ		07/01/2021		27,479		36			36		27,515	27,515			
600104504	LONG BEACH	CA		11/15/2021		10,907		(95)			(95)		10,812	10,812			
600104505	SANTA ANA	CA		11/15/2021		30,428		(262)			(262)		30,166	30,166			
600104506	LONG BEACH	CA		11/15/2021		21,385		(184)			(184)		21,201	21,201			
600104507	LONG BEACH	CA		11/15/2021		9,196		(80)			(80)		9,116	9,116			
600104568	LOS ANGELES	CA		01/12/2022		27,989		(32)			(32)		27,957	27,957			
600104664	HUNTINGTON PARK	CA		03/21/2022		25,026		(79)			(79)		24,947	24,947			
600104678	BELL GARDENS	CA		03/18/2022		16,909		(92)			(92)		16,817	16,817			
600104698	DOWNEY	CA		03/23/2022		18,325		4			4		18,329	18,329			
600104736	ROY	UT		04/18/2022		17,826		8			8		17,834	17,834			
600104765	SAN DIEGO	CA		04/27/2022		51,344		(51)			(51)		51,293	51,293			
600104776	GREELEY	CO		04/26/2022		24,821		46			46		24,867	24,867			
600104811	SCOTTSDALE	AZ		05/17/2022		108,669		32			32		108,701	108,701			
720045226	VARIOUS	DBJ		05/31/2021		17,800,112						455,126	18,255,238	18,255,238			
730000005	BERKELEY	CA		06/24/2024		19,530		278			278		19,808	19,808			
730000007	BERKELEY	CA		04/14/2023		14,525		207			207		14,732	14,732			
730000009	BERKELEY	CA		04/14/2021		23,239		331			331		23,570	23,570			
730000011	BERKELEY	CA		05/21/2023		21,940		253			253		22,193	22,193			
730002323	REDONDO BEACH	CA		04/01/2019		5,346		153			153		5,499	5,499			
730002432	REDWOOD CITY	CA		07/01/2019		9,025		773			773		9,798	9,798			
730003194	OAKLAND	CA		06/01/2021		23,345		448			448		23,793	23,793			
730003209	ASHLAND	OR		06/01/2021		4,245		34			34		4,279	4,279			
730003211	MEDFORD	OR		05/19/2021		19,121		117			117		19,238	19,238			
730003212	MEDFORD	OR		05/19/2021		25,312		154			154		25,466	25,466			
730003219	ASHLAND	OR		07/01/2021		3,761		20			20		3,781	3,781			
730003222	ASHLAND	OR		07/01/2021		4,675		25			25		4,700	4,700			
730005513	BUENA PARK	CA		10/01/2012		11,772		1,034			1,034		12,806	12,806			
730006395	PASADENA	CA		11/08/2012		156,194		11,580			11,580		167,774	167,774			
730007550	BEVERLY HILLS	CA		09/01/2013		27,977		2,399			2,399		30,376	30,376			
730007553	SHERMAN OAKS	CA		08/01/2013		34,448		3,007			3,007		37,455	37,455			
730007556	BEVERLY HILLS	CA		10/01/2013		13,177		1,124			1,124		14,301	14,301			
730007559	LOS ANGELES	CA		09/01/2013		7,992		686			686		8,678	8,678			
730007562	LOS ANGELES	CA		09/01/2013		14,991		1,286			1,286		16,277	16,277			
730011570	LOS ANGELES	CA		04/11/2013		76,216		6,614			6,614		82,830	82,830			
730060723	TUSTIN	CA		08/17/2021		11,750		527			527		12,277	12,277			
730060764	LOS ANGELES	CA		01/01/2022		5,512		65			65		5,577	5,577			
730060850	SAN DIEGO	CA		09/08/2022		15,243		688			688		15,931	15,931			
730100812	LOS ANGELES	CA		10/18/2016		7,620		155			155		7,775	7,775			
730101050	LOS ANGELES	CA		09/22/2017		20,121		703			703		20,824	20,824			
730101368	POMONA	CA		06/20/2018		17,275		803			803		18,078	18,078			
730101372	SAN FRANCISCO	CA		06/12/2018		9,766		430			430		10,196	10,196			
730101412	LOS ANGELES	CA		01/01/2019		23,504		1,155			1,155		24,659	24,659			
730101418	SAN DIEGO	CA		02/01/2019		11,783		645			645		12,428	12,428			
730101522	WHITTIER	CA		05/01/2021		7,841		311			311		8,152	8,152			
730101524	BAY POINT	CA		04/01/2021		5,198		125			125		5,323	5,323			
730101530	FONTANA	CA		04/13/2021		9,378		232			232		9,610	9,610			
730101536	LOS ANGELES	CA		09/01/2021		8,206		(39)			(39)		8,167	8,167			
730101542	LONG BEACH	CA		07/01/2021		3,718		(1)			(1)		3,717	3,717			
730101550	LOS ANGELES	CA		06/11/2021		13,796		(64)			(64)		13,732	13,732			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
730101558	LAWNDALE	CA		05/13/2021		8,201		(39)			(39)		8,162	8,162			
730101560	HARBOR CITY	CA		05/13/2021		4,845		(23)			(23)		4,822	4,822			
730101566	LOS ANGELES	CA		06/11/2021		26,951		(125)			(125)		26,826	26,826			
730101600	BERKELEY	CA		10/05/2021		41,462		1,345			1,345		42,807	42,807			
730101608	ONTARIO	CA		08/02/2021		8,376		(3)			(3)		8,373	8,373			
730101610	LOS ANGELES	CA		10/01/2021		7,972		(21)			(21)		7,951	7,951			
730101620	SAN FRANCISCO	CA		12/01/2021		23,514		85			85		23,599	23,599			
730101642	LOS ANGELES	CA		11/01/2021		12,233		(52)			(52)		12,181	12,181			
730101648	LOS ANGELES	CA		04/27/2022		16,159		272			272		16,431	16,431			
730101654	LOS ANGELES	CA		12/23/2022		4,028		142			142		4,170	4,170			
730101656	LOS ANGELES	CA		12/23/2022		5,803		204			204		6,007	6,007			
730101662	GARDENA	CA		12/01/2021		15,326		(14)			(14)		15,312	15,312			
730101666	LONG BEACH	CA		11/22/2021		12,104		4			4		12,108	12,108			
730101690	FAIRFIELD	CA		03/01/2022		9,164		36			36		9,200	9,200			
730101694	FAIRFIELD	CA		01/18/2022		10,624		42			42		10,666	10,666			
730101704	VALLEJO	CA		04/01/2022		30,369		154			154		30,523	30,523			
730101734	HOUSTON	TX		04/12/2022		12,790		154			154		12,944	12,944			
730101756	SAN PEDRO	CA		10/01/2022		6,140		165			165		6,305	6,305			
730101764	HAWTHORNE	CA		05/02/2022		64,889		1,562			1,562		66,451	66,451			
730101766	NORTH HOLLYWOOD	CA		05/16/2022		24,710		215			215		24,925	24,925			
730101768	NATIONAL CITY	CA		04/22/2022		8,526		586			586		9,112	9,112			
730101770	SPRING VALLEY	CA		04/22/2022		19,052		1,310			1,310		20,362	20,362			
730101784	LOS ANGELES	CA		05/27/2022		21,151		746			746		21,897	21,897			
730101806	AURORA	CO		06/21/2022		48,581		1,762			1,762		50,343	50,343			
730101808	AURORA	CO		08/01/2022		16,322		593			593		16,915	16,915			
730101832	FRESNO	CA		05/27/2022		24,624		294			294		24,918	24,918			
730101876	BERKELEY	CA		08/01/2022		12,802		338			338		13,140	13,140			
730101888	VENTURA	CA		10/01/2022		11,245		212			212		11,457	11,457			
730101892	OAKLAND	CA		07/15/2022		10,571		226			226		10,797	10,797			
730101898	WESTMINSTER	CA		08/08/2022		39,855		1,672			1,672		41,527	41,527			
730101920	BERKELEY	CA		10/01/2022		5,819		159			159		5,978	5,978			
730101924	HUNTINGTON PARK	CA		09/20/2022		7,624		254			254		7,878	7,878			
730101930	COVINA	CA		10/07/2022		5,407		201			201		5,608	5,608			
730101940	SANTA BARBARA	CA		06/01/2023		8,573		356			356		8,929	8,929			
730102354	LOS ANGELES	CA		07/01/2019		14,582		713			713		15,295	15,295			
730102373	LOS ANGELES	CA		08/01/2019		7,230		357			357		7,587	7,587			
730103004	LOS ANGELES	CA		01/24/2020		59,471		1,607			1,607		61,078	61,078			
730103144	LOS ANGELES	CA		05/01/2020		18,353		908			908		19,261	19,261			
730103184	LOS ANGELES	CA		06/01/2020		12,326		322			322		12,648	12,648			
730103185	LOS ANGELES	CA		06/01/2020		25,593		671			671		26,264	26,264			
730103378	MONTEBELLO	CA		08/01/2020		11,088		512			512		11,600	11,600			
730202125	LOS ANGELES	CA		04/01/2018		21,387		480			480		21,867	21,867			
730300225	PASADENA	CA		07/23/2018		6,015		457			457		6,472	6,472			
730300257	VALLEJO	CA		10/01/2018		8,107		509			509		8,616	8,616			
730300292	VENTURA	CA		01/01/2019		6,370		301			301		6,671	6,671			
730300293	VENTURA	CA		01/01/2019		5,733		271			271		6,004	6,004			
730300294	OXNARD	CA		01/01/2019		8,105		407			407		8,512	8,512			
730300354	SANTA MONICA	CA		09/04/2018		9,637		499			499		10,136	10,136			
730300560	REDWOOD CITY	CA		11/08/2018		14,898		780			780		15,678	15,678			
730300839	TRACY	CA		02/14/2019		9,736		373			373		10,109	10,109			
730300872	RIVERSIDE	CA		03/12/2019		22,586		811			811		23,397	23,397			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
730300887	NORTH HOLLYWOOD	CA		05/01/2019		10,878		396			396		11,274	11,274			
730300891	VAN NUYS	CA		03/01/2019		12,034		438			438		12,472	12,472			
730300941	GARDENA	CA		07/01/2019		6,763		537			537		7,300	7,300			
730301077	PLEASANT HILL	CA		08/01/2019		6,086		215			215		6,301	6,301			
730301130	ALHAMBRA	CA		04/11/2019		7,359		256			256		7,615	7,615			
730301153	OAKLAND	CA		07/01/2019		12,428		684			684		13,112	13,112			
730301154	WATSONVILLE	CA		05/15/2019		11,400		933			933		12,333	12,333			
730301413	HUNTINGTON BEACH	CA		01/01/2020		5,112		427			427		5,539	5,539			
730301626	FAIRFIELD	CA		10/15/2019		32,163		385			385		32,548	32,548			
730301690	SANTA CRUZ	CA		11/01/2019		4,370		352			352		4,722	4,722			
730301696	SALINAS	CA		11/01/2019		6,544		529			529		7,073	7,073			
730301712	LOS ANGELES	CA		10/01/2019		5,790		450			450		6,240	6,240			
730301818	LOS ANGELES	CA		09/20/2019		6,626		525			525		7,151	7,151			
730301858	LOS ANGELES	CA		11/04/2019		8,444		454			454		8,898	8,898			
730301919	SAN DIEGO	CA		01/31/2020		8,830		449			449		9,279	9,279			
730301921	SAN GABRIEL	CA		10/15/2019		22,045		1,339			1,339		23,384	23,384			
730302120	LOS ANGELES	CA		12/05/2019		6,060		226			226		6,286	6,286			
730302158	LOS ANGELES	CA		02/01/2020		12,520		442			442		12,962	12,962			
730302172	LOS ANGELES	CA		04/01/2020		19,221		672			672		19,893	19,893			
730302188	LOS ANGELES	CA		02/01/2020		13,157		321			321		13,478	13,478			
730302211	PARAMOUNT	CA		03/01/2020		8,069		281			281		8,350	8,350			
730302330	LONG BEACH	CA		03/09/2020		7,824		172			172		7,996	7,996			
730302335	VACAVILLE	CA		12/28/2020		3,557		23			23		3,580	3,580			
730302378	SAN DIEGO	CA		06/01/2020		7,768		167			167		7,935	7,935			
730302389	SACRAMENTO	CA		04/06/2020		19,310		543			543		19,853	19,853			
730302403	LAKE ELSINORE	CA		06/01/2020		8,828		211			211		9,039	9,039			
730302431	MARTINEZ	CA		07/01/2020		4,251		127			127		4,378	4,378			
730302495	LOS ANGELES	CA		07/01/2020		4,287		118			118		4,405	4,405			
730302528	LOS ANGELES	CA		08/01/2020		8,247		204			204		8,451	8,451			
730302652	HOUSTON	TX		08/10/2020		4,173		70			70		4,243	4,243			
730302671	LONG BEACH	CA		12/21/2020		53,677		937			937		54,614	54,614			
730302672	DOWNEY	CA		12/21/2020		89,692		1,566			1,566		91,258	91,258			
730302677	FAIRFIELD	CA		01/01/2021		9,058		52			52		9,110	9,110			
730302686	LOS ANGELES	CA		02/01/2021		8,134		35			35		8,169	8,169			
730302687	INGLEWOOD	CA		01/22/2021		7,461		9			9		7,470	7,470			
730302688	INGLEWOOD	CA		01/20/2021		4,179		5			5		4,184	4,184			
735112806	HAWTHORNE	CA		10/01/2004		27,774		2,449			2,449		30,223	30,223			
737035047	SAN DIEGO	CA		09/07/2021		41,370		2,090			2,090		43,460	43,460			
737035054	SAN DIEGO	CA		10/01/2021		14,967		987			987		15,954	15,954			
737035399	LOS ANGELES	CA		10/01/2021		11,151		58			58		11,209	11,209			
741000826	CHICHESTER	GBR		01/26/2024		855,061						17,935	872,996	902,154	29,158		29,158
741002926	LONDON	GBR		04/16/2025		795,863						14,393	810,256	724,023	(86,233)		(86,233)
741003626	LONDON	GBR		05/01/2025		14,771,669						298,839	15,070,508	15,032,235	(38,273)		(38,273)
741005526	LONDON	GBR		02/04/2020		1,574,035							1,574,035	1,567,547	(6,488)		(6,488)
750000021	VENTURA	CA		01/31/2023		292,461							292,461	292,461			
750000024	GREENSBORO	NC		04/04/2023		567,277							567,277	567,277			
750000026	BRONX	NY		06/23/2023		129,944							129,944	129,944			
750000032	LOS ANGELES	CA		09/22/2023		133,743							133,743	133,743			
750000037	MIAMI	FL		05/09/2024		153,240							153,240	153,240			
750000041	MIAMI	FL		01/09/2025		215,097							215,097	215,097			
3300005150	JERSEY CITY	NJ		06/24/2024		163,330							163,330	163,330			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3310039112	SYRACUSE	NY		10/12/2022		22,275							22,275	22,275			
3310050350	DANVILLE	VA		05/11/2023		208							208	208			
3310054490	ST. PETERSBURG	FL		08/31/2023		10,235							10,235	10,235			
3310055709	ST. PETERSBURG	FL		08/31/2023		10,299							10,299	10,299			
3310066061	PARK FOREST	IL		01/09/2024		1,509							1,509	1,509			
3310076375	WOODLAND PARK	CO		07/29/2024		162,642							162,642	162,642			
3310079792	ROME	NY		09/03/2024		24,114							24,114	24,114			
3310080370	AMSTERDAM	NY		09/26/2024		4,307							4,307	4,307			
3310089582	EDGEMERE	NY		01/16/2025		424,148							424,148	424,148			
3320043945	NORTHBROOK	IL		01/30/2023		80,671							80,671	80,671			
3340083304	GREENVILLE	NC		09/18/2024		47,520							47,520	47,520			
3340096490	FREEHOLD TOWNSHIP	NJ		03/27/2025		276,516							276,516	276,516			
3340097927	PHILADELPHIA	PA		05/29/2025		378,879							378,879	378,879			
3340097940	MONROE	NY		06/05/2025		1,314,156							1,314,156	1,314,156			
3340121293	FREEPORT	NY		02/26/2026		570,240							570,240	570,240			
3340124247	BEATTYVILLE	KY		04/28/2026		8							8	8			
3350108442	RIVERDALE	IL		09/08/2025		93,428							93,428	93,428			
3350113487	CALDWELL	ID		12/11/2025		702,072							702,072	702,072			
3350113996	OCALA	FL		12/11/2025		503,091							503,091	503,091			
3350115241	ABSECON	NJ		12/04/2025		9,403							9,403	9,403			
3350117502	NORTH SALEM	NY		02/13/2026		124							124	124			
3350117630	FARMINGTON	NM		01/29/2026		169,281							169,281	169,281			
3350120788	PARADISE	CA		02/13/2026		380,289							380,289	380,289			
3410000620	NASHVILLE	TN		11/21/2024		905,000							905,000	905,000			
3410000658	NEWARK	NJ		01/27/2025		665,789							665,789	665,789			
3410000839	NASHVILLE	TN		07/15/2025		452,360							452,360	452,360			
3410000868	AUSTIN	TX		09/19/2025		624,294							624,294	624,294			
3410000906	RUMSON	NJ		06/13/2025		3,880,296							3,880,296	3,880,296			
3410000989	WILDWOOD	NJ		09/12/2025		748,505							748,505	748,505			
3410001066	ALPHARETTA	GA		12/22/2025		732,925							732,925	732,925			
3420001093	LACONIA	NH		01/29/2026		641,905							641,905	641,905			
3420001102	SOUTHAMPTON	NY		01/28/2026		264,000							264,000	264,000			
3420001135	CHARLOTTE	NC		03/13/2026		320,430							320,430	320,430			
3420001156	FAYETTEVILLE	NC		04/06/2026		84,480							84,480	84,480			
3420001212	GREENBRIER	TN		06/02/2026		33,669							33,669	33,669			
3500106895	MIAMI	FL		07/25/2024		29,015							29,015	29,015			
3500107583	NORTH PORT	FL		10/16/2024		159,500							159,500	159,500			
3500140726	SEATTLE	WA		04/23/2026		462,322							462,322	462,322			
3500140727	SEATTLE	WA		04/23/2026		406,724							406,724	406,724			
3500144606	NEW BERN	NC		08/07/2026		140,288							140,288	140,288			
3510116868	MIAMI	FL		12/19/2025		285,018		(166)			(166)		285,184	285,184			
3510118753	OCALA	FL		07/15/2025		189,543							189,543	189,543			
3510122206	BOISE	ID		12/19/2025		411,988		(759)			(759)		412,747	412,747			
3510124985	CHARLOTTE	NC		12/19/2025		359,709							359,709	359,709			
3510125244	HOUSTON	TX		08/01/2025		341,040							341,040	341,040			
3510125625	PLEASANT GROVE	AL		08/01/2025		143,639							143,639	143,639			
3510126220	LOS ANGELES	CA		06/10/2025		1,150							1,150	1,150			
3510126370	NASHVILLE	TN		08/27/2025		237,405							237,405	237,405			
3510127310	DUNNELLON	FL		12/19/2025		148,094		(283)			(283)		148,377	148,377			
3510128855	HEBER CITY	UT		09/08/2025		446,632							446,632	446,632			
3510128856	HEBER CITY	UT		09/08/2025		223,019							223,019	223,019			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3510132659	EVERETT	WA		11/14/2025		383,250							383,250	383,250			
3510132988	FLORIDA CITY	FL		10/30/2025		531,928							531,928	531,928			
3510134617	NORTH CHARLESTON	SC		12/17/2025		428,969							428,969	428,969			
3700006708	OCEANSIDE	CA		06/11/2026		1,736,445							1,736,445	1,736,445			
4010040346	LOUISVILLE	KY		02/02/2023		125,588		(3,788)			(3,788)		121,800	121,800			
4010041669	VICTORIA	NY		02/02/2023		1,285		(46)			(46)		1,239	1,239			
4010042472	WOODSTOWN	NJ		03/22/2023		6,477		(137)			(137)		6,340	6,340			
4010043124	TRENTON	NY		02/02/2023		1,017		(34)			(34)		983	983			
4010043477	CENTER POINT	AL		03/22/2023		836		(23)			(23)		813	813			
4010043947	NIAGARA FALLS	NY		04/26/2023		1,372		(40)			(40)		1,332	1,332			
4010044766	UNIVERSAL CITY	TX		02/02/2023		1,452		(42)			(42)		1,410	1,410			
4010044997	BALTIMORE	MD		03/22/2023		800		(17)			(17)		783	783			
4010045149	KANSAS CITY	MO		03/22/2023		1,116		(26)			(26)		1,090	1,090			
4010045173	GRANDVIEW	MO		03/22/2023		1,946		(53)			(53)		1,893	1,893			
4010045383	TRENTON	NY		02/02/2023		1,532		(31)			(31)		1,501	1,501			
4010045410	PATCHOGUE	NY		02/02/2023		4,422		(44)			(44)		4,378	4,378			
4010045575	MASTIC BEACH	NY		02/02/2023		2,740		4			4		2,744	2,744			
4010045840	BARNEGET TOWNSHIP	NJ		02/02/2023		1,697		(42)			(42)		1,655	1,655			
4010045915	TRENTON	NJ		03/22/2023		970		(31)			(31)		939	939			
4010045916	STATESVILLE	NC		03/22/2023		12,822		(163)			(163)		12,659	12,659			
4010046062	PHILADELPHIA	PA		03/22/2023		846		(21)			(21)		825	825			
4010046064	BELLBROOK	OH		02/02/2023		5,270		(210)			(210)		5,060	5,060			
4010046212	COLUMBUS	OH		03/22/2023		836		(11)			(11)		825	825			
4010046246	JACKSON	TN		03/22/2023		2,438		(40)			(40)		2,398	2,398			
4010046291	BEVERLY HILLS	FL		03/22/2023		1,540		(48)			(48)		1,492	1,492			
4010046310	RIVERHEAD	NY		02/02/2023		4,791		(179)			(179)		4,612	4,612			
4010046328	RIVERHEAD	NY		02/02/2023		4,775		(173)			(173)		4,602	4,602			
4010046507	RIVERHEAD	NY		02/02/2023		4,515		(164)			(164)		4,351	4,351			
4010046675	TRENTON	NJ		03/22/2023		855		(7)			(7)		848	848			
4010046745	TRENTON	NJ		05/31/2023		870		(22)			(22)		848	848			
4010046844	CLEVELAND	OH		03/22/2023		846		(24)			(24)		822	822			
4010047071	CHICAGO	IL		03/22/2023		1,602		(42)			(42)		1,560	1,560			
4010047314	TRENTON	NJ		03/22/2023		542,084		(14,070)			(14,070)		528,014	528,014			
4010047330	STATESVILLE	NC		03/22/2023		7,027		(145)			(145)		6,882	6,882			
4010047432	DETROIT	MI		03/22/2023		1,128		(25)			(25)		1,103	1,103			
4010048014	WATERBURY	CT		03/22/2023		2,655		(58)			(58)		2,597	2,597			
4010048071	CENTRAL ISLIP	NY		03/22/2023		6,719		(215)			(215)		6,504	6,504			
4010048163	OTISVILLE	NY		03/22/2023		4,071		(89)			(89)		3,982	3,982			
4010048318	WATERBURY	CT		03/22/2023		913		(20)			(20)		893	893			
4010049159	MACON	GA		04/26/2023		1,464		(29)			(29)		1,435	1,435			
4010049298	WILMINGTON	OH		05/31/2023		1,327		(34)			(34)		1,293	1,293			
4010049372	TRENTON	NJ		04/26/2023		1,003		(26)			(26)		977	977			
4010049486	CAMDEN	NJ		05/31/2023		937		(29)			(29)		908	908			
4010049947	SALEM	NJ		05/31/2023		1,485		(44)			(44)		1,441	1,441			
4010050291	CHICAGO	IL		05/31/2023		1,988		(53)			(53)		1,935	1,935			
4010050363	UNIONDALE	NY		04/26/2023		4,867		(177)			(177)		4,690	4,690			
4010050365	PATCHOGUE	NY		04/26/2023		4,751		(173)			(173)		4,578	4,578			
4010050366	PATCHOGUE	NY		04/26/2023		4,868		(177)			(177)		4,691	4,691			
4010050367	MASTIC BEACH	NY		04/26/2023		4,634		(169)			(169)		4,465	4,465			
4010050442	DETROIT	MI		04/26/2023		1,304		(29)			(29)		1,275	1,275			
4010051195	CAMDEN	NJ		05/31/2023		1,868		(82)			(82)		1,786	1,786			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010051393	DUNDALK	MD		05/31/2023		2,566		(55)			(55)		2,511	2,511			
4010052534	DETROIT	MI		07/27/2023		1,102		(31)			(31)		1,071	1,071			
4010052822	BALTIMORE	MD		08/24/2023		3,421		(56)			(56)		3,365	3,365			
4010053295	WOODRUFF	SC		06/20/2023		789		(29)			(29)		760	760			
4010053375	PHILADELPHIA	PA		11/29/2023		247,137		(8,838)			(8,838)		238,299	238,299			
4010053712	IRVINGTON	NJ		06/20/2023		3,674		(96)			(96)		3,578	3,578			
4010053836	TROY	NY		06/20/2023		990		(21)			(21)		969	969			
4010053838	AKRON	OH		06/20/2023		1,743		(53)			(53)		1,690	1,690			
4010053963	TRENTON	NJ		06/20/2023		1,190		(33)			(33)		1,157	1,157			
4010054105	TRENTON	NJ		07/27/2023		1,349		(24)			(24)		1,325	1,325			
4010054178	MIDDLE RIVER	MD		08/24/2023		1,974		(38)			(38)		1,936	1,936			
4010054314	MASTIC BEACH	NY		06/20/2023		4,723		(185)			(185)		4,538	4,538			
4010054420	SHIRLEY	NY		07/27/2023		5,116		(190)			(190)		4,926	4,926			
4010054606	CHARLOTTE	NC		08/24/2023		5,701		(87)			(87)		5,614	5,614			
4010054722	LITTLE EGG HARBOR	NJ		08/24/2023		2,126		(77)			(77)		2,049	2,049			
4010054738	MASTIC BEACH	NY		07/27/2023		5,020		(187)			(187)		4,833	4,833			
4010054741	MASTIC BEACH	NY		07/27/2023		5,115		(190)			(190)		4,925	4,925			
4010054947	TRENTON	NJ		07/27/2023		3,844		(83)			(83)		3,761	3,761			
4010055228	CHICAGO	IL		08/24/2023		2,757		(49)			(49)		2,708	2,708			
4010055270	ROCKMART	GA		08/24/2023		2,143		(41)			(41)		2,102	2,102			
4010055390	MASTIC BEACH	NY		08/24/2023		4,100		(15)			(15)		4,085	4,085			
4010055423	WARNER ROBINS	GA		08/24/2023		2,303		(20)			(20)		2,283	2,283			
4010055714	MILWAUKEE	WI		08/24/2023		1,093		(16)			(16)		1,077	1,077			
4010055716	TRENTON	NJ		09/28/2023		979		(21)			(21)		958	958			
4010055770	WOODRIDGE	NY		08/24/2023		1,252		(39)			(39)		1,213	1,213			
4010055886	WATERLOO	NY		11/29/2023		3,284		(10)			(10)		3,274	3,274			
4010056172	MASTIC BEACH	NY		07/27/2023		4,848		(188)			(188)		4,660	4,660			
4010056182	CHERRY HILL	NJ		07/27/2023		885		(27)			(27)		858	858			
4010056553	GLOUCESTER CITY	NJ		08/24/2023		1,202		(19)			(19)		1,183	1,183			
4010056850	BALTIMORE	MD		08/24/2023		817		(17)			(17)		800	800			
4010056932	TROY	NY		08/24/2023		696		(11)			(11)		685	685			
4010056950	TRENTON	NJ		08/24/2023		2,078		(51)			(51)		2,027	2,027			
4010057058	TRENTON	NJ		08/24/2023		728		(12)			(12)		716	716			
4010057463	CAMDEN	NJ		11/29/2023		1,186		(39)			(39)		1,147	1,147			
4010057531	BALTIMORE	MD		01/10/2024		1,404		(38)			(38)		1,366	1,366			
4010058416	TOMS RIVER	NJ		09/28/2023		2,022		(38)			(38)		1,984	1,984			
4010058785	MASTIC BEACH	NY		09/28/2023		4,007		(120)			(120)		3,887	3,887			
4010058786	TRENTON	NJ		09/28/2023		903		(24)			(24)		879	879			
4010059000	LORAIN	OH		09/28/2023		680		(14)			(14)		666	666			
4010059054	RIVERHEAD	NY		09/28/2023		3,085		(91)			(91)		2,994	2,994			
4010059653	TRENTON	NJ		10/27/2023		1,969		(32)			(32)		1,937	1,937			
4010060029	WATERBURY	CT		09/28/2023		2,787		(40)			(40)		2,747	2,747			
4010060622	FRANKFORT	IN		01/10/2024		561		(16)			(16)		545	545			
4010060715	BALTIMORE	MD		10/27/2023		693		(17)			(17)		676	676			
4010060729	BALTIMORE	MD		10/27/2023		1,457		(37)			(37)		1,420	1,420			
4010060734	BALTIMORE	MD		10/27/2023		1,478		(42)			(42)		1,436	1,436			
4010060826	BELLAIRE	OH		11/29/2023		1,784		(26)			(26)		1,758	1,758			
4010061168	BRIDGETON	NJ		10/27/2023		281		(10)			(10)		271	271			
4010061240	HAMILTON TOWNSHIP	NJ		10/27/2023		1,778		(26)			(26)		1,752	1,752			
4010061272	ELYRIA	OH		01/30/2024		1,346		(42)			(42)		1,304	1,304			
4010061646	WATERBURY	CT		10/27/2023		2,158		(30)			(30)		2,128	2,128			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010061658	BALTIMORE	MD		01/10/2024		669		(17)			(17)		652	652			
4010061820	TRENTON	NJ		11/29/2023		1,245		(20)			(20)		1,225	1,225			
4010062177	CAMDEN	NJ		11/29/2023		951		(33)			(33)		918	918			
4010062364	TRENTON	NJ		11/29/2023		1,394		(29)			(29)		1,365	1,365			
4010062450	BALTIMORE	MD		11/29/2023		739		(13)			(13)		726	726			
4010062924	BALTIMORE	MD		11/29/2023		865		(10)			(10)		855	855			
4010062979	LYNCHBURG	VA		01/30/2024		1,516		(38)			(38)		1,478	1,478			
4010063201	PHILADELPHIA	PA		04/29/2024		507		(8)			(8)		499	499			
4010063351	CLEVELAND HEIGHTS	OH		01/10/2024		741		(18)			(18)		723	723			
4010063551	MASTIC BEACH	NY		02/29/2024		2,904		(18)			(18)		2,886	2,886			
4010063652	SALEM	NJ		11/29/2023		1,566		(28)			(28)		1,538	1,538			
4010063700	YOUNGSTOWN	OH		01/30/2024		800		(20)			(20)		780	780			
4010063912	MASTIC BEACH	NY		11/29/2023		1,093		(38)			(38)		1,055	1,055			
4010064067	BRENTWOOD	NY		11/29/2023		1,072		(39)			(39)		1,033	1,033			
4010064143	SHIRLEY	NY		11/29/2023		2,459		(90)			(90)		2,369	2,369			
4010064202	PLAINFIELD	NJ		02/29/2024		1,944		(42)			(42)		1,902	1,902			
4010064485	MILWAUKEE	WI		01/10/2024		687		(19)			(19)		668	668			
4010064665	TRENTON	NJ		01/30/2024		2,478		(49)			(49)		2,429	2,429			
4010064885	WILLIAMSTOWN	NJ		01/30/2024		969		(32)			(32)		937	937			
4010064893	TRENTON	NJ		01/10/2024		1,655		(61)			(61)		1,594	1,594			
4010065295	BALTIMORE	MD		01/30/2024		807		(17)			(17)		790	790			
4010065555	ROCHESTER	NY		01/10/2024		537		(17)			(17)		520	520			
4010065637	BALTIMORE	MD		01/30/2024		766		(19)			(19)		747	747			
4010065877	MASTIC BEACH	NY		01/10/2024		1,204		(44)			(44)		1,160	1,160			
4010066291	BALTIMORE	MD		01/10/2024		1,164		(34)			(34)		1,130	1,130			
4010066446	MASTIC BEACH	NY		01/10/2024		1,211		(44)			(44)		1,167	1,167			
4010066455	SHIRLEY	NY		01/10/2024		1,157		(42)			(42)		1,115	1,115			
4010067151	TRENTON	NJ		02/29/2024		730		(23)			(23)		707	707			
4010067163	TROY	NY		02/29/2024		597		(19)			(19)		578	578			
4010067195	SALEM	NJ		01/30/2024		1,516		(38)			(38)		1,478	1,478			
4010067287	HOUSTON	TX		02/29/2024		832		(15)			(15)		817	817			
4010067317	MASTIC BEACH	NY		02/29/2024		5,652		(38)			(38)		5,614	5,614			
4010067318	WATERBURY	CT		02/29/2024		1,459		(31)			(31)		1,428	1,428			
4010067603	MEDFORD	NY		01/30/2024		1,368		(50)			(50)		1,318	1,318			
4010067606	HUNTINGTON STATION	NY		01/30/2024		1,424		(52)			(52)		1,372	1,372			
4010067694	TRENTON	NJ		02/29/2024		1,854		(89)			(89)		1,765	1,765			
4010068035	MAPLE HEIGHTS	OH		02/29/2024		726		(18)			(18)		708	708			
4010068064	TRENTON	NJ		02/29/2024		726		(12)			(12)		714	714			
4010068263	EUCLID	OH		01/30/2025		789		(12)			(12)		777	777			
4010068312	BALTIMORE	MD		02/29/2024		855		(20)			(20)		835	835			
4010068357	SPRING VALLEY	NY		02/29/2024		5,022		(213)			(213)		4,809	4,809			
4010068564	HAMMOND	IN		04/29/2024		1,137		(23)			(23)		1,114	1,114			
4010069803	TRENTON	NJ		04/29/2024		2,614		(106)			(106)		2,508	2,508			
4010071936	TROY	NY		04/29/2024		702		(18)			(18)		684	684			
4010072414	NETCONG	NJ		04/29/2024		3,173		(111)			(111)		3,062	3,062			
4010072740	MASTIC	NY		04/29/2024		1,163		(42)			(42)		1,121	1,121			
4010072741	MASTIC BEACH	NY		04/29/2024		1,236		(45)			(45)		1,191	1,191			
4010073661	LORAIN	OH		04/29/2024		606		(17)			(17)		589	589			
4010073736	WILKES-BARRE	PA		09/27/2024		922		(20)			(20)		902	902			
4010074025	MASTIC BEACH	NY		04/29/2024		1,272		(45)			(45)		1,227	1,227			
4010074027	MASTIC BEACH	NY		04/29/2024		1,252		(44)			(44)		1,208	1,208			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010074667	TRENTON	NJ		08/27/2024		4,306		(74)			(74)		4,232	4,232			
4010075336	LUFKIN	TX		07/26/2024		2,664		(114)			(114)		2,550	2,550			
4010076754	MILWAUKEE	WI		08/27/2024		1,922		(26)			(26)		1,896	1,896			
4010076784	TOPEKA	KS		08/27/2024		850		(26)			(26)		824	824			
4010078035	PITTSBURGH	PA		08/27/2024		688		(18)			(18)		670	670			
4010078411	MARGATE	FL		07/26/2024		1,117		(29)			(29)		1,088	1,088			
4010078412	MARGATE	FL		07/26/2024		858		(25)			(25)		833	833			
4010078416	MARGATE	FL		07/26/2024		1,151		(33)			(33)		1,118	1,118			
4010078567	MARGATE	FL		07/26/2024		1,140		(33)			(33)		1,107	1,107			
4010079066	MEMPHIS	TN		08/27/2024		794		(9)			(9)		785	785			
4010079484	LUFKIN	TX		08/27/2024		1,127		(41)			(41)		1,086	1,086			
4010079699	LANSING	MI		08/27/2024		984		(22)			(22)		962	962			
4010080514	CLEVELAND	OH		08/27/2024		2,226		(86)			(86)		2,140	2,140			
4010080715	HARRISBURG	PA		09/27/2024		823		(10)			(10)		813	813			
4010080751	ELYRIA	OH		09/27/2024		908		(27)			(27)		881	881			
4010080998	TRENTON	NJ		11/26/2024		1,222		(27)			(27)		1,195	1,195			
4010081464	SHIRLEY	NY		08/27/2024		1,375		(50)			(50)		1,325	1,325			
4010081503	SALEM	NJ		09/27/2024		1,007		(19)			(19)		988	988			
4010081505	DAYTON	OH		09/27/2024		2,048		(84)			(84)		1,964	1,964			
4010081506	DAYTON	OH		09/27/2024		1,846		(74)			(74)		1,772	1,772			
4010081798	CHILLICOTHE	OH		09/27/2024		1,342		(49)			(49)		1,293	1,293			
4010081962	FLINT	MI		11/26/2024		1,298		(33)			(33)		1,265	1,265			
4010082061	CANONSBURG	PA		09/27/2024		775		(19)			(19)		756	756			
4010082204	SELDEN	NY		09/27/2024		1,373		(32)			(32)		1,341	1,341			
4010083120	SALEM	NJ		11/26/2024		756		(18)			(18)		738	738			
4010083161	BOOTHWYN	PA		12/30/2024		4,433		(19)			(19)		4,414	4,414			
4010083188	CLEVELAND	OH		11/26/2024		634		(16)			(16)		618	618			
4010083213	LANSING	MI		11/26/2024		1,776		(30)			(30)		1,746	1,746			
4010083578	AMARILLO	TX		11/26/2024		1,172		(31)			(31)		1,141	1,141			
4010083656	DAYTON	OH		09/27/2024		1,445		(57)			(57)		1,388	1,388			
4010083902	AMITYVILLE	NY		09/27/2024		1,625		(37)			(37)		1,588	1,588			
4010084353	ALLIANCE	OH		11/26/2024		89,545		(2,390)			(2,390)		87,155	87,155			
4010084704	ROSEVILLE	OH		11/26/2024		3,201		(82)			(82)		3,119	3,119			
4010084910	BOILING SPRINGS	SC		12/30/2024		1,610		(18)			(18)		1,592	1,592			
4010084928	TRAFFORD	PA		01/30/2025		795		(8)			(8)		787	787			
4010084950	TOLEDO	OH		11/26/2024		1,177		(11)			(11)		1,166	1,166			
4010085713	FREEPORT	NY		09/27/2024		1,545		(57)			(57)		1,488	1,488			
4010085754	MASTIC BEACH	NY		09/27/2024		1,441		(53)			(53)		1,388	1,388			
4010085891	SOUND BEACH	NY		09/27/2024		1,552		(57)			(57)		1,495	1,495			
4010087160	RIVERHEAD	NY		11/26/2024		1,507		(45)			(45)		1,462	1,462			
4010088217	BELLEVILLE	IL		03/28/2025		790		(12)			(12)		778	778			
4010088412	MEMPHIS	TN		01/30/2025		808		2			2		810	810			
4010089298	VERMILION	OH		03/28/2025		1,399		(13)			(13)		1,386	1,386			
4010092135	SMITHTOWN	NY		03/28/2025		1,482		(32)			(32)		1,450	1,450			
4010092409	PHILADELPHIA	PA		03/28/2025		634							634	634			
4010092521	ROCKY MOUNT	NC		03/28/2025		846		(8)			(8)		838	838			
4010092554	LUFKIN	TX		03/28/2025		656		(17)			(17)		639	639			
4010092668	TAMPA	FL		03/28/2025		3,855		(22)			(22)		3,833	3,833			
4010093107	MERRICK	NY		01/30/2025		1,303		(46)			(46)		1,257	1,257			
4010093343	BARNWELL	SC		03/28/2025		471		(20)			(20)		451	451			
4010093447	O'FALLON	IL		03/28/2025		790		(14)			(14)		776	776			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010094502	WYANDANCH	NY		03/28/2025		1,367		(55)			(55)		1,312	1,312			
4010094510	BALTIMORE	MD		03/27/2025		1,480		(42)			(42)		1,438	1,438			
4010096024	MASTIC BEACH	NY		03/28/2025		1,357		(46)			(46)		1,311	1,311			
4020122468	CHICAGO	IL		03/12/2021		325,530		(7,936)			(7,936)		317,594	317,594			
4020715663	HOMESTEAD	FL		05/17/2024		1,968,549		(17,573)			(17,573)		1,950,976	1,950,976			
3.62428E+11	LAKEWOOD	NJ		12/13/2024		1,104,429							1,104,429	1,104,429			
3.62428E+11	LAKEWOOD	NJ		12/13/2024		3,903,707							3,903,707	3,903,707			
5.00004E+11	S-GRAVENHAGE	NLD		02/26/2024		1,301						37	1,338	1,315	(22)		(22)
5.00005E+11	VLISSINGEN	NLD		06/25/2024		1,232						35	1,267	1,247	(20)		(20)
5.00005E+11	ZANDVOORT	NLD		08/28/2024		583						16	599	590	(10)		(10)
5.00005E+11	VELP	NLD		09/25/2024		463						13	476	468	(8)		(8)
5.00006E+11	S-GRAVENHAGE	NLD		01/17/2025		297						8	305	300	(5)		(5)
5.00006E+11	GRONINGEN	NLD		12/10/2024		847						24	871	856	(14)		(14)
5.00006E+11	ROTTERDAM	NLD		03/10/2025		6,376						179	6,555	6,458	(98)		(98)
5.00006E+11	BRIELLE	NLD		02/24/2025		1,116						31	1,147	1,128	(19)		(19)
5.00006E+11	RIJSWIJK	NLD		03/20/2025		5,807						163	5,970	5,866	(104)		(104)
5.00006E+11	GOIRLE	NLD		04/25/2025		1,311						37	1,348	1,326	(22)		(22)
5.00006E+11	DE KOOG-TEXEL	NLD		03/14/2025		129						4	133	131	(2)		(2)
5.00006E+11	BEDUM	NLD		04/02/2025		3,641						102	3,743	3,679	(64)		(64)
5.00006E+11	DORDRECHT	NLD		05/13/2025		3,404						95	3,499	3,439	(60)		(60)
5.00006E+11	DORDRECHT	NLD		05/12/2025		148						4	152	150	(2)		(2)
5.00006E+11	S-GRAVENHAGE	NLD		05/07/2025		1,075						30	1,105	1,087	(18)		(18)
5.00006E+11	GORINCHEM	NLD		07/02/2025		355						10	365	359	(6)		(6)
5.00006E+11	ZUTPHEN	NLD		06/11/2025		216						6	222	218	(4)		(4)
5.00006E+11	S-GRAVENHAGE	NLD		05/28/2025		484						14	498	490	(8)		(8)
5.00006E+11	ARNHEM	NLD		06/18/2025		205						6	211	207	(4)		(4)
5.00006E+11	ZWIJNDRECHT	NLD		08/22/2025		222						6	228	225	(4)		(4)
5.00006E+11	DEN HAAG	NLD		07/08/2025		334						9	343	338	(6)		(6)
5.00007E+11	S-GRAVENHAGE	NLD		06/06/2025		192						5	197	194	(3)		(3)
5.00007E+11	VELDHOVEN	NLD		07/21/2025		492						14	506	498	(8)		(8)
5.00007E+11	AMSTERDAM	NLD		06/16/2025		294						8	302	297	(5)		(5)
5.00007E+11	AMSTERDAM	NLD		07/01/2025		854						24	878	863	(15)		(15)
5.00007E+11	GRONINGEN	NLD		07/03/2025		400						11	411	405	(6)		(6)
5.00007E+11	BILTHOVEN	NLD		09/15/2025		3,457						98	3,555	3,525	(30)		(30)
5.00007E+11	ENSCHEDE	NLD		07/23/2025		6,512						182	6,694	6,577	(117)		(117)
5.00007E+11	AMSTERDAM	NLD		06/20/2025		189						5	194	191	(3)		(3)
5.00007E+11	AMSTERDAM	NLD		06/26/2025		412						12	424	417	(7)		(7)
5.00007E+11	S-GRAVENHAGE	NLD		07/11/2025		522						15	537	528	(9)		(9)
5.00007E+11	DORDRECHT	NLD		10/27/2025		209						6	215	212	(3)		(3)
5.00007E+11	LOCHEM	NLD		07/11/2025		312						9	321	316	(5)		(5)
5.00007E+11	AMSTERDAM	NLD		08/05/2025		812						23	835	822	(13)		(13)
5.00007E+11	UITHOORN	NLD		08/05/2025		214						6	220	217	(4)		(4)
5.00007E+11	S-GRAVENHAGE	NLD		07/11/2025		216						6	222	218	(4)		(4)
5.00007E+11	S-GRAVENHAGE	NLD		07/11/2025		162						5	167	164	(3)		(3)
5.00007E+11	MAASTRICHT	NLD		08/14/2025		6,014						168	6,182	6,073	(109)		(109)
5.00007E+11	ZAANDAM	NLD		07/28/2025		473						13	486	478	(8)		(8)
5.00007E+11	AMSTERDAM	NLD		09/04/2025		781,052						21,742	802,794	783,793	(19,001)		(19,001)
5.00007E+11	AMSTERDAM	NLD		09/04/2025		1,990						56	2,046	2,009	(37)		(37)
5.00007E+11	DELFT	NLD		07/30/2025		13,021						478	13,499	13,148	(351)		(351)
5.00007E+11	COEVORDEN	GBR		09/19/2025		128,561						3,631	132,192	130,877	(1,315)		(1,315)
5.00007E+11	COEVORDEN	NLD		09/19/2025		37,557						1,062	38,619	38,281	(338)		(338)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
5.00007E+11	HAARLEM	NLD		09/01/2025		939						26	965	949	(16)		(16)
5.00007E+11	RHEDEN	NLD		08/29/2025		408						11	419	412	(7)		(7)
5.00007E+11	HILVERSUM	GBR		10/02/2025		3,224						90	3,314	3,256	(58)		(58)
5.00007E+11	BUSSUM	NLD		10/02/2025		1,159						32	1,191	1,170	(21)		(21)
5.00007E+11	TERNEUZEN	NLD		09/11/2025		10,686						300	10,986	10,798	(188)		(188)
5.00007E+11	EINDHOVEN	NLD		11/20/2025		6,239						175	6,414	6,307	(106)		(106)
5.00007E+11	ROTTERDAM	NLD		10/31/2025		257						7	264	260	(4)		(4)
5.00007E+11	S-HERTOGENBOSCH	NLD		11/21/2025		362						10	372	366	(6)		(6)
5.00007E+11	AMSTERDAM	NLD		10/30/2025		470						13	483	475	(8)		(8)
5.00007E+11	UTRECHT	NLD		12/01/2025		2,108						59	2,167	2,130	(37)		(37)
5.00007E+11	S-GRAVENHAGE	NLD		10/27/2025		5,611						157	5,768	5,670	(98)		(98)
5.00007E+11	MIJDRECHT	NLD		10/21/2025		4,751						133	4,884	4,799	(85)		(85)
5.00007E+11	ROTTERDAM	NLD		10/09/2025		275						8	283	279	(5)		(5)
5.00007E+11	S-GRAVENHAGE	NLD		10/31/2025		1,520						43	1,563	1,533	(30)		(30)
5.00007E+11	DORDRECHT	NLD		12/03/2025		249						7	256	252	(4)		(4)
5.00007E+11	VOORHOUT	NLD		12/11/2025		707						20	727	715	(12)		(12)
5.00007E+11	AMSTERDAM	NLD		12/19/2025		88						2	90	88	(1)		(1)
5.00007E+11	WATERINGEN	NLD		01/12/2026		6,261						274	6,535	6,317	(219)		(219)
5.00007E+11	WATERINGEN	NLD		01/12/2026		3,098						136	3,234	3,133	(101)		(101)
5.00007E+11	SCHIEDAM	NLD		02/18/2026		25,608						833	26,441	25,880	(561)		(561)
5.00007E+11	LEIDEN	NLD		12/31/2025		1,789						78	1,867	1,807	(61)		(61)
5.00007E+11	ALMELO	NLD		12/12/2025		8,938						251	9,189	9,040	(150)		(150)
5.00007E+11	ALKMAAR	NLD		01/15/2026		253						11	264	256	(8)		(8)
5.00008E+11	LEEUWARDEN	NLD		12/22/2025		179						8	187	181	(6)		(6)
5.00008E+11	VOORBURG	NLD		12/01/2025		642						18	660	649	(11)		(11)
5.00008E+11	HAARLEM	NLD		12/23/2025		1,270						56	1,326	1,285	(41)		(41)
5.00008E+11	S-GRAVENHAGE	NLD		12/15/2025		8,469						237	8,706	8,554	(151)		(151)
5.00008E+11	HOORN	NLD		12/08/2025		541						15	556	547	(9)		(9)
5.00008E+11	S-GRAVENHAGE	NLD		12/16/2025		2,025						57	2,082	2,046	(35)		(35)
5.00008E+11	VOLENDAM	NLD		12/09/2025		303						9	312	307	(5)		(5)
5.00008E+11	OIRSCHOT	NLD		02/12/2026		6,127						199	6,326	6,191	(135)		(135)
5.00008E+11	OMMEN	NLD		12/29/2025		3,538						156	3,694	3,583	(110)		(110)
5.00008E+11	AMSTERDAM	NLD		04/09/2026		365						9	374	368	(5)		(5)
5.00008E+11	SCHIEDAM	NLD		01/23/2026		4,882						159	5,041	4,933	(107)		(107)
5.00008E+11	BILTHOVEN	NLD		03/04/2026		4,183						34	4,217	4,228	11		11
5.00008E+11	HILLEGOM	NLD		03/04/2026		1,111						9	1,120	1,124	3		3
5.00008E+11	S-GRAVENHAGE	NLD		03/26/2026		281						7	288	284	(4)		(4)
5.00008E+11	ALPHEN AAN DEN RIJN	NLD		01/27/2026		9,134						297	9,431	9,226	(205)		(205)
5.00008E+11	TER APEL	NLD		01/15/2026		2,628						115	2,743	2,658	(85)		(85)
5.00008E+11	MONSTER	NLD		03/23/2026		349						9	358	353	(4)		(4)
5.00008E+11	ZELHEM	NLD		03/24/2026		213						5	218	215	(3)		(3)
5.00008E+11	EMMEN	NLD		03/03/2026		972						8	980	984	4		4
5.00008E+11	AMSTERDAM	NLD		02/23/2026		661						5	666	669	3		3
5.00008E+11	VOORHOUT	NLD		01/30/2026		1,551						51	1,602	1,570	(32)		(32)
5.00008E+11	S-HERTOGENBOSCH	NLD		02/27/2026		1,243						10	1,253	1,256	3		3
5.00008E+11	AMSTERDAM	NLD		02/27/2026		4,598						37	4,635	4,645	11		11
5.00008E+11	S-HERTOGENBOSCH	NLD		04/02/2026		2,022						50	2,072	2,046	(26)		(26)
5.00008E+11	S-GRAVENHAGE	NLD		03/23/2026		224						5	229	226	(3)		(3)
5.00008E+11	AMSTERDAM	NLD		05/28/2026		1,692						32	1,724	1,710	(14)		(14)
5.00008E+11	DELFT	NLD		03/06/2026		2,365						19	2,384	2,391	7		7
5.00008E+11	OOSTKAPELLE	NLD		06/29/2026		1,249							1,249	1,270	21		21

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
5.00008E+11	S-GRAVENHAGE	NLD		04/07/2026		286						7	293	289	(4)		(4)
5.00008E+11	LEEUWARDEN	NLD		03/27/2026		1,227						30	1,257	1,240	(17)		(17)
5.00008E+11	MEDEMBLIK	NLD		05/28/2026		3,778						72	3,850	3,817	(33)		(33)
5.00008E+11	AMSTERDAM	NLD		06/29/2026		3,307							3,307	3,355	48		48
5.00008E+11	ERMELO	NLD		05/28/2026		2,158						41	2,199	2,180	(19)		(19)
5.0001E+11	HUIZEN	NLD		06/29/2026		117							117	121	4		4
5.0001E+11	TILBURG	NLD		07/30/2026		571							571	564	(7)		(7)
5.0001E+11	ALMERE	NLD		06/29/2026		249							249	257	8		8
5.0001E+11	ZUTPHEN	NLD		06/29/2026		356							356	369	13		13
5.0001E+11	HONSELERSDIJK	NLD		07/30/2026		167							167	165	(2)		(2)
500005000003A	HARDERWIJK	NLD		09/20/2024		1,435						40	1,475	1,452	(24)		(24)
500005166001A	BUSSUM	NLD		10/15/2024		231						6	237	233	(4)		(4)
500005276002A	ZOETERMEER	NLD		11/04/2024		279						8	287	282	(5)		(5)
500005406002A	ENSCHEDE	NLD		11/15/2024		1,598						45	1,643	1,615	(28)		(28)
500005539002A	DORDRECHT	NLD		11/29/2024		651						18	669	658	(11)		(11)
19358	MULTIPLE	TX		08/19/2025		543,361,187		(19,799)			(19,799)		543,341,388	543,341,388			
100203692	GRONINGEN	NLD		03/26/2025		2,221						12,605	14,826	251,253	(14,900)	251,327	236,427
100218422	TILBURG	NLD		06/26/2025		1,918						(7,257)	(5,339)	216,983	5,268	217,055	222,322
100043508	CLERMONT	FL		08/13/2020		528		(39)			(39)		489	16,171		15,682	15,682
100043606	SIMPSONVILLE	SC		08/13/2020		177		(14)			(14)		163	11,859		11,696	11,696
100078247	DEARBORN	MI		02/10/2022		663		(38)			(38)		625	11,661		11,036	11,036
100083402	GRONINGEN	NLD		05/27/2022		77,686						1	77,687	1,298,321	(77,822)	1,298,456	1,220,634
100083677	MIAMI	FL		06/21/2022		1,026		(52)			(52)		974	26,071		25,096	25,096
100088360	CEDAR HILL	TX		01/06/2023		701		(22)			(22)		679	32,886		32,206	32,206
100091502	LYNCHBURG	VA		01/20/2023		817		(23)			(23)		794	11,525		10,731	10,731
100099649	BARRINGTON	IL		04/06/2023		537		(10)			(10)		527	60,171		59,644	59,644
100103639	CALIFORNIA CITY	CA		05/08/2023		350		(13)			(13)		337	26,148		25,810	25,810
100103641	CALIFORNIA CITY	CA		05/08/2023		214		(8)			(8)		206	23,076		22,869	22,869
100103648	CALIFORNIA CITY	CA		05/08/2023		474		(13)			(13)		461	35,466		35,006	35,006
100108936	PLANTATION	FL		05/31/2023		196		(14)			(14)		182	22,395		22,213	22,213
100115125	WATERBURY	CT		07/17/2023		269		(7)			(7)		262	24,140		23,878	23,878
100115565	ATLANTA	GA		07/19/2023		365		(26)			(26)		339	18,901		18,561	18,561
100119090	BOISE	ID		07/31/2023		665		(40)			(40)		625	35,734		35,109	35,109
100120658	EXETER	CA		08/24/2023		1,215		(22)			(22)		1,193	25,794		24,600	24,600
100130425	TULSA	OK		09/28/2023		101		(2)			(2)		99	12,928		12,830	12,830
100133875	ARLINGTON	VA		10/24/2023		2,549		(100)			(100)		2,449	85,640		83,190	83,190
100133948	CHICAGO	IL		10/25/2023		67		(11)			(11)		56	17,136		17,079	17,079
100133950	NANUET	NY		10/25/2023		1,354		(142)			(142)		1,212	24,317		23,106	23,106
100135931	LIBERTY HILL	TX		11/15/2023		1,597		(29)			(29)		1,568	13,599		12,031	12,031
100137898	HILTON HEAD ISLAND	SC		12/08/2023		423		(14)			(14)		409	18,511		18,102	18,102
100139125	COVINA	CA		12/28/2023		390		(9)			(9)		381	61,204		60,823	60,823
100140467	BOLIVIA	NC		01/17/2024		375		(24)			(24)		351	15,887		15,536	15,536
100140499	MIAMI	FL		01/19/2024		1,093		(55)			(55)		1,038	34,709		33,671	33,671
100143012	NAPLES	FL		02/12/2024		229		(19)			(19)		210	27,129		26,919	26,919
100156825	PINECREST	FL		06/27/2024		4,506		(177)			(177)		4,329	141,370		137,041	137,041
100235568	GEMERT	NLD		08/28/2025		543,637						12,414	556,051	1,112,145	43	556,051	556,094
100276888	AMSTERDAM	NLD		01/28/2026		2,149,710						101,920	2,251,630	4,502,992	(269)	2,251,630	2,251,361
100285138	S-GRAVENHAGE	NLD		03/27/2026		584,288						4,725	589,013	1,178,050	24	589,013	589,037
100285139	DEN HAAG	NLD		03/27/2026		147,848						1,196	149,044	298,094	6	149,044	149,050
100288999	S-GRAVENHAGE	NLD		06/29/2026		767,765						(70)	767,695	1,535,517	126	767,695	767,822
0299999. Mortgages with partial repayments						1,206,616,495		(3,040,211)			(3,040,211)	1,936,940	1,205,513,224	1,212,016,483	161,984	6,341,274	6,503,258

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
18593	FREDERICK	MD		11/14/2006	09/04/2026	99,718							99,718	99,718			
100012126	SPRING HILL	FL		03/08/2017	08/13/2026	71,110		3,817			3,817		74,927	74,927			
100014779	JACKSONVILLE	FL		10/30/2017	08/13/2026	9,175		450			450		9,625	9,625			
100016402	AUSTIN	TX		04/05/2018	08/21/2026	231,692		(1,030)			(1,030)		230,662	230,662			
100019726	ELK GROVE	CA		07/26/2018	09/21/2026	10,097		(46)			(46)		10,051	10,051			
100023193	NEW ORLEANS	LA		08/16/2018	09/21/2026	117,111		(97)			(97)		117,014	117,014			
100034187	DUBLIN	IRL		06/21/2019	08/01/2026	12,771		237			237	(62)	12,947	13,092	153	(8)	145
100075379	DOVER	DE		12/01/2021	09/29/2026	203,533		(19)			(19)		203,514	174,992		(28,522)	(28,522)
100082164	HOLLYWOOD	FL		04/14/2022	07/31/2026	508,946							508,946	509,934		988	988
100127181	LA CANADA FLINTRIDGE	CA		08/30/2023	09/25/2026	169,196							169,196	167,791		(1,405)	(1,405)
100138829	LAFAYETTE	LA		12/21/2023	09/21/2026	231,487		(5,095)			(5,095)		226,392	226,392			
100142963	HOUSTON	TX		02/09/2024	09/21/2026	72,823		(1,370)			(1,370)		71,453	71,453			
100142970	BRIDGEPORT	CT		02/09/2024	09/21/2026	303,112		(4,256)			(4,256)		298,856	298,856			
100152697	APPLE VALLEY	MN		05/17/2024	09/21/2026	57,107		(544)			(544)		56,563	56,563			
100166378	HOUSTON	TX		10/24/2024	09/09/2026	187,446							187,446	179,354		(8,092)	(8,092)
100169070	SEBRING	FL		09/27/2024	09/21/2026	28,130		(722)			(722)		27,408	27,408			
100172291	AMERICAN FORK	UT		10/21/2024	08/21/2026	408,528		(4,812)			(4,812)		403,716	403,716			
100185321	FRISCO	TX		12/20/2024	09/21/2026	114,527		1,920			1,920		116,447	116,447			
100189390	POMPANO BEACH	FL		01/14/2025	07/30/2026	232,683		(15)			(15)		232,668	232,946		278	278
100192935	GEORGETOWN	TX		02/10/2025	07/31/2026	313,657		(61)			(61)		313,596	313,390		(206)	(206)
100193588	ATLANTA	GA		02/10/2025	07/30/2026	253,296		(82)			(82)		253,214	253,430		216	216
100212535	KIRKLAND	WA		05/29/2025	07/31/2026	1,022,183		(249)			(249)		1,021,934	1,022,558		624	624
100212539	LINCOLN	CA		05/29/2025	07/31/2026	2,041,187		(516)			(516)		2,040,671	2,041,967		1,296	1,296
100212657	TAMPA	FL		05/29/2025	07/31/2026	261,554		(79)			(79)		261,475	261,784		309	309
100213393	SPRINGVILLE	UT		05/29/2025	07/31/2026	77,035		(33)			(33)		77,002	73,213		(3,789)	(3,789)
100226619	AUBURN	WA		07/30/2025	07/30/2026	400,922		(44)			(44)		400,878	401,248		370	370
100226634	PACE	FL		07/30/2025	08/03/2026	402,708		(1,351)			(1,351)		401,357	401,357			
100229154	HOUSTON	TX		08/14/2025	08/20/2026	536,502		(20,288)			(20,288)		516,214	516,214			
100229168	BEECH MOUNTAIN	NC		08/14/2025	08/20/2026	594,730		(13,739)			(13,739)		580,991	580,991			
100229177	GLADE PARK	CO		08/14/2025	08/20/2026	484,877		(12,617)			(12,617)		472,260	472,260			
100235816	YUMA	AZ		09/04/2025	07/31/2026	228,810		(69)			(69)		228,741	228,679		(62)	(62)
100236248	BULLHEAD CITY	AZ		09/10/2025	08/20/2026	320,059		(7,274)			(7,274)		312,785	312,785			
100236276	SAN TAN VALLEY	AZ		09/10/2025	08/20/2026	400,127		(10,798)			(10,798)		389,329	389,329			
100238119	DULUTH	GA		09/15/2025	07/17/2026	244,159		(11,449)			(11,449)		232,710	232,710			
100238122	SAN GABRIEL	CA		09/15/2025	08/25/2026	1,025,120		(33,062)			(33,062)		992,058	992,058			
100238168	WESTMINSTER	CA		09/15/2025	08/03/2026	1,040,656		(35,697)			(35,697)		1,004,959	1,004,959			
100243690	OJAI	CA		09/29/2025	09/09/2026	863,667		(29,143)			(29,143)		834,524	834,524			
100245350	LEWISTON	ME		10/06/2025	09/21/2026	324,507		(15,247)			(15,247)		309,260	309,260			
100246992	AUSTIN	TX		10/21/2025	07/31/2026	754,427		(229)			(229)		754,198	754,743		545	545
100248547	OXFORD	GA		10/29/2025	09/25/2026	115,817		(85)			(85)		115,732	109,721		(6,010)	(6,010)
100258384	SHAFTER	CA		12/05/2025	09/30/2026	219,207		(68)			(68)		219,139	219,300		161	161
100264959	MILWAUKEE	WI		12/17/2025	09/25/2026	219,510		(59)			(59)		219,451	219,602		150	150
100272745	PORT CLINTON	OH		01/09/2026	09/30/2026	392,644		(9)			(9)		392,635	392,652		17	17
100273751	PEYTON	CO		01/23/2026	08/20/2026	354,012		(11,877)			(11,877)		342,135	342,135			
100276586	LANCASTER	SC		01/28/2026	09/30/2026	368,375		(93)			(93)		368,282	368,462		180	180
100277285	PANAMA CITY BEACH	FL		02/12/2026	07/31/2026	263,393		(64)			(64)		263,329	263,692		363	363
100277286	PANAMA CITY BEACH	FL		02/12/2026	07/31/2026	263,393		(64)			(64)		263,329	263,692		363	363
100277376	NORTH HOLLYWOOD	CA		02/12/2026	07/31/2026	916,559		(254)			(254)		916,305	916,838		534	534
100277406	BRINNON	WA		02/12/2026	07/31/2026	350,544		(101)			(101)		350,443	350,611		168	168
100277675	YUKON	OK		02/19/2026	09/30/2026	232,749		(79)			(79)		232,670	232,806		135	135
100278151	MOUNT DORA	FL		02/26/2026	07/31/2026	117,541		(52)			(52)		117,489	111,216		(6,273)	(6,273)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100278155	VISALIA	CA		02/26/2026	07/31/2026	114,277		(31)			(31)		114,246	108,586		(5,660)	(5,660)
100283033	AUSTIN	TX		03/05/2026	08/20/2026	613,813		(23,462)			(23,462)		590,351	590,351			
100283176	LOS ANGELES	CA		03/09/2026	07/31/2026	1,009,324		(235)			(235)		1,009,089	1,009,513		424	424
100285244	LAKE OSWEGO	OR		04/02/2026	07/31/2026	1,937,224		(508)			(508)		1,936,716	1,937,501		785	785
100285563	MARTINS FERRY	OH		04/13/2026	07/31/2026	118,154		(31)			(31)		118,123	118,166		43	43
100285565	MARTINS FERRY	OH		04/13/2026	07/31/2026	121,942		(33)			(33)		121,909	121,958		49	49
100287284	HIALEAH	FL		05/20/2026	09/25/2026	360,124		(92)			(92)		360,032	360,113		81	81
100289041	PLEASANT PRAIRIE	WI		06/30/2026	08/31/2026	186,459		(67)			(67)		186,392	186,321		(71)	(71)
100290739	AUGUSTA	ME		07/29/2026	08/21/2026	276,870		(6,193)			(6,193)		270,677	270,677			
100296546	HOUSTON	TX		08/12/2026	09/25/2026	178,897		(22)			(22)		178,875	178,897		22	22
0399999. Mortgages disposed						23,390,201		(247,088)			(247,088)	(62)	23,143,052	23,091,208	153	(51,996)	(51,844)
40021783	TITUSVILLE	NJ		06/03/2021		283,154			19,821		(19,821)		263,333	263,333			
100010953	MONTGOMERY	AL		12/23/2016		49,265		(3,017)			(3,017)		46,248	46,248			
100011051	CHESTERFIELD	VA		12/23/2016		185,643		34,412			34,412		220,055	220,055			
100030915	BALTIMORE	MD		04/09/2019		221,742		51,634			51,634		273,376	273,376			
100044222	BURNSVILLE	MN		08/19/2020		177,717		13,888			13,888		191,605	191,605			
100055653	ELORA	TN		03/23/2021		58,630		(3,813)			(3,813)		54,817	54,817			
100062082	VALDOSTA	GA		07/01/2021		93,778		(317)			(317)		93,461	93,461			
100092030	SCRANTON	PA		02/09/2023		113,345		4,036			4,036		117,381	110,700		(6,681)	(6,681)
100103131	SCRANTON	PA		04/21/2023		115,597		3,015			3,015		118,612	118,612			
100112773	JEANNETTE	PA		06/29/2023		66,568		(3,498)			(3,498)		63,070	63,070			
100126396	BALTIMORE	MD		08/30/2023		163,984		(5,194)			(5,194)		158,790	158,790			
100126398	BALTIMORE	MD		08/30/2023		151,848		(5,019)			(5,019)		146,829	94,300		(52,529)	(52,529)
100126399	BALTIMORE	MD		08/30/2023		176,268		(5,564)			(5,564)		170,704	106,600		(64,104)	(64,104)
100129910	BALTIMORE	MD		09/27/2023		184,798		(5,992)			(5,992)		178,806	154,980		(23,826)	(23,826)
100136727	BALTIMORE	MD		11/27/2023		159,829		(3,201)			(3,201)		156,628	137,760		(18,868)	(18,868)
100136729	BALTIMORE	MD		11/27/2023		150,648		(3,205)			(3,205)		147,443	106,600		(40,843)	(40,843)
100136752	BALTIMORE	MD		11/27/2023		224,186		(5,126)			(5,126)		219,060	219,060			
100139389	BALTIMORE	MD		12/28/2023		188,367		(5,083)			(5,083)		183,284	171,380		(11,904)	(11,904)
100139421	BALTIMORE	MD		12/28/2023		167,225		(2,843)			(2,843)		164,382	164,382			
100141153	BALTIMORE	MD		01/30/2024		167,039		(5,647)			(5,647)		161,392	161,392			
100149720	BETHLEHEM	PA		04/26/2024		135,656		4,039			4,039		139,695	139,695			
100152474	AUGUSTA	GA		05/16/2024		145,545		(17,140)			(17,140)		128,405	128,405			
100153928	ATLANTA	GA		06/05/2024		209,794		(1,654)			(1,654)		208,140	208,140			
100176693	SPRING	TX		11/15/2024		293,863		(13,268)			(13,268)		280,595	280,595			
100181270	LONGVIEW	TX		12/06/2024		124,740		(5,793)			(5,793)		118,947	110,700		(8,247)	(8,247)
100189495	SANGER	CA		01/15/2025		251,564		(2,442)			(2,442)		249,122	247,640		(1,482)	(1,482)
100200439	CALIENTE	CA		03/10/2025		369,169		(14,894)			(14,894)		354,275	327,180		(27,096)	(27,096)
100243743	MERCED	CA		09/29/2025		329,763		(13,763)			(13,763)		316,000	287,000		(29,000)	(29,000)
3310025622	DARBY	PA		10/22/2021		21,929			1,535		(1,535)		20,394	20,394			
3310025993	WALDEN	NY		11/12/2021		58,294			4,081		(4,081)		54,213	54,213			
3310027460	HEMPSTEAD	NY		02/11/2022		72,171			5,052		(5,052)		67,119	67,119			
3310031899	SAN ANTONIO	TX		02/25/2022		46,778			3,274		(3,274)		43,503	43,503			
3310036768	INDIANAPOLIS	IN		06/07/2022		68,912			4,824		(4,824)		64,088	64,088			
3310038130	CHICAGO	IL		07/07/2022		49,424			4,094		(4,094)		45,330	45,330			
3310038702	NEWARK	NJ		07/05/2022		365,310			38,610		(38,610)		326,700	326,700			
3310041715	PANAMA CITY BEACH	FL		10/19/2022		135,205			9,464		(9,464)		125,741	125,741			
3310043506	PHILADELPHIA	PA		11/01/2022		68,978			10,172		(10,172)		58,806	58,806			
3310051753	PHILADELPHIA	PA		05/11/2023		61,479			4,304		(4,304)		57,175	57,175			
3310065599	FORT LAUDERDALE	FL		01/09/2024		86,130			6,029		(6,029)		80,101	80,101			
3310066578	RAHWAY	NJ		01/23/2024		67,122			4,699		(4,699)		62,423	62,423			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3310083432	DETROIT	MI		11/14/2024		22,390			7,911		(7,911)		14,479	14,479			
3320046319	CHICAGO	IL		01/30/2023		146,372			48,362		(48,362)		98,010	98,010			
3320046462	NEWBURGH	NY		02/27/2023		1,090,557			76,339		(76,339)		1,014,218	1,014,218			
3340066769	DETROIT	MI		02/29/2024		56,232			3,936		(3,936)		52,296	52,296			
3340070365	DALLAS	TX		03/28/2024		2,530,282			177,120		(177,120)		2,353,162	2,353,162			
3340070679	DALLAS	TX		03/28/2024		2,555,230			178,866		(178,866)		2,376,364	2,376,364			
3340072714	INDIANAPOLIS	IN		04/12/2024		230,116			16,108		(16,108)		214,008	214,008			
3340072982	MEMPHIS	TN		05/10/2024		61,425			7,965		(7,965)		53,460	53,460			
3340075935	HOMOSASSA	FL		05/23/2024		163,548			65,974		(65,974)		97,574	97,574			
3340076252	ENGLEWOOD	CO		06/04/2024		337,828			24,196		(24,196)		313,632	313,632			
3340077553	DETROIT	MI		06/14/2024		61,261			4,288		(4,288)		56,973	56,973			
3340086795	BALTIMORE	MD		10/23/2024		166,320			11,642		(11,642)		154,678	154,678			
3340088626	LANCASTER	CA		12/19/2024		309,276			21,649		(21,649)		287,627	287,627			
3350110577	BIRMINGHAM	AL		10/20/2025		132,056			9,244		(9,244)		122,812	122,812			
3500118883	LOS ANGELES	CA		03/21/2025		1,171,491			157,071		(157,071)		1,014,420	1,014,420			
3510101567	DESERT HOT SPRINGS	CA		12/19/2025		224,000			15,680		(15,680)		208,320	208,320			
0499999. Mortgages transferred						15,319,837		(15,449)	942,310		(957,759)		14,362,078	14,077,498		(284,580)	(284,580)
0599999 - Totals						4,839,542,342		(28,647,406)	942,310		(29,589,716)	35,640,880	4,845,593,505	4,823,175,076	(28,985,965)	6,567,536	(22,418,429)

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
00287*-AB-0	AP Iverson Subordinated Notes 5% Due 6/1/2046 Ann-5/20			Direct	1.G Z*	08/11/2026		12,817,000				
03744#-AA-9	AP Kona Junior Notes 5% Due 5/28/2061	Wilmington	DE	Interest Capitalization	3.A Z*	04/15/2026			1,416,915			
00290#-AB-1	AP Redwood Holdings LLC AP Redwood 2.000% 08/15/2046			Direct	2.A Z*	09/16/2026		33,407,192				
0499999. Debt securities that do not qualify as bonds - debt securities that do not reflect a creditor relationship in substance - NAIC Designation not assigned by the SVO - affiliated								46,224,192	1,416,915			XXX
	Spiritus Aggregator, LP	Wilmington	DE	Spiritus GP LLC		09/17/2025			503,334			1.960
	Stepstone Secondary Opportunities Fund III Offshore SCSp		LUX	Stepstone Secondaries III (GP) SARL		06/27/2023			41,405			1.620
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated									544,739			XXX
	A-A SPN-20 (AIFX- IAGEMD1PR6), L.P.	WILMINGTON	DE	APOLLO ADVISORS X, L.P.		12/27/2024			1,203,308			0.200
	AltsCo - Core (A-A Offshore AAA)		CYM	A-A OFFSHORE (AAA), L.P. (A A OFFSHORE)		03/31/2022			525,000,000			67.822
	AltsCo - Core (A-A Offshore AAA)		CYM	AAA Lookthrough adjustment		03/31/2022			90,888,097			67.822
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated									617,091,405			XXX
	AAIA RML, LLC.	West Des Moines	IA	AAIA RML, LLC		01/01/2024			14,391,870			100.000
	Silver Mass JV LLC	WILMINGTON	DE	Apollo Global Real Estate Management, Lp		01/30/2025			437,484			54.400
	5 TIMES SQUARE EQUITY	New York	NY	5 Times Square Equity		10/31/2024			37,803,581			70.000
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated									52,632,934			XXX
	Apollo Credit Secondaries Fund I (A), L.P.		CYM	Apollo Credit Secondaries I GP, LLC		02/02/2022			34,993			0.950
	Apollo European Principal Finance Fund III (Dollar B), L.P.		CYM	APOLLO EPF ADVISORS III, L.P.		12/27/2022			151,787			1.590
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated									186,780			XXX
668138-AG-5	Northwestern Mutual Life Insur Unsecured 6.050% 06/30/2056	Milwaukee	WI	JPM SECURITIES LLC	1.D FE	07/15/2026			34,009,876			0.000
2799999. Surplus notes - unaffiliated									34,009,876			XXX
89117F-8Z-5	Toronto-Dominion Bank/The Junior Subordinated 8.125% 10/31/2082		CAN	Internal Transfer	2.B	01/01/2025			11,872,482			
2999999. Capital notes - unaffiliated									11,872,482			XXX
	USB LIHTC Fund 2023-5, LLC	WILMINGTON	DE	USB LIHTC 2023-5, LLC		10/05/2023			6,637,322			95.000
4799999. Yield guaranteed state tax credit investments - affiliated									6,637,322			XXX
37187A-AL-8	Genesis Financial Gnfl 20 GNFL 2020 F 18.960% 01/15/2031	Wilmington	DE			06/13/2023			33,002			0.000
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated									33,002			XXX
	Apollo Asset-Backed Finance Lending Company, L.P.	Wilmington	DE	Apollo ABF Advisors GP, LLC		06/28/2024			430,198			25.080
	WAREHOUSE HALIFAX FUNDING, L.P			Direct		09/01/2026		47,812,500				
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated								47,812,500	430,198			XXX
7899999. Total - unaffiliated									46,460,098			XXX
7999999. Total - affiliated								94,036,692	678,395,554			XXX
8099999 - Totals								94,036,692	724,855,652			XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
04410R-AQ-9	Ashford Hospitality Trust 2018 AHT1 2018-ASHF F 8.022% 04/15/35	Dallas	TX	Paydown	01/01/2025	08/15/2026	46,962,386							47,000,000	46,996,179		(3,821)	(3,821)	
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated							46,962,386							47,000,000	46,996,179		(3,821)	(3,821)	
	L Catteron VIII Offshore, L.P.	WILMINGTON	DE		12/27/2022	09/22/2026	24,547							24,547	24,547				
	NB Secondary Opportunities Offshore Fund IV LP	WILMINGTON	DE		12/27/2022	07/23/2026	72,182							72,182	72,182				
	Spiritus Aggregator, LP	WILMINGTON	DE		09/17/2025	09/25/2026	3,278,149							3,278,149	3,278,149				
	Stepstone Secondary Opportunities Fund III Offshore SCSp		LUX		06/27/2023	09/29/2026	458,510							458,510	458,510				
	Warwick European Opportunities Fund III (USD) Limited		CYM		12/27/2022	09/04/2026	54,330							54,330	54,330				
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							3,887,718							3,887,719	3,887,719				
	A-A SPN-20 (AIFX- IAGEMD1PR6), L.P.	WILMINGTON	DE		12/27/2024	09/17/2026	326,022							326,022	326,022				
	AltsCo - Core (A-A Offshore AAA)		CYM	AAA Lookthrough adjustment - dilution	03/31/2022	09/30/2026											15,950,091	15,950,091	
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated							326,022							326,022	326,022		15,950,091	15,950,091	
	AAIA RML, LLC.	West Des Moines	IA		01/01/2024	09/30/2026	10,485,021							10,485,021	8,372,457		(2,112,564)	(2,112,564)	
	NNN Investor 1,L.P.		CYM		06/07/2018	09/28/2026	407,454							407,454	407,454				
	NNN Opportunities Fund, L.P.	WILMINGTON	DE		07/23/2020	09/28/2026	263,144							263,144	263,144				
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated							11,155,619							11,155,619	9,043,055		(2,112,564)	(2,112,564)	
	Italian AIF		LUX		07/05/2022	09/18/2026	190,795,872							190,795,872	190,795,872	5,900,750		5,900,750	
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated							190,795,872							190,795,872	190,795,872	5,900,750		5,900,750	
	VCI Intermediate TopCo 2 LLC	Wilmington	DE		02/18/2026	09/15/2026	6,111,317							5,983,146	5,983,146				
	VCI Intermediate TopCo 3 LLC	Wilmington	DE		04/23/2026	08/11/2026	8,044,183							7,889,205	7,889,205				
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							14,155,500							13,872,351	13,872,351				
	AP VCI Aggregator A, L.P.	Wilmington	DE		11/20/2025	07/31/2026	42,875							42,875	42,875				
	Apollo Credit Secondaries Fund I (A), L.P.		CYM		02/02/2022	09/24/2026	170,999							170,999	170,999				
	Apollo European Principal Finance Fund III (Dollar B), L.P.		CYM		12/27/2022	08/21/2026	346,349							346,349	346,349				
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated							560,222							560,222	560,222				
668138-AG-5	Northwestern Mutual Life Insur Unsecured 6.050% 06/30/56	Milwaukee	WI		07/15/2026	09/03/2026	30,008,550							30,009,554	29,170,272		(839,282)	(839,282)	
878091-BH-9	Teachers Insurance & Annuity A Unsecured 6.05% Due 6/15/2056	New York	NY		06/09/2026	07/01/2026	7,695,867							7,698,071	7,729,455		31,384	31,384	
2799999. Surplus notes - unaffiliated							37,704,417							37,707,625	36,899,727		(807,898)	(807,898)	
018820-AE-0	Allianz SE Unsecured 6.550% Perpet.		DEU		08/19/2025	09/01/2026	25,005,194							24,999,439	24,990,000		(9,439)	(9,439)	
	Banco de Sabadell SA Junior Subordinated 5.000% Perpet		ESP		06/24/2025	09/11/2026	14,155,526							14,012,401	13,972,603	(56,447)	16,649	(39,798)	
06368L-Q5-8	Bank of Montreal Unsecured Adj % Due 5/26/2084		CAN	Sale	07/21/2025	07/29/2026	14,829,236							14,829,323	15,506,250		676,927	676,927	
	CaixaBank SA Junior Subordinated 8.250% Perpet.		ESP	Sale	06/24/2025	09/11/2026	15,596,287							15,161,898	14,940,795	(61,077)	(160,026)	(221,103)	
	CNP Assurances SA Jr Subordinated 4.875% Perpet.		FRA	Sale	04/09/2025	09/01/2026	5,950,000							5,950,000	6,463,520		513,520	513,520	
	Commerzbank AG Junior Subordinated 4.250% Perpet.		DEU	Sale	06/24/2025	09/15/2026	13,783,946							13,672,445	13,863,943	(136,007)	327,506	191,499	
	Credit Agricole SA Junior Subordinated 6.700% Perpet.		FRA	Sale	09/24/2024	08/04/2026	17,493,457							17,493,457	17,410,699		(82,758)	(82,758)	
	Danske Bank A/S Junior Subordinated 7.000% Perpet.		DNK	Sale	04/07/2025	09/01/2026	26,119,528							26,073,837	26,601,088		527,251	527,251	

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Deutsche Bank AG Junior Subordinated 10.000% Perpet.		DEU	Sale	06/24/2025	09/11/2026	15,397,381							14,758,266	14,762,480	(1,199)	5,413	4,214	
456837-BT-9	ING Groep NV Junior Subordinated 7.000% Perpet.		NLD	Sale	09/02/2025	09/01/2026	26,000,000							26,000,000	26,385,060		385,060	385,060	
	Nationwide Building Society Junior Subordinated 5.750% Perpet.		GBR	Sale	10/08/2025	09/30/2026	27,029,601							26,868,685	26,710,968	(264,321)	106,604	(157,717)	
780082-AR-4	Royal Bank of Canada Junior Subordinated Adj % Due 5/2/2084		CAN	Sale	01/01/2025	07/29/2026	22,362,306							22,288,629	22,529,625		240,996	240,996	
780082-AV-5	Royal Bank of Canada Junior Subordinated Adj % Due 8/24/2085		CAN	Sale	06/04/2025	07/21/2026	32,491,962							32,416,073	32,090,827		(325,246)	(325,246)	
780082-BA-0	Royal Bank of Canada Junior Subordinated Adj % Due 5/24/2086		CAN	Sale	06/09/2026	07/22/2026	34,373,547							34,373,996	34,456,020		82,023	82,023	
	Skandinaviska Enskilda Banken Jr Subordinated 6.750%		SWE	Sale	04/07/2025	09/01/2026	21,056,250							21,056,250	22,377,740		1,321,490	1,321,490	
	Swedbank AB Junior Subordinated 7.750% Perpet.		SWE	Sale	09/13/2024	07/08/2026	27,712,522							27,688,687	29,014,500		1,325,813	1,325,813	
89116C-4H-7	Toronto-Dominion Bank/The TORONTO-DOMINION BANK 6.35% 31 6.350% 10/31/85		CAN	Sale	09/12/2025	07/14/2026	45,201,639							45,185,401	45,185,625		224	224	
89116C-KP-1	Toronto-Dominion Bank/The Junior Subordinated 7.250% 07/31/84		CAN	Sale	01/01/2025	08/26/2026	17,901,274							17,901,470	18,778,158		876,688	876,688	
89117F-8Z-5	Toronto-Dominion Bank/The Junior Subordinated 8.125% 10/31/82		CAN	Sale	01/01/2025	09/23/2026	23,959,199							23,771,075	23,762,875		(8,200)	(8,200)	
225401-BJ-6	UBS Group AG Junior Subordinated 7.125% Perpet.		CHE	Sale	02/05/2025	09/01/2026	16,875,000							16,875,000	16,988,238		113,238	113,238	
2999999. Capital notes - unaffiliated							443,293,855							441,376,329	446,791,013	(519,050)	5,933,734	5,414,684	
	Access Point Financial LLC APF Term Loan Facility 6.340% 07/24/29	Atlanta	GA	Redemption	07/24/2025	09/16/2026	511,223							513,540	513,540				
	Builders Capital Builders Capital 7.520% 11/15/26	Puyallup	WA	Redemption	05/17/2023	09/17/2026	65,053,732							65,053,732	65,053,732				
	Builders Capital Builders Capital II 19JUN27 7.480% 06/19/27	Puyallup	WA	Redemption	12/20/2023	09/24/2026	70,696,834							70,696,834	70,696,834				
3199999. Collateral loans - reported by collateral that secures the loan - backed by mortgage loans - unaffiliated							136,261,789							136,264,106	136,264,106				
37187A-AL-8	Genesis Financial Gnfl 20 GNFL 2020 F 18.960% 01/15/31				06/13/2023	09/30/2026	136,285							169,287	169,287				
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							136,285							169,287	169,287				
	Apollo Asset-Backed Finance Lending Company, L.P.	Wilmington	DE		06/28/2024	07/10/2026									86,039		86,039	86,039	
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated															86,039		86,039	86,039	
Q0286*-AH-0	TURBIN FINANCE TRUST 2025-1		AUS	Paydown	07/31/2025	09/30/2026	103,202							90,145	98,039	7,893		7,893	
6399999. Residual tranches or interests with underlying assets having characteristics of mortgage loans - unaffiliated							103,202							90,145	98,039	7,893		7,893	
BANOVV-XU-7	IRMT-DE1 DESIGNATED ACTIVITY C IRMT-DE1 SUB 1.000% 09/30/49		IRL		09/30/2019	07/31/2026	4,646							11,829	12,374	545		545	
6499999. Residual tranches or interests with underlying assets having characteristics of mortgage loans - affiliated							4,646							11,829	12,374	545		545	
	Aven Gas & Oil, Inc. Royalties	HEMPHILL	TX		05/01/2015	09/30/2026	26,809							26,809	26,809				
	Leann Sellers Grady County (Woodford- Scoop) Royalties	CHICKASHA	OK		11/30/2016	09/30/2026	10,367							10,367	10,367				
	Red Cloud Royalties	KARNES	TX		09/15/2014	09/30/2026	78,002							78,002	78,002				
6799999. Any other class of assets - unaffiliated							115,178							115,178	115,178				
7899999. Total - unaffiliated							682,620,330							680,482,740	685,093,598	(511,157)	5,122,015	4,610,858	
7999999. Total - affiliated							202,842,381							202,849,564	200,823,584	5,901,295	13,923,566	19,824,860	
8099999 - Totals							885,462,711							883,332,304	885,917,182	5,390,138	19,045,581	24,435,718	

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
91282C-BS-9	United States Treasury Note/Bo US TREASURY N/B 1.250% 03/31/28	07/20/2026	Goldman Sachs		95,191,406	100,000,000	382,514	1.A
91282C-FV-8	United States Treasury Note/Bo US TREASURY N/B 4.125% 11/15/32	07/21/2026	Nomura Sec International		172,193,359	175,000,000	1,188,179	1.A
91282C-GH-8	United States Treasury Note/Bo US TREASURY N/B 3.500% 01/31/28	07/13/2026	Goldman Sachs		98,867,188	100,000,000	1,585,635	1.A
91282C-HA-2	United States Treasury Note/Bo US TREASURY N/B 3.500% 04/30/28	07/20/2026	Societe General		64,207,813	65,000,000	506,929	1.A
91282C-HX-2	United States Treasury Note/Bo US TREASURY N/B 4.375% 08/31/28	09/28/2026	Credit Agricole CIB		195,145,430	197,000,000	690,452	1.A
91282C-JM-4	United States Treasury Note/Bo US TREASURY N/B 4.375% 11/30/30	07/08/2026	WELLS FARGO SECURITIES		100,367,188	100,000,000	466,189	1.A
91282C-ND-9	United States Treasury Note/Bo US TREASURY N/B 3.750% 05/15/28	07/10/2026	Citigroup		99,171,875	100,000,000	601,223	1.A
91282C-NW-7	United States Treasury Note/Bo US TREASURY N/B 3.875% 08/31/32	07/22/2026	BNP Paribas		96,902,344	100,000,000	1,521,569	1.A
91282C-PQ-8	United States Treasury Note/Bo US TREASURY N/B 3.875% 12/31/32	07/29/2026	Various		96,960,938	100,000,000	200,068	1.A
91282C-PY-1	United States Treasury Note/Bo US TREASURY N/B 4.000% 01/31/33	07/21/2026	Goldman Sachs		73,040,039	75,000,000	1,425,414	1.A
91282C-QF-1	United States Treasury Note/Bo US TREASURY N/B 4.250% 03/31/33	07/23/2026	Various		147,894,531	150,000,000	1,910,178	1.A
91282C-QN-4	United States Treasury Note/Bo US TREASURY N/B 4.125% 04/30/33	07/07/2026	Credit Agricole CIB		78,896,875	80,000,000	618,750	1.A
91282C-QS-3	United States Treasury Note/Bo US TREASURY N/B 4.000% 05/31/28	08/12/2026	Various		99,656,250	100,000,000	808,743	1.A
91282C-QT-1	United States Treasury Note/Bo US TREASURY N/B 4.250% 05/31/33	07/02/2026	Credit Agricole CIB		102,489,023	103,000,000	430,574	1.A
91282C-QW-4	United States Treasury Note/Bo US TREASURY N/B 4.250% 06/30/33	07/31/2026	Various		98,095,703	100,000,000	392,663	1.A
91282C-QY-0	United States Treasury Note/Bo US TREASURY N/B 4.125% 06/30/28	07/30/2026	Various		498,925,781	500,000,000	1,709,409	1.A
91282C-RB-9	United States Treasury Note/Bo US TREASURY N/B 4.250% 07/31/28	08/28/2026	Various		549,992,188	550,000,000	179,008	1.A
91282C-RH-6	United States Treasury Note/Bo US TREASURY N/B 4.125% 08/31/28	08/28/2026	Various		199,236,328	200,000,000		1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					2,867,234,259	2,895,000,000	14,617,497	XXX
05647@-AA-4	BX Frontier Member I LLC Senior Secured Notes 5.860% 12/31/60	09/30/2026	Interest Capitalization		4,264,936	4,264,936		2.A PL
05647@-AB-2	BX Frontier Member I LLC Senior Secured Notes 5.860% 12/31/60	09/30/2026	Interest Capitalization		2,541,441	2,541,441		2.B PL
68162*-AA-9	Olympus Member LLC Olympus A-1 Senior Secured 5.770% 05/05/51	07/10/2026	Direct		532,442,846	532,442,846		1.G PL
68162*-AB-7	Olympus Member LLC Olympus A-2 Senior Secured 5.970% 05/05/51	07/10/2026	Direct		76,930,043	76,930,043		2.A PL
68164@-AA-5	Olympus Member Holdings L.P. Olympus B-1 Subordinated 7.000% 05/05/51	07/10/2026	Direct		6,181,881	6,181,881		2.B PL
78507@-AD-4	AES Clean Energy Development L AES Clean Energy Development L 6.820% 07/23/51	07/13/2026	Direct		49,105,634	49,105,634		2.C PL
83577V-AA-8	Sopaipilla Investor LLC Senior Secured 7.534% 11/30/48	08/10/2026	Various		805,823,671	795,000,000	126,945	1.D FE
83577X-AA-4	Sopaipilla Investor HoldCo, LL Sopaipilla Investor LLC 8.125% 11/30/48	08/27/2026	Direct		109,695,701	112,945,701		1.G PL
89103*-AA-7	Toreador Holdings, LLC Toreador LLC 5.89 31 Oct 43 5.890% 10/31/43	07/06/2026	AAIA Comm SA 2023 NM AAM		11,687,504	12,000,000	11,780	1.G PL
90068J-AA-6	Tuscan Issuer Ltd. Tuscan Issuer Ltd. 5.050% 01/15/61	08/31/2026	Direct		217,618,462	217,618,462		1.G FE
000000-00-0	Trion FSO SA Trion FSO SA 6.873% 02/18/42	07/01/2026	Direct		21,878,129	21,940,000		2.B Z
G0409*-AB-6	AP Baleine 3 UK Limited AP Baleine Series B Senior 6.300% 02/29/44	07/01/2026	Direct		34,388,000	34,388,000		1.G PL
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					1,872,558,248	1,865,358,944	138,725	XXX
03744#-AB-7	AP Kona Holdings LP A 6.375% 05/28/61	08/28/2026	Interest Capitalization		13,041,349	13,041,349		2.C PL
03744@-AA-1	AP Moon Holdings LLC A 6.000% 09/30/49	09/20/2026	Interest Capitalization		563,126	563,126		1.F PL
G2973*-AA-0	AP Falkor Senior Issuer Limite AP Falkor Senior Callable Note 6.100% 12/30/50	07/09/2026	PRIVATE		726,655	726,655		2.B PL
G2973*-AB-8	AP Falkor Senior Issuer Limite AP Falkor Senior NonCallable N 6.800% 12/30/50	07/09/2026	PRIVATE		5,851,710	5,851,710		2.B PL
G2973*-AB-8	AP Falkor Senior Issuer Limite AP Falkor Senior NonCallable N 6.800% 12/30/50	07/21/2026	AARe - APAC Dedicated Surplus		14,154,581	15,001,430	229,173	2.B PL
G2974*-AA-9	AP Falkor MidCo Issuer Limited AP Falkor Junior Notes 8.750% 12/30/50	07/09/2026	PRIVATE		7,572	7,572		3.C PL
G2974*-AA-9	AP Falkor MidCo Issuer Limited AP Falkor Junior Notes 8.750% 12/30/50	07/30/2026	Interest Capitalization		20,528	20,528		3.C PL
G2979*-AC-0	AP Caspian Issuer LLC Senior Secured 7.000% 03/31/56	08/05/2026	Interest Capitalization		404,043	404,043		2.C PL
0079999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (affiliated)					34,769,564	35,616,413	229,173	XXX
000000-00-0	Curia Global Inc Curia Global 5th Amendment DDT 10.333% 12/06/29	08/14/2026	Interest Capitalization		69,513	69,513		4.B Z
000000-00-0	Curia Global Inc Curia Global Inc DDTL 10.333% 12/06/29	09/16/2026	Interest Capitalization		17,386	17,386		4.B Z
000000-00-0	Curia Global Inc Curia Global 8th Amendment DDT 12.283% 12/06/29	09/22/2026	Direct		1,693,198	1,693,198		4.B Z
000000-00-0	Curia Global Inc Curia Global 7th Amendment DDT 12.333% 12/06/29	08/17/2026	Direct		3,680,492	3,680,492		4.B Z
000000-00-0	Curia Global Inc Curia Global 7th Amendment DDT 12.333% 12/06/29	07/09/2026	Interest Capitalization		176,093	176,093		4.B Z
000000-00-0	Altitude US Buyer, LLC Altitude US Buyer, LLC TL 8.587% 09/02/33	09/02/2026	Direct		14,479,469	14,687,334		4.C Z
000000-00-0	Amazon.com Inc Senior Unsecured 6.250% 09/14/38	09/09/2026	J.P. Morgan Sec		14,863,758	14,897,277		1.D FE
00287Y-AR-0	AbbVie Inc Senior Unsecured 4.500% 05/14/35	07/23/2026	Citigroup		7,791,465	8,250,000	72,188	1.G FE
00287Y-DT-3	AbbVie Inc Senior Unsecured 4.950% 03/15/31	09/03/2026	Goldman Sachs		9,006,030	9,000,000	209,138	1.G FE
02079K-CQ-8	Alphabet Inc Senior Unsecured 4.875% 08/15/31	08/20/2026	Various		117,071,875	117,500,000	55,859	1.C FE
02079K-CR-6	Alphabet Inc Senior Unsecured 5.200% 08/15/33	08/07/2026	Various		69,044,657	69,000,000		1.C FE
02079K-CS-4	Alphabet Inc Senior Unsecured 5.450% 08/15/36	08/07/2026	Various		69,800,491	70,000,000		1.C FE
02079K-CT-2	Alphabet Inc Senior Unsecured 6.250% 08/15/46	08/06/2026	Various		29,887,800	30,000,000		1.C FE
02079K-CU-9	Alphabet Inc Senior Unsecured 6.375% 08/15/56	08/06/2026	Various		23,493,420	23,500,000		1.C FE
02209S-BV-4	Altria Group Inc Senior Unsecured 5.250% 08/06/35	07/17/2026	Morgan Stanley		4,971,450	5,000,000	119,583	2.A FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
023608-AT-9	Ameren Corp Junior Subordinated 6.450% 03/15/57	09/08/2026	Various		5,750,180	5,750,000		2.B FE
031162-DD-9	Amgen Inc Senior Unsecured 3.000% 02/22/29	09/03/2026	Goldman Sachs		8,639,190	9,000,000	9,000	2.A FE
031162-DP-2	Amgen Inc Senior Unsecured 5.150% 03/02/28	08/25/2026	Barclays		40,328,400	40,000,000	995,667	2.A FE
036940-AB-0	Aon North America Inc / Aon Gl Senior Unsecured 5.625% 09/17/31	09/14/2026	Bank of America		24,994,500	25,000,000		2.B FE
036940-AC-8	Aon North America Inc / Aon Gl Senior Unsecured 5.800% 09/17/33	09/14/2026	Bank of America		34,986,000	35,000,000		2.B FE
036940-AD-6	Aon North America Inc / Aon Gl Senior Unsecured 5.950% 09/17/36	09/14/2026	Citigroup		9,968,000	10,000,000		2.B FE
04316J-AL-3	Arthur J Gallagher & Co Senior Unsecured 4.850% 12/15/29	09/03/2026	Goldman Sachs		5,984,640	6,000,000	63,858	2.A FE
053332-BH-4	AutoZone Inc Senior Unsecured 6.550% 11/01/33	08/31/2026	Goldman Sachs		3,424,268	3,210,000	70,085	2.B FE
053332-BM-3	AutoZone Inc Senior Unsecured 5.125% 06/15/30	09/03/2026	Goldman Sachs		6,022,560	6,000,000	67,479	2.B FE
060505-GR-9	Bank of America Corp Senior Unsecured 5.045% 02/06/37	07/17/2026	Citigroup		4,872,450	5,000,000	114,914	1.E FE
06051G-HM-4	Bank of America Corp Senior Unsecured 4.271% 07/23/29	09/03/2026	Goldman Sachs		8,918,550	9,000,000	43,778	1.G FE
06051G-HZ-5	Bank of America Corp Senior Unsecured 2.496% 02/13/31	09/03/2026	Goldman Sachs		8,277,930	9,000,000	13,104	1.E FE
06051G-KK-4	Bank of America Corp Senior Unsecured 2.972% 02/04/33	08/31/2026	Goldman Sachs		14,889,386	16,700,000	37,224	1.G FE
097023-DQ-5	Boeing Co/The Senior Unsecured 6.298% 05/01/29	09/03/2026	Goldman Sachs		9,299,340	9,000,000	193,664	2.C FE
11135F-BM-2	Broadcom Inc Senior Unsecured 3.137% 11/15/35	07/21/2026	Tax Free Exchange		10,505,237	11,275,000	64,844	1.G FE
11135F-BN-0	Broadcom Inc Senior Unsecured 3.187% 11/15/36	07/21/2026	Tax Free Exchange		4,982,483	5,000,000	29,214	1.G FE
11135F-BU-4	Broadcom Inc Senior Unsecured 4.150% 04/15/32	07/21/2026	Tax Free Exchange		2,134,209	2,400,000	26,560	1.G FE
126650-CD-0	CVS Health Corp Senior Unsecured 5.300% 12/05/43	08/31/2026	Goldman Sachs		1,960,409	2,180,000	27,601	2.C FE
126650-CX-6	CVS Health Corp Senior Unsecured 4.300% 03/25/28	08/25/2026	Citigroup		39,805,600	40,000,000	721,444	2.C FE
126650-EJ-5	CVS Health Corp Senior Unsecured 5.000% 09/15/32	07/23/2026	Citigroup		14,337,745	14,500,000	259,792	2.B FE
126650-EK-2	CVS Health Corp Senior Unsecured 5.450% 09/15/35	08/31/2026	Goldman Sachs		9,712,867	9,840,000	247,285	2.B FE
15189T-BV-8	CenterPoint Energy Inc Junior Subordinated 6.400% 08/15/58	07/30/2026	MIZUHO SECURITIES USA L		27,500,000	27,500,000		2.C FE
161175-CS-1	Charter Communications Operati Senior Secured 5.850% 12/01/35	07/01/2026	Barclays		28,992,600	30,000,000	151,125	2.C FE
171239-AG-1	Chubb INA Holdings LLC Senior Unsecured 1.375% 09/15/30	09/03/2026	Goldman Sachs		7,841,160	9,000,000	58,094	1.F FE
172967-MS-7	Citigroup Inc Senior Unsecured 2.572% 06/03/31	08/20/2026	BNP Paribas		38,921,925	42,500,000	236,838	1.G FE
172967-MY-4	Citigroup Inc Senior Unsecured 2.561% 05/01/32	07/23/2026	Various		32,210,228	36,250,000	213,008	1.G FE
172967-PF-2	Citigroup Inc Senior Unsecured 5.174% 02/13/30	08/31/2026	Goldman Sachs		14,930,487	14,850,000	38,417	1.G FE
172967-QA-2	Citigroup Inc Senior Unsecured 5.153% 05/07/31	08/31/2026	Goldman Sachs		4,473,090	4,500,000	70,566	1.G FE
172967-QH-7	Citigroup Inc Senior Unsecured 5.174% 09/11/36	07/17/2026	Various		9,850,000	10,000,000	185,402	1.G FE
172967-QQ-7	Citigroup Inc Senior Unsecured 5.583% 09/24/32	09/17/2026	Citigroup		30,000,000	30,000,000		1.G FE
17308C-C5-3	Citigroup Inc Senior Unsecured 2.976% 11/05/30	08/31/2026	Goldman Sachs		9,875,196	10,510,000	100,784	1.G FE
17327C-AW-3	Citigroup Inc Senior Unsecured 4.724% 03/04/29	08/31/2026	Goldman Sachs		9,764,002	9,760,000	229,664	1.G FE
210385-AM-2	Constellation Energy Generatio Senior Unsecured 3.750% 03/01/31	07/16/2026	Tax Free Exchange		9,317,288	10,000,000	140,625	2.A FE
24703D-BJ-9	Dell International LLC / EMC C Senior Unsecured 5.250% 02/01/28	09/03/2026	Goldman Sachs		6,045,480	6,000,000	28,875	2.A FE
24703D-BZ-3	Dell International LLC / EMC C Senior Unsecured 5.400% 09/15/31	09/09/2026	Various		49,939,730	50,000,000		2.B FE
25179M-BD-4	Devon Energy Corp Senior Unsecured 5.250% 10/15/27	09/29/2026	MMTL Modco AAM		1,002,006	1,000,000	23,917	2.A FE
29250R-AX-4	Enbridge Energy Partners LP Senior Unsecured 7.375% 10/15/45	08/31/2026	Goldman Sachs		3,392,123	3,040,000	84,698	2.A FE
29261A-AB-6	Encompass Health Corp Senior Unsecured 4.750% 02/01/30	07/20/2026	ACRA RE II Surplus AAM		1,361,536	1,385,000	30,884	3.C FE
29273R-BJ-7	Energy Transfer LP Senior Unsecured 6.125% 12/15/45	08/31/2026	Goldman Sachs		4,905,996	5,100,000	65,946	2.B FE
29278N-AE-3	Energy Transfer LP Senior Unsecured 6.000% 06/15/48	08/31/2026	Goldman Sachs		4,907,687	5,220,000	66,120	2.B FE
29279F-AA-7	Energy Transfer LP Senior Unsecured 6.250% 04/15/49	08/31/2026	Goldman Sachs		9,703,459	10,040,000	237,056	2.B FE
29364G-AT-0	Entergy Corp Junior Subordinated 6.500% 12/15/56	08/04/2026	MIZUHO SECURITIES USA L		14,583,000	14,583,000		2.C FE
29364G-AU-7	Entergy Corp Junior Subordinated 6.500% 12/15/58	08/04/2026	MIZUHO SECURITIES USA L		7,500,000	7,500,000		2.C FE
30034W-AG-1	EVERGY INC Junior Subordinated 6.400% 02/15/57	08/17/2026	Various		30,000,000	30,000,000		2.C FE
30037F-AD-2	Evergy Missouri West Inc Secured 5.950% 09/30/36	09/14/2026	Barclays		9,972,800	10,000,000		2.A FE
30040W-AU-2	Eversource Energy Senior Unsecured 5.125% 05/15/33	08/31/2026	Goldman Sachs		4,910,950	5,000,000	75,451	2.B FE
30040W-AX-6	Eversource Energy Senior Unsecured 5.500% 01/01/34	08/31/2026	Goldman Sachs		3,458,062	3,460,000	31,717	2.B FE
30040W-BA-5	Eversource Energy Senior Unsecured 5.850% 04/15/31	08/31/2026	Goldman Sachs		594,912	580,000	12,818	2.B FE
30161N-AC-5	Exelon Corp Senior Unsecured 5.625% 06/15/35	08/31/2026	Goldman Sachs		3,440,619	3,440,000	40,850	2.B FE
30303M-AF-9	Meta Platforms Inc Senior Unsecured 4.550% 05/15/31	09/11/2026	Citadel		29,049,900	30,000,000	492,917	1.D FE
316773-DJ-6	Fifth Third Bancorp Senior Unsecured 6.361% 10/27/28	08/31/2026	Goldman Sachs		4,140,981	4,070,000	89,174	2.A FE
36143L-2T-1	GA Global Funding Trust Secured 5.500% 04/01/32	09/03/2026	ALRe Corporate AAM		69,432,623	70,790,000	1,643,901	1.F FE
375558-CK-7	Gilead Sciences Inc Senior Unsecured 4.400% 05/20/29	08/25/2026	Citigroup		39,776,000	40,000,000	469,333	1.G FE
38141G-A4-6	Goldman Sachs Group Inc/The Senior Unsecured 6.484% 10/24/29	08/31/2026	Goldman Sachs		12,208,579	11,840,000	270,829	1.F FE
38141G-A5-3	Goldman Sachs Group Inc/The Senior Unsecured 6.561% 10/24/34	08/31/2026	Goldman Sachs		1,951,026	1,840,000	42,588	2.A FE
38141G-C3-6	Goldman Sachs Group Inc/The Senior Unsecured 5.207% 01/28/31	08/31/2026	Goldman Sachs		12,404,744	12,390,000	59,139	1.F FE
38141G-C4-4	Goldman Sachs Group Inc/The Senior Unsecured 5.536% 01/28/36	08/31/2026	Goldman Sachs		22,770,422	22,980,000	116,616	1.F FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38141G-C9-3	Goldman Sachs Group Inc/The Senior Unsecured 5.218% 04/23/31	08/31/2026	Goldman Sachs		1,831,922	1,830,000	33,952	1.F FE
38141G-F2-5	Goldman Sachs Group Inc/The Senior Unsecured 5.094% 04/20/34	08/31/2026	Goldman Sachs		20,025,058	20,520,000	380,369	1.F FE
38141G-F3-3	Goldman Sachs Group Inc/The Senior Unsecured 4.972% 06/03/32	08/31/2026	Goldman Sachs		24,619,039	24,980,000	303,601	1.F FE
38141G-ZK-3	Goldman Sachs Group Inc/The Senior Unsecured 2.640% 02/24/28	09/29/2026	MMTL Modco AAM		1,981,148	2,000,000	5,133	1.F FE
38145G-AV-2	Goldman Sachs Group Inc/The Senior Unsecured 5.240% 07/21/32	08/31/2026	Goldman Sachs		24,944,752	24,970,000	28,936	1.F FE
38145G-AW-0	Goldman Sachs Group Inc/The Senior Unsecured 5.655% 07/21/37	07/17/2026	Goldman Sachs		10,088,200	10,000,000		1.F FE
38151L-AJ-9	GOLDMAN SACHS BANK USA Senior Unsecured 4.656% 06/03/29	09/03/2026	Goldman Sachs		5,984,100	6,000,000	70,616	1.E FE
38151L-AJ-9	GOLDMAN SACHS BANK USA Senior Unsecured 4.656% 06/03/29	09/29/2026	MMTL Modco AAM		8,880,237	9,000,000	135,024	1.E FE
38152B-AB-7	Goldman Sachs Private Credit C Senior Unsecured 5.875% 05/06/28	09/01/2026	Sumitomo Mitsui Banking Corpor		1,963,455	1,950,000	36,915	2.C FE
38152B-AK-7	Goldman Sachs Private Credit C Senior Unsecured 5.050% 02/23/28	09/01/2026	JPM SECURITIES LLC		3,487,190	3,500,000	4,419	2.C FE
38152B-AP-6	Goldman Sachs Private Credit C Senior Unsecured 5.375% 01/31/29	09/01/2026	Sumitomo Mitsui Banking Corpor		3,479,105	3,500,000	16,722	2.C FE
40139L-BJ-1	Guardian Life Global Funding Secured 4.179% 09/26/29	08/25/2026	JPM SECURITIES LLC		19,675,800	20,000,000	348,250	1.B FE
404121-AJ-4	HCA Inc Senior Unsecured 5.625% 09/01/28	07/08/2026	ACRA RE II Surplus AAM		4,112,465	4,051,000	80,387	2.B FE
42981F-AA-9	High Street Funding Trust III Senior Unsecured 5.807% 02/15/55	09/03/2026	ALRe Corporate AAM		7,048,485	7,570,000	21,980	1.G FE
46647P-BJ-4	JPMorgan Chase & Co Senior Unsecured 4.493% 03/24/31	08/31/2026	Goldman Sachs		14,669,353	14,910,000	292,154	1.E FE
46647P-DF-0	JPMorgan Chase & Co Senior Unsecured 4.565% 06/14/30	08/31/2026	Goldman Sachs		9,880,769	9,970,000	97,347	1.F FE
46647P-DX-1	JPMorgan Chase & Co Senior Unsecured 6.087% 10/23/29	08/25/2026	Citadel		41,129,600	40,000,000	831,890	1.E FE
46647P-EG-7	JPMorgan Chase & Co Senior Unsecured 5.581% 04/22/30	08/31/2026	Goldman Sachs		9,782,347	9,630,000	192,586	1.F FE
46647P-EJ-1	JPMorgan Chase & Co Senior Unsecured 4.995% 07/22/30	09/03/2026	Goldman Sachs		6,006,660	6,000,000	34,965	1.E FE
46647P-EX-0	JPMorgan Chase & Co Senior Unsecured 5.572% 04/22/36	08/31/2026	Goldman Sachs		14,637,418	14,590,000	291,309	1.E FE
46647P-FP-6	JPMorgan Chase & Co Senior Unsecured 5.148% 04/23/37	07/17/2026	Susquehanna Financial		4,913,500	5,000,000	62,205	1.E FE
48128B-AU-5	JPMorgan Chase & Co Senior Unsecured 5.041% 07/23/32	07/15/2026	JPM SECURITIES LLC		15,000,000	15,000,000		1.E FE
494550-AQ-9	Kinder Morgan Energy Partners Senior Unsecured 7.300% 08/15/33	08/31/2026	Goldman Sachs		2,985,039	2,700,000	8,760	2.A FE
49456B-AH-4	Kinder Morgan Inc Senior Unsecured 5.550% 06/01/45	07/07/2026	Goldman Sachs		4,794,500	5,000,000	28,135	2.A FE
49456B-BC-4	Kinder Morgan Inc Senior Unsecured 5.850% 06/01/35	08/31/2026	Goldman Sachs		2,942,496	2,880,000	42,120	2.A FE
50249A-AH-6	LYB International Finance III Senior Unsecured 3.375% 10/01/40	09/29/2026	AEL Modco AAM		1,389,245	2,000,000	33,375	2.C FE
53079E-BG-8	Liberty Mutual Group Inc Senior Unsecured 4.569% 02/01/29	08/31/2026	Various		24,833,761	25,010,000	82,534	2.B FE
548661-EW-3	Lowe's Cos Inc Senior Unsecured 4.500% 10/15/32	07/23/2026	Citigroup		10,493,396	10,875,000	134,578	2.A FE
55336V-AT-7	MPLX LP Senior Unsecured 5.500% 02/15/49	08/31/2026	Goldman Sachs		9,901,678	11,140,000	27,231	2.B FE
55336V-BY-5	MPLX LP Senior Unsecured 5.400% 04/01/35	08/31/2026	Various		14,715,516	14,930,000	305,175	2.B FE
55336V-CC-2	MPLX LP Senior Unsecured 5.400% 09/15/35	08/31/2026	Goldman Sachs		9,706,052	9,910,000	246,759	2.B FE
58933Y-AT-2	Merck & Co Inc Senior Unsecured 3.700% 02/10/45	07/07/2026	Royal Bank of Canada		1,557,980	2,000,000	30,422	1.E FE
58989V-2N-3	MET TOWER GLOBAL FUNDING Senior Secured 5.200% 09/14/31	09/08/2026	JPM SECURITIES LLC		29,966,100	30,000,000		1.D FE
61747Y-FJ-9	Morgan Stanley Senior Unsecured 6.627% 11/01/34	08/31/2026	Goldman Sachs		12,194,937	11,450,000	252,931	1.E FE
61747Y-GA-7	Morgan Stanley Senior Unsecured 5.664% 04/17/36	08/31/2026	Goldman Sachs		5,850,871	5,830,000	122,912	1.E FE
61748U-AF-9	Morgan Stanley Senior Unsecured 5.587% 01/18/36	08/31/2026	Goldman Sachs		6,430,598	6,440,000	42,976	1.E FE
61748U-AW-2	Morgan Stanley Senior Unsecured 4.809% 04/16/32	08/31/2026	Goldman Sachs		12,224,784	12,480,000	223,394	1.E FE
61748U-BA-9	Morgan Stanley Senior Unsecured 5.170% 07/14/32	08/31/2026	Various		22,376,892	22,460,000	78,733	1.E FE
61748U-BB-7	Morgan Stanley Senior Unsecured 5.605% 07/17/37	07/17/2026	Various		30,064,500	30,000,000	6,228	1.E FE
65339K-DL-1	NextEra Energy Capital Holding Senior Unsecured 5.450% 03/15/35	08/31/2026	Goldman Sachs		4,319,757	4,360,000	109,569	2.A FE
65473Q-BD-4	NiSource Inc Senior Unsecured 5.650% 02/01/45	08/31/2026	Goldman Sachs		1,973,874	2,100,000	9,888	2.B FE
65960N-AD-2	North Haven Private Income Fun Senior Unsecured 5.125% 09/25/28	08/20/2026	Tax Free Exchange		746,212	750,000	15,482	2.C FE
665789-BA-0	Northern States Power Co/WI Secured 4.200% 09/01/48	09/29/2026	AEL Modco AAM		3,613,942	5,000,000	16,333	1.E FE
66815L-3B-3	Northwestern Mutual Global Fun Senior Secured 4.740% 06/30/31	07/23/2026	Various		14,812,200	15,000,000	102,700	1.B FE
67021C-AY-3	NSTAR Electric Co Senior Unsecured 4.650% 05/15/31	09/03/2026	Goldman Sachs		3,936,640	4,000,000	57,350	1.F FE
674599-DD-4	Occidental Petroleum Corp Senior Unsecured 7.500% 05/01/31	07/23/2026	Various		16,412,400	15,000,000	268,750	2.C FE
693475-BJ-3	PNC Financial Services Group I Senior Unsecured 6.037% 10/28/33	08/31/2026	Goldman Sachs		9,747,791	9,430,000	194,507	1.G FE
693475-BU-8	PNC Financial Services Group I Senior Unsecured 6.875% 10/20/34	08/31/2026	Goldman Sachs		12,174,831	11,240,000	281,195	1.G FE
693475-CC-7	PNC Financial Services Group I Senior Unsecured 5.575% 01/29/36	08/31/2026	Goldman Sachs		9,911,387	9,910,000	49,110	1.G FE
693626-BD-3	PSEG Power LLC Senior Unsecured 5.200% 05/15/30	08/31/2026	Goldman Sachs		4,905,635	4,900,000	75,024	2.B FE
69362B-BE-1	PSEG Power LLC Senior Unsecured 5.750% 05/15/35	08/31/2026	Goldman Sachs		3,425,472	3,430,000	58,072	2.B FE
694476-AE-2	Pacific LifeCorp Senior Unsecured 3.350% 09/15/50	09/03/2026	ALRe Corporate AAM		15,266,122	23,500,000	367,383	1.G FE
69932A-AR-6	Paramount Skydance Corp Senior Secured 6.300% 10/05/28	09/30/2026	Various		811,535,204	812,100,000		2.C Z
69932A-AS-4	Paramount Skydance Corp Senior Secured 6.550% 10/05/29	09/30/2026	Various		541,950,993	542,600,000		2.C Z
69932A-AT-2	Paramount Skydance Corp Senior Secured 7.050% 10/15/31	09/30/2026	Citigroup		504,481,414	505,300,000		2.C Z
69932A-AU-9	Paramount Skydance Corp Senior Secured 7.550% 10/15/33	09/30/2026	Citigroup		528,381,070	529,000,000		2.C Z
69932A-AV-7	Paramount Skydance Corp PSKY 7.9% 150CT2036 7.900% 10/15/36	09/30/2026	Citigroup		495,434,560	496,000,000		2.C Z

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
69932A-AW-5	Paramount Skydance Corp PSKY 8.65% 150CT2046 8.650% 10/15/46	09/30/2026	Citigroup		225,030,460	226,000,000		2.C Z
69932A-AX-3	Paramount Skydance Corp PSKY 8.75% 150CT2056 8.750% 10/15/56	09/30/2026	Bank of America		191,241,600	192,000,000		2.C Z
744533-BR-0	Public Service Co of Oklahoma Senior Unsecured 5.200% 01/15/35	08/31/2026	Goldman Sachs		3,455,428	3,550,000	23,588	2.A FE
749983-AC-6	RWE Finance US LLC Senior Unsecured 5.125% 09/18/35	08/31/2026	Goldman Sachs		4,860,237	5,090,000	118,113	2.B FE
75513E-CM-1	RTX Corp Senior Unsecured 1.900% 09/01/31	09/03/2026	Goldman Sachs		5,190,360	6,000,000	950	2.A FE
79587J-2F-9	Sammons Financial Group Global Secured 5.100% 06/22/31	07/22/2026	Various		14,802,900	15,000,000	65,875	1.E FE
816851-BW-8	Sempra Junior Subordinated 6.375% 04/01/56	07/20/2026	ACRA RE II Surplus AAM		1,208,330	1,200,000	23,163	2.C FE
822905-AU-9	Shell Finance US Inc Senior Unsecured 6.375% 12/15/38	07/13/2026	Tax Free Exchange		19,201,677	18,000,000	89,250	1.D FE
822905-AY-1	Shell Finance US Inc Senior Unsecured 5.125% 10/15/41	07/13/2026	Tax Free Exchange		6,917,346	7,000,000	87,694	1.D FE
82618*-AA-0	Siebert Williams Shank & Co LL SUB ROF 7.000% 08/31/27	08/24/2026	Siebert Williams Shank & Co		52,000,000	52,000,000		4.B Z
83002Y-AA-7	Six Flags Entertainment Corp / PRIV PLACEMENT 6.625% 05/01/32	07/24/2026	AAIA Modco AAM		10,029,766	10,000,000	152,743	3.C FE
83012A-AB-5	Sixth Street Specialty Lending Senior Unsecured 6.950% 08/14/28	08/31/2026	Goldman Sachs		1,988,442	1,940,000	6,367	2.B FE
83408K-AA-7	SoftBank Group Corp Senior Unsecured 8.625% 04/01/30	09/23/2026	Citigroup		50,000,000	50,000,000		3.A FE
83408K-AB-5	SoftBank Group Corp Senior Unsecured 9.250% 04/01/32	09/23/2026	Citigroup		92,500,000	92,500,000		3.A FE
83408K-AC-3	SoftBank Group Corp Senior Unsecured 9.750% 04/01/34	09/23/2026	Citigroup		182,500,000	182,500,000		3.A FE
842587-DT-1	Southern Co/The Senior Unsecured 5.700% 03/15/34	08/31/2026	Goldman Sachs		7,283,177	7,180,000	188,714	2.A FE
842587-EJ-2	Southern Co/The Junior Subordinated 7.053% 04/01/58	07/01/2026	HSBC SECURITIES (USA) INC		8,040,000	8,000,000	137,333	2.B FE
8426EP-AG-3	Southern Co Gas Capital Corp Senior Unsecured 5.750% 09/15/33	08/31/2026	Goldman Sachs		3,396,167	3,330,000	88,291	2.A FE
843646-AY-6	Southern Power Co Senior Unsecured 4.900% 10/01/35	08/31/2026	Goldman Sachs		5,840,645	6,170,000	125,971	2.A FE
845437-BU-5	Southwestern Electric Power Co Senior Unsecured 5.300% 04/01/33	08/31/2026	Goldman Sachs		3,416,298	3,440,000	75,967	2.A FE
84615Q-AA-1	Space Exploration Technologies Senior Unsecured 5.350% 07/15/31	09/15/2026	Various		143,295,363	146,770,000	1,337,433	2.A FE
84615Q-AC-7	Space Exploration Technologies Senior Unsecured 5.650% 07/15/33	08/20/2026	Various		50,190,060	52,000,000	355,008	2.A FE
84615Q-AE-3	Space Exploration Technologies Senior Unsecured 5.875% 07/15/36	07/01/2026	Various		(297,651)	(300,000)	(147)	2.A FE
86765B-AP-4	Energy Transfer LP Senior Unsecured 5.300% 04/01/44	08/31/2026	Goldman Sachs		3,395,213	3,840,000	84,800	2.B FE
86765B-AQ-2	Energy Transfer LP Senior Unsecured 5.350% 05/15/45	08/31/2026	Goldman Sachs		3,423,169	3,880,000	61,121	2.B FE
87264A-AX-3	T-Mobile USA Inc Senior Unsecured 4.375% 04/15/40	08/31/2026	Goldman Sachs		9,766,466	11,560,000	191,061	2.A FE
87264A-CT-0	T-Mobile USA Inc Senior Unsecured 3.400% 10/15/52	08/31/2026	Goldman Sachs		14,592,557	23,710,000	304,542	2.A FE
87264A-CX-1	T-Mobile USA Inc Senior Unsecured 5.800% 09/15/62	08/31/2026	Goldman Sachs		7,725,422	8,710,000	232,944	2.A FE
87264A-DB-8	T-Mobile USA Inc Senior Unsecured 5.750% 01/15/54	08/31/2026	Goldman Sachs		2,466,932	2,740,000	20,131	2.A FE
87264A-DU-6	T-Mobile USA Inc Senior Unsecured 5.875% 11/15/55	08/31/2026	Goldman Sachs		2,921,600	3,200,000	55,356	2.A FE
87612B-BS-0	Targa Resources Partners LP / Senior Unsecured 4.875% 02/01/31	09/03/2026	Various		25,721,600	26,000,000	495,354	2.B FE
87612G-AC-5	Targa Resources Corp Senior Unsecured 6.125% 03/15/33	08/31/2026	Goldman Sachs		4,851,803	4,680,000	132,178	2.B FE
87612G-AD-3	Targa Resources Corp Senior Unsecured 6.500% 02/15/53	08/31/2026	Goldman Sachs		12,875,097	12,770,000	36,891	2.B FE
87612G-AF-8	Targa Resources Corp Senior Unsecured 6.500% 03/30/34	08/31/2026	Goldman Sachs		14,574,651	13,790,000	375,969	2.B FE
87612G-AK-7	Targa Resources Corp Senior Unsecured 5.500% 02/15/35	08/31/2026	Goldman Sachs		4,960,852	5,010,000	12,247	2.B FE
87612G-AM-3	Targa Resources Corp Senior Unsecured 5.550% 08/15/35	07/23/2026	Citigroup		8,190,683	8,250,000	202,228	2.B FE
87612G-AP-6	Targa Resources Corp Senior Unsecured 4.900% 09/15/30	08/20/2026	JPM SECURITIES LLC		42,288,350	42,500,000	902,417	2.B FE
913017-CY-3	RTX Corp Senior Unsecured 4.125% 11/16/28	08/25/2026	Bank of America		39,634,000	40,000,000	458,333	2.A FE
91412N-BC-3	University of Chicago/The BDS SER 2018C 4.003% 10/01/53	09/29/2026	AEL Modco AAM		1,468,158	2,000,000	39,585	1.C FE
92343V-DC-5	Verizon Communications Inc Senior Unsecured 4.125% 08/15/46	09/29/2026	AEL Modco AAM		1,361,061	1,900,000	9,579	2.A FE
949746-NL-1	Wells Fargo & Co Junior Subordinated 5.950% 12/01/86	09/29/2026	AEL Modco AAM		3,357,341	3,500,000	60,161	2.B FE
95000U-3E-1	Wells Fargo & Co Senior Unsecured 5.574% 07/25/29	08/31/2026	Goldman Sachs		9,926,766	9,790,000	54,569	2.A FE
95000U-3H-4	Wells Fargo & Co Senior Unsecured 6.491% 10/23/34	08/31/2026	Goldman Sachs		12,179,821	11,480,000	264,948	2.A FE
95000U-3T-8	Wells Fargo & Co Senior Unsecured 4.970% 04/23/29	08/25/2026	Wells Fargo		40,224,800	40,000,000	679,233	1.E FE
95000U-3T-8	Wells Fargo & Co Senior Unsecured 4.970% 04/23/29	09/29/2026	MMTL Modco AAM		8,943,267	9,000,000	193,830	1.E FE
95000U-3V-3	Wells Fargo & Co Senior Unsecured 5.605% 04/23/36	08/31/2026	Goldman Sachs		19,530,329	19,450,000	387,617	1.E FE
95000U-3W-1	Wells Fargo & Co Senior Unsecured 5.150% 04/23/31	08/31/2026	Goldman Sachs		12,236,862	12,210,000	223,579	1.E FE
95000U-4E-0	Wells Fargo & Co Senior Unsecured 4.960% 01/23/37	07/17/2026	Citadel		4,837,300	5,000,000	121,933	2.A FE
95000U-4M-2	Wells Fargo & Co Senior Unsecured 5.832% 09/24/37	09/17/2026	Wells Fargo		16,000,000	16,000,000		1.E FE
970648-AP-6	Willis North America Inc Senior Unsecured 4.550% 03/15/31	08/31/2026	Goldman Sachs		3,380,124	3,480,000	109,519	2.A FE
983197-AA-2	Wynnton Funding Trust II Senior Unsecured 5.991% 08/15/55	09/03/2026	ALRe Corporate AAM		37,370,258	39,140,000	117,244	1.G FE
98389B-BA-7	Xcel Energy Inc Senior Unsecured 5.450% 08/15/33	08/31/2026	Goldman Sachs		4,965,754	4,960,000	12,014	2.A FE
98389B-BE-9	Xcel Energy Inc Senior Unsecured 5.600% 04/15/35	08/31/2026	Goldman Sachs		4,868,434	4,880,000	103,239	2.A FE
98389B-BF-6	Xcel Energy Inc XCEL ENERGY INC 5.750% 12/03/56	07/10/2026	Various		19,800,000	20,000,000	121,389	2.C FE
01626P-AG-1	Alimentation Couche-Tard Inc Senior Unsecured 4.500% 07/26/47	09/29/2026	AEL Modco AAM		1,909,478	2,500,000	19,688	2.A FE
06368M-Y9-9	Bank of Montreal Senior Unsecured 5.099% 09/04/30	09/03/2026	Various		108,054,720	108,000,000		1.D FE
06418G-BF-3	Bank of Nova Scotia/The Senior Unsecured 4.904% 06/05/32	07/23/2026	Various		24,653,500	25,000,000	166,872	1.F FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
13607P-H9-8	Canadian Imperial Bank of Comm Senior Unsecured 4.857% 03/30/29	09/03/2026	Goldman Sachs		9,012,240	9,000,000	186,995	1.F FE
13645R-BF-0	Canadian Pacific Railway Co Senior Unsecured 2.450% 12/02/31	09/03/2026	Goldman Sachs		13,187,700	15,000,000	93,917	2.A FE
13648T-AC-1	Canadian Pacific Railway Co Senior Unsecured 2.875% 11/15/29	09/03/2026	Goldman Sachs		5,649,420	6,000,000	52,229	2.A FE
78017D-AC-2	Royal Bank of Canada Senior Unsecured 5.153% 02/04/31	08/21/2026	Citadel		42,708,675	42,500,000	121,668	1.E FE
89115K-AJ-9	Toronto-Dominion Bank/The Senior Unsecured 4.928% 10/15/35	07/23/2026	Citigroup		13,182,813	13,750,000	186,340	1.F FE
000000-00-0	Intesa Sanpaolo SpA INTESA SANPAOLO SPA 6.500% 03/14/29	09/01/2026	Deutsche Bank AG		4,848,529	4,755,324	145,309	2.B FE
000000-00-0	BAT International Finance PLC Senior Unsecured 3.375% 05/11/29	09/28/2026	ALRe Corporate AAM		22,370,651	22,731,922	296,371	2.A FE
000000-00-0	Altitude Holdco Limited Altitude Holdco Limited TL 8.587% 09/02/33	09/02/2026	Direct		9,652,979	9,791,556		4.C Z
N7660F-BJ-5	E.ON International Finance BV Senior Unsecured 6.125% 07/06/39	09/01/2026	JPM SECURITIES LLC		15,715,419	16,189,780	160,290	2.A FE
G989AZ-AA-6	Zurich Finance Ireland II DAC Unsecured 5.500% 04/23/55	07/01/2026	MERRILL LYNCH INTERNATIONAL		8,399,370	8,510,000	94,910	1.E FE
G989AZ-AB-4	Zurich Finance Ireland II DAC Unsecured 6.250% 11/22/55	07/01/2026	MERRILL LYNCH INTERNATIONAL		5,158,750	5,000,000	194,444	1.E FE
00185A-AG-9	Aon Global Ltd Senior Unsecured 4.600% 06/14/44	08/31/2026	Goldman Sachs		1,957,621	2,350,000	23,121	2.A FE
056121-AA-4	BPCE SA BPCE SA 5.389% 05/28/31	07/22/2026	Goldman Sachs		50,146,000	50,000,000	411,660	2.A FE
05946K-AX-9	Banco Bilbao Vizcaya Argentari BANCO BILBAO VIZCAYA ARG 4.968% 05/08/31	08/31/2026	Goldman Sachs		9,859,400	10,000,000	155,940	1.G FE
05964H-AJ-4	Banco Santander SA Senior Unsecured 4.379% 04/12/28	08/31/2026	Goldman Sachs		9,740,808	9,800,000	165,696	1.G FE
05964H-BA-2	Banco Santander SA Senior Non Preferred 5.552% 03/14/28	09/28/2026	Various		34,876,632	34,800,000	65,884	1.G FE
05964H-BB-0	Banco Santander SA Senior Non Preferred 5.538% 03/14/30	09/03/2026	Goldman Sachs		8,910,896	8,800,000	227,919	1.G FE
05964H-BJ-3	Banco Santander SA BANCO SANTANDER SA 5.565% 01/17/30	08/31/2026	Goldman Sachs		2,433,480	2,400,000	16,324	1.G FE
05964H-BK-0	Banco Santander SA BANCO SANTANDER SA 6.033% 01/17/35	08/31/2026	Goldman Sachs		4,933,248	4,800,000	35,394	1.G FE
05971K-AV-1	Banco Santander SA BANCO SANTANDER SA 4.867% 04/15/31	09/03/2026	Goldman Sachs		13,755,520	14,000,000	259,033	1.G FE
05971K-AZ-2	Banco Santander SA Senior Non Preferred 5.005% 08/25/30	08/31/2026	Goldman Sachs		4,985,600	5,000,000	4,171	1.G FE
05971K-BA-6	Banco Santander SA Senior Non Preferred 5.624% 08/25/34	08/31/2026	Goldman Sachs		19,929,000	20,000,000	18,747	1.G FE
05971U-2D-8	Banco de Credito del Peru S.A. Subordinated 7.510% 09/30/31	09/03/2026	ALRe Corporate AAM		5,174,339	5,200,000	71,825	3.A FE
06279J-AD-1	BANK OF IRELAND GROUP PLC Senior Unsecured 5.601% 03/20/30	08/31/2026	Goldman Sachs		7,304,832	7,200,000	180,352	1.G FE
23636A-BH-3	Danske Bank A/S Senior Non Preferred 5.705% 03/01/30	08/31/2026	Goldman Sachs		9,707,766	9,550,000		1.G FE
23636A-BJ-9	Danske Bank A/S Senior Non Preferred 4.613% 10/02/30	08/31/2026	Goldman Sachs		7,331,924	7,430,000	141,859	1.G FE
23636A-BK-6	Danske Bank A/S DANSKE BANK A/S 5.019% 03/04/31	08/31/2026	Goldman Sachs		4,865,941	4,890,000	120,669	1.G FE
23636A-BN-0	Danske Bank A/S DANSKE BANK A/S 4.999% 03/27/32	09/02/2026	MIZUHO SECURITIES USA L		10,282,207	10,430,000	225,938	1.G FE
23879A-AA-5	DaVinciRe Holdings Ltd Senior Unsecured 5.950% 04/15/35	09/28/2026	Various		33,335,287	33,882,000	912,791	1.G FE
25156P-AC-7	Deutsche Telekom International Senior Unsecured 8.250% 06/15/30	08/31/2026	Goldman Sachs		12,266,778	11,070,000	192,803	1.G FE
26835P-AH-3	EDP FINANCE BV Senior Unsecured 1.710% 01/24/28	08/31/2026	Goldman Sachs		4,978,040	5,190,000	9,121	2.B FE
26874R-AQ-1	Eni SpA Senior Unsecured 5.750% 05/19/35	07/23/2026	Citigroup		27,735,950	27,500,000	285,503	1.G FE
29278G-AF-5	Enel Finance International NV Senior Unsecured 3.500% 04/06/28	08/31/2026	Goldman Sachs		7,385,499	7,530,000	106,152	2.A FE
29278G-BK-3	Enel Finance International NV Senior Unsecured 4.625% 07/13/29	07/06/2026	JPM SECURITIES LLC		24,927,500	25,000,000		2.A FE
35177P-AL-1	Orange SA Senior Unsecured 9.000% 03/01/31	08/31/2026	Goldman Sachs		11,985,009	10,430,000		2.A FE
40049J-BA-4	Grupo Televisa SAB Senior Unsecured 5.000% 05/13/45	09/29/2026	AARE II Surplus ISG		1,505,622	2,200,000	41,556	3.A FE
449786-BN-1	ING Bank NV Senior Unsecured 4.711% 07/07/31	09/03/2026	Goldman Sachs		9,872,600	10,000,000	74,591	1.E FE
456837-BH-5	ING Groep NV Senior Unsecured 6.114% 09/11/34	08/31/2026	Goldman Sachs		9,688,085	9,330,000	269,373	1.G FE
456837-BR-3	ING Groep NV Senior Unsecured 5.066% 03/25/31	08/31/2026	Goldman Sachs		7,318,419	7,330,000	160,913	1.G FE
456837-BS-1	ING Groep NV Senior Unsecured 5.525% 03/25/36	08/31/2026	Goldman Sachs		7,289,354	7,340,000	175,732	1.G FE
456837-BU-6	ING Groep NV Senior Unsecured 0.000% 03/23/32	08/31/2026	Goldman Sachs		9,756,806	9,940,000	209,534	2.A FE
46115H-BV-8	Intesa Sanpaolo SpA Senior Non Preferred 8.250% 11/21/33	08/31/2026	Goldman Sachs		9,760,473	8,590,000	196,806	2.B FE
46115H-BZ-9	Intesa Sanpaolo SpA Senior Preferred 6.625% 06/20/33	08/31/2026	Goldman Sachs		9,839,307	9,220,000	120,468	1.G FE
46115H-CB-1	Intesa Sanpaolo SpA INTESA SANPAOLO SPA 7.778% 06/20/54	08/31/2026	Goldman Sachs		5,388,001	4,770,000	73,172	2.B FE
46115H-CD-7	Intesa Sanpaolo SpA Senior Preferred 7.200% 11/28/33	08/31/2026	Goldman Sachs		9,790,200	8,880,000	165,168	1.G FE
46115H-CF-2	Intesa Sanpaolo SpA Senior Preferred 7.800% 11/28/53	08/31/2026	Goldman Sachs		17,541,428	15,150,000	305,273	1.G FE
46115H-CG-0	Intesa Sanpaolo SpA INTESA SANPAOLO SPA 5.000% 06/29/30	08/31/2026	Goldman Sachs		9,882,249	9,940,000	85,594	2.B FE
46115H-CL-9	Intesa Sanpaolo SpA INTESA SANPAOLO SPA 5.200% 06/29/32	08/31/2026	Goldman Sachs		4,937,400	5,000,000	44,778	2.B FE
500472-AE-5	KONINKLIJKE PHILIPS NV Senior Unsecured 5.000% 03/15/42	08/31/2026	Goldman Sachs		1,938,543	2,180,000	50,261	2.A FE
53944Y-AE-3	Lloyds Banking Group PLC Subordinated 4.344% 01/09/48	09/29/2026	AEL Modco AAM		1,112,057	1,500,000	14,480	2.A FE
53944Y-AS-2	Lloyds Banking Group PLC Senior Unsecured 3.750% 03/18/28	09/29/2026	MMTL Modco AAM		6,356,045	6,390,000	7,322	1.G FE
53944Y-AU-7	Lloyds Banking Group PLC Senior Unsecured 4.976% 08/11/33	08/31/2026	Goldman Sachs		7,442,678	7,590,000	20,982	1.G FE
53944Y-BA-0	Lloyds Banking Group PLC Senior Unsecured 5.721% 06/05/30	08/31/2026	Goldman Sachs		9,836,711	9,670,000	132,158	1.G FE
53944Y-BL-6	Lloyds Banking Group PLC Senior Unsecured 5.203% 08/17/32	08/31/2026	Goldman Sachs		9,938,395	9,970,000	20,173	1.G FE
639057-AH-1	NatWest Group PLC Senior Unsecured 6.016% 03/02/34	08/31/2026	Goldman Sachs		7,264,646	7,040,000	210,587	1.G FE
639057-AV-0	NatWest Group PLC Senior Unsecured 5.115% 05/23/31	08/31/2026	Goldman Sachs		9,832,073	9,850,000	137,153	1.G FE
639057-AX-6	NatWest Group PLC Senior Unsecured 4.983% 06/18/32	08/31/2026	Goldman Sachs		7,397,025	7,500,000	75,783	1.G FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
75968N-AE-1	RenaissanceRe Holdings Ltd Senior Unsecured 5.750% 06/05/33	08/31/2026	Goldman Sachs		4,910,354	4,880,000	67,032	1.G
767201-AL-0	Rio Tinto Finance USA Ltd Senior Unsecured 5.200% 11/02/40	09/29/2026	AEL Modco AAM		2,012,650	2,205,000	46,820	1.F FE
78009P-EH-0	NatWest Group PLC Senior Unsecured 5.076% 01/27/30	08/31/2026	Goldman Sachs		12,418,254	12,380,000	59,350	1.G FE
80281L-AT-2	Santander UK Group Holdings PL Senior Unsecured 6.534% 01/10/29	08/31/2026	Goldman Sachs		9,894,265	9,690,000	89,695	2.A FE
80281L-AU-9	Santander UK Group Holdings PL Senior Unsecured 4.858% 09/11/30	08/31/2026	Goldman Sachs		7,306,790	7,380,000	169,301	2.A FE
80281L-AV-7	Santander UK Group Holdings PL Senior Unsecured 5.694% 04/15/31	08/31/2026	Goldman Sachs		9,763,681	9,640,000	207,363	2.A FE
83304J-AB-3	Snam SpA Senior Unsecured 5.750% 05/28/35	08/31/2026	Goldman Sachs		4,889,918	4,870,000	72,340	2.A FE
879385-AD-4	Telefonica Europe BV Senior Unsecured 8.250% 09/15/30	08/31/2026	Goldman Sachs		9,639,513	8,700,000	330,963	2.C FE
904678-AY-5	UniCredit SpA Senior Preferred 3.127% 06/03/32	07/08/2026	HSBC SECURITIES (USA) INC		24,718,230	27,000,000	84,429	1.G FE
L29753-DN-4	Enel Finance International NV Senior Unsecured 5.750% 09/14/40	09/01/2026	Morgan Stanley		7,943,582	8,562,294	477,494	2.A FE
N30330-AH-5	E.ON International Finance BV Senior Unsecured 5.875% 10/30/37	09/01/2026	Citigroup		9,435,539	9,754,512	483,583	2.A FE
N30330-BZ-4	E.ON International Finance BV Senior Unsecured 6.750% 01/27/39	09/01/2026	JPM SECURITIES LLC		9,545,752	9,280,334	375,854	2.A FE
Q2381#-AA-1	Chorus Ltd Chorus Ltd 0.000% 06/30/36	08/03/2026	PRIVATE		68,884,229	109,283,713		2.B PL
Q2381#-AB-9	Chorus Ltd Chorus Ltd 0.000% 06/30/36	08/03/2026	PRIVATE		18,935,930	30,417,547		2.B PL
95000U-3D-3	Wells Fargo & Co Senior Unsecured 5.389% 04/24/34	09/15/2026	Goldman Sachs		39,284,000	40,000,000	850,264	1.E FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					7,153,081,704	7,262,354,275	35,486,623	XXX
59590A-AD-1	Midcap Financial Issuer Trust Midcap Financial Issuer Trust 6.000% 01/15/33	08/27/2026	AARE Surplus AAM		5,933,206	6,000,000	42,997	2.B Z
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)					5,933,206	6,000,000	42,997	XXX
78489K-AA-9	SVF II Tsubaki (DE) LLC SoftBank Group Corp 6.511% 08/07/28	08/25/2026	Various		1,019,593,750	1,032,500,000		2.C Z
30217*-AA-4	EXPRESS 12K DTW LSB PT TR P/T CERTS 6.605% 05/15/55	09/15/2026	Interest Capitalization		46,112	46,112		2.B
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					1,019,639,862	1,032,546,112		XXX
001865-AB-0	AP Compute Financing 2026 Clas AP Compute 2026 A-1RR Draw 2 4.809% 09/30/27	09/22/2026	Direct		22,674,819	22,674,819		1.F Z
001866-AA-0	AP Compute Financing 2026 Clas Class B Sub Secured RR 8.500% 10/20/35	09/22/2026	Direct		14,660,826	14,660,826		3.B PL
001866-AA-0	AP Compute Financing 2026 Clas Class B Sub Secured RR 8.500% 10/20/35	09/28/2026	Various		6,448,250	6,448,250	38,339	3.B PL
001867-AA-8	AP Compute Financing 2026 Clas Class A-2 Senior Secured RR 5.750% 10/20/35	09/22/2026	Direct		81,629,386	81,629,386		1.F PL
001867-AA-8	AP Compute Financing 2026 Clas Class A-2 Senior Secured RR 5.750% 10/20/35	09/28/2026	Various		34,984,028	34,984,028	208,002	1.F PL
00240#-AA-4	AP Fides HOLDINGS I LLC NA 6.000% 11/30/48	07/01/2026	Direct		(1,007,596)	(346,624)	(6,990)	1.F Z
08953#-BH-8	Big Sky Funding LLC Big Sky Sub Secured Notes B 8.500% 10/20/35	09/22/2026	Direct		43,183,943	43,183,943		3.B FE
08953#-BH-8	Big Sky Funding LLC Big Sky Sub Secured Notes B 8.500% 10/20/35	09/28/2026	Various		18,993,530	18,993,530	113,490	3.B FE
28655*-AA-7	Eliant Invest Holding LP. B 5.577% 12/15/41	09/25/2026	Direct		69,557,011	69,557,011		1.G PL
28655*-AB-5	Eliant Invest Holding LP. C 6.027% 12/15/41	09/25/2026	Direct		43,213,386	43,213,386		2.B Z
0139999999. Subtotal - issuer credit obligations - single entity backed obligations (affiliated)					334,337,583	334,998,555	352,841	XXX
03770D-AF-0	Apollo Debt Solutions Bdc Senior Unsecured 6.550% 03/15/32	07/16/2026	Various		30,647,533	30,467,000	670,739	2.C FE
40440V-AH-8	HPS Corporate Lending Fund Senior Unsecured 5.450% 01/14/28	07/08/2026	ACRA RE II Surplus AAM		15,077,148	15,130,000	398,549	2.C FE
G77418-AF-7	SVF II Finco Cayman LP SVF II FINCO LP B4 7.833% 04/25/29	09/23/2026	Direct		922,800,000	922,800,000		1.G Z
000000-00-0	European Digital Security (Hol Fenergo Holding Entity 5.954% 04/27/29	07/27/2026	Interest Capitalization		752,466	752,466		2.B Z
L1304@-AA-4	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 6.117% 06/25/30	09/30/2026	Interest Capitalization		2,791,447	2,791,447		2.B Z
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					972,068,594	971,940,913	1,069,288	XXX
000000-00-0	Anaplan Inc Anaplan Inc - RCF 8.251% 06/21/28	07/01/2026	Various		2,651,592			4.B Z
088631-AC-0	BGIF IV Fearless Utility Servi GridTek New Revolver 9.083% 06/07/30	07/24/2026	PRIVATE		943,396	943,396		4.B Z
000000-00-0	Golden Hippo Golden Hippo - Pet TL 8.333% 02/05/31	07/01/2026	Direct		(2,587,595)	(2,627,000)		4.C Z
000000-00-0	Golden Hippo Golden Hippo - Pet Incremental 8.833% 02/05/31	07/01/2026	Direct		2,587,595	2,627,000		4.C Z
82709#-AE-8	SILK Holdings III LLC Suave Brands Co LLC RCF 8.344% 12/03/32	08/11/2026	Direct		58,491	58,491		4.C Z
78519V-AD-3	Saber Parent Holdings Corp. Project Fahrenheit RCF 8.484% 12/16/32	09/14/2026	Direct		484,069	484,069		4.C Z
78519V-AB-7	Saber Parent Holdings Corp. Project Fahrenheit TL 8.484% 12/16/32	09/16/2026	Interest Capitalization		111,064	111,064		4.C Z
28112*-AC-0	Enverus Enverus DDTL 8.258% 12/20/32	08/21/2026	Direct		1,250,621	1,250,621		4.C Z
28112*-AD-8	Enverus Enverus RCF 8.258% 12/20/32	07/01/2026	Direct		1,250,621	1,250,621		4.C Z
28112*-AA-4	Enverus Enverus TL 8.583% 12/20/32	08/21/2026	Direct		1,250,621	1,250,621		4.C Z
92652*-AB-4	Victors Purchaser, LLC. Victors Incremental RCF 8.523% 12/23/32	09/29/2026	Direct		706,482	706,482		4.C Z
000000-00-0	Russell Investments US Institu Russell Investment TL 10.346% 12/29/32	09/30/2026	Interest Capitalization		64,009	64,009		4.A Z
147395-AA-5	Cascade Intermediate II, Inc. Couchbase Inc Holdco 13.000% 09/24/33	07/31/2026	Interest Capitalization		145,840	145,840		5.B Z
00241#-AD-7	AVSC Holding Corp Project Encore RCF 9.083% 12/05/29	08/26/2026	Direct		1,001,350	1,001,350		4.A PL
47631U-AB-7	Jensen Hughes Inc Jensen Hughes - DDTL1 8.913% 07/31/31	07/01/2026	Direct		134,122	135,135		4.B PL
78519V-AC-5	Saber Parent Holdings Corp. Project Fahrenheit DDTL 8.484% 12/16/32	07/08/2026	Direct		1,422,386	1,425,951		4.C Z
78519V-AC-5	Saber Parent Holdings Corp. Project Fahrenheit DDTL 8.484% 12/16/32	09/16/2026	Interest Capitalization		12,171	12,171		4.C Z

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
000000-00-0	Edgeconnex Pan European Financ Edgeconnex TL CAPEX 1 4.717% 03/16/33	07/01/2026	ING CAPITAL MARKETS LLC		414,026	418,208		2.C Z
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					11,900,861	9,258,029		XXX
23127Y-AC-9	Curia Global Inc Curia Global Inc 1L TL 10.051% 12/06/29	08/31/2026	Interest Capitalization		2,192,511	2,192,511		5.A Z
33718F-AN-0	First Student Bidco Inc FRSTST TL B 1L USD 0.000% 08/15/30	07/01/2026	NON-BROKER TRADE		51,606	51,606		4.A Z
G574GZ-AB-8	Madonna Bidco Limited Madonna Bidco Limited 8.983% 10/27/31	09/15/2026	Direct		5,770,088	5,828,371		4.C Z
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					8,014,205	8,072,488		XXX
29364W-BT-4	Entergy Louisiana LLC Secured 5.500% 09/15/36	08/10/2026	US Bancorp Investment		14,946,150	15,000,000		1.F FE
0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated)					14,946,150	15,000,000		XXX
0489999999. Total - issuer credit obligations (unaffiliated)					13,919,443,883	14,059,530,761	51,312,133	XXX
0499999999. Total - issuer credit obligations (affiliated)					375,040,353	376,614,968	625,011	XXX
0509999997. Total - issuer credit obligations - Part 3					14,294,484,236	14,436,145,729	51,937,144	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					14,294,484,236	14,436,145,729	51,937,144	XXX
38376G-W5-5	Government National Mortgage A GNR 2011-86 Z 3.819% 04/16/53	09/01/2026	Interest Capitalization		13,977	13,977		1.A
38378B-AP-4	Government National Mortgage A GNR 2011-164 Z 3.471% 07/16/53	09/01/2026	Interest Capitalization		9,439	9,439		1.A
38378B-SW-0	Government National Mortgage A GNR 2012-46 Z 3.410% 09/16/53	09/01/2026	Interest Capitalization		5,016	5,016		1.A
38378X-SN-2	Government National Mortgage A GNR 2014-134 Z 2.607% 11/16/55	09/01/2026	Interest Capitalization		12,959	12,959		1.A
38379K-3D-8	Government National Mortgage A GNR 2015-174 Z 3.000% 11/16/55	07/01/2026	Interest Capitalization		2,723	2,723		1.A
38379K-5Y-0	Government National Mortgage A GNR 2015-163 Z 2.991% 12/16/57	09/01/2026	Various		47,527	47,527		1.A
38379K-F8-6	Government National Mortgage A GNR 2015-120 Z 3.250% 03/16/57	09/01/2026	Interest Capitalization		26,767	26,767		1.A
38379K-J6-6	Government National Mortgage A GNR 2015-130 Z 2.903% 07/16/57	09/01/2026	Interest Capitalization		34,790	34,790		1.A
38379K-KQ-0	Government National Mortgage A GNR 2015-59 Z 3.250% 06/16/56	09/01/2026	Interest Capitalization		18,495	18,495		1.A
38379K-RH-3	Government National Mortgage A GNR 2015-71 Z 3.250% 03/16/57	09/01/2026	Interest Capitalization		33,232	33,232		1.A
38379K-UF-3	Government National Mortgage A GNR 2015-93 Z 3.046% 11/16/54	09/01/2026	Interest Capitalization		63,431	63,431		1.A
38379R-B6-9	Government National Mortgage A GNR 2017-86 Z 2.500% 05/16/59	09/01/2026	Interest Capitalization		31,576	31,576		1.A
38379R-CB-7	Government National Mortgage A GNR 2015-188 Z 3.000% 07/16/57	09/01/2026	Interest Capitalization		15,265	15,265		1.A
38379R-K5-1	Government National Mortgage A GNR 2017-100 Z 2.500% 05/16/59	09/01/2026	Interest Capitalization		31,301	31,301		1.A
38379R-N3-3	Government National Mortgage A GNR 2017-108 Z 2.750% 08/16/59	09/01/2026	Interest Capitalization		35,213	35,213		1.A
38379R-YD-9	Government National Mortgage A GNR 2017-69 Z 2.500% 07/16/59	09/01/2026	Interest Capitalization		24,359	24,359		1.A
38379U-AH-9	Government National Mortgage A GNR 2015-189 ZE 3.000% 01/16/57	09/01/2026	Interest Capitalization		21,112	21,112		1.A
38379U-FK-7	Government National Mortgage A GNR 2016-30 Z 3.606% 08/16/55	09/01/2026	Interest Capitalization		18,571	18,571		1.A
38379U-NX-0	Government National Mortgage A GNR 2016-52 Z 3.007% 03/16/58	09/01/2026	Interest Capitalization		11,654	11,654		1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					457,407	457,407		XXX
00192J-AE-6	APS Resecuritization Trust 201 APS 2016-1 4A 3.547% 05/30/50	09/25/2026	Interest Capitalization		100	100		1.A FM
00441T-AF-0	ACE Securities Corp Home Equit ACE 2006-HE3 M1 4.450% 06/25/36	07/25/2026	Interest Capitalization		8,629	8,629		1.A FM
02147F-AV-8	Alternative Loan Trust 2006-18 CWALT 2006-18CB A11 4.515% 07/25/36	07/25/2026	Interest Capitalization		29	29		1.A FM
02147L-AB-9	Alternative Loan Trust Resecur CWALT 2006-22R 1A2 6.000% 05/25/36	07/01/2026	Interest Capitalization		48	48		1.A FM
02149J-AU-0	Alternative Loan Trust 2006-45 CWALT 2006-45T1 2A5 6.000% 02/25/37	07/01/2026	Interest Capitalization		1	1		1.A FM
02151A-BK-5	Alternative Loan Trust 2007-19 CWALT 2007-19 1A34 6.000% 08/25/37	07/01/2026	Interest Capitalization		69	69		1.A FM
03466C-AD-6	Angel Oak Mortgage Trust 2024- AOMT 2024-7 M1 6.155% 05/25/69	07/01/2026	AAIA PRT ACRA 2 TX MODCO		2,586,970	2,569,000	13,177	1.G
034936-AC-8	Angel Oak Mortgage Trust 2025- AOMT 2025-HB1 M2 6.390% 02/25/55	09/16/2026	ORIX Life - Custody		3,673,145	3,631,000	14,075	1.G FE
05532E-AY-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 12A2 6.500% 07/26/37	07/01/2026	Interest Capitalization		374	374		1.A FM
07389K-AA-9	Bear Stearns ALT-A Trust II 20 BSAAT 2007-1 1A1 4.088% 09/25/47	09/01/2026	Interest Capitalization		209	209		1.A FM
12530J-AC-6	Cascade Funding Mortgage Trust CFMT 2022-AB2 M2 2.000% 02/25/52	09/25/2026	Interest Capitalization		10,928	10,928		1.A FE
12593M-AY-5	CSMC Series 2015-7R CSMC 2015-7R 4A2 6.513% 07/27/36	09/01/2026	Interest Capitalization		52,624	52,624		1.A FM
12638D-AB-2	CSMC Mortgage-Backed Trust 200 CSMC 2007-7 1A2 6.500% 03/25/38	08/01/2026	Interest Capitalization		32,136	32,136		1.A FM
12662G-AD-0	CSMC 2021-RPL4 Trust CSMC 2021-RPL4 A2 7.559% 12/27/60	09/01/2026	Interest Capitalization		1,250	1,250		6. *
126673-NZ-1	CWABS Inc Asset-Backed Certifi CWL 2004-12 MV7 6.565% 01/25/35	09/25/2026	Interest Capitalization		96,007	96,007		6. FE
16165V-AJ-7	ChaseFlex Trust Series 2007-1 CFLX 2007-1 2A6 6.000% 02/25/37	09/01/2026	Interest Capitalization		16	16		1.A FM
17307G-Y5-1	Citigroup Mortgage Loan Trust CMLTI 2005-12 1A3 5.500% 08/25/35	09/01/2026	Interest Capitalization		13,910	13,910		1.A FM
17334A-AC-2	Citigroup Mortgage Loan Trust CMLTI 2026-LTV1 A1 5.759% 05/25/66	07/07/2026	Various		79,365,463	79,366,907	114,269	1.A FE
17334A-AD-0	Citigroup Mortgage Loan Trust CMLTI 2026-LTV1 A2 5.911% 05/25/66	07/07/2026	Citigroup		9,424,659	9,424,820	13,928	1.D FE
17334A-AE-8	Citigroup Mortgage Loan Trust CMLTI 2026-LTV1 A3 6.063% 05/25/66	07/07/2026	Citigroup		4,960,359	4,960,432	7,519	1.E FE
22942K-BT-6	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 8A9 6.500% 08/25/36	09/01/2026	Interest Capitalization		96	96		1.A FM

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
35729V-AF-4	Fremont Home Loan Trust 2006-D FHLT 2006-D M1 4.360% 11/25/36	07/25/2026	Interest Capitalization		835	835		1.A FM
36174A-AB-7	GCAT 2026-CES1 Trust GCAT 2026-CES1 A2 6.392% 10/01/56	09/24/2026	Bank of America		4,999,880	5,000,000	26,531	1.D Z
36174A-AC-5	GCAT 2026-CES1 Trust GCAT 2026-CES1 A3 6.442% 10/01/56	09/24/2026	Bank of America		4,999,972	5,000,000	26,934	1.G Z
36275B-AD-9	GS Mortgage-Backed Securities GSMBS 2026-CES3 A3 5.874% 09/25/56	08/25/2026	Goldman Sachs		997,695	1,000,000	4,079	1.F FE
437084-LS-3	Home Equity Asset Trust 2005-4 HEAT 2005-4 M7 5.695% 10/25/35	09/25/2026	Interest Capitalization		98	98		1.A FM
437084-LS-3	Home Equity Asset Trust 2005-4 HEAT 2005-4 M7 5.695% 10/25/35	09/25/2026	Interest Capitalization		31	31		5.C FM
45660L-TS-8	Residential Asset Securitizati RAST 2005-A9 A5 5.500% 07/25/35	07/01/2026	Interest Capitalization		49	49		5.C FM
45667Q-AB-7	IndyMac INDX Mortgage Loan Tru INDX 2006-AR31 A2 3.906% 11/25/36	09/01/2026	Interest Capitalization		1,610	1,610		1.A FM
45668G-AE-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR14 1A3B 4.615% 11/25/46	07/25/2026	Interest Capitalization		363	363		1.A FM
45669N-AT-3	IndyMac INDX Mortgage Loan Tru INDX 2007-AR19 3A1 3.657% 09/25/37	09/01/2026	Interest Capitalization		10	10		1.A FM
46626L-CE-8	JP Morgan Mortgage Acquisition JPMAC 2005-FRE1 M3 4.690% 10/25/35	07/27/2026	Interest Capitalization		3,037	3,037		1.A FM
46626L-CE-8	JP Morgan Mortgage Acquisition JPMAC 2005-FRE1 M3 4.690% 10/25/35	07/27/2026	Interest Capitalization		947	947		6. FM
46626L-JT-8	JP Morgan Mortgage Acquisition JPMAC 2006-NC1 M3 4.555% 04/25/36	08/25/2026	Interest Capitalization		5,129	5,129		6. *
46627M-ER-4	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A19 6.500% 03/25/36	09/01/2026	Interest Capitalization		17	17		1.A FM
46629S-AE-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-S4 A5 6.000% 01/25/37	09/01/2026	Interest Capitalization		9	9		1.A FM
50205W-AA-5	LHOME Mortgage Trust 2024-RTL5 LHOME 2024-RTL5 A1 5.323% 09/25/39	07/14/2026	Lincoln Fin Mod - AAM		15,945,763	15,900,000	44,669	1.G FE
59020U-3Z-6	Merrill Lynch Mortgage Investo MLMI 2006-WMC1 M1 4.600% 01/25/37	09/25/2026	Interest Capitalization		32	32		1.A FM
61744C-TN-6	Morgan Stanley ABS Capital I I MSAC 2005-HE4 M4 4.900% 07/25/35	07/27/2026	Interest Capitalization		2	2		1.A FM
65537M-AF-3	Nomura Home Equity Loan Inc NHELI 2007-2 M1 4.480% 01/25/37	09/25/2026	Interest Capitalization		889	889		3.A FM
69384T-AC-1	PRPM 2026-RCF5 LLC PRPM 2026-RCF5 A3 5.750% 08/25/56	08/11/2026	Nomura Sec International		7,191,431	7,250,000	49,793	1.G FE
74924S-AF-3	RASC Series 2007-KS1 Trust RASC 2007-KS1 M2S 4.420% 01/25/37	07/01/2026	Interest Capitalization		(52)	(52)		6. FM
74928X-CS-8	RBSSP Resecuritization Trust 2 RBSSP 2009-6 13A3 3.973% 08/26/35	07/01/2026	Interest Capitalization		2	2		6. FM
74939W-AD-2	ROCT Mortgage Trust 2025-CES8 ROCT 2025-CES8 A3 5.649% 08/25/55	07/01/2026	AAIA Amplify SA NonMod AAM		2,501,173	2,500,000	11,770	2.A
749426-AJ-1	ROCT Mortgage Trust 2024-CES9 ROCT 2024-CES9 M1 6.279% 12/25/44	09/03/2026	ALRe Corporate AAM		4,765,415	4,750,000	1,657	1.F
74943A-AH-5	ROCT Mortgage Trust 2025-CES7 ROCT 2025-CES7 M1 6.174% 07/25/55	07/01/2026	AAIA Amplify TX SA Mod AAM		2,283,641	2,275,000	11,705	3.A
761119-AQ-9	Residential Asset Securitizati RAST 2006-A8 3A2 6.000% 08/25/36	09/01/2026	Interest Capitalization		153	153		1.A FM
76114G-AA-5	Residential Asset Securitizati RAST 2006-A16 1A1 6.500% 02/25/37	09/16/2026	ORIX Life - Custody		2,928,091	7,057,489	19,114	1.A FM
802664-AD-4	Santander Mortgage Asset Recei SAN 2026-CES3 A2 6.530% 09/25/56	09/23/2026	Santander US Capital Markets L		7,551,538	7,551,750	36,985	1.C FE
802664-AE-2	Santander Mortgage Asset Recei SAN 2026-CES3 A3 6.630% 09/25/56	09/23/2026	Santander US Capital Markets L		7,030,479	7,030,550	34,959	1.F FE
81375H-AD-1	Securitized Asset Backed Recei SABR 2006-NC1 M1 4.465% 03/25/36	09/25/2026	Interest Capitalization		9,619	9,619		6. *
81378E-AA-1	Securitized Asset Backed Recei SABR 2007-BR4 A2A 4.195% 05/25/37	09/16/2026	ORIX Life - Custody		1,861,570	3,259,509	7,892	1.A FM
924925-AE-0	Verus Securitization Trust 202 VERUS 2024-7 A3 5.400% 09/25/69	07/01/2026	Jackson Ntl FWH - AAM		(53,657)	(53,515)	(16)	1.A
418093-AE-0	HASCO NIM Cayman Co 2006-OPT1 HASCN 2006-OPT1 A 6.250% 12/26/35	09/26/2026	Interest Capitalization		43,582	43,582		6. FM
507238-AL-7	Laguna Seca Funding I Ltd LSECA 2007-1A C 11.043% 04/10/47	07/10/2026	Interest Capitalization		289,422	289,422		6. *
83613U-AB-4	Soundview CI-21 SVNIM 2006-WF2 N4 6.500% 12/25/36	09/25/2026	Interest Capitalization		431,655	431,655		1.A FM
BCC0WA-QH-7	Laguna Seca Funding I Ltd LSECA 2007-1X C 11.043% 04/10/47	07/10/2026	Interest Capitalization		209,582	209,582		6. FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					164,227,034	169,686,389	439,040	XXX
066043-AS-9	BANK5 Trust 2024-5YR6 BANK5 2024-5YR6 C 7.206% 05/15/57	09/28/2026	ALRe Corporate AAM		1,002,263	1,000,000	5,399	1.G
08163L-AS-8	Benchmark 2020-B21 Mortgage Tr BMARK 2020-B21 B 2.458% 12/17/53	07/20/2026	ACRA RE II Surplus AAM		4,574,014	5,240,000	6,799	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					5,576,277	6,240,000	12,198	XXX
00110D-AG-3	AG CC Funding I Ltd AGCCM 2021-1A D 5.750% 04/25/38	07/21/2026	ALRE - DFL Trust AAM		10,322,120	10,550,000	144,916	1.E FE
01448Q-AB-6	ALESCO Preferred Funding IV Lt ALESC 4A A2 4.805% 07/30/34	07/20/2026	ACRA RE II Surplus AAM		3,319,302	3,497,772	36,399	1.A FE
142914-AJ-9	Carlyle US CLO 2024-4 CGMS 2024-4A D 6.929% 07/20/37	07/14/2026	Lincoln Fin Mod - AAM		1,008,528	1,000,000	16,233	2.C FE
17180W-AS-4	CIFC Funding 2018-II Ltd CIFC 2018-2A D1R 6.779% 10/20/37	08/26/2026	AEL FWH AAM		1,005,724	1,000,000	6,968	2.C FE
34961J-BG-8	Fortress Credit Opportunities FCO 2017-9A CR 6.815% 10/15/33	09/01/2026	Lincoln Fin Mod - AAM		20,015,780	20,000,000	181,721	1.G FE
34963D-AG-0	Fortress Credit BSL XIII Ltd FCBSL 2021-2A D 7.541% 07/20/34	09/29/2026	AEL Modco AAM		11,561,140	11,600,000	172,517	2.C FE
60688H-AB-1	MMcapS Funding XVIII Ltd A2 4.686% 12/26/39	08/26/2026	AAIA Modco AAM		3,254,841	3,581,000	26,358	1.A FE
72134C-AL-5	Pikes Peak CLO 14 2023 Ltd PIPK 2023-14A A1R 5.109% 07/20/38	09/30/2026	Morgan Stanley		15,033,000	15,000,000	155,405	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					65,520,435	66,228,772	740,517	XXX
00043*-AA-7	AA Warehouse 21-A 5.550% 08/08/36	08/10/2026	Direct		11,040,000	11,040,000		1.G PL
00043*-AB-5	AA Warehouse 21A 5.700% 08/08/36	08/10/2026	Direct		1,620,000	1,620,000		2.C PL
780929-AN-5	RR 47 LTD RRAM 2026-47A C1R 6.403% 10/15/41	08/13/2026	Scotia Capital		4,000,000	4,000,000		2.B FE
000000-00-0	RRE 30 Loan Management DAC RRME 30A C 5.131% 07/15/41	07/01/2026	Morgan Stanley		7,427,553	7,427,553		2.C FE
749780-AG-7	RR 46 LTD RRAM 2026-46A B 5.453% 07/15/39	07/01/2026	Various		4,000,000	4,000,000		1.F FE
749780-AG-7	RR 46 LTD RRAM 2026-46A B 5.453% 07/15/39	09/16/2026	AARE Surplus AAM		1,272,310	1,270,000	9,426	1.F FE
749780-AJ-1	RR 46 LTD RRAM 2026-46A C1 6.253% 07/15/39	07/01/2026	Various		12,000,000	12,000,000		2.C FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
749780-AJ-1	RR 46 LTD RRAM 2026-46A C1 6.253% 07/15/39	09/16/2026	AARE Surplus AAM		3,810,000	3,810,000	32,427	2.C FE
74980E-BG-2	RR 7 Ltd RRAM 2019-7AR BR2 5.483% 10/15/39	07/17/2026	WELLS FARGO SECURITIES		24,000,000	24,000,000		1.F FE
74980E-BJ-6	RR 7 Ltd RRAM 2019-7AR C1R2 6.353% 10/15/39	07/17/2026	WELLS FARGO SECURITIES		24,000,000	24,000,000		2.C FE
74980P-AS-2	RR 14 Ltd RRAM 2021-14A B1R 5.403% 10/15/41	09/08/2026	WELLS FARGO SECURITIES		16,250,000	16,250,000		1.F FE
74980P-AU-7	RR 14 Ltd RRAM 2021-14A B2R 5.753% 10/15/41	09/08/2026	WELLS FARGO SECURITIES		6,500,000	6,500,000		1.F FE
74980P-AW-3	RR 14 Ltd RRAM 2021-14A C1R 6.153% 10/15/41	09/08/2026	WELLS FARGO SECURITIES		18,000,000	18,000,000		2.C FE
74989K-AU-9	RR 2 Ltd RRAM 2017-2AR BR2 5.503% 10/15/39	08/04/2026	Bank of America		13,500,000	13,500,000		1.F FE
74989K-AW-5	RR 2 Ltd RRAM 2017-2AR C1R2 6.353% 10/15/39	08/04/2026	Bank of America		5,400,000	5,400,000		2.C FE
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					152,819,863	152,817,553	41,853	XXX
088939-AA-1	BHG Owner Loan Trust Series 20 Bolt 2026-2con A 5.510% 09/17/37	08/19/2026	Goldman Sachs		38,899,633	38,907,500		1.A Z
57430U-30-1	Maryland Trust 2006-I MDIBS 2006-1A A 5.550% 12/10/65	09/10/2026	Interest Capitalization		35,711	35,711		5.C
70338C-10-9	Patrons' Legacy PATRNL I 6.673% 05/04/54	08/04/2026	Interest Capitalization		4	4		1.G FE
00188M-AB-1	AP Bosphorus Holdings Ltd Ziraat (Bosphorus) DPR Senior 6.580% 12/15/37	07/06/2026	AAIA Amplify SA Mod AAM		9,078,446	9,000,000	32,904	2.C PL
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					48,013,794	47,943,215	32,904	XXX
16665Q-AA-2	Chestnut Ridge LP Class A-1 Senior Sec Draw 1 6.120% 09/30/66	07/01/2026	Various		93,760,000	93,760,000	152,189	1.F PL
16665Q-AD-6	Chestnut Ridge LP Chestnut Ridge LP 6.120% 09/30/66	07/01/2026	Various		93,760,000	93,760,000	408,032	1.F PL
16665Q-AE-4	Chestnut Ridge LP Class A-1 Senior Sec Draw 3 6.120% 09/30/66	07/01/2026	Various		164,080,000	164,080,000	384,230	1.F Z
16665Q-AF-1	Chestnut Ridge LP Chestnut Ridge LP 6.120% 09/30/66	07/01/2026	Direct		258,691,000	258,691,000		1.F Z
16665Q-AK-0	Chestnut Ridge LP Class B Floating Junior Draw 2 7.325% 09/30/66	09/10/2026	Various		132,578,626	132,582,000	398,824	2.B PL
16665Q-AL-8	Chestnut Ridge LP Class B Junior Draw 3 7.325% 09/30/66	07/01/2026	Various		130,834,000	130,834,000	257,384	2.B Z
16665Q-AM-6	Chestnut Ridge LP Class A-1 Sr Secured Draw 4 6.120% 09/30/66	07/01/2026	Direct		282,209,000	282,209,000		1.F Z
16665Q-AQ-7	Chestnut Ridge LP Class B Junior Sec Draw 5 7.325% 09/30/66	07/01/2026	Various		103,832,000	103,832,000		2.B Z
G9443*-AA-7	Warehouse Halifax Funding, L.P Warehouse Halifax Fund,L.P TLA 5.713% 09/01/71	09/01/2026	Direct		1,078,650,000	1,078,650,000		1.D Z
G9443*-AB-5	Warehouse Halifax Funding, L.P Warehouse Halifax Fund,L.P TLB 5.913% 09/01/71	09/01/2026	Direct		359,550,000	359,550,000		1.F Z
G9443*-AC-3	Warehouse Halifax Funding, L.P Warehouse Halifax Fund,L.P TLC 6.663% 09/01/71	09/01/2026	Direct		179,775,000	179,775,000		2.B Z
G9443*-AD-1	Warehouse Halifax Funding, L.P Warehouse Halifax Fund,L.P TLD 7.663% 09/01/71	09/01/2026	Direct		95,625,000	95,625,000		3.A Z
G9443*-AE-9	Warehouse Halifax Funding, L.P Warehouse Halifax Fund,L.P TLE 9.663% 09/01/71	09/01/2026	Direct		47,812,500	47,812,500		4.A Z
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					3,021,157,126	3,021,160,500	1,600,659	XXX
G82928-AA-9	Southern Palm Company A 7.230% 09/15/34	09/09/2026	Direct		2,799,300	2,799,300		1.G PL
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					2,799,300	2,799,300		XXX
022937-AS-5	AMAPS 5 LLC AMAPS 5 LLC 6.075% 04/29/52	09/02/2026	Apollo Capital Markets Partner		999,900	1,000,000	11,451	1.F Z
022937-AS-5	AMAPS 5 LLC AMAPS 5 LLC 6.075% 04/29/52	09/02/2026	Various		500,244,499	500,000,000	5,015,693	1.F Z
000000-00-0	AMAPS 4 LLC AMAPS 4 LLC 6.083% 01/28/77	09/16/2026	Apollo Global Securities, LLC		450,000,000	450,000,000	8,612,526	1.F Z
000000-00-0	AMAPS 4 LLC AMAPS 4 LLC 6.083% 01/28/77	07/21/2026	Various		300,000,000	300,000,000	1,857,155	1.F Z
00165Q-AA-1	AMAPS 6 LLC AMAPS 6 LLC 5.883% 07/28/52	09/29/2026	Direct		1,150,000,000	1,150,000,000		1.C Z
00165Q-AE-3	AMAPS 6 LLC AMAPS 6 LLC 6.483% 07/28/52	09/29/2026	Direct		470,000,000	470,000,000		1.F Z
00165Q-AG-8	AMAPS 6 LLC AMAPS 6 LLC 7.000% 07/28/52	09/29/2026	Direct		500,000,000	500,000,000		1.F Z
00165Q-AQ-6	AMAPS 6 LLC AMAPS 6 LLC 7.083% 07/28/52	09/29/2026	Direct		362,200,000	362,200,000		2.B Z
00165Q-AS-2	AMAPS 6 LLC AMAPS 6 LLC 9.083% 07/28/52	09/29/2026	Direct		69,000,000	69,000,000		3.A Z
00165W-AA-8	Amaps 3 LLC A 6.075% 01/28/71	09/29/2026	Various		538,703,015	538,700,000	19,713,314	1.F FE
00287*-AA-2	AP Iverson Holdings LLC Senior Secured 6.600% 06/01/46	09/01/2026	STANDARD CHARTERED BANK		10,333,770	10,308,000	170,082	1.F PL
00287*-AA-2	AP Iverson Holdings LLC Senior Secured 6.600% 06/01/46	08/11/2026	Various		145,115,000	145,115,000	739,672	1.F PL
00290#-AA-3	AP Redwood Holdings LLC Senior Secured 3.500% 08/15/46	09/16/2026	Direct		18,080,421	17,892,409		1.G PL
00290#-AA-3	AP Redwood Holdings LLC Senior Secured 3.500% 08/15/46	09/17/2026	Various		428,866,952	428,866,952	1,693,216	1.G PL
022937-AA-4	AMAPS 5 LLC AMAPS 5 LLC 5.757% 04/29/52	09/02/2026	Various		1,447,030,883	1,447,000,000	6,052,631	1.F FE
022937-AC-0	AMAPS 5 LLC AMAPS 5 LLC 5.903% 04/29/52	08/04/2026	Apollo Capital Markets Partner		75,578,799	75,000,000		1.F FE
022937-AC-0	AMAPS 5 LLC AMAPS 5 LLC 5.903% 04/29/52	08/04/2026	Various		390,000,000	390,000,000	1,135,912	1.F FE
022937-AE-6	AMAPS 5 LLC AMAPS 5 LLC 7.075% 04/29/52	08/04/2026	Apollo Capital Markets Partner		15,115,760	15,000,000		2.B FE
022937-AE-6	AMAPS 5 LLC AMAPS 5 LLC 7.075% 04/29/52	08/04/2026	AMH - AmerUs Group Co.		15,000,000	15,000,000	29,538	2.B FE
022937-AN-6	AMAPS 5 LLC AMAPS5 ClassA 4S 144A Note 5.883% 04/29/52	09/23/2026	Tax Free Exchange		371,362,775	371,000,000	4,922,008	1.C Z
022937-AQ-9	AMAPS 5 LLC AMAPS5 ClassA 4J 144A Note 6.483% 04/29/52	09/29/2026	Apollo Capital Markets Partner		63,000,000	63,000,000	975,475	1.F Z
022937-AQ-9	AMAPS 5 LLC AMAPS5 ClassA 4J 144A Note 6.483% 04/29/52	09/23/2026	Tax Free Exchange		640,259,446	640,000,000	8,490,796	1.F Z
022937-AS-5	AMAPS 5 LLC AMAPS5 ClassA 4S Loan 5.883% 04/29/52	09/23/2026	Tax Free Exchange		910,542,173	909,000,000	12,113,847	1.C Z
02300A-AC-4	AMAPS 1 LLC AMAPS 7.075% 07/31/75	07/08/2026	ALRE - DFL Trust AAM		30,000,813	30,000,000	44,881	2.B Z
02300B-AC-2	AMAPS 2 LLC B 7.075% 10/31/75	09/03/2026	AARE - DFL Trust		4,998,961	5,000,000	60,791	2.B PL

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
02300C-AA-4	AMAPS 4 LLC AMAPS 4 LLC 6.083% 01/28/77	09/18/2026	Apollo Global Securities, LLC		24,937,500	25,000,000	546,165	1.F FE
L00098-AA-4	AP Emerald (Luxembourg) S.Ã r AP Emerald Senior Secured 5.250% 11/28/61	09/10/2026	Direct		1,210,341,291	1,210,341,291		2.B PL
1329999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (affiliated)					10,141,711,958	10,138,423,652	72,185,153	XXX
96328G-AP-2	Wheels Fleet Lease Funding 1 L D 6.407% 04/19/40	09/21/2026	Capital Call Revolver		2,565,162	2,565,162		2.A FE
96328G-AQ-0	Wheels Fleet Lease Funding 1 L E 7.407% 04/19/40	09/21/2026	Capital Call Revolver		855,054	855,054		2.B FE
1529999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (affiliated)					3,420,216	3,420,216		XXX
00264#-AB-3	AP Aristotle Holdings LLC A 5.250% 02/28/42	09/30/2026	Interest Capitalization		1,541,725	1,541,725		1.F PL
1549999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (affiliated)					1,541,725	1,541,725		XXX
98919W-AA-1	Zayo Issuer LLC ZAYO 2025-1A A2 5.648% 03/20/55	07/01/2026	AAIA Amplify SA Mod AAM		2,508,331	2,500,000	4,314	1.G FE
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					2,508,331	2,500,000	4,314	XXX
L0004@-AA-9	AP Starlight (Luxembourg) Sarl A1 6.000% 06/15/49	07/01/2026	Direct		(133,071)			2.A PL
1749999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (affiliated)					(133,071)			XXX
1889999999. Total - asset-backed securities (unaffiliated)					289,102,578	295,855,083	1,228,973	XXX
1899999999. Total - asset-backed securities (affiliated)					13,320,517,817	13,317,363,646	73,827,665	XXX
1909999997. Total - asset-backed securities - Part 3					13,609,620,395	13,613,218,729	75,056,638	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					13,609,620,395	13,613,218,729	75,056,638	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					27,904,104,631	28,049,364,458	126,993,782	XXX
02381#-10-3	Chorus Ltd Chorus Ltd 0.000% Perpet.	08/03/2026	PRIVATE	120,261,997.000	44,481,808			2.B PL
02381#-11-1	Chorus Ltd Chorus Ltd 0.000% Perpet.	08/03/2026	PRIVATE	45,533,822.000	16,633,599			2.B PL
02381#-13-7	Chorus Ltd Chorus Ltd 0.000% Perpet.	08/03/2026	PRIVATE	52,289,331.000	16,105,183			2.B PL
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					77,220,590	XXX		XXX
4509999997. Total - preferred stocks - Part 3					77,220,590	XXX		XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					77,220,590	XXX		XXX
31340#-10-0	Federal Home Loan Bank Of Des FEDERAL HOME LOAN BK/IOWA	09/29/2026	NON-BROKER TRADE	1,462,500.000	146,250,000			
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					146,250,000	XXX		XXX
05383*-10-6	ATHENE RE USA IV, INC.(AVRE4)	09/30/2026	Capital Contribution		3,290			
86359*-10-6	STRUCTURED ANNUITY REINSURANCE COMPANY (STAR)	09/30/2026	Capital Contribution		3,589			
000000-00-0	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK (AANY)	09/30/2026	Capital Contribution		87,386			
5929999999. Subtotal - common stocks - parent, subsidiaries and affiliates other					94,265	XXX		XXX
5989999997. Total - common stocks - Part 3					146,344,265	XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					146,344,265	XXX		XXX
5999999999. Total - preferred and common stocks					223,564,855	XXX		XXX
6009999999 - Totals					28,127,669,486	XXX	126,993,782	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..912828-X8-8	United States Treasury Note/Bo US TREASURY N/B 2.375% 05/15/27	09/28/2026	Credit Agricole CIB		987,266	1,000,000	935,000	979,002		11,210		11,210		990,212		(2,946)	(2,946)	20,717	05/15/2027	1.A
..91282C-JT-9	United States Treasury Note/Bo US TREASURY N/B 4.000% 01/15/27	09/28/2026	Credit Agricole CIB		16,492,266	16,500,000	16,191,799	16,380,184		83,608		83,608		16,463,793		28,473	28,473	796,304	01/15/2027	1.A
..91282C-KA-8	United States Treasury Note/Bo US TREASURY N/B 4.125% 02/15/27	09/28/2026	Credit Agricole CIB		22,186,125	22,200,000	22,026,402	22,135,986		42,002		42,002		22,177,987		8,138	8,138	1,027,730	02/15/2027	1.A
..91282C-KV-2	United States Treasury Note/Bo US TREASURY N/B 4.625% 06/15/27	09/28/2026	Credit Agricole CIB		45,043,945	45,000,000	45,359,330	45,222,701		(112,025)		(112,025)		45,110,677		(66,731)	(66,731)	1,643,391	06/15/2027	1.A
..91282C-LH-2	United States Treasury Note/Bo US TREASURY N/B 3.750% 08/31/26	08/31/2026	Maturity		21,250,000	21,250,000	21,144,407	21,208,036		41,964		41,964		21,250,000				796,875	08/31/2026	1.A
..91282C-LP-4	United States Treasury Note/Bo US TREASURY N/B 3.500% 09/30/26	09/30/2026	Maturity		6,250,000	6,250,000	6,197,531	6,229,077		20,923		20,923		6,250,000				218,750	09/30/2026	1.A
..91282C-MH-1	United States Treasury Note/Bo US TREASURY N/B 4.125% 01/31/27	09/28/2026	Credit Agricole CIB		7,495,898	7,500,000	7,488,306	7,493,415		4,554		4,554		7,497,969		(2,071)	(2,071)	359,817	01/31/2027	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					119,705,500	119,700,000	119,342,775	119,648,401		92,236		92,236		119,740,638		(35,137)	(35,137)	4,863,584	XXX	XXX
..224939-AA-6	Credicorp Capital Sociedad Tit Secured 10.100% 12/15/43	07/23/2026	Redemption 100.0000		(37,531)	(37,531)	(158)	(177)		4		4	19	(37,531)	(37,377)		(37,377)	57,391	12/15/2043	2.C FE
..76721R-AA-6	Rio Smart Lighting Sarl Secured 12.250% 09/20/32	09/20/2026	Various		464,640	464,640	462,967	439,369		(3,493)		(3,493)	22,821	464,640	5,943		5,943	56,996	09/20/2032	1.C FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					427,109	427,109	462,809	439,192		(3,489)		(3,489)	22,840	427,109	(31,434)		(31,434)	114,387	XXX	XXX
..54438C-NZ-1	Los Angeles Community College LOS ANGELES CMNTY CL 6.600% 08/01/42	07/10/2026	Call 105.3030		1,384,734	1,315,000	1,794,607	1,687,101		(9,390)		(9,390)		1,677,710		(362,710)	(362,710)	151,462	08/01/2042	1.B FE
..718814-ZZ-2	City of Phoenix AZ PHOENIX-TXB-BAB-B 5.269% 07/01/34	07/08/2026	Various		(2,327,547)	(2,315,000)	(2,348,929)	(2,335,439)		5,311		5,311		(2,330,128)		2,580	2,580	368,945	07/01/2034	1.B FE
..718814-ZZ-2	City of Phoenix AZ PHOENIX-TXB-BAB-B 5.269% 07/01/34	07/01/2026	Various		2,315,000	2,315,000	2,348,929	2,335,439		(20,439)		(20,439)		2,315,000				583,937	07/01/2034	1.B FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					1,372,187	1,315,000	1,794,607	1,687,101		(24,518)		(24,518)		1,662,582		(360,130)	(360,130)	1,104,344	XXX	XXX
..010869-EG-6	Alameda Corridor Transportatio ALAMEDA ETC CAB-REF-B 0.000% 10/01/29	08/31/2026	Royal Bank of Canada		11,510,483	13,455,000	5,021,541	10,734,173		292,613		292,613		11,026,786		483,697	483,697		10/01/2029	2.A FE
..010869-EH-4	Alameda Corridor Transportatio ALAMEDA ETC CAB-REF-B 0.000% 10/01/31	08/31/2026	Royal Bank of Canada		13,931,661	18,198,000	5,919,445	12,520,620		554,767		554,767		13,075,388		856,273	856,273		10/01/2031	2.A FE
..792905-DV-0	Housing & Redevelopment Author ST PAUL HSG-B-TXBL 4.089% 07/01/26	07/01/2026	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				81,780	07/01/2026	1.F FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					27,442,144	33,653,000	12,940,986	25,254,793		847,380		847,380		26,102,174		1,339,970	1,339,970	81,780	XXX	XXX
..50228*-AA-9	LSU Energy Concessionaire LLC SR SECD NTS 3.730% 05/30/49	09/30/2026	Redemption 100.0000		65,131	65,131	65,131	65,131						65,131				1,822	05/30/2049	1.G
..785592-AZ-9	Sabine Pass Liquefaction LLC Senior Secured 5.900% 09/15/37	09/15/2026	Redemption 100.0000		468,160	468,160	459,147	460,914		7,246		7,246		468,160				27,621	09/15/2037	2.A FE
..785592-B*-6	Sabine Pass Liquefaction LLC SR SECD NTS 3.080% 09/15/37	09/15/2026	Redemption 100.0000		2,036,436	2,036,436	2,036,436	2,036,436						2,036,436				62,722	09/15/2037	2.A FE
..81257@-AA-6	Seattle Arena Co LLC SR SECD NTS 3.500% 03/31/46	09/30/2026	Redemption 100.0000		444,577	444,577	444,577	444,577						444,577				15,560	03/31/2046	2.C PL
..89103*-AA-7	Toreador Holdings, LLC Toreador LLC 5.89 31 Oct 43 5.890% 10/31/43	07/08/2026	Apollo Internal		11,621,760	12,000,000	12,000,000	12,000,000						12,000,000		(378,240)	(378,240)	549,983	10/31/2043	1.G PL
..89103*-AB-5	Toreador Holdings, LLC Toreador Additional Note 5.890% 10/31/43	09/30/2026	Redemption 100.0000		2,290,577	2,290,577	2,290,577							2,290,577				67,458	10/31/2043	1.G Z
..89103*-AA-7	Toreador Holdings, LLC Toreador LLC 5.89 31 Oct 43 5.890% 10/31/43	09/30/2026	AAIA Comm SA 2023 NM AAM											(312,109)		312,109	312,109		10/31/2043	1.G PL
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					16,926,641	17,304,881	17,295,868	15,007,058		7,246		7,246		16,992,772		(66,131)	(66,131)	725,166	XXX	XXX
..03744#-AB-7	AP Kona Holdings LP A 6.375% 05/28/61	07/08/2026	Apollo Global Securities, LLC		45,000,000	45,000,000	45,000,000							45,000,000				854,003	05/28/2061	2.C PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..03744@-AA-1	AP Moon Holdings LLC A 6.000% 09/30/49	09/20/2026	Paydown		585,883	585,883	585,883	585,883						585,883				34,522	09/30/2049	1.G PL
..G2973*-AA-0	AP Falkor Senior Issuer Limite AP Falkor Senior Callable Note 6.100% 12/30/50	07/08/2026	Apollo Internal		17,672,131	18,034,627	18,164,204	18,194,070					(29,866)	18,034,627	(129,577)	(362,496)	(492,073)	632,390	12/30/2050	2.B PL
..G2973*-AB-8	AP Falkor Senior Issuer Limite AP Falkor Senior NonCallable N 6.800% 12/30/50	07/08/2026	Apollo Internal		15,363,258	16,030,780	16,145,959	16,172,507					(26,548)	16,030,780	(115,180)	(667,522)	(782,702)	623,903	12/30/2050	2.B PL
..G2971@-AB-8	AP Pistachio LP AP Pistachio, L.P. 5.250% 11/15/49	07/30/2026	Redemption 100.0000		7,351,050	7,351,050	6,745,881	7,491,155		760		760	(745,240)	7,351,050	604,374		604,374	390,249	11/15/2049	1.F PL
..G2973#-AA-6	AP Chia Issuer LLC AP Chia Issuer LLC 7.250% 05/23/50	07/30/2026	Redemption 100.0000		835,306	835,306	837,388	837,296		(1,990)		(1,990)		835,306				45,420	05/23/2050	1.G PL
..G2974*-AA-9	AP Falkor MidCo Issuer Limited AP Falkor Junior Notes 8.750% 12/30/50	09/30/2026	Interest Capitalization		164									164	164			164	12/30/2050	3.C PL
0079999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (affiliated)					86,807,792	87,837,646	87,479,315	43,280,911		(1,230)		(1,230)	(801,654)	87,837,810	359,781	(1,030,018)	(670,237)	2,580,487	XXX	XXX
..00138C-AU-2	Corebridge Global Funding Senior Secured 5.750% 07/02/26	07/02/2026	Maturity		1,000,000	1,000,000	999,000	999,820		180		180		1,000,000				57,500	07/02/2026	1.F FE
..00206R-BH-4	AT&T Inc Senior Unsecured 4.300% 12/15/42	07/29/2026	Morgan Stanley		4,965,088	6,270,000	5,324,609			17,770		17,770		5,342,380		(377,292)	(377,292)	168,506	12/15/2042	2.B FE
..00206R-ND-0	AT&T Inc Senior Unsecured 5.550% 11/01/45	07/29/2026	Morgan Stanley		25,043,429	28,080,000	27,162,037	12,411,848		19,392		19,392		27,182,105		(2,138,676)	(2,138,676)	1,324,674	11/01/2045	2.B FE
..002824-BW-9	Abbott Laboratories Senior Unsecured 5.500% 03/15/56	08/31/2026	Goldman Sachs		16,539,805	17,750,000	16,987,105			4,449		4,449		16,991,554		(451,749)	(451,749)	466,431	03/15/2056	1.E FE
..00287Y-BX-6	AbbVie Inc Senior Unsecured 3.200% 11/21/29	08/04/2026	ACRA RE 2B Surplus AAM		15,473,351	16,200,000	15,483,150			22,434		22,434		15,505,584		(32,234)	(32,234)	105,120	11/21/2029	1.G FE
..00914A-AM-4	Sumisho Air Lease Corp Senior Unsecured 1.875% 08/15/26	08/15/2026	Various		28,200,000	28,200,000	27,338,514	27,948,920		251,080		251,080		28,200,000				424,019	08/15/2026	2.B FE
..01185*-AA-3	Alaska Ventures LLC SR SECD NTS 4.670% 06/30/33	09/30/2026	Redemption 100.0000		371,077	371,077	371,077	371,077						371,077				12,997	06/30/2033	2.C PL
..01185*-AB-1	Alaska Ventures LLC SR SECD NTS 4.670% 06/30/33	09/30/2026	Redemption 100.0000		50,795	50,795	50,795	50,795						50,795				1,779	06/30/2033	2.C PL
..02079K-BP-1	Alphabet Inc Senior Unsecured 5.650% 02/15/56	07/08/2026	Various		11,961,126	12,482,000	12,414,151			243		243		12,414,394		(453,267)	(453,267)	286,011	02/15/2056	1.C FE
..021345-AA-1	Alta Wind Holdings LLC Secured 7.000% 06/30/35	07/28/2026	Redemption 100.0000		(9)	(9)	(9)	(9)						(9)				88	06/30/2035	2.C FE
..02209S-BT-9	Altria Group Inc Senior Unsecured 5.625% 02/06/35	08/21/2026	ALRe Modco - VIAC GA - AAM		14,516,856	14,420,000	14,722,387			(4,413)		(4,413)		14,717,974		(201,118)	(201,118)	439,359	02/06/2035	2.A FE
..02311#-AA-4	AMAROK HOLDINGS LLC SENIOR SECURED 5.950% 09/30/37	09/30/2026	Redemption 100.0000		77,900	77,900	77,900	77,900						77,900				3,476	09/30/2037	2.C PL
..02311#-AD-8	AMAROK HOLDINGS LLC SENIOR SECURED 7.300% 09/30/38	09/30/2026	Redemption 100.0000		108,363	108,363	108,363	108,363						108,363				5,933	09/30/2038	2.C PL
..02507*-AD-6	American Century Companies Inc SR NTS SER D 3.970% 10/26/27	07/01/2026	Apollo Global Securities, LLC		14,718,900	15,000,000	15,000,000	15,000,000						15,000,000		(281,100)	(281,100)	418,504	10/26/2027	2.B
..025537-BA-8	American Electric Power Co Inc Junior Subordinated 6.950% 12/15/54	08/31/2026	Goldman Sachs		35,732,980	34,000,000	35,313,614	35,257,058		(74,501)		(74,501)		35,182,558		550,422	550,422	1,680,356	12/15/2054	2.C FE
..025816-DG-1	American Express Co Senior Unsecured 5.389% 07/28/27	07/28/2026	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				161,670	07/28/2027	1.F FE
..032654-BC-8	Analog Devices Inc Senior Unsecured 5.300% 04/01/54	07/17/2026	JPM SECURITIES LLC		606,678	650,000	632,775	633,198		141		141		633,339		(26,661)	(26,661)	27,656	04/01/2054	1.F FE
..037833-BZ-2	Apple Inc Senior Unsecured 2.450% 08/04/26	08/04/2026	Maturity		32,500	32,500	32,944	32,526		(26)		(26)		32,500				796	08/04/2026	1.B FE
..037833-CH-1	Apple Inc Senior Unsecured 4.250% 02/09/47	07/17/2026	Market Axess		3,870,141	4,690,000	4,050,003	4,056,140		2,762		2,762		4,058,902		(188,761)	(188,761)	89,143	02/09/2047	1.B FE
..04316J-AG-4	Arthur J Gallagher & Co Senior Unsecured 6.750% 02/15/54	08/31/2026	Goldman Sachs		8,405,920	8,000,000	7,900,480	7,901,750		798		798		7,902,548		503,372	503,372	564,000	02/15/2054	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..04560*-AD-6	ASSOCIATED ELECTRIC COOPERATIV 1ST MTG SER 05B 5.080% 06/20/30	09/20/2026	Redemption 100.0000		86,855	86,855	86,855	82,784		4,071		4,071		86,855				3,309	06/20/2030	1.D
..04774#-AA-0	Atlanta Falcons Stadium Co LLC SR SECD NTS SER A 3.590% 09/01/42	09/01/2026	Redemption 100.0000		245,601	245,601	245,601	245,601						245,601				8,817	09/01/2042	1.G PL
..04774#-AB-8	Atlanta Falcons Stadium Co LLC SR SECD NTS SER B 3.590% 09/01/42	09/01/2026	Redemption 100.0000		177,849	177,849	177,849	177,849						177,849				6,385	09/01/2042	1.G PL
..06051G-MT-3	Bank of America Corp Senior Unsecured 4.623% 05/09/29	08/10/2026	ACRA RE 2A Surplus AAM		49,996,895	50,000,000	49,954,250	49,961,074		6,622		6,622		49,967,696		29,199	29,199	1,740,046	05/09/2029	1.E FE
..09143#-AA-3	Bishop Hill Energy LLC SR SECD NTS 3.280% 06/30/37	09/30/2026	Various		300,978	300,978	300,978	300,978						300,978				7,443	06/30/2037	2.A PL
..09261B-AA-8	Blackstone Holdings Finance Co Senior Unsecured 1.600% 03/30/31	09/16/2026	Goldman Sachs		8,517,300	10,000,000	8,150,200	8,382,439		194,469		194,469		8,576,908		(59,608)	(59,608)	154,222	03/30/2031	1.E FE
..101137-AU-1	Boston Scientific Corp Senior Unsecured 4.700% 03/01/49	07/27/2026	JPM SECURITIES LLC		1,952,848	2,273,000	2,107,140	2,107,979		2,208		2,208		2,110,187		(157,339)	(157,339)	97,038	03/01/2049	1.G FE
..10373Q-BW-9	BP Capital Markets America Inc Senior Unsecured 4.989% 04/10/34	08/31/2026	Goldman Sachs		14,127,984	14,400,000	14,396,832	14,400,048		(3)		(3)		14,400,045		(272,061)	(272,061)	640,588	04/10/2034	1.E FE
..10567@-AA-0	BRAVES STADIUM COMPANY LLC SR SECD NTS 3.770% 09/30/41	09/30/2026	Various		356,973	356,973	356,973	356,973						356,973				13,458	09/30/2041	2.A Z
..110122-EC-8	Bristol-Myers Squibb Co Senior Unsecured 6.400% 11/15/63	08/31/2026	Goldman Sachs		12,939,276	12,400,000	12,398,140	12,398,231		8		8		12,398,239		541,037	541,037	630,471	11/15/2063	1.F FE
..11135F-BP-5	Broadcom Inc Senior Unsecured 3.137% 11/15/35	07/21/2026	Various		10,505,237	11,275,000	10,376,246	10,470,440		34,797		34,797		10,505,237				241,693	11/15/2035	1.G FE
..11135F-BQ-3	Broadcom Inc Senior Unsecured 3.187% 11/15/36	07/21/2026	Various		4,982,483	5,000,000	4,976,215	4,981,814		669		669		4,982,483				92,954	11/15/2036	1.G FE
..11135F-BT-7	Broadcom Inc Senior Unsecured 4.150% 04/15/32	07/21/2026	Tax Free Exchange		2,134,209	2,400,000	2,038,056	2,113,250		20,959		20,959		2,134,209				76,360	04/15/2032	1.G FE
..12189L-AZ-4	Burlington Northern Santa Fe L Senior Unsecured 3.900% 08/01/46	08/31/2026	Goldman Sachs		618,878	817,000	658,559			2,542		2,542		661,101		(42,224)	(42,224)	34,518	08/01/2046	1.F FE
..1248EP-CN-1	CCO Holdings LLC / CCO Holding Senior Unsecured 4.500% 05/01/32	07/11/2026	Various		35,393					36		36		36		35,357	35,357	121,105	05/01/2032	3.C FE
..12505#-AA-9	Cchm Property Holdings LP SR SECD NTS 6.340% 12/31/31	09/30/2026	Redemption 100.0000		250,549	250,549	250,549	250,549						250,549				11,914	12/31/2031	1.G PL
..125896-BY-5	CMS Energy Corp CMS ENERGY CORP 6.500% 06/01/55	08/31/2026	Goldman Sachs		21,120,750	21,000,000	20,300,453	20,305,295		5,194		5,194		20,310,489		810,261	810,261	1,023,750	06/01/2055	2.C FE
..126117-AY-6	CNA Financial Corp Senior Unsecured 5.125% 02/15/34	08/04/2026	ACRA RE 2B Surplus AAM		9,767,516	10,000,000	9,941,904			1,079		1,079		9,942,983		(175,467)	(175,467)	240,590	02/15/2034	2.A FE
..126650-CY-4	CVS Health Corp Senior Unsecured 4.780% 03/25/38	08/21/2026	ALRe Modco - VIAC GA - AAM		19,437,179	21,350,000	19,812,373			18,998		18,998		19,831,371		(394,192)	(394,192)	413,882	03/25/2038	2.B FE
..126650-DG-2	CVS Health Corp Senior Unsecured 3.250% 08/15/29	08/04/2026	ACRA RE 2B Surplus AAM		12,907,025	13,500,000	12,909,915			20,298		20,298		12,930,213		(23,189)	(23,189)	205,969	08/15/2029	2.B FE
..12781*-AA-8	CGA Capital Credit Lease-Backe P/T CERTS 23-CTL 5.645% 06/30/43	07/01/2026	CGA SECURITIES LLC		22,972,472	22,879,426	22,879,426	22,879,426						22,879,426		93,046	93,046	778,514	06/30/2043	1.E Z
..12781*-AA-8	CGA Capital Credit Lease-Backe P/T CERTS 23-CTL 5.645% 06/30/43	09/10/2026	Redemption 100.0000		143,583	143,583	143,583	143,583						143,583				5,278	06/30/2043	1.E Z
..128125-*6-0	Calamos Strategic Total Return MRPS 3.660% 05/24/27	07/01/2026	Apollo Global Securities, LLC		8,634,208	352,000	8,800,000	8,800,000						8,800,000		(165,792)	(165,792)	188,775	05/24/2027	1.D FE
..131347-CM-6	Calpine LLC LN1 4.500% 02/15/28	09/17/2026	Various															222,500	02/15/2028	2.A FE
..14456#-AB-2	Carrix Inc GTD SR NTS SER B 5.060% 07/31/29	07/27/2026	Various		30,133,200	30,000,000	29,813,729	29,832,330		24,189		24,189		29,856,520		143,480	143,480	1,638,550	07/31/2029	1.G PL
..15189X-AV-0	CenterPoint Energy Houston Ele Secured 2.350% 04/01/31	08/31/2026	Goldman Sachs		22,242,423	24,900,000	22,458,057			97,305		97,305		22,555,362		(312,939)	(312,939)	243,813	04/01/2031	1.F FE
..16115Q-AF-7	Chart Industries Inc CHART INDUSTRIES INC 7.500% 01/01/30	07/16/2026	Various		10,375,000	10,000,000	10,251,150	10,189,206		(48,942)		(48,942)		10,140,264		(140,264)	(140,264)	1,156,250	01/01/2030	3.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
16411R-AN-9	Cheniere Energy Inc Senior Unsecured 5.650% 04/15/34	09/10/2026	Morgan Stanley		6,478,615	6,500,000	6,487,205	6,488,704		758		758		6,489,462		(10,847)	(10,847)	332,565	04/15/2034	2.B FE
167885-A#-9	Chicago Parking Meters LLC SR SECD NTS 5.070% 12/30/33	09/30/2026	Redemption 100.0000		77,973	77,973	77,973	77,973						77,973				2,965	12/30/2033	2.B PL
168298-AE-3	Chick-Fil-A Inc SR NTS SER E 1.900% 10/29/28	07/01/2026	Apollo Global Securities, LLC		10,226,040	11,000,000	11,000,000	11,000,000						11,000,000		(773,960)	(773,960)	145,139	10/29/2028	2.A PL
172967-MS-7	Citigroup Inc Senior Unsecured 2.572% 06/03/31	09/08/2026	Various		38,734,650	42,500,000	38,921,925			25,102		25,102		38,947,027		(212,377)	(212,377)	277,204	06/03/2031	1.G FE
172967-MY-4	Citigroup Inc Senior Unsecured 2.561% 05/01/32	09/09/2026	Various		32,167,388	36,250,000	32,210,228			69,999		69,999		32,280,227		(112,839)	(112,839)	318,258	05/01/2032	1.G FE
17308C-C5-3	Citigroup Inc Senior Unsecured 2.976% 11/05/30	09/17/2026	Citigroup		9,777,348	10,510,000	9,875,196			6,648		6,648		9,881,844		(104,496)	(104,496)	115,554	11/05/2030	1.G FE
19565C-AA-8	Colonial Enterprises Inc GTD SR NTS 3.250% 05/15/30	08/04/2026	ACRA RE 2B Surplus AAM		930,962	1,000,000	938,895			1,412		1,412		940,306		(9,345)	(9,345)	7,132	05/15/2030	2.C FE
20030N-AC-5	Comcast Corp Senior Unsecured 7.050% 03/15/33	07/08/2026	Morgan Stanley		809,094	740,000	817,476			(1,270)		(1,270)		816,206		(7,112)	(7,112)	16,521	03/15/2033	1.G FE
20030N-AK-7	Comcast Corp Senior Unsecured 6.500% 11/15/35	07/08/2026	Market Axess		1,061,230	1,001,000	1,102,417	1,092,124		(3,734)		(3,734)		1,088,390		(27,160)	(27,160)	42,292	11/15/2035	1.G FE
20030N-BG-5	Comcast Corp Senior Unsecured 4.500% 01/15/43	07/13/2026	Ice Bonds Securities Corporati		677,878	870,000	767,554	776,260		1,821		1,821		778,081		(100,203)	(100,203)	39,041	01/15/2043	1.G FE
20030N-CL-3	Comcast Corp Senior Unsecured 4.600% 10/15/38	07/06/2026	Various		4,469,850	5,000,000	4,844,245	4,855,751		4,131		4,131		4,859,882		(390,032)	(390,032)	167,389	10/15/2038	1.G FE
20030N-DH-1	Comcast Corp Senior Unsecured 3.750% 04/01/40	07/06/2026	Citadel		11,693,462	14,760,000	12,482,089	12,506,447		55,901		55,901		12,562,348		(868,886)	(868,886)	424,350	04/01/2040	1.G FE
20826F-BF-2	ConocoPhillips Co Senior Unsecured 5.050% 09/15/33	08/31/2026	Goldman Sachs		1,195,620	1,200,000	1,217,813			(485)		(485)		1,217,328		(21,708)	(21,708)	27,943	09/15/2033	1.F FE
20826F-BK-1	ConocoPhillips Co Senior Unsecured 4.850% 01/15/32	08/31/2026	Various		18,918,300	19,000,000	18,718,960	18,752,662		23,786		23,786		18,776,448		141,852	141,852	1,039,247	01/15/2032	1.F FE
209111-GF-4	Consolidated Edison Co of New Senior Unsecured 5.500% 03/15/34	09/16/2026	Citigroup		4,789,200	4,800,000	4,779,772	4,782,686		1,209		1,209		4,783,895		5,305	5,305	265,467	03/15/2034	1.G FE
210385-AL-4	Constellation Energy Generatio Senior Unsecured 3.750% 03/01/31	07/16/2026	Tax Free Exchange		9,317,288	10,000,000	9,252,118			65,170		65,170		9,317,288				328,125	03/01/2031	2.A FE
210385-AM-2	Constellation Energy Generatio Senior Unsecured 3.750% 03/01/31	09/14/2026	JPM SECURITIES LLC		9,321,200	10,000,000	9,317,288			21,930		21,930		9,339,218		(18,018)	(18,018)	202,083	03/01/2031	2.A FE
210518-DV-5	Consumers Energy Co Secured 4.900% 02/15/29	08/31/2026	Goldman Sachs		3,022,702	3,010,000	3,047,083			(2,792)		(2,792)		3,044,291		(21,589)	(21,589)	80,300	02/15/2029	1.E FE
210518-DY-9	Consumers Energy Co Secured 4.500% 01/15/31	08/31/2026	Goldman Sachs		11,770,440	12,000,000	11,996,520	11,998,245		329		329		11,998,574		(228,134)	(228,134)	718,500	01/15/2031	1.E FE
212168-AA-6	Continental Wind LLC SR SECD NTS 6.000% 02/28/33	08/31/2026	Various		251,010	251,010	270,141	261,827		(10,817)		(10,817)		251,010				15,061	02/28/2033	2.C FE
22160K-AQ-8	Costco Wholesale Corp Senior Unsecured 1.750% 04/20/32	08/31/2026	Goldman Sachs		3,418,000	4,000,000	3,235,400	3,397,501		55,990		55,990		3,453,492		(35,492)	(35,492)	60,472	04/20/2032	1.C FE
23311V-AK-3	DCP Midstream Operating LP Senior Unsecured 3.250% 02/15/32	09/10/2026	Barclays		5,425,680	6,000,000	5,462,648	5,482,292		51,371		51,371		5,533,664		(107,984)	(107,984)	209,083	02/15/2032	2.B FE
233898-AA-9	Dairyland Power Cooperative 1ST MTG SER 13A 3.420% 03/30/43	09/30/2026	Redemption 100.0000		191,667	191,667	191,667	191,667						191,667				4,916	03/30/2043	1.G
246688-AF-2	Delhaize America LLC Senior Unsecured 9.000% 04/15/31	08/31/2026	Goldman Sachs		37,830,870	33,000,000	38,634,050			(178,444)		(178,444)		38,455,606		(624,736)	(624,736)	1,122,000	04/15/2031	2.A FE
25278X-AV-1	Diamondback Energy Inc Senior Unsecured 6.250% 03/15/33	09/14/2026	Barclays		10,369,400	10,000,000	10,374,900	10,306,630		(25,778)		(25,778)		10,280,852		88,548	88,548	625,000	03/15/2033	2.B FE
25472Y-AB-7	Discovery Global Holdings Inc WBD TL B 1L USD 6.413% 06/04/33	07/15/2026	Redemption 0.0000															41,577	06/04/2033	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
26441C-AP-0	Duke Energy Corp Senior Unsecured 4.800% 12/15/45	08/21/2026	ALRe Modco - VIAC GA - AAM		6,625,231	7,830,000	6,805,288			5,513		5,513		6,810,801		(185,570)	(185,570)	256,824	12/15/2045	2.B FE
26441C-BM-6	Duke Energy Corp Senior Unsecured 3.300% 06/15/41	08/21/2026	ALRe Modco - VIAC GA - AAM		6,704,190	9,090,000	6,861,041			18,324		18,324		6,879,365		(175,175)	(175,175)	204,980	06/15/2041	2.B FE
26884L-AR-0	EQT Corp Senior Unsecured 5.750% 02/01/34	09/22/2026	Barclays		40,662,570	41,000,000	40,968,020	40,973,883		1,893		1,893		40,975,776		(313,206)	(313,206)	2,698,028	02/01/2034	2.C FE
29273V-AP-5	Energy Transfer LP Senior Unsecured 5.550% 02/15/28	08/31/2026	Goldman Sachs		1,446,316	1,430,000	1,464,406	1,455,377		(8,127)		(8,127)		1,447,250		(934)	(934)	82,892	02/15/2028	2.B FE
29273V-AT-7	Energy Transfer LP Senior Unsecured 6.400% 12/01/30	08/31/2026	Various		25,137,360	24,000,000	25,727,820	25,569,901		(199,638)		(199,638)		25,370,263		(232,903)	(232,903)	1,152,000	12/01/2030	2.B FE
29287@-AB-7	Engine Lease Finance Corp SR NTS SER B 4.630% 11/27/28	07/01/2026	Apollo Global Securities, LLC		4,929,000	5,000,000	5,000,000	5,000,000						5,000,000		(71,000)	(71,000)	146,617	11/27/2028	2.B PL
29287@-AC-5	Engine Lease Finance Corp SR NTS SER C 4.630% 01/17/29	07/01/2026	Apollo Global Securities, LLC		3,933,000	4,000,000	4,000,000	4,000,000						4,000,000		(67,000)	(67,000)	185,200	01/17/2029	2.B PL
29360A-AB-6	Enstar Finance LLC Junior Subordinated 5.500% 01/15/42	07/08/2026	Various		19,885,000	20,500,000	19,790,394	19,822,282		12,929		12,929		19,835,211		49,789	49,789	1,664,326	01/15/2042	2.C FE
29379V-AN-3	Enterprise Products Operating Junior Subordinated 7.538% 06/01/67	08/19/2026	AARe - Sony Life [Block] Trust		2,695,640	2,720,000	2,680,900	2,681,228		28		28		2,681,256		14,384	14,384	44,994	06/01/2067	2.B FE
29379V-CF-8	Enterprise Products Operating Senior Unsecured 4.850% 01/31/34	08/04/2026	ACRA RE 2B Surplus AAM		15,848,778	16,200,000	16,027,956			2,918		2,918		16,030,874		(182,096)	(182,096)	401,580	01/31/2034	1.G FE
30034W-AG-1	EVERGY INC Junior Subordinated 6.400% 02/15/57	09/10/2026	Various		7,513,020	7,500,000	7,500,000							7,500,000		13,020	13,020	20,773	02/15/2057	2.C FE
30034W-AG-1	EVERGY INC Junior Subordinated 6.400% 02/15/57	09/01/2026	Gen East Trust AAM		15,086,252	15,000,000	15,000,000							15,000,000		86,252	86,252	18,667	02/15/2057	2.C FE
30161N-BQ-3	Exelon Corp Jr Subordinated 6.500% 03/15/55	08/31/2026	Goldman Sachs		35,248,850	35,000,000	34,653,900	34,663,315		2,635		2,635		34,665,951		582,899	582,899	2,186,528	03/15/2055	2.C FE
30231G-BN-1	Exxon Mobil Corp Senior Unsecured 2.610% 10/15/30	08/31/2026	Goldman Sachs		9,218,000	10,000,000	8,905,500	9,057,206		118,649		118,649		9,175,855		42,145	42,145	229,100	10/15/2030	1.D FE
33972P-AA-7	FLNG Liquefaction 2 LLC SR SECD NTS 4.125% 03/31/38	09/30/2026	Redemption 100.0000		231,000	231,000	231,000	231,000						231,000				9,529	03/31/2038	2.B FE
34107@-AA-7	Florida Pipeline Holdings LLC SR SECURED NT SER A 2.920% 08/15/38	08/15/2026	Various		1,040,456	1,040,456	1,040,456	1,040,456						1,040,456				30,381	08/15/2038	2.B PL
341081-GM-3	Florida Power & Light Co Secured 5.300% 04/01/53	08/31/2026	Goldman Sachs		3,340,913	3,750,000	3,785,817	3,785,192		(413)		(413)		3,784,779		(443,867)	(443,867)	182,188	04/01/2053	1.E FE
36143L-2G-9	GA Global Funding Trust Secured 2.250% 01/06/27	09/23/2026	ALRe Corporate AAM		3,376,340	3,400,000	3,113,176	3,290,379		78,245		78,245		3,368,624		7,716	7,716	92,863	01/06/2027	1.F FE
36158F-AD-2	Swiss Re America Holding Corp Senior Unsecured 7.750% 06/15/30	08/31/2026	Goldman Sachs		11,853,490	11,000,000	13,609,410	11,797,803		(106,889)		(106,889)		11,690,914		162,576	162,576	606,222	06/15/2030	1.F FE
371559-AB-1	Genesee & Wyoming Inc GENESEE & WYOMING INC 6.250% 04/15/32	09/11/2026	ALRE - DFL Trust AAM		9,444,848	9,500,000	9,410,035	9,417,879		7,545		7,545		9,425,423		19,424	19,424	537,674	04/15/2032	3.C FE
37270*-AA-3	Georgetown Energy Partners, LL SR SECD NTS 3.580% 06/30/51	09/30/2026	Redemption 100.0000		28,861	28,861	28,861	28,861						28,861				775	06/30/2051	1.G PL
37940X-AD-4	Global Payments Inc Senior Unsecured 2.900% 05/15/30	08/17/2026	Market Axess		9,157,600	10,000,000	8,703,200	9,049,728		123,963		123,963		9,173,691		(16,091)	(16,091)	219,917	05/15/2030	2.C FE
37940X-AQ-5	Global Payments Inc Senior Unsecured 5.400% 08/15/32	08/17/2026	Susquehanna Financial		7,391,550	7,500,000	7,305,450	7,344,037		12,207		12,207		7,356,243		35,307	35,307	408,375	08/15/2032	2.C FE
38141G-B2-9	Goldman Sachs Group Inc/The Senior Unsecured 5.049% 07/23/30	07/14/2026	JPM SECURITIES LLC		20,025,600	20,000,000	20,049,800	20,042,621		(5,977)		(5,977)		20,036,644		(11,044)	(11,044)	987,360	07/23/2030	1.F FE
39121J-AE-0	Great River Energy Secured 6.254% 07/01/38	07/01/2026	Redemption 100.0000		305,777	305,777	305,777	305,777						305,777				19,123	07/01/2038	1.G FE
39121J-AH-3	Great River Energy 1ST MTG 4.478% 07/01/30	07/01/2026	Redemption 100.0000		1,458,000	1,458,000	1,444,049	1,443,736		14,264		14,264		1,458,000				65,289	07/01/2030	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
39949#-AA-6	Ground Lease Tr 16B (Urban Tow P/T CERTS 4.715% 05/15/52	09/02/2026	Apollo Global Securities, LLC		11,484,679	20,976,582	21,058,121	21,042,195		(1,630)		(1,630)		21,040,565		(9,555,886)	(9,555,886)	741,784	05/15/2052	1.F PL
39949#-AA-6	Ground Lease Tr 16B (Urban Tow P/T CERTS 4.715% 05/15/52	09/15/2026	Redemption 100.0000		6,487	6,487	6,512	6,507		(20)		(20)		6,487				204	05/15/2052	1.F PL
39951#-AA-1	Ground Lease Trust A - 2018A P/T CERTS 4.580% 02/15/51	09/15/2026	Redemption 100.0000		64,943	64,943	64,943	64,943						64,943				1,984	02/15/2051	3.B PL
40440V-AX-3	HPS Corporate Lending Fund Senior Unsecured 5.300% 06/05/27	09/23/2026	ALRe Corporate AAM		3,489,916	3,500,000	3,491,423			3,412		3,412		3,494,835		(4,919)	(4,919)	148,400	06/05/2027	2.C FE
40467@-AA-8	Ha-Ga Receivables Trust Series P/T CERTS SER A 4.000% 04/01/34	09/01/2026	Various		429,720	429,720	429,720	429,720						429,720				11,462	04/01/2034	1.C
438516-CF-1	Honeywell International Inc Senior Unsecured 1.750% 09/01/31	08/31/2026	Goldman Sachs		1,715,400	2,000,000	1,613,700	1,703,039		30,907		30,907		1,733,946		(18,546)	(18,546)	35,000	09/01/2031	1.F FE
46647P-BE-5	JPMorgan Chase & Co Senior Unsecured 2.739% 10/15/30	07/15/2026	Citadel		5,247,536	5,600,000	5,140,016	5,196,120		41,566		41,566		5,237,686		9,850	9,850	115,464	10/15/2030	1.E FE
46647P-DU-7	JPMorgan Chase & Co Senior Unsecured 5.299% 07/24/29	08/10/2026	ACRA RE 2A Surplus AAM		28,328,992	28,000,000	28,444,920	28,354,002		(80,164)		(80,164)		28,273,839		55,153	55,153	1,549,663	07/24/2029	1.E FE
46647P-EV-4	JPMorgan Chase & Co Senior Unsecured 5.140% 01/24/31	07/15/2026	Various		11,641,592	11,550,000	11,711,068	11,688,897		(16,929)		(16,929)		11,671,969		(30,377)	(30,377)	578,828	01/24/2031	1.E FE
48259*-AA-5	KDP LICENSING PT TRUST P/T CERTS 3.120% 12/31/35	09/15/2026	Redemption 100.0000		8,974	8,974	8,974	8,974						8,974				187	12/31/2035	2.A PL
501044-BZ-3	Kroger Co/The Senior Unsecured 7.500% 04/01/31	09/16/2026	Deutsche Bank AG		2,171,360	2,000,000	2,229,224			(12,020)		(12,020)		2,217,204		(45,844)	(45,844)	69,167	04/01/2031	2.A FE
502431-AQ-2	L3Harris Technologies Inc Senior Unsecured 5.400% 07/31/33	09/22/2026	Barclays		7,913,840	8,000,000	8,368,696			(29,229)		(29,229)		8,339,467		(425,627)	(425,627)	495,600	07/31/2033	2.B FE
51223*-AB-0	Lakeview Loan Servicing LLC LAKEVIEW 4.5 0726 4.500% 07/13/26	07/13/2026	Various		80,000,000	80,000,000	80,000,000	80,000,000						80,000,000				3,600,000	07/13/2026	1.E PL
52678@-AA-8	Lerado Investments SR SECD NTS 3.860% 03/31/36	09/30/2026	Redemption 100.0000		30,425	30,425	30,425	30,425						30,425				881	03/31/2036	2.B PL
53079E-BG-8	Liberty Mutual Group Inc Senior Unsecured 4.569% 02/01/29	08/04/2026	ACRA RE 2B Surplus AAM		15,879,032	16,000,000	15,941,280			4,342		4,342		15,945,622		(66,590)	(66,590)	371,612	02/01/2029	2.B FE
532457-DF-2	Eli Lilly & Co Senior Unsecured 5.550% 10/15/55	08/31/2026	Goldman Sachs		15,851,195	16,750,000	16,366,928			2,154		2,154		16,369,081		(517,886)	(517,886)	351,192	10/15/2055	1.D FE
54336@-AA-8	Longwood Energy Partners LLC SR SECD NTS SER A 5.150% 06/30/34	07/15/2026	Various		400,492	400,492	394,808	394,999		5,493		5,493		400,492				10,313	06/30/2034	3.C PL
55336V-AT-7	MPLX LP Senior Unsecured 5.500% 02/15/49	09/08/2026	ACRA RE 2A Surplus AAM		9,919,905	11,140,000	9,901,678			508		508		9,902,185		17,719	17,719	39,145	02/15/2049	2.B FE
55336V-BU-3	MPLX LP Senior Unsecured 4.950% 09/01/32	08/04/2026	ACRA RE 2B Surplus AAM		8,865,327	9,000,000	8,975,087			680		680		8,975,767		(110,440)	(110,440)	189,338	09/01/2032	2.B FE
55336V-BV-1	MPLX LP Senior Unsecured 5.000% 03/01/33	09/14/2026	Barclays		1,927,780	2,000,000	2,008,953	2,008,716		(724)		(724)		2,007,992		(80,212)	(80,212)	103,889	03/01/2033	2.B FE
55336V-CC-2	MPLX LP Senior Unsecured 5.400% 09/15/35	09/08/2026	ACRA RE 2A Surplus AAM		9,680,283	9,910,000	9,706,052			472		472		9,706,524		(26,241)	(26,241)	257,165	09/15/2035	2.B FE
571903-BE-2	Marriott International Inc/MD Senior Unsecured 4.625% 06/15/30	08/04/2026	ACRA RE 2B Surplus AAM		12,333,517	12,450,000	12,425,225			776		776		12,426,001		(92,484)	(92,484)	78,374	06/15/2030	2.B FE
571903-BG-7	Marriott International Inc/MD Senior Unsecured 2.850% 04/15/31	09/10/2026	Morgan Stanley		7,192,160	8,000,000	6,749,520	7,050,819		109,687		109,687		7,160,506		31,654	31,654	206,467	04/15/2031	2.B FE
571903-BM-4	Marriott International Inc/MD Senior Unsecured 5.450% 09/15/26	08/29/2026	Redemption 100.0000		10,000,000	10,000,000	10,118,400	10,027,470		(27,470)		(27,470)		10,000,000				272,500	09/15/2026	2.B FE
58933Y-BK-0	Merck & Co Inc Senior Unsecured 4.500% 05/17/33	08/31/2026	Goldman Sachs		9,719,400	10,000,000	9,991,200	9,993,143		531		531		9,993,675		(274,275)	(274,275)	355,000	05/17/2033	1.E FE
58990C-AA-1	Meridian Arc Holdco LLC Senior Secured 6.250% 04/30/31	08/18/2026	Various		15,459,245	16,000,000	16,000,000	14,800,000						16,000,000		(540,755)	(540,755)	291,949	04/30/2031	3.B FE
594918-AM-6	Microsoft Corp Senior Unsecured 5.300% 02/08/41	07/17/2026	Various		4,222,427	4,209,000	5,554,668	5,084,666		(24,601)		(24,601)		5,060,065		(837,638)	(837,638)	211,923	02/08/2041	1.A FE
607120-FQ-0	Mobile Airport Authority SR NTS 5.130% 11/09/42	08/09/2026	Redemption 100.0000		179,722	179,722	179,722	179,722						179,722				6,915	11/09/2042	1.F

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..617446-8L-6	Morgan Stanley Senior Unsecured 2.699% 01/22/31	. 09/08/2026 .	JPM SECURITIES LLC		4,611,300	5,000,000	4,445,850	4,522,686		58,458		58,458		4,581,144		30,156	30,156	152,568	. 01/22/2031 .	1.E FE
..61748U-BA-9	Morgan Stanley Senior Unsecured 5.170% 07/14/32	. 08/04/2026 .	ACRA RE 2B Surplus AAM		9,975,472	10,000,000	10,000,000							10,000,000		(24,528)	(24,528)	24,414	. 07/14/2032 .	1.E FE
..61773*-AA-5	Morongo Transmission LLC SR SECD NTS SER A 3.320% 07/12/51	. 09/30/2026 .	Redemption 100.0000		65,316	65,316	65,316	65,316						65,316				1,626	. 07/12/2051 .	1.G PL
..61773*-AB-3	Morongo Transmission LLC SR SECD NTS SER B 3.440% 07/12/51	. 09/30/2026 .	Redemption 100.0000		56,647	56,647	56,647	56,647						56,647				1,461	. 07/12/2051 .	1.G PL
..61774A-AF-0	Morgan Stanley Direct Lending Senior Unsecured 6.150% 05/17/29	. 08/04/2026 .	ACRA RE 2B Surplus AAM		5,237,603	5,200,000	5,193,374	5,195,400		708		708		5,196,109		41,494	41,494	228,302	. 05/17/2029 .	2.C FE
..62927@-AB-4	Nhl US Funding LP SECD TERM NTS 2 4.330% 09/29/26	. 09/29/2026 .	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				517,796	. 09/29/2026 .	1.G PL
..62930@-AA-1	NJ AMA FEE 2021 LLC SR SECD NTS 3.517% 11/25/36	. 09/25/2026 .	Redemption 100.0000		185,429	185,429	169,129			16,300		16,300		185,429				3,825	. 11/25/2036 .	1.G PL
..62963#-AJ-0	Nrp Operating LLC SR NTS SER I 5.030% 12/01/26	. 07/01/2026 .	Apollo Global Securities, LLC		852,136	861,614	861,614	861,614						861,614		(9,478)	(9,478)	27,809	. 12/01/2026 .	3.A
..62964*-AA-2	NYSARC INC SR SECD NTS 5.730% 07/02/35	. 07/02/2026 .	Redemption 100.0000		280,567	280,567	280,567	280,567						280,567				16,077	. 07/02/2035 .	1.E PL
..63636#-AG-1	NATIONAL HOCKEY LEAGUE SR SECD NTS SER G 3.150% 01/06/28	. 09/18/2026 .	Apollo Global Securities, LLC		6,786,220	7,000,000	7,000,000	7,000,000						7,000,000		(213,780)	(213,780)	173,950	. 01/06/2028 .	2.A PL
..63946B-AJ-9	NBCUniversal Media LLC Senior Unsecured 4.450% 01/15/43	. 08/05/2026 .	Seaport Global Securities LLC		5,528,573	6,270,000	5,410,320			16,540		16,540		5,426,860		101,712	101,712	155,783	. 01/15/2043 .	1.G FE
..64952W-CH-4	New York Life Global Funding Secured 2.350% 07/14/26	. 07/14/2026 .	Maturity		6,500,000	6,500,000	6,153,550	6,405,873		94,127		94,127		6,500,000				152,750	. 07/14/2026 .	1.B FE
..651639-AZ-9	Newmont Corp Senior Unsecured 2.600% 07/15/32	. 08/31/2026 .	Goldman Sachs		2,120,496	2,400,000	1,840,776	1,954,204		37,930		37,930		1,992,134		128,362	128,362	70,373	. 07/15/2032 .	2.A FE
..65339K-CW-8	NextEra Energy Capital Holding Junior Subordinated 6.700% 09/01/54	. 08/26/2026 .	ALRE SML Trust AAM		25,442,795	25,000,000	25,848,985			(135,026)		(135,026)		25,713,959		(271,164)	(271,164)	1,651,736	. 09/01/2054 .	2.B FE
..655844-CT-3	Norfolk Southern Corp Senior Unsecured 5.550% 03/15/34	. 08/31/2026 .	Goldman Sachs		6,131,760	6,000,000	5,999,100	5,999,100						5,999,100		132,660	132,660	320,050	. 03/15/2034 .	2.A FE
..65960N-AC-4	North Haven Private Income Fun Senior Unsecured 5.125% 09/25/28	. 08/20/2026 .	Tax Free Exchange		746,212	750,000	744,705	745,145		1,067		1,067		746,212				34,701	. 09/25/2028 .	2.C FE
..67090S-AA-6	Nuveen Churchill Direct Lendin Senior Unsecured 6.650% 03/15/30	. 09/25/2026 .	Various		19,124,272	19,284,000	19,246,975	19,256,128		4,062		4,062		19,260,189		(135,917)	(135,917)	1,263,640	. 03/15/2030 .	2.C FE
..674599-DD-4	Occidental Petroleum Corp Senior Unsecured 7.500% 05/01/31	. 09/16/2026 .	Goldman Sachs		8,909,423	8,250,000	9,026,820			(19,617)		(19,617)		9,007,203		(97,780)	(97,780)	233,750	. 05/01/2031 .	2.C FE
..674599-DL-6	Occidental Petroleum Corp Senior Unsecured 6.600% 03/15/46	. 08/31/2026 .	Goldman Sachs		8,041,145	7,760,000	8,159,198	8,157,293		(6,847)		(6,847)		8,150,446		(109,302)	(109,302)	492,243	. 03/15/2046 .	2.C FE
..674599-EF-8	Occidental Petroleum Corp Senior Unsecured 6.125% 01/01/31	. 09/30/2026 .	Call 102.7680		3,699,648	3,600,000	3,588,468	3,591,143		792		792		3,591,935		8,065	8,065	374,661	. 01/01/2031 .	2.C FE
..674599-EL-5	Occidental Petroleum Corp Senior Unsecured 5.550% 10/01/34	. 09/14/2026 .	Bank of America		7,671,537	7,693,000	7,895,423	7,892,303		(13,372)		(13,372)		7,878,931		(207,394)	(207,394)	407,985	. 10/01/2034 .	2.C FE
..674599-EM-3	Occidental Petroleum Corp Senior Unsecured 6.050% 10/01/54	. 07/17/2026 .	Susquehanna Financial		11,409,483	11,540,000	11,392,274	11,392,883		1,488		1,488		11,394,370		15,112	15,112	560,475	. 10/01/2054 .	2.C FE
..693475-CB-9	PNC Financial Services Group I Senior Unsecured 5.222% 01/29/31	. 09/17/2026 .	Bank of America		19,923,200	20,000,000	20,085,329	20,081,911		(7,647)		(7,647)		20,074,264		(151,064)	(151,064)	1,108,224	. 01/29/2031 .	1.G FE
..718547-AZ-5	Phillips 66 Co Junior Subordinated 5.875% 03/15/56	. 08/31/2026 .	Goldman Sachs		3,202,630	3,234,000	3,234,000	3,234,000						3,234,000		(31,370)	(31,370)	181,025	. 03/15/2056 .	2.C FE
..724060-AA-6	Pipeline Funding Co LLC SR SECD BDS 7.500% 01/15/30	. 07/15/2026 .	Various		337,821	337,821	338,897	338,828		(1,007)		(1,007)		337,821				25,337	. 01/15/2030 .	2.B FE
..73019#-AA-0	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-A 3.000% 09/13/27	. 09/13/2026 .	Redemption 100.0000		100,484	100,484	100,484	100,484						100,484				3,015	. 09/13/2027 .	1.D
..73019#-AB-8	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-B 3.000% 09/13/27	. 09/13/2026 .	Redemption 100.0000		104,266	104,266	104,266	104,266						104,266				3,112	. 09/13/2027 .	1.D

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
73019#-AC-6	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-C 3.000% 09/13/27	09/13/2026	Redemption 100.0000		95,244	95,244	95,244	95,244						95,244				2,857	09/13/2027	1.D
74355*-AA-4	Project Service LLC SR SECD NTS 3.160% 05/27/43	08/27/2026	Various		131,509	131,509	131,509	131,509						131,509				3,117	05/27/2043	2.A PL
74432Q-AH-8	Prudential Financial Inc Senior Unsecured 5.400% 06/13/35	08/21/2026	ALRe Modco - VIAC GA - AAM		9,043,628	9,000,000	9,174,134			(2,947)		(2,947)		9,171,187		(127,559)	(127,559)	334,800	06/13/2035	1.G FE
74762E-AH-5	Quanta Services Inc Senior Unsecured 2.350% 01/15/32	09/22/2026	Morgan Stanley		9,392,680	11,000,000	8,750,220	9,238,314		183,298		183,298		9,421,612		(28,932)	(28,932)	307,328	01/15/2032	2.B FE
749983-AC-6	RWE Finance US LLC Senior Unsecured 5.125% 09/18/35	08/21/2026	ALRe Modco - VIAC GA - AAM		7,651,044	8,000,000	7,768,080			4,626		4,626		7,772,706		(121,662)	(121,662)	174,250	09/18/2035	2.B FE
75513E-CA-7	RTX Corp Senior Unsecured 4.875% 10/15/40	08/31/2026	Goldman Sachs		10,371,600	11,250,000	10,438,763			10,854		10,854		10,449,616		(78,016)	(78,016)	207,188	10/15/2040	2.A FE
75513E-CM-1	RTX Corp Senior Unsecured 1.900% 09/01/31	08/31/2026	Goldman Sachs		13,839,840	16,000,000	13,911,520			85,857		85,857		13,997,377		(157,537)	(157,537)	152,000	09/01/2031	2.A FE
76913@-AA-2	RIVERSIDE HEALTHCARE ASSOCIATI SR NTS SER 2021 3.310% 07/01/51	07/01/2026	Redemption 100.0000		373,717	373,717	373,717	373,717						373,717				12,370	07/01/2051	1.G FE
771196-BX-9	Roche Holdings Inc Senior Unsecured 2.076% 12/13/31	08/31/2026	Goldman Sachs		11,354,364	13,060,000	10,530,017	11,135,681		189,032		189,032		11,324,713		29,651	29,651	194,307	12/13/2031	1.C FE
778296-AG-8	Ross Stores Inc Senior Unsecured 1.875% 04/15/31	09/17/2026	Morgan Stanley		6,899,840	8,000,000	6,285,880	6,703,794		154,061		154,061		6,857,855		41,985	41,985	138,750	04/15/2031	1.G FE
78466C-AC-0	SS&C Technologies Inc SENIOR 5.500% 09/30/27	09/30/2026	Various							(34)		(34)		(34)		34	34		09/30/2027	4.A FE
816851-BW-8	Sempra Junior Subordinated 6.375% 04/01/56	09/09/2026	Lincoln Fin Mod - AAM		1,200,866	1,200,000	1,208,330			(138)		(138)		1,208,192		(7,326)	(7,326)	33,575	04/01/2056	2.C FE
822905-AT-2	Shell Finance US Inc Senior Unsecured 6.375% 12/15/38	07/13/2026	Tax Free Exchange		19,201,677	18,000,000	19,241,637	19,237,789		(36,112)		(36,112)		19,201,677				663,000	12/15/2038	1.D FE
822905-AX-3	Shell Finance US Inc Senior Unsecured 5.125% 10/15/41	07/13/2026	Tax Free Exchange		6,917,346	7,000,000	6,914,771	6,915,068		2,278		2,278		6,917,346				267,069	10/15/2041	1.D FE
82340*-AA-5	SHEPHERDS FLAT FUNDING TRUST I P/T CERTS A-1-A 6.950% 04/30/32	07/31/2026	Redemption 100.0000		197,554	197,554	197,554	197,554						197,554				10,298	04/30/2032	2.B FE
82618*-AA-0	Siebert Williams Shank & Co LL SUB ROF 7.000% 08/31/27	09/17/2026	Redemption 100.0000		52,000,000	52,000,000	52,000,000							52,000,000				91,000	08/31/2027	4.B Z
84055*-AE-8	South Texas Electric Cooperati 1ST MTG SER 18A 4.160% 08/15/48	08/15/2026	Various		200,000	200,000	200,000	200,000						200,000				8,320	08/15/2048	1.F
842587-DJ-3	Southern Co/The Junior Subordinated 7.695% 09/15/51	09/15/2026	Various		41,850,000	41,850,000	41,269,922	41,278,454		9,605		9,605		41,288,060		561,940	561,940	1,569,375	09/15/2051	2.B FE
85234@-AA-5	St Charles Health System Inc SR NTS 4.420% 01/01/38	09/17/2026	Call 100.0000		11,919,463	11,919,463	11,919,463	11,919,463						11,919,463				636,599	01/01/2038	1.F
857477-CD-3	State Street Corp Senior Unsecured 5.272% 08/03/26	08/03/2026	Maturity		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				105,440	08/03/2026	1.D FE
86157#-AA-4	Stolthaven New Orleans LLC GTD SR SECD NTS 5.150% 07/17/29	07/01/2026	Apollo Global Securities, LLC		15,506,594	15,800,000	15,800,000	15,800,000						15,800,000		293,406	293,406	813,700	07/17/2029	2.B PL
86157#-AA-4	Stolthaven New Orleans LLC GTD SR SECD NTS 5.150% 07/17/29	07/17/2026	Various		375,000	375,000	375,000	375,000						375,000				19,313	07/17/2029	2.B PL
86765B-AQ-2	Energy Transfer LP Senior Unsecured 5.350% 05/15/45	09/08/2026	ACRA RE 2A Surplus AAM		3,423,858	3,880,000	3,423,169			287		287		3,423,456		403	403	65,157	05/15/2045	2.B FE
872540-AQ-2	TJX Cos Inc/The Senior Unsecured 2.250% 09/15/26	09/15/2026	Maturity		7,000,000	7,000,000	6,558,740	6,895,091		104,909		104,909		7,000,000				157,500	09/15/2026	1.F FE
872540-AT-6	TJX Cos Inc/The Senior Unsecured 3.875% 04/15/30	08/31/2026	Goldman Sachs		1,159,416	1,200,000	1,444,260	1,308,535		(17,446)		(17,446)		1,291,088		(131,672)	(131,672)	40,817	04/15/2030	1.F FE
872540-AW-9	TJX Cos Inc/The Senior Unsecured 1.600% 05/15/31	08/31/2026	Goldman Sachs		3,449,760	4,000,000	3,503,452			15,873		15,873		3,519,325		(69,565)	(69,565)	18,844	05/15/2031	1.F FE
87264A-CA-1	T-Mobile USA Inc Senior Unsecured 2.050% 02/15/28	08/31/2026	Goldman Sachs		36,043,876	37,400,000	35,090,482	35,608,133		544,805		544,805		36,152,938		(109,062)	(109,062)	800,776	02/15/2028	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
87264A-DD-4	T-Mobile USA Inc Senior Unsecured 6.000% 06/15/54	07/29/2026	Goldman Sachs		3,759,280	4,000,000	4,088,620			(349)		(349)		4,088,271		(328,991)	(328,991)	150,000	06/15/2054	2.A FE
87264A-DU-6	T-Mobile USA Inc Senior Unsecured 5.875% 11/15/55	09/08/2026	ACRA RE 2A Surplus AAM		2,923,025	3,200,000	2,921,600			98		98		2,921,698		1,327	1,327	59,011	11/15/2055	2.A FE
87612G-AP-6	Targa Resources Corp Senior Unsecured 4.900% 09/15/30	08/31/2026	Goldman Sachs		9,923,300	10,000,000	10,161,300	10,151,355		(19,868)		(19,868)		10,131,487		(208,187)	(208,187)	470,944	09/15/2030	2.B FE
88105#-AA-3	Terraform Phoenix I LLC GTD SR SECD NTS 3.380% 12/31/43	09/30/2026	Various		476,366	476,366	450,980	452,457		23,909		23,909		476,366				12,076	12/31/2043	2.C PL
882508-CB-8	Texas Instruments Inc Senior Unsecured 4.900% 03/14/33	08/31/2026	Goldman Sachs		2,480,250	2,500,000	2,593,775	2,572,031		(5,975)		(5,975)		2,566,056		(85,806)	(85,806)	118,076	03/14/2033	1.E FE
883556-CV-2	Thermo Fisher Scientific Inc Senior Unsecured 4.953% 08/10/26	08/10/2026	Maturity		5,000,000	5,000,000	5,029,550	5,006,533		(6,533)		(6,533)		5,000,000				247,650	08/10/2026	1.G FE
88732J-AN-8	Time Warner Cable LLC Senior Secured 7.300% 07/01/38	07/06/2026	Barclays		4,170,896	4,040,000	4,215,174	4,206,391		(939)		(939)		4,205,452		(34,556)	(34,556)	152,375	07/01/2038	2.C FE
89392#-AA-5	TRANSPORT LICENSE INVESTORS TR P/T CERTS CL A 4.380% 01/25/40	09/10/2026	Various		212,889	212,889	202,390	203,319		9,570		9,570		212,889				9,806	01/25/2040	1.E PL
89395#-AA-0	TRANSOURCE ENERGY LLC SR NTS 2.750% 03/31/50	09/15/2026	Redemption 100.0000		107,436	107,436	107,436	107,436						107,436				2,954	03/31/2050	1.F
90274@-AA-6	UFI-Jci Samford Cppc Tr P/T CERTS 3.660% 03/01/38	09/01/2026	Redemption 100.0000		339,928	339,928	339,928	339,928						339,928				9,331	03/01/2038	2.B
90279@-AA-1	UFI-Jci Bcps Cppc Receivables P/T CERTS SER 17 4.150% 03/01/38	09/01/2026	Redemption 100.0000		354,087	354,087	354,087	354,087						354,087				11,021	03/01/2038	1.D
90362@-AA-9	UTF GATEWAY 2011 PP PT TR P/T CERTS 4.900% 11/01/27	09/01/2026	Redemption 100.0000		105,368	105,368	105,368	105,367						105,368				3,443	11/01/2027	1.G
91324P-EF-5	UnitedHealth Group Inc Senior Unsecured 3.250% 05/15/51	07/17/2026	Barclays		32,911,500	50,000,000	32,279,750	32,418,016		169,032		169,032		32,587,048		324,452	324,452	1,105,903	05/15/2051	1.F FE
91403#-AA-6	Univ Of Iowa Energy Collaborat SR SECD NTS 3.620% 06/30/50	09/30/2026	Various		290,981	290,981	286,946	271,523		4,035		4,035		290,981				7,900	06/30/2050	1.G PL
91913Y-AT-7	Valero Energy Corp Senior Unsecured 4.900% 03/15/45	08/21/2026	ALRe Modco - VIAC GA - AAM		3,488,051	4,000,000	3,545,162			3,253		3,253		3,548,415		(60,365)	(60,365)	84,933	03/15/2045	2.B FE
92343V-DU-5	Verizon Communications Inc Senior Unsecured 5.250% 03/16/37	07/27/2026	Morgan Stanley		4,802,800	5,000,000	4,961,500	4,973,664		1,007		1,007		4,974,672		(171,872)	(171,872)	227,500	03/16/2037	2.A FE
92343V-GL-2	Verizon Communications Inc Senior Unsecured 2.850% 09/03/41	07/27/2026	Bank of America		9,536,060	13,930,000	9,889,046			21,920		21,920		9,910,966		(374,906)	(374,906)	159,905	09/03/2041	2.A FE
92343V-GY-4	Verizon Communications Inc Senior Unsecured 4.780% 02/15/35	07/27/2026	Morgan Stanley		7,808,625	8,250,000	8,000,933			5,658		5,658		8,006,591		(197,966)	(197,966)	178,553	02/15/2035	2.A FE
92838@-AA-1	VISTA RIDGE LLC SR SECD NTS 2.570% 10/14/49	09/30/2026	Redemption 100.0000		241,806	241,806	241,806	241,806						241,806				4,661	10/14/2049	1.F PL
928563-AJ-4	VMware LLC Senior Unsecured 1.400% 08/15/26	08/15/2026	Various		10,760,000	10,760,000	10,709,157	10,742,842		17,158		17,158		10,760,000				150,640	08/15/2026	1.G FE
92939U-AM-8	WEC Energy Group Inc Senior Unsecured 5.600% 09/12/26	09/12/2026	Maturity		10,000,000	10,000,000	10,120,800	10,029,900		(29,900)		(29,900)		10,000,000				560,000	09/12/2026	2.A FE
931142-FC-2	Walmart Inc Senior Unsecured 4.000% 04/15/30	08/31/2026	Goldman Sachs		7,838,800	8,000,000	7,984,560	7,990,010		1,443		1,443		7,991,452		(152,652)	(152,652)	280,889	04/15/2030	1.C FE
931142-FE-8	Walmart Inc Senior Unsecured 4.500% 04/15/53	08/31/2026	Goldman Sachs		3,087,000	3,750,000	3,495,190	3,500,331		2,957		2,957		3,503,288		(416,288)	(416,288)	148,125	04/15/2053	1.C FE
955306-C*-4	West Pharmaceutical Services I SR NTS SER C 4.020% 07/05/27	07/01/2026	Apollo Global Securities, LLC		15,235,374	15,400,000	15,400,000	15,400,000						15,400,000		(164,626)	(164,626)	632,837	07/05/2027	1.G
958667-AC-1	Western Midstream Operating LP Senior Unsecured 4.050% 02/01/30	08/04/2026	ACRA RE 2B Surplus AAM		1,931,390	2,000,000	1,941,816			1,528		1,528		1,943,344		(11,954)	(11,954)	41,175	02/01/2030	2.C FE
969457-CJ-7	Williams Cos Inc/The Senior Unsecured 5.650% 03/15/33	09/14/2026	Goldman Sachs		8,976,330	9,000,000	8,990,190	8,992,634		596		596		8,993,230		(16,900)	(16,900)	508,500	03/15/2033	2.B FE
97382B-AB-5	Uniti Services LLC Senior Secured 7.500% 10/15/33	08/04/2026	Various		459,293	447,000	461,566	304,583		(958)		(958)		460,549		(1,257)	(1,257)	22,909	10/15/2033	4.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..980745-F*-9	WOODWARD INC SR NTS SER M 1.120% 09/23/26	09/23/2026	Maturity		6,868,761	6,868,761	6,720,344	7,024,067		26,368		26,368	(46,635)	6,868,761	(135,039)		(135,039)	77,296	09/23/2026	2.B
..98385X-AM-8	XTO Energy Inc Senior Unsecured 6.750% 08/01/37	09/18/2026	Redemption 114.5669		1,915,559	1,672,000	2,060,322	1,905,713		9,845		9,845		1,915,559				130,416	08/01/2037	1.D FE
..98388M-AB-3	Xcel Energy Inc Senior Unsecured 1.750% 03/15/27	09/23/2026	ALRe Corporate AAM		6,502,432	6,600,000	6,144,666	6,382,917		129,574		129,574		6,512,491		(10,060)	(10,060)	118,067	03/15/2027	2.A FE
..98389B-BF-6	Xcel Energy Inc XCEL ENERGY INC 5.750% 12/03/56	08/21/2026	ALRe Modco - VIAC GA - AAM		3,887,225	4,000,000	3,960,000			131		131		3,960,131		(72,906)	(72,906)	49,833	12/03/2056	2.C FE
..G5814#-AA-2	MARI JONE LTD SR SECD NTS SER A 5.580% 06/30/31	09/30/2026	Redemption 100.0000		50,893	50,893	50,893	50,893						50,893				2,130	06/30/2031	2.C PL
..G5814#-AB-0	MARI BOYLE LTD SR SECD NTS SER B 5.580% 06/30/31	09/30/2026	Redemption 100.0000		50,893	50,893	50,893	50,893						50,893				2,130	06/30/2031	2.C PL
..G9400#-AB-2	WMMR FOUR LTD SR SECD NTS SER B 5.350% 09/30/33	09/30/2026	Redemption 100.0000		88,253	88,253	88,253	88,253						88,253				3,541	09/30/2033	2.C PL
..06368F-AC-3	Bank of Montreal Senior Unsecured 1.250% 09/15/26	09/15/2026	Maturity		12,000,000	12,000,000	10,842,770	11,688,163		311,837		311,837		12,000,000				150,000	09/15/2026	1.F FE
..13645R-AY-0	Canadian Pacific Railway Co Senior Unsecured 4.000% 06/01/28	08/31/2026	Goldman Sachs		14,842,950	15,000,000	14,860,350	14,889,288		29,443		29,443		14,918,731		(75,781)	(75,781)	450,000	06/01/2028	2.A FE
..29250N-AZ-8	Enbridge Inc Senior Unsecured 3.125% 11/15/29	08/31/2026	Goldman Sachs		7,677,666	8,100,000	7,699,698			20,567		20,567		7,720,265		(42,599)	(42,599)	74,531	11/15/2029	2.A FE
..29250N-CG-8	Enbridge Inc Junior Subordinated 7.375% 03/15/55	07/01/2026	HSBC SECURITIES (USA) INC		20,975,000	20,000,000	20,000,000	20,000,000						20,000,000		975,000	975,000	438,403	03/15/2055	2.C FE
..66980C-AC-2	Nouvelle Autoroute 30 Financem SR SECD BDS SER C 3.750% 03/31/33	09/29/2026	Various		210,409	210,409	229,521	217,446					12,075	210,409	(19,112)		(19,112)	7,965	03/31/2033	2.A FE
..78017D-AT-5	Royal Bank of Canada Senior Unsecured 4.400% 04/17/30	08/04/2026	ACRA RE 2B Surplus AAM		39,522,012	40,000,000	39,679,979			13,505		13,505		39,693,484		(171,472)	(171,472)	523,111	04/17/2030	1.E FE
..78017F-ZT-3	Royal Bank of Canada Senior Unsecured 4.650% 10/18/30	08/04/2026	ACRA RE 2B Surplus AAM		8,042,178	8,100,000	8,060,148			1,125		1,125		8,061,273		(19,095)	(19,095)	110,903	10/18/2030	1.E FE
..C1467#-AC-1	CSL GROUP INC (THE) SR SECD NTS SER 15-A 4.480% 08/13/30	08/13/2026	Redemption 100.0000		1,187,500	1,187,500	1,187,500	1,187,500						1,187,500				53,200	08/13/2030	3.B Z
..C6802@-AA-0	Oilers Entertainment Group SR SECD NTS 4.560% 06/30/51	09/30/2026	Redemption 100.0000		93,517	93,517	104,796	96,645					8,151	93,517	(11,279)		(11,279)	3,220	06/30/2051	2.B PL
. 000000-00-0	Mumbai International Airport L Mumbai International Airport L 6.950% 07/30/29	09/09/2026	Lincoln Fin Mod - AAM		22,994,510	22,500,000	22,500,000	22,500,000						22,500,000		494,510	494,510	1,151,094	07/30/2029	2.C Z
. 000000-00-0	Zurich Finance Ireland II DAC Unsecured 5.500% 04/23/55	09/01/2026	Goldman Sachs		4,818,250	5,000,000	4,928,750			422		422		4,929,172		(110,922)	(110,922)	99,306	04/23/2055	1.E FE
. 000000-00-0	Zurich Finance Ireland II DAC Unsecured 5.500% 04/23/55	09/03/2026	Various		13,090,752	13,510,000	13,328,120			984		984		13,329,104		(238,351)	(238,351)	257,386	04/23/2055	1.E FE
. 000000-00-0	Zurich Finance Ireland II DAC Unsecured 6.250% 11/22/55	09/01/2026	Goldman Sachs		23,165,830	23,000,000	23,676,250			(6,782)		(6,782)		23,669,468		(503,638)	(503,638)	1,122,049	11/22/2055	1.E FE
. 000000-00-0	Zurich Finance Ireland II DAC Unsecured 6.250% 11/22/55	09/03/2026	Various		15,097,470	15,000,000	15,493,750			(4,704)		(4,704)		15,489,046		(391,576)	(391,576)	734,375	11/22/2055	1.E FE
. 000000-00-0	Zurich Finance Ireland II DAC Unsecured 5.875% 10/23/56	09/01/2026	Goldman Sachs		11,330,605	11,500,000	11,528,750			(1,410)		(1,410)		11,527,340		(196,735)	(196,735)	243,976	10/23/2056	1.E FE
. 000000-00-0	Zurich Finance Ireland II DAC Unsecured 5.875% 10/23/56	09/03/2026	ALRe Modco - VIAC GA - AAM		11,309,887	11,500,000	11,528,750			(1,432)		(1,432)		11,527,318		(217,431)	(217,431)	245,852	10/23/2056	1.E FE
..00654U-AA-0	Adani International Container Senior Secured 3.000% 02/16/31	09/30/2026	Various		1,240,000	1,240,000	1,220,801	1,156,695		12,476		12,476		1,240,000				36,060	02/16/2031	2.C FE
..00774M-BE-4	AerCap Ireland Capital DAC / A Senior Unsecured 6.150% 09/30/30	09/14/2026	TD SECURITIES (USA) LLC		10,227,300	10,000,000	10,366,900	10,273,751		(37,684)		(37,684)		10,236,066		(8,766)	(8,766)	589,375	09/30/2030	2.A FE
..01538T-AA-3	Alfa Desarrollo SpA Senior Secured 4.550% 09/27/51	09/27/2026	Various		24,557	24,557	23,961	23,968		589		589		24,557				1,117	09/27/2051	2.C FE
..018820-AD-2	Allianz SE Subordinated 5.600% 09/03/54	08/04/2026	ACRA RE 2B Surplus AAM		5,547,848	5,600,000	5,548,362			519		519		5,548,881		(1,033)	(1,033)	131,538	09/03/2054	1.E FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
03512T-AE-1	AngloGold Ashanti Holdings PLC Senior Unsecured 3.750% 10/01/30	08/21/2026	ALRe Modco - VIAC GA - AAM		9,194,942	9,731,000	9,270,626			15,488		15,488		9,286,114		(91,173)	(91,173)	141,910	10/01/2030	2.C FE
03939A-AB-3	Arch Capital Group Ltd Senior Unsecured 5.250% 06/15/36	08/21/2026	ALRe Modco - VIAC GA - AAM		1,227,519	1,260,000	1,254,658			83		83		1,254,741		(27,222)	(27,222)	13,230	06/15/2036	1.G FE
05946K-AN-1	Banco Bilbao Vizcaya Argentari Subordinated 7.883% 11/15/34	08/31/2026	Goldman Sachs		4,909,960	4,400,000	4,957,876	4,919,317		(35,279)		(35,279)		4,884,038		25,922	25,922	275,555	11/15/2034	2.A FE
05964H-BA-2	Banco Santander SA Senior Non Preferred 5.552% 03/14/28	09/30/2026	Various		49,708,867	49,600,000	50,035,495	25,188,164		(221,787)		(221,787)		49,811,877		(103,010)	(103,010)	1,472,514	03/14/2028	1.G FE
05971U-2D-8	Banco de Credito del Peru S.A. Subordinated 7.510% 09/30/31	09/30/2026	Call 100.0000		5,200,000	5,200,000	5,174,339			437		437		5,174,776		25,224	25,224	84,500	09/30/2031	3.A FE
08523A-AA-6	Bermuda Skyport Corp Ltd SR NTS 5.900% 02/15/42	08/15/2026	Various		300,008	300,008	300,953	300,930		(922)		(922)		300,008				17,701	02/15/2042	2.A PL
09659T-2B-6	BNP Paribas SA Subordinated 2.588% 08/12/35	08/31/2026	Goldman Sachs		8,051,940	9,000,000	8,068,646	8,086,699		50,659		50,659		8,137,358		(85,418)	(85,418)	245,213	08/12/2035	2.A FE
225401-AF-5	UBS Group AG Senior Unsecured 3.869% 01/12/29	09/14/2026	Redemption 98.9660		3,166,912	3,200,000	3,206,293	3,201,477		(34,565)		(34,565)		3,166,912				145,130	01/12/2029	1.F FE
225401-AP-3	UBS Group AG SENIOR 4.194% 04/01/31	09/14/2026	Tender Offer		9,704,400	10,000,000	9,530,700	9,590,753		48,668		48,668		9,639,421		64,979	64,979	399,595	04/01/2031	1.F FE
23291K-AH-8	DH Europe Finance II Sarl Senior Unsecured 2.600% 11/15/29	08/04/2026	ACRA RE 2B Surplus AAM		14,972,450	16,000,000	14,996,640			45,355		45,355		15,041,995		(69,545)	(69,545)	91,289	11/15/2029	1.G FE
23879A-AA-5	DaVinciRe Holdings Ltd Senior Unsecured 5.950% 04/15/35	09/30/2026	Various		60,064,639	60,882,000	60,616,593	34,054,353		(3,818)		(3,818)		60,614,868		(550,229)	(550,229)	2,067,353	04/15/2035	1.G FE
25160P-AN-7	Deutsche Bank AG/New York NY Senior Non Preferred 7.146% 07/13/27	07/13/2026	Call 100.0000		18,320,000	18,320,000	18,748,688	18,522,976		(202,976)		(202,976)		18,320,000				1,309,147	07/13/2027	2.A FE
29278G-BE-7	Enel Finance International NV Senior Unsecured 5.500% 06/26/34	08/04/2026	ACRA RE 2B Surplus AAM		11,104,840	11,100,000	11,318,811			(2,250)		(2,250)		11,316,561		(211,721)	(211,721)	64,442	06/26/2034	2.A FE
404280-DZ-9	HSBC Holdings PLC Senior Unsecured 5.190% 08/14/27	08/14/2026	Various		15,000,000	15,000,000	15,180,412	15,037,643		(37,643)		(37,643)		15,000,000				735,875	08/14/2027	1.G FE
46115H-CB-1	Intesa Sanpaolo SpA INTESA SANPAOLO SPA 7.778% 06/20/54	09/08/2026	ACRA RE 2A Surplus AAM		5,406,942	4,770,000	5,388,001			(117)		(117)		5,387,884		19,059	19,059	80,386	06/20/2054	2.B FE
46115H-CG-0	Intesa Sanpaolo SpA INTESA SANPAOLO SPA 5.000% 06/29/30	08/04/2026	ACRA RE 2B Surplus AAM		12,453,118	12,500,000	12,484,125			353		353		12,484,478		(31,361)	(31,361)	60,764	06/29/2030	2.B FE
532522-AA-7	Lima Metro Line 2 Finance Ltd Senior Secured 5.875% 07/05/34	07/05/2026	Various		34,631	34,631	40,789	38,532		(3,901)		(3,901)		34,631				1,526	07/05/2034	2.C FE
53566T-AA-9	Line One Peru Metro Expansion Secured 4.737% 01/10/33	07/10/2026	Redemption 100.0000		70,836	70,836	64,271	65,644		5,191		5,191		70,836				2,517	01/10/2033	2.C FE
53566T-AB-7	Line One Peru Metro Expansion Secured 4.737% 04/10/33	07/10/2026	Redemption 100.0000		52,925	52,925	51,611			1,314		1,314		52,925				1,254	04/10/2033	2.C FE
602736-AA-8	Minejesa Capital BV Senior Secured 4.625% 08/10/30	08/10/2026	Redemption 100.0000		680,940	680,940	676,168	678,673		2,267		2,267		680,940				31,493	08/10/2030	2.C FE
636274-AE-2	National Grid PLC Senior Unsecured 5.809% 06/12/33	09/03/2026	ALRe Modco - VIAC GA - AAM		1,957,574	1,920,000	1,988,320			(1,995)		(1,995)		1,986,325		(28,751)	(28,751)	80,861	06/12/2033	2.B FE
74348D-AA-5	Promigas SA ESP / Gases del Pa Senior Unsecured 3.750% 10/16/29	09/09/2026	Lincoln Fin Mod - AAM		3,684,376	3,895,000	3,649,521			18,095		18,095		3,667,616		16,760	16,760	58,019	10/16/2029	2.C FE
78448T-AG-7	SMBC Aviation Capital Finance Senior Unsecured 1.900% 10/15/26	09/23/2026	ALRe Corporate AAM		6,688,274	6,700,000	6,166,680	6,509,819		175,300		175,300		6,685,118		3,155	3,155	119,521	10/15/2026	2.A FE
82481L-AD-1	Shire Acquisitions Investments Senior Unsecured 3.200% 09/23/26	09/23/2026	Maturity		3,000,000	3,000,000	2,862,810	2,962,413		37,587		37,587		3,000,000				96,000	09/23/2026	2.A FE
870880-AB-0	Swiss RE Subordinated Finance Unsecured 6.191% 04/01/46	08/31/2026	Goldman Sachs		7,331,416	7,600,000	7,600,000	7,600,000						7,600,000		(268,584)	(268,584)	431,306	04/01/2046	2.A FE
89157X-AB-7	TotalEnergies Capital SA Senior Unsecured 5.488% 04/05/54	08/31/2026	Goldman Sachs		14,731,191	15,900,000	15,141,411			4,029		4,029		15,145,440		(414,249)	(414,249)	353,885	04/05/2054	1.E FE
89387Y-AC-5	Transportadora de Gas Internac Senior Unsecured 5.550% 11/01/28	09/09/2026	Lincoln Fin Mod - AAM		502,098	500,000	523,125	510,158		(2,581)		(2,581)		507,576		(5,478)	(5,478)	23,742	11/01/2028	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..89400P-AG-8	Transurban Finance Co Pty Ltd GTD SR SECD NTS 3.375% 03/22/27	07/01/2026	Barclays		3,468,559	3,499,000	3,400,538	3,443,935		19,835		19,835		3,463,770		4,788	4,788	91,849	03/22/2027	2.A FE
..904678-AY-5	UniCredit SpA Senior Preferred 3.127% 06/03/32	08/04/2026	ACRA RE 2B Surplus AAM		24,680,438	27,000,000	24,718,230			23,635		23,635		24,741,865		(61,427)	(61,427)	143,060	06/03/2032	1.G FE
..92858R-AE-0	Vmed O2 UK Financing I PLC Senior Secured 6.750% 01/15/33	07/07/2026	Various							(172)		(172)		(172)		172	172	324,375	01/15/2033	3.C FE
..98420E-AD-7	XL Group Ltd Subordinated 5.500% 03/31/45	08/21/2026	ALRe Modco - VIAC GA - AAM		6,907,040	7,500,000	6,894,987			4,798		4,798		6,899,785		7,255	7,255	161,563	03/31/2045	1.F FE
..A9098Y-AB-4	UNIQA Insurance Group AG Subordinated 8.289% 07/27/46	07/27/2026	Redemption 100.0000		2,046,431	2,046,431	2,518,512	2,033,041		(16,926)		(16,926)		2,046,431	30,316		30,316	122,786	07/27/2046	2.A FE
..BJ4675-55-6	Mercedes-Benz International Fi Senior Unsecured 2.000% 08/22/26	08/24/2026	Maturity		5,838,530	5,838,530	5,983,771	5,920,477		(43,489)		(43,489)	(194,719)	5,838,530	156,260		156,260	116,771	08/22/2026	1.F FE
..F5616K-AC-8	La Mondiale SAM Subordinated 5.875% 01/26/47	08/31/2026	Goldman Sachs		9,505,700	9,500,000	10,200,800	9,599,552		(61,791)		(61,791)		9,537,760		(32,060)	(32,060)	613,938	01/26/2047	2.A FE
..F9094#-AA-6	Exeltium Sa Subordinated 9.400% 12/31/31	07/30/2026	Sequoia IDF Asset Holdings SA		8,986,663	8,986,663	8,775,079	8,315,955		857,493		857,493	(507,066)	9,092,472	426,091	(105,809)	320,282	543,028	12/31/2031	3.C Z
..G4445*-AA-6	High Speed Rail Finance PLC GTD SR SECD NTS 3.790% 03/30/28	09/30/2026	Redemption 100.0000		3,409,463	3,409,463	3,409,463	3,409,463						3,409,463				129,219	03/30/2028	1.G PL
..G4989#-AC-0	Jackson Square Aviation Irelan GTD SR NTS SER C 3.840% 09/28/27	07/01/2026	Apollo Global Securities, LLC		9,818,500	10,000,000	10,000,000	10,000,000						10,000,000		(181,500)	(181,500)	224,000	09/28/2027	2.A PL
..G54897-AB-2	Lima Metro Line 2 Finance Ltd Senior Secured 4.350% 04/05/36	07/05/2026	Various		416,580	416,580	445,446	379,441		(20,392)		(20,392)		416,580				12,948	04/05/2036	2.C FE
..G6076#-AD-7	Midland Motorways Group Ltd GTD SR SECD NTS 2.550% 12/31/39	07/01/2026	Redemption 100.0000		59,854	59,854	57,801	60,825					(3,024)	59,854	2,054		2,054	763	12/31/2039	2.B Z
..G9000#-AE-0	Tottenham Hotspur Stadium Ltd GTD SR SECD NTS SER A 2.470% 07/15/36	07/15/2026	Redemption 100.0000		1,952,280	1,952,280	2,061,074	1,965,409					95,665	1,952,280	(108,794)		(108,794)	48,300	07/15/2036	2.A PL
..G9369*-AA-7	Viridor Energy Group Limited SR SECD NTS 2.900% 03/31/43	09/30/2026	Various		463,834	463,834	470,675	472,642					(1,966)	463,834	(6,841)		(6,841)	13,474	03/31/2043	2.B PL
..G9400#-AA-4	WMMR THREE LTD SR SECD NTS SER A 5.350% 09/30/33	09/30/2026	Redemption 100.0000		88,253	88,253	88,253	88,253						88,253				3,541	09/30/2033	2.C PL
.K7017#-AA-8	MERIDIAN SPIRIT APS SR SECD NTS 4.110% 08/01/30	07/01/2026	Apollo Global Securities, LLC		2,986,910	3,075,135	3,075,135	3,075,135						3,075,135		(88,226)	(88,226)	67,758	08/01/2030	2.A FE
.K7017#-AA-8	MERIDIAN SPIRIT APS SR SECD NTS 4.110% 08/01/30	09/30/2026	Redemption 100.0000		285,938	285,938	285,938	285,938						285,938				7,093	08/01/2030	2.A FE
..L51248-AA-3	Insenborn Adjacent Investments Senior Secured 3.910% 09/30/42	09/30/2026	Redemption 100.0000		385,691	385,691	354,242	399,777					(45,536)	385,691	31,450		31,450	15,081	09/30/2042	2.B PL
..L8749#-AA-0	Stadium Finance Company Sarl SR SECD NTS SER A 2.220% 07/30/49	07/30/2026	Various		167,742	167,742	165,428	172,183					(6,755)	167,742	2,314		2,314	3,724	07/30/2049	1.G PL
..L8749#-AB-8	Stadium Finance Company Sarl SR SECD NTS SER B 2.370% 07/30/49	07/30/2026	Various		1,088,796	1,088,796	1,073,775	1,117,622					(43,847)	1,088,796	15,021		15,021	25,804	07/30/2049	1.G PL
..L8749#-AC-6	Stadium Finance Company Sarl SR SECD NTS SER C 2.500% 07/30/49	07/30/2026	Various		552,804	552,804	545,177	567,439					(22,262)	552,804	7,626		7,626	13,820	07/30/2049	1.G PL
..L8749#-AD-4	Stadium Finance Company Sarl SR SECD NTS 1.520% 07/30/49	07/30/2026	Redemption 100.0000		448,092	448,092	440,205	459,955					(19,750)	448,092	7,887		7,887	6,811	07/30/2049	1.G PL
..N1420M-P9-1	BMW Finance NV Senior Unsecured 0.750% 07/13/26	07/13/2026	Maturity		12,520,203	12,520,203	12,537,665	12,930,408		(4,147)		(4,147)	(420,860)	12,520,203	14,802		14,802	94,174	07/13/2026	1.F FE
..P0606*-AA-9	AES Mexico Generation Holdings SECURED 7.620% 11/30/27	09/30/2026	Redemption 100.0000		1,892,593	1,892,593	1,888,935	1,890,132		2,461		2,461		1,892,593				108,162	11/30/2027	5.A PL
..P4717#-AA-3	Global Bank Corporation Global Bank Corp 7.335% 12/20/27	09/21/2026	Redemption 100.0000		4,410,000	4,410,000	4,420,953			(10,953)		(10,953)		4,410,000				234,456	12/20/2027	2.B FE
..P4831#-AA-4	Genrent Del Peru Sac SENIOR 5.880% 01/31/37	07/31/2026	Various		618,177	618,177	618,177	618,177						618,177				33,348	01/31/2037	2.C FE
..P7003*-AA-3	La Bufa Wind Sapi De Cv SECURED 6.770% 09/30/37	09/30/2026	Various		262,245	262,245	257,328	257,717		4,528		4,528		262,245				13,316	09/30/2037	3.B PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00832*-AD-8	AUSTRALIA PACIFIC AIRPORTS MEL SR SECD NTS 4.770% 09/15/26	09/15/2026	Various		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				954,000	09/15/2026	2.A FE
..03974*-AA-6	GIP Capricorn Finco Pty Ltd GTD SR SECD NTS 3.110% 12/31/34	09/30/2026	Various		1,477,089	1,477,089	1,477,089	1,477,089						1,477,089				34,473	12/31/2034	2.B PL
..R2000#-AA-1	Bugsertjeneste As SR SECD NTS 2.750% 08/05/27	09/30/2026	Various		1,223,212	1,223,212	1,149,900	1,267,886					(117,986)	1,223,212	73,312		73,312	25,383	08/05/2027	2.B PL
..95000U-3D-3	Wells Fargo & Co Senior Unsecured 5.389% 04/24/34	09/17/2026	Wells Fargo		39,437,600	40,000,000	39,284,000			552		552		39,284,552		153,048	153,048	862,240	04/24/2034	1.E FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					2,485,861,840	2,562,337,749	2,505,608,236	1,542,290,566		3,485,058		3,485,058	(1,314,515)	2,510,891,411	486,068	(25,637,433)	(25,151,365)	86,047,420	XXX	XXX
..59590A-AG-4	Midcap Financial Issuer Trust Midcap Financial Issuer Trust 7.500% 01/15/56	07/09/2026	Apollo Internal		31,810,851	32,000,000	32,000,000							32,000,000		(189,149)	(189,149)	1,356,067	01/15/2056	2.C Z
..59590A-AH-2	Midcap Financial Issuer Trust Midcap Financial Issuer Trust 7.000% 01/15/56	07/09/2026	Apollo Internal		57,639,994	58,000,000	58,000,000							58,000,000		(360,006)	(360,006)	1,980,204	01/15/2056	2.C Z
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)					89,450,845	90,000,000	90,000,000							90,000,000		(549,155)	(549,155)	3,336,271	XXX	XXX
..00221@-AA-9	ASU JONESBORO AR CTL PT TR P/T CERTS 4.450% 08/20/43	09/20/2026	Redemption 100.0000		21,697	21,697	21,914	21,847		(150)		(150)		21,697				647	08/20/2043	1.E
..00230@-AA-8	AT&T REIGN (MULT-PRPTY) CTL P/ P/T CERTS 4.003% 05/15/46	09/15/2026	Various		131,726	131,726	133,043	132,840		(1,115)		(1,115)		131,726				3,516	05/15/2046	2.B
..023761-AA-7	American Airlines 2017-1 Class Secured 3.650% 02/15/29	08/15/2026	Redemption 100.0000		106,875	106,875	103,845	104,338		2,537		2,537		106,875				1,950	02/15/2029	1.E FE
..05601*-AA-0	Bcbs Ne Il (Omaha Ne) CTL Pt T P/T CERTS 3.630% 12/31/45	09/15/2026	Various		293,587	293,587	293,587	293,587						293,587				7,106	12/31/2045	1.G
..09751*-AA-0	Boldt Slhn Forks 2018 Pt Tr P/T CERTS 4.390% 10/15/43	09/15/2026	Various		59,241	59,241	59,241	59,241						59,241				1,734	10/15/2043	1.F
..09752@-AA-7	Bolt Slhn Whitehall 2020 Pt Tr P/T CERTS 3.400% 12/15/40	09/15/2026	Redemption 100.0000		68,733	68,733	56,988	57,862		10,871		10,871		68,733				1,558	12/15/2040	1.G
..110420-AA-8	British Airways 2021-1 Class A Secured 2.900% 03/15/35	09/15/2026	Various		108,893	108,903	108,903	108,903		(10)		(10)		108,893				2,369	03/15/2035	1.E FE
..12495*-AA-5	CB MED SOUTH LLC SECD NTS 6.510% 01/10/34	09/10/2026	Redemption 100.0000		224,473	224,473	279,890	242,928		(18,455)		(18,455)		224,473				9,747	01/10/2034	1.F
..126650-AW-0	CVS Pass-Through Trust P/T CERTS 5.298% 01/11/27	09/10/2026	Redemption 100.0000		87,391	87,391	93,275	87,882		(491)		(491)		87,391				3,088	01/11/2027	2.B
..126650-BQ-2	CVS Pass-Through Trust P/T CERTS 6.943% 01/10/30	08/10/2026	Redemption 100.0000		2,388	2,388	2,458	2,440		(52)		(52)		2,388				48	01/10/2030	2.B FE
..126650-BQ-2	CVS Pass-Through Trust P/T CERTS 6.943% 01/10/30	09/10/2026	Redemption 100.0000		1,204	1,204	1,240	1,231		(26)		(26)		1,204				35	01/10/2030	2.C FE
..12696@-AA-0	CTL Pt Tr 2016 (Humc/Shu) P/T CERTS 4.065% 12/15/41	09/15/2026	Various		240,024	240,024	247,225	244,522		(4,498)		(4,498)		240,024				6,506	12/15/2041	2.A
..12702*-AA-4	Cvs Lse-Bckd Pt Pp Tr Ser 2017 P/T CERTS 3.901% 10/10/39	09/10/2026	Various		59,332	59,332	59,332	59,332						59,332				1,543	10/10/2039	2.B
..12707*-AA-9	CVS NC SC PA & VA CTL PT TR P/T CERTS 4.880% 01/15/44	09/15/2026	Various		118,699	118,699	118,699	118,699						118,699				3,863	01/15/2044	2.B
..12708*-AA-8	CTL Philadelphia Lease Finance P/T CERTS 4.008% 12/28/26	09/06/2026	Redemption 100.0000		282,457	282,457	282,457	282,457						282,457				8,491	12/28/2026	1.E
..12722@-AA-8	Cga Capital Credit Lease-Backe P/T CERTS 19-CTL-18 3.664% 12/31/52	09/10/2026	Various		12,006	12,006	12,006	12,006						12,006				311	12/31/2052	2.A
..12722@-AA-8	Cga Capital Credit Lease-Backe P/T CERTS 19-CTL-18 3.664% 12/31/52	07/10/2026	Various		5,976	5,976	5,976	5,976						5,976				128	12/31/2052	2.B
..12735#-AA-1	Cga Capital Credit Lease-Backe P/T CERTS 20-CTL-7 3.967% 09/30/41	09/15/2026	Redemption 100.0000		82,571	82,571	82,571	82,571						82,571				2,184	09/30/2041	2.C
..12743*-AA-5	Cga Capital Credit Lease-Backe P/T CERTS A-1 3.115% 04/10/46	09/10/2026	Redemption 100.0000		66,143	66,143	66,143	66,143						66,143				1,374	04/10/2046	2.B
..12764*-AA-9	CTL 2022-25 TR (HY-VEE) P/T CERTS 5.980% 10/15/47	09/15/2026	Redemption 100.0000		18,674	18,674	18,674	18,674						18,674				745	10/15/2047	3.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..14173#-AA-6	Caresource Management Group Co P/T CERT 4.670% 03/15/44	09/15/2026	Various		226,805	226,805	226,805	226,805						226,805				7,063	03/15/2044	1.D PL
..16372#-AA-0	Chemical Bank Tower Pt Trust P/T CERTS 4.589% 06/10/44	09/10/2026	Redemption 100.0000		65,292	65,292	65,292	65,292						65,292				2,325	06/10/2044	2.A
..22234*-AA-0	Walgreen Co. SECURED 5.520% 09/15/30	09/15/2026	Redemption 100.0000		66,650	66,650	66,650	66,650						66,650				3,565	09/15/2030	4.A Z
..22964@-AA-4	Ochsner Clinic Foundation P/T CERTS 2014 5.090% 08/15/34	09/15/2026	Various		198,467	198,467	198,480	198,471		(4)		(4)		198,467				6,737	08/15/2034	1.G
..22975#-AA-9	CTL Pt Tr 2016A (Hospital Sist P/T CERTS 4.270% 09/25/42	09/25/2026	Various		183,643	183,643	183,643	183,643						183,643				5,841	09/25/2042	1.E
..22976#-AA-8	CTL 2016 - 05 Tr (Dow Chemical P/T CERTS 4.010% 10/15/36	09/15/2026	Various		491,881	491,881	491,881	491,881						491,881				13,153	10/15/2036	2.B
..22979@-AA-7	CTL 2016-29 Tr (Spirit Aerosys P/T CERTS 4.694% 12/15/37	09/15/2026	Redemption 100.0000		101,394	101,394	101,394	101,394						101,394				3,174	12/15/2037	4.B
..22984*-AA-2	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A1 4.290% 04/15/45	09/15/2026	Redemption 100.0000		20,367	20,367	20,367	20,367						20,367				583	04/15/2045	1.G
..22984*-AB-0	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A2 4.460% 06/15/49	09/15/2026	Redemption 100.0000		91,573	91,573	91,573	91,573						91,573				2,724	06/15/2049	1.G
..25240@-AA-3	Walgreen Co. SECD NTS 5.910% 01/15/31	09/15/2026	Redemption 100.0000		36,025	36,025	36,025	36,025						36,025				1,420	01/15/2031	4.A Z
..30452@-AA-6	Fairfield Lancaster 2017 Lse-B P/T CERTS 4.950% 01/05/44	09/05/2026	Various		110,559	110,559	108,602	108,686		1,874		1,874		110,559				3,650	01/05/2044	3.C
..314353-AA-1	Federal Express Corp 2020-1 Pa Secured 1.875% 08/20/35	08/20/2026	Various		106,945	106,945	106,526	106,647		298		298		106,945				(24,982)	08/20/2035	1.D FE
..34524#-AA-0	Ford (Corktown MI) CTL PT TR P/T CERTS 4.720% 06/15/42	09/15/2026	Redemption 100.0000		118,362	118,362	119,501	119,295		(933)		(933)		118,362				3,726	06/15/2042	2.C
..34742@-AA-8	Walgreen Co. SECURED 5.850% 04/05/31	09/05/2026	Redemption 100.0000		43,390	43,390	43,390	43,390						43,390				1,693	04/05/2031	4.A Z
..35826*-AA-6	Fresno Cnty CTL Trust II P/T CERTS 4.190% 03/15/39	09/15/2026	Various		200,146	200,146	200,146	200,146						200,146				5,593	03/15/2039	1.D
..36252@-AB-3	Gsa / Long Beach Lease Finance LSE REV BDS 4.561% 12/15/37	09/15/2026	Redemption 100.0000		202,902	202,902	202,902	202,902						202,902				6,171	12/15/2037	1.C
..40867#-AD-6	Hampac LLC SECD NTS 4.250% 08/10/42	09/10/2026	Redemption 100.0000		56,370	56,370	56,370	56,370						56,370				1,602	08/10/2042	1.D
..45886*-AA-2	IRS CAMPUS (KANSAS CITY) LSB P P/T CERTS SER A 4.549% 09/15/42	09/15/2026	Redemption 100.0000		110,395	110,395	110,781	110,733		(338)		(338)		110,395				3,349	09/15/2042	1.E
..46658#-AA-2	JLL CTL PT TR (CITY OF DALLAS) P/T CERTS 4.433% 12/15/45	09/15/2026	Redemption 100.0000		197,575	197,575	202,761	201,458		(3,883)		(3,883)		197,575				5,840	12/15/2045	1.E
..46671*-AA-9	JLL SEC CR LSB PT TR (ORLANDO P/T CERTS SER 20-11 3.287% 04/15/43	09/15/2026	Redemption 100.0000		428,266	428,266	439,174	437,021		(8,755)		(8,755)		428,266				9,387	04/15/2043	1.F
..46672@-AA-6	RWJ Barnabas Health Inc P/T CERTS 3.641% 02/15/53	09/15/2026	Various		190,497	190,497	196,212	195,430		(4,933)		(4,933)		190,497				4,511	02/15/2053	1.E
..46673#-AA-3	RWJ Barnabas Health Inc PT CERTS 3.056% 12/15/46	09/15/2026	Redemption 100.0000		87,685	87,685	90,316	89,896		(2,211)		(2,211)		87,685				1,787	12/15/2046	1.E
..46673*-AA-7	JRD Holdings LLC P/T CERTS 3.214% 12/15/41	09/15/2026	Redemption 100.0000		104,903	104,903	96,361	96,968		7,934		7,934		104,903				2,248	12/15/2041	2.B
..46675*-AA-5	JLL Sec Lsb Pt Tr (Drexel) P/T CERTS 22-50 3.980% 01/15/50	09/15/2026	Various		258,721	258,721	252,992	253,014		5,708		5,708		258,721				6,866	01/15/2050	2.A
..46676*-AA-4	JLL SEC CR LSB TR (ACE AMERICA P/T CERTS SER 22 4.853% 02/15/49	09/15/2026	Various		85,282	85,282	86,091	86,011		(729)		(729)		85,282				2,753	02/15/2049	1.C
..47659@-AA-1	JERSEY CITY NJ II CTL PT TR P/T CERTS 4.850% 10/15/45	09/15/2026	Various		74,383	74,383	75,094	74,920		(536)		(536)		74,383				2,406	10/15/2045	1.E
..47665@-AA-3	JERSEY CITY NJ CTL PT TR P/T CERTS 4.410% 09/15/42	09/15/2026	Redemption 100.0000		86,672	86,672	87,543	87,219		(548)		(548)		86,672				2,549	09/15/2042	1.F
..48239@-AD-2	Walgreen Co. P/T CERTS 07-C 6.300% 06/15/32	09/15/2026	Redemption 100.0000		38,666	38,666	38,666	38,666						38,666				1,625	06/15/2032	4.A Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..48239@-AE-0	Riverside Health System P/T CERTS 07-D 6.320% 10/15/32	09/15/2026	Redemption 100.0000		203,144	203,144	203,144	203,144						203,144				8,563	10/15/2032	1.G
..48239@-AG-5	Riverside Health System P/T CERTS 08-A 6.970% 06/15/34	07/01/2026	Apollo Global Securities, LLC		12,314,797	11,631,010	11,631,010	11,564,428		66,582		66,582		11,631,010		683,787	683,787	472,897	06/15/2034	1.G
..48239@-AG-5	Riverside Health System P/T CERTS 08-A 6.970% 06/15/34	07/15/2026	Redemption 100.0000		76,984	76,984	76,984	76,544		441		441		76,984				3,130	06/15/2034	1.G
..48239@-AK-6	Riverside Health System P/T CERTS 09-A 8.250% 03/10/34	07/01/2026	Apollo Global Securities, LLC		8,414,131	7,600,566	7,600,566	7,600,566						7,600,566		813,565	813,565	374,486	03/10/2034	1.F
..48239@-AK-6	Riverside Health System P/T CERTS 09-A 8.250% 03/10/34	07/10/2026	Redemption 100.0000		48,687	48,687	48,687	48,687						48,687				2,343	03/10/2034	1.F
..48239@-AL-4	Walgreen Co. P/T CERTS 09-B 6.620% 08/15/33	09/15/2026	Redemption 100.0000		37,865	37,865	37,865	37,865						37,865				1,672	08/15/2033	4.A Z
..48240*-AA-7	Riverside Health System P/T CERT 08-A 7.500% 06/15/34	07/01/2026	Apollo Global Securities, LLC		1,714,501	1,592,204	1,592,204	1,592,204						1,592,204		122,297	122,297	69,659	06/15/2034	1.F
..48240*-AA-7	Riverside Health System P/T CERT 08-A 7.500% 06/15/34	07/15/2026	Redemption 100.0000		12,255	12,255	12,255	12,255						12,255				536	06/15/2034	1.F
..48503T-AA-5	KANSAS CITY MO INDL DEV AUTH GSA LSE REV BDS 5.242% 12/10/32	09/10/2026	Redemption 100.0000		290,710	290,710	290,710	290,710						290,710				10,163	12/10/2032	1.A
..50167*-AA-2	LA CHARGERS HQ TR (2022) P/T CERTS 4.020% 06/15/54	09/15/2026	Redemption 100.0000		76,079	76,079	76,079	76,079						76,079				1,885	06/15/2054	2.C
..50167*-AB-0	LA CHARGERS HQ TR (2022) P/T CERTS SER B 5.050% 06/15/54	09/15/2026	Redemption 100.0000		2,507	2,507	2,507	2,507						2,507				83	06/15/2054	2.C
..55360#-AA-2	Walgreen Co. SECURED 5.760% 03/15/31	09/15/2026	Redemption 100.0000		59,415	59,415	59,415	59,415						59,415				2,282	03/15/2031	4.A Z
..58943@-AA-4	MERCY HEALTH (MO) P/T CERTS 4.120% 10/15/36	09/15/2026	Redemption 100.0000		58,575	58,575	59,154	58,925		(349)		(349)		58,575				1,610	10/15/2036	1.E
..59705*-AA-2	Middletown Nj CTL Pt Trust P/T CERTS 4.100% 08/15/51	09/15/2026	Various		272,003	272,003	274,722	274,191		(2,188)		(2,188)		272,003				7,431	08/15/2051	1.C
..67112@-AA-0	OSU MEDICAL CENTER P/T CERTS 10-A 5.700% 09/15/33	09/15/2026	Redemption 100.0000		104,393	104,393	104,393	104,393						104,393				3,969	09/15/2033	1.B
..68278A-AA-7	OneSky Class A Loan Trust 2021 Secured 3.875% 07/15/29	09/25/2026	Redemption 100.0000		2,921,435	2,921,435	2,932,582	2,927,664		(6,229)		(6,229)		2,921,435				116,594	07/15/2029	1.F FE
..70213@-AA-2	TV-MOB LLC P/T CERTS 3.230% 03/15/51	09/15/2026	Various		29,404	29,404	29,404	29,404						29,404				633	03/15/2051	1.D
..70470*-AA-2	PEACHTREE CORNERS REALTY ASSOC SR SECD NTS 6.190% 03/15/29	09/15/2026	Redemption 100.0000		237,838	237,838	237,838	237,838						237,838				9,835	03/15/2029	1.A
..74842#-AA-1	Quiktrip Corp P/T CERTS 11-A 5.050% 10/05/31	09/05/2026	Redemption 100.0000		587,800	587,800	587,800	587,800						587,800				19,796	10/05/2031	2.A
..750731-AA-9	Raiders Football Club Lsb Pt T P/T CERTS 3.744% 02/10/49	09/10/2026	Various		57,999	57,999	57,999	57,999						57,999				1,448	02/10/2049	2.A
..75086#-AA-3	Rainier Gsa Portfolio I Invest LSE REV BDS 15-A 4.820% 06/15/36	09/15/2026	Redemption 100.0000		536,326	536,326	536,326	536,326						536,326				12,382	06/15/2036	2.C
..75702@-AA-9	RED ROCK HARNETT LLC SECD NT 4.990% 06/10/38	09/10/2026	Redemption 100.0000		101,739	101,739	101,739	101,739						101,739				3,386	06/10/2038	1.C
..78444#-AA-4	SLHN Bethlehem 2018 CTL Pt Tr P/T CERTS 4.340% 03/15/38	09/15/2026	Various		161,055	161,055	161,055	161,055						161,055				4,661	03/15/2038	1.G
..82436#-AA-6	SHERWIN-WILLIAMS CTL TR - 2017 P/T CERTS 4.373% 03/15/37	09/15/2026	Redemption 100.0000		64,535	64,535	65,181	64,945		(409)		(409)		64,535				1,882	03/15/2037	2.B
..830867-AB-3	Delta Air Lines Inc / SkyMiles Senior Secured 4.750% 10/20/28	07/20/2026	Redemption 100.0000		6,422,500	6,422,500	6,976,799	6,577,539		(155,039)		(155,039)		6,422,500				228,802	10/20/2028	2.A FE
..85730#-AA-2	STATE OF OKLAHOMA (OME) CTL PT P/T CERTS 3.670% 09/15/42	09/15/2026	Redemption 100.0000		77,967	77,967	77,967	77,967						77,967				1,908	09/15/2042	1.B
..86606D-BB-3	SUMMIT CNTY OHIO PORT AUTH SECD REV BDS 6.350% 09/15/42	09/15/2026	Redemption 100.0000		400,000	400,000	400,000	400,000						400,000				25,400	09/15/2042	1.D

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..86909#-AA-5	Susquehanna (18 Properties) CT P/T CERTS 5.730% 12/23/36	09/23/2026	Redemption 100.0000		635,560	635,560	635,560	632,949		2,610		2,610		635,560				28,515	12/23/2036	1.G
..89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC VUMC 2018-1 NOTE 4.920% 07/01/48	09/01/2026	Paydown		113,557	113,557	113,557	113,557						113,557				3,765	07/01/2048	1.F PL
..90185R-AA-6	2 BROADWAY 2006 TRUST P/T CERTS 06-A-1 5.980% 09/15/29	09/15/2026	Redemption 100.0000		274,034	274,034	274,034	274,034						274,034				16,387	09/15/2029	2.B FE
..90219#-AA-2	2700 MIDDLEFIELD (SAN MATEO CN P/T CERTS 5.320% 05/15/43	09/15/2026	Redemption 100.0000		78,187	78,187	78,187	78,187						78,187				2,774	05/15/2043	1.A
..909318-AA-5	United Airlines 2018-1 Class A Secured 3.500% 09/01/31	09/01/2026	Various		653,260	653,260	617,220	624,718		28,541		28,541		653,260				22,864	09/01/2031	1.E FE
..91426*-AA-3	University Faculty Office Buil SECD NTS 6.270% 11/10/33	09/10/2026	Redemption 100.0000		224,179	224,179	224,179	224,179						224,179				9,375	11/10/2033	2.A
..91878@-AA-4	VCI Asset Holdings 1 LLC xAl/ Valor I - VCI Term Loan 10.000% 11/20/30	08/25/2026	Redemption 100.0000		11,916,293	11,916,293	12,406,329			(490,036)		(490,036)		11,916,293				463,283	11/20/2030	3.B PL
..91927#-AA-3	Valley 2016 Lease-Backed Pt Tr P/T CERTS 4.000% 01/15/43	09/15/2026	Various		54,550	54,550	54,550	54,550						54,550				1,455	01/15/2043	1.F
..92242*-AA-3	VCI Asset Holdings 2 LLC xAl/Valor II - VCI Asset Holdi 7.375% 02/18/31	08/31/2026	Redemption 100.0000		38,952,854	38,952,854	39,454,802			(501,948)		(501,948)		38,952,854				747,470	02/18/2031	2.B PL
..92243*-AA-2	VCI Asset Holdings 3 LLC xAl/Valor III - 3 Term Loan 6.875% 04/24/31	07/27/2026	Redemption 100.0000		52,922,073	52,922,073	52,407,347			514,726		514,726		52,922,073				907,106	04/24/2031	2.A FE
..92778*-AA-5	VA CMWLTH UNIV HLTH SYS P/T TR P/T CERTS 3.008% 09/15/49	09/15/2026	Various		20,175	20,175	20,175	20,175						20,175				405	09/15/2049	1.A
..94684@-AA-2	WD 2005 SPE LLC (WELLS DAIRY) LSE-BCKD NTS 6.420% 01/18/27	09/30/2026	Redemption 100.0000		280,437	280,437	280,437	280,437						280,437				12,008	01/18/2027	4.A Z
..94978#-CQ-8	Cvs Priv Sale-Leaseback Tr 200 P/T CERTS 5.610% 08/10/27	09/10/2026	Redemption 100.0000		148,844	148,844	148,844	148,844						148,844				5,569	08/10/2027	2.B
..94978#-EZ-6	JL HOLDINGS V LLC (BRINKER) SECD NTS 6.350% 07/10/26	07/10/2026	Redemption 100.0000		43,071	43,071	43,071	43,071						43,071				1,614	07/10/2026	3.C
..96928*-EY-9	William Blair CTL Pt Tr (Wisha P/T CERTS SER 12H 4.830% 09/15/43	09/15/2026	Redemption 100.0000		142,284	142,284	143,702	143,161		(877)		(877)		142,284				4,583	09/15/2043	1.C
..56059#-AA-6	MAINFREIGHT LTD (NZ) CTL 2022 P/T CERTS 4.606% 03/15/53	09/15/2026	Redemption 100.0000		73,925	73,925	73,925	73,925						73,925				2,271	03/15/2053	2.B
..G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC ADNOC ADNOC 3.800% 09/30/45	09/30/2026	Paydown		6,964,876	6,964,876	6,704,902	6,318,841		209,680		209,680		6,964,876				193,785	09/30/2045	1.D PL
..084388-AA-3	Western Sydney University Loan Notes 4.300% 01/05/51	09/08/2026	Various		56,760	56,760	57,562	53,857					3,705	56,760	(802)		(802)	1,572	01/05/2051	1.C
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					154,815,469	153,195,830	154,015,773	48,841,026		(352,940)		(352,940)	3,705	153,195,820	(802)	1,619,649	1,618,847	3,956,539	XXX	XXX
..00238#-AA-8	AP Hermes Holdings I LLC 1 6.500% 07/25/48	08/10/2026	Paydown		296,303,764	296,303,764	285,776,957	301,721,555					(15,944,598)	296,303,764	10,526,807		10,526,807	20,563,810	07/25/2048	2.B PL
..28655*-AA-7	Eliant Invest Holding LP. B 5.577% 12/15/41	09/28/2026	Various		74,412,052	74,412,052	74,412,052	587,136						74,412,052				1,005,832	12/15/2041	1.G PL
..28655*-AB-5	Eliant Invest Holding LP. C 6.027% 12/15/41	09/29/2026	Various		42,122,566	42,122,566	42,122,566	84,384						42,122,566				622,171	12/15/2041	2.B Z
..03744A-AA-0	AP Oryx Holdings LLC AP Oryx Holdings Limited 6.100% 09/08/43	09/08/2026	Various		10,410,771	10,410,771	10,410,771	10,410,771						10,410,771				655,241	09/08/2043	2.B PL
0139999999. Subtotal - issuer credit obligations - single entity backed obligations (affiliated)					423,249,153	423,249,153	412,722,346	312,803,846					(15,944,598)	423,249,153	10,526,807		10,526,807	22,847,054	XXX	XXX
..03666H-AC-5	Antares Holdings LP Senior Unsecured 3.950% 07/15/26	07/15/2026	Maturity		8,000,000	8,000,000	6,907,040	7,823,137		176,863		176,863		8,000,000				316,000	07/15/2026	2.B FE
..03770D-AE-3	Apollo Debt Solutions Bdc Sr Unsecured 6.550% 03/15/32	07/16/2026	Various		30,647,533	30,467,000	30,651,021	20,589,670		(2,537)		(2,537)		30,647,533				670,739	03/15/2032	2.C FE
..03770D-AF-0	Apollo Debt Solutions Bdc Senior Unsecured 6.550% 03/15/32	08/04/2026	ACRA RE 2B Surplus AAM		10,046,841	10,000,000	10,059,255			(107)		(107)		10,059,148		(12,307)	(12,307)	252,903	03/15/2032	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..04014F-2*-2	Ares Dynamic Credit Allocation MRPS SER A 2.580% 07/15/26	07/15/2026	Maturity		9,000,000	360,000	9,000,000	9,000,000						9,000,000				183,180	07/15/2026	1.F PL
..04014F-3*-1	Ares Dynamic Credit Allocation MRPS SER B 2.580% 09/15/26	09/15/2026	Maturity		4,000,000	160,000	4,000,000	4,000,000						4,000,000				98,040	09/15/2026	1.F PL
..04014F-4*-0	Ares Dynamic Credit Allocation MRPS SER C 3.030% 09/15/28	07/01/2026	Apollo Global Securities, LLC		5,559,000	240,000	6,000,000	6,000,000						6,000,000		(441,000)	(441,000)	143,420	09/15/2028	1.F PL
..06763A-A#-8	Barings Private Credit Corpora SR NTS SER C 3.500% 07/29/26	07/29/2026	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				525,000	07/29/2026	2.C
..06763A-A*-2	Barings Private Credit Corpora SR NTS SER A 3.500% 07/29/26	07/29/2026	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				525,000	07/29/2026	2.C
..09581C-AF-8	Blue Owl Credit Income Corp Senior Unsecured 5.900% 05/23/28	08/07/2026	ALRE - DFL Trust AAM		24,672,918	25,000,000	24,873,453			18,408		18,408		24,891,861		(218,944)	(218,944)	1,040,694	05/23/2028	2.C FE
..151895-D8-5	CenterPoint Properties Trust SR NTS SER F 3.750% 08/25/26	08/25/2026	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				187,500	08/25/2026	1.F FE
..17260G-28-1	CION Ares Diversified Credit F MRPS SER A 2.680% 07/30/26	07/30/2026	Maturity		24,000,000	960,000	24,000,000	24,000,000						24,000,000				482,400	07/30/2026	1.F PL
..17260G-38-0	CION Ares Diversified Credit F MRPS SER B 2.680% 09/30/26	09/30/2026	Maturity		26,000,000	1,040,000	26,000,000	26,000,000						26,000,000				637,896	09/30/2026	1.F PL
..17260G-48-9	CION Ares Diversified Credit F MRPS SER C 3.070% 09/30/28	07/01/2026	Apollo Global Securities, LLC		10,499,963	450,000	11,250,000	11,250,000						11,250,000		(750,038)	(750,038)	236,006	09/30/2028	1.F PL
..27616#-AD-7	Easterly Government Properties SR NTS SER A 3.730% 09/12/29	07/01/2026	Various		13,036,700	14,000,000	14,000,000	14,000,000						14,000,000		(963,300)	(963,300)	440,865	09/12/2029	2.B FE
..27616#-AE-5	Easterly Government Properties SR NTS SER B 3.830% 09/12/31	07/01/2026	Various		22,290,250	25,000,000	25,000,000	25,000,000						25,000,000		(2,709,750)	(2,709,750)	803,236	09/12/2031	2.B FE
..38173M-AE-2	Golub Capital BDC Inc Senior Unsecured 6.000% 07/15/29	09/15/2026	Bank of America		24,877,000	25,000,000	24,718,000	24,805,891		35,612		35,612		24,841,502		35,498	35,498	1,754,167	07/15/2029	2.B FE
..40440V-AC-9	HPS Corporate Lending Fund Senior Unsecured 6.250% 09/30/29	08/31/2026	Goldman Sachs		1,951,770	1,930,000	1,959,857	1,957,050		(4,483)		(4,483)		1,952,567		(796)	(796)	110,908	09/30/2029	2.C FE
..61774A-AG-8	Morgan Stanley Direct Lending Senior Unsecured 6.000% 05/19/30	09/17/2026	Various		22,246,644	22,570,000	22,319,523	22,346,466		30,688		30,688		22,377,155		(130,511)	(130,511)	1,072,882	05/19/2030	2.C FE
..62979*-AC-1	Nsa Op LP SR NTS SER C 2.990% 08/05/30	07/22/2026	Various		32,000,000	32,000,000	28,272,546	29,098,729		304,989		304,989		29,403,718		2,596,282	2,596,282	855,804	08/05/2030	2.B FE
..62979*-AD-9	Nsa Op LP SR NTS SER D 3.090% 08/05/32	07/22/2026	Various		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				276,383	08/05/2032	2.B FE
..65960N-AB-6	North Haven Private Income Fun Senior Unsecured 5.750% 02/01/30	09/15/2026	Sumitomo Mitsui Banking Corpor		5,530,726	5,767,000	5,665,979	5,680,228		13,553		13,553		5,693,781		(163,055)	(163,055)	373,053	02/01/2030	2.C FE
..69120V-AM-3	Blue Owl Credit Income Corp Senior Unsecured 3.125% 09/23/26	09/23/2026	Various		16,700,000	16,700,000	15,334,868	16,276,610		423,390		423,390		16,700,000				521,875	09/23/2026	2.B FE
..69120V-AZ-4	Blue Owl Credit Income Corp Senior Unsecured 6.650% 03/15/31	09/14/2026	Various		97,974,201	98,736,000	98,011,561	98,261,285		48,240		48,240		98,309,525		(335,325)	(335,325)	5,925,772	03/15/2031	2.C FE
..69120V-BB-6	Blue Owl Credit Income Corp Senior Unsecured 7.950% 06/13/28	08/07/2026	ALRE - DFL Trust AAM		12,591,644	12,200,000	12,525,057	12,403,234		(49,259)		(49,259)		12,353,975		237,669	237,669	630,435	06/13/2028	2.C FE
..69121K-AE-4	Blue Owl Capital Corp Senior Unsecured 3.400% 07/15/26	07/15/2026	Maturity		3,200,000	3,200,000	3,163,040	3,196,128		3,872		3,872		3,200,000				108,800	07/15/2026	2.B FE
..83012A-AA-7	Sixth Street Specialty Lending Senior Unsecured 2.500% 08/01/26	08/01/2026	Maturity		25,850,000	25,850,000	24,987,386	25,423,984		426,016		426,016		25,850,000				646,250	08/01/2026	2.B FE
..G43905-A*-2	HARBOURVEST GLOBAL PRIVATE EQU A 7.337% 06/05/29	07/27/2026	Paydown		1,333,333	1,333,333	1,333,333	1,333,333						1,333,333				57,272	06/05/2029	1.G PL
..G77418-AC-4	SVF II Finco Cayman LP SVF II Finco (Cayman) LP 7.733% 04/25/29	09/18/2026	Paydown		46,503,054	46,503,054	46,503,054	46,503,054						46,503,054				1,776,159	04/25/2029	1.F PL
..G77418-AC-4	SVF II Finco Cayman LP SVF II Finco (Cayman) LP 7.733% 04/25/29	09/25/2026	Basis Adjustment		2,923,471	736,714,817	2,923,471	2,923,471						2,923,471					04/25/2029	1.F PL
..G77418-AD-2	SVF II Finco Cayman LP SVF II Finco (Cayman) LP 7.733% 04/25/29	09/18/2026	Paydown		24,898,871	24,898,871	24,898,871	24,898,871						24,898,871				950,999	04/25/2029	1.F PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..G77418-AD-2	SVF II Finco Cayman LP SVF II Finco (Cayman) LP 7.733% 04/25/29	09/24/2026	Basis Adjustment		1,565,298	394,455,114	1,565,298	1,565,298						1,565,298					04/25/2029	1.F PL
..G77418-AE-0	SVF II Finco Cayman LP SVF II Finco II B3 Upsize 7.333% 04/25/29	09/18/2026	Paydown		7,255,184	7,255,184	7,250,499	6,369,431		885,753		885,753		7,255,184				280,076	04/25/2029	1.F PL
..G77418-AE-0	SVF II Finco Cayman LP SVF II Finco II B3 Upsize 7.333% 04/25/29	09/24/2026	Basis Adjustment		455,659	69,103,436	429,239	(21,726,510)		22,182,169		22,182,169		455,659					04/25/2029	1.F PL
..G8868K-AD-4	Tiger Global PIP 14 Holdings, B 7.930% 03/14/28	09/24/2026	Paydown		7,151,810	7,151,810	7,151,324	7,151,187		623		623		7,151,810				362,035	03/14/2028	2.B PL
..Q87738-AJ-7	Stockland Trust Management Ltd GTD SR NTS SER A 3.090% 08/24/26	08/24/2026	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				309,025	08/24/2026	1.G Z
..L13048-AA-4	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.579% 06/25/30	09/30/2026	Interest Capitalization		78,462									78,462	78,462		78,462		06/25/2030	2.B PL
000000-00-0	European Digital Security (Hol Fenergo Holding Entity 5.954% 04/27/29	09/30/2026	Interest Capitalization		26,363									26,363	26,363		26,363		04/27/2029	2.B Z
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					577,866,695	1,702,045,619	575,753,675	511,130,547		24,493,790		24,493,790		580,722,270	104,825	(2,855,577)	(2,750,752)	22,554,774	XXX	XXX
000000-00-0	Anaplan Inc Anaplan Inc - RCF 8.251% 06/21/28	08/29/2026	PRIVATE		2,403,529	2,090,079	2,651,801	(56)		(297)		(297)		2,651,503		(247,974)	(247,974)	47,798	06/21/2028	4.B Z
000000-00-0	RR Donnelley & Sons Co RRD TL B 1L USD 8.663% 08/08/29	09/30/2026	Redemption 100.0000		192,624	192,624	183,450	185,531		7,093		7,093		192,624				11,140	08/08/2029	4.B Z
000000-00-0	USA TODAY Co Inc USA TODAY TL 8.733% 10/15/29	09/30/2026	Redemption 100.0000		809,592	809,592	797,448	800,186		9,406		9,406		809,592				59,365	10/15/2029	4.B Z
000000-00-0	Altern Marketing LLC Golden Hippo - Wellness TL 8.333% 02/05/31	07/31/2026	Redemption 100.0000		59,020	59,020	57,990			1,030		1,030		59,020				5,147	02/05/2031	4.C Z
000000-00-0	Golden Hippo Golden Hippo - Pet TL 8.333% 02/05/31	09/16/2026	Redemption 100.0000		(16,522)	(16,522)	(16,274)			(248)		(248)		(16,522)				4,601	02/05/2031	4.C Z
000000-00-0	Altern Marketing LLC Golden Hippo - Wellness TL 8.333% 02/05/31	09/30/2026	Redemption 100.0000		195,013	195,013	191,608			3,405		3,405		195,013				11,527	02/05/2031	4.C Z
000000-00-0	Golden Hippo Golden Hippo - Pet TL 8.333% 02/05/31	09/30/2026	Redemption 100.0000		243,766	243,766	239,930			3,836		3,836		243,766				13,854	02/05/2031	4.C Z
000000-00-0	Golden Hippo Golden Hippo - Pet Incremental 8.833% 02/05/31	07/01/2026	Redemption 100.0000		16,419	16,419	16,172			246		246		16,419				215	02/05/2031	4.C Z
000000-00-0	Golden Hippo Golden Hippo - Pet Incremental 8.833% 02/05/31	09/30/2026	Redemption 100.0000		16,419	16,419	16,172			246		246		16,419				569	02/05/2031	4.C Z
000000-00-0	Delivery Hero Finco LLC Delivery Hero TL B 1L 8.756% 06/30/32	09/29/2026	Redemption 100.0000		225,000	225,000	219,431			5,569		5,569		225,000				6,893	06/30/2032	4.C FE
000000-00-0	SILK Holdings III LLC Suave Brands Co LLC TL 8.344% 12/03/32	07/31/2026	Redemption 100.0000		125,271	125,271	123,928	123,939		1,332		1,332		125,271				6,883	12/03/2032	4.C Z
000000-00-0	SILK Holdings III LLC Suave Brands Co LLC RCF 8.344% 12/03/32	08/31/2026	Redemption 100.0000		29,245	29,245	29,245							29,245				907	12/03/2032	4.C Z
000000-00-0	SILK Holdings III LLC Suave Brands Co LLC TL 8.344% 12/03/32	08/31/2026	Redemption 100.0000		89,480	89,480	88,520	88,528		952		952		89,480				5,549	12/03/2032	4.C Z
000000-00-0	SILK Holdings III LLC Suave Brands Co LLC RCF 8.344% 12/03/32	09/30/2026	Redemption 100.0000		131,604	131,604	131,604							131,604				6,786	12/03/2032	4.C Z
000000-00-0	Saber Parent Holdings Corp. Project Fahrenheit RCF 8.484% 12/16/32	09/22/2026	Redemption 100.0000		1,707,941	1,707,941	1,707,941							1,707,941				19,279	12/16/2032	4.C Z
000000-00-0	Enverus Enverus DDTL 8.258% 12/20/32	08/21/2026	NON-BROKER TRADE		1,250,621	1,250,621	1,250,621							1,250,621					12/20/2032	4.C FE
000000-00-0	Enverus Enverus RCF 8.258% 12/20/32	08/28/2026	Redemption 100.0000		1,369,727	1,369,727	1,369,727							1,369,727				20,254	12/20/2032	4.C Z
000000-00-0	Victors Purchaser, LLC. Victors Incremental RCF 8.523% 12/23/32	09/04/2026	Redemption 100.0000		197,158	197,158	197,158							197,158				3,057	12/23/2032	4.B FE
000000-00-0	Victors Purchaser, LLC. Victors Incremental RCF 8.523% 12/23/32	08/11/2026	Redemption 100.0000		542,184	542,184	542,184							542,184				10,486	12/23/2032	4.C Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00241#-AC-9	AVSC Holding Corp Project Encore TL 8.913% 12/05/31	09/30/2026	Redemption 100.0000		79,043	79,043	77,664			1,378		1,378		79,043				230,631	12/05/2031	4.A PL
..00241#-AD-7	AVSC Holding Corp Project Encore RCF 9.083% 12/05/29	07/08/2026	Redemption 100.0000		154,649	154,649	154,649							154,649				5,888	12/05/2029	4.A PL
..00780S-AA-2	Advarra Holdings, Inc. ADVARRA HLDGS TLB 9/13/31 REF 8.413% 09/15/31	09/30/2026	Redemption 100.0000		92,038	92,038	91,628	91,637		401		401		92,038				5,722	09/15/2031	4.C PL
..00780S-AB-0	Advarra Holdings, Inc. ADVARRA HOLDINGS TL 9/13/31INC 8.413% 09/15/31	09/30/2026	Redemption 100.0000		58,164	58,164	57,895	57,827		337		337		58,164				3,152	09/15/2031	4.C PL
..03272L-B*-8	Anaplan Inc Anaplan Inc 4th Amendment Incr 8.257% 06/21/29	08/27/2026	Various		838,881	622,588	622,588							622,588		216,293	216,293	1,104,368	06/21/2029	4.B PL
..03272L-B*-8	Anaplan Inc Anaplan Inc 4th Amendment Incr 8.257% 06/21/29	08/27/2026	Redemption 100.0000		86,833	86,833	86,833							86,833				6,077	06/21/2029	4.B PL
..05643@-AA-8	BGIF IV Fearless Utility Servi GridTek New Term Loan 8.899% 06/07/31	09/30/2026	Redemption 100.0000		81,368	81,368	80,398	80,446		922		922		81,368				5,529	06/07/2031	3.A Z
..088631-AA-4	BGIF IV Fearless Utility Servi GridTek New DDTL 8.828% 06/07/31	09/30/2026	Redemption 100.0000		23,585	23,585	23,467	23,469		116		116		23,585				1,884	06/07/2031	4.B PL
..12791*-AJ-7	CT Technologies Intermediate H Datavant TL 8.663% 09/02/31	09/30/2026	Redemption 100.0000		164,087	164,087	162,508	162,533		1,554		1,554		164,087				10,482	09/02/2031	5.A PL
..22562#-AA-8	Creek Parent, Inc Creek Parent, Inc TL 8.897% 12/18/31	08/12/2026	Redemption 100.0000		21,152,250	21,152,250	20,826,797			325,453		325,453		21,152,250				1,385,196	12/18/2031	4.A PL
..289706-AA-1	One Call Corporation One Call Corporation TL 9.833% 09/10/30	09/30/2026	Redemption 100.0000		145,970	145,970	143,744			2,227		2,227		145,970				1,128,238	09/10/2030	4.C PL
..31826*-AA-5	Fire Flow Intermediate Corpora Tailwind Smith Cooper Intermed 8.751% 07/10/31	09/30/2026	Redemption 100.0000		125,000	125,000	123,795	123,933		1,067		1,067		125,000				8,046	07/10/2031	4.A PL
..47631U-AB-7	Jensen Hughes Inc Jensen Hughes - DDTL1 8.913% 07/31/31	09/30/2026	Redemption 100.0000		2,662	2,662	2,643			20		20		2,662				9,796	07/31/2031	4.B PL
..47631U-AD-3	Jensen Hughes Inc Jensen Hughes - TL 8.730% 07/31/31	09/30/2026	Redemption 100.0000		42,793	42,793	42,108			685		685		42,793				2,839	07/31/2031	4.B PL
..50197*-AB-4	Leaf Home Solutions Inc Leaf Home Solutions TL 9.163% 09/04/31	09/30/2026	Redemption 100.0000		90,262	90,262	89,003			1,259		1,259		90,262				4,808	09/04/2031	3.C PL
..68211B-AC-1	OMH-Healthedge Holdings Inc OMH HealthEdge Holdings Inc-TL 8.583% 04/01/30	09/30/2026	Redemption 100.0000		338,012	338,012	336,670			1,342		1,342		338,012				20,179	04/01/2030	4.A PL
..78433*-AD-5	SG Acquisition Inc Safe Guard New TL 8.752% 04/03/30	09/04/2026	Redemption 100.0000		331,620	331,620	329,107			2,513		2,513		331,620				14,180	04/03/2030	3.B PL
..92276A-AU-5	Vensure Employer Services Inc Vensure Employer Services, Inc 9.096% 09/29/31	09/30/2026	Redemption 100.0000		125,042	125,042	125,020	120,750		21		21		125,042				477,545	09/29/2031	4.B PL
..G1339#-AA-7	Blueco 22 Ltd BLUECO 22 LTD TL B 6.983% 07/13/27	07/15/2026	Apollo Internal		60,287,654	60,777,135	54,079,316	60,375,050		94,578		94,578	(5,994,338)	60,609,930	6,134,639	(322,276)	5,812,363	2,163,963	07/13/2027	3.C
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					93,808,004	93,767,742	87,254,489	62,233,773		466,443		466,443	(5,994,338)	94,161,961	6,134,639	(353,957)	5,780,682	6,822,833	XXX	XXX
. 000000-00-0	USA TODAY Co Inc USA TODAY DDTL 8.733% 10/15/29	09/30/2026	Redemption 100.0000		32,881	32,881	32,552	32,598		283		283		32,881				2,064	10/15/2029	3.C Z
. 000000-00-0	First Student Bidco Inc FRSTST TL C 1L USD 0.000% 08/15/30	08/28/2026	Barclays		(99,816)	(99,816)	(99,346)	(99,381)		(88)		(88)		(99,470)		(346)	(346)		08/15/2030	4.A Z
. 000000-00-0	First Student Bidco Inc FRSTST TL B 1L USD 0.000% 08/15/30	08/28/2026	Barclays		51,606	51,606	51,606			118		118		51,725		(118)	(118)	11,961	08/15/2030	4.A FE
. 000000-00-0	First Student Bidco Inc FRSTST TL C 1L USD 0.000% 08/15/30	07/01/2026	Redemption 100.0000		99,816	99,816	99,346	99,381		435		435		99,816				1,872	08/15/2030	4.A Z
. 000000-00-0	Somnigroup International Inc SGI TL B 1L USD 6.163% 10/24/31	07/27/2026	Redemption 100.0000		8,750,000	8,750,000	8,709,307	8,712,128		37,872		37,872		8,750,000				259,168	10/24/2031	2.C FE
. 000000-00-0	RUNWAY BIDCO, LLC RUNWAY BIDCO, LLC TL 9.083% 12/17/31	09/30/2026	Redemption 100.0000		44,621	44,621	44,175	44,224		397		397		44,621				2,896	12/17/2031	4.C Z
..042688-AA-9	Arpad Solar Borrower LLC TERM LN 1L 5.250% 07/15/34	09/09/2026	Redemption 100.0000		8,278,108	8,278,108	8,278,108	8,278,108						8,278,108				548,171	07/15/2034	2.B PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36877#-AA-8	Gemini Renewables Investments TL B 4.827% 10/31/39	08/11/2026	Redemption 100.0000		391,090	391,090	390,331	390,764		326		326		391,090				14,688	10/31/2039	2.C PL
..74839X-AH-2	Quikrete Holdings Inc QUIKHO TL B1 1L USD 6.163% 03/19/29	09/30/2026	Redemption 100.0000		4,900	4,900	4,910	4,900						4,900				194	03/19/2029	3.B FE
..84986E-AB-7	SPRING RENEWABLES INVESTMENTS TERM LOAN TR B 4.700% 12/31/37	07/01/2026	Apollo Global Securities, LLC		16,893,979	17,698,555	17,650,239	17,677,813		1,534		1,534		17,679,347		(785,368)	(785,368)	577,218	12/31/2037	2.C PL
..84986E-AB-7	SPRING RENEWABLES INVESTMENTS TERM LOAN TR B 4.700% 12/31/37	07/31/2026	Redemption 100.0000		1,236,408	1,236,408	1,233,033	1,234,959		1,449		1,449		1,236,408				40,324	12/31/2037	2.C PL
. 88687@-AA-1	Tillman Networks LLC Tillman Networks 4.000% 08/31/30	09/16/2026	Various		397,181	397,181	395,906	396,373		808		808		397,181				5,493	08/31/2030	2.A PL
..C6901L-AM-9	1011778 BC ULC BCULC TL B5 1L USD 5.663% 09/23/30	09/30/2026	Redemption 100.0000		4,813	4,813	4,814	4,814		(1)		(1)		4,813				111	09/23/2030	2.C FE
. 000000-00-0	MRO Holdings Inc MRO Holdings, Inc. TL 8.252% 12/17/30	07/02/2026	Redemption 100.0000		160,847	160,847	160,686	160,708		139		139		160,847				10,093	12/17/2030	4.C Z
..N2014A-AH-5	Cimpress PLC CMPR TL 1L USD 6.413% 05/17/28	09/30/2026	Redemption 100.0000		1,312	1,312	1,308	1,308		4		4		1,312				27	05/17/2028	3.B FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					36,247,746	37,052,322	36,956,975	36,938,697		43,276		43,276		37,033,579		(785,832)	(785,832)	1,474,280	XXX	XXX
..03837L-AB-2	Aqua Intermediate, Inc. Aqua OpCo Debt (G2) 7.463% 07/29/29	09/30/2026	Redemption 100.0000		562,500	562,500	552,838	556,380		6,120		6,120		562,500				29,900	07/29/2029	3.C
..35632U-AD-7	Donlen LLC Donlen OpCo Debt - Tranche B 7.433% 12/31/33	09/30/2026	Various		1,461,870	1,461,870	1,463,655	1,463,753		(1,883)		(1,883)		1,461,870				77,887	12/31/2033	2.C
0219999999. Subtotal - issuer credit obligations - bank loans - acquired (affiliated)					2,024,370	2,024,370	2,016,493	2,020,133		4,237		4,237		2,024,370				107,787	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					3,514,473,335	4,720,799,252	3,511,426,193	2,363,471,154		29,054,482		29,054,482	(7,282,308)	3,540,930,316	6,693,296	(27,134,578)	(20,441,283)	127,745,107	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					601,532,160	603,111,169	592,218,154	358,104,890		3,007		3,007	(16,746,252)	603,111,333	10,886,588	(1,579,173)	9,307,415	28,871,599	XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					4,116,005,495	5,323,910,421	4,103,644,347	2,721,576,044		29,057,489		29,057,489	(24,028,560)	4,144,041,649	17,579,884	(28,713,751)	(11,133,868)	156,616,706	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					4,116,005,495	5,323,910,421	4,103,644,347	2,721,576,044		29,057,489		29,057,489	(24,028,560)	4,144,041,649	17,579,884	(28,713,751)	(11,133,868)	156,616,706	XXX	XXX
..38375B-3G-5	Government National Mortgage A GNR 2013-H14 SI 1.726% 05/20/63	09/01/2026	Paydown				2,875	2,893		23	92	(69)		2,824		(2,824)	(2,824)	701	05/20/2063	1.A
..38375B-5S-7	Government National Mortgage A GNR 2013-H19 ID 1.491% 05/20/63	09/01/2026	Paydown				190	210		1		1		211		(211)	(211)	72	05/20/2063	1.A
..38375B-7Z-9	Government National Mortgage A GNR 2013-H22 BI 1.466% 08/20/63	09/01/2026	Paydown				2,257	2,385		29		29		2,414		(2,414)	(2,414)	915	08/20/2063	1.A
..38375B-AE-2	Government National Mortgage A GNR 2010-H02 DI 2.120% 02/20/60	08/01/2026	Paydown				5,174	5,764		7		7		5,771		(5,771)	(5,771)	119	02/20/2060	1.A
..38375B-AH-5	Government National Mortgage A GNR 2010-H02 GI 2.400% 02/20/60	09/01/2026	Paydown				1,923	2,284		49		49		2,334		(2,334)	(2,334)	706	02/20/2060	1.A
..38375B-G9-7	Government National Mortgage A GNR 2013-H02 DI 1.891% 12/20/62	09/01/2026	Paydown				2,330	3,633		(252)		(252)		3,381		(3,381)	(3,381)	853	12/20/2062	1.A
..38375B-GQ-9	Government National Mortgage A GNR 2010-H24 FI 1.563% 10/20/60	08/01/2026	Paydown				556	634		33		33		667		(667)	(667)	64	10/20/2060	1.A
..38375B-JP-8	Government National Mortgage A GNR 2011-H01 IF 1.261% 11/20/60	09/01/2026	Paydown				1,673	3,115		857		857		3,972		(3,972)	(3,972)	948	11/20/2060	1.A
..38375B-KB-7	Government National Mortgage A GNR 2011-H05 AI 1.609% 12/20/60	09/01/2026	Paydown				3,705	3,738		503		503		4,240		(4,240)	(4,240)	1,734	12/20/2060	1.A
..38375B-KM-3	Government National Mortgage A GNR 2011-H06 FI 1.246% 02/20/61	09/01/2026	Paydown				16,775	16,734		3,837	4,285	(448)		16,286		(16,286)	(16,286)	4,690	02/20/2061	1.A
..38375B-KT-8	Government National Mortgage A GNR 2011-H08 CI 1.054% 02/20/61	09/01/2026	Paydown				1,569	1,597		(41)		(41)		1,556		(1,556)	(1,556)	409	02/20/2061	1.A
..38375B-KW-1	Government National Mortgage A GNR 2011-H08 DI 1.685% 02/20/61	09/01/2026	Paydown				1,741	2,492		96		96		2,588		(2,588)	(2,588)	624	02/20/2061	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38375B-LM-2	Government National Mortgage A GNR 2011-H11 AI 1.446% 03/20/61	09/01/2026	Paydown				2,171	2,119		609		609		2,728		(2,728)	(2,728)	926	03/20/2061	1.A
..38375B-LP-5	Government National Mortgage A GNR 2011-H11 BI 1.352% 04/20/61	09/01/2026	Paydown				6,590	3,759		(187)		(187)		3,572		(3,572)	(3,572)	555	04/20/2061	1.A
..38375B-MA-7	Government National Mortgage A GNR 2011-H14 CI 1.212% 05/20/61	09/01/2026	Paydown				1,384	2,616		154		154		2,771		(2,771)	(2,771)	639	05/20/2061	1.A
..38375B-MU-3	Government National Mortgage A GNR 2011-H19 IA 1.024% 08/20/61	09/01/2026	Paydown				6,688	7,031		(188)		(188)		6,843		(6,843)	(6,843)	2,389	08/20/2061	1.A
..38375B-PK-2	Government National Mortgage A GNR 2012-H03 IA 0.937% 01/20/62	09/01/2026	Paydown				2,480	2,854		443		443		3,297		(3,297)	(3,297)	539	01/20/2062	1.A
..38375B-QQ-8	Government National Mortgage A GNR 2012-H08 SI 1.125% 04/20/62	09/01/2026	Paydown				16,626	15,927		182		182		16,109		(16,109)	(16,109)	6,496	04/20/2062	1.A
..38375B-QY-1	Government National Mortgage A GNR 2012-H08 FI 1.267% 04/20/62	09/01/2026	Paydown				5,064	7,480		(142)		(142)		7,337		(7,337)	(7,337)	1,490	04/20/2062	1.A
..38375B-SB-9	Government National Mortgage A GNR 2012-H12 FI 1.101% 05/20/62	09/01/2026	Paydown				2,940	3,333		301		301		3,634		(3,634)	(3,634)	1,240	05/20/2062	1.A
..38375B-TS-1	Government National Mortgage A GNR 2012-H14 KI 0.944% 07/20/62	09/01/2026	Paydown				567	435		34		34		468		(468)	(468)	108	07/20/2062	1.A
..38375B-TZ-5	Government National Mortgage A GNR 2012-H15 CI 1.243% 06/20/62	09/01/2026	Paydown				10,850	12,549		864		864		13,413		(13,413)	(13,413)	2,846	06/20/2062	1.A
..38375B-UM-2	Government National Mortgage A GNR 2012-H18 NI 1.455% 08/20/62	09/01/2026	Paydown				1,759	2,080		(77)		(77)		2,003		(2,003)	(2,003)	547	08/20/2062	1.A
..38375B-Y3-0	Government National Mortgage A GNR 2013-H11 FI 1.696% 04/20/63	07/01/2026	Paydown				9,836	3,014		38		38		3,052		(3,052)	(3,052)	3,460	04/20/2063	1.A
..38375B-ZT-2	Government National Mortgage A GNR 2012-H29 SI 1.674% 10/20/62	09/01/2026	Paydown				15,754	15,542		196	378	(182)		15,360		(15,360)	(15,360)	3,982	10/20/2062	1.A
..38375U-BG-4	Government National Mortgage A GNR 2013-H25 SI 1.438% 10/20/63	09/01/2026	Paydown				14,432	13,940		1,785		1,785		15,725		(15,725)	(15,725)	4,709	10/20/2063	1.A
..38375U-EE-6	Government National Mortgage A GNR 2014-H03 SI 1.642% 01/20/64	09/01/2026	Paydown				5,615	5,837		(60)	238	(298)		5,540		(5,540)	(5,540)	1,304	01/20/2064	1.A
..38375U-EH-9	Government National Mortgage A GNR 2014-H03 AI 1.257% 01/20/64	09/01/2026	Paydown				3,415	4,655		(47)		(47)		4,608		(4,608)	(4,608)	1,144	01/20/2064	1.A
..38375U-FL-9	Government National Mortgage A GNR 2014-H10 AI 1.618% 04/20/64	09/01/2026	Paydown				1,709	1,862		141		141		2,002		(2,002)	(2,002)	429	04/20/2064	1.A
..38375U-FN-5	Government National Mortgage A GNR 2014-H10 BI 1.393% 04/20/64	09/01/2026	Paydown				27,885	29,350		4,292		4,292		33,642		(33,642)	(33,642)	11,039	04/20/2064	1.A
..38375U-FR-6	Government National Mortgage A GNR 2014-H10 GI 1.584% 04/20/64	09/01/2026	Paydown				12,458	10,781		2,002	472	1,530		12,311		(12,311)	(12,311)	2,121	04/20/2064	1.A
..38375U-KH-2	Government National Mortgage A GNR 2014-H11 BI 1.496% 06/20/64	09/01/2026	Paydown				1,948	2,322		55		55		2,377		(2,377)	(2,377)	929	06/20/2064	1.A
..38375U-LD-0	Government National Mortgage A GNR 2014-H13 CI 1.418% 06/20/64	09/01/2026	Paydown				6,915	7,344		783		783		8,126		(8,126)	(8,126)	3,003	06/20/2064	1.A
..38375U-LF-5	Government National Mortgage A GNR 2014-H13 DI 1.505% 06/20/64	09/01/2026	Paydown				28,635	28,932		1,320	1,072	248		29,180		(29,180)	(29,180)	9,937	06/20/2064	1.A
..38375U-LQ-1	Government National Mortgage A GNR 2014-H14 AI 1.586% 07/20/64	08/01/2026	Paydown				14,824	12,885		4,971	3,325	1,646		14,531		(14,531)	(14,531)	4,426	07/20/2064	1.A
..38375U-MZ-0	Government National Mortgage A GNR 2014-H16 AI 2.204% 08/20/64	09/01/2026	Paydown				39,811	46,191		(1,667)		(1,667)		44,523		(44,523)	(44,523)	9,756	08/20/2064	1.A
..38375U-NX-4	Government National Mortgage A GNR 2014-H18 DI 1.489% 09/20/64	09/01/2026	Paydown				8,658	8,603		(109)		(109)		8,495		(8,495)	(8,495)	2,645	09/20/2064	1.A
..38375U-PB-0	Government National Mortgage A GNR 2014-H18 AI 2.306% 09/20/64	07/01/2026	Paydown				1,236	1,130		205	98	107		1,236		(1,236)	(1,236)	275	09/20/2064	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38375U-PY-0	Government National Mortgage A GNR 2014-H19 GI 1.745% 09/20/64	09/01/2026	Paydown				56,436	54,328		1,407	2,109	(702)		53,626		(53,626)	(53,626)	21,448	09/20/2064	1.A
38375U-QG-8	Government National Mortgage A GNR 2014-H20 AI 1.445% 10/20/64	09/01/2026	Paydown				34,846	34,916		(188)	672	(860)		34,056		(34,056)	(34,056)	10,736	10/20/2064	1.A
38375U-QJ-2	Government National Mortgage A GNR 2014-H20 SI 1.680% 09/20/64	09/01/2026	Paydown				8,954	8,765		194	368	(174)		8,590		(8,590)	(8,590)	2,105	09/20/2064	1.A
38375U-QL-7	Government National Mortgage A GNR 2014-H20 BI 1.484% 09/20/64	09/01/2026	Paydown				4,802	4,784		153		153		4,936		(4,936)	(4,936)	1,798	09/20/2064	1.A
38375U-QS-2	Government National Mortgage A GNR 2014-H20 LI 1.546% 10/20/64	09/01/2026	Paydown				14,376	14,574		(403)		(403)		14,171		(14,171)	(14,171)	4,395	10/20/2064	1.A
38375U-TL-4	Government National Mortgage A GNR 2015-H03 AI 1.402% 12/20/64	09/01/2026	Paydown				1,831	1,722		76		76		1,798		(1,798)	(1,798)	819	12/20/2064	1.A
38375U-TN-0	Government National Mortgage A GNR 2015-H03 BI 1.600% 01/20/65	09/01/2026	Paydown				34,558	34,115		1,401	2,137	(736)		33,379		(33,379)	(33,379)	11,201	01/20/2065	1.A
38375U-TQ-3	Government National Mortgage A GNR 2015-H03 CI 1.697% 01/20/65	09/01/2026	Paydown				5,525	7,085		1,792		1,792		8,877		(8,877)	(8,877)	2,270	01/20/2065	1.A
38375U-TY-6	Government National Mortgage A GNR 2015-H02 BI 1.629% 12/20/64	09/01/2026	Paydown				776	1,205		78		78		1,283		(1,283)	(1,283)	414	12/20/2064	1.A
38375U-UT-5	Government National Mortgage A GNR 2015-H05 CI 1.690% 02/20/65	09/01/2026	Paydown				55,028	45,639		13,948	5,398	8,550		54,190		(54,190)	(54,190)	16,914	02/20/2065	1.A
38375U-VC-1	Government National Mortgage A GNR 2015-H08 DI 1.422% 03/20/65	09/01/2026	Paydown				51,955	48,643		(2,259)		(2,259)		46,384		(46,384)	(46,384)	16,879	03/20/2065	1.A
38375U-VG-2	Government National Mortgage A GNR 2015-H08 AI 1.759% 02/20/65	07/01/2026	Paydown				11,946	11,367		1,175	597	578		11,946		(11,946)	(11,946)	2,922	02/20/2065	1.A
38375U-VY-3	Government National Mortgage A GNR 2015-H07 WI 1.589% 02/20/65	09/01/2026	Paydown				6,629	8,399		594		594		8,993		(8,993)	(8,993)	3,021	02/20/2065	1.A
38375U-VZ-0	Government National Mortgage A GNR 2015-H09 BI 1.699% 03/20/65	09/01/2026	Paydown				4,166	3,590		688		688		4,278		(4,278)	(4,278)	1,002	03/20/2065	1.A
38375U-WN-6	Government National Mortgage A GNR 2016-H11 CI 1.726% 05/20/66	09/01/2026	Paydown				28,143	28,129		1,889	2,294	(405)		27,723		(27,723)	(27,723)	8,920	05/20/2066	1.A
38375U-WQ-9	Government National Mortgage A GNR 2016-H11 DI 1.773% 05/20/66	09/01/2026	Paydown				33,134	27,767		6,471	1,474	4,997		32,764		(32,764)	(32,764)	9,213	05/20/2066	1.A
38375U-XA-3	Government National Mortgage A GNR 2016-H11 AI 1.338% 01/20/66	09/01/2026	Paydown				15,800	15,533		1,367	1,407	(40)		15,493		(15,493)	(15,493)	4,601	01/20/2066	1.A
38375U-XF-2	Government National Mortgage A GNR 2016-H11 MI 1.953% 05/20/66	09/01/2026	Paydown				11,941	10,857		1,798	783	1,015		11,872		(11,872)	(11,872)	2,868	05/20/2066	1.A
38375U-ZG-8	Government National Mortgage A GNR 2017-H09 GI 1.545% 03/20/67	09/01/2026	Paydown				19,173	18,420		2,495	2,163	332		18,752		(18,752)	(18,752)	5,552	03/20/2067	1.A
38375U-ZL-7	Government National Mortgage A GNR 2017-H09 JI 1.543% 03/20/67	09/01/2026	Paydown				12,813	12,189		1,157		1,157		13,346		(13,346)	(13,346)	3,875	03/20/2067	1.A
38376E-TN-5	Government National Mortgage A GNR 2009-H01 FI 1.938% 11/20/59	08/01/2026	Paydown				3,937	3,842		(41)		(41)		3,801		(3,801)	(3,801)	7,166	11/20/2059	1.A
38376R-2Y-1	Government National Mortgage A GNR 2017-H12 BI 1.865% 05/20/67	09/01/2026	Paydown				104,145	112,196		(3,464)	7,404	(10,868)		101,328		(101,328)	(101,328)	31,549	05/20/2067	1.A
38376R-3Q-7	Government National Mortgage A GNR 2017-H11 VI 1.476% 05/20/67	09/01/2026	Paydown				11,613	11,472		592	712	(120)		11,352		(11,352)	(11,352)	2,734	05/20/2067	1.A
38376R-5B-8	Government National Mortgage A GNR 2017-H14 VI 1.665% 06/20/67	09/01/2026	Paydown				20,857	19,420		3,805	2,218	1,587		21,008		(21,008)	(21,008)	4,970	06/20/2067	1.A
38376R-5Z-5	Government National Mortgage A GNR 2017-H15 NI 1.516% 07/20/67	09/01/2026	Paydown				13,898	13,592		419		419		14,011		(14,011)	(14,011)	3,830	07/20/2067	1.A
38376R-AA-4	Government National Mortgage A GNR 2015-H10 AI 1.992% 04/20/65	09/01/2026	Paydown				38,147	36,512		2,436	1,298	1,138		37,651		(37,651)	(37,651)	7,602	04/20/2065	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38376R-AP-1	Government National Mortgage A GNR 2015-H10 GI 1.670% 03/20/65	09/01/2026	Paydown				3,216	4,285		249		249		4,534		(4,534)	(4,534)	730	03/20/2065	1.A
..38376R-AR-7	Government National Mortgage A GNR 2015-H10 KI 1.857% 04/20/65	09/01/2026	Paydown				55,507	64,032		(3,397)	3,682	(7,079)		56,952		(56,952)	(56,952)	13,461	04/20/2065	1.A
..38376R-AX-4	Government National Mortgage A GNR 2015-H11 BI 1.786% 04/20/65	09/01/2026	Paydown				3,932	3,080		(8)		(8)		3,072		(3,072)	(3,072)	1,685	04/20/2065	1.A
..38376R-BL-9	Government National Mortgage A GNR 2015-H12 CI 1.443% 04/20/65	08/01/2026	Paydown				4,564	5,113		1,629		1,629		6,742		(6,742)	(6,742)	1,373	04/20/2065	1.A
..38376R-BN-5	Government National Mortgage A GNR 2015-H12 DI 2.341% 05/20/65	09/01/2026	Paydown				22,246	19,697		5,746	3,310	2,436		22,133		(22,133)	(22,133)	6,429	05/20/2065	1.A
..38376R-BZ-8	Government National Mortgage A GNR 2015-H12 KI 1.458% 03/20/65	09/01/2026	Paydown				4,633	5,559		(135)		(135)		5,424		(5,424)	(5,424)	2,139	03/20/2065	1.A
..38376R-DA-1	Government National Mortgage A GNR 2015-H15 CI 2.111% 06/20/65	09/01/2026	Paydown				63,140	58,255		11,745	3,888	7,857		66,113		(66,113)	(66,113)	18,518	06/20/2065	1.A
..38376R-DC-7	Government National Mortgage A GNR 2015-H15 DI 1.990% 06/20/65	09/01/2026	Paydown				19,819	23,389		3,854		3,854		27,243		(27,243)	(27,243)	11,788	06/20/2065	1.A
..38376R-DN-3	Government National Mortgage A GNR 2015-H16 TI 2.218% 07/20/65	09/01/2026	Paydown				83,930	80,171		10,262	8,527	1,735		81,906		(81,906)	(81,906)	26,242	07/20/2065	1.A
..38376R-DS-2	Government National Mortgage A GNR 2015-H16 LI 1.929% 07/20/65	09/01/2026	Paydown				82,750	80,759		649	2,055	(1,406)		79,352		(79,352)	(79,352)	29,099	07/20/2065	1.A
..38376R-DZ-6	Government National Mortgage A GNR 2015-H16 GI 1.640% 07/20/65	09/01/2026	Paydown				25,797	25,633		3,558	3,518	40		25,673		(25,673)	(25,673)	9,935	07/20/2065	1.A
..38376R-FS-0	Government National Mortgage A GNR 2015-H19 LI 2.458% 08/20/65	09/01/2026	Paydown				54,600	54,600		1,378		1,378		55,978		(55,978)	(55,978)	18,489	08/20/2065	1.A
..38376R-FT-8	Government National Mortgage A GNR 2015-H19 MI 2.334% 08/20/65	09/01/2026	Paydown				13,169	16,454		(1,058)		(1,058)		15,397		(15,397)	(15,397)	2,851	08/20/2065	1.A
..38376R-GS-9	Government National Mortgage A GNR 2015-H22 BI 1.812% 09/20/65	09/01/2026	Paydown				1,018	1,219		142		142		1,362		(1,362)	(1,362)	257	09/20/2065	1.A
..38376R-HQ-2	Government National Mortgage A GNR 2015-H27 AI 2.488% 09/20/65	09/01/2026	Paydown				15,334	15,431		(5)	407	(412)		15,019		(15,019)	(15,019)	4,448	09/20/2065	1.A
..38376R-HT-6	Government National Mortgage A GNR 2015-H24 BI 1.517% 08/20/65	09/01/2026	Paydown				5,630	4,672		(63)		(63)		4,609		(4,609)	(4,609)	1,049	08/20/2065	1.A
..38376R-JD-9	Government National Mortgage A GNR 2015-H25 AI 1.645% 09/20/65	09/01/2026	Paydown				4,050	3,902		1,027		1,027		4,929		(4,929)	(4,929)	2,642	09/20/2065	1.A
..38376R-JQ-0	Government National Mortgage A GNR 2015-H26 AI 1.780% 10/20/65	09/01/2026	Paydown				45,045	45,420		9,040	9,215	(175)		45,245		(45,245)	(45,245)	15,654	10/20/2065	1.A
..38376R-K8-8	Government National Mortgage A GNR 2016-H27 DI 1.586% 12/20/66	09/01/2026	Paydown				15,090	14,844		1,222	1,252	(30)		14,815		(14,815)	(14,815)	4,669	12/20/2066	1.A
..38376R-KL-9	Government National Mortgage A GNR 2015-H28 CI 1.167% 10/20/65	09/01/2026	Paydown				2,127	962		51		51		1,012		(1,012)	(1,012)	309	10/20/2065	1.A
..38376R-LH-7	Government National Mortgage A GNR 2015-H30 DI 1.224% 10/20/65	09/01/2026	Paydown				20,471	17,794		4,977	2,297	2,680		20,474		(20,474)	(20,474)	5,324	10/20/2065	1.A
..38376R-LK-0	Government National Mortgage A GNR 2015-H30 EI 1.649% 11/20/65	09/01/2026	Paydown				44,948	46,557		4,628	7,452	(2,824)		43,733		(43,733)	(43,733)	17,603	11/20/2065	1.A
..38376R-LS-3	Government National Mortgage A GNR 2015-H29 JI 2.211% 11/20/65	09/01/2026	Paydown				5,228	5,484		1,518		1,518		7,003		(7,003)	(7,003)	2,405	11/20/2065	1.A
..38376R-M5-2	Government National Mortgage A GNR 2016-H26 BI 1.360% 10/20/66	09/01/2026	Paydown				14,392	13,983		985	808	177		14,160		(14,160)	(14,160)	3,829	10/20/2066	1.A
..38376R-MF-0	Government National Mortgage A GNR 2015-H29 VI 1.845% 11/20/65	09/01/2026	Paydown				15,568	15,078		4,069		4,069		19,146		(19,146)	(19,146)	6,970	11/20/2065	1.A
..38376R-N5-1	Government National Mortgage A GNR 2016-H26 MI 1.888% 12/20/66	09/01/2026	Paydown				27,663	28,445		4,573		4,573		33,018		(33,018)	(33,018)	8,385	12/20/2066	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38376R-NG-7	Government National Mortgage A GNR 2015-H33 BI 1.561% 12/20/65	09/01/2026	Paydown				30,585	29,199		2,974	2,144	830		30,029		(30,029)	(30,029)	11,285	12/20/2065	1.A
..38376R-NN-2	Government National Mortgage A GNR 2016-H03 BI 1.741% 01/20/66	09/01/2026	Paydown				26,991	27,788		2,394	3,399	(1,005)		26,783		(26,783)	(26,783)	8,168	01/20/2066	1.A
..38376R-NQ-5	Government National Mortgage A GNR 2016-H03 CI 1.155% 11/20/65	09/01/2026	Paydown				13,893	14,378		(945)		(945)		13,433		(13,433)	(13,433)	3,393	11/20/2065	1.A
..38376R-NX-0	Government National Mortgage A GNR 2016-H01 IO 1.502% 12/20/65	09/01/2026	Paydown				4,335	3,205		(128)		(128)		3,077		(3,077)	(3,077)	895	12/20/2065	1.A
..38376R-NY-8	Government National Mortgage A GNR 2016-H01 BI 1.382% 11/20/65	09/01/2026	Paydown				33,462	31,142		2,451	564	1,887		33,029		(33,029)	(33,029)	7,877	11/20/2065	1.A
..38376R-QF-6	Government National Mortgage A GNR 2016-H05 DI 1.524% 02/20/66	09/01/2026	Paydown				52,598	55,831		14,471		14,471		70,302		(70,302)	(70,302)	18,043	02/20/2066	1.A
..38376R-QH-2	Government National Mortgage A GNR 2016-H04 AI 1.598% 02/20/66	09/01/2026	Paydown				35,983	31,983		3,574	632	2,942		34,925		(34,925)	(34,925)	11,167	02/20/2066	1.A
..38376R-RC-2	Government National Mortgage A GNR 2016-H07 CI 1.593% 03/20/66	09/01/2026	Paydown				33,193	27,374		10,238	4,688	5,550		32,923		(32,923)	(32,923)	7,143	03/20/2066	1.A
..38376R-RP-3	Government National Mortgage A GNR 2016-H07 LI 1.495% 01/20/66	09/01/2026	Paydown				77,373	59,760		17,585	1,085	16,500		76,260		(76,260)	(76,260)	20,729	01/20/2066	1.A
..38376R-SA-5	Government National Mortgage A GNR 2016-H06 MI 0.949% 02/20/66	09/01/2026	Paydown				53,020	54,993		4,491		4,491		59,483		(59,483)	(59,483)	14,147	02/20/2066	1.A
..38376R-SC-1	Government National Mortgage A GNR 2016-H06 GI 1.221% 03/20/66	09/01/2026	Paydown				7,249	5,194		(74)		(74)		5,120		(5,120)	(5,120)	1,211	03/20/2066	1.A
..38376R-SY-3	Government National Mortgage A GNR 2016-H09 TI 1.721% 04/20/66	09/01/2026	Paydown				35,871	39,285		2,235	6,665	(4,430)		34,855		(34,855)	(34,855)	12,086	04/20/2066	1.A
..38376R-T5-5	Government National Mortgage A GNR 2017-H04 KI 1.574% 01/20/67	09/01/2026	Paydown				14,865	14,506		1,486	1,458	28		14,534		(14,534)	(14,534)	3,840	01/20/2067	1.A
..38376R-TF-3	Government National Mortgage A GNR 2016-H09 AI 1.580% 03/20/66	09/01/2026	Paydown				15,363	14,116		2,905	2,043	862		14,978		(14,978)	(14,978)	4,491	03/20/2066	1.A
..38376R-UM-6	Government National Mortgage A GNR 2016-H10 CI 1.678% 05/20/66	09/01/2026	Paydown				40,856	39,201		2,749	1,864	885		40,087		(40,087)	(40,087)	10,819	05/20/2066	1.A
..38376R-VB-9	Government National Mortgage A GNR 2016-H13 AI 1.415% 03/20/66	09/01/2026	Paydown				29,584	33,101		(2,069)	2,158	(4,227)		28,874		(28,874)	(28,874)	8,984	03/20/2066	1.A
..38376R-W3-6	Government National Mortgage A GNR 2017-H06 CI 1.427% 02/20/67	09/01/2026	Paydown				5,995	6,065		(115)		(115)		5,950		(5,950)	(5,950)	2,496	02/20/2067	1.A
..38376R-WU-6	Government National Mortgage A GNR 2016-H16 IO 1.911% 06/20/66	09/01/2026	Paydown				41,626	40,730		3,438	3,131	307		41,036		(41,036)	(41,036)	9,735	06/20/2066	1.A
..38376R-WW-2	Government National Mortgage A GNR 2016-H15 IO 1.656% 07/20/66	09/01/2026	Paydown				62,649	52,025		12,396	1,926	10,470		62,495		(62,495)	(62,495)	16,536	07/20/2066	1.A
..38376R-YZ-3	Government National Mortgage A GNR 2016-H21 BI 1.892% 09/20/66	09/01/2026	Paydown				9,449	11,416		4,017		4,017		15,433		(15,433)	(15,433)	6,230	09/20/2066	1.A
..38376R-Z6-6	Government National Mortgage A GNR 2017-H08 CI 1.637% 03/20/67	09/01/2026	Paydown				16,372	15,178		1,649	662	987		16,166		(16,166)	(16,166)	3,915	03/20/2067	1.A
..38376X-NE-9	Government National Mortgage A GNR 2010-H03 CI 1.802% 03/20/60	08/01/2026	Paydown				33,320	33,304		(1,475)		(1,475)		31,829		(31,829)	(31,829)	5,375	03/20/2060	1.A
..38376X-NG-4	Government National Mortgage A GNR 2010-H03 DI 2.061% 03/20/60	09/01/2026	Paydown				688	699		190		190		889		(889)	(889)	161	03/20/2060	1.A
..38377E-X2-5	Government National Mortgage A GNR 2010-H07 BI 1.972% 04/20/60	08/01/2026	Paydown				2,774	2,934		(637)		(637)		2,297		(2,297)	(2,297)	3,341	04/20/2060	1.A
..38377E-X7-4	Government National Mortgage A GNR 2010-H07 GI 0.793% 01/20/59	09/01/2026	Paydown				6,535	9,438		(152)		(152)		9,285		(9,285)	(9,285)	1,333	01/20/2059	1.A
..38378U-8F-7	Government National Mortgage A GNR 2015-H04 BI 1.659% 02/20/65	09/01/2026	Paydown				20,045	20,045		2,914		2,914		22,959		(22,959)	(22,959)	6,775	02/20/2065	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..38380L-C9-2	Government National Mortgage A GNR 2019-H15 IL 1.717% 08/20/69	09/01/2026	Paydown				11,550	11,571		449	713	(264)		11,307		(11,307)	(11,307)	2,860	08/20/2069	1.A
..38380L-VM-2	Government National Mortgage A GNR 2019-H10 CI 1.504% 06/20/69	09/01/2026	Paydown				15,667	17,197		(1,151)	406	(1,557)		15,639		(15,639)	(15,639)	1,467	06/20/2069	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)							2,282,205	2,243,587		211,116	120,943	90,173		2,333,756		(2,333,756)	(2,333,756)	698,358	XXX	XXX
..38378B-A8-2	Government National Mortgage A GNR 2012-100 B 2.307% 11/16/51	09/01/2026	Paydown		46,336	46,336	46,320	46,299		37		37		46,336				713	11/16/2051	1.A
..38378B-AX-7	Government National Mortgage A GNR 2011-161 Z 3.627% 04/16/53	09/01/2026	Paydown		2,911	2,911	3,061	3,052		(141)		(141)		2,911				72	04/16/2053	1.A
..38378B-CP-2	Government National Mortgage A GNR 2012-2 Z 3.456% 12/16/51	09/01/2026	Paydown		45,428	45,428	47,399	47,214		(1,786)		(1,786)		45,428				1,056	12/16/2051	1.A
..38378B-DK-2	Government National Mortgage A GNR 2012-19 Z 3.501% 08/16/52	09/01/2026	Paydown		4,851	4,851	5,053	5,071		(220)		(220)		4,851				113	08/16/2052	1.A
..38378B-YH-6	Government National Mortgage A GNR 2012-86 Z 3.029% 12/16/53	09/01/2026	Paydown		8,555	8,555	8,714	8,787		(232)		(232)		8,555				174	12/16/2053	1.A
..38378B-YW-3	Government National Mortgage A GNR 2012-85 B 2.800% 09/16/52	09/01/2026	Paydown		10,659	10,659	10,708	10,677		(18)		(18)		10,659				199	09/16/2052	1.A
..38378K-SU-4	Government National Mortgage A GNR 2013-74 AG 2.549% 12/16/53	09/01/2026	Paydown		1,501	1,501	1,490	1,495		6		6		1,501				25	12/16/2053	1.A
..38378N-6Q-1	Government National Mortgage A GNR 2014-93 ZC 3.424% 11/16/55	09/01/2026	Paydown		69,581	69,581	71,444	72,063		(2,482)		(2,482)		69,581				1,589	11/16/2055	1.A
..38378X-LE-9	Government National Mortgage A GNR 2014-124 DY 3.500% 05/16/54	09/01/2026	Paydown		17,753	17,753	18,450	18,136		(383)		(383)		17,753				414	05/16/2054	1.A
..38379K-3D-8	Government National Mortgage A GNR 2015-174 Z 3.000% 11/16/55	09/01/2026	Paydown		149,033	149,033	147,268	149,325		(457)		(457)		149,033				1,100	11/16/2055	1.A
..38379K-3R-7	Government National Mortgage A GNR 2015-169 C 3.000% 07/16/57	09/01/2026	Paydown		19,818	19,818	19,877	19,861		(43)		(43)		19,818				396	07/16/2057	1.A
..38379K-G3-6	Government National Mortgage A GNR 2015-140 B 3.000% 06/16/57	09/01/2026	Paydown		21,253	21,253	21,337	21,291		(39)		(39)		21,253				425	06/16/2057	1.A
..38379K-GQ-5	Government National Mortgage A GNR 2015-58 Z 3.404% 01/16/55	09/01/2026	Paydown		17,071	17,071	17,248	17,396		(325)		(325)		17,071				388	01/16/2055	1.A
..38379K-V4-7	Government National Mortgage A GNR 2015-150 C 3.000% 09/16/57	09/01/2026	Paydown		16,544	16,544	14,625	15,220		1,325		1,325		16,544				331	09/16/2057	1.A
..38379K-VE-5	Government National Mortgage A GNR 2015-109 C 3.000% 01/16/52	09/01/2026	Paydown		89,312	89,312	89,736	89,457		(144)		(144)		89,312				1,787	01/16/2052	1.A
..38379R-3T-8	Government National Mortgage A GNR 2017-142 B 3.000% 11/16/59	09/01/2026	Paydown		22,984	22,984	20,826	21,517		1,467		1,467		22,984				460	11/16/2059	1.A
..38379R-AH-6	Government National Mortgage A GNR 2015-183 C 2.800% 09/16/57	09/01/2026	Paydown		20,381	20,381	20,087	20,184		197		197		20,381				381	09/16/2057	1.A
..38379R-HB-2	Government National Mortgage A GNR 2016-36 IO 0.643% 08/16/57	09/01/2026	Paydown				1,788	1,412		(29)		(29)		1,383		(1,383)	(1,383)	328	08/16/2057	1.A
..38379R-WA-7	Government National Mortgage A GNR 2017-76 B 2.600% 12/16/56	09/01/2026	Paydown		13,239	13,239	12,780	12,882		357		357		13,239				230	12/16/2056	1.A
..38379R-YR-8	Government National Mortgage A GNR 2017-70 C 3.000% 02/16/59	09/01/2026	Paydown		62,642	62,642	56,619	59,611		3,032		3,032		62,642				1,253	02/16/2059	1.A
..38379R-ZG-1	Government National Mortgage A GNR 2017-89 B 3.000% 07/16/59	09/01/2026	Paydown		14,473	14,473	13,444	13,721		752		752		14,473				290	07/16/2059	1.A
..38379U-EG-7	Government National Mortgage A GNR 2016-26 C 3.000% 02/16/58	09/01/2026	Paydown		549,260	549,260	456,266	488,415		60,845		60,845		549,260				12,275	02/16/2058	1.A
..38379U-FV-3	Government National Mortgage A GNR 2016-24 IO 0.625% 09/16/57	09/01/2026	Paydown				2,883	1,078		(36)		(36)		1,041		(1,041)	(1,041)	212	09/16/2057	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..38379U-NE-2	Government National Mortgage A GNR 2016-45 B 3.000% 02/16/58	09/01/2026	Paydown		20,874	20,874	19,327	19,516		1,358		1,358		20,874				418	02/16/2058	1.A
..38379J-QX-7	Government National Mortgage A GNR 2016-65 C 3.000% 01/16/58	09/01/2026	Paydown		24,191	24,191	20,569	22,181		2,009		2,009		24,191				484	01/16/2058	1.A
..38380J-BY-3	Government National Mortgage A GNR 2017-157 B 2.500% 12/16/59	09/01/2026	Paydown		11,556	11,556	10,964	11,174		383		383		11,556				193	12/16/2059	1.A
..38380J-CD-8	Government National Mortgage A GNR 2017-152 B 3.000% 11/16/59	09/01/2026	Paydown		18,634	18,634	16,623	17,681		953		953		18,634				373	11/16/2059	1.A
..38380J-GJ-1	Government National Mortgage A GNR 2017-171 E 2.500% 09/16/59	09/01/2026	Paydown		158,950	158,950	151,135	153,823		5,127		5,127		158,950				2,338	09/16/2059	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					1,437,790	1,437,790	1,326,041	1,368,539		71,513		71,513		1,440,214		(2,424)	(2,424)	28,017	XXX	XXX
..3128MF-SR-0	Freddie Mac Gold Pool FG G16628 3.000% 02/01/31	09/01/2026	Paydown		39,111	39,111	37,031	37,555		1,557		1,557		39,111				780	02/01/2031	1.A
..31298G-PM-6	Freddie Mac Gold Pool FG C47628 6.000% 02/01/31	09/01/2026	Paydown		33	33	37	36		(3)		(3)		33				1	02/01/2031	1.A
..31358S-4Z-1	Fannie Mae Grantor Trust 2001- FNGT 2001-T1 A2 5.004% 10/25/40	09/01/2026	Paydown		1,152	1,152	1,157	1,152						1,152				43	10/25/2040	1.A
..31371H-F2-9	Fannie Mae Pool FN 252285 7.000% 12/01/28	09/01/2026	Paydown		504	504	588	518		(14)		(14)		504				24	12/01/2028	1.A
..31392D-L5-9	Fannie Mae REMIC Trust 2002-W5 FNW 2002-W5 IO 0.443% 06/25/32	09/01/2026	Paydown															92	06/25/2032	1.A
..31394D-JW-1	Fannie Mae REMIC Trust 2005-W2 FNW 2005-W2 A8 5.410% 05/25/35	09/01/2026	Paydown		17,987	17,987	17,638	17,824		163		163		17,987				631	05/25/2035	1.A
..31396W-LT-1	Fannie Mae REMIC Trust 2007-W5 FNW 2007-W5 1A3 0.010% 06/25/37	09/25/2026	Paydown															2	06/25/2037	6. *
..31398N-NJ-9	Fannie Mae REMICS FNR 2010-115 PN 4.000% 10/25/40	09/01/2026	Paydown		10,588	10,588	10,355	10,378		210		210		10,588				276	10/25/2040	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					69,375	69,375	66,806	67,463		1,913		1,913		69,375				1,849	XXX	XXX
..3137HK-Q2-3	Freddie Mac Multifamily Struct FHMS Q032 A 4.950% 11/25/54	09/01/2026	Paydown		3,213,271	3,213,271	3,212,301	3,211,818		1,453		1,453		3,213,271				108,590	11/25/2054	1.A FE
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					3,213,271	3,213,271	3,212,301	3,211,818		1,453		1,453		3,213,271				108,590	XXX	XXX
..00002N-AC-1	A&D Mortgage Trust 2024-NQM2 ADMT 2024-NQM2 A3 6.802% 04/25/69	09/01/2026	Paydown		119,626	119,626	120,523	120,297		(671)		(671)		119,626				5,370	04/25/2069	1.B
..00112D-AB-2	ACHM Trust 2024-HE2 ACHM 2024-HE2 B 5.500% 10/25/39	09/19/2026	Paydown		(1,482,071)	(1,482,071)	(1,445,826)	(1,346,647)		(39,739)		(39,739)		(1,482,071)				10,004	10/25/2039	1.G FE
..00112D-AB-2	ACHM Trust 2024-HE2 ACHM 2024-HE2 B 5.500% 10/25/39	09/19/2026	Various					1,957,920										17,821	10/25/2039	1.G FE
..00112X-AC-6	ACHM Trust 2025-HE2 ACHM 2025-HE2 C 5.966% 08/25/55	09/01/2026	Paydown		395,671	395,671	395,668	392,934		2,738		2,738		395,671				14,666	08/25/2055	1.G FE
..00212F-BL-3	ASG Resecuritization Trust 200 ASG 2009-2 M25 2.944% 05/24/36	09/01/2026	Paydown		507,390	428,871	333,269	233,330		58,669		58,669		437,775		69,615	69,615	8,604	05/24/2036	1.A FM
..00212J-BN-1	ASG Resecuritization Trust 200 ASG 2009-3 M35 3.623% 03/26/37	08/01/2026	Paydown		33,420	58,470	45,529	45,803		7,370		7,370		53,173		(19,753)	(19,753)	1,323	03/26/2037	2.A FM
..00212J-BN-1	ASG Resecuritization Trust 200 ASG 2009-3 M35 3.623% 03/26/37	09/01/2026	Paydown		25,576	29,168	22,712	22,849		5,565		5,565		28,415		(2,839)	(2,839)	789	03/26/2037	2.B FM
..00212J-BN-1	ASG Resecuritization Trust 200 ASG 2009-3 M35 3.623% 03/26/37	09/01/2026	Paydown		56,369	83,736	71,316	71,321		8,460		8,460		79,781		(23,412)	(23,412)	2,033	03/26/2037	5.A FM
..00214W-AC-5	APS Resecuritization Trust 201 APS 2016-3 2A 6.265% 11/27/46	07/27/2026	Paydown		31,953	31,953	47,100	81,389		(49,436)		(49,436)		31,953				18,870	11/27/2046	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00249F-AC-1	A&D Mortgage Trust 2023-NQM3 ADMT 2023-NQM3 A3 7.341% 07/25/68	09/01/2026	Paydown		158,581	158,581	160,283	159,422		(841)		(841)		158,581				7,773	07/25/2068	1.B
..00250E-AD-8	A&D Mortgage Trust 2025-NQM2 ADMT 2025-NQM2 A2 5.942% 06/25/70	09/01/2026	Paydown		286,859	286,859	286,857	286,963		(103)		(103)		286,859				11,308	06/25/2070	1.A
..00250E-AE-6	A&D Mortgage Trust 2025-NQM2 ADMT 2025-NQM2 A3 6.094% 06/25/70	09/01/2026	Paydown		259,230	259,230	259,227	259,319		(90)		(90)		259,230				10,480	06/25/2070	1.B
..00253C-HZ-3	Aames Mortgage Trust 2002-2 AMT 2002-2 M3 6.740% 03/25/33	09/01/2026	Paydown		4,696	4,696	3,213	3,762		934		934		4,696				158	03/25/2033	1.A FM
..00441T-AF-0	ACE Securities Corp Home Equit ACE 2006-HE3 M1 4.450% 06/25/36	09/25/2026	Paydown			(3,426)	(582)	(213)	(403)	318		(85)		(451)		451	451	158	06/25/2036	1.A FM
..004421-KM-4	ACE Securities Corp Home Equit ACE 2005-SD1 M3 9.265% 11/25/50	09/25/2026	Paydown		90,280	90,280	105,210	150,080		(59,800)		(59,800)		90,280				2,566	11/25/2050	1.A FM
..004421-TS-2	ACE Securities Corp Home Equit ACE 2005-SD3 M3 6.515% 08/25/45	09/25/2026	Paydown			2,637				1		1		1		(1)	(1)	10	08/25/2045	1.A FM
..004421-YB-3	ACE Securities Corp Home Equit ACE 2006-SL2 A 4.355% 01/25/36	09/25/2026	Paydown		19,486	19,486	384	423		19,125	62	19,063		19,486				19	01/25/2036	1.A FM
..00442B-AD-3	ACE Securities Corp Home Equit ACE 2006-HE4 A2C 4.335% 10/25/36	09/25/2026	Paydown		20,195	20,195	7,722	7,519		12,676		12,676		20,195				152	10/25/2036	1.A FM
..00442B-AE-1	ACE Securities Corp Home Equit ACE 2006-HE4 A2D 4.515% 10/25/36	09/25/2026	Paydown		19,298	19,298	7,379	7,190		12,108		12,108		19,298				157	10/25/2036	1.A FM
..00442K-AA-9	ACE Securities Corp Home Equit ACE 2007-WM2 A1 4.435% 02/25/37	09/25/2026	Paydown		67,101	67,101	28,623	28,331		38,770		38,770		67,101				558	02/25/2037	1.A FM
..00442V-AE-7	ACE Securities Corp Home Equit ACE 2006-ASP3 A2D 4.495% 06/25/36	09/25/2026	Paydown		204,326	204,326	189,370	192,536		11,791		11,791		204,326				4,347	06/25/2036	1.A FM
..00443K-AD-2	ACE Securities Corp Home Equit ACE 2006-ASP6 A2B 4.255% 12/25/36	09/25/2026	Paydown		8,658	8,658	2,707	2,624		6,034		6,034		8,658				65	12/25/2036	1.A FM
..00443K-AD-2	ACE Securities Corp Home Equit ACE 2006-ASP6 A2B 4.255% 12/25/36	08/25/2026	Paydown		4,322	4,322	1,351	1,310		3,012		3,012		4,322				32	12/25/2036	1.A F
..00443K-AE-0	ACE Securities Corp Home Equit ACE 2006-ASP6 A2C 4.335% 12/25/36	09/25/2026	Paydown		492	492	156	152		339		339		492				4	12/25/2036	1.A FM
..00443L-AA-6	ACE Securities Corp Home Equit ACE 2007-HE1 A1 4.315% 01/25/37	09/25/2026	Paydown		43,829	43,829	23,626	23,424		20,405		20,405		43,829				495	01/25/2037	1.A FM
..00443L-AB-4	ACE Securities Corp Home Equit ACE 2007-HE1 A2A 4.195% 01/25/37	09/25/2026	Paydown		65,595	65,595	40,379	40,453		25,142		25,142		65,595				710	01/25/2037	1.A FM
..00443L-AE-8	ACE Securities Corp Home Equit ACE 2007-HE1 A2D 4.515% 01/25/37	09/25/2026	Paydown		374	374	261	255		118		118		374				5	01/25/2037	1.A FM
..00449S-AB-3	ACHM Trust 2025-HE1 ACHM 2025-HE1 B 6.470% 03/25/55	09/01/2026	Paydown		1,147,080	1,147,080	1,147,045	1,133,398		13,681		13,681		1,147,080				49,478	03/25/2055	1.F FE
..007036-AW-6	Adjustable Rate Mortgage Trust ARMT 2004-1 CB1X 0.000% 01/25/35	09/01/2026	Paydown				1	1						1		(1)	(1)		01/25/2035	6. *
..007036-FB-7	Adjustable Rate Mortgage Trust ARMT 2004-5 CB1 4.936% 04/25/35	09/01/2026	Paydown		1,562	3,021	2,209	2,408		326		326		2,733		(1,171)	(1,171)	102	04/25/2035	1.A FM
..007036-HV-1	Adjustable Rate Mortgage Trust ARMT 2005-3 2A1 4.757% 07/25/35	09/01/2026	Paydown		2,302	2,302	1,951	2,051		250		250		2,302				69	07/25/2035	1.A FM
..007036-KC-9	Adjustable Rate Mortgage Trust ARMT 2005-4 2A1 5.974% 08/25/35	09/01/2026	Paydown		1,158	1,158	976	1,123		35		35		1,158				47	08/25/2035	1.A FM
..007036-PD-2	Adjustable Rate Mortgage Trust ARMT 2005-6A 1A31 4.515% 11/25/35	09/25/2026	Paydown		10,158	10,158	9,734	9,845		313		313		10,158				308	11/25/2035	1.A FM
..007036-QW-9	Adjustable Rate Mortgage Trust ARMT 2005-8 7A4 4.675% 11/25/35	08/25/2026	Paydown		7,238	7,238	7,040	7,179		59		59		7,238				203	11/25/2035	1.A FM
..007037-AD-6	Adjustable Rate Mortgage Trust ARMT 2007-1 4A1 5.398% 03/25/37	08/01/2026	Paydown		10,574	8,425	7,023	6,156		2,858		2,858		9,014		1,559	1,559	189	03/25/2037	5.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00703R-AA-8	Adjustable Rate Mortgage Trust ARMT 2007-3 1A1 4.950% 11/25/37	08/01/2026	Paydown		16,527	16,527	16,713	18,281		(1,754)		(1,754)		16,527				540	11/25/2037	1.A FM
..00764M-CF-2	Aegis Asset Backed Securities AABST 2004-3 M1 4.915% 09/25/34	09/25/2026	Paydown		44,950	44,950	44,156	51,754		(6,804)		(6,804)		44,950				1,177	09/25/2034	1.A FM
..00764M-CU-9	Aegis Asset Backed Securities AABST 2004-4 M2 5.740% 10/25/34	09/25/2026	Paydown		122,455	122,455	116,633	129,040		(6,585)		(6,585)		122,455				3,107	10/25/2034	1.A FM
..00764M-FT-9	Aegis Asset Backed Securities AABST 2005-3 M3 4.750% 08/25/35	09/25/2026	Paydown		259,415	259,415	222,854	228,067		31,349		31,349		259,415				5,385	08/25/2035	1.A FM
..01852T-AA-1	Alliance Bancorp Trust 2007-OA ALBT 2007-OA1 A1 4.495% 07/25/37	09/25/2026	Paydown		73,706	73,706	53,839	55,006		18,700		18,700		73,706				1,596	07/25/2037	1.A FM
..021460-AD-2	Alternative Loan Trust 2006-16 CWALT 2006-16CB A4 6.000% 06/25/36	09/01/2026	Paydown		4,548	4,438	3,513	2,237		2,257		2,257		4,494		54	54	169	06/25/2036	1.A FM
..021468-AG-8	Alternative Loan Trust 2006-14 CWALT 2006-14CB A7 6.000% 06/25/36	09/01/2026	Paydown			100	59	50		(2)		(2)		47		(47)	(47)	4	06/25/2036	1.A FM
..02146Q-AC-7	Alternative Loan Trust 2006-OA CWALT 2006-OA10 3A1 4.395% 08/25/46	09/25/2026	Paydown		61,155	58,417	56,701	66,637		(8,642)		(8,642)		57,995		3,160	3,160	1,659	08/25/2046	5.C FM
..02146T-AJ-6	Alternative Loan Trust 2006-24 CWALT 2006-24CB A9 6.000% 08/25/36	09/01/2026	Paydown		15,140	15,173	11,074	7,826		7,330		7,330		15,157		(17)	(17)	455	08/25/2036	1.A FM
..02146T-AN-7	Alternative Loan Trust 2006-24 CWALT 2006-24CB A13 4.365% 08/25/36	09/25/2026	Paydown		29,432	29,497	11,714	11,353		18,102		18,102		29,455		(24)	(24)	709	08/25/2036	1.A FM
..02146T-AY-3	Alternative Loan Trust 2006-24 CWALT 2006-24CB A23 6.000% 08/25/36	09/01/2026	Paydown		5,763	5,775	4,181	2,771		2,997		2,997		5,768		(6)	(6)	202	08/25/2036	1.A FM
..02147F-AV-8	Alternative Loan Trust 2006-18 CWALT 2006-18CB A11 4.515% 07/25/36	09/25/2026	Paydown		2,217	2,281	799	665		1,570		1,570		2,235		(17)	(17)	74	07/25/2036	1.A FM
..02147G-AF-1	Alternative Loan Trust 2006-21 CWALT 2006-21CB A6 5.600% 07/25/36	09/25/2026	Paydown				1,846	1,747		(4)		(4)		1,743		(1,743)	(1,743)	234	07/25/2036	5.B FE
..02147L-AB-9	Alternative Loan Trust Resecur CWALT 2006-22R 1A2 6.000% 05/25/36	09/01/2026	Paydown		3,247	3,247	2,197	1,550		1,697		1,697		3,247				146	05/25/2036	1.A FM
..02147M-AQ-4	Alternative Loan Trust 2006-20 CWALT 2006-20CB A15 4.725% 07/25/36	08/25/2026	Paydown		1,670	10,542	3,532	2,856		1,033		1,033		3,889		(2,219)	(2,219)	295	07/25/2036	1.A FM
..02147Q-AJ-1	Alternative Loan Trust 2006-19 CWALT 2006-19CB A9 4.715% 08/25/36	09/25/2026	Paydown		6,155	4,423	1,803	1,580		3,983		3,983		5,563		591	591	220	08/25/2036	1.A FM
..02147Q-AQ-5	Alternative Loan Trust 2006-19 CWALT 2006-19CB A15 6.000% 08/25/36	09/01/2026	Paydown		2,767	1,993	1,521	1,060		1,304		1,304		2,364		403	403	62	08/25/2036	1.A FM
..02147Q-AY-8	Alternative Loan Trust 2006-19 CWALT 2006-19CB A23 4.415% 08/25/36	09/25/2026	Paydown		6,149	4,419	1,780	1,552		4,017		4,017		5,569		580	580	205	08/25/2036	1.A FM
..02147R-AF-7	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A6 6.000% 08/25/36	09/01/2026	Paydown		6,127	6,058	5,145	5,601		461		461		6,063		64	64	251	08/25/2036	1.A FM
..02147R-AG-5	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7 6.000% 08/25/36	09/01/2026	Paydown		22,112	21,863	16,436	18,297		3,605		3,605		21,901		210	210	906	08/25/2036	1.A FM
..02147R-AG-5	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7 6.000% 08/25/36	07/01/2026	Paydown		7,017	6,921	6,770	7,057		(139)		(139)		6,919		98	98	248	08/25/2036	3.A FM
..02147R-AG-5	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7 6.000% 08/25/36	09/01/2026	Paydown		12,884	12,755	12,477	13,007		(255)		(255)		12,752		132	132	557	08/25/2036	3.B FM
..02147R-AG-5	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7 6.000% 08/25/36	09/01/2026	Paydown		2,432	2,405	2,393	2,507		(104)		(104)		2,404		29	29	100	08/25/2036	4.B FM
..02147R-AJ-9	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A9 6.000% 08/25/36	09/01/2026	Paydown		45,202	44,693	40,181	42,229		2,489		2,489		44,718		484	484	1,739	08/25/2036	1.A FM
..02147R-AT-7	Alternative Loan Trust 2006-23 CWALT 2006-23CB 2A6 28.400% 08/25/36	09/25/2026	Paydown			(278)	(136)			(1)		(1)		(137)		137	137	11	08/25/2036	1.A FM
..02147U-AA-1	Alternative Loan Trust Resecur CWALT 2006-37R A1 4.615% 04/25/36	09/25/2026	Paydown		23,574	20,220	7,723	6,916		15,591		15,591		22,507		1,067	1,067	831	04/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..02147V-AA-9	Alternative Loan Trust 2006-25 CWALT 2006-25CB A1 6.000% 10/25/36	09/01/2026	Paydown		10,444	12,734	8,381	5,337		6,039		6,039		11,376		(932)	(932)	775	10/25/2036	1.A FM
..02147V-AF-8	Alternative Loan Trust 2006-25 CWALT 2006-25CB A6 33.600% 10/25/36	09/25/2026	Paydown		2,984	3,636	3,199	2,742		725		725		3,467		(483)	(483)	493	10/25/2036	1.A FM
..02147V-AF-8	Alternative Loan Trust 2006-25 CWALT 2006-25CB A6 33.600% 10/25/36	09/25/2026	Paydown		930	1,134	1,061	979		123		123		1,103		(172)	(172)	154	10/25/2036	2.C FM
..02147W-AE-9	Alternative Loan Trust 2006-26 CWALT 2006-26CB A5 6.000% 09/25/36	09/01/2026	Paydown		17,729	17,967	9,286	7,957		9,871		9,871		17,828		(99)	(99)	792	09/25/2036	1.A FM
..02147X-AM-9	Alternative Loan Trust 2006-32 CWALT 2006-32CB A12 6.000% 11/25/36	09/01/2026	Paydown		1,437	1,386	839	715		697		697		1,412		25	25	65	11/25/2036	1.A FM
..02147X-AU-1	Alternative Loan Trust 2006-32 CWALT 2006-32CB A19 6.000% 11/25/36	09/01/2026	Paydown		5,795	5,589	4,015	2,725		2,975		2,975		5,699		96	96	287	11/25/2036	1.A FM
..02147X-AW-7	Alternative Loan Trust 2006-32 CWALT 2006-32CB A21 5.500% 11/25/36	09/01/2026	Paydown		9,214	8,886	6,328	4,183		4,884		4,884		9,067		147	147	382	11/25/2036	1.A FM
..02148D-AA-8	Alternative Loan Trust 2007-HY CWALT 2007-HY3 1A1 6.567% 03/25/47	09/01/2026	Paydown		40,508	38,013	29,195	32,176		6,234		6,234		38,410		2,099	2,099	573	03/25/2047	1.A FM
..02148F-AF-2	Alternative Loan Trust 2007-4C CWALT 2007-4CB 1A6 5.750% 04/25/37	09/01/2026	Paydown		4,241	4,185	3,683	3,467		728		728		4,195		46	46	102	04/25/2037	1.A FM
..02148F-AG-0	Alternative Loan Trust 2007-4C CWALT 2007-4CB 1A7 5.750% 04/25/37	09/01/2026	Paydown		5,572	5,448	5,044	4,749		717		717		5,466		106	106	235	04/25/2037	1.E FM
..02148F-AG-0	Alternative Loan Trust 2007-4C CWALT 2007-4CB 1A7 5.750% 04/25/37	07/01/2026	Paydown		3,808	3,808	3,526	3,319		489		489		3,808		(1)	(1)	128	04/25/2037	1.F FM
..02148H-AA-9	Alternative Loan Trust 2006-31 CWALT 2006-31CB A1 4.515% 11/25/36	09/25/2026	Paydown		5,418	5,432	2,586	1,550		3,872		3,872		5,422		(4)	(4)	151	11/25/2036	1.A FM
..02148H-AL-5	Alternative Loan Trust 2006-31 CWALT 2006-31CB A11 4.615% 11/25/36	09/25/2026	Paydown		5,981	5,997	2,955	1,774		4,212		4,212		5,986		(4)	(4)	170	11/25/2036	1.A FM
..02148J-AW-7	Alternative Loan Trust 2006-39 CWALT 2006-39CB 2A1 4.465% 01/25/37	09/25/2026	Paydown			(67)	(7)	(7)						(6)		6	6	2	01/25/2037	1.A FM
..02148L-AA-0	Alternative Loan Trust 2007-HY CWALT 2007-HY2 1A 4.608% 03/25/47	09/01/2026	Paydown		22,554	22,544	19,220	19,440		3,105		3,105		22,545		9	9	696	03/25/2047	1.A FM
..02148L-AB-8	Alternative Loan Trust 2007-HY CWALT 2007-HY2 2A 4.780% 03/25/47	09/01/2026	Paydown		302,472	297,187	273,669	296,773		325		325		297,098		5,374	5,374	9,260	03/25/2047	1.A FM
..02148L-AB-8	Alternative Loan Trust 2007-HY CWALT 2007-HY2 2A 4.780% 03/25/47	08/21/2026	Various		3,074,834	3,070,487	2,735,207	3,054,632		60,086		60,086		3,114,718		(39,884)	(39,884)	102,068	03/25/2047	1.A FM
..02149C-AA-9	Alternative Loan Trust 2006-41 CWALT 2006-41CB 1A1 4.665% 01/25/37	09/25/2026	Paydown		41,055	40,711	15,456	13,150		27,797		27,797		40,947		108	108	635	01/25/2037	1.A FM
..02149C-AD-3	Alternative Loan Trust 2006-41 CWALT 2006-41CB 1A4 5.750% 01/25/37	09/01/2026	Paydown		14,958	14,832	10,767	6,911		7,992		7,992		14,902		56	56	589	01/25/2037	1.A FM
..02149H-AD-2	Alternative Loan Trust 2007-2C CWALT 2007-2CB 1A4 5.750% 03/25/37	09/01/2026	Paydown		152	152	80	70		82		82		152				7	03/25/2037	1.A FM
..02149H-BR-0	Alternative Loan Trust 2007-2C CWALT 2007-2CB 1A15 5.750% 03/25/37	09/01/2026	Paydown		204	204	147	104		100		100		204				9	03/25/2037	1.A FM
..02149J-AU-0	Alternative Loan Trust 2006-45 CWALT 2006-45T1 2A5 6.000% 02/25/37	08/01/2026	Paydown			2,200	1,628	1,182		(63)		(63)		1,119		(1,119)	(1,119)	217	02/25/2037	1.A FM
..02149L-AA-9	Alternative Loan Trust 2007-0A CWALT 2007-0A2 1A1 4.545% 03/25/47	09/01/2026	Paydown		5,542	5,199	3,313	4,435		810		810		5,245		297	297	132	03/25/2047	1.A FM
..02149L-AE-1	Alternative Loan Trust 2007-0A CWALT 2007-0A2 2A1 4.275% 03/25/47	09/25/2026	Paydown		23,724	23,724	13,671	13,246		10,478		10,478		23,724				600	03/25/2047	1.A FM
..02149M-AQ-2	Alternative Loan Trust 2007-J1 CWALT 2007-J1 2A2 5.800% 03/25/37	09/25/2026	Paydown				1,035	981		(43)		(43)		938		(938)	(938)	146	03/25/2037	6. *
..02149M-CH-0	Alternative Loan Trust 2007-J1 CWALT 2007-J1 3A1 4.203% 11/25/36	09/01/2026	Paydown		290	9,485	6,805	9,372		(8)		(8)		9,364		(9,074)	(9,074)	430	11/25/2036	5.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..02149M-CL-1	Alternative Loan Trust 2007-J1 CWALT 2007-J1 3A4 4.203% 11/25/36	09/01/2026	Paydown		965	1,039	1,424	1,863	178	(916)		(738)		1,125		(160)	(160)	148	11/25/2036	6. FM
..02149V-AJ-8	Alternative Loan Trust 2007-3T CWALT 2007-3T1 1A9 6.000% 04/25/37	09/01/2026	Paydown			(340)	(149)	(156)		6	(3)	9		(147)		147	147	13	04/25/2037	1.A FM
..02150E-AA-1	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A1 6.000% 04/25/37	09/01/2026	Paydown		12,827	14,637	8,709	7,287		6,402		6,402		13,689		(862)	(862)	641	04/25/2037	1.A FM
..02150E-AU-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A19 4.465% 04/25/37	09/25/2026	Paydown		13,369	15,255	5,828	5,102		8,864		8,864		13,966		(598)	(598)	472	04/25/2037	1.A FM
..02150E-BG-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A31 5.500% 04/25/37	09/01/2026	Paydown		12,511	14,276	11,653	7,246		6,119		6,119		13,366		(855)	(855)	574	04/25/2037	1.A FM
..02150E-CB-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 2A4 5.480% 04/25/37	09/25/2026	Paydown				5,053	4,358		(356)		(356)		4,002		(4,002)	(4,002)	1,136	04/25/2037	5.C FE
..02150E-CC-5	Alternative Loan Trust 2007-5C CWALT 2007-5CB 2A5 4.535% 04/25/37	09/25/2026	Paydown		46,455	47,796	14,211	12,314		34,461		34,461		46,775		(320)	(320)	1,625	04/25/2037	1.A FM
..02150M-AA-3	Alternative Loan Trust 2007-13 CWALT 2007-13 A1 6.000% 06/25/47	07/01/2026	Paydown		6,038	6,038	3,640	2,485		3,553		3,553		6,038				231	06/25/2047	1.A FM
..02150Q-AA-4	Alternative Loan Trust 2007-HY CWALT 2007-HY4 1A1 3.130% 06/25/37	09/01/2026	Paydown		1,425	1,375	1,149	1,167		215		215		1,382		43	43	31	06/25/2037	1.A FM
..02150V-AD-7	Alternative Loan Trust 2007-HY CWALT 2007-HY7C A4 4.475% 08/25/37	07/27/2026	Paydown		34,479	34,381	31,056	34,280		101		101		34,381		97	97	431	08/25/2037	1.C FM
..02150V-AD-7	Alternative Loan Trust 2007-HY CWALT 2007-HY7C A4 4.475% 08/25/37	09/25/2026	Paydown		49,731	49,731	44,921	49,585		146		146		49,731				814	08/25/2037	1.D FM
..02151A-BK-5	Alternative Loan Trust 2007-19 CWALT 2007-19 1A34 6.000% 08/25/37	09/01/2026	Paydown			(1,690)	(1,031)	(843)		36		36		(807)		807	807	51	08/25/2037	1.A FM
..02151C-AC-0	Alternative Loan Trust 2007-15 CWALT 2007-15CB A3 5.750% 07/25/37	09/01/2026	Paydown		2,242	3,326	2,062	1,083		1,143		1,143		2,751		(509)	(509)	108	07/25/2037	1.A FM
..02151F-AG-4	Alternative Loan Trust 2007-21 CWALT 2007-21CB 2A1 4.415% 09/25/37	09/25/2026	Paydown			19	6	5						4		(4)	(4)	1	09/25/2037	1.A FM
..02151R-AA-1	Alternative Loan Trust 2007-OH CWALT 2007-OH2 A1A 4.395% 08/25/47	09/25/2026	Paydown		508,828	508,828	453,786	455,400		53,428		53,428		508,828				13,965	08/25/2047	1.A FM
..02152A-AE-9	Alternative Loan Trust 2007-16 CWALT 2007-16CB 1A5 4.415% 08/25/37	09/25/2026	Paydown		2,210	2,207	1,434	1,378		831		831		2,208		2	2	64	08/25/2037	1.A FM
..02152A-BS-7	Alternative Loan Trust 2007-16 CWALT 2007-16CB 4A7 6.000% 08/25/37	09/01/2026	Paydown		10,687	10,597	9,238	8,027		2,594		2,594		10,621		66	66	361	08/25/2037	1.A FM
..02152A-BS-7	Alternative Loan Trust 2007-16 CWALT 2007-16CB 4A7 6.000% 08/25/37	09/01/2026	Paydown		251	232	221	193		42		42		235		16	16	11	08/25/2037	3.A FM
..02152A-BS-7	Alternative Loan Trust 2007-16 CWALT 2007-16CB 4A7 6.000% 08/25/37	08/01/2026	Paydown		204	204	195	170		34		34		204				7	08/25/2037	3.B FM
..02152A-BS-7	Alternative Loan Trust 2007-16 CWALT 2007-16CB 4A7 6.000% 08/25/37	07/01/2026	Paydown		734	743	709	619		123		123		741		(8)	(8)	22	08/25/2037	3.C FM
..02660T-AN-3	American Home Mortgage Investm AHM 2004-1 3A 6.091% 04/25/44	09/01/2026	Paydown		84,454	84,454	80,222	91,091		(6,637)		(6,637)		84,454				2,085	04/25/2044	1.A FM
..02660T-BM-4	American Home Mortgage Investm AHM 2004-3 3A 6.201% 10/25/34	09/01/2026	Paydown		157,800	157,800	136,005	157,069		731		731		157,800				3,948	10/25/2034	1.A FM
..02660T-BU-6	American Home Mortgage Investm AHM 2004-3 6A5 6.090% 10/25/34	09/01/2026	Paydown		34,240	34,240	32,643			1,598		1,598		34,240				817	10/25/2034	1.A FM
..02660T-FK-4	American Home Mortgage Investm AHM 2005-2 5A4A 5.883% 09/25/35	09/01/2026	Paydown		75,884	75,884	52,359	29,072		32,355		32,355		75,884				1,173	09/25/2035	1.A FM
..02660Y-AC-6	American Home Mortgage Investm AHM 2006-2 4M1 4.615% 02/25/36	09/25/2026	Paydown			6	2												02/25/2036	6. *
..026932-AC-7	American Home Mortgage Investm AHM 2007-1 GA1C 4.205% 05/25/47	09/25/2026	Paydown		4,417	4,417	2,714	2,683		1,734		1,734		4,417				115	05/25/2047	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
03464B-AC-2	Angel Oak Mortgage Trust 2022- AOMT 2022-1 A3 3.290% 12/25/66	09/01/2026	Paydown		51,113	51,113	45,938	45,964		5,149		5,149		51,113				1,118	12/25/2066	1.A
03466C-AD-6	Angel Oak Mortgage Trust 2024- AOMT 2024-7 M1 6.155% 05/25/69	07/08/2026	Apollo Internal		2,587,558	2,569,000	2,567,960			(37)	19,003	(19,040)		2,567,930		19,628	19,628	16,691	05/25/2069	1.G
03466E-AC-4	Angel Oak Mortgage Trust 2025- AOMT 2025-5 A3 6.030% 04/25/70	09/01/2026	Paydown		151,624	151,624	151,623	151,848		(225)		(225)		151,624				6,256	04/25/2070	1.B
03466P-AC-9	Angel Oak Mortgage Trust 2024- AOMT 2024-13 A3 5.870% 12/26/69	09/01/2026	Paydown		67,903	67,903	67,861	68,028		(125)		(125)		67,903				2,847	12/26/2069	1.C
034951-AC-7	Angel Oak Mortgage Trust 2025- AOMT 2025-R1 A3 5.504% 07/25/62	09/01/2026	Paydown		542,742	542,742	542,935	501,087		(288)		(288)		542,742				20,010	07/25/2062	1.E FE
034951-AD-5	Angel Oak Mortgage Trust 2025- AOMT 2025-R1 M1 5.862% 07/25/62	08/04/2026	ACRA RE 2B Surplus AAM		1,828,762	1,858,000	1,857,951	1,857,552		(110)		(110)		1,857,442		(28,681)	(28,681)	73,518	07/25/2062	2.B FE
040104-BG-5	Argent Securities Inc Asset-Ba ARSI 2003-W3 M2 6.715% 09/25/33	09/25/2026	Paydown		148,543	148,543	142,746	146,900		1,643		1,643		148,543				3,634	09/25/2033	1.A FM
04541G-DS-8	Asset Backed Securities Corp H ABSHE 2003-HE2 M1 5.281% 04/15/33	09/15/2026	Paydown		59,340	59,340	59,031	59,046		293		293		59,340				1,899	04/15/2033	1.A FM
04541G-MC-3	Asset Backed Securities Corp H ABSHE 2004-HE7 M1 4.990% 10/25/34	09/25/2026	Paydown		222,964	222,964	207,117	218,321		4,643		4,643		222,964				5,975	10/25/2034	1.A FM
04541G-NA-6	ASSET BACKED SECURITIES CORP H ABSHE 2004-HE9 M1 4.990% 12/25/34	09/25/2026	Paydown		48,760	48,760	43,507	46,621		2,139		2,139		48,760				881	12/25/2034	1.A FM
04542B-JY-9	ABFC 2004-OPT5 Trust ABFC 2004-OPT5 A1 4.715% 06/25/34	09/25/2026	Paydown		30,849	30,849	28,417	29,767		1,081		1,081		30,849				1,466	06/25/2034	1.A FM
04542B-JY-9	ABFC 2004-OPT5 Trust ABFC 2004-OPT5 A1 4.715% 06/25/34	08/25/2026	Paydown		4,364	4,364	4,020	4,211		153		153		4,364				211	06/25/2034	1.A F
05529D-AA-0	BCAPB LLC Trust 2007-AB1 BCAPB 2007-AB1 A1 4.315% 03/25/37	09/25/2026	Paydown		146,196	146,196	54,820	51,669		94,527		94,527		146,196				1,508	03/25/2037	1.A FM
05529D-AA-0	BCAPB LLC Trust 2007-AB1 BCAPB 2007-AB1 A1 4.315% 03/25/37	08/21/2026	ALRe Modco - VIAC GA - AAM		1,628,593	4,776,242	1,790,968	1,688,024		(36,687)		(36,687)		1,651,337		(22,744)	(22,744)	59,088	03/25/2037	1.A FM
05530V-AA-7	BCAP LLC Trust 2007-AA3 BCAP 2007-AA3 1A1A 4.435% 04/25/37	09/25/2026	Paydown		9,121	9,121	8,754			367		367		9,121				224	04/25/2037	1.A FM
05530V-AB-5	BCAP LLC Trust 2007-AA3 BCAP 2007-AA3 1A1B 4.295% 04/25/37	09/25/2026	Paydown		10,091	10,091	9,642			449		449		10,091				240	04/25/2037	1.A FM
05531Q-AB-5	BCAP LLC 2009-RR2 Trust BCAP 2009-RR2 A2 3.713% 01/21/38	09/01/2026	Paydown		107,277	107,291	87,063			19,920	542	19,378		107,288		(11)	(11)	2,435	01/21/2038	1.A FM
05531X-AG-9	BCAP LLC 2009-RR3 Trust BCAP 2009-RR3 3A2 6.000% 07/26/37	09/01/2026	Paydown		8,960	31,514	32,652	32,724		(489)		(489)		32,235		(23,275)	(23,275)	1,119	07/26/2037	5.C FM
05532E-AK-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 5A2 5.485% 01/26/36	09/01/2026	Paydown		33,759	33,759	31,908	34,713		(953)		(953)		33,759				1,387	01/26/2036	3.A FM
05532E-AY-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 12A2 6.500% 07/26/37	09/01/2026	Paydown			(103,212)	(52,656)	(46,184)		3,420		3,420		(42,766)		42,766	42,766	2,705	07/26/2037	1.A FM
05532K-AB-7	BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13 15A2 6.000% 07/26/37	09/01/2026	Paydown		2,562	2,562	2,322	2,498		64		64		2,562				102	07/26/2037	2.C FM
05532K-AS-0	BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13 19A2 4.632% 12/26/35	09/01/2026	Paydown		8,241	8,241	7,399	7,494		747		747		8,241				257	12/26/2035	1.A FM
05532L-AG-4	BCAP LLC 2009-RR14 Trust BCAP 2009-RR14 3A3 4.320% 08/26/35	09/01/2026	Paydown		190,429	183,091	181,229	181,638		1,475		1,475		183,113		7,316	7,316	4,812	08/26/2035	1.A FM
05532M-AE-7	BCAP LLC 2009-RR15 Trust BCAP 2009-RR15 3A2 4.911% 02/26/36	09/01/2026	Paydown		50,929	51,170	35,662			15,430		15,430		51,093		(163)	(163)	1,347	02/26/2036	1.A FM
05532T-BR-2	BCAP LLC 2010-RR1 Trust BCAP 2010-RR1 5A6 4.168% 12/26/36	08/01/2026	Paydown		21,608	84,512	71,010	74,524		2,911		2,911		77,434		(55,826)	(55,826)	1,306	12/26/2036	1.F FM
05532T-BR-2	BCAP LLC 2010-RR1 Trust BCAP 2010-RR1 5A6 4.168% 12/26/36	09/01/2026	Paydown		7,647	8,426	7,080	7,430		910		910		8,340		(693)	(693)	178	12/26/2036	1.G FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05532T-DE-9	BCAP LLC 2010-RR1 Trust BCAP 2010-RR1 8A6 5.105% 05/20/35	09/01/2026	Paydown		27,947	32,724	25,811	27,114		4,773		4,773		31,887		(3,939)	(3,939)	901	05/20/2035	1.A FM
..05532V-AV-9	BCAP LLC 2010-RR2 Trust BCAP 2010-RR2 3A5 5.500% 02/26/36	09/01/2026	Paydown		3,418	3,418	3,015	2,686		733		733		3,418				79	02/26/2036	2.C FM
..05532X-BE-2	BCAP LLC 2010-RR4-I Trust BCAP 2010-RR4 8A6 6.580% 10/26/35	09/01/2026	Paydown		4,945	4,945	4,746	4,945		1		1		4,945				179	10/26/2035	1.A FM
..05533C-QC-5	BCAP LLC 2010-RR6 Trust BCAP 2010-RR6 25A9 5.391% 02/28/36	09/04/2026	Paydown		8,186	10,108	7,270	6,599		2,811		2,811		9,410		(1,223)	(1,223)	425	02/28/2036	1.A FM
..05533C-QC-5	BCAP LLC 2010-RR6 Trust BCAP 2010-RR6 25A9 5.391% 02/28/36	08/04/2026	Paydown		1,697	3,624	2,606	2,366		562		562		2,927		(1,230)	(1,230)	135	02/28/2036	1.B FM
..05533C-QC-5	BCAP LLC 2010-RR6 Trust BCAP 2010-RR6 25A9 5.391% 02/28/36	07/06/2026	Paydown		10,482	12,114	8,713	7,908		3,609		3,609		11,517		(1,035)	(1,035)	396	02/28/2036	1.C FM
..05533C-QC-5	BCAP LLC 2010-RR6 Trust BCAP 2010-RR6 25A9 5.391% 02/28/36	07/01/2026	Paydown		(2,498)					(893)		(893)		(893)		(1,605)	(1,605)	130	02/28/2036	1.E FM
..05533D-GD-2	BCAP LLC 2010-RR7 Trust BCAP 2010-RR7 1411 4.663% 07/26/35	09/01/2026	Paydown		60,568	60,568	59,414	60,139		429		429		60,568				1,951	07/26/2035	1.A FM
..05533H-AL-1	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 1A11 6.584% 09/27/36	09/01/2026	Paydown		9,944	11,960	11,459	11,276		574		574		11,850		(1,906)	(1,906)	528	09/27/2036	1.A FM
..05533H-AT-4	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 2A7 4.441% 12/27/34	09/01/2026	Paydown		48,736	48,736	44,506	44,215		4,521		4,521		48,736				1,579	12/27/2034	1.A FM
..05533J-BZ-5	BCAP LLC 2010-RR11-I Trust BCAP 2010-RR11 9A2 3.946% 11/27/36	09/01/2026	Paydown		127,066	127,324	117,138	138,516		(11,168)		(11,168)		127,348		(282)	(282)	3,513	11/27/2036	1.A FM
..05533R-AD-7	BCAP LLC 2011-RR1 Trust BCAP 2011-RR1 1A4 3.838% 09/28/36	09/01/2026	Paydown		359,942	317,324	305,834	317,327		(256)		(256)		317,071		42,871	42,871	8,587	09/28/2036	3.A FM
..05533T-AM-3	BCAP LLC 2011-RR2 Trust BCAP 2011-RR2 2A7 4.619% 11/26/36	09/01/2026	Paydown		105,162	158,092	140,081	140,185		13,037		13,037		153,222		(48,060)	(48,060)	3,946	11/26/2036	1.A FM
..05533W-BF-0	BCAP LLC 2011-RR3 Trust BCAP 2011-RR3 5A4 3.183% 11/27/37	09/01/2026	Paydown		75,998	75,998	55,926	55,926		20,072		20,072		75,998				1,721	11/27/2037	1.A FM
..05534D-AR-6	BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 3A4 5.500% 10/26/35	09/01/2026	Paydown		21,037	18,490	11,801	5,561		7,281	158	7,123		19,422		1,614	1,614	880	10/26/2035	1.A FM
..05535D-BL-7	BlackRock Capital Finance LP BCF 1997-R2 1B3 3.502% 12/25/35	09/01/2026	Paydown		727	1,571	3	3		726		726		729		(2)	(2)	14	12/25/2035	1.A FM
..05535V-BB-9	BCAP LLC 2011-RR6-I Trust BCAP 2011-RR6 11A8 5.228% 07/26/35	09/01/2026	Paydown		59,117	59,150	52,827	52,038		7,107		7,107		59,146		(29)	(29)	2,136	07/26/2035	1.A FM
..05537N-AR-1	BCAP LLC 2011-RR12 Trust BCAP 2011-RR12 2A7 3.993% 12/26/36	09/01/2026	Paydown		71,715	73,020	68,990	72,773		257		257		73,029		(1,314)	(1,314)	2,039	12/26/2036	2.C FM
..05539B-AE-4	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 1A5 6.250% 12/26/37	09/01/2026	Paydown		470	2,885	2,186	2,215		125		125		2,340		(1,870)	(1,870)	138	12/26/2037	1.A FM
..05539B-CB-8	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 4A7 4.657% 11/26/34	09/01/2026	Paydown		19,749	19,749	18,144	19,096		653		653		19,749				629	11/26/2034	1.A FM
..05539B-DE-1	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 7A7 5.284% 04/26/35	09/01/2026	Paydown		131,859	131,859	126,723	126,185		5,674		5,674		131,859				5,962	04/26/2035	1.A FM
..05539B-EH-3	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 10A9 3.945% 11/26/36	09/01/2026	Paydown		67,848	67,985	57,580	58,194		9,771		9,771		67,966		(118)	(118)	1,904	11/26/2036	1.A FM
..05539D-BE-9	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 6A2 4.500% 10/26/35	09/01/2026	Paydown		79,215	79,324	73,758	72,729		6,586		6,586		79,315		(100)	(100)	2,544	10/26/2035	1.E FM
..05539D-BS-8	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 7A7 6.554% 10/26/36	09/01/2026	Paydown		8,074	8,081	7,267	8,465		(384)		(384)		8,081		(7)	(7)	364	10/26/2036	3.C FM
..05540F-AQ-5	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 2A7 3.993% 12/26/36	09/01/2026	Paydown		267,847	272,721	245,099	251,194		21,203		21,203		272,397		(4,550)	(4,550)	7,641	12/26/2036	1.A FM
..05540F-BX-9	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 5A16 4.329% 02/26/36	09/01/2026	Paydown		399,776	334,501	313,006	333,525		402		402		333,926		65,849	65,849	13,240	02/26/2036	2.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05540X-AK-9	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 2A8 3.417% 04/26/37	09/01/2026	Paydown		57,466	44,156	37,007	38,986		6,511		6,511		45,497		11,969	11,969	1,696	04/26/2037	1.A FM
..05540X-AU-7	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 3A8 3.761% 07/26/37	08/01/2026	Paydown		63,326	69,802	57,636	60,009		8,971		8,971		68,980		(5,654)	(5,654)	1,720	07/26/2037	5.B FM
..05540X-AU-7	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 3A8 3.761% 07/26/37	09/01/2026	Paydown		14,749	17,203	14,204	14,789		2,108		2,108		16,897		(2,148)	(2,148)	492	07/26/2037	5.C FM
..05541H-AP-2	BCAP LLC 2012-RR10-I Trust BCAP 2012-RR10 6A6 5.124% 11/21/35	09/01/2026	Paydown		17,282	18,947	14,445	18,681		249		249		18,929		(1,648)	(1,648)	488	11/21/2035	4.A FM
..05541H-BF-3	BCAP LLC 2012-RR10-I Trust BCAP 2012-RR10 9A2 5.688% 10/26/35	09/01/2026	Paydown		214,412	214,412	198,335	194,170		20,241		20,241		214,412				7,890	10/26/2035	1.A FM
..05541Y-BJ-8	BCAP LLC 2012-RR11-I Trust BCAP 2012-RR11 11A2 6.195% 09/26/36	09/01/2026	Paydown		25,815	26,482	24,258	25,461		996		996		26,457		(642)	(642)	1,128	09/26/2036	1.A FM
..05542W-AB-9	BCAP LLC 2013-RR9 Trust BCAP 2013-RR9 1A2 4.440% 01/26/36	09/01/2026	Paydown		37,454	36,240	34,181	34,434		1,868		1,868		36,302		1,152	1,152	1,165	01/26/2036	1.A FM
..05543A-AF-7	BCAP LLC 2014-RR1 Trust BCAP 2014-RR1 2A2 4.612% 01/26/36	09/01/2026	Paydown		21,912	21,912	21,610	21,867		45		45		21,912				678	01/26/2036	3.C FM
..05543D-AF-1	BCAP LLC 2014-RR2 BCAP 2014-RR2 2A2 5.500% 02/26/36	09/01/2026	Paydown		9,023	9,038	7,364	6,596		2,437		2,437		9,034		(11)	(11)	372	02/26/2036	1.F FM
..05543D-AF-1	BCAP LLC 2014-RR2 BCAP 2014-RR2 2A2 5.500% 02/26/36	08/01/2026	Paydown		3,532	3,532	2,878	2,578		954		954		3,532				129	02/26/2036	2.A FM
..05543D-AF-1	BCAP LLC 2014-RR2 BCAP 2014-RR2 2A2 5.500% 02/26/36	07/01/2026	Paydown		3,583	3,583	2,920	2,615		968		968		3,583				115	02/26/2036	2.B FM
..05543D-BQ-6	BCAP LLC 2014-RR2 BCAP 2014-RR2 9A2 0.908% 07/26/36	09/01/2026	Paydown		110,739	110,739	23,976			86,763		86,763		110,739				637	07/26/2036	1.A FM
..05569G-AF-3	BNC Mortgage Loan Trust 2007-1 BNCMT 2007-1 M1 4.255% 03/25/37	09/25/2026	Paydown			17,285	14,129		23,101	197,427		220,528		220,528		(220,528)	(220,528)	12	03/25/2037	1.A FM
..058933-AG-7	Banc of America Funding 2006-D BAFC 2006-D 3A1 4.586% 05/20/36	09/01/2026	Paydown		7,416	7,439	6,720	6,725		712		712		7,436		(20)	(20)	235	05/20/2036	1.A FM
..058933-AT-9	Banc of America Funding 2006-D BAFC 2006-D 6A1 3.827% 05/20/36	09/01/2026	Paydown		6,463	6,463	4,397	5,219		1,244		1,244		6,463				165	05/20/2036	1.A FM
..059469-AB-2	Banc of America Alternative Lo BOAA 2006-7 A2 5.707% 10/25/36	09/01/2026	Paydown		2,750	2,750	1,176	707		2,044		2,044		2,750				15	10/25/2036	1.A FM
..05946X-D3-4	Banc of America Funding 2005-5 BAFC 2005-5 1A1 5.500% 09/25/35	09/01/2026	Paydown		2,484	2,484	2,405	2,438		45		45		2,484				91	09/25/2035	1.A FM
..05946X-JJ-3	Banc of America Funding 2004-B BAFC 2004-B 4A1 5.588% 11/20/34	09/01/2026	Paydown		15,207	15,207	14,770	15,208		(1)		(1)		15,207				574	11/20/2034	1.A FM
..05946X-Q9-7	Banc of America Funding 2005-7 BAFC 2005-7 1A1 4.395% 11/25/35	09/25/2026	Paydown		2,314	4,321	2,339	4,305		27		27		4,332		(2,019)	(2,019)	115	11/25/2035	1.A FM
..05946X-Q9-7	Banc of America Funding 2005-7 BAFC 2005-7 1A1 4.395% 11/25/35	08/25/2026	Paydown		1,183	2,161	1,170	2,153		13		13		2,166		(984)	(984)	57	11/25/2035	1.A F
..05946X-QS-5	Banc of America Funding 2005-A BAFC 2005-A 2A1 5.479% 03/20/35	09/01/2026	Paydown		29,821	30,030	28,713	29,360		666		666		30,026		(205)	(205)	749	03/20/2035	4.B FM
..05946X-XH-1	Banc of America Funding 2005-E BAFC 2005-E 1A1 4.585% 05/20/35	09/21/2026	Paydown		4,428	7,508	6,794	6,810		434		434		7,244		(2,816)	(2,816)	198	05/20/2035	1.A FM
..05946X-XW-8	Banc of America Funding 2005-E BAFC 2005-E 8A1 5.135% 06/20/35	09/01/2026	Paydown		20,733	21,606	12,558	19,062		2,450		2,450		21,512		(779)	(779)	427	06/20/2035	6. FM
..05946X-YT-4	Banc of America Funding 2005-F BAFC 2005-F 1X 0.000% 09/20/35	09/01/2026	Paydown				92	991		(893)		(893)		97		(97)	(97)	63	09/20/2035	6. *
..05946X-ZD-8	Banc of America Funding 2005-F BAFC 2005-F 6A1 4.388% 09/20/35	09/01/2026	Paydown		1,524	1,524	1,417	1,443		82		82		1,524				47	09/20/2035	1.A FM
..059472-AB-6	Banc of America Funding 2011-R BAFC 2011-R2 1A2 3.454% 01/26/37	09/01/2026	Paydown		9,396	10,106	8,884	8,893		1,134		1,134		10,028		(632)	(632)	138	01/26/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..059475-AJ-2	Banc of America Alternative Lo BOAA 2007-2 2A4 5.750% 06/25/37	09/01/2026	Paydown		18,791	19,428	16,497			2,836		2,836		19,333		(542)	(542)	689	06/25/2037	3.A FM
..05948K-U6-4	Banc of America Alternative Lo BOAA 2005-11 1CB3 5.500% 12/25/35	09/01/2026	Paydown		14,110	15,811	12,965	13,283		2,258		2,258		15,541		(1,431)	(1,431)	605	12/25/2035	1.A FM
..05948K-W3-9	Banc of America Alternative Lo BOAA 2005-11 4A3 5.750% 12/25/35	07/01/2026	Paydown		2,863	3,627	2,976	3,027		507		507		3,534		(671)	(671)	116	12/25/2035	1.C FM
..05948K-W3-9	Banc of America Alternative Lo BOAA 2005-11 4A3 5.750% 12/25/35	08/01/2026	Paydown		2,900	3,645	2,991	3,042		521		521		3,562		(662)	(662)	134	12/25/2035	2.A FM
..05948K-W3-9	Banc of America Alternative Lo BOAA 2005-11 4A3 5.750% 12/25/35	09/01/2026	Paydown		2,970	3,702	3,038	3,089		539		539		3,628		(658)	(658)	154	12/25/2035	2.C FM
..05948X-TD-3	Banc of America Mortgage 2003- BOAMS 2003-H 1A1 2.621% 09/25/33	09/01/2026	Paydown		403	403	397	404		(1)		(1)		403				7	09/25/2033	1.A FM
..059494-AG-9	Banc of America Alternative Lo BOAA 2006-9 A2 4.415% 01/25/37	09/25/2026	Paydown		3,230	4,083	3,032	3,144		744		744		3,888		(658)	(658)	110	01/25/2037	1.C FM
..05949A-4K-3	Banc of America Mortgage 2005- BOAMS 2005-D 2A1 4.924% 05/25/35	09/01/2026	Paydown		8,261	8,504	8,210	8,003		485		485		8,488		(227)	(227)	303	05/25/2035	1.A FM
..05949A-6J-4	Banc of America Mortgage 2005- BOAMS 2005-E 2A7 4.761% 06/25/35	09/01/2026	Paydown		11,160	12,093	10,835	10,458		1,501		1,501		11,959		(799)	(799)	408	06/25/2035	1.A FM
..05949A-ZE-3	Banc of America Mortgage 2004- BOAMS 2004-L 2A1 5.586% 01/25/35	09/01/2026	Paydown		9,175	9,175	8,927	9,025		150		150		9,175				318	01/25/2035	1.A FM
..05949C-BZ-8	Banc of America Mortgage 2005- BOAMS 2005-F 2A1 5.374% 07/25/35	09/01/2026	Paydown		4,760	4,903	4,551	4,710		187		187		4,897		(137)	(137)	179	07/25/2035	1.A FM
..05949C-CA-2	Banc of America Mortgage 2005- BOAMS 2005-F 2A2 5.374% 07/25/35	09/01/2026	Paydown		9,110	9,384	9,079	9,108		268		268		9,376		(266)	(266)	342	07/25/2035	1.A FM
..05949C-FW-1	Banc of America Mortgage 2005- BOAMS 2005-H 2A1 4.877% 09/25/35	09/01/2026	Paydown		35,667	36,234	33,055	32,309		3,860		3,860		36,169		(503)	(503)	1,119	09/25/2035	1.A FM
..05949C-GA-8	Banc of America Mortgage 2005- BOAMS 2005-H 2A5 4.877% 09/25/35	09/01/2026	Paydown		8,416	8,550	8,294	8,179		365		365		8,544		(127)	(127)	264	09/25/2035	1.A FM
..05949C-KQ-8	Banc of America Mortgage 2005- BOAMS 2005-J 2A1 5.066% 11/25/35	09/01/2026	Paydown		11,833	12,001	11,137	11,610		386		386		11,996		(163)	(163)	444	11/25/2035	1.A FM
..05949C-MP-8	Banc of America Mortgage 2005- BOAMS 2005-K 1A1 3.691% 12/25/35	08/01/2026	Paydown		6,083	6,555	5,292	5,291		1,174		1,174		6,465		(381)	(381)	152	12/25/2035	1.A FM
..05949C-MP-8	Banc of America Mortgage 2005- BOAMS 2005-K 1A1 3.691% 12/25/35	08/04/2026	ACRA RE 2B Surplus AAM		888,234	1,132,911	914,658	914,381		91		91		914,472		(26,238)	(26,238)	28,356	12/25/2035	1.A FM
..05949C-PL-4	Banc of America Mortgage 2005- BOAMS 2005-L 2A5 5.079% 01/25/36	09/01/2026	Paydown		1,226	1,296	1,141	1,117		169		169		1,286		(60)	(60)	44	01/25/2036	1.A FM
..05949C-RS-7	Banc of America Mortgage 2006- BOAMS 2006-A 2A1 4.280% 02/25/36	09/01/2026	Paydown		2,941	3,266	2,964	2,955		279		279		3,234		(293)	(293)	95	02/25/2036	1.A FM
..05950D-AD-2	Banc of America Funding 2006-E BAFC 2006-E 2A1 5.154% 06/20/36	09/01/2026	Paydown		11,523	11,735	10,542	10,755		957		957		11,711		(188)	(188)	415	06/20/2036	1.A FM
..05950L-AC-6	Banc of America Mortgage 2006- BOAMS 2006-3 1A3 7.200% 10/25/36	09/25/2026	Paydown															16	10/25/2036	6. *
..05950M-AH-3	Banc of America Funding 2006-G BAFC 2006-G 3A2 6.866% 07/20/36	08/01/2026	Paydown		43,218	43,218	38,667	42,995		222		222		43,218				1,317	07/20/2036	1.A FM
..05951E-AE-7	Banc of America Funding 2006 J BAFC 2006-J 2A3 4.275% 01/20/47	09/01/2026	Paydown		13,012	12,708	11,047			1,700		1,700		12,747		266	266	330	01/20/2047	1.A FM
..05951F-AB-0	Banc of America Funding 2007-1 BAFC 2007-1 TA1B 5.846% 01/25/37	09/01/2026	Paydown		12,692	12,544	10,367	10,526		2,042		2,042		12,568		124	124	407	01/25/2037	1.A FM
..05951F-AF-1	Banc of America Funding 2007-1 BAFC 2007-1 TA4 6.590% 01/25/37	09/01/2026	Paydown		46,544	46,105	40,237	40,484		5,674		5,674		46,158		386	386	1,490	01/25/2037	1.A FM
..05951F-BC-7	Banc of America Funding 2007-1 BAFC 2007-1 1A2 6.000% 01/25/37	08/01/2026	Paydown		12,953	15,079	12,547	13,068		1,753		1,753		14,821		(1,869)	(1,869)	343	01/25/2037	2.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05951F-BC-7	Banc of America Funding 2007-1 BAFC 2007-1 1A2 6.000% 01/25/37	09/01/2026	Paydown		14,347	14,917	12,412	12,928		1,925		1,925		14,853		(506)	(506)	447	01/25/2037	3.A FM
..05951F-BD-5	Banc of America Funding 2007-1 BAFC 2007-1 1A3 6.000% 01/25/37	08/01/2026	Paydown		16,897	19,670	16,367	17,047		2,287		2,287		19,334		(2,438)	(2,438)	448	01/25/2037	2.C FM
..05951F-BD-5	Banc of America Funding 2007-1 BAFC 2007-1 1A3 6.000% 01/25/37	09/01/2026	Paydown		18,716	19,459	16,192	16,864		2,512		2,512		19,376		(661)	(661)	584	01/25/2037	3.A FM
..05951G-AC-6	Banc of America Funding 2007-2 BAFC 2007-2 TA2 4.145% 03/25/37	09/25/2026	Paydown		34,176	33,243	29,188	30,942		2,355		2,355		33,297		879	879	691	03/25/2037	1.A FM
..05951G-AQ-5	Banc of America Funding 2007-2 BAFC 2007-2 1A2 6.000% 03/25/37	09/01/2026	Paydown			25,656	23,369	20,199	4,478	2	1,402	3,078		23,277		(23,277)	(23,277)	958	03/25/2037	5.C FM
..05951G-AQ-5	Banc of America Funding 2007-2 BAFC 2007-2 1A2 6.000% 03/25/37	07/01/2026	Paydown		594	2,699	2,459	2,125	471	59	147	383		2,508		(1,914)	(1,914)	95	03/25/2037	6. FM
..05951U-AW-1	Banc of America Funding 2006 8 BAFC 2006-8T2 A6 6.549% 10/25/36	09/01/2026	Paydown		17,898	17,898	16,735	17,359		539		539		17,898				261	10/25/2036	3.A FM
..059522-BE-1	Banc of America Funding 2007-C BAFC 2007-C 4A3 4.277% 05/20/36	09/01/2026	Paydown		2,040	2,317	2,282	2,399		(72)		(72)		2,327		(287)	(287)	50	05/20/2036	2.C FM
..059522-BE-1	Banc of America Funding 2007-C BAFC 2007-C 4A3 4.277% 05/20/36	09/01/2026	Paydown		80,255	82,402	81,487	86,075		(3,576)		(3,576)		82,499		(2,244)	(2,244)	1,245	05/20/2036	3.A FM
..05952D-AB-4	Banc of America Funding 2007-A BAFC 2007-A 2A1 4.325% 02/20/47	09/21/2026	Paydown		22,752	22,752	20,231	20,824		1,928		1,928		22,752				686	02/20/2047	1.A FM
..05952D-AD-0	Banc of America Funding 2007-A BAFC 2007-A M1 4.440% 02/20/47	09/21/2026	Paydown			(8,661)												254	02/20/2047	1.A FM
..05952F-AG-8	Banc of America Mortgage 2007- BOAMS 2007-2 A7 5.500% 05/25/37	07/01/2026	Paydown		71,661	75,797	61,405	63,901		11,254		11,254		75,154		(3,493)	(3,493)	1,390	05/25/2037	3.A FM
..05952F-AG-8	Banc of America Mortgage 2007- BOAMS 2007-2 A7 5.500% 05/25/37	09/01/2026	Paydown		4,234	12,339	9,996	10,402		690		690		11,092		(6,859)	(6,859)	313	05/25/2037	3.B FM
..05952F-AL-7	Banc of America Mortgage 2007- BOAMS 2007-2 A11 6.150% 05/25/37	07/01/2026	Paydown		32,428	34,299	28,709	29,566		4,493		4,493		34,059		(1,631)	(1,631)	1,230	05/25/2037	3.C FM
..05952F-AL-7	Banc of America Mortgage 2007- BOAMS 2007-2 A11 6.150% 05/25/37	09/01/2026	Paydown		1,916	5,583	4,673	4,813		305		305		5,118		(3,202)	(3,202)	244	05/25/2037	4.A FM
..05952H-AD-1	Banc of America Mortgage 2007- BOAMS 2007-1 1A4 6.000% 03/25/37	07/01/2026	Paydown		1,788	4,607	3,890	3,923		278		278		4,202		(2,413)	(2,413)	161	03/25/2037	1.D FM
..05952H-AD-1	Banc of America Mortgage 2007- BOAMS 2007-1 1A4 6.000% 03/25/37	09/01/2026	Paydown		3,615	9,315	7,865	7,933		579		579		8,511		(4,896)	(4,896)	396	03/25/2037	1.E FM
..05954C-AA-6	Banc of America Mortgage 2007- BOAMS 2007-3 1A1 6.000% 09/25/37	09/01/2026	Paydown		16,447	19,708	16,718			2,511		2,511		19,229		(2,782)	(2,782)	621	09/25/2037	1.A FM
..05954C-AA-6	Banc of America Mortgage 2007- BOAMS 2007-3 1A1 6.000% 09/25/37	09/01/2026	Paydown		21,516	24,197	21,996	23,001		1,076		1,076		24,077		(2,561)	(2,561)	836	09/25/2037	4.C FM
..05954U-AC-2	Banc of America Funding 2009-R BAFC 2009-R9 1A3 6.000% 10/26/36	09/01/2026	Paydown		51,389	56,422	46,519	46,578		8,976		8,976		55,554		(4,165)	(4,165)	1,080	10/26/2036	4.C FM
..05955C-AC-1	Banc of America Funding 2009-R BAFC 2009-R1 A2 4.872% 05/20/36	09/01/2026	Paydown		16,463	16,480	14,255	15,304		1,175		1,175		16,479		(16)	(16)	521	05/20/2036	1.A FM
..05955C-AD-9	Banc of America Funding 2009-R BAFC 2009-R1 A4 4.872% 05/20/36	09/01/2026	Paydown		1,090	1,091	955	1,039		53		53		1,091		(1)	(1)	35	05/20/2036	1.A FM
..05955G-AQ-1	Banc of America Funding 2009-R BAFC 2009-R7A 3A2 5.071% 11/26/35	09/01/2026	Paydown		4,436	4,436	3,912	3,732		704		704		4,436				95	11/26/2035	1.B FM
..05955G-AQ-1	Banc of America Funding 2009-R BAFC 2009-R7A 3A2 5.071% 11/26/35	08/01/2026	Paydown		5,333	5,333	4,703	4,487		847		847		5,333				92	11/26/2035	1.C FM
..05955G-AQ-1	Banc of America Funding 2009-R BAFC 2009-R7A 3A2 5.071% 11/26/35	07/01/2026	Paydown		21,092	21,092	18,598	17,744		3,348		3,348		21,092				273	11/26/2035	1.D FM
..05955Y-AE-9	Banc of America Funding 2010-R BAFC 2010-R3 2A3 4.066% 05/26/35	09/01/2026	Paydown		18,142	18,142	16,647	8,995		1,195		1,195		18,142				489	05/26/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05956D-AK-0	Banc of America Funding 2010-R BAFC 2010-R5 2A5 3.911% 06/26/35	08/01/2026	Paydown		2,227	2,227	2,099			128		128		2,227				34	06/26/2035	1.A FM
..05956D-BC-7	Banc of America Funding 2010-R BAFC 2010-R5 4A6 4.662% 08/26/36	09/01/2026	Paydown		25,583	21,779	19,868	20,440		1,582		1,582		22,022		3,561	3,561	981	08/26/2036	1.A FM
..05956E-AC-6	Banc of America Funding 2010-R BAFC 2010-R6 1A3 5.500% 02/26/35	09/01/2026	Paydown		36,337	36,337	32,340	34,768		1,569		1,569		36,337				1,090	02/26/2035	1.A FM
..05956R-AD-5	Banc of America Funding 2010-R BAFC 2010-R11A 1A4 4.358% 08/26/35	09/01/2026	Paydown		61,171	61,171	52,317	53,013		8,158		8,158		61,171				1,798	08/26/2035	1.A FM
..05956Y-AR-9	Banc of America Funding 2012-R BAFC 2012-R2 3A4 3.945% 11/26/36	09/01/2026	Paydown		33,897	33,966	26,536	34,755		(788)		(788)		33,968		(71)	(71)	612	11/26/2036	1.A FM
..05963S-AE-2	Banc of America Funding 2014-R BAFC 2014-R7 2A2 2.732% 09/26/36	09/29/2026	Paydown		51,746	56,586	43,124	51,459		4,679		4,679		56,137		(4,391)	(4,391)	1,090	09/26/2036	1.A FM
..05990R-AU-5	Banc of America Funding 2015-R BAFC 2015-R4 6A3 3.186% 08/27/36	09/28/2026	Paydown		442,139	442,139	395,555	420,038		22,101		22,101		442,139				9,266	08/27/2036	1.A FM
..05990T-BE-6	Banc of America Funding 2015-R BAFC 2015-R2 9A2 5.227% 03/27/36	09/28/2026	Paydown		6,020	6,217	5,092	5,187		998		998		6,185		(166)	(166)	203	03/27/2036	1.A FM
..06051G-DN-6	Banc of America Funding 2005-D BAFC 2005-D A2 5.347% 05/25/35	09/01/2026	Paydown		47,142	47,142	39,128	37,483		9,660		9,660		47,142				1,693	05/25/2035	1.A FM
..06051G-DN-6	Banc of America Funding 2005-D BAFC 2005-D A2 5.347% 05/25/35	09/01/2026	Paydown		14,705	14,705	14,052	13,787		918		918		14,705				528	05/25/2035	1.G FM
.06606F-AK-7	BankAmerica Manufactured Housi BAMH 1997-2 A10 0.150% 04/10/28	09/10/2026	Paydown															399	04/10/2028	6. FE
..07325V-AF-1	Bayview Financial Acquisition BAYV 2007-A 1A5 6.601% 05/28/37	09/01/2026	Paydown		1,947	1,947	1,986	1,969		(22)		(22)		1,947				84	05/28/2037	1.A FM
..07336G-AK-0	Bayview MSR Opportunity Master BVINV 2021-4 A11 4.540% 10/25/51	09/25/2026	Paydown		8,366	8,366	7,701	7,701		665		665		8,366				223	10/25/2051	1.A
..07378R-AB-5	Bear Stearns Asset Backed Secu BSABS 2007-AC4 A2 25.200% 02/25/37	09/25/2026	Paydown		5,336	5,243	5,623	5,974		(745)		(745)		5,230		106	106	243	02/25/2037	5.C FM
..07384M-4A-7	Bear Stearns ARM Trust 2004-10 BSARM 2004-10 12A2 4.774% 01/25/35	09/01/2026	Paydown		5,599	5,599	5,081	5,080		519		519		5,599				180	01/25/2035	1.A FM
..07384M-G6-3	Bear Stearns ARM Trust 2004-1 BSARM 2004-1 12A3 4.834% 04/25/34	09/01/2026	Paydown		9,580	9,580	8,138	7,912		1,668		1,668		9,580				317	04/25/2034	1.A FM
..07384M-N3-2	Bear Stearns ARM Trust 2004-2 BSARM 2004-2 22A 6.243% 05/25/34	09/01/2026	Paydown		4,593	4,593	4,449	4,595		(2)		(2)		4,593				197	05/25/2034	1.A FM
..07384M-TT-9	Bear Stearns ARM Trust 2003-1 BSARM 2003-1 M 4.591% 04/25/33	09/01/2026	Paydown		2,222	2,222	2,166	2,172		49		49		2,222				69	04/25/2033	1.A FM
..07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1 4.495% 02/25/36	09/25/2026	Paydown		85,924	85,924	71,622	73,545		12,380		12,380		85,924				2,235	02/25/2036	1.A FM
..07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1 4.495% 02/25/36	09/25/2026	Paydown		279	279	227	284		(5)		(5)		279				7	02/25/2036	2.A FM
..07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1 4.495% 02/25/36	09/25/2026	Paydown		27,170	27,170	22,916	29,191		(2,021)		(2,021)		27,170				707	02/25/2036	4.A FM
..07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1 4.495% 02/25/36	09/25/2026	Paydown		26,227	26,227	24,817	30,654		(4,427)		(4,427)		26,227				682	02/25/2036	5.C FM
..07386H-C5-8	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 23A1 4.938% 02/25/36	09/01/2026	Paydown		12,404	12,334	8,448	6,831		5,535		5,535		12,366		38	38	416	02/25/2036	1.A FM
..07386H-F7-1	Bear Stearns ALT-A Trust 2006- BALTA 2006-2 23A1 3.931% 03/25/36	09/01/2026	Paydown		15,653	15,653	12,455	12,433		3,221		3,221		15,653				405	03/25/2036	1.A FM
..07386H-FM-8	Bear Stearns ALT-A Trust 2004- BALTA 2004-1 M 4.941% 02/25/34	09/01/2026	Paydown		37,722	37,722	35,176	36,172		1,550		1,550		37,722				1,132	02/25/2034	1.A FM
..07386H-GW-5	Bear Stearns ALT-A Trust 2004- BALTA 2004-2 M 5.221% 03/25/34	09/01/2026	Paydown		64,398	64,398	57,637	60,722		3,677		3,677		64,398				2,067	03/25/2034	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	Bear Stearns ALT-A Trust 2006- BALTA 2006-2																			
..07386H-H4-6	11A1 4.455% 04/25/36	09/25/2026	Paydown		42,224	40,755	26,071	27,530		13,692		13,692		41,222		1,002	1,002	705	04/25/2036	1.A FM
	Bear Stearns ALT-A Trust 2004- BALTA 2004-9																			
..07386H-LB-5	3A1 4.684% 09/25/34	09/01/2026	Paydown		7,985	7,985	7,010	7,043		942		942		7,985				258	09/25/2034	1.A FM
	Bear Stearns ALT-A Trust 2005- BALTA 2005-2																			
..07386H-QW-4	2A1 4.670% 04/25/35	09/01/2026	Paydown		111,339	111,339	98,579	96,565		14,775		14,775		111,339				3,327	04/25/2035	1.A FM
	Bear Stearns ALT-A Trust 2005- BALTA 2005-2																			
..07386H-RF-0	2B1 2.183% 04/25/35	09/01/2026	Paydown			1,356	54	86		10		10		96		(96)	(96)	19	04/25/2035	1.A FM
	Bear Stearns ALT-A Trust 2005- BALTA 2005-2																			
..07386H-RF-0	2B1 2.183% 04/25/35	09/01/2026	Paydown			423	90	106	13	12		25		131		(131)	(131)	6	04/25/2035	6. FM
	Bear Stearns ALT-A Trust 2005- BALTA 2005-3																			
..07386H-RU-7	1A1 4.064% 04/25/35	09/01/2026	Paydown		64,963	64,963	59,537			5,426		5,426		64,963				1,542	04/25/2035	1.A FM
	Bear Stearns ALT-A Trust 2005- BALTA 2005-3																			
..07386H-SA-0	3A3 4.773% 03/25/35	08/01/2026	Paydown		39,948	39,948	38,490	38,717		1,232		1,232		39,948				1,246	03/25/2035	1.A FM
	Bear Stearns ALT-A Trust 2005- BALTA 2005-3																			
..07386H-SA-0	3A3 4.773% 03/25/35	08/21/2026	ALRe Modco - VIAC GA - AAM ...		1,549,067	1,623,025	1,563,784	1,572,987		(3,451)		(3,451)		1,569,536		(20,468)	(20,468)	56,171	03/25/2035	1.A FM
	Bear Stearns ALT-A Trust 2005- BALTA 2005-3																			
..07386H-SE-2	B1 4.157% 04/25/35	09/01/2026	Paydown			7,655	823	1,010		49		49		1,059		(1,059)	(1,059)	139	04/25/2035	1.A FM
	Bear Stearns ALT-A Trust 2005- BALTA 2005-3																			
..07386H-SE-2	B1 4.157% 04/25/35	09/01/2026	Paydown			2,387	1,420	1,596		51		51		1,647		(1,647)	(1,647)	43	04/25/2035	5.C FM
	Bear Stearns ALT-A Trust 2005- BALTA 2005-7																			
..07386H-VR-9	21A1 5.300% 09/25/35	09/01/2026	Paydown		88,701	88,725	72,310	71,516		17,203		17,203		88,720		(19)	(19)	3,198	09/25/2035	1.A FM
	Bear Stearns ALT-A Trust 2005- BALTA 2005-7																			
..07386H-VW-8	25A1 4.890% 09/25/35	09/01/2026	Paydown		674	674	273	173		500		500		674				23	09/25/2035	1.A FM
	Bear Stearns ALT-A Trust 2005- BALTA 2005-8																			
..07386H-WR-8	11A1 4.555% 10/25/35	09/25/2026	Paydown		14,402	14,402	13,265	13,884		518		518		14,402				205	10/25/2035	1.A FM
	Bear Stearns ALT-A Trust 2005- BALTA 2005-8																			
..07386H-WT-4	12A1 4.555% 10/25/35	09/25/2026	Paydown		3,677	3,677	3,633	3,677						3,677				102	10/25/2035	1.A FM
	Bear Stearns ALT-A Trust 2005- BALTA 2005-9																			
..07386H-XN-6	11A1 4.535% 11/25/35	09/25/2026	Paydown		199,065	199,065	251,101	172,461		26,604		26,604		199,065				4,224	11/25/2035	1.A FM
	Bear Stearns ALT-A Trust 2005- BALTA 2005-10																			
..07386H-YW-5	11A1 4.515% 01/25/36	09/25/2026	Paydown		15,018	14,978	13,027	10,899		4,091		4,091		14,990		28	28	425	01/25/2036	1.A FM
	Bear Stearns ALT-A Trust 2005- BALTA 2005-10																			
..07386H-ZE-4	22A1 4.821% 01/25/36	09/01/2026	Paydown		35,794	35,794	33,823	33,394		2,399		2,399		35,794				924	01/25/2036	1.A FM
	Bear Stearns ALT-A Trust 2005- BALTA 2005-10																			
..07386H-ZG-9	23A1 4.483% 01/25/36	09/01/2026	Paydown		322,633	322,633	295,003	292,838		29,795		29,795		322,633				9,985	01/25/2036	1.A FM
	Bear Stearns Asset Backed Secu BSABS 2007-HE4																			
..07386R-AE-9	2A 4.455% 05/25/37	09/25/2026	Paydown		12,334	12,334	10,485	11,016		1,318		1,318		12,334				158	05/25/2037	1.A FM
	Bear Stearns ALT-A Trust 2007- BALTA 2007-2																			
..073870-AG-2	2A1 3.839% 04/25/37	09/01/2026	Paydown		29,296	29,494	21,846	21,144		8,293		8,293		29,437		(141)	(141)	763	04/25/2037	1.A FM
	Bear Stearns ALT-A Trust 2006- BALTA 2006-4																			
..073871-BL-8	31A1 4.316% 07/25/36	09/01/2026	Paydown		47,301	47,301	28,822	28,494		18,807		18,807		47,301				973	07/25/2036	3.A FM
	Bear Stearns ALT-A Trust 2006- BALTA 2006-4																			
..073871-BL-8	31A1 4.316% 07/25/36	07/01/2026	Paydown		2,158	2,158	1,315	1,300		858		858		2,158				32	07/25/2036	3.B FM
	Bear Stearns ALT-A Trust 2006- BALTA 2006-4																			
..073871-BL-8	31A1 4.316% 07/25/36	09/01/2026	Paydown		31,741	31,741	27,139	20,564		11,177		11,177		31,741				694	07/25/2036	5.B FM
	Bear Stearns ALT-A Trust 2006- BALTA 2006-4																			
..073871-BL-8	31A1 4.316% 07/25/36	08/01/2026	Paydown		20,367	20,367	17,414	13,195		7,172		7,172		20,367				364	07/25/2036	5.C FM
	Bear Stearns ALT-A Trust 2006- BALTA 2006-4																			
..073871-BN-4	32A1 3.992% 07/25/36	09/01/2026	Paydown		19,211	19,211	8,631			10,580		10,580		19,211				446	07/25/2036	1.A FM
	Bear Stearns ALT-A Trust 2006- BALTA 2006-7																			
..073875-AA-4	1A1 4.355% 12/25/46	09/25/2026	Paydown		1,436	1,411	1,099	1,143		272		272		1,415		21	21	31	12/25/2046	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..073877-DY-5	Bear Stearns Asset Backed Secu BSABS 2005-SD4 1A1 6.000% 09/25/35	09/01/2026	Paydown		112,031	113,411	112,824	112,781		622		622		113,404		(1,373)	(1,373)	3,235	09/25/2035	1.G FM
..073879-4H-8	Bear Stearns Asset Backed Secu BSABS 2005-AC9 A4 9.596% 12/25/35	09/25/2026	Paydown		4,814	4,814	2,777	2,236		2,578		2,578		4,814				82	12/25/2035	1.A FM
..073879-6S-2	Bear Stearns Asset Backed Secu BSABS 2006-HE1 1M4 5.035% 12/25/35	09/25/2026	Paydown		57,034	57,034	53,687	40,113		16,921		16,921		57,034				1,842	12/25/2035	1.A FM
..073879-CD-8	Bear Stearns Asset Backed Secu BSABS 2004-HE5 M2 5.890% 07/25/34	09/25/2026	Paydown		716	716	682	716						716				28	07/25/2034	1.A FM
..073879-HF-8	Bear Stearns Asset Backed Secu BSABS 2004-HE8 M2 5.815% 09/25/34	09/25/2026	Paydown		4,901	4,901	4,901	4,909		(9)		(9)		4,901				181	09/25/2034	1.A FM
..073879-PS-1	Bear Stearns Asset Backed Secu BSABS 2005-HE1 M2 5.260% 01/25/35	09/25/2026	Paydown		282,195	282,195	257,516	279,939		2,256		2,256		282,195				9,522	01/25/2035	1.A FM
..073879-XF-0	Bear Stearns Asset Backed Secu BSABS 2005-AC3 1M1 4.690% 07/25/35	09/25/2026	Paydown		15,748	15,748	2,702	2,973		12,774		12,774		15,748					07/25/2035	1.A FM
..073879-YG-7	Bear Stearns Asset Backed Secu BSABS 2005-AC4 A 6.000% 07/25/35	09/01/2026	Paydown		6,760	6,760	4,937	4,866		1,894		1,894		6,760				216	07/25/2035	1.A FM
..07387A-AA-3	Bear Stearns ARM Trust 2005-1 BSARM 2005-1 1A1 5.238% 03/25/35	09/01/2026	Paydown		338,062	338,062	312,266	317,451		20,611		20,611		338,062				10,053	03/25/2035	1.A FM
..07387A-AW-5	Bear Stearns ARM Trust 2005-3 BSARM 2005-3 2A1 4.473% 06/25/35	09/01/2026	Paydown		52,465	52,465	46,649	49,759		2,706		2,706		52,465				1,566	06/25/2035	1.A FM
..07387A-BL-8	Bear Stearns ARM Trust 2005-4 BSARM 2005-4 1A1 4.841% 08/25/35	09/01/2026	Paydown		112,485	112,485	104,001	97,031		15,454		15,454		112,485				3,734	08/25/2035	1.A FM
..07387A-BP-9	Bear Stearns ARM Trust 2005-4 BSARM 2005-4 2A3 5.471% 08/25/35	09/01/2026	Paydown		9,340	9,340	9,082	9,267		73		73		9,340				348	08/25/2035	1.A FM
..07387A-BR-5	Bear Stearns ARM Trust 2005-4 BSARM 2005-4 3A1 4.711% 08/25/35	09/01/2026	Paydown		6,214	6,214	5,682	5,568		646		646		6,214				198	08/25/2035	1.A FM
..07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1 6.340% 10/25/35	09/01/2026	Paydown		46,742	46,742	46,059	46,010		732		732		46,742				1,757	10/25/2035	1.A FM
..07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1 6.340% 10/25/35	09/01/2026	Paydown		3,286	3,286	3,303	3,300		(15)		(15)		3,286				124	10/25/2035	1.B FM
..07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1 6.340% 10/25/35	09/01/2026	Paydown		24,419	24,419	24,591	24,559		(140)		(140)		24,419				918	10/25/2035	1.C FM
..07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1 6.340% 10/25/35	09/01/2026	Paydown		33,712	33,712	34,133	34,300		(588)		(588)		33,712				1,267	10/25/2035	2.A FM
..07387A-GB-5	Bear Stearns ARM Trust 2005-12 BSARM 2005-12 21A1 5.156% 02/25/36	09/01/2026	Paydown		2,251	54,055	30,811	29,363		(190)		(190)		29,172		(26,921)	(26,921)	4,464	02/25/2036	1.A FM
..07387A-GZ-2	Bear Stearns ARM Trust 2006-1 BSARM 2006-1 A1 5.950% 02/25/36	09/01/2026	Paydown		123,706	123,706	119,885	120,591		3,115		3,115		123,706				7,452	02/25/2036	2.C FM
..07387A-GZ-2	Bear Stearns ARM Trust 2006-1 BSARM 2006-1 A1 5.950% 02/25/36	09/01/2026	Paydown		16,619	16,619	16,691	16,736		(117)		(117)		16,619				1,001	02/25/2036	3.C FM
..07387U-BA-8	Bear Stearns Asset Backed Secu BSABS 2006-PC1 M4 4.960% 12/25/35	09/25/2026	Paydown		48,712	48,712	34,510	31,119		17,593		17,593		48,712				1,539	12/25/2035	1.A FM
..07387U-CE-9	Bear Stearns Asset Backed Secu BSABS 2006-AC1 1A1 6.250% 02/25/36	09/01/2026	Paydown		65,584	65,584	34,590	28,260		37,324		37,324		65,584				375	02/25/2036	1.A FM
..07387U-CG-4	Bear Stearns Asset Backed Secu BSABS 2006-AC1 1M1 4.690% 02/25/36	09/25/2026	Paydown		1,612	1,613				1,612		1,612		1,612					02/25/2036	6. *
..073881-AA-2	Bear Stearns ARM Trust 2007-3 BSARM 2007-3 1A1 4.008% 05/25/47	09/01/2026	Paydown		21,980	16,554	15,738	15,884		901		901		16,785		5,195	5,195	793	05/25/2047	1.A FM
..073881-AD-6	Bear Stearns ARM Trust 2007-3 BSARM 2007-3 2A1 3.990% 05/25/47	09/01/2026	Paydown		33,415	33,264	29,975	30,025		3,254		3,254		33,278		136	136	559	05/25/2047	1.A FM
..073882-AA-0	Bear Stearns ARM Trust 2006-4 BSARM 2006-4 1A1 5.790% 10/25/36	09/01/2026	Paydown		386	570	481	446		85		85		530		(144)	(144)	25	10/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..073882-AD-4	Bear Stearns ARM Trust 2006-4 BSARM 2006-4 2A2 4.001% 10/25/36	09/01/2026	Paydown		51,665	53,242	44,758	45,508		7,512		7,512		53,019		(1,354)	(1,354)	1,433	10/25/2036	1.A FM
..073888-AQ-2	Bear Stearns Asset Backed Secu BSABS 2006-SD3 23A1 4.757% 07/25/36	09/01/2026	Paydown		50,794	50,794	40,371	42,782		8,011		8,011		50,794				932	07/25/2036	1.A FM
..073888-AR-0	Bear Stearns Asset Backed Secu BSABS 2006-SD3 2X1 0.000% 07/25/36	09/01/2026	Paydown															34	07/25/2036	5.B Z
..073888-BE-8	Bear Stearns Asset Backed Secu BSABS 2006-SD3 1A2B 6.000% 08/25/36	09/01/2026	Paydown		6,506	6,506	6,493	6,388		118		118		6,506				258	08/25/2036	1.A FM
..07388C-AF-7	Bear Stearns Asset Backed Secu BSABS 2006-HE5 M2 4.495% 06/25/36	09/25/2026	Paydown		120,408	120,408	107,765	40,991		79,417		79,417		120,408				3,447	06/25/2036	1.A FM
..07388D-AA-6	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 1A1 4.729% 07/25/36	09/01/2026	Paydown		4,791	3,361	2,681	2,735		890		890		3,625		1,165	1,165	191	07/25/2036	1.A FM
..07388D-AC-2	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 2A1 4.101% 07/25/36	09/01/2026	Paydown		85,734	75,237	63,107	63,346		13,540		13,540		76,886		8,848	8,848	3,298	07/25/2036	1.A FM
..07388D-AS-7	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 3A2 4.064% 07/25/36	09/01/2026	Paydown		195,952	189,176	171,406			18,406		18,406		189,812		6,141	6,141	1,869	07/25/2036	1.A FM
..07388J-AC-9	Bear Stearns Asset Backed Secu BSABS 2006-HE8 1A3 4.535% 10/25/36	09/25/2026	Paydown		3,056	3,056	2,956	3,035		21		21		3,056				91	10/25/2036	1.A FM
..07388J-AC-9	Bear Stearns Asset Backed Secu BSABS 2006-HE8 1A3 4.535% 10/25/36	07/27/2026	Paydown		704	704	680	699		5		5		704				18	10/25/2036	1.A F
..07389K-AA-9	Bear Stearns ALT-A Trust II 20 BSAAT 2007-1 1A1 4.088% 09/25/47	08/01/2026	Paydown			(32)	(15)	(15)		1		1		(14)		14	14	1	09/25/2047	1.A FM
..07389N-AA-3	Bear Stearns Asset Backed Secu BSABS 2006-SD4 1A1 5.562% 10/25/36	09/01/2026	Paydown		17,429	17,429	17,321	17,418		11		11		17,429				663	10/25/2036	1.A FM
..07400H-AR-4	Bear Stearns Mortgage Funding BSMF 2006-AR3 2A2A 4.495% 11/25/36	09/25/2026	Paydown		35,018	28,174	15,848	19,423		10,605		10,605		30,028		4,990	4,990	815	11/25/2036	1.A FM
..07400H-AR-4	Bear Stearns Mortgage Funding BSMF 2006-AR3 2A2A 4.495% 11/25/36	09/25/2026	Paydown		10,922	8,787	8,800	9,838		(1,417)		(1,417)		8,421		2,501	2,501	254	11/25/2036	5.C FM
..07400N-AB-6	Bear Stearns Mortgage Funding BSMF 2007-AR5 1A1G 4.335% 06/25/47	09/25/2026	Paydown		4,710	4,710	4,019	4,068		642		642		4,710				83	06/25/2047	1.A FM
..07400N-AD-2	Bear Stearns Mortgage Funding BSMF 2007-AR5 1A2G 4.455% 06/25/47	09/25/2026	Paydown		31,772	31,772	25,590	27,717		4,055		4,055		31,772				550	06/25/2047	1.A FM
..07400N-AD-2	Bear Stearns Mortgage Funding BSMF 2007-AR5 1A2G 4.455% 06/25/47	08/25/2026	Paydown		1,282	1,282	1,125	1,190		92		92		1,282				24	06/25/2047	1.B FM
..07400N-AD-2	Bear Stearns Mortgage Funding BSMF 2007-AR5 1A2G 4.455% 06/25/47	09/25/2026	Paydown		1,282	1,282	1,125	1,190		92		92		1,282				27	06/25/2047	1.D FM
..07400N-AH-3	Bear Stearns Mortgage Funding BSMF 2007-AR5 1B1 4.585% 06/25/47	07/27/2026	Paydown			(8,087)	(1,858)	(181)	(1,282)	(84)		(1,366)		(1,547)		1,547	1,547		06/25/2047	6. FM
..07401A-AA-5	Bear Stearns Mortgage Funding BSMF 2006-AR2 1A1 4.415% 09/25/46	09/25/2026	Paydown		253,690	253,690	197,826	215,297		38,394		38,394		253,690				4,648	09/25/2046	1.A FM
..07401E-AA-7	Bear Stearns ARM Trust 2007-2 BSARM 2007-2 1A1 6.032% 12/25/46	09/01/2026	Paydown		133,923	133,942	114,354	113,756		20,182		20,182		133,939		(16)	(16)	3,809	12/25/2046	1.A FM
..07401J-AA-6	Bear Stearns Mortgage Funding BSMF 2006-AR4 A1 4.435% 12/25/36	09/25/2026	Paydown		11,445	11,445	9,090	9,754		1,692		1,692		11,445				239	12/25/2036	1.A FM
..07401L-AB-9	Bear Stearns Mortgage Funding BSMF 2006-AR1 1A2 4.515% 07/25/36	09/25/2026	Paydown		33,910	33,910	15,054	16,107		17,803		17,803		33,910				543	07/25/2036	1.A FM
..07401V-AB-7	Bear Stearns Mortgage Funding BSMF 2007-AR3 1A2 4.375% 03/25/37	09/25/2026	Paydown		25,205	25,205	9,649	11,205		14,000		14,000		25,205				510	03/25/2037	1.A FM
..07401V-AP-6	Bear Stearns Mortgage Funding BSMF 2007-AR3 21A1 4.315% 04/25/37	09/25/2026	Paydown		82,529	82,529	76,537	76,526		6,003		6,003		82,529				2,317	04/25/2037	1.A FM
..07402F-AC-9	Bear Stearns Structured Produc BSSP 2007-R6 2A1 3.835% 12/26/46	09/01/2026	Paydown		10,535	10,529	9,136	8,842		1,688		1,688		10,530		5	5	286	12/26/2046	2.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
07402F-AC-9	Bear Stearns Structured Produc BSSP 2007-R6 2A1 3.835% 12/26/46	07/01/2026	Paydown		3,474	3,524	3,058	2,959		557		557		3,516		(42)	(42)	80	12/26/2046	2.B FM
07402F-AC-9	Bear Stearns Structured Produc BSSP 2007-R6 2A1 3.835% 12/26/46	09/01/2026	Paydown		9,626	9,656	8,527	8,216		1,436		1,436		9,652		(26)	(26)	127	12/26/2046	2.C FM
07820Q-BQ-7	Bella Vista Mortgage Trust 200 BVMBS 2005-1 4A 5.796% 02/22/35	09/01/2026	Paydown		2,363	2,363	2,185	2,283		79		79		2,363				91	02/22/2035	1.A FM
07820Q-CD-5	BellaVista Mortgage Trust 2005 BVMBS 2005-2 2A1 4.505% 05/20/45	09/21/2026	Paydown		52,331	52,331	39,296	28,025		24,305		24,305		52,331				1,170	05/20/2045	1.A FM
10569E-AA-9	BRAVO Residential Funding Trus BRAVO 2021-NQM2 A1 0.970% 03/25/60	09/01/2026	Paydown		4,256	4,256	3,618	4,256						4,256				25	03/25/2060	1.A
10569K-AB-3	BRAVO Residential Funding Trus BRAVO 2024-NQM2 A2 6.538% 02/25/64	09/01/2026	Paydown		62,328	62,328	63,010	62,970		(642)		(642)		62,328				2,712	02/25/2064	1.A
10569K-AC-1	BRAVO Residential Funding Trus BRAVO 2024-NQM2 A3 6.589% 02/25/64	09/01/2026	Paydown		114,580	114,580	115,510	115,364		(783)		(783)		114,580				5,025	02/25/2064	1.A
12479D-AC-2	C-BASS 2006-CB7 TRUST CBASS 2006-CB7 A3 4.235% 10/25/36	09/25/2026	Paydown		24,618	24,618	16,551	15,589		9,029		9,029		24,618				654	10/25/2036	1.A FM
12489M-GD-0	Credit-Based Asset Servicing a CBASS 2002-CB6 M2V 7.390% 01/25/33	09/25/2026	Paydown		71,339	71,339	63,151	63,585		7,754		7,754		71,339				1,069	01/25/2033	1.A FM
1248MB-AF-2	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB2 A1 3.279% 02/25/37	09/25/2026	Paydown		188,013	188,013	60,565	62,041		126,479	507	125,972		188,013				1,727	02/25/2037	1.A FM
1248P1-AA-2	Credit-Based Asset Servicing a CBASS 2006-CB8 A1 4.295% 10/25/36	09/25/2026	Paydown		41,846	41,846	37,400	37,579		4,267		4,267		41,846				1,021	10/25/2036	1.A FM
1248P1-AA-2	Credit-Based Asset Servicing a CBASS 2006-CB8 A1 4.295% 10/25/36	08/25/2026	Paydown		8,495	8,495	7,592	7,629		866		866		8,495				206	10/25/2036	1.A F
12498N-AB-9	Credit-Based Asset Servicing a CBASS 2006-CB2 AF2 2.928% 12/25/36	08/01/2026	Paydown		7,696	7,696	6,292			1,405		1,405		7,696				108	12/25/2036	1.A FM
12506Y-CX-5	CDC Mortgage Capital Trust 200 CDCMC 2004-HE2 M2 5.815% 07/25/34	09/25/2026	Paydown		20,071	20,071	16,789	18,274		1,797		1,797		20,071				758	07/25/2034	1.A FM
125430-AA-6	CHL Mortgage Pass-Through Trus CWHL 2006-11 1A1 6.000% 06/25/36	09/01/2026	Paydown		26,442	3,447	2,137	1,424		16,243		16,243		17,667		8,775	8,775	1,743	06/25/2036	1.A FM
125435-AA-5	Reperforming Loan REMIC Trust CWHL 2006-R2 AF1 4.435% 07/25/36	09/25/2026	Paydown		84,088	84,088	79,466			4,621		4,621		84,088				2,206	07/25/2036	1.A FM
125435-AB-3	Reperforming Loan REMIC Trust CWHL 2006-R2 AS 2.106% 07/25/36	09/01/2026	Paydown				4,625	1,373	746	(130)		616		1,988		(1,988)	(1,988)	469	07/25/2036	6. FE
12543R-AP-4	CHL Mortgage Pass-Through Trus CWHL 2007-3 A14 4.415% 04/25/37	09/25/2026	Paydown		(46)	(16)	(13)			1		1		(12)		12	12	1	04/25/2037	1.A FM
12543W-AF-5	CHL Mortgage Pass-Through Trus CWHL 2006-18 2A4 6.000% 12/25/36	08/01/2026	Paydown		51,408	27,761	16,271	13,904		26,240		26,240		40,143		11,265	11,265	2,974	12/25/2036	1.A FM
12543W-AJ-7	CHL Mortgage Pass-Through Trus CWHL 2006-18 2A7 6.000% 12/25/36	08/01/2026	Paydown		53,386	28,829	16,897	14,436		27,254		27,254		41,690		11,696	11,696	3,088	12/25/2036	1.A FM
12544A-AA-3	CHL Mortgage Pass-Through Trus CWHL 2006-20 1A1 6.000% 02/25/37	09/01/2026	Paydown			(20)	(12)	(10)						(9)		9	9	1	02/25/2037	1.A FM
12544A-BP-9	CHL Mortgage Pass-Through Trus CWHL 2006-20 X 0.074% 02/25/37	09/01/2026	Paydown															41	02/25/2037	5.A FE
12544V-AB-5	CHL Mortgage Pass-Through Trus CWHL 2007-5 A2 5.750% 05/25/37	09/01/2026	Paydown			18	13	9						8		(8)	(8)	1	05/25/2037	1.A FM
12545C-AU-4	CHL Mortgage Pass-Through Trus CWHL 2007-10 A19 6.000% 07/25/37	09/01/2026	Paydown			96	50	39		(3)		(3)		37		(37)	(37)	5	07/25/2037	1.A FM
12566Q-AE-3	CitiMortgage Alternative Loan CMALT 2007-A1 1A5 6.000% 01/25/37	09/01/2026	Paydown		7,162	8,489	7,341	7,460		875		875		8,335		(1,172)	(1,172)	354	01/25/2037	1.A FM
12566Q-AG-8	CitiMortgage Alternative Loan CMALT 2007-A1 1A7 6.000% 01/25/37	09/01/2026	Paydown		6,722	7,968	6,890	7,002		821		821		7,823		(1,100)	(1,100)	332	01/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12566R-AD-3	CitiMortgage Alternative Loan CMALT 2006-A6 1A4 6.000% 11/25/36	09/01/2026	Paydown		60,653	64,819	58,031	58,984		5,488		5,488		64,472		(3,819)	(3,819)	2,606	11/25/2036	2.C FM
12566W-AM-2	CitiMortgage Alternative Loan CMALT 2007-A5 1A12 0.000% 05/25/37	09/01/2026	Paydown		2,318	3,464	1,915	1,996		998		998		2,994		(676)	(676)		05/25/2037	1.A FM
12567A-AG-2	CitiMortgage Alternative Loan CMALT 2007-A3 1A7 5.750% 03/25/37	08/01/2026	Paydown		3,349	3,372	3,065	3,183		188		188		3,371		(22)	(22)	150	03/25/2037	3.C FM
12567A-AG-2	CitiMortgage Alternative Loan CMALT 2007-A3 1A7 5.750% 03/25/37	09/01/2026	Paydown		2,505	2,569	2,335	2,425		141		141		2,566		(61)	(61)	111	03/25/2037	4.A FM
12571D-AC-9	CIM Trust 2025-I1 CIM 2025-I1 A3 6.060% 10/25/69	09/01/2026	Paydown		836,756	836,756	836,740	836,858		(103)		(103)		836,756				32,795	10/25/2069	1.A
12592U-BA-9	CSMLT 2015-1 Trust CSMLT 2015-1 AIOS 0.232% 05/25/45	09/01/2026	Paydown				25	25						25		(25)	(25)	372	05/25/2045	1.F FE
12593D-AL-3	CSMC Series 2015-5R CSMC 2015-5R 2A2 4.342% 04/27/47	09/29/2026	Paydown		303,067	303,067	297,188			5,879		5,879		303,067				9,201	04/27/2047	1.A FM
12593M-AY-5	CSMC Series 2015-7R CSMC 2015-7R 4A2 6.513% 07/27/36	08/01/2026	Paydown		(191)	(66)	(53)			4		4		(50)			50	50	07/27/2036	1.A FM
12596M-AM-8	CSMC 2019-RPL1 Trust CSMC 2019-RPL1 SA 3.770% 07/25/58	09/01/2026	Paydown		12,008	12,008	11,491	518				518		12,008		(12,008)	(12,008)	1,479	07/25/2058	6. *
12596X-AH-5	CSMC 2019-AFC1 Trust CSMC 2019-AFC1 AIOS 0.000% 07/25/49	09/01/2026	Paydown															284	07/25/2049	6. *
12597M-AA-3	CSMC 2020-AFC1 Trust CSMC 2020-AFC1 A1 3.240% 02/25/50	09/01/2026	Paydown		328,050	328,067	307,071	312,527		15,540		15,540		328,056				7,417	02/25/2050	1.A
12638D-AB-2	CSMC Mortgage-Backed Trust 200 CSMC 2007-7 1A2 6.500% 03/25/38	09/01/2026	Paydown		(905)	(142)	(51)			140		140						118	03/25/2038	1.A FM
12638P-BV-0	CSMC Mortgage-Backed Trust 200 CSMC 2007-3 4A6 4.265% 04/25/37	09/25/2026	Paydown		525	525	298	279		246		246		525				14	04/25/2037	1.A FM
12638P-CB-3	CSMC Mortgage-Backed Trust 200 CSMC 2007-3 4A12 6.750% 04/25/37	09/25/2026	Paydown				49	49						49		(49)	(49)	33	04/25/2037	6. *
12639G-DD-7	CSMC Series 2009-14R CSMC 2009-14R 4A10 5.688% 10/26/35	09/01/2026	Paydown		442,713	442,713	418,957	402,152		40,561		40,561		442,713				18,497	10/26/2035	1.A FM
12639M-AT-2	CSMC Series 2010-15R CSMC 2010-15R 2B1 0.010% 05/26/36	09/01/2026	Paydown			2,261													05/26/2036	6. *
12639M-FA-8	CSMC Series 2010-15R CSMC 2010-15R 7A4 2.357% 10/26/37	09/01/2026	Paydown		88,200	88,200	56,057	42,142		32,374	324	32,050		88,200				1,324	10/26/2037	1.A FM
12639P-AB-4	CSMC Mortgage-Backed Trust 200 CSMC 2007-6 A2 6.421% 10/25/37	09/01/2026	Paydown		1,922	(4,456)	(2)	(2)		1,921		1,921		1,919		3	3	481	10/25/2037	1.A FM
126401-AA-6	CSMC 2020-NQM1 Trust CSMC 2020-NQM1 A1 2.208% 05/25/65	09/01/2026	Paydown		59,914	59,914	55,300	55,903		4,011		4,011		59,914				914	05/25/2065	1.A FE
126405-AM-1	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 AIOS 0.300% 01/25/60	09/01/2026	Paydown				44,354	43,373		(333)		(333)		43,040		(43,040)	(43,040)	9,759	01/25/2060	6. *
126405-AN-9	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 XS 1.428% 01/25/60	09/01/2026	Paydown				53,975	43,926		(3,736)		(3,736)		40,190		(40,190)	(40,190)	13,015	01/25/2060	6. *
126405-AQ-2	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 SA 0.000% 01/25/60	09/01/2026	Paydown				451	434	17			17		451		(451)	(451)	7	01/25/2060	6. *
12641R-AS-9	CSMC Series 2009-8R CSMC 2009-8R 3A2 5.500% 10/26/35	09/01/2026	Paydown		19,843	19,061	12,678	11,500		7,885		7,885		19,385		457	457	749	10/26/2035	1.A FM
12641T-CC-8	CSMC Series 2009-5R CSMC 2009-5R 3A2 3.515% 06/25/36	09/01/2026	Paydown		52,706	52,706	33,411	30,332	803	21,571		22,374		52,706				2,197	06/25/2036	5.C FM
12645B-AC-5	CSMC Series 2010-17R CSMC 2010-17R 1A2 5.523% 06/26/36	09/01/2026	Paydown		85,815	85,815	82,700	81,490		4,325		4,325		85,815				3,252	06/26/2036	1.A FM
12645E-EN-1	CSMC Series 2010-20R CSMC 2010-20R 7A4 3.500% 03/27/37	09/01/2026	Paydown		47,208	47,208	46,601	47,026		182		182		47,208				688	03/27/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12645E-EU-5	CSMC Series 2010-20R CSMC 2010-20R 7B1 0.010% 03/27/37	07/01/2026	Paydown			109	63	64		7		7		72		(72)	(72)		03/27/2037	1.A FM
12645L-BG-3	CSMC Series 2011-5R CSMC 2011-5R 4A2 4.208% 11/27/35	09/01/2026	Paydown			8,136	8,077	7,164	6,748		1,338		1,338		8,086		50	50	233	11/27/2035	1.A FM
12645L-BP-3	CSMC Series 2011-5R CSMC 2011-5R 5A2 4.209% 02/27/47	09/01/2026	Paydown			31,746	31,746	27,679	27,071		4,675		4,675		31,746				746	02/27/2047	3.A FM
12645Q-AC-2	CSMC Series 2011-6R CSMC 2011-6R 1A2 4.160% 03/25/36	08/01/2026	Paydown			82,319	82,319	67,839	69,880		12,439		12,439		82,319				2,329	03/25/2036	6. FM
12645Q-CN-6	CSMC Series 2011-6R CSMC 2011-6R 3A11 3.992% 07/28/36	09/01/2026	Paydown			158,178	158,178	92,034	77,400		80,778		80,778		158,178				4,214	07/28/2036	1.A FM
12645V-AC-1	CSMC Series 2011-12R CSMC 2011-12R 1A2 2.357% 10/27/37	09/01/2026	Paydown			91,290	91,290	65,950	65,961		25,456	126	25,330		91,290				1,321	10/27/2037	1.A FM
12645V-AY-3	CSMC Series 2011-12R CSMC 2011-12R 2A2 4.036% 02/27/37	07/01/2026	Paydown			7,296	7,686	6,573	6,785		861		861		7,646		(350)	(350)	129	02/27/2037	1.F FM
12645V-AY-3	CSMC Series 2011-12R CSMC 2011-12R 2A2 4.036% 02/27/37	08/01/2026	Paydown			7,375	7,972	6,817	7,037		874		874		7,910		(535)	(535)	161	02/27/2037	1.G FM
12645V-AY-3	CSMC Series 2011-12R CSMC 2011-12R 2A2 4.036% 02/27/37	09/01/2026	Paydown			4,808	6,640	5,678	5,861		595		595		6,456		(1,648)	(1,648)	157	02/27/2037	2.A FM
12645Y-BA-8	CSMC Series 2011-16R CSMC 2011-16R 5A2 2.722% 09/27/35	08/01/2026	Paydown			33,419	33,419	29,930	29,081		4,337		4,337		33,419				870	09/27/2035	1.A FM
12645Y-BA-8	CSMC Series 2011-16R CSMC 2011-16R 5A2 2.722% 09/27/35	08/21/2026	ALRe Modco - VIAC GA - AAM ...			1,094,644	1,210,753	1,084,359	1,053,611		(1,153)		(1,153)		1,052,458		42,187	42,187	37,201	09/27/2035	1.A FM
12646A-AY-8	CSMC Series 2011-13R CSMC 2011-13R 2A2 4.101% 07/27/36	09/01/2026	Paydown			118,096	103,636	85,890	86,189		19,867		19,867		106,057		12,039	12,039	4,543	07/27/2036	1.A FM
12646B-CE-8	CSMC Series 2012-2R CSMC 2012-2R 2AC 0.000% 03/27/47	09/01/2026	Paydown							62	(62)									03/27/2047	6. *
12646J-AW-3	Credit Suisse Mortgage Capital CSMC 2012-7R 2A2 4.569% 06/26/36	09/01/2026	Paydown			8,437	8,437	7,421	6,742		1,695		1,695		8,437				226	06/26/2036	1.A FM
12646N-AL-8	Credit Suisse Mortgage Capital CSMC 2012-10R 2A2 2.357% 10/26/37	09/01/2026	Paydown			38,669	38,669	26,282	14,044		12,259		12,259		38,669				605	10/26/2037	1.A FM
12646U-AV-0	CSMC Trust 2013-IVR1 CSMC 2013-IVR1 A5X2 0.447% 03/25/43	07/21/2026	Call 0.0000			1											1	1	(1)	03/25/2043	6. *
12646U-AX-6	CSMC Trust 2013-IVR1 CSMC 2013-IVR1 A8X1 0.500% 03/25/43	09/01/2026	Paydown				5	5							5		(5)	(5)	52	03/25/2043	1.A FE
12646U-AY-4	CSMC Trust 2013-IVR1 CSMC 2013-IVR1 A8X2 0.462% 03/25/43	09/01/2026	Paydown				39	39							39		(39)	(39)	1,127	03/25/2043	1.A FE
12646W-AW-4	CSMC Trust 2013-IVR2 CSMC 2013-IVR2 AIOS 0.000% 04/25/43	09/01/2026	Paydown				116	116							116		(116)	(116)	1,601	04/25/2043	1.F FE
12647J-BU-5	CSMC Trust 2013-HYB1 CSMC 2013-HYB1 AIOS 0.232% 04/25/43	09/01/2026	Paydown																1	04/25/2043	1.F FE
12647M-BM-6	CSMC Trust 2013-6 CSMC 2013-6 1X14 0.207% 07/25/28	09/01/2026	Paydown				1	1							1		(1)	(1)	1,140	07/25/2028	1.A FE
12647M-DX-0	CSMC Trust 2013-6 CSMC 2013-6 IOS1 0.000% 07/25/28	09/01/2026	Paydown				2,996	2,996							2,996		(2,996)	(2,996)	1,458	07/25/2028	1.F FE
12647P-AE-8	CSMC Trust 2013-7 CSMC 2013-7 AX1 0.047% 08/25/43	09/01/2026	Paydown																127	08/25/2043	1.A FE
12648F-AB-5	CSMC Trust 2014-SAF1 CSMC 2014-SAF1 AX2 0.500% 03/25/44	07/21/2026	Call 0.0000			1											1	1	(1)	03/25/2044	6. *
12648F-AC-3	CSMC Trust 2014-SAF1 CSMC 2014-SAF1 AX12 0.090% 03/25/44	07/21/2026	Call 0.0000			1											1	1	(1)	03/25/2044	6. *
12648H-BG-9	CSMC Trust 2014-IVR2 CSMC 2014-IVR2 AIOS 0.232% 04/25/44	09/01/2026	Paydown				19	19							19		(19)	(19)	282	04/25/2044	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12648J-DS-7	CSMC Series 2014-4R CSMC 2014-4R 16A4 4.230% 02/27/36	09/29/2026	Paydown		267,558	267,558	264,450	139,888		127,670		127,670		267,558				5,859	02/27/2036	1.A FM
12648T-AV-1	CSMC Trust 2014-IVR3 CSMC 2014-IVR3 AIOS 0.232% 07/25/44	09/01/2026	Paydown				9	9						9		(9)	(9)	136	07/25/2044	1.F FE
12649K-AF-4	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AX2 0.500% 12/25/44	07/21/2026	Call 0.0000		1											1	1	(1)	12/25/2044	6. *
12649K-AR-8	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AX5 0.500% 12/25/44	09/01/2026	Paydown				8	8						8		(8)	(8)	73	12/25/2044	1.A FE
12649K-AS-6	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AX6 0.500% 12/25/44	09/01/2026	Paydown				1	1						1		(1)	(1)	22	12/25/2044	1.A FE
12649K-AZ-0	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AIOS 0.232% 12/25/44	09/01/2026	Paydown				57	57						57		(57)	(57)	792	12/25/2044	1.F FE
12649N-AA-9	CSMC Trust 2015-1 CSMC 2015-1 AX5 0.368% 01/25/45	09/01/2026	Paydown				16	16						16		(16)	(16)	373	01/25/2045	1.A FE
12649N-AX-9	CSMC Trust 2015-1 CSMC 2015-1 AIOS 0.232% 01/25/45	09/01/2026	Paydown				34	34						34		(34)	(34)	484	01/25/2045	1.F FE
12649Q-CA-0	CSMC Series 2015-2R CSMC 2015-2R 8AC 0.000% 04/27/30	09/01/2026	Paydown				36,554	36,554						36,554		(36,554)	(36,554)		04/27/2030	6. *
12649R-AK-8	CSMC Trust 2015-2 CSMC 2015-2 AX4 0.500% 02/25/45	09/01/2026	Paydown				7	7						7		(7)	(7)	144	02/25/2045	1.A FE
12649R-BA-9	CSMC Trust 2015-2 CSMC 2015-2 AIOS 0.232% 02/25/45	09/01/2026	Paydown				66	66		(66)		(66)						918	02/25/2045	1.F FE
12649X-AA-7	CSMC Trust 2015-3 CSMC 2015-3 AX3 0.264% 03/25/45	09/01/2026	Paydown				4	4						4		(4)	(4)	204	03/25/2045	1.A FE
12649X-BG-3	CSMC Trust 2015-3 CSMC 2015-3 AIOS 0.232% 03/25/45	09/01/2026	Paydown				14	14						14		(14)	(14)	207	03/25/2045	1.F FE
12650U-AA-9	CSMLT 2015-3 Trust CSMLT 2015-3 1AX2 0.425% 11/25/45	09/01/2026	Paydown				31	31						31		(31)	(31)	988	11/25/2045	1.A FE
12650U-AL-5	CSMLT 2015-3 Trust CSMLT 2015-3 2AX2 0.000% 10/25/30	09/01/2026	Paydown				29	29						29		(29)	(29)		10/25/2030	1.A FE
12650U-BH-3	CSMLT 2015-3 Trust CSMLT 2015-3 AIOS 0.232% 11/25/45	09/01/2026	Paydown				8,350							8,350		(8,350)	(8,350)	1,629	11/25/2045	1.F FE
12651Y-AA-0	CSMC 2017-RPL3 Trust CSMC 2017-RPL3 A1 4.000% 08/01/57	09/01/2026	Paydown		1,232	1,232	1,072	1,063		169		169		1,232				32	08/01/2057	1.A FE
12651Y-AW-2	CSMC 2017-RPL3 Trust CSMC 2017-RPL3 AIOS 0.000% 08/01/57	09/01/2026	Paydown															152	08/01/2057	6. *
12653T-CB-5	CSMC 2018-J1 Trust CSMC 2018-J1 AIOS 0.010% 02/25/48	09/01/2026	Paydown		10,914,379													687	02/25/2048	6. *
12654P-AN-8	CSMC 2018-RPL9 Trust CSMC 2018-RPL9 SA 0.000% 09/25/57	08/01/2026	Paydown			734	706	167		1		1		707		(707)	(707)	29	09/25/2057	1.A Z
12654P-AN-8	CSMC 2018-RPL9 Trust CSMC 2018-RPL9 SA 0.000% 09/25/57	09/01/2026	Paydown			297	285	67						286		(286)	(286)	13	09/25/2057	6. *
12660L-AA-7	CSMC 2021-NQM3 CSMC 2021-NQM3 A1 1.015% 04/25/66	09/01/2026	Paydown		82,949	82,949	70,740	71,015		11,934		11,934		82,949				300	04/25/2066	1.A FE
12660L-AA-7	CSMC 2021-NQM3 CSMC 2021-NQM3 A1 1.015% 04/25/66	08/04/2026	ACRA RE 2B Surplus AAM		586,405	664,705	566,869	569,898		(1,187)		(1,187)		568,711		17,694	17,694	1,743	04/25/2066	1.A FE
12660L-AC-3	CSMC 2021-NQM3 CSMC 2021-NQM3 A3 1.632% 04/25/66	09/01/2026	Paydown		187,993	187,993	163,201	163,771		24,221		24,221		187,993				1,087	04/25/2066	1.C FE
12661N-AK-0	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 AIOS 0.002% 03/25/67	09/01/2026	Paydown				476	434		1		1		434		(434)	(434)	117	03/25/2067	6. *
12661N-AL-8	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 XS 0.000% 03/25/67	09/01/2026	Paydown				41,598	40,447	1,151			1,151		41,598		(41,598)	(41,598)	1,868	03/25/2067	6. *

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12661X-BU-5	CSMC 2021-INV1Trust CSMC 2021-INV1 A1OS 0.040% 07/25/56	09/01/2026	Paydown				2,323	2,273		(17)		(17)		2,255		(2,255)	(2,255)	507	07/25/2056	6. *
..12666C-AF-0	CWABS Asset-Backed Certificate CWL 2006-23 M1 4.390% 05/25/37	09/25/2026	Paydown			(4,591)	(3,465)	(3,641)	(132)	(66)		(198)		(3,840)		3,840	3,840	102	05/25/2037	6. FM
..126670-AF-5	CWABS Asset-Backed Certificate CWL 2005-10 AF6 4.124% 02/25/36	09/01/2026	Paydown			83	82	83						83				2	02/25/2036	1.A FM
..126670-CK-2	CWABS Asset-Backed Certificate CWL 2005-11 AF5A 5.993% 02/25/36	09/01/2026	Paydown		50,790	50,790	38,369	46,787		4,003		4,003		50,790				1,271	02/25/2036	1.A FM
..126670-JY-5	CHL Mortgage Pass-Through Trus CWHL 2005-HYB9 3A2A 6.491% 02/20/36	09/01/2026	Paydown		32,184	30,365	27,553	30,773		(456)		(456)		30,317		1,868	1,868	1,085	02/20/2036	5.C FM
..126670-TG-3	CWABS Asset-Backed Certificate CWL 2006-1 AF5 4.357% 07/25/36	09/01/2026	Paydown		589,302	589,302	549,253	550,340		38,962		38,962		589,302				17,968	07/25/2036	1.A FM
..126670-YK-8	CWABS Asset-Backed Certificate CWL 2006-5 M2 4.570% 08/25/36	09/25/2026	Paydown			(11,090)	(9,208)	(9,495)		(170)		(170)		(9,665)		9,665	9,665	317	08/25/2036	1.A FM
..126670-YK-8	CWABS Asset-Backed Certificate CWL 2006-5 M2 4.570% 08/25/36	09/25/2026	Paydown			(53,132)	(44,114)	(45,489)		(816)		(816)		(46,305)		46,305	46,305	(1,520)	08/25/2036	1.A F
..126673-4C-3	CWABS Asset-Backed Certificate CWL 2005-IM1 M2 4.765% 11/25/35	07/27/2026	Paydown			(103)	(63)	(70)		(1)		(1)		(71)		71	71	2	11/25/2035	1.A FM
..126673-4C-3	CWABS Asset-Backed Certificate CWL 2005-IM1 M2 4.765% 11/25/35	07/27/2026	Paydown			(32)	(27)	(29)						(29)		29	29		11/25/2035	5.C FM
..126673-DR-0	CWABS Asset-Backed Certificate CWL 2004-7 MF2 5.649% 10/25/34	09/01/2026	Paydown		94,637	94,637	94,130	93,717		921		921		94,637				2,408	10/25/2034	1.A FM
..126673-FJ-6	Countrywide Asset-Backed Certi CWL 2004-SD3 A1 4.915% 09/25/34	09/25/2026	Paydown		30,662	30,662	28,604	29,333		1,329		1,329		30,662				941	09/25/2034	1.A FM
..126673-KS-0	CWABS Revolving Home Equity Lo CWHEL 2004-O 2A 4.211% 02/15/34	09/15/2026	Paydown		1,965	1,965	1,395	1,594		371		371		1,965				51	02/15/2034	1.A FM
..126673-XV-9	CWABS Asset-Backed Certificate CWL 2005-AB1 M4 4.915% 08/25/35	07/27/2026	Paydown			(12,429)	(6,090)	(8,738)		(264)		(264)		(9,002)		9,002	9,002	90	08/25/2035	4.B FM
..126673-XV-9	CWABS Asset-Backed Certificate CWL 2005-AB1 M4 4.915% 08/25/35	09/25/2026	Paydown			(1,587)	(777)	(1,115)		(49)		(49)		(1,165)		1,165	1,165	16	08/25/2035	4.C FM
..126673-XV-9	CWABS Asset-Backed Certificate CWL 2005-AB1 M4 4.915% 08/25/35	09/25/2026	Paydown			(4,373)	(3,084)	(3,608)		(94)		(94)		(3,702)		3,702	3,702	33	08/25/2035	5.C FM
..12667F-2J-3	Alternative Loan Trust 2005-1C CWALT 2005-1CB 1A3 5.500% 03/25/35	09/01/2026	Paydown		58,894	59,290	57,733	57,758		1,521		1,521		59,280		(386)	(386)	794	03/25/2035	1.A FM
..12667F-3T-0	Alternative Loan Trust 2005-J1 CWALT 2005-J1 1A7 5.500% 02/25/35	09/01/2026	Paydown		128,902	128,902	120,783	121,717		7,186		7,186		128,902				3,677	02/25/2035	1.A FM
..12667F-4Q-5	Alternative Loan Trust 2005-7C CWALT 2005-7CB 2A5 4.465% 04/25/35	09/25/2026	Paydown		38,576	38,572	26,273	26,004		12,569		12,569		38,573		3	3	824	04/25/2035	1.A FM
..12667F-4T-9	Alternative Loan Trust 2005-7C CWALT 2005-7CB 2A8 4.465% 04/25/35	09/25/2026	Paydown		31,266	31,263	21,414	21,117		10,146		10,146		31,264		2	2	890	04/25/2035	1.A FM
..12667F-5F-8	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A4 5.500% 04/25/35	09/01/2026	Paydown		44,155	44,213	38,711	39,347		5,086	227	4,859		44,206		(51)	(51)	1,702	04/25/2035	1.A FM
..12667F-5F-8	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A4 5.500% 04/25/35	07/01/2026	Paydown		32,301	32,537	28,488	28,955		3,719	167	3,552		32,507		(207)	(207)	1,040	04/25/2035	1.B FM
..12667F-5H-4	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A6 5.500% 04/25/35	09/01/2026	Paydown		11,856	11,902	11,666	10,505		1,391		1,391		11,896		(40)	(40)	425	04/25/2035	1.A FM
..12667F-5J-0	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A7 5.500% 04/25/35	09/01/2026	Paydown		32,075	32,198	28,596	26,423		5,753		5,753		32,175		(100)	(100)	1,151	04/25/2035	1.A FM
..12667F-7M-1	Alternative Loan Trust 2005-4 CWALT 2005-4 2A7 4.515% 04/25/35	09/25/2026	Paydown		5,607	5,607	3,141	2,263		3,344		3,344		5,607				159	04/25/2035	1.A FM
..12667F-FA-8	Alternative Loan Trust 2004-J2 CWALT 2004-J2 B1 5.746% 04/25/34	09/01/2026	Paydown			20,960	6,707	8,495		644		644		9,140		(9,140)	(9,140)	1,299	04/25/2034	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12667F-FA-8	Alternative Loan Trust 2004-J2 CWALT 2004-J2 B1 5.746% 04/25/34	09/01/2026	Paydown			6,535	5,555	5,740		86		86		5,826		(5,826)	(5,826)	405	04/25/2034	6. FM
..12667F-NW-1	Alternative Loan Trust 2004-17 CWALT 2004-17CB 1A1 4.998% 09/25/34	09/01/2026	Paydown		62,051	62,051	60,469	60,727		1,325		1,325		62,051				1,872	09/25/2034	1.A FM
..12667F-R6-4	Alternative Loan Trust 2004-36 CWALT 2004-36CB 2A4 5.500% 02/25/35	09/01/2026	Paydown		13,530	13,530	13,208	13,332		198		198		13,530				499	02/25/2035	1.A FM
..12667F-R6-4	Alternative Loan Trust 2004-36 CWALT 2004-36CB 2A4 5.500% 02/25/35	09/01/2026	Paydown		18,284	18,284	18,096	18,740		(456)		(456)		18,284				674	02/25/2035	2.C FM
..12667F-TF-2	Alternative Loan Trust 2004-J7 CWALT 2004-J7 M2 5.740% 10/25/34	07/27/2026	Paydown			(271)	(231)	(239)		(3)		(3)		(242)		242	242	6	10/25/2034	1.A FM
..12667F-WV-3	Alternative Loan Trust 2004-27 CWALT 2004-27CB A2 5.500% 12/25/34	09/01/2026	Paydown		35,806	35,811	31,002	30,441		5,369		5,369		35,810		(4)	(4)	1,278	12/25/2034	1.A FM
..12667F-X5-9	Alternative Loan Trust 2005-3C CWALT 2005-3CB 1A7 5.500% 03/25/35	09/01/2026	Paydown		107,780	94,336	85,326	83,284		12,727		12,727		96,011		11,769	11,769	4,330	03/25/2035	1.A FM
..12667G-2G-7	Alternative Loan Trust 2005-35 CWALT 2005-35CB 1A1 5.500% 09/25/35	09/01/2026	Paydown		12,397	12,359	9,903	8,909		3,461		3,461		12,370		27	27	438	09/25/2035	1.A FM
..12667G-3L-5	Alternative Loan Trust 2005-44 CWALT 2005-44 1A1 4.675% 10/25/35	09/25/2026	Paydown		45,628	45,628	33,470	28,600		17,028		17,028		45,628				1,360	10/25/2035	1.A FM
..12667G-5S-8	Alternative Loan Trust 2005-43 CWALT 2005-43 1A1 3.939% 10/25/35	09/01/2026	Paydown		25,726	25,836	22,822	24,082		1,747		1,747		25,828		(103)	(103)	420	10/25/2035	1.A FM
..12667G-6U-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A1 5.750% 10/25/35	09/01/2026	Paydown		9,502	9,506	7,952	6,633		2,872		2,872		9,504		(3)	(3)	379	10/25/2035	1.A FM
..12667G-6U-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A1 5.750% 10/25/35	09/01/2026	Paydown		2,563	2,571	2,432	1,975		593		593		2,569		(6)	(6)	111	10/25/2035	1.D FM
..12667G-6U-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A1 5.750% 10/25/35	08/01/2026	Paydown		2,211	2,206	2,087	1,695		512		512		2,207		4	4	85	10/25/2035	1.F FM
..12667G-6U-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A1 5.750% 10/25/35	07/01/2026	Paydown		816	815	771	626		189		189		815				27	10/25/2035	2.A FM
..12667G-7G-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A13 4.800% 10/25/35	09/25/2026	Paydown				76	76						76		(76)	(76)	95	10/25/2035	5.A FE
..12667G-7H-0	Alternative Loan Trust 2005-46 CWALT 2005-46CB A14 5.500% 10/25/35	09/01/2026	Paydown		16,732	16,739	14,383	12,121		4,616		4,616		16,737		(5)	(5)	639	10/25/2035	1.A FM
..12667G-AH-6	Alternative Loan Trust 2005-13 CWALT 2005-13CB A8 5.500% 05/25/35	09/01/2026	Paydown		9,229	8,174	7,490	7,109		1,215		1,215		8,324		905	905	387	05/25/2035	1.A FM
..12667G-DA-8	Alternative Loan Trust 2005-J3 CWALT 2005-J3 1A1 4.565% 05/25/35	09/25/2026	Paydown		39,993	39,908	28,893	28,891		11,041		11,041		39,932		62	62	1,194	05/25/2035	1.A FM
..12667G-DA-8	Alternative Loan Trust 2005-J3 CWALT 2005-J3 1A1 4.565% 05/25/35	08/25/2026	Paydown		13,923	13,923	10,080	10,079		3,843		3,843		13,923				402	05/25/2035	1.A F
..12667G-EP-4	Alternative Loan Trust 2005-9C CWALT 2005-9CB 1A5 4.515% 05/25/35	09/25/2026	Paydown		39,579	39,403	32,147	32,867		6,565		6,565		39,432		147	147	1,117	05/25/2035	1.A FM
..12667G-H8-9	Alternative Loan Trust 2005-J8 CWALT 2005-J8 1A1 4.715% 07/25/35	09/25/2026	Paydown		4,195	4,195	2,954	2,509		1,686		1,686		4,195				125	07/25/2035	1.A FM
..12667G-J2-0	Alternative Loan Trust 2005-J8 CWALT 2005-J8 1A3 5.500% 07/25/35	09/01/2026	Paydown		1,057	1,057	826	701		356		356		1,057				39	07/25/2035	1.A FM
..12667G-JS-3	Alternative Loan Trust 2005-11 CWALT 2005-11CB 3A2 4.515% 06/25/35	09/25/2026	Paydown		2,963	3,030	2,204	2,077		931		931		3,008		(46)	(46)	42	06/25/2035	1.A FM
..12667G-L8-4	Alternative Loan Trust 2005-27 CWALT 2005-27 1A2 5.105% 08/25/35	09/01/2026	Paydown		15,309	15,309	14,127	13,790		1,519		1,519		15,309				285	08/25/2035	1.A FM
..12667G-MA-8	Alternative Loan Trust 2005-22 CWALT 2005-22T1 A5 5.500% 06/25/35	09/01/2026	Paydown			66	40	36						36		(36)	(36)	7	06/25/2035	1.A FM
..12667G-MF-7	Alternative Loan Trust 2005-16 CWALT 2005-16 A4 4.495% 06/25/35	09/25/2026	Paydown		51,628	51,628	47,557	47,088		4,540		4,540		51,628				1,552	06/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12667G-RV-7	Alternative Loan Trust 2005-17 CWALT 2005-17 1A1 4.535% 07/25/35	09/25/2026	Paydown		49,931	49,931	44,718	44,550		5,381		5,381		49,931				1,358	07/25/2035	1.A FM
..12667G-T8-6	Alternative Loan Trust 2005-J9 CWALT 2005-J9 1A6 5.500% 08/25/35	09/01/2026	Paydown		19,899	19,899	12,070	10,845		9,054		9,054		19,899				638	08/25/2035	1.A FM
..12667G-TS-2	Alternative Loan Trust 2005-26 CWALT 2005-26CB A6 5.500% 07/25/35	09/01/2026	Paydown		7,299	7,282	6,414	5,263		2,024		2,024		7,287		12	12	258	07/25/2035	1.A FM
..12667G-UY-7	Alternative Loan Trust 2005-24 CWALT 2005-24 2A1B 5.015% 07/20/35	09/01/2026	Paydown		16,940	15,893	10,698	11,032		5,170		5,170		16,203		737	737	556	07/20/2035	1.A FM
..12667G-VF-7	Alternative Loan Trust 2005-J6 CWALT 2005-J6 1A5 4.515% 07/25/35	09/25/2026	Paydown		1,717	1,717	1,305	1,290		428		428		1,717				51	07/25/2035	1.A FM
..12667G-WF-6	Alternative Loan Trust 2005-36 CWALT 2005-36 2A1A 4.635% 08/25/35	09/25/2026	Paydown		289,945	232,432	199,458	213,163		23,053		23,053		236,217		53,729	53,729	9,478	08/25/2035	1.A FM
..12667G-WV-1	Alternative Loan Trust 2005-28 CWALT 2005-28CB 1A6 5.500% 08/25/35	09/01/2026	Paydown		56,355	56,744	54,191	51,312		5,390		5,390		56,702		(348)	(348)	1,994	08/25/2035	2.A FM
..12667G-WV-1	Alternative Loan Trust 2005-28 CWALT 2005-28CB 1A6 5.500% 08/25/35	07/01/2026	Paydown		24,379	24,611	23,504	22,255		2,332		2,332		24,587		(208)	(208)	676	08/25/2035	2.B FM
..12667G-X5-7	Alternative Loan Trust 2005-34 CWALT 2005-34CB 1A10 4.515% 09/25/35	09/25/2026	Paydown		24,092	24,092	14,742	6,251		11,541		11,541		24,092				607	09/25/2035	1.A FM
..12667G-X6-5	Alternative Loan Trust 2005-34 CWALT 2005-34CB 1A11 4.415% 09/25/35	09/25/2026	Paydown		10,872	10,872	7,429	5,393		5,479		5,479		10,872				304	09/25/2035	1.A FM
..12667G-XA-6	Alternative Loan Trust 2005-28 CWALT 2005-28CB 2A1 4.415% 08/25/35	09/25/2026	Paydown		16,757	15,675	8,110	7,532		8,717		8,717		16,249		508	508	356	08/25/2035	1.A FM
..12667G-XK-4	Alternative Loan Trust 2005-30 CWALT 2005-30CB 1A1 4.765% 08/25/35	09/25/2026	Paydown		68,397	67,790	43,098	40,096		27,949		27,949		68,045		351	351	1,618	08/25/2035	1.A FM
..12667G-YX-5	Alternative Loan Trust 2005-31 CWALT 2005-31 1A1 4.575% 08/25/35	09/25/2026	Paydown		54,168	54,168	50,131			4,037		4,037		54,168				1,346	08/25/2035	1.A FM
..12667L-AF-9	CWABS Asset-Backed Certificate CWL 2006-21 M1 4.360% 05/25/37	09/25/2026	Paydown			(28,467)	(9,679)	(13,120)		(972)		(972)		(14,092)		14,092	14,092	1,300	05/25/2037	1.A FM
..12668A-4B-8	Alternative Loan Trust 2005-IM CWALT 2005-IM1 A1 4.615% 01/25/36	08/25/2026	Paydown		18,232	18,232	16,131	15,839		2,393		2,393		18,232				383	01/25/2036	1.A FM
..12668A-5X-9	Alternative Loan Trust 2005-82 CWALT 2005-82 A1 4.555% 02/25/36	09/25/2026	Paydown		92,712	93,426	75,390	76,870		16,435		16,435		93,305		(593)	(593)	2,589	02/25/2036	1.A FM
..12668A-A2-1	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A15 5.500% 12/25/35	09/01/2026	Paydown		36,853	34,641	27,346	28,238		6,810		6,810		35,048		1,804	1,804	1,381	12/25/2035	1.A FM
..12668A-BD-6	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20 5.500% 10/25/35	09/01/2026	Paydown		35,833	35,848	28,176	23,661		12,182		12,182		35,843		(10)	(10)	1,368	10/25/2035	1.A FM
..12668A-BD-6	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20 5.500% 10/25/35	09/01/2026	Paydown		3,798	3,811	3,525	2,899		909		909		3,808		(9)	(9)	157	10/25/2035	1.C FM
..12668A-BD-6	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20 5.500% 10/25/35	08/01/2026	Paydown		3,278	3,270	3,024	2,487		785		785		3,272		6	6	120	10/25/2035	1.E FM
..12668A-BD-6	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20 5.500% 10/25/35	07/01/2026	Paydown		1,209	1,208	1,117	919		289		289		1,208		1	1	39	10/25/2035	1.G FM
..12668A-BE-4	Alternative Loan Trust 2005-46 CWALT 2005-46CB A21 5.500% 10/25/35	09/01/2026	Paydown		15,851	15,859	11,463	11,334		4,522		4,522		15,856		(6)	(6)	605	10/25/2035	1.A FM
..12668A-C4-5	Alternative Loan Trust 2005-J1 CWALT 2005-J13 2A1 4.715% 11/25/35	09/25/2026	Paydown		7,332	7,339	4,440	4,070		3,266		3,266		7,336		(4)	(4)	227	11/25/2035	1.A FM
..12668A-CG-8	Alternative Loan Trust 2005-51 CWALT 2005-51 1A1 4.645% 11/20/35	09/21/2026	Paydown		60,237	59,356	51,228	53,929		5,500		5,500		59,429		809	809	1,964	11/20/2035	1.A FM
..12668A-CG-8	Alternative Loan Trust 2005-51 CWALT 2005-51 1A1 4.645% 11/20/35	09/21/2026	Paydown		43,017	42,387	41,093	41,437		961		961		42,398		619	619	1,403	11/20/2035	1.G FM
..12668A-CP-8	Alternative Loan Trust 2005-51 CWALT 2005-51 2A1 4.605% 11/20/35	09/21/2026	Paydown		10,793	10,793	8,113	8,746		2,046		2,046		10,793				263	11/20/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12668A-FM-2	Alternative Loan Trust 2005-48 CWALT 2005-48T1 A6 5.500% 11/25/35	09/01/2026	Paydown		13,204	13,204	9,895	7,333		5,870		5,870		13,204				488	11/25/2035	1.A FM
..12668A-FW-0	Alternative Loan Trust 2005-52 CWALT 2005-52CB 1A1 4.415% 11/25/35	09/25/2026	Paydown		25,952	25,324	17,753	14,015		11,599		11,599		25,613		339	339	617	11/25/2035	1.A FM
..12668A-GN-9	Alternative Loan Trust 2005-56 CWALT 2005-56 1A1 5.475% 11/25/35	09/25/2026	Paydown		22,001	22,001	19,525	19,567		2,434		2,434		22,001				602	11/25/2035	1.A FM
..12668A-GT-6	Alternative Loan Trust 2005-56 CWALT 2005-56 2A2 5.747% 11/25/35	09/01/2026	Paydown		4,779	4,779	3,919	5,152		(373)		(373)		4,779				127	11/25/2035	5.C FM
..12668A-HG-3	Alternative Loan Trust 2005-56 CWALT 2005-56 5A3 4.795% 11/25/35	09/25/2026	Paydown		674	(411)	(95)	(431)		(30)		(30)		(461)		1,136	1,136	39	11/25/2035	6. FM
..12668A-JF-3	Alternative Loan Trust 2005-J1 CWALT 2005-J11 1A7 5.500% 11/25/35	09/01/2026	Paydown		1,045	1,045	834	550		496		496		1,045				39	11/25/2035	1.A FM
..12668A-JS-5	Alternative Loan Trust 2005-J1 CWALT 2005-J11 4A1 5.000% 11/25/20	09/01/2026	Paydown			1,600	585	620		10		10		630		(630)	(630)	7	11/25/2020	1.A FM
..12668A-KP-9	Alternative Loan Trust 2005-53 CWALT 2005-53T2 2A1 6.000% 11/25/35	08/01/2026	Paydown		46,854	46,743	29,241	28,850		17,937		17,937		46,787		67	67	1,337	11/25/2035	1.A FM
..12668A-KP-9	Alternative Loan Trust 2005-53 CWALT 2005-53T2 2A1 6.000% 11/25/35	08/04/2026	ACRA RE 2B Surplus AAM		1,309,506	2,338,629	1,462,983	1,443,436		(41,859)		(41,859)		1,401,577		(92,071)	(92,071)	79,158	11/25/2035	1.A FM
..12668A-LS-2	Alternative Loan Trust 2005-52 CWALT 2005-52CB 1A10 5.515% 11/25/35	09/25/2026	Paydown		56,542	55,179	42,293	34,340		21,378		21,378		55,718		823	823	1,957	11/25/2035	1.A FM
..12668A-LV-5	Alternative Loan Trust 2005-56 CWALT 2005-56 2A3 5.205% 11/25/35	09/01/2026	Paydown		31,943	31,943	26,426	26,969		4,974		4,974		31,943				732	11/25/2035	1.A FM
..12668A-NU-5	Alternative Loan Trust 2005-54 CWALT 2005-54CB 1A2 4.850% 11/25/35	09/25/2026	Paydown															1	11/25/2035	5.B FE
..12668A-PB-5	Alternative Loan Trust 2005-54 CWALT 2005-54CB 1A9 5.500% 11/25/35	09/01/2026	Paydown		63,059	63,265	53,960	46,797		16,411		16,411		63,209		(150)	(150)	2,092	11/25/2035	1.A FM
..12668A-Q2-4	Alternative Loan Trust 2005-J1 CWALT 2005-J14 A3 5.500% 12/25/35	09/01/2026	Paydown		52,752	52,465	30,679	29,590		23,006		23,006		52,596		157	157	1,985	12/25/2035	1.A FM
..12668A-QH-1	Alternative Loan Trust 2005-51 CWALT 2005-51 4A1 4.645% 11/20/35	09/21/2026	Paydown		109,722	109,722	100,893	101,029		8,694		8,694		109,722				2,256	11/20/2035	1.A FM
..12668A-RH-0	Alternative Loan Trust 2005-59 CWALT 2005-59 1A2C 5.032% 11/20/35	09/21/2026	Paydown		362	(239)	(62)	(62)		268		268		206		156	156	7	11/20/2035	1.A FM
..12668A-TT-2	Alternative Loan Trust 2005-62 CWALT 2005-62 2A1 4.705% 12/25/35	08/01/2026	Paydown		3,008	3,008	2,805	2,841		167		167		3,008				15	12/25/2035	1.D FM
..12668A-TT-2	Alternative Loan Trust 2005-62 CWALT 2005-62 2A1 4.705% 12/25/35	09/01/2026	Paydown		12,023	12,023	11,213	11,356		667		667		12,023				81	12/25/2035	1.E FM
..12668A-V6-9	Alternative Loan Trust 2005-73 CWALT 2005-73CB 2A4 5.750% 01/25/36	09/01/2026	Paydown		15,345	15,217	7,418	7,219		8,070		8,070		15,288		57	57	593	01/25/2036	1.A FM
..12668A-X9-1	Alternative Loan Trust 2005-65 CWALT 2005-65CB 1A7 5.500% 01/25/36	07/01/2026	Paydown		197	197	129			68		68		197				5	01/25/2036	1.G FM
..12668A-X9-1	Alternative Loan Trust 2005-65 CWALT 2005-65CB 1A7 5.500% 01/25/36	08/01/2026	Paydown		363	363	238			125		125		363				12	01/25/2036	2.B FM
..12668A-X9-1	Alternative Loan Trust 2005-65 CWALT 2005-65CB 1A7 5.500% 01/25/36	09/01/2026	Paydown		185	185	121			64		64		185				7	01/25/2036	2.C FM
..12668A-XB-6	Alternative Loan Trust 2005-63 CWALT 2005-63 1A1 4.709% 12/25/35	09/01/2026	Paydown		6,627	6,400	5,281	5,891		526		526		6,417		210	210	215	12/25/2035	1.A FM
..12668A-YC-3	Alternative Loan Trust 2005-62 CWALT 2005-62 2X2 0.000% 12/25/35	09/01/2026	Paydown						2,608	(2,608)									12/25/2035	6. FE
..12668A-ZP-3	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A4 5.500% 12/25/35	09/01/2026	Paydown		97,463	91,613	79,314	78,903		13,524		13,524		92,427		5,035	5,035	3,653	12/25/2035	1.A FM
..12668A-ZX-6	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A12 4.815% 12/25/35	09/25/2026	Paydown		40,073	37,667	30,747	30,672		7,438		7,438		38,110		1,963	1,963	1,251	12/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12668B-BN-2	Alternative Loan Trust 2005-81 CWALT 2005-81 A1 4.575% 02/25/37	09/25/2026	Paydown		181,292	181,292	155,501	154,660		26,632		26,632		181,292				5,369	02/25/2037	1.A FM
12668B-CL-5	Alternative Loan Trust 2005-77 CWALT 2005-77T1 2A2 6.000% 02/25/36	09/01/2026	Paydown			6	3	3						3		(3)	(3)		02/25/2036	1.A FM
12668B-EG-4	Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A2 5.500% 02/25/36	09/01/2026	Paydown		4,389	4,299	4,009	3,522		794		794		4,316		72	72	170	02/25/2036	1.A FM
12668B-EK-5	Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A5 5.115% 02/25/36	09/25/2026	Paydown		113,115	110,795	82,099	78,829		32,662		32,662		111,490		1,624	1,624	2,949	02/25/2036	1.A FM
12668B-FD-0	Alternative Loan Trust 2005-86 CWALT 2005-86CB A4 5.500% 02/25/36	09/01/2026	Paydown		32,246	30,261	22,903	16,762		14,423		14,423		31,185		1,061	1,061	1,108	02/25/2036	1.A FM
12668B-FE-8	Alternative Loan Trust 2005-86 CWALT 2005-86CB A5 5.500% 02/25/36	09/01/2026	Paydown		8,550	8,023	4,713	4,151		4,137		4,137		8,288		262	262	337	02/25/2036	1.A FM
12668B-GD-9	Alternative Loan Trust 2005-80 CWALT 2005-80CB 2A1 6.000% 02/25/36	09/01/2026	Paydown		31,305	31,305	29,589	30,500		804		804		31,305				1,250	02/25/2036	5.C FM
12668B-KF-9	Alternative Loan Trust 2006-J1 CWALT 2006-J1 1A9 5.500% 02/25/36	09/01/2026	Paydown		3,735	3,739	3,255	2,768		970		970		3,738		(3)	(3)	143	02/25/2036	2.C FM
12668B-LD-3	Alternative Loan Trust 2006-2C CWALT 2006-2CB A4 4.415% 03/25/36	09/25/2026	Paydown			1,488	515	113		(21)		(21)		481		(481)	(481)	66	03/25/2036	1.A FM
12668B-MY-6	Alternative Loan Trust 2006-5T CWALT 2006-5T2 A5 6.000% 04/25/36	09/01/2026	Paydown			(34)	(15)			1		1		(14)		14	14		04/25/2036	1.A FM
12668B-PM-9	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A1 6.000% 04/25/36	09/01/2026	Paydown		1,213	1,040	631	486	274	320		594		1,080		133	133	58	04/25/2036	1.A FM
12668B-PP-2	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A3 4.715% 04/25/36	09/25/2026	Paydown		4,515	3,873	1,546	1,370		2,934		2,934		4,304		211	211	163	04/25/2036	1.A FM
12668B-PR-8	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A5 6.000% 04/25/36	09/01/2026	Paydown		2,443	2,127	1,289	987		1,318		1,318		2,305		138	138	116	04/25/2036	1.A FM
12668B-PS-6	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A6 6.000% 04/25/36	09/01/2026	Paydown		21,122	18,117	10,991	8,415		11,394		11,394		19,810		1,312	1,312	897	04/25/2036	1.A FM
12668B-QA-4	Alternative Loan Trust 2006-4C CWALT 2006-4CB 2A6 5.500% 04/25/36	09/01/2026	Paydown		442	442	429	376		66		66		442				18	04/25/2036	3.B FM
12668B-QA-4	Alternative Loan Trust 2006-4C CWALT 2006-4CB 2A6 5.500% 04/25/36	08/01/2026	Paydown		842	835	811	710		126		126		836		6	6	29	04/25/2036	3.C FM
12668B-RX-3	Alternative Loan Trust 2006-6C CWALT 2006-6CB 1A2 4.415% 05/25/36	09/25/2026	Paydown		23,785	23,135	15,704	15,946		7,394		7,394		23,339		446	446	612	05/25/2036	1.A FM
12668B-TG-8	Alternative Loan Trust 2006-J2 CWALT 2006-J2 A4 4.715% 04/25/36	09/25/2026	Paydown		3,930	4,041	1,609	1,516		2,454		2,454		3,970		(41)	(41)	79	04/25/2036	1.A FM
12668B-WW-9	Alternative Loan Trust 2006-12 CWALT 2006-12CB A1 6.000% 05/25/36	09/01/2026	Paydown		19,293	19,298	10,155	7,149		12,146		12,146		19,295		(2)	(2)	689	05/25/2036	1.A FM
12668B-XD-0	Alternative Loan Trust 2006-12 CWALT 2006-12CB A8 6.000% 05/25/36	09/01/2026	Paydown		6,529	6,530	5,208	3,433		3,097		3,097		6,529		(1)	(1)	233	05/25/2036	1.A FM
12668B-XF-5	Alternative Loan Trust 2006-12 CWALT 2006-12CB A10 4.365% 05/25/36	09/25/2026	Paydown		6,062	6,063	2,563	2,331		3,731		3,731		6,062		(1)	(1)	149	05/25/2036	1.A FM
126694-3Y-2	CHL Mortgage Pass-Through Trus CWHL 2006-HYB3 2A1A 4.250% 05/20/36	09/01/2026	Paydown		5,610	5,610	5,138	5,216		395		395		5,610				160	05/20/2036	1.A FM
126694-BQ-0	CHL Mortgage Pass-Through Trus CWHL 2005-HYB6 4A1B 4.359% 10/20/35	09/01/2026	Paydown		9,921	9,921	8,845	10,616		(695)		(695)		9,921				298	10/20/2035	1.A FM
126694-D2-1	CHL Mortgage Pass-Through Trus CWHL 2006-HYB2 2A1B 4.422% 04/20/36	09/01/2026	Paydown		6,803	6,803	5,621	5,769		1,034		1,034		6,803				173	04/20/2036	1.A FM
126694-EP-9	CHL Mortgage Pass-Through Trus CWHL 2005-18 A7 19.525% 10/25/35	08/25/2026	Paydown		997	997	698	667		330		330		997				47	10/25/2035	1.A FM
126694-FD-5	CHL Mortgage Pass-Through Trus CWHL 2005-20 A6 5.500% 10/25/35	09/01/2026	Paydown		6,582	6,582	4,276	4,091		2,492		2,492		6,582				151	10/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
126694-JG-4	Reperforming Loan REMIC Trust CWHL 2005-R3 AF 4.415% 09/25/35	09/25/2026	Paydown		46,032	46,032	38,638			7,394		7,394		46,032				397	09/25/2035	1.A FM
126694-JG-4	Reperforming Loan REMIC Trust CWHL 2005-R3 AF 4.415% 09/25/35	08/25/2026	Paydown		17,317	17,317	14,536			2,782		2,782		17,317				154	09/25/2035	1.A F
126694-JH-2	Reperforming Loan REMIC Trust CWHL 2005-R3 AS 1.970% 09/25/35	09/01/2026	Paydown				4,407	2,629	1,604	221		1,825		4,453		(4,453)	(4,453)	26	09/25/2035	6. FE
126694-K3-1	CHL Mortgage Pass-Through Trus CWHL 2006-6 A1 6.000% 04/25/36	07/01/2026	Paydown			1	1	1						1		(1)	(1)		04/25/2036	1.A FM
126694-KV-9	CHL Mortgage Pass-Through Trus CWHL 2005-24 A29 5.000% 11/25/35	09/01/2026	Paydown		76	76	64	42		35		35		76				3	11/25/2035	2.A FM
126694-KV-9	CHL Mortgage Pass-Through Trus CWHL 2005-24 A29 5.000% 11/25/35	08/01/2026	Paydown		1,387	1,396	1,182	763		629		629		1,392		(5)	(5)	41	11/25/2035	2.C FM
126694-LU-0	CHL Mortgage Pass-Through Trus CWHL 2005-22 2A1 4.805% 11/25/35	09/01/2026	Paydown		81,718	77,527	63,565	65,366		12,852		12,852		78,218		3,500	3,500	2,390	11/25/2035	1.A FM
126694-M7-0	CHL Mortgage Pass-Through Trus CWHL 2006-0A5 1A2 4.615% 04/25/46	09/25/2026	Paydown		687	(5,599)	(737)	(413)		637		637		224		464	464	167	04/25/2046	1.A FM
126694-MH-8	CHL Mortgage Pass-Through Trus CWHL 2005-HYB7 6A1 4.363% 11/20/35	09/01/2026	Paydown		195,336	195,245	167,956	172,436		22,819		22,819		195,255		81	81	6,273	11/20/2035	1.A FM
126694-MS-4	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A8 5.500% 11/25/35	09/01/2026	Paydown		1,614	1,602	1,456	1,092		514		514		1,606		8	8	60	11/25/2035	3.A FM
126694-MU-9	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A10 5.500% 11/25/35	09/01/2026	Paydown		1,192	1,192	871	799		392		392		1,192				33	11/25/2035	2.C FM
126694-MU-9	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A10 5.500% 11/25/35	08/01/2026	Paydown		16,289	16,162	11,816	10,845		5,361		5,361		16,206		83	83	375	11/25/2035	3.A FM
126694-N5-3	CHL Mortgage Pass-Through Trus CWHL 2006-0A5 3A2 4.615% 04/25/46	09/25/2026	Paydown		4,574	(1,031)	(268)	(233)		3,475		3,475		3,243		1,331	1,331	282	04/25/2046	1.A FM
126694-NV-6	CHL Mortgage Pass-Through Trus CWHL 2005-27 2A1 5.500% 12/25/35	07/01/2026	Paydown		16,674	16,674	8,200	6,160		10,514		10,514		16,674				773	12/25/2035	1.A FM
126694-TQ-1	CHL Mortgage Pass-Through Trus CWHL 2005-30 A1 4.665% 01/25/36	09/25/2026	Paydown		41,698	38,963	19,902	17,227		23,328		23,328		40,554		1,144	1,144	1,444	01/25/2036	1.A FM
126694-TU-2	CHL Mortgage Pass-Through Trus CWHL 2005-30 A5 5.500% 01/25/36	09/01/2026	Paydown		17,575	16,420	15,325	9,883		7,033		7,033		16,916		659	659	755	01/25/2036	1.A FM
126694-V9-6	Alternative Loan Trust 2006-0A CWALT 2006-0A2 X2 0.000% 05/20/46	09/01/2026	Paydown					225		(225)		(225)						60	05/20/2046	6. FE
126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.411% 02/20/36	09/01/2026	Paydown		6,042	5,956	4,652	5,287		678		678		5,965		77	77	188	02/20/2036	1.A FM
126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.411% 02/20/36	07/01/2026	Paydown		497	467	398	465		2		2		467		30	30	14	02/20/2036	1.F FM
126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.411% 02/20/36	09/01/2026	Paydown		1,994	1,982	1,692	1,976		7		7		1,982		11	11	63	02/20/2036	1.G FM
126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.411% 02/20/36	09/01/2026	Paydown		435	435	372	434		1		1		435				14	02/20/2036	2.A FM
126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.411% 02/20/36	07/01/2026	Paydown		773	726	629	731		(5)		(5)		725		48	48	21	02/20/2036	2.B FM
126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.411% 02/20/36	09/01/2026	Paydown		2,532	2,532	2,193	2,548		(16)		(16)		2,532				82	02/20/2036	2.C FM
126694-WD-6	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1B 4.411% 02/20/36	09/01/2026	Paydown		54,395	53,621	47,509	49,197		4,483		4,483		53,680		715	715	869	02/20/2036	1.A FM
126694-WL-8	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 2A2C 4.413% 03/20/36	09/01/2026	Paydown		4,864	4,860	4,567	4,633		227		227		4,860		4	4	54	03/20/2036	1.A FM
126694-WP-9	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 3A1 4.755% 03/20/36	09/01/2026	Paydown		45,600	44,101	39,637	39,815		4,427		4,427		44,241		1,359	1,359	1,527	03/20/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..126694-X7-8	CHL Mortgage Pass-Through Trus CWHL 2006-9 A14 5.500% 05/25/36	07/01/2026	Paydown		3,297	368	276	170		1,856		1,856		2,026		1,272	1,272	258	05/25/2036	1.A FM
..126694-XP-8	CHL Mortgage Pass-Through Trus CWHL 2006-J1 1A1 5.750% 02/25/36	07/01/2026	Paydown		27,035	27,035	10,315			16,720		16,720		27,035				148	02/25/2036	1.A FM
..12669D-2Y-3	CHL Mortgage Pass-Through Trus CWHL 2003-HYB2 1A1 3.698% 07/19/33	09/01/2026	Paydown		527	527	528	528						527				13	07/19/2033	1.A FM
..12669D-6A-1	CHL Mortgage Pass-Through Trus CWHL 2003-J3 1A3 4.000% 05/25/33	09/01/2026	Paydown		16,349	16,349	16,185	16,243		105		105		16,349				484	05/25/2033	1.A FM
..12669D-BV-9	CHL Mortgage Pass-Through Trus CWHL 2002-19 M 6.250% 11/25/32	09/01/2026	Paydown			5,482	267			130		130		130		(130)	(130)	30	11/25/2032	1.A FM
..12669D-D5-4	CHL Mortgage Pass-Through Trus CWHL 2003-HYB1 M 4.627% 05/19/33	09/01/2026	Paydown		2,155	2,155	1,508	1,528		626		626		2,155				67	05/19/2033	5.C FM
..12669F-2G-7	CHL Mortgage Pass-Through Trus CWHL 2004-20 1A1 4.815% 10/25/34	09/25/2026	Paydown		256,621	249,765	220,502	227,700		22,586		22,586		250,286		6,335	6,335	9,081	10/25/2034	1.A FM
..12669F-3D-3	CHL Mortgage Pass-Through Trus CWHL 2004-HYB5 4A1 4.669% 04/20/35	09/01/2026	Paydown		3,712	3,712	3,325	3,536		176		176		3,712				124	04/20/2035	1.A FM
..12669F-D5-9	CHL Mortgage Pass-Through Trus CWHL 2004-10 M 5.000% 07/25/34	09/01/2026	Paydown		4,661	6,018	2,106	2,321		2,856		2,856		5,177		(516)	(516)	201	07/25/2034	1.A FM
..12669F-L9-2	CHL Mortgage Pass-Through Trus CWHL 2004-12 2A1 4.997% 08/25/34	09/01/2026	Paydown		93,882	93,882	90,544			3,338		3,338		93,882				2,704	08/25/2034	1.A FM
..12669F-M3-4	CHL Mortgage Pass-Through Trus CWHL 2004-12 4A1 4.975% 08/25/34	09/01/2026	Paydown		99,353	99,353	96,926	96,874		2,480		2,480		99,353				3,265	08/25/2034	1.A FM
..12669F-M6-7	CHL Mortgage Pass-Through Trus CWHL 2004-12 7A1 5.774% 08/25/34	09/01/2026	Paydown		91,594	91,594	83,783	83,480		8,113		8,113		91,594				3,454	08/25/2034	1.A FM
..12669F-N2-5	CHL Mortgage Pass-Through Trus CWHL 2004-12 9A1 5.169% 08/25/34	09/01/2026	Paydown		376,888	376,888	349,908	348,397		28,490		28,490		376,888				12,199	08/25/2034	1.A FM
..12669F-P2-3	CHL Mortgage Pass-Through Trus CWHL 2004-12 1M 15.951% 08/25/34	09/01/2026	Paydown			11,027	138	138						138		(138)	(138)	247	08/25/2034	6. FM
..12669F-QD-8	CHL Mortgage Pass-Through Trus CWHL 2004-3 M 5.750% 04/25/34	09/01/2026	Paydown		25,945	25,945	15,308	17,049		8,896		8,896		25,945				993	04/25/2034	1.A FM
..12669F-RB-1	CHL Mortgage Pass-Through Trus CWHL 2004-J2 A8 5.500% 03/25/34	09/01/2026	Paydown		1,887	1,887	1,837	1,851		36		36		1,887				70	03/25/2034	1.A FM
..12669F-UA-9	CHL Mortgage Pass-Through Trus CWHL 2004-9 A5 5.250% 06/25/34	09/25/2026	Call 100.0000		9,000	9,000	9,076	9,055		(3)		(3)		9,052		(52)	(52)	289	06/25/2034	1.A FM
..12669F-UG-6	CHL Mortgage Pass-Through Trus CWHL 2004-9 B1 5.250% 06/25/34	07/01/2026	Paydown			(11,730)				(1)		(1)		(1)		1	1	313	06/25/2034	6. *
..12669F-W8-2	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A1 4.815% 09/25/34	09/25/2026	Paydown		26,190	26,190	24,126	24,119		2,070		2,070		26,190				829	09/25/2034	1.A FM
..12669F-W9-0	CHL Mortgage Pass-Through Trus CWHL 2004-16 2A1 4.815% 09/25/34	09/25/2026	Paydown		26,077	26,077	24,270	23,936		2,141		2,141		26,077				796	09/25/2034	1.A FM
..12669F-X7-3	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A2 5.001% 09/25/34	09/01/2026	Paydown		33,609	33,609	31,506	31,373		2,236		2,236		33,609				1,158	09/25/2034	1.A FM
..12669F-X8-1	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A3A 4.775% 09/25/34	09/25/2026	Paydown		7,115	7,115	6,910	6,934		181		181		7,115				223	09/25/2034	1.A FM
..12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.252% 11/25/34	09/01/2026	Paydown		17,162	10,926	8,560	10,864		87		87		10,951		6,211	6,211	612	11/25/2034	4.B FM
..12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.252% 11/25/34	09/01/2026	Paydown		2,655	1,691	1,338	1,695		(8)		(8)		1,687		969	969	95	11/25/2034	4.C FM
..12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.252% 11/25/34	09/01/2026	Paydown		12,878	8,199	6,604	8,340		(226)		(226)		8,114		4,764	4,764	459	11/25/2034	5.A FM
..12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.252% 11/25/34	09/01/2026	Paydown		497	316	259	327		(16)		(16)		310		186	186	18	11/25/2034	5.B FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.252% 11/25/34	09/01/2026	Paydown		7,081	4,508	3,730	4,687		(281)		(281)		4,406		2,675	2,675	253	11/25/2034	5.C FM
..12669G-BA-8	CHL Mortgage Pass-Through Trus CWHL 2004-HYB6 A2 5.105% 11/20/34	09/01/2026	Paydown		19,728	19,728	18,105	10,326		1,443		1,443		19,728				498	11/20/2034	1.A FM
..12669G-CX-7	CHL Mortgage Pass-Through Trus CWHL 2004-24 M 5.500% 12/25/34	09/01/2026	Paydown			11,141	52	105						105		(105)	(105)	209	12/25/2034	1.A FM
..12669G-EC-1	CHL Mortgage Pass-Through Trus CWHL 2004-J8 M 5.500% 12/25/34	09/01/2026	Paydown		4,273	6,790	1,698	2,503		2,744		2,744		5,247		(975)	(975)	250	12/25/2034	1.A FM
..12669G-JB-8	CHL Mortgage Pass-Through Trus CWHL 2004-29 2A1 4.675% 02/25/35	09/25/2026	Paydown		27,332	27,332	25,504	25,866		1,466		1,466		27,332				868	02/25/2035	1.A FM
..12669G-KC-4	CHL Mortgage Pass-Through Trus CWHL 2004-25 1A5 4.715% 02/25/35	09/25/2026	Paydown		54,075	54,075	50,622	50,604		3,471		3,471		54,075				1,622	02/25/2035	1.A FM
..12669G-LL-3	CHL Mortgage Pass-Through Trus CWHL 2005-HYB1 2A1 4.695% 03/25/35	09/25/2026	Paydown		3,780	4,403	3,317	4,763		(275)		(275)		4,488		(708)	(708)	149	03/25/2035	1.A FM
..12669G-MU-2	CHL Mortgage Pass-Through Trus CWHL 2005-4 5A1 4.715% 02/25/35	09/25/2026	Paydown		35,403	35,403	26,863	24,729		10,673		10,673		35,403				903	02/25/2035	1.A FM
..12669G-N6-4	Reperforming Loan REMIC Trust CWHL 2005-R2 1AF1 4.355% 06/25/35	09/25/2026	Paydown		72,057	72,057	67,797	68,263		3,793		3,793		72,057				2,665	06/25/2035	1.A FM
..12669G-NP-2	CHL Mortgage Pass-Through Trus CWHL 2005-7 2A1 4.635% 03/25/35	09/25/2026	Paydown		155,219	155,219	144,594	146,197		9,023		9,023		155,219				5,105	03/25/2035	1.A FM
..12669G-PT-2	CHL Mortgage Pass-Through Trus CWHL 2005-2 2A3 4.695% 03/25/35	09/25/2026	Paydown		92,272	91,364	86,925	90,666		702		702		91,368		904	904	2,816	03/25/2035	1.A FM
..12669G-RQ-6	CHL Mortgage Pass-Through Trus CWHL 2005-1 2A1 4.595% 03/25/35	09/25/2026	Paydown		29,419	29,419	25,726	21,310		8,108		8,108		29,419				711	03/25/2035	1.A FM
..12669G-TQ-4	CHL Mortgage Pass-Through Trus CWHL 2005-3 1A2 4.595% 04/25/35	09/25/2026	Paydown		101,543	101,543	93,714	93,928		7,615		7,615		101,543				2,801	04/25/2035	1.A FM
..12669U-CB-4	Reperforming Loan REMIC Trust CWHL 2004-R2 1AF1 4.218% 11/25/34	09/01/2026	Paydown		9,423	9,127	7,985	8,678		463		463		9,141		283	283	302	11/25/2034	1.A FM
..12670F-AF-7	CWABS Asset-Backed Certificate CWL 2007-9 M1 4.275% 06/25/47	09/25/2026	Paydown			(16,270)	(4,995)	(6,183)		(350)		(350)		(6,532)		6,532	6,532	245	06/25/2047	1.A FM
..12704N-AB-9	CRIBS Mortgage Trust 2025-RTL1 CRIBS 2025-RTL1 A2 6.437% 05/25/40	08/26/2026	ALRE SML Trust AAM		2,260,241	2,250,000	2,249,983	2,250,303		1,998		1,998		2,252,301		7,940	7,940	96,957	05/25/2040	2.C FE
..144531-AE-0	Carrington Mortgage Loan Trust CARR 2004-NC1 M1 4.915% 05/25/34	09/25/2026	Paydown		20,776	20,776	19,394	20,745		31		31		20,776				565	05/25/2034	4.C FM
..144531-AQ-3	Carrington Mortgage Loan Trust CARR 2004-NC2 M1 5.050% 08/25/34	09/25/2026	Paydown		46,661	46,661	46,336	48,582		(1,921)		(1,921)		46,661				1,460	08/25/2034	1.A FM
..144539-AC-7	Carrington Mortgage Loan Trust CARR 2006-NC5 A3 4.315% 01/25/37	09/25/2026	Paydown		182,796	182,796	162,574	163,442		19,355		19,355		182,796				4,353	01/25/2037	1.A FM
..152314-KA-7	Centex Home Equity Loan Trust CXHE 2004-B M6 5.890% 03/25/34	07/27/2026	Paydown			1,815	779	820		15		15		835		(835)	(835)	57	03/25/2034	6. FM
..161546-DM-5	Chase Funding Trust Series 200 CFAB 2002-4 1M1 5.101% 02/25/32	09/01/2026	Paydown		16,814	16,814	16,366	18,033		(1,220)		(1,220)		16,814				3,420	02/25/2032	1.A FM
..161546-EQ-5	Chase Funding Trust Series 200 CFAB 2003-2 1A5 4.949% 01/25/33	09/01/2026	Paydown		1,207	1,207	1,240	1,220		(13)		(13)		1,207				40	01/25/2033	1.A FM
..161546-JH-0	Chase Funding Trust Series 200 CFAB 2004-2 1A5 6.200% 02/26/35	09/01/2026	Paydown		38,492	38,492	38,307	38,312		180		180		38,492				1,327	02/26/2035	1.A FM
..16162M-PZ-6	Chase Mortgage Finance Trust S CHASE 2005-A2 1A5 4.609% 01/25/36	09/01/2026	Paydown		71,590	64,230	60,657	62,671		1,699		1,699		64,370		7,220	7,220	2,352	01/25/2036	3.A FM
..16162X-AC-1	Chase Mortgage Finance Trust S CHASE 2006-S3 1A3 6.000% 11/25/36	09/01/2026	Paydown			1,523	251	234		(6)		(6)		228		(228)	(228)	58	11/25/2036	1.A FM
..161630-BL-1	Chase Mortgage Finance Trust S CHASE 2007-A1 11A5 4.342% 03/25/37	09/01/2026	Paydown		161,049	159,396	154,672	154,030		5,424		5,424		159,454		1,596	1,596	4,898	03/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..161630-CF-3	Chase Mortgage Finance Trust S CHASE 2007-A1 13A1 4.005% 03/25/37	09/01/2026	Paydown		2,949	2,949	2,934	2,945		4		4		2,949				72	03/25/2037	1.A FM
..161630-CH-9	Chase Mortgage Finance Trust S CHASE 2007-A1 13M2 4.005% 03/25/37	09/01/2026	Paydown		130,074	130,074	122,411	121,902		8,173		8,173		130,074				3,610	03/25/2037	1.A FM
..16163C-AN-2	Chase Mortgage Finance Trust S CHASE 2006-A1 4A1 4.349% 09/25/36	09/01/2026	Paydown		2,579	2,579	2,185	2,283		296		296		2,579				76	09/25/2036	1.A FM
..16163H-AH-4	Chase Mortgage Finance Trust S CHASE 2007-S3 1A8 5.750% 05/25/37	07/01/2026	Paydown			(2,651)	(1,389)	(1,087)		36		36		(1,051)		1,051	1,051	50	05/25/2037	1.A FM
..16165L-AF-7	ChaseFlex Trust Series 2006-1 CFLX 2006-1 A4 6.300% 06/25/36	09/01/2026	Paydown		76,369	75,365	63,276	63,276		12,248		12,248		75,524		846	846	1,811	06/25/2036	1.A FM
..16165L-AF-7	ChaseFlex Trust Series 2006-1 CFLX 2006-1 A4 6.300% 06/25/36	09/01/2026	Paydown		268,448	264,918	264,165	264,165		772		772		264,937		3,511	3,511	6,365	06/25/2036	3.A FM
..16165T-AY-9	ChaseFlex Trust Series 2005-2 CFLX 2005-2 1A2 6.500% 06/25/35	09/01/2026	Paydown		24,718	23,606	14,495			9,565		9,565		24,060		658	658	1,110	06/25/2035	1.A FM
..16165T-AZ-6	ChaseFlex Trust Series 2005-2 CFLX 2005-2 2A1 6.000% 06/25/35	09/01/2026	Paydown		5,307	5,092	3,464	3,067		2,113		2,113		5,180		126	126	226	06/25/2035	3.A FM
..16165T-AZ-6	ChaseFlex Trust Series 2005-2 CFLX 2005-2 2A1 6.000% 06/25/35	07/01/2026	Paydown		19,591	19,591	13,328	11,801		7,790		7,790		19,591				690	06/25/2035	3.B FM
..16165V-AJ-7	ChaseFlex Trust Series 2007-1 CFLX 2007-1 2A6 6.000% 02/25/37	08/01/2026	Paydown			5,318	1,658			(64)		(64)		1,594		(1,594)	(1,594)	153	02/25/2037	1.A FM
..16165Y-AC-6	ChaseFlex Trust Multi-Class Mo CFLX 2007-M1 1A3 4.695% 08/25/37	08/25/2026	Paydown		2,147	2,147	1,795	1,862		284		284		2,147				42	08/25/2037	3.B FM
..16165Y-AC-6	ChaseFlex Trust Multi-Class Mo CFLX 2007-M1 1A3 4.695% 08/25/37	09/25/2026	Paydown		1,092	1,067	892	926		144		144		1,070		22	22	27	08/25/2037	3.C FM
..16165Y-AT-9	ChaseFlex Trust Multi-Class Mo CFLX 2007-M1 2F4 4.203% 08/25/37	07/01/2026	Paydown		36,291	36,291	33,787	34,031		2,260		2,260		36,291				54	08/25/2037	2.C FM
..16165Y-AT-9	ChaseFlex Trust Multi-Class Mo CFLX 2007-M1 2F4 4.203% 08/25/37	09/01/2026	Paydown		22,528	22,455	20,906	21,056		1,402		1,402		22,458		69	69	150	08/25/2037	3.A FM
..16678R-CC-9	Chevy Chase Funding LLC Mortga CCMFC 2004-4A A1 4.245% 10/25/35	09/25/2026	Paydown		70	70	53	53		18		18		70				4	10/25/2035	1.A FM
..16678R-CL-9	Chevy Chase Funding LLC Mortga CCMFC 2004-BA A1 4.655% 10/25/35	09/25/2026	Paydown		30,831	30,831	27,679	28,693		2,138		2,138		30,831				1,024	10/25/2035	1.A FM
..16678R-CV-7	Chevy Chase Funding LLC Mortga CCMFC 2005-1A B1 4.385% 01/25/36	09/25/2026	Paydown		4,681	4,681	1,662	1,713		2,968		2,968		4,681				46	01/25/2036	1.A FM
..16678R-DM-6	Chevy Chase Funding LLC Mortga CCMFC 2005-2A B1 4.385% 05/25/36	09/25/2026	Paydown		9,465	(187,142)	(58,014)	(67,064)		5,436		5,436		(61,628)		71,093	71,093	215	05/25/2036	1.A FM
..16678R-DV-6	Chevy Chase Funding LLC Mortga CCMFC 2005-3A B1 4.395% 07/25/36	09/25/2026	Paydown		8,189	8,189	1,873	2,418		5,771		5,771		8,189				124	07/25/2036	1.A FM
..16678R-ED-5	Chevy Chase Funding LLC Mortga CCMFC 2005-BA B1 4.415% 06/25/36	09/25/2026	Paydown		5,541	5,541	4,067	3,918		1,623		1,623		5,541				108	06/25/2036	1.A FM
..16678R-FC-6	Chevy Chase Funding LLC Mortga CCMFC 2006-1A A2 4.215% 12/25/46	09/25/2026	Paydown		34,307	35,780	31,094	30,874		4,717		4,717		35,591		(1,284)	(1,284)	695	12/25/2046	1.A FM
..16678W-AA-4	Chevy Chase Funding LLC Mortga CCMFC 2006-2A A1 4.145% 04/25/47	09/25/2026	Paydown		10,829	11,150	10,241			888		888		11,129		(301)	(301)	126	04/25/2047	1.A FM
..16678W-AB-2	Chevy Chase Funding LLC Mortga CCMFC 2006-2A A2 4.195% 04/25/47	09/25/2026	Paydown		10,095	10,378	9,171	9,647		712		712		10,359		(264)	(264)	168	04/25/2047	1.A FM
..16678Y-AA-0	Chevy Chase Funding LLC Mortga CCMFC 2006-3A A1 4.145% 08/25/47	09/25/2026	Paydown		167,289	164,518	138,597	222,892		(59,487)		(59,487)		163,405		3,884	3,884	2,637	08/25/2047	1.A FM
..170257-AH-2	CHL Mortgage Pass-Through Trus CWHL 2006-16 3A4 6.500% 11/25/36	09/01/2026	Paydown			(29)	(9)	(7)		1		1		(6)		6	6		11/25/2036	1.A FM
..17025R-AA-3	CHL Mortgage Pass-Through Trus CWHL 2007-HY4 1A1 4.637% 09/25/47	09/01/2026	Paydown		31,410	30,838	28,553	28,638		2,239		2,239		30,877		532	532	1,028	09/25/2047	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
17292B-AK-2	Citigroup Mortgage Loan Trust CMLTI 2025-2 A10 6.000% 02/25/55	09/01/2026	Paydown		592,228	592,228	596,991	596,205		(3,976)		(3,976)		592,228				23,891	02/25/2055	1.A
17292B-CC-8	Citigroup Mortgage Loan Trust CMLTI 2025-2 B1 6.283% 02/25/55	07/25/2026	Paydown		6,012	6,012	6,273	6,267		(256)		(256)		6,012				220	02/25/2055	1.A
17292B-CC-8	Citigroup Mortgage Loan Trust CMLTI 2025-2 B1 6.283% 02/25/55	08/04/2026	ACRA RE 2B Surplus AAM		4,390,139	4,339,274	4,527,642	4,523,738		(13,454)		(13,454)		4,510,284		(120,144)	(120,144)	165,900	02/25/2055	1.A
17292B-CG-9	Citigroup Mortgage Loan Trust CMLTI 2025-2 B2 6.283% 02/25/55	07/25/2026	Paydown		2,681	2,681	2,753	2,751		(70)		(70)		2,681				98	02/25/2055	1.B
17292B-CG-9	Citigroup Mortgage Loan Trust CMLTI 2025-2 B2 6.283% 02/25/55	08/04/2026	ACRA RE 2B Surplus AAM		1,940,299	1,935,095	1,986,828	1,985,433		(4,748)		(4,748)		1,980,684		(40,385)	(40,385)	73,983	02/25/2055	1.B
172973-4L-0	Citicorp Mortgage Securities R CMSI 2005-8 B1 4.380% 11/25/35	09/01/2026	Paydown			11,956	867							5				5	11/25/2035	1.A FM
172973-XA-2	Citicorp Mortgage Securities I CMSI 2004-3 A6 5.250% 05/25/34	09/01/2026	Paydown		4,895	4,895	4,752			143		143		4,895				56	05/25/2034	1.A FM
17306S-AC-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR3 1A2A 4.459% 06/25/36	09/01/2026	Paydown		105,994	105,994	98,689	102,870		3,125		3,125		105,994				3,363	06/25/2036	1.A FM
17307G-2Z-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1 5.900% 10/25/35	09/01/2026	Paydown		15,350	15,350	14,488	14,609		741		741		15,350				367	10/25/2035	1.A FM
17307G-3F-3	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 3A1 5.870% 03/25/36	09/01/2026	Paydown		1,719	1,719	1,612	1,638		81		81		1,719				55	03/25/2036	1.F FM
17307G-6L-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR2 1A2 4.917% 03/25/36	09/01/2026	Paydown		4,542	4,542	4,041	4,682		(141)		(141)		4,542				151	03/25/2036	1.A FM
17307G-K9-8	Citigroup Mortgage Loan Trust CMLTI 2005-9 21A1 5.500% 11/25/35	09/01/2026	Paydown		14,333	15,486	13,471	14,031		1,351		1,351		15,382		(1,049)	(1,049)	643	11/25/2035	1.A FM
17307G-T4-0	Citigroup Mortgage Loan Trust CMLTI 2005-10 1A1A 4.798% 12/25/35	09/01/2026	Paydown		10,420	10,286	6,103	4,221		6,145		6,145		10,366		54	54	347	12/25/2035	1.A FM
17307G-TH-1	Citigroup Mortgage Loan Trust CMLTI 2005-3 2A2 5.218% 08/25/35	09/01/2026	Paydown		6,644	6,670	6,201	6,457		213		213		6,670		(26)	(26)	238	08/25/2035	1.A FM
17307G-VM-7	Citigroup Mortgage Loan Trust CMLTI 2005-WF2 AF6B 6.050% 08/25/35	09/01/2026	Paydown		336,778	336,778	326,526	322,016		14,762		14,762		336,778				9,019	08/25/2035	1.A FM
17307G-W5-3	Citigroup Mortgage Loan Trust CMLTI 2005-11 A1A 5.870% 05/25/35	09/01/2026	Paydown		293	293	290	293						293				12	05/25/2035	1.A FM
17307G-Y5-1	Citigroup Mortgage Loan Trust CMLTI 2005-12 1A3 5.500% 08/25/35	08/01/2026	Paydown			12,518	10,260	10,613		194		194		10,807		(10,807)	(10,807)	485	08/25/2035	1.A FM
17307G-YH-5	Citigroup Mortgage Loan Trust CMLTI 2005-5 21A5 5.500% 08/25/35	08/01/2026	Paydown		7,702	8,942	7,327	8,227		629		629		8,856		(1,155)	(1,155)	350	08/25/2035	1.B FM
17307G-YH-5	Citigroup Mortgage Loan Trust CMLTI 2005-5 21A5 5.500% 08/25/35	09/01/2026	Paydown		16,457	15,130	12,398	13,920		1,299		1,299		15,219		1,239	1,239	809	08/25/2035	1.C FM
173097-AH-9	Citigroup Mortgage Loan Trust CMLTI 2009-12 4A2 5.500% 11/25/35	09/01/2026	Paydown		3,176	3,881	3,105	3,142		605		605		3,747		(571)	(571)	164	11/25/2035	1.A FM
173097-AK-2	Citigroup Mortgage Loan Trust CMLTI 2009-12 5A2 4.095% 07/25/37	09/01/2026	Paydown			13	7	5						5		(5)	(5)	1	07/25/2037	1.A FM
17309A-AC-3	CitiMortgage Alternative Loan CMALT 2006-A1 1A3 5.750% 04/25/36	09/01/2026	Paydown		3,130	3,604	2,934	3,141		404		404		3,545		(416)	(416)	138	04/25/2036	1.A FM
17309B-AB-3	Citigroup Mortgage Loan Trust CMLTI 2006-WF2 A2C 6.352% 05/25/36	09/01/2026	Paydown		40,995	40,995	16,428	13,864		27,131		27,131		40,995				434	05/25/2036	1.A FM
17309F-AD-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR5 1A2A 6.500% 07/25/36	09/01/2026	Paydown		1,173	1,180	611	601		575		575		1,176		(4)	(4)	21	07/25/2036	1.A FM
17309F-AH-1	Citigroup Mortgage Loan Trust CMLTI 2006-AR5 1A5A 4.595% 07/25/36	09/01/2026	Paydown		3,746	3,746	3,600	3,774		(28)		(28)		3,746				118	07/25/2036	1.A FM
17309K-AK-3	CitiMortgage Alternative Loan CMALT 2006-A3 1A10 6.000% 07/25/36	08/01/2026	Paydown		34,266	81,795	70,299	72,057		4,204		4,204		76,261		(41,995)	(41,995)	2,099	07/25/2036	1.D FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
17309K-AK-3	CitiMortgage Alternative Loan CMALT 2006-A3 1A10 6.000% 07/25/36	09/01/2026	Paydown		82,128	84,665	72,766	74,586		9,789		9,789		84,376		(2,247)	(2,247)	2,962	07/25/2036	1.E FM
17309K-AK-3	CitiMortgage Alternative Loan CMALT 2006-A3 1A10 6.000% 07/25/36	09/01/2026	Paydown		24,245	34,674	30,440	31,060		2,576		2,576		33,636		(9,391)	(9,391)	1,494	07/25/2036	2.C FM
17309R-AG-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR6 2A1 4.155% 09/25/36	09/25/2026	Paydown		9,838	9,838	9,020	9,537		301		301		9,838				137	09/25/2036	1.A FM
17309Y-AA-1	CitiMortgage Alternative Loan CMALT 2006-A4 1A1 6.000% 09/25/36	09/01/2026	Paydown		24,537	30,347	27,085	27,055		2,669		2,669		29,724		(5,187)	(5,187)	1,162	09/25/2036	1.C FM
17309Y-AE-7	Citigroup Mortgage Loan Trust CMLTI 2006-FX1 A5 7.755% 10/25/36	09/01/2026	Paydown		21,312	21,312	13,678	12,784		8,529		8,529		21,312				367	10/25/2036	1.A FM
173105-AH-0	Citicorp Mortgage Securities T CMSI 2007-1 1A8 6.000% 01/25/37	09/01/2026	Paydown		69,098	75,338	68,147	69,067		5,773		5,773		74,840		(5,743)	(5,743)	3,345	01/25/2037	1.A FM
17310R-AM-1	Citigroup Mortgage Loan Trust CMLTI 2006-AR9 2A 5.195% 11/25/36	09/01/2026	Paydown		256,870	540,449	378,314	396,430		74,949		74,949		471,379		(214,510)	(214,510)	16,709	11/25/2036	1.A FM
17310R-AM-1	Citigroup Mortgage Loan Trust CMLTI 2006-AR9 2A 5.195% 11/25/36	09/01/2026	Paydown		80,118	168,567	148,724	153,821		9,218		9,218		163,038		(82,920)	(82,920)	5,211	11/25/2036	5.B FM
17311C-AE-1	Citigroup Mortgage Loan Trust CMLTI 2007-WFH1 M2 4.435% 01/25/37	09/25/2026	Paydown		112,225	112,225	107,865	109,621		2,604		2,604		112,225				3,279	01/25/2037	1.A FM
17311L-AB-7	Citigroup Mortgage Loan Trust CMLTI 2007-AR5 1A2A 4.756% 04/25/37	09/01/2026	Paydown		251,080	251,080	225,705	246,873		4,207		4,207		251,080				8,535	04/25/2037	1.A FM
17311W-AA-5	Citigroup Mortgage Loan Trust CMLTI 2007-AR4 1A1A 4.365% 03/25/37	09/01/2026	Paydown		2,357	2,362	2,293	2,446		(84)		(84)		2,362		(5)	(5)	79	03/25/2037	5.C FM
17311Y-AA-1	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB3 A1 3.253% 03/25/37	09/01/2026	Paydown		17,463	17,463	6,269	464		11,203		11,203		17,463				125	03/25/2037	1.A FM
17311Y-AE-3	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB3 A5 3.253% 03/25/37	09/01/2026	Paydown		64,415	64,415	23,051	15,310		41,466		41,466		64,415				525	03/25/2037	1.A FM
17312K-AJ-1	Citicorp Mortgage Securities T CMSI 2007-5 1A9 6.000% 06/25/37	09/01/2026	Paydown		15,321	19,631	18,231	17,457		1,701		1,701		19,158		(3,837)	(3,837)	786	06/25/2037	1.A FM
17312V-AE-8	Citigroup Mortgage Loan Trust CMLTI 2007-6 1A3A 3.816% 10/25/46	09/01/2026	Paydown		27,177	26,995	25,438	27,797		(809)		(809)		26,989		188	188	353	10/25/2046	1.A FM
17312V-AW-8	Citigroup Mortgage Loan Trust CMLTI 2007-6 2A5 2.635% 05/25/37	09/25/2026	Paydown				108,274	109,156		3,031		3,031		112,187		(112,187)	(112,187)	18,304	05/25/2037	6. *
17313R-AA-4	Citigroup Mortgage Loan Trust CMLTI 2007-11 1A1 6.000% 05/25/36	09/01/2026	Paydown		3,199	3,846	3,148	3,203		528		528		3,731		(532)	(532)	111	05/25/2036	1.A FM
17314U-AJ-7	Citigroup Mortgage Loan Trust CMLTI 2009-1 2A2 4.972% 06/25/37	09/01/2026	Paydown		5,348	(5)	(4)	(3)		2,628		2,628		2,625		2,723	2,723	283	06/25/2037	1.A FM
17315G-AK-4	Citigroup Mortgage Loan Trust CMLTI 2009-5 5A2 5.967% 01/25/37	09/01/2026	Paydown		19,817	19,817	15,311	12,198		7,619		7,619		19,817				715	01/25/2037	1.A FM
17315J-BK-7	Citigroup Mortgage Loan Trust CMLTI 2009-6 16A2 6.000% 03/25/36	09/01/2026	Paydown		2,564	7,151	5,894	5,994		418		418		6,412		(3,849)	(3,849)	106	03/25/2036	1.A FM
17315X-AV-3	Citigroup Mortgage Loan Trust CMLTI 2009-9 8A2 6.000% 11/25/36	09/01/2026	Paydown		42,037	42,150	23,860	23,408		18,688		18,688		42,097		(59)	(59)	1,637	11/25/2036	1.A FM
17316Y-AH-1	Citigroup Mortgage Loan Trust CMLTI 2010-6 4A2 5.750% 12/25/36	09/01/2026	Paydown		10,652	12,762	10,980	11,105		1,387		1,387		12,492		(1,839)	(1,839)	526	12/25/2036	1.A FM
17316Y-AH-1	Citigroup Mortgage Loan Trust CMLTI 2010-6 4A2 5.750% 12/25/36	09/01/2026	Paydown		7,173	8,594	8,062	8,118		398		398		8,516		(1,343)	(1,343)	354	12/25/2036	4.B FM
17318D-AB-8	Citigroup Mortgage Loan Trust CMLTI 2011-2 1A2 5.325% 10/25/35	09/01/2026	Paydown		7,155	7,155	6,860	7,128		27		27		7,155				149	10/25/2035	1.A FM
17318V-AB-8	Citigroup Mortgage Loan Trust CMLTI 2011-9 1A2 4.756% 04/25/37	09/01/2026	Paydown		86,737	86,737	77,717	83,760		2,977		2,977		86,737				2,949	04/25/2037	1.A FM
17319B-AB-1	Citigroup Mortgage Loan Trust CMLTI 2012-6 1A2 4.756% 04/25/37	09/01/2026	Paydown		141,061	141,061	111,967	137,802		3,259		3,259		141,061				4,794	04/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
17319G-AG-9	Citigroup Mortgage Loan Trust CMLTI 2012-4 2A2 4.590% 11/25/35	09/01/2026	Paydown		3,605	3,605	3,375	3,472		133		133		3,605				113	11/25/2035	1.A FM
17319G-AJ-3	Citigroup Mortgage Loan Trust CMLTI 2012-4 3A2 4.868% 03/25/36	09/01/2026	Paydown		19,715	19,715	17,724	17,838		1,877		1,877		19,715				632	03/25/2036	1.A FM
17319N-AR-0	Citigroup Mortgage Loan Trust CMLTI 2012-7 8A2 4.143% 10/25/36	09/01/2026	Paydown		21,550	21,553	18,911	18,961		2,592		2,592		21,553		(3)	(3)	609	10/25/2036	1.A FM
17319T-AB-2	Citigroup Mortgage Loan Trust CMLTI 2012-8 1A2 5.688% 10/25/35	09/01/2026	Paydown		51,379	51,379	51,979	52,329		(950)		(950)		51,379				1,891	10/25/2035	2.A FM
17321H-AB-4	Citigroup Mortgage Loan Trust CMLTI 2013-6 1A2 4.265% 11/25/35	09/25/2026	Paydown		130,045	130,045	121,670	126,630		3,415		3,415		130,045				4,815	11/25/2035	1.A FM
17322C-AB-4	Citigroup Mortgage Loan Trust CMLTI 2013-12 1A2 4.423% 03/25/35	09/01/2026	Paydown		187,771	187,780	179,854	177,011		10,769		10,769		187,780		(8)	(8)	6,072	03/25/2035	1.A FM
17322J-AB-9	Citigroup Mortgage Loan Trust CMLTI 2014-2 1A2 7.791% 02/20/36	09/01/2026	Paydown		72,933	68,811	59,402	61,434		7,798		7,798		69,232		3,701	3,701	2,458	02/20/2036	3.C FM
17322J-AB-9	Citigroup Mortgage Loan Trust CMLTI 2014-2 1A2 7.791% 02/20/36	09/01/2026	Paydown		72,933	68,811	61,324	62,222		6,963		6,963		69,185		3,748	3,748	2,458	02/20/2036	4.B FM
17322N-AH-7	Citigroup Mortgage Loan Trust CMLTI 2014-J1 A1O 0.101% 06/25/44	09/01/2026	Paydown				2	2						2		(2)	(2)	138	06/25/2044	1.A FE
17323X-AL-5	Citigroup Mortgage Loan Trust CMLTI 2015-5 4A2 5.043% 04/20/35	09/01/2026	Paydown		187,170	187,170	183,017	184,674		2,496		2,496		187,170				4,555	04/20/2035	1.A FM
17323X-AP-6	Citigroup Mortgage Loan Trust CMLTI 2015-5 5A2 4.265% 01/25/36	09/25/2026	Paydown		50,476	50,228	45,840	46,048		4,201		4,201		50,249		226	226	1,094	01/25/2036	1.A FM
17328P-CB-7	Citigroup Mortgage Loan Trust CMLTI 2020-EXP2 B3II 3.914% 08/25/50	09/01/2026	Paydown		24,438	24,438	25,049	24,805		(368)		(368)		24,438				641	08/25/2050	1.G
17334A-AC-2	Citigroup Mortgage Loan Trust CMLTI 2026-LTV1 A1 5.759% 05/25/66	08/01/2026	Paydown		320,739	320,739	320,733			6		6		320,739				1,539	05/25/2066	1.A Z
17334A-AC-2	Citigroup Mortgage Loan Trust CMLTI 2026-LTV1 A1 5.759% 05/25/66	09/01/2026	Paydown		387,816	387,816	387,809			7		7		387,816				3,722	05/25/2066	1.A FE
17334A-AD-0	Citigroup Mortgage Loan Trust CMLTI 2026-LTV1 A2 5.911% 05/25/66	08/01/2026	Paydown		38,088	38,088	38,087			1		1		38,088				188	05/25/2066	1.D Z
17334A-AD-0	Citigroup Mortgage Loan Trust CMLTI 2026-LTV1 A2 5.911% 05/25/66	09/01/2026	Paydown		46,053	46,053	46,052			1		1		46,053				454	05/25/2066	1.D FE
17334A-AE-8	Citigroup Mortgage Loan Trust CMLTI 2026-LTV1 A3 6.063% 05/25/66	08/01/2026	Paydown		20,046	20,046	20,046							20,046				101	05/25/2066	1.E Z
17334A-AE-8	Citigroup Mortgage Loan Trust CMLTI 2026-LTV1 A3 6.063% 05/25/66	09/01/2026	Paydown		24,238	24,238	24,238							24,238				245	05/25/2066	1.E FE
19688K-AA-2	COLT 2021-HX1 Mortgage Loan Tr COLT 2021-HX1 A1 1.110% 10/25/66	09/01/2026	Paydown		502,443	502,443	425,349	428,978		73,465		73,465		502,443				3,590	10/25/2066	1.A FE
19688R-AC-3	COLT 2023-3 Mortgage Loan Trus COLT 2023-3 A3 7.584% 09/25/68	09/01/2026	Paydown		1,052,415	1,052,415	1,067,827	1,068,766		(16,351)		(16,351)		1,052,415				64,067	09/25/2068	1.C FE
19688T-AC-9	COLT 2024-1 Mortgage Loan Trus COLT 2024-1 A3 6.139% 02/25/69	07/01/2026	Paydown		21,552	21,552	21,562	21,590		(38)		(38)		21,552				772	02/25/2069	1.A
19688V-AC-4	COLT 2024-3 Mortgage Loan Trus COLT 2024-3 A3 6.798% 06/25/69	09/01/2026	Paydown		472,975	472,975	479,580	479,653		(6,678)		(6,678)		472,975				21,925	06/25/2069	1.A
19692Q-AE-2	Colt 2025-1 Mortgage Loan Trus COLT 2025-1 A3 6.084% 01/25/70	09/01/2026	Paydown		198,086	198,086	198,844	198,586		(500)		(500)		198,086				8,014	01/25/2070	1.F FE
20754A-AB-9	Connecticut Avenue Securities CAS 2021-R03 1M2 5.340% 12/25/41	09/25/2026	Paydown		422,911	422,911	385,113	405,730		17,181		17,181		422,911				15,223	12/25/2041	1.A
20754K-AB-7	Connecticut Avenue Securities CAS 2021-R02 2M2 5.690% 11/25/41	09/25/2026	Paydown		9,879	9,879	8,595	9,364		515		515		9,879				380	11/25/2041	1.A
20754L-AB-5	Connecticut Avenue Securities CAS 2022-R01 1M2 5.590% 12/25/41	09/25/2026	Paydown		209,194	209,194	196,642	203,309		5,885		5,885		209,194				8,229	12/25/2041	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..22540V-2L-5	Credit Suisse First Boston Mor CSFB 2002-HE16 M1 5.335% 10/25/32	09/25/2026	Paydown		36,048	36,048	35,328	39,224		(3,177)		(3,177)		36,048				991	10/25/2032	1.A FM
..22540V-BW-1	Credit Suisse First Boston Mor CSFB 2001-HE20 A10 11.787% 04/25/32	09/25/2026	Paydown															29	04/25/2032	1.D FE
..22540V-CR-1	Credit Suisse First Boston Mor CSFB 2001-HE22 A10 11.787% 02/25/32	09/25/2026	Paydown															2,104	02/25/2032	1.D FE
..22541N-4X-4	Credit Suisse First Boston Mor CSFB 2003-AR12 3A1 4.735% 04/25/33	09/25/2026	Paydown		4,615	4,615	4,140	4,486		129		129		4,615				139	04/25/2033	1.A FM
..22541N-NM-7	Credit Suisse First Boston Mor CSFB 2002-AR28 1A1 4.563% 11/25/32	09/01/2026	Paydown		615	615	607	625		(10)		(10)		615				21	11/25/2032	1.A FM
..22541N-PQ-6	CSFB Mortgage-Backed Pass-Thro CSFB 2002-29 AX 7.000% 10/25/32	09/01/2026	Paydown					47		(47)		(47)						256	10/25/2032	1.B FE
..22541N-TX-7	Credit Suisse First Boston Mor CSFB 2002-30 2X 7.000% 11/25/32	09/01/2026	Paydown															1	11/25/2032	6. *
..22541Q-2J-0	CSFB Mortgage-Backed Pass-Thro CSFB 2003-AR30 CB1 5.117% 01/25/34	09/01/2026	Paydown		84,407	84,407	75,966	81,933		2,474		2,474		84,407				2,568	01/25/2034	1.A FM
..22541Q-7L-0	Credit Suisse First Boston Mor CSFB 2004-AR2 CB1 5.415% 03/25/34	09/01/2026	Paydown		55,389	55,389	49,502	49,500		5,889		5,889		55,389				2,031	03/25/2034	1.A FM
..22541Q-MA-7	Credit Suisse First Boston Mor CSFB 2003-19 1A4 5.250% 07/25/33	09/01/2026	Paydown		15,627	15,627	14,328	13,843		1,785		1,785		15,627				495	07/25/2033	4.C FM
..22541S-5T-1	Credit Suisse First Boston Mor CSFB 2005-FIX1 A4 6.010% 05/25/35	09/01/2026	Paydown		85,632	85,632	80,929	90,321		(4,690)		(4,690)		85,632				4,816	05/25/2035	1.A FM
..22541S-FK-9	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR4 2X 0.306% 05/25/34	09/01/2026	Paydown															2	05/25/2034	6. *
..22541S-FX-1	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR4 2A2 4.586% 05/25/34	09/01/2026	Paydown		1,553	1,553	1,553	1,553						1,553				48	05/25/2034	1.A FM
..22541S-G2-8	Credit Suisse First Boston Mor CSFB 2004-AA1 M2 5.065% 02/25/35	09/25/2026	Paydown		25,560	25,560	23,841	24,561		999		999		25,560				871	02/25/2035	1.A FM
..22541S-QT-8	CSFB Mortgage-Backed Trust Ser CSFB 2004-AR6 CB1X 0.001% 10/25/34	09/01/2026	Paydown															671	10/25/2034	6. *
..22541S-UQ-9	CSFB Mortgage-Backed Pass-Thro CSFB 2004-4 3A4 5.500% 08/25/34	09/01/2026	Paydown			83	62	62						62		(62)	(62)	4	08/25/2034	1.A FM
..22541S-X7-8	CSFB Mortgage-Backed Pass-Thro CSFB 2004-8 8A4 5.750% 12/25/34	09/01/2026	Paydown		4,284	4,284	4,355	4,306		(22)		(22)		4,284				164	12/25/2034	1.A FM
..22541S-XV-5	Credit Suisse First Boston Mor CSFB 2004-AR8 CB1 5.165% 09/25/34	09/25/2026	Paydown		143,663	143,663	139,420	140,563		3,100		3,100		143,663				4,924	09/25/2034	1.A FM
..225458-5X-2	CSFB Mortgage-Backed Pass-Thro CSFB 2005-9 4A4 0.050% 10/25/35	09/25/2026	Paydown															29	10/25/2035	6. *
..225458-LU-0	CSFB Mortgage-Backed Pass-Thro CSFB 2005-3 DB1 5.418% 07/25/35	09/01/2026	Paydown			47,164	4,952	6,850		560		560		7,410		(7,410)	(7,410)	2,435	07/25/2035	1.A FM
..225458-PN-2	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A1 4.415% 06/25/35	09/25/2026	Paydown		14,707	14,710	10,647	8,501		6,208		6,208		14,709		(1)	(1)	411	06/25/2035	1.A FM
..225458-PP-7	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A2 0.100% 06/25/35	09/25/2026	Paydown															12	06/25/2035	5.A FE
..225458-PV-4	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A8 0.150% 06/25/35	09/25/2026	Paydown															18	06/25/2035	5.A FE
..225470-EC-3	CSFB Mortgage-Backed Pass-Thro CSFB 2005-10 5A1 4.715% 11/25/35	09/25/2026	Paydown		12,366	12,370	9,174	7,873		4,496		4,496		12,368		(2)	(2)	360	11/25/2035	1.A FM
..225470-RU-9	Credit Suisse First Boston Mor CSFB 2005-12 3A1 7.000% 01/25/36	09/01/2026	Paydown			36	5	4						4		(4)	(4)	1	01/25/2036	1.A FM
..225470-SD-6	Credit Suisse First Boston Mor CSFB 2005-12 DX1 6.500% 01/25/36	09/01/2026	Paydown				366	370		(4)		(4)		366		(366)	(366)	471	01/25/2036	6. *

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
225492-AJ-6	CSMC Series 2008-2R CSMC 2008-2R 2A3 6.000% 07/25/37	07/01/2026	Paydown				50	89		(89)		(89)						121	07/25/2037	6. FE
2254W0-EP-6	Credit Suisse First Boston Mor CSFB 2002-34 AX 6.500% 01/25/33	09/01/2026	Paydown															3,379	01/25/2033	6. *
2254W0-GA-7	Credit Suisse First Boston Mor CSFB 2003-1 1X 7.000% 02/25/33	09/01/2026	Paydown															179	02/25/2033	1.B FE
2254W0-MF-9	Adjustable Rate Mortgage Trust ARMT 2005-12 2A1 4.437% 03/25/36	09/01/2026	Paydown		25,326	25,326	19,344	19,193		6,134		6,134		25,326				759	03/25/2036	3.A FM
2254W0-MF-9	Adjustable Rate Mortgage Trust ARMT 2005-12 2A1 4.437% 03/25/36	09/01/2026	Paydown		2,337	2,337	2,003	1,790		547		547		2,337				71	03/25/2036	3.B FM
2254W0-MF-9	Adjustable Rate Mortgage Trust ARMT 2005-12 2A1 4.437% 03/25/36	08/01/2026	Paydown		6,625	6,625	5,677	5,075		1,550		1,550		6,625				162	03/25/2036	3.C FM
22757B-AC-8	Cross 2024-H2 Mortgage Trust CROSS 2024-H2 A3 6.518% 04/25/69	09/01/2026	Paydown		51,775	51,775	52,074	51,996		(221)		(221)		51,775				2,274	04/25/2069	1.A
22757W-AA-6	Cross 2025-CES1 Mortgage Trust CROSS 2025-CES1 A1A 5.296% 11/25/60	09/01/2026	Paydown		2,346,917	2,346,917	2,346,880	2,346,413		504		504		2,346,917				83,503	11/25/2060	1.A
22758N-AE-7	Cross 2025-H1 Mortgage Trust CROSS 2025-H1 A3 5.988% 02/25/70	09/01/2026	Paydown		38,904	38,904	38,959	38,931		(27)		(27)		38,904				1,576	02/25/2070	1.B
22790A-AE-5	Cross 2025-H4 Mortgage Trust CROSS 2025-H4 A3 5.880% 06/25/70	09/01/2026	Paydown		334,792	334,792	334,792	335,371		(579)		(579)		334,792				13,120	06/25/2070	1.B
22942J-AU-7	CSMC Mortgage-Backed Trust 200 CSMC 2006-6 DX 6.500% 07/25/36	09/01/2026	Paydown				7,350	6,021		(117)		(117)		5,904		(5,904)	(5,904)	1,973	07/25/2036	5.B GI
22942K-AZ-3	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 5A2 7.070% 08/25/36	09/25/2026	Paydown				1							1		(1)	(1)	2	08/25/2036	6. *
22942K-BE-9	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 7A1 4.715% 08/25/36	09/25/2026	Paydown		1,238	1,238	983	933		305		305		1,238				41	08/25/2036	2.B FM
22942K-BE-9	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 7A1 4.715% 08/25/36	08/25/2026	Paydown		2,194	2,194	1,743	1,654		540		540		2,194				61	08/25/2036	2.C FM
22942K-BT-6	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 8A9 6.500% 08/25/36	08/01/2026	Paydown		17,990	16,896	10,645	6,201		11,416		11,416		17,617		373	373	1,014	08/25/2036	1.A FM
22944B-AG-3	CSMC Mortgage-Backed Trust 200 CSMC 2007-5 1A7 0.000% 08/25/37	07/01/2026	Paydown					2	2,141	(2,143)		(2)							08/25/2037	6. *
22944P-AH-0	CSMC Trust 2013-TH1 CSMC 2013-TH1 AIOS 0.230% 02/25/43	09/01/2026	Paydown				58	58		(58)		(58)						135	02/25/2043	6. *
23242G-AE-4	Alternative Loan Trust 2006-0A CWALT 2006-0A16 A2 4.395% 10/25/46	09/25/2026	Paydown		32,197	32,197	30,069	30,290		1,907		1,907		32,197				666	10/25/2046	1.A FM
23244F-AD-6	Alternative Loan Trust 2006-J7 CWALT 2006-J7 2X2A 0.053% 11/20/46	09/01/2026	Paydown				279	4,301	2,187	(6,203)		(4,016)		284		(284)	(284)	267	11/20/2046	6. FE
23244F-AU-8	Alternative Loan Trust 2006-J7 CWALT 2006-J7 2X2B 1.645% 11/20/46	09/01/2026	Paydown				959	7,458		6,826		6,826		14,285		(14,285)	(14,285)	1,225	11/20/2046	6. FE
23245Q-AA-7	Alternative Loan Trust 2006-0A CWALT 2006-0A21 A1 4.195% 03/20/47	09/21/2026	Paydown		10,298	11,142	9,538	10,064		1,004		1,004		11,068		(769)	(769)	327	03/20/2047	1.A FM
23245Q-AA-7	Alternative Loan Trust 2006-0A CWALT 2006-0A21 A1 4.195% 03/20/47	09/21/2026	Paydown		10,716	14,522	12,490	13,176		1,048		1,048		14,224		(3,508)	(3,508)	458	03/20/2047	1.B FM
23323C-BZ-7	DLJ ABS Trust Series 2000-5 DLJAB 2000-5 AIO 0.160% 09/25/30	09/01/2026	Paydown															4	09/25/2030	6. *
23332U-AR-5	DSLA Mortgage Loan Trust 2004- DSLA 2004-AR2 A2A 4.785% 11/19/44	09/21/2026	Paydown		144	144	136	138		6		6		144				5	11/19/2044	1.A FM
23332U-BG-8	DSLA Mortgage Loan Trust 2004- DSLA 2004-AR3 2A2A 4.745% 07/19/44	09/21/2026	Paydown		2,177	2,177	2,061	2,067		109		109		2,177				71	07/19/2044	1.A FM
23332U-QM-4	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR1 2A1A 4.505% 02/19/45	09/21/2026	Paydown		49,188	49,188	48,065	48,769		420		420		49,188				1,282	02/19/2045	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR2																			
23332U-DC-5	2A1A 4.425% 03/19/45	09/21/2026	Paydown		389	389	338	376		13		13		389				10	03/19/2045	1.A FM
	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR2																			
23332U-DC-5	2A1A 4.425% 03/19/45	09/21/2026	Paydown		243	243	220	237		5		5		243				6	03/19/2045	1.D FM
	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR2																			
23332U-DC-5	2A1A 4.425% 03/19/45	09/21/2026	Paydown		318	318	291	311		6		6		318				8	03/19/2045	1.E FM
	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR2																			
23332U-DC-5	2A1A 4.425% 03/19/45	08/19/2026	Paydown		502	502	469	494		8		8		502				12	03/19/2045	1.F FM
	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR2																			
23332U-DC-5	2A1A 4.425% 03/19/45	09/21/2026	Paydown		174	174	163	171		3		3		174				5	03/19/2045	1.G FM
	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR3																			
23332U-DU-5	2A1A 4.485% 07/19/45	09/21/2026	Paydown		124,848	124,848	120,205	121,724		3,124		3,124		124,848				3,164	07/19/2045	1.A FM
	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR4																			
23332U-EM-2	2A1A 4.525% 08/19/45	09/21/2026	Paydown		151,401	151,401	135,717	136,031		15,371		15,371		151,401				3,992	08/19/2045	5.C FM
	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR6																			
23332U-FW-9	2A1B 4.745% 10/19/45	09/21/2026	Paydown		16,154	16,154	15,758	17,852		(1,698)		(1,698)		16,154				216	10/19/2045	1.A FM
	DSLA Mortgage Loan Trust 2006- DSLA 2006-AR1																			
23332U-GM-0	2A1A 4.640% 04/19/46	08/01/2026	Paydown		140,490	140,490	123,846	124,530		16,735	775	15,960		140,490				3,254	04/19/2046	1.A FM
	DSLA Mortgage Loan Trust 2006- DSLA 2006-AR1																			
23332U-GM-0	2A1A 4.640% 04/19/46	08/04/2026	ACRA RE 2B Surplus AAM		4,159,532	4,855,602	4,280,360	4,303,995		6,145	26,788	(20,643)		4,283,352		(123,820)	(123,820)	122,447	04/19/2046	1.A FM
	Deephaven Residential Mortgage DRMT 2022-3 A1																			
24381Y-AA-2	6.300% 07/25/67	07/27/2026	Paydown		3,300,837	3,300,837	3,292,585	3,292,585		8,252		8,252		3,300,837				109,409	07/25/2067	1.A
	Deephaven Residential Mortgage DRMT 2025-INV1																			
24382E-AE-7	A3 5.391% 11/25/60	09/01/2026	Paydown		202,487	202,487	202,486	202,514		(27)		(27)		202,487				7,394	11/25/2060	1.C
	Deutsche Alt-A Securities Mort DBALT 2006-AR6																			
25150R-AH-8	A8 4.535% 02/25/37	09/25/2026	Paydown		2,726	(3,837)	(26)	(26)		2,707		2,707		2,682		44	44	297	02/25/2037	6. *
	Deutsche Alt-A Securities Mort DBALT 2007-OA5																			
25150X-AA-0	A1A 4.415% 08/25/47	09/25/2026	Paydown		27,832	27,832	24,430	24,515		3,317		3,317		27,832				520	08/25/2047	1.A FM
	Deutsche Alt-A Securities Mort DBALT 2007-OA5																			
25150X-AB-8	A2 4.615% 08/25/47	09/25/2026	Paydown		20,040	20,040	16,539	16,579		3,461		3,461		20,040				251	08/25/2047	1.A FM
	Deutsche Alt-A Securities Inc DBALT 2005-AR1																			
251510-FB-4	1A1 4.325% 08/25/35	09/25/2026	Paydown		81,662	81,662	71,630	72,672		10,302	1,312	8,990		81,662				2,129	08/25/2035	1.A FM
	Deutsche Alt-A Securities Inc DBALT 2005-4																			
251510-FZ-1	AX2 0.000% 09/25/35	08/01/2026	Paydown						172	(172)									09/25/2035	6. FE
	Deutsche Alt-A Securities Inc DBALT 2005-AR2																			
251510-GR-8	3A1 3.544% 10/25/35	09/01/2026	Paydown		11,493	15,310	10,254	9,602		4,256		4,256		13,859		(2,366)	(2,366)	365	10/25/2035	1.A FM
	Deutsche Alt-A Securities Inc DBALT 2005-5																			
251510-HW-6	2A3 5.500% 11/25/35	09/01/2026	Paydown			1,059	514	506		(7)		(7)		498		(498)	(498)	54	11/25/2035	1.A FM
	Deutsche Alt-A Securities Inc DBALT 2006-AR1																			
251510-LF-8	2A1 3.783% 02/25/36	09/01/2026	Paydown		2,111	2,111	1,414	1,252		859		859		2,111				52	02/25/2036	1.A FM
	Deutsche Alt-B Securities Mort DBALT 2006-AB4																			
251513-AQ-0	A1A 6.005% 10/25/36	09/01/2026	Paydown		8,066	7,966	7,081			896		896		7,977		89	89	188	10/25/2036	1.A FM
	Deutsche Alt-A Securities Mort DBALT 2006-AR3																			
25151A-AG-6	A6 4.575% 08/25/36	09/25/2026	Paydown		513,533	493,131	442,565	451,545		43,192		43,192		494,738		18,795	18,795	16,139	08/25/2036	1.A FM
	Deutsche Alt-A Securities Mort DBALT 2007-AR1																			
25151R-AH-7	A6 4.515% 01/25/47	09/25/2026	Paydown		1,393	1,107				1,369		1,369		1,369			24	40	01/25/2047	6. *
	Deutsche Alt-A Securities Mort DBALT 2007-AR2																			
25151U-AB-3	A2 4.355% 03/25/37	09/25/2026	Paydown		10,311	(25,503)				10,311		10,311		10,311				966	03/25/2037	6. *
	Deutsche Alt-A Securities Mort DBALT 2007-AR2																			
25151U-AF-4	A6 4.315% 03/25/37	09/25/2026	Paydown		2,200	(3,791)				2,200		2,200		2,200				167	03/25/2037	6. *
	Deutsche Alt-A Securities Mort DBALT 2007-OA1																			
25151V-AA-3	A1 4.165% 02/25/47	09/25/2026	Paydown		41,789	41,789	24,039	11,858		18,064		18,064		41,789				794	02/25/2047	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..251563-FB-3	Deutsche Mortgage Securities I DMSI 2004-4 5AR1 5.519% 06/25/34	09/01/2026	Paydown		8,722	8,722	7,397	7,529		1,193		1,193		8,722				330	06/25/2034	1.A FM
..251563-FE-7	Deutsche Mortgage Securities I DMSI 2004-4 7AR2 4.465% 06/25/34	09/25/2026	Paydown		6,246	6,246	5,661	5,946		300		300		6,246				176	06/25/2034	1.A FM
..26845D-AD-7	EFMT 2024-NQM1 EFMT 2024-NQM1 A3 6.217% 11/25/69	09/01/2026	Paydown		254,470	254,470	255,901	256,294		(1,825)		(1,825)		254,470				10,859	11/25/2069	1.B
..26846C-AC-0	EFMT 2025-NQM1 EFMT 2025-NQM1 A3 6.023% 01/25/70	09/01/2026	Paydown		307,601	307,601	308,091	307,647		(46)		(46)		307,601				12,206	01/25/2070	1.B
..281914-AC-5	EFMT 2025-INV2 EFMT 2025-INV2 A3 5.792% 05/26/70	09/01/2026	Paydown		159,388	159,388	159,386	159,695		(308)		(308)		159,388				5,901	05/26/2070	1.C
..31392G-WD-3	Fannie Mae REMIC Trust 2003-W1 FNW 2003-W1 M 2.209% 12/25/42	09/01/2026	Paydown		15,873	15,873	8,295	387		15,486		15,486		15,873				238	12/25/2042	1.A FM
..31659T-DF-9	Fieldstone Mortgage Investment FMIC 2005-1 M6 5.185% 03/25/35	09/25/2026	Paydown		91,963	91,963	63,708	73,280		18,683		18,683		91,963				184	03/25/2035	1.A FM
..31659X-AA-4	Fieldstone Mortgage Investment FMIC 2006-S1 A 4.455% 01/25/37	09/25/2026	Paydown		10,922	10,922	106	62		10,860		10,860		10,922				3	01/25/2037	1.A FM
..31659Y-AA-2	Fieldstone Mortgage Investment FMIC 2007-1 1A 4.273% 04/25/47	09/25/2026	Paydown		381,430	381,430	331,387	351,363		30,067		30,067		381,430				1,861	04/25/2047	1.A FM
..31684K-AB-9	FIGRE Trust 2025-HE2 FIGRE 2025-HE2 B 5.925% 03/25/55	09/25/2026	Paydown		1,231,810	1,231,810	1,231,803	1,231,317		493		493		1,231,810				49,558	03/25/2055	1.D FE
..31684K-AC-7	FIGRE Trust 2025-HE2 FIGRE 2025-HE2 C 6.025% 03/25/55	09/25/2026	Paydown		502,249	502,249	502,247	502,046		204		204		502,249				20,185	03/25/2055	1.G FE
..31684K-AC-7	FIGRE Trust 2025-HE2 FIGRE 2025-HE2 C 6.025% 03/25/55	08/26/2026	ALRE - TDF Trust AAM		2,282,060	2,276,555	2,276,543	2,275,631		(211)		(211)		2,275,421		6,639	6,639	91,823	03/25/2055	1.G FE
..31684R-AC-2	FIGRE Trust 2025-HE7 FIGRE 2025-HE7 C 5.350% 11/25/55	09/25/2026	Paydown		902,592	902,592	898,832	900,589		2,002		2,002		902,592				32,233	11/25/2055	1.A
..316922-AA-1	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 A 5.758% 06/25/55	09/01/2026	Paydown		1,495,595	1,495,595	1,495,549	1,494,834		761		761		1,495,595				58,025	06/25/2055	1.A FE
..316922-AB-9	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 B 5.909% 06/25/55	09/01/2026	Paydown		122,758	122,758	122,757	122,703		55		55		122,758				4,888	06/25/2055	1.D FE
..316922-AC-7	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 C 6.109% 06/25/55	08/01/2026	Paydown		92,534	92,534	92,533	92,491		43		43		92,534				3,525	06/25/2055	1.G FE
..316922-AC-7	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 C 6.109% 06/25/55	08/26/2026	ALRE - TDF Trust AAM		2,121,902	2,112,566	2,112,554	2,111,591		(288)		(288)		2,111,303		10,599	10,599	95,000	06/25/2055	1.G FE
..31739D-AA-2	Finance of America Structured A1 7.500% 08/25/73	09/25/2026	Paydown		226,883,329	226,883,329	216,638,433	231,178,510		(4,295,181)		(4,295,181)		226,883,329				8,140,818	08/25/2073	1.A FE
..32027L-AF-2	First Franklin Mortgage Loan T FFML 2006-FF14 A6 4.325% 10/25/36	09/25/2026	Paydown		30,615	30,615	20,453	22,488		8,128		8,128		30,615				510	10/25/2036	1.A FM
..32027N-JT-9	First Franklin Mortgage Loan T FFML 2004-FF5 A1 4.735% 08/25/34	09/25/2026	Paydown		157,664	157,664	152,121	152,249		5,416		5,416		157,664				3,791	08/25/2034	1.A FM
..32027N-NS-6	First Franklin Mortgage Loan T FFML 2004-FF8 M3 5.440% 10/25/34	09/25/2026	Paydown		45,379	45,379	44,706	44,990		389		389		45,379				1,571	10/25/2034	1.A FM
..32027N-VG-3	First Franklin Mortgage Loan T FFML 2005-FFH3 M5 5.185% 09/25/35	07/27/2026	Paydown			(1)	(1)	(1)						(1)		1	1		09/25/2035	1.A FM
..32028P-AG-0	First Franklin Mortgage Loan T FFML 2006-FF11 M1 4.390% 08/25/36	08/25/2026	Paydown			(6,507)	(3,921)	(4,230)		(51)		(51)		(4,281)		4,281	4,281	135	08/25/2036	1.A FM
..32029A-AE-7	First Franklin Mortgage Loan T FFML 2006-FF18 A2D 4.435% 12/25/37	09/25/2026	Paydown		12,829	12,829	11,919	2,806		894		894		12,829				279	12/25/2037	1.A FM
..32029G-AA-2	First Franklin Mortgage Loan T FFML 2007-FF2 A1 4.295% 03/25/37	09/25/2026	Paydown		64,082	64,082	33,163	32,797		31,286		31,286		64,082				681	03/25/2037	1.A FM
..32051G-2V-6	First Horizon Alternative Mort FHAMS 2006-FA2 1A1 4.515% 05/25/36	08/25/2026	Paydown			10	3	3						2		(2)	(2)		05/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
32051G-A8-8	First Horizon Alternative Mort FHAMS 2005-AA10 2A1 5.033% 12/25/35	09/01/2026	Paydown		630	630	485	485		145		145		630				3	12/25/2035	1.A FM
32051G-PW-9	First Horizon Alternative Mort FHAMS 2005-AA6 1A1 4.678% 08/25/35	09/01/2026	Paydown		5,164	5,166	4,959	4,709		456		456		5,165		(1)	(1)	165	08/25/2035	1.A FM
32051G-T2-1	First Horizon Alternative Mort FHAMS 2006-FA1 1A7 5.750% 04/25/36	09/01/2026	Paydown		30,937	27,260	12,366	9,704		20,017		20,017		29,721		1,215	1,215	1,541	04/25/2036	1.A FM
32051G-YL-3	First Horizon Alternative Mort FHAMS 2005-FA8 1A6 4.665% 11/25/35	09/25/2026	Paydown		47,070	45,448	16,709	16,709		29,798		29,798		46,507		563	563	1,408	11/25/2035	1.A FM
32052D-AC-5	First Horizon Alternative Mort FHAMS 2006-FA8 1A3 4.515% 02/25/37	09/25/2026	Paydown			1,554	374	290		(24)		(24)		266		(266)	(266)	42	02/25/2037	1.A FM
32052E-AA-7	First Horizon Mortgage Pass-Th FHASI 2006-AR3 1A1 3.600% 11/25/36	09/01/2026	Paydown			36	28	18						18		(18)	(18)		11/25/2036	1.A FM
32052Q-AA-0	First Horizon Alternative Mort FHAMS 2006-AA5 A1 4.700% 09/25/36	09/01/2026	Paydown		693	693	388	336		356		356		693				22	09/25/2036	1.A FM
32052W-AJ-8	First Horizon Alternative Mort FHAMS 2007-FA4 1A9 0.000% 08/25/37	09/01/2026	Paydown						14	(14)									08/25/2037	6. *
35564K-HE-2	Freddie Mac STACR REMIC Trust STACR 2021-DNA5 M2 5.340% 01/25/34	09/25/2026	Paydown		1,625,719	1,625,719	1,601,807	1,620,871		4,848		4,848		1,625,719				58,131	01/25/2034	1.A
35564K-KY-4	Freddie Mac STACR REMIC Trust STACR 2021-DNA6 M2 5.190% 10/25/41	09/25/2026	Paydown		354,554	354,554	333,144	347,904		6,650		6,650		354,554				12,325	10/25/2041	1.A
35729P-FR-6	Fremont Home Loan Trust 2004-3 FHLT 2004-3 M6 6.115% 11/25/34	08/25/2026	Paydown			(22,023)	(535)	(534)		396		396		(138)		138	138		11/25/2034	6. FM
35729P-HP-8	Fremont Home Loan Trust 2005-A FHLT 2005-A M4 5.035% 01/25/35	09/25/2026	Paydown		39,725	39,725	34,859	35,481		4,245		4,245		39,725				522	01/25/2035	1.A FM
35729P-HP-8	Fremont Home Loan Trust 2005-A FHLT 2005-A M4 5.035% 01/25/35	08/25/2026	Paydown		17,325	17,325	15,203	15,414		1,911		1,911		17,325				321	01/25/2035	1.A F
35729P-HQ-6	Fremont Home Loan Trust 2005-A FHLT 2005-A M5 5.065% 01/25/35	09/25/2026	Paydown			(1,934)	(701)	(989)		(73)		(73)		(1,062)		1,062	1,062		01/25/2035	5.C FM
35729V-AA-5	Fremont Home Loan Trust 2006-D FHLT 2006-D 1A1 4.295% 11/25/36	09/25/2026	Paydown		6,401	6,401	3,614	3,588		2,813		2,813		6,401				88	11/25/2036	1.A FM
35729V-AF-4	Fremont Home Loan Trust 2006-D FHLT 2006-D M1 4.360% 11/25/36	09/25/2026	Paydown			(4,628)	(656)	(610)		342		342		(314)		314	314	45	11/25/2036	1.A FM
36167C-AA-4	GCAT 2019-RPL1 Trust GCAT 2019-RPL1 A1 2.650% 10/25/68	09/01/2026	Paydown		1,833	1,833	1,521	1,648		185		185		1,833				33	10/25/2068	1.A
36168W-AA-9	GCAT 2022-NQM GCAT 2022-NQM5 A1 5.710% 08/25/67	09/01/2026	Paydown		4,512,553	4,512,553	4,369,859	4,473,991		38,563		38,563		4,512,553				168,647	08/25/2067	1.A
36173Q-AA-5	GCAT 2025-INV2 Trust GCAT 2025-INV2 A1 6.000% 05/25/55	09/01/2026	Paydown		1,235,093	1,235,093	1,235,672	1,235,408		(315)		(315)		1,235,093				48,749	05/25/2055	1.A
36185M-BJ-0	GMACM Mortgage Loan Trust 2005 GMACM 2005-AR6 2A1 3.845% 11/19/35	09/01/2026	Paydown			7,632	3,046	5,601		(182)	2,468	(2,650)		2,950		(2,950)	(2,950)	185	11/19/2035	1.A FM
36185M-EV-0	GMACM Mortgage Loan Trust 2006 GMACM 2006-AR2 2A1 3.438% 05/19/36	09/01/2026	Paydown		31,828	60,217	43,650	28,656		8,361	1,637	6,724		52,394		(20,566)	(20,566)	1,046	05/19/2036	1.A FM
36185N-Q9-4	GMACM Mortgage Loan Trust 2003 GMACM 2003-GH2 B 5.500% 10/25/33	09/01/2026	Paydown			17,575	5,508	5,829		763		763		6,592		(6,592)	(6,592)	601	10/25/2033	1.A FM
36190B-AB-5	GSMSC Pass-Through Trust 2009- GSMSC 2009-5R 1A2 3.880% 11/26/35	09/01/2026	Paydown		26,685	26,570	19,019	14,056		12,569		12,569		26,625		61	61	652	11/26/2035	1.A FM
36190D-AB-1	GSMSC Pass-Through Trust 2009- GSMSC 2009-2R 1A2 5.078% 02/26/36	09/01/2026	Paydown		56,290	56,290	49,816	54,461		1,828		1,828		56,290				1,984	02/26/2036	1.A FM
36190F-AE-0	GSMSC Pass-Through Trust 2009- GSMSC 2009-3R 2A2 5.581% 07/25/35	09/01/2026	Paydown		21,152	21,152	15,739	14,544		6,608		6,608		21,152				809	07/25/2035	1.A FM
36190N-AF-0	GSMSC Resecuritization Trust 2 GSMSC 2009-6R 3A2 6.600% 02/26/36	09/01/2026	Paydown		65,224	65,224	62,639	63,152		2,072		2,072		65,224				3,929	02/26/2036	2.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36228F-2Y-1	GSR Mortgage Loan Trust 2004-6 GSR 2004-6F B1 6.119% 05/25/34	09/01/2026	Paydown		1,697	2,816	1,535	1,664		712		712		2,376		(679)	(679)	114	05/25/2034	1.A FM
36228F-4K-9	GSAA Home Equity Trust 2004-4 GSAA 2004-4 M2 5.965% 05/25/34	09/25/2026	Paydown		23,404	23,404	21,045	41,309		(17,905)		(17,905)		23,404				599	05/25/2034	1.A FM
36228F-YH-3	GSR Mortgage Loan Trust 2003-1 GSR 2003-10 1A11 5.259% 10/25/33	09/01/2026	Paydown		3,817	3,817	3,815	3,751		66		66		3,817				139	10/25/2033	1.A FM
362290-AC-2	GSR Mortgage Loan Trust 2007-A GSR 2007-AR1 2A1 3.798% 03/25/47	09/01/2026	Paydown		4,747	4,068	3,521	2,575		1,759		1,759		4,334		413	413	102	03/25/2047	2.A FM
362290-AC-2	GSR Mortgage Loan Trust 2007-A GSR 2007-AR1 2A1 3.798% 03/25/47	08/01/2026	Paydown		10,258	8,531	7,383	5,399		3,797		3,797		9,196		1,062	1,062	179	03/25/2047	2.C FM
3622EA-AC-4	GSAA Trust GSAA 2007-3 2A1A 4.120% 03/25/47	09/25/2026	Paydown		127,067	127,067	49,955	46,412		80,655		80,655		127,067				2,567	03/25/2047	1.A FM
3622EC-AB-2	GSAA Home Equity Trust 2007-5 GSAA 2007-5 2A1A 4.255% 04/25/47	09/25/2026	Paydown		68,729	68,729	62,224	64,748		3,981		3,981		68,729				570	04/25/2047	1.A FM
3622EL-AA-4	GSAA Home Equity Trust 2006-18 GSAA 2006-18 AV1 4.085% 11/25/36	09/25/2026	Paydown		5,702	5,702	1,898	1,392		4,310		4,310		5,702				37	11/25/2036	1.A FM
3622EL-AF-3	GSAA Home Equity Trust 2006-18 GSAA 2006-18 AF5A 6.502% 11/25/36	09/01/2026	Paydown		15,284	15,284	5,684	5,580		9,704		9,704		15,284				104	11/25/2036	1.A FM
3622EQ-AA-3	GSAA Home Equity Trust 2007-1 GSAA 2007-1 1A1 4.175% 02/25/37	09/25/2026	Paydown		22,546	22,546	11,914	5,790		16,755		16,755		22,546				162	02/25/2037	1.A FM
3622MW-AS-2	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 3A6 6.000% 05/25/37	09/01/2026	Paydown		3,822	4,975	3,778	3,734		943		943		4,677		(855)	(855)	209	05/25/2037	2.C FM
3622N6-AA-7	GSR Mortgage Loan Trust 2007-A GSR 2007-AR2 1A1 4.088% 05/25/37	09/01/2026	Paydown		2,811					1,177		1,177		1,177		1,634	1,634	222	05/25/2037	1.A FM
3622N6-AA-7	GSR Mortgage Loan Trust 2007-A GSR 2007-AR2 1A1 4.088% 05/25/37	08/01/2026	Paydown		2,062	(41)	(26)	(25)		857		857		831		1,231	1,231	152	05/25/2037	1.B FM
3622N6-AA-7	GSR Mortgage Loan Trust 2007-A GSR 2007-AR2 1A1 4.088% 05/25/37	07/01/2026	Paydown		2,095					861		861		861		1,233	1,233	139	05/25/2037	1.E FM
3622N6-AA-7	GSR Mortgage Loan Trust 2007-A GSR 2007-AR2 1A1 4.088% 05/25/37	07/01/2026	Paydown		17,241	15,124	9,597	9,249		6,738		6,738		15,987		1,255	1,255	544	05/25/2037	2.A FM
3622N6-AA-7	GSR Mortgage Loan Trust 2007-A GSR 2007-AR2 1A1 4.088% 05/25/37	07/07/2026	Paydown															128	05/25/2037	2.C FM
3622X7-AF-3	GSR Mortgage Loan Trust 2006-9 GSR 2006-9F 4A1 6.500% 10/25/36	09/01/2026	Paydown			669	228			(15)		(15)		214		(214)	(214)	19	10/25/2036	1.A FM
362334-CN-2	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A2 5.750% 02/25/36	09/01/2026	Paydown		4,436	5,870	5,306	5,361		391		391		5,752		(1,316)	(1,316)	225	02/25/2036	3.A FM
362334-CQ-5	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A4 5.750% 02/25/36	09/01/2026	Paydown		6,557	8,676	8,304	8,511		128		128		8,639		(2,082)	(2,082)	208	02/25/2036	5.B FM
362334-HH-0	GSR Mortgage Loan Trust 2006-3 GSR 2006-3F 4A1 6.000% 03/25/36	09/01/2026	Paydown			2,219	2,020	1,706		19		19		1,725		(1,725)	(1,725)	31	03/25/2036	1.A FM
362334-JL-9	GSR Mortgage Loan Trust 2006-3 GSR 2006-3F 1A5 5.500% 03/25/36	09/01/2026	Paydown		5,702	7,801	6,201	10,396	5,382	(5,261)		121		10,518		(4,815)	(4,815)	268	03/25/2036	6. FM
362334-MF-8	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF4 6.621% 03/25/36	09/01/2026	Paydown		42,678	42,678	12,330	11,011		31,668		31,668		42,678				329	03/25/2036	1.A FM
362334-MG-6	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF5 6.741% 03/25/36	09/01/2026	Paydown		3,564	3,564	1,860	954		2,610		2,610		3,564				27	03/25/2036	1.A FM
362334-MH-4	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF6 6.504% 03/25/36	09/01/2026	Paydown		71,973	71,973	26,086	25,845		46,128		46,128		71,973				526	03/25/2036	1.A FM
362334-NB-6	GSAA Trust GSAA 2006-7 AF2 5.995% 03/25/46	09/01/2026	Paydown		33,356	33,356	19,943	12,246		21,110		21,110		33,356				394	03/25/2046	1.A FM
362334-NC-4	GSAA Trust GSAA 2006-7 AF3 6.720% 03/25/46	09/01/2026	Paydown		59,282	59,282	25,491	5,996		37,570		37,570		59,282				615	03/25/2046	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..362334-ND-2	GSAA Trust GSAA 2006-7 AF4A 6.720% 03/25/46	09/01/2026	Paydown		50,887	50,887	34,197	24,138		26,749		26,749		50,887				601	03/25/2046	1.A FM
..362341-3C-1	GSMPS Mortgage Loan Trust 2006 GSMPS 2006-RP1 1AF1 4.365% 01/25/36	09/25/2026	Paydown		106,520	106,203	87,799	85,790		20,477		20,477		106,266		254	254	2,937	01/25/2036	1.A FM
..362341-4A-4	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A1 4.440% 01/25/36	09/01/2026	Paydown		27,751	26,851	24,904	26,836		10		10		26,846		905	905	874	01/25/2036	2.C FM
..362341-4A-4	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A1 4.440% 01/25/36	09/01/2026	Paydown		1,645	1,592	1,574	1,684		(96)		(96)		1,588		57	57	52	01/25/2036	4.C FM
..362341-4D-8	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A4 4.440% 01/25/36	07/01/2026	Paydown		585	570	516	572		(2)		(2)		570		15	15	16	01/25/2036	2.C FM
..362341-4D-8	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A4 4.440% 01/25/36	09/01/2026	Paydown		6,932	6,741	6,103	6,763		(24)		(24)		6,740		192	192	220	01/25/2036	3.A FM
..362341-6N-4	GSR Mortgage Loan Trust 2006-1 GSR 2006-1F 1A6 4.965% 02/25/36	09/25/2026	Paydown		6,864	5,542	11,897	49,815	1,829	(44,779)		(42,950)		6,864				198	02/25/2036	6. FM
..362341-8H-5	GSR Mortgage Loan Trust 2006-1 GSR 2006-1F 6A3 7.500% 02/25/36	09/01/2026	Paydown			613	154	114		(6)		(6)		108		(108)	(108)	22	02/25/2036	1.A FM
..362341-DS-5	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 2A1 4.315% 07/25/35	09/25/2026	Paydown		4,142	4,142	3,637	3,669		474		474		4,142				110	07/25/2035	1.A FM
..362341-DZ-9	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 3A6 4.345% 07/25/35	09/25/2026	Paydown		13,521	13,521	11,748	11,985		1,536		1,536		13,521				336	07/25/2035	1.A FM
..362341-EM-7	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 3A18 5.500% 07/25/35	09/01/2026	Paydown		62,282	62,282	54,174	54,766		7,516		7,516		62,282				2,070	07/25/2035	1.A FM
..362341-FJ-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A1 4.422% 07/25/35	09/01/2026	Paydown		6,239	6,239	4,311	3,797		2,442		2,442		6,239				180	07/25/2035	1.A FM
..362341-FN-4	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A5 4.422% 07/25/35	09/01/2026	Paydown		25,918	25,918	14,169	15,086		11,023	191	10,832		25,918				747	07/25/2035	1.A FM
..362341-LL-1	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP3 1AF 4.365% 09/25/35	09/25/2026	Paydown		38,910	38,910	33,367	33,367		5,542		5,542		38,910				1,056	09/25/2035	1.A FM
..362341-MC-0	GSR Mortgage Loan Trust 2005-A GSR 2005-AR5 2A3 4.408% 10/25/35	09/01/2026	Paydown		1,829	(78)	(43)	(36)		1,030		1,030		994		836	836	109	10/25/2035	1.A FM
..362341-N5-4	GSR Trust 2005-HEL1 GSR 2005-HEL1 A2B 4.555% 11/25/30	09/25/2026	Paydown		6	12				6		6		6					11/25/2030	1.A FM
..362341-Q4-4	GSR Mortgage Loan Trust 2005-9 GSR 2005-9F 1A2 4.515% 12/25/35	09/25/2026	Paydown		2,438	3,050	2,486	2,410		509		509		2,919		(481)	(481)	87	12/25/2035	1.A FM
..362341-RZ-4	GSR Mortgage Loan Trust 2005-A GSR 2005-AR6 3A1 4.258% 09/25/35	09/01/2026	Paydown		14,929	14,929	13,832	13,969		960		960		14,929				407	09/25/2035	1.A FM
..362341-WZ-8	GSR Mortgage Loan Trust 2005-A GSR 2005-AR7 2A1 4.590% 11/25/35	09/01/2026	Paydown		1,781	1,781	1,598	1,603		178		178		1,781				56	11/25/2035	1.A FM
..362341-ZU-6	GSAA Home Equity Trust 2005-14 GSAA 2005-14 2A2 4.515% 12/25/35	07/27/2026	Paydown		6,668	6,668	3,959	3,344		3,324		3,324		6,668				108	12/25/2035	1.A FM
..362341-ZU-6	GSAA Home Equity Trust 2005-14 GSAA 2005-14 2A2 4.515% 12/25/35	08/21/2026	ALRe Modco - VIAC GA - AAM		1,224,084	2,410,237	1,430,806	1,208,830		(38,558)		(38,558)		1,170,272		53,812	53,812	46,309	12/25/2035	1.A FM
..362351-AA-6	GSAA Home Equity Trust 2006-20 GSAA 2006-20 1A1 4.155% 12/25/46	09/25/2026	Paydown		18,196	18,196	5,987	4,682		13,513		13,513		18,196				147	12/25/2046	1.A FM
..362351-AC-2	GSAA Home Equity Trust 2006-20 GSAA 2006-20 2A1A 4.115% 12/25/46	09/25/2026	Paydown		48,570	48,570	33,434	24,250		24,320		24,320		48,570				259	12/25/2046	1.A FM
..362405-AP-7	GSAMP Trust 2006-SD2 GSAMP 2006-SD2 A3 4.715% 05/25/46	09/25/2026	Paydown		57,088	57,088	27,819	46,707		10,380		10,380		57,088				993	05/25/2046	1.A FM
..36242D-4T-7	GSR Mortgage Loan Trust 2005-A GSR 2005-AR3 3A1 5.846% 05/25/35	09/01/2026	Paydown		8,093	8,093	6,526	4,613		3,481		3,481		8,093				200	05/25/2035	1.A FM
..36242D-FH-1	GSR Mortgage Loan Trust 2004-1 GSR 2004-10F B2 6.040% 09/25/34	09/01/2026	Paydown			18,670	163	47	116			116		163		(163)	(163)		09/25/2034	6. FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36242D-JK-0	GSAA Home Equity Trust 2004-9 GSAA 2004-9 B1 8.515% 09/25/34	09/25/2026	Paydown			2,746	405	628		49		49		678		(678)	(678)	20	09/25/2034	1.A FM
..36242D-KR-3	GSR Mortgage Loan Trust 2004-1 GSR 2004-12 1A1 4.355% 12/25/34	09/25/2026	Paydown		37,826	37,826	34,863	35,849		1,977		1,977		37,826				1,040	12/25/2034	1.A FM
..36242D-MB-6	GSR Mortgage Loan Trust 2004-1 GSR 2004-13F B1 6.828% 11/25/34	09/01/2026	Paydown			28,359	8,508	10,209		815		815		11,024		(11,024)	(11,024)	96	11/25/2034	1.A FM
..36242D-PB-3	GSR Mortgage Loan Trust 2004-1 GSR 2004-14 1A1 4.345% 12/25/34	07/25/2026	Paydown		12,677	12,677	11,314	11,758		918		918		12,677				304	12/25/2034	1.A FM
..36242D-T5-2	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP2 1AF 4.365% 03/25/35	09/25/2026	Paydown		120,600	120,600	109,128	111,803		8,798		8,798		120,600				3,346	03/25/2035	1.A FM
..36242D-UM-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR1 2A1 6.309% 01/25/35	09/01/2026	Paydown		21,434	21,434	18,466	20,610		824		824		21,434				897	01/25/2035	1.A FM
..36242D-VF-7	GSR Mortgage Loan Trust 2005-1 GSR 2005-1F 2A3 6.000% 02/25/35	09/01/2026	Paydown		302	302	278	213		88		88		302				12	02/25/2035	1.A FM
..36242D-VF-7	GSR Mortgage Loan Trust 2005-1 GSR 2005-1F 2A3 6.000% 02/25/35	09/01/2026	Paydown		203	203	202	154		49		49		203				8	02/25/2035	2.C FM
..36242D-XG-3	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP1 1AF 4.365% 01/25/35	09/25/2026	Paydown		440,009	456,736	394,677	389,766		64,480		64,480		454,246		(14,237)	(14,237)	12,381	01/25/2035	1.A FM
..36242D-Y3-1	GSR Mortgage Loan Trust 2005-4 GSR 2005-4F 6A1 6.500% 02/25/35	09/01/2026	Paydown		218	218	217	218						218				9	02/25/2035	1.A FM
..36244S-AC-2	GSAA Home Equity Trust 2006-13 GSAA 2006-13 AF3 6.040% 07/25/36	09/01/2026	Paydown		6,326	6,326	1,821			4,504		4,504		6,326				48	07/25/2036	1.A FM
..36245R-AA-7	GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A1 4.255% 05/25/47	09/25/2026	Paydown		18,956	18,956	11,442	11,632		7,485	160	7,325		18,956				117	05/25/2047	1.A FM
..36245R-AB-5	GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A2 4.455% 05/25/47	09/25/2026	Paydown		15,819	15,819	9,849	9,818		6,000		6,000		15,819				134	05/25/2047	1.A FM
..36245R-AF-6	GSAA Home Equity Trust 2007-6 GSAA 2007-6 A4 4.615% 05/25/47	09/25/2026	Paydown		2,749	2,749	1,855			894		894		2,749				17	05/25/2047	1.A FM
..36249B-AC-4	GSAA Home Equity Trust 2007-7 GSAA 2007-7 2A1 4.100% 07/25/37	08/25/2026	Paydown		14,348	14,348	14,120	14,281		67		67		14,348				200	07/25/2037	1.A FM
..36250B-AH-9	GS Mortgage-Backed Securities GSMBS 2014-EB1A 2A4 5.464% 07/25/44	09/01/2026	Paydown		274	237	238	238		(2)		(2)		237		38	38	8	07/25/2044	1.A
..36251E-AH-2	GSMSC Resecuritization Trust 2 GSMSC 2015-1R 2B 4.483% 01/26/36	08/01/2026	Paydown		169,432	169,432	153,976	152,710		16,723		16,723		169,432				5,007	01/26/2036	1.A FM
..36251E-AH-2	GSMSC Resecuritization Trust 2 GSMSC 2015-1R 2B 4.483% 01/26/36	08/21/2026	ALRe Modco - VIAC GA - AAM		4,576,007	5,159,216	4,688,557	4,650,006		(4,493)		(4,493)		4,645,513		(69,505)	(69,505)	171,325	01/26/2036	1.A FM
..362525-AB-3	GSMSC Pass-Through Trust 2009- GSMSC 2009-1R 1A2 5.473% 11/25/35	09/01/2026	Paydown		35,643	35,643	33,362	33,543		2,100		2,100		35,643				1,454	11/25/2035	1.A FM
..362528-AA-9	GSMSC Pass-Through Trust 2008- GSMSC 2008-1R A1 3.453% 08/27/37	09/01/2026	Paydown		68,963	68,216	48,948	48,938		19,491		19,491		68,429		534	534	1,607	08/27/2037	1.A FM
..362611-AF-2	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 3A3 6.250% 09/25/36	09/01/2026	Paydown		2,383	3,241	2,979	3,594		(244)		(244)		3,351		(967)	(967)	130	09/25/2036	5.C FM
..362611-AP-0	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 4A4 6.500% 09/25/36	09/01/2026	Paydown			1,078	819	467		(26)		(26)		440		(440)	(440)	51	09/25/2036	1.A FM
..362611-BR-5	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 4A17 6.000% 09/25/36	09/01/2026	Paydown			4,696	1,757	1,977		(111)	127	(238)		1,739		(1,739)	(1,739)	199	09/25/2036	1.A FM
..362636-AW-2	GSR Mortgage Loan Trust 2007-2 GSR 2007-2F 3A6 6.000% 03/25/37	09/01/2026	Paydown			1,521	1,098	843		(37)		(37)		806		(806)	(806)	67	03/25/2037	3.A FM
..362636-AW-2	GSR Mortgage Loan Trust 2007-2 GSR 2007-2F 3A6 6.000% 03/25/37	07/01/2026	Paydown			776	561	430		(15)		(15)		416		(416)	(416)	30	03/25/2037	3.B FM
..36273B-AD-1	GS Mortgage Backed Securities GSMBS 2025-CES2 M1 5.926% 09/25/55	08/04/2026	ACRA RE 2B Surplus AAM		3,482,999	3,500,000	3,499,948	3,499,357		(343)		(343)		3,499,014		(16,015)	(16,015)	140,002	09/25/2055	1.F

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36275E-AE-1	GS Mortgage-Backed Securities GSMBS 2025-DSC1 A3 5.278% 06/25/65	09/01/2026	Paydown		134,466	134,466	134,356	53,792		104		104		134,466				4,313	06/25/2065	1.F FE
..36275E-AF-8	GS Mortgage-Backed Securities GSMBS 2025-DSC1 M1 5.696% 06/25/65	08/04/2026	ACRA RE 2B Surplus AAM		1,373,925	1,400,000	1,399,957	1,399,645		(95)		(95)		1,399,550		(25,625)	(25,625)	53,827	06/25/2065	2.B FE
..362949-BP-3	GS Mortgage-Backed Securities GSMBS 2024-PJ7 A24 6.000% 11/25/54	09/01/2026	Paydown		63,132	63,132	62,836	63,132						63,132				2,483	11/25/2054	1.A
..362957-AG-7	GS Mortgage-Backed Securities GSMBS 2025-PJ2 A 6.000% 07/25/55	09/01/2026	Paydown		1,560,317	1,560,317	1,562,474	1,562,474		(2,157)		(2,157)		1,560,317				59,234	07/25/2055	1.A
..36297N-AA-3	GSAMP Trust 2006-S3 GSAMP 2006-S3 A1 6.585% 05/25/36	09/01/2026	Paydown		13,755	13,755	383	163		13,592		13,592		13,755				13	05/25/2036	1.A FM
..36297T-AE-2	GSR Mortgage Loan Trust 2006-A GSR 2006-AR2 3A1 5.347% 04/25/36	09/01/2026	Paydown		12,036	1,153	655	644		5,503		5,503		6,148		5,889	5,889	589	04/25/2036	1.A FM
..36298N-AC-8	GSR Mortgage Loan Trust 2006-7 GSR 2006-7F 1A1 5.000% 08/25/36	09/01/2026	Paydown		2,455	2,544	2,099	1,511		996		996		2,507		(52)	(52)	74	08/25/2036	1.A FM
..36298N-BX-1	GSR Mortgage Loan Trust 2006-7 GSR 2006-7F 5A2 7.100% 08/25/36	09/25/2026	Paydown				322	177		(5)		(5)		172		(172)	(172)	73	08/25/2036	5.C FE
..367910-AW-6	GE-WMC Asset-Backed Pass-Throu GEWMC 2005-2 M1 4.675% 12/25/35	09/25/2026	Paydown			(6,400)	(4,769)	(5,052)		(196)		(196)		(5,248)		5,248	5,248	150	12/25/2035	1.A FM
..38011A-AD-6	GMACM Home Equity Loan Trust 2 GMACM 2006-HE2 A4 7.471% 05/25/36	09/01/2026	Paydown		74,412	22,228	19,139	20,364		3,610		3,610		23,974		50,438	50,438	4,791	05/25/2036	1.A FM
..38012T-AB-8	GMACM Home Equity Loan Trust 2 GMACM 2006-HE3 A2 5.750% 10/25/36	09/01/2026	Paydown		10,919	9,434	9,198	8,966		543		543		9,509		1,411	1,411	460	10/25/2036	1.D FM
..39538B-AE-4	GreenPoint Mortgage Funding Tr GPMF 2006-AR6 A3A 4.455% 10/25/46	09/25/2026	Paydown		2,544	2,532	2,405	2,432		100		100		2,532		12	12	73	10/25/2046	1.A FM
..39538R-AB-5	GreenPoint MTA Trust 2005-AR1 GPMF 2005-AR1 A2 4.455% 06/25/45	09/25/2026	Paydown		23,355	23,355	20,627	15,701		7,654		7,654		23,355				736	06/25/2045	1.A FM
..39538W-BE-7	GreenPoint Mortgage Funding Tr GPMF 2005-HY1 M1 4.840% 07/25/35	09/25/2026	Paydown		20,838	20,838	20,610	20,704		134		134		20,838				629	07/25/2035	1.A FM
..39538W-BU-1	GreenPoint Mortgage Funding Tr GPMF 2005-AR4 2A1 4.553% 10/25/45	08/25/2026	Paydown		26,953	28,100	8,273	4,536		22,598		22,598		27,133		(181)	(181)	1,025	10/25/2045	1.A FM
..39538W-BY-3	GreenPoint Mortgage Funding Tr GPMF 2005-AR4 4A1A 4.635% 10/25/45	09/25/2026	Paydown		9,144	9,144	6,869	5,403		3,741		3,741		9,144				271	10/25/2045	1.A FM
..39538W-EE-4	GreenPoint Mortgage Funding Tr GPMF 2005-AR5 2A1 4.575% 11/25/45	09/25/2026	Paydown		19,361	19,195	10,981	10,177		9,096		9,096		19,273		88	88	531	11/25/2045	1.A FM
..39538W-EL-8	GreenPoint Mortgage Funding Tr GPMF 2005-AR5 3A2 4.555% 11/25/46	07/27/2026	Paydown		647	647	327	219		428		428		647				8	11/25/2046	1.A FM
..39538W-FH-6	GreenPoint Mortgage Funding Tr GPMF 2006-AR1 A1A 4.595% 02/25/36	09/25/2026	Paydown		16,947	16,947	12,386	15,281		1,666		1,666		16,947				445	02/25/2036	1.A FM
..39538W-GC-6	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 2A1 4.435% 03/25/36	09/25/2026	Paydown		20,983	20,983	20,242	20,259		725		725		20,983				524	03/25/2036	1.A FM
..39538W-GF-9	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 G3A1 4.155% 03/25/36	09/25/2026	Paydown		349,475	349,475	339,458	339,587		9,888		9,888		349,475				8,879	03/25/2036	1.A FM
..39538W-GG-7	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 3A2 4.655% 03/25/36	09/25/2026	Paydown		3,456	3,456	1,262	1,264		2,192		2,192		3,456				91	03/25/2036	1.A FM
..39539M-AA-7	GreenPoint Mortgage Funding Tr GPMF 2007-AR3 A1 4.455% 06/25/37	09/25/2026	Paydown		21,985	21,985	17,692	18,862		3,123		3,123		21,985				663	06/25/2037	1.A FM
..403969-AE-8	HOMES 2025-AFC1 Trust HOMES 2025-AFC1 A3 6.031% 01/25/60	09/01/2026	Paydown		184,573	184,573	184,790	184,643		(69)		(69)		184,573				7,594	01/25/2060	1.F FE
..40431J-AA-1	HSI Asset Securitization Corp HASC 2007-OPT1 1A 4.155% 12/25/36	09/25/2026	Paydown		50,647	50,647	43,920	44,257		6,390		6,390		50,647				882	12/25/2036	1.A FM
..40431K-AF-7	HSI Asset Loan Obligation Trus HALO 2007-WF1 A6 6.350% 12/25/36	09/01/2026	Paydown		17,236	17,236	10,147	7,903		9,333		9,333		17,236				440	12/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..41161M-AA-8	HarborView Mortgage Loan Trust HVMLT 2006-5 1A1A 4.615% 07/19/47	09/01/2026	Paydown		1,851	3,252	1,122	1,048		1,236		1,236		2,284		(432)	(432)	158	07/19/2047	1.A FM
..41161M-AC-4	HarborView Mortgage Loan Trust HVMLT 2006-5 2A1A 4.365% 07/19/46	09/21/2026	Paydown		135,147	135,107	73,639	67,871		67,804	548	67,256		135,127		19	19	4,947	07/19/2046	1.A FM
..41161P-BV-4	HarborView Mortgage Loan Trust HVMLT 2003-2 1A 4.745% 10/19/33	09/19/2026	Paydown		4,027	4,027	3,885	3,977		50		50		4,027				121	10/19/2033	1.A FM
..41161P-HB-2	HarborView Mortgage Loan Trust HVMLT 2004-8 2A3 4.825% 11/19/34	07/20/2026	Paydown		2,198	2,198	1,677	1,861		337		337		2,198				58	11/19/2034	1.B FM
..41161P-HB-2	HarborView Mortgage Loan Trust HVMLT 2004-8 2A3 4.825% 11/19/34	08/19/2026	Paydown		2,294	2,209	1,686	1,870		351		351		2,221		73	73	72	11/19/2034	1.C FM
..41161P-HB-2	HarborView Mortgage Loan Trust HVMLT 2004-8 2A3 4.825% 11/19/34	09/21/2026	Paydown		2,141	2,141	1,633	1,812		328		328		2,141				73	11/19/2034	1.D FM
..41161P-HB-2	HarborView Mortgage Loan Trust HVMLT 2004-8 2A3 4.825% 11/19/34	07/20/2026	Paydown		758	758	584	646		112		112		758				20	11/19/2034	1.E FM
..41161P-HB-2	HarborView Mortgage Loan Trust HVMLT 2004-8 2A3 4.825% 11/19/34	08/19/2026	Paydown		791	762	587	650		116		116		766		25	25	25	11/19/2034	1.F FM
..41161P-HB-2	HarborView Mortgage Loan Trust HVMLT 2004-8 2A3 4.825% 11/19/34	09/21/2026	Paydown		738	738	568	630		109		109		738				25	11/19/2034	1.G FM
..41161P-HU-0	HarborView Mortgage Loan Trust HVMLT 2004-9 4A1A 4.765% 12/19/34	09/21/2026	Paydown		1,165	1,161	996	964		197		197		1,161		3	3	35	12/19/2034	1.A FM
..41161P-JG-9	HarborView Mortgage Loan Trust HVMLT 2004-9 4A3 4.805% 12/19/34	09/21/2026	Paydown		11,615	10,485	9,372	9,403		1,199		1,199		10,601		1,013	1,013	141	12/19/2034	1.A FM
..41161P-K6-9	HarborView Mortgage Loan Trust HVMLT 2006-2 3A1A 6.288% 02/25/36	09/01/2026	Paydown		10,087	10,087	10,223	49,060		(38,973)		(38,973)		10,087				392	02/25/2036	1.A FM
..41161P-KA-0	HarborView Mortgage Loan Trust HVMLT 2004-11 2A2A 4.645% 01/19/35	09/21/2026	Paydown		2,587	2,587	2,131	1,783		804		804		2,587				59	01/19/2035	1.A FM
..41161P-KD-4	HarborView Mortgage Loan Trust HVMLT 2004-11 3A1A 4.705% 01/19/35	09/21/2026	Paydown		42,664	42,664	38,300	44,334		(1,670)		(1,670)		42,664				1,267	01/19/2035	3.C FM
..41161P-KH-5	HarborView Mortgage Loan Trust HVMLT 2004-11 3A3 4.765% 01/19/35	09/21/2026	Paydown		15,939	15,939	10,497	15,190		749		749		15,939				303	01/19/2035	1.A FM
..41161P-KH-5	HarborView Mortgage Loan Trust HVMLT 2004-11 3A3 4.765% 01/19/35	09/21/2026	Paydown		1,988	1,988	1,670	2,118		(130)		(130)		1,988				38	01/19/2035	5.A FM
..41161P-KH-5	HarborView Mortgage Loan Trust HVMLT 2004-11 3A3 4.765% 01/19/35	09/21/2026	Paydown		5,186	5,186	4,629	5,643		(456)		(456)		5,186				98	01/19/2035	5.B FM
..41161P-L4-3	HarborView Mortgage Loan Trust HVMLT 2006-4 2A1A 4.405% 05/19/46	09/21/2026	Paydown		2,486	2,347	1,456	1,053		1,370		1,370		2,424		62	62	77	05/19/2046	1.A FM
..41161P-LD-3	HarborView Mortgage Loan Trust HVMLT 2005-1 2A1A 4.545% 03/19/35	09/21/2026	Paydown		47,616	47,616	44,531	45,504		2,113		2,113		47,616				1,242	03/19/2035	1.A FM
..41161P-LQ-4	HarborView Mortgage Loan Trust HVMLT 2005-2 1A 4.525% 05/19/35	09/21/2026	Paydown			(582)	(252)	(149)		7		7		(141)		141	141	9	05/19/2035	1.A FM
..41161P-QU-0	HarborView Mortgage Loan Trust HVMLT 2005-8 1A2A 4.665% 09/19/35	09/21/2026	Paydown		181,779	181,779	138,409	112,912		68,867		68,867		181,779				4,475	09/19/2035	1.A FM
..41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A 4.625% 11/19/35	09/21/2026	Paydown		13,657	13,657	9,771	9,271		4,386		4,386		13,657				368	11/19/2035	1.A FM
..41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A 4.625% 11/19/35	07/20/2026	Paydown		4,125	4,125	2,841	2,841		1,284		1,284		4,125				102	11/19/2035	1.B FM
..41161P-VF-7	HarborView Mortgage Loan Trust HVMLT 2005-12 1A1A 5.705% 10/19/35	09/01/2026	Paydown		4,686	4,097	2,016			2,382		2,382		4,398		288	288	52	10/19/2035	2.C FM
..41161P-VF-7	HarborView Mortgage Loan Trust HVMLT 2005-12 1A1A 5.705% 10/19/35	08/01/2026	Paydown		19,363	18,546	9,125			9,837		9,837		18,962		401	401	108	10/19/2035	3.A FM
..41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 5.707% 10/19/35	09/01/2026	Paydown		13,800	13,800	8,945	8,734		5,067		5,067		13,800				257	10/19/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 5.707% 10/19/35	09/01/2026	Paydown		12,665	12,665	9,101	9,228		3,469	32	3,437		12,665				349	10/19/2035	3.A FM
41161P-VK-6	HarborView Mortgage Loan Trust HVMLT 2005-12 2A12 5.505% 10/19/35	09/21/2026	Paydown		19,650	19,650	14,341	13,122		6,527		6,527		19,650				548	10/19/2035	1.A FM
41161P-VK-6	HarborView Mortgage Loan Trust HVMLT 2005-12 2A12 5.505% 10/19/35	09/21/2026	Paydown		7,774	7,774	5,953	5,445		2,329		2,329		7,774				169	10/19/2035	1.E FM
41161P-VK-6	HarborView Mortgage Loan Trust HVMLT 2005-12 2A12 5.505% 10/19/35	07/20/2026	Paydown		3,455	3,455	2,646	2,420		1,035		1,035		3,455				59	10/19/2035	1.F FM
41161P-WB-5	HarborView Mortgage Loan Trust HVMLT 2005-13 2A11 4.565% 02/19/36	09/21/2026	Paydown		2,714	2,714	1,405	1,081		1,633		1,633		2,714				81	02/19/2036	1.A FM
41161P-WC-3	HarborView Mortgage Loan Trust HVMLT 2005-13 2A12 5.545% 02/19/36	09/21/2026	Paydown		2,991	2,991	1,526	1,259		1,732		1,732		2,991				90	02/19/2036	1.A FM
41161P-YX-5	HarborView Mortgage Loan Trust HVMLT 2005-16 2A1B 4.665% 01/19/36	08/19/2026	Paydown		85	(595)	(593)	(513)		12		12		(501)		587	587	6	01/19/2036	1.A Z
41161P-YX-5	HarborView Mortgage Loan Trust HVMLT 2005-16 2A1B 4.665% 01/19/36	09/21/2026	Paydown		53	(199)	(198)	(171)		7		7		(164)		217	217	3	01/19/2036	6. *
41162B-AA-1	Harborview Mortgage Loan Trust HVMLT 2006-SB1 A1A 4.555% 12/19/36	09/01/2026	Paydown		25,509	78,258	62,566	64,873		4,970		4,970		69,843		(44,334)	(44,334)	1,505	12/19/2036	1.A FM
41162B-AB-9	Harborview Mortgage Loan Trust HVMLT 2006-SB1 A1B 4.655% 12/19/36	07/01/2026	Paydown		1	642	214		214			214		214		(214)	(214)	1	12/19/2036	6. FE
41162D-AD-1	HarborView Mortgage Loan Trust HVMLT 2006-12 2A13 4.485% 12/19/36	09/21/2026	Paydown		10,346	9,941	8,526	11,155		(1,271)		(1,271)		9,885		462	462	246	12/19/2036	5.C FM
41162D-AF-6	HarborView Mortgage Loan Trust HVMLT 2006-12 2A2A 4.385% 01/19/38	09/21/2026	Paydown		213,234	213,234	190,572	200,079		13,155		13,155		213,234				4,905	01/19/2038	1.A FM
41164L-AB-5	HarborView Mortgage Loan Trust HVMLT 2007-2 2A1A 4.335% 05/25/38	09/25/2026	Paydown		262,989	262,989	210,706	208,593		59,178	4,782	54,396		262,989				7,341	05/25/2038	1.A FM
41164M-AP-2	HarborView Mortgage Loan Trust HVMLT 2007-1 2AC2 4.425% 03/19/37	09/21/2026	Paydown		5,225	(3,620)	(3,113)	(417)	(2,336)	1,112		(1,224)		(1,641)		6,867	6,867	265	03/19/2037	1.A FM
41164U-AB-5	HarborView Mortgage Loan Trust HVMLT 2007-3 2A1A 4.405% 05/19/37	09/19/2026	Paydown		136,355	136,355	126,810	128,555		7,801		7,801		136,355				1,131	05/19/2037	1.A FM
41164U-AD-1	HarborView Mortgage Loan Trust HVMLT 2007-3 2A1C 4.585% 05/19/37	09/21/2026	Paydown		2,181	1,679				2,181		2,181		2,181				57	05/19/2037	6. *
41165A-AD-4	HarborView Mortgage Loan Trust HVMLT 2007-5 A1C 4.565% 09/19/37	09/21/2026	Paydown		2,425	(1,263)	(251)	(136)		2,163		2,163		2,027		398	398	88	09/19/2037	1.A FM
41165B-AA-8	HarborView Mortgage Loan Trust HVMLT 2007-6 1A1A 4.205% 08/19/37	09/21/2026	Paydown		289,764	289,763	239,779	240,747		49,016		49,016		289,763		1	1	5,461	08/19/2037	1.A FM
437084-AV-8	Home Equity Asset Trust 2004-1 HEAT 2004-1 M1 4.960% 06/25/34	09/25/2026	Paydown		11,919	11,919	10,825	11,693		227		227		11,919				379	06/25/2034	1.A FM
437084-CE-4	Home Equity Asset Trust HEAT 2004-3 M1 4.870% 08/25/34	09/25/2026	Paydown		82,208	82,208	57,557	79,402		2,806		2,806		82,208				2,694	08/25/2034	1.A FM
43708A-AH-5	Home Equity Mortgage Loan Asse INHEL 2002-A M2 5.890% 05/25/33	07/27/2026	Paydown			2,038	1,019	1,193		46		46		1,239		(1,239)	(1,239)	68	05/25/2033	6. FM
43709N-AD-5	Home Equity Asset Trust 2006-7 HEAT 2006-7 2A3 4.315% 01/25/37	09/25/2026	Paydown		155,286	155,286	129,696	133,330		21,955		21,955		155,286				2,379	01/25/2037	1.A FM
43709X-AD-3	Home Equity Mortgage Loan Asse INABS 2006-E 2A2 4.255% 04/25/37	09/25/2026	Paydown		27,166	27,166	18,156	18,383		8,783		8,783		27,166				368	04/25/2037	1.A FM
43739E-AB-3	HomeBanc Mortgage Trust 2004-1 HMBT 2004-1 2A 4.875% 08/25/29	09/25/2026	Paydown		49,573	49,573	43,809	46,601		2,972		2,972		49,573				1,576	08/25/2029	1.A FM
43789G-AA-9	Homeward Opportunities Fund Tr HOF 2024-RRTL2 A1 5.989% 09/25/39	08/25/2026	Paydown		37,955,134	37,955,134	38,023,311	37,975,560		(20,426)		(20,426)		37,955,134				1,487,438	09/25/2039	1.G FE
437919-AA-1	Homeward Opportunities Fund Tr HOF 2025-RRTL1 A1 5.476% 03/25/40	09/25/2026	Paydown		3,256,826	3,256,826	3,248,713	3,252,573		4,252		4,252		3,256,826				133,758	03/25/2040	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
44328B-AB-4	HSI Asset Securitization Corp HASC 2006-HE2 1A 4.275% 12/25/36	09/25/2026	Paydown		5,976	5,976	2,211	2,069		3,907		3,907		5,976				64	12/25/2036	1.A FM
45254N-NP-8	Impac CMB Trust Series 2005-3 IMM 2005-3 A1 4.495% 08/25/35	09/25/2026	Paydown		82,047	82,047	61,654	65,619		16,428		16,428		82,047				2,388	08/25/2035	1.A FM
45254N-PL-5	Impac CMB Trust Series 2005-4 IMM 2005-4 1M5 4.695% 05/25/35	09/25/2026	Paydown		2,968	2,968		81		2,887		2,887		2,968				176	05/25/2035	1.A FM
45254N-PQ-4	Impac CMB Trust Series 2005-4 IMM 2005-4 1B1 5.315% 05/25/35	09/25/2026	Paydown		3,174	3,174		97		3,078		3,078		3,174				116	05/25/2035	1.A FM
45254N-PU-5	Impac CMB Trust Series 2005-5 IMM 2005-5 A1 4.335% 08/25/35	09/25/2026	Paydown		51,601	51,601	48,247	48,324		3,277		3,277		51,601				1,247	08/25/2035	1.A FM
45254N-PU-5	Impac CMB Trust Series 2005-5 IMM 2005-5 A1 4.335% 08/25/35	08/25/2026	Paydown		7,186	7,186	6,719	6,724		461		461		7,186				214	08/25/2035	1.A F
45254N-PV-3	Impac CMB Trust Series 2005-5 IMM 2005-5 A2 4.235% 08/25/35	09/25/2026	Paydown		9,112	9,112	7,716	8,087		1,025		1,025		9,112				262	08/25/2035	1.A FM
45254N-QA-8	Impac CMB Trust Series 2005-5 IMM 2005-5 M3 4.595% 08/25/35	09/25/2026	Paydown		1,027	876				1,027		1,027		1,027				90	08/25/2035	6. *
45254N-RG-4	Impac CMB Trust Series 2005-8 IMM 2005-8 1A 4.535% 02/25/36	09/25/2026	Paydown		272,524	272,524	254,810	255,106		17,418		17,418		272,524				5,835	02/25/2036	1.A FM
45254N-RW-9	Impac CMB Trust Series 2005-8 IMM 2005-8 2M2 5.140% 02/25/36	09/25/2026	Paydown		14,525	14,525	12,908	13,834		691		691		14,525				482	02/25/2036	1.A FM
45254T-SS-4	Impac Secured Assets Corp Seri IMSA 2005-2 A2D 4.875% 03/25/36	09/25/2026	Paydown		44,937	54,370	39,430	36,160		15,073		15,073		51,233		(6,296)	(6,296)	1,423	03/25/2036	1.A FM
45254T-TP-9	Impac Secured Assets Trust 200 IMSA 2006-1 2A2 4.835% 05/25/36	09/25/2026	Paydown		3,267	3,267	3,164	3,164		103		103		3,267				95	05/25/2036	1.A FM
45254T-TZ-7	Impac Secured Assets Trust 200 IMSA 2006-1 2M2 4.945% 05/25/36	09/25/2026	Paydown		2,474	2,474	2,102	2,375		99		99		2,474				69	05/25/2036	1.A FM
452559-AC-1	Impac Secured Assets Trust 200 IMSA 2007-1 A3 4.495% 03/25/37	09/25/2026	Paydown		186,311	186,659	162,270	163,289		23,329		23,329		186,618		(307)	(307)	4,139	03/25/2037	1.A FM
45255R-AZ-0	Impac Secured Assets Trust 200 IMSA 2006-3 A7 4.555% 11/25/36	09/25/2026	Paydown		252,619	343,941	292,158	289,483		42,658	1,489	41,169		330,652		(78,033)	(78,033)	11,580	11/25/2036	1.A FM
45660L-3J-6	Residential Asset Securitizati RAST 2005-A15 1A3 5.750% 02/25/36	09/01/2026	Paydown		5,550	5,539	4,917	5,822		(284)		(284)		5,538				224	02/25/2036	3.B FM
45660L-4E-6	Residential Asset Securitizati RAST 2005-A15 3A1 5.750% 02/25/36	09/01/2026	Paydown		113,322	111,613	75,822			35,338	1,163	34,175		112,163		1,159	1,159	4,310	02/25/2036	3.A FM
45660L-4E-6	Residential Asset Securitizati RAST 2005-A15 3A1 5.750% 02/25/36	07/01/2026	Paydown		9,759	8,892	6,040			3,050	93	2,957		9,170		589	589	300	02/25/2036	3.B FM
45660L-4E-6	Residential Asset Securitizati RAST 2005-A15 3A1 5.750% 02/25/36	09/01/2026	Paydown		25,737	25,198	20,726	20,658		4,645		4,645		25,303		434	434	964	02/25/2036	5.C FM
45660L-4W-6	IndyMac INDX Mortgage Loan Tru INDX 2005-AR33 1A1 3.645% 01/25/36	09/01/2026	Paydown		106,648	106,648	79,261			27,386		27,386		106,648				3,063	01/25/2036	4.C FM
45660L-BW-8	Residential Asset Securitizati RAST 2004-A10 A2 5.500% 02/25/35	09/01/2026	Paydown		135,436	135,436	121,890	124,710		10,727		10,727		135,436				3,238	02/25/2035	1.A FM
45660L-CN-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR2 2A2A 4.695% 02/25/35	09/25/2026	Paydown		8,087	8,087	7,117	6,381		1,706		1,706		8,087				273	02/25/2035	3.A FM
45660L-F8-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR23 5A1 4.394% 11/25/35	09/01/2026	Paydown		135,390	135,390	112,178	93,221		42,169		42,169		135,390				4,509	11/25/2035	2.C FM
45660L-F8-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR23 5A1 4.394% 11/25/35	08/01/2026	Paydown		24,986	24,986	20,702	17,203		7,782		7,782		24,986				700	11/25/2035	3.A FM
45660L-GD-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR6 2A1 4.495% 04/25/35	09/25/2026	Paydown		567	567	439	436		131		131		567				14	04/25/2035	1.A FM
45660L-GQ-6	IndyMac INDX Mortgage Loan Tru INDX 2005-AR5 1A1 3.525% 05/25/35	09/01/2026	Paydown		2,759	2,690	2,197	2,789		(102)		(102)		2,687		73	73	72	05/25/2035	4.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..45660L-JJ-9	IndyMac INDX Mortgage Loan Tru INDX 2005-AR8 2A1A 4.475% 04/25/35	09/25/2026	Paydown		34,733	34,733	33,085	33,989		744		744		34,733				960	04/25/2035	4.A FM
..45660L-LR-8	IndyMac INDX Mortgage Loan Tru INDX 2005-AR7 6A1 3.358% 06/25/35	09/01/2026	Paydown		10,700	10,700	6,321	5,611		5,089		5,089		10,700				85	06/25/2035	1.A FM
..45660L-MG-1	IndyMac INDX Mortgage Loan Tru INDX 2005-AR12 2A1A 4.495% 07/25/35	09/25/2026	Paydown		18,114	18,114	16,484	16,518		1,597		1,597		18,114				442	07/25/2035	1.A FM
..45660L-MX-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR9 3A1 4.571% 07/25/35	09/01/2026	Paydown		152,885	151,346	114,660	113,915		37,836		37,836		151,751		1,134	1,134	5,263	07/25/2035	1.A FM
..45660L-QW-2	IndyMac INDX Mortgage Loan Tru INDX 2005-AR13 1A1 3.566% 08/25/35	09/01/2026	Paydown		7,529	7,529	3,522			4,008		4,008		7,529				244	08/25/2035	1.A FM
..45660L-RU-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR14 1A1A 4.575% 07/25/35	09/25/2026	Paydown		96,361	96,361	74,572	64,969		31,392		31,392		96,361				2,684	07/25/2035	1.A FM
..45660L-RU-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR14 1A1A 4.575% 07/25/35	08/25/2026	Paydown		28,638	28,638	22,162	19,308		9,329		9,329		28,638				832	07/25/2035	1.A F
..45660L-SR-1	Residential Asset Securitizati RAST 2005-A8CB A3 5.500% 07/25/35	08/01/2026	Paydown		356	362	279	204		155		155		359		(4)	(4)	13	07/25/2035	1.G FM
..45660L-SR-1	Residential Asset Securitizati RAST 2005-A8CB A3 5.500% 07/25/35	07/01/2026	Paydown		3,489	3,492	2,687	1,970		1,521		1,521		3,491		(2)	(2)	112	07/25/2035	2.C FM
..45660L-UZ-0	IndyMac INDX Mortgage Loan Tru INDX 2005-AR17 5A1 4.480% 09/25/35	09/01/2026	Paydown		13,986	12,260	9,067	8,242		4,594		4,594		12,836		1,150	1,150	281	09/25/2035	1.A FM
..45660L-VN-6	IndyMac INDX Mortgage Loan Tru INDX 2005-AR15 A3 0.000% 09/25/35	09/01/2026	Paydown					1		(1)		(1)							09/25/2035	6. *
..45660L-VZ-9	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 1A1 4.635% 10/25/36	09/25/2026	Paydown		313,600	313,600	126,102	131,844		185,693	3,937	181,756		313,600				9,223	10/25/2036	1.A FM
..45660L-WD-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1A 4.635% 10/25/36	09/25/2026	Paydown		542,067	542,067	314,268	257,536		284,532		284,532		542,067				13,541	10/25/2036	1.A FM
..45660L-WE-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B 5.575% 10/25/36	09/25/2026	Paydown		379,423	379,423	191,575	173,083		206,340		206,340		379,423				10,049	10/25/2036	1.A FM
..45660L-WE-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B 5.575% 10/25/36	08/25/2026	Paydown		9,938	9,938	5,926	5,010		4,928		4,928		9,938				276	10/25/2036	1.B FM
..45660L-WE-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B 5.575% 10/25/36	07/27/2026	Paydown		31,587	31,587	18,834	15,925		15,662		15,662		31,587				784	10/25/2036	1.C FM
..45660L-WF-2	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A2C 5.235% 10/25/36	09/25/2026	Paydown		3,341	3,152	1,434	1,272		1,994		1,994		3,266		75	75	90	10/25/2036	1.A FM
..45660L-WS-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 1X 0.000% 10/25/36	09/01/2026	Paydown				1	27		(26)		(26)		1		(1)	(1)		10/25/2036	5.C FE
..45660L-Y3-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR29 A2 3.552% 01/25/36	09/01/2026	Paydown		13,691	13,548				13,691		13,691		13,691				343	01/25/2036	6. *
..45660L-YE-3	IndyMac INDX Mortgage Loan Tru INDX 2005-AR21 3A3 3.858% 10/25/35	08/01/2026	Paydown		322	322	258	300	555	(533)		22		322				8	10/25/2035	4.C FM
..45660L-YE-3	IndyMac INDX Mortgage Loan Tru INDX 2005-AR21 3A3 3.858% 10/25/35	09/01/2026	Paydown		660	660	528	614	1,137	(1,091)		46		660				17	10/25/2035	5.A FM
..45660L-YW-3	IndyMac INDB Mortgage Loan Tru INDB 2005-1 A1 4.615% 11/25/35	09/25/2026	Paydown		13,153	12,970	8,366	8,091		4,948		4,948		13,040		114	114	319	11/25/2035	5.A FM
..45660L-YX-1	IndyMac INDB Mortgage Loan Tru INDB_05-1-A2 4.735% 11/25/35	08/25/2026	Paydown		44	(151)	(151)	(66)		39		39		(27)		71	71	4	11/25/2035	1.A Z
..45660L-YX-1	IndyMac INDB Mortgage Loan Tru INDB_05-1-A2 4.735% 11/25/35	09/25/2026	Paydown		56	56	56	24		32		32		56				1	11/25/2035	6. *
..45660L-ZH-5	IndyMac INDA Mortgage Loan Tru INDA 2005-AR1 1A1 3.747% 11/25/35	09/01/2026	Paydown		3,359	3,359	2,861	2,082		1,277		1,277		3,359				85	11/25/2035	1.A FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 4.815% 11/25/34	09/25/2026	Paydown		12,071	12,071	10,441	10,705		1,365		1,365		12,071				230	11/25/2034	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 4.815% 11/25/34	07/27/2026	Paydown		1,623	1,623	1,437	1,490		134		134		1,623				30	11/25/2034	1.B FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 4.815% 11/25/34	09/25/2026	Paydown		183	183	162	168		15		15		183				4	11/25/2034	1.C FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 4.815% 11/25/34	09/25/2026	Paydown		18,208	18,208	16,185	16,750		1,457		1,457		18,208				348	11/25/2034	1.D FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 4.815% 11/25/34	09/25/2026	Paydown		6,297	6,297	5,617	5,806		491		491		6,297				120	11/25/2034	1.E FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 4.815% 11/25/34	09/25/2026	Paydown		32,622	32,622	29,634	30,426		2,196		2,196		32,622				623	11/25/2034	2.B FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 4.815% 11/25/34	09/25/2026	Paydown		6,946	6,946	6,366	6,516		430		430		6,946				133	11/25/2034	2.C FM
..45660N-5H-4	IndyMac INDX Mortgage Loan Tru INDX 2004-AR12 A1 4.795% 12/25/34	09/25/2026	Paydown		946	942	678	668		275		275		943		3	3	25	12/25/2034	4.C FM
..45660N-5H-4	IndyMac INDX Mortgage Loan Tru INDX 2004-AR12 A1 4.795% 12/25/34	09/25/2026	Paydown		5,477	5,449	4,448	4,107	480	866		1,346		5,453		24	24	147	12/25/2034	5.B FM
..45660N-5H-4	IndyMac INDX Mortgage Loan Tru INDX 2004-AR12 A1 4.795% 12/25/34	08/25/2026	Paydown		961	961	784	724	85	152		237		961				24	12/25/2034	4.C F
..45660N-6S-9	IndyMac INDX Mortgage Loan Tru INDX 2004-AR11 2A 4.350% 12/25/34	09/01/2026	Paydown		16,224	16,224	14,801	15,435		789		789		16,224				475	12/25/2034	1.A FM
..45660N-Q3-2	IndyMac INDX Mortgage Loan Tru INDX 2004-AR4 2A 4.751% 08/25/34	09/01/2026	Paydown		76,753	76,753	76,435	75,913		840		840		76,753				2,372	08/25/2034	1.A FM
..45660N-S4-8	IndyMac INDX Mortgage Loan Tru INDX 2004-AR5 2A1B 4.815% 08/25/34	09/25/2026	Paydown		295	295	224	224		71		71		295				9	08/25/2034	1.A FM
..45660N-T8-8	IndyMac INDX Mortgage Loan Tru INDX 2004-AR7 A1 4.895% 09/25/34	09/25/2026	Paydown		15,985	15,592	13,289	13,453		2,192		2,192		15,645		340	340	451	09/25/2034	1.A FM
..45660N-T9-6	IndyMac INDX Mortgage Loan Tru INDX 2004-AR7 A2 4.875% 09/25/34	09/25/2026	Paydown		48,166	48,166	43,328	42,443		5,722		5,722		48,166				1,335	09/25/2034	1.A FM
..456612-AC-4	IndyMac INDX Mortgage Loan Tru INDX 2006-AR6 2A1A 4.415% 06/25/46	09/25/2026	Paydown		85,415	85,101	73,240	73,649		11,494		11,494		85,143		273	273	1,649	06/25/2046	1.A FM
..45661E-AA-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR2 1A1A 4.455% 04/25/46	09/25/2026	Paydown		205,587	205,587	169,236	170,567		35,019		35,019		205,587				4,204	04/25/2046	1.A FM
..45661E-AB-0	IndyMac INDX Mortgage Loan Tru INDX 2006-AR2 1A1B 4.435% 04/25/46	09/25/2026	Paydown		56,271	56,271	47,654	47,766		8,505		8,505		56,271				1,111	04/25/2046	1.A FM
..45661E-AB-0	IndyMac INDX Mortgage Loan Tru INDX 2006-AR2 1A1B 4.435% 04/25/46	08/25/2026	Paydown		14,954	14,954	12,664	12,694		2,260		2,260		14,954				319	04/25/2046	1.A F
..45661E-AB-0	IndyMac INDX Mortgage Loan Tru INDX 2006-AR2 1A1B 4.435% 04/25/46	08/04/2026	ACRA RE 2B Surplus AAM		790,404	927,982	785,885	787,719		2,864		2,864		790,583		(179)	(179)	18,266	04/25/2046	1.A FM
..45661E-AW-4	IndyMac INDX Mortgage Loan Tru INDX 2006-AR4 A1B 4.615% 05/25/46	09/25/2026	Paydown		23,904	23,827	28,394	28,740		(4,932)		(4,932)		23,807		97	97	523	05/25/2046	1.A FM
..45661E-AX-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR4 A1C 4.695% 05/25/46	09/25/2026	Paydown		1,808	1,545	33	33		1,769		1,769		1,802		6	6	45	05/25/2046	1.A FM
..45661E-CM-4	IndyMac INDX Mortgage Loan Tru INDX 2006-AR5 2A1 3.363% 05/25/36	09/01/2026	Paydown		19,152	19,152	17,822	18,559		593		593		19,152				425	05/25/2036	1.A FM
..45661E-DB-7	IndyMac INDX Mortgage Loan Tru INDX 2006-AR7 3A2 3.660% 05/25/36	09/01/2026	Paydown		5,373	5,119				5,373		5,373		5,373				175	05/25/2036	6. *
..45661E-GC-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR9 1A1 4.023% 06/25/36	09/01/2026	Paydown		100	100	66	59		43		43		102		(3)	(3)	37	06/25/2036	5.C FM
..45661E-GH-1	IndyMac INDX Mortgage Loan Tru INDX 2006-AR9 3A2 4.365% 06/25/36	09/25/2026	Paydown		4,828	4,828	4,547	4,547		281		281		4,828				144	06/25/2036	1.E FM
..45662D-AC-9	IndyMac INDX Mortgage Loan Tru INDX 2006-AR29 A3 4.355% 11/25/36	09/25/2026	Paydown		16,359	16,310	15,502	16,862		(555)		(555)		16,307		52	52	396	11/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..45662F-AB-6	IndyMac INDA Mortgage Loan Tru INDA 2006-AR3 1A2 3.817% 12/25/36	09/01/2026	Paydown		159	343				159		159		159				8	12/25/2036	6. *
..45662J-AC-6	IndyMac INDX Mortgage Loan Tru INDX 2006-R1 A3 3.503% 12/25/35	09/01/2026	Paydown		269,933	269,933	241,421	243,548		26,385		26,385		269,933				5,113	12/25/2035	1.A FM
..456654-AB-8	IndyMac IMJA Mortgage Loan Tru IMJA 2007-A2 1A2 6.000% 10/25/37	07/01/2026	Paydown			(114)												5	10/25/2037	1.A FM
..456672-AD-6	IndyMac IMSC Mortgage Loan Tru IMSC 2007-AR1 2A2 3.636% 06/25/37	09/01/2026	Paydown		473	328				473		473		473				14	06/25/2037	6. *
..456673-AA-0	IndyMac INDA Mortgage Loan Tru INDA 2007-AR3 1A1 4.617% 07/25/37	09/01/2026	Paydown		12,313	12,313	10,533	10,007		2,306		2,306		12,313				395	07/25/2037	1.A FM
..456674-AA-8	IndyMac INDA Mortgage Loan Tru INDA 2007-AR4 1A1 4.519% 08/25/37	09/01/2026	Paydown		118,014	118,014	97,511	98,515		19,922	423	19,499		118,014				4,006	08/25/2037	1.A FM
..456674-AD-2	IndyMac INDA Mortgage Loan Tru INDA 2007-AR4 2A2 4.838% 08/25/37	09/01/2026	Paydown		100	(312)	(16)	(16)		95		95		79		21	21	9	08/25/2037	1.A FM
..45667Q-AB-7	IndyMac INDX Mortgage Loan Tru INDX 2006-AR31 A2 3.906% 11/25/36	08/01/2026	Paydown		359	451	23	23		341		341		363		(5)	(5)	25	11/25/2036	1.A FM
..45667S-AM-9	IndyMac INDX Mortgage Loan Tru INDX 2006-AR35 2A1B 4.475% 01/25/37	09/25/2026	Paydown		51	51				51		51		51				1	01/25/2037	6. *
..45667W-AA-6	IndyMac INDX Mortgage Loan Tru INDX 2006-FLX1 A1 4.435% 11/25/36	09/25/2026	Paydown		47,861	47,861	40,750	43,773		4,088		4,088		47,861				1,894	11/25/2036	1.A FM
..456681-AE-5	IndyMac INDX Mortgage Loan Tru INDX 2007-AR13 4A1 3.253% 07/25/37	09/01/2026	Paydown		27,661	26,882	17,435	17,401		9,760		9,760		27,161		500	500	626	07/25/2037	1.A FM
..45668G-AE-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR14 1A3B 4.615% 11/25/46	09/25/2026	Paydown		26	26	26	21						26				5	11/25/2046	1.A FM
..45668L-AA-9	IndyMac INDX Mortgage Loan Tru INDX 2006-AR37 1A1 4.228% 02/25/37	09/01/2026	Paydown		13,660	13,660	12,290	12,194		1,466		1,466		13,660				333	02/25/2037	3.A FM
..45669N-AT-3	IndyMac INDX Mortgage Loan Tru INDX 2007-AR19 3A1 3.657% 09/25/37	08/01/2026	Paydown		2,204	2,204	1,505	1,379		825		825		2,204				50	09/25/2037	1.A FM
..45669W-AE-6	IndyMac INDX Mortgage Loan Tru INDX 2007-FLX5 2A3 4.595% 08/25/37	07/27/2026	Paydown		6	(23)	(23)	(23)						(23)		29	29		08/25/2037	6. *
..45669Y-AC-6	IndyMac INDX Mortgage Loan Tru INDX 2007-AR9 2A1 3.673% 04/25/37	09/01/2026	Paydown		4,162	3,840	2,474	2,453		1,506		1,506		3,960		203	203	107	04/25/2037	1.A FM
..45669Y-AT-9	IndyMac INDX Mortgage Loan Tru INDX 2007-AR9 3A2 3.266% 04/25/37	09/01/2026	Paydown		3,297	3,297				3,297		3,297		3,297				72	04/25/2037	6. *
..45670C-AC-1	IndyMac INDX Mortgage Loan Tru INDX 2007-AR7 2A1 3.105% 06/25/37	09/01/2026	Paydown		12,611	10,227	7,983	8,107		2,600		2,600		10,707		1,904	1,904	312	06/25/2037	1.A FM
..45670E-AA-1	IndyMac IMSC Mortgage Loan Tru IMSC 2007-AR2 A1 4.165% 03/25/47	09/25/2026	Paydown		6,139	5,982	3,932	3,857		2,182		2,182		6,038		101	101	112	03/25/2047	1.A FM
..45670N-AA-1	IndyMac INDA Mortgage Loan Tru INDA 2007-AR7 1A1 3.379% 11/25/37	09/01/2026	Paydown		3,875	3,875	3,097	3,056		820		820		3,875				87	11/25/2037	1.A FM
..45670R-AC-8	IndyMac INDA Mortgage Loan Tru INDA 2007-AR6 2A1 3.775% 10/25/37	09/01/2026	Paydown		401,974	401,974	380,356	390,804		11,170		11,170		401,974				11,836	10/25/2037	5.C FM
..46593N-BK-0	JP Morgan Mortgage Trust Serie JPMMT 2025-2 B1 6.565% 07/25/55	09/01/2026	Paydown		34,537	34,537	35,552	35,425		(887)		(887)		34,537				1,512	07/25/2055	1.A
..46593N-BN-4	JP Morgan Mortgage Trust Serie JPMMT 2025-2 B2 6.565% 07/25/55	09/01/2026	Paydown		14,330	14,330	14,702	14,652		(321)		(321)		14,330				627	07/25/2055	1.A
..466247-F5-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-A1 3A2 5.125% 02/25/36	09/01/2026	Paydown		17,263	23,580	20,349	14,346		6,603		6,603		20,949		(3,686)	(3,686)	762	02/25/2036	1.A FM
..466247-J4-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A1 4.913% 04/25/36	09/01/2026	Paydown		19,784	19,784	17,534	17,012		2,772		2,772		19,784				686	04/25/2036	2.C FM
..466247-J4-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A1 4.913% 04/25/36	07/01/2026	Paydown		10,933	10,933	9,689	9,401		1,532		1,532		10,933				317	04/25/2036	3.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..466247-J5-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A2 4.913% 04/25/36	09/01/2026	Paydown		70,219	70,219	65,517	62,457		7,763		7,763		70,219				2,293	04/25/2036	2.C FM
..466247-JH-4	JP Morgan Mortgage Trust 2004- JPMMT 2004-S2 4A6 6.500% 11/25/34	09/01/2026	Paydown		218,952	289,286	258,384	261,321		25,339	5,012	20,327		281,648		(62,696)	(62,696)	12,544	11/25/2034	3.A FM
..466247-QP-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A3 7CA1 5.456% 06/25/35	09/01/2026	Paydown		30,914	30,923	27,937	26,887		4,035		4,035		30,922		(8)	(8)	1,182	06/25/2035	1.A FM
..466247-RD-7	JP Morgan Mortgage Trust 2005- JPMMT 2005-A3 1B2 5.117% 06/25/35	08/01/2026	Paydown			(135,396)	(4,565)	(3,418)		(14)		(14)		(3,432)		3,432	3,432	127	06/25/2035	1.A FM
..466247-TQ-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 2A1 5.901% 08/25/35	09/01/2026	Paydown		29,341	29,341	29,179	29,066		275		275		29,341				1,051	08/25/2035	1.A FM
..466247-TT-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 2A4 5.901% 08/25/35	09/01/2026	Paydown		89,953	89,953	76,266	91,858		(1,905)		(1,905)		89,953				3,224	08/25/2035	1.A FM
..466247-TZ-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 4A1 5.049% 09/25/35	09/01/2026	Paydown		2,031	2,031	1,802	1,496		534		534		2,031				70	09/25/2035	1.A FM
..466247-UG-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 7A1 4.996% 08/25/35	09/01/2026	Paydown		2,572	2,572	2,743	2,499	550	179	656	73		2,572				92	08/25/2035	4.C FM
..466247-UG-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 7A1 4.996% 08/25/35	07/01/2026	Paydown		1,283	1,283	1,369	1,247	275	89	327	37		1,283				38	08/25/2035	5.A FM
..466247-WK-5	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 1A3 5.117% 10/25/35	09/01/2026	Paydown		1,806	1,806	1,523	1,531		275		275		1,806				67	10/25/2035	1.A FM
..466247-WL-3	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 1A4 5.117% 10/25/35	09/01/2026	Paydown		2,906	2,906	2,912	2,907		(1)		(1)		2,906				108	10/25/2035	3.A FM
..466247-WS-8	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 2A5 5.289% 10/25/35	09/01/2026	Paydown		51,136	51,136	46,365	45,891		5,245		5,245		51,136				1,632	10/25/2035	1.A FM
..466247-WT-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 3A1 5.473% 10/25/35	09/01/2026	Paydown		7,829	7,829	7,809	7,841		(12)		(12)		7,829				319	10/25/2035	1.B FM
..466247-WV-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 B1 5.923% 10/25/35	09/01/2026	Paydown			(26,101)	(2,549)	(4,388)		(170)		(170)		(4,558)		4,558	4,558	(128)	10/25/2035	1.A FM
..466247-WV-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 B1 5.923% 10/25/35	09/01/2026	Paydown			(8,143)	(5,140)	(5,778)		(198)		(198)		(5,976)		5,976	5,976	(26)	10/25/2035	6. FM
..466247-XK-4	JP Morgan Mortgage Trust 2005- JPMMT 2005-ALT1 3A1 5.259% 10/25/35	09/01/2026	Paydown		2,969	2,970	2,138	1,947		1,023		1,023		2,970		(1)	(1)	109	10/25/2035	1.A FM
..466247-YH-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 1A1 4.735% 11/25/35	09/01/2026	Paydown		7,753	7,711	6,090	5,561		2,162		2,162		7,723		30	30	230	11/25/2035	1.A FM
..466247-YH-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 1A1 4.735% 11/25/35	09/01/2026	Paydown		7,661	7,620	7,216	6,544		1,082		1,082		7,626		35	35	105	11/25/2035	2.C FM
..466247-YP-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 2A3 5.071% 11/25/35	09/01/2026	Paydown		397	397	369	337		60		60		397				15	11/25/2035	1.A FM
..466247-YP-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 2A3 5.071% 11/25/35	08/01/2026	Paydown		477	477	444	405		72		72		477				16	11/25/2035	1.B FM
..466247-YP-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 2A3 5.071% 11/25/35	07/01/2026	Paydown		1,887	1,887	1,755	1,602		285		285		1,887				57	11/25/2035	1.C FM
..466247-YP-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 2A3 5.071% 11/25/35	09/01/2026	Paydown		38,793	38,793	37,306	33,690		5,103		5,103		38,793				1,249	11/25/2035	2.C FM
..466247-ZY-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-S3 1A11 6.000% 01/25/36	09/01/2026	Paydown			(8,675)	(7,119)	(4,172)		165		165		(4,007)		4,007	4,007	169	01/25/2036	1.A FM
..46626L-CE-8	JP Morgan Mortgage Acquisition JPMAC 2005-FRE1 M3 4.690% 10/25/35	08/25/2026	Paydown			(18,238)	(2,360)	(3,673)		(291)		(291)		(4,004)		4,004	4,004	177	10/25/2035	1.A FM
..46626L-CE-8	JP Morgan Mortgage Acquisition JPMAC 2005-FRE1 M3 4.690% 10/25/35	08/25/2026	Paydown			(5,686)	(3,618)	(4,015)		(140)		(140)		(4,168)		4,168	4,168	55	10/25/2035	6. FM
..46626L-JT-8	JP Morgan Mortgage Acquisition JPMAC 2006-NC1 M3 4.555% 04/25/36	09/25/2026	Paydown			(247)	(6)	(2)		3		3		(2)		2	2	8	04/25/2036	6. *

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9 6.000% 12/25/35	09/01/2026	Paydown		3,419	3,328	2,690	2,203		1,157		1,157		3,360		58	58	158	12/25/2035	3.A FM
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9 6.000% 12/25/35	09/01/2026	Paydown		421	410	361	290		123		123		413		8	8	20	12/25/2035	5.B FM
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9 6.000% 12/25/35	09/01/2026	Paydown		3,449	3,358	3,063	2,446		938		938		3,385		65	65	164	12/25/2035	5.C FM
..46627M-CS-4	JP Morgan Alternative Loan Tru JPALT 2006-A1 1A1 4.475% 03/25/36	09/25/2026	Paydown		42,948	42,948	40,000	38,874		4,074		4,074		42,948				1,392	03/25/2036	1.A FM
..46627M-CU-9	JP Morgan Alternative Loan Tru JPALT 2006-A1 2A1 4.775% 03/25/36	09/01/2026	Paydown		62,936	62,499	50,590	44,383		18,249		18,249		62,632		304	304	1,959	03/25/2036	1.A FM
..46627M-CZ-8	JP Morgan Alternative Loan Tru JPALT 2006-A1 3A2 4.958% 03/25/36	09/01/2026	Paydown		24,504	24,519	7,356	4,322		20,185		20,185		24,506		(2)	(2)	800	03/25/2036	1.A FM
..46627M-ED-5	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A7 5.750% 03/25/36	08/01/2026	Paydown		4,716	4,716	2,592	2,311		2,405		2,405		4,716				169	03/25/2036	1.A FM
..46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12 6.000% 03/25/36	09/01/2026	Paydown		11,715	13,162	10,121	6,306		6,064		6,064		12,370		(655)	(655)	514	03/25/2036	1.A FM
..46627M-ER-4	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A19 6.500% 03/25/36	08/01/2026	Paydown		1,372	1,372	1,113	687		685		685		1,372				57	03/25/2036	1.A FM
..46627M-FU-6	JP Morgan Alternative Loan Tru JPALT 2006-S1 3A3 6.030% 03/25/36	09/01/2026	Paydown		10,649	10,681	9,680	13,071		(2,353)		(2,353)		10,718		(69)	(69)	335	03/25/2036	5.C FM
..46627M-FV-4	JP Morgan Alternative Loan Tru JPALT 2006-S1 3A4 6.180% 03/25/36	09/01/2026	Paydown			7,079	6,028	6,248		84		84		6,332		(6,332)	(6,332)	218	03/25/2036	1.A FM
..466287-AR-0	JP Morgan Alternative Loan Tru JPALT 2007-A1 3A1 4.154% 03/25/37	09/01/2026	Paydown		30,706	30,706	27,280	37,874		(7,168)		(7,168)		30,706				665	03/25/2037	1.A FM
..466287-BD-0	JP Morgan Alternative Loan Tru JPALT 2007-A1 1A1B 4.135% 03/25/37	09/25/2026	Paydown		9,101	9,101				9,101		9,101		9,101				264	03/25/2037	6. *
..46628B-AD-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 1A2 3.959% 10/25/36	09/01/2026	Paydown		1,785	1,785	1,651	1,433		352		352		1,785				35	10/25/2036	3.C FM
..46628B-AD-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 1A2 3.959% 10/25/36	08/01/2026	Paydown		35,320	35,320	32,660	28,346		6,973		6,973		35,320				493	10/25/2036	4.A FM
..46628B-BC-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 3A1 4.159% 10/25/36	09/01/2026	Paydown		39,333	39,333	24,387	23,985		15,348		15,348		39,333				1,019	10/25/2036	1.A FM
..46628B-BC-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 3A1 4.159% 10/25/36	09/01/2026	Paydown		12,268	12,268	9,139	9,075		3,193		3,193		12,268				318	10/25/2036	5.C FM
..46628B-CC-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 4A1 5.796% 10/25/36	09/01/2026	Paydown		34,378	34,378	29,060	26,444		7,935		7,935		34,378				1,074	10/25/2036	1.A FM
..46628K-AA-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 1A1 4.885% 05/25/36	09/01/2026	Paydown		73,435	76,497	65,703	64,536		11,463		11,463		75,999		(2,564)	(2,564)	2,495	05/25/2036	1.A FM
..46628K-AE-0	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 2A3 4.773% 05/25/36	09/01/2026	Paydown		3,655	3,655	3,172	3,039		616		616		3,655				118	05/25/2036	1.A FM
..46628K-AH-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A2 4.307% 05/25/36	09/01/2026	Paydown		40,979	40,979	37,023	35,512		5,468		5,468		40,979				874	05/25/2036	1.A FM
..46628K-AJ-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A3 4.307% 05/25/36	09/01/2026	Paydown		35,993	35,993	28,917	27,625		8,367		8,367		35,993				1,027	05/25/2036	1.A FM
..46628T-AD-3	JP Morgan Mortgage Acquisition JPMAC 2006- WMC2 A4 4.315% 07/25/36	09/25/2026	Paydown		20,108	20,108	9,488	9,489		10,619		10,619		20,108				227	07/25/2036	1.A FM
..46628T-AE-1	JP Morgan Mortgage Acquisition JPMAC 2006- WMC2 A5 4.515% 07/25/36	09/25/2026	Paydown		21,275	21,275	10,062	10,061		11,214		11,214		21,275				240	07/25/2036	1.A FM
..46628Y-BF-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-S2 3A4 6.250% 07/25/36	09/01/2026	Paydown			(415)	(160)	(132)		6		6		(126)		126	126	8	07/25/2036	1.A FM
..46628Y-BN-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-S2 3A11 6.500% 07/25/36	09/01/2026	Paydown			(423)	(144)	(142)		7		7		(135)		135	135	8	07/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46629C-AA-5	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 1A1 6.485% 08/25/36	09/01/2026	Paydown		3,560	3,546	2,156	1,846		1,707		1,707		3,553		7	7	170	08/25/2036	1.A FM
46629C-AB-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A1 5.201% 08/25/36	09/01/2026	Paydown		67,475	67,402	62,635	58,930		8,482		8,482		67,412		63	63	2,614	08/25/2036	5.C FM
46629C-AC-1	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A2 5.201% 08/25/36	09/01/2026	Paydown		7,196	7,189	5,273	4,143		3,049		3,049		7,192		4	4	279	08/25/2036	1.A FM
46629C-AE-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A4 5.201% 08/25/36	09/01/2026	Paydown		24,389	24,362	19,319	17,851		6,518		6,518		24,369		20	20	613	08/25/2036	1.A FM
46629C-AL-1	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A5 4.632% 08/25/36	09/01/2026	Paydown		4,974	4,972	4,599	4,322		650		650		4,972		2	2	174	08/25/2036	1.G FM
46629C-AL-1	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A5 4.632% 08/25/36	07/01/2026	Paydown		464	461	426	401		61		61		461		3	3	13	08/25/2036	2.A FM
46629C-AM-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A6 4.632% 08/25/36	09/01/2026	Paydown		26,144	26,117	21,852	20,686		5,437		5,437		26,123		22	22	895	08/25/2036	1.A FM
46629C-AR-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 5A1 4.929% 08/25/36	09/01/2026	Paydown		113,509	113,458	103,938	97,757		15,708		15,708		113,465		44	44	4,255	08/25/2036	2.B FM
46629C-AR-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 5A1 4.929% 08/25/36	07/01/2026	Paydown		10,589	10,512	9,630	9,057		1,466		1,466		10,523		66	66	316	08/25/2036	2.C FM
46629D-AH-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A1R 4.376% 01/25/37	09/01/2026	Paydown		2,623	2,623	2,125			499		499		2,623				61	01/25/2037	1.A FM
46629D-AR-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A4 4.376% 01/25/37	09/01/2026	Paydown		35,300	35,300	30,483	30,375		4,925		4,925		35,300				560	01/25/2037	1.F FM
46629D-AR-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A4 4.376% 01/25/37	09/01/2026	Paydown		22,702	22,702	22,130	22,017		685		685		22,702				360	01/25/2037	5.C FM
46629D-BJ-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 3A3M 5.305% 01/25/37	09/01/2026	Paydown		13,075	9,421	8,053	7,780		2,300		2,300		10,080		2,995	2,995	507	01/25/2037	1.A FM
46629D-BM-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 4A1 3.708% 01/25/37	09/01/2026	Paydown		20,643	20,643	16,529	15,965		4,678		4,678		20,643				502	01/25/2037	1.A FM
46629E-AG-8	JP Morgan Alternative Loan Tru JPALT 2006-A4 A7 3.964% 09/25/36	09/01/2026	Paydown		434,457	430,316	381,838	381,866		48,924		48,924		430,790		3,667	3,667	12,335	09/25/2036	1.A FM
46629E-AG-8	JP Morgan Alternative Loan Tru JPALT 2006-A4 A7 3.964% 09/25/36	08/04/2026	ACRA RE 2B Surplus AAM		868,743	1,019,379	900,957	901,354		(2,853)		(2,853)		898,501		(29,758)	(29,758)	27,646	09/25/2036	1.A FM
46629N-AD-5	JP Morgan Mortgage Acquisition JPMAC 2006-RM1 A3 4.255% 08/25/36	09/25/2026	Paydown		19,774	19,774	8,799	8,749		11,025		11,025		19,774				203	08/25/2036	1.A FM
46629N-AD-5	JP Morgan Mortgage Acquisition JPMAC 2006-RM1 A3 4.255% 08/25/36	08/25/2026	Paydown		5,678	5,678	2,527	2,512		3,166		3,166		5,678				59	08/25/2036	1.A F
46629Q-AE-6	JP Morgan Mortgage Acquisition JPMAC 2006-CH2 AF4 6.263% 10/25/36	09/01/2026	Paydown		161,179	161,179	99,561	89,945		71,233		71,233		161,179				2,196	10/25/2036	1.A FM
466309-AC-5	JP Morgan Alternative Loan Tru JPALT 2008-R4 2A1 4.515% 06/27/37	09/25/2026	Paydown		12,311	12,311	7,908	7,383		4,928		4,928		12,311				341	06/27/2037	1.A FM
46630G-AH-8	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 3A2 4.784% 07/25/35	08/01/2026	Paydown		16,064	16,064	13,268	14,320		1,744		1,744		16,064				504	07/25/2035	1.A FM
46630G-AT-2	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 5A3 5.791% 07/25/35	09/01/2026	Paydown		2,702	2,702	2,523	2,669		33		33		2,702				105	07/25/2035	1.A FM
46630G-AW-5	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 5A6 5.791% 07/25/35	09/01/2026	Paydown		1,949	1,949	1,814	1,816		134		134		1,949				76	07/25/2035	1.A FM
46630G-BB-0	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 7A1 5.379% 07/25/35	09/01/2026	Paydown		1,138	1,138	1,084			55		55		1,138				10	07/25/2035	1.A FM
46630G-BD-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 7A3 5.379% 07/25/35	09/01/2026	Paydown		12,880	12,880	12,319			561		561		12,880				388	07/25/2035	1.A FM
46630K-AF-3	JP Morgan Mortgage Acquisition JPMAC 2007-HE1 AF6 4.163% 03/25/47	09/01/2026	Paydown		3,601	3,601	2,388			1,213		1,213		3,601				60	03/25/2047	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46630L-AG-9	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 AF6 4.319% 11/25/36	09/01/2026	Paydown		485	485	477	478		7		7		485				14	11/25/2036	1.A FM
..46630M-AG-7	JP Morgan Mortgage Acquisition JPMAC 2007-CH2 AF6 4.071% 01/25/37	09/01/2026	Paydown		2,366	2,366	1,145	1,052		1,314		1,314		2,366				35	01/25/2037	1.A FM
..46630P-AG-0	JP Morgan Mortgage Trust 2007- JPMMT 2007-A2 2A3 5.087% 04/25/37	09/01/2026	Paydown		53,836	53,836	41,480	38,862		14,974		14,974		53,836				1,710	04/25/2037	1.A FM
..46630P-BB-0	JP Morgan Mortgage Trust 2007- JPMMT 2007-A2 4A2 4.609% 04/25/37	09/01/2026	Paydown		8,744	8,744	7,339	7,292		1,452		1,452		8,744				246	04/25/2037	1.A FM
..46630U-AC-8	JP Morgan Mortgage Trust 2007- JPMMT 2007-A3 2A1 4.706% 05/25/37	09/01/2026	Paydown		9,729	9,729	8,130	8,010		1,719		1,719		9,729				283	05/25/2037	1.A FM
..46630U-AM-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A3 3A2 4.421% 05/25/37	09/01/2026	Paydown		4,279	4,279	4,070	3,795		483		483		4,279				116	05/25/2037	1.A FM
..46630W-AC-4	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A3 6.000% 06/25/37	08/01/2026	Paydown			77,431	35,015	28,572		(894)		(894)		27,678		(27,678)	(27,678)	1,738	06/25/2037	1.A FM
..46630W-AD-2	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A4 4.615% 06/25/37	08/25/2026	Paydown			55,713	12,672	8,701		(264)		(264)		8,437		(8,437)	(8,437)	913	06/25/2037	1.A FM
..46631J-AA-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A4 1A1 4.433% 06/25/37	09/01/2026	Paydown		15,028	15,028	11,976			3,052		3,052		15,028				434	06/25/2037	1.A FM
..46631J-AA-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A4 1A1 4.433% 06/25/37	09/01/2026	Paydown		33,241	33,241	30,612	30,011		3,231		3,231		33,241				832	06/25/2037	3.A FM
..46631N-AT-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A18 4.515% 08/25/37	07/25/2026	Paydown			(2,333)	(783)	(723)		34		34		(689)		689	689	44	08/25/2037	1.A FM
..46631N-DQ-9	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A87 4.665% 08/25/37	07/25/2026	Paydown			(1,227)	(459)	(217)		9		9		(208)		208	208	24	08/25/2037	1.A FM
..46631N-DT-3	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A90 7.000% 08/25/37	07/01/2026	Paydown			(246)	(138)	(113)		5		5		(109)		109	109	8	08/25/2037	1.A FM
..46631N-EA-3	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A97 6.000% 08/25/37	08/01/2026	Paydown			8,730	4,772	3,899		(198)		(198)		3,701		(3,701)	(3,701)	493	08/25/2037	1.A FM
..46631N-EA-3	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A97 6.000% 08/25/37	08/21/2026	ALRe Modco - VIAC GA - AAM ...		1,098,294	2,638,507	1,442,167	1,178,512		(62,722)		(62,722)		1,115,790		(17,497)	(17,497)	107,177	08/25/2037	1.A FM
..46632B-AE-4	JP Morgan Mortgage Trust 2007- JPMMT 2007-A5 2A1 2.357% 10/25/37	09/01/2026	Paydown		22,823	22,823	17,366	17,814		5,009		5,009		22,823				382	10/25/2037	3.C FM
..46634D-CC-0	JP Morgan Resecuritization Tru JPMRR 2010-1 5A11 6.000% 03/26/38	09/01/2026	Paydown			266	119	74		(4)		(4)		70		(70)	(70)	3	03/26/2038	1.A FM
..46634D-CP-1	JP Morgan Resecuritization Tru JPMRR 2010-1 6A9 5.298% 09/26/35	09/01/2026	Paydown		53,726	53,867	50,043	50,203		3,654		3,654		53,858		(131)	(131)	1,687	09/26/2035	1.A FM
..46635A-AH-6	JP Morgan Resecuritization Tru JPMRR 2010-6 1A8 5.535% 10/26/36	09/01/2026	Paydown		45,149	45,149	41,464	39,348		5,801		5,801		45,149				1,741	10/26/2036	5.C FM
..46635B-AN-1	JP Morgan Resecuritization Tru JPMRR 2010-7 2A4 4.500% 06/26/40	09/01/2026	Paydown		18,118	18,123	12,212	11,909		6,212		6,212		18,121		(3)	(3)	530	06/26/2040	1.A FM
..46636K-BL-3	JP Morgan Resecuritization Tru JPMRR 2011-2 3A11 5.435% 03/26/36	09/01/2026	Paydown		17,490	21,732	17,948	18,541		2,587		2,587		21,128		(3,638)	(3,638)	691	03/26/2036	1.A FM
..46637D-AB-1	JP Morgan Resecuritization Tru JPMRR 2012-1 1A2 4.003% 06/26/35	09/01/2026	Paydown		18,570	18,570	16,936	17,385		1,185		1,185		18,570				316	06/26/2035	1.A FM
..46637D-AD-7	JP Morgan Resecuritization Tru JPMRR 2012-1 2A2 4.008% 05/26/47	09/01/2026	Paydown		82,692	62,277	53,983	53,704		11,406		11,406		65,109		17,583	17,583	2,980	05/26/2047	1.A FM
..46637J-BD-3	JP Morgan Resecuritization Tru JPMRR 2012-2 3A8 4.282% 10/26/36	09/01/2026	Paydown		113,320	101,833	99,039	100,525		1,448		1,448		101,973		11,348	11,348	1,752	10/26/2036	4.C FM
..46637J-BP-6	JP Morgan Resecuritization Tru JPMRR 2012-2 4A8 4.591% 03/26/35	09/01/2026	Paydown		7,770	7,770	6,999	6,978		792		792		7,770				241	03/26/2035	1.A FM
..46637J-BZ-4	JP Morgan Resecuritization Tru JPMRR 2012-2 5A8 5.124% 11/21/35	09/01/2026	Paydown		8,839	9,691	7,485	9,340		320		320		9,660		(821)	(821)	168	11/21/2035	3.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46637J-CJ-9	JP Morgan Resecuritization Tru JPMRR 2012-2 6A7 5.170% 06/21/36	09/20/2026	Paydown		138,216	138,216	128,491	131,470		6,747		6,747		138,216				4,018	06/21/2036	1.A FM
..46641C-BM-2	JP Morgan Mortgage Trust 2014- JPMMT 2014-1 2AX 0.030% 01/25/44	08/01/2026	Paydown															16	01/25/2044	1.A FE
..46641T-CA-0	JP Morgan Resecuritization Tru JPMRR 2014-1 9A9 4.305% 12/26/35	09/25/2026	Paydown		52,785	52,785	38,573	39,291		14,012	518	13,494		52,785				1,524	12/26/2035	1.A FM
..46643N-AR-6	JP Morgan Resecuritization Tru JPMRR 2014-6 7A1 2.875% 11/27/36	09/01/2026	Paydown		104,163	104,163	97,913	100,328		3,835		3,835		104,163				2,041	11/27/2036	1.A FM
..46659B-AE-2	JP Morgan Mortgage Trust 2025- JPMMT 2025-VIS1 A3 5.947% 08/25/55	09/01/2026	Paydown		115,618	115,618	115,636	115,544		74		74		115,618				3,714	08/25/2055	1.E FE
..47233A-AP-2	Jefferies Resecuritization Tru JMAC 2009-R7 7A2 4.063% 11/26/35	09/01/2026	Paydown		79,794	65,575	40,203	36,117		36,167		36,167		72,285		7,509	7,509	1,953	11/26/2035	1.A FM
..50205P-AA-0	LHOME Mortgage Trust 2024-RTL4 LHOME 2024-RTL4 A1 5.921% 07/25/39	09/25/2026	Paydown		1,633,890	1,633,890	1,642,315	1,638,458		(4,568)		(4,568)		1,633,890				68,774	07/25/2039	1.G FE
..52520M-BY-8	Lehman Mortgage Trust 2005-2 LMT 2005-2 3A1 4.765% 12/25/35	09/25/2026	Paydown		15,920	15,920	7,194	6,370		9,549		9,549		15,920				471	12/25/2035	1.A FM
..52520M-CB-7	Lehman Mortgage Trust 2005-2 LMT 2005-2 3A4 5.500% 12/25/35	09/01/2026	Paydown		34,278	34,278	28,288	16,807		17,471		17,471		34,278				1,231	12/25/2035	1.A FM
..52520M-EK-5	Lehman Mortgage Trust 2005-3 LMT 2005-3 4A1 5.067% 01/25/36	09/01/2026	Paydown		497	497	353	366		131		131		497				17	01/25/2036	1.A FM
..52520M-FE-8	Lehman Mortgage Trust 2006-1 LMT 2006-1 2A1 5.094% 02/25/36	09/01/2026	Paydown		42,985	43,015	36,703	36,773		6,238		6,238		43,011		(26)	(26)	1,533	02/25/2036	1.A FM
..52520Q-AB-0	Lehman Mortgage Trust 2006-7 LMT 2006-7 1A2 4.665% 11/25/36	09/25/2026	Paydown		15,996	15,842	7,227	6,639		9,294		9,294		15,933		63	63	430	11/25/2036	1.A FM
..52520S-AH-3	Lehman Mortgage Trust 2006-8 LMT 2006-8 3A1 4.365% 12/25/36	07/25/2026	Paydown		(139)	(7)	(8)							(7)		7	7	2	12/25/2036	1.A FM
..52520T-AA-6	Lehman Mortgage Trust 2006-5 LMT 2006-5 1A1 6.000% 09/25/36	09/01/2026	Paydown		6,558	6,586	3,408	2,879		3,690		3,690		6,569		(12)	(12)	245	09/25/2036	1.A FM
..52520T-AS-7	Lehman Mortgage Trust 2006-5 LMT 2006-5 2A1 4.365% 09/25/36	09/25/2026	Paydown			23	2	2						2		(2)	(2)		09/25/2036	1.A FM
..52521F-AT-4	Lehman Mortgage Trust 2007-1 LMT 2007-1 3A1 4.265% 02/25/37	09/25/2026	Paydown			(50)	(2)	(2)						(2)		2	2	1	02/25/2037	1.A FM
..52521H-BF-9	Lehman Mortgage Trust 2006-9 LMT 2006-9 2A2 6.620% 01/25/37	09/25/2026	Paydown				18	11		(1)		(1)		11		(11)	(11)	(3)	01/25/2037	6. FE
..525221-EE-3	Lehman XS Trust Series 2005-8 LXS 2005-8 2A4A 6.190% 12/25/35	09/01/2026	Paydown		1,719	1,713	1,273	1,700		12		12		1,713		7	7	63	12/25/2035	1.A FM
..525221-EN-3	Lehman XS Trust Series 2005-7N LXS 2005-7N 1A1B 4.615% 12/25/35	09/25/2026	Paydown		146,333	146,333	95,848	142,044		4,289		4,289		146,333				3,853	12/25/2035	5.C FM
..525221-GC-5	Lehman XS Trust Series 2005-10 LXS 2005-10 2A4A 4.879% 01/25/36	09/01/2026	Paydown		39,097	39,097	31,131	29,582		9,515		9,515		39,097				989	01/25/2036	1.A FM
..525221-GM-3	Lehman XS Trust Series 2005-9N LXS 2005-9N 1A1 4.285% 02/25/36	09/25/2026	Paydown		408,315	408,315	394,286	394,635		13,680		13,680		408,315				9,907	02/25/2036	1.A FM
..525221-HA-8	Lehman XS Trust Series 2006-2N LXS 2006-2N 1A1 4.535% 02/25/46	09/25/2026	Paydown		113,942	113,942	110,638	114,429		(486)		(486)		113,942				2,941	02/25/2046	3.A FM
..525227-AK-0	Lehman XS Trust Series 2006-GP LXS 2006-GP2 2A1 4.405% 06/25/46	09/25/2026	Paydown		2,303	2,281	2,014	1,966		318		318		2,284		19	19	44	06/25/2046	1.A FM
..52522C-AB-9	Lehman XS Trust Series 2006-14 LXS 2006-14N 1A1B 4.435% 09/25/46	09/25/2026	Paydown		82,744	82,471	82,279	91,784		(9,350)		(9,350)		82,434		310	310	2,129	09/25/2046	1.A FM
..52522C-AG-8	Lehman XS Trust Series 2006-14 LXS 2006-14N 3A2 4.255% 08/25/36	09/25/2026	Paydown		3,395	3,395	2,775	3,756		(362)		(362)		3,395				92	08/25/2036	1.A FM
..525220-AU-6	Lehman Mortgage Trust 2007-10 LMT 2007-10 3A8 6.500% 12/25/37	09/01/2026	Paydown				712	558	16	(574)		(558)						40	12/25/2037	6. *

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..525237-AR-4	Lehman XS Trust 2007-10H LXS 2007-10H 2A1 4.335% 07/25/37	09/25/2026	Paydown		27,464	27,434	18,930	21,371		6,069		6,069		27,440		24	24	778	07/25/2037	1.A FM
..525237-AR-4	Lehman XS Trust 2007-10H LXS 2007-10H 2A1 4.335% 07/25/37	07/27/2026	Paydown		3,032	3,027	2,484	2,647		381		381		3,028		4	4	77	07/25/2037	1.G FM
..525237-AR-4	Lehman XS Trust 2007-10H LXS 2007-10H 2A1 4.335% 07/25/37	08/25/2026	Paydown		2,694	2,694	2,210	2,355		338		338		2,694				76	07/25/2037	2.B FM
..525237-AR-4	Lehman XS Trust 2007-10H LXS 2007-10H 2A1 4.335% 07/25/37	09/25/2026	Paydown		2,841	2,836	2,327	2,480		357		357		2,837		4	4	90	07/25/2037	2.C FM
..525237-AS-2	Lehman XS Trust 2007-10H LXS 2007-10H 2A2 7.500% 07/25/37	08/01/2026	Paydown		5,916	5,911	4,699	5,459		452		452		5,911		5	5	239	07/25/2037	3.A FM
..525237-AS-2	Lehman XS Trust 2007-10H LXS 2007-10H 2A2 7.500% 07/25/37	09/01/2026	Paydown		2,936	2,931	2,330	2,707		224		224		2,931		5	5	142	07/25/2037	3.B FM
..52523K-AL-8	Lehman XS Trust 2006-17 LXS 2006-17 WF62 6.080% 11/25/36	09/01/2026	Paydown		10,684	5,880	4,087	5,005		1,306		1,306		6,310		4,374	4,374	454	11/25/2036	1.A FM
..52523L-AD-4	Lehman XS Trust 2006-13 LXS 2006-13 1A4 4.395% 09/25/36	09/25/2026	Paydown		38,287	38,229	37,440	38,064		164		164		38,228		59	59	923	09/25/2036	1.A FM
..525245-AA-4	Lehman XS Trust 2007-3 LXS 2007-3 1AA1 4.335% 03/25/37	09/25/2026	Paydown		2,017	2,017	1,900	1,967		49		49		2,017				51	03/25/2037	1.A FM
..52524M-AX-7	Lehman XS Trust 2007-9 LXS 2007-9 WF5 5.054% 04/25/37	08/01/2026	Paydown		3,835	3,835	3,221	4,038		(204)		(204)		3,835				142	04/25/2037	5.A FM
..52524M-AX-7	Lehman XS Trust 2007-9 LXS 2007-9 WF5 5.054% 04/25/37	09/01/2026	Paydown		5,726	5,726	4,810	6,031		(304)		(304)		5,726				253	04/25/2037	5.B FM
..52524P-AZ-5	Lehman XS Trust 2007-6 LXS 2007-6 3A32 4.515% 05/25/37	09/25/2026	Paydown		3,475	3,475	2,137	2,555		921		921		3,475				99	05/25/2037	1.A FM
..52525B-AD-4	Lehman XS Trust Series 2007-16 LXS 2007-16N 2A2 5.715% 09/25/47	09/25/2026	Paydown		99,569	99,569	85,818	85,929		13,640		13,640		99,569				2,547	09/25/2047	1.A FM
..52525D-AH-1	Lehman XS Trust Series 2007-18 LXS 2007-18N AF2 6.015% 10/25/37	09/25/2026	Paydown		25,579	25,531	26,304	28,162		(2,637)		(2,637)		25,524		55	55	542	10/25/2037	1.A FM
..52525L-AQ-3	Lehman XS Trust 2007-14H LXS 2007-14H A11 4.635% 07/25/47	09/25/2026	Paydown		10,735	10,222	7,104	10,804		(731)		(731)		10,074		661	661	353	07/25/2047	1.A FM
..52525L-AS-9	Lehman XS Trust 2007-14H LXS 2007-14H A22 4.815% 07/25/47	09/25/2026	Paydown		45,952	45,952	40,025	41,960		3,992		3,992		45,952				1,264	07/25/2047	1.A FM
..542514-BZ-6	Long Beach Mortgage Loan Trust LBMLT 2002-1 M2 6.078% 05/25/32	09/25/2026	Paydown		256,162	256,162	220,117	252,062		4,100		4,100		256,162				10,120	05/25/2032	1.A FM
..542514-DU-5	Long Beach Mortgage Loan Trust LBMLT 2003-2 M1 5.245% 06/25/33	09/25/2026	Paydown		130,207	130,207	116,117	130,580		(373)		(373)		130,207				3,984	06/25/2033	1.A FM
..542514-EA-8	Long Beach Mortgage Loan Trust LBMLT 2003-3 M1 5.140% 07/25/33	09/25/2026	Paydown		17,117	17,117	16,886	17,111		6		6		17,117				585	07/25/2033	1.A FM
..542514-HU-1	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004-4 M2 4.990% 10/25/34	09/25/2026	Paydown		36,847	36,847	35,405	43,117		(6,270)		(6,270)		36,847				1,094	10/25/2034	1.A FM
..542514-RM-8	Long Beach Mortgage Loan Trust LBMLT 2006-1 2A4 4.615% 02/25/36	09/25/2026	Paydown		10,259	10,259	8,150	8,383		1,876		1,876		10,259				242	02/25/2036	1.A FM
..542514-SE-5	Long Beach Mortgage Loan Trust LBMLT 2006-WL2 M1 4.600% 01/25/36	09/25/2026	Paydown			(118,512)	(30,369)	(38,190)		(1,884)		(1,884)		(40,073)		40,073	40,073	2,132	01/25/2036	1.A FM
..542514-SX-3	Long Beach Mortgage Loan Trust LBMLT 2006-WL3 M1 4.600% 01/25/36	09/25/2026	Paydown			(17,937)	(21,166)	(18,531)		456		456		(18,076)		18,076	18,076		01/25/2036	1.A FM
..54251T-AA-7	Long Beach Mortgage Loan Trust LBMLT 2006-7 1A 4.325% 08/25/36	09/25/2026	Paydown		223	223	119	110		114		114		223				3	08/25/2036	1.A FM
..550279-AA-1	Luminent Mortgage Trust 2005-1 LUM 2005-1 A1 4.535% 11/25/35	09/25/2026	Paydown		62,406	62,406	60,683	60,985		1,421		1,421		62,406				1,792	11/25/2035	1.A FM
..550279-AM-5	Luminent Mortgage Trust 2006-1 LUM 2006-1 A1 4.735% 04/25/36	09/25/2026	Paydown		47,499	46,436	42,257			4,270		4,270		46,527		972	972	958	04/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..55027A-AV-2	Luminent Mortgage Trust 2006-3 LUM 2006-3 12A2 4.535% 05/25/36	09/25/2026	Paydown		7,411	5,766	1,030	1,138		5,921		5,921		7,058		353	353	121	05/25/2036	1.A FM
..55027A-AV-2	Luminent Mortgage Trust 2006-3 LUM 2006-3 12A2 4.535% 05/25/36	08/25/2026	Paydown		1,574	1,224	1,171	1,259		(53)		(53)		1,206		368	368	24	05/25/2036	3.A FM
..55027A-AV-2	Luminent Mortgage Trust 2006-3 LUM 2006-3 12A2 4.535% 05/25/36	09/25/2026	Paydown		738	574	549	590		(26)		(26)		564		174	174	14	05/25/2036	3.B FM
..55027B-AA-6	Luminent Mortgage Trust 2006-4 LUM 2006-4 A1A 4.395% 05/25/46	09/25/2026	Paydown		192,604	192,604	158,374	157,006		35,598		35,598		192,604				4,842	05/25/2046	1.A FM
..55027X-AA-8	Luminent Mortgage Trust 2006-5 LUM 2006-5 A1A 4.395% 07/25/36	09/25/2026	Paydown		1,086	1,080	599	535		548		548		1,083		3	3	29	07/25/2036	1.A FM
..55027Y-AB-4	Luminent Mortgage Trust 2006-6 LUM 2006-6 A2A 4.355% 10/25/46	07/27/2026	Paydown		6,569	1,709	1,607	1,755		(265)		(265)		1,490		5,080	5,080	256	10/25/2046	3.A FM
..55027Y-AB-4	Luminent Mortgage Trust 2006-6 LUM 2006-6 A2A 4.355% 10/25/46	09/25/2026	Paydown		6,621	2,117	1,990	2,174		(307)		(307)		1,867		4,754	4,754	316	10/25/2046	3.B FM
..55027Y-AB-4	Luminent Mortgage Trust 2006-6 LUM 2006-6 A2A 4.355% 10/25/46	08/25/2026	Paydown		2,454	923	923	971		(155)		(155)		816		1,638	1,638	91	10/25/2046	4.B FM
..55027Y-AB-4	Luminent Mortgage Trust 2006-6 LUM 2006-6 A2A 4.355% 10/25/46	09/25/2026	Paydown		1,660	270	270	284		(126)		(126)		158		1,502	1,502	87	10/25/2046	4.C FM
..55027Y-AD-0	Luminent Mortgage Trust 2006-6 LUM 2006-6 A1 4.415% 10/25/46	09/25/2026	Paydown		13,890	13,890	12,260	12,630		1,260		1,260		13,890				355	10/25/2046	1.A FM
..55265K-3T-4	MASTR Asset Securitization Tru MASTR 2003-12 3A7 5.250% 12/25/33	09/01/2026	Paydown		3,937	3,937	3,841	3,800		137		137		3,937				138	12/25/2033	1.A FM
..55265K-6X-2	MASTR Asset Securitization Tru MASTR 2004-1 30PO 0.000% 02/25/34	09/01/2026	Paydown		91	137	83	83		36		36		119		(28)	(28)	5	02/25/2034	1.A FM
..552754-AA-1	MFA 2020-NQM1 Trust MFRA 2020-NQM1 A1 2.479% 03/25/65	09/01/2026	Paydown		1,277	1,277	1,137	1,237		40		40		1,277				21	03/25/2065	1.A
..55275B-AA-5	Mastr Asset Backed Securities MABS 2006-NC2 A1 4.275% 08/25/36	09/25/2026	Paydown		39,781	39,781	19,473	19,319		20,463		20,463		39,781				216	08/25/2036	1.A FM
..576433-A7-1	MASTR Adjustable Rate Mortgage MARM 2005-6 5A1 3.325% 07/25/35	09/01/2026	Paydown		54,089	54,089	49,741	52,297		1,792		1,792		54,089				1,024	07/25/2035	3.C FM
..576433-C5-3	MASTR Adjustable Rate Mortgage MARM 2005-6 5A2 3.096% 07/25/35	09/01/2026	Paydown		48,080	48,080	39,542	40,918		7,162		7,162		48,080				1,253	07/25/2035	1.A FM
..576433-D4-5	MASTR Adjustable Rate Mortgage MARM 2005-7 2A1 4.229% 09/25/35	09/01/2026	Paydown		91,569	91,809	89,158	90,613		1,193		1,193		91,806		(237)	(237)	2,878	09/25/2035	3.A FM
..576433-UQ-7	MASTR Adjustable Rate Mortgage MARM 2004-13 B1 5.866% 12/21/34	09/01/2026	Paydown		6,741	6,741	6,599	6,674		67		67		6,741				167	12/21/2034	1.A FM
..576434-2H-6	MASTR Alternative Loan Trust 2 MALT 2006-2 2A1 4.415% 03/25/36	09/25/2026	Paydown		190					180		180		180				3	03/25/2036	1.A FM
..576434-BT-0	MASTR Alternative Loan Trust 2 MALT 2002-3 M1 6.067% 12/25/32	09/01/2026	Paydown		5,640	6,440	6,015	6,039		349		349		6,388		(749)	(749)	220	12/25/2032	2.C FM
..576434-D8-4	MASTR Alternative Loan Trust 2 MALT 2005-1 2A1 6.000% 02/25/35	09/01/2026	Paydown		1,804	1,804	1,888	1,831		(28)		(28)		1,804				72	02/25/2035	1.A FM
..576434-SK-1	MASTR Alternative Loan Trust 2 MALT 2004-6 7A1 6.000% 07/25/34	09/01/2026	Paydown		117,632	117,632	119,249	118,596		(965)		(965)		117,632				4,302	07/25/2034	1.A FM
..576434-Y4-0	MASTR Alternative Loan Trust 2 MALT 2006-1 A2 4.715% 02/25/36	09/25/2026	Paydown			1,921	654	540		(33)		(33)		507		(507)	(507)	62	02/25/2036	1.A FM
..576434-YS-7	MASTR Alternative Loan Trust 2 MALT 2004-12 6A4 5.500% 12/25/34	09/01/2026	Paydown		5,013	5,013	4,721			292		292		5,013				45	12/25/2034	1.A FM
..576434-YS-7	MASTR Alternative Loan Trust 2 MALT 2004-12 6A4 5.500% 12/25/34	09/09/2026	Lincoln Fin Mod - AAM		346,079	370,295	348,707			739		739		349,445		(3,366)	(3,366)	5,544	12/25/2034	1.A FM
..576436-AS-8	MASTR Reperforming Loan Trust MARP 2005-1 1A2 6.500% 08/25/34	09/01/2026	Paydown		10,082	10,081	9,626	7,013		3,068		3,068		10,082				446	08/25/2034	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..576436-BZ-1	Mastr Specialized Loan Trust MASD 2005-1 M3 6.250% 06/25/43	09/01/2026	Paydown		47,017	47,017	35,665	50,093		(3,077)		(3,077)		47,017				819	06/25/2043	1.A FM
..576436-CW-7	Mastr Specialized Loan Trust MASD 2006-1 M1 4.990% 01/25/36	09/25/2026	Paydown		59,832	59,832	56,093	56,485		3,348		3,348		59,832				784	01/25/2036	1.A FM
..576438-AD-7	MASTR Adjustable Rate Mortgage MARM 2006-2 3A1 5.485% 01/25/36	09/01/2026	Paydown		18,122	18,122	16,649	17,317		804		804		18,122				746	01/25/2036	1.A FM
..576438-AD-7	MASTR Adjustable Rate Mortgage MARM 2006-2 3A1 5.485% 01/25/36	07/01/2026	Paydown		2,419	2,419	2,389	2,428		(9)		(9)		2,419				79	01/25/2036	2.B FM
..576438-AD-7	MASTR Adjustable Rate Mortgage MARM 2006-2 3A1 5.485% 01/25/36	09/01/2026	Paydown		53,116	53,116	52,443	53,311		(195)		(195)		53,116				2,208	01/25/2036	2.C FM
..57643L-LE-4	Mastr Asset Backed Securities MABS 2005-AB1 A5B 6.250% 11/25/35	09/01/2026	Paydown		29,722	29,722	12,350	11,612		18,110		18,110		29,722				345	11/25/2035	1.A FM
..57643L-MP-8	Mastr Asset Backed Securities MABS 2005-NC2 A4 4.715% 11/25/35	09/25/2026	Paydown		20,250	20,250	11,644	11,554		8,696		8,696		20,250				173	11/25/2035	1.A FM
..57643L-MP-8	Mastr Asset Backed Securities MABS 2005-NC2 A4 4.715% 11/25/35	08/04/2026	ACRA RE 2B Surplus AAM		763,702	1,405,402	808,106	801,899		(1,890)		(1,890)		800,009		(36,307)	(36,307)	12,218	11/25/2035	1.A FM
..57643L-NG-7	Mastr Asset Backed Securities MABS 2006-NC1 M1 4.585% 01/25/36	09/25/2026	Paydown		149,674	149,674	148,412	148,917		757		757		149,674				4,396	01/25/2036	1.A FM
..57643M-DQ-4	MASTR Asset Securitization Tru MASTR 2004-6 B1 5.333% 07/25/34	09/01/2026	Paydown			5,236	1,381	1,833		93		93		1,925		(1,925)	(1,925)	80	07/25/2034	1.A FM
..57643M-LE-2	MASTR Asset Securitization Tru MASTR 2005-2 1A5 5.250% 11/25/35	09/01/2026	Paydown		1,428	1,428	1,359	1,379		49		49		1,428				50	11/25/2035	1.A FM
..57645N-AL-4	MASTR Adjustable Rate Mortgage MARM 2007-3 1A3 4.875% 05/25/47	09/25/2026	Paydown			1,384,905												(1)	05/25/2047	1.A FM
..585525-FD-5	Mellon Residential Funding Cor MRFC 2001-TBC1 X 0.690% 11/15/31	09/01/2026	Paydown				1	1						1		(1)	(1)	533	11/15/2031	6. *
..589929-5V-6	Merrill Lynch Mortgage Investo MLCC 2003-G A1 4.655% 01/25/29	08/25/2026	Paydown		10,099	10,099	9,963	9,852		247		247		10,099				247	01/25/2029	4.B FM
..589929-6N-3	Merrill Lynch Mortgage Investo MLCC 2003-H A2 4.992% 01/25/29	09/25/2026	Paydown		7,226	7,226	6,983	6,929		297		297		7,226				225	01/25/2029	4.A FM
..589929-7K-8	Merrill Lynch Mortgage Investo MLMI 2004-WMC1 M2 5.665% 10/25/34	09/25/2026	Paydown		22,062	22,062	21,219	21,290		772		772		22,062				536	10/25/2034	1.A FM
..589929-F9-4	Merrill Lynch Mortgage Investo MLCC 2003-A 1A 4.755% 03/25/28	09/25/2026	Paydown		8,332	8,332	8,288	8,306		25		25		8,332				247	03/25/2028	3.B FM
..589929-G2-8	Merrill Lynch Mortgage Investo MLCC 2003-A 2A1 4.795% 03/25/28	09/25/2026	Paydown		5,081	5,081	5,062	5,070		10		10		5,081				125	03/25/2028	3.C FM
..589929-S4-1	Merrill Lynch Mortgage Investo MLCC 2003-C A1 4.675% 06/25/28	09/25/2026	Paydown		4,540	4,540	4,309	4,309		231		231		4,540				135	06/25/2028	1.A FM
..589929-V6-2	Merrill Lynch Mortgage Investo MLCC 2003-D B1 4.960% 08/25/28	08/25/2026	Paydown		3,414	3,414	3,106	3,100		314		314		3,414				101	08/25/2028	1.A FM
..59020U-2H-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 2A1E 5.362% 12/25/35	09/01/2026	Paydown		21,984	21,984	20,221	20,450		1,533		1,533		21,984				799	12/25/2035	1.A FM
..59020U-3Z-6	Merrill Lynch Mortgage Investo MLMI 2006-WMC1 M1 4.600% 01/25/37	08/25/2026	Paydown			(16)	(11)	(10)	(2)			(2)		(12)		12	12		01/25/2037	2.C FM
..59020U-4S-1	Merrill Lynch Mortgage Investo MLCC 2006-1 2A1 5.078% 02/25/36	09/01/2026	Paydown		7,652	7,652	7,659	7,699		(47)		(47)		7,652				270	02/25/2036	2.C FM
..59020U-5U-5	Merrill Lynch Mortgage Investo MLMI 2006-A1 1A1 4.293% 03/25/36	09/01/2026	Paydown		5,779	5,688	4,635	3,344		2,383		2,383		5,727		52	52	186	03/25/2036	1.A FM
..59020U-AS-4	Merrill Lynch Mortgage Investo MLCC 2004-A A2 5.138% 04/25/29	09/25/2026	Paydown		29,404	29,404	28,223	28,547		856		856		29,404				920	04/25/2029	1.A FM
..59020U-GF-6	Merrill Lynch Mortgage Investo MLCC 2004-D A1 4.675% 09/25/29	09/25/2026	Paydown		2,480	2,480	2,380	2,417		63		63		2,480				86	09/25/2029	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..59020U-L3-7	Merrill Lynch Mortgage Investo MLCC 2005-3 1A 5.087% 11/25/35	09/25/2026	Paydown		9,558	9,558	9,514	9,526		32		32		9,558				354	11/25/2035	1.A FM
..59020U-NN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 5.259% 12/25/34	09/01/2026	Paydown		42,409	42,409	40,427	40,018		2,391		2,391		42,409				1,262	12/25/2034	1.A FM
..59020U-NN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 5.259% 12/25/34	09/01/2026	Paydown		28,371	28,371	28,112	28,764		(393)		(393)		28,371				844	12/25/2034	3.A FM
..59020U-TC-9	Merrill Lynch Mortgage Investo MLCC 2005-A A2 5.138% 03/25/30	09/25/2026	Paydown		2,574	2,574	2,489	2,512		62		62		2,574				67	03/25/2030	1.A FM
..59020U-UJ-2	Merrill Lynch Mortgage Investo MLCC 2005-1 1A 5.875% 04/25/35	09/01/2026	Paydown		1,232	1,232	1,169	1,175		57		57		1,232				49	04/25/2035	1.A FM
..59020U-W2-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 3A1 5.643% 12/25/35	09/01/2026	Paydown		54,744	54,754	35,998	19,974		34,773		34,773		54,747		(3)	(3)	1,796	12/25/2035	1.A FM
..59020U-WU-5	Merrill Lynch Mortgage Investo MLCC 2005-B A1 4.435% 07/25/30	09/25/2026	Paydown		2,826	2,826	2,688	2,726		100		100		2,826				72	07/25/2030	1.A FM
..59020U-YU-3	Merrill Lynch Mortgage Investo MLMI 2005-A5 A9 4.513% 06/25/35	09/01/2026	Paydown		680	680	685	684		(4)		(4)		680				21	06/25/2035	1.A FM
..59020U-Z5-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 2A1C 5.362% 12/25/35	09/01/2026	Paydown		9,296	9,296	8,856	8,880		415		415		9,296				339	12/25/2035	1.A FM
..590216-AF-4	Merrill Lynch Mortgage Investo MLMI 2006-RM2 A2D 4.515% 05/25/37	09/25/2026	Paydown		8,911	8,911	759	762		8,149		8,149		8,911				40	05/25/2037	1.A FM
..59023C-AH-5	Merrill Lynch Mortgage Investo MLMI 2006-A3 5A1 6.250% 05/25/36	09/01/2026	Paydown		3,321	3,321	3,093	3,227		94		94		3,321				145	05/25/2036	1.A FM
..59023M-AD-2	Merrill Lynch Alternative Note MANA 2007-A1 A2C 4.475% 01/25/37	09/25/2026	Paydown		70,881	70,881	22,393	21,961		48,919		48,919		70,881				352	01/25/2037	1.A FM
..59023Y-AB-0	Merrill Lynch Alternative Note MANA 2007-F1 2A1 6.000% 03/25/37	07/01/2026	Paydown		12,824	12,824	10,223	4,211		8,613		8,613		12,824				473	03/25/2037	1.A FM
..59023Y-AH-7	Merrill Lynch Alternative Note MANA 2007-F1 2A7 6.000% 03/25/37	07/01/2026	Paydown		3,535	3,515	1,098	854		2,676		2,676		3,530		5	5	131	03/25/2037	1.A FM
..59024B-AB-9	Merrill Lynch Alternative Note MANA 2007-OAR2 A2 4.435% 04/25/37	09/25/2026	Paydown		79,487	79,487	66,765	66,420		13,067		13,067		79,487				779	04/25/2037	1.A FM
..59024F-AD-6	Merrill Lynch Alternative Note MANA 2007-A2 A3A 4.235% 03/25/37	09/25/2026	Paydown		12,358	12,358	3,311	3,077		9,281		9,281		12,358				56	03/25/2037	2.C FM
..59024F-AE-4	Merrill Lynch Alternative Note MANA 2007-A2 A3B 4.415% 03/25/37	09/25/2026	Paydown		19,241	19,241	5,071	4,842		14,399		14,399		19,241				56	03/25/2037	3.A FM
..59024K-AB-9	Merrill Lynch Alternative Note MANA 2007-AF1 1AF2 5.750% 05/25/37	09/01/2026	Paydown		439	439	402	439						439				18	05/25/2037	1.C FM
..59024K-AF-0	Merrill Lynch Alternative Note MANA 2007-AF1 1AF6 6.000% 05/25/37	09/01/2026	Paydown		305	305	292	259		46		46		305				3	05/25/2037	5.C FM
..59024Q-AD-2	Merrill Lynch First Franklin M FRMER 2007-2 A2C 4.495% 05/25/37	09/25/2026	Paydown		74,892	74,892	46,860	28,553		46,340		46,340		74,892				1,737	05/25/2037	1.A FM
..59024V-AH-2	Merrill Lynch First Franklin M FRMER 2007-3 A2D 4.515% 06/25/37	09/25/2026	Paydown		56,926	56,926	39,848	41,126		15,800		15,800		56,926				2,191	06/25/2037	1.A FM
..59025G-AA-9	Merrill Lynch Mortgage Backed MLMBS 2007-2 1A1 6.550% 08/25/36	09/01/2026	Paydown		25,108	25,108	22,085	22,123		2,985		2,985		25,108				745	08/25/2036	1.A FM
..59025J-AD-7	Merrill Lynch Mortgage Backed MLMBS 2007-3 3A1 4.892% 06/25/37	09/01/2026	Paydown		29,410	29,423	19,021	15,205		14,212		14,212		29,417		(6)	(6)	516	06/25/2037	1.A FM
..59982D-AA-7	Mill City Securities 2024-RS2 MCMLT 2024-RS2 A1 3.000% 08/01/69	09/01/2026	Paydown		1,149,681	1,149,681	1,045,800	1,056,682		92,999		92,999		1,149,681				20,909	08/01/2069	2.B FE
..599920-AA-3	Mill City Securities 2024-RS1 MCMLT 2024-RS1 A1 3.000% 11/01/69	09/01/2026	Paydown		1,037,944	1,037,944	960,720	975,787		62,157		62,157		1,037,944				20,259	11/01/2069	2.B FE
..61690P-AK-7	Morgan Stanley Resecuritizatio MSRR 2013-R7 5B 4.335% 12/20/46	09/20/2026	Paydown		191,102	191,102	145,486	118,837		72,265		72,265		191,102				5,502	12/20/2046	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61690T-AA-1	Morgan Stanley Resecuritizatio MSRR 2015-R3 1A 7.500% 04/26/47	09/01/2026	Paydown		15,257	15,257	17,153	15,906		(649)		(649)		15,257				757	04/26/2047	1.A FM
..61690T-AG-8	Morgan Stanley Resecuritizatio MSRR 2015-R3 4A 8.000% 04/26/47	09/01/2026	Paydown		24,338	24,338	24,976	25,143		(805)		(805)		24,338				1,292	04/26/2047	1.A FM
..61690T-AJ-2	Morgan Stanley Resecuritizatio MSRR 2015-R3 5A 8.500% 04/26/47	09/01/2026	Paydown		20,509	20,509	23,470	25,265		(4,756)		(4,756)		20,509				1,160	04/26/2047	1.A FM
..61690X-AH-7	Morgan Stanley Resecuritizatio MSRR 2015-R6 3B1 4.175% 07/26/45	09/28/2026	Paydown		207,308	207,308	186,059	202,152		5,156		5,156		207,308				4,134	07/26/2045	1.A FM
..61744C-CV-6	Morgan Stanley ABS Capital I I MSAC 2004-HE2 M1 4.870% 03/25/34	09/25/2026	Paydown		69,920	69,920	53,838	65,693		4,227		4,227		69,920				2,295	03/25/2034	1.A FM
..61744C-HB-5	Morgan Stanley ABS Capital I I MSAC 2004-HE8 M2 5.035% 09/25/34	09/25/2026	Paydown		49,087	49,087	47,793	52,595		(3,509)		(3,509)		49,087				1,273	09/25/2034	1.A FM
..61744C-MK-9	Morgan Stanley ABS Capital I I MSAC 2005-NC1 M1 4.675% 01/25/35	09/25/2026	Paydown		141,740	141,740	120,497	142,080		(340)		(340)		141,740				3,146	01/25/2035	1.A FM
..61744C-TN-6	Morgan Stanley ABS Capital I I MSAC 2005-HE4 M4 4.900% 07/25/35	09/25/2026	Paydown			39,690	25,672	28,263		1,123		1,123		29,386		(29,386)	(29,386)	637	07/25/2035	1.A FM
..617451-EF-2	Morgan Stanley Capital I Inc T MSAC 2006-NC2 A2D 4.595% 02/25/36	07/27/2026	Paydown		30,757	30,757	30,433	30,717		40		40		30,757				546	02/25/2036	1.A FM
..61745M-4M-2	Morgan Stanley Mortgage Loan T MSM 2005-3AR 1A 4.158% 07/25/35	08/01/2026	Paydown			1													07/25/2035	1.A FM
..61746R-AB-7	Morgan Stanley ABS Capital I I MSAC 2002-HE3 M1 5.665% 03/25/33	09/25/2026	Paydown		35,497	35,497	32,795	34,894		604		604		35,497				1,231	03/25/2033	1.A FM
..61746R-CE-9	Morgan Stanley ABS Capital I I MSAC 2003-SD1 A1 5.015% 03/25/33	09/25/2026	Paydown		3,987	3,987	3,309	3,579		407		407		3,987				222	03/25/2033	1.A FM
..61746R-EV-9	Morgan Stanley ABS Capital I I MSAC 2004-HE1 A4 4.755% 01/25/34	09/25/2026	Paydown		42,121	42,121	41,819	42,110		12		12		42,121				1,190	01/25/2034	1.A FM
..61746W-LM-0	Morgan Stanley Dean Witter Cap MSDWC 2001-NC4 M2 6.490% 01/25/32	09/25/2026	Paydown		17,088	17,088	26,297	65,505		(48,418)		(48,418)		17,088				713	01/25/2032	1.A FM
..61747-AB-9	Morgan Stanley Mortgage Loan T MSM 2006-16AX 2A1 4.175% 11/25/36	09/25/2026	Paydown		28,935	28,935	8,250	7,381		21,554		21,554		28,935				151	11/25/2036	1.A FM
..61748H-AE-1	Morgan Stanley Mortgage Loan T MSM 2004-2AR B1 5.698% 02/25/34	08/01/2026	Paydown		4,856	7,784	7,212	7,343		287		287		7,630		(2,775)	(2,775)	263	02/25/2034	1.E FM
..61748H-AE-1	Morgan Stanley Mortgage Loan T MSM 2004-2AR B1 5.698% 02/25/34	09/01/2026	Paydown		2,357	4,082	3,782	3,851		143		143		3,994		(1,637)	(1,637)	166	02/25/2034	1.F FM
..61748H-AE-1	Morgan Stanley Mortgage Loan T MSM 2004-2AR B1 5.698% 02/25/34	09/01/2026	Paydown		186	306	285	290		11		11		300		(114)	(114)	12	02/25/2034	1.G FM
..61748H-JV-4	Morgan Stanley Mortgage Loan T MSM 2005-4 1A 5.000% 08/25/35	09/01/2026	Paydown		52,156	52,162	51,854	52,312		(150)		(150)		52,162		(6)	(6)	1,523	08/25/2035	1.A FM
..61748H-KA-8	Morgan Stanley Mortgage Loan T MSM 2005-4 3A1 4.358% 08/25/35	09/01/2026	Paydown		14,815	14,815	13,298	13,339		1,476		1,476		14,815				436	08/25/2035	1.A FM
..61748H-KG-5	Morgan Stanley Mortgage Loan T MSM 2005-4 5A4 5.500% 08/25/35	09/01/2026	Paydown		2,020	2,078	2,008	2,030		46		46		2,077		(57)	(57)	77	08/25/2035	5.C FM
..61748H-KM-2	Morgan Stanley Mortgage Loan T MSM 2005-4 6A2 7.200% 08/25/35	09/25/2026	Paydown				216	193		(6)		(6)		187		(187)	(187)	40	08/25/2035	6. *
..61748H-LD-1	Morgan Stanley Mortgage Loan T MSM 2005-5AR 3A2 4.797% 09/25/35	09/01/2026	Paydown		83,021	83,021	69,801	71,339		11,682		11,682		83,021				2,692	09/25/2035	1.A FM
..61748H-NW-7	Morgan Stanley Mortgage Loan T MSM 2005-7 3A1 4.559% 11/25/35	09/01/2026	Paydown		160,666	160,666	96,600	83,843		76,823		76,823		160,666				5,418	11/25/2035	1.A FM
..61748H-NY-3	Morgan Stanley Mortgage Loan T MSM 2005-7 4A1 5.500% 11/25/35	09/01/2026	Paydown		7,902	7,902	6,332	4,766		3,136		3,136		7,902				306	11/25/2035	1.A FM
..61748H-QW-4	Morgan Stanley Mortgage Loan T MSM 2005-9AR 1A 4.305% 12/25/35	09/25/2026	Paydown		126,747	126,747	93,861	95,568		32,387	1,207	31,180		126,747				3,660	12/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61748H-QX-2	Morgan Stanley Mortgage Loan T MSM 2005-9AR 1X 0.000% 12/25/35	09/01/2026	Paydown				1,402	1	1,401			1,401		1,402		(1,402)	(1,402)		12/25/2035	6. FE
..61748H-UF-6	Morgan Stanley Mortgage Loan T MSM 2006-1AR 1A1 4.295% 02/25/36	09/25/2026	Paydown		130,322	131,302	72,896	72,896		57,960		57,960		130,856		(534)	(534)	3,127	02/25/2036	1.A FM
..61748H-VS-7	Morgan Stanley Mortgage Loan T MSM 2006-2 5A1 5.500% 02/25/36	09/01/2026	Paydown		8,510	8,510	4,964	4,584		3,927		3,927		8,510				323	02/25/2036	1.A FM
..61748H-VU-2	Morgan Stanley Mortgage Loan T MSM 2006-2 5A3 5.500% 02/25/36	09/01/2026	Paydown		56,871	56,871	37,612	28,146		28,726		28,726		56,871				1,829	02/25/2036	1.A FM
..61748H-WP-2	Morgan Stanley Mortgage Loan T MSM 2006-3AR 1A3 4.275% 03/25/36	09/25/2026	Paydown		71,118	71,123	51,553	44,605		26,516		26,516		71,121		(3)	(3)	2,056	03/25/2036	1.A FM
..61748H-WT-4	Morgan Stanley Mortgage Loan T MSM 2006-3AR 2A3 4.447% 03/25/36	09/01/2026	Paydown		6,085	6,085	4,028	3,637		2,448		2,448		6,085				180	03/25/2036	2.C FM
..61748H-WT-4	Morgan Stanley Mortgage Loan T MSM 2006-3AR 2A3 4.447% 03/25/36	08/01/2026	Paydown		13,134	13,039	8,631	7,793		5,286		5,286		13,079		55	55	318	03/25/2036	3.A FM
..61748H-WV-9	Morgan Stanley Mortgage Loan T MSM 2006-3AR 3A1 4.004% 03/25/36	09/01/2026	Paydown		93,910	132,726	91,098	112,237		14,869		14,869		127,106		(33,196)	(33,196)	4,192	03/25/2036	1.A FM
..61748H-WV-9	Morgan Stanley Mortgage Loan T MSM 2006-3AR 3A1 4.004% 03/25/36	07/01/2026	Paydown		59	59	49	58		1		1		59				1	03/25/2036	1.B FM
..61748H-WV-9	Morgan Stanley Mortgage Loan T MSM 2006-3AR 3A1 4.004% 03/25/36	09/01/2026	Paydown		3,120	4,434	3,713	4,366		56		56		4,422		(1,302)	(1,302)	140	03/25/2036	1.C FM
..61748H-YQ-8	Morgan Stanley Mortgage Loan T MSM 2006-5AR A 4.265% 04/25/36	09/25/2026	Paydown		167,667	167,462	114,449	116,652		52,660	1,785	50,875		167,526		140	140	5,046	04/25/2036	1.A FM
..61748J-AE-7	Morgan Stanley Mortgage Loan T MSM 2006-9AR A5 4.535% 08/25/36	09/25/2026	Paydown		50,431	50,431	10,383	11,076		39,924	569	39,355		50,431				203	08/25/2036	1.A FM
..61748L-AF-9	Morgan Stanley ABS Capital I I MSAC 2006-NC4 M1 4.435% 06/25/36	09/25/2026	Paydown			(1,496)	(515)	(47)	(315)	37		(278)		(325)		325	325		06/25/2036	1.A FM
..61749L-AF-8	Morgan Stanley Mortgage Loan T MSM 2006-8AR 2A1 4.313% 06/25/36	09/01/2026	Paydown		9,588	9,588	6,481	5,608		3,980		3,980		9,588				282	06/25/2036	1.A FM
..61750Y-AB-5	Morgan Stanley Mortgage Loan T MSM 2006-15XS A2A 6.316% 11/25/36	09/01/2026	Paydown		7,098	7,098	1,666	1,425		5,673		5,673		7,098				57	11/25/2036	1.A FM
..61750Y-AE-9	Morgan Stanley Mortgage Loan T MSM 2006-15XS A4A 6.700% 11/25/36	09/01/2026	Paydown		1,335	1,335	294	248		1,087		1,087		1,335				11	11/25/2036	1.A FM
..61753E-AP-5	Morgan Stanley ABS Capital I I MSAC 2007-HE2 A1 4.145% 01/25/37	09/25/2026	Paydown		8,282	8,282	3,296	3,090		5,192		5,192		8,282				68	01/25/2037	1.A FM
..61755F-AE-5	Morgan Stanley Structured Trus MSST 2007-1 M1 4.295% 06/25/37	09/25/2026	Paydown			(3,251)	(1,499)	(1,912)		(101)		(101)		(2,013)		2,013	2,013		06/25/2037	1.A FM
..61755G-AM-5	Morgan Stanley Mortgage Loan T MSM 2007-12 3A4 6.250% 08/25/37	08/01/2026	Paydown			(457)	(203)	(162)	(31)	11		(20)		(183)		183	183	8	08/25/2037	5.C FM
..61755G-BF-9	Morgan Stanley Mortgage Loan T MSM 2007-12 3A22 6.000% 08/25/37	08/01/2026	Paydown			(3,537)	(1,487)	(1,208)	(209)	77		(132)		(1,340)		1,340	1,340	60	08/25/2037	5.C FM
..61756V-AG-4	Morgan Stanley Mortgage Loan T MSM 2007-14AR 2A3 3.405% 10/25/37	09/01/2026	Paydown		10,847	10,847	7,933	7,380		3,468		3,468		10,847				161	10/25/2037	3.B FM
..61756V-AG-4	Morgan Stanley Mortgage Loan T MSM 2007-14AR 2A3 3.405% 10/25/37	07/01/2026	Paydown		4,751	4,753	3,476	3,234		1,519		1,519		4,753		(1)	(1)	52	10/25/2037	3.C FM
..61756V-BE-8	Morgan Stanley Mortgage Loan T MSM 2007-14AR 6A1 3.436% 11/25/37	09/01/2026	Paydown		4,254	4,254	3,176	2,897		1,356		1,356		4,254				65	11/25/2037	3.A FM
..61756V-BE-8	Morgan Stanley Mortgage Loan T MSM 2007-14AR 6A1 3.436% 11/25/37	07/01/2026	Paydown		2,936	2,901	2,166	1,976		936		936		2,912		24	24	34	11/25/2037	3.B FM
..61756X-AG-0	Morgan Stanley Mortgage Loan T MSM 2007-15AR 2A1 3.183% 11/25/37	09/01/2026	Paydown		104,239	104,239	80,286	80,308		23,931		23,931		104,239				2,080	11/25/2037	1.A FM
..61758V-AR-8	Morgan Stanley Re-REMIC Trust MSRR 2010-R2 2C 4.255% 05/26/36	09/26/2026	Paydown		269,266	314,053	240,151	166,273		124,720		124,720		290,993		(21,727)	(21,727)	9,050	05/26/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61759D-AF-3	Morgan Stanley Re-REMIC Trust MSRR 2010-R3 1B 4.784% 07/26/35	08/01/2026	Paydown		145,606	145,606	135,448	62,163		10,855		10,855		145,606				4,241	07/26/2035	1.A FM
..61759F-AE-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 1C 4.345% 01/26/36	09/26/2026	Paydown		253,446	253,446	183,782	189,364		64,082		64,082		253,446				5,692	01/26/2036	1.A FM
..61759F-AN-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 3B 6.250% 08/26/47	09/01/2026	Paydown		136	70	71		(3)		(3)		68			(68)	(68)	6	08/26/2047	1.A FM
..61759H-BA-4	Morgan Stanley Re-REMIC Trust MSRR 2010-R5 4B 5.761% 06/26/36	09/28/2026	Paydown		20,390	119,413	103,820	108,059		2,477		2,477		110,536		(90,145)	(90,145)	3,824	06/26/2036	1.A FM
..61759N-AT-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R6 2B 5.523% 06/21/36	09/01/2026	Paydown		92,409	92,409	87,673	90,402		2,007		2,007		92,409				3,956	06/21/2036	1.A FM
..61759Q-AN-7	Morgan Stanley Re-REMIC Trust MSRR 2010-R7 2C 5.500% 01/26/37	09/01/2026	Paydown		1,121	1,272	967	1,266		11		11		1,277		(156)	(156)	122	01/26/2037	1.A FM
..61761P-AQ-8	Morgan Stanley Reremic Trust MSRR 2013-R1 4B2 4.168% 12/26/36	08/01/2026	Paydown		42,462	166,075	140,353	147,362		5,368		5,368		152,730		(110,269)	(110,269)	1,964	12/26/2036	2.A FM
..61761P-AQ-8	Morgan Stanley Reremic Trust MSRR 2013-R1 4B2 4.168% 12/26/36	09/01/2026	Paydown		15,028	16,558	13,994	14,692		1,704		1,704		16,397		(1,369)	(1,369)	289	12/26/2036	2.B FM
..61761P-AU-9	Morgan Stanley Reremic Trust MSRR 2013-R1 5B2 3.946% 11/26/36	09/01/2026	Paydown		44,166	44,256	44,333	47,291		(3,029)		(3,029)		44,262		(96)	(96)	1,076	11/26/2036	1.A FM
..61762B-CZ-6	Morgan Stanley Reremic Trust MSRR 2013-R3 10B2 5.688% 10/26/35	09/01/2026	Paydown		60,444	60,444	58,100	60,039		405		405		60,444				2,201	10/26/2035	1.A FM
..61762L-BB-8	Morgan Stanley Resecuritizatio MSRR 2013-R6 4B2 3.932% 04/26/53	09/01/2026	Paydown		111,612	112,195	102,718	104,530		7,629		7,629		112,160		(548)	(548)	3,316	04/26/2053	1.A FM
..61762L-BJ-1	Morgan Stanley Resecuritizatio MSRR 2013-R6 5B2 4.295% 04/26/53	09/26/2026	Paydown		346,331	346,331	254,807	296,596		49,735		49,735		346,331				9,456	04/26/2053	1.A FM
..61762U-BD-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 5B2 5.688% 09/26/36	09/01/2026	Paydown		132,676	132,676	124,184	121,753		10,923		10,923		132,676				4,882	09/26/2036	1.A FM
..61762U-BL-6	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 6B2 4.530% 09/26/36	09/01/2026	Paydown		22,771	22,625	16,115	19,683		2,960		2,960		22,643		128	128	708	09/26/2036	1.A FM
..61762U-CA-9	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 8B2 5.949% 09/26/36	09/01/2026	Paydown		17,194	17,194	13,966	12,148		5,046		5,046		17,194				519	09/26/2036	1.A FM
..61762U-CH-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 9B2 4.375% 09/26/36	09/28/2026	Paydown		145,073	144,685	108,682			35,239	2,364	32,875		144,782		291	291	4,559	09/26/2036	1.A FM
..61762U-CQ-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 10B2 6.195% 09/26/36	09/01/2026	Paydown		16,413	16,837	15,504	16,118		701		701		16,819		(406)	(406)	717	09/26/2036	1.A FM
..61763D-AN-0	Morgan Stanley Resecuritizatio MSRR 2013-R9 2B2 4.042% 06/26/46	09/01/2026	Paydown		5,351	3	2	2		2,790		2,790		2,792		2,559	2,559	333	06/26/2046	1.A FM
..61763D-BC-3	Morgan Stanley Resecuritizatio MSRR 2013-R9 4B2 4.320% 06/26/46	09/01/2026	Paydown		42,901	37,797	27,831	46,508		(10,136)		(10,136)		36,371		6,530	6,530	1,429	06/26/2046	1.A FM
..61763D-BJ-8	Morgan Stanley Resecuritizatio MSRR 2013-R9 5B 5.160% 06/26/46	09/20/2026	Paydown		79,090	79,090	68,949	66,934		12,156		12,156		79,090				2,152	06/26/2046	1.A FM
..61763G-EQ-2	Morgan Stanley Resecuritizatio MSRR 2013-R10 2B2 3.910% 01/26/51	09/01/2026	Paydown		113,848	113,622	93,422	91,079		22,589		22,589		113,668		180	180	3,105	01/26/2051	5.C FM
..61763T-AR-6	Morgan Stanley Resecuritizatio MSRR 2014-R4 2B 4.832% 08/26/34	09/01/2026	Paydown		121,279	121,279	103,542	113,608		7,671		7,671		121,279				3,702	08/26/2034	1.A FM
..61763T-AY-1	Morgan Stanley Resecuritizatio MSRR 2014-R4 3B2 4.755% 08/26/34	08/01/2026	Paydown		147,204	147,204	143,639			3,565		3,565		147,204				3,939	08/26/2034	1.A FM
..61763T-AY-1	Morgan Stanley Resecuritizatio MSRR 2014-R4 3B2 4.755% 08/26/34	08/21/2026	ALRe Modco - VIAC GA - AAM ...		2,691,081	2,798,532	2,730,762			(5,639)		(5,639)		2,725,123		(34,042)	(34,042)	87,341	08/26/2034	1.A FM
..61764W-AD-9	Morgan Stanley Resecuritizatio MSRR 2015-R1 2B 4.609% 11/20/36	09/01/2026	Paydown		173,943	173,943	164,488	128,306		10,068		10,068		173,943				5,196	11/20/2036	1.A FM
..61775L-AA-6	Morgan Stanley Residential Mor MSRM 2023-INV1 A1 6.500% 08/25/53	09/01/2026	Paydown		241,648	241,648	244,819	244,399		(2,752)		(2,752)		241,648				10,734	08/25/2053	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61776H-AB-2	Morgan Stanley Residential Mor MSRM 2024-NQM2 A2 6.740% 05/25/69	07/01/2026	Paydown		103,535	103,535	104,748	104,472		(937)		(937)		103,535				4,071	05/25/2069	1.A
..61776X-AX-9	Morgan Stanley Residential Mor MSRM 2024-INV4 A11 5.500% 09/25/54	09/01/2026	Paydown		90,860	90,860	89,952	89,923		938		938		90,860				1,901	09/25/2054	1.A
..61777Q-AD-7	Morgan Stanley Residential Mor MSRM 2024-NQM5 A2 5.902% 10/25/69	09/01/2026	Paydown		309,917	309,917	310,474	310,254		(337)		(337)		309,917				12,041	10/25/2069	1.C
..61778L-AE-5	Morgan Stanley Residential Mor MSRM 2025-NQM3 A3 5.864% 05/25/70	09/01/2026	Paydown		536,804	536,804	536,797	537,816		(1,012)		(1,012)		536,804				19,819	05/25/2070	1.G FE
..617932-AD-0	Morgan Stanley Residential Mor MSRM 2025-NQM1 A2 5.941% 11/25/69	09/01/2026	Paydown		105,267	105,267	105,135	105,135		132		132		105,267				4,231	11/25/2069	1.A
..617942-AA-5	Morgan Stanley Residential Mor MSRM 2025-HX1 A1 5.960% 03/25/70	09/01/2026	Paydown		4,797,822	4,797,822	4,797,744	4,797,822						4,797,822				191,010	03/25/2070	1.A
..617942-AD-9	Morgan Stanley Residential Mor MSRM 2025-HX1 A2 6.163% 03/25/70	09/01/2026	Paydown		977,915	977,915	977,906	980,390		(2,476)		(2,476)		977,915				40,259	03/25/2070	1.C
..617942-AE-7	Morgan Stanley Residential Mor MSRM 2025-HX1 A3 6.467% 03/25/70	09/01/2026	Paydown		1,057,509	1,057,509	1,057,506	1,060,148		(2,640)		(2,640)		1,057,509				45,683	03/25/2070	1.E
..617944-AA-1	Morgan Stanley Residential Mor MSRM 2025-1 A1 6.000% 03/25/55	09/01/2026	Paydown		1,730,368	1,730,368	1,729,827	1,730,103		265		265		1,730,368				70,757	03/25/2055	1.A
..617944-AY-9	Morgan Stanley Residential Mor MSRM 2025-1 B1 6.646% 03/25/55	09/01/2026	Paydown		28,096	28,096	28,869	28,794		(698)		(698)		28,096				1,246	03/25/2055	1.A
..617944-BB-8	Morgan Stanley Residential Mor MSRM 2025-1 B2 6.646% 03/25/55	09/01/2026	Paydown		15,113	15,113	15,442	15,405		(292)		(292)		15,113				670	03/25/2055	1.C
..61913P-AQ-5	MortgageIT Trust 2005-1 MHL 2005-1 1A2 4.795% 02/25/35	09/25/2026	Paydown		10,515	10,515	10,402	10,442		73		73		10,515				336	02/25/2035	1.A FM
..61915C-AA-7	MortgageIT Securities Corp Mor MHL 2007-2 A1 4.515% 09/25/37	09/25/2026	Paydown		83,808	80,865	60,905	60,887		20,697		20,697		81,584		2,224	2,224	2,319	09/25/2037	1.A FM
..61915Y-AC-5	MortgageIT Securities Corp Mor MHL 2007-1 2A12 4.315% 06/25/47	09/25/2026	Paydown		19,031	18,770	14,935	2,304		3,624		3,624		18,811		221	221	406	06/25/2047	1.A FM
..61915Y-AC-5	MortgageIT Securities Corp Mor MHL 2007-1 2A12 4.315% 06/25/47	08/25/2026	Paydown		1,184	1,184	943	1,059		125		125		1,184				29	06/25/2047	1.B FM
..61915Y-AC-5	MortgageIT Securities Corp Mor MHL 2007-1 2A12 4.315% 06/25/47	09/25/2026	Paydown		1,290	1,290	1,027	1,154		137		137		1,290				35	06/25/2047	1.C FM
..62923J-AJ-1	NMLT 2021-INV1 Trust NLT 2021-INV1 AIOS 0.500% 05/25/56	09/01/2026	Paydown				11,241	11,241						11,241		(11,241)	(11,241)	2,311	05/25/2056	6. *
..62951M-AM-2	NACC Reperforming Loan REMIC T NAA 2004-R2 A1 6.500% 10/25/34	09/01/2026	Paydown		57,462	57,462	53,685	36,048		7,153		7,153		57,462				1,618	10/25/2034	1.A FM
..62951M-AY-6	NAAC Reperforming Loan REMIC T NAA 2004-R3 A1 6.500% 02/25/35	09/01/2026	Paydown		76,094	75,500	69,287	68,541		7,995	988	7,007		75,549		546	546	2,343	02/25/2035	1.A FM
..62951M-AY-6	NAAC Reperforming Loan REMIC T NAA 2004-R3 A1 6.500% 02/25/35	09/01/2026	Paydown		57,122	57,122	56,498	55,953		1,957	788	1,169		57,122				1,879	02/25/2035	1.F FM
..62951M-AY-6	NAAC Reperforming Loan REMIC T NAA 2004-R3 A1 6.500% 02/25/35	07/01/2026	Paydown		28,568	28,568	28,256	27,983		979	394	585		28,568				774	02/25/2035	1.G FM
..62951M-AZ-3	NAAC Reperforming Loan REMIC T NAA 2004-R3 AF 4.465% 02/25/35	09/25/2026	Paydown		30,060	30,060	26,020	26,020		4,039		4,039		30,060				609	02/25/2035	1.A FM
..643528-AF-9	New Century Alternative Mortga NCAMT 2006-ALT1 AF6 6.667% 07/25/36	09/01/2026	Paydown		61,473	61,473	41,494	11,711		49,762		49,762		61,473				424	07/25/2036	1.A FM
..64352V-GA-3	New Century Home Equity Loan T NCHET 2004-2 M1 4.900% 08/25/34	09/25/2026	Paydown		17,897	17,897	18,456	18,957		(1,061)		(1,061)		17,897				854	08/25/2034	1.A FM
..64352V-GK-1	New Century Home Equity Loan T NCHET 2004-A M11 3.906% 08/25/34	09/01/2026	Paydown		157,580	157,580	148,421	146,056		11,524		11,524		157,580				4,429	08/25/2034	1.A FM
..64352V-JJ-1	New Century Home Equity Loan T NCHET 2004-4 M1 4.780% 02/25/35	09/25/2026	Paydown		91,007	91,007	88,732	88,901		2,107		2,107		91,007				1,285	02/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..64829N-AD-6	New Residential Mortgage Loan NRZT 2017-4A B1 4.500% 05/25/57	09/01/2026	Paydown		30,888	30,888	33,356	31,825		(937)		(937)		30,888				923	05/25/2057	1.A
..64829N-AF-1	New Residential Mortgage Loan NRZT 2017-4A B2 4.750% 05/25/57	09/01/2026	Paydown		21,765	21,765	23,486	22,335		(570)		(570)		21,765				686	05/25/2057	1.A
..64830X-CJ-6	New Residential Mortgage Loan NRZT 2020-2A B5D 5.823% 10/25/46	09/01/2026	Paydown		31,641	31,641	31,548	31,276		365		365		31,641				1,268	10/25/2046	1.C
..64831H-AB-9	New Residential Mortgage Loan NRZT 2023-NQM1 A2 7.319% 10/25/63	09/01/2026	Paydown		387,063	387,063	392,869	390,874		(3,811)		(3,811)		387,063				19,181	10/25/2063	1.A
..64831P-AA-3	New Residential Mortgage Loan NRMLT 2024-RTL1 A1 6.664% 03/25/39	09/25/2026	Paydown		5,201,726	5,201,726	5,220,665	5,205,915		(4,189)		(4,189)		5,201,726				235,056	03/25/2039	1.G FE
..649603-AP-2	New York Mortgage Trust 2006-1 NYMT 2006-1 2A2 4.715% 05/25/36	07/01/2026	Paydown			20,780	18,314	17,948		(183)		(183)		17,764		(17,764)	(17,764)	486	05/25/2036	1.A FM
..65535V-FM-5	Nomura Asset Acceptance Corp A NAA 2004-AR3 M1 5.155% 11/25/34	09/25/2026	Paydown		45,865	45,865	37,667	44,091		1,774		1,774		45,865				1,521	11/25/2034	1.A FM
..65536X-AN-3	Nomura Asset Acceptance Corp A NAA 2006-AF2 5A1 4.395% 08/25/36	07/27/2026	Paydown		232	232	33	33		199		199		232				1	08/25/2036	1.A FM
..65536X-AN-3	Nomura Asset Acceptance Corp A NAA 2006-AF2 5A1 4.395% 08/25/36	08/04/2026	ACRA RE 2B Surplus AAM		556,754	4,065,109	570,327	570,327		(13,060)		(13,060)		557,267		(513)	(513)	23,468	08/25/2036	1.A FM
..65537B-AF-7	Nomura Asset Acceptance Corp A NAA 2006-WF1 A6 6.340% 06/25/36	09/01/2026	Paydown		5,238	5,238	1,521	1,368		3,870		3,870		5,238				42	06/25/2036	1.A FM
..65537D-AA-4	Nomura Asset Acceptance Corp A NAA 2006-S4 A1 4.355% 08/25/36	09/25/2026	Paydown		1,294	1,095	816	790		363		363		1,154		140	140	52	08/25/2036	1.A FM
..65537E-AB-0	Nomura Asset Acceptance Corp A NAA 2006-AR3 A1B 4.495% 10/25/36	09/25/2026	Paydown		122	122	1	1		121		121		122				2	10/25/2036	1.A FM
..65537K-AB-6	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A1A 4.335% 02/25/37	09/25/2026	Paydown		5,781	5,579	3,952	5,356		230		230		5,586		194	194	157	02/25/2037	1.A FM
..65537K-AB-6	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A1A 4.335% 02/25/37	08/25/2026	Paydown		1,930	1,930	1,368	1,853		77		77		1,930				53	02/25/2037	1.A F
..65537K-AD-2	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A2 4.175% 02/25/37	09/25/2026	Paydown		29,501	28,430	20,442	27,755		698		698		28,453		1,047	1,047	576	02/25/2037	1.A FM
..65537K-AY-6	Nomura Home Equity Loan Inc Ho NHELI 2007-1 1A4 4.815% 02/25/37	09/25/2026	Paydown		537	537	161	160		377		377		537				1	02/25/2037	1.A FM
..65537M-AF-3	Nomura Home Equity Loan Inc NHELI 2007-2 M1 4.480% 01/25/37	07/27/2026	Paydown		(300)	(300)	(300)	(300)		(3)		(3)		(303)		303	303		01/25/2037	2.C FM
..65538D-AA-3	Nomura Asset Acceptance Corp A NAA 2006-AR4 A1A 4.355% 12/25/36	09/25/2026	Paydown		13,561	13,561	10,664	10,782		2,778		2,778		13,561				203	12/25/2036	1.A FM
..65538D-AA-3	Nomura Asset Acceptance Corp A NAA 2006-AR4 A1A 4.355% 12/25/36	09/25/2026	Paydown		1,100	1,100	1,001	1,006		94		94		1,100				20	12/25/2036	1.B FM
..65539C-AK-2	Nomura Resecuritization Trust NMRR 2011-4RA 1A10 2.768% 12/26/36	09/01/2026	Paydown		63,890	65,053	59,260			5,691		5,691		64,951		(1,061)	(1,061)	1,594	12/26/2036	1.A FM
..65539C-BA-3	Nomura Resecuritization Trust NMRR 2011-4RA 3A3 4.393% 12/26/35	09/01/2026	Paydown		56,729	56,729	48,711	36,464		1,978		1,978		56,729				1,491	12/26/2035	1.A FM
..65539K-AF-5	Nomura Resecuritization Trust NMRR 2010-6RA 1A6 5.870% 03/26/36	09/01/2026	Paydown		50,229	50,229	48,705			1,524		1,524		50,229				360	03/26/2036	2.C FM
..65539K-AF-5	Nomura Resecuritization Trust NMRR 2010-6RA 1A6 5.870% 03/26/36	09/01/2026	Paydown		12,521	12,521	12,095	12,289		231		231		12,521				402	03/26/2036	3.A FM
..65539L-AF-3	Nomura Resecuritization Trust NMRR 2011-1RA 1A6 6.550% 03/26/36	09/01/2026	Paydown		34,582	34,582	33,809	34,331		251		251		34,582				1,109	03/26/2036	3.A FM
..65539Q-AW-5	Nomura Resecuritization Trust NMRR 2011-2RA 2A14 4.570% 07/26/35	09/01/2026	Paydown		18,898	18,898	17,949	16,032		2,867		2,867		18,898				366	07/26/2035	1.A FM
..65539V-AW-4	Nomura Resecuritization Trust NMRR 2011-3RA 2A3 3.798% 03/26/37	09/01/2026	Paydown		130,334	130,334	129,235	129,598		736		736		130,334				3,481	03/26/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
65540A-AB-3	Nomura Resecuritization Trust NMRR 2012-3R 1A2 4.127% 01/26/37	09/28/2026	Paydown		305,049	305,049	276,361	275,585		29,465		29,465		305,049				4,704	01/26/2037	1.A FM
65540C-AB-9	Nomura Resecuritization Trust NMRR 2013-1R 1A2 4.440% 01/26/36	08/01/2026	Paydown		33,589	32,852	26,365	31,991		878		878		32,868		721	721	887	01/26/2036	1.E FM
65540C-AB-9	Nomura Resecuritization Trust NMRR 2013-1R 1A2 4.440% 01/26/36	09/01/2026	Paydown		9,809	9,358	7,510	9,113		255		255		9,368		441	441	306	01/26/2036	1.F FM
65540R-AL-4	Nomura Resecuritization Trust NMRR 2014-7R 3A4 4.440% 01/26/36	09/01/2026	Paydown		28,591	27,808	23,024	27,630		178		178		27,808		783	783	886	01/26/2036	2.C FM
66987X-HB-4	NovaStar Mortgage Funding Trus NHEL 2005-3 M5 4.975% 01/25/36	09/25/2026	Paydown			(19,682)													01/25/2036	6. *
669971-AC-7	NovaStar Mortgage Funding Trus NHEL 2007-1 A2B 4.315% 03/25/37	09/25/2026	Paydown		13,557	13,557	4,223	4,193		9,364		9,364		13,557				92	03/25/2037	1.A FM
670857-AA-9	OBX 2021-NQM2 Trust OBX 2021-NQM2 A1 1.101% 05/25/61	09/01/2026	Paydown		225,185	225,185	181,908	184,209		40,976		40,976		225,185				1,665	05/25/2061	1.A
67114J-AB-6	OBX 2021-NQM3 Trust OBX 2021-NQM3 A2 1.260% 07/25/61	09/01/2026	Paydown		148,255	148,255	120,573	121,737		26,517		26,517		148,255				1,192	07/25/2061	1.A
67117X-AC-0	OBX 2023-NQM7 Trust OBX 2023-NQM7 A3 7.299% 04/25/63	09/01/2026	Paydown		205,108	205,108	208,281	207,232		(2,123)		(2,123)		205,108				9,792	04/25/2063	1.A
67118H-AC-4	OBX 2024-NQM2 Trust OBX 2024-NQM2 A2 6.030% 12/25/63	09/01/2026	Paydown		100,615	100,615	100,849	100,726		(112)		(112)		100,615				4,077	12/25/2063	1.A
67118K-AC-7	OBX 2024-NQM3 Trust OBX 2024-NQM3 A3 6.433% 12/25/63	09/01/2026	Paydown		80,032	80,032	80,573	80,386		(354)		(354)		80,032				3,246	12/25/2063	1.C
67119E-AB-2	OBX 2024-NQM11 Trust OBX 2024-NQM11 A2 6.128% 06/25/64	09/01/2026	Paydown		43,575	43,575	43,818	43,762		(187)		(187)		43,575				1,733	06/25/2064	1.A
67119M-AC-2	OBX 2024-NQM10 Trust OBX 2024-NQM10 A3 6.433% 05/25/64	09/01/2026	Paydown		28,664	28,664	28,953			(288)		(288)		28,664				284	05/25/2064	1.B
67120V-AC-9	OBX 2025-NQM2 Trust OBX 2025-NQM2 A3 5.952% 11/25/64	09/01/2026	Paydown		434,878	434,878	435,082	434,791		87		87		434,878				17,213	11/25/2064	1.C
67121L-AC-0	OBX 2025-NQM10 Trust OBX 2025-NQM10 A3 5.706% 05/25/65	09/01/2026	Paydown		151,910	151,910	153,393			(1,484)		(1,484)		151,910				4,491	05/25/2065	1.B
67448Y-AE-4	OBX 2025-NQM3 Trust OBX 2025-NQM3 A3 5.952% 12/01/64	09/01/2026	Paydown		111,214	111,214	112,543			(1,329)		(1,329)		111,214				3,246	12/01/2064	1.D
67449A-AC-9	OBX 2025-NQM8 Trust OBX 2025-NQM8 A3 5.826% 03/25/65	09/01/2026	Paydown		854,239	854,239	854,225	854,814		(575)		(575)		854,239				33,042	03/25/2065	1.B
67449B-AC-7	OBX 2025-NQM11 Trust OBX 2025-NQM11 A3 5.772% 05/25/65	09/01/2026	Paydown		502,168	502,168	504,059	317,355		(2,080)		(2,080)		502,168				18,787	05/25/2065	1.B
68383N-CH-4	Opteum Mortgage Acceptance Cor OPMAC 2005-4 M2 4.765% 11/25/35	09/25/2026	Paydown		43,284	43,284	41,878	42,233		1,051		1,051		43,284				852	11/25/2035	1.A FM
68402V-AA-0	Option One Mortgage Loan Trust OOMLT 2007-FXD1 1A1 5.866% 01/25/37	09/01/2026	Paydown		41,486	41,486	37,922	37,816		3,670		3,670		41,486				1,101	01/25/2037	1.A FM
68403K-AD-7	Option One Mortgage Loan Trust OOMLT 2007-6 2A4 4.265% 07/25/37	09/25/2026	Paydown		5,139	5,139	3,243	3,291		1,848		1,848		5,139				118	07/25/2037	1.A FM
69121E-AG-3	Ownit Mortgage Loan Trust Seri OWNIT 2006-5 M1 4.450% 07/25/37	09/25/2026	Paydown			62,814	45	45		(22)		(22)		23		(23)	(23)	3,099	07/25/2037	1.A FM
69121P-CH-4	Ownit Mortgage Loan Trust Seri OWNIT 2006-1 AF2 3.148% 10/25/35	09/01/2026	Paydown		65,159	65,159	35,766	35,147		30,011		30,011		65,159				838	10/25/2035	1.A FM
69380W-AB-0	PRKCM 2024-AFC1 Trust PRKCM 2024-AFC1 A2 6.636% 03/25/59	09/01/2026	Paydown		266,151	266,151	268,625	268,059		(1,908)		(1,908)		266,151				12,082	03/25/2059	1.A
69382C-AB-2	PMT Loan Trust 2025-INV3 PMTLT 2025-INV3 A2 6.000% 03/25/56	09/25/2026	Paydown		534,856	534,856	537,781	537,509		(2,653)		(2,653)		534,856				21,438	03/25/2056	1.A
69382F-AE-9	PRKCM 2025-HOME1 PRKCM 2025-HOME1 6.002% 02/25/60	09/25/2026	Paydown		495,001	495,001	494,996	495,828		(827)		(827)		495,001				14,746	02/25/2060	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..69382M-AB-0	PMT Loan Trust 2025-INV6 PMTLT 2025-INV6 A2 6.000% 06/25/56	09/01/2026	Paydown		454,589	454,589	455,015	454,915		(326)		(326)		454,589				17,523	06/25/2056	1.A
..69392U-AB-0	PMT Loan Trust 2025-INV9 PMTLT 2025-INV9 A2 6.000% 09/01/56	09/01/2026	Paydown		600,312	600,312	613,819	613,447		(13,135)		(13,135)		600,312				24,347	09/01/2056	1.A
..693977-AB-6	PRPM 2024-NQM1 Trust PRPM 2024-NQM1 A2 6.569% 12/25/68	09/01/2026	Paydown		792,089	792,089	799,391	797,305		(5,216)		(5,216)		792,089				35,841	12/25/2068	1.B
..693984-AC-0	PRKCM 2023-AFC3 Trust PRKCM 2023-AFC3 A3 7.088% 09/25/58	09/01/2026	Paydown		42,533	42,533	42,905	42,911		(378)		(378)		42,533				2,035	09/25/2058	1.B
..73015B-AA-3	PMT Loan Trust 2024-INV1 PMTLT 2024-INV1 A1 6.500% 10/25/59	09/01/2026	Paydown		698,179	698,179	707,561	707,561		(9,382)		(9,382)		698,179				29,560	10/25/2059	1.A
..73015D-AB-7	PMT Loan Trust 2025-INV4 PMTLT 2025-INV4 A2 6.000% 03/25/56	09/01/2026	Paydown		789,482	789,482	795,033	794,637		(5,155)		(5,155)		789,482				30,551	03/25/2056	1.A
..73015F-AG-1	PMT Loan Trust 2025-INV7 PMTLT 2025-INV7 A7 6.000% 06/25/56	09/01/2026	Paydown		1,011,299	1,011,299	1,023,440	1,022,003		(10,704)		(10,704)		1,011,299				38,652	06/25/2056	1.A
..74161B-AL-9	Prime Mortgage Trust 2006-1 PRIME 2006-1 3A1 4.365% 06/25/36	09/25/2026	Paydown		4,805	19,649	9,775	13,351		1,722		1,722		15,073		(10,268)	(10,268)	413	06/25/2036	5.C FM
..748956-AC-3	RCKT Mortgage Trust 2023-CES2 RCKT 2023-CES2 A2 7.195% 09/25/43	09/01/2026	Paydown		11,027,000	11,027,000	11,175,907	11,168,416		(141,416)		(141,416)		11,027,000				595,044	09/25/2043	1.A
..748956-AD-1	RCKT Mortgage Trust 2023-CES2 RCKT 2023-CES2 M1 7.361% 09/25/43	09/01/2026	Paydown		3,300,000	3,300,000	3,342,885	3,342,032		(42,032)		(42,032)		3,300,000				182,185	09/25/2043	1.B
..749228-AA-0	RALI Series 2006-QS4 Trust RALI 2006-QS4 A1 6.000% 04/25/36	09/01/2026	Paydown		7,386	22,833	19,217	19,510		1,082		1,082		20,591		(13,205)	(13,205)	572	04/25/2036	4.C FM
..749228-AJ-1	RALI Series 2006-QS4 Trust RALI 2006-QS4 A9 6.000% 04/25/36	09/01/2026	Paydown		12,997	40,176	33,081			2,348		2,348		35,429		(22,431)	(22,431)	1,408	04/25/2036	3.A FM
..74922A-AA-5	RALI Series 2007-QH6 Trust RALI 2007-QH6 A1 4.395% 07/25/37	09/25/2026	Paydown		99,861	99,861	80,514	90,781		9,080		9,080		99,861				2,844	07/25/2037	1.A FM
..74922J-AA-6	RALI Series 2007-QH2 Trust RALI 2007-QH2 A1 4.295% 03/25/37	09/25/2026	Paydown		8,760	8,760	7,733	7,988		772		772		8,760				195	03/25/2037	1.A FM
..74922K-AB-1	RALI Series 2007-QS1 Trust RALI 2007-QS1 1A2 5.450% 01/25/37	09/25/2026	Paydown				76	76						76		(76)	(76)	24	01/25/2037	5.C FE
..74922Q-AB-8	RALI Series 2006-QA8 Trust RALI 2006-QA8 A2 4.375% 09/25/36	09/25/2026	Paydown		55,632	38,087	33,354	33,435		6,726		6,726		40,162		15,471	15,471	1,314	09/25/2036	1.A FM
..74922Q-AB-8	RALI Series 2006-QA8 Trust RALI 2006-QA8 A2 4.375% 09/25/36	09/25/2026	Paydown		320,017	217,529	186,381	211,631		8,042		8,042		219,673		100,344	100,344	10,329	09/25/2036	2.C FM
..74922Q-AB-8	RALI Series 2006-QA8 Trust RALI 2006-QA8 A2 4.375% 09/25/36	09/25/2026	Paydown		6,788	6,211	5,424	6,132		80		80		6,212		576	576	214	09/25/2036	3.A FM
..74922W-AA-7	RALI Series 2007-QH3 Trust RALI 2007-QH3 A1 4.335% 04/25/37	09/25/2026	Paydown		266,911	266,911	215,899	244,986		21,925		21,925		266,911				7,690	04/25/2037	1.A FM
..74923H-AE-1	RALI Series 2007-QS4 Trust RALI 2007-QS4 2A1 4.345% 03/25/37	09/25/2026	Paydown			203	30	30						30		(30)	(30)	4	03/25/2037	1.A FM
..74923J-AB-3	RALI Series 2007-QS5 Trust RALI 2007-QS5 A2 4.535% 03/25/37	09/25/2026	Paydown		16,952	36,851	23,585	24,688		5,768		5,768		30,456		13,504	13,504	1,066	03/25/2037	1.A FM
..74923J-AB-3	RALI Series 2007-QS5 Trust RALI 2007-QS5 A2 4.535% 03/25/37	07/25/2026	Paydown			2,393	1,785	1,812		15		15		1,827		1,827	1,827	53	03/25/2037	2.A FM
..74923J-AB-3	RALI Series 2007-QS5 Trust RALI 2007-QS5 A2 4.535% 03/25/37	09/25/2026	Paydown		5,288	9,102	6,790	6,893		1,312		1,312		8,205		2,918	2,918	280	03/25/2037	2.B FM
..74923J-AH-0	RALI Series 2007-QS5 Trust RALI 2007-QS5 A8 6.700% 03/25/37	09/25/2026	Paydown				6,129	5,577		135		135		5,443		5,443	5,443	1,047	03/25/2037	5.C FE
..74923T-AA-3	RALI Series 2007-QO3 Trust RALI 2007-QO3 A1 4.335% 03/25/47	09/25/2026	Paydown		89,969	89,969	76,322	80,377		9,592		9,592		89,969				2,466	03/25/2047	1.A FM
..74923X-AA-4	RALI Series 2007-QA3 Trust RALI 2007-QA3 A1 4.215% 05/25/37	09/25/2026	Paydown		146,575	137,217	125,639	126,460		11,411		11,411		137,871		8,704	8,704	3,941	05/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..749241-AA-3	RALI Series 2007-QH9 Trust RALI 2007-QH9 A1 3.732% 11/25/37	07/01/2026	Paydown		2,918	2,919	2,688	2,702		217		217		2,919		(1)	(1)	67	11/25/2037	5.A FM
..749241-AA-3	RALI Series 2007-QH9 Trust RALI 2007-QH9 A1 3.732% 11/25/37	08/01/2026	Paydown		21,025	60,245	55,480	55,773		2,597		2,597		58,370		(37,345)	(37,345)	1,578	11/25/2037	5.B FM
..749241-AA-3	RALI Series 2007-QH9 Trust RALI 2007-QH9 A1 3.732% 11/25/37	09/01/2026	Paydown		9,428	7,777	7,162	7,200		644		644		7,844		1,583	1,583	233	11/25/2037	5.C FM
..74924S-AF-3	RASC Series 2007-KS1 Trust RASC 2007-KS1 M2S 4.420% 01/25/37	09/25/2026	Paydown			(2,935)	(2,788)	(1,096)	(1,376)	26		(1,350)		(2,446)		2,446	2,446	91	01/25/2037	6. FM
..74927W-AE-4	RBSGC Mortgage Loan Trust 2007 RBSGC 2007-A 2A4 6.250% 01/25/37	09/01/2026	Paydown		17,711	17,618	17,214	16,698		925		925		17,622		89	89	369	01/25/2037	3.A FM
..74927X-AE-2	RBSGC Mortgage Loan Trust 2007 RBSGC 2007-B 1A5 6.000% 01/25/37	09/01/2026	Paydown		11,486	11,486	5,992	6,698		4,787		4,787		11,486				163	01/25/2037	1.A FM
..74928D-AH-8	RBSSP Resecuritization Trust 2 RBSSP 2009-1 4A2 5.500% 10/26/35	09/01/2026	Paydown		8,400	8,405	7,814	6,317		2,087		2,087		8,404		(4)	(4)	330	10/26/2035	1.A FM
..74928D-AH-8	RBSSP Resecuritization Trust 2 RBSSP 2009-1 4A2 5.500% 10/26/35	07/01/2026	Paydown		1,435	1,434	1,333	1,078		357		357		1,434		1	1	46	10/26/2035	1.B FM
..74928U-BT-3	RBSSP Resecuritization Trust 2 RBSSP 2009-12 15A2 5.566% 10/26/35	09/29/2026	Paydown		336,259	336,259	322,857	317,903		18,356		18,356		336,259				11,916	10/26/2035	1.A FM
..74928W-BQ-5	RBSSP Resecuritization Trust 2 RBSSP 2009-5 12A3 4.529% 09/21/46	09/01/2026	Paydown		2,580	3,494	2,953	2,942		407		407		3,349		(769)	(769)	107	09/21/2046	1.A FM
..74928X-BB-6	RBSSP Resecuritization Trust 2 RBSSP 2009-6 3A2 4.458% 01/26/36	09/28/2026	Paydown		135,509	137,245	129,673	128,566		8,559		8,559		137,125		(1,616)	(1,616)	4,575	01/26/2036	1.A FM
..74928X-CS-8	RBSSP Resecuritization Trust 2 RBSSP 2009-6 13A3 3.973% 08/26/35	09/01/2026	Paydown		27,637	27,614	23,059	24,705	2,923	(13)		2,910		27,615		22	22	946	08/26/2035	6. FM
..74931W-AE-8	RBSSP Resecuritization Trust RBSSP 2012-10 1A2B 4.473% 06/26/35	09/01/2026	Paydown		60,547	60,547	55,451	55,401		5,146		5,146		60,547				1,808	06/26/2035	1.A FM
..74935W-AB-0	RCKT Mortgage Trust 2023-CES1 RCKT 2023-CES1 A2 6.692% 06/25/43	08/01/2026	Paydown		1,400,000	1,400,000	1,399,915	1,397,246		2,754		2,754		1,400,000				62,459	06/25/2043	1.A
..74935W-AF-1	RCKT Mortgage Trust 2023-CES1 RCKT 2023-CES1 M1 6.902% 06/25/43	08/01/2026	Paydown		2,805,000	2,805,000	2,801,080	1,177,840		6,068		6,068		2,805,000				72,989	06/25/2043	1.A
..74935W-AG-9	RCKT Mortgage Trust 2023-CES1 RCKT 2023-CES1 M2 7.981% 06/25/43	08/01/2026	Paydown		1,050,000	1,050,000	1,049,971	1,047,910		2,090		2,090		1,050,000				55,867	06/25/2043	1.E
..74937Y-AB-4	RCKT Mortgage Trust 2025-CES4 RCKT 2025-CES4 A1B 5.962% 04/25/55	09/01/2026	Paydown		836,154	836,154	836,138	836,138		15		15		836,154				16,138	04/25/2055	1.A
..74937Y-AB-4	RCKT Mortgage Trust 2025-CES4 RCKT 2025-CES4 A1B 5.962% 04/25/55	09/09/2026	Lincoln Fin Mod - AAM		941,123	935,685	935,668	935,668						935,668		5,455	5,455	43,079	04/25/2055	1.A
..74938Q-AA-2	RCKT Mortgage Trust 2024-INV1 RCKT 2024-INV1 A1 6.500% 06/25/54	09/01/2026	Paydown		789,635	789,635	804,934	803,823		(14,188)		(14,188)		789,635				33,604	06/25/2054	1.A
..74939F-AE-7	RCKT Mortgage Trust 2024-CES4 RCKT 2024-CES4 M1 6.818% 06/25/44	08/26/2026	ALRE SML Trust AAM		4,127,799	4,100,000	4,099,909	4,097,631		(642)		(642)		4,096,989		30,809	30,809	205,771	06/25/2044	2.A
..74939W-AD-2	RCKT Mortgage Trust 2025-CES8 RCKT 2025-CES8 A3 5.649% 08/25/55	07/08/2026	Apollo Internal		2,511,833	2,500,000	2,507,649			327	(6,435)	6,762		2,507,934		3,898	3,898	3,139	08/25/2055	2.A
..749421-AA-1	RCKT Mortgage Trust 2024-CES8 RCKT 2024-CES8 A1A 5.490% 11/25/44	09/01/2026	Paydown		4,668,526	4,668,526	4,669,130	4,669,030		(503)		(503)		4,668,526				171,554	11/25/2044	1.A
..74942C-AB-5	RCKT Mortgage Trust 2025-CES5 RCKT 2025-CES5 A1B 5.838% 05/25/55	09/25/2026	Paydown		559,427	559,427	559,415	559,415		12		12		559,427				21,661	05/25/2055	1.A
..74943A-AH-5	RCKT Mortgage Trust 2025-CES7 RCKT 2025-CES7 M1 6.174% 07/25/55	07/08/2026	Apollo Internal		2,283,361	2,275,000	2,274,322			(29)	9,314	(9,343)		2,274,299		9,062	9,062	14,826	07/25/2055	3.A
..749583-AD-2	RFMSI Series 2007-S2 Trust RFMSI 2007-S2 A4 6.000% 02/25/37	09/01/2026	Paydown			9,110	6,878	6,885		(24)		(24)		6,861		(6,861)	(6,861)	348	02/25/2037	3.A FM
..749583-AD-2	RFMSI Series 2007-S2 Trust RFMSI 2007-S2 A4 6.000% 02/25/37	07/01/2026	Paydown			2,069	1,562	1,564		(4)		(4)		1,560		(1,560)	(1,560)	58	02/25/2037	3.B FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..74958B-AG-7	RFMSI Series 2007-S3 Trust RFMSI 2007-S3 1A1 6.000% 03/25/37	09/01/2026	Paydown		9,577	12,398	9,228	9,179		2,475		2,475		11,653		(2,076)	(2,076)	453	03/25/2037	2.C FM
..74958T-AB-9	RFMSI Series 2007-SA3 Trust RFMSI 2007-SA3 2A1 5.495% 07/27/37	09/01/2026	Paydown		57,763	62,923	49,619	45,561		15,820		15,820		61,381		(3,618)	(3,618)	2,494	07/27/2037	1.A FM
..74958X-AB-0	RFMSI Series 2007-SA2 Trust RFMSI 2007-SA2 2A1 5.344% 04/25/37	09/01/2026	Paydown		102,682	100,817	84,129			17,018		17,018		101,147		1,535	1,535	3,765	04/25/2037	2.C FM
..74958X-AB-0	RFMSI Series 2007-SA2 Trust RFMSI 2007-SA2 2A1 5.344% 04/25/37	09/01/2026	Paydown		71,166	68,950	60,680	60,681		8,564		8,564		69,245		1,921	1,921	2,860	04/25/2037	4.B FM
..74958X-AB-0	RFMSI Series 2007-SA2 Trust RFMSI 2007-SA2 2A1 5.344% 04/25/37	08/01/2026	Paydown		1,894	2,783	2,450	2,450		218		218		2,667		(773)	(773)	91	04/25/2037	4.C FM
..749691-BS-9	RPMLT 2014-1 RPMLT 2014-1 B3O 4.039% 10/25/54	09/25/2026	Paydown		1,067,608	1,067,608	1,041,321	1,056,460		11,148		11,148		1,067,608				28,076	10/25/2054	1.A
..749691-BT-7	RPMLT 2014-1 RPMLT 2014-1 B3P 3.539% 10/25/54	09/25/2026	Paydown		1,067,608	1,067,608	1,033,194	1,053,386		14,223		14,223		1,067,608				24,627	10/25/2054	1.A
..749691-C4-1	RPMLT 2014-1 RPMLT 2014-1 B3Z 3.539% 10/25/54	09/25/2026	Paydown			43,458	15,236	15,260		114		114		15,374		(15,374)	(15,374)	910	10/25/2054	6.
..749691-C5-8	RPMLT 2014-1 RPMLT 2014-1 GRP2 4.081% 10/25/54	09/25/2026	Paydown		24,305	24,305	13,644	15,226		9,080		9,080		24,305				555	10/25/2054	3.B
..749691-F7-1	RPMLT 2014-1 RPMLT 2014-1 B3Y 4.039% 10/25/54	09/25/2026	Paydown			43,458	16,350	16,370		94		94		16,464		(16,464)	(16,464)	1,038	10/25/2054	6.
..74978F-AH-2	RAAC Series 2007-SP3 Trust RAAC 2007-SP3 A2 5.515% 09/25/47	09/25/2026	Paydown		52,996	52,996	53,261	53,249		(254)		(254)		52,996				1,880	09/25/2047	1.A FM
..75114H-AD-9	RALI Series 2006-Q05 Trust RALI 2006-Q05 2A1 4.395% 05/25/46	09/25/2026	Paydown		62,359	62,359	57,822	58,147		4,212		4,212		62,359				1,769	05/25/2046	1.A FM
..75114P-AD-1	RALI Series 2006-Q09 Trust RALI 2006-Q09 1A3B 4.615% 12/25/46	09/25/2026	Paydown		1,578	1,587	1,587	62	1,524			1,524		1,587		(9)	(9)	50	12/25/2046	1.A FM
..75114T-AJ-0	RALI Series 2006-QS5 Trust RALI 2006-QS5 A9 6.000% 05/25/36	09/01/2026	Paydown		25,966	25,878	21,153	21,545		4,347		4,347		25,892		73	73	1,093	05/25/2036	2.C FM
..751150-AA-1	RALI Series 2006-Q07 Trust RALI 2006-Q07 1A1 4.505% 09/25/46	09/01/2026	Paydown		192,641	180,427	155,633	155,517		26,547		26,547		182,063		10,578	10,578	6,573	09/25/2046	3.A FM
..751151-AD-3	RALI Series 2006-QS12 Trust RALI 2006-QS12 1A4 6.000% 09/25/36	09/01/2026	Paydown			1,566	675	542		(34)		(34)		508		(508)	(508)	43	09/25/2036	1.A FM
..751151-AK-7	RALI Series 2006-QS12 Trust RALI 2006-QS12 2A6 0.450% 09/25/36	09/25/2026	Paydown															92	09/25/2036	6. *
..751151-AM-3	RALI Series 2006-QS12 Trust RALI 2006-QS12 2A8 0.300% 09/25/36	09/25/2026	Paydown															120	09/25/2036	6. *
..751153-AA-5	RALI Series 2006-Q010 Trust RALI 2006-Q010 A1 4.335% 01/25/37	09/25/2026	Paydown		60,230	60,230	54,447	54,429		5,801		5,801		60,230				1,745	01/25/2037	1.A FM
..751155-AH-5	RALI Series 2006-QS10 Trust RALI 2006-QS10 A8 6.000% 08/25/36	09/01/2026	Paydown		7,747	13,416	9,453	10,165		1,914		1,914		12,079		(4,332)	(4,332)	556	08/25/2036	1.A FM
..75115L-AA-5	RALI Series 2007-QH7 Trust RALI 2007-QH7 1A1 4.515% 08/25/37	09/25/2026	Paydown		5,555	5,555	4,685	5,045		509		509		5,555				154	08/25/2037	1.A FM
..75116C-AM-8	RALI Series 2007-QS6 Trust RALI 2007-QS6 A12 4.415% 04/25/37	09/25/2026	Paydown		66,754	77,670	50,200	52,780		21,473		21,473		74,253		(7,499)	(7,499)	1,476	04/25/2037	1.A FM
..753917-AU-7	RATE Mortgage Trust 2024-J2 RATE 2024-J2 A19 6.000% 07/25/54	09/01/2026	Paydown		230,490	230,490	229,050	230,490						230,490				9,415	07/25/2054	1.A
..753917-CD-3	RATE Mortgage Trust 2024-J2 RATE 2024-J2 B1 6.395% 07/25/54	09/01/2026	Paydown		8,868	8,868	9,073	9,063		(195)		(195)		8,868				379	07/25/2054	1.A
..753917-CG-6	RATE Mortgage Trust 2024-J2 RATE 2024-J2 B2 6.395% 07/25/54	09/01/2026	Paydown		25,490	25,490	25,705	25,672		(182)		(182)		25,490				1,088	07/25/2054	1.A
..75406V-AF-0	RASC Series 2006-KS5 Trust RASC 2006-KS5 M2 4.315% 07/25/36	07/27/2026	Paydown			(6,869)	(5,072)	(5,503)		(91)		(91)		(5,594)		5,594	5,594	146	07/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..75524M-BL-3	RBSSP Resecuritization Trust 2 RBSSP 2009-7 9A3 5.000% 09/26/36	09/01/2026	Paydown		18,556	24,715	14,582	15,338		7,067		7,067		22,405		(3,849)	(3,849)	483	09/26/2036	1.A FM
..75524M-BL-3	RBSSP Resecuritization Trust 2 RBSSP 2009-7 9A3 5.000% 09/26/36	09/01/2026	Paydown		5,790	7,711	5,980	6,020		1,275		1,275		7,295		(1,505)	(1,505)	151	09/26/2036	2.C FM
..75524M-CS-7	RBSSP Resecuritization Trust 2 RBSSP 2009-7 18A3 6.000% 02/26/37	09/01/2026	Paydown		1,335	980	827	513		643		643		1,156		180	180	42	02/26/2037	1.A FM
..75524M-CS-7	RBSSP Resecuritization Trust 2 RBSSP 2009-7 18A3 6.000% 02/26/37	07/01/2026	Paydown		1,571	1,587	1,338	830		749		749		1,579		(8)	(8)	25	02/26/2037	1.B FM
..75970N-AM-9	Renaissance Home Equity Loan T RAMC 2005-2 AF5 5.701% 08/25/35	09/01/2026	Paydown		20,470	20,470	16,783	19,015		1,455		1,455		20,470				759	08/25/2035	1.A FM
..759950-CA-4	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV1 4.775% 05/25/34	09/25/2026	Paydown		13,224	13,224	11,997	12,964		259		259		13,224				238	05/25/2034	1.A FM
..759950-CC-0	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV3 4.955% 05/25/34	09/25/2026	Paydown		19,565	19,565	18,177	18,986		579		579		19,565				352	05/25/2034	1.A FM
..759950-CP-1	Renaissance Home Equity Loan T RAMC 2004-2 AV3 4.975% 07/25/34	09/25/2026	Paydown		5,280	5,280	4,712	4,722		558		558		5,280				107	07/25/2034	1.A FM
..760985-D7-3	RAMP Series 2003-RS10 Trust RAMP 2003-RS10 MII1 4.665% 11/25/33	09/25/2026	Paydown		48,404	48,404	48,135	50,081		(1,677)		(1,677)		48,404				1,522	11/25/2033	1.A FM
..760985-N8-0	RAMP Series 2004-RS1 Trust RAMP 2004-RS1 MII1 5.035% 01/25/34	09/25/2026	Paydown		60,535	60,535	43,888	61,314		(779)		(779)		60,535				2,099	01/25/2034	1.A FM
..76110H-7A-1	RALI Series 2005-QA7 Trust RALI 2005-QA7 A1 4.626% 07/25/35	09/01/2026	Paydown		11,434	12,948	10,290	10,221		2,399		2,399		12,620		(1,186)	(1,186)	390	07/25/2035	1.A FM
..76110H-T7-4	RALI Series 2005-QA2 Trust RALI 2005-QA2 CB2 4.282% 02/25/35	09/01/2026	Paydown		20,829	22,237	18,660	21,314		867		867		22,180		(1,351)	(1,351)	632	02/25/2035	5.C FM
..76110W-6P-6	RASC Series 2005-AHL3 Trust RASC 2005-AHL3 M2 4.455% 11/25/35	09/25/2026	Paydown			1,016	538	732		35		35		767		(767)	(767)	28	11/25/2035	1.A FM
..76110W-D6-0	RASC Series 2004-KS8 Trust RASC 2004-KS8 MII2 5.635% 09/25/34	09/25/2026	Paydown			3,430	1,183	1,552		113		113		1,665		(1,665)	(1,665)	112	09/25/2034	1.A FM
..76110W-VW-3	RASC Series 2003-KS11 Trust RASC 2003-KS11 MII2 5.815% 01/25/34	09/25/2026	Paydown		49,009	49,009	46,256	48,044		965		965		49,009				1,761	01/25/2034	1.A FM
..761118-AC-2	RALI Series 2005-QS7 Trust RALI 2005-QS7 A3 4.765% 06/25/35	09/25/2026	Paydown		4,120	5,083	3,963	4,028		857		857		4,885		(765)	(765)	69	06/25/2035	1.A FM
..761118-DN-5	RALI Series 2005-QS12 Trust RALI 2005-QS12 A1 4.515% 08/25/35	09/25/2026	Paydown		21,881	27,764	23,318	23,318		3,546		3,546		26,864		(4,983)	(4,983)	775	08/25/2035	2.C FM
..761118-DV-7	RALI Series 2005-QS12 Trust RALI 2005-QS12 A8 4.365% 08/25/35	09/25/2026	Paydown		11,046	14,016	9,688	10,556		2,756		2,756		13,312		(2,266)	(2,266)	378	08/25/2035	1.A FM
..761118-DX-3	RALI Series 2005-QS12 Trust RALI 2005-QS12 A10 5.365% 08/25/35	07/25/2026	Paydown		6,090	7,055	5,824	5,902		1,001		1,001		6,903		(813)	(813)	211	08/25/2035	1.F FM
..761118-DX-3	RALI Series 2005-QS12 Trust RALI 2005-QS12 A10 5.365% 08/25/35	09/25/2026	Paydown		6,482	8,897	7,345	7,443		1,077		1,077		8,520		(2,038)	(2,038)	323	08/25/2035	1.G FM
..761118-EN-4	RALI Series 2005-Q01 Trust RALI 2005-Q01 A1 4.315% 08/25/35	09/25/2026	Paydown		138	138	101	98		40		40		138				5	08/25/2035	1.F FM
..761118-EN-4	RALI Series 2005-Q01 Trust RALI 2005-Q01 A1 4.315% 08/25/35	08/25/2026	Paydown		47	47	34	33		14		14		47				1	08/25/2035	2.A FM
..761118-EN-4	RALI Series 2005-Q01 Trust RALI 2005-Q01 A1 4.315% 08/25/35	07/27/2026	Paydown		49	49	36	35		14		14		49				1	08/25/2035	2.B FM
..761118-FL-7	RALI Series 2005-QA9 Trust RALI 2005-QA9 CB3 4.539% 08/25/35	09/01/2026	Paydown		39,451	43,526	43,526	44,743		(1,094)		(1,094)		43,649		(4,199)	(4,199)	1,380	08/25/2035	4.A FM
..761118-GD-4	RALI Series 2005-QA10 Trust RALI 2005-QA10 A31 4.936% 09/25/35	09/01/2026	Paydown		7,974	11,376	8,015	7,247		2,867		2,867		10,114		(2,140)	(2,140)	350	09/25/2035	1.A FM
..761118-KU-1	RALI Series 2005-Q03 Trust RALI 2005-Q03 A1 4.815% 10/25/45	09/25/2026	Paydown		10,306	10,306	8,686	7,764	663	1,880		2,543		10,306				358	10/25/2045	5.B FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..761118-KU-1	RALI Series 2005-Q03 Trust RALI 2005-Q03 A1 4.815% 10/25/45	08/25/2026	Paydown		1,300	1,300	1,096	979	84	237		321		1,300				40	10/25/2045	4.C F
..761118-MC-9	RALI Series 2005-QS16 Trust RALI 2005-QS16 A3 5.750% 11/25/35	09/01/2026	Paydown		30,641	34,488	29,953	30,642		3,465		3,465		34,108		(3,466)	(3,466)	1,410	11/25/2035	3.A FM
..761118-QM-3	RALI Series 2005-Q05 Trust RALI 2005-Q05 A1 4.705% 01/25/46	09/01/2026	Paydown		121,757	121,770	84,491	87,270		36,883	2,387	34,496		121,766		(10)	(10)	3,871	01/25/2046	1.A FM
..761118-SZ-2	RALI Series 2006-QA1 Trust RALI 2006-QA1 A11 4.919% 01/25/36	09/01/2026	Paydown		107,737	49,161	35,703	33,596		34,721		34,721		68,317		39,420	39,420	4,475	01/25/2036	1.A FM
..761118-TN-8	RALI Series 2006-QA2 Trust RALI 2006-QA2 1A1 4.265% 02/25/36	09/25/2026	Paydown		12,543	15,919	10,392	8,500		5,810		5,810		14,310		(1,767)	(1,767)	429	02/25/2036	1.A FM
..761118-UZ-9	RALI Series 2006-QS2 Trust RALI 2006-QS2 1A18 0.020% 02/25/36	09/25/2026	Paydown															54	02/25/2036	6. FE
..761118-WQ-7	RALI Series 2006-Q03 Trust RALI 2006-Q03 A2 4.535% 04/25/46	08/21/2026	Various		1,514,907	6,273,369	2,225,369	1,400,362		(59,154)		(59,154)		1,341,208		173,699	173,699	112,182	04/25/2046	1.A FM
..761118-XD-5	RALI Series 2006-QS3 Trust RALI 2006-QS3 1A1 4.715% 03/25/36	09/25/2026	Paydown		2,522	7,034	5,782	5,858		423		423		6,282		(3,760)	(3,760)	104	03/25/2036	1.A FM
. 761118-XL-7	RALI Series 2006-QS3 Trust RALI 2006-QS3 1A8 4.415% 03/25/36	09/25/2026	Paydown		2,347	6,546	5,315	5,393		416		416		5,808		(3,461)	(3,461)	90	03/25/2036	1.A FM
..761119-AF-3	Residential Asset Securitizati RAST 2006-A8 2A1 6.500% 08/25/36	08/01/2026	Paydown			(658)	(215)	(156)		18		18		(139)		139	139	15	08/25/2036	1.A FM
..76111X-VG-5	RFMSI Series 2005-SA2 Trust RFMSI 2005-SA2 2A2 5.400% 06/25/35	09/01/2026	Paydown		28,733	30,086	27,190	27,698		2,283		2,283		29,981		(1,248)	(1,248)	1,131	06/25/2035	1.A FM
..76111X-VG-5	RFMSI Series 2005-SA2 Trust RFMSI 2005-SA2 2A2 5.400% 06/25/35	09/01/2026	Paydown		1,425	1,492	1,470	1,460		30		30		1,490		(65)	(65)	56	06/25/2035	1.E FM
. 76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1 4.908% 08/25/35	09/01/2026	Paydown		13,332	13,616	12,073	12,585		1,010		1,010		13,596		(264)	(264)	459	08/25/2035	1.A FM
. 76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1 4.908% 08/25/35	09/01/2026	Paydown		5,593	5,713	5,229	5,438		269		269		5,707		(114)	(114)	193	08/25/2035	2.C FM
. 76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1 4.908% 08/25/35	09/01/2026	Paydown		5,925	6,052	5,837	6,042		10		10		6,052		(126)	(126)	204	08/25/2035	4.A FM
..76111X-YH-0	RFMSI Series 2005-SA4 Trust RFMSI 2005-SA4 2A1 5.085% 09/25/35	09/01/2026	Paydown		3,017	3,876	3,361	1,895		1,516		1,516		3,412		(395)	(395)	135	09/25/2035	1.A FM
..761120-AA-2	Residential Asset Securitizati RAST 2007-A2 1A1 6.000% 04/25/37	07/01/2026	Paydown			(2,820)	(1,359)			42	(42)	84		(1,359)		1,359	1,359	46	04/25/2037	1.A FM
..76112B-3G-3	RAAC Series 2006-SP1 Trust RAAC 2006-SP1 M2 4.840% 09/25/45	09/25/2026	Paydown			11,627	6,646	7,549		250		250		7,799		(7,799)	(7,799)	244	09/25/2045	1.A FM
..76112B-YB-0	GMACM Mortgage Loan Trust 2005 GMACM 2005-AR5 3A1 4.581% 09/19/35	09/01/2026	Paydown		4,749	4,888	3,575	3,606		1,245		1,245		4,852		(103)	(103)	151	09/19/2035	1.A FM
..76112H-AA-5	Residential Asset Securitizati RAST 2006-A9CB A1 4.385% 09/25/36	07/25/2026	Paydown			(549)	(88)	(46)		2		2		(45)		45	45	12	09/25/2036	1.A FM
..76113N-AA-1	Residential Asset Securitizati RAST 2006-A7CB 1A1 4.515% 07/25/36	09/25/2026	Paydown		11,073	11,026	7,300	7,012		4,032		4,032		11,044		30	30	290	07/25/2036	1.A FM
..76113N-AA-1	Residential Asset Securitizati RAST 2006-A7CB 1A1 4.515% 07/25/36	08/25/2026	Paydown		23,590	21,001	13,905	13,355		8,624		8,624		21,979		1,611	1,611	624	07/25/2036	1.A F
..76113N-AC-7	Residential Asset Securitizati RAST 2006-A7CB 1A3 6.250% 07/25/36	09/01/2026	Paydown		661	661	485	504		170	13	157		661				21	07/25/2036	1.A FM
..76113N-AC-7	Residential Asset Securitizati RAST 2006-A7CB 1A3 6.250% 07/25/36	08/01/2026	Paydown		32,807	30,261	22,209	23,056		8,474	589	7,885		30,940		1,866	1,866	887	07/25/2036	1.B FM
..76113N-AQ-6	Residential Asset Securitizati RAST 2006-A7CB 3A2 6.500% 07/25/36	07/01/2026	Paydown			(56)												1	07/25/2036	6. *
..76114B-AB-4	Residential Asset Securitizati RAST 2006-A14C 1A2 6.250% 12/25/36	07/01/2026	Paydown			(28)	(22)	(22)						(21)		21	21	1	12/25/2036	5.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
76114B-AJ-7	Residential Asset Securitizati RAST 2006-A14C 2A5 6.000% 12/25/36	09/01/2026	Paydown			(3,247)	(278)	(278)		97		97		(181)		181	181	49	12/25/2036	1.A FM
76114D-AJ-3	Residential Asset Securitizati RAST 2006-A15 A9 6.250% 01/25/37	07/01/2026	Paydown			(10,186)	(3,116)	(3,488)		161	(210)	371		(3,116)		3,116	3,116	493	01/25/2037	1.A FM
76119N-AD-9	Residential Mortgage Loan Trus RMLT 2019-3 M1 3.257% 09/25/59	09/01/2026	Paydown		82,947	82,947	81,340	81,974		972		972		82,947				1,863	09/25/2059	1.A
762009-BB-3	RFMSI Series 2007-S6 Trust RFMSI 2007-S6 2A4 6.000% 06/25/37	09/01/2026	Paydown		857	2,979	2,557	2,545		134		134		2,679		(1,822)	(1,822)	117	06/25/2037	5.C FM
76200Q-AA-8	RFMSI Series 2007-S8 Trust RFMSI 2007-S8 1A1 6.000% 09/25/37	09/01/2026	Paydown		3,579	8,942	6,735	6,100		1,090		1,090		7,189		(3,610)	(3,610)	344	09/25/2037	1.A FM
78436V-AA-9	SAIF Securitization Trust 2024 SAIF 2024-CES1 A 5.965% 07/25/54	09/01/2026	Paydown		314,053	314,053	314,047	318,280		(4,227)		(4,227)		314,053				12,456	07/25/2054	1.A
78473N-AA-1	STARM Mortgage Loan Trust 2007 STARM 2007-1 1A1 6.199% 02/25/37	09/01/2026	Paydown		777					526		526		526		250	250	33	02/25/2037	1.A FM
78473N-AC-7	STARM Mortgage Loan Trust 2007 STARM 2007-1 2A1 5.644% 02/25/37	09/01/2026	Paydown		40,899	16,743	13,984	12,694		10,470		10,470		23,164		17,735	17,735	2,452	02/25/2037	1.A FM
78473M-AC-7	STARM Mortgage Loan Trust 2007 STARM 2007-4 2A1 4.519% 10/25/37	09/01/2026	Paydown		53,353	53,353	40,918	40,580		12,773		12,773		53,353				1,772	10/25/2037	1.A FM
802638-AD-8	Santander Mortgage Asset Recei SAN 2025-NQM2 A2 5.935% 02/25/65	09/01/2026	Paydown		390,728	390,728	390,726	390,726		2		2		390,728				15,367	02/25/2065	1.C
802638-AE-6	Santander Mortgage Asset Recei SAN 2025-NQM2 A3 6.036% 02/25/65	09/01/2026	Paydown		390,728	390,728	390,723	391,498		(770)		(770)		390,728				15,628	02/25/2065	1.G
805564-QA-2	Saxon Asset Securities Trust 2 SAST 2004-2 MF1 2.735% 08/25/35	09/01/2026	Paydown		68,701	68,701	52,866	66,039		2,662		2,662		68,701				1,119	08/25/2035	1.A FM
81375W-BP-0	Securitized Asset Backed Recei SABR 2004-OP2 M2 5.590% 08/25/34	07/27/2026	Paydown		75,924	75,924	68,195	73,328		2,595		2,595		75,924				963	08/25/2034	1.E FM
81375W-BP-0	Securitized Asset Backed Recei SABR 2004-OP2 M2 5.590% 08/25/34	08/25/2026	Paydown		14,031	14,031	12,602	13,551		480		480		14,031				178	08/25/2034	1.F FM
81375W-BP-0	Securitized Asset Backed Recei SABR 2004-OP2 M2 5.590% 08/25/34	09/25/2026	Paydown		63,013	63,013	56,598	60,859		2,154		2,154		63,013				981	08/25/2034	1.G FM
81375W-BV-7	Securitized Asset Backed Recei SABR 2004-DO2 M1 5.005% 09/25/34	09/25/2026	Paydown		19,771	19,771	19,757	26,867		(7,096)		(7,096)		19,771				676	09/25/2034	1.A FM
81377J-AB-9	Securitized Asset Backed Recei SABR 2007-HE1 A2A 4.135% 12/25/36	09/25/2026	Paydown		4,161	4,161	926	839		3,323		3,323		4,161				22	12/25/2036	1.A FM
81378E-AA-1	Securitized Asset Backed Recei SABR 2007-BR4 A2A 4.195% 05/25/37	09/25/2026	Paydown		11,694	11,694	6,678			5,015		5,015		11,694				21	05/25/2037	1.A F
81379E-AA-0	Securitized Asset Backed Recei SABR 2007-BR5 A2A 4.275% 05/25/37	09/25/2026	Paydown		22,123	22,123	16,620	16,849		5,275		5,275		22,123				330	05/25/2037	1.A FM
81743P-AA-4	Sequoia Mortgage Trust 2003-1 SEMT 2003-1 1A 4.765% 04/20/33	09/20/2026	Paydown		15,368	15,368	14,755	14,948		421		421		15,368				445	04/20/2033	1.A FM
81743P-AH-9	Sequoia Mortgage Trust 2003-1 SEMT 2003-1 B1 5.325% 04/20/33	09/20/2026	Paydown			389	269	148	150	11		161		309		(309)	(309)		04/20/2033	6. FM
81743P-AP-1	Sequoia Mortgage Trust 2003-2 SEMT 2003-2 A1 4.665% 06/20/33	09/20/2026	Paydown		5,216	5,216	4,910	5,177		39		39		5,216				167	06/20/2033	1.A FM
81743P-BJ-4	Sequoia Mortgage Trust 2003-4 SEMT 2003-4 1A2 4.925% 07/20/33	09/20/2026	Paydown		3,217	3,217	3,088	3,129		88		88		3,217				65	07/20/2033	4.B FM
81743P-CJ-3	Sequoia Mortgage Trust 2003-5 SEMT 2003-5 A1 4.625% 09/20/33	09/20/2026	Paydown		1,866	1,866	1,633	1,638		228		228		1,866				58	09/20/2033	1.A FM
81743Q-AG-9	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 2A1 4.077% 09/20/46	09/01/2026	Paydown		6,687	6,687	3,371	3,371		3,316		3,316		6,687				191	09/20/2046	1.A FM
81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 3A1 4.515% 09/20/46	09/01/2026	Paydown		19,114	17,798	10,665	10,202		8,185		8,185		18,387		727	727	423	09/20/2046	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..81743S-AA-8	Sequoia Mortgage Trust 9 SEMT 9 1A 4.705% 09/20/32	09/20/2026	Paydown		8,635	8,635	8,195	8,349		286		286		8,635				237	09/20/2032	1.A FM
..81744A-AA-6	Sequoia Mortgage Trust 11 SEMT 11 A 4.905% 12/20/32	09/20/2026	Paydown		10,266	10,266	10,213	10,215		51		51		10,266				300	12/20/2032	2.C FM
..81744F-AA-5	Sequoia Mortgage Trust 2004-1 SEMT 2004-1 A 4.861% 02/20/34	09/20/2026	Paydown		159,745	159,745	154,474	154,180		5,565		5,565		159,745				3,051	02/20/2034	1.A FM
..81744F-CG-0	Sequoia Mortgage Trust 2004-6 SEMT 2004-6 A1 4.427% 07/20/34	09/01/2026	Paydown		21,847	21,847	19,761	19,170		2,677		2,677		21,847				307	07/20/2034	1.A FM
..81744F-CX-3	Sequoia Mortgage Trust 2004-7 SEMT 2004-7 A3A 4.915% 08/20/34	09/20/2026	Paydown		11,313	11,313	10,805	10,879		434		434		11,313				321	08/20/2034	1.A FM
..81744F-FY-8	Sequoia Mortgage Trust 2004-12 SEMT 2004-12 A1 4.545% 01/20/35	09/20/2026	Paydown		12,801	12,801	12,658	12,690		111		111		12,801				383	01/20/2035	1.A FM
..81744F-GP-6	Sequoia Mortgage Trust 2005-1 SEMT 2005-1 XA 0.059% 02/20/35	08/01/2026	Paydown															141	02/20/2035	2.B Z
..81744F-GP-6	Sequoia Mortgage Trust 2005-1 SEMT 2005-1 XA 0.059% 02/20/35	09/01/2026	Paydown															20	02/20/2035	6. *
..81744L-AN-4	Sequoia Mortgage Trust 2007-2 SEMT 2007-2 2BA1 4.149% 06/20/37	09/01/2026	Paydown		26,963	26,963	23,839	23,399		3,564		3,564		26,963				670	06/20/2037	1.A FM
..81745N-AG-4	Sequoia Mortgage Trust 2014-1 SEMT 2014-1 2AIO 0.193% 04/25/44	09/01/2026	Paydown				10	10						10		(10)	(10)	243	04/25/2044	1.A FE
..81746P-CC-5	Sequoia Mortgage Trust 2016-1 SEMT 2016-1 B2 3.769% 06/25/46	09/01/2026	Paydown		168,104	168,104	158,809	160,937		7,168		7,168		168,104				4,222	06/25/2046	1.A
..81746R-CD-9	Sequoia Mortgage Trust 2016-2 SEMT 2016-2 B3 3.775% 08/25/46	09/01/2026	Paydown		101,753	101,753	84,222	83,293		18,460		18,460		101,753				1,233	08/25/2046	1.A
..83611M-CQ-9	Soundview Home Loan Trust 2005 SVHE 2005-1 M4 5.110% 04/25/35	09/25/2026	Paydown		130,285	130,285	129,471	131,480		(1,195)		(1,195)		130,285				3,555	04/25/2035	1.A FM
..83612T-AD-4	Soundview Home Loan Trust 2007 SVHE 2007-OPT1 2A3 4.225% 06/25/37	09/25/2026	Paydown		40,644	40,644	26,876	27,044		13,600		13,600		40,644				382	06/25/2037	1.A FM
..83613A-AQ-5	Soundview Home Loan Trust 2007 SVHE 2007-OPT4 2A2 4.965% 09/25/37	09/25/2026	Paydown		19,070	19,070	14,593	16,574		2,496		2,496		19,070				242	09/25/2037	1.A FM
..83613G-AA-7	Soundview Home Loan Trust 2008 SVHE 2008-1 A1 5.515% 02/25/38	09/25/2026	Paydown		5,578	5,578	4,268	4,428		1,150		1,150		5,578				80	02/25/2038	1.A FM
..83613G-AB-5	Soundview Home Loan Trust 2008 SVHE 2008-1 A2 6.000% 02/25/38	09/01/2026	Paydown		5,224	5,224	4,284	4,301		923		923		5,224				86	02/25/2038	1.A FM
..84751P-BZ-1	Specialty Underwriting & Resid SURF 2004-BC1 M1 4.780% 02/25/35	09/25/2026	Paydown		3,906	3,906	3,889	4,009		(103)		(103)		3,906				52	02/25/2035	1.A FM
..855541-AA-6	STARM Mortgage Loan Trust 2007 STARM 2007-S1 1A 6.028% 01/25/37	09/01/2026	Paydown		11,663	11,663	10,779	7,206		4,457		4,457		11,663				543	01/25/2037	1.A FM
..85573A-AC-9	Starwood Mortgage Residential STAR 2020-1 A3 2.562% 02/25/50	09/01/2026	Paydown		68,265	68,265	63,964	65,320		2,945		2,945		68,265				1,060	02/25/2050	1.A
..855730-AA-8	Starwood Mortgage Residential STAR 2021-5 A1 1.920% 09/25/66	09/01/2026	Paydown		319,278	319,278	267,462	268,360		50,918		50,918		319,278				4,030	09/25/2066	1.A FE
..863576-AF-1	Structured Asset Securities Co SASC 2005-5 2A2 5.500% 04/25/35	09/01/2026	Paydown		21,725	21,731	20,097			1,633		1,633		21,731		(6)	(6)	697	04/25/2035	1.A FM
..863579-B4-9	Structured Adjustable Rate Mor SARM 2005-21 3A1 4.320% 11/25/35	09/01/2026	Paydown		35,764	26,146	24,369			2,426		2,426		26,796		8,968	8,968	284	11/25/2035	1.A FM
..863579-BP-2	Structured Adjustable Rate Mor SARM 2004-12 1A3 4.968% 09/25/34	09/01/2026	Paydown		18,785	18,785	18,809	18,638		147		147		18,785				649	09/25/2034	1.A FM
..863579-JH-2	Structured Adjustable Rate Mor SARM 2004-19 2A2 4.734% 01/25/35	09/01/2026	Paydown		11,391	11,391	10,151	9,682		1,709		1,709		11,391				365	01/25/2035	1.A FM
..863579-KH-0	Structured Adjustable Rate Mor SARM 2005-2 A2 4.265% 02/25/35	09/25/2026	Paydown		3,857	3,857	3,322	3,652		205		205		3,857				104	02/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..863579-LB-2	Structured Adjustable Rate Mor SARM 2005-1 3A 4.423% 02/25/35	09/01/2026	Paydown		388,375	388,375	377,874	381,699		6,676		6,676		388,375				12,970	02/25/2035	1.A FM
..863579-RT-7	Structured Adjustable Rate Mor SARM 2005-11 3A 5.152% 05/25/35	09/01/2026	Paydown		15,390	15,784	14,281	14,262		1,483		1,483		15,746		(356)	(356)	423	05/25/2035	5.C FM
..863579-VP-0	Structured Adjustable Rate Mor SARM 2005-17 4A1 4.337% 08/25/35	09/01/2026	Paydown		33,487	33,487	28,004	27,837		5,650		5,650		33,487		(1)	(1)	993	08/25/2035	1.A FM
..863579-XC-7	Structured Adjustable Rate Mor SARM 2005-18 3A1 4.549% 09/25/35	09/01/2026	Paydown		28,287	28,365	19,209	16,504		11,827		11,827		28,330		(44)	(44)	884	09/25/2035	1.A FM
..863579-XK-9	Structured Adjustable Rate Mor SARM 2005-18 6A1 4.628% 09/25/35	09/01/2026	Paydown		2,912	2,913	2,474	2,686		227		227		2,913		(1)	(1)	91	09/25/2035	1.A FM
..863579-XK-9	Structured Adjustable Rate Mor SARM 2005-18 6A1 4.628% 09/25/35	08/01/2026	Paydown		14	14	12	13		1		1		14					09/25/2035	1.B FM
..863579-XK-9	Structured Adjustable Rate Mor SARM 2005-18 6A1 4.628% 09/25/35	09/01/2026	Paydown		7	7	6	7						7					09/25/2035	1.C FM
..863579-XK-9	Structured Adjustable Rate Mor SARM 2005-18 6A1 4.628% 09/25/35	09/01/2026	Paydown		1,060	1,061	994	1,027		33		33		1,061				33	09/25/2035	2.C FM
..863579-Y6-9	Structured Adjustable Rate Mor SARM 2006-3 4A 3.908% 04/25/36	09/01/2026	Paydown		4,212	4,212	2,704	2,269		1,943		1,943		4,212				111	04/25/2036	1.A FM
..86358H-RG-6	Structured Asset Mortgage Inve SAMI 2002-AR5 X 0.420% 05/19/33	09/01/2026	Paydown															136	05/19/2033	6. *
..86358L-AA-8	Structured Asset Securities Co SASC 2006-ARS1 A1 4.235% 02/25/36	09/25/2026	Paydown		2,801	2,801	51	51		2,750		2,750		2,801				2	02/25/2036	1.A FM
..86359A-S9-5	Structured Asset Securities Co SASC 2003-26A 3A5 4.970% 09/25/33	09/01/2026	Paydown		20,524	20,524	19,131	19,040		1,485		1,485		20,524				655	09/25/2033	1.A FM
..86359B-4V-0	Structured Asset Securities Co SASC 2005-4XS 1A4B 5.750% 03/25/35	09/01/2026	Paydown		30,641	30,641	28,576	35,057		(4,416)		(4,416)		30,641				916	03/25/2035	1.A FM
..86359B-HT-1	Structured Asset Securities Co SASC 2004-4XS 1M2 6.250% 02/25/34	09/01/2026	Paydown			2,249	3	3						3		(3)	(3)		02/25/2034	1.A FM
..86359B-Q2-0	Structured Asset Securities Co SASC 2004-21XS 1M1 5.161% 12/25/34	08/31/2026	Paydown															462,569	12/25/2034	6. *
..86359B-V8-1	Structured Asset Securities Co SASC 2005-WF1 M2 4.720% 02/25/35	09/25/2026	Paydown		170,714	170,714	150,124	169,430		1,284		1,284		170,714				5,225	02/25/2035	1.A FM
..86359D-BW-6	Structured Asset Securities Co SASC 2005-RF1 A 4.365% 03/25/35	09/25/2026	Paydown		31,116	31,116	27,167	27,314		3,802		3,802		31,116				796	03/25/2035	1.A FM
..86359D-BW-6	Structured Asset Securities Co SASC 2005-RF1 A 4.365% 03/25/35	08/21/2026	ALRe Modco - VIAC GA - AAM ...		1,445,996	1,587,981	1,392,560	1,398,725		2,701		2,701		1,401,427		44,570	44,570	43,035	03/25/2035	1.A FM
..86359D-EX-1	Structured Asset Securities Co SASC 2005-RF2 A 4.365% 04/25/35	08/25/2026	Paydown		65,078	65,078	57,491	57,484		7,594		7,594		65,078				1,682	04/25/2035	1.A FM
..86359D-KT-3	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3A 5.610% 07/25/35	09/01/2026	Paydown		9,984	9,991	8,767	8,951		1,039		1,039		9,990		(6)	(6)	120	07/25/2035	2.C FM
..86359D-KT-3	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3A 5.610% 07/25/35	09/01/2026	Paydown		3,010	3,012	2,489	2,768		244		244		3,012		(2)	(2)	36	07/25/2035	3.B FM
..86359D-KU-0	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3B 5.810% 07/25/35	09/01/2026	Paydown		52,353	52,390	40,373	42,098		10,285		10,285		52,383		(29)	(29)	1,266	07/25/2035	1.A FM
..86359D-MC-8	Structured Asset Securities Co SASC 2005-RF3 1A 4.365% 06/25/35	09/25/2026	Paydown		97,881	97,881	85,018	84,539		13,342		13,342		97,881				2,699	06/25/2035	1.A FM
..86359D-ME-4	Structured Asset Securities Co SASC 2005-RF3 2A 4.385% 06/25/35	09/01/2026	Paydown		16,270	16,270	14,808	13,664		2,606		2,606		16,270				485	06/25/2035	1.A FM
..86359D-RS-8	Structured Asset Securities Co SASC 2005-RF5 1A 4.265% 07/25/35	09/25/2026	Paydown		408,968	408,968	358,305	358,837		50,131		50,131		408,968				9,606	07/25/2035	1.A FM
..86359D-TE-7	Structured Asset Securities Co SASC 2005-SC1 1A1 4.555% 05/25/31	09/25/2026	Paydown		13,895	15,161	8,187	8,162		6,420		6,420		14,582		(687)	(687)	443	05/25/2031	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..86359D-UT-2	Lehman XS Trust Series 2005-5N LXS 2005-5N 3A2 4.375% 11/25/35	09/25/2026	Paydown		490,845	490,845	422,126	471,158		19,687		19,687		490,845				9,403	11/25/2035	1.A FM
..86359L-AA-7	Structured Asset Mortgage Inve SAMI 2003-AR4 A1 4.705% 01/19/34	09/19/2026	Paydown		1,272	1,272	1,257	1,250		22		22		1,272				43	01/19/2034	1.A FM
..86359L-AH-2	Structured Asset Mortgage Inve SAMI 2003-AR4 B1 5.130% 01/19/34	07/19/2026	Paydown			35,711	18,034	10,268		(4,037)		(4,037)		6,232		(6,232)	(6,232)	364	01/19/2034	1.A FM
..86359L-BL-2	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR2 1A 4.585% 05/19/34	09/19/2026	Paydown		18,751	18,751	18,101	18,145		606		606		18,751				627	05/19/2034	1.A FM
..86359L-BX-6	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR3 1A1 4.605% 07/19/34	09/19/2026	Paydown		4,942	4,942	4,840	4,869		73		73		4,942				141	07/19/2034	1.A FM
..86359L-DX-4	Structured Asset Mortgage Inve SAMI 2004-AR5 1A1 4.665% 10/19/34	09/19/2026	Paydown		6,246	6,246	6,092	6,090		156		156		6,246				192	10/19/2034	1.A FM
..86359L-EA-3	Structured Asset Mortgage Inve SAMI 2004-AR5 2A2 4.587% 10/19/34	09/01/2026	Paydown		15,518	16,042	13,557	12,782		3,156		3,156		15,937		(419)	(419)	489	10/19/2034	1.A FM
..86359L-HX-0	Structured Asset Mortgage Inve SAMI 2005-AR2 1A1 4.475% 05/25/45	09/25/2026	Paydown		47,106	51,956	41,746	41,669		9,360		9,360		51,029		(3,923)	(3,923)	1,571	05/25/2045	1.A FM
..86359L-JZ-3	Structured Asset Mortgage Inve SAMI 2005-AR3 1A1 4.555% 08/25/35	09/25/2026	Paydown		13,847	13,847	11,580	11,756		2,091		2,091		13,847				382	08/25/2035	1.A FM
..86359L-NA-3	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1 4.635% 09/25/45	09/25/2026	Paydown		4,002	4,002	3,340	3,372		630		630		4,002				121	09/25/2045	1.A FM
..86359L-NA-3	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1 4.635% 09/25/45	09/25/2026	Paydown		7,385	7,385	6,717	6,839		546		546		7,385				218	09/25/2045	1.E FM
..86359L-NA-3	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1 4.635% 09/25/45	09/25/2026	Paydown		1,516	1,516	1,379	1,404		112		112		1,516				52	09/25/2045	1.F FM
..86359L-NA-3	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1 4.635% 09/25/45	09/25/2026	Paydown		12,287	12,287	11,471	11,701		586		586		12,287				373	09/25/2045	2.C FM
..86359L-QS-1	Structured Asset Mortgage Inve SAMI 2005-AR7 5A1 5.167% 03/25/46	09/01/2026	Paydown		74,239	74,239	73,049	72,113		2,126		2,126		74,239				2,093	03/25/2046	1.A FM
..86359L-QU-6	Structured Asset Mortgage Inve SAMI 2005-AR7 6A1 5.307% 03/25/46	09/01/2026	Paydown		2,955	2,955	2,244	2,818		137		137		2,955				99	03/25/2046	1.A FM
..86359L-RG-6	Structured Asset Mortgage Inve SAMI 2005-AR7 B1 4.990% 03/25/46	09/25/2026	Paydown		156,122	101,030						156,122		156,122				5,864	03/25/2046	6. *
..86359L-SN-0	Structured Asset Mortgage Inve SAMI 2006-AR2 A2 4.635% 02/25/36	09/25/2026	Paydown		10,465	10,021	6,634	6,998		3,149		3,149		10,147		318	318	273	02/25/2036	1.A FM
..86359L-TH-2	Structured Asset Mortgage Inve SAMI 2006-AR1 3A2A 4.635% 02/25/36	09/25/2026	Paydown		25,664	6,747	896	822		22,449		22,449		23,271		2,393	2,393	526	02/25/2036	1.A FM
..86359L-TH-2	Structured Asset Mortgage Inve SAMI 2006-AR1 3A2A 4.635% 02/25/36	09/25/2026	Paydown		8,004	2,104	1,498	1,654		1,672		1,672		3,327		4,677	4,677	164	02/25/2036	3.B FM
..86360Q-AB-1	STRUCTURED ASSET MORTGAGE INVE SAMI 2006-AR4 2A1 4.395% 06/25/36	09/25/2026	Paydown		2,502	2,502	2,270	2,437		65		65		2,502				61	06/25/2036	1.A FM
..86361G-AC-0	Structured Asset Securities Co SASC 2006-BC2 A3 4.165% 09/25/36	09/25/2026	Paydown		93,337	93,337	87,456	90,409		2,928		2,928		93,337				1,335	09/25/2036	1.A FM
..86361H-AA-2	Structured Asset Mortgage Inve SAMI 2006-AR7 A1A 4.435% 08/25/36	09/25/2026	Paydown		189,333	189,333	152,656	153,097		36,237		36,237		189,333				3,815	08/25/2036	1.A FM
..86361H-AH-7	Structured Asset Mortgage Inve SAMI 2006-AR7 A5 4.475% 08/25/36	09/25/2026	Paydown		111,689	88,639	53,184	78,702		10,866		10,866		89,568		22,121	22,121	2,082	08/25/2036	1.A FM
..86361H-AH-7	Structured Asset Mortgage Inve SAMI 2006-AR7 A5 4.475% 08/25/36	07/27/2026	Paydown		10,629	10,629	8,815	10,876		(247)		(247)		10,629				149	08/25/2036	5.A FM
..86361H-AH-7	Structured Asset Mortgage Inve SAMI 2006-AR7 A5 4.475% 08/25/36	09/25/2026	Paydown		24,211	17,021	14,116	17,417		(1,143)		(1,143)		16,274		7,938	7,938	500	08/25/2036	5.C FM
..86361P-AN-6	Structured Adjustable Rate Mor SARM 2006-9 4A1 4.143% 10/25/36	09/01/2026	Paydown		199,385	199,413	171,835	171,835		27,575		27,575		199,409		(25)	(25)	5,633	10/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
..86361Q-AJ-3	Structured Adjustable Rate Mor SARM 2006-10 3AF 4.415% 11/25/36	08/25/2026	Paydown		4,746	4,746	4,075	4,056		691		691		4,746				122	11/25/2036	1.F FM
..86361W-AA-9	Structured Asset Mortgage Inve SAMI 2006-AR8 A1A 4.415% 10/25/36	09/25/2026	Paydown		20,593	20,593	17,929	18,142		2,451		2,451		20,593				422	10/25/2036	1.A FM
..86361W-AA-9	Structured Asset Mortgage Inve SAMI 2006-AR8 A1A 4.415% 10/25/36	08/25/2026	Paydown		8,597	8,597	7,485	7,574		1,023		1,023		8,597				190	10/25/2036	1.A F
..86361W-AE-1	Structured Asset Mortgage Inve SAMI 2006-AR8 A4A 4.515% 10/25/36	09/25/2026	Paydown		9,490	10,026	5,815	5,765		4,043		4,043		9,808		(319)	(319)	250	10/25/2036	1.A FM
..86361X-AA-7	Structured Asset Mortgage Inve SAMI 2006-AR8 A1BG 4.135% 10/25/36	09/25/2026	Paydown		144,924	144,924	129,633	131,190		19,941	6,208	13,733		144,924				2,299	10/25/2036	1.A FM
..86362N-AB-6	Structured Adjustable Rate Mor SARM 2007-8 1A2 5.298% 09/25/37	09/01/2026	Paydown		38,189	38,189	25,641	28,401		9,788		9,788		38,189				897	09/25/2037	1.A FM
..86362N-AB-6	Structured Adjustable Rate Mor SARM 2007-8 1A2 5.298% 09/25/37	09/01/2026	Paydown		978	978	943	951		26		26		978				23	09/25/2037	3.B FM
..86362R-AC-5	Structured Adjustable Rate Mor SARM 2006-12 2A1 4.406% 01/25/37	09/01/2026	Paydown		19,829	19,829	12,876	12,818		7,010		7,010		19,829				585	01/25/2037	1.A FM
..86363D-AA-9	Structured Asset Mortgage Inve SAMI 2007-AR2 1A1 4.315% 02/25/37	09/25/2026	Paydown		19,816	19,816	17,600	17,612		2,204		2,204		19,816				541	02/25/2037	1.A FM
..86364D-AA-8	Structured Adjustable Rate Mor SARM 2007-7 1A1 4.615% 08/25/37	09/25/2026	Paydown		23,408	23,408	20,131	20,712		2,696		2,696		23,408				1,952	08/25/2037	1.A FM
..86789M-AL-1	Suntrust Alternative Loan Trus STALT 2005-1F 2A1 4.665% 12/25/35	09/25/2026	Paydown		19,179	20,252	16,805	16,867		3,209		3,209		20,076		(896)	(896)	621	12/25/2035	1.A FM
..86789M-AQ-0	Suntrust Alternative Loan Trus STALT 2005-1F 2A5 5.750% 12/25/35	09/01/2026	Paydown		18,869	19,925	17,497	17,486		2,310		2,310		19,796		(927)	(927)	410	12/25/2035	1.A FM
..872227-AE-3	TBW Mortgage-Backed Trust 2007 TBW 2007-2 A3A 4.315% 07/25/37	09/25/2026	Paydown		26,887	26,887	7,578			19,309		19,309		26,887				160	07/25/2037	1.A FM
..872227-AE-3	TBW Mortgage-Backed Trust 2007 TBW 2007-2 A3A 4.315% 07/25/37	08/25/2026	Paydown		32,561	32,561	9,177			23,384		23,384		32,561				183	07/25/2037	1.A F
..87222P-AB-9	TBW Mortgage-Backed Trust 2006 TBW 2006-6 A2A 4.375% 01/25/37	09/25/2026	Paydown		75,358	75,358	18,193	17,072		58,286		58,286		75,358				471	01/25/2037	1.A FM
..881561-M4-3	Terwin Mortgage Trust 2006-1 TMTS 2006-1 1M2 4.750% 01/25/37	09/25/2026	Paydown		34,844	34,844	31,577	32,372		2,471		2,471		34,844				1,059	01/25/2037	1.A FM
..881561-Z6-4	Terwin Mortgage Trust 2006-5 TMTS 2006-5 2A3 4.635% 06/25/37	09/25/2026	Paydown		159,886	159,886	92,047	76,997		82,889		82,889		159,886				2,279	06/25/2037	1.A FM
..88156U-AV-2	Terwin Mortgage Trust 2006-8 TMTS 2006-8 2A1 0.252% 08/25/37	09/01/2026	Paydown		66,855	66,855	5,054	3,649		63,206		63,206		66,855				118	08/25/2037	1.A FM
..885220-DS-9	Thornburg Mortgage Securities TMST 2003-3 B1 3.731% 06/25/43	09/01/2026	Paydown		15,611	15,635	14,168	14,178		1,455		1,455		15,633		(22)	(22)	436	06/25/2043	2.A FM
..88522A-AD-3	Thornburg Mortgage Securities TMST 2006-4 A2C 4.882% 07/25/36	09/25/2026	Paydown		630	630				630		630		630				27	07/25/2036	6. *
..89054Y-AA-1	Toorak Mortgage Trust 2024-RRT TRK 2024-RRTL1 A1 6.597% 02/25/39	07/25/2026	Paydown		908,034	908,034	915,270	910,206		(2,172)		(2,172)		908,034				35,443	02/25/2039	1.G FE
..89170U-AE-0	Towd Point Mortgage Trust 2025 TPMT 2025-CES4 M2 5.863% 10/25/65	08/04/2026	ACRA RE 2B Surplus AAM		3,617,533	3,647,000	3,646,929	3,646,259		(701)		(701)		3,645,559		(28,026)	(28,026)	144,331	10/25/2065	2.B
..891946-AT-2	Towd Point Mortgage Trust 2025 TPMT 2025-CRM1 M1B 5.500% 01/25/65	09/09/2026	Lincoln Fin Mod - AAM		799,201	800,000	787,750	789,087		1,679		1,679		790,766		8,435	8,435	33,978	01/25/2065	1.B
..891946-AZ-8	Towd Point Mortgage Trust 2025 TPMT 2025-CRM1 M2A 6.250% 01/25/65	09/09/2026	Lincoln Fin Mod - AAM		653,413	650,000	644,719	645,077		470		470		645,547		7,867	7,867	31,372	01/25/2065	2.C
..924925-AE-0	Verus Securitization Trust 202 VERUS 2024-7 A3 5.400% 09/25/69	07/01/2026	Paydown															2,258	09/25/2069	1.A
..924925-AF-7	Verus Securitization Trust 202 VERUS 2024-7 M1 5.599% 09/25/69	07/08/2026	Apollo Internal		2,003,274	2,000,000	1,999,977	2,001,341		(427)		(427)		2,000,914		2,360	2,360	58,478	09/25/2069	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..924929-AE-2	Verus Securitization Trust 202 VERUS 2025-INV1 A3 5.953% 02/25/70	09/25/2026	Paydown		809,668	809,668	809,663	810,373		(705)		(705)		809,668				31,534	02/25/2070	1.C
..924929-AF-9	Verus Securitization Trust 202 VERUS 2025-INV1 M1 6.358% 02/25/70	09/09/2026	Lincoln Fin Mod - AAM		2,249,054	2,232,600	2,232,580	2,234,522		(2,256)		(2,256)		2,232,266		16,788	16,788	100,153	02/25/2070	1.F
..92538B-AA-1	Verus Securitization Trust 202 VERUS 2021-R1 A1 0.820% 10/25/63	09/01/2026	Paydown		1,549	1,549	1,286	1,291		258		258		1,549				218	10/25/2063	1.A
..92539U-AB-6	Verus Securitization Trust 202 VERUS 2024-2 A2 6.400% 02/25/69	09/01/2026	Paydown		360,670	360,670	364,446	364,326		(3,656)		(3,656)		360,670				15,178	02/25/2069	1.A
..92539U-AC-4	Verus Securitization Trust 202 VERUS 2024-2 A3 6.501% 02/25/69	09/01/2026	Paydown		45,593	45,593	45,874	45,969		(376)		(376)		45,593				1,949	02/25/2069	1.A
..92540B-AC-3	Verus Securitization Trust 202 VERUS 2023-INV2 A3 7.079% 08/25/68	07/27/2026	Paydown		557,263	557,263	562,662	562,446		(5,183)		(5,183)		557,263				23,012	08/25/2068	1.B
..92540D-AC-9	Verus Securitization Trust 202 VERUS 2023-8 A3 6.968% 12/25/68	09/01/2026	Paydown		35,535	35,535	35,934	35,860		(325)		(325)		35,535				674	12/25/2068	1.A
..92540E-AB-9	Verus Securitization Trust 202 VERUS 2024-1 A2 5.915% 01/25/69	09/01/2026	Paydown		699,650	699,650	700,626	700,156		(506)		(506)		699,650				26,495	01/25/2069	1.A
..92540E-AC-7	Verus Securitization Trust 202 VERUS 2024-1 A3 6.118% 01/25/69	09/01/2026	Paydown		88,355	88,355	88,472	88,389		(34)		(34)		88,355				3,461	01/25/2069	1.A
..92540G-AC-2	Verus Securitization Trust 202 VERUS 2024-4 A3 6.674% 06/25/69	09/01/2026	Paydown		305,508	305,508	309,004	308,397		(2,889)		(2,889)		305,508				13,112	06/25/2069	1.B
..92540J-AC-6	Verus Securitization Trust 202 VERUS 2024-6 A3 6.154% 07/25/69	09/01/2026	Paydown		105,637	105,637	105,538	105,491		145		145		105,637				4,244	07/25/2069	1.A
..92540M-AC-9	Verus Securitization Trust 202 VERUS 2024-3 A3 6.845% 04/25/69	09/01/2026	Paydown		218,982	218,982	221,784	221,479		(2,497)		(2,497)		218,982				9,793	04/25/2069	1.B
..92540U-AD-9	Verus Securitization Trust 202 VERUS 2025-4 A2 5.651% 05/25/70	09/01/2026	Paydown		276,046	276,046	276,042	276,042		4		4		276,046				9,952	05/25/2070	1.B
..92540U-AE-7	Verus Securitization Trust 202 VERUS 2025-4 A3 5.753% 05/25/70	09/01/2026	Paydown		790,495	790,495	790,494	790,879		(384)		(384)		790,495				29,014	05/25/2070	1.B
..92541A-AC-4	Verus Securitization Trust 202 VERUS 2025-R1 A3 5.774% 05/25/65	09/01/2026	Paydown		396,105	396,105	396,097	395,971		134		134		396,105				13,555	05/25/2065	1.F FE
..92842M-AA-8	Vista Point Securitization Tru VSTA 2025-CES3 A1 5.297% 11/25/55	09/01/2026	Paydown		4,719,757	4,719,757	4,719,710	4,718,285		1,472		1,472		4,719,757				185,525	11/25/2055	1.A FE
..929103-AA-7	Voyager HRBVW DEL TR VHVML 2009-1 PUJO 5.521% 08/20/45	09/21/2026	Paydown				2,083	2,037	52	41		93		2,130		(2,130)	(2,130)	276	08/20/2045	6. FM
..92911F-AA-9	Voyager OPTONE Delaware Trust VOOML 2009-1 SAC3 10.325% 02/25/38	08/27/2026	Paydown			4,203	3,110	3,212		51		51		3,263		(3,263)	(3,263)	271	02/25/2038	1.A Z
..92911F-AA-9	Voyager OPTONE Delaware Trust VOOML 2009-1 SAC3 10.325% 02/25/38	09/28/2026	Paydown			2,854	2,112	2,182		39		39		2,221		(2,221)	(2,221)	216	02/25/2038	6. *
..929227-S3-1	WaMu Mortgage Pass-Through Cer WAMU 2003-AR5 B2 5.352% 06/25/33	09/01/2026	Paydown			43,589	17,437	1,985						1,985		(1,985)	(1,985)	9,519	06/25/2033	6. FM
..929227-Y9-1	WaMu Mortgage Pass-Through Cer WAMU 2003-S3 3A2 5.500% 05/25/33	09/01/2026	Paydown		630	630	618	630						630				23	05/25/2033	1.A FM
..92922F-3J-5	WaMu Mortgage Pass-Through Cer WAMU 2005-AR12 1A4 4.320% 10/25/35	09/01/2026	Paydown		12,264	12,264	11,933	11,872		392		392		12,264				360	10/25/2035	1.A FM
..92922F-4D-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR14 1A4 4.622% 12/25/35	09/01/2026	Paydown		3,516	3,516	3,176	3,160		356		356		3,516				110	12/25/2035	1.A FM
..92922F-4D-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR14 1A4 4.622% 12/25/35	09/01/2026	Paydown		13,649	13,649	12,602	12,582		1,067		1,067		13,649				428	12/25/2035	2.A FM
..92922F-4D-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR14 1A4 4.622% 12/25/35	09/01/2026	Paydown		984	984	928	942		42		42		984				31	12/25/2035	3.A FM
..92922F-7P-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR17 A1A1 4.555% 12/25/45	09/25/2026	Paydown		34,077	34,077	31,837	32,557		1,520		1,520		34,077				1,032	12/25/2045	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..92922F-8M-3	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18 1A3A 4.617% 01/25/36	09/01/2026	Paydown		7,095	7,095	6,264	6,592		503		503		7,095				220	01/25/2036	1.A FM
..92922F-8M-3	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18 1A3A 4.617% 01/25/36	09/01/2026	Paydown		48	48	46	47		1		1		48				1	01/25/2036	3.A FM
..92922F-8M-3	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18 1A3A 4.617% 01/25/36	09/01/2026	Paydown		317	317	317	318		(2)		(2)		317				10	01/25/2036	4.A FM
..92922F-EN-4	WaMu Mortgage Pass-Through Cer WAMU 2003-S9 A1 5.250% 10/25/33	09/01/2026	Paydown		3,140	3,140	3,073	3,094		46		46		3,140				110	10/25/2033	1.A FM
..92922F-L4-8	WaMu Mortgage Pass-Through Cer WAMU 2005-AR6 2AB3 4.555% 04/25/45	09/25/2026	Paydown		50,718	50,718	45,540	49,160		1,558		1,558		50,718				1,591	04/25/2045	1.A FM
..92922F-MG-0	WaMu Mortgage Pass-Through Cer WAMU 2004-S1 B1 5.860% 03/25/34	09/01/2026	Paydown		56,996	56,996	53,182	53,358		3,639		3,639		56,996				2,232	03/25/2034	4.C FM
..92922F-MQ-8	WaMu Mortgage Pass-Through Cer WAMU 2004-RS1 A5 5.500% 11/25/33	09/25/2026	Paydown		6,424	6,424	6,282			141		141		6,424				86	11/25/2033	1.A FM
..92922F-NL-8	WaMu Mortgage Pass-Through Cer WAMU 2004-AR3 B1 4.862% 06/25/34	09/01/2026	Paydown		4,545	4,545	4,394	4,356		188		188		4,545				155	06/25/2034	5.C FM
..92922F-QV-3	WaMu Mortgage Pass-Through Cer WAMU 2004-S2 B3 5.485% 06/25/34	09/01/2026	Paydown			9,383	106	106						106		(106)	(106)		06/25/2034	1.A FM
..92922F-S5-8	WaMu Mortgage Pass-Through Cer WAMU 2005-AR8 2AC3 4.795% 07/25/45	09/25/2026	Paydown		72,444	72,444	68,979			3,465		3,465		72,444				1,749	07/25/2045	1.A FM
..92922F-TJ-7	WaMu Mortgage Pass-Through Cer WAMU 2004-AR8 A1 4.855% 06/25/44	09/25/2026	Paydown		21,800	21,800	20,570	20,462		1,338		1,338		21,800				750	06/25/2044	1.A FM
..92922F-X8-6	Washington Mutual Mortgage Pas WMALT 2005-6 1CB 6.500% 08/25/35	09/01/2026	Paydown		11,327	12,300	10,063	10,159		1,970		1,970		12,129		(802)	(802)	494	08/25/2035	1.A FM
..92922F-YJ-1	WaMu Mortgage Pass-Through Cer WAMU 2004-RP1 1F 4.385% 05/25/34	09/25/2026	Paydown		13,411	13,411	11,232	11,303		2,107		2,107		13,411				379	05/25/2034	1.A FM
..92922F-ZF-8	WaMu Mortgage Pass-Through Cer WAMU 2004-AR12 2A2A 4.795% 10/25/44	09/25/2026	Paydown		9,120	9,120	8,835	8,839		281		281		9,120				293	10/25/2044	1.A FM
..92925G-AC-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR16 2A1 3.875% 12/25/36	08/01/2026	Paydown			1,015	878	897		5		5		902		(902)	(902)	27	12/25/2036	1.E FM
..92926U-AD-3	WaMu Mortgage Pass-Through Cer WAMU 2007-HY2 2A2 4.061% 11/25/36	09/01/2026	Paydown		168,536	168,536	158,191	176,352		(7,816)		(7,816)		168,536				4,907	11/25/2036	1.A FM
..92927X-AA-2	WaMu Mortgage Pass-Through Cer WAMU 2007-HY6 1A1 3.865% 06/25/37	09/01/2026	Paydown		16,318	14,417	14,040	13,073	3,315	(2,254)		1,061		14,134		2,184	2,184	524	06/25/2037	5.C FM
..92990G-AF-0	WaMu Mortgage Pass-Through Cer WAMU 2007-HY5 2A4 4.268% 05/25/37	09/01/2026	Paydown		44,729	44,965	41,458	50,951		(5,949)		(5,949)		45,001		(272)	(272)	1,282	05/25/2037	5.C FM
..93362F-AC-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8 1A3 4.271% 08/25/46	09/01/2026	Paydown		29,199	30,261	29,089	31,092		(788)		(788)		30,304		(1,105)	(1,105)	863	08/25/2046	2.C FM
..93362F-AD-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8 1A4 4.271% 08/25/46	08/01/2026	Paydown		85,256	87,128	83,424	93,262		(5,985)		(5,985)		87,277		(2,020)	(2,020)	2,069	08/25/2046	4.A FM
..93362F-AD-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8 1A4 4.271% 08/25/46	09/01/2026	Paydown		18,842	20,758	19,876	22,220		(1,306)		(1,306)		20,914		(2,072)	(2,072)	607	08/25/2046	4.B FM
..93362F-AD-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8 1A4 4.271% 08/25/46	09/01/2026	Paydown		1,513	1,569	1,533	1,710		(136)		(136)		1,574		(61)	(61)	39	08/25/2046	4.C FM
..93362F-AH-6	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8 2A3 4.000% 08/25/36	07/01/2026	Paydown															35,446	08/25/2036	6. *
..933634-AJ-6	WaMu Mortgage Pass-Through Cer WAMU 2007-HY3 4A1 4.662% 03/25/37	09/01/2026	Paydown		133,276	113,462	104,750	103,931		11,232		11,232		115,163		18,114	18,114	5,125	03/25/2037	1.A FM
..933636-AA-0	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 1A1 3.419% 04/25/37	09/01/2026	Paydown		60,702	46,642	40,639	46,935		(551)		(551)		46,384		14,318	14,318	1,586	04/25/2037	4.C FM
..933636-AC-6	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 2A1 3.588% 04/25/37	09/01/2026	Paydown		6,466	7,521	6,824	7,973		(371)		(371)		7,602		(1,136)	(1,136)	190	04/25/2037	4.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..933636-AJ-1	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 4A1 4.212% 09/25/36	07/01/2026	Paydown		130	128	109	123		5		5		128		2	2	4	09/25/2036	4.C FM
..933636-AJ-1	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 4A1 4.212% 09/25/36	09/01/2026	Paydown		256	253	216	243		11		11		253		3	3	8	09/25/2036	5.A FM
..933637-AA-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR18 1A1 3.541% 01/25/37	09/01/2026	Paydown		65,471	65,881	54,354	62,523		3,343		3,343		65,866		(395)	(395)	1,238	01/25/2037	2.C FM
..933637-AD-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR18 2A2 3.403% 01/25/37	09/01/2026	Paydown		9,237	9,237	9,038	9,744		(508)		(508)		9,237				184	01/25/2037	5.C FM
..933638-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2006-AR19 1A 4.445% 01/25/47	09/01/2026	Paydown		241,115	237,948	231,995	247,320		(9,535)		(9,535)		237,785		3,330	3,330	6,466	01/25/2047	3.A FM
..93363C-AA-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 1A 4.685% 07/25/46	09/01/2026	Paydown		163,142	163,142	163,142	163,142						163,142				3,823	07/25/2046	4.B FM
..93363C-AB-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 2A 4.685% 07/25/46	09/01/2026	Paydown		48,850	26,612	24,828	25,265		2,313		2,313		27,578		21,271	21,271	1,768	07/25/2046	1.A FM
..93363C-AC-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 3A 4.755% 07/25/46	09/01/2026	Paydown		28,573	28,573	25,262	25,902		2,671		2,671		28,573				868	07/25/2046	1.A FM
..93363D-AA-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR9 1A 4.705% 08/25/46	09/01/2026	Paydown		31,572	31,572	29,516	32,695		(1,122)		(1,122)		31,572				570	08/25/2046	3.A FM
..93363N-AC-9	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A3 4.283% 10/25/36	09/01/2026	Paydown		9,712	8,727	7,600	8,571		165		165		8,736		976	976	303	10/25/2036	4.C FM
..93363N-AC-9	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A3 4.283% 10/25/36	09/01/2026	Paydown		1,295	1,164	1,111	1,272		(121)		(121)		1,150		144	144	42	10/25/2036	5.C FM
..93363N-AD-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A4 4.283% 10/25/36	09/01/2026	Paydown		83,226	74,790	69,461	69,846		5,421		5,421		75,267		7,959	7,959	2,654	10/25/2036	3.A FM
..93363N-AF-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 2A1 3.736% 10/25/36	09/01/2026	Paydown		50,524	38,227	36,810	40,494		(3,064)		(3,064)		37,430		13,093	13,093	1,633	10/25/2036	1.A FM
..93363P-AA-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A1 3.946% 11/25/36	09/01/2026	Paydown		52,428	52,534	50,003	55,841		(3,300)		(3,300)		52,541		(114)	(114)	1,342	11/25/2036	1.A FM
..93363P-AD-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A4 3.946% 11/25/36	09/01/2026	Paydown		45,231	45,322	40,355	45,186		136		136		45,323		(92)	(92)	1,269	11/25/2036	1.A FM
..93363P-AH-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 2A1 3.854% 11/25/36	09/01/2026	Paydown		22,225	23,797	21,442	22,368		1,358		1,358		23,726		(1,501)	(1,501)	600	11/25/2036	1.A FM
..93363Q-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2006-AR15 1A 4.545% 11/25/46	07/01/2026	Paydown		14,751	15,123	13,920	15,541		(405)		(405)		15,136		(384)	(384)	312	11/25/2046	3.C FM
..93363Q-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2006-AR15 1A 4.545% 11/25/46	09/01/2026	Paydown		232,800	233,690	215,100	240,146		(6,423)		(6,423)		233,723		(923)	(923)	6,140	11/25/2046	4.A FM
..93363R-AB-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR13 2A 5.205% 10/25/46	09/01/2026	Paydown		11,030	11,030	9,947	10,517		513		513		11,030				310	10/25/2046	1.A FM
..93364B-AG-5	WaMu Mortgage Pass-Through Cer WAMU 2007-OA5 2XPP 0.000% 06/25/47	09/01/2026	Paydown															8	06/25/2047	6. *
..93364C-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2007-OA4 1A 4.475% 05/25/47	09/01/2026	Paydown		26,468	26,468	22,109	22,118		4,351		4,351		26,468				576	05/25/2047	1.A FM
..93364C-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2007-OA4 1A 4.475% 05/25/47	08/04/2026	ACRA RE 2B Surplus AAM		610,906	711,378	594,223	594,450		2,407		2,407		596,857		14,049	14,049	15,801	05/25/2047	1.A FM
..93364C-AG-3	WaMu Mortgage Pass-Through Cer WAMU 2007-OA4 2XPP 0.000% 05/25/47	09/01/2026	Paydown															47	05/25/2047	6. *
..93364E-AE-4	WaMu Asset-Backed Certificates WMHE 2007-HE3 2A4 4.305% 05/25/37	09/25/2026	Paydown		10,629	10,629	8,765	9,047		1,581		1,581		10,629				279	05/25/2037	1.A FM
..939336-6H-1	Washington Mutual Mortgage Pas WMALT 2005-4 CB13 4.515% 06/25/35	09/25/2026	Paydown		30,020	31,693	24,560	25,181		6,185		6,185		31,366		(1,346)	(1,346)	879	06/25/2035	1.A FM
..939336-6S-7	Washington Mutual Mortgage Pas WMALT 2005-4 5A2 4.565% 06/25/35	07/25/2026	Paydown		6,857	7,811	6,395	6,533		1,140		1,140		7,673		(815)	(815)	197	06/25/2035	1.F FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..939336-6S-7	Washington Mutual Mortgage Pas WMALT 2005-4 5A2 4.565% 06/25/35	08/25/2026	Paydown		1,221	2,169	1,775	1,814		220		220		2,033		(813)	(813)	63	06/25/2035	1.G FM
..939336-6S-7	Washington Mutual Mortgage Pas WMALT 2005-4 5A2 4.565% 06/25/35	09/25/2026	Paydown		911	1,847	1,512	1,545		172		172		1,716		(806)	(806)	60	06/25/2035	2.A FM
..939336-6Y-4	Washington Mutual Mortgage Pas WMALT 2005-4 5A8 5.500% 06/25/35	07/01/2026	Paydown		8,232	9,377	7,628	8,115		1,126		1,126		9,241		(1,009)	(1,009)	300	06/25/2035	1.G FM
..939336-6Y-4	Washington Mutual Mortgage Pas WMALT 2005-4 5A8 5.500% 06/25/35	08/01/2026	Paydown		1,465	2,603	2,118	2,253		218		218		2,471		(1,006)	(1,006)	95	06/25/2035	2.A FM
..939336-6Y-4	Washington Mutual Mortgage Pas WMALT 2005-4 5A8 5.500% 06/25/35	09/01/2026	Paydown		1,093	2,218	1,804	1,919		171		171		2,090		(997)	(997)	91	06/25/2035	2.B FM
..939336-K2-8	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2003-AR4 M 5.008% 08/25/33	09/01/2026	Paydown		30,358	30,358	28,212	29,800		558		558		30,358				1,038	08/25/2033	1.A FM
..939336-PC-1	WaMu Mortgage Pass-Through Cer WAMU 2003-AR1 A6 5.365% 03/25/33	09/01/2026	Paydown		5,414	5,414	4,838	4,897		517		517		5,414				195	03/25/2033	1.A FM
..939336-Y3-1	WaMu Mortgage Pass-Through Cer WAMU 2005-AR1 B2 5.440% 01/25/45	09/25/2026	Paydown		7,602	7,802	166	166		7,441		7,441		7,606		(4)	(4)	422	01/25/2045	1.A FM
..939345-AD-6	Washington Mutual Mortgage Pas WMALT 2006-AR4 DA 4.675% 06/25/46	09/01/2026	Paydown		16,920	9,851	5,892			6,815		6,815		12,707		4,213	4,213	480	06/25/2046	1.F FM
..939345-AD-6	Washington Mutual Mortgage Pas WMALT 2006-AR4 DA 4.675% 06/25/46	07/01/2026	Paydown		887	2,388	1,428			354		354		1,783		(895)	(895)	40	06/25/2046	1.G FM
..93934F-HC-9	Washington Mutual Mortgage Pas WMALT 2005-AR1 A1A 4.535% 12/25/35	09/25/2026	Paydown		5,928	5,928	5,139	5,154		774		774		5,928				134	12/25/2035	1.A FM
..93934F-JQ-6	Washington Mutual Mortgage Pas WMALT 2006-AR1 A1A 4.515% 02/25/36	09/25/2026	Paydown		20,607	14,779	12,700	13,743	1,365	(581)		784		14,526		6,080	6,080	539	02/25/2036	6. FM
..93934F-JQ-6	Washington Mutual Mortgage Pas WMALT 2006-AR1 A1A 4.515% 02/25/36	08/25/2026	Paydown		1,071	2,073	1,781	1,927	191	(6)		185		2,113		(1,042)	(1,042)	60	02/25/2036	6. F
..93934F-KP-6	Washington Mutual Mortgage Pas WMALT 2006-1 3A2 5.750% 02/25/36	09/01/2026	Paydown		3,260	4,073	3,997	3,899	1,234	(842)		392		4,292		(1,031)	(1,031)	164	02/25/2036	3.A FM
..93934F-LT-7	Washington Mutual Mortgage Pas WMALT 2006-2 1A3 6.000% 03/25/36	09/01/2026	Paydown		25,134	20,504	20,574	21,368		(1,093)		(1,093)		20,274		4,860	4,860	1,262	03/25/2036	5.C FM
..93934F-MN-9	Washington Mutual Mortgage Pas WMALT 2006-AR2 A1A 4.645% 04/25/46	09/01/2026	Paydown		42,509	36,560	32,986	33,119		3,960		3,960		37,079		5,431	5,431	1,136	04/25/2046	2.C FM
..93934F-MN-9	Washington Mutual Mortgage Pas WMALT 2006-AR2 A1A 4.645% 04/25/46	09/01/2026	Paydown		183,943	158,201	133,690	151,886		7,232		7,232		159,118		24,826	24,826	3,107	04/25/2046	4.B FM
..93935A-AD-4	Washington Mutual Mortgage Pas WMALT 2006-AR5 4A 4.697% 06/25/46	09/01/2026	Paydown		23,369	23,918	19,326	19,931		3,902		3,902		23,833		(464)	(464)	543	06/25/2046	1.A FM
..93935A-AD-4	Washington Mutual Mortgage Pas WMALT 2006-AR5 4A 4.697% 06/25/46	09/01/2026	Paydown		31,655	33,977	26,352	30,752		3,029		3,029		33,781		(2,126)	(2,126)	685	06/25/2046	3.A FM
..93935A-AD-4	Washington Mutual Mortgage Pas WMALT 2006-AR5 4A 4.697% 06/25/46	09/01/2026	Paydown		29,526	31,691	29,136	31,407		284		284		31,691		(2,165)	(2,165)	639	06/25/2046	5.C FM
..93935A-AF-9	Washington Mutual Mortgage Pas WMALT 2006-AR5 5A 4.695% 06/25/46	09/01/2026	Paydown		37,523	13,461	11,805	12,424		3,564		3,564		15,988		21,535	21,535	1,020	06/25/2046	1.A FM
..93935H-AJ-6	Washington Mutual Mortgage Pas WMALT 2006-7 A6 3.808% 09/25/36	09/01/2026	Paydown		29,326	29,326	7,995			21,332		21,332		29,326				136	09/25/2036	1.A FM
..93935Q-AE-7	Washington Mutual Mortgage Pas WMALT 2007-OA2 CX1 0.000% 01/25/47	09/01/2026	Paydown				2	6	223	(228)		(5)		2		(2)	(2)		01/25/2047	6. *
..93936M-AA-3	Washington Mutual Mortgage Pas WMALT 2007-OA4 A1A 4.465% 04/25/47	09/01/2026	Paydown		84,152	89,039	80,169	88,053		(3,900)		(3,900)		84,152				1,948	04/25/2047	2.C FM
..93936M-AA-3	Washington Mutual Mortgage Pas WMALT 2007-OA4 A1A 4.465% 04/25/47	09/01/2026	Paydown		28,990	30,674	29,511	30,998		(2,008)		(2,008)		28,990				671	04/25/2047	3.A FM
..949789-AA-9	Wells Fargo Mortgage Backed Se WFMBS 2006-AR19 A1 6.266% 12/25/36	07/01/2026	Paydown		3,221	5,042	4,720	4,765		196		196		4,960		(1,739)	(1,739)	185	12/25/2036	1.D FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..949789-AA-9	Wells Fargo Mortgage Backed Se WFMBS 2006-AR19 A1 6.266% 12/25/36	08/01/2026	Paydown		5,272	6,085	5,697	5,750		300		300		6,050		(779)	(779)	255	12/25/2036	1.E FM
..949789-AA-9	Wells Fargo Mortgage Backed Se WFMBS 2006-AR19 A1 6.266% 12/25/36	09/01/2026	Paydown		33,080	34,400	32,208	32,509		1,837		1,837		34,346		(1,266)	(1,266)	1,622	12/25/2036	1.F FM
..949789-AF-8	Wells Fargo Mortgage Backed Se WFMBS 2006-AR19 A6 6.266% 12/25/36	08/01/2026	Paydown		9,102	11,924	11,109	11,253		519		519		11,772		(2,670)	(2,670)	159	12/25/2036	1.A FM
..949789-AF-8	Wells Fargo Mortgage Backed Se WFMBS 2006-AR19 A6 6.266% 12/25/36	09/01/2026	Paydown		35,452	36,867	34,345	34,789		2,006		2,006		36,795		(1,343)	(1,343)	772	12/25/2036	1.B FM
..9497EV-AB-1	Wells Fargo Home Equity Asset- WFHET 2007-1 A2 4.435% 03/25/37	09/25/2026	Paydown		56,754	56,754	55,925	56,319		435		435		56,754				1,968	03/25/2037	1.A FM
..94983J-AG-7	Wells Fargo Mortgage Backed Se WFMBS 2006-AR1 2A5 5.783% 03/25/36	09/01/2026	Paydown		51,710	56,016	52,719	51,658		4,036		4,036		55,694		(3,984)	(3,984)	2,349	03/25/2036	1.A FM
..94983R-AD-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR5 2A1 6.110% 04/25/36	09/01/2026	Paydown		16,279	16,305	14,547	14,586		1,717		1,717		16,303		(24)	(24)	583	04/25/2036	1.A FM
..94983R-AD-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR5 2A1 6.110% 04/25/36	07/01/2026	Paydown		3,890	3,939	3,806	3,954		(15)		(15)		3,940		(50)	(50)	62	04/25/2036	1.G FM
..94983R-AD-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR5 2A1 6.110% 04/25/36	09/01/2026	Paydown		30,869	30,876	29,833	30,993		(117)		(117)		30,876		(7)	(7)	663	04/25/2036	2.A FM
..94984D-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR13 A2 6.195% 09/25/36	09/01/2026	Paydown		353	362	338	350		12		12		362		(9)	(9)	15	09/25/2036	1.A FM
..94984D-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR13 A2 6.195% 09/25/36	07/01/2026	Paydown		2,292	2,306	2,215	2,321		(15)		(15)		2,306		(14)	(14)	86	09/25/2036	2.B FM
..94984D-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR13 A2 6.195% 09/25/36	09/01/2026	Paydown		4,423	4,582	4,402	4,613		(30)		(30)		4,583		(160)	(160)	207	09/25/2036	2.C FM
..94984G-AA-5	Wells Fargo Mortgage Backed Se WFMBS 2006-AR12 1A1 6.584% 09/25/36	09/01/2026	Paydown		5,489	6,602	5,539	5,795		676		676		6,470		(981)	(981)	297	09/25/2036	1.A FM
..94984M-AM-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR14 2A1 6.279% 10/25/36	09/01/2026	Paydown		5,423	6,263	5,473	5,793		407		407		6,200		(777)	(777)	169	10/25/2036	1.A FM
..94984N-AA-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR16 A1 6.554% 10/25/36	09/01/2026	Paydown		31,548	31,575	28,924	28,391		3,181		3,181		31,572		(24)	(24)	1,421	10/25/2036	1.A FM
..94984N-AA-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR16 A1 6.554% 10/25/36	09/01/2026	Paydown		20,992	21,010	20,953	20,644		366		366		21,010		(17)	(17)	945	10/25/2036	1.B FM
..94985A-AA-7	Wells Fargo Mortgage Backed Se WFMBS 2006-AR15 A1 6.620% 10/25/36	07/01/2026	Paydown		62	81	78	77		3		3		80		(18)	(18)	3	10/25/2036	2.B FM
..94985A-AA-7	Wells Fargo Mortgage Backed Se WFMBS 2006-AR15 A1 6.620% 10/25/36	09/01/2026	Paydown		39,663	41,786	40,166	39,820		1,873		1,873		41,693		(2,030)	(2,030)	1,833	10/25/2036	2.C FM
..94985A-AB-5	Wells Fargo Mortgage Backed Se WFMBS 2006-AR15 A2 6.620% 10/25/36	09/01/2026	Paydown		33,574	35,385	34,013	33,720		1,586		1,586		35,305		(1,731)	(1,731)	1,596	10/25/2036	2.C FM
..94985G-BF-2	Wells Fargo Alternative Loan 2 WFALT 2007-PA3 3A7 0.250% 07/25/37	09/01/2026	Paydown					134	248	(382)		(134)						17	07/25/2037	6. *
..94985J-BU-3	Wells Fargo Mortgage Backed Se WFMBS 2007-7 A43 4.515% 06/25/37	09/25/2026	Paydown		1,594	1,946	1,725	1,734		176		176		1,910		(315)	(315)	56	06/25/2037	1.A FM
..94985J-CA-6	Wells Fargo Mortgage Backed Se WFMBS 2007-7 A49 6.000% 06/25/37	09/01/2026	Paydown		12,247	14,950	12,762	13,273		1,388		1,388		14,661		(2,413)	(2,413)	221	06/25/2037	1.A FM
..94985Q-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2008-AR1 A2 4.870% 03/25/38	09/01/2026	Paydown		33,884	36,832	31,255	29,531	4,766	2,395		7,161		36,693		(2,809)	(2,809)	1,273	03/25/2038	5.A FM
..94986K-AA-4	Wells Fargo Mortgage Backed Se WFMBS 2007-AR7 A1 5.906% 12/28/37	09/01/2026	Paydown		7,578	8,494	7,895	8,068		386		386		8,454		(876)	(876)	347	12/28/2037	2.C FM
..94987F-AJ-5	Wells Fargo Mortgage Loan 2010 WFMLT 2010-RR4 2A2 5.901% 08/27/35	09/01/2026	Paydown		54,960	54,960	50,268	48,617		6,343		6,343		54,960				1,970	08/27/2035	1.A FM
..94987U-AG-8	Wells Fargo Mortgage Loan 2011 WFMLT 2011-RR2 2A2 5.950% 02/27/36	09/01/2026	Paydown		225,219	225,219	209,114	207,844		17,374		17,374		225,219				14,632	02/27/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..94987V-AL-5	Wells Fargo Mortgage Loan 2011 WFMLT 2011-RR3 A5 3.798% 03/27/37	09/01/2026	Paydown		28,454	23,893	17,173	14,043		11,810		11,810		25,853		2,601	2,601	532	03/27/2037	1.A FM
.000000-00-0	SAPPHIRE XXIX SERIES 2024-1 TR SAPP 2024-1 B 6.448% 01/14/66	09/14/2026	Paydown		86,815	86,815	81,244	82,330					(1,086)	86,815	5,571		5,571	3,413	01/14/2066	1.B FE
.000000-00-0	SAPPHIRE XXIX SERIES 2024-1 TR SAPP 2024-1 C 6.898% 01/14/66	09/14/2026	Paydown		36,173	36,173	33,852	34,304					(452)	36,173	2,321		2,321	1,528	01/14/2066	1.D FE
.000000-00-0	SAPPHIRE XXIX SERIES 2024-1 TR SAPP 2024-1 D 7.398% 01/14/66	09/14/2026	Paydown		43,408	43,408	40,622	41,165					(543)	43,408	2,785		2,785	1,975	01/14/2066	2.A FE
..12643H-AM-2	CSMC Series 2010-3R Ltd CSMC 2010-3R 2A4 3.956% 12/26/36	09/01/2026	Paydown		525,634	525,634	503,295	505,914		19,719		19,719		525,634				12,484	12/26/2036	1.A FM
..74951P-DZ-8	RESI Finance LP 2005-B RESIF 2005-B B3 4.463% 06/10/37	07/10/2026	Paydown			154,815	3,483	1,850	1,634			1,634		3,484		(3,484)	(3,484)	3,981	06/10/2037	6. FM
.76117E-AA-7	Residential Mortgage Securitie RMSF 2008-7A A1 4.515% 06/25/37	08/21/2026	ALRe Modco - VIAC GA - AAM		1,799,736	5,869,140	2,102,503	1,730,615		(34,784)		(34,784)		1,695,830		103,906	103,906	238,641	06/25/2037	1.A FM
..80382S-AP-3	Sail Net Interest Margin Notes SAILN 2003-3 A 7.750% 04/27/33	09/27/2026	Paydown		231	231	247	247		(16)		(16)		231				11	04/27/2033	1.A FM
..BCC33H-03-7	Finsbury Square 2021-2 PLC FSQ 2021-2X B 4.981% 12/16/71	09/16/2026	Paydown		1,570,734	1,570,734	1,238,492	1,262,208		57,442		57,442		1,570,734	251,083		251,083	39,473	12/16/2071	1.B FE
..BCC34S-N9-4	Warrington Residential 2022-1 WARES 2022-1 A1 3.000% 12/24/56	09/24/2026	Paydown		796,574	796,574	800,481	804,503		184		184		796,574	(8,113)		(8,113)	21,292	12/24/2056	1.E FE
..00286*-AA-5	Turbin Finance Trust 2025-1 A 5.474% 02/12/67	08/12/2026	Paydown		423,780	423,780	390,871	403,574					(12,703)	423,780	32,908		32,908	13,215	02/12/2067	1.A PL
..00286*-AA-5	Turbin Finance Trust 2025-1 A 5.474% 02/12/67	09/14/2026	Paydown		172,315	172,315	155,996	161,066					(5,070)	172,315	16,319		16,319	6,363	02/12/2067	1.A Z
..00286*-AB-3	Turbin Finance Trust 2025-1 A 5.744% 02/12/67	08/12/2026	Paydown		6,149,457	6,149,457	5,671,927	5,856,260					(184,334)	6,149,457	477,530		477,530	202,334	02/12/2067	1.A PL
..00286*-AB-3	Turbin Finance Trust 2025-1 A 5.744% 02/12/67	09/14/2026	Paydown		2,500,466	2,500,466	2,263,654	2,337,221					(73,567)	2,500,466	236,811		236,811	97,370	02/12/2067	1.A Z
..00286*-AC-1	Turbin Finance Trust 2025-1 A 6.294% 02/12/67	08/12/2026	Paydown		513,719	513,719	473,827	489,226					(15,399)	513,719	39,892		39,892	18,703	02/12/2067	1.C PL
..00286*-AC-1	Turbin Finance Trust 2025-1 A 6.294% 02/12/67	09/14/2026	Paydown		208,886	208,886	189,103	195,249					(6,146)	208,886	19,783		19,783	8,991	02/12/2067	1.C Z
..00286*-AD-9	Turbin Finance Trust 2025-1 A 6.444% 02/12/67	08/12/2026	Paydown		610,903	610,903	563,464	581,776					(18,312)	610,903	47,439		47,439	22,825	02/12/2067	1.F PL
..00286*-AD-9	Turbin Finance Trust 2025-1 A 6.444% 02/12/67	09/14/2026	Paydown		248,403	248,403	224,877	232,186					(7,308)	248,403	23,525		23,525	10,970	02/12/2067	1.F Z
..00286*-AE-7	Turbin Finance Trust 2025-1 A 6.544% 02/12/67	08/12/2026	Paydown		319,334	319,334	294,536	304,108					(9,572)	319,334	24,798		24,798	12,134	02/12/2067	2.B PL
..00286*-AE-7	Turbin Finance Trust 2025-1 A 6.544% 02/12/67	09/14/2026	Paydown		129,846	129,846	117,549	121,369					(3,820)	129,846	12,297		12,297	5,831	02/12/2067	2.B Z
..00286*-AF-4	Turbin Finance Trust 2025-1 A 8.544% 02/12/67	08/12/2026	Paydown		249,914	249,914	230,507	237,999					(7,491)	249,914	19,407		19,407	12,681	02/12/2067	3.B PL
..00286*-AF-4	Turbin Finance Trust 2025-1 A 8.544% 02/12/67	09/14/2026	Paydown		101,619	101,619	91,995	94,985					(2,990)	101,619	9,624		9,624	6,079	02/12/2067	3.B Z
..00286*-AG-2	Turbin Finance Trust 2025-1 A 9.544% 02/12/67	08/12/2026	Paydown		124,948	124,948	115,245	118,991					(3,745)	124,948	9,703		9,703	7,136	02/12/2067	4.B PL
..00286*-AG-2	Turbin Finance Trust 2025-1 A 9.544% 02/12/67	09/14/2026	Paydown		50,806	50,806	45,994	47,489					(1,495)	50,806	4,812		4,812	3,418	02/12/2067	4.B Z
..03466C-AD-6	Angel Oak Mortgage Trust 2024- AOMT 2024-7 M1 6.155% 05/25/69	09/30/2026	AAIA PRT ACRA 2 TX MODCO											19,003		(19,003)	(19,003)		05/25/2069	1.G
..74939W-AD-2	RCKT Mortgage Trust 2025-CES8 RCKT 2025-CES8 A3 5.649% 08/25/55	09/30/2026	AAIA Amplify SA NonMod AAM											(6,435)		6,435	6,435		08/25/2055	2.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..74943A-AH-5	RCKT Mortgage Trust 2025-CES7 RCKT 2025-CES7 M1 6.174% 07/25/55	09/30/2026	AAIA Amplify TX SA Mod AAM											9,314		(9,314)	(9,314)		07/25/2055	3.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					517,152,319	552,169,667	497,956,772	498,355,599	64,864	5,160,849	95,019	5,130,694	(354,033)	518,295,458	1,228,495	(1,143,138)	85,357	19,482,096	XXX	XXX
..Q7457#-AA-9	Turbin Finance Trust 2024-1 A 5.535% 10/23/66	09/04/2026	Paydown		17,261,636	17,261,636	15,967,693	16,761,604		(309,979)		(309,979)	(793,910)	17,261,636	1,603,922		1,603,922	573,592	10/23/2066	1.A PL
1069999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (affiliated)					17,261,636	17,261,636	15,967,693	16,761,604		(309,979)		(309,979)	(793,910)	17,261,636	1,603,922		1,603,922	573,592	XXX	XXX
..00112H-AJ-6	Acrec 2025 FI 3 LLC ACREC 2025-FL3 D 6.928% 08/18/42	09/11/2026	ALRE - DFL Trust AAM		505,639	506,000	504,735	504,777		123		123		504,900		739	739	25,171	08/18/2042	2.B FE
..00112H-AL-1	Acrec 2025 FI 3 LLC ACREC 2025-FL3 E 7.678% 08/18/42	09/11/2026	ALRE - DFL Trust AAM		312,677	315,000	314,213	314,241		72		72		314,313		(1,636)	(1,636)	17,422	08/18/2042	2.C FE
..054930-AE-5	BBCMS Mortgage Trust 2023-5C23 BBCMS 2023-5C23 B 7.701% 12/15/56	09/11/2026	ALRE - DFL Trust AAM		4,157,058	4,090,000	4,382,932			(63,750)		(63,750)		4,319,182		(162,124)	(162,124)	215,307	12/15/2056	1.E
..05550M-AY-0	Barclays Commercial Mortgage T BBCMS 2019-C3 B 4.096% 05/15/52	08/26/2026	ALRE SML Trust AAM		1,764,060	1,894,439	1,815,122			12,406		12,406		1,827,528		(63,468)	(63,468)	50,653	05/15/2052	1.B
..05554F-AG-0	BBCMS Mortgage Trust 2023-C22 BBCMS 2023-C22 XA 0.624% 11/15/56	09/01/2026	Paydown				74,551	61,607		(2,637)		(2,637)		58,970		(58,970)	(58,970)	4,413	11/15/2056	1.A FE
..05554V-AC-4	BBCMS Mortgage Trust 2024-5C25 BBCMS 2024-5C25 XA 1.431% 03/15/57	09/01/2026	Paydown				102	68		(12)		(12)		56		(56)	(56)	18	03/15/2057	1.A FE
..05555F-AG-9	BBCMS Mortgage Trust 2024-5C27 BBCMS 2024-5C27 C 6.700% 07/15/57	07/31/2026	BARCLAYS CAPITAL INC.		6,037,734	6,000,000	6,130,156	6,100,551		(17,908)		(17,908)		6,082,643		(44,909)	(44,909)	270,233	07/15/2057	1.G
..05555P-AH-5	BBCMS Mortgage Trust 2024-5C29 BBCMS 2024-5C29 C 5.512% 09/15/57	08/03/2026	Performance Trust Capital		12,269,323	12,632,000	12,508,636	12,525,840		10,937		10,937		12,536,778		(267,454)	(267,454)	425,743	09/15/2057	2.B
..05556Q-AE-9	BFLD Commercial Mortgage Trust BFLD 2025-660F C 5.967% 11/15/42	08/26/2026	ALRE SML Trust AAM		2,370,437	2,363,000	2,371,177			(1,344)		(1,344)		2,369,833		604	604	84,222	11/15/2042	1.A
..055986-AC-7	BMO 2023-5C1 Mortgage Trust BMO 2023-5C1 A3 6.534% 08/15/56	09/01/2026	Paydown		1,720,539	1,720,539	1,772,155	1,747,279		(26,740)		(26,740)		1,720,539				84,624	08/15/2056	1.A
..055986-AH-6	BMO 2023-5C1 Mortgage Trust BMO 2023-5C1 C 7.355% 08/15/56	07/22/2026	Various		2,470,440	2,441,071	2,472,564	2,458,571		(4,921)		(4,921)		2,453,650		16,790	16,790	112,930	08/15/2056	1.F
..05610Q-AH-6	BMO 2023-5C2 Mortgage Trust BMO 2023-5C2 C 7.485% 11/15/56	07/22/2026	Various		7,692,938	7,581,000	7,494,005	7,600,069		(8,593)		(8,593)		7,591,476		101,462	101,462	356,954	11/15/2056	2.A
..05610V-AA-0	BSPRT 2023-FL10 Issuer Ltd BSPRT 2023-FL10 A 6.076% 09/15/35	09/15/2026	Paydown		12,702,526	12,702,526	12,639,013	12,639,013		63,513		63,513		12,702,526				545,389	09/15/2035	1.A FE
..05615K-AG-6	BSPDF 2025-FL2 Issuer LLC BSPDF 2025-FL2 C 6.659% 12/15/42	08/19/2026	AARe - Sony Life [Block] Trust		16,482,691	16,446,000	16,404,885	16,377,099		7,488		7,488		16,384,587		98,104	98,104	734,634	12/15/2042	1.G FE
..05619B-AG-2	BSPRT 2025-FL12 Issuer LLC BSPRT 2025-FL12 C 6.083% 01/17/43	09/17/2026	AARE - DFL Trust		4,007,983	4,000,000	3,990,000	3,985,599		1,952		1,952		3,987,551		20,432	20,432	157,956	01/17/2043	1.G FE
..05619B-AJ-6	BSPRT 2025-FL12 Issuer LLC BSPRT 2025-FL12 D 6.582% 01/17/43	09/25/2026	Bank of America		211,000	211,000	210,473	210,250		94		94		210,344		656	656	10,643	01/17/2043	2.B FE
..060352-AG-6	BANK 2017-BNK6 BANK 2017-BNK6 XA 0.853% 07/15/60	09/01/2026	Paydown				65,280	19,136		(7,083)		(7,083)		12,053		(12,053)	(12,053)	8,467	07/15/2060	1.A FE
..06540X-BH-3	BANK 2019-BNK22 BANK 2019-BN22 XA 0.694% 11/15/62	09/01/2026	Paydown				2,408	1,191		(181)		(181)		1,010		(1,010)	(1,010)	231	11/15/2062	1.A FE
..06540Y-AV-1	BANK 2020-BNK28 BANK 2020-BN28 B 2.344% 03/15/63	07/01/2026	Athene Re 4 AAM		609,212	700,000	594,398	601,779		9,085		9,085		610,864		(1,653)	(1,653)	9,571	03/15/2063	1.A
..065923-BR-4	BANK5 2024-5YR8 BANK5 2024-5YR8 C 7.001% 08/15/57	07/31/2026	Bank of America		6,849,366	6,775,000	7,089,854	7,010,325		(38,789)		(38,789)		6,971,536		(122,170)	(122,170)	312,391	08/15/2057	1.B
..06644V-CC-2	BANK5 2024-5YR9 BANK5 2024-5YR9 XA 1.246% 08/15/57	09/01/2026	Paydown				7,305	2,084		(466)		(466)		6,185		(6,185)	(6,185)	720	08/15/2057	1.A FE
..06644W-BW-7	BANK5 2024-5YR11 BANK5 2024-5YR11 C 6.533% 11/15/57	08/12/2026	Various		8,558,275	8,505,728	8,574,854	8,562,963		(10,638)		(10,638)		8,552,325		5,950	5,950	342,994	11/15/2057	1.C

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..06650C-AM-5	BANK5 Trust 2025-5YR13 BANK5 2025-5YR13 XA 1.283% 01/15/58	09/01/2026	Paydown				503	423		(56)		(56)		367		(367)	(367)	84	01/15/2058	1.A FE
..07324N-AB-9	Bayview Commercial Asset Trust BAYC 2006-3A A2 4.465% 10/25/36	08/25/2026	Paydown		85,227	85,227	68,507	76,219		9,008		9,008		85,227				2,346	10/25/2036	3.A FE
..07324N-AB-9	Bayview Commercial Asset Trust BAYC 2006-3A A2 4.465% 10/25/36	08/26/2026	ALRE SML Trust AAM		1,000,183	1,021,654	821,221	913,671		11,394		11,394		925,065		75,117	75,117	29,208	10/25/2036	3.A FE
..07324S-BP-6	Bayview Commercial Asset Trust BAYC 2005-2A A2 4.540% 08/25/35	09/25/2026	Paydown		8,376	8,376	6,188	6,822		1,554		1,554		8,376				276	08/25/2035	2.A FE
..07324S-CC-4	Bayview Commercial Asset Trust BAYC 2005-3A A2 4.615% 11/25/35	09/25/2026	Paydown		103,628	103,628	99,412	99,206		4,422		4,422		103,628				3,300	11/25/2035	2.C FE
..07324S-DF-6	Bayview Commercial Asset Trust BAYC 2006-1A A2 4.555% 04/25/36	09/25/2026	Paydown		18,742	18,742	17,955	17,946		796		796		18,742				435	04/25/2036	3.B FE
..07324Y-AC-3	Bayview Commercial Asset Trust BAYC 2006-2A A2 4.435% 07/25/36	09/25/2026	Paydown		9,947	9,947	7,162	7,904		2,042		2,042		9,947				354	07/25/2036	2.A FE
..07325B-AC-2	Bayview Commercial Asset Trust BAYC 2006-4A A2 4.420% 12/25/36	09/25/2026	Paydown		143,227	143,227	137,454	137,485		5,742		5,742		143,227				3,831	12/25/2036	4.A FE
..08161C-AG-6	Benchmark 2018-B2 Mortgage Tru BMARK 2018-B2 XA IO 0.568% 02/15/51	09/01/2026	Paydown				689	452		(116)		(116)		336		(336)	(336)	200	02/15/2051	1.F FE
..08161C-AL-5	Benchmark 2018-B2 Mortgage Tru BMARK 2018-B2 C 4.432% 02/15/51	08/07/2026	Various		1,980,000	6,000,000	5,973,600	5,993,349		(4,060)		(4,060)		5,989,289		(4,009,289)	(4,009,289)	171,341	02/15/2051	4.C
..08161N-AK-3	Benchmark 2020-B16 Mortgage Tr BMARK 2020-B16 C 3.520% 02/15/53	09/01/2026	Various		5,321,792	6,370,000	4,898,949	5,344,480		141,355		141,355		5,485,835		(164,042)	(164,042)	169,984	02/15/2053	2.B
..08162B-BG-6	Benchmark 2019-B11 Mortgage Tr BMARK 2019-B11 XA 1.086% 05/15/52	09/01/2026	Paydown				4,736	2,164		(340)		(340)		1,823		(1,823)	(1,823)	488	05/15/2052	1.D FE
..08163E-BE-4	Benchmark 2021-B26 Mortgage Tr BMARK 2021-B26 XA IO 0.934% 06/15/54	09/01/2026	Paydown				7,753	3,848		(367)		(367)		3,481		(3,481)	(3,481)	660	06/15/2054	1.A FE
..08163L-AS-8	Benchmark 2020-B21 Mortgage Tr BMARK 2020-B21 B 2.458% 12/17/53	09/09/2026	Lincoln Fin Mod - AAM		4,413,940	5,240,000	4,574,014			18,041		18,041		4,592,055		(178,115)	(178,115)	24,333	12/17/2053	1.A
..08163T-AF-9	Benchmark 2023-V2 Mortgage Tru BMARK 2023-V2 C 6.992% 05/15/55	07/22/2026	Piper Jaffray		7,481,294	7,588,000	7,508,378	7,558,148		2,808		2,808		7,560,956		(79,662)	(79,662)	333,884	05/15/2055	1.G
..08163U-AH-2	Benchmark 2024-V10 Mortgage Tr BMARK 2024-V10 C 5.677% 09/15/57	09/24/2026	BARCLAYS CAPITAL INC.		5,955,576	6,168,585	6,068,965	6,082,562		12,690		12,690		6,095,252		(139,677)	(139,677)	286,009	09/15/2057	2.A
..08163U-AH-2	Benchmark 2024-V10 Mortgage Tr BMARK 2024-V10 C 5.677% 09/15/57	09/01/2026	ALRE SML Trust AAM		1,971,146	2,000,000	1,982,109	1,984,288		1,760		1,760		1,986,049		(14,903)	(14,903)	85,161	09/15/2057	2.A
..08163V-AH-0	Benchmark 2023-V3 Mortgage Tru BMARK 2023-V3 C 7.411% 07/15/56	09/03/2026	BMO CAPITAL MARKETS (NY)		2,194,791	2,190,000	2,152,024	2,164,182		4,807		4,807		2,168,989		25,802	25,802	107,378	07/15/2056	2.C
..08163W-AB-1	Benchmark 2023-B40 Mortgage Tr BMARK 2023-B40 A2 6.930% 12/15/56	09/01/2026	Paydown		110,447	110,447	113,760	113,120		(2,673)		(2,673)		110,447				5,046	12/15/2056	1.A
..081915-AC-4	Benchmark 2024-V12 Mortgage Tr BMARK 2024-V12 XA 1.067% 12/15/57	09/01/2026	Paydown				54	45		(6)		(6)		39		(39)	(39)	9	12/15/2057	1.A FE
..081915-AC-4	Benchmark 2024-V12 Mortgage Tr BMARK 2024-V12 XA 1.067% 12/15/57	09/09/2026	Lincoln Fin Mod - AAM		1,896,519		2,998,625	2,490,698		(408,544)		(408,544)		2,082,154		(185,635)	(185,635)	592,042	12/15/2057	1.A FE
..081927-AC-9	Benchmark 2024-V6 Mortgage Tru BMARK 2024-V6 XA IO 1.577% 03/15/57	09/01/2026	Paydown				343	233		(40)		(40)		194		(194)	(194)	58	03/15/2057	1.A FE
..088928-AC-0	BHMS Commercial Mortgage Trust BHMS 2025-ATLS B 6.367% 08/15/42	08/26/2026	Various		17,281,477	17,250,000	17,250,000	17,250,000						17,250,000		31,477	31,477	736,114	08/15/2042	1.D FE
..09660Q-AY-0	BMO 2024-5C3 Mortgage Trust BMO 2024-5C3 C 7.088% 02/15/57	08/03/2026	BMO Capital Markets		1,503,750	1,500,000	1,559,297	1,543,094		(8,292)		(8,292)		1,534,802		(31,052)	(31,052)	61,733	02/15/2057	1.G
..09661X-AD-0	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 XA 1.239% 12/15/57	09/01/2026	Paydown				353	286		(39)		(39)		247		(247)	(247)	57	12/15/2057	1.A FE
..09661X-AD-0	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 XA 1.239% 12/15/57	09/09/2026	Lincoln Fin Mod - AAM		1,592,003		2,524,546	2,049,784		(342,370)		(342,370)		1,707,413		(115,410)	(115,410)	491,505	12/15/2057	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12433C-AA-3	BX Commercial Mortgage Trust 2 BX 2024-AIRC A 5.508% 08/15/41	09/15/2026	Paydown		16,337,425	16,337,425	16,296,581	16,296,581		40,844		40,844		16,337,425				643,249	08/15/2041	1.A
12515B-AF-5	CD 2019-CD8 Mortgage Trust CD 2019-CD8 XA 1.522% 08/15/57	09/01/2026	Paydown				5,494	2,517		(410)		(410)		2,107		(2,107)	(2,107)	537	08/15/2057	1.A FE
12515G-AJ-6	CD 2017-CD3 Mortgage Trust CD 2017-CD3 XA 1.078% 02/10/50	09/01/2026	Paydown				61,040	12,265		(6,414)		(6,414)		5,851		(5,851)	(5,851)	9,558	02/10/2050	1.D FE
12528Y-AL-7	Cantor Commercial Real Estate CF 2019-CF2 C 3.714% 11/15/52	07/22/2026	Barclays		1,224,445	1,335,000	1,023,361	1,129,961		26,147		26,147		1,156,108		68,338	68,338	31,113	11/15/2052	1.A
12592K-BF-0	COMM 2014-UBS5 Mortgage Trust COMM 2014-UBS5 B 4.514% 09/10/47	09/09/2026	Lincoln Fin Mod - AAM		4,801,825	5,000,000	4,912,500			(36,956)		(36,956)		4,875,544		(73,719)	(73,719)	155,482	09/10/2047	1.A
12593G-AK-8	COMM 2015-PC1 Mortgage Trust COMM 2015-PC1 C 4.521% 07/10/50	09/01/2026	Paydown		2,806,648	2,806,648	2,737,406	2,747,475		59,173		59,173		2,806,648				86,075	07/10/2050	1.A
12594P-BB-6	CSMC Trust 2016-NXSR CSMC 2016-NXSR C 4.735% 12/15/49	09/09/2026	Lincoln Fin Mod - AAM		786,199	793,000	772,927			5,332		5,332		778,260		7,939	7,939	24,676	12/15/2049	2.B
12631D-BE-2	COMM 2014-CCRE17 Mortgage Trus COMM 2014-CR17 B 4.377% 05/10/47	08/01/2026	Paydown		11,851	11,851	11,485	11,505		346		346		11,851				519	05/10/2047	1.A
12636M-AG-3	CSAIL 2016-C6 Commercial Mortg CSAIL 2016-C6 XA 1.533% 01/15/49	09/01/2026	Paydown				4,110	105		(105)		(105)						550	01/15/2049	1.A FE
17328H-BF-7	Citigroup Commercial Mortgage CGCMT 2019-GC43 XA 0.724% 11/10/52	09/01/2026	Paydown				9,420	4,664		(720)		(720)		3,944		(3,944)	(3,944)	953	11/10/2052	1.A FE
22945D-AL-7	CSAIL 2019-C15 Commercial Mort CSAIL 2019-C15 XA 1.151% 03/15/52	09/01/2026	Paydown				6,716	4,138		(766)		(766)		3,372		(3,372)	(3,372)	1,156	03/15/2052	1.A FE
30338H-AL-3	FS Rialto 2024-FL9 Issuer LLC FSRIA 2024-FL9 A 5.521% 10/19/39	09/09/2026	Lincoln Fin Mod - AAM		20,914,065	20,826,000	20,862,106			(998)		(998)		20,861,108		52,957	52,957	344,625	10/19/2039	1.A FE
36252S-AX-5	GS Mortgage Securities Trust 2 GSMS 2019-GC38 XA 1.167% 02/10/52	09/01/2026	Paydown				8,203	3,990		(775)		(775)		3,214		(3,214)	(3,214)	978	02/10/2052	1.A FE
36253G-AK-8	GS Mortgage Securities Trust 2 GSMS 2014-GC24 B 4.452% 09/10/47	09/01/2026	Paydown		80,555	80,555	77,031	75,605		4,950		4,950		80,555				2,276	09/10/2047	1.A
36253P-AE-2	GS Mortgage Securities Trust 2 GSMS 2017-GS6 XA 1.148% 05/10/50	09/01/2026	Paydown				11,727	2,648		(1,356)		(1,356)		1,293		(1,293)	(1,293)	1,591	05/10/2050	1.A FE
46590T-AG-0	JPMDB Commercial Mortgage Secu JPMDB 2017-C5 XA 1.118% 03/15/50	09/01/2026	Paydown				575,245	105,353		(52,603)		(52,603)		52,750		(52,750)	(52,750)	76,321	03/15/2050	1.D FE
46639J-AK-6	JP Morgan Chase Commercial Mor JPMCC 2013-C10 C 4.245% 12/15/47	07/01/2026	Paydown		83,228	83,228	83,610	83,228						83,228				3,170	12/15/2047	1.A
46642N-BJ-4	JPMBB Commercial Mortgage Secu JPMBB 2014-C22 B 4.513% 09/15/47	07/17/2026	Paydown		800,000	800,000	786,500	787,789		12,211		12,211		800,000				21,828	09/15/2047	1.A
46644A-BH-4	JPMBB Commercial Mortgage Secu JPMBB 2015-C27 XA 0.830% 02/15/48	09/01/2026	Paydown				2,705											408	02/15/2048	5.B FE
46645L-BE-6	JPMBB Commercial Mortgage Secu JPMBB 2016-C1 B 4.915% 03/17/49	09/01/2026	Paydown		1,130	1,130	1,113	1,115		16		16		1,130				37	03/17/2049	1.A
47232X-AA-6	Jefferies Military Housing Tru JMHT 2010-SILL A 6.730% 06/10/55	09/10/2026	Redemption 100.0000		38,638	38,638	39,099	39,003		(365)		(365)		38,638				1,734	06/10/2055	1.G FE
538912-AJ-5	LoanCore 2025-CRE9 Issuer LLC LNCR 2025-CRE9 D 6.467% 08/18/42	09/25/2026	Bank of America		342,000	342,000	342,000	342,000						342,000				17,274	08/18/2042	2.B FE
55285A-AG-2	MF1 2022-FL9 LLC MF1 2022-FL9 C 7.586% 06/19/37	08/14/2026	Morgan Stanley		4,494,375	4,500,000	4,521,408	4,514,245		(2,945)		(2,945)		4,511,300		(16,925)	(16,925)	221,896	06/19/2037	1.G FE
55285H-AA-0	MF1 2022-B1 LLC MF1 2022-B1 A 5.906% 11/17/37	09/17/2026	Paydown		93,800,821	93,800,821	93,477,744	93,694,696		106,125		106,125		93,800,821				4,045,248	11/17/2037	1.A FE
55285H-AA-0	MF1 2022-B1 LLC MF1 2022-B1 A 5.906% 11/17/37	09/09/2026	Lincoln Fin Mod - AAM		99,723,450	100,000,000	100,578,150	100,239,716		(85,837)		(85,837)		100,153,879		(430,429)	(430,429)	4,200,998	11/17/2037	1.A FE
55287E-AA-5	MF1 2024-FL16 MF1 2024-FL16 A 5.428% 11/18/39	09/18/2026	Paydown		178,020	178,020	177,575	177,575		445		445		178,020				7,081	11/18/2039	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..55287E-AJ-6	MF1 2024-FL16 MF1 2024-FL16 D 7.477% 11/18/39	08/04/2026	ACRA RE 2B Surplus AAM		9,278,325	9,400,000	9,376,500	9,373,093		3,398		3,398		9,376,491		(98,166)	(98,166)	430,174	11/18/2039	2.B FE
..58003M-AA-4	MF1 2024-FL15 MF1 2024-FL15 A 5.575% 08/18/41	09/18/2026	Paydown		49,957	49,957	49,832	49,826		131		131		49,957				1,942	08/18/2041	1.A FE
..592918-AA-4	MF1 2025-B2 LLC MF1 2025-B2 A 5.515% 05/18/40	09/18/2026	Paydown		82,021	82,021	81,868	59,926		153		153		82,021				2,541	05/18/2040	1.A FE
..592918-AL-0	MF1 2025-B2 LLC MF1 2025-B2 E 8.107% 05/18/40	09/11/2026	ALRE - DFL Trust AAM		5,656,453	5,664,000	5,664,000	5,664,000						5,664,000		(7,547)	(7,547)	331,272	05/18/2040	2.C FE
..59319C-AJ-4	MF1 2025-FL20 LLC MF1 2025-FL20 D 6.487% 02/18/43	09/25/2026	Bank of America		13,500,000	13,500,000	13,500,000	13,500,000						13,500,000				668,078	02/18/2043	2.B FE
..61691A-BQ-5	Morgan Stanley Capital I Trust MSC 2015-UBS8 C 4.522% 12/15/48	09/01/2026	Paydown		4,080,220	4,080,220	4,009,093	1,789,298		67,621		67,621		4,080,220				85,727	12/15/2048	1.A
..61692C-BK-3	Morgan Stanley Capital I Trust MSC 2021-L6 XA 1.209% 06/15/54	09/01/2026	Paydown				638,987	311,241		(35,650)		(35,650)		275,592		(275,592)	(275,592)	51,497	06/15/2054	1.A FE
..61692C-BK-3	Morgan Stanley Capital I Trust MSC 2021-L6 XA 1.209% 06/15/54	09/09/2026	Various		1,436,326		3,126,394	1,521,580		(103,694)		(103,694)		1,417,886		18,440	18,440	335,005	06/15/2054	1.A FE
..61766N-BG-9	Morgan Stanley Bank of America MSBAM 2016-C30 C 4.036% 09/15/49	09/01/2026	Paydown		38,920	38,920	39,058	38,765		154		154		38,920				676	09/15/2049	1.A
..61767F-AJ-0	Morgan Stanley Capital I Trust MSC 2016-UB11 D 3.500% 08/15/49	08/01/2026	Paydown		10,908,788	10,908,788	9,035,158	10,722,286		186,502		186,502		10,908,788				254,538	08/15/2049	1.A
. 61767F-BF-7	Morgan Stanley Capital I Trust MSC 2016-UB11 C 3.691% 08/15/49	08/01/2026	Paydown		13,303,400	13,303,400	13,677,993	13,315,287		(11,887)		(11,887)		13,303,400				327,352	08/15/2049	1.A
..61768H-AX-4	Morgan Stanley Capital I Trust MSC 2019-L2 XA 1.155% 03/15/52	09/01/2026	Paydown				17,283	8,460		(1,607)		(1,607)		6,853		(6,853)	(6,853)	2,052	03/15/2052	1.A FE
..75010#-AJ-5	RREF V-D AIV RR A WFCM 2026-5C RREF V-D AIV RR A WFCM 2026-5C 4.647% 05/15/59	09/01/2026	Paydown		6,502	6,502	6,333			169		169		6,502				68	05/15/2059	1.A FE
..78398L-AL-3	SCMS 2025-BNC1 Mortgage Trust SCMS 2025-BNC1 C 5.693% 12/15/57	08/26/2026	ALRE SML Trust AAM		3,179,017	3,211,000	3,224,098	3,222,279		(3,726)		(3,726)		3,218,554		(39,537)	(39,537)	87,997	12/15/2057	1.A
..91835W-AE-9	VMC Finance 2025-PV2 LLC VMC 2025-PV2 B 6.576% 05/19/40	09/11/2026	ALRE - DFL Trust AAM		16,243,248	16,286,000	16,245,280	16,211,141		8,467		8,467		16,219,609		23,639	23,639	767,291	05/19/2040	1.D FE
..91835W-AG-4	VMC Finance 2025-PV2 LLC VMC 2025-PV2 C 7.075% 05/19/40	09/11/2026	ALRE - DFL Trust AAM		3,515,660	3,525,000	3,516,186	3,508,783		1,622		1,622		3,510,405		5,255	5,255	165,736	05/19/2040	1.G FE
..91835W-AJ-8	VMC Finance 2025-PV2 LLC VMC 2025-PV2 D 7.825% 05/19/40	09/11/2026	ALRE - DFL Trust AAM		5,817,281	5,832,824	5,818,241	5,806,063		2,236		2,236		5,808,299		8,983	8,983	328,848	05/19/2040	2.B FE
..92890K-BC-8	WFRBS Commercial Mortgage Trus WFRBS 2014-C22 AS 4.069% 09/15/57	09/01/2026	Paydown		3,431,417	3,431,417	3,277,003	3,302,723		128,694		128,694		3,431,417				81,451	09/15/2057	1.A
..92939F-AX-7	WFRBS Commercial Mortgage Trus WFRBS 2014-C21 B 4.213% 08/15/47	07/01/2026	Paydown		4,830,935	4,830,935	4,754,289	1,962,441		51,695		51,695		4,830,935				70,885	08/15/2047	1.A
..94989T-BF-0	Wells Fargo Commercial Mortgag WFCM 2015-LC22 C 4.872% 09/15/58	09/01/2026	Paydown		602,932	602,932	557,325	593,610		9,323		9,323		602,932				20,935	09/15/2058	1.A
..95000T-BV-7	Wells Fargo Commercial Mortgag WFCM 2017-RB1 XA 1.303% 03/15/50	09/01/2026	Paydown				1,909	279		(84)		(84)		196		(196)	(196)	102	03/15/2050	1.A FE
..95004J-AD-6	Wells Fargo Commercial Mortgag WFCM 2025-5C3 XA 1.043% 01/15/58	09/01/2026	Paydown				1,138	958		(129)		(129)		830		(830)	(830)	191	01/15/2058	1.A FE
..00193A-AA-2	AREIT 2024-CRE9 Ltd AREIT 2024-CRE9 A 5.572% 05/17/41	07/25/2026	Paydown															169,925	05/17/2041	1.A FE
..00193A-AE-4	AREIT 2024-CRE9 Ltd AREIT 2024-CRE9 B 6.423% 05/17/41	07/10/2026	Paydown															285,782	05/17/2041	1.D FE
..00193D-AJ-7	AREIT 2025-CRE10 Ltd AREIT 2025-CRE10 D 6.676% 01/17/30	08/06/2026	Various		5,117,578	5,108,000	5,095,218	5,095,694		795		795		5,096,490		21,088	21,088	213,536	01/17/2030	2.B FE
..00193D-AL-2	AREIT 2025-CRE10 Ltd AREIT 2025-CRE10 E 7.425% 01/17/30	08/06/2026	Various		3,379,219	3,375,000	3,366,561	3,366,929		402		402		3,367,331		11,888	11,888	157,450	01/17/2030	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00501D-AD-7	ACRES 2025-FL3 LLC ACRES 2025-FL3 C 6.928% 08/18/40	08/19/2026	AARE - DFL Trust		5,101,867	5,124,000	5,102,790			301		301		5,103,091		(1,224)	(1,224)	58,890	08/18/2040	1.G FE
..04002V-AG-6	AREIT 2022-CRE6 Trust AREIT 2022-CRE6 C 5.798% 01/20/37	08/19/2026	Goldman Sachs		7,603,563	7,600,000	7,619,000	7,607,891		(630)		(630)		7,607,261		(3,698)	(3,698)	303,220	01/20/2037	1.E FE
..05613B-AA-1	BRSP 2024-FL2 Ltd BRSP 2024-FL2 A 5.836% 08/19/37	09/21/2026	Paydown		14,094,801	14,094,801	14,059,564	14,059,564		35,237		35,237		14,094,801				602,466	08/19/2037	1.A FE
..30323C-AJ-9	FS Rialto 2021-FL3 FSRIA 2021-FL3 D 6.476% 11/16/36	07/07/2026	Goldman Sachs		2,157,300	2,160,000	2,158,650	2,158,648		260		260		2,158,908		(1,608)	(1,608)	76,900	11/16/2036	2.B FE
..48275E-AA-4	KREF 2022-FL3 Ltd KREF 2022-FL3 A 5.336% 02/17/39	07/21/2026	Paydown		3,646,889	3,646,889	3,520,388	3,591,304		55,585		55,585		3,646,889				110,900	02/17/2039	1.A FE
..48275E-AG-1	KREF 2022-FL3 Ltd KREF 2022-FL3 C 6.186% 02/17/39	07/21/2026	Paydown		19,000,000	19,000,000	18,918,590	18,957,532		42,468		42,468		19,000,000				459,036	02/17/2039	1.D FE
..53948H-AA-4	LoanCore 2021-CRE6 Issuer Ltd LNCR 2021-CRE6 A 5.231% 11/15/38	07/15/2026	Paydown		103,944	103,944	101,703	102,950		994		994		103,944				3,111	11/15/2038	1.A FE
..55284A-AA-6	MF1 2021-FL7 Ltd MF1 2021-FL7 A 5.056% 10/16/36	09/18/2026	Paydown		5,496,102	5,496,102	5,379,473	3,355,459		6,228		6,228		5,496,102				184,836	10/16/2036	1.A FE
..55284J-AG-4	MF1 2022-FL8 Ltd MF1 2022-FL8 C 6.086% 02/19/37	08/17/2026	Morgan Stanley		3,990,000	4,000,000	4,000,000	4,000,000						4,000,000		(10,000)	(10,000)	177,978	02/19/2037	1.F FE
..55284J-AJ-8	MF1 2022-FL8 Ltd MF1 2022-FL8 D 6.536% 02/19/37	08/14/2026	Various		11,970,000	12,000,000	12,000,000	12,000,000						12,000,000		(30,000)	(30,000)	507,373	02/19/2037	2.B FE
..69291W-AA-0	PFP 2024-11 Ltd PFP 2024-11 A 5.718% 09/17/39	08/17/2026	Paydown		45,691,727	45,691,727	45,577,498	45,577,498		114,229		114,229		45,691,727				1,682,849	09/17/2039	1.A FE
..69291W-AC-6	PFP 2024-11 Ltd PFP 2024-11 AS 6.075% 09/17/39	08/17/2026	Paydown		42,530,870	42,530,870	42,500,647	16,962,927		37,114		37,114		42,530,870				1,539,095	09/17/2039	1.A FE
..69291W-AE-2	PFP 2024-11 Ltd PFP 2024-11 B 6.376% 09/17/39	08/17/2026	Paydown		4,878,096	4,878,096	4,867,716	4,868,344		9,753		9,753		4,878,096				215,635	09/17/2039	1.D FE
..69291W-AG-7	PFP 2024-11 Ltd PFP 2024-11 C 6.875% 09/17/39	08/17/2026	Paydown		21,025,686	21,025,686	21,058,485	21,035,227		(9,541)		(9,541)		21,025,686				958,981	09/17/2039	1.G FE
..78485K-AJ-4	STWD 2022-FL3 Ltd STWD 2022-FL3 C 5.849% 11/15/38	07/15/2026	Paydown		2,500,000	2,500,000	2,375,114	2,473,721		26,279		26,279		2,500,000				86,876	11/15/2038	1.G FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					682,467,682	684,714,483	689,900,036	611,014,752		60,325		60,325		688,606,838		(6,139,155)	(6,139,155)	28,585,052	XXX	XXX
..408203-AA-5	Hamlet Securitization Trust 20 HMLET 2020-CRE1 A 2.295% 10/18/52	09/18/2026	Paydown		1,651,491	1,651,491	1,651,491	1,651,491						1,651,491				24,965	10/18/2052	1.A FE
1089999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (affiliated)					1,651,491	1,651,491	1,651,491	1,651,491						1,651,491				24,965	XXX	XXX
..00111W-AB-1	ABPCI Direct Lending Fund CLO ABPCI 2024-18A A2 5.693% 07/30/36	09/24/2026	Paydown		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				613,456	07/30/2036	1.A FE
..00111W-AC-9	ABPCI Direct Lending Fund CLO ABPCI 2024-18A B 5.793% 07/30/36	09/24/2026	Paydown		19,000,000	19,000,000	19,000,000	19,000,000						19,000,000				988,669	07/30/2036	1.C FE
..00111W-AF-2	ABPCI Direct Lending Fund CLO ABPCI 2024-18A E 11.593% 07/30/36	09/24/2026	Paydown		7,500,000	7,500,000	7,492,185	7,491,023		8,977		8,977		7,500,000				787,806	07/30/2036	3.C FE
..050931-AA-2	Audax Senior Debt CLO 9 LLC AUDAX 2024-9A A1 5.829% 04/20/36	08/06/2026	Paydown		56,000,000	56,000,000	56,139,182	56,000,000						56,000,000				2,635,574	04/20/2036	1.A FE
..050931-AC-8	Audax Senior Debt CLO 9 LLC AUDAX 2024-9A A2 6.129% 04/20/36	08/06/2026	Paydown		7,400,000	7,400,000	7,399,890	7,400,000						7,400,000				342,386	04/20/2036	1.A FE
..050931-AE-4	Audax Senior Debt CLO 9 LLC AUDAX 2024-9A B 6.379% 04/20/36	08/06/2026	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				411,955	04/20/2036	1.C FE
..050931-AG-9	Audax Senior Debt CLO 9 LLC AUDAX 2024-9A C 7.029% 04/20/36	08/06/2026	Paydown		19,200,000	19,200,000	19,200,000	19,200,000						19,200,000				1,089,225	04/20/2036	1.F FE
..050931-AJ-3	Audax Senior Debt CLO 9 LLC AUDAX 2024-9A D 8.929% 04/20/36	08/06/2026	Paydown		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				792,397	04/20/2036	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05621#-AA-2	Blue Torch Capital LP Blue Torch Capital LP II TL 6.433% 04/11/30	07/21/2026	Various		3,868,823	3,868,823	3,868,823	3,868,823						3,868,823				168,135	04/11/2030	1.C PL
..05644#-AA-5	BTC Offshore Holdings Fund II- LN 6.433% 03/20/29	09/02/2026	Paydown		16,651,785	16,651,785	16,651,785	16,651,785						16,651,785				947,932	03/20/2029	1.C PL
..15672Q-AE-7	Cerberus Loan Funding XXXVII L CERB 2022-1A C 6.903% 04/15/34	09/15/2026	Paydown		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				385,316	04/15/2034	1.E FE
..15674D-AE-4	Cerberus Loan Funding XLIV LLC CERB 2023-5A C 7.953% 01/15/36	07/15/2026	Paydown		21,400,000	21,400,000	21,400,000	21,400,000						21,400,000				1,290,281	01/15/2036	1.G FE
..15674D-AG-9	Cerberus Loan Funding XLIV LLC CERB 2023-5A D 9.953% 01/15/36	07/15/2026	Paydown		14,200,000	14,200,000	14,200,000	14,200,000						14,200,000				1,071,535	01/15/2036	2.C FE
..17151M-AC-6	Churchill NCDLC CLO-III LLC CHMML 2024-1A A 5.729% 04/20/36	07/08/2026	Paydown															730,460	04/20/2036	1.A FE
..17151M-AE-2	Churchill NCDLC CLO-III LLC CHMML 2024-1A B 6.379% 04/20/36	07/08/2026	Paydown															480,458	04/20/2036	1.C FE
..38178U-AC-3	Golub Capital Partners Clo 46M GOCAP 2019-46A BR 6.029% 04/20/37	07/09/2026	Paydown		16,400,000	16,400,000	16,400,000	16,400,000						16,400,000				721,634	04/20/2037	1.C FE
..38178U-AG-4	Golub Capital Partners Clo 46M GOCAP 2019-46A DR 8.679% 04/20/37	07/09/2026	Paydown		8,600,000	8,600,000	8,600,000	8,600,000						8,600,000				544,278	04/20/2037	2.C FE
..38179W-AC-8	Golub Capital Partners CLO 73M GOCAP 2024-73A A2 5.557% 08/09/37	08/18/2026	Paydown		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				388,140	08/09/2037	1.A FE
..38179W-AE-4	Golub Capital Partners CLO 73M GOCAP 2024-73A B 5.657% 08/09/37	08/18/2026	Paydown		38,500,000	38,500,000	38,500,000	38,500,000						38,500,000				1,690,427	08/09/2037	1.C FE
..38179W-AG-9	Golub Capital Partners CLO 73M GOCAP 2024-73A C 6.157% 08/09/37	08/18/2026	Paydown		37,000,000	37,000,000	36,767,344			232,656		232,656		37,000,000				616,254	08/09/2037	1.F FE
..40443Q-AA-1	HPS Private Credit CLO 2024-2 HPSPR 2024-2A A 5.721% 05/15/36	07/20/2026	Paydown		22,000,000	22,000,000	22,006,807	22,000,000						22,000,000				788,885	05/15/2036	1.A FE
..40443Q-AC-7	HPS Private Credit CLO 2024-2 HPSPR 2024-2A B 6.191% 05/15/36	07/20/2026	Paydown		9,600,000	9,600,000	9,600,000	9,600,000						9,600,000				403,562	05/15/2036	1.C FE
..40443Q-AE-3	HPS Private Credit CLO 2024-2 HPSPR 2024-2A C 6.991% 05/15/36	07/20/2026	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				379,857	05/15/2036	1.F FE
..40443Q-AG-8	HPS Private Credit CLO 2024-2 HPSPR 2024-2A D 8.791% 05/15/36	07/20/2026	Paydown		5,200,000	5,200,000	5,200,000	5,200,000						5,200,000				310,607	05/15/2036	2.C FE
..43732V-AA-4	Home Partners of America 2021- HPA 2021-2 B 2.302% 12/17/26	09/01/2026	Paydown		1,472,389	1,472,389	1,404,809	1,430,613		41,776		41,776		1,472,389				22,796	12/17/2026	1.A FE
..91863*-AA-3	VPC Synthesis, L.P. A1 6.500% 06/11/28	08/28/2026	Redemption 100.0000		10,151,460	10,151,460	1,313,190	1,543,195	614,714	8,838,271	844,719	8,608,266		10,151,460					06/11/2028	6. *
..91863*-AA-3	VPC Synthesis, L.P. A1 6.500% 06/11/28	07/31/2026	Capital Distribution		942,018		942,018	942,018						942,018					06/11/2028	6. *
..91863*-AA-3	VPC Synthesis, L.P. A1 6.500% 06/11/28	09/16/2026	Capital Distribution		442,774		442,774	442,774						442,774					06/11/2028	6. *
..L6491#-AA-4	Monroe Capital Private Credit A 6.533% 04/22/32	09/02/2026	Paydown		5,927,400	5,927,400	5,928,366	4,572,034		4,067		4,067		5,927,400				196,015	04/22/2032	1.F PL
. 000000-00-0	Aurium CLO III DAC ACLO 3A D 5.552% 04/16/30	07/02/2026	Paydown		3,085,820	3,085,820	2,881,571	3,139,665		30,365		30,365	(260,235)	3,085,820	176,024		176,024	117,015	04/16/2030	1.B FE
. 000000-00-0	Aurium CLO IV DAC ACLO 4A D 4.752% 01/16/31	07/16/2026	Paydown		2,344,189	2,344,189	2,193,233	2,371,999		28,846		28,846	(178,142)	2,344,189	121,486		121,486	76,195	01/16/2031	2.A FE
. 000000-00-0	Madison Park Euro Funding XI D CADOG 11A CN 4.361% 02/15/31	07/15/2026	Paydown		4,883,249	4,883,249	4,657,345	4,940,988		63,106		63,106	(140,026)	4,883,249	19,181		19,181	130,832	02/15/2031	1.E FE
. 000000-00-0	Madison Park Euro Funding XI D CADOG 11A DN 5.311% 02/15/31	07/15/2026	Paydown		2,865,757	2,865,757	2,842,072	2,898,729		38,949		38,949	4,045	2,865,757	(75,966)		(75,966)	95,295	02/15/2031	2.A FE
. 000000-00-0	Bain Capital Euro Clo 2018-2 D BCCE 2018-2A D 5.685% 01/20/32	08/03/2026	Paydown		701,650	701,650	668,763	717,190		1,833		1,833	(50,595)	701,650	33,221		33,221	29,071	01/20/2032	1.E FE
. 000000-00-0	Carlyle Euro CLO 2019-2 DAC CGMSE 2019-2A A2A 4.311% 08/15/32	08/17/2026	Paydown		21,977,259	21,977,259	22,023,034	22,326,937					(209,987)	21,977,259	(139,691)		(139,691)	659,435	08/15/2032	1.A FE
. 000000-00-0	Bridgepoint CLO 1 DAC BRGPT 1A B2 2.100% 01/15/34	09/10/2026	Paydown		6,384,955	6,384,955	6,440,984	6,480,315		(17,064)		(17,064)	(71,693)	6,384,955	(6,604)		(6,604)	121,120	01/15/2034	1.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	Bridgepoint CLO 1 DAC BRGPT 1A C 5.381% 01/15/34	09/10/2026	Paydown		6,965,405	6,965,405	6,386,227	7,028,576		19,669		19,669	(640,647)	6,965,405	557,807		557,807	324,961	01/15/2034	1.F FE
000000-00-0	CVC Cordatus Loan Fund IV DAC CORDA 4A BR1 3.807% 02/22/34	07/02/2026	Paydown		8,171,709	8,171,709	7,697,927	8,284,078		109,934		109,934	(559,769)	8,171,709	337,466		337,466	171,313	02/22/2034	1.C FE
000000-00-0	Aqueduct European CLO 5-2020 D AQUE 2020-5A B1R 4.185% 04/20/34	07/20/2026	Paydown		3,431,984	3,431,984	3,214,448	3,486,527		35,752		35,752	(272,079)	3,431,984	181,784		181,784	100,109	04/20/2034	1.C FE
000000-00-0	Arbour CLO III DAC ARBR 3A B1RR 4.081% 07/15/34	07/06/2026	Paydown		7,721,964	7,721,964	7,193,944	7,789,163		131,865		131,865	(595,219)	7,721,964	396,155		396,155	214,213	07/15/2034	1.C FE
000000-00-0	Jubilee CLO JUBIL 2013-10A CRR 4.881% 07/15/34	07/03/2026	Paydown		1,143,694	1,143,694	1,000,655	1,130,809		39,808		39,808	(114,516)	1,143,694	87,594		87,594	37,964	07/15/2034	1.F FE
000000-00-0	Henley CLO I DAC HNLY 1A DR 5.472% 07/25/34	08/07/2026	Paydown		6,589,215	6,589,215	6,135,793	6,708,604		(9,614)		(9,614)	(580,026)	6,589,215	470,249		470,249	265,869	07/25/2034	2.B FE
000000-00-0	Sculptor European CLO VI DAC SCULE 6A B1RE 4.340% 10/15/34	09/08/2026	Paydown		6,101,529	6,101,529	5,638,433	6,169,285					(543,903)	6,101,529	476,148		476,148	221,447	10/15/2034	1.C FE
000000-00-0	Sculptor European CLO VI DAC SCULE 6A CR 4.731% 10/15/34	09/08/2026	Paydown		2,324,392	2,324,392	2,145,132	2,327,943		20,524		20,524	(181,666)	2,324,392	157,592		157,592	93,887	10/15/2034	1.F FE
000000-00-0	Tikehau CLO VI DAC TIKEH 6A C 4.831% 01/15/35	08/21/2026	Paydown		1,133,842	1,133,842	1,042,842	1,140,658		334		334	(100,564)	1,133,842	93,415		93,415	43,911	01/15/2035	1.F FE
000000-00-0	Jubilee CLO 2018-XXI DAC JUBIL 2018-21A C1R 4.631% 04/15/35	07/23/2026	Paydown		1,479,004	1,479,004	1,296,556	1,458,994		62,912		62,912	(121,737)	1,479,004	78,836		78,836	50,483	04/15/2035	1.E FE
000000-00-0	Blackrock European Clo III Des BECLO 3A BR 4.035% 07/19/35	09/02/2026	Paydown		6,256,445	6,256,445	5,736,690	6,202,776		132,047		132,047	(466,086)	6,256,445	387,709		387,709	203,916	07/19/2035	1.C FE
000000-00-0	OCP Euro CLO 2017-2 DAC OCPE 2017-2A CR 4.831% 04/15/37	07/16/2026	Paydown															181,743	04/15/2037	1.F FE
000000-00-0	Canyon Euro CLO 2023-1 DAC CANYE 2023-1A B1 4.681% 07/15/37	08/05/2026	Paydown		19,635,020	19,635,020	18,263,075	19,976,733					(1,713,658)	19,635,020	1,371,945		1,371,945	701,363	07/15/2037	1.C FE
000000-00-0	Canyon Euro CLO 2023-1 DAC CANYE 2023-1A B2 5.700% 07/15/37	08/05/2026	Paydown		8,662,509	8,662,509	8,044,535	8,813,265					(768,730)	8,662,509	617,974		617,974	399,913	07/15/2037	1.C FE
000000-00-0	Canyon Euro CLO 2023-1 DAC CANYE 2023-1A D 6.681% 07/15/37	08/05/2026	Paydown		6,930,007	6,930,007	6,435,628	7,050,612					(614,984)	6,930,007	494,379		494,379	361,338	07/15/2037	2.C FE
000000-00-0	Palmer Square European Clo 202 PLMER 2024-2A B 4.331% 10/15/37	08/20/2026	Paydown		28,141,713	28,141,713	25,763,001	28,319,957					(2,556,956)	28,141,713	2,378,712		2,378,712	965,852	10/15/2037	1.C FE
000000-00-0	Penta Clo 18 DAC PENTA 2024-18A B 4.481% 01/15/38	07/15/2026	Paydown		21,125,233	21,125,233	19,539,707	21,739,386					(2,199,678)	21,125,233	1,585,525		1,585,525	673,243	01/15/2038	1.C FE
000000-00-0	Penta Clo 18 DAC PENTA 2024-18A C 4.781% 01/15/38	07/15/2026	Paydown		11,618,878	11,618,878	10,746,839	11,956,662					(1,209,823)	11,618,878	872,039		872,039	397,174	01/15/2038	1.F FE
000000-00-0	Margay CLO MARGA 1A CR 5.031% 01/15/38	08/04/2026	Paydown		10,031,131	10,031,131	9,060,141	10,223,387					(1,163,246)	10,031,131	970,990		970,990	386,356	01/15/2038	1.F FE
000000-00-0	Penta Clo 18 DAC PENTA 2024-18A D 5.631% 01/15/38	07/15/2026	Paydown		16,043,758	16,043,758	14,839,616	16,510,182					(1,670,567)	16,043,758	1,204,142		1,204,142	653,639	01/15/2038	2.C FE
000000-00-0	Providus CLO XI DAC PRVD 11A B 4.485% 01/20/38	07/20/2026	Paydown		14,219,853	14,219,853	12,944,546	14,606,517					(1,661,971)	14,219,853	1,275,307		1,275,307	447,634	01/20/2038	1.C FE
000000-00-0	Providus CLO XI DAC PRVD 11A C 4.935% 01/20/38	07/20/2026	Paydown		11,897,544	11,897,544	10,830,513	12,221,060					(1,390,547)	11,897,544	1,067,031		1,067,031	415,755	01/20/2038	1.F FE
000000-00-0	Rockford Tower Europe CLO 2019 RFTE 2019-1A CR 5.135% 01/20/38	08/17/2026	Paydown		9,724,698	9,724,698	8,747,722	9,870,856					(1,123,134)	9,724,698	976,976		976,976	390,828	01/20/2038	1.F FE
000000-00-0	Providus CLO XI DAC PRVD 11A D 5.685% 01/20/38	07/20/2026	Paydown		7,321,565	7,321,565	6,664,931	7,520,652					(855,721)	7,321,565	656,634		656,634	298,132	01/20/2038	2.C FE
000000-00-0	Rockford Tower Europe CLO 2019 RFTE 2019-1A DR 6.135% 01/20/38	08/28/2026	Paydown		17,446,912	17,446,912	15,683,416	17,697,035					(2,013,619)	17,446,912	1,763,496		1,763,496	877,197	01/20/2038	2.C FE
000000-00-0	Sound Point Euro CLO X Funding SNDPE 10A C 5.135% 04/20/38	07/20/2026	Paydown		3,889,582	3,889,582	3,550,019	4,010,103		(12,988)		(12,988)	(480,504)	3,889,582	372,971		372,971	141,910	04/20/2038	1.F Z
000000-00-0	Contego CLO X DAC CONTE 10A B1R 4.661% 05/15/38	09/30/2026	Paydown		11,322,977	11,322,977	10,650,988	11,751,019					(1,100,031)	11,322,977	671,989		671,989	442,794	05/15/2038	1.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
. 000000-00-0	Contego CLO X DAC CONTE 10A CR 5.211% 05/15/38	. 09/30/2026 .	Paydown		6,793,786	6,793,786	6,390,593	7,050,612					(660,019)	6,793,786	403,193		403,193	299,528	. 05/15/2038 .	1.F FE
. 000000-00-0	Contego CLO X DAC CONTE 10A B2R 5.850% 05/15/38	. 09/30/2026 .	Paydown		9,058,381	9,058,381	8,520,790	9,400,816					(880,025)	9,058,381	537,591		537,591	477,026	. 05/15/2038 .	1.C FE
. 000000-00-0	Contego CLO X DAC CONTE 10A DR 6.511% 05/15/38	. 09/30/2026 .	Paydown		18,116,763	18,116,763	17,041,581	18,801,631					(1,760,050)	18,116,763	1,075,182		1,075,182	1,012,110	. 05/15/2038 .	2.C FE
. 000000-00-0	Rockford Tower Europe CLO 2024 RFTE 2024-1A B1 4.531% 07/15/38	. 08/06/2026 .	Paydown		24,311,557	24,311,557	23,383,130	24,794,651					(1,411,521)	24,311,557	928,427		928,427	843,405	. 07/15/2038 .	1.C FE
. 000000-00-0	Rockford Tower Europe CLO 2024 RFTE 2024-1A C 4.931% 07/15/38	. 08/06/2026 .	Paydown		9,793,755	9,793,755	9,419,744	9,988,366					(568,622)	9,793,755	374,011		374,011	372,106	. 07/15/2038 .	1.F FE
. 000000-00-0	Rockford Tower Europe CLO 2024 RFTE 2024-1A B2 5.250% 07/15/38	. 08/06/2026 .	Paydown		4,608,826	4,608,826	4,432,821	4,700,408					(267,587)	4,608,826	176,005		176,005	197,088	. 07/15/2038 .	1.C FE
. 000000-00-0	Rockford Tower Europe CLO 2024 RFTE 2024-1A D 6.081% 07/15/38	. 08/06/2026 .	Paydown		24,887,660	24,887,660	23,937,232	25,382,202					(1,444,970)	24,887,660	950,428		950,428	1,181,904	. 07/15/2038 .	2.C FE
. 000000-00-0	Monument CLO 2 DAC MNMNT 2A B 4.585% 01/20/39	. 08/21/2026 .	Paydown		10,509,353	10,509,353	9,772,199	10,575,917					(803,718)	10,509,353	737,154		737,154	374,918	. 01/20/2039 .	1.C FE
. 000000-00-0	Monument CLO 2 DAC MNMNT 2A C 5.085% 01/20/39	. 08/21/2026 .	Paydown		12,844,765	12,844,765	11,943,799	12,926,121					(982,322)	12,844,765	900,966		900,966	512,334	. 01/20/2039 .	1.F FE
. 000000-00-0	Monument CLO 2 DAC MNMNT 2A D 5.985% 01/20/39	. 08/21/2026 .	Paydown		15,180,177	15,180,177	14,115,399	15,276,325					(1,160,927)	15,180,177	1,064,778		1,064,778	720,694	. 01/20/2039 .	2.C FE
. 000000-00-0	Penta CLO 7 DAC PENTA 2020-7A BR 4.522% 01/25/39	. 09/17/2026 .	Paydown		10,330,223	10,330,223	9,446,439	10,575,917					(1,129,479)	10,330,223	883,784		883,784	394,708	. 01/25/2039 .	1.C FE
. 000000-00-0	Penta CLO 7 DAC PENTA 2020-7A CR 4.922% 01/25/39	. 09/17/2026 .	Paydown		9,182,420	9,182,420	8,396,834	9,400,816					(1,003,981)	9,182,420	785,586		785,586	384,289	. 01/25/2039 .	1.F FE
. 000000-00-0	Penta CLO 7 DAC PENTA 2020-7A DR 5.772% 01/25/39	. 09/17/2026 .	Paydown		9,182,420	9,182,420	8,396,834	9,400,816					(1,003,981)	9,182,420	785,586		785,586	455,343	. 01/25/2039 .	2.C FE
..00112A-AC-6	ABPCI Direct Lending Fund CLO ABPCI 2024-17A A2 5.811% 08/01/36	. 07/23/2026 .	Paydown		11,800,000	11,800,000	11,800,000	11,800,000						11,800,000				492,040	. 08/01/2036 .	1.A FE
..00112A-AE-2	ABPCI Direct Lending Fund CLO ABPCI 2024-17A B 5.961% 08/01/36	. 07/01/2026 .	Paydown		9,760,000	9,760,000	9,760,000	9,760,000						9,760,000				417,630	. 08/01/2036 .	1.C FE
..00112A-AG-7	ABPCI Direct Lending Fund CLO ABPCI 2024-17A C 6.661% 08/01/36	. 07/01/2026 .	Paydown		11,440,000	11,440,000	11,440,000	11,440,000						11,440,000				547,798	. 08/01/2036 .	1.F FE
..00112A-AJ-1	ABPCI Direct Lending Fund CLO ABPCI 2024-17A D 8.511% 08/01/36	. 07/23/2026 .	Paydown		10,400,000	10,400,000	10,400,000	10,400,000						10,400,000				638,023	. 08/01/2036 .	2.C FE
..00112A-AN-2	ABPCI Direct Lending Fund CLO ABPCI 2024-17A E 11.811% 08/01/36	. 07/01/2026 .	Paydown		7,920,000	7,920,000	7,920,000	7,920,000						7,920,000				676,091	. 08/01/2036 .	3.C FE
..00120D-AQ-9	AGL CLO 17 Ltd AGL 2022-17A DR 6.184% 01/21/35	. 09/11/2026 .	ALRE - DFL Trust AAM		4,785,795	5,000,000	5,000,000	5,000,000						5,000,000	(214,205)		(214,205)	279,288	. 01/21/2035 .	2.C FE
..00889J-AP-9	AIMCO CLO 17 Ltd AIMCO 2022-17A D1R 6.633% 07/20/37	. 08/28/2026 .	Paydown		9,500,000	9,500,000	9,500,000	9,500,000						9,500,000				546,815	. 07/20/2037 .	2.A FE
..01448Q-AB-6	ALESCO Preferred Funding IV Lt ALESC 4A A2 4.805% 07/30/34	. 09/09/2026 .	Lincoln Fin Mod - AAM		3,320,181	3,497,772	3,319,302			2,153		2,153		3,321,455		(1,274)	(1,274)	60,032	. 07/30/2034 .	1.A FE
..01448X-AA-3	ALESCO Preferred Funding VI Lt ALESC 6A A1 4.767% 03/23/35	. 09/23/2026 .	Paydown		49,315	49,315	47,571	48,230		1,086		1,086		49,315				1,659	. 03/23/2035 .	1.A FE
..014498-AB-5	ALESCO Preferred Funding XIV L ALESC 14A A1 4.617% 09/23/37	. 09/23/2026 .	Paydown		69,850	69,850	62,909	64,116		5,734		5,734		69,850				2,271	. 09/23/2037 .	1.B FE
..01449M-AA-4	ALESCO Preferred Funding X Ltd ALESC 10A A1 4.637% 09/23/36	. 09/23/2026 .	Paydown		112,474	112,474	99,075	104,791		7,683		7,683		112,474				3,673	. 09/23/2036 .	1.A FE
..01450A-AB-6	ALESCO Preferred Funding XI Lt ALESC 11A A2 4.747% 12/23/36	. 09/23/2026 .	Paydown		95,638	95,638	88,240	89,059		6,579		6,579		95,638				3,204	. 12/23/2036 .	1.B FE
..01450D-AB-0	ALESCO Preferred Funding XII L ALESC 12A A1 4.335% 07/15/37	. 07/15/2026 .	Paydown		489,090	489,090	446,906	455,166		33,925		33,925		489,090				16,069	. 07/15/2037 .	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..01450D-AC-8	ALESCO Preferred Funding XII L ALESC 12A A2 4.415% 07/15/37	08/21/2026	ALRe Modco - VIAC GA - AAM ...		3,439,393	3,800,000	3,410,273			7,877		7,877		3,418,149		21,244	21,244	58,878	07/15/2037	1.D FE
..01450G-AA-5	Alesco Preferred Funding XVI L ALESC 16A A 4.617% 03/23/38	08/29/2026	Paydown		12	12	10	10		2		2		12				1,219	03/23/2038	1.B FE
..01450G-AA-5	Alesco Preferred Funding XVI L ALESC 16A A 4.617% 03/23/38	09/23/2026	Paydown		84,539	84,539	72,123	73,382		11,157		11,157		84,539				2,748	03/23/2038	1.D FE
..01450N-AA-0	Alesco Preferred Funding XVII ALESC 17A A1 5.047% 09/23/38	09/23/2026	Paydown		7,012	7,012	6,507	6,581		431		431		7,012				251	09/23/2038	1.B FE
..03330H-AA-5	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A AV 3.793% 10/25/37	07/20/2026	Paydown		2,093,538	2,093,538	2,038,397	2,054,255		39,283		39,283		2,093,538				58,453	10/25/2037	1.A FE
..03330H-BN-6	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A BR 3.054% 10/25/37	07/20/2026	Paydown		2,800,000	2,800,000	2,794,368			5,777	(140,005)	145,782		2,800,000				20,190	10/25/2037	1.A FE
..03330H-BS-5	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A CR 3.554% 10/25/37	07/20/2026	Paydown		5,000,000	5,000,000	4,996,870	4,993,473		6,527		6,527		5,000,000				130,807	10/25/2037	1.B FE
..03330H-BW-6	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A DR 5.204% 10/25/37	07/20/2026	Paydown		10,400,000	10,400,000	10,346,352	10,352,053		47,947		47,947		10,400,000				352,600	10/25/2037	1.D FE
..03332A-AA-8	Anchorage Credit Funding 10 Lt ANCHF 2020-10A AV 3.619% 04/25/38	07/25/2026	Paydown		191,576	191,576	187,159	188,964		2,612		2,612		191,576				5,200	04/25/2038	1.A FE
..03665A-AW-7	Antares CLO 2017-2 Ltd ANTR 2017-2A BRR 5.629% 04/20/37	08/26/2026	Various		40,884,197	41,400,000	41,400,000	41,400,000						41,400,000		(515,803)	(515,803)	2,011,214	04/20/2037	1.C FE
..03665A-AY-3	Antares CLO 2017-2 Ltd ANTR 2017-2A CRR 6.129% 04/20/37	08/26/2026	Various		27,609,477	27,900,000	27,900,000	27,900,000						27,900,000		(290,523)	(290,523)	1,475,508	04/20/2037	1.F FE
..03665A-BA-4	Antares CLO 2017-2 Ltd ANTR 2017-2A DRR 7.629% 04/20/37	08/07/2026	ALRE - DFL Trust AAM		4,978,615	5,000,000	5,000,000	5,000,000						5,000,000		(21,385)	(21,385)	308,879	04/20/2037	2.C FE
..03665Y-AN-5	Antares CLO 2019-2 LTD ANTR 2019-2A A1R 5.702% 01/23/36	07/16/2026	Paydown		2,000,000	2,000,000	2,007,500	2,000,000						2,000,000				84,008	01/23/2036	1.A FE
..03665Y-AS-4	Antares CLO 2019-2 LTD ANTR 2019-2A BR 6.452% 01/23/36	07/16/2026	Paydown		10,600,000	10,600,000	10,600,000	10,600,000						10,600,000				503,984	01/23/2036	1.C FE
..03665Y-AU-9	Antares CLO 2019-2 LTD ANTR 2019-2A CR 7.302% 01/23/36	07/16/2026	Paydown		10,800,000	10,800,000	10,800,000	10,800,000						10,800,000				581,323	01/23/2036	1.F FE
..03769H-AE-7	Apidos CLO XXXVII APID 2021-37A C 5.945% 10/22/34	09/15/2026	Paydown		1,135,000	1,135,000	1,132,163	1,134,250		750		750		1,135,000				61,455	10/22/2034	1.F FE
..03769H-AG-2	Apidos CLO XXXVII APID 2021-37A D 7.045% 10/22/34	09/15/2026	Paydown		10,500,000	10,500,000	10,500,000	10,500,000						10,500,000				673,759	10/22/2034	2.C FE
..04019H-AY-9	Ares LXIV CLO Ltd ARES 2022-64A DR 7.003% 10/24/39	09/01/2026	Paydown		6,500,000	6,500,000	6,542,500	6,463,346		36,654		36,654		6,500,000				405,773	10/24/2039	2.C FE
..04020M-AE-9	Ares LXXI CLO Ltd ARES 2024-71A B 5.729% 04/20/37	07/24/2026	Paydown		40,000,000	40,000,000	40,000,000	40,000,000						40,000,000				1,767,576	04/20/2037	1.C FE
..04020M-AG-4	Ares LXXI CLO Ltd ARES 2024-71A C 6.179% 04/20/37	07/24/2026	Paydown		16,000,000	16,000,000	16,058,432	16,046,917		(46,917)		(46,917)		16,000,000				503,422	04/20/2037	1.F FE
..04020T-AG-9	Ares Loan Funding VI Ltd ARES 2024-ALF6A C 5.898% 07/10/37	07/10/2026	Paydown		28,000,000	28,000,000	28,021,924	11,200,000		(21,924)		(21,924)		28,000,000				987,217	07/10/2037	1.F FE
..04020T-AJ-3	Ares Loan Funding VI Ltd ARES 2024-ALF6A D 6.898% 07/10/37	07/10/2026	Paydown		30,000,000	30,000,000	29,955,342	12,000,000		44,658		44,658		30,000,000				1,238,232	07/10/2037	2.C FE
..04020W-AE-7	Ares LXXII CLO Ltd ARES 2024-72A B 5.453% 07/15/36	08/31/2026	Paydown		26,000,000	26,000,000	26,000,000	26,000,000						26,000,000				1,259,811	07/15/2036	1.C FE
..04020W-AG-2	Ares LXXII CLO Ltd ARES 2024-72A C 5.753% 07/15/36	08/31/2026	Paydown		39,000,000	39,000,000	39,099,160	39,083,026		(83,026)		(83,026)		39,000,000				1,993,717	07/15/2036	1.F FE
..04020W-AJ-6	Ares LXXII CLO Ltd ARES 2024-72A D 6.803% 07/15/36	08/31/2026	Paydown		22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				1,329,994	07/15/2036	2.C FE
..05555J-AG-1	Bbam US Clo IV Ltd BBAM 2024-4A B 5.853% 07/15/39	07/02/2026	Paydown		12,600,000	12,600,000	12,600,000	12,600,000						12,600,000				532,776	07/15/2039	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05555J-AJ-5	Bbam US Clo IV Ltd BBAM 2024-4A C 6.953% 07/15/39	07/02/2026	Paydown		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				627,853	07/15/2039	2.B FE
..056162-AS-9	Barings CLO Ltd 2015-I BABSN 2015-IA CR 5.741% 01/20/31	07/20/2026	Paydown		5,147,949	5,147,949	5,149,477	2,592,390		(574)		(574)		5,147,949				186,168	01/20/2031	1.A FE
..067924-AJ-9	Barings CLO Ltd 2024-III BABSN 2024-3A D 6.679% 07/20/37	09/17/2026	Paydown		4,250,000	4,250,000	4,247,875	4,218,230		31,770		31,770		4,250,000				262,240	07/20/2037	2.C FE
..10805Y-AN-1	Bridge Street CLO I Ltd BRDGS 2020-1A A2R 5.679% 07/20/37	07/09/2026	Paydown		32,100,000	32,100,000	32,261,639	32,100,000						32,100,000				1,330,700	07/20/2037	1.C FE
..10805Y-AQ-4	Bridge Street CLO I Ltd BRDGS 2020-1A BR 5.929% 07/20/37	07/09/2026	Paydown		7,500,000	7,500,000	7,481,250	7,486,893		13,107		13,107		7,500,000				324,557	07/20/2037	1.F FE
..10805Y-AS-0	Bridge Street CLO I Ltd BRDGS 2020-1A C1R 7.129% 07/20/37	07/09/2026	Paydown		15,500,000	15,500,000	15,588,680	15,535,999		(35,999)		(35,999)		15,500,000				806,118	07/20/2037	2.B FE
..11124T-AQ-7	Broad River Bsl Funding Clo Lt BDRVR 2020-1A DR 7.091% 07/20/34	07/08/2026	Paydown		750,000	750,000	749,344			656		656		750,000				24,761	07/20/2034	2.C FE
..12481H-AU-9	CBAMR 2017-3 Ltd CBAM 2017-3A CR 6.461% 07/17/34	07/06/2026	Paydown		48,600,000	48,600,000	48,488,121	48,580,983		19,017		19,017		48,600,000				2,285,160	07/17/2034	1.F FE
..12550G-AN-3	CIFC Funding 2018-V Ltd CIFC 2018-5A CR 5.803% 07/15/38	09/04/2026	Paydown		12,500,000	12,500,000	12,528,770	12,522,864		(22,864)		(22,864)		12,500,000				652,627	07/15/2038	1.F FE
..12550G-AQ-6	CIFC Funding 2018-V Ltd CIFC 2018-5A D1R 6.853% 07/15/38	09/04/2026	Paydown		3,600,000	3,600,000	3,600,000	3,600,000						3,600,000				221,977	07/15/2038	2.C FE
..12555X-AY-7	CIFC Funding 2019-VI Ltd CIFC 2019-6A D1R 7.093% 07/16/37	08/20/2026	Paydown		1,150,000	1,150,000	1,162,800	1,154,404		(4,404)		(4,404)		1,150,000				69,403	07/16/2037	2.C FE
..12575W-AG-4	CIFC Funding 2024-III Ltd CIFC 2024-3A C 5.934% 07/21/37	07/31/2026	Paydown		1,500,000	1,500,000	1,504,095	1,500,758		(758)		(758)		1,500,000				70,017	07/21/2037	1.F FE
..142914-AJ-9	Carlyle US CLO 2024-4 CGMS 2024-4A D 6.929% 07/20/37	08/19/2026	Paydown		1,000,000	1,000,000	1,008,528			(8,528)		(8,528)		1,000,000				23,153	07/20/2037	2.C FE
..14319H-AJ-8	Carlyle US CLO 2024-3 Ltd CGMS 2024-3A C 6.210% 07/25/36	08/13/2026	Paydown		18,750,000	18,750,000	18,789,915	18,788,933		(38,933)		(38,933)		18,750,000				689,436	07/25/2036	1.F FE
..14319H-AL-3	Carlyle US CLO 2024-3 Ltd CGMS 2024-3A D1 7.260% 07/25/36	08/13/2026	Paydown		21,500,000	21,500,000	21,530,276	3,500,000		(30,276)		(30,276)		21,500,000				911,978	07/25/2036	2.C FE
..15674E-AE-2	Cerberus Loan Funding XXXI LP CERB 2021-1A C 6.615% 04/15/32	08/29/2026	Paydown															5,005	04/15/2032	1.A FE
..25255W-AE-8	Diameter Capital CLO 7 Ltd DCLO 2024-7A A2 5.579% 07/20/37	07/20/2026	Paydown		16,700,000	16,700,000	16,700,000	16,700,000						16,700,000				708,336	07/20/2037	1.C FE
..25255W-AG-3	Diameter Capital CLO 7 Ltd DCLO 2024-7A B 5.929% 07/20/37	07/20/2026	Paydown		20,500,000	20,500,000	20,500,000	20,500,000						20,500,000				923,924	07/20/2037	1.F FE
..25255W-AJ-7	Diameter Capital CLO 7 Ltd DCLO 2024-7A C 6.929% 07/20/37	07/20/2026	Paydown		24,750,000	24,750,000	24,778,911	17,650,000		(28,911)		(28,911)		24,750,000				1,052,713	07/20/2037	2.C FE
..26246B-AY-0	Dryden 85 CLO Ltd DRSLF 2020-85A BR2 5.553% 07/15/37	08/01/2026	Paydown		19,893,000	19,893,000	19,893,000	19,893,000						19,893,000				886,462	07/15/2037	1.C FE
..26246B-BC-7	Dryden 85 CLO Ltd DRSLF 2020-85A D1R2 6.853% 07/15/37	07/31/2026	Paydown		20,250,000	20,250,000	20,293,770	15,250,000		(43,770)		(43,770)		20,250,000				939,547	07/15/2037	2.B FE
..26248D-AJ-7	Dryden 115 CLO Ltd DRSLF 2024-115A D 7.529% 04/18/37	07/20/2026	Paydown		5,600,000	5,600,000	5,516,000	5,542,121		57,879		57,879		5,600,000				320,336	04/18/2037	2.C FE
..26253M-AS-9	Dryden 108 CLO Ltd DRSLF 2022-108A BR 5.529% 07/18/37	07/20/2026	Paydown		22,500,000	22,500,000	22,500,000	22,500,000						22,500,000				945,813	07/18/2037	1.C FE
..26253M-AU-4	Dryden 108 CLO Ltd DRSLF 2022-108A CR 5.879% 07/18/37	07/20/2026	Paydown		18,900,000	18,900,000	18,937,819	18,923,012		(23,012)		(23,012)		18,900,000				669,769	07/18/2037	1.F FE
..26253M-AW-0	Dryden 108 CLO Ltd DRSLF 2022-108A D1R 6.829% 07/18/37	07/20/2026	Paydown		15,000,000	15,000,000	14,971,245	14,974,353		25,647		25,647		15,000,000				778,417	07/18/2037	2.C FE
..29001J-AE-6	Elmwood CLO 30 Ltd ELM30 2024-6A C 5.850% 07/17/37	08/20/2026	Paydown		12,000,000	12,000,000	12,008,230	12,005,959		(5,959)		(5,959)		12,000,000				484,661	07/17/2037	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..29001J-AG-1	Elmwood CLO 30 Ltd ELM30 2024-6A D1 6.850% 07/17/37	08/20/2026	Paydown		20,950,000	20,950,000	20,927,895	8,650,019		22,761		22,761		20,950,000				996,598	07/17/2037	2.C FE
..29003H-AJ-7	Elmwood CLO 31 Ltd ELM31 2024-7A D1 6.550% 07/17/37	08/04/2026	Paydown		2,250,000	2,250,000	2,252,336	2,250,425		(425)		(425)		2,250,000				119,065	07/17/2037	2.C FE
..30191E-AA-3	FDF V Ltd FDF 2019-5A A 3.970% 01/25/38	07/25/2026	Paydown		360,543	360,543	350,868	355,396		5,147		5,147		360,543				14,314	01/25/2038	1.A FE
..34961J-AY-0	Fortress Credit Opportunities FCO 2017-9A A1TR 5.565% 10/15/33	07/15/2026	Paydown		4,792,274	4,792,274	4,579,595	4,743,588		48,686		48,686		4,792,274				202,146	10/15/2033	1.A FE
..34963D-AC-9	Fortress Credit BSL XIII Ltd FCBSL 2021-2A B 5.891% 07/20/34	08/20/2026	Paydown		67,400,000	67,400,000	66,191,420	67,117,245		282,755		282,755		67,400,000				3,359,958	07/20/2034	1.C FE
..34963D-AE-5	Fortress Credit BSL XIII Ltd FCBSL 2021-2A C 6.391% 07/20/34	08/20/2026	Paydown		24,200,000	24,200,000	23,379,575	24,000,564		199,436		199,436		24,200,000				1,308,572	07/20/2034	1.F FE
..34963Q-AG-1	Fortress Credit Bsl XI Ltd FCBSL 2021-3A C 6.391% 07/20/34	09/03/2026	Paydown		26,000,000	26,000,000	25,450,648	26,000,000						26,000,000				1,470,522	07/20/2034	1.F FE
..34963Q-AJ-5	Fortress Credit Bsl XI Ltd FCBSL 2021-3A D 7.641% 07/20/34	09/03/2026	Paydown		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				743,602	07/20/2034	2.C FE
..34963M-AE-3	Fortress Credit BSL XIV Ltd FCBSL 2021-5A C 6.464% 10/23/34	08/05/2026	Paydown		20,300,000	20,300,000	20,248,964	20,284,411		15,589		15,589		20,300,000				1,039,475	10/23/2034	1.F FE
..34966G-AC-9	Fortress Credit BSL XXV Ltd FCBSL 2024-2A B 5.875% 07/24/37	07/10/2026	Paydown		24,600,000	24,600,000	24,600,000	24,600,000						24,600,000				1,168,988	07/24/2037	1.C FE
..34966G-AE-5	Fortress Credit BSL XXV Ltd FCBSL 2024-2A C 6.475% 07/24/37	07/10/2026	Paydown		4,800,000	4,800,000	4,800,000	4,800,000						4,800,000				293,788	07/24/2037	1.F FE
..34966G-AG-0	Fortress Credit BSL XXV Ltd FCBSL 2024-2A D1A 8.075% 07/24/37	07/10/2026	Paydown		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				86,758	07/24/2037	2.B FE
..37147X-AG-8	Generate CLO 15 Ltd KLLM 2024-15A D 7.479% 07/20/37	09/02/2026	Paydown		2,980,000	2,980,000	2,997,880	2,983,180		(3,180)		(3,180)		2,980,000				196,575	07/20/2037	2.C FE
..37149Y-AL-3	Kennedy Lewis CLO 16 Ltd KLLM 2024-16A D1 6.979% 07/20/37	09/09/2026	Paydown		750,000	750,000	751,875	745,089		4,911		4,911		750,000				47,189	07/20/2037	2.B FE
..38136R-AY-3	Goldentree Loan Management US GLM 2022-14A DR 6.729% 07/20/37	08/06/2026	Paydown		5,200,000	5,200,000	5,198,233	5,195,707		4,293		4,293		5,200,000				282,432	07/20/2037	2.C FE
..38138F-BA-8	Goldentree Loan Management US GLM 2022-12A DR 6.729% 07/20/37	07/20/2026	Paydown		4,000,000	4,000,000	4,024,455	4,009,954		(9,954)		(9,954)		4,000,000				204,545	07/20/2037	2.C FE
..38172U-AC-9	Golub Capital Partners Clo 38M GOCAP 2018-38A A2R 5.688% 07/28/36	09/04/2026	Paydown		30,700,000	30,700,000	30,699,770	30,699,770		230		230		30,700,000				1,484,379	07/28/2036	1.A FE
..38172U-AE-5	Golub Capital Partners Clo 38M GOCAP 2018-38A BR 5.788% 07/28/36	09/04/2026	Paydown		35,350,000	35,350,000	35,401,680	35,370,520		(20,520)		(20,520)		35,350,000				1,739,751	07/28/2036	1.C FE
..38172U-AG-0	Golub Capital Partners Clo 38M GOCAP 2018-38A CR 6.338% 07/28/36	09/04/2026	Paydown		5,100,000	5,100,000	5,100,000	5,100,000						5,100,000				275,229	07/28/2036	1.F FE
..38172U-AJ-4	Golub Capital Partners Clo 38M GOCAP 2018-38A DR 8.038% 07/28/36	09/04/2026	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				686,525	07/28/2036	2.C FE
..38175B-AE-4	Golub Capital Partners Clo 36m GOCAP 2018-36A C 6.120% 02/05/31	08/29/2026	Paydown															1,275	02/05/2031	1.B FE
..381948-AA-6	Golub Capital Partners Clo 47M GOCAP 2020-47A A1AR 5.379% 08/05/37	09/24/2026	Paydown		106,000,000	106,000,000	106,114,466	105,979,556		20,444		20,444		106,000,000				3,658,222	08/05/2037	1.A FE
..381948-AC-2	Golub Capital Partners Clo 47M GOCAP 2020-47A A2R 5.559% 08/05/37	09/24/2026	Paydown		24,200,000	24,200,000	24,199,476	24,188,758		11,242		11,242		24,200,000				1,203,788	08/05/2037	1.A FE
..381948-AE-8	Golub Capital Partners Clo 47M GOCAP 2020-47A BR 5.659% 08/05/37	09/24/2026	Paydown		19,800,000	19,800,000	19,800,000	19,800,000						19,800,000				1,002,683	08/05/2037	1.C FE
..381948-AG-3	Golub Capital Partners Clo 47M GOCAP 2020-47A CR 6.159% 08/05/37	09/24/2026	Paydown		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				606,393	08/05/2037	1.F FE
..39055T-AU-2	Great Lakes CLO 2015-1 Ltd GRTLK 2015-1A DR 7.954% 01/16/30	07/16/2026	Paydown		8,267,038	8,267,038	8,164,884	8,257,788		9,249		9,249		8,267,038				495,924	01/16/2030	1.A FE
..39808P-AS-5	Greywolf CLO V Ltd GWOLF 2015-1A CR 7.072% 01/27/31	07/27/2026	Paydown		1,587,549	1,587,549	1,581,800	1,585,136		2,413		2,413		1,587,549				84,182	01/27/2031	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..39809A-AE-8	GREYWOLF CLO VII Ltd GWOLF 2018-2A B 6.289% 10/20/31	07/20/2026	Paydown		7,295,282	7,295,282	7,307,140	7,294,534		749		749		7,295,282				348,754	10/20/2031	1.B FE
..39809A-AG-3	GREYWOLF CLO VII Ltd GWOLF 2018-2A C 7.239% 10/20/31	07/13/2026	Various		2,008,000	2,000,000	1,974,336	997,827		1,148		1,148		2,000,575		7,425	7,425	70,779	10/20/2031	1.G FE
..39809G-AG-0	GREYWOLF CLO VI Ltd GWOLF 2018-1A C 7.020% 04/26/31	07/27/2026	Paydown		19,330,540	19,330,540	18,815,446	18,999,737		330,803		330,803		19,330,540				1,017,697	04/26/2031	2.A FE
..43133J-AA-6	Hildene TruPS Securitization 2 HITR 2019-2A A1 5.762% 05/22/39	08/24/2026	Paydown		682,057	682,057	676,908	681,023		1,035		1,035		682,057				29,730	05/22/2039	1.B FE
..48250E-BG-9	KKR CLO 30 Ltd KKR 30A CR2 5.950% 04/17/37	07/24/2026	Paydown		17,325,000	17,325,000	17,325,000	17,325,000						17,325,000				801,281	04/17/2037	1.F FE
..48250E-BJ-3	KKR CLO 30 Ltd KKR 30A D1R2 6.950% 04/17/37	07/24/2026	Paydown		17,325,000	17,325,000	17,325,000	17,325,000						17,325,000				936,031	04/17/2037	2.C FE
..48251F-AL-5	KKR Clo 17 Ltd KKR 17 C1R 5.965% 04/15/34	08/19/2026	Paydown		2,250,000	2,250,000	2,208,410	2,221,233		28,767		28,767		2,250,000				114,781	04/15/2034	1.F FE
..48252K-AC-3	KKR CLO 21 Ltd KKR 21 B 5.415% 04/15/31 ...	07/15/2026	Paydown		451,658	451,658	452,299	451,658						451,658				15,481	04/15/2031	1.A FE
..55817B-AD-4	Madison Park Funding LVIII Ltd MDPK 2024-58A D 7.460% 04/25/37	07/09/2026	Paydown		9,040,000	9,040,000	9,130,400	9,027,725		12,275		12,275		9,040,000				472,912	04/25/2037	2.C FE
..55955R-AJ-8	Magnetite XL Ltd MAGNE 2024-40A C 5.903% 07/15/37	08/07/2026	Paydown		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				582,228	07/15/2037	1.F FE
..55955R-AL-3	Magnetite XL Ltd MAGNE 2024-40A D 6.853% 07/15/37	08/07/2026	Paydown		21,000,000	21,000,000	21,031,786	21,023,543		(23,543)		(23,543)		21,000,000				1,182,932	07/15/2037	2.B FE
..55956M-AG-4	Magnetite 50 Ltd MAGNE 2025-50A C 5.610% 07/25/38	08/04/2026	ACRA RE 2B Surplus AAM		3,091,842	3,090,000	3,091,814			(92)		(92)		3,091,721		120	120	46,551	07/25/2038	1.F FE
..64135T-AJ-9	Neuberger Berman Loan Advisers NEUB 2024-56A D 6.875% 07/24/37	07/24/2026	Paydown		2,500,000	2,500,000	2,557,500	2,530,286		(30,286)		(30,286)		2,500,000				129,593	07/24/2037	2.C FE
..67100S-AN-6	OHA Credit Funding 19 Ltd OAKC 2024-19A C 5.729% 07/20/37	09/18/2026	Paydown		2,000,000	2,000,000	2,001,000	1,985,189		14,811		14,811		2,000,000				106,203	07/20/2037	1.F FE
..67109Y-BJ-2	OHA Credit Partners XII Ltd OAKC 2015-12A D1R2 7.252% 04/23/37	07/16/2026	Paydown		9,500,000	9,500,000	9,525,088	9,516,779		(16,779)		(16,779)		9,500,000				507,839	04/23/2037	2.C FE
. 67111V-AG-1	OZLM XXII Ltd OZLM 2018-22A B 5.811% 01/17/31	07/17/2026	Paydown		1,260,587	1,260,587	1,217,715	1,239,820		20,767		20,767		1,260,587				55,521	01/17/2031	1.A FE
..67570M-AG-5	OCP CLO 2024-34 Ltd OCP 2024-34A C 5.633% 10/15/37	09/03/2026	Paydown		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				75,786	10/15/2037	1.F FE
..67577E-AC-5	Octagon 56 Ltd OCT56 2021-1A B 5.665% 10/15/34	07/15/2026	Paydown		11,700,000	11,700,000	11,239,313	11,634,734		65,266		65,266		11,700,000				502,397	10/15/2034	1.C FE
..67577K-AS-6	Octagon 52 Ltd OCT52 2021-1A CR 6.002% 07/23/37	09/29/2026	Paydown		2,000,000	2,000,000	2,008,190	2,005,728		(5,728)		(5,728)		2,000,000				113,417	07/23/2037	1.F FE
..67578U-AE-4	Octagon 69 Ltd OCT69 2024-3A B 5.575% 07/24/37	09/22/2026	Paydown		17,095,000	17,095,000	17,095,000	17,095,000						17,095,000				876,472	07/24/2037	1.C FE
..67578U-AG-9	Octagon 69 Ltd OCT69 2024-3A C 5.925% 07/24/37	09/22/2026	Paydown		7,410,000	7,410,000	7,425,080	7,413,127		(3,127)		(3,127)		7,410,000				403,906	07/24/2037	1.F FE
..67578U-AJ-3	Octagon 69 Ltd OCT69 2024-3A D 6.975% 07/24/37	09/22/2026	Paydown		30,000,000	30,000,000	29,897,274	29,919,122		80,878		80,878		30,000,000				1,926,621	07/24/2037	2.C FE
..67578V-AE-2	Octagon 63 Ltd OCT63 2024-2A B 5.729% 07/20/37	07/31/2026	Paydown		21,000,000	21,000,000	21,000,000	21,000,000						21,000,000				951,371	07/20/2037	1.C FE
..67578V-AG-7	Octagon 63 Ltd OCT63 2024-2A C 6.179% 07/20/37	07/31/2026	Paydown		11,200,000	11,200,000	11,240,902	11,224,127		(24,127)		(24,127)		11,200,000				365,852	07/20/2037	1.F FE
..70018C-AS-5	Park Blue CLO 2022-II Ltd PKBLU 2022-2A BR 5.529% 07/20/37	07/20/2026	Paydown		5,520,000	5,520,000	5,520,000	5,520,000						5,520,000				232,040	07/20/2037	1.B FE
..70018C-AU-0	Park Blue CLO 2022-II Ltd PKBLU 2022-2A CR 5.879% 07/20/37	07/20/2026	Paydown		5,370,000	5,370,000	5,370,000	5,370,000						5,370,000				239,987	07/20/2037	1.E FE
..70018C-AW-6	Park Blue CLO 2022-II Ltd PKBLU 2022-2A DR 6.879% 07/20/37	07/20/2026	Paydown		2,660,000	2,660,000	2,660,000	2,660,000						2,660,000				139,048	07/20/2037	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..70019C-AE-5	Park Blue Clo 2024-V Ltd PKBLU 2024-5A B 5.610% 07/25/37	08/25/2026	Paydown		34,410,000	34,410,000	34,397,840	34,398,019		11,981		11,981		34,410,000				1,306,840	07/25/2037	1.C FE
..70019C-AG-0	Park Blue Clo 2024-V Ltd PKBLU 2024-5A C 6.010% 07/25/37	08/25/2026	Paydown		1,540,000	1,540,000	1,540,000	1,540,000						1,540,000				76,719	07/25/2037	1.E FE
..70019C-AJ-4	Park Blue Clo 2024-V Ltd PKBLU 2024-5A D 7.010% 07/25/37	08/25/2026	Paydown		19,000,000	19,000,000	19,211,652	19,094,399		(94,399)		(94,399)		19,000,000				1,105,916	07/25/2037	2.A FE
..72132K-AQ-8	Pikes Peak CLO 11 Ltd PIPK 2022-11A BR 5.610% 07/25/37	09/18/2026	Paydown		31,500,000	31,500,000	31,500,000	31,500,000						31,500,000				1,581,356	07/25/2037	1.C FE
..72132K-AS-4	Pikes Peak CLO 11 Ltd PIPK 2022-11A CR 5.910% 07/25/37	09/18/2026	Paydown		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				476,266	07/25/2037	1.F FE
..72132K-AU-9	Pikes Peak CLO 11 Ltd PIPK 2022-11A D1R 6.960% 07/25/37	09/18/2026	Paydown		12,500,000	12,500,000	12,466,333	12,472,937		27,063		27,063		12,500,000				780,335	07/25/2037	2.B FE
..74042E-AA-2	Preferred Term Securities XVII A1 4.709% 06/23/35	09/23/2026	Paydown		425,135	425,135	384,263	389,559		35,576		35,576		425,135				14,066	06/23/2035	1.A FE
..74042F-AA-9	Preferred Term Securities XXV A1 4.626% 06/22/37	09/24/2026	Paydown		137,858	137,858	129,129	129,230		8,627		8,627		137,858				4,447	06/22/2037	1.A FE
..74042F-AA-9	Preferred Term Securities XXV A1 4.626% 06/22/37	09/11/2026	ALRE - DFL Trust AAM		801,385	848,940	743,530	748,728		5,274		5,274		754,002		47,383	47,383	26,245	06/22/2037	1.A FE
..74042H-AA-5	Preferred Term Securities XIX A1 4.645% 12/22/35	09/22/2026	Paydown		64,792	64,792	58,999	60,779		4,013		4,013		64,792				2,120	12/22/2035	1.A FE
..74042M-AE-6	Preferred Term Securities XXII PRETSL 22-B1 B1 4.915% 09/22/36	09/22/2026	Paydown		13,152	13,152	10,328	10,584		2,568		2,568		13,152				572	09/22/2036	1.C FE
..74042M-AG-1	Preferred Term Securities XXII PRETSL 22-B2 B2 4.915% 09/22/36	09/22/2026	Paydown		9,211	9,211	7,162	7,346		1,865		1,865		9,211				406	09/22/2036	1.C FE
..74042M-AQ-9	Preferred Term Securities XXII PRETSL 22-B3 B3 4.915% 09/22/36	09/22/2026	Paydown		2,729	2,729	2,201	2,260		468		468		2,729				129	09/22/2036	1.C FE
..74042Q-AB-3	Preferred Term Securities XXVI PRETSL 26-A2 A2 4.655% 09/22/37	09/22/2026	Paydown		16,031	16,031	13,240	13,506		2,525		2,525		16,031				527	09/22/2037	1.B FE
..74042Q-AC-1	Preferred Term Securities XXVI B1 4.896% 09/22/37	09/24/2026	Paydown		838	838	620	629		209		209		838				29	09/22/2037	1.F FE
..74042Q-AE-7	Preferred Term Securities XXVI MMCAP 17A B2 4.855% 09/22/37	09/24/2026	Paydown		252	252	187	190		62		62		252				9	09/22/2037	1.F FE
..74042W-AB-0	Preferred Term Securities XVII PRETSL 18-A2 A2 4.690% 09/23/35	09/23/2026	Paydown		56,240	56,240	51,207	52,198		4,042		4,042		56,240				1,896	09/23/2035	1.A FE
..74043C-AB-3	Preferred Term Securities XXIV A2 4.675% 03/22/37	09/22/2026	Paydown		19,806	19,806	17,503	17,506		2,301		2,301		19,806				653	03/22/2037	1.B FE
..758971-AJ-4	Regatta XXIX Funding Ltd REG29 2024-3A C 5.703% 09/06/37	09/29/2026	Paydown		1,000,000	1,000,000	998,000	996,844		3,156		3,156		1,000,000				55,271	09/06/2037	1.F FE
..77341D-AG-2	Rockford Tower CLO 2017-3 Ltd ROCKT 2017-3A C 5.791% 10/20/30	09/29/2026	Paydown		5,300,000	5,300,000	5,264,717	2,297,488		1,102		1,102		5,300,000				205,281	10/20/2030	1.A FE
..77341K-AJ-0	Rockford Tower CLO 2021-1 Ltd ROCKT 2021-1A D 6.991% 07/20/34	08/26/2026	ALRE SML Trust AAM		4,491,785	4,600,000	4,526,860	4,576,579		16,368		16,368		4,592,947		(101,162)	(101,162)	277,403	07/20/2034	2.C FE
..77341X-AN-3	Rockford Tower CLO 2022-3 Ltd ROCKT 2022-3A BR 5.529% 07/20/37	09/10/2026	Paydown		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,000,456	07/20/2037	1.C FE
..77341X-AQ-6	Rockford Tower CLO 2022-3 Ltd ROCKT 2022-3A CR 5.879% 07/20/37	09/10/2026	Paydown		18,000,000	18,000,000	18,015,098	18,010,188		(10,188)		(10,188)		18,000,000				790,734	07/20/2037	1.F FE
..77342B-AG-5	Rockford Tower CLO 2024-1 Ltd ROCKT 2024-1A C 6.429% 04/20/37	07/13/2026	Paydown		13,000,000	13,000,000	13,075,351	13,027,314		(27,314)		(27,314)		13,000,000				511,388	04/20/2037	1.F FE
..83011V-AE-4	Sixth Street CLO XXV Ltd SIXST 2024-25A C 5.925% 07/24/37	07/24/2026	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				446,330	07/24/2037	1.F FE
..83011V-AG-9	Sixth Street CLO XXV Ltd SIXST 2024-25A D1 6.925% 07/24/37	07/24/2026	Paydown		18,000,000	18,000,000	17,945,136	17,952,365		47,635		47,635		18,000,000				939,895	07/24/2037	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..83012K-AG-2	Sixth Street CLO XIX Ltd SIXST 2021-19A D 6.991% 07/20/34	08/29/2026	Paydown															43,816	07/20/2034	2.C FE
..83438J-AA-4	Soloso CDO 2007-1 Ltd SLOSO 2007-1A A1LA 4.274% 10/07/37	07/07/2026	Paydown		349,494	349,494	315,460	313,208		36,286		36,286		349,494				11,269	10/07/2037	1.C FE
..87246M-AW-2	TICP CLO VI 2016-2 Ltd TICP 2016-6A CR2 5.915% 01/15/34	07/01/2026	Paydown		12,500,000	12,500,000	12,115,393	12,357,221		142,779		142,779		12,500,000				532,084	01/15/2034	1.F FE
..87246M-AY-8	TICP CLO VI 2016-2 Ltd TICP 2016-6A DR2 6.915% 01/15/34	07/01/2026	Paydown		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				323,447	01/15/2034	2.C FE
..88675S-AE-7	Tikehau US CLO I Ltd TKO 2021-1A B 5.891% 01/18/35	09/16/2026	Various		(7,772)											(7,772)	(7,772)	54,125	01/18/2035	1.C FE
..88676P-AE-2	Tikehau US CLO VI Ltd TKO 2024-1A B 5.579% 07/18/37	09/16/2026	Bank of America		(76,940)											(76,940)	(76,940)	444,773	07/18/2037	1.C FE
..88676P-AG-7	Tikehau US CLO VI Ltd TKO 2024-1A C 5.929% 07/18/37	09/16/2026	Bank of America		(3,260)											(3,260)	(3,260)	18,809	07/18/2037	1.F FE
..88676P-AJ-1	Tikehau US CLO VI Ltd TKO 2024-1A D1 7.029% 07/18/37	09/16/2026	Bank of America		(58,064)											(58,064)	(58,064)	333,467	07/18/2037	2.B FE
..88677F-AE-3	Tikehau US CLO VII Ltd TKO 2025-1A C 5.810% 02/25/38	09/16/2026	Various		(26,199)											(26,199)	(26,199)	334,198	02/25/2038	1.F FE
. 88677F-AG-8	Tikehau US CLO VII Ltd TKO 2025-1A D1 6.910% 02/25/38	09/16/2026	Bank of America		(21,658)											(21,658)	(21,658)	274,928	02/25/2038	2.C FE
..894135-AA-0	Trapeza Cdo Xiii Ltd TRAP 2007-13A A1 4.299% 11/09/42	08/10/2026	Paydown		24,944	24,944	23,288	6,427		1,360		1,360		24,944				807	11/09/2042	1.A FE
..89413C-AA-5	Trapeza CDO X Ltd TRAP 2006-10A A1 4.352% 07/06/41	07/10/2026	Paydown		278,421	278,421	252,580	255,939		22,482		22,482		278,421				9,199	07/06/2041	1.A FE
..89532X-AL-1	Trestles CLO VII Ltd TREST 2024-7A D1 6.910% 10/25/37	09/08/2026	Paydown		4,000,000	4,000,000	4,012,000	3,988,349		11,651		11,651		4,000,000				240,218	10/25/2037	2.C FE
..89708B-AB-9	Tropic CDO V Ltd TROPC 2006-5A A1L2 4.335% 07/15/36	07/15/2026	Paydown		4,673	4,673	4,223	4,048		624		624		4,673				154	07/15/2036	1.A FE
..89821M-AB-7	TruPS Financials Note Securiti TFINS 2022-1A A2 6.928% 10/15/39	07/09/2026	Paydown		31,198,404	31,198,404	31,198,404	31,198,404						31,198,404				1,602,951	10/15/2039	1.C FE
..89822P-AA-1	TruPS Financials Note Securiti TFINS 2020-1A A1 6.672% 04/15/40	07/15/2026	Paydown		1,098,262	1,098,262	1,098,933	135,919		(2,921)		(2,921)		1,098,262				24,057	04/15/2040	1.B FE
..89822P-AB-9	TruPS Financials Note Securiti TFINS 2020-1A A2 7.472% 04/15/40	09/11/2026	ALRE - DFL Trust AAM		1,281,007	1,280,000	1,280,000	1,280,000						1,280,000		1,007	1,007	65,184	04/15/2040	1.F FE
..92013A-AZ-2	Valley Stream Park CLO LTD VYSPK 2022-1A DRR 6.429% 01/20/37	09/11/2026	ALRE - DFL Trust AAM		4,043,527	4,136,000	4,110,729	4,068,842		4,800		4,800		4,073,642		(30,115)	(30,115)	241,238	01/20/2037	2.C FE
..92895F-AE-1	Voya CLO Ltd VOYA 2024-3A B 5.429% 07/20/37	08/06/2026	Paydown		7,500,000	7,500,000	7,497,518	7,497,518		2,483		2,483		7,500,000				328,812	07/20/2037	1.C FE
..92895F-AG-6	Voya CLO Ltd VOYA 2024-3A C 5.729% 07/20/37	08/06/2026	Paydown		1,000,000	1,000,000	999,611	998,294		1,706		1,706		1,000,000				46,258	07/20/2037	1.F FE
..92895F-AJ-0	Voya CLO Ltd VOYA 2024-3A D 6.779% 07/20/37	08/06/2026	Paydown		6,000,000	6,000,000	6,086,392	6,056,692		(56,692)		(56,692)		6,000,000				328,300	07/20/2037	2.C FE
..92914R-BL-5	Voya CLO 2014-4 Ltd VOYA 2014-4A A2RB 4.530% 07/14/31	07/14/2026	Paydown		7,718,255	7,718,255	7,781,544	7,719,454		(1,200)		(1,200)		7,718,255				174,818	07/14/2031	1.A FE
..92920D-AG-0	Voya CLO 2024-1 Ltd VOYA 2024-1A D 7.403% 04/15/37	07/07/2026	Paydown		2,325,000	2,325,000	2,344,763	2,335,181		(10,181)		(10,181)		2,325,000				126,702	04/15/2037	2.C FE
..92920H-AJ-5	Voya CLO 2024-2 Ltd VOYA 2024-2A D 6.929% 07/20/37	07/23/2026	Paydown		23,000,000	23,000,000	22,921,188	22,934,259		65,741		65,741		23,000,000				1,224,296	07/20/2037	2.C FE
..92920K-AE-9	Voya CLO 2024-4 Ltd VOYA 2024-4A B 5.379% 07/20/37	08/20/2026	Paydown		18,000,000	18,000,000	17,994,222	17,994,222		5,778		5,778		18,000,000				819,553	07/20/2037	1.C FE
..92920K-AG-4	Voya CLO 2024-4 Ltd VOYA 2024-4A C 5.629% 07/20/37	08/20/2026	Paydown		19,000,000	19,000,000	18,992,989	18,976,771		23,229		23,229		19,000,000				905,195	07/20/2037	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92920K-AJ-8	Voya CLO 2024-4 Ltd VOYA 2024-4A D1 6.629% 07/20/37	08/20/2026	Paydown		16,500,000	16,500,000	16,509,521	16,497,902		2,098		2,098		16,500,000				639,347	07/20/2037	2.C FE
92920L-AU-1	Voya CLO 2022-4 Ltd VOYA 2022-4A CR 6.179% 04/20/37	08/26/2026	Paydown		21,600,000	21,600,000	21,725,669	21,671,398		(71,398)		(71,398)		21,600,000				801,968	04/20/2037	1.F FE
92920L-AW-7	Voya CLO 2022-4 Ltd VOYA 2022-4A DR 7.429% 04/20/37	08/26/2026	Paydown		21,000,000	21,000,000	21,079,002	21,053,626		(53,626)		(53,626)		21,000,000				1,345,681	04/20/2037	2.C FE
949575-AE-4	Wellington Management Clo 3 Lt WELLI 2024-3A C 5.679% 07/18/37	07/31/2026	Paydown		19,500,000	19,500,000	19,500,000	19,500,000						19,500,000				875,725	07/18/2037	1.F FE
949575-AG-9	Wellington Management Clo 3 Lt WELLI 2024-3A D1 6.729% 07/18/37	07/31/2026	Paydown		13,500,000	13,500,000	13,473,856	13,471,516		28,484		28,484		13,500,000				718,096	07/18/2037	2.C FE
BCC2G0-7V-3	Aurium CLO IV DAC ACLO 4A B 3.552% 01/16/31	07/06/2026	Paydown		3,145,985	3,145,985	2,518,444	2,962,330		128,231		128,231	(352,526)	3,145,985	407,950		407,950	68,031	01/16/2031	1.A FE
BCC2LG-22-1	Aurium CLO III DAC ACLO 3A B1R 3.852% 04/16/30	07/02/2026	Paydown		617,075	617,075	484,896	618,541		13,156		13,156	(107,485)	617,075	92,864		92,864	15,716	04/16/2030	1.A FE
BCC2LG-23-9	Aurium CLO III DAC ACLO 3A B1RE 3.852% 04/16/30	07/02/2026	Paydown		1,954,072	1,954,072	1,572,003	1,923,828		34,922		34,922	(278,606)	1,954,072	273,929		273,929	47,259	04/16/2030	1.A FE
BCC2LG-25-4	Aurium CLO III DAC ACLO 3A B2R 1.800% 04/16/30	07/02/2026	Paydown		3,666,251	3,666,251	2,792,186	3,589,045		153,219		153,219	(526,755)	3,666,251	450,742		450,742	47,687	04/16/2030	1.A FE
BCC2LL-7Y-5	Ares European CLO VIII DAC ARESE 8A BR 4.090% 04/17/32	07/31/2026	Paydown		2,306,007	2,306,007	1,775,488	2,255,056		78,754		78,754	(388,403)	2,306,007	360,600		360,600	68,742	04/17/2032	1.B FE
BCC2LL-84-0	Ares European CLO VIII DAC ARESE 8A DR 6.290% 04/17/32	07/31/2026	Paydown		1,441,254	1,441,254	1,346,418	1,467,519		1,245		1,245	(122,521)	1,441,254	95,012		95,012	68,433	04/17/2032	2.A FE
BCC2MM-PX-4	Sound Point Euro CLO III Fundi SNDPE 3A CE 4.790% 04/15/33	08/28/2026	Paydown		4,237,769	4,237,769	3,247,318	4,055,470		202,353		202,353	(640,273)	4,237,769	620,219		620,219	165,486	04/15/2033	1.E FE
BCC2QP-61-4	Avoca CLO XXII DAC AVOCA 22A B2 1.650% 04/15/35	09/09/2026	Paydown		19,189,394	19,189,394	20,045,923	19,389,182					656,741	19,189,394	(856,529)		(856,529)	284,706	04/15/2035	1.C FE
BCC2QP-62-2	Avoca CLO XXII DAC AVOCA 22A C 4.431% 04/15/35	09/09/2026	Paydown		18,026,400	18,026,400	18,831,018	18,214,080					616,938	18,026,400	(804,618)		(804,618)	681,491	04/15/2035	1.F FE
BCC2QP-63-0	Avoca CLO XXII DAC AVOCA 22A D 5.331% 04/15/35	09/09/2026	Paydown		7,733,907	7,733,907	8,067,745	7,814,428					253,317	7,733,907	(333,838)		(333,838)	355,934	04/15/2035	2.C FE
BCC2QS-YG-4	CVC Cordatus Loan Fund IV DAC CORDA 4A CRRR 4.607% 02/22/34	07/02/2026	Paydown		5,725,911	5,725,911	6,043,280	5,887,261					156,019	5,725,911	(317,369)		(317,369)	148,632	02/22/2034	1.F FE
BCC2QS-YJ-8	CVC Cordatus Loan Fund IV DAC CORDA 4A DRRR 5.607% 02/22/34	07/03/2026	Paydown		9,094,652	9,094,652	9,592,048	9,344,411					247,638	9,094,652	(497,396)		(497,396)	292,498	02/22/2034	2.B FE
BCC2R2-NQ-0	Jubilee CLO 2018-XXI DAC JUBIL 2018-21A DR 5.731% 04/15/35	07/23/2026	Paydown		1,172,964	1,172,964	1,120,372	1,211,323		191		191	(92,261)	1,172,964	53,711		53,711	50,314	04/15/2035	2.C FE
BCC2R6-UU-4	Contego CLO CONTE 6A CR 4.831% 04/15/34	08/04/2026	Paydown		5,822,668	5,822,668	5,317,960	5,814,098		110,417		110,417	(433,410)	5,822,668	331,562		331,562	214,975	04/15/2034	1.F FE
BCC2R6-UX-8	Contego CLO CONTE 6A DR 5.881% 04/15/34	08/04/2026	Paydown		1,153,004	1,153,004	1,078,525	1,170,161		4,555		4,555	(91,316)	1,153,004	69,603		69,603	52,492	04/15/2034	2.C FE
BCC2RD-PH-4	Avoca CLO XIII DAC AVOCA 13A DRR 5.731% 04/15/34	08/19/2026	Paydown		6,830,442	6,830,442	6,880,889	6,845,001		27,485		27,485	48,300	6,830,442	(90,344)		(90,344)	315,367	04/15/2034	2.A FE
BCC2RD-TY-3	Harvest CLO XXI DAC HARVT 21A CR 4.731% 07/15/31	07/16/2026	Paydown															283,713	07/15/2031	1.D FE
BCC302-B1-5	Jubilee CLO JUBIL 2013-10A BRRE 4.131% 07/15/34	07/02/2026	Paydown		2,685,806	2,685,806	2,017,414	2,487,503		150,467		150,467	(342,847)	2,685,806	390,683		390,683	68,875	07/15/2034	1.C FE
BCC30Y-M5-4	Blackrock European Clo III Des BECLO 3A CR 4.485% 07/19/35	09/02/2026	Paydown		10,807,429	10,807,429	10,170,074	10,746,593		196,046		196,046	(499,148)	10,807,429	363,938		363,938	395,167	07/19/2035	1.F FE
BCC30Y-M6-2	Blackrock European Clo III Des BECLO 3A DR 5.485% 07/19/35	09/02/2026	Paydown		8,921,227	8,921,227	7,439,838	8,387,705		604,674		604,674	(707,905)	8,921,227	636,753		636,753	404,931	07/19/2035	2.B FE
BCC315-96-9	CVC Cordatus Loan Fund XVII DA CORDA 17A CR 4.658% 11/18/33	09/02/2026	Paydown		26,821,610	26,821,610	27,573,967	27,203,610					370,357	26,821,610	(752,357)		(752,357)	924,364	11/18/2033	1.D FE
BCC315-99-3	CVC Cordatus Loan Fund XVII DA CORDA 17A DR 5.658% 11/18/33	09/02/2026	Paydown		31,456,014	31,456,014	32,338,368	31,904,018					434,350	31,456,014	(882,354)		(882,354)	1,337,839	11/18/2033	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..BCC319-WM-0	Henley CLO I DAC HNLY 1A B1R 4.122% 07/25/34	08/07/2026	Paydown		5,548,812	5,548,812	4,121,112	5,056,211		286,731		286,731	(704,604)	5,548,812	910,474		910,474	151,460	07/25/2034	1.C FE
..BCC31B-ZF-7	Rockfield Park CLO DAC RKFPK 1A B 4.452% 07/16/34	09/14/2026	Paydown		14,432,514	14,432,514	14,804,894	14,684,362		4,336		4,336	114,428	14,432,514	(370,613)		(370,613)	557,886	07/16/2034	1.F FE
..BCC31B-ZG-5	Rockfield Park CLO DAC RKFPK 1A C 5.452% 07/16/34	09/14/2026	Paydown		6,408,036	6,408,036	6,586,756	6,521,816					64,940	6,408,036	(178,720)		(178,720)	307,291	07/16/2034	2.B FE
..BCC31D-9P-0	Penta CLO 6 DAC PENTA 2019-6A B1R 4.172% 07/25/34	08/21/2026	Paydown		1,167,706	1,167,706	915,755	1,097,133		66,879		66,879	(156,059)	1,167,706	159,753		159,753	36,665	07/25/2034	1.B FE
..BCC31K-Y4-3	Arbour CLO III DAC ARBR 3A B2RR 2.100% 07/15/34	07/06/2026	Paydown		11,439,946	11,439,946	7,678,951	10,375,403		1,135,581		1,135,581	(1,810,439)	11,439,946	1,739,402		1,739,402	177,077	07/15/2034	1.C FE
..BCC31K-Y5-0	Arbour CLO III DAC ARBR 3A CRR 4.631% 07/15/34	07/06/2026	Paydown		7,149,966	7,149,966	6,231,263	7,137,861		169,869		169,869	(798,725)	7,149,966	640,961		640,961	227,663	07/15/2034	1.F FE
..BCC31V-KQ-5	CIFC European Funding CLO I DA CIFCE 1A B2RE 2.100% 07/15/32	08/13/2026	Paydown		6,628,624	6,628,624	4,562,651	5,890,034		492,844		492,844	(805,066)	6,628,624	1,050,811		1,050,811	107,254	07/15/2032	1.A FE
..BCC31Z-71-6	Carlyle Euro CLO 2019-2 DAC CGMSE 2019-2A A2EB 2.200% 08/15/32	08/17/2026	Paydown		3,473,107	3,473,107	2,379,058	3,084,340		247,303		247,303	(421,480)	3,473,107	562,943		562,943	53,050	08/15/2032	1.A FE
..BCC321-1J-7	CVC Cordatus Loan Fund IX DAC CORDA 9A CR 4.650% 08/20/34	07/24/2026	Paydown		2,842,266	2,842,266	2,454,163	2,808,831		115,808		115,808	(285,754)	2,842,266	203,381		203,381	83,813	08/20/2034	1.F FE
..BCC321-1K-4	CVC Cordatus Loan Fund IX DAC CORDA 9A DR 5.750% 08/20/34	07/24/2026	Paydown		9,777,394	9,777,394	9,459,061	9,902,476		181,418		181,418	(381,149)	9,777,394	74,650		74,650	363,293	08/20/2034	2.C FE
..BCC32G-09-7	BBAM European CLO II DAC BBAME 2A B1 4.181% 10/15/34	08/27/2026	Paydown		5,823,976	5,823,976	4,480,421	5,418,588		387,144		387,144	(827,487)	5,823,976	845,731		845,731	197,552	10/15/2034	1.C FE
..BCC32G-0C-0	BBAM European CLO II DAC BBAME 2A C 4.531% 10/15/34	08/27/2026	Paydown		6,522,853	6,522,853	6,618,603	6,580,571					38,032	6,522,853	(95,750)		(95,750)	241,265	10/15/2034	1.F FE
..BCC32G-0D-8	BBAM European CLO II DAC BBAME 2A D 5.481% 10/15/34	08/27/2026	Paydown		7,571,169	7,571,169	7,682,307	7,638,163					44,144	7,571,169	(111,138)		(111,138)	343,044	10/15/2034	2.C FE
..BCC32H-4Q-3	Anchorage Capital Europe CLO 5 ANCHE 5A D 5.631% 07/15/34	09/09/2026	Paydown		15,118,916	15,118,916	15,066,350	15,276,325					209,975	15,118,916	52,566		52,566	736,565	07/15/2034	2.C FE
..BCC32N-02-7	Aqueduct European CLO 5-2020 D AQUE 2020-5A B2R 1.950% 04/20/34	07/20/2026	Paydown		2,516,788	2,516,788	2,579,405	2,585,224					5,820	2,516,788	62,616		62,616	37,377	04/20/2034	1.C FE
..BCC32N-03-5	Aqueduct European CLO 5-2020 D AQUE 2020-5A CR 4.485% 04/20/34	07/20/2026	Paydown		16,587,922	16,587,922	17,000,621	17,025,751					25,131	16,587,922	412,699		412,699	403,394	04/20/2034	1.F FE
..BCC32N-04-3	Aqueduct European CLO 5-2020 D AQUE 2020-5A DR 5.485% 04/20/34	07/20/2026	Paydown		4,919,177	4,919,177	5,041,563	5,052,938					11,375	4,919,177	122,387		122,387	192,732	04/20/2034	2.C FE
..BCC33D-H5-3	Jubilee CLO 2021-XXV DAC JUBIL 2021-25A B1 4.181% 10/15/35	08/13/2026	Paydown		4,611,217	4,611,217	3,641,437	4,443,839		220,728		220,728	620,773	4,611,217	567,422		567,422	150,323	10/15/2035	1.C FE
..BCC33D-H7-9	Jubilee CLO 2021-XXV DAC JUBIL 2021-25A C1 4.681% 10/15/35	08/13/2026	Paydown		9,510,635	9,510,635	9,542,706	9,694,464		117		117	152,011	9,510,635	31,936		31,936	350,211	10/15/2035	1.F FE
..BCC36F-DS-9	Northwoods Capital 26 Euro DAC NWDSE 2022-26A C 6.281% 07/15/35	08/07/2026	Paydown		13,467,430	13,467,430	12,130,615	13,689,938					1,559,323	13,467,430	1,336,815		1,336,815	662,738	07/15/2035	1.F FE
..BCC36F-DT-7	Northwoods Capital 26 Euro DAC NWDSE 2022-26A D 7.681% 07/15/35	08/06/2026	Paydown		16,130,891	16,130,891	14,577,563	16,451,427					1,873,864	16,130,891	1,553,328		1,553,328	983,302	07/15/2035	2.C FE
..BCC3GC-NH-8	Palmer Square European Clo 202 PLMER 2024-2A C 4.681% 10/15/37	08/20/2026	Paydown		26,857,236	26,857,236	24,587,097	27,027,345					2,440,248	26,857,236	2,270,140		2,270,140	1,002,084	10/15/2037	1.F FE
..BCC3GC-NJ-4	Palmer Square European Clo 202 PLMER 2024-2A D 5.681% 10/15/37	08/20/2026	Paydown		17,865,901	17,865,901	16,355,764	17,979,060					1,623,295	17,865,901	1,510,136		1,510,136	819,253	10/15/2037	2.C FE
..BCC3JP-GF-8	Margay CLO MARGA 1A BR 4.481% 01/15/38	08/04/2026	Paydown		10,134,901	10,134,901	9,153,866	10,329,146					1,175,280	10,134,901	981,035		981,035	344,667	01/15/2038	1.C FE
..BCC3JP-GH-4	Margay CLO MARGA 1A DR 5.981% 01/15/38	08/04/2026	Paydown		6,918,021	6,918,021	6,248,373	7,050,612					802,239	6,918,021	669,648		669,648	320,317	01/15/2038	2.C FE
..G0R37G-AS-4	Aurium CLO III DAC ACLO 3A C 4.502% 04/16/30	07/02/2026	Paydown		1,857,207	1,857,207	1,891,394	1,907,958		1,569		1,569	16,250	1,857,207	36,071		36,071	56,159	04/16/2030	1.A FE
..G0R37G-BF-1	Aurium CLO III DAC ACLO 3A CNE 4.502% 04/16/30	07/02/2026	Paydown		2,285,793	2,285,793	2,277,324	2,337,590		12,472		12,472	26,262	2,285,793	38,007		38,007	69,125	04/16/2030	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..G72219-AB-7	Preferred Term Securities XXVI A2 4.706% 09/22/37	09/24/2026	Paydown		8,134	8,134	6,859	7,102		1,032		1,032		8,134				267	09/22/2037	1.B FE
..G72221-AB-3	Preferred Term Securities XXII PRETSL 22-A2 A2 4.556% 09/22/36	09/22/2026	Paydown		33,566	33,566	27,793	28,790		4,776		4,776		33,566				1,510	09/22/2036	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					3,179,676,451	3,180,303,060	3,116,103,683	3,042,251,640	614,714	16,091,714	704,714	16,001,714	(56,954,077)	3,180,967,631	42,517,227	(1,291,181)	41,226,046	145,732,959	XXX	XXX
..00043*-AA-7	AA Warehouse 21-A 5.550% 08/08/36	08/10/2026	Various		1,316,836	1,316,836	1,315,183	1,036,935		954		954		1,316,836				53,223	08/08/2036	1.G PL
..69291N-AC-6	PK Alift Loan Funding 7 LP PKAIR 2025-2 B 5.028% 03/15/43	09/15/2026	Paydown		609,524	609,524	609,504	609,504		20		20		609,524				17,250	03/15/2043	1.C FE
..69291N-AD-4	PK Alift Loan Funding 7 LP PKAIR 2025-2 C 5.342% 03/15/43	09/15/2026	Paydown		1,208,333	1,208,333	1,208,325	1,208,361		(29)		(29)		1,208,333				36,489	03/15/2043	1.F FE
..69291N-AE-2	PK Alift Loan Funding 7 LP PKAIR 2025-2 D 6.012% 03/15/43	09/15/2026	Paydown		176,541	176,541	176,539	176,546		(5)		(5)		176,541				6,788	03/15/2043	2.C FE
..69291V-AA-2	PK Alift Loan Funding 3 LP PKAIR 2024-1 AF 5.517% 09/15/39	09/15/2026	Paydown		5,033,186	5,033,186	5,033,186	5,033,186						5,033,186				160,811	09/15/2039	1.A FE
..69291V-AB-0	PK Alift Loan Funding 3 LP PKAIR 2024-1 A1 5.842% 09/15/39	09/15/2026	Paydown		9,258,769	9,258,769	9,258,663	9,258,920		(151)		(151)		9,258,769				318,725	09/15/2039	1.A FE
..69291V-AC-8	PK Alift Loan Funding 3 LP PKAIR 2024-1 B 6.227% 09/15/39	09/15/2026	Paydown		7,147,464	7,147,464	7,147,308	7,146,494		971		971		7,147,464				262,260	09/15/2039	1.C FE
..69291V-AD-6	PK Alift Loan Funding 3 LP PKAIR 2024-1 C 6.550% 09/15/39	09/15/2026	Paydown		16,275,446	16,275,446	16,275,387	16,273,465		1,981		1,981		16,275,446				609,909	09/15/2039	1.F FE
..69291V-AE-4	PK Alift Loan Funding 3 LP PKAIR 2024-1 D 7.492% 09/15/39	09/15/2026	Paydown		7,704,943	7,704,943	7,704,812	7,703,920		1,023		1,023		7,704,943				340,148	09/15/2039	2.C FE
..69291Y-AB-4	Pk Alift Loan Funding 6 LP PKAIR 2025-1 B 5.811% 11/15/42	09/15/2026	Paydown		877,597	877,597	877,569	877,583		14		14		877,597				33,773	11/15/2042	1.C FE
..69291Y-AC-2	Pk Alift Loan Funding 6 LP PKAIR 2025-1 C 6.237% 11/15/42	09/15/2026	Paydown		1,813,700	1,813,700	1,813,692	1,813,727		(27)		(27)		1,813,700				74,915	11/15/2042	1.F FE
..69291Y-AD-0	Pk Alift Loan Funding 6 LP PKAIR 2025-1 D 7.334% 11/15/42	09/15/2026	Paydown		290,420	290,420	290,419	290,429		(9)		(9)		290,420				12,479	11/15/2042	2.C FE
..69381E-AA-1	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 A 5.052% 10/15/39	09/15/2026	Paydown		26,695,725	26,695,725	26,695,685	26,699,420		(3,695)		(3,695)		26,695,725				747,097	10/15/2039	1.A FE
..69381E-AB-9	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 B 5.142% 10/15/39	09/15/2026	Paydown		4,858,622	4,858,622	4,858,479	4,895,652		(37,031)		(37,031)		4,858,622				138,394	10/15/2039	1.C FE
..69381E-AC-7	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 C 5.432% 10/15/39	09/15/2026	Paydown		21,356,580	21,356,580	21,356,149	21,359,362		(2,782)		(2,782)		21,356,580				449,286	10/15/2039	1.F FE
..69381E-AD-5	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 D 6.407% 10/15/39	09/15/2026	Paydown		9,503,678	9,503,678	9,503,604	9,505,290		(1,612)		(1,612)		9,503,678				218,942	10/15/2039	2.C FE
..G2950*-AA-7	AA INFRASTRUCTURE DEBT AID 5.733% 11/01/34	08/03/2026	Paydown		1,708,709	1,708,709	1,698,479	1,708,709						1,708,709				93,234	11/01/2034	1.D PL
. 000000-00-0	RRE 5 Loan Management DAC RRME 5A A2R 4.181% 01/15/37	07/15/2026	Paydown		1,867,014	1,867,014	1,765,262	1,904,955		15,131		15,131	(139,694)	1,867,014	86,621		86,621	55,096	01/15/2037	1.C FE
. 000000-00-0	RRE 12 Loan Management DAC RRME 12A BR 4.631% 07/15/37	08/17/2026	Paydown		39,998,611	39,998,611	37,414,046	40,599,772					(3,185,726)	39,998,611	2,584,564		2,584,564	1,471,032	07/15/2037	1.F FE
. 000000-00-0	RRE 12 Loan Management DAC RRME 12A C1R 5.431% 07/15/37	08/17/2026	Paydown		29,810,831	29,810,831	27,884,564	28,050,812					(166,248)	29,810,831	1,926,267		1,926,267	588,736	07/15/2037	2.B FE
. 000000-00-0	RRE 12 Loan Management DAC RRME 12A C2R 6.731% 07/15/37	08/17/2026	Paydown		6,946,213	6,946,213	6,497,374	6,589,580					(92,206)	6,946,213	448,839		448,839	192,889	07/15/2037	2.C FE
..749780-AG-7	RR 46 LTD RRAM 2026-46A B 5.453% 07/15/39	09/14/2026	AARE Surplus AAM		1,272,329	1,270,000	1,270,000							1,270,000		2,329	2,329	9,041	07/15/2039	1.F FE
..749780-AJ-1	RR 46 LTD RRAM 2026-46A C1 6.253% 07/15/39	09/14/2026	AARE Surplus AAM		3,810,000	3,810,000	3,810,000							3,810,000				31,103	07/15/2039	2.C FE
..74980E-AU-2	RR 7 Ltd RRAM 2019-7A B1B 5.853% 01/15/37	08/03/2026	Paydown		47,000,000	47,000,000	47,000,000	47,000,000						47,000,000				1,892,917	01/15/2037	1.F FE
..74980E-AW-8	RR 7 Ltd RRAM 2019-7A C1B 6.853% 01/15/37	08/03/2026	Paydown		45,000,000	45,000,000	45,000,000	45,000,000						45,000,000				2,500,590	01/15/2037	2.C FE
..74980P-AE-3	RR 14 Ltd RRAM 2021-14A B 5.915% 04/15/36	09/15/2026	Paydown		32,500,000	32,500,000	31,639,585	32,332,494		167,506		167,506		32,500,000				1,788,211	04/15/2036	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
74980P-AG-8	RR 14 Ltd RRAM 2021-14A C 6.915% 04/15/36	09/15/2026	Paydown		26,250,000	26,250,000	26,282,773	26,253,685		(3,685)		(3,685)		26,250,000				1,688,595	04/15/2036	2.C FE
74989K-AJ-4	RR 2 Ltd RRAM 2017-2A BR 5.815% 04/15/36	09/04/2026	Paydown		45,000,000	45,000,000	45,000,000	45,000,000						45,000,000				2,354,159	04/15/2036	1.F FE
74989K-AL-9	RR 2 Ltd RRAM 2017-2A CR 6.815% 04/15/36	09/04/2026	Paydown		24,000,000	24,000,000	24,000,000	24,000,000						24,000,000				1,471,552	04/15/2036	2.C FE
75009R-AE-3	Rad CLO 14 Ltd RAD 2021-14A C 6.015% 01/15/35	08/27/2026	Paydown		3,000,000	3,000,000	2,988,001	2,998,895		1,105		1,105		3,000,000				158,334	01/15/2035	1.F FE
BCC33P-CQ-5	RRE 5 Loan Management DAC RRME 5A BRN 4.531% 01/15/37	07/15/2026	Paydown		50,814,749	50,814,749	50,821,132	52,292,036					(1,470,905)	50,814,749	(6,383)		(6,383)	1,636,773	01/15/2037	1.F FE
BCC33P-CT-9	RRE 5 Loan Management DAC RRME 5A CRN 5.531% 01/15/37	07/15/2026	Paydown		40,823,085	40,823,085	40,828,212	40,828,212						40,823,085	(5,128)		(5,128)	547,329	01/15/2037	2.C FE
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					513,928,905	513,926,576	508,023,932	508,447,944		139,679		139,679	(5,054,779)	513,926,576	5,034,780	2,329	5,037,109	19,960,080	XXX	XXX
000000-00-0	Tidewater Auto Receivables Tru TMCAT 2019-A A 8.393% 10/15/27	09/10/2026	Various		1,834,564	1,834,564	1,819,369	1,834,564		25	25			1,834,564				172,105	10/15/2027	4.A FE
000000-00-0	Tidewater Auto Receivables Tru TMCAT 2019-A B 9.187% 10/15/27	09/10/2026	Various		325,009		325,009	325,009						325,009					10/15/2027	5.B FE
000000-00-0	Tidewater Auto Receivables Tru TMCAT 2019-A C 10.333% 10/15/27	09/10/2026	Various		156,278		156,278	156,278						156,278					10/15/2027	6. FE
057754-AA-1	Baldur Lendco Sarl US-1A 5.983% 05/08/30	08/28/2026	Paydown		9,420,692	9,420,692	9,400,434	7,906,970		22,456		22,456		9,420,692				164,645	05/08/2030	1.G PL
057754-AB-9	Baldur Lendco Sarl EU-1A 4.417% 05/08/30	08/28/2026	Paydown		10,338,546	10,338,546	10,440,447	2,609,984		21,016		21,016		10,338,546	(122,791)		(122,791)	178,723	05/08/2030	1.G PL
08860A-AC-3	BHG Securitization Trust 2025- BHG 2025-1CON C 5.560% 04/17/36	09/17/2026	Paydown		1,119,581	1,119,581	1,116,154	1,095,121		2,821	(120)	2,941		1,119,581				44,333	04/17/2036	1.G FE
08860A-AC-3	BHG Securitization Trust 2025- BHG 2025-1CON C 5.560% 04/17/36	09/09/2026	Lincoln Fin Mod - AAM		725,816	728,358	728,242			16	(4,022)	4,038		728,250		(2,435)	(2,435)	9,224	04/17/2036	1.G FE
08860D-AC-7	BHG Securitization Trust 2022- BHG 2022-C C 6.560% 10/17/35	09/17/2026	Paydown		712,315	712,315	697,067	706,868		5,447		5,447		712,315				31,231	10/17/2035	1.D FE
088939-AA-1	BHG Owner Loan Trust Series 20 Bolt 2026-2con A 5.510% 09/17/37	09/17/2026	Paydown		903,566	903,566	903,383			183		183		903,566				3,550	09/17/2037	1.A Z
193938-AD-9	College Ave Student Loans 2023 CASL 2023-A C 6.060% 05/25/55	09/25/2026	Paydown		64,192	64,192	64,161	64,177		15		15		64,192				2,584	05/25/2055	1.F FE
193938-AE-7	College Ave Student Loans 2023 CASL 2023-A D 6.890% 05/25/55	09/25/2026	Paydown		62,134	62,134	62,098	62,115		19		19		62,134				2,843	05/25/2055	1.G FE
19424K-AD-5	College Ave Student Loans 2021 CASL 2021-A C 2.920% 07/25/51	09/25/2026	Paydown		93,765	93,765	84,905	86,436		7,329		7,329		93,765				1,816	07/25/2051	1.F FE
19425A-AE-4	College Ave Student Loans 2021 CASL 2021-B D 3.780% 06/25/52	09/25/2026	Paydown		81,044	81,044	76,065	76,359		4,685		4,685		81,044				1,981	06/25/2052	2.B FE
19425A-AE-4	College Ave Student Loans 2021 CASL 2021-B D 3.780% 06/25/52	08/04/2026	ACRA RE 2B Surplus AAM		502,755	566,500	531,208	532,893		2,702		2,702		535,595		(32,840)	(32,840)	13,027	06/25/2052	2.B FE
255387-AB-8	Dividend Solar Loans 2018-2 LL DIV 2018-2 B 4.250% 12/20/38	09/20/2026	Paydown		61,421	61,421	54,473	55,009		6,412		6,412		61,421				1,726	12/20/2038	1.F FE
255396-AB-9	Dividend Solar Loans 2018-1 LL DIV 2018-1 B 4.290% 07/20/38	09/20/2026	Paydown		63,052	63,052	56,188	44,748		6,362		6,362		63,052				1,754	07/20/2038	1.F FE
29281E-AA-6	EnFin Residential Solar Receiv ENFIN 2024-2A A 5.980% 09/20/55	08/20/2026	Paydown		1,305,885	1,305,885	1,281,683	1,282,399		23,487		23,487		1,305,885				48,668	09/20/2055	1.G FE
29281E-AA-6	EnFin Residential Solar Receiv ENFIN 2024-2A A 5.980% 09/20/55	09/20/2026	Paydown		697,487	697,487	684,560	684,942		12,544		12,544		697,487				31,282	09/20/2055	3.C FE
29281L-AA-0	EnFin Residential Solar Receiv ENFIN 2024-1A A 6.650% 02/20/55	08/20/2026	Paydown		321,035	321,035	318,780	319,020		2,016		2,016		321,035				13,343	02/20/2055	1.G FE
29281L-AA-0	EnFin Residential Solar Receiv ENFIN 2024-1A A 6.650% 02/20/55	09/20/2026	Paydown		146,864	146,864	145,832	145,942		922		922		146,864				7,325	02/20/2055	3.C FE
30339E-AB-4	FHF Issuer Trust 2024-3 FHF 2024-3A A2 4.940% 11/15/30	09/15/2026	Paydown		1,036,494	1,036,494	1,033,579	1,033,729		2,765		2,765		1,036,494				33,927	11/15/2030	1.F FE
31568A-AB-2	FHF Issuer Trust 2024-1 FHF 2024-1A A2 5.690% 02/15/30	09/15/2026	Paydown		824,417	824,417	827,380	827,119		(2,702)		(2,702)		824,417				31,293	02/15/2030	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..37187A-AF-1	Genesis Financial Gnfl 20 GNFL 2020 A 8.390% 01/15/31	. 09/17/2026 .	Paydown		710,996	710,996	710,996	710,996						710,996				43,706	. 01/15/2031 .	1.C PL
..37187A-AG-9	Genesis Financial Gnfl 20 GNFL 2020 B 9.690% 01/15/31	. 09/17/2026 .	Paydown		150,326	150,326	149,771	150,307		19		19		150,326				10,490	. 01/15/2031 .	1.F PL
..37187A-AJ-3	Genesis Financial Gnfl 20 GNFL 2020 D 11.520% 01/15/31	. 09/17/2026 .	Paydown		245,150	245,150	245,150	245,150						245,150				19,957	. 01/15/2031 .	4.B PL
..37187A-AK-0	Genesis Financial Gnfl 20 GNFL 2020 E 12.150% 01/15/31	. 09/17/2026 .	Paydown		97,243	97,243	97,243	97,243						97,243				8,304	. 01/15/2031 .	4.C PL
..37187E-AA-4	Genesis GPCC Trust A 9.250% 01/15/31	. 09/15/2026 .	Paydown		2,525,025	2,525,025	2,522,528	2,525,025						2,525,025				166,414	. 01/15/2031 .	1.A Z
..37187E-AB-2	Genesis GPCC Trust B 10.500% 01/15/31	. 08/17/2026 .	Paydown		272,680	272,680	272,680	272,680						272,680				19,059	. 01/15/2031 .	1.B Z
..37187E-AB-2	Genesis GPCC Trust B 10.500% 01/15/31	. 09/15/2026 .	Paydown		118,885	118,885	118,885	118,885						118,885				9,971	. 01/15/2031 .	1.F Z
..37187E-AC-0	Genesis GPCC Trust C 12.000% 01/15/31	. 09/15/2026 .	Paydown		559,980	559,980	559,980	559,980						559,980				47,118	. 01/15/2031 .	1.F Z
..37187E-AD-8	Genesis GPCC Trust D 14.500% 01/15/31	. 09/15/2026 .	Paydown		297,669	297,669	297,448	297,669						297,669				33,913	. 01/15/2031 .	3.B Z
..37187E-AD-8	Genesis GPCC Trust D 14.500% 01/15/31	. 08/17/2026 .	Paydown		682,748	682,748	682,243	682,748						682,748				64,835	. 01/15/2031 .	3.C Z
..37187E-AE-6	Genesis GPCC Trust E 17.200% 01/15/31	. 09/15/2026 .	Paydown		312,771	312,771	312,771	312,771						312,771				37,103	. 01/15/2031 .	4.B Z
..38411L-AA-4	Gracie Point Funding III, LLC A 6.009% 05/01/29	. 08/03/2026 .	Paydown		182,009	182,009	182,009	182,009						182,009				8,250	. 05/01/2029 .	1.C Z
..46590U-AA-0	JG Wentworth XLII LLC HENDR 2018-2A A 3.960% 10/15/75	. 09/15/2026 .	Paydown		193,774	193,774	189,623	189,675		4,099		4,099		193,774				5,231	. 10/15/2075 .	1.A FE
..466159-AA-8	JG Wentworth XXI LLC HENDR 2010-2A A 4.070% 01/15/48	. 09/15/2026 .	Paydown		39,081	39,081	39,072			10	(58)	68		39,081				259	. 01/15/2048 .	1.A FE
..46616Q-AB-7	JGWPT XXIV LLC HENDR 2011-2A B 8.350% 09/15/58	. 09/15/2026 .	Paydown		95,374	95,374	95,371	95,730		(356)		(356)		95,374				5,365	. 09/15/2058 .	2.B FE
..46616Y-AC-8	JGWPT XXVI LLC HENDR 2012-2A B 6.770% 10/17/61	. 09/15/2026 .	Paydown		62,449	62,449	66,322	41,546		(3,565)	(396)	(3,169)		62,449				1,907	. 10/17/2061 .	2.A FE
..46616Y-AC-8	JGWPT XXVI LLC HENDR 2012-2A B 6.770% 10/17/61	. 09/09/2026 .	Lincoln Fin Mod - AAM		1,566,153	1,549,010	1,569,223			(244)	(25,371)	25,127		1,568,978		(2,824)	(2,824)	24,469	. 10/17/2061 .	2.A FE
..46617A-AB-1	JGWPT XXVII LLC HENDR 2012-3A B 6.170% 09/15/67	. 09/15/2026 .	Paydown		37,446	37,446	37,445	37,689		(243)		(243)		37,446				1,572	. 09/15/2067 .	1.G FE
..46617J-AB-2	JGWPT XXIX LLC HENDR 2013-2A B 5.680% 03/17/64	. 08/15/2026 .	Paydown		21,291	21,291	20,577			715	(323)	1,038		21,291				159	. 03/17/2064 .	2.A FE
..46617J-AB-2	JGWPT XXIX LLC HENDR 2013-2A B 5.680% 03/17/64	. 09/09/2026 .	Lincoln Fin Mod - AAM		1,511,303	1,570,625	1,517,937			726	(23,846)	24,572		1,518,637		(7,334)	(7,334)	21,312	. 03/17/2064 .	2.A FE
..46617L-AA-9	JGWPT XXX LLC HENDR 2013-3A A 4.080% 01/17/73	. 09/15/2026 .	Paydown		56,645	56,645	54,221	54,249		2,396		2,396		56,645				1,118	. 01/17/2073 .	1.A FE
..46617T-AA-2	JGWPT XXXI LLC HENDR 2014-1A A 3.960% 03/15/63	. 09/15/2026 .	Paydown		91,234	91,234	85,718			5,516		5,516		91,234				585	. 03/15/2063 .	1.A FE
..46618A-AA-2	JGWPT XXXII LLC HENDR 2014-2A A 3.610% 01/17/73	. 09/15/2026 .	Paydown		86,516	86,516	78,116			8,400		8,400		86,516				576	. 01/17/2073 .	1.A FE
..46620J-AA-9	J.G. Wentworth XXXVIII LLC HENDR 2017-1A A 3.990% 08/16/60	. 09/15/2026 .	Paydown		63,635	63,635	63,586	63,599		37		37		63,635				1,659	. 08/16/2060 .	1.A FE
..46620V-AA-2	J.G. Wentworth XXXIX LLC HENDR 2017-2A A 3.530% 09/15/72	. 09/15/2026 .	Paydown		177,222	177,222	177,142	177,142		80		80		177,222				4,286	. 09/15/2072 .	1.A FE
..46621R-AA-0	J.G. Wentworth XL LLC HENDR 2017-3A A 3.800% 02/15/67	. 09/15/2026 .	Paydown		194,207	194,207	192,064	192,071		2,136		2,136		194,207				5,141	. 02/15/2067 .	1.A FE
..46621R-AB-8	J.G. Wentworth XL LLC HENDR 2017-3A B 5.430% 02/15/69	. 09/15/2026 .	Paydown		19,192	19,192	19,177	19,177		15		15		19,192				726	. 02/15/2069 .	1.F FE
..46651T-AA-9	J.G. Wentworth XLI LLC HENDR 2018-1A A 3.740% 10/17/72	. 09/15/2026 .	Paydown		461,684	461,684	461,314	461,397		287		287		461,684				11,390	. 10/17/2072 .	1.A FE
..46651T-AB-7	J.G. Wentworth XLI LLC HENDR 2018-1A B 4.700% 10/15/74	. 09/15/2026 .	Paydown		71,548	71,548	67,320	43,754		4,230	812	3,418		71,548				1,381	. 10/15/2074 .	2.A FE
..46651T-AB-7	J.G. Wentworth XLI LLC HENDR 2018-1A B 4.700% 10/15/74	. 09/09/2026 .	Lincoln Fin Mod - AAM		1,323,836	1,494,244	1,266,900			1,939	43,638	(41,699)		1,268,788		55,048	55,048	16,777	. 10/15/2074 .	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46657N-AA-6	J.G. WENTWORTH XLIX LLC HENDR 2020-F1 A 3.165% 12/15/73	09/15/2026	Paydown		97,623	97,623	97,623	97,623						97,623				2,092	12/15/2073	1.F FE
..47747F-AA-3	JG Wentworth LXI, LLC A 6.077% 08/15/69	09/15/2026	Paydown		132,315	132,315	132,315							132,315				3,795	08/15/2069	1.A FE
..47747F-AB-1	JG Wentworth LXI, LLC B 6.727% 08/15/69	09/15/2026	Paydown		34,036	34,036	34,036							34,036				1,088	08/15/2069	2.B FE
..50200X-AA-8	LCSS Financing 2018-A LLC LCSS 2018-A A 4.700% 12/15/62	09/15/2026	Paydown		160,692	160,692	159,655	159,596		1,095		1,095		160,692				4,987	12/15/2062	1.A FE
..53000L-AA-0	LIAS Administration Fee Issuer LAFI 2018-1A A 5.956% 07/25/48	07/25/2026	Paydown		415,581	415,581	415,581	415,581						415,581				18,564	07/25/2048	2.C FE
..61946C-AA-0	Mosaic Solar Loan Trust 2019-1 MSAIC 2019-1A A 4.370% 12/21/43	08/20/2026	Paydown		94,309	94,309	88,079			6,230		6,230		94,309				866	12/21/2043	1.E FE
..61946C-AA-0	Mosaic Solar Loan Trust 2019-1 MSAIC 2019-1A A 4.370% 12/21/43	09/09/2026	Lincoln Fin Mod - AAM		2,704,260	2,927,523	2,734,129			4,295		4,295		2,738,424		(34,165)	(34,165)	38,735	12/21/2043	1.E FE
..644622-AB-8	Granite Edvance Corp NHHEL 2020-1 A1A 1.550% 09/25/60	09/25/2026	Paydown		12,746	12,746	12,865			(118)	(1,364)	1,246		12,746				30	09/25/2060	1.B FE
..68269A-AA-8	Onemain Financial Issuance Tru OMFIT 2019-AA A 3.390% 08/14/36	09/14/2026	Paydown		26,000,603	26,000,603	25,684,938	20,984,538		130,206		130,206		26,000,603				330,525	08/14/2036	1.A PL
..70472X-AB-5	PEAR 2022-1 LLC PEAR 2022-1 A2 7.250% 10/15/34	09/15/2026	Paydown		3,786,557	3,786,557	3,656,299	3,759,358		27,198		27,198		3,786,557				187,047	10/15/2034	1.F FE
..75908A-AC-6	Regional Management Issuance T RMIT 2025-1 C 5.730% 04/17/34	09/09/2026	Lincoln Fin Mod - AAM		439,634	440,000	439,865	439,910		11		11		439,922		(287)	(287)	18,489	04/17/2034	1.G FE
..869507-AA-1	SuttonPark Structured Settleme SPSS 2017-1A A 4.190% 01/15/71	09/15/2026	Paydown		115,287	115,287	114,420	105,115		858		858		115,287				3,384	01/15/2071	1.A FE
..88576N-AB-4	321 Henderson Receivables I LL HENDR 2006-1A A2 5.560% 03/15/47	08/15/2026	Paydown		85,930	85,930	86,492			(563)	(520)	(43)		85,930				757	03/15/2047	1.A FE
..88576N-AB-4	321 Henderson Receivables I LL HENDR 2006-1A A2 5.560% 03/15/47	09/09/2026	Lincoln Fin Mod - AAM		1,293,836	1,297,445	1,305,940			231	(7,851)	8,082		1,306,172		(12,336)	(12,336)	16,832	03/15/2047	1.A FE
..88576P-AG-8	321 Henderson Receivables LLC HENDR 2005-1A B 5.243% 10/15/55	09/15/2026	Paydown		22,218	22,218	19,385	21,349		869		869		22,218				795	10/15/2055	1.C FE
..88576V-AA-8	321 Henderson Receivables V LL HENDR 2008-3A A1 8.000% 06/15/45	09/15/2026	Paydown		1,162	1,162	1,282	1,282		(120)		(120)		1,162				62	06/15/2045	1.A FE
..88576X-AB-2	321 Henderson Receivables VI L HENDR 2010-1A B 9.310% 07/15/61	09/15/2026	Paydown		223,960	223,960	255,962	227,584		(3,624)		(3,624)		223,960				14,315	07/15/2061	1.A FE
..91533R-AC-9	Upgrade Master Pass-Thru Trust UMPT 2025-ST7 C 5.495% 11/15/32	09/09/2026	Various		14,213,035	14,330,000	14,330,000	14,330,000						14,330,000		(116,965)	(116,965)	380,316	11/15/2032	1.G FE
..91534J-AB-8	Upgrade Master Pass-Thru Trust UMPT 2025-ST2 A 6.110% 06/15/32	09/15/2026	Paydown		321,534	321,534	325,553	324,757		(3,223)		(3,223)		321,534				3,202	06/15/2032	2.C FE
..91684P-AA-4	Upstart Securitization Trust 2 UPST 2025-1 A 5.450% 04/20/35	09/20/2026	Paydown		942,136	942,136	937,601	938,814		3,322		3,322		942,136				34,060	04/20/2035	1.G FE
..92512W-AB-3	Veros Auto Receivables Trust 2 VEROS 2024-1 B 6.600% 06/15/28	09/15/2026	Paydown		1,242,594	1,242,594	1,255,037	1,253,764		(11,170)		(11,170)		1,242,594				54,551	06/15/2028	1.C FE
..94108F-AA-8	WAT 2021-A WAT 2021-A A 6.131% 02/18/31	09/15/2026	Various		11,358,760	11,358,760	11,352,761	11,354,344		4,416		4,416		11,358,760				490,646	02/18/2031	2.B PL
.00188M-AB-1	AP Bosphorus Holdings Ltd Ziraat (Bosphorus) DPR Senior 6.580% 12/15/37	07/08/2026	Apollo Internal		9,078,093	9,000,000	9,000,000							9,000,000		78,093	78,093	264,960	12/15/2037	2.C PL
..05551C-AA-3	Bib Central American Card Rece Senior Unsecured 3.500% 01/07/30	07/07/2026	Paydown		797,373	797,373	797,373	797,373						797,373				20,938	01/07/2030	1.G FE
.08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SECD NTS SER 18-1 4.180% 04/07/28	07/07/2026	Paydown		511,575	511,575	511,575	511,575						511,575				16,038	04/07/2028	1.G FE
..173074-LF-0	Federation of Malaysia Senior Unsecured 6.600% 12/20/32	07/11/2026	Various															1,631,667	12/20/2032	1.G Z
..401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured 6.750% 10/07/26	07/07/2026	Various		4,016,265	4,016,265	3,970,558	4,003,477		12,788		12,788		4,016,265				203,323	10/07/2026	3.B FE
..47015P-AD-0	Ncbj Dpr 20-1 NCBJ DPR 2020-1 5.250% 09/15/30	09/15/2026	Various		1,240,160	1,240,160	1,240,160	1,240,160						1,240,160				39,530	09/15/2030	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..470170-AD-3	Jamaica Merchant Voucher Recei JAMREC-PP 5.625% 01/08/27	07/05/2026	Paydown		429,321	429,321	418,838	426,195		3,127		3,127		429,321				18,112	01/08/2027	2.C FE
..470170-AE-1	Jamaica Merchant Voucher Recei Secured 6.120% 10/07/32	07/07/2026	Various		674,362	674,362	669,151	670,209		4,153		4,153		674,362				28,608	10/07/2032	2.C FE
..BAN119-JN-9	DFS Funding Corp DFS Funding Corp 4.368 12/15/2 8.492% 12/15/27	09/15/2026	Paydown		2,380,952	2,380,952	2,366,071	2,396,094		(15,142)		(15,142)		2,380,952				148,584	12/15/2027	3.A FE
.00188M-AB-1	AP Bosphorus Holdings Ltd Ziraat (Bosphorus) DPR Senior 6.580% 12/15/37	09/30/2026	AAIA Amplify SA Mod AAM											77,954		(77,954)	(77,954)		12/15/2037	2.C PL
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					125,851,893	125,915,590	125,373,671	91,839,872		309,556	(19,396)	328,952		126,005,892	(122,791)	(153,999)	(276,790)	5,345,311	XXX	XXX
.00076M-AA-8	BHG 2025 Forward Flow A 4.992% 04/29/36	08/31/2026	Paydown		16,594,606	16,594,606	16,594,606							16,594,606				201,665	04/29/2036	1.A PL
..037980-AA-7	Aqua Assetco Finance Trust 202 AAFT 2022-A A 5.772% 07/21/46	09/01/2026	Paydown		1,166,978	1,166,978	1,151,840	1,156,946		10,031		10,031		1,166,978				33,621	07/21/2046	1.A PL
..037980-AB-5	Aqua Assetco Finance Trust 202 AAFT 2022-A B 6.438% 07/21/46	09/17/2026	Paydown		812,878	812,878	807,654	811,845		1,033		1,033		812,878				33,451	07/21/2046	1.C PL
..037980-AC-3	Aqua Assetco Finance Trust 202 AAFT 2022-A C 7.819% 07/21/46	09/01/2026	Paydown		743,295	743,295	738,461	739,691		3,603		3,603		743,295				38,696	07/21/2046	2.C PL
..037983-AA-1	Aqua AssetCo Borrower Trust C A1 5.390% 04/08/55	09/14/2026	Paydown		9,939,875	9,939,875	9,939,875	8,596,637						9,939,875				348,014	04/08/2055	1.A PL
..037983-AB-9	Aqua AssetCo Borrower Trust C A2 5.600% 04/08/55	08/12/2026	Paydown		3,391,825	3,391,825	3,391,825	2,909,333		24,134		24,134		3,391,825				121,682	04/08/2055	1.C PL
..037983-AC-7	Aqua AssetCo Borrower Trust C B 6.070% 04/08/55	08/12/2026	Paydown		1,280,402	1,280,402	1,280,402	1,107,373						1,280,402				46,784	04/08/2055	1.F PL
..037983-AD-5	Aqua AssetCo Borrower Trust C C 6.760% 04/08/55	08/12/2026	Paydown		1,156,597	1,156,597	1,156,597	1,000,299						1,156,597				46,728	04/08/2055	2.C PL
..03837*-AB-9	Aqua AssetCo Borrower Trust D A2 7.590% 12/17/44	09/17/2026	Paydown		1,975,387	1,975,387	1,975,387							1,975,387				47,503	12/17/2044	1.D PL
..03837*-AC-7	Aqua AssetCo Borrower Trust D B 8.090% 12/17/44	09/17/2026	Paydown		1,226,889	1,226,889	1,226,889							1,226,889				31,628	12/17/2044	1.G PL
..03837*-AD-5	Aqua AssetCo Borrower Trust D C 9.940% 12/17/44	09/17/2026	Paydown		736,133	736,133	736,133							736,133				23,683	12/17/2044	2.B PL
..03837K-AC-2	Aqua Borrower Trust I A2 5.500% 11/22/49	08/14/2026	Paydown		1,631,846	1,631,846	1,631,846							1,631,846				33,521	11/22/2049	1.A FE
..03837K-AC-2	Aqua Borrower Trust I A2 5.500% 11/22/49	09/14/2026	Paydown		699,255	699,255	699,255							699,255				19,230	11/22/2049	1.B PL
..03837K-AD-0	Aqua Borrower Trust I B 5.900% 11/22/49	09/14/2026	Paydown		149,386	149,386	149,386							149,386				4,407	11/22/2049	1.C PL
..03837K-AD-0	Aqua Borrower Trust I B 5.900% 11/22/49	08/14/2026	Paydown		348,622	348,622	348,622							348,622				7,682	11/22/2049	1.E FE
..03837K-AE-8	Aqua Borrower Trust I C 6.900% 11/22/49	08/14/2026	Paydown		529,608	529,608	529,608							529,608				13,648	11/22/2049	2.A FE
..03837K-AE-8	Aqua Borrower Trust I C 6.900% 11/22/49	09/14/2026	Paydown		226,940	226,940	226,940							226,940				7,829	11/22/2049	2.B PL
..03842V-AC-1	Aqua Finance Trust 2021-A AQFIT 2021-A C 3.140% 07/17/46	09/17/2026	Paydown		378,583	378,583	315,171	336,772		41,811		41,811		378,583				7,860	07/17/2046	2.C FE
..03843F-AB-7	Aqua AssetCo Borrower Trust F A2 6.280% 03/13/49	09/14/2026	Paydown		7,592,760	7,592,760	7,592,760	7,592,760						7,592,760				315,427	03/13/2049	1.A PL
..03843F-AC-5	Aqua AssetCo Borrower Trust F B 6.880% 03/13/49	09/14/2026	Paydown		1,525,042	1,525,042	1,525,042	1,525,042						1,525,042				69,408	03/13/2049	1.E PL
..03843F-AD-3	Aqua AssetCo Borrower Trust F C 8.890% 03/13/49	09/14/2026	Paydown		1,505,573	1,505,573	1,505,573	1,505,573						1,505,573				88,541	03/13/2049	2.A PL
..03844A-AC-5	Aqua Borrower Trust L A2 5.700% 01/12/56	08/13/2026	Paydown			(1,813)	(1,813)	(1,813)						(1,813)		1,813	1,813	69	01/12/2056	1.D PL
..03844A-AD-3	Aqua Borrower Trust L B 6.060% 01/12/56	08/13/2026	Paydown			(1,682)	(1,682)	(1,682)						(1,682)		1,682	1,682	68	01/12/2056	1.G PL
..03844A-AE-1	Aqua Borrower Trust L C 6.750% 01/12/56	08/13/2026	Paydown			(1,112)	(1,112)	(1,112)						(1,112)		1,112	1,112	50	01/12/2056	2.B PL
..04941*-AA-2	Atlas Securitized Products Fun ATLAS Funding 1 A1A 5.413% 05/25/63	09/24/2026	Redemption 100.0000		98,250,895	98,250,895	98,205,754	40,348,079		44,807		44,807		98,250,895				2,126,128	05/25/2063	1.C PL
..04941*-AC-8	Atlas Securitized Products Fun ATLAS Funding 1 A1B 5.413% 05/25/63	09/24/2026	Redemption 100.0000		98,250,895	98,250,895	98,234,656	40,376,447		16,439		16,439		98,250,895				2,997,976	05/25/2063	1.F PL
..64035G-AB-5	Nelnet Student Loan Trust 2021 NSLT 2021-CA AFX 1.320% 04/20/62	09/20/2026	Paydown		358,717	358,717	322,621	338,304		20,413		20,413		358,717				3,143	04/20/2062	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..71680B-BC-9	Petros PACE Finance LLC A 3.638% 01/31/57	09/30/2026	Paydown		7,558,837	7,558,837	7,699,400	7,657,500		(98,663)		(98,663)		7,558,837				172,968	01/31/2057	1.C PL
..71680B-BD-7	Petros PACE Finance LLC B 4.446% 01/31/57	09/30/2026	Paydown		138,838	138,838	144,732	143,484		(4,646)		(4,646)		138,838				3,874	01/31/2057	2.B PL
..71680B-BE-5	Petros PACE Finance LLC A 4.616% 01/31/57	07/01/2026	Paydown		753,481	753,481	771,835	767,910		(14,430)		(14,430)		753,481				17,487	01/31/2057	1.C PL
..71680B-BF-2	Petros PACE Finance LLC B 5.416% 01/31/57	07/01/2026	Paydown		13,839	13,839	14,428	14,311		(471)		(471)		13,839				377	01/31/2057	2.B PL
..71680B-BJ-4	Petros PACE Finance LLC A 5.041% 01/31/57	07/01/2026	Paydown		24,510	24,510	25,321	25,106		(596)		(596)		24,510				621	01/31/2057	1.C PL
. 71680B-BK-1	Petros PACE Finance LLC B 5.839% 01/31/57	07/01/2026	Paydown		450	450	469	464		(14)		(14)		450				13	01/31/2057	2.B PL
..166650-AK-0	Chestnut Ridge LP Class B Floating Junior Draw 2 7.325% 09/30/66	09/14/2026	AARE Surplus AAM		40,091,944	40,112,000	40,112,000							40,112,000		(20,056)	(20,056)	900,997	09/30/2066	2.B PL
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					299,054,886	299,070,335	299,050,481	116,949,269		43,451		43,451		299,070,335		(15,449)	(15,449)	7,764,779	XXX	XXX
..00262#-AA-7	Ardian A 6.833% 06/17/30	09/30/2026	Paydown		1,615,682	1,615,682	1,615,682	1,615,682						1,615,682				104,103	06/17/2030	1.G PL
..G82928-AA-9	Southern Palm Company A 7.230% 09/15/34	07/01/2026	Paydown		47,048	47,048	47,048	37,519						47,048				1,491	09/15/2034	1.G Z
..G82928-AA-9	Southern Palm Company A 7.230% 09/15/34	09/14/2026	Redemption 100.0000		883,040	883,040	883,040	652,035						883,040				35,939	09/15/2034	1.G Z
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					2,545,770	2,545,770	2,545,770	2,305,236						2,545,770				141,533	XXX	XXX
. 000000-00-0	AMAPS 5 LLC AMAPS 5 LLC 6.075% 04/29/52	09/23/2026	Various		502,386,056	501,000,000	501,244,399			1,141,658		1,141,658		502,386,056				6,700,965	04/29/2052	1.F Z
..00165W-AA-8	Amaps 3 LLC A 6.075% 01/28/71	08/19/2026	Various		550,651,113	550,700,000	550,700,000							550,700,000		(48,887)	(48,887)	17,053,963	01/28/2071	1.F Z
..00165W-AA-8	Amaps 3 LLC A 6.075% 01/28/71	09/17/2026	Various		83,000,428	83,000,000	83,001,943			20,489		20,489		83,022,432		(22,005)	(22,005)	2,919,364	01/28/2071	1.F FE
..00165W-AC-4	Amaps 3 LLC B 7.075% 01/28/76	08/19/2026	AARe - Sony Life [Block] Trust		14,996,537	15,000,000	15,000,000							15,000,000		(3,463)	(3,463)	548,859	01/28/2076	2.B Z
..022937-AA-4	AMAPS 5 LLC AMAPS 5 LLC 5.757% 04/29/52	09/16/2026	Various		15,000,000	15,000,000	15,000,077			(236)		(236)		14,999,841		159	159	170,650	04/29/2052	1.F FE
..022937-AA-4	AMAPS 5 LLC AMAPS 5 LLC 5.757% 04/29/52	09/02/2026	Various		12,005,868	12,000,000	12,000,616			(904)		(904)		11,999,712		6,156	6,156	120,377	04/29/2052	1.F FE
..022937-AA-4	AMAPS 5 LLC AMAPS 5 LLC 5.757% 04/29/52	09/23/2026	Various		1,419,778,337	1,419,000,000	1,419,030,113			748,223		748,223		1,419,778,337				18,825,686	04/29/2052	1.F FE
..022937-AE-6	AMAPS 5 LLC AMAPS 5 LLC 7.075% 04/29/52	09/08/2026	Apollo Global Securities, LLC		15,000,000	15,000,000	15,000,000							15,000,000				198,961	04/29/2052	2.B FE
..02300A-AC-4	AMAPS 1 LLC AMAPS 7.075% 07/31/75	08/06/2026	AARe - BOC Life - Surplus		147,633,870	147,500,000	147,500,000	80,000,000						147,500,000		133,870	133,870	4,846,500	07/31/2075	2.B Z
..02300B-AA-6	AMAPS 2 LLC A 6.075% 10/31/70	09/11/2026	ALRE - DFL Trust AAM		34,997,895	35,000,000	35,000,000							35,000,000		(2,105)	(2,105)	1,739,576	10/31/2070	1.F PL
..02300B-AC-2	AMAPS 2 LLC B 7.075% 10/31/75	08/04/2026	Various		100,016,557	100,100,000	100,100,000							100,100,000		(83,443)	(83,443)	5,131,229	10/31/2075	2.A PL
..02300C-AA-4	AMAPS 4 LLC AMAPS 4 LLC 6.083% 01/28/77	09/11/2026	AARe - APAC Dedicated Surplus		49,996,721	50,000,000	50,000,000	50,000,000						50,000,000		(3,279)	(3,279)	1,023,287	01/28/2077	1.F FE
..L0009*-AA-6	AP Dolphin (Luxembourg) S.a.r. AP Dolphin 5.500% 12/31/32	07/15/2026	Redemption 100.0000		10,716,471	10,716,471	9,875,069	11,179,895		(174,555)		(174,555)	(1,130,272)	10,716,471	841,402		841,402	53,189,476	12/31/2032	2.B PL
1329999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (affiliated)					2,956,179,853	2,954,016,471	2,953,452,217	141,179,895		1,734,675		1,734,675	(1,130,272)	2,956,202,849	841,402	(22,997)	818,405	112,468,893	XXX	XXX
..29478D-AA-1	Equity Trustees Limited A 6.490% 09/24/45	09/30/2026	Paydown		732,441	732,441	675,931	684,272					(8,341)	732,441	56,510		56,510	30,133	09/24/2045	1.E PL
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					732,441	732,441	675,931	684,272					(8,341)	732,441	56,510		56,510	30,133	XXX	XXX
..00038P-AA-8	Aaset 2021-1 Trust AASET 2021-1A A 2.950% 11/16/41	07/27/2026	Paydown		894,511	894,511	888,111	445,096		3,994	(15,518)	19,512		894,511				9,588	11/16/2041	1.E FE
..12510H-AE-0	CARS-DB4 LP CAUTO 2020-1A A5 3.480% 02/15/50	09/15/2026	Paydown		21,250	21,250	21,241	21,284		(34)		(34)		21,250				495	02/15/2050	1.E FE
..12510H-AT-7	CARS-DB7 LP CAUTO 2023-1A A2 6.500% 09/15/53	09/15/2026	Paydown		52,500	52,500	50,763	51,440		1,060		1,060		52,500				2,281	09/15/2053	1.E FE
..12510H-BA-7	Capital Automotive REIT CAUTO 2024-3A A2 4.550% 10/15/54	09/15/2026	Paydown		62,500	62,500	60,293	60,657		1,843		1,843		62,500				1,898	10/15/2054	1.E FE
..14856C-AA-7	Castlelake Aircraft Securitiza CLAST 2018-1 A 4.125% 06/15/43	09/15/2026	Paydown		289,602	289,602	289,424	289,602						289,602				6,253	06/15/2043	2.A FE
..30332Y-AA-9	FIP Master Funding LLC FI 2023-2A A1 5.700% 10/15/53	09/15/2026	Paydown		24,375	24,375	22,735	23,375		1,000		1,000		24,375				926	10/15/2053	1.C FE
..30332Y-AB-7	FIP Master Funding LLC FI 2023-2A A2 6.600% 10/15/53	09/15/2026	Paydown		7,125	7,125	6,726	6,871		253		253		7,125				313	10/15/2053	1.F FE
..30332Y-AD-3	FIP Master Funding LLC FI 2024-1A A2 5.130% 10/15/54	09/15/2026	Paydown		5,556	5,556	5,555	5,556						5,556				190	10/15/2054	1.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..55037L-AA-2	LUNAR AIRCRAFT 2020-1 LTD LUNRR 2020-1A A 3.376% 02/15/45	09/15/2026	Paydown		30,429	30,429	29,884	13,053		534	306	228		30,429				386	02/15/2045	1.F FE
..55037L-AB-0	LUNAR AIRCRAFT 2020-1 LTD LUNRR 2020-1A B 4.335% 02/15/45	09/15/2026	Paydown		11,565	11,565	11,564	11,562		3		3		11,565				217	02/15/2045	2.B FE
..78433X-AB-6	Stonepeak 2021-1 ABS SALTT 2021-1A A 2.675% 02/28/33	09/15/2026	Paydown		1,123,990	1,123,990	1,123,989	1,124,036		(46)		(46)		1,123,990				19,133	02/28/2033	1.F FE
..78433X-AC-4	Stonepeak 2021-1 ABS SALTT 2021-1A B 3.821% 02/28/33	09/15/2026	Paydown		2,140,117	2,140,117	2,117,485	2,126,461		13,656		13,656		2,140,117				52,044	02/28/2033	2.B FE
..86190B-AD-6	Store Master Funding I-VII XIV STR 2021-1A A4 3.700% 06/20/51	09/20/2026	Paydown		8,750	8,750	8,747	8,748		2		2		8,750				216	06/20/2051	1.C FE
..86212V-AA-2	Store Master Funding I-VII STR 2016-1A A1 3.960% 10/20/46	09/20/2026	Paydown		1,075,087	1,075,087	1,052,199	1,067,039		8,048		8,048		1,075,087				32,019	10/20/2046	1.C FE
..86212V-AE-4	Store Master Funding I-VII STR 2018-1A A2 4.290% 10/20/48	09/20/2026	Paydown		21,250	21,250	21,280	21,334		(84)		(84)		21,250				608	10/20/2048	1.A FE
..86212V-AG-9	Store Master Funding I-VII STR 2018-1A A4 4.740% 10/20/48	09/20/2026	Paydown		107,500	107,500	107,471	107,800		(300)		(300)		107,500				3,397	10/20/2048	1.C FE
..86212X-AB-6	Store Master Funding I-VII and STR 2019-1 A2 3.650% 11/20/49	09/20/2026	Paydown		30,375	30,375	30,390	30,040		6		6		30,375				737	11/20/2049	1.A FE
..86212X-AP-5	Store Master Funding I-VII XIV STR 2024-1A A4 5.940% 05/20/54	09/20/2026	Paydown		9,063	9,063	9,060	9,060		2		2		9,063				359	05/20/2054	1.C FE
..88035K-AA-7	TENET 2024-1A TENET 2024-1A A1 5.490% 10/20/54	09/20/2026	Paydown		9,464	9,464	9,457	9,459		5		5		9,464				344	10/20/2054	1.C FE
..97064G-AA-1	Willis Engine Structured Trust WESTF 2021-A A 3.104% 05/15/46	09/15/2026	Paydown		239,273	239,273	225,035	227,988		11,285		11,285		239,273				4,134	05/15/2046	1.F FE
..63943B-AA-1	Navigator Aircraft ABS Ltd NAVTR 2021-1 A 2.771% 11/15/46	09/15/2026	Paydown		964,701	964,701	964,659	964,416		285		285		964,701				17,750	11/15/2046	1.F FE
..78449A-AC-6	Slam 2021-1 Ltd SLAM 2021-1A B 3.422% 06/15/46	09/15/2026	Paydown		75,650	75,650	75,648	76,800		(1,150)		(1,150)		75,650				1,726	06/15/2046	2.B FE
..83438L-AA-9	Lunar 2021-1 Structured Aircra SOLRR 2021-1 A 2.636% 10/15/46	09/15/2026	Paydown		375,176	375,176	375,221			(17)	(19,413)	19,396		375,176				1,992	10/15/2046	1.D FE
..G8738K-AS-9	Telereal Securitisation PLC TELSEC C1 6.803% 09/10/31	09/10/2026	Paydown		557,840	557,840	584,626	529,404		28,667		28,667	60,607	557,840	(60,838)		(60,838)	38,102	09/10/2031	2.B FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					8,137,649	8,137,649	8,091,563	7,231,081		69,012	(34,625)	103,637	60,607	8,137,649	(60,838)		(60,838)	195,108	XXX	XXX
..55292R-AA-9	MAPS 2021-1 Trust MAPSL 2021-1A A 2.521% 06/15/46	07/30/2026	Paydown		381,170	381,170	381,158	381,168		3		3		381,170				5,999	06/15/2046	1.E FE
..55292R-AB-7	MAPS 2021-1 Trust MAPSL 2021-1A B 3.425% 06/15/46	07/30/2026	Paydown		852,765	852,765	852,748	852,787		(22)		(22)		852,765				18,232	06/15/2046	1.G FE
1529999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (affiliated)					1,233,935	1,233,935	1,233,906	1,233,955		(19)		(19)		1,233,935				24,231	XXX	XXX
..20633K-AE-8	Concord Music Royalties LLC TUNES 2024-1A A 5.644% 10/20/74	09/17/2026	Paydown		432,500,000	432,500,000	432,481,705	426,590,829		5,909,171		5,909,171		432,500,000				19,154,657	10/20/2074	1.F FE
..20633K-AN-8	Concord Music Royalties LLC TUNES 2025-3A A 6.311% 07/20/75	09/15/2026	Paydown		355,000,000	355,000,000	356,183,131	225,326,738		(1,173,589)		(1,173,589)		355,000,000				16,754,828	07/20/2075	1.E FE
..88240T-AA-9	Texas Electric Market Stabiliz A-1 4.265% 08/01/34	08/01/2026	Paydown		390,155	390,155	390,149	390,110		45		45		390,155				16,640	08/01/2034	1.A FE
..97770*-AC-8	Wolf Entertainment Funding LLC A 6.300% 11/20/50	08/20/2026	Paydown		12,348,301	12,348,301	12,348,301	12,348,301						12,348,301				551,023	11/20/2050	2.B PL
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					800,238,456	800,238,456	801,403,286	664,655,978		4,735,627		4,735,627		800,238,456				36,477,148	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00264#-AB-3	AP Aristotle Holdings LLC A 5.250% 02/28/42	09/15/2026	Paydown		70,042,323	70,042,323	70,042,323	70,042,323						70,042,323				618,485	02/28/2042	1.F PL
..31745#-AA-9	FCI Fund FCI 19-1 FCI 2019-1 NOTE 5.750% 10/22/29	09/08/2026	Paydown		5,834,223	5,834,223	5,834,223	5,834,223						5,834,223				219,464	10/22/2029	1.D PL
1549999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (affiliated)					75,876,546	75,876,546	75,876,546	75,876,546						75,876,546				837,949	XXX	XXX
..00392#-AA-0	Abteen 2019-1 ABTEEN 2019-1 A 3.930% 08/15/39	09/15/2026	Paydown		158,925	158,925	158,925	158,925						158,925				3,906	08/15/2039	1.B PL
..01627A-AB-4	Aligned Data Centers Issuer LL ADC 2021-1A B 2.482% 08/15/46	07/28/2026	Paydown		500,000	500,000	446,250	497,034		2,967		2,967		500,000				7,653	08/15/2046	2.B FE
..233046-AF-8	DB Master Finance LLC DNKN 2017-1A A2II 4.030% 11/20/47	08/20/2026	Paydown		81,803	81,803	81,510	81,703		101		101		81,803				2,473	11/20/2047	2.B FE
..233046-AL-5	DB Master Finance LLC DNKN 2019-1A A23 4.352% 05/20/49	08/20/2026	Paydown		92,500	92,500	92,609	92,396		104		104		92,500				3,019	05/20/2049	2.B FE
..233046-AS-0	DB Master Finance LLC DNKN 2021-1A A23 2.791% 11/20/51	08/20/2026	Paydown		156,250	156,250	156,250	156,250						156,250				3,271	11/20/2051	2.B FE
..33767T-AG-5	FirstKey Homes 2021-SFR2 Trust FKH 2021-SFR2 D 2.058% 09/17/38	09/01/2026	Paydown		9,000,000	9,000,000	8,609,414	8,782,317		217,683		217,683		9,000,000				138,915	09/17/2038	2.A FE
..33767T-AL-4	FirstKey Homes 2021-SFR2 Trust FKH 2021-SFR2 E2 2.358% 09/17/38	09/01/2026	Paydown		5,975,000	5,975,000	5,697,956	5,825,148		149,852		149,852		5,975,000				105,668	09/17/2038	2.C FE
..361528-AA-0	GBX Leasing 2022-1 LLC GBXL 2022-1 A 2.870% 02/20/52	09/20/2026	Paydown		50,408	50,408	50,383	50,394		14		14		50,408				965	02/20/2052	1.C FE
..74333C-AG-1	Progress Residential 2022-SFR7 PROG 2022-SFR7 D 5.500% 10/27/39	09/09/2026	Lincoln Fin Mod - AAM		2,977,961	3,000,000	2,951,671			6,088	26,829	(20,741)		2,957,731		20,230	20,230	44,917	10/27/2039	2.A FE
..85208N-AE-0	Sprint Spectrum Co LLC / Sprin SPRNTS 2018-1 A2 5.152% 09/20/29	09/20/2026	Paydown		3,480,000	3,480,000	3,480,716	3,479,966		34		34		3,480,000				133,969	09/20/2029	1.F FE
..98919W-AA-1	Zayo Issuer LLC ZAYO 2025-1A A2 5.648% 03/20/55	07/08/2026	Various		2,511,833	2,500,000	2,500,000	220,000		(6)	7,592	(7,598)		2,500,000		11,833	11,833	13,665	03/20/2055	1.G FE
..98919W-AA-1	Zayo Issuer LLC ZAYO 2025-1A A2 5.648% 03/20/55	09/30/2026	AAIA Amplify SA Mod AAM											8,324		(8,324)	(8,324)		03/20/2055	1.G FE
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					24,984,680	24,994,886	24,225,684	19,344,133		376,837	34,421	342,416		24,960,941		23,739	23,739	458,421	XXX	XXX
..10807G-AD-0	Bridge 2025-SFR1 Trust BRDGE 2025-SFR1 D 4.200% 09/17/42	09/01/2026	Paydown		6,500	6,500	5,994	6,022		478		478		6,500				188	09/17/2042	2.C FE
..L00048-AA-9	AP Starlight (Luxembourg) Sarl A1 6.000% 06/15/49	08/29/2026	Paydown				(2,219)			2,219		2,219						7,894	06/15/2049	2.A PL
1749999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (affiliated)					6,500	6,500	3,775	6,022		2,697		2,697		6,500				8,082	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					5,346,507,777	5,384,472,438	5,273,163,749	4,944,573,970	679,578	27,089,915	901,076	26,868,417	(57,255,844)	5,357,547,692	43,618,603	(11,039,914)	32,578,689	237,284,575	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					3,865,193,752	3,863,043,490	3,855,260,041	862,106,726		1,610,504		1,610,504	(6,978,961)	3,865,229,868	7,480,104	(36,117)	7,443,987	141,662,571	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					9,211,701,529	9,247,515,928	9,128,423,790	5,806,680,696	679,578	28,700,419	901,076	28,478,921	(64,234,805)	9,222,777,560	51,098,707	(11,076,031)	40,022,676	378,947,146	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					9,211,701,529	9,247,515,928	9,128,423,790	5,806,680,696	679,578	28,700,419	901,076	28,478,921	(64,234,805)	9,222,777,560	51,098,707	(11,076,031)	40,022,676	378,947,146	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					13,327,707,024	14,571,426,349	13,232,068,137	8,528,256,740	679,578	57,757,908	901,076	57,536,410	(88,263,365)	13,366,819,208	68,678,591	(39,789,782)	28,888,809	535,563,852	XXX	XXX
..06055H-AH-6	Bank of America Corp Junior Subordinated 6.625% Perpet.	07/20/2026	Various	19,340,000.000	19,825,456		19,927,946	20,143,061	(215,115)			(215,115)		19,927,946		(102,489)	(102,489)	925,365		2.B FE
..249670-AB-6	Depository Trust & Clearing Co Junior Subordinated 6.876% Perpet.	07/11/2026	Various	0.000														156,684		1.G FE
..29273V-AN-0	Energy Transfer LP Junior Subordinated 6.500% Perpet.	08/17/2026	Various	31,997,000.000	31,997,000		31,104,763	32,199,320	(1,094,558)			(1,094,558)		31,104,763		892,238	892,238	1,571,408		3.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38141G-A3-8	Goldman Sachs Group Inc/The Junior Subordinated 7.500% Perpet.	07/13/2026	UBS	9,000,000.000	9,408,960		9,000,000	9,557,940	(557,940)			(557,940)		9,000,000		408,960	408,960	626,250		3.A FE
..38144G-AG-6	Goldman Sachs Group Inc/The Junior Subordinated 3.650% Perpet.	08/10/2026	Call 100.0000	3,000,000.000	3,000,000		3,000,000	2,959,744	40,256			40,256		3,000,000				109,500		3.A FE
..48128B-AQ-4	JPMorgan Chase & Co Junior Subordinated 6.875% Perpet.	07/17/2026	MIZUHO SECURITIES USA L	8,000,000.000	8,317,600		8,000,000	8,450,845	(450,845)			(450,845)		8,000,000		317,600	317,600	349,861		2.A FE
..693475-BP-9	PNC Financial Services Group I Junior Subordinated 6.250% Perpet.	07/21/2026	BNP Paribas	8,000,000.000	8,151,600		8,127,230							8,127,230		24,370	24,370	176,389		2.B FE
..857477-CH-4	State Street Corp Junior Subordinated 6.700% Perpet.	07/17/2026	Market Axess	11,400,000.000	11,730,258		11,400,000	11,847,580	(447,580)			(447,580)		11,400,000		330,258	330,258	456,158		2.A FE
..857477-CH-4	State Street Corp Junior Subordinated 6.700% Perpet.	08/04/2026	Various	61,773,000.000	63,333,720		61,800,847	64,198,294	(2,397,448)			(2,397,448)		61,800,847		1,532,880	1,532,880	2,632,731		2.A FE
..903312-AA-4	USB Realty Corp Junior Subordinated 5.162% Perpet.	07/09/2026	Various	22,480,000.000	20,232,000		19,248,874	19,248,874						19,248,874		983,126	983,126	533,036		2.B FE
..04651L-30-5	AT&T Mobility II LLC Preferred 6800% Perpet.	07/08/2026	Apollo Internal	10,000.000	10,047,790		10,005,000	10,005,000						10,005,000		42,790	42,790	363,525		2.B PL
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					186,044,384	XXX	181,614,660	178,610,658	(5,123,230)			(5,123,230)		181,614,660		4,429,733	4,429,733	7,900,907	XXX	XXX
4509999997. Total - preferred stocks - Part 4					186,044,384	XXX	181,614,660	178,610,658	(5,123,230)			(5,123,230)		181,614,660		4,429,733	4,429,733	7,900,907	XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					186,044,384	XXX	181,614,660	178,610,658	(5,123,230)			(5,123,230)		181,614,660		4,429,733	4,429,733	7,900,907	XXX	XXX
..31340#-10-0	Federal Home Loan Bank Of Des FEDERAL HOME LOAN BK/IOWA	08/04/2026	NON-BROKER TRADE	472,500.000	47,250,000		47,250,000	47,250,000						47,250,000				1,011,894		
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					47,250,000	XXX	47,250,000	47,250,000						47,250,000				1,011,894	XXX	XXX
5989999997. Total - common stocks - Part 4					47,250,000	XXX	47,250,000	47,250,000						47,250,000				1,011,894	XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks					47,250,000	XXX	47,250,000	47,250,000						47,250,000				1,011,894	XXX	XXX
5999999999. Total - preferred and common stocks					233,294,384	XXX	228,864,660	225,860,658	(5,123,230)			(5,123,230)		228,864,660		4,429,733	4,429,733	8,912,801	XXX	XXX
6009999999 - Totals					13,561,001,408	XXX	13,460,932,797	8,754,117,398	(4,443,652)	57,757,908	901,076	52,413,180	(88,263,365)	13,595,683,868	68,678,591	(35,360,049)	33,318,542	544,476,653	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
Purchased Call/S&P 500 INDEX/SPXB214$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/29/2025	10/28/2026	1	1,025,759	.6884	23,406			1,746		40,817			(17,555)		1,421		0001
Purchased Call/S&P 500 INDEX/SPXJ00U$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/03/2025	10/30/2026	1	1,073,911	.6840	35,480			2,866		61,915			(26,831)		1,539		0001
Purchased Call/S&P 500 INDEX/SPX915J$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/25/2026	1	1,255,319	.6786	30,351			4,663		49,765			(22,889)		2,459		0001
Purchased Call/S&P 500 INDEX/SPX915H$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2025	10/02/2026	1	1,386,000	6715.35	31,878			88		55,404			(23,843)		513		0001
Purchased Call/S&P 500 INDEX/SPXB216$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/03/2025	12/01/2026	1	1,122,710	.6820	26,375			4,457		44,517			(19,836)		2,314		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2025	11/19/2026	1	1,452,846	.6634	32,057			4,363		57,693			(24,043)		2,689		0001
Purchased Call/S&P 500 INDEX/SPXE17N$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/25/2026	1	1,084,000	7104.17	16,694			2,536		31,021			(12,486)		2,123		0001
Purchased Call/S&P 500 INDEX/SPXE171$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/16/2026	1	1,151,000	6997.21	18,761			782		34,530			(14,071)		1,205		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2025	11/19/2026	1	1,856,680	.6631	22,369			3,045		36,742			(16,777)		3,436		0001
Purchased Call/S&P 500 INDEX/SPXB216$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2025	12/15/2026	1	1,329,219	.6817	26,101			5,408		45,323			(19,576)		3,033		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2025	10/21/2026	1	1,198,875	.6735	25,717			1,421		47,941			(19,288)		1,438		0001
Purchased Call/S&P 500 INDEX/SPX013C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	1	1,903,000	6791.69	23,788			1,454		37,952			(17,841)		2,388		0001
Purchased Call/S&P 500 INDEX/SPXB214$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2025	10/14/2026	1	1,355,472	.6647	32,309			1,160		54,152			(24,232)		1,327		0001
Purchased Call/S&P 500 INDEX/SPXE17F$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	1	1,596,000	7051.58	22,823			63		30,239			(17,117)		591		0001
Purchased Call/S&P 500 INDEX/SPX013H$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2025	11/20/2026	1	1,640,000	6602.99	20,336			2,824		32,603			(15,252)		3,065		0001
Purchased Call/S&P 500 INDEX/SPXE17R$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/17/2026	1	1,030,535	.7072	18,605			3,990		42,587			(13,992)		2,382		0001
Purchased Call/S&P 500 INDEX/SPX915K$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/19/2025	12/17/2026	1	1,002,532	.6728	25,449			5,458		39,816			(19,139)		2,317		0001
Purchased Call/S&P 500 INDEX/SPX013J$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2025	12/02/2026	1	1,250,897	.6836	14,946			2,581		23,582			(11,240)		2,598		0001
Purchased Call/S&P 500 INDEX/SPX915K$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2025	12/07/2026	1	1,787,000	6870.4	22,159			4,090		35,435			(16,483)		3,857		0001
Purchased Call/S&P 500 INDEX/SPX013B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2025	10/08/2026	1	1,120,000	6753.72	14,112			272		22,370			(10,555)		829		0001
Purchased Call/S&P 500 INDEX/SPXB21B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2025	12/15/2026	1	1,095,448	.6817	33,470			6,934		65,532			(25,103)		2,499		0001
Purchased Call/S&P 500 INDEX/SPX013K$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	1,110,079	.6895	12,867			2,538		21,155			(9,650)		2,465		0001
Purchased Call/S&P 500 INDEX/SPX013B$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2025	10/06/2026	1	2,025,241	.6728	24,712			341		40,002			(18,534)		1,298		0001
Purchased Call/S&P 500 INDEX/SPX013N$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	2,028,000	6929.94	25,147			6,096		39,683			(18,706)		5,007		0001
Purchased Call/S&P 500 INDEX/SPXE170$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2025	12/03/2026	1	1,049,000	7192.21	15,420			2,676		19,585			(11,534)		2,196		0001
Purchased Call/S&P 500 INDEX/SPXJ00U$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/06/2025	11/05/2026	1	1,275,992	.6787	27,818			2,705		50,907			(20,864)		2,004		0001
Purchased Call/S&P 500 INDEX/SPX013B$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/02/2026	1	1,755,000	6715.79	23,693			66		37,710			(17,769)		650		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	1,528,000	6840.2	18,947			1,670		30,443			(14,094)		2,297		0001
Purchased Call/S&P 500 INDEX/SPX013FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	2,015,000	6728.8	24,986			2,692		40,118			(18,586)		3,335		0001
Purchased Call/S&P 500 INDEX/SPX013DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2025	10/27/2026	1	1,258,951	.6880	15,410			1,110		24,989			(11,590)		1,712		0001
Purchased Call/S&P 500 INDEX/SPXB215SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/17/2025	11/13/2026	1	1,111,128	.6734	32,592			3,904		70,608			(24,647)		1,929		0001
Purchased Call/S&P 500 INDEX/SPX915JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	11/28/2025	11/30/2026	1	1,241,000	6849.09	15,761			2,605		24,623			(11,724)		2,537		0001
Purchased Call/S&P 500 INDEX/SPX013NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2025	12/29/2026	1	1,455,000	6905.74	18,042			4,424		28,505			(13,494)		3,612		0001
Purchased Call/S&P 500 INDEX/SPX915KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	12/15/2025	12/15/2026	1	1,131,000	6816.51	14,251			2,944		22,405			(10,659)		2,580		0001
Purchased Call/S&P 500 INDEX/SPX013MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2025	12/18/2026	1	1,282,541	.6750	16,940			3,670		24,988			(12,705)		2,983		0001
Purchased Call/S&P 500 INDEX/SPXE17H96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2025	10/09/2026	1	1,409,000	6880.14	22,544			502		69,051			(16,908)		1,106		0001
Purchased Call/S&P 500 INDEX/SPX013GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/16/2026	1	1,837,000	6734.11	22,779			2,887		36,540			(16,944)		3,296		0001
Purchased Call/S&P 500 INDEX/SPX0139SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	1,298,000	6552.51	16,355			364		25,922			(12,266)		1,019		0001
Purchased Call/S&P 500 INDEX/SPX013MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2025	12/18/2026	1	2,209,000	6834.5	27,392			5,935		43,563			(20,544)		5,138		0001
Purchased Call/S&P 500 INDEX/SPX013HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/17/2025	11/17/2026	1	1,168,000	7006.03	19,389			2,510		47,688			(14,502)		2,118		0001
Purchased Call/S&P 500 INDEX/SPX013ASG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	1	1,536,000	6644.31	19,200			688		30,670			(14,361)		1,504		0001
Purchased Call/S&P 500 INDEX/SPX013CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	1	998,000	7131.27	14,172			866		13,162			(10,629)		1,253		0001
Purchased Call/S&P 500 INDEX/SPX013BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	1,763,000	6664.01	22,390			1,110		35,183			(16,655)		2,011		0001
Purchased Call/S&P 500 INDEX/SPX013KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	1	2,082,000	6827.41	26,025			5,305		41,171			(19,359)		4,719		0001
Purchased Call/S&P 500 INDEX/SPX013BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/15/2026	1	1,032,288	.6660	15,374			600		25,215			(11,563)		1,046		0001
Purchased Call/S&P 500 INDEX/SPX013JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2025	12/01/2026	1	1,089,000	6812.63	13,613			2,288		21,600			(10,181)		2,244		0001
Purchased Call/S&P 500 INDEX/SPX013EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	1,324,000	7194.57	19,992			1,817		10,525			(14,953)		2,020		0001
Purchased Call/S&P 500 INDEX/SPX013HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2025	11/23/2026	1	1,364,000	6602.99	16,914			2,469		27,112			(12,582)		2,623		0001
Purchased Call/S&P 500 INDEX/SPXB21AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2026	01/27/2027	1	1,017,014	.6966	23,440			7,641		38,117			(15,777)		2,904		0001
Purchased Call/S&P 500 INDEX/SPXB21DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/18/2026	03/16/2027	1	1,106,356	.6705	13,040			5,996		21,472			(7,041)		3,742		0001
Purchased Call/S&P 500 INDEX/SPX9150ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	03/26/2026	03/24/2027	1	1,366,611	.6570	29,251			14,177		52,950			(15,149)		4,731		0001
Purchased Call/S&P 500 INDEX/SPX915KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	01/09/2026	01/08/2027	1	1,043,000	6966.28	12,933			3,557		20,352			(9,380)		2,730		0001
Purchased Call/S&P 500 INDEX/SPX915KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	01/16/2026	01/19/2027	1	1,012,000	6940.01	12,650			3,833		19,682			(8,834)		2,790		0001
Purchased Call/S&P 500 INDEX/SPX915MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	02/13/2026	02/12/2027	1	1,286,000	6836.17	18,904			7,056		30,000			(11,893)		3,910		0001
Purchased Call/S&P 500 INDEX/SPX9150S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	03/02/2026	02/26/2027	1	1,423,928	.6879	40,228			16,584		69,038			(23,624)		4,549		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/20/2026	02/22/2027	1	1,422,000	6909.51		17,917		7,108		27,329			(10,838)		4,481		0001
Purchased Call/S&P 500 INDEX/SPXB21D$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/18/2026	03/15/2027	1	1,074,415	.6632		21,107		9,674		34,510			(11,428)		3,623		0001
Purchased Call/S&P 500 INDEX/SPXB21A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2026	01/29/2027	1	1,533,526	.6939		42,867		14,369		78,478			(28,459)		4,415		0001
Purchased Call/S&P 500 INDEX/SPX915K$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/09/2026	01/11/2027	1	1,123,000	6966.28		13,925		3,913		21,932			(10,017)		2,983		0001
Purchased Call/S&P 500 INDEX/SPX915K$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	1,326,000	6940.01		16,575		4,894		25,843			(11,703)		3,590		0001
Purchased Call/S&P 500 INDEX/SPXE17X$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2026	01/21/2027	1	1,412,242	.6889		33,228		10,367		54,737			(22,885)		3,929		0001
Purchased Call/S&P 500 INDEX/SPX013O$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	2,256,000	6858.47		27,974		7,091		44,323			(20,884)		5,663		0001
Purchased Call/S&P 500 INDEX/SPXE17V$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/13/2027	1	1,170,787	.6969		24,385		7,006		43,183			(17,351)		3,140		0001
Purchased Call/S&P 500 INDEX/SPXD05W$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/03/2026	02/03/2027	1	1,061,000	7263.7		16,233		5,590		31,130			(10,629)		3,117		0001
Purchased Call/S&P 500 INDEX/SPXP134$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/19/2027	1	1,517,000	6506.48		19,266		9,044		30,219			(10,268)		5,176		0001
Purchased Call/S&P 500 INDEX/SPXF174$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/11/2026	03/10/2027	1	1,030,924	.7122		17,577		7,769		44,654			(9,803)		3,423		0001
Purchased Call/S&P 500 INDEX/SPX013X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2026	02/17/2027	1	1,310,396	.6861		16,241		6,288		25,138			(9,977)		4,058		0001
Purchased Call/S&P 500 INDEX/SPX915M$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2026	02/16/2027	1	1,563,000	6836.17		21,726		8,259		34,160			(13,520)		4,823		0001
Purchased Call/S&P 500 INDEX/SPX915N$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2026	02/26/2027	1	1,625,000	6878.88		20,313		8,351		31,155			(11,998)		5,191		0001
Purchased Call/S&P 500 INDEX/SPXB21A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2026	01/28/2027	1	1,005,562	6978.03		22,726		7,450		37,745			(15,254)		2,883		0001
Purchased Call/S&P 500 INDEX/SPX013I$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2026	02/09/2027	1	1,128,301	.6965		16,850		6,183		29,353			(10,706)		3,393		0001
Purchased Call/S&P 500 INDEX/SPX013S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2026	01/25/2027	1	1,921,000	6915.61		23,820		7,612		37,292			(16,226)		5,438		0001
Purchased Call/S&P 500 INDEX/SPX013S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2026	01/25/2027	1	2,038,000	7261.39		29,143		9,313		53,337			(19,852)		5,769		0001
Purchased Call/S&P 500 INDEX/SPX013V$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	1,255,000	6932.3		15,437		5,528		24,234			(9,926)		3,759		0001
Purchased Call/S&P 500 INDEX/SPX013V$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	1,141,000	6932.3		14,034		4,951		22,012			(9,099)		3,378		0001
Purchased Call/S&P 500 INDEX/SPXP135$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/25/2027	1	1,738,000	6368.85		21,030		10,251		33,799			(10,834)		6,034		0001
Purchased Call/S&P 500 INDEX/SPX013P$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2026	01/05/2027	1	1,702,881	.6922		21,729		5,778		33,879			(15,923)		4,389		0001
Purchased Call/S&P 500 INDEX/SPXP130$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	2,049,000	6740.02		25,613		11,028		39,664			(14,636)		6,698		0001
Purchased Call/S&P 500 INDEX/SPX013W$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2026	02/11/2027	1	1,659,036	.6942		26,481		9,811		45,174			(16,733)		5,026		0001
Purchased Call/S&P 500 INDEX/SPXE17W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/15/2027	1	1,228,000	7287.01		17,438		5,149		24,560			(12,312)		3,324		0001
Purchased Call/S&P 500 INDEX/SPX013T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	02/01/2027	1	1,691,000	6939.03		21,138		7,162		32,686			(13,996)		4,928		0001
Purchased Call/S&P 500 INDEX/SPXP132$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	03/12/2027	1	1,815,000	6632.19		22,325		10,046		35,231			(12,328)		6,064		0001
Purchased Call/S&P 500 INDEX/SPX013T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2026	01/26/2027	1	1,232,583	.6964		15,511		5,027		23,889			(10,469)		3,504		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/07/2027	1	1,118,054	.6616		28,774		14,943		43,009			(13,834)		4,023		0001
Purchased Call/S&P 500 INDEX/SPXP13ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2026	06/02/2027	1	1,399,368	.7605		16,976		11,538		16,590			(5,518)		5,732		0001
Purchased Call/S&P 500 INDEX/SPXP13DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	1,883,000	7398.93		23,538		14,253		30,050			(9,376)		7,293		0001
Purchased Call/S&P 500 INDEX/SPXP13AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/16/2027	1	1,148,000	7126.06		14,235		7,790		20,759			(6,492)		4,228		0001
Purchased Call/S&P 500 INDEX/SPX915TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2026	06/25/2027	1	1,787,000	7354.02		21,801		16,169		27,325			(5,750)		7,656		0001
Purchased Call/S&P 500 INDEX/SPX915PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/16/2026	04/15/2027	1	1,014,233	.7023		24,918		13,566		39,658			(11,432)		3,726		0001
Purchased Call/S&P 500 INDEX/SPXF17BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/09/2027	1	1,005,000	7157.73		16,482		8,699		42,963			(7,833)		3,635		0001
Purchased Call/S&P 500 INDEX/SPXP13CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	04/30/2027	1	1,012,808	.7183		13,021		7,632		17,684			(5,437)		3,859		0001
Purchased Call/S&P 500 INDEX/SPX915RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/13/2027	1	1,054,141	.7424		24,874		15,477		28,449			(9,499)		4,138		0001
Purchased Call/S&P 500 INDEX/SPXP13DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2027	1	1,451,000	7768.88		22,200		13,516		15,364			(8,771)		5,658		0001
Purchased Call/S&P 500 INDEX/SPXF17JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/03/2027	1	1,259,000	7931.36		18,885		12,746		8,860			(6,157)		5,168		0001
Purchased Call/S&P 500 INDEX/SPX9150S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/23/2027	1	1,950,000	7165.08		25,350		14,365		35,884			(11,073)		7,307		0001
Purchased Call/S&P 500 INDEX/SPXF17GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	1,073,138	.7350		25,111		15,206		32,279			(10,003)		4,156		0001
Purchased Call/S&P 500 INDEX/SPXF17JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/01/2026	05/28/2027	1	2,152,737	.7580		72,340		48,160		57,984			(24,247)		8,728		0001
Purchased Call/S&P 500 INDEX/SPX915PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/20/2026	04/20/2027	1	1,377,000	7109.14		17,075		9,455		24,736			(7,625)		5,122		0001
Purchased Call/S&P 500 INDEX/SPXP13BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	1,843,000	6816.89		23,222		12,256		35,126			(11,037)		6,666		0001
Purchased Call/S&P 500 INDEX/SPXP13LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2026	06/22/2027	1	1,073,000	7472.79		13,305		9,677		15,517			(3,645)		4,571		0001
Purchased Call/S&P 500 INDEX/SPXF17HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/15/2026	05/17/2027	1	1,225,000	7778.93		19,110		12,003		13,664			(7,186)		4,852		0001
Purchased Call/S&P 500 INDEX/SPX9150SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/01/2026	03/31/2027	1	1,005,392	.6529		35,921		17,960		63,241			(17,960)		3,550		0001
Purchased Call/S&P 500 INDEX/SPXP13ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	2,042,000	7383.74		25,117		17,163		32,047			(8,073)		8,399		0001
Purchased Call/S&P 500 INDEX/SPX9150SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/30/2026	04/28/2027	1	1,020,680	.7138		24,876		14,482		34,978			(10,485)		3,871		0001
Purchased Call/S&P 500 INDEX/SPX915SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/20/2026	05/19/2027	1	1,097,435	.7365		25,910		16,462		31,639			(9,467)		4,365		0001
Purchased Call/S&P 500 INDEX/SPXF17DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/23/2027	1	1,017,000	7523.33		15,967		9,048		24,892			(6,975)		3,811		0001
Purchased Call/S&P 500 INDEX/SPX915RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	1,104,000	7408.5		24,619		15,387		30,817			(9,334)		4,344		0001
Purchased Call/S&P 500 INDEX/SPX9150S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/22/2027	1	1,038,044	.7128		24,420		13,808		36,156			(10,696)		3,880		0001
Purchased Call/S&P 500 INDEX/SPXP13KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2026	06/17/2027	1	1,522,000	7500.58		18,568		13,396		21,245			(5,305)		6,423		0001
Purchased Call/S&P 500 INDEX/SPXP13BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	1,097,185	.6815		13,753		7,258		20,882			(6,536)		3,968		0001
Purchased Call/S&P 500 INDEX/SPXB21GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2026	04/30/2027	1	2,224,000	7230.12		27,578		16,164		38,263			(11,516)		8,475		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2026	05/11/2027	1	1,511,186	7408		18,321		11,236		23,194			(7,097)		5,906		0001
Purchased Call/S&P 500 INDEX/SPXP13FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2026	05/19/2027	1	1,165,644	7377		14,977		9,516		18,599			(5,472)		4,637		0001
Purchased Call/S&P 500 INDEX/SPXP13FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/21/2027	1	1,680,000	7473.47		20,328		13,137		23,752			(7,316)		6,711		0001
Purchased Call/S&P 500 INDEX/SPXP13ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/03/2027	1	998,740	7566		11,236		7,668		13,160			(3,621)		4,100		0001
Purchased Call/S&P 500 INDEX/SPXP13FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/24/2027	1	1,673,000	7473.47		20,243		13,141		23,590			(7,226)		6,726		0001
Purchased Call/S&P 500 INDEX/SPXP13JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	1	1,088,000	7405.73		13,382		9,217		16,738			(4,180)		4,511		0001
Purchased Call/S&P 500 INDEX/SPXP13JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2026	06/14/2027	1	1,326,000	7431.46		16,310		11,502		19,957			(4,888)		5,563		0001
Purchased Call/S&P 500 INDEX/SPXP13GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	1,368,000	7580.06		16,553		10,989		17,020			(5,639)		5,546		0001
Purchased Call/S&P 500 INDEX/SPXF17CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/16/2027	1	1,144,000	7482.36		17,160		9,390		30,851			(7,826)		4,213		0001
Purchased Call/S&P 500 INDEX/SPXP13BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/23/2027	1	1,189,306	7122		14,686		8,322		20,442			(6,415)		4,456		0001
Purchased Call/S&P 500 INDEX/SPXP13KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2026	06/17/2027	1	1,201,000	7500.58		14,652		10,571		16,661			(4,186)		5,068		0001
Purchased Call/S&P 500 INDEX/SPXP136SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	2,368,000	6582.69		28,890		14,645		45,766			(14,326)		8,406		0001
Purchased Call/S&P 500 INDEX/SPXP13ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/17/2027	1	2,296,000	7408.5		27,056		16,994		34,176			(10,173)		8,855		0001
Purchased Call/S&P 500 INDEX/SPXP13LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2026	06/23/2027	1	1,339,956	7362		16,304		12,035		20,522			(4,357)		5,719		0001
Purchased Call/S&P 500 INDEX/SPXB21RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/03/2026	08/03/2027	1	1,090,000	7980.53		16,023		13,507		12,749			(2,546)		4,998		0001
Purchased Call/S&P 500 INDEX/SPXP13USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/16/2027	1	1,550,000	7785.76		18,755		16,482		15,364			(2,402)		7,257		0001
Purchased Call/S&P 500 INDEX/SPXF170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2026	07/15/2027	1	1,204,012	7572		18,519		14,764		20,147			(3,867)		5,347		0001
Purchased Call/S&P 500 INDEX/SPXL00ESI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/02/2026	08/31/2027	1	1,744,754	7686		28,720		26,572		26,904			(2,215)		8,358		0001
Purchased Call/S&P 500 INDEX/SPXQ130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2026	09/08/2027	1	1,715,302	7658		19,544		18,619		20,389			(1,077)		8,314		0001
Purchased Call/S&P 500 INDEX/SPXL00ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/02/2026	08/31/2027	1	1,514,170	7686		47,558		44,001		43,859			(3,668)		7,253		0001
Purchased Call/S&P 500 INDEX/SPXQ130SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/10/2027	1	1,095,000	7656.98		13,578		12,975		13,297			(709)		5,323		0001
Purchased Call/S&P 500 INDEX/SPXF170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2026	06/30/2027	1	2,069,823	7499		62,238		46,764		67,077			(15,560)		8,950		0001
Purchased Call/S&P 500 INDEX/SPXB21VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/16/2026	09/15/2027	1	2,173,802	7601		28,454		27,432		30,529			(1,094)		10,643		0001
Purchased Call/S&P 500 INDEX/SPXP130SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2026	07/16/2027	1	1,353,000	7457.69		16,777		13,422		19,624			(3,457)		6,020		0001
Purchased Call/S&P 500 INDEX/SPXB21SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2026	08/17/2027	1	1,189,000	8132.31		17,478		15,408		9,409			(2,107)		5,575		0001
Purchased Call/S&P 500 INDEX/SPXP13IWSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2026	08/20/2027	1	1,568,000	7674.37		19,286		17,304		18,683			(2,119)		7,387		0001
Purchased Call/S&P 500 INDEX/SPXP13MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2026	06/30/2027	1	1,004,914	7499		14,551		10,933		16,390			(3,638)		4,345		0001
Purchased Call/S&P 500 INDEX/SPXP13US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2026	08/11/2027	1	1,230,635	7740		15,223		13,204		13,211			(2,049)		5,716		0001
Purchased Call/S&P 500 INDEX/SPXQ134SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/27/2027	1	1,610,000	7743.41		19,964		19,854		18,077			(272)		8,017		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2026	07/02/2027	1	1,505,000	7483.24		18,361		13,936		21,579			(4,527)		6,532		0001
Purchased Call/S&P 500 INDEX/SPXP13TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2026	08/06/2027	1	1,095,644	7716		25,150		21,587		21,403			(3,731)		5,049		0001
Purchased Call/S&P 500 INDEX/SPXP13NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2026	07/12/2027	1	1,225,000	7575.39		15,190		11,884		16,110			(3,394)		5,412		0001
Purchased Call/S&P 500 INDEX/SPXP13SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2026	08/02/2027	1	1,502,000	7489.72		18,625		15,649		21,144			(3,096)		6,876		0001
Purchased Call/S&P 500 INDEX/SPXB21SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/06/2026	07/30/2027	1	1,086,009	7490		40,858		34,856		37,700			(6,277)		4,947		0001
Purchased Call/S&P 500 INDEX/SPXP13XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2026	08/30/2027	1	1,559,000	7711.76		19,332		17,734		17,718			(1,738)		7,457		0001
Purchased Call/S&P 500 INDEX/SPXP13OSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2026	07/13/2027	1	1,369,757	7526		17,530		13,840		19,036			(3,719)		6,062		0001
Purchased Call/S&P 500 INDEX/SPXE05FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/12/2026	08/10/2027	1	1,030,739	8137		15,065		13,062		7,282			(2,034)		4,780		0001
Purchased Call/S&P 500 INDEX/SPXP13QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/23/2027	1	1,281,000	7411.98		16,013		13,121		19,116			(2,991)		5,768		0001
Purchased Call/S&P 500 INDEX/SPXB21VSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2026	09/24/2027	1	1,331,000	8130.58		19,033		18,928		14,981			(261)		6,600		0001
Purchased Call/S&P 500 INDEX/SPXP13NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2026	07/07/2027	1	1,398,000	7503.85		17,195		13,216		19,839			(4,004)		6,122		0001
Purchased Call/S&P 500 INDEX/SPXP13TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2026	08/06/2027	1	1,099,000	7757.64		13,408		11,508		11,482			(1,989)		5,064		0001
Purchased Call/S&P 500 INDEX/SPXB21SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/06/2026	07/30/2027	1	1,011,112	7490		21,109		18,008		20,074			(3,243)		4,606		0001
Purchased Call/S&P 500 INDEX/SPXP13RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2026	07/27/2027	1	1,060,966	7419		13,186		10,921		15,900			(2,288)		4,809		0001
Purchased Call/S&P 500 INDEX/SPXB21WSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2026	09/29/2027	1	1,688,871	7677		21,074		21,074		19,605					8,433		0001
Purchased Call/S&P 500 INDEX/SPXF17USO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2026	08/25/2027	1	1,020,000	8061.14		14,994		13,548		11,105			(1,479)		4,842		0001
Purchased Call/S&P 500 INDEX/SPXQ132SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2026	09/16/2027	1	1,099,113	7580		14,220		13,864		14,314			(470)		5,389		0001
Purchased Call/S&P 500 INDEX/SPXP13ZS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/03/2027	1	1,220,000	7718.6		15,006		14,086		13,807			(1,072)		5,870		0001
Purchased Call/S&P 500 INDEX/SPXP13WS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2026	08/19/2027	1	1,147,472	7701		13,309		11,937		12,542			(1,467)		5,397		0001
Purchased Call/S&P 500 INDEX/SPXQ134S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/21/2027	1	1,568,465	7765		18,687		18,376		17,447			(360)		7,745		0001
Purchased Call/S&P 500 INDEX/SPXQ132SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2026	09/20/2027	1	1,653,000	7650.5		20,663		20,150		20,249			(676)		8,151		0001
Purchased Call/S&P 500 INDEX/SPXF17VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2026	09/17/2027	1	1,263,000	7650.5		29,049		28,323		32,422			(958)		6,202		0001
Purchased Call/S&P 500 INDEX/SPXC053SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2026	1	1,515,214	5987.37	73,639			5,563		120,761			(27,539)		2,968		0001
Purchased Call/S&P 500 INDEX/SPXM13JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2026	1	1,098,000	5969.34	46,775			3,470		75,346			(17,445)		2,131		0001
Purchased Call/S&P 500 INDEX/SPXC055SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2026	1	825,770	5872.16	41,784			4,477		66,907			(15,626)		1,921		0001
Purchased Call/S&P 500 INDEX/SPXA21DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2024	11/27/2026	1	1,002,741	6008	56,819			4,480		91,821			(21,395)		1,999		0001
Purchased Call/S&P 500 INDEX/SPXI100CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/17/2024	10/16/2026	1	1,414,000	5841.47	66,599			1,378		111,314			(24,941)		1,480		0001
Purchased Call/S&P 500 INDEX/SPXI100HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2024	11/20/2026	1	1,125,141	5917.11	66,721			4,582		114,138			(24,952)		2,103		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2026	1	1,050,000	5815.03	42,630			704		70,703			(15,899)		991		0001
Purchased Call/S&P 500 INDEX/SPXB05YSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2026	1	1,075,942	5797.42	57,455			1,736		96,820			(21,487)		1,350		0001
Purchased Call/S&P 500 INDEX/SPXB05X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/09/2026	1	2,010,102	5776	97,391			1,079		162,202			(36,724)		1,578		0001
Purchased Call/S&P 500 INDEX/SPXC054$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2024	11/20/2026	1	702,498	5965	40,923			2,838		66,576			(15,431)		1,313		0001
Purchased Call/S&P 500 INDEX/SPXA21ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/10/2026	1	1,844,650	5995.54	80,611			4,435		130,981			(30,064)		3,091		0001
Purchased Call/S&P 500 INDEX/SPXA21DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2024	12/04/2026	1	1,290,000	6075.11	54,567			4,817		86,538			(20,435)		2,722		0001
Purchased Call/S&P 500 INDEX/SPXI00JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2026	1	478,242	6032.38	27,786			2,328		46,513			(10,363)		986		0001
Purchased Call/S&P 500 INDEX/SPXA21ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/04/2024	10/30/2026	1	1,107,549	5721	71,772			2,879		123,680			(27,026)		1,588		0001
Purchased Call/S&P 500 INDEX/SPXC051SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2026	1	617,241	5926	30,677			1,730		49,284			(11,488)		1,047		0001
Purchased Call/S&P 500 INDEX/SPXM13M$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/04/2026	1	1,411,068	6088	83,685			7,408		140,839			(31,512)		2,977		0001
Purchased Call/S&P 500 INDEX/SPXM13D$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/11/2026	1	1,710,799	6051.09	73,907			7,248		117,749			(27,715)		3,799		0001
Purchased Call/S&P 500 INDEX/SPXM13HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/13/2026	1	1,202,800	5985	59,034			3,501		98,577			(22,107)		2,088		0001
Purchased Call/S&P 500 INDEX/SPXM139SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/05/2026	1	2,756,000	5751.07	121,540			669		202,431			(45,390)		1,613		0001
Purchased Call/S&P 500 INDEX/SPXA219SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2024	10/23/2026	1	1,839,465	5808.12	89,582			2,722		148,170			(33,593)		2,309		0001
Purchased Call/S&P 500 INDEX/SPXA21B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2024	10/02/2026	1	1,905,216	5704	91,519			126		151,553			(34,320)		705		0001
Purchased Call/S&P 500 INDEX/SPXM13QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2026	1	1,167,341	6040.04	58,250			6,730		92,630			(21,784)		2,817		0001
Purchased Call/S&P 500 INDEX/SPXC050SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2026	1	1,168,000	5728.8	48,355			2,192		78,773			(18,034)		1,782		0001
Purchased Call/S&P 500 INDEX/SPXI00CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2026	1	1,315,660	5851.2	46,048			1,328		74,630			(17,221)		1,615		0001
Purchased Call/S&P 500 INDEX/SPXI00DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/31/2024	10/30/2026	1	1,312,103	5831	57,524			2,301		98,213			(21,542)		1,881		0001
Purchased Call/S&P 500 INDEX/SPXI00E$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/11/2024	11/06/2026	1	1,069,028	5985	67,467			3,359		117,047			(25,405)		1,702		0001
Purchased Call/S&P 500 INDEX/SPXB05YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/16/2026	1	1,018,234	5848	46,962			973		77,366			(17,611)		1,066		0001
Purchased Call/S&P 500 INDEX/SPXA21HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2024	12/24/2026	1	1,081,724	5994	72,100			8,400		123,108			(27,187)		2,610		0001
Purchased Call/S&P 500 INDEX/SPXC054$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2026	1	2,460,572	6049.88	108,265			9,369		173,617			(40,488)		5,152		0001
Purchased Call/S&P 500 INDEX/SPXC050SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2026	1	1,000,606	5929.04	55,534			2,746		92,854			(20,768)		1,593		0001
Purchased Call/S&P 500 INDEX/SPXM13HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2026	1	2,006,443	5870.62	101,125			6,529		167,143			(37,715)		3,638		0001
Purchased Call/S&P 500 INDEX/SPXM13NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2026	1	755,911	6084.19	40,819			3,981		66,413			(15,265)		1,679		0001
Purchased Call/S&P 500 INDEX/SPXA21ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2026	1	1,481,582	6050.61	77,190			8,164		124,283			(28,867)		3,424		0001
Purchased Call/S&P 500 INDEX/SPXM13MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	2,353,644	6034.91	110,151			10,591		176,906			(41,193)		5,190		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/24/2026	1	1,381,727	6037.59	63,421			7,358		99,793			(23,783)		3,334		0001
Purchased Call/S&P 500 INDEX/SPXB05X5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/07/2026	1	1,048,053	5696	38,484			321		60,837			(14,551)		726		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2024	10/23/2026	1	1,359,703	5813	67,029			2,040		110,253			(25,240)		1,707		0001
Purchased Call/S&P 500 INDEX/SPXB05YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/19/2026	1	1,237,000	5864.67	52,078			1,289		86,234			(19,449)		1,411		0001
Purchased Call/S&P 500 INDEX/SPXM13MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/07/2026	1	2,143,000	6090.27	76,077			7,011		119,962			(28,412)		4,625		0001
Purchased Call/S&P 500 INDEX/SPXM13IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/18/2026	1	978,217	5915	45,752			3,021		75,632			(17,134)		1,792		0001
Purchased Call/S&P 500 INDEX/SPXM13KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/27/2026	1	1,208,000	6032.38	43,850			3,452		69,133			(16,444)		2,408		0001
Purchased Call/S&P 500 INDEX/SPXM13PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2026	1	1,531,000	5930.85	56,647			6,381		89,165			(21,127)		3,650		0001
Purchased Call/S&P 500 INDEX/SPXA21JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/08/2027	1	1,217,430	5827.04	72,194			9,872		118,849			(27,073)		3,186		0001
Purchased Call/S&P 500 INDEX/SPXA21NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2025	02/25/2027	1	807,387	5956	47,838			9,673		76,994			(17,915)		2,571		0001
Purchased Call/S&P 500 INDEX/SPXC05BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2025	02/11/2027	1	779,264	6064	52,107			9,585		83,488			(19,540)		2,361		0001
Purchased Call/S&P 500 INDEX/SPXC05BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	836,826	6133	32,963			6,411		50,611			(12,344)		2,610		0001
Purchased Call/S&P 500 INDEX/SPXA21NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2025	02/19/2027	1	917,884	6125	60,901			11,877		104,492			(22,932)		2,863		0001
Purchased Call/S&P 500 INDEX/SPXC05GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	1,025,371	5672	43,628			10,091		72,990			(16,406)		3,478		0001
Purchased Call/S&P 500 INDEX/SPXC056S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/04/2027	1	617,731	5961	38,689			5,070		65,472			(14,528)		1,584		0001
Purchased Call/S&P 500 INDEX/SPXA21MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2025	02/03/2027	1	822,455	6015	54,215			9,373		86,288			(20,359)		2,416		0001
Purchased Call/S&P 500 INDEX/SPXA21NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/19/2027	1	1,284,000	6013.13	83,332			16,229		134,133			(31,249)		4,004		0001
Purchased Call/S&P 500 INDEX/SPXC059SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	1,036,542	6101.24	71,521			11,412		117,399			(26,710)		2,934		0001
Purchased Call/S&P 500 INDEX/SPXC05BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2027	1	1,626,309	6114.63	95,627			18,258		152,523			(35,615)		5,036		0001
Purchased Call/S&P 500 INDEX/SPXA21LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	01/29/2027	1	818,126	6042	53,316			8,825		85,238			(19,966)		2,355		0001
Purchased Call/S&P 500 INDEX/SPXC059SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	232,706	6103	15,595			2,488		25,596			(5,824)		659		0001
Purchased Call/S&P 500 INDEX/SPXC05HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	921,449	5705	57,803			13,991		106,462			(21,706)		3,199		0001
Purchased Call/S&P 500 INDEX/SPXC05HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	803,386	5580.94	31,252			7,695		51,306			(11,671)		2,821		0001
Purchased Call/S&P 500 INDEX/SPXC05ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2025	02/05/2027	1	765,245	6070	54,036			9,492		89,404			(20,347)		2,266		0001
Purchased Call/S&P 500 INDEX/SPXC05FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2027	1	901,345	5675.29	54,171			12,575		92,756			(20,258)		3,076		0001
Purchased Call/S&P 500 INDEX/SPXA21JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2025	01/13/2027	1	1,222,125	5836.22	39,963			5,709		62,498			(14,945)		3,277		0001
Purchased Call/S&P 500 INDEX/SPXM13USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/08/2027	1	1,273,414	5912	58,973			8,143		93,702			(22,298)		3,333		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2027	1	2,107,360	5996.66	79,026			12,049		124,058			(29,433)		5,837		0001
Purchased Call/S&P 500 INDEX/SPXM13XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/22/2027	1	978,049	6085	35,267			5,504		53,962			(13,225)		2,733		0001
Purchased Call/S&P 500 INDEX/SPXN132SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/25/2027	1	1,218,889	5959	44,739			9,046		69,392			(16,754)		3,881		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2027	1	1,068,710	6025.99	41,252			7,423		63,169			(15,385)		3,213		0001
Purchased Call/S&P 500 INDEX/SPXM13T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2027	1	972,905	5942.47	34,538			4,554		53,962			(12,881)		2,508		0001
Purchased Call/S&P 500 INDEX/SPXA21KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2025	01/15/2027	1	870,740	5981	61,293			8,999		99,052			(23,112)		2,357		0001
Purchased Call/S&P 500 INDEX/SPXA21LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2025	02/03/2027	1	1,014,779	5994.57	38,968			6,691		60,253			(14,573)		2,981		0001
Purchased Call/S&P 500 INDEX/SPXC05BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	1,240,775	6114.63	49,879			9,245		76,804			(18,705)		3,773		0001
Purchased Call/S&P 500 INDEX/SPXC05DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,564,820	5770.2	57,742			12,549		92,624			(21,564)		5,164		0001
Purchased Call/S&P 500 INDEX/SPXC05ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	1,116,223	5572.07	47,105			10,417		78,033			(17,616)		3,718		0001
Purchased Call/S&P 500 INDEX/SPXM13US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/08/2027	1	1,241,000	5827.04	42,939			5,871		67,164			(16,102)		3,248		0001
Purchased Call/S&P 500 INDEX/SPXN131SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2027	1	1,390,309	6013.13	49,217			9,803		76,020			(18,356)		4,397		0001
Purchased Call/S&P 500 INDEX/SPXC05ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/29/2027	1	1,100,000	6040.53	35,200			5,834		53,855			(13,200)		3,167		0001
Purchased Call/S&P 500 INDEX/SPXC05ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	1	950,615	6040.53	55,516			9,393		89,491			(20,733)		2,770		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/10/2027	1	1,159,485	6071	47,072			8,547		72,519			(17,628)		3,500		0001
Purchased Call/S&P 500 INDEX/SPXC05GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	980,172	5672	61,152			14,145		107,216			(22,995)		3,325		0001
Purchased Call/S&P 500 INDEX/SPXC05ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/05/2027	1	1,038,179	5762	64,140			13,751		122,414			(24,152)		3,394		0001
Purchased Call/S&P 500 INDEX/SPXM13XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	1	834,869	6101.24	32,142			5,129		49,510			(12,004)		2,363		0001
Purchased Call/S&P 500 INDEX/SPXC05ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2027	1	959,137	5614.56	51,602			11,341		87,774			(19,298)		3,185		0001
Purchased Call/S&P 500 INDEX/SPXI00YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/18/2025	03/12/2027	1	608,380	5601	38,907			8,730		67,444			(14,671)		2,033		0001
Purchased Call/S&P 500 INDEX/SPXM13XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2025	01/28/2027	1	904,001	6048	32,587			5,334		50,126			(12,204)		2,592		0001
Purchased Call/S&P 500 INDEX/SPXN135SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2027	1	1,344,561	5638.94	47,597			10,853		77,884			(17,752)		4,547		0001
Purchased Call/S&P 500 INDEX/SPXC05BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	1,825,000	6114.63	59,313			10,993		90,106			(22,242)		5,549		0001
Purchased Call/S&P 500 INDEX/SPXN137SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2027	1	1,318,660	5776.65	58,680			14,106		94,558			(21,945)		4,578		0001
Purchased Call/S&P 500 INDEX/SPXM13SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	12/28/2026	1	1,003,101	5971	35,100			4,284		57,480			(13,217)		2,477		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/05/2027	1	1,563,914	6050	62,209			10,897		96,362			(23,297)		4,631		0001
Purchased Call/S&P 500 INDEX/SPXN133S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/01/2027	1	1,787,632	5954.5	60,422			12,550		94,408			(22,565)		5,768		0001
Purchased Call/S&P 500 INDEX/SPXN137S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2027	1	1,837,008	5667.56	61,356			14,581		99,903			(22,883)		6,342		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN133SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/28/2025	03/02/2027	1	1,160,000	5954.5	69,716			14,556		113,118			(26,001)		3,755		0001
Purchased Call/S&P 500 INDEX/SPXN135SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	03/14/2025	03/12/2027	1	1,023,000	5638.94	71,201			15,932		125,170			(26,700)		3,418		0001
Purchased Call/S&P 500 INDEX/SPXD17US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2027	1	913,023	6141.02	41,634			15,333		61,256			(15,591)		3,912		0001
Purchased Call/S&P 500 INDEX/SPXC05PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/23/2025	05/24/2027	1	2,207,635	5802.82	89,409			28,941		139,609			(33,391)		8,876		0001
Purchased Call/S&P 500 INDEX/SPXA21RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/10/2025	04/09/2027	1	595,221	5268.05	22,142			5,803		37,677			(8,292)		2,153		0001
Purchased Call/S&P 500 INDEX/SPXC05KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/14/2025	04/09/2027	1	1,215,217	.5363	80,319			21,107		138,238			(30,244)		4,395		0001
Purchased Call/S&P 500 INDEX/SPXA21PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	03/25/2027	1	1,023,054	.5772	51,976			12,686		107,278			(19,680)		3,552		0001
Purchased Call/S&P 500 INDEX/SPXC05MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/09/2025	05/10/2027	1	1,746,766	5659.91	113,365			34,462		195,450			(42,337)		6,811		0001
Purchased Call/S&P 500 INDEX/SPXA21SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/09/2027	1	990,481	.5268	60,539			15,887		102,916			(22,702)		3,582		0001
Purchased Call/S&P 500 INDEX/SPXC051SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/04/2025	04/05/2027	1	823,680	5074.08	27,429			7,017		47,344			(10,243)		2,948		0001
Purchased Call/S&P 500 INDEX/SPXC05U8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/12/2025	06/11/2027	1	1,766,222	.6024	115,106			40,168		180,911			(43,106)		7,367		0001
Purchased Call/S&P 500 INDEX/SPXA21PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	03/29/2027	1	823,713	.5598	48,636			12,075		92,368			(18,314)		2,892		0001
Purchased Call/S&P 500 INDEX/SPXC05V9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/18/2025	06/14/2027	1	1,048,071	.5978	70,753			25,122		111,866			(26,606)		4,397		0001
Purchased Call/S&P 500 INDEX/SPXC05V9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/23/2025	06/17/2027	1	1,113,935	.5973	76,361			27,393		118,829			(28,794)		4,701		0001
Purchased Call/S&P 500 INDEX/SPXJ00C5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/25/2025	06/25/2027	1	1,055,853	6092.16	48,358			17,736		72,621			(18,085)		4,524		0001
Purchased Call/S&P 500 INDEX/SPXA21XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/25/2027	1	1,354,425	.6141	91,192			33,630		140,776			(34,197)		5,803		0001
Purchased Call/S&P 500 INDEX/SPXC05QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/17/2027	1	1,459,554	5958.38	59,550			18,676		92,191			(22,240)		5,780		0001
Purchased Call/S&P 500 INDEX/SPXC05MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/09/2025	05/10/2027	1	2,631,843	5659.91	108,432			32,962		177,109			(40,495)		10,263		0001
Purchased Call/S&P 500 INDEX/SPXA21RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/09/2027	1	1,561,519	5363.36	55,122			14,466		91,944			(20,671)		5,648		0001
Purchased Call/S&P 500 INDEX/SPXC05V8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/20/2025	06/21/2027	1	2,722,968	5967.84	110,553			39,994		167,141			(41,287)		11,579		0001
Purchased Call/S&P 500 INDEX/SPXA21USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/17/2027	1	860,309	.5955	50,526			15,912		83,937			(18,999)		3,407		0001
Purchased Call/S&P 500 INDEX/SPXA21USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2027	1	1,679,341	5844.61	114,027			36,338		185,146			(42,643)		6,709		0001
Purchased Call/S&P 500 INDEX/SPXC05TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/09/2025	06/04/2027	1	1,194,576	.5990	80,618			27,430		127,931			(30,357)		4,913		0001
Purchased Call/S&P 500 INDEX/SPXA21SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/16/2027	1	1,604,812	.5282	63,905			17,413		119,623			(24,064)		5,910		0001
Purchased Call/S&P 500 INDEX/SPXC05RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/03/2025	06/03/2027	1	2,110,000	5970.37	93,051			31,315		143,332			(34,799)		8,661		0001
Purchased Call/S&P 500 INDEX/SPXN13EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/02/2025	05/03/2027	1	1,368,001	5686.67	55,267			16,268		88,995			(20,640)		5,250		0001
Purchased Call/S&P 500 INDEX/SPXC05TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/10/2025	06/10/2027	1	1,854,648	6038.81	76,597			26,514		115,939			(28,645)		7,720		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2027	1	1,108,582	.5397	46,533			11,762		92,766			(17,450)		3,936		0001
Purchased Call/S&P 500 INDEX/SPXC05RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	1	1,237,664	5911.69	47,031			15,526		72,501			(17,637)		5,018		0001
Purchased Call/S&P 500 INDEX/SPXJ000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/03/2025	04/02/2027	1	1,323,000	5396.52	73,691			18,601		129,014			(27,596)		4,697		0001
Purchased Call/S&P 500 INDEX/SPXN13JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/21/2027	1	1,357,904	.5843	56,896			18,308		84,799			(21,483)		5,425		0001
Purchased Call/S&P 500 INDEX/SPXN13HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	213,123	5916.93	5,882			1,826		8,987			(2,203)		839		0001
Purchased Call/S&P 500 INDEX/SPXN130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/27/2027	1	1,208,169	5525.21	44,219			12,634		72,604			(16,492)		4,571		0001
Purchased Call/S&P 500 INDEX/SPXJ003S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2025	04/16/2027	1	1,655,506	.5281	91,490			24,929		179,579			(34,451)		6,097		0001
Purchased Call/S&P 500 INDEX/SPXC05JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	28,237	4982.77	2,016			523		3,839			(754)		102		0001
Purchased Call/S&P 500 INDEX/SPXN13HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	799,560	.5890	28,421			8,820		43,267			(10,643)		3,146		0001
Purchased Call/S&P 500 INDEX/SPXN13FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/06/2027	1	1,307,231	.5617	52,809			15,828		82,784			(19,804)		5,051		0001
Purchased Call/S&P 500 INDEX/SPXN130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2027	1	2,583,571	6173.07	102,051			37,989		149,664			(38,060)		11,151		0001
Purchased Call/S&P 500 INDEX/SPXN13DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/23/2027	1	975,000	5525.21	58,793			16,566		101,539			(22,047)		3,653		0001
Purchased Call/S&P 500 INDEX/SPXN13KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	05/28/2027	1	1,164,677	.5911	76,274			25,214		121,436			(28,721)		4,722		0001
Purchased Call/S&P 500 INDEX/SPXN13LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/04/2027	1	1,970,000	6000.36	80,967			27,511		121,343			(30,363)		8,103		0001
Purchased Call/S&P 500 INDEX/SPXD170SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/14/2027	1	1,603,858	5976.97	63,834			22,478		97,155			(23,839)		6,729		0001
Purchased Call/S&P 500 INDEX/SPXC050SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2027	1	1,636,799	.5907	62,985			20,763		97,425			(23,587)		6,636		0001
Purchased Call/S&P 500 INDEX/SPXC05LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	04/30/2027	1	1,142,999	.5582	46,860			13,694		76,383			(17,669)		4,355		0001
Purchased Call/S&P 500 INDEX/SPXN13DSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/23/2027	1	1,327,000	5525.21	52,417			14,769		86,584			(19,656)		4,972		0001
Purchased Call/S&P 500 INDEX/SPXC05VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/17/2025	06/17/2027	1	1,674,695	5982.72	70,840			25,237		107,842			(26,492)		7,067		0001
Purchased Call/S&P 500 INDEX/SPXC050SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/14/2027	1	739,617	.5877	47,163			14,657		74,788			(17,686)		2,910		0001
Purchased Call/S&P 500 INDEX/SPXC05LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/05/2025	05/03/2027	1	906,056	.5687	51,411			15,154		87,198			(19,279)		3,477		0001
Purchased Call/S&P 500 INDEX/SPXJ002SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2025	04/16/2027	1	1,578,340	5282.7	50,823			13,810		86,195			(19,032)		5,812		0001
Purchased Call/S&P 500 INDEX/SPX0136SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/23/2027	1	1,059,954	.6667	34,980			17,177		45,811			(13,100)		5,249		0001
Purchased Call/S&P 500 INDEX/SPXD055S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2027	1	2,092,000	6600.35	90,793			43,775		121,008			(33,954)		10,272		0001
Purchased Call/S&P 500 INDEX/SPXD052S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/13/2027	1	2,026,000	6449.8	86,915			37,935		120,833			(32,593)		9,440		0001
Purchased Call/S&P 500 INDEX/SPX0133SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2027	1	1,585,000	6606.76	49,928			24,004		65,241			(18,672)		7,772		0001
Purchased Call/S&P 500 INDEX/SPXC05ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2027	1	1,584,185	6238.01	76,833			32,295		112,024			(28,655)		7,264		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD052S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/13/2027	1	1,109,826	.6461	75,228			32,834		108,744			(28,211)		5,171		0001
Purchased Call/S&P 500 INDEX/SPXD055S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/09/2027	1	1,329,699	.6518	42,738			20,275		55,162			(16,049)		6,454		0001
Purchased Call/S&P 500 INDEX/SPXD053SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2025	08/20/2027	1	1,052,078	.6464	70,067			31,346		101,222			(26,420)		4,956		0001
Purchased Call/S&P 500 INDEX/SPXN13YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/17/2027	1	1,712,609	6449.8	69,018			30,338		95,371			(25,740)		8,030		0001
Purchased Call/S&P 500 INDEX/SPXB211ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/20/2027	1	1,456,000	6664.36	52,853			25,736		69,057			(19,738)		7,180		0001
Purchased Call/S&P 500 INDEX/SPXD052SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/23/2027	1	1,530,037	6466.91	56,764			25,454		77,876			(21,199)		7,241		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/19/2027	1	1,356,253	.6432	85,476			37,859		125,114			(32,009)		6,379		0001
Purchased Call/S&P 500 INDEX/SPXD055SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2025	09/15/2027	1	1,571,949	.6605	107,148			51,437		146,942			(40,125)		7,697		0001
Purchased Call/S&P 500 INDEX/SPXD054SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2027	1	1,342,000	6532.04	72,468			34,243		99,337			(27,101)		6,524		0001
Purchased Call/S&P 500 INDEX/SPXN13RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/19/2027	1	1,132,000	6296.79	35,771			14,318		50,307			(13,359)		5,062		0001
Purchased Call/S&P 500 INDEX/SPXC052S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	08/02/2027	1	1,227,736	6238.01	43,953			18,440		62,822			(16,415)		5,621		0001
Purchased Call/S&P 500 INDEX/SPXA21YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2025	07/15/2027	1	1,157,602	.6253	80,955			32,091		119,133			(30,358)		5,141		0001
Purchased Call/S&P 500 INDEX/SPXC05YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2025	07/29/2027	1	1,121,270	.6375	75,212			31,269		109,914			(28,204)		5,100		0001
Purchased Call/S&P 500 INDEX/SPXN13VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/30/2027	1	1,175,424	.6361	46,238			19,314		66,495			(17,411)		5,355		0001
Purchased Call/S&P 500 INDEX/SPXN13QS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/01/2027	1	1,586,778	.6194	65,265			24,644		92,860			(24,474)		6,874		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/11/2025	07/09/2027	1	1,175,184	6259.75	45,597			17,697		66,076			(17,099)		5,165		0001
Purchased Call/S&P 500 INDEX/SPXN13USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2027	1	1,022,460	6370.86	41,001			16,952		57,519			(15,333)		4,650		0001
Purchased Call/S&P 500 INDEX/SPXO134SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/17/2027	1	1,132,000	6631.96	37,582			18,195		49,049			(14,074)		5,558		0001
Purchased Call/S&P 500 INDEX/SPXN13RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/16/2027	1	992,409	6296.79	42,872			17,054		61,222			(16,077)		4,415		0001
Purchased Call/S&P 500 INDEX/SPXO131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/03/2027	1	1,292,162	.6438	48,528			22,557		64,791			(18,173)		6,217		0001
Purchased Call/S&P 500 INDEX/SPXN13XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2027	1	1,254,522	6445.76	46,292			20,030		63,862			(17,312)		5,836		0001
Purchased Call/S&P 500 INDEX/SPXN13WSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2025	08/05/2027	1	1,104,175	.6309	46,196			19,652		65,522			(17,324)		5,080		0001
Purchased Call/S&P 500 INDEX/SPXN13ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2025	08/13/2027	1	1,187,856	.6464	47,900			20,965		67,641			(18,062)		5,535		0001
Purchased Call/S&P 500 INDEX/SPXN13US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/26/2027	1	1,131,804	6388.64	43,574			17,861		60,853			(16,273)		5,122		0001
Purchased Call/S&P 500 INDEX/SPXD057SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2025	09/24/2027	1	2,236,771	.6637	151,027			74,782		203,377			(56,869)		11,092		0001
Purchased Call/S&P 500 INDEX/SPXN13RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/09/2027	1	1,491,104	.6250	99,631			38,722		149,460			(37,516)		6,553		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2025	07/09/2027	1	1,593,000	6280.46	72,322			28,031		106,002			(27,084)		7,001		0001
Purchased Call/S&P 500 INDEX/SPXD054SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/03/2027	1	1,428,563	.6464	98,374			45,917		137,174			(37,094)		6,874		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2027	1	1,471,819	6389.45	59,756			25,692		84,021			(22,286)		6,826		0001
Purchased Call/S&P 500 INDEX/SPXN13SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2027	1	1,257,760	6309.62	50,813			20,521		72,045			(19,003)		5,654		0001
Purchased Call/S&P 500 INDEX/SPXD057S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2027	1	2,540,000	6643.7	86,106			42,816		112,403			(32,113)		12,665		0001
Purchased Call/S&P 500 INDEX/SPXN13US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	1	1,141,000	6388.64	55,681			22,688		79,079			(20,880)		5,138		0001
Purchased Call/S&P 500 INDEX/SPXO131S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/30/2027	1	1,481,270	6460.26	53,918			24,731		73,592			(20,136)		7,085		0001
Purchased Call/S&P 500 INDEX/SPXD056SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/21/2027	1	1,294,509	6673	85,942			42,082		118,273			(32,273)		6,392		0001
Purchased Call/S&P 500 INDEX/SPXD053SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2025	08/25/2027	1	1,043,700	6455	43,926			19,955		58,958			(16,495)		4,954		0001
Purchased Call/S&P 500 INDEX/SPXN13US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	1	1,331,234	6362	55,262			22,517		77,401			(20,723)		5,994		0001
Purchased Call/S&P 500 INDEX/SPXN13YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2025	08/19/2027	1	1,153,954	6411.37	39,234			17,354		54,132			(14,673)		5,428		0001
Purchased Call/S&P 500 INDEX/SPXD054SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/03/2027	1	1,345,629	6487	46,977			21,927		62,457			(17,714)		6,475		0001
Purchased Call/S&P 500 INDEX/SPXD053S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/26/2025	08/26/2027	1	1,164,000	6465.94	36,899			16,675		50,194			(13,799)		5,534		0001
Purchased Call/S&P 500 INDEX/SPXN13RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2025	07/16/2027	1	2,146,816	6257	88,676			35,226		125,489			(33,208)		9,551		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/23/2025	07/19/2027	1	941,212	6302	62,578			25,152		91,373			(23,531)		4,209		0001
Purchased Call/S&P 500 INDEX/SPXC05XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/16/2027	1	1,064,505	6299	48,420			19,314		69,279			(18,258)		4,736		0001
Purchased Call/S&P 500 INDEX/SPXN13QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2027	1	2,237,227	6279.35	100,004			37,847		145,653			(37,450)		9,710		0001
Purchased Call/S&P 500 INDEX/SPXO137SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/24/2027	1	1,117,829	6614	46,796			23,172		60,854			(17,621)		5,543		0001
Purchased Call/S&P 500 INDEX/SPXO137SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/30/2027	1	1,856,000	6688.46	57,350			28,675		73,621			(21,447)		9,280		0001
Purchased Call/S&P 500 INDEX/SPXN13WSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/30/2027	1	1,141,556	6238	79,729			33,303		116,272			(30,022)		5,200		0001
Purchased Call/S&P 500 INDEX/SPXO133SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/13/2027	1	2,017,000	6584.29	73,217			34,947		97,085			(27,344)		9,847		0001
Purchased Call/S&P 500 INDEX/SPXN13RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/09/2027	1	1,573,530	6249	64,373			25,019		92,623			(24,240)		6,915		0001
Purchased Call/S&P 500 INDEX/SPXD05HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/11/2027	1	989,268	6843	57,257			32,152		76,884			(21,501)		5,223		0001
Purchased Call/S&P 500 INDEX/SPXD05FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2027	1	571,267	6832.43	26,564			14,798		33,817			(9,934)		3,012		0001
Purchased Call/S&P 500 INDEX/SPXD058S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2025	10/01/2027	1	1,377,000	6715.79	53,152			26,796		68,969			(19,932)		6,894		0001
Purchased Call/S&P 500 INDEX/SPXD05BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/15/2027	1	1,407,109	6637	97,098			50,899		127,250			(36,562)		7,179		0001
Purchased Call/S&P 500 INDEX/SPXD05ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/15/2027	1	1,750,000	6664.01	82,250			43,056		109,000			(30,844)		8,928		0001
Purchased Call/S&P 500 INDEX/SPXD058S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/02/2025	10/01/2027	1	1,220,000	6715.35	37,454			18,856		48,130			(14,026)		6,108		0001
Purchased Call/S&P 500 INDEX/SPXD05KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2025	11/26/2027	1	1,024,977	6833	66,989			39,007		87,170			(25,225)		5,511		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/08/2027	1	1,119,000	6728.8	35,696			19,815		45,651			(13,331)		5,886		0001
Purchased Call/S&P 500 INDEX/SPXD05KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2027	1	1,439,000	6849.72	54,970			32,317		68,997			(20,557)		7,800		0001
Purchased Call/S&P 500 INDEX/SPXD05WSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2027	1	1,076,000	6886.68	44,439			26,553		54,936			(16,619)		5,880		0001
Purchased Call/S&P 500 INDEX/SPXD051SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/12/2027	1	1,122,155	6719	70,302			39,630		96,644			(26,509)		5,932		0001
Purchased Call/S&P 500 INDEX/SPXD05DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/25/2027	1	1,229,000	6791.69	48,177			25,778		61,181			(17,992)		6,352		0001
Purchased Call/S&P 500 INDEX/SPX013DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/28/2027	1	1,095,644	6891	33,886			18,347		43,307			(12,707)		5,684		0001
Purchased Call/S&P 500 INDEX/SPXD05LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/03/2027	1	1,110,988	6858	71,324			42,222		92,296			(26,857)		6,022		0001
Purchased Call/S&P 500 INDEX/SPX013FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	10/29/2027	1	1,162,264	6837	37,788			20,540		47,273			(14,229)		6,038		0001
Purchased Call/S&P 500 INDEX/SPXB218SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2025	12/15/2027	1	1,020,480	6820	63,908			38,732		85,717			(23,965)		5,609		0001
Purchased Call/S&P 500 INDEX/SPX013BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2025	10/01/2027	1	1,068,388	6719	72,060			36,429		97,022			(27,172)		5,349		0001
Purchased Call/S&P 500 INDEX/SPX013AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/11/2027	1	2,465,000	6552.51	88,987			45,964		118,959			(33,233)		12,509		0001
Purchased Call/S&P 500 INDEX/SPX013BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2025	10/13/2027	1	1,098,493	6658	72,795			37,958		100,080			(27,336)		5,589		0001
Purchased Call/S&P 500 INDEX/SPX013NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2025	12/23/2027	1	1,746,577	6931	64,303			39,900		79,519			(24,247)		9,686		0001
Purchased Call/S&P 500 INDEX/SPX013MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2027	1	1,243,709	6878.49	43,530			26,728		53,617			(16,279)		6,889		0001
Purchased Call/S&P 500 INDEX/SPXD058SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2027	1	1,699,000	6714.59	50,121			25,542		64,266			(18,744)		8,576		0001
Purchased Call/S&P 500 INDEX/SPX013KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/14/2027	1	1,232,000	6827.41	38,315			23,105		47,938			(14,290)		6,763		0001
Purchased Call/S&P 500 INDEX/SPX013JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/03/2027	1	1,194,000	6870.4	40,596			23,999		50,123			(15,224)		6,472		0001
Purchased Call/S&P 500 INDEX/SPX013AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/08/2027	1	1,553,000	6552.51	107,002			55,055		148,174			(40,126)		7,850		0001
Purchased Call/S&P 500 INDEX/SPXD051SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/15/2027	1	1,575,795	6710	57,072			32,275		75,371			(21,431)		8,361		0001
Purchased Call/S&P 500 INDEX/SPX013BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/04/2027	1	2,038,000	6715.79	67,458			34,146		86,633			(25,193)		10,246		0001
Purchased Call/S&P 500 INDEX/SPX013ASD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/08/2027	1	996,932	6740	33,236			17,101		44,247			(12,515)		5,039		0001
Purchased Call/S&P 500 INDEX/SPX013BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/18/2027	1	1,399,000	6664.01	44,348			23,303		58,143			(16,562)		7,165		0001
Purchased Call/S&P 500 INDEX/SPX013BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/15/2027	1	1,257,332	6657	40,671			21,291		52,939			(15,252)		6,415		0001
Purchased Call/S&P 500 INDEX/SPXB218SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2025	12/29/2027	1	1,342,644	6921	89,269			55,824		113,430			(33,430)		7,495		0001
Purchased Call/S&P 500 INDEX/SPX013JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2025	11/26/2027	1	997,630	6833	32,294			18,805		40,387			(12,160)		5,364		0001
Purchased Call/S&P 500 INDEX/SPX013HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2025	11/19/2027	1	1,088,000	6602.99	33,402			19,100		43,839			(12,526)		5,801		0001
Purchased Call/S&P 500 INDEX/SPX013ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/14/2027	1	1,037,146	6648	31,740			16,503		41,315			(11,886)		5,284		0001
Purchased Call/S&P 500 INDEX/SPXD05ZSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/11/2028	1	2,194,073	6835		74,042		51,070		91,992			(23,010)		12,827		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/11/2028	1	1,138,430	.6942		36,752		25,350		46,252			(11,422)		6,655		0001
Purchased Call/S&P 500 INDEX/SPXE052SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/09/2028	1	1,011,978	.6792		34,723		25,075		43,860			(9,669)		6,074		0001
Purchased Call/S&P 500 INDEX/SPXD05VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/26/2028	1	1,121,887	.6925		76,676		50,836		93,914			(25,874)		6,453		0001
Purchased Call/S&P 500 INDEX/SPXD05ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/18/2028	1	1,198,000	6909.51		75,234		52,477		94,710			(22,942)		7,053		0001
Purchased Call/S&P 500 INDEX/SPXD05USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2026	01/20/2028	1	1,266,468	.6843		42,330		27,907		50,709			(14,441)		7,239		0001
Purchased Call/S&P 500 INDEX/SPXE050SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2026	02/25/2028	1	1,312,819	.6946		52,419		37,019		64,730			(15,532)		7,782		0001
Purchased Call/S&P 500 INDEX/SPXE17WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/14/2028	1	1,257,000	6940.01		86,859		56,464		108,424			(30,663)		7,140		0001
Purchased Call/S&P 500 INDEX/SPXF177S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2028	1	367,398	6506.48		26,489		19,549		36,224			(7,011)		2,232		0001
Purchased Call/S&P 500 INDEX/SPXE054SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2026	03/29/2028	1	1,378,000	6368.85		44,785		33,481		60,517			(11,425)		8,427		0001
Purchased Call/S&P 500 INDEX/SPXE17WS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/07/2028	1	1,133,510	.6917		75,312		48,633		93,627			(26,912)		6,390		0001
Purchased Call/S&P 500 INDEX/SPXD05Z3Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/18/2028	1	1,210,000	6909.51		39,083		27,261		47,851			(11,918)		7,123		0001
Purchased Call/S&P 500 INDEX/SPXE050SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2026	02/17/2028	1	1,191,403	.6847		67,568		47,232		84,586			(20,373)		7,007		0001
Purchased Call/S&P 500 INDEX/SPXB21DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/26/2026	03/24/2028	1	1,034,787	.6591		57,900		43,126		79,465			(14,932)		6,299		0001
Purchased Call/S&P 500 INDEX/SPXD05TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/24/2028	1	1,289,000	6915.61		39,315		25,957		47,584			(13,445)		7,399		0001
Purchased Call/S&P 500 INDEX/SPXD05TSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2028	1	1,789,000	6915.61		109,129		72,103		136,222			(37,271)		10,279		0001
Purchased Call/S&P 500 INDEX/SPXB219SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/05/2026	12/31/2027	1	1,138,849	.6861		74,534		47,009		93,672			(27,552)		6,372		0001
Purchased Call/S&P 500 INDEX/SPX013SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/20/2026	01/12/2028	1	1,259,601	.6964		36,626		23,807		46,597			(12,834)		7,139		0001
Purchased Call/S&P 500 INDEX/SPXP130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2026	03/03/2028	1	1,436,926	.6877		46,162		33,046		58,546			(13,234)		8,576		0001
Purchased Call/S&P 500 INDEX/SPX0130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2027	1	1,291,803	6858.47		42,759		26,931		53,037			(15,917)		7,227		0001
Purchased Call/S&P 500 INDEX/SPX013TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/28/2028	1	1,143,307	.6971		74,546		49,835		93,628			(24,883)		6,590		0001
Purchased Call/S&P 500 INDEX/SPX013YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	03/01/2028	1	1,301,000	6878.88		41,242		29,248		50,222			(12,097)		7,749		0001
Purchased Call/S&P 500 INDEX/SPX0130S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	01/11/2028	1	2,051,000	6966.28		136,597		87,624		170,704			(49,264)		11,612		0001
Purchased Call/S&P 500 INDEX/SPX013RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2026	01/14/2028	1	1,081,000	6940.01		34,592		22,487		41,655			(12,212)		6,140		0001
Purchased Call/S&P 500 INDEX/SPX013YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2026	02/18/2028	1	1,311,052	.6859		42,536		29,752		52,123			(12,808)		7,718		0001
Purchased Call/S&P 500 INDEX/SPX013TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/31/2028	1	1,927,000	6939.03		60,701		40,662		73,435			(20,178)		11,141		0001
Purchased Call/S&P 500 INDEX/SPXD05RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2026	01/14/2028	1	1,211,000	6926.6		39,842		25,722		48,566			(14,136)		6,878		0001
Purchased Call/S&P 500 INDEX/SPX013TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/28/2028	1	1,092,000	6939.03		75,785		50,663		94,213			(25,296)		6,294		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/11/2028	1	1,168,772	.6835		74,467		51,364		94,980			(23,142)		6,833		0001
Purchased Call/S&P 500 INDEX/SPX013T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/28/2028	1	1,332,651	.6977		40,824		27,291		49,872			(13,627)		7,681		0001
Purchased Call/S&P 500 INDEX/SPX013YSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/25/2028	1	2,687,000	6878.88		88,134		62,327		107,527			(26,028)		15,928		0001
Purchased Call/S&P 500 INDEX/SPXE052$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2026	03/15/2028	1	1,547,000	6632.19		47,957		34,932		61,848			(13,151)		9,338		0001
Purchased Call/S&P 500 INDEX/SPX013QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	01/10/2028	1	1,597,000	6966.28		60,047		38,490		73,114			(21,686)		9,032		0001
Purchased Call/S&P 500 INDEX/SPX013QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2026	01/10/2028	1	1,096,021	.6934		36,003		23,141		43,674			(12,876)		6,199		0001
Purchased Call/S&P 500 INDEX/SPXP13DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2028	1	2,011,000	7398.93		72,396		58,294		77,846			(14,321)		12,762		0001
Purchased Call/S&P 500 INDEX/SPXP136SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	03/31/2028	1	1,152,000	6582.69		36,749		27,726		47,446			(9,124)		7,058		0001
Purchased Call/S&P 500 INDEX/SPXB21FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/17/2028	1	1,520,173	7126.06		84,978		65,925		98,511			(19,297)		9,457		0001
Purchased Call/S&P 500 INDEX/SPXB21IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/02/2028	1	1,047,956	.7565		56,213		47,362		59,766			(9,034)		6,779		0001
Purchased Call/S&P 500 INDEX/SPXP137SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2026	04/07/2028	1	985,061	6824.66		33,197		25,367		40,428			(7,923)		6,073		0001
Purchased Call/S&P 500 INDEX/SPXK00J$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/26/2028	1	2,108,347	7165.08		75,901		59,658		85,297			(16,464)		13,220		0001
Purchased Call/S&P 500 INDEX/SPXK00NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2026	05/17/2028	1	1,287,000	7408.5		70,785		57,677		76,870			(13,327)		8,216		0001
Purchased Call/S&P 500 INDEX/SPXE059SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2028	1	1,698,000	7473.47		59,600		49,203		63,012			(10,652)		10,903		0001
Purchased Call/S&P 500 INDEX/SPXF17MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/24/2026	06/20/2028	1	1,048,239	.7510		58,958		51,070		64,835			(7,948)		6,880		0001
Purchased Call/S&P 500 INDEX/SPXP13JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2026	06/14/2028	1	1,092,000	7431.46		41,605		35,499		44,406			(6,244)		7,133		0001
Purchased Call/S&P 500 INDEX/SPXP138S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/10/2028	1	1,304,000	6816.89		38,598		29,573		47,048			(9,135)		8,062		0001
Purchased Call/S&P 500 INDEX/SPXP13HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/30/2028	1	1,139,717	7580.06		43,765		36,491		45,191			(7,414)		7,355		0001
Purchased Call/S&P 500 INDEX/SPXK00L$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2026	05/05/2028	1	1,050,612	7337.11		66,819		53,639		74,088			(13,382)		6,639		0001
Purchased Call/S&P 500 INDEX/SPXP13ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2026	05/12/2028	1	1,037,000	7400.96		33,288		26,895		36,010			(6,421)		6,592		0001
Purchased Call/S&P 500 INDEX/SPXP13CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	05/03/2028	1	1,003,000	7230.12		34,604		27,531		38,560			(7,176)		6,327		0001
Purchased Call/S&P 500 INDEX/SPXK00LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2026	05/10/2028	1	1,647,000	7398.93		95,855		77,184		104,181			(18,962)		10,452		0001
Purchased Call/S&P 500 INDEX/SPXP13MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/28/2028	1	1,075,000	7354.02		74,390		64,900		81,004			(9,743)		7,101		0001
Purchased Call/S&P 500 INDEX/SPXK000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/21/2026	05/19/2028	1	971,922	7445.72		66,868		55,046		72,063			(12,108)		6,215		0001
Purchased Call/S&P 500 INDEX/SPXP138S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/10/2028	1	1,490,000	6816.89		81,205		62,216		101,402			(19,218)		9,211		0001
Purchased Call/S&P 500 INDEX/SPXP13JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2026	06/09/2028	1	1,116,000	7266.99		46,426		39,347		51,744			(7,123)		7,261		0001
Purchased Call/S&P 500 INDEX/SPXP13GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/26/2026	05/19/2028	1	1,449,843	.7455		87,982		72,627		92,227			(15,433)		9,271		0001
Purchased Call/S&P 500 INDEX/SPXP13KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2026	06/21/2028	1	1,172,000	7500.58		42,778		36,910		44,717			(6,061)		7,699		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13I$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/07/2028	1	1,719,335	7383.74		63,787		53,812		68,715			(10,182)		11,168		0001
Purchased Call/S&P 500 INDEX/SPXP13KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2026	06/16/2028	1	1,120,435	7420		68,912		59,394		71,948			(9,831)		7,331		0001
Purchased Call/S&P 500 INDEX/SPXP13ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/15/2028	1	1,734,000	7408.5		61,730		50,267		66,411			(11,654)		11,051		0001
Purchased Call/S&P 500 INDEX/SPXP138S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/03/2028	1	1,408,585	6581		93,590		71,492		113,985			(22,363)		8,653		0001
Purchased Call/S&P 500 INDEX/SPXE057SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/29/2026	04/28/2028	1	1,288,839	7152		41,580		32,842		47,465			(8,772)		8,095		0001
Purchased Call/S&P 500 INDEX/SPXP139SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2026	04/13/2028	1	1,013,489	6847		37,462		28,817		43,733			(8,673)		6,282		0001
Purchased Call/S&P 500 INDEX/SPXK00NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2026	05/12/2028	1	920,437	7419		56,490		45,956		61,185			(10,708)		5,851		0001
Purchased Call/S&P 500 INDEX/SPXP13MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/28/2028	1	1,477,000	7354.02		55,240		48,193		59,763			(7,235)		9,756		0001
Purchased Call/S&P 500 INDEX/SPXP138S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2028	1	1,436,000	6816.89		45,521		34,906		55,859			(10,744)		8,893		0001
Purchased Call/S&P 500 INDEX/SPXP13MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/23/2028	1	1,346,530	7358		81,074		70,660		87,535			(10,691)		8,859		0001
Purchased Call/S&P 500 INDEX/SPXP136SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/05/2028	1	1,646,000	6582.69		53,495		40,451		68,943			(13,192)		10,130		0001
Purchased Call/S&P 500 INDEX/SPXP131S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/01/2028	1	1,112,056	7586		38,077		31,853		38,893			(6,259)		7,188		0001
Purchased Call/S&P 500 INDEX/SPXP13BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/25/2028	1	1,620,000	7165.08		92,502		72,680		105,584			(20,093)		10,149		0001
Purchased Call/S&P 500 INDEX/SPXP13AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/19/2028	1	2,182,000	7126.06		70,697		54,889		80,175			(16,010)		13,598		0001
Purchased Call/S&P 500 INDEX/SPXE05FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2026	08/09/2028	1	1,445,000	7757.64		53,610		49,859		51,706			(3,949)		9,854		0001
Purchased Call/S&P 500 INDEX/SPXL00ASS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/20/2026	08/18/2028	1	1,077,292	7695		61,027		57,829		61,364			(3,432)		7,395		0001
Purchased Call/S&P 500 INDEX/SPXE05ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/10/2026	07/11/2028	1	1,252,000	7575.39		47,326		42,190		48,335			(5,302)		8,354		0001
Purchased Call/S&P 500 INDEX/SPXQ132SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2026	09/15/2028	1	1,045,006	7570		37,621		37,102		37,357			(671)		7,318		0001
Purchased Call/S&P 500 INDEX/SPXQ134S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/22/2028	1	1,017,169	7765		39,815		39,487		38,941			(382)		7,158		0001
Purchased Call/S&P 500 INDEX/SPXP13USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/15/2028	1	1,289,735	7785.76		44,109		41,443		42,903			(2,832)		8,834		0001
Purchased Call/S&P 500 INDEX/SPXE05ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2026	07/07/2028	1	954,600	7494		65,287		58,083		68,032			(7,433)		6,350		0001
Purchased Call/S&P 500 INDEX/SPXP13PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2026	07/21/2028	1	1,085,000	7498.96		37,433		33,885		38,784			(3,589)		7,295		0001
Purchased Call/S&P 500 INDEX/SPXL009SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/14/2026	08/15/2028	1	1,594,000	7785.76		82,888		77,878		80,327			(5,322)		10,918		0001
Purchased Call/S&P 500 INDEX/SPXQ132S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2026	09/15/2028	1	1,270,066	7617		75,832		74,889		75,531			(1,250)		8,894		0001
Purchased Call/S&P 500 INDEX/SPXP13WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2026	08/21/2028	1	1,069,774	7674.37		63,010		59,803		62,676			(3,448)		7,360		0001
Purchased Call/S&P 500 INDEX/SPXP13X9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2026	08/30/2028	1	1,166,000	7711.76		46,407		44,497		45,684			(2,089)		8,074		0001
Purchased Call/S&P 500 INDEX/SPXP13PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2026	07/14/2028	1	1,176,979	7545		42,054		37,872		43,949			(4,333)		7,871		0001
Purchased Call/S&P 500 INDEX/SPXE05FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/14/2026	08/11/2028	1	1,103,234	7769		36,524		34,304		35,437			(2,358)		7,535		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXQ130S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/12/2028	1	1,092,000	7656.98		57,330		56,070		56,882			(1,488)		7,631		0001
Purchased Call/S&P 500 INDEX/SPXP13S82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2026	07/28/2028	1	1,113,000	7437.63		37,842		34,762		40,021			(3,218)		7,523		0001
Purchased Call/S&P 500 INDEX/SPXP13RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2026	07/28/2028	1	1,220,000	7316.15		41,968		38,394		45,464			(3,622)		8,246		0001
Purchased Call/S&P 500 INDEX/SPXP13YSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2026	09/01/2028	1	1,171,000	7747.71		64,639		62,586		62,791			(2,394)		8,120		0001
Purchased Call/S&P 500 INDEX/SPXK00Z5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	07/21/2026	07/17/2028	1	1,006,788	7458		62,988		56,907		65,677			(6,152)		6,749		0001
Purchased Call/S&P 500 INDEX/SPXP13QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/26/2028	1	1,779,000	7411.98		64,400		58,658		68,136			(5,974)		12,006		0001
Purchased Call/S&P 500 INDEX/SPXP13W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2026	08/23/2028	1	1,068,881	7674.37		35,594		33,787		35,500			(1,942)		7,364		0001
Purchased Call/S&P 500 INDEX/SPXQ133S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/21/2026	09/15/2028	1	1,273,213	7642		49,491		48,944		47,676			(614)		8,916		0001
Purchased Call/S&P 500 INDEX/SPXQ134SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/26/2028	1	1,252,000	7743.41		39,563		39,455		38,338			(270)		8,835		0001
Purchased Call/S&P 500 INDEX/SPXP13NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2026	07/12/2028	1	1,577,000	7575.39		52,199		46,542		53,444			(5,839)		10,530		0001
Purchased Call/S&P 500 INDEX/SPXQ132S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2026	09/20/2028	1	1,864,000	7650.5		65,054		64,250		64,289			(1,065)		13,099		0001
Purchased Call/S&P 500 INDEX/SPXP13RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/27/2026	07/25/2028	1	1,135,494	7418		68,146		62,147		72,067			(6,076)		7,658		0001
Purchased Call/S&P 500 INDEX/SPXE05ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/13/2026	07/10/2028	1	1,166,610	7575		68,840		61,444		71,952			(7,470)		7,778		0001
Purchased Call/S&P 500 INDEX/SPXL00H5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/10/2026	09/01/2028	1	1,306,450	7730		40,009		39,062		40,797			(1,108)		9,059		0001
Purchased Call/S&P 500 INDEX/SPXL007S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/11/2026	08/07/2028	1	1,219,112	7742		72,946		68,016		71,552			(5,017)		8,302		0001
Purchased Call/S&P 500 INDEX/SPXP13US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2026	08/10/2028	1	1,235,097	7748		61,095		57,061		59,334			(4,107)		8,429		0001
Purchased Call/S&P 500 INDEX/SPXP13MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2026	07/05/2028	1	1,240,000	7483.24		39,928		35,169		41,949			(4,896)		8,235		0001
Purchased Call/S&P 500 INDEX/SPXP13PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2026	07/19/2028	1	1,744,000	7457.69		65,226		58,784		68,688			(6,674)		11,708		0001
Purchased Call/S&P 500 INDEX/SPXP13XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2026	08/25/2028	1	1,159,128	7676		41,292		39,581		40,768			(1,872)		7,997		0001
Purchased Call/S&P 500 INDEX/SPXQ130SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/13/2028	1	1,024,000	7656.98		33,792		33,050		33,557			(876)		7,161		0001
Purchased Call/S&P 500 INDEX/SPXQ130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2026	09/08/2028	1	1,298,000	7591.7		50,362		49,181		51,090			(1,382)		9,045		0001
Purchased Call/S&P 500 INDEX/SPXD05LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	2,296,063	6846.51	104,012			19,484		162,362			(77,795)		4,992		0001
Purchased Call/S&P 500 INDEX/SPXD05DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2026	1	2,476,000	6791.69	126,524			8,714		218,898			(94,117)		3,304		0001
Purchased Call/S&P 500 INDEX/SPXE17HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2025	10/13/2026	1	2,595,341	6655	97,379			3,228		161,149			(73,034)		2,449		0001
Purchased Call/S&P 500 INDEX/SPXD05CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2026	1	961,609	6699	49,181			2,869		82,694			(36,886)		1,180		0001
Purchased Call/S&P 500 INDEX/SPXD05FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	1	3,182,000	6832.43	181,056			20,006		305,894			(135,420)		5,332		0001
Purchased Call/S&P 500 INDEX/SPXE171SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/16/2026	1	7,381,000	6664.01	265,716			11,072		436,350			(199,287)		7,727		0001
Purchased Call/S&P 500 INDEX/SPXD05GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	1	7,650,000	6850.92	359,550			41,601		588,733			(268,924)		13,129		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2026	1	4,078,787	.6699	177,711			10,366		289,652			(133,283)		5,007		0001
Purchased Call/S&P 500 INDEX/SPXD05D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	802,533	.6720	44,128			2,704		70,325			(33,371)		1,007		0001
Purchased Call/S&P 500 INDEX/SPXD05C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	3,032,938	6738.44	67,028			4,085		104,316			(50,133)		3,807		0001
Purchased Call/S&P 500 INDEX/SPXD05ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/28/2026	1	2,429,744	.6891	101,380			7,562		166,554			(76,035)		3,365		0001
Purchased Call/S&P 500 INDEX/SPXE17I$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2025	10/16/2026	1	5,102,000	6664.01	267,855			11,161		473,751			(200,891)		5,341		0001
Purchased Call/S&P 500 INDEX/SPXD05B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	1	2,146,000	6735.35	36,053			1,986		55,062			(26,966)		2,574		0001
Purchased Call/S&P 500 INDEX/SPXD05Q$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	1	3,279,000	6929.94	116,732			28,299		170,628			(86,834)		8,096		0001
Purchased Call/S&P 500 INDEX/SPXE17HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	9,438,000	6735.11	407,722			9,060		703,037			(304,953)		7,410		0001
Purchased Call/S&P 500 INDEX/SPXE17F$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2025	10/01/2026	1	4,892,465	.6711	271,611					501,983			(203,708)		1,280		0001
Purchased Call/S&P 500 INDEX/SPXD0598$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	4,388,373	6753.72	222,929			4,299		401,686			(166,739)		3,248		0001
Purchased Call/S&P 500 INDEX/SPXD05D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	4,000,000	6791.69	150,400			9,191		246,406			(112,800)		5,020		0001
Purchased Call/S&P 500 INDEX/SPXE17JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	10/30/2026	1	5,287,000	6840.2	240,030			19,336		395,536			(180,022)		7,579		0001
Purchased Call/S&P 500 INDEX/SPXE17KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/04/2026	1	3,959,000	6771.55	138,961			13,016		223,149			(103,935)		6,130		0001
Purchased Call/S&P 500 INDEX/SPXD05PS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	3,309,031	6878.49	181,997			41,112		286,710			(136,124)		7,890		0001
Purchased Call/S&P 500 INDEX/SPXE17HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/14/2026	1	4,496,000	6644.31	190,181			6,811		325,205			(142,245)		4,403		0001
Purchased Call/S&P 500 INDEX/SPXD05G$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	1	2,245,000	6850.92	119,210			13,793		198,752			(89,162)		3,853		0001
Purchased Call/S&P 500 INDEX/SPXD0598$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	2,491,425	6753.72	100,404			1,936		171,001			(75,097)		1,844		0001
Purchased Call/S&P 500 INDEX/SPXD05A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2026	1	3,974,000	6664.01	187,175			9,281		321,895			(139,234)		4,533		0001
Purchased Call/S&P 500 INDEX/SPXD05A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	3,388,598	.6644	115,459			4,146		186,295			(86,594)		3,318		0001
Purchased Call/S&P 500 INDEX/SPXD0589$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	4,028,820	.6715	224,952			627		412,160			(170,116)		1,491		0001
Purchased Call/S&P 500 INDEX/SPXB218$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/12/2025	12/11/2026	1	8,537,000	6827.41	406,361			80,143		639,228			(304,771)		18,958		0001
Purchased Call/S&P 500 INDEX/SPXD05C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	14,314,000	6738.44	667,032			40,650		1,141,355			(498,904)		17,966		0001
Purchased Call/S&P 500 INDEX/SPXD05F$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	1	2,033,000	6832.43	125,030			13,815		213,323			(93,515)		3,407		0001
Purchased Call/S&P 500 INDEX/SPXB218$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2026	1	11,659,000	6909.79	614,429			140,877		943,641			(459,559)		27,966		0001
Purchased Call/S&P 500 INDEX/SPXD05A$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	3,800,456	.6553	222,940			4,968		386,397			(168,595)		2,984		0001
Purchased Call/S&P 500 INDEX/SPXB215$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	5,462,000	6734.11	127,811			15,266		198,585			(95,858)		9,482		0001
Purchased Call/S&P 500 INDEX/SPXD05B$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	1,690,413	.6629	70,607			2,950		111,022			(53,395)		1,770		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2025	10/02/2026	1	7,615,000	6715.35	452,331			1,253		872,664			(338,319)		2,818		0001
Purchased Call/S&P 500 INDEX/SPXE17GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/05/2026	1	3,797,000	6715.79	96,444			1,063		153,573			(71,742)		2,222		0001
Purchased Call/S&P 500 INDEX/SPXD059S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	8,371,483	6715	363,456			6,024		610,066			(272,592)		5,797		0001
Purchased Call/S&P 500 INDEX/SPXB216ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2025	12/02/2026	1	2,149,479	6829.37	27,513			4,699		40,231			(20,578)		4,465		0001
Purchased Call/S&P 500 INDEX/SPXE17KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/04/2026	1	5,631,000	6771.55	139,649			13,080		217,064			(104,450)		8,719		0001
Purchased Call/S&P 500 INDEX/SPXD05DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	2,205,000	6875.16	79,160			5,670		127,464			(59,207)		2,999		0001
Purchased Call/S&P 500 INDEX/SPXD05ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2025	10/27/2026	1	4,259,306	6875	178,534			12,858		292,307			(134,269)		5,792		0001
Purchased Call/S&P 500 INDEX/SPXE17JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	10/30/2026	1	4,006,000	6840.2	203,505			16,393		341,131			(152,629)		5,742		0001
Purchased Call/S&P 500 INDEX/SPXD05ASY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2026	1	2,721,000	6664.01	163,804			8,123		301,784			(121,849)		3,104		0001
Purchased Call/S&P 500 INDEX/SPXD05B86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	1,929,059	6629	109,847			4,577		193,764			(82,385)		2,019		0001
Purchased Call/S&P 500 INDEX/SPXD059SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	2,110,000	6654.72	120,270			3,976		224,966			(89,955)		1,991		0001
Purchased Call/S&P 500 INDEX/SPXE17IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/15/2026	1	13,219,906	6671	539,651			20,986		947,518			(404,738)		13,400		0001
Purchased Call/S&P 500 INDEX/SPXE17JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	11/02/2026	1	4,849,000	6840.2	297,729			26,246		510,420			(221,471)		7,290		0001
Purchased Call/S&P 500 INDEX/SPXD05PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/24/2025	12/24/2026	1	3,805,000	6932.05	203,568			47,499		310,332			(152,257)		9,181		0001
Purchased Call/S&P 500 INDEX/SPXD05GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	2,023,069	6846.61	18,410			2,079		27,103			(13,770)		3,431		0001
Purchased Call/S&P 500 INDEX/SPXE17HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/09/2026	1	309,267	6553	16,715			374		27,677			(12,676)		243		0001
Purchased Call/S&P 500 INDEX/SPXB215SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	4,552,000	6734.11	215,765			25,772		360,882			(161,824)		7,902		0001
Purchased Call/S&P 500 INDEX/SPXD05B88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	6,808,690	6715	375,687			1,044		696,551			(281,765)		2,520		0001
Purchased Call/S&P 500 INDEX/SPXD05AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	1,029,735	6553	54,660			1,218		92,136			(41,336)		808		0001
Purchased Call/S&P 500 INDEX/SPXD059SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	5,214,000	6654.72	265,914			8,791		479,303			(198,889)		4,920		0001
Purchased Call/S&P 500 INDEX/SPXD050SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	7,738,000	6905.74	348,210			85,374		527,344			(260,442)		19,212		0001
Purchased Call/S&P 500 INDEX/SPXD058SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2026	1	2,967,000	6714.59	158,735			2,624		291,569			(118,725)		2,054		0001
Purchased Call/S&P 500 INDEX/SPXB218SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/31/2026	1	1,062,142	6845.5	8,816			2,228		12,141			(6,594)		2,666		0001
Purchased Call/S&P 500 INDEX/SPXB217SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/11/2026	1	3,963,000	6901	110,568			21,746		162,235			(82,699)		8,801		0001
Purchased Call/S&P 500 INDEX/SPXD058S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	594,876	6715	29,923			83		53,628			(22,442)		220		0001
Purchased Call/S&P 500 INDEX/SPXD05ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2025	10/27/2026	1	2,633,186	6875	143,725			10,351		244,294			(108,090)		3,581		0001
Purchased Call/S&P 500 INDEX/SPXE171SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/26/2026	1	2,045,000	6791.69	88,140			6,070		147,363			(65,564)		2,729		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2026	1	4,118,000	6890.59	213,724			16,486		359,395			(159,854)		5,804		0001
Purchased Call/S&P 500 INDEX/SPXD05BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	1,869,398	.6629	63,938			2,664		102,260			(47,953)		1,957		0001
Purchased Call/S&P 500 INDEX/SPXD0598G3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	2,153,000	6753.72	76,001			1,466		126,466			(56,845)		1,594		0001
Purchased Call/S&P 500 INDEX/SPXD05BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	5,776,000	6735.13	144,400			7,558		227,853			(108,003)		6,760		0001
Purchased Call/S&P 500 INDEX/SPXB215SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	5,824,000	6734.11	249,267			29,774		410,427			(186,950)		10,110		0001
Purchased Call/S&P 500 INDEX/SPXD05A5Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	11,557,000	6664.01	544,335			22,681		938,988			(408,251)		12,098		0001
Purchased Call/S&P 500 INDEX/SPXD05RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	3,063,369	.6930	122,147			28,660		184,081			(92,628)		7,391		0001
Purchased Call/S&P 500 INDEX/SPXD050SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	3,150,000	6905.74	50,400			12,357		70,713			(37,696)		7,821		0001
Purchased Call/S&P 500 INDEX/SPXE171SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2026	1	1,848,656	.6671	89,686			3,488		163,995			(67,264)		1,874		0001
Purchased Call/S&P 500 INDEX/SPXE17FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2025	10/02/2026	1	3,251,000	6715.35	116,061			322		193,236			(86,807)		1,203		0001
Purchased Call/S&P 500 INDEX/SPXB217SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	411,336	6846.51	27,971			5,240		46,256			(20,921)		894		0001
Purchased Call/S&P 500 INDEX/SPXD058ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2025	10/02/2026	1	2,645,420	.6714	91,798			256		153,167			(69,614)		979		0001
Purchased Call/S&P 500 INDEX/SPXD05CS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	157,568	6699.4	13,835			800		22,824			(10,347)		193		0001
Purchased Call/S&P 500 INDEX/SPXE171ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2026	1	2,871,000	6890.89	68,043			5,061		105,050			(50,892)		3,976		0001
Purchased Call/S&P 500 INDEX/SPXB218S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2025	12/15/2026	1	3,919,000	6816.51	97,191			20,081		143,463			(72,694)		8,941		0001
Purchased Call/S&P 500 INDEX/SPXD05DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	3,712,000	6791.69	197,107			12,045		344,971			(147,830)		4,659		0001
Purchased Call/S&P 500 INDEX/SPXE17GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2025	10/07/2026	1	2,570,000	6714.59	60,395			998		96,157			(45,172)		1,780		0001
Purchased Call/S&P 500 INDEX/SPXD05FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	1	3,103,000	6832.43	162,287			17,932		270,908			(121,382)		5,200		0001
Purchased Call/S&P 500 INDEX/SPXD05A5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	8,051,000	6664.01	414,627			17,276		731,021			(310,970)		8,428		0001
Purchased Call/S&P 500 INDEX/SPXD05GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	1	2,406,000	6850.92	125,353			14,504		208,549			(93,757)		4,129		0001
Purchased Call/S&P 500 INDEX/SPXE17K5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/03/2026	1	3,378,021	.6852	124,867			11,383		210,327			(93,650)		5,155		0001
Purchased Call/S&P 500 INDEX/SPXD059SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	1,994,233	.6715	75,744			1,255		124,086			(56,808)		1,381		0001
Purchased Call/S&P 500 INDEX/SPXD050SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	2,761,416	.6721	36,585			7,825		51,766			(27,439)		6,383		0001
Purchased Call/S&P 500 INDEX/SPXE17JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2026	1	4,611,000	6851.97	197,812			17,983		322,198			(147,952)		7,036		0001
Purchased Call/S&P 500 INDEX/SPXE17K5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2026	1	4,651,000	6771.55	200,458			18,776		329,779			(149,932)		7,201		0001
Purchased Call/S&P 500 INDEX/SPXD050S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	2,825,000	6929.94	49,720			11,634		69,510			(37,393)		6,816		0001
Purchased Call/S&P 500 INDEX/SPXD050SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/16/2026	1	86,113	.6801	3,642			771		5,756			(2,739)		198		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	7,333,000	6822.34	384,249			30,868		657,604			(287,397)		10,511		0001
Purchased Call/S&P 500 INDEX/SPXB215$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/16/2026	1	1,988,589	6734.11	41,363			5,242		63,736			(30,768)		3,568		0001
Purchased Call/S&P 500 INDEX/SPXB217$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2026	1	1,952,170	6850	63,740			11,155		97,154			(47,805)		4,087		0001
Purchased Call/S&P 500 INDEX/SPXB217$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	3,425,000	6857.12	121,588			21,556		185,883			(90,941)		7,227		0001
Purchased Call/S&P 500 INDEX/SPXE171$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2026	1	4,864,000	6791.69	112,845			7,772		175,902			(83,942)		6,491		0001
Purchased Call/S&P 500 INDEX/SPXD05CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	5,151,000	6738.44	182,345			11,112		296,862			(136,384)		6,465		0001
Purchased Call/S&P 500 INDEX/SPXE171$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2026	1	11,787,763	6671	452,882			17,612		786,258			(339,662)		11,948		0001
Purchased Call/S&P 500 INDEX/SPXE17GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	1	10,187,000	6715.79	442,116			1,228		763,169			(331,587)		3,770		0001
Purchased Call/S&P 500 INDEX/SPXD05DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2026	1	6,106,000	6791.69	283,929			19,554		481,284			(211,206)		8,148		0001
Purchased Call/S&P 500 INDEX/SPXD058$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	1	4,426,098	6740.28	99,145			1,366		156,854			(74,155)		2,837		0001
Purchased Call/S&P 500 INDEX/SPXD058$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	2,854,024	6715	119,485			332		203,781			(89,613)		1,056		0001
Purchased Call/S&P 500 INDEX/SPXD05K$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/25/2026	1	3,252,663	6813	164,428			25,261		260,249			(124,002)		6,370		0001
Purchased Call/S&P 500 INDEX/SPXE17JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2026	1	2,544,000	6851.97	138,902			12,627		233,610			(103,891)		3,882		0001
Purchased Call/S&P 500 INDEX/SPXD05BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	3,225,381	6664	125,545			5,246		199,584			(94,941)		3,376		0001
Purchased Call/S&P 500 INDEX/SPXE17HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/09/2026	1	3,914,000	6552.51	236,406			5,268		450,548			(177,304)		3,073		0001
Purchased Call/S&P 500 INDEX/SPXD05BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	1,692,000	6735.13	87,307			4,570		153,729			(65,301)		1,980		0001
Purchased Call/S&P 500 INDEX/SPXD05BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/15/2026	1	1,607,725	6671	64,398			2,511		108,409			(48,431)		1,630		0001
Purchased Call/S&P 500 INDEX/SPXE17K$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2026	1	2,469,000	6771.55	97,526			9,135		158,401			(72,944)		3,823		0001
Purchased Call/S&P 500 INDEX/SPXD05A$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	9,966,368	6553	416,374			9,279		669,866			(314,875)		7,825		0001
Purchased Call/S&P 500 INDEX/SPXD057$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/01/2025	10/01/2026	1	2,992,000	6711.2	47,573					73,255			(35,582)		783		0001
Purchased Call/S&P 500 INDEX/SPXE17FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2025	10/02/2026	1	4,177,000	6715.35	237,254			657		448,121			(177,453)		1,546		0001
Purchased Call/S&P 500 INDEX/SPXD05FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2025	11/04/2026	1	2,342,956	6772	92,849			8,721		145,809			(69,637)		3,628		0001
Purchased Call/S&P 500 INDEX/SPXD05GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/10/2026	1	1,831,091	6832	75,557			8,372		121,153			(56,824)		3,068		0001
Purchased Call/S&P 500 INDEX/SPXE17JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2026	1	3,885,000	6840.2	209,013			18,425		352,268			(155,478)		5,841		0001
Purchased Call/S&P 500 INDEX/SPXD05ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2025	10/23/2026	1	1,725,089	6792	72,332			4,445		112,148			(54,851)		2,165		0001
Purchased Call/S&P 500 INDEX/SPXD051SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	1,723,301	6617	81,567			10,816		134,692			(61,175)		3,157		0001
Purchased Call/S&P 500 INDEX/SPXE17JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	10/30/2026	1	3,543,224	6840	137,664			11,120		220,943			(104,106)		5,079		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05C5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2026	1	7,322,444	.6699	300,171			17,510		484,529			(225,128)		8,989		0001
Purchased Call/S&P 500 INDEX/SPXE17I$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/16/2026	1	2,744,000	6629.07	155,859			6,476		282,517			(116,574)		2,873		0001
Purchased Call/S&P 500 INDEX/SPXD05GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/12/2026	1	2,281,356	.6851	74,795			8,750		125,441			(56,251)		3,915		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	10/22/2025	10/22/2026	1	2,185,840	6699.4	85,466			4,944		141,340			(63,924)		2,683		0001
Purchased Call/S&P 500 INDEX/SPXD05D$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	2,594,426	.6792	89,308			5,473		138,382			(67,537)		3,256		0001
Purchased Call/S&P 500 INDEX/SPXE17GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/07/2025	10/07/2026	1	5,614,000	6714.59	139,789			2,311		224,044			(104,554)		3,887		0001
Purchased Call/S&P 500 INDEX/SPXD051$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2025	11/18/2026	1	1,717,850	.6617	83,549			11,171		144,288			(62,835)		3,147		0001
Purchased Call/S&P 500 INDEX/SPXE17NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	3,008,007	6602.99	181,984			25,276		323,466			(136,488)		5,622		0001
Purchased Call/S&P 500 INDEX/SPXD05C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	3,112,757	6738.44	50,115			3,054		76,597			(37,484)		3,907		0001
Purchased Call/S&P 500 INDEX/SPXD05FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	3,421,000	6720.32	174,471			17,399		296,526			(130,495)		5,446		0001
Purchased Call/S&P 500 INDEX/SPXE17LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	7,097,888	6728.8	155,444			15,588		239,831			(116,583)		11,299		0001
Purchased Call/S&P 500 INDEX/SPXE17KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/04/2026	1	4,510,977	6771.55	58,192			5,450		87,508			(43,524)		6,984		0001
Purchased Call/S&P 500 INDEX/SPXD05GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2025	11/06/2026	1	1,372,675	.6729	57,410			5,789		88,205			(43,657)		2,185		0001
Purchased Call/S&P 500 INDEX/SPXE17F$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2025	10/01/2026	1	4,939,443	.6711	181,292					300,124			(135,969)		1,293		0001
Purchased Call/S&P 500 INDEX/SPXD05FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	4,095,000	6720.32	101,556			10,127		158,049			(75,958)		6,519		0001
Purchased Call/S&P 500 INDEX/SPXD05CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	4,672,000	6738.44	202,298			12,328		340,051			(151,308)		5,864		0001
Purchased Call/S&P 500 INDEX/SPX915KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/30/2026	1	3,102,000	6849.09	192,634			31,840		315,398			(143,295)		6,341		0001
Purchased Call/S&P 500 INDEX/SPXD05KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	11/30/2026	1	1,349,271	.6849	26,599			4,421		39,559			(20,004)		2,758		0001
Purchased Call/S&P 500 INDEX/SPXD050SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	2,524,000	6905.74	140,587			34,469		220,386			(105,151)		6,267		0001
Purchased Call/S&P 500 INDEX/SPXD059SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	3,646,022	.6715	205,705			3,409		370,390			(154,279)		2,525		0001
Purchased Call/S&P 500 INDEX/SPXD05HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	4,439,126	6617.32	56,377			7,455		85,812			(42,167)		8,132		0001
Purchased Call/S&P 500 INDEX/SPXE17JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	10/30/2026	1	5,218,000	6840.2	290,643			23,413		494,202			(217,982)		7,480		0001
Purchased Call/S&P 500 INDEX/SPXD05DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	4,718,317	6875.16	109,465			7,840		169,076			(81,874)		6,416		0001
Purchased Call/S&P 500 INDEX/SPX915HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2026	1	4,926,000	6699.4	253,196			14,648		444,919			(189,377)		6,047		0001
Purchased Call/S&P 500 INDEX/SPXD05JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	5,477,479	6602.99	231,697			32,180		384,448			(173,773)		10,237		0001
Purchased Call/S&P 500 INDEX/SPXD05CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	2,614,000	6738.44	73,453			4,476		116,621			(54,939)		3,281		0001
Purchased Call/S&P 500 INDEX/SPXE17F$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2025	10/02/2026	1	7,460,000	6715.35	321,526			891		555,151			(240,484)		2,761		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD058S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2026	1	2,402,000	6714.59	109,291			1,806		191,400			(81,744)		1,663		0001
Purchased Call/S&P 500 INDEX/SPXE17SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	1	5,214,048	6878.49	239,325			54,062		364,118			(179,002)		12,432		0001
Purchased Call/S&P 500 INDEX/SPXE17J8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2026	1	2,144,000	6851.97	75,254			6,841		119,590			(56,286)		3,272		0001
Purchased Call/S&P 500 INDEX/SPX915HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/20/2026	1	1,858,896	.6735	98,024			5,159		183,291			(73,721)		2,176		0001
Purchased Call/S&P 500 INDEX/SPXD05GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/13/2026	1	2,714,000	6737.49	102,861			12,252		166,464			(76,934)		4,711		0001
Purchased Call/S&P 500 INDEX/SPX915IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	4,297,153	.6735	165,497			9,143		284,915			(124,123)		5,154		0001
Purchased Call/S&P 500 INDEX/SPX915KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/04/2025	12/04/2026	1	3,854,000	6857.12	173,815			30,815		272,773			(130,004)		8,132		0001
Purchased Call/S&P 500 INDEX/SPX915KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/27/2026	1	2,531,000	6849.09	152,366			24,125		249,644			(114,275)		5,045		0001
Purchased Call/S&P 500 INDEX/SPXD05LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	1,760,573	6840.51	17,254			3,280		24,533			(12,905)		3,855		0001
Purchased Call/S&P 500 INDEX/SPX9151SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/09/2026	1	4,123,000	6728.8	252,740			27,229		443,070			(188,005)		6,824		0001
Purchased Call/S&P 500 INDEX/SPX9151SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/11/2026	1	6,557,000	6846.61	226,217			25,551		358,748			(169,198)		11,121		0001
Purchased Call/S&P 500 INDEX/SPXE17HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/16/2026	1	3,006,217	6629.07	61,627			2,561		97,077			(46,094)		3,147		0001
Purchased Call/S&P 500 INDEX/SPXE17IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/16/2026	1	2,385,000	6629.07	140,000			5,817		256,655			(104,712)		2,497		0001
Purchased Call/S&P 500 INDEX/SPXD05JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	2,478,190	.6539	102,554			14,244		159,640			(76,915)		4,632		0001
Purchased Call/S&P 500 INDEX/SPX9151SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/11/2026	1	5,325,000	6846.61	273,705			30,914		455,102			(204,716)		9,032		0001
Purchased Call/S&P 500 INDEX/SPX915KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/30/2026	1	2,398,000	6849.09	126,854			20,968		203,308			(94,363)		4,902		0001
Purchased Call/S&P 500 INDEX/SPX915HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	1,778,074	.6735	66,473			3,489		109,451			(49,854)		2,081		0001
Purchased Call/S&P 500 INDEX/SPX9151SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	9,507,000	6728.8	514,329			51,576		884,957			(385,747)		15,134		0001
Purchased Call/S&P 500 INDEX/SPX9151S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/23/2026	1	1,657,172	.6792	87,049			5,349		140,548			(66,012)		2,080		0001
Purchased Call/S&P 500 INDEX/SPXE17LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	2,711,591	6728.8	168,932			16,940		298,346			(126,699)		4,317		0001
Purchased Call/S&P 500 INDEX/SPXB216S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	89,373	6602.99	6,176			858		11,457			(4,632)		167		0001
Purchased Call/S&P 500 INDEX/SPXE17PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	1,538,444	6846.51	81,076			15,188		129,463			(60,640)		3,344		0001
Purchased Call/S&P 500 INDEX/SPX915HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2026	1	2,371,484	6699.4	101,737			5,886		170,876			(76,093)		2,911		0001
Purchased Call/S&P 500 INDEX/SPXB217SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	1,682,156	6846.51	104,798			19,632		171,468			(78,383)		3,657		0001
Purchased Call/S&P 500 INDEX/SPX9151SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/31/2025	10/30/2026	1	2,811,970	.6822	141,420			11,392		235,034			(106,065)		4,031		0001
Purchased Call/S&P 500 INDEX/SPXD05GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/11/2026	1	4,080,580	.6847	168,656			19,102		271,981			(126,492)		6,921		0001
Purchased Call/S&P 500 INDEX/SPXE17NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	1	5,553,297	6602.99	312,651			43,424		545,039			(234,488)		10,379		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	434,076	6699.4	23,787			1,376		42,369			(17,792)		533		0001
Purchased Call/S&P 500 INDEX/SPXD05C$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	3,216,000	6738.44	185,242			11,289		333,776			(138,551)		4,036		0001
Purchased Call/S&P 500 INDEX/SPXD05C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	2,456,000	6738.44	94,556			5,762		155,604			(70,723)		3,083		0001
Purchased Call/S&P 500 INDEX/SPXE17KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/03/2026	1	7,146,605	6852	284,437			25,929		484,197			(213,327)		10,906		0001
Purchased Call/S&P 500 INDEX/SPXE17LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	140,035	6728.8	9,802			983		17,714			(7,352)		223		0001
Purchased Call/S&P 500 INDEX/SPX9151SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	2,613,171	6875	116,125			8,340		188,702			(87,094)		3,554		0001
Purchased Call/S&P 500 INDEX/SPX9151SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	6,341,000	6728.8	323,391			32,429		550,259			(242,543)		10,094		0001
Purchased Call/S&P 500 INDEX/SPX9151SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/11/2026	1	2,278,000	6846.61	97,954			11,064		159,204			(73,264)		3,864		0001
Purchased Call/S&P 500 INDEX/SPXD05JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/27/2026	1	3,541,000	6849.09	83,214			13,175		123,223			(62,410)		7,058		0001
Purchased Call/S&P 500 INDEX/SPXD05C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/21/2026	1	880,707	6735	43,415			2,419		74,589			(32,651)		1,056		0001
Purchased Call/S&P 500 INDEX/SPX915JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	4,139,000	6812.61	251,651			39,734		424,930			(187,707)		8,250		0001
Purchased Call/S&P 500 INDEX/SPXE17KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/03/2026	1	5,708,333	6852	267,515			24,387		467,318			(200,636)		8,711		0001
Purchased Call/S&P 500 INDEX/SPXE17NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	6,730,000	6602.99	164,212			22,807		258,903			(123,159)		12,578		0001
Purchased Call/S&P 500 INDEX/SPX915HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/20/2026	1	990,558	6735	47,325			2,491		86,018			(35,592)		1,159		0001
Purchased Call/S&P 500 INDEX/SPXB218$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2025	12/30/2026	1	4,800,000	6896.24	167,040			41,529		245,943			(124,937)		11,984		0001
Purchased Call/S&P 500 INDEX/SPXD05FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	1	2,418,000	6832.43	105,183			11,622		170,815			(78,671)		4,052		0001
Purchased Call/S&P 500 INDEX/SPXD05C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/21/2026	1	1,845,486	6735	59,864			3,307		99,784			(44,898)		2,213		0001
Purchased Call/S&P 500 INDEX/SPXE17NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/25/2026	1	2,603,000	6765.88	108,545			16,492		173,620			(81,186)		5,098		0001
Purchased Call/S&P 500 INDEX/SPXE17P$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	3,286,000	6870.4	204,718			36,394		333,062			(153,538)		6,933		0001
Purchased Call/S&P 500 INDEX/SPX9151SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/05/2026	1	2,942,000	6796.29	154,749			14,921		263,089			(115,744)		4,620		0001
Purchased Call/S&P 500 INDEX/SPXE170$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/04/2025	12/04/2026	1	2,093,308	6857.12	26,794			4,750		38,877			(20,041)		4,417		0001
Purchased Call/S&P 500 INDEX/SPXD05GS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	1	2,452,629	6851	73,601			8,587		124,344			(55,201)		4,209		0001
Purchased Call/S&P 500 INDEX/SPX915IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	12,643,419	6875	534,947			38,422		863,971			(401,210)		17,194		0001
Purchased Call/S&P 500 INDEX/SPX9151SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	4,300,552	6875	216,499			15,550		357,662			(162,374)		5,848		0001
Purchased Call/S&P 500 INDEX/SPX9151S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	2,801,906	6735	147,996			8,177		275,894			(110,997)		3,360		0001
Purchased Call/S&P 500 INDEX/SPXE17KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	3,792,990	6720.32	58,033			5,787		88,214			(43,405)		6,038		0001
Purchased Call/S&P 500 INDEX/SPX9151SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	12,512,000	6728.8	664,387			66,624		1,138,653			(498,290)		19,918		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	6,531,000	6846.61	160,663			18,146		246,947			(120,167)		11,077		0001
Purchased Call/S&P 500 INDEX/SPX915ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	3,888,012	.6720	162,803			16,326		272,395			(122,102)		6,189		0001
Purchased Call/S&P 500 INDEX/SPX915SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/05/2026	1	2,599,000	6796.29	120,334			11,602		200,307			(90,003)		4,081		0001
Purchased Call/S&P 500 INDEX/SPX915JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/10/2026	1	1,667,113	.6832	92,271			10,196		153,246			(69,203)		2,794		0001
Purchased Call/S&P 500 INDEX/SPX915IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	1,677,054	.6735	80,467			4,446		145,973			(60,350)		2,011		0001
Purchased Call/S&P 500 INDEX/SPXE170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/24/2026	1	1,559,204	.6705	74,871			11,199		119,203			(56,153)		3,026		0001
Purchased Call/S&P 500 INDEX/SPX915JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	5,502,000	6812.61	287,755			44,085		475,152			(215,816)		10,775		0001
Purchased Call/S&P 500 INDEX/SPX013CS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	1	2,198,000	6735.13	35,388			1,852		54,329			(26,468)		2,573		0001
Purchased Call/S&P 500 INDEX/SPX915JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/10/2026	1	7,071,565	.6832	234,572			25,920		366,398			(175,929)		11,850		0001
Purchased Call/S&P 500 INDEX/SPXE17KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/03/2026	1	3,049,404	.6852	157,406			14,349		279,586			(118,055)		4,653		0001
Purchased Call/S&P 500 INDEX/SPX915KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/04/2025	12/04/2026	1	9,372,000	6857.12	443,296			78,590		700,128			(331,561)		19,775		0001
Purchased Call/S&P 500 INDEX/SPX9151SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/29/2025	10/29/2026	1	2,606,000	6890.59	138,379			10,674		232,661			(103,500)		3,673		0001
Purchased Call/S&P 500 INDEX/SPXD05LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	4,031,000	6846.51	58,046			10,874		83,972			(43,416)		8,763		0001
Purchased Call/S&P 500 INDEX/SPXE17PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	2,450,297	6846.51	137,707			25,796		221,972			(102,997)		5,327		0001
Purchased Call/S&P 500 INDEX/SPXD05PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	1,354,836	6878.49	80,342			18,149		128,406			(60,091)		3,230		0001
Purchased Call/S&P 500 INDEX/SPX013IS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/25/2026	1	4,073,941	.6813	136,069			20,904		206,205			(102,616)		7,979		0001
Purchased Call/S&P 500 INDEX/SPX013LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/15/2025	12/15/2026	1	3,983,000	6816.51	51,381			10,616		73,663			(38,430)		9,087		0001
Purchased Call/S&P 500 INDEX/SPX013HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/16/2026	1	2,219,494	6734.11	21,307			2,700		32,048			(15,850)		3,982		0001
Purchased Call/S&P 500 INDEX/SPX013ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	4,521,000	6840.2	136,986			12,076		216,057			(101,900)		6,797		0001
Purchased Call/S&P 500 INDEX/SPXD05KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2026	1	4,205,000	6849.72	168,621			29,265		262,321			(126,119)		8,804		0001
Purchased Call/S&P 500 INDEX/SPXE17MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/16/2026	1	2,608,165	6734.11	37,818			4,792		57,594			(28,132)		4,680		0001
Purchased Call/S&P 500 INDEX/SPXE17PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2026	1	2,352,000	6816.51	68,208			14,093		101,583			(51,016)		5,366		0001
Purchased Call/S&P 500 INDEX/SPXE17MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	1	3,674,000	6737.49	197,294			23,500		336,796			(147,565)		6,378		0001
Purchased Call/S&P 500 INDEX/SPX915JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/25/2025	11/25/2026	1	3,428,000	6765.88	184,084			27,969		307,191			(137,684)		6,714		0001
Purchased Call/S&P 500 INDEX/SPXD05LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	2,317,000	6840.51	76,461			14,534		115,410			(57,189)		5,073		0001
Purchased Call/S&P 500 INDEX/SPXE17MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2026	1	2,008,000	6642.16	82,328			11,113		134,893			(61,577)		3,716		0001
Purchased Call/S&P 500 INDEX/SPXB219S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/29/2026	1	1,533,074	.6906	46,327			11,517		69,255			(34,841)		3,806		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05G6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	2,225,000	6846.61	86,775			9,801		139,118			(64,903)		3,774		0001
Purchased Call/S&P 500 INDEX/SPXE17GR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/07/2025	10/07/2026	1	2,789,000	6714.59	113,791			1,881		194,602			(85,110)		1,931		0001
Purchased Call/S&P 500 INDEX/SPX915J9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/25/2025	11/24/2026	1	5,960,864	6705	306,528			45,852		495,595			(229,896)		11,569		0001
Purchased Call/S&P 500 INDEX/SPXE17QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/25/2026	1	2,563,729	6812.61	48,454			7,423		72,179			(36,341)		5,021		0001
Purchased Call/S&P 500 INDEX/SPX9151K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	4,058,000	6728.8	193,972			19,451		325,772			(145,479)		6,460		0001
Purchased Call/S&P 500 INDEX/SPX915HS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/21/2026	1	2,279,000	6735.35	96,402			5,311		162,941			(72,103)		2,733		0001
Purchased Call/S&P 500 INDEX/SPX915JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	3,043,000	6812.61	169,191			26,714		281,524			(126,200)		6,065		0001
Purchased Call/S&P 500 INDEX/SPXE17MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	1	2,143,000	6850.92	95,792			11,083		156,150			(71,647)		3,678		0001
Purchased Call/S&P 500 INDEX/SPX915JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	3,362,642	6766	145,318			22,263		224,514			(108,988)		6,586		0001
Purchased Call/S&P 500 INDEX/SPX915JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	2,708,000	6812.61	144,878			22,875		238,536			(108,065)		5,397		0001
Purchased Call/S&P 500 INDEX/SPX915KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/04/2025	12/04/2026	1	4,389,000	6857.12	247,540			43,885		399,765			(185,146)		9,261		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	10/24/2025	10/23/2026	1	3,626,207	6738	189,306			11,569		314,222			(141,980)		4,551		0001
Purchased Call/S&P 500 INDEX/SPXE17LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	3,993,636	6728.8	224,842			22,547		388,633			(168,631)		6,358		0001
Purchased Call/S&P 500 INDEX/SPX915JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	8,035,000	6812.61	419,427			66,225		689,513			(312,851)		16,015		0001
Purchased Call/S&P 500 INDEX/SPXD05D5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	2,300,000	6875.16	131,790			9,440		226,485			(98,572)		3,128		0001
Purchased Call/S&P 500 INDEX/SPXD05JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	5,799,880	6539	199,424			27,698		305,174			(149,568)		10,840		0001
Purchased Call/S&P 500 INDEX/SPX915KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2025	12/18/2026	1	996,647	6835	55,102			12,039		82,877			(41,786)		2,318		0001
Purchased Call/S&P 500 INDEX/SPXE17MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	2,809,000	6737.49	99,158			11,811		159,529			(74,165)		4,876		0001
Purchased Call/S&P 500 INDEX/SPX915HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/20/2026	1	3,987,197	6735	153,494			8,079		264,844			(115,437)		4,667		0001
Purchased Call/S&P 500 INDEX/SPX915KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/27/2026	1	4,006,000	6849.09	234,351			37,106		382,354			(175,763)		7,985		0001
Purchased Call/S&P 500 INDEX/SPXE17RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	5,334,000	6834.5	228,829			49,580		352,551			(171,621)		12,408		0001
Purchased Call/S&P 500 INDEX/SPXE17QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/11/2026	1	432,527	6827	24,092			4,765		38,930			(18,219)		961		0001
Purchased Call/S&P 500 INDEX/SPX9151SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	305,917	6728.8	15,296			1,534		25,891			(11,472)		487		0001
Purchased Call/S&P 500 INDEX/SPX915KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/31/2025	12/31/2026	1	6,875,000	6845.5	358,188			90,542		560,966			(267,905)		17,258		0001
Purchased Call/S&P 500 INDEX/SPXE17QSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/04/2025	12/02/2026	1	1,986,225	6829	99,669			17,213		158,029			(74,958)		4,126		0001
Purchased Call/S&P 500 INDEX/SPXE17MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	2,842,708	6737.49	36,102			4,300		54,711			(27,003)		4,935		0001
Purchased Call/S&P 500 INDEX/SPXE17QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	3,952,315	6870.4	75,094			13,350		109,214			(56,320)		8,339		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/27/2026	1	2,021,634	6812.61	32,144			5,075		47,506			(23,976)		4,029		0001
Purchased Call/S&P 500 INDEX/SPXE17RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	4,807,000	6834.5	298,995			64,782		491,626			(224,247)		11,182		0001
Purchased Call/S&P 500 INDEX/SPX915JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/12/2025	11/12/2026	1	2,745,000	6850.92	137,525			15,912		227,524			(102,861)		4,711		0001
Purchased Call/S&P 500 INDEX/SPXE17PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	4,138,000	6870.4	244,556			43,477		395,055			(183,417)		8,731		0001
Purchased Call/S&P 500 INDEX/SPXE17PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2026	1	3,737,000	6870.4	177,134			32,694		277,211			(131,764)		8,065		0001
Purchased Call/S&P 500 INDEX/SPX915KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2025	12/18/2026	1	2,344,934	6834	101,328			22,016		151,078			(76,628)		5,455		0001
Purchased Call/S&P 500 INDEX/SPX9151SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/04/2026	1	3,312,893	6772	169,809			15,949		277,565			(127,357)		5,129		0001
Purchased Call/S&P 500 INDEX/SPX9151SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/09/2026	1	3,522,000	6728.8	198,993			21,438		343,336			(148,025)		5,830		0001
Purchased Call/S&P 500 INDEX/SPX915JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/25/2025	11/25/2026	1	9,602,000	6765.88	501,224			76,153		833,974			(374,888)		18,805		0001
Purchased Call/S&P 500 INDEX/SPX9151SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/04/2026	1	3,336,997	6772	145,508			13,667		231,877			(109,131)		5,167		0001
Purchased Call/S&P 500 INDEX/SPXE17MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	5,399,489	6642.16	50,215			6,778		75,533			(37,558)		9,992		0001
Purchased Call/S&P 500 INDEX/SPXD05JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/25/2026	1	2,484,241	6813	107,292			16,483		166,308			(80,914)		4,865		0001
Purchased Call/S&P 500 INDEX/SPX9151SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/30/2025	10/28/2026	1	1,718,702	6883	80,700			6,069		139,239			(60,692)		2,380		0001
Purchased Call/S&P 500 INDEX/SPXE17NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/23/2026	1	2,908,036	6602.99	52,345			7,643		81,102			(38,938)		5,593		0001
Purchased Call/S&P 500 INDEX/SPXE17PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2026	1	4,919,000	6870.4	63,455			11,712		91,006			(47,202)		10,616		0001
Purchased Call/S&P 500 INDEX/SPX9151SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/30/2025	10/30/2026	1	8,354,000	6822.34	395,144			31,743		665,478			(295,546)		11,975		0001
Purchased Call/S&P 500 INDEX/SPXE17RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	2,092,000	6834.5	125,102			27,105		204,110			(93,826)		4,866		0001
Purchased Call/S&P 500 INDEX/SPX915HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2026	1	483,677	6699.4	23,845			1,379		41,460			(17,835)		594		0001
Purchased Call/S&P 500 INDEX/SPXE170SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2026	1	3,696,000	6800.26	150,427			31,494		231,588			(112,511)		8,488		0001
Purchased Call/S&P 500 INDEX/SPXE170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/11/2026	1	2,664,009	6827	132,022			26,110		208,857			(99,839)		5,916		0001
Purchased Call/S&P 500 INDEX/SPXE170SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/01/2025	11/30/2026	1	2,075,274	6849	67,920			11,258		105,259			(50,940)		4,242		0001
Purchased Call/S&P 500 INDEX/SPXE17PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2026	1	2,195,000	6870.4	121,384			22,404		194,113			(90,293)		4,737		0001
Purchased Call/S&P 500 INDEX/SPX915HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/21/2026	1	2,332,000	6735.35	120,798			6,656		214,131			(90,350)		2,797		0001
Purchased Call/S&P 500 INDEX/SPXE17MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/14/2025	11/13/2026	1	3,019,000	6734.11	50,115			5,986		76,849			(37,587)		5,241		0001
Purchased Call/S&P 500 INDEX/SPX9151S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	9,267,716	6875	370,646			26,621		594,257			(277,985)		12,603		0001
Purchased Call/S&P 500 INDEX/SPX915JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	5,603,000	6812.61	264,462			40,516		428,843			(198,346)		10,973		0001
Purchased Call/S&P 500 INDEX/SPXD05FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2026	1	2,733,676	6789	132,737			12,905		228,959			(99,553)		4,293		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00Q\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2025	10/06/2026	1	9,133,079	.6740	354,820			4,901		615,215			(266,115)		5,855		0001
Purchased Call/S&P 500 INDEX/SPXE17QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2026	1	11,413,000	6800.26	603,748			126,404		967,491			(451,570)		26,210		0001
Purchased Call/S&P 500 INDEX/SPXE17QSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/15/2026	1	4,873,805	.6817	189,404			39,241		293,730			(142,053)		11,120		0001
Purchased Call/S&P 500 INDEX/SPXJ00TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/23/2026	1	5,969,333	.6738	263,039			16,075		423,625			(197,279)		7,492		0001
Purchased Call/S&P 500 INDEX/SPXD05HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	1	3,680,000	6734.11	186,576			23,643		314,069			(138,788)		6,603		0001
Purchased Call/S&P 500 INDEX/SPXE17RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	586,061	.6775	27,320			5,919		41,236			(20,490)		1,363		0001
Purchased Call/S&P 500 INDEX/SPXJ00Q\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2025	10/06/2026	1	5,102,392	.6740	186,154			2,571		318,824			(139,615)		3,271		0001
Purchased Call/S&P 500 INDEX/SPXD05KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2025	12/02/2026	1	1,946,370	.6829	64,726			11,086		97,332			(48,545)		4,043		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2025	10/06/2026	1	2,408,000	6740.28	109,082			1,503		192,075			(81,588)		1,544		0001
Purchased Call/S&P 500 INDEX/SPX915IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	5,354,479	.6735	219,057			12,103		382,327			(164,293)		6,422		0001
Purchased Call/S&P 500 INDEX/SPXE17MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/14/2025	11/16/2026	1	3,706,000	6734.11	106,362			13,478		167,419			(79,120)		6,649		0001
Purchased Call/S&P 500 INDEX/SPXE17QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2026	1	2,056,901	6800.26	26,328			5,512		38,065			(19,692)		4,724		0001
Purchased Call/S&P 500 INDEX/SPXE17SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	11,291,000	6929.94	590,519			138,172		906,667			(444,110)		27,244		0001
Purchased Call/S&P 500 INDEX/SPXE17QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	1	1,817,000	6816.51	78,313			16,180		121,108			(58,574)		4,146		0001
Purchased Call/S&P 500 INDEX/SPXE17MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	2,233,793	6737.49	33,730			4,018		51,525			(25,228)		3,878		0001
Purchased Call/S&P 500 INDEX/SPXE17PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	16,271,000	6870.4	855,855			152,152		1,361,476			(641,891)		34,332		0001
Purchased Call/S&P 500 INDEX/SPXD05FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	5,017,000	6720.32	265,901			26,516		456,282			(198,879)		7,987		0001
Purchased Call/S&P 500 INDEX/SPXD05FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	6,619,000	6720.32	301,165			30,033		501,030			(225,255)		10,537		0001
Purchased Call/S&P 500 INDEX/SPXD05HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	1	4,047,000	6734.11	191,828			24,309		319,518			(142,695)		7,261		0001
Purchased Call/S&P 500 INDEX/SPX915KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/30/2026	1	3,654,000	6849.09	211,201			34,909		342,851			(157,106)		7,469		0001
Purchased Call/S&P 500 INDEX/SPXD05NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	2,984,000	6827.41	74,003			15,086		109,076			(55,049)		6,763		0001
Purchased Call/S&P 500 INDEX/SPXD05MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	2,800,223	.6847	117,211			22,018		180,791			(87,908)		6,088		0001
Purchased Call/S&P 500 INDEX/SPXE17QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2026	1	3,091,000	6800.26	143,732			30,093		225,563			(107,503)		7,099		0001
Purchased Call/S&P 500 INDEX/SPXD05FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2025	11/05/2026	1	2,808,000	6796.29	114,005			10,992		185,266			(85,269)		4,409		0001
Purchased Call/S&P 500 INDEX/SPXD05KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2026	1	2,016,000	6849.72	69,350			12,036		106,082			(51,870)		4,221		0001
Purchased Call/S&P 500 INDEX/SPXE17MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/17/2025	11/17/2026	1	3,396,000	6672.41	206,137			26,690		363,277			(154,179)		6,158		0001
Purchased Call/S&P 500 INDEX/SPXJ00T\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2025	10/22/2026	1	3,801,475	6699.4	81,732			4,728		127,499			(61,131)		4,666		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2026	1	2,084,000	6849.09	58,352			9,645		87,364			(43,406)		4,260		0001
Purchased Call/S&P 500 INDEX/SPXE17RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	7,382,000	6834.5	395,675			85,730		630,932			(296,756)		17,172		0001
Purchased Call/S&P 500 INDEX/SPXE17LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	2,773,164	6728.8	167,499			16,797		293,789			(125,624)		4,415		0001
Purchased Call/S&P 500 INDEX/SPXE17MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	1	5,922,000	6850.92	145,089			16,787		223,378			(108,519)		10,163		0001
Purchased Call/S&P 500 INDEX/SPXE17NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	8,383,961	6602.99	105,638			14,672		162,179			(79,228)		15,670		0001
Purchased Call/S&P 500 INDEX/SPXD05KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	1	2,023,000	6812.63	126,438			21,247		212,716			(94,568)		4,169		0001
Purchased Call/S&P 500 INDEX/SPXD05FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	3,994,000	6720.32	223,664			22,304		388,173			(167,288)		6,358		0001
Purchased Call/S&P 500 INDEX/SPXD05PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	3,128,770	6834.5	68,207			15,220		99,585			(50,737)		7,415		0001
Purchased Call/S&P 500 INDEX/SPX915JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	3,348,000	6812.61	190,836			30,132		319,194			(142,345)		6,673		0001
Purchased Call/S&P 500 INDEX/SPXE17MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	3,302,665	6642.16	67,374			9,095		104,661			(50,392)		6,112		0001
Purchased Call/S&P 500 INDEX/SPXD05FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	4,890,000	6720.32	264,060			26,333		455,018			(197,502)		7,785		0001
Purchased Call/S&P 500 INDEX/SPXD05IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	5,425,000	6617.32	293,493			38,809		507,447			(219,516)		9,938		0001
Purchased Call/S&P 500 INDEX/SPXD05PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	2,538,504	6834.5	24,623			5,495		35,024			(18,317)		6,016		0001
Purchased Call/S&P 500 INDEX/SPXD05MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	5,510,295	6899	261,635			51,600		417,975			(196,226)		12,237		0001
Purchased Call/S&P 500 INDEX/SPX9151SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	1,474,804	6720	73,111			7,331		126,219			(54,833)		2,348		0001
Purchased Call/S&P 500 INDEX/SPXE17KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/04/2026	1	3,887,000	6771.55	209,898			19,660		358,459			(156,992)		6,018		0001
Purchased Call/S&P 500 INDEX/SPXE170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/01/2025	12/01/2026	1	8,608,000	6812.63	389,082			65,383		619,483			(291,012)		17,739		0001
Purchased Call/S&P 500 INDEX/SPXE17MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	5,036,000	6642.16	123,382			16,655		193,035			(92,283)		9,320		0001
Purchased Call/S&P 500 INDEX/SPX915JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/10/2026	1	8,220,854	6832	347,872			38,439		559,032			(260,904)		13,776		0001
Purchased Call/S&P 500 INDEX/SPX915JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	3,532,000	6812.61	151,170			23,869		240,755			(112,758)		7,040		0001
Purchased Call/S&P 500 INDEX/SPX915HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	6,506,136	6735	259,429			13,616		432,160			(194,572)		7,615		0001
Purchased Call/S&P 500 INDEX/SPXE17QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	1,402,952	6774.76	11,364			2,455		16,297			(8,500)		3,263		0001
Purchased Call/S&P 500 INDEX/SPXE17RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	5,064,000	6774.76	228,893			49,456		360,638			(171,199)		11,780		0001
Purchased Call/S&P 500 INDEX/SPXE17NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	4,959,000	6602.99	77,360			10,745		119,740			(58,020)		9,268		0001
Purchased Call/S&P 500 INDEX/SPXE17RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	4,170,000	6834.5	137,193			29,725		205,815			(102,895)		9,700		0001
Purchased Call/S&P 500 INDEX/SPXD05KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	1	7,370,000	6812.63	182,039			30,591		273,827			(136,155)		15,188		0001
Purchased Call/S&P 500 INDEX/SPXE17RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	4,103,000	6834.5	231,409			50,139		372,671			(173,557)		9,544		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	1	4,722,000	6734.11	206,824			26,209		339,852			(153,850)		8,472		0001
Purchased Call/S&P 500 INDEX/SPXD05QSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	4,577,294	.6721	169,440			36,241		253,471			(127,080)		10,580		0001
Purchased Call/S&P 500 INDEX/SPXE17RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	7,654,000	6834.5	402,600			87,230		640,104			(301,950)		17,804		0001
Purchased Call/S&P 500 INDEX/SPX915KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2025	12/18/2026	1	3,430,920	.6835	174,299			37,870		265,956			(131,811)		7,981		0001
Purchased Call/S&P 500 INDEX/SPXE17SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/28/2026	1	2,004,000	6929.94	112,825			27,352		174,999			(83,927)		4,948		0001
Purchased Call/S&P 500 INDEX/SPXE17QSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	2,514,716	6774.76	32,188			6,955		46,583			(24,075)		5,850		0001
Purchased Call/S&P 500 INDEX/SPXD05ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2025	10/27/2026	1	7,543,518	.6875	417,676			29,999		699,850			(313,257)		10,258		0001
Purchased Call/S&P 500 INDEX/SPX915KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/04/2025	12/04/2026	1	7,832,000	6857.12	408,047			72,341		653,128			(305,197)		16,525		0001
Purchased Call/S&P 500 INDEX/SPXE17LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	3,035,000	6728.8	85,587			8,583		134,271			(64,190)		4,831		0001
Purchased Call/S&P 500 INDEX/SPXD051S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	4,100,624	.6672	201,042			26,102		345,185			(150,782)		7,435		0001
Purchased Call/S&P 500 INDEX/SPXD05PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	3,797,344	6834.5	74,048			16,044		107,481			(55,536)		8,833		0001
Purchased Call/S&P 500 INDEX/SPXD051ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2026	1	3,182,513	.6642	151,714			20,650		264,826			(113,786)		5,889		0001
Purchased Call/S&P 500 INDEX/SPXE170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	4,230,000	6870.4	104,904			18,650		154,776			(78,678)		8,925		0001
Purchased Call/S&P 500 INDEX/SPXD051SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	4,638,741	.6617	153,302			20,327		242,245			(114,976)		8,498		0001
Purchased Call/S&P 500 INDEX/SPXE17RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	14,223,000	6834.5	642,880			139,291		997,430			(482,160)		33,085		0001
Purchased Call/S&P 500 INDEX/SPXD050SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	2,902,720	.6721	129,377			27,672		197,462			(97,033)		6,709		0001
Purchased Call/S&P 500 INDEX/SPXE17GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	2,355,000	6715.79	99,381			276		170,549			(74,536)		872		0001
Purchased Call/S&P 500 INDEX/SPXD05JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	4,490,812	.6539	199,845			27,756		313,630			(149,884)		8,393		0001
Purchased Call/S&P 500 INDEX/SPX915JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	3,122,000	6812.61	182,325			28,788		306,188			(135,996)		6,223		0001
Purchased Call/S&P 500 INDEX/SPXE17SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/24/2025	12/22/2026	1	1,795,286	.6878	91,616			20,985		135,496			(68,901)		4,281		0001
Purchased Call/S&P 500 INDEX/SPXE17RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/21/2026	1	3,786,000	6834.5	132,510			29,568		199,515			(98,570)		8,972		0001
Purchased Call/S&P 500 INDEX/SPXE17RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/17/2026	1	1,715,906	.6721	91,748			19,679		137,874			(69,001)		3,966		0001
Purchased Call/S&P 500 INDEX/SPXE17FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2025	10/01/2026	1	7,073,605	.6711	283,663					477,200			(212,747)		1,851		0001
Purchased Call/S&P 500 INDEX/SPXE17GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/07/2025	10/07/2026	1	2,955,054	6714.59	59,101			977		92,880			(44,204)		2,046		0001
Purchased Call/S&P 500 INDEX/SPXE170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/02/2025	12/02/2026	1	2,314,000	6829.37	111,072			18,971		177,606			(83,076)		4,807		0001
Purchased Call/S&P 500 INDEX/SPX9151SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	2,007,134	.6735	72,518			4,007		123,340			(54,389)		2,407		0001
Purchased Call/S&P 500 INDEX/SPXJ00R8T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	10/09/2025	10/08/2026	1	2,775,779	.6754	94,382			1,840		159,665			(70,787)		2,055		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	1	8,691,000	6870.4	192,940			34,300		283,135			(144,705)		18,338		0001
Purchased Call/S&P 500 INDEX/SPXE17NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2025	11/19/2026	1	2,643,580	6642	83,226			11,328		138,094			(62,419)		4,892		0001
Purchased Call/S&P 500 INDEX/SPXD05HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	7,068,000	6734.11	372,484			44,491		634,113			(279,363)		12,270		0001
Purchased Call/S&P 500 INDEX/SPXD05HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	1,869,009	6737	92,761			11,080		154,300			(69,571)		3,245		0001
Purchased Call/S&P 500 INDEX/SPXD05GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2025	11/10/2026	1	3,641,685	6832	142,471			15,743		226,064			(106,853)		6,103		0001
Purchased Call/S&P 500 INDEX/SPXE170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/27/2026	1	1,748,784	6812.61	38,123			6,020		57,234			(28,436)		3,486		0001
Purchased Call/S&P 500 INDEX/SPXE17MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/13/2026	1	5,580,000	6734.11	136,710			16,329		213,351			(102,533)		9,687		0001
Purchased Call/S&P 500 INDEX/SPXE170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/25/2026	1	5,126,000	6812.61	126,612			19,397		191,354			(94,959)		10,039		0001
Purchased Call/S&P 500 INDEX/SPXD05NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	2,391,000	6827.41	100,422			19,805		154,604			(75,317)		5,310		0001
Purchased Call/S&P 500 INDEX/SPXD05GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/13/2026	1	2,755,000	6737.49	168,606			20,083		295,306			(126,108)		4,783		0001
Purchased Call/S&P 500 INDEX/SPXD050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	4,846,405	6721	273,043			58,401		432,666			(204,782)		11,202		0001
Purchased Call/S&P 500 INDEX/SPXD05KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2025	12/02/2026	1	3,219,985	6827	137,971			23,630		212,613			(103,478)		6,689		0001
Purchased Call/S&P 500 INDEX/SPXD05MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2025	12/11/2026	1	2,379,000	6901	83,741			16,470		124,514			(62,634)		5,283		0001
Purchased Call/S&P 500 INDEX/SPXD05HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	3,148,742	6737	133,011			15,887		215,868			(99,759)		5,466		0001
Purchased Call/S&P 500 INDEX/SPXE17MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2026	1	4,109,000	6642.16	216,544			29,231		369,210			(161,963)		7,604		0001
Purchased Call/S&P 500 INDEX/SPXE17NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/25/2026	1	4,334,000	6765.88	149,090			22,652		233,737			(111,511)		8,488		0001
Purchased Call/S&P 500 INDEX/SPX915JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	26,276	6766	1,171			179		1,815			(878)		51		0001
Purchased Call/S&P 500 INDEX/SPX915HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	1,778,170	6735	88,709			4,656		155,136			(66,532)		2,081		0001
Purchased Call/S&P 500 INDEX/SPXD05HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	7,370,000	6672.41	180,565			23,379		282,568			(135,053)		13,363		0001
Purchased Call/S&P 500 INDEX/SPXD05PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	2,631,341	6834.5	39,470			8,807		56,619			(29,361)		6,236		0001
Purchased Call/S&P 500 INDEX/SPXJ00T8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/23/2026	1	2,627,992	6738	108,412			6,625		172,898			(81,309)		3,298		0001
Purchased Call/S&P 500 INDEX/SPXE17FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2025	10/02/2026	1	4,989,000	6715.35	249,450			691		448,436			(186,575)		1,846		0001
Purchased Call/S&P 500 INDEX/SPX915HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/20/2026	1	3,764,988	6735	153,710			8,090		268,818			(115,600)		4,407		0001
Purchased Call/S&P 500 INDEX/SPXD05GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2025	11/06/2026	1	1,438,651	6729	64,717			6,508		99,845			(49,077)		2,290		0001
Purchased Call/S&P 500 INDEX/SPXE171SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2026	1	2,150,989	6890.89	44,095			3,280		67,492			(32,981)		2,979		0001
Purchased Call/S&P 500 INDEX/SPXE170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/01/2026	1	1,445,872	6813	71,780			12,231		113,014			(54,132)		2,980		0001
Purchased Call/S&P 500 INDEX/SPXE17NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/25/2026	1	7,133,000	6765.88	174,759			26,552		268,115			(130,710)		13,970		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/15/2026	1	2,399,412	.6817	96,297			19,951		149,917			(72,222)		5,474		0001
Purchased Call/S&P 500 INDEX/SPXE17MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	1	3,495,265	6850.92	70,604			8,169		107,570			(52,808)		5,998		0001
Purchased Call/S&P 500 INDEX/SPXD05NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	7,443,000	6827.41	442,114			87,195		720,999			(331,586)		16,529		0001
Purchased Call/S&P 500 INDEX/SPXE170S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	1	2,716,000	6816.51	149,108			30,808		239,407			(111,525)		6,197		0001
Purchased Call/S&P 500 INDEX/SPX915KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/27/2026	1	5,192,000	6849.09	320,866			50,804		527,898			(240,649)		10,348		0001
Purchased Call/S&P 500 INDEX/SPX915JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/27/2026	1	10,013,000	6849.09	529,688			83,867		851,848			(397,266)		19,957		0001
Purchased Call/S&P 500 INDEX/SPXD05NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	3,060,000	6774.76	84,150			18,182		125,904			(62,940)		7,118		0001
Purchased Call/S&P 500 INDEX/SPXD051S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	7,379,685	.6672	302,259			39,244		503,891			(226,694)		13,381		0001
Purchased Call/S&P 500 INDEX/SPX915ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/11/2026	1	1,846,000	6846.61	98,207			11,092		163,948			(73,454)		3,131		0001
Purchased Call/S&P 500 INDEX/SPXE17NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/23/2026	1	2,174,475	6602.99	20,875			3,048		31,467			(15,528)		4,182		0001
Purchased Call/S&P 500 INDEX/SPXD05FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	2,353,000	6720.32	148,239			14,783		264,981			(110,875)		3,746		0001
Purchased Call/S&P 500 INDEX/SPXD05GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	3,358,000	6846.61	139,021			15,702		224,418			(103,980)		5,695		0001
Purchased Call/S&P 500 INDEX/SPXD051SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	2,918,238	.6617	114,647			15,202		184,483			(85,985)		5,346		0001
Purchased Call/S&P 500 INDEX/SPXD051SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	2,293,000	6538.76	56,179			7,781		88,484			(42,018)		4,286		0001
Purchased Call/S&P 500 INDEX/SPXE17SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/24/2025	12/22/2026	1	562,607	.6878	24,913			5,706		36,202			(18,736)		1,341		0001
Purchased Call/S&P 500 INDEX/SPXD05PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	8,479,414	6834.5	108,537			23,516		155,811			(81,402)		19,724		0001
Purchased Call/S&P 500 INDEX/SPXE170SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	5,895,000	6870.4	76,046			13,519		109,258			(57,034)		12,438		0001
Purchased Call/S&P 500 INDEX/SPXD051S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/13/2026	1	1,278,200	.6734	59,505			7,147		105,804			(45,125)		2,219		0001
Purchased Call/S&P 500 INDEX/SPXD05JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2026	1	1,749,038	6849.09	29,734			4,915		43,212			(22,118)		3,575		0001
Purchased Call/S&P 500 INDEX/SPXD05QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	8,653,000	6929.94	308,047			72,078		451,043			(231,672)		20,878		0001
Purchased Call/S&P 500 INDEX/SPXE17NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/23/2026	1	1,993,619	6602.99	44,657			6,520		69,842			(33,219)		3,834		0001
Purchased Call/S&P 500 INDEX/SPXE170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/11/2026	1	2,719,175	.6827	130,466			25,875		210,388			(98,937)		6,038		0001
Purchased Call/S&P 500 INDEX/SPXE17SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2025	12/29/2026	1	4,992,850	.6906	164,092			40,455		239,599			(123,069)		12,396		0001
Purchased Call/S&P 500 INDEX/SPXE17PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2026	1	4,555,000	6870.4	200,876			37,076		311,047			(149,425)		9,830		0001
Purchased Call/S&P 500 INDEX/SPXE17SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/23/2025	12/23/2026	1	6,557,000	6909.79	274,738			62,992		409,537			(205,489)		15,728		0001
Purchased Call/S&P 500 INDEX/SPXE17FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	10/01/2026	1	3,130,000	6711.2	78,563					125,134			(58,761)		819		0001
Purchased Call/S&P 500 INDEX/SPXD05HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	3,210,000	6734.11	90,201			10,774		142,271			(67,651)		5,573		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	1	5,555,000	6829.37	228,866			39,090		358,382			(171,179)		11,539		0001
Purchased Call/S&P 500 INDEX/SPX915ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/09/2026	1	2,969,000	6728.8	156,169			16,825		265,145			(116,170)		4,914		0001
Purchased Call/S&P 500 INDEX/SPXE17HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/16/2026	1	7,057,000	6629.07	371,904			15,453		659,773			(278,164)		7,388		0001
Purchased Call/S&P 500 INDEX/SPX915JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/27/2026	1	8,815,000	6849.09	420,476			66,575		665,897			(315,357)		17,570		0001
Purchased Call/S&P 500 INDEX/SPXD05QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	4,033,000	6929.94	136,315			31,896		198,704			(102,518)		9,731		0001
Purchased Call/S&P 500 INDEX/SPXD05HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/13/2026	1	4,670,921	.6735	217,040			25,996		386,522			(164,132)		8,109		0001
Purchased Call/S&P 500 INDEX/SPXD05LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	3,274,000	6840.51	116,554			22,155		177,159			(87,176)		7,169		0001
Purchased Call/S&P 500 INDEX/SPXD05GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	1	1,917,000	6850.92	105,243			12,177		175,935			(78,716)		3,290		0001
Purchased Call/S&P 500 INDEX/SPXD05NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	5,000,000	6827.41	178,500			35,204		270,596			(133,875)		11,103		0001
Purchased Call/S&P 500 INDEX/SPXB212SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2025	10/02/2026	1	2,049,000	6715.35	62,904			174		102,358			(47,049)		758		0001
Purchased Call/S&P 500 INDEX/SPX915JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	3,099,000	6812.61	172,614			26,445		288,341			(129,461)		6,069		0001
Purchased Call/S&P 500 INDEX/SPXE17HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	2,903,000	6735.11	141,666			3,148		251,551			(105,959)		2,279		0001
Purchased Call/S&P 500 INDEX/SPXE17GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/23/2025	12/22/2026	1	2,036,033	.6878	87,284			19,826		128,652			(65,463)		4,855		0001
Purchased Call/S&P 500 INDEX/SPXE17FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	10/01/2026	1	3,735,000	6711.2	153,135					261,308			(114,537)		977		0001
Purchased Call/S&P 500 INDEX/SPXE17GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	11,685,000	6715.79	546,858			1,519		962,867			(410,144)		4,325		0001
Purchased Call/S&P 500 INDEX/SPXE17GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	4,104,000	6715.79	201,096			559		358,653			(150,822)		1,519		0001
Purchased Call/S&P 500 INDEX/SPXD05JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/27/2026	1	4,091,000	6849.09	115,775			18,331		173,647			(86,831)		8,154		0001
Purchased Call/S&P 500 INDEX/SPX915JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	2,254,000	6812.61	140,199			22,137		237,051			(104,575)		4,493		0001
Purchased Call/S&P 500 INDEX/SPXE17ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/23/2026	1	5,335,000	6791.69	171,254			10,465		275,622			(128,440)		6,696		0001
Purchased Call/S&P 500 INDEX/SPX915KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/04/2025	12/04/2026	1	3,142,000	6857.12	193,547			34,313		315,959			(144,763)		6,630		0001
Purchased Call/S&P 500 INDEX/SPXD05KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	1	2,337,000	6829.37	76,654			13,092		117,644			(57,333)		4,855		0001
Purchased Call/S&P 500 INDEX/SPXD05HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	1	2,631,000	6734.11	146,547			18,571		251,522			(109,012)		4,721		0001
Purchased Call/S&P 500 INDEX/SPXD05ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	12,664,000	6538.76	676,258			93,664		1,167,063			(505,804)		23,669		0001
Purchased Call/S&P 500 INDEX/SPXD05JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	7,885,175	6602.99	377,700			52,458		639,334			(283,275)		14,737		0001
Purchased Call/S&P 500 INDEX/SPX915JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	4,576,000	6812.61	205,920			32,514		330,897			(153,596)		9,121		0001
Purchased Call/S&P 500 INDEX/SPX915JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	6,821,000	6812.61	321,951			50,834		521,017			(240,144)		13,595		0001
Purchased Call/S&P 500 INDEX/SPXD05QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	5,052,000	6774.76	266,240			57,526		430,852			(199,133)		11,752		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD050SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	7,830,466	.6721	430,363			92,050		678,645			(322,772)		18,099		0001
Purchased Call/S&P 500 INDEX/SPXE17S9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/24/2026	1	4,243,000	6929.94	251,186			58,773		393,568			(188,908)		10,238		0001
Purchased Call/S&P 500 INDEX/SPXB216SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2025	12/02/2026	1	4,025,616	6829.37	80,512			13,751		119,847			(60,219)		8,362		0001
Purchased Call/S&P 500 INDEX/SPXD05ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	2,853,000	6822.34	160,339			12,880		277,562			(119,924)		4,090		0001
Purchased Call/S&P 500 INDEX/SPXD051SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	8,147,000	6538.76	391,056			54,163		662,173			(292,488)		15,227		0001
Purchased Call/S&P 500 INDEX/SPXD05ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/28/2026	1	1,475,412	.6891	59,467			4,472		100,952			(44,723)		2,043		0001
Purchased Call/S&P 500 INDEX/SPXD05PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	2,359,000	6834.5	63,693			14,212		93,826			(47,379)		5,591		0001
Purchased Call/S&P 500 INDEX/SPX915JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	1,665,898	.6766	82,046			12,570		129,086			(61,534)		3,263		0001
Purchased Call/S&P 500 INDEX/SPXD05MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2025	12/11/2026	1	2,678,060	.6901	52,490			10,324		75,428			(39,260)		5,947		0001
Purchased Call/S&P 500 INDEX/SPXD051SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	2,072,295	6538.76	32,535			4,506		50,139			(24,334)		3,873		0001
Purchased Call/S&P 500 INDEX/SPX915KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/27/2026	1	2,939,000	6849.09	162,821			25,780		263,711			(122,115)		5,858		0001
Purchased Call/S&P 500 INDEX/SPXE17NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2025	11/19/2026	1	3,048,751	.6642	114,819			15,628		194,494			(86,114)		5,642		0001
Purchased Call/S&P 500 INDEX/SPXD05GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/13/2026	1	2,268,000	6737.49	127,235			15,155		218,923			(95,165)		3,937		0001
Purchased Call/S&P 500 INDEX/SPXD05PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	3,533,292	6834.5	45,226			10,092		64,828			(33,642)		8,374		0001
Purchased Call/S&P 500 INDEX/SPXD050SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	6,458,000	6929.94	238,300			55,758		349,672			(179,218)		15,582		0001
Purchased Call/S&P 500 INDEX/SPXB218SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2026	1	2,074,000	6909.79	69,479			15,930		101,211			(51,966)		4,975		0001
Purchased Call/S&P 500 INDEX/SPXD050SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	3,609,408	.6721	169,810			36,321		261,045			(127,358)		8,343		0001
Purchased Call/S&P 500 INDEX/SPXD051S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/13/2026	1	1,647,099	.6734	83,995			10,089		152,482			(63,696)		2,859		0001
Purchased Call/S&P 500 INDEX/SPXE17RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	1	3,068,966	.6775	128,811			27,909		192,035			(96,608)		7,139		0001
Purchased Call/S&P 500 INDEX/SPX915ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/10/2025	11/06/2026	1	1,252,788	.6729	73,511			7,392		119,078			(55,591)		1,994		0001
Purchased Call/S&P 500 INDEX/SPXE17IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/14/2026	1	537,967	.6645	26,622			964		47,960			(20,021)		527		0001
Purchased Call/S&P 500 INDEX/SPXD05JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	7,545,000	6602.99	266,339			36,991		431,879			(199,754)		14,102		0001
Purchased Call/S&P 500 INDEX/SPXE170S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/25/2026	1	2,428,000	6812.61	32,778			5,022		48,057			(24,584)		4,755		0001
Purchased Call/S&P 500 INDEX/SPXD051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	5,460,000	6617.32	187,824			24,836		302,754			(140,482)		10,003		0001
Purchased Call/S&P 500 INDEX/SPXD05MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2026	1	4,519,757	.6841	231,443			44,115		351,386			(173,582)		9,897		0001
Purchased Call/S&P 500 INDEX/SPXD05HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	2,353,387	6672.41	21,180			2,742		31,810			(15,842)		4,267		0001
Purchased Call/S&P 500 INDEX/SPX915JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/25/2025	11/24/2026	1	1,533,043	.6705	87,895			13,148		144,817			(65,921)		2,975		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013I$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	11/28/2025	11/24/2026	1	181,039	.6705	8,408			1,272		12,594			(6,358)		351		0001
Purchased Call/S&P 500 INDEX/SPXB214$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	1	9,524,000	6735.35	238,100			13,118		374,798			(178,086)		11,422		0001
Purchased Call/S&P 500 INDEX/SPXD050S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	3,788,000	6774.76	234,856			50,745		394,586			(175,659)		8,811		0001
Purchased Call/S&P 500 INDEX/SPXE17N$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/23/2026	1	5,763,066	6602.99	72,615			10,602		111,077			(54,016)		11,083		0001
Purchased Call/S&P 500 INDEX/SPXD05JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	5,749,000	6602.99	310,446			43,118		537,405			(232,835)		10,745		0001
Purchased Call/S&P 500 INDEX/SPXD050S$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	1,863,557	6721	29,905			6,396		42,620			(22,429)		4,307		0001
Purchased Call/S&P 500 INDEX/SPXB217$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2025	12/04/2026	1	5,217,884	6856	218,694			38,879		334,843			(164,020)		11,010		0001
Purchased Call/S&P 500 INDEX/SPXD05MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	2,781,000	6886.68	109,850			21,183		165,819			(82,161)		6,133		0001
Purchased Call/S&P 500 INDEX/SPXD050S$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	2,547,422	6721	62,759			13,423		91,216			(47,069)		5,888		0001
Purchased Call/S&P 500 INDEX/SPXE17S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/28/2026	1	7,178,000	6929.94	323,728			78,479		485,915			(240,811)		17,722		0001
Purchased Call/S&P 500 INDEX/SPXE17MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	2,376,000	6737.49	149,213			17,773		263,049			(111,603)		4,125		0001
Purchased Call/S&P 500 INDEX/SPXE17S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	4,836,000	6929.94	190,055			44,470		281,209			(142,934)		11,669		0001
Purchased Call/S&P 500 INDEX/SPXD05NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	3,216,000	6827.41	146,328			29,830		227,297			(108,849)		7,289		0001
Purchased Call/S&P 500 INDEX/SPXB216$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2025	11/24/2026	1	6,973,325	6705	232,950			34,846		356,932			(174,712)		13,535		0001
Purchased Call/S&P 500 INDEX/SPXB213$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/07/2026	1	2,258,000	6714.59	94,836			1,568		162,986			(70,932)		1,563		0001
Purchased Call/S&P 500 INDEX/SPXE17M$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	5,779,000	6737.49	304,553			36,276		517,914			(227,789)		10,032		0001
Purchased Call/S&P 500 INDEX/SPXE17JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	10/30/2026	1	1,699,706	6822	95,089			7,681		159,082			(71,909)		2,436		0001
Purchased Call/S&P 500 INDEX/SPXE17JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	1	4,085,000	6851.97	193,629			17,603		319,684			(144,824)		6,234		0001
Purchased Call/S&P 500 INDEX/SPXD05MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	63,550	6847	3,476			653		5,563			(2,607)		138		0001
Purchased Call/S&P 500 INDEX/SPXE171$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	5,415,000	6890.89	187,901			13,976		300,955			(140,539)		7,499		0001
Purchased Call/S&P 500 INDEX/SPXE17KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/04/2026	1	3,354,000	6771.55	152,272			14,262		252,650			(113,891)		5,193		0001
Purchased Call/S&P 500 INDEX/SPXE17LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/09/2026	1	5,878,000	6728.8	253,930			27,357		416,962			(188,890)		9,729		0001
Purchased Call/S&P 500 INDEX/SPXE17GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2026	1	3,239,487	6753.72	69,325			1,337		109,776			(51,851)		2,398		0001
Purchased Call/S&P 500 INDEX/SPX915JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	11/26/2025	11/25/2026	1	2,642,986	6766	137,136			21,010		217,962			(102,852)		5,176		0001
Purchased Call/S&P 500 INDEX/SPXD05LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	3,273,000	6840.51	137,139			26,068		211,498			(102,572)		7,167		0001
Purchased Call/S&P 500 INDEX/SPX915KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	12/04/2025	12/04/2026	1	3,723,000	6857.12	199,181			35,312		319,896			(148,976)		7,855		0001
Purchased Call/S&P 500 INDEX/SPX915KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	11/28/2025	11/27/2026	1	5,125,000	6849.09	320,825			50,797		528,478			(240,619)		10,215		0001
Purchased Call/S&P 500 INDEX/SPXB215S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/05/2025	11/05/2026	1	3,908,000	6796.29	139,125			13,414		222,897			(104,058)		6,137		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/30/2026	1	2,441,164	6896	117,162			29,372		184,045			(87,871)		6,095		0001
Purchased Call/S&P 500 INDEX/SPXE17J8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	11/02/2026	1	4,353,000	6840.2	189,791			16,731		309,668			(141,180)		6,544		0001
Purchased Call/S&P 500 INDEX/SPXD05PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/17/2026	1	1,989,543	6721	69,889			14,990		100,492			(52,561)		4,599		0001
Purchased Call/S&P 500 INDEX/SPXE17ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	3,536,000	6890.89	146,744			10,915		240,232			(109,756)		4,897		0001
Purchased Call/S&P 500 INDEX/SPXD05PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	7,052,525	6775	237,858			51,536		347,278			(178,394)		16,405		0001
Purchased Call/S&P 500 INDEX/SPXE17SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	8,523,000	6929.94	497,743			116,464		778,363			(374,336)		20,565		0001
Purchased Call/S&P 500 INDEX/SPX915HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/21/2026	1	1,662,000	6735.35	79,277			4,368		137,545			(59,295)		1,993		0001
Purchased Call/S&P 500 INDEX/SPXB215SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2025	11/20/2026	1	2,986,000	6538.76	190,805			26,427		346,804			(142,712)		5,581		0001
Purchased Call/S&P 500 INDEX/SPXB215SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/16/2026	1	2,834,000	6734.11	69,433			8,799		108,208			(51,649)		5,085		0001
Purchased Call/S&P 500 INDEX/SPXE17JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	11/02/2026	1	2,027,000	6840.2	112,904			9,953		191,292			(83,986)		3,047		0001
Purchased Call/S&P 500 INDEX/SPXE17LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/11/2025	11/11/2026	1	4,085,207	6846.61	64,546			7,290		97,306			(48,277)		6,929		0001
Purchased Call/S&P 500 INDEX/SPXE17J8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	10/30/2026	1	4,029,000	6840.2	239,726			19,311		411,937			(179,794)		5,775		0001
Purchased Call/S&P 500 INDEX/SPXD05NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/15/2025	12/15/2026	1	2,972,082	6816.51	29,126			6,018		41,321			(21,785)		6,781		0001
Purchased Call/S&P 500 INDEX/SPXE17MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	2,810,000	6737.49	84,300			10,041		133,669			(63,052)		4,878		0001
Purchased Call/S&P 500 INDEX/SPXE17NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	1	5,330,000	6538.76	229,190			31,744		395,774			(171,422)		9,962		0001
Purchased Call/S&P 500 INDEX/SPXE17MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	3,791,000	6642.16	48,146			6,499		73,056			(36,010)		7,016		0001
Purchased Call/S&P 500 INDEX/SPXE17J8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	1	3,777,000	6851.97	191,116			17,374		318,284			(142,944)		5,764		0001
Purchased Call/S&P 500 INDEX/SPXD05JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2026	1	3,345,000	6849.09	83,291			13,767		123,738			(61,957)		6,837		0001
Purchased Call/S&P 500 INDEX/SPXE17LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	1,733,843	6720	57,157			5,732		91,560			(42,868)		2,760		0001
Purchased Call/S&P 500 INDEX/SPXE17SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2025	12/24/2026	1	1,614,676	6930	78,211			18,454		121,474			(59,475)		3,896		0001
Purchased Call/S&P 500 INDEX/SPXE17SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/28/2026	1	3,315,000	6929.94	202,547			49,102		318,054			(150,668)		8,185		0001
Purchased Call/S&P 500 INDEX/SPXD05QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	2,176,000	6905.74	133,606			32,757		213,484			(99,930)		5,403		0001
Purchased Call/S&P 500 INDEX/SPXE17GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	6,113,000	6715.79	143,044			397		225,967			(107,283)		2,262		0001
Purchased Call/S&P 500 INDEX/SPXE17HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/13/2026	1	3,846,428	6655	154,031			5,106		257,659			(115,523)		3,630		0001
Purchased Call/S&P 500 INDEX/SPX915HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/21/2026	1	7,045,000	6735.35	357,886			19,718		631,144			(267,679)		8,449		0001
Purchased Call/S&P 500 INDEX/SPXD05MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2025	12/09/2026	1	1,397,343	6843	69,362			13,331		105,112			(52,164)		3,060		0001
Purchased Call/S&P 500 INDEX/SPXD051S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	6,546,000	6617.32	160,377			21,207		251,806			(119,953)		11,992		0001
Purchased Call/S&P 500 INDEX/SPXE17LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	4,054,000	6728.8	132,160			13,253		209,863			(99,120)		6,454		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD050S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	8,514,379	6929.94	84,292			19,723		115,272			(63,393)		20,544		0001
Purchased Call/S&P 500 INDEX/SPXD05PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	4,199,798	6834.5	40,738			8,827		58,031			(30,554)		9,769		0001
Purchased Call/S&P 500 INDEX/SPX915JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/10/2026	1	5,633,864	6832	278,847			30,812		457,458			(209,135)		9,441		0001
Purchased Call/S&P 500 INDEX/SPXD05MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	1,904,633	6886.68	41,902			8,080		60,621			(31,340)		4,200		0001
Purchased Call/S&P 500 INDEX/SPXE17SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2025	12/30/2026	1	3,976,000	6896.24	182,101			45,274		276,070			(136,201)		9,926		0001
Purchased Call/S&P 500 INDEX/SPXB216SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	3,042,256	6603	135,402			18,858		211,223			(102,395)		5,686		0001
Purchased Call/S&P 500 INDEX/SPXE17I$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	2,152,000	6890.89	93,827			6,979		154,438			(70,178)		2,980		0001
Purchased Call/S&P 500 INDEX/SPXE17HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/13/2026	1	2,355,771	6655	109,524			3,631		188,748			(82,143)		2,223		0001
Purchased Call/S&P 500 INDEX/SPXD050SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	2,587,000	6905.74	136,076			33,363		211,145			(101,778)		6,423		0001
Purchased Call/S&P 500 INDEX/SPXE17K$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	1,071,643	6720.32	9,430			940		14,055			(7,053)		1,706		0001
Purchased Call/S&P 500 INDEX/SPXD05PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	3,018,000	6834.5	185,607			41,416		303,874			(138,067)		7,152		0001
Purchased Call/S&P 500 INDEX/SPXE17K$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/04/2026	1	3,233,444	6771.55	70,812			6,633		109,261			(52,964)		5,006		0001
Purchased Call/S&P 500 INDEX/SPXD050SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	2,559,000	6905.74	155,331			38,084		247,519			(116,179)		6,354		0001
Purchased Call/S&P 500 INDEX/SPXE17JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	2,750,000	6890.89	145,750			10,841		246,681			(109,013)		3,808		0001
Purchased Call/S&P 500 INDEX/SPXD05LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/07/2026	1	2,430,905	6867	91,955			17,019		143,264			(68,966)		5,246		0001
Purchased Call/S&P 500 INDEX/SPXJ00XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2025	12/08/2026	1	95,321	6846.51	8,341			1,562		12,314			(6,238)		207		0001
Purchased Call/S&P 500 INDEX/SPXE17HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	14,150,000	6735.11	659,390			14,653		1,157,682			(493,188)		11,110		0001
Purchased Call/S&P 500 INDEX/SPXE171$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2025	10/16/2026	1	3,657,000	6664.01	141,160			5,882		234,092			(105,870)		3,828		0001
Purchased Call/S&P 500 INDEX/SPXE171S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/16/2026	1	3,593,000	6629.07	217,377			9,032		403,117			(162,586)		3,761		0001
Purchased Call/S&P 500 INDEX/SPXD050SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	2,937,265	6721	127,198			27,206		193,445			(95,398)		6,789		0001
Purchased Call/S&P 500 INDEX/SPXE17HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/14/2026	1	5,848,000	6644.31	218,715			7,833		365,488			(163,587)		5,727		0001
Purchased Call/S&P 500 INDEX/SPXD050SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	3,118,744	6721	197,905			42,330		322,238			(148,429)		7,209		0001
Purchased Call/S&P 500 INDEX/SPXE17GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/05/2026	1	7,375,000	6715.79	348,838			3,844		614,559			(259,489)		4,316		0001
Purchased Call/S&P 500 INDEX/SPXB214SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2025	10/15/2026	1	795,505	6671	40,079			1,563		70,454			(30,142)		806		0001
Purchased Call/S&P 500 INDEX/SPXE17SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	7,279,000	6929.94	442,563			103,552		695,152			(332,837)		17,563		0001
Purchased Call/S&P 500 INDEX/SPXB217S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	4,774,000	6857.12	117,918			20,905		175,435			(88,196)		10,073		0001
Purchased Call/S&P 500 INDEX/SPXE17TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/31/2026	1	2,495,000	6845.5	142,465			36,012		228,455			(106,556)		6,263		0001
Purchased Call/S&P 500 INDEX/SPXE17LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	5,427,000	6728.8	134,590			13,496		209,227			(100,942)		8,639		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/27/2026	1	3,965,000	6849.09	99,125			15,695		146,940			(74,344)		7,903		0001
Purchased Call/S&P 500 INDEX/SPXD05QSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	2,269,096	6905.74	22,237			5,452		30,764			(16,632)		5,634		0001
Purchased Call/S&P 500 INDEX/SPXE17KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	2,359,000	6720.32	65,108			6,493		102,215			(48,698)		3,755		0001
Purchased Call/S&P 500 INDEX/SPXE17MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	2,021,916	6642.16	29,924			4,039		45,746			(22,382)		3,742		0001
Purchased Call/S&P 500 INDEX/SPXD05QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	1	3,032,000	6929.94	130,073			31,533		193,670			(96,757)		7,486		0001
Purchased Call/S&P 500 INDEX/SPXE17KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	10/30/2026	1	2,621,093	6840	130,307			10,526		216,184			(98,543)		3,757		0001
Purchased Call/S&P 500 INDEX/SPXE17GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/05/2026	1	5,050,000	6715.79	298,960			3,294		571,776			(222,387)		2,955		0001
Purchased Call/S&P 500 INDEX/SPXE17FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2025	10/02/2026	1	2,826,000	6715.35	170,125			471		330,594			(127,244)		1,046		0001
Purchased Call/S&P 500 INDEX/SPXD05QSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	3,853,421	6721	199,464			42,663		311,167			(149,598)		8,907		0001
Purchased Call/S&P 500 INDEX/SPXB214SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	13,056,000	6840.2	561,408			45,225		922,638			(421,056)		18,715		0001
Purchased Call/S&P 500 INDEX/SPXB216SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	3,790,116	6603	130,545			18,182		198,566			(98,722)		7,084		0001
Purchased Call/S&P 500 INDEX/SPXE17KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/04/2026	1	4,448,000	6771.55	235,744			22,081		401,165			(176,324)		6,887		0001
Purchased Call/S&P 500 INDEX/SPXD05LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	2,093,000	6840.51	82,464			15,675		126,543			(61,679)		4,583		0001
Purchased Call/S&P 500 INDEX/SPXD05KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	1,307,390	6813	71,063			11,975		114,212			(53,297)		2,694		0001
Purchased Call/S&P 500 INDEX/SPXD05KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2026	1	4,480,000	6849.72	232,064			40,276		373,587			(173,571)		9,380		0001
Purchased Call/S&P 500 INDEX/SPXD05LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	4,828,647	6846.51	101,402			18,995		148,806			(75,843)		10,497		0001
Purchased Call/S&P 500 INDEX/SPXE171SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/23/2026	1	5,679,000	6791.69	133,457			8,156		208,595			(100,092)		7,128		0001
Purchased Call/S&P 500 INDEX/SPXE170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/11/2026	1	5,522,269	6827	229,492			45,387		354,193			(173,549)		12,263		0001
Purchased Call/S&P 500 INDEX/SPXD05QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	8,060,000	6929.94	104,780			24,517		145,010			(78,801)		19,448		0001
Purchased Call/S&P 500 INDEX/SPXE17JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	11/02/2026	1	4,615,000	6840.2	219,674			19,365		363,473			(163,409)		6,938		0001
Purchased Call/S&P 500 INDEX/SPXD05LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/04/2026	1	362,421	6868	19,240			3,430		31,441			(14,550)		765		0001
Purchased Call/S&P 500 INDEX/SPXE17KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	3,228,078	6720.32	68,758			6,857		106,062			(51,427)		5,139		0001
Purchased Call/S&P 500 INDEX/SPXD05MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	6,666,000	6886.68	165,317			31,879		241,584			(123,648)		14,700		0001
Purchased Call/S&P 500 INDEX/SPXB213SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	1	134,748	6753.72	11,588			223		18,016			(8,667)		100		0001
Purchased Call/S&P 500 INDEX/SPXD05QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	7,119,988	6905.74	91,848			22,519		128,292			(68,697)		17,678		0001
Purchased Call/S&P 500 INDEX/SPXE17FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	9,519,000	6715.79	124,699			346		190,199			(93,524)		3,523		0001
Purchased Call/S&P 500 INDEX/SPXE17JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	1	2,452,000	6851.97	110,830			10,075		181,730			(82,895)		3,742		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2025	12/02/2026	1	3,794,624	.6826	189,961			32,535		298,648			(142,471)		7,882		0001
Purchased Call/S&P 500 INDEX/SPXE17NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	1	3,196,000	6602.99	200,389			27,832		359,678			(150,292)		5,973		0001
Purchased Call/S&P 500 INDEX/SPXD050S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	4,010,000	6774.76	194,084			41,935		308,649			(145,164)		9,328		0001
Purchased Call/S&P 500 INDEX/SPXD05NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	4,567,000	6827.41	282,697			55,754		464,550			(212,023)		10,142		0001
Purchased Call/S&P 500 INDEX/SPXB217SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2026	1	2,006,983	.6850	84,118			14,721		131,477			(63,089)		4,202		0001
Purchased Call/S&P 500 INDEX/SPXE17MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2025	11/20/2026	1	1,258,497	6538.76	25,296			3,504		42,872			(18,920)		2,352		0001
Purchased Call/S&P 500 INDEX/SPXD050ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	3,427,000	6905.74	200,137			49,069		316,463			(149,691)		8,509		0001
Purchased Call/S&P 500 INDEX/SPXE17QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2026	1	2,263,000	6816.51	141,211			29,176		232,664			(105,618)		5,163		0001
Purchased Call/S&P 500 INDEX/SPXD05PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/23/2025	12/21/2026	1	2,050,350	.6835	69,957			15,740		99,434			(52,612)		4,859		0001
Purchased Call/S&P 500 INDEX/SPXD05PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	3,599,000	6834.5	88,895			19,836		130,489			(66,126)		8,529		0001
Purchased Call/S&P 500 INDEX/SPXE17GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2025	10/09/2026	1	2,994,000	6735.11	38,922			865		59,664			(29,112)		2,351		0001
Purchased Call/S&P 500 INDEX/SPXJ00RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	153,206	6753.72	9,162			177		17,388			(6,852)		113		0001
Purchased Call/S&P 500 INDEX/SPXE17HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2025	10/13/2026	1	9,702,582	.6655	541,355			17,945		980,839			(406,017)		9,155		0001
Purchased Call/S&P 500 INDEX/SPXE17JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2026	1	1,980,000	6840.2	100,980			8,902		168,799			(75,116)		2,977		0001
Purchased Call/S&P 500 INDEX/SPXE17QSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	1	4,965,000	6800.26	176,754			37,006		268,875			(132,202)		11,402		0001
Purchased Call/S&P 500 INDEX/SPXE170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2025	11/30/2026	1	2,486,220	.6849	99,284			16,456		157,162			(74,463)		5,082		0001
Purchased Call/S&P 500 INDEX/SPXD05RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	2,487,848	.6930	119,569			28,055		184,827			(90,673)		6,003		0001
Purchased Call/S&P 500 INDEX/SPXE171SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2026	1	3,614,106	.6668	193,315			7,518		362,977			(144,986)		3,663		0001
Purchased Call/S&P 500 INDEX/SPXD05NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	3,286,000	6827.41	156,742			31,953		245,376			(116,596)		7,448		0001
Purchased Call/S&P 500 INDEX/SPXD05MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2025	12/11/2026	1	4,543,000	.6901	170,363			33,506		254,699			(127,422)		10,089		0001
Purchased Call/S&P 500 INDEX/SPXD050SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	9,582,959	.6721	473,842			101,350		733,735			(355,382)		22,150		0001
Purchased Call/S&P 500 INDEX/SPXE170SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/15/2026	1	2,010,870	.6817	54,422			11,275		81,699			(40,816)		4,588		0001
Purchased Call/S&P 500 INDEX/SPXD05AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	732,366	.6735	33,866			755		64,983			(25,610)		575		0001
Purchased Call/S&P 500 INDEX/SPXE170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2026	1	4,599,000	6816.51	208,795			43,139		325,315			(156,167)		10,493		0001
Purchased Call/S&P 500 INDEX/SPXD050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	3,980,000	6905.74	169,946			41,667		255,914			(127,110)		9,882		0001
Purchased Call/S&P 500 INDEX/SPXE17FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2025	10/01/2026	1	5,462,917	.6711	232,967					397,014			(174,725)		1,430		0001
Purchased Call/S&P 500 INDEX/SPXD05PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	2,527,000	6834.5	40,179			8,706		57,883			(30,134)		5,878		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2025	10/09/2026	1	2,414,000	6552.51	126,494			2,819		228,239			(94,870)		1,895		0001
Purchased Call/S&P 500 INDEX/SPXE17IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/16/2026	1	2,748,000	6629.07	168,727			7,011		314,528			(126,199)		2,877		0001
Purchased Call/S&P 500 INDEX/SPXE17ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	3,086,000	6890.89	48,450			3,604		73,240			(36,238)		4,274		0001
Purchased Call/S&P 500 INDEX/SPXE17NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	1	3,096,000	6538.76	109,598			15,180		186,481			(81,974)		5,786		0001
Purchased Call/S&P 500 INDEX/SPXD059S8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	10/13/2025	10/13/2026	1	3,303,000	6654.72	119,569			3,953		200,159			(89,431)		3,117		0001
Purchased Call/S&P 500 INDEX/SPXE17SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/28/2026	1	2,439,000	6929.94	129,023			31,278		198,057			(95,976)		6,022		0001
Purchased Call/S&P 500 INDEX/SPXJ00Q8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2025	10/06/2026	1	13,068,591	.6740	539,396			7,450		947,775			(404,547)		8,378		0001
Purchased Call/S&P 500 INDEX/SPXE17JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	10/30/2026	1	7,164,067	.6840	301,437			24,350		488,609			(227,957)		10,269		0001
Purchased Call/S&P 500 INDEX/SPXE17IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/15/2026	1	1,574,370	.6671	56,024			2,179		95,997			(42,018)		1,596		0001
Purchased Call/S&P 500 INDEX/SPXE17RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/21/2026	1	4,290,000	6834.5	193,908			43,269		300,420			(144,242)		10,167		0001
Purchased Call/S&P 500 INDEX/SPXE17RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	2,421,000	6774.76	103,861			22,441		162,362			(77,682)		5,632		0001
Purchased Call/S&P 500 INDEX/SPXD05LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	12/08/2025	12/08/2026	1	3,261,000	6846.51	117,722			22,053		179,269			(88,050)		7,089		0001
Purchased Call/S&P 500 INDEX/SPXE17KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	10/30/2026	1	423,514	.6840	20,114			1,629		35,233			(15,253)		607		0001
Purchased Call/S&P 500 INDEX/SPXE17ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	1,875,000	6890.89	90,938			6,764		152,096			(68,016)		2,597		0001
Purchased Call/S&P 500 INDEX/SPXD05KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	12/02/2025	12/02/2026	1	3,952,000	6829.37	214,198			36,585		348,904			(160,209)		8,209		0001
Purchased Call/S&P 500 INDEX/SPXE17GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	2,638,000	6715.79	70,698			196		113,326			(53,024)		976		0001
Purchased Call/S&P 500 INDEX/SPXD059S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	10/10/2025	10/09/2026	1	1,753,214	.6737	79,699			1,776		154,354			(59,774)		1,376		0001
Purchased Call/S&P 500 INDEX/SPXE17PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	5,094,000	6870.4	285,773			50,804		458,236			(214,330)		10,748		0001
Purchased Call/S&P 500 INDEX/SPXD058SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	10/06/2025	10/02/2026	1	4,667,474	.6716	200,897			560		340,179			(151,925)		1,727		0001
Purchased Call/S&P 500 INDEX/SPXJ000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2025	10/06/2026	1	1,712,000	6740.28	84,230			1,160		151,758			(63,000)		1,097		0001
Purchased Call/S&P 500 INDEX/SPXE17FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	10/01/2026	1	2,607,000	6711.2	93,852					156,337			(70,196)		682		0001
Purchased Call/S&P 500 INDEX/SPXE170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/27/2026	1	2,091,000	6812.61	67,748			10,697		104,312			(50,534)		4,168		0001
Purchased Call/S&P 500 INDEX/SPXE170S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/25/2026	1	6,554,000	6812.61	229,390			35,143		356,203			(172,043)		12,836		0001
Purchased Call/S&P 500 INDEX/SPXE170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/27/2026	1	4,012,000	6812.61	145,234			22,932		226,638			(108,331)		7,996		0001
Purchased Call/S&P 500 INDEX/SPXE170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/25/2026	1	1,860,617	.6766	75,955			11,637		116,068			(56,966)		3,644		0001
Purchased Call/S&P 500 INDEX/SPXE17RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2026	1	2,400,000	6878.49	55,200			12,469		78,821			(41,287)		5,722		0001
Purchased Call/S&P 500 INDEX/SPXE17KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	10/30/2026	1	2,195,704	.6840	120,937			9,769		203,674			(91,456)		3,147		0001
Purchased Call/S&P 500 INDEX/SPXE17GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	3,359,000	6715.79	127,978			355		214,751			(95,983)		1,243		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17S$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/28/2026	1	4,115,000	6929.94	241,962			58,657		377,782			(179,988)		10,160		0001
Purchased Call/S&P 500 INDEX/SPXE17PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	1	2,768,657	6816.51	42,360			8,752		61,295			(31,683)		6,317		0001
Purchased Call/S&P 500 INDEX/SPXD05A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	1,966,716	.6644	74,613			2,679		122,144			(55,960)		1,926		0001
Purchased Call/S&P 500 INDEX/SPXE17JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2025	10/29/2026	1	3,459,000	6890.59	44,621			3,442		66,949			(33,374)		4,875		0001
Purchased Call/S&P 500 INDEX/SPXE170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/27/2026	1	3,459,000	6812.61	139,744			22,065		220,798			(104,235)		6,894		0001
Purchased Call/S&P 500 INDEX/SPXE170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/01/2025	12/01/2026	1	2,401,000	6812.63	142,139			23,886		236,707			(106,312)		4,948		0001
Purchased Call/S&P 500 INDEX/SPXE17GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	9,075,000	6715.79	227,783			633		362,655			(170,837)		3,359		0001
Purchased Call/S&P 500 INDEX/SPXD05B$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	4,368,000	6735.13	100,464			5,258		157,313			(75,142)		5,112		0001
Purchased Call/S&P 500 INDEX/SPXE170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/24/2026	1	2,393,728	.6705	100,010			14,960		156,314			(75,007)		4,646		0001
Purchased Call/S&P 500 INDEX/SPXE17JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	10/30/2026	1	6,160,000	6840.2	325,248			26,201		548,764			(243,936)		8,830		0001
Purchased Call/S&P 500 INDEX/SPXE17PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2025	12/11/2026	1	10,886,000	.6901	574,781			113,046		892,913			(429,905)		24,175		0001
Purchased Call/S&P 500 INDEX/SPXD058SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	5,184,590	.6716	209,058			582		349,349			(158,096)		1,919		0001
Purchased Call/S&P 500 INDEX/SPXE17RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	9,125,000	6834.5	432,525			93,714		676,062			(324,394)		21,226		0001
Purchased Call/S&P 500 INDEX/SPXE170SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/01/2025	12/01/2026	1	2,203,000	6812.63	62,345			10,477		94,775			(46,631)		4,540		0001
Purchased Call/S&P 500 INDEX/SPXE17RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	6,461,000	6834.5	229,366			49,696		346,452			(172,024)		15,029		0001
Purchased Call/S&P 500 INDEX/SPXE17PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	5,765,000	6870.4	242,130			43,045		373,485			(181,598)		12,164		0001
Purchased Call/S&P 500 INDEX/SPXD05BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/20/2026	1	1,528,875	.6735	52,748			2,776		88,962			(39,670)		1,789		0001
Purchased Call/S&P 500 INDEX/SPXE17LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/09/2026	1	2,074,000	6728.8	75,701			8,156		121,601			(56,312)		3,433		0001
Purchased Call/S&P 500 INDEX/SPXD05DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	3,282,000	6791.69	186,746			11,412		332,627			(140,059)		4,119		0001
Purchased Call/S&P 500 INDEX/SPXE17SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/23/2025	12/23/2026	1	2,089,000	6909.79	82,516			18,919		122,202			(61,717)		5,011		0001
Purchased Call/S&P 500 INDEX/SPXE17MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	3,350,000	6737.49	141,705			16,879		232,594			(105,988)		5,816		0001
Purchased Call/S&P 500 INDEX/SPXE17PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	5,445,000	6870.4	202,010			35,913		307,675			(151,507)		11,489		0001
Purchased Call/S&P 500 INDEX/SPXE17LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	1	3,702,000	6850.92	52,568			6,082		79,260			(39,318)		6,353		0001
Purchased Call/S&P 500 INDEX/SPXE17MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	1,647,820	6737.49	32,792			3,906		50,540			(24,526)		2,861		0001
Purchased Call/S&P 500 INDEX/SPXE17TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/30/2026	1	4,888,384	.6897	198,656			49,802		304,120			(148,992)		12,204		0001
Purchased Call/S&P 500 INDEX/SPXJ00U$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2025	10/30/2026	1	4,409,000	6840.2	272,917			21,985		469,243			(204,688)		6,320		0001
Purchased Call/S&P 500 INDEX/SPXE17HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/14/2026	1	5,546,000	6644.31	281,737			10,090		503,571			(210,724)		5,431		0001
Purchased Call/S&P 500 INDEX/SPXE17S$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	3,004,282	6929.94	57,081			13,356		80,494			(42,929)		7,249		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	3,767,000	6735.11	137,872			3,064		230,469			(103,121)		2,958		0001
Purchased Call/S&P 500 INDEX/SPXE17IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/14/2026	1	2,664,081	6644	111,089			4,023		192,293			(83,546)		2,609		0001
Purchased Call/S&P 500 INDEX/SPXE17TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/31/2026	1	2,412,000	6845.5	97,927			24,754		147,839			(73,244)		6,055		0001
Purchased Call/S&P 500 INDEX/SPXE17GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	2,165,000	6715.79	125,137			348		237,585			(93,853)		801		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/06/2025	10/06/2026	1	3,409,000	6740.28	193,972			2,672		367,640			(145,081)		2,185		0001
Purchased Call/S&P 500 INDEX/SPXE17NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	1	3,223,000	6538.76	119,251			16,517		203,226			(89,193)		6,024		0001
Purchased Call/S&P 500 INDEX/SPXE17NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	5,666,000	6602.99	131,451			18,257		207,200			(98,588)		10,590		0001
Purchased Call/S&P 500 INDEX/SPXE17NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/25/2026	1	3,800,000	6765.88	149,340			22,690		236,907			(111,698)		7,442		0001
Purchased Call/S&P 500 INDEX/SPXE17QSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2026	1	6,045,000	6800.26	149,312			31,261		221,283			(111,677)		13,882		0001
Purchased Call/S&P 500 INDEX/SPXE17JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	10/30/2026	1	5,658,000	6840.2	304,400			24,521		514,872			(228,300)		8,110		0001
Purchased Call/S&P 500 INDEX/SPXE17FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2025	10/02/2026	1	4,594,000	6715.35	172,275			477		289,123			(128,852)		1,700		0001
Purchased Call/S&P 500 INDEX/SPXE17LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	1,740,563	6720	67,495			6,768		110,197			(50,622)		2,771		0001
Purchased Call/S&P 500 INDEX/SPXE17KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/03/2026	1	6,660,115	6852	209,806			19,126		346,567			(157,355)		10,163		0001
Purchased Call/S&P 500 INDEX/SPXD05NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	4,838,000	6827.41	303,343			59,826		499,580			(227,507)		10,744		0001
Purchased Call/S&P 500 INDEX/SPXE17ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	6,230,000	6890.89	154,504			11,492		239,699			(115,561)		8,628		0001
Purchased Call/S&P 500 INDEX/SPXD05ASG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	5,727,395	6644	232,016			8,332		383,702			(174,012)		5,608		0001
Purchased Call/S&P 500 INDEX/SPXE17QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/11/2026	1	1,386,454	6898	46,059			9,109		71,733			(34,831)		3,079		0001
Purchased Call/S&P 500 INDEX/SPXE17NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/25/2026	1	2,053,136	6765.88	22,995			3,494		34,096			(17,199)		4,021		0001
Purchased Call/S&P 500 INDEX/SPXE17PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2025	12/11/2026	1	3,975,000	6901	213,458			41,982		332,890			(159,655)		8,827		0001
Purchased Call/S&P 500 INDEX/SPXD05ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2025	10/27/2026	1	8,428,946	6875	284,003			20,398		445,658			(213,002)		11,462		0001
Purchased Call/S&P 500 INDEX/SPXE17HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/16/2026	1	6,351,000	6629.07	320,726			13,327		563,327			(239,885)		6,648		0001
Purchased Call/S&P 500 INDEX/SPXD05CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	3,550,000	6738.44	180,695			11,012		315,215			(135,150)		4,456		0001
Purchased Call/S&P 500 INDEX/SPXD05ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	1,617,591	6775	94,062			5,764		156,283			(71,133)		2,030		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/06/2025	10/06/2026	1	2,104,000	6740.28	57,229			788		92,423			(42,804)		1,349		0001
Purchased Call/S&P 500 INDEX/SPXE17LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	5,562,000	6728.8	253,071			25,378		420,320			(189,803)		8,854		0001
Purchased Call/S&P 500 INDEX/SPXE17NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	6,929,358	6602.99	141,359			19,633		220,381			(106,019)		12,951		0001
Purchased Call/S&P 500 INDEX/SPXE17LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/09/2026	1	1,996,000	6728.8	49,501			5,333		76,816			(36,822)		3,304		0001
Purchased Call/S&P 500 INDEX/SPXE17RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/21/2026	1	3,497,000	6834.5	217,513			48,536		357,233			(161,802)		8,288		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	7,503,000	6834.5	442,677			95,913		719,763			(332,008)		17,453		0001
Purchased Call/S&P 500 INDEX/SPXE17HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/14/2026	1	2,254,000	6644.31	74,833			2,680		123,068			(55,971)		2,207		0001
Purchased Call/S&P 500 INDEX/SPXE17MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/17/2025	11/17/2026	1	2,322,000	6672.41	130,961			16,956		226,834			(97,952)		4,210		0001
Purchased Call/S&P 500 INDEX/SPXE17NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/23/2026	1	2,237,000	6602.99	55,254			8,067		86,858			(41,102)		4,302		0001
Purchased Call/S&P 500 INDEX/SPXE17GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	5,586,000	6715.79	334,043			928		645,479			(250,532)		2,067		0001
Purchased Call/S&P 500 INDEX/SPXE17GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	846,749	6735.11	6,943			154		10,548			(5,193)		665		0001
Purchased Call/S&P 500 INDEX/SPXE17HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/15/2025	10/15/2026	1	4,861,000	6671.06	245,967			9,486		437,028			(183,970)		4,927		0001
Purchased Call/S&P 500 INDEX/SPXE17LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	6,751,000	6728.8	246,412			24,710		396,628			(184,809)		10,747		0001
Purchased Call/S&P 500 INDEX/SPXD05DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	12,900,000	6791.69	599,850			36,658		1,020,139			(449,888)		16,191		0001
Purchased Call/S&P 500 INDEX/SPXE17LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/11/2025	11/11/2026	1	2,538,000	6846.61	58,628			6,622		90,119			(43,850)		4,305		0001
Purchased Call/S&P 500 INDEX/SPXD059SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	1,969,000	6654.72	54,344			1,797		88,113			(40,647)		1,858		0001
Purchased Call/S&P 500 INDEX/SPXJ00S89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/10/2025	10/09/2026	1	9,746,000	6552.51	423,951			9,447		728,302			(317,963)		7,652		0001
Purchased Call/S&P 500 INDEX/SPXE17PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2026	1	2,808,000	6870.4	170,726			31,511		276,125			(126,998)		6,060		0001
Purchased Call/S&P 500 INDEX/SPXD05HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	3,873,000	6734.11	194,425			23,223		328,003			(145,818)		6,724		0001
Purchased Call/S&P 500 INDEX/SPXJ00SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/10/2025	10/09/2026	1	1,623,718	6737	55,989			1,248		101,182			(41,992)		1,275		0001
Purchased Call/S&P 500 INDEX/SPXE17LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/09/2026	1	3,708,234	6728.8	78,985			8,509		121,548			(58,755)		6,138		0001
Purchased Call/S&P 500 INDEX/SPXJ00RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2025	10/09/2026	1	2,262,000	6735.11	121,922			2,709		222,781			(91,191)		1,776		0001
Purchased Call/S&P 500 INDEX/SPXJ00SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/10/2025	10/09/2026	1	11,927,910	6736	464,177			10,344		860,542			(348,133)		9,365		0001
Purchased Call/S&P 500 INDEX/SPXD05FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	1	3,520,000	6832.43	166,496			18,397		273,693			(124,530)		5,899		0001
Purchased Call/S&P 500 INDEX/SPXE17QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/11/2026	1	2,145,702	6900	93,771			18,545		151,324			(70,912)		4,765		0001
Purchased Call/S&P 500 INDEX/SPX013JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/30/2026	1	1,411,500	6849.09	13,974			2,310		19,862			(10,395)		2,885		0001
Purchased Call/S&P 500 INDEX/SPX013CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2025	10/21/2026	1	2,468,969	6735.35	32,097			1,768		48,791			(24,006)		2,961		0001
Purchased Call/S&P 500 INDEX/SPXE17ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2025	10/16/2026	1	9,279,000	6664.01	467,662			19,486		817,851			(350,746)		9,714		0001
Purchased Call/S&P 500 INDEX/SPXJ00RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2025	10/06/2026	1	12,732,389	6740	680,304			9,396		1,295,644			(510,228)		8,162		0001
Purchased Call/S&P 500 INDEX/SPXE17SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	2,390,000	6929.94	117,827			27,570		179,487			(88,614)		5,767		0001
Purchased Call/S&P 500 INDEX/SPXE17MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/17/2025	11/17/2026	1	2,038,000	6672.41	106,995			13,853		182,798			(80,026)		3,695		0001
Purchased Call/S&P 500 INDEX/SPXE17GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	5,160,000	6735.11	130,032			2,890		208,123			(97,257)		4,051		0001
Purchased Call/S&P 500 INDEX/SPXE17RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	3,290,371	6775	170,231			36,883		260,741			(127,673)		7,654		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	1,703,105	.6664	98,882			4,132		170,561			(74,778)		1,783		0001
Purchased Call/S&P 500 INDEX/SPXE17R$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	2,435,000	6774.76	101,540			21,939		158,192			(75,946)		5,664		0001
Purchased Call/S&P 500 INDEX/SPXE17RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	2,121,000	6834.5	105,202			22,794		165,376			(78,901)		4,934		0001
Purchased Call/S&P 500 INDEX/SPX013KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	5,276,000	6827.41	80,723			15,920		117,008			(60,542)		11,716		0001
Purchased Call/S&P 500 INDEX/SPX013ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	1	5,025,112	6849.09	65,326			10,343		94,190			(48,995)		10,016		0001
Purchased Call/S&P 500 INDEX/SPXE17GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	3,676,000	6715.79	65,065			181		100,994			(48,799)		1,360		0001
Purchased Call/S&P 500 INDEX/SPXD05DS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	4,281,000	6791.69	221,328			13,526		385,272			(165,996)		5,373		0001
Purchased Call/S&P 500 INDEX/SPXD05ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2025	10/27/2026	1	1,668,018	.6875	83,511			6,015		140,296			(62,805)		2,268		0001
Purchased Call/S&P 500 INDEX/SPXE17GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2026	1	4,558,000	6753.72	113,494			2,189		181,686			(84,887)		3,374		0001
Purchased Call/S&P 500 INDEX/SPXD05DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	2,571,000	6875.16	74,816			5,359		117,667			(55,958)		3,496		0001
Purchased Call/S&P 500 INDEX/SPXD05HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	2,695,000	6672.41	34,227			4,432		51,967			(25,600)		4,887		0001
Purchased Call/S&P 500 INDEX/SPXE17SSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2025	12/30/2026	1	7,626,000	6896.24	399,602			99,349		618,766			(298,881)		19,039		0001
Purchased Call/S&P 500 INDEX/SPXD05HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	3,360,000	6734.11	200,928			24,000		350,647			(150,696)		5,833		0001
Purchased Call/S&P 500 INDEX/SPXD051SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	4,196,144	.6617	179,911			23,856		292,745			(134,933)		7,687		0001
Purchased Call/S&P 500 INDEX/SPXE17RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	5,283,000	6834.5	198,641			43,039		301,120			(148,981)		12,289		0001
Purchased Call/S&P 500 INDEX/SPXD05ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	2,586,000	6822.34	158,780			12,755		277,635			(118,759)		3,707		0001
Purchased Call/S&P 500 INDEX/SPXE17RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/21/2026	1	3,433,000	6834.5	147,276			32,863		226,581			(109,554)		8,136		0001
Purchased Call/S&P 500 INDEX/SPXD058S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	1	2,228,871	6740.28	22,066			304		33,380			(16,504)		1,429		0001
Purchased Call/S&P 500 INDEX/SPXD05ASD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/13/2026	1	6,508,316	.6655	278,515			9,258		469,667			(209,462)		6,141		0001
Purchased Call/S&P 500 INDEX/SPXE17PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2025	12/11/2026	1	4,267,000	.6901	193,295			38,016		295,148			(144,574)		9,476		0001
Purchased Call/S&P 500 INDEX/SPXD059S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/06/2026	1	191,296	.6740	9,620			133		17,153			(7,235)		123		0001
Purchased Call/S&P 500 INDEX/SPXE17GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/05/2026	1	6,519,000	6715.79	278,361			3,067		478,312			(207,064)		3,815		0001
Purchased Call/S&P 500 INDEX/SPXE17NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	4,101,000	6602.99	133,693			18,568		215,848			(100,269)		7,665		0001
Purchased Call/S&P 500 INDEX/SPXE17MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	4,128,000	6642.16	144,067			19,447		231,746			(107,754)		7,639		0001
Purchased Call/S&P 500 INDEX/SPXD05FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	1	1,496,000	6832.43	53,108			5,868		84,113			(39,722)		2,507		0001
Purchased Call/S&P 500 INDEX/SPXD05FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	12,513,000	6720.32	596,870			59,522		1,002,751			(446,426)		19,920		0001
Purchased Call/S&P 500 INDEX/SPXE17T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/29/2026	1	2,534,407	.6906	120,938			30,065		191,201			(90,953)		6,292		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/10/2025	11/10/2026	1	9,394,000	6832.43	236,729			26,158		365,408			(177,060)		15,742		0001
Purchased Call/S&P 500 INDEX/SPXE17LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/09/2026	1	4,075,000	6728.8	194,785			20,985		325,201			(144,895)		6,745		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/09/2025	10/09/2026	1	2,997,000	6735.11	180,419			4,009		341,458			(134,944)		2,353		0001
Purchased Call/S&P 500 INDEX/SPXJ00VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/18/2025	11/18/2026	1	10,259,000	6617.32	541,675			71,626		932,821			(405,143)		18,794		0001
Purchased Call/S&P 500 INDEX/SPXD05IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	5,217,825	.6672	200,442			26,024		331,323			(150,332)		9,461		0001
Purchased Call/S&P 500 INDEX/SPXD05LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	2,373,000	6840.51	30,612			5,819		43,975			(22,896)		5,196		0001
Purchased Call/S&P 500 INDEX/SPXD05GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/06/2026	1	4,092,466	.6728	217,072			21,828		343,514			(164,157)		6,515		0001
Purchased Call/S&P 500 INDEX/SPXD05IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	3,636,463	.6672	117,001			15,191		189,622			(87,750)		6,594		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/06/2025	10/06/2026	1	3,179,000	6740.28	188,515			2,597		362,808			(140,999)		2,038		0001
Purchased Call/S&P 500 INDEX/SPX013DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	10/28/2026	1	3,119,339	6890.89	30,570			2,274		45,520			(22,864)		4,320		0001
Purchased Call/S&P 500 INDEX/SPXE170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/27/2026	1	2,684,000	6812.61	77,568			12,248		118,311			(57,858)		5,350		0001
Purchased Call/S&P 500 INDEX/SPXE17PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	5,704,000	6870.4	257,821			45,835		401,602			(193,366)		12,035		0001
Purchased Call/S&P 500 INDEX/SPXE170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/25/2026	1	2,644,000	6812.61	109,990			16,851		174,552			(82,493)		5,178		0001
Purchased Call/S&P 500 INDEX/SPXD05ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	1,827,202	.6792	95,093			5,827		156,293			(71,913)		2,293		0001
Purchased Call/S&P 500 INDEX/SPXE170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/01/2025	12/01/2026	1	2,990,000	6812.63	166,244			27,936		273,645			(124,341)		6,162		0001
Purchased Call/S&P 500 INDEX/SPXD05HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	1,908,496	6672.41	29,963			3,880		45,940			(22,411)		3,460		0001
Purchased Call/S&P 500 INDEX/SPXE17GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	4,317,506	6715.79	86,782			241		135,872			(65,086)		1,598		0001
Purchased Call/S&P 500 INDEX/SPXE171SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/26/2026	1	4,388,000	6791.69	159,284			10,970		259,296			(118,487)		5,856		0001
Purchased Call/S&P 500 INDEX/SPXD05JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/23/2026	1	2,160,000	6602.99	97,632			14,255		163,142			(72,625)		4,154		0001
Purchased Call/S&P 500 INDEX/SPXB214SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2025	10/16/2026	1	15,235,000	6629.07	717,569			29,816		1,238,963			(536,702)		15,949		0001
Purchased Call/S&P 500 INDEX/SPXD05MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	2,942,956	6886.68	38,847			7,491		55,391			(29,055)		6,490		0001
Purchased Call/S&P 500 INDEX/SPXD05JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	12,941,000	6602.99	684,579			95,080		1,181,415			(513,434)		24,187		0001
Purchased Call/S&P 500 INDEX/SPXE17HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2025	10/09/2026	1	4,426,000	6552.51	202,711			4,517		352,681			(152,033)		3,475		0001
Purchased Call/S&P 500 INDEX/SPXE17KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/03/2026	1	266,221	.6852	10,937			997		18,705			(8,203)		406		0001
Purchased Call/S&P 500 INDEX/SPXE17LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	7,999,783	6728.8	345,591			34,655		568,721			(259,193)		12,735		0001
Purchased Call/S&P 500 INDEX/SPXD05DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	2,525,000	6791.69	128,018			7,823		221,852			(96,013)		3,169		0001
Purchased Call/S&P 500 INDEX/SPXE17PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2026	1	2,734,000	6870.4	80,653			14,886		120,274			(59,995)		5,900		0001
Purchased Call/S&P 500 INDEX/SPX013ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	1	5,818,527	6849.09	87,860			13,911		127,918			(65,895)		11,597		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD050S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	3,878,000	6774.76	230,353			49,772		382,593			(172,292)		9,021		0001
Purchased Call/S&P 500 INDEX/SPXD050SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	2,359,222	6721	79,860			17,081		118,541			(59,895)		5,453		0001
Purchased Call/S&P 500 INDEX/SPXD050SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	5,108,000	6929.94	213,004			49,839		316,960			(160,193)		12,325		0001
Purchased Call/S&P 500 INDEX/SPXD05NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	3,597,000	6827.41	199,634			40,697		320,396			(148,501)		8,153		0001
Purchased Call/S&P 500 INDEX/SPXD050SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/16/2026	1	4,842,181	6803	234,658			49,677		380,516			(176,478)		11,120		0001
Purchased Call/S&P 500 INDEX/SPXJ00SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/10/2025	10/09/2026	1	7,766,392	6736	284,699			6,344		520,568			(213,524)		6,098		0001
Purchased Call/S&P 500 INDEX/SPX013KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	1	2,410,000	6901	31,089			6,114		44,114			(23,253)		5,352		0001
Purchased Call/S&P 500 INDEX/SPXD05BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	1	3,707,879	6735.35	35,596			1,961		53,124			(26,624)		4,447		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/23/2026	1	1,718,302	6738	59,497			3,636		92,828			(44,622)		2,157		0001
Purchased Call/S&P 500 INDEX/SPXD05ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	3,489,323	6646	196,555			7,059		350,943			(147,416)		3,417		0001
Purchased Call/S&P 500 INDEX/SPXD050SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	3,851,000	6738.44	199,867			12,180		350,476			(149,489)		4,833		0001
Purchased Call/S&P 500 INDEX/SPXD05FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	2,992,000	6720.32	109,806			10,950		177,385			(82,129)		4,763		0001
Purchased Call/S&P 500 INDEX/SPXB214S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2025	10/16/2026	1	2,174,000	6629.07	80,438			3,342		133,333			(60,163)		2,276		0001
Purchased Call/S&P 500 INDEX/SPXE17SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/23/2025	12/22/2026	1	1,084,758	6878	49,580			11,262		73,659			(37,185)		2,586		0001
Purchased Call/S&P 500 INDEX/SPXD05LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	6,251,000	6840.51	155,025			29,468		228,957			(115,950)		13,687		0001
Purchased Call/S&P 500 INDEX/SPXD05NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	2,155,000	6827.41	61,418			12,520		91,170			(45,687)		4,884		0001
Purchased Call/S&P 500 INDEX/SPXB215SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/16/2026	1	2,622,000	6734.11	61,355			7,775		95,177			(45,640)		4,704		0001
Purchased Call/S&P 500 INDEX/SPX013BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	7,205,000	6664.01	92,945			4,609		142,886			(69,139)		8,219		0001
Purchased Call/S&P 500 INDEX/SPX013BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2025	10/15/2026	1	3,055,345	6671	97,952			3,809		163,403			(73,464)		3,097		0001
Purchased Call/S&P 500 INDEX/SPXD05MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	2,310,921	6898	88,507			17,456		137,327			(66,380)		5,132		0001
Purchased Call/S&P 500 INDEX/SPXD050SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	3,535,472	6721	143,950			30,789		217,392			(107,963)		8,172		0001
Purchased Call/S&P 500 INDEX/SPXB214S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2025	10/16/2026	1	4,937,000	6629.07	213,772			8,883		363,142			(159,890)		5,168		0001
Purchased Call/S&P 500 INDEX/SPXD05ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2026	1	2,709,000	6664.01	139,514			6,918		245,105			(103,780)		3,090		0001
Purchased Call/S&P 500 INDEX/SPXE17SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	15,138,000	6929.94	682,724			159,746		1,026,220			(513,453)		36,526		0001
Purchased Call/S&P 500 INDEX/SPXE17SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/23/2025	12/22/2026	1	9,457,924	6878	482,598			109,620		728,151			(361,948)		22,551		0001
Purchased Call/S&P 500 INDEX/SPXB216SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	5,620,000	6849.09	205,130			32,479		315,667			(153,848)		11,201		0001
Purchased Call/S&P 500 INDEX/SPXJ00TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2025	10/22/2026	1	3,213,000	6699.4	111,491			6,450		181,428			(83,389)		3,944		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB216SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	5,869,767	6849.09	125,613			19,889		185,865			(94,210)		11,699		0001
Purchased Call/S&P 500 INDEX/SPXE17SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2025	12/29/2026	1	1,733,341	6906	68,566			16,904		102,001			(51,424)		4,304		0001
Purchased Call/S&P 500 INDEX/SPXJ00Q$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/06/2025	10/06/2026	1	1,897,000	6740.28	68,671			946		115,493			(51,362)		1,216		0001
Purchased Call/S&P 500 INDEX/SPXE170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/15/2026	1	7,559,510	6817	246,220			51,012		375,069			(184,665)		17,247		0001
Purchased Call/S&P 500 INDEX/SPXE17RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2026	1	5,908,000	6878.49	147,700			33,365		212,085			(110,472)		14,086		0001
Purchased Call/S&P 500 INDEX/SPXE17TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/30/2026	1	3,179,167	6896	100,498			25,194		149,455			(75,374)		7,937		0001
Purchased Call/S&P 500 INDEX/SPXD05G9L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/11/2026	1	1,552,007	6847	76,614			8,677		126,401			(57,461)		2,632		0001
Purchased Call/S&P 500 INDEX/SPXE17TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/31/2026	1	2,838,000	6845.5	97,627			24,678		144,500			(73,020)		7,124		0001
Purchased Call/S&P 500 INDEX/SPXB218S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/12/2025	12/11/2026	1	8,197,000	6827.41	431,982			85,196		689,511			(323,986)		18,203		0001
Purchased Call/S&P 500 INDEX/SPXD05NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	4,998,000	6827.41	168,433			33,219		253,273			(126,324)		11,099		0001
Purchased Call/S&P 500 INDEX/SPXD05DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	5,143,000	6791.69	220,635			13,483		369,397			(165,476)		6,455		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/10/2025	10/09/2026	1	11,941,000	6552.51	561,227			12,506		981,299			(420,920)		9,375		0001
Purchased Call/S&P 500 INDEX/SPX013NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2025	12/30/2026	1	2,448,457	6896.24	31,585			7,853		44,162			(23,624)		6,113		0001
Purchased Call/S&P 500 INDEX/SPXD05C9L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	5,514,000	6738.44	275,149			16,768		477,266			(205,796)		6,921		0001
Purchased Call/S&P 500 INDEX/SPXD05ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	4,108,000	6822.34	185,271			14,883		308,704			(138,572)		5,889		0001
Purchased Call/S&P 500 INDEX/SPXE17PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	5,751,000	6870.4	308,254			54,801		491,492			(231,190)		12,135		0001
Purchased Call/S&P 500 INDEX/SPXE17SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	4,972,000	6929.94	264,510			61,891		407,580			(198,929)		11,997		0001
Purchased Call/S&P 500 INDEX/SPXD058S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	5,513,302	6715	203,887			566		339,547			(152,915)		2,040		0001
Purchased Call/S&P 500 INDEX/SPXD058$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	1	3,271,000	6740.28	140,980			1,942		244,648			(105,445)		2,097		0001
Purchased Call/S&P 500 INDEX/SPXD058SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	1	6,552,000	6740.28	304,668			4,197		538,733			(227,875)		4,200		0001
Purchased Call/S&P 500 INDEX/SPXJ00T9R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/24/2025	10/23/2026	1	1,623,964	6738	62,800			3,838		99,281			(47,100)		2,038		0001
Purchased Call/S&P 500 INDEX/SPXE170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/27/2026	1	2,089,000	6812.61	54,523			8,609		82,653			(40,669)		4,164		0001
Purchased Call/S&P 500 INDEX/SPXD05LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	4,781,000	6840.51	257,696			48,984		411,655			(192,742)		10,469		0001
Purchased Call/S&P 500 INDEX/SPXD05NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	6,049,000	6827.41	343,583			67,762		554,808			(257,687)		13,433		0001
Purchased Call/S&P 500 INDEX/SPXB213SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/02/2026	1	3,821,263	6716	208,197			582		390,605			(157,883)		1,414		0001
Purchased Call/S&P 500 INDEX/SPX013JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/07/2026	1	2,295,203	6870.4	35,117			6,482		50,847			(26,122)		4,953		0001
Purchased Call/S&P 500 INDEX/SPXD05MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2026	1	2,939,474	6841	128,195			24,435		190,990			(96,146)		6,436		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD050S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	4,799,000	6774.76	257,706			55,682		418,531			(192,750)		11,163		0001
Purchased Call/S&P 500 INDEX/SPXB216SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	1,683,762	6603	67,374			9,384		103,935			(50,950)		3,147		0001
Purchased Call/S&P 500 INDEX/SPXD058SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2026	1	3,722,000	6714.59	189,450			3,131		342,309			(141,698)		2,577		0001
Purchased Call/S&P 500 INDEX/SPXD051SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	935,738	6672	40,111			5,208		67,317			(30,084)		1,697		0001
Purchased Call/S&P 500 INDEX/SPXD05MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	3,268,000	6886.68	156,537			30,186		241,292			(117,081)		7,207		0001
Purchased Call/S&P 500 INDEX/SPXD05CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	5,102,826	6791.69	108,180			6,611		167,558			(81,135)		6,405		0001
Purchased Call/S&P 500 INDEX/SPXD05LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	11/27/2026	1	1,938,636	6826	73,911			11,969		114,189			(56,999)		3,864		0001
Purchased Call/S&P 500 INDEX/SPXD05NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	4,113,000	6827.41	97,478			19,225		143,241			(73,109)		9,134		0001
Purchased Call/S&P 500 INDEX/SPXD059SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	3,915,000	6552.51	200,840			4,476		360,411			(150,630)		3,074		0001
Purchased Call/S&P 500 INDEX/SPXD05EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	3,349,000	6822.34	178,837			14,366		306,884			(133,760)		4,801		0001
Purchased Call/S&P 500 INDEX/SPXD05BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	1	5,558,000	6735.35	199,532			10,994		326,889			(149,239)		6,666		0001
Purchased Call/S&P 500 INDEX/SPXD05CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	3,596,000	6738.44	163,978			9,993		278,452			(122,646)		4,513		0001
Purchased Call/S&P 500 INDEX/SPXD05GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2025	11/10/2026	1	1,389,287	6833	68,223			7,559		112,012			(51,308)		2,328		0001
Purchased Call/S&P 500 INDEX/SPX013D8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2025	10/28/2026	1	3,560,291	6886	114,727			8,557		184,464			(86,046)		4,930		0001
Purchased Call/S&P 500 INDEX/SPXD059SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2025	10/07/2026	1	2,091,754	6726	114,784			1,924		212,669			(86,325)		1,448		0001
Purchased Call/S&P 500 INDEX/SPXE170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	1	6,619,000	6816.51	315,726			65,233		494,764			(236,146)		15,102		0001
Purchased Call/S&P 500 INDEX/SPXD05MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	3,800,883	6847	187,082			35,143		294,638			(140,312)		8,263		0001
Purchased Call/S&P 500 INDEX/SPXD05FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	3,193,000	6720.32	196,050			19,551		347,890			(146,635)		5,083		0001
Purchased Call/S&P 500 INDEX/SPXD051S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	3,174,000	6617.32	128,547			16,998		211,376			(96,146)		5,815		0001
Purchased Call/S&P 500 INDEX/SPXE175S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2025	12/29/2026	1	1,212,728	6908	51,446			12,683		77,255			(38,585)		3,011		0001
Purchased Call/S&P 500 INDEX/SPXD050S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	4,462,881	6930	143,496			33,669		211,645			(108,818)		10,768		0001
Purchased Call/S&P 500 INDEX/SPX0139SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	7,517,000	6552.51	97,721			2,178		149,991			(73,291)		5,902		0001
Purchased Call/S&P 500 INDEX/SPXD059SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/12/2026	1	3,345,000	6552.51	200,366			6,088		379,248			(149,046)		3,033		0001
Purchased Call/S&P 500 INDEX/SPXD051SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	3,799,114	6617	194,321			25,766		325,235			(145,741)		6,960		0001
Purchased Call/S&P 500 INDEX/SPXD058SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	6,380,001	6716	356,773			994		652,303			(269,803)		2,361		0001
Purchased Call/S&P 500 INDEX/SPXD05HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	1	3,204,000	6734.11	193,201			24,483		337,150			(143,716)		5,749		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2026	1	2,918,000	6890.59	102,714			7,923		164,204			(76,824)		4,113		0001
Purchased Call/S&P 500 INDEX/SPXD05MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	2,234,367	.6900	91,256			17,998		142,800			(68,442)		4,962		0001
Purchased Call/S&P 500 INDEX/SPXD050SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	2,501,222	.6928	120,252			28,216		185,987			(91,191)		6,035		0001
Purchased Call/S&P 500 INDEX/SPXD05C80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	2,839,000	6738.44	158,416			9,654		282,879			(118,487)		3,563		0001
Purchased Call/S&P 500 INDEX/SPXD050SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	1	6,609,000	6929.94	312,606			75,783		471,656			(232,538)		16,318		0001
Purchased Call/S&P 500 INDEX/SPXD05NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	4,020,000	6827.41	127,836			25,212		191,501			(95,877)		8,927		0001
Purchased Call/S&P 500 INDEX/SPXD05B55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	2,655,310	.6629	136,017			5,667		233,204			(102,012)		2,780		0001
Purchased Call/S&P 500 INDEX/SPXB214S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2025	10/16/2026	1	2,208,000	6629.07	67,565			2,807		109,356			(50,535)		2,311		0001
Purchased Call/S&P 500 INDEX/SPXD050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	9,094,000	6905.74	428,327			105,017		654,012			(320,365)		22,579		0001
Purchased Call/S&P 500 INDEX/SPXD05ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/28/2026	1	905,024	.6891	44,222			3,298		74,252			(33,167)		1,253		0001
Purchased Call/S&P 500 INDEX/SPXD05KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	4,931,084	.6813	209,631			35,325		325,372			(157,223)		10,162		0001
Purchased Call/S&P 500 INDEX/SPXB216SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/30/2026	1	5,783,000	6849.09	270,066			44,639		425,318			(200,894)		11,821		0001
Purchased Call/S&P 500 INDEX/SPXD059S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	2,613,586	6753.72	42,079			811		65,135			(31,473)		1,935		0001
Purchased Call/S&P 500 INDEX/SPXD05ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	4,365,000	6822.34	219,996			17,673		373,924			(164,545)		6,257		0001
Purchased Call/S&P 500 INDEX/SPXD05BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	2,052,000	6735.13	72,230			3,781		117,931			(54,024)		2,402		0001
Purchased Call/S&P 500 INDEX/SPXD05B34	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	10,004,617	.6629	434,771			18,115		720,595			(326,079)		10,473		0001
Purchased Call/S&P 500 INDEX/SPXE17SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/24/2025	12/23/2026	1	2,683,278	.6910	113,381			26,213		165,764			(85,036)		6,436		0001
Purchased Call/S&P 500 INDEX/SPXB218S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2025	12/17/2026	1	6,006,933	6721.43	148,371			31,473		222,434			(110,974)		13,884		0001
Purchased Call/S&P 500 INDEX/SPXD059SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	3,292,000	6552.51	188,632			4,203		351,650			(141,474)		2,585		0001
Purchased Call/S&P 500 INDEX/SPX013BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	3,928,000	6664.01	56,956			2,373		87,691			(42,717)		4,112		0001
Purchased Call/S&P 500 INDEX/SPXD05MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	2,811,375	6886.68	49,199			9,487		70,668			(36,798)		6,200		0001
Purchased Call/S&P 500 INDEX/SPXB216SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/30/2026	1	3,042,833	6849.09	68,159			11,266		100,342			(50,702)		6,220		0001
Purchased Call/S&P 500 INDEX/SPXB218S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2025	12/15/2026	1	3,832,653	6816.51	83,935			17,342		123,130			(62,779)		8,744		0001
Purchased Call/S&P 500 INDEX/SPXD05PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	5,799,000	6834.5	143,235			31,034		210,584			(107,426)		13,489		0001
Purchased Call/S&P 500 INDEX/SPXE170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2026	1	5,538,000	6800.26	298,498			62,495		479,940			(223,260)		12,718		0001
Purchased Call/S&P 500 INDEX/SPXD05DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	2,207,000	6875.16	94,680			6,782		156,117			(70,816)		3,001		0001
Purchased Call/S&P 500 INDEX/SPXE17T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2025	12/29/2026	1	4,398,223	.6906	214,449			52,870		328,103			(160,836)		10,920		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	1	2,883,000	6800.26	64,579			13,521		95,211			(48,302)		6,621		0001
Purchased Call/S&P 500 INDEX/SPXD05DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2026	1	2,114,000	6791.69	126,417			8,706		226,671			(94,038)		2,821		0001
Purchased Call/S&P 500 INDEX/SPXB218SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2026	1	2,267,000	6909.79	110,176			25,261		167,446			(82,406)		5,438		0001
Purchased Call/S&P 500 INDEX/SPXD05JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	3,068,000	6602.99	116,891			16,235		191,302			(87,668)		5,734		0001
Purchased Call/S&P 500 INDEX/SPXD05LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	3,812,319	6840.51	83,490			15,870		122,577			(62,446)		8,348		0001
Purchased Call/S&P 500 INDEX/SPXD05BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	7,135,445	.6664	316,062			13,206		512,620			(239,016)		7,470		0001
Purchased Call/S&P 500 INDEX/SPXE170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	1	2,031,934	6800.26	40,232			8,423		58,867			(30,092)		4,666		0001
Purchased Call/S&P 500 INDEX/SPXD05QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	3,280,000	6774.76	185,648			40,112		304,601			(138,855)		7,630		0001
Purchased Call/S&P 500 INDEX/SPXB218S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2026	1	4,386,000	6909.79	109,650			25,141		156,472			(82,012)		10,520		0001
Purchased Call/S&P 500 INDEX/SPXE17SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/30/2026	1	5,362,000	6896.24	220,914			54,923		330,653			(165,232)		13,387		0001
Purchased Call/S&P 500 INDEX/SPXE170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2026	1	2,006,267	6812.63	40,727			6,844		60,838			(30,462)		4,134		0001
Purchased Call/S&P 500 INDEX/SPXD05DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	2,491,000	6791.69	146,720			8,966		263,624			(110,040)		3,127		0001
Purchased Call/S&P 500 INDEX/SPXD05AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	12,816,710	.6553	569,607			12,693		925,610			(430,755)		10,063		0001
Purchased Call/S&P 500 INDEX/SPXD05BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	7,318,493	.6629	294,636			12,276		481,743			(220,977)		7,661		0001
Purchased Call/S&P 500 INDEX/SPXJJ00ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	1,904,534	6878.49	117,700			26,588		189,474			(88,033)		4,541		0001
Purchased Call/S&P 500 INDEX/SPXD05NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	3,571,000	6827.41	154,267			30,425		238,272			(115,700)		7,930		0001
Purchased Call/S&P 500 INDEX/SPXE170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/18/2026	1	4,212,000	6774.76	149,526			32,308		228,674			(111,837)		9,798		0001
Purchased Call/S&P 500 INDEX/SPXE17RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	1	4,333,000	6834.5	180,686			39,149		277,542			(135,515)		10,079		0001
Purchased Call/S&P 500 INDEX/SPXB214S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2025	10/09/2026	1	3,236,940	.6553	135,351			3,033		213,047			(102,927)		2,541		0001
Purchased Call/S&P 500 INDEX/SPXB217ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/11/2026	1	4,981,000	.6901	294,875			57,995		465,259			(220,550)		11,061		0001
Purchased Call/S&P 500 INDEX/SPXD05BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	1,874,785	6735.13	37,683			1,972		58,312			(28,185)		2,194		0001
Purchased Call/S&P 500 INDEX/SPXE17MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	1	3,469,000	6737.49	175,531			20,908		296,450			(131,288)		6,022		0001
Purchased Call/S&P 500 INDEX/SPXB217SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2025	12/04/2026	1	3,898,970	.6857	194,149			34,515		303,506			(145,612)		8,227		0001
Purchased Call/S&P 500 INDEX/SPXD05ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	6,321,000	6822.34	268,010			21,530		441,824			(200,457)		9,061		0001
Purchased Call/S&P 500 INDEX/SPXD059SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	3,600,000	6654.72	215,280			7,117		410,142			(161,018)		3,397		0001
Purchased Call/S&P 500 INDEX/SPXE170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2025	12/02/2026	1	4,450,000	6829.37	109,470			18,697		164,632			(81,878)		9,244		0001
Purchased Call/S&P 500 INDEX/SPXE17SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/24/2026	1	2,016,613	.6930	79,172			18,681		119,383			(60,206)		4,866		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE170S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/15/2026	1	2,917,565	.6817	123,131			25,511		192,948			(92,348)		6,657		0001
Purchased Call/S&P 500 INDEX/SPXB215S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	207,112	6728.8	18,806			1,886		29,577			(14,104)		330		0001
Purchased Call/S&P 500 INDEX/SPXE17PS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2025	12/11/2026	1	3,482,000	.6901	149,726			29,448		227,295			(111,987)		7,732		0001
Purchased Call/S&P 500 INDEX/SPXE17S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2026	1	2,220,000	6878.49	77,700			17,552		114,747			(58,115)		5,293		0001
Purchased Call/S&P 500 INDEX/SPXD05ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2025	10/27/2026	1	2,805,065	.6875	108,948			7,847		176,575			(81,936)		3,815		0001
Purchased Call/S&P 500 INDEX/SPXE170M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/11/2026	1	1,843,401	.6827	64,166			12,726		99,099			(48,659)		4,094		0001
Purchased Call/S&P 500 INDEX/SPXE170G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/01/2025	12/01/2026	1	2,914,978	6812.63	37,312			6,270		54,737			(27,907)		6,007		0001
Purchased Call/S&P 500 INDEX/SPXE170B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2026	1	2,695,858	6800.26	26,150			5,475		37,505			(19,559)		6,191		0001
Purchased Call/S&P 500 INDEX/SPXD05GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	1	1,609,966	.6851	58,014			6,768		100,241			(43,511)		2,763		0001
Purchased Call/S&P 500 INDEX/SPXE17SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/24/2025	12/23/2026	1	5,418,402	.6910	271,846			62,850		406,047			(203,884)		12,997		0001
Purchased Call/S&P 500 INDEX/SPXD05DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	9,406,641	6791.69	235,166			14,371		368,212			(176,375)		11,806		0001
Purchased Call/S&P 500 INDEX/SPXD05BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	1,783,796	.6629	81,716			3,414		130,319			(61,797)		1,867		0001
Purchased Call/S&P 500 INDEX/SPXD05CSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2026	1	1,949,525	.6699	67,512			3,938		106,567			(50,634)		2,393		0001
Purchased Call/S&P 500 INDEX/SPXD05DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	6,157,000	6875.16	153,309			10,981		238,202			(114,667)		8,373		0001
Purchased Call/S&P 500 INDEX/SPXD05GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	2,687,000	6846.61	34,394			3,885		51,304			(25,725)		4,557		0001
Purchased Call/S&P 500 INDEX/SPXD05DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2026	1	2,197,000	6791.69	123,911			8,534		219,309			(92,173)		2,932		0001
Purchased Call/S&P 500 INDEX/SPXD05DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	3,268,000	6791.69	87,256			5,332		137,397			(65,442)		4,102		0001
Purchased Call/S&P 500 INDEX/SPXD05DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	8,794,000	6791.69	314,825			19,239		512,705			(236,119)		11,038		0001
Purchased Call/S&P 500 INDEX/SPXD05ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	5,278,915	.6792	232,323			14,237		371,297			(175,690)		6,626		0001
Purchased Call/S&P 500 INDEX/SPXD05DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	5,794,000	6875.16	270,580			19,380		451,751			(202,379)		7,879		0001
Purchased Call/S&P 500 INDEX/SPXD05FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/06/2026	1	2,496,068	.6728	103,168			10,374		158,052			(78,019)		3,974		0001
Purchased Call/S&P 500 INDEX/SPXD05BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	1	2,743,946	6735.35	57,623			3,175		89,274			(43,099)		3,291		0001
Purchased Call/S&P 500 INDEX/SPXD05GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/11/2026	1	2,084,025	.6843	94,584			10,802		169,448			(71,133)		3,535		0001
Purchased Call/S&P 500 INDEX/SPXD05BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	7,730,252	.6664	321,343			13,427		515,785			(243,010)		8,092		0001
Purchased Call/S&P 500 INDEX/SPX013FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	11/03/2025	10/30/2026	1	1,422,762	.6840	27,317			2,207		41,647			(20,658)		2,039		0001
Purchased Call/S&P 500 INDEX/SPXD05FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2026	1	3,037,942	.6796	115,956			11,274		192,545			(86,967)		4,770		0001
Purchased Call/S&P 500 INDEX/SPX013ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	10/14/2025	10/14/2026	1	2,696,000	6644.31	43,136			1,545		67,041			(32,263)		2,640		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX0139SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	4,893,543	6552.51	48,446			1,080		73,236			(36,335)		3,842		0001
Purchased Call/S&P 500 INDEX/SPX013DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	2,033,000	6822.34	74,814			6,010		121,115			(55,957)		2,914		0001
Purchased Call/S&P 500 INDEX/SPX013B$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	8,679,000	6664.01	216,975			9,041		344,058			(162,731)		9,086		0001
Purchased Call/S&P 500 INDEX/SPXD05ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2025	10/28/2026	1	4,720,260	6891	184,060			13,728		299,717			(138,045)		6,537		0001
Purchased Call/S&P 500 INDEX/SPXD05HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	3,878,000	6734.11	145,813			17,417		236,218			(109,360)		6,732		0001
Purchased Call/S&P 500 INDEX/SPXD05ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2025	10/28/2026	1	6,789,000	6890.89	353,707			26,309		597,833			(264,553)		9,402		0001
Purchased Call/S&P 500 INDEX/SPX0139SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	4,711,000	6552.51	231,781			5,165		411,016			(173,836)		3,699		0001
Purchased Call/S&P 500 INDEX/SPX013A$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	3,110,309	6671.06	47,899			1,847		74,141			(35,826)		3,153		0001
Purchased Call/S&P 500 INDEX/SPX013GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2025	11/11/2026	1	2,136,142	6847	69,660			7,890		109,818			(52,245)		3,623		0001
Purchased Call/S&P 500 INDEX/SPX013DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/29/2026	1	3,927,636	6891	123,947			9,640		204,589			(92,960)		5,535		0001
Purchased Call/S&P 500 INDEX/SPX013BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	6,390,772	6664.01	135,484			5,645		212,280			(101,613)		6,690		0001
Purchased Call/S&P 500 INDEX/SPX0139S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	4,452,000	6552.51	95,273			2,123		150,993			(71,455)		3,495		0001
Purchased Call/S&P 500 INDEX/SPX013ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	6,451,000	6840.2	152,244			12,264		236,341			(114,183)		9,247		0001
Purchased Call/S&P 500 INDEX/SPX013ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	3,037,000	6851.97	48,288			4,390		73,204			(36,117)		4,635		0001
Purchased Call/S&P 500 INDEX/SPX0139S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/06/2026	1	6,404,000	6728.8	81,971			8,220		124,286			(61,478)		10,195		0001
Purchased Call/S&P 500 INDEX/SPX013BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	4,606,000	6664.01	118,835			5,893		189,224			(88,398)		5,254		0001
Purchased Call/S&P 500 INDEX/SPX0138S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	4,181,000	6715.35	104,943			291		167,117			(78,492)		1,547		0001
Purchased Call/S&P 500 INDEX/SPXD05ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	1,977,000	6822.34	117,038			9,402		204,075			(87,538)		2,834		0001
Purchased Call/S&P 500 INDEX/SPX013FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	7,385,000	6851.97	184,625			16,784		286,315			(138,089)		11,270		0001
Purchased Call/S&P 500 INDEX/SPX013ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	2,404,522	6851.97	49,052			4,459		75,104			(36,688)		3,669		0001
Purchased Call/S&P 500 INDEX/SPX013JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	2,450,705	6849.72	37,251			6,465		54,649			(27,861)		5,131		0001
Purchased Call/S&P 500 INDEX/SPX013CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/23/2026	1	1,202,392	6738.44	11,423			696		17,195			(8,544)		1,509		0001
Purchased Call/S&P 500 INDEX/SPX013DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	1	4,433,357	6791.69	74,037			5,099		113,034			(55,074)		5,916		0001
Purchased Call/S&P 500 INDEX/SPX013HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	1	2,166,000	6734.11	30,757			3,674		46,890			(23,068)		3,760		0001
Purchased Call/S&P 500 INDEX/SPX013BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	1,687,000	6664.01	61,238			3,037		100,787			(45,553)		1,924		0001
Purchased Call/S&P 500 INDEX/SPX013CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	1	6,149,987	6791.69	79,950			5,506		120,762			(59,472)		8,207		0001
Purchased Call/S&P 500 INDEX/SPX0139S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	1	2,094,000	6832.43	46,277			5,114		70,737			(34,613)		3,509		0001
Purchased Call/S&P 500 INDEX/SPX013A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	1	3,196,000	6654.72	50,816			1,680		79,548			(38,008)		3,016		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/06/2026	1	2,079,199	.6729	72,494			7,290		109,608			(54,823)		3,310		0001
Purchased Call/S&P 500 INDEX/SPX013BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	5,254,000	6664.01	123,469			5,145		195,302			(92,602)		5,500		0001
Purchased Call/S&P 500 INDEX/SPX013LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	5,591,000	6827.41	138,657			27,346		204,710			(103,993)		12,416		0001
Purchased Call/S&P 500 INDEX/SPX013ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	3,221,161	6840.2	70,221			6,190		108,596			(52,235)		4,843		0001
Purchased Call/S&P 500 INDEX/SPX013B$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2025	10/08/2026	1	2,429,270	6753.72	22,349			431		33,925			(16,716)		1,798		0001
Purchased Call/S&P 500 INDEX/SPXD05HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	1,657,423	.6737	59,603			7,119		94,960			(44,703)		2,877		0001
Purchased Call/S&P 500 INDEX/SPX013B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	882,619	6715.35	7,855			22		11,907			(5,875)		327		0001
Purchased Call/S&P 500 INDEX/SPX013ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	1	3,494,000	6644.31	87,001			3,116		138,920			(65,072)		3,421		0001
Purchased Call/S&P 500 INDEX/SPX013DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	10/28/2026	1	2,606,527	6890.89	33,624			2,501		50,632			(25,149)		3,610		0001
Purchased Call/S&P 500 INDEX/SPX013DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2025	10/29/2026	1	6,211,000	6890.59	153,412			11,833		238,295			(114,744)		8,754		0001
Purchased Call/S&P 500 INDEX/SPX013GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	1	2,149,060	6832.43	34,170			3,776		51,377			(25,557)		3,601		0001
Purchased Call/S&P 500 INDEX/SPXD05ES$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/28/2026	1	1,915,043	.6889	72,169			5,428		121,200			(54,276)		2,652		0001
Purchased Call/S&P 500 INDEX/SPXE17GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	8,102,000	6715.79	291,672			810		485,618			(218,754)		2,999		0001
Purchased Call/S&P 500 INDEX/SPX013ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	1	3,245,298	6644.31	30,830			1,104		46,823			(23,059)		3,178		0001
Purchased Call/S&P 500 INDEX/SPXE17GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	2,905,000	6715.79	93,251			259		152,361			(69,938)		1,075		0001
Purchased Call/S&P 500 INDEX/SPX0131S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/30/2026	1	6,602,985	6849.09	85,839			14,188		123,578			(63,853)		13,497		0001
Purchased Call/S&P 500 INDEX/SPXE17GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	7,729,000	6715.79	394,952			1,097		713,982			(296,214)		2,861		0001
Purchased Call/S&P 500 INDEX/SPXE17HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	3,976,000	6735.11	180,908			4,020		315,619			(135,309)		3,122		0001
Purchased Call/S&P 500 INDEX/SPX013CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	1	2,411,599	6699.4	37,139			2,149		57,149			(27,778)		2,960		0001
Purchased Call/S&P 500 INDEX/SPX0139S$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	2,732,000	6552.51	87,151			1,942		143,033			(65,363)		2,145		0001
Purchased Call/S&P 500 INDEX/SPXE17FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	6,039,000	6715.79	94,208			262		144,803			(70,656)		2,235		0001
Purchased Call/S&P 500 INDEX/SPX013GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	4,288,176	6728.8	65,609			7,068		99,595			(48,805)		7,098		0001
Purchased Call/S&P 500 INDEX/SPX013GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/06/2026	1	8,162,900	6728.8	79,180			7,940		118,960			(59,385)		12,995		0001
Purchased Call/S&P 500 INDEX/SPX013DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	2,418,625	6822.34	42,084			3,381		64,509			(31,477)		3,467		0001
Purchased Call/S&P 500 INDEX/SPX0139SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	4,030,000	6552.51	94,705			2,110		150,744			(71,029)		3,164		0001
Purchased Call/S&P 500 INDEX/SPX013GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2025	11/13/2026	1	1,466,840	6737.49	12,762			1,520		19,097			(9,545)		2,546		0001
Purchased Call/S&P 500 INDEX/SPXE17GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	2,235,000	6715.79	124,266			345		232,040			(93,200)		827		0001
Purchased Call/S&P 500 INDEX/SPXE17HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	2,351,000	6735.11	119,666			2,659		214,978			(89,504)		1,846		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2025	11/03/2026	1	2,836,716	.6852	108,220			9,893		177,137			(81,388)		4,329		0001
Purchased Call/S&P 500 INDEX/SPX013MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	2,231,038	6878.49	45,290			10,231		64,472			(33,874)		5,319		0001
Purchased Call/S&P 500 INDEX/SPX013NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	2,629,000	6929.94	73,875			17,909		106,415			(54,953)		6,491		0001
Purchased Call/S&P 500 INDEX/SPXE17GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	4,893,000	6715.79	223,610			621		390,985			(167,708)		1,811		0001
Purchased Call/S&P 500 INDEX/SPX0139SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	2,929,000	6552.51	64,438			1,958		102,183			(47,933)		2,655		0001
Purchased Call/S&P 500 INDEX/SPXE17GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	3,064,634	6735.11	49,034			1,090		76,331			(36,675)		2,406		0001
Purchased Call/S&P 500 INDEX/SPX013CS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	1	4,277,680	6735.13	55,610			2,911		84,629			(41,593)		5,007		0001
Purchased Call/S&P 500 INDEX/SPX013BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	3,217,779	6664.01	31,534			1,564		47,874			(23,457)		3,671		0001
Purchased Call/S&P 500 INDEX/SPXE17FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	10/01/2026	1	2,215,015	6711.2	45,851					71,950			(34,294)		580		0001
Purchased Call/S&P 500 INDEX/SPX0139SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	3,836,000	6552.51	147,686			3,291		248,575			(110,765)		3,012		0001
Purchased Call/S&P 500 INDEX/SPXE17GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	3,120,168	6735.11	65,836			1,463		104,117			(49,241)		2,450		0001
Purchased Call/S&P 500 INDEX/SPXD05FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2026	1	1,484,468	.6793	60,989			5,930		102,186			(45,742)		2,331		0001
Purchased Call/S&P 500 INDEX/SPXE17GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/05/2026	1	3,792,000	6715.79	130,824			1,442		215,825			(97,316)		2,219		0001
Purchased Call/S&P 500 INDEX/SPX013ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	4,886,558	6840.2	47,400			3,818		71,262			(35,550)		7,005		0001
Purchased Call/S&P 500 INDEX/SPX0131SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	1	3,985,000	6812.61	51,008			8,054		75,063			(38,047)		7,943		0001
Purchased Call/S&P 500 INDEX/SPX013NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	2,361,864	6929.94	37,790			9,161		52,863			(28,111)		5,831		0001
Purchased Call/S&P 500 INDEX/SPXE17GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/05/2026	1	3,221,468	6715.79	68,617			756		107,781			(51,042)		1,885		0001
Purchased Call/S&P 500 INDEX/SPXE17HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/14/2026	1	1,695,000	6644.31	91,022			3,260		165,227			(68,079)		1,660		0001
Purchased Call/S&P 500 INDEX/SPX013ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	3,380,000	6840.2	83,486			7,360		129,926			(62,103)		5,082		0001
Purchased Call/S&P 500 INDEX/SPXD058SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	1,638,653	.6716	61,588			172		101,644			(46,575)		606		0001
Purchased Call/S&P 500 INDEX/SPX013FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2025	11/04/2026	1	3,481,542	6771.55	33,771			3,163		50,741			(25,259)		5,390		0001
Purchased Call/S&P 500 INDEX/SPX013DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	2,434,000	6822.34	86,407			6,941		139,441			(64,628)		3,489		0001
Purchased Call/S&P 500 INDEX/SPX013DS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/27/2025	10/27/2026	1	3,426,000	6875.16	54,816			3,926		83,396			(40,999)		4,659		0001
Purchased Call/S&P 500 INDEX/SPXB216SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2025	11/24/2026	1	5,258,726	.6705	228,878			34,237		360,074			(171,658)		10,207		0001
Purchased Call/S&P 500 INDEX/SPXD059SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	1,362,751	.6715	69,792			1,157		121,938			(52,344)		944		0001
Purchased Call/S&P 500 INDEX/SPX013ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	2,031,213	6840.2	32,499			2,865		49,111			(24,175)		3,054		0001
Purchased Call/S&P 500 INDEX/SPX013GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	2,472,406	6728.8	23,241			2,504		34,779			(17,288)		4,092		0001
Purchased Call/S&P 500 INDEX/SPX013CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	1	3,317,177	6699.4	30,186			1,746		45,900			(22,578)		4,072		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2025	10/12/2026	1	5,575,000	6552.51	263,140			7,996		460,322			(195,742)		5,054		0001
Purchased Call/S&P 500 INDEX/SPXD05GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	1	2,422,583	6851	93,833			10,947		163,841			(70,375)		4,158		0001
Purchased Call/S&P 500 INDEX/SPX013DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/27/2025	10/27/2026	1	1,800,709	6875.16	16,567			1,187		24,626			(12,391)		2,449		0001
Purchased Call/S&P 500 INDEX/SPXD059SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	4,928,509	6715	200,059			3,316		331,473			(150,044)		3,413		0001
Purchased Call/S&P 500 INDEX/SPXD059SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	7,217,000	6654.72	178,982			5,917		287,151			(133,868)		6,810		0001
Purchased Call/S&P 500 INDEX/SPXD05AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	1,828,150	6553	71,374			1,591		113,717			(53,975)		1,435		0001
Purchased Call/S&P 500 INDEX/SPXE17HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/09/2026	1	1,638,128	6553	70,093			1,566		111,100			(53,153)		1,286		0001
Purchased Call/S&P 500 INDEX/SPXD051SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	2,293,106	6672	119,714			15,543		208,168			(89,785)		4,158		0001
Purchased Call/S&P 500 INDEX/SPXD05JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/23/2026	1	2,070,000	6602.99	73,071			10,669		118,298			(54,355)		3,981		0001
Purchased Call/S&P 500 INDEX/SPXD05B5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	5,436,000	6735.13	321,811			16,844		589,305			(240,697)		6,362		0001
Purchased Call/S&P 500 INDEX/SPXD05BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	1,152,534	6664	60,434			2,525		101,460			(45,702)		1,207		0001
Purchased Call/S&P 500 INDEX/SPXD051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2026	1	3,549,131	6637	146,279			19,910		246,485			(109,709)		6,568		0001
Purchased Call/S&P 500 INDEX/SPX013KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	5,906,956	6827.41	57,297			11,300		82,253			(42,973)		13,118		0001
Purchased Call/S&P 500 INDEX/SPXD051SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	2,421,000	6538.76	152,523			21,125		275,888			(114,079)		4,525		0001
Purchased Call/S&P 500 INDEX/SPXD05BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	1	2,451,000	6735.35	98,285			5,415		164,109			(73,512)		2,940		0001
Purchased Call/S&P 500 INDEX/SPXD05DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	6,995,000	6791.69	347,652			21,245		599,484			(260,739)		8,780		0001
Purchased Call/S&P 500 INDEX/SPXD05HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/13/2026	1	5,482,195	6734	216,754			25,962		374,748			(163,916)		9,517		0001
Purchased Call/S&P 500 INDEX/SPX013ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	3,548,384	6851.97	45,774			4,161		68,553			(34,237)		5,415		0001
Purchased Call/S&P 500 INDEX/SPXD059SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	2,277,601	6735	86,365			1,925		156,929			(65,312)		1,788		0001
Purchased Call/S&P 500 INDEX/SPXD05KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	1	2,339,000	6812.63	80,696			13,560		124,499			(60,356)		4,820		0001
Purchased Call/S&P 500 INDEX/SPXD05BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	2,520,000	6735.13	103,824			5,434		173,877			(77,655)		2,949		0001
Purchased Call/S&P 500 INDEX/SPXD05CSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/21/2026	1	1,365,576	6728	57,445			3,200		95,304			(43,202)		1,638		0001
Purchased Call/S&P 500 INDEX/SPX013KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	5,830,762	6827.41	122,446			24,149		179,522			(91,834)		12,948		0001
Purchased Call/S&P 500 INDEX/SPX013MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/22/2026	1	5,193,260	6878	173,612			39,435		249,926			(130,209)		12,382		0001
Purchased Call/S&P 500 INDEX/SPXD05DS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	2,562,000	6791.69	116,315			7,108		196,848			(87,236)		3,216		0001
Purchased Call/S&P 500 INDEX/SPXD058SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	374,993	6716	19,076			53		33,736			(14,426)		139		0001
Purchased Call/S&P 500 INDEX/SPX013GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2025	11/12/2026	1	1,479,529	6850.92	12,428			1,438		18,382			(9,295)		2,539		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/16/2026	1	2,821,662	.6734	101,666			12,919		172,862			(76,250)		5,063		0001
Purchased Call/S&P 500 INDEX/SPXE17GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/07/2025	10/07/2026	1	4,201,000	6714.59	160,898			2,659		272,254			(120,343)		2,909		0001
Purchased Call/S&P 500 INDEX/SPXD05HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/13/2026	1	5,811,537	.6734	179,176			21,461		299,947			(135,499)		10,089		0001
Purchased Call/S&P 500 INDEX/SPXD05KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	1	1,701,991	6812.63	26,551			4,462		39,054			(19,859)		3,507		0001
Purchased Call/S&P 500 INDEX/SPXE17LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/09/2026	1	2,833,000	6728.8	86,123			9,278		135,763			(64,064)		4,689		0001
Purchased Call/S&P 500 INDEX/SPXE17MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	3,084,000	6737.49	75,558			9,000		117,874			(56,513)		5,354		0001
Purchased Call/S&P 500 INDEX/SPXD05MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2026	1	2,565,191	.6841	86,524			16,492		126,061			(64,893)		5,617		0001
Purchased Call/S&P 500 INDEX/SPXD059SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2026	1	9,406,407	.6749	391,561			7,635		682,086			(293,671)		6,963		0001
Purchased Call/S&P 500 INDEX/SPXD05NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	2,127,000	6827.41	132,725			27,057		218,012			(98,730)		4,821		0001
Purchased Call/S&P 500 INDEX/SPXE17ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2025	10/16/2026	1	4,526,000	6664.01	207,743			8,656		355,639			(155,808)		4,738		0001
Purchased Call/S&P 500 INDEX/SPXD05ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	8,021,000	6664.01	345,705			14,404		585,762			(259,279)		8,397		0001
Purchased Call/S&P 500 INDEX/SPX915HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	10/02/2025	10/01/2026	1	302,420	.6711	15,255					27,248			(11,441)		79		0001
Purchased Call/S&P 500 INDEX/SPX013GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/06/2026	1	4,070,000	6728.8	62,271			6,244		94,688			(46,703)		6,479		0001
Purchased Call/S&P 500 INDEX/SPXD05JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	2,895,400	.6539	151,471			21,038		242,984			(113,603)		5,411		0001
Purchased Call/S&P 500 INDEX/SPX013HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2025	11/20/2026	1	7,100,635	6602.99	68,166			9,468		102,940			(51,125)		13,271		0001
Purchased Call/S&P 500 INDEX/SPX013MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	2,560,000	6878.49	41,984			9,484		59,206			(31,402)		6,104		0001
Purchased Call/S&P 500 INDEX/SPXE17JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	1	2,214,000	6851.97	118,670			10,788		199,244			(88,759)		3,379		0001
Purchased Call/S&P 500 INDEX/SPX013IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	1	2,485,529	6705.12	44,242			6,582		67,477			(33,091)		4,824		0001
Purchased Call/S&P 500 INDEX/SPXD05AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	2,981,766	.6645	152,366			5,472		264,476			(114,274)		2,920		0001
Purchased Call/S&P 500 INDEX/SPXE17HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/15/2025	10/15/2026	1	2,872,000	6671.06	115,167			4,442		194,498			(86,139)		2,911		0001
Purchased Call/S&P 500 INDEX/SPXD05NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	2,861,000	6827.41	101,566			20,705		153,349			(75,551)		6,484		0001
Purchased Call/S&P 500 INDEX/SPXD05JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/25/2026	1	1,786,192	.6766	93,609			14,381		145,663			(70,595)		3,498		0001
Purchased Call/S&P 500 INDEX/SPX013DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	2,276,000	6822.34	29,133			2,340		44,254			(21,790)		3,263		0001
Purchased Call/S&P 500 INDEX/SPXE17JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	10/30/2026	1	8,404,000	6840.2	400,030			32,225		664,168			(300,023)		12,047		0001
Purchased Call/S&P 500 INDEX/SPXD05NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	5,115,000	6827.41	275,699			54,374		441,437			(206,774)		11,359		0001
Purchased Call/S&P 500 INDEX/SPXD05GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	1	2,343,157	.6851	106,170			12,387		190,281			(79,628)		4,021		0001
Purchased Call/S&P 500 INDEX/SPX013JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	3,223,882	6849.72	30,304			5,259		43,648			(22,666)		6,750		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05K$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	1	6,958,000	6829.37	247,009			42,189		380,583			(184,749)		14,454		0001
Purchased Call/S&P 500 INDEX/SPX013DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/29/2025	10/29/2026	1	2,883,266	6890.59	61,990			4,782		95,696			(46,365)		4,064		0001
Purchased Call/S&P 500 INDEX/SPX013MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	3,286,991	6878.49	42,731			9,653		59,828			(31,960)		7,837		0001
Purchased Call/S&P 500 INDEX/SPXD05CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	4,598,000	6738.44	114,950			7,005		180,560			(85,976)		5,771		0001
Purchased Call/S&P 500 INDEX/SPXE17HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/16/2026	1	3,221,000	6629.07	147,844			6,143		254,549			(110,579)		3,372		0001
Purchased Call/S&P 500 INDEX/SPXD05LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	3,260,000	6846.51	94,214			17,649		141,096			(70,467)		7,087		0001
Purchased Call/S&P 500 INDEX/SPXE17LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/09/2026	1	3,028,000	6728.8	138,077			14,876		228,311			(102,711)		5,012		0001
Purchased Call/S&P 500 INDEX/SPXD05QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	16,518,000	6929.94	781,301			182,811		1,180,683			(587,590)		39,856		0001
Purchased Call/S&P 500 INDEX/SPXE17HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/15/2025	10/15/2026	1	2,034,000	6671.06	71,190			2,746		117,811			(53,246)		2,062		0001
Purchased Call/S&P 500 INDEX/SPXD05B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2025	10/20/2026	1	3,199,187	6735	107,141			5,623		172,814			(80,356)		3,744		0001
Purchased Call/S&P 500 INDEX/SPXD05KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	11/27/2026	1	1,295,333	6849	63,535			10,116		102,758			(48,180)		2,582		0001
Purchased Call/S&P 500 INDEX/SPXD05LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/04/2026	1	5,172,481	6867	249,292			44,442		400,901			(188,522)		10,914		0001
Purchased Call/S&P 500 INDEX/SPXD05JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	9,790,000	6602.99	442,508			61,459		740,717			(331,881)		18,297		0001
Purchased Call/S&P 500 INDEX/SPXD05LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/07/2026	1	3,770,864	6869	122,443			22,662		188,099			(91,833)		8,138		0001
Purchased Call/S&P 500 INDEX/SPXE17KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	3,175,000	6720.32	104,775			10,448		167,488			(78,366)		5,054		0001
Purchased Call/S&P 500 INDEX/SPXE171SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	2,139,000	6890.89	82,779			6,157		134,156			(61,914)		2,962		0001
Purchased Call/S&P 500 INDEX/SPXE17JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	1	5,646,000	6851.97	345,535			31,412		588,607			(258,441)		8,616		0001
Purchased Call/S&P 500 INDEX/SPXD05MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	9,038,000	6886.68	479,918			92,546		750,029			(358,952)		19,931		0001
Purchased Call/S&P 500 INDEX/SPXD05QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	1,342,906	6928	55,425			13,005		83,796			(42,031)		3,240		0001
Purchased Call/S&P 500 INDEX/SPXE171S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/26/2026	1	3,601,000	6791.69	91,826			6,324		144,137			(68,306)		4,805		0001
Purchased Call/S&P 500 INDEX/SPXD05LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	3,224,706	6847	105,443			19,807		158,785			(79,082)		7,010		0001
Purchased Call/S&P 500 INDEX/SPXB216SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	5,111,215	6603	268,643			37,415		428,695			(203,157)		9,553		0001
Purchased Call/S&P 500 INDEX/SPXD05KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	1,231,803	6813	58,165			9,801		91,499			(43,624)		2,538		0001
Purchased Call/S&P 500 INDEX/SPXD05CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	3,009,000	6738.44	181,142			11,039		330,216			(135,484)		3,777		0001
Purchased Call/S&P 500 INDEX/SPXD05KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	1	2,028,894	6829.37	32,057			5,475		47,310			(23,977)		4,215		0001
Purchased Call/S&P 500 INDEX/SPXD05ASU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	2,428,000	6664.01	148,108			6,171		275,853			(111,081)		2,542		0001
Purchased Call/S&P 500 INDEX/SPXD05QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	6,405,000	6929.94	274,775			64,293		409,798			(206,649)		15,454		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/04/2026	1	4,578,778	.6866	188,795			33,657		297,082			(142,773)		9,661		0001
Purchased Call/S&P 500 INDEX/SPXE17MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	1	3,003,000	6850.92	107,808			12,474		171,465			(80,634)		5,154		0001
Purchased Call/S&P 500 INDEX/SPX0138SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2025	10/06/2026	1	3,702,000	6740.28	48,126			663		73,946			(35,996)		2,373		0001
Purchased Call/S&P 500 INDEX/SPX013AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	1	2,853,000	6654.72	36,804			1,217		56,818			(27,527)		2,692		0001
Purchased Call/S&P 500 INDEX/SPXE17JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	10/30/2026	1	7,271,133	.6840	237,974			19,224		374,905			(179,964)		10,423		0001
Purchased Call/S&P 500 INDEX/SPX0139SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	2,776,704	6552.51	27,489			835		41,530			(20,448)		2,517		0001
Purchased Call/S&P 500 INDEX/SPXE17HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/13/2026	1	543,393	.6655	27,595			915		48,617			(20,697)		513		0001
Purchased Call/S&P 500 INDEX/SPXD05HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	1	2,253,000	6734.11	141,714			17,958		249,248			(105,416)		4,042		0001
Purchased Call/S&P 500 INDEX/SPXD05HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	4,136,299	6617.32	64,940			8,587		99,830			(48,571)		7,578		0001
Purchased Call/S&P 500 INDEX/SPXE17JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	1	10,364,000	6851.97	575,202			52,291		970,298			(430,220)		15,816		0001
Purchased Call/S&P 500 INDEX/SPXD05LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	2,312,611	6846.51	99,442			18,628		154,175			(74,377)		5,027		0001
Purchased Call/S&P 500 INDEX/SPXD05NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	2,815,000	6827.41	111,193			21,930		170,272			(83,394)		6,251		0001
Purchased Call/S&P 500 INDEX/SPX013DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/27/2025	10/27/2026	1	3,647,000	6875.16	47,046			3,370		71,132			(35,188)		4,960		0001
Purchased Call/S&P 500 INDEX/SPXD05PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	6,430,000	6834.5	147,890			32,043		216,414			(110,918)		14,957		0001
Purchased Call/S&P 500 INDEX/SPXD05PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	2,556,000	6834.5	151,826			33,879		246,717			(112,939)		6,057		0001
Purchased Call/S&P 500 INDEX/SPXE17ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/26/2026	1	1,886,950	6791.69	38,305			2,638		59,097			(28,494)		2,518		0001
Purchased Call/S&P 500 INDEX/SPXE17HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/13/2026	1	2,242,641	.6655	75,616			2,507		123,248			(56,712)		2,116		0001
Purchased Call/S&P 500 INDEX/SPXD05AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	2,752,000	6664.01	165,670			6,903		306,664			(124,253)		2,881		0001
Purchased Call/S&P 500 INDEX/SPX013ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	3,467,000	6840.2	96,383			7,764		151,529			(72,287)		4,970		0001
Purchased Call/S&P 500 INDEX/SPX013ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	3,432,000	6840.2	122,179			9,842		196,036			(91,634)		4,920		0001
Purchased Call/S&P 500 INDEX/SPXD05QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	2,319,000	6905.74	83,948			20,582		124,161			(62,788)		5,758		0001
Purchased Call/S&P 500 INDEX/SPX0139SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	5,339,000	6552.51	69,407			2,109		106,462			(51,630)		4,840		0001
Purchased Call/S&P 500 INDEX/SPX0139SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	2,614,228	6552.51	46,010			1,398		71,670			(34,226)		2,370		0001
Purchased Call/S&P 500 INDEX/SPXE17MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	1	3,758,000	6538.76	112,740			15,615		187,900			(84,323)		7,024		0001
Purchased Call/S&P 500 INDEX/SPXD05NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	3,767,000	6774.76	93,045			20,104		138,179			(69,592)		8,763		0001
Purchased Call/S&P 500 INDEX/SPXB217SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/10/2026	1	1,882,514	.6887	79,325			15,424		119,756			(59,494)		4,151		0001
Purchased Call/S&P 500 INDEX/SPX0139S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/09/2025	10/07/2026	1	2,010,192	.6723	78,012			1,307		132,017			(58,670)		1,392		0001
Purchased Call/S&P 500 INDEX/SPX013AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	2,258,201	6671.06	29,131			1,124		44,867			(21,788)		2,289		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013A$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	3,058,845	6738	94,255			2,100		168,118			(70,691)		2,402		0001
Purchased Call/S&P 500 INDEX/SPXD05C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	2,128,000	6738.44	126,403			7,703		229,388			(94,543)		2,671		0001
Purchased Call/S&P 500 INDEX/SPXD05NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	2,862,000	6827.41	105,894			20,885		161,003			(79,421)		6,356		0001
Purchased Call/S&P 500 INDEX/SPXE17M$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	1	4,670,000	6737.49	210,617			25,087		348,966			(157,530)		8,107		0001
Purchased Call/S&P 500 INDEX/SPX0138$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/05/2026	1	7,747,715	6715.79	108,468			1,195		166,418			(80,686)		4,534		0001
Purchased Call/S&P 500 INDEX/SPXE17MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2026	1	2,203,000	6850.92	66,090			7,647		103,200			(49,432)		3,781		0001
Purchased Call/S&P 500 INDEX/SPXE17MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2026	1	3,571,000	6850.92	151,768			17,560		245,353			(113,514)		6,128		0001
Purchased Call/S&P 500 INDEX/SPXD05A$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	8,855,081	6644	382,174			13,724		639,029			(286,631)		8,671		0001
Purchased Call/S&P 500 INDEX/SPXD05LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	3,803,000	6840.51	175,318			33,325		273,547			(131,128)		8,327		0001
Purchased Call/S&P 500 INDEX/SPXE17MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2025	11/20/2026	1	2,292,204	6538.76	28,882			4,000		50,511			(21,602)		4,284		0001
Purchased Call/S&P 500 INDEX/SPXD050$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	3,698,077	6905.74	78,769			19,313		112,177			(58,915)		9,182		0001
Purchased Call/S&P 500 INDEX/SPXE17NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2025	11/20/2026	1	6,791,000	6538.76	308,311			42,702		535,626			(230,600)		12,692		0001
Purchased Call/S&P 500 INDEX/SPX013KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	1	3,158,211	6901	29,687			5,839		42,052			(22,204)		7,013		0001
Purchased Call/S&P 500 INDEX/SPX0130$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	2,797,000	6822.34	86,987			6,988		138,248			(65,061)		4,009		0001
Purchased Call/S&P 500 INDEX/SPX013B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2025	10/16/2026	1	2,220,284	6629.07	35,525			1,476		55,095			(26,570)		2,324		0001
Purchased Call/S&P 500 INDEX/SPX013MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/23/2026	1	3,234,877	6897	106,336			24,585		152,977			(79,752)		7,759		0001
Purchased Call/S&P 500 INDEX/SPX013BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	2,918,603	6664.01	48,741			2,417		75,214			(36,257)		3,329		0001
Purchased Call/S&P 500 INDEX/SPXE17K$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2026	1	3,115,000	6771.55	155,127			14,530		261,507			(116,026)		4,823		0001
Purchased Call/S&P 500 INDEX/SPXD050$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	2,498,357	6721	50,388			10,777		72,509			(37,791)		5,775		0001
Purchased Call/S&P 500 INDEX/SPXE17IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/14/2026	1	1,893,628	6644	73,331			2,655		125,201			(55,149)		1,854		0001
Purchased Call/S&P 500 INDEX/SPXB214$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	5,956,065	6822	252,836			20,367		409,475			(189,627)		8,538		0001
Purchased Call/S&P 500 INDEX/SPXD05NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	2,939,000	6827.41	174,871			35,649		284,248			(130,081)		6,661		0001
Purchased Call/S&P 500 INDEX/SPX0138$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2025	10/07/2026	1	2,105,719	6714.59	27,374			452		42,044			(20,475)		1,458		0001
Purchased Call/S&P 500 INDEX/SPX013A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	4,440,000	6552.51	111,888			3,400		179,219			(83,230)		4,025		0001
Purchased Call/S&P 500 INDEX/SPXD05MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/08/2026	1	1,224,657	6845	50,737			9,664		77,944			(38,369)		2,662		0001
Purchased Call/S&P 500 INDEX/SPX0131$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/25/2026	1	2,679,288	6766	90,613			13,882		136,566			(67,960)		5,247		0001
Purchased Call/S&P 500 INDEX/SPX0139$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	3,085,388	6552.51	56,154			1,251		87,722			(42,116)		2,422		0001
Purchased Call/S&P 500 INDEX/SPX013G$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	1	1,919,883	6832.43	18,623			2,058		27,649			(13,929)		3,217		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	1	2,216,555	6901	36,573			7,193		52,541			(27,355)		4,922		0001
Purchased Call/S&P 500 INDEX/SPX013LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	1	3,995,385	6827.41	61,129			12,462		88,468			(45,472)		9,055		0001
Purchased Call/S&P 500 INDEX/SPX0138S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	2,396,499	6715.35	43,137			119		67,055			(32,264)		887		0001
Purchased Call/S&P 500 INDEX/SPX013ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2025	11/20/2026	1	1,700,078	6539	61,633			8,632		89,233			(46,738)		3,177		0001
Purchased Call/S&P 500 INDEX/SPX013CS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/16/2026	1	2,132,483	6664	73,610			3,076		115,273			(55,666)		2,232		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/09/2025	10/09/2026	1	2,998,000	6735.11	172,685			3,837		322,398			(129,159)		2,354		0001
Purchased Call/S&P 500 INDEX/SPXD05KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	11,969,791	6813	397,996			67,066		602,843			(298,497)		24,666		0001
Purchased Call/S&P 500 INDEX/SPXD05LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	4,418,000	6846.51	209,855			39,312		329,940			(156,960)		9,604		0001
Purchased Call/S&P 500 INDEX/SPXD05LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	1,982,262	6840.51	31,716			6,029		45,794			(23,722)		4,340		0001
Purchased Call/S&P 500 INDEX/SPXD050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	4,075,000	6774.76	128,770			27,823		194,689			(96,313)		9,479		0001
Purchased Call/S&P 500 INDEX/SPX013ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2025	10/16/2026	1	2,888,000	6629.07	37,255			1,548		57,345			(27,865)		3,023		0001
Purchased Call/S&P 500 INDEX/SPXD05FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/29/2026	1	2,770,017	6891	103,145			8,022		172,294			(77,359)		3,904		0001
Purchased Call/S&P 500 INDEX/SPX013NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/24/2026	1	3,523,000	6929.94	87,370			20,443		124,855			(65,708)		8,501		0001
Purchased Call/S&P 500 INDEX/SPX013JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	2,935,317	6849.72	57,826			10,036		85,539			(43,250)		6,146		0001
Purchased Call/S&P 500 INDEX/SPX0139SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	8,545,000	6552.51	212,771			4,741		340,927			(159,578)		6,709		0001
Purchased Call/S&P 500 INDEX/SPX013DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	1,479,278	6822.34	13,905			1,117		20,885			(10,400)		2,120		0001
Purchased Call/S&P 500 INDEX/SPX013BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	6,971,000	6664.01	90,623			3,776		138,352			(67,967)		7,298		0001
Purchased Call/S&P 500 INDEX/SPX013BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	6,264,666	6664.01	61,394			2,558		93,273			(46,045)		6,558		0001
Purchased Call/S&P 500 INDEX/SPX0138SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2025	10/08/2026	1	3,540,000	6753.72	46,020			887		70,617			(34,420)		2,620		0001
Purchased Call/S&P 500 INDEX/SPX013MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/18/2026	1	2,433,082	6835	81,752			17,762		118,645			(61,823)		5,660		0001
Purchased Call/S&P 500 INDEX/SPXD05GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/06/2026	1	3,964,062	6728	177,636			17,863		274,664			(134,334)		6,310		0001
Purchased Call/S&P 500 INDEX/SPXD05GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/13/2026	1	3,213,000	6737.49	152,296			18,141		254,051			(113,909)		5,578		0001
Purchased Call/S&P 500 INDEX/SPXD05KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	3,113,372	6813	122,604			20,660		188,682			(91,953)		6,416		0001
Purchased Call/S&P 500 INDEX/SPXD050SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/16/2026	1	3,223,882	6801	131,265			27,789		206,400			(98,720)		7,404		0001
Purchased Call/S&P 500 INDEX/SPX0138S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	4,818,998	6715.35	62,647			174		96,314			(46,857)		1,784		0001
Purchased Call/S&P 500 INDEX/SPX013ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	6,878,201	6840.2	141,691			11,414		219,309			(106,268)		9,860		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/24/2025	10/22/2026	1	2,110,311	6699	87,312			5,107		136,714			(65,664)		2,590		0001
Purchased Call/S&P 500 INDEX/SPX013LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	1	5,150,772	6827.41	65,930			13,440		95,245			(49,043)		11,674		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2025	12/29/2026	1	5,396,000	6905.74	132,742			32,545		191,785			(99,283)		13,397		0001
Purchased Call/S&P 500 INDEX/SPX915HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	13,129,459	6735	555,364			29,149		935,578			(416,523)		15,367		0001
Purchased Call/S&P 500 INDEX/SPXD05FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/30/2025	10/29/2026	1	6,159,421	6891	247,214			19,228		417,242			(185,410)		8,681		0001
Purchased Call/S&P 500 INDEX/SPXD05FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/30/2025	10/29/2026	1	4,369,650	6891	204,316			15,891		352,819			(153,237)		6,158		0001
Purchased Call/S&P 500 INDEX/SPXD05DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/27/2025	10/27/2026	1	3,324,000	6875.16	177,834			12,737		303,473			(133,010)		4,520		0001
Purchased Call/S&P 500 INDEX/SPX013NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	4,892,959	6929.94	63,119			15,302		87,923			(46,952)		12,081		0001
Purchased Call/S&P 500 INDEX/SPXJ00RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/09/2025	10/09/2026	1	3,294,000	6735.11	195,334			4,341		368,427			(146,099)		2,586		0001
Purchased Call/S&P 500 INDEX/SPX013JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/07/2026	1	2,716,109	6870.4	24,717			4,562		35,296			(18,386)		5,862		0001
Purchased Call/S&P 500 INDEX/SPXD05KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/03/2025	12/02/2026	1	3,346,391	6829	132,261			22,652		202,106			(99,196)		6,951		0001
Purchased Call/S&P 500 INDEX/SPX013FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	2,168,211	6796.29	32,523			3,136		49,210			(24,326)		3,405		0001
Purchased Call/S&P 500 INDEX/SPX0131SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	1	7,113,918	6849.09	70,428			11,151		100,249			(52,821)		14,179		0001
Purchased Call/S&P 500 INDEX/SPXB2178E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2026	1	5,460,837	6850	270,502			47,338		432,554			(202,876)		11,433		0001
Purchased Call/S&P 500 INDEX/SPXD05FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/06/2025	11/05/2026	1	4,458,366	6796	145,002			14,097		235,990			(108,752)		7,001		0001
Purchased Call/S&P 500 INDEX/SPXD05HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/14/2025	11/13/2026	1	5,161,000	6734.11	182,183			21,761		293,189			(136,637)		8,959		0001
Purchased Call/S&P 500 INDEX/SPXD05HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/18/2025	11/18/2026	1	2,922,421	6617.32	28,055			3,710		42,413			(20,984)		5,354		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/09/2025	10/08/2026	1	4,841,902	6753	258,808			5,046		487,722			(194,106)		3,584		0001
Purchased Call/S&P 500 INDEX/SPX013NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	3,807,809	6929.94	83,391			20,216		118,403			(62,032)		9,401		0001
Purchased Call/S&P 500 INDEX/SPXD05FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/06/2025	11/06/2026	1	7,697,000	6720.32	331,741			33,082		548,007			(248,124)		12,253		0001
Purchased Call/S&P 500 INDEX/SPXD05ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/28/2025	10/27/2026	1	3,829,464	6875	143,706			10,321		228,495			(107,780)		5,208		0001
Purchased Call/S&P 500 INDEX/SPX0138SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/05/2026	1	2,283,093	6715.79	21,004			231		31,934			(15,625)		1,336		0001
Purchased Call/S&P 500 INDEX/SPX013JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	1	4,191,000	6870.4	61,608			10,952		89,187			(46,206)		8,843		0001
Purchased Call/S&P 500 INDEX/SPXD05FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/06/2025	11/06/2026	1	2,289,632	6720.32	29,536			2,945		44,438			(22,091)		3,645		0001
Purchased Call/S&P 500 INDEX/SPX013MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/24/2026	1	7,393,234	6932.05	184,831			43,127		261,891			(138,243)		17,839		0001
Purchased Call/S&P 500 INDEX/SPXD05GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/12/2025	11/12/2026	1	2,734,000	6850.92	166,227			19,233		281,083			(124,329)		4,692		0001
Purchased Call/S&P 500 INDEX/SPX013CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	1	3,873,994	6699.4	49,975			2,891		76,536			(37,378)		4,755		0001
Purchased Call/S&P 500 INDEX/SPXD05HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/17/2025	11/17/2026	1	6,027,000	6672.41	282,666			36,599		472,448			(211,419)		10,928		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/24/2025	10/22/2026	1	930,674	6705	49,654			2,905		81,345			(37,343)		1,142		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	2,605,208	6846.61	50,541			5,708		76,713			(37,802)		4,419		0001
Purchased Call/S&P 500 INDEX/SPXD05KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2026	1	1,966,000	6849.72	104,984			18,220		169,721			(78,523)		4,116		0001
Purchased Call/S&P 500 INDEX/SPXD05DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	3,558,846	.6792	143,733			8,808		226,953			(108,696)		4,467		0001
Purchased Call/S&P 500 INDEX/SPX013FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	3,239,607	6796.29	41,791			4,029		62,646			(31,257)		5,087		0001
Purchased Call/S&P 500 INDEX/SPX013NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2025	12/30/2026	1	2,866,420	6896.24	28,091			6,984		38,896			(21,010)		7,156		0001
Purchased Call/S&P 500 INDEX/SPX013NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/24/2026	1	2,286,000	6929.94	72,466			16,956		105,097			(54,499)		5,516		0001
Purchased Call/S&P 500 INDEX/SPXD05LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	7,823,000	6840.51	413,837			78,663		659,203			(309,527)		17,130		0001
Purchased Call/S&P 500 INDEX/SPXD05LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	2,197,730	.6847	87,473			16,431		134,172			(65,604)		4,778		0001
Purchased Call/S&P 500 INDEX/SPXE17PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	3,094,000	6870.4	102,102			18,151		153,781			(76,577)		6,528		0001
Purchased Call/S&P 500 INDEX/SPXD05JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	1,308,963	.6539	76,182			10,581		124,468			(57,137)		2,446		0001
Purchased Call/S&P 500 INDEX/SPXE17NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/25/2026	1	2,402,990	6765.88	41,572			6,316		62,461			(31,093)		4,706		0001
Purchased Call/S&P 500 INDEX/SPXE17RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	2,129,000	6834.5	118,160			25,601		189,630			(88,620)		4,952		0001
Purchased Call/S&P 500 INDEX/SPX013BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	5,722,321	6728.8	73,246			7,891		110,872			(54,485)		9,472		0001
Purchased Call/S&P 500 INDEX/SPXE17RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	4,797,000	6834.5	294,536			63,816		483,250			(220,902)		11,159		0001
Purchased Call/S&P 500 INDEX/SPXD05MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	2,742,610	6886.68	26,878			5,183		37,891			(20,103)		6,048		0001
Purchased Call/S&P 500 INDEX/SPXD05MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	3,555,000	6886.68	124,070			23,925		185,431			(92,797)		7,840		0001
Purchased Call/S&P 500 INDEX/SPX013HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	1	7,444,000	6734.11	94,539			11,292		143,352			(70,904)		12,923		0001
Purchased Call/S&P 500 INDEX/SPX013CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	1	5,158,239	6791.69	50,551			3,089		76,157			(37,913)		6,474		0001
Purchased Call/S&P 500 INDEX/SPX013CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	1	5,230,000	6791.69	84,203			5,146		128,477			(63,152)		6,564		0001
Purchased Call/S&P 500 INDEX/SPXE17QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	3,114,653	6774.76	72,260			15,613		107,213			(54,046)		7,245		0001
Purchased Call/S&P 500 INDEX/SPXD05KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	1	11,351,000	6829.37	597,063			101,978		968,344			(446,570)		23,579		0001
Purchased Call/S&P 500 INDEX/SPXD05HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	3,101,000	6672.41	133,033			17,225		219,482			(99,501)		5,623		0001
Purchased Call/S&P 500 INDEX/SPX013GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2025	11/11/2026	1	1,860,392	.6840	59,386			6,782		100,532			(44,662)		3,155		0001
Purchased Call/S&P 500 INDEX/SPXD05NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2025	12/11/2026	1	2,266,700	.6827	74,776			14,789		113,055			(56,548)		5,034		0001
Purchased Call/S&P 500 INDEX/SPXE17RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	2,604,000	6834.5	73,172			15,854		108,230			(54,879)		6,057		0001
Purchased Call/S&P 500 INDEX/SPX013BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	4,166,000	6664.01	73,322			3,055		113,640			(54,991)		4,361		0001
Purchased Call/S&P 500 INDEX/SPXD05NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	3,347,259	6827.41	68,619			13,988		99,875			(51,043)		7,587		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	4,484,280	6796.29	43,498			4,194		65,135			(32,534)		7,042		0001
Purchased Call/S&P 500 INDEX/SPX013JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2025	12/02/2026	1	3,085,935	6829.37	29,008			4,955		41,965			(21,696)		6,410		0001
Purchased Call/S&P 500 INDEX/SPX013NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/24/2026	1	4,201,000	6929.94	89,481			20,937		127,187			(67,296)		10,136		0001
Purchased Call/S&P 500 INDEX/SPX013IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	1	2,133,030	6705.12	18,557			2,761		27,563			(13,880)		4,140		0001
Purchased Call/S&P 500 INDEX/SPXE17SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	3,232,000	6929.94	46,864			10,965		65,306			(35,245)		7,798		0001
Purchased Call/S&P 500 INDEX/SPXD05DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	2,789,000	6791.69	166,503			10,175		300,135			(124,877)		3,501		0001
Purchased Call/S&P 500 INDEX/SPXE17PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2026	1	3,269,722	6870.4	65,721			12,130		96,074			(48,888)		7,056		0001
Purchased Call/S&P 500 INDEX/SPXE17PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	6,005,000	6870.4	284,637			50,602		446,298			(213,478)		12,670		0001
Purchased Call/S&P 500 INDEX/SPXJ000SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2025	10/06/2026	1	1,230,547	6740	60,037			829		110,535			(45,028)		789		0001
Purchased Call/S&P 500 INDEX/SPXE17NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	3,789,000	6602.99	104,955			14,577		167,311			(78,716)		7,082		0001
Purchased Call/S&P 500 INDEX/SPXE17PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2026	1	3,058,000	6870.4	75,838			13,998		111,687			(56,414)		6,600		0001
Purchased Call/S&P 500 INDEX/SPX013DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	4,791,000	6822.34	121,212			9,737		189,513			(90,660)		6,868		0001
Purchased Call/S&P 500 INDEX/SPX013FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	3,255,865	6796.29	68,373			6,592		104,954			(51,139)		5,113		0001
Purchased Call/S&P 500 INDEX/SPX013JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	1	6,481,011	6870.4	58,977			10,485		84,367			(44,233)		13,675		0001
Purchased Call/S&P 500 INDEX/SPX013ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	6,627,000	6840.2	163,687			13,186		255,330			(122,765)		9,499		0001
Purchased Call/S&P 500 INDEX/SPX013BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	1	2,972,383	6735.13	29,129			1,525		44,124			(21,787)		3,479		0001
Purchased Call/S&P 500 INDEX/SPXD05NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	2,460,454	6774.76	44,288			9,569		64,703			(33,125)		5,723		0001
Purchased Call/S&P 500 INDEX/SPXB213SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/02/2026	1	198,401	6716	9,821			27		17,788			(7,447)		73		0001
Purchased Call/S&P 500 INDEX/SPXD05FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	2,729,000	6720.32	162,648			16,220		286,965			(121,652)		4,344		0001
Purchased Call/S&P 500 INDEX/SPX013QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2025	12/31/2026	1	2,440,220	6845.5	40,508			10,239		57,513			(30,298)		6,126		0001
Purchased Call/S&P 500 INDEX/SPXD05ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	2,706,000	6822.34	168,043			13,499		294,536			(125,687)		3,879		0001
Purchased Call/S&P 500 INDEX/SPXD05HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	1	2,051,000	6734.11	110,344			13,983		187,797			(82,081)		3,680		0001
Purchased Call/S&P 500 INDEX/SPX013GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	1	3,665,000	6832.43	46,912			5,184		70,241			(35,088)		6,142		0001
Purchased Call/S&P 500 INDEX/SPXE17PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2025	12/11/2026	1	11,451,000	6901	545,068			107,202		835,614			(407,681)		25,429		0001
Purchased Call/S&P 500 INDEX/SPXD05JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/27/2026	1	2,121,000	6849.09	83,992			13,299		129,773			(62,994)		4,227		0001
Purchased Call/S&P 500 INDEX/SPXE17QSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	2,100,000	6774.76	82,530			17,832		127,537			(61,728)		4,885		0001
Purchased Call/S&P 500 INDEX/SPX013BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	2,852,000	6664.01	77,004			3,209		122,917			(57,753)		2,986		0001
Purchased Call/S&P 500 INDEX/SPXD05KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	2,405,312	6813	121,278			20,436		192,600			(90,959)		4,957		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	6,818,000	6734.11	366,127			43,732		625,715			(274,595)		11,836		0001
Purchased Call/S&P 500 INDEX/SPXE17PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2025	12/11/2026	1	3,046,000	6901	98,995			19,470		146,525			(74,043)		6,764		0001
Purchased Call/S&P 500 INDEX/SPX013AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	1	5,155,000	6644.31	66,500			2,382		102,569			(49,738)		5,048		0001
Purchased Call/S&P 500 INDEX/SPX013NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	3,303,000	6929.94	104,375			25,303		151,628			(77,641)		8,155		0001
Purchased Call/S&P 500 INDEX/SPXE17QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/15/2026	1	5,353,489	6817	263,115			54,513		422,115			(197,336)		12,214		0001
Purchased Call/S&P 500 INDEX/SPX0131SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/25/2026	1	3,262,066	6812.61	30,663			4,698		44,724			(22,998)		6,389		0001
Purchased Call/S&P 500 INDEX/SPXD059SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2026	1	2,552,260	6747	125,271			2,443		227,342			(93,953)		1,889		0001
Purchased Call/S&P 500 INDEX/SPXD050S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	2,310,000	6774.76	85,008			18,367		130,472			(63,581)		5,373		0001
Purchased Call/S&P 500 INDEX/SPX013BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	3,103,200	6664.01	66,719			3,308		104,516			(49,630)		3,540		0001
Purchased Call/S&P 500 INDEX/SPX0137SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	1	2,783,231	6711.2	26,719					40,337			(19,984)		728		0001
Purchased Call/S&P 500 INDEX/SPXD050S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/16/2026	1	3,210,201	6801	100,914			21,363		154,219			(75,894)		7,372		0001
Purchased Call/S&P 500 INDEX/SPXD05DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	3,314,000	6875.16	167,026			11,963		282,501			(124,926)		4,507		0001
Purchased Call/S&P 500 INDEX/SPXD05JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/25/2026	1	2,486,603	6813	98,094			15,070		150,520			(73,977)		4,870		0001
Purchased Call/S&P 500 INDEX/SPXE17NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/24/2026	1	2,775,920	6705	108,654			16,253		168,659			(81,491)		5,388		0001
Purchased Call/S&P 500 INDEX/SPXD05MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	2,562,000	6886.68	113,240			21,837		173,326			(84,698)		5,650		0001
Purchased Call/S&P 500 INDEX/SPXE17PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	1	4,094,000	6816.51	151,478			31,297		229,997			(113,297)		9,341		0001
Purchased Call/S&P 500 INDEX/SPXD05GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2025	11/06/2026	1	2,220,042	6727	86,793			8,728		131,783			(65,818)		3,534		0001
Purchased Call/S&P 500 INDEX/SPX013GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2025	11/11/2026	1	1,925,142	6840	75,932			8,672		131,654			(57,106)		3,265		0001
Purchased Call/S&P 500 INDEX/SPXD05NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	3,932,000	6827.41	169,862			34,628		261,908			(126,355)		8,912		0001
Purchased Call/S&P 500 INDEX/SPX013ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	3,907,000	6840.2	145,340			11,708		233,808			(109,005)		5,600		0001
Purchased Call/S&P 500 INDEX/SPXD05HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	3,278,000	6672.41	111,780			14,473		179,446			(83,605)		5,944		0001
Purchased Call/S&P 500 INDEX/SPX013BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2025	10/07/2026	1	2,713,000	6714.59	43,679			722		67,709			(32,670)		1,879		0001
Purchased Call/S&P 500 INDEX/SPXD05HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	3,044,000	6672.41	67,577			8,750		105,175			(50,544)		5,519		0001
Purchased Call/S&P 500 INDEX/SPX013ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	1,823,753	6840.2	16,231			1,431		23,901			(12,074)		2,742		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2025	10/08/2026	1	7,651,965	6754	297,016			5,791		514,210			(222,762)		5,664		0001
Purchased Call/S&P 500 INDEX/SPXD051SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	2,109,000	6538.76	115,573			16,007		200,955			(86,442)		3,942		0001
Purchased Call/S&P 500 INDEX/SPXD05FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2025	11/03/2026	1	2,309,114	6852	111,658			10,207		189,339			(83,974)		3,524		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	4,273,000	6870.4	120,071			21,346		178,979			(90,053)		9,016		0001
Purchased Call/S&P 500 INDEX/SPXE170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2025	12/03/2026	1	8,526,000	6849.72	209,740			36,401		313,663			(156,874)		17,851		0001
Purchased Call/S&P 500 INDEX/SPX013ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	2,722,114	6822	90,122			7,260		142,583			(67,592)		3,902		0001
Purchased Call/S&P 500 INDEX/SPXE17RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/21/2026	1	6,013,000	6834.5	285,016			63,599		444,866			(212,015)		14,250		0001
Purchased Call/S&P 500 INDEX/SPX013CSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	1	7,332,976	6791.69	95,329			5,826		144,238			(71,497)		9,204		0001
Purchased Call/S&P 500 INDEX/SPX013IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	1	2,388,255	6705.12	30,331			4,512		45,629			(22,686)		4,635		0001
Purchased Call/S&P 500 INDEX/SPX013JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2025	12/01/2026	1	3,665,114	6812.63	35,552			5,974		51,733			(26,591)		7,553		0001
Purchased Call/S&P 500 INDEX/SPXE17QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2026	1	2,235,161	6800.26	34,198			7,160		49,536			(25,578)		5,133		0001
Purchased Call/S&P 500 INDEX/SPXD05HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	2,452,000	6734.11	136,822			16,343		234,956			(102,616)		4,257		0001
Purchased Call/S&P 500 INDEX/SPXD05AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	1,571,051	6553	75,830			1,690		125,127			(57,345)		1,233		0001
Purchased Call/S&P 500 INDEX/SPX013ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	2,937,811	6671.06	27,909			1,076		42,328			(20,875)		2,978		0001
Purchased Call/S&P 500 INDEX/SPX013BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	3,230,000	6664.01	103,360			4,307		167,858			(77,520)		3,381		0001
Purchased Call/S&P 500 INDEX/SPX013BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/02/2026	1	7,420,073	6715.79	73,459			204		111,225			(55,094)		2,746		0001
Purchased Call/S&P 500 INDEX/SPX013DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	10/23/2026	1	1,304,004	6792	44,813			2,754		68,315			(33,983)		1,637		0001
Purchased Call/S&P 500 INDEX/SPX0137SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	1	1,663,502	6711.2	21,792					33,253			(16,299)		435		0001
Purchased Call/S&P 500 INDEX/SPX013ASK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	1	6,255,878	6644.31	137,629			4,929		217,695			(102,939)		6,126		0001
Purchased Call/S&P 500 INDEX/SPXE17NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	3,977,000	6602.99	231,064			32,092		406,640			(173,298)		7,433		0001
Purchased Call/S&P 500 INDEX/SPXE17RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/21/2026	1	3,214,000	6834.5	176,449			39,373		282,453			(131,255)		7,617		0001
Purchased Call/S&P 500 INDEX/SPXE17QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	1	3,406,000	6816.51	202,316			41,801		330,232			(151,322)		7,771		0001
Purchased Call/S&P 500 INDEX/SPX013ASS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	2,713,730	6671.06	58,888			2,271		92,935			(44,045)		2,751		0001
Purchased Call/S&P 500 INDEX/SPX013AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	1	3,243,497	6654.72	69,086			2,284		109,759			(51,673)		3,061		0001
Purchased Call/S&P 500 INDEX/SPXE17SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	5,865,000	6929.94	326,094			76,301		505,446			(245,244)		14,151		0001
Purchased Call/S&P 500 INDEX/SPX013DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	10/23/2026	1	1,502,672	6738	67,696			4,160		103,287			(51,336)		1,886		0001
Purchased Call/S&P 500 INDEX/SPX013HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/16/2026	1	4,768,551	6734.11	60,561			7,674		91,673			(45,049)		8,556		0001
Purchased Call/S&P 500 INDEX/SPX013ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	2,931,000	6851.97	69,172			6,288		106,759			(51,737)		4,473		0001
Purchased Call/S&P 500 INDEX/SPX013HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2025	11/20/2026	1	2,369,908	6538.76	21,329			2,954		32,186			(15,953)		4,429		0001
Purchased Call/S&P 500 INDEX/SPX013FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2025	11/04/2026	1	3,170,800	6771.55	49,464			4,633		75,282			(36,997)		4,909		0001
Purchased Call/S&P 500 INDEX/SPX013GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	1	5,562,041	6734.11	53,396			6,378		80,448			(40,047)		9,656		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	2,690,000	6849.72	34,432			5,976		50,095			(25,753)		5,632		0001
Purchased Call/S&P 500 INDEX/SPX013MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/24/2026	1	1,893,620	6932.05	25,185			5,877		34,902			(18,837)		4,569		0001
Purchased Call/S&P 500 INDEX/SPX013LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	4,211,000	6827.41	117,487			23,171		174,741			(88,115)		9,351		0001
Purchased Call/S&P 500 INDEX/SPX013LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	1	2,800,396	6827.41	27,164			5,538		38,936			(20,206)		6,347		0001
Purchased Call/S&P 500 INDEX/SPX013NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	1,606,468	6929.94	14,619			3,544		20,288			(10,875)		3,966		0001
Purchased Call/S&P 500 INDEX/SPX013ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	2,653,890	.6822	103,665			8,351		166,452			(77,748)		3,804		0001
Purchased Call/S&P 500 INDEX/SPXD05A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	1,421,895	.6553	49,678			1,107		78,080			(37,568)		1,116		0001
Purchased Call/S&P 500 INDEX/SPXD05A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2026	1	2,132,000	6664.01	92,955			4,609		157,334			(69,147)		2,432		0001
Purchased Call/S&P 500 INDEX/SPXD059SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	6,657,263	.6738	332,146			7,402		669,217			(249,109)		5,227		0001
Purchased Call/S&P 500 INDEX/SPXD059B5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	1,718,968	6753.72	79,244			1,528		139,085			(59,270)		1,272		0001
Purchased Call/S&P 500 INDEX/SPX013CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	1	2,288,051	6791.69	21,736			1,497		32,605			(16,169)		3,053		0001
Purchased Call/S&P 500 INDEX/SPXE17SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/24/2026	1	7,152,000	6929.94	439,848			102,917		692,392			(330,795)		17,257		0001
Purchased Call/S&P 500 INDEX/SPX013CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/23/2026	1	2,554,592	6738.44	33,210			2,024		50,357			(24,839)		3,206		0001
Purchased Call/S&P 500 INDEX/SPX013ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	4,245,000	6840.2	134,567			10,840		213,222			(100,925)		6,085		0001
Purchased Call/S&P 500 INDEX/SPX013JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2025	12/04/2026	1	1,320,834	6857.12	12,020			2,131		17,227			(8,990)		2,787		0001
Purchased Call/S&P 500 INDEX/SPX013FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/04/2026	1	2,607,047	.6772	88,292			8,293		136,384			(66,219)		4,037		0001
Purchased Call/S&P 500 INDEX/SPX0131SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	1	1,160,510	6812.61	9,748			1,539		14,252			(7,271)		2,313		0001
Purchased Call/S&P 500 INDEX/SPX013MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1	1,539,682	6909.79	14,165			3,248		19,555			(10,595)		3,693		0001
Purchased Call/S&P 500 INDEX/SPX013KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	4,249,001	.6898	136,543			26,929		208,303			(102,407)		9,436		0001
Purchased Call/S&P 500 INDEX/SPXD057SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/01/2025	10/01/2026	1	3,731,000	6711.2	192,147					348,563			(143,715)		976		0001
Purchased Call/S&P 500 INDEX/SPX013ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	2,521,453	6851.97	22,945			2,086		34,169			(17,162)		3,848		0001
Purchased Call/S&P 500 INDEX/SPX013MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	4,807,153	6878.49	47,591			10,751		65,817			(35,595)		11,462		0001
Purchased Call/S&P 500 INDEX/SPXD058SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	2,108,620	.6715	83,175			232		138,330			(62,900)		780		0001
Purchased Call/S&P 500 INDEX/SPX013MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1	1,655,800	6909.79	22,022			5,049		30,667			(16,471)		3,972		0001
Purchased Call/S&P 500 INDEX/SPXD059SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2025	10/09/2026	1	2,737,000	6735.11	89,500			1,989		147,076			(66,941)		2,149		0001
Purchased Call/S&P 500 INDEX/SPX013NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	3,694,000	6929.94	91,611			22,209		130,723			(68,147)		9,120		0001
Purchased Call/S&P 500 INDEX/SPXD05BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	3,653,000	6735.13	169,134			8,853		289,983			(126,503)		4,275		0001
Purchased Call/S&P 500 INDEX/SPX013KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	12/08/2026	1	974,929	6846.51	8,579			1,607		12,244			(6,417)		2,119		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	1	7,034,722	6856	234,185			41,633		350,045			(175,638)		14,843		0001
Purchased Call/S&P 500 INDEX/SPX013QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2025	12/31/2026	1	1,661,257	6845.5	35,551			8,986		50,950			(26,590)		4,170		0001
Purchased Call/S&P 500 INDEX/SPX915HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2025	10/02/2026	1	15,507,000	6715.35	725,728			2,010		1,278,499			(542,804)		5,739		0001
Purchased Call/S&P 500 INDEX/SPX013MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/22/2026	1	3,095,321	6878	125,973			28,614		184,747			(94,480)		7,380		0001
Purchased Call/S&P 500 INDEX/SPXD05B$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/14/2026	1	1,780,675	6644	98,640			3,582		175,638			(74,389)		1,744		0001
Purchased Call/S&P 500 INDEX/SPXD059$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	2,346,000	6654.72	101,113			3,343		174,528			(75,627)		2,214		0001
Purchased Call/S&P 500 INDEX/SPXD057$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/01/2025	10/01/2026	1	1,563,000	6711.2	72,211					126,508			(54,010)		409		0001
Purchased Call/S&P 500 INDEX/SPXD05A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	3,046,000	6664.01	175,145			7,298		319,017			(131,359)		3,189		0001
Purchased Call/S&P 500 INDEX/SPX915HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	3,939,968	6735	217,030			11,391		388,994			(162,773)		4,611		0001
Purchased Call/S&P 500 INDEX/SPXD059$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	3,014,851	6715	102,763			1,703		165,695			(77,072)		2,088		0001
Purchased Call/S&P 500 INDEX/SPXD05A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/13/2026	1	2,515,484	6655	98,178			3,264		162,910			(73,836)		2,374		0001
Purchased Call/S&P 500 INDEX/SPXD059$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	9,563,000	6654.72	444,680			14,700		781,652			(332,596)		9,024		0001
Purchased Call/S&P 500 INDEX/SPXD058$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	1	2,520,000	6740.28	39,816			548		61,641			(29,780)		1,615		0001
Purchased Call/S&P 500 INDEX/SPX013OS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2025	12/30/2026	1	4,496,000	6896.24	108,803			27,051		156,026			(81,379)		11,225		0001
Purchased Call/S&P 500 INDEX/SPXB214$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/29/2025	10/29/2026	1	2,785,793	6890.59	48,473			3,739		73,902			(36,255)		3,926		0001
Purchased Call/S&P 500 INDEX/SPXD058$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	3,559,369	6716	120,299			335		195,376			(90,974)		1,317		0001
Purchased Call/S&P 500 INDEX/SPXB215$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2025	11/20/2026	1	2,219,000	6538.76	134,250			18,594		239,823			(100,411)		4,147		0001
Purchased Call/S&P 500 INDEX/SPXB214$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	11/02/2026	1	5,446,000	6840.2	70,253			6,193		105,430			(52,259)		8,188		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	12/18/2025	10/27/2026	1	6,750,000	6850	484,190			40,741		835,998			(422,313)		9,179		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/24/2025	10/22/2026	1	1,526,341	6705	69,726			4,079		111,131			(52,438)		1,874		0001
Purchased Call/S&P 500 INDEX/SPXB217$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	3,316,946	6846.51	198,353			37,157		322,816			(148,357)		7,211		0001
Purchased Call/S&P 500 INDEX/SPXB212$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2025	10/02/2026	1	4,428,000	6715.35	202,360			561		353,808			(151,354)		1,639		0001
Purchased Call/S&P 500 INDEX/SPXB218$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/31/2026	1	2,964,655	6845.5	38,541			9,742		54,009			(28,826)		7,442		0001
Purchased Call/S&P 500 INDEX/SPXJ000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/06/2025	10/06/2026	1	4,428,000	6740.28	110,257			1,519		176,836			(82,466)		2,839		0001
Purchased Call/S&P 500 INDEX/SPXB214$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	5,151,000	6840.2	79,325			6,390		119,740			(59,494)		7,384		0001
Purchased Call/S&P 500 INDEX/SPXJ00R$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	916,192	6753.72	49,566			956		91,203			(37,073)		678		0001
Purchased Call/S&P 500 INDEX/SPXB216$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	11,382,000	6849.09	516,743			81,818		815,807			(387,557)		22,686		0001
Purchased Call/S&P 500 INDEX/SPXB217$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	3,474,000	6857.12	205,661			36,461		335,158			(153,823)		7,330		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB215S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/05/2025	11/05/2026	1	7,336,000	6796.29	181,199			17,471		281,653			(135,527)		11,520		0001
Purchased Call/S&P 500 INDEX/SPXB217SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/02/2026	1	1,726,968	6826	58,860			10,165		89,275			(44,267)		3,587		0001
Purchased Call/S&P 500 INDEX/SPXB217SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/11/2026	1	3,544,000	6901	199,882			39,312		313,438			(149,500)		7,870		0001
Purchased Call/S&P 500 INDEX/SPXB215SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	2,218,000	6734.11	137,516			16,426		242,411			(103,137)		3,850		0001
Purchased Call/S&P 500 INDEX/SPXB215SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2025	11/19/2026	1	1,891,403	6637	99,847			13,590		177,726			(74,885)		3,500		0001
Purchased Call/S&P 500 INDEX/SPXB217SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/11/2026	1	1,992,000	6901	49,402			9,716		72,011			(36,950)		4,424		0001
Purchased Call/S&P 500 INDEX/SPXB217SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	3,249,000	6846.51	80,250			15,033		119,221			(60,023)		7,063		0001
Purchased Call/S&P 500 INDEX/SPXB2163A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	4,768,000	6602.99	302,768			42,051		546,060			(227,076)		8,911		0001
Purchased Call/S&P 500 INDEX/SPXB218SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2025	12/30/2026	1	1,889,044	6896.24	33,058			8,219		46,706			(24,726)		4,716		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2025	10/22/2026	1	6,195,000	6699.4	154,256			8,924		244,214			(115,375)		7,605		0001
Purchased Call/S&P 500 INDEX/SPXB217S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	2,860,000	6857.12	84,084			14,907		126,669			(62,890)		6,035		0001
Purchased Call/S&P 500 INDEX/SPXB217S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	2,724,000	6857.12	169,705			30,086		278,393			(126,930)		5,748		0001
Purchased Call/S&P 500 INDEX/SPXB217SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/11/2026	1	3,263,000	6901	202,632			39,853		321,509			(151,558)		7,246		0001
Purchased Call/S&P 500 INDEX/SPXB217S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	3,406,000	6857.12	125,341			22,221		192,111			(93,748)		7,187		0001
Purchased Call/S&P 500 INDEX/SPXB218SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/24/2025	12/24/2026	1	2,147,000	6932.05	82,445			19,237		120,583			(61,664)		5,180		0001
Purchased Call/S&P 500 INDEX/SPXB214S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2025	10/16/2026	1	1,361,968	6629.07	11,168			464		16,906			(8,353)		1,426		0001
Purchased Call/S&P 500 INDEX/SPXB214SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/16/2026	1	2,152,475	6664	86,968			3,654		144,735			(66,134)		2,253		0001
Purchased Call/S&P 500 INDEX/SPXB213SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2025	10/13/2026	1	14,420,778	6655	610,877			20,250		1,035,715			(458,158)		13,608		0001
Purchased Call/S&P 500 INDEX/SPXB2136S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/07/2026	1	6,211,000	6714.59	219,248			3,624		365,148			(163,986)		4,301		0001
Purchased Call/S&P 500 INDEX/SPXB213S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2025	10/15/2026	1	3,807,000	6671.06	94,794			3,656		151,012			(70,901)		3,859		0001
Purchased Call/S&P 500 INDEX/SPXB217S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	2,173,000	6857.12	85,399			15,140		131,724			(63,874)		4,585		0001
Purchased Call/S&P 500 INDEX/SPXB215SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2025	11/20/2026	1	2,306,000	6538.76	135,593			18,780		240,225			(101,416)		4,310		0001
Purchased Call/S&P 500 INDEX/SPXB215SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	3,488,000	6734.11	219,046			26,164		387,355			(164,285)		6,055		0001
Purchased Call/S&P 500 INDEX/SPXB217S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	3,093,070	6857.12	69,285			12,283		102,561			(51,821)		6,526		0001
Purchased Call/S&P 500 INDEX/SPXB218SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/31/2026	1	7,798,000	6845.5	195,730			49,476		284,045			(146,395)		19,575		0001
Purchased Call/S&P 500 INDEX/SPXB217S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	2,181,000	6857.12	73,500			13,030		111,807			(54,974)		4,602		0001
Purchased Call/S&P 500 INDEX/SPXB214SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/29/2025	10/29/2026	1	4,481,470	6890.59	40,781			3,146		60,806			(30,502)		6,316		0001
Purchased Call/S&P 500 INDEX/SPXB218SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2025	12/30/2026	1	3,881,000	6896.24	206,857			51,429		321,476			(154,718)		9,689		0001
Purchased Call/S&P 500 INDEX/SPXB215SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	3,693,000	6734.11	166,554			19,894		276,627			(124,916)		6,411		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB214SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	6,706,775	6840.2	86,517			6,969		130,077			(64,888)		9,614		0001
Purchased Call/S&P 500 INDEX/SPXB214S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2025	10/16/2026	1	5,245,000	6629.07	130,601			5,427		207,998			(97,682)		5,491		0001
Purchased Call/S&P 500 INDEX/SPXB217SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/10/2026	1	3,005,322	.6887	149,924			29,152		230,625			(112,443)		6,627		0001
Purchased Call/S&P 500 INDEX/SPXB216SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	2,680,000	6849.09	88,976			14,088		135,358			(66,732)		5,342		0001
Purchased Call/S&P 500 INDEX/SPXB213S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/02/2026	1	3,680,253	.6716	152,300			425		262,754			(115,494)		1,362		0001
Purchased Call/S&P 500 INDEX/SPXB218SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2026	1	6,007,000	6909.79	215,051			49,307		315,416			(160,846)		14,409		0001
Purchased Call/S&P 500 INDEX/SPXB216SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	2,876,287	6857.12	50,910			9,026		74,530			(38,078)		6,069		0001
Purchased Call/S&P 500 INDEX/SPXB216SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/30/2026	1	3,608,000	6849.09	129,166			21,350		197,604			(96,083)		7,375		0001
Purchased Call/S&P 500 INDEX/SPXB215SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	4,275,000	6734.11	137,655			16,442		219,462			(103,241)		7,421		0001
Purchased Call/S&P 500 INDEX/SPXB216SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	4,881,000	6849.09	210,859			33,386		329,885			(158,144)		9,729		0001
Purchased Call/S&P 500 INDEX/SPXB213SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/06/2026	1	4,313,779	.6740	141,440			1,954		238,051			(106,080)		2,765		0001
Purchased Call/S&P 500 INDEX/SPXB218SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2026	1	4,410,000	6909.79	236,376			54,197		364,425			(176,796)		10,578		0001
Purchased Call/S&P 500 INDEX/SPXB217SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2026	1	2,342,604	.6850	91,793			16,064		142,360			(68,845)		4,905		0001
Purchased Call/S&P 500 INDEX/SPXB215SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/18/2025	11/18/2026	1	4,141,879	6617.32	88,222			11,666		137,576			(65,985)		7,588		0001
Purchased Call/S&P 500 INDEX/SPXB216SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/24/2026	1	3,227,000	6705.12	79,062			11,761		122,430			(59,134)		6,263		0001
Purchased Call/S&P 500 INDEX/SPXB215SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2025	11/20/2026	1	4,153,000	6538.76	235,060			32,557		412,565			(175,812)		7,762		0001
Purchased Call/S&P 500 INDEX/SPXB217S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	4,241,000	6857.12	179,818			31,879		279,880			(134,494)		8,948		0001
Purchased Call/S&P 500 INDEX/SPXB217SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/12/2025	12/11/2026	1	11,684,000	6827.41	530,454			104,617		828,164			(397,840)		25,947		0001
Purchased Call/S&P 500 INDEX/SPXB215SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	4,122,573	6734.11	85,750			10,242		132,339			(64,312)		7,157		0001
Purchased Call/S&P 500 INDEX/SPXB216S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	147,970	6602.99	13,835			1,922		24,574			(10,376)		277		0001
Purchased Call/S&P 500 INDEX/SPX013NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/24/2026	1	3,328,000	6929.94	78,541			18,377		112,241			(59,068)		8,030		0001
Purchased Call/S&P 500 INDEX/SPX013NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/24/2026	1	6,010,000	6929.94	168,881			39,515		243,629			(127,010)		14,501		0001
Purchased Call/S&P 500 INDEX/SPX013MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/24/2026	1	2,770,000	6932.05	82,823			19,325		118,047			(61,947)		6,684		0001
Purchased Call/S&P 500 INDEX/SPX013AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	2,156,000	6552.51	74,166			2,254		122,428			(55,170)		1,955		0001
Purchased Call/S&P 500 INDEX/SPX013AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	1	2,248,825	6654.72	21,814			721		33,594			(16,315)		2,122		0001
Purchased Call/S&P 500 INDEX/SPX0139SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	4,229,000	6552.51	63,858			1,423		99,147			(47,893)		3,320		0001
Purchased Call/S&P 500 INDEX/SPX013KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	6,025,000	6827.41	77,120			15,210		111,583			(57,840)		13,380		0001
Purchased Call/S&P 500 INDEX/SPX013BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2025	10/07/2026	1	4,196,246	6714.59	41,123			680		62,842			(30,758)		2,906		0001
Purchased Call/S&P 500 INDEX/SPX013NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2025	12/24/2026	1	1,890,810	.6926	61,376			14,401		90,815			(46,543)		4,562		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX0139SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	3,593,000	6552.51	95,574			2,130		154,097			(71,680)		2,821		0001
Purchased Call/S&P 500 INDEX/SPX013MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1	2,171,677	6909.79	43,434			9,959		61,331			(32,486)		5,209		0001
Purchased Call/S&P 500 INDEX/SPX013NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2025	12/29/2026	1	3,207,000	6905.74	92,362			22,645		134,497			(69,081)		7,962		0001
Purchased Call/S&P 500 INDEX/SPX0139ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	13,420,000	6552.51	481,778			10,736		802,840			(361,334)		10,536		0001
Purchased Call/S&P 500 INDEX/SPX013LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2025	12/17/2026	1	6,198,448	.6721	60,671			12,977		85,417			(45,503)		14,327		0001
Purchased Call/S&P 500 INDEX/SPX013AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	5,164,000	6552.51	224,634			6,826		385,477			(167,098)		4,682		0001
Purchased Call/S&P 500 INDEX/SPXF176SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	2,167,201	6506.48		107,493		50,933		165,830			(56,822)		7,460		0001
Purchased Call/S&P 500 INDEX/SPXE17YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	4,724,328	6932.3		172,910		61,924		246,010			(111,190)		14,151		0001
Purchased Call/S&P 500 INDEX/SPXF176SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	2,499,190	6506.48		108,465		51,394		164,987			(57,336)		8,603		0001
Purchased Call/S&P 500 INDEX/SPX9150SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/18/2027	1	8,509,000	6624.7		468,846		216,987		720,435			(251,764)		28,950		0001
Purchased Call/S&P 500 INDEX/SPX915NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2026	02/25/2027	1	2,600,880	.6946		126,162		51,516		183,861			(74,866)		8,281		0001
Purchased Call/S&P 500 INDEX/SPX9150SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/18/2027	1	2,833,000	6624.7		159,498		73,817		245,408			(85,648)		9,639		0001
Purchased Call/S&P 500 INDEX/SPX915NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2026	03/01/2027	1	2,622,000	6878.88		145,521		60,534		214,068			(85,251)		8,460		0001
Purchased Call/S&P 500 INDEX/SPX9150SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/18/2027	1	7,504,000	6624.7		317,419		146,905		468,877			(170,450)		25,531		0001
Purchased Call/S&P 500 INDEX/SPX9150S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2026	03/17/2027	1	7,611,000	6716.09		419,366		192,932		632,294			(226,343)		25,818		0001
Purchased Call/S&P 500 INDEX/SPXE17WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	4,544,972	6913.35		193,616		60,606		283,470			(133,144)		12,700		0001
Purchased Call/S&P 500 INDEX/SPXF177S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	32,519	6506.48		2,263		1,072		3,722			(1,196)		112		0001
Purchased Call/S&P 500 INDEX/SPXD05RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2027	1	2,793,000	6977.27		160,877		45,648		242,850			(115,038)		7,454		0001
Purchased Call/S&P 500 INDEX/SPXD05RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2026	1	3,825,000	6977.27		48,960		13,892		67,318			(35,010)		10,209		0001
Purchased Call/S&P 500 INDEX/SPXB219SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2026	01/13/2027	1	3,097,000	6963.74		148,037		42,413		217,923			(105,451)		8,305		0001
Purchased Call/S&P 500 INDEX/SPXB219SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2026	01/13/2027	1	3,169,000	6963.74		132,147		37,860		191,939			(94,132)		8,498		0001
Purchased Call/S&P 500 INDEX/SPXB219S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2026	01/13/2027	1	3,076,000	6963.74		120,887		34,634		174,660			(86,111)		8,249		0001
Purchased Call/S&P 500 INDEX/SPX9150S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2026	03/04/2027	1	3,344,000	6869.5		187,933		79,729		275,674			(108,126)		10,896		0001
Purchased Call/S&P 500 INDEX/SPX915NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2026	02/26/2027	1	1,922,000	6908.86		117,434		48,145		174,992			(69,495)		6,140		0001
Purchased Call/S&P 500 INDEX/SPXF173SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2026	03/04/2027	1	11,961,000	6869.5		550,206		233,421		788,780			(316,557)		38,972		0001
Purchased Call/S&P 500 INDEX/SPX915NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2026	02/26/2027	1	4,189,000	6878.88		247,151		101,607		367,560			(145,982)		13,382		0001
Purchased Call/S&P 500 INDEX/SPX915NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/25/2026	02/25/2027	1	3,879,000	6946.13		209,854		84,982		301,283			(124,762)		12,350		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/24/2026	02/24/2027	1	2,869,000	6890.07		159,516		64,158		234,672			(95,273)		9,104		0001
Purchased Call/S&P 500 INDEX/SPX915MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2026	02/12/2027	1	2,328,000	6836.17		143,638		53,614		222,642			(90,365)		7,079		0001
Purchased Call/S&P 500 INDEX/SPXF174SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/10/2026	03/05/2027	1	1,680,641	6831		83,017		35,943		122,474			(47,043)		5,494		0001
Purchased Call/S&P 500 INDEX/SPX9150SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/18/2027	1	9,550,000	6624.7		439,300		203,312		655,530			(235,898)		32,492		0001
Purchased Call/S&P 500 INDEX/SPX915MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2026	02/18/2027	1	5,570,000	6881.31		233,940		90,225		334,894			(143,569)		17,310		0001
Purchased Call/S&P 500 INDEX/SPX915MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/10/2026	02/10/2027	1	3,015,000	6941.81		165,524		60,190		242,907			(105,209)		9,100		0001
Purchased Call/S&P 500 INDEX/SPXF174SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/10/2026	03/09/2027	1	3,941,674	6796		158,723		69,715		225,986			(88,955)		13,049		0001
Purchased Call/S&P 500 INDEX/SPXF174SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/10/2026	03/09/2027	1	4,023,226	6796		205,092		90,082		298,987			(114,942)		13,319		0001
Purchased Call/S&P 500 INDEX/SPXF174SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/11/2026	03/11/2027	1	5,225,000	6775.8		193,325		85,745		278,252			(107,520)		17,405		0001
Purchased Call/S&P 500 INDEX/SPXF174SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2026	03/12/2027	1	5,666,000	6672.62		238,539		107,045		354,386			(132,013)		18,932		0001
Purchased Call/S&P 500 INDEX/SPXF174SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	6,503,000	6632.19		81,938		36,872		116,065			(45,246)		21,729		0001
Purchased Call/S&P 500 INDEX/SPXF174SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/09/2026	03/09/2027	1	2,772,000	6795.99		141,926		62,166		209,219			(79,712)		9,176		0001
Purchased Call/S&P 500 INDEX/SPX915LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	2,089,601	6942		82,209		24,273		116,850			(58,043)		5,657		0001
Purchased Call/S&P 500 INDEX/SPX915NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/19/2027	1	2,552,000	6861.89		153,375		59,906		231,900			(93,706)		7,959		0001
Purchased Call/S&P 500 INDEX/SPXF173SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/05/2027	1	2,357,000	6740.02		83,202		35,823		120,165			(47,544)		7,705		0001
Purchased Call/S&P 500 INDEX/SPXF173SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/03/2027	1	1,649,624	6817		80,233		34,289		121,313			(46,101)		5,358		0001
Purchased Call/S&P 500 INDEX/SPXF174S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/05/2027	1	1,797,425	6831		86,467		37,229		130,984			(49,410)		5,875		0001
Purchased Call/S&P 500 INDEX/SPXF173SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/04/2027	1	1,559,377	6870		53,783		23,071		79,867			(30,818)		5,081		0001
Purchased Call/S&P 500 INDEX/SPXF174SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/10/2026	03/09/2027	1	5,759,923	6796		246,323		108,191		352,497			(138,049)		19,068		0001
Purchased Call/S&P 500 INDEX/SPXF174SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2026	03/12/2027	1	2,998,000	6672.62		118,721		53,276		175,146			(65,703)		10,017		0001
Purchased Call/S&P 500 INDEX/SPXB21DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/25/2027	1	3,375,000	6368.85		71,888		35,043		108,846			(37,033)		11,718		0001
Purchased Call/S&P 500 INDEX/SPXB21C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/16/2027	1	3,093,000	6699.38		39,281		17,963		54,749			(21,309)		10,461		0001
Purchased Call/S&P 500 INDEX/SPXB21ASM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2026	02/04/2027	1	877,108	6883		44,552		15,724		63,196			(28,791)		2,587		0001
Purchased Call/S&P 500 INDEX/SPXB21C$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/10/2026	03/10/2027	1	3,222,000	6781.48		156,267		68,878		229,141			(87,338)		10,699		0001
Purchased Call/S&P 500 INDEX/SPXB21ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	80,109	6932.3		5,215		1,868		7,931			(3,354)		240		0001
Purchased Call/S&P 500 INDEX/SPXB21C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/10/2026	03/10/2027	1	3,841,000	6781.48		127,521		56,208		181,276			(71,272)		12,755		0001
Purchased Call/S&P 500 INDEX/SPXB21A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2026	02/09/2027	1	3,459,556	6965		142,911		51,716		203,401			(91,086)		10,402		0001
Purchased Call/S&P 500 INDEX/SPXB21C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2026	03/12/2027	1	3,797,000	6672.62		126,060		56,570		184,110			(69,765)		12,687		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/10/2026	03/10/2027	1	3,723,000	6781.48		209,977		92,552		313,548			(117,357)		12,363		0001
Purchased Call/S&P 500 INDEX/SPX915M$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2026	01/29/2027	1	4,508,000	6939.03		268,677		89,559		399,168			(179,364)		12,978		0001
Purchased Call/S&P 500 INDEX/SPX915L$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/26/2026	01/26/2027	1	3,358,000	6950.23		177,638		57,255		260,810			(120,210)		9,547		0001
Purchased Call/S&P 500 INDEX/SPXB21C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/11/2026	03/11/2027	1	3,245,000	6775.8		70,417		31,232		98,770			(39,163)		10,809		0001
Purchased Call/S&P 500 INDEX/SPXB21B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2026	03/04/2027	1	6,600,000	6869.5		245,520		104,160		346,065			(141,258)		21,505		0001
Purchased Call/S&P 500 INDEX/SPX9150$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/17/2027	1	4,688,802	.6716		227,888		105,131		352,177			(122,709)		15,905		0001
Purchased Call/S&P 500 INDEX/SPXF176$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	5,223,000	6506.48		139,454		65,466		205,327			(74,324)		17,822		0001
Purchased Call/S&P 500 INDEX/SPXF176$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	2,884,000	6506.48		104,112		49,332		155,889			(55,035)		9,928		0001
Purchased Call/S&P 500 INDEX/SPXF177$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	2,712,000	6506.48		140,753		66,076		218,983			(75,017)		9,254		0001
Purchased Call/S&P 500 INDEX/SPXB219$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2026	01/12/2027	1	5,114,339	.6977		165,438		47,072		238,624			(118,170)		13,650		0001
Purchased Call/S&P 500 INDEX/SPXF173$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2026	03/04/2027	1	5,067,000	6869.5		220,921		93,724		314,899			(127,105)		16,510		0001
Purchased Call/S&P 500 INDEX/SPXB21A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	254,602	6932.3		22,252		7,969		32,961			(14,309)		763		0001
Purchased Call/S&P 500 INDEX/SPXB21A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/02/2026	02/02/2027	1	4,209,000	6976.44		201,611		68,870		289,550			(132,566)		12,316		0001
Purchased Call/S&P 500 INDEX/SPXE17X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/04/2026	02/04/2027	1	5,999,000	6882.72		325,146		112,861		489,146			(212,013)		17,693		0001
Purchased Call/S&P 500 INDEX/SPXE17X$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2026	02/05/2027	1	4,098,000	6798.4		175,804		61,848		264,116			(114,152)		12,134		0001
Purchased Call/S&P 500 INDEX/SPXF177$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2026	03/24/2027	1	8,186,341	6556.37		199,747		95,746		290,419			(103,978)		28,342		0001
Purchased Call/S&P 500 INDEX/SPXF177$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/25/2027	1	4,399,000	6591.9		174,640		84,193		258,388			(90,430)		15,273		0001
Purchased Call/S&P 500 INDEX/SPXF176$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	7,778,000	6506.48		317,342		148,975		480,867			(169,133)		26,541		0001
Purchased Call/S&P 500 INDEX/SPXF177$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	11,113,000	6506.48		615,660		289,018		965,898			(328,127)		37,921		0001
Purchased Call/S&P 500 INDEX/SPXF178$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	2,172,000	6477.16		75,803		36,849		113,817			(39,151)		7,541		0001
Purchased Call/S&P 500 INDEX/SPXE17X$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2026	01/29/2027	1	12,327,000	6939.03		560,879		186,960		814,050			(374,433)		35,487		0001
Purchased Call/S&P 500 INDEX/SPXE17X$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2026	02/05/2027	1	6,989,000	6798.4		256,496		90,236		379,251			(166,547)		20,694		0001
Purchased Call/S&P 500 INDEX/SPXD05Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/17/2027	1	3,525,000	6843.22		195,638		74,914		296,831			(120,598)		10,916		0001
Purchased Call/S&P 500 INDEX/SPXF178$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/29/2027	1	4,215,000	6368.85		118,863		58,613		180,693			(60,565)		14,800		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2026	02/03/2027	1	2,732,535	.6918		119,148		41,486		186,861			(77,791)		8,027		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	6,317,000	6832.76		233,097		86,764		338,553			(146,883)		19,209		0001
Purchased Call/S&P 500 INDEX/SPXF179$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2027	1	2,337,000	6528.52		60,996		30,414		90,089			(30,581)		8,251		0001
Purchased Call/S&P 500 INDEX/SPX915L$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	6,095,000	6940.01		376,671		111,218		568,668			(265,946)		16,500		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/16/2027	1	1,821,000	6699.38		61,550		28,147		89,245			(33,389)		6,159		0001
Purchased Call/S&P 500 INDEX/SPXB21C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	2,390,627	6740.02		131,963		57,438		199,652			(74,791)		7,889		0001
Purchased Call/S&P 500 INDEX/SPXF179$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/30/2026	03/30/2027	1	1,924,000	6343.72		104,858		51,996		170,480			(52,860)		6,774		0001
Purchased Call/S&P 500 INDEX/SPXE172$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/16/2027	1	4,090,000	6836.17		237,220		90,183		365,568			(147,618)		12,620		0001
Purchased Call/S&P 500 INDEX/SPXF179$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/29/2027	1	2,800,000	6368.85		164,360		81,048		267,386			(83,747)		9,831		0001
Purchased Call/S&P 500 INDEX/SPXF179$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/19/2027	1	1,808,801	.6506		91,376		43,996		142,410			(47,370)		6,172		0001
Purchased Call/S&P 500 INDEX/SPXF170$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1	4,722,000	6861.89		175,658		68,609		238,348			(107,320)		14,726		0001
Purchased Call/S&P 500 INDEX/SPXF170$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1	3,608,000	6861.89		143,238		55,946		196,474			(87,512)		11,252		0001
Purchased Call/S&P 500 INDEX/SPXF172$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2026	02/26/2027	1	3,132,000	6908.86		90,828		37,237		125,800			(53,750)		10,005		0001
Purchased Call/S&P 500 INDEX/SPXF172$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	03/01/2027	1	4,494,000	6878.88		166,278		69,168		235,760			(97,411)		14,500		0001
Purchased Call/S&P 500 INDEX/SPXF173$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2026	03/03/2027	1	10,473,000	6816.63		444,055		187,164		640,036			(256,700)		34,014		0001
Purchased Call/S&P 500 INDEX/SPXF179$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/30/2027	1	2,042,678	.6344		69,777		34,696		100,210			(35,080)		7,192		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	4,061,000	6832.76		96,652		35,976		136,494			(60,904)		12,349		0001
Purchased Call/S&P 500 INDEX/SPXE172$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	3,444,000	6832.76		197,341		73,455		302,607			(124,352)		10,473		0001
Purchased Call/S&P 500 INDEX/SPXE172$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/16/2027	1	2,508,000	6836.17		141,200		53,679		216,315			(87,867)		7,739		0001
Purchased Call/S&P 500 INDEX/SPXF170$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1	3,299,000	6861.89		109,527		42,779		146,535			(66,916)		10,288		0001
Purchased Call/S&P 500 INDEX/SPX915N$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/24/2026	02/19/2027	1	2,451,226	.6910		121,169		47,723		177,716			(73,374)		7,645		0001
Purchased Call/S&P 500 INDEX/SPX915N$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/18/2027	1	5,085,378	.6881		250,186		97,294		372,469			(153,273)		15,804		0001
Purchased Call/S&P 500 INDEX/SPXD05X$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2027	1	3,171,000	6964.82		179,479		64,771		264,653			(114,571)		9,535		0001
Purchased Call/S&P 500 INDEX/SPXD05X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/03/2027	1	1,743,476	.6918		73,879		25,796		107,497			(48,164)		5,122		0001
Purchased Call/S&P 500 INDEX/SPXF170$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/18/2027	1	1,472,600	.6881		48,092		18,703		68,961			(29,463)		4,576		0001
Purchased Call/S&P 500 INDEX/SPX915N$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/18/2027	1	3,605,545	.6871		150,883		58,677		218,222			(92,436)		11,205		0001
Purchased Call/S&P 500 INDEX/SPXD05X$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	2,134,761	.6798		113,436		40,018		161,402			(73,546)		6,321		0001
Purchased Call/S&P 500 INDEX/SPXD05V$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/03/2026	02/03/2027	1	3,481,807	6917.81		51,879		17,865		71,523			(33,970)		10,229		0001
Purchased Call/S&P 500 INDEX/SPXB21B$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2026	03/04/2027	1	1,996,633	6869.5		32,944		13,976		44,858			(18,954)		6,506		0001
Purchased Call/S&P 500 INDEX/SPXF176$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2026	03/19/2027	1	3,124,000	6606.49		102,780		48,116		150,699			(54,910)		10,660		0001
Purchased Call/S&P 500 INDEX/SPXF176$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	3,153,000	6506.48		93,014		43,665		137,748			(49,573)		10,759		0001
Purchased Call/S&P 500 INDEX/SPXE17X$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2026	02/01/2027	1	9,525,000	6939.03		433,388		146,850		628,250			(286,957)		27,759		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05Z\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/12/2027	1	1,989,325	.6836		92,000		34,436		134,946			(57,500)		6,049		0001
Purchased Call/S&P 500 INDEX/SPXD05Z\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/12/2027	1	1,659,112	.6833		84,180		31,509		124,737			(52,612)		5,045		0001
Purchased Call/S&P 500 INDEX/SPXF177\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	6,908,000	6506.48		390,302		183,225		614,501			(208,018)		23,572		0001
Purchased Call/S&P 500 INDEX/SPXF179\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/29/2027	1	2,931,000	6368.85		160,912		79,348		259,027			(81,991)		10,291		0001
Purchased Call/S&P 500 INDEX/SPXE17ZS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/12/2027	1	4,786,000	6836.17		72,747		27,154		101,138			(45,767)		14,553		0001
Purchased Call/S&P 500 INDEX/SPXD05WSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	3,241,000	6932.3		198,673		70,088		299,908			(128,810)		9,596		0001
Purchased Call/S&P 500 INDEX/SPXD05VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/03/2026	02/03/2027	1	3,239,000	6917.81		119,519		41,157		171,127			(78,260)		9,515		0001
Purchased Call/S&P 500 INDEX/SPX915NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/25/2026	02/25/2027	1	3,710,000	6946.13		211,841		85,787		307,289			(125,944)		11,812		0001
Purchased Call/S&P 500 INDEX/SPX915MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/03/2026	02/03/2027	1	6,689,000	6917.81		361,875		124,613		533,092			(236,954)		19,650		0001
Purchased Call/S&P 500 INDEX/SPX915LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2026	01/29/2027	1	16,184,000	6939.03		773,595		257,865		1,117,058			(516,439)		46,591		0001
Purchased Call/S&P 500 INDEX/SPX915LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/26/2026	01/26/2027	1	3,114,000	6950.23		175,941		56,708		260,677			(119,061)		8,853		0001
Purchased Call/S&P 500 INDEX/SPX915LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/26/2026	01/26/2027	1	9,252,000	6950.23		439,470		141,647		637,302			(297,395)		26,303		0001
Purchased Call/S&P 500 INDEX/SPXB21DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/16/2027	1	1,802,133	.6699		69,660		32,391		111,745			(37,435)		6,095		0001
Purchased Call/S&P 500 INDEX/SPXD05WST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	5,451,000	6932.3		324,880		114,610		488,199			(210,636)		16,140		0001
Purchased Call/S&P 500 INDEX/SPXE051\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/02/2026	03/02/2027	1	4,985,000	6881.62		120,637		50,515		166,186			(70,069)		16,137		0001
Purchased Call/S&P 500 INDEX/SPXE050SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2026	02/19/2027	1	1,686,268	.6910		70,670		27,834		102,343			(42,794)		5,259		0001
Purchased Call/S&P 500 INDEX/SPXE054SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2027	1	5,221,996	.6581		221,250		105,736		330,420			(115,488)		18,027		0001
Purchased Call/S&P 500 INDEX/SPXE053S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2026	03/15/2027	1	3,751,000	6632.19		202,179		91,900		312,206			(110,730)		12,648		0001
Purchased Call/S&P 500 INDEX/SPXE053S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2026	03/12/2027	1	6,016,000	6632.19		337,498		151,874		525,018			(186,365)		20,101		0001
Purchased Call/S&P 500 INDEX/SPXD05VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/02/2026	01/29/2027	1	2,254,199	.6974		111,893		37,402		161,150			(74,389)		6,489		0001
Purchased Call/S&P 500 INDEX/SPXB21CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2026	03/12/2027	1	2,913,524	6672.62		36,710		16,474		51,854			(20,316)		9,735		0001
Purchased Call/S&P 500 INDEX/SPXE054S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/24/2026	03/19/2027	1	1,315,440	.6506		57,998		27,379		85,107			(30,610)		4,489		0001
Purchased Call/S&P 500 INDEX/SPXE053S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2026	03/12/2027	1	5,327,000	6632.19		281,266		126,570		433,339			(155,314)		17,799		0001
Purchased Call/S&P 500 INDEX/SPXF173SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2026	03/04/2027	1	5,960,000	6869.5		322,436		136,791		473,170			(185,511)		19,419		0001
Purchased Call/S&P 500 INDEX/SPXF174SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2026	03/12/2027	1	3,434,000	6672.62		126,715		56,864		186,336			(70,127)		11,474		0001
Purchased Call/S&P 500 INDEX/SPXE054SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/30/2026	03/25/2027	1	3,522,903	.6369		177,610		86,820		292,152			(90,778)		12,232		0001
Purchased Call/S&P 500 INDEX/SPXE054S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/24/2026	03/18/2027	1	1,662,210	.6622		53,307		25,086		79,192			(28,213)		5,655		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE051$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/02/2026	02/26/2027	1	3,262,274	.6879		161,680		66,653		235,780			(94,948)		10,422		0001
Purchased Call/S&P 500 INDEX/SPXF175$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/15/2027	1	3,450,722	6632.19		72,120		32,782		103,946			(39,499)		11,636		0001
Purchased Call/S&P 500 INDEX/SPXF176$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	4,447,000	6506.48		195,223		91,646		297,620			(104,048)		15,175		0001
Purchased Call/S&P 500 INDEX/SPXF176$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	4,054,000	6506.48		98,918		46,436		145,117			(52,720)		13,833		0001
Purchased Call/S&P 500 INDEX/SPXF175$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	4,434,000	6632.19		108,190		48,685		156,857			(59,742)		14,815		0001
Purchased Call/S&P 500 INDEX/SPXF175$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/15/2027	1	3,229,000	6632.19		147,565		67,075		223,156			(80,819)		10,888		0001
Purchased Call/S&P 500 INDEX/SPXF176$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	10,719,000	6506.48		451,270		211,846		685,534			(240,512)		36,576		0001
Purchased Call/S&P 500 INDEX/SPX915M$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2026	02/12/2027	1	8,447,000	6836.17		491,615		183,500		752,063			(309,286)		25,686		0001
Purchased Call/S&P 500 INDEX/SPXE053$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2026	03/18/2027	1	2,828,000	6624.7		93,324		43,191		136,214			(50,114)		9,622		0001
Purchased Call/S&P 500 INDEX/SPX915L$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2026	01/22/2027	1	124,055	6913.35		10,594		3,316		16,078			(7,285)		347		0001
Purchased Call/S&P 500 INDEX/SPXE053$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2026	03/18/2027	1	5,394,000	6624.7		133,771		61,911		192,728			(71,833)		18,352		0001
Purchased Call/S&P 500 INDEX/SPXF174$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/10/2026	03/05/2027	1	2,981,031	.6740		129,427		56,037		182,578			(73,342)		9,744		0001
Purchased Call/S&P 500 INDEX/SPXF174$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/10/2026	03/05/2027	1	2,911,689	.6740		153,066		66,272		219,877			(86,738)		9,518		0001
Purchased Call/S&P 500 INDEX/SPXE051$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/02/2026	03/02/2027	1	2,651,000	6881.62		69,456		29,084		96,050			(40,342)		8,582		0001
Purchased Call/S&P 500 INDEX/SPXE051$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/02/2026	03/02/2027	1	3,168,075	6881.62		54,174		22,684		73,752			(31,465)		10,256		0001
Purchased Call/S&P 500 INDEX/SPXF176$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	6,464,000	6506.48		238,522		111,973		358,073			(127,124)		22,057		0001
Purchased Call/S&P 500 INDEX/SPXF177$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	274,934	6506.48		17,431		8,259		28,065			(9,214)		946		0001
Purchased Call/S&P 500 INDEX/SPXE17X$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2026	01/29/2027	1	6,809,000	6969.01		392,198		130,371		576,436			(262,182)		19,602		0001
Purchased Call/S&P 500 INDEX/SPXE17X$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/04/2026	02/03/2027	1	1,879,323	.6918		92,849		32,061		138,557			(60,709)		5,521		0001
Purchased Call/S&P 500 INDEX/SPXE17X$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2026	02/05/2027	1	4,754,000	6798.4		256,716		90,313		398,385			(166,690)		14,076		0001
Purchased Call/S&P 500 INDEX/SPXF178$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	2,926,000	6477.16		162,686		79,083		254,673			(84,024)		10,159		0001
Purchased Call/S&P 500 INDEX/SPXF178$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	7,318,000	6368.85		409,076		199,410		662,674			(210,736)		25,408		0001
Purchased Call/S&P 500 INDEX/SPXF179$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/29/2027	1	3,103,000	6368.85		153,599		75,741		243,955			(78,264)		10,895		0001
Purchased Call/S&P 500 INDEX/SPX915M$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2026	02/18/2027	1	6,402,000	6881.31		347,629		134,072		515,721			(213,339)		19,895		0001
Purchased Call/S&P 500 INDEX/SPX915M$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/10/2026	02/09/2027	1	5,917,608	.6965		289,805		104,874		417,975			(184,711)		17,793		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	1,577,015	6932.3		95,252		34,112		143,431			(61,252)		4,724		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	2,069,000	6832.76		59,794		22,257		85,261			(37,678)		6,291		0001
Purchased Call/S&P 500 INDEX/SPXE17Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/12/2027	1	4,883,200	6836.17		96,199		35,907		134,815			(60,521)		14,849		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF176ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	5,311,000	6506.48		216,689		102,673		328,039			(114,544)		18,282		0001
Purchased Call/S&P 500 INDEX/SPXF172ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	03/01/2027	1	3,211,176	6878.88		50,737		21,105		69,422			(29,723)		10,361		0001
Purchased Call/S&P 500 INDEX/SPXE052SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/11/2027	1	5,793,000	6775.8		319,194		141,571		477,519			(177,525)		19,297		0001
Purchased Call/S&P 500 INDEX/SPXF172SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	02/26/2027	1	2,971,000	6878.88		77,543		31,879		107,942			(45,802)		9,491		0001
Purchased Call/S&P 500 INDEX/SPXF172S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/25/2026	02/25/2027	1	2,060,000	6946.13		62,624		25,360		86,151			(37,231)		6,559		0001
Purchased Call/S&P 500 INDEX/SPXE052SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/09/2027	1	1,584,531	.6796		77,809		34,270		117,398			(43,513)		5,245		0001
Purchased Call/S&P 500 INDEX/SPXE052SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/09/2027	1	1,632,748	.6796		68,239		30,055		101,070			(38,161)		5,405		0001
Purchased Call/S&P 500 INDEX/SPXE051SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/09/2026	03/09/2027	1	1,898,000	6795.99		40,617		17,791		56,799			(22,812)		6,283		0001
Purchased Call/S&P 500 INDEX/SPXB21D$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/12/2027	1	2,321,428	.6632		121,920		55,017		178,384			(66,871)		7,757		0001
Purchased Call/S&P 500 INDEX/SPXE054SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2027	1	5,427,380	.6581		273,959		130,925		416,215			(143,000)		18,736		0001
Purchased Call/S&P 500 INDEX/SPXE052SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/10/2027	1	1,982,454	.6781		98,765		43,653		148,234			(55,080)		6,583		0001
Purchased Call/S&P 500 INDEX/SPXB21D$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/22/2027	1	79,928	6506.48		8,121		3,848		16,357			(4,293)		275		0001
Purchased Call/S&P 500 INDEX/SPXB21CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/16/2027	1	2,350,000	6699.38		39,010		17,839		54,941			(21,162)		7,948		0001
Purchased Call/S&P 500 INDEX/SPXB21C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	289,101	6740.02		19,312		8,406		30,325			(10,945)		954		0001
Purchased Call/S&P 500 INDEX/SPXF171SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/24/2026	02/24/2027	1	2,023,000	6890.07		42,888		17,250		59,146			(25,615)		6,419		0001
Purchased Call/S&P 500 INDEX/SPXF171S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	2,490,281	6909.51		41,090		16,300		55,882			(24,855)		7,848		0001
Purchased Call/S&P 500 INDEX/SPXE052SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/10/2027	1	3,207,640	.6781		133,022		58,794		195,653			(74,185)		10,652		0001
Purchased Call/S&P 500 INDEX/SPXE053SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2026	03/18/2027	1	4,247,000	6624.7		184,745		85,502		275,746			(99,205)		14,449		0001
Purchased Call/S&P 500 INDEX/SPXE053SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/17/2026	03/17/2027	1	6,387,000	6716.09		210,771		96,966		303,346			(113,759)		21,666		0001
Purchased Call/S&P 500 INDEX/SPXE053S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/16/2026	03/15/2027	1	2,745,727	.6632		114,897		52,370		164,794			(62,499)		9,258		0001
Purchased Call/S&P 500 INDEX/SPXB21D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/25/2027	1	4,712,000	6368.85		112,617		54,897		170,990			(58,015)		16,360		0001
Purchased Call/S&P 500 INDEX/SPXE053SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2026	03/18/2027	1	2,405,650	6624.7		41,377		19,150		58,716			(22,219)		8,185		0001
Purchased Call/S&P 500 INDEX/SPX915MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2026	01/29/2027	1	3,157,000	6939.03		167,637		55,879		244,898			(111,911)		9,088		0001
Purchased Call/S&P 500 INDEX/SPXE053SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2026	03/17/2027	1	2,209,594	.6716		84,977		39,202		127,641			(45,757)		7,495		0001
Purchased Call/S&P 500 INDEX/SPXF176SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	2,964,000	6506.48		149,089		69,989		230,724			(79,460)		10,114		0001
Purchased Call/S&P 500 INDEX/SPXB21BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2026	02/26/2027	1	6,464,000	6878.88		159,661		65,638		221,663			(94,305)		20,650		0001
Purchased Call/S&P 500 INDEX/SPXE053SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2026	03/18/2027	1	3,914,000	6624.7		155,386		71,914		229,754			(83,440)		13,316		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE052S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/09/2026	03/05/2027	1	4,495,593	.6740		171,239		73,933		252,001			(97,241)		14,695		0001
Purchased Call/S&P 500 INDEX/SPXE051S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	02/24/2027	1	2,060,131	.6890		86,052		35,192		124,033			(50,816)		6,537		0001
Purchased Call/S&P 500 INDEX/SPXE17YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/05/2027	1	3,701,000	6932.3		189,121		66,718		278,286			(122,617)		10,958		0001
Purchased Call/S&P 500 INDEX/SPXE17XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2026	02/03/2027	1	2,326,533	.6918		92,028		31,778		133,892			(60,172)		6,835		0001
Purchased Call/S&P 500 INDEX/SPXE052SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/11/2027	1	3,974,000	6775.8		172,869		76,672		251,508			(96,144)		13,238		0001
Purchased Call/S&P 500 INDEX/SPXF176S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2027	1	2,825,000	6506.48		77,123		36,543		113,432			(40,768)		9,724		0001
Purchased Call/S&P 500 INDEX/SPXF171S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/19/2027	1	4,311,000	6909.51		252,194		98,776		372,457			(153,810)		13,445		0001
Purchased Call/S&P 500 INDEX/SPXE054S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2026	03/24/2027	1	3,704,000	6556.37		135,937		65,160		201,693			(70,762)		12,824		0001
Purchased Call/S&P 500 INDEX/SPXB21D5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/30/2026	03/30/2027	1	1,879,059	6343.72		36,642		18,169		55,568			(18,471)		6,616		0001
Purchased Call/S&P 500 INDEX/SPXB21BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2026	03/01/2027	1	10,284,000	6878.88		469,979		195,501		678,229			(275,328)		33,182		0001
Purchased Call/S&P 500 INDEX/SPXE052SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/11/2027	1	7,470,000	6775.8		342,873		152,073		502,120			(190,694)		24,883		0001
Purchased Call/S&P 500 INDEX/SPXE17XSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/22/2027	1	11,177,198	6913.35		507,445		158,840		748,112			(348,955)		31,233		0001
Purchased Call/S&P 500 INDEX/SPXE17WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/22/2027	1	3,574,657	6913.35		71,136		22,267		98,779			(48,918)		9,989		0001
Purchased Call/S&P 500 INDEX/SPXE052SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/11/2027	1	7,368,000	6775.8		310,930		137,905		451,700			(172,928)		24,543		0001
Purchased Call/S&P 500 INDEX/SPXE051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	03/02/2027	1	2,603,000	6881.62		125,465		52,536		181,090			(72,873)		8,426		0001
Purchased Call/S&P 500 INDEX/SPXF170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2026	02/19/2027	1	2,392,000	6861.89		72,717		28,402		95,680			(44,427)		7,460		0001
Purchased Call/S&P 500 INDEX/SPXD05XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2027	1	2,099,000	6964.82		70,736		25,527		99,179			(45,155)		6,311		0001
Purchased Call/S&P 500 INDEX/SPXE051SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/09/2026	03/09/2027	1	4,365,000	6795.99		107,379		47,034		150,924			(60,309)		14,450		0001
Purchased Call/S&P 500 INDEX/SPXE051SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	02/26/2027	1	2,263,152	.6879		92,380		38,084		132,056			(54,251)		7,230		0001
Purchased Call/S&P 500 INDEX/SPXE051SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	02/26/2027	1	2,104,937	.6879		68,535		28,254		96,402			(40,248)		6,724		0001
Purchased Call/S&P 500 INDEX/SPXE050SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2026	02/19/2027	1	864,334	.6910		41,287		16,216		63,347			(25,047)		2,696		0001
Purchased Call/S&P 500 INDEX/SPXE17VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2026	01/14/2027	1	3,328,860	6926.6		44,940		12,999		61,960			(31,889)		8,970		0001
Purchased Call/S&P 500 INDEX/SPXB21DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/29/2027	1	3,579,111	6368.85		72,298		35,651		108,897			(36,839)		12,567		0001
Purchased Call/S&P 500 INDEX/SPXE052SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/11/2027	1	3,970,000	6775.8		136,568		60,571		195,270			(75,954)		13,224		0001
Purchased Call/S&P 500 INDEX/SPXE051SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	03/01/2027	1	118,134	.6879		6,430		2,682		9,493			(3,745)		381		0001
Purchased Call/S&P 500 INDEX/SPXE17XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2026	01/22/2027	1	2,422,000	6915.61		40,690		12,772		56,483			(27,946)		6,768		0001
Purchased Call/S&P 500 INDEX/SPXE052S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/09/2026	03/05/2027	1	1,463,939	.6740		73,199		31,604		110,733			(41,567)		4,785		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2026	03/04/2027	1	8,548,000	6869.5		350,468		148,683		498,309			(201,639)		27,852		0001
Purchased Call/S&P 500 INDEX/SPXE053SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2026	03/18/2027	1	3,584,000	6624.7		77,414		35,828		110,953			(41,570)		12,194		0001
Purchased Call/S&P 500 INDEX/SPXE17YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2026	02/05/2027	1	4,090,000	6798.4		224,950		79,138		350,288			(146,063)		12,110		0001
Purchased Call/S&P 500 INDEX/SPXE052SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2026	03/11/2027	1	13,780,000	6775.8		563,602		249,972		817,317			(313,455)		45,902		0001
Purchased Call/S&P 500 INDEX/SPXE051SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/02/2026	02/26/2027	1	2,902,887	6879		114,881		47,360		163,798			(67,465)		9,274		0001
Purchased Call/S&P 500 INDEX/SPXE17WSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	4,021,000	6913.35		220,351		68,974		333,659			(151,529)		11,236		0001
Purchased Call/S&P 500 INDEX/SPXE17WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/21/2026	01/21/2027	1	2,577,398	6875.62		38,661		11,928		53,857			(26,692)		7,170		0001
Purchased Call/S&P 500 INDEX/SPXE051SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/02/2026	02/26/2027	1	3,574,139	6879		150,533		62,058		215,782			(88,402)		11,418		0001
Purchased Call/S&P 500 INDEX/SPXE050SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2026	02/19/2027	1	3,392,569	6910		127,989		50,409		183,576			(77,504)		10,580		0001
Purchased Call/S&P 500 INDEX/SPXB21ASB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/02/2026	02/02/2027	1	3,172,000	6976.44		98,015		33,482		136,339			(64,448)		9,281		0001
Purchased Call/S&P 500 INDEX/SPXE17WSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/20/2026	01/20/2027	1	2,887,000	6796.86		36,954		11,300		52,171			(25,614)		7,996		0001
Purchased Call/S&P 500 INDEX/SPXE17USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/07/2027	1	1,349,581	6921		43,832		11,932		63,935			(31,911)		3,514		0001
Purchased Call/S&P 500 INDEX/SPXB21ASC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/02/2026	02/02/2027	1	4,994,000	6976.44		183,280		62,608		257,582			(120,513)		14,613		0001
Purchased Call/S&P 500 INDEX/SPXE17USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	5,457,000	6921.46		283,218		77,669		432,451			(205,624)		14,282		0001
Purchased Call/S&P 500 INDEX/SPXD05IISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2027	1	2,821,000	6932.3		85,476		30,611		119,912			(54,966)		8,450		0001
Purchased Call/S&P 500 INDEX/SPXF173SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2026	03/02/2027	1	4,514,343	6882		218,054		91,559		327,571			(126,400)		14,614		0001
Purchased Call/S&P 500 INDEX/SPXF173ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/02/2027	1	1,734,168	6882		54,074		23,023		80,160			(31,156)		5,614		0001
Purchased Call/S&P 500 INDEX/SPXF173SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/05/2027	1	1,483,905	6831		60,590		26,088		89,987			(34,623)		4,851		0001
Purchased Call/S&P 500 INDEX/SPXB21BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2026	02/25/2027	1	2,232,424	6946		91,940		37,542		132,120			(54,558)		7,108		0001
Purchased Call/S&P 500 INDEX/SPXE17US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/06/2027	1	2,434,710	6945		118,748		31,819		179,665			(86,778)		6,308		0001
Purchased Call/S&P 500 INDEX/SPXE17TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/07/2027	1	3,068,000	6920.93		160,763		43,402		247,413			(117,159)		7,989		0001
Purchased Call/S&P 500 INDEX/SPXE17WSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/20/2026	01/20/2027	1	2,238,000	6796.86		34,241		10,471		48,430			(23,734)		6,199		0001
Purchased Call/S&P 500 INDEX/SPXE17VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	5,882,000	6926.6		145,874		42,195		205,499			(103,510)		15,849		0001
Purchased Call/S&P 500 INDEX/SPXB21BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2026	02/25/2027	1	1,674,017	6946		54,319		22,180		76,615			(32,233)		5,330		0001
Purchased Call/S&P 500 INDEX/SPXB21AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2026	01/27/2027	1	2,602,148	6978.6		49,181		15,987		67,453			(33,146)		7,429		0001
Purchased Call/S&P 500 INDEX/SPXE17USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	3,804,000	6921.46		130,477		35,782		190,592			(94,730)		9,956		0001
Purchased Call/S&P 500 INDEX/SPXE052S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2026	03/05/2027	1	1,420,209	6740		59,132		25,531		87,684			(33,579)		4,642		0001
Purchased Call/S&P 500 INDEX/SPXF175S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	4,924,000	6632.19		247,677		111,455		378,705			(136,767)		16,453		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17V$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.01/09/2026	.01/11/2027	1	2,333,000	6966.28		136,247		38,284		208,066			(98,009)		6,197		0001
Purchased Call/S&P 500 INDEX/SPXF173$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.02/27/2026	.02/26/2027	1	3,927,978	6909		162,000		66,600		237,654			(95,687)		12,548		0001
Purchased Call/S&P 500 INDEX/SPXF172$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.02/27/2026	.03/01/2027	1	3,228,000	6878.88		84,251		35,046		117,134			(49,357)		10,415		0001
Purchased Call/S&P 500 INDEX/SPXF173$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.03/03/2026	.03/02/2027	1	3,241,243	6882		124,693		52,357		182,254			(72,281)		10,493		0001
Purchased Call/S&P 500 INDEX/SPXF173$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.03/03/2026	.03/02/2027	1	4,967,115	6882		203,192		85,318		298,842			(117,785)		16,080		0001
Purchased Call/S&P 500 INDEX/SPXF170$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.02/20/2026	.02/19/2027	1	2,686,000	6909.51		70,373		27,563		97,354			(42,920)		8,377		0001
Purchased Call/S&P 500 INDEX/SPXE17Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.02/13/2026	.02/12/2027	1	5,921,000	6836.17		294,274		109,840		442,328			(185,134)		18,005		0001
Purchased Call/S&P 500 INDEX/SPXE051$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.03/02/2026	.02/26/2027	1	683,140	6909		32,403		13,358		47,566			(19,029)		2,182		0001
Purchased Call/S&P 500 INDEX/SPXE051$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.03/02/2026	.03/02/2027	1	2,112,956	6881.62		27,046		11,325		36,607			(15,709)		6,840		0001
Purchased Call/S&P 500 INDEX/SPXF173$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.03/04/2026	.03/04/2027	1	2,612,000	6869.5		92,726		39,338		130,067			(53,349)		8,511		0001
Purchased Call/S&P 500 INDEX/SPXF175$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.03/13/2026	.03/11/2027	1	2,655,782	6776		103,459		46,398		162,066			(57,287)		8,847		0001
Purchased Call/S&P 500 INDEX/SPXF171$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.02/20/2026	.02/19/2027	1	5,776,000	6909.51		251,256		98,409		357,442			(153,239)		18,013		0001
Purchased Call/S&P 500 INDEX/SPXF170$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.02/17/2026	.02/17/2027	1	2,196,000	6843.22		104,969		40,195		155,883			(64,707)		6,800		0001
Purchased Call/S&P 500 INDEX/SPXE17U$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.01/08/2026	.01/08/2027	1	2,338,597	6921.46		41,861		11,480		59,078			(30,392)		6,120		0001
Purchased Call/S&P 500 INDEX/SPXF175$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.03/13/2026	.03/12/2027	1	4,717,000	6632.19		125,944		56,675		183,199			(69,546)		15,761		0001
Purchased Call/S&P 500 INDEX/SPXF175$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.03/13/2026	.03/15/2027	1	2,907,416	6632.19		45,356		20,616		64,661			(24,841)		9,804		0001
Purchased Call/S&P 500 INDEX/SPXF170$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.02/19/2026	.02/19/2027	1	4,929,000	6861.89		208,004		81,242		287,765			(127,082)		15,372		0001
Purchased Call/S&P 500 INDEX/SPXF170$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.02/19/2026	.02/19/2027	1	2,450,000	6861.89		71,050		27,751		93,742			(43,409)		7,641		0001
Purchased Call/S&P 500 INDEX/SPXE17Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.02/13/2026	.02/16/2027	1	3,526,000	6836.17		168,190		63,940		251,072			(104,662)		10,880		0001
Purchased Call/S&P 500 INDEX/SPXE17Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.02/13/2026	.02/12/2027	1	11,240,000	6836.17		536,148		200,122		801,378			(337,302)		34,179		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.02/12/2026	.02/12/2027	1	1,844,315	6832.76		31,907		11,876		44,590			(20,106)		5,608		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.02/05/2026	.02/04/2027	1	2,134,895	6883		80,343		28,120		121,309			(52,311)		6,297		0001
Purchased Call/S&P 500 INDEX/SPXE17Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.02/12/2026	.02/12/2027	1	2,044,000	6832.76		105,879		39,411		159,716			(66,718)		6,215		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.02/12/2026	.02/12/2027	1	2,485,000	6832.76		75,296		28,027		107,598			(47,446)		7,556		0001
Purchased Call/S&P 500 INDEX/SPXE17W$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.01/22/2026	.01/22/2027	1	4,062,000	6913.35		149,888		46,918		216,720			(103,074)		11,351		0001
Purchased Call/S&P 500 INDEX/SPXB21A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/22/2026	.01/22/2027	1	2,817,000	6913.35		82,538		25,836		117,203			(56,759)		7,872		0001
Purchased Call/S&P 500 INDEX/SPXB21A$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/29/2026	.01/29/2027	1	5,617,000	6969.01		336,458		111,842		496,264			(224,920)		16,170		0001
Purchased Call/S&P 500 INDEX/SPXB21B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.02/25/2026	.02/25/2027	1	5,147,000	6946.13		189,410		76,703		263,545			(112,608)		16,387		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2026	02/25/2027	1	5,115,000	6946.13		215,342		87,204		302,483			(128,025)		16,285		0001
Purchased Call/S&P 500 INDEX/SPXF171SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/23/2026	02/23/2027	1	1,989,000	6837.75		72,002		28,761		103,394			(43,201)		6,290		0001
Purchased Call/S&P 500 INDEX/SPXE17YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2026	02/10/2027	1	8,426,000	6941.81		310,919		113,062		439,980			(197,625)		25,431		0001
Purchased Call/S&P 500 INDEX/SPXF171SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/23/2026	02/23/2027	1	2,113,000	6837.75		121,709		48,616		184,243			(73,025)		6,682		0001
Purchased Call/S&P 500 INDEX/SPXB21BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2026	02/25/2027	1	2,974,283	6946.13		63,352		25,655		85,860			(37,664)		9,470		0001
Purchased Call/S&P 500 INDEX/SPXE17VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	3,382,000	6926.6		116,341		33,652		167,084			(82,554)		9,113		0001
Purchased Call/S&P 500 INDEX/SPXF171SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	545,011	6909.51		33,355		13,232		49,764			(20,176)		1,718		0001
Purchased Call/S&P 500 INDEX/SPXF171SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	3,872,000	6909.51		163,011		64,666		232,483			(98,606)		12,202		0001
Purchased Call/S&P 500 INDEX/SPXB21BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2026	02/24/2027	1	2,556,005	6890		109,974		44,725		155,809			(65,439)		8,110		0001
Purchased Call/S&P 500 INDEX/SPX915XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/05/2026	01/04/2027	1	83,395	6858		4,721		1,239		7,150			(3,476)		214		0001
Purchased Call/S&P 500 INDEX/SPXE17VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/12/2026	01/08/2027	1	715,451	6921		38,868		10,718		56,926			(28,101)		1,872		0001
Purchased Call/S&P 500 INDEX/SPXE17VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/11/2027	1	3,116,000	6966.28		174,808		49,119		265,327			(125,747)		8,276		0001
Purchased Call/S&P 500 INDEX/SPX915MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2026	01/29/2027	1	3,049,000	6939.03		188,733		62,911		282,124			(125,995)		8,778		0001
Purchased Call/S&P 500 INDEX/SPXE17VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/12/2026	01/08/2027	1	2,278,020	6966		112,206		30,943		165,274			(81,124)		5,962		0001
Purchased Call/S&P 500 INDEX/SPXE17VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/12/2026	01/08/2027	1	1,762,374	6966		74,386		20,513		107,752			(53,780)		4,612		0001
Purchased Call/S&P 500 INDEX/SPXD05RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/07/2026	01/06/2027	1	4,041,885	6945		131,439		35,220		190,815			(96,051)		10,472		0001
Purchased Call/S&P 500 INDEX/SPXE17TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/05/2026	01/05/2027	1	2,339,000	6902.05		81,631		21,588		120,084			(59,937)		6,029		0001
Purchased Call/S&P 500 INDEX/SPX915LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/19/2027	1	2,777,000	6940.01		121,910		36,943		175,851			(85,138)		7,657		0001
Purchased Call/S&P 500 INDEX/SPX915LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2026	01/27/2027	1	5,752,000	6978.6		303,130		98,538		438,787			(204,302)		16,422		0001
Purchased Call/S&P 500 INDEX/SPXE17XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2026	01/25/2027	1	2,641,966	6915.61		51,518		16,463		71,750			(35,094)		7,479		0001
Purchased Call/S&P 500 INDEX/SPXE17WSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	2,211,171	6913.35		124,931		39,106		190,059			(85,912)		6,179		0001
Purchased Call/S&P 500 INDEX/SPXE17U8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/08/2027	1	14,991,000	6966.28		703,078		193,346		1,047,061			(509,925)		39,233		0001
Purchased Call/S&P 500 INDEX/SPXE17VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	3,207,888	6926.6		58,063		16,795		80,592			(41,201)		8,644		0001
Purchased Call/S&P 500 INDEX/SPXE17U8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/07/2027	1	1,910,177	6921		77,890		21,203		116,112			(56,706)		4,974		0001
Purchased Call/S&P 500 INDEX/SPXE17TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	12/31/2026	1	472,190	6858		21,990		5,605		31,879			(16,355)		1,185		0001
Purchased Call/S&P 500 INDEX/SPXE17TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/02/2026	12/31/2026	1	3,342,000	6858.47		204,865		51,929		331,222			(152,943)		8,389		0001
Purchased Call/S&P 500 INDEX/SPXE053SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/18/2026	03/16/2027	1	2,029,912	6699		65,403		30,074		96,415			(35,314)		6,865		0001
Purchased Call/S&P 500 INDEX/SPXE053SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/18/2026	03/18/2027	1	3,817,000	6624.7		141,229		65,362		208,059			(75,838)		12,986		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915M$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2026	01/29/2027	1	3,321,000	6939.03		168,043		56,014		244,230			(112,182)		9,561		0001
Purchased Call/S&P 500 INDEX/SPXF170$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	4,590,000	6909.51		160,650		62,921		225,562			(97,979)		14,315		0001
Purchased Call/S&P 500 INDEX/SPXF170$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1	5,296,000	6861.89		131,341		51,299		169,551			(80,244)		16,516		0001
Purchased Call/S&P 500 INDEX/SPXF170$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/17/2026	02/17/2027	1	6,118,000	6843.22		150,503		57,631		212,521			(92,776)		18,945		0001
Purchased Call/S&P 500 INDEX/SPXF170$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/17/2026	02/17/2027	1	2,913,651	6843.22		61,478		23,541		86,381			(37,897)		9,022		0001
Purchased Call/S&P 500 INDEX/SPX915L$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	2,956,000	6940.01		147,800		43,640		216,304			(104,353)		8,002		0001
Purchased Call/S&P 500 INDEX/SPX915L$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/19/2027	1	2,302,000	6940.01		126,610		38,367		187,190			(88,421)		6,347		0001
Purchased Call/S&P 500 INDEX/SPX915L$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/26/2026	01/26/2027	1	3,636,000	6950.23		208,706		67,269		309,843			(141,234)		10,337		0001
Purchased Call/S&P 500 INDEX/SPXF171$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	10,725,000	6909.51		584,513		228,934		858,000			(356,488)		33,448		0001
Purchased Call/S&P 500 INDEX/SPXE17ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/16/2027	1	5,058,000	6836.17		205,355		78,069		301,012			(127,789)		15,607		0001
Purchased Call/S&P 500 INDEX/SPXE17U$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/07/2027	1	2,126,060	.6921		103,908		28,286		158,211			(75,647)		5,536		0001
Purchased Call/S&P 500 INDEX/SPX915L$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	4,606,000	6940.01		261,621		77,247		389,876			(184,716)		12,469		0001
Purchased Call/S&P 500 INDEX/SPXE17ZSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/16/2027	1	10,561,000	6836.17		479,469		182,278		711,442			(298,365)		32,586		0001
Purchased Call/S&P 500 INDEX/SPX915L$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	17,840,000	6940.01		811,720		239,672		1,178,552			(573,110)		48,296		0001
Purchased Call/S&P 500 INDEX/SPXF176$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	9,739,000	6506.48		470,394		220,824		725,594			(250,704)		33,232		0001
Purchased Call/S&P 500 INDEX/SPXF171$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	5,427,994	6909.51		248,059		98,404		356,532			(150,052)		17,106		0001
Purchased Call/S&P 500 INDEX/SPXF171$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	4,749,000	6909.51		263,570		103,231		386,958			(160,748)		14,811		0001
Purchased Call/S&P 500 INDEX/SPXE054$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/24/2026	03/19/2027	1	1,925,918	.6506		102,375		48,328		152,726			(54,031)		6,572		0001
Purchased Call/S&P 500 INDEX/SPXB21DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/25/2027	1	3,729,494	.6477		182,036		88,736		301,205			(93,776)		12,949		0001
Purchased Call/S&P 500 INDEX/SPXE17VSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	2,436,000	6926.6		100,363		29,031		146,379			(71,217)		6,564		0001
Purchased Call/S&P 500 INDEX/SPXE17U$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	4,819,000	6921.46		273,719		75,064		424,708			(198,728)		12,612		0001
Purchased Call/S&P 500 INDEX/SPXE17U$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	865,914	6921.46		46,067		12,633		70,685			(33,446)		2,266		0001
Purchased Call/S&P 500 INDEX/SPXE17ZSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/16/2027	1	2,089,000	6836.17		109,673		41,694		165,925			(68,247)		6,446		0001
Purchased Call/S&P 500 INDEX/SPX915M$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2026	02/17/2027	1	3,842,530	.6843		195,366		75,016		286,434			(120,225)		11,899		0001
Purchased Call/S&P 500 INDEX/SPXE17ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/12/2027	1	9,846,000	6836.17		323,933		120,911		466,838			(203,793)		29,940		0001
Purchased Call/S&P 500 INDEX/SPXE17Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	8,075,000	6832.76		438,473		163,209		666,430			(276,298)		24,555		0001
Purchased Call/S&P 500 INDEX/SPXE053$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/16/2026	03/12/2027	1	183,076	.6632		10,523		4,748		15,570			(5,771)		612		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2026	02/10/2027	1	10,760,000	6941.81		450,844		163,943		644,287			(286,564)		32,476		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE052S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/11/2027	1	2,594,000	6775.8		145,783		64,658		218,591			(81,079)		8,641		0001
Purchased Call/S&P 500 INDEX/SPXE051S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	03/02/2027	1	2,600,000	6881.62		77,740		32,552		108,041			(45,153)		8,417		0001
Purchased Call/S&P 500 INDEX/SPX915NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2026	02/26/2027	1	4,379,000	6908.86		250,479		102,689		368,412			(148,229)		13,989		0001
Purchased Call/S&P 500 INDEX/SPX915OS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2026	03/04/2027	1	5,350,000	6869.5		309,230		131,188		455,511			(177,913)		17,432		0001
Purchased Call/S&P 500 INDEX/SPXE17YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2026	02/10/2027	1	2,423,000	6941.81		63,240		22,996		87,739			(40,197)		7,313		0001
Purchased Call/S&P 500 INDEX/SPXE050SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2026	02/22/2027	1	3,503,122	6910		142,675		56,755		214,111			(85,840)		11,040		0001
Purchased Call/S&P 500 INDEX/SPX915MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2026	01/29/2027	1	5,770,000	6939.03		328,313		109,438		484,845			(219,176)		16,611		0001
Purchased Call/S&P 500 INDEX/SPX915NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/24/2026	02/19/2027	1	1,534,330	6869		82,360		32,438		119,775			(49,874)		4,785		0001
Purchased Call/S&P 500 INDEX/SPXE050S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2026	02/23/2027	1	3,852,000	6837.75		102,463		40,929		144,806			(61,478)		12,181		0001
Purchased Call/S&P 500 INDEX/SPX915NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2026	03/01/2027	1	4,978,000	6878.88		292,209		121,552		433,066			(171,185)		16,062		0001
Purchased Call/S&P 500 INDEX/SPXE050SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2026	02/19/2027	1	1,842,866	6862		76,512		30,134		108,846			(46,332)		5,747		0001
Purchased Call/S&P 500 INDEX/SPXE17VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/13/2027	1	1,525,453	6966		48,749		14,005		71,211			(34,687)		4,091		0001
Purchased Call/S&P 500 INDEX/SPXE17US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/07/2027	1	1,922,000	6920.93		116,281		31,393		183,049			(84,742)		5,005		0001
Purchased Call/S&P 500 INDEX/SPXE17ZSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/16/2027	1	4,301,000	6836.17		105,805		40,223		149,765			(65,840)		13,271		0001
Purchased Call/S&P 500 INDEX/SPXE17XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/04/2026	02/03/2027	1	1,978,494	6918		64,653		22,325		92,563			(42,273)		5,812		0001
Purchased Call/S&P 500 INDEX/SPXE17XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2026	01/29/2027	1	434,464	6969		23,992		7,997		36,302			(16,017)		1,251		0001
Purchased Call/S&P 500 INDEX/SPXE17TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/06/2027	1	2,282,170	6944.82		40,851		10,916		57,483			(29,883)		5,913		0001
Purchased Call/S&P 500 INDEX/SPXE17WSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/19/2027	1	4,979,000	6940.01		124,475		37,720		173,105			(86,930)		13,729		0001
Purchased Call/S&P 500 INDEX/SPXB219SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2026	01/13/2027	1	2,209,447	6963.74		40,433		11,584		56,187			(28,802)		5,925		0001
Purchased Call/S&P 500 INDEX/SPXE17VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2026	01/12/2027	1	5,736,699	6977		275,971		78,522		414,023			(197,122)		15,311		0001
Purchased Call/S&P 500 INDEX/SPXE17XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/04/2026	01/29/2027	1	2,211,806	6939		101,126		33,992		151,400			(67,042)		6,367		0001
Purchased Call/S&P 500 INDEX/SPXB219SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2026	01/13/2027	1	4,696,000	6963.74		115,991		33,232		163,073			(82,624)		12,593		0001
Purchased Call/S&P 500 INDEX/SPXB219S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2026	12/31/2026	1	2,640,000	6858.47		38,280		9,703		53,919			(28,578)		6,627		0001
Purchased Call/S&P 500 INDEX/SPXB21AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2026	01/27/2027	1	8,607,000	6978.6		302,106		98,205		425,555			(203,611)		24,572		0001
Purchased Call/S&P 500 INDEX/SPXF179SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/25/2027	1	1,994,965	6477		85,128		41,729		128,580			(43,394)		6,927		0001
Purchased Call/S&P 500 INDEX/SPXF179S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/30/2026	03/25/2027	1	3,757,414	6369		153,810		75,187		246,501			(78,614)		13,046		0001
Purchased Call/S&P 500 INDEX/SPXF178SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	6,889,000	6368.85		311,383		151,788		491,764			(160,409)		23,919		0001
Purchased Call/S&P 500 INDEX/SPXF178S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	2,319,000	6477.16		101,804		49,488		155,329			(52,580)		8,052		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF178SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	20,998,000	6368.85		869,317		423,762		1,362,497			(447,830)		72,905		0001
Purchased Call/S&P 500 INDEX/SPXB21AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2026	01/22/2027	1	3,944,000	6913.35		140,801		44,073		202,690			(96,825)		11,021		0001
Purchased Call/S&P 500 INDEX/SPXB21ASD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/02/2026	02/02/2027	1	6,596,000	6976.44		284,947		97,337		404,430			(187,363)		19,300		0001
Purchased Call/S&P 500 INDEX/SPXF178SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	6,193,000	6368.85		182,694		89,057		279,440			(94,115)		21,502		0001
Purchased Call/S&P 500 INDEX/SPXF177SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/25/2027	1	7,225,000	6591.9		176,290		84,988		254,999			(91,284)		25,085		0001
Purchased Call/S&P 500 INDEX/SPXF176SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	5,637,000	6506.48		258,738		121,463		396,309			(137,899)		19,235		0001
Purchased Call/S&P 500 INDEX/SPXE17TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/02/2026	01/04/2027	1	2,423,000	6858.47		148,530		38,871		239,858			(109,677)		6,213		0001
Purchased Call/S&P 500 INDEX/SPXE17TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/02/2026	12/31/2026	1	5,421,000	6858.47		319,297		80,936		511,667			(238,373)		13,608		0001
Purchased Call/S&P 500 INDEX/SPX915LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/26/2026	01/26/2027	1	9,052,000	6950.23		410,056		132,167		591,124			(277,490)		25,734		0001
Purchased Call/S&P 500 INDEX/SPXF175SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	2,147,124	.6673		107,942		48,574		166,799			(59,605)		7,174		0001
Purchased Call/S&P 500 INDEX/SPXD05RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/12/2026	01/12/2027	1	2,172,652	6977.27		21,075		5,980		28,786			(15,070)		5,799		0001
Purchased Call/S&P 500 INDEX/SPXE17XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2026	01/29/2027	1	1,604,075	.6969		65,450		21,817		95,250			(43,693)		4,618		0001
Purchased Call/S&P 500 INDEX/SPXD05SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/15/2026	01/15/2027	1	3,971,000	6944.47		215,228		63,373		322,657			(152,134)		10,750		0001
Purchased Call/S&P 500 INDEX/SPXD05SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/21/2026	01/21/2027	1	4,321,000	6875.62		181,482		55,994		267,634			(125,297)		12,021		0001
Purchased Call/S&P 500 INDEX/SPX915NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/24/2026	02/12/2027	1	3,171,983	.6836		157,106		59,978		224,247			(97,023)		9,645		0001
Purchased Call/S&P 500 INDEX/SPX915NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2026	03/01/2027	1	2,409,000	6878.88		138,518		57,620		204,785			(81,148)		7,773		0001
Purchased Call/S&P 500 INDEX/SPXE17ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/12/2027	1	6,174,000	6836.17		137,680		51,390		194,234			(86,617)		18,774		0001
Purchased Call/S&P 500 INDEX/SPXD05TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/23/2026	01/22/2027	1	4,351,000	6915.61		107,905		33,870		151,648			(74,110)		12,158		0001
Purchased Call/S&P 500 INDEX/SPX013Y9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/19/2027	1	3,529,130	.6872		153,426		60,092		215,839			(93,573)		11,006		0001
Purchased Call/S&P 500 INDEX/SPXD05TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/23/2026	01/22/2027	1	4,610,000	6915.61		103,725		32,558		145,073			(71,240)		12,882		0001
Purchased Call/S&P 500 INDEX/SPXD05TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/23/2026	01/22/2027	1	6,326,000	6915.61		287,200		90,149		423,210			(197,253)		17,677		0001
Purchased Call/S&P 500 INDEX/SPXD05USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/23/2026	01/22/2027	1	2,078,718	.6913		104,168		32,697		154,869			(71,544)		5,809		0001
Purchased Call/S&P 500 INDEX/SPXD05USQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/26/2026	01/26/2027	1	2,238,000	6950.23		49,012		15,797		67,833			(33,167)		6,362		0001
Purchased Call/S&P 500 INDEX/SPXD05VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/03/2026	02/03/2027	1	3,398,000	6917.81		142,376		49,028		205,973			(93,227)		9,982		0001
Purchased Call/S&P 500 INDEX/SPXD05WSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/06/2026	02/05/2027	1	8,514,000	6932.3		459,756		162,192		680,910			(298,084)		25,209		0001
Purchased Call/S&P 500 INDEX/SPXD05X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/06/2026	02/04/2027	1	2,025,725	.6883		85,594		30,041		122,741			(55,648)		5,975		0001
Purchased Call/S&P 500 INDEX/SPXE17YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	3,446,000	6832.76		113,718		42,328		163,506			(71,658)		10,479		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17Y$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2026	02/10/2027	1	6,487,000	6941.81		255,588		92,941		363,784			(162,456)		19,579		0001
Purchased Call/S&P 500 INDEX/SPXK00286	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/09/2026	01/08/2027	1	3,178,228	6921		136,525		37,544		196,249			(99,018)		8,318		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2026	02/04/2027	1	2,131,626	6883		101,798		35,629		158,686			(66,280)		6,287		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2026	02/03/2027	1	1,860,891	6918		67,019		23,335		102,477			(43,756)		5,467		0001
Purchased Call/S&P 500 INDEX/SPXD05T$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	5,537,692	6915.61		71,436		22,423		97,944			(49,063)		15,474		0001
Purchased Call/S&P 500 INDEX/SPXD05V$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/27/2026	01/27/2027	1	4,830,000	6978.6		119,784		38,938		165,221			(80,731)		13,789		0001
Purchased Call/S&P 500 INDEX/SPXD05W$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2027	1	3,874,000	6932.3		157,672		56,466		225,749			(101,391)		11,604		0001
Purchased Call/S&P 500 INDEX/SPXF175$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/15/2027	1	3,094,000	6632.19		38,984		17,720		55,166			(21,351)		10,433		0001
Purchased Call/S&P 500 INDEX/SPXF174$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2026	03/12/2027	1	2,340,000	6672.62		120,276		53,974		182,225			(66,564)		7,819		0001
Purchased Call/S&P 500 INDEX/SPXD05U$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	1	3,952,000	6950.23		170,331		54,900		246,024			(115,265)		11,235		0001
Purchased Call/S&P 500 INDEX/SPXD05X$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2027	1	2,513,000	6941.47		105,546		38,671		150,294			(66,798)		7,613		0001
Purchased Call/S&P 500 INDEX/SPXD05S$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2026	01/20/2027	1	1,828,355	6797		67,067		20,565		94,029			(46,431)		5,064		0001
Purchased Call/S&P 500 INDEX/SPXF175$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/15/2027	1	3,243,000	6632.19		115,127		52,330		170,125			(63,053)		10,935		0001
Purchased Call/S&P 500 INDEX/SPXF175$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/15/2027	1	3,018,000	6632.19		122,833		55,833		183,645			(67,273)		10,176		0001
Purchased Call/S&P 500 INDEX/SPXF175$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	9,024,000	6632.19		332,083		149,437		492,972			(183,376)		30,152		0001
Purchased Call/S&P 500 INDEX/SPX013Q$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	01/08/2027	1	3,629,409	6966.28		35,205		9,681		48,336			(25,533)		9,499		0001
Purchased Call/S&P 500 INDEX/SPX013R$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2026	01/15/2027	1	1,557,554	6944.47		14,797		4,357		20,032			(10,459)		4,217		0001
Purchased Call/S&P 500 INDEX/SPXD05U$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	4,154,987	6915.61		53,599		17,128		73,390			(36,512)		11,762		0001
Purchased Call/S&P 500 INDEX/SPXD05U$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	3,870,000	6915.61		224,847		71,852		343,192			(153,166)		10,955		0001
Purchased Call/S&P 500 INDEX/SPXF175$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	11,333,000	6632.19		475,986		214,194		713,956			(262,838)		37,867		0001
Purchased Call/S&P 500 INDEX/SPXF174$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	2,970,000	6632.19		46,332		20,849		66,121			(25,584)		9,924		0001
Purchased Call/S&P 500 INDEX/SPXD05Y$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2026	02/11/2027	1	2,216,184	6942		87,408		32,473		129,880			(55,142)		6,714		0001
Purchased Call/S&P 500 INDEX/SPXB21B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2026	02/25/2027	1	6,005,000	6946.13		148,324		60,065		202,854			(88,181)		19,119		0001
Purchased Call/S&P 500 INDEX/SPXF178$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	3,981,000	6477.16		162,425		78,957		246,292			(83,890)		13,822		0001
Purchased Call/S&P 500 INDEX/SPXF178$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	2,797,000	6477.16		102,930		50,035		155,026			(53,161)		9,711		0001
Purchased Call/S&P 500 INDEX/SPXF177$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/24/2027	1	6,044,950	6556		261,331		125,612		384,689			(135,691)		20,928		0001
Purchased Call/S&P 500 INDEX/SPXD05S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/20/2026	01/15/2027	1	3,230,679	6940		122,022		36,129		194,595			(85,754)		8,746		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9150$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2026	03/17/2027	1	6,544,000	6716.09		370,390		170,400		560,948			(199,909)		22,198		0001
Purchased Call/S&P 500 INDEX/SPX9150$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2026	03/11/2027	1	1,492,306	.6776		64,456		29,068		96,472			(35,370)		4,971		0001
Purchased Call/S&P 500 INDEX/SPXE17W$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	2,638,000	6913.35		156,433		48,967		240,108			(107,575)		7,371		0001
Purchased Call/S&P 500 INDEX/SPXE17V$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/14/2027	1	2,121,218	.6927		90,789		26,554		131,039			(64,350)		5,716		0001
Purchased Call/S&P 500 INDEX/SPX9150$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/18/2027	1	1,545,000	6624.7		79,877		36,968		121,025			(42,893)		5,256		0001
Purchased Call/S&P 500 INDEX/SPXE17W$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/21/2026	01/21/2027	1	1,944,000	6875.62		76,788		23,692		112,659			(53,015)		5,408		0001
Purchased Call/S&P 500 INDEX/SPXF175$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	2,431,287	.6673		101,025		45,461		152,725			(55,786)		8,124		0001
Purchased Call/S&P 500 INDEX/SPXD05T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/20/2027	1	1,957,496	.6797		82,328		25,455		115,843			(56,926)		5,422		0001
Purchased Call/S&P 500 INDEX/SPXD05X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2026	02/10/2027	1	2,568,000	6941.81		40,831		14,848		55,511			(25,953)		7,751		0001
Purchased Call/S&P 500 INDEX/SPXD05R$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/14/2026	01/13/2027	1	1,900,847	.6965		79,618		22,874		119,420			(56,651)		5,098		0001
Purchased Call/S&P 500 INDEX/SPXF170$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/18/2027	1	4,775,629	.6881		186,360		72,473		271,223			(114,171)		14,841		0001
Purchased Call/S&P 500 INDEX/SPXF171$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/24/2026	02/24/2027	1	5,621,000	6890.07		138,839		55,841		192,463			(82,923)		17,836		0001
Purchased Call/S&P 500 INDEX/SPXF170$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	3,170,970	6909.51		40,588		15,897		55,115			(24,754)		9,889		0001
Purchased Call/S&P 500 INDEX/SPXD05R$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2027	1	2,338,000	6977.27		37,174		10,548		51,228			(26,582)		6,240		0001
Purchased Call/S&P 500 INDEX/SPXD05R$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2027	1	4,596,000	6977.27		113,062		32,081		158,997			(80,847)		12,266		0001
Purchased Call/S&P 500 INDEX/SPXD05Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2026	02/10/2027	1	2,325,506	.6942		84,547		30,829		118,854			(53,655)		7,019		0001
Purchased Call/S&P 500 INDEX/SPXD05R$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2027	1	2,137,000	6977.27		60,263		17,100		85,385			(43,092)		5,704		0001
Purchased Call/S&P 500 INDEX/SPXF170$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	3,065,000	6909.51		88,885		34,813		123,599			(54,210)		9,559		0001
Purchased Call/S&P 500 INDEX/SPXF171$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	1,756,693	6909.51		84,497		33,519		121,848			(51,113)		5,536		0001
Purchased Call/S&P 500 INDEX/SPXF173$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2026	03/03/2027	1	4,965,000	6816.63		244,775		103,169		359,128			(141,500)		16,125		0001
Purchased Call/S&P 500 INDEX/SPXF171$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	3,206,000	6909.51		166,712		65,296		242,617			(101,676)		9,998		0001
Purchased Call/S&P 500 INDEX/SPXF173$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2026	03/02/2027	1	2,910,925	.6882		93,314		39,181		134,214			(54,091)		9,423		0001
Purchased Call/S&P 500 INDEX/SPXF171$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	2,513,000	6909.51		138,718		55,028		203,468			(83,911)		7,920		0001
Purchased Call/S&P 500 INDEX/SPXD05S$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/20/2026	01/20/2027	1	4,802,000	6796.86		119,090		36,416		171,668			(82,547)		13,300		0001
Purchased Call/S&P 500 INDEX/SPXF173$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2026	03/02/2027	1	2,277,816	.6882		93,186		39,236		132,706			(53,910)		7,374		0001
Purchased Call/S&P 500 INDEX/SPXD05T$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	3,426,000	6915.61		93,530		29,358		132,341			(64,238)		9,573		0001
Purchased Call/S&P 500 INDEX/SPXF174$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	2,111,000	6740.02		123,282		53,660		188,084			(69,871)		6,966		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF173SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/04/2027	1	1,985,286	.6870		79,345		34,037		119,545			(45,465)		6,469		0001
Purchased Call/S&P 500 INDEX/SPXF173SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/04/2027	1	1,359,613	.6870		64,496		27,667		99,407			(36,957)		4,430		0001
Purchased Call/S&P 500 INDEX/SPX9150S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2026	02/26/2027	1	377,036	.6879		18,409		7,632		26,463			(10,769)		1,204		0001
Purchased Call/S&P 500 INDEX/SPXF173S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2026	02/26/2027	1	1,629,245	.6879		76,713		31,714		114,981			(44,962)		5,205		0001
Purchased Call/S&P 500 INDEX/SPXD05SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2026	01/15/2027	1	4,289,000	6944.47		105,509		31,067		147,460			(74,579)		11,611		0001
Purchased Call/S&P 500 INDEX/SPXD05USC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	2,723,000	6915.61		75,155		24,016		106,177			(51,195)		7,708		0001
Purchased Call/S&P 500 INDEX/SPXD05USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	1,935,738	.6913		68,208		21,410		97,680			(46,846)		5,409		0001
Purchased Call/S&P 500 INDEX/SPXD05VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/27/2026	01/27/2027	1	2,900,000	6978.6		77,430		25,170		107,516			(52,186)		8,279		0001
Purchased Call/S&P 500 INDEX/SPXD05TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/20/2027	1	3,013,124	.6797		160,084		49,497		230,747			(110,692)		8,345		0001
Purchased Call/S&P 500 INDEX/SPXD05TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/21/2027	1	3,757,373	.6876		188,808		58,740		278,603			(130,195)		10,453		0001
Purchased Call/S&P 500 INDEX/SPXD05USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	1	3,603,000	6950.23		102,325		32,981		143,595			(69,245)		10,243		0001
Purchased Call/S&P 500 INDEX/SPXD05VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/27/2026	01/27/2027	1	2,347,000	6978.6		126,738		41,199		186,384			(85,418)		6,701		0001
Purchased Call/S&P 500 INDEX/SPXD05VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/27/2026	01/26/2027	1	3,665,153	.6950		153,372		49,571		215,737			(103,653)		10,420		0001
Purchased Call/S&P 500 INDEX/SPXD05VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2026	01/28/2027	1	2,498,000	6978.03		132,144		43,320		192,598			(88,700)		7,162		0001
Purchased Call/S&P 500 INDEX/SPXD05VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2026	01/27/2027	1	4,527,282	.6976		179,708		58,579		253,730			(120,957)		12,925		0001
Purchased Call/S&P 500 INDEX/SPXD05VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/27/2026	01/26/2027	1	5,150,473	.6950		261,458		84,504		374,736			(176,699)		14,642		0001
Purchased Call/S&P 500 INDEX/SPXB21BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2026	03/04/2027	1	6,656,000	6869.5		281,549		119,445		400,841			(161,987)		21,687		0001
Purchased Call/S&P 500 INDEX/SPXD05US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	5,832,000	6915.61		335,340		105,260		512,215			(230,316)		16,296		0001
Purchased Call/S&P 500 INDEX/SPXD05VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/27/2026	01/22/2027	1	141,847	.6915		8,142		2,570		11,728			(5,564)		396		0001
Purchased Call/S&P 500 INDEX/SPXB21BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2026	03/03/2027	1	8,176,000	6816.63		202,765		85,463		283,105			(117,215)		26,554		0001
Purchased Call/S&P 500 INDEX/SPXB21DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/12/2027	1	2,265,147	.6673		115,494		52,117		170,811			(63,346)		7,569		0001
Purchased Call/S&P 500 INDEX/SPXB21CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2026	03/12/2027	1	3,390,000	6672.62		155,601		69,826		233,147			(86,113)		11,327		0001
Purchased Call/S&P 500 INDEX/SPXD05USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/26/2026	01/22/2027	1	2,206,042	.6915		82,091		25,839		115,330			(56,168)		6,164		0001
Purchased Call/S&P 500 INDEX/SPXD05USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/26/2026	01/22/2027	1	1,823,418	.6915		78,160		24,602		111,108			(53,478)		5,095		0001
Purchased Call/S&P 500 INDEX/SPXD05IW4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/03/2026	01/29/2027	1	1,567,545	.6963		72,790		24,399		110,169			(48,324)		4,513		0001
Purchased Call/S&P 500 INDEX/SPXD05IWSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	4,040,000	6932.3		229,876		81,095		342,943			(149,040)		11,962		0001
Purchased Call/S&P 500 INDEX/SPXB21DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/17/2027	1	1,739,467	.6716		53,838		25,115		84,819			(28,853)		5,901		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2027	1	4,714,000	6964.82		115,964		41,849		160,322			(74,027)		14,174		0001
Purchased Call/S&P 500 INDEX/SPXB21CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2026	03/11/2027	1	2,473,167	6776		77,960		34,866		116,507			(43,264)		8,238		0001
Purchased Call/S&P 500 INDEX/SPXB21DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/25/2027	1	4,968,308	6477		197,608		96,327		319,042			(101,798)		17,250		0001
Purchased Call/S&P 500 INDEX/SPXD05II5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2027	1	4,042,698	6932.3		192,837		69,060		280,687			(124,004)		12,110		0001
Purchased Call/S&P 500 INDEX/SPXB21BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2026	03/04/2027	1	5,257,000	6869.5		130,374		55,310		179,856			(75,009)		17,129		0001
Purchased Call/S&P 500 INDEX/SPXB21CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/10/2026	03/10/2027	1	7,993,000	6781.48		438,816		193,417		652,687			(245,256)		26,543		0001
Purchased Call/S&P 500 INDEX/SPXF171SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	02/20/2026	02/22/2027	1	3,474,000	6909.51		201,839		80,069		298,542			(122,094)		10,948		0001
Purchased Call/S&P 500 INDEX/SPXF171SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	02/23/2026	02/23/2027	1	3,147,000	6837.75		173,085		69,139		259,980			(103,851)		9,952		0001
Purchased Call/S&P 500 INDEX/SPXB21C$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2026	03/12/2027	1	4,594,000	6672.62		112,553		50,509		161,941			(62,290)		15,350		0001
Purchased Call/S&P 500 INDEX/SPXB21DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/25/2027	1	3,614,000	6368.85		214,310		104,469		350,729			(110,402)		12,548		0001
Purchased Call/S&P 500 INDEX/SPXB21BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2026	03/01/2027	1	4,006,067	6878.88		82,525		34,329		113,823			(48,346)		12,926		0001
Purchased Call/S&P 500 INDEX/SPXB21DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/29/2027	1	3,778,000	6368.85		91,428		45,084		138,667			(46,586)		13,265		0001
Purchased Call/S&P 500 INDEX/SPXB21CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/16/2027	1	1,856,731	6699.38		38,063		17,406		53,876			(20,648)		6,280		0001
Purchased Call/S&P 500 INDEX/SPXB21D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/12/2027	1	2,233,997	6632		99,052		44,697		142,742			(54,327)		7,464		0001
Purchased Call/S&P 500 INDEX/SPXB21DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/12/2027	1	1,594,756	6673		52,771		23,813		75,436			(28,944)		5,329		0001
Purchased Call/S&P 500 INDEX/SPXB21DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/30/2026	03/30/2027	1	2,770,000	6343.72		74,236		36,811		114,234			(37,423)		9,753		0001
Purchased Call/S&P 500 INDEX/SPXD05ZSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/16/2027	1	3,636,842	6836		184,753		70,431		273,874			(114,202)		11,222		0001
Purchased Call/S&P 500 INDEX/SPXB21CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	26,860	6740.02		1,673		728		2,586			(948)		89		0001
Purchased Call/S&P 500 INDEX/SPXD05ZS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/17/2027	1	2,509,000	6843.22		92,582		35,452		133,892			(57,071)		7,769		0001
Purchased Call/S&P 500 INDEX/SPXF173SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	03/04/2026	03/03/2027	1	3,260,819	6817		139,658		59,027		195,404			(80,572)		10,590		0001
Purchased Call/S&P 500 INDEX/SPXD05ZS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/11/2027	1	1,721,489	6941		63,649		23,712		95,194			(39,892)		5,215		0001
Purchased Call/S&P 500 INDEX/SPXD05SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2026	01/21/2027	1	2,958,000	6875.62		97,910		30,209		141,351			(67,598)		8,229		0001
Purchased Call/S&P 500 INDEX/SPXD05V5W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2026	02/03/2027	1	4,738,352	6917.81		97,610		33,612		135,730			(63,915)		13,920		0001
Purchased Call/S&P 500 INDEX/SPXK00ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/23/2027	1	3,148,135	6581		64,222		30,607		92,254			(33,607)		10,868		0001
Purchased Call/S&P 500 INDEX/SPXK00BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	02/26/2027	1	3,414,000	6878.88		113,003		46,457		158,847			(66,747)		10,906		0001
Purchased Call/S&P 500 INDEX/SPXK00ASG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2026	02/24/2027	1	2,866,269	6890		117,287		47,304		161,566			(69,921)		9,095		0001
Purchased Call/S&P 500 INDEX/SPX915LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	10,996,000	6940.01		475,027		140,259		685,780			(335,390)		29,768		0001
Purchased Call/S&P 500 INDEX/SPXK00968	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/19/2027	1	5,303,000	6909.51		210,529		82,457		298,254			(128,400)		16,538		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05I\6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/03/2026	02/02/2027	1	3,244,045	.6976		101,840		34,884		148,355			(66,867)		9,492		0001
Purchased Call/S&P 500 INDEX/SPX915M\5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2026	01/29/2027	1	6,344,000	6939.03		366,683		122,228		542,847			(244,791)		18,263		0001
Purchased Call/S&P 500 INDEX/SPX915L\4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	23,891,000	6940.01		1,141,990		337,189		1,664,743			(806,295)		64,677		0001
Purchased Call/S&P 500 INDEX/SPX915L\P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2026	01/22/2027	1	6,662,000	6915.61		351,754		110,412		524,317			(241,589)		18,616		0001
Purchased Call/S&P 500 INDEX/SPX915L\W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/26/2026	01/22/2027	1	5,433,091	6915		275,362		86,674		395,556			(188,405)		15,182		0001
Purchased Call/S&P 500 INDEX/SPX007S\M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2026	02/05/2027	1	932,371	6798		53,965		19,144		75,349			(34,778)		2,761		0001
Purchased Call/S&P 500 INDEX/SPX00D\N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2026	03/19/2027	1	5,710,000	6606.49		139,895		65,491		201,817			(74,738)		19,484		0001
Purchased Call/S&P 500 INDEX/SPX00B\M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	03/01/2027	1	2,190,000	6878.88		75,993		31,611		107,050			(44,519)		7,066		0001
Purchased Call/S&P 500 INDEX/SPX00A\C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2026	02/19/2027	1	2,161,495	6862		92,900		36,692		127,781			(56,154)		6,741		0001
Purchased Call/S&P 500 INDEX/SPX006\7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2026	01/29/2027	1	1,616,794	6939		53,921		18,024		74,279			(35,848)		4,654		0001
Purchased Call/S&P 500 INDEX/SPX00C\E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	1	4,703,000	6830.71		193,764		83,195		276,548			(110,950)		15,373		0001
Purchased Call/S&P 500 INDEX/SPX00B\N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	03/01/2027	1	7,416,000	6878.88		303,314		126,172		432,552			(177,691)		23,928		0001
Purchased Call/S&P 500 INDEX/SPX00A\W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2026	02/26/2027	1	6,063,000	6908.86		224,937		92,218		315,942			(133,114)		19,369		0001
Purchased Call/S&P 500 INDEX/SPXD05S\7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/20/2026	01/20/2027	1	1,917,090	6796.86		41,984		12,838		60,150			(29,101)		5,310		0001
Purchased Call/S&P 500 INDEX/SPX001\Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	1	4,963,000	6966.28		138,468		38,079		197,213			(100,427)		12,989		0001
Purchased Call/S&P 500 INDEX/SPX001\U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	1	2,395,000	6966.28		35,686		9,814		49,603			(25,882)		6,268		0001
Purchased Call/S&P 500 INDEX/SPX003\1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/15/2026	11/25/2026	1	3,475,000	7400		145,165		25,838		186,803			(119,276)		6,806		0001
Purchased Call/S&P 500 INDEX/SPXD05S\6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/15/2026	01/15/2027	1	3,165,000	6944.47		187,052		55,076		283,796			(132,217)		8,568		0001
Purchased Call/S&P 500 INDEX/SPXB21BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	02/26/2026	02/24/2027	1	2,542,436	6890		99,519		40,473		139,892			(59,218)		8,067		0001
Purchased Call/S&P 500 INDEX/SPX013U\K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2026	02/02/2027	1	3,012,912	6976.44		65,079		22,231		89,006			(42,792)		8,816		0001
Purchased Call/S&P 500 INDEX/SPX006\Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	1	4,932,000	6798.4		285,563		100,461		448,935			(185,420)		14,603		0001
Purchased Call/S&P 500 INDEX/SPX005\T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	02/01/2027	1	2,651,000	6939.03		96,762		32,787		137,358			(64,068)		7,726		0001
Purchased Call/S&P 500 INDEX/SPX005\9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/29/2027	1	3,005,377	6969.01		57,102		18,981		77,777			(38,172)		8,652		0001
Purchased Call/S&P 500 INDEX/SPX000\D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	01/05/2027	1	3,566,000	6902.05		46,001		12,166		64,048			(33,776)		9,192		0001
Purchased Call/S&P 500 INDEX/SPX000\M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2026	01/06/2027	1	2,460,000	6944.82		84,132		22,482		122,680			(61,543)		6,373		0001
Purchased Call/S&P 500 INDEX/SPXD05S\Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/22/2026	01/22/2027	1	3,246,296	6913.35		200,621		62,798		310,094			(137,961)		9,071		0001
Purchased Call/S&P 500 INDEX/SPX013V\5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	1,880,812	6932.3		31,410		11,249		43,222			(20,198)		5,634		0001
Purchased Call/S&P 500 INDEX/SPXE17W\3P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	1,796,511	6913.35		96,652		30,254		146,038			(66,465)		5,020		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05S$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2026	01/15/2027	1	2,664,000	6944.47		95,371		28,082		136,354			(67,413)		7,212		0001
Purchased Call/S&P 500 INDEX/SPXK001$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	1	5,298,502	6966.28		107,560		29,579		150,641			(78,010)		13,867		0001
Purchased Call/S&P 500 INDEX/SPXD05S$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2026	01/20/2027	1	3,118,336	6797		160,765		49,295		232,344			(111,299)		8,637		0001
Purchased Call/S&P 500 INDEX/SPXD05S$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	3,016,000	6913.35		173,722		54,378		265,161			(119,463)		8,428		0001
Purchased Call/S&P 500 INDEX/SPXD05T$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	2,554,000	6915.61		101,394		31,826		147,330			(69,639)		7,137		0001
Purchased Call/S&P 500 INDEX/SPXD05US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	6,455,000	6915.61		347,279		109,007		524,397			(238,516)		18,037		0001
Purchased Call/S&P 500 INDEX/SPXD05USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	1	2,323,170	6950.23		39,959		12,879		54,674			(27,040)		6,605		0001
Purchased Call/S&P 500 INDEX/SPXD05S$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2026	01/21/2027	1	2,193,000	6875.62		108,554		33,493		163,557			(74,947)		6,101		0001
Purchased Call/S&P 500 INDEX/SPXF179$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/25/2027	1	3,884,150	6369		170,738		83,695		250,574			(87,034)		13,486		0001
Purchased Call/S&P 500 INDEX/SPXF178$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/29/2027	1	2,333,000	6368.85		82,355		40,610		126,801			(41,963)		8,192		0001
Purchased Call/S&P 500 INDEX/SPXO13W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/16/2027	1	5,169,199	6836.17		49,624		18,865		68,700			(30,880)		15,950		0001
Purchased Call/S&P 500 INDEX/SPXP132$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/16/2026	03/16/2027	1	2,573,479	6699.38		24,705		11,298		34,206			(13,402)		8,704		0001
Purchased Call/S&P 500 INDEX/SPXP135$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/25/2027	1	6,082,351	6368.85		56,566		27,574		83,320			(29,140)		21,118		0001
Purchased Call/S&P 500 INDEX/SPXP132$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2026	03/12/2027	1	1,003,148	6672.62		8,627		3,871		12,073			(4,774)		3,352		0001
Purchased Call/S&P 500 INDEX/SPXP134$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	3,885,178	6591.9		36,909		17,794		52,048			(19,112)		13,489		0001
Purchased Call/S&P 500 INDEX/SPXE17U$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	4,333,476	6921.46		182,873		50,151		272,051			(132,771)		11,341		0001
Purchased Call/S&P 500 INDEX/SPXF176$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	3,633,040	6506.48		166,757		79,014		255,177			(88,149)		12,506		0001
Purchased Call/S&P 500 INDEX/SPXD05W$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2026	01/29/2027	1	1,909,509	6969		61,064		20,468		89,098			(40,539)		5,497		0001
Purchased Call/S&P 500 INDEX/SPXF177$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	2,420,000	6506.48		131,164		61,574		205,381			(69,906)		8,258		0001
Purchased Call/S&P 500 INDEX/SPXK006$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2026	02/02/2027	1	6,469,000	6976.44		294,340		100,546		420,341			(193,538)		18,928		0001
Purchased Call/S&P 500 INDEX/SPXF179$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2027	1	4,171,000	6528.52		100,521		50,122		148,075			(50,398)		14,726		0001
Purchased Call/S&P 500 INDEX/SPXD05W$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/02/2027	1	265,054	6976		14,236		4,945		21,965			(9,307)		776		0001
Purchased Call/S&P 500 INDEX/SPXF179$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2027	1	1,820,151	6528.52		37,131		18,514		54,262			(18,616)		6,426		0001
Purchased Call/S&P 500 INDEX/SPXF179$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/30/2026	03/30/2027	1	2,358,000	6343.72		118,607		58,814		190,882			(59,791)		8,302		0001
Purchased Call/S&P 500 INDEX/SPXF178$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/29/2027	1	4,069,000	6368.85		163,574		80,660		254,964			(83,347)		14,287		0001
Purchased Call/S&P 500 INDEX/SPXD05V$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/27/2027	1	3,592,000	6978.6		173,134		56,281		250,663			(116,688)		10,255		0001
Purchased Call/S&P 500 INDEX/SPXD05T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	4,227,302	6915.61		41,428		13,004		56,257			(28,453)		11,812		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP134S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/22/2027	1	1,915,748	6506.48		18,200		8,624		25,968			(9,620)		6,595		0001
Purchased Call/S&P 500 INDEX/SPXD05VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/03/2026	02/03/2027	1	3,527,000	6917.81		112,511		38,744		159,514			(73,672)		10,361		0001
Purchased Call/S&P 500 INDEX/SPXB21CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/16/2027	1	6,755,000	6699.38		166,173		75,991		236,685			(90,143)		22,846		0001
Purchased Call/S&P 500 INDEX/SPXB21DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/10/2027	1	1,946,015	.6780		79,240		35,514		119,299			(43,703)		6,462		0001
Purchased Call/S&P 500 INDEX/SPXF177S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	1,564,757	6506.48		86,531		41,001		135,868			(45,741)		5,386		0001
Purchased Call/S&P 500 INDEX/SPXD05XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2027	1	4,020,000	6941.47		152,760		55,970		215,899			(96,678)		12,179		0001
Purchased Call/S&P 500 INDEX/SPXF178SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	2,741,000	6368.85		134,035		65,337		213,329			(69,048)		9,517		0001
Purchased Call/S&P 500 INDEX/SPXD05XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2027	1	2,489,000	6941.47		72,679		26,629		101,184			(45,997)		7,541		0001
Purchased Call/S&P 500 INDEX/SPXD05VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2026	01/27/2027	1	3,259,256	.6979		136,827		44,601		194,311			(92,095)		9,305		0001
Purchased Call/S&P 500 INDEX/SPXF178ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	11,007,000	6368.85		603,184		294,031		973,569			(310,731)		38,216		0001
Purchased Call/S&P 500 INDEX/SPXF178SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	3,068,000	6368.85		164,445		80,161		264,888			(84,714)		10,652		0001
Purchased Call/S&P 500 INDEX/SPXD05WS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/03/2026	02/02/2027	1	3,725,419	.6976		140,704		48,197		208,324			(92,385)		10,901		0001
Purchased Call/S&P 500 INDEX/SPXD05WSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	6,148,000	6932.3		226,861		80,032		323,002			(147,086)		18,204		0001
Purchased Call/S&P 500 INDEX/SPXP132ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	03/15/2027	1	2,473,095	6632.19		23,494		10,679		33,187			(12,868)		8,339		0001
Purchased Call/S&P 500 INDEX/SPXF177SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/25/2027	1	8,456,000	6591.9		389,822		187,931		584,453			(201,853)		29,359		0001
Purchased Call/S&P 500 INDEX/SPXD05YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2026	02/02/2027	1	3,676,584	.6976		119,550		41,876		169,798			(77,573)		10,758		0001
Purchased Call/S&P 500 INDEX/SPXO13SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2026	01/22/2027	1	1,974,987	6913.35		25,477		7,975		34,946			(17,520)		5,519		0001
Purchased Call/S&P 500 INDEX/SPXK00DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/17/2026	03/17/2027	1	2,827,000	6716.09		76,046		34,985		108,052			(41,044)		9,590		0001
Purchased Call/S&P 500 INDEX/SPX915LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	3,344,000	6940.01		209,334		61,809		316,440			(147,799)		9,053		0001
Purchased Call/S&P 500 INDEX/SPXO13WS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2026	02/09/2027	1	2,119,183	6964.82		20,556		7,418		27,586			(13,122)		6,372		0001
Purchased Call/S&P 500 INDEX/SPXD05SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2026	01/15/2027	1	2,059,000	6944.47		66,712		19,643		94,620			(47,155)		5,574		0001
Purchased Call/S&P 500 INDEX/SPXD05TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	4,999,000	6915.61		175,965		55,233		252,600			(120,855)		13,969		0001
Purchased Call/S&P 500 INDEX/SPXD05US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	4,922,000	6915.61		269,726		84,664		408,164			(185,251)		13,754		0001
Purchased Call/S&P 500 INDEX/SPXK00997	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/19/2027	1	4,556,000	6909.51		112,989		44,254		155,762			(68,911)		14,209		0001
Purchased Call/S&P 500 INDEX/SPXK007S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	1	2,684,000	6798.4		166,945		58,731		266,575			(108,400)		7,947		0001
Purchased Call/S&P 500 INDEX/SPXK006SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	1	5,837,000	6798.4		277,841		97,745		422,213			(180,406)		17,283		0001
Purchased Call/S&P 500 INDEX/SPXD05US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	3,432,938	6915.61		33,643		10,751		45,625			(22,917)		9,718		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	4,070,000	6915.61		100,936		32,255		141,661			(68,757)		11,522		0001
Purchased Call/S&P 500 INDEX/SPXD05USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	3,154,000	6915.61		112,598		35,982		161,690			(76,701)		8,928		0001
Purchased Call/S&P 500 INDEX/SPXD05USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	4,716,000	6915.61		209,862		67,063		307,982			(142,958)		13,350		0001
Purchased Call/S&P 500 INDEX/SPXF1755E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/15/2027	1	3,274,000	6632.19		89,380		40,627		129,840			(48,952)		11,040		0001
Purchased Call/S&P 500 INDEX/SPXD05USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	3,026,000	6915.61		68,993		22,047		96,380			(46,998)		8,566		0001
Purchased Call/S&P 500 INDEX/SPXF1755K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/15/2027	1	5,846,000	6632.19		281,777		128,081		427,851			(154,325)		19,712		0001
Purchased Call/S&P 500 INDEX/SPXK005SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	01/30/2026	02/01/2027	1	2,772,000	6939.03		151,628		51,378		224,449			(100,397)		8,078		0001
Purchased Call/S&P 500 INDEX/SPXD05SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2026	01/15/2027	1	3,966,000	6944.47		209,008		61,541		311,703			(147,737)		10,737		0001
Purchased Call/S&P 500 INDEX/SPXD05SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2026	01/21/2027	1	5,094,000	6875.62		126,331		38,978		179,189			(87,220)		14,172		0001
Purchased Call/S&P 500 INDEX/SPXF1755S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	2,270,000	6632.19		49,486		22,269		71,421			(27,326)		7,585		0001
Purchased Call/S&P 500 INDEX/SPXF1749R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2026	03/12/2027	1	2,534,000	6672.62		103,387		46,395		153,277			(57,217)		8,467		0001
Purchased Call/S&P 500 INDEX/SPXF1799F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2027	1	3,624,000	6528.52		117,780		58,728		175,731			(59,051)		12,795		0001
Purchased Call/S&P 500 INDEX/SPXF1799E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2027	1	2,355,000	6528.52		71,357		35,580		106,086			(35,776)		8,315		0001
Purchased Call/S&P 500 INDEX/SPXD05VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/22/2027	1	1,934,863	.6915		100,333		31,669		142,803			(68,561)		5,407		0001
Purchased Call/S&P 500 INDEX/SPXD05VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2026	02/02/2027	1	1,092,409	.6973		44,347		15,191		66,212			(29,118)		3,196		0001
Purchased Call/S&P 500 INDEX/SPXF1749U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2026	03/12/2027	1	2,537,000	6672.62		136,237		61,137		207,544			(75,397)		8,477		0001
Purchased Call/S&P 500 INDEX/SPXD05VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2026	01/28/2027	1	2,234,000	6978.03		77,520		25,413		108,597			(52,034)		6,405		0001
Purchased Call/S&P 500 INDEX/SPXD05YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2026	02/05/2027	1	2,024,232	.6932		98,150		34,916		141,532			(63,155)		5,994		0001
Purchased Call/S&P 500 INDEX/SPXF1799R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/30/2027	1	8,608,428	.6344		383,882		190,880		559,417			(192,995)		30,310		0001
Purchased Call/S&P 500 INDEX/SPXD05II$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	16,813,000	6932.3		801,980		282,921		1,168,864			(519,965)		49,782		0001
Purchased Call/S&P 500 INDEX/SPXD05XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2027	1	3,507,360	6941.47		75,408		27,629		103,714			(47,724)		10,626		0001
Purchased Call/S&P 500 INDEX/SPXD05USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	1	3,849,000	6950.23		156,654		50,492		225,075			(106,010)		10,942		0001
Purchased Call/S&P 500 INDEX/SPXD05VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/27/2027	1	3,630,838	6978.6		44,659		14,517		60,067			(30,099)		10,366		0001
Purchased Call/S&P 500 INDEX/SPXF1755I6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	10,391,000	6632.19		422,914		190,311		632,989			(233,532)		34,720		0001
Purchased Call/S&P 500 INDEX/SPXF1799H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2027	1	3,984,000	6528.52		145,416		72,508		218,753			(72,907)		14,066		0001
Purchased Call/S&P 500 INDEX/SPXD05VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/22/2027	1	3,978,508	.6916		172,260		54,373		241,017			(117,711)		11,117		0001
Purchased Call/S&P 500 INDEX/SPXF178$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	2,638,000	6368.85		125,833		61,339		199,662			(64,823)		9,159		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/29/2026	01/29/2027	1	9,707,000	6969.01		442,639		147,138		633,414			(295,901)		27,945		0001
Purchased Call/S&P 500 INDEX/SPXF178SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	2,869,000	6368.85		97,259		47,410		149,745			(50,103)		9,961		0001
Purchased Call/S&P 500 INDEX/SPXF178S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	2,700,000	6477.16		140,670		68,381		218,276			(72,654)		9,374		0001
Purchased Call/S&P 500 INDEX/SPXD05YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2026	02/04/2027	1	1,858,334	.6883		69,058		24,720		100,444			(44,491)		5,481		0001
Purchased Call/S&P 500 INDEX/SPXF179S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/30/2026	03/25/2027	1	4,171,597	.6369		158,634		77,545		252,559			(81,080)		14,484		0001
Purchased Call/S&P 500 INDEX/SPXF178SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	10,808,000	6368.85		433,401		211,268		677,780			(223,267)		37,525		0001
Purchased Call/S&P 500 INDEX/SPXF176SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	2,674,000	6506.48		156,429		73,435		247,623			(83,372)		9,125		0001
Purchased Call/S&P 500 INDEX/SPXF177SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/25/2027	1	7,588,000	6591.9		421,893		203,392		647,150			(218,460)		26,346		0001
Purchased Call/S&P 500 INDEX/SPXF177SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/25/2027	1	3,962,000	6591.9		146,594		70,672		216,068			(75,908)		13,756		0001
Purchased Call/S&P 500 INDEX/SPXD05ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/12/2027	1	2,772,079	.6833		117,009		43,797		169,820			(73,131)		8,429		0001
Purchased Call/S&P 500 INDEX/SPXF176SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	6,270,000	6506.48		205,656		96,544		306,678			(109,608)		21,395		0001
Purchased Call/S&P 500 INDEX/SPXF175SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/11/2027	1	1,495,912	.6777		68,322		30,640		109,377			(37,831)		4,983		0001
Purchased Call/S&P 500 INDEX/SPXF175SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/15/2027	1	2,067,000	6632.19		104,384		47,447		159,624			(57,169)		6,970		0001
Purchased Call/S&P 500 INDEX/SPXF179SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2027	1	2,771,942	6528.52		38,530		19,212		55,741			(19,318)		9,787		0001
Purchased Call/S&P 500 INDEX/SPXF179S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/30/2026	03/30/2027	1	2,495,000	6343.72		108,533		53,818		171,878			(54,712)		8,785		0001
Purchased Call/S&P 500 INDEX/SPXF179S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/30/2026	03/30/2027	1	3,543,000	6343.72		108,770		53,936		167,903			(54,832)		12,475		0001
Purchased Call/S&P 500 INDEX/SPX915MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2026	02/01/2027	1	2,418,000	6939.03		137,584		46,619		202,913			(91,098)		7,047		0001
Purchased Call/S&P 500 INDEX/SPXD05RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/13/2026	01/13/2027	1	2,216,989	6963.74		21,726		6,225		29,426			(15,476)		5,945		0001
Purchased Call/S&P 500 INDEX/SPXF178SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	8,815,000	6368.85		342,904		167,154		533,563			(176,647)		30,606		0001
Purchased Call/S&P 500 INDEX/SPXD05YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2026	02/10/2027	1	2,899,456	.6942		145,102		52,910		209,974			(92,084)		8,751		0001
Purchased Call/S&P 500 INDEX/SPXD05ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/16/2027	1	5,961,140	.6836		235,257		89,684		339,597			(145,420)		18,393		0001
Purchased Call/S&P 500 INDEX/SPXD05WSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2027	1	2,539,000	6932.3		109,431		39,190		157,577			(70,370)		7,605		0001
Purchased Call/S&P 500 INDEX/SPX915MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/19/2027	1	9,521,000	6861.89		436,062		170,318		629,937			(266,416)		29,693		0001
Purchased Call/S&P 500 INDEX/SPX915NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/24/2026	02/24/2027	1	2,278,000	6890.07		110,711		44,528		159,985			(66,123)		7,228		0001
Purchased Call/S&P 500 INDEX/SPX915NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/24/2026	02/24/2027	1	5,921,000	6890.07		320,918		129,075		470,265			(191,672)		18,788		0001
Purchased Call/S&P 500 INDEX/SPX915NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2026	02/26/2027	1	3,585,000	6878.88		205,421		84,451		303,892			(121,334)		11,453		0001
Purchased Call/S&P 500 INDEX/SPX9150S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/02/2026	03/02/2027	1	3,608,000	6881.62		209,986		87,928		309,825			(121,964)		11,680		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05U9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/06/2026	02/05/2027	1	4,786,000	6932.3		200,533		70,744		288,385			(130,016)		14,171		0001
Purchased Call/S&P 500 INDEX/SPX915MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2026	02/01/2027	1	2,512,000	6939.03		146,450		49,623		216,947			(96,968)		7,321		0001
Purchased Call/S&P 500 INDEX/SPX915MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/19/2027	1	4,220,000	6861.89		233,788		91,313		348,170			(142,835)		13,161		0001
Purchased Call/S&P 500 INDEX/SPX915NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2026	02/26/2027	1	4,333,000	6908.86		239,615		98,235		350,248			(141,800)		13,842		0001
Purchased Call/S&P 500 INDEX/SPX915NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2026	02/26/2027	1	13,705,000	6878.88		746,923		307,068		1,096,768			(441,177)		43,782		0001
Purchased Call/S&P 500 INDEX/SPX915NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2026	02/24/2027	1	1,764,511	6890		88,978		36,186		127,270			(52,945)		5,599		0001
Purchased Call/S&P 500 INDEX/SPXD05XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/11/2026	02/11/2027	1	4,383,000	6941.47		236,244		86,558		346,278			(149,513)		13,278		0001
Purchased Call/S&P 500 INDEX/SPXD05XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/06/2026	02/05/2027	1	2,134,698	6798		82,595		29,138		114,367			(53,550)		6,321		0001
Purchased Call/S&P 500 INDEX/SPX915NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/19/2027	1	4,160,000	6861.89		242,112		94,565		364,320			(147,920)		12,974		0001
Purchased Call/S&P 500 INDEX/SPX9150SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/16/2027	1	1,310,568	6699		63,563		29,228		97,245			(34,320)		4,432		0001
Purchased Call/S&P 500 INDEX/SPXD05XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/09/2026	02/05/2027	1	2,525,071	6932		128,812		45,569		184,350			(83,139)		7,477		0001
Purchased Call/S&P 500 INDEX/SPXD05YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/12/2026	02/11/2027	1	2,880,710	6941		99,148		36,732		145,464			(62,648)		8,727		0001
Purchased Call/S&P 500 INDEX/SPXD05RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/12/2026	01/12/2027	1	2,849,114	6977.27		57,837		16,411		80,640			(41,357)		7,604		0001
Purchased Call/S&P 500 INDEX/SPXD05SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/20/2026	01/15/2027	1	3,289,865	6941		99,753		29,536		155,047			(70,104)		8,906		0001
Purchased Call/S&P 500 INDEX/SPX915NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2026	02/26/2027	1	2,802,004	6909		137,605		56,571		205,696			(81,278)		8,951		0001
Purchased Call/S&P 500 INDEX/SPXD05XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/09/2026	02/09/2027	1	2,649,000	6964.82		97,483		35,180		137,526			(62,229)		7,965		0001
Purchased Call/S&P 500 INDEX/SPXD05ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/17/2026	02/12/2027	1	1,927,800	6836		79,366		29,707		115,041			(49,604)		5,862		0001
Purchased Call/S&P 500 INDEX/SPXD05ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/17/2026	02/12/2027	1	886,548	6836		49,263		18,439		74,083			(30,790)		2,696		0001
Purchased Call/S&P 500 INDEX/SPXD05XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/06/2026	02/05/2027	1	3,313,147	6798		148,976		52,555		208,573			(96,589)		9,810		0001
Purchased Call/S&P 500 INDEX/SPXD05Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/11/2026	02/09/2027	1	1,530,625	6965		72,261		26,222		104,908			(45,984)		4,602		0001
Purchased Call/S&P 500 INDEX/SPXD05ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/17/2026	02/16/2027	1	3,240,782	6836		137,616		52,461		199,890			(85,065)		10,000		0001
Purchased Call/S&P 500 INDEX/SPXD05US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/23/2026	01/22/2027	1	10,195,000	6915.61		485,282		152,325		719,910			(333,298)		28,488		0001
Purchased Call/S&P 500 INDEX/SPXD05US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/23/2026	01/22/2027	1	2,963,000	6915.61		147,557		46,317		219,988			(101,344)		8,280		0001
Purchased Call/S&P 500 INDEX/SPXD05YS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/11/2026	02/09/2027	1	1,922,290	6965		62,762		22,775		88,326			(39,940)		5,780		0001
Purchased Call/S&P 500 INDEX/SPXD05ZSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/17/2026	02/12/2027	1	1,558,647	6836		32,048		11,996		44,569			(20,030)		4,740		0001
Purchased Call/S&P 500 INDEX/SPXF175S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	2,227,930	6632.19		43,445		19,550		62,315			(23,990)		7,444		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	5,625,000	6915.61		268,313		85,742		396,683			(182,774)		15,923		0001
Purchased Call/S&P 500 INDEX/SPXD05VSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2026	01/27/2027	1	2,558,539	.6971		85,599		27,902		119,284			(57,615)		7,304		0001
Purchased Call/S&P 500 INDEX/SPXK001QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	1	5,636,000	6966.28		138,646		38,128		195,884			(100,556)		14,750		0001
Purchased Call/S&P 500 INDEX/SPXD05USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	1	3,843,000	6950.23		95,306		30,719		132,542			(64,495)		10,925		0001
Purchased Call/S&P 500 INDEX/SPXD05TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	4,422,000	6915.61		190,588		59,824		279,073			(130,898)		12,356		0001
Purchased Call/S&P 500 INDEX/SPXK000SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	01/05/2027	1	978,325	6902.05		9,588		2,536		13,220			(7,040)		2,522		0001
Purchased Call/S&P 500 INDEX/SPXD05USO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	1	3,035,000	6950.23		39,152		12,619		53,185			(26,494)		8,628		0001
Purchased Call/S&P 500 INDEX/SPXK002S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/11/2027	1	3,313,000	6966.28		86,138		24,204		121,900			(61,963)		8,800		0001
Purchased Call/S&P 500 INDEX/SPXD05YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2026	02/11/2027	1	2,609,993	.6941		123,990		45,935		188,592			(78,345)		7,907		0001
Purchased Call/S&P 500 INDEX/SPXK005SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/28/2027	1	1,960,852	.6978		63,711		21,060		90,697			(42,707)		5,622		0001
Purchased Call/S&P 500 INDEX/SPXD05UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	1	3,907,000	6950.23		139,480		44,956		198,139			(94,388)		11,107		0001
Purchased Call/S&P 500 INDEX/SPXD05IWSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2026	02/03/2027	1	3,790,000	6917.81		186,089		64,080		273,425			(121,850)		11,134		0001
Purchased Call/S&P 500 INDEX/SPXK003SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	01/20/2026	11/05/2026	1	3,425,000	.6900		243,230		29,662		400,947			(212,931)		5,378		0001
Purchased Call/S&P 500 INDEX/SPXD05IWS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2026	02/01/2027	1	1,146,713	.6939		58,157		19,815		88,142			(38,291)		3,342		0001
Purchased Call/S&P 500 INDEX/SPXK005SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/28/2027	1	3,592,314	.6978		146,261		48,347		211,970			(98,043)		10,299		0001
Purchased Call/S&P 500 INDEX/SPXD05IWSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	3,808,000	6932.3		154,986		54,675		222,198			(100,485)		11,275		0001
Purchased Call/S&P 500 INDEX/SPXD05IWSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	4,854,000	6932.3		280,561		98,976		419,737			(181,902)		14,372		0001
Purchased Call/S&P 500 INDEX/SPXD05SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	242,239	6913.35		16,327		5,111		25,661			(11,228)		677		0001
Purchased Call/S&P 500 INDEX/SPXD05TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	4,084,000	6915.61		151,108		47,431		217,827			(103,783)		11,412		0001
Purchased Call/S&P 500 INDEX/SPXD05TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	2,157,000	6915.61		90,378		28,369		131,983			(62,073)		6,027		0001
Purchased Call/S&P 500 INDEX/SPXD05VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/27/2027	1	2,206,000	6978.6		86,916		28,254		123,496			(58,579)		6,298		0001
Purchased Call/S&P 500 INDEX/SPXD05VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/27/2027	1	5,981,000	6978.6		250,604		81,464		357,229			(168,900)		17,075		0001
Purchased Call/S&P 500 INDEX/SPXF179SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2027	1	7,262,000	6528.52		284,670		141,943		429,584			(142,725)		25,640		0001
Purchased Call/S&P 500 INDEX/SPXD05XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2027	1	3,374,000	6964.82		136,984		49,435		194,413			(87,445)		10,145		0001
Purchased Call/S&P 500 INDEX/SPXD05XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2027	1	8,081,000	6964.82		366,069		132,108		525,114			(233,683)		24,298		0001
Purchased Call/S&P 500 INDEX/SPXD05YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/12/2027	1	2,787,766	.6833		116,455		43,468		166,885			(73,265)		8,477		0001
Purchased Call/S&P 500 INDEX/SPXD05IWSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	7,030,000	6932.3		386,650		136,402		573,912			(250,685)		20,815		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK006SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	1	3,029,000	6798.4		157,508		55,411		242,357			(102,272)		8,969		0001
Purchased Call/S&P 500 INDEX/SPXK006S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2026	01/29/2027	1	2,022,064	6939		103,358		34,549		147,309			(68,715)		5,821		0001
Purchased Call/S&P 500 INDEX/SPXD05X9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/09/2026	02/05/2027	1	4,804,659	6932		199,712		70,650		280,240			(128,900)		14,226		0001
Purchased Call/S&P 500 INDEX/SPXD05X9T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2027	1	5,257,000	6941.47		129,848		47,575		179,393			(82,178)		15,926		0001
Purchased Call/S&P 500 INDEX/SPXF179SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/30/2027	1	4,554,791	6344		190,528		94,738		276,551			(95,788)		16,037		0001
Purchased Call/S&P 500 INDEX/SPXD05X9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2027	1	3,257,000	6964.82		140,051		50,542		199,776			(89,402)		9,793		0001
Purchased Call/S&P 500 INDEX/SPXD05X9E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2027	1	4,543,000	6964.82		218,064		78,695		314,592			(139,202)		13,660		0001
Purchased Call/S&P 500 INDEX/SPX9150SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/18/2027	1	8,018,000	6624.7		328,738		152,143		484,441			(176,528)		27,279		0001
Purchased Call/S&P 500 INDEX/SPXD05X9O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2026	02/10/2027	1	2,209,242	6941.81		26,953		9,801		36,453			(17,132)		6,668		0001
Purchased Call/S&P 500 INDEX/SPXD05Y51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2026	02/05/2027	1	2,520,396	6932		96,227		34,232		135,763			(61,918)		7,463		0001
Purchased Call/S&P 500 INDEX/SPXK006S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2026	02/02/2027	1	5,211,000	6976.44		129,233		44,146		177,488			(84,975)		15,248		0001
Purchased Call/S&P 500 INDEX/SPXK006SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	1	3,561,000	6798.4		202,977		71,407		317,768			(131,796)		10,544		0001
Purchased Call/S&P 500 INDEX/SPXD05XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2027	1	2,543,000	6964.82		137,831		49,741		201,806			(87,985)		7,646		0001
Purchased Call/S&P 500 INDEX/SPXD05XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2027	1	2,789,000	6964.82		168,177		60,692		250,135			(107,357)		8,386		0001
Purchased Call/S&P 500 INDEX/SPXK007SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	1	3,045,000	6798.4		182,091		64,060		287,882			(118,234)		9,016		0001
Purchased Call/S&P 500 INDEX/SPXD05Y59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2026	02/12/2027	1	2,355,000	6832.76		144,597		53,822		225,397			(91,116)		7,161		0001
Purchased Call/S&P 500 INDEX/SPXD05Z98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/12/2027	1	2,418,797	6833		79,508		29,760		113,143			(49,693)		7,355		0001
Purchased Call/S&P 500 INDEX/SPXD05YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2026	02/10/2027	1	1,114,862	6947		52,052		19,246		79,336			(32,928)		3,365		0001
Purchased Call/S&P 500 INDEX/SPXD05Z9B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/16/2027	1	3,588,989	6836		118,886		45,321		169,388			(73,487)		11,074		0001
Purchased Call/S&P 500 INDEX/SPXK007SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2026	02/10/2027	1	3,179,000	6941.81		105,861		38,495		148,397			(67,287)		9,595		0001
Purchased Call/S&P 500 INDEX/SPXD05X9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2026	02/10/2027	1	3,349,534	6941.81		67,996		24,726		93,574			(43,219)		10,110		0001
Purchased Call/S&P 500 INDEX/SPXD05X9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2027	1	2,963,000	6964.82		170,373		61,484		251,823			(108,758)		8,909		0001
Purchased Call/S&P 500 INDEX/SPXD05Y56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2026	02/10/2027	1	2,860,026	6942		120,370		43,892		171,152			(76,389)		8,632		0001
Purchased Call/S&P 500 INDEX/SPXD05Z9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/12/2027	1	3,263,710	6836		165,640		61,999		245,764			(103,525)		9,924		0001
Purchased Call/S&P 500 INDEX/SPXK006SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2026	02/03/2027	1	8,503,000	6917.81		210,024		72,322		293,412			(137,523)		24,979		0001
Purchased Call/S&P 500 INDEX/SPXK000SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	01/05/2027	1	3,180,695	6902.05		55,344		14,636		78,154			(40,636)		8,198		0001
Purchased Call/S&P 500 INDEX/SPXD05SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2026	01/15/2027	1	3,188,000	6944.47		131,346		38,674		190,607			(92,842)		8,630		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05Y5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/02/2026	01/29/2027	1	4,208,837	.6971		176,817		59,103		250,152			(117,551)		12,117		0001
Purchased Call/S&P 500 INDEX/SPXK0029R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2026	01/13/2027	1	2,707,000	6963.74		63,073		18,071		88,164			(44,929)		7,259		0001
Purchased Call/S&P 500 INDEX/SPXK0039K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	4,080,000	6940.01		130,152		38,429		184,208			(91,893)		11,045		0001
Purchased Call/S&P 500 INDEX/SPXD05WSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	3,415,000	6932.3		121,574		42,889		172,697			(78,823)		10,112		0001
Purchased Call/S&P 500 INDEX/SPXB21ASN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2026	02/05/2027	1	3,973,412	.6932		166,341		59,009		235,118			(107,197)		11,765		0001
Purchased Call/S&P 500 INDEX/SPXB21BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2026	03/04/2027	1	6,867,000	6869.5		273,307		115,948		386,988			(157,245)		22,375		0001
Purchased Call/S&P 500 INDEX/SPXB21BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2026	02/25/2027	1	5,830,000	6946.13		230,868		93,492		322,942			(137,256)		18,562		0001
Purchased Call/S&P 500 INDEX/SPXB21CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2026	03/12/2027	1	2,355,043	6672.62		44,510		19,974		63,606			(24,633)		7,869		0001
Purchased Call/S&P 500 INDEX/SPXD05Y5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2026	02/11/2027	1	2,117,492	.6941		85,301		31,602		127,057			(53,899)		6,415		0001
Purchased Call/S&P 500 INDEX/SPXB21DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/19/2027	1	2,186,177	.6506		76,111		36,438		123,233			(39,868)		7,460		0001
Purchased Call/S&P 500 INDEX/SPXB21BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2026	02/26/2027	1	5,761,000	6878.88		125,590		51,631		173,529			(74,181)		18,404		0001
Purchased Call/S&P 500 INDEX/SPXB21DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2026	03/24/2027	1	2,880,388	6556.37		40,613		19,468		58,050			(21,141)		9,972		0001
Purchased Call/S&P 500 INDEX/SPXB21DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/25/2027	1	2,124,508	.6477		73,003		35,586		116,393			(37,608)		7,376		0001
Purchased Call/S&P 500 INDEX/SPXD05YSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2026	02/10/2027	1	1,820,962	.6950		67,950		25,054		101,107			(43,054)		5,496		0001
Purchased Call/S&P 500 INDEX/SPXD05XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2027	1	2,245,000	6941.47		124,149		45,487		182,538			(78,571)		6,801		0001
Purchased Call/S&P 500 INDEX/SPXE17YSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	7,999,000	6832.76		345,557		128,624		508,744			(217,748)		24,324		0001
Purchased Call/S&P 500 INDEX/SPXD05YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2026	02/12/2027	1	2,392,000	6832.76		143,520		53,421		222,563			(90,437)		7,274		0001
Purchased Call/S&P 500 INDEX/SPXF171SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	2,078,942	6909.51		107,481		42,637		156,120			(65,016)		6,552		0001
Purchased Call/S&P 500 INDEX/SPXE17ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/16/2027	1	5,123,000	6836.17		185,965		70,697		269,849			(115,723)		15,807		0001
Purchased Call/S&P 500 INDEX/SPXB21BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2026	02/25/2027	1	2,502,811	6946.13		39,795		16,115		53,523			(23,659)		7,969		0001
Purchased Call/S&P 500 INDEX/SPXD05ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/12/2027	1	3,981,981	.6836		169,754		63,539		246,873			(106,096)		12,108		0001
Purchased Call/S&P 500 INDEX/SPXD05ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/18/2026	02/17/2027	1	3,647,436	.6843		146,277		56,167		210,178			(90,016)		11,295		0001
Purchased Call/S&P 500 INDEX/SPXF170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1	5,450,000	6861.89		222,905		87,063		307,516			(136,186)		16,997		0001
Purchased Call/S&P 500 INDEX/SPXF170SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/11/2027	1	1,707,602	.6941		67,758		25,529		101,722			(42,325)		5,173		0001
Purchased Call/S&P 500 INDEX/SPXF171SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	1,836,421	.6867		94,709		37,094		135,464			(57,762)		5,727		0001
Purchased Call/S&P 500 INDEX/SPXF172S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2026	02/26/2027	1	2,394,943	6908.86		32,092		13,157		43,411			(18,992)		7,651		0001
Purchased Call/S&P 500 INDEX/SPXF171SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/23/2026	02/23/2027	1	2,470,000	6837.75		144,742		57,817		219,637			(86,845)		7,811		0001
Purchased Call/S&P 500 INDEX/SPXF172S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/25/2026	02/25/2027	1	1,904,482	6946.13		24,377		9,872		32,675			(14,493)		6,064		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF172SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	02/26/2027	1	2,021,000	6878.88		71,139		29,246		100,531			(42,019)		6,456		0001
Purchased Call/S&P 500 INDEX/SPXF172SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	02/19/2027	1	2,594,768	6864		93,358		37,290		133,821			(56,224)		8,092		0001
Purchased Call/S&P 500 INDEX/SPXF173SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2026	03/03/2027	1	1,818,584	6817		94,928		40,121		135,344			(54,766)		5,906		0001
Purchased Call/S&P 500 INDEX/SPXB21C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/16/2027	1	3,393,000	6699.38		92,290		42,204		131,924			(50,064)		11,475		0001
Purchased Call/S&P 500 INDEX/SPXF173SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/05/2027	1	5,301,000	6740.02		130,935		56,375		185,424			(74,820)		17,328		0001
Purchased Call/S&P 500 INDEX/SPXD052S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/09/2027	1	1,497,436	6965		58,418		21,557		89,083			(36,818)		4,503		0001
Purchased Call/S&P 500 INDEX/SPXE17Z5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/16/2027	1	2,522,000	6836.17		66,076		25,120		93,783			(41,118)		7,782		0001
Purchased Call/S&P 500 INDEX/SPXF172SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	02/26/2027	1	4,458,000	6878.88		67,762		27,858		92,700			(40,024)		14,242		0001
Purchased Call/S&P 500 INDEX/SPXF173S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2026	03/03/2027	1	3,556,000	6816.63		200,558		84,533		300,493			(115,939)		11,549		0001
Purchased Call/S&P 500 INDEX/SPXK000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	12/31/2026	1	1,700,649	6857		56,281		14,306		81,100			(41,898)		4,269		0001
Purchased Call/S&P 500 INDEX/SPXF174S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2026	03/12/2027	1	2,999,000	6672.62		83,672		37,548		120,914			(46,306)		10,021		0001
Purchased Call/S&P 500 INDEX/SPXK002S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	1	2,499,000	6966.28		91,214		25,084		132,470			(66,155)		6,540		0001
Purchased Call/S&P 500 INDEX/SPXK000SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	12/31/2026	1	1,152,311	6856		51,741		13,152		76,671			(38,518)		2,893		0001
Purchased Call/S&P 500 INDEX/SPXK000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	12/31/2026	1	1,907,467	6856		97,376		24,752		146,763			(72,491)		4,788		0001
Purchased Call/S&P 500 INDEX/SPXK001SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2026	01/08/2027	1	3,590,000	6921.46		108,059		29,634		156,253			(78,454)		9,395		0001
Purchased Call/S&P 500 INDEX/SPXK002S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/11/2027	1	2,010,826	6966.28		32,978		9,266		45,928			(23,722)		5,341		0001
Purchased Call/S&P 500 INDEX/SPXK005S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/29/2027	1	3,689,184	6969.01		48,697		16,187		65,741			(32,554)		10,621		0001
Purchased Call/S&P 500 INDEX/SPXK005SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/27/2027	1	1,528,319	6979		73,280		24,086		108,479			(49,257)		4,363		0001
Purchased Call/S&P 500 INDEX/SPXK001SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	1	2,051,000	6966.28		47,993		13,198		67,846			(34,808)		5,368		0001
Purchased Call/S&P 500 INDEX/SPXK005SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	02/01/2027	1	2,462,000	6939.03		67,951		23,025		94,887			(44,992)		7,175		0001
Purchased Call/S&P 500 INDEX/SPXF174S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	1,820,487	6740.02		108,137		47,068		165,541			(61,287)		6,008		0001
Purchased Call/S&P 500 INDEX/SPXF174SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/09/2026	03/09/2027	1	2,077,000	6795.99		126,905		55,586		191,412			(71,275)		6,876		0001
Purchased Call/S&P 500 INDEX/SPXK003SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	01/20/2026	11/20/2026	1	3,420,000	7000		223,375		36,983		362,411			(185,901)		6,392		0001
Purchased Call/S&P 500 INDEX/SPXK005S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	01/29/2027	1	4,815,000	6939.03		169,488		56,496		240,274			(113,147)		13,862		0001
Purchased Call/S&P 500 INDEX/SPXK006S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2026	01/29/2027	1	3,476,454	6939		143,637		48,012		200,709			(95,493)		10,008		0001
Purchased Call/S&P 500 INDEX/SPXK006ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	1	3,612,000	6798.4		107,638		37,867		156,679			(69,891)		10,695		0001
Purchased Call/S&P 500 INDEX/SPXD05Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2026	02/12/2027	1	3,048,897	6833		154,641		57,721		226,201			(97,288)		9,271		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	6,562,000	6832.76		314,320		116,997		468,297			(198,065)		19,954		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK008SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2026	02/18/2027	1	3,421,000	6881.31		134,103		51,720		193,979			(82,299)		10,631		0001
Purchased Call/S&P 500 INDEX/SPXK009SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2026	02/24/2027	1	6,431,000	6890.07		254,668		102,428		362,554			(152,103)		20,406		0001
Purchased Call/S&P 500 INDEX/SPXK009S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/19/2027	1	3,070,000	6909.51		68,154		26,694		93,484			(41,566)		9,574		0001
Purchased Call/S&P 500 INDEX/SPXK009SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2026	02/24/2027	1	9,536,000	6890.07		401,466		161,471		574,447			(239,779)		30,259		0001
Purchased Call/S&P 500 INDEX/SPXK00CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	1	3,387,000	6830.71		156,141		67,041		225,491			(89,407)		11,071		0001
Purchased Call/S&P 500 INDEX/SPXK009ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2026	02/24/2027	1	1,684,385	6890.07		15,328		6,165		20,553			(9,155)		5,345		0001
Purchased Call/S&P 500 INDEX/SPXK00BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	02/26/2027	1	2,365,000	6878.88		71,896		29,557		100,463			(42,466)		7,555		0001
Purchased Call/S&P 500 INDEX/SPXK00BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	03/01/2027	1	2,264,000	6878.88		65,656		27,311		91,449			(38,463)		7,305		0001
Purchased Call/S&P 500 INDEX/SPXK009SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2026	02/23/2027	1	3,152,203	.6838		105,919		42,426		147,274			(63,435)		9,968		0001
Purchased Call/S&P 500 INDEX/SPXF1728D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2026	02/26/2027	1	4,377,000	6908.86		184,272		75,546		261,893			(109,048)		13,983		0001
Purchased Call/S&P 500 INDEX/SPXF1733S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2026	03/03/2027	1	2,189,000	6816.63		29,552		12,456		40,214			(17,083)		7,109		0001
Purchased Call/S&P 500 INDEX/SPXK00FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2026	03/25/2027	1	2,220,000	6591.9		63,936		30,823		92,745			(33,107)		7,708		0001
Purchased Call/S&P 500 INDEX/SPXK00DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/19/2027	1	7,101,095	6506.48		148,413		69,672		216,610			(79,099)		24,231		0001
Purchased Call/S&P 500 INDEX/SPXK00ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/18/2027	1	2,729,376	.6625		107,759		50,427		167,560			(57,590)		9,286		0001
Purchased Call/S&P 500 INDEX/SPXK00FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2026	03/25/2027	1	5,115,000	6368.85		73,656		35,905		109,413			(37,944)		17,759		0001
Purchased Call/S&P 500 INDEX/SPXK00DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/22/2027	1	2,985,994	6506.48		37,624		17,827		53,813			(19,888)		10,279		0001
Purchased Call/S&P 500 INDEX/SPXF1748C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/09/2026	03/09/2027	1	1,879,000	6795.99		63,510		27,819		90,707			(35,670)		6,220		0001
Purchased Call/S&P 500 INDEX/SPXK000SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2026	01/06/2027	1	6,674,000	6944.82		164,180		43,872		233,684			(120,099)		17,291		0001
Purchased Call/S&P 500 INDEX/SPXB219SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2026	01/13/2027	1	1,958,000	6963.74		25,258		7,237		34,592			(17,992)		5,251		0001
Purchased Call/S&P 500 INDEX/SPXB219ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2026	01/12/2027	1	3,105,406	.6977		126,940		36,118		186,765			(90,671)		8,288		0001
Purchased Call/S&P 500 INDEX/SPXF1758F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/15/2027	1	2,735,000	6632.19		83,691		38,041		122,550			(45,836)		9,222		0001
Purchased Call/S&P 500 INDEX/SPXB219SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2026	01/13/2027	1	4,253,000	6963.74		223,283		63,971		332,409			(159,051)		11,405		0001
Purchased Call/S&P 500 INDEX/SPXB219SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2026	01/22/2027	1	6,245,000	6913.35		154,876		48,479		218,065			(106,504)		17,451		0001
Purchased Call/S&P 500 INDEX/SPXB21CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/16/2027	1	1,907,000	6699.38		107,364		49,098		163,633			(58,241)		6,450		0001
Purchased Call/S&P 500 INDEX/SPXB219S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2026	12/31/2026	1	4,459,897	6858.47		57,533		14,583		81,084			(42,951)		11,195		0001
Purchased Call/S&P 500 INDEX/SPXB219S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2026	12/31/2026	1	2,869,000	6858.47		48,486		12,290		68,849			(36,198)		7,202		0001
Purchased Call/S&P 500 INDEX/SPXF1754	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	2,012,000	6632.19		59,354		26,709		86,802			(32,775)		6,723		0001
Purchased Call/S&P 500 INDEX/SPXB21BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2026	02/26/2027	1	10,044,000	6878.88		371,628		152,780		527,681			(219,506)		32,087		0001
Purchased Call/S&P 500 INDEX/SPXB21BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2026	03/04/2027	1	3,473,752	6869.5		75,033		31,832		102,933			(43,170)		11,318		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF176SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	3,002,648	6506.48		54,048		25,609		78,186			(28,570)		10,336		0001
Purchased Call/S&P 500 INDEX/SPXF175SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/15/2027	1	2,520,000	6632.19		109,116		49,598		163,792			(59,761)		8,497		0001
Purchased Call/S&P 500 INDEX/SPXF177S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	2,905,062	6506.48		152,516		72,266		237,942			(80,621)		10,000		0001
Purchased Call/S&P 500 INDEX/SPXB21CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	210,410	6740.02		19,757		8,600		34,478			(11,198)		694		0001
Purchased Call/S&P 500 INDEX/SPXF176SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	4,799,000	6506.48		288,900		135,622		459,850			(153,974)		16,376		0001
Purchased Call/S&P 500 INDEX/SPXF177SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/25/2027	1	8,346,000	6591.9		342,186		164,966		507,679			(177,187)		28,977		0001
Purchased Call/S&P 500 INDEX/SPXE17US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/08/2027	1	8,057,000	6966.28		342,423		94,166		504,215			(248,350)		21,086		0001
Purchased Call/S&P 500 INDEX/SPXE17VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/11/2027	1	2,740,000	6966.28		167,962		47,196		258,100			(120,823)		7,278		0001
Purchased Call/S&P 500 INDEX/SPXE17VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2026	01/13/2027	1	3,421,000	6963.74		183,024		52,436		273,239			(130,373)		9,174		0001
Purchased Call/S&P 500 INDEX/SPXE17VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	2,205,620	6926.6		20,953		6,061		28,470			(14,868)		5,943		0001
Purchased Call/S&P 500 INDEX/SPXE17USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/08/2027	1	5,441,000	6966.28		307,417		84,540		468,525			(222,961)		14,240		0001
Purchased Call/S&P 500 INDEX/SPXF177ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/24/2027	1	4,782,726	.6556		249,182		119,773		373,217			(129,383)		16,558		0001
Purchased Call/S&P 500 INDEX/SPXX00DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2026	03/19/2027	1	1,994,641	6606.49		41,289		19,329		59,222			(22,059)		6,806		0001
Purchased Call/S&P 500 INDEX/SPXB21AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/29/2026	01/29/2027	1	5,770,000	6969.01		210,605		70,007		296,796			(140,788)		16,611		0001
Purchased Call/S&P 500 INDEX/SPXB21CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/11/2026	03/11/2027	1	1,579,605	6775.8		27,169		12,050		37,947			(15,111)		5,262		0001
Purchased Call/S&P 500 INDEX/SPXB21CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/11/2026	03/11/2027	1	5,984,000	6775.8		147,206		65,290		207,502			(81,871)		19,933		0001
Purchased Call/S&P 500 INDEX/SPXE17TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/05/2026	01/05/2027	1	3,111,000	6902.05		181,682		48,048		287,074			(133,400)		8,019		0001
Purchased Call/S&P 500 INDEX/SPXE17USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/08/2027	1	3,493,000	6966.28		194,560		53,504		295,595			(141,110)		9,142		0001
Purchased Call/S&P 500 INDEX/SPXE17VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/12/2026	01/12/2027	1	2,069,000	6977.27		124,968		35,459		189,798			(89,360)		5,522		0001
Purchased Call/S&P 500 INDEX/SPXF178SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	2,160,000	6477.16		70,632		34,335		105,695			(36,480)		7,500		0001
Purchased Call/S&P 500 INDEX/SPXF178SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	8,244,000	6368.85		298,433		145,476		462,909			(153,738)		28,623		0001
Purchased Call/S&P 500 INDEX/SPXF178SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	6,043,000	6368.85		261,058		127,256		410,471			(134,484)		20,981		0001
Purchased Call/S&P 500 INDEX/SPXF178SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/29/2027	1	2,273,000	6368.85		98,421		48,533		154,269			(50,149)		7,981		0001
Purchased Call/S&P 500 INDEX/SPXF177SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/25/2027	1	4,349,000	6591.9		224,843		108,396		341,331			(116,426)		15,100		0001
Purchased Call/S&P 500 INDEX/SPXF178SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	7,983,000	6368.85		257,053		125,304		395,534			(132,421)		27,717		0001
Purchased Call/S&P 500 INDEX/SPXF179S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/30/2026	03/30/2027	1	3,588,000	6343.72		43,774		21,706		65,424			(22,067)		12,633		0001
Purchased Call/S&P 500 INDEX/SPXE17WSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/21/2026	01/21/2027	1	6,397,000	6875.62		339,041		104,608		516,577			(234,078)		17,797		0001
Purchased Call/S&P 500 INDEX/SPXF179SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2027	1	2,877,000	6528.52		97,243		48,487		145,680			(48,755)		10,158		0001
Purchased Call/S&P 500 INDEX/SPXF179ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/30/2027	1	12,294,129	.6344		694,734		345,448		1,031,105			(349,276)		43,287		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17V$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	4,125,000	6926.6		218,213		63,119		327,727			(154,841)		11,115		0001
Purchased Call/S&P 500 INDEX/SPXE17VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/15/2027	1	2,279,486	6944.47		42,626		12,551		58,856			(30,130)		6,171		0001
Purchased Call/S&P 500 INDEX/SPXE17W$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/19/2027	1	1,691,000	6940.01		61,891		18,755		88,500			(43,223)		4,663		0001
Purchased Call/S&P 500 INDEX/SPXF179$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2027	1	10,552,000	6528.52		440,018		219,403		668,743			(220,612)		37,256		0001
Purchased Call/S&P 500 INDEX/SPXE17X$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2026	01/29/2027	1	5,102,000	6969.01		208,162		69,195		295,722			(139,155)		14,688		0001
Purchased Call/S&P 500 INDEX/SPXE17XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2026	01/29/2027	1	1,747,893	.6969		83,678		27,893		124,056			(55,862)		5,032		0001
Purchased Call/S&P 500 INDEX/SPXE17W$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	1,923,814	6913.35		29,050		9,093		39,886			(19,977)		5,376		0001
Purchased Call/S&P 500 INDEX/SPXE17XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2026	01/22/2027	1	3,236,788	6915.61		64,088		20,117		89,400			(44,017)		9,045		0001
Purchased Call/S&P 500 INDEX/SPX0130$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	3,430,000	6858.47		138,915		35,212		209,801			(103,708)		8,610		0001
Purchased Call/S&P 500 INDEX/SPX0130$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	4,552,000	6858.47		112,434		28,500		163,190			(83,939)		11,427		0001
Purchased Call/S&P 500 INDEX/SPXK00FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2026	03/19/2027	1	2,134,125	.6506		73,032		34,573		104,442			(38,449)		7,282		0001
Purchased Call/S&P 500 INDEX/SPX013PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	6,190,000	6858.47		325,594		82,532		510,084			(243,074)		15,538		0001
Purchased Call/S&P 500 INDEX/SPX0130$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	2,997,114	6858.47		28,173		7,141		39,570			(21,033)		7,524		0001
Purchased Call/S&P 500 INDEX/SPX0130$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	4,531,523	6858.47		89,271		22,629		128,671			(66,646)		11,375		0001
Purchased Call/S&P 500 INDEX/SPX013PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	01/04/2027	1	4,901,000	6858.47		63,223		16,546		88,842			(46,685)		12,567		0001
Purchased Call/S&P 500 INDEX/SPX0133$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2026	01/22/2027	1	2,031,000	6915.61		29,246		9,180		40,343			(20,087)		5,675		0001
Purchased Call/S&P 500 INDEX/SPX013US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	1	3,647,000	6939.03		90,446		30,149		125,724			(60,380)		10,499		0001
Purchased Call/S&P 500 INDEX/SPX013US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	1	5,269,000	6939.03		227,621		75,874		328,111			(151,956)		15,169		0001
Purchased Call/S&P 500 INDEX/SPX013PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2026	01/08/2027	1	1,476,682	6921.46		12,404		3,402		17,212			(9,006)		3,865		0001
Purchased Call/S&P 500 INDEX/SPX0133$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2026	01/19/2027	1	6,647,000	6940.01		85,746		25,984		117,397			(59,883)		18,328		0001
Purchased Call/S&P 500 INDEX/SPXK00D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2026	03/19/2027	1	3,856,000	6606.49		137,659		64,444		202,367			(73,544)		13,158		0001
Purchased Call/S&P 500 INDEX/SPXK00969	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/19/2027	1	8,793,000	6909.51		371,065		145,334		528,308			(226,309)		27,422		0001
Purchased Call/S&P 500 INDEX/SPX013USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2026	02/02/2027	1	4,490,000	6976.44		123,924		42,332		171,276			(81,484)		13,138		0001
Purchased Call/S&P 500 INDEX/SPXK00ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/23/2027	1	2,580,000	.6581		69,144		32,953		100,305			(36,182)		8,907		0001
Purchased Call/S&P 500 INDEX/SPX013USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/28/2027	1	1,137,673	.6978		47,156		15,631		68,375			(31,567)		3,262		0001
Purchased Call/S&P 500 INDEX/SPXK00F$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2026	03/29/2027	1	3,810,657	6368.85		60,589		29,877		90,042			(30,873)		13,380		0001
Purchased Call/S&P 500 INDEX/SPXB21A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/22/2027	1	37,838	6909.51		3,352		1,330		5,124			(2,028)		119		0001
Purchased Call/S&P 500 INDEX/SPXF175$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	2,415,488	.6673		87,340		39,303		130,445			(48,229)		8,071		0001
Purchased Call/S&P 500 INDEX/SPXF176$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	3,741,000	6506.48		132,057		61,994		197,555			(70,382)		12,765		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/04/2027	1	2,074,589	.6870		66,434		28,419		96,084			(38,145)		6,760		0001
Purchased Call/S&P 500 INDEX/SPXK00ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/18/2027	1	1,775,420	.6625		55,677		26,055		84,909			(29,756)		6,040		0001
Purchased Call/S&P 500 INDEX/SPXK001$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	1	5,544,000	6966.28		70,963		19,515		97,986			(51,468)		14,509		0001
Purchased Call/S&P 500 INDEX/SPXK00C$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	1	4,807,000	6830.71		159,592		68,523		224,906			(91,383)		15,713		0001
Purchased Call/S&P 500 INDEX/SPXK00E$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/23/2027	1	4,808,000	.6581		117,796		56,140		170,248			(61,641)		16,598		0001
Purchased Call/S&P 500 INDEX/SPXF177$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2026	03/24/2027	1	11,362,000	6556.37		479,476		229,832		719,146			(249,590)		39,337		0001
Purchased Call/S&P 500 INDEX/SPXF177$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/25/2027	1	5,663,000	6591.9		246,907		119,032		368,027			(127,850)		19,662		0001
Purchased Call/S&P 500 INDEX/SPXE17T$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/07/2027	1	2,306,000	6920.93		93,624		25,276		139,499			(68,230)		6,005		0001
Purchased Call/S&P 500 INDEX/SPXE17U$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	4,573,971	6921.46		205,829		56,446		308,030			(149,437)		11,971		0001
Purchased Call/S&P 500 INDEX/SPXE17V$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/11/2027	1	1,797,000	6966.28		64,692		18,178		93,758			(46,536)		4,773		0001
Purchased Call/S&P 500 INDEX/SPXE17V$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/11/2027	1	4,368,000	6966.28		189,571		53,268		279,508			(136,367)		11,602		0001
Purchased Call/S&P 500 INDEX/SPXF179$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/25/2027	1	1,655,901	.6369		56,664		27,777		81,979			(28,885)		5,749		0001
Purchased Call/S&P 500 INDEX/SPX013T$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	1	3,688,861	6939.03		47,586		15,862		64,601			(31,768)		10,620		0001
Purchased Call/S&P 500 INDEX/SPXB219$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2026	01/04/2027	1	1,838,760	6858.47		30,523		7,988		43,261			(22,539)		4,715		0001
Purchased Call/S&P 500 INDEX/SPX013U$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	02/01/2027	1	2,298,000	6939.03		72,847		24,684		102,634			(48,234)		6,697		0001
Purchased Call/S&P 500 INDEX/SPXK00C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	1	3,852,000	6830.71		112,864		48,459		158,129			(64,626)		12,591		0001
Purchased Call/S&P 500 INDEX/SPXK00C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	1	3,089,000	6830.71		178,235		76,528		264,770			(102,058)		10,097		0001
Purchased Call/S&P 500 INDEX/SPXK00D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/19/2027	1	2,031,000	6506.48		31,684		14,874		45,708			(16,886)		6,930		0001
Purchased Call/S&P 500 INDEX/SPXE050$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/26/2026	02/26/2027	1	6,247,000	6908.86		154,301		63,259		212,668			(91,312)		19,957		0001
Purchased Call/S&P 500 INDEX/SPXE050$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2026	02/19/2027	1	2,653,236	.6865		107,815		42,345		158,956			(65,405)		8,275		0001
Purchased Call/S&P 500 INDEX/SPXE051$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/02/2026	02/25/2027	1	1,465,633	.6946		70,352		28,887		105,217			(41,429)		4,666		0001
Purchased Call/S&P 500 INDEX/SPXE051$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2026	03/09/2027	1	3,277,000	6795.99		157,951		69,185		231,122			(88,712)		10,848		0001
Purchased Call/S&P 500 INDEX/SPXE053$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2026	03/12/2027	1	11,491,000	6632.19		632,005		284,402		980,266			(348,992)		38,395		0001
Purchased Call/S&P 500 INDEX/SPXK00ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/19/2027	1	1,587,550	.6606		64,857		30,447		100,377			(34,567)		5,417		0001
Purchased Call/S&P 500 INDEX/SPXE052$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2026	03/05/2027	1	1,833,031	.6831		72,535		31,318		110,755			(41,190)		5,992		0001
Purchased Call/S&P 500 INDEX/SPXE053$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2026	03/12/2027	1	3,862,000	6632.19		224,768		101,146		352,064			(124,117)		12,904		0001
Purchased Call/S&P 500 INDEX/SPXE053$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2026	03/17/2027	1	1,714,953	6716.09		33,613		15,464		47,290			(18,142)		5,817		0001
Purchased Call/S&P 500 INDEX/SPXE052$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2026	03/11/2027	1	3,033,000	6775.8		176,521		78,292		266,590			(98,174)		10,103		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE052SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/09/2027	1	2,942,664	.6796		94,805		41,756		137,471			(53,018)		9,741		0001
Purchased Call/S&P 500 INDEX/SPXE054S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2026	03/19/2027	1	1,880,373	.6506		77,085		36,389		112,529			(40,684)		6,416		0001
Purchased Call/S&P 500 INDEX/SPXE054SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2027	1	1,954,557	.6581		64,262		30,711		94,284			(33,543)		6,748		0001
Purchased Call/S&P 500 INDEX/SPXE053SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2026	03/17/2027	1	1,302,921	.6716		41,877		19,319		61,983			(22,549)		4,420		0001
Purchased Call/S&P 500 INDEX/SPXE17XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2026	01/28/2027	1	1,929,870	.6978		94,029		31,082		139,195			(63,030)		5,533		0001
Purchased Call/S&P 500 INDEX/SPXK002SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2026	01/13/2027	1	2,928,000	6963.74		88,718		25,418		125,613			(63,197)		7,852		0001
Purchased Call/S&P 500 INDEX/SPXK006SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2026	02/03/2027	1	2,693,000	6917.81		106,374		36,630		152,756			(69,653)		7,911		0001
Purchased Call/S&P 500 INDEX/SPXK001SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	1	4,658,000	6966.28		164,427		45,218		237,757			(119,255)		12,191		0001
Purchased Call/S&P 500 INDEX/SPXE054S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2026	03/24/2027	1	5,571,000	6556.37		173,815		83,316		255,665			(90,479)		19,287		0001
Purchased Call/S&P 500 INDEX/SPXK003SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6II8S60X2D1J857QP30	01/20/2026	11/12/2026	1	3,425,000	.6900		246,995		35,285		405,314			(211,114)		5,878		0001
Purchased Call/S&P 500 INDEX/SPXK005SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	02/01/2027	1	2,517,000	6939.03		62,422		21,151		86,613			(41,331)		7,335		0001
Purchased Call/S&P 500 INDEX/SPXK006S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2026	02/02/2027	1	7,775,000	6976.44		448,618		153,247		659,144			(294,981)		22,750		0001
Purchased Call/S&P 500 INDEX/SPXB21DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/12/2027	1	2,829,191	.6673		120,102		54,197		174,552			(65,873)		9,453		0001
Purchased Call/S&P 500 INDEX/SPXE053SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/17/2026	03/17/2027	1	6,263,000	6716.09		231,731		106,609		336,378			(125,071)		21,245		0001
Purchased Call/S&P 500 INDEX/SPXE054S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2026	03/24/2027	1	3,507,240	6556.37		70,496		33,791		101,462			(36,696)		12,142		0001
Purchased Call/S&P 500 INDEX/SPXE054S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2026	03/24/2027	1	5,699,000	6556.37		225,680		108,177		336,909			(117,477)		19,731		0001
Purchased Call/S&P 500 INDEX/SPXK00DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/17/2026	03/12/2027	1	1,220,083	.6632		63,653		28,804		92,101			(34,833)		4,077		0001
Purchased Call/S&P 500 INDEX/SPXB21DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/30/2026	03/30/2027	1	4,678,000	6343.72		110,869		54,976		169,887			(55,890)		16,471		0001
Purchased Call/S&P 500 INDEX/SPXK006S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2026	02/02/2027	1	5,761,000	6976.44		342,203		116,896		505,152			(225,010)		16,857		0001
Purchased Call/S&P 500 INDEX/SPXE054SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2027	1	4,475,080	.6581		177,548		84,850		263,770			(92,676)		15,449		0001
Purchased Call/S&P 500 INDEX/SPXE050SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2026	02/24/2027	1	3,068,000	6890.07		84,370		33,934		117,738			(50,391)		9,735		0001
Purchased Call/S&P 500 INDEX/SPXK009SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	1	2,711,000	6909.51		59,371		23,552		81,342			(35,914)		8,544		0001
Purchased Call/S&P 500 INDEX/SPXF170S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/17/2026	02/17/2027	1	3,611,000	6843.22		118,802		45,492		170,555			(73,234)		11,182		0001
Purchased Call/S&P 500 INDEX/SPXE17YSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	4,158,000	6932.3		240,332		86,069		359,097			(154,546)		12,455		0001
Purchased Call/S&P 500 INDEX/SPXE17YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	13,278,000	6832.76		605,477		225,372		896,424			(381,533)		40,376		0001
Purchased Call/S&P 500 INDEX/SPXE172S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/12/2027	1	7,844,000	6836.17		192,962		72,025		273,465			(121,397)		23,852		0001
Purchased Call/S&P 500 INDEX/SPXE053S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/16/2026	03/16/2027	1	3,461,000	6699.38		168,897		77,237		252,526			(91,621)		11,705		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/30/2026	03/25/2027	1	2,082,614	.6369		65,472		32,004		103,030			(33,463)		7,231		0001
Purchased Call/S&P 500 INDEX/SPXE050$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2026	02/19/2027	1	4,242,203	.6864		206,054		80,929		310,217			(125,002)		13,230		0001
Purchased Call/S&P 500 INDEX/SPXE052$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2026	03/11/2027	1	1,604,000	6775.8		83,729		37,136		124,443			(46,567)		5,343		0001
Purchased Call/S&P 500 INDEX/SPXE17X$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2026	02/05/2027	1	5,807,000	6798.4		193,373		68,029		283,713			(125,560)		17,194		0001
Purchased Call/S&P 500 INDEX/SPXK009$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/19/2027	1	2,641,000	6909.51		161,365		63,201		241,377			(98,415)		8,236		0001
Purchased Call/S&P 500 INDEX/SPXK00BS$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	02/26/2027	1	1,745,546	6878.88		32,991		13,563		45,175			(19,486)		5,576		0001
Purchased Call/S&P 500 INDEX/SPXE17X$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2026	02/05/2027	1	4,807,000	6798.4		200,452		70,519		300,135			(130,156)		14,233		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	2,498,000	6832.76		65,198		24,268		92,431			(41,084)		7,596		0001
Purchased Call/S&P 500 INDEX/SPXK00C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	1	3,268,000	6830.71		142,812		61,318		204,951			(81,774)		10,682		0001
Purchased Call/S&P 500 INDEX/SPXK00C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	1	2,142,000	6830.71		108,814		46,721		158,792			(62,307)		7,002		0001
Purchased Call/S&P 500 INDEX/SPXF170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/17/2026	02/17/2027	1	8,183,000	6843.22		322,410		123,457		469,336			(198,746)		25,340		0001
Purchased Call/S&P 500 INDEX/SPXF170$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1	2,196,831	6861.89		38,225		14,930		47,067			(23,354)		6,851		0001
Purchased Call/S&P 500 INDEX/SPXF170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1	5,591,000	6861.89		242,649		94,774		337,271			(148,249)		17,436		0001
Purchased Call/S&P 500 INDEX/SPXK009$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/19/2027	1	10,136,000	6909.51		487,542		190,954		703,552			(297,347)		31,611		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	2,047,884	6932.3		109,767		39,310		162,197			(70,586)		6,134		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	722,345	6932.3		40,668		14,564		60,544			(26,152)		2,164		0001
Purchased Call/S&P 500 INDEX/SPXK00D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2026	03/18/2027	1	2,484,313	.6625		129,063		60,229		195,324			(69,141)		8,452		0001
Purchased Call/S&P 500 INDEX/SPXK00ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/19/2027	1	2,497,253	.6606		95,513		44,838		146,858			(50,905)		8,521		0001
Purchased Call/S&P 500 INDEX/SPXK00A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2026	02/26/2027	1	3,024,000	6908.86		105,840		43,391		148,074			(62,634)		9,660		0001
Purchased Call/S&P 500 INDEX/SPXK00BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	03/01/2027	1	2,104,000	6878.88		101,202		42,098		146,630			(59,288)		6,789		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	4,396,000	6832.76		178,917		66,597		262,160			(112,742)		13,367		0001
Purchased Call/S&P 500 INDEX/SPXF171$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/23/2026	02/23/2027	1	4,218,000	6837.75		207,526		82,896		306,661			(124,515)		13,338		0001
Purchased Call/S&P 500 INDEX/SPXF172$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2026	02/26/2027	1	1,453,528	6908.86		29,216		11,978		39,830			(17,289)		4,643		0001
Purchased Call/S&P 500 INDEX/SPXF172$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	02/26/2027	1	3,052,000	6878.88		85,761		35,257		119,684			(50,656)		9,750		0001
Purchased Call/S&P 500 INDEX/SPXF171$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	3,413,000	6909.51		94,199		37,368		130,619			(56,981)		10,756		0001
Purchased Call/S&P 500 INDEX/SPXF171$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	3,484,000	6909.51		129,256		51,275		182,238			(78,188)		10,980		0001
Purchased Call/S&P 500 INDEX/SPXF171$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/23/2026	02/23/2027	1	4,036,000	6837.75		168,705		67,389		245,239			(101,223)		12,763		0001
Purchased Call/S&P 500 INDEX/SPXF170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1	2,576,000	6861.89		69,810		27,266		91,080			(42,651)		8,034		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	10,019,000	6909.51		371,705		145,584		523,883			(226,699)		31,246		0001
Purchased Call/S&P 500 INDEX/SPXF171S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	2,405,000	6909.51		120,972		47,381		175,226			(73,779)		7,500		0001
Purchased Call/S&P 500 INDEX/SPXF172SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	03/01/2027	1	3,287,000	6878.88		81,189		33,773		112,478			(47,563)		10,606		0001
Purchased Call/S&P 500 INDEX/SPXF174SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/09/2026	03/09/2027	1	3,171,000	6795.99		86,885		38,057		122,914			(48,799)		10,497		0001
Purchased Call/S&P 500 INDEX/SPXF174SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/11/2026	03/11/2027	1	3,553,000	6775.8		140,699		62,404		203,569			(78,252)		11,835		0001
Purchased Call/S&P 500 INDEX/SPXF175S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	7,138,000	6632.19		344,052		154,823		522,994			(189,985)		23,850		0001
Purchased Call/S&P 500 INDEX/SPXK002S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/09/2026	01/11/2027	1	2,306,000	6966.28		72,408		20,346		103,744			(52,087)		6,125		0001
Purchased Call/S&P 500 INDEX/SPXK003SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/16/2026	01/15/2027	1	3,483,000	6940.01		119,467		35,274		169,948			(84,349)		9,429		0001
Purchased Call/S&P 500 INDEX/SPXK005SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/29/2026	01/29/2027	1	5,991,000	6969.01		256,415		85,235		364,887			(171,412)		17,247		0001
Purchased Call/S&P 500 INDEX/SPXE17T5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/05/2027	1	5,133,614	.6902		260,212		69,006		387,175			(190,870)		13,232		0001
Purchased Call/S&P 500 INDEX/SPXF173SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/05/2027	1	1,898,937	.6831		61,118		26,315		88,939			(34,925)		6,207		0001
Purchased Call/S&P 500 INDEX/SPXF174SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2026	03/11/2027	1	1,754,120	.6776		68,761		30,752		104,160			(38,159)		5,843		0001
Purchased Call/S&P 500 INDEX/SPXF175SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/15/2027	1	2,229,000	6632.19		54,388		24,722		78,768			(29,787)		7,516		0001
Purchased Call/S&P 500 INDEX/SPXF174SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2026	03/11/2027	1	1,775,637	.6776		85,336		38,164		132,478			(47,357)		5,915		0001
Purchased Call/S&P 500 INDEX/SPXF176S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2026	03/19/2027	1	3,528,000	6606.49		104,429		48,888		152,081			(55,791)		12,039		0001
Purchased Call/S&P 500 INDEX/SPXF178S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	6,317,000	6477.16		305,743		148,625		471,122			(157,911)		21,933		0001
Purchased Call/S&P 500 INDEX/SPXF174S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	2,770,000	6740.02		155,674		67,759		236,508			(88,229)		9,141		0001
Purchased Call/S&P 500 INDEX/SPXB21D5W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/30/2026	03/30/2027	1	2,991,000	6343.72		45,164		22,395		68,184			(22,768)		10,531		0001
Purchased Call/S&P 500 INDEX/SPXE052SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2026	03/11/2027	1	2,721,000	6775.8		161,083		71,445		244,036			(89,589)		9,064		0001
Purchased Call/S&P 500 INDEX/SPXE053S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2026	03/12/2027	1	4,246,000	6632.19		251,788		113,305		395,252			(139,037)		14,187		0001
Purchased Call/S&P 500 INDEX/SPXF176SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	1	7,502,000	6506.48		296,329		139,110		447,772			(157,934)		25,599		0001
Purchased Call/S&P 500 INDEX/SPXF176SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	4,019,000	6506.48		95,652		45,323		140,199			(50,563)		13,835		0001
Purchased Call/S&P 500 INDEX/SPXF177S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	3,376,707	6506.48		199,901		94,719		317,822			(105,670)		11,624		0001
Purchased Call/S&P 500 INDEX/SPXD05RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2027	1	6,435,000	6977.27		288,932		81,983		423,819			(206,606)		17,175		0001
Purchased Call/S&P 500 INDEX/SPXD05RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2026	01/07/2027	1	2,940,562	6920.93		42,050		11,352		58,938			(30,645)		7,657		0001
Purchased Call/S&P 500 INDEX/SPXF178S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	2,167,000	6477.16		99,465		48,351		152,490			(51,372)		7,524		0001
Purchased Call/S&P 500 INDEX/SPXE053S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2026	03/15/2027	1	4,534,000	6632.19		268,866		122,212		421,549			(147,254)		15,288		0001
Purchased Call/S&P 500 INDEX/SPXD05RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2027	1	6,490,000	6977.27		305,679		86,735		450,509			(218,581)		17,321		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2027	1	3,172,000	6977.27		171,288		48,602		256,965			(122,483)		8,466		0001
Purchased Call/S&P 500 INDEX/SPXD05RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2026	01/13/2027	1	2,771,562	.6968		131,128		37,672		200,236			(93,302)		7,433		0001
Purchased Call/S&P 500 INDEX/SPXD05TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/20/2027	1	2,739,135	.6797		95,378		29,490		132,331			(65,950)		7,587		0001
Purchased Call/S&P 500 INDEX/SPXF178SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	2,433,000	6477.16		145,007		70,489		229,617			(74,894)		8,447		0001
Purchased Call/S&P 500 INDEX/SPXK00CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	1	2,752,000	6830.71		148,333		63,689		218,183			(84,936)		8,996		0001
Purchased Call/S&P 500 INDEX/SPXK00DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/19/2027	1	6,905,182	6506.48		87,005		40,844		124,544			(46,371)		23,563		0001
Purchased Call/S&P 500 INDEX/SPXF170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1	2,812,000	6861.89		99,264		38,771		134,026			(60,646)		8,770		0001
Purchased Call/S&P 500 INDEX/SPXF171SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	3,870,000	6909.51		158,283		61,994		224,801			(96,535)		12,069		0001
Purchased Call/S&P 500 INDEX/SPXF178S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	2,592,000	6477.16		141,005		68,544		220,271			(72,827)		8,999		0001
Purchased Call/S&P 500 INDEX/SPXD05TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	4,467,000	6915.61		145,178		45,570		207,601			(99,710)		12,482		0001
Purchased Call/S&P 500 INDEX/SPXD05TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/20/2027	1	1,710,170	.6797		76,903		23,778		108,862			(53,175)		4,737		0001
Purchased Call/S&P 500 INDEX/SPXD05US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	3,239,000	6915.61		183,327		57,544		279,273			(125,912)		9,051		0001
Purchased Call/S&P 500 INDEX/SPXD05TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/21/2027	1	2,442,781	.6876		102,310		31,830		147,779			(70,549)		6,796		0001
Purchased Call/S&P 500 INDEX/SPXK000SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	01/05/2027	1	2,586,000	6902.05		56,375		14,909		80,429			(41,393)		6,666		0001
Purchased Call/S&P 500 INDEX/SPXD05US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	4,202,000	6915.61		249,179		78,214		382,188			(171,139)		11,742		0001
Purchased Call/S&P 500 INDEX/SPXD05US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	5,159,000	6915.61		316,763		99,428		489,240			(217,557)		14,416		0001
Purchased Call/S&P 500 INDEX/SPXD05USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	2,395,000	6915.61		125,259		40,028		187,742			(85,326)		6,780		0001
Purchased Call/S&P 500 INDEX/SPXD05SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2026	01/15/2027	1	2,736,353	.6940		121,489		35,972		199,005			(85,380)		7,408		0001
Purchased Call/S&P 500 INDEX/SPXD05SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2026	01/15/2027	1	506,993	.6940		24,716		7,318		41,280			(17,370)		1,373		0001
Purchased Call/S&P 500 INDEX/SPXD05USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	1	2,159,526	6950.23		21,163		6,821		28,483			(14,321)		6,139		0001
Purchased Call/S&P 500 INDEX/SPXD05VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2026	01/28/2027	1	2,351,592	6978.03		23,046		7,555		30,769			(15,469)		6,742		0001
Purchased Call/S&P 500 INDEX/SPXD05VSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/26/2027	1	1,438,698	.6950		48,308		15,613		66,873			(32,647)		4,090		0001
Purchased Call/S&P 500 INDEX/SPXK001SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2026	01/08/2027	1	2,223,000	6921.46		81,362		22,313		119,429			(59,071)		5,818		0001
Purchased Call/S&P 500 INDEX/SPX013USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2026	02/04/2027	1	3,510,000	6882.72		134,082		46,541		193,922			(87,429)		10,352		0001
Purchased Call/S&P 500 INDEX/SPX013VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	5,018,000	6932.3		123,443		43,548		172,374			(80,034)		14,858		0001
Purchased Call/S&P 500 INDEX/SPX013XSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/17/2026	02/17/2027	1	2,153,000	6843.22		27,343		10,470		37,907			(16,855)		6,667		0001
Purchased Call/S&P 500 INDEX/SPXD05USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	1,569,811	.6913		67,217		21,099		98,017			(46,166)		4,387		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013V$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	4,570,000	6932.3		120,191		42,401		168,315			(77,926)		13,531		0001
Purchased Call/S&P 500 INDEX/SPX013W$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/16/2027	1	19,758	6836.17		121		46		167			(75)		61		0001
Purchased Call/S&P 500 INDEX/SPX000$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	01/05/2027	1	6,175,000	6902.05		156,228		41,316		223,916			(114,710)		15,916		0001
Purchased Call/S&P 500 INDEX/SPXD05V$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2026	01/27/2027	1	3,372,021	6967		170,387		55,541		245,786			(114,684)		9,627		0001
Purchased Call/S&P 500 INDEX/SPX013VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	4,828,165	6932.3		46,833		16,522		63,398			(30,364)		14,296		0001
Purchased Call/S&P 500 INDEX/SPXF172$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2026	02/26/2027	1	3,081,000	6908.86		101,981		41,809		142,330			(60,350)		9,843		0001
Purchased Call/S&P 500 INDEX/SPXD05USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	3,055,000	6915.61		170,469		54,475		258,112			(116,123)		8,648		0001
Purchased Call/S&P 500 INDEX/SPXP130$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	3,063,000	6740.02		46,251		19,914		64,898			(26,429)		10,012		0001
Purchased Call/S&P 500 INDEX/SPX013XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/12/2027	1	14,679,000	6836.17		667,895		249,298		989,781			(420,186)		44,636		0001
Purchased Call/S&P 500 INDEX/SPX013XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/17/2026	02/17/2027	1	1,985,073	6843.22		19,057		7,297		26,290			(11,747)		6,147		0001
Purchased Call/S&P 500 INDEX/SPX013XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	1	4,169,000	6881.31		90,884		35,052		126,126			(55,776)		12,956		0001
Purchased Call/S&P 500 INDEX/SPX013ZSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2026	03/03/2027	1	7,835,000	6816.63		311,833		131,434		447,760			(180,265)		25,446		0001
Purchased Call/S&P 500 INDEX/SPXF177$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/25/2027	1	6,209,000	6591.9		262,641		126,617		390,627			(135,998)		21,558		0001
Purchased Call/S&P 500 INDEX/SPXF178$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	3,913,000	6477.16		164,737		80,081		250,440			(85,084)		13,586		0001
Purchased Call/S&P 500 INDEX/SPXD05RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2027	1	4,259,000	6977.27		146,510		41,572		209,566			(104,764)		11,367		0001
Purchased Call/S&P 500 INDEX/SPX013YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/19/2027	1	4,316,000	6909.51		68,624		26,878		93,346			(41,853)		13,460		0001
Purchased Call/S&P 500 INDEX/SPXP130$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	4,011,000	6740.02		233,841		100,682		357,636			(133,624)		13,111		0001
Purchased Call/S&P 500 INDEX/SPXP130$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	2,191,590	6740.02		35,942		15,644		50,198			(20,370)		7,232		0001
Purchased Call/S&P 500 INDEX/SPXP130$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	7,349,000	6740.02		413,014		177,825		628,012			(236,008)		24,022		0001
Purchased Call/S&P 500 INDEX/SPXD05RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2027	1	3,642,000	6977.27		151,143		42,886		219,824			(108,078)		9,720		0001
Purchased Call/S&P 500 INDEX/SPX013YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/22/2027	1	1,812,279	6909.51		17,579		6,974		23,653			(10,634)		5,711		0001
Purchased Call/S&P 500 INDEX/SPXF178SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2026	03/25/2027	1	2,357,000	6477.16		134,113		65,194		210,942			(69,267)		8,184		0001
Purchased Call/S&P 500 INDEX/SPXF178SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	4,924,000	6368.85		131,471		64,087		200,298			(67,727)		17,096		0001
Purchased Call/S&P 500 INDEX/SPXD05T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	5,443,000	6913.35		285,758		89,448		429,476			(196,507)		15,209		0001
Purchased Call/S&P 500 INDEX/SPXK000$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2026	01/06/2027	1	2,853,000	6944.82		115,261		30,800		170,382			(84,314)		7,392		0001
Purchased Call/S&P 500 INDEX/SPXK001$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2026	01/08/2027	1	138,974	6921.46		11,729		3,217		17,363			(8,516)		364		0001
Purchased Call/S&P 500 INDEX/SPX013V$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	5,512,749	6932.3		70,563		24,893		96,181			(45,750)		16,323		0001
Purchased Call/S&P 500 INDEX/SPXE17T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/06/2027	1	6,218,000	6944.82		323,336		86,401		492,665			(236,522)		16,110		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17T$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/05/2026	01/05/2027	1	4,521,000	6902.05		201,185		53,206		303,906			(147,719)		11,653		0001
Purchased Call/S&P 500 INDEX/SPX013P$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2026	01/08/2027	1	2,625,000	6921.46		33,600		9,214		46,857			(24,395)		6,870		0001
Purchased Call/S&P 500 INDEX/SPXE17T$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/02/2026	12/31/2026	1	3,939,000	6858.47		244,612		62,005		396,326			(182,617)		9,888		0001
Purchased Call/S&P 500 INDEX/SPX013O$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	4,651,000	6858.47		165,111		41,853		246,170			(123,264)		11,675		0001
Purchased Call/S&P 500 INDEX/SPX013P$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	01/04/2027	1	2,589,851	6858.47		25,381		6,642		35,309			(18,741)		6,641		0001
Purchased Call/S&P 500 INDEX/SPX013V$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	6,751,000	6932.3		290,293		102,409		419,278			(188,212)		19,989		0001
Purchased Call/S&P 500 INDEX/SPX013I$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/12/2027	1	5,455,000	6836.17		191,471		71,468		276,610			(120,458)		16,588		0001
Purchased Call/S&P 500 INDEX/SPXE17T$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/07/2027	1	3,402,053	6920.93		68,721		18,553		97,782			(50,082)		8,859		0001
Purchased Call/S&P 500 INDEX/SPXE17T$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/07/2027	1	2,878,000	6920.93		133,251		35,974		201,431			(97,109)		7,494		0001
Purchased Call/S&P 500 INDEX/SPXE17U$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	3,042,000	6921.46		177,957		48,803		277,412			(129,202)		7,961		0001
Purchased Call/S&P 500 INDEX/SPXE17V$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/11/2027	1	2,128,000	6966.28		113,635		31,931		171,368			(81,743)		5,652		0001
Purchased Call/S&P 500 INDEX/SPX013X$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/17/2026	02/17/2027	1	2,951,000	6843.22		46,626		17,854		64,748			(28,742)		9,138		0001
Purchased Call/S&P 500 INDEX/SPX013Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/26/2027	1	6,150,000	6878.88		281,055		115,545		406,070			(166,008)		19,647		0001
Purchased Call/S&P 500 INDEX/SPX013Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	03/01/2027	1	2,097,984	6878.88		26,854		11,171		36,418			(15,732)		6,769		0001
Purchased Call/S&P 500 INDEX/SPX013Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2026	03/05/2027	1	2,108,000	6830.71		129,010		55,392		193,608			(73,871)		6,891		0001
Purchased Call/S&P 500 INDEX/SPXE17I$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/15/2027	1	6,061,000	6940.01		92,127		27,202		125,481			(65,046)		16,408		0001
Purchased Call/S&P 500 INDEX/SPXE17V$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2026	01/13/2027	1	4,221,000	6963.74		149,846		42,931		214,988			(106,739)		11,320		0001
Purchased Call/S&P 500 INDEX/SPXE17V$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/14/2027	1	2,946,043	6932		97,227		28,437		137,560			(68,914)		7,938		0001
Purchased Call/S&P 500 INDEX/SPXP130$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	5,846,000	6740.02		193,503		83,314		278,719			(110,573)		19,109		0001
Purchased Call/S&P 500 INDEX/SPX013Q$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	01/11/2027	1	1,696,227	6966.28		16,453		4,623		22,559			(11,836)		4,505		0001
Purchased Call/S&P 500 INDEX/SPXE17T$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/07/2027	1	2,696,000	6920.93		94,899		25,620		139,542			(69,159)		7,020		0001
Purchased Call/S&P 500 INDEX/SPXE17U$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	3,260,000	6921.46		198,860		54,535		312,331			(144,378)		8,532		0001
Purchased Call/S&P 500 INDEX/SPXE17U$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/06/2027	1	1,437,578	6945		69,010		18,646		106,519			(50,379)		3,724		0001
Purchased Call/S&P 500 INDEX/SPXE17U$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/08/2027	1	4,931,000	6966.28		159,764		43,935		230,120			(115,873)		12,905		0001
Purchased Call/S&P 500 INDEX/SPXE050$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2026	02/23/2027	1	3,606,985	6838		187,282		75,016		269,638			(112,163)		11,406		0001
Purchased Call/S&P 500 INDEX/SPX013O$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	5,470,000	6858.47		150,425		38,130		219,814			(112,301)		13,731		0001
Purchased Call/S&P 500 INDEX/SPX013O$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	2,787,000	6858.47		88,069		22,324		129,901			(65,749)		6,996		0001
Purchased Call/S&P 500 INDEX/SPX013P$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	2,167,000	6858.47		107,267		27,190		166,543			(80,081)		5,440		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX0130$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	4,316,000	6858.47		158,829		40,260		237,418			(118,575)		10,834		0001
Purchased Call/S&P 500 INDEX/SPXF178$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	2,718,000	6368.85		136,172		66,379		217,348			(70,149)		9,437		0001
Purchased Call/S&P 500 INDEX/SPX0059U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/30/2026	02/01/2027	1	3,954,000	6939.03		189,001		64,042		275,037			(125,142)		11,523		0001
Purchased Call/S&P 500 INDEX/SPX006$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/05/2026	02/05/2027	1	3,736,000	6798.4		151,308		53,230		225,607			(98,247)		11,062		0001
Purchased Call/S&P 500 INDEX/SPXF178$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/29/2027	1	4,794,000	6368.85		217,168		107,088		341,932			(110,655)		16,833		0001
Purchased Call/S&P 500 INDEX/SPXF179$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2027	1	2,097,000	6528.52		93,317		46,530		142,567			(46,786)		7,404		0001
Purchased Call/S&P 500 INDEX/SPX0130$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	4,786,000	6858.47		107,206		27,175		154,849			(80,036)		12,014		0001
Purchased Call/S&P 500 INDEX/SPX0059Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/30/2026	01/29/2027	1	4,967,000	6939.03		208,614		69,538		299,922			(139,267)		14,299		0001
Purchased Call/S&P 500 INDEX/SPX00ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/25/2026	02/24/2027	1	1,778,221	.6890		78,326		31,590		108,401			(46,694)		5,642		0001
Purchased Call/S&P 500 INDEX/SPX006$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/02/2026	02/02/2027	1	6,296,000	6976.44		344,391		117,643		502,880			(226,449)		18,422		0001
Purchased Call/S&P 500 INDEX/SPX006SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/05/2026	02/05/2027	1	1,857,781	6798.4		38,085		13,398		54,299			(24,729)		5,501		0001
Purchased Call/S&P 500 INDEX/SPX007$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/09/2026	02/09/2027	1	2,252,000	6964.82		48,418		17,473		66,335			(30,908)		6,771		0001
Purchased Call/S&P 500 INDEX/SPX00C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/05/2026	03/05/2027	1	3,617,000	6830.71		199,658		85,726		294,606			(114,325)		11,823		0001
Purchased Call/S&P 500 INDEX/SPX00C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/05/2026	03/05/2027	1	5,019,000	6830.71		124,471		53,443		172,685			(71,273)		16,406		0001
Purchased Call/S&P 500 INDEX/SPX00C$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/05/2026	03/05/2027	1	2,634,000	6830.71		111,682		47,952		160,054			(63,949)		8,610		0001
Purchased Call/S&P 500 INDEX/SPX00C$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/05/2026	03/05/2027	1	2,631,000	6830.71		156,018		66,988		232,839			(89,337)		8,600		0001
Purchased Call/S&P 500 INDEX/SPX00C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/05/2026	03/04/2027	1	1,383,852	.6870		69,439		29,705		105,214			(39,870)		4,509		0001
Purchased Call/S&P 500 INDEX/SPXF173$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/05/2027	1	6,373,339	6740.02		137,027		58,998		192,883			(78,301)		20,833		0001
Purchased Call/S&P 500 INDEX/SPX013P$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	01/04/2027	1	5,292,000	6858.47		239,198		62,600		365,365			(176,629)		13,570		0001
Purchased Call/S&P 500 INDEX/SPX013Q$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	01/11/2027	1	4,335,000	6966.28		55,488		15,592		76,590			(39,915)		11,514		0001
Purchased Call/S&P 500 INDEX/SPXF179$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/25/2027	1	2,673,279	.6369		151,426		74,229		226,907			(77,189)		9,282		0001
Purchased Call/S&P 500 INDEX/SPX0099F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/20/2026	02/22/2027	1	2,698,000	6909.51		66,910		26,543		92,150			(40,474)		8,503		0001
Purchased Call/S&P 500 INDEX/SPX0099G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/20/2026	02/22/2027	1	2,451,000	6909.51		84,560		33,544		118,497			(51,150)		7,724		0001
Purchased Call/S&P 500 INDEX/SPX00BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/27/2026	02/26/2027	1	3,066,000	6878.88		125,399		51,553		179,030			(74,068)		9,795		0001
Purchased Call/S&P 500 INDEX/SPX00C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/05/2026	03/05/2027	1	1,939,790	6830.71		32,007		13,742		43,783			(18,327)		6,341		0001
Purchased Call/S&P 500 INDEX/SPX00C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/05/2026	03/05/2027	1	5,090,000	6830.71		189,857		81,518		268,980			(108,713)		16,638		0001
Purchased Call/S&P 500 INDEX/SPX00ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/23/2026	03/19/2027	1	2,056,048	.6506		70,285		33,087		100,621			(37,187)		7,016		0001
Purchased Call/S&P 500 INDEX/SPX013W$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/12/2027	1	10,196,000	6836.17		129,489		48,333		180,119			(81,464)		31,004		0001
Purchased Call/S&P 500 INDEX/SPX013W$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/16/2027	1	1,998,308	6836.17		40,566		15,422		56,856			(25,243)		6,166		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013US V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2026	02/04/2027	1	2,136,000	6882.72		70,488		24,467		100,804			(45,962)		6,300		0001
Purchased Call/S&P 500 INDEX/SPX013W SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2026	02/12/2027	1	3,076,909	6832.76		39,384		14,660		54,387			(24,818)		9,356		0001
Purchased Call/S&P 500 INDEX/SPXE17U SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	4,154,376	6921.46		98,459		27,001		140,667			(71,484)		10,872		0001
Purchased Call/S&P 500 INDEX/SPXE05DS I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2026	02/24/2027	1	2,098,937	6890.07		34,423		13,845		47,207			(20,559)		6,660		0001
Purchased Call/S&P 500 INDEX/SPXE17W S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/15/2027	1	4,429,372	6940.01		81,943		24,195		112,608			(57,856)		11,991		0001
Purchased Call/S&P 500 INDEX/SPXE17W S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/15/2027	1	7,297,000	6940.01		181,695		53,648		253,301			(128,285)		19,754		0001
Purchased Call/S&P 500 INDEX/SPXE05DS D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2026	02/19/2027	1	2,107,401	6910		76,378		29,998		113,319			(46,335)		6,572		0001
Purchased Call/S&P 500 INDEX/SPXF178S R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/25/2027	1	3,871,000	6368.85		198,582		96,802		317,794			(102,300)		13,440		0001
Purchased Call/S&P 500 INDEX/SPXK00ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/19/2027	1	2,602,708	6506		115,041		54,156		167,240			(60,867)		8,881		0001
Purchased Call/S&P 500 INDEX/SPXK00ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/19/2027	1	2,478,969	6506		132,398		62,326		195,463			(70,050)		8,459		0001
Purchased Call/S&P 500 INDEX/SPX013YS H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2026	02/23/2027	1	2,642,991	6837.75		33,566		13,408		46,396			(20,140)		8,358		0001
Purchased Call/S&P 500 INDEX/SPX013ZS P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2026	03/03/2027	1	2,600,000	6816.63		69,680		29,369		97,569			(40,281)		8,444		0001
Purchased Call/S&P 500 INDEX/SPXP130S Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	3,647,000	6740.02		149,527		65,083		218,713			(84,746)		12,035		0001
Purchased Call/S&P 500 INDEX/SPXP131S 1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	3,948,000	6740.02		190,688		82,999		284,041			(108,074)		13,029		0001
Purchased Call/S&P 500 INDEX/SPXP130S I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	7,257,000	6740.02		350,513		150,915		522,710			(200,293)		23,722		0001
Purchased Call/S&P 500 INDEX/SPX013YS G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2026	02/23/2027	1	2,355,963	6837.75		21,204		8,470		29,052			(12,722)		7,450		0001
Purchased Call/S&P 500 INDEX/SPX013Z SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	03/01/2027	1	3,863,813	6878.88		37,479		15,590		50,464			(21,956)		12,467		0001
Purchased Call/S&P 500 INDEX/SPX013XS N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	1	3,281,000	6881.31		117,132		45,175		166,652			(71,884)		10,196		0001
Purchased Call/S&P 500 INDEX/SPXK00ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/19/2027	1	1,894,792	6606		91,793		43,092		144,974			(48,923)		6,466		0001
Purchased Call/S&P 500 INDEX/SPX013Z S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2026	03/03/2027	1	3,010,059	6816.63		55,084		23,217		76,033			(31,843)		9,776		0001
Purchased Call/S&P 500 INDEX/SPX013XS J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	1	3,001,000	6881.31		48,316		18,634		66,596			(29,652)		9,326		0001
Purchased Call/S&P 500 INDEX/SPX013XS M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	1	3,909,000	6881.31		96,552		37,238		134,644			(59,254)		12,148		0001
Purchased Call/S&P 500 INDEX/SPX013YS P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2026	02/19/2027	1	1,732,531	6875		57,431		22,619		81,084			(34,778)		5,403		0001
Purchased Call/S&P 500 INDEX/SPX013YS V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2026	02/26/2027	1	1,684,643	6908.86		15,330		6,285		20,460			(9,072)		5,382		0001
Purchased Call/S&P 500 INDEX/SPXP131S K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/10/2027	1	2,428,833	6781.48		23,317		10,277		32,020			(13,032)		8,066		0001
Purchased Call/S&P 500 INDEX/SPX013Z S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/26/2027	1	7,482,000	6878.88		296,287		121,807		422,362			(175,005)		23,902		0001
Purchased Call/S&P 500 INDEX/SPX013Z SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/02/2026	03/02/2027	1	1,276,194	6881.62		11,486		4,809		15,543			(6,671)		4,131		0001
Purchased Call/S&P 500 INDEX/SPXP130S D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	4,947,000	6740.02		196,396		84,559		286,935			(112,226)		16,171		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2026	03/25/2027	1	2,828,000	6477.16		83,143		40,417		123,636			(42,942)		9,819		0001
Purchased Call/S&P 500 INDEX/SPX013T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2027	1	2,406,799	6978.03		44,044		14,439		60,216			(29,564)		6,900		0001
Purchased Call/S&P 500 INDEX/SPXE050$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2026	02/23/2027	1	3,551,075	6838		154,304		61,807		218,143			(92,413)		11,229		0001
Purchased Call/S&P 500 INDEX/SPXK00FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2026	03/25/2027	1	2,360,000	6591.9		50,268		24,234		72,047			(26,029)		8,194		0001
Purchased Call/S&P 500 INDEX/SPXK00FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2026	03/25/2027	1	2,170,318	6368.85		40,802		19,890		61,105			(21,019)		7,535		0001
Purchased Call/S&P 500 INDEX/SPX013Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2026	03/05/2027	1	2,571,000	6830.71		32,909		14,130		44,839			(18,844)		8,404		0001
Purchased Call/S&P 500 INDEX/SPXK00ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/19/2027	1	2,061,225	6606		66,752		31,424		97,742			(35,318)		7,034		0001
Purchased Call/S&P 500 INDEX/SPXK00ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/19/2027	1	2,999,487	6506		123,723		58,243		178,974			(65,460)		10,235		0001
Purchased Call/S&P 500 INDEX/SPX013T$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	1	4,483,000	6939.03		69,935		23,312		95,856			(46,687)		12,906		0001
Purchased Call/S&P 500 INDEX/SPXP132$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	03/12/2027	1	5,226,000	6632.19		205,904		92,657		307,715			(113,700)		17,462		0001
Purchased Call/S&P 500 INDEX/SPXK00EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/19/2027	1	225,343	6610		11,727		5,521		17,906			(6,205)		769		0001
Purchased Call/S&P 500 INDEX/SPX013S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2026	01/19/2027	1	1,767,942	6940.01		17,326		5,250		23,500			(12,100)		4,875		0001
Purchased Call/S&P 500 INDEX/SPX013US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	1	3,465,000	6939.03		90,783		30,261		126,634			(60,605)		9,975		0001
Purchased Call/S&P 500 INDEX/SPXK003$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	3,925,000	6940.01		93,415		27,582		129,994			(65,955)		10,626		0001
Purchased Call/S&P 500 INDEX/SPXE050$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2026	02/23/2027	1	3,521,441	6838		143,036		57,293		201,252			(85,664)		11,136		0001
Purchased Call/S&P 500 INDEX/SPX013USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	02/01/2027	1	2,294,528	6939.03		37,860		12,829		51,942			(25,068)		6,687		0001
Purchased Call/S&P 500 INDEX/SPXP132$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	03/11/2027	1	3,294,244	6778		100,383		45,019		154,539			(55,584)		10,973		0001
Purchased Call/S&P 500 INDEX/SPX013W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2026	02/09/2027	1	1,189,890	6964.82		21,656		7,815		29,648			(13,824)		3,578		0001
Purchased Call/S&P 500 INDEX/SPX013US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	1	2,249,000	6939.03		67,020		22,340		94,192			(44,742)		6,474		0001
Purchased Call/S&P 500 INDEX/SPXP132$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2026	03/11/2027	1	2,273,000	6775.8		28,867		12,803		39,834			(16,055)		7,571		0001
Purchased Call/S&P 500 INDEX/SPX013XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/17/2026	02/17/2027	1	10,943,000	6843.22		458,512		175,573		670,921			(282,644)		33,886		0001
Purchased Call/S&P 500 INDEX/SPXP132$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	03/12/2027	1	5,881,000	6632.19		192,309		86,539		284,185			(106,192)		19,650		0001
Purchased Call/S&P 500 INDEX/SPXP130$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	2,990,224	6740.02		28,706		12,495		39,736			(16,269)		9,868		0001
Purchased Call/S&P 500 INDEX/SPXP131$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2026	03/09/2027	1	2,057,500	6795.99		34,155		14,960		47,545			(19,183)		6,811		0001
Purchased Call/S&P 500 INDEX/SPX013W$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/12/2027	1	5,738,000	6836.17		160,664		59,969		229,181			(101,077)		17,448		0001
Purchased Call/S&P 500 INDEX/SPX013W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/12/2027	1	7,228,000	6836.17		294,180		109,805		430,649			(185,075)		21,979		0001
Purchased Call/S&P 500 INDEX/SPXP133$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2026	03/17/2027	1	1,897,000	6716.09		85,175		39,185		125,767			(45,971)		6,435		0001
Purchased Call/S&P 500 INDEX/SPXP133$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2026	03/11/2027	1	2,053,067	6776		79,325		35,774		117,574			(43,530)		6,839		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP134$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/19/2027	1	6,380,156	6506.48		60,611		28,454		86,562			(32,304)		21,771		0001
Purchased Call/S&P 500 INDEX/SPXO13Y$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/22/2027	1	5,379,997	6909.51		68,864		27,318		93,309			(41,656)		16,955		0001
Purchased Call/S&P 500 INDEX/SPXP133$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	4,263,000	6606.49		157,731		73,841		233,048			(84,267)		14,547		0001
Purchased Call/S&P 500 INDEX/SPXP133$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2026	03/12/2027	1	4,709,163	.6632		208,129		94,181		297,606			(113,893)		15,735		0001
Purchased Call/S&P 500 INDEX/SPXO13R$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2026	01/15/2027	1	6,404,162	6940.01		62,761		18,531		85,249			(44,312)		17,337		0001
Purchased Call/S&P 500 INDEX/SPXO13T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2027	1	3,007,541	6978.03		64,061		21,001		87,830			(43,000)		8,622		0001
Purchased Call/S&P 500 INDEX/SPXO13W$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2026	02/11/2027	1	3,289,468	6941.47		47,039		17,235		64,036			(29,770)		9,966		0001
Purchased Call/S&P 500 INDEX/SPXP130$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	4,233,000	6740.02		223,926		96,412		337,719			(127,958)		13,837		0001
Purchased Call/S&P 500 INDEX/SPXP132$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2026	03/11/2027	1	3,449,688	6775.8		33,117		14,688		45,463			(18,418)		11,491		0001
Purchased Call/S&P 500 INDEX/SPXO13X$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	1	2,563,143	6881.31		48,187		18,585		66,708			(29,572)		7,965		0001
Purchased Call/S&P 500 INDEX/SPXP133$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	3,971,000	6606.49		169,562		79,379		253,674			(90,588)		13,550		0001
Purchased Call/S&P 500 INDEX/SPXP131$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/10/2027	1	3,977,195	6781.48		74,771		32,957		103,985			(41,790)		13,207		0001
Purchased Call/S&P 500 INDEX/SPXP133$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2026	03/18/2027	1	4,042,344	6624.7		38,807		17,960		54,153			(20,839)		13,753		0001
Purchased Call/S&P 500 INDEX/SPXE17US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/06/2027	1	995,583	.6945		41,764		11,191		62,030			(30,520)		2,579		0001
Purchased Call/S&P 500 INDEX/SPXP130$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	3,022,000	6740.02		131,457		57,218		193,429			(74,504)		9,973		0001
Purchased Call/S&P 500 INDEX/SPXO13Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2026	02/25/2027	1	3,823,243	6946.13		37,085		15,018		49,390			(22,048)		12,173		0001
Purchased Call/S&P 500 INDEX/SPXO13X$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	1	1,579,053	6881.31		20,212		7,795		27,584			(12,404)		4,907		0001
Purchased Call/S&P 500 INDEX/SPXP131$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2026	03/09/2027	1	1,580,976	6795.99		15,177		6,648		20,815			(8,524)		5,234		0001
Purchased Call/S&P 500 INDEX/SPXO13Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/04/2026	03/04/2027	1	4,444,132	6869.5		43,108		18,288		57,959			(24,802)		14,480		0001
Purchased Call/S&P 500 INDEX/SPXP130$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	3,173,885	6740.02		64,112		27,906		90,551			(36,336)		10,474		0001
Purchased Call/S&P 500 INDEX/SPXP134$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2026	03/24/2027	1	3,842,000	6556.37		217,841		104,420		337,984			(113,397)		13,301		0001
Purchased Call/S&P 500 INDEX/SPXP131$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2026	03/09/2027	1	2,929,000	6795.99		36,905		16,165		51,275			(20,728)		9,696		0001
Purchased Call/S&P 500 INDEX/SPXP131$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/03/2027	1	2,358,554	.6817		76,483		32,871		108,707			(43,583)		7,660		0001
Purchased Call/S&P 500 INDEX/SPXO13U$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2026	02/02/2027	1	3,001,998	6976.44		38,726		13,229		52,045			(25,464)		8,784		0001
Purchased Call/S&P 500 INDEX/SPXO13V$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	3,220,989	6932.3		41,229		14,765		56,133			(26,512)		9,648		0001
Purchased Call/S&P 500 INDEX/SPXO13X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/12/2027	1	8,612,000	6836.17		371,177		138,545		547,140			(233,515)		26,188		0001
Purchased Call/S&P 500 INDEX/SPXP135$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	1,984,162	.6592		62,147		30,211		95,584			(32,098)		6,889		0001
Purchased Call/S&P 500 INDEX/SPXP133$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/17/2027	1	1,999,598	.6713		81,056		37,706		123,166			(43,543)		6,783		0001
Purchased Call/S&P 500 INDEX/SPXO13Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/26/2027	1	2,943,000	6878.88		148,033		60,858		216,053			(87,437)		9,402		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP134$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2026	03/24/2027	1	2,311,000	6556.37		118,785		56,938		181,856			(61,833)		8,001		0001
Purchased Call/S&P 500 INDEX/SPXP135$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	3,540,000	6477.16		44,250		21,510		63,915			(22,854)		12,291		0001
Purchased Call/S&P 500 INDEX/SPX9150SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/16/2027	1	2,955,203	.6699		121,695		55,960		182,282			(65,709)		9,995		0001
Purchased Call/S&P 500 INDEX/SPXP134$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/17/2027	1	1,803,746	.6716		68,765		32,077		111,851			(36,852)		6,119		0001
Purchased Call/S&P 500 INDEX/SPX013Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2026	02/23/2027	1	2,535,000	6837.75		40,053		15,999		55,457			(24,032)		8,016		0001
Purchased Call/S&P 500 INDEX/SPX013Y$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2026	02/23/2027	1	2,781,312	6837.75		56,461		22,553		78,719			(33,876)		8,795		0001
Purchased Call/S&P 500 INDEX/SPX013Y$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2026	02/24/2027	1	3,148,215	.6874		107,799		43,477		146,221			(64,265)		9,990		0001
Purchased Call/S&P 500 INDEX/SPX013Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/26/2027	1	6,583,258	6878.88		63,858		26,253		86,077			(37,718)		21,031		0001
Purchased Call/S&P 500 INDEX/SPX013Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/26/2027	1	10,950,000	6878.88		460,995		189,520		660,551			(272,291)		34,981		0001
Purchased Call/S&P 500 INDEX/SPXP132$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2026	03/10/2027	1	1,834,302	.6785		86,726		38,652		135,475			(48,261)		6,091		0001
Purchased Call/S&P 500 INDEX/SPXP135$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/30/2026	03/23/2027	1	1,545,001	.6574		44,354		21,554		74,935			(22,796)		5,334		0001
Purchased Call/S&P 500 INDEX/SPXP133$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	2,444,000	6606.49		143,463		67,161		223,055			(76,645)		8,340		0001
Purchased Call/S&P 500 INDEX/SPXP135$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/24/2027	1	1,875,122	.6556		62,485		30,034		90,336			(32,444)		6,492		0001
Purchased Call/S&P 500 INDEX/SPXP135$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/25/2027	1	6,532,988	6368.85		80,356		39,171		119,159			(41,395)		22,683		0001
Purchased Call/S&P 500 INDEX/SPXP131$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/10/2027	1	3,574,000	6781.48		95,426		42,061		134,348			(53,334)		11,868		0001
Purchased Call/S&P 500 INDEX/SPXP133$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	5,547,000	6606.49		255,162		119,453		384,140			(136,319)		18,928		0001
Purchased Call/S&P 500 INDEX/SPXP132$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	03/12/2027	1	8,008,000	6632.19		365,966		164,685		554,443			(202,085)		26,757		0001
Purchased Call/S&P 500 INDEX/SPX915MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2026	02/17/2027	1	2,662,779	.6843		115,189		44,230		165,187			(70,885)		8,246		0001
Purchased Call/S&P 500 INDEX/SPXP133$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	2,207,000	6606.49		133,082		62,302		208,255			(71,099)		7,531		0001
Purchased Call/S&P 500 INDEX/SPXP134$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/23/2026	03/23/2027	1	6,393,000	.6581		309,421		147,465		470,182			(161,916)		22,070		0001
Purchased Call/S&P 500 INDEX/SPXP134$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2026	03/24/2027	1	2,477,401	6556.37		24,279		11,638		34,445			(12,638)		8,577		0001
Purchased Call/S&P 500 INDEX/SPXK00A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2026	02/19/2027	1	1,748,106	.6910		73,626		29,079		102,515			(44,503)		5,452		0001
Purchased Call/S&P 500 INDEX/SPXK00C$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/04/2027	1	2,895,271	.6870		117,160		50,118		172,643			(67,270)		9,434		0001
Purchased Call/S&P 500 INDEX/SPXP134$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/22/2027	1	3,022,000	6506.48		170,441		80,760		268,818			(90,097)		10,403		0001
Purchased Call/S&P 500 INDEX/SPXP135$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	6,919,000	6591.9		414,448		199,803		644,837			(214,605)		24,023		0001
Purchased Call/S&P 500 INDEX/SPXP135$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/30/2026	03/25/2027	1	3,109,893	.6477		143,992		70,387		244,081			(73,596)		10,798		0001
Purchased Call/S&P 500 INDEX/SPX013Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2026	03/03/2027	1	3,384,000	6816.63		113,364		47,782		160,587			(65,534)		10,990		0001
Purchased Call/S&P 500 INDEX/SPXP135$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/24/2027	1	2,668,443	.6556		108,201		52,443		167,987			(56,038)		9,238		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/03/2026	03/01/2027	1	2,431,982	.6879		99,936		41,802		146,719			(58,090)		7,847		0001
Purchased Call/S&P 500 INDEX/SPXP130$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2026	03/05/2027	1	10,451,000	6740.02		387,732		166,940		563,310			(221,561)		34,162		0001
Purchased Call/S&P 500 INDEX/SPX013T$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2026	01/29/2027	1	4,763,323	6939.03		46,204		15,401		62,782			(30,845)		13,713		0001
Purchased Call/S&P 500 INDEX/SPX013US$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/04/2026	02/04/2027	1	1,950,140	6882.72		34,322		11,914		47,859			(22,380)		5,752		0001
Purchased Call/S&P 500 INDEX/SPXP130$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2026	03/05/2027	1	7,543,000	6740.02		309,263		133,155		452,871			(176,722)		24,656		0001
Purchased Call/S&P 500 INDEX/SPX013P$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2026	01/04/2027	1	3,789,000	6858.47		135,267		35,401		201,796			(99,884)		9,716		0001
Purchased Call/S&P 500 INDEX/SPX013P$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2026	01/04/2027	1	3,350,000	6858.47		143,715		37,611		218,041			(106,122)		8,590		0001
Purchased Call/S&P 500 INDEX/SPXP131$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/10/2026	03/10/2027	1	4,798,000	6781.48		178,486		78,671		255,641			(99,756)		15,933		0001
Purchased Call/S&P 500 INDEX/SPXP131$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/10/2026	03/05/2027	1	2,096,146	.6740		71,440		30,931		99,496			(40,483)		6,852		0001
Purchased Call/S&P 500 INDEX/SPXP133$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/17/2026	03/17/2027	1	2,058,000	6716.09		29,224		13,444		40,752			(15,773)		6,981		0001
Purchased Call/S&P 500 INDEX/SPX013S$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/22/2026	01/22/2027	1	3,671,777	6913.35		34,515		10,804		47,273			(23,735)		10,260		0001
Purchased Call/S&P 500 INDEX/SPXP130$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2026	03/08/2027	1	2,225,000	6740.02		28,258		12,299		39,325			(16,015)		7,343		0001
Purchased Call/S&P 500 INDEX/SPXP130$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2026	03/05/2027	1	9,308,000	6740.02		428,168		184,350		633,660			(244,667)		30,426		0001
Purchased Call/S&P 500 INDEX/SPX013I$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/11/2026	02/11/2027	1	3,216,189	6941.47		28,946		10,605		39,196			(18,319)		9,744		0001
Purchased Call/S&P 500 INDEX/SPX013P$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2026	01/04/2027	1	1,992,960	6858.47		42,251		11,057		60,886			(31,199)		5,110		0001
Purchased Call/S&P 500 INDEX/SPX013P$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/06/2026	01/06/2027	1	1,499,403	6944.82		14,544		3,886		20,095			(10,639)		3,885		0001
Purchased Call/S&P 500 INDEX/SPXP130$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2026	03/05/2027	1	3,343,000	6740.02		198,240		85,353		304,194			(113,280)		10,928		0001
Purchased Call/S&P 500 INDEX/SPXP130$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2026	03/08/2027	1	2,377,424	6740.02		88,678		38,598		128,977			(50,259)		7,846		0001
Purchased Call/S&P 500 INDEX/SPX013W$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2026	02/16/2027	1	2,077,366	6836.17		23,267		8,845		32,163			(14,478)		6,410		0001
Purchased Call/S&P 500 INDEX/SPX013Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/24/2026	02/24/2027	1	2,186,000	6890.07		27,981		11,254		37,980			(16,712)		6,936		0001
Purchased Call/S&P 500 INDEX/SPX013Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2026	02/26/2027	1	3,663,000	6878.88		158,608		65,205		227,986			(93,683)		11,702		0001
Purchased Call/S&P 500 INDEX/SPXP131$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2026	03/08/2027	1	578,839	6740.02		30,621		13,328		46,129			(17,354)		1,910		0001
Purchased Call/S&P 500 INDEX/SPXP133$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/19/2026	03/18/2027	1	2,562,622	.6625		109,720		51,203		162,023			(58,779)		8,719		0001
Purchased Call/S&P 500 INDEX/SPX013U$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/04/2026	02/04/2027	1	3,638,000	6882.72		50,932		17,679		70,434			(33,210)		10,730		0001
Purchased Call/S&P 500 INDEX/SPXP134$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/23/2026	03/23/2027	1	2,307,000	.6581		37,373		17,812		53,488			(19,557)		7,964		0001
Purchased Call/S&P 500 INDEX/SPX013V$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/05/2026	01/29/2027	1	1,562,075	.6975		61,445		20,829		97,979			(40,677)		4,497		0001
Purchased Call/S&P 500 INDEX/SPXP131$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/10/2026	03/05/2027	1	1,591,555	.6831		51,174		22,156		72,851			(28,998)		5,202		0001
Purchased Call/S&P 500 INDEX/SPXP131$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/10/2026	03/09/2027	1	2,759,172	.6796		90,355		39,686		127,250			(50,639)		9,134		0001
Purchased Call/S&P 500 INDEX/SPXP133$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/17/2026	03/16/2027	1	3,406,185	.6699		142,310		65,258		206,423			(77,020)		11,520		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2027	1	4,060,650	6978.03		52,382		17,172		70,586			(35,161)		11,642		0001
Purchased Call/S&P 500 INDEX/SPXE050$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2026	02/23/2027	1	8,059,000	6837.75		199,057		79,513		279,274			(119,434)		25,485		0001
Purchased Call/S&P 500 INDEX/SPXE050$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2026	02/23/2027	1	181,668	6838		8,971		3,593		12,842			(5,373)		574		0001
Purchased Call/S&P 500 INDEX/SPX013U$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2026	02/02/2027	1	1,980,451	6973		72,383		24,863		106,912			(47,458)		5,795		0001
Purchased Call/S&P 500 INDEX/SPX9150$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/17/2027	1	4,263,924	6716		175,691		81,051		264,967			(94,603)		14,464		0001
Purchased Call/S&P 500 INDEX/SPXX00C$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/03/2027	1	3,070,987	6817		127,486		54,333		185,051			(73,401)		9,974		0001
Purchased Call/S&P 500 INDEX/SPXP132$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2026	03/12/2027	1	7,073,000	6672.62		390,430		175,207		597,991			(216,073)		23,633		0001
Purchased Call/S&P 500 INDEX/SPXP132$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2026	03/10/2027	1	2,402,392	6786		75,232		33,530		113,105			(41,865)		7,978		0001
Purchased Call/S&P 500 INDEX/SPXP133$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	3,150,000	6606.49		39,690		18,581		56,241			(21,204)		10,749		0001
Purchased Call/S&P 500 INDEX/SPX013Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2026	03/03/2027	1	2,080,840	6816.63		20,808		8,770		28,318			(12,029)		6,758		0001
Purchased Call/S&P 500 INDEX/SPXP133$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2026	03/12/2027	1	2,002,921	6632		73,803		33,397		104,289			(40,387)		6,692		0001
Purchased Call/S&P 500 INDEX/SPX013U$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	02/01/2027	1	5,669,985	6939.03		72,576		24,592		99,174			(48,054)		16,524		0001
Purchased Call/S&P 500 INDEX/SPXP130$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	2,394,000	6740.02		75,172		32,719		108,005			(42,604)		7,900		0001
Purchased Call/S&P 500 INDEX/SPXP134$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/23/2026	03/23/2027	1	2,557,000	6581		129,896		61,906		198,484			(67,973)		8,827		0001
Purchased Call/S&P 500 INDEX/SPXP136$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2026	03/31/2027	1	5,608,000	6528.52		307,879		153,516		483,153			(154,361)		19,800		0001
Purchased Call/S&P 500 INDEX/SPXP131$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/10/2027	1	5,527,000	6781.48		219,975		96,959		316,785			(122,945)		18,354		0001
Purchased Call/S&P 500 INDEX/SPXP133$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2026	03/18/2027	1	2,291,000	6624.7		29,783		13,784		41,848			(15,993)		7,795		0001
Purchased Call/S&P 500 INDEX/SPX013U$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2026	02/04/2027	1	3,167,254	6882.72		30,722		10,664		41,994			(20,033)		9,341		0001
Purchased Call/S&P 500 INDEX/SPXP133$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	1,595,915	6606.49		14,682		6,873		20,704			(7,844)		5,446		0001
Purchased Call/S&P 500 INDEX/SPX013V$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2026	02/05/2027	1	1,183,315	6798.4		11,005		3,872		15,367			(7,146)		3,504		0001
Purchased Call/S&P 500 INDEX/SPX013V$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	4,888,000	6932.3		143,707		50,697		202,036			(93,173)		14,473		0001
Purchased Call/S&P 500 INDEX/SPX013V$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	3,522,612	6932.3		159,927		57,274		231,607			(102,841)		10,552		0001
Purchased Call/S&P 500 INDEX/SPX013V$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	1,591,061	6932.3		14,797		5,299		20,179			(9,515)		4,766		0001
Purchased Call/S&P 500 INDEX/SPXE17W$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/21/2026	01/21/2027	1	2,584,830	6875.62		54,281		16,748		76,488			(37,476)		7,191		0001
Purchased Call/S&P 500 INDEX/SPXE17W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/21/2026	01/21/2027	1	6,151,000	6875.62		332,154		102,483		507,605			(229,323)		17,112		0001
Purchased Call/S&P 500 INDEX/SPXE17X$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2026	01/29/2027	1	3,252,000	6969.01		171,706		57,077		249,604			(114,784)		9,362		0001
Purchased Call/S&P 500 INDEX/SPXE17X$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2026	01/29/2027	1	2,525,000	6939.03		99,738		33,246		142,902			(66,583)		7,269		0001
Purchased Call/S&P 500 INDEX/SPXE17X$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2026	01/25/2027	1	2,037,329	6915.61		31,782		10,156		43,933			(21,650)		5,767		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP133$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	3,593,000	6606.49		142,283		66,609		211,536			(76,014)		12,260		0001
Purchased Call/S&P 500 INDEX/SPX013V$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2026	02/05/2027	1	10,052,000	6798.4		455,356		160,194		687,998			(295,669)		29,763		0001
Purchased Call/S&P 500 INDEX/SPXE17XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	11,380,000	6913.35		541,688		169,559		803,997			(372,503)		31,799		0001
Purchased Call/S&P 500 INDEX/SPXP134$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	2,980,000	6591.9		37,548		18,102		53,123			(19,443)		10,347		0001
Purchased Call/S&P 500 INDEX/SPXP136$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2026	03/31/2027	1	3,075,995	6528.52		28,607		14,264		41,401			(14,343)		10,860		0001
Purchased Call/S&P 500 INDEX/SPX013X$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/17/2026	02/17/2027	1	2,158,000	6843.22		57,403		21,981		81,359			(35,385)		6,682		0001
Purchased Call/S&P 500 INDEX/SPXE17YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/05/2027	1	4,426,000	6932.3		174,384		61,519		249,733			(113,062)		13,105		0001
Purchased Call/S&P 500 INDEX/SPXE17W$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	4,235,000	6913.35		141,026		44,144		202,048			(96,979)		11,834		0001
Purchased Call/S&P 500 INDEX/SPX013V$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	4,526,000	6932.3		97,309		34,849		134,560			(62,575)		13,557		0001
Purchased Call/S&P 500 INDEX/SPXE17YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	2,448,841	6832.76		22,040		8,204		30,378			(13,888)		7,446		0001
Purchased Call/S&P 500 INDEX/SPXE17ZS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	5,717,000	6832.76		332,729		123,849		512,260			(209,665)		17,384		0001
Purchased Call/S&P 500 INDEX/SPXE17YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2026	02/10/2027	1	5,480,000	6941.81		135,356		49,220		187,175			(86,034)		16,540		0001
Purchased Call/S&P 500 INDEX/SPXE17ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/11/2027	1	1,916,923	.6941		90,433		33,596		137,738			(57,050)		5,807		0001
Purchased Call/S&P 500 INDEX/SPXF170$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1	1,945,000	6861.89		42,596		16,637		54,079			(26,024)		6,066		0001
Purchased Call/S&P 500 INDEX/SPXP133$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/18/2027	1	3,140,108	.6625		125,766		58,691		184,743			(67,375)		10,683		0001
Purchased Call/S&P 500 INDEX/SPXF170$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/17/2026	02/17/2027	1	5,072,000	6843.22		270,845		103,712		408,884			(166,959)		15,706		0001
Purchased Call/S&P 500 INDEX/SPXE17ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/16/2027	1	2,230,651	6836.17		35,913		13,653		49,980			(22,348)		6,883		0001
Purchased Call/S&P 500 INDEX/SPXP134$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/23/2026	03/23/2027	1	1,377,895	.6581		12,263		5,844		17,285			(6,417)		4,757		0001
Purchased Call/S&P 500 INDEX/SPX013Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2026	02/26/2027	1	2,944,684	.6929		91,065		38,072		135,353			(53,163)		9,407		0001
Purchased Call/S&P 500 INDEX/SPXP130$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	11,387,000	6740.02		481,670		207,386		706,725			(275,240)		37,222		0001
Purchased Call/S&P 500 INDEX/SPX013P$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	01/04/2027	1	2,822,000	6858.47		75,347		19,719		109,570			(55,638)		7,236		0001
Purchased Call/S&P 500 INDEX/SPXP132$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/16/2026	03/15/2027	1	1,697,841	.6632		58,440		26,637		82,718			(31,789)		5,725		0001
Purchased Call/S&P 500 INDEX/SPXP133$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	3,143,000	6606.49		177,580		83,133		274,562			(94,871)		10,725		0001
Purchased Call/S&P 500 INDEX/SPXE17ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/12/2027	1	3,487,000	6836.17		180,975		67,551		273,478			(113,855)		10,603		0001
Purchased Call/S&P 500 INDEX/SPXP133$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	2,127,000	6606.49		115,496		54,069		177,403			(61,703)		7,258		0001
Purchased Call/S&P 500 INDEX/SPXP134$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/18/2027	1	1,941,037	.6625		92,913		43,480		148,784			(49,656)		6,604		0001
Purchased Call/S&P 500 INDEX/SPXF170$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/17/2027	1	1,738,178	.6843		56,545		21,894		80,143			(34,737)		5,382		0001
Purchased Call/S&P 500 INDEX/SPXF170$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	3,158,529	6909.51		62,539		24,494		85,653			(38,142)		9,850		0001
Purchased Call/S&P 500 INDEX/SPXF170$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	5,807,000	6909.51		192,212		75,283		269,230			(117,228)		18,110		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP135S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	1,803,354	6477.16		16,952		8,240		24,460			(8,755)		6,261		0001
Purchased Call/S&P 500 INDEX/SPXP134SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	2,424,000	6591.9		85,325		41,135		125,191			(44,182)		8,416		0001
Purchased Call/S&P 500 INDEX/SPXP135SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/24/2027	1	1,435,845	6556		69,793		33,827		110,558			(36,146)		4,971		0001
Purchased Call/S&P 500 INDEX/SPXP134SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/23/2026	03/18/2027	1	2,100,030	6625		87,641		41,128		131,200			(46,498)		7,145		0001
Purchased Call/S&P 500 INDEX/SPXF171S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	44,276	6909.51		2,506		994		3,689			(1,516)		140		0001
Purchased Call/S&P 500 INDEX/SPXP135S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	2,062,488	6477.16		36,712		17,846		53,828			(18,961)		7,161		0001
Purchased Call/S&P 500 INDEX/SPXP135SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/25/2027	1	4,067,000	6368.85		235,886		114,986		384,102			(121,517)		14,121		0001
Purchased Call/S&P 500 INDEX/SPXP135S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/23/2027	1	1,618,926	6581		66,295		31,770		97,968			(34,517)		5,589		0001
Purchased Call/S&P 500 INDEX/SPXP135S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/23/2027	1	1,050,811	6581		53,154		25,473		80,102			(27,675)		3,628		0001
Purchased Call/S&P 500 INDEX/SPXP135SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/23/2027	1	2,382,322	6581		74,670		36,083		114,698			(38,779)		8,224		0001
Purchased Call/S&P 500 INDEX/SPXP134SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	2,277,000	6591.9		123,869		59,716		188,926			(64,140)		7,906		0001
Purchased Call/S&P 500 INDEX/SPXP134SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	5,185,000	6591.9		293,471		141,481		452,825			(151,962)		18,002		0001
Purchased Call/S&P 500 INDEX/SPXP135S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	6,406,000	6477.16		155,666		75,671		229,668			(80,399)		22,242		0001
Purchased Call/S&P 500 INDEX/SPXP135SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/25/2027	1	2,958,106	6592		131,492		64,098		225,808			(67,738)		10,271		0001
Purchased Call/S&P 500 INDEX/SPXP134SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2026	03/24/2027	1	5,317,000	6556.37		295,094		141,450		457,111			(153,610)		18,408		0001
Purchased Call/S&P 500 INDEX/SPXP134SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	5,158,000	6591.9		303,290		146,214		470,693			(157,046)		17,909		0001
Purchased Call/S&P 500 INDEX/SPXP134SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/23/2026	03/23/2027	1	2,639,000	6581		145,145		69,174		223,969			(75,953)		9,110		0001
Purchased Call/S&P 500 INDEX/SPXE17TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/05/2027	1	2,166,171	6902		90,952		24,120		132,372			(66,715)		5,583		0001
Purchased Call/S&P 500 INDEX/SPXE17TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/05/2026	01/05/2027	1	5,916,000	6902.05		278,644		73,691		424,503			(204,593)		15,249		0001
Purchased Call/S&P 500 INDEX/SPXO13US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	1	2,684,277	6939.03		53,149		17,716		73,394			(35,481)		7,728		0001
Purchased Call/S&P 500 INDEX/SPXO13USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2026	02/04/2027	1	5,083,000	6882.72		212,978		73,926		310,810			(138,873)		14,992		0001
Purchased Call/S&P 500 INDEX/SPXO13VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	10,339,000	6932.3		469,391		165,591		680,549			(304,330)		30,613		0001
Purchased Call/S&P 500 INDEX/SPXP134SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2026	03/19/2027	1	1,959,741	6616		82,101		38,757		125,185			(43,331)		6,687		0001
Purchased Call/S&P 500 INDEX/SPXP135SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/30/2026	03/30/2027	1	2,179,877	6343.72		20,055		9,945		29,878			(10,110)		7,675		0001
Purchased Call/S&P 500 INDEX/SPXO13XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/12/2027	1	9,013,000	6836.17		377,645		140,959		554,869			(237,584)		27,407		0001
Purchased Call/S&P 500 INDEX/SPXP135SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/23/2027	1	1,441,239	6581		53,567		25,958		89,602			(27,748)		4,975		0001
Purchased Call/S&P 500 INDEX/SPXP135SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	2,808,149	6592		105,870		51,464		165,176			(54,680)		9,750		0001
Purchased Call/S&P 500 INDEX/SPXE17TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/02/2026	01/04/2027	1	4,838,000	6858.47		283,507		74,196		452,919			(209,347)		12,406		0001
Purchased Call/S&P 500 INDEX/SPXE17TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/02/2026	01/04/2027	1	2,317,000	6858.47		143,886		37,656		232,861			(106,248)		5,941		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17XSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2026	01/29/2027	1	4,818,000	6969.01		263,063		87,445		383,893			(175,856)		13,870		0001
Purchased Call/S&P 500 INDEX/SPXE17XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/04/2026	02/03/2027	1	3,348,220	6918		140,592		48,547		205,729			(91,926)		9,836		0001
Purchased Call/S&P 500 INDEX/SPXE17YSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	3,327,000	6832.76		118,441		44,086		171,527			(74,634)		10,117		0001
Purchased Call/S&P 500 INDEX/SPXK00ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/25/2026	02/23/2027	1	1,618,093	6838		72,228		29,011		98,788			(43,177)		5,117		0001
Purchased Call/S&P 500 INDEX/SPXP135SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/25/2027	1	2,533,915	6592		95,665		46,633		160,600			(49,282)		8,798		0001
Purchased Call/S&P 500 INDEX/SPXE17ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	4,180,000	6832.76		231,154		86,041		352,491			(145,659)		12,711		0001
Purchased Call/S&P 500 INDEX/SPXP135S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/24/2027	1	1,953,798	6556		79,098		38,020		115,715			(41,070)		6,764		0001
Purchased Call/S&P 500 INDEX/SPXE17TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/06/2027	1	4,722,000	6944.82		253,571		67,759		388,073			(185,489)		12,234		0001
Purchased Call/S&P 500 INDEX/SPXE17TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/05/2027	1	3,851,344	6902		128,234		34,007		182,904			(94,062)		9,927		0001
Purchased Call/S&P 500 INDEX/SPXE17USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/08/2027	1	3,997,000	6966.28		241,819		66,500		371,681			(175,385)		10,461		0001
Purchased Call/S&P 500 INDEX/SPXP135SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	2,414,977	6592		115,933		56,356		185,831			(59,878)		8,385		0001
Purchased Call/S&P 500 INDEX/SPXP135ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/24/2027	1	2,511,090	6556		75,129		36,515		121,632			(38,810)		8,694		0001
Purchased Call/S&P 500 INDEX/SPXE17US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	1,449,793	6921.46		85,973		23,577		134,360			(62,419)		3,794		0001
Purchased Call/S&P 500 INDEX/SPXE17USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/08/2027	1	4,047,000	6966.28		235,535		64,772		360,074			(170,828)		10,591		0001
Purchased Call/S&P 500 INDEX/SPXK002S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/09/2026	01/11/2027	1	2,839,302	6966.28		63,316		17,791		89,031			(45,546)		7,541		0001
Purchased Call/S&P 500 INDEX/SPX013PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	1,697,684	6846		55,713		14,122		82,846			(41,593)		4,262		0001
Purchased Call/S&P 500 INDEX/SPXE17USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	3,924,000	6921.46		184,820		50,685		278,828			(134,185)		10,270		0001
Purchased Call/S&P 500 INDEX/SPX013PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	01/04/2027	1	11,911,000	6858.47		564,581		147,755		868,583			(416,898)		30,543		0001
Purchased Call/S&P 500 INDEX/SPXE17VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/14/2027	1	999,004	6946		48,257		14,114		71,138			(34,204)		2,692		0001
Purchased Call/S&P 500 INDEX/SPXE17WS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/15/2027	1	6,883,000	6940.01		150,049		44,304		207,137			(105,941)		18,633		0001
Purchased Call/S&P 500 INDEX/SPXE17VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/08/2027	1	2,533,000	6966.28		155,526		42,770		239,366			(112,799)		6,629		0001
Purchased Call/S&P 500 INDEX/SPXE17WSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/20/2026	01/20/2027	1	1,720,318	6796.86		16,687		5,103		23,374			(11,567)		4,765		0001
Purchased Call/S&P 500 INDEX/SPXE17TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/06/2027	1	3,574,000	6944.82		171,552		45,842		258,547			(125,491)		9,260		0001
Purchased Call/S&P 500 INDEX/SPXE17VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2026	01/08/2027	1	1,560,447	6966		53,540		14,806		77,369			(38,668)		4,084		0001
Purchased Call/S&P 500 INDEX/SPX013PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	4,090,000	6858.47		221,269		56,088		348,785			(165,190)		10,267		0001
Purchased Call/S&P 500 INDEX/SPXE17VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2026	01/08/2027	1	1,687,329	6943		83,116		22,985		123,609			(60,028)		4,416		0001
Purchased Call/S&P 500 INDEX/SPXE17XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2026	01/29/2027	1	3,680,000	6939.03		120,704		40,235		170,524			(80,580)		10,594		0001
Purchased Call/S&P 500 INDEX/SPXE17XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2026	01/29/2027	1	4,172,000	6969.01		199,839		66,428		287,472			(133,591)		12,010		0001
Purchased Call/S&P 500 INDEX/SPXK004SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WW8S6QX2D1J8570P30	01/26/2026	12/23/2026	1	6,900,000	6990		527,920		133,183		785,137			(393,946)		16,551		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17T$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/02/2026	01/04/2027	1	2,015,000	6858.47		112,840		29,531		178,489			(83,323)		5,167		0001
Purchased Call/S&P 500 INDEX/SPXK002S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	1	2,837,790	6921		95,239		26,191		134,327			(69,074)		7,427		0001
Purchased Call/S&P 500 INDEX/SPXK005$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/29/2027	1	3,073,000	6969.01		100,180		33,301		139,915			(66,970)		8,847		0001
Purchased Call/S&P 500 INDEX/SPXE17U$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	2,908,900	6921.46		159,699		43,795		246,139			(115,946)		7,613		0001
Purchased Call/S&P 500 INDEX/SPXE17U$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/08/2027	1	10,987,000	6966.28		491,119		135,058		727,999			(356,196)		28,754		0001
Purchased Call/S&P 500 INDEX/SPXE17X$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2026	02/01/2027	1	3,349,000	6939.03		141,328		47,888		203,388			(93,577)		9,760		0001
Purchased Call/S&P 500 INDEX/SPXE17T$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/07/2027	1	4,996,000	6920.93		122,402		33,045		175,669			(89,203)		13,010		0001
Purchased Call/S&P 500 INDEX/SPXE17U$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/08/2027	1	5,747,000	6966.28		307,465		84,553		465,070			(222,996)		15,041		0001
Purchased Call/S&P 500 INDEX/SPXE17V$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	2,941,332	6926.6		62,650		18,122		87,781			(44,456)		7,925		0001
Purchased Call/S&P 500 INDEX/SPXE17T$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/05/2026	01/05/2027	1	3,097,000	6902.05		187,369		49,552		297,761			(137,575)		7,983		0001
Purchased Call/S&P 500 INDEX/SPXE17W$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/15/2027	1	2,555,000	6940.01		71,029		20,972		99,295			(50,150)		6,917		0001
Purchased Call/S&P 500 INDEX/SPXE17T$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/05/2026	01/05/2027	1	3,039,000	6902.05		169,880		44,927		266,010			(124,734)		7,833		0001
Purchased Call/S&P 500 INDEX/SPXE17U$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/08/2027	1	6,635,000	6966.28		345,020		94,881		519,879			(250,234)		17,365		0001
Purchased Call/S&P 500 INDEX/SPXE17V$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/11/2027	1	8,227,000	6966.28		386,669		108,651		573,998			(278,149)		21,852		0001
Purchased Call/S&P 500 INDEX/SPXE17W$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/21/2026	01/21/2027	1	1,417,133	6875.62		13,321		4,110		18,372			(9,197)		3,943		0001
Purchased Call/S&P 500 INDEX/SPXE17W$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/21/2026	01/21/2027	1	6,875,000	6875.62		245,438		75,727		356,709			(169,453)		19,126		0001
Purchased Call/S&P 500 INDEX/SPX013T$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2026	01/29/2027	1	1,799,520	6969.01		16,915		5,623		22,800			(11,308)		5,181		0001
Purchased Call/S&P 500 INDEX/SPX013U$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	02/01/2027	1	2,202,355	6939.03		21,363		7,239		28,993			(14,145)		6,418		0001
Purchased Call/S&P 500 INDEX/SPX013U$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2026	02/03/2027	1	1,526,091	6917.81		14,345		4,940		19,466			(9,393)		4,483		0001
Purchased Call/S&P 500 INDEX/SPXK005$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	01/29/2027	1	10,367,000	6939.03		383,579		127,860		545,951			(256,071)		29,845		0001
Purchased Call/S&P 500 INDEX/SPXK006S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2026	01/29/2027	1	2,296,819	6939		99,075		33,117		138,921			(65,867)		6,612		0001
Purchased Call/S&P 500 INDEX/SPXP135$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	2,436,411	6592		98,338		47,803		154,420			(50,790)		8,459		0001
Purchased Call/S&P 500 INDEX/SPXE17T$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/06/2027	1	4,667,000	6944.82		59,738		15,963		83,021			(43,698)		12,091		0001
Purchased Call/S&P 500 INDEX/SPXE17U$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/08/2027	1	2,727,000	6966.28		134,168		36,896		200,909			(97,309)		7,137		0001
Purchased Call/S&P 500 INDEX/SPXK002S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	1	4,281,000	6966.28		172,096		47,326		251,727			(124,817)		11,204		0001
Purchased Call/S&P 500 INDEX/SPX013U$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	1	2,482,000	6939.03		68,503		22,834		95,826			(45,732)		7,145		0001
Purchased Call/S&P 500 INDEX/SPX013V$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2026	02/05/2027	1	4,010,882	6798.4		53,345		18,767		75,181			(34,638)		11,876		0001
Purchased Call/S&P 500 INDEX/SPXE17V$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/14/2027	1	2,519,357	6929		127,926		37,416		188,463			(90,673)		6,788		0001
Purchased Call/S&P 500 INDEX/SPXK007$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/09/2026	02/05/2027	1	1,717,807	6798		77,486		27,412		105,200			(50,012)		5,086		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	4,821,000	6858.47		275,761		69,900		439,487			(205,871)		12,102		0001
Purchased Call/S&P 500 INDEX/SPXE17VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/15/2027	1	2,033,333	6944.47		27,450		8,083		37,657			(19,403)		5,505		0001
Purchased Call/S&P 500 INDEX/SPXK009SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/19/2027	1	8,463,000	6909.51		387,605		151,812		556,261			(236,397)		26,393		0001
Purchased Call/S&P 500 INDEX/SPXK009SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/19/2027	1	4,388,000	6909.51		252,310		98,821		373,156			(153,881)		13,685		0001
Purchased Call/S&P 500 INDEX/SPX013XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/12/2027	1	7,820,000	6836.17		430,882		160,831		658,212			(271,077)		23,779		0001
Purchased Call/S&P 500 INDEX/SPX013WSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2026	02/12/2027	1	1,995,000	6832.76		78,803		29,332		114,978			(49,656)		6,066		0001
Purchased Call/S&P 500 INDEX/SPXK00CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	1	3,388,000	6830.71		135,181		58,042		192,534			(77,405)		11,075		0001
Purchased Call/S&P 500 INDEX/SPXK00DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/17/2026	03/17/2027	1	7,713,000	6716.09		306,206		140,872		445,510			(165,267)		26,164		0001
Purchased Call/S&P 500 INDEX/SPX013VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	4,004,000	6932.3		62,062		21,894		85,297			(40,238)		11,856		0001
Purchased Call/S&P 500 INDEX/SPX013VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	5,001,335	6932.3		101,527		35,817		140,463			(65,825)		14,809		0001
Purchased Call/S&P 500 INDEX/SPX013VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	3,124,000	6932.3		76,850		27,522		107,186			(49,419)		9,358		0001
Purchased Call/S&P 500 INDEX/SPXK00ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2026	02/23/2027	1	1,538,494	6838		82,422		33,106		114,451			(49,272)		4,865		0001
Purchased Call/S&P 500 INDEX/SPXK00ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2026	02/26/2027	1	7,829,000	6908.86		320,206		131,276		453,388			(189,492)		25,011		0001
Purchased Call/S&P 500 INDEX/SPXK00CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	02/23/2027	1	2,612,021	6838		108,350		44,760		159,470			(63,789)		8,260		0001
Purchased Call/S&P 500 INDEX/SPXK00ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/23/2027	1	2,523,000	6581		80,988		38,598		118,721			(42,380)		8,710		0001
Purchased Call/S&P 500 INDEX/SPXK009SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/17/2027	1	1,774,233	6843		92,349		35,856		132,197			(56,634)		5,494		0001
Purchased Call/S&P 500 INDEX/SPXK00ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/19/2027	1	5,489,993	6606		229,805		108,181		342,973			(121,586)		18,734		0001
Purchased Call/S&P 500 INDEX/SPXF174SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/09/2026	03/09/2027	1	2,025,000	6795.99		61,155		26,787		86,915			(34,347)		6,704		0001
Purchased Call/S&P 500 INDEX/SPX013WS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2026	02/09/2027	1	3,636,000	6964.82		56,358		20,339		76,747			(35,976)		10,933		0001
Purchased Call/S&P 500 INDEX/SPX013WST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/12/2027	1	6,119,000	6836.17		159,094		59,383		226,378			(100,089)		18,607		0001
Purchased Call/S&P 500 INDEX/SPX013WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/16/2027	1	2,089,000	6836.17		63,088		23,984		90,401			(39,258)		6,446		0001
Purchased Call/S&P 500 INDEX/SPXF171ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/23/2026	02/23/2027	1	6,069,000	6837.75		277,353		110,789		406,587			(166,412)		19,192		0001
Purchased Call/S&P 500 INDEX/SPXF172S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/24/2026	02/24/2027	1	2,965,000	6890.07		109,705		44,124		155,574			(65,522)		9,408		0001
Purchased Call/S&P 500 INDEX/SPXF173SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2026	03/04/2027	1	2,357,000	6869.5		73,774		31,298		102,777			(42,445)		7,680		0001
Purchased Call/S&P 500 INDEX/SPXK00ESO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/19/2027	1	2,457,614	6606		124,914		58,803		189,840			(66,090)		8,386		0001
Purchased Call/S&P 500 INDEX/SPXK006SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	1	4,006,000	6798.4		100,551		35,374		144,750			(65,289)		11,861		0001
Purchased Call/S&P 500 INDEX/SPXK006SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	1	2,810,000	6798.4		110,433		38,850		163,969			(71,706)		8,320		0001
Purchased Call/S&P 500 INDEX/SPXF172SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/24/2026	02/24/2027	1	2,883,047	6890.07		96,005		38,614		135,203			(57,340)		9,148		0001
Purchased Call/S&P 500 INDEX/SPXK00ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/23/2027	1	2,281,000	6581		101,048		48,158		151,586			(52,877)		7,875		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013X$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2026	02/19/2027	1	1,798,185	6861.89		17,442		6,813		23,696			(10,657)		5,608		0001
Purchased Call/S&P 500 INDEX/SPX013Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/22/2027	1	6,447	6909.51		248		98		350			(150)		20		0001
Purchased Call/S&P 500 INDEX/SPXF172$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2026	02/26/2027	1	2,625,000	6908.86		103,950		42,617		147,011			(61,516)		8,386		0001
Purchased Call/S&P 500 INDEX/SPXF172$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2026	02/26/2027	1	4,665,000	6908.86		201,995		82,812		287,956			(119,536)		14,903		0001
Purchased Call/S&P 500 INDEX/SPXF173$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/02/2026	03/02/2027	1	2,898,000	6881.62		149,247		62,495		217,478			(86,686)		9,381		0001
Purchased Call/S&P 500 INDEX/SPXF173$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2026	03/04/2027	1	3,210,000	6869.5		41,409		17,567		55,616			(23,824)		10,459		0001
Purchased Call/S&P 500 INDEX/SPXF173$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/05/2027	1	4,261,000	6740.02		122,291		52,653		174,394			(69,880)		13,928		0001
Purchased Call/S&P 500 INDEX/SPXE17W$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/19/2027	1	2,154,390	6940.01		39,210		11,882		53,875			(27,383)		5,940		0001
Purchased Call/S&P 500 INDEX/SPXE17W$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	4,372,000	6913.35		175,754		55,015		255,723			(120,861)		12,217		0001
Purchased Call/S&P 500 INDEX/SPXK005$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/29/2027	1	3,658,000	6969.01		92,913		30,885		128,119			(62,112)		10,531		0001
Purchased Call/S&P 500 INDEX/SPXE17W$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/15/2027	1	6,558,000	6940.01		85,254		25,172		115,913			(60,193)		17,754		0001
Purchased Call/S&P 500 INDEX/SPX013Y$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/19/2027	1	4,326,108	6867		175,279		68,651		244,863			(106,901)		13,492		0001
Purchased Call/S&P 500 INDEX/SPXF173$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2026	03/02/2027	1	1,251,088	6882		61,552		25,917		89,456			(35,609)		4,050		0001
Purchased Call/S&P 500 INDEX/SPX013X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/16/2027	1	2,227,888	6835		111,335		42,560		163,251			(68,702)		6,874		0001
Purchased Call/S&P 500 INDEX/SPX013X$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2026	02/19/2027	1	2,023,000	6861.89		25,894		10,114		35,437			(15,820)		6,309		0001
Purchased Call/S&P 500 INDEX/SPXP130$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	5,157,000	6740.02		224,330		96,586		330,458			(128,188)		16,857		0001
Purchased Call/S&P 500 INDEX/SPXP131$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/10/2027	1	10,936,000	6781.48		462,593		203,898		670,474			(258,545)		36,316		0001
Purchased Call/S&P 500 INDEX/SPX013Z$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2026	03/05/2027	1	2,100,647	6830.71		18,906		8,117		25,735			(10,826)		6,867		0001
Purchased Call/S&P 500 INDEX/SPXP130$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	12,207,000	6740.02		672,606		289,594		1,020,247			(384,346)		39,902		0001
Purchased Call/S&P 500 INDEX/SPXP130$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	5,100,000	6740.02		133,110		57,311		189,379			(76,063)		16,671		0001
Purchased Call/S&P 500 INDEX/SPXP130$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	2,334,000	6740.02		56,716		24,686		80,607			(32,144)		7,702		0001
Purchased Call/S&P 500 INDEX/SPXE17W$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/15/2027	1	3,040,000	6940.01		88,768		26,210		124,397			(62,674)		8,230		0001
Purchased Call/S&P 500 INDEX/SPX013Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2026	03/03/2027	1	4,605,000	6816.63		171,306		72,203		244,711			(99,029)		14,956		0001
Purchased Call/S&P 500 INDEX/SPXP130$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	4,472,000	6740.02		225,389		97,042		337,830			(128,794)		14,618		0001
Purchased Call/S&P 500 INDEX/SPXP134$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	2,396,511	6591.9		39,782		19,179		56,454			(20,599)		8,321		0001
Purchased Call/S&P 500 INDEX/SPXP133$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	3,836,000	6606.49		157,276		73,628		233,866			(84,024)		13,090		0001
Purchased Call/S&P 500 INDEX/SPXP134$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	2,436,000	6591.9		80,388		38,755		117,526			(41,626)		8,458		0001
Purchased Call/S&P 500 INDEX/SPXP132$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	03/12/2027	1	6,096,610	6632.19		57,918		26,063		81,886			(31,982)		20,371		0001
Purchased Call/S&P 500 INDEX/SPX013Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/26/2027	1	5,723,888	6878.88		73,266		30,120		99,471			(43,275)		18,286		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP130S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	5,469,653	6740.02		52,509		22,608		72,759			(30,005)		17,879		0001
Purchased Call/S&P 500 INDEX/SPXP131SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/10/2027	1	8,512,000	6781.48		210,246		92,671		294,899			(117,508)		28,266		0001
Purchased Call/S&P 500 INDEX/SPXP132S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2026	03/10/2027	1	6,614,872	6784		262,274		116,891		401,480			(145,949)		21,966		0001
Purchased Call/S&P 500 INDEX/SPXP132SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	03/12/2027	1	6,636,000	6632.19		286,675		129,004		432,138			(158,301)		22,173		0001
Purchased Call/S&P 500 INDEX/SPX013WSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2026	02/12/2027	1	3,544,000	6832.76		148,848		55,405		218,369			(93,795)		10,777		0001
Purchased Call/S&P 500 INDEX/SPXP133SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	1,905,076	6606.49		29,719		13,913		42,428			(15,877)		6,501		0001
Purchased Call/S&P 500 INDEX/SPXK00CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	1	3,363,000	6830.71		189,337		81,294		279,933			(108,415)		10,993		0001
Purchased Call/S&P 500 INDEX/SPXF172SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	03/01/2027	1	2,879,000	6878.88		124,661		51,856		179,022			(73,030)		9,289		0001
Purchased Call/S&P 500 INDEX/SPXF172SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	02/26/2027	1	1,975,934	6909		67,876		27,905		97,858			(40,092)		6,312		0001
Purchased Call/S&P 500 INDEX/SPX013Y86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/19/2027	1	3,522,425	6909.51		33,111		12,968		44,505			(20,194)		10,985		0001
Purchased Call/S&P 500 INDEX/SPXP130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	1,939,000	6740.02		120,218		51,761		186,206			(68,696)		6,338		0001
Purchased Call/S&P 500 INDEX/SPXP131S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	1,326,485	6740.02		67,783		29,504		101,632			(38,417)		4,377		0001
Purchased Call/S&P 500 INDEX/SPXP133SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/17/2027	1	1,803,994	6706		55,885		25,997		84,571			(30,021)		6,119		0001
Purchased Call/S&P 500 INDEX/SPXK00FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2026	03/25/2027	1	3,736,000	6477.16		147,572		71,736		223,207			(76,219)		12,971		0001
Purchased Call/S&P 500 INDEX/SPX013PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	1,495,896	6846		73,323		18,586		113,914			(54,740)		3,755		0001
Purchased Call/S&P 500 INDEX/SPX0130SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	2,979,000	6858.47		99,201		25,146		146,418			(74,059)		7,478		0001
Purchased Call/S&P 500 INDEX/SPX013WS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2026	02/09/2027	1	2,231,000	6964.82		60,014		21,658		83,128			(38,310)		6,708		0001
Purchased Call/S&P 500 INDEX/SPX0130SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	13,528,000	6858.47		611,466		154,995		935,549			(456,494)		33,959		0001
Purchased Call/S&P 500 INDEX/SPX0130SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	01/08/2027	1	4,384,540	6920		220,015		60,504		321,032			(159,571)		11,475		0001
Purchased Call/S&P 500 INDEX/SPX013SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2026	01/15/2027	1	2,796,926	6940		90,772		26,802		127,927			(64,089)		7,572		0001
Purchased Call/S&P 500 INDEX/SPX013WSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/12/2027	1	11,040,000	6836.17		407,376		152,057		591,259			(256,289)		33,571		0001
Purchased Call/S&P 500 INDEX/SPX013WSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/12/2027	1	4,699,000	6836.17		185,141		69,105		270,590			(116,476)		14,289		0001
Purchased Call/S&P 500 INDEX/SPX013PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	4,485,205	6846		182,186		46,181		276,197			(136,012)		11,259		0001
Purchased Call/S&P 500 INDEX/SPXP130S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	6,020,000	6740.02		76,454		32,918		106,509			(43,688)		19,678		0001
Purchased Call/S&P 500 INDEX/SPXP130SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	2,584,000	6740.02		68,734		29,917		98,043			(38,956)		8,527		0001
Purchased Call/S&P 500 INDEX/SPX013USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	02/01/2027	1	2,302,483	6939.03		50,194		17,008		69,663			(33,235)		6,710		0001
Purchased Call/S&P 500 INDEX/SPX013USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2026	02/04/2027	1	5,107,000	6882.72		126,143		43,785		177,488			(82,252)		15,062		0001
Purchased Call/S&P 500 INDEX/SPX013WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2026	02/09/2027	1	3,324,000	6964.82		42,547		15,355		57,478			(27,160)		9,995		0001
Purchased Call/S&P 500 INDEX/SPX013WSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/16/2027	1	3,103,000	6836.17		39,408		14,982		54,754			(24,523)		9,574		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	1	2,322,007	6881.31		21,827		8,418		29,510			(13,395)		7,216		0001
Purchased Call/S&P 500 INDEX/SPX013ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/26/2027	1	3,471,000	6878.88		181,880		74,773		267,276			(107,429)		11,088		0001
Purchased Call/S&P 500 INDEX/SPXP132S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2026	03/12/2027	1	3,863,000	6672.62		217,487		97,598		334,046			(120,363)		12,907		0001
Purchased Call/S&P 500 INDEX/SPXP133S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2026	03/17/2027	1	2,068,657	6716.09		19,239		8,851		26,503			(10,384)		7,017		0001
Purchased Call/S&P 500 INDEX/SPXP133S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	2,307,000	6606.49		118,118		55,296		180,413			(63,104)		7,872		0001
Purchased Call/S&P 500 INDEX/SPXP135S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/29/2027	1	2,892,238	6368.85		37,310		18,398		55,327			(19,011)		10,155		0001
Purchased Call/S&P 500 INDEX/SPXP131S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	2,232,841	6740.02		102,711		44,706		151,833			(58,212)		7,369		0001
Purchased Call/S&P 500 INDEX/SPXP134S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/23/2026	03/23/2027	1	3,868,994	.6581		48,749		23,233		69,171			(25,510)		13,357		0001
Purchased Call/S&P 500 INDEX/SPXP134SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2026	03/24/2027	1	6,065,000	6556.37		294,153		140,999		447,438			(153,120)		20,998		0001
Purchased Call/S&P 500 INDEX/SPX0130SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	6,859,000	6858.47		294,251		74,587		447,175			(219,675)		17,218		0001
Purchased Call/S&P 500 INDEX/SPXP132S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	03/12/2027	1	2,276,000	6632.19		79,432		35,745		117,717			(43,862)		7,605		0001
Purchased Call/S&P 500 INDEX/SPXP132S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2026	03/12/2027	1	6,712,000	6672.62		398,693		178,915		618,708			(220,646)		22,427		0001
Purchased Call/S&P 500 INDEX/SPXP133S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	6,047,000	6606.49		335,004		156,830		516,330			(178,975)		20,634		0001
Purchased Call/S&P 500 INDEX/SPX013PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	10,719,000	6858.47		508,081		128,789		782,971			(379,311)		26,907		0001
Purchased Call/S&P 500 INDEX/SPX013PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	2,251,000	6858.47		134,385		34,064		216,263			(100,326)		5,651		0001
Purchased Call/S&P 500 INDEX/SPXP135S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/29/2027	1	4,095,219	6368.85		38,086		18,780		56,051			(19,406)		14,379		0001
Purchased Call/S&P 500 INDEX/SPX013SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2026	01/21/2027	1	2,351,462	.6876		78,404		24,392		110,886			(54,064)		6,542		0001
Purchased Call/S&P 500 INDEX/SPX013TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2027	1	6,571,000	6978.03		162,961		53,422		224,495			(109,385)		18,838		0001
Purchased Call/S&P 500 INDEX/SPXP133S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2026	03/17/2027	1	7,987,000	6716.09		196,480		90,392		278,520			(106,045)		27,093		0001
Purchased Call/S&P 500 INDEX/SPX013PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2026	01/07/2027	1	3,283,655	6920.93		31,523		8,510		44,143			(22,973)		8,551		0001
Purchased Call/S&P 500 INDEX/SPX013VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	3,301,000	6932.3		110,584		39,011		156,388			(71,697)		9,774		0001
Purchased Call/S&P 500 INDEX/SPX013YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2026	02/19/2027	1	3,325,208	.6870		107,308		42,146		155,489			(65,098)		10,370		0001
Purchased Call/S&P 500 INDEX/SPX013ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/26/2027	1	6,752,000	6878.88		324,096		133,239		470,976			(191,430)		21,570		0001
Purchased Call/S&P 500 INDEX/SPX013US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	1	4,150,000	6939.03		169,320		56,440		242,712			(113,035)		11,947		0001
Purchased Call/S&P 500 INDEX/SPX013US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	1	3,738,000	6939.03		82,984		27,661		114,805			(55,398)		10,761		0001
Purchased Call/S&P 500 INDEX/SPX013TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2027	1	2,551,000	6978.03		66,836		21,910		92,375			(44,863)		7,313		0001
Purchased Call/S&P 500 INDEX/SPXP131SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/10/2027	1	2,164,000	6781.48		27,483		12,114		37,935			(15,360)		7,186		0001
Purchased Call/S&P 500 INDEX/SPX915NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2026	02/26/2027	1	5,000,000	6908.86		290,500		119,097		428,758			(171,912)		15,973		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2026	03/01/2027	1	2,804,000	6878.88		145,247		60,420		211,372			(85,090)		9,047		0001
Purchased Call/S&P 500 INDEX/SPX9150SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2026	03/16/2027	1	4,265,475	.6699		217,375		99,680		321,496			(117,645)		14,426		0001
Purchased Call/S&P 500 INDEX/SPX9150SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/18/2027	1	2,473,000	6624.7		146,649		67,871		228,597			(78,748)		8,414		0001
Purchased Call/S&P 500 INDEX/SPX915LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/26/2026	01/26/2027	1	2,424,000	6950.23		147,137		47,424		220,487			(99,569)		6,891		0001
Purchased Call/S&P 500 INDEX/SPX915NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2026	02/26/2027	1	6,977,000	6878.88		387,224		159,192		570,275			(228,717)		22,289		0001
Purchased Call/S&P 500 INDEX/SPX9150S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/03/2026	03/03/2027	1	4,839,000	6816.63		265,661		111,973		394,105			(153,574)		15,716		0001
Purchased Call/S&P 500 INDEX/SPX9150SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/18/2027	1	3,392,000	6624.7		197,754		91,522		307,013			(106,191)		11,540		0001
Purchased Call/S&P 500 INDEX/SPX915MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2026	01/29/2027	1	9,031,000	6939.03		487,674		162,558		715,443			(325,563)		25,999		0001
Purchased Call/S&P 500 INDEX/SPX915MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2026	01/29/2027	1	4,592,000	6939.03		252,560		84,187		371,247			(168,605)		13,220		0001
Purchased Call/S&P 500 INDEX/SPX915NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/19/2027	1	3,432,000	6861.89		196,654		76,809		294,826			(120,147)		10,703		0001
Purchased Call/S&P 500 INDEX/SPX915NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2026	02/26/2027	1	2,966,000	6908.86		155,122		63,596		224,687			(91,798)		9,475		0001
Purchased Call/S&P 500 INDEX/SPX915LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	28,923,000	6940.01		1,668,857		492,754		2,492,277			(1,178,286)		78,299		0001
Purchased Call/S&P 500 INDEX/SPX915MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/10/2026	02/10/2027	1	2,538,000	6941.81		125,123		45,499		180,781			(79,530)		7,660		0001
Purchased Call/S&P 500 INDEX/SPX915MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2026	02/12/2027	1	15,076,000	6836.17		815,612		304,434		1,232,425			(513,118)		45,843		0001
Purchased Call/S&P 500 INDEX/SPX915MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2026	02/16/2027	1	3,628,000	6836.17		216,954		82,479		333,525			(135,007)		11,194		0001
Purchased Call/S&P 500 INDEX/SPX915NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/25/2026	02/24/2027	1	2,870,621	.6890		148,613		59,938		207,651			(88,596)		9,109		0001
Purchased Call/S&P 500 INDEX/SPX915NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2026	02/26/2027	1	13,455,000	6908.86		614,894		252,089		874,819			(363,882)		42,983		0001
Purchased Call/S&P 500 INDEX/SPX915NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2026	03/01/2027	1	2,664,000	6878.88		145,188		60,395		212,942			(85,056)		8,596		0001
Purchased Call/S&P 500 INDEX/SPX9150S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2026	03/04/2027	1	4,214,000	6869.5		247,362		104,941		365,818			(142,318)		13,730		0001
Purchased Call/S&P 500 INDEX/SPX915MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/03/2026	02/03/2027	1	4,795,000	6917.81		264,205		90,980		390,077			(173,000)		14,086		0001
Purchased Call/S&P 500 INDEX/SPX915LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	5,865,000	6940.01		321,989		95,072		477,908			(227,338)		15,878		0001
Purchased Call/S&P 500 INDEX/SPX915LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/19/2027	1	2,878,000	6940.01		174,982		53,025		262,584			(122,202)		7,936		0001
Purchased Call/S&P 500 INDEX/SPX915MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/19/2027	1	4,147,000	6861.89		206,521		80,663		302,196			(126,176)		12,933		0001
Purchased Call/S&P 500 INDEX/SPX915LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	6,733,000	6940.01		356,849		105,365		526,687			(251,951)		18,227		0001
Purchased Call/S&P 500 INDEX/SPX915LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	4,551,610	.6944		226,674		66,929		331,144			(160,042)		12,322		0001
Purchased Call/S&P 500 INDEX/SPX915MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/10/2026	02/10/2027	1	8,077,000	6941.81		434,543		158,015		634,990			(276,202)		24,378		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/03/2026	02/02/2027	1	3,718,443	.6976		176,215		60,361		264,904			(115,702)		10,880		0001
Purchased Call/S&P 500 INDEX/SPX915MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2026	02/12/2027	1	5,187,000	6836.17		296,178		110,551		451,235			(186,332)		15,773		0001
Purchased Call/S&P 500 INDEX/SPX915MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2026	02/01/2027	1	2,899,000	6939.03		175,100		59,331		260,606			(115,938)		8,449		0001
Purchased Call/S&P 500 INDEX/SPX915NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2026	02/26/2027	1	4,615,000	6908.86		223,366		91,574		320,271			(132,184)		14,743		0001
Purchased Call/S&P 500 INDEX/SPX915LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	2,650,000	6940.01		106,265		31,376		152,250			(75,028)		7,174		0001
Purchased Call/S&P 500 INDEX/SPX915MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/03/2026	02/02/2027	1	3,655,655	.6976		148,392		50,830		217,936			(97,433)		10,697		0001
Purchased Call/S&P 500 INDEX/SPX9150S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2026	03/17/2027	1	10,719,000	6716.09		452,342		208,102		659,546			(244,141)		36,361		0001
Purchased Call/S&P 500 INDEX/SPX915KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/12/2026	01/12/2027	1	3,058,000	6977.27		170,636		48,417		254,198			(122,017)		8,162		0001
Purchased Call/S&P 500 INDEX/SPX915KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	7,649,000	6940.01		273,834		80,854		388,999			(193,339)		20,707		0001
Purchased Call/S&P 500 INDEX/SPX915MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/19/2027	1	7,999,000	6861.89		435,146		169,960		646,134			(265,856)		24,946		0001
Purchased Call/S&P 500 INDEX/SPX9150S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2026	03/17/2027	1	5,184,000	6716.09		257,645		118,531		382,752			(139,058)		17,585		0001
Purchased Call/S&P 500 INDEX/SPX013USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2026	02/02/2027	1	1,766,806	6976.44		17,315		5,915		23,061			(11,385)		5,170		0001
Purchased Call/S&P 500 INDEX/SPX915LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	9,674,000	6940.01		574,636		169,670		862,079			(405,718)		26,189		0001
Purchased Call/S&P 500 INDEX/SPX915MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2026	02/08/2027	1	406,666	.6932		22,723		8,160		32,380			(14,546)		1,218		0001
Purchased Call/S&P 500 INDEX/SPX915LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/19/2027	1	2,275,000	6940.01		109,655		33,229		159,768			(76,580)		6,273		0001
Purchased Call/S&P 500 INDEX/SPX915NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2026	02/26/2027	1	7,547,000	6908.86		409,802		168,008		597,408			(242,513)		24,110		0001
Purchased Call/S&P 500 INDEX/SPX915LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	5,501,000	6940.01		297,054		87,710		439,348			(209,733)		14,892		0001
Purchased Call/S&P 500 INDEX/SPXP136S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2026	03/31/2027	1	3,930,000	6528.52		197,679		98,567		306,593			(99,110)		13,876		0001
Purchased Call/S&P 500 INDEX/SPX915LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	9,059,000	6940.01		336,089		99,235		478,456			(237,294)		24,524		0001
Purchased Call/S&P 500 INDEX/SPXP136S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2026	03/31/2027	1	2,131,000	6528.52		119,975		59,822		188,737			(60,152)		7,524		0001
Purchased Call/S&P 500 INDEX/SPX915LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	3,552,188	.6943		149,262		44,072		213,730			(105,385)		9,616		0001
Purchased Call/S&P 500 INDEX/SPXP136S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2026	03/31/2027	1	2,015,000	6528.52		96,519		48,126		148,897			(48,391)		7,114		0001
Purchased Call/S&P 500 INDEX/SPX013UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2026	02/04/2027	1	3,008,000	6882.72		66,477		23,075		93,096			(43,347)		8,872		0001
Purchased Call/S&P 500 INDEX/SPX013USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2026	02/02/2027	1	2,470,000	6976.44		39,273		13,416		53,312			(25,823)		7,227		0001
Purchased Call/S&P 500 INDEX/SPX915LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/19/2027	1	4,713,000	6940.01		269,584		81,692		401,081			(188,269)		12,995		0001
Purchased Call/S&P 500 INDEX/SPX9157SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/18/2026	06/17/2027	1	5,866,000	7500.58		327,323		236,147		342,149			(93,521)		24,754		0001
Purchased Call/S&P 500 INDEX/SPXB21GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/23/2027	1	2,106,534	.7165		68,367		38,958		85,828			(29,436)		7,893		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/18/2026	06/17/2027	1	10,750,000	7500.58		556,850		401,739		583,961			(159,100)		45,365		0001
Purchased Call/S&P 500 INDEX/SPX915QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/23/2027	1	20,932,736	7165.08		958,719		543,274		1,206,781			(418,781)		78,438		0001
Purchased Call/S&P 500 INDEX/SPX915QSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/23/2027	1	7,629,000	7165.08		466,132		264,141		596,053			(203,613)		28,587		0001
Purchased Call/S&P 500 INDEX/SPX915QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/01/2026	04/30/2027	1	6,960,000	7230.12		348,696		204,375		427,192			(145,609)		26,522		0001
Purchased Call/S&P 500 INDEX/SPXB21ISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/03/2027	1	1,516,359	7554		70,801		48,318		77,577			(22,820)		6,224		0001
Purchased Call/S&P 500 INDEX/SPX915PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/02/2027	1	770,431	6583		40,312		20,549		60,425			(19,765)		2,735		0001
Purchased Call/S&P 500 INDEX/SPX915TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/18/2026	06/17/2027	1	7,217,000	7500.58		409,926		295,740		427,701			(117,122)		30,456		0001
Purchased Call/S&P 500 INDEX/SPX915SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	4,854,000	7408.5		252,893		158,058		282,754			(95,877)		19,098		0001
Purchased Call/S&P 500 INDEX/SPXB21ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/07/2027	1	4,124,000	7383.74		148,052		101,556		168,197			(47,199)		17,065		0001
Purchased Call/S&P 500 INDEX/SPX915TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2026	06/25/2027	1	3,695,000	7354.02		206,920		153,466		238,617			(54,572)		15,831		0001
Purchased Call/S&P 500 INDEX/SPX915QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2026	04/29/2027	1	2,573,000	7135.95		158,240		91,544		204,295			(66,764)		9,781		0001
Purchased Call/S&P 500 INDEX/SPXB21ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/03/2027	1	1,744,900	7554		66,071		45,090		73,279			(21,295)		7,162		0001
Purchased Call/S&P 500 INDEX/SPXB21JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/04/2027	1	4,393,325	7384		146,352		100,286		163,023			(46,216)		18,070		0001
Purchased Call/S&P 500 INDEX/SPXX000SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J8570P30	05/22/2026	05/21/2027	1	228,812	7473.47		20,593		13,308		19,199			(7,411)		914		0001
Purchased Call/S&P 500 INDEX/SPXB21GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	309,772	7137.9		18,184		10,169		23,547			(8,021)		1,158		0001
Purchased Call/S&P 500 INDEX/SPX915QSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2026	04/28/2027	1	5,384,143	7139		280,867		162,158		359,921			(118,828)		20,420		0001
Purchased Call/S&P 500 INDEX/SPX915SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/17/2027	1	3,793,000	7408.5		221,511		139,131		246,207			(83,293)		15,022		0001
Purchased Call/S&P 500 INDEX/SPX915PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	98,717	6782.81		9,181		4,780		16,258			(4,402)		356		0001
Purchased Call/S&P 500 INDEX/SPX915SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/19/2026	05/18/2027	1	5,534,535	7403		277,615		175,618		315,604			(102,199)		21,967		0001
Purchased Call/S&P 500 INDEX/SPX915PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2026	04/16/2027	1	4,375,000	7126.06		238,875		130,718		309,612			(108,938)		16,111		0001
Purchased Call/S&P 500 INDEX/SPX915SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	9,476,729	7501		377,288		235,805		411,212			(143,038)		37,285		0001
Purchased Call/S&P 500 INDEX/SPX915SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	4,610,000	7408.5		270,607		169,129		300,636			(102,593)		18,138		0001
Purchased Call/S&P 500 INDEX/SPX915QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2026	04/29/2027	1	3,018,000	7135.95		181,985		105,281		234,294			(76,783)		11,473		0001
Purchased Call/S&P 500 INDEX/SPXB21FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/21/2027	1	5,778,360	7064		237,703		132,641		299,820			(105,138)		21,546		0001
Purchased Call/S&P 500 INDEX/SPX915RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/13/2027	1	5,768,782	7444		244,948		152,412		262,664			(93,538)		22,646		0001
Purchased Call/S&P 500 INDEX/SPXB21HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/20/2027	1	10,173,148	7432.97		456,774		290,675		506,952			(166,441)		40,553		0001
Purchased Call/S&P 500 INDEX/SPXB21HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/19/2027	1	4,622,483	7354		198,600		126,182		221,449			(72,565)		18,387		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2026	06/03/2027	1	3,546,169	7553.68		50,356		33,987		52,750			(16,417)		14,556		0001
Purchased Call/S&P 500 INDEX/SPX915SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	5,628,000	7408.5		281,400		175,875		315,605			(106,685)		22,143		0001
Purchased Call/S&P 500 INDEX/SPXB21MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	12,245,648	7500.58		155,520		112,199		166,688			(44,434)		51,676		0001
Purchased Call/S&P 500 INDEX/SPX915SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/17/2027	1	2,113,000	7408.5		125,935		79,100		139,856			(47,354)		8,368		0001
Purchased Call/S&P 500 INDEX/SPX915PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	5,271,000	6782.81		211,367		110,051		294,996			(101,340)		19,015		0001
Purchased Call/S&P 500 INDEX/SPX915PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2026	04/22/2027	1	5,951,000	7137.9		251,727		140,773		318,542			(111,036)		22,245		0001
Purchased Call/S&P 500 INDEX/SPXB21GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/04/2026	05/04/2027	1	2,358,000	7200.75		65,317		38,686		79,476			(26,663)		9,070		0001
Purchased Call/S&P 500 INDEX/SPX915TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2026	06/25/2027	1	8,452,000	7354.02		440,349		326,592		507,404			(116,136)		36,212		0001
Purchased Call/S&P 500 INDEX/SPXB21FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	3,792,000	7126.06		182,774		100,018		235,262			(83,353)		13,964		0001
Purchased Call/S&P 500 INDEX/SPX9150SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/30/2026	04/29/2027	1	6,137,188	7136		336,928		196,542		410,732			(141,621)		23,331		0001
Purchased Call/S&P 500 INDEX/SPX915RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2026	05/07/2027	1	3,704,593	7337		197,183		119,405		221,013			(78,548)		14,348		0001
Purchased Call/S&P 500 INDEX/SPXB21JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	4,402,865	7266.99		41,827		29,037		49,444			(12,835)		18,328		0001
Purchased Call/S&P 500 INDEX/SPX915RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/12/2027	1	2,064,447	7402		110,006		68,332		117,424			(42,123)		8,086		0001
Purchased Call/S&P 500 INDEX/SPX915RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/14/2027	1	6,641,000	7501.24		277,594		173,016		296,351			(105,714)		26,128		0001
Purchased Call/S&P 500 INDEX/SPXB21ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2026	04/14/2027	1	2,054,000	6967.38		95,511		51,308		128,565			(44,223)		7,526		0001
Purchased Call/S&P 500 INDEX/SPX915PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/02/2027	1	4,342,776	.6583		232,884		118,712		351,155			(114,184)		15,417		0001
Purchased Call/S&P 500 INDEX/SPX9150SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/01/2027	1	1,545,865	.6575		81,507		41,437		121,957			(40,074)		5,473		0001
Purchased Call/S&P 500 INDEX/SPX915PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2026	04/16/2027	1	3,290,000	7126.06		189,175		103,521		246,241			(86,272)		12,116		0001
Purchased Call/S&P 500 INDEX/SPX9150SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/26/2027	1	2,820,000	7165.08		151,152		86,194		191,247			(65,485)		10,644		0001
Purchased Call/S&P 500 INDEX/SPX915SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/19/2026	05/19/2027	1	3,243,000	7353.61		167,339		106,027		192,857			(61,434)		12,900		0001
Purchased Call/S&P 500 INDEX/SPX915TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2026	06/04/2027	1	10,267,000	7383.74		402,466		275,019		456,323			(129,364)		42,229		0001
Purchased Call/S&P 500 INDEX/SPX915RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/13/2027	1	5,084,423	.7444		201,717		125,513		216,856			(77,029)		19,960		0001
Purchased Call/S&P 500 INDEX/SPX915SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	4,673,273	.7501		175,929		109,956		191,859			(66,698)		18,386		0001
Purchased Call/S&P 500 INDEX/SPXB21HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2026	05/28/2027	1	480,271	.7580		23,721		15,792		23,374			(7,951)		1,947		0001
Purchased Call/S&P 500 INDEX/SPXB21ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/09/2027	1	3,022,000	6824.66		113,627		59,804		156,807			(54,167)		10,930		0001
Purchased Call/S&P 500 INDEX/SPXB211SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	1,971,921	.7584		70,775		48,363		78,003			(22,749)		8,111		0001
Purchased Call/S&P 500 INDEX/SPX9155SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/19/2026	05/19/2027	1	14,304,000	7353.61		593,616		376,120		685,448			(217,930)		56,897		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/27/2026	05/27/2027	1	2,283,000	7520.36		63,011		41,313		67,280			(21,752)		9,237		0001
Purchased Call/S&P 500 INDEX/SPX915RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/14/2027	1	3,253,000	7501.24		161,674		100,766		170,215			(61,569)		12,799		0001
Purchased Call/S&P 500 INDEX/SPXB21HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/19/2026	05/18/2027	1	5,744,767	.7403		185,611		117,417		211,907			(68,329)		22,801		0001
Purchased Call/S&P 500 INDEX/SPX915PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/20/2026	04/20/2027	1	2,375,000	7109.14		135,375		74,960		177,317			(60,455)		8,834		0001
Purchased Call/S&P 500 INDEX/SPX915PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	3,363,262	6782.81		186,661		97,187		271,290			(89,495)		12,133		0001
Purchased Call/S&P 500 INDEX/SPX915PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2026	04/16/2027	1	4,316,000	7126.06		252,486		138,166		328,706			(115,145)		15,894		0001
Purchased Call/S&P 500 INDEX/SPXF17BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/14/2027	1	2,605,800	.6967		89,835		48,392		115,130			(41,462)		9,548		0001
Purchased Call/S&P 500 INDEX/SPXB21JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	2,720,000	7405.73		80,784		55,636		90,978			(25,231)		11,278		0001
Purchased Call/S&P 500 INDEX/SPX915PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/20/2026	04/20/2027	1	2,252,000	7109.14		111,024		61,476		143,829			(49,580)		8,377		0001
Purchased Call/S&P 500 INDEX/SPX915TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2026	06/25/2027	1	5,344,000	7354.02		307,280		227,899		353,611			(81,041)		22,896		0001
Purchased Call/S&P 500 INDEX/SPX9150SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/01/2027	1	5,992,947	.6575		256,732		130,517		375,407			(126,226)		21,217		0001
Purchased Call/S&P 500 INDEX/SPXB21ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	04/01/2027	1	3,440,464	.6575		144,717		73,163		217,333			(71,961)		12,181		0001
Purchased Call/S&P 500 INDEX/SPXF17BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/12/2027	1	3,417,000	6816.89		201,603		107,188		292,027			(95,034)		12,456		0001
Purchased Call/S&P 500 INDEX/SPX915RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/14/2027	1	3,597,000	7501.24		174,095		108,508		183,883			(66,299)		14,152		0001
Purchased Call/S&P 500 INDEX/SPXB21HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2026	05/12/2027	1	2,568,536	7400.96		47,775		29,349		54,289			(18,455)		10,061		0001
Purchased Call/S&P 500 INDEX/SPXP13F$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2026	05/20/2027	1	2,344,136	7432.97		41,022		26,105		45,578			(14,948)		9,344		0001
Purchased Call/S&P 500 INDEX/SPX915PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/16/2026	04/16/2027	1	2,599,000	7041.28		152,042		82,970		204,583			(69,564)		9,571		0001
Purchased Call/S&P 500 INDEX/SPXF17BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/09/2027	1	4,800,000	6816.89		283,200		149,467		410,530			(134,598)		17,361		0001
Purchased Call/S&P 500 INDEX/SPXF17BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/09/2027	1	1,674,130	.6817		100,408		53,438		129,365			(46,987)		6,055		0001
Purchased Call/S&P 500 INDEX/SPXB21ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/09/2027	1	4,079,000	6824.66		52,619		27,694		69,798			(25,084)		14,753		0001
Purchased Call/S&P 500 INDEX/SPX915RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/04/2026	05/04/2027	1	2,380,000	7200.75		129,948		76,966		161,264			(53,047)		9,154		0001
Purchased Call/S&P 500 INDEX/SPXB211S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/04/2026	06/04/2027	1	2,089,621	7584.31		32,807		22,356		33,840			(10,606)		8,595		0001
Purchased Call/S&P 500 INDEX/SPXB21FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	14,923,608	7126.06		684,994		374,844		878,824			(312,387)		54,958		0001
Purchased Call/S&P 500 INDEX/SPX9150SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2026	04/23/2027	1	3,982,875	.7108		217,488		123,587		272,912			(93,984)		14,924		0001
Purchased Call/S&P 500 INDEX/SPX915TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/16/2026	06/15/2027	1	6,066,095	.7554		307,991		218,656		317,580			(89,690)		25,500		0001
Purchased Call/S&P 500 INDEX/SPXP13BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2026	04/23/2027	1	2,976,994	7108.4		38,403		21,702		47,438			(16,834)		11,155		0001
Purchased Call/S&P 500 INDEX/SPXP137$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2026	04/08/2027	1	3,403,853	6782.81		33,017		17,191		44,089			(15,830)		12,279		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9150S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/23/2027	1	5,878,000	7165.08		336,809		190,859		428,467			(147,123)		22,026		0001
Purchased Call/S&P 500 INDEX/SPX9150SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/23/2027	1	5,998,687	7108		327,757		185,729		413,024			(143,169)		22,478		0001
Purchased Call/S&P 500 INDEX/SPXB21HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/19/2026	05/19/2027	1	6,053,000	7353.61		196,117		124,262		226,979			(71,999)		24,077		0001
Purchased Call/S&P 500 INDEX/SPXB21E$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2026	04/14/2027	1	14,071,000	6967.38		602,239		323,517		805,404			(278,845)		51,556		0001
Purchased Call/S&P 500 INDEX/SPX915SSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/19/2026	05/18/2027	1	4,471,442	7403		172,992		109,434		196,704			(63,684)		17,747		0001
Purchased Call/S&P 500 INDEX/SPX915PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	3,117,000	6782.81		116,888		60,859		162,117			(56,042)		11,244		0001
Purchased Call/S&P 500 INDEX/SPX915SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/17/2027	1	4,023,000	7408.5		223,679		140,492		249,476			(84,108)		15,933		0001
Purchased Call/S&P 500 INDEX/SPXB21FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	3,997,000	7137.9		159,480		89,186		201,113			(70,346)		14,941		0001
Purchased Call/S&P 500 INDEX/SPX915PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2026	04/22/2027	1	9,648,963	7137.9		442,887		247,675		562,992			(195,356)		36,068		0001
Purchased Call/S&P 500 INDEX/SPXB21GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/27/2027	1	11,377,821	7174		582,776		334,855		751,504			(248,160)		43,048		0001
Purchased Call/S&P 500 INDEX/SPXB21FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	6,230,000	7126.06		155,127		84,889		194,184			(70,745)		22,943		0001
Purchased Call/S&P 500 INDEX/SPXB21E$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/08/2027	1	2,534,668	6783		110,739		58,138		152,889			(52,936)		9,144		0001
Purchased Call/S&P 500 INDEX/SPXE056$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/21/2026	04/21/2027	1	2,211,000	7064.01		105,465		58,688		138,521			(46,809)		8,244		0001
Purchased Call/S&P 500 INDEX/SPXB21HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/07/2026	05/06/2027	1	1,914,931	7365		73,668		44,406		86,431			(29,548)		7,400		0001
Purchased Call/S&P 500 INDEX/SPXB21ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	03/31/2027	1	1,371,422	6529		58,577		29,533		86,884			(29,208)		4,842		0001
Purchased Call/S&P 500 INDEX/SPXB21HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/15/2026	05/17/2027	1	4,489,083	7408.5		127,490		80,076		144,832			(47,939)		17,779		0001
Purchased Call/S&P 500 INDEX/SPXB21E$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/08/2027	1	3,689,849	6783		151,314		79,440		208,036			(72,331)		13,311		0001
Purchased Call/S&P 500 INDEX/SPXB21LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2026	06/15/2027	1	4,425,000	7554.29		178,328		126,254		186,236			(52,277)		18,601		0001
Purchased Call/S&P 500 INDEX/SPXB21FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	4,382,000	7126.06		190,617		104,310		243,896			(86,930)		16,137		0001
Purchased Call/S&P 500 INDEX/SPXE056$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/20/2026	04/20/2027	1	2,372,000	7109.14		75,667		41,898		95,944			(33,791)		8,823		0001
Purchased Call/S&P 500 INDEX/SPXB21KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	3,301,000	7431.46		80,214		56,570		89,592			(24,042)		13,850		0001
Purchased Call/S&P 500 INDEX/SPXE05AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/22/2026	05/24/2027	1	2,234,177	7473.47		38,428		24,946		42,059			(13,717)		8,982		0001
Purchased Call/S&P 500 INDEX/SPXB21KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	5,401,000	7394.3		175,533		123,019		199,702			(53,381)		22,528		0001
Purchased Call/S&P 500 INDEX/SPXB21GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2026	05/03/2027	1	3,180,000	7230.12		78,864		46,493		94,961			(32,663)		12,203		0001
Purchased Call/S&P 500 INDEX/SPXB21KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/11/2027	1	6,071,434	7431.46		120,214		84,484		133,675			(36,329)		25,324		0001
Purchased Call/S&P 500 INDEX/SPXB21LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2026	06/11/2027	1	564,099	7431		29,437		20,745		30,748			(8,725)		2,353		0001
Purchased Call/S&P 500 INDEX/SPXB21FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	8,515,000	7126.06		283,550		155,165		357,970			(129,311)		31,357		0001
Purchased Call/S&P 500 INDEX/SPXE05C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/10/2026	06/08/2027	1	1,910,678	7406		73,264		50,737		88,877			(22,605)		7,922		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/04/2027	1	5,744,550	7384		244,914		167,824		272,112			(77,341)		23,628		0001
Purchased Call/S&P 500 INDEX/SPXE054SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	2,208,983	6575.32		27,612		13,844		39,279			(13,768)		7,821		0001
Purchased Call/S&P 500 INDEX/SPXB21GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/27/2026	04/27/2027	1	2,352,000	7173.91		117,130		67,116		148,021			(50,061)		8,899		0001
Purchased Call/S&P 500 INDEX/SPXB21GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2026	04/21/2027	1	992,669	7064		49,695		27,962		63,819			(21,904)		3,701		0001
Purchased Call/S&P 500 INDEX/SPXB21LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	3,192,000	7511.35		40,219		28,586		43,197			(11,680)		13,444		0001
Purchased Call/S&P 500 INDEX/SPXB21LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/15/2027	1	2,341,830	7554		92,389		65,591		97,475			(26,905)		9,844		0001
Purchased Call/S&P 500 INDEX/SPXE05AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	3,650,000	7473.47		110,960		71,707		121,532			(39,933)		14,581		0001
Purchased Call/S&P 500 INDEX/SPXB21JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	2,817,289	7405.73		113,818		78,387		128,045			(35,549)		11,681		0001
Purchased Call/S&P 500 INDEX/SPXB21KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/10/2027	1	3,844,238	7267		168,910		118,237		192,565			(51,508)		16,003		0001
Purchased Call/S&P 500 INDEX/SPXB21ISI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/07/2027	1	4,367,000	7383.74		55,024		37,744		62,520			(17,542)		18,071		0001
Purchased Call/S&P 500 INDEX/SPXB21LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/11/2027	1	7,897,112	7394		332,832		233,907		372,104			(100,581)		32,939		0001
Purchased Call/S&P 500 INDEX/SPXE056SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	4,435,000	7064.01		204,010		113,526		267,565			(90,547)		16,537		0001
Purchased Call/S&P 500 INDEX/SPXE05AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	4,508,000	7473.47		151,920		98,176		166,693			(54,674)		18,009		0001
Purchased Call/S&P 500 INDEX/SPXB21GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/28/2027	1	5,512,000	7138.8		274,498		158,044		350,862			(116,567)		20,905		0001
Purchased Call/S&P 500 INDEX/SPXB21MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	3,507,000	7500.58		142,034		102,470		151,252			(40,581)		14,799		0001
Purchased Call/S&P 500 INDEX/SPXE054SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	2,633,000	6575.32		148,501		74,455		229,729			(74,047)		9,322		0001
Purchased Call/S&P 500 INDEX/SPXB21KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	5,001,000	7394.3		146,529		102,692		166,521			(44,561)		20,859		0001
Purchased Call/S&P 500 INDEX/SPXE057SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	3,682,000	7209.01		160,167		93,616		197,254			(67,138)		14,031		0001
Purchased Call/S&P 500 INDEX/SPXF17HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2026	05/12/2027	1	2,538,529	7401		101,638		62,611		112,965			(39,091)		9,943		0001
Purchased Call/S&P 500 INDEX/SPXE056GS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2026	04/20/2027	1	3,547,000	7109.14		88,320		48,905		110,946			(39,442)		13,194		0001
Purchased Call/S&P 500 INDEX/SPXB21GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/23/2027	1	4,712,348	7165		193,674		110,362		245,914			(83,388)		17,658		0001
Purchased Call/S&P 500 INDEX/SPXB21KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	3,253,000	7431.46		94,662		66,759		105,624			(28,373)		13,648		0001
Purchased Call/S&P 500 INDEX/SPXB21HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/19/2027	1	782,854	7354		40,010		25,421		44,600			(14,619)		3,114		0001
Purchased Call/S&P 500 INDEX/SPXE056S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2026	04/20/2027	1	2,048,000	7109.14		72,499		40,144		92,324			(32,376)		7,618		0001
Purchased Call/S&P 500 INDEX/SPXB21KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	4,645,000	7266.99		181,620		126,083		218,380			(55,730)		19,336		0001
Purchased Call/S&P 500 INDEX/SPXB21GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/27/2026	04/27/2027	1	2,026,000	7173.91		61,590		35,291		76,306			(26,324)		7,665		0001
Purchased Call/S&P 500 INDEX/SPXE056SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/20/2027	1	7,336,632	7109		242,148		134,453		309,924			(107,769)		27,290		0001
Purchased Call/S&P 500 INDEX/SPXB21HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/19/2027	1	3,169,406	7354		107,401		68,238		119,687			(39,243)		12,607		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/09/2027	1	3,168,000	6824.66		176,774		93,039		253,680			(84,271)		11,458		0001
Purchased Call/S&P 500 INDEX/SPXP137SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2026	04/09/2027	1	1,316,417	6824.66		11,979		6,305		15,805			(5,711)		4,761		0001
Purchased Call/S&P 500 INDEX/SPXE059SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	3,579,000	7473.47		76,233		49,265		83,456			(27,435)		14,298		0001
Purchased Call/S&P 500 INDEX/SPXF17HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2026	05/14/2027	1	2,119,057	7501.24		44,500		27,736		48,846			(16,947)		8,337		0001
Purchased Call/S&P 500 INDEX/SPXF17BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/13/2026	04/13/2027	1	3,160,000	6886.24		172,536		92,209		242,407			(80,359)		11,549		0001
Purchased Call/S&P 500 INDEX/SPXE057S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/27/2026	04/27/2027	1	2,031,353	7173.91		19,704		11,291		23,934			(8,421)		7,686		0001
Purchased Call/S&P 500 INDEX/SPX915PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	04/06/2026	04/02/2027	1	893,668	.6583		45,032		22,955		67,140			(22,079)		3,173		0001
Purchased Call/S&P 500 INDEX/SPX915RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	05/14/2026	05/14/2027	1	3,950,000	7501.24		222,385		138,606		231,107			(84,689)		15,541		0001
Purchased Call/S&P 500 INDEX/SPX915RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	05/04/2026	05/04/2027	1	2,673,000	7200.75		125,096		74,093		154,294			(51,067)		10,281		0001
Purchased Call/S&P 500 INDEX/SPX915QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	04/29/2026	04/29/2027	1	4,753,000	7135.95		240,502		139,133		306,079			(101,472)		18,069		0001
Purchased Call/S&P 500 INDEX/SPX915TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	06/26/2026	06/25/2027	1	2,283,000	7354.02		121,227		89,910		139,895			(31,972)		9,781		0001
Purchased Call/S&P 500 INDEX/SPXB21ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/10/2026	04/09/2027	1	3,558,000	6816.89		56,928		30,045		75,975			(27,056)		12,869		0001
Purchased Call/S&P 500 INDEX/SPX915RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	05/14/2026	05/14/2027	1	3,401,000	7501.24		185,014		115,314		193,235			(70,458)		13,381		0001
Purchased Call/S&P 500 INDEX/SPX915QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	04/29/2026	04/29/2027	1	7,541,851	7135.95		346,925		200,701		439,481			(146,374)		28,671		0001
Purchased Call/S&P 500 INDEX/SPX915RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	05/01/2026	04/30/2027	1	5,446,246	.7209		291,796		171,025		353,928			(121,849)		20,753		0001
Purchased Call/S&P 500 INDEX/SPXP13LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	2,366,748	7365.46		40,235		29,372		45,391			(10,913)		10,102		0001
Purchased Call/S&P 500 INDEX/SPXB21LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/11/2027	1	4,214,751	.7394		167,979		118,052		187,726			(50,763)		17,580		0001
Purchased Call/S&P 500 INDEX/SPXB21GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2026	04/21/2027	1	3,137,954	.7064		135,215		76,082		172,049			(59,599)		11,701		0001
Purchased Call/S&P 500 INDEX/SPXE058S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/29/2027	1	3,667,878	.7136		126,542		73,816		152,313			(53,189)		13,944		0001
Purchased Call/S&P 500 INDEX/SPXB21JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/08/2027	1	4,872,970	.7406		154,834		106,930		178,326			(48,067)		20,205		0001
Purchased Call/S&P 500 INDEX/SPXB21KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	3,638,000	7394.3		88,403		61,956		100,417			(26,884)		15,174		0001
Purchased Call/S&P 500 INDEX/SPXE058S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/12/2027	1	11,456,000	7400.96		390,650		239,986		444,871			(150,908)		44,873		0001
Purchased Call/S&P 500 INDEX/SPXB21JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/04/2027	1	3,234,078	.7384		125,662		86,349		144,803			(39,444)		13,302		0001
Purchased Call/S&P 500 INDEX/SPXP13ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/17/2027	1	5,467,541	7408.5		51,942		32,625		58,882			(19,531)		21,654		0001
Purchased Call/S&P 500 INDEX/SPXE05BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/27/2027	1	4,662,000	7520.36		151,049		99,035		161,138			(52,143)		18,862		0001
Purchased Call/S&P 500 INDEX/SPXE05CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2026	06/09/2027	1	2,356,000	7386.65		124,868		86,341		141,553			(38,658)		9,788		0001
Purchased Call/S&P 500 INDEX/SPXF17GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	3,074,249	.7337		102,890		62,305		117,100			(40,986)		11,907		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE058SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/12/2027	1	2,669,000	7400.96		136,920		84,113		154,612			(52,892)		10,454		0001
Purchased Call/S&P 500 INDEX/SPXB21ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2026	04/14/2027	1	4,583,000	6967.38		153,989		82,721		202,839			(71,299)		16,792		0001
Purchased Call/S&P 500 INDEX/SPXB21HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2026	05/21/2027	1	2,517,000	7445.72		150,768		97,162		163,609			(54,524)		10,055		0001
Purchased Call/S&P 500 INDEX/SPXE058ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/12/2027	1	2,261,071	7400.96		102,427		62,923		116,084			(39,568)		8,856		0001
Purchased Call/S&P 500 INDEX/SPXE056SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2026	04/16/2027	1	5,071,831	7126		264,450		145,116		347,569			(119,406)		18,678		0001
Purchased Call/S&P 500 INDEX/SPXP13LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	3,421,299	7365.46		32,844		23,977		37,044			(8,909)		14,603		0001
Purchased Call/S&P 500 INDEX/SPXB21LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/15/2027	1	7,101,033	7554		288,571		204,869		304,168			(84,034)		29,851		0001
Purchased Call/S&P 500 INDEX/SPXE058S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/04/2026	05/04/2027	1	4,490,000	7200.75		111,801		66,218		135,508			(45,639)		17,270		0001
Purchased Call/S&P 500 INDEX/SPXB21GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/05/2026	05/05/2027	1	2,323,888	7259.22		46,710		27,794		55,468			(18,940)		8,959		0001
Purchased Call/S&P 500 INDEX/SPXB210S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	3,334,872	7358.22		70,366		51,563		79,935			(18,893)		14,261		0001
Purchased Call/S&P 500 INDEX/SPXB21LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	2,430,000	7511.35		129,276		91,882		136,339			(37,543)		10,235		0001
Purchased Call/S&P 500 INDEX/SPXB21HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2026	05/28/2027	1	3,374,283	7580		180,113		119,908		175,708			(60,370)		13,681		0001
Purchased Call/S&P 500 INDEX/SPXB21KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	2,577,000	7431.46		100,245		70,696		111,971			(30,046)		10,812		0001
Purchased Call/S&P 500 INDEX/SPXB21ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	04/01/2027	1	3,570,399	6575		188,464		95,279		289,558			(93,714)		12,641		0001
Purchased Call/S&P 500 INDEX/SPXB21ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	04/05/2027	1	3,893,682	6582.69		78,263		39,992		113,592			(38,493)		13,935		0001
Purchased Call/S&P 500 INDEX/SPXB21LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	3,278,000	7431.46		197,336		139,168		218,551			(59,147)		13,753		0001
Purchased Call/S&P 500 INDEX/SPXB21LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/15/2027	1	5,597,729	7554		179,100		127,151		189,668			(52,155)		23,531		0001
Purchased Call/S&P 500 INDEX/SPXB21FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/21/2027	1	4,284,306	7064		188,639		105,263		238,645			(83,436)		15,975		0001
Purchased Call/S&P 500 INDEX/SPXF17A5W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/06/2027	1	5,267,702	6612		217,414		112,310		328,097			(105,123)		18,903		0001
Purchased Call/S&P 500 INDEX/SPXB21ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/09/2027	1	2,561,419	6824.66		44,825		23,592		59,987			(21,369)		9,264		0001
Purchased Call/S&P 500 INDEX/SPXE057S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/20/2027	1	5,679,338	7109		240,430		133,499		311,763			(107,005)		21,125		0001
Purchased Call/S&P 500 INDEX/SPXB21FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	4,296,000	7126.06		119,429		65,354		149,715			(54,465)		15,820		0001
Purchased Call/S&P 500 INDEX/SPXB21FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	2,657,561	7137.9		41,724		23,333		51,294			(18,404)		9,934		0001
Purchased Call/S&P 500 INDEX/SPXB21KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/09/2027	1	4,321,190	7387		132,286		91,723		159,561			(40,703)		17,953		0001
Purchased Call/S&P 500 INDEX/SPXB21GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/27/2027	1	3,974,346	7174		155,862		89,556		197,506			(66,370)		15,037		0001
Purchased Call/S&P 500 INDEX/SPXB21ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	04/05/2027	1	3,250,000	6582.69		40,300		20,593		57,774			(19,821)		11,631		0001
Purchased Call/S&P 500 INDEX/SPXF17BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	6,273,282	6782.81		375,770		195,649		553,197			(180,164)		22,631		0001
Purchased Call/S&P 500 INDEX/SPXE05BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/21/2027	1	3,953,466	7473		163,810		106,454		174,083			(57,493)		15,794		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2026	05/03/2027	1	2,705,000	7230.12		99,003		58,365		120,190			(41,004)		10,380		0001
Purchased Call/S&P 500 INDEX/SPXE05BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/28/2026	05/28/2027	1	18,200,000	7563.63		768,040		508,481		788,118			(263,027)		73,791		0001
Purchased Call/S&P 500 INDEX/SPXB210S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	3,310,000	7472.79		121,808		88,588		131,631			(33,372)		14,102		0001
Purchased Call/S&P 500 INDEX/SPXP13CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	04/30/2027	1	4,345,370	7230.12		42,585		24,959		50,222			(17,783)		16,558		0001
Purchased Call/S&P 500 INDEX/SPXF17DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	2,190,000	7108.4		77,307		43,686		97,882			(33,888)		8,206		0001
Purchased Call/S&P 500 INDEX/SPXE055SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	03/25/2027	1	2,234,620	6477		82,938		40,770		120,114			(42,164)		7,759		0001
Purchased Call/S&P 500 INDEX/SPXF17HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2026	05/11/2027	1	2,364,183	7411		79,957		49,582		87,391			(30,702)		9,240		0001
Purchased Call/S&P 500 INDEX/SPXB21FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/20/2027	1	4,454,146	7109		187,579		104,442		238,881			(83,196)		16,568		0001
Purchased Call/S&P 500 INDEX/SPXE057SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	3,576,000	7209.01		141,967		82,978		174,640			(59,510)		13,627		0001
Purchased Call/S&P 500 INDEX/SPXE05CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2026	06/08/2027	1	1,042,473	7406		49,914		34,471		57,070			(15,495)		4,322		0001
Purchased Call/S&P 500 INDEX/SPXF17GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/06/2027	1	468,129	7365		23,074		13,947		26,153			(9,217)		1,809		0001
Purchased Call/S&P 500 INDEX/SPXB21MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	5,247,000	7420.1		192,040		138,162		214,627			(55,244)		22,142		0001
Purchased Call/S&P 500 INDEX/SPXB21NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	2,602,432	7472.79		40,077		29,147		43,560			(10,980)		11,087		0001
Purchased Call/S&P 500 INDEX/SPXP13HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2026	06/01/2027	1	2,720,626	7599.96		56,045		37,518		57,344			(18,579)		11,122		0001
Purchased Call/S&P 500 INDEX/SPXP131S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	1	3,234,998	7609.78		40,761		27,399		41,731			(13,401)		13,252		0001
Purchased Call/S&P 500 INDEX/SPXB21ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/08/2027	1	3,228,618	6783		109,475		57,475		148,900			(52,332)		11,647		0001
Purchased Call/S&P 500 INDEX/SPXB210SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	3,720,000	7358.22		117,552		86,140		133,793			(31,562)		15,908		0001
Purchased Call/S&P 500 INDEX/SPXF17DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	2,055,000	7108.4		110,765		62,593		144,308			(48,554)		7,700		0001
Purchased Call/S&P 500 INDEX/SPXB21NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	2,416,547	7472.79		130,010		94,553		139,463			(35,619)		10,295		0001
Purchased Call/S&P 500 INDEX/SPXP13HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2026	06/01/2027	1	2,078,727	7599.96		19,956		13,359		20,436			(6,615)		8,498		0001
Purchased Call/S&P 500 INDEX/SPXB21HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/20/2027	1	5,094,000	7432.97		299,018		190,284		328,653			(108,957)		20,306		0001
Purchased Call/S&P 500 INDEX/SPXB21NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	4,468,994	7472.79		56,756		41,277		61,512			(15,550)		19,040		0001
Purchased Call/S&P 500 INDEX/SPXE057S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/27/2026	04/23/2027	1	3,945,162	7108		169,264		96,183		210,076			(73,145)		14,783		0001
Purchased Call/S&P 500 INDEX/SPXB210SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/23/2027	1	102,253	7365		4,940		3,616		5,666			(1,330)		436		0001
Purchased Call/S&P 500 INDEX/SPXB21FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	2,868,000	7126.06		147,702		80,826		191,077			(67,359)		10,562		0001
Purchased Call/S&P 500 INDEX/SPXB21FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	4,595,152	7126.06		98,336		53,812		122,609			(44,846)		16,922		0001
Purchased Call/S&P 500 INDEX/SPXP137SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2026	04/08/2027	1	3,051,346	6782.81		64,078		33,363		87,321			(30,722)		11,008		0001
Purchased Call/S&P 500 INDEX/SPXP13BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/26/2027	1	2,968,484	7165.08		29,091		16,589		35,068			(12,604)		11,204		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE059S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	3,343,000	7473.47		81,569		52,713		89,393			(29,356)		13,355		0001
Purchased Call/S&P 500 INDEX/SPXE059S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/18/2026	05/18/2027	1	2,152,000	7403.05		52,509		33,125		59,603			(19,421)		8,541		0001
Purchased Call/S&P 500 INDEX/SPXB21KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	5,247,000	7394.3		223,522		156,651		254,443			(67,975)		21,885		0001
Purchased Call/S&P 500 INDEX/SPXF17D5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	5,172,426	7137.9		212,587		118,885		269,385			(93,771)		19,334		0001
Purchased Call/S&P 500 INDEX/SPXF17BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/15/2027	1	4,673,000	7022.9		255,613		138,017		345,386			(117,652)		17,165		0001
Purchased Call/S&P 500 INDEX/SPXF17BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/09/2026	04/09/2027	1	2,853,000	6824.66		156,059		82,136		223,213			(74,395)		10,319		0001
Purchased Call/S&P 500 INDEX/SPXE056SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2026	04/16/2027	1	2,223,535	7039		97,498		53,651		124,983			(43,874)		8,188		0001
Purchased Call/S&P 500 INDEX/SPXB21KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	2,563,000	7431.46		85,348		60,190		95,306			(25,581)		10,753		0001
Purchased Call/S&P 500 INDEX/SPXE05BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	2,696,207	7473.47		159,615		103,150		170,220			(57,444)		10,771		0001
Purchased Call/S&P 500 INDEX/SPXB21ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	03/31/2027	1	1,938,970	6529		104,336		52,604		158,098			(52,024)		6,846		0001
Purchased Call/S&P 500 INDEX/SPXE057S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2026	04/29/2027	1	3,403,000	7135.95		118,084		68,313		147,772			(49,822)		12,937		0001
Purchased Call/S&P 500 INDEX/SPXE05BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	15,627	7473.47		1,064		688		1,108			(383)		62		0001
Purchased Call/S&P 500 INDEX/SPXB21MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	3,721,000	7420.1		209,492		150,718		233,836			(60,265)		15,703		0001
Purchased Call/S&P 500 INDEX/SPXP137S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/07/2026	04/07/2027	1	1,088,136	6616.85		9,902		5,128		13,964			(4,775)		3,915		0001
Purchased Call/S&P 500 INDEX/SPXB21KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	3,964,000	7394.3		212,867		149,184		242,222			(64,735)		16,534		0001
Purchased Call/S&P 500 INDEX/SPXF171S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/20/2027	1	6,148,298	7433		257,397		165,623		283,911			(93,342)		24,509		0001
Purchased Call/S&P 500 INDEX/SPXB21HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/15/2026	05/14/2027	1	6,444,000	7408.5		208,786		130,491		237,273			(79,155)		25,353		0001
Purchased Call/S&P 500 INDEX/SPXF17A5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/06/2027	1	5,454,760	6612		175,115		90,460		259,337			(84,671)		19,574		0001
Purchased Call/S&P 500 INDEX/SPXP13L5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/25/2026	06/25/2027	1	1,995,208	7357.49		18,755		13,871		20,947			(4,984)		8,548		0001
Purchased Call/S&P 500 INDEX/SPXE055S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2026	03/30/2027	1	2,294,552	6344		105,867		52,787		150,095			(53,079)		8,079		0001
Purchased Call/S&P 500 INDEX/SPXB21HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/19/2027	1	2,919,383	7354		157,204		99,881		175,200			(57,440)		11,612		0001
Purchased Call/S&P 500 INDEX/SPXB21FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2026	04/16/2027	1	2,398,922	7041.28		51,577		28,146		65,601			(23,598)		8,834		0001
Purchased Call/S&P 500 INDEX/SPXB21FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	12,702,000	7126.06		522,052		285,679		665,030			(238,079)		46,777		0001
Purchased Call/S&P 500 INDEX/SPXF17D5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/22/2027	1	2,036,237	7138		84,631		47,723		108,947			(37,201)		7,611		0001
Purchased Call/S&P 500 INDEX/SPXE055SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2026	03/31/2027	1	1,827,986	6529		79,545		40,330		115,814			(39,219)		6,454		0001
Purchased Call/S&P 500 INDEX/SPXB21LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	2,580,000	7431.46		152,994		107,897		169,629			(45,857)		10,825		0001
Purchased Call/S&P 500 INDEX/SPXB21NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	2,252,000	7500.58		55,174		39,975		59,117			(15,593)		9,576		0001
Purchased Call/S&P 500 INDEX/SPXF17FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2026	04/30/2027	1	2,401,260	7230		124,475		73,364		149,776			(51,173)		9,150		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF171SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/26/2027	1	1,934,000	7519.12		72,332		47,225		77,159			(25,167)		7,809		0001
Purchased Call/S&P 500 INDEX/SPXF17CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/15/2027	1	2,584,446	7023		104,656		56,979		136,490			(48,015)		9,493		0001
Purchased Call/S&P 500 INDEX/SPXB21I1S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2026	06/03/2027	1	1,405,281	7553.68		25,295		17,072		26,595			(8,247)		5,768		0001
Purchased Call/S&P 500 INDEX/SPXB21KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	3,248,435	7431.46		30,860		21,764		34,421			(9,250)		13,629		0001
Purchased Call/S&P 500 INDEX/SPXB21I$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/04/2026	06/04/2027	1	3,292,062	7584.31		68,146		46,437		70,153			(22,031)		13,541		0001
Purchased Call/S&P 500 INDEX/SPXB21GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/27/2027	1	1,174,536	7174		54,829		31,504		70,246			(23,348)		4,444		0001
Purchased Call/S&P 500 INDEX/SPXB21G$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	589,149	7137.9		38,943		21,778		51,012			(17,177)		2,202		0001
Purchased Call/S&P 500 INDEX/SPXE054SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	10,268,000	6575.32		470,274		235,785		709,373			(234,493)		36,353		0001
Purchased Call/S&P 500 INDEX/SPXE05B$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	5,447,000	7473.47		303,398		196,068		325,718			(109,190)		21,760		0001
Purchased Call/S&P 500 INDEX/SPXF17FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2026	05/05/2027	1	3,684,000	7259.22		128,572		76,505		154,886			(52,133)		14,203		0001
Purchased Call/S&P 500 INDEX/SPXF17FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/04/2026	04/30/2027	1	6,022,690	7230		250,491		147,225		310,616			(103,388)		22,950		0001
Purchased Call/S&P 500 INDEX/SPXB211SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	4,945,000	7383.74		280,382		191,594		319,250			(90,123)		20,339		0001
Purchased Call/S&P 500 INDEX/SPXE054S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	6,628,000	6575.32		243,248		121,959		361,220			(121,291)		23,466		0001
Purchased Call/S&P 500 INDEX/SPXF17CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/19/2027	1	2,246,000	7126.06		135,658		74,743		178,061			(61,360)		8,334		0001
Purchased Call/S&P 500 INDEX/SPXF17ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	3,803,000	7230.12		214,109		125,492		265,461			(89,408)		14,492		0001
Purchased Call/S&P 500 INDEX/SPXE058SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/12/2027	1	8,063,000	7400.96		333,002		204,571		378,567			(128,639)		31,582		0001
Purchased Call/S&P 500 INDEX/SPXE05BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/27/2027	1	11,845,000	7520.36		485,645		318,412		514,892			(167,647)		47,924		0001
Purchased Call/S&P 500 INDEX/SPXE056SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/16/2027	1	1,924,036	7126		75,325		41,450		97,782			(33,896)		7,085		0001
Purchased Call/S&P 500 INDEX/SPXK00S8G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/22/2026	06/22/2027	1	2,492,920	7472.79		107,445		78,142		115,969			(29,437)		10,621		0001
Purchased Call/S&P 500 INDEX/SPXE059S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/13/2026	05/13/2027	1	2,815,000	7444.25		157,077		96,929		171,527			(60,249)		11,051		0001
Purchased Call/S&P 500 INDEX/SPXE05B3K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/26/2027	1	5,443,843	7519		211,488		138,460		223,828			(73,207)		21,979		0001
Purchased Call/S&P 500 INDEX/SPXB21LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2026	06/15/2027	1	4,563,000	7554.29		203,054		143,760		211,127			(59,525)		19,182		0001
Purchased Call/S&P 500 INDEX/SPXB21MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	3,553,000	7500.58		121,157		87,409		129,432			(34,616)		14,994		0001
Purchased Call/S&P 500 INDEX/SPXB21NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	2,028,000	7472.79		49,889		36,283		53,948			(13,668)		8,640		0001
Purchased Call/S&P 500 INDEX/SPXF17HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2026	05/13/2027	1	2,945,000	7444.25		113,677		70,148		127,056			(43,602)		11,561		0001
Purchased Call/S&P 500 INDEX/SPXB21G$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/27/2026	04/27/2027	1	4,279,000	7173.91		149,765		85,816		186,266			(64,009)		16,190		0001
Purchased Call/S&P 500 INDEX/SPXE057SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	2,752,000	7209.01		141,728		82,838		175,858			(59,409)		10,487		0001
Purchased Call/S&P 500 INDEX/SPXE057SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	2,808,000	7209.01		158,933		92,894		198,227			(66,621)		10,700		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2026	05/03/2027	1	2,726,000	7230.12		89,685		52,872		108,552			(37,145)		10,461		0001
Purchased Call/S&P 500 INDEX/SPXB21ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/09/2027	1	4,846,000	6824.66		197,717		104,061		274,192			(94,254)		17,528		0001
Purchased Call/S&P 500 INDEX/SPXF17ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2026	04/30/2027	1	2,756,062	7209.01		50,712		29,640		61,080			(21,257)		10,502		0001
Purchased Call/S&P 500 INDEX/SPXP13KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/15/2026	06/15/2027	1	2,970,993	7554.29		45,753		32,393		48,780			(13,413)		12,489		0001
Purchased Call/S&P 500 INDEX/SPXE05B8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/27/2027	1	5,629,363	7520.36		269,647		176,793		283,367			(93,083)		22,776		0001
Purchased Call/S&P 500 INDEX/SPXE056$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	10,330,000	7064.01		437,992		243,731		570,673			(194,396)		38,519		0001
Purchased Call/S&P 500 INDEX/SPXE056$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	2,408,000	7064.01		83,317		46,364		107,520			(36,979)		8,979		0001
Purchased Call/S&P 500 INDEX/SPXB210$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	6,393,000	7358.22		233,345		170,991		267,203			(62,651)		27,339		0001
Purchased Call/S&P 500 INDEX/SPXF17BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/09/2027	1	4,329,473	.6825		229,648		121,203		327,941			(109,146)		15,659		0001
Purchased Call/S&P 500 INDEX/SPXB21MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	8,650,000	7500.58		339,080		244,629		361,815			(96,880)		36,503		0001
Purchased Call/S&P 500 INDEX/SPXB21FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2026	04/14/2027	1	4,850,000	6967.38		247,835		133,135		337,142			(114,751)		17,770		0001
Purchased Call/S&P 500 INDEX/SPXB21GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/27/2027	1	8,443,692	.7174		350,581		201,439		445,525			(149,286)		31,947		0001
Purchased Call/S&P 500 INDEX/SPXF17NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	2,996,586	7354.02		60,831		45,246		69,122			(15,912)		12,910		0001
Purchased Call/S&P 500 INDEX/SPXB21ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	04/01/2027	1	2,814,237	.6575		91,091		46,052		134,438			(45,295)		9,963		0001
Purchased Call/S&P 500 INDEX/SPXB211SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/07/2027	1	2,362,000	7383.74		95,897		65,781		109,281			(30,572)		9,774		0001
Purchased Call/S&P 500 INDEX/SPXF17ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/06/2027	1	2,823,251	.6612		109,402		56,514		164,211			(52,898)		10,131		0001
Purchased Call/S&P 500 INDEX/SPXF17FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	1	13,259,000	7365.12		567,485		339,240		654,809			(228,549)		51,234		0001
Purchased Call/S&P 500 INDEX/SPXB21JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/08/2027	1	4,828,536	.7406		186,263		128,635		214,552			(57,824)		20,021		0001
Purchased Call/S&P 500 INDEX/SPXE057$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/28/2026	04/28/2027	1	2,240,000	7138.8		35,840		20,635		43,939			(15,220)		8,495		0001
Purchased Call/S&P 500 INDEX/SPXE05A$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/25/2027	1	3,748,515	7473.47		64,474		41,917		70,547			(22,952)		15,103		0001
Purchased Call/S&P 500 INDEX/SPXF17CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	4,515,000	7041.28		157,122		85,742		203,532			(71,889)		16,627		0001
Purchased Call/S&P 500 INDEX/SPXF171SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/21/2027	1	841,859	.7473		41,455		26,865		44,014			(14,624)		3,363		0001
Purchased Call/S&P 500 INDEX/SPXB21KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	2,101,000	7266.99		71,224		49,445		85,480			(21,855)		8,746		0001
Purchased Call/S&P 500 INDEX/SPXB21HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/18/2027	1	2,448,538	.7403		126,944		80,527		141,289			(46,511)		9,718		0001
Purchased Call/S&P 500 INDEX/SPXE058$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/04/2026	04/30/2027	1	2,458,241	.7230		80,621		47,384		98,777			(33,276)		9,367		0001
Purchased Call/S&P 500 INDEX/SPXF17ASN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/07/2027	1	5,384,000	6616.85		213,206		110,421		312,848			(102,806)		19,371		0001
Purchased Call/S&P 500 INDEX/SPXF171SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/21/2027	1	2,481,192	.7473		98,876		64,076		106,051			(34,881)		9,912		0001
Purchased Call/S&P 500 INDEX/SPXB21L9G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2026	06/11/2027	1	9,022,784	.7431		506,646		357,051		527,361			(150,169)		37,634		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17I$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/21/2027	1	3,035,000	7445.72		153,571		98,968		167,993			(55,538)		12,124		0001
Purchased Call/S&P 500 INDEX/SPXF17H$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2026	05/14/2027	1	4,948,000	7501.24		158,831		98,994		173,304			(60,486)		19,467		0001
Purchased Call/S&P 500 INDEX/SPXB21GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/30/2026	04/28/2027	1	3,091,100	7139		106,531		62,019		128,546			(44,901)		11,723		0001
Purchased Call/S&P 500 INDEX/SPXB21HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2026	06/02/2027	1	4,128,000	7609.78		100,310		67,426		101,874			(32,979)		16,910		0001
Purchased Call/S&P 500 INDEX/SPXP13FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	2,110,748	7445.72		35,038		22,580		38,738			(12,671)		8,432		0001
Purchased Call/S&P 500 INDEX/SPXB21MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	4,227,000	7420.1		214,732		154,487		239,882			(61,772)		17,838		0001
Purchased Call/S&P 500 INDEX/SPXF17ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	5,081,000	7230.12		159,035		93,212		192,702			(66,410)		19,362		0001
Purchased Call/S&P 500 INDEX/SPXB21KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	10,852,000	7266.99		464,466		322,439		559,831			(142,521)		45,175		0001
Purchased Call/S&P 500 INDEX/SPXE05BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/28/2026	05/28/2027	1	4,467,000	7563.63		218,436		144,616		220,964			(74,807)		18,111		0001
Purchased Call/S&P 500 INDEX/SPXE05ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/22/2026	05/21/2027	1	7,389,991	7473.47		361,371		233,532		391,465			(130,054)		29,522		0001
Purchased Call/S&P 500 INDEX/SPXB21LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	2,837,913	7511.35		133,666		95,002		141,847			(38,818)		11,953		0001
Purchased Call/S&P 500 INDEX/SPXE057S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/27/2026	04/23/2027	1	1,862,921	7165		61,833		35,136		76,671			(26,720)		6,981		0001
Purchased Call/S&P 500 INDEX/SPXB21HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/27/2026	05/27/2027	1	5,758,000	7520.36		222,259		145,723		236,573			(76,725)		23,297		0001
Purchased Call/S&P 500 INDEX/SPXB21JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/04/2027	1	4,408,093	7384		177,816		121,846		197,368			(56,153)		18,131		0001
Purchased Call/S&P 500 INDEX/SPXB21HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/07/2026	05/07/2027	1	3,809,000	7337.11		93,321		56,354		108,752			(37,328)		14,752		0001
Purchased Call/S&P 500 INDEX/SPXB21NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	1,809,217	7472.79		106,925		77,763		114,068			(29,294)		7,708		0001
Purchased Call/S&P 500 INDEX/SPXB21JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	2,479,795	7386.65		43,396		30,007		49,018			(13,435)		10,302		0001
Purchased Call/S&P 500 INDEX/SPXB21I$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/07/2027	1	2,377,000	7383.74		136,202		93,428		155,001			(43,421)		9,836		0001
Purchased Call/S&P 500 INDEX/SPXB21K$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/04/2027	1	1,735,179	7384		64,735		44,608		78,360			(20,196)		7,137		0001
Purchased Call/S&P 500 INDEX/SPXB21MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	2,079,000	7420.1		26,195		18,846		29,267			(7,536)		8,773		0001
Purchased Call/S&P 500 INDEX/SPXB21MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	12,943,000	7500.58		539,723		389,382		574,778			(154,207)		54,619		0001
Purchased Call/S&P 500 INDEX/SPXE058S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/11/2026	05/11/2027	1	2,670,000	7412.84		142,311		87,033		158,866			(55,365)		10,435		0001
Purchased Call/S&P 500 INDEX/SPXE058SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/12/2026	05/11/2027	1	3,958,457	7413		153,456		94,108		175,184			(59,443)		15,470		0001
Purchased Call/S&P 500 INDEX/SPXB21JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/04/2027	1	526,302	7384		25,733		17,633		28,523			(8,126)		2,165		0001
Purchased Call/S&P 500 INDEX/SPXF17GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/11/2026	05/07/2027	1	3,566,284	7399		140,252		85,167		159,248			(55,169)		13,812		0001
Purchased Call/S&P 500 INDEX/SPXB21ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	03/31/2027	1	1,906,328	6529		63,125		31,826		92,133			(31,475)		6,731		0001
Purchased Call/S&P 500 INDEX/SPXB21JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	5,861,000	7386.65		232,682		160,890		264,065			(72,036)		24,350		0001
Purchased Call/S&P 500 INDEX/SPXB21KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	2,670,391	7431.46		41,658		29,379		46,444			(12,486)		11,204		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21I$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	2,214,619	7584		66,523		45,458		73,493			(21,383)		9,109		0001
Purchased Call/S&P 500 INDEX/SPXB21JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	2,676,000	7386.65		97,942		67,723		111,301			(30,322)		11,118		0001
Purchased Call/S&P 500 INDEX/SPXE057$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	2,390,000	7209.01		86,996		50,848		106,588			(36,467)		9,107		0001
Purchased Call/S&P 500 INDEX/SPXB21I$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	5,522,000	7383.74		202,657		138,483		230,175			(65,140)		22,713		0001
Purchased Call/S&P 500 INDEX/SPXF17HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2026	05/13/2027	1	6,320,000	7444.25		259,120		159,898		289,058			(99,388)		24,810		0001
Purchased Call/S&P 500 INDEX/SPXB21I$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2026	06/03/2027	1	3,227,000	7553.68		69,381		46,827		72,789			(22,620)		13,246		0001
Purchased Call/S&P 500 INDEX/SPXB21ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	04/05/2027	1	3,349,000	6582.69		150,370		76,837		227,087			(73,959)		11,986		0001
Purchased Call/S&P 500 INDEX/SPXF17HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2026	05/14/2027	1	4,372,000	7501.24		128,974		80,385		140,966			(49,116)		17,201		0001
Purchased Call/S&P 500 INDEX/SPXF17HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2026	05/12/2027	1	7,186,145	7401		306,585		188,863		340,262			(117,917)		28,148		0001
Purchased Call/S&P 500 INDEX/SPXB21JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	2,992,000	7405.73		61,934		42,655		69,624			(19,344)		12,406		0001
Purchased Call/S&P 500 INDEX/SPXB21JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	2,043,000	7266.99		45,150		31,344		53,655			(13,854)		8,505		0001
Purchased Call/S&P 500 INDEX/SPXB21JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	10,445,000	7386.65		435,557		301,170		494,081			(134,844)		43,394		0001
Purchased Call/S&P 500 INDEX/SPXE05BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/28/2026	05/27/2027	1	7,872,758	7520		410,432		271,341		417,315			(140,945)		31,853		0001
Purchased Call/S&P 500 INDEX/SPXB21I$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	5,953,683	7584		226,292		154,633		248,975			(72,737)		24,488		0001
Purchased Call/S&P 500 INDEX/SPXB21JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	2,963,995	7266.99		37,346		25,926		44,122			(11,460)		12,338		0001
Purchased Call/S&P 500 INDEX/SPXB210S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	2,314,000	7358.22		29,388		21,535		33,269			(7,890)		9,896		0001
Purchased Call/S&P 500 INDEX/SPXB21GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2026	05/03/2027	1	4,030,000	7230.12		174,499		102,873		213,314			(72,272)		15,465		0001
Purchased Call/S&P 500 INDEX/SPXB21ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/09/2027	1	3,719,000	6824.66		192,644		101,392		273,633			(91,836)		13,451		0001
Purchased Call/S&P 500 INDEX/SPXB21FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	2,704,000	7137.9		117,894		65,930		149,416			(52,003)		10,108		0001
Purchased Call/S&P 500 INDEX/SPXB211SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	3,710,000	7383.74		101,283		69,210		114,950			(32,555)		15,260		0001
Purchased Call/S&P 500 INDEX/SPXB210SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	1,833,492	7440.43		17,051		12,730		18,673			(4,345)		7,914		0001
Purchased Call/S&P 500 INDEX/SPXB21HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/27/2026	05/27/2027	1	2,327,000	7520.36		56,546		37,074		60,415			(19,520)		9,415		0001
Purchased Call/S&P 500 INDEX/SPXF17GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2026	05/07/2027	1	2,540,000	7337.11		143,764		86,816		168,318			(57,506)		9,837		0001
Purchased Call/S&P 500 INDEX/SPXB21JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	3,889,000	7405.73		49,001		33,748		55,179			(15,305)		16,125		0001
Purchased Call/S&P 500 INDEX/SPXE058$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/07/2027	1	2,530,261	7399		101,995		62,108		116,508			(39,948)		9,800		0001
Purchased Call/S&P 500 INDEX/SPXB21JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	2,560,300	7405.73		42,501		29,271		47,658			(13,274)		10,616		0001
Purchased Call/S&P 500 INDEX/SPXB210S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	2,698,000	7472.79		77,702		56,511		84,039			(21,288)		11,494		0001
Purchased Call/S&P 500 INDEX/SPXF17HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2026	05/12/2027	1	5,424,904	7401		180,413		111,139		200,983			(69,390)		21,249		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	3,129,344	7386.65		29,729		20,556		33,771			(9,204)		13,001		0001
Purchased Call/S&P 500 INDEX/SPXF17ISQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2026	05/28/2027	1	4,858,000	7563.63		188,005		124,468		194,014			(64,385)		19,696		0001
Purchased Call/S&P 500 INDEX/SPXB21ESO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/09/2027	1	7,526,000	6824.66		322,113		169,533		449,109			(153,555)		27,221		0001
Purchased Call/S&P 500 INDEX/SPXB21MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	7,454,292	7500.58		71,561		51,628		76,734			(20,446)		31,457		0001
Purchased Call/S&P 500 INDEX/SPXB210SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	8,535,000	7358.22		369,566		270,811		421,452			(99,226)		36,499		0001
Purchased Call/S&P 500 INDEX/SPXB210SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/23/2027	1	2,688,393	.7365		88,104		64,496		100,374			(23,720)		11,475		0001
Purchased Call/S&P 500 INDEX/SPXE057SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/28/2026	04/28/2027	1	7,844,000	7138.8		260,421		149,939		326,830			(110,590)		29,749		0001
Purchased Call/S&P 500 INDEX/SPXB21LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	5,163,000	7431.46		219,944		155,112		245,298			(65,923)		21,662		0001
Purchased Call/S&P 500 INDEX/SPXB210ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2026	06/25/2027	1	4,305,000	7357.49		144,218		106,665		164,348			(38,326)		18,444		0001
Purchased Call/S&P 500 INDEX/SPXB21GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2026	04/30/2027	1	14,765,000	7230.12		639,325		374,715		781,939			(266,971)		56,263		0001
Purchased Call/S&P 500 INDEX/SPXB21PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	4,032,000	7440.43		147,974		110,471		163,221			(37,703)		17,403		0001
Purchased Call/S&P 500 INDEX/SPXF17ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/23/2027	1	10,264,000	7165.08		341,791		193,682		424,837			(149,299)		38,461		0001
Purchased Call/S&P 500 INDEX/SPXF17DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	3,977,237	7137.9		81,533		45,596		100,883			(35,964)		14,867		0001
Purchased Call/S&P 500 INDEX/SPXE05AS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	4,184,495	.7446		166,167		107,383		180,425			(59,802)		16,716		0001
Purchased Call/S&P 500 INDEX/SPXE056S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2026	04/20/2027	1	1,694,918	7109.14		28,136		15,579		34,979			(12,565)		6,304		0001
Purchased Call/S&P 500 INDEX/SPXF17DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	4,006,000	7108.4		134,201		75,837		169,069			(58,828)		15,011		0001
Purchased Call/S&P 500 INDEX/SPXB21KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	3,649,000	7394.3		133,189		93,343		151,182			(40,504)		15,220		0001
Purchased Call/S&P 500 INDEX/SPXB21LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	2,832,000	7511.35		126,874		90,175		135,006			(36,845)		11,928		0001
Purchased Call/S&P 500 INDEX/SPXF17ASS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/07/2027	1	3,849,000	6616.85		209,771		108,641		318,378			(101,150)		13,848		0001
Purchased Call/S&P 500 INDEX/SPXB210SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	4,268,192	7358.22		218,958		160,449		251,028			(58,789)		18,253		0001
Purchased Call/S&P 500 INDEX/SPX915TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	06/30/2026	06/28/2027	1	2,175,422	.7354		122,322		91,487		129,836			(31,002)		9,372		0001
Purchased Call/S&P 500 INDEX/SPXB210SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2026	06/25/2027	1	3,200,000	7357.49		95,040		70,293		108,120			(25,257)		13,710		0001
Purchased Call/S&P 500 INDEX/SPXB21JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	5,233,000	7386.65		127,685		88,289		144,988			(39,530)		21,741		0001
Purchased Call/S&P 500 INDEX/SPXE056S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	2,044,000	7064.01		44,355		24,682		56,147			(19,686)		7,622		0001
Purchased Call/S&P 500 INDEX/SPXB21GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/30/2026	04/30/2027	1	3,551,000	7209.01		88,420		51,680		106,945			(37,064)		13,531		0001
Purchased Call/S&P 500 INDEX/SPXE056SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2026	04/16/2027	1	1,814,970	.7126		77,203		42,365		99,891			(34,859)		6,684		0001
Purchased Call/S&P 500 INDEX/SPXE054SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	6,069,000	6575.32		361,106		181,050		565,229			(180,058)		21,487		0001
Purchased Call/S&P 500 INDEX/SPXF17AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/05/2027	1	2,030,000	6582.69		119,567		61,097		186,102			(58,809)		7,265		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21K$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	3,461,000	7266.99		143,978		99,951		173,327			(44,179)		14,407		0001
Purchased Call/S&P 500 INDEX/SPXB21K$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	5,164,507	7431.46		65,073		45,892		72,419			(19,504)		21,668		0001
Purchased Call/S&P 500 INDEX/SPXB21O$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	11,773,000	7358.22		538,026		394,256		614,175			(144,456)		50,346		0001
Purchased Call/S&P 500 INDEX/SPXF17C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	5,318,000	7041.28		178,153		97,219		229,940			(81,511)		19,584		0001
Purchased Call/S&P 500 INDEX/SPXF17D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	5,341,000	7108.4		226,993		128,273		290,331			(99,504)		20,013		0001
Purchased Call/S&P 500 INDEX/SPXB21K$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/10/2027	1	1,074,183	.7267		56,955		39,869		64,977			(17,368)		4,472		0001
Purchased Call/S&P 500 INDEX/SPXB21FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/19/2027	1	2,564,000	7126.06		125,380		69,080		161,391			(56,711)		9,513		0001
Purchased Call/S&P 500 INDEX/SPXB21M$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	2,896,000	7500.58		175,208		126,404		183,311			(50,059)		12,221		0001
Purchased Call/S&P 500 INDEX/SPXE05A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/25/2027	1	4,698,000	7473.47		142,819		92,852		156,376			(50,841)		18,928		0001
Purchased Call/S&P 500 INDEX/SPXF17E$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/26/2027	1	6,983,000	7165.08		320,520		182,776		404,295			(138,863)		26,357		0001
Purchased Call/S&P 500 INDEX/SPXF17J$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/01/2026	06/01/2027	1	2,810,000	7599.96		144,153		96,499		140,711			(47,788)		11,487		0001
Purchased Call/S&P 500 INDEX/SPXB21M$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	5,070,774	7500.58		100,908		72,800		108,136			(28,831)		21,399		0001
Purchased Call/S&P 500 INDEX/SPXB21L$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	7,683,000	7511.35		279,661		198,767		298,517			(81,217)		32,360		0001
Purchased Call/S&P 500 INDEX/SPXF17G$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2026	05/06/2027	1	2,711,173	.7365		137,426		82,838		161,403			(55,122)		10,476		0001
Purchased Call/S&P 500 INDEX/SPXE055$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	03/31/2027	1	2,778,723	.6529		120,874		60,437		178,913			(60,437)		9,811		0001
Purchased Call/S&P 500 INDEX/SPXB21E$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	04/05/2027	1	4,065,000	6582.69		62,601		31,988		90,145			(30,790)		14,548		0001
Purchased Call/S&P 500 INDEX/SPXF17E$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/23/2027	1	4,831,000	7165.08		232,854		131,951		294,715			(101,714)		18,102		0001
Purchased Call/S&P 500 INDEX/SPXB21H$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2026	05/28/2027	1	4,161,453	.7580		161,472		107,498		161,998			(54,122)		16,872		0001
Purchased Call/S&P 500 INDEX/SPXB211$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	2,894,000	7383.74		64,247		43,902		72,817			(20,651)		11,903		0001
Purchased Call/S&P 500 INDEX/SPXB21FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/19/2027	1	4,744,000	7126.06		217,750		119,972		279,229			(98,492)		17,602		0001
Purchased Call/S&P 500 INDEX/SPXB21NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	2,294,000	7500.58		62,626		45,374		67,091			(17,699)		9,755		0001
Purchased Call/S&P 500 INDEX/SPXB21JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	4,153,000	7386.65		135,803		93,902		154,149			(42,043)		17,254		0001
Purchased Call/S&P 500 INDEX/SPXB21M$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	3,295,000	7420.1		195,394		140,575		217,815			(56,209)		13,905		0001
Purchased Call/S&P 500 INDEX/SPXB21L$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	16,922,000	7511.35		698,879		496,724		744,990			(202,962)		71,273		0001
Purchased Call/S&P 500 INDEX/SPXB21GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/27/2027	1	8,673,257	.7174		282,870		162,533		355,472			(120,453)		32,815		0001
Purchased Call/S&P 500 INDEX/SPXB21MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	6,903,000	7420.1		287,165		206,599		320,998			(82,609)		29,130		0001
Purchased Call/S&P 500 INDEX/SPXE057$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/28/2026	04/28/2027	1	5,930,000	7138.8		147,064		84,673		183,062			(62,452)		22,490		0001
Purchased Call/S&P 500 INDEX/SPXB21L$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/11/2027	1	113,306	.7394		5,473		3,846		6,116			(1,654)		473		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE054SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	5,049,000	6575.32		218,117		109,359		327,959			(108,760)		17,875		0001
Purchased Call/S&P 500 INDEX/SPXB21KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	4,696,000	7394.3		183,144		128,353		208,089			(55,696)		19,587		0001
Purchased Call/S&P 500 INDEX/SPXB21I5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	4,471,000	7383.74		109,540		74,852		124,180			(35,209)		18,390		0001
Purchased Call/S&P 500 INDEX/SPXE058SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/11/2026	05/11/2027	1	2,379,000	7412.84		114,430		69,982		128,527			(44,518)		9,298		0001
Purchased Call/S&P 500 INDEX/SPXB21LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/15/2027	1	4,487,248	7554		171,642		121,857		181,234			(49,984)		18,863		0001
Purchased Call/S&P 500 INDEX/SPXB21MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	5,100,100	7420.1		48,961		35,225		54,242			(14,085)		21,522		0001
Purchased Call/S&P 500 INDEX/SPXE058S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/27/2027	1	1,423,362	7174		75,213		43,699		92,637			(31,789)		5,385		0001
Purchased Call/S&P 500 INDEX/SPXP13HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2026	06/01/2027	1	2,659,414	7599.96		42,551		28,484		43,459			(14,106)		10,872		0001
Purchased Call/S&P 500 INDEX/SPXF17FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2026	05/07/2027	1	1,741,420	7337.11		35,177		21,242		41,033			(14,071)		6,744		0001
Purchased Call/S&P 500 INDEX/SPXF17NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	2,634,923	7499.36		46,111		34,552		49,718			(11,623)		11,394		0001
Purchased Call/S&P 500 INDEX/SPXB210S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/17/2027	1	5,002,887	7501		195,211		141,228		210,507			(54,225)		21,112		0001
Purchased Call/S&P 500 INDEX/SPXB21JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	4,451,000	7405.73		109,050		75,103		122,336			(34,059)		18,455		0001
Purchased Call/S&P 500 INDEX/SPXB21LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	8,042,000	7511.35		312,834		222,345		333,592			(90,850)		33,872		0001
Purchased Call/S&P 500 INDEX/SPX915RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/04/2026	04/30/2027	1	4,857,918	7230		250,021		146,948		311,567			(103,194)		18,511		0001
Purchased Call/S&P 500 INDEX/SPXE056SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	2,290,000	7064.01		84,272		46,895		108,839			(37,403)		8,539		0001
Purchased Call/S&P 500 INDEX/SPXE057SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/29/2026	04/28/2027	1	3,919,201	7139		156,295		90,237		197,017			(66,125)		14,864		0001
Purchased Call/S&P 500 INDEX/SPXB21JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	4,679,000	7266.99		113,700		78,932		135,808			(34,889)		19,478		0001
Purchased Call/S&P 500 INDEX/SPXB21KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/09/2027	1	5,118,948	7387		190,353		131,985		230,204			(58,570)		21,267		0001
Purchased Call/S&P 500 INDEX/SPXB21GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2026	04/30/2027	1	16,856,000	7230.12		709,638		415,926		866,842			(296,332)		64,231		0001
Purchased Call/S&P 500 INDEX/SPX915PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/07/2026	04/02/2027	1	902,960	6583		48,586		24,836		74,541			(23,753)		3,206		0001
Purchased Call/S&P 500 INDEX/SPXB210SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/23/2027	1	5,104,264	7365		270,353		197,910		310,819			(72,787)		21,787		0001
Purchased Call/S&P 500 INDEX/SPXB210SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	3,444,000	7358.22		211,806		155,208		242,815			(56,868)		14,728		0001
Purchased Call/S&P 500 INDEX/SPXB21MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	2,647,840	7420.1		41,571		29,908		46,244			(11,959)		11,174		0001
Purchased Call/S&P 500 INDEX/SPXB210SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2026	06/24/2027	1	3,318,557	7358		109,205		80,690		124,058			(29,101)		14,191		0001
Purchased Call/S&P 500 INDEX/SPXB21NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	3,930,442	7500.58		79,395		57,523		85,016			(22,438)		16,713		0001
Purchased Call/S&P 500 INDEX/SPXB21ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/09/2027	1	3,459,000	6824.66		161,189		84,837		226,196			(76,841)		12,511		0001
Purchased Call/S&P 500 INDEX/SPXB21HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2026	05/28/2027	1	10,566,604	7580		440,169		293,038		439,920			(147,536)		42,841		0001
Purchased Call/S&P 500 INDEX/SPXB211SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	5,192,000	7383.74		156,279		106,791		177,189			(50,233)		21,355		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	2,304,000	7386.65		62,899		43,492		71,215			(19,473)		9,572		0001
Purchased Call/S&P 500 INDEX/SPXB21JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	3,112,000	7386.65		117,945		81,554		133,965			(36,514)		12,929		0001
Purchased Call/S&P 500 INDEX/SPXB21JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	1,764,170	7266.99		27,521		19,106		32,629			(8,445)		7,344		0001
Purchased Call/S&P 500 INDEX/SPXB21NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	3,819,000	7500.58		206,226		149,414		217,505			(58,281)		16,240		0001
Purchased Call/S&P 500 INDEX/SPXB21MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/16/2027	1	2,396,121	7511		76,397		54,904		83,120			(22,038)		10,092		0001
Purchased Call/S&P 500 INDEX/SPXF17ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/26/2027	1	3,301,292	7519.12		66,026		43,108		71,215			(22,973)		13,329		0001
Purchased Call/S&P 500 INDEX/SPXB21ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/07/2027	1	3,724,151	7383.74		74,855		51,347		85,022			(23,864)		15,411		0001
Purchased Call/S&P 500 INDEX/SPXF17GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	6,147,000	7398.93		239,118		144,799		272,859			(95,253)		23,807		0001
Purchased Call/S&P 500 INDEX/SPXF17HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2026	05/13/2027	1	4,283,000	7444.25		149,477		92,239		167,333			(57,334)		16,814		0001
Purchased Call/S&P 500 INDEX/SPXK00J8O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/23/2027	1	7,197,817	7165.08		179,226		101,561		220,830			(78,288)		26,971		0001
Purchased Call/S&P 500 INDEX/SPXP13GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/28/2026	05/28/2027	1	2,027,631	7563.63		31,631		20,941		33,197			(10,833)		8,221		0001
Purchased Call/S&P 500 INDEX/SPXF17CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	2,924,000	7041.28		165,791		90,473		223,525			(75,855)		10,768		0001
Purchased Call/S&P 500 INDEX/SPXB210SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	4,601,000	7440.43		58,433		43,623		64,113			(14,888)		19,859		0001
Purchased Call/S&P 500 INDEX/SPXF17ASC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/06/2026	04/06/2027	1	2,373,000	6611.83		29,663		15,281		41,905			(14,384)		8,515		0001
Purchased Call/S&P 500 INDEX/SPXF17IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/21/2027	1	2,996,000	7445.72		176,764		113,915		191,106			(63,926)		11,969		0001
Purchased Call/S&P 500 INDEX/SPXB21IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	8,479,943	7383.74		107,695		73,592		121,474			(34,616)		34,879		0001
Purchased Call/S&P 500 INDEX/SPXB21HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2026	05/28/2027	1	4,760,278	7580		156,498		104,186		157,977			(52,455)		19,300		0001
Purchased Call/S&P 500 INDEX/SPXB21FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/21/2027	1	5,750,104	7064		196,597		109,703		246,102			(86,956)		21,441		0001
Purchased Call/S&P 500 INDEX/SPXF17HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2026	05/13/2027	1	2,553,378	7444		84,477		52,564		92,057			(32,259)		10,024		0001
Purchased Call/S&P 500 INDEX/SPXB21ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/08/2027	1	4,401,129	6783		240,794		126,417		340,003			(115,105)		15,877		0001
Purchased Call/S&P 500 INDEX/SPXB21NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	3,263,000	7500.58		98,216		71,159		104,974			(27,757)		13,875		0001
Purchased Call/S&P 500 INDEX/SPXB210S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	4,318,188	7358.22		41,455		30,377		46,868			(11,130)		18,466		0001
Purchased Call/S&P 500 INDEX/SPXF17DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	3,332,000	7108.4		168,932		95,463		218,822			(74,053)		12,485		0001
Purchased Call/S&P 500 INDEX/SPXF17DS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	5,751,000	7137.9		143,200		80,081		178,034			(63,165)		21,497		0001
Purchased Call/S&P 500 INDEX/SPXB21MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	5,185,000	7500.58		155,550		112,221		166,852			(44,443)		21,881		0001
Purchased Call/S&P 500 INDEX/SPXE056SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	2,214,000	7064.01		119,113		66,283		158,460			(52,867)		8,256		0001
Purchased Call/S&P 500 INDEX/SPXE059S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/13/2026	05/13/2027	1	4,498,000	7444.25		267,181		164,872		289,455			(102,480)		17,658		0001
Purchased Call/S&P 500 INDEX/SPXE058SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/12/2027	1	2,308,000	7400.96		31,389		19,283		35,535			(12,126)		9,040		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE056SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2026	04/16/2027	1	2,136,138	7041		112,188		61,734		145,655			(50,484)		7,867		0001
Purchased Call/S&P 500 INDEX/SPXE05A5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	367,817	7473.47		18,722		12,099		20,249			(6,738)		1,469		0001
Purchased Call/S&P 500 INDEX/SPXB21ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	5,220,302	7383.74		102,318		69,917		115,757			(32,888)		21,472		0001
Purchased Call/S&P 500 INDEX/SPXB21FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	3,155,000	7137.9		117,682		65,811		148,083			(51,909)		11,793		0001
Purchased Call/S&P 500 INDEX/SPXB21NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	4,082,000	7500.58		175,118		126,876		186,407			(49,490)		17,358		0001
Purchased Call/S&P 500 INDEX/SPXB210SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	2,638,947	7440.43		41,695		31,128		45,618			(10,624)		11,390		0001
Purchased Call/S&P 500 INDEX/SPXB21MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	8,513,000	7500.58		208,569		150,471		223,553			(59,591)		35,925		0001
Purchased Call/S&P 500 INDEX/SPXF170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2026	06/30/2027	1	3,966,000	7499.36		205,042		153,640		218,396			(51,682)		17,150		0001
Purchased Call/S&P 500 INDEX/SPXF17ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2026	04/07/2027	1	2,077,000	6616.85		95,542		49,482		141,957			(46,070)		7,473		0001
Purchased Call/S&P 500 INDEX/SPXB21ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/07/2027	1	2,195,000	7383.74		109,970		75,434		125,411			(35,058)		9,083		0001
Purchased Call/S&P 500 INDEX/SPXB21KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/10/2027	1	3,182,942	7267		109,036		76,325		124,142			(33,250)		13,250		0001
Purchased Call/S&P 500 INDEX/SPXB21MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	5,435,516	7500.58		257,643		185,876		274,334			(73,612)		22,938		0001
Purchased Call/S&P 500 INDEX/SPXE057SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	2,224,000	7209.01		112,090		65,515		138,983			(46,986)		8,475		0001
Purchased Call/S&P 500 INDEX/SPXB21PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	3,555,000	7440.43		195,170		145,705		215,838			(49,728)		15,344		0001
Purchased Call/S&P 500 INDEX/SPXB210SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	2,736,000	7358.22		108,072		79,193		123,289			(29,017)		11,700		0001
Purchased Call/S&P 500 INDEX/SPXB21MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	6,135,000	7500.58		96,320		69,490		103,496			(27,520)		25,890		0001
Purchased Call/S&P 500 INDEX/SPXB21KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	2,038,906	7394.3		30,380		21,291		34,626			(9,239)		8,504		0001
Purchased Call/S&P 500 INDEX/SPXF17HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/18/2026	05/18/2027	1	2,051,000	7403.05		43,071		27,172		48,898			(15,930)		8,141		0001
Purchased Call/S&P 500 INDEX/SPXF17GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2026	05/07/2027	1	4,942,000	7337.11		211,518		127,731		248,326			(84,607)		19,140		0001
Purchased Call/S&P 500 INDEX/SPXE056SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	4,442,000	7064.01		224,765		125,076		297,026			(99,759)		16,563		0001
Purchased Call/S&P 500 INDEX/SPXF17AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	04/05/2027	1	3,769,000	6582.69		104,024		53,155		152,000			(51,164)		13,489		0001
Purchased Call/S&P 500 INDEX/SPXE057S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2026	04/20/2027	1	12,719,397	7109		660,612		366,804		869,989			(294,009)		47,311		0001
Purchased Call/S&P 500 INDEX/SPXF17ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2026	04/30/2027	1	3,154,000	7209.01		96,197		56,226		117,316			(40,324)		12,019		0001
Purchased Call/S&P 500 INDEX/SPXF17NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/25/2027	1	2,619,266	7357		86,148		63,893		98,633			(22,720)		11,222		0001
Purchased Call/S&P 500 INDEX/SPXF17FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2026	05/06/2027	1	4,510,000	7365.12		223,696		133,725		257,246			(90,091)		17,427		0001
Purchased Call/S&P 500 INDEX/SPXF17GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2026	05/07/2027	1	2,696,000	7337.11		141,540		85,473		165,979			(56,616)		10,442		0001
Purchased Call/S&P 500 INDEX/SPXF17FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2026	05/05/2027	1	6,757,000	7259.22		221,630		131,879		266,388			(89,866)		26,050		0001
Purchased Call/S&P 500 INDEX/SPXF17MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2026	06/22/2027	1	6,635,838	7473		247,761		180,687		282,531			(67,386)		28,271		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	3,986,000	7041.28		181,363		98,971		239,068			(82,980)		14,679		0001
Purchased Call/S&P 500 INDEX/SPXF17DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	3,230,000	7108.4		186,048		105,135		243,610			(81,555)		12,103		0001
Purchased Call/S&P 500 INDEX/SPXF170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	6,090,000	7499.36		222,894		167,017		239,623			(56,182)		26,334		0001
Purchased Call/S&P 500 INDEX/SPXB210SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	3,217,494	7440.43		64,993		48,521		71,453			(16,560)		13,888		0001
Purchased Call/S&P 500 INDEX/SPXF17CSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/19/2027	1	2,042,000	7126.06		54,317		29,927		68,135			(24,569)		7,577		0001
Purchased Call/S&P 500 INDEX/SPXE05ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	9,873,000	7473.47		439,349		285,212		478,966			(156,825)		39,694		0001
Purchased Call/S&P 500 INDEX/SPXF17DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	2,781,000	7108.4		121,808		68,833		155,822			(53,395)		10,421		0001
Purchased Call/S&P 500 INDEX/SPXB21NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	2,986,000	7500.58		120,933		87,618		128,772			(34,177)		12,697		0001
Purchased Call/S&P 500 INDEX/SPXE059S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/13/2026	05/11/2027	1	1,852,851	7413		94,772		58,281		104,108			(36,551)		7,241		0001
Purchased Call/S&P 500 INDEX/SPXF17NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	3,622,000	7354.02		204,643		152,214		237,020			(53,531)		15,605		0001
Purchased Call/S&P 500 INDEX/SPXE05BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/27/2027	1	4,220,000	7520.36		141,792		92,966		151,530			(48,947)		17,074		0001
Purchased Call/S&P 500 INDEX/SPXB21MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	4,505,582	7500.58		43,254		31,338		46,357			(12,224)		19,159		0001
Purchased Call/S&P 500 INDEX/SPXF171SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/28/2027	1	6,234,000	7580.06		328,532		218,109		326,207			(111,917)		25,275		0001
Purchased Call/S&P 500 INDEX/SPXF17CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/14/2027	1	1,533,222	.6967		88,095		47,985		111,413			(40,397)		5,618		0001
Purchased Call/S&P 500 INDEX/SPXB21MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	9,571,000	7420.1		234,490		168,702		261,054			(67,456)		40,389		0001
Purchased Call/S&P 500 INDEX/SPXE05BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	5,097,884	7473.47		295,167		190,749		315,289			(106,228)		20,365		0001
Purchased Call/S&P 500 INDEX/SPXB21LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	4,486,000	7511.35		109,010		77,478		117,006			(31,658)		18,894		0001
Purchased Call/S&P 500 INDEX/SPXB21JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/08/2027	1	10,767,931	.7406		437,712		302,287		504,227			(135,883)		44,647		0001
Purchased Call/S&P 500 INDEX/SPXB21LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	7,819,000	7511.35		254,118		180,612		271,835			(73,799)		32,932		0001
Purchased Call/S&P 500 INDEX/SPXE056S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2026	04/20/2027	1	2,106,000	7109.14		45,700		25,305		57,162			(20,409)		7,834		0001
Purchased Call/S&P 500 INDEX/SPXB21NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	2,918,000	7500.58		166,326		120,506		174,626			(47,005)		12,408		0001
Purchased Call/S&P 500 INDEX/SPXE057SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/27/2026	04/23/2027	1	3,561,327	.7165		151,910		86,322		190,241			(65,645)		13,345		0001
Purchased Call/S&P 500 INDEX/SPXE054SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	1,766,959	6575.32		29,862		14,972		43,068			(14,890)		6,256		0001
Purchased Call/S&P 500 INDEX/SPXE055S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	03/31/2027	1	1,612,544	.6529		55,202		27,601		80,535			(27,601)		5,693		0001
Purchased Call/S&P 500 INDEX/SPXE058S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/04/2026	05/04/2027	1	2,683,591	7200.75		47,768		28,292		57,534			(19,500)		10,322		0001
Purchased Call/S&P 500 INDEX/SPXF17F$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2026	05/05/2027	1	3,273,284	7259.22		149,262		88,817		180,921			(60,523)		12,619		0001
Purchased Call/S&P 500 INDEX/SPXB21NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	2,140,000	7500.58		127,972		92,718		133,760			(36,166)		9,100		0001
Purchased Call/S&P 500 INDEX/SPXF17E$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/27/2026	04/27/2027	1	3,712,000	7173.91		169,638		97,203		213,993			(72,503)		14,044		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	2,440,000	7440.43		138,836		103,649		153,329			(35,375)		10,532		0001
Purchased Call/S&P 500 INDEX/SPXF17ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	04/28/2026	04/28/2027	1	3,109,000	7138.8		166,021		95,588		214,095			(70,502)		11,791		0001
Purchased Call/S&P 500 INDEX/SPXB21JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	2,446,545	7405.73		24,955		17,186		27,934			(7,794)		10,144		0001
Purchased Call/S&P 500 INDEX/SPXB21KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/10/2027	1	3,727,966	7267		153,915		107,741		175,417			(46,936)		15,519		0001
Purchased Call/S&P 500 INDEX/SPXB21MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	4,648,000	7500.58		100,397		72,431		107,815			(28,685)		19,614		0001
Purchased Call/S&P 500 INDEX/SPXB21FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2026	04/14/2027	1	2,042,000	6967.38		99,650		53,531		134,946			(46,139)		7,482		0001
Purchased Call/S&P 500 INDEX/SPXB21MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	3,723,981	7420.1		72,990		52,512		81,117			(20,997)		15,715		0001
Purchased Call/S&P 500 INDEX/SPXB21LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/07/2027	1	2,625,000	7383.74		143,063		98,134		163,084			(45,608)		10,862		0001
Purchased Call/S&P 500 INDEX/SPXF17LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	06/12/2026	06/11/2027	1	1,656,323	7394		54,802		38,513		61,437			(16,561)		6,909		0001
Purchased Call/S&P 500 INDEX/SPXE05CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2026	06/09/2027	1	2,781,154	7386.65		132,105		91,345		150,223			(40,898)		11,554		0001
Purchased Call/S&P 500 INDEX/SPXB210S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/17/2027	1	843,775	7420		44,725		32,357		48,192			(12,424)		3,561		0001
Purchased Call/S&P 500 INDEX/SPXB21MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	3,408,000	7500.58		89,290		64,418		95,648			(25,511)		14,382		0001
Purchased Call/S&P 500 INDEX/SPXB21ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	04/05/2027	1	3,441,000	6582.69		139,705		71,388		209,087			(68,713)		12,315		0001
Purchased Call/S&P 500 INDEX/SPXB21NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	2,680,000	7500.58		92,192		66,795		98,353			(26,054)		11,396		0001
Purchased Call/S&P 500 INDEX/SPXF17KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	06/05/2026	06/04/2027	1	2,576,491	7584		123,200		84,187		133,031			(39,600)		10,597		0001
Purchased Call/S&P 500 INDEX/SPXE05BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/12/2027	1	7,639,000	7400.96		297,157		182,551		337,938			(114,792)		29,922		0001
Purchased Call/S&P 500 INDEX/SPXF17FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	05/06/2026	05/06/2027	1	9,585,734	7365.12		433,275		259,010		498,822			(174,497)		37,041		0001
Purchased Call/S&P 500 INDEX/SPXF17LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	06/12/2026	06/11/2027	1	19,928,000	7431.46		894,767		628,823		1,000,286			(270,397)		83,120		0001
Purchased Call/S&P 500 INDEX/SPXF17JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	06/01/2026	06/01/2027	1	2,386,000	7599.96		78,499		52,549		79,628			(26,023)		9,754		0001
Purchased Call/S&P 500 INDEX/SPXF17IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	05/21/2026	05/19/2027	1	2,005,816	7354		108,547		69,737		119,657			(39,472)		7,978		0001
Purchased Call/S&P 500 INDEX/SPXF17GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	05/11/2026	05/07/2027	1	2,197,482	7399		71,146		43,203		80,875			(27,986)		8,511		0001
Purchased Call/S&P 500 INDEX/SPXE05ASA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	4,914,000	7473.47		229,484		148,302		249,574			(82,589)		19,631		0001
Purchased Call/S&P 500 INDEX/SPXF17FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	05/06/2026	05/06/2027	1	5,852,000	7365.12		244,028		145,879		281,036			(98,280)		22,613		0001
Purchased Call/S&P 500 INDEX/SPXB21JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	2,155,353	7405.73		91,818		63,236		103,274			(28,677)		8,937		0001
Purchased Call/S&P 500 INDEX/SPXF17CS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	04/16/2026	04/16/2027	1	2,761,000	7041.28		101,881		55,597		132,514			(46,614)		10,168		0001
Purchased Call/S&P 500 INDEX/SPXF17ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	05/01/2026	04/30/2027	1	3,366,000	7230.12		123,196		72,206		150,100			(51,444)		12,826		0001
Purchased Call/S&P 500 INDEX/SPXB21NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	3,384,000	7500.58		168,523		122,098		178,462			(47,626)		14,390		0001
Purchased Call/S&P 500 INDEX/SPXF17CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	04/16/2026	04/15/2027	1	2,542,308	7023		84,256		45,872		108,572			(38,656)		9,339		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/29/2027	1	8,223,175	.7440		446,988		334,623		476,004			(112,975)		35,493		0001
Purchased Call/S&P 500 INDEX/SPXF17KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/03/2027	1	3,527,569	.7554		116,428		79,236		118,807			(37,743)		14,480		0001
Purchased Call/S&P 500 INDEX/SPXF17JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/01/2027	1	2,296,287	.7600		117,268		78,937		115,833			(38,443)		9,387		0001
Purchased Call/S&P 500 INDEX/SPXF17ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/28/2026	04/28/2027	1	4,969,000	7138.8		171,927		98,989		215,903			(73,010)		18,845		0001
Purchased Call/S&P 500 INDEX/SPXE054S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	11,525,000	6575.32		278,905		139,837		406,387			(139,070)		40,803		0001
Purchased Call/S&P 500 INDEX/SPXF179SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/02/2027	1	6,014,000	6582.69		259,805		131,702		389,797			(128,835)		21,350		0001
Purchased Call/S&P 500 INDEX/SPXE05AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	6,822,000	7473.47		251,050		162,238		274,524			(90,350)		27,253		0001
Purchased Call/S&P 500 INDEX/SPXB21LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	2,523,494	7511.35		43,152		30,670		46,336			(12,532)		10,629		0001
Purchased Call/S&P 500 INDEX/SPXB21LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	2,188,000	7431.46		106,556		75,147		118,931			(31,938)		9,180		0001
Purchased Call/S&P 500 INDEX/SPXF17JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/01/2026	06/01/2027	1	2,574,000	7599.96		71,042		47,557		72,571			(23,551)		10,523		0001
Purchased Call/S&P 500 INDEX/SPXF17FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	1	3,134,000	7365.12		184,906		110,536		211,006			(74,469)		12,110		0001
Purchased Call/S&P 500 INDEX/SPXF17FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/05/2027	1	4,607,883	.7259		203,480		121,413		234,511			(82,174)		17,765		0001
Purchased Call/S&P 500 INDEX/SPXF17JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/03/2027	1	12,526,000	7553.68		516,071		348,313		533,294			(168,253)		51,417		0001
Purchased Call/S&P 500 INDEX/SPXF17NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/29/2026	06/25/2027	1	956,619	.7354		49,229		36,613		54,450			(12,682)		4,099		0001
Purchased Call/S&P 500 INDEX/SPXB21MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	11,254,000	7500.58		368,006		265,497		394,241			(105,145)		47,492		0001
Purchased Call/S&P 500 INDEX/SPXF17GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	14,614,041	7398.93		654,709		396,463		745,038			(260,804)		56,600		0001
Purchased Call/S&P 500 INDEX/SPXE056SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	9,654,000	7064.01		385,195		214,351		499,816			(170,963)		35,998		0001
Purchased Call/S&P 500 INDEX/SPXB21LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	3,866,000	7511.35		198,712		141,234		209,924			(57,708)		16,283		0001
Purchased Call/S&P 500 INDEX/SPXB21ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/07/2027	1	4,898,000	7383.74		209,634		143,799		238,864			(66,832)		20,268		0001
Purchased Call/S&P 500 INDEX/SPXF17JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/02/2027	1	2,579,715	.7610		98,296		66,255		99,670			(32,135)		10,568		0001
Purchased Call/S&P 500 INDEX/SPXB21GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/28/2027	1	6,412,000	7138.8		251,992		145,086		317,705			(107,010)		24,318		0001
Purchased Call/S&P 500 INDEX/SPXE05CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2026	06/10/2027	1	3,751,000	7266.99		212,307		147,386		257,989			(65,146)		15,615		0001
Purchased Call/S&P 500 INDEX/SPXF17JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/28/2027	1	2,745,598	.7564		89,018		59,098		92,188			(30,325)		11,132		0001
Purchased Call/S&P 500 INDEX/SPXF17HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/21/2027	1	2,612,000	7445.72		88,808		57,232		98,303			(32,117)		10,435		0001
Purchased Call/S&P 500 INDEX/SPXE059SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/18/2026	05/18/2027	1	3,674,000	7403.05		105,811		66,751		120,292			(39,136)		14,582		0001
Purchased Call/S&P 500 INDEX/SPXF17GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/11/2026	05/11/2027	1	2,574,000	7412.84		88,288		53,994		100,239			(34,348)		10,060		0001
Purchased Call/S&P 500 INDEX/SPXF17JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/01/2026	06/01/2027	1	4,420,000	7599.96		239,564		160,369		232,001			(79,417)		18,069		0001
Purchased Call/S&P 500 INDEX/SPXF17NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	4,274,000	7354.02		162,839		121,120		187,462			(42,596)		18,414		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/19/2027	1	3,323,616	7126.06		70,128		38,638		87,364			(31,720)		12,332		0001
Purchased Call/S&P 500 INDEX/SPXB210SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2026	06/25/2027	1	3,008,212	7357.49		61,067		45,166		69,118			(16,229)		12,888		0001
Purchased Call/S&P 500 INDEX/SPXF17J5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/03/2027	1	3,053,000	7553.68		87,011		58,726		91,184			(28,368)		12,532		0001
Purchased Call/S&P 500 INDEX/SPXF17FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	1	4,984,000	7365.12		195,373		116,793		225,416			(78,684)		19,259		0001
Purchased Call/S&P 500 INDEX/SPXB21K$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	4,243,000	7266.99		154,870		107,513		186,189			(47,522)		17,663		0001
Purchased Call/S&P 500 INDEX/SPXF17LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	2,013,000	7431.46		87,968		61,822		98,480			(26,584)		8,396		0001
Purchased Call/S&P 500 INDEX/SPXF171S$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2026	05/26/2027	1	2,007,605	7519		83,277		54,977		86,178			(28,677)		8,106		0001
Purchased Call/S&P 500 INDEX/SPXF17FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	05/03/2027	1	2,196,000	7230.12		125,831		74,181		155,964			(52,115)		8,427		0001
Purchased Call/S&P 500 INDEX/SPXF17NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	3,586,012	7354.02		171,053		126,864		197,948			(45,113)		15,364		0001
Purchased Call/S&P 500 INDEX/SPXF17H86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2026	05/11/2027	1	1,508,461	7413		62,741		38,583		69,603			(24,198)		5,895		0001
Purchased Call/S&P 500 INDEX/SPXB210SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/22/2027	1	3,048,898	7473		117,582		85,988		135,524			(31,744)		12,989		0001
Purchased Call/S&P 500 INDEX/SPXB21MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	3,861,000	7500.58		110,811		79,944		118,635			(31,660)		16,293		0001
Purchased Call/S&P 500 INDEX/SPXF17GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/11/2026	05/11/2027	1	2,970,000	7412.84		132,759		81,191		149,997			(51,649)		11,607		0001
Purchased Call/S&P 500 INDEX/SPXE05BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/22/2026	05/21/2027	1	1,914	7473.47		118		76		125			(43)		8		0001
Purchased Call/S&P 500 INDEX/SPXF17KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/03/2027	1	7,040,030	7554		296,991		202,119		299,388			(96,277)		28,898		0001
Purchased Call/S&P 500 INDEX/SPXE056S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/20/2026	04/20/2027	1	4,049,000	7109.14		185,849		102,908		240,145			(82,996)		15,061		0001
Purchased Call/S&P 500 INDEX/SPXF17NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/24/2027	1	1,721,823	7358		56,207		41,646		64,331			(14,865)		7,363		0001
Purchased Call/S&P 500 INDEX/SPXB21JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	2,012,000	7266.99		54,525		37,852		65,246			(16,731)		8,376		0001
Purchased Call/S&P 500 INDEX/SPXF17K$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/03/2027	1	5,084,215	7554		272,442		185,412		268,549			(88,319)		20,870		0001
Purchased Call/S&P 500 INDEX/SPXE05BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/29/2026	05/28/2027	1	2,043,000	7580.06		115,430		76,632		113,092			(39,322)		8,283		0001
Purchased Call/S&P 500 INDEX/SPXE057S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/27/2026	04/23/2027	1	2,185,349	7165		87,733		49,854		109,577			(37,912)		8,189		0001
Purchased Call/S&P 500 INDEX/SPXE057S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/30/2026	04/30/2027	1	5,255,000	7209.01		174,466		101,973		213,250			(73,132)		20,025		0001
Purchased Call/S&P 500 INDEX/SPXF171SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/21/2027	1	4,723,233	7473		198,448		128,603		212,451			(70,008)		18,869		0001
Purchased Call/S&P 500 INDEX/SPXB21LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2026	06/15/2027	1	2,618,000	7554.29		85,347		60,425		89,484			(25,019)		11,005		0001
Purchased Call/S&P 500 INDEX/SPXE057S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/27/2026	04/26/2027	1	5,393,464	7165		286,486		163,820		362,494			(122,780)		20,357		0001
Purchased Call/S&P 500 INDEX/SPXF17GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/06/2027	1	1,878,106	7365		78,566		47,489		89,360			(31,383)		7,257		0001
Purchased Call/S&P 500 INDEX/SPXF17A$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/05/2027	1	2,037,000	6582.69		110,405		56,416		169,914			(54,303)		7,290		0001
Purchased Call/S&P 500 INDEX/SPXF17A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/05/2027	1	2,290,000	6582.69		114,500		58,508		174,498			(56,317)		8,196		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/21/2027	1	2,599,556	7064		140,565		79,092		181,495			(61,957)		9,693		0001
Purchased Call/S&P 500 INDEX/SPXF17LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/17/2027	1	21,785,000	7420.1		932,398		670,809		1,046,159			(268,224)		91,932		0001
Purchased Call/S&P 500 INDEX/SPXB21NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	2,072,602	7472.79		41,867		30,448		45,400			(11,470)		8,830		0001
Purchased Call/S&P 500 INDEX/SPXB21JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	2,654,214	7266.99		52,288		36,299		62,286			(16,045)		11,049		0001
Purchased Call/S&P 500 INDEX/SPXE05ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	3,086,000	7473.47		153,991		99,515		166,723			(55,420)		12,328		0001
Purchased Call/S&P 500 INDEX/SPXE05BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/26/2027	1	11,496,324	7519		585,387		383,251		609,101			(202,634)		46,416		0001
Purchased Call/S&P 500 INDEX/SPXF17HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2026	05/20/2027	1	4,032,000	7432.97		226,598		144,199		249,149			(82,569)		16,073		0001
Purchased Call/S&P 500 INDEX/SPXE05ASG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	4,673,000	7473.47		197,668		128,320		215,510			(70,557)		18,788		0001
Purchased Call/S&P 500 INDEX/SPXB21FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/19/2027	1	4,080,000	7126.06		101,592		55,974		127,081			(45,952)		15,138		0001
Purchased Call/S&P 500 INDEX/SPXF17FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2026	05/05/2027	1	4,621,000	7259.22		228,277		135,834		277,551			(92,562)		17,815		0001
Purchased Call/S&P 500 INDEX/SPXF17HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/21/2027	1	7,307,000	7445.72		303,241		195,422		334,061			(109,665)		29,190		0001
Purchased Call/S&P 500 INDEX/SPXF17ISI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/21/2027	1	3,945,992	7473		129,202		83,728		139,206			(45,579)		15,764		0001
Purchased Call/S&P 500 INDEX/SPXB21NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	2,265,000	7500.58		137,486		99,611		143,468			(38,855)		9,631		0001
Purchased Call/S&P 500 INDEX/SPXB210SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/23/2027	1	5,001,147	7365		196,761		144,037		225,048			(52,974)		21,347		0001
Purchased Call/S&P 500 INDEX/SPXF17NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	18,523,000	7354.02		774,261		574,244		894,012			(204,201)		79,360		0001
Purchased Call/S&P 500 INDEX/SPXE05CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2026	06/08/2027	1	8,709,138	7406		451,172		311,583		515,383			(140,062)		36,111		0001
Purchased Call/S&P 500 INDEX/SPXB210S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/17/2027	1	1,830,142	7501		58,853		42,578		63,612			(16,348)		7,723		0001
Purchased Call/S&P 500 INDEX/SPXF17JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/03/2027	1	6,387,000	7553.68		247,816		167,258		256,923			(80,795)		26,217		0001
Purchased Call/S&P 500 INDEX/SPXF17NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	10,255,000	7354.02		403,022		298,908		465,115			(106,291)		43,937		0001
Purchased Call/S&P 500 INDEX/SPXB21HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/20/2027	1	5,722,000	7432.97		139,617		88,847		155,529			(50,874)		22,809		0001
Purchased Call/S&P 500 INDEX/SPXF17KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/04/2027	1	1,774,729	7584		66,692		45,700		73,443			(21,061)		7,300		0001
Purchased Call/S&P 500 INDEX/SPXF17NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	3,002,000	7354.02		75,650		56,269		86,320			(19,789)		12,934		0001
Purchased Call/S&P 500 INDEX/SPXF17HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/21/2027	1	2,605,000	7445.72		76,848		49,524		85,170			(27,791)		10,407		0001
Purchased Call/S&P 500 INDEX/SPXE05BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/28/2026	05/26/2027	1	1,879,780	7519		98,240		64,855		99,882			(33,829)		7,590		0001
Purchased Call/S&P 500 INDEX/SPXF17FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	1	2,183,000	7365.12		74,440		44,500		85,929			(29,980)		8,435		0001
Purchased Call/S&P 500 INDEX/SPXF17NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	4,594,000	7354.02		276,559		205,705		320,091			(72,342)		19,792		0001
Purchased Call/S&P 500 INDEX/SPXF171SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2026	05/28/2027	1	7,253,000	7563.63		298,098		197,356		306,425			(102,088)		29,407		0001
Purchased Call/S&P 500 INDEX/SPXB21MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	8,394,000	7500.58		308,060		222,249		328,771			(88,017)		35,422		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17I$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/28/2027	1	7,209,000	7580.06		365,496		242,649		364,948			(124,510)		29,228		0001
Purchased Call/S&P 500 INDEX/SPXB210$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	4,598,000	7358.22		260,247		190,704		298,636			(69,874)		19,663		0001
Purchased Call/S&P 500 INDEX/SPXF17LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	2,324,000	7431.46		63,678		44,751		71,412			(19,243)		9,693		0001
Purchased Call/S&P 500 INDEX/SPXF17A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/05/2027	1	2,249,000	6582.69		76,916		39,303		113,680			(37,831)		8,049		0001
Purchased Call/S&P 500 INDEX/SPXF17K$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/03/2027	1	3,240,529	7554		129,262		87,970		130,763			(41,904)		13,302		0001
Purchased Call/S&P 500 INDEX/SPXB21IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2026	06/03/2027	1	6,387,000	7553.68		155,843		105,183		162,875			(50,809)		26,217		0001
Purchased Call/S&P 500 INDEX/SPXE05A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	8,831,829	7473.47		341,792		220,879		373,951			(123,007)		35,282		0001
Purchased Call/S&P 500 INDEX/SPXB21FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2026	04/16/2027	1	4,453,000	7041.28		111,325		60,751		142,398			(50,935)		16,399		0001
Purchased Call/S&P 500 INDEX/SPXE05A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	4,905,000	7473.47		149,112		96,799		163,273			(53,225)		19,721		0001
Purchased Call/S&P 500 INDEX/SPXE05BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/21/2027	1	2,704,727	7473		140,454		91,275		147,329			(49,296)		10,805		0001
Purchased Call/S&P 500 INDEX/SPXE05A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	3,360,776	7473.47		67,552		43,853		74,075			(24,112)		13,512		0001
Purchased Call/S&P 500 INDEX/SPXE05BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/28/2026	05/28/2027	1	4,397,000	7563.63		245,353		162,436		244,000			(84,025)		17,827		0001
Purchased Call/S&P 500 INDEX/SPXE05BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/28/2026	05/28/2027	1	3,441,000	7563.63		201,299		133,270		198,576			(68,938)		13,951		0001
Purchased Call/S&P 500 INDEX/SPXF17IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/20/2027	1	4,548,978	7433		179,408		115,441		198,105			(65,060)		18,133		0001
Purchased Call/S&P 500 INDEX/SPXF17GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	14,933,000	7398.93		634,653		384,317		723,026			(252,815)		57,835		0001
Purchased Call/S&P 500 INDEX/SPXF17K$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	2,252,000	7405.73		127,688		87,940		142,950			(39,881)		9,337		0001
Purchased Call/S&P 500 INDEX/SPXB21NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	5,350,000	7500.58		242,355		175,591		257,429			(68,492)		22,750		0001
Purchased Call/S&P 500 INDEX/SPXB21HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/20/2027	1	10,277,000	7432.97		436,773		277,946		486,014			(159,153)		40,967		0001
Purchased Call/S&P 500 INDEX/SPXB21PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	2,242,000	7440.43		117,257		87,539		129,597			(29,876)		9,677		0001
Purchased Call/S&P 500 INDEX/SPXF17JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/03/2027	1	3,269,000	7553.68		106,243		71,706		110,911			(34,638)		13,419		0001
Purchased Call/S&P 500 INDEX/SPXB21KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	2,873,646	7431.46		57,473		40,532		64,186			(17,226)		12,057		0001
Purchased Call/S&P 500 INDEX/SPXB211SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/07/2027	1	4,375,452	7383.74		66,069		45,320		74,730			(21,063)		18,106		0001
Purchased Call/S&P 500 INDEX/SPXF17A$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/07/2027	1	4,171,000	6616.85		148,488		76,903		216,358			(71,600)		15,007		0001
Purchased Call/S&P 500 INDEX/SPXE05BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/26/2027	1	5,413,766	7519		175,925		115,177		187,109			(60,897)		21,858		0001
Purchased Call/S&P 500 INDEX/SPXF17FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	2,407,809	7209		81,309		47,656		97,702			(33,953)		9,175		0001
Purchased Call/S&P 500 INDEX/SPXF17A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/06/2026	04/06/2027	1	2,388,000	6611.83		58,028		29,893		83,573			(28,140)		8,569		0001
Purchased Call/S&P 500 INDEX/SPXB210$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	2,517,000	7358.22		105,211		77,096		120,710			(28,248)		10,764		0001
Purchased Call/S&P 500 INDEX/SPXF17FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	1	2,101,000	7365.12		45,592		27,255		52,477			(18,362)		8,119		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE05C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2026	05/27/2027	1	2,895,159	.7520		121,133		80,305		124,646			(41,379)		11,714		0001
Purchased Call/S&P 500 INDEX/SPXB210$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	3,033,000	7440.43		74,309		55,475		81,875			(18,933)		13,091		0001
Purchased Call/S&P 500 INDEX/SPX9150$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2026	04/21/2027	1	3,624,028	.7064		195,171		108,907		249,006			(86,326)		13,513		0001
Purchased Call/S&P 500 INDEX/SPXE05B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/21/2027	1	2,628,339	.7446		139,153		90,430		146,571			(48,839)		10,500		0001
Purchased Call/S&P 500 INDEX/SPXE05A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	14,138,099	7473.47		629,145		406,579		685,724			(226,423)		56,480		0001
Purchased Call/S&P 500 INDEX/SPXF17K$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	1	2,162,000	7383.74		129,071		88,199		146,365			(41,487)		8,893		0001
Purchased Call/S&P 500 INDEX/SPXF17M$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2026	06/23/2027	1	2,112,000	7365.46		45,830		33,457		52,099			(12,431)		9,015		0001
Purchased Call/S&P 500 INDEX/SPXF17K$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	1	2,433,000	7383.74		147,197		100,584		167,062			(47,313)		10,007		0001
Purchased Call/S&P 500 INDEX/SPXB21P$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	2,142,000	7440.43		87,179		65,084		96,255			(22,213)		9,245		0001
Purchased Call/S&P 500 INDEX/SPXB210$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	4,012,000	7358.22		241,522		176,983		276,868			(64,847)		17,157		0001
Purchased Call/S&P 500 INDEX/SPXB21P$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	2,940,000	7440.43		132,300		98,769		146,182			(33,709)		12,690		0001
Purchased Call/S&P 500 INDEX/SPXB21M$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	24,983,000	7500.58		1,071,771		773,227		1,140,889			(306,220)		105,428		0001
Purchased Call/S&P 500 INDEX/SPXB210$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	4,445,056	7472.79		180,469		131,250		194,811			(49,444)		18,938		0001
Purchased Call/S&P 500 INDEX/SPXF17J$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/04/2027	1	4,310,000	7584.31		227,568		155,074		224,189			(73,570)		17,728		0001
Purchased Call/S&P 500 INDEX/SPXB21F$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2026	04/14/2027	1	2,159,000	6967.38		114,859		61,701		156,619			(53,181)		7,911		0001
Purchased Call/S&P 500 INDEX/SPXE05S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	03/31/2027	1	2,953,822	.6529		159,162		79,581		240,405			(79,581)		10,429		0001
Purchased Call/S&P 500 INDEX/SPXF17A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/07/2027	1	2,085,543	6616.85		41,711		21,602		59,428			(20,113)		7,504		0001
Purchased Call/S&P 500 INDEX/SPXF17A$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/07/2027	1	3,896,000	6616.85		127,789		66,183		185,761			(61,619)		14,018		0001
Purchased Call/S&P 500 INDEX/SPXF17G$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2026	05/07/2027	1	3,413,302	7337.11		153,940		92,961		180,864			(61,576)		13,220		0001
Purchased Call/S&P 500 INDEX/SPXE05C$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2026	05/28/2027	1	4,701,647	.7564		242,280		160,847		242,839			(82,535)		19,062		0001
Purchased Call/S&P 500 INDEX/SPXB21P$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	4,656,000	7440.43		135,024		100,803		148,735			(34,403)		20,097		0001
Purchased Call/S&P 500 INDEX/SPXB21G$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/23/2027	1	2,509,265	.7108		106,341		60,597		133,771			(45,786)		9,403		0001
Purchased Call/S&P 500 INDEX/SPXF17N$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/29/2026	06/25/2027	1	5,118,398	.7354		174,501		129,782		192,636			(44,955)		21,929		0001
Purchased Call/S&P 500 INDEX/SPXF17L$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	3,090,000	7431.46		68,907		48,426		77,389			(20,824)		12,888		0001
Purchased Call/S&P 500 INDEX/SPXF17N$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	3,072,000	7354.02		163,738		121,788		189,287			(42,831)		13,235		0001
Purchased Call/S&P 500 INDEX/SPXF17L$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/16/2027	1	4,909,841	.7511		251,311		180,608		267,811			(72,494)		20,680		0001
Purchased Call/S&P 500 INDEX/SPXE05B$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/26/2027	1	14,850,218	.7519		613,749		401,819		647,861			(212,452)		59,958		0001
Purchased Call/S&P 500 INDEX/SPXF17M$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2026	06/25/2027	1	5,000,000	7357.49		216,500		160,126		248,035			(57,536)		21,422		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE05A$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	6,515,757	7446		340,869		220,283		365,959			(122,676)		26,030		0001
Purchased Call/S&P 500 INDEX/SPXF17LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	2,810,000	7431.46		97,226		68,328		109,059			(29,381)		11,721		0001
Purchased Call/S&P 500 INDEX/SPXB21LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/15/2027	1	1,389,989	7554		28,318		20,104		30,084			(8,246)		5,843		0001
Purchased Call/S&P 500 INDEX/SPXB210SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	4,257,000	7358.22		104,297		76,427		118,978			(28,003)		18,205		0001
Purchased Call/S&P 500 INDEX/SPXF17BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/15/2027	1	3,134,000	7022.9		185,219		100,008		252,713			(85,252)		11,512		0001
Purchased Call/S&P 500 INDEX/SPXE05A$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	5,867,304	7446		250,091		161,619		271,048			(90,005)		23,439		0001
Purchased Call/S&P 500 INDEX/SPXF170S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	18,314,000	7499.36		760,031		569,500		816,511			(191,569)		79,193		0001
Purchased Call/S&P 500 INDEX/SPXB21K$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	6,264,000	7394.3		259,330		181,746		295,149			(78,865)		26,127		0001
Purchased Call/S&P 500 INDEX/SPXB21K$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/10/2027	1	271,988	7267		13,573		9,501		15,480			(4,139)		1,132		0001
Purchased Call/S&P 500 INDEX/SPXB21K$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	3,323,000	7394.3		41,538		29,111		47,304			(12,632)		13,860		0001
Purchased Call/S&P 500 INDEX/SPXB21M$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	4,996,000	7420.1		195,843		140,898		218,526			(56,338)		21,083		0001
Purchased Call/S&P 500 INDEX/SPXB210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	2,590,075	7358.22		44,808		32,835		50,682			(12,031)		11,076		0001
Purchased Call/S&P 500 INDEX/SPXF171SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/21/2027	1	5,611,831	7473		294,946		191,138		311,615			(104,050)		22,418		0001
Purchased Call/S&P 500 INDEX/SPXB21F$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	5,912,000	7126.06		250,078		136,848		319,345			(114,046)		21,772		0001
Purchased Call/S&P 500 INDEX/SPXB21LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2026	06/15/2027	1	4,386,000	7554.29		229,826		162,715		236,025			(67,374)		18,437		0001
Purchased Call/S&P 500 INDEX/SPXE05A$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	15,389,000	7473.47		650,955		420,673		709,624			(234,272)		61,477		0001
Purchased Call/S&P 500 INDEX/SPXB211$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	4,916,000	7383.74		198,606		135,714		226,130			(63,838)		20,220		0001
Purchased Call/S&P 500 INDEX/SPXF17LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	3,632,000	7431.46		88,258		62,025		99,085			(26,671)		15,149		0001
Purchased Call/S&P 500 INDEX/SPXB21LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	4,123,000	7431.46		185,123		130,555		206,641			(55,486)		17,298		0001
Purchased Call/S&P 500 INDEX/SPXB21K$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/09/2027	1	9,839,018	7387		384,175		266,376		464,939			(118,208)		40,877		0001
Purchased Call/S&P 500 INDEX/SPXB21LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	2,563,000	7431.46		144,297		101,763		160,480			(43,250)		10,753		0001
Purchased Call/S&P 500 INDEX/SPXB21LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/11/2027	1	2,712,483	7431		116,636		82,427		123,945			(34,343)		11,314		0001
Purchased Call/S&P 500 INDEX/SPXE05A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	5,679,000	7473.47		160,148		103,494		175,810			(57,636)		22,687		0001
Purchased Call/S&P 500 INDEX/SPXB21K$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	2,276,413	7394.3		20,943		14,678		23,678			(6,369)		9,495		0001
Purchased Call/S&P 500 INDEX/SPXB21K$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	2,415,203	7394.3		49,753		34,869		56,423			(15,130)		10,074		0001
Purchased Call/S&P 500 INDEX/SPXE05C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/08/2026	06/02/2027	1	2,114,176	7605		98,290		67,178		106,171			(31,212)		8,661		0001
Purchased Call/S&P 500 INDEX/SPXB21NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	1,127,065	7472.79		55,339		40,246		59,526			(15,161)		4,802		0001
Purchased Call/S&P 500 INDEX/SPXB21JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	3,945,000	7405.73		142,415		98,082		160,257			(44,480)		16,357		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE05C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2026	05/27/2027	1	1,530,204	.7520		77,993		51,706		79,140			(26,642)		6,191		0001
Purchased Call/S&P 500 INDEX/SPXB21K$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	2,224,000	7431.46		80,954		57,091		90,399			(24,264)		9,331		0001
Purchased Call/S&P 500 INDEX/SPXF17LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	8,860,000	7431.46		334,022		234,743		374,051			(100,941)		36,955		0001
Purchased Call/S&P 500 INDEX/SPXB21LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	2,008,000	7431.46		107,629		75,904		119,783			(32,259)		8,425		0001
Purchased Call/S&P 500 INDEX/SPXB21MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	3,104,000	7500.58		117,642		84,872		125,736			(33,612)		13,099		0001
Purchased Call/S&P 500 INDEX/SPXF17A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/07/2027	1	10,239,000	6616.85		432,086		223,780		637,142			(208,348)		36,839		0001
Purchased Call/S&P 500 INDEX/SPXF17NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	4,448,000	7354.02		191,709		142,593		220,994			(50,147)		19,163		0001
Purchased Call/S&P 500 INDEX/SPXF17K$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/07/2027	1	2,254,000	7383.74		135,916		93,232		153,962			(43,330)		9,327		0001
Purchased Call/S&P 500 INDEX/SPXF17F$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	05/03/2027	1	2,129,000	7230.12		114,753		67,651		142,055			(47,527)		8,170		0001
Purchased Call/S&P 500 INDEX/SPX915S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/18/2026	05/14/2027	1	6,260,461	.7408		311,608		195,297		355,557			(116,529)		24,631		0001
Purchased Call/S&P 500 INDEX/SPXF17BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/14/2027	1	518,962	.6967		27,220		14,663		35,945			(12,563)		1,901		0001
Purchased Call/S&P 500 INDEX/SPXB210$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/23/2027	1	5,465,171	.7365		228,417		167,212		261,318			(61,497)		23,327		0001
Purchased Call/S&P 500 INDEX/SPXE057$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2026	04/28/2027	1	4,548,232	.7139		193,441		111,683		244,718			(81,840)		17,249		0001
Purchased Call/S&P 500 INDEX/SPXB21MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	5,088,959	7500.58		64,630		46,825		69,237			(18,265)		21,640		0001
Purchased Call/S&P 500 INDEX/SPXB21NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	2,896,789	7500.58		45,480		32,951		48,846			(12,853)		12,318		0001
Purchased Call/S&P 500 INDEX/SPXF170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	6,926,000	7499.36		312,363		234,057		334,408			(78,732)		29,949		0001
Purchased Call/S&P 500 INDEX/SPXB21NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	3,743,000	7500.58		142,234		103,051		151,600			(40,197)		15,916		0001
Purchased Call/S&P 500 INDEX/SPXE055$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2026	03/30/2027	1	1,865,054	.6344		108,271		53,986		155,973			(54,285)		6,567		0001
Purchased Call/S&P 500 INDEX/SPXF17DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/16/2027	1	3,170,297	.7041		176,014		96,319		225,278			(80,270)		11,675		0001
Purchased Call/S&P 500 INDEX/SPXF17ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/23/2027	1	12,818,000	7165.08		526,820		298,531		660,512			(230,122)		48,031		0001
Purchased Call/S&P 500 INDEX/SPXE056$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2026	04/16/2027	1	1,738,759	.7126		88,709		48,815		117,427			(39,919)		6,403		0001
Purchased Call/S&P 500 INDEX/SPXF17BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/14/2027	1	3,065,647	.6967		126,491		68,138		163,801			(58,381)		11,232		0001
Purchased Call/S&P 500 INDEX/SPXE056$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	6,168,000	7064.01		153,583		85,465		195,346			(68,166)		22,999		0001
Purchased Call/S&P 500 INDEX/SPXK00QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/11/2026	06/10/2027	1	5,799,185	.7267		327,905		229,534		374,151			(99,993)		24,141		0001
Purchased Call/S&P 500 INDEX/SPXK00MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	1,399,340	7398.93		83,401		50,504		94,097			(33,223)		5,420		0001
Purchased Call/S&P 500 INDEX/SPXK00RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/12/2026	06/11/2027	1	3,747,000	7431.46		197,092		138,512		219,159			(59,561)		15,629		0001
Purchased Call/S&P 500 INDEX/SPXK00MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	4,473,060	7398.93		262,121		158,729		296,068			(104,416)		17,324		0001
Purchased Call/S&P 500 INDEX/SPXE056$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2026	04/16/2027	1	2,301,795	.7039		95,651		52,488		121,339			(43,189)		8,477		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE056SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	2,024,535	7064.01		36,037		20,054		45,420			(15,994)		7,549		0001
Purchased Call/S&P 500 INDEX/SPXF17NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/29/2026	06/25/2027	1	8,339,459	7354		364,400		271,016		403,055			(93,876)		35,730		0001
Purchased Call/S&P 500 INDEX/SPXF170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	2,987,000	7499.36		73,182		54,836		78,803			(18,446)		12,916		0001
Purchased Call/S&P 500 INDEX/SPXF17FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	5,832,497	7209		254,011		148,879		307,993			(106,071)		22,225		0001
Purchased Call/S&P 500 INDEX/SPXF17MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2026	06/23/2027	1	2,628,000	7365.46		106,960		78,083		122,323			(29,011)		11,217		0001
Purchased Call/S&P 500 INDEX/SPXF17ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	3,968,000	7230.12		113,088		66,282		136,868			(47,224)		15,120		0001
Purchased Call/S&P 500 INDEX/SPXF17C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	2,550,000	7041.28		77,520		42,303		99,820			(35,468)		9,391		0001
Purchased Call/S&P 500 INDEX/SPXE059S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2026	05/11/2027	1	11,082,196	7413		559,399		343,057		634,501			(216,690)		43,311		0001
Purchased Call/S&P 500 INDEX/SPXE057SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	3,198,000	7209.01		135,275		79,067		166,336			(56,704)		12,186		0001
Purchased Call/S&P 500 INDEX/SPXF17NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	80,581	7358		3,904		2,895		4,500			(1,030)		345		0001
Purchased Call/S&P 500 INDEX/SPXF17JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/04/2027	1	3,660,000	7584.31		215,208		146,651		208,378			(69,574)		15,054		0001
Purchased Call/S&P 500 INDEX/SPXK00RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2026	06/11/2027	1	3,421,000	7431.46		189,523		133,193		210,321			(57,274)		14,269		0001
Purchased Call/S&P 500 INDEX/SPXF17FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/05/2027	1	629,142	7259		33,242		19,835		38,338			(13,424)		2,426		0001
Purchased Call/S&P 500 INDEX/SPXF17F$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/05/2027	1	5,865,450	7259		324,800		193,803		374,596			(131,169)		22,613		0001
Purchased Call/S&P 500 INDEX/SPXK00SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/22/2026	06/22/2027	1	3,152,911	7472.79		143,457		104,333		154,531			(39,303)		13,433		0001
Purchased Call/S&P 500 INDEX/SPXF17CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/19/2027	1	2,529,000	7126.06		89,527		49,326		113,494			(40,494)		9,384		0001
Purchased Call/S&P 500 INDEX/SPXB21LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	2,019,949	7511.35		19,190		13,639		20,677			(5,573)		8,508		0001
Purchased Call/S&P 500 INDEX/SPXF17JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/01/2027	1	2,477,587	7600		99,785		67,169		101,006			(32,712)		10,129		0001
Purchased Call/S&P 500 INDEX/SPXF17B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	2,265,000	6782.81		133,409		69,461		195,714			(63,963)		8,171		0001
Purchased Call/S&P 500 INDEX/SPXK00PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2026	06/04/2027	1	7,977,000	7584.31		310,305		211,455		314,308			(100,318)		32,810		0001
Purchased Call/S&P 500 INDEX/SPXF17NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/29/2026	06/25/2027	1	7,331,958	7354		409,588		304,624		452,713			(105,517)		31,413		0001
Purchased Call/S&P 500 INDEX/SPXF170S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	8,481,000	7499.36		277,329		207,806		298,531			(69,902)		36,673		0001
Purchased Call/S&P 500 INDEX/SPXB21JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	2,667,000	7386.65		119,482		82,617		135,622			(36,990)		11,080		0001
Purchased Call/S&P 500 INDEX/SPXF179SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/02/2027	1	18,317,000	6582.69		767,482		389,056		1,149,282			(380,587)		65,026		0001
Purchased Call/S&P 500 INDEX/SPXB21IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	3,650,000	7383.74		58,400		39,907		66,126			(18,771)		15,013		0001
Purchased Call/S&P 500 INDEX/SPXE05ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	2,377,000	7473.47		126,694		82,246		136,557			(45,223)		9,557		0001
Purchased Call/S&P 500 INDEX/SPXF170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	2,688,511	7137.9		164,806		92,164		214,280			(72,695)		10,050		0001
Purchased Call/S&P 500 INDEX/SPXK000SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/26/2026	05/26/2027	1	2,292,000	7519.12		125,602		82,004		130,355			(43,702)		9,254		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	10,179,000	7431.46		395,963		278,274		443,825			(119,659)		42,457		0001
Purchased Call/S&P 500 INDEX/SPXF17LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/17/2027	1	13,121,125	7420.1		595,699		428,572		667,708			(171,365)		55,371		0001
Purchased Call/S&P 500 INDEX/SPXE055S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/06/2026	04/01/2027	1	3,103,551	.6575		114,979		58,453		167,571			(56,531)		10,988		0001
Purchased Call/S&P 500 INDEX/SPXF17ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	5,559,000	7230.12		191,786		112,408		233,250			(80,086)		21,183		0001
Purchased Call/S&P 500 INDEX/SPXF17JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/28/2027	1	7,546,794	.7564		312,174		207,249		319,487			(106,345)		30,598		0001
Purchased Call/S&P 500 INDEX/SPXF17ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	4,887,000	7230.12		260,477		152,669		322,332			(108,771)		18,622		0001
Purchased Call/S&P 500 INDEX/SPXE056S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	2,139,966	7064.01		28,890		16,076		36,241			(12,822)		7,980		0001
Purchased Call/S&P 500 INDEX/SPXF17MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2026	06/23/2027	1	3,801,000	7365.46		125,433		91,570		142,819			(34,022)		16,224		0001
Purchased Call/S&P 500 INDEX/SPXF17CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	3,205,000	7041.28		162,814		88,849		216,818			(74,493)		11,803		0001
Purchased Call/S&P 500 INDEX/SPXF17ASQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/07/2027	1	2,018,000	6616.85		97,671		50,585		146,073			(47,096)		7,261		0001
Purchased Call/S&P 500 INDEX/SPXE055S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	03/31/2027	1	2,650,579	.6529		106,425		53,212		156,614			(53,212)		9,358		0001
Purchased Call/S&P 500 INDEX/SPXF17JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/02/2027	1	4,641,966	.7610		235,930		159,024		232,622			(77,131)		19,016		0001
Purchased Call/S&P 500 INDEX/SPXK00NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2026	05/19/2027	1	6,489,000	7353.61		253,720		160,759		295,102			(93,146)		25,811		0001
Purchased Call/S&P 500 INDEX/SPXF170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	3,346,000	7499.36		99,711		74,714		107,223			(25,133)		14,469		0001
Purchased Call/S&P 500 INDEX/SPXB21MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	19,921,000	7500.58		900,429		649,613		958,513			(257,265)		84,066		0001
Purchased Call/S&P 500 INDEX/SPXF17FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	05/03/2027	1	2,457,000	7230.12		149,631		88,212		185,985			(61,973)		9,429		0001
Purchased Call/S&P 500 INDEX/SPXF17OS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	3,026,421	7499.36		144,663		108,398		154,638			(36,463)		13,087		0001
Purchased Call/S&P 500 INDEX/SPXF17ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	2,305,000	7230.12		141,527		82,951		176,017			(59,099)		8,783		0001
Purchased Call/S&P 500 INDEX/SPXK00SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2026	06/17/2027	1	1,316,143	.7501		63,930		46,380		72,508			(17,630)		5,554		0001
Purchased Call/S&P 500 INDEX/SPXE055SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/13/2026	04/13/2027	1	5,508,000	6886.24		137,700		73,592		183,116			(64,134)		20,130		0001
Purchased Call/S&P 500 INDEX/SPXE056S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2026	04/16/2027	1	1,745,885	.7126		57,825		31,731		73,791			(26,109)		6,429		0001
Purchased Call/S&P 500 INDEX/SPXK00TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	06/25/2027	1	5,045,000	7354.02		204,827		151,913		236,278			(54,020)		21,615		0001
Purchased Call/S&P 500 INDEX/SPXK00SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/16/2027	1	2,073,133	.7511		83,678		60,304		89,641			(23,974)		8,732		0001
Purchased Call/S&P 500 INDEX/SPXK00QSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2026	06/11/2027	1	2,500,000	7394.3		150,250		105,300		170,087			(45,692)		10,428		0001
Purchased Call/S&P 500 INDEX/SPXE059S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/11/2027	1	7,344,849	.7413		300,201		184,101		342,502			(116,287)		28,705		0001
Purchased Call/S&P 500 INDEX/SPXF17JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/04/2027	1	3,813,000	7584.31		210,096		143,168		205,799			(67,922)		15,683		0001
Purchased Call/S&P 500 INDEX/SPXE05BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/04/2026	04/30/2027	1	2,429,436	.7209		81,672		48,002		99,842			(33,709)		9,258		0001
Purchased Call/S&P 500 INDEX/SPXF17DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/16/2027	1	155,541	.7041		8,256		4,518		10,527			(3,765)		573		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE05A$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/25/2027	1	5,619,000	7473.47		137,104		89,136		150,164			(48,806)		22,639		0001
Purchased Call/S&P 500 INDEX/SPXK00TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/30/2026	06/29/2027	1	7,291,621	7440		298,469		223,439		319,961			(75,437)		31,473		0001
Purchased Call/S&P 500 INDEX/SPXE05BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2026	04/28/2027	1	1,635,067	7139		71,316		41,518		86,617			(30,059)		6,201		0001
Purchased Call/S&P 500 INDEX/SPXF17JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/01/2026	05/28/2027	1	2,571,944	7564		133,813		89,084		131,061			(44,851)		10,428		0001
Purchased Call/S&P 500 INDEX/SPXF17NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	21,140,000	7354.02		959,756		711,819		1,109,554			(253,122)		90,572		0001
Purchased Call/S&P 500 INDEX/SPXE05A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	2,092,000	7473.47		83,471		53,942		91,259			(30,040)		8,357		0001
Purchased Call/S&P 500 INDEX/SPXE05AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	9,348,000	7473.47		302,875		195,730		332,595			(109,002)		37,344		0001
Purchased Call/S&P 500 INDEX/SPXE05C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2026	06/10/2027	1	5,144,000	7266.99		313,270		217,476		381,995			(96,127)		21,413		0001
Purchased Call/S&P 500 INDEX/SPXE059$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2026	05/12/2027	1	4,183,558	7401		217,862		134,208		239,556			(83,793)		16,387		0001
Purchased Call/S&P 500 INDEX/SPXE057$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	2,982,000	7209.01		171,763		100,393		214,279			(71,999)		11,363		0001
Purchased Call/S&P 500 INDEX/SPXE05A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	7,189,000	7473.47		416,243		270,213		445,039			(148,577)		28,903		0001
Purchased Call/S&P 500 INDEX/SPXE05BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2026	05/28/2027	1	2,761,000	7563.63		163,727		108,396		161,246			(56,071)		11,194		0001
Purchased Call/S&P 500 INDEX/SPXK001$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/20/2026	04/19/2027	1	394,003	7126		19,561		10,807		25,560			(8,760)		1,462		0001
Purchased Call/S&P 500 INDEX/SPXF17JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/03/2027	1	4,026,000	7553.68		227,872		153,798		228,190			(74,292)		16,526		0001
Purchased Call/S&P 500 INDEX/SPXE05C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2026	06/09/2027	1	4,906,569	7387		240,929		167,053		293,442			(74,132)		20,385		0001
Purchased Call/S&P 500 INDEX/SPXE05C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2026	06/09/2027	1	4,731,000	7386.65		246,012		170,107		278,729			(76,163)		19,655		0001
Purchased Call/S&P 500 INDEX/SPXF17L$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	5,654,000	7431.46		226,725		159,338		254,232			(68,516)		23,583		0001
Purchased Call/S&P 500 INDEX/SPXE056$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2026	04/16/2027	1	3,414,054	7126		142,928		78,650		186,320			(64,318)		12,573		0001
Purchased Call/S&P 500 INDEX/SPXF17MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2026	06/22/2027	1	12,464,614	7473		494,495		360,626		563,909			(134,492)		53,104		0001
Purchased Call/S&P 500 INDEX/SPXK00PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2026	06/03/2027	1	4,992,000	7553.68		181,709		122,641		188,605			(59,242)		20,491		0001
Purchased Call/S&P 500 INDEX/SPXE054$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	2,457,000	6575.32		126,044		63,196		192,776			(62,849)		8,699		0001
Purchased Call/S&P 500 INDEX/SPXK00TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/30/2026	06/29/2027	1	8,720,184	7440		294,289		220,310		315,855			(74,381)		37,639		0001
Purchased Call/S&P 500 INDEX/SPXK00PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/01/2026	06/01/2027	1	4,208,000	7599.96		167,899		112,395		168,182			(55,660)		17,203		0001
Purchased Call/S&P 500 INDEX/SPXF17B$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/15/2027	1	3,544,000	7022.9		180,035		97,209		241,392			(82,866)		13,018		0001
Purchased Call/S&P 500 INDEX/SPXF17JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/04/2027	1	5,325,000	7584.31		173,063		117,932		177,195			(55,949)		21,902		0001
Purchased Call/S&P 500 INDEX/SPXF17JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/02/2027	1	1,257,516	7610		59,711		40,247		59,386			(19,521)		5,151		0001
Purchased Call/S&P 500 INDEX/SPXF17ES$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	4,510,000	7230.12		178,596		104,677		218,532			(74,579)		17,186		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2026	05/20/2027	1	6,188,000	7432.97		256,183		163,026		285,323			(93,349)		24,667		0001
Purchased Call/S&P 500 INDEX/SPXF17MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2026	06/22/2027	1	8,653,491	7473		270,451		197,235		308,135			(73,557)		36,867		0001
Purchased Call/S&P 500 INDEX/SPXF17MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2026	06/23/2027	1	2,839,000	7365.46		108,450		79,171		123,863			(29,415)		12,118		0001
Purchased Call/S&P 500 INDEX/SPXE05B5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/29/2027	1	3,817,733	7136		158,611		92,523		192,054			(66,669)		14,513		0001
Purchased Call/S&P 500 INDEX/SPXF17NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	3,293,000	7354.02		90,228		66,919		103,347			(23,796)		14,109		0001
Purchased Call/S&P 500 INDEX/SPXE059H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/18/2026	05/14/2027	1	2,820,466	7501		79,674		49,935		91,604			(29,795)		11,097		0001
Purchased Call/S&P 500 INDEX/SPXF17MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2026	06/23/2027	1	3,796,000	7365.46		115,019		83,967		130,742			(31,197)		16,203		0001
Purchased Call/S&P 500 INDEX/SPXK00I8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/14/2027	1	2,547,000	6967.38		142,887		76,757		196,643			(66,158)		9,332		0001
Purchased Call/S&P 500 INDEX/SPX915R5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/13/2027	1	4,461,639	7444		233,113		145,048		247,274			(89,019)		17,515		0001
Purchased Call/S&P 500 INDEX/SPXF17DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/22/2027	1	3,162,927	7138		163,337		92,104		213,762			(71,797)		11,823		0001
Purchased Call/S&P 500 INDEX/SPXF17K$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/04/2027	1	7,136,591	7384		388,370		266,126		429,894			(122,643)		29,354		0001
Purchased Call/S&P 500 INDEX/SPXE057S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/27/2026	04/27/2027	1	4,729,000	7173.91		117,279		67,201		144,431			(50,125)		17,892		0001
Purchased Call/S&P 500 INDEX/SPXP13GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/26/2026	05/26/2027	1	1,510,291	7519.12		13,593		8,875		14,454			(4,729)		6,098		0001
Purchased Call/S&P 500 INDEX/SPXK00S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/26/2026	05/26/2027	1	7,091,000	7519.12		315,550		206,020		333,404			(109,794)		28,630		0001
Purchased Call/S&P 500 INDEX/SPXK00S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2026	05/20/2027	1	2,686,000	7432.97		85,415		54,355		95,603			(31,124)		10,707		0001
Purchased Call/S&P 500 INDEX/SPXF17K$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	1	1,112,814	7584		50,340		34,399		54,631			(16,181)		4,577		0001
Purchased Call/S&P 500 INDEX/SPXK00SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/17/2027	1	7,484,780	7420		412,807		297,819		442,095			(117,945)		31,586		0001
Purchased Call/S&P 500 INDEX/SPXF17J6L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/01/2027	1	3,526,381	7600		112,942		76,025		115,685			(37,025)		14,416		0001
Purchased Call/S&P 500 INDEX/SPXF171ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2026	05/27/2027	1	2,015,456	7520		80,381		53,141		83,315			(27,603)		8,154		0001
Purchased Call/S&P 500 INDEX/SPXK00S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2026	06/10/2027	1	10,451,000	7266.99		472,385		327,937		572,525			(144,951)		43,505		0001
Purchased Call/S&P 500 INDEX/SPXE057SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	2,953,000	7209.01		158,281		92,513		196,821			(66,348)		11,253		0001
Purchased Call/S&P 500 INDEX/SPXF17LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	2,569,000	7431.46		76,556		53,802		86,018			(23,135)		10,715		0001
Purchased Call/S&P 500 INDEX/SPXE058SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/12/2027	1	4,420,000	7400.96		217,464		133,594		246,060			(84,007)		17,313		0001
Purchased Call/S&P 500 INDEX/SPXK00J8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/23/2027	1	4,618,000	7165.08		159,783		90,544		199,109			(69,795)		17,304		0001
Purchased Call/S&P 500 INDEX/SPXP13BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/27/2026	04/27/2027	1	2,802,417	7173.91		50,444		28,904		61,769			(21,559)		10,603		0001
Purchased Call/S&P 500 INDEX/SPX9150S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2026	04/20/2027	1	2,625,473	7109		140,352		78,146		180,586			(62,250)		9,766		0001
Purchased Call/S&P 500 INDEX/SPXK00M5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	05/08/2026	05/07/2027	1	5,852,483	7398.93		287,942		174,365		328,378			(114,702)		22,667		0001
Purchased Call/S&P 500 INDEX/SPXE055SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/13/2026	04/13/2027	1	2,093,000	6886.24		58,395		31,208		77,975			(27,198)		7,649		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE057SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	3,756,000	7209.01		227,989		133,257		285,323			(95,568)		14,313		0001
Purchased Call/S&P 500 INDEX/SPXE05CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2026	06/09/2027	1	618,762	7387		27,055		18,759		32,864			(8,325)		2,571		0001
Purchased Call/S&P 500 INDEX/SPXE058S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2026	04/28/2027	1	2,472,852	7139		135,424		78,840		166,140			(57,079)		9,378		0001
Purchased Call/S&P 500 INDEX/SPXE058S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2026	05/12/2027	1	2,358,000	7400.96		72,391		44,471		82,419			(27,965)		9,236		0001
Purchased Call/S&P 500 INDEX/SPXE054SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	2,828,000	6575.32		111,423		55,865		166,010			(55,559)		10,012		0001
Purchased Call/S&P 500 INDEX/SPXF17MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2026	06/23/2027	1	3,694,000	7365.46		90,872		66,339		103,384			(24,648)		15,767		0001
Purchased Call/S&P 500 INDEX/SPXF17IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/20/2027	1	5,800,128	7433		301,049		193,711		329,533			(109,172)		23,121		0001
Purchased Call/S&P 500 INDEX/SPXP139SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2026	04/15/2027	1	2,626,688	7022.9		25,742		13,899		32,348			(11,848)		9,649		0001
Purchased Call/S&P 500 INDEX/SPX9150SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2026	04/23/2027	1	1,074,678	7165		53,667		30,496		67,597			(23,191)		4,027		0001
Purchased Call/S&P 500 INDEX/SPXF17JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/02/2027	1	3,378,742	7610		107,053		72,157		109,518			(34,998)		13,841		0001
Purchased Call/S&P 500 INDEX/SPXF17JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/02/2027	1	3,059,132	7610		123,277		83,093		124,522			(40,302)		12,532		0001
Purchased Call/S&P 500 INDEX/SPXF17ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/28/2027	1	3,043,000	7580.06		166,148		110,304		164,112			(56,600)		12,338		0001
Purchased Call/S&P 500 INDEX/SPXK00SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/16/2027	1	4,479,380	7511		229,314		165,260		243,690			(65,699)		18,867		0001
Purchased Call/S&P 500 INDEX/SPXK00GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2026	04/02/2027	1	2,514,588	6583		83,272		42,448		120,496			(40,829)		8,927		0001
Purchased Call/S&P 500 INDEX/SPXE054SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	4,478,000	6575.32		247,186		123,933		381,831			(123,254)		15,854		0001
Purchased Call/S&P 500 INDEX/SPXE055SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	1,715,375	6782.81		98,634		51,355		143,912			(47,290)		6,188		0001
Purchased Call/S&P 500 INDEX/SPXK001S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2026	04/15/2027	1	11,670,000	7022.9		539,154		291,113		716,239			(248,159)		42,867		0001
Purchased Call/S&P 500 INDEX/SPXE05BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2026	05/28/2027	1	4,389,000	7563.63		234,812		155,457		235,094			(80,415)		17,795		0001
Purchased Call/S&P 500 INDEX/SPXE056SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2026	04/16/2027	1	1,981,045	7126		78,588		43,125		101,243			(35,484)		7,295		0001
Purchased Call/S&P 500 INDEX/SPXE059SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	3,355,064	7473.47		57,707		37,293		63,195			(20,768)		13,403		0001
Purchased Call/S&P 500 INDEX/SPXE05ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	2,442,196	7446		80,465		52,000		87,614			(28,959)		9,756		0001
Purchased Call/S&P 500 INDEX/SPXF17KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	05/28/2027	1	4,085,652	7580		134,173		90,586		136,252			(44,225)		16,565		0001
Purchased Call/S&P 500 INDEX/SPXF17GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2026	05/07/2027	1	2,280,000	7337.11		63,612		38,414		74,399			(25,445)		8,830		0001
Purchased Call/S&P 500 INDEX/SPXE059S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2026	05/13/2027	1	4,010,000	7444.25		196,089		121,003		216,305			(75,212)		15,742		0001
Purchased Call/S&P 500 INDEX/SPXF17LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/16/2027	1	6,782,749	7511		277,438		199,384		298,966			(80,030)		28,568		0001
Purchased Call/S&P 500 INDEX/SPXK00HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2026	04/09/2027	1	3,208,828	6817		138,654		73,383		188,495			(65,294)		11,606		0001
Purchased Call/S&P 500 INDEX/SPXE056SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2026	04/16/2027	1	1,764,810	7037		78,171		42,896		99,471			(35,296)		6,499		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE057SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/29/2026	04/29/2027	1	3,634,588	7135.95		52,702		30,488		64,321			(22,236)		13,817		0001
Purchased Call/S&P 500 INDEX/SPXO0LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2026	05/06/2027	1	3,491,497	.7365		144,232		86,940		169,162			(57,851)		13,492		0001
Purchased Call/S&P 500 INDEX/SPXF17NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	3,233,000	7354.02		114,125		84,886		131,043			(29,853)		13,929		0001
Purchased Call/S&P 500 INDEX/SPXF17KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/11/2026	06/11/2027	1	4,634,469	7394.3		211,795		148,433		241,437			(64,409)		19,330		0001
Purchased Call/S&P 500 INDEX/SPXO0GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2026	03/25/2027	1	1,509,417	.6369		69,460		34,631		98,023			(34,828)		5,241		0001
Purchased Call/S&P 500 INDEX/SPXO0LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2026	05/07/2027	1	2,904,000	7337.11		102,802		62,080		120,465			(41,121)		11,247		0001
Purchased Call/S&P 500 INDEX/SPXF17JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/04/2027	1	3,445,083	7584.31		173,632		118,320		171,968			(56,133)		14,170		0001
Purchased Call/S&P 500 INDEX/SPXO0HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/02/2027	1	224,889	.6583		12,386		6,349		17,047			(6,038)		798		0001
Purchased Call/S&P 500 INDEX/SPXF17GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	3,844,646	.7337		157,321		95,266		179,093			(62,669)		14,890		0001
Purchased Call/S&P 500 INDEX/SPXE058SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/11/2027	1	6,323,153	.7413		203,500		124,798		232,465			(78,828)		24,712		0001
Purchased Call/S&P 500 INDEX/SPXE05ASY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	4,448,000	7473.47		230,851		149,185		249,324			(83,081)		17,769		0001
Purchased Call/S&P 500 INDEX/SPXF17LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	6,378,000	7431.46		328,467		230,839		365,759			(99,262)		26,603		0001
Purchased Call/S&P 500 INDEX/SPXF17JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/01/2026	06/01/2027	1	2,648,000	7599.96		64,346		43,075		65,954			(21,331)		10,825		0001
Purchased Call/S&P 500 INDEX/SPXF17LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/10/2027	1	1,645,717	.7267		93,548		65,666		104,635			(28,348)		6,851		0001
Purchased Call/S&P 500 INDEX/SPXE05AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	20,610,000	7473.47		847,071		547,411		924,982			(304,852)		82,334		0001
Purchased Call/S&P 500 INDEX/SPXO01SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2026	04/15/2027	1	4,266,000	7022.9		154,003		83,153		201,184			(70,883)		15,670		0001
Purchased Call/S&P 500 INDEX/SPXF17HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/15/2026	10/16/2026	1	29,600,000	.7000		164,720		16,472		8,800			(147,606)		30,986		0001
Purchased Call/S&P 500 INDEX/SPXF17JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/01/2026	06/01/2027	1	2,430,000	7599.96		108,135		72,388		107,353			(35,847)		9,934		0001
Purchased Call/S&P 500 INDEX/SPXO0SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/25/2027	1	3,495,082	7357.49		161,473		119,427		185,063			(42,912)		14,974		0001
Purchased Call/S&P 500 INDEX/SPXF17MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2026	06/22/2027	1	2,981,643	.7473		114,828		83,742		130,954			(31,231)		12,703		0001
Purchased Call/S&P 500 INDEX/SPXO01ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2026	04/16/2027	1	3,280,000	7126.06		118,080		64,616		149,540			(53,850)		12,079		0001
Purchased Call/S&P 500 INDEX/SPXO01SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2026	04/15/2027	1	5,966,000	7022.9		246,396		133,040		324,459			(113,410)		21,915		0001
Purchased Call/S&P 500 INDEX/SPXO0JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/26/2027	1	7,609,000	7165.08		330,992		188,747		416,408			(143,400)		28,720		0001
Purchased Call/S&P 500 INDEX/SPXP13HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	26,416,227	7580.06		1,172,880		778,662		1,183,895			(399,553)		107,103		0001
Purchased Call/S&P 500 INDEX/SPXF17LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/17/2027	1	4,029,000	7420.1		243,755		175,368		270,942			(70,121)		17,002		0001
Purchased Call/S&P 500 INDEX/SPXF17NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	9,452,726	7354.02		431,990		321,315		498,688			(113,000)		40,725		0001
Purchased Call/S&P 500 INDEX/SPXE05ASD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	2,307,000	7473.47		56,291		36,542		61,664			(20,093)		9,275		0001
Purchased Call/S&P 500 INDEX/SPXF17GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/10/2027	1	4,290,000	7398.93		119,262		72,609		135,869			(47,120)		16,729		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE058SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/11/2026	05/07/2027	1	5,240,760	.7399		267,247		162,283		300,664			(105,122)		20,297		0001
Purchased Call/S&P 500 INDEX/SPXK00JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/22/2027	1	1,758,627	.7138		92,789		52,468		117,788			(40,643)		6,574		0001
Purchased Call/S&P 500 INDEX/SPXK00LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2026	05/04/2027	1	2,793,891	.7201		114,953		68,273		136,904			(46,739)		10,746		0001
Purchased Call/S&P 500 INDEX/SPXK00QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2026	06/10/2027	1	2,955,991	7266.99		146,617		101,784		177,938			(44,989)		12,305		0001
Purchased Call/S&P 500 INDEX/SPXK00QSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2026	05/20/2027	1	3,095,000	7432.97		66,852		42,542		74,842			(24,360)		12,338		0001
Purchased Call/S&P 500 INDEX/SPXK001SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2026	04/15/2027	1	2,569,000	7022.9		86,062		46,468		111,668			(39,612)		9,437		0001
Purchased Call/S&P 500 INDEX/SPXP13CSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2026	05/05/2027	1	2,591,400	7259.22		25,137		14,957		29,608			(10,192)		9,991		0001
Purchased Call/S&P 500 INDEX/SPXP13FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/18/2026	05/18/2027	1	2,424,000	7403.05		82,174		51,840		92,912			(30,393)		9,621		0001
Purchased Call/S&P 500 INDEX/SPXP138SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	4,344,000	6816.89		237,617		125,409		340,512			(112,933)		15,712		0001
Purchased Call/S&P 500 INDEX/SPXK00SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2026	06/22/2027	1	2,525,803	.7473		123,275		89,902		139,822			(33,528)		10,761		0001
Purchased Call/S&P 500 INDEX/SPXP137SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2026	04/08/2027	1	2,015,000	6782.81		67,301		35,041		93,311			(32,268)		7,269		0001
Purchased Call/S&P 500 INDEX/SPXK001SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/13/2027	1	896,983	.6886		43,421		23,270		57,453			(20,160)		3,278		0001
Purchased Call/S&P 500 INDEX/SPXK00PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/01/2027	1	863,295	.7600		40,274		27,035		39,507			(13,277)		3,529		0001
Purchased Call/S&P 500 INDEX/SPXP13ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/17/2027	1	6,491,000	7408.5		81,787		51,370		92,485			(30,754)		25,707		0001
Purchased Call/S&P 500 INDEX/SPXK00RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2026	06/11/2027	1	16,688,000	7431.46		710,909		499,611		794,754			(214,835)		69,606		0001
Purchased Call/S&P 500 INDEX/SPXK00PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/02/2027	1	5,272,000	7609.78		197,700		132,889		197,310			(64,997)		21,596		0001
Purchased Call/S&P 500 INDEX/SPXP13CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2026	05/07/2027	1	3,538,232	7337.11		44,936		27,136		52,052			(17,974)		13,704		0001
Purchased Call/S&P 500 INDEX/SPXP13CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2026	05/05/2027	1	3,664,144	7259.22		58,260		34,667		68,911			(23,623)		14,126		0001
Purchased Call/S&P 500 INDEX/SPXK001SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2026	04/16/2027	1	2,337,705	.7041		97,369		53,282		122,412			(44,405)		8,609		0001
Purchased Call/S&P 500 INDEX/SPXK00HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/07/2027	1	6,959,508	.6617		398,511		206,962		554,629			(191,592)		25,040		0001
Purchased Call/S&P 500 INDEX/SPXE059S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2026	05/13/2027	1	4,061,000	7444.25		236,350		145,847		256,663			(90,655)		15,942		0001
Purchased Call/S&P 500 INDEX/SPXF171S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5373	05/21/2026	05/20/2027	1	3,842,845	.7433		126,370		81,313		139,812			(45,827)		15,319		0001
Purchased Call/S&P 500 INDEX/SPXK000SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2026	05/27/2027	1	7,671,126	.7520		324,130		214,286		335,281			(111,309)		31,037		0001
Purchased Call/S&P 500 INDEX/SPXP13ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2026	05/14/2027	1	1,647,994	7501.24		28,016		17,461		30,517			(10,669)		6,484		0001
Purchased Call/S&P 500 INDEX/SPXK00LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2026	05/04/2027	1	9,330,345	.7201		412,928		245,248		492,753			(167,894)		35,888		0001
Purchased Call/S&P 500 INDEX/SPXP138SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	7,540,000	6816.89		252,590		133,311		346,500			(120,050)		27,272		0001
Purchased Call/S&P 500 INDEX/SPXP13ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/14/2027	1	6,156,457	7408.5		124,976		78,110		141,690			(47,381)		24,222		0001
Purchased Call/S&P 500 INDEX/SPXP138SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	2,961,000	6816.89		103,339		54,540		141,981			(49,114)		10,710		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP139S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	2,148,000	6816.89		53,485		28,437		72,512			(25,212)		7,830		0001
Purchased Call/S&P 500 INDEX/SPXK00HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/07/2027	1	4,624,402	.6617		211,894		110,045		289,678			(101,872)		16,638		0001
Purchased Call/S&P 500 INDEX/SPXP13HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	4,543,000	7580.06		169,454		112,499		173,265			(57,726)		18,419		0001
Purchased Call/S&P 500 INDEX/SPXF17DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/15/2027	1	2,572,315	.7023		144,982		79,154		185,171			(66,300)		9,449		0001
Purchased Call/S&P 500 INDEX/SPXP13G$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2026	05/27/2027	1	2,105,000	7520.36		27,155		17,804		29,115			(9,374)		8,517		0001
Purchased Call/S&P 500 INDEX/SPX9155SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/18/2026	05/14/2027	1	10,757,618	.7408		436,374		273,494		499,071			(163,187)		42,325		0001
Purchased Call/S&P 500 INDEX/SPXK00SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/22/2026	06/17/2027	1	8,115,628	.7501		332,996		240,911		360,375			(92,499)		34,248		0001
Purchased Call/S&P 500 INDEX/SPXK00N89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J8570P30	05/15/2026	11/27/2026	1	7,400,000	.7000		46,770		13,885		13,034			(32,930)		14,749		0001
Purchased Call/S&P 500 INDEX/SPXP139S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	4,360,000	6816.89		181,376		96,434		251,691			(85,499)		15,893		0001
Purchased Call/S&P 500 INDEX/SPXF17HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2026	05/13/2027	1	2,216,000	7444.25		119,442		73,706		131,056			(45,814)		8,699		0001
Purchased Call/S&P 500 INDEX/SPXF171SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/28/2027	1	5,055,000	7580.06		280,553		186,256		276,493			(95,573)		20,495		0001
Purchased Call/S&P 500 INDEX/SPXF17LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	5,017,943	7431.46		236,847		166,451		264,315			(71,575)		20,930		0001
Purchased Call/S&P 500 INDEX/SPXF17LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/17/2027	1	4,643,000	7420.1		151,826		109,230		170,579			(43,676)		19,593		0001
Purchased Call/S&P 500 INDEX/SPXP13HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	5,408,000	7580.06		147,638		98,015		152,249			(50,294)		21,926		0001
Purchased Call/S&P 500 INDEX/SPXP13BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2026	04/28/2027	1	2,579,751	7138.8		50,563		29,112		62,302			(21,472)		9,784		0001
Purchased Call/S&P 500 INDEX/SPXP13GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2026	05/27/2027	1	3,256,683	7520.36		60,574		39,715		64,707			(20,911)		13,176		0001
Purchased Call/S&P 500 INDEX/SPXK00KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/23/2027	1	1,630,984	.7108		85,718		48,574		108,137			(37,443)		6,112		0001
Purchased Call/S&P 500 INDEX/SPXP139S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	3,241,466	6816.89		31,766		16,890		41,690			(14,974)		11,816		0001
Purchased Call/S&P 500 INDEX/SPXF17NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	5,263,000	7354.02		158,416		117,492		182,121			(41,780)		22,549		0001
Purchased Call/S&P 500 INDEX/SPXK00SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/17/2027	1	5,379,573	.7420		182,664		131,782		197,380			(52,190)		22,702		0001
Purchased Call/S&P 500 INDEX/SPXK00N8P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2026	05/14/2027	1	2,767,958	.7501		86,789		54,243		96,391			(32,903)		10,890		0001
Purchased Call/S&P 500 INDEX/SPXK00SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2026	06/22/2027	1	378,595	.7473		17,166		12,519		19,482			(4,669)		1,613		0001
Purchased Call/S&P 500 INDEX/SPXP137S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2026	04/06/2027	1	2,379,467	6611.83		47,589		24,516		67,995			(23,078)		8,539		0001
Purchased Call/S&P 500 INDEX/SPXK00LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2026	05/07/2027	1	2,915,000	7337.11		88,616		53,513		103,620			(35,446)		11,290		0001
Purchased Call/S&P 500 INDEX/SPXP13FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/18/2026	05/18/2027	1	4,187,000	7403.05		53,175		33,546		59,762			(19,667)		16,618		0001
Purchased Call/S&P 500 INDEX/SPXP138SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	3,886,000	6816.89		144,948		76,500		200,199			(68,890)		14,055		0001
Purchased Call/S&P 500 INDEX/SPXP139SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	2,729,000	6816.89		139,452		74,144		197,821			(65,736)		9,948		0001
Purchased Call/S&P 500 INDEX/SPXF17NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	18,181,000	7354.02		781,783		579,822		903,450			(206,185)		77,895		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2026	06/11/2027	1	2,872,000	7394.3		162,842		114,125		184,902			(49,522)		11,979		0001
Purchased Call/S&P 500 INDEX/SPXP13FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	1	3,071,000	7353.61		43,608		27,631		50,080			(16,010)		12,215		0001
Purchased Call/S&P 500 INDEX/SPXP13CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/04/2026	05/04/2027	1	1,225,445	7200.75		11,519		6,823		13,801			(4,702)		4,714		0001
Purchased Call/S&P 500 INDEX/SPXP13ASQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/20/2026	04/20/2027	1	1,993,349	7109.14		18,139		10,044		22,405			(8,101)		7,415		0001
Purchased Call/S&P 500 INDEX/SPXP1398E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/08/2027	1	2,141,442	.6783		113,007		59,494		158,943			(53,858)		7,725		0001
Purchased Call/S&P 500 INDEX/SPXK001SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/09/2027	1	1,656,252	.6819		93,422		49,581		123,244			(43,856)		5,991		0001
Purchased Call/S&P 500 INDEX/SPXP13GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/21/2027	1	5,682,484	7473.47		54,552		35,254		59,459			(19,633)		22,701		0001
Purchased Call/S&P 500 INDEX/SPXF17KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/02/2027	1	1,043,496	.7610		52,430		35,635		51,104			(17,043)		4,275		0001
Purchased Call/S&P 500 INDEX/SPXP13HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	9,971,000	7580.06		383,884		254,856		392,002			(130,774)		40,427		0001
Purchased Call/S&P 500 INDEX/SPXP13BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2026	04/29/2027	1	3,241,941	7135.95		31,771		18,380		38,519			(13,405)		12,325		0001
Purchased Call/S&P 500 INDEX/SPXK00PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/02/2027	1	4,869,000	7609.78		188,430		126,658		187,763			(61,950)		19,946		0001
Purchased Call/S&P 500 INDEX/SPXF17MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2026	06/23/2027	1	7,040,569	7365.46		316,122		230,777		361,357			(85,743)		30,052		0001
Purchased Call/S&P 500 INDEX/SPXP13FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	2,316,835	7445.72		21,547		13,886		23,737			(7,792)		9,255		0001
Purchased Call/S&P 500 INDEX/SPXP138SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	4,457,000	6816.89		248,701		131,259		357,368			(118,201)		16,121		0001
Purchased Call/S&P 500 INDEX/SPXK00SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/22/2026	06/17/2027	1	154,072	.7501		8,175		5,915		8,754			(2,271)		650		0001
Purchased Call/S&P 500 INDEX/SPXF17CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/15/2027	1	2,374,547	.7023		125,277		68,207		167,236			(57,476)		8,722		0001
Purchased Call/S&P 500 INDEX/SPXP13HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	15,012,000	7580.06		613,991		407,622		624,369			(209,162)		60,865		0001
Purchased Call/S&P 500 INDEX/SPXP138SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	4,554,000	6816.89		233,620		123,300		332,081			(111,034)		16,471		0001
Purchased Call/S&P 500 INDEX/SPXP13ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2026	05/13/2027	1	5,356,939	7444.25		51,427		31,734		56,885			(19,725)		21,030		0001
Purchased Call/S&P 500 INDEX/SPXK00HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2026	04/09/2027	1	1,633,952	.6825		88,456		46,815		123,393			(41,655)		5,910		0001
Purchased Call/S&P 500 INDEX/SPXP13KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	06/15/2027	1	4,931,000	7554.29		61,144		43,290		65,390			(17,925)		20,729		0001
Purchased Call/S&P 500 INDEX/SPXK00RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2026	06/11/2027	1	2,507,000	7431.46		148,916		104,655		164,475			(45,002)		10,457		0001
Purchased Call/S&P 500 INDEX/SPXP1399Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2026	04/14/2027	1	2,661,222	6967.38		40,451		21,730		51,698			(18,729)		9,751		0001
Purchased Call/S&P 500 INDEX/SPXK00TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/25/2027	1	9,521,000	7357.49		499,853		369,697		573,837			(132,838)		40,792		0001
Purchased Call/S&P 500 INDEX/SPXP13IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	05/13/2027	1	4,399,552	.7444		154,895		101,156		158,765			(53,877)		17,271		0001
Purchased Call/S&P 500 INDEX/SPXF17NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/24/2027	1	2,603,226	.7358		138,057		102,293		159,224			(36,511)		11,132		0001
Purchased Call/S&P 500 INDEX/SPXP13ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/17/2027	1	4,433,228	7408.5		91,325		57,361		103,441			(34,340)		17,557		0001
Purchased Call/S&P 500 INDEX/SPXK00HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/07/2027	1	4,029,662	.6617		171,854		89,250		233,861			(82,622)		14,498		0001
Purchased Call/S&P 500 INDEX/SPXP1398P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2026	04/14/2027	1	1,559,814	6967.38		14,818		7,960		18,827			(6,861)		5,715		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2026	04/23/2027	1	2,016,455	7108.4		19,156		10,825		23,419			(8,397)		7,556		0001
Purchased Call/S&P 500 INDEX/SPXP13DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	2,024,000	7398.93		49,386		29,906		56,119			(19,673)		7,839		0001
Purchased Call/S&P 500 INDEX/SPXP13B5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	6,572,310	6816.89		64,409		33,993		84,605			(30,612)		23,772		0001
Purchased Call/S&P 500 INDEX/SPXP13DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	05/11/2027	1	2,231,940	7412.84		21,427		13,104		24,046			(8,336)		8,723		0001
Purchased Call/S&P 500 INDEX/SPXP139S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	2,466,288	6816.89		50,559		26,881		67,988			(23,833)		8,990		0001
Purchased Call/S&P 500 INDEX/SPXP13EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/17/2027	1	2,794,876	7408.5		43,600		27,385		49,376			(16,395)		11,069		0001
Purchased Call/S&P 500 INDEX/SPXP13ESO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	05/11/2027	1	3,275,277	7412.84		60,920		37,257		68,840			(23,700)		12,800		0001
Purchased Call/S&P 500 INDEX/SPXX00RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2026	06/11/2027	1	8,943,000	7431.46		506,174		355,728		560,750			(152,965)		37,301		0001
Purchased Call/S&P 500 INDEX/SPXX00GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2026	03/30/2027	1	1,662,055	.6344		58,664		29,496		82,479			(29,332)		5,852		0001
Purchased Call/S&P 500 INDEX/SPXP13GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2026	05/28/2027	1	2,918,000	7563.63		62,737		41,535		65,449			(21,485)		11,831		0001
Purchased Call/S&P 500 INDEX/SPX915SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/19/2026	05/19/2027	1	4,679,470	7353.61		210,576		133,423		243,062			(77,307)		18,613		0001
Purchased Call/S&P 500 INDEX/SPXP13DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2027	1	4,417,000	7398.93		107,775		65,615		122,431			(42,581)		17,224		0001
Purchased Call/S&P 500 INDEX/SPXP139SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/13/2026	04/13/2027	1	2,473,304	6886.24		50,950		27,230		67,207			(23,730)		9,039		0001
Purchased Call/S&P 500 INDEX/SPXP131S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	1	2,444,000	7609.78		97,516		65,548		96,714			(32,060)		10,012		0001
Purchased Call/S&P 500 INDEX/SPXP13BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/26/2027	1	2,585,141	7165.08		41,362		23,587		50,353			(17,920)		9,758		0001
Purchased Call/S&P 500 INDEX/SPXP13BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/26/2027	1	3,473,357	7165.08		69,120		39,415		84,611			(29,946)		13,110		0001
Purchased Call/S&P 500 INDEX/SPXX001SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2026	04/15/2027	1	6,441,000	7022.9		161,025		86,945		206,753			(74,116)		23,660		0001
Purchased Call/S&P 500 INDEX/SPXX00HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2026	04/09/2027	1	4,043,300	.6818		138,549		73,327		185,585			(65,244)		14,624		0001
Purchased Call/S&P 500 INDEX/SPXX001SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2026	04/15/2027	1	4,333,000	7022.9		173,753		93,817		227,913			(79,974)		15,916		0001
Purchased Call/S&P 500 INDEX/SPX915RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/14/2027	1	4,175,884	7501.24		184,156		114,779		195,809			(70,131)		16,430		0001
Purchased Call/S&P 500 INDEX/SPXP13JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	3,388,000	7383.74		179,225		122,471		203,424			(57,608)		13,935		0001
Purchased Call/S&P 500 INDEX/SPXX001S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/14/2027	1	5,783,000	6967.38		145,732		78,286		188,478			(67,476)		21,189		0001
Purchased Call/S&P 500 INDEX/SPXX00NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2026	05/17/2027	1	4,172,000	7408.5		101,797		63,938		115,590			(38,278)		16,523		0001
Purchased Call/S&P 500 INDEX/SPXP13DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2027	1	3,459,000	7398.93		43,929		26,745		49,617			(17,356)		13,488		0001
Purchased Call/S&P 500 INDEX/SPXX00TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	06/25/2027	1	9,086,000	7354.02		334,365		247,987		385,155			(88,184)		38,928		0001
Purchased Call/S&P 500 INDEX/SPXP13ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2026	05/14/2027	1	2,517,070	7501.24		23,912		14,904		26,037			(9,106)		9,903		0001
Purchased Call/S&P 500 INDEX/SPXP13LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	7,972,000	7365.46		314,894		229,881		357,975			(85,410)		34,028		0001
Purchased Call/S&P 500 INDEX/SPX915TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/28/2026	05/28/2027	1	14,115,346	7563.63		628,133		415,855		634,872			(215,114)		57,230		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	4,414,000	7365.46		157,138		114,715		178,598			(42,621)		18,841		0001
Purchased Call/S&P 500 INDEX/SPXK00MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S60X2D1J857QP30	05/08/2026	05/10/2027	1	3,485,000	7398.93		205,964		125,394		232,603			(81,375)		13,589		0001
Purchased Call/S&P 500 INDEX/SPXP13ISW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	5,335,309	7383.74		47,484		32,448		53,920			(15,263)		21,945		0001
Purchased Call/S&P 500 INDEX/SPXK00JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/23/2027	1	2,281,796	7108		77,852		44,116		96,304			(34,007)		8,550		0001
Purchased Call/S&P 500 INDEX/SPXP13HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	7,562,000	7580.06		352,389		233,947		354,197			(120,045)		30,660		0001
Purchased Call/S&P 500 INDEX/SPXP13FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	2,713,000	7445.72		133,751		86,195		146,431			(48,370)		10,838		0001
Purchased Call/S&P 500 INDEX/SPXP13HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	9,051,110	7580.06		86,891		57,686		89,959			(29,600)		36,697		0001
Purchased Call/S&P 500 INDEX/SPXK001SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2026	04/16/2027	1	4,297,000	7126.06		160,278		87,708		203,373			(73,094)		15,824		0001
Purchased Call/S&P 500 INDEX/SPXP13KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2026	06/11/2027	1	3,424,541	7431.46		31,506		22,142		35,113			(9,521)		14,284		0001
Purchased Call/S&P 500 INDEX/SPXK00T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/25/2027	1	4,121,000	7357.49		225,831		167,027		259,481			(60,015)		17,656		0001
Purchased Call/S&P 500 INDEX/SPXP13ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2026	06/04/2027	1	2,689,000	7584.31		76,099		51,857		77,739			(24,602)		11,060		0001
Purchased Call/S&P 500 INDEX/SPXP13FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2026	05/20/2027	1	4,472,850	7432.97		42,939		27,325		47,604			(15,646)		17,830		0001
Purchased Call/S&P 500 INDEX/SPXE057ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	4,706,116	7209.01		216,011		126,256		266,510			(90,547)		17,933		0001
Purchased Call/S&P 500 INDEX/SPXK001SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2026	04/16/2027	1	2,632,380	7041		117,594		64,350		148,371			(53,628)		9,694		0001
Purchased Call/S&P 500 INDEX/SPXF17K$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/03/2027	1	261,664	7554		12,932		8,801		12,865			(4,192)		1,074		0001
Purchased Call/S&P 500 INDEX/SPXF17FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/04/2026	04/30/2027	1	236,857	7230		10,426		6,128		12,955			(4,303)		903		0001
Purchased Call/S&P 500 INDEX/SPXP13CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	05/03/2027	1	2,872,159	7230.12		58,018		34,203		69,302			(24,029)		11,022		0001
Purchased Call/S&P 500 INDEX/SPXP13HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	12,302,896	7580.06		155,016		102,914		161,395			(52,808)		49,881		0001
Purchased Call/S&P 500 INDEX/SPXP13ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/16/2027	1	2,504,058	7034		87,120		47,674		107,942			(39,731)		9,221		0001
Purchased Call/S&P 500 INDEX/SPXF17LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/16/2027	1	259,277	7511		12,049		8,659		12,915			(3,476)		1,092		0001
Purchased Call/S&P 500 INDEX/SPXK00TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/24/2027	1	911,362	7358		45,273		33,452		52,080			(12,065)		3,897		0001
Purchased Call/S&P 500 INDEX/SPXK00JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/26/2027	1	2,200,000	7165.08		54,780		31,238		67,443			(23,733)		8,304		0001
Purchased Call/S&P 500 INDEX/SPXP13KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	06/15/2027	1	3,670,000	7554.29		103,861		73,532		109,151			(30,447)		15,428		0001
Purchased Call/S&P 500 INDEX/SPX9150S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/02/2027	1	3,973,900	6583		170,367		86,845		249,759			(83,532)		14,107		0001
Purchased Call/S&P 500 INDEX/SPX915SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	2,348,263	7501		118,442		74,027		127,322			(44,904)		9,239		0001
Purchased Call/S&P 500 INDEX/SPXE058SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/11/2026	05/07/2027	1	7,106,353	7399		296,301		179,926		335,440			(116,551)		27,523		0001
Purchased Call/S&P 500 INDEX/SPXK00H8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/07/2027	1	2,739,376	6617		96,686		50,212		130,304			(46,483)		9,856		0001
Purchased Call/S&P 500 INDEX/SPXP13HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	4,290,000	7580.06		94,380		62,658		97,794			(32,151)		17,393		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/07/2027	1	2,215,000	7383.74		54,711		37,529		62,181			(17,442)		9,166		0001
Purchased Call/S&P 500 INDEX/SPXF17ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	19,998,950	7230.12		911,952		534,505		1,122,621			(380,815)		76,208		0001
Purchased Call/S&P 500 INDEX/SPXP13GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2026	05/27/2027	1	2,127,960	7520.36		21,705		14,231		23,163			(7,493)		8,610		0001
Purchased Call/S&P 500 INDEX/SPXP139SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	5,310,107	.6825		225,736		119,138		314,793			(107,286)		19,206		0001
Purchased Call/S&P 500 INDEX/SPXP13CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	04/30/2027	1	6,782,529	7230.12		87,495		51,282		103,909			(36,536)		25,845		0001
Purchased Call/S&P 500 INDEX/SPXP13DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/04/2027	1	1,519,358	.7201		54,005		32,524		61,213			(21,692)		5,844		0001
Purchased Call/S&P 500 INDEX/SPXP13KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	06/15/2027	1	2,048,000	7554.29		49,357		34,944		52,162			(14,469)		8,609		0001
Purchased Call/S&P 500 INDEX/SPX915RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	7,232,000	7408.5		243,718		152,324		275,784			(92,399)		28,454		0001
Purchased Call/S&P 500 INDEX/SPXK00JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/22/2027	1	3,768,811	.7138		159,023		89,921		199,506			(69,655)		14,088		0001
Purchased Call/S&P 500 INDEX/SPX915SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/19/2026	05/18/2027	1	9,580,351	.7403		394,535		249,581		448,962			(145,241)		38,025		0001
Purchased Call/S&P 500 INDEX/SPXP13BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/23/2027	1	6,781,501	7165.08		139,021		78,778		170,381			(60,726)		25,411		0001
Purchased Call/S&P 500 INDEX/SPXP13DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2027	1	3,307,063	7398.93		52,913		32,214		59,946			(20,906)		12,896		0001
Purchased Call/S&P 500 INDEX/SPXK00JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/26/2027	1	2,979,000	7165.08		109,329		62,345		136,502			(47,366)		11,244		0001
Purchased Call/S&P 500 INDEX/SPXP13JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	1	3,021,639	7405.73		136,578		94,062		153,256			(42,657)		12,529		0001
Purchased Call/S&P 500 INDEX/SPXK001SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2026	04/15/2027	1	4,017,515	.7023		178,315		97,353		224,324			(81,544)		14,758		0001
Purchased Call/S&P 500 INDEX/SPXK00JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/22/2027	1	3,237,000	7137.9		112,324		62,815		140,914			(49,546)		12,100		0001
Purchased Call/S&P 500 INDEX/SPXK00HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2026	04/09/2027	1	2,807,089	.6825		122,210		64,679		166,632			(57,550)		10,153		0001
Purchased Call/S&P 500 INDEX/SPXP13ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/14/2027	1	5,766,725	7408.5		54,784		34,240		62,139			(20,770)		22,689		0001
Purchased Call/S&P 500 INDEX/SPXK00TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/24/2027	1	6,261,845	.7358		261,648		193,329		300,291			(69,725)		26,778		0001
Purchased Call/S&P 500 INDEX/SPXP13IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	1	1,371,362	7609.78		13,165		8,849		13,409			(4,328)		5,618		0001
Purchased Call/S&P 500 INDEX/SPXK001S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2026	04/09/2027	1	3,933,085	.6817		214,636		113,595		298,818			(101,075)		14,226		0001
Purchased Call/S&P 500 INDEX/SPX915RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	14,105,000	7408.5		579,716		362,322		653,282			(219,782)		55,495		0001
Purchased Call/S&P 500 INDEX/SPXP13KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	06/15/2027	1	2,112,941	7554.29		19,862		14,062		21,209			(5,822)		8,882		0001
Purchased Call/S&P 500 INDEX/SPXP13LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	2,896,991	7365.46		37,081		27,071		41,550			(10,058)		12,365		0001
Purchased Call/S&P 500 INDEX/SPXK00KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/23/2027	1	4,095,489	.7108		179,280		101,592		224,049			(78,312)		15,346		0001
Purchased Call/S&P 500 INDEX/SPXP13FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	2,542,035	7445.72		52,112		33,583		57,422			(18,846)		10,155		0001
Purchased Call/S&P 500 INDEX/SPXP13HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	3,222,000	7580.06		48,330		32,086		50,297			(16,464)		13,063		0001
Purchased Call/S&P 500 INDEX/SPXP13KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	06/11/2027	1	3,225,254	.7431		110,627		77,962		116,644			(32,790)		13,453		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	18,853,950	7408.5		840,886		525,554		945,310			(318,798)		74,179		0001
Purchased Call/S&P 500 INDEX/SPXX00M86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	1,720,732	7398.93		87,757		53,142		100,062			(34,958)		6,664		0001
Purchased Call/S&P 500 INDEX/SPXP13LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2026	06/25/2027	1	3,003,787	7357.49		38,448		28,437		43,194			(10,218)		12,869		0001
Purchased Call/S&P 500 INDEX/SPXP13MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/28/2027	1	2,478,126	7354.02		39,154		29,123		44,287			(10,242)		10,677		0001
Purchased Call/S&P 500 INDEX/SPX915PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/07/2026	04/06/2027	1	10,043,370	.6612		517,144		267,143		796,628			(250,047)		36,040		0001
Purchased Call/S&P 500 INDEX/SPXF17GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/11/2026	05/07/2027	1	1,305,833	.7337		55,858		33,919		63,488			(21,972)		5,057		0001
Purchased Call/S&P 500 INDEX/SPXP13LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	11,307,000	7365.46		474,894		346,686		540,186			(128,807)		48,263		0001
Purchased Call/S&P 500 INDEX/SPXF17BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/13/2027	1	2,598,251	.6886		116,287		62,492		148,706			(53,819)		9,496		0001
Purchased Call/S&P 500 INDEX/SPX915RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/01/2026	04/30/2027	1	2,393,391	.7209		99,872		58,536		120,364			(41,705)		9,120		0001
Purchased Call/S&P 500 INDEX/SPX915PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	5,418,000	6782.81		238,392		124,121		334,960			(114,298)		19,545		0001
Purchased Call/S&P 500 INDEX/SPX9150S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2026	04/22/2027	1	3,732,506	7137.9		210,140		117,516		270,113			(92,692)		13,952		0001
Purchased Call/S&P 500 INDEX/SPXP138SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	3,976,000	6816.89		208,740		110,168		297,232			(99,209)		14,381		0001
Purchased Call/S&P 500 INDEX/SPXP13MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2026	10/09/2026	1	7,475,000	.7000		45,880		3,707		859			(41,792)		5,869		0001
Purchased Call/S&P 500 INDEX/SPX9150SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/06/2027	1	2,889,000	6611.83		154,273		79,474		233,548			(74,812)		10,367		0001
Purchased Call/S&P 500 INDEX/SPXP137SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2026	04/09/2027	1	2,484,000	6824.66		87,934		46,281		120,877			(41,919)		8,984		0001
Purchased Call/S&P 500 INDEX/SPX915RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	7,813,000	7408.5		330,490		206,556		371,974			(125,296)		30,739		0001
Purchased Call/S&P 500 INDEX/SPXP139S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	2,718,000	6816.89		71,755		38,151		97,320			(33,825)		9,908		0001
Purchased Call/S&P 500 INDEX/SPXF17CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/14/2027	1	3,028,375	.6967		132,155		71,784		171,043			(60,799)		11,096		0001
Purchased Call/S&P 500 INDEX/SPXP13ASS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2026	04/21/2027	1	1,519,996	7064.01		14,744		8,205		18,485			(6,544)		5,668		0001
Purchased Call/S&P 500 INDEX/SPXP138SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	2,226,000	6816.89		60,770		32,073		82,503			(28,882)		8,051		0001
Purchased Call/S&P 500 INDEX/SPXP138SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	6,562,000	6816.89		163,394		86,236		221,722			(77,657)		23,734		0001
Purchased Call/S&P 500 INDEX/SPXP137S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	5,019,000	6582.69		282,570		143,242		437,312			(140,124)		17,818		0001
Purchased Call/S&P 500 INDEX/SPXP137S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2026	04/06/2027	1	3,003,000	6611.83		81,682		42,078		118,107			(39,610)		10,776		0001
Purchased Call/S&P 500 INDEX/SPXP139SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2026	04/13/2027	1	3,718,570	.6886		132,224		71,057		167,640			(61,195)		13,590		0001
Purchased Call/S&P 500 INDEX/SPXP13ASG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/19/2027	1	3,708,668	7126.06		36,345		20,025		44,455			(16,439)		13,761		0001
Purchased Call/S&P 500 INDEX/SPX915SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/18/2026	05/18/2027	1	3,702,000	7403.05		191,023		120,508		213,518			(70,652)		14,693		0001
Purchased Call/S&P 500 INDEX/SPXP13GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/24/2027	1	3,179,000	7473.47		40,055		26,003		43,955			(14,298)		12,781		0001
Purchased Call/S&P 500 INDEX/SPXP13BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2026	04/23/2027	1	1,128,886	7108.4		18,740		10,590		23,246			(8,215)		4,230		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/18/2026	05/18/2027	1	3,702,000	7403.05		166,220		104,860		186,362			(61,479)		14,693		0001
Purchased Call/S&P 500 INDEX/SPXF17A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/06/2026	04/02/2027	1	2,587,760	.6583		108,394		55,254		159,340			(53,146)		9,187		0001
Purchased Call/S&P 500 INDEX/SPX915RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	6,580,000	7408.5		254,646		159,154		287,344			(96,542)		25,888		0001
Purchased Call/S&P 500 INDEX/SPXP13C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2026	05/07/2027	1	1,641,693	7337.11		14,775		8,922		17,048			(5,910)		6,358		0001
Purchased Call/S&P 500 INDEX/SPXP13I$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2026	06/04/2027	1	2,658,000	7584.31		64,855		44,195		66,529			(20,967)		10,933		0001
Purchased Call/S&P 500 INDEX/SPXP136$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	8,739,000	6582.69		343,443		174,100		512,595			(170,310)		31,024		0001
Purchased Call/S&P 500 INDEX/SPX915SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	4,073,000	7408.5		228,088		142,555		253,967			(86,473)		16,025		0001
Purchased Call/S&P 500 INDEX/SPXP13B$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2026	04/28/2027	1	2,281,385	7138.8		22,129		12,741		27,111			(9,397)		8,652		0001
Purchased Call/S&P 500 INDEX/SPX915SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/13/2027	1	1,697,289	.7444		85,644		53,438		92,920			(32,559)		6,663		0001
Purchased Call/S&P 500 INDEX/SPX915SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	8,373,000	7408.5		409,440		255,900		460,139			(155,227)		32,943		0001
Purchased Call/S&P 500 INDEX/SPXP13D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	5,043,000	7398.93		180,035		109,021		204,280			(71,717)		19,531		0001
Purchased Call/S&P 500 INDEX/SPXP13H$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	4,708,000	7580.06		113,934		75,639		118,115			(38,813)		19,088		0001
Purchased Call/S&P 500 INDEX/SPXF17N$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	3,582,000	7354.02		108,176		80,462		123,909			(28,297)		15,432		0001
Purchased Call/S&P 500 INDEX/SPXP139$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/13/2026	04/13/2027	1	2,444,639	6886.24		39,114		20,904		51,375			(18,218)		8,934		0001
Purchased Call/S&P 500 INDEX/SPXP13G$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/26/2026	05/26/2027	1	2,418,000	7519.12		32,643		21,312		35,051			(11,358)		9,763		0001
Purchased Call/S&P 500 INDEX/SPXX00K$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2026	04/29/2027	1	5,934,105	.7136		262,571		153,166		319,821			(110,366)		22,559		0001
Purchased Call/S&P 500 INDEX/SPXP13C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2026	04/30/2027	1	1,929,561	7209.01		24,891		14,549		29,760			(10,434)		7,353		0001
Purchased Call/S&P 500 INDEX/SPXP13C$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2026	05/06/2027	1	2,223,000	7365.12		28,454		17,010		32,350			(11,460)		8,590		0001
Purchased Call/S&P 500 INDEX/SPXP13CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2026	05/07/2027	1	1,933,957	7337.11		31,137		18,803		35,987			(12,455)		7,490		0001
Purchased Call/S&P 500 INDEX/SPXP13ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/18/2026	05/18/2027	1	1,906,140	7403.05		18,299		11,544		20,562			(6,768)		7,566		0001
Purchased Call/S&P 500 INDEX/SPXF17FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/29/2027	1	1,650,657	.7136		74,356		43,495		89,433			(31,135)		6,275		0001
Purchased Call/S&P 500 INDEX/SPXF17LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/15/2027	1	1,708,159	.7554		84,548		60,695		89,660			(24,456)		7,181		0001
Purchased Call/S&P 500 INDEX/SPXP13JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	4,717,476	7383.74		223,608		152,799		254,568			(71,874)		19,404		0001
Purchased Call/S&P 500 INDEX/SPXP13FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	4,119,000	7445.72		132,220		85,208		145,977			(47,817)		16,455		0001
Purchased Call/S&P 500 INDEX/SPXF170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	2,576,000	7499.36		100,722		75,472		108,213			(25,387)		11,139		0001
Purchased Call/S&P 500 INDEX/SPXP13ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2026	05/14/2027	1	5,697,000	7501.24		137,298		85,573		149,449			(52,286)		22,414		0001
Purchased Call/S&P 500 INDEX/SPXP139S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	2,404,286	6816.89		38,228		20,325		51,229			(18,020)		8,764		0001
Purchased Call/S&P 500 INDEX/SPXP13M$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	10,104,000	7354.02		128,321		95,171		145,468			(33,843)		43,290		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	4,591,108	7358		180,679		134,004		207,613			(47,652)		19,670		0001
Purchased Call/S&P 500 INDEX/SPXP13JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/07/2027	1	8,006,000	7383.74		361,871		248,226		411,290			(115,365)		33,129		0001
Purchased Call/S&P 500 INDEX/SPXF17NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	2,902,000	7354.02		119,272		88,715		137,529			(31,199)		12,503		0001
Purchased Call/S&P 500 INDEX/SPXP13FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	3,854,340	7445.72		173,060		111,527		190,081			(62,586)		15,398		0001
Purchased Call/S&P 500 INDEX/SPX915SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/19/2026	05/19/2027	1	2,258,000	7353.61		111,771		70,819		128,792			(41,034)		8,982		0001
Purchased Call/S&P 500 INDEX/SPXP13ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2026	05/12/2027	1	2,844,346	7407		119,789		74,409		129,547			(45,870)		11,141		0001
Purchased Call/S&P 500 INDEX/SPXP13HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	11,199,000	7580.06		361,728		240,147		371,741			(123,226)		45,405		0001
Purchased Call/S&P 500 INDEX/SPX915TSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/18/2026	06/17/2027	1	6,021,000	7500.58		355,239		256,287		369,878			(101,497)		25,408		0001
Purchased Call/S&P 500 INDEX/SPXP13KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	06/15/2027	1	2,138,000	7554.29		79,961		56,612		83,344			(23,441)		8,988		0001
Purchased Call/S&P 500 INDEX/SPXP13GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2026	05/28/2027	1	4,156,000	7563.63		129,252		85,571		134,031			(44,264)		16,850		0001
Purchased Call/S&P 500 INDEX/SPXP137S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	4,795,000	6582.69		288,659		146,329		451,478			(143,143)		17,022		0001
Purchased Call/S&P 500 INDEX/SPXP136SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	10,351,000	6582.69		420,251		213,036		628,759			(208,398)		36,746		0001
Purchased Call/S&P 500 INDEX/SPXF17DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	4,226,923	7108.4		194,861		110,115		250,745			(85,419)		15,839		0001
Purchased Call/S&P 500 INDEX/SPXF17BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/14/2027	1	4,142,218	6967		183,093		98,627		238,272			(84,504)		15,177		0001
Purchased Call/S&P 500 INDEX/SPXP13JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2026	06/09/2027	1	3,106,000	7386.65		39,136		27,061		44,351			(12,116)		12,904		0001
Purchased Call/S&P 500 INDEX/SPXP139S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	3,901,684	6816.89		50,332		26,760		66,712			(23,726)		14,223		0001
Purchased Call/S&P 500 INDEX/SPXP13DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2027	1	2,944,000	7398.93		93,619		56,997		106,280			(36,989)		11,480		0001
Purchased Call/S&P 500 INDEX/SPXP137S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	4,908,000	6582.69		265,032		134,351		408,206			(131,427)		17,424		0001
Purchased Call/S&P 500 INDEX/SPXP131SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2026	06/04/2027	1	2,134,781	7584.31		19,000		12,947		19,781			(6,142)		8,781		0001
Purchased Call/S&P 500 INDEX/SPXP137S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2026	04/06/2027	1	3,414,560	6611.83		32,438		16,711		45,380			(15,730)		12,253		0001
Purchased Call/S&P 500 INDEX/SPXP139SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/08/2027	1	3,811,939	6783		165,442		87,099		228,349			(78,847)		13,751		0001
Purchased Call/S&P 500 INDEX/SPXP13JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	6,290,000	7383.74		325,822		222,645		370,307			(104,729)		25,872		0001
Purchased Call/S&P 500 INDEX/SPXE05CSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/22/2026	06/21/2027	1	858,669	7501		41,797		30,366		44,758			(11,483)		3,651		0001
Purchased Call/S&P 500 INDEX/SPXP13BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/23/2027	1	7,093,000	7165.08		91,500		51,850		111,232			(39,968)		26,578		0001
Purchased Call/S&P 500 INDEX/SPXP139SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2026	04/15/2027	1	3,141,973	7022.9		50,272		27,144		63,941			(23,139)		11,541		0001
Purchased Call/S&P 500 INDEX/SPXP131S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	1	3,088,103	7609.78		137,421		92,371		135,173			(45,179)		12,650		0001
Purchased Call/S&P 500 INDEX/SPXX00PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/01/2027	1	6,573,965	7600		342,575		229,960		331,406			(112,937)		26,875		0001
Purchased Call/S&P 500 INDEX/SPXP13ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/16/2027	1	8,594,310	7126.06		110,867		60,669		136,799			(50,560)		31,650		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXX00QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2026	05/27/2027	1	4,782,949	.7520		157,257		103,965		164,321			(54,003)		19,352		0001
Purchased Call/S&P 500 INDEX/SPXF170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	2,919,000	7499.36		155,583		116,580		165,609			(39,215)		12,622		0001
Purchased Call/S&P 500 INDEX/SPXF17NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	5,981,340	.7357		317,664		235,601		366,547			(83,779)		25,627		0001
Purchased Call/S&P 500 INDEX/SPXP13JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	2,283,000	7383.74		123,054		84,087		139,690			(39,553)		9,390		0001
Purchased Call/S&P 500 INDEX/SPXP13QSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	05/03/2027	1	2,191,944	7230.12		21,481		12,664		25,313			(8,897)		8,411		0001
Purchased Call/S&P 500 INDEX/SPXX00PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2026	06/04/2027	1	9,803,000	7584.31		404,864		275,891		408,631			(130,888)		40,321		0001
Purchased Call/S&P 500 INDEX/SPXP13DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	5,557,208	7398.93		53,349		32,306		60,285			(21,252)		21,523		0001
Purchased Call/S&P 500 INDEX/SPXF17ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	1,877,160	6782.81		30,973		16,127		41,819			(14,850)		6,772		0001
Purchased Call/S&P 500 INDEX/SPXX00HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/06/2027	1	1,635,128	.6612		84,338		43,687		116,190			(40,659)		5,868		0001
Purchased Call/S&P 500 INDEX/SPXP13GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2026	05/28/2027	1	3,450,000	7563.63		83,835		55,503		87,425			(28,711)		13,988		0001
Purchased Call/S&P 500 INDEX/SPXF17NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	5,876,000	7354.02		74,625		55,506		84,773			(19,520)		25,316		0001
Purchased Call/S&P 500 INDEX/SPXP13DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	4,895,316	7398.93		84,199		50,987		95,419			(33,541)		18,959		0001
Purchased Call/S&P 500 INDEX/SPXP13FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2026	05/19/2027	1	1,987,433	7353.61		19,079		12,089		21,836			(7,004)		7,905		0001
Purchased Call/S&P 500 INDEX/SPXP13MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	5,922,873	.7358		247,401		183,489		283,545			(65,249)		25,376		0001
Purchased Call/S&P 500 INDEX/SPXP13CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	05/03/2027	1	3,603,927	7230.12		58,744		34,631		69,871			(24,330)		13,830		0001
Purchased Call/S&P 500 INDEX/SPXP13FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/18/2026	05/18/2027	1	2,477,047	7403.05		42,605		26,878		48,030			(15,758)		9,832		0001
Purchased Call/S&P 500 INDEX/SPXP137SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2026	04/09/2027	1	2,770,000	6824.66		83,377		43,883		113,737			(39,747)		10,019		0001
Purchased Call/S&P 500 INDEX/SPXX00SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2026	06/22/2027	1	7,824,011	.7473		393,190		286,747		445,777			(106,939)		33,333		0001
Purchased Call/S&P 500 INDEX/SPXP138SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	4,383,000	6816.89		176,635		93,224		244,721			(83,950)		15,853		0001
Purchased Call/S&P 500 INDEX/SPXP139S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/13/2026	04/13/2027	1	1,491,700	6886.24		14,619		7,813		18,937			(6,809)		5,452		0001
Purchased Call/S&P 500 INDEX/SPXP136ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	8,215,000	6582.69		244,807		124,099		360,207			(121,397)		29,164		0001
Purchased Call/S&P 500 INDEX/SPXF170SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	2,896,000	7499.36		63,422		47,523		68,375			(15,986)		12,523		0001
Purchased Call/S&P 500 INDEX/SPXP13MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/28/2027	1	6,312,736	7354.02		60,602		45,076		68,568			(15,852)		27,197		0001
Purchased Call/S&P 500 INDEX/SPXP13MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2026	06/30/2027	1	1,467,458	7499.36		14,088		10,556		15,091			(3,551)		6,346		0001
Purchased Call/S&P 500 INDEX/SPXX00PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2026	06/04/2027	1	3,227,000	7584.31		117,463		80,044		119,467			(37,974)		13,273		0001
Purchased Call/S&P 500 INDEX/SPXX00HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/09/2026	04/07/2027	1	587,892	.6616		28,510		14,930		37,855			(13,666)		2,115		0001
Purchased Call/S&P 500 INDEX/SPXP13DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	5,182,000	7398.93		162,197		98,219		183,989			(64,611)		20,070		0001
Purchased Call/S&P 500 INDEX/SPXP139SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/13/2026	04/13/2027	1	3,707,620	6886.24		47,828		25,561		62,548			(22,276)		13,550		0001
Purchased Call/S&P 500 INDEX/SPXP139S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	3,992,000	6816.89		122,554		65,160		167,251			(57,771)		14,552		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2026	06/03/2027	1	10,089,000	7553.68		450,978		304,379		463,565			(147,031)		41,413		0001
Purchased Call/S&P 500 INDEX/SPXP13JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	17,600,000	7383.74		795,520		543,605		904,165			(255,703)		72,391		0001
Purchased Call/S&P 500 INDEX/SPXP13GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/24/2027	1	3,151,097	7473.47		30,251		19,638		32,958			(10,798)		12,669		0001
Purchased Call/S&P 500 INDEX/SPXP13MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2026	06/30/2027	1	2,218,945	7499.36		28,181		21,116		30,184			(7,103)		9,595		0001
Purchased Call/S&P 500 INDEX/SPXP13KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	06/11/2027	1	1,976,768	7431		82,867		58,399		86,898			(24,562)		8,245		0001
Purchased Call/S&P 500 INDEX/SPXK00SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/25/2027	1	5,647,000	7357.49		223,621		165,393		255,797			(59,428)		24,194		0001
Purchased Call/S&P 500 INDEX/SPXP13KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2026	06/11/2027	1	12,398,000	7431.46		513,277		360,720		571,654			(155,111)		51,712		0001
Purchased Call/S&P 500 INDEX/SPXK00SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/25/2027	1	8,186,000	7357.49		344,631		254,893		394,543			(91,587)		35,072		0001
Purchased Call/S&P 500 INDEX/SPXF17ASK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/07/2027	1	1,861,000	6616.85		51,736		26,794		74,563			(24,947)		6,696		0001
Purchased Call/S&P 500 INDEX/SPXP136SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	4,554,000	6582.69		97,911		49,634		142,739			(48,553)		16,167		0001
Purchased Call/S&P 500 INDEX/SPXP13JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	11,477,000	7383.74		491,216		335,664		558,885			(157,891)		47,206		0001
Purchased Call/S&P 500 INDEX/SPXP139SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2026	04/15/2027	1	2,740,000	7022.9		35,346		19,085		44,803			(16,269)		10,065		0001
Purchased Call/S&P 500 INDEX/SPXF17AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/02/2027	1	3,973,000	6582.69		206,596		104,729		315,818			(102,449)		14,104		0001
Purchased Call/S&P 500 INDEX/SPXP138SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	4,128,000	6816.89		120,950		63,835		164,753			(57,485)		14,931		0001
Purchased Call/S&P 500 INDEX/SPX915PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2026	04/16/2027	1	2,932,000	7126.06		163,606		89,529		212,359			(74,611)		10,797		0001
Purchased Call/S&P 500 INDEX/SPXP13CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2026	04/30/2027	1	2,277,532	7209.01		21,409		12,513		25,626			(8,974)		8,679		0001
Purchased Call/S&P 500 INDEX/SPX9150SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/01/2026	04/30/2027	1	4,318,197	7209		174,027		101,999		209,629			(72,671)		16,455		0001
Purchased Call/S&P 500 INDEX/SPX915RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/14/2027	1	8,752,000	7501.24		355,331		221,467		380,170			(135,318)		34,434		0001
Purchased Call/S&P 500 INDEX/SPXP13FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2026	05/20/2027	1	2,575,000	7432.97		34,248		21,794		37,999			(12,479)		10,265		0001
Purchased Call/S&P 500 INDEX/SPX9150S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/23/2027	1	9,725,000	7165.08		489,168		277,195		618,657			(213,675)		36,441		0001
Purchased Call/S&P 500 INDEX/SPXP13LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	2,799,000	7365.46		149,747		109,319		170,567			(40,616)		11,947		0001
Purchased Call/S&P 500 INDEX/SPX915TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2026	06/25/2027	1	4,420,000	7354.02		265,642		197,018		306,068			(70,059)		18,937		0001
Purchased Call/S&P 500 INDEX/SPX9155SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/18/2026	05/14/2027	1	1,111,022	7409		57,570		36,082		65,374			(21,529)		4,371		0001
Purchased Call/S&P 500 INDEX/SPXP138S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	3,516,000	6816.89		79,462		41,938		107,213			(37,766)		12,717		0001
Purchased Call/S&P 500 INDEX/SPX9155S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	3,403,000	7408.5		159,260		99,538		178,955			(60,379)		13,389		0001
Purchased Call/S&P 500 INDEX/SPXP136SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	4,124,000	6582.69		107,636		54,564		157,811			(53,376)		14,640		0001
Purchased Call/S&P 500 INDEX/SPXF17ASD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/06/2026	04/06/2027	1	2,455,000	6611.83		38,053		19,603		54,074			(18,453)		8,810		0001
Purchased Call/S&P 500 INDEX/SPX9150S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/23/2027	1	5,819,000	7165.08		299,097		169,488		378,543			(130,649)		21,805		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP136SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	9,688,000	6582.69		314,860		159,610		466,108			(156,136)		34,393		0001
Purchased Call/S&P 500 INDEX/SPXK00T$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/25/2026	06/24/2027	1	5,939,500	7358		317,049		234,264		365,009			(84,488)		25,400		0001
Purchased Call/S&P 500 INDEX/SPX915QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/26/2027	1	3,092,000	7165.08		187,684		107,027		239,299			(81,313)		11,671		0001
Purchased Call/S&P 500 INDEX/SPX915SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/17/2027	1	2,762,000	7408.5		132,852		83,444		149,269			(49,955)		10,939		0001
Purchased Call/S&P 500 INDEX/SPX915SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/17/2027	1	2,260,000	7408.5		117,746		73,956		131,738			(44,275)		8,951		0001
Purchased Call/S&P 500 INDEX/SPX915SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	2,526,000	7408.5		138,930		86,831		154,993			(52,671)		9,938		0001
Purchased Call/S&P 500 INDEX/SPX915TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/18/2026	06/17/2027	1	4,820,000	7500.58		254,496		183,606		266,825			(72,713)		20,340		0001
Purchased Call/S&P 500 INDEX/SPXF17A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/02/2027	1	8,495,000	6582.69		468,075		237,279		722,729			(232,114)		30,158		0001
Purchased Call/S&P 500 INDEX/SPX915PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	4,973,000	6782.81		230,747		120,141		326,627			(110,632)		17,940		0001
Purchased Call/S&P 500 INDEX/SPX915RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/14/2027	1	5,397,000	7501.24		206,705		128,833		221,296			(78,718)		21,234		0001
Purchased Call/S&P 500 INDEX/SPXP138SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	5,477,000	6816.89		268,373		141,641		379,058			(127,551)		19,810		0001
Purchased Call/S&P 500 INDEX/SPX915TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2026	06/25/2027	1	4,161,000	7354.02		225,526		167,265		259,980			(59,479)		17,827		0001
Purchased Call/S&P 500 INDEX/SPXF17BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	26,192	6782.81		1,650		859		2,456			(791)		94		0001
Purchased Call/S&P 500 INDEX/SPXP13KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	06/15/2027	1	2,305,302	7554.29		45,645		32,316		48,472			(13,381)		9,691		0001
Purchased Call/S&P 500 INDEX/SPXP138SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	13,600,000	6816.89		633,760		334,484		890,069			(301,210)		49,190		0001
Purchased Call/S&P 500 INDEX/SPXP13ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/20/2026	04/20/2027	1	2,994,000	7109.14		38,623		21,386		47,798			(17,248)		11,137		0001
Purchased Call/S&P 500 INDEX/SPX915PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/20/2026	04/20/2027	1	3,469,000	7109.14		185,938		102,958		242,332			(83,036)		12,903		0001
Purchased Call/S&P 500 INDEX/SPX915TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/18/2026	06/17/2027	1	6,056,000	7500.58		326,418		235,494		341,404			(93,262)		25,556		0001
Purchased Call/S&P 500 INDEX/SPXP139SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2026	04/15/2027	1	2,928,594	7022.9		62,965		33,998		80,388			(28,981)		10,758		0001
Purchased Call/S&P 500 INDEX/SPXF17BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/14/2027	1	3,699,679	6967		203,612		109,680		270,263			(93,975)		13,555		0001
Purchased Call/S&P 500 INDEX/SPXF17ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/23/2027	1	4,648,000	7165.08		202,188		114,573		254,562			(88,318)		17,417		0001
Purchased Call/S&P 500 INDEX/SPXF17DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	2,671,550	7108.4		56,637		32,005		70,353			(24,827)		10,011		0001
Purchased Call/S&P 500 INDEX/SPXF17C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	3,546,000	7041.28		191,484		104,494		256,876			(87,610)		13,059		0001
Purchased Call/S&P 500 INDEX/SPXP13AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2026	04/16/2027	1	2,100,742	7041.28		20,587		11,235		25,753			(9,419)		7,736		0001
Purchased Call/S&P 500 INDEX/SPXP13ASD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/16/2027	1	5,507,324	7126.06		53,972		29,535		66,078			(24,613)		20,281		0001
Purchased Call/S&P 500 INDEX/SPXF17C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	7,534,000	7041.28		320,948		175,144		420,616			(146,845)		27,745		0001
Purchased Call/S&P 500 INDEX/SPXF17GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/11/2026	05/11/2027	1	3,017,000	7412.84		93,829		57,383		106,832			(36,503)		11,791		0001
Purchased Call/S&P 500 INDEX/SPXP137SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/07/2026	04/07/2027	1	2,594,000	6616.85		37,872		19,614		53,743			(18,262)		9,333		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP139S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	4,810,000	6816.89		219,336		116,617		307,218			(103,393)		17,534		0001
Purchased Call/S&P 500 INDEX/SPXF17B$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/09/2027	1	2,461,000	6816.89		147,660		77,932		214,769			(70,179)		8,901		0001
Purchased Call/S&P 500 INDEX/SPX915PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	4,645,000	6782.81		198,342		103,269		278,149			(95,095)		16,757		0001
Purchased Call/S&P 500 INDEX/SPX915T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/12/2026	06/11/2027	1	5,971,905	7394		320,615		225,321		355,034			(96,889)		24,909		0001
Purchased Call/S&P 500 INDEX/SPXF17BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	1,710,096	7041.28		28,388		15,491		35,965			(12,988)		6,298		0001
Purchased Call/S&P 500 INDEX/SPX915S$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	4,217,119	7501		205,756		128,597		221,902			(78,006)		16,592		0001
Purchased Call/S&P 500 INDEX/SPXF17D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	4,320,000	7108.4		130,464		73,725		163,603			(57,190)		16,188		0001
Purchased Call/S&P 500 INDEX/SPXF17FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	1	3,116,000	7365.12		187,583		112,137		213,832			(75,547)		12,041		0001
Purchased Call/S&P 500 INDEX/SPXF17ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	3,699,000	7230.12		211,953		124,228		262,758			(88,508)		14,095		0001
Purchased Call/S&P 500 INDEX/SPXF17EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	4,708,000	7230.12		225,984		132,452		278,036			(94,367)		17,940		0001
Purchased Call/S&P 500 INDEX/SPXF17BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/09/2027	1	3,178,000	6816.89		182,735		96,443		263,971			(86,849)		11,495		0001
Purchased Call/S&P 500 INDEX/SPXF17FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/04/2026	05/04/2027	1	3,303,000	7200.75		109,660		64,950		134,435			(44,765)		12,705		0001
Purchased Call/S&P 500 INDEX/SPXF17ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/26/2027	1	2,431,000	7165.08		121,064		69,036		153,350			(52,450)		9,176		0001
Purchased Call/S&P 500 INDEX/SPXF17B$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/15/2027	1	4,137,000	7022.9		240,360		129,781		327,423			(110,631)		15,196		0001
Purchased Call/S&P 500 INDEX/SPXP13DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2027	1	3,607,350	7398.93		34,631		21,084		39,112			(13,682)		14,067		0001
Purchased Call/S&P 500 INDEX/SPXF17DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	4,670,000	7108.4		285,804		161,507		376,285			(125,284)		17,499		0001
Purchased Call/S&P 500 INDEX/SPXP13ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/14/2027	1	7,198,000	7408.5		90,695		56,684		102,612			(34,384)		28,320		0001
Purchased Call/S&P 500 INDEX/SPX915RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/14/2027	1	3,128,000	7501.24		108,542		67,651		116,362			(41,335)		12,307		0001
Purchased Call/S&P 500 INDEX/SPXF17C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/13/2027	1	1,625,933	.6886		93,265		50,540		121,028			(43,025)		5,942		0001
Purchased Call/S&P 500 INDEX/SPXF17ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	2,892,000	7230.12		173,520		101,702		215,665			(72,459)		11,020		0001
Purchased Call/S&P 500 INDEX/SPXF17F$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	05/03/2027	1	3,161,000	7230.12		88,192		51,992		106,760			(36,526)		12,130		0001
Purchased Call/S&P 500 INDEX/SPXF17C$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/16/2027	1	4,225,000	7126.06		168,155		92,018		214,512			(76,686)		15,559		0001
Purchased Call/S&P 500 INDEX/SPX915PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	4,118,950	6782.81		170,525		88,786		238,605			(81,758)		14,859		0001
Purchased Call/S&P 500 INDEX/SPXE054$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	8,068,000	6575.32		328,368		164,636		490,486			(163,734)		28,564		0001
Purchased Call/S&P 500 INDEX/SPXF17ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/23/2027	1	4,641,000	7165.08		169,397		95,991		211,258			(73,995)		17,390		0001
Purchased Call/S&P 500 INDEX/SPXP13A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/16/2027	1	4,050,000	7126.06		62,370		34,130		77,039			(28,443)		14,915		0001
Purchased Call/S&P 500 INDEX/SPXF17C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	3,443,000	7041.28		178,692		97,513		238,486			(81,758)		12,679		0001
Purchased Call/S&P 500 INDEX/SPXP137$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2026	04/07/2027	1	3,150,424	.6616		186,254		97,537		251,404			(89,279)		11,335		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP136SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	8,131,959	6582.69		76,440		38,750		108,625			(37,906)		28,869		0001
Purchased Call/S&P 500 INDEX/SPXF17CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	4,669,000	7041.28		187,227		102,171		244,207			(85,663)		17,194		0001
Purchased Call/S&P 500 INDEX/SPXF17CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/19/2027	1	2,459,000	7126.06		140,655		77,496		183,882			(63,620)		9,124		0001
Purchased Call/S&P 500 INDEX/SPXP136SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	9,677,292	6582.69		119,998		60,830		172,014			(59,506)		34,355		0001
Purchased Call/S&P 500 INDEX/SPXK001SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/14/2026	04/13/2027	1	7,340,732	.6886		409,419		219,412		549,305			(190,087)		26,827		0001
Purchased Call/S&P 500 INDEX/SPXE058SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/12/2027	1	9,082,000	7400.96		295,165		181,327		336,573			(114,023)		35,574		0001
Purchased Call/S&P 500 INDEX/SPXF17ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/28/2026	04/23/2027	1	1,991,892	.7165		102,121		58,192		131,876			(43,969)		7,464		0001
Purchased Call/S&P 500 INDEX/SPXP138SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	2,196,610	6816.89		42,395		22,375		56,953			(20,149)		7,945		0001
Purchased Call/S&P 500 INDEX/SPXP139SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/07/2027	1	2,838,629	.6617		131,124		68,858		174,497			(62,664)		10,213		0001
Purchased Call/S&P 500 INDEX/SPXP13ASI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/19/2027	1	4,476,281	7126.06		71,621		39,460		88,520			(32,395)		16,609		0001
Purchased Call/S&P 500 INDEX/SPXP13DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2027	1	4,560,006	7398.93		93,024		56,635		105,606			(36,753)		17,781		0001
Purchased Call/S&P 500 INDEX/SPXE057S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/20/2027	1	3,220,440	.7109		128,090		71,122		165,471			(57,007)		11,979		0001
Purchased Call/S&P 500 INDEX/SPXF17CS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	3,681,000	7041.28		152,025		82,961		199,046			(69,557)		13,556		0001
Purchased Call/S&P 500 INDEX/SPXF17ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/07/2027	1	4,122,000	6616.85		100,577		52,089		144,043			(48,497)		14,831		0001
Purchased Call/S&P 500 INDEX/SPXK00HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/13/2026	04/13/2027	1	2,171,000	6886.24		101,169		54,068		139,256			(47,120)		7,934		0001
Purchased Call/S&P 500 INDEX/SPXP139S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	1,908,000	6816.89		69,070		36,723		95,191			(32,559)		6,955		0001
Purchased Call/S&P 500 INDEX/SPXP13DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	6,681,000	7398.93		191,077		115,708		216,815			(76,116)		25,875		0001
Purchased Call/S&P 500 INDEX/SPXP13CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	05/03/2027	1	2,531,793	7230.12		32,660		19,254		38,757			(13,527)		9,716		0001
Purchased Call/S&P 500 INDEX/SPXE056SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	5,894,000	7064.01		196,270		109,219		252,473			(87,112)		21,978		0001
Purchased Call/S&P 500 INDEX/SPXF17ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/23/2027	1	6,941,000	7165.08		276,252		156,543		346,245			(120,670)		26,009		0001
Purchased Call/S&P 500 INDEX/SPXP13DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	5,443,000	7398.93		117,569		71,194		133,273			(46,834)		21,081		0001
Purchased Call/S&P 500 INDEX/SPXK00MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	2,086,000	7398.93		100,337		60,759		114,595			(39,969)		8,079		0001
Purchased Call/S&P 500 INDEX/SPXP13GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/21/2027	1	7,682,987	7473.47		96,806		62,560		106,273			(34,839)		30,692		0001
Purchased Call/S&P 500 INDEX/SPXE057SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/29/2026	04/28/2027	1	1,806,116	.7139		60,120		34,710		75,137			(25,436)		6,850		0001
Purchased Call/S&P 500 INDEX/SPXE058S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/04/2026	04/30/2027	1	3,027,784	.7209		124,597		73,231		153,603			(51,427)		11,538		0001
Purchased Call/S&P 500 INDEX/SPXF17CSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/16/2027	1	6,171,000	7126.06		213,517		116,841		270,629			(97,373)		22,725		0001
Purchased Call/S&P 500 INDEX/SPXP138SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	6,909,000	6816.89		89,126		47,039		118,236			(42,359)		24,989		0001
Purchased Call/S&P 500 INDEX/SPXK00T5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/26/2026	06/25/2027	1	3,849,000	7354.02		234,789		174,135		272,395			(61,922)		16,491		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00I$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/14/2027	1	4,385,000	6967.38		153,475		82,445		202,113			(71,061)		16,066		0001
Purchased Call/S&P 500 INDEX/SPXF17D8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	2,511,000	7108.4		130,070		73,502		168,767			(57,017)		9,409		0001
Purchased Call/S&P 500 INDEX/SPXF17MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	5,747,520	7354.02		116,100		86,107		132,630			(30,620)		24,625		0001
Purchased Call/S&P 500 INDEX/SPXE055$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	03/25/2027	1	1,664,630	6477		86,301		42,423		127,993			(43,873)		5,780		0001
Purchased Call/S&P 500 INDEX/SPXF17A$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/07/2027	1	5,619,000	6616.85		286,007		148,125		429,224			(137,910)		20,217		0001
Purchased Call/S&P 500 INDEX/SPXF17D$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	3,930,000	7108.4		98,250		55,521		122,730			(43,068)		14,726		0001
Purchased Call/S&P 500 INDEX/SPXP136$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2026	04/01/2027	1	3,355,312	6575.32		31,540		15,813		44,881			(15,727)		11,879		0001
Purchased Call/S&P 500 INDEX/SPXF17ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	11,802,000	7230.12		390,646		228,962		475,514			(163,127)		44,972		0001
Purchased Call/S&P 500 INDEX/SPXF17C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/19/2027	1	2,848,000	7126.06		90,851		50,056		114,695			(41,093)		10,567		0001
Purchased Call/S&P 500 INDEX/SPXF17C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/19/2027	1	2,649,000	7126.06		139,867		77,062		181,544			(63,264)		9,829		0001
Purchased Call/S&P 500 INDEX/SPXF17A$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/05/2027	1	3,123,000	6582.69		75,577		38,619		109,830			(37,172)		11,177		0001
Purchased Call/S&P 500 INDEX/SPXP13B$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/23/2027	1	3,570,000	7165.08		57,120		32,368		69,596			(24,951)		13,377		0001
Purchased Call/S&P 500 INDEX/SPXP138$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	3,955,000	6816.89		121,419		64,082		165,854			(57,707)		14,305		0001
Purchased Call/S&P 500 INDEX/SPXP139$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/08/2027	1	1,480,210	6790		50,186		26,421		68,368			(23,918)		5,340		0001
Purchased Call/S&P 500 INDEX/SPXP13D$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	4,006,000	7398.93		130,596		79,083		148,229			(52,023)		15,515		0001
Purchased Call/S&P 500 INDEX/SPXP13E$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2026	05/14/2027	1	3,678,000	7501.24		45,975		28,655		50,261			(17,508)		14,471		0001
Purchased Call/S&P 500 INDEX/SPXF17A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	2,055,000	6782.81		26,304		13,695		35,338			(12,612)		7,413		0001
Purchased Call/S&P 500 INDEX/SPXP13G$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2026	05/28/2027	1	3,175,621	7563.63		30,168		19,973		31,828			(10,332)		12,875		0001
Purchased Call/S&P 500 INDEX/SPXK00I$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/14/2027	1	4,073,000	6967.38		153,552		82,487		203,025			(71,097)		14,923		0001
Purchased Call/S&P 500 INDEX/SPXK00PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/02/2027	1	2,092,000	7609.78		105,018		70,591		101,885			(34,527)		8,570		0001
Purchased Call/S&P 500 INDEX/SPXK000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/26/2026	05/26/2027	1	2,675,000	7519.12		106,733		69,685		113,316			(37,137)		10,800		0001
Purchased Call/S&P 500 INDEX/SPXP138$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	12,265,000	6816.89		526,169		277,700		732,382			(250,075)		44,362		0001
Purchased Call/S&P 500 INDEX/SPXK00S$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/17/2027	1	7,828,206	7420		338,834		244,452		365,257			(96,810)		33,035		0001
Purchased Call/S&P 500 INDEX/SPXK00LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2026	05/05/2027	1	4,423,000	7259.22		109,690		65,270		130,772			(44,477)		17,052		0001
Purchased Call/S&P 500 INDEX/SPXK00GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/08/2027	1	2,069,000	6782.81		73,243		38,135		101,543			(35,116)		7,464		0001
Purchased Call/S&P 500 INDEX/SPXP131SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	9,535,000	7383.74		396,656		271,048		451,253			(127,497)		39,219		0001
Purchased Call/S&P 500 INDEX/SPXK00I$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/09/2027	1	3,286,724	6819		149,266		79,219		193,672			(70,072)		11,888		0001
Purchased Call/S&P 500 INDEX/SPXK00K$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2026	04/29/2027	1	2,940,030	7135.95		59,389		34,357		73,244			(25,057)		11,177		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13A$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2026	04/16/2027	1	3,327,000	7041.28		42,918		23,421		54,148			(19,637)		12,252		0001
Purchased Call/S&P 500 INDEX/SPXK00MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	05/08/2026	05/10/2027	1	3,034,000	7398.93		155,341		94,574		177,041			(61,374)		11,831		0001
Purchased Call/S&P 500 INDEX/SPXK001$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/13/2027	1	2,527,250	.6886		106,602		57,130		139,626			(49,494)		9,236		0001
Purchased Call/S&P 500 INDEX/SPXP13FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	3,863,789	7445.72		49,070		31,623		54,114			(17,746)		15,435		0001
Purchased Call/S&P 500 INDEX/SPXK00RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2026	06/11/2027	1	2,360,000	7431.46		142,072		99,845		157,000			(42,934)		9,844		0001
Purchased Call/S&P 500 INDEX/SPXK00RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	06/15/2026	10/02/2026	1	3,775,000	.7000		34,450		322		91			(33,818)		1,397		0001
Purchased Call/S&P 500 INDEX/SPXP137$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2026	04/07/2027	1	2,493,857	.6615		90,808		47,554		119,192			(43,528)		8,973		0001
Purchased Call/S&P 500 INDEX/SPXP13CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	04/30/2027	1	5,545,668	7230.12		113,686		66,633		135,914			(47,473)		21,132		0001
Purchased Call/S&P 500 INDEX/SPXK001$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2026	04/15/2027	1	5,762,000	7022.9		245,461		132,536		323,567			(112,979)		21,166		0001
Purchased Call/S&P 500 INDEX/SPXE054$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	2,862,000	6575.32		94,160		47,210		139,001			(46,951)		10,133		0001
Purchased Call/S&P 500 INDEX/SPXE058$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/04/2026	04/30/2027	1	3,318,625	.7230		130,085		76,457		160,580			(53,692)		12,646		0001
Purchased Call/S&P 500 INDEX/SPXP13JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/07/2027	1	4,851,000	7383.74		143,105		98,163		162,377			(45,622)		20,074		0001
Purchased Call/S&P 500 INDEX/SPXP136$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	9,740,000	6582.69		234,734		118,993		343,287			(116,402)		34,577		0001
Purchased Call/S&P 500 INDEX/SPXP137$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	5,533,000	6582.69		278,310		141,082		424,690			(138,011)		19,642		0001
Purchased Call/S&P 500 INDEX/SPXK001$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/14/2027	1	9,755,000	6967.38		393,127		211,184		522,397			(182,023)		35,742		0001
Purchased Call/S&P 500 INDEX/SPXP13B$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/27/2026	04/27/2027	1	2,351,840	7173.91		30,104		17,249		36,727			(12,866)		8,898		0001
Purchased Call/S&P 500 INDEX/SPXP13LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2026	06/25/2027	1	2,010,711	7357.49		30,563		22,605		34,514			(8,122)		8,615		0001
Purchased Call/S&P 500 INDEX/SPXE057$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/28/2026	04/28/2027	1	4,207,000	7138.8		125,789		72,424		157,373			(53,417)		15,955		0001
Purchased Call/S&P 500 INDEX/SPXE05B$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2026	05/28/2027	1	6,772,000	7580.06		394,130		261,659		384,414			(134,264)		27,457		0001
Purchased Call/S&P 500 INDEX/SPXE05B$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2026	05/28/2027	1	3,499,000	7580.06		206,791		137,286		200,968			(70,445)		14,186		0001
Purchased Call/S&P 500 INDEX/SPXF17D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	4,251,000	7108.4		172,166		97,290		219,564			(75,470)		15,929		0001
Purchased Call/S&P 500 INDEX/SPXF17B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/09/2026	04/09/2027	1	2,871,000	6824.66		165,083		86,886		237,928			(78,697)		10,384		0001
Purchased Call/S&P 500 INDEX/SPXF17GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	8,924,434	.7337		384,899		233,078		438,028			(153,325)		34,564		0001
Purchased Call/S&P 500 INDEX/SPXP137$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	6,085,000	6582.69		349,279		177,058		542,150			(173,204)		21,602		0001
Purchased Call/S&P 500 INDEX/SPXK00TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	06/25/2027	1	5,935,000	7354.02		226,124		167,708		260,485			(59,637)		25,428		0001
Purchased Call/S&P 500 INDEX/SPXP13HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2026	06/01/2027	1	3,435,952	7599.96		43,637		29,211		44,569			(14,466)		14,046		0001
Purchased Call/S&P 500 INDEX/SPXK00PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/01/2027	1	14,873,122	.7600		615,750		413,335		610,748			(202,995)		60,802		0001
Purchased Call/S&P 500 INDEX/SPXK00LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2026	05/06/2027	1	3,066,000	7365.12		96,579		57,735		111,395			(38,896)		11,847		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE05A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	2,799,000	7473.47		106,362		69,047		116,324			(37,966)		11,253		0001
Purchased Call/S&P 500 INDEX/SPXE05A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/25/2027	1	4,831,000	7473.47		255,560		166,149		275,885			(90,974)		19,464		0001
Purchased Call/S&P 500 INDEX/SPXE0573$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/27/2026	04/23/2027	1	2,907,528	7126		98,944		56,224		121,949			(42,757)		10,895		0001
Purchased Call/S&P 500 INDEX/SPXX00T$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/30/2026	06/29/2027	1	8,177,033	7440		352,724		264,056		377,880			(89,150)		35,294		0001
Purchased Call/S&P 500 INDEX/SPXX001$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/13/2027	1	6,541,928	6886		291,289		156,105		382,965			(135,241)		23,908		0001
Purchased Call/S&P 500 INDEX/SPXX00MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2026	05/13/2027	1	3,990,000	7444.25		96,957		59,830		108,624			(37,189)		15,663		0001
Purchased Call/S&P 500 INDEX/SPXX00PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/02/2027	1	2,962,000	7609.78		100,708		67,694		101,036			(33,109)		12,134		0001
Purchased Call/S&P 500 INDEX/SPXP13HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	18,620,000	7580.06		783,902		520,424		794,924			(267,044)		75,493		0001
Purchased Call/S&P 500 INDEX/SPXE05A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	2,169,000	7473.47		104,763		68,009		113,545			(37,395)		8,720		0001
Purchased Call/S&P 500 INDEX/SPXE05A$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	4,206,955	7473.47		228,438		147,625		245,473			(82,212)		16,806		0001
Purchased Call/S&P 500 INDEX/SPXP13MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	4,486,075	7354.02		43,066		31,941		48,749			(11,358)		19,220		0001
Purchased Call/S&P 500 INDEX/SPXX001$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2026	04/15/2027	1	6,152,000	7022.9		269,458		145,492		356,268			(124,024)		22,598		0001
Purchased Call/S&P 500 INDEX/SPXX00QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/26/2026	05/26/2027	1	4,524,000	7519.12		190,913		124,646		202,401			(66,427)		18,266		0001
Purchased Call/S&P 500 INDEX/SPXE055$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2026	03/31/2027	1	2,356,796	6529		97,921		48,961		144,447			(48,961)		8,321		0001
Purchased Call/S&P 500 INDEX/SPXP13QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/25/2027	1	1,638,749	7473.47		15,732		10,228		17,135			(5,600)		6,603		0001
Purchased Call/S&P 500 INDEX/SPXP13HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	5,218,000	7580.06		104,360		69,283		108,257			(35,551)		21,156		0001
Purchased Call/S&P 500 INDEX/SPXE05C$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2026	06/10/2027	1	2,565,000	7266.99		152,618		105,949		185,730			(46,831)		10,678		0001
Purchased Call/S&P 500 INDEX/SPXE058$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2026	05/07/2027	1	1,626,148	7399		82,572		50,281		93,780			(32,341)		6,298		0001
Purchased Call/S&P 500 INDEX/SPXX00SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/22/2026	06/17/2027	1	5,677,939	7501		295,215		213,577		316,533			(82,004)		23,961		0001
Purchased Call/S&P 500 INDEX/SPXP13CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/04/2026	05/04/2027	1	3,027,765	7200.75		38,755		22,954		46,745			(15,821)		11,646		0001
Purchased Call/S&P 500 INDEX/SPXX00MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2026	05/13/2027	1	2,614,785	7444.25		54,649		33,723		61,228			(20,961)		10,265		0001
Purchased Call/S&P 500 INDEX/SPXX00LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2026	05/05/2027	1	1,398,522	7259		74,234		44,664		86,940			(29,857)		5,392		0001
Purchased Call/S&P 500 INDEX/SPXX00PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/02/2027	1	11,553,000	7609.78		474,828		319,168		470,911			(156,108)		47,326		0001
Purchased Call/S&P 500 INDEX/SPXE05A$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/25/2027	1	7,155,000	7473.47		315,536		205,142		343,860			(112,324)		28,828		0001
Purchased Call/S&P 500 INDEX/SPXP131SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	3,242,000	7383.74		122,872		83,962		139,706			(39,495)		13,335		0001
Purchased Call/S&P 500 INDEX/SPXX00JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/23/2027	1	3,526,000	7165.08		97,670		55,346		120,956			(42,664)		13,212		0001
Purchased Call/S&P 500 INDEX/SPXP13KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	06/11/2027	1	8,100,291	7431		357,008		251,596		373,716			(105,817)		33,786		0001
Purchased Call/S&P 500 INDEX/SPXX00KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2026	04/29/2027	1	2,132,000	7135.95		79,524		46,005		100,019			(33,552)		8,105		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXX00TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/25/2026	06/25/2027	1	4,173,000	7357.49		236,609		174,999		271,625			(62,880)		17,879		0001
Purchased Call/S&P 500 INDEX/SPXE054$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	7,680,000	6575.32		322,560		161,724		482,906			(160,838)		27,190		0001
Purchased Call/S&P 500 INDEX/SPXE05A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/25/2027	1	2,319,000	7473.47		88,122		57,291		96,390			(31,370)		9,343		0001
Purchased Call/S&P 500 INDEX/SPXE058$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/12/2027	1	6,119,000	7400.96		149,304		91,721		169,853			(57,676)		23,968		0001
Purchased Call/S&P 500 INDEX/SPXX00MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	5,988,000	7398.93		281,436		170,425		321,778			(112,110)		23,191		0001
Purchased Call/S&P 500 INDEX/SPXX00KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/29/2026	04/29/2027	1	14,405,000	7135.95		628,058		363,339		796,499			(264,989)		54,762		0001
Purchased Call/S&P 500 INDEX/SPXX00MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	226,412	7398.93		20,377		12,339		20,245			(8,117)		877		0001
Purchased Call/S&P 500 INDEX/SPXX00JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/22/2026	04/22/2027	1	4,583,000	7137.9		149,864		83,808		188,226			(66,104)		17,131		0001
Purchased Call/S&P 500 INDEX/SPXX00KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/24/2026	04/23/2027	1	2,466,615	7108		101,123		57,303		125,997			(44,172)		9,243		0001
Purchased Call/S&P 500 INDEX/SPXX00PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/03/2026	06/03/2027	1	2,322,000	7553.68		125,852		84,942		126,877			(41,031)		9,531		0001
Purchased Call/S&P 500 INDEX/SPXX00QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/11/2026	06/11/2027	1	9,463,000	7394.3		489,237		342,873		556,312			(148,782)		39,470		0001
Purchased Call/S&P 500 INDEX/SPXX00MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	4,247,661	7398.93		222,577		134,783		253,516			(88,664)		16,451		0001
Purchased Call/S&P 500 INDEX/SPXX00MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	6,699	7398.93		424		257		475			(169)		26		0001
Purchased Call/S&P 500 INDEX/SPXX00NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/15/2026	05/14/2027	1	3,466,000	7408.5		96,701		60,438		110,340			(36,662)		13,637		0001
Purchased Call/S&P 500 INDEX/SPXX001$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/14/2026	04/13/2027	1	3,112,580	.6886		107,743		57,741		139,528			(50,024)		11,375		0001
Purchased Call/S&P 500 INDEX/SPXX00PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/02/2026	05/28/2027	1	2,374,980	.7564		99,698		66,558		99,709			(33,233)		9,629		0001
Purchased Call/S&P 500 INDEX/SPXX00MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/10/2027	1	2,394,000	7398.93		132,867		80,891		150,775			(52,495)		9,335		0001
Purchased Call/S&P 500 INDEX/SPXX00JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/24/2026	04/23/2027	1	6,082,000	7165.08		189,150		107,185		234,644			(82,623)		22,790		0001
Purchased Call/S&P 500 INDEX/SPXP13C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2026	05/06/2027	1	1,843,767	7365.12		31,897		19,068		36,465			(12,846)		7,125		0001
Purchased Call/S&P 500 INDEX/SPXX00GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/08/2026	04/08/2027	1	4,851,000	6782.81		120,790		62,891		164,857			(57,913)		17,500		0001
Purchased Call/S&P 500 INDEX/SPXX00NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/15/2026	05/17/2027	1	5,388,000	7408.5		228,451		143,490		259,346			(85,903)		21,339		0001
Purchased Call/S&P 500 INDEX/SPXX00HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/13/2026	04/13/2027	1	3,506,000	6886.24		174,248		93,124		241,515			(81,157)		12,813		0001
Purchased Call/S&P 500 INDEX/SPXX00JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/24/2026	04/26/2027	1	4,583,000	7165.08		134,740		76,835		166,934			(58,375)		17,298		0001
Purchased Call/S&P 500 INDEX/SPXX00PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/02/2026	06/02/2027	1	6,287,000	7609.78		200,555		134,809		202,005			(65,936)		25,754		0001
Purchased Call/S&P 500 INDEX/SPXX00LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/07/2026	05/06/2027	1	2,614,618	.7365		83,713		50,460		98,044			(33,577)		10,103		0001
Purchased Call/S&P 500 INDEX/SPXX00HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/13/2026	04/13/2027	1	3,558,000	6886.24		114,568		61,229		153,617			(53,360)		13,003		0001
Purchased Call/S&P 500 INDEX/SPXX00LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/07/2026	05/07/2027	1	4,158,000	7337.11		136,382		82,358		159,645			(54,553)		16,104		0001
Purchased Call/S&P 500 INDEX/SPXX00LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/05/2026	05/05/2027	1	4,699,000	7259.22		186,080		110,726		224,399			(75,452)		18,116		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK0PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/01/2027	1	2,918,385	.7600		114,355		76,763		113,881			(37,700)		11,931		0001
Purchased Call/S&P 500 INDEX/SPXK0NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2026	05/19/2027	1	3,885,000	7353.61		132,090		83,693		153,573			(48,493)		15,453		0001
Purchased Call/S&P 500 INDEX/SPXK00SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/26/2026	05/26/2027	1	3,438,000	7519.12		83,543		54,545		89,832			(29,069)		13,881		0001
Purchased Call/S&P 500 INDEX/SPXK0NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2026	05/19/2027	1	5,019,000	7353.61		122,966		77,912		142,374			(45,143)		19,964		0001
Purchased Call/S&P 500 INDEX/SPXK0PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2026	06/03/2027	1	2,682,000	7553.68		160,115		108,067		159,091			(52,202)		11,009		0001
Purchased Call/S&P 500 INDEX/SPXK0LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2026	05/05/2027	1	2,112,000	7259.22		59,558		35,440		71,198			(24,150)		8,142		0001
Purchased Call/S&P 500 INDEX/SPXK0KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2026	04/29/2027	1	5,373,000	7135.95		133,788		77,398		165,856			(56,447)		20,426		0001
Purchased Call/S&P 500 INDEX/SPXK0NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2026	05/19/2027	1	2,991,407	7353.61		60,426		38,287		69,761			(22,184)		11,899		0001
Purchased Call/S&P 500 INDEX/SPXK0KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2026	04/29/2027	1	6,131,000	7135.95		202,323		117,046		253,442			(85,364)		23,308		0001
Purchased Call/S&P 500 INDEX/SPXK0QT5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/23/2027	1	2,798,875	.7365		115,444		85,216		132,612			(30,849)		11,947		0001
Purchased Call/S&P 500 INDEX/SPXK0RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2026	06/11/2027	1	4,249,000	7431.46		227,746		160,055		253,151			(68,824)		17,723		0001
Purchased Call/S&P 500 INDEX/SPXK0LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2026	04/30/2027	1	2,263,028	.7230		93,352		55,020		111,608			(38,378)		8,623		0001
Purchased Call/S&P 500 INDEX/SPXK0NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2026	05/14/2027	1	3,150,000	7408.5		76,860		48,038		87,352			(29,139)		12,393		0001
Purchased Call/S&P 500 INDEX/SPXK0NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2026	05/17/2027	1	3,893,000	7408.5		135,476		85,093		154,191			(50,942)		15,418		0001
Purchased Call/S&P 500 INDEX/SPXK0HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/09/2026	04/02/2027	1	2,303,942	.6583		107,272		55,454		141,309			(52,138)		8,179		0001
Purchased Call/S&P 500 INDEX/SPXK00JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/26/2027	1	4,213,000	7165.08		141,136		80,482		175,686			(61,146)		15,902		0001
Purchased Call/S&P 500 INDEX/SPXK0PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2026	06/03/2027	1	3,974,000	7553.68		203,469		137,327		206,533			(66,336)		16,312		0001
Purchased Call/S&P 500 INDEX/SPXK0LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2026	05/05/2027	1	4,253,903	.7259		180,787		108,774		211,460			(72,713)		16,400		0001
Purchased Call/S&P 500 INDEX/SPXP13ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/19/2027	1	3,649,014	7126.06		47,072		25,935		58,029			(21,292)		13,539		0001
Purchased Call/S&P 500 INDEX/SPXK0NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2026	05/14/2027	1	4,091,000	7408.5		126,412		79,007		144,014			(47,925)		16,096		0001
Purchased Call/S&P 500 INDEX/SPXP13ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2026	05/12/2027	1	4,066,130	7400.96		40,255		24,729		45,431			(15,550)		15,927		0001
Purchased Call/S&P 500 INDEX/SPXP13JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/07/2027	1	2,203,202	7383.74		20,269		13,904		23,032			(6,462)		9,117		0001
Purchased Call/S&P 500 INDEX/SPXP13BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2026	04/22/2027	1	4,240,149	7137.9		41,129		23,001		50,532			(18,142)		15,850		0001
Purchased Call/S&P 500 INDEX/SPXP13CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2026	05/06/2027	1	4,995,832	7365.12		48,460		28,969		54,930			(19,517)		19,305		0001
Purchased Call/S&P 500 INDEX/SPXP13HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	4,053,074	7580.06		72,955		48,434		75,625			(24,853)		16,433		0001
Purchased Call/S&P 500 INDEX/SPXP13LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2026	06/22/2027	1	2,726,545	7472.79		25,357		18,441		27,440			(6,947)		11,616		0001
Purchased Call/S&P 500 INDEX/SPXP13ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2026	06/03/2027	1	4,147,474	7553.68		39,401		26,593		41,721			(12,846)		17,025		0001
Purchased Call/S&P 500 INDEX/SPXP13ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2026	06/04/2027	1	3,759,393	7584.31		47,368		32,279		49,173			(15,314)		15,463		0001
Purchased Call/S&P 500 INDEX/SPXP13JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	1	3,198,447	7405.73		169,198		116,527		189,376			(52,845)		13,262		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/06/2026	04/06/2027	1	2,839,000	6611.83		89,145		45,923		129,586			(43,229)		10,188		0001
Purchased Call/S&P 500 INDEX/SPXF17HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/21/2027	1	3,934,000	7445.72		149,885		96,593		165,421			(54,205)		15,716		0001
Purchased Call/S&P 500 INDEX/SPXF17DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	2,882,000	7108.4		107,787		60,910		136,915			(47,249)		10,799		0001
Purchased Call/S&P 500 INDEX/SPXF17FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2026	05/05/2027	1	9,479,000	7259.22		398,118		236,897		481,808			(161,429)		36,544		0001
Purchased Call/S&P 500 INDEX/SPXF17GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2026	05/07/2027	1	4,082,000	7337.11		202,467		122,266		237,470			(80,987)		15,810		0001
Purchased Call/S&P 500 INDEX/SPXF17ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	4,201,000	7230.12		217,192		127,298		268,078			(90,695)		16,008		0001
Purchased Call/S&P 500 INDEX/SPXF17FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	05/03/2027	1	7,476,000	7230.12		341,653		201,415		419,448			(141,502)		28,689		0001
Purchased Call/S&P 500 INDEX/SPXF179SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/02/2027	1	17,465,000	6582.69		798,151		404,603		1,203,932			(395,795)		62,001		0001
Purchased Call/S&P 500 INDEX/SPXF17IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/21/2027	1	3,843,000	7445.72		213,287		137,451		231,329			(77,134)		15,352		0001
Purchased Call/S&P 500 INDEX/SPXF17JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/04/2027	1	8,271,000	7584.31		369,714		251,938		371,186			(119,524)		34,020		0001
Purchased Call/S&P 500 INDEX/SPXF17CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/19/2027	1	5,266,000	7126.06		220,119		121,278		281,357			(99,563)		19,539		0001
Purchased Call/S&P 500 INDEX/SPXF17FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	1	3,416,000	7365.12		190,613		113,948		218,504			(76,767)		13,200		0001
Purchased Call/S&P 500 INDEX/SPXF17BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/12/2027	1	2,558,000	6816.89		141,713		75,346		203,177			(66,802)		9,324		0001
Purchased Call/S&P 500 INDEX/SPXF17CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/16/2027	1	4,815,000	7126.06		149,747		81,945		188,864			(68,291)		17,732		0001
Purchased Call/S&P 500 INDEX/SPXF17FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2026	05/04/2027	1	8,720,108	7201		474,070		281,561		569,385			(192,754)		33,541		0001
Purchased Call/S&P 500 INDEX/SPXF17ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	4,100,000	7230.12		101,680		59,596		122,746			(42,460)		15,623		0001
Purchased Call/S&P 500 INDEX/SPXF17CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/15/2027	1	3,546,590	7023		152,576		83,069		199,864			(70,000)		13,028		0001
Purchased Call/S&P 500 INDEX/SPXF17BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/09/2026	04/09/2027	1	1,827,000	6824.66		108,341		57,022		157,162			(51,648)		6,608		0001
Purchased Call/S&P 500 INDEX/SPXF17NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	2,377,000	7354.02		54,909		40,724		62,853			(14,481)		10,184		0001
Purchased Call/S&P 500 INDEX/SPXF17JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/28/2027	1	4,001,160	7564		156,658		104,004		160,861			(53,367)		16,222		0001
Purchased Call/S&P 500 INDEX/SPXF17FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	05/03/2027	1	2,460,000	7230.12		123,984		73,093		152,867			(51,350)		9,440		0001
Purchased Call/S&P 500 INDEX/SPXF17AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/02/2027	1	4,749,000	6582.69		277,817		140,832		432,054			(137,767)		16,859		0001
Purchased Call/S&P 500 INDEX/SPXF17ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/28/2026	04/28/2027	1	4,279,890	7138.8		196,447		113,106		250,386			(83,423)		16,232		0001
Purchased Call/S&P 500 INDEX/SPXF17GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/11/2026	05/11/2027	1	3,164,000	7412.84		76,885		47,021		87,529			(29,912)		12,366		0001
Purchased Call/S&P 500 INDEX/SPXF17MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2026	06/23/2027	1	6,426,000	7365.46		332,224		242,533		380,226			(90,110)		27,429		0001
Purchased Call/S&P 500 INDEX/SPXF17GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	12,587,000	7398.93		519,843		314,794		592,848			(207,080)		48,749		0001
Purchased Call/S&P 500 INDEX/SPXF17FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	05/03/2027	1	2,778,000	7230.12		166,680		98,263		207,147			(69,034)		10,660		0001
Purchased Call/S&P 500 INDEX/SPXF17FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/05/2027	1	5,524,266	7259		222,166		132,563		255,789			(89,721)		21,297		0001
Purchased Call/S&P 500 INDEX/SPXF17GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2026	05/07/2027	1	3,523,000	7337.11		195,879		118,287		229,661			(78,352)		13,645		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	2,708,000	7041.28		149,211		81,425		200,387			(68,269)		9,973		0001
Purchased Call/S&P 500 INDEX/SPXF17HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2026	05/20/2027	1	3,859,000	7432.97		230,768		146,852		252,201			(84,088)		15,383		0001
Purchased Call/S&P 500 INDEX/SPXF17NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	3,425,000	7354.02		118,848		88,145		136,764			(31,344)		14,674		0001
Purchased Call/S&P 500 INDEX/SPXF17GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/10/2027	1	6,929,000	7398.93		308,341		187,722		349,603			(121,824)		27,019		0001
Purchased Call/S&P 500 INDEX/SPXF17IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/21/2027	1	3,008,000	7445.72		157,920		101,771		172,178			(57,111)		12,017		0001
Purchased Call/S&P 500 INDEX/SPXF170SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/25/2027	1	3,171,078	.7357		147,708		110,162		158,365			(37,748)		13,586		0001
Purchased Call/S&P 500 INDEX/SPXF17JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/04/2027	1	2,996,000	7584.31		127,030		86,564		128,100			(41,067)		12,323		0001
Purchased Call/S&P 500 INDEX/SPXF17LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	8,324,000	7431.46		302,994		212,937		339,727			(91,564)		34,719		0001
Purchased Call/S&P 500 INDEX/SPXF17GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	04/30/2027	1	1,655,697	.7230		74,659		44,626		85,108			(30,324)		6,309		0001
Purchased Call/S&P 500 INDEX/SPXF17LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	3,163,000	7431.46		49,343		34,677		55,277			(14,911)		13,193		0001
Purchased Call/S&P 500 INDEX/SPXF17LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/16/2027	1	3,860,834	.7511		149,785		107,645		161,701			(43,207)		16,261		0001
Purchased Call/S&P 500 INDEX/SPXF17LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	5,953,000	7431.46		193,473		135,968		217,130			(58,467)		24,830		0001
Purchased Call/S&P 500 INDEX/SPXF17NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/29/2026	06/25/2027	1	4,427,120	.7354		182,430		135,679		201,716			(46,997)		18,968		0001
Purchased Call/S&P 500 INDEX/SPXO0LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/06/2026	05/06/2027	1	3,690,000	7365.12		90,774		54,264		104,578			(36,558)		14,259		0001
Purchased Call/S&P 500 INDEX/SPXO0HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/08/2026	04/06/2027	1	1,527,333	.6612		55,031		28,506		74,186			(26,530)		5,481		0001
Purchased Call/S&P 500 INDEX/SPXO0KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/29/2026	04/29/2027	1	2,230,000	7135.95		88,977		51,474		112,205			(37,541)		8,478		0001
Purchased Call/S&P 500 INDEX/SPXO0KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/29/2026	04/29/2027	1	4,604,000	7135.95		195,210		112,931		247,014			(82,362)		17,502		0001
Purchased Call/S&P 500 INDEX/SPXP13ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2026	05/13/2027	1	3,611,505	7444.25		52,006		32,092		58,012			(19,947)		14,178		0001
Purchased Call/S&P 500 INDEX/SPXO0LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/08/2026	05/07/2027	1	6,991,000	7398.93		236,995		143,514		270,418			(94,407)		27,076		0001
Purchased Call/S&P 500 INDEX/SPXO0GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/06/2026	04/02/2027	1	4,219,504	.6583		134,219		68,418		194,015			(65,808)		14,979		0001
Purchased Call/S&P 500 INDEX/SPXO00MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/13/2026	05/13/2027	1	5,812,000	7444.25		183,659		113,332		205,533			(70,445)		22,816		0001
Purchased Call/S&P 500 INDEX/SPXP136S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	3,799,865	6582.69		69,918		35,443		100,893			(34,671)		13,490		0001
Purchased Call/S&P 500 INDEX/SPXO0NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/15/2026	05/14/2027	1	6,212,000	7408.5		222,390		138,994		253,324			(84,313)		24,440		0001
Purchased Call/S&P 500 INDEX/SPXO00MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J8570P30	05/08/2026	05/07/2027	1	4,006,000	7398.93		221,532		134,150		251,506			(88,248)		15,515		0001
Purchased Call/S&P 500 INDEX/SPXO0LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/05/2026	05/04/2027	1	6,243,050	.7201		213,343		126,709		252,841			(86,744)		24,013		0001
Purchased Call/S&P 500 INDEX/SPXO00QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/20/2026	05/20/2027	1	4,020,000	7432.97		194,568		123,816		215,837			(70,897)		16,025		0001
Purchased Call/S&P 500 INDEX/SPXO0LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/08/2026	05/10/2027	1	2,329,000	7398.93		84,310		51,329		96,116			(33,310)		9,082		0001
Purchased Call/S&P 500 INDEX/SPXO00QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/20/2026	05/20/2027	1	2,746,000	7432.97		100,229		63,782		111,857			(36,522)		10,946		0001
Purchased Call/S&P 500 INDEX/SPXO00TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/25/2026	06/25/2027	1	4,097,000	7357.49		244,181		180,599		280,527			(64,892)		17,553		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2026	04/28/2027	1	12,358,000	7138.8		522,743		300,973		662,784			(221,987)		46,869		0001
Purchased Call/S&P 500 INDEX/SPXK000S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2026	05/20/2027	1	3,074,000	7432.97		119,886		76,291		133,619			(43,684)		12,254		0001
Purchased Call/S&P 500 INDEX/SPXK00PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/02/2027	1	3,695,000	7609.78		181,055		121,701		176,057			(59,525)		15,136		0001
Purchased Call/S&P 500 INDEX/SPXK00LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2026	05/07/2027	1	6,013,000	7337.11		245,932		148,513		288,486			(98,373)		23,288		0001
Purchased Call/S&P 500 INDEX/SPXK00SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/17/2027	1	3,672,950	7420		150,366		108,481		162,148			(42,962)		15,500		0001
Purchased Call/S&P 500 INDEX/SPXK00NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	05/15/2026	11/13/2026	1	7,400,000	7000		46,010		11,115		9,602			(34,887)		12,846		0001
Purchased Call/S&P 500 INDEX/SPXK000QS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2026	06/11/2027	1	3,791,000	7394.3		211,538		148,252		240,009			(64,331)		15,812		0001
Purchased Call/S&P 500 INDEX/SPXK00TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	06/25/2027	1	7,614,000	7354.02		250,501		185,788		287,686			(66,066)		32,621		0001
Purchased Call/S&P 500 INDEX/SPXK00PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/01/2027	1	5,289,572	7600		172,072		115,507		173,086			(56,727)		21,624		0001
Purchased Call/S&P 500 INDEX/SPXK000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2026	05/20/2027	1	2,363,000	7432.97		80,106		50,976		89,589			(29,189)		9,420		0001
Purchased Call/S&P 500 INDEX/SPXK00PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2026	06/03/2027	1	12,433,000	7553.68		527,159		355,796		543,787			(171,868)		51,035		0001
Purchased Call/S&P 500 INDEX/SPXK00NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2026	05/19/2027	1	2,001,000	7353.61		54,627		34,612		63,327			(20,055)		7,959		0001
Purchased Call/S&P 500 INDEX/SPXK00LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2026	05/06/2027	1	3,269,000	7365.12		119,972		71,719		138,473			(48,318)		12,632		0001
Purchased Call/S&P 500 INDEX/SPXK00TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	06/25/2027	1	5,181,000	7354.02		127,453		94,527		145,707			(33,614)		22,198		0001
Purchased Call/S&P 500 INDEX/SPXK00SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2026	06/17/2027	1	2,841,898	7420		115,111		83,512		130,729			(31,744)		11,993		0001
Purchased Call/S&P 500 INDEX/SPXK00TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/24/2027	1	4,010,230	7358		158,344		116,999		181,586			(42,196)		17,149		0001
Purchased Call/S&P 500 INDEX/SPX915PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2026	04/22/2027	1	3,134,909	7137.9		158,313		88,533		202,037			(69,831)		11,718		0001
Purchased Call/S&P 500 INDEX/SPX915PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	2,828,710	6782.81		144,547		75,260		207,252			(69,303)		10,204		0001
Purchased Call/S&P 500 INDEX/SPXK00PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2026	06/03/2027	1	3,700,000	7553.68		217,560		146,838		216,813			(70,931)		15,188		0001
Purchased Call/S&P 500 INDEX/SPXP136SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	3,659,000	6582.69		103,916		52,677		152,601			(51,531)		12,990		0001
Purchased Call/S&P 500 INDEX/SPXP13DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	6,946,000	7398.93		88,214		53,419		99,686			(35,140)		26,902		0001
Purchased Call/S&P 500 INDEX/SPXP137ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2026	04/09/2027	1	4,909,000	6824.66		164,452		86,553		225,214			(78,396)		17,756		0001
Purchased Call/S&P 500 INDEX/SPXP136SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	4,811,000	6582.69		166,942		84,627		247,790			(82,785)		17,079		0001
Purchased Call/S&P 500 INDEX/SPXP137SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/05/2027	1	2,228,310	6582.69		20,946		10,703		29,741			(10,302)		7,975		0001
Purchased Call/S&P 500 INDEX/SPXP136SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	4,856,000	6582.69		233,574		118,404		355,000			(115,827)		17,239		0001
Purchased Call/S&P 500 INDEX/SPXP137SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2026	04/09/2027	1	5,275,000	6824.66		131,875		69,408		177,964			(62,866)		19,079		0001
Purchased Call/S&P 500 INDEX/SPXP136SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	4,472,732	6582.69		66,196		33,557		95,248			(32,826)		15,878		0001
Purchased Call/S&P 500 INDEX/SPXP136SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	5,566,000	6582.69		203,159		102,986		303,120			(100,745)		19,759		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2026	04/28/2027	1	3,447,000	7138.8		44,466		25,602		54,342			(18,883)		13,073		0001
Purchased Call/S&P 500 INDEX/SPXP13CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	04/30/2027	1	2,659,000	7230.12		43,342		25,403		51,592			(18,099)		10,132		0001
Purchased Call/S&P 500 INDEX/SPXP13BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	7,729,000	6816.89		321,526		169,694		446,575			(152,813)		27,955		0001
Purchased Call/S&P 500 INDEX/SPXP13ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/14/2027	1	2,289,000	7408.5		35,708		22,318		40,459			(13,538)		9,006		0001
Purchased Call/S&P 500 INDEX/SPXP13HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	4,172,000	7580.06		123,908		82,261		127,585			(42,211)		16,915		0001
Purchased Call/S&P 500 INDEX/SPXP13GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2026	05/28/2027	1	3,653,000	7563.63		127,855		84,646		131,979			(43,786)		14,811		0001
Purchased Call/S&P 500 INDEX/SPXP13DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	05/11/2027	1	5,392,767	7412.84		67,949		41,556		76,852			(26,435)		21,076		0001
Purchased Call/S&P 500 INDEX/SPXP13GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/25/2027	1	4,767,493	7473.47		60,070		39,054		65,902			(21,384)		19,208		0001
Purchased Call/S&P 500 INDEX/SPXP13BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/26/2027	1	2,704,000	7165.08		34,882		19,891		42,368			(15,112)		10,206		0001
Purchased Call/S&P 500 INDEX/SPXP13HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	5,312,000	7580.06		178,483		118,493		183,084			(60,802)		21,537		0001
Purchased Call/S&P 500 INDEX/SPXP13HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	4,442,000	7580.06		176,347		117,075		179,747			(60,074)		18,010		0001
Purchased Call/S&P 500 INDEX/SPXP13ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	7,576,000	7383.74		247,735		169,286		281,644			(79,629)		31,161		0001
Purchased Call/S&P 500 INDEX/SPXK00SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/25/2027	1	5,227,000	7357.49		193,399		143,040		221,227			(51,396)		22,395		0001
Purchased Call/S&P 500 INDEX/SPXK00SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/25/2027	1	4,894,000	7357.49		120,882		89,406		137,457			(32,125)		20,968		0001
Purchased Call/S&P 500 INDEX/SPXP13FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	12,082,000	7445.72		514,693		331,691		565,919			(186,136)		48,266		0001
Purchased Call/S&P 500 INDEX/SPXP13BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/23/2027	1	4,981,644	7165.08		48,820		27,665		58,903			(21,325)		18,667		0001
Purchased Call/S&P 500 INDEX/SPXP13FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	2,996,000	7445.72		73,402		47,304		80,951			(26,545)		11,969		0001
Purchased Call/S&P 500 INDEX/SPXP13BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	3,901,000	6816.89		172,034		90,796		240,443			(81,763)		14,110		0001
Purchased Call/S&P 500 INDEX/SPXP13HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	4,346,000	7580.06		155,587		103,292		159,480			(53,002)		17,621		0001
Purchased Call/S&P 500 INDEX/SPXP13HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	5,395,000	7580.06		262,737		174,428		263,046			(89,504)		21,874		0001
Purchased Call/S&P 500 INDEX/SPXP13KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2026	06/11/2027	1	8,295,978	7431.46		104,529		73,461		116,365			(31,589)		34,603		0001
Purchased Call/S&P 500 INDEX/SPXP13MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	3,627,000	7354.02		57,307		42,502		64,845			(15,114)		15,540		0001
Purchased Call/S&P 500 INDEX/SPXP13IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	1	2,636,896	7609.78		46,673		31,373		47,560			(15,345)		10,802		0001
Purchased Call/S&P 500 INDEX/SPX9150SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/26/2027	1	2,560,000	7165.08		146,944		83,795		186,551			(63,662)		9,663		0001
Purchased Call/S&P 500 INDEX/SPX915SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	3,514,000	7408.5		209,434		130,897		232,325			(79,401)		13,825		0001
Purchased Call/S&P 500 INDEX/SPX9150SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/06/2027	1	1,803,000	6611.83		103,312		53,221		158,412			(50,099)		6,470		0001
Purchased Call/S&P 500 INDEX/SPX915PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2026	04/16/2027	1	4,001,000	7126.06		201,650		110,348		259,949			(91,961)		14,734		0001
Purchased Call/S&P 500 INDEX/SPX9150S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/23/2027	1	5,033,000	7165.08		269,266		152,584		341,481			(117,619)		18,859		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/18/2026	05/14/2027	1	4,696,989	.7409		148,610		93,140		170,236			(55,574)		18,480		0001
Purchased Call/S&P 500 INDEX/SPX915QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2026	04/29/2027	1	3,932,000	7135.95		227,270		131,478		291,938			(95,889)		14,948		0001
Purchased Call/S&P 500 INDEX/SPX915RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/13/2026	05/13/2027	1	13,172,000	7444.25		586,154		361,704		643,514			(224,826)		51,709		0001
Purchased Call/S&P 500 INDEX/SPX915SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/18/2026	05/14/2027	1	2,592,975	.7409		98,665		61,837		112,432			(36,897)		10,202		0001
Purchased Call/S&P 500 INDEX/SPX915QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/23/2027	1	4,355,000	7165.08		261,736		148,317		333,902			(114,330)		16,319		0001
Purchased Call/S&P 500 INDEX/SPX915RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/13/2026	05/13/2027	1	11,700,000	7444.25		493,740		304,677		543,073			(189,380)		45,930		0001
Purchased Call/S&P 500 INDEX/SPX915QSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/01/2026	04/29/2027	1	1,905,299	.7136		105,988		61,999		127,822			(44,381)		7,243		0001
Purchased Call/S&P 500 INDEX/SPX915RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/07/2026	05/07/2027	1	3,993,000	7337.11		238,382		143,954		275,888			(95,353)		15,465		0001
Purchased Call/S&P 500 INDEX/SPX915QSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2026	04/27/2027	1	3,877,000	7173.91		213,623		122,406		269,905			(91,302)		14,669		0001
Purchased Call/S&P 500 INDEX/SPX915PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2026	04/16/2027	1	2,780,000	7126.06		149,008		81,540		192,789			(67,954)		10,238		0001
Purchased Call/S&P 500 INDEX/SPX915QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2026	04/29/2027	1	2,737,000	7135.95		147,251		85,186		188,203			(62,128)		10,405		0001
Purchased Call/S&P 500 INDEX/SPX915RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/14/2027	1	2,362,000	7501.24		121,643		75,816		127,727			(46,324)		9,293		0001
Purchased Call/S&P 500 INDEX/SPX915SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/17/2027	1	6,427,000	7408.5		286,644		180,041		322,343			(107,784)		25,454		0001
Purchased Call/S&P 500 INDEX/SPXF17ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/23/2027	1	14,926,000	7165.08		631,370		357,776		793,451			(275,791)		55,930		0001
Purchased Call/S&P 500 INDEX/SPXL009S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/11/2027	1	2,709,994	.7728		145,111		126,922		129,548			(19,188)		12,588		0001
Purchased Call/S&P 500 INDEX/SPX915TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/02/2026	07/02/2027	1	5,637,000	7483.24		320,182		243,019		342,783			(78,949)		24,465		0001
Purchased Call/S&P 500 INDEX/SPXP13USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/13/2027	1	4,765,450	7785.76		43,842		38,484		41,444			(5,661)		22,205		0001
Purchased Call/S&P 500 INDEX/SPX915TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/02/2026	07/02/2027	1	8,429,000	7483.24		469,495		356,348		502,604			(115,766)		36,582		0001
Purchased Call/S&P 500 INDEX/SPX915TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/02/2026	07/02/2027	1	7,224,000	7483.24		373,481		283,473		400,259			(92,091)		31,352		0001
Purchased Call/S&P 500 INDEX/SPXB21VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/16/2026	09/16/2027	1	14,762,000	7551.81		677,576		653,310		704,231			(25,989)		72,381		0001
Purchased Call/S&P 500 INDEX/SPXE05FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/27/2026	07/23/2027	1	4,657,239	.7412		252,184		207,226		279,163			(45,407)		20,970		0001
Purchased Call/S&P 500 INDEX/SPXP13QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/23/2027	1	3,902,382	7411.98		79,609		65,235		87,359			(14,872)		17,571		0001
Purchased Call/S&P 500 INDEX/SPXB21USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2026	08/27/2027	1	21,277	7711.76		1,047		960		1,006			(95)		101		0001
Purchased Call/S&P 500 INDEX/SPX915TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/02/2026	07/02/2027	1	6,400,000	7483.24		380,160		288,542		406,150			(93,738)		27,776		0001
Purchased Call/S&P 500 INDEX/SPXE05HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/15/2026	09/15/2027	1	13,769,000	7585.73		762,803		733,383		782,599			(31,348)		67,416		0001
Purchased Call/S&P 500 INDEX/SPXE05ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/13/2026	07/13/2027	1	3,433,000	7515.34		167,187		131,263		176,837			(36,186)		15,194		0001
Purchased Call/S&P 500 INDEX/SPXE05GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2026	08/18/2027	1	7,834,000	7691.76		306,309		270,869		296,542			(36,086)		36,790		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	08/02/2027	1	4,437,000	7489.72		159,288		133,837		169,533			(26,476)		20,313		0001
Purchased Call/S&P 500 INDEX/SPXB21PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	07/01/2027	1	4,651,000	7483.23		263,712		198,329		284,624			(65,747)		20,149		0001
Purchased Call/S&P 500 INDEX/SPXB210SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2026	07/15/2027	1	2,521,000	7572.4		51,681		40,860		53,421			(10,902)		11,197		0001
Purchased Call/S&P 500 INDEX/SPXE05F9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2026	07/23/2027	1	1,838,095	7412		76,183		62,777		83,110			(13,544)		8,276		0001
Purchased Call/S&P 500 INDEX/SPXE05FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/27/2026	07/23/2027	1	1,911,341	7408		101,239		83,191		111,984			(18,229)		8,606		0001
Purchased Call/S&P 500 INDEX/SPXB21SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2026	08/05/2027	1	7,782,000	7723.55		321,397		272,700		304,437			(49,310)		35,801		0001
Purchased Call/S&P 500 INDEX/SPXB21TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2026	08/17/2027	1	2,738,000	7745.06		80,223		70,720		76,363			(9,671)		12,838		0001
Purchased Call/S&P 500 INDEX/SPXE05GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/18/2026	08/18/2027	1	650,935	7691.76		32,417		28,666		31,079			(3,819)		3,057		0001
Purchased Call/S&P 500 INDEX/SPXB21RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2026	07/23/2027	1	4,210,005	7412		167,532		137,665		183,796			(30,165)		18,956		0001
Purchased Call/S&P 500 INDEX/SPXE05CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/06/2026	07/06/2027	1	4,018,000	7537.43		221,392		169,551		230,162			(52,164)		17,564		0001
Purchased Call/S&P 500 INDEX/SPXB21TSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2026	08/20/2027	1	4,448,000	7641.16		189,930		169,937		190,324			(21,335)		20,954		0001
Purchased Call/S&P 500 INDEX/SPXE05GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/18/2026	08/18/2027	1	5,395,000	7691.76		197,457		174,611		191,569			(23,262)		25,336		0001
Purchased Call/S&P 500 INDEX/SPXE05FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2026	07/27/2027	1	1,841,214	7413		96,663		79,841		105,838			(16,996)		8,346		0001
Purchased Call/S&P 500 INDEX/SPXB210S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/08/2027	1	2,928,331	7482.71		150,516		116,101		162,596			(34,639)		12,847		0001
Purchased Call/S&P 500 INDEX/SPXB21TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2026	08/17/2027	1	2,990,000	7745.06		105,248		92,781		99,352			(12,687)		14,020		0001
Purchased Call/S&P 500 INDEX/SPXB21RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/30/2027	1	4,520,000	7489.72		159,556		133,850		170,178			(26,739)		20,591		0001
Purchased Call/S&P 500 INDEX/SPXB210SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2026	07/20/2027	1	2,222,000	7443.28		114,655		92,230		125,846			(22,617)		9,954		0001
Purchased Call/S&P 500 INDEX/SPXE05HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/14/2026	09/14/2027	1	3,773,000	7619.98		153,938		147,577		154,973			(6,748)		18,447		0001
Purchased Call/S&P 500 INDEX/SPXB210S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/08/2027	1	5,450,042	7482.71		213,642		164,792		230,831			(49,167)		23,910		0001
Purchased Call/S&P 500 INDEX/SPXB21SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2026	08/17/2027	1	5,469,000	7745.06		69,456		61,229		66,355			(8,373)		25,644		0001
Purchased Call/S&P 500 INDEX/SPXB21PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2026	07/07/2027	1	2,873,000	7503.85		70,389		54,100		75,313			(16,392)		12,582		0001
Purchased Call/S&P 500 INDEX/SPXE05CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/06/2026	07/06/2027	1	1,971,000	7537.43		95,199		72,907		99,694			(22,431)		8,616		0001
Purchased Call/S&P 500 INDEX/SPXB21VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/16/2026	09/16/2027	1	9,996,000	7551.81		371,851		358,534		385,130			(14,263)		49,012		0001
Purchased Call/S&P 500 INDEX/SPXB21US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/26/2026	08/26/2027	1	4,269,107	7675.7		40,983		37,145		40,567			(3,930)		20,296		0001
Purchased Call/S&P 500 INDEX/SPXB21TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2026	08/25/2027	1	2,088,644	7677.28		44,906		40,576		44,604			(4,429)		9,915		0001
Purchased Call/S&P 500 INDEX/SPXB210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/06/2027	1	2,630,563	7537		105,579		81,305		114,323			(24,432)		11,499		0001
Purchased Call/S&P 500 INDEX/SPXB21RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/29/2027	1	2,216,793	7316		79,538		66,687		84,416			(13,366)		10,082		0001
Purchased Call/S&P 500 INDEX/SPXB21VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2026	09/24/2027	1	79,742	7743.41		3,963		3,941		3,746			(54)		395		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2026	07/27/2027	1	2,231,000	7413.18		124,936		102,909		139,007			(22,249)		10,113		0001
Purchased Call/S&P 500 INDEX/SPXB21TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2026	08/25/2027	1	5,684,000	7677.28		138,121		124,804		137,354			(13,623)		26,982		0001
Purchased Call/S&P 500 INDEX/SPXB21PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	07/01/2027	1	2,060,000	7483.23		109,798		82,575		118,499			(27,374)		8,924		0001
Purchased Call/S&P 500 INDEX/SPX915TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/02/2026	07/02/2027	1	6,470,000	7483.24		390,141		296,118		416,496			(96,199)		28,080		0001
Purchased Call/S&P 500 INDEX/SPXB21WS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2026	09/29/2027	1	9,771,000	7670.84		361,527		361,527		356,012			(990)		48,788		0001
Purchased Call/S&P 500 INDEX/SPXB21VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2026	09/24/2027	1	6,330,000	7743.41		363,975		361,953		342,758			(5,000)		31,389		0001
Purchased Call/S&P 500 INDEX/SPX915TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/02/2026	07/02/2027	1	10,196,000	7483.24		557,721		423,312		597,489			(137,520)		44,251		0001
Purchased Call/S&P 500 INDEX/SPXB21USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2026	08/27/2027	1	4,198,000	7711.76		217,876		199,720		208,721			(19,753)		19,988		0001
Purchased Call/S&P 500 INDEX/SPXB21VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/16/2026	09/16/2027	1	4,255,000	7551.81		152,755		147,284		158,092			(5,859)		20,863		0001
Purchased Call/S&P 500 INDEX/SPXK00VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/09/2026	07/09/2027	1	2,820,000	7543.64		58,656		45,657		61,896			(13,338)		12,394		0001
Purchased Call/S&P 500 INDEX/SPXK00VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2026	07/07/2027	1	4,217,164	7504		173,298		133,564		187,930			(39,992)		18,468		0001
Purchased Call/S&P 500 INDEX/SPXK00VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2026	07/07/2027	1	4,712,418	7504		184,048		141,849		199,630			(42,473)		20,637		0001
Purchased Call/S&P 500 INDEX/SPXK00WS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/09/2026	07/07/2027	1	1,455,914	7504		76,736		59,636		80,408			(17,546)		6,376		0001
Purchased Call/S&P 500 INDEX/SPXB21WS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2026	09/29/2027	1	10,418,000	7670.84		411,511		411,511		405,737			(1,127)		52,019		0001
Purchased Call/S&P 500 INDEX/SPXB21US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2026	08/27/2027	1	3,583,000	7711.76		124,330		113,969		120,448			(11,272)		17,060		0001
Purchased Call/S&P 500 INDEX/SPXB21US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2026	08/27/2027	1	13,429,000	7711.76		522,388		478,856		506,010			(47,359)		63,941		0001
Purchased Call/S&P 500 INDEX/SPXB21VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/16/2026	09/16/2027	1	258,924	7551.81		13,076		12,607		13,614			(502)		1,270		0001
Purchased Call/S&P 500 INDEX/SPXK00WS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2026	07/09/2027	1	6,602,000	7543.64		274,643		213,780		287,539			(62,453)		29,015		0001
Purchased Call/S&P 500 INDEX/SPXB21SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2026	08/17/2027	1	2,828,591	7745.06		27,154		23,938		25,997			(3,273)		13,263		0001
Purchased Call/S&P 500 INDEX/SPXB21TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2026	08/19/2027	1	4,777,000	7707.98		116,559		103,394		113,335			(13,412)		22,469		0001
Purchased Call/S&P 500 INDEX/SPXE05HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/28/2026	09/24/2027	1	1,343,735	7704		71,611		71,411		69,346			(397)		6,663		0001
Purchased Call/S&P 500 INDEX/SPXB21TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2026	08/20/2027	1	1,382,985	7641.16		68,458		61,252		68,358			(7,690)		6,515		0001
Purchased Call/S&P 500 INDEX/SPXB21VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/10/2026	09/10/2027	1	5,398,000	7591.7		225,636		215,011		232,152			(12,364)		26,240		0001
Purchased Call/S&P 500 INDEX/SPXF170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2026	07/09/2027	1	4,885,000	7543.64		159,740		124,340		168,083			(36,324)		21,469		0001
Purchased Call/S&P 500 INDEX/SPXF17PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2026	07/12/2027	1	3,478,000	7575.39		144,685		113,197		148,257			(32,327)		15,367		0001
Purchased Call/S&P 500 INDEX/SPXF17USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2026	08/24/2027	1	7,766,626	7653		408,128		368,668		399,819			(40,364)		36,812		0001
Purchased Call/S&P 500 INDEX/SPXK00WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	1	3,099,000	7575.39		186,560		145,620		187,149			(42,027)		13,620		0001
Purchased Call/S&P 500 INDEX/SPXL000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/22/2026	07/21/2027	1	4,527,826	7509		242,322		196,133		255,402			(46,600)		20,318		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17V\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2026	09/22/2027	1	6,887,814	7765		362,911		356,895		343,585			(6,979)		34,060		0001
Purchased Call/S&P 500 INDEX/SPXK00U\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/02/2026	07/02/2027	1	12,832,749	7483.24		162,976		123,699		176,759			(40,186)		55,694		0001
Purchased Call/S&P 500 INDEX/SPXK00I\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	1	15,721,000	7575.39		672,859		525,204		689,258			(151,578)		69,092		0001
Purchased Call/S&P 500 INDEX/SPXK00ZSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/21/2026	07/21/2027	1	7,900,000	7509.2		313,630		253,150		332,290			(61,007)		35,451		0001
Purchased Call/S&P 500 INDEX/SPXK00X\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/14/2026	07/14/2027	1	2,792,154	7543.59		49,142		38,718		51,697			(10,502)		12,380		0001
Purchased Call/S&P 500 INDEX/SPXK00ZSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/21/2026	07/20/2027	1	6,989,240	7443		305,297		246,262		323,748			(59,550)		31,310		0001
Purchased Call/S&P 500 INDEX/SPXL001SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2026	07/22/2027	1	1,537,318	7499		76,358		62,533		84,858			(14,304)		6,910		0001
Purchased Call/S&P 500 INDEX/SPXL002SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2026	07/30/2027	1	8,720,000	7489.72		324,384		272,122		346,813			(54,361)		39,725		0001
Purchased Call/S&P 500 INDEX/SPXK00YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/15/2026	07/15/2027	1	4,292,000	7572.4		259,237		204,961		260,624			(54,688)		19,062		0001
Purchased Call/S&P 500 INDEX/SPXL002SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2026	08/02/2027	1	6,645,000	7489.72		367,469		308,755		393,300			(61,078)		30,421		0001
Purchased Call/S&P 500 INDEX/SPXK00XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/13/2026	07/09/2027	1	463,896	7575		21,237		16,623		22,400			(4,647)		2,039		0001
Purchased Call/S&P 500 INDEX/SPXE05H\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/28/2026	09/28/2027	1	2,176,000	7683.69		131,648		131,285		128,103			(721)		10,850		0001
Purchased Call/S&P 500 INDEX/SPXB21VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/16/2026	09/16/2027	1	4,686,000	7551.81		192,126		185,245		199,425			(7,369)		22,976		0001
Purchased Call/S&P 500 INDEX/SPXK00ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/21/2026	07/21/2027	1	3,164,327	7509.2		152,204		122,853		160,909			(29,607)		14,200		0001
Purchased Call/S&P 500 INDEX/SPXL002S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2026	07/30/2027	1	4,365,889	7438		179,346		150,451		192,139			(30,055)		19,889		0001
Purchased Call/S&P 500 INDEX/SPXK00YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/17/2026	07/16/2027	1	6,796,000	7457.69		86,989		69,591		94,174			(17,924)		30,236		0001
Purchased Call/S&P 500 INDEX/SPXK00XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/13/2026	07/09/2027	1	3,040,087	7544		119,385		93,446		126,538			(26,126)		13,361		0001
Purchased Call/S&P 500 INDEX/SPXB21TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2026	08/18/2027	1	2,805,839	7691.76		27,217		24,068		26,465			(3,206)		13,177		0001
Purchased Call/S&P 500 INDEX/SPXK00XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/10/2026	07/08/2027	1	1,626,862	7483		89,065		69,465		91,561			(20,119)		7,137		0001
Purchased Call/S&P 500 INDEX/SPXK00U\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2026	07/02/2027	1	2,988,000	7483.24		145,217		110,220		156,936			(35,807)		12,968		0001
Purchased Call/S&P 500 INDEX/SPXF17RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/27/2026	07/27/2027	1	3,718,000	7413.18		126,784		104,431		139,830			(22,578)		16,854		0001
Purchased Call/S&P 500 INDEX/SPXL000SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/23/2026	07/22/2027	1	5,710,277	7499		287,746		234,993		324,665			(54,545)		25,668		0001
Purchased Call/S&P 500 INDEX/SPXF17QSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2026	07/19/2027	1	2,757,159	7457.69		132,619		106,315		144,732			(27,102)		12,330		0001
Purchased Call/S&P 500 INDEX/SPXK00VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/08/2026	07/08/2027	1	3,286,000	7482.71		42,061		32,444		45,180			(9,680)		14,416		0001
Purchased Call/S&P 500 INDEX/SPXF17SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2026	07/30/2027	1	3,991,000	7437.63		173,209		144,901		190,431			(29,422)		18,181		0001
Purchased Call/S&P 500 INDEX/SPXF17QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2026	07/19/2027	1	2,589,000	7457.69		95,534		76,585		104,344			(19,523)		11,578		0001
Purchased Call/S&P 500 INDEX/SPXF17SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2026	07/29/2027	1	4,236,051	7316		148,432		124,106		160,600			(25,282)		19,266		0001
Purchased Call/S&P 500 INDEX/SPXF17RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/16/2027	1	2,110,526	7458		91,358		73,701		96,563			(17,814)		9,390		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00X$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/13/2026	07/09/2027	1	1,191,460	7544		60,345		47,234		63,611			(13,206)		5,236		0001
Purchased Call/S&P 500 INDEX/SPXL000$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	07/22/2026	07/16/2027	1	1,966,314	7534		102,114		82,377		107,504			(19,911)		8,748		0001
Purchased Call/S&P 500 INDEX/SPXL004$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2026	08/04/2027	1	1,130,809	7737		55,848		47,363		51,335			(8,592)		5,194		0001
Purchased Call/S&P 500 INDEX/SPXL002$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	08/03/2026	08/03/2027	1	7,201,000	7600.5		326,925		275,590		330,954			(51,950)		33,021		0001
Purchased Call/S&P 500 INDEX/SPXP13X$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2026	08/27/2027	1	1,830,152	7730.99		28,001		25,597		27,165			(2,608)		8,714		0001
Purchased Call/S&P 500 INDEX/SPXL009$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	08/13/2026	08/12/2027	1	4,448,130	7749		239,425		209,497		212,194			(31,572)		20,694		0001
Purchased Call/S&P 500 INDEX/SPXL000$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	07/22/2026	07/21/2027	1	143,416	7509		6,979		5,649		7,372			(1,342)		644		0001
Purchased Call/S&P 500 INDEX/SPXK00Y$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	07/17/2026	07/15/2027	1	500,586	7572		22,302		17,829		24,260			(4,608)		2,223		0001
Purchased Call/S&P 500 INDEX/SPXE05HS$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2026	09/16/2027	1	1,989,000	7551.81		112,577		108,546		117,581			(4,318)		9,752		0001
Purchased Call/S&P 500 INDEX/SPXF17P$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2026	07/15/2027	1	16,733,000	7572.4		716,172		566,230		734,947			(151,083)		74,318		0001
Purchased Call/S&P 500 INDEX/SPXF17S$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2026	07/30/2027	1	4,355,000	7489.72		132,828		111,428		141,664			(22,260)		19,840		0001
Purchased Call/S&P 500 INDEX/SPXB21P$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	07/01/2027	1	4,804,875	7483.23		46,127		34,690		49,680			(11,500)		20,815		0001
Purchased Call/S&P 500 INDEX/SPXK00X$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	07/10/2026	07/09/2027	1	4,563,902	7544		150,760		117,677		156,471			(33,962)		20,058		0001
Purchased Call/S&P 500 INDEX/SPXE05D$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/06/2026	07/02/2027	1	5,023,678	7483		274,169		209,254		286,079			(65,314)		21,803		0001
Purchased Call/S&P 500 INDEX/SPXK00X$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	07/14/2026	07/13/2027	1	294,141	7515		14,414		11,348		15,018			(3,089)		1,302		0001
Purchased Call/S&P 500 INDEX/SPXL00C$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	08/27/2026	08/26/2027	1	891,967	7676		44,552		40,716		42,777			(4,161)		4,241		0001
Purchased Call/S&P 500 INDEX/SPXQ134$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2026	09/24/2027	1	3,510,825	7704.13		55,471		55,010		53,955			(912)		17,409		0001
Purchased Call/S&P 500 INDEX/SPXL002$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/29/2026	07/29/2027	1	4,211,000	7316.15		167,598		138,972		193,796			(28,928)		19,152		0001
Purchased Call/S&P 500 INDEX/SPXL000$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	07/22/2026	07/22/2027	1	4,413,576	7498.96		232,595		188,383		246,159			(44,607)		19,839		0001
Purchased Call/S&P 500 INDEX/SPXB210$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2026	07/16/2027	1	2,028,492	7458		79,867		64,072		87,593			(15,929)		9,025		0001
Purchased Call/S&P 500 INDEX/SPXL000$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	07/23/2026	07/22/2027	1	536,777	7499		24,576		20,070		27,693			(4,659)		2,413		0001
Purchased Call/S&P 500 INDEX/SPXK00V$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2026	07/02/2027	1	2,560,235	7483		135,316		103,566		145,401			(31,950)		11,111		0001
Purchased Call/S&P 500 INDEX/SPXB21R$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2026	07/26/2027	1	2,373,000	7411.98		70,241		57,663		77,429			(13,015)		10,739		0001
Purchased Call/S&P 500 INDEX/SPXK00Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	07/21/2026	07/16/2027	1	1,737,642	7458		58,760		47,271		62,350			(11,589)		7,731		0001
Purchased Call/S&P 500 INDEX/SPXE05H$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/21/2026	09/17/2027	1	271,562	7651		13,892		13,583		12,946			(346)		1,333		0001
Purchased Call/S&P 500 INDEX/SPXL004$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	08/06/2026	08/05/2027	1	3,751,022	7724		195,736		167,463		181,842			(29,575)		17,256		0001
Purchased Call/S&P 500 INDEX/SPXP13X$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2026	08/27/2027	1	1,977,861	7730.99		40,348		36,884		38,855			(3,758)		9,417		0001
Purchased Call/S&P 500 INDEX/SPXF17S$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2026	08/02/2027	1	4,621,000	7489.72		263,397		221,312		281,710			(43,780)		21,155		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2026	07/27/2027	1	2,444,000	7413.18		60,856		50,126		66,595			(10,837)		11,079		0001
Purchased Call/S&P 500 INDEX/SPXL006S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	4,757,290	.7710		252,070		216,360		232,337			(37,395)		21,921		0001
Purchased Call/S&P 500 INDEX/SPXL004SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/06/2026	08/06/2027	1	2,231,000	7709.96		128,059		109,613		118,364			(19,297)		10,280		0001
Purchased Call/S&P 500 INDEX/SPXF17TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/19/2026	08/19/2027	1	2,672,000	7707.98		83,634		74,187		80,628			(9,624)		12,568		0001
Purchased Call/S&P 500 INDEX/SPXE05FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2026	07/27/2027	1	12,246,573	.7413		526,856		435,165		574,673			(92,634)		55,513		0001
Purchased Call/S&P 500 INDEX/SPXB21US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2026	08/27/2027	1	10,273,000	7711.76		436,603		400,219		421,927			(39,582)		48,914		0001
Purchased Call/S&P 500 INDEX/SPXB21SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/04/2026	08/04/2027	1	5,089,000	7736.52		165,393		139,877		156,966			(25,828)		23,374		0001
Purchased Call/S&P 500 INDEX/SPXK00YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/17/2026	07/19/2027	1	3,526,150	7457.69		55,713		44,663		60,631			(11,386)		15,769		0001
Purchased Call/S&P 500 INDEX/SPXL003SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/05/2026	08/05/2027	1	4,239,000	7723.55		137,768		116,894		132,061			(21,137)		19,501		0001
Purchased Call/S&P 500 INDEX/SPXL005SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/09/2027	1	5,147,604	7757.64		111,188		95,567		105,364			(16,360)		23,834		0001
Purchased Call/S&P 500 INDEX/SPXL004SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/06/2026	08/06/2027	1	3,957,000	7709.96		97,342		83,321		94,112			(14,668)		18,234		0001
Purchased Call/S&P 500 INDEX/SPXL007S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/11/2026	08/11/2027	1	6,194,000	7728.2		151,753		131,268		145,793			(20,788)		28,771		0001
Purchased Call/S&P 500 INDEX/SPXB21PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	07/01/2027	1	1,647,449	7483.23		25,535		19,204		27,407			(6,366)		7,137		0001
Purchased Call/S&P 500 INDEX/SPXF17SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2026	07/27/2027	1	2,498,242	.7413		84,570		70,633		91,755			(14,484)		11,324		0001
Purchased Call/S&P 500 INDEX/SPXB21TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2026	08/19/2027	1	2,497,112	7707.98		39,205		34,777		38,186			(4,511)		11,745		0001
Purchased Call/S&P 500 INDEX/SPXE05HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/21/2026	09/17/2027	1	4,827,466	.7651		280,284		274,038		259,861			(6,988)		23,704		0001
Purchased Call/S&P 500 INDEX/SPXE05FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2026	07/27/2027	1	5,574,711	.7413		227,450		187,866		247,996			(39,991)		25,270		0001
Purchased Call/S&P 500 INDEX/SPXF17SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2026	07/30/2027	1	2,847,000	7437.63		98,222		82,169		107,619			(16,684)		12,970		0001
Purchased Call/S&P 500 INDEX/SPXF17QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2026	07/16/2027	1	31,473,000	7457.69		1,432,022		1,145,617		1,565,121			(295,059)		140,027		0001
Purchased Call/S&P 500 INDEX/SPXL007S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/10/2026	08/06/2027	1	5,856,795	.7758		304,872		262,411		275,304			(43,071)		26,988		0001
Purchased Call/S&P 500 INDEX/SPXF17PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2026	07/15/2027	1	3,207,000	7572.4		190,817		150,866		191,916			(40,254)		14,244		0001
Purchased Call/S&P 500 INDEX/SPXB21TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2026	08/25/2027	1	4,214,033	7677.28		40,033		36,173		40,026			(3,948)		20,004		0001
Purchased Call/S&P 500 INDEX/SPXF17USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/24/2026	03/12/2027	1	3,825,000	.7700		206,275		168,770		176,412			(38,161)		12,781		0001
Purchased Call/S&P 500 INDEX/SPXL003SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2026	08/04/2027	1	641,001	7736.52		31,730		26,835		29,257			(4,955)		2,944		0001
Purchased Call/S&P 500 INDEX/SPXE05HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/14/2026	09/10/2027	1	2,143,972	.7657		115,325		110,506		115,000			(5,111)		10,422		0001
Purchased Call/S&P 500 INDEX/SPXF17TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/19/2026	08/19/2027	1	2,699,000	7707.98		93,655		83,077		90,052			(10,777)		12,695		0001
Purchased Call/S&P 500 INDEX/SPXB21QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2026	07/16/2027	1	6,104,000	7457.69		299,096		239,277		326,410			(61,627)		27,157		0001
Purchased Call/S&P 500 INDEX/SPXL003SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2026	08/04/2027	1	12,335,000	7736.52		509,436		430,845		475,860			(79,556)		56,655		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL006S6W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/10/2026	08/10/2027	1	2,442,000	7753.11		98,168		84,647		90,987			(13,717)		11,325		0001
Purchased Call/S&P 500 INDEX/SPXB21SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/06/2026	08/06/2027	1	2,261,000	7709.96		68,734		58,834		65,972			(10,357)		10,418		0001
Purchased Call/S&P 500 INDEX/SPXF17RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/27/2026	07/27/2027	1	7,273,000	7413.18		334,558		275,573		370,843			(59,579)		32,968		0001
Purchased Call/S&P 500 INDEX/SPXF17RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2026	07/21/2027	1	2,876,024	7509		117,995		95,504		124,416			(22,691)		12,906		0001
Purchased Call/S&P 500 INDEX/SPXL008SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/13/2027	1	2,633,327	7798.99		41,343		36,190		38,541			(5,437)		12,270		0001
Purchased Call/S&P 500 INDEX/SPXB21TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2026	08/20/2027	1	11,212,000	7641.16		612,175		547,736		609,508			(68,765)		52,818		0001
Purchased Call/S&P 500 INDEX/SPXB21SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2026	08/10/2027	1	3,323,000	7753.11		112,650		97,133		105,627			(15,740)		15,411		0001
Purchased Call/S&P 500 INDEX/SPXL004S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2026	08/04/2027	1	4,115,829	7737		169,947		144,127		158,526			(26,146)		18,904		0001
Purchased Call/S&P 500 INDEX/SPXF17US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/23/2027	1	4,247,000	7674.37		234,859		210,920		227,771			(25,598)		20,099		0001
Purchased Call/S&P 500 INDEX/SPXE05C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/06/2026	07/06/2027	1	1,866,297	7537.43		32,100		24,584		33,988			(7,563)		8,158		0001
Purchased Call/S&P 500 INDEX/SPXB21SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2026	08/05/2027	1	6,134,000	7723.55		238,613		202,459		226,607			(36,609)		28,219		0001
Purchased Call/S&P 500 INDEX/SPXL006S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/09/2027	1	2,257,000	7757.64		108,110		92,921		98,434			(15,907)		10,450		0001
Purchased Call/S&P 500 INDEX/SPXB21RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/23/2026	07/23/2027	1	1,936,000	7408.3		66,986		54,739		73,938			(12,663)		8,717		0001
Purchased Call/S&P 500 INDEX/SPXB210S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2026	07/20/2027	1	3,497,000	7443.28		86,376		69,481		94,168			(17,039)		15,666		0001
Purchased Call/S&P 500 INDEX/SPXB21TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2026	08/13/2027	1	2,639,373	7786		101,327		89,190		94,187			(12,350)		12,299		0001
Purchased Call/S&P 500 INDEX/SPXL003S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2026	08/04/2027	1	7,602,000	7736.52		295,718		250,097		277,166			(46,181)		34,916		0001
Purchased Call/S&P 500 INDEX/SPXL00BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/21/2026	08/23/2027	1	3,924,707	7674.37		49,844		44,763		49,577			(5,433)		18,574		0001
Purchased Call/S&P 500 INDEX/SPXL004SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/06/2026	08/06/2027	1	2,529,000	7709.96		140,360		120,142		130,325			(21,150)		11,653		0001
Purchased Call/S&P 500 INDEX/SPXL008S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/12/2026	08/11/2027	1	2,789,880	7728		111,899		97,062		104,626			(15,063)		12,959		0001
Purchased Call/S&P 500 INDEX/SPXE05GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/24/2026	08/23/2027	1	878,398	7674		46,885		42,222		45,618			(4,766)		4,157		0001
Purchased Call/S&P 500 INDEX/SPXF17PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2026	07/15/2027	1	4,799,000	7572.4		175,643		138,870		181,306			(37,054)		21,314		0001
Purchased Call/S&P 500 INDEX/SPXL000S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/22/2026	07/20/2027	1	2,499,482	7443		138,267		111,839		146,170			(26,663)		11,197		0001
Purchased Call/S&P 500 INDEX/SPXE05DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	2,716,468	7482.71		148,862		114,825		160,532			(34,259)		11,917		0001
Purchased Call/S&P 500 INDEX/SPXF17US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/23/2027	1	2,679,000	7674.37		154,578		138,822		149,526			(16,848)		12,679		0001
Purchased Call/S&P 500 INDEX/SPXB210SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/07/2027	1	1,748,397	7504		55,633		42,878		60,074			(12,838)		7,657		0001
Purchased Call/S&P 500 INDEX/SPXF17US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/23/2027	1	5,701,000	7674.37		267,947		240,636		262,326			(29,204)		26,980		0001
Purchased Call/S&P 500 INDEX/SPXL004SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/06/2026	08/06/2027	1	2,155,000	7709.96		125,637		107,539		115,906			(18,932)		9,930		0001
Purchased Call/S&P 500 INDEX/SPXK00YSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2026	07/16/2027	1	5,440,817	7534		277,531		222,024		301,005			(57,183)		24,207		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00T$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/01/2026	06/29/2027	1	769,689	.7440		37,059		27,820		39,800			(9,290)		3,322		0001
Purchased Call/S&P 500 INDEX/SPXF17P8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2026	07/15/2027	1	2,673,000	7572.4		76,715		60,654		79,447			(16,184)		11,872		0001
Purchased Call/S&P 500 INDEX/SPXL007$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/12/2026	08/12/2027	1	4,562,093	7748.5		42,427		36,817		40,707			(5,696)		21,224		0001
Purchased Call/S&P 500 INDEX/SPXL005$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	3,488,000	7757.64		167,773		144,005		152,611			(24,889)		16,072		0001
Purchased Call/S&P 500 INDEX/SPXE05C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/06/2026	07/06/2027	1	4,219,000	7537.43		189,855		145,399		199,129			(44,733)		18,443		0001
Purchased Call/S&P 500 INDEX/SPXF17U$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2026	08/24/2027	1	6,061,065	.7653		239,762		216,581		236,871			(23,713)		28,728		0001
Purchased Call/S&P 500 INDEX/SPXL00C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/25/2026	08/25/2027	1	2,785,000	7677.28		119,755		108,208		117,889			(11,811)		13,220		0001
Purchased Call/S&P 500 INDEX/SPXB21P$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/02/2026	07/02/2027	1	20,764,000	7483.24		888,699		674,525		961,647			(219,131)		90,116		0001
Purchased Call/S&P 500 INDEX/SPXL007$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/12/2026	08/12/2027	1	2,424,000	7748.5		30,785		26,714		29,497			(4,133)		11,277		0001
Purchased Call/S&P 500 INDEX/SPXB21R$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2026	07/23/2027	1	6,845,269	.7408		293,342		240,378		321,075			(54,800)		30,822		0001
Purchased Call/S&P 500 INDEX/SPXB21R$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/23/2026	07/23/2027	1	2,565,991	7408.3		53,886		44,034		59,271			(10,187)		11,554		0001
Purchased Call/S&P 500 INDEX/SPXE05H$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/14/2026	09/14/2027	1	4,959,000	7619.98		298,036		285,720		300,652			(13,065)		24,245		0001
Purchased Call/S&P 500 INDEX/SPXB21U$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2026	08/27/2027	1	2,944,000	7711.76		141,606		129,806		136,295			(12,838)		14,018		0001
Purchased Call/S&P 500 INDEX/SPXL007$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/11/2026	08/11/2027	1	13,564,000	7728.2		561,550		485,748		529,830			(76,925)		63,004		0001
Purchased Call/S&P 500 INDEX/SPXK00T$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/01/2026	06/29/2027	1	3,571,406	.7440		117,437		88,159		126,710			(29,440)		15,415		0001
Purchased Call/S&P 500 INDEX/SPXB21T$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2026	08/25/2027	1	3,155,000	7677.28		39,753		35,920		39,602			(3,921)		14,977		0001
Purchased Call/S&P 500 INDEX/SPXE05F$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2026	07/27/2027	1	493,887	.7413		24,161		19,957		26,419			(4,248)		2,239		0001
Purchased Call/S&P 500 INDEX/SPXL008$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/13/2027	1	5,017,000	7798.99		212,219		185,765		190,699			(27,908)		23,377		0001
Purchased Call/S&P 500 INDEX/SPXB21U$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/01/2026	09/01/2027	1	9,049,296	7631.47		412,648		380,818		416,303			(32,786)		43,412		0001
Purchased Call/S&P 500 INDEX/SPXL00D$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/28/2026	08/30/2027	1	5,749,000	7711.76		73,012		66,978		71,428			(6,565)		27,497		0001
Purchased Call/S&P 500 INDEX/SPXL000$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/23/2026	07/21/2027	1	1,322,081	.7509		65,236		53,243		73,667			(12,400)		5,933		0001
Purchased Call/S&P 500 INDEX/SPXL00J$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/15/2026	09/14/2027	1	5,554,965	.7620		217,628		209,212		223,402			(8,968)		27,159		0001
Purchased Call/S&P 500 INDEX/SPXF17P$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2026	07/09/2027	1	3,815,000	7575.39		212,114		165,567		214,037			(47,784)		16,767		0001
Purchased Call/S&P 500 INDEX/SPXL006$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/09/2027	1	9,596,000	7757.64		429,901		369,502		394,008			(63,255)		44,431		0001
Purchased Call/S&P 500 INDEX/SPXL003$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/03/2026	07/30/2027	1	4,344,038	.7490		150,556		126,652		153,679			(24,189)		19,790		0001
Purchased Call/S&P 500 INDEX/SPXL005$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/09/2027	1	6,544,951	7757.64		62,832		54,004		60,076			(9,245)		30,304		0001
Purchased Call/S&P 500 INDEX/SPXL00A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/20/2026	08/19/2027	1	2,111,987	.7708		66,861		59,804		66,513			(7,531)		9,934		0001
Purchased Call/S&P 500 INDEX/SPXK00U8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2026	07/02/2027	1	10,081,000	7483.24		329,649		250,204		358,670			(81,283)		43,752		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE05DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/06/2026	07/01/2027	1	1,530,040	.7483		81,409		62,080		84,967			(19,448)		6,628		0001
Purchased Call/S&P 500 INDEX/SPXK00USC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/02/2026	07/02/2027	1	7,274,000	7483.24		178,213		135,264		193,922			(43,943)		31,569		0001
Purchased Call/S&P 500 INDEX/SPXL009SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/14/2026	08/16/2027	1	4,663,537	7785.76		73,218		64,343		68,778			(9,377)		21,833		0001
Purchased Call/S&P 500 INDEX/SPXL00FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/03/2027	1	4,160,000	7718.6		208,832		196,035		199,839			(14,917)		20,016		0001
Purchased Call/S&P 500 INDEX/SPXF17PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2026	07/13/2027	1	4,358,897	7515		185,646		146,563		192,270			(39,380)		19,292		0001
Purchased Call/S&P 500 INDEX/SPXL00ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/02/2026	09/01/2027	1	3,380,741	7631		135,988		125,845		134,799			(10,461)		16,218		0001
Purchased Call/S&P 500 INDEX/SPXL00ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/20/2026	08/19/2027	1	4,104,858	7708		208,519		186,508		204,116			(23,487)		19,307		0001
Purchased Call/S&P 500 INDEX/SPXL00AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/20/2026	08/20/2027	1	10,113,000	7641.16		419,690		375,512		421,315			(47,143)		47,640		0001
Purchased Call/S&P 500 INDEX/SPXL00BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/24/2026	04/21/2027	1	7,650,000	7900		358,440		304,222		303,819			(55,260)		28,525		0001
Purchased Call/S&P 500 INDEX/SPXK00USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2026	07/02/2027	1	23,797,000	7483.24		992,335		753,185		1,074,088			(244,685)		103,279		0001
Purchased Call/S&P 500 INDEX/SPXL000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/23/2026	07/23/2027	1	4,962,000	7408.3		283,826		231,936		316,234			(53,655)		22,342		0001
Purchased Call/S&P 500 INDEX/SPXL00CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/24/2026	08/20/2027	1	2,785,796	7674		143,875		129,447		141,528			(14,746)		13,123		0001
Purchased Call/S&P 500 INDEX/SPXF17SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2026	07/30/2027	1	5,441,000	7489.72		293,814		246,477		314,071			(49,238)		24,787		0001
Purchased Call/S&P 500 INDEX/SPXF17TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	28,966,000	7674.37		1,297,677		1,164,304		1,271,115			(142,602)		136,453		0001
Purchased Call/S&P 500 INDEX/SPXK00USQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/02/2026	07/01/2027	1	4,280,408	7483		165,457		125,471		183,364			(40,910)		18,543		0001
Purchased Call/S&P 500 INDEX/SPXB21VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/16/2026	09/16/2027	1	2,080,000	7551.81		109,408		105,490		114,199			(4,196)		10,199		0001
Purchased Call/S&P 500 INDEX/SPXK00XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/14/2026	07/13/2027	1	6,425,616	7515		272,967		214,905		285,585			(58,493)		28,439		0001
Purchased Call/S&P 500 INDEX/SPXK00VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/07/2026	07/06/2027	1	8,185,649	7537		315,266		242,110		339,860			(73,620)		35,783		0001
Purchased Call/S&P 500 INDEX/SPXK00USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2026	07/02/2027	1	2,745,000	7483.24		94,154		71,463		102,348			(23,216)		11,913		0001
Purchased Call/S&P 500 INDEX/SPXK00WSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	1	2,835,000	7575.39		77,396		60,411		80,232			(17,435)		12,460		0001
Purchased Call/S&P 500 INDEX/SPXK00ZS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/21/2026	07/21/2027	1	3,500,944	7509.2		60,916		49,169		64,609			(11,849)		15,710		0001
Purchased Call/S&P 500 INDEX/SPXF17PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2026	07/14/2027	1	8,887,000	7543.59		401,692		316,485		418,915			(85,841)		39,402		0001
Purchased Call/S&P 500 INDEX/SPXF17QS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2026	07/14/2027	1	5,838,739	7544		312,015		246,509		319,409			(66,003)		25,887		0001
Purchased Call/S&P 500 INDEX/SPXK00ZS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/21/2026	07/21/2027	1	5,239,000	7509.2		129,927		104,872		137,759			(25,274)		23,510		0001
Purchased Call/S&P 500 INDEX/SPXL00DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/28/2026	08/30/2027	1	5,112,000	7711.76		177,386		162,726		172,164			(15,950)		24,450		0001
Purchased Call/S&P 500 INDEX/SPXB21SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/06/2026	08/06/2027	1	2,335,000	7709.96		85,461		73,151		81,862			(12,878)		10,759		0001
Purchased Call/S&P 500 INDEX/SPXP130SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/24/2026	07/23/2027	1	9,573,000	7411.98		416,426		341,238		460,967			(77,794)		43,104		0001
Purchased Call/S&P 500 INDEX/SPXL00CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/25/2026	08/25/2027	1	3,531,000	7677.28		204,798		185,052		198,485			(20,199)		16,762		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL00D8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/28/2026	08/30/2027	1	2,686,000	7711.76		130,271		119,505		124,579			(11,714)		12,847		0001
Purchased Call/S&P 500 INDEX/SPXL00D8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/31/2026	08/27/2027	1	1,308,588	7731		62,957		57,871		61,263			(5,232)		6,231		0001
Purchased Call/S&P 500 INDEX/SPXK00TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/01/2026	06/29/2027	1	1,257,433	7440		68,359		51,316		73,219			(17,137)		5,427		0001
Purchased Call/S&P 500 INDEX/SPXL00A97	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/19/2026	08/19/2027	1	2,827,000	7707.98		35,620		31,597		35,114			(4,099)		13,297		0001
Purchased Call/S&P 500 INDEX/SPXK00Z8G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/21/2026	07/21/2027	1	2,901,000	7509.2		158,395		127,850		166,864			(30,811)		13,018		0001
Purchased Call/S&P 500 INDEX/SPXB21SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/04/2026	08/03/2027	1	6,224,810	7600		217,084		183,502		207,229			(33,994)		28,544		0001
Purchased Call/S&P 500 INDEX/SPXP13QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/26/2027	1	2,847,834	7411.98		58,096		47,693		63,730			(10,764)		12,888		0001
Purchased Call/S&P 500 INDEX/SPXK00VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/07/2026	07/06/2027	1	8,592,670	7537		440,188		338,045		471,191			(102,791)		37,562		0001
Purchased Call/S&P 500 INDEX/SPXL00C8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/26/2026	08/25/2027	1	3,304,780	7677		170,678		154,648		165,459			(16,411)		15,688		0001
Purchased Call/S&P 500 INDEX/SPXL000SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/23/2026	07/23/2027	1	2,524,461	7408.3		122,436		100,052		136,113			(23,146)		11,367		0001
Purchased Call/S&P 500 INDEX/SPXF17QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2026	07/16/2027	1	8,464,000	7533.77		333,482		266,046		349,749			(69,437)		37,657		0001
Purchased Call/S&P 500 INDEX/SPXK00USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/02/2026	07/01/2027	1	4,617,153	7483		147,457		111,821		163,335			(36,459)		20,002		0001
Purchased Call/S&P 500 INDEX/SPXK00VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/07/2026	07/07/2027	1	4,893,000	7503.85		62,141		47,761		66,764			(14,471)		21,428		0001
Purchased Call/S&P 500 INDEX/SPXL00D87	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/28/2026	08/27/2027	1	7,021,000	7711.76		89,167		81,736		87,231			(8,084)		33,430		0001
Purchased Call/S&P 500 INDEX/SPXB21SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/11/2026	08/11/2027	1	6,278,000	7728.2		204,663		177,036		195,334			(28,036)		29,161		0001
Purchased Call/S&P 500 INDEX/SPXK00YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/17/2026	07/19/2027	1	2,679,000	7457.69		143,059		114,683		156,321			(29,235)		11,981		0001
Purchased Call/S&P 500 INDEX/SPXF17PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2026	07/12/2027	1	5,529,000	7575.39		236,641		185,141		242,187			(52,874)		24,428		0001
Purchased Call/S&P 500 INDEX/SPXK00IIS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/09/2026	07/08/2027	1	4,295,076	7483		143,511		111,620		152,042			(32,724)		18,843		0001
Purchased Call/S&P 500 INDEX/SPXL00A9G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/20/2026	08/20/2027	1	3,771,662	7641.16		47,900		42,858		48,362			(5,381)		17,768		0001
Purchased Call/S&P 500 INDEX/SPXP13XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/31/2026	08/31/2027	1	1,909,548	7686.14		30,362		27,936		29,543			(2,495)		9,147		0001
Purchased Call/S&P 500 INDEX/SPXL00A9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/20/2026	08/20/2027	1	2,484,128	7641.16		23,848		21,337		24,089			(2,679)		11,702		0001
Purchased Call/S&P 500 INDEX/SPXK00TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/01/2026	06/29/2027	1	1,562,490	7440		65,856		49,438		70,851			(16,509)		6,744		0001
Purchased Call/S&P 500 INDEX/SPXL00E9Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/03/2026	09/03/2027	1	2,786,000	7747.71		152,951		143,180		142,682			(11,314)		13,405		0001
Purchased Call/S&P 500 INDEX/SPXL00C9O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/26/2026	08/26/2027	1	2,904,000	7675.7		161,753		146,602		157,324			(15,511)		13,806		0001
Purchased Call/S&P 500 INDEX/SPXL00E9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/02/2026	09/02/2027	1	2,026,755	7666.6		25,942		24,013		25,678			(1,990)		9,737		0001
Purchased Call/S&P 500 INDEX/SPXK00VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/07/2026	07/02/2027	1	1,803,461	7483		72,560		55,535		78,306			(17,132)		7,827		0001
Purchased Call/S&P 500 INDEX/SPXL00GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2026	09/09/2027	1	7,100,000	7636.36		303,170		286,466		306,019			(17,443)		34,464		0001
Purchased Call/S&P 500 INDEX/SPXL00CS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/24/2026	08/24/2027	1	2,214,000	7652.86		128,633		115,876		126,800			(13,040)		10,494		0001
Purchased Call/S&P 500 INDEX/SPXK00VSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/07/2026	07/06/2027	1	9,369,025	7537		300,545		230,805		324,504			(70,182)		40,956		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL00HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2026	09/08/2027	1	233,228	7674		10,984		10,377		11,022			(634)		1,130		0001
Purchased Call/S&P 500 INDEX/SPXL00J6D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/15/2026	09/14/2027	1	3,977,630	7620		129,712		124,695		132,934			(5,345)		19,447		0001
Purchased Call/S&P 500 INDEX/SPXK00IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2026	07/09/2027	1	8,651,000	7543.64		370,263		288,210		387,324			(84,197)		38,020		0001
Purchased Call/S&P 500 INDEX/SPXL00DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/31/2026	08/27/2027	1	3,339,192	7712		132,862		122,129		130,194			(11,041)		15,899		0001
Purchased Call/S&P 500 INDEX/SPXK00Z5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/21/2026	07/16/2027	1	4,854,956	7458		207,819		167,184		220,326			(40,986)		21,600		0001
Purchased Call/S&P 500 INDEX/SPXL00GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/08/2026	09/08/2027	1	5,962,750	7673.52		76,323		71,908		75,370			(4,600)		28,901		0001
Purchased Call/S&P 500 INDEX/SPXL00KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/20/2027	1	3,963,000	7650.5		150,198		146,474		149,141			(4,911)		19,542		0001
Purchased Call/S&P 500 INDEX/SPXK00T5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/01/2026	07/01/2027	1	3,370,000	7483.23		110,199		82,877		119,779			(27,474)		14,599		0001
Purchased Call/S&P 500 INDEX/SPXK00US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/01/2026	06/30/2027	1	175,591	7499		8,543		6,419		9,141			(2,136)		759		0001
Purchased Call/S&P 500 INDEX/SPXK00U5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2026	07/02/2027	1	10,983,000	7483.24		329,490		250,084		358,860			(81,244)		47,666		0001
Purchased Call/S&P 500 INDEX/SPXK00Y5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/17/2026	07/16/2027	1	3,697,000	7457.69		198,159		158,527		216,481			(40,830)		16,448		0001
Purchased Call/S&P 500 INDEX/SPXK00IW8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/09/2026	07/08/2027	1	389,314	7483		19,229		14,956		20,237			(4,385)		1,708		0001
Purchased Call/S&P 500 INDEX/SPXL009SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/14/2026	08/13/2027	1	4,723,000	7785.76		69,900		61,357		65,717			(9,026)		22,008		0001
Purchased Call/S&P 500 INDEX/SPXL000SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/23/2026	07/23/2027	1	6,107,000	7408.3		244,891		200,118		272,117			(46,294)		27,498		0001
Purchased Call/S&P 500 INDEX/SPXL00J6U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/16/2026	09/14/2027	1	1,440,176	7620		57,609		55,535		59,997			(2,222)		7,041		0001
Purchased Call/S&P 500 INDEX/SPXF170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2026	07/14/2027	1	6,608,185	7544		278,200		219,793		287,717			(58,850)		29,299		0001
Purchased Call/S&P 500 INDEX/SPXF17PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2026	07/15/2027	1	27,011,000	7572.4		1,218,196		963,147		1,248,610			(256,989)		119,967		0001
Purchased Call/S&P 500 INDEX/SPXL00ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/02/2026	09/02/2027	1	1,309,919	7666.6		64,579		59,776		63,875			(4,954)		6,293		0001
Purchased Call/S&P 500 INDEX/SPXL00GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J8570P30	09/08/2026	09/08/2027	1	20,897	7673.52		1,264		1,191		1,248			(76)		101		0001
Purchased Call/S&P 500 INDEX/SPXL001SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/14/2026	10/23/2026	1	7,600,000	7200		18,030		10,721		6,679			(7,397)		9,539		0001
Purchased Call/S&P 500 INDEX/SPXK00IW6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2026	07/09/2027	1	2,502,000	7543.64		132,356		103,025		137,456			(30,097)		10,996		0001
Purchased Call/S&P 500 INDEX/SPXL00HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/10/2027	1	2,423,000	7591.7		104,431		99,513		107,484			(5,722)		11,778		0001
Purchased Call/S&P 500 INDEX/SPXK00YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/14/2026	07/13/2027	1	7,049,389	7515		378,464		297,962		392,789			(81,099)		31,200		0001
Purchased Call/S&P 500 INDEX/SPXL00HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/10/2027	1	4,982,000	7591.7		198,782		189,421		204,687			(10,892)		24,218		0001
Purchased Call/S&P 500 INDEX/SPXL00LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	2,063,000	7650.5		73,855		72,009		73,351			(2,435)		10,130		0001
Purchased Call/S&P 500 INDEX/SPXL000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/22/2026	07/21/2027	1	2,575,656	7509		84,961		68,767		90,004			(16,339)		11,558		0001
Purchased Call/S&P 500 INDEX/SPXF170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2026	07/09/2027	1	4,225,000	7543.64		154,635		120,367		162,379			(35,164)		18,568		0001
Purchased Call/S&P 500 INDEX/SPXB21PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	07/01/2027	1	5,364,443	7483.23		108,362		81,495		116,805			(27,016)		23,239		0001
Purchased Call/S&P 500 INDEX/SPXK00XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2026	07/14/2027	1	3,108,880	7543.59		149,226		117,572		155,274			(31,889)		13,784		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2026	07/28/2027	1	2,728,404	7428.78		47,747		39,460		51,677			(8,372)		12,388		0001
Purchased Call/S&P 500 INDEX/SPXF17QSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	1,397,353	7498.96		84,540		68,470		89,051			(16,213)		6,281		0001
Purchased Call/S&P 500 INDEX/SPXF17QSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2026	07/09/2027	1	4,234,000	7543.64		123,633		96,235		130,293			(28,114)		18,608		0001
Purchased Call/S&P 500 INDEX/SPXL001$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/11/2026	09/10/2027	1	5,088,000	7656.98		263,050		251,359		259,282			(13,731)		24,733		0001
Purchased Call/S&P 500 INDEX/SPXL00K$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/17/2026	09/17/2027	1	2,758,000	7637.76		35,578		34,593		35,379			(1,267)		13,542		0001
Purchased Call/S&P 500 INDEX/SPXK00U$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	07/02/2026	07/02/2027	1	4,868,000	7483.24		130,462		99,021		141,726			(32,169)		21,127		0001
Purchased Call/S&P 500 INDEX/SPXB21US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/26/2026	08/26/2027	1	3,067,626	7675.7		50,002		45,319		49,538			(4,795)		14,584		0001
Purchased Call/S&P 500 INDEX/SPXF17PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2026	07/15/2027	1	3,294,000	7572.4		107,714		85,162		111,476			(22,723)		14,630		0001
Purchased Call/S&P 500 INDEX/SPXL001$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	07/24/2026	11/06/2026	1	3,700,000	.7000		45,730		16,300		8,200			(29,616)		5,890		0001
Purchased Call/S&P 500 INDEX/SPXK00Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	07/16/2026	07/16/2027	1	3,775,000	7533.77		48,320		38,549		50,792			(10,061)		16,795		0001
Purchased Call/S&P 500 INDEX/SPXL00ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/01/2026	08/31/2027	1	7,614,321	.7686		399,007		368,144		401,601			(31,789)		36,473		0001
Purchased Call/S&P 500 INDEX/SPXK00W$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	1	6,678,000	7575.39		218,371		170,450		225,770			(49,193)		29,349		0001
Purchased Call/S&P 500 INDEX/SPXK00U$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2026	07/02/2027	1	40,547,000	7483.24		1,832,724		1,391,043		1,983,795			(451,905)		175,974		0001
Purchased Call/S&P 500 INDEX/SPXF17PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2026	07/15/2027	1	1,513,727	7572.4		72,508		57,327		73,980			(15,296)		6,723		0001
Purchased Call/S&P 500 INDEX/SPXK00W$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	1	5,750,000	7575.39		296,700		231,591		301,652			(66,839)		25,271		0001
Purchased Call/S&P 500 INDEX/SPXF17PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2026	07/15/2027	1	4,259,000	7572.4		166,527		131,662		171,642			(35,130)		18,916		0001
Purchased Call/S&P 500 INDEX/SPXL001$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/11/2026	09/10/2027	1	123,957	7656.98		6,198		5,922		6,114			(324)		603		0001
Purchased Call/S&P 500 INDEX/SPXF17QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2026	07/13/2027	1	2,051,688	.7515		66,121		52,785		71,810			(13,737)		9,081		0001
Purchased Call/S&P 500 INDEX/SPXP13QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/26/2027	1	3,008,000	7411.98		146,490		120,259		162,532			(27,142)		13,612		0001
Purchased Call/S&P 500 INDEX/SPXF17PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2026	07/14/2027	1	3,271,000	7543.59		128,223		101,024		134,242			(27,401)		14,503		0001
Purchased Call/S&P 500 INDEX/SPXL001$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/14/2026	09/14/2027	1	9,257,000	7619.98		421,194		403,789		426,334			(18,463)		45,259		0001
Purchased Call/S&P 500 INDEX/SPXL00FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/07/2027	1	5,101,000	7718.6		213,732		200,778		205,426			(15,101)		24,688		0001
Purchased Call/S&P 500 INDEX/SPXL00D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	08/28/2026	08/30/2027	1	3,808,000	7711.76		218,960		200,864		207,274			(19,689)		18,214		0001
Purchased Call/S&P 500 INDEX/SPXP13RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2026	07/29/2027	1	2,778,000	7316.15		113,898		94,444		131,337			(19,659)		12,635		0001
Purchased Call/S&P 500 INDEX/SPXF17QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2026	07/16/2027	1	6,679,000	7457.69		164,303		131,443		179,445			(33,854)		29,716		0001
Purchased Call/S&P 500 INDEX/SPXF17PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2026	07/09/2027	1	6,568,000	7575.39		240,389		187,637		247,581			(54,154)		28,866		0001
Purchased Call/S&P 500 INDEX/SPXF17QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2026	07/16/2027	1	743,232	7533.77		35,675		28,461		37,202			(7,428)		3,307		0001
Purchased Call/S&P 500 INDEX/SPXK00XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	07/10/2026	07/09/2027	1	2,632,730	.7544		104,665		81,697		108,225			(23,578)		11,571		0001
Purchased Call/S&P 500 INDEX/SPXK00W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2026	07/09/2027	1	136,176	7543.64		6,455		5,024		6,731			(1,468)		598		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL00HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2026	09/09/2027	1	11,843,000	7636.36		644,259		608,763		650,700			(37,067)		57,486		0001
Purchased Call/S&P 500 INDEX/SPXP130SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/23/2027	1	6,949,519	7411.98		67,410		55,239		73,523			(12,593)		31,291		0001
Purchased Call/S&P 500 INDEX/SPXF17PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2026	07/09/2027	1	4,262,378	7575.39		84,821		66,208		88,044			(19,108)		18,733		0001
Purchased Call/S&P 500 INDEX/SPXF17PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2026	07/12/2027	1	3,203,000	7575.39		96,410		75,428		99,511			(21,541)		14,152		0001
Purchased Call/S&P 500 INDEX/SPXF17PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2026	07/14/2027	1	4,254,000	7543.59		150,592		118,648		157,934			(32,181)		18,861		0001
Purchased Call/S&P 500 INDEX/SPXK00IIS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	1	3,125,593	7575.39		147,841		115,398		151,078			(33,305)		13,737		0001
Purchased Call/S&P 500 INDEX/SPXL001SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2026	07/23/2027	1	5,178,779	7408		281,088		230,336		311,687			(52,511)		23,318		0001
Purchased Call/S&P 500 INDEX/SPXL002SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/03/2026	08/03/2027	1	3,398,000	7600.5		137,959		116,296		139,933			(21,922)		15,582		0001
Purchased Call/S&P 500 INDEX/SPXL00KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/18/2026	09/20/2027	1	5,132,000	7650.5		216,057		210,700		214,614			(7,065)		25,306		0001
Purchased Call/S&P 500 INDEX/SPXF170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2026	07/07/2027	1	3,817,001	7503.85		139,702		107,374		149,970			(32,533)		16,716		0001
Purchased Call/S&P 500 INDEX/SPXL009SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	08/14/2026	08/13/2027	1	2,222,293	7785.76		111,115		97,534		99,216			(14,347)		10,355		0001
Purchased Call/S&P 500 INDEX/SPXP13NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2026	07/09/2027	1	20,973,000	7575.39		872,477		681,017		892,045			(196,547)		92,174		0001
Purchased Call/S&P 500 INDEX/SPXL00J8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/16/2026	09/16/2027	1	4,015,117	7551.81		38,947		37,552		40,163			(1,494)		19,687		0001
Purchased Call/S&P 500 INDEX/SPXF17PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2026	07/14/2027	1	8,724,000	7543.59		279,168		219,951		293,004			(59,658)		38,679		0001
Purchased Call/S&P 500 INDEX/SPXF17PSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2026	07/15/2027	1	8,867,000	7572.4		368,867		291,639		378,949			(77,816)		39,382		0001
Purchased Call/S&P 500 INDEX/SPXL00HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/10/2026	09/10/2027	1	291,168	7591.7		14,529		13,845		14,971			(796)		1,415		0001
Purchased Call/S&P 500 INDEX/SPXF170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	21,058	7498.96		1,447		1,172		1,515			(277)		95		0001
Purchased Call/S&P 500 INDEX/SPXL00CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	08/25/2026	08/25/2027	1	3,834,000	7677.28		215,471		194,695		209,246			(21,252)		18,200		0001
Purchased Call/S&P 500 INDEX/SPXL00DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	08/28/2026	08/30/2027	1	2,000,000	7711.76		104,000		95,405		99,123			(9,351)		9,566		0001
Purchased Call/S&P 500 INDEX/SPXK00VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	07/09/2026	07/09/2027	1	1,980,254	7543.64		19,010		14,798		20,085			(4,323)		8,703		0001
Purchased Call/S&P 500 INDEX/SPXL0058F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	5,907,000	7757.64		204,973		175,935		190,956			(30,408)		27,219		0001
Purchased Call/S&P 500 INDEX/SPXL006SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	08/07/2026	08/06/2027	1	19,158	7757.64		1,274		1,094		1,114			(189)		88		0001
Purchased Call/S&P 500 INDEX/SPXL007SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	08/11/2026	08/11/2027	1	2,187,000	7728.2		126,190		109,156		115,468			(17,286)		10,158		0001
Purchased Call/S&P 500 INDEX/SPXL003ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2026	08/05/2027	1	9,426,000	7723.55		509,947		432,682		471,848			(78,238)		43,364		0001
Purchased Call/S&P 500 INDEX/SPXL005SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	08/07/2026	08/09/2027	1	4,098,000	7757.64		52,045		44,733		49,624			(7,658)		18,974		0001
Purchased Call/S&P 500 INDEX/SPXF170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2026	07/19/2027	1	4,435,000	7457.69		184,940		148,257		201,979			(37,794)		19,834		0001
Purchased Call/S&P 500 INDEX/SPXF170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2026	07/16/2027	1	6,862,000	7457.69		225,760		180,608		246,915			(46,516)		30,530		0001
Purchased Call/S&P 500 INDEX/SPXF170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2026	07/15/2027	1	1,515,350	7572		27,758		22,129		29,216			(5,796)		6,730		0001
Purchased Call/S&P 500 INDEX/SPXK00VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	07/07/2026	07/06/2027	1	2,555,189	7537		78,651		60,401		84,922			(18,366)		11,170		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL00FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/03/2026	09/02/2027	1	3,463,083	.7667		196,033		183,474		184,100			(14,541)		16,638		0001
Purchased Call/S&P 500 INDEX/SPXL001S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	09/11/2026	09/13/2027	1	2,784,000	7656.98		157,018		150,097		154,752			(8,129)		13,592		0001
Purchased Call/S&P 500 INDEX/SPXL00ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	09/02/2026	09/02/2027	1	11,227,000	7666.6		465,921		431,265		461,991			(35,742)		53,939		0001
Purchased Call/S&P 500 INDEX/SPXK00W8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	07/09/2026	07/08/2027	1	6,943,955	7483		296,904		230,926		313,603			(67,701)		30,464		0001
Purchased Call/S&P 500 INDEX/SPXK00X52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	07/10/2026	07/06/2027	1	2,457,202	7537		81,960		63,823		85,107			(18,617)		10,742		0001
Purchased Call/S&P 500 INDEX/SPXP13RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2026	07/29/2027	1	6,024,253	7316.15		59,038		48,954		65,588			(10,190)		27,399		0001
Purchased Call/S&P 500 INDEX/SPXK00Y5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	07/17/2026	07/16/2027	1	6,816,000	7457.69		377,606		302,085		412,646			(77,804)		30,325		0001
Purchased Call/S&P 500 INDEX/SPXL00ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	09/02/2026	09/01/2027	1	1,760,199	7631		94,071		87,054		92,876			(7,236)		8,444		0001
Purchased Call/S&P 500 INDEX/SPXL00J8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	09/16/2026	09/16/2027	1	5,303,000	7551.81		131,514		126,805		136,401			(5,044)		26,002		0001
Purchased Call/S&P 500 INDEX/SPXL002SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2026	07/30/2027	1	5,703,000	7437.63		327,352		273,851		361,346			(55,605)		25,981		0001
Purchased Call/S&P 500 INDEX/SPXL00J56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	09/15/2026	09/15/2027	1	15,070,000	7585.73		635,954		611,427		651,769			(26,135)		73,785		0001
Purchased Call/S&P 500 INDEX/SPXP130SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/26/2027	1	2,199,000	7411.98		55,195		45,312		60,609			(10,227)		9,951		0001
Purchased Call/S&P 500 INDEX/SPXF170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2026	07/08/2027	1	12,107,264	7482.71		519,402		400,640		561,511			(119,534)		53,116		0001
Purchased Call/S&P 500 INDEX/SPXP13RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/27/2026	07/27/2027	1	3,360,138	7413.18		32,593		26,847		35,507			(5,804)		15,231		0001
Purchased Call/S&P 500 INDEX/SPXL001S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	09/11/2026	09/10/2027	1	3,588,000	7656.98		175,453		167,655		173,200			(9,158)		17,442		0001
Purchased Call/S&P 500 INDEX/SPXP130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/23/2027	1	3,901,000	7411.98		192,319		157,595		213,787			(35,928)		17,565		0001
Purchased Call/S&P 500 INDEX/SPXF170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2026	07/16/2027	1	10,241,000	7457.69		442,411		353,929		482,720			(91,156)		45,563		0001
Purchased Call/S&P 500 INDEX/SPXL00ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	09/02/2026	08/31/2027	1	4,365,728	7686		174,592		161,534		172,670			(13,467)		20,912		0001
Purchased Call/S&P 500 INDEX/SPXF17PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2026	07/15/2027	1	2,288,000	7572.4		120,806		95,514		122,600			(25,485)		10,162		0001
Purchased Call/S&P 500 INDEX/SPXL00FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/07/2027	1	2,373,000	7718.6		86,140		80,919		83,011			(6,086)		11,485		0001
Purchased Call/S&P 500 INDEX/SPXL005S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	08/07/2026	08/09/2027	1	3,582,000	7757.64		127,161		109,295		118,261			(18,710)		16,585		0001
Purchased Call/S&P 500 INDEX/SPXL005SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	3,187,000	7757.64		99,116		85,074		92,654			(14,704)		14,685		0001
Purchased Call/S&P 500 INDEX/SPXL006S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	08/07/2026	08/09/2027	1	4,950,000	7757.64		207,900		178,691		191,718			(30,590)		22,919		0001
Purchased Call/S&P 500 INDEX/SPXL001SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	09/14/2026	09/14/2027	1	3,003,872	7619.98		29,438		28,222		29,334			(1,290)		14,686		0001
Purchased Call/S&P 500 INDEX/SPXK00W3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2026	07/09/2027	1	7,133,000	7543.64		321,698		250,408		336,280			(73,153)		31,349		0001
Purchased Call/S&P 500 INDEX/SPXP130SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/23/2027	1	4,169,000	7411.98		66,287		54,319		72,547			(12,383)		18,772		0001
Purchased Call/S&P 500 INDEX/SPXL003S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	08/03/2026	07/30/2027	1	6,164,040	7490		274,100		230,580		278,965			(44,038)		28,081		0001
Purchased Call/S&P 500 INDEX/SPXK00W5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	07/10/2026	07/09/2027	1	4,698,000	7575.39		278,591		217,456		279,551			(62,760)		20,647		0001
Purchased Call/S&P 500 INDEX/SPXK00Z5Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	07/21/2026	07/20/2027	1	8,984,039	7443		499,589		402,984		528,179			(97,447)		40,247		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/27/2026	07/27/2027	1	2,695,000	7413.18		153,615		126,531		170,555			(27,356)		12,216		0001
Purchased Call/S&P 500 INDEX/SPXL00ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	09/03/2026	09/03/2027	1	4,268,928	7747.71		76,414		71,532		73,043			(5,653)		20,540		0001
Purchased Call/S&P 500 INDEX/SPXL00GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	09/08/2026	09/08/2027	1	6,962,000	7673.52		312,594		294,510		309,556			(18,841)		33,745		0001
Purchased Call/S&P 500 INDEX/SPXK00VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	07/08/2026	07/08/2027	1	13,370,000	7482.71		604,324		466,145		655,171			(139,077)		58,655		0001
Purchased Call/S&P 500 INDEX/SPXL00FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/03/2027	1	13,618,000	7718.6		531,102		498,555		511,260			(37,936)		65,523		0001
Purchased Call/S&P 500 INDEX/SPXL00FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	09/03/2026	09/01/2027	1	1,837,940	7631		93,233		87,243		88,424			(6,935)		8,817		0001
Purchased Call/S&P 500 INDEX/SPXK00YSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	07/17/2026	07/19/2027	1	3,842,000	7457.69		49,178		39,423		53,223			(10,050)		17,182		0001
Purchased Call/S&P 500 INDEX/SPXL003S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	08/03/2026	07/30/2027	1	2,965,929	7490		124,894		105,064		127,219			(20,066)		13,512		0001
Purchased Call/S&P 500 INDEX/SPXL00PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	09/29/2026	09/28/2027	1	3,166,268	7684		169,260		169,260		166,264			(465)		15,788		0001
Purchased Call/S&P 500 INDEX/SPXL008SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	08/12/2026	08/11/2027	1	1,247,301	7728		62,896		54,556		57,778			(8,467)		5,794		0001
Purchased Call/S&P 500 INDEX/SPXL007S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	08/10/2026	08/06/2027	1	287,132	7758		13,809		11,886		12,549			(1,951)		1,323		0001
Purchased Call/S&P 500 INDEX/SPXF17US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2026	08/25/2027	1	5,542,000	7677.28		180,115		162,749		177,987			(17,765)		26,308		0001
Purchased Call/S&P 500 INDEX/SPXK00XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2026	07/14/2027	1	3,424,000	7543.59		177,363		139,741		184,287			(37,902)		15,181		0001
Purchased Call/S&P 500 INDEX/SPXL000SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/23/2026	07/23/2027	1	8,741,000	7408.3		370,618		302,860		411,485			(70,062)		39,358		0001
Purchased Call/S&P 500 INDEX/SPXL003S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	08/03/2026	07/30/2027	1	1,978,410	7438		86,378		72,664		88,180			(13,878)		9,013		0001
Purchased Call/S&P 500 INDEX/SPXL001SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2026	07/23/2027	1	9,355,000	7411.98		522,945		428,524		583,600			(97,693)		42,122		0001
Purchased Call/S&P 500 INDEX/SPXL000SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	07/23/2026	07/23/2027	1	2,534,000	7408.3		110,736		90,490		122,945			(20,934)		11,410		0001
Purchased Call/S&P 500 INDEX/SPXL001SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2026	07/26/2027	1	3,219,000	7411.98		179,942		147,721		200,792			(33,341)		14,567		0001
Purchased Call/S&P 500 INDEX/SPXL003SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2026	08/03/2027	1	5,849,923	7601		332,823		281,337		310,832			(52,118)		26,825		0001
Purchased Call/S&P 500 INDEX/SPXK00ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	07/21/2026	07/21/2027	1	3,474,000	7509.2		182,385		147,214		192,418			(35,478)		15,589		0001
Purchased Call/S&P 500 INDEX/SPXL002S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2026	07/29/2027	1	4,784,762	7316		205,003		171,405		222,849			(34,918)		21,761		0001
Purchased Call/S&P 500 INDEX/SPXL003SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2026	08/04/2027	1	3,427,278	7737		111,091		94,213		104,724			(17,091)		15,742		0001
Purchased Call/S&P 500 INDEX/SPXL004SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	08/06/2026	08/06/2027	1	6,821,000	7709.96		283,754		242,881		269,617			(42,757)		31,431		0001
Purchased Call/S&P 500 INDEX/SPXP13RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/27/2026	07/27/2027	1	6,211,000	7413.18		79,501		65,484		86,946			(14,158)		28,154		0001
Purchased Call/S&P 500 INDEX/SPXQ133S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/21/2026	09/21/2027	1	2,866,000	7764.7		78,528		76,798		73,741			(1,936)		14,152		0001
Purchased Call/S&P 500 INDEX/SPXL000SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	07/23/2026	07/23/2027	1	3,909,000	7408.3		219,686		179,522		244,625			(41,530)		17,601		0001
Purchased Call/S&P 500 INDEX/SPXL00LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	5,039,000	7650.5		292,766		285,447		289,755			(9,652)		24,742		0001
Purchased Call/S&P 500 INDEX/SPXL00FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/07/2027	1	3,652,112	7718.6		173,475		162,962		166,317			(12,256)		17,676		0001
Purchased Call/S&P 500 INDEX/SPXL00ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/01/2026	09/01/2027	1	2,851,000	7631.47		102,636		94,719		103,384			(8,155)		13,677		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL00K$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/20/2027	1	4,526,000	7650.5		112,245		109,462		111,741			(3,670)		22,318		0001
Purchased Call/S&P 500 INDEX/SPXL008SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/13/2027	1	4,043,000	7798.99		130,993		114,664		120,086			(17,227)		18,839		0001
Purchased Call/S&P 500 INDEX/SPXL00N$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/24/2026	09/24/2027	1	2,966,000	7704.13		151,266		150,009		145,952			(2,487)		14,708		0001
Purchased Call/S&P 500 INDEX/SPXL002$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2026	07/30/2027	1	5,191,000	7489.72		300,040		251,700		321,449			(50,281)		23,648		0001
Purchased Call/S&P 500 INDEX/SPXL00L$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/21/2026	09/21/2027	1	4,032,000	7764.7		162,893		159,303		152,605			(4,017)		19,910		0001
Purchased Call/S&P 500 INDEX/SPXL00F$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/04/2026	09/03/2027	1	11,029,000	7718.6		645,197		605,658		613,455			(46,085)		53,066		0001
Purchased Call/S&P 500 INDEX/SPXL000$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/25/2026	09/24/2027	1	5,143,840	7704		286,458		284,867		269,951			(3,935)		25,507		0001
Purchased Call/S&P 500 INDEX/SPXL002$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/03/2026	08/03/2027	1	6,183,000	7600.5		152,720		128,739		155,804			(24,268)		28,353		0001
Purchased Call/S&P 500 INDEX/SPXL00N$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/24/2026	09/23/2027	1	3,537,068	7706		194,533		192,912		186,648			(3,207)		17,515		0001
Purchased Call/S&P 500 INDEX/SPXL00N$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/24/2026	09/23/2027	1	6,473,065	7706		256,133		253,998		247,811			(4,222)		32,053		0001
Purchased Call/S&P 500 INDEX/SPXP13S$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2026	07/30/2027	1	28,780,000	7489.72		1,318,124		1,105,760		1,406,819			(220,894)		131,110		0001
Purchased Call/S&P 500 INDEX/SPXP13N$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2026	07/02/2027	1	4,977,000	7483.24		110,489		83,862		119,519			(27,244)		21,600		0001
Purchased Call/S&P 500 INDEX/SPXL00H$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/09/2027	1	817,292	7636		40,754		38,829		42,083			(2,239)		3,967		0001
Purchased Call/S&P 500 INDEX/SPXL00K$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/20/2027	1	4,512,695	7650.5		57,763		56,330		57,651			(1,889)		22,252		0001
Purchased Call/S&P 500 INDEX/SPXL00L$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	3,937,000	7650.5		235,826		229,931		233,289			(7,774)		19,331		0001
Purchased Call/S&P 500 INDEX/SPXL004$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/06/2026	08/05/2027	1	6,480,058	7724		267,331		228,716		252,859			(40,393)		29,811		0001
Purchased Call/S&P 500 INDEX/SPXF17Q$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2026	07/16/2027	1	3,719,000	7533.77		122,727		97,910		128,763			(25,554)		16,546		0001
Purchased Call/S&P 500 INDEX/SPXL002$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2026	07/30/2027	1	4,121,000	7437.63		217,177		181,682		239,198			(36,890)		18,774		0001
Purchased Call/S&P 500 INDEX/SPXL000$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/28/2026	09/28/2027	1	3,163,762	7683.69		153,126		152,704		150,421			(839)		15,775		0001
Purchased Call/S&P 500 INDEX/SPXL000$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/25/2026	09/27/2027	1	2,050,000	7743.41		118,080		117,429		110,634			(1,609)		10,208		0001
Purchased Call/S&P 500 INDEX/SPXL003$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2026	08/04/2027	1	8,971,000	7736.52		401,004		339,141		373,095			(62,622)		41,204		0001
Purchased Call/S&P 500 INDEX/SPXL007$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/10/2026	08/06/2027	1	4,988,163	7758		161,753		139,225		150,859			(22,852)		22,985		0001
Purchased Call/S&P 500 INDEX/SPXL001$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/11/2026	09/10/2027	1	15,539,000	7656.98		856,199		818,146		843,194			(44,692)		75,536		0001
Purchased Call/S&P 500 INDEX/SPXL00L$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	4,284,000	7650.5		106,243		103,587		105,656			(3,503)		21,035		0001
Purchased Call/S&P 500 INDEX/SPXL00P$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/30/2027	1	3,745,000	7651.54		133,322		133,322		133,015					18,725		0001
Purchased Call/S&P 500 INDEX/SPXK00W$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	1	3,660,000	7575.39		208,254		162,554		210,235			(46,914)		16,085		0001
Purchased Call/S&P 500 INDEX/SPXF17S$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2026	07/30/2027	1	4,757,000	7489.72		249,743		209,506		267,125			(41,852)		21,671		0001
Purchased Call/S&P 500 INDEX/SPXL00N$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/24/2026	09/23/2027	1	10,888,620	7706		457,077		453,268		441,735			(7,534)		53,918		0001
Purchased Call/S&P 500 INDEX/SPXL00P$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/29/2026	09/29/2027	1	3,548,000	7670.84		214,654		214,654		211,730			(588)		17,716		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/23/2027	1	13,040,000	7674.37		584,192		524,646		572,456			(63,672)		61,713		0001
Purchased Call/S&P 500 INDEX/SPXK00XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/13/2026	07/13/2027	1	3,785,000	7515.34		207,797		163,146		219,531			(44,975)		16,752		0001
Purchased Call/S&P 500 INDEX/SPXL007SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/12/2026	08/12/2027	1	8,319,000	7748.5		202,984		176,143		193,404			(27,250)		38,702		0001
Purchased Call/S&P 500 INDEX/SPXL000SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/23/2026	07/22/2027	1	5,039,301	7499		201,466		164,530		226,537			(38,190)		22,652		0001
Purchased Call/S&P 500 INDEX/SPXL006SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/10/2026	08/10/2027	1	9,353,000	7753.11		419,014		361,299		385,755			(58,547)		43,375		0001
Purchased Call/S&P 500 INDEX/SPXL007SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/12/2026	08/12/2027	1	2,825,227	7748.5		46,051		39,962		44,118			(6,182)		13,144		0001
Purchased Call/S&P 500 INDEX/SPXP13SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2026	07/30/2027	1	1,970,000	7437.63		25,216		21,095		27,326			(4,283)		8,975		0001
Purchased Call/S&P 500 INDEX/SPXL003SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	08/04/2026	08/04/2027	1	2,341,000	7736.52		111,432		94,241		103,088			(17,402)		10,752		0001
Purchased Call/S&P 500 INDEX/SPXL004SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/06/2026	08/05/2027	1	1,482,132	7724		73,251		62,670		68,396			(11,068)		6,819		0001
Purchased Call/S&P 500 INDEX/SPXL005SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/09/2027	1	3,306,000	7757.64		94,552		81,267		88,918			(13,912)		15,307		0001
Purchased Call/S&P 500 INDEX/SPXL004SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/06/2026	08/06/2027	1	5,194,000	7709.96		222,303		190,282		210,798			(33,498)		23,934		0001
Purchased Call/S&P 500 INDEX/SPXL000SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/25/2026	09/27/2027	1	4,237,000	7743.41		54,234		53,935		52,339			(739)		21,098		0001
Purchased Call/S&P 500 INDEX/SPXK00US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/01/2026	06/30/2027	1	3,629,690	7499		139,818		105,057		150,200			(34,954)		15,695		0001
Purchased Call/S&P 500 INDEX/SPXF17VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/27/2026	08/27/2027	1	8,636,000	7730.99		337,668		308,671		321,389			(31,454)		41,120		0001
Purchased Call/S&P 500 INDEX/SPXL006S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/09/2027	1	3,487,000	7757.64		188,647		162,143		169,676			(27,757)		16,145		0001
Purchased Call/S&P 500 INDEX/SPXL000SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/28/2026	09/24/2027	1	3,167,055	7743		121,800		121,461		118,630			(675)		15,705		0001
Purchased Call/S&P 500 INDEX/SPXF17VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/28/2026	02/26/2027	1	7,700,000	6900		30,840		30,633		33,140			(408)		24,598		0001
Purchased Call/S&P 500 INDEX/SPXL00NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/23/2026	09/23/2027	1	2,808,000	7706.03		146,016		143,603		140,348			(2,800)		13,905		0001
Purchased Call/S&P 500 INDEX/SPXK00US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/02/2026	07/02/2027	1	8,568,666	7483.24		82,259		62,435		89,176			(20,283)		37,188		0001
Purchased Call/S&P 500 INDEX/SPXL008SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/13/2027	1	1,210,488	7798.99		10,894		9,536		10,174			(1,433)		5,640		0001
Purchased Call/S&P 500 INDEX/SPXL009SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/14/2026	08/13/2027	1	5,039,000	7785.76		276,641		242,829		244,133			(35,720)		23,480		0001
Purchased Call/S&P 500 INDEX/SPXK00VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/07/2026	07/07/2027	1	2,450,110	7503.85		50,962		39,169		54,771			(11,868)		10,730		0001
Purchased Call/S&P 500 INDEX/SPXL00LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	3,503,000	7650.5		196,869		191,947		195,010			(6,490)		17,200		0001
Purchased Call/S&P 500 INDEX/SPXL00NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/24/2026	09/23/2027	1	1,357,206	7706		69,549		68,969		66,881			(1,146)		6,721		0001
Purchased Call/S&P 500 INDEX/SPXL00BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/24/2026	01/27/2027	1	7,650,000	7200		29,790		22,826		25,034			(7,066)		21,840		0001
Purchased Call/S&P 500 INDEX/SPXL005SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	3,874,000	7757.64		94,913		81,467		89,481			(14,081)		17,851		0001
Purchased Call/S&P 500 INDEX/SPXL004S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/06/2026	08/06/2027	1	2,372,088	7709.96		49,339		42,232		47,959			(7,435)		10,930		0001
Purchased Call/S&P 500 INDEX/SPXL003SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL UBS AG BFM8T61CT2L1QOEMIK50	08/04/2026	08/03/2027	1	2,378,957	7601		100,329		84,809		95,321			(15,711)		10,909		0001
Purchased Call/S&P 500 INDEX/SPXL007SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/11/2026	08/10/2027	1	6,233,500	7753		254,361		219,931		238,664			(34,940)		28,908		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/21/2027	1	7,441,617	7509		314,424		254,493		331,644			(60,466)		33,394		0001
Purchased Call/S&P 500 INDEX/SPXL00FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	09/04/2026	09/07/2027	1	4,706,000	7718.6		210,829		198,051		202,872			(14,896)		22,777		0001
Purchased Call/S&P 500 INDEX/SPXF170SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2026	07/07/2027	1	4,560,000	7503.85		149,112		114,607		160,238			(34,725)		19,970		0001
Purchased Call/S&P 500 INDEX/SPXP13PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2026	07/22/2027	1	2,998,084	7498.96		29,081		23,554		30,724			(5,577)		13,477		0001
Purchased Call/S&P 500 INDEX/SPXL003SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	08/05/2026	08/05/2027	1	1,939,000	7723.55		112,656		95,587		103,176			(17,284)		8,920		0001
Purchased Call/S&P 500 INDEX/SPXL005SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	12,793,000	7757.64		692,101		594,054		621,857			(102,674)		58,949		0001
Purchased Call/S&P 500 INDEX/SPXL002SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/30/2026	07/29/2027	1	5,180,563	7316		298,032		249,188		325,594			(50,764)		23,562		0001
Purchased Call/S&P 500 INDEX/SPXL00LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	7,206,000	7650.5		92,237		89,931		91,959			(3,041)		35,383		0001
Purchased Call/S&P 500 INDEX/SPXF170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2026	07/07/2027	1	7,098,000	7503.85		366,257		281,503		390,858			(85,293)		31,084		0001
Purchased Call/S&P 500 INDEX/SPXL009SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	08/14/2026	08/13/2027	1	15,489,000	7785.76		834,857		732,819		739,269			(107,797)		72,173		0001
Purchased Call/S&P 500 INDEX/SPXL00ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	09/01/2026	08/31/2027	1	6,886,781	7686		277,393		255,937		279,309			(22,100)		32,988		0001
Purchased Call/S&P 500 INDEX/SPXP13VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2026	08/18/2027	1	5,436,000	7691.76		177,757		157,190		172,747			(20,941)		25,529		0001
Purchased Call/S&P 500 INDEX/SPXF17TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	2,374,139	7674.37		118,232		106,081		115,419			(12,993)		11,184		0001
Purchased Call/S&P 500 INDEX/SPXL001SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/24/2026	07/23/2027	1	8,305,000	7411.98		448,470		367,496		500,455			(83,780)		37,395		0001
Purchased Call/S&P 500 INDEX/SPXL007S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	08/11/2026	08/11/2027	1	2,040,215	7728.2		35,092		30,355		33,971			(4,807)		9,477		0001
Purchased Call/S&P 500 INDEX/SPXF17US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	379,323	7641		18,005		16,154		17,671			(1,979)		1,787		0001
Purchased Call/S&P 500 INDEX/SPXF17SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2026	07/30/2027	1	12,598,000	7489.72		700,449		587,599		749,140			(117,383)		57,391		0001
Purchased Call/S&P 500 INDEX/SPXF17RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	2,170,000	7498.96		88,970		72,058		94,341			(17,063)		9,754		0001
Purchased Call/S&P 500 INDEX/SPXF17RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2026	07/30/2027	1	2,912,000	7437.63		72,218		60,415		78,819			(12,267)		13,266		0001
Purchased Call/S&P 500 INDEX/SPXL00HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	09/09/2026	09/08/2027	1	7,566,091	7674		308,835		291,772		309,956			(17,817)		36,673		0001
Purchased Call/S&P 500 INDEX/SPXL006S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	08/07/2026	08/09/2027	1	2,094,000	7757.64		83,551		71,812		77,267			(12,294)		9,696		0001
Purchased Call/S&P 500 INDEX/SPXK00VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	07/09/2026	07/09/2027	1	3,302,000	7543.64		41,935		32,642		44,297			(9,536)		14,512		0001
Purchased Call/S&P 500 INDEX/SPXF17RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2026	07/30/2027	1	3,344,072	7437.63		70,560		59,028		76,549			(11,986)		15,234		0001
Purchased Call/S&P 500 INDEX/SPXF17SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2026	07/29/2027	1	724,785	7316		37,608		31,444		40,853			(6,406)		3,296		0001
Purchased Call/S&P 500 INDEX/SPXL00ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	09/02/2026	08/27/2027	1	4,457,397	7712		176,816		163,443		174,568			(13,791)		21,224		0001
Purchased Call/S&P 500 INDEX/SPXF17USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/24/2026	03/30/2027	1	3,825,000	7700		218,875		182,396		190,045			(37,149)		13,468		0001
Purchased Call/S&P 500 INDEX/SPXL00BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	08/24/2026	08/24/2027	1	3,551,000	7652.86		147,722		133,072		147,787			(14,975)		16,831		0001
Purchased Call/S&P 500 INDEX/SPXL00DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. OZ3V05H2G7GRS05BHJ91	08/28/2026	08/30/2027	1	6,943,000	7711.76		169,409		155,408		165,724			(15,233)		33,208		0001
Purchased Call/S&P 500 INDEX/SPXQ133SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2027	1	6,767,776	7764.64		263,943		258,853		247,625			(5,785)		33,466		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2026	07/12/2027	1	2,052,000	7575.39		74,077		57,956		76,314			(16,551)		9,066		0001
Purchased Call/S&P 500 INDEX/SPXL00JJ0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/14/2026	09/10/2027	1	4,196,025	7657		164,115		157,258		164,256			(7,274)		20,397		0001
Purchased Call/S&P 500 INDEX/SPXL001$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/14/2026	09/14/2027	1	2,809,925	7619.98		59,008		56,570		59,510			(2,587)		13,738		0001
Purchased Call/S&P 500 INDEX/SPXL00KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/20/2027	1	3,316,545	7650.5		71,637		69,861		71,328			(2,342)		16,354		0001
Purchased Call/S&P 500 INDEX/SPXL00K$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/17/2026	09/16/2027	1	4,236,565	7552		247,782		240,900		246,640			(8,849)		20,773		0001
Purchased Call/S&P 500 INDEX/SPXL004$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2026	08/04/2027	1	3,489,171	7737		136,721		115,948		127,906			(21,034)		16,026		0001
Purchased Call/S&P 500 INDEX/SPXQ133$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2027	1	2,137,000	7764.64		72,658		71,257		68,277			(1,593)		10,567		0001
Purchased Call/S&P 500 INDEX/SPXL00D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/31/2026	08/27/2027	1	1,569,812	7712		78,214		71,896		76,003			(6,500)		7,475		0001
Purchased Call/S&P 500 INDEX/SPXK00W$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2026	07/12/2027	1	2,410,000	7575.39		131,827		103,137		133,415			(29,455)		10,648		0001
Purchased Call/S&P 500 INDEX/SPXF170$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2026	07/15/2027	1	5,944,334	7572		190,904		152,193		201,006			(39,859)		26,401		0001
Purchased Call/S&P 500 INDEX/SPXL001$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2026	07/26/2027	1	5,221,000	7411.98		220,848		181,302		245,306			(40,920)		23,627		0001
Purchased Call/S&P 500 INDEX/SPXL00K$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/17/2026	09/17/2027	1	2,284,589	7637.76		35,183		34,208		34,945			(1,253)		11,218		0001
Purchased Call/S&P 500 INDEX/SPXL00K$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/17/2026	09/17/2027	1	2,860,000	7637.76		132,418		128,750		131,838			(4,716)		14,043		0001
Purchased Call/S&P 500 INDEX/SPXL005$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	10,076,000	7757.64		367,774		315,673		341,463			(54,560)		46,429		0001
Purchased Call/S&P 500 INDEX/SPXL00MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	3,508,000	7764.64		204,516		200,573		188,644			(4,483)		17,347		0001
Purchased Call/S&P 500 INDEX/SPXF17USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	3,919,023	7641		209,708		188,154		204,882			(23,045)		18,462		0001
Purchased Call/S&P 500 INDEX/SPXF17TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	9,326,283	7674.37		396,367		355,629		388,813			(43,557)		43,934		0001
Purchased Call/S&P 500 INDEX/SPXK00X$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/13/2026	07/09/2027	1	7,022,387	7575		282,420		221,058		298,178			(61,804)		30,863		0001
Purchased Call/S&P 500 INDEX/SPXL00M$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	2,015,306	7764.64		120,717		118,389		111,073			(2,646)		9,965		0001
Purchased Call/S&P 500 INDEX/SPXL007S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/10/2026	08/06/2027	1	6,896,542	7758		283,093		243,665		260,941			(39,994)		31,779		0001
Purchased Call/S&P 500 INDEX/SPXL00D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/31/2026	08/31/2027	1	5,515,000	7686.14		248,175		228,348		242,101			(20,398)		26,417		0001
Purchased Call/S&P 500 INDEX/SPXL007SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/12/2026	08/12/2027	1	2,401,000	7748.5		78,273		67,923		73,788			(10,508)		11,170		0001
Purchased Call/S&P 500 INDEX/SPXL008$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/12/2026	08/12/2027	1	2,511,228	7748.5		126,064		109,394		115,515			(16,924)		11,683		0001
Purchased Call/S&P 500 INDEX/SPXL00NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/24/2026	09/22/2027	1	2,080,924	7765		82,188		81,501		79,117			(1,358)		10,290		0001
Purchased Call/S&P 500 INDEX/SPXF17TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	4,247,000	7674.37		124,862		112,029		123,290			(13,721)		20,007		0001
Purchased Call/S&P 500 INDEX/SPXL00D$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/28/2026	08/27/2027	1	4,761,000	7711.76		116,168		106,488		113,621			(10,532)		22,669		0001
Purchased Call/S&P 500 INDEX/SPXK00V$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/07/2026	07/06/2027	1	711,990	7537		32,710		25,120		35,143			(7,638)		3,112		0001
Purchased Call/S&P 500 INDEX/SPXK00VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/07/2026	07/06/2027	1	1,691,643	7537		83,386		64,036		89,393			(19,472)		7,395		0001
Purchased Call/S&P 500 INDEX/SPXL008$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/12/2026	08/12/2027	1	4,614,000	7748.5		185,021		160,556		172,750			(24,838)		21,466		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/27/2026	07/27/2027	1	3,374,000	7413.18		143,058		117,835		158,210			(25,476)		15,294		0001
Purchased Call/S&P 500 INDEX/SPXP13RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2026	07/28/2027	1	3,189,000	7428.78		174,757		144,427		192,704			(30,642)		14,480		0001
Purchased Call/S&P 500 INDEX/SPXL007SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/11/2026	08/11/2027	1	6,667,000	7728.2		299,348		258,940		280,796			(41,007)		30,968		0001
Purchased Call/S&P 500 INDEX/SPXF17VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2026	08/25/2027	1	4,567,982	7677		149,892		135,814		146,653			(14,413)		21,684		0001
Purchased Call/S&P 500 INDEX/SPXL003SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2026	08/05/2027	1	1,401,145	7723.55		70,197		59,561		65,462			(10,770)		6,446		0001
Purchased Call/S&P 500 INDEX/SPXP13YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2026	09/03/2027	1	1,785,863	7747.71		17,144		16,049		16,404			(1,268)		8,593		0001
Purchased Call/S&P 500 INDEX/SPXL009SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/14/2026	08/13/2027	1	7,175,000	7785.76		91,123		79,985		85,644			(11,766)		33,433		0001
Purchased Call/S&P 500 INDEX/SPXL00PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/29/2026	09/28/2027	1	8,321,436	7684		346,376		346,376		340,338			(952)		41,493		0001
Purchased Call/S&P 500 INDEX/SPXL00LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/18/2026	09/16/2027	1	1,495,258	7552		51,330		50,043		51,535			(1,697)		7,332		0001
Purchased Call/S&P 500 INDEX/SPXL000SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/29/2026	09/29/2027	1	4,257,000	7670.84		203,910		203,910		201,590			(559)		21,256		0001
Purchased Call/S&P 500 INDEX/SPXK00XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	07/13/2026	07/13/2027	1	4,625,000	7515.34		192,863		151,421		205,474			(41,743)		20,470		0001
Purchased Call/S&P 500 INDEX/SPXF17QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2026	07/16/2027	1	5,847,000	7457.69		176,579		141,264		193,021			(36,383)		26,014		0001
Purchased Call/S&P 500 INDEX/SPXL00CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/24/2026	08/24/2027	1	2,135,000	7652.86		122,122		110,011		120,496			(12,379)		10,119		0001
Purchased Call/S&P 500 INDEX/SPXL00DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/31/2026	08/31/2027	1	7,914,000	7686.14		328,431		302,193		321,058			(26,994)		37,909		0001
Purchased Call/S&P 500 INDEX/SPXF17RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	12,919,277	7498.96		561,989		455,164		595,088			(107,779)		58,073		0001
Purchased Call/S&P 500 INDEX/SPXF17TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/19/2026	08/19/2027	1	4,512,000	7707.98		164,688		146,087		158,046			(18,950)		21,222		0001
Purchased Call/S&P 500 INDEX/SPXL00BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/21/2026	08/23/2027	1	2,688,006	7674.37		42,202		37,900		42,060			(4,600)		12,721		0001
Purchased Call/S&P 500 INDEX/SPXF17TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/19/2026	08/19/2027	1	7,725,000	7707.98		328,313		291,230		314,029			(37,778)		36,335		0001
Purchased Call/S&P 500 INDEX/SPXK00YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2026	07/14/2027	1	335,635	7544		16,347		13,023		17,118			(3,422)		1,488		0001
Purchased Call/S&P 500 INDEX/SPXF17U86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	3,812,939	7641		151,661		136,074		149,480			(16,666)		17,962		0001
Purchased Call/S&P 500 INDEX/SPXP13XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2026	08/27/2027	1	5,146,000	7711.76		147,176		134,911		142,478			(13,343)		24,502		0001
Purchased Call/S&P 500 INDEX/SPXQ134SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2026	09/24/2027	1	716,741	7704.13		6,021		5,971		5,847			(99)		3,554		0001
Purchased Call/S&P 500 INDEX/SPXP13SSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2026	08/02/2027	1	4,096,344	7489.72		65,132		54,725		69,134			(10,826)		18,753		0001
Purchased Call/S&P 500 INDEX/SPXF17USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2026	08/25/2027	1	2,012,000	7677.28		56,336		50,904		55,706			(5,556)		9,551		0001
Purchased Call/S&P 500 INDEX/SPXF17RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/28/2026	07/28/2027	1	5,003,000	7428.78		163,598		135,205		179,352			(28,686)		22,716		0001
Purchased Call/S&P 500 INDEX/SPXL00E5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/03/2026	09/03/2027	1	2,884,983	7747.71		36,928		34,569		35,237			(2,732)		13,881		0001
Purchased Call/S&P 500 INDEX/SPXF17VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/28/2026	01/15/2027	1	7,700,000	7300		35,870		35,535		39,820			(658)		20,845		0001
Purchased Call/S&P 500 INDEX/SPXL000SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/28/2026	09/28/2027	1	2,138,000	7683.69		127,425		127,074		124,635			(698)		10,661		0001
Purchased Call/S&P 500 INDEX/SPXF17SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2026	07/30/2027	1	3,860,570	7489.72		185,693		155,776		198,622			(31,119)		17,587		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL001SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2026	07/23/2027	1	7,715,000	7411.98		438,984		359,723		490,169			(82,008)		34,738		0001
Purchased Call/S&P 500 INDEX/SPXF17RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2026	07/30/2027	1	2,398,326	7437.63		38,373		32,102		41,469			(6,518)		10,926		0001
Purchased Call/S&P 500 INDEX/SPXF17TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	3,106,000	7674.37		145,361		130,421		142,214			(15,974)		14,632		0001
Purchased Call/S&P 500 INDEX/SPXL00GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/04/2026	09/03/2027	1	4,778,157	7748		250,308		234,968		238,927			(17,879)		22,990		0001
Purchased Call/S&P 500 INDEX/SPXL00F5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/04/2026	09/03/2027	1	31,267,000	7718.6		1,400,762		1,314,921		1,347,102			(100,054)		150,442		0001
Purchased Call/S&P 500 INDEX/SPXL00GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2026	09/08/2027	1	2,191,400	7673.52		130,607		123,052		128,604			(7,872)		10,622		0001
Purchased Call/S&P 500 INDEX/SPXL009SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/14/2026	08/16/2027	1	5,038,000	7785.76		270,037		237,305		239,147			(34,582)		23,586		0001
Purchased Call/S&P 500 INDEX/SPXL00BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	08/24/2026	06/11/2027	1	7,650,000	7900		434,960		380,778		382,973			(55,304)		31,908		0001
Purchased Call/S&P 500 INDEX/SPXL000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/22/2026	07/22/2027	1	4,921,790	7498.96		274,636		222,432		290,308			(52,670)		22,124		0001
Purchased Call/S&P 500 INDEX/SPXL00BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/21/2026	08/20/2027	1	7,945,960	7674.37		100,914		90,542		100,384			(11,089)		37,432		0001
Purchased Call/S&P 500 INDEX/SPXF17QSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2026	07/16/2027	1	7,749,000	7457.69		306,086		244,868		333,959			(63,067)		34,476		0001
Purchased Call/S&P 500 INDEX/SPXL00DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/31/2026	08/31/2027	1	2,790,000	7686.14		152,055		139,907		147,624			(12,498)		13,364		0001
Purchased Call/S&P 500 INDEX/SPXF17SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2026	07/30/2027	1	1,230,165	7437.63		59,294		49,603		65,170			(10,072)		5,604		0001
Purchased Call/S&P 500 INDEX/SPXF17QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	260,169	7498.96		15,272		12,369		16,085			(2,929)		1,169		0001
Purchased Call/S&P 500 INDEX/SPXQ130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2026	09/08/2027	1	2,037,147	7673.52		95,950		90,399		94,635			(5,783)		9,874		0001
Purchased Call/S&P 500 INDEX/SPXL008SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/13/2027	1	659,578	7798.99		32,913		28,810		29,097			(4,328)		3,073		0001
Purchased Call/S&P 500 INDEX/SPXL009SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/14/2026	08/13/2027	1	513,431	7799		23,621		20,734		21,239			(3,050)		2,392		0001
Purchased Call/S&P 500 INDEX/SPXF17TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	4,461,000	7674.37		178,886		160,501		175,844			(19,658)		21,015		0001
Purchased Call/S&P 500 INDEX/SPXP13YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2026	09/03/2027	1	4,718,000	7747.71		200,515		187,704		188,740			(14,833)		22,701		0001
Purchased Call/S&P 500 INDEX/SPXF17SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2026	07/30/2027	1	2,266,000	7437.63		75,231		62,936		82,292			(12,779)		10,323		0001
Purchased Call/S&P 500 INDEX/SPXL00BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/24/2026	08/24/2027	1	2,413,000	7652.86		80,112		72,167		80,260			(8,121)		11,437		0001
Purchased Call/S&P 500 INDEX/SPXL007S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/11/2026	08/11/2027	1	3,450,000	7728.2		43,815		37,901		42,442			(6,002)		16,025		0001
Purchased Call/S&P 500 INDEX/SPXL00LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	3,523,144	7650.5		175,805		171,410		174,297			(5,796)		17,299		0001
Purchased Call/S&P 500 INDEX/SPXL007SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/11/2026	08/10/2027	1	3,388,109	7753		132,498		114,564		124,655			(18,200)		15,713		0001
Purchased Call/S&P 500 INDEX/SPXL00CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/27/2026	08/27/2027	1	9,451,000	7730.99		390,326		356,808		372,323			(36,359)		45,000		0001
Purchased Call/S&P 500 INDEX/SPXX00ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/21/2026	07/21/2027	1	4,518,000	7509.2		149,998		121,072		158,894			(29,178)		20,274		0001
Purchased Call/S&P 500 INDEX/SPXP13VSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/13/2027	1	4,554,610	7799		185,741		163,040		168,452			(23,983)		21,223		0001
Purchased Call/S&P 500 INDEX/SPXL00NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/24/2026	09/24/2027	1	3,094,000	7704.13		140,158		138,993		135,592			(2,304)		15,342		0001
Purchased Call/S&P 500 INDEX/SPXL00CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/24/2026	08/20/2027	1	9,562,265	7674		393,524		354,062		390,369			(40,334)		45,046		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2026	07/30/2027	1	2,837,000	7437.63		88,798		74,285		97,048			(15,084)		12,924		0001
Purchased Call/S&P 500 INDEX/SPXQ132S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2026	09/15/2027	1	5,462,000	7585.73		202,640		194,825		206,616			(8,328)		26,743		0001
Purchased Call/S&P 500 INDEX/SPXL009SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/14/2026	08/16/2027	1	2,027,087	7785.76		94,868		83,369		85,407			(12,149)		9,490		0001
Purchased Call/S&P 500 INDEX/SPXK00XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/13/2026	07/09/2027	1	1,605,983	7575		60,592		47,427		64,167			(13,260)		7,058		0001
Purchased Call/S&P 500 INDEX/SPXL00LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/21/2026	09/21/2027	1	2,163,000	7764.7		79,382		77,633		74,581			(1,957)		10,681		0001
Purchased Call/S&P 500 INDEX/SPXF17TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	8,484,000	7674.37		308,818		277,078		304,253			(33,936)		39,967		0001
Purchased Call/S&P 500 INDEX/SPXL007SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/11/2026	08/11/2027	1	2,194,000	7728.2		121,328		104,951		111,605			(16,620)		10,191		0001
Purchased Call/S&P 500 INDEX/SPXL00BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	08/21/2026	08/20/2027	1	98,375	7674.37		8,864		7,953		8,049			(974)		463		0001
Purchased Call/S&P 500 INDEX/SPXF17TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/19/2026	08/19/2027	1	4,886,000	7707.98		190,065		168,598		182,433			(21,871)		22,981		0001
Purchased Call/S&P 500 INDEX/SPXK00IWW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	07/10/2026	07/12/2027	1	3,352,416	7575.39		52,968		41,441		54,934			(11,835)		14,812		0001
Purchased Call/S&P 500 INDEX/SPXL008SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/12/2026	08/11/2027	1	3,227,942	7728		171,831		149,047		156,968			(23,131)		14,994		0001
Purchased Call/S&P 500 INDEX/SPXF17U8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2026	08/25/2027	1	5,429,000	7677.28		197,616		178,562		194,608			(19,491)		25,772		0001
Purchased Call/S&P 500 INDEX/SPXP13WSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/25/2026	08/25/2027	1	13,634,000	7677.28		563,084		508,792		553,084			(55,537)		64,721		0001
Purchased Call/S&P 500 INDEX/SPXF17QSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2026	07/16/2027	1	5,183,234	7534		164,652		131,722		178,916			(33,926)		23,061		0001
Purchased Call/S&P 500 INDEX/SPXF17RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	15,548,000	7498.96		713,653		578,000		755,151			(136,865)		69,889		0001
Purchased Call/S&P 500 INDEX/SPXF17TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	14,930,052	7674.37		580,779		521,088		571,104			(63,822)		70,333		0001
Purchased Call/S&P 500 INDEX/SPXL001SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/11/2026	09/13/2027	1	3,196,000	7656.98		165,233		157,950		162,938			(8,554)		15,603		0001
Purchased Call/S&P 500 INDEX/SPXL000SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/28/2026	09/28/2027	1	10,927,000	7683.69		497,179		495,809		488,762			(2,724)		54,485		0001
Purchased Call/S&P 500 INDEX/SPXL00ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/20/2026	08/19/2027	1	5,310,798	7708		213,631		191,081		211,254			(24,063)		24,980		0001
Purchased Call/S&P 500 INDEX/SPXL008SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/13/2026	08/06/2027	1	2,016,986	7758		84,934		74,137		76,794			(11,388)		9,294		0001
Purchased Call/S&P 500 INDEX/SPXK00USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	07/02/2026	07/02/2027	1	3,913,000	7483.24		206,606		156,815		223,040			(50,944)		16,982		0001
Purchased Call/S&P 500 INDEX/SPXK00USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	07/02/2026	07/01/2027	1	4,632,119	7483		188,671		143,076		209,106			(46,649)		20,067		0001
Purchased Call/S&P 500 INDEX/SPXK00VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	07/07/2026	07/06/2027	1	7,703,253	7537		313,008		240,376		337,156			(73,093)		33,674		0001
Purchased Call/S&P 500 INDEX/SPXL00DS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/28/2026	08/27/2027	1	7,913,000	7711.76		436,798		400,398		415,011			(39,600)		37,677		0001
Purchased Call/S&P 500 INDEX/SPXP13ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/03/2027	1	3,918,000	7718.6		105,786		99,303		102,071			(7,556)		18,852		0001
Purchased Call/S&P 500 INDEX/SPXP13VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2026	08/20/2027	1	4,147,000	7641.16		162,148		145,080		161,972			(18,214)		19,536		0001
Purchased Call/S&P 500 INDEX/SPXL002SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/03/2026	08/03/2027	1	2,146,000	7600.5		59,015		49,748		60,232			(9,378)		9,841		0001
Purchased Call/S&P 500 INDEX/SPXF17TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/19/2026	08/19/2027	1	1,957,407	7707.98		96,304		85,427		91,450			(11,082)		9,207		0001
Purchased Call/S&P 500 INDEX/SPXL00KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/17/2026	09/17/2027	1	4,641,000	7637.76		238,547		231,939		237,407			(8,496)		22,788		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL00K$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/20/2027	1	4,072,271	7650.5		210,129		204,919		208,444			(6,871)		20,080		0001
Purchased Call/S&P 500 INDEX/SPXL008SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/13/2027	1	4,633,000	7798.99		209,412		183,308		187,185			(27,539)		21,588		0001
Purchased Call/S&P 500 INDEX/SPXK00Y$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/20/2026	07/20/2027	1	5,231,000	7443.28		66,434		53,440		72,816			(13,105)		23,434		0001
Purchased Call/S&P 500 INDEX/SPXL00H$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/09/2026	09/09/2027	1	2,765,000	7636.36		130,508		123,317		132,020			(7,509)		13,421		0001
Purchased Call/S&P 500 INDEX/SPXF17T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/19/2026	08/19/2027	1	5,581,000	7707.98		224,356		199,016		214,656			(25,816)		26,250		0001
Purchased Call/S&P 500 INDEX/SPXL001$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2026	07/23/2027	1	5,259,893	.7408		212,673		174,274		235,148			(39,730)		23,684		0001
Purchased Call/S&P 500 INDEX/SPXF17PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2026	07/15/2027	1	2,056,000	7572.4		106,295		84,041		108,148			(22,424)		9,132		0001
Purchased Call/S&P 500 INDEX/SPXL00K$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/20/2027	1	2,536,000	7650.5		72,276		70,484		71,896			(2,363)		12,505		0001
Purchased Call/S&P 500 INDEX/SPXF17PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2026	07/14/2027	1	6,303,000	7543.59		154,424		121,667		162,743			(33,000)		27,945		0001
Purchased Call/S&P 500 INDEX/SPXF17T$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	4,069,000	7674.37		195,719		175,603		191,320			(21,508)		19,168		0001
Purchased Call/S&P 500 INDEX/SPXL00M$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/22/2026	09/22/2027	1	1,975,693	7764.64		93,648		91,842		87,471			(2,053)		9,770		0001
Purchased Call/S&P 500 INDEX/SPXP13U$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2026	08/13/2027	1	3,680,881	7798.99		73,618		64,441		68,319			(9,681)		17,152		0001
Purchased Call/S&P 500 INDEX/SPXK00Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/21/2026	07/21/2027	1	3,416,000	7509.2		168,067		135,658		177,697			(32,693)		15,329		0001
Purchased Call/S&P 500 INDEX/SPXP13V$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/13/2027	1	18,116,000	7785.76		744,568		653,565		677,411			(96,139)		84,414		0001
Purchased Call/S&P 500 INDEX/SPXF17S$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2026	07/30/2027	1	4,346,000	7489.72		144,287		121,041		154,074			(24,180)		19,799		0001
Purchased Call/S&P 500 INDEX/SPXP13U$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2026	08/13/2027	1	4,436,000	7798.99		107,351		93,969		99,433			(14,117)		20,670		0001
Purchased Call/S&P 500 INDEX/SPXP13V$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/16/2027	1	2,826,069	7785.76		56,521		49,670		52,904			(7,238)		13,231		0001
Purchased Call/S&P 500 INDEX/SPXP13Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/07/2027	1	2,263,173	7718.6		34,853		32,741		33,823			(2,462)		10,954		0001
Purchased Call/S&P 500 INDEX/SPXL00C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/24/2026	08/20/2027	1	1,625,025	.7641		85,694		77,101		84,555			(8,783)		7,655		0001
Purchased Call/S&P 500 INDEX/SPXF17T$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	4,975,000	7674.37		284,073		254,876		275,053			(31,217)		23,436		0001
Purchased Call/S&P 500 INDEX/SPXL008S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/12/2026	08/12/2027	1	6,548,000	7748.5		278,290		241,491		258,634			(37,359)		30,463		0001
Purchased Call/S&P 500 INDEX/SPXP13W$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2026	08/26/2027	1	6,368,000	7675.7		285,286		258,565		279,948			(27,356)		30,275		0001
Purchased Call/S&P 500 INDEX/SPXL009$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/12/2027	1	153,360	.7749		7,524		6,584		6,741			(992)		713		0001
Purchased Call/S&P 500 INDEX/SPXF17T$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/23/2027	1	3,520,000	7674.37		128,128		115,068		126,266			(13,965)		16,659		0001
Purchased Call/S&P 500 INDEX/SPXL00G$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2026	09/08/2027	1	20,528	7673.52		1,133		1,068		1,117			(68)		100		0001
Purchased Call/S&P 500 INDEX/SPXL008$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/11/2027	1	2,998,542	.7728		128,347		112,259		117,096			(16,971)		13,928		0001
Purchased Call/S&P 500 INDEX/SPXL00A$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/17/2026	08/17/2027	1	8,358,000	7745.06		374,438		330,083		348,768			(45,138)		39,190		0001
Purchased Call/S&P 500 INDEX/SPXF17VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/27/2026	08/27/2027	1	2,659,878	7730.99		133,260		121,817		125,533			(12,413)		12,665		0001
Purchased Call/S&P 500 INDEX/SPXL00P$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/30/2027	1	2,071,000	7651.54		33,550		33,550		33,312					10,355		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	6,286,000	7674.37		364,588		327,116		352,638			(40,065)		29,612		0001
Purchased Call/S&P 500 INDEX/SPXL00GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/08/2026	09/08/2027	1	2,365,000	7673.52		134,805		127,006		132,900			(8,125)		11,463		0001
Purchased Call/S&P 500 INDEX/SPXL001$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/14/2026	09/14/2027	1	3,553,000	7619.98		88,114		84,473		88,841			(3,863)		17,371		0001
Purchased Call/S&P 500 INDEX/SPXF17SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2026	07/30/2027	1	3,907,000	7437.63		150,420		125,836		164,703			(25,551)		17,799		0001
Purchased Call/S&P 500 INDEX/SPXL009$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/14/2026	08/13/2027	1	3,914,000	7785.76		183,175		160,787		164,828			(23,652)		18,238		0001
Purchased Call/S&P 500 INDEX/SPXP13Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/01/2026	09/01/2027	1	4,788,000	7631.47		117,785		108,699		118,264			(9,358)		22,969		0001
Purchased Call/S&P 500 INDEX/SPXF17PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2026	07/12/2027	1	3,816,000	7575.39		182,405		142,708		185,881			(40,755)		16,860		0001
Purchased Call/S&P 500 INDEX/SPXF170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2026	07/16/2027	1	2,364,000	7457.69		66,192		52,954		72,303			(13,638)		10,518		0001
Purchased Call/S&P 500 INDEX/SPXL001$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/24/2026	07/23/2027	1	7,359,000	7411.98		387,819		317,796		432,754			(72,450)		33,135		0001
Purchased Call/S&P 500 INDEX/SPXF17RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/27/2026	07/27/2027	1	5,536,000	7413.18		271,818		223,894		301,175			(48,406)		25,095		0001
Purchased Call/S&P 500 INDEX/SPXL00MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/21/2026	09/17/2027	1	3,513,370	.7638		152,168		148,777		143,421			(3,794)		17,251		0001
Purchased Call/S&P 500 INDEX/SPXF170SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2026	07/16/2027	1	19,551,000	7457.69		821,142		656,914		895,631			(169,191)		86,984		0001
Purchased Call/S&P 500 INDEX/SPXP13USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/13/2027	1	11,724,000	7785.76		453,719		398,264		414,447			(58,585)		54,630		0001
Purchased Call/S&P 500 INDEX/SPXF170SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2026	07/08/2027	1	4,414,000	7482.71		184,064		141,978		199,036			(42,360)		19,365		0001
Purchased Call/S&P 500 INDEX/SPXL009SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/14/2026	08/13/2027	1	2,740,532	7785.76		49,604		43,541		46,451			(6,405)		12,770		0001
Purchased Call/S&P 500 INDEX/SPXL00KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/17/2026	09/16/2027	1	460,458	.7552		23,277		22,630		23,175			(831)		2,258		0001
Purchased Call/S&P 500 INDEX/SPXK00V$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/09/2026	07/09/2027	1	1,659,007	7543.64		27,208		21,178		28,647			(6,187)		7,291		0001
Purchased Call/S&P 500 INDEX/SPXL001$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/11/2026	09/13/2027	1	2,691,977	7656.98		49,532		47,349		48,934			(2,564)		13,143		0001
Purchased Call/S&P 500 INDEX/SPXL00HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/10/2026	09/10/2027	1	3,054,000	7591.7		39,091		37,250		39,917			(2,142)		14,846		0001
Purchased Call/S&P 500 INDEX/SPXL000SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/25/2026	09/27/2027	1	5,589,484	7743.41		54,218		53,919		52,261			(739)		27,832		0001
Purchased Call/S&P 500 INDEX/SPXQ13A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2027	1	2,616,000	7706.03		113,796		111,915		109,489			(2,182)		12,954		0001
Purchased Call/S&P 500 INDEX/SPXL00GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/08/2026	09/03/2027	1	3,412,461	.7719		175,738		165,430		170,789			(10,740)		16,419		0001
Purchased Call/S&P 500 INDEX/SPXL00JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/16/2026	09/15/2027	1	5,583,097	.7586		231,516		223,202		240,702			(8,904)		27,336		0001
Purchased Call/S&P 500 INDEX/SPXL00ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/03/2026	09/03/2027	1	12,766,000	7747.71		570,640		534,183		538,611			(42,212)		61,424		0001
Purchased Call/S&P 500 INDEX/SPXL001$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/14/2026	09/10/2027	1	1,738,134	.7657		56,920		54,542		56,975			(2,523)		8,449		0001
Purchased Call/S&P 500 INDEX/SPXL00F$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/04/2026	09/03/2027	1	3,546,000	7718.6		181,555		170,429		173,664			(12,968)		17,062		0001
Purchased Call/S&P 500 INDEX/SPXL009SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/14/2026	08/16/2027	1	3,295,000	7785.76		41,847		36,774		39,321			(5,359)		15,426		0001
Purchased Call/S&P 500 INDEX/SPXL001$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/11/2026	09/10/2027	1	4,014,000	7656.98		232,411		222,081		228,722			(12,131)		19,512		0001
Purchased Call/S&P 500 INDEX/SPXL004SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/06/2026	08/06/2027	1	2,497,000	7709.96		112,615		96,393		106,453			(16,969)		11,506		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL005SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	3,335,000	7757.64		91,713		78,720		86,366			(13,606)		15,367		0001
Purchased Call/S&P 500 INDEX/SPXL005SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	9,614,011	7757.64		408,595		350,711		375,945			(60,616)		44,301		0001
Purchased Call/S&P 500 INDEX/SPXP13VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/16/2027	1	4,872,000	7785.76		118,390		104,039		110,200			(15,162)		22,809		0001
Purchased Call/S&P 500 INDEX/SPXL001$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/11/2026	09/13/2027	1	3,862,000	7656.98		142,894		136,596		141,574			(7,398)		18,855		0001
Purchased Call/S&P 500 INDEX/SPXL00NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/23/2026	09/23/2027	1	4,045,000	7706.03		205,891		202,487		198,264			(3,949)		20,030		0001
Purchased Call/S&P 500 INDEX/SPXF17QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2026	07/16/2027	1	1,148,726	7534		52,903		42,323		57,342			(10,900)		5,111		0001
Purchased Call/S&P 500 INDEX/SPXL00ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/02/2026	09/01/2027	1	7,578,050	7631		322,060		298,039		319,081			(24,774)		36,354		0001
Purchased Call/S&P 500 INDEX/SPXL00KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/20/2027	1	3,116,000	7650.5		110,618		107,875		110,088			(3,617)		15,365		0001
Purchased Call/S&P 500 INDEX/SPXL00IMT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/22/2026	09/22/2027	1	11,084,000	7764.64		498,780		489,162		466,623			(10,932)		54,809		0001
Purchased Call/S&P 500 INDEX/SPXL000SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/25/2026	09/27/2027	1	3,179,000	7743.41		190,104		189,057		177,519			(2,590)		15,830		0001
Purchased Call/S&P 500 INDEX/SPXL00HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/10/2027	1	2,730,000	7591.7		140,868		134,234		145,172			(7,719)		13,271		0001
Purchased Call/S&P 500 INDEX/SPXF17SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2026	07/30/2027	1	7,662,000	7437.63		313,376		262,159		344,575			(53,231)		34,905		0001
Purchased Call/S&P 500 INDEX/SPXL00ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/02/2026	08/27/2027	1	4,094,945	7712		215,050		198,785		211,220			(16,773)		19,498		0001
Purchased Call/S&P 500 INDEX/SPXF17USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2026	08/24/2027	1	4,629,980	7653		150,197		135,675		148,905			(14,855)		21,945		0001
Purchased Call/S&P 500 INDEX/SPXP13ZSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2026	09/08/2027	1	5,515,000	7673.52		201,298		189,652		198,943			(12,133)		26,731		0001
Purchased Call/S&P 500 INDEX/SPXL00FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/03/2027	1	10,982,000	7718.6		466,735		438,133		449,227			(33,338)		52,840		0001
Purchased Call/S&P 500 INDEX/SPXL00BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/24/2026	08/24/2027	1	4,604,000	7652.86		206,720		186,218		206,876			(20,955)		21,822		0001
Purchased Call/S&P 500 INDEX/SPXL008SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/11/2027	1	2,596,675	7728		104,681		91,559		95,914			(13,842)		12,061		0001
Purchased Call/S&P 500 INDEX/SPXF17PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2026	07/12/2027	1	11,235,000	7575.39		506,699		396,425		517,799			(113,213)		49,639		0001
Purchased Call/S&P 500 INDEX/SPXQ135SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/28/2026	09/28/2027	1	2,198,000	7683.69		49,235		49,100		48,143			(270)		10,960		0001
Purchased Call/S&P 500 INDEX/SPXL000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/22/2026	07/22/2027	1	3,305,000	7498.96		189,707		153,647		200,325			(36,382)		14,856		0001
Purchased Call/S&P 500 INDEX/SPXE05FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2026	07/22/2027	1	3,290,268	7498.96		203,997		165,220		214,635			(39,123)		14,790		0001
Purchased Call/S&P 500 INDEX/SPXL00FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/03/2027	1	15,753,000	7718.6		652,174		612,208		627,046			(46,584)		75,796		0001
Purchased Call/S&P 500 INDEX/SPXF17US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	289,372	7641		14,563		13,067		14,265			(1,600)		1,363		0001
Purchased Call/S&P 500 INDEX/SPXF17VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/27/2026	08/27/2027	1	3,930,000	7730.99		166,632		152,323		158,257			(15,522)		18,712		0001
Purchased Call/S&P 500 INDEX/SPXF17VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/28/2026	10/30/2026	1	7,700,000	7300		15,700		15,177		18,480			(981)		11,038		0001
Purchased Call/S&P 500 INDEX/SPXL00NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/24/2026	09/24/2027	1	9,627,000	7704.13		530,448		526,040		510,029			(8,720)		47,738		0001
Purchased Call/S&P 500 INDEX/SPXL001$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/11/2026	09/10/2027	1	201,885	7592		10,308		9,850		10,136			(538)		981		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17U83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/23/2027	1	4,469,000	7674.37		240,879		216,327		234,158			(26,254)		21,150		0001
Purchased Call/S&P 500 INDEX/SPXF17R88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/20/2027	1	1,600,305	7443		68,607		55,493		72,516			(13,230)		7,169		0001
Purchased Call/S&P 500 INDEX/SPXP13ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/03/2027	1	3,392,000	7718.6		117,702		110,489		113,336			(8,407)		16,321		0001
Purchased Call/S&P 500 INDEX/SPXP13ZSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2026	09/08/2027	1	2,430,000	7673.52		72,900		68,683		72,062			(4,394)		11,778		0001
Purchased Call/S&P 500 INDEX/SPXL008S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/12/2026	08/12/2027	1	7,742,000	7748.5		348,390		302,322		322,520			(46,770)		36,018		0001
Purchased Call/S&P 500 INDEX/SPXF17U8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2026	08/25/2027	1	2,899,000	7677.28		101,755		91,944		100,369			(10,036)		13,762		0001
Purchased Call/S&P 500 INDEX/SPXK00YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	07/17/2026	07/16/2027	1	2,625,000	7457.69		148,050		118,440		161,730			(30,505)		11,679		0001
Purchased Call/S&P 500 INDEX/SPXK00YSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	07/17/2026	07/19/2027	1	2,420,000	7457.69		79,860		64,020		87,252			(16,320)		10,823		0001
Purchased Call/S&P 500 INDEX/SPXL003SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/05/2026	07/29/2027	1	2,567,969	7316		124,026		104,865		121,937			(19,401)		11,679		0001
Purchased Call/S&P 500 INDEX/SPXF17P8Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2026	07/14/2027	1	2,255,533	7544		90,812		71,747		94,032			(19,210)		10,000		0001
Purchased Call/S&P 500 INDEX/SPXF17V8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2026	09/03/2027	1	10,739,000	7747.71		579,906		542,856		540,365			(42,897)		51,671		0001
Purchased Call/S&P 500 INDEX/SPXQ133S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/21/2026	09/21/2027	1	2,476,294	7764.7		47,792		46,739		45,230			(1,178)		12,228		0001
Purchased Call/S&P 500 INDEX/SPXQ133SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2027	1	3,335,888	7706.03		32,025		31,495		31,240			(614)		16,519		0001
Purchased Call/S&P 500 INDEX/SPXL00HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2026	09/08/2027	1	4,481,336	7674		173,028		163,468		173,650			(9,982)		21,721		0001
Purchased Call/S&P 500 INDEX/SPXL005S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	5,537,000	7757.64		70,320		60,358		67,053			(10,432)		25,514		0001
Purchased Call/S&P 500 INDEX/SPXL005SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	4,025,000	7757.64		189,175		162,375		172,544			(28,064)		18,547		0001
Purchased Call/S&P 500 INDEX/SPXL00HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2026	09/08/2027	1	4,688,521	7674		151,326		142,966		151,817			(8,730)		22,725		0001
Purchased Call/S&P 500 INDEX/SPXL00ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/01/2026	08/31/2027	1	294,246	7686		13,601		12,549		13,695			(1,084)		1,409		0001
Purchased Call/S&P 500 INDEX/SPXQ134SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2026	09/24/2027	1	4,229,547	7704.13		104,470		103,602		101,118			(1,717)		20,973		0001
Purchased Call/S&P 500 INDEX/SPXL00GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/08/2026	09/03/2027	1	2,122,615	7719		82,880		78,018		81,072			(5,065)		10,213		0001
Purchased Call/S&P 500 INDEX/SPXL002SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2026	07/30/2027	1	6,076,544	7438		263,082		220,697		281,962			(44,088)		27,682		0001
Purchased Call/S&P 500 INDEX/SPXQ132SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2026	09/16/2027	1	2,990,517	7552		103,396		100,524		102,471			(3,693)		14,663		0001
Purchased Call/S&P 500 INDEX/SPXL00CS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/24/2026	08/24/2027	1	2,995,000	7652.86		165,624		149,198		163,852			(16,789)		14,196		0001
Purchased Call/S&P 500 INDEX/SPXL00QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	07/22/2026	07/20/2027	1	2,113,892	7443		72,108		58,325		76,477			(13,905)		9,470		0001
Purchased Call/S&P 500 INDEX/SPXL00HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/09/2026	09/09/2027	1	3,083,000	7636.36		157,850		149,153		159,643			(9,082)		14,965		0001
Purchased Call/S&P 500 INDEX/SPXP13Z5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/07/2027	1	3,856,000	7718.6		105,269		98,889		101,497			(7,437)		18,663		0001
Purchased Call/S&P 500 INDEX/SPXL00KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/18/2026	09/20/2027	1	2,376,000	7650.5		132,343		129,062		131,028			(4,327)		11,716		0001
Purchased Call/S&P 500 INDEX/SPXL00JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/16/2026	09/14/2027	1	369,707	7620		17,584		16,951		18,887			(678)		1,808		0001
Purchased Call/S&P 500 INDEX/SPXL00QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	07/23/2026	07/23/2027	1	1,927,000	7408.3		119,281		97,474		132,860			(22,549)		8,677		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXQ133SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2027	1	3,837,000	7706.03		60,625		59,623		58,849			(1,163)		19,000		0001
Purchased Call/S&P 500 INDEX/SPXQ133SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2027	1	2,143,918	7764.64		43,307		42,472		40,938			(949)		10,601		0001
Purchased Call/S&P 500 INDEX/SPXL00HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2026	09/08/2027	1	4,880,359	7674		260,258		245,879		260,991			(15,015)		23,655		0001
Purchased Call/S&P 500 INDEX/SPXL00JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/15/2026	09/14/2027	1	170,608	7620		8,147		7,832		8,382			(336)		834		0001
Purchased Call/S&P 500 INDEX/SPXL004SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2026	08/06/2027	1	4,506,000	7709.96		245,577		210,203		228,969			(37,005)		20,763		0001
Purchased Call/S&P 500 INDEX/SPXL00KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/17/2026	09/17/2027	1	10,760,000	7637.76		596,104		579,591		593,992			(21,231)		52,833		0001
Purchased Call/S&P 500 INDEX/SPXL002ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/03/2026	08/03/2027	1	8,271,000	7600.5		105,869		89,245		108,047			(16,823)		37,927		0001
Purchased Call/S&P 500 INDEX/SPXL004S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/06/2026	10/30/2026	1	3,850,000	7200		17,200		6,158		7,313			(11,129)		5,519		0001
Purchased Call/S&P 500 INDEX/SPXL002S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2026	07/30/2027	1	2,938,000	7437.63		157,771		131,985		174,038			(26,799)		13,384		0001
Purchased Call/S&P 500 INDEX/SPXL002SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2026	07/29/2027	1	6,072,405	7316		273,759		228,893		297,833			(46,629)		27,618		0001
Purchased Call/S&P 500 INDEX/SPXL007S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/11/2026	08/11/2027	1	1,928,497	7728.2		18,514		16,014		18,143			(2,536)		8,958		0001
Purchased Call/S&P 500 INDEX/SPXF170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2026	07/09/2027	1	2,463,000	7543.64		96,303		74,962		101,015			(21,899)		10,825		0001
Purchased Call/S&P 500 INDEX/SPXL00MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/22/2026	09/21/2027	1	1,229,613	7765		63,922		62,686		59,107			(1,405)		6,072		0001
Purchased Call/S&P 500 INDEX/SPXL00MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	11,935,000	7764.64		650,458		637,914		601,624			(14,257)		59,017		0001
Purchased Call/S&P 500 INDEX/SPXL00JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/16/2026	09/16/2027	1	6,558,000	7551.81		276,748		266,837		288,582			(10,615)		32,155		0001
Purchased Call/S&P 500 INDEX/SPXL00LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/20/2027	1	3,016,000	7650.5		182,770		178,238		180,908			(5,976)		14,872		0001
Purchased Call/S&P 500 INDEX/SPXF170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2026	07/14/2027	1	1,445,579	7544		71,313		56,341		73,278			(15,085)		6,409		0001
Purchased Call/S&P 500 INDEX/SPXQ133SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2027	1	5,525,000	7764.64		201,663		197,774		189,546			(4,420)		27,321		0001
Purchased Call/S&P 500 INDEX/SPXL00BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/24/2026	06/04/2027	1	7,650,000	7900		425,000		370,745		372,131			(55,370)		31,465		0001
Purchased Call/S&P 500 INDEX/SPXQ135SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/28/2026	09/28/2027	1	4,623,000	7683.69		114,188		113,874		111,670			(626)		23,052		0001
Purchased Call/S&P 500 INDEX/SPXE05ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/13/2026	07/13/2027	1	2,168,000	7515.34		72,411		56,852		76,948			(15,673)		9,595		0001
Purchased Call/S&P 500 INDEX/SPXL00ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/01/2026	08/31/2027	1	1,664,198	7686		83,460		77,004		84,033			(6,649)		7,972		0001
Purchased Call/S&P 500 INDEX/SPXL003S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2026	08/04/2027	1	2,262,000	7736.52		82,337		69,635		77,481			(12,858)		10,389		0001
Purchased Call/S&P 500 INDEX/SPXQ132S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2026	09/17/2027	1	2,436,054	7637.76		51,157		49,740		50,882			(1,822)		11,961		0001
Purchased Call/S&P 500 INDEX/SPXL000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/25/2026	09/23/2027	1	1,579,736	7706		88,179		87,687		82,993			(1,215)		7,823		0001
Purchased Call/S&P 500 INDEX/SPXL00HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/10/2027	1	2,272,000	7591.7		83,837		79,889		86,227			(4,594)		11,044		0001
Purchased Call/S&P 500 INDEX/SPXF17RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/28/2026	07/28/2027	1	10,474,000	7428.78		416,865		344,517		458,143			(73,094)		47,558		0001
Purchased Call/S&P 500 INDEX/SPXL005SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	4,724,000	7757.64		260,292		223,418		233,106			(38,615)		21,768		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXQ134$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/24/2027	1	18,643,000	7743.41		732,670		728,600		692,752			(10,064)		92,446		0001
Purchased Call/S&P 500 INDEX/SPXL00E$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/01/2026	09/01/2027	1	1,926,738	7631.47		30,057		27,739		30,150			(2,388)		9,243		0001
Purchased Call/S&P 500 INDEX/SPXE05D$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/06/2026	07/01/2027	1	2,746,345	7483		112,860		86,064		118,672			(26,961)		11,897		0001
Purchased Call/S&P 500 INDEX/SPXF17TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	8,638,000	7674.37		476,818		427,811		462,997			(52,398)		40,692		0001
Purchased Call/S&P 500 INDEX/SPXL00HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/10/2027	1	2,693,000	7591.7		122,262		116,505		126,008			(6,699)		13,091		0001
Purchased Call/S&P 500 INDEX/SPXL00C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/24/2026	08/24/2027	1	1,862,825	7652.86		87,739		79,038		87,439			(8,894)		8,829		0001
Purchased Call/S&P 500 INDEX/SPXL00LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	13,495,000	7650.5		534,402		521,042		531,009			(17,618)		66,262		0001
Purchased Call/S&P 500 INDEX/SPXF17PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2026	07/09/2027	1	3,329,000	7575.39		100,203		78,214		103,422			(22,573)		14,631		0001
Purchased Call/S&P 500 INDEX/SPXL005S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	3,659,000	7757.64		146,726		125,940		135,698			(21,767)		16,860		0001
Purchased Call/S&P 500 INDEX/SPXF17QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2026	07/15/2027	1	4,831,191	7572		187,253		149,282		196,599			(39,097)		21,457		0001
Purchased Call/S&P 500 INDEX/SPXL00DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/28/2026	08/30/2027	1	2,436,601	7711.76		48,976		44,928		48,008			(4,404)		11,654		0001
Purchased Call/S&P 500 INDEX/SPXF17PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2026	07/14/2027	1	10,628,000	7543.59		443,188		349,178		462,786			(94,709)		47,121		0001
Purchased Call/S&P 500 INDEX/SPXF17RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/29/2026	07/29/2027	1	2,989,000	7316.15		157,819		130,864		185,169			(27,240)		13,594		0001
Purchased Call/S&P 500 INDEX/SPXL00BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/24/2026	08/24/2027	1	1,501,558	7652.86		13,514		12,174		13,542			(1,370)		7,117		0001
Purchased Call/S&P 500 INDEX/SPXL00GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/08/2026	09/08/2027	1	2,775,204	7673.52		26,919		25,362		26,530			(1,623)		13,451		0001
Purchased Call/S&P 500 INDEX/SPXF17TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	18,629,530	7674.37		1,011,583		907,615		982,223			(111,163)		87,760		0001
Purchased Call/S&P 500 INDEX/SPXE05E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2026	07/09/2027	1	3,064,000	7543.64		171,584		133,560		177,489			(39,018)		13,466		0001
Purchased Call/S&P 500 INDEX/SPXL00FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/07/2027	1	2,678,000	7718.6		149,968		140,879		143,002			(10,596)		12,961		0001
Purchased Call/S&P 500 INDEX/SPXL00J$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/16/2026	09/16/2027	1	6,792,000	7551.81		269,642		259,986		281,003			(10,342)		33,302		0001
Purchased Call/S&P 500 INDEX/SPXQ134$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2026	09/24/2027	1	4,218,000	7704.13		148,052		146,821		142,980			(2,434)		20,916		0001
Purchased Call/S&P 500 INDEX/SPXL000SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/29/2026	09/29/2027	1	3,165,185	7670.84		157,943		157,943		155,993			(433)		15,804		0001
Purchased Call/S&P 500 INDEX/SPXQ133$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2027	1	4,504,000	7706.03		148,632		146,175		143,202			(2,850)		22,303		0001
Purchased Call/S&P 500 INDEX/SPXL00FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/03/2027	1	20,062,000	7718.6		1,085,354		1,018,842		1,036,389			(77,525)		96,529		0001
Purchased Call/S&P 500 INDEX/SPXL001S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/11/2026	09/10/2027	1	4,263,000	7656.98		66,503		63,547		65,985			(3,471)		20,723		0001
Purchased Call/S&P 500 INDEX/SPXF17PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2026	07/15/2027	1	2,385,000	7572.4		130,698		103,334		132,329			(27,572)		10,593		0001
Purchased Call/S&P 500 INDEX/SPXL00PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/30/2027	1	5,197,000	7651.54		191,769		191,769		191,276					25,985		0001
Purchased Call/S&P 500 INDEX/SPXL001ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/14/2026	09/14/2027	1	3,054,582	7619.98		47,957		45,975		48,014			(2,102)		14,934		0001
Purchased Call/S&P 500 INDEX/SPXF17QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2026	07/19/2027	1	13,225,000	7457.69		603,060		483,445		657,719			(123,241)		59,144		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE05G$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2026	08/17/2027	1	1,287,017	.7745		63,893		56,637		59,804			(7,393)		6,035		0001
Purchased Call/S&P 500 INDEX/SPXK00I$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/09/2026	07/08/2027	1	2,237,330	.7483		90,190		70,148		95,359			(20,565)		9,815		0001
Purchased Call/S&P 500 INDEX/SPXE05F$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2026	07/28/2027	1	2,271,136	.7422		92,553		76,701		102,907			(16,019)		10,312		0001
Purchased Call/S&P 500 INDEX/SPXL00K$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/20/2027	1	4,443,552	7650.5		73,319		71,501		73,080			(2,397)		21,911		0001
Purchased Call/S&P 500 INDEX/SPXL005$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	8,538,325	7757.64		332,141		285,088		307,746			(49,274)		39,344		0001
Purchased Call/S&P 500 INDEX/SPXQ135$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/27/2027	1	3,659,000	7743.41		90,011		89,515		85,754			(1,226)		18,220		0001
Purchased Call/S&P 500 INDEX/SPXQ135$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/24/2027	1	8,821,299	.7704		376,739		374,646		356,514			(5,175)		43,742		0001
Purchased Call/S&P 500 INDEX/SPXL004$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/06/2026	08/05/2027	1	3,514,215	.7724		138,488		118,484		131,321			(20,925)		16,167		0001
Purchased Call/S&P 500 INDEX/SPXF170$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2026	07/07/2027	1	7,944,000	7503.85		310,610		238,734		333,291			(72,334)		34,789		0001
Purchased Call/S&P 500 INDEX/SPXF170$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2026	07/16/2027	1	4,701,072	.7534		178,601		142,881		194,059			(36,800)		20,916		0001
Purchased Call/S&P 500 INDEX/SPXL005$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/09/2027	1	2,690,000	7757.64		66,712		57,339		62,838			(9,816)		12,455		0001
Purchased Call/S&P 500 INDEX/SPXL001$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/11/2026	09/10/2027	1	4,850,165	.7592		278,046		265,688		272,780			(14,513)		23,577		0001
Purchased Call/S&P 500 INDEX/SPXL00H$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/09/2027	1	2,657,453	.7636		102,197		97,371		105,379			(5,615)		12,899		0001
Purchased Call/S&P 500 INDEX/SPXE05D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	7,524	7482.71		467		360		501			(107)		33		0001
Purchased Call/S&P 500 INDEX/SPXE05G$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/17/2026	08/16/2027	1	3,997,814	.7786		203,892		179,673		184,642			(24,646)		18,716		0001
Purchased Call/S&P 500 INDEX/SPXL008$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/12/2026	08/11/2027	1	1,762,030	.7728		74,123		64,294		69,097			(9,978)		8,184		0001
Purchased Call/S&P 500 INDEX/SPXE05H$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/14/2026	09/14/2027	1	3,197,000	7619.98		184,147		176,538		185,703			(8,072)		15,631		0001
Purchased Call/S&P 500 INDEX/SPXL007$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/11/2026	08/10/2027	1	4,582,088	.7753		146,308		126,504		139,028			(20,097)		21,250		0001
Purchased Call/S&P 500 INDEX/SPXL009$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/14/2026	08/16/2027	1	3,686,000	7785.76		138,225		121,470		126,788			(17,702)		17,257		0001
Purchased Call/S&P 500 INDEX/SPXL009$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/14/2026	08/16/2027	1	3,403,000	7785.76		189,887		166,871		167,386			(24,318)		15,932		0001
Purchased Call/S&P 500 INDEX/SPXL007$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/12/2026	08/12/2027	1	5,752,000	7748.5		208,222		180,689		195,348			(27,953)		26,760		0001
Purchased Call/S&P 500 INDEX/SPXL00C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/24/2026	08/20/2027	1	2,156,498	.7674		69,646		62,662		69,421			(7,138)		10,159		0001
Purchased Call/S&P 500 INDEX/SPXF17S$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2026	08/02/2027	1	12,806,000	7489.72		586,515		492,802		627,161			(97,486)		58,627		0001
Purchased Call/S&P 500 INDEX/SPXQ133$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2027	1	1,916,000	7706.03		50,582		49,746		48,838			(970)		9,488		0001
Purchased Call/S&P 500 INDEX/SPXL00D$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/28/2026	08/30/2027	1	4,659,000	7711.76		198,473		182,071		191,202			(17,846)		22,284		0001
Purchased Call/S&P 500 INDEX/SPXQ133$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/28/2026	12/11/2026	1	7,700,000	.7300		29,740		29,327		34,037			(804)		17,099		0001
Purchased Call/S&P 500 INDEX/SPXE05E$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2026	07/19/2027	1	3,277,000	7457.69		181,546		145,537		197,981			(37,101)		14,655		0001
Purchased Call/S&P 500 INDEX/SPXQ133$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/21/2026	09/17/2027	1	6,189,255	.7651		215,226		210,430		202,204			(5,366)		30,390		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL006SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	08/07/2026	08/06/2027	1	15,601	7757.64		953		818		846			(141)		72		0001
Purchased Call/S&P 500 INDEX/SPXL00PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/29/2027	1	6,136,672	7671		260,760		260,760		253,592					30,641		0001
Purchased Call/S&P 500 INDEX/SPXL00GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2026	09/09/2027	1	8,270,000	7636.36		372,150		351,646		375,723			(21,411)		40,143		0001
Purchased Call/S&P 500 INDEX/SPXP13VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2026	08/20/2027	1	3,768,358	7641.16		81,397		72,828		81,791			(9,143)		17,752		0001
Purchased Call/S&P 500 INDEX/SPXL00CSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/27/2026	08/27/2027	1	3,214,000	7730.99		116,990		106,943		112,192			(10,898)		15,303		0001
Purchased Call/S&P 500 INDEX/SPXK00XSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2026	07/12/2027	1	2,354,000	7575.39		135,355		105,898		136,556			(30,243)		10,400		0001
Purchased Call/S&P 500 INDEX/SPXF17TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/23/2027	1	3,600,000	7674.37		144,360		129,646		141,948			(15,734)		17,037		0001
Purchased Call/S&P 500 INDEX/SPXK00VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/07/2026	07/07/2027	1	1,842,726	7503.85		17,137		13,172		18,382			(3,991)		8,070		0001
Purchased Call/S&P 500 INDEX/SPXL00JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/16/2026	09/15/2027	1	4,028,023	7586		127,785		123,196		135,581			(4,915)		19,722		0001
Purchased Call/S&P 500 INDEX/SPXL001SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/11/2026	09/10/2027	1	2,999,000	7656.98		181,440		173,376		178,494			(9,471)		14,578		0001
Purchased Call/S&P 500 INDEX/SPXE05GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/17/2026	08/17/2027	1	2,157,790	7745.06		102,063		89,973		94,374			(12,304)		10,118		0001
Purchased Call/S&P 500 INDEX/SPXL00A5Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/20/2026	08/19/2027	1	127,350	7708		5,834		5,219		5,742			(657)		599		0001
Purchased Call/S&P 500 INDEX/SPXQ135SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2026	09/30/2027	1	2,588,979	7651.54		33,916		33,916		33,760					12,945		0001
Purchased Call/S&P 500 INDEX/SPXQ131S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/10/2027	1	2,786,073	7656.98		55,164		52,713		54,450			(2,879)		13,543		0001
Purchased Call/S&P 500 INDEX/SPXK00U9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/02/2026	07/02/2027	1	3,977,000	7483.24		213,963		162,398		230,870			(52,758)		17,260		0001
Purchased Call/S&P 500 INDEX/SPXL00ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/01/2026	08/31/2027	1	3,504,880	7686		111,679		103,041		112,373			(8,897)		16,789		0001
Purchased Call/S&P 500 INDEX/SPXL001SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/11/2026	09/10/2027	1	4,196,000	7656.98		250,501		239,368		246,272			(13,076)		20,397		0001
Purchased Call/S&P 500 INDEX/SPXL00PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/24/2027	1	1,726,780	7743		69,951		69,951		67,805					8,563		0001
Purchased Call/S&P 500 INDEX/SPXL00HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/10/2027	1	1,850,359	7591.7		17,948		17,103		18,272			(983)		8,995		0001
Purchased Call/S&P 500 INDEX/SPXF17USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/20/2027	1	483,172	7674.37		28,459		25,534		27,488			(3,127)		2,276		0001
Purchased Call/S&P 500 INDEX/SPXL00ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/02/2026	09/02/2027	1	2,065,869	7666.6		36,979		34,229		36,743			(2,837)		9,925		0001
Purchased Call/S&P 500 INDEX/SPXL00CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/27/2026	08/27/2027	1	2,812,000	7730.99		91,671		83,799		88,077			(8,539)		13,389		0001
Purchased Call/S&P 500 INDEX/SPXK001SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2026	07/12/2027	1	2,661,000	7575.39		148,218		115,961		149,723			(33,117)		11,757		0001
Purchased Call/S&P 500 INDEX/SPXL00HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2026	09/08/2027	1	1,837,508	7674		94,108		88,909		94,283			(5,429)		8,906		0001
Purchased Call/S&P 500 INDEX/SPXE05FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2026	07/28/2027	1	10,160,746	7427		538,158		445,987		602,244			(93,143)		46,135		0001
Purchased Call/S&P 500 INDEX/SPXL00JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/15/2026	09/15/2027	1	3,928,000	7585.73		172,439		165,789		176,755			(7,087)		19,232		0001
Purchased Call/S&P 500 INDEX/SPXL00BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/24/2026	08/24/2027	1	4,769,000	7652.86		60,566		54,560		60,825			(6,140)		22,604		0001
Purchased Call/S&P 500 INDEX/SPXL009SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/14/2026	08/16/2027	1	2,918,000	7785.76		169,244		148,730		148,222			(21,674)		13,661		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL005S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	4,517,000	7757.64		257,017		220,607		229,270			(38,129)		20,814		0001
Purchased Call/S&P 500 INDEX/SPXE05FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2026	07/23/2027	1	50,728	7412		2,584		2,129		2,828			(459)		228		0001
Purchased Call/S&P 500 INDEX/SPXL001SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2026	07/26/2027	1	4,412,000	7411.98		255,455		209,712		285,285			(47,332)		19,966		0001
Purchased Call/S&P 500 INDEX/SPXL00PSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/29/2026	09/29/2027	1	15,491,000	7670.84		852,005		852,005		841,223			(2,334)		77,349		0001
Purchased Call/S&P 500 INDEX/SPXL000ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/28/2026	09/24/2027	1	6,767,740	7743		275,983		275,214		268,783			(1,529)		33,559		0001
Purchased Call/S&P 500 INDEX/SPXK00U8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/02/2026	07/01/2027	1	4,946,415	7483		253,804		192,468		280,717			(62,754)		21,428		0001
Purchased Call/S&P 500 INDEX/SPXL00HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/09/2027	1	5,269,088	7636		214,659		204,522		221,407			(11,794)		25,576		0001
Purchased Call/S&P 500 INDEX/SPXL00LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	13,728,000	7650.5		594,422		579,562		589,908			(19,596)		67,407		0001
Purchased Call/S&P 500 INDEX/SPXL001SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/14/2026	09/14/2027	1	2,168,000	7619.98		62,222		59,650		62,891			(2,728)		10,600		0001
Purchased Call/S&P 500 INDEX/SPXL00JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/16/2026	09/16/2027	1	2,796,000	7551.81		35,789		34,507		37,038			(1,373)		13,709		0001
Purchased Call/S&P 500 INDEX/SPXF17VSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2026	08/24/2027	1	1,890,256	7653		77,481		70,184		75,635			(7,471)		8,959		0001
Purchased Call/S&P 500 INDEX/SPXL00PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/29/2027	1	2,608,086	7671		104,730		104,730		101,880					13,023		0001
Purchased Call/S&P 500 INDEX/SPXL00LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/16/2027	1	1,449,948	7552		83,714		81,615		84,000			(2,767)		7,109		0001
Purchased Call/S&P 500 INDEX/SPXL00JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/16/2026	09/16/2027	1	4,494,000	7551.81		149,201		143,858		155,018			(5,723)		22,035		0001
Purchased Call/S&P 500 INDEX/SPXE05CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/06/2026	07/06/2027	1	3,216,000	7537.43		131,856		100,981		138,671			(31,067)		14,059		0001
Purchased Call/S&P 500 INDEX/SPXL00CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/25/2026	08/25/2027	1	2,311,000	7677.28		109,773		99,188		107,661			(10,827)		10,970		0001
Purchased Call/S&P 500 INDEX/SPXL00PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/30/2027	1	5,143,000	7651.54		231,435		231,435		230,818					25,715		0001
Purchased Call/S&P 500 INDEX/SPXL00PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/30/2027	1	4,293,000	7651.54		107,325		107,325		106,857					21,465		0001
Purchased Call/S&P 500 INDEX/SPXL00NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/24/2026	09/24/2027	1	2,427,000	7704.13		89,799		89,053		87,280			(1,476)		12,035		0001
Purchased Call/S&P 500 INDEX/SPXE05ESO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2026	07/09/2027	1	3,298,000	7543.64		180,071		140,166		186,714			(40,948)		14,494		0001
Purchased Call/S&P 500 INDEX/SPXL00JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/14/2026	09/10/2027	1	4,433,391	7657		183,143		175,491		183,306			(8,117)		21,551		0001
Purchased Call/S&P 500 INDEX/SPXE05DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	491,749	7482.71		28,325		21,848		30,532			(6,519)		2,157		0001
Purchased Call/S&P 500 INDEX/SPXL00KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/17/2026	09/16/2027	1	1,704,882	7552		95,755		93,095		95,320			(3,420)		8,359		0001
Purchased Call/S&P 500 INDEX/SPXL00MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2026	09/17/2027	1	10,465,884	7651		464,600		454,247		435,763			(11,583)		51,389		0001
Purchased Call/S&P 500 INDEX/SPXE05HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2026	09/16/2027	1	13,451,000	7551.81		747,876		721,092		780,916			(28,686)		65,953		0001
Purchased Call/S&P 500 INDEX/SPXL00FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/03/2027	1	98,484	7718.6		4,845		4,548		4,637			(346)		474		0001
Purchased Call/S&P 500 INDEX/SPXF17UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2026	08/25/2027	1	6,615,000	7677.28		257,324		232,513		252,944			(25,380)		31,402		0001
Purchased Call/S&P 500 INDEX/SPXF17VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2026	08/25/2027	1	2,986,462	7677		119,015		107,836		115,998			(11,444)		14,177		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00V\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/08/2026	07/08/2027	1	153,156	7482.71		7,290		5,623		7,876			(1,678)		672		0001
Purchased Call/S&P 500 INDEX/SPXL000SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/25/2026	09/27/2027	1	2,225,000	7743.41		67,418		67,046		64,506			(918)		11,079		0001
Purchased Call/S&P 500 INDEX/SPXF17TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2026	08/13/2027	1	2,240,000	7798.99		28,224		24,706		26,358			(3,712)		10,438		0001
Purchased Call/S&P 500 INDEX/SPXE05CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/06/2026	07/06/2027	1	5,065,666	7537.43		64,334		49,270		67,973			(15,158)		22,144		0001
Purchased Call/S&P 500 INDEX/SPXL00NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/23/2026	09/21/2027	1	2,111,998	7765		83,004		81,624		79,857			(1,601)		10,429		0001
Purchased Call/S&P 500 INDEX/SPXL00GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/08/2026	09/08/2027	1	7,171,000	7673.52		234,492		220,926		232,863			(14,134)		34,758		0001
Purchased Call/S&P 500 INDEX/SPXK00V\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2026	07/07/2027	1	3,544,914	7504		181,808		140,123		196,696			(41,956)		15,524		0001
Purchased Call/S&P 500 INDEX/SPXL00ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/02/2026	08/06/2027	1	2,343,828	7710		91,531		84,176		90,152			(7,582)		10,800		0001
Purchased Call/S&P 500 INDEX/SPXL00PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2026	09/30/2027	1	7,535,000	7651.54		316,470		316,470		314,895					37,675		0001
Purchased Call/S&P 500 INDEX/SPXK00YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/17/2026	07/19/2027	1	2,667,932	7457.69		54,159		43,417		58,983			(11,068)		11,931		0001
Purchased Call/S&P 500 INDEX/SPXK00YSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/20/2026	07/20/2027	1	1,232,074	7443.28		11,828		9,514		12,949			(2,333)		5,519		0001
Purchased Call/S&P 500 INDEX/SPXK00XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/14/2026	07/08/2027	1	2,289,709	7483		98,691		77,405		103,408			(21,443)		10,045		0001
Purchased Call/S&P 500 INDEX/SPXF17US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/23/2027	1	5,859,000	7674.37		249,008		223,627		244,350			(27,140)		27,728		0001
Purchased Call/S&P 500 INDEX/SPXE05D5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	2,075,000	7482.71		117,653		90,751		126,812			(27,076)		9,103		0001
Purchased Call/S&P 500 INDEX/SPXF17SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2026	07/30/2027	1	14,980,000	7489.72		632,156		530,309		675,838			(105,938)		68,243		0001
Purchased Call/S&P 500 INDEX/SPXF17US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	6,754,785	7641		284,356		255,131		279,973			(31,248)		31,821		0001
Purchased Call/S&P 500 INDEX/SPXL001SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/14/2026	09/14/2027	1	4,122,000	7619.98		53,174		50,977		53,265			(2,331)		20,153		0001
Purchased Call/S&P 500 INDEX/SPXF17VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/27/2026	08/27/2027	1	12,870,000	7730.99		696,267		636,477		652,406			(64,858)		61,280		0001
Purchased Call/S&P 500 INDEX/SPXE05GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2026	08/18/2027	1	2,303,000	7691.76		99,950		88,386		96,414			(11,775)		10,815		0001
Purchased Call/S&P 500 INDEX/SPXE05GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2026	08/18/2027	1	2,087,000	7691.76		101,011		89,324		96,819			(11,900)		9,801		0001
Purchased Call/S&P 500 INDEX/SPXL00ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/03/2026	09/03/2027	1	2,986,000	7747.71		140,043		131,096		131,870			(10,359)		14,367		0001
Purchased Call/S&P 500 INDEX/SPXK00W\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2026	07/08/2027	1	5,020,596	7483		273,872		213,012		287,017			(62,449)		22,026		0001
Purchased Call/S&P 500 INDEX/SPXL00ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/02/2026	09/02/2027	1	7,611,000	7666.6		413,277		382,538		407,721			(31,703)		36,566		0001
Purchased Call/S&P 500 INDEX/SPXL00GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/03/2027	1	307,895	7748		14,344		13,465		13,739			(1,025)		1,481		0001
Purchased Call/S&P 500 INDEX/SPXL00GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/03/2027	1	4,578,897	7748		175,427		164,676		168,610			(12,530)		22,031		0001
Purchased Call/S&P 500 INDEX/SPXL00J8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/15/2026	09/14/2027	1	7,741,900	7620		319,888		307,516		328,533			(13,182)		37,852		0001
Purchased Call/S&P 500 INDEX/SPXF17TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/17/2026	08/17/2027	1	2,501,000	7745.06		107,543		94,804		99,947			(12,964)		11,727		0001
Purchased Call/S&P 500 INDEX/SPXF17US|	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2026	08/24/2027	1	8,219,172	7653		343,003		309,840		338,440			(33,923)		38,957		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL00DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/31/2026	08/31/2027	1	2,377,536	7686.14		114,835		105,661		111,851			(9,438)		11,389		0001
Purchased Call/S&P 500 INDEX/SPXK00TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/01/2026	07/01/2027	1	3,907,000	7483.23		95,722		71,989		104,033			(23,865)		16,926		0001
Purchased Call/S&P 500 INDEX/SPXL00JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/15/2026	09/15/2027	1	9,626,000	7585.73		318,621		306,332		327,015			(13,094)		47,131		0001
Purchased Call/S&P 500 INDEX/SPXF17TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/19/2026	08/19/2027	1	7,272,000	7707.98		301,061		267,057		287,731			(34,643)		34,204		0001
Purchased Call/S&P 500 INDEX/SPXF17TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	26,551,000	7674.37		1,096,556		983,855		1,077,015			(120,501)		125,077		0001
Purchased Call/S&P 500 INDEX/SPXL00DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/31/2026	08/31/2027	1	2,484,000	7686.14		106,564		98,050		104,135			(8,759)		11,899		0001
Purchased Call/S&P 500 INDEX/SPXL00ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/01/2026	09/01/2027	1	3,471,000	7631.47		205,830		189,954		206,589			(16,354)		16,651		0001
Purchased Call/S&P 500 INDEX/SPXL00LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	2,291,000	7650.5		101,950		99,401		101,124			(3,361)		11,249		0001
Purchased Call/S&P 500 INDEX/SPXL00PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/28/2027	1	4,664,000	7684		256,937		256,937		249,398					23,256		0001
Purchased Call/S&P 500 INDEX/SPXL00H60	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/08/2027	1	1,718,868	7674		66,524		63,373		68,665			(3,665)		8,331		0001
Purchased Call/S&P 500 INDEX/SPXL00LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	20,071,000	7650.5		1,109,926		1,082,178		1,098,337			(36,591)		98,552		0001
Purchased Call/S&P 500 INDEX/SPXL00MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/21/2026	09/17/2027	1	3,549,832	7651		149,858		146,519		141,151			(3,736)		17,430		0001
Purchased Call/S&P 500 INDEX/SPXL00MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/22/2026	09/21/2027	1	13,425,166	7765		559,522		548,702		522,587			(12,297)		66,293		0001
Purchased Call/S&P 500 INDEX/SPXL00PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2026	09/30/2027	1	8,375,000	7651.54		329,975		329,975		329,422					41,875		0001
Purchased Call/S&P 500 INDEX/SPXL00MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/21/2026	09/21/2027	1	3,390,000	7764.7		201,027		196,597		184,805			(4,957)		16,740		0001
Purchased Call/S&P 500 INDEX/SPXL00LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	22,477,000	7650.5		946,282		922,625		939,155			(31,196)		110,365		0001
Purchased Call/S&P 500 INDEX/SPXL00LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	37,228,000	7650.5		1,701,320		1,658,787		1,686,009			(56,087)		182,795		0001
Purchased Call/S&P 500 INDEX/SPXK00VSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/08/2026	07/08/2027	1	3,151,333	7482.71		50,736		39,136		54,784			(11,676)		13,825		0001
Purchased Call/S&P 500 INDEX/SPXQ135S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/27/2027	1	2,695,851	7743.41		54,726		54,424		52,120			(746)		13,424		0001
Purchased Call/S&P 500 INDEX/SPXL00HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/10/2027	1	8,714,000	7591.7		479,270		456,701		494,460			(26,261)		42,359		0001
Purchased Call/S&P 500 INDEX/SPXL00PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/29/2026	09/29/2027	1	3,297,000	7670.84		196,831		196,831		193,949			(539)		16,462		0001
Purchased Call/S&P 500 INDEX/SPXL00MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	912,836	7764.64		45,368		44,493		42,113			(994)		4,514		0001
Purchased Call/S&P 500 INDEX/SPXQ134S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/22/2027	1	3,765,850	7765		144,709		142,311		138,818			(2,783)		18,622		0001
Purchased Call/S&P 500 INDEX/SPXL00NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/24/2026	09/24/2027	1	2,445,000	7704.13		117,360		116,385		113,393			(1,929)		12,124		0001
Purchased Call/S&P 500 INDEX/SPXL00MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/22/2026	09/17/2027	1	1,451,494	7651		83,377		81,746		77,848			(1,853)		7,127		0001
Purchased Call/S&P 500 INDEX/SPXL00NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/23/2026	09/23/2027	1	6,460,000	7706.03		355,300		349,427		340,843			(6,814)		31,989		0001
Purchased Call/S&P 500 INDEX/SPXK00XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/14/2026	07/13/2027	1	4,155,983	7515		167,952		132,227		175,897			(35,990)		18,394		0001
Purchased Call/S&P 500 INDEX/SPXK00XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/10/2026	07/09/2027	1	4,550,088	7544		243,011		189,683		248,157			(54,744)		19,997		0001
Purchased Call/S&P 500 INDEX/SPXL00LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	3,068,000	7650.5		84,677		82,560		84,330			(2,792)		15,064		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL00ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/03/2026	09/03/2027	1	1,798,417	7747.71		90,101		84,344		84,508			(6,665)		8,653		0001
Purchased Call/S&P 500 INDEX/SPXL00LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	3,824,000	7650.5		195,789		190,894		194,001			(6,455)		18,776		0001
Purchased Call/S&P 500 INDEX/SPXL00JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/16/2026	09/15/2027	1	115,591	7586		5,585		5,384		5,829			(215)		566		0001
Purchased Call/S&P 500 INDEX/SPXK00WSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	1	4,918,000	7575.39		261,146		203,839		264,674			(58,830)		21,614		0001
Purchased Call/S&P 500 INDEX/SPXK00Z2P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/21/2026	07/20/2027	1	1,080,234	7443		54,076		43,620		57,272			(10,548)		4,839		0001
Purchased Call/S&P 500 INDEX/SPXL00QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/25/2026	09/24/2027	1	8,053,000	7743.41		478,348		475,691		446,704			(6,571)		39,933		0001
Purchased Call/S&P 500 INDEX/SPXL00KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/16/2026	09/15/2027	1	3,171,114	7586		170,709		164,579		178,743			(6,566)		15,526		0001
Purchased Call/S&P 500 INDEX/SPXL00CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/24/2026	08/20/2027	1	3,257,232	7674		126,141		113,491		125,320			(12,929)		15,344		0001
Purchased Call/S&P 500 INDEX/SPXL00JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/15/2026	09/15/2027	1	7,830,000	7585.73		358,614		344,783		367,637			(14,738)		38,337		0001
Purchased Call/S&P 500 INDEX/SPXL00PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/29/2027	1	712,398	7671		34,310		34,310		33,354					3,557		0001
Purchased Call/S&P 500 INDEX/SPXL00QSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/23/2026	07/22/2027	1	6,141,648	7499		193,169		157,755		216,343			(36,617)		27,607		0001
Purchased Call/S&P 500 INDEX/SPXL00MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/22/2026	09/22/2027	1	14,229,000	7764.64		590,504		579,116		554,547			(12,943)		70,361		0001
Purchased Call/S&P 500 INDEX/SPXL00ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/20/2026	08/20/2027	1	2,653,655	7641.16		43,520		38,939		43,777			(4,889)		12,501		0001
Purchased Call/S&P 500 INDEX/SPXL00DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/28/2026	08/30/2027	1	4,080,421	7711.76		39,172		35,935		38,371			(3,522)		19,516		0001
Purchased Call/S&P 500 INDEX/SPXL00CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/25/2026	08/25/2027	1	6,633,000	7677.28		297,822		269,106		292,342			(29,374)		31,487		0001
Purchased Call/S&P 500 INDEX/SPXL00JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/16/2026	09/16/2027	1	4,821,820	7551.81		83,900		80,895		86,896			(3,218)		23,642		0001
Purchased Call/S&P 500 INDEX/SPXQ133SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2027	1	5,269,000	7706.03		187,576		184,476		180,753			(3,597)		26,091		0001
Purchased Call/S&P 500 INDEX/SPXL00KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/20/2027	1	5,074,000	7650.5		243,045		237,019		241,344			(7,947)		25,020		0001
Purchased Call/S&P 500 INDEX/SPXE05HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/14/2026	09/14/2027	1	4,190,000	7619.98		202,377		194,014		203,764			(8,871)		20,486		0001
Purchased Call/S&P 500 INDEX/SPXL00MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	630,973	7764.64		34,956		34,282		32,332			(766)		3,120		0001
Purchased Call/S&P 500 INDEX/SPXL00QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/28/2026	09/28/2027	1	2,787,000	7683.69		157,466		157,032		154,279			(863)		13,897		0001
Purchased Call/S&P 500 INDEX/SPXE05HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2026	09/15/2027	1	1,877,466	7601		104,676		100,917		110,798			(4,026)		9,192		0001
Purchased Call/S&P 500 INDEX/SPXK00YSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/17/2026	07/16/2027	1	5,451,000	7457.69		86,126		68,901		93,757			(17,746)		24,252		0001
Purchased Call/S&P 500 INDEX/SPXE05GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/18/2026	08/18/2027	1	6,683,000	7691.76		300,735		265,939		289,708			(35,429)		31,385		0001
Purchased Call/S&P 500 INDEX/SPXK00ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/21/2026	07/21/2027	1	3,040,000	7509.2		107,312		86,618		113,779			(20,874)		13,642		0001
Purchased Call/S&P 500 INDEX/SPXL00QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/25/2026	09/24/2027	1	26,238,000	7743.41		1,437,842		1,429,854		1,349,057			(19,751)		130,107		0001
Purchased Call/S&P 500 INDEX/SPXL00JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/15/2026	09/14/2027	1	4,542,747	7620		244,039		234,601		251,569			(10,057)		22,210		0001
Purchased Call/S&P 500 INDEX/SPXQ133SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2027	1	3,542,728	7764.64		152,692		149,747		142,743			(3,347)		17,518		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL001$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/14/2026	09/14/2027	1	2,699,000	7619.98		117,137		112,296		118,546			(5,135)		13,196		0001
Purchased Call/S&P 500 INDEX/SPXE05G$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/17/2026	08/17/2027	1	2,631,000	7745.06		108,660		95,789		101,553			(13,099)		12,337		0001
Purchased Call/S&P 500 INDEX/SPXK00XSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/14/2026	07/13/2027	1	5,065,339	7515		168,931		132,998		177,383			(36,200)		22,419		0001
Purchased Call/S&P 500 INDEX/SPXE05G$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/18/2026	08/18/2027	1	5,183,000	7691.76		294,913		260,791		280,084			(34,743)		24,341		0001
Purchased Call/S&P 500 INDEX/SPXE05G$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/17/2026	08/13/2027	1	282,544	7786		13,205		11,623		12,010			(1,609)		1,317		0001
Purchased Call/S&P 500 INDEX/SPXK00Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/21/2026	07/21/2027	1	3,268,000	7509.2		121,243		97,863		128,639			(23,584)		14,665		0001
Purchased Call/S&P 500 INDEX/SPXL00LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/21/2026	09/21/2027	1	4,484,000	7764.7		201,780		197,333		188,566			(4,975)		22,142		0001
Purchased Call/S&P 500 INDEX/SPXK00XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/10/2026	07/12/2027	1	2,482,000	7575.39		149,416		116,899		149,817			(33,385)		10,966		0001
Purchased Call/S&P 500 INDEX/SPXK00Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/21/2026	07/21/2027	1	1,956,000	7509.2		55,746		44,996		59,103			(10,844)		8,777		0001
Purchased Call/S&P 500 INDEX/SPXL00NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/24/2026	09/24/2027	1	1,989,000	7704.13		103,627		102,766		99,810			(1,703)		9,863		0001
Purchased Call/S&P 500 INDEX/SPXE05E$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2026	07/16/2027	1	4,592,000	7533.77		258,989		206,617		268,461			(53,926)		20,430		0001
Purchased Call/S&P 500 INDEX/SPXQ134$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2026	09/24/2027	1	3,046,000	7704.13		100,518		99,683		97,092			(1,652)		15,104		0001
Purchased Call/S&P 500 INDEX/SPXL00J$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/16/2026	09/16/2027	1	5,529,000	7551.81		239,959		231,365		250,429			(9,204)		27,110		0001
Purchased Call/S&P 500 INDEX/SPXL00KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/20/2027	1	12,160,000	7650.5		555,712		541,934		551,164			(18,170)		59,961		0001
Purchased Call/S&P 500 INDEX/SPXL00OS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/25/2026	09/24/2027	1	6,591,000	7743.41		84,365		83,896		81,312			(1,159)		32,683		0001
Purchased Call/S&P 500 INDEX/SPXL00LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	460,538	7638		22,283		21,726		22,347			(735)		2,261		0001
Purchased Call/S&P 500 INDEX/SPXK00XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/13/2026	07/09/2027	1	8,461,165	7575		431,581		337,811		452,329			(94,446)		37,186		0001
Purchased Call/S&P 500 INDEX/SPXL00F$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/04/2026	09/03/2027	1	5,756,000	7718.6		231,391		217,211		222,665			(16,528)		27,695		0001
Purchased Call/S&P 500 INDEX/SPXL00P$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/30/2027	1	3,194	7651.54		159		159		159					16		0001
Purchased Call/S&P 500 INDEX/SPXL00LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	10,114,000	7650.5		334,773		326,404		333,111			(11,036)		49,661		0001
Purchased Call/S&P 500 INDEX/SPXK00Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/21/2026	07/21/2027	1	17,264,000	7509.2		728,541		588,051		771,349			(141,716)		77,471		0001
Purchased Call/S&P 500 INDEX/SPXL00O$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/25/2026	09/24/2027	1	6,835,271	7743.41		66,302		65,934		63,825			(911)		33,894		0001
Purchased Call/S&P 500 INDEX/SPXL00KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/17/2026	09/17/2027	1	2,509,000	7637.76		93,335		90,749		93,063			(3,324)		12,320		0001
Purchased Call/S&P 500 INDEX/SPXQ133$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2027	1	2,204,755	7706.03		44,757		44,017		43,355			(858)		10,918		0001
Purchased Call/S&P 500 INDEX/SPXK00XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/14/2026	07/14/2027	1	2,063,000	7543.59		111,196		87,609		115,274			(23,762)		9,147		0001
Purchased Call/S&P 500 INDEX/SPXK00YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/17/2026	07/19/2027	1	3,757,000	7457.69		104,445		83,728		113,916			(21,344)		16,802		0001
Purchased Call/S&P 500 INDEX/SPXL00PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/29/2027	1	3,339,875	7671		184,870		184,870		179,535					16,676		0001
Purchased Call/S&P 500 INDEX/SPXK00Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/21/2026	07/20/2027	1	4,451,081	7443		184,734		149,012		195,947			(36,033)		19,940		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXQ134$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2027	1	9,629,000	7706.03		437,157		429,931		420,037			(8,384)		47,681		0001
Purchased Call/S&P 500 INDEX/SPXL00LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	4,539,701	7638		249,436		243,200		250,137			(8,223)		22,291		0001
Purchased Call/S&P 500 INDEX/SPXQ135$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/27/2027	1	5,796,000	7743.41		215,032		213,847		203,295			(2,930)		28,861		0001
Purchased Call/S&P 500 INDEX/SPXQ135$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/28/2026	09/28/2027	1	5,239,988	7683.69		67,072		66,887		65,581			(368)		26,128		0001
Purchased Call/S&P 500 INDEX/SPXK00X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/13/2026	07/13/2027	1	6,943,000	7515.34		315,212		247,481		333,545			(68,224)		30,729		0001
Purchased Call/S&P 500 INDEX/SPXL000$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/25/2026	09/27/2027	1	5,015,337	7743.41		79,744		79,305		76,708			(1,086)		24,973		0001
Purchased Call/S&P 500 INDEX/SPXL00K$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/17/2026	09/17/2027	1	1,199,795	7637.76		10,198		9,916		10,112			(363)		5,891		0001
Purchased Call/S&P 500 INDEX/SPXL000$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/25/2026	09/24/2027	1	5,299,000	7743.41		319,000		317,228		297,937			(4,382)		26,276		0001
Purchased Call/S&P 500 INDEX/SPXL006$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/10/2026	08/10/2027	1	8,108,995	7753.11		102,984		88,799		98,434			(14,390)		37,606		0001
Purchased Call/S&P 500 INDEX/SPXK00Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/17/2026	07/16/2027	1	5,174,000	7457.69		270,600		216,480		295,908			(55,756)		23,020		0001
Purchased Call/S&P 500 INDEX/SPXK00Y$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/17/2026	07/16/2027	1	3,752,424	7457.69		75,048		60,039		81,767			(15,463)		16,695		0001
Purchased Call/S&P 500 INDEX/SPXK00Y$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/17/2026	07/19/2027	1	2,340,000	7457.69		141,336		113,302		154,194			(28,883)		10,465		0001
Purchased Call/S&P 500 INDEX/SPXE05G$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2026	08/18/2027	1	15,591,000	7691.76		647,027		572,164		625,439			(76,225)		73,219		0001
Purchased Call/S&P 500 INDEX/SPXL000$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/28/2026	09/24/2027	1	3,043,192	7704		121,700		121,361		118,817			(674)		15,090		0001
Purchased Call/S&P 500 INDEX/SPXL007$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/11/2026	08/10/2027	1	2,286,462	7753		112,579		97,340		104,491			(15,464)		10,604		0001
Purchased Call/S&P 500 INDEX/SPXK00Y$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2026	07/15/2027	1	6,678,088	7572		344,117		274,338		358,560			(71,849)		29,660		0001
Purchased Call/S&P 500 INDEX/SPXL00PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/30/2027	1	4,528,000	7651.54		230,475		230,475		230,362					22,640		0001
Purchased Call/S&P 500 INDEX/SPXQ134$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/24/2027	1	21,567,000	7743.41		901,501		896,492		850,146			(12,383)		106,945		0001
Purchased Call/S&P 500 INDEX/SPXL002$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/29/2026	07/28/2027	1	4,189,832	7429		163,695		135,659		183,373			(28,332)		19,024		0001
Purchased Call/S&P 500 INDEX/SPXL000$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/29/2026	09/29/2027	1	15,030,000	7670.84		629,757		629,757		622,513			(1,725)		75,047		0001
Purchased Call/S&P 500 INDEX/SPXL00PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/30/2027	1	3,032,000	7651.54		157,361		157,361		157,421					15,160		0001
Purchased Call/S&P 500 INDEX/SPXQ135$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/28/2026	09/28/2027	1	2,325,000	7683.69		86,025		85,788		83,842			(471)		11,593		0001
Purchased Call/S&P 500 INDEX/SPXK002$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/21/2026	07/16/2027	1	2,044,582	7458		111,168		89,431		117,480			(21,925)		9,097		0001
Purchased Call/S&P 500 INDEX/SPXQ135$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/24/2027	1	31,553,000	7743.41		1,429,351		1,421,410		1,346,225			(19,634)		156,463		0001
Purchased Call/S&P 500 INDEX/SPXL00PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/30/2027	1	3,431,000	7651.54		163,659		163,659		163,353					17,155		0001
Purchased Call/S&P 500 INDEX/SPXL007$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/11/2026	08/11/2027	1	655,414	7728.2		32,443		28,064		30,187			(4,444)		3,044		0001
Purchased Call/S&P 500 INDEX/SPXL000$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/25/2026	09/27/2027	1	2,708,022	7743.41		128,902		128,192		121,770			(1,756)		13,484		0001
Purchased Call/S&P 500 INDEX/SPXL003$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/03/2026	07/30/2027	1	8,042,769	7490		456,812		384,282		462,006			(73,394)		36,640		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21S$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.08/10/2026	.08/10/2027	1	2,140,665	7753.11		34,893		30,087		33,162			(4,875)		9,927		0001
Purchased Call/S&P 500 INDEX/SPXB21USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.09/01/2026	.09/01/2027	1	8,399,393	7631.47		81,474		75,190		81,393			(6,473)		40,294		0001
Purchased Call/S&P 500 INDEX/SPXQ135$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/29/2026	.09/29/2027	1	3,489,754	7670.84		58,628		58,628		58,024			(161)		17,425		0001
Purchased Call/S&P 500 INDEX/SPXB21US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.09/01/2026	.09/01/2027	1	2,600,046	7631.47		33,281		30,713		33,320			(2,644)		12,473		0001
Purchased Call/S&P 500 INDEX/SPXL002S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.07/30/2026	.07/30/2027	1	7,893,000	7437.63		439,640		367,788		485,902			(74,679)		35,957		0001
Purchased Call/S&P 500 INDEX/SPXL003S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	.08/05/2026	.08/05/2027	1	4,569,000	7723.55		111,484		94,592		107,615			(17,104)		21,020		0001
Purchased Call/S&P 500 INDEX/SPXB21TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.08/19/2026	.08/19/2027	1	2,304,209	7707.98		47,697		42,310		46,414			(5,488)		10,838		0001
Purchased Call/S&P 500 INDEX/SPXL002SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	.08/03/2026	.08/03/2027	1	2,577,000	7600.5		88,391		74,512		89,973			(14,046)		11,817		0001
Purchased Call/S&P 500 INDEX/SPXL003S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	.08/03/2026	.08/03/2027	1	3,976,000	7600.5		231,403		195,067		231,606			(36,771)		18,232		0001
Purchased Call/S&P 500 INDEX/SPXL004SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	.08/06/2026	.08/06/2027	1	815,706	7709.96		40,541		34,701		38,043			(6,109)		3,759		0001
Purchased Call/S&P 500 INDEX/SPXL00BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	.08/21/2026	.08/20/2027	1	6,194,273	7674.37		59,465		53,353		59,209			(6,535)		29,180		0001
Purchased Call/S&P 500 INDEX/SPXL00MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	.09/22/2026	.09/21/2027	1	367,175	7765		17,788		17,444		16,509			(391)		1,813		0001
Purchased Call/S&P 500 INDEX/SPXP13X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/27/2026	.08/27/2027	1	1,110,897	7730.99		9,887		9,038		9,616			(921)		5,289		0001
Purchased Call/S&P 500 INDEX/SPXB210SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.07/20/2026	.07/20/2027	1	3,133,992	7443.28		63,620		51,176		69,382			(12,550)		14,040		0001
Purchased Call/S&P 500 INDEX/SPXL003SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	.08/05/2026	.08/05/2027	1	4,498,000	7723.55		247,390		209,907		228,248			(37,956)		20,693		0001
Purchased Call/S&P 500 INDEX/SPXL004S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	.08/06/2026	.08/06/2027	1	3,290,000	7709.96		42,112		36,046		40,860			(6,346)		15,160		0001
Purchased Call/S&P 500 INDEX/SPXL005SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	.08/07/2026	.08/06/2027	1	27,694,000	7757.64		1,240,691		1,064,927		1,136,312			(184,059)		127,612		0001
Purchased Call/S&P 500 INDEX/SPXL003SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.08/05/2026	.08/03/2027	1	2,637,374	7601		114,284		96,873		108,909			(17,631)		12,094		0001
Purchased Call/S&P 500 INDEX/SPXE05HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.09/14/2026	.09/10/2027	1	1,244,500	7657		62,111		59,516		61,925			(2,753)		6,050		0001
Purchased Call/S&P 500 INDEX/SPXL003SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.08/05/2026	.08/05/2027	1	7,385,000	7723.55		313,124		265,681		295,628			(48,041)		33,975		0001
Purchased Call/S&P 500 INDEX/SPXE05FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.07/29/2026	.07/28/2027	1	202,228	7426		9,896		8,201		11,010			(1,713)		918		0001
Purchased Call/S&P 500 INDEX/SPXL003SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.08/04/2026	.08/03/2027	1	335,322	7601		16,996		14,367		15,994			(2,661)		1,538		0001
Purchased Call/S&P 500 INDEX/SPXL003SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	.08/05/2026	.08/05/2027	1	3,090,000	7723.55		39,243		33,297		38,062			(6,021)		14,215		0001
Purchased Call/S&P 500 INDEX/SPXL004S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	.08/06/2026	.01/08/2027	1	7,700,000	7200		48,330		31,687		39,532			(17,149)		20,152		0001
Purchased Call/S&P 500 INDEX/SPXE05GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.08/19/2026	.08/18/2027	1	391,581	7692		18,750		16,626		17,779			(2,163)		1,839		0001
Purchased Call/S&P 500 INDEX/SPXQ134S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/23/2026	.09/22/2027	1	1,596,316	7765		74,698		73,460		71,063			(1,437)		7,894		0001
Purchased Call/S&P 500 INDEX/SPXL002SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.07/31/2026	.07/30/2027	1	5,831,102	7438		196,956		165,225		210,610			(33,006)		26,564		0001
Purchased Call/S&P 500 INDEX/SPXL003SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	.08/04/2026	.08/04/2027	1	5,896,000	7736.52		320,742		271,261		292,654			(50,089)		27,080		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL004SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/06/2026	07/30/2027	1	4,254,161	7490		192,904		164,568		188,296			(29,636)		19,380		0001
Purchased Call/S&P 500 INDEX/SPXL005SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	4,597,746	7757.64		92,874		79,717		87,915			(13,778)		21,186		0001
Purchased Call/S&P 500 INDEX/SPXL005SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	19,464	7757.64		956		820		868			(142)		90		0001
Purchased Call/S&P 500 INDEX/SPXL007SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/11/2026	08/11/2027	1	6,611,000	7728.2		241,302		208,729		229,230			(33,055)		30,708		0001
Purchased Call/S&P 500 INDEX/SPXF17SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2026	07/30/2027	1	4,711,140	7489.72		234,144		196,421		250,317			(39,238)		21,462		0001
Purchased Call/S&P 500 INDEX/SPXL003SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/05/2026	08/05/2027	1	2,586,338	7723.55		55,865		47,401		53,942			(8,571)		11,898		0001
Purchased Call/S&P 500 INDEX/SPXL001ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/24/2026	07/23/2027	1	392,179	7408		19,169		15,708		21,240			(3,581)		1,766		0001
Purchased Call/S&P 500 INDEX/SPXL007SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/11/2026	08/11/2027	1	9,489,000	7728.2		516,202		446,521		475,301			(70,713)		44,076		0001
Purchased Call/S&P 500 INDEX/SPXL00BSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/24/2026	02/05/2027	1	7,650,000	7200		30,560		23,811		25,760			(6,853)		22,651		0001
Purchased Call/S&P 500 INDEX/SPXL007SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/11/2026	08/11/2027	1	8,053,000	7728.2		314,067		271,672		297,255			(43,023)		37,406		0001
Purchased Call/S&P 500 INDEX/SPXL006S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	4,055,439	7710		170,755		146,565		160,303			(25,332)		18,687		0001
Purchased Call/S&P 500 INDEX/SPXL008SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/13/2027	1	3,592,000	7798.99		197,201		172,619		171,848			(25,933)		16,737		0001
Purchased Call/S&P 500 INDEX/SPXL003SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2026	08/05/2027	1	9,105,000	7723.55		406,994		345,328		382,893			(62,443)		41,887		0001
Purchased Call/S&P 500 INDEX/SPXL004SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/06/2026	08/04/2027	1	1,872,238	7737		75,710		64,743		71,485			(11,471)		8,599		0001
Purchased Call/S&P 500 INDEX/SPXL004S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/06/2026	10/21/2026	1	3,850,000	7200		15,650		4,347		4,371			(11,326)		4,617		0001
Purchased Call/S&P 500 INDEX/SPXL006S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	1,773,291	7710		58,581		50,282		55,626			(8,691)		8,171		0001
Purchased Call/S&P 500 INDEX/SPXL009SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/14/2026	08/16/2027	1	2,434,000	7785.76		80,322		70,586		74,117			(10,286)		11,395		0001
Purchased Call/S&P 500 INDEX/SPXB21PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/06/2026	07/06/2027	1	2,899,493	7537.43		57,410		43,967		60,736			(13,527)		12,675		0001
Purchased Call/S&P 500 INDEX/SPXP130SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2026	07/15/2027	1	3,487,267	7572.4		33,478		26,469		34,688			(7,062)		15,488		0001
Purchased Call/S&P 500 INDEX/SPXP130SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2026	07/15/2027	1	2,958,779	7572.4		37,577		29,709		38,906			(7,927)		13,141		0001
Purchased Call/S&P 500 INDEX/SPXL007SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/11/2026	08/10/2027	1	3,636,209	7753		187,600		162,207		172,542			(25,769)		16,863		0001
Purchased Call/S&P 500 INDEX/SPXL00CSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/26/2026	08/25/2027	1	6,909,552	7677		288,423		261,334		281,843			(27,733)		32,800		0001
Purchased Call/S&P 500 INDEX/SPXL006SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/10/2026	08/10/2027	1	4,678,000	7753.11		264,775		228,304		237,053			(36,996)		21,694		0001
Purchased Call/S&P 500 INDEX/SPXL007S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/10/2026	08/06/2027	1	3,540,960	7758		136,410		117,411		126,142			(19,271)		16,316		0001
Purchased Call/S&P 500 INDEX/SPXL005SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	7,815,000	7757.64		254,769		218,677		238,269			(37,795)		36,011		0001
Purchased Call/S&P 500 INDEX/SPXB21RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/30/2027	1	3,892,679	7489.72		79,800		66,943		84,505			(13,373)		17,733		0001
Purchased Call/S&P 500 INDEX/SPXL007SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/11/2026	08/11/2027	1	2,827,000	7728.2		134,565		116,401		125,567			(18,434)		13,131		0001
Purchased Call/S&P 500 INDEX/SPXL004S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/06/2026	10/14/2026	1	3,850,000	7200		14,485		2,897		2,321			(11,546)		3,770		0001
Purchased Call/S&P 500 INDEX/SPXL008SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/13/2027	1	4,098,000	7798.99		234,406		205,186		203,202			(30,826)		19,095		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL009$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/14/2026	08/13/2027	1	3,290,000	7785.76		186,543		163,743		163,942			(24,087)		15,330		0001
Purchased Call/S&P 500 INDEX/SPXL008$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/12/2026	08/12/2027	1	9,970,000	7748.5		541,371		469,785		492,424			(72,677)		46,383		0001
Purchased Call/S&P 500 INDEX/SPXL00A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/20/2026	08/19/2027	1	4,624,788	7708		177,174		158,472		175,463			(19,956)		21,753		0001
Purchased Call/S&P 500 INDEX/SPXL008$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/13/2027	1	6,889,000	7798.99		281,760		246,638		253,899			(37,053)		32,100		0001
Purchased Call/S&P 500 INDEX/SPXL008$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/13/2027	1	7,730,000	7798.99		299,151		261,861		271,038			(39,340)		36,019		0001
Purchased Call/S&P 500 INDEX/SPXQ134$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2027	1	1,055,552	7706.03		52,144		51,282		50,053			(1,000)		5,227		0001
Purchased Call/S&P 500 INDEX/SPXP13RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2026	07/29/2027	1	2,213,009	7316.15		105,561		87,531		122,724			(18,220)		10,065		0001
Purchased Call/S&P 500 INDEX/SPXP13PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2026	07/22/2027	1	1,617,435	7498.96		78,769		63,796		83,127			(15,106)		7,270		0001
Purchased Call/S&P 500 INDEX/SPXP13PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2026	07/16/2027	1	3,340,270	7457.69		159,999		127,999		174,130			(32,967)		14,861		0001
Purchased Call/S&P 500 INDEX/SPXP13SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2026	07/30/2027	1	7,447,094	7489.72		96,068		80,590		101,326			(16,099)		33,926		0001
Purchased Call/S&P 500 INDEX/SPXB21VS$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2026	09/24/2027	1	3,535,000	7743.41		171,801		170,847		162,564			(2,360)		17,529		0001
Purchased Call/S&P 500 INDEX/SPXP13RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2026	07/28/2027	1	7,628,000	7428.78		350,888		289,990		384,777			(61,526)		34,635		0001
Purchased Call/S&P 500 INDEX/SPXB21W$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2026	09/30/2027	1	6,091,000	7651.54		201,003		201,003		200,074					30,455		0001
Purchased Call/S&P 500 INDEX/SPXP13QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/23/2027	1	30,141,000	7411.98		1,383,472		1,133,678		1,533,235			(258,451)		135,715		0001
Purchased Call/S&P 500 INDEX/SPXQ133S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/21/2026	09/21/2027	1	5,625,965	7764.7		71,450		69,875		67,760			(1,762)		27,781		0001
Purchased Call/S&P 500 INDEX/SPXP13SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/03/2026	08/03/2027	1	1,330,325	7600.5		12,372		10,429		12,645			(1,966)		6,100		0001
Purchased Call/S&P 500 INDEX/SPXP13RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2026	07/29/2027	1	4,250,515	7316.15		87,136		72,253		98,252			(15,040)		19,332		0001
Purchased Call/S&P 500 INDEX/SPXP13SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2026	08/02/2027	1	3,338,473	7489.72		32,717		27,490		34,301			(5,438)		15,284		0001
Purchased Call/S&P 500 INDEX/SPXL00GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/08/2026	09/08/2027	1	2,587,320	7673.52		43,208		40,709		42,845			(2,604)		12,541		0001
Purchased Call/S&P 500 INDEX/SPXP13QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2026	07/12/2027	1	5,677,044	7575.39		72,098		56,408		74,609			(16,109)		25,082		0001
Purchased Call/S&P 500 INDEX/SPXP13PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2026	07/22/2027	1	4,888,000	7498.96		206,762		167,460		218,365			(39,653)		21,972		0001
Purchased Call/S&P 500 INDEX/SPXP13PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2026	07/22/2027	1	3,100,000	7498.96		76,880		62,266		81,396			(14,744)		13,935		0001
Purchased Call/S&P 500 INDEX/SPXL005$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	3,425,219	7757.64		180,167		154,643		162,317			(26,728)		15,783		0001
Purchased Call/S&P 500 INDEX/SPXP13XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2026	08/27/2027	1	3,828,904	7711.76		79,258		72,653		77,063			(7,186)		18,231		0001
Purchased Call/S&P 500 INDEX/SPXE05D$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	151,165	7482.71		10,264		7,917		10,949			(2,362)		663		0001
Purchased Call/S&P 500 INDEX/SPXP13RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2026	07/29/2027	1	5,122,000	7316.15		127,538		105,754		144,358			(22,013)		23,295		0001
Purchased Call/S&P 500 INDEX/SPXE05D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	6,308,523	7482.71		380,404		293,425		409,257			(87,545)		27,676		0001
Purchased Call/S&P 500 INDEX/SPXB21W$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2026	09/28/2027	1	2,735,394	7684		90,111		90,111		88,308			(248)		13,639		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	07/01/2027	1	3,649,705	7483.23		180,660		135,869		195,380			(45,041)		15,811		0001
Purchased Call/S&P 500 INDEX/SPXB21WS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2026	09/29/2027	1	4,466,000	7670.84		125,495		125,495		123,684			(344)		22,299		0001
Purchased Call/S&P 500 INDEX/SPXP13RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2026	07/28/2027	1	5,380,405	7428.78		259,874		214,772		285,457			(45,567)		24,430		0001
Purchased Call/S&P 500 INDEX/SPXP130SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2026	07/16/2027	1	4,555,000	7533.77		240,504		191,870		249,713			(50,078)		20,266		0001
Purchased Call/S&P 500 INDEX/SPXP13T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2026	08/05/2027	1	4,440,943	7723.55		42,633		36,174		41,163			(6,541)		20,430		0001
Purchased Call/S&P 500 INDEX/SPXE05GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/18/2026	08/17/2027	1	136,289	7745		6,226		5,504		5,907			(735)		639		0001
Purchased Call/S&P 500 INDEX/SPXP13RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2026	07/28/2027	1	1,737,415	7425		56,963		47,207		62,713			(9,859)		7,889		0001
Purchased Call/S&P 500 INDEX/SPXP13PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2026	07/23/2027	1	2,824,994	7408.3		36,160		29,549		39,643			(6,836)		12,720		0001
Purchased Call/S&P 500 INDEX/SPXP13RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2026	07/29/2027	1	5,658,000	7316.15		207,649		172,182		238,051			(35,841)		25,733		0001
Purchased Call/S&P 500 INDEX/SPXB210SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2026	07/15/2027	1	2,924,474	7572.4		50,301		39,770		52,174			(10,611)		12,989		0001
Purchased Call/S&P 500 INDEX/SPXL00BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/21/2026	08/23/2027	1	5,640,504	7674.37		55,841		50,149		55,658			(6,086)		26,694		0001
Purchased Call/S&P 500 INDEX/SPX915TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/02/2026	07/02/2027	1	5,302,569	7483.24		251,342		190,769		269,867			(61,975)		23,013		0001
Purchased Call/S&P 500 INDEX/SPXB21VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2026	09/24/2027	1	4,234,000	7743.41		66,897		66,526		63,996			(919)		20,995		0001
Purchased Call/S&P 500 INDEX/SPXP130SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2026	07/16/2027	1	5,314,000	7533.77		241,787		192,894		252,075			(50,345)		23,643		0001
Purchased Call/S&P 500 INDEX/SPXP130SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2026	07/16/2027	1	3,183,841	7533.77		51,260		40,894		53,844			(10,673)		14,165		0001
Purchased Call/S&P 500 INDEX/SPXP13YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/31/2026	08/31/2027	1	3,515,000	7686.14		114,941		105,758		112,479			(9,447)		16,837		0001
Purchased Call/S&P 500 INDEX/SPXB210S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/08/2027	1	5,587,000	7482.71		205,043		158,160		221,367			(47,188)		24,511		0001
Purchased Call/S&P 500 INDEX/SPXP13TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2026	08/04/2027	1	2,917,000	7736.52		36,754		31,084		35,440			(5,740)		13,398		0001
Purchased Call/S&P 500 INDEX/SPXL00JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/15/2026	09/15/2027	1	1,052,448	7585.73		52,938		50,896		54,326			(2,176)		5,153		0001
Purchased Call/S&P 500 INDEX/SPXL00CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/25/2026	08/25/2027	1	513,191	7677.28		25,352		22,907		24,833			(2,500)		2,436		0001
Purchased Call/S&P 500 INDEX/SPXP13IWU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2026	08/26/2027	1	6,466,000	7675.7		267,046		242,033		262,631			(25,607)		30,741		0001
Purchased Call/S&P 500 INDEX/SPXP13PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2026	07/23/2027	1	3,187,000	7408.3		79,038		64,588		86,973			(14,941)		14,350		0001
Purchased Call/S&P 500 INDEX/SPXP13SSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2026	07/30/2027	1	1,261,759	7437.63		11,482		9,605		12,349			(1,950)		5,748		0001
Purchased Call/S&P 500 INDEX/SPXP13IWB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2026	08/23/2027	1	1,503,000	7674.37		41,633		37,390		41,217			(4,538)		7,113		0001
Purchased Call/S&P 500 INDEX/SPXP130SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/23/2027	1	3,300,000	7411.98		104,940		85,993		115,740			(19,604)		14,859		0001
Purchased Call/S&P 500 INDEX/SPXP130S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/13/2026	07/13/2027	1	1,700,192	7515.34		16,322		12,815		17,341			(3,533)		7,525		0001
Purchased Call/S&P 500 INDEX/SPXP130SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2026	07/16/2027	1	4,328,000	7533.77		106,469		84,939		111,890			(22,169)		19,256		0001
Purchased Call/S&P 500 INDEX/SPXE05DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/08/2026	07/08/2027	1	3,397,471	7482.71		202,150		155,928		217,330			(46,522)		14,905		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXQ133SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2027	1	2,071,184	7706.03		26,511		26,073		25,640			(508)		10,256		0001
Purchased Call/S&P 500 INDEX/SPXP13NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2026	07/02/2027	1	1,801,517	7483.24		30,986		23,519		33,527			(7,640)		7,819		0001
Purchased Call/S&P 500 INDEX/SPXB21SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2026	08/05/2027	1	5,297,000	7723.55		192,811		163,597		183,676			(29,582)		24,369		0001
Purchased Call/S&P 500 INDEX/SPXP13WS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2026	08/20/2027	1	5,703,000	7674.37		139,153		124,851		137,707			(15,292)		26,866		0001
Purchased Call/S&P 500 INDEX/SPXP13RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2026	07/28/2027	1	2,580,000	7428.78		127,452		105,332		140,180			(22,348)		11,715		0001
Purchased Call/S&P 500 INDEX/SPXB21PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	06/30/2027	1	3,014,743	7499		97,103		72,961		104,034			(24,276)		13,036		0001
Purchased Call/S&P 500 INDEX/SPXB210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/07/2027	1	679,499	7504		31,983		24,650		34,642			(7,381)		2,976		0001
Purchased Call/S&P 500 INDEX/SPXP130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/23/2027	1	7,975,984	7411.98		384,442		315,029		426,802			(71,819)		35,913		0001
Purchased Call/S&P 500 INDEX/SPXP132SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/03/2027	1	6,194,000	7718.6		202,544		190,132		194,761			(14,467)		29,803		0001
Purchased Call/S&P 500 INDEX/SPXQ131SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/13/2027	1	10,723,000	7656.98		486,824		465,366		480,636			(25,203)		52,352		0001
Purchased Call/S&P 500 INDEX/SPXP13USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/13/2027	1	4,167,000	7785.76		126,260		110,828		116,687			(16,303)		19,417		0001
Purchased Call/S&P 500 INDEX/SPXP13TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2026	08/06/2027	1	4,225,000	7757.64		66,333		56,935		62,813			(9,841)		19,468		0001
Purchased Call/S&P 500 INDEX/SPXP13SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2026	07/30/2027	1	6,293,532	7489.72		61,047		51,212		64,686			(10,230)		28,671		0001
Purchased Call/S&P 500 INDEX/SPXP13VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/13/2027	1	3,486,149	7799		111,334		97,727		102,556			(14,376)		16,244		0001
Purchased Call/S&P 500 INDEX/SPXP130S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/13/2026	07/13/2027	1	4,928,000	7515.34		62,586		49,137		66,490			(13,546)		21,811		0001
Purchased Call/S&P 500 INDEX/SPXP13RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2026	07/28/2027	1	2,943,000	7428.78		37,965		31,376		40,959			(6,657)		13,363		0001
Purchased Call/S&P 500 INDEX/SPXP13SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2026	08/02/2027	1	2,418,000	7489.72		73,749		61,965		78,355			(12,258)		11,070		0001
Purchased Call/S&P 500 INDEX/SPXP130SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/26/2027	1	2,532,000	7411.98		110,142		90,420		121,917			(20,408)		11,458		0001
Purchased Call/S&P 500 INDEX/SPXP130SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2026	07/16/2027	1	5,518,000	7533.77		203,614		162,440		212,973			(42,396)		24,550		0001
Purchased Call/S&P 500 INDEX/SPXP13NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2026	07/08/2027	1	3,565,947	7482.71		34,233		26,406		36,864			(7,878)		15,644		0001
Purchased Call/S&P 500 INDEX/SPXP130SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/26/2027	1	6,735,000	7411.98		86,208		70,771		94,351			(15,973)		30,479		0001
Purchased Call/S&P 500 INDEX/SPXL000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/25/2026	09/24/2027	1	282,280	7704		14,156		14,077		13,398			(194)		1,400		0001
Purchased Call/S&P 500 INDEX/SPXB21VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/16/2026	09/16/2027	1	4,208,000	7551.81		217,133		209,357		226,181			(8,328)		20,633		0001
Purchased Call/S&P 500 INDEX/SPXP132SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/03/2027	1	5,560,818	7718.6		53,384		50,112		51,791			(3,813)		26,756		0001
Purchased Call/S&P 500 INDEX/SPXB21USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/02/2026	09/02/2027	1	3,504,000	7666.6		154,176		142,708		152,974			(11,827)		16,835		0001
Purchased Call/S&P 500 INDEX/SPXP13UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/13/2027	1	3,726,000	7785.76		90,542		79,476		84,234			(11,691)		17,362		0001
Purchased Call/S&P 500 INDEX/SPXB210S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/08/2027	1	3,848,000	7482.71		94,276		72,720		101,829			(21,696)		16,882		0001
Purchased Call/S&P 500 INDEX/SPXB21TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2026	08/18/2027	1	2,669,000	7691.76		94,216		83,315		91,722			(11,099)		12,534		0001
Purchased Call/S&P 500 INDEX/SPXB21SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/04/2026	07/30/2027	1	2,097,122	7490		126,109		106,383		119,845			(19,967)		9,554		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/13/2027	1	2,021,000	7785.76		54,567		47,898		50,742			(7,046)		9,417		0001
Purchased Call/S&P 500 INDEX/SPXP13XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2026	08/26/2027	1	2,763,368	7676		91,040		83,201		87,225			(8,504)		13,138		0001
Purchased Call/S&P 500 INDEX/SPXP13VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/16/2027	1	3,195,000	7785.76		127,481		112,028		116,359			(16,326)		14,958		0001
Purchased Call/S&P 500 INDEX/SPXP13YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/31/2026	08/31/2027	1	2,338,000	7686.14		69,672		64,106		68,159			(5,726)		11,199		0001
Purchased Call/S&P 500 INDEX/SPXP13USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2026	08/11/2027	1	2,140,711	7728		70,887		62,002		65,414			(9,373)		9,943		0001
Purchased Call/S&P 500 INDEX/SPXQ131SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/09/2027	1	2,697,842	7664		109,525		104,643		107,017			(5,733)		13,095		0001
Purchased Call/S&P 500 INDEX/SPXP13PSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2026	07/22/2027	1	7,454,117	7498.96		296,674		240,281		313,363			(56,896)		33,507		0001
Purchased Call/S&P 500 INDEX/SPXB21TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2026	08/18/2027	1	2,638,274	7692		104,804		92,934		100,432			(12,093)		12,390		0001
Purchased Call/S&P 500 INDEX/SPXP13VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2026	08/20/2027	1	4,052,000	7641.16		147,088		131,605		147,233			(16,522)		19,088		0001
Purchased Call/S&P 500 INDEX/SPXP13ZSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/03/2027	1	4,021,000	7718.6		125,857		118,145		121,388			(8,990)		19,347		0001
Purchased Call/S&P 500 INDEX/SPXB210SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2026	07/19/2027	1	5,617,000	7457.69		242,654		194,525		264,382			(49,589)		25,120		0001
Purchased Call/S&P 500 INDEX/SPXQ130SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2026	09/09/2027	1	6,379,000	7636.36		232,196		219,402		234,902			(13,359)		30,964		0001
Purchased Call/S&P 500 INDEX/SPXP13VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2026	08/18/2027	1	2,830,568	7692		91,724		81,335		88,261			(10,584)		13,293		0001
Purchased Call/S&P 500 INDEX/SPXE05FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/03/2026	08/02/2027	1	161,267	7490		8,359		7,043		8,462			(1,332)		738		0001
Purchased Call/S&P 500 INDEX/SPXP13USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/13/2027	1	5,240,000	7785.76		191,260		167,884		175,213			(24,696)		24,417		0001
Purchased Call/S&P 500 INDEX/SPXB21PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	07/01/2027	1	3,688,000	7483.23		134,612		101,237		145,912			(33,561)		15,977		0001
Purchased Call/S&P 500 INDEX/SPXB21PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	07/01/2027	1	6,995,000	7483.23		314,775		236,732		340,966			(78,478)		30,303		0001
Purchased Call/S&P 500 INDEX/SPXP13QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/26/2027	1	4,143,000	7411.98		137,548		112,918		151,565			(25,486)		18,749		0001
Purchased Call/S&P 500 INDEX/SPXP13XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2026	08/27/2027	1	6,332,000	7711.76		253,913		232,754		244,638			(23,020)		30,149		0001
Purchased Call/S&P 500 INDEX/SPXP13SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2026	08/02/2027	1	4,639,000	7489.72		190,199		159,809		202,634			(31,613)		21,238		0001
Purchased Call/S&P 500 INDEX/SPXP13YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2026	09/02/2027	1	8,249,000	7666.6		301,089		278,693		298,185			(23,097)		39,631		0001
Purchased Call/S&P 500 INDEX/SPXP13TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2026	08/06/2027	1	1,871,181	7709.96		17,963		15,376		17,483			(2,707)		8,622		0001
Purchased Call/S&P 500 INDEX/SPXB21TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2026	08/19/2027	1	4,737,419	7707.98		45,479		40,342		44,307			(5,233)		22,283		0001
Purchased Call/S&P 500 INDEX/SPXB210SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2026	08/27/2027	1	3,665,000	7711.76		184,350		168,987		176,773			(16,713)		17,451		0001
Purchased Call/S&P 500 INDEX/SPXQ132SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2026	09/20/2027	1	5,775,901	7650.5		55,449		54,074		55,400			(1,813)		28,481		0001
Purchased Call/S&P 500 INDEX/SPXP13YSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2026	09/02/2027	1	9,892,000	7666.6		385,788		357,093		381,737			(29,595)		47,525		0001
Purchased Call/S&P 500 INDEX/SPXB21VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2026	09/24/2027	1	5,125,000	7743.41		243,438		242,085		230,507			(3,344)		25,414		0001
Purchased Call/S&P 500 INDEX/SPXP13VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/16/2027	1	5,810,309	7785.76		55,198		48,507		52,229			(7,069)		27,202		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2026	07/30/2027	1	2,070,000	7489.72		48,438		40,634		51,401			(8,117)		9,430		0001
Purchased Call/S&P 500 INDEX/SPXP13XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2026	08/24/2027	1	1,954,182	7663		65,979		60,265		63,274			(6,197)		9,262		0001
Purchased Call/S&P 500 INDEX/SPXP13WS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2026	08/20/2027	1	5,265,026	7674.37		113,198		101,564		112,385			(12,439)		24,803		0001
Purchased Call/S&P 500 INDEX/SPXB21RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/30/2027	1	5,384,844	7438		295,312		247,734		317,171			(49,489)		24,531		0001
Purchased Call/S&P 500 INDEX/SPXP13US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2026	08/12/2027	1	3,815,370	7748.5		76,689		66,548		72,908			(10,295)		17,750		0001
Purchased Call/S&P 500 INDEX/SPXP13TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2026	08/06/2027	1	2,135,133	7709.96		33,735		28,876		32,587			(5,083)		9,839		0001
Purchased Call/S&P 500 INDEX/SPXP13XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2026	08/27/2027	1	4,939,000	7711.76		161,011		147,594		155,616			(14,597)		23,517		0001
Purchased Call/S&P 500 INDEX/SPXP13XSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2026	08/30/2027	1	3,482,378	7711.76		54,673		50,155		53,209			(4,916)		16,656		0001
Purchased Call/S&P 500 INDEX/SPXP13RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2026	07/28/2027	1	15,974,000	7428.78		675,700		558,430		740,953			(118,479)		72,530		0001
Purchased Call/S&P 500 INDEX/SPXQ133SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2027	1	6,291,000	7764.64		205,716		201,749		193,409			(4,509)		31,108		0001
Purchased Call/S&P 500 INDEX/SPXQ133S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2027	1	2,905,312	7764.64		27,891		27,353		26,497			(611)		14,366		0001
Purchased Call/S&P 500 INDEX/SPXP130SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2026	07/14/2027	1	2,257,000	7543.59		28,664		22,584		30,080			(6,125)		10,007		0001
Purchased Call/S&P 500 INDEX/SPXQ134S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2027	1	7,835,000	7706.03		327,503		322,090		315,498			(6,281)		38,798		0001
Purchased Call/S&P 500 INDEX/SPXP13YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2026	09/01/2027	1	1,953,656	7631		83,126		77,785		78,848			(6,183)		9,372		0001
Purchased Call/S&P 500 INDEX/SPXB21PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2026	07/07/2027	1	2,207,890	7503.85		105,096		80,776		112,375			(24,474)		9,669		0001
Purchased Call/S&P 500 INDEX/SPXB21USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2026	08/27/2027	1	4,058,668	7731		207,816		190,498		198,455			(18,840)		19,325		0001
Purchased Call/S&P 500 INDEX/SPXP13XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2026	08/26/2027	1	2,272,361	7677		75,110		68,833		72,712			(6,828)		10,803		0001
Purchased Call/S&P 500 INDEX/SPXB21USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2026	08/27/2027	1	6,010,000	7711.76		283,071		259,482		272,220			(25,663)		28,616		0001
Purchased Call/S&P 500 INDEX/SPXQ130SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2026	09/09/2027	1	8,246,000	7636.36		341,384		322,575		344,565			(19,641)		40,026		0001
Purchased Call/S&P 500 INDEX/SPXQ134SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/24/2027	1	3,441,843	7743.41		72,967		72,562		69,394			(1,002)		17,067		0001
Purchased Call/S&P 500 INDEX/SPXP130SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2026	07/14/2027	1	2,824,509	7543.59		27,115		21,364		28,466			(5,795)		12,523		0001
Purchased Call/S&P 500 INDEX/SPXB210SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2026	07/16/2027	1	566,384	7458		28,256		22,668		31,078			(5,636)		2,520		0001
Purchased Call/S&P 500 INDEX/SPXP13YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2026	09/02/2027	1	4,966,000	7666.6		121,667		112,617		120,515			(9,333)		23,859		0001
Purchased Call/S&P 500 INDEX/SPXP133SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2026	07/30/2027	1	4,725,000	7489.72		193,725		162,514		206,384			(32,465)		21,525		0001
Purchased Call/S&P 500 INDEX/SPXB21USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/04/2026	09/03/2027	1	8,644,000	7718.6		406,268		381,371		391,057			(29,019)		41,591		0001
Purchased Call/S&P 500 INDEX/SPXQ132SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2026	09/17/2027	1	5,143,000	7637.76		204,177		198,521		202,646			(7,272)		25,253		0001
Purchased Call/S&P 500 INDEX/SPXP13VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/16/2027	1	6,404,000	7785.76		284,978		250,435		258,350			(36,496)		29,981		0001
Purchased Call/S&P 500 INDEX/SPXP130SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/23/2027	1	4,534,000	7411.98		185,894		152,330		205,683			(34,727)		20,415		0001
Purchased Call/S&P 500 INDEX/SPXQ131SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/13/2027	1	3,578,000	7656.98		147,414		140,916		145,383			(7,632)		17,468		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXQ133SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2026	09/17/2027	1	3,012,116	7645		128,215		125,708		120,740			(2,849)		14,790		0001
Purchased Call/S&P 500 INDEX/SPXQ133ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2027	1	4,527,000	7706.03		111,817		109,969		107,984			(2,144)		22,417		0001
Purchased Call/S&P 500 INDEX/SPXQ135SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2026	09/30/2027	1	3,859,434	7651.54		38,594		38,594		38,351					19,297		0001
Purchased Call/S&P 500 INDEX/SPXP13RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2026	07/28/2027	1	2,387,782	7428.78		23,400		19,339		25,090			(4,103)		10,842		0001
Purchased Call/S&P 500 INDEX/SPXQ133SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2026	09/21/2027	1	5,738,113	7765		226,444		222,066		211,071			(4,977)		28,335		0001
Purchased Call/S&P 500 INDEX/SPXB21US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/31/2026	08/31/2027	1	5,751,961	7686.14		73,050		67,214		71,947			(6,004)		27,553		0001
Purchased Call/S&P 500 INDEX/SPXQ130SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2026	09/09/2027	1	2,221,000	7636.36		27,985		26,443		28,345			(1,610)		10,781		0001
Purchased Call/S&P 500 INDEX/SPXB21USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2026	08/27/2027	1	10,614,649	7731		434,555		398,342		418,549			(39,396)		50,541		0001
Purchased Call/S&P 500 INDEX/SPXP130SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2026	07/16/2027	1	3,279,000	7533.77		141,325		112,747		147,596			(29,427)		14,589		0001
Purchased Call/S&P 500 INDEX/SPXQ135S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/27/2027	1	3,271,000	7743.41		140,653		139,878		132,611			(1,916)		16,288		0001
Purchased Call/S&P 500 INDEX/SPXQ131SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2026	09/15/2027	1	3,142,008	7585.73		29,221		28,094		29,903			(1,201)		15,384		0001
Purchased Call/S&P 500 INDEX/SPXP13RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/27/2026	07/27/2027	1	3,430,547	7413.18		70,326		57,927		76,715			(12,524)		15,551		0001
Purchased Call/S&P 500 INDEX/SPXP13XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2026	08/27/2027	1	3,645,000	7730.99		88,574		80,967		85,489			(8,251)		17,355		0001
Purchased Call/S&P 500 INDEX/SPXQ134ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/24/2027	1	3,834,000	7743.41		121,154		120,481		114,771			(1,664)		19,012		0001
Purchased Call/S&P 500 INDEX/SPXP130SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/23/2027	1	8,897,850	7411.98		220,667		180,824		242,472			(41,223)		40,064		0001
Purchased Call/S&P 500 INDEX/SPXP130SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/23/2027	1	4,548,000	7411.98		150,994		123,731		166,417			(28,208)		20,478		0001
Purchased Call/S&P 500 INDEX/SPXQ131SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/10/2027	1	12,038,000	7656.98		518,838		495,778		511,911			(27,082)		58,518		0001
Purchased Call/S&P 500 INDEX/SPXQ131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/10/2027	1	4,334,861	7592		189,572		181,147		185,787			(9,895)		21,072		0001
Purchased Call/S&P 500 INDEX/SPXQ130SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2026	09/09/2027	1	4,765,000	7636.36		72,905		68,888		73,939			(4,195)		23,129		0001
Purchased Call/S&P 500 INDEX/SPXP13PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2026	07/23/2027	1	1,455,844	7408.3		14,122		11,540		15,422			(2,670)		6,555		0001
Purchased Call/S&P 500 INDEX/SPXQ134SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/24/2027	1	4,003,000	7743.41		98,474		97,927		93,797			(1,353)		19,850		0001
Purchased Call/S&P 500 INDEX/SPXP13VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2026	08/18/2027	1	1,930,000	7691.76		57,900		51,201		56,414			(6,821)		9,064		0001
Purchased Call/S&P 500 INDEX/SPXB210S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/06/2027	1	1,375,435	7537		69,073		53,192		74,765			(15,984)		6,013		0001
Purchased Call/S&P 500 INDEX/SPXQ131SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/13/2027	1	2,148,000	7656.98		72,602		69,402		71,700			(3,759)		10,487		0001
Purchased Call/S&P 500 INDEX/SPXB21PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	06/30/2027	1	6,224,469	7499		326,406		245,255		348,724			(81,601)		26,916		0001
Purchased Call/S&P 500 INDEX/SPXB21PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	07/01/2027	1	16,315,000	7483.23		696,651		523,927		754,069			(173,685)		70,678		0001
Purchased Call/S&P 500 INDEX/SPXP13VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2026	08/17/2027	1	4,492,135	7745		143,208		126,593		137,459			(16,917)		21,063		0001
Purchased Call/S&P 500 INDEX/SPXP13YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/01/2026	09/01/2027	1	1,962,919	7631.47		38,081		35,143		38,199			(3,026)		9,417		0001
Purchased Call/S&P 500 INDEX/SPXQ132S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2026	09/17/2027	1	4,480,000	7637.76		148,736		144,616		147,597			(5,297)		21,997		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXQ133$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2027	1	8,176,000	7706.03		322,134		316,810		310,177			(6,178)		40,486		0001
Purchased Call/S&P 500 INDEX/SPXQ135$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/28/2026	09/24/2027	1	1,811,958	7743		59,008		58,843		57,110			(327)		8,985		0001
Purchased Call/S&P 500 INDEX/SPXQ133$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/21/2026	09/21/2027	1	3,457,000	7764.7		85,042		83,168		79,940			(2,097)		17,071		0001
Purchased Call/S&P 500 INDEX/SPXP13T$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2026	08/09/2027	1	4,326,047	7757.64		67,919		58,377		64,334			(9,994)		20,030		0001
Purchased Call/S&P 500 INDEX/SPXP13U$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/13/2027	1	6,615,000	7785.76		214,326		188,131		197,575			(27,674)		30,824		0001
Purchased Call/S&P 500 INDEX/SPXP130$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/13/2026	07/09/2027	1	3,916,477	.7575		123,811		96,911		131,172			(27,094)		17,212		0001
Purchased Call/S&P 500 INDEX/SPXQ132$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/21/2026	09/21/2027	1	2,951,109	7764.7		27,445		26,840		26,037			(677)		14,572		0001
Purchased Call/S&P 500 INDEX/SPXP13Z$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2026	09/08/2027	1	17,572,000	7673.52		727,481		685,395		718,319			(43,848)		85,171		0001
Purchased Call/S&P 500 INDEX/SPXQ135$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/27/2027	1	4,039,000	7743.41		168,830		167,900		159,291			(2,300)		20,112		0001
Purchased Call/S&P 500 INDEX/SPXB21P$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	07/01/2027	1	6,810,000	7483.23		409,281		307,806		440,774			(102,040)		29,502		0001
Purchased Call/S&P 500 INDEX/SPXP13T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2026	08/03/2027	1	1,550,502	.7601		54,023		45,793		51,738			(8,334)		7,110		0001
Purchased Call/S&P 500 INDEX/SPXQ131$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/10/2027	1	2,455,000	7656.98		99,919		95,478		98,575			(5,216)		11,934		0001
Purchased Call/S&P 500 INDEX/SPXP13Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/07/2027	1	4,186,000	7718.6		53,162		49,940		51,506			(3,756)		20,260		0001
Purchased Call/S&P 500 INDEX/SPXB210$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/10/2026	07/09/2027	1	12,155,000	7575.39		475,261		370,967		488,715			(107,064)		53,420		0001
Purchased Call/S&P 500 INDEX/SPXB21P$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/06/2026	07/06/2027	1	1,918,257	7537.43		27,815		21,302		29,349			(6,554)		8,386		0001
Purchased Call/S&P 500 INDEX/SPXP13N$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2026	07/02/2027	1	4,763,424	7483.24		70,499		53,509		76,249			(17,383)		20,673		0001
Purchased Call/S&P 500 INDEX/SPXB210$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2026	07/20/2027	1	4,946,000	7443.28		149,864		120,552		163,744			(29,562)		22,157		0001
Purchased Call/S&P 500 INDEX/SPXF17U$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2026	08/24/2027	1	522,035	.7653		24,527		22,156		24,119			(2,426)		2,474		0001
Purchased Call/S&P 500 INDEX/SPXQ132$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2026	09/17/2027	1	8,204,000	7637.76		346,209		336,619		343,447			(12,331)		40,283		0001
Purchased Call/S&P 500 INDEX/SPXP130$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/26/2027	1	6,453,919	7411.98		62,603		51,393		68,251			(11,599)		29,207		0001
Purchased Call/S&P 500 INDEX/SPXP13I$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2026	08/26/2027	1	1,803,734	7675.7		90,728		82,230		88,612			(8,700)		8,575		0001
Purchased Call/S&P 500 INDEX/SPXL00GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/08/2026	09/08/2027	1	1,278,100	7673.52		63,777		60,088		63,005			(3,844)		6,195		0001
Purchased Call/S&P 500 INDEX/SPXP13T$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2026	08/06/2027	1	5,001,695	7757.64		48,016		41,214		45,596			(7,123)		23,047		0001
Purchased Call/S&P 500 INDEX/SPXB21P$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2026	07/07/2027	1	10,170,000	7503.85		423,072		325,171		452,447			(98,524)		44,537		0001
Purchased Call/S&P 500 INDEX/SPXQ134$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/24/2027	1	5,378,000	7743.41		189,843		188,789		179,559			(2,608)		26,668		0001
Purchased Call/S&P 500 INDEX/SPXP13N$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2026	07/09/2027	1	5,855,142	7575.39		56,209		43,875		58,232			(12,663)		25,733		0001
Purchased Call/S&P 500 INDEX/SPXP13S$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2026	07/30/2027	1	3,139,000	7489.72		49,910		41,869		52,994			(8,364)		14,300		0001
Purchased Call/S&P 500 INDEX/SPXQ132$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2026	09/17/2027	1	4,891,000	7637.76		121,297		117,937		120,579			(4,320)		24,016		0001
Purchased Call/S&P 500 INDEX/SPXQ135$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/28/2026	09/28/2027	1	2,060,000	7683.69		59,740		59,575		58,239			(327)		10,272		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21W$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2026	09/29/2027	1	6,153,000	7670.84		271,347		271,347		267,791			(743)		30,723		0001
Purchased Call/S&P 500 INDEX/SPXB21U$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/26/2026	08/26/2027	1	2,259,883	7675.7		28,701		26,012		28,381			(2,752)		10,744		0001
Purchased Call/S&P 500 INDEX/SPXB21PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2026	07/07/2027	1	3,203,000	7503.85		91,606		70,408		98,315			(21,333)		14,027		0001
Purchased Call/S&P 500 INDEX/SPXQ131$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/10/2027	1	3,406,000	7656.98		119,551		114,237		118,110			(6,240)		16,557		0001
Purchased Call/S&P 500 INDEX/SPXB210$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/08/2027	1	3,008,570	7482.71		60,773		46,877		65,530			(13,986)		13,199		0001
Purchased Call/S&P 500 INDEX/SPXP13PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2026	07/23/2027	1	2,008,195	7408.3		33,135		27,077		36,342			(6,264)		9,042		0001
Purchased Call/S&P 500 INDEX/SPXB21RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/29/2026	07/29/2027	1	5,260,000	7316.15		296,138		245,558		348,932			(51,114)		23,923		0001
Purchased Call/S&P 500 INDEX/SPXP13RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2026	07/29/2027	1	2,652,000	7316.15		34,211		28,368		38,284			(5,905)		12,061		0001
Purchased Call/S&P 500 INDEX/SPXP130$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2026	07/12/2027	1	5,411,360	7575.39		51,949		40,643		53,806			(11,607)		23,908		0001
Purchased Call/S&P 500 INDEX/SPXP13NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2026	07/02/2027	1	2,100,174	7483.24		39,273		29,809		42,462			(9,684)		9,115		0001
Purchased Call/S&P 500 INDEX/SPXB210$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2026	07/20/2027	1	2,958,000	7443.28		124,532		100,174		136,271			(24,565)		13,251		0001
Purchased Call/S&P 500 INDEX/SPXB21RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2026	07/23/2027	1	3,126,303	7408		104,989		86,273		114,834			(18,904)		14,077		0001
Purchased Call/S&P 500 INDEX/SPXP13PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2026	07/22/2027	1	3,880,446	7498.96		79,161		64,114		83,843			(15,182)		17,443		0001
Purchased Call/S&P 500 INDEX/SPXP13TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2026	08/04/2027	1	2,762,000	7736.52		43,363		36,674		41,496			(6,772)		12,686		0001
Purchased Call/S&P 500 INDEX/SPXP130SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/23/2027	1	3,180,000	7411.98		110,664		90,683		122,092			(20,673)		14,318		0001
Purchased Call/S&P 500 INDEX/SPXQ131$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/10/2027	1	2,543,220	7592		87,103		83,232		85,589			(4,547)		12,363		0001
Purchased Call/S&P 500 INDEX/SPXQ135$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/28/2026	09/28/2027	1	2,451,612	7683.69		41,923		41,807		40,929			(230)		12,224		0001
Purchased Call/S&P 500 INDEX/SPXB21RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2026	07/23/2027	1	2,422,514	7408		100,481		82,568		110,303			(18,092)		10,908		0001
Purchased Call/S&P 500 INDEX/SPXB21SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/04/2026	08/04/2027	1	4,090,000	7736.52		99,796		84,400		95,178			(15,585)		18,785		0001
Purchased Call/S&P 500 INDEX/SPXB21PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	07/01/2027	1	7,773,000	7483.23		303,924		228,571		328,664			(75,773)		33,673		0001
Purchased Call/S&P 500 INDEX/SPXP13PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2026	07/23/2027	1	8,214,000	7408.3		378,665		309,436		418,613			(71,583)		36,985		0001
Purchased Call/S&P 500 INDEX/SPXB21SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/04/2026	08/03/2027	1	7,478,892	7601		334,245		282,539		316,856			(52,341)		34,295		0001
Purchased Call/S&P 500 INDEX/SPXB21SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/06/2026	08/06/2027	1	4,506,000	7709.96		177,536		151,963		169,398			(26,752)		20,763		0001
Purchased Call/S&P 500 INDEX/SPXB21VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2027	1	113,138	7764.64		10,160		9,964		8,850			(223)		559		0001
Purchased Call/S&P 500 INDEX/SPXB21VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2026	09/24/2027	1	8,282,000	7704.13		347,016		344,132		335,985			(5,704)		41,068		0001
Purchased Call/S&P 500 INDEX/SPXB21TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2026	08/17/2027	1	4,320,000	7745.06		105,408		92,922		100,431			(12,707)		20,256		0001
Purchased Call/S&P 500 INDEX/SPXB21TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2026	08/18/2027	1	3,640,238	7691.76		49,871		44,101		48,623			(5,875)		17,095		0001
Purchased Call/S&P 500 INDEX/SPXB21SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/06/2026	08/06/2027	1	2,536,000	7709.96		84,449		72,284		80,977			(12,725)		11,686		0001
Purchased Call/S&P 500 INDEX/SPXB21W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2026	09/29/2027	1	7,298,000	7670.84		240,834		240,834		237,528			(660)		36,440		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2026	08/05/2027	1	4,417,000	7723.55		177,122		150,285		168,036			(27,175)		20,320		0001
Purchased Call/S&P 500 INDEX/SPXB21RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2026	07/23/2027	1	10,591,719	7412		448,978		368,937		493,240			(80,841)		47,691		0001
Purchased Call/S&P 500 INDEX/SPXB21TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2026	08/20/2027	1	3,137,000	7641.16		141,165		126,306		141,437			(15,857)		14,778		0001
Purchased Call/S&P 500 INDEX/SPXB21US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2026	08/27/2027	1	5,783,000	7711.76		211,080		193,490		204,241			(19,136)		27,535		0001
Purchased Call/S&P 500 INDEX/SPXQ130$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2026	09/08/2027	1	2,661,866	7673.52		114,460		107,839		113,101			(6,899)		12,902		0001
Purchased Call/S&P 500 INDEX/SPXP13XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2026	08/26/2027	1	4,329,198	7676		184,676		168,773		175,587			(17,250)		20,582		0001
Purchased Call/S&P 500 INDEX/SPXB21WSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2026	09/30/2027	1	4,631,000	7651.54		188,482		188,482		187,932			(550)		23,155		0001
Purchased Call/S&P 500 INDEX/SPXB21WS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2026	09/29/2027	1	4,215,335	7670.84		42,153		42,153		41,471			(115)		21,048		0001
Purchased Call/S&P 500 INDEX/SPXB21PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	07/01/2027	1	3,910,983	7483.23		49,669		37,355		53,498			(12,383)		16,943		0001
Purchased Call/S&P 500 INDEX/SPXP13U5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2026	08/12/2027	1	1,588,443	7749		52,851		46,245		48,560			(6,969)		7,390		0001
Purchased Call/S&P 500 INDEX/SPXB21SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2026	08/17/2027	1	3,905,735	7745.06		57,805		50,957		55,283			(6,968)		18,314		0001
Purchased Call/S&P 500 INDEX/SPXB21USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2026	08/27/2027	1	23,650,000	7711.76		979,110		897,518		945,101			(88,765)		112,608		0001
Purchased Call/S&P 500 INDEX/SPXP13USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	01/15/2027	1	7,800,000	7100		31,300		22,119		28,298			(9,553)		21,116		0001
Purchased Call/S&P 500 INDEX/SPXP13RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2026	07/28/2027	1	6,939,000	7428.78		365,685		302,219		402,806			(64,120)		31,507		0001
Purchased Call/S&P 500 INDEX/SPXB21USC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2026	08/27/2027	1	33,002,000	7711.76		1,478,490		1,355,282		1,426,554			(134,039)		157,137		0001
Purchased Call/S&P 500 INDEX/SPXP13USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2026	08/26/2027	1	6,353,000	7675.7		270,003		244,713		265,252			(25,891)		30,204		0001
Purchased Call/S&P 500 INDEX/SPXP13ZSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/03/2027	1	4,635,856	7718.6		83,909		78,767		81,288			(5,994)		22,305		0001
Purchased Call/S&P 500 INDEX/SPXQ131SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/13/2027	1	2,188,000	7656.98		104,368		99,767		102,932			(5,403)		10,682		0001
Purchased Call/S&P 500 INDEX/SPXQ130SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2026	09/09/2027	1	7,724,000	7636.36		300,464		283,909		303,872			(17,287)		37,493		0001
Purchased Call/S&P 500 INDEX/SPXB21USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2026	08/27/2027	1	3,247,016	7731		125,576		115,111		121,083			(11,385)		15,460		0001
Purchased Call/S&P 500 INDEX/SPXP13VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2026	08/20/2027	1	3,820,000	7641.16		121,858		109,031		122,053			(13,688)		17,995		0001
Purchased Call/S&P 500 INDEX/SPXP13SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2026	07/30/2027	1	3,698,000	7489.72		91,710		76,935		97,544			(15,369)		16,847		0001
Purchased Call/S&P 500 INDEX/SPXB21USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2026	08/27/2027	1	3,169,706	7731		102,311		93,785		98,881			(9,275)		15,092		0001
Purchased Call/S&P 500 INDEX/SPXB21VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2026	09/24/2027	1	7,008,000	7743.41		359,510		357,513		340,002			(4,938)		34,751		0001
Purchased Call/S&P 500 INDEX/SPXP13YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2026	08/31/2027	1	1,883,104	7686		62,063		57,422		61,167			(4,787)		9,020		0001
Purchased Call/S&P 500 INDEX/SPXQ131SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/10/2027	1	33,996,000	7656.98		1,546,818		1,478,071		1,523,717			(80,741)		165,257		0001
Purchased Call/S&P 500 INDEX/SPXP13WSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2026	08/26/2027	1	6,067,000	7675.7		220,839		200,154		217,688			(21,176)		28,844		0001
Purchased Call/S&P 500 INDEX/SPXP13ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/03/2027	1	8,484,978	7718.6		107,759		101,156		104,400			(7,697)		40,826		0001
Purchased Call/S&P 500 INDEX/SPXP13XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/31/2026	08/31/2027	1	5,791,449	7686.14		55,598		51,156		54,737			(4,570)		27,742		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/07/2027	1	2,083,556	7718.6		42,088		39,537		40,662			(2,974)		10,084		0001
Purchased Call/S&P 500 INDEX/SPXQ130$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2026	09/09/2027	1	3,938,000	7636.36		135,467		128,003		136,882			(7,794)		19,115		0001
Purchased Call/S&P 500 INDEX/SPXQ130$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2026	09/09/2027	1	4,240,000	7636.36		170,448		161,057		172,029			(9,807)		20,581		0001
Purchased Call/S&P 500 INDEX/SPXP13Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/31/2026	08/27/2027	1	2,375,222	7712		76,310		70,146		74,498			(6,342)		11,309		0001
Purchased Call/S&P 500 INDEX/SPXP13Y$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2026	09/01/2027	1	2,098,654	7631		69,996		64,775		69,104			(5,384)		10,068		0001
Purchased Call/S&P 500 INDEX/SPXP13Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/03/2027	1	4,200,000	7718.6		89,460		83,978		86,646			(6,390)		20,208		0001
Purchased Call/S&P 500 INDEX/SPXP13Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/03/2027	1	6,723,000	7718.6		164,714		154,620		158,969			(11,765)		32,348		0001
Purchased Call/S&P 500 INDEX/SPXP13I$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2026	08/26/2027	1	8,060,000	7675.7		313,534		284,167		308,600			(30,065)		38,319		0001
Purchased Call/S&P 500 INDEX/SPXP13S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2026	08/02/2027	1	5,345,985	7489.72		68,963		57,944		72,714			(11,463)		24,474		0001
Purchased Call/S&P 500 INDEX/SPXB210$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/10/2026	07/09/2027	1	8,649,000	7575.39		211,901		165,400		218,882			(47,736)		38,011		0001
Purchased Call/S&P 500 INDEX/SPXB21R$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	1	4,203,000	7428.78		104,655		86,491		113,790			(18,350)		19,084		0001
Purchased Call/S&P 500 INDEX/SPXP13Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/31/2026	08/31/2027	1	3,419,000	7686.14		83,766		77,073		82,182			(6,885)		16,377		0001
Purchased Call/S&P 500 INDEX/SPXP13X$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2026	08/27/2027	1	4,448,000	7711.76		69,834		64,014		67,958			(6,331)		21,179		0001
Purchased Call/S&P 500 INDEX/SPXB21P$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2026	07/07/2027	1	4,470,000	7503.85		201,597		154,946		215,705			(46,947)		19,575		0001
Purchased Call/S&P 500 INDEX/SPXQ131$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/10/2027	1	6,059,000	7656.98		149,657		143,006		148,017			(7,812)		29,453		0001
Purchased Call/S&P 500 INDEX/SPXQ131$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/10/2027	1	2,776,000	7656.98		78,006		74,539		77,088			(4,072)		13,494		0001
Purchased Call/S&P 500 INDEX/SPXP13Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2026	09/03/2027	1	5,230,000	7747.71		203,447		190,449		192,138			(15,050)		25,164		0001
Purchased Call/S&P 500 INDEX/SPXP13Y$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2026	09/03/2027	1	4,262,000	7747.71		170,906		159,987		161,303			(12,642)		20,507		0001
Purchased Call/S&P 500 INDEX/SPXP13V$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/13/2027	1	32,272,000	7785.76		1,436,104		1,260,580		1,300,348			(185,431)		150,376		0001
Purchased Call/S&P 500 INDEX/SPXQ131$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/10/2027	1	4,249,000	7656.98		140,217		133,985		138,521			(7,319)		20,655		0001
Purchased Call/S&P 500 INDEX/SPXB21P$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	07/01/2027	1	3,993,000	7483.23		165,710		124,625		179,392			(41,314)		17,298		0001
Purchased Call/S&P 500 INDEX/SPXP13R$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2026	07/29/2027	1	1,984,139	7316.15		32,937		27,311		36,978			(5,685)		9,024		0001
Purchased Call/S&P 500 INDEX/SPXP13Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2026	09/02/2027	1	4,474,760	7666.6		44,300		41,005		44,012			(3,398)		21,498		0001
Purchased Call/S&P 500 INDEX/SPXP13Y$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/31/2026	08/31/2027	1	3,781,000	7686.14		133,469		122,806		130,483			(10,970)		18,111		0001
Purchased Call/S&P 500 INDEX/SPXP13T$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/10/2026	12/18/2026	1	15,500,000	7000		46,260		28,190		34,458			(18,148)		36,055		0001
Purchased Call/S&P 500 INDEX/SPXP13V$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2026	08/18/2027	1	4,097,000	7691.76		99,967		88,400		97,966			(11,777)		19,241		0001
Purchased Call/S&P 500 INDEX/SPXB21T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2026	08/13/2027	1	6,703,539	7786		272,007		239,427		251,952			(33,153)		31,236		0001
Purchased Call/S&P 500 INDEX/SPXP13Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2026	09/02/2027	1	5,368,000	7666.6		175,534		162,477		173,632			(13,466)		25,790		0001
Purchased Call/S&P 500 INDEX/SPXP13Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2026	09/08/2027	1	10,244,089	7673.52		399,519		376,407		394,532			(24,081)		49,653		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXQ130$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2026	09/09/2027	1	3,685,080	7636.36		35,008		33,079		35,557			(2,014)		17,887		0001
Purchased Call/S&P 500 INDEX/SPXQ131$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/14/2026	11/03/2026	1	7,600,000	7200		21,410		14,719		11,001			(6,851)		11,598		0001
Purchased Call/S&P 500 INDEX/SPXB210$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2026	07/16/2027	1	3,758,676	7458		123,042		98,707		134,742			(24,540)		16,723		0001
Purchased Call/S&P 500 INDEX/SPXQ132$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2026	09/17/2027	1	5,291,843	7650.5		50,802		49,532		50,760			(1,675)		25,984		0001
Purchased Call/S&P 500 INDEX/SPXQ131$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/10/2027	1	8,813,000	7656.98		348,114		332,642		343,174			(18,171)		42,841		0001
Purchased Call/S&P 500 INDEX/SPXP13W$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2026	08/20/2027	1	1,872,084	7641		61,703		55,362		61,007			(6,781)		8,819		0001
Purchased Call/S&P 500 INDEX/SPXB210$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2026	07/16/2027	1	5,608,000	7457.69		206,935		165,548		225,413			(42,638)		24,951		0001
Purchased Call/S&P 500 INDEX/SPXP13Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/07/2027	1	6,753,375	7718.6		68,884		64,710		66,967			(4,867)		32,686		0001
Purchased Call/S&P 500 INDEX/SPXB21PS$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	06/30/2027	1	7,866,829	7499		326,889		245,619		350,477			(81,722)		34,018		0001
Purchased Call/S&P 500 INDEX/SPXQ131$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/13/2027	1	6,010,000	7656.98		148,447		141,904		146,781			(7,685)		29,342		0001
Purchased Call/S&P 500 INDEX/SPXP13Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2026	09/03/2027	1	6,517,000	7747.71		230,702		215,963		218,495			(17,066)		31,357		0001
Purchased Call/S&P 500 INDEX/SPXP13Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2026	09/02/2027	1	6,462,944	7667		276,361		258,655		261,166			(20,499)		31,051		0001
Purchased Call/S&P 500 INDEX/SPXB21RS$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2026	07/26/2027	1	11,761,000	7411.98		539,830		443,166		599,098			(100,023)		53,223		0001
Purchased Call/S&P 500 INDEX/SPXP13V$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2026	08/20/2027	1	4,312,000	7641.16		105,644		94,524		105,924			(11,867)		20,313		0001
Purchased Call/S&P 500 INDEX/SPXQ135$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2026	09/29/2027	1	2,986,000	7670.84		38,221		38,221		37,928			(105)		14,910		0001
Purchased Call/S&P 500 INDEX/SPXB21T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2026	08/13/2027	1	3,441,306	7786		109,673		96,537		102,849			(13,367)		16,035		0001
Purchased Call/S&P 500 INDEX/SPXQ131$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/10/2027	1	7,049,000	7656.98		334,828		319,946		330,041			(17,477)		34,266		0001
Purchased Call/S&P 500 INDEX/SPXQ130$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2026	09/09/2027	1	2,069,044	7636.36		40,346		38,123		40,784			(2,321)		10,043		0001
Purchased Call/S&P 500 INDEX/SPXQ131$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/10/2027	1	12,212,000	7656.98		450,623		430,595		445,216			(23,522)		59,364		0001
Purchased Call/S&P 500 INDEX/SPXB210$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2026	07/20/2027	1	12,372,000	7443.28		565,400		454,812		619,595			(111,531)		55,424		0001
Purchased Call/S&P 500 INDEX/SPXQ134$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/24/2027	1	4,136,000	7743.41		107,950		107,350		102,432			(1,483)		20,509		0001
Purchased Call/S&P 500 INDEX/SPXQ134$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2026	09/24/2027	1	3,136,533	7704.13		64,613		64,076		62,700			(1,062)		15,553		0001
Purchased Call/S&P 500 INDEX/SPXB210$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2026	07/20/2027	1	1,724,286	7443.28		27,244		21,915		29,697			(5,374)		7,724		0001
Purchased Call/S&P 500 INDEX/SPXB210$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2026	07/16/2027	1	3,520,030	7458		146,476		117,507		160,754			(29,214)		15,661		0001
Purchased Call/S&P 500 INDEX/SPXQ134$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/24/2027	1	13,205,000	7743.41		485,944		483,244		459,848			(6,675)		65,480		0001
Purchased Call/S&P 500 INDEX/SPXQ132$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2026	09/16/2027	1	4,689,674	7552		194,652		189,245		192,972			(6,952)		22,994		0001
Purchased Call/S&P 500 INDEX/SPXQ131$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2026	09/15/2027	1	3,198,089	7585.73		55,647		53,501		56,601			(2,287)		15,658		0001
Purchased Call/S&P 500 INDEX/SPXP13W$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2026	08/23/2027	1	2,362,000	7674.37		57,633		51,758		57,042			(6,282)		11,178		0001
Purchased Call/S&P 500 INDEX/SPXB21RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/23/2026	07/23/2027	1	3,354,000	7408.3		109,676		89,624		120,995			(20,733)		15,102		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXQ134$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/24/2027	1	10,545,000	7743.41		346,931		345,003		328,837			(4,766)		52,290		0001
Purchased Call/S&P 500 INDEX/SPXB210$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2026	07/14/2027	1	2,791,128	7544		92,041		72,718		95,605			(19,470)		12,375		0001
Purchased Call/S&P 500 INDEX/SPXP13V$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/13/2027	1	4,499,000	7785.76		179,510		157,570		163,685			(23,179)		20,964		0001
Purchased Call/S&P 500 INDEX/SPXB21P$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/06/2026	07/06/2027	1	2,618,000	7537.43		63,879		48,921		67,523			(15,051)		11,444		0001
Purchased Call/S&P 500 INDEX/SPXB21T$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2026	08/18/2027	1	5,676,519	7692		238,603		211,579		228,279			(27,531)		26,658		0001
Purchased Call/S&P 500 INDEX/SPXB21R$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2026	07/27/2027	1	1,853,477	7413.18		30,212		24,885		32,877			(5,380)		8,402		0001
Purchased Call/S&P 500 INDEX/SPXQ133$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2027	1	4,207,000	7764.64		103,072		101,084		97,318			(2,259)		20,803		0001
Purchased Call/S&P 500 INDEX/SPXQ132$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2026	09/15/2027	1	4,221,000	7585.73		104,681		100,644		106,463			(4,302)		20,667		0001
Purchased Call/S&P 500 INDEX/SPXQ133$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2027	1	3,125,520	7764.64		39,694		38,929		37,652			(870)		15,455		0001
Purchased Call/S&P 500 INDEX/SPXB21R$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2026	07/27/2027	1	2,088,000	7413.18		112,543		92,701		125,091			(20,042)		9,465		0001
Purchased Call/S&P 500 INDEX/SPXP13V$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/16/2027	1	5,348,000	7785.76		223,546		196,450		203,387			(28,629)		25,037		0001
Purchased Call/S&P 500 INDEX/SPXB21T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2026	08/17/2027	1	3,526,394	7745.06		75,112		66,215		71,581			(9,055)		16,535		0001
Purchased Call/S&P 500 INDEX/SPXQ133$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2027	1	3,985,000	7764.64		115,167		112,946		108,672			(2,524)		19,705		0001
Purchased Call/S&P 500 INDEX/SPXL001$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J8570P30	07/24/2026	02/12/2027	1	7,400,000	7700		287,660		193,701		312,266			(96,359)		22,502		0001
Purchased Call/S&P 500 INDEX/SPXQ131$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/10/2027	1	1,753,683	7592		72,573		69,348		71,175			(3,788)		8,525		0001
Purchased Call/S&P 500 INDEX/SPXQ132$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2026	09/15/2027	1	2,618,000	7585.73		70,162		67,456		71,379			(2,883)		12,818		0001
Purchased Call/S&P 500 INDEX/SPXQ130$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2026	09/10/2027	1	3,545,621	7591.7		71,622		68,249		73,469			(3,924)		17,236		0001
Purchased Call/S&P 500 INDEX/SPXQ134$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/24/2027	1	11,557,000	7743.41		499,262		496,489		470,811			(6,858)		57,308		0001
Purchased Call/S&P 500 INDEX/SPXQ133$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2027	1	2,614,018	7764.64		41,040		40,249		38,983			(900)		12,926		0001
Purchased Call/S&P 500 INDEX/SPXQ133$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2027	1	9,268,000	7706.03		341,989		336,336		329,326			(6,559)		45,893		0001
Purchased Call/S&P 500 INDEX/SPXQ135$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/24/2027	1	4,152,576	7704		139,127		138,354		132,172			(1,911)		20,592		0001
Purchased Call/S&P 500 INDEX/SPXE05E$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2026	07/16/2027	1	4,515,000	7457.69		274,964		219,971		299,338			(56,655)		20,088		0001
Purchased Call/S&P 500 INDEX/SPXE05G$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2026	08/18/2027	1	9,095,000	7691.76		495,678		438,326		471,967			(58,395)		42,712		0001
Purchased Call/S&P 500 INDEX/SPXE05F$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2026	07/23/2027	1	1,964,175	7412		106,975		88,150		117,226			(19,018)		8,844		0001
Purchased Call/S&P 500 INDEX/SPXQ134$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2026	09/24/2027	1	7,920,000	7704.13		312,840		310,240		301,310			(5,143)		39,273		0001
Purchased Call/S&P 500 INDEX/SPXQ131$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/09/2027	1	157,739	7654		7,961		7,606		7,766			(417)		766		0001
Purchased Call/S&P 500 INDEX/SPXQ131$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/10/2027	1	3,652,000	7656.98		115,768		110,623		114,237			(6,043)		17,753		0001
Purchased Call/S&P 500 INDEX/SPXE05H$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/15/2026	09/15/2027	1	3,081,000	7585.73		186,092		178,915		191,333			(7,648)		15,085		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXQ130SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2026	09/10/2027	1	2,715,000	7591.7		89,324		85,117		91,491			(4,894)		13,198		0001
Purchased Call/S&P 500 INDEX/SPXQ135SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/28/2026	09/28/2027	1	4,465,000	7683.69		190,656		190,130		185,791			(1,045)		22,264		0001
Purchased Call/S&P 500 INDEX/SPXE05GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/27/2026	08/26/2027	1	5,222,399	7676		283,537		259,121		266,695			(26,484)		24,828		0001
Purchased Call/S&P 500 INDEX/SPXE05ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/20/2026	07/20/2027	1	2,247,000	7443.28		126,956		102,124		139,518			(25,043)		10,066		0001
Purchased Call/S&P 500 INDEX/SPXQ131SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/10/2027	1	2,705,000	7656.98		119,832		114,506		118,159			(6,255)		13,149		0001
Purchased Call/S&P 500 INDEX/SPXE05GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/19/2026	08/18/2027	1	3,487,782	7692		185,055		164,096		174,384			(21,352)		16,379		0001
Purchased Call/S&P 500 INDEX/SPXE05ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2026	07/19/2027	1	2,632,000	7457.69		148,445		119,001		161,849			(30,336)		11,771		0001
Purchased Call/S&P 500 INDEX/SPXE05ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/20/2026	07/20/2027	1	3,008,000	7443.28		166,944		134,291		183,468			(32,931)		13,475		0001
Purchased Call/S&P 500 INDEX/SPXE05DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/06/2026	07/02/2027	1	2,589,201	7483		84,805		64,726		89,451			(20,203)		11,237		0001
Purchased Call/S&P 500 INDEX/SPXQ135S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/24/2027	1	3,751,927	7704		151,744		150,901		143,667			(2,084)		18,605		0001
Purchased Call/S&P 500 INDEX/SPXE05CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/06/2026	07/06/2027	1	2,458,000	7537.43		129,537		99,204		135,102			(30,521)		10,745		0001
Purchased Call/S&P 500 INDEX/SPXQ131SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/14/2026	12/18/2026	1	7,600,000	7200		29,400		24,658		21,316			(4,952)		17,679		0001
Purchased Call/S&P 500 INDEX/SPXB21TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2026	08/25/2027	1	2,113,000	7677.28		31,061		28,066		30,967			(3,064)		10,030		0001
Purchased Call/S&P 500 INDEX/SPXQ135S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/27/2027	1	9,925,000	7743.41		449,603		447,125		423,703			(6,125)		49,421		0001
Purchased Call/S&P 500 INDEX/SPXE05GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/19/2026	08/17/2027	1	4,244,293	7745		168,274		149,163		159,548			(19,470)		19,901		0001
Purchased Call/S&P 500 INDEX/SPXE05DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/06/2026	07/02/2027	1	6,615,184	7483		284,312		216,996		298,897			(67,731)		28,710		0001
Purchased Call/S&P 500 INDEX/SPXB21USI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2026	08/27/2027	1	17,336,000	7711.76		939,611		861,310		898,763			(85,185)		82,544		0001
Purchased Call/S&P 500 INDEX/SPXQ131SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/13/2027	1	3,795,000	7656.98		163,565		156,355		161,383			(8,468)		18,528		0001
Purchased Call/S&P 500 INDEX/SPXE05CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/06/2026	07/06/2027	1	3,747,000	7537.43		119,529		91,540		126,099			(28,163)		16,380		0001
Purchased Call/S&P 500 INDEX/SPXE05GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/19/2026	08/13/2027	1	1,593,081	7799		77,902		68,955		71,993			(9,114)		7,423		0001
Purchased Call/S&P 500 INDEX/SPXB21USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/08/2027	1	104,345	7673.52		9,214		8,681		8,784			(555)		506		0001
Purchased Call/S&P 500 INDEX/SPXB21USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/01/2026	09/01/2027	1	3,203,000	7631.47		138,049		127,401		139,113			(10,968)		15,366		0001
Purchased Call/S&P 500 INDEX/SPXB21USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/04/2026	09/03/2027	1	6,935,000	7718.6		389,054		365,212		372,223			(27,790)		33,368		0001
Purchased Call/S&P 500 INDEX/SPXB21US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/26/2026	08/26/2027	1	2,391,249	7675.7		49,499		44,863		49,053			(4,746)		11,369		0001
Purchased Call/S&P 500 INDEX/SPXB21USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2026	08/30/2027	1	3,545,000	7711.76		146,763		134,634		141,742			(13,197)		16,956		0001
Purchased Call/S&P 500 INDEX/SPXB21WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2026	09/29/2027	1	4,256,000	7670.84		105,123		105,123		103,635			(288)		21,251		0001
Purchased Call/S&P 500 INDEX/SPXB21VSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/17/2026	09/17/2027	1	2,044,000	7637.76		88,710		86,252		88,362			(3,160)		10,036		0001
Purchased Call/S&P 500 INDEX/SPXK00VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2026	07/08/2027	1	70,944	7482.71		6,520		5,029		6,507			(1,500)		311		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/01/2026	09/01/2027	1	3,282,000	7631.47		134,234		123,880		135,407			(10,665)		15,745		0001
Purchased Call/S&P 500 INDEX/SPXE05FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2026	07/27/2027	1	10,497,761	7413		575,331		475,204		630,437			(101,157)		47,586		0001
Purchased Call/S&P 500 INDEX/SPXE05ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/20/2026	07/19/2027	1	3,701,776	7458		197,129		158,465		216,176			(38,992)		16,555		0001
Purchased Call/S&P 500 INDEX/SPXL00HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2026	09/03/2027	1	2,368,189	7719		119,321		112,636		119,595			(6,980)		11,395		0001
Purchased Call/S&P 500 INDEX/SPXE05HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/28/2026	09/24/2027	1	5,391,042	7743		283,246		282,457		273,872			(1,569)		26,733		0001
Purchased Call/S&P 500 INDEX/SPXL00D8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	08/31/2026	08/27/2027	1	2,865,737	7712		151,556		139,313		146,931			(12,595)		13,645		0001
Purchased Call/S&P 500 INDEX/SPXF17U8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	76,394	7674.37		4,629		4,154		4,462			(509)		360		0001
Purchased Call/S&P 500 INDEX/SPXE05C8Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/06/2026	07/06/2027	1	3,891,488	7537.43		37,358		28,610		39,488			(8,802)		17,011		0001
Purchased Call/S&P 500 INDEX/SPXL001S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/11/2026	09/10/2027	1	5,627,020	7656.98		55,145		52,694		54,162			(2,878)		27,353		0001
Purchased Call/S&P 500 INDEX/SPXL006ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	08/10/2026	08/10/2027	1	1,615,024	7753.11		15,666		13,508		14,859			(2,189)		7,490		0001
Purchased Call/S&P 500 INDEX/SPXL000SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	07/22/2026	07/22/2027	1	120,526	7498.96		11,257		9,117		11,189			(2,159)		542		0001
Purchased Call/S&P 500 INDEX/SPXK00ZS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	07/21/2026	07/21/2027	1	4,070,967	7509.2		52,108		42,060		55,270			(10,136)		18,268		0001
Purchased Call/S&P 500 INDEX/SPXL006SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	08/07/2026	08/06/2027	1	126,843	7757.64		11,403		9,788		9,073			(1,692)		584		0001
Purchased Call/S&P 500 INDEX/SPXL00LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	3,834,670	7650.5		80,528		78,515		80,137			(2,655)		18,829		0001
Purchased Call/S&P 500 INDEX/SPXL00PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/30/2026	09/30/2027	1	2,230,263	7651.54		45,497		45,497		45,183					11,151		0001
Purchased Call/S&P 500 INDEX/SPXP13QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2026	07/16/2027	1	3,708,359	7533.77		75,280		60,057		78,967			(15,675)		16,499		0001
Purchased Call/S&P 500 INDEX/SPXP13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2026	08/02/2027	1	2,473,111	7489.72		53,419		44,884		56,758			(8,879)		11,322		0001
Purchased Call/S&P 500 INDEX/SPXP13PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2026	07/16/2027	1	3,745,947	7457.69		35,961		28,769		39,052			(7,410)		16,666		0001
Purchased Call/S&P 500 INDEX/SPXQ135SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/28/2026	09/28/2027	1	2,522,952	7683.69		24,473		24,405		23,878			(134)		12,580		0001
Purchased Call/S&P 500 INDEX/SPXP13QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2026	07/16/2027	1	1,135,994	7533.77		10,224		8,157		10,746			(2,129)		5,054		0001
Purchased Call/S&P 500 INDEX/SPXP13NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2026	07/09/2027	1	6,086,983	7575.39		77,305		60,341		80,013			(17,415)		26,752		0001
Purchased Call/S&P 500 INDEX/SPXL002SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	08/03/2026	08/03/2027	1	2,254,187	7600.5		43,731		36,864		44,776			(6,949)		10,337		0001
Purchased Call/S&P 500 INDEX/SPXL00H8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/10/2026	09/10/2027	1	3,559,626	7591.7		56,242		53,594		57,721			(3,082)		17,304		0001
Purchased Call/S&P 500 INDEX/SPXK00XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	07/13/2026	07/13/2027	1	3,822,807	7515.34		68,428		53,725		72,894			(14,810)		16,920		0001
Purchased Call/S&P 500 INDEX/SPXL006SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	08/07/2026	08/06/2027	1	62,896	7757.64		3,698		3,174		3,298			(549)		290		0001
Purchased Call/S&P 500 INDEX/SPXP13TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/10/2026	12/31/2026	1	15,500,000	7100		63,900		41,240		51,514			(22,790)		38,909		0001
Purchased Call/S&P 500 INDEX/SPXE05ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/13/2026	07/13/2027	1	2,432,000	7515.34		59,584		46,781		63,618			(12,896)		10,764		0001
Purchased Call/S&P 500 INDEX/SPXE05ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/13/2026	07/13/2027	1	3,709,000	7515.34		107,561		84,449		114,674			(23,280)		16,416		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE05ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2026	07/16/2027	1	2,092,000	7457.69		121,127		96,901		132,068			(24,957)		9,308		0001
Purchased Call/S&P 500 INDEX/SPXE05GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/19/2026	08/19/2027	1	10,982,000	7707.98		596,323		528,969		562,443			(68,618)		51,654		0001
Purchased Call/S&P 500 INDEX/SPXE05GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2026	08/17/2027	1	5,375,072	7745		271,514		240,012		255,910			(32,074)		25,203		0001
Purchased Call/S&P 500 INDEX/SPXL001$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/11/2026	09/13/2027	1	6,324,937	7656.98		61,984		59,252		60,868			(3,209)		30,879		0001
Purchased Call/S&P 500 INDEX/SPXE05D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/06/2026	07/02/2027	1	2,057,891	7483		83,875		64,016		88,221			(19,981)		8,931		0001
Purchased Call/S&P 500 INDEX/SPXE05GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2026	08/17/2027	1	3,454,297	7745		132,542		117,164		126,784			(15,657)		16,197		0001
Purchased Call/S&P 500 INDEX/SPXE05C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/06/2026	07/06/2027	1	2,722,000	7537.43		74,311		56,910		78,448			(17,509)		11,899		0001
Purchased Call/S&P 500 INDEX/SPXE05ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2026	07/09/2027	1	3,396,000	7543.64		201,722		157,019		208,045			(45,871)		14,925		0001
Purchased Call/S&P 500 INDEX/SPXP13Q$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/26/2027	1	2,886,879	7411.98		48,500		39,815		53,120			(8,986)		13,064		0001
Purchased Call/S&P 500 INDEX/SPXE05GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2026	08/18/2027	1	2,802,000	7691.76		132,535		117,200		127,209			(15,614)		13,159		0001
Purchased Call/S&P 500 INDEX/SPXL00B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	08/24/2026	08/24/2027	1	4,536,828	7652.86		111,152		100,129		111,933			(11,267)		21,504		0001
Purchased Call/S&P 500 INDEX/SPXE05GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/17/2026	08/17/2027	1	3,936,000	7745.06		219,235		193,265		199,376			(26,428)		18,456		0001
Purchased Call/S&P 500 INDEX/SPXE05GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2026	08/17/2027	1	10,982,495	7745		444,401		392,841		424,212			(52,498)		51,496		0001
Purchased Call/S&P 500 INDEX/SPXE05FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2026	07/28/2027	1	5,191,593	7427		217,375		180,145		241,968			(37,623)		23,573		0001
Purchased Call/S&P 500 INDEX/SPXE05HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2026	09/29/2027	1	1,934,575	7677		64,784		64,784		62,760					9,660		0001
Purchased Call/S&P 500 INDEX/SPXL00B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	08/24/2026	08/24/2027	1	1,885,820	7652.86		33,002		29,729		33,201			(3,345)		8,938		0001
Purchased Call/S&P 500 INDEX/SPXL009$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	08/14/2026	08/13/2027	1	5,008,347	7799		257,437		225,972		228,633			(33,240)		23,337		0001
Purchased Call/S&P 500 INDEX/SPXF17RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2026	07/29/2027	1	3,280,000	7316.15		106,272		88,121		121,878			(18,343)		14,918		0001
Purchased Call/S&P 500 INDEX/SPXF17TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/20/2027	1	4,481,000	7674.37		155,043		139,108		152,995			(17,038)		21,109		0001
Purchased Call/S&P 500 INDEX/SPXF17PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2026	07/12/2027	1	3,256,819	7575.39		65,788		51,470		68,247			(14,699)		14,389		0001
Purchased Call/S&P 500 INDEX/SPXF17PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2026	07/12/2027	1	3,980,000	7575.39		97,510		76,289		101,096			(21,787)		17,584		0001
Purchased Call/S&P 500 INDEX/SPXF17QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2026	07/15/2027	1	4,452,571	7572		181,504		144,699		190,335			(37,896)		19,776		0001
Purchased Call/S&P 500 INDEX/SPXF17PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2026	07/15/2027	1	3,843,000	7572.4		94,154		74,441		97,724			(19,863)		17,068		0001
Purchased Call/S&P 500 INDEX/SPXF17QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2026	07/16/2027	1	4,241,513	7534		170,437		136,350		185,100			(35,118)		18,871		0001
Purchased Call/S&P 500 INDEX/SPXF17QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2026	07/19/2027	1	3,069,000	7457.69		92,684		74,300		101,295			(18,941)		13,725		0001
Purchased Call/S&P 500 INDEX/SPXF17SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2026	07/30/2027	1	4,862,000	7437.63		222,680		186,286		244,967			(37,825)		22,149		0001
Purchased Call/S&P 500 INDEX/SPXF17PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2026	07/15/2027	1	2,913,000	7572.4		165,167		130,587		166,897			(34,843)		12,938		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17T$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/19/2026	08/19/2027	1	9,051,000	7707.98		405,485		359,686		387,003			(46,659)		42,572		0001
Purchased Call/S&P 500 INDEX/SPXF17VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/27/2026	08/27/2027	1	4,727,000	7730.99		211,297		193,152		200,198			(19,682)		22,507		0001
Purchased Call/S&P 500 INDEX/SPXF17R$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/28/2026	07/28/2027	1	4,756,000	7428.78		173,118		143,073		190,259			(30,355)		21,595		0001
Purchased Call/S&P 500 INDEX/SPXF17PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2026	07/09/2027	1	30,126,000	7575.39		1,358,683		1,060,527		1,387,874			(306,077)		132,400		0001
Purchased Call/S&P 500 INDEX/SPXF170$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2026	07/08/2027	1	3,606,000	7482.71		116,474		89,842		126,004			(26,805)		15,820		0001
Purchased Call/S&P 500 INDEX/SPXQ133$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/21/2026	09/21/2027	1	2,796,805	7764.7		45,029		44,036		42,490			(1,110)		13,811		0001
Purchased Call/S&P 500 INDEX/SPXF17S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2026	07/30/2027	1	7,737,000	7489.72		307,159		257,672		328,412			(51,474)		35,247		0001
Purchased Call/S&P 500 INDEX/SPXF17R$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/21/2027	1	3,454,232	7509		137,241		111,082		144,846			(26,393)		15,501		0001
Purchased Call/S&P 500 INDEX/SPXQ131$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2026	09/15/2027	1	4,679,116	7585.73		59,893		57,583		60,926			(2,461)		22,910		0001
Purchased Call/S&P 500 INDEX/SPXF170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2026	07/19/2027	1	2,252,000	7457.69		55,399		44,411		60,491			(11,321)		10,071		0001
Purchased Call/S&P 500 INDEX/SPXF17S$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2026	07/30/2027	1	14,517,000	7437.63		612,617		512,494		672,906			(104,061)		66,133		0001
Purchased Call/S&P 500 INDEX/SPXL000$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/24/2026	10/07/2026	1	3,700,000	7000		37,565		3,175		849			(34,059)		2,562		0001
Purchased Call/S&P 500 INDEX/SPXK00X$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/10/2026	07/09/2027	1	5,635,099	7544		238,151		185,890		245,826			(53,649)		24,766		0001
Purchased Call/S&P 500 INDEX/SPXK00IWSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	1	4,510,000	7575.39		218,735		170,735		222,803			(49,275)		19,821		0001
Purchased Call/S&P 500 INDEX/SPXL008$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/10/2027	1	1,984,796	7753		80,289		70,197		73,024			(10,646)		9,205		0001
Purchased Call/S&P 500 INDEX/SPXL00A$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/20/2026	08/18/2027	1	1,638,345	7692		52,545		46,983		52,343			(5,935)		7,694		0001
Purchased Call/S&P 500 INDEX/SPXK00IW5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2026	07/09/2027	1	2,509,000	7543.64		125,450		97,649		130,589			(28,527)		11,027		0001
Purchased Call/S&P 500 INDEX/SPXL002$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/29/2026	07/29/2027	1	3,010,000	7316.15		183,911		152,499		218,561			(31,744)		13,690		0001
Purchased Call/S&P 500 INDEX/SPXL003$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/03/2026	08/03/2027	1	2,495,000	7600.5		136,227		114,836		136,848			(21,647)		11,441		0001
Purchased Call/S&P 500 INDEX/SPXK00YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/16/2026	07/16/2027	1	6,598,000	7533.77		364,210		290,561		378,906			(75,835)		29,355		0001
Purchased Call/S&P 500 INDEX/SPXK00US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/01/2026	06/30/2027	1	3,974,661	7499		160,399		120,521		172,227			(40,100)		17,187		0001
Purchased Call/S&P 500 INDEX/SPXK00YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/20/2026	07/15/2027	1	4,793,329	7572		184,355		147,793		202,599			(36,871)		21,289		0001
Purchased Call/S&P 500 INDEX/SPXK00ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/21/2026	07/20/2027	1	4,838,132	7443		164,944		133,049		175,036			(32,173)		21,674		0001
Purchased Call/S&P 500 INDEX/SPXK00U$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2026	07/02/2027	1	16,469,000	7483.24		602,765		457,501		655,349			(148,627)		71,475		0001
Purchased Call/S&P 500 INDEX/SPXL009$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/12/2027	1	8,949,518	7749		378,644		331,313		343,890			(49,931)		41,636		0001
Purchased Call/S&P 500 INDEX/SPXL008$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/12/2026	08/12/2027	1	6,557,000	7748.5		270,804		234,995		252,317			(36,355)		30,505		0001
Purchased Call/S&P 500 INDEX/SPXL008$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/13/2027	1	2,831,000	7798.99		101,916		89,212		92,781			(13,403)		13,191		0001
Purchased Call/S&P 500 INDEX/SPXK00IWSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/09/2026	07/09/2027	1	4,432,000	7543.64		108,584		84,521		114,732			(24,692)		19,478		0001
Purchased Call/S&P 500 INDEX/SPXL007$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/11/2026	08/11/2027	1	3,852,000	7728.2		107,086		92,631		102,741			(14,669)		17,892		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXX00ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	07/22/2026	07/22/2027	1	4,662,000	7498.96		148,718		120,449		157,999			(28,521)		20,956		0001
Purchased Call/S&P 500 INDEX/SPXL001SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/24/2026	07/23/2027	1	7,754,000	7411.98		236,497		193,796		261,592			(44,181)		34,914		0001
Purchased Call/S&P 500 INDEX/SPXL000SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	07/23/2026	07/23/2027	1	3,937,000	7408.3		146,850		120,002		162,792			(27,761)		17,727		0001
Purchased Call/S&P 500 INDEX/SPXL000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	07/23/2026	07/23/2027	1	4,667,000	7408.3		249,218		203,654		277,613			(47,112)		21,014		0001
Purchased Call/S&P 500 INDEX/SPXX00ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	07/21/2026	07/21/2027	1	12,748,000	7509.2		583,858		471,269		617,611			(113,572)		57,206		0001
Purchased Call/S&P 500 INDEX/SPXX00YS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/15/2026	07/09/2027	1	1,696,887	7575		88,287		69,492		90,369			(18,936)		7,458		0001
Purchased Call/S&P 500 INDEX/SPXL001SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/24/2026	07/23/2027	1	6,013,000	7411.98		223,684		183,296		248,215			(41,787)		27,074		0001
Purchased Call/S&P 500 INDEX/SPXL00CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	08/25/2026	08/25/2027	1	11,072,000	7677.28		601,210		543,242		585,243			(59,297)		52,559		0001
Purchased Call/S&P 500 INDEX/SPXX00USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	07/02/2026	07/02/2027	1	5,270,000	7483.24		106,454		80,799		115,640			(26,249)		22,872		0001
Purchased Call/S&P 500 INDEX/SPXL001SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/24/2026	07/23/2027	1	2,590,000	7411.98		158,249		129,676		177,011			(29,563)		11,662		0001
Purchased Call/S&P 500 INDEX/SPXX00W8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	07/10/2026	07/09/2027	1	3,795,000	7575.39		59,961		46,803		62,200			(13,508)		16,679		0001
Purchased Call/S&P 500 INDEX/SPXX00ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	07/20/2026	07/15/2027	1	1,506,908	7572		73,495		58,919		80,651			(14,699)		6,693		0001
Purchased Call/S&P 500 INDEX/SPXL008S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	08/12/2026	08/10/2027	1	1,682,425	7753		68,746		59,605		63,794			(9,280)		7,802		0001
Purchased Call/S&P 500 INDEX/SPXL005ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	08/07/2026	08/06/2027	1	3,606,000	7757.64		208,427		178,900		185,470			(30,920)		16,616		0001
Purchased Call/S&P 500 INDEX/SPXL008SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	08/13/2026	08/10/2027	1	2,713,589	7753		114,618		100,211		103,896			(15,198)		12,584		0001
Purchased Call/S&P 500 INDEX/SPXL000SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC	07/24/2026	10/23/2026	1	3,700,000	7000		42,020		10,626		3,692			(31,400)		4,644		0001
Purchased Call/S&P 500 INDEX/SPXX00W8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/10/2026	07/09/2027	1	5,088,000	7575.39		278,314		217,239		281,424			(62,697)		22,361		0001
Purchased Call/S&P 500 INDEX/SPXL000SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	07/23/2026	07/22/2027	1	3,307,041	7499		125,703		102,657		141,223			(23,828)		14,865		0001
Purchased Call/S&P 500 INDEX/SPXL003SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/04/2026	07/21/2027	1	3,123,827	7509		113,318		95,136		109,723			(18,402)		14,018		0001
Purchased Call/S&P 500 INDEX/SPXL007SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	08/12/2026	08/12/2027	1	2,153,000	7748.5		83,752		72,677		78,321			(11,243)		10,016		0001
Purchased Call/S&P 500 INDEX/SPXX00W8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	07/10/2026	07/12/2027	1	2,829,000	7575.39		150,786		117,970		152,867			(33,691)		12,499		0001
Purchased Call/S&P 500 INDEX/SPXL009SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	08/14/2026	08/13/2027	1	5,883,000	7785.76		340,037		298,477		297,813			(43,906)		27,413		0001
Purchased Call/S&P 500 INDEX/SPXL00DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	08/28/2026	08/30/2027	1	8,637,000	7711.76		387,801		355,752		372,792			(34,870)		41,310		0001
Purchased Call/S&P 500 INDEX/SPXL003SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	08/03/2026	08/03/2027	1	2,081,000	7600.5		100,512		84,729		101,599			(15,972)		9,543		0001
Purchased Call/S&P 500 INDEX/SPXL006S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	08/07/2026	08/09/2027	1	1,825,000	7757.64		104,755		90,037		93,486			(15,414)		8,450		0001
Purchased Call/S&P 500 INDEX/SPXL00BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	08/21/2026	08/20/2027	1	4,300,000	7674.37		67,510		60,571		67,287			(7,419)		20,257		0001
Purchased Call/S&P 500 INDEX/SPXX00ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	07/21/2026	07/21/2027	1	2,878,632	7509.2		27,923		22,538		29,527			(5,432)		12,918		0001
Purchased Call/S&P 500 INDEX/SPXL001SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/24/2026	07/23/2027	1	22,372,000	7411.98		946,336		775,469		1,051,601			(176,788)		100,734		0001
Purchased Call/S&P 500 INDEX/SPXL008SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	08/13/2026	08/10/2027	1	1,759,956	7753		58,602		51,236		53,934			(7,770)		8,162		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL001$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/11/2026	09/10/2027	1	2,631,000	7656.98		147,336		140,788		145,203			(7,691)		12,790		0001
Purchased Call/S&P 500 INDEX/SPXL009$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/12/2027	1	4,230,681	7749		169,746		148,528		154,777			(22,384)		19,682		0001
Purchased Call/S&P 500 INDEX/SPXX00VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/07/2026	07/07/2027	1	2,023,000	7503.85		33,177		25,500		35,544			(7,726)		8,859		0001
Purchased Call/S&P 500 INDEX/SPXX00US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/02/2026	06/30/2027	1	2,047,325	7499		80,895		61,291		89,714			(20,057)		8,853		0001
Purchased Call/S&P 500 INDEX/SPXL00P9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/30/2027	1	7,646,000	7651.54		419,765		419,765		420,117					38,230		0001
Purchased Call/S&P 500 INDEX/SPXL00GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/08/2026	09/08/2027	1	4,398,000	7673.52		107,751		101,517		107,178			(6,495)		21,317		0001
Purchased Call/S&P 500 INDEX/SPXL006S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	2,690,776	7710		107,126		91,949		100,884			(15,892)		12,399		0001
Purchased Call/S&P 500 INDEX/SPXL00DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/28/2026	08/27/2027	1	4,062,000	7711.76		231,534		212,240		219,587			(20,991)		19,341		0001
Purchased Call/S&P 500 INDEX/SPXL00ASM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/20/2026	08/18/2027	1	2,830,568	7692		112,108		100,241		111,140			(12,662)		13,293		0001
Purchased Call/S&P 500 INDEX/SPXL008S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/12/2026	08/11/2027	1	2,117,527	7728		69,752		60,503		65,835			(9,390)		9,836		0001
Purchased Call/S&P 500 INDEX/SPXL00GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/04/2026	09/03/2027	1	5,113,489	7748		206,626		193,964		198,461			(14,759)		24,604		0001
Purchased Call/S&P 500 INDEX/SPXL00FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/04/2026	09/03/2027	1	5,537,000	7718.6		328,898		308,743		312,733			(23,493)		26,641		0001
Purchased Call/S&P 500 INDEX/SPXL00HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/09/2027	1	3,624,201	7636		192,715		183,615		199,057			(10,589)		17,592		0001
Purchased Call/S&P 500 INDEX/SPXL00MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/21/2026	09/21/2027	1	1,963,000	7764.7		111,891		109,425		103,183			(2,759)		9,693		0001
Purchased Call/S&P 500 INDEX/SPXL00ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/02/2026	09/01/2027	1	2,777,855	7631		155,330		143,744		153,222			(11,948)		13,326		0001
Purchased Call/S&P 500 INDEX/SPXL006SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/10/2026	08/10/2027	1	2,785,000	7753.11		61,827		53,311		58,660			(8,639)		12,916		0001
Purchased Call/S&P 500 INDEX/SPXX00US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/02/2026	07/02/2027	1	11,722,000	7483.24		459,502		348,764		498,237			(113,302)		50,873		0001
Purchased Call/S&P 500 INDEX/SPXL00DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/28/2026	08/30/2027	1	3,061,000	7711.76		119,379		109,513		115,385			(10,734)		14,641		0001
Purchased Call/S&P 500 INDEX/SPXL00ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/01/2026	08/31/2027	1	3,589,427	7686		137,732		127,079		138,660			(10,973)		17,194		0001
Purchased Call/S&P 500 INDEX/SPXL005SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	19,085,000	7757.64		788,211		676,547		727,258			(116,932)		87,942		0001
Purchased Call/S&P 500 INDEX/SPXL00DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/28/2026	08/27/2027	1	2,704,000	7711.76		156,562		143,515		148,273			(14,194)		12,875		0001
Purchased Call/S&P 500 INDEX/SPXL00CSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/26/2026	08/26/2027	1	11,719,000	7675.7		636,342		576,739		620,605			(61,019)		55,715		0001
Purchased Call/S&P 500 INDEX/SPXL00DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/28/2026	08/30/2027	1	4,538,000	7711.76		249,136		228,546		236,731			(22,402)		21,705		0001
Purchased Call/S&P 500 INDEX/SPXL008SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/13/2027	1	9,652,000	7798.99		520,243		455,393		454,962			(68,415)		44,975		0001
Purchased Call/S&P 500 INDEX/SPXL004S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/05/2026	08/04/2027	1	4,835,325	7737		253,381		214,884		231,756			(38,982)		22,209		0001
Purchased Call/S&P 500 INDEX/SPXL009SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/14/2026	08/13/2027	1	3,271,000	7785.76		156,681		137,531		140,582			(20,231)		15,242		0001
Purchased Call/S&P 500 INDEX/SPXL00HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/09/2027	1	1,657,090	7636		53,267		50,752		54,872			(2,927)		8,044		0001
Purchased Call/S&P 500 INDEX/SPXL004SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/06/2026	08/05/2027	1	3,722,751	7724		120,331		102,950		115,062			(18,182)		17,126		0001
Purchased Call/S&P 500 INDEX/SPXL001$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/11/2026	09/10/2027	1	5,331,000	7656.98		68,770		65,713		67,868			(3,590)		25,914		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL00NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/23/2026	09/22/2027	1	4,480,197	.7765		181,438		178,430		174,581			(3,489)		22,154		0001
Purchased Call/S&P 500 INDEX/SPXL00GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/08/2026	09/08/2027	1	9,682,000	7673.52		524,764		494,406		518,033			(31,630)		46,928		0001
Purchased Call/S&P 500 INDEX/SPXL00FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/04/2026	09/07/2027	1	4,218,000	7718.6		247,597		232,591		235,499			(17,493)		20,415		0001
Purchased Call/S&P 500 INDEX/SPXL00DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/28/2026	08/27/2027	1	5,798,227	7711.76		55,663		51,024		54,526			(5,046)		27,608		0001
Purchased Call/S&P 500 INDEX/SPXL00D5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/31/2026	08/31/2027	1	4,679,000	7686.14		272,318		250,562		263,635			(22,382)		22,413		0001
Purchased Call/S&P 500 INDEX/SPXL00CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/27/2026	08/26/2027	1	2,717,270	.7676		108,257		98,935		104,879			(10,112)		12,919		0001
Purchased Call/S&P 500 INDEX/SPXL00NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/22/2026	09/21/2027	1	4,262,820	.7765		232,820		228,318		214,658			(5,117)		21,050		0001
Purchased Call/S&P 500 INDEX/SPXL00GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/08/2026	09/03/2027	1	5,179,181	.7719		210,989		198,613		206,233			(12,894)		24,920		0001
Purchased Call/S&P 500 INDEX/SPXL00LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/21/2026	09/21/2027	1	5,352,000	7764.7		252,614		247,047		235,661			(6,229)		26,428		0001
Purchased Call/S&P 500 INDEX/SPXL00PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/29/2026	09/29/2027	1	2,604,000	7670.84		148,688		148,688		146,761			(407)		13,002		0001
Purchased Call/S&P 500 INDEX/SPXL00LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	1,460,512	.7638		75,646		73,755		75,860			(2,494)		7,171		0001
Purchased Call/S&P 500 INDEX/SPXL00PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/28/2027	1	5,155,756	.7684		214,170		214,170		208,226					25,708		0001
Purchased Call/S&P 500 INDEX/SPXL000SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/29/2026	09/29/2027	1	5,989,000	7670.84		272,500		272,500		268,942			(747)		29,904		0001
Purchased Call/S&P 500 INDEX/SPXL000SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/25/2026	09/27/2027	1	3,489,000	7743.41		181,079		180,081		170,278			(2,467)		17,373		0001
Purchased Call/S&P 500 INDEX/SPXL00NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/23/2026	09/23/2027	1	2,555,000	7706.03		142,825		140,464		137,073			(2,739)		12,652		0001
Purchased Call/S&P 500 INDEX/SPXL00KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/20/2027	1	4,211,000	7650.5		244,659		238,593		242,332			(8,000)		20,765		0001
Purchased Call/S&P 500 INDEX/SPXL00KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/20/2027	1	3,651,000	7650.5		158,088		154,169		157,021			(5,169)		18,003		0001
Purchased Call/S&P 500 INDEX/SPXL00LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	1,611,567	.7638		53,130		51,802		53,297			(1,752)		7,913		0001
Purchased Call/S&P 500 INDEX/SPXL00LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	7,362,801	.7638		308,567		300,853		309,512			(10,173)		36,152		0001
Purchased Call/S&P 500 INDEX/SPXL00LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	7,982,000	7650.5		296,132		288,729		294,044			(9,763)		39,193		0001
Purchased Call/S&P 500 INDEX/SPXL00LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	5,239,503	.7638		207,796		202,601		208,444			(6,850)		25,727		0001
Purchased Call/S&P 500 INDEX/SPXL00LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/21/2026	09/21/2027	1	2,735,000	7764.7		118,152		115,548		110,523			(2,913)		13,505		0001
Purchased Call/S&P 500 INDEX/SPXL00LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	6,582,000	7650.5		315,278		307,396		312,821			(10,394)		32,319		0001
Purchased Call/S&P 500 INDEX/SPXL00ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/11/2026	09/13/2027	1	4,035,000	7656.98		242,100		231,429		238,331			(12,534)		19,700		0001
Purchased Call/S&P 500 INDEX/SPXL00LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	3,923,000	7650.5		205,173		200,044		203,057			(6,764)		19,263		0001
Purchased Call/S&P 500 INDEX/SPXL00LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	5,306,000	7650.5		322,605		314,540		318,905			(10,635)		26,053		0001
Purchased Call/S&P 500 INDEX/SPXL00JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/15/2026	09/15/2027	1	2,323,000	7585.73		135,431		130,208		139,359			(5,566)		11,374		0001
Purchased Call/S&P 500 INDEX/SPXL00ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/11/2026	09/13/2027	1	3,484,000	7656.98		53,305		50,956		52,863			(2,760)		17,009		0001
Purchased Call/S&P 500 INDEX/SPXL00JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/15/2026	09/15/2027	1	6,277,000	7585.73		249,197		239,586		255,396			(10,241)		30,733		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL00JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/15/2026	09/15/2027	1	2,856,000	7585.73		140,230		134,821		144,176			(5,763)		13,983		0001
Purchased Call/S&P 500 INDEX/SPXL00ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/11/2026	09/13/2027	1	2,608,000	7656.98		33,643		32,160		33,196			(1,742)		12,733		0001
Purchased Call/S&P 500 INDEX/SPXL00KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/17/2026	09/16/2027	1	5,331,578	7552		235,395		228,856		234,406			(8,407)		26,142		0001
Purchased Call/S&P 500 INDEX/SPXP13PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2026	07/22/2027	1	2,594,565	7498.96		41,254		33,412		43,646			(7,912)		11,663		0001
Purchased Call/S&P 500 INDEX/SPXL00JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/16/2026	09/15/2027	1	5,803,083	7586		221,949		213,979		236,067			(8,537)		28,413		0001
Purchased Call/S&P 500 INDEX/SPXP13TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2026	08/05/2027	1	2,870,408	7723.55		45,065		38,237		43,434			(6,914)		13,205		0001
Purchased Call/S&P 500 INDEX/SPXP13TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2026	12/11/2026	1	7,700,000	7200		44,460		25,664		33,473			(19,254)		17,099		0001
Purchased Call/S&P 500 INDEX/SPXP13RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2026	07/29/2027	1	9,606,000	7316.15		417,861		346,491		482,761			(72,124)		43,689		0001
Purchased Call/S&P 500 INDEX/SPXP13QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/23/2027	1	12,769,000	7411.98		506,929		415,400		561,126			(94,701)		57,494		0001
Purchased Call/S&P 500 INDEX/SPXP13USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/13/2027	1	3,429,000	7785.76		73,381		64,412		68,680			(9,475)		15,978		0001
Purchased Call/S&P 500 INDEX/SPXP13PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2026	07/22/2027	1	3,124,994	7498.96		40,000		32,397		42,381			(7,671)		14,047		0001
Purchased Call/S&P 500 INDEX/SPXP13TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2026	08/04/2027	1	3,051,000	7736.52		29,290		24,771		28,093			(4,574)		14,013		0001
Purchased Call/S&P 500 INDEX/SPXP13RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2026	07/29/2027	1	12,105,000	7316.15		554,409		459,717		643,637			(95,693)		55,054		0001
Purchased Call/S&P 500 INDEX/SPXP13IWSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2026	08/26/2027	1	4,211,000	7675.7		102,748		93,125		101,623			(9,853)		20,020		0001
Purchased Call/S&P 500 INDEX/SPXP13IWST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2026	08/26/2027	1	5,370,000	7675.7		215,874		195,654		211,912			(20,700)		25,530		0001
Purchased Call/S&P 500 INDEX/SPXP13RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2026	07/29/2027	1	4,821,000	7316.15		203,446		168,698		235,140			(35,115)		21,926		0001
Purchased Call/S&P 500 INDEX/SPXP13QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2026	07/16/2027	1	10,171,000	7533.77		426,165		339,988		445,178			(88,736)		45,252		0001
Purchased Call/S&P 500 INDEX/SPXP13VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2026	08/06/2027	1	2,089,399	7710		68,371		60,361		65,455			(8,158)		9,628		0001
Purchased Call/S&P 500 INDEX/SPXP13RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2026	07/27/2027	1	6,820,126	7413		229,190		189,304		248,400			(40,297)		30,916		0001
Purchased Call/S&P 500 INDEX/SPXP13TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/10/2026	12/04/2026	1	7,750,000	7200		40,880		22,950		31,005			(17,973)		16,352		0001
Purchased Call/S&P 500 INDEX/SPXP13IWS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2026	08/20/2027	1	6,468,000	7674.37		210,210		188,605		207,816			(23,100)		30,470		0001
Purchased Call/S&P 500 INDEX/SPXP13IWSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2026	08/26/2027	1	2,775,000	7675.7		88,245		79,980		87,015			(8,462)		13,193		0001
Purchased Call/S&P 500 INDEX/SPXP13QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/23/2027	1	7,580,000	7411.98		97,024		79,506		106,233			(18,125)		34,130		0001
Purchased Call/S&P 500 INDEX/SPXP13SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2026	07/30/2027	1	5,637,000	7489.72		244,646		205,231		261,097			(40,998)		25,680		0001
Purchased Call/S&P 500 INDEX/SPXP13SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2026	08/02/2027	1	4,931,000	7489.72		214,005		179,812		228,415			(35,570)		22,575		0001
Purchased Call/S&P 500 INDEX/SPXP13YS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/31/2026	08/31/2027	1	2,829,000	7686.14		110,614		101,777		107,890			(9,092)		13,551		0001
Purchased Call/S&P 500 INDEX/SPXP13PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2026	07/19/2027	1	5,004,742	7457.69		48,046		38,516		52,155			(9,819)		22,382		0001
Purchased Call/S&P 500 INDEX/SPXP13USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/13/2027	1	3,993,000	7785.76		137,359		120,571		126,497			(17,736)		18,606		0001
Purchased Call/S&P 500 INDEX/SPXP13VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/13/2027	1	2,355,295	7799		91,289		80,131		83,113			(11,787)		10,975		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP130SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2026	07/16/2027	1	3,222,000	7533.77		95,693		76,343		100,281			(19,925)		14,335		0001
Purchased Call/S&P 500 INDEX/SPXP13YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2026	09/03/2027	1	5,590,000	7747.71		138,073		129,252		131,559			(10,214)		26,896		0001
Purchased Call/S&P 500 INDEX/SPXP133SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2026	08/02/2027	1	2,852,000	7489.72		70,730		59,428		75,213			(11,756)		13,057		0001
Purchased Call/S&P 500 INDEX/SPXP13XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2026	08/27/2027	1	2,842,000	7730.99		157,447		143,926		147,609			(14,666)		13,532		0001
Purchased Call/S&P 500 INDEX/SPXQ133SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2026	09/21/2027	1	5,311,055	7765		174,167		170,799		163,157			(3,828)		26,226		0001
Purchased Call/S&P 500 INDEX/SPXQ134S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/22/2027	1	4,720,901	7765		150,632		148,135		144,797			(2,897)		23,344		0001
Purchased Call/S&P 500 INDEX/SPXP13YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2026	09/02/2027	1	4,400,628	7667		149,527		139,947		142,114			(11,091)		21,142		0001
Purchased Call/S&P 500 INDEX/SPXP13US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/10/2026	08/10/2027	1	4,935,000	7753.11		121,895		105,105		114,951			(17,032)		22,886		0001
Purchased Call/S&P 500 INDEX/SPXP13XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/31/2026	08/31/2027	1	2,640,680	7686.14		53,342		49,080		52,352			(4,384)		12,649		0001
Purchased Call/S&P 500 INDEX/SPXQ130S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2026	09/03/2027	1	4,430,476	7719		142,633		134,267		139,128			(8,716)		21,317		0001
Purchased Call/S&P 500 INDEX/SPXP13WS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2026	08/23/2027	1	4,080,508	7674.37		87,731		78,789		87,110			(9,562)		19,311		0001
Purchased Call/S&P 500 INDEX/SPXP13XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2026	08/27/2027	1	3,371,000	7730.99		42,475		38,827		41,210			(3,957)		16,051		0001
Purchased Call/S&P 500 INDEX/SPXP13YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2026	09/03/2027	1	6,301,000	7747.71		260,231		243,605		245,333			(19,250)		30,317		0001
Purchased Call/S&P 500 INDEX/SPXQ131SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/09/2027	1	2,223,011	7666		73,474		70,200		71,887			(3,846)		10,791		0001
Purchased Call/S&P 500 INDEX/SPXP13VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/13/2027	1	8,832,000	7785.76		372,710		327,157		338,988			(48,125)		41,154		0001
Purchased Call/S&P 500 INDEX/SPXP13ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/03/2027	1	5,248,000	7718.6		79,245		74,389		76,902			(5,660)		25,251		0001
Purchased Call/S&P 500 INDEX/SPXQ133SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2027	1	2,483,000	7706.03		100,810		99,144		97,116			(1,933)		12,295		0001
Purchased Call/S&P 500 INDEX/SPXQ130SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2026	09/10/2027	1	6,672,000	7591.7		164,131		156,402		168,014			(8,993)		32,433		0001
Purchased Call/S&P 500 INDEX/SPXQ130SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2026	09/09/2027	1	5,966,000	7636.36		147,360		139,241		148,752			(8,478)		28,959		0001
Purchased Call/S&P 500 INDEX/SPXP13PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2026	07/22/2027	1	7,161,000	7498.96		266,389		215,753		281,628			(51,088)		32,189		0001
Purchased Call/S&P 500 INDEX/SPXQ134S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/21/2027	1	1,855,763	7765		59,322		58,336		57,010			(1,144)		9,164		0001
Purchased Call/S&P 500 INDEX/SPXP13XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2026	08/24/2027	1	2,527,648	7660		137,287		125,399		129,331			(12,894)		11,981		0001
Purchased Call/S&P 500 INDEX/SPXQ132SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2026	09/17/2027	1	4,258,000	7650.5		67,276		65,594		66,968			(2,218)		20,907		0001
Purchased Call/S&P 500 INDEX/SPXP13ZSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/07/2027	1	3,476,000	7718.6		85,162		80,001		82,208			(6,017)		16,823		0001
Purchased Call/S&P 500 INDEX/SPXP13ZSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/03/2027	1	2,401,790	7748		76,489		71,802		73,574			(5,464)		11,556		0001
Purchased Call/S&P 500 INDEX/SPXQ131SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/10/2027	1	28,093,000	7656.98		1,177,097		1,124,781		1,161,594			(61,442)		136,562		0001
Purchased Call/S&P 500 INDEX/SPXP13ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/03/2027	1	13,646,000	7718.6		498,079		467,556		478,925			(35,577)		65,658		0001
Purchased Call/S&P 500 INDEX/SPXQ134SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2026	09/23/2027	1	4,269,141	7706		140,843		139,670		135,784			(2,322)		21,140		0001
Purchased Call/S&P 500 INDEX/SPXQ134SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2026	09/24/2027	1	2,558,000	7704.13		32,742		32,470		31,727			(538)		12,684		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXQ134$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/24/2027	1	2,362,000	7743.41		64,955		64,594		61,609			(892)		11,713		0001
Purchased Call/S&P 500 INDEX/SPXB210S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/06/2027	1	1,733,609	7537		55,225		42,528		59,711			(12,779)		7,578		0001
Purchased Call/S&P 500 INDEX/SPXB21RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2026	07/27/2027	1	2,256,000	7413.18		67,680		55,747		74,261			(12,053)		10,226		0001
Purchased Call/S&P 500 INDEX/SPXB21RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2026	07/23/2027	1	4,165,533	7412		138,348		113,684		151,313			(24,910)		18,756		0001
Purchased Call/S&P 500 INDEX/SPXB21RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2026	07/26/2027	1	2,519,000	7411.98		136,530		112,082		152,209			(25,297)		11,400		0001
Purchased Call/S&P 500 INDEX/SPXB21PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	07/01/2027	1	3,271,000	7483.23		194,297		146,124		208,790			(48,441)		14,170		0001
Purchased Call/S&P 500 INDEX/SPXB21RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2026	07/26/2027	1	3,500,000	7411.98		135,450		111,196		149,906			(25,097)		15,839		0001
Purchased Call/S&P 500 INDEX/SPXB21SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/04/2026	08/04/2027	1	2,739,000	7736.52		94,769		80,149		89,679			(14,800)		12,580		0001
Purchased Call/S&P 500 INDEX/SPX140XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	1	3,896,178	100	24,936			3,463		19,111			(18,702)		7,282		0001
Purchased Call/S&P 500 INDEX/SPXO13LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	12/16/2026	1	1,454,062	100	17,303			3,623		25,444			(12,942)		3,339		0001
Purchased Call/S&P 500 INDEX/SPX140XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/03/2025	12/03/2026	1	2,365,715	100	26,969			4,681		15,174			(20,171)		4,953		0001
Purchased Call/S&P 500 INDEX/SPX140YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/21/2026	1	1,709,962	100	20,862			4,655		25,993			(15,518)		4,052		0001
Purchased Call/S&P 500 INDEX/SPX140XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2026	1	2,820,676	100	20,873			3,968		27,480			(15,612)		6,176		0001
Purchased Call/S&P 500 INDEX/SPX140WSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2025	10/16/2026	1	2,161,337	100	15,778			656		28,507			(11,801)		2,263		0001
Purchased Call/S&P 500 INDEX/SPX140YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	1	2,631,582	100	21,053			4,561		21,823			(15,789)		6,121		0001
Purchased Call/S&P 500 INDEX/SPX140WSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/19/2026	1	2,892,063	100	21,690			1,076		7,148			(16,135)		3,299		0001
Purchased Call/S&P 500 INDEX/SPXE17KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	2,770,501	100	19,116			1,906		16,080			(14,298)		4,410		0001
Purchased Call/S&P 500 INDEX/SPXE17KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	1,682,024	100	15,643			1,569		41,358			(11,732)		2,678		0001
Purchased Call/S&P 500 INDEX/SPXE17HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/15/2025	10/15/2026	1	2,297,000	100	33,077			1,276		62,766			(24,740)		2,328		0001
Purchased Call/S&P 500 INDEX/SPX140YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	1	1,330,557	100	16,233			3,517		11,790			(12,175)		3,095		0001
Purchased Call/S&P 500 INDEX/SPX140XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/06/2026	1	3,877,403	100	26,366			2,644		70,575			(19,775)		6,173		0001
Purchased Call/S&P 500 INDEX/SPX140XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	1	906,031	100	9,332			1,296		10,000			(6,999)		1,693		0001
Purchased Call/S&P 500 INDEX/SPXE17HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/13/2025	10/13/2026	1	1,041,000	100	15,095			499		25,917			(11,290)		982		0001
Purchased Call/S&P 500 INDEX/SPX140XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/03/2025	12/03/2026	1	2,108,970	100	15,185			2,635		7,591			(11,357)		4,416		0001
Purchased Call/S&P 500 INDEX/SPXJ00YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/17/2025	11/17/2026	1	1,643,773	100	20,054			2,597		40,351			(14,999)		2,980		0001
Purchased Call/S&P 500 INDEX/SPXJ00WSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/25/2025	11/25/2026	1	2,709,327	100	19,507			2,964		7,084			(14,590)		5,306		0001
Purchased Call/S&P 500 INDEX/SPX140WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/28/2026	1	2,096,360	100	15,513			1,154					(11,603)		2,903		0001
Purchased Call/S&P 500 INDEX/SPXJ00SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	10/10/2025	10/09/2026	1	3,378,170	100	25,674			572		16,547			(19,256)		2,652		0001
Purchased Call/S&P 500 INDEX/SPXE17LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/09/2026	1	2,020,000	100	25,250			2,720		60,598			(18,783)		3,344		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/20/2025	11/20/2026	1	2,690,625	100	34,171			4,733		40,873			(25,558)		5,029		0001
Purchased Call/S&P 500 INDEX/SPX140XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/23/2026	1	4,567,092	100	29,229			4,268		17,156			(21,743)		8,783		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2025	12/29/2026	1	1,868,417	100	29,895			7,330					(22,360)		4,639		0001
Purchased Call/S&P 500 INDEX/SPX140WSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/13/2025	10/13/2026	1	2,917,222	100	22,171			733		17,406			(16,583)		2,753		0001
Purchased Call/S&P 500 INDEX/SPX140YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	1	1,168,984	100	15,314			3,318		16,346			(11,485)		2,719		0001
Purchased Call/S&P 500 INDEX/SPXE17GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	2,338,000	100	34,369			764		76,048			(25,706)		1,836		0001
Purchased Call/S&P 500 INDEX/SPX140XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2026	1	1,368,756	100	18,204			3,460		28,886			(13,616)		2,997		0001
Purchased Call/S&P 500 INDEX/SPXE17LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/11/2025	11/11/2026	1	1,389,832	100	17,234			1,947		34,182			(12,890)		2,357		0001
Purchased Call/S&P 500 INDEX/SPX140WSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/16/2026	1	3,352,694	100	25,145			1,048		10,156			(18,859)		3,510		0001
Purchased Call/S&P 500 INDEX/SPXJ00SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/09/2026	1	1,725,000	100	26,565			592		70,821			(19,924)		1,354		0001
Purchased Call/S&P 500 INDEX/SPXJ00SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/12/2026	1	2,941,949	100	22,359			679		22,643			(16,632)		2,667		0001
Purchased Call/S&P 500 INDEX/SPXJ00WSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/27/2026	1	1,581,101	100	20,871			3,305					(15,653)		3,151		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2025	10/09/2026	1	2,456,406	100	19,160			426		33,110			(14,331)		1,929		0001
Purchased Call/S&P 500 INDEX/SPX140XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2025	11/17/2026	1	2,735,125	100	18,052			2,337		32,281			(13,502)		4,959		0001
Purchased Call/S&P 500 INDEX/SPXJ00WSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2025	11/27/2026	1	2,996,339	100	39,552			6,245					(29,502)		5,972		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2025	10/07/2026	1	3,370,013	100	26,623			440		17,223			(19,913)		2,333		0001
Purchased Call/S&P 500 INDEX/SPXJ00XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/05/2025	12/04/2026	1	1,840,542	100	26,136			4,646		27,179			(19,602)		3,884		0001
Purchased Call/S&P 500 INDEX/SPX261WSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2026	1	3,519,348	100	21,820			2,765		21,625			(16,231)		6,314		0001
Purchased Call/S&P 500 INDEX/SPXJ00YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/11/2026	1	2,588,683	100	19,674			3,880		4,986			(14,755)		5,749		0001
Purchased Call/S&P 500 INDEX/SPXJ00US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2025	11/02/2026	1	1,113,981	100	13,034			1,149		842			(9,695)		1,675		0001
Purchased Call/S&P 500 INDEX/SPX261VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2026	1	1,780,000	100	27,946					12,135			(20,902)		466		0001
Purchased Call/S&P 500 INDEX/SPXJ00VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/13/2025	11/13/2026	1	2,411,900	100	25,325			3,017		29,446			(18,942)		4,187		0001
Purchased Call/S&P 500 INDEX/SPXJ00VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/10/2025	11/10/2026	1	1,470,932	100	17,504			1,934		15,705			(13,092)		2,465		0001
Purchased Call/S&P 500 INDEX/SPXJ00SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2025	10/19/2026	1	1,754,000	100	23,504			1,165		31,584			(17,484)		2,001		0001
Purchased Call/S&P 500 INDEX/SPXJ00US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/05/2025	11/05/2026	1	1,262,000	100	19,687			1,898		28,488			(14,725)		1,982		0001
Purchased Call/S&P 500 INDEX/SPXJ00RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	2,357,343	100	18,623			359		35,715			(13,929)		1,745		0001
Purchased Call/S&P 500 INDEX/SPX261WSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/25/2026	1	3,135,268	100	18,812			2,882					(14,109)		6,140		0001
Purchased Call/S&P 500 INDEX/SPX261WSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	12/04/2026	1	2,440,588	100	32,216			5,711		5,051			(24,096)		5,150		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261W$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2026	1	1,602,184	100	10,735			1,242		7,333			(8,029)		2,750		0001
Purchased Call/S&P 500 INDEX/SPX140X$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	10/31/2025	10/30/2026	1	2,830,259	100	19,812			1,596					(14,859)		4,057		0001
Purchased Call/S&P 500 INDEX/SPX261X$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/17/2025	12/17/2026	1	2,279,585	100	17,097			3,627		20,132			(12,788)		5,269		0001
Purchased Call/S&P 500 INDEX/SPXJ00W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/27/2026	1	1,754,450	100	20,176			3,195					(15,132)		3,497		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/11/2026	1	3,159,452	100	24,012			4,736		23,082			(18,009)		7,016		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2025	10/22/2026	1	3,510,567	100	27,031			1,564					(20,218)		4,309		0001
Purchased Call/S&P 500 INDEX/SPXJ00X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/30/2026	1	1,301,322	100	14,965			2,474					(11,132)		2,660		0001
Purchased Call/S&P 500 INDEX/SPX261W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	1	3,552,096	100	29,127			81		587			(21,845)		1,315		0001
Purchased Call/S&P 500 INDEX/SPX261W$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	1	2,169,000	100	30,366			1,856		11,643			(22,775)		2,722		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/20/2025	10/20/2026	1	2,037,000	100	29,944			1,567					(22,396)		2,384		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/18/2025	12/17/2026	1	1,838,742	100	27,030			5,781		38,045			(20,272)		4,250		0001
Purchased Call/S&P 500 INDEX/SPX261W$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/27/2026	1	2,165,554	100	16,025			2,537					(12,019)		4,316		0001
Purchased Call/S&P 500 INDEX/SPX140Y$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	12/11/2025	12/11/2026	1	3,615,068	100	27,836			5,475		39,934			(20,820)		8,028		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/15/2025	12/15/2026	1	2,320,861	100	31,564			6,521		29,170			(23,608)		5,295		0001
Purchased Call/S&P 500 INDEX/SPXJ00U$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/04/2025	11/04/2026	1	2,351,000	100	25,156			2,356		5,042			(18,815)		3,640		0001
Purchased Call/S&P 500 INDEX/SPX261W$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2026	1	1,635,965	100	21,595			3,688		6,261			(16,152)		3,398		0001
Purchased Call/S&P 500 INDEX/SPX261W$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/14/2026	1	3,311,207	100	25,165			901		11,725			(18,822)		3,242		0001
Purchased Call/S&P 500 INDEX/SPX261X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2026	1	7,947,881	100	62,788			15,394					(46,962)		19,733		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/11/2026	1	2,505,895	100	31,825			6,277		44,468			(23,869)		5,565		0001
Purchased Call/S&P 500 INDEX/SPXD05B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	2,884,890	100	22,502			1,178					(16,830)		3,376		0001
Purchased Call/S&P 500 INDEX/SPXE17L$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2026	1	1,423,000	100	17,361			2,009		22,190			(12,985)		2,442		0001
Purchased Call/S&P 500 INDEX/SPXE17J$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2025	10/29/2026	1	4,248,252	100	28,038			2,163					(20,971)		5,987		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2025	12/18/2026	1	2,559,127	100	34,804			7,520		43,394			(26,032)		5,953		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/13/2025	11/13/2026	1	1,276,000	100	18,885			2,249		26,786			(14,125)		2,215		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2025	10/23/2026	1	2,209,000	100	37,332			2,281		4,742			(27,999)		2,773		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/14/2026	1	5,568,893	100	42,324			8,628		5,742			(31,483)		12,622		0001
Purchased Call/S&P 500 INDEX/SPXK000$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2025	12/31/2026	1	1,530,000	100	23,103			5,840		6,848			(17,280)		3,841		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/09/2026	1	2,277,000	100	35,066			781		52,114			(26,299)		1,788		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2025	12/30/2026	1	968,004	100	13,552			3,369					(10,136)		2,417		0001
Purchased Call/S&P 500 INDEX/SPXJ00JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2025	10/30/2026	1	1,362,000	100	15,935			1,284					(11,952)		1,952		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/22/2025	12/22/2026	1	2,485,482	100	42,999			9,713		30,676			(32,161)		5,926		0001
Purchased Call/S&P 500 INDEX/SPXE17JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2025	10/30/2026	1	1,926,482	100	13,485			1,083					(10,086)		2,762		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/02/2025	10/02/2026	1	2,564,000	100	36,922			102		5,633			(27,615)		949		0001
Purchased Call/S&P 500 INDEX/SPXJ00YS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2025	12/11/2026	1	1,939,312	100	24,823			4,882		38,880			(18,566)		4,307		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/12/2026	1	1,017,000	100	14,747			448		28,670			(10,969)		922		0001
Purchased Call/S&P 500 INDEX/SPXJ00VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/19/2025	11/19/2026	1	2,255,813	100	25,716			3,471		44,601			(19,234)		4,175		0001
Purchased Call/S&P 500 INDEX/SPX140XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	1	1,892,000	100	21,001			2,917		35,999			(15,751)		3,536		0001
Purchased Call/S&P 500 INDEX/SPX140XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	1	1,528,784	100	16,358			1,954		21,990			(12,268)		2,654		0001
Purchased Call/S&P 500 INDEX/SPXE17KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	2,001,279	100	25,416			2,535		32,095			(19,010)		3,186		0001
Purchased Call/S&P 500 INDEX/SPXJ00YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2025	12/11/2026	1	2,270,000	100	39,498			7,768		62,414			(29,542)		5,041		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/23/2025	10/23/2026	1	2,167,000	100	30,338			1,849					(22,691)		2,720		0001
Purchased Call/S&P 500 INDEX/SPXJ00SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2025	10/21/2026	1	953,307	100	13,251			730		6,578			(9,911)		1,143		0001
Purchased Call/S&P 500 INDEX/SPX261W$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2026	1	3,143,495	100	24,834			1,368		1,103			(18,574)		3,770		0001
Purchased Call/S&P 500 INDEX/SPXJ00VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2025	11/19/2026	1	4,055,482	100	27,172			3,668		26,349			(20,323)		7,505		0001
Purchased Call/S&P 500 INDEX/SPX261W$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/26/2026	1	3,872,610	100	30,594			2,107					(22,758)		5,168		0001
Purchased Call/S&P 500 INDEX/SPX261VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2026	1	2,611,864	100	21,678								(16,214)		683		0001
Purchased Call/S&P 500 INDEX/SPXJ00W$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2025	11/25/2026	1	1,968,793	100	25,791			3,951		3,597			(19,343)		3,856		0001
Purchased Call/S&P 500 INDEX/SPX140YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	1	4,088,473	100	32,708			7,087		16,740			(24,531)		9,510		0001
Purchased Call/S&P 500 INDEX/SPX140XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	1	1,468,210	100	17,031			2,034		18,715			(12,773)		2,549		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/23/2025	12/23/2026	1	2,363,599	100	19,618			4,498		2,457			(14,673)		5,669		0001
Purchased Call/S&P 500 INDEX/SPXJ00SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2025	10/16/2026	1	1,196,000	100	17,103			713		31,240			(12,827)		1,252		0001
Purchased Call/S&P 500 INDEX/SPX140W$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2025	10/16/2026	1	2,348,000	100	32,637			1,356		86,360			(24,411)		2,458		0001
Purchased Call/S&P 500 INDEX/SPXJ00SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2025	10/16/2026	1	1,578,000	100	21,145			881		29,293			(15,859)		1,652		0001
Purchased Call/S&P 500 INDEX/SPX261W$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/01/2025	12/01/2026	1	998,648	100	14,181			2,383		8,579			(10,606)		2,058		0001
Purchased Call/S&P 500 INDEX/SPXJ00XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/08/2025	12/08/2026	1	2,226,892	100	33,403			6,257		52,933			(24,984)		4,841		0001
Purchased Call/S&P 500 INDEX/SPX261W$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/27/2025	10/27/2026	1	2,574,546	100	19,824			1,420					(14,827)		3,501		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2026	1	5,367,624	100	39,720			6,565					(29,547)		10,972		0001
Purchased Call/S&P 500 INDEX/SPX261W$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	1	1,924,927	100	15,399			941					(11,550)		2,416		0001
Purchased Call/S&P 500 INDEX/SPX261W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2026	1	1,462,000	100	22,222			306		19,308			(16,621)		937		0001
Purchased Call/S&P 500 INDEX/SPX261VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	1	3,512,123	100	28,799			80		3,046			(21,600)		1,300		0001
Purchased Call/S&P 500 INDEX/SPXJ00W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/24/2025	11/24/2026	1	1,809,396	100	12,666			1,884		1,556			(9,473)		3,512		0001
Purchased Call/S&P 500 INDEX/SPX140XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/16/2026	1	1,323,354	100	14,160			1,794		23,921			(10,533)		2,374		0001
Purchased Call/S&P 500 INDEX/SPX261W$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2025	10/23/2026	1	1,773,267	100	14,186			865					(10,610)		2,226		0001
Purchased Call/S&P 500 INDEX/SPX261W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2026	1	2,109,000	100	32,268			356		58,413			(24,003)		1,234		0001
Purchased Call/S&P 500 INDEX/SPX140YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/21/2026	1	4,164,138	100	33,313			7,434		27,829			(24,781)		9,869		0001
Purchased Call/S&P 500 INDEX/SPX261W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/27/2026	1	1,683,824	100	12,460			1,973					(9,345)		3,356		0001
Purchased Call/S&P 500 INDEX/SPX261W$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	1	2,864,234	100	21,195			3,768		12,226			(15,896)		6,043		0001
Purchased Call/S&P 500 INDEX/SPX261XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2026	1	3,109,598	100	24,566			6,210					(18,374)		7,806		0001
Purchased Call/S&P 500 INDEX/SPX261W$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	1	3,603,781	100	28,470			1,740					(21,352)		4,523		0001
Purchased Call/S&P 500 INDEX/SPXJ00YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/15/2025	12/15/2026	1	3,492,115	100	26,889			5,556		8,295			(20,112)		7,967		0001
Purchased Call/S&P 500 INDEX/SPX261XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2026	1	4,379,182	100	35,909			8,112		12,441			(26,858)		10,441		0001
Purchased Call/S&P 500 INDEX/SPX261XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2026	1	3,492,784	100	25,497			4,776		42,889			(19,071)		7,593		0001
Purchased Call/S&P 500 INDEX/SPX261W$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2025	10/30/2026	1	1,361,461	100	6,263			503					(4,684)		1,952		0001
Purchased Call/S&P 500 INDEX/SPX261W$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/01/2025	12/01/2026	1	2,570,324	100	19,020			3,196		2,036			(14,226)		5,297		0001
Purchased Call/S&P 500 INDEX/SPX261XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2026	1	1,525,898	100	20,142			3,718		15,157			(14,983)		3,293		0001
Purchased Call/S&P 500 INDEX/SPX261XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2026	1	2,128,959	100	15,754			2,908		7,956			(11,719)		4,595		0001
Purchased Call/S&P 500 INDEX/SPX261XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2026	1	2,370,047	100	18,249			3,821		11,951			(13,650)		5,443		0001
Purchased Call/S&P 500 INDEX/SPX261W$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/27/2026	1	2,529,727	100	15,178			2,397					(11,322)		5,042		0001
Purchased Call/S&P 500 INDEX/SPX261W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	1	3,900,160	100	28,861			5,131		14,653			(21,646)		8,229		0001
Purchased Call/S&P 500 INDEX/SPX261XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	1	3,939,379	100	29,939			5,773		8,200			(22,393)		8,687		0001
Purchased Call/S&P 500 INDEX/SPXE17JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2026	1	1,027,000	100	13,351			1,214		5,913			(9,986)		1,567		0001
Purchased Call/S&P 500 INDEX/SPXJ00UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/07/2025	11/09/2026	1	3,844,783	100	23,838			2,568		49,517			(17,732)		6,364		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2025	10/26/2026	1	1,255,000	100	17,696			1,219					(13,163)		1,675		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/04/2025	11/04/2026	1	2,415,095	100	16,664			1,561		341			(12,464)		3,739		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2025	10/27/2026	1	994,854	100	14,624			1,047					(10,938)		1,353		0001
Purchased Call/S&P 500 INDEX/SPX140XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	11/02/2026	1	4,169,162	100	28,767			2,536		2,356			(21,399)		6,268		0001
Purchased Call/S&P 500 INDEX/SPXE17JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2025	10/30/2026	1	2,250,000	100	28,350			2,277					(21,204)		3,225		0001
Purchased Call/S&P 500 INDEX/SPX140WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/15/2025	10/15/2026	1	3,879,962	100	29,488			1,137		27,072			(22,055)		3,933		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/24/2026	1	2,798,280	100	34,979			8,184		943			(26,306)		6,752		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/28/2026	1	2,045,435	100	23,523			5,702					(17,498)		5,050		0001
Purchased Call/S&P 500 INDEX/SPXJ00WSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/25/2025	11/25/2026	1	976,599	100	11,719			1,781		8,562			(8,765)		1,913		0001
Purchased Call/S&P 500 INDEX/SPXJ00VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/18/2025	11/18/2026	1	3,699,179	100	24,785			3,277		32,933			(18,537)		6,777		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/24/2026	1	1,648,116	100	13,679			3,201					(10,288)		3,977		0001
Purchased Call/S&P 500 INDEX/SPXJ00XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/05/2025	12/04/2026	1	1,968,992	100	24,416			4,341		19,712			(18,312)		4,155		0001
Purchased Call/S&P 500 INDEX/SPX261WSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2026	1	1,950,000	100	30,615			2,361					(22,898)		2,748		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/02/2025	10/02/2026	1	2,356,407	100	19,323			54					(14,452)		872		0001
Purchased Call/S&P 500 INDEX/SPX261WS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2026	1	4,980,547	100	40,342			445		55,939			(30,009)		2,915		0001
Purchased Call/S&P 500 INDEX/SPX261WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	1	2,461,000	100	37,899			105		9,980			(28,425)		911		0001
Purchased Call/S&P 500 INDEX/SPX261WS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2026	1	3,523,954	100	28,192			388		9,952			(21,086)		2,259		0001
Purchased Call/S&P 500 INDEX/SPXJ00YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/18/2025	12/18/2026	1	1,894,138	100	14,395			3,110		10,622			(10,767)		4,406		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/24/2025	12/24/2026	1	1,976,000	100	16,598			3,873		1,000			(12,415)		4,768		0001
Purchased Call/S&P 500 INDEX/SPX140WSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/16/2026	1	3,739,317	100	28,045			1,169		43,207			(21,034)		3,914		0001
Purchased Call/S&P 500 INDEX/SPXJ00VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/13/2025	11/13/2026	1	1,897,314	100	12,712			1,514		6,891			(9,508)		3,294		0001
Purchased Call/S&P 500 INDEX/SPX140YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2025	12/14/2026	1	1,204,634	100	15,178			3,094		10,779			(11,291)		2,730		0001
Purchased Call/S&P 500 INDEX/SPX140XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/20/2025	11/20/2026	1	2,746,078	100	17,575			2,434		11,425			(13,145)		5,132		0001
Purchased Call/S&P 500 INDEX/SPX140XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/06/2026	1	2,581,406	100	17,554			1,760		15,650			(13,165)		4,109		0001
Purchased Call/S&P 500 INDEX/SPX140XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	1	2,142,087	100	13,495			1,874		20,320			(10,121)		4,004		0001
Purchased Call/S&P 500 INDEX/SPX261WST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2026	1	2,754,204	100	20,106			3,434		193			(15,038)		5,721		0001
Purchased Call/S&P 500 INDEX/SPXJ00USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2025	10/28/2026	1	1,783,421	100	21,936			1,632					(16,407)		2,470		0001
Purchased Call/S&P 500 INDEX/SPX261WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	12/04/2026	1	1,935,969	100	14,133			2,506		181			(10,570)		4,085		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2025	12/30/2026	1	2,489,039	100	20,161			5,012					(15,079)		6,214		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261W$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/14/2026	1	2,071,000	100	28,166			1,009		48,669			(21,066)		2,028		0001
Purchased Call/S&P 500 INDEX/SPX261W$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	1	2,744,000	100	42,258			117		29,710			(31,693)		1,016		0001
Purchased Call/S&P 500 INDEX/SPXD050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	1	4,417,198	100	35,338			8,567					(26,287)		10,906		0001
Purchased Call/S&P 500 INDEX/SPXE17KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/05/2025	11/05/2026	1	2,995,397	100	21,267			2,051		19,644			(15,907)		4,704		0001
Purchased Call/S&P 500 INDEX/SPX261XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	1	2,149,288	100	27,081			5,222		17,696			(20,255)		4,740		0001
Purchased Call/S&P 500 INDEX/SPXE17JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	1	4,625,728	100	31,455			2,860		1,638			(23,527)		7,059		0001
Purchased Call/S&P 500 INDEX/SPXE17LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/10/2025	11/10/2026	1	3,878,858	100	27,540			3,043		9,709			(20,598)		6,500		0001
Purchased Call/S&P 500 INDEX/SPXJ00RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	1,130,000	100	15,820			305		29,566			(11,832)		836		0001
Purchased Call/S&P 500 INDEX/SPXE17PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2025	12/11/2026	1	2,159,000	100	21,590			4,246		28,887			(16,148)		4,794		0001
Purchased Call/S&P 500 INDEX/SPXJ00SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2025	10/22/2026	1	2,566,000	100	34,641			2,004		10,876			(25,910)		3,150		0001
Purchased Call/S&P 500 INDEX/SPXE17KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	1,741,000	100	24,374			2,444		32,007			(18,281)		2,772		0001
Purchased Call/S&P 500 INDEX/SPXJ00VSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/18/2025	11/18/2026	1	2,224,933	100	28,924			3,825		61,789			(21,634)		4,076		0001
Purchased Call/S&P 500 INDEX/SPXJ00YSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2025	12/17/2026	1	2,556,000	100	13,802			2,952		9,894			(10,352)		5,908		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/23/2025	12/23/2026	1	1,208,806	100	20,912			4,795		10,294			(15,641)		2,899		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/24/2026	1	2,529,317	100	33,893			7,930					(25,490)		6,103		0001
Purchased Call/S&P 500 INDEX/SPXJ00US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2025	10/30/2026	1	1,576,000	100	21,118			1,701		5,832			(15,839)		2,259		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2025	10/07/2026	1	1,897,000	100	28,265			467		31,256			(21,141)		1,314		0001
Purchased Call/S&P 500 INDEX/SPXJ00SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/09/2026	1	3,495,758	100	26,568			592		80,379			(19,926)		2,745		0001
Purchased Call/S&P 500 INDEX/SPXD05PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	4,056,010	100	32,854			7,687					(24,708)		9,787		0001
Purchased Call/S&P 500 INDEX/SPX140XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	1	2,833,878	100	19,554			2,336		8,709			(14,665)		4,920		0001
Purchased Call/S&P 500 INDEX/SPX140YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2025	12/11/2026	1	1,432,113	100	16,899			3,333		11,852			(12,674)		3,180		0001
Purchased Call/S&P 500 INDEX/SPX140XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	10/30/2026	1	2,479,420	100	17,356			1,398					(13,017)		3,554		0001
Purchased Call/S&P 500 INDEX/SPX140XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2025	11/11/2026	1	3,549,947	100	23,785			2,686		53,397			(17,790)		6,021		0001
Purchased Call/S&P 500 INDEX/SPX140XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	1	2,948,457	100	20,344			2,430		12,511			(15,258)		5,119		0001
Purchased Call/S&P 500 INDEX/SPX261XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/08/2027	1	3,783,093	100		29,508		8,115		4,572			(21,401)		9,901		0001
Purchased Call/S&P 500 INDEX/SPX261XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/12/2026	01/12/2027	1	3,057,034	100		23,845		6,766		14,545			(17,051)		8,159		0001
Purchased Call/S&P 500 INDEX/SPX261YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/02/2026	03/02/2027	1	1,467,346	100		21,423		8,971		11,514			(12,443)		4,750		0001
Purchased Call/S&P 500 INDEX/SPX261YSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2026	03/19/2027	1	3,369,670	100		24,599		11,516		69,554			(13,142)		11,498		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261YSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/19/2027	1	2,978,559	100		21,446		10,068		81,424			(11,430)		10,164		0001
Purchased Call/S&P 500 INDEX/SPX002SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/12/2026	01/12/2027	1	1,286,627	100		23,031		6,535		27,325			(16,468)		3,434		0001
Purchased Call/S&P 500 INDEX/SPX000SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/07/2026	01/07/2027	1	1,951,369	100		32,002		8,640		24,580			(23,322)		5,081		0001
Purchased Call/S&P 500 INDEX/SPX0055Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2026	02/02/2027	1	2,251,811	100		17,564		6,000		330			(11,549)		6,589		0001
Purchased Call/S&P 500 INDEX/SPX00FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/30/2026	03/30/2027	1	1,885,488	100		12,444		6,171		22,741			(6,273)		6,639		0001
Purchased Call/S&P 500 INDEX/SPX261YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2026	03/11/2027	1	1,287,160	100		16,862		7,479		40,455			(9,378)		4,288		0001
Purchased Call/S&P 500 INDEX/SPX000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/02/2026	01/04/2027	1	1,183,259	100		19,642		5,140		7,660			(14,504)		3,034		0001
Purchased Call/S&P 500 INDEX/SPX140ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/08/2027	1	1,367,802	100		22,295		7,985		28,849			(14,337)		4,097		0001
Purchased Call/S&P 500 INDEX/SPX140ZST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/19/2027	1	1,056,772	100		17,120		6,705		13,054			(10,441)		3,296		0001
Purchased Call/S&P 500 INDEX/SPX2400SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/24/2026	02/24/2027	1	1,992,045	100		36,056		14,502		32,782			(21,535)		6,321		0001
Purchased Call/S&P 500 INDEX/SPX140YSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2026	01/25/2027	1	3,787,971	100		29,925		9,563		22,866			(20,385)		10,723		0001
Purchased Call/S&P 500 INDEX/SPX140ZSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2026	02/23/2027	1	1,506,924	100		23,508		9,390		24,900			(14,105)		4,765		0001
Purchased Call/S&P 500 INDEX/SPX140ZSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2026	02/23/2027	1	1,923,597	100		13,465		5,379		11,204			(8,079)		6,083		0001
Purchased Call/S&P 500 INDEX/SPX261XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	01/04/2027	1	2,874,422	100		22,995		6,018		1,395			(16,980)		7,371		0001
Purchased Call/S&P 500 INDEX/SPX261XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2026	01/22/2027	1	2,059,464	100		24,920		7,800		13,492			(17,136)		5,755		0001
Purchased Call/S&P 500 INDEX/SPX261YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/16/2026	03/16/2027	1	2,924,485	100		21,349		9,763		48,027			(11,581)		9,891		0001
Purchased Call/S&P 500 INDEX/SPX261Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2026	03/11/2027	1	2,672,379	100		19,776		8,771		52,015			(10,998)		8,902		0001
Purchased Call/S&P 500 INDEX/SPX261YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2026	03/25/2027	1	2,946,244	100		21,213		10,312		49,194			(10,956)		10,229		0001
Purchased Call/S&P 500 INDEX/SPX261YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/02/2026	03/02/2027	1	1,790,743	100		13,789		5,774		3,458			(8,009)		5,797		0001
Purchased Call/S&P 500 INDEX/SPX261YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/22/2027	1	1,912,562	100		13,770		6,525		47,081			(7,279)		6,584		0001
Purchased Call/S&P 500 INDEX/SPX003S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	2,004,375	100		36,279		10,712		38,553			(25,615)		5,426		0001
Purchased Call/S&P 500 INDEX/SPXE17VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2026	01/13/2027	1	971,112	100		15,441		4,424		9,692			(10,999)		2,604		0001
Purchased Call/S&P 500 INDEX/SPX002SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/14/2026	01/14/2027	1	2,864,842	100		22,059		6,381		1,621			(15,653)		7,719		0001
Purchased Call/S&P 500 INDEX/SPX008S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/12/2027	1	1,687,419	100		12,656		4,724		10,579			(7,962)		5,131		0001
Purchased Call/S&P 500 INDEX/SPX0055K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	01/29/2027	1	2,308,606	100		17,545		5,848					(11,713)		6,646		0001
Purchased Call/S&P 500 INDEX/SPXE17VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	1,107,882	100		12,297		3,557		5,760			(8,726)		2,985		0001
Purchased Call/S&P 500 INDEX/SPX003S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	2,074,979	100		16,392		4,840		7,460			(11,574)		5,617		0001
Purchased Call/S&P 500 INDEX/SPX008SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2026	02/18/2027	1	4,717,413	100		35,381		13,645		32,468			(21,713)		14,660		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140Y5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2026	01/22/2027	1	2,793,507	100		44,696		14,030		33,041			(30,698)		7,806		0001
Purchased Call/S&P 500 INDEX/SPX140ZSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/19/2027	1	1,477,182	100		10,931		4,281		7,794			(6,667)		4,607		0001
Purchased Call/S&P 500 INDEX/SPX140Z96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2026	02/04/2027	1	2,587,929	100		18,892		6,558		9,411			(12,319)		7,633		0001
Purchased Call/S&P 500 INDEX/SPX2400SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2026	03/12/2027	1	1,688,690	100		19,927		8,967		43,786			(11,003)		5,642		0001
Purchased Call/S&P 500 INDEX/SPX140Y5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2026	01/08/2027	1	2,070,967	100		15,739		4,316		24,721			(11,427)		5,420		0001
Purchased Call/S&P 500 INDEX/SPX140Z5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2026	02/12/2027	1	2,105,792	100		14,109		5,252		30,184			(8,890)		6,403		0001
Purchased Call/S&P 500 INDEX/SPX2400S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2026	02/25/2027	1	1,726,704	100		22,274		9,020		13,642			(13,243)		5,498		0001
Purchased Call/S&P 500 INDEX/SPX2401S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2026	03/25/2027	1	1,573,579	100		16,523		8,054		30,488			(8,512)		5,463		0001
Purchased Call/S&P 500 INDEX/SPX2400SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2026	03/19/2027	1	1,459,365	100		15,761		7,399		55,086			(8,400)		4,980		0001
Purchased Call/S&P 500 INDEX/SPX140Y5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2026	01/07/2027	1	3,152,890	100		24,277		6,554		9,875			(17,692)		8,210		0001
Purchased Call/S&P 500 INDEX/SPX140ZSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/19/2026	02/19/2027	1	3,217,087	100		24,128		9,424		26,171			(14,741)		10,033		0001
Purchased Call/S&P 500 INDEX/SPX261XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2026	01/28/2027	1	2,675,726	100		21,138		6,930					(14,189)		7,671		0001
Purchased Call/S&P 500 INDEX/SPX261YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/12/2027	1	3,639,090	100		26,201		11,791		49,863			(14,468)		12,159		0001
Purchased Call/S&P 500 INDEX/SPX2400SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/05/2027	1	2,699,958	100		19,710		8,486		36,534			(11,263)		8,826		0001
Purchased Call/S&P 500 INDEX/SPX261YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2026	03/12/2027	1	2,175,709	100		24,586		11,033		73,800			(13,606)		7,270		0001
Purchased Call/S&P 500 INDEX/SPX2401S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2026	03/24/2027	1	1,153,350	100		18,338		8,790		44,942			(9,546)		3,993		0001
Purchased Call/S&P 500 INDEX/SPX140YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2026	01/15/2027	1	1,682,940	100		28,947		8,523		22,611			(20,461)		4,556		0001
Purchased Call/S&P 500 INDEX/SPX140Z55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2026	02/01/2027	1	1,316,832	100		21,991		7,452		10,546			(14,561)		3,838		0001
Purchased Call/S&P 500 INDEX/SPX140Z5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/08/2027	1	3,084,032	100		23,439		8,394		33,174			(15,072)		9,238		0001
Purchased Call/S&P 500 INDEX/SPXD05RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/05/2026	01/05/2027	1	2,295,554	100		38,106		10,078		32,098			(27,979)		5,917		0001
Purchased Call/S&P 500 INDEX/SPX2400SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2026	03/18/2027	1	1,218,000	100		24,847		11,500		62,835			(13,343)		4,144		0001
Purchased Call/S&P 500 INDEX/SPX261YSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/15/2027	1	1,877,101	100		13,515		6,143		32,943			(7,402)		6,329		0001
Purchased Call/S&P 500 INDEX/SPXK003S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	1,808,541	100		32,735		9,665		31,270			(23,112)		4,896		0001
Purchased Call/S&P 500 INDEX/SPXK003SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/19/2027	1	1,290,547	100		18,068		5,475		12,664			(12,618)		3,558		0001
Purchased Call/S&P 500 INDEX/SPXK008S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/12/2027	1	2,353,717	100		17,653		6,589		9,063			(11,106)		7,157		0001
Purchased Call/S&P 500 INDEX/SPX2400ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2026	03/19/2027	1	2,514,000	100		41,984		19,709		116,000			(22,376)		8,579		0001
Purchased Call/S&P 500 INDEX/SPXK004SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2026	01/21/2027	1	1,947,728	100		15,387		4,748		10,089			(10,623)		5,419		0001
Purchased Call/S&P 500 INDEX/SPXK004SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2026	01/21/2027	1	1,074,579	100		17,945		5,537		17,273			(12,390)		2,990		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2026	03/29/2027	1	1,476,647	100		10,337		5,097		10,465			(5,267)		5,185		0001
Purchased Call/S&P 500 INDEX/SPX2401S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2026	03/25/2027	1	1,471,641	100		17,660		8,514		43,360			(9,144)		5,110		0001
Purchased Call/S&P 500 INDEX/SPX2401S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2026	03/25/2027	1	1,216,000	100		24,320		11,725		55,102			(12,593)		4,222		0001
Purchased Call/S&P 500 INDEX/SPXK005S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	01/29/2026	01/29/2027	1	1,660,997	100		12,624		4,196					(8,439)		4,782		0001
Purchased Call/S&P 500 INDEX/SPX140Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2026	01/29/2027	1	1,166,000	100		19,356		6,452					(12,921)		3,357		0001
Purchased Call/S&P 500 INDEX/SPXK001S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/09/2026	01/08/2027	1	1,993,000	100		39,262		10,797		48,974			(28,476)		5,216		0001
Purchased Call/S&P 500 INDEX/SPXK001SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/08/2026	01/08/2027	1	2,238,000	100		41,179		11,293		49,673			(29,897)		5,857		0001
Purchased Call/S&P 500 INDEX/SPXK002S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	01/13/2026	01/13/2027	1	3,063,989	100		23,899		6,847		3,438			(17,024)		8,217		0001
Purchased Call/S&P 500 INDEX/SPX140Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2026	01/29/2027	1	1,989,984	100		29,253		9,751		5,959			(19,529)		5,729		0001
Purchased Call/S&P 500 INDEX/SPX140Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2026	02/10/2027	1	2,396,139	100		18,211		6,622		9,883			(11,575)		7,232		0001
Purchased Call/S&P 500 INDEX/SPX2401S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2026	03/25/2027	1	1,420,000	100		26,554		12,944		50,377			(13,679)		4,930		0001
Purchased Call/S&P 500 INDEX/SPX140Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2026	02/10/2027	1	962,598	100		11,359		4,130		8,339			(7,220)		2,905		0001
Purchased Call/S&P 500 INDEX/SPX2400$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2026	02/26/2027	1	1,466,804	100		20,095		8,238		6,204			(11,892)		4,686		0001
Purchased Call/S&P 500 INDEX/SPX2400$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2026	03/05/2027	1	1,611,032	100		12,083		5,188		15,360			(6,919)		5,266		0001
Purchased Call/S&P 500 INDEX/SPX2400SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2026	03/12/2027	1	1,598,089	100		21,574		9,708		50,563			(11,913)		5,340		0001
Purchased Call/S&P 500 INDEX/SPX140ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/17/2026	02/17/2027	1	1,469,115	100		23,506		9,001		38,411			(14,490)		4,549		0001
Purchased Call/S&P 500 INDEX/SPX2400SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2026	03/19/2027	1	2,008,000	100		37,148		17,439		110,036			(19,799)		6,852		0001
Purchased Call/S&P 500 INDEX/SPX140YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2026	01/20/2027	1	2,745,000	100		45,018		13,766		49,099			(31,204)		7,603		0001
Purchased Call/S&P 500 INDEX/SPX140ZSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/22/2027	1	3,966,814	100		29,354		11,645		16,263			(17,757)		12,501		0001
Purchased Call/S&P 500 INDEX/SPX140YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2026	01/20/2027	1	2,474,589	100		19,054		5,827		23,677			(13,208)		6,854		0001
Purchased Call/S&P 500 INDEX/SPX140YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2026	01/22/2027	1	2,642,713	100		20,877		6,553		10,234			(14,339)		7,385		0001
Purchased Call/S&P 500 INDEX/SPX140ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/11/2026	02/11/2027	1	1,094,850	100		13,905		5,095		21,532			(8,800)		3,317		0001
Purchased Call/S&P 500 INDEX/SPX2400S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2026	03/12/2027	1	1,919,000	100		37,996		17,098		80,504			(20,981)		6,412		0001
Purchased Call/S&P 500 INDEX/SPX2400SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/08/2027	1	1,685,521	100		12,304		5,356		36,553			(6,974)		5,562		0001
Purchased Call/S&P 500 INDEX/SPX261XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2026	01/22/2027	1	2,047,000	100		34,390		10,765		22,866			(23,649)		5,720		0001
Purchased Call/S&P 500 INDEX/SPX140ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/05/2027	1	2,063,968	100		15,686		5,534		10,552			(10,170)		6,111		0001
Purchased Call/S&P 500 INDEX/SPX140ZSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/05/2027	1	1,396,106	100		10,610		3,743		6,728			(6,879)		4,134		0001
Purchased Call/S&P 500 INDEX/SPX140Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/05/2027	1	1,205,000	100		21,811		7,694		20,094			(14,141)		3,568		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2400S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/03/2026	03/03/2027	1	1,159,675	100		14,496		6,110		15,486			(8,380)		3,766		0001
Purchased Call/S&P 500 INDEX/SPX2400SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2026	03/05/2027	1	1,739,770	100		21,399		9,188		31,520			(12,253)		5,687		0001
Purchased Call/S&P 500 INDEX/SPX2400SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/09/2026	03/09/2027	1	1,513,725	100		19,527		8,553		43,030			(10,967)		5,011		0001
Purchased Call/S&P 500 INDEX/SPX140ZSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/19/2027	1	1,534,367	100		11,354		4,447		4,787			(6,925)		4,785		0001
Purchased Call/S&P 500 INDEX/SPX261YSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/10/2026	03/10/2027	1	1,548,777	100		22,148		9,762		32,227			(12,378)		5,143		0001
Purchased Call/S&P 500 INDEX/SPX2400SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2026	03/22/2027	1	1,783,033	100		22,110		10,476		68,413			(11,687)		6,138		0001
Purchased Call/S&P 500 INDEX/SPX2400SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2026	03/15/2027	1	1,891,298	100		22,317		10,144		56,135			(12,223)		6,377		0001
Purchased Call/S&P 500 INDEX/SPX261YSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/23/2026	03/23/2027	1	3,566,668	100		26,037		12,409		64,946			(13,625)		12,313		0001
Purchased Call/S&P 500 INDEX/SPX2400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2026	03/12/2027	1	1,025,000	100		18,860		8,463		53,429			(10,438)		3,425		0001
Purchased Call/S&P 500 INDEX/SPX261YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/19/2027	1	1,728,142	100		12,443		5,841		40,687			(6,632)		5,897		0001
Purchased Call/S&P 500 INDEX/SPX140ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/24/2026	02/24/2027	1	2,969,097	100		22,565		9,076		13,678			(13,477)		9,421		0001
Purchased Call/S&P 500 INDEX/SPX2400SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2026	03/24/2027	1	1,727,363	100		12,437		5,962		37,299			(6,474)		5,980		0001
Purchased Call/S&P 500 INDEX/SPX2401SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/30/2026	03/30/2027	1	1,069,062	100		14,112		6,998		26,512			(7,114)		3,764		0001
Purchased Call/S&P 500 INDEX/SPX261XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/08/2027	1	2,424,432	100		31,518		8,667		32,504			(22,859)		6,345		0001
Purchased Call/S&P 500 INDEX/SPX261XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	12/31/2026	1	3,111,144	100		24,578		6,230		7,063			(18,349)		7,810		0001
Purchased Call/S&P 500 INDEX/SPX140YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2026	01/22/2027	1	1,578,226	100		12,468		3,914		8,212			(8,563)		4,410		0001
Purchased Call/S&P 500 INDEX/SPX140YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/26/2026	01/26/2027	1	3,629,636	100		28,674		9,242		2,279			(19,404)		10,319		0001
Purchased Call/S&P 500 INDEX/SPX140YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2026	01/15/2027	1	2,110,288	100		16,671		4,909		7,411			(11,784)		5,713		0001
Purchased Call/S&P 500 INDEX/SPX140ZSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/19/2026	02/19/2027	1	2,019,598	100		32,717		12,779		45,765			(19,989)		6,298		0001
Purchased Call/S&P 500 INDEX/SPX140ZSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/22/2027	1	1,876,877	100		28,529		11,317		23,874			(17,257)		5,915		0001
Purchased Call/S&P 500 INDEX/SPX2400S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/05/2027	1	1,975,515	100		14,421		6,209		27,802			(8,241)		6,458		0001
Purchased Call/S&P 500 INDEX/SPX2401S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2026	03/29/2027	1	1,569,191	100		21,341		10,524		26,681			(10,874)		5,510		0001
Purchased Call/S&P 500 INDEX/SPX140ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2026	02/12/2027	1	1,012,000	100		17,305		6,441		33,406			(10,905)		3,077		0001
Purchased Call/S&P 500 INDEX/SPX2400SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/05/2027	1	2,011,077	100		25,943		11,170		46,681			(14,825)		6,574		0001
Purchased Call/S&P 500 INDEX/SPX2401S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2026	03/25/2027	1	1,152,705	100		18,559		9,047		37,472			(9,560)		4,002		0001
Purchased Call/S&P 500 INDEX/SPX2401S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2026	03/25/2027	1	1,830,118	100		24,158		11,743		54,533			(12,477)		6,354		0001
Purchased Call/S&P 500 INDEX/SPX140ZSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/11/2026	02/11/2027	1	1,950,658	100		14,825		5,432		23,397			(9,382)		5,910		0001
Purchased Call/S&P 500 INDEX/SPX261YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/10/2026	03/10/2027	1	2,727,113	100		20,453		9,015		26,075			(11,431)		9,056		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/11/2027	1	1,364,245	100		17,599		4,945		20,147			(12,660)		3,624		0001
Purchased Call/S&P 500 INDEX/SPX261YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2026	03/17/2027	1	2,577,914	100		19,077		8,776		49,080			(10,296)		8,745		0001
Purchased Call/S&P 500 INDEX/SPX261YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/31/2027	1	2,499,010	100		17,243		8,598		36,066			(8,645)		8,823		0001
Purchased Call/S&P 500 INDEX/SPX261YSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/12/2027	1	2,411,219	100		17,361		7,812		41,802			(9,587)		8,057		0001
Purchased Call/S&P 500 INDEX/SPX261YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2026	03/18/2027	1	1,202,694	100		13,590		6,290		38,263			(7,298)		4,092		0001
Purchased Call/S&P 500 INDEX/SPX261YSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2026	01/28/2027	1	1,155,448	100		17,216		5,644					(11,556)		3,313		0001
Purchased Call/S&P 500 INDEX/SPX2400S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	02/26/2026	02/26/2027	1	1,286,978	100		10,038		4,115		1,062			(5,941)		4,111		0001
Purchased Call/S&P 500 INDEX/SPX261YSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2026	03/12/2027	1	2,117,580	100		15,670		7,032		49,617			(8,672)		7,075		0001
Purchased Call/S&P 500 INDEX/SPXF177SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/23/2026	03/23/2027	1	1,560,425	100		22,314		10,635		54,284			(11,677)		5,387		0001
Purchased Call/S&P 500 INDEX/SPX261XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/11/2027	1	5,088,461	100		39,690		11,153		39,003			(28,551)		13,515		0001
Purchased Call/S&P 500 INDEX/SPX261XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/08/2027	1	3,938,183	100		30,718		8,447		25,733			(22,279)		10,307		0001
Purchased Call/S&P 500 INDEX/SPX261XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/05/2026	01/05/2027	1	1,988,205	100		15,707		4,154		7,932			(11,533)		5,125		0001
Purchased Call/S&P 500 INDEX/SPX261YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2026	03/04/2027	1	1,753,581	100		13,853		5,877		2,524			(7,970)		5,714		0001
Purchased Call/S&P 500 INDEX/SPX261YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/16/2026	03/16/2027	1	1,844,704	100		25,641		11,726		59,787			(13,910)		6,239		0001
Purchased Call/S&P 500 INDEX/SPX261XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2026	01/22/2027	1	3,621,073	100		28,244		8,841		9,491			(19,423)		10,118		0001
Purchased Call/S&P 500 INDEX/SPX261YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/09/2026	03/09/2027	1	2,657,725	100		19,401		8,498		44,425			(10,897)		8,798		0001
Purchased Call/S&P 500 INDEX/SPX261YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2026	03/19/2027	1	1,613,000	100		29,518		13,819		78,249			(15,770)		5,504		0001
Purchased Call/S&P 500 INDEX/SPXK004SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/22/2026	01/22/2027	1	2,680,000	100		55,476		17,365		44,990			(38,149)		7,489		0001
Purchased Call/S&P 500 INDEX/SPX261YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/31/2027	1	1,722,709	100		18,261		9,105		37,799			(9,155)		6,082		0001
Purchased Call/S&P 500 INDEX/SPXK003S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	3,632,499	100		28,697		8,473		21,466			(20,261)		9,834		0001
Purchased Call/S&P 500 INDEX/SPXK003SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/19/2027	1	3,044,096	100		23,744		7,195		7,472			(16,582)		8,393		0001
Purchased Call/S&P 500 INDEX/SPXK00BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2026	02/26/2027	1	1,271,000	100		22,751		9,353		4,301			(13,438)		4,060		0001
Purchased Call/S&P 500 INDEX/SPXK003S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	1,299,442	100		17,023		5,026		13,582			(12,019)		3,518		0001
Purchased Call/S&P 500 INDEX/SPXK009S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/20/2026	02/22/2027	1	1,749,000	100		41,801		16,582		42,416			(25,286)		5,512		0001
Purchased Call/S&P 500 INDEX/SPXK004S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2026	01/25/2027	1	1,510,438	100		25,526		8,157		17,195			(17,389)		4,276		0001
Purchased Call/S&P 500 INDEX/SPXK001SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/11/2027	1	1,467,000	100		31,834		8,945		40,592			(22,900)		3,896		0001
Purchased Call/S&P 500 INDEX/SPXK006SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2026	02/03/2027	1	2,800,790	100		21,006		7,233		4,271			(13,755)		8,228		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXX007SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/09/2026	02/09/2027	1	1,095,000	100		18,177		6,560		22,363			(11,603)		3,292		0001
Purchased Call/S&P 500 INDEX/SPXX005SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/30/2026	01/29/2027	1	1,732,808	100		13,169		4,390					(8,792)		4,988		0001
Purchased Call/S&P 500 INDEX/SPXX009S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/20/2026	02/19/2027	1	2,174,000	100		39,349		15,412		40,580			(23,999)		6,780		0001
Purchased Call/S&P 500 INDEX/SPXX00BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2026	02/26/2027	1	2,389,175	100		18,158		7,465					(10,725)		7,632		0001
Purchased Call/S&P 500 INDEX/SPXX00BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2026	03/01/2027	1	1,252,000	100		22,286		9,270		19,205			(13,056)		4,040		0001
Purchased Call/S&P 500 INDEX/SPXX00CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/04/2026	03/04/2027	1	1,252,000	100		23,162		9,826		14,748			(13,326)		4,079		0001
Purchased Call/S&P 500 INDEX/SPXX007SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/10/2026	02/10/2027	1	721,000	100		17,304		6,292		18,284			(10,999)		2,176		0001
Purchased Call/S&P 500 INDEX/SPXX00BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/13/2026	02/12/2027	1	969,000	100		15,698		5,859		16,387			(9,876)		2,947		0001
Purchased Call/S&P 500 INDEX/SPXX00BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/18/2026	02/18/2027	1	2,076,000	100		37,576		14,492		49,529			(23,060)		6,451		0001
Purchased Call/S&P 500 INDEX/SPXX00F$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2026	03/25/2027	1	1,580,907	100		10,908		5,317		24,628			(5,619)		5,489		0001
Purchased Call/S&P 500 INDEX/SPXX00A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/26/2026	02/26/2027	1	1,224,000	100		26,194		10,739		13,333			(15,501)		3,910		0001
Purchased Call/S&P 500 INDEX/SPXD05RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/06/2026	01/06/2027	1	3,807,283	100		29,316		7,834		6,943			(21,445)		9,864		0001
Purchased Call/S&P 500 INDEX/SPXX00553	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/26/2026	01/26/2027	1	2,228,000	100		37,876		12,208		7,404			(25,631)		6,334		0001
Purchased Call/S&P 500 INDEX/SPXX00BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2026	02/26/2027	1	2,078,821	100		15,799		6,495					(9,332)		6,641		0001
Purchased Call/S&P 500 INDEX/SPXX0059L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/30/2026	02/01/2027	1	3,178,852	100		24,159		8,186		1,959			(15,996)		9,264		0001
Purchased Call/S&P 500 INDEX/SPXX00BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/13/2026	02/12/2027	1	2,077,516	100		15,581		5,816		13,050			(9,803)		6,317		0001
Purchased Call/S&P 500 INDEX/SPXX007SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/11/2026	02/11/2027	1	877,000	100		18,768		6,876		29,139			(11,878)		2,657		0001
Purchased Call/S&P 500 INDEX/SPXX002SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/14/2026	01/14/2027	1	1,588,000	100		31,125		9,003		22,072			(22,086)		4,279		0001
Purchased Call/S&P 500 INDEX/SPXX00BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2026	02/12/2027	1	935,000	100		17,765		6,631		26,994			(11,176)		2,843		0001
Purchased Call/S&P 500 INDEX/SPXP133S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2026	03/17/2027	1	1,098,021	100		15,043		6,921		38,074			(8,119)		3,725		0001
Purchased Call/S&P 500 INDEX/SPXX00585	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/27/2026	01/27/2027	1	1,447,000	100		24,454		7,949		174			(16,482)		4,131		0001
Purchased Call/S&P 500 INDEX/SPXX006SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/05/2026	02/05/2027	1	1,748,407	100		12,414		4,367		17,727			(8,060)		5,177		0001
Purchased Call/S&P 500 INDEX/SPXX007SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/09/2026	02/09/2027	1	1,861,908	100		14,337		5,174		13,927			(9,152)		5,598		0001
Purchased Call/S&P 500 INDEX/SPXX003SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/16/2026	01/15/2027	1	1,418,000	100		29,636		8,751		29,297			(20,924)		3,839		0001
Purchased Call/S&P 500 INDEX/SPXX0059$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/27/2026	01/27/2027	1	2,155,075	100		17,025		5,534					(11,474)		6,153		0001
Purchased Call/S&P 500 INDEX/SPXX006SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2026	02/03/2027	1	1,369,000	100		26,285		9,051		21,921			(17,211)		4,022		0001
Purchased Call/S&P 500 INDEX/SPXX00BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2026	03/01/2027	1	1,945,111	100		14,783		6,149		5,704			(8,660)		6,276		0001
Purchased Call/S&P 500 INDEX/SPX140Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/17/2026	02/17/2027	1	4,085,526	100		30,233		11,577		57,697			(18,637)		12,651		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2400S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2026	02/25/2027	1	3,511,557	100		27,390		11,092		11,546			(16,284)		11,180		0001
Purchased Call/S&P 500 INDEX/SPX2400S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/03/2026	03/03/2027	1	2,584,382	100		19,641		8,279		15,672			(11,354)		8,393		0001
Purchased Call/S&P 500 INDEX/SPX2400SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/08/2027	1	1,651,000	100		26,911		11,713		59,613			(15,252)		5,448		0001
Purchased Call/S&P 500 INDEX/SPXK006SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/05/2026	02/05/2027	1	1,625,000	100		28,438		10,004		49,177			(18,465)		4,812		0001
Purchased Call/S&P 500 INDEX/SPXK00FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2026	03/25/2027	1	2,291,995	100		16,961		8,177		47,165			(8,782)		7,958		0001
Purchased Call/S&P 500 INDEX/SPX2400SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/05/2027	1	1,376,661	100		17,759		7,646		32,875			(10,148)		4,500		0001
Purchased Call/S&P 500 INDEX/SPXK003S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	1,738,018	100		13,730		4,054		5,290			(9,694)		4,705		0001
Purchased Call/S&P 500 INDEX/SPXK005SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2026	02/02/2027	1	1,524,000	100		25,908		8,850		6,886			(17,035)		4,459		0001
Purchased Call/S&P 500 INDEX/SPXK007SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/10/2026	02/10/2027	1	1,087,000	100		17,827		6,482		15,117			(11,331)		3,281		0001
Purchased Call/S&P 500 INDEX/SPXK008S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2026	02/12/2027	1	1,094,246	100		15,867		5,922		19,040			(9,982)		3,327		0001
Purchased Call/S&P 500 INDEX/SPXK008S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/16/2027	1	2,048,064	100		15,360		5,840		17,812			(9,559)		6,319		0001
Purchased Call/S&P 500 INDEX/SPX140ZSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/05/2027	1	1,091,144	100		17,786		6,274		16,204			(11,531)		3,231		0001
Purchased Call/S&P 500 INDEX/SPXK000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/02/2026	12/31/2026	1	2,341,805	100		28,804		7,301		7,263			(21,504)		5,879		0001
Purchased Call/S&P 500 INDEX/SPXK008S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2026	02/12/2027	1	865,000	100		17,214		6,425		22,774			(10,829)		2,630		0001
Purchased Call/S&P 500 INDEX/SPXK000S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/02/2026	12/31/2026	1	1,375,901	100		22,978		5,824		19,285			(17,154)		3,454		0001
Purchased Call/S&P 500 INDEX/SPXK005S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/29/2027	1	2,222,000	100		39,107		13,000					(26,143)		6,397		0001
Purchased Call/S&P 500 INDEX/SPX140ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2026	02/04/2027	1	1,644,000	100		26,633		9,244		21,972			(17,366)		4,849		0001
Purchased Call/S&P 500 INDEX/SPXK008SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2026	02/16/2027	1	1,354,000	100		20,716		7,876		33,894			(12,891)		4,178		0001
Purchased Call/S&P 500 INDEX/SPXK008SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2026	02/16/2027	1	1,436,000	100		31,161		11,846		53,690			(19,391)		4,431		0001
Purchased Call/S&P 500 INDEX/SPXK00ASB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/25/2026	02/25/2027	1	1,590,000	100		32,436		13,135		26,401			(19,284)		5,062		0001
Purchased Call/S&P 500 INDEX/SPXK00BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2026	02/26/2027	1	1,624,000	100		32,155		13,219		5,917			(18,993)		5,188		0001
Purchased Call/S&P 500 INDEX/SPXK00FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2026	03/25/2027	1	1,667,030	100		11,669		5,688		22,553			(6,011)		5,788		0001
Purchased Call/S&P 500 INDEX/SPXK00DS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2026	03/11/2027	1	1,647,000	100		34,752		15,413		77,980			(19,328)		5,486		0001
Purchased Call/S&P 500 INDEX/SPX261YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2026	03/19/2027	1	1,584,801	100		17,591		8,235		48,622			(9,398)		5,408		0001
Purchased Call/S&P 500 INDEX/SPX261YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2026	03/18/2027	1	1,826,874	100		13,336		6,172		39,501			(7,161)		6,215		0001
Purchased Call/S&P 500 INDEX/SPX261YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2026	01/28/2027	1	1,903,000	100		37,679		12,352		492			(25,292)		5,456		0001
Purchased Call/S&P 500 INDEX/SPX2403S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/25/2027	1	2,122,424	100		15,494		11,491		36,999			(4,086)		9,093		0001
Purchased Call/S&P 500 INDEX/SPX2401SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/12/2027	1	1,305,347	100		16,317		8,675		36,204			(7,692)		4,758		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2403S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/29/2026	06/29/2027	1	1,826,243	100		14,062		10,498		13,488			(3,583)		7,883		0001
Purchased Call/S&P 500 INDEX/SPX261Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/19/2027	1	2,010,276	100		24,927		13,734		47,354			(11,275)		7,459		0001
Purchased Call/S&P 500 INDEX/SPXF17GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/12/2026	05/12/2027	1	2,345,059	100		17,119		10,517		35,612			(6,613)		9,185		0001
Purchased Call/S&P 500 INDEX/SPX2403SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2026	06/24/2027	1	1,321,717	100		16,257		11,913		32,593			(4,365)		5,652		0001
Purchased Call/S&P 500 INDEX/SPXF17HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2026	05/13/2027	1	1,759,982	100		16,368		10,100		24,768			(6,278)		6,909		0001
Purchased Call/S&P 500 INDEX/SPX261Z$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	05/05/2027	1	1,820,345	100		14,381		8,557		31,968			(5,831)		7,018		0001
Purchased Call/S&P 500 INDEX/SPX3610S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2027	1	2,256,038	100		16,018		10,011		21,392			(6,073)		8,876		0001
Purchased Call/S&P 500 INDEX/SPXF17KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/10/2026	06/10/2027	1	1,956,822	100		19,177		13,313		29,331			(5,884)		8,146		0001
Purchased Call/S&P 500 INDEX/SPX261Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/11/2026	05/11/2027	1	2,179,644	100		25,938		15,863		42,912			(10,091)		8,518		0001
Purchased Call/S&P 500 INDEX/SPX261Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/14/2027	1	2,392,346	100		20,096		10,795		23,647			(9,305)		8,765		0001
Purchased Call/S&P 500 INDEX/SPXF17JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/01/2026	06/01/2027	1	1,418,438	100		19,574		13,104		22,624			(6,489)		5,799		0001
Purchased Call/S&P 500 INDEX/SPXF17ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/23/2027	1	1,508,641	100		16,746		9,489		31,496			(7,315)		5,653		0001
Purchased Call/S&P 500 INDEX/SPXK00F$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/01/2026	04/01/2027	1	2,481,635	100		18,364		9,207		46,079			(9,157)		8,786		0001
Purchased Call/S&P 500 INDEX/SPXK000SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/09/2026	06/09/2027	1	2,622,429	100		19,144		13,237		34,618			(5,927)		10,895		0001
Purchased Call/S&P 500 INDEX/SPXK00F$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/02/2027	1	2,273,123	100		16,821		8,527		44,271			(8,341)		8,070		0001
Purchased Call/S&P 500 INDEX/SPXP13MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/29/2026	06/29/2027	1	2,671,399	100		36,865		27,522		31,617			(9,393)		11,530		0001
Purchased Call/S&P 500 INDEX/SPX2402S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2026	06/04/2027	1	2,750,811	100		20,081		13,684		20,113			(6,492)		11,314		0001
Purchased Call/S&P 500 INDEX/SPXK00HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/13/2026	04/13/2027	1	1,118,272	100		19,793		10,578		33,198			(9,219)		4,087		0001
Purchased Call/S&P 500 INDEX/SPXK00RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/18/2026	06/17/2027	1	2,166,406	100		16,681		12,035		24,748			(4,766)		9,142		0001
Purchased Call/S&P 500 INDEX/SPX2401$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2026	04/09/2027	1	1,292,476	100		18,482		9,728		35,097			(8,811)		4,675		0001
Purchased Call/S&P 500 INDEX/SPX2402ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2026	05/25/2027	1	1,875,460	100		13,316		8,657		22,958			(4,740)		7,556		0001
Purchased Call/S&P 500 INDEX/SPX2402SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2026	05/03/2027	1	1,806,429	100		14,090		8,307		25,725			(5,836)		6,932		0001
Purchased Call/S&P 500 INDEX/SPX2403SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/25/2027	1	1,201,910	100		8,774		6,507		18,026			(2,314)		5,149		0001
Purchased Call/S&P 500 INDEX/SPX2402SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2026	05/21/2027	1	1,859,789	100		13,205		8,533		29,891			(4,752)		7,430		0001
Purchased Call/S&P 500 INDEX/SPX2402SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2026	05/20/2027	1	1,878,178	100		13,335		8,486		28,221			(4,859)		7,487		0001
Purchased Call/S&P 500 INDEX/SPX3610S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/17/2027	1	2,146,214	100		15,238		9,571		22,537			(5,730)		8,500		0001
Purchased Call/S&P 500 INDEX/SPX261Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	1	1,737,000	100		35,956		21,773		53,772			(14,323)		6,727		0001
Purchased Call/S&P 500 INDEX/SPX2403SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/28/2027	1	1,877,873	100		16,901		12,571		32,859			(4,421)		8,090		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/16/2027	1	1,620,897	100		20,099		10,999		33,845			(9,166)		5,969		0001
Purchased Call/S&P 500 INDEX/SPX2402S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/21/2026	04/21/2027	1	1,952,322	100		12,690		7,062		39,056			(5,632)		7,280		0001
Purchased Call/S&P 500 INDEX/SPX2403S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2026	06/11/2027	1	2,273,740	100		25,239		17,737		37,847			(7,627)		9,484		0001
Purchased Call/S&P 500 INDEX/SPX261ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/13/2027	1	1,937,731	100		13,758		8,490		18,100			(5,277)		7,607		0001
Purchased Call/S&P 500 INDEX/SPX2402SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/28/2026	05/28/2027	1	1,089,341	100		7,734		5,121		7,917			(2,649)		4,417		0001
Purchased Call/S&P 500 INDEX/SPX2402S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2026	04/23/2027	1	2,160,620	100		17,285		9,795		35,062			(7,550)		8,096		0001
Purchased Call/S&P 500 INDEX/SPX261ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/20/2026	04/20/2027	1	2,595,870	100		20,507		11,355		46,547			(9,158)		9,656		0001
Purchased Call/S&P 500 INDEX/SPX261ZSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	1	2,746,115	100		20,321		12,306		29,250			(8,095)		10,636		0001
Purchased Call/S&P 500 INDEX/SPX2402SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/19/2026	05/19/2027	1	1,848,507	100		13,494		8,550		24,046			(4,954)		7,353		0001
Purchased Call/S&P 500 INDEX/SPX261ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	05/05/2027	1	1,016,197	100		17,174		10,219		34,740			(6,964)		3,918		0001
Purchased Call/S&P 500 INDEX/SPX261ZSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2027	1	1,447,504	100		16,212		9,870		14,937			(6,405)		5,644		0001
Purchased Call/S&P 500 INDEX/SPX2403SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2026	06/30/2027	1	1,526,771	100		11,756		8,809		13,774			(2,963)		6,602		0001
Purchased Call/S&P 500 INDEX/SPXK00PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/05/2026	06/04/2027	1	2,031,000	100		34,933		23,871		64,155			(11,229)		8,354		0001
Purchased Call/S&P 500 INDEX/SPX2403SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2026	06/17/2027	1	2,043,130	100		15,323		11,024		23,027			(4,408)		8,622		0001
Purchased Call/S&P 500 INDEX/SPXE055SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2026	04/09/2027	1	1,756,000	100		35,296		18,628		42,095			(16,775)		6,351		0001
Purchased Call/S&P 500 INDEX/SPX261ZSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/11/2026	05/11/2027	1	1,916,622	100		13,800		8,439		22,961			(5,369)		7,491		0001
Purchased Call/S&P 500 INDEX/SPX261ZSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	1	2,061,706	100		32,987		19,976		48,042			(13,141)		7,985		0001
Purchased Call/S&P 500 INDEX/SPXF17D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/21/2026	04/21/2027	1	1,988,426	100		18,890		10,512		52,996			(8,384)		7,414		0001
Purchased Call/S&P 500 INDEX/SPX2403SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/16/2026	06/16/2027	1	2,719,517	100		20,124		14,303		19,944			(5,844)		11,454		0001
Purchased Call/S&P 500 INDEX/SPXE059SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2026	05/14/2027	1	2,632,753	100		28,697		17,936		32,910			(10,880)		10,358		0001
Purchased Call/S&P 500 INDEX/SPX261ZS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/15/2027	1	1,512,622	100		18,757		10,127		31,249			(8,633)		5,556		0001
Purchased Call/S&P 500 INDEX/SPX261ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/03/2027	1	2,018,237	100		34,108		20,108		56,952			(14,127)		7,745		0001
Purchased Call/S&P 500 INDEX/SPX261ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	04/30/2027	1	1,072,306	100		15,120		8,862		22,647			(6,314)		4,086		0001
Purchased Call/S&P 500 INDEX/SPXK000SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2026	05/28/2027	1	2,865,333	100		20,057		13,316		24,273			(6,833)		11,617		0001
Purchased Call/S&P 500 INDEX/SPX2402SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2026	05/21/2027	1	2,750,115	100		19,526		12,583		49,390			(7,061)		10,986		0001
Purchased Call/S&P 500 INDEX/SPXF171$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/21/2027	1	1,284,246	100		17,209		11,121		30,291			(6,193)		5,130		0001
Purchased Call/S&P 500 INDEX/SPXK00GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/05/2027	1	2,276,169	100		16,844		8,607		58,713			(8,285)		8,146		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	1,531,281	100		16,691		9,783		24,243			(6,970)		5,835		0001
Purchased Call/S&P 500 INDEX/SPXF17MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/17/2027	1	2,006,286	100		28,489		20,554		30,796			(8,140)		8,466		0001
Purchased Call/S&P 500 INDEX/SPXE058SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2026	05/07/2027	1	3,208,463	100		38,502		23,315		50,481			(15,337)		12,426		0001
Purchased Call/S&P 500 INDEX/SPXF17HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/18/2026	05/18/2027	1	1,625,124	100		21,127		13,328		34,284			(7,814)		6,450		0001
Purchased Call/S&P 500 INDEX/SPXF17HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2026	05/20/2027	1	1,609,021	100		20,917		13,311		34,098			(7,622)		6,414		0001
Purchased Call/S&P 500 INDEX/SPXE059ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	1,110,000	100		23,310		15,064		26,217			(8,389)		4,434		0001
Purchased Call/S&P 500 INDEX/SPX261ZSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	1	1,598,579	100		11,829		7,163		19,408			(4,712)		6,191		0001
Purchased Call/S&P 500 INDEX/SPXF17CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/19/2027	1	2,757,925	100		21,788		12,004		47,384			(9,855)		10,233		0001
Purchased Call/S&P 500 INDEX/SPX261ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	04/23/2027	1	2,495,972	100		20,467		11,566		34,103			(8,972)		9,353		0001
Purchased Call/S&P 500 INDEX/SPXK00RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/21/2027	1	1,782,845	100		13,728		9,946		25,970			(3,880)		7,581		0001
Purchased Call/S&P 500 INDEX/SPX261ZSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2027	1	1,461,000	100		30,389		18,501		32,821			(12,006)		5,697		0001
Purchased Call/S&P 500 INDEX/SPXF17FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2026	05/07/2027	1	1,661,520	100		23,095		13,947		41,895			(9,238)		6,435		0001
Purchased Call/S&P 500 INDEX/SPXK00JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2026	04/23/2027	1	1,027,123	100		18,694		10,593		33,963			(8,166)		3,849		0001
Purchased Call/S&P 500 INDEX/SPXK00QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2026	06/07/2027	1	1,798,727	100		13,311		9,130		23,735			(4,243)		7,443		0001
Purchased Call/S&P 500 INDEX/SPXK00GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/06/2026	04/06/2027	1	2,336,431	100		17,757		9,147		53,536			(8,611)		8,384		0001
Purchased Call/S&P 500 INDEX/SPXF17HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/19/2026	05/19/2027	1	1,372,592	100		18,255		11,567		27,769			(6,702)		5,460		0001
Purchased Call/S&P 500 INDEX/SPXF17KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	1	1,721,375	100		24,444		16,703		41,377			(7,857)		7,080		0001
Purchased Call/S&P 500 INDEX/SPXF17HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/21/2027	1	1,518,643	100		21,109		13,604		39,410			(7,634)		6,067		0001
Purchased Call/S&P 500 INDEX/SPXE055SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2026	04/09/2027	1	1,883,000	100		41,426		21,864		73,792			(19,689)		6,811		0001
Purchased Call/S&P 500 INDEX/SPXE059SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2026	05/17/2027	1	3,118,104	100		36,482		22,914		44,975			(13,718)		12,349		0001
Purchased Call/S&P 500 INDEX/SPXE055SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2026	04/12/2027	1	1,548,000	100		32,508		17,284		61,512			(15,324)		5,643		0001
Purchased Call/S&P 500 INDEX/SPXF17CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/16/2027	1	1,720,323	100		13,591		7,437		18,906			(6,198)		6,335		0001
Purchased Call/S&P 500 INDEX/SPXF17CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/16/2027	1	2,638,854	100		20,847		11,408		47,945			(9,507)		9,718		0001
Purchased Call/S&P 500 INDEX/SPXK00FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/02/2027	1	1,929,718	100		14,280		7,239		31,765			(7,081)		6,851		0001
Purchased Call/S&P 500 INDEX/SPXF17HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/15/2026	05/14/2027	1	2,086,000	100		41,511		25,945		51,480			(15,738)		8,207		0001
Purchased Call/S&P 500 INDEX/SPXK00JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2026	04/23/2027	1	1,403,000	100		28,200		15,980		49,342			(12,318)		5,257		0001
Purchased Call/S&P 500 INDEX/SPXK00GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/02/2027	1	1,421,000	100		28,278		14,335		55,074			(14,023)		5,045		0001
Purchased Call/S&P 500 INDEX/SPXE05CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/05/2026	06/07/2027	1	2,308,661	100		26,780		18,370		36,707			(8,538)		9,553		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE059S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	1,687,384	100		18,561		11,995		21,600			(6,680)		6,741		0001
Purchased Call/S&P 500 INDEX/SPXE055Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2026	04/16/2027	1	2,084,287	100		39,810		21,785		68,122			(18,155)		7,676		0001
Purchased Call/S&P 500 INDEX/SPX00GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/05/2027	1	1,616,594	100		16,651		8,508		55,765			(8,190)		5,786		0001
Purchased Call/S&P 500 INDEX/SPXP13LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	1,754,000	100		36,834		27,319		47,250			(9,714)		7,515		0001
Purchased Call/S&P 500 INDEX/SPX00GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/07/2026	04/07/2027	1	1,808,951	100		13,567		7,027		39,493			(6,542)		6,509		0001
Purchased Call/S&P 500 INDEX/SPX00GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/02/2027	1	1,360,849	100		16,194		8,209		31,417			(8,030)		4,831		0001
Purchased Call/S&P 500 INDEX/SPX00QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/10/2026	06/10/2027	1	1,018,000	100		19,444		13,498		34,456			(5,966)		4,238		0001
Purchased Call/S&P 500 INDEX/SPX2402SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2026	06/01/2027	1	1,878,387	100		13,900		9,305		19,204			(4,608)		7,679		0001
Purchased Call/S&P 500 INDEX/SPX2402SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/03/2026	06/03/2027	1	2,167,581	100		15,823		10,680		23,144			(5,159)		8,897		0001
Purchased Call/S&P 500 INDEX/SPX00QSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/12/2026	06/14/2027	1	3,268,264	100		39,219		27,659		64,231			(11,755)		13,712		0001
Purchased Call/S&P 500 INDEX/SPX2401SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2026	04/09/2027	1	1,408,000	100		30,272		15,933		54,296			(14,431)		5,093		0001
Purchased Call/S&P 500 INDEX/SPXP13GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2026	05/27/2027	1	1,191,507	100		14,536		9,531		16,116			(5,018)		4,821		0001
Purchased Call/S&P 500 INDEX/SPX00RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/15/2026	06/15/2027	1	1,844,904	100		25,460		18,025		31,409			(7,464)		7,755		0001
Purchased Call/S&P 500 INDEX/SPXP136S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2026	04/01/2027	1	1,017,550	100		17,502		8,775		33,784			(8,727)		3,603		0001
Purchased Call/S&P 500 INDEX/SPX2403S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2026	06/14/2027	1	2,116,501	100		14,816		10,448		22,901			(4,441)		8,880		0001
Purchased Call/S&P 500 INDEX/SPX2401ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/09/2027	1	3,005,918	100		24,649		13,009		53,290			(11,715)		10,872		0001
Purchased Call/S&P 500 INDEX/SPX00RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/16/2026	06/16/2027	1	1,584,589	100		20,758		14,754		23,783			(6,028)		6,674		0001
Purchased Call/S&P 500 INDEX/SPXP13KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2026	06/17/2027	1	1,687,000	100		34,921		25,194		36,258			(9,977)		7,119		0001
Purchased Call/S&P 500 INDEX/SPX00RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/16/2026	06/16/2027	1	1,111,000	100		21,887		15,556		26,037			(6,356)		4,679		0001
Purchased Call/S&P 500 INDEX/SPX2402SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2026	05/24/2027	1	2,919,949	100		20,732		13,458		36,556			(7,400)		11,740		0001
Purchased Call/S&P 500 INDEX/SPX00RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/18/2026	06/17/2027	1	1,609,628	100		12,233		8,826		15,072			(3,495)		6,793		0001
Purchased Call/S&P 500 INDEX/SPX2402SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2026	05/21/2027	1	2,349,834	100		16,684		10,782		26,994			(6,004)		9,387		0001
Purchased Call/S&P 500 INDEX/SPX00RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2026	06/17/2027	1	1,920,373	100		24,581		17,734		37,436			(7,023)		8,104		0001
Purchased Call/S&P 500 INDEX/SPX2402S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2026	04/23/2027	1	1,937,037	100		15,496		8,781		32,163			(6,769)		7,258		0001
Purchased Call/S&P 500 INDEX/SPX2403SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/28/2027	1	2,798,000	100		38,053		28,304		65,591			(9,954)		12,055		0001
Purchased Call/S&P 500 INDEX/SPX2402S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2026	04/26/2027	1	1,801,726	100		14,414		8,219		25,388			(6,245)		6,801		0001
Purchased Call/S&P 500 INDEX/SPXP13J6F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	1	1,941,817	100		27,380		18,856		33,743			(8,551)		8,051		0001
Purchased Call/S&P 500 INDEX/SPX2402SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/26/2026	05/26/2027	1	1,845,464	100		12,918		8,434		19,423			(4,495)		7,451		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2403SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2026	06/22/2027	1	1,962,030	100		24,722		17,979		45,189			(6,773)		8,359		0001
Purchased Call/S&P 500 INDEX/SPX2403SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/25/2026	06/25/2027	1	3,091,892	100		22,880		16,922		52,967			(6,080)		13,247		0001
Purchased Call/S&P 500 INDEX/SPX2403SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2026	06/22/2027	1	2,482,943	100		18,622		13,543		38,658			(5,102)		10,578		0001
Purchased Call/S&P 500 INDEX/SPXK00QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/12/2026	06/11/2027	1	1,080,195	100		13,827		9,717		26,106			(4,178)		4,505		0001
Purchased Call/S&P 500 INDEX/SPXK00MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2026	05/14/2027	1	1,216,100	100		14,107		8,792		19,150			(5,372)		4,785		0001
Purchased Call/S&P 500 INDEX/SPX2402SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/27/2026	05/27/2027	1	1,076,332	100		7,534		4,940		9,187			(2,601)		4,355		0001
Purchased Call/S&P 500 INDEX/SPX261ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/27/2026	04/27/2027	1	1,056,534	100		19,863		11,381		25,304			(8,489)		3,997		0001
Purchased Call/S&P 500 INDEX/SPX261ZS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/15/2027	1	2,022,000	100		16,783		9,062		26,235			(7,725)		7,427		0001
Purchased Call/S&P 500 INDEX/SPX2402S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2026	04/22/2027	1	1,845,805	100		14,951		8,361		38,444			(6,595)		6,900		0001
Purchased Call/S&P 500 INDEX/SPXP13MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2026	06/30/2027	1	1,116,989	100		18,319		13,726		18,704			(4,617)		4,830		0001
Purchased Call/S&P 500 INDEX/SPX261ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	05/07/2027	1	1,956,201	100		14,672		8,860		28,418			(5,869)		7,576		0001
Purchased Call/S&P 500 INDEX/SPXE058SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2026	05/06/2027	1	3,786,000	100		63,983		38,249		105,133			(25,769)		14,630		0001
Purchased Call/S&P 500 INDEX/SPX261ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/06/2027	1	1,921,268	100		14,217		8,499		29,370			(5,726)		7,424		0001
Purchased Call/S&P 500 INDEX/SPX2401SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/09/2027	1	1,783,342	100		23,897		12,612		30,520			(11,358)		6,450		0001
Purchased Call/S&P 500 INDEX/SPXK00PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/02/2027	1	2,385,020	100		17,172		11,543		20,101			(5,646)		9,770		0001
Purchased Call/S&P 500 INDEX/SPX3610S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2027	1	3,856,630	100		27,382		17,114		33,761			(10,381)		15,173		0001
Purchased Call/S&P 500 INDEX/SPX261ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/15/2027	1	1,053,000	100		22,429		12,110		38,677			(10,323)		3,868		0001
Purchased Call/S&P 500 INDEX/SPXP13JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2026	06/14/2027	1	2,824,000	100		51,114		36,048		71,671			(15,320)		11,848		0001
Purchased Call/S&P 500 INDEX/SPXF17ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/26/2027	1	2,098,673	100		33,789		19,268		49,340			(14,639)		7,921		0001
Purchased Call/S&P 500 INDEX/SPX261ZS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/14/2027	1	1,155,098	100		16,980		9,121		22,738			(7,862)		4,232		0001
Purchased Call/S&P 500 INDEX/SPXP13JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2026	06/09/2027	1	1,818,931	100		23,464		16,225		33,341			(7,264)		7,557		0001
Purchased Call/S&P 500 INDEX/SPXK00SSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2026	06/23/2027	1	2,369,476	100		18,008		13,146		37,389			(4,884)		10,114		0001
Purchased Call/S&P 500 INDEX/SPXK00QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2026	06/10/2027	1	1,996,747	100		14,177		9,842		22,323			(4,350)		8,312		0001
Purchased Call/S&P 500 INDEX/SPXE05CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2026	06/21/2027	1	2,922,033	100		36,818		26,675		52,428			(10,405)		12,425		0001
Purchased Call/S&P 500 INDEX/SPXF17HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/15/2026	05/14/2027	1	2,067,851	100		25,848		16,155		36,727			(9,800)		8,136		0001
Purchased Call/S&P 500 INDEX/SPXF17HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/12/2026	05/12/2027	1	1,970,382	100		25,024		15,373		44,842			(9,667)		7,718		0001
Purchased Call/S&P 500 INDEX/SPXP13ISC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2026	06/04/2027	1	1,984,308	100		30,161		20,553		27,525			(9,751)		8,162		0001
Purchased Call/S&P 500 INDEX/SPXP13LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	2,054,768	100		28,150		20,551		46,164			(7,635)		8,771		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE059$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/14/2026	05/14/2027	1	1,908,000	100		33,772		21,049		35,807			(12,861)		7,507		0001
Purchased Call/S&P 500 INDEX/SPXF17JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/03/2027	1	1,942,716	100		25,450		17,177		32,484			(8,297)		7,974		0001
Purchased Call/S&P 500 INDEX/SPXF17LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/17/2027	1	1,638,039	100		16,872		12,138		22,611			(4,854)		6,912		0001
Purchased Call/S&P 500 INDEX/SPX2403SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/28/2027	1	1,638,961	100		11,964		8,899		24,925			(3,130)		7,061		0001
Purchased Call/S&P 500 INDEX/SPXF171SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/25/2027	1	2,033,588	100		25,827		16,791		35,327			(9,194)		8,193		0001
Purchased Call/S&P 500 INDEX/SPXF17ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2026	04/30/2027	1	1,406,786	100		15,475		9,045		17,163			(6,487)		5,361		0001
Purchased Call/S&P 500 INDEX/SPXK00G$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/07/2026	04/07/2027	1	1,298,508	100		16,881		8,743		44,816			(8,140)		4,672		0001
Purchased Call/S&P 500 INDEX/SPXK000$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2026	05/28/2027	1	1,564,889	100		10,954		7,272		9,244			(3,732)		6,345		0001
Purchased Call/S&P 500 INDEX/SPXP13I$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	1	1,715,399	100		21,614		14,528		24,345			(7,106)		7,027		0001
Purchased Call/S&P 500 INDEX/SPXK00G$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/06/2026	04/06/2027	1	1,790,788	100		23,638		12,177		64,105			(11,463)		6,426		0001
Purchased Call/S&P 500 INDEX/SPXK001$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2026	04/16/2027	1	1,193,000	100		23,144		12,630		40,697			(10,589)		4,393		0001
Purchased Call/S&P 500 INDEX/SPX2612$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/13/2026	04/13/2027	1	3,974,470	100		33,386		17,842		50,860			(15,549)		14,525		0001
Purchased Call/S&P 500 INDEX/SPX3610$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2026	05/18/2027	1	2,427,080	100		17,960		11,330		29,609			(6,643)		9,633		0001
Purchased Call/S&P 500 INDEX/SPXE055$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2026	04/09/2027	1	1,943,000	100		46,438		24,509		83,310			(22,071)		7,028		0001
Purchased Call/S&P 500 INDEX/SPXK000$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/28/2026	05/28/2027	1	1,092,241	100		18,240		12,076		19,680			(6,247)		4,428		0001
Purchased Call/S&P 500 INDEX/SPXK00M$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/13/2026	05/13/2027	1	1,320,000	100		23,892		14,743		35,043			(9,164)		5,182		0001
Purchased Call/S&P 500 INDEX/SPXF17GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	1,500,000	100		20,700		12,535		30,684			(8,246)		5,809		0001
Purchased Call/S&P 500 INDEX/SPXF171SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/28/2027	1	1,992,180	100		26,496		17,590		13,792			(9,026)		8,077		0001
Purchased Call/S&P 500 INDEX/SPXP13GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	1,639,039	100		30,322		20,131		26,628			(10,330)		6,645		0001
Purchased Call/S&P 500 INDEX/SPXF17BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	3,142,210	100		25,452		13,889		27,981			(11,645)		11,572		0001
Purchased Call/S&P 500 INDEX/SPXK00R$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2026	06/17/2027	1	1,194,853	100		15,294		11,034		21,201			(4,370)		5,042		0001
Purchased Call/S&P 500 INDEX/SPX2401$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/02/2027	1	2,432,159	100		35,266		17,877		72,801			(17,488)		8,634		0001
Purchased Call/S&P 500 INDEX/SPX2403S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/15/2026	06/15/2027	1	2,258,657	100		16,262		11,514		18,075			(4,767)		9,495		0001
Purchased Call/S&P 500 INDEX/SPX2402$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2026	04/29/2027	1	2,179,487	100		16,782		9,709		11,154			(7,081)		8,286		0001
Purchased Call/S&P 500 INDEX/SPXK00R$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/17/2027	1	2,412,439	100		18,576		13,401		24,226			(5,307)		10,180		0001
Purchased Call/S&P 500 INDEX/SPXP13HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	1,905,771	100		22,679		15,056		24,920			(7,726)		7,727		0001
Purchased Call/S&P 500 INDEX/SPX2401$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2026	04/08/2027	1	2,006,284	100		16,050		8,357		36,075			(7,695)		7,238		0001
Purchased Call/S&P 500 INDEX/SPX2403$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/25/2027	1	1,934,085	100		26,304		19,508		44,276			(6,937)		8,286		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2401SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2026	04/08/2027	1	1,975,447	100		28,051		14,605		54,674			(13,449)		7,126		0001
Purchased Call/S&P 500 INDEX/SPX2403SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2026	06/24/2027	1	1,808,109	100		13,018		9,540		31,471			(3,495)		7,732		0001
Purchased Call/S&P 500 INDEX/SPX2401SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/09/2027	1	2,121,913	100		26,524		13,999		54,527			(12,606)		7,675		0001
Purchased Call/S&P 500 INDEX/SPX2401SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/05/2027	1	1,667,000	100		33,173		16,951		88,446			(16,316)		5,966		0001
Purchased Call/S&P 500 INDEX/SPX2402SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/04/2026	05/04/2027	1	1,933,945	100		15,085		8,935		19,266			(6,158)		7,439		0001
Purchased Call/S&P 500 INDEX/SPX2402SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2026	04/30/2027	1	1,817,944	100		14,180		8,311		21,572			(5,921)		6,927		0001
Purchased Call/S&P 500 INDEX/SPX2402SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2026	04/30/2027	1	2,043,404	100		15,939		9,342		28,024			(6,656)		7,787		0001
Purchased Call/S&P 500 INDEX/SPX2402SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2026	04/29/2027	1	2,021,926	100		24,667		14,270		18,534			(10,408)		7,687		0001
Purchased Call/S&P 500 INDEX/SPX2403S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/11/2026	06/11/2027	1	2,561,759	100		17,676		12,388		35,696			(5,375)		10,685		0001
Purchased Call/S&P 500 INDEX/SPX2402SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/04/2026	05/04/2027	1	2,394,946	100		31,374		18,582		39,418			(12,807)		9,212		0001
Purchased Call/S&P 500 INDEX/SPX2403S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2026	06/11/2027	1	1,824,573	100		12,772		8,976		20,285			(3,860)		7,610		0001
Purchased Call/S&P 500 INDEX/SPXF17DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	1,415,237	100		21,653		12,236		34,311			(9,492)		5,303		0001
Purchased Call/S&P 500 INDEX/SPXK00PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2026	06/04/2027	1	1,968,881	100		14,570		9,956		28,632			(4,683)		8,098		0001
Purchased Call/S&P 500 INDEX/SPX2402SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2026	04/16/2027	1	2,775,998	100		34,700		18,936		59,259			(15,876)		10,223		0001
Purchased Call/S&P 500 INDEX/SPX2401SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/09/2027	1	2,281,610	100		18,709		9,874		21,035			(8,892)		8,252		0001
Purchased Call/S&P 500 INDEX/SPX261ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2027	1	1,100,173	100		15,402		8,868		17,752			(6,541)		4,172		0001
Purchased Call/S&P 500 INDEX/SPX261ZSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2027	1	2,633,051	100		19,485		11,863		14,793			(7,698)		10,267		0001
Purchased Call/S&P 500 INDEX/SPXP13ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	2,495,000	100		52,146		35,633		82,084			(16,761)		10,262		0001
Purchased Call/S&P 500 INDEX/SPX2401SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/12/2027	1	1,768,124	100		14,499		7,709		34,448			(6,834)		6,445		0001
Purchased Call/S&P 500 INDEX/SPX2403S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2026	06/08/2027	1	3,097,133	100		22,919		15,784		40,283			(7,158)		12,842		0001
Purchased Call/S&P 500 INDEX/SPXF17DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	1,211,556	100		18,416		10,299		38,463			(8,123)		4,529		0001
Purchased Call/S&P 500 INDEX/SPXK000ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2026	05/28/2027	1	1,851,362	100		12,960		8,604		5,849			(4,415)		7,506		0001
Purchased Call/S&P 500 INDEX/SPX261ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/27/2026	04/27/2027	1	1,612,363	100		12,738		7,299		16,144			(5,444)		6,100		0001
Purchased Call/S&P 500 INDEX/SPX2403S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2026	06/11/2027	1	1,832,757	100		12,829		9,016		24,002			(3,877)		7,644		0001
Purchased Call/S&P 500 INDEX/SPXK00FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/02/2027	1	1,945,168	100		14,394		7,297		27,039			(7,138)		6,905		0001
Purchased Call/S&P 500 INDEX/SPX261ZS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/15/2027	1	2,268,953	100		14,975		8,086		23,319			(6,893)		8,335		0001
Purchased Call/S&P 500 INDEX/SPX2401SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2026	04/09/2027	1	2,938,771	100		23,510		12,374		47,119			(11,208)		10,629		0001
Purchased Call/S&P 500 INDEX/SPX261ZSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2027	1	1,830,181	100		14,275		8,219		15,674			(6,062)		6,941		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2401SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/02/2027	1	1,188,507	100		16,164		8,194		38,810			(8,015)		4,219		0001
Purchased Call/S&P 500 INDEX/SPX2402SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2026	04/30/2027	1	1,954,892	100		15,444		9,027		17,282			(6,474)		7,449		0001
Purchased Call/S&P 500 INDEX/SPX2403S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/11/2026	06/11/2027	1	1,782,361	100		21,210		14,865		39,027			(6,450)		7,434		0001
Purchased Call/S&P 500 INDEX/SPX2402SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2026	05/14/2027	1	2,789,769	100		19,249		11,998		23,024			(7,331)		10,976		0001
Purchased Call/S&P 500 INDEX/SPXF17ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/26/2027	1	1,055,869	100		14,043		9,169		16,858			(4,886)		4,263		0001
Purchased Call/S&P 500 INDEX/SPX261ZSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/30/2027	1	1,189,000	100		22,948		13,413		24,875			(9,619)		4,531		0001
Purchased Call/S&P 500 INDEX/SPXE059SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	2,531,418	100		30,124		19,556		37,616			(10,753)		10,178		0001
Purchased Call/S&P 500 INDEX/SPX261ZSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	04/30/2027	1	1,521,000	100		33,614		19,702		45,277			(14,037)		5,796		0001
Purchased Call/S&P 500 INDEX/SPXP13KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/17/2026	06/17/2027	1	1,117,000	100		20,218		14,546		26,239			(5,816)		4,714		0001
Purchased Call/S&P 500 INDEX/SPXK000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2026	06/04/2027	1	2,116,407	100		15,661		10,702		32,372			(5,034)		8,705		0001
Purchased Call/S&P 500 INDEX/SPXP131SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/05/2026	06/07/2027	1	1,205,000	100		21,811		14,961		30,772			(6,953)		4,986		0001
Purchased Call/S&P 500 INDEX/SPXP13JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/12/2026	06/11/2027	1	1,987,000	100		38,747		27,230		51,347			(11,709)		8,288		0001
Purchased Call/S&P 500 INDEX/SPXP13JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/12/2026	06/11/2027	1	1,377,000	100		26,852		18,871		44,835			(8,114)		5,743		0001
Purchased Call/S&P 500 INDEX/SPXP13LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	2,010,506	100		38,401		28,481		55,849			(10,128)		8,614		0001
Purchased Call/S&P 500 INDEX/SPXP13LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/25/2026	06/25/2027	1	1,751,259	100		28,195		20,854		46,971			(7,493)		7,503		0001
Purchased Call/S&P 500 INDEX/SPX2403SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2026	07/12/2027	1	2,043,302	100		15,733		12,309		20,296			(3,515)		9,028		0001
Purchased Call/S&P 500 INDEX/SPX2405SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/01/2026	09/01/2027	1	1,313,435	100		10,507		9,697		14,310			(835)		6,301		0001
Purchased Call/S&P 500 INDEX/SPXL00FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/03/2027	1	1,413,051	100		11,587		10,877		11,800			(828)		6,799		0001
Purchased Call/S&P 500 INDEX/SPXL001S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2026	07/23/2027	1	1,819,233	100		14,554		11,926		26,081			(2,719)		8,191		0001
Purchased Call/S&P 500 INDEX/SPX2405SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2026	09/03/2027	1	1,483,967	100		12,020		11,252		11,594			(889)		7,140		0001
Purchased Call/S&P 500 INDEX/SPX2404SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/27/2026	07/27/2027	1	2,980,404	100		24,141		19,885		35,859			(4,299)		13,510		0001
Purchased Call/S&P 500 INDEX/SPX2405SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/10/2026	09/10/2027	1	2,056,130	100		25,702		24,491		33,018			(1,408)		9,995		0001
Purchased Call/S&P 500 INDEX/SPX2404S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2026	07/19/2027	1	2,306,021	100		29,748		23,847		40,612			(6,079)		10,313		0001
Purchased Call/S&P 500 INDEX/SPX2404S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2026	07/16/2027	1	2,665,371	100		34,383		27,507		48,951			(7,084)		11,859		0001
Purchased Call/S&P 500 INDEX/SPX2404S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2026	07/16/2027	1	2,574,534	100		19,566		15,653		24,874			(4,032)		11,454		0001
Purchased Call/S&P 500 INDEX/SPX2405SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2026	09/15/2027	1	2,016,222	100		28,227		27,138		34,163			(1,160)		9,872		0001
Purchased Call/S&P 500 INDEX/SPXF17VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/29/2026	09/29/2027	1	1,049,619	100		17,424		17,424		17,227			(48)		5,241		0001
Purchased Call/S&P 500 INDEX/SPXQ135SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/28/2026	10/09/2026	1	3,850,000	7725		32,475		28,867		15,325			(5,905)		3,023		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF170$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2026	07/02/2027	1	2,352,596	100		32,231		24,463		44,179			(7,947)		10,210		0001
Purchased Call/S&P 500 INDEX/SPXL003$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/05/2026	08/05/2027	1	1,567,000	100		28,363		24,065		32,956			(4,352)		7,209		0001
Purchased Call/S&P 500 INDEX/SPXL001$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/24/2026	07/23/2027	1	2,087,399	100		29,641		24,289		51,939			(5,537)		9,399		0001
Purchased Call/S&P 500 INDEX/SPX3610$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2026	07/29/2027	1	1,777,273	100		14,396		11,937		17,745			(2,485)		8,083		0001
Purchased Call/S&P 500 INDEX/SPXL001$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/24/2026	07/23/2027	1	1,694,233	100		22,533		18,465		38,859			(4,210)		7,629		0001
Purchased Call/S&P 500 INDEX/SPXL00N$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2026	09/24/2027	1	2,434,269	100		33,836		33,555		40,220			(556)		12,071		0001
Purchased Call/S&P 500 INDEX/SPXL000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/23/2026	07/23/2027	1	1,430,055	100		18,877		15,426		32,057			(3,568)		6,439		0001
Purchased Call/S&P 500 INDEX/SPX3610$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2026	09/16/2027	1	1,955,326	100		16,620		16,025		19,272			(637)		9,587		0001
Purchased Call/S&P 500 INDEX/SPXL009$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/14/2026	08/13/2027	1	1,754,000	100		29,818		26,174		28,960			(3,850)		8,173		0001
Purchased Call/S&P 500 INDEX/SPXL005$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/07/2026	08/09/2027	1	2,584,510	100		30,497		26,212		31,460			(4,487)		11,967		0001
Purchased Call/S&P 500 INDEX/SPX2404$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/20/2026	07/20/2027	1	2,167,058	100		16,686		13,423		29,591			(3,292)		9,708		0001
Purchased Call/S&P 500 INDEX/SPXK00U$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/06/2026	07/06/2027	1	1,852,367	100		14,263		10,923		21,714			(3,361)		8,098		0001
Purchased Call/S&P 500 INDEX/SPX3610$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2026	08/06/2027	1	1,931,605	100		15,067		12,896		14,912			(2,270)		8,901		0001
Purchased Call/S&P 500 INDEX/SPX3611$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2026	09/27/2027	1	2,571,153	100		35,225		35,031		31,985			(480)		12,803		0001
Purchased Call/S&P 500 INDEX/SPX2404$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/14/2026	08/13/2027	1	1,460,941	100		10,811		9,490		8,960			(1,396)		6,807		0001
Purchased Call/S&P 500 INDEX/SPX3610$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2026	08/11/2027	1	1,924,616	100		14,820		12,819		13,166			(2,030)		8,940		0001
Purchased Call/S&P 500 INDEX/SPX2404$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2026	07/28/2027	1	1,633,127	100		12,902		10,663		19,030			(2,262)		7,415		0001
Purchased Call/S&P 500 INDEX/SPX2405$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2026	08/23/2027	1	1,956,664	100		14,675		13,179		20,570			(1,599)		9,260		0001
Purchased Call/S&P 500 INDEX/SPX2405$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2026	09/17/2027	1	1,850,136	100		15,356		14,972		18,630			(506)		9,084		0001
Purchased Call/S&P 500 INDEX/SPX2405$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2026	08/26/2027	1	1,484,957	100		11,286		10,229		16,423			(1,082)		7,060		0001
Purchased Call/S&P 500 INDEX/SPXK00U$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/06/2026	07/06/2027	1	1,959,494	100		27,237		20,859		41,948			(6,417)		8,566		0001
Purchased Call/S&P 500 INDEX/SPX2405$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/17/2026	09/17/2027	1	1,675,659	100		13,908		13,523		17,146			(495)		8,228		0001
Purchased Call/S&P 500 INDEX/SPX2405$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2026	08/23/2027	1	2,990,280	100		35,883		32,226		44,750			(3,911)		14,152		0001
Purchased Call/S&P 500 INDEX/SPX2405$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2026	09/08/2027	1	5,025,961	100		39,705		37,408		48,997			(2,393)		24,361		0001
Purchased Call/S&P 500 INDEX/SPX2403$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2026	07/02/2027	1	2,065,129	100		15,488		11,756		27,836			(3,819)		8,963		0001
Purchased Call/S&P 500 INDEX/SPX3611$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	09/23/2027	1	2,194,000	100		18,210		17,909		17,413			(349)		10,864		0001
Purchased Call/S&P 500 INDEX/SPX3610$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2026	09/10/2027	1	1,323,000	100		21,036		20,101		21,784			(1,098)		6,431		0001
Purchased Call/S&P 500 INDEX/SPX2405$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2026	09/10/2027	1	1,261,000	100		10,340		9,881		12,647			(540)		6,130		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX3610$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2026	09/10/2027	1	1,297,975	100		19,340		18,480		20,032			(1,009)		6,310		0001
Purchased Call/S&P 500 INDEX/SPX2403$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/07/2026	07/07/2027	1	2,201,947	100		16,955		13,032		22,523			(3,948)		9,643		0001
Purchased Call/S&P 500 INDEX/SPX2404$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2026	08/12/2027	1	1,658,334	100		12,603		10,937		12,564			(1,692)		7,715		0001
Purchased Call/S&P 500 INDEX/SPX3610$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2026	08/05/2027	1	1,948,856	100		14,811		12,567		14,156			(2,272)		8,966		0001
Purchased Call/S&P 500 INDEX/SPX2403$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2026	07/08/2027	1	1,514,224	100		11,660		8,994		14,934			(2,683)		6,643		0001
Purchased Call/S&P 500 INDEX/SPX2405$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/10/2026	09/10/2027	1	2,484,000	100		20,120		19,173		27,385			(1,102)		12,075		0001
Purchased Call/S&P 500 INDEX/SPX3611$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	09/22/2027	1	1,723,398	100		26,368		25,860		23,436			(578)		8,522		0001
Purchased Call/S&P 500 INDEX/SPX3610$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2026	08/05/2027	1	1,614,523	100		16,145		13,699		15,420			(2,477)		7,428		0001
Purchased Call/S&P 500 INDEX/SPX2405$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2026	08/30/2027	1	2,216,177	100		31,026		28,462		31,874			(2,790)		10,600		0001
Purchased Call/S&P 500 INDEX/SPX2404$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2026	07/21/2027	1	2,084,223	100		16,465		13,290		28,831			(3,203)		9,353		0001
Purchased Call/S&P 500 INDEX/SPX2404$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	08/02/2027	1	1,927,404	100		15,612		13,118		24,686			(2,595)		8,824		0001
Purchased Call/S&P 500 INDEX/SPX2404$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/14/2026	08/16/2027	1	1,902,472	100		14,078		12,372		9,581			(1,803)		8,907		0001
Purchased Call/S&P 500 INDEX/SPX3610$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2027	1	1,665,000	100		21,645		16,895		22,302			(4,876)		7,317		0001
Purchased Call/S&P 500 INDEX/SPX2405$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2026	08/30/2027	1	1,838,639	100		14,158		12,987		15,542			(1,273)		8,794		0001
Purchased Call/S&P 500 INDEX/SPXF17T$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	2,264,866	100		24,687		22,150		27,742			(2,713)		10,669		0001
Purchased Call/S&P 500 INDEX/SPX2406$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2026	09/17/2027	1	1,898,941	100		24,686		24,069		28,031			(814)		9,324		0001
Purchased Call/S&P 500 INDEX/SPX2404$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/18/2026	08/18/2027	1	2,078,392	100		28,682		25,363		31,542			(3,379)		9,761		0001
Purchased Call/S&P 500 INDEX/SPXK00X$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/13/2026	07/13/2027	1	3,485,101	100		26,835		21,069		28,181			(5,808)		15,425		0001
Purchased Call/S&P 500 INDEX/SPX3611$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/28/2026	09/28/2027	1	2,668,000	100		22,144		22,083		22,214			(121)		13,303		0001
Purchased Call/S&P 500 INDEX/SPXK00Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/22/2026	07/22/2027	1	1,482,058	100		19,711		15,965		34,658			(3,780)		6,662		0001
Purchased Call/S&P 500 INDEX/SPX2405$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2026	08/26/2027	1	1,123,193	100		15,612		14,150		19,594			(1,497)		5,340		0001
Purchased Call/S&P 500 INDEX/SPX2404$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2026	08/19/2027	1	2,143,107	100		16,073		14,258		18,358			(1,850)		10,080		0001
Purchased Call/S&P 500 INDEX/SPX3610$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2026	08/04/2027	1	2,064,507	100		15,071		12,746		14,130			(2,354)		9,482		0001
Purchased Call/S&P 500 INDEX/SPX3610$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2027	1	1,808,408	100		21,701		16,939		26,228			(4,889)		7,948		0001
Purchased Call/S&P 500 INDEX/SPX2405$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2026	08/27/2027	1	1,734,563	100		13,530		12,402		15,294			(1,227)		8,259		0001
Purchased Call/S&P 500 INDEX/SPX3610$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2026	09/16/2027	1	1,485,844	100		22,733		21,919		25,737			(872)		7,285		0001
Purchased Call/S&P 500 INDEX/SPXL00F$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/03/2027	1	1,721,647	100		14,118		13,252		14,574			(1,008)		8,284		0001
Purchased Call/S&P 500 INDEX/SPX3610$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2026	07/07/2027	1	1,969,251	100		23,631		18,163		27,027			(5,503)		8,624		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX3610$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/14/2026	07/14/2027	1	2,128,494	100		16,389		12,913		14,657			(3,502)		9,437		0001
Purchased Call/S&P 500 INDEX/SPXP13NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2026	07/09/2027	1	1,222,000	100		24,440		19,024		23,866			(5,558)		5,371		0001
Purchased Call/S&P 500 INDEX/SPX3610$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2026	08/06/2027	1	1,961,305	100		25,301		21,656		24,825			(3,812)		9,038		0001
Purchased Call/S&P 500 INDEX/SPXL002$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/31/2026	08/02/2027	1	1,346,000	100		20,863		17,530		33,452			(3,468)		6,162		0001
Purchased Call/S&P 500 INDEX/SPXL00N$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2026	09/24/2027	1	1,811,650	100		14,856		14,773		15,598			(204)		8,983		0001
Purchased Call/S&P 500 INDEX/SPXL001$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2026	07/26/2027	1	1,806,735	100		14,454		11,866		25,567			(2,678)		8,176		0001
Purchased Call/S&P 500 INDEX/SPX3610$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2026	07/01/2027	1	1,871,214	100		14,408		10,836		24,629			(3,592)		8,106		0001
Purchased Call/S&P 500 INDEX/SPXP13NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2026	07/09/2027	1	2,104,000	100		44,184		34,488		53,058			(9,954)		9,247		0001
Purchased Call/S&P 500 INDEX/SPXL005$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/07/2026	08/09/2027	1	2,207,898	100		17,001		14,612		17,084			(2,501)		10,223		0001
Purchased Call/S&P 500 INDEX/SPXQ135$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/28/2026	09/28/2027	1	1,395,663	100		22,051		21,991		17,186			(121)		6,959		0001
Purchased Call/S&P 500 INDEX/SPXK00Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2026	07/15/2027	1	2,073,171	100		15,963		12,621		14,790			(3,368)		9,208		0001
Purchased Call/S&P 500 INDEX/SPXF170$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2026	07/09/2027	1	1,504,599	100		15,648		12,180		17,157			(3,558)		6,613		0001
Purchased Call/S&P 500 INDEX/SPXF170$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2026	07/02/2027	1	1,586,000	100		24,107		18,297		35,032			(5,944)		6,883		0001
Purchased Call/S&P 500 INDEX/SPXL000$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/23/2026	07/23/2027	1	2,433,662	100		18,739		15,313		32,831			(3,542)		10,958		0001
Purchased Call/S&P 500 INDEX/SPXP13Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/03/2027	1	1,784,170	100		30,509		28,640		26,069			(2,179)		8,585		0001
Purchased Call/S&P 500 INDEX/SPX2404$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/30/2027	1	1,850,272	100		14,987		12,573		21,964			(2,512)		8,429		0001
Purchased Call/S&P 500 INDEX/SPX2405$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2026	08/27/2027	1	950,365	100		7,413		6,795		8,592			(672)		4,525		0001
Purchased Call/S&P 500 INDEX/SPXP13U$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2026	08/11/2027	1	1,537,936	100		25,068		21,684		18,799			(3,434)		7,144		0001
Purchased Call/S&P 500 INDEX/SPX2404$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2026	07/16/2027	1	1,672,150	100		12,708		10,167		19,659			(2,618)		7,440		0001
Purchased Call/S&P 500 INDEX/SPX2406$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2026	09/17/2027	1	2,017,000	100		16,741		16,323		20,251			(552)		9,904		0001
Purchased Call/S&P 500 INDEX/SPX2406$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2026	09/17/2027	1	2,042,022	100		28,588		27,874		32,216			(942)		10,027		0001
Purchased Call/S&P 500 INDEX/SPX3610$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2026	09/13/2027	1	2,046,864	100		24,153		23,088		25,242			(1,250)		9,993		0001
Purchased Call/S&P 500 INDEX/SPX3610$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/10/2026	08/10/2027	1	3,089,638	100		23,172		19,981		16,678			(3,238)		14,328		0001
Purchased Call/S&P 500 INDEX/SPX3610$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2026	08/20/2027	1	1,571,492	100		26,873		24,044		29,692			(3,019)		7,403		0001
Purchased Call/S&P 500 INDEX/SPX2403$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2026	07/02/2027	1	2,168,150	100		16,261		12,342		24,587			(4,010)		9,410		0001
Purchased Call/S&P 500 INDEX/SPX2405$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2026	09/13/2027	1	1,813,000	100		14,867		14,211		18,138			(770)		8,851		0001
Purchased Call/S&P 500 INDEX/SPX2403$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/09/2026	07/09/2027	1	2,323,197	100		17,889		13,924		21,675			(4,068)		10,210		0001
Purchased Call/S&P 500 INDEX/SPX3611$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2026	09/24/2027	1	1,707,388	100		26,977		26,827		24,358			(371)		8,466		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX3610$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/01/2026	09/01/2027	1	1,641,786	100		25,612		23,636		28,414			(2,035)		7,876		0001
Purchased Call/S&P 500 INDEX/SPX3610$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	09/22/2027	1	2,431,516	100		19,695		19,315		16,936			(432)		12,024		0001
Purchased Call/S&P 500 INDEX/SPXL001$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/27/2026	07/27/2027	1	1,665,359	100		23,815		19,616		35,812			(4,241)		7,549		0001
Purchased Call/S&P 500 INDEX/SPX2404$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/20/2026	07/20/2027	1	1,772,360	100		23,041		18,534		36,701			(4,545)		7,940		0001
Purchased Call/S&P 500 INDEX/SPX2405$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/17/2026	09/17/2027	1	1,975,291	100		32,000		31,113		35,773			(1,140)		9,699		0001
Purchased Call/S&P 500 INDEX/SPX2404$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2026	07/16/2027	1	2,084,882	100		26,895		21,516		32,892			(5,542)		9,276		0001
Purchased Call/S&P 500 INDEX/SPXP130$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2026	07/16/2027	1	2,117,183	100		27,312		21,789		18,457			(5,687)		9,420		0001
Purchased Call/S&P 500 INDEX/SPXL009$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/14/2026	08/13/2027	1	2,346,100	100		33,549		29,449		30,247			(4,332)		10,932		0001
Purchased Call/S&P 500 INDEX/SPXL00F$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/03/2027	1	1,078,395	100		8,843		8,301		9,207			(632)		5,189		0001
Purchased Call/S&P 500 INDEX/SPXL004$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/07/2026	08/06/2027	1	2,376,808	100		30,185		25,909		32,406			(4,478)		10,952		0001
Purchased Call/S&P 500 INDEX/SPXL00F$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2026	09/03/2027	1	1,894,000	100		29,736		27,914		33,315			(2,124)		9,113		0001
Purchased Call/S&P 500 INDEX/SPXL005$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/07/2026	08/09/2027	1	1,518,000	100		28,994		24,920		30,622			(4,266)		7,029		0001
Purchased Call/S&P 500 INDEX/SPXL00E$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2026	09/02/2027	1	1,734,072	100		14,046		13,001		16,918			(1,077)		8,331		0001
Purchased Call/S&P 500 INDEX/SPX3611$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2026	09/24/2027	1	1,476,182	100		20,371		20,258		18,411			(280)		7,320		0001
Purchased Call/S&P 500 INDEX/SPXL002$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/30/2026	07/30/2027	1	1,755,000	100		30,186		25,253		42,627			(5,127)		7,995		0001
Purchased Call/S&P 500 INDEX/SPXL000$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2026	09/29/2027	1	1,946,039	100		16,152		16,152		2,654			(44)		9,717		0001
Purchased Call/S&P 500 INDEX/SPXL009$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/14/2026	08/16/2027	1	1,998,000	100		35,964		31,605		31,728			(4,606)		9,354		0001
Purchased Call/S&P 500 INDEX/SPXL007$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2026	08/12/2027	1	1,325,538	100		19,220		16,679		20,790			(2,580)		6,167		0001
Purchased Call/S&P 500 INDEX/SPXL009$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/14/2026	08/13/2027	1	1,507,546	100		18,844		16,541		17,653			(2,433)		7,025		0001
Purchased Call/S&P 500 INDEX/SPXL00B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/24/2026	08/24/2027	1	2,302,289	100		17,497		15,762		25,372			(1,774)		10,912		0001
Purchased Call/S&P 500 INDEX/SPXL00F$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/07/2027	1	1,977,933	100		16,219		15,236		16,979			(1,146)		9,573		0001
Purchased Call/S&P 500 INDEX/SPXK00Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/22/2026	07/22/2027	1	1,622,000	100		29,196		23,646		48,994			(5,599)		7,291		0001
Purchased Call/S&P 500 INDEX/SPXL00N$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2026	09/27/2027	1	1,896,944	100		15,555		15,469		16,390			(212)		9,446		0001
Purchased Call/S&P 500 INDEX/SPXP13P$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2026	07/21/2027	1	1,883,847	100		24,490		19,767		31,127			(4,764)		8,454		0001
Purchased Call/S&P 500 INDEX/SPXL002$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/31/2026	07/30/2027	1	1,278,000	100		19,809		16,618		29,297			(3,320)		5,822		0001
Purchased Call/S&P 500 INDEX/SPXL00A$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/17/2026	08/17/2027	1	2,102,364	100		28,592		25,205		30,449			(3,447)		9,858		0001
Purchased Call/S&P 500 INDEX/SPXF17P$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2026	07/15/2027	1	2,392,880	100		33,022		26,108		27,528			(6,966)		10,628		0001
Purchased Call/S&P 500 INDEX/SPXP13M$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2026	07/02/2027	1	1,436,000	100		30,012		22,779		32,330			(7,400)		6,232		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL002SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/31/2026	07/30/2027	1	1,112,000	100		20,461		17,164		34,204			(3,429)		5,066		0001
Purchased Call/S&P 500 INDEX/SPXP130S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/13/2026	07/13/2027	1	1,994,520	100		32,511		25,525		27,628			(7,037)		8,828		0001
Purchased Call/S&P 500 INDEX/SPXP130SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2026	07/14/2027	1	1,719,713	100		24,076		18,969		20,422			(5,145)		7,625		0001
Purchased Call/S&P 500 INDEX/SPXL008SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/13/2026	08/13/2027	1	2,162,071	100		30,701		26,874		29,674			(4,037)		10,074		0001
Purchased Call/S&P 500 INDEX/SPXL00L$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/21/2026	09/21/2027	1	1,022,811	100		15,854		15,504		17,292			(391)		5,051		0001
Purchased Call/S&P 500 INDEX/SPXL00FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2026	09/07/2027	1	2,410,533	100		35,194		33,061		40,319			(2,487)		11,667		0001
Purchased Call/S&P 500 INDEX/SPXL002SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/03/2026	08/03/2027	1	1,443,125	100		21,647		18,248		29,996			(3,440)		6,618		0001
Purchased Call/S&P 500 INDEX/SPXK00YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2026	07/16/2027	1	1,894,212	100		14,775		11,787		12,198			(3,076)		8,428		0001
Purchased Call/S&P 500 INDEX/SPX2405SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2026	08/27/2027	1	1,693,622	100		22,017		20,182		23,532			(1,996)		8,064		0001
Purchased Call/S&P 500 INDEX/SPXL001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2026	07/23/2027	1	1,340,035	100		10,720		8,785		18,844			(2,003)		6,034		0001
Purchased Call/S&P 500 INDEX/SPXL004SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/07/2026	08/06/2027	1	2,196,296	100		16,911		14,516		18,062			(2,509)		10,120		0001
Purchased Call/S&P 500 INDEX/SPXK00U$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/02/2026	07/02/2027	1	1,821,615	100		23,317		17,697		35,309			(5,749)		7,906		0001
Purchased Call/S&P 500 INDEX/SPXL00FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2026	09/03/2027	1	1,216,670	100		17,763		16,675		20,223			(1,269)		5,854		0001
Purchased Call/S&P 500 INDEX/SPXP13ZSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2026	09/08/2027	1	1,017,029	100		12,611		11,882		12,872			(760)		4,930		0001
Purchased Call/S&P 500 INDEX/SPXP13US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/10/2026	08/10/2027	1	2,036,494	100		27,493		23,706		18,543			(3,841)		9,444		0001
Purchased Call/S&P 500 INDEX/SPXK00W$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/10/2026	07/12/2027	1	2,206,000	100		36,840		28,823		50,273			(8,231)		9,747		0001
Purchased Call/S&P 500 INDEX/SPXP13MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2026	07/02/2027	1	1,716,000	100		39,125		29,696		52,006			(9,647)		7,447		0001
Purchased Call/S&P 500 INDEX/SPXP13MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2026	07/01/2027	1	1,649,000	100		24,240		18,230		31,894			(6,043)		7,144		0001
Purchased Call/S&P 500 INDEX/SPX2404$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/30/2027	1	1,541,292	100		12,484		10,473		21,586			(2,092)		7,021		0001
Purchased Call/S&P 500 INDEX/SPX2405$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/31/2026	08/31/2027	1	1,819,786	100		14,376		13,228		16,713			(1,182)		8,717		0001
Purchased Call/S&P 500 INDEX/SPX2405$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2026	08/20/2027	1	2,093,553	100		27,216		24,419		34,939			(2,991)		9,862		0001
Purchased Call/S&P 500 INDEX/SPX2405$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2026	08/20/2027	1	2,785,808	100		20,894		18,746		30,293			(2,296)		13,123		0001
Purchased Call/S&P 500 INDEX/SPX2405$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/31/2026	08/31/2027	1	1,837,282	100		24,803		22,822		26,455			(2,039)		8,801		0001
Purchased Call/S&P 500 INDEX/SPX2404$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/14/2026	08/13/2027	1	1,971,155	100		14,587		12,804		11,065			(1,883)		9,185		0001
Purchased Call/S&P 500 INDEX/SPX2404$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/14/2026	08/16/2027	1	2,241,602	100		23,985		21,078		17,232			(3,072)		10,494		0001
Purchased Call/S&P 500 INDEX/SPX2404$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2026	07/22/2027	1	1,849,054	100		14,792		11,981		25,635			(2,837)		8,312		0001
Purchased Call/S&P 500 INDEX/SPX2406$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2026	09/30/2027	1	2,497,000	100		20,475		20,475		26,710					12,485		0001
Purchased Call/S&P 500 INDEX/SPX2405$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2026	08/25/2027	1	1,904,178	100		24,183		21,851		31,180			(2,385)		9,039		0001
Purchased Call/S&P 500 INDEX/SPX2404$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/17/2026	08/17/2027	1	3,359,673	100		24,862		21,917		24,768			(2,997)		15,753		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2404$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/13/2026	08/13/2027	1	1,966,371	100		14,748		12,909		12,436			(1,939)		9,163		0001
Purchased Call/S&P 500 INDEX/SPX2404$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2026	08/19/2027	1	1,170,236	100		14,043		12,457		14,890			(1,616)		5,504		0001
Purchased Call/S&P 500 INDEX/SPX2406$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2026	09/24/2027	1	2,541,000	100		21,090		20,915		23,731			(347)		12,600		0001
Purchased Call/S&P 500 INDEX/SPX2406$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2026	09/20/2027	1	2,017,000	100		16,741		16,326		20,301			(547)		9,946		0001
Purchased Call/S&P 500 INDEX/SPX2404$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2026	07/19/2027	1	1,672,902	100		12,714		10,192		18,648			(2,598)		7,481		0001
Purchased Call/S&P 500 INDEX/SPX2404$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/30/2026	07/30/2027	1	1,749,653	100		13,997		11,710		19,179			(2,378)		7,971		0001
Purchased Call/S&P 500 INDEX/SPX2405$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2026	08/25/2027	1	1,952,507	100		14,449		13,055		21,430			(1,425)		9,269		0001
Purchased Call/S&P 500 INDEX/SPX2404$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/03/2026	08/03/2027	1	3,280,660	100		25,589		21,571		33,465			(4,066)		15,044		0001
Purchased Call/S&P 500 INDEX/SPX2404$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/20/2026	08/20/2027	1	1,913,688	100		14,927		13,356		20,331			(1,677)		9,015		0001
Purchased Call/S&P 500 INDEX/SPXQ135$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/28/2026	10/16/2026	1	3,850,000	.7725		43,830		41,091		26,691			(4,870)		4,030		0001
Purchased Call/S&P 500 INDEX/SPX2406$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2026	09/20/2027	1	1,741,992	100		24,214		23,613		27,405			(792)		8,590		0001
Purchased Call/S&P 500 INDEX/SPX2405$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/14/2026	09/14/2027	1	2,002,000	100		16,617		15,930		19,597			(728)		9,788		0001
Purchased Call/S&P 500 INDEX/SPX2405$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/14/2026	09/14/2027	1	2,189,467	100		32,842		31,485		36,709			(1,440)		10,705		0001
Purchased Call/S&P 500 INDEX/SPXL001$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/24/2026	07/26/2027	1	1,961,385	100		26,086		21,415		45,218			(4,833)		8,876		0001
Purchased Call/S&P 500 INDEX/SPXP13W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2026	08/27/2027	1	1,215,592	100		17,018		15,557		14,161			(1,585)		5,788		0001
Purchased Call/S&P 500 INDEX/SPX2405$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2026	09/09/2027	1	1,839,180	100		24,645		23,287		29,719			(1,418)		8,927		0001
Purchased Call/S&P 500 INDEX/SPX2403$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2026	07/02/2027	1	1,984,958	100		14,887		11,299		26,421			(3,671)		8,615		0001
Purchased Call/S&P 500 INDEX/SPX2403$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2026	07/09/2027	1	1,810,195	100		13,757		10,738		19,250			(3,099)		7,956		0001
Purchased Call/S&P 500 INDEX/SPX2403$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2026	07/09/2027	1	1,865,871	100		14,367		11,214		16,212			(3,237)		8,200		0001
Purchased Call/S&P 500 INDEX/SPX2404$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/18/2026	08/18/2027	1	2,178,939	100		16,342		14,451		19,737			(1,925)		10,233		0001
Purchased Call/S&P 500 INDEX/SPX2405$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2026	09/09/2027	1	2,316,432	100		18,531		17,510		24,001			(1,066)		11,244		0001
Purchased Call/S&P 500 INDEX/SPX2405$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2026	09/10/2027	1	1,240,472	100		10,172		9,720		12,444			(531)		6,030		0001
Purchased Call/S&P 500 INDEX/SPX2405$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2026	08/27/2027	1	1,937,000	100		29,055		26,634		30,985			(2,634)		9,223		0001
Purchased Call/S&P 500 INDEX/SPX2405$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/27/2026	08/27/2027	1	1,876,473	100		14,449		13,208		17,580			(1,346)		8,935		0001
Purchased Call/S&P 500 INDEX/SPX2405$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2026	08/20/2027	1	1,746,777	100		13,101		11,754		18,925			(1,440)		8,229		0001
Purchased Call/S&P 500 INDEX/SPX3611$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	09/23/2027	1	2,033,923	100		28,272		27,804		26,931			(542)		10,072		0001
Purchased Call/S&P 500 INDEX/SPX3610$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/21/2026	09/21/2027	1	3,658,000	100		29,996		29,335		25,399			(740)		18,063		0001
Purchased Call/S&P 500 INDEX/SPX2405$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2026	09/15/2027	1	2,421,000	100		20,094		19,319		26,302			(826)		11,854		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX3610SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	07/12/2027	1	2,533,469	100		30,402		23,785		34,549			(6,793)		11,193		0001
Purchased Call/S&P 500 INDEX/SPXL004$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/07/2026	08/06/2027	1	1,739,924	100		13,397		11,499		14,844			(1,988)		8,017		0001
Purchased Call/S&P 500 INDEX/SPXP13NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2026	07/08/2027	1	3,033,393	100		41,861		32,289		38,509			(9,634)		13,308		0001
Purchased Call/S&P 500 INDEX/SPXP13NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2026	07/09/2027	1	1,570,000	100		29,987		23,407		32,574			(6,755)		6,900		0001
Purchased Call/S&P 500 INDEX/SPXL004$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/07/2026	08/06/2027	1	1,772,000	100		27,289		23,423		29,680			(4,048)		8,165		0001
Purchased Call/S&P 500 INDEX/SPXL00NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/25/2026	09/24/2027	1	2,988,000	100		24,502		24,365		25,696			(337)		14,817		0001
Purchased Call/S&P 500 INDEX/SPX013CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	1	1,060,000	100	27,666			1,448		42,302			(20,693)		1,241		0001
Purchased Call/S&P 500 INDEX/SPX013NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	1,398,000	105	20,551			4,982		32,508			(15,287)		3,452		0001
Purchased Call/S&P 500 INDEX/SPX013JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	1,056,000	100	27,245			4,728		41,794			(20,378)		2,211		0001
Purchased Call/S&P 500 INDEX/SPX0139SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/08/2026	1	1,122,000	100	27,489			537		44,820			(20,674)		831		0001
Purchased Call/S&P 500 INDEX/SPX013ASU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/14/2026	1	1,196,000	100	32,531			1,168		47,761			(24,398)		1,171		0001
Purchased Call/S&P 500 INDEX/SPX013MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/23/2026	1	1,058,000	100	27,508			6,360		41,513			(20,631)		2,538		0001
Purchased Call/S&P 500 INDEX/SPX013KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2025	12/10/2026	1	1,105,000	100	29,283			5,647		43,600			(21,902)		2,437		0001
Purchased Call/S&P 500 INDEX/SPX013KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2025	12/09/2026	1	1,256,000	100	33,410			6,351		49,703			(24,989)		2,750		0001
Purchased Call/S&P 500 INDEX/SPX013JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/02/2026	1	1,256,000	100	35,042			6,002		49,771			(26,282)		2,609		0001
Purchased Call/S&P 500 INDEX/SPX013CSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	1	1,092,000	100	27,846			1,918		43,549			(20,714)		1,457		0001
Purchased Call/S&P 500 INDEX/SPXE17JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	604,000	26012.2	13,107			975		24,022			(9,803)		836		0001
Purchased Call/S&P 500 INDEX/SPX0139SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2025	11/11/2026	1	1,126,000	100	30,852			3,494		44,806			(23,139)		1,910		0001
Purchased Call/S&P 500 INDEX/SPX013CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/16/2026	1	1,229,000	105	21,630			917		36,786			(16,495)		1,287		0001
Purchased Call/S&P 500 INDEX/SPX013BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	1,430,000	100	39,039			1,627		57,081			(29,279)		1,497		0001
Purchased Call/S&P 500 INDEX/SPXB219S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/30/2026	1	1,168,000	100	31,186			7,818		45,820			(23,389)		2,916		0001
Purchased Call/S&P 500 INDEX/SPXB215ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/18/2025	11/18/2026	1	1,107,000	100	28,339			3,747		44,039			(21,196)		2,028		0001
Purchased Call/S&P 500 INDEX/SPX013LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2025	12/15/2026	1	1,129,000	100	29,015			6,028		44,660			(21,821)		2,576		0001
Purchased Call/S&P 500 INDEX/SPXB219S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/31/2026	1	1,012,000	100	27,628			6,984		39,826			(20,664)		2,540		0001
Purchased Call/S&P 500 INDEX/SPX013FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	1,022,000	100	27,492			2,651		40,692			(20,562)		1,605		0001
Purchased Call/S&P 500 INDEX/SPX0131SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2025	11/25/2026	1	1,119,000	100	29,765			4,522		44,441			(22,263)		2,192		0001
Purchased Call/S&P 500 INDEX/SPXE17JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	1,408,000	6890.89	31,680			2,356		55,850			(23,695)		1,950		0001
Purchased Call/S&P 500 INDEX/SPXB213SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2025	10/07/2026	1	1,114,000	100	31,638			530		44,522			(23,794)		771		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2025	10/21/2026	1	1,109,000	100	29,499			1,625		44,253			(22,064)		1,330		0001
Purchased Call/S&P 500 INDEX/SPX013YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2026	02/24/2027	1	1,657,000	100		44,408		17,861		64,064			(26,523)		5,258		0001
Purchased Call/S&P 500 INDEX/SPX013SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2026	01/21/2027	1	1,400,000	100		39,620		12,361		54,693			(27,287)		3,895		0001
Purchased Call/S&P 500 INDEX/SPXP131S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/10/2027	1	1,039,000	100		27,637		12,182		40,220			(15,447)		3,450		0001
Purchased Call/S&P 500 INDEX/SPX013USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2026	02/03/2027	1	1,305,000	100		34,844		11,998		50,681			(22,815)		3,834		0001
Purchased Call/S&P 500 INDEX/SPXB219SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2026	01/07/2027	1	1,276,000	100		33,048		8,997		49,727			(24,060)		3,323		0001
Purchased Call/S&P 500 INDEX/SPX013YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/19/2027	1	1,229,000	105		18,312		7,172		33,866			(11,168)		3,833		0001
Purchased Call/S&P 500 INDEX/SPXB21A9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2026	02/11/2027	1	1,231,000	100		29,544		11,007		47,561			(18,516)		3,729		0001
Purchased Call/S&P 500 INDEX/SPXK005S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	01/29/2026	01/28/2027	1	1,301,000	100		34,086		11,267		49,504			(22,849)		3,730		0001
Purchased Call/S&P 500 INDEX/SPX013RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2026	01/14/2027	1	1,030,000	100		27,295		7,895		40,177			(19,368)		2,775		0001
Purchased Call/S&P 500 INDEX/SPX013RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2026	01/13/2027	1	1,297,000	100		35,408		10,315		50,339			(25,138)		3,478		0001
Purchased Call/S&P 500 INDEX/SPX133SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2026	03/17/2027	1	1,335,000	100		35,111		16,197		51,680			(18,906)		4,529		0001
Purchased Call/S&P 500 INDEX/SPXP134SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2026	03/24/2027	1	1,502,000	100		39,503		18,935		58,339			(20,563)		5,200		0001
Purchased Call/S&P 500 INDEX/SPXB21BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	1,051,000	105		16,501		7,182		29,923			(9,352)		3,468		0001
Purchased Call/S&P 500 INDEX/SPXP13FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/20/2027	1	1,287,000	100		37,194		24,000		34,819			(13,423)		5,130		0001
Purchased Call/S&P 500 INDEX/SPXP13LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	1,055,000	100		26,903		19,640		27,597			(7,297)		4,503		0001
Purchased Call/S&P 500 INDEX/SPXP139SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/13/2026	04/13/2027	1	1,343,000	100		34,649		18,518		50,991			(16,138)		4,908		0001
Purchased Call/S&P 500 INDEX/SPXP13MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	1,413,000	100		37,445		27,771		36,595			(9,875)		6,054		0001
Purchased Call/S&P 500 INDEX/SPXP13ISQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/03/2027	1	1,476,000	100		36,900		25,182		31,925			(11,893)		6,059		0001
Purchased Call/S&P 500 INDEX/SPXP137SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/07/2026	04/07/2027	1	1,261,000	100		32,660		16,915		48,733			(15,748)		4,537		0001
Purchased Call/S&P 500 INDEX/SPXP13AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/15/2027	1	1,766,000	100		53,157		29,021		65,829			(24,309)		6,487		0001
Purchased Call/S&P 500 INDEX/SPXB21GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/30/2026	04/29/2027	1	1,147,000	100		31,428		18,333		40,524			(13,210)		4,360		0001
Purchased Call/S&P 500 INDEX/SPXP13ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2026	05/12/2027	1	1,216,000	100		32,346		19,926		35,470			(12,441)		4,763		0001
Purchased Call/S&P 500 INDEX/SPXP13DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	938,000	100		26,545		16,075		29,254			(10,574)		3,633		0001
Purchased Call/S&P 500 INDEX/SPXP137SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2026	04/01/2027	1	1,196,000	100		33,488		17,025		46,340			(16,465)		4,234		0001
Purchased Call/S&P 500 INDEX/SPXP13ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2026	05/13/2027	1	1,000,000	100		25,800		15,921		28,005			(9,896)		3,926		0001
Purchased Call/S&P 500 INDEX/SPXP13SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2026	07/28/2027	1	1,063,000	100		28,701		23,984		30,805			(4,902)		4,827		0001
Purchased Call/S&P 500 INDEX/SPXL00HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/11/2026	09/10/2027	1	1,037,000	100		29,347		28,043		25,625			(1,532)		5,041		0001
Purchased Call/S&P 500 INDEX/SPXP130SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2026	07/14/2027	1	1,107,000	100		29,557		23,287		25,688			(6,316)		4,908		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXQ132SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2026	09/17/2027	1	1,274,000	100		32,614		31,799		29,841			(1,075)		6,256		0001
Purchased Call/S&P 500 INDEX/SPXF170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2026	06/30/2027	1	1,222,000	100		32,627		24,720		25,605			(8,089)		5,284		0001
Purchased Call/S&P 500 INDEX/SPXP130SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2026	07/22/2027	1	1,348,000	100		33,026		26,971		34,709			(6,260)		6,059		0001
Purchased Call/S&P 500 INDEX/SPX261WSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	1	3,339,000	320.51	149,921			9,162		214,615			(112,441)		4,191		0001
Purchased Call/S&P 500 INDEX/SPXD05JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	2,148,222	318	96,476			13,399		162,992			(72,357)		4,015		0001
Purchased Call/S&P 500 INDEX/SPX140WSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2025	10/02/2026	1	1,499,970	338	20,937			59		10,931			(15,966)		555		0001
Purchased Call/S&P 500 INDEX/SPXD05PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	1,616,384	321	78,770			17,067		111,714			(59,077)		3,760		0001
Purchased Call/S&P 500 INDEX/SPX140WSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/13/2025	10/13/2026	1	1,560,000	336.95	17,784			588		20,081			(13,301)		1,472		0001
Purchased Call/S&P 500 INDEX/SPX140XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2025	11/06/2026	1	1,483,227	339	23,334			2,346		19,765			(17,695)		2,361		0001
Purchased Call/S&P 500 INDEX/SPX140XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	1	1,616,000	335.9	22,624			3,142		37,955			(16,968)		3,020		0001
Purchased Call/S&P 500 INDEX/SPXD05FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	10/30/2026	1	3,529,000	321.64	160,922			12,963		216,591			(120,692)		5,059		0001
Purchased Call/S&P 500 INDEX/SPXJ00SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	10/15/2025	10/13/2026	1	1,609,723	318	72,509			2,410		115,091			(54,531)		1,519		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	10/09/2025	10/09/2026	1	1,575,000	319.42	72,135			1,603		104,828			(53,953)		1,237		0001
Purchased Call/S&P 500 INDEX/SPXD050SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	2,912,000	322.77	129,584			28,077		184,695			(97,188)		6,774		0001
Purchased Call/S&P 500 INDEX/SPXD05JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	2,457,000	317.94	110,565			15,356		186,899			(82,924)		4,592		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	10/23/2025	10/20/2026	1	1,430,900	319	65,527			3,478		98,465			(49,417)		1,675		0001
Purchased Call/S&P 500 INDEX/SPXJ00XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/27/2026	1	3,101,000	322.44	139,545			22,095		193,048			(104,659)		6,181		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/23/2025	10/20/2026	1	1,641,116	341	17,242			915		8,949			(13,003)		1,921		0001
Purchased Call/S&P 500 INDEX/SPXJ00YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/09/2025	12/07/2026	1	1,524,247	340	23,232			4,312		23,560			(17,472)		3,290		0001
Purchased Call/S&P 500 INDEX/SPX261WSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/18/2026	1	1,516,118	336	21,170			2,838		34,846			(15,965)		2,777		0001
Purchased Call/S&P 500 INDEX/SPX140XSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2025	10/28/2026	1	1,910,389	341	23,996			1,805		13,248			(18,047)		2,646		0001
Purchased Call/S&P 500 INDEX/SPX140XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/06/2025	11/04/2026	1	1,719,761	339	22,203			2,103		21,895			(16,698)		2,663		0001
Purchased Call/S&P 500 INDEX/SPX140WSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2025	10/23/2026	1	1,440,000	340.7	16,992			1,038		9,506			(12,744)		1,807		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	10/09/2025	10/06/2026	1	1,400,289	319	64,839			908		94,088			(48,898)		898		0001
Purchased Call/S&P 500 INDEX/SPXD059SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	3,259,000	315.3	147,307			3,283		262,219			(110,480)		2,559		0001
Purchased Call/S&P 500 INDEX/SPXJ00XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/25/2026	1	1,494,696	338	25,189			3,870		27,434			(18,996)		2,927		0001
Purchased Call/S&P 500 INDEX/SPX140XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2025	11/19/2026	1	2,062,000	336.89	28,868			3,897		42,584			(21,592)		3,816		0001
Purchased Call/S&P 500 INDEX/SPXD050S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	3,644,000	324.76	162,887			38,113		211,394			(122,502)		8,792		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00S$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	10/17/2025	10/16/2026	1	1,595,359	318	71,628			2,985		114,998			(53,721)		1,670		0001
Purchased Call/S&P 500 INDEX/SPX140W$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/16/2026	1	1,584,000	339.77	15,523			647		11,208			(11,642)		1,658		0001
Purchased Call/S&P 500 INDEX/SPXJ00U$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	10/31/2025	10/30/2026	1	1,695,404	322	76,137			6,133		102,321			(57,103)		2,430		0001
Purchased Call/S&P 500 INDEX/SPX013G$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/11/2025	11/05/2026	1	1,474,773	348	10,589			1,038		1,606			(8,053)		2,316		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	10/17/2025	10/16/2026	1	3,294,000	317.99	147,571			6,149		237,262			(110,678)		3,448		0001
Purchased Call/S&P 500 INDEX/SPXJ00U$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	11/07/2025	11/06/2026	1	1,848,925	320	82,625			8,286		125,223			(61,969)		2,943		0001
Purchased Call/S&P 500 INDEX/SPX140Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2025	12/16/2026	1	1,923,534	339	26,093			5,478		38,080			(19,570)		4,417		0001
Purchased Call/S&P 500 INDEX/SPX140X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2025	11/11/2026	1	1,748,000	340.59	24,472			2,764		18,517			(18,304)		2,965		0001
Purchased Call/S&P 500 INDEX/SPX261X$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/17/2025	12/15/2026	1	1,471,151	322	60,500			12,569		97,038			(45,500)		3,357		0001
Purchased Call/S&P 500 INDEX/SPXD05G$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	3,282,000	320.14	149,659			17,876		222,896			(112,244)		5,698		0001
Purchased Call/S&P 500 INDEX/SPX140W$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2025	10/06/2026	1	1,675,227	337	25,663			359		18,366			(19,353)		1,074		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	11/13/2025	11/10/2026	1	2,426,384	322	100,153			11,190		149,168			(75,530)		4,066		0001
Purchased Call/S&P 500 INDEX/SPXD057$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/02/2025	10/02/2026	1	1,455,000	318.81	66,203			183		98,409			(49,516)		538		0001
Purchased Call/S&P 500 INDEX/SPXJ00X$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	12/04/2025	12/02/2026	1	1,571,395	322	73,774			12,741		100,367			(55,483)		3,264		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2025	12/09/2026	1	1,795,256	341	24,275			4,679		24,757			(18,307)		3,931		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/19/2025	12/17/2026	1	1,415,876	342	18,180			3,899		18,584			(13,673)		3,273		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/24/2026	1	2,021,819	341	33,138			7,754		32,344			(24,922)		4,878		0001
Purchased Call/S&P 500 INDEX/SPXJ00U$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	11/07/2025	11/06/2026	1	3,166,000	319.67	144,053			14,445		217,895			(108,040)		5,040		0001
Purchased Call/S&P 500 INDEX/SPXJ00W$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2025	11/27/2026	1	1,530,000	321.81	69,156			10,919		98,354			(51,584)		3,050		0001
Purchased Call/S&P 500 INDEX/SPXJ00Q$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	10/03/2025	10/02/2026	1	3,441,000	318.86	155,877			433		232,332			(116,908)		1,274		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/19/2025	12/18/2026	1	2,217,574	337	42,064			9,114		53,822			(31,548)		5,158		0001
Purchased Call/S&P 500 INDEX/SPX140X$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/06/2025	10/30/2026	1	1,659,629	342	16,112			1,320		9,846			(12,286)		2,379		0001
Purchased Call/S&P 500 INDEX/SPXD05ES$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/27/2026	1	1,473,332	322	64,145			4,659		87,693			(48,375)		2,004		0001
Purchased Call/S&P 500 INDEX/SPX261W$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	12/03/2026	1	1,602,761	339	26,202			4,585		28,811			(19,652)		3,356		0001
Purchased Call/S&P 500 INDEX/SPXD05K$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/05/2025	12/04/2026	1	2,897,000	323.03	130,944			23,279		176,392			(98,208)		6,113		0001
Purchased Call/S&P 500 INDEX/SPXD05M$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	2,499,000	322.4	112,205			22,129		159,367			(84,154)		5,550		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2025	12/11/2026	1	2,261,049	323	98,951			19,515		140,557			(74,213)		5,021		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/17/2025	10/15/2026	1	1,984,748	337	25,617			999		26,938			(19,266)		2,012		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	11/06/2025	11/03/2026	1	1,665,854	322	65,773			6,063		100,961			(49,603)		2,542		0001
Purchased Call/S&P 500 INDEX/SPXJ00VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/13/2025	11/12/2026	1	1,544,990	342	16,570			1,933		12,475			(12,428)		2,651		0001
Purchased Call/S&P 500 INDEX/SPXE051$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2027	1	1,313,000	322.84	59,216			25,775		96,013			(33,561)		4,333		0001
Purchased Call/S&P 500 INDEX/SPXE054$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2026	03/23/2027	1	1,607,051	320	61,884			29,989		135,203			(32,056)		5,548		0001
Purchased Call/S&P 500 INDEX/SPXK00D9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	03/16/2026	03/16/2027	1	1,409,000	322.43	64,250			29,382		106,449			(34,854)		4,765		0001
Purchased Call/S&P 500 INDEX/SPXD05T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	4,392,000	325.19	198,079			62,175		264,914			(136,043)		12,273		0001
Purchased Call/S&P 500 INDEX/SPXK000SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/02/2026	12/29/2026	1	1,506,531	324	65,421			16,309		92,346			(49,111)		3,740		0001
Purchased Call/S&P 500 INDEX/SPX140Z$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/11/2026	02/08/2027	1	1,583,874	342	26,487			9,565		33,753			(16,902)		4,744		0001
Purchased Call/S&P 500 INDEX/SPX140Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2026	02/12/2027	1	3,913,000	324.24	173,346			64,703		265,724			(109,056)		11,899		0001
Purchased Call/S&P 500 INDEX/SPX2400$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2026	03/12/2027	1	1,545,000	337.03	26,265			11,819		58,485			(14,503)		5,162		0001
Purchased Call/S&P 500 INDEX/SPX261X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2027	1	1,900,000	324.96	85,500			23,447		114,238			(62,075)		4,973		0001
Purchased Call/S&P 500 INDEX/SPXD05Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2026	02/12/2027	1	1,310,000	324.14	58,819			21,894		87,015			(37,064)		3,983		0001
Purchased Call/S&P 500 INDEX/SPXD05R$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/09/2026	01/08/2027	1	3,060,000	325.92	137,088			37,699		172,028			(99,426)		8,008		0001
Purchased Call/S&P 500 INDEX/SPXD05W$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	4,491,000	322.84	200,299			70,661		271,130			(129,864)		13,298		0001
Purchased Call/S&P 500 INDEX/SPXD05V$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/30/2026	01/29/2027	1	4,750,000	325.75	212,325			70,775		282,493			(141,744)		13,674		0001
Purchased Call/S&P 500 INDEX/SPXE052$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/12/2026	03/12/2027	1	1,790,000	321.74	82,698			37,111		138,652			(45,767)		5,981		0001
Purchased Call/S&P 500 INDEX/SPX2400$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2026	03/11/2027	1	1,414,280	337	23,860			10,700		52,844			(13,212)		4,711		0001
Purchased Call/S&P 500 INDEX/SPX2401$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2026	03/29/2027	1	1,255,000	316.61	58,734			28,963		123,000			(29,927)		4,407		0001
Purchased Call/S&P 500 INDEX/SPX2400$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/11/2026	03/09/2027	1	1,635,691	324	72,554			31,956		117,558			(40,574)		5,415		0001
Purchased Call/S&P 500 INDEX/SPXE051$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/06/2026	03/02/2027	1	1,542,331	325	61,292			26,097		101,130			(35,315)		4,993		0001
Purchased Call/S&P 500 INDEX/SPXE052$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2026	03/12/2027	1	3,606,000	320.98	164,794			74,157		288,153			(90,999)		12,049		0001
Purchased Call/S&P 500 INDEX/SPX140Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2026	02/09/2027	1	1,686,000	342.36	28,325			10,222		34,956			(18,081)		5,070		0001
Purchased Call/S&P 500 INDEX/SPXD05Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2026	02/19/2027	1	4,163,000	325.79	186,086			72,884		258,303			(113,492)		12,983		0001
Purchased Call/S&P 500 INDEX/SPXE051$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/06/2026	03/05/2027	1	2,537,000	322.84	114,165			49,154		185,337			(65,237)		8,293		0001
Purchased Call/S&P 500 INDEX/SPXK004$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	01/21/2026	01/21/2027	1	1,683,000	341.24	25,245			7,789		32,710			(17,429)		4,682		0001
Purchased Call/S&P 500 INDEX/SPX261Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2026	03/25/2027	1	2,117,000	318.52	99,922			48,573		191,413			(51,608)		7,350		0001
Purchased Call/S&P 500 INDEX/SPXE053$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2026	03/15/2027	1	2,134,000	320.98	97,951			44,523		170,673			(53,646)		7,196		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK008$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2026	02/16/2027	1	1,504,000	339.64		26,019		9,892		39,553			(16,191)		4,641		0001
Purchased Call/S&P 500 INDEX/SPXK007$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	02/11/2026	02/09/2027	1	1,339,241	326		59,740		21,678		79,997			(38,016)		4,027		0001
Purchased Call/S&P 500 INDEX/SPXK007$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	02/06/2026	02/05/2027	1	1,688,548	324		82,621		29,147		111,205			(53,568)		5,000		0001
Purchased Call/S&P 500 INDEX/SPXK00BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	02/27/2026	02/25/2027	1	2,064,229	326		88,746		36,339		128,370			(52,563)		6,572		0001
Purchased Call/S&P 500 INDEX/SPX140Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2026	01/13/2027	1	1,459,780	343		22,664		6,584		22,817			(16,108)		3,915		0001
Purchased Call/S&P 500 INDEX/SPXK00BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	02/27/2026	02/26/2027	1	3,210,000	325.44		142,524		58,593		205,381			(84,183)		10,255		0001
Purchased Call/S&P 500 INDEX/SPX140Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2026	01/22/2027	1	1,820,000	340.23		33,306		10,425		41,359			(22,904)		5,086		0001
Purchased Call/S&P 500 INDEX/SPX140Y$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2026	01/05/2027	1	1,730,582	342		26,577		7,127		28,361			(19,455)		4,461		0001
Purchased Call/S&P 500 INDEX/SPX140Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/28/2026	01/26/2027	1	1,564,040	344		24,192		7,841		24,358			(16,328)		4,446		0001
Purchased Call/S&P 500 INDEX/SPX2400$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2026	03/22/2027	1	1,467,000	333.8		27,433		12,999		69,796			(14,501)		5,050		0001
Purchased Call/S&P 500 INDEX/SPXE051$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/05/2027	1	1,342,020	325		53,742		23,139		89,063			(30,710)		4,387		0001
Purchased Call/S&P 500 INDEX/SPXK00A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	02/26/2026	02/26/2027	1	2,653,000	325.98		118,589		48,618		165,308			(70,179)		8,475		0001
Purchased Call/S&P 500 INDEX/SPXK00ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	03/20/2026	03/19/2027	1	1,714,028	321		71,102		33,378		138,584			(37,895)		5,849		0001
Purchased Call/S&P 500 INDEX/SPXK003$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	01/16/2026	01/15/2027	1	4,766,000	325.51		215,423		63,607		278,709			(152,098)		12,902		0001
Purchased Call/S&P 500 INDEX/SPX2401$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2026	03/25/2027	1	2,588,000	316.61		120,860		58,915		244,965			(62,261)		8,986		0001
Purchased Call/S&P 500 INDEX/SPX261Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	02/23/2027	1	1,427,044	339		27,707		11,253		42,159			(16,501)		4,513		0001
Purchased Call/S&P 500 INDEX/SPX140Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/28/2026	01/20/2027	1	1,452,108	341		27,291		8,533		30,013			(18,729)		4,022		0001
Purchased Call/S&P 500 INDEX/SPX261Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/03/2027	1	1,430,977	340		21,594		9,229		40,822			(12,408)		4,647		0001
Purchased Call/S&P 500 INDEX/SPXD05U$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	1,522,879	325		69,427		21,792		92,862			(47,683)		4,255		0001
Purchased Call/S&P 500 INDEX/SPXD05V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2026	01/27/2027	1	2,055,611	326		94,800		30,902		119,401			(63,808)		5,869		0001
Purchased Call/S&P 500 INDEX/SPXE050$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/19/2027	1	2,571,084	325		119,863		46,946		165,911			(73,103)		8,018		0001
Purchased Call/S&P 500 INDEX/SPXD05V$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2026	01/29/2027	1	1,364,428	326		60,206		20,069		80,012			(40,193)		3,928		0001
Purchased Call/S&P 500 INDEX/SPXK000$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/02/2026	12/30/2026	1	2,323,588	341		34,196		8,597		38,662			(25,600)		5,801		0001
Purchased Call/S&P 500 INDEX/SPXK006$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	02/02/2026	02/02/2027	1	1,798,000	326.59		80,730		27,577		102,628			(53,083)		5,261		0001
Purchased Call/S&P 500 INDEX/SPX2400$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/27/2026	02/25/2027	1	1,990,134	343		28,877		11,824		43,201			(17,103)		6,336		0001
Purchased Call/S&P 500 INDEX/SPX140Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2026	12/31/2026	1	3,365,000	323.54		150,416		38,128		215,108			(112,294)		8,447		0001
Purchased Call/S&P 500 INDEX/SPX2400$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2026	03/19/2027	1	4,659,000	318.82		217,575		102,140		416,985			(115,960)		15,898		0001
Purchased Call/S&P 500 INDEX/SPX261X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/05/2027	1	1,528,624	325		68,204		18,289		91,019			(49,929)		3,940		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXX002SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	01/12/2026	01/12/2027	1	1,598,000	326.22		72,070		20,450		88,736			(51,535)		4,265		0001
Purchased Call/S&P 500 INDEX/SPXX00LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2026	05/06/2027	1	1,520,681	345		31,960		19,265		38,088			(12,819)		5,876		0001
Purchased Call/S&P 500 INDEX/SPXX00PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/04/2026	06/04/2027	1	1,765,000	336.24		83,485		56,890		81,942			(26,990)		7,260		0001
Purchased Call/S&P 500 INDEX/SPX261ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/16/2027	1	2,963,000	327.81		134,520		73,612		191,102			(61,347)		10,912		0001
Purchased Call/S&P 500 INDEX/SPXX00NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/18/2026	05/18/2027	1	1,455,000	332.84		68,094		42,957		76,946			(25,185)		5,775		0001
Purchased Call/S&P 500 INDEX/SPXX000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/22/2026	05/21/2027	1	2,618,454	333		130,745		84,493		138,958			(47,054)		10,460		0001
Purchased Call/S&P 500 INDEX/SPX2402SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2026	05/14/2027	1	1,856,294	352		28,103		17,913		29,941			(10,362)		7,303		0001
Purchased Call/S&P 500 INDEX/SPX2401SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/02/2027	1	1,494,000	335.79		23,904		12,118		65,769			(11,854)		5,304		0001
Purchased Call/S&P 500 INDEX/SPXX00TSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/26/2026	06/28/2027	1	1,517,000	333.15		73,119		54,386		87,252			(19,127)		6,536		0001
Purchased Call/S&P 500 INDEX/SPX2401SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/07/2027	1	1,800,812	336		39,046		20,505		73,596			(18,660)		6,479		0001
Purchased Call/S&P 500 INDEX/SPXX00PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/04/2026	06/01/2027	1	2,511,256	336		118,796		80,635		116,475			(38,724)		10,266		0001
Purchased Call/S&P 500 INDEX/SPX2402S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2026	04/13/2027	1	1,936,212	325		96,292		52,181		136,094			(44,422)		7,076		0001
Purchased Call/S&P 500 INDEX/SPXX00MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/14/2026	05/12/2027	1	2,122,024	333		104,933		65,181		109,645			(40,181)		8,312		0001
Purchased Call/S&P 500 INDEX/SPXX00TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/25/2026	06/22/2027	1	2,365,220	334		108,921		80,322		128,726			(29,186)		10,077		0001
Purchased Call/S&P 500 INDEX/SPXX000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/05/2026	06/04/2027	1	3,233,000	332.73		151,951		103,833		179,981			(48,841)		13,298		0001
Purchased Call/S&P 500 INDEX/SPXX00LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/10/2027	1	1,353,000	332.54		62,509		38,056		71,214			(24,697)		5,276		0001
Purchased Call/S&P 500 INDEX/SPXX00TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/26/2026	06/25/2027	1	3,071,000	333.15		147,408		109,328		176,115			(38,877)		13,157		0001
Purchased Call/S&P 500 INDEX/SPXX000S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/05/2026	06/07/2027	1	1,228,000	332.73		57,962		39,759		68,568			(18,478)		5,081		0001
Purchased Call/S&P 500 INDEX/SPXX000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2027	1	1,535,000	333.2		73,527		50,638		83,949			(22,964)		6,365		0001
Purchased Call/S&P 500 INDEX/SPXX00RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/12/2026	06/09/2027	1	2,472,106	333		120,721		84,640		136,972			(36,683)		10,270		0001
Purchased Call/S&P 500 INDEX/SPXX00LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2026	05/05/2027	1	1,486,144	349		23,369		14,060		26,769			(9,399)		5,729		0001
Purchased Call/S&P 500 INDEX/SPXX00RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/18/2026	06/17/2027	1	4,292,000	334.96		208,162		150,178		220,799			(59,475)		18,112		0001
Purchased Call/S&P 500 INDEX/SPX2401S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2026	03/30/2027	1	1,587,835	318		80,602		40,189		148,570			(40,412)		5,591		0001
Purchased Call/S&P 500 INDEX/SPX2403S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/15/2026	06/15/2027	1	1,484,000	333.75		70,638		50,011		74,882			(20,708)		6,238		0001
Purchased Call/S&P 500 INDEX/SPXX00RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/12/2026	06/14/2027	1	1,426,000	333.75		67,878		47,870		77,027			(20,345)		5,983		0001
Purchased Call/S&P 500 INDEX/SPXX00NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/15/2026	05/17/2027	1	1,255,000	332.86		58,985		37,048		66,133			(22,180)		4,970		0001
Purchased Call/S&P 500 INDEX/SPXX00JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2026	04/20/2027	1	1,615,828	342		29,931		16,805		47,285			(13,229)		6,010		0001
Purchased Call/S&P 500 INDEX/SPXX000SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/12/2026	06/11/2027	1	2,720,000	333.75		128,928		90,608		146,459			(38,962)		11,345		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXX00RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/18/2026	06/21/2027	1	1,667,000	334.96		81,183		58,818		86,268			(22,943)		7,089		0001
Purchased Call/S&P 500 INDEX/SPXX00P$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/29/2026	05/26/2027	1	1,659,380	335		80,817		53,502		79,965			(27,683)		6,700		0001
Purchased Call/S&P 500 INDEX/SPX261Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2026	04/06/2027	1	1,814,292	321		92,136		47,727		152,377			(44,418)		6,510		0001
Purchased Call/S&P 500 INDEX/SPXX00LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	3,353,000	332.54		154,573		93,603		175,910			(61,575)		12,986		0001
Purchased Call/S&P 500 INDEX/SPX2403S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2026	06/11/2027	1	1,557,000	358.45		14,013		9,848		16,045			(4,235)		6,494		0001
Purchased Call/S&P 500 INDEX/SPXX000SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/22/2026	05/25/2027	1	1,321,000	334.09		62,880		40,880		66,653			(22,384)		5,322		0001
Purchased Call/S&P 500 INDEX/SPX2402S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2026	05/18/2027	1	2,137,319	348		43,484		27,893		48,812			(15,856)		8,483		0001
Purchased Call/S&P 500 INDEX/SPX2401$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/02/2027	1	4,729,000	320.26		212,805		107,876		395,652			(105,528)		16,788		0001
Purchased Call/S&P 500 INDEX/SPX2401$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/01/2027	1	1,534,782	334		29,811		15,071		74,385			(14,824)		5,434		0001
Purchased Call/S&P 500 INDEX/SPXX00KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/30/2026	04/27/2027	1	1,824,173	328		89,475		51,985		116,333			(37,817)		6,902		0001
Purchased Call/S&P 500 INDEX/SPX2402S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2026	04/15/2027	1	1,503,185	340		30,525		16,619		52,693			(14,005)		5,522		0001
Purchased Call/S&P 500 INDEX/SPXX00NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/15/2026	05/14/2027	1	2,576,000	332.86		120,557		75,348		135,306			(45,706)		10,135		0001
Purchased Call/S&P 500 INDEX/SPX2401$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/09/2027	1	2,689,000	323.65		123,156		64,999		198,679			(58,533)		9,726		0001
Purchased Call/S&P 500 INDEX/SPX2402S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2026	04/23/2027	1	3,593,000	328.54		163,841		92,843		220,122			(71,568)		13,463		0001
Purchased Call/S&P 500 INDEX/SPXX00JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2026	04/20/2027	1	1,673,367	328		75,292		42,273		107,223			(33,278)		6,224		0001
Purchased Call/S&P 500 INDEX/SPXX00TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/29/2026	06/29/2027	1	1,908,000	333.15		92,347		68,942		103,335			(23,530)		8,235		0001
Purchased Call/S&P 500 INDEX/SPXX00LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/07/2026	05/04/2027	1	1,966,362	330		97,847		58,763		115,933			(39,463)		7,563		0001
Purchased Call/S&P 500 INDEX/SPX2401$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/09/2027	1	1,568,138	324		70,621		37,272		114,287			(33,564)		5,672		0001
Purchased Call/S&P 500 INDEX/SPXX000SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/29/2026	05/28/2027	1	4,442,000	336.01		207,886		138,013		205,233			(70,818)		18,010		0001
Purchased Call/S&P 500 INDEX/SPXX00KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/01/2026	04/30/2027	1	3,141,000	329.7		143,230		83,948		186,955			(59,810)		11,969		0001
Purchased Call/S&P 500 INDEX/SPXX000SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/22/2026	05/21/2027	1	2,515,000	334.09		118,960		76,876		126,132			(42,812)		10,047		0001
Purchased Call/S&P 500 INDEX/SPXX000SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/22/2026	05/24/2027	1	1,459,000	334.09		69,303		44,989		73,423			(24,737)		5,866		0001
Purchased Call/S&P 500 INDEX/SPXX00TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2026	06/23/2027	1	1,501,599	358		13,413		9,901		16,508			(3,584)		6,409		0001
Purchased Call/S&P 500 INDEX/SPXX00MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2026	05/13/2027	1	1,673,814	348		36,008		22,405		34,183			(13,750)		6,571		0001
Purchased Call/S&P 500 INDEX/SPXX00PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2026	06/03/2027	1	1,592,151	362		13,411		9,127		9,690			(4,348)		6,535		0001
Purchased Call/S&P 500 INDEX/SPXX00IISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/10/2026	07/09/2027	1	3,643,000	336.78		174,135		135,922		183,255			(39,228)		16,011		0001
Purchased Call/S&P 500 INDEX/SPXX00VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/06/2026	07/06/2027	1	1,818,000	336.06		86,537		66,273		93,891			(20,389)		7,947		0001
Purchased Call/S&P 500 INDEX/SPXL004$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/06/2026	08/05/2027	1	1,584,865	365		16,812		14,384		12,524			(2,540)		7,291		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXX00I#SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2026	07/12/2027	1	2,096,000	336.78		101,027		79,041		106,049			(22,573)		9,261		0001
Purchased Call/S&P 500 INDEX/SPXL005$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2026	08/06/2027	1	2,637,000	340.52		127,367		109,323		117,910			(18,895)		12,151		0001
Purchased Call/S&P 500 INDEX/SPXL005$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2026	08/09/2027	1	1,745,000	340.52		84,458		72,592		78,505			(12,427)		8,080		0001
Purchased Call/S&P 500 INDEX/SPXL00B$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2026	08/18/2027	1	1,861,392	339		91,292		81,857		92,449			(10,088)		8,742		0001
Purchased Call/S&P 500 INDEX/SPXX00Y$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/17/2026	07/19/2027	1	1,751,000	335.02		84,748		67,939		96,845			(17,319)		7,831		0001
Purchased Call/S&P 500 INDEX/SPXL00F$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/03/2027	1	1,788,000	340.73		87,791		82,411		85,226			(6,271)		8,603		0001
Purchased Call/S&P 500 INDEX/SPXX00U$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2026	06/30/2027	1	1,864,253	335		88,476		67,034		99,926			(21,936)		8,061		0001
Purchased Call/S&P 500 INDEX/SPXL00D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2026	08/30/2027	1	1,420,000	340.37		70,148		64,351		67,993			(6,308)		6,792		0001
Purchased Call/S&P 500 INDEX/SPXL00A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/17/2026	08/17/2027	1	1,864,000	340.59		89,286		78,709		85,381			(10,763)		8,740		0001
Purchased Call/S&P 500 INDEX/SPXX00X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	1	2,402,557	336		119,274		93,100		125,732			(26,869)		10,559		0001
Purchased Call/S&P 500 INDEX/SPXL00A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2026	08/20/2027	1	3,047,000	339.55		146,561		131,498		148,512			(16,106)		14,354		0001
Purchased Call/S&P 500 INDEX/SPXX00Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/17/2026	07/16/2027	1	2,757,000	335.02		132,612		106,089		152,020			(27,324)		12,266		0001
Purchased Call/S&P 500 INDEX/SPXL000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2026	09/24/2027	1	2,269,622	362		39,501		39,282		31,611			(543)		11,254		0001
Purchased Call/S&P 500 INDEX/SPXL00K$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2026	09/17/2027	1	2,094,000	339.85		108,050		105,349		107,965			(3,562)		10,282		0001
Purchased Call/S&P 500 INDEX/SPX2404$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2026	07/26/2027	1	1,855,000	334.42		90,710		74,467		109,721			(16,807)		8,395		0001
Purchased Call/S&P 500 INDEX/SPXL00D$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/31/2026	08/31/2027	1	1,563,000	339.97		77,056		70,900		76,549			(6,333)		7,487		0001
Purchased Call/S&P 500 INDEX/SPXL001$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2026	07/23/2027	1	1,572,818	335		75,057		61,505		89,207			(14,022)		7,082		0001
Purchased Call/S&P 500 INDEX/SPXL002$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2026	07/30/2027	1	1,681,655	334		90,173		75,646		101,432			(15,111)		7,661		0001
Purchased Call/S&P 500 INDEX/SPXL004$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2026	08/03/2027	1	1,972,295	339		99,255		84,838		94,464			(15,080)		9,044		0001
Purchased Call/S&P 500 INDEX/SPXL009$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/13/2026	08/10/2027	1	1,633,412	340		82,639		72,251		75,640			(10,958)		7,575		0001
Purchased Call/S&P 500 INDEX/SPXL002$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2026	07/30/2027	1	4,349,000	336		212,666		178,403		239,400			(35,639)		19,812		0001
Purchased Call/S&P 500 INDEX/SPXL00D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2026	08/27/2027	1	1,510,000	361.13		22,801		20,901		18,979			(2,067)		7,190		0001
Purchased Call/S&P 500 INDEX/SPXL00H$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2026	09/10/2027	1	1,913,000	339.77		96,798		92,496		97,283			(5,053)		9,299		0001
Purchased Call/S&P 500 INDEX/SPXL009$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2026	08/13/2027	1	2,424,000	341.17		115,625		101,493		106,754			(14,930)		11,295		0001
Purchased Call/S&P 500 INDEX/SPX2405$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2026	08/19/2027	1	1,754,148	362		21,740		19,500		22,857			(2,396)		8,251		0001
Purchased Call/S&P 500 INDEX/SPX2404$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/30/2026	07/28/2027	1	1,904,189	356		25,290		21,134		35,104			(4,320)		8,646		0001
Purchased Call/S&P 500 INDEX/SPXL00K$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2026	09/20/2027	1	1,508,000	339.85		78,114		76,178		78,212			(2,554)		7,436		0001
Purchased Call/S&P 500 INDEX/SPXL00K$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2026	09/15/2027	1	1,675,296	339		87,944		85,494		89,428			(3,149)		8,203		0001
Purchased Call/S&P 500 INDEX/SPX2404$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/14/2026	08/12/2027	1	1,508,242	363		19,882		17,445		17,194			(2,574)		7,017		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL000SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2026	07/20/2027	1	2,431,049	335		123,668		100,031		136,522			(23,848)		10,891		0001
Purchased Call/S&P 500 INDEX/SPXK00UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2026	06/25/2027	1	1,356,668	333		70,201		52,948		79,200			(17,648)		5,813		0001
Purchased Call/S&P 500 INDEX/SPXL00FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/07/2027	1	1,596,000	340.73		78,842		74,064		76,755			(5,570)		7,724		0001
Purchased Call/S&P 500 INDEX/SPXK00USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/02/2026	06/30/2027	1	1,616,480	356		20,362		15,427		22,316			(5,048)		6,990		0001
Purchased Call/S&P 500 INDEX/SPXL00D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2026	08/25/2027	1	1,882,822	340		93,600		85,517		90,822			(8,767)		8,938		0001
Purchased Call/S&P 500 INDEX/SPXL00HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2026	09/13/2027	1	1,680,000	339.77		85,176		81,422		85,936			(4,410)		8,202		0001
Purchased Call/S&P 500 INDEX/SPXK00YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2026	07/14/2027	1	1,788,578	337		82,792		65,957		90,062			(17,334)		7,930		0001
Purchased Call/S&P 500 INDEX/SPXL00NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2026	09/24/2027	1	3,210,000	341.82		167,562		166,631		153,207			(2,302)		15,918		0001
Purchased Call/S&P 500 INDEX/SPXL00DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2026	08/27/2027	1	2,134,000	340.37		104,779		96,048		101,591			(9,499)		10,161		0001
Purchased Call/S&P 500 INDEX/SPXL00AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2026	08/13/2027	1	1,481,667	341		71,084		62,396		65,838			(9,178)		6,904		0001
Purchased Call/S&P 500 INDEX/SPX2404$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2026	07/23/2027	1	2,674,000	334.42		130,759		107,149		157,342			(24,427)		12,040		0001
Purchased Call/S&P 500 INDEX/SPXL00FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/03/2026	08/27/2027	1	1,940,161	370		14,595		13,644		10,806			(1,101)		9,238		0001
Purchased Call/S&P 500 INDEX/SPXL0099E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2026	08/16/2027	1	2,261,000	341.17		108,302		95,174		100,195			(13,870)		10,585		0001
Purchased Call/S&P 500 INDEX/SPXL00NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	09/24/2026	09/22/2027	1	1,955,800	342		97,297		96,484		91,018			(1,608)		9,671		0001
Purchased Call/S&P 500 INDEX/SPXK00XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/13/2026	07/13/2027	1	1,619,000	335.89		79,007		62,030		85,820			(17,100)		7,166		0001
Purchased Call/S&P 500 INDEX/SPXL001$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2026	09/09/2027	1	1,567,372	358		29,106		27,809		27,303			(1,523)		7,608		0001
Purchased Call/S&P 500 INDEX/SPXK00US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2026	07/02/2027	1	4,734,000	335.15		224,392		170,314		253,579			(55,329)		20,546		0001
Purchased Call/S&P 500 INDEX/SPXL0029E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2026	07/28/2027	1	2,114,957	335		102,068		85,294		121,324			(17,433)		9,603		0001
Purchased Call/S&P 500 INDEX/SPX2404$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2026	07/21/2027	1	1,502,730	355		21,162		17,320		26,718			(3,975)		6,743		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	251,535	699.37		31,895		876		5,309			(11,928)		302		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	1,351,301	688.72	166,480			1,372		40,712			(62,259)		936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	555,043	692.05	68,492			757		14,439			(25,649)		436		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	213,886	707.64	26,714			553		2,536			(10,018)		224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	1	6,732	731.13	892			94		86			(334)		16		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	934,099	708.66	111,718			5,064		15,859			(41,665)		1,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	58,875	689.81	7,389			82		1,705			(2,767)		46		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	399,034	697.04	52,034			2,359		10,874			(19,406)		609		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	97,882	699.74	11,834			179		1,740			(4,420)		89		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	75,975	688.24	9,284			13		2,269			(3,477)		28		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	178,210	697.06	21,973			333		3,689			(8,206)		162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	1	1,479,849	711.66	172,698			5,939		18,373			(64,496)		1,975		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	132,948	746.55	17,270			1,525		695			(6,467)		281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	231,595	728.99	29,945			1,933		1,921			(11,168)		420		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	1,299,373	741.3	156,704			9,294		4,912			(58,684)		2,256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	136,297	745.77	17,582			1,328		583			(6,575)		267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	1	131,839	732.61	17,284			1,828		1,588			(6,464)		305		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	452,567	707.64	56,661			1,403		5,853			(21,161)		516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	1	862,214	716.51	101,138			4,029		9,015			(37,823)		1,236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	1	390,941	732.24	51,409			5,437		4,774			(19,225)		904		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	1	961,471	745.46	116,626			8,043		3,630			(43,675)		1,797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	326,237	691.1	39,018			54		8,406			(14,612)		121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	649,159	714.02	86,208			9,710		15,553			(32,151)		1,548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	922,239	714.97	106,426			2,202		6,521			(39,855)		965		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	1	2,045,774	716.08	245,697			11,812		25,187			(91,884)		3,212		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	2,214,420	756.87	268,388			20,332		5,133			(100,507)		4,337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	415,002	749.89	50,672			3,759		1,390			(18,898)		805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	2	3,231,319	701.28	374,852			3,605		47,237			(140,217)		2,392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	245,443	733.63	31,883			1,839		1,392			(11,923)		421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/21/2026	1	2,228,236	722.91	277,415			30,909		40,270			(103,604)		5,281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	1	880,146	693	108,258			1,041		21,532			(40,486)		652		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	650,399	722.91	81,105			9,135		11,877			(30,248)		1,551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	86,940	709	11,511			1,238		2,350			(4,311)		202		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/24/2026	1	2,518,543	723.74	312,299			36,284		45,684			(117,273)		6,077		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	1,018,673	752.09	124,074			11,760		4,653			(46,400)		2,231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	23,901	743.07	3,179			281		147			(1,190)		50		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	457,697	748.76	59,546			5,153		2,092			(22,269)		958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	1,036,864	744.56	127,845			13,346		7,715			(47,811)		2,381		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	44,281	700.98	5,602			200		946			(2,089)		60		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	286,330	735.2	35,963			1,791		1,205			(13,486)		456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	155,794	742.3	20,253			1,947		1,127			(7,574)		344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	295,936	709.94	36,341			1,348		4,183			(13,591)		410		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	1	1,524,167	757	185,796			16,334		4,744			(69,483)		3,216		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/27/2026	1	2,360,681	759.5	283,518			22,321		5,049			(106,319)		4,705		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	1,840,112	711.66	214,005			6,503		21,131			(80,252)		2,310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	1	136,004	704.34	17,789			855		2,830			(6,653)		214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	94,944	689.22	11,517			16		2,702			(4,313)		35		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	2	1,661,529	741.36	195,882			21,609		14,372			(76,351)		3,840		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	43,643	740.67	5,682			421		238			(2,119)		85		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	144,857	699.16	17,368			24		2,080			(6,513)		54		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	92,142	704.24	11,527			238		1,357			(4,317)		96		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	1	1,584,514	749.89	192,835			13,317		4,617			(72,313)		2,961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	1,663,269	702.64	205,746			5,652		29,919			(76,944)		1,995		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	900,990	746.37	109,200			6,150		2,273			(40,838)		1,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	71,421	712.31	8,613			178		614			(3,230)		75		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	1	325,605	708.05	40,701			1,621		5,247			(15,221)		467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	215,871	736.07	28,128			1,584		1,028			(10,519)		366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	234,640	700.36	29,518			811		4,723			(11,039)		281		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	848,819	703.26	105,593			3,771		16,376			(39,381)		1,154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	263,995	699.99	33,633			1,201		5,888			(12,543)		359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	663,334	709.94	81,723			2,133		7,678			(30,479)		776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/14/2026	1	1,562,340	746.63	192,793			19,624		10,235			(72,001)		3,541		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	1,076,699	743.21	139,540			13,226		7,334			(52,184)		2,358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	231,174	741.93	30,122			2,896		1,699			(11,265)		510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	1	280,329	702	34,817			1,004		5,302			(13,021)		344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	1	784,904	708.45	96,229			1,983		8,843			(35,987)		822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	129,199	706.17	15,943			330		1,691			(5,970)		135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	29,290	739.75	3,887			368		231			(1,454)		64		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	80,963	706.64	10,185			211		1,024			(3,819)		85		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	3,877,588	751.17	473,841			45,562		18,953			(177,204)		8,551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	62,244	711.06	8,440			951		1,624			(3,148)		148		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	1	4,028,391	727.85	501,938			58,236		63,633			(188,227)		9,720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	1	987,823	727.94	126,145			6,272		6,468			(47,239)		1,573		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	563,167	755.49	68,594			6,407		2,122			(25,582)		1,224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	679,691	732.55	87,204			5,172		4,220			(32,657)		1,180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2026	1	2,244,059	732.69	271,082			13,405		11,164			(101,377)		3,572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	1	2,305,395	723.08	284,255			30,456		40,125			(106,304)		5,363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	1	912,996	718.9	121,246			14,067		19,128			(45,467)		2,203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	58,726	743.1	7,793			728		392			(2,906)		128		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	817,457	735.78	107,169			11,188		8,593			(40,078)		1,877		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	94,816	713.75	12,686			1,551		2,418			(4,731)		235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/04/2026	1	1,936,214	755.49	235,056			20,778		6,526			(88,146)		4,085		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	982,600	751.77	119,975			11,701		4,778			(44,868)		2,182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	1	460,046	718.18	56,954			7,051		10,517			(21,299)		1,149		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	2	1,960,678	705.15	224,533			310		13,861			(84,238)		726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	245,266	706.64	30,953			808		3,449			(11,544)		287		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	747,541	708.64	99,274			10,680		20,411			(37,176)		1,739		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	1	2,895,388	706.37	321,388					14,032			(120,190)		758		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	1,185,137	699.71	132,498			183		16,262			(49,619)		439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	1,012,913	696.83	124,082			852		19,085			(46,276)		649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	565,604	706.02	70,022			2,125		8,842			(26,222)		710		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	191,906	703.74	24,161			733		3,371			(9,048)		241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	4,482,219	743.19	541,452			36,444		18,643			(202,488)		8,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2024	10/02/2026	1	242,240	696.22	28,754			40		4,456			(10,753)		90		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	67,167	694.36	8,147			90		1,550			(3,051)		53		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	69,763	699.46	8,427			93		1,179			(3,160)		55		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/09/2026	1	1,098,881	695.84	135,932			1,494		23,232			(50,835)		863		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	111,202	707.22	13,934			517		1,800			(5,211)		154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	1	910,567	716.91	104,715			2,158		5,503			(39,161)		953		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	98,132	731	12,914			869		768			(4,830)		182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	125,842	685.51	15,881			131		4,354			(5,939)		87		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	482,643	696.48	59,076			82		8,696			(22,153)		179		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	632,876	709.34	73,350			1,310		6,302			(27,431)		620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	39,737	730.59	5,273			304		266			(1,972)		68		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	147,998	748.2	19,551			1,665		676			(7,311)		307		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	819,832	742.37	99,364			6,551		3,459			(37,159)		1,502		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	72,036	699.99	9,149			278		1,520			(3,431)		90		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	1,521,312	700.97	187,882			3,355		26,133			(70,263)		1,490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	139,970	741.71	18,336			1,738		1,017			(6,857)		306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	949,811	714.45	110,368			3,349		9,179			(41,331)		1,192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	1,964,353	705.15	225,508			1,241		17,930			(84,218)		1,150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	131,122	696.48	16,089			89		2,482			(6,008)		77		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/29/2026	1	846,373	705.51	105,458			4,056		15,154			(39,438)		1,193		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	27,145	697.71	3,434			61		558			(1,284)		27		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ASN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	1	4,034,269	712.35	465,151			8,945		33,371			(173,954)		4,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	568,487	733.98	73,335			5,037		3,940			(27,425)		1,063		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/11/2026	1	1,789,494	746.63	220,108			21,585		11,025			(82,540)		3,974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	1	445,243	748.07	57,748			5,077		2,160			(21,596)		939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2026	1	394,370	724.04	50,677			2,506		3,225			(18,952)		628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/09/2026	1	1,944,321	704.15	225,736			2,481		23,641			(84,419)		1,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/23/2026	1	932,454	749.89	113,759			8,293		3,021			(42,485)		1,793		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	42,334	693.58	5,313			36		974			(1,981)		27		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	12/01/2026	1	728,488	759.5	87,856			7,362		1,798			(32,766)		1,501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	90,679	745.27	12,078			1,045		490			(4,517)		190		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	1,241,382	735.41	163,242			17,042		13,234			(61,048)		2,851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	1	1,810,787	738.06	218,743			12,992		8,310			(82,029)		3,144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	208,122	736.33	27,618			2,845		2,104			(10,300)		475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	1	2,543,876	708.66	302,976			12,136		40,269			(113,616)		3,647		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	1	973,744	736.63	116,849			5,810		3,766			(43,758)		1,550		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/16/2026	1	1,509,844	738.06	182,842			11,569		7,630			(68,284)		2,709		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	133,194	697.06	16,436			271		2,803			(6,130)		126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2026	1	567,456	707.61	66,165			2,000		8,232			(24,744)		712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	1,057,258	705.29	134,378			4,984		18,758			(50,254)		1,464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	632,190	732.75	81,047			4,459		3,545			(30,226)		1,059		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	10/28/2026	2	569,112	716.03	71,464			2,674		5,796			(26,933)		788		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/29/2026	1	2,791,306	713.94	326,583			12,561		32,842			(122,133)		3,934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	955,549	755.46	116,672			10,299		3,225			(43,692)		2,016		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	1,267,110	723.74	158,009			19,317		24,155			(58,929)		3,146		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	170,910	745.3	22,440			1,764		791			(8,392)		341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	635,985	741.5	76,636			4,217		2,113			(28,582)		1,066		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	85,273	732.18	10,966			650		540			(4,107)		148		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	55,905	697.46	6,792			9		931			(2,547)		21		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	107,119	740.8	14,065			1,352		825			(5,260)		236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/17/2026	2	790,560	738.06	96,089			6,205		4,118			(35,851)		1,433		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	620,334	705.15	71,276			490		6,017			(26,583)		398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	797,881	741.04	103,645			7,688		4,264			(38,654)		1,549		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	147,135	737.59	19,569			1,452		933			(7,298)		286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	229,660	730.19	30,315			1,999		1,828			(11,337)		421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	63,499	734.39	8,534			879		691			(3,183)		145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	1	252,645	736.66	32,616			2,249		1,525			(12,214)		472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/02/2026	1	3,706,844	708.66	442,968			19,498		61,892			(165,431)		5,573		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	791,140	746.15	101,820			7,692		3,321			(38,078)		1,549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	1	161,240	708.26	21,445			2,655		4,839			(8,020)		403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	1	1,579,064	751.14	193,119			18,912		7,909			(72,320)		3,507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	1	1,577,948	699.67	200,399			9,359		39,420			(74,944)		2,443		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	1	114,767	700.98	14,507			499		2,418			(5,418)		153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	374,092	747.94	48,258			3,656		1,425			(18,072)		733		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	157,654	729.14	20,716			1,229		1,172			(7,758)		274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	1	3,008,058	719.85	372,698			46,651		65,921			(139,379)		7,551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/18/2026	1	2,572,849	722.91	319,291			34,399		45,029			(119,734)		5,985		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	77,636	705.7	10,520			1,132		2,302			(3,939)		181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	1	30,946	732.89	4,076			241		188			(1,524)		54		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	1	146,624	694.79	17,800					2,960			(6,657)		38		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	1	248,086	741.9	32,350			3,168		1,860			(12,115)		551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	862,903	746.19	112,091			10,470		5,023			(41,804)		1,876		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	2,237,004	737.56	288,573			16,252		9,758			(107,919)		3,794		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	1	72,548	689.78	9,141			88		2,084			(3,419)		54		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	2,091,672	742.75	253,511			17,411		9,203			(94,806)		3,909		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	225,497	748.78	28,909			2,273		872			(10,811)		449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	896,121	758.67	110,223			9,387		2,394			(41,220)		1,861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	73,781	730.57	9,746			669		603			(3,645)		138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	72,741	729.34	9,551			526		493			(3,562)		122		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	346,752	714.84	46,049			5,630		8,579			(17,174)		861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	51,249	707.64	6,422			168		680			(2,395)		60		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	1	3,932,342	710.38	458,511			13,226		47,430			(171,471)		4,827		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2024	12/24/2026	1	49,256	717.45	6,610			764		1,078			(2,472)		119		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	272,658	733.24	35,227			2,323		1,867			(13,174)		500		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	578,828	691.45	69,054			95		14,625			(25,860)		214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	1	414,700	742.28	53,953			5,284		3,061			(20,204)		921		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	469,129	723.49	58,500			6,679		8,491			(21,878)		1,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	119,877	699.16	14,409			79		1,870			(5,381)		70		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	11/13/2026	2	888,524	736.31	115,454			6,855		4,462			(43,381)		1,542		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	132,877	745.06	17,394			1,625		814			(6,487)		289		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	1	1,905,636	709.34	251,544			31,140		55,595			(94,071)		4,758		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	273,510	732.35	36,732			3,835		3,266			(13,737)		628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	294,809	704.29	37,736			1,400		5,479			(14,112)		408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	128,449	742.68	16,930			1,279		645			(6,331)		252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2024	10/02/2026	1	1,149,952	704.53	127,875			176		8,897			(47,822)		426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	53,207	694.17	6,709			111		1,297			(2,502)		50		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	19,109	702.9	2,375			72		351			(891)		24		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	1	1,061,209	708.02	126,602			5,913		18,851			(47,346)		1,643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	1	99,929	694.79	12,801			512		2,856			(4,794)		143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	233,574	711.66	27,281			974		2,970			(10,175)		318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/09/2026	1	2,489,163	741.5	299,695			16,099		7,933			(111,924)		4,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	294,159	694.57	36,535			50		6,082			(13,700)		109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	48,863	702.74	6,201			188		902			(2,322)		61		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	193,297	700.98	24,375			741		3,894			(9,141)		243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	217,225	734.13	28,674			1,615		1,156			(10,723)		368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	1	94,343	704.76	12,076			481		1,770			(4,516)		135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	513,350	718.42	59,343			1,549		3,369			(22,132)		601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	254,809	688.37	31,469			259		7,800			(11,769)		176		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	52,293	694.57	6,516			45		1,135			(2,430)		34		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	1	42,643	705.16	5,356			110		593			(2,003)		45		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	2,117,126	741.5	254,055			12,650		5,897			(95,271)		3,370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	1	567,011	698.04	70,933			2,837		14,311			(26,563)		813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	1	1,077,808	706.37	126,535			5,061		19,059			(47,385)		1,545		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	1,678,401	718.42	193,855			4,800		10,509			(72,397)		1,915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	2,127,960	707.58	265,995			9,865		33,842			(99,475)		2,947		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	457,944	711.03	53,167			1,461		5,162			(19,883)		549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	1	36,611	724.55	4,789			238		290			(1,793)		58		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	352,466	708.89	42,613			882		3,867			(15,958)		369		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	146,808	697.06	18,057			200		2,883			(6,772)		115		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ASB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	104,460	697.77	12,817			194		2,080			(4,787)		95		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2026	1	964,224	699.26	119,757			3,619		21,153			(44,786)		1,210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	441,696	696.94	51,060			421		8,521			(19,095)		306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ASY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	2,328,041	718.42	268,190			5,556		12,398			(100,571)		2,437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	248,375	700.62	30,749			549		4,355			(11,499)		243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	1,927,082	700.3	245,317			11,120		46,429			(91,491)		2,941		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	651,919	705.74	75,297			1,243		8,113			(28,082)		615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/30/2026	1	1,445,339	759.5	174,163			14,374		3,446			(65,043)		2,954		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	125,428	703.24	15,816			327		1,959			(5,923)		131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	84,073	691.02	10,173			84		2,269			(3,804)		58		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	2,231,484	742.77	271,795			15,680		7,413			(101,644)		3,830		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	1,326,805	733.61	171,025			11,276		8,916			(63,959)		2,431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	880,309	734.04	113,472			7,638		5,929			(42,435)		1,629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	444,235	733.61	57,440			3,945		3,136			(21,481)		830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	1	78,280	747.69	10,176			895		387			(3,806)		165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	2,742,758	757.73	330,502			25,984		6,508			(123,599)		5,467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	437,888	734.42	56,269			3,787		2,895			(21,043)		810		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	1	676,895	696.41	88,064			4,113		19,070			(32,934)		1,048		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/07/2026	1	2,179,058	755.49	265,191			24,440		7,993			(99,039)		4,703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	84,071	696.48	10,324			71		1,621			(3,850)		54		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	1	327,995	714.54	43,000			4,607		7,474			(16,081)		763		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	208,811	755.06	25,266			1,909		538			(9,449)		409		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	141,093	741.02	18,808			1,421		770			(7,034)		276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	1,202,297	700.32	139,226			1,538		19,361			(52,138)		944		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	156,862	742.9	20,376			1,987		1,127			(7,620)		348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	801,031	706.53	98,527			2,038		10,250			(36,897)		839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	302,942	691.7	37,504			414		8,019			(14,045)		238		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	227,911	746.17	29,697			2,622		1,212			(11,121)		481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	119,895	688.83	15,167			168		3,629			(5,680)		94		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	1	756,796	707.63	96,719			4,650		13,728			(36,170)		1,188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	78,120	707.57	10,452			1,125		2,199			(3,914)		182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	241,322	747.56	31,203			2,364		938			(11,685)		473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	403,665	748.38	52,678			4,559		1,879			(19,700)		845		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	1	604,018	698.04	71,516			9,423		9,423			(26,745)		158		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	2,562,541	705.74	295,717			4,481		30,826			(110,439)		2,323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	74,422	747.24	9,786			847		366			(3,660)		156		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	1	80,791	709.92	10,753			1,346		2,332			(4,021)		203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	1,774,501	705.74	204,245			2,260		18,970			(76,592)		1,393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	1,177,659	749.34	154,391			13,149		5,090			(57,738)		2,446		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	37,852	732.93	4,917			331		269			(1,839)		70		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	780,776	741.4	102,438			9,991		5,975			(38,309)		1,734		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	983,316	746.63	121,439			12,511		6,570			(45,291)		2,243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	1	614,400	703.95	75,510			1,452		9,014			(28,239)		623		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	1	2,351,334	745.11	284,276			16,791		7,014			(106,312)		4,082		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	1,109,705	714.59	147,369			16,825		26,346			(55,112)		2,662		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	595,535	737.45	78,432			8,080		5,765			(29,251)		1,359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ASM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	1	41,176	700.67	5,184			100		731			(1,939)		42		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ASG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	666,682	697.42	82,069			1,355		13,769			(30,608)		629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	214,587	746.23	28,733			2,447		1,079			(10,745)		446		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	2,070,019	757.7	253,163			21,908		6,019			(94,676)		4,334		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	22,328	725.96	2,950			190		214			(1,100)		40		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	92,323	732.5	12,030			826		688			(4,499)		173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	50,375	712.94	6,740			759		1,246			(2,514)		120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	1,076,558	749.72	140,814			11,992		4,566			(52,661)		2,236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	12/18/2026	2	1,216,070	717.47	153,149			16,641		25,532			(57,919)		2,829		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	138,373	693.76	16,204			22		3,042			(6,068)		51		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	1	232,184	736.29	30,045			2,072		1,428			(11,251)		434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2024	12/24/2026	1	759,271	718.54	101,059			11,677		16,088			(37,793)		1,832		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	190,828	748.4	24,540			1,929		752			(9,177)		380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	978,987	742.83	127,268			12,063		6,778			(47,595)		2,144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	187,381	746.42	24,416			1,850		773			(9,143)		367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	72,072	695.16	8,995			100		1,580			(3,373)		57		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	71,640	714.38	9,492			1,069		1,698			(3,540)		171		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	868,636	734.01	112,575			6,495		4,826			(42,100)		1,491		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	358,171	714.96	47,458			5,418		8,414			(17,748)		859		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	244,916	742.53	31,888			3,110		1,788			(11,925)		544		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	79,744	699.74	9,609			106		1,323			(3,603)		63		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	130,139	734.29	17,243			1,800		1,447			(6,449)		299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	1	205,004	714.18	26,937			2,886		4,723			(10,074)		477		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	317,720	729.35	40,986			2,646		2,589			(15,286)		576		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	1	1,181,202	711	156,037			19,531		33,130			(58,354)		2,965		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/28/2026	1	2,795,641	723.74	348,057			42,131		52,780			(129,986)		6,902		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	171,532	713.51	22,968			2,622		4,203			(8,589)		411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	761,229	746.57	98,655			9,215		4,357			(36,794)		1,655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	1	100,791	717.8	13,486			1,565		2,182			(5,057)		243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	350,272	737.82	45,991			4,738		3,342			(17,152)		799		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	1	88,297	743.13	11,487			2,209		1,470			(4,296)		274		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	1	556,074	751.63	67,007			12,794		7,314			(24,956)		1,722		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2025	01/21/2027	1	316,088	715.95	41,028			6,312		8,902			(15,343)		879		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	1	560,350	736.56	71,220			12,476		10,086			(26,671)		1,659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2027	1	165,486	732.78	21,281			3,713		3,299			(7,959)		490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	1	1,052,087	736.18	134,667			24,418		19,927			(50,362)		3,175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	229,981	742.84	29,093			6,074		4,236			(10,850)		744		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2025	02/11/2027	1	34,808	738.46	2,959			619		623			(1,266)		105		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	291,770	719.15	36,646			8,759		10,579			(13,705)		1,010		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	1	1,028	737.64	134			24		19			(50)		3		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	1	714,855	744.97	85,997			15,593		10,694			(32,161)		2,158		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	308,914	744.8	38,552			8,049		5,419			(14,378)		1,000		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	1	328,796	720.41	40,869			9,838		11,686			(15,305)		1,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	59,631	719.58	7,466			1,784		2,144			(2,792)		206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	380,016	741.42	46,932			9,863		7,334			(17,551)		1,234		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2027	1	1,507,971	722.83	176,131			40,888		50,165			(65,868)		5,146		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	1,003,073	721.68	115,654			27,484		34,853			(43,133)		3,463		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	1	542,082	728.67	67,272			14,382		14,485			(25,193)		1,772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	218,292	731.19	27,134			5,926		5,626			(10,120)		723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	1	560,621	717.52	67,162			8,442		13,179			(25,186)		1,407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	1	159,398	708.9	20,674			2,755		4,918			(7,731)		413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	1	1,156,502	720.87	143,638			34,719		40,705			(53,864)		4,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/04/2027	1	1,728,969	720.4	207,649			27,134		38,557			(77,549)		4,433		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2025	01/14/2027	1	2,510,018	712.21	304,967			43,986		75,689			(114,049)		6,763		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	2,616,439	724.56	315,281			48,938		59,683			(117,906)		7,311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/29/2027	1	1,337,647	723.82	153,963			37,908		45,695			(57,499)		4,697		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2025	01/07/2027	1	2,262,990	708.04	290,115			39,054		72,048			(108,495)		5,893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	1	425,765	719.21	51,007			7,468		10,699			(19,101)		1,153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	845,314	739.44	108,031			21,666		16,296			(40,401)		2,682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	65,632	721.19	8,499			1,366		1,664			(3,170)		187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2027	1	127,147	710.58	15,766			3,638		5,370			(5,896)		433		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	1	2,439,324	717.88	300,281			74,658		93,718			(112,297)		8,612		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2027	1	113,924	713.21	14,286			3,316		4,574			(5,343)		389		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2025	01/21/2027	1	2,231,882	717.84	285,904			43,985		59,966			(106,920)		6,209		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	1,380,687	730.07	158,503			34,836		37,245			(59,276)		4,585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	1	1,925,272	722.34	220,829			48,837		62,247			(82,584)		6,413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	1,126,956	714.19	139,517			34,496		46,409			(52,033)		3,968		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	1	342,937	739.11	43,142			8,771		6,777			(16,134)		1,096		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	1	363,843	719.25	43,734			5,827		8,530			(16,355)		943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	1	2,082,456	737.69	248,645			40,644		34,235			(92,986)		5,970		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/29/2027	1	1,280,816	735.73	152,929			25,208		22,502			(57,191)		3,687		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	610,088	744.13	77,969			15,164		9,987			(29,198)		1,903		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	646,234	711.61	82,912			12,642		20,281			(30,880)		1,790		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	12/31/2026	1	1,752,792	720.4	209,634			26,385		37,775			(78,721)		4,400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	59,504	714.12	7,730			1,200		1,768			(2,891)		166		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	357,273	719.11	44,445			9,768		12,153			(16,621)		1,186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	74,236	700.55	9,294			2,077		3,721			(3,481)		248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	266,527	713.69	33,529			7,691		10,492			(12,539)		904		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	102,044	702.83	12,562			2,807		4,911			(4,704)		341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	75,542	719.55	9,367			2,059		2,547			(3,503)		251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	1	2,090,230	704.39	270,476			38,639		75,584			(101,151)		5,605		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2025	01/07/2027	1	27,046	706.18	3,513			473		902			(1,314)		70		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	1	265,048	730.14	34,324			5,893		5,594			(12,836)		779		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2027	1	198,111	714.3	24,645			5,721		7,792			(9,217)		676		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	414,003	723.09	52,910			8,503		10,002			(19,733)		1,177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	991,351	748.07	119,061			23,714		15,228			(44,404)		3,135		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	1	486,055	728.99	61,778			10,098		10,140			(23,103)		1,393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	1	239,726	716.64	29,774			7,403		9,425			(11,135)		846		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	277,657	710.83	34,374			7,838		11,576			(12,820)		939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	687,371	701.76	85,303			19,061		33,720			(31,945)		2,297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2027	1	126,004	709.52	15,801			3,516		5,292			(5,909)		421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	174,186	739.47	21,826			4,587		3,524			(8,162)		566		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	101,358	729.93	12,710			2,776		2,686			(4,740)		336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	1,295	700.98	162			36		64			(61)		4		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	72,498	730.38	9,062			1,979		1,902			(3,380)		240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/15/2027	1	2,023,177	719.32	234,688			53,265		71,217			(87,647)		6,822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	1	269,179	730.75	34,643			5,734		5,374			(12,973)		775		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	681,162	716.01	84,260			19,329		25,642			(31,511)		2,311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	01/29/2027	2	1,683,899	739.71	200,925			33,308		26,313			(75,368)		4,848		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	1	2,069,303	752.81	243,971			49,263		28,333			(91,238)		6,588		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	1	42,553	734.62	5,485			961		806			(2,054)		126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	38,745	738.17	4,994			1,002		771			(1,868)		123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	374,604	739.02	47,088			9,896		7,661			(17,609)		1,217		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	02/26/2027	2	2,301,326	753.7	268,164			54,824		31,006			(100,581)		7,352		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	1	49,219	741.97	6,266			1,265		893			(2,343)		157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	1	641,349	739.71	76,769			13,076		10,398			(28,631)		1,877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	1	843,687	732.07	107,739			18,499		16,934			(40,291)		2,479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	1	1,127,390	747.93	133,257			27,091		17,826			(49,835)		3,602		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	1	64,261	734.59	8,206			1,675		1,421			(3,073)		205		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/05/2027	1	1,199,121	742.2	144,254			25,304		18,577			(54,095)		3,551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/25/2027	1	2,641,612	723.82	302,993			73,339		88,556			(113,779)		9,172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	1	1,139,024	711.9	145,681			19,211		32,270			(54,332)		2,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	600,373	712.96	74,987			18,541		25,286			(27,966)		2,114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/19/2027	1	1,547,858	721.68	177,849			41,514		52,775			(66,693)		5,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2025	01/14/2027	1	159,668	701.95	20,917			3,017		6,143			(7,822)		430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	235,724	709.75	29,395			6,703		10,028			(10,963)		797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	11,184	708.96	1,404			320		483			(523)		38		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	1	167,320	743.5	21,701			4,017		2,623			(8,127)		509		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	1	30,167	711.5	3,750			829		1,211			(1,402)		100		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M9G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/12/2027	1	1,920,831	719.32	222,240			49,728		66,670			(83,340)		6,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	91,559	721.48	11,308			2,703		3,172			(4,229)		317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	1	107,426	708.85	13,890			2,034		3,503			(5,202)		291		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	480,218	723.82	55,321			13,678		16,481			(20,632)		1,691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	1	347,577	711.89	43,100			10,047		14,335			(16,140)		1,186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	187,631	731.73	22,535			3,622		3,608			(8,404)		533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/15/2027	1	4,414,769	720.11	529,772			77,671		108,202			(198,665)		11,952		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2027	1	618,135	736.84	80,110			14,746		11,680			(29,959)		1,880		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	74,588	709.74	9,704			1,480		2,447			(3,614)		207		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/25/2027	2	1,376,987	731.73	165,668			26,438		26,256			(61,891)		3,898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	211,202	698.7	27,752			3,926		8,696			(10,350)		564		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	1,362,274	719.32	158,296			36,095		48,176			(59,037)		4,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/22/2027	1	2,177,865	731.73	260,473			40,654		40,478			(97,677)		6,086		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/05/2027	1	1,063,513	741.05	122,623			26,252		21,267			(45,984)		3,476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	760,992	720.36	93,830			20,622		25,235			(35,090)		2,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/16/2027	1	968,894	751.63	116,655			22,144		12,623			(43,506)		2,990		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	1	1,089,830	741.42	130,017			21,520		16,176			(48,689)		3,137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	872,900	742.2	105,446			18,975		14,016			(39,326)		2,625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	1	36,789	719.16	4,613			1,111		1,339			(1,728)		128		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	1	220,396	743.66	28,497			5,519		3,649			(10,657)		687		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2027	2	775,955	742.23	92,296			14,985		11,018			(34,551)		2,215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2027	1	1,092,550	733.48	138,645			22,473		19,904			(51,849)		3,119		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	1	239,654	737.98	30,388			6,178		4,868			(11,364)		766		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/29/2027	1	284,157	727.05	36,116			5,953		6,301			(13,507)		818		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	1	322,827	742.79	40,870			8,253		5,739			(15,284)		1,028		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	1	1,626,183	749.89	187,662			39,955		25,820			(70,180)		5,316		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	968,506	750.27	112,250			23,591		14,975			(41,978)		3,145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	816,065	712.08	101,110			24,028		34,072			(37,709)		2,817		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/11/2027	1	2,029,037	708.91	246,934			34,645		65,471			(92,220)		5,389		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	1	106,301	713.81	12,990			2,873		4,082			(4,858)		354		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	1	2,123,792	748.42	256,342			46,832		28,990			(95,865)		6,434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	1	1,082,952	720.4	130,171			17,165		24,351			(48,547)		2,791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	1	1,076,831	744.63	138,588			25,650		16,367			(51,899)		3,274		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	1	1,258,637	753.99	151,917			29,215		15,601			(56,813)		3,911		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2025	02/04/2027	1	2,650,435	740.93	317,522			54,956		42,218			(118,745)		7,817		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	1	90,393	729.99	11,263			2,383		2,324			(4,212)		295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2027	1	1,676,256	720.32	193,943			43,158		56,926			(72,529)		5,601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	1	780,803	743.92	98,069			19,802		13,489			(36,675)		2,486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	1	111,275	718.31	14,410			2,246		2,964			(5,396)		311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2027	2	1,958,367	743.49	225,083			39,489		29,208			(84,652)		5,799		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	962,726	733.44	123,710			22,261		19,494			(46,138)		2,895		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	1,407,171	711.22	162,528			36,317		57,941			(60,865)		4,702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	59,151	743	7,619			1,482		997			(2,853)		184		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	1,333,595	724.56	154,830			35,517		42,306			(57,902)		4,524		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	383,029	753.01	46,002			8,947		4,932			(17,227)		1,195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	53,589	737.3	6,945			1,383		1,083			(2,590)		169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	1	704,895	745.09	90,509			17,405		11,141			(33,848)		2,191		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/25/2027	1	549,487	720.5	68,356			16,432		19,492			(25,563)		1,908		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2027	1	1,009,098	709.5	126,137			29,109		43,485			(47,172)		3,433		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	1	565,738	739.59	72,641			13,271		9,830			(27,166)		1,714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	331,703	732.31	40,899			8,933		8,339			(15,253)		1,098		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	598,104	738.12	77,036			15,344		11,848			(28,731)		1,891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	566,566	730.1	65,665			15,695		16,490			(24,557)		1,962		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	8,288	742.17	1,074			209		143			(402)		26		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	1,332,199	740.29	165,859			34,858		26,422			(62,027)		4,327		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	1	496,246	741.04	61,038			12,996		9,809			(22,827)		1,622		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	1	1,567,289	708.56	200,770			27,302		49,519			(75,082)		4,102		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	1	210,130	741.63	27,170			5,188		3,618			(10,119)		651		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/25/2027	1	1,925,550	730.21	222,979			53,601		56,203			(83,388)		6,686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	1	1,422,088	739.92	176,339			37,545		28,877			(65,946)		4,648		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	1	278,812	744.79	35,772			6,928		4,481			(13,378)		870		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	1,261,173	740.56	159,917			32,071		23,640			(59,804)		4,002		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	34,223	736.85	4,449			886		700			(1,659)		108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	1	71,843	710.66	8,988			2,095		3,032			(3,366)		245		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	187,561	710.86	23,445			5,571		8,010			(8,744)		648		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	1	2,794,721	730.12	323,349			77,835		81,739			(121,090)		9,703		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	1	227,074	729.78	27,953			5,976		5,920			(10,468)		742		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	1	606,754	740.81	78,878			15,061		10,675			(29,378)		1,879		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	1,436,709	714.92	179,158			41,098		55,234			(67,000)		4,874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	23,338	742.39	2,962			618		435			(1,105)		76		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	1	1,935,754	741.1	222,418			47,050		38,384			(83,178)		6,307		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	1	565,146	710.72	72,056			10,550		17,612			(26,984)		1,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	1	404,309	712.97	49,730			11,592		16,338			(18,623)		1,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	1	150,287	712.73	18,515			4,095		5,894			(6,924)		501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	1	1,090,977	721.49	125,899			29,347		37,356			(47,147)		3,723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2025	01/15/2027	1	749,282	715.16	90,289			13,146		21,025			(33,765)		2,028		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	760,921	720.11	91,767			13,992		19,332			(34,178)		2,108		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2025	01/07/2027	1	3,290,276	716.5	396,478			53,372		84,147			(148,272)		8,568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/08/2027	1	2,423,894	708.91	294,261			40,237		76,797			(110,348)		6,344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2025	01/15/2027	1	455,998	706.72	58,459			8,512		15,730			(21,862)		1,234		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	286,618	716.01	36,744			5,703		8,133			(13,741)		801		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	1	170,783	738.64	21,365			4,549		3,575			(7,990)		558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2027	1	1,603,774	741.05	185,396			40,292		32,746			(69,238)		5,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	1	157,796	707.19	20,387			2,562		4,906			(7,645)		396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/19/2027	1	642,559	720.11	77,428			11,715		16,210			(28,877)		1,772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	1	975,111	728.8	117,111			18,253		19,728			(43,856)		2,725		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	760,876	700.54	98,610			13,952		30,061			(36,777)		2,031		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	1	1,366,734	732.67	173,575			28,730		25,910			(65,001)		3,935		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/01/2027	1	2,149,388	739.71	256,852			43,456		34,531			(95,924)		6,264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	1	1,287,391	753.52	155,646			28,807		15,241			(58,287)		3,915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2027	1	430,147	734.72	54,586			9,523		8,151			(20,414)		1,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	1	35,054	727.07	4,515			738		769			(1,688)		100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	1	1,098,547	727.56	125,784			31,273		35,009			(47,040)		3,879		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2027	1	131,677	734.9	17,289			3,182		2,615			(6,466)		400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	1	3,154,472	751.63	378,221			70,099		39,524			(141,833)		9,592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	1	646,598	740.81	77,592			13,323		10,243			(29,017)		1,900		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2025	01/14/2027	1	1,082,792	703.8	140,005			20,193		39,934			(52,358)		2,918		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/01/2027	1	2,171,640	753.7	254,299			52,819		30,051			(94,971)		7,007		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	1	346,999	732.36	42,507			8,992		8,453			(15,897)		1,131		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	02/02/2027	2	776,408	730.98	93,956			16,202		15,934			(35,474)		2,272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	850,630	741.05	98,418			21,495		17,488			(36,705)		2,816		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	1,098,748	749.41	130,861			26,244		16,402			(48,938)		3,486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	1,604,685	720.39	199,783			47,750		56,795			(74,713)		5,556		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	8,430	711.29	1,050			250		357			(392)		29		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	1	1,605,318	742.76	205,962			39,325		26,840			(76,709)		4,971		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	1	1,722,476	738.5	198,946			42,533		36,738			(74,502)		5,630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	176,539	739.24	22,562			4,494		3,401			(8,414)		558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/19/2027	1	1,095,410	748.07	131,121			25,536		16,253			(49,170)		3,416		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	246,787	738.62	31,712			6,360		4,856			(11,859)		783		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	1	781,582	753.68	94,259			18,256		9,869			(35,250)		2,437		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2027	1	239,993	710.74	29,807			6,633		9,847			(11,147)		802		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	380,347	721.45	46,516			10,223		12,331			(17,396)		1,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	1	191,764	743.96	24,814			4,772		3,123			(9,280)		596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2027	1	2,605,431	719.07	303,272			69,986		93,489			(113,415)		8,864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	1	1,008,466	730.59	116,680			28,203		29,189			(43,755)		3,501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	1	202,098	731.25	24,959			5,280		5,049			(9,334)		658		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2027	1	2,188,688	721.68	252,137			59,653		75,693			(94,163)		7,534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	256,368	714.12	32,149			7,375		10,008			(12,023)		870		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/25/2027	1	113,044	721.59	13,950			3,353		3,925			(5,217)		392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2025	02/04/2027	1	558,355	732.19	71,190			12,321		11,257			(26,623)		1,647		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	263,279	731.51	34,279			6,168		5,600			(12,784)		792		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2025	02/04/2027	1	382,646	730.26	49,438			8,557		8,110			(18,488)		1,129		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	849,476	743.67	106,864			22,312		15,328			(39,855)		2,750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	1	1,309,247	745.35	156,324			27,384		18,478			(58,541)		3,877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	1	78,749	734.24	10,222			1,853		1,568			(3,823)		238		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	1	763,476	745.78	90,014			18,375		12,799			(33,709)		2,439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	708,270	753.7	83,009			17,332		9,887			(30,958)		2,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	1	1,393,543	742.2	168,061			30,052		22,180			(62,764)		4,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	1	2,677,811	717.02	322,408			43,844		67,966			(120,572)		7,008		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2025	01/21/2027	1	197,804	726.41	23,816			3,664		4,250			(8,906)		550		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	1	966,591	710.77	123,627			16,472		28,433			(46,233)		2,504		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	595,319	708.91	72,569			10,267		19,324			(27,065)		1,589		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	1	187,199	702.54	24,560			3,509		7,065			(9,185)		502		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2027	1	170,368	731.55	21,909			3,551		3,272			(8,193)		486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	1	191,561	709.05	24,405			3,067		5,675			(9,152)		481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	1	612,603	712.8	74,554			10,651		18,070			(27,881)		1,643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	1	447,219	720.2	57,155			8,908		11,357			(21,404)		1,250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	1	123,659	729.06	15,964			2,719		2,668			(5,954)		362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2025	01/15/2027	1	249,110	704.86	32,359			4,712		8,975			(12,102)		674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	1	247,112	736.98	31,037			6,336		5,159			(11,623)		789		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	1	563,744	735.86	71,370			14,569		12,090			(26,727)		1,801		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2027	1	717,786	745.64	87,426			16,092		10,725			(32,695)		2,183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	1,765,454	748.07	211,854			41,963		26,888			(79,119)		5,564		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/02/2027	1	1,805,872	699.35	196,118			49,571		100,670			(73,544)		6,411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/19/2027	1	1,429,404	706.58	158,378			43,510		73,914			(59,067)		5,304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	1	65,762	701.63	7,832			2,249		3,751			(2,929)		249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2027	1	192,441	699.67	22,997			6,444		11,205			(8,600)		721		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	2	2,034,702	706.58	225,333			61,276		104,195			(84,463)		7,493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	1	706,410	702.33	84,133			24,038		39,772			(31,378)		2,673		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	1	818,428	695.79	99,193			26,433		49,464			(36,994)		2,991		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	1	59,540	695.98	7,169			1,977		3,651			(2,670)		221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	1	877,882	710.78	97,269			27,370		42,659			(36,426)		3,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2025	04/21/2027	1	240,251	692.56	28,662			7,953		15,627			(10,719)		896		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	1	538,279	699.35	58,672			15,071		30,378			(21,882)		1,932		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/09/2027	1	940,511	709.61	103,174			26,927		44,497			(38,584)		3,402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/12/2027	2	1,886,821	705.17	213,971			57,169		97,812			(80,421)		6,878		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	911,203	705.95	110,347			33,180		49,694			(41,323)		3,529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/12/2027	1	818,733	721.5	93,090			28,515		35,033			(34,813)		3,207		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2027	1	246,258	715.82	30,216			10,418		12,569			(11,300)		1,023		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2027	1	400,637	714.01	49,559			15,657		19,733			(18,534)		1,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	1	945,135	714.22	103,681			30,175		44,210			(38,827)		3,602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	1	508,494	703.5	60,613			17,640		28,262			(22,699)		1,938		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2025	06/17/2027	1	108,614	712.59	13,262			4,725		5,979			(4,960)		458		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	1	800,679	697.18	95,201			25,868		47,666			(35,651)		2,949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	1	325,791	705.78	39,486			12,041		18,033			(14,726)		1,273		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2025	05/20/2027	1	1,903,297	724.26	216,215			68,607		79,749			(80,858)		7,587		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Q\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2025	05/13/2027	1	101,487	709.65	12,584			3,872		5,285			(4,706)		398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2025	06/10/2027	1	695,296	721.2	84,757			29,339		32,604			(31,697)		2,894		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2027	1	638,631	714.95	77,466			26,070		32,528			(28,970)		2,621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2025	06/10/2027	1	3,151,502	730.18	359,271			124,363		128,203			(134,358)		13,119		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/25/2027	1	2,153,273	735.94	237,721			87,668		83,623			(89,146)		9,226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	1	1,879,861	731.59	208,289			76,708		78,675			(78,001)		8,054		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	1	914,467	718.14	104,341			33,968		43,571			(38,861)		3,692		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2025	06/04/2027	1	832,908	713.48	100,365			34,055		43,593			(37,585)		3,426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Q\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	1	1,292,275	715.29	145,639			44,412		61,570			(54,316)		5,050		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2025	06/17/2027	1	3,023,014	722.56	342,507			122,021		143,460			(128,088)		12,757		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2025	04/07/2027	1	874,223	695.18	96,077			24,811		53,207			(35,930)		3,145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	1	37,991	700.12	4,570			1,286		2,191			(1,712)		142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2027	1	917,094	694.83	109,409			29,607		56,802			(40,916)		3,377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	1	502,044	693.63	59,793			15,670		31,129			(22,392)		1,816		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2027	1	79,955	698.46	9,643			2,702		4,743			(3,606)		300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	1	1,129,303	706.58	125,240			34,531		58,584			(46,645)		4,201		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	1,122,490	689.96	123,586			32,085		74,800			(46,218)		4,049		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	1	1,315,495	697.18	156,939			43,271		79,197			(58,451)		4,893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2025	04/14/2027	1	143,050	696.98	17,323			4,640		8,482			(6,478)		524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2025	05/14/2027	1	954,026	709.62	117,536			36,326		49,946			(43,955)		3,754		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2025	05/20/2027	1	1,088,705	714.63	132,931			42,180		53,317			(49,713)		4,340		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Q$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/17/2027	1	1,368,328	724.18	156,126			48,964		56,797			(58,307)		5,419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2027	1	497,863	723.09	56,557			18,490		21,836			(21,151)		2,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Q$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	90,379	679.61	10,809			2,806		7,003			(4,042)		326		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2025	04/02/2027	1	1,650,099	718.1	182,666			46,107		64,499			(68,406)		5,858		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	1	1,302,036	701.33	155,203			43,671		73,696			(58,121)		4,879		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/23/2027	1	2,583,448	711.79	284,954			80,291		123,267			(106,858)		9,681		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Q$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2025	05/06/2027	1	1,636,318	705.06	195,867			58,384		90,329			(73,249)		6,323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2025	05/21/2027	1	658,235	709.95	80,700			25,717		35,004			(30,179)		2,630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2027	1	1,188,331	713.92	129,172			37,438		55,881			(48,307)		4,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	1,318,877	709.44	161,430			51,729		70,725			(60,453)		5,269		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Q$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2027	1	736,519	724.88	84,037			26,550		30,406			(31,427)		2,930		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/12/2027	1	148,424	710.67	18,316			5,610		7,572			(6,850)		581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2025	05/21/2027	1	513,573	719.52	58,599			18,674		23,497			(21,914)		2,052		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	1	92,153	688.86	10,911			2,803		6,128			(4,069)		331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/25/2027	2	980,233	718.14	112,054			36,398		46,552			(41,822)		3,949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2027	1	60,155	717.96	7,345			1,836		2,313			(2,747)		213		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2025	04/07/2027	1	153,009	684.75	18,269			4,718		10,907			(6,832)		551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	1	1,213,375	702.98	134,321			35,201		64,800			(50,301)		4,389		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2025	04/07/2027	1	1,988,122	685.93	235,195			60,737		139,282			(87,956)		7,153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/09/2027	1	272,841	700.17	32,223			8,410		15,111			(12,050)		987		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2027	2	994,370	737.11	109,443			40,988		38,531			(41,019)		4,300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	1	1,633,143	690.04	191,568			49,208		106,671			(71,445)		5,860		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2027	1	660,732	719.2	79,949			19,987		24,821			(29,899)		2,339		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/09/2027	2	1,536,085	705.17	172,548			45,289		78,852			(64,726)		5,556		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2027	1	1,668,678	709.1	185,390			51,950		83,578			(69,331)		6,253		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	702,406	680.78	83,235			21,609		53,531			(31,128)		2,534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	1,131,554	724.77	129,676			44,532		50,226			(48,363)		4,692		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	1	59,252	721.5	7,081			2,608		2,894			(2,652)		254		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2027	1	1,859,031	713.48	226,988			74,208		94,899			(84,887)		7,522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	1	907,085	705.17	102,229			27,242		47,176			(38,126)		3,315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2027	1	500,352	728.9	56,290			14,072		15,571			(21,051)		1,771		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	05/28/2027	1	4,690,126	722.8	529,046			174,644		207,498			(198,392)		19,016		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	1	414,288	695.98	49,715			13,509		25,126			(18,617)		1,526		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	1	97,295	694.59	11,899			3,171		5,990			(4,438)		356		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	06/11/2027	2	1,879,940	727.46	214,675			75,116		80,471			(80,830)		7,841		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2027	1	1,454,564	704.2	161,311			43,652		77,718			(60,326)		5,357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2025	04/02/2027	1	821,448	731.33	92,824			23,333		24,385			(34,713)		2,916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	1	715,444	712.32	78,484			22,532		34,393			(29,351)		2,713		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	1	1,673,826	711.55	204,541			63,478		84,786			(76,598)		6,585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2025	04/02/2027	1	344,577	721.6	41,832			10,515		12,382			(15,644)		1,223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2025	05/07/2027	1	64,657	704.63	7,823			2,343		3,599			(2,926)		250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/05/2027	1	1,594,867	699.35	173,681			44,436		89,733			(64,863)		5,708		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	1	448,726	726.89	53,219			19,811		20,342			(19,848)		1,937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	1	730,460	716.65	81,738			24,140		33,164			(30,484)		2,810		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2025	04/14/2027	1	569,958	707.59	63,550			17,022		28,469			(23,766)		2,088		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2027	1	657,922	704.29	77,174			22,262		36,035			(28,861)		2,501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	1	1,304,365	707.46	144,263			40,227		67,039			(53,950)		4,876		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/03/2027	1	1,554,237	716.65	173,764			51,149		70,315			(64,894)		5,964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	1	241,370	712.78	29,351			10,500		13,248			(10,991)		1,019		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2027	1	30,616	693.63	3,686			997		1,931			(1,379)		113		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2025	04/21/2027	1	928,776	703.11	101,980			28,297		51,363			(38,138)		3,463		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	1	39,715	707.37	4,913			1,599		2,232			(1,830)		160		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2027	1	928,043	727.39	103,291			37,883		41,695			(38,628)		3,976		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2025	04/21/2027	1	1,661,149	693.76	196,348			54,481		106,138			(73,429)		6,194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	53,309	708.22	6,584			2,110		2,912			(2,465)		213		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2027	1	17,710	711.33	2,191			719		938			(819)		72		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	1	36,964	712.85	4,532			1,600		2,015			(1,690)		155		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2025	06/17/2027	1	540,873	713.68	65,554			23,354		29,309			(24,515)		2,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2025	06/04/2027	1	863,612	724.48	97,070			32,801		38,006			(36,302)		3,552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	1	53,393	696.85	6,413			1,788		3,244			(2,398)		200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	1	307,352	717.07	37,343			13,032		15,463			(13,985)		1,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/26/2027	1	1,806,553	711.79	199,805			56,891		87,080			(74,619)		6,819		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/10/2027	1	1,949,808	715.29	219,548			66,740		92,586			(81,993)		7,603		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2025	06/02/2027	2	238,576	723.5	26,999			9,052		10,607			(10,100)		977		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2027	1	131,063	712.25	16,147			5,279		6,817			(6,039)		530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	1	1,243,411	708.59	152,442			49,627		68,625			(56,776)		5,020		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2025	05/07/2027	1	1,447,827	715.36	161,433			48,341		67,967			(60,371)		5,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	1	1,132,632	724.18	129,347			40,687		47,186			(48,240)		4,495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	1	64,407	705.9	7,825			2,311		3,478			(2,919)		248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2027	1	403,434	726.94	48,089			17,967		18,305			(17,984)		1,745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2027	1	820,951	697.75	98,350			26,479		48,267			(36,780)		3,016		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2025	05/13/2027	1	2,074,570	720.46	237,123			72,961		90,777			(88,678)		8,144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	04/30/2027	1	1,574,198	716.65	175,523			51,154		70,461			(65,821)		5,999		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2025	05/07/2027	1	1,315,142	705.85	157,685			47,219		71,853			(58,970)		5,094		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2025	06/02/2027	1	283,370	713.51	34,514			11,568		14,714			(12,907)		1,161		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	1	1,024,830	704.72	121,032			35,225		55,889			(45,325)		3,905		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	1	842,443	721.15	95,786			29,727		36,540			(35,870)		3,315		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	639,690	713.91	77,466			25,858		32,951			(28,891)		2,615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2027	1	129,751	713.86	15,869			5,340		6,718			(5,934)		533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/24/2027	1	2,041,546	718.14	232,532			75,269		96,637			(86,842)		8,208		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2025	05/06/2027	1	1,061,985	714.56	118,199			35,232		50,395			(44,203)		4,104		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	1	723,812	707.11	87,075			25,716		38,351			(32,475)		2,784		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	1,688,601	719.01	192,163			61,577		77,948			(71,962)		6,746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	1	91,572	711.81	11,254			3,710		4,813			(4,215)		371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/12/2027	1	1,792,427	711.9	219,214			67,149		89,684			(81,980)		7,021		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2027	1	704,413	704.43	82,487			23,908		38,606			(30,848)		2,684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/11/2027	1	917,934	718.51	111,345			38,696		45,160			(41,640)		3,829		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	2	160,872	708.4	20,113			6,232		8,583			(7,528)		633		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	353,922	715.47	39,887			11,994		16,583			(14,937)		1,371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	1	72,977	713.32	9,035			2,842		3,626			(3,369)		290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	1	63,788	710.33	7,871			2,443		3,294			(2,948)		251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	1	653,761	714.55	80,216			25,233		31,858			(29,917)		2,595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2025	06/04/2027	1	253,781	715.56	30,504			10,308		12,834			(11,408)		1,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2027	1	2,125,613	706.77	255,924			75,933		113,642			(95,708)		8,195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	1	442,849	713.04	53,939			17,781		22,842			(20,199)		1,795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	864,090	715.85	105,851			36,350		44,019			(39,477)		3,583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2027	1	1,015,053	712.56	124,446			40,855		52,778			(46,539)		4,115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	1	8,571	704.56	1,048			320		483			(391)		33		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2027	1	1,080,114	715.24	132,422			41,837		52,175			(49,522)		4,296		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2025	06/16/2027	1	2,877,124	718.3	348,420			123,478		144,239			(130,299)		12,118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2025	05/14/2027	1	1,111,911	719.18	127,425			39,383		49,954			(47,653)		4,375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	1	1,756,627	727.1	197,972			69,085		75,662			(74,138)		7,327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2025	05/06/2027	1	221,771	703.85	26,790			7,985		12,474			(10,019)		857		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	1	582,343	718.16	70,231			24,508		28,819			(26,300)		2,429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2027	1	413,336	718.45	49,187			18,040		21,238			(18,395)		1,771		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	55,747	714.76	6,879			2,362		2,887			(2,566)		231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	1	661,652	722.82	75,230			26,558		31,063			(28,057)		2,781		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	52,108	713.18	6,342			2,117		2,714			(2,365)		213		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	1,080,462	721.41	121,984			44,236		53,086			(45,494)		4,603		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2027	1	2,236,209	722.16	255,151			83,765		100,040			(95,420)		9,067		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2027	1	1,199,309	716.91	146,076			50,364		60,217			(54,628)		4,983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/17/2027	1	2,056,277	721.41	230,920			82,722		99,469			(86,714)		8,677		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2027	1	241,930	723.29	29,104			10,634		11,438			(10,884)		1,035		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	1	1,736,671	713.86	209,443			74,925		93,825			(78,433)		7,329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2027	1	2,444,872	728.04	289,228			108,063		109,084			(108,163)		10,572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2027	1	170,320	724.39	20,319			7,424		7,920			(7,599)		728		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	96,233	711.46	11,712			4,247		5,469			(4,368)		410		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/28/2027	1	2,885,640	735.94	319,440			118,637		113,282			(119,299)		12,432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	2	614,807	735.94	70,269			26,770		24,222			(26,816)		2,654		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	1	1,848,777	720.24	220,744			80,353		91,731			(82,552)		7,891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/21/2027	1	3,832,150	721.41	432,267			156,377		187,703			(161,435)		16,296		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	1	759,674	729.21	84,780			30,861		32,883			(31,705)		3,243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/14/2027	1	2,085,573	722.82	236,921			83,427		97,597			(88,481)		8,750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	1,352,708	712.54	163,272			59,208		75,691			(60,892)		5,763		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	1	675,435	722.59	80,039			29,476		32,449			(29,973)		2,894		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	1	167,236	725.78	19,985			7,439		7,709			(7,453)		722		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2027	2	1,142,217	733.41	127,494			46,615		46,179			(47,698)		4,885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	1	25,428	701.12	3,056			873		1,459			(1,140)		96		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2027	1	19,117	703.08	2,263			653		1,067			(846)		73		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2027	1	133,471	705.55	16,217			4,812		7,273			(6,065)		515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	1	309,836	698.06	36,870			10,281		18,484			(13,789)		1,158		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2027	1	958,928	716.3	107,304			31,837		43,966			(40,129)		3,697		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2027	1	2,153,638	707.15	239,915			64,593		108,796			(89,722)		7,911		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	1	1,738,905	702.85	205,191			58,908		97,328			(76,736)		6,595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2025	04/14/2027	1	1,813,258	698.18	217,591			58,283		105,514			(81,373)		6,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/09/2027	1	37,404	698.97	4,459			1,164		2,112			(1,667)		135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	1	52,591	692.43	6,321			1,657		3,321			(2,367)		190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2027	2	2,819,394	713.78	308,186			89,207		132,462			(115,650)		10,718		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	1	265,758	722.65	30,110			9,926		11,788			(11,276)		1,077		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2027	1	1,068,953	725.84	121,754			41,978		46,734			(45,533)		4,441		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/11/2027	1	189,707	717.42	23,201			8,063		9,489			(8,677)		791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	1	793,978	711.79	87,893			25,112		38,400			(32,780)		3,004		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	1	1,795,926	713.93	218,385			77,095		96,364			(81,447)		7,550		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/11/2027	1	2,475,666	722.82	280,493			98,018		114,725			(105,185)		10,326		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	1,537,219	722.8	174,013			58,084		68,943			(64,898)		6,284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2025	06/16/2027	1	1,541,074	727.25	174,604			61,879		67,354			(65,297)		6,491		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2025	06/04/2027	1	1,108,072	722.37	124,880			42,373		50,571			(46,766)		4,558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2027	1	106,437	696.54	12,868			3,465		6,376			(4,812)		391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2025	05/07/2027	2	2,333,795	715.29	263,287			79,337		109,699			(98,823)		9,039		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2025	06/02/2027	1	2,174,196	714.6	262,860			88,102		111,054			(98,303)		8,906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/04/2027	1	2,990,213	724.77	341,183			115,927		130,933			(127,944)		12,299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Q$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/14/2027	1	2,246,938	724.18	255,477			79,395		92,235			(95,804)		8,840		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Q$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	31,135	704.74	3,808			1,145		1,730			(1,426)		121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/07/2027	1	3,266,777	724.77	374,046			128,112		144,511			(139,692)		13,518		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2027	1	4,105,047	723.85	465,923			156,801		181,999			(174,242)		16,850		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2025	05/13/2027	1	1,525,143	710.88	187,440			57,674		77,911			(70,097)		5,987		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/21/2027	1	1,982,937	718.14	225,262			72,283		92,934			(84,473)		7,922		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	1	307,451	719.15	37,017			13,475		15,504			(13,843)		1,312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	1	3,045,642	722.75	343,548			122,899		144,076			(128,654)		12,853		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2025	06/16/2027	1	287,852	717.21	35,147			12,456		14,668			(13,144)		1,212		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2027	1	213,237	717.36	25,588			9,385		11,133			(9,569)		914		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	1	652,455	755.25	71,901			32,077		22,359			(26,963)		3,074		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/23/2027	1	806,564	755.25	89,125			39,965		27,939			(33,285)		3,817		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2027	1	1,554,039	749.67	170,944			77,917		59,744			(64,016)		7,399		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2027	1	1,061,539	745.59	126,005			56,598		42,566			(46,994)		5,031		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	1	37,224	738.06	4,407			2,040		1,727			(1,648)		179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	1	103,860	740.23	12,100			5,601		4,676			(4,525)		500		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2025	07/28/2027	1	118,723	729.91	14,377			5,925		5,599			(5,377)		539		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2027	1	1,430,425	742.13	159,922			66,121		56,362			(59,806)		6,506		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2027	1	21,461	726.97	2,584			1,111		1,099			(964)		100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/06/2027	1	1,525,247	737.14	169,607			72,388		66,879			(63,603)		7,028		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2027	1	581,472	739.53	70,009			28,754		23,460			(26,110)		2,636		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2027	1	2,537,038	748.11	284,402			115,722		88,502			(106,504)		11,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2025	07/30/2027	2	278,106	734.79	30,884			12,825		12,384			(11,554)		1,267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	1	164,289	719.88	19,945			8,308		9,090			(7,469)		748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/26/2027	1	923,371	748.74	103,787			42,543		32,223			(38,760)		4,179		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	1	1,239,343	729.95	139,550			58,130		59,582			(52,259)		5,646		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	1	493,076	720.97	59,366			24,729		26,877			(22,232)		2,246		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	1	986,328	739.4	117,472			47,441		39,214			(43,931)		4,434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2027	1	46,255	738.4	5,611			2,304		1,898			(2,093)		210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2027	1	676,145	726.36	75,052			31,547		34,764			(27,991)		3,101		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/19/2027	1	3,073,992	738.67	343,980			137,687		123,966			(128,463)		13,747		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2025	08/04/2027	1	4,759,405	734.74	526,866			222,181		215,450			(197,034)		21,860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/22/2027	2	2,265,851	748.61	252,334			101,908		78,080			(94,370)		10,185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	1	149,717	738.28	17,966			7,256		6,055			(6,719)		673		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2027	1	467,165	738.83	55,406			24,050		20,128			(20,720)		2,177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2025	08/13/2027	1	2,306,477	744.18	256,250			111,689		92,435			(95,962)		10,747		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2027	1	895,152	738.96	100,436			39,897		35,564			(37,612)		3,983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917WSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	1	2,311,739	745.81	258,221			115,042		92,357			(96,700)		10,890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917WSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2027	1	67,533	737.57	8,084			3,587		3,029			(3,023)		318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	1	56,447	746.48	6,666			3,251		2,432			(2,486)		279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2025	08/04/2027	1	205,107	724.6	24,510			10,336		10,713			(9,166)		942		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2027	1	557,549	740.07	65,791			29,988		24,595			(24,638)		2,655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2027	1	114,199	716.34	13,670			5,746		6,729			(5,098)		524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2025	07/30/2027	2	2,487,421	726.36	275,979			115,126		126,443			(103,512)		11,332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2025	09/17/2027	1	1,021,354	749.36	118,273			57,260		41,738			(44,291)		5,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ZS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2027	1	398,577	747.27	46,315			22,712		17,119			(17,320)		1,974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	1	1,354,306	743.52	158,589			72,977		57,633			(59,065)		6,497		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/03/2027	1	2,397,615	756.9	258,703			120,418		84,052			(97,014)		11,536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2025	09/30/2027	1	46,269	745.17	5,483			2,741		2,087			(2,050)		231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/07/2027	1	622,536	756.9	67,421			31,580		22,127			(25,145)		3,013		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/28/2027	1	459,829	743.2	53,984			26,844		21,284			(20,133)		2,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	1	354,051	742.09	41,884			19,274		15,372			(15,599)		1,698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2027	1	2,066,537	746.04	240,132			117,427		90,153			(89,803)		10,219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2025	08/26/2027	1	1,869,621	748.29	206,219			93,195		73,227			(77,120)		8,889		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	1	270,010	753.28	31,024			14,720		10,155			(11,618)		1,313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/27/2027	1	1,034,684	751.39	114,333			56,773		42,741			(42,699)		5,152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/24/2027	3	772,549	751.39	83,237			41,478		31,620			(31,461)		3,831		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2025	08/05/2027	1	127,767	724.71	15,306			6,476		6,680			(5,724)		588		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	1	882,486	742.32	101,751			48,080		39,294			(38,052)		4,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2025	08/11/2027	1	1,252,552	726.98	149,680			64,560		64,404			(55,976)		5,818		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2027	1	2,024,595	742.6	224,933			97,327		82,947			(84,119)		9,419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2025	08/18/2027	1	1,704,909	732.68	203,907			89,910		82,022			(76,256)		8,007		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2027	1	635,385	736.33	76,119			33,459		28,816			(28,389)		2,979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2027	1	446,965	755.25	49,434			22,205		15,538			(18,437)		2,119		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/10/2027	1	863,405	759.79	93,679			44,511		29,601			(35,130)		4,197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2027	1	548,166	742.12	63,806			31,377		25,492			(23,862)		2,718		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/17/2027	1	891,369	756.92	97,070			47,060		32,755			(36,401)		4,377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	1	119,832	747.21	14,140			6,779		5,009			(5,288)		587		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2025	08/05/2027	1	318,640	725.45	37,982			16,069		16,492			(14,204)		1,466		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2025	09/29/2027	1	1,625,515	745.16	190,023			94,750		73,313			(71,063)		8,116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	1	27,825	743.18	3,267			1,539		1,216			(1,222)		135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	1	242,538	736.26	29,056			12,945		11,109			(10,881)		1,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	1	654,865	758.58	71,118			34,094		23,285			(26,596)		3,206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2025	08/13/2027	1	492,028	734.65	58,699			25,585		22,628			(21,982)		2,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2027	1	638,465	727.3	76,041			32,409		32,216			(28,476)		2,942		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2025	09/24/2027	1	1,388,001	744.49	153,097			75,598		63,013			(57,332)		6,883		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	1	122,686	748.12	14,391			6,899		5,063			(5,382)		601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2025	08/26/2027	1	604,929	738.71	71,624			32,368		27,167			(26,785)		2,876		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	1	1,752,976	761.58	189,497			89,913		58,389			(70,964)		8,521		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	1	73,554	742.28	8,687			4,093		3,254			(3,249)		357		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	1	377,325	755.5	40,827			19,180		13,759			(15,268)		1,829		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917II$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2025	08/19/2027	1	253,978	737.16	30,325			13,413		11,439			(11,341)		1,195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	1	60,026	751.07	7,011			3,327		2,330			(2,626)		292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2027	1	2,382,331	742.48	266,345			103,232		86,943			(99,742)		10,470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917II$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2027	1	70,340	738.08	8,392			3,643		3,064			(3,138)		328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/23/2027	1	1,303,821	748.74	146,158			59,553		44,997			(54,809)		5,871		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	1	440,536	759.79	47,974			22,933		15,314			(17,892)		2,154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917II$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2025	08/11/2027	1	177,217	726.25	21,284			9,180		9,205			(7,960)		823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/02/2027	1	1,603,237	726.36	177,799			74,592		82,198			(66,401)		7,340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2027	1	1,760,200	741.6	197,318			77,518		66,410			(73,792)		7,804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2025	07/21/2027	1	1,030,479	741.94	114,898			46,243		39,620			(42,969)		4,624		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2025	07/07/2027	2	2,294,569	731.92	274,219			105,315		98,222			(102,767)		10,049		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2027	1	375,856	734.87	41,720			17,708		17,083			(15,602)		1,732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2027	1	907,258	729.87	108,871			43,248		41,340			(40,771)		4,036		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2027	1	1,467,166	733.19	165,350			65,186		63,917			(61,836)		6,516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2027	1	220,197	735.58	26,534			11,663		10,092			(9,896)		1,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2025	08/27/2027	1	487,986	740.94	57,582			26,102		21,242			(21,534)		2,324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2025	09/16/2027	1	996,830	757.19	107,957			51,902		36,357			(40,373)		4,888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2025	08/11/2027	1	799,352	736.41	89,048			38,408		36,013			(33,301)		3,713		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	1	109,805	740.9	12,792			6,045		4,986			(4,784)		534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	1	521,119	756.92	57,010			27,800		19,404			(21,262)		2,573		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2027	1	1,287,433	755.51	140,716			69,005		49,320			(52,624)		6,375		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2025	09/17/2027	1	482,267	758.98	52,422			25,275		17,157			(19,605)		2,368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2027	1	234,976	724.73	28,127			11,938		12,316			(10,519)		1,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2025	09/16/2027	1	178,779	748.93	20,577			9,893		7,331			(7,695)		877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	1	420,451	731.36	50,496			19,422		18,225			(18,884)		1,845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	1	1,201,518	745.37	138,775			65,385		50,926			(51,898)		5,832		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2027	1	191,773	740.02	22,936			10,334		8,407			(8,577)		910		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	1	647,964	751.71	71,470			32,888		24,517			(26,619)		3,108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2027	1	447,235	750.37	49,598			22,346		16,887			(18,548)		2,123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	1	165,731	750.5	17,982			8,497		6,581			(6,725)		806		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	1	71,814	739.24	8,467			4,001		3,335			(3,166)		349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/30/2027	1	667,253	751.71	73,398			33,666		25,079			(27,411)		3,191		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2027	1	697,121	741.04	77,938			29,869		25,893			(29,147)		3,053		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2027	1	434,465	742.46	51,223			23,533		18,707			(19,104)		2,081		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2027	1	67,810	744.83	8,090			3,634		2,749			(3,017)		321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2027	1	146,182	740.45	17,206			7,842		6,415			(6,443)		696		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2027	1	366,148	751.71	40,313			18,521		13,808			(15,035)		1,754		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/16/2027	1	886,162	745.88	98,896			43,394		34,903			(36,934)		4,149		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2025	08/18/2027	1	124,049	731.93	14,911			6,575		6,029			(5,576)		583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/27/2027	1	722,737	751.71	79,284			36,188		26,891			(29,732)		3,441		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2025	09/03/2027	1	390,579	743.94	45,424			21,114		16,613			(17,011)		1,879		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	1	223,279	738.81	26,302			12,176		10,251			(9,836)		1,074		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	1	194,751	751.51	22,552			10,780		7,627			(8,411)		952		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z9G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2025	09/29/2027	1	72,771	742.98	8,638			4,307		3,379			(3,230)		363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	1	1,330,125	750.32	153,496			73,586		53,231			(57,403)		6,513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z9Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2027	1	172,970	743.85	20,411			9,981		7,773			(7,633)		855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z9Z2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2027	1	60,725	745.08	7,166			3,514		2,687			(2,680)		301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	1	276,310	748.87	32,218			15,445		11,283			(12,049)		1,353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2027	1	341,977	750.29	37,481			18,431		14,232			(14,017)		1,696		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y9B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/13/2027	1	1,045,486	759.79	113,749			54,293		36,219			(42,481)		5,104		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y9X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	1	296,948	747.23	34,862			17,000		12,661			(13,002)		1,466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2027	1	167,629	731.36	20,266			7,962		7,397			(7,579)		743		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2027	1	106,431	723.07	12,931			5,098		5,378			(4,836)		473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2027	1	1,436,667	729.59	172,113			69,034		66,571			(64,190)		6,436		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2027	1	319,750	729.68	38,722			15,159		14,455			(14,441)		1,415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2027	1	96,560	731.83	11,549			4,458		4,167			(4,319)		424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2027	1	1,036,218	730.79	124,450			48,720		46,078			(46,414)		4,586		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2027	1	513,399	735	60,940			23,031		20,519			(22,790)		2,228		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/06/2027	1	1,319,638	745.32	147,931			56,490		45,316			(55,096)		5,769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2027	1	833,946	733.35	99,740			38,658		35,095			(37,351)		3,665		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2027	1	2,051,852	741.14	227,550			85,331		74,395			(85,098)		8,889		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2025	07/28/2027	1	569,034	740.12	63,903			26,333		23,095			(23,898)		2,584		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2027	1	236,560	741.17	28,269			11,455		9,164			(10,572)		1,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2027	1	1,583,595	717.06	188,606			79,277		92,411			(70,341)		7,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2027	1	58,487	730.71	7,054			2,723		2,567			(2,638)		257		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2027	1	458,208	727.07	54,985			21,752		21,836			(20,563)		2,039		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2027	1	1,153,429	732.03	136,797			51,299		48,308			(51,158)		4,997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2025	07/30/2027	1	396,259	725.75	47,551			19,726		20,082			(17,783)		1,805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2027	1	856,559	733	102,445			42,357		38,644			(38,311)		3,896		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2027	1	52,448	732.23	6,325			2,452		2,245			(2,369)		231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2027	1	626,165	738.67	70,130			28,129		25,337			(26,155)		2,805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2027	1	780,688	736.12	87,593			34,652		32,515			(32,757)		3,473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	07/02/2027	2	1,026,034	744.15	114,054			43,275		35,418			(42,824)		4,453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2025	07/21/2027	2	210,175	731.71	25,164			10,156		9,429			(9,437)		943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2027	1	845,764	739.89	94,979			37,183		32,733			(35,423)		3,743		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2027	1	1,473,494	740.94	164,737			63,587		55,219			(61,607)		6,476		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/06/2027	1	164,992	735.03	19,948			7,617		6,672			(7,429)		721		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2027	1	2,549,069	732.48	305,633			120,070		110,620			(114,299)		11,302		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2027	1	280,655	748.74	31,574			12,968		9,830			(11,775)		1,272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2027	1	722,418	750.4	80,694			32,699		24,228			(30,177)		3,253		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2027	1	522,966	737.14	58,363			25,093		23,219			(21,767)		2,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2025	08/05/2027	1	2,172,350	734.86	241,131			102,017		98,460			(90,176)		9,994		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2027	1	77,470	740.04	9,335			3,783		3,053			(3,491)		349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2025	08/04/2027	1	1,371,013	725.33	162,876			68,685		70,885			(60,911)		6,297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2025	07/21/2027	1	1,751,099	732.82	208,906			84,079		77,280			(78,125)		7,858		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2025	09/03/2027	1	194,479	752.14	21,276			9,890		7,357			(7,968)		936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	1	1,121,640	753.58	121,922			57,444		42,307			(45,596)		5,444		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	1	222,111	741.34	26,431			12,163		9,745			(9,844)		1,066		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2027	1	573,648	727.71	68,666			29,522		29,093			(25,609)		2,660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/09/2027	1	1,168,012	737.14	130,233			55,891		51,698			(48,637)		5,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2027	1	702,948	733.1	83,791			36,256		33,018			(31,336)		3,270		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	1	149,135	735.52	17,971			8,006		6,903			(6,730)		703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2025	08/13/2027	1	101,597	733.91	12,181			5,309		4,722			(4,562)		473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2027	1	694,776	748.41	76,773			33,324		25,999			(28,711)		3,237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2025	08/27/2027	1	887,884	750.54	97,578			44,232		33,660			(36,492)		4,228		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2025	09/30/2027	1	1,290,660	747.36	150,491			75,246		56,513			(56,280)		6,453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2027	1	1,345,185	740.77	160,077			72,123		58,348			(59,864)		6,386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	1	121,523	740.15	14,243			6,730		5,575			(5,326)		591		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/20/2027	1	3,980,963	756.92	435,119			211,874		147,746			(162,500)		19,630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2027	1	220,581	745.88	24,639			10,830		8,717			(9,189)		1,034		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	1	1,587,334	747.27	182,543			85,755		65,140			(68,266)		7,694		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/28/2027	1	1,914,751	751.39	211,771			105,304		79,336			(78,980)		9,547		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	1	814,423	748.39	89,342			41,358		32,685			(33,412)		3,919		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/02/2025	09/02/2027	1	450,708	738.46	52,823			24,380		20,782			(19,754)		2,165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2025	09/30/2027	1	1,069,374	755.6	117,310			58,655		41,830			(43,871)		5,347		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2025	08/18/2027	1	1,079,835	742.18	120,402			53,089		45,411			(45,027)		5,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2025	08/19/2027	1	1,435,824	746.72	159,807			70,684		56,346			(59,764)		6,753		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	1	1,627,374	740.47	182,754			70,290		61,259			(68,345)		7,139		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2027	1	218,829	738.32	26,041			11,554		9,710			(9,738)		1,031		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2025	08/19/2027	1	51,826	736.42	6,224			2,753		2,359			(2,328)		244		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/13/2027	1	1,394,065	745.88	155,159			67,722		54,359			(58,185)		6,496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2027	1	36,795	733.88	4,401			1,663		1,497			(1,646)		160		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2027	1	325,469	730.81	39,252			15,043		14,169			(14,679)		1,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/02/2027	1	3,002,280	745.32	335,355			126,916		101,509			(125,585)		13,030		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2027	2	1,323,894	736.73	148,512			63,537		58,431			(55,826)		6,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2027	1	582,432	725.47	69,368			29,443		30,220			(25,942)		2,684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2027	1	526,349	738.91	63,162			25,700		21,168			(23,653)		2,370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/06/2027	1	765,432	736.15	91,852			35,075		30,418			(34,209)		3,346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/16/2027	1	1,427,332	738.67	159,290			63,364		56,974			(59,734)		6,350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2025	07/28/2027	1	2,180,776	731.02	261,911			107,930		101,213			(97,948)		9,902		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2027	1	358,503	731.89	43,235			17,876		16,437			(16,169)		1,630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2027	1	808,509	724.17	97,506			38,440		40,218			(36,465)		3,591		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/09/2027	1	1,838,052	739.89	205,678			79,828		70,133			(77,129)		8,078		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/12/2027	1	2,001,513	739.89	224,570			87,727		77,190			(83,868)		8,843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2027	1	52,037	737.79	6,291			2,560		2,129			(2,356)		234		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2025	09/17/2027	1	800,807	750.71	92,493			44,595		32,056			(34,590)		3,932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	1	519,920	750.07	60,831			29,078		20,782			(22,687)		2,542		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	1	153,631	745.83	17,852			8,386		6,433			(6,676)		745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2027	1	43,072	726.56	5,156			2,197		2,196			(1,931)		198		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	1	248,607	743.94	29,012			13,669		10,749			(10,850)		1,207		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2025	09/24/2027	1	972,139	736.37	113,838			56,212		49,148			(42,631)		4,821		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2025	09/17/2027	1	1,639,481	757.62	178,703			86,517		59,593			(66,922)		8,050		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	1	328,508	748.67	38,173			18,614		13,732			(14,237)		1,622		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2025	09/24/2027	1	286,616	734.21	34,107			16,842		14,902			(12,773)		1,421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2027	1	109,584	732.35	13,128			5,680		5,201			(4,910)		510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	1	37,976	750.16	4,462			2,117		1,494			(1,671)		185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2027	1	512,049	754.26	55,967			27,368		19,934			(20,930)		2,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2025	09/29/2027	1	726,681	753.37	79,935			39,858		29,310			(29,893)		3,628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2025	09/16/2027	1	177,442	746.74	20,761			9,981		7,501			(7,764)		870		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2027	1	823,102	747.89	91,282			40,500		31,805			(34,137)		3,877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/08/2027	1	710,862	726.96	78,195			43,406		46,013			(29,203)		3,739		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2025	11/24/2027	1	2,363,041	730.16	275,058			158,309		150,273			(102,864)		12,674		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2027	1	954,163	740.6	110,587			65,623		54,663			(41,244)		5,196		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2027	1	9,693	714.35	1,157			633		719			(433)		51		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2025	10/13/2027	1	16,484	726.66	1,953			1,012		997			(730)		84		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2027	1	657,843	729.55	76,836			44,117		42,073			(28,656)		3,524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2025	11/19/2027	1	998,082	719.17	116,576			66,569		72,114			(43,656)		5,321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2027	1	163,075	742.7	19,292			10,335		8,174			(7,195)		844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	10/29/2027	1	1,239,796	728.5	137,369			74,567		76,945			(51,514)		6,441		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2027	1	1,024,460	715.97	120,169			65,862		74,800			(44,940)		5,362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/03/2027	1	601,943	737.86	69,404			40,972		35,405			(25,991)		3,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/29/2027	1	103,199	751.84	11,300			6,591		5,048			(4,220)		557		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2027	1	1,094,110	753.09	119,914			64,240		48,001			(44,722)		5,662		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2027	1	519,948	743.39	61,094			30,967		24,476			(22,785)		2,617		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/15/2027	1	286,536	731.99	31,748			17,905		17,644			(11,857)		1,520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/15/2027	1	762,759	748.56	82,912			43,403		34,632			(31,092)		3,891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2025	10/13/2027	1	1,336,925	728.8	155,885			80,726		78,791			(58,297)		6,803		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2025	11/05/2027	1	279,192	725.38	30,990			17,028		18,326			(11,590)		1,463		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2027	1	168,098	745.88	18,592			9,500		7,780			(6,953)		850		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/04/2027	1	798,101	751.58	88,190			44,641		33,579			(32,936)		4,012		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/25/2027	1	728,990	753.09	79,824			42,712		31,892			(29,811)		3,768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/12/2027	1	152,423	721.28	18,138			9,381		9,883			(6,765)		775		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2025	10/07/2027	1	714,507	747.56	78,953			40,236		32,181			(29,526)		3,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2027	1	431,736	737.94	47,577			26,599		24,415			(17,793)		2,282		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2025	11/17/2027	1	1,308,327	729.53	144,832			81,965		83,533			(54,163)		6,958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2025	11/05/2027	1	499,543	717.47	58,896			32,361		35,864			(22,026)		2,618		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2027	1	479,928	728.5	53,368			29,103		30,053			(19,904)		2,506		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2025	11/18/2027	1	519,121	732.85	57,259			32,483		31,822			(21,413)		2,764		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2025	12/09/2027	1	552,894	741.34	60,874			36,290		31,835			(22,765)		3,018		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2025	10/29/2027	1	336,220	726.32	39,170			21,145		21,236			(14,648)		1,747		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2025	11/19/2027	1	1,077,176	727.1	118,382			67,600		71,248			(44,332)		5,743		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2025	10/29/2027	1	810,753	720.77	95,345			51,683		55,034			(35,705)		4,212		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2025	11/11/2027	1	474,812	738.09	52,514			29,287		26,737			(19,639)		2,507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2027	1	177,917	735.59	21,243			10,855		9,405			(7,944)		899		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/05/2027	1	1,256,335	722.4	138,322			76,316		85,675			(51,800)		6,584		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2025	10/07/2027	1	1,096,629	739.41	128,744			65,610		54,947			(48,147)		5,535		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/16/2027	1	150,346	721.89	17,996			10,160		10,408			(6,712)		799		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2025	10/14/2027	1	394,067	745.51	43,150			22,405		18,646			(16,137)		2,008		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/26/2027	2	2,094,442	750.02	229,429			133,233		104,219			(85,807)		11,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2027	1	280,914	719.03	32,867			18,264		19,934			(12,258)		1,480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2025	12/29/2027	1	120,785	740.11	14,398			8,979		7,260			(5,384)		674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2025	10/14/2027	1	938,914	737.38	109,290			56,747		49,296			(40,871)		4,784		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	1	651,376	750.14	70,739			43,127		34,075			(26,491)		3,588		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	1	244,954	744.92	28,366			15,040		11,813			(10,608)		1,261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2027	1	82,763	741.21	9,882			5,009		4,009			(3,685)		417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2027	1	55,885	713.87	6,661			3,651		4,176			(2,491)		293		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2025	12/29/2027	1	45,074	742.07	5,296			3,303		2,651			(1,981)		252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/27/2027	1	2,131,742	753.81	232,573			144,598		108,877			(86,857)		11,874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2027	1	2,082,467	744.39	240,733			145,498		115,691			(90,028)		11,445		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/12/2027	1	1,276,503	731.99	141,054			79,294		78,079			(52,895)		6,748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	1	57,479	738.19	6,832			4,165		3,458			(2,558)		317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2025	10/08/2027	1	67,880	731.26	8,105			4,164		3,811			(3,035)		343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2025	10/13/2027	1	120,113	725.78	14,329			7,421		7,342			(5,359)		611		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2025	10/15/2027	1	30,764	738.93	3,642			1,896		1,580			(1,362)		157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2025	11/19/2027	1	78,081	717.06	9,268			5,292		5,773			(3,471)		416		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2027	1	193,512	738.79	22,892			12,327		10,290			(8,561)		1,004		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	1	61,527	753.13	6,706			3,556		2,667			(2,508)		317		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2027	1	199,858	729.21	22,004			12,513		12,869			(8,229)		1,066		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/12/2027	1	1,552,657	733.6	171,413			96,228		92,998			(64,192)		8,208		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2025	10/01/2027	1	161,383	738.98	19,334			9,734		7,974			(7,240)		808		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	10/01/2027	1	128,956	750.26	14,237			7,138		5,484			(5,324)		646		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2025	12/10/2027	1	188,150	737.66	22,183			13,310		11,224			(8,307)		1,028		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/17/2027	1	769,004	748.14	83,591			51,032		41,296			(31,347)		4,236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/30/2027	1	728,964	744.89	83,758			52,421		41,621			(31,323)		4,074		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2025	12/03/2027	1	214,406	736.04	25,193			14,811		12,859			(9,421)		1,162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2025	12/02/2027	1	406,209	744.58	44,277			25,970		22,057			(16,558)		2,199		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2025	12/31/2027	1	578,875	739.39	66,628			41,907		35,488			(24,917)		3,239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/03/2027	1	455,789	748.08	49,772			29,423		23,687			(18,665)		2,471		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/24/2027	1	220,440	747.65	24,116			13,918		11,268			(9,031)		1,182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/28/2027	1	242,919	753.81	26,527			16,506		12,437			(9,893)		1,355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2027	1	254,210	736.14	30,149			17,642		15,160			(11,275)		1,375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/30/2027	1	21,007	742.03	2,466			1,544		1,239			(922)		117		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2025	12/31/2027	1	87,030	736.55	10,235			6,437		5,505			(3,828)		487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2027	1	39,652	738.05	4,738			2,909		2,409			(1,772)		220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	1	392,734	748.52	43,249			26,367		20,986			(16,196)		2,163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2027	1	390,499	750.36	42,603			26,159		20,615			(15,933)		2,163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2025	10/20/2027	1	2,289,311	746.96	265,331			139,955		106,675			(99,227)		11,756		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2025	10/06/2027	1	271,303	737.55	32,421			16,478		13,881			(12,124)		1,368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2025	10/21/2027	1	687,583	753.4	74,878			39,599		29,604			(28,002)		3,535		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2025	10/22/2027	1	564,826	745.35	65,520			34,884		27,075			(24,536)		2,908		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/08/2027	2	848,889	731.37	100,087			52,086		48,254			(38,046)		4,291		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2025	10/22/2027	1	62,338	743.16	7,350			3,913		3,072			(2,752)		321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2025	10/08/2027	1	524,881	741.49	58,052			29,828		25,881			(21,740)		2,653		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/05/2027	1	1,017,040	714.53	118,994			65,652		75,750			(44,561)		5,330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2025	10/21/2027	1	51,272	743.01	6,030			3,189		2,526			(2,255)		264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2027	1	517,331	737.75	60,786			31,061		26,607			(22,732)		2,615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/05/2027	1	319,402	711.56	38,200			21,076		24,573			(14,306)		1,674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2027	1	852,719	749.13	93,458			50,324		39,809			(34,951)		4,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/20/2027	1	483,980	748.14	52,802			32,320		26,174			(19,720)		2,675		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/14/2027	1	103,648	739.07	12,282			7,407		6,127			(4,581)		569		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/13/2027	1	742,482	749.42	81,450			49,072		38,839			(30,418)		4,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2025	10/06/2027	1	537,835	747.87	59,538			30,260		24,046			(22,266)		2,711		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2027	1	116,991	741.53	13,805			8,344		6,717			(5,163)		643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2025	11/11/2027	1	389,498	730.04	45,727			25,502		24,118			(17,101)		2,056		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2027	1	664,427	720.55	78,469			42,791		45,599			(29,265)		3,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2025	10/29/2027	1	1,923,461	728.71	212,927			115,421		119,040			(79,738)		9,992		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2025	10/06/2027	1	125,266	736.65	15,070			7,659		6,483			(5,636)		631		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/26/2027	1	591,772	741.84	68,823			39,965		32,488			(25,738)		3,182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	10/01/2027	1	677,527	742.08	79,474			39,846		32,144			(29,721)		3,392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2025	10/01/2027	1	1,683,691	750.23	185,711			93,496		71,632			(69,546)		8,430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/22/2027	1	542,179	737.59	59,585			34,178		31,531			(22,253)		2,901		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/30/2027	1	690,357	751.84	75,663			44,172		33,857			(28,219)		3,729		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2025	12/29/2027	1	401,318	752.45	43,663			27,230		20,962			(16,329)		2,240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2025	12/31/2027	1	216,979	746.86	23,629			14,862		12,233			(8,837)		1,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2025	12/10/2027	1	84,306	735.53	10,007			5,980		5,167			(3,742)		461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/14/2027	1	660,152	741.92	76,644			46,218		37,772			(28,584)		3,624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2027	1	53,397	739.58	6,392			3,863		3,135			(2,390)		293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2025	10/21/2027	1	227,036	745.19	26,291			13,904		10,878			(9,832)		1,167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2025	10/27/2027	1	1,420,549	748.23	165,494			88,885		66,254			(61,890)		7,361		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2027	1	96,785	727.76	11,508			6,434		6,167			(4,304)		512		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/22/2027	1	630,318	753.09	68,768			36,663		27,340			(25,788)		3,245		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2025	10/08/2027	1	857,318	733.41	100,735			51,759		46,859			(37,724)		4,333		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2027	1	546,238	751.58	60,414			30,622		23,051			(22,531)		2,750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/12/2027	1	717,913	731.37	79,186			40,954		41,206			(29,532)		3,648		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	1	130,625	739.79	15,322			9,341		7,701			(5,738)		720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2025	12/10/2027	1	1,769,265	740.5	204,350			122,610		102,169			(76,526)		9,669		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2025	11/10/2027	1	198,947	718.93	23,734			13,222		14,123			(8,876)		1,049		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/12/2027	1	311,965	725.6	36,593			20,543		20,498			(13,704)		1,649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2025	11/18/2027	1	20,237	722.74	2,410			1,367		1,392			(901)		108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/24/2027	1	21,899	737.34	2,586			1,493		1,266			(969)		117		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/24/2027	1	964,224	739.5	112,043			64,664		54,337			(41,958)		5,172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2025	10/06/2027	1	703,859	739.72	82,774			42,069		35,021			(30,955)		3,548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/01/2027	1	1,293,685	751.58	142,564			71,873		53,941			(53,462)		6,477		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/21/2027	1	1,053,194	740.66	121,539			74,459		62,198			(45,328)		5,828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2027	1	2,743,520	738.98	318,523			186,388		158,333			(119,119)		14,837		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2027	1	320,999	748.08	35,214			20,896		16,845			(13,133)		1,748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2025	11/24/2027	1	188,372	728.02	22,284			12,826		12,273			(8,334)		1,010		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/30/2027	1	491,506	752.42	53,427			33,438		25,746			(19,980)		2,747		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2025	12/03/2027	1	189,368	746.34	20,603			12,113		10,071			(7,705)		1,026		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2027	1	466,133	724.34	51,601			28,210		30,874			(19,297)		2,437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2025	12/23/2027	1	428,921	750.27	47,010			28,969		22,722			(17,580)		2,379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2025	10/22/2027	1	1,259,726	753.56	137,562			73,240		54,270			(51,515)		6,486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2025	10/27/2027	1	314,846	746.04	37,278			20,021		15,101			(13,941)		1,631		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2025	12/10/2027	1	1,673,327	747.98	182,727			109,636		88,556			(68,429)		9,144		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/19/2027	1	360,229	748.56	39,301			20,676		16,540			(14,657)		1,847		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2025	10/27/2027	1	53,094	745.13	6,329			3,399		2,576			(2,367)		275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2025	10/29/2027	1	131,675	717.78	15,827			8,580		9,247			(5,927)		684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/23/2027	1	771,069	753.81	83,815			51,935		39,002			(31,474)		4,276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/06/2027	1	187,199	748.08	20,517			12,163		9,800			(7,662)		1,018		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2027	1	1,446,855	750.17	157,563			95,447		75,483			(58,924)		7,961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	1	746,935	742.64	85,748			52,277		42,631			(32,111)		4,114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2025	10/13/2027	1	1,098,138	736.83	120,576			62,441		58,591			(45,092)		5,588		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2025	12/10/2027	1	250,868	745.82	27,596			16,489		13,659			(10,320)		1,371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/19/2027	1	813,686	740.41	94,388			49,657		41,482			(35,202)		4,173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2025	10/14/2027	1	59,191	735.22	6,996			3,633		3,193			(2,616)		302		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2027	1	1,818,490	742.85	209,854			128,853		104,675			(78,480)		10,073		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2027	1	502,077	723.86	55,480			30,407		33,536			(20,748)		2,628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/05/2027	1	456,397	726.96	50,067			27,699		29,351			(18,775)		2,392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2025	10/20/2027	1	77,478	744.77	9,127			4,814		3,713			(3,413)		398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/18/2027	1	529,907	748.56	57,760			30,350		24,262			(21,571)		2,714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2027	1	907,198	726.96	99,882			55,506		58,849			(37,251)		4,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2027	1	50,708	739.82	5,963			3,612		2,982			(2,230)		279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2027	1	269,498	746.44	29,618			17,331		14,244			(11,076)		1,457		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2025	12/23/2027	1	955,330	746.78	110,532			68,395		52,414			(41,393)		5,298		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2025	12/03/2027	1	159,431	738.88	18,351			10,789		9,255			(6,863)		864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2025	12/02/2027	1	586,935	737.14	67,615			39,659		34,766			(25,286)		3,178		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2027	1	56,550	718.44	6,786			3,701		3,975			(2,531)		295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/19/2027	1	1,174,715	737.59	128,631			73,554		67,848			(48,237)		6,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2025	12/02/2027	1	17,930	734.31	2,109			1,237		1,097			(789)		97		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2025	11/17/2027	1	4,723	718.59	568			321		341			(212)		25		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2027	1	529,746	740	62,404			38,317		31,493			(23,337)		2,934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/14/2027	1	161,501	749.42	17,733			10,693		8,468			(6,613)		887		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/01/2027	1	520,510	728.5	57,829			31,500		32,522			(21,597)		2,714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/12/2027	1	230,599	723.47	27,487			15,431		15,522			(10,294)		1,219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2027	1	135,176	727.41	16,045			9,213		8,857			(5,984)		724		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2025	11/17/2027	1	135,349	719.46	16,174			9,154		9,678			(6,049)		720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2025	10/15/2027	1	567,903	741.1	66,161			34,444		28,372			(24,742)		2,897		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2025	10/15/2027	1	1,145,459	749.27	125,657			65,418		51,478			(46,992)		5,844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2025	11/17/2027	1	711,578	721.58	83,682			47,358		49,701			(31,295)		3,785		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2025	11/10/2027	1	539,919	728.99	59,661			33,236		34,189			(22,312)		2,847		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2025	11/24/2027	1	192,969	727.13	22,983			13,228		12,698			(8,595)		1,035		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/26/2027	1	718,552	751.84	78,466			45,627		34,881			(29,425)		3,863		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2027	1	551,649	741.63	60,681			36,092		31,571			(22,693)		3,008		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/16/2027	1	247,828	731.99	27,484			15,516		15,294			(10,250)		1,317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2025	12/29/2027	1	2,052,366	744.93	236,227			147,318		116,871			(88,343)		11,457		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2027	1	141,431	716.93	16,802			9,337		10,274			(6,266)		745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/11/2027	1	991,951	731.37	109,313			56,463		56,798			(40,824)		5,034		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2027	1	1,934,860	716.45	227,346			124,291		140,145			(85,021)		10,115		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2025	10/20/2027	1	578,817	755.19	63,149			33,309		24,207			(23,616)		2,972		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2027	1	284,410	740.97	33,105			17,826		14,721			(12,380)		1,476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/19/2027	1	143,686	738.23	16,926			8,905		7,528			(6,313)		737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2025	11/10/2027	1	765,824	721.04	89,908			50,086		53,094			(33,623)		4,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2025	10/29/2027	1	23,774	724.2	2,815			1,520		1,540			(1,053)		124		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	1	149,422	742.74	17,587			9,325		7,409			(6,577)		769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/12/2027	1	458,953	723.4	53,743			27,796		29,017			(20,044)		2,332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2025	11/18/2027	1	491,727	724.87	57,630			32,694		33,023			(21,552)		2,618		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/03/2027	1	1,277,719	745.31	139,271			82,218		68,884			(52,155)		6,926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2025	10/29/2027	1	784,797	734.33	86,014			46,433		45,065			(32,167)		4,077		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2025	10/27/2027	1	814,049	756.48	89,301			47,963		34,103			(33,396)		4,218		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2027	1	509,734	735.41	59,129			30,910		27,573			(22,143)		2,601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2027	1	1,204,293	751.91	131,629			79,556		61,257			(49,226)		6,619		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2027	1	1,551,904	744.88	180,642			96,772		75,677			(67,370)		8,031		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2027	1	1,073,038	734.21	124,794			74,225		66,845			(46,670)		5,850		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2027	1	1,275,479	743.52	139,282			72,811		62,259			(52,159)		6,507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2027	1	260,358	729.9	30,462			17,030		16,187			(11,392)		1,376		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2025	12/23/2027	1	1,196,443	742.77	138,668			85,451		69,094			(51,858)		6,635		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	1	498,395	741.04	58,021			35,373		29,034			(21,728)		2,745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2025	12/10/2027	1	1,579,866	738.36	183,738			109,789		93,769			(68,713)		8,634		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2027	1	1,253,041	721.26	146,606			83,372		88,221			(54,827)		6,681		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2025	10/01/2027	1	802,117	742.05	94,008			47,328		38,072			(35,205)		4,016		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2027	1	83,032	737.89	9,889			5,325		4,464			(3,698)		431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2027	1	220,809	731.39	26,232			15,602		14,197			(9,810)		1,204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/16/2027	1	781,571	724.02	92,069			51,979		52,837			(34,337)		4,152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2027	1	110,261	737.75	13,055			7,747		6,527			(4,869)		600		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2025	11/18/2027	1	80,149	721.86	9,610			5,452		5,567			(3,594)		427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/10/2027	1	590,438	749.42	64,594			38,810		30,663			(24,223)		3,227		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2027	1	930,783	742.67	107,226			64,954		52,989			(40,100)		5,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/21/2027	1	572,008	748.14	62,463			38,267		31,007			(23,296)		3,165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2025	12/09/2027	1	1,766,367	733.92	205,605			122,572		110,676			(76,891)		9,642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2026	01/04/2028	1	3,822	734.32		442		279		251			(164)		21		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2026	12/31/2027	1	1,708,829	743.84		183,186		115,377		100,097			(68,192)		9,560		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2026	01/07/2028	1	1,018,178	742.99		114,341		72,720		60,715			(41,664)		5,740		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2026	01/13/2028	1	375,574	757.15		40,600		26,155		19,131			(14,460)		2,131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2026	01/21/2028	1	1,930,605	753.99		219,510		143,827		103,470			(75,776)		11,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2026	01/12/2028	1	1,989,172	751.08		225,174		144,755		108,364			(80,508)		11,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2026	01/12/2028	1	172,776	747.37		20,094		12,917		9,813			(7,184)		979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2026	01/14/2028	1	109,272	749.73		12,730		8,219		6,046			(4,517)		621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2026	01/14/2028	1	202,133	754.21		22,801		14,720		10,631			(8,090)		1,148		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2026	01/19/2028	1	2,226,878	752.84		253,864		165,639		120,545			(89,008)		12,715		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2026	01/13/2028	1	42,421	747.46		4,925		3,173		2,412			(1,754)		241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2026	01/07/2028	1	817,195	756.18		88,094		56,336		41,555			(31,946)		4,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2026	01/11/2028	1	50,021	748.62		5,764		3,703		2,799			(2,064)		283		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2026	01/14/2028	1	348,943	754.67		39,500		25,642		18,247			(13,980)		1,982		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2026	01/20/2028	1	233,033	740.63		26,799		17,522		14,667			(9,288)		1,332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2026	01/21/2028	1	514,303	759.99		55,956		36,664		25,745			(19,316)		2,943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/21/2028	1	1,054,786	762.34		114,972		75,643		51,233			(39,586)		6,035		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/21/2028	1	568,005	754.72		65,434		43,051		30,100			(22,529)		3,250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2026	01/24/2028	1	417,472	765.36		45,546		30,072		19,647			(15,577)		2,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2026	01/31/2028	1	531,184	764.28		57,527		38,536		25,782			(19,123)		3,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2028	1	345,641	747.53		37,640		27,056		22,274			(10,681)		2,073		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2026	02/17/2028	1	597,395	755.85		66,968		46,362		33,202			(20,641)		3,513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2026	02/04/2028	1	499,897	762.96		56,888		38,368		24,703			(18,547)		2,902		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2026	02/01/2028	1	248,989	754.5		28,982		19,428		13,524			(9,621)		1,441		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2026	02/18/2028	1	1,290,920	761.78		138,516		96,483		67,416			(42,372)		7,600		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2028	1	495,208	759.55		55,909		39,090		26,597			(16,956)		2,927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2026	03/13/2028	1	1,443,860	727.14		159,980		116,409		118,052			(43,989)		8,699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2026	01/05/2028	1	330,304	747.77		35,409		22,422		18,617			(12,999)		1,858		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2026	01/21/2028	1	3,656	750.27		427		280		204			(147)		21		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2026	01/27/2028	1	282,431	756.24		32,056		21,268		14,916			(10,802)		1,626		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2026	01/28/2028	1	1,611,832	766.09		174,400		116,427		75,887			(58,373)		9,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2026	01/28/2028	1	292,909	764.28		31,634		21,148		14,115			(10,559)		1,688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2026	01/03/2028	1	770,355	743.84		82,813		52,285		45,421			(30,701)		4,324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2026	01/14/2028	1	2,506,532	758.83		272,209		176,955		125,249			(96,096)		14,237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2026	01/28/2028	1	244,874	751.92		27,818		18,494		13,679			(9,336)		1,411		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/07/2028	1	905,050	772.11		97,836		66,480		40,415			(31,586)		5,270		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2026	01/14/2028	1	39,629	750.94		4,609		2,992		2,162			(1,631)		225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/23/2026	03/23/2028	1	688,542	713.65		77,530		57,323		65,973			(20,257)		4,187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2026	01/05/2028	1	12,656	738.2		1,458		923		793			(535)		71		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2026	01/20/2028	1	1,865,143	742.2		212,067		138,659		115,416			(73,497)		10,661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2028	1	131,845	762.23		15,334		10,426		6,607			(4,944)		768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2026	03/29/2028	1	152,417	688.38		18,503		13,833		18,682			(4,721)		932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/30/2026	03/30/2028	1	919,495	699.61		102,708		76,925		102,502			(25,853)		5,628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/30/2026	03/30/2028	1	1,372,998	693.87		160,504		120,213		160,563			(40,400)		8,404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2028	1	237,803	698.67		28,798		21,253		26,146			(7,622)		1,445		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2026	03/24/2028	1	894,411	704.06		105,630		78,244		93,859			(27,455)		5,445		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2026	03/29/2028	1	256,917	686.85		31,575		23,606		31,883			(8,055)		1,571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/16/2026	03/16/2028	1	912,886	727.55		105,530		77,012		74,060			(28,584)		5,516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2026	03/17/2028	1	380,217	734.31		40,949		29,940		28,930			(11,036)		2,299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2026	03/15/2028	1	709,161	727.14		78,717		57,337		58,172			(21,585)		4,281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/16/2026	03/16/2028	1	1,683,913	733.57		185,904		135,667		128,959			(50,354)		10,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2026	03/24/2028	1	1,635,903	706.7		184,857		137,687		168,547			(47,672)		9,958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2026	01/05/2028	1	107,059	735.51		12,579		7,966		6,911			(4,618)		602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2026	01/05/2028	1	1,525,164	741.86		170,971		108,266		91,836			(62,767)		8,579		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2026	01/05/2028	1	551,204	740.29		62,507		39,582		33,771			(22,948)		3,101		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2026	01/07/2028	1	130,475	748.91		14,013		8,912		7,281			(5,106)		736		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2026	01/28/2028	1	69,161	748.21		8,071		5,366		4,024			(2,709)		399		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2026	02/03/2028	1	450,851	762.35		49,098		33,047		22,585			(16,074)		2,615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2026	01/18/2028	1	906,180	758.83		98,774		64,400		45,715			(34,679)		5,169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2026	01/14/2028	1	214,485	760.68		23,229		15,079		10,465			(8,221)		1,218		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2026	01/21/2028	1	274,306	752.39		31,545		20,669		14,967			(10,890)		1,570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2026	02/01/2028	1	376,361	764.28		40,798		27,348		18,311			(13,543)		2,178		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2026	01/26/2028	1	1,320,318	761.71		150,252		99,480		64,914			(50,839)		7,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2026	01/04/2028	1	51,079	736.4		5,818		3,676		3,276			(2,154)		287		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2026	01/04/2028	1	182,953	731.64		21,570		13,630		12,353			(7,986)		1,028		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2026	01/06/2028	1	956,981	753.26		102,875		65,286		50,411			(37,627)		5,389		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2026	01/25/2028	1	474,506	759.31		54,141		35,772		23,998			(18,491)		2,726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2026	02/10/2028	1	1,222,711	761.29		137,433		93,824		62,572			(43,677)		7,141		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2026	02/11/2028	1	132,870	757.39		15,400		10,534		7,119			(4,873)		777		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2026	03/03/2028	1	175,666	765.79		19,007		13,550		9,012			(5,468)		1,048		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2028	1	3,777,769	741.4		430,666		309,559		259,077			(122,208)		22,654		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2026	03/10/2028	1	662,878	748.17		72,121		52,038		42,570			(20,127)		3,983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2026	02/11/2028	1	89,766	767.21		9,686		6,626		4,309			(3,065)		525		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2026	03/03/2028	1	1,800,245	757.87		196,227		140,471		101,657			(56,257)		10,744		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2026	03/31/2028	1	492,696	706.2		57,498		43,143		51,080			(14,394)		3,019		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2026	02/02/2028	1	787,095	764.3		85,557		57,469		38,374			(28,128)		4,560		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/18/2028	1	636,124	765.83		68,320		47,654		31,590			(20,834)		3,745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2026	02/23/2028	1	360,854	751.17		41,498		29,072		21,389			(12,449)		2,135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2026	02/24/2028	1	799,520	764.54		85,789		60,217		40,905			(25,619)		4,735		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2026	03/10/2028	1	72,083	743.93		7,900		5,708		4,861			(2,197)		433		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2026	03/10/2028	1	78,594	738.59		9,180		6,624		5,559			(2,562)		472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2026	03/15/2028	1	548,602	717.84		65,338		47,592		49,085			(17,917)		3,312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2026	02/25/2028	1	148,897	757.13		17,198		12,095		8,251			(5,112)		883		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/09/2026	03/09/2028	1	62,417	739.4		7,396		5,327		4,357			(2,074)		375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2026	02/25/2028	1	166,005	766.95		17,846		12,551		8,262			(5,305)		984		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2026	03/24/2028	1	64,646	700.8		7,829		5,799		6,977			(2,035)		394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2026	03/24/2028	1	284,048	712.91		31,899		23,661		27,463			(8,259)		1,729		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2026	02/09/2028	1	1,752,179	763.49		197,646		134,660		87,032			(63,084)		10,223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2026	03/01/2028	1	616,511	774.15		65,967		46,783		28,382			(19,349)		3,672		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2026	01/06/2028	1	66,694	743.61		7,703		4,889		3,918			(2,817)		376		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2026	01/26/2028	1	25,238	757.95		2,950		1,953		1,295			(998)		145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/09/2026	03/09/2028	1	2,784,156	744.51		317,672		228,776		184,618			(89,087)		16,711		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/23/2026	03/23/2028	1	240,837	704.51		29,093		21,511		25,008			(7,602)		1,465		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2026	02/04/2028	1	8,554	753.37		991		671		474			(322)		50		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/04/2028	1	1,074,209	772.11		115,800		78,533		47,609			(37,539)		6,236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2026	03/14/2028	1	228,354	727.14		25,324		18,437		18,701			(6,954)		1,377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/21/2028	1	399,989	707.73		45,159		33,311		40,615			(11,968)		2,428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2026	02/18/2028	1	349,993	752.03		40,354		28,109		20,322			(12,344)		2,060		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2028	1	60,901	697.11		7,466		5,510		6,785			(1,976)		370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2026	03/28/2028	1	391,324	697.31		44,298		33,102		44,510			(11,317)		2,391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2026	03/29/2028	1	356,984	697.31		40,446		30,238		40,655			(10,318)		2,183		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2026	02/11/2028	1	2,741,520	761.24		294,439		202,529		141,865			(92,896)		16,027		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/14/2028	1	347,257	763.85		37,157		25,641		17,515			(11,640)		2,036		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/16/2028	1	61,724	751.32		7,253		5,011		3,587			(2,266)		363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2028	1	223,751	756.03		25,910		18,116		12,485			(7,858)		1,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2026	03/01/2028	1	53,862	764.24		6,194		4,393		2,768			(1,817)		321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2026	01/07/2028	1	378,291	741.42		42,974		27,331		22,953			(15,659)		2,133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2026	02/04/2028	1	245,320	769.27		26,666		17,985		11,278			(8,694)		1,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2026	02/25/2028	1	51,802	759.18		5,968		4,214		2,800			(1,768)		307		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/23/2026	03/23/2028	1	501,762	707.8		59,108		43,702		50,634			(15,444)		3,052		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/07/2028	1	1,188,131	752.86		127,724		81,567		63,057			(46,429)		6,698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2026	01/13/2028	1	75,367	749.58		8,614		5,550		4,184			(3,068)		428		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/21/2028	1	114,793	756.32		13,075		8,602		5,974			(4,502)		657		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2026	01/12/2028	1	230,835	744.64		27,377		17,600		13,514			(9,788)		1,308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2026	01/28/2028	1	211,542	757.91		22,995		15,288		11,053			(7,717)		1,219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2026	02/11/2028	1	238,491	755		26,830		18,455		13,221			(8,465)		1,394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2026	01/14/2028	1	535,267	753.07		61,288		39,786		28,503			(21,690)		3,040		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2026	01/20/2028	1	223,350	735.84		26,601		17,393		14,795			(9,219)		1,277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2026	01/21/2028	1	991,387	765.36		107,863		71,064		46,313			(37,041)		5,673		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2026	01/27/2028	1	761,281	762.26		82,675		54,852		37,552			(27,860)		4,383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/11/2028	1	1,716,920	763.85		183,195		126,184		85,997			(57,626)		10,037		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2028	1	430,328	772.11		46,561		31,659		19,264			(15,012)		2,508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2026	02/10/2028	1	326,135	767.58		34,994		23,890		15,546			(11,121)		1,905		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2026	02/23/2028	1	1,659,059	754.67		185,981		130,289		94,738			(55,794)		9,815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2026	02/23/2028	1	293,307	760.91		31,413		22,006		15,655			(9,424)		1,735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/07/2028	1	45,271	739.32		5,405		3,452		2,811			(1,965)		255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/07/2028	1	124,603	745.33		14,167		9,048		7,202			(5,150)		702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2026	01/12/2028	1	586,073	757.06		63,413		40,766		29,819			(22,672)		3,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2026	01/28/2028	1	1,790,408	760.03		202,495		135,183		90,351			(67,776)		10,319		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2026	02/02/2028	1	1,082,932	758.04		123,238		82,779		56,673			(40,516)		6,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2026	01/12/2028	1	282,659	749.49		32,364		20,806		15,677			(11,571)		1,602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/02/2026	03/02/2028	1	276,212	761.01		31,212		22,178		14,863			(9,052)		1,647		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2026	03/10/2028	1	470,478	737.83		53,964		38,990		33,720			(15,006)		2,827		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2026	01/28/2028	1	257,485	753.52		30,512		20,369		13,980			(10,213)		1,484		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/07/2028	1	94,805	737.97		11,073		7,955		6,717			(3,146)		568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2026	03/03/2028	1	509,937	755.55		57,776		41,133		29,363			(16,677)		3,043		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2026	03/17/2028	1	1,673,670	717.91		187,116		137,563		152,021			(50,052)		10,122		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/21/2028	1	213,245	698.67		25,803		19,033		23,416			(6,838)		1,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2026	03/28/2028	1	323,205	688.38		39,205		29,296		39,570			(10,015)		1,975		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2026	01/11/2028	1	205,402	756.18		22,245		14,270		10,545			(8,023)		1,163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2026	01/14/2028	1	436,779	760.22		47,128		30,426		21,438			(16,721)		2,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2026	03/15/2028	1	1,134,156	721.18		131,675		95,912		98,389			(36,107)		6,846		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2026	03/28/2028	1	1,239,702	691.59		146,781		109,682		147,855			(37,497)		7,574		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2026	03/17/2028	1	809,403	728.29		91,382		66,813		65,247			(24,627)		4,895		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2026	03/17/2028	1	269,095	721.49		29,708		21,751		23,533			(7,976)		1,627		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2026	03/24/2028	1	222,664	709.88		25,139		18,621		22,209			(6,534)		1,355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2026	03/03/2028	1	84,601	752.05		9,831		6,999		5,055			(2,838)		505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/07/2028	1	396,280	747.53		43,115		30,974		25,488			(12,251)		2,374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	03/14/2028	2	1,005,328	721.18		113,016		82,827		87,078			(30,490)		6,063		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/21/2028	1	973,574	701.92		114,882		84,741		103,973			(30,447)		5,910		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2026	03/29/2028	1	1,093,866	691.59		129,623		96,906		130,618			(33,069)		6,689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2026	01/19/2028	1	244,788	749.12		28,665		18,703		13,813			(10,050)		1,398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2026	01/25/2028	1	282,708	765.36		30,872		20,397		13,338			(10,544)		1,624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2026	03/27/2028	1	585,569	697.31		66,228		49,466		66,520			(16,942)		3,574		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2026	02/03/2028	1	1,270,613	756.1		144,850		97,495		68,273			(47,423)		7,368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2026	02/09/2028	1	536,438	769.8		57,774		39,363		24,799			(18,440)		3,130		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2026	02/09/2028	1	156,878	759.94		18,151		12,366		8,107			(5,793)		915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2026	02/23/2028	1	65,639	748.44		7,699		5,394		4,004			(2,310)		388		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2026	03/01/2028	1	72,082	762.53		8,390		5,950		3,773			(2,461)		429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2026	02/25/2028	1	1,621,328	774.15		172,671		122,110		73,744			(50,995)		9,611		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2028	1	260,136	737.97		30,410		21,858		18,464			(8,629)		1,560		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/16/2028	1	262,617	754.07		30,253		20,903		14,815			(9,452)		1,543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2028	1	115,594	759.45		13,709		9,322		5,975			(4,420)		674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2026	02/09/2028	1	79,581	757.17		9,399		6,403		4,241			(3,000)		464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2026	02/11/2028	1	422,293	760.92		47,719		32,643		21,758			(15,100)		2,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2026	02/18/2028	1	1,243,757	757.63		139,798		96,975		67,789			(42,897)		7,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2028	1	1,159,312	765.83		124,974		87,379		58,106			(37,902)		6,852		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2026	02/24/2028	1	139,886	754.75		16,115		11,311		7,960			(4,812)		828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2026	03/01/2028	1	2,408,480	767.8		269,991		191,475		119,013			(79,192)		14,346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2026	02/28/2028	1	1,248,615	774.15		133,352		94,465		57,206			(39,221)		7,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2026	02/24/2028	1	847,258	758.27		95,147		66,786		46,422			(28,414)		5,017		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2026	02/25/2028	1	2,090,129	769.02		224,062		158,234		101,385			(66,389)		12,390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/02/2026	03/02/2028	1	80,109	757.48		9,285		6,597		4,477			(2,693)		478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/07/2028	1	488,769	741.4		55,671		39,994		33,457			(15,819)		2,928		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2028	1	932,717	765.78		105,677		71,854		44,901			(34,071)		5,436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/02/2026	03/02/2028	1	1,215,041	767.3		131,103		93,157		61,046			(38,022)		7,244		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2026	03/17/2028	1	38,230	724.91		4,431		3,240		3,182			(1,194)		231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2026	03/03/2028	1	122,113	761.8		13,213		9,407		6,577			(3,814)		729		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/09/2026	03/09/2028	1	1,701,107	750.66		185,421		133,533		105,909			(51,999)		10,211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/09/2026	03/09/2028	1	66,761	741.06		7,818		5,630		4,584			(2,192)		401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2026	03/03/2028	1	1,281,804	759.51		145,228		103,535		70,392			(41,778)		7,650		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/06/2028	1	623,836	747.53		67,811		48,690		40,045			(19,295)		3,734		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2026	03/10/2028	1	817,117	742.03		93,070		67,153		55,845			(25,973)		4,909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2026	03/17/2028	1	649,129	715.57		74,974		54,892		59,936			(20,130)		3,926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/20/2028	1	408,259	707.73		46,052		33,953		41,398			(12,222)		2,476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2028	1	2,135,629	701.92		252,431		186,294		228,374			(66,810)		12,976		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2026	03/17/2028	1	184,110	712.25		21,799		15,960		17,517			(5,853)		1,113		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2026	03/10/2028	1	2,943,946	730.13		325,012		235,802		231,805			(90,058)		17,687		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2028	1	866,628	707.73		97,929		72,271		88,119			(25,918)		5,266		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2026	01/06/2028	1	245,528	747.31		27,597		17,514		13,841			(10,094)		1,383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2026	02/04/2028	1	1,257,371	763.14		135,670		91,882		62,509			(44,107)		7,299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2026	02/04/2028	1	279,055	756.88		31,533		21,356		14,883			(10,252)		1,620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2026	01/04/2028	1	459,507	737.96		51,695		32,664		28,975			(19,138)		2,582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/07/2028	1	122,095	743.22		14,102		9,006		7,224			(5,126)		688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/07/2028	1	556,196	746.91		62,516		39,924		31,581			(22,725)		3,136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2026	01/10/2028	1	1,541,224	756.18		166,760		106,892		78,934			(60,225)		8,717		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/15/2028	1	1,187,437	763.85		127,175		87,815		60,029			(39,785)		6,970		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2026	01/04/2028	1	81,031	743.84		8,719		5,509		4,788			(3,228)		455		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2026	01/19/2028	1	369,368	758.83		40,298		26,293		18,678			(14,129)		2,109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2026	01/26/2028	1	791,622	767.78		86,208		57,077		36,284			(29,169)		4,553		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/16/2028	1	2,117,652	757.58		237,812		164,313		114,985			(74,296)		12,442		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2026	01/20/2028	1	275,484	738.54		32,176		21,038		17,733			(11,152)		1,575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2026	01/27/2028	1	44,922	752.51		5,242		3,478		2,473			(1,767)		259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2026	01/11/2028	1	972,154	750.21		110,048		70,594		53,427			(39,689)		5,504		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA176$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2026	01/13/2028	1	220,137	751.17		24,875		16,026		12,005			(8,860)		1,249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2026	02/01/2028	1	493,348	758.01		55,995		37,535		25,768			(18,589)		2,855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2026	02/02/2028	1	114,750	754.52		13,391		8,995		6,245			(4,403)		665		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA177$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2026	02/02/2028	1	119,845	751.77		14,262		9,580		6,722			(4,689)		694		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2026	02/17/2028	1	246,575	762.1		26,384		18,266		12,797			(8,132)		1,450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2026	02/18/2028	1	117,276	763.9		12,584		8,729		5,966			(3,861)		690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2026	02/25/2028	1	429,725	762.72		48,258		34,080		22,351			(14,299)		2,547		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/16/2028	1	648,788	763.85		69,550		48,055		32,874			(21,728)		3,812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA179SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2026	02/25/2028	1	1,433,022	760.66		161,358		113,483		76,431			(47,965)		8,494		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA178SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2026	02/18/2028	1	306,929	755.53		34,499		24,030		17,162			(10,553)		1,807		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2026	04/07/2028	1	2,502,750	726.44		277,305		211,899		214,539			(66,188)		15,431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/17/2028	1	1,461,623	742.41		161,217		125,071		107,325			(36,610)		9,092		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/19/2028	1	804,572	742.41		88,905		69,027		59,281			(20,134)		5,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2026	05/19/2028	1	160,311	727.63		19,863		16,261		14,250			(3,619)		1,025		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/20/2026	04/20/2028	1	104,206	731.49		12,380		9,629		8,533			(2,760)		650		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2026	05/30/2028	1	493,929	731.67		56,456		47,073		43,460			(9,564)		3,187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2026	06/16/2028	1	215,005	720.72		26,016		22,391		21,437			(3,742)		1,407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/13/2028	1	1,203,827	737.32		146,145		124,665		101,466			(21,962)		7,857		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2026	06/09/2028	1	139,396	729.99		17,661		15,031		12,473			(2,689)		907		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ES3U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2026	05/17/2028	1	2,443,665	727.35		292,018		237,941		218,904			(54,977)		15,600		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/25/2028	1	84,473	728.1		10,500		8,671		7,551			(1,874)		543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	04/05/2028	1	244,546	704.46		29,590		22,375		25,807			(7,297)		1,505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/05/2028	1	912,275	733.58		107,557		90,691		79,437			(17,215)		5,916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/21/2028	1	916,040	730.48		106,169		82,835		76,353			(23,415)		5,719		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/04/2026	05/04/2028	1	33,096	724		4,034		3,215		2,991			(822)		209		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2026	05/12/2028	1	71,527	725.33		8,834		7,137		6,438			(1,704)		455		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2026	06/02/2028	1	252,546	712.2		31,619		26,494		26,673			(5,154)		1,634		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/26/2028	1	355,724	723.44		42,616		33,496		31,961			(9,244)		2,230		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/14/2028	1	146,742	732.79		18,416		15,713		12,882			(2,764)		959		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/24/2028	1	247,027	726.48		31,027		25,614		22,362			(5,545)		1,586		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	04/04/2028	1	1,492,535	709.53		173,582		131,198		150,577			(42,863)		9,177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	04/05/2028	1	1,818,149	709.53		211,633		160,029		183,678			(52,187)		11,190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	04/04/2028	1	368,546	714.75		41,167		31,115		35,519			(10,165)		2,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2026	05/17/2028	1	95,090	722.88		11,734		9,561		8,855			(2,209)		607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/25/2028	1	883,503	727.47		102,663		80,664		76,459			(22,300)		5,535		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2026	05/26/2028	1	66,016	722.3		8,054		6,708		6,261			(1,372)		425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17J$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2026	06/30/2028	1	196,709	735.07		23,113		20,228		17,500			(2,909)		1,301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/20/2028	1	271,821	714.17		34,440		29,709		28,822			(4,886)		1,784		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/20/2028	1	102,864	712.58		13,177		11,367		11,047			(1,870)		675		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2026	05/05/2028	1	286,508	724.69		34,782		27,768		25,751			(7,042)		1,810		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/07/2028	1	153,395	722.58		19,619		16,551		14,717			(3,132)		996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2026	06/16/2028	1	55,068	715.93		6,906		5,944		5,710			(993)		360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2028	1	142,106	717.67		17,507		15,130		14,703			(2,395)		934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/25/2028	1	447,361	732.6		53,818		44,442		38,447			(9,605)		2,875		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2026	06/16/2028	1	126,220	734.68		15,411		13,192		10,953			(2,235)		826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2026	05/26/2028	1	69,010	736.06		7,874		6,549		5,772			(1,350)		444		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/16/2028	1	497,112	713.02		63,282		54,542		52,938			(9,028)		3,253		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2026	06/23/2028	1	112,393	723.73		13,914		12,044		10,968			(1,884)		739		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/19/2028	1	2,588,955	736.99		297,989		231,360		200,762			(67,484)		16,134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17CSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/18/2028	1	532,736	742.41		58,814		45,646		39,185			(13,338)		3,317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2026	06/09/2028	1	61,307	726.89		7,817		6,616		5,654			(1,208)		399		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/07/2028	1	1,013,105	733.58		119,648		100,937		88,477			(19,098)		6,581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2026	04/11/2028	1	34,713	715.74		4,159		3,188		3,302			(983)		215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2026	06/09/2028	1	111,518	727.14		14,185		12,022		10,258			(2,176)		726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/21/2028	1	2,441,742	718.59		299,846		258,715		250,121			(42,485)		16,040		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/15/2026	06/15/2028	1	1,459,301	740.08		170,155		145,413		120,781			(24,906)		9,540		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2026	06/02/2028	1	1,261,744	718.38		152,545		127,644		126,322			(25,042)		8,162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2026	06/09/2028	1	486,199	733.27		59,170		50,149		42,433			(9,078)		3,163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2026	04/13/2028	1	208,059	735.24		23,095		17,789		16,398			(5,322)		1,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/21/2028	1	121,262	714.17		15,376		13,267		12,874			(2,179)		797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/26/2028	1	73,030	730.12		9,224		8,044		6,684			(1,211)		482		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2026	06/23/2028	1	57,443	725.02		7,071		6,129		5,536			(949)		378		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2026	05/31/2028	1	1,056,828	726.77		125,446		104,624		97,159			(21,221)		6,826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/12/2028	1	540,584	731.6		68,276		58,227		47,806			(10,274)		3,526		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2026	06/09/2028	1	88,750	728.51		11,191		9,472		8,071			(1,730)		577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2026	04/11/2028	1	779,160	719.73		90,538		69,396		71,544			(21,398)		4,821		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/21/2028	1	108,644	717.29		13,472		11,624		11,248			(1,909)		714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2026	06/23/2028	1	103,405	725.04		12,677		10,973		9,981			(1,717)		680		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2026	06/23/2028	1	156,801	721.87		19,757		17,125		15,509			(2,652)		1,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/14/2028	1	1,480,513	742.29		173,516		148,048		119,629			(26,039)		9,671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2028	1	1,509,601	722.51		179,492		155,116		150,124			(24,554)		9,924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2026	06/30/2028	1	58,149	724.04		7,402		6,478		5,673			(932)		385		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/06/2028	1	129,426	733.58		15,272		12,881		11,286			(2,441)		840		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2026	04/28/2028	1	129,389	729.23		14,556		11,497		11,126			(3,071)		813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2026	05/02/2028	1	128,445	726.8		15,516		12,340		11,248			(3,222)		810		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/10/2028	1	403,660	736.14		45,573		36,696		32,909			(9,015)		2,562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2026	05/05/2028	1	781,520	736.76		86,123		69,136		62,804			(17,248)		4,939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2026	04/27/2028	1	230,862	721.86		27,611		21,740		21,110			(5,892)		1,449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/26/2028	1	517,019	732.82		57,751		45,393		42,690			(12,527)		3,242		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2026	05/03/2028	1	2,946,529	731.29		344,744		274,282		248,247			(71,489)		18,588		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ES$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2026	05/12/2028	1	80,736	725.96		9,858		7,976		7,237			(1,891)		513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/24/2028	1	1,527,875	732.82		170,358		133,803		125,759			(37,055)		9,563		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2026	05/01/2028	1	1,154,428	736.22		129,873		103,255		92,701			(27,005)		7,270		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/22/2028	1	27,352	728.1		3,389		2,796		2,435			(607)		175		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2026	05/12/2028	1	131,359	735.37		14,962		12,105		10,829			(2,869)		835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2026	05/12/2028	1	1,782,526	731.44		210,516		170,088		152,019			(40,606)		11,331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/25/2028	1	227,383	722.27		27,445		21,564		20,612			(5,961)		1,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2026	05/19/2028	1	177,223	735.91		20,487		16,749		14,687			(3,755)		1,133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2026	05/19/2028	1	395,145	733.32		46,943		38,432		33,409			(8,553)		2,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	03/31/2028	1	986,984	714.75		109,851		82,881		94,579			(27,274)		6,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2026	05/19/2028	1	1,939,187	737.28		223,394		183,899		158,443			(40,450)		12,400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2026	06/01/2028	1	75,484	716.98		9,451		7,895		7,604			(1,564)		488		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2026	06/07/2028	1	19,702	724.19		2,566		2,170		1,865			(398)		128		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/09/2028	1	392,656	736.14		44,292		35,652		31,962			(8,774)		2,490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	04/04/2028	1	169,281	705.6		20,280		15,328		17,667			(5,008)		1,041		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/08/2028	1	882,343	736.14		99,440		80,017		71,708			(19,725)		5,590		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/24/2028	1	431,765	737.54		50,042		41,312		35,459			(8,943)		2,772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2026	06/02/2028	1	2,879,332	730.57		334,866		281,750		257,295			(54,203)		18,627		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/07/2028	1	116,668	723.63		12,950		9,855		10,302			(3,104)		719		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2026	04/13/2028	1	757,227	729.87		87,535		67,428		62,730			(20,173)		4,694		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/07/2028	1	1,748,183	718.35		202,090		153,788		161,883			(48,446)		10,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/11/2026	05/11/2028	1	1,252,032	733.59		141,605		114,216		104,981			(27,507)		7,952		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/19/2028	1	7,723	731.72		924		717		629			(209)		48		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2026	04/07/2028	1	197,400	705.55		23,708		18,017		20,695			(5,708)		1,217		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/18/2028	1	365,401	732.91		43,300		33,605		29,384			(9,819)		2,275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/04/2026	05/04/2028	1	320,304	728.48		37,764		30,097		27,824			(7,697)		2,022		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2026	04/07/2028	1	129,208	714.69		14,471		10,997		12,513			(3,484)		797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/26/2028	1	86,721	722.27		10,476		8,234		7,873			(2,272)		544		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2026	06/02/2028	1	171,397	712.81		21,579		18,056		17,967			(3,542)		1,109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2026	04/06/2028	1	129,545	706.37		15,558		11,802		13,453			(3,767)		798		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2026	05/19/2028	1	417,567	730.98		50,066		40,932		36,158			(9,178)		2,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2026	04/12/2028	1	2,081,169	719.73		242,040		185,597		191,377			(57,125)		12,889		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2026	05/05/2028	1	304,793	738.59		34,259		27,388		24,025			(6,899)		1,926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2026	06/02/2028	1	391,767	716.6		47,482		39,786		39,907			(7,740)		2,534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2026	06/02/2028	1	396,014	711.05		50,017		41,909		42,221			(8,153)		2,562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ES$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2026	05/16/2028	1	573,614	727.35		68,432		55,742		51,310			(12,901)		3,659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2026	04/27/2028	1	797,914	725.88		92,638		72,941		70,407			(19,769)		5,007		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2026	05/26/2028	1	162,744	725.46		20,083		16,703		14,934			(3,444)		1,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2026	04/28/2028	1	127,727	719.9		15,417		12,177		11,932			(3,252)		802		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/20/2026	04/20/2028	1	904,730	735.56		104,225		81,064		71,351			(23,240)		5,643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2026	06/02/2028	1	202,976	721.44		23,728		19,882		19,858			(3,868)		1,313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2026	04/10/2028	1	769,533	725.02		85,803		65,739		67,269			(20,306)		4,757		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2026	06/01/2028	1	1,357,439	726.27		158,820		132,677		126,436			(26,289)		8,774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2026	04/11/2028	1	781,896	725.02		87,338		66,943		68,454			(20,641)		4,838		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/20/2026	04/20/2028	1	1,904,840	740.97		210,866		164,007		142,794			(47,019)		11,881		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	05/09/2028	1	81,718	726.72		8,876		7,582		7,237			(1,336)		518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2026	04/13/2028	1	650,731	728.16		75,225		57,865		54,891			(17,415)		4,034		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/18/2026	05/18/2028	1	1,525,301	737.86		175,410		143,167		123,695			(32,394)		9,745		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2026	04/13/2028	1	533,321	733.52		59,199		45,537		42,815			(13,705)		3,306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2026	05/31/2028	1	373,751	731.67		42,757		35,660		32,934			(7,233)		2,414		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2026	05/26/2028	1	152,760	727.5		18,744		15,525		13,757			(3,235)		983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/13/2028	1	59,173	732.79		7,420		6,330		5,187			(1,115)		386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2026	05/15/2028	1	1,249,563	732.26		143,700		117,015		106,874			(27,128)		7,964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/25/2028	1	1,550,450	737.54		179,852		148,520		127,529			(32,099)		9,964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/23/2028	1	176,937	726.48		22,206		18,326		15,994			(3,974)		1,135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2026	04/06/2028	1	1,787,487	715.53		200,198		151,865		171,396			(48,475)		11,011		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2026	06/23/2028	1	347,153	721.19		43,845		38,161		34,506			(5,834)		2,284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/11/2026	05/11/2028	1	711,236	728.67		83,428		67,292		62,309			(16,206)		4,517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2026	05/12/2028	1	187,398	736.37		21,345		17,246		15,289			(4,117)		1,191		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/22/2028	1	1,003,624	737.54		116,119		95,806		82,168			(20,809)		6,434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/14/2028	1	100,406	731.16		12,742		10,871		8,938			(1,912)		656		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/21/2028	1	162,260	735.85		18,060		14,090		12,872			(3,983)		1,013		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/13/2026	04/13/2028	1	1,564,434	722.51		181,787		139,645		139,988			(42,276)		9,698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/23/2028	1	561,498	737.54		65,022		53,663		46,042			(11,636)		3,603		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2028	1	319,546	724.28		39,081		33,023		30,445			(6,095)		2,077		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/20/2026	04/20/2028	1	102,052	730.3		12,226		9,509		8,448			(2,726)		637		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17CS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2026	04/07/2028	1	423,268	709.48		49,353		37,506		42,902			(11,883)		2,610		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2026	05/19/2028	1	46,463	728.81		5,706		4,671		4,088			(1,040)		297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	04/05/2028	1	182,501	705.6		21,882		16,546		19,072			(5,396)		1,123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/14/2028	1	1,938,297	737.32		235,503		200,937		163,616			(35,342)		12,662		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2026	06/01/2028	1	2,869,618	721.41		348,085		290,787		278,562			(57,617)		18,549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/25/2028	1	50,552	723.44		6,051		4,754		4,535			(1,314)		317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2026	05/03/2028	1	748,926	736.22		84,404		67,153		60,331			(17,503)		4,724		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2026	06/23/2028	1	445,546	719.42		56,896		49,248		48,416			(7,706)		2,931		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/06/2028	1	62,529	723.02		7,966		6,719		5,969			(1,273)		406		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/18/2026	05/18/2028	1	956,735	732.91		114,139		93,158		81,102			(21,079)		6,113		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2026	05/26/2028	1	102,204	736.93		11,702		9,693		8,472			(2,020)		657		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2026	04/28/2028	1	1,203,943	736.66		135,323		107,325		95,770			(28,401)		7,562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2026	06/09/2028	1	84,217	728.4		10,620		9,001		7,664			(1,629)		548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/20/2028	1	1,310,444	723.43		155,157		133,844		128,820			(22,014)		8,601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2026	05/26/2028	1	128,239	726.71		15,786		13,058		11,641			(2,743)		825		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/28/2028	1	546,869	740.78		64,093		55,917		45,832			(8,394)		3,612		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2026	05/16/2028	1	654,355	732.26		75,316		61,350		56,051			(14,199)		4,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/07/2028	1	79,799	714.37		9,504		7,232		7,655			(2,278)		492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/06/2028	1	56,552	722.58		7,227		6,096		5,418			(1,155)		367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2026	06/16/2028	1	645,081	740.98		75,216		64,383		52,988			(10,907)		4,221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2026	04/27/2028	1	1,224,718	731.22		136,556		107,521		102,996			(29,142)		7,686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2028	1	1,008,927	729.17		118,952		100,514		92,216			(18,551)		6,559		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2026	06/02/2028	1	57,946	720.05		7,284		6,128		5,664			(1,179)		375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2026	06/01/2028	1	113,019	715.38		14,320		11,962		11,537			(2,370)		731		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2026	04/12/2028	1	99,092	715.74		11,881		9,111		9,439			(2,804)		614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2026	05/16/2028	1	14,546	722.88		1,794		1,461		1,353			(338)		93		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2026	06/16/2028	1	243,869	725.58		28,460		24,495		23,350			(4,093)		1,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/20/2028	1	81,636	717.29		10,107		8,718		8,441			(1,434)		536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/14/2028	1	225,723	735.98		27,696		23,631		19,277			(4,156)		1,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/25/2028	1	1,014,978	732.82		113,271		88,999		83,674			(24,604)		6,359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/13/2028	1	383,997	742.29		44,966		38,357		30,980			(6,757)		2,506		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/20/2028	1	349,770	713.02		44,666		38,530		37,433			(6,337)		2,296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2026	06/23/2028	1	2,018,837	731.73		236,204		205,579		183,779			(31,429)		13,283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2026	06/09/2028	1	461,186	733.02		56,311		47,660		40,352			(8,705)		3,001		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2028	1	2,381	712.9		304		263		256			(42)		16		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2026	05/05/2028	1	535,952	729.17		62,974		50,276		46,296			(12,750)		3,387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/07/2028	1	3,255,340	728.66		398,779		336,419		296,614			(63,652)		21,145		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2026	06/23/2028	1	322,368	721.51		40,715		35,290		31,980			(5,466)		2,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/13/2028	1	236,893	731.6		29,943		25,542		20,980			(4,500)		1,546		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2026	06/09/2028	1	446,355	727.58		56,598		47,968		40,905			(8,683)		2,904		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2026	05/05/2028	1	357,145	729.14		43,072		34,434		30,672			(8,673)		2,257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2026	06/23/2028	2	377,570	720.7		49,860		43,695		37,705			(6,271)		2,484		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2026	05/26/2028	1	499,529	731.2		59,544		49,252		43,609			(10,345)		3,213		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/21/2028	1	23,783	713.81		3,023		2,608		2,532			(428)		156		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2026	04/21/2028	1	251,363	735.76		27,952		21,778		19,960			(6,194)		1,569		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/27/2028	1	89,805	729.67		11,387		9,933		8,262			(1,493)		593		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2026	06/16/2028	1	241,029	715.14		30,394		26,160		25,157			(4,372)		1,577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/28/2028	1	513,141	734.49		62,911		54,885		45,394			(8,239)		3,389		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/09/2028	1	438,709	731.21		51,329		41,317		37,334			(10,168)		2,782		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2026	06/16/2028	1	214,385	736.02		25,919		22,186		18,390			(3,758)		1,403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/04/2026	05/04/2028	1	818,056	733.39		93,013		74,130		67,991			(18,959)		5,165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2026	06/16/2028	1	216,893	719.42		26,504		22,812		21,859			(3,812)		1,419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/15/2026	06/15/2028	1	159,092	735.12		19,234		16,437		13,749			(2,815)		1,040		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2028	1	126,457	719.84		15,972		13,496		12,506			(2,491)		822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	04/05/2028	1	964,105	714.75		107,787		81,505		93,049			(26,580)		5,933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2026	06/09/2028	1	200,938	737.96		23,670		20,034		16,839			(3,659)		1,307		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/29/2026	06/29/2028	1	311,615	732.49		39,170		34,227		28,031			(4,983)		2,060		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2026	06/30/2028	1	499,338	724.48		63,366		55,456		48,535			(7,975)		3,303		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2026	04/28/2028	1	1,652,546	723.91		193,513		152,844		149,031			(40,823)		10,380		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2026	04/21/2028	1	1,770,991	735.31		197,111		154,426		141,302			(43,262)		11,056		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17J$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2026	06/30/2028	1	87,819	730.14		10,696		9,361		8,144			(1,346)		581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/18/2028	1	603,129	736.99		69,360		53,830		46,693			(15,729)		3,755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2026	05/19/2028	1	111,670	738.26		12,809		10,486		9,032			(2,334)		714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/16/2028	1	3,089,496	723.43		364,252		313,941		302,079			(51,965)		20,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2026	04/28/2028	1	196,457	731.65		22,003		17,355		16,473			(4,666)		1,234		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/13/2026	04/13/2028	1	2,340,137	727.83		261,159		200,616		199,552			(60,735)		14,506		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/10/2028	1	2,679,633	731.21		313,785		252,664		228,382			(62,072)		17,005		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2026	04/11/2028	1	50,940	714.58		6,154		4,717		4,895			(1,454)		315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17H$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/13/2028	1	285,553	732.42		35,894		30,618		25,112			(5,394)		1,864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2026	03/31/2028	1	300,441	705.87		35,873		26,954		31,108			(8,944)		1,841		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2026	03/31/2028	1	218,935	715.02		24,367		18,309		20,923			(6,075)		1,341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/28/2028	1	83,050	729.67		10,539		9,195		7,651			(1,380)		549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2026	05/02/2028	1	53,602	725.18		6,550		5,210		4,762			(1,360)		338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/26/2028	1	1,890,376	727.47		219,851		172,804		163,841			(47,689)		11,853		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2026	05/03/2028	1	78,177	725.18		9,561		7,607		6,956			(1,983)		493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ES$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/18/2026	05/18/2028	1	289,585	728.41		35,677		29,119		25,543			(6,589)		1,850		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/29/2026	06/29/2028	1	1,374,630	741.99		161,382		141,015		113,995			(20,531)		9,087		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17C$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2026	04/21/2028	1	639,733	730.39		74,081		57,720		53,376			(16,417)		3,994		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/21/2028	1	11,616	726.43		1,387		1,082		1,005			(306)		73		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	04/03/2028	1	775,345	714.75		86,529		65,372		74,618			(21,396)		4,763		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/05/2028	1	195,493	723.02		24,886		20,984		18,636			(3,983)		1,268		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/28/2028	1	2,595,285	735.82		315,327		275,100		226,993			(41,298)		17,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/28/2028	1	314,298	731.3		39,444		34,412		28,563			(5,166)		2,076		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2026	05/19/2028	1	266,197	726.49		32,982		26,965		23,975			(6,046)		1,702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2026	05/30/2028	1	63,468	722.3		7,775		6,483		6,053			(1,317)		410		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17J$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2026	06/30/2028	1	204,243	728.82		25,122		21,986		19,152			(3,162)		1,351		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17J$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/29/2026	06/29/2028	1	332,270	737.02		40,437		35,334		28,761			(5,145)		2,196		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2026	05/17/2028	1	662,394	732.26		76,308		62,177		56,825			(14,366)		4,229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2026	06/09/2028	1	135,615	727.33		17,237		14,588		12,459			(2,664)		882		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/23/2028	1	170,820	728.1		21,182		17,481		15,226			(3,791)		1,096		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2026	05/05/2028	1	1,401,764	733.64		163,586		130,779		115,601			(32,941)		8,858		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2026	06/23/2028	1	860,361	726.34		104,964		90,978		82,010			(14,091)		5,661		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/27/2028	1	166,686	731.3		20,886		18,218		15,127			(2,739)		1,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2026	05/26/2028	1	1,350,418	731.67		153,813		128,106		118,122			(26,199)		8,686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/23/2028	1	1,925,593	732.6		231,264		190,864		164,994			(41,387)		12,355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2026	06/09/2028	1	2,420,280	740.66		283,899		241,608		197,326			(43,227)		15,746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17G$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2026	06/02/2028	1	151,475	723.23		17,662		14,779		14,560			(2,899)		980		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/12/2028	1	1,796,777	742.29		210,223		179,282		144,735			(31,634)		11,718		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/06/2028	1	939,665	728.66		114,921		96,925		85,497			(18,369)		6,099		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2026	06/09/2028	1	222,500	738.21		26,122		22,139		18,598			(4,008)		1,448		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/27/2028	1	56,779	730.12		7,177		6,260		5,205			(941)		375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2026	05/26/2028	1	1,996,199	732		236,949		196,264		172,865			(40,898)		12,839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/21/2028	1	945,040	723.43		111,987		96,626		93,024			(15,867)		6,208		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/15/2026	06/15/2028	1	326,836	733.79		39,874		34,076		28,573			(5,837)		2,137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/27/2028	1	486,974	735.82		59,119		51,566		42,531			(7,753)		3,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/26/2028	1	998,315	740.78		116,803		101,861		83,418			(15,339)		6,584		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2028	1	213,120	716.37		26,512		22,912		22,285			(3,627)		1,401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/29/2026	06/29/2028	1	290,395	735.68		35,690		31,185		25,425			(4,541)		1,920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2026	06/23/2028	1	288,225	729.93		34,097		29,513		26,706			(4,618)		1,896		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2026	06/16/2028	1	138,871	730.31		17,484		14,966		12,510			(2,535)		909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/20/2028	1	584,094	718.59		71,668		61,824		59,755			(10,168)		3,834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17I$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/27/2028	1	331,984	740.78		38,875		33,909		27,781			(5,098)		2,191		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2026	03/31/2028	1	2,035,228	709.8		235,883		177,236		203,659			(58,809)		12,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ES$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/11/2026	05/11/2028	1	7,284	722.58		894		721		673			(174)		46		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2026	05/12/2028	1	2,578,566	736.02		292,925		237,976		211,142			(55,853)		16,392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/10/2028	1	156,494	726.72		18,951		15,260		13,880			(3,749)		993		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/19/2028	1	130,106	732.91		15,431		11,980		10,479			(3,495)		811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2026	04/13/2028	1	2,280,986	736.24		252,961		195,661		177,844			(58,028)		14,139		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2026	05/02/2028	1	625,316	736.22		70,411		56,000		50,294			(14,621)		3,941		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2026	05/02/2028	1	2,938,765	731.29		343,542		273,229		247,212			(71,337)		18,523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2026	05/12/2028	1	112,362	726.95		13,719		11,085		9,971			(2,646)		714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2026	04/12/2028	1	481,414	725.02		53,822		41,271		42,212			(12,703)		2,982		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2026	04/06/2028	1	725,492	710.3		84,592		64,170		72,826			(20,483)		4,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2026	05/19/2028	1	103,895	726.67		12,925		10,640		9,326			(2,340)		664		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2026	04/12/2028	1	99,800	714.58		12,066		9,252		9,604			(2,848)		618		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2026	04/21/2028	1	153,437	726.34		18,305		14,262		13,280			(4,057)		958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17E$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2026	05/12/2028	1	3,180,856	730.44		375,977		304,190		274,071			(72,105)		20,221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2026	05/26/2028	1	333,756	726.64		40,818		33,950		30,319			(6,999)		2,147		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2026	05/26/2028	1	570,450	736.13		65,545		54,216		47,679			(11,387)		3,669		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/24/2028	1	1,630,172	732.6		195,947		161,764		139,890			(35,019)		10,468		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/24/2028	1	348,978	728.1		43,308		35,753		31,150			(7,740)		2,241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2026	05/03/2028	1	26,444	726.8		3,197		2,544		2,319			(663)		167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17F$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2026	05/19/2028	1	80,993	724.87		10,148		8,297		7,398			(1,860)		518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17D$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2026	04/28/2028	1	603,642	726.31		70,385		55,516		53,110			(14,924)		3,792		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17K$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2026	07/14/2028	1	115,240	739.66		13,575		12,141		9,999			(1,449)		771		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17J$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2026	07/03/2028	1	161,050	746.93		19,229		16,931		12,784			(2,364)		1,068		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17K$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2026	07/07/2028	1	301,523	727.59		39,138		34,676		28,713			(4,504)		2,006		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17J$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2026	06/30/2028	1	509,207	733.41		63,651		55,782		45,655			(7,935)		3,369		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17K$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2026	07/14/2028	1	54,421	731.59		6,803		6,084		5,052			(726)		364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17K$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2026	07/10/2028	1	861,668	742.15		103,400		92,164		72,521			(11,599)		5,745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17L$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2026	07/21/2028	1	681,308	730.59		88,979		80,545		64,232			(8,532)		4,581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17K$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/13/2026	07/13/2028	1	30,554	732.14		3,945		3,522		2,812			(426)		204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17L$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2026	07/21/2028	1	59,921	730.73		7,754		7,009		5,648			(753)		403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17J$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2026	06/30/2028	1	144,735	736.18		18,599		16,367		12,553			(2,296)		958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17J$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2026	07/05/2028	1	1,310,872	746.93		156,911		138,211		104,380			(19,240)		8,706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17J$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2026	06/30/2028	1	2,994,691	746.93		356,668		313,868		236,621			(44,033)		19,812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17L$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2026	07/21/2028	1	540,712	740.58		65,264		58,997		46,961			(6,339)		3,635		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17K$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/13/2026	07/13/2028	1	708,169	735.33		89,442		79,872		63,463			(9,666)		4,732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17K$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2026	07/10/2028	1	189,902	731.46		24,573		21,903		17,492			(2,757)		1,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17J$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	07/03/2028	2	193,045	736.18		25,189		23,022		16,815			(2,262)		1,280		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17K$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2026	07/12/2028	1	163,776	732.65		21,062		18,779		14,978			(2,356)		1,094		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17L$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2026	07/21/2028	2	770,440	729.92		100,993		91,394		73,102			(9,711)		5,180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17L$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2026	07/21/2028	1	152,007	734.29		19,183		17,341		13,914			(1,863)		1,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17K$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2026	07/12/2028	1	459,847	735.84		57,803		51,539		40,949			(6,466)		3,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17L$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2026	07/18/2028	1	378,194	738.04		47,312		42,633		33,245			(4,848)		2,537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17M$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2026	07/25/2028	1	693,347	739.51		84,450		76,910		61,200			(7,845)		4,676		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17L$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2026	07/25/2028	1	226,803	731.45		29,235		26,625		21,398			(2,716)		1,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17K$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2026	07/18/2028	1	266,582	736.25		33,776		30,435		23,786			(3,461)		1,788		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2026	07/14/2028	1	1,500,313	748.1		179,437		161,370		119,714			(18,707)		10,034		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2026	07/17/2028	1	1,417,022	744.36		169,334		152,564		117,885			(17,374)		9,498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2026	07/07/2028	1	279,551	740.5		34,944		30,917		23,609			(4,063)		1,860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/20/2026	07/20/2028	1	362,485	733.31		46,217		41,716		33,369			(4,552)		2,435		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2026	07/18/2028	1	253,866	733.64		32,749		29,510		23,148			(3,355)		1,703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2026	07/19/2028	1	358,763	744.36		42,944		38,703		29,935			(4,394)		2,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2026	07/19/2028	1	417,582	738.04		52,323		47,155		36,759			(5,354)		2,803		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2026	07/24/2028	1	1,111,822	739.51		135,198		123,110		97,998			(12,577)		7,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2026	07/14/2028	1	1,025,019	730.14		132,125		118,332		96,146			(13,936)		6,855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2026	07/21/2028	1	420,407	741.27		50,953		46,124		36,270			(4,886)		2,827		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/08/2028	1	164,834	744.87		20,917		19,452		13,931			(1,543)		1,123		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2026	08/04/2028	1	592,833	746.96		73,393		67,848		49,038			(5,630)		4,028		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2026	07/28/2028	1	491,908	743.41		62,276		56,894		41,623			(5,452)		3,325		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/27/2026	07/27/2028	1	1,116,994	742.98		135,826		123,902		95,587			(12,078)		7,544		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2026	07/14/2028	1	56,782	732.73		7,189		6,438		5,213			(758)		380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2026	07/11/2028	1	823,740	737.18		102,473		91,353		72,429			(11,479)		5,496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2026	07/18/2028	1	29,041	734.84		3,717		3,350		2,622			(381)		195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2026	08/02/2028	1	544,155	737.64		69,162		63,659		49,035			(5,756)		3,692		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/10/2026	08/10/2028	1	409,215	745.73		51,316		47,796		34,494			(3,580)		2,793		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/09/2028	1	343,727	748.33		42,622		39,640		28,259			(3,140)		2,344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2026	08/11/2028	1	85,210	738.69		11,086		10,341		7,641			(758)		582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/07/2028	1	53,668	742.53		6,912		6,428		4,619			(511)		365		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2026	07/28/2028	2	3,900,972	744.24		469,329		431,153		330,234			(39,897)		26,367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2026	07/25/2028	1	30,041	729.67		3,920		3,570		2,875			(364)		203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/09/2028	1	228,224	743.36		29,281		27,233		19,560			(2,157)		1,556		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2026	08/04/2028	1	359,608	738.3		46,425		43,096		32,096			(3,503)		2,443		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2026	07/28/2028	1	431,063	741.39		54,745		50,083		37,199			(4,725)		2,914		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2026	08/11/2028	1	285,009	744.09		35,712		33,311		24,443			(2,443)		1,947		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2026	07/26/2028	1	321,895	739.51		39,239		35,740		28,453			(3,640)		2,172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2026	08/16/2028	1	975,942	752.84		116,332		109,311		78,097			(7,459)		6,690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2026	08/11/2028	1	95,521	750.47		11,443		10,674		7,765			(783)		652		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2026	08/04/2028	1	1,476,050	749.09		176,683		164,011		120,373			(13,330)		10,029		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2026	08/01/2028	1	62,714	734.07		8,165		7,515		5,812			(680)		425		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2026	07/26/2028	1	583,977	734.55		73,756		67,180		53,784			(6,842)		3,941		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2026	08/18/2028	1	316,717	738.92		40,667		38,535		28,646			(2,287)		2,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2026	07/28/2028	1	257,194	738.99		33,590		30,687		22,584			(2,941)		1,738		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2026	08/18/2028	1	1,836,993	749.72		218,602		207,144		151,994			(12,295)		12,610		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2026	08/30/2028	1	842,503	750.95		102,196		97,990		70,090			(4,601)		5,834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2026	08/18/2028	1	61,392	737.95		7,938		7,522		5,597			(446)		421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17QS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2026	08/25/2028	1	259,696	748.86		32,929		31,348		21,638			(1,622)		1,792		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2026	08/11/2028	1	116,334	740.66		14,728		13,757		10,282			(989)		795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2026	08/25/2028	1	2,425,766	749.35		289,637		277,252		203,483			(13,508)		16,737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2026	09/06/2028	1	655,398	735.68		84,481		81,928		62,859			(2,997)		4,561		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2026	09/22/2028	1	122,389	716.23		16,792		16,631		14,175			(184)		861		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17P$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/22/2028	1	366,077	744.59		47,334		44,928		31,546			(2,587)		2,520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17T$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2026	09/20/2028	1	141,300	720.42		18,468		18,240		15,895			(302)		993		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17Q$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2026	08/30/2028	1	84,295	740.59		10,984		10,532		7,632			(494)		584		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17M$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/27/2026	07/27/2028	1	289,009	731.84		38,005		34,668		27,127			(3,379)		1,952		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17R$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/31/2026	08/31/2028	1	113,221	737.1		14,719		14,133		10,612			(604)		785		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17P$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/17/2026	08/17/2028	1	169,478	738.88		21,422		20,158		15,362			(1,289)		1,163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17M$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2026	07/28/2028	1	163,715	736.53		21,496		19,665		14,711			(1,855)		1,107		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17R$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/31/2026	08/31/2028	1	124,590	740.69		15,798		15,170		11,347			(648)		863		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2026	08/29/2028	1	106,505	745.92		13,366		12,816		9,222			(603)		737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2026	08/30/2028	1	1,575,340	742.47		202,746		194,403		140,492			(9,128)		10,908		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2026	08/14/2028	1	318,841	742		40,907		38,431		27,851			(2,630)		2,182		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2026	09/15/2028	1	329,895	720.92		43,678		42,839		36,565			(896)		2,310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2026	08/29/2028	1	58,733	740.97		7,629		7,315		5,295			(344)		406		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17S$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2026	09/12/2028	1	579,911	725.01		77,708		76,000		61,561			(2,017)		4,053		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2026	08/16/2028	1	596,239	744.33		75,424		70,872		51,232			(4,836)		4,087		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170S$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2026	08/16/2028	1	868,576	746.44		108,311		101,774		73,339			(6,945)		5,954		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17P$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/21/2028	1	994,996	755.47		119,201		113,134		78,184			(6,523)		6,845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2026	09/22/2028	1	68,995	713.93		9,176		9,101		8,218			(88)		486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2026	09/15/2028	1	137,198	720.54		17,822		17,504		15,301			(342)		961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17P$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/22/2028	1	19,606	744.13		2,543		2,414		1,696			(139)		135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17T$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2026	09/18/2028	1	790,450	725.28		99,597		98,364		85,539			(1,635)		5,547		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17R$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2026	09/06/2028	1	80,736	739.1		10,157		9,850		7,536			(360)		562		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17Q$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2026	08/25/2028	1	209,890	750.28		25,984		24,771		17,331			(1,246)		1,448		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17R$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2026	09/01/2028	1	2,823,574	744.09		341,088		330,709		251,508			(12,182)		19,579		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17S$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2026	09/13/2028	1	107,906	723.54		14,621		14,300		11,597			(379)		755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17P$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2026	08/18/2028	1	376,068	746.58		43,962		41,430		32,075			(2,586)		2,582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2026	08/29/2028	1	392,949	750.95		47,586		45,625		32,643			(2,145)		2,719		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17M$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2026	07/25/2028	1	82,015	728.86		10,769		9,807		7,902			(1,000)		553		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17N$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2026	08/04/2028	1	272,248	743.5		34,521		31,913		23,183			(2,648)		1,850		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17U$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/28/2026	09/28/2028	1	1,498,006	713.89		191,445		191,183		181,205			(524)		10,585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2026	08/15/2028	1	262,465	744.33		33,176		31,170		22,520			(2,130)		1,798		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17T$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2026	09/22/2028	1	67,707	708.24		9,371		9,293		8,402			(90)		476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2026	09/15/2028	1	152,204	718.5		20,060		19,702		17,234			(385)		1,066		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2026	09/27/2028	1	126,090	711.27		16,745		16,699		15,451			(114)		890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17S5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2026	09/15/2028	1	278,009	717.2		37,754		37,029		31,679			(775)		1,947		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2026	06/30/2028	1	1,032,426	734.74		127,814		112,013		91,527			(15,933)		6,830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2026	07/11/2028	1	217,824	731.46		28,208		25,147		20,091			(3,160)		1,453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/06/2026	07/06/2028	1	34,771	735.15		4,440		3,923		3,077			(522)		231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2026	09/20/2028	1	439,672	717.08		58,828		58,102		50,694			(963)		3,090		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2026	09/26/2028	1	129,168	707.47		17,606		17,557		16,247			(120)		911		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2026	07/07/2028	1	78,628	738.7		9,954		8,807		6,743			(1,157)		523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/06/2026	07/06/2028	1	1,195,427	744.68		142,734		126,091		97,513			(16,792)		7,946		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2026	09/08/2028	1	779,885	725.84		102,477		99,662		81,776			(2,948)		5,435		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/08/2028	1	207,261	748.33		25,680		23,881		17,015			(1,894)		1,412		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17M$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2026	07/24/2028	1	93,783	728.86		12,295		11,196		9,025			(1,144)		632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2026	08/15/2028	1	252,144	746.44		31,392		29,495		21,259			(2,016)		1,727		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17M$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2026	08/01/2028	1	384,839	738.98		48,413		44,556		34,250			(4,034)		2,609		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17M$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2026	08/02/2028	1	870,928	743.96		105,818		97,399		74,461			(8,806)		5,909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17R$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2026	09/01/2028	1	92,753	736.83		11,798		11,345		8,769			(468)		643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17N$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2026	08/04/2028	1	58,189	740.19		7,547		6,977		5,094			(579)		395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17U$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2026	09/26/2028	1	182,424	711.27		24,208		24,141		22,331			(165)		1,287		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2026	08/25/2028	1	260,728	755.34		31,157		29,702		20,635			(1,494)		1,799		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2026	08/25/2028	1	130,319	757.42		15,560		14,813		10,107			(766)		899		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17R$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2026	09/06/2028	1	148,154	733.82		19,334		18,750		14,419			(686)		1,031		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17R$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2026	09/06/2028	1	77,278	732.93		10,147		9,840		7,574			(360)		538		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2026	07/18/2028	1	603,692	739.38		74,858		67,454		52,472			(7,670)		4,050		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2026	07/11/2028	1	437,001	735.84		54,887		48,931		38,859			(6,149)		2,916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/28/2026	09/28/2028	1	87,170	704.04		11,951		11,935		11,312			(33)		616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2026	07/14/2028	1	436,423	729		55,600		49,728		41,384			(5,933)		2,919		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/13/2026	07/13/2028	1	83,906	730.51		10,958		9,786		7,827			(1,184)		561		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/06/2026	07/06/2028	1	168,776	733.51		21,806		19,263		15,145			(2,565)		1,122		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2026	07/21/2028	1	39,137	731.78		5,072		4,591		3,654			(486)		263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2026	08/18/2028	1	445,464	743.46		57,287		54,060		38,587			(3,296)		3,058		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2026	08/25/2028	1	193,696	746.52		24,967		23,769		16,455			(1,230)		1,336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2026	08/29/2028	1	182,064	742.47		23,395		22,431		16,214			(1,055)		1,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2026	08/18/2028	1	735,922	747.91		91,696		86,532		61,440			(5,276)		5,052		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2026	07/26/2028	1	49,161	730.04		6,406		5,835		4,698			(594)		332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/28/2026	09/28/2028	1	61,518	702.18		8,539		8,527		8,087			(23)		435		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/27/2026	07/27/2028	1	125,109	736.67		15,901		14,505		11,286			(1,414)		845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2026	07/28/2028	1	247,037	739.6		31,769		29,063		21,640			(2,742)		1,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2026	07/26/2028	1	62,580	728.42		8,248		7,513		6,059			(765)		422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2026	08/01/2028	1	132,924	733.25		17,400		16,013		12,400			(1,450)		901		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2026	07/18/2028	1	294,835	744.36		35,262		31,775		24,564			(3,613)		1,978		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2026	08/01/2028	1	341,506	735.56		43,986		40,482		31,263			(3,665)		2,315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2026	09/29/2028	1	160,957	708.96		20,458		20,458		20,673					1,138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2026	08/04/2028	1	66,177	752		7,908		7,311		5,244			(607)		450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/10/2026	08/10/2028	1	975,849	752.12		116,907		108,888		77,939			(8,156)		6,660		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2026	09/06/2028	1	148,505	731.89		19,647		19,053		14,673			(697)		1,033		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2026	08/04/2028	1	52,675	745.6		6,584		6,087		4,407			(505)		358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2026	08/11/2028	1	375,798	739.66		48,591		45,325		33,429			(3,324)		2,567		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2026	08/18/2028	1	341,387	754.32		40,659		38,369		27,006			(2,339)		2,343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2026	07/19/2028	1	386,129	739.38		47,919		43,186		33,610			(4,903)		2,592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/09/2028	1	867,223	744.87		110,137		102,432		73,401			(8,114)		5,914		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/31/2026	08/31/2028	1	330,212	738.6		42,498		40,808		30,582			(1,744)		2,288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/02/2026	09/01/2028	1	70,684	736.61		9,104		8,766		6,677			(349)		490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2026	09/13/2028	1	608,329	729.35		79,204		77,466		62,547			(2,053)		4,254		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2026	09/20/2028	1	349,258	719.11		46,067		45,498		39,670			(754)		2,454		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2026	09/01/2028	1	112,557	748.11		13,563		13,132		9,650			(502)		780		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2026	09/27/2028	1	359,629	707.47		49,053		48,919		45,282			(335)		2,539		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17R$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/31/2026	08/31/2028	1	1,402,423	747.04		170,114		163,347		121,303			(6,981)		9,718		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2026	09/25/2028	1	695,964	717.37		88,318		88,075		81,415			(604)		4,908		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17T$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2026	09/22/2028	1	512,657	717.69		69,619		68,950		58,744			(762)		3,608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17R$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2026	09/01/2028	1	655,110	737.34		85,164		82,459		61,277			(3,154)		4,543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17R$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/02/2026	09/01/2028	1	276,823	738.69		35,129		33,826		25,720			(1,347)		1,920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17R$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2026	09/01/2028	1	280,369	733.37		36,532		35,420		27,208			(1,305)		1,944		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17R$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/02/2026	09/01/2028	1	442,576	734.75		57,756		55,614		42,432			(2,215)		3,069		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2026	09/22/2028	1	60,706	710.47		8,274		8,206		7,414			(79)		427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17T$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2026	09/20/2028	1	328,460	715.27		44,506		43,957		38,379			(729)		2,308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17S$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2026	09/15/2028	1	78,136	722.96		10,197		10,001		8,529			(209)		547		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17T$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2026	09/22/2028	1	100,274	711.91		13,527		13,415		12,120			(130)		706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17U$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2026	09/27/2028	1	89,464	705.6		12,364		12,330		11,414			(84)		632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17U$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2026	09/29/2028	1	58,292	705.19		7,998		7,998		7,498			(11)		412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2026	09/13/2028	1	238,334	730.67		30,745		30,070		24,257			(797)		1,667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17T$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2026	09/19/2028	1	164,228	715.27		22,220		21,945		19,168			(364)		1,153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17P$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2026	08/18/2028	1	333,202	749.27		41,150		38,833		27,504			(2,368)		2,287		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17S$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/14/2026	09/14/2028	1	220,964	723.68		29,698		29,087		23,779			(650)		1,546		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17S$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/14/2026	09/14/2028	1	115,346	726.4		15,214		14,901		12,160			(333)		807		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17N$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2026	08/04/2028	1	175,021	739.42		22,560		20,827		15,454			(1,759)		1,189		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17T$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2026	09/15/2028	1	78,276	715.82		10,512		10,325		9,041			(202)		548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17S$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2026	09/12/2028	1	139,199	730.67		17,929		17,535		14,149			(465)		973		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2026	09/15/2028	1	452,035	714.8		61,115		60,024		52,604			(1,172)		3,166		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17R$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2026	09/01/2028	1	90,913	732.89		11,882		11,426		8,868			(471)		630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17T$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2026	09/22/2028	1	1,051,315	728.18		132,676		131,402		111,389			(1,452)		7,398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17S$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2026	09/13/2028	1	691,288	727.29		91,250		89,247		72,208			(2,365)		4,834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/21/2026	09/21/2028	1	235,400	719.11		31,402		31,058		26,693			(387)		1,655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/28/2026	09/28/2028	1	61,339	709.1		8,115		8,104		7,679			(22)		433		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17P$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/22/2028	1	166,266	749.04		20,850		19,790		13,809			(1,139)		1,145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17O$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2026	08/15/2028	2	573,374	742		61,686		59,491		50,154			(2,332)		3,927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17N$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2026	08/04/2028	1	105,100	750.22		12,559		11,595		8,476			(979)		714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17P$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2026	08/18/2028	1	199,213	735.83		25,181		23,730		18,552			(1,481)		1,368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17U$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2026	09/29/2028	1	1,369,280	698.75		187,181		187,181		189,104					9,682		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2026	08/15/2028	1	255,126	747.8		31,483		29,580		21,269			(2,021)		1,748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/10/2026	08/10/2028	1	52,358	747.08		6,503		6,057		4,363			(454)		357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/09/2028	1	2,476,687	746.97		310,081		288,388		205,955			(22,844)		16,890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/23/2028	1	736,513	746.93		93,832		89,069		62,341			(5,120)		5,074		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2026	09/20/2028	1	101,404	715.63		13,700		13,531		11,817			(224)		713		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2026	09/08/2028	1	78,213	726.28		10,246		9,964		8,173			(295)		545		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2026	09/15/2028	1	62,766	719.09		8,411		8,249		7,052			(173)		440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2026	09/19/2028	1	160,395	713.38		21,990		21,718		18,980			(360)		1,126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2026	09/15/2028	1	266,645	726.72		33,144		32,552		28,384			(636)		1,867		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17T$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2026	09/19/2028	1	190,612	714.84		25,866		25,546		22,318			(424)		1,339		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/22/2028	1	611,418	755.47		73,309		69,583		48,116			(4,006)		4,209		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/03/2026	08/03/2028	1	332,674	742.31		41,418		38,179		28,748			(3,286)		2,259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/17/2026	08/17/2028	1	328,069	740.97		40,877		38,466		29,235			(2,460)		2,250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2026	08/30/2028	1	117,740	745.92		14,788		14,180		10,209			(666)		815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2026	08/30/2028	1	51,266	738.64		6,772		6,494		4,715			(305)		355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2026	08/11/2028	1	718,098	741.35		91,917		86,211		62,857			(6,052)		4,904		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/24/2026	08/24/2028	1	92,657	750.7		11,786		11,204		7,574			(597)		639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2026	08/11/2028	1	679,382	742.76		84,719		79,133		59,019			(5,687)		4,640		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2026	09/01/2028	1	298,888	735.84		39,244		37,997		28,291			(1,453)		2,073		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/24/2026	08/24/2028	1	282,133	754.2		35,041		33,311		22,396			(1,774)		1,945		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2026	08/28/2028	1	1,145,349	750.95		138,587		132,868		95,009			(6,256)		7,919		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2026	07/07/2028	1	162,936	731.95		20,497		18,160		14,965			(2,359)		1,084		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17S$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2026	09/08/2028	1	134,001	722.66		17,782		17,365		14,459			(488)		934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17P$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2026	08/18/2028	1	185,624	743.01		23,946		22,597		16,139			(1,378)		1,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2026	08/29/2028	1	77,263	739.69		10,121		9,704		7,037			(456)		535		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17R$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2026	09/07/2028	1	882,309	735.68		113,818		110,383		84,730			(4,032)		6,144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17P$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/24/2026	08/24/2028	1	372,037	752.83		46,616		44,314		29,874			(2,360)		2,565		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17S$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2026	09/05/2028	1	86,828	744.09		10,532		10,214		7,777			(374)		604		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17R$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/31/2026	08/31/2028	1	103,410	736.73		13,474		12,938		9,721			(553)		717		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17P$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/23/2028	1	95,702	745.42		12,317		11,692		8,202			(672)		659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17R$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2026	09/01/2028	1	130,298	734.75		16,808		16,163		12,524			(667)		904		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17R$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2026	09/07/2028	1	51,666	734.19		6,732		6,529		5,020			(238)		360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17P$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2026	08/18/2028	1	537,656	738.15		66,831		62,980		49,142			(3,931)		3,691		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2026	09/25/2028	1	188,202	707.04		25,708		25,638		23,720			(176)		1,327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2026	08/28/2028	1	105,438	739.16		13,855		13,283		9,631			(625)		729		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2026	07/07/2028	1	227,748	733.27		28,400		25,162		20,687			(3,268)		1,515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2026	09/13/2028	1	81,607	724.57		10,976		10,735		8,703			(285)		571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2026	08/25/2028	1	399,922	746.81		50,750		48,380		33,987			(2,433)		2,759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2026	09/11/2028	1	143,042	725.01		19,153		18,732		15,167			(498)		999		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/23/2028	1	45,492	745.8		5,841		5,545		3,887			(319)		313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2026	07/07/2028	1	698,918	741.84		86,596		76,618		58,348			(10,069)		4,649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2026	07/07/2028	1	185,429	728		23,939		21,297		17,588			(2,726)		1,233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2026	09/07/2028	1	185,997	733.82		24,310		23,576		18,125			(861)		1,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2026	08/29/2028	1	77,349	744.57		9,800		9,396		6,772			(442)		535		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/02/2026	09/01/2028	1	65,124	745.03		7,906		7,613		5,749			(303)		452		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2026	07/07/2028	1	237,742	746.84		28,410		25,137		19,006			(3,304)		1,581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2026	09/06/2028	1	287,130	734.19		37,384		36,255		27,862			(1,326)		1,998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2026	09/06/2028	1	680,235	744.09		82,649		80,151		61,008			(2,932)		4,734		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2026	08/15/2028	1	657,761	752.84		78,274		73,543		52,556			(5,026)		4,505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2026	09/06/2028	1	64,722	734.56		8,407		8,153		6,262			(298)		450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2026	09/26/2028	1	215,362	709.26		28,988		28,908		26,744			(198)		1,520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2026	08/29/2028	1	166,163	741.34		21,518		20,631		14,934			(970)		1,150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2026	09/08/2028	1	300,764	743.18		36,573		35,519		27,279			(1,101)		2,096		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2026	09/07/2028	1	177,929	739.1		22,401		21,725		16,630			(794)		1,239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2026	07/07/2028	1	222,205	736.09		28,642		25,342		19,483			(3,330)		1,478		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17Q$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2026	08/25/2028	1	61,175	746.06		7,910		7,530		5,217			(390)		422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17J$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/06/2026	07/06/2028	1	1,360,356	739.7		168,276		148,655		115,842			(19,797)		9,042		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17T$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2026	09/22/2028	1	99,707	719.95		13,331		13,203		11,237			(146)		702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17N$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/03/2026	08/03/2028	1	363,078	740.97		45,639		42,070		31,730			(3,621)		2,465		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2026	09/15/2028	1	58,185	717.05		7,744		7,606		6,660			(149)		407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2026	09/13/2028	1	1,010,971	735.6		125,967		123,202		99,028			(3,265)		7,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17T$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/21/2026	09/21/2028	1	1,180,614	727.33		148,639		147,008		125,886			(1,830)		8,302		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17S$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2026	09/08/2028	1	323,928	732.48		42,435		41,212		31,977			(1,277)		2,257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17J$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2026	06/30/2028	1	231,397	729.05		29,827		26,140		21,521			(3,718)		1,531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17L$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/20/2026	07/20/2028	1	857,781	741.39		103,277		93,218		73,807			(10,172)		5,763		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17J$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2026	07/05/2028	1	1,123,835	741.93		139,356		122,747		93,462			(17,087)		7,464		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17K$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2026	07/11/2028	1	147,195	734.06		18,723		16,691		13,286			(2,097)		982		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17L$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2026	07/25/2028	1	192,941	727.9		25,488		23,212		18,736			(2,368)		1,301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17S$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/14/2026	09/14/2028	1	174,246	729.78		22,443		21,981		17,901			(491)		1,219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17U$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2026	09/27/2028	1	243,724	709.26		32,830		32,740		30,299			(224)		1,721		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17L$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2026	07/19/2028	1	211,276	734.46		27,128		24,449		19,160			(2,776)		1,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17M$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/27/2026	07/27/2028	1	57,015	733.47		7,412		6,761		5,281			(659)		385		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2026	07/26/2028	1	1,229,146	733.22		156,593		142,631		114,448			(14,527)		8,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/06/2026	07/06/2028	1	758,830	738.35		94,778		83,727		65,362			(11,150)		5,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17M$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/27/2026	07/27/2028	1	51,449	730.8		6,812		6,214		4,870			(606)		347		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17N$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2026	08/04/2028	1	136,268	738.45		17,688		16,329		12,130			(1,379)		926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17T$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2026	09/22/2028	1	50,127	715.23		6,607		6,552		5,915			(63)		353		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2026	07/28/2028	1	52,531	737.8		6,840		6,257		4,671			(590)		355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17T$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2026	09/22/2028	1	296,143	720.05		37,729		37,418		33,724			(362)		2,084		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2026	07/05/2028	1	390,888	740.58		48,939		43,107		32,886			(6,001)		2,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17M$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2026	07/26/2028	1	317,203	731.45		40,919		37,271		29,967			(3,796)		2,141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/06/2026	07/06/2028	1	240,443	736.57		30,416		26,870		21,028			(3,578)		1,598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2026	07/14/2028	1	370,427	734.51		46,303		41,470		33,509			(4,884)		2,477		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/09/2028	1	92,284	742.08		11,951		11,115		7,994			(880)		629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2026	09/20/2028	1	50,966	713.38		6,993		6,906		6,038			(114)		358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2026	07/11/2028	1	11,515	732.65		1,444		1,312		1,052			(137)		77		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2026	07/14/2028	1	244,235	735.84		30,236		27,080		21,849			(3,189)		1,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2026	07/11/2028	1	375,740	742.15		45,126		40,229		31,670			(5,055)		2,507		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2026	07/05/2028	1	176,715	737		22,690		19,986		15,330			(2,782)		1,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2026	07/07/2028	1	171,465	738.22		20,627		18,276		14,937			(2,374)		1,141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17USO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2026	09/29/2028	1	844,195	715.06		108,057		108,057		101,195			(148)		5,969		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2026	09/15/2028	1	384,088	719.62		51,660		50,947		42,930			(921)		2,690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2026	09/19/2028	1	70,612	720.42		9,222		9,108		7,934			(151)		496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2026	06/30/2028	1	76,862	730.23		9,823		8,609		7,078			(1,225)		508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2026	09/22/2028	1	125,813	705.75		17,236		17,165		15,982			(142)		885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2026	08/04/2028	1	487,133	743.85		60,892		56,214		41,459			(4,748)		3,310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2026	09/29/2028	1	116,892	699.18		15,932		15,932		16,095					827		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2026	08/02/2028	1	155,725	734.44		20,229		18,619		14,406			(1,683)		1,056		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17S$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2026	09/15/2028	1	299,992	729.15		37,469		36,749		31,239			(769)		2,101		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2026	09/20/2028	1	564,033	725.28		71,237		70,358		61,182			(1,166)		3,964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2026	07/26/2028	1	122,044	729.67		15,939		14,518		11,697			(1,479)		824		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/08/2028	1	728,708	746.97		91,089		84,707		60,509			(6,720)		4,966		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2026	08/02/2028	1	217,673	734.07		28,363		26,106		20,198			(2,360)		1,477		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2026	07/21/2028	1	877,411	734.97		111,168		100,631		79,794			(10,660)		5,899		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2026	09/15/2028	1	826,797	716.25		110,708		108,731		95,192			(2,123)		5,790		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2026	07/07/2028	1	544,283	738.64		65,151		57,962		47,222			(7,418)		3,620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2026	06/30/2028	1	503,958	739.7		60,223		52,778		42,823			(7,507)		3,334		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2026	09/19/2028	1	1,036,223	725.28		130,668		129,052		112,267			(2,142)		7,277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2026	08/11/2028	1	249,194	749.12		29,704		27,745		20,527			(1,994)		1,702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2026	09/06/2028	1	382,547	737.76		48,583		47,115		36,090			(1,723)		2,662		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17S9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2026	09/12/2028	1	503,607	727.29		66,426		64,966		52,540			(1,724)		3,519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/20/2026	07/20/2028	1	96,553	731.9		12,426		11,216		8,992			(1,224)		649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17U$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2026	09/22/2028	1	805,690	709.68		110,380		109,470		98,960			(1,058)		5,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2026	08/01/2028	1	41,536	734.44		5,391		4,962		3,837			(449)		282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2026	09/05/2028	1	283,774	733.37		37,118		35,994		27,679			(1,318)		1,973		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2026	09/29/2028	1	316,223	700.95		42,564		42,564		43,003					2,236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2026	09/29/2028	1	73,455	703.34		10,210		10,210		9,573			(14)		519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2026	07/21/2028	1	55,260	733.19		7,090		6,418		5,100			(680)		372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2026	09/27/2028	1	1,846,489	717.37		234,873		234,229		216,483			(1,602)		13,039		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2026	09/19/2028	1	139,432	717.08		18,628		18,398		16,059			(305)		979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2026	09/29/2028	1	63,636	697.33		8,788		8,788		116					450		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2026	08/04/2028	1	103,796	741.75		13,172		12,160		8,990			(1,027)		705		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2026	07/28/2028	1	302,492	742.74		38,053		34,813		25,811			(3,284)		2,045		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2026	08/11/2028	1	643,652	738.34		82,774		77,316		57,986			(5,556)		4,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/03/2026	08/03/2028	1	1,228,395	747.32		147,653		136,108		101,781			(11,715)		8,340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/07/2028	1	1,461,887	753.38		174,549		162,304		114,798			(12,894)		9,955		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/08/2028	1	100,660	742.53		12,985		12,075		8,675			(958)		686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2026	07/21/2028	1	1,574,869	731.86		191,662		174,214		148,828			(18,141)		10,589		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/23/2028	1	349,757	750.4		43,510		41,301		28,763			(2,374)		2,410		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/23/2028	1	589,437	755.47		70,732		67,142		46,456			(3,860)		4,061		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/09/2028	1	862,207	753.38		103,206		95,986		67,913			(7,603)		5,880		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2026	09/26/2028	1	394,942	717.37		50,197		50,059		46,251			(343)		2,787		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/13/2026	07/13/2028	1	127,212	736.67		15,914		14,211		11,273			(1,720)		850		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2026	07/12/2028	1	324,463	742.15		39,000		34,774		27,388			(4,363)		2,167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/20/2026	07/20/2028	1	229,726	736.42		28,647		25,857		20,608			(2,822)		1,543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/24/2026	08/24/2028	1	139,195	748.8		17,928		17,043		11,558			(907)		960		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2026	08/25/2028	1	343,143	738.56		44,197		42,307		31,439			(2,061)		2,368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2026	08/01/2028	1	311,812	743.96		37,854		34,838		26,620			(3,154)		2,114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/03/2026	08/03/2028	1	108,214	738.88		13,808		12,728		9,622			(1,096)		735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/21/2028	1	404,188	744.59		52,221		49,563		34,781			(2,858)		2,781		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17PSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/22/2028	1	127,730	743.61		16,630		15,785		11,096			(909)		879		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2026	08/16/2028	1	70,360	743.2		8,971		8,429		6,102			(575)		482		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2026	07/17/2028	1	138,726	733.64		17,882		16,111		12,632			(1,835)		930		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/20/2026	07/20/2028	1	235,695	735.09		29,674		26,784		21,380			(2,923)		1,583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/27/2026	07/27/2028	1	257,101	734.88		33,089		30,184		23,537			(2,942)		1,736		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/13/2026	07/13/2028	1	841,907	741.64		101,618		90,746		71,532			(10,982)		5,626		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2026	07/28/2028	1	480,487	736.98		62,896		57,539		43,015			(5,428)		3,248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2026	08/04/2028	1	681,049	741.17		87,787		81,155		59,134			(6,734)		4,627		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2026	07/14/2028	1	248,056	731.33		31,702		28,392		23,041			(3,344)		1,659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2026	08/02/2028	1	576,106	735.56		74,260		68,352		52,810			(6,180)		3,909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2026	07/25/2028	1	174,487	734.55		22,003		20,038		16,048			(2,044)		1,177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2026	08/14/2028	1	1,321,971	752.84		157,182		147,669		105,471			(10,106)		9,048		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2026	07/14/2028	1	163,999	733.37		20,237		18,100		15,000			(2,159)		1,097		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/27/2026	07/27/2028	1	576,379	738		72,566		66,195		51,422			(6,453)		3,893		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2026	08/29/2028	1	112,944	740.59		14,705		14,099		10,213			(663)		781		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2026	08/25/2028	1	1,028,137	744.47		132,527		126,337		89,070			(6,354)		7,094		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17L$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2026	07/19/2028	1	42,589	734.84		5,456		4,917		3,851			(558)		286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/10/2026	08/10/2028	1	791,164	743.62		100,636		93,734		67,870			(7,021)		5,399		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2026	07/28/2028	1	148,131	749.78		17,939		16,388		11,873			(1,571)		1,001		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2026	07/21/2028	1	142,841	732.51		18,255		16,502		13,269			(1,773)		960		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2026	07/12/2028	1	1,920,212	737.18		239,258		213,331		169,080			(26,766)		12,822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2026	08/16/2028	1	404,511	747.8		49,957		46,942		33,772			(3,203)		2,773		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2026	07/21/2028	1	166,780	736.3		20,931		18,947		15,000			(2,007)		1,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2026	08/25/2028	1	120,152	745.53		15,584		14,836		10,290			(767)		829		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2026	07/28/2028	1	107,920	736.01		14,224		13,012		9,740			(1,228)		729		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/08/2028	2	1,054,689	753.38		125,870		117,111		82,948			(9,227)		7,187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/03/2026	08/03/2028	1	158,625	737.38		20,447		18,848		14,280			(1,622)		1,077		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2026	08/25/2028	1	327,657	748.92		40,957		39,044		27,362			(1,964)		2,261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2026	07/31/2028	1	476,764	733.25		62,361		57,386		44,415			(5,204)		3,230		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2026	08/25/2028	1	55,623	737.58		7,214		6,906		5,136			(336)		384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2026	07/12/2028	1	56,842	731.02		7,395		6,594		5,269			(827)		380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2026	08/04/2028	1	36,651	741.99		4,695		4,340		3,161			(360)		249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2026	07/31/2028	1	1,364,661	743.96		165,533		152,327		116,337			(13,813)		9,245		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2026	08/28/2028	1	141,186	740.14		18,425		17,665		12,796			(832)		976		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/22/2028	1	13,359	745.42		1,718		1,631		1,143			(94)		92		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2026	07/14/2028	1	557,995	737.33		71,981		64,734		48,819			(7,504)		3,732		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2026	08/29/2028	1	655,642	740.14		85,627		82,098		59,500			(3,860)		4,537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2026	08/18/2028	1	79,110	740.24		9,691		9,133		7,109			(570)		543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2026	08/02/2028	1	1,101,234	738.98		138,645		127,615		98,144			(11,538)		7,471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2026	07/28/2028	1	378,909	733.52		49,144		45,145		35,067			(4,180)		2,561		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/22/2028	1	205,532	746.93		26,164		24,834		17,372			(1,430)		1,415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2026	08/04/2028	1	546,803	745.2		67,749		62,545		46,013			(5,283)		3,715		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/23/2028	1	719,829	749.04		90,339		85,753		59,871			(4,930)		4,959		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2026	07/21/2028	1	289,897	721.32		38,034		34,572		29,832			(3,600)		1,949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2026	08/11/2028	1	61,742	740.37		7,959		7,465		5,448			(524)		422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2026	08/18/2028	1	122,937	742.48		15,908		15,012		10,735			(915)		844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2026	08/11/2028	1	2,181,446	752.18		258,720		242,661		174,393			(17,035)		14,898		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17P\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2026	08/18/2028	1	904,910	745.8		114,471		108,024		76,886			(6,586)		6,212		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17Q\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2026	08/25/2028	1	210,678	743.49		27,346		26,069		18,399			(1,311)		1,454		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17Q\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2026	08/11/2028	1	349,703	741.99		44,482		41,492		30,518			(3,043)		2,388		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17R\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2026	09/01/2028	1	269,420	743.15		32,761		31,503		24,213			(1,300)		1,868		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17Q\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2026	08/30/2028	1	506,045	744.57		64,167		61,526		44,366			(2,889)		3,504		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17P\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/24/2026	08/24/2028	1	1,384,700	759.28		165,887		157,695		105,279			(8,396)		9,547		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17P\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/17/2026	08/17/2028	1	2,005,804	747.32		238,891		224,800		169,610			(14,379)		13,759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17T\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2026	09/15/2028	1	91,065	718.15		12,376		12,205		10,289			(221)		638		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17S\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2026	09/15/2028	1	619,724	718.65		83,291		81,691		69,858			(1,709)		4,340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17S\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2026	09/08/2028	1	328,306	734.78		42,351		41,131		31,831			(1,275)		2,288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17S\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2026	09/08/2028	1	88,191	728.13		11,403		11,090		9,087			(328)		615		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2026	09/15/2028	1	2,225,577	730.13		277,975		274,140		229,729			(4,957)		15,586		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2026	09/07/2028	1	843,772	744.09		102,603		99,506		75,779			(3,634)		5,876		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2026	09/19/2028	1	319,951	719.11		42,170		41,648		36,300			(691)		2,247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2026	09/11/2028	1	551,537	735.6		68,556		67,047		53,887			(1,782)		3,852		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2026	09/26/2028	1	306,969	707.04		41,963		41,847		38,729			(287)		2,166		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2026	09/12/2028	1	885,048	735.6		110,100		107,680		86,582			(2,858)		6,185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2026	09/18/2028	1	658,679	714.84		89,317		88,211		77,038			(1,466)		4,622		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/14/2026	09/14/2028	1	1,365,715	734.7		169,895		166,399		135,059			(3,719)		9,557		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/02/2026	09/01/2028	1	380,220	734.3		49,771		47,925		36,582			(1,909)		2,636		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2026	09/08/2028	1	79,979	730.99		10,589		10,284		7,987			(319)		557		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2026	09/12/2028	1	61,539	723.54		8,326		8,143		6,606			(216)		430		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17Q$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2026	08/30/2028	1	155,553	739.69		20,393		19,554		14,187			(918)		1,077		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/10/2026	09/08/2028	1	2,273,479	733.22		280,093		273,525		226,172			(7,684)		15,843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17R$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2026	09/07/2028	1	675,344	737.76		85,836		83,246		63,796			(3,041)		4,703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17S$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2026	09/08/2028	1	470,799	736.45		57,390		55,814		45,464			(1,651)		3,281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17U$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/30/2026	09/29/2028	1	279,480	702.94		37,087		37,087		37,476					1,976		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17R$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2026	09/07/2028	1	171,802	732.93		22,592		21,910		16,859			(800)		1,196		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17U$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2026	09/22/2028	1	2,769,193	716.06		352,795		351,335		326,572			(2,904)		19,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA17U$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/29/2026	09/29/2028	1	445,277	704.77		61,270		61,270		57,448			(84)		3,149		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/07/2025	11/03/2026	1	1,621,836	5406	86,769			8,043		50,646			(65,618)		2,475		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2025	11/18/2026	1	1,578,352	5332	89,502			12,000		73,739			(67,497)		2,892		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	1	1,526,000	5375.91	88,661			10,590		56,383			(66,495)		2,649		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	2,055,000	5363.88	120,218			334		66,059			(90,163)		761		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/27/2026	1	2,607,000	5448.3	148,338			23,487		77,786			(111,254)		5,196		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT040#$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/16/2026	1	1,707,000	5344.91	98,665			4,111		65,122			(73,998)		1,787		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	12/05/2025	12/04/2026	1	1,902,000	5443.39	109,365			19,443		60,440			(82,024)		4,013		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/19/2025	12/18/2026	1	2,672,000	5430.38	152,304			32,999		97,753			(114,228)		6,215		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2025	11/20/2026	1	1,673,000	5325.32	96,532			13,407		81,050			(72,399)		3,127		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2025	12/11/2026	1	2,500,000	5417.49	143,500			28,301		93,038			(107,625)		5,552		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2025	10/23/2026	1	3,395,000	5411.8	195,552			11,950		94,905			(146,664)		4,261		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2025	10/30/2026	1	2,388,000	5427.1	139,698			11,253		65,010			(104,774)		3,423		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	12/04/2025	12/02/2026	1	1,765,830	5433	102,804			17,754		57,673			(77,315)		3,668		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	11/14/2025	11/10/2026	1	1,696,865	5421	89,299			10,005		49,547			(67,531)		2,844		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/22/2026	1	2,013,325	5456	121,242			27,848		67,234			(91,687)		4,800		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT040#$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/13/2026	1	1,931,491	5336	113,791			3,825		75,283			(86,053)		1,823		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/23/2025	10/20/2026	1	1,496,184	5382	86,644			4,598		48,032			(65,342)		1,751		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	2,647,000	5271.27	154,585			3,445		135,696			(115,939)		2,078		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/07/2025	11/06/2026	1	2,267,000	5373.27	131,939			13,231		85,219			(98,955)		3,609		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/24/2026	1	2,419,000	5482.46	137,883			32,262		73,571			(103,697)		5,837		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT040#$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2025	10/08/2026	1	1,537,484	5376	90,236			1,759		46,880			(67,677)		1,138		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2025	12/09/2026	1	1,615,430	5439	88,016			16,964		53,950			(66,377)		3,537		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/17/2025	12/16/2026	1	1,455,957	5412	75,863			15,927		56,436			(56,898)		3,344		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2026	03/02/2027	1	2,633,595	5475		127,292		54,197		112,902			(73,343)		8,525		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/09/2026	01/08/2027	1	2,141,000	5502.98		122,893		33,796		65,072			(89,131)		5,603		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/13/2026	03/12/2027	1	3,157,000	5333.16		183,106		82,398		208,313			(101,111)		10,549		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2026	01/13/2027	1	2,045,012	5497		116,775		33,923		64,891			(82,997)		5,484		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/09/2026	02/09/2027	1	1,435,000	5508.23		81,939		29,570		50,461			(52,306)		4,315		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/02/2026	12/31/2026	1	2,344,000	5441.72		133,374		33,808		87,204			(99,571)		5,884		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2026	03/01/2027	1	1,732,000	5499.26		99,417		41,355		68,346			(58,241)		5,588		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	01/16/2026	01/15/2027	1	4,069,000	5484.39		236,409		69,803		133,181			(166,915)		11,015		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/23/2026	01/20/2027	1	1,774,117	5425		113,466		35,181		76,485			(78,360)		4,914		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2026	03/16/2027	1	1,442,545	5383		63,050		29,317		84,361			(33,883)		4,879		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/02/2026	12/30/2026	1	1,482,346	5470		78,910		19,838		48,667			(59,073)		3,701		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/07/2026	01/05/2027	1	1,604,997	5478		92,415		24,576		52,551			(67,720)		4,137		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	02/27/2026	02/24/2027	1	1,828,348	5507		99,550		40,599		66,014			(59,125)		5,802		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2026	03/08/2027	1	1,315,000	5404		75,744		32,968		70,985			(42,928)		4,340		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2026	01/29/2027	1	3,621,000	5486.53		209,294		69,765		130,975			(139,721)		10,424		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2026	03/18/2027	1	1,519,816	5333		75,516		35,339		101,542			(40,359)		5,171		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2026	03/05/2027	1	1,973,000	5404		113,053		48,676		106,018			(64,602)		6,449		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/10/2027	1	1,642,625	5494		93,440		35,140		60,897			(58,433)		4,958		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/28/2026	01/26/2027	1	2,986,770	5500		174,444		56,537		100,737			(117,738)		8,491		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2026	02/12/2027	1	4,452,000	5461.66		251,983		94,055		187,510			(158,528)		13,538		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2026	03/25/2027	1	2,053,000	5207.22		120,101		58,545		177,909			(61,870)		7,128		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/19/2027	1	3,249,000	5498.04		185,843		72,788		123,960			(113,344)		10,133		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2026	03/29/2027	1	1,284,000	5207.22		75,499		37,230		115,969			(38,470)		4,508		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/06/2026	02/05/2027	1	3,286,000	5411.27		188,616		66,540		122,664			(122,290)		9,730		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/20/2026	02/17/2027	1	2,118,300	5474		127,280		49,419		86,657			(78,056)		6,560		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2026	03/24/2027	1	1,402,002	5291		66,822		32,478		104,808			(34,519)		4,854		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2026	03/09/2027	1	1,646,271	5433		92,097		40,563		82,136			(51,503)		5,450		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/23/2026	01/22/2027	1	3,031,000	5471.97		175,495		55,086		112,112			(120,532)		8,470		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2026	02/26/2027	1	1,474,000	5499.26		84,165		34,601		57,798			(49,713)		4,709		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/23/2026	03/23/2027	1	1,596,000	5302.83		93,845		44,725		116,083			(49,108)		5,510		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2026	03/19/2027	1	3,636,000	5258.93		215,251		101,048		278,510			(114,722)		12,407		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2026	02/02/2027	1	1,768,406	5492		93,509		32,119		63,545			(61,309)		5,174		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/30/2026	04/29/2027	1	2,047,511	5431		124,139		72,414		119,498			(52,179)		7,784		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2026	06/15/2027	1	2,079,254	5545		123,975		89,248		104,031			(35,617)		8,741		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2026	05/21/2027	1	1,738,000	5509.42		104,280		67,390		88,789			(37,529)		6,943		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J8570P30	05/29/2026	05/27/2027	1	1,453,578	5548		90,904		60,265		65,509			(31,052)		5,881		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2026	04/26/2027	1	2,154,000	5452.23		125,363		71,488		117,968			(54,312)		8,130		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2026	04/12/2027	1	1,531,000	5355.71		88,339		46,968		102,614			(41,642)		5,581		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2026	05/07/2027	1	2,630,000	5522.06		153,855		93,168		124,515			(61,288)		10,186		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2026	06/21/2027	1	1,528,000	5540.35		93,819		67,974		78,556			(26,514)		6,498		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/05/2026	06/07/2027	1	1,656,000	5479.83		99,857		68,497		91,191			(31,834)		6,853		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2026	04/16/2027	1	3,181,000	5455.04		182,589		99,917		168,702			(83,269)		11,714		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/10/2026	06/09/2027	1	2,106,783	5486		118,491		82,158		119,747			(36,459)		8,753		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/26/2026	06/25/2027	1	2,383,000	5525.54		144,886		107,457		123,719			(38,212)		10,210		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/25/2026	06/23/2027	1	1,845,761	5510		114,805		84,744		98,625			(30,678)		7,878		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2026	04/21/2027	1	1,794,934	5439		101,472		57,096		100,364			(44,726)		6,693		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/05/2026	06/04/2027	1	1,773,000	5479.83		106,557		72,814		97,196			(34,251)		7,293		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2026	04/13/2027	1	1,524,212	5386		93,481		50,657		95,224			(43,125)		5,570		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2026	04/06/2027	1	2,032,812	5294		132,653		68,715		154,959			(63,951)		7,295		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2026	05/14/2027	1	2,508,000	5483.86		148,474		92,796		134,899			(56,289)		9,867		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2026	05/05/2027	1	1,766,199	5468		108,828		65,479		95,444			(43,771)		6,809		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2026	04/09/2027	1	1,666,000	5355.71		95,628		50,471		111,240			(45,450)		6,026		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/12/2026	06/11/2027	1	3,844,000	5512.64		231,024		162,359		206,935			(69,815)		16,033		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2026	06/17/2027	1	1,396,000	5540.35		85,156		61,436		71,393			(24,330)		5,891		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/01/2026	06/01/2027	1	1,430,000	5572.63		86,229		57,724		60,942			(28,586)		5,846		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/29/2026	05/28/2027	1	3,452,000	5570.48		206,430		137,046		146,906			(70,322)		13,996		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/01/2026	03/31/2027	1	1,911,107	5250		119,359		59,680		152,686			(59,680)		6,748		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2026	05/11/2027	1	1,714,811	5514		106,163		65,833		80,968			(40,764)		6,702		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/01/2026	04/30/2027	1	3,371,000	5458.41		197,541		115,781		184,635			(82,489)		12,845		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/05/2027	1	1,648,000	5291.24		97,397		49,769		121,332			(47,904)		5,898		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2026	05/24/2027	1	2,764,000	5509.42		166,116		107,838		142,545			(59,295)		11,113		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/02/2027	1	2,664,000	5291.24		157,176		79,676		194,938			(77,942)		9,457		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	05/21/2026	05/18/2027	1	1,850,052	5474		116,380		74,653		97,894			(42,437)		7,343		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0000S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2026	09/23/2027	1	1,414,454	5591		89,430		88,932		77,229			(1,232)		7,004		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2026	08/17/2027	1	1,468,251	5625		83,849		74,949		67,359			(9,497)		6,885		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	1	3,010,000	5565.23		179,095		139,794		143,917			(40,346)		13,229		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2026	07/13/2027	1	2,169,110	5548		131,572		104,743		108,895			(27,623)		9,600		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2026	09/20/2027	1	1,833,000	5559.5		117,495		114,582		105,232			(3,842)		9,039		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2026	07/27/2027	1	1,933,318	5492		121,253		101,270		114,598			(20,767)		8,764		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2026	09/27/2027	1	1,480,000	5584.87		95,608		95,081		82,606			(1,303)		7,370		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2026	08/03/2027	1	2,091,949	5608		130,211		111,297		96,141			(19,783)		9,593		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2026	08/30/2027	1	1,424,000	5619.48		88,430		81,122		68,675			(7,952)		6,811		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2026	07/26/2027	1	1,391,000	5492.22		85,964		70,571		82,199			(15,928)		6,295		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2026	07/06/2027	1	1,607,235	5561		94,390		73,297		76,628			(21,642)		7,026		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2026	08/13/2027	1	2,106,000	5649.89		127,413		111,840		90,332			(16,452)		9,813		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/23/2026	07/20/2027	1	1,762,233	5524		99,231		80,937		95,412			(18,914)		7,894		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2026	08/06/2027	1	1,997,000	5638.31		121,617		104,388		86,344			(18,042)		9,202		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2026	06/30/2027	1	1,788,869	5555		102,963		78,011		85,146			(25,528)		7,735		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2026	07/23/2027	1	1,794,000	5492.22		110,152		90,263		105,733			(20,578)		8,078		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2026	09/03/2027	1	2,387,000	5616.92		147,278		138,253		126,455			(10,520)		11,485		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2026	07/02/2027	1	2,141,000	5545.62		126,319		95,876		105,369			(31,147)		9,292		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2026	09/10/2027	1	1,925,000	5564.56		121,275		115,885		108,386			(6,330)		9,358		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2026	07/16/2027	1	2,611,000	5530.93		157,182		125,746		138,270			(32,386)		11,617		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2026	09/16/2027	1	1,587,448	5531		106,583		103,623		97,032			(3,807)		7,784		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/13/2026	08/10/2027	1	1,627,023	5630		104,731		91,566		72,294			(13,887)		7,545		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2026	08/20/2027	1	1,292,000	5603.73		78,812		70,712		62,413			(8,661)		6,086		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2026	08/26/2027	1	1,638,404	5611		105,164		96,108		79,689			(9,823)		7,789		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/30/2027	1	2,096,000	5520.08		126,389		106,026		119,738			(21,181)		9,549		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2024	10/16/2026	1	1,678,601	5588	77,143			1,600		7,385			(29,048)		1,757		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/09/2024	12/04/2026	1	1,511,647	5195	156,314			13,837		113,151			(58,860)		3,190		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/23/2026	1	1,455,000	5100.32	157,722			11,498		134,017			(58,903)		2,798		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/15/2024	10/15/2026	1	1,754,000	5615.49	74,545			1,434		3,013			(27,878)		1,778		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2026	1	1,602,000	5745.88	49,342			68					(18,503)		593		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/29/2024	11/30/2026	1	1,451,000	5160.16	156,708			12,933		115,526			(58,524)		2,966		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/18/2024	12/17/2026	1	1,815,340	5596	84,843			8,986		31,430			(31,772)		4,196		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/14/2024	11/12/2026	1	1,738,476	5572	92,087			5,342		22,061			(34,533)		2,983		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/20/2024	11/13/2026	1	1,487,971	.5845	46,393			2,767		950			(17,518)		2,583		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/05/2026	1	2,052,683	.5450	130,427			6,279		57,269			(48,843)		3,223		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/04/2026	1	1,646,590	.5715	73,469			3,465		4,816			(27,627)		2,549		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/23/2026	1	1,687,000	5780.97	51,960			1,579		885			(19,485)		2,117		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/06/2026	1	1,585,000	5887.2	50,720			2,525		934			(19,020)		2,523		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/05/2024	12/04/2026	1	1,497,201	.5636	86,110			7,601		16,677			(32,247)		3,159		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/18/2026	1	1,727,000	5657.63	76,679			8,261		21,268			(28,755)		4,017		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/06/2024	12/08/2026	1	2,253,000	5867.34	89,444			8,355		3,557			(33,358)		4,898		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/18/2026	1	2,044,000	5607.67	94,842			10,204		36,153			(35,517)		4,755		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/13/2026	1	1,507,000	5800.42	49,731			2,954		1,707			(18,649)		2,616		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/09/2026	1	1,642,000	5119.3	176,351			9,473		141,423			(65,860)		2,718		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/06/2026	1	1,665,000	5708.02	74,259			3,698		5,908			(27,847)		2,651		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/09/2024	10/02/2026	1	1,727,181	.5021	181,144			251		176,989			(68,399)		639		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2024	12/16/2026	1	1,471,832	.5164	128,686			13,471		122,301			(48,257)		3,380		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/23/2026	1	1,516,245	.5734	51,245			1,557		1,408			(19,217)		1,903		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/28/2026	1	1,703,000	5650.01	78,508			9,503		25,224			(29,320)		4,205		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2024	11/20/2026	1	1,505,000	5778.33	56,588			3,903		3,157			(21,191)		2,813		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/06/2024	12/07/2026	1	1,979,000	5607.38	120,323			11,089		27,436			(44,936)		4,271		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2024	10/16/2026	1	1,957,423	.5071	197,516			4,098		182,531			(74,375)		2,049		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	10/30/2026	1	2,253,780	4964	278,915			11,218		266,945			(105,316)		3,231		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/09/2026	1	1,576,000	5804.83	46,334			513		3			(17,375)		1,237		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	12/11/2026	1	1,498,036	5166	161,199			15,852		123,203			(60,784)		3,327		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2024	10/09/2026	1	1,551,184	5861	43,262			480		1			(16,336)		1,218		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/21/2026	1	3,026,000	5530.78	167,943			18,712		77,526			(62,720)		7,171		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2024	12/11/2026	1	1,583,000	5679.3	80,733			7,906		14,762			(30,233)		3,515		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/09/2026	1	1,673,012	5591	73,793			817		3,649			(27,672)		1,314		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/09/2024	12/04/2026	1	1,711,420	5827	68,726			6,084		3,591			(25,879)		3,611		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/29/2024	11/27/2026	1	2,659,000	5890.32	94,660			7,453		2,094			(35,498)		5,300		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/30/2026	1	1,953,873	5680	65,133			2,609		4,832			(24,425)		2,801		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	11/27/2026	1	1,589,510	5144	180,308			14,255		131,696			(68,083)		3,168		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2026	1	1,666,571	5654	61,030			84		12			(22,886)		617		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/20/2026	1	1,901,000	5819.47	67,866			4,687		2,493			(25,450)		3,553		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/13/2026	1	1,473,000	5043.84	159,526			9,475		151,518			(59,822)		2,557		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/11/2026	1	1,983,000	5790.88	83,286			8,168		7,565			(31,232)		4,404		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	10/22/2024	10/22/2026	1	1,801,000	5635.59	77,263			2,229		6,732			(28,894)		2,211		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/10/2026	1	1,509,790	5592	87,758			8,497		24,637			(32,954)		3,329		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2024	12/24/2026	1	1,588,000	5522.55	95,121			11,036		43,495			(35,670)		3,832		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2024	10/16/2026	1	1,534,000	5808.84	48,474			1,004		48			(18,178)		1,606		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2024	10/16/2026	1	1,643,265	5842	47,110			977		25			(17,739)		1,720		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/30/2026	1	1,635,427	5537	70,988			2,843		22,270			(26,621)		2,344		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/27/2024	11/25/2026	1	1,705,080	5582	98,082			7,461		24,638			(36,781)		3,339		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2024	10/09/2026	1	2,050,978	5039	217,517			2,414		203,910			(82,133)		1,610		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/26/2026	1	2,657,000	5587.43	118,502			4,075		20,546			(44,256)		3,546		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/11/2026	1	1,551,191	5843	59,247			5,810		3,727			(22,218)		3,445		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2026	1	1,495,000	5580.13	62,940			87		993			(23,602)		553		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2024	10/23/2026	1	2,254,590	5033	233,023			7,110		230,727			(87,988)		2,830		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/30/2026	1	2,192,000	5687.5	72,336			2,897		4,871			(27,126)		3,142		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/21/2026	1	1,854,000	5074.11	199,490			22,227		188,343			(74,502)		4,394		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/13/2026	1	1,615,000	5699.54	64,277			3,818		6,202			(24,104)		2,804		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/12/2026	1	2,270,000	5655.93	88,984			1,348		920			(33,232)		2,058		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/28/2026	1	1,875,000	5076.38	203,438			24,625		191,174			(75,976)		4,629		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/12/2025	03/05/2027	1	1,934,105	5458	88,745			19,078		91,941			(33,509)		6,322		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	1,664,007	5027	152,429			36,895		205,263			(57,239)		5,777		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/15/2027	1	1,804,000	4987.16	180,580			40,985		235,185			(67,440)		6,083		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/12/2027	1	1,672,585	5357	97,201			21,749		107,656			(36,450)		5,589		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/04/2027	1	1,737,199	5458	98,585			20,883		81,103			(36,919)		5,660		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2025	03/19/2027	1	1,759,000	5415.44	95,690			22,336		103,172			(35,884)		6,002		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	.01/10/2025	.01/06/2027	1	1,440,589	5072	140,344			18,855		151,895			(52,774)		3,732		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.01/17/2025	.01/15/2027	1	2,837,000	5097.87	301,573			44,214		286,672			(113,090)		7,680		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.03/28/2025	.03/25/2027	1	1,627,840	5435	78,974			19,115		92,021			(29,656)		5,652		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	.01/10/2025	.01/08/2027	1	2,280,429	5411	140,689			19,238		105,733			(52,759)		5,968		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.01/29/2025	.01/27/2027	1	1,947,938	5126	208,263			33,850		188,595			(78,099)		5,561		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.02/26/2025	.02/24/2027	1	1,958,519	5127	199,862			40,193		192,804			(74,948)		6,215		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.01/17/2025	.01/15/2027	1	2,419,000	5490.41	146,833			21,527		87,260			(55,062)		6,549		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.01/03/2025	.12/31/2026	1	1,460,000	5076.26	155,198			19,534		150,170			(58,279)		3,665		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.03/18/2025	.03/18/2027	1	1,507,000	5434.16	76,706			17,701		84,203			(28,686)		5,127		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.02/21/2025	.02/23/2027	1	1,427,000	5137.25	147,266			29,332		137,346			(54,923)		4,513		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/07/2025	.02/05/2027	1	2,710,000	5549.35	162,329			28,475		85,517			(60,873)		8,024		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	.01/10/2025	.01/08/2027	1	2,247,000	5374.03	146,280			20,002		118,806			(54,855)		5,881		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.02/06/2025	.01/29/2027	1	2,596,951	5132	287,282			48,014		249,584			(108,626)		7,476		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.02/14/2025	.02/12/2027	1	1,993,000	5588.01	120,776			22,384		57,253			(45,291)		6,060		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.03/07/2025	.03/09/2027	1	2,741,000	5037.27	274,374			59,925		325,555			(102,328)		9,074		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.03/05/2025	.02/26/2027	1	1,673,579	5118	154,710			31,757		168,586			(58,418)		5,346		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.03/07/2025	.03/09/2027	1	1,957,000	5417.58	112,528			24,577		104,763			(41,967)		6,478		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/06/2025	.02/04/2027	1	1,535,145	5543	97,399			16,951		49,315			(36,525)		4,528		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.03/28/2025	.03/25/2027	1	1,490,000	5376.14	80,907			19,583		94,699			(30,382)		5,173		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	01/29/2027	1	2,297,000	5520.22	141,495			23,452		77,672			(53,061)		6,613		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/17/2025	01/15/2027	1	2,460,914	5415	169,530			24,855		116,330			(63,574)		6,662		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/12/2025	02/10/2027	1	1,811,534	5146	190,316			34,603		172,077			(71,368)		5,468		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2025	03/19/2027	1	1,682,972	5387	96,103			22,433		106,009			(36,039)		5,743		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/29/2025	01/28/2027	1	1,524,667	5496	97,900			16,025		56,645			(36,662)		4,371		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/05/2027	1	1,858,000	5128.79	199,549			35,004		180,655			(74,831)		5,501		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2025	02/12/2027	1	1,443,000	5174.08	154,545			28,643		130,061			(57,954)		4,388		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/23/2025	01/22/2027	1	1,479,537	5471	100,448			15,656		58,692			(37,616)		4,134		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	01/26/2027	1	1,851,985	5502	119,903			19,323		65,337			(44,963)		5,265		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/18/2027	1	1,764,564	5581	95,490			18,491		51,079			(35,858)		5,484		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	1	1,463,000	5129.83	158,297			25,258		139,242			(59,118)		4,142		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2027	1	2,562,000	5537.96	148,852			28,989		87,808			(55,820)		7,990		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/03/2025	01/04/2027	1	1,905,000	5462.06	117,348			15,334		71,071			(43,825)		4,885		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/03/2027	1	1,939,699	5078	191,626			40,384		211,929			(71,860)		6,300		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	1	2,114,000	5488.92	139,524			22,262		77,808			(52,107)		5,984		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/14/2025	01/13/2027	1	1,874,851	5000	203,089			29,053		226,639			(76,054)		5,028		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	02/25/2027	1	1,531,390	5535	75,048			15,322		54,296			(28,377)		4,876		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/28/2025	02/26/2027	1	1,530,000	5524.39	88,128			18,015		56,637			(33,048)		4,888		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	1,866,000	5011.98	185,854			43,971		234,986			(69,409)		6,423		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/12/2027	1	1,650,000	5386.13	90,750			20,306		98,385			(34,031)		5,513		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/12/2025	02/10/2027	1	1,760,051	5553	104,703			19,037		55,986			(39,264)		5,312		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/09/2027	1	1,631,000	5168.5	82,366			21,615		169,865			(30,887)		5,899		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2025	04/15/2027	1	2,030,316	5223	99,491			27,084		191,361			(37,619)		7,458		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2025	05/07/2027	1	1,836,266	4897	187,489			56,689		289,606			(70,795)		7,112		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/16/2025	06/10/2027	1	1,704,098	5566	65,572			22,887		89,027			(24,725)		7,094		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/07/2027	1	2,027,119	4792	191,369			49,830		364,495			(71,961)		7,293		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/09/2027	1	1,421,000	5221.14	64,798			17,005		139,128			(24,299)		5,140		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/23/2027	1	1,659,000	5301.03	78,139			22,017		134,571			(29,302)		6,217		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/16/2027	1	1,564,000	4821.37	148,893			40,458		272,768			(55,758)		5,760		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	05/05/2027	1	1,951,650	4904	187,235			55,706		308,419			(70,213)		7,524		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/30/2025	05/28/2027	1	1,505,904	5561	54,279			17,918		77,269			(20,355)		6,106		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2025	05/18/2027	1	1,748,208	4952	159,443			50,362		257,226			(59,873)		6,939		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/23/2025	06/17/2027	1	1,891,030	4990	191,808			68,807		272,556			(72,325)		7,980		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2025	05/07/2027	1	1,522,124	5438	58,540			17,602		99,037			(21,923)		5,895		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/10/2025	06/04/2027	1	1,720,501	4973	171,574			58,459		251,053			(64,696)		7,077		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/16/2025	05/12/2027	1	1,697,853	4921	174,722			53,965		261,242			(65,701)		6,650		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/23/2027	1	1,428,000	4885.74	134,518			37,903		229,304			(50,444)		5,351		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/16/2027	1	1,391,000	5202.26	70,385			19,125		136,465			(26,358)		5,123		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/23/2027	1	1,486,051	5255	76,959			21,685		133,110			(28,860)		5,568		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	05/23/2025	05/24/2027	1	1,652,000	4909.64	162,887			52,725		261,256			(60,832)		6,642		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	05/28/2025	05/21/2027	1	1,736,451	4919	175,610			56,507		270,665			(66,309)		6,937		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	04/28/2027	1	1,510,453	5327	71,545			20,797		121,827			(27,090)		5,728		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/12/2027	1	1,533,000	4785.65	147,628			39,191		279,087			(55,133)		5,588		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	05/23/2025	05/24/2027	1	1,509,000	5380.97	69,112			22,371		111,171			(25,811)		6,067		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/16/2025	05/12/2027	1	1,511,107	5482	62,920			19,434		89,534			(23,660)		5,919		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/02/2027	1	2,060,000	5202.6	96,820			24,472		205,397			(36,308)		7,313		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2025	05/21/2027	1	1,767,116	5511	69,620			22,371		100,946			(26,252)		7,059		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	06/02/2025	05/28/2027	1	1,531,945	4958	149,405			49,388		227,235			(56,259)		6,211		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/16/2027	1	1,519,000	5279.4	66,380			18,037		128,688			(24,858)		5,594		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/06/2025	06/03/2027	1	1,500,006	5610	47,248			16,011		64,487			(17,742)		6,157		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/06/2025	06/07/2027	1	1,517,000	4959.88	150,183			51,438		226,551			(56,087)		6,277		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/02/2025	04/30/2027	1	2,185,000	5456.96	85,871			25,026		129,674			(32,201)		8,326		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	06/23/2025	06/17/2027	1	1,551,547	5567	62,471			22,410		79,125			(23,556)		6,547		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/21/2025	05/20/2027	1	1,537,897	5577	47,608			15,127		73,580			(17,828)		6,130		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/06/2025	06/07/2027	1	1,546,000	5574.91	53,182			18,215		74,138			(19,862)		6,397		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	05/16/2025	05/14/2027	1	1,581,000	5488.47	64,505			20,046		88,605			(24,189)		6,220		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/10/2027	1	1,722,000	5504.51	58,031			17,641		96,528			(21,672)		6,715		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/28/2027	1	2,260,000	5515.21	88,818			29,320		124,070			(33,307)		9,163		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/04/2027	1	1,505,972	5441	68,060			23,351		99,187			(25,770)		6,194		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/14/2027	1	1,386,000	4977.96	135,551			47,732		202,208			(50,623)		5,815		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/02/2025	06/25/2027	1	2,135,966	5062	213,034			79,220		275,908			(80,440)		9,151		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/17/2027	1	1,441,000	5786.16	52,452			23,056		51,026			(19,562)		6,757		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/17/2027	1	1,557,827	5825	69,784			33,832		55,607			(26,169)		7,649		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/30/2027	1	1,462,240	5741	48,470			20,218		53,081			(18,176)		6,661		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/19/2025	09/17/2027	1	1,361,000	5332.15	126,437			61,297		124,153			(47,414)		6,683		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2025	07/02/2027	1	1,731,000	5640.94	71,144			26,925		79,969			(26,642)		7,513		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/16/2025	07/09/2027	1	1,968,359	5086	188,368			73,414		247,635			(71,127)		8,651		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/27/2025	08/24/2027	1	1,615,132	5210	155,419			70,099		175,166			(58,362)		7,655		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/13/2025	08/04/2027	1	1,498,845	5151	153,404			65,501		174,979			(58,085)		6,884		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/23/2025	07/21/2027	1	1,772,303	5108	176,679			71,304		218,343			(66,254)		7,953		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/03/2025	07/02/2027	1	1,894,000	5095.7	183,718			69,529		233,744			(68,800)		8,220		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/25/2025	07/27/2027	1	1,746,000	5137.74	170,235			69,918		206,288			(63,489)		7,915		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2025	06/25/2027	1	1,522,980	5698	53,982			20,074		58,452			(20,383)		6,525		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/09/2027	1	1,531,000	5607.57	65,221			25,314		74,152			(24,458)		6,729		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/20/2025	08/17/2027	1	1,488,892	5188	138,977			61,342		166,370			(52,188)		6,981		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/23/2025	07/16/2027	1	1,658,058	5086	170,061			67,930		210,948			(64,214)		7,377		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/03/2027	1	1,459,414	5250	140,243			65,550		150,837			(52,955)		7,022		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2027	1	1,530,000	5897.36	60,129			29,321		43,500			(22,425)		7,555		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/17/2027	1	2,274,291	5963	78,149			37,887		57,033			(29,306)		11,167		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/13/2027	1	1,612,000	5928.98	55,614			26,545		41,415			(20,770)		7,870		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/27/2027	1	1,516,728	5840	51,930			23,703		46,659			(19,474)		7,222		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	1	1,453,806	5628	66,394			27,053		68,873			(24,898)		6,546		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2027	1	1,465,000	5818.64	52,447			24,134		48,397			(19,533)		7,028		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/18/2025	07/16/2027	1	1,509,562	5667	59,367			23,616		68,371			(22,263)		6,716		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/18/2025	07/20/2027	1	1,812,000	5664.65	71,936			28,854		83,077			(26,829)		8,117		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/22/2027	1	1,490,186	5969	49,450			24,248		34,739			(18,544)		7,369		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J8570P30	09/04/2025	08/27/2027	1	1,471,353	5218	144,232			66,290		160,645			(54,536)		7,006		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/11/2027	1	1,745,815	5807	62,587			27,070		55,298			(23,470)		8,109		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	1	1,852,758	5733	69,164			28,181		67,241			(25,936)		8,342		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/25/2027	1	1,493,457	5803	56,057			25,326		50,088			(21,021)		7,089		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/20/2027	1	1,526,000	5814.49	53,715			23,964		48,783			(20,143)		7,189		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2027	1	1,722,000	6006.67	54,760			26,703		36,056			(20,423)		8,503		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/06/2027	1	1,595,885	5806	57,040			24,446		50,163			(21,538)		7,354		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2025	06/25/2027	1	1,533,701	5593	66,248			24,635		77,641			(25,015)		6,571		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2027	1	1,440,000	5109.14	137,376			57,743		179,629			(51,234)		6,603		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/22/2027	1	1,587,278	6333	31,041			16,688		14,803			(11,737)		8,172		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/13/2027	1	1,760,446	5915	66,149			34,540		52,037			(24,874)		8,958		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2027	1	1,860,000	5941.72	84,444			51,850		65,071			(31,580)		10,303		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/12/2027	1	1,565,502	6089	41,753			23,569		32,989			(15,766)		8,276		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2027	1	1,598,000	5811.58	65,358			33,803		61,558			(24,375)		8,120		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/09/2025	10/01/2027	1	1,722,016	5944	68,450			34,846		47,307			(25,882)		8,622		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	09/24/2027	1	1,787,252	5931	70,792			35,150		47,469			(26,731)		8,863		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/11/2025	11/05/2027	1	1,607,025	6044	60,446			33,488		37,666			(22,792)		8,422		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2025	12/10/2027	1	1,595,382	6083	45,185			27,261		38,386			(17,062)		8,718		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/22/2027	1	1,512,051	5990	59,998			32,255		38,105			(22,686)		7,785		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2025	12/15/2027	1	2,361,475	5908	95,279			57,745		86,874			(35,730)		12,979		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/11/2025	11/09/2027	1	1,804,811	5899	88,469			49,231		60,956			(33,176)		9,506		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/29/2027	1	1,310,000	5448.3	121,044			70,595		108,770			(45,205)		7,068		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/20/2027	1	1,500,209	5941	59,201			31,443		42,547			(22,231)		7,704		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2027	1	1,593,000	6353.33	25,488			13,444		13,416			(9,532)		8,180		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/01/2025	11/26/2027	1	1,436,252	6175	40,152			23,380		29,659			(15,119)		7,722		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2025	11/18/2027	1	1,778,673	5951	61,030			34,862		54,840			(22,918)		9,472		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/19/2027	1	1,510,942	6053	48,214			25,576		31,919			(18,130)		7,749		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/01/2025	12/01/2027	1	1,537,000	5913.13	69,934			40,923		58,822			(26,153)		8,312		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2025	12/08/2027	1	1,457,486	5955	60,924			36,538		52,086			(22,910)		7,946		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/09/2025	10/06/2027	1	1,847,515	5983	68,735			35,224		44,599			(25,811)		9,313		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2025	11/11/2027	1	1,530,249	6124	42,737			23,966		30,508			(16,026)		8,079		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2025	12/21/2027	1	1,674,000	5924.54	73,991			45,330		60,324			(27,595)		9,263		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2025	12/17/2027	1	1,573,559	5875	76,241			46,545		62,876			(28,590)		8,668		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2025	11/24/2027	1	2,582,628	5943	113,795			65,948		91,805			(42,673)		13,852		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/15/2027	1	1,490,753	5343	145,789			76,955		139,087			(55,125)		7,605		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/01/2027	1	1,557,000	6056.64	56,052			30,532		34,022			(20,933)		8,119		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/09/2025	10/01/2027	1	1,727,931	6332	30,352			15,451		14,241			(11,476)		8,651		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/03/2027	1	1,728,900	5996	70,036			41,403		49,405			(26,264)		9,372		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/10/2027	1	1,488,000	5991.6	59,966			33,406		39,650			(22,426)		7,847		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/27/2027	1	1,498,215	6052	53,587			29,020		32,368			(20,150)		7,763		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2025	10/29/2027	1	1,475,285	6401	20,928			11,455		9,896			(7,913)		7,664		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/12/2027	1	1,420,046	5399	128,244			72,093		125,602			(48,092)		7,507		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/26/2027	1	1,749,229	5432	159,586			86,203		141,249			(60,010)		9,052		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2027	1	1,843,779	5375	172,690			88,730		161,321			(64,670)		9,319		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000L$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2026	03/29/2028	1	2,806,000	5587.35		158,539		118,524		241,156			(40,446)		17,160		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2026	01/28/2028	1	1,538,000	5503.79		145,033		96,423		128,120			(48,676)		8,864		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2026	01/12/2028	1	1,512,000	6472.92		27,670		17,788		14,980			(9,893)		8,570		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2026	03/08/2028	1	1,679,969	.6367		32,107		23,173		29,851			(8,953)		10,074		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0052$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/01/2028	1	2,040,906	.5486		189,527		128,279		175,631			(61,694)		11,811		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2026	02/02/2028	1	1,940,664	.5901		99,532		66,948		82,593			(32,631)		11,243		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/16/2028	1	1,568,000	6414.72		27,910		19,284		21,881			(8,720)		9,213		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2028	1	2,098,000	5893.46		113,502		75,148		88,684			(38,404)		12,067		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2026	02/14/2028	1	1,459,000	5461.66		134,228		92,628		133,160			(42,050)		8,555		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2026	03/22/2028	1	2,598,000	5642.83		147,566		108,904		201,961			(39,056)		15,785		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/16/2028	1	1,128,000	5874.02		57,528		39,748		52,417			(17,973)		6,627		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2026	02/23/2028	1	1,716,000	6424.08		30,373		21,278		26,097			(9,112)		10,152		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2026	01/20/2028	1	1,515,716	.6366		31,625		20,821		21,088			(10,875)		8,664		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2026	01/12/2028	1	1,925,895	.5904		101,241		65,624		82,364			(35,929)		10,915		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/24/2026	02/18/2028	1	1,447,586	.5483		136,018		95,137		129,075			(40,956)		8,522		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	02/28/2028	1	1,610,502	.5497		130,010		92,993		142,070			(37,351)		9,574		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/22/2028	1	1,628,917	.6466		28,372		20,029		20,807			(8,414)		9,627		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2026	01/26/2028	1	1,586,000	6453.7		30,927		20,476		19,334			(10,464)		9,122		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2026	02/09/2028	1	1,557,822	.6465		27,160		18,555		17,757			(8,618)		9,089		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/29/2027	1	1,723,758	.5965		72,211		45,407		57,732			(26,955)		9,623		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2028	1	2,066,000	5798.49		109,911		79,003		115,534			(31,189)		12,389		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2026	03/17/2028	1	1,501,124	.5738		71,256		52,458		98,427			(18,989)		9,078		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2026	03/28/2028	1	1,822,000	5589.95		102,214		76,380		155,755			(26,112)		11,132		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2026	02/11/2028	1	1,369,416	.5500		118,840		81,857		117,325			(37,382)		8,006		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2026	03/14/2028	1	2,120,000	5333.16		203,308		148,013		244,307			(55,826)		12,785		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/11/2026	03/07/2028	1	1,619,176	.5415		153,235		110,540		167,773			(42,788)		9,700		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2026	03/23/2028	1	1,635,857	.5743		69,015		51,451		108,169			(17,752)		9,949		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/09/2026	02/09/2028	1	2,159,000	5918.59		112,916		76,932		98,723			(36,040)		12,597		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2026	03/01/2028	1	3,158,000	5900.71		165,163		117,132		157,686			(48,445)		18,811		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	02/27/2026	02/23/2028	1	2,112,896	.5895		109,332		77,229		98,447			(32,378)		12,500		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/02/2026	03/02/2028	1	1,881,000	5891.06		100,069		71,105		95,961			(29,021)		11,215		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2026	03/23/2028	1	2,477,646	.5283		215,773		160,860		314,795			(55,501)		15,068		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/22/2028	1	1,458,000	6176.61		30,764		22,704		42,575			(8,142)		8,859		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2026	01/24/2028	1	1,560,017	.5474		152,763		101,279		135,234			(51,552)		8,954		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	03/15/2028	1	2,040,000	5725.15		111,384		81,132		136,280			(30,543)		12,314		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2026	01/03/2028	1	1,403,464	.5461		133,864		85,220		127,804			(48,929)		7,878		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2026	01/07/2028	1	1,443,101	.5908		75,260		48,599		60,490			(26,893)		8,135		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2026	01/10/2028	1	1,761,273	.5504		162,205		104,983		141,959			(57,723)		9,961		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/10/2028	1	2,032,108	.6315		29,798		21,860		38,926			(8,018)		12,209		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2026	01/19/2028	1	1,569,000	5923.14		80,647		52,620		61,204			(28,276)		8,959		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	03/01/2028	1	1,616,000	6445.13		28,926		20,514		21,653			(8,485)		9,626		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2026	04/28/2028	1	3,036,000	5815.17		166,980		131,887		184,804			(35,226)		19,069		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2026	04/21/2028	1	1,606,212	6393		28,597		22,405		37,304			(6,276)		10,027		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2026	06/16/2028	1	1,784,365	6511		34,905		30,335		33,660			(4,689)		11,675		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2026	04/20/2028	1	1,556,610	5840		80,718		63,214		90,137			(17,740)		9,709		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2026	05/10/2028	1	1,999,000	5925.17		109,745		88,368		101,907			(21,709)		12,686		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2026	05/19/2028	1	2,435,474	5485		270,911		225,192		244,685			(46,592)		15,574		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2026	05/12/2028	1	1,760,043	5517		179,964		146,205		176,929			(34,314)		11,189		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2026	06/13/2028	1	2,040,541	6463		46,880		40,378		42,578			(6,716)		13,319		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2026	06/21/2028	1	1,625,000	5972.5		91,975		79,358		83,085			(13,032)		10,674		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2026	05/17/2028	1	1,478,000	5889.67		83,803		68,284		81,584			(15,777)		9,435		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2026	04/28/2028	1	1,623,174	5862		92,860		74,365		90,867			(18,778)		10,195		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	06/05/2026	06/02/2028	1	1,474,239	5563		132,288		111,458		137,483			(21,261)		9,537		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2026	04/04/2028	1	1,513,431	5292		159,602		121,971		189,209			(38,084)		9,306		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2028	1	2,538,000	6488.42		48,730		39,238		41,198			(9,640)		16,107		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/19/2028	1	1,649,000	6393.31		30,507		23,685		30,215			(6,909)		10,276		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/04/2028	1	1,592,000	5677.5		88,993		67,263		122,407			(21,975)		9,789		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2026	04/12/2028	1	1,807,000	5749.35		99,385		76,209		121,438			(23,456)		11,191		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2026	06/16/2028	1	1,749,972	5538		173,149		150,481		173,256			(23,262)		11,450		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/17/2028	1	2,337,000	6443.54		48,610		39,608		44,771			(9,152)		14,919		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/01/2026	03/28/2028	1	1,932,831	6138		44,481		33,376		71,045			(11,136)		11,809		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	04/02/2026	04/05/2028	1	1,509,000	5677.5		84,504		63,899		116,290			(20,838)		9,287		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/12/2026	06/14/2028	1	2,448,000	5915.06		141,739		120,935		136,153			(21,271)		15,991		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2026	05/04/2028	1	1,993,949	6396		43,334		34,775		41,819			(8,691)		12,589		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	04/02/2026	04/05/2028	1	2,327,000	6217.21		44,446		33,608		63,283			(10,960)		14,321		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	06/05/2026	06/07/2028	1	1,880,000	6438.8		41,548		35,051		39,783			(6,632)		12,212		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005CSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2026	06/13/2028	1	1,935,031	5497		208,666		179,724		196,245			(29,891)		12,630		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2026	04/20/2028	1	2,043,652	5450		189,773		148,620		219,163			(41,708)		12,747		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2026	04/13/2028	1	1,488,754	5375		150,444		116,366		175,991			(34,511)		9,228		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2026	04/12/2028	1	1,512,250	6285		32,489		25,120		42,774			(7,463)		9,366		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2026	06/09/2028	1	1,536,871	5891		97,243		83,680		88,624			(14,007)		9,999		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2026	05/16/2028	1	1,301,000	5483.86		130,490		106,292		137,530			(24,601)		8,298		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2026	06/02/2028	1	1,526,154	6545		31,806		26,761		29,831			(5,148)		9,873		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/26/2026	06/27/2028	1	1,494,000	5973.11		82,021		71,543		77,682			(10,757)		9,861		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/05/2026	06/07/2028	1	1,554,000	5479.83		158,042		133,327		164,294			(25,226)		10,094		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2026	05/26/2028	1	1,427,283	5970		81,957		68,830		69,212			(13,395)		9,180		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/30/2026	04/27/2028	1	1,962,245	6385		38,566		30,576		47,261			(8,105)		12,314		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/26/2026	06/23/2028	1	1,446,387	6032		73,407		63,978		70,333			(9,680)		9,516		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/21/2026	05/19/2028	1	1,519,007	5903		89,734		73,870		85,226			(16,248)		9,713		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/29/2026	05/31/2028	1	1,449,000	5570.48		144,900		120,849		129,712			(24,512)		9,358		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2026	04/26/2028	1	1,507,000	5861.15		79,118		62,187		84,345			(17,162)		9,449		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/01/2026	05/03/2028	1	1,954,000	5859.6		106,688		84,882		110,856			(22,124)		12,326		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2026	05/24/2028	1	2,234,000	5911.61		129,572		106,968		120,129			(23,157)		14,345		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/07/2026	04/07/2028	1	1,757,000	5682.16		97,338		73,971		131,072			(23,436)		10,833		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2026	05/04/2028	1	1,550,581	.5460		157,964		126,764		166,929			(31,680)		9,790		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2026	04/19/2028	1	1,611,000	5855.99		84,255		65,416		90,495			(19,081)		10,039		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/10/2026	06/07/2028	1	1,663,576	.5921		85,566		72,483		90,364			(13,164)		10,806		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2026	04/25/2028	1	1,667,000	6406.37		31,173		24,493		38,006			(6,771)		10,443		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2026	03/31/2028	1	1,499,671	.5680		91,442		69,761		111,130			(21,941)		9,188		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/30/2026	04/28/2028	1	2,077,400	.5438		204,423		162,129		229,161			(42,904)		13,048		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/24/2028	1	1,949,000	6473.57		41,319		34,111		35,683			(7,384)		12,515		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/20/2026	08/17/2028	1	1,783,361	.5626		175,285		166,085		168,717			(9,872)		12,233		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2026	07/28/2028	1	1,546,547	.5504		164,110		150,963		163,348			(13,751)		10,453		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/13/2026	08/09/2028	1	1,565,062	.5630		166,044		155,709		140,855			(10,963)		10,673		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2026	08/23/2028	1	1,458,000	6584.38		33,097		31,417		30,767			(1,806)		10,045		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2026	07/12/2028	1	1,929,565	.5998		106,397		95,654		97,684			(11,123)		12,885		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000NS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/13/2026	08/09/2028	1	1,544,222	.6622		35,842		33,611		32,940			(2,366)		10,531		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2026	07/14/2028	1	1,807,910	.5546		181,034		163,709		183,262			(17,528)		12,091		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1136$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/07/2028	1	1,577,000	6613.92		36,429		35,329		31,456			(1,290)		10,982		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000N$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/22/2026	07/19/2028	1	1,845,652	.5968		104,319		94,404		100,870			(10,031)		12,390		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000O$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/18/2026	09/19/2028	1	1,484,000	6532.41		38,584		38,107		37,081			(633)		10,421		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000N$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2026	06/28/2028	1	1,667,393	.5521		170,479		149,965		171,446			(21,105)		11,014		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000N$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2026	08/30/2028	1	1,653,000	6102.76		91,742		87,966		79,012			(4,130)		11,446		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000N$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2026	06/29/2028	1	1,964,254	.5999		105,205		93,467		96,812			(12,111)		12,985		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	08/02/2028	1	1,470,000	5967.21		83,496		76,853		82,873			(6,949)		9,973		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000N$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/02/2026	06/28/2028	1	2,103,997	.6489		46,181		40,624		43,687			(5,717)		13,898		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000N$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2026	07/07/2028	1	1,555,899	.5557		156,008		140,146		154,020			(16,422)		10,350		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000N$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/16/2026	07/14/2028	1	2,259,035	.6538		48,797		43,884		44,331			(5,087)		15,108		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000N$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/06/2026	08/02/2028	1	1,922,719	.6473		55,313		51,335		47,689			(4,185)		13,044		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000N$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/24/2026	07/26/2028	1	1,795,000	6453.36		41,285		37,604		44,118			(3,830)		12,114		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000N$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2026	07/26/2028	1	1,554,698	.5951		87,744		80,584		88,289			(7,483)		10,493		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000N$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2026	06/30/2028	1	1,409,853	.5551		141,067		125,349		134,549			(16,217)		9,327		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000N$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/09/2026	07/06/2028	1	1,455,507	.6528		31,084		27,649		33,230			(3,544)		9,674		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/07/2028	1	1,739,000	5616.92		183,812		178,265		169,020			(6,511)		12,110		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000N$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/13/2026	08/04/2028	1	2,001,523	.6152		104,525		97,974		82,323			(6,949)		13,599		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/20/2026	08/15/2028	1	1,512,490	.5644		144,688		137,073		134,429			(8,171)		10,360		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1136$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/27/2028	1	1,490,000	6232.71		69,285		69,095		62,754			(473)		10,521		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1136S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/27/2028	1	1,855,000	6612.49		43,778		43,658		39,030			(299)		13,099		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2026	08/30/2028	1	1,596,160	.6604		38,002		36,791		31,508			(1,411)		11,052		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1136S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/13/2028	1	1,293,000	6549.49		31,420		30,730		29,599			(814)		9,042		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/16/2028	1	2,074,000	6638.62		45,628		42,874		36,932			(2,926)		14,217		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2026	07/21/2028	1	1,433,495	.5513		145,309		133,368		148,266			(12,478)		9,638		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000OS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/18/2026	09/20/2028	1	1,350,000	6095.99		73,845		72,933		68,567			(1,209)		9,487		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/09/2024	10/07/2026	5	15,101,103	280.76	444,633			3,673		1,227,474			(166,637)		10,456		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/06/2026	4	14,146,580	281.57	418,751			20,730		1,096,129			(156,655)		22,520		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/11/2026	5	15,169,603	280.45	444,859			43,411		1,230,042			(166,406)		33,687		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/23/2026	2	18,579,817	282.36	551,048			16,747		1,391,241			(206,751)		23,320		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	11/27/2026	3	17,156,261	279.53	506,250			39,860		1,456,287			(189,880)		34,195		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/23/2026	4	12,485,594	281.37	371,192			11,241		981,136			(139,023)		15,671		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/23/2026	3	17,939,902	282.26	531,501			16,131		1,348,788			(199,086)		22,517		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2024	11/13/2026	3	15,309,417	276.53	452,588			26,898		1,484,071			(169,931)		26,577		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2026	1	12,841,021	280.19	380,094			17,230		1,064,311			(141,756)		19,596		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/13/2026	4	13,470,274	277.34	394,770			23,427		1,262,713			(147,938)		23,384		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2024	11/20/2026	6	24,907,618	278.58	739,625			51,052		2,208,900			(277,231)		46,552		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/21/2024	10/16/2026	4	19,676,933	282.63	585,668			12,123		1,455,728			(219,430)		20,599		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2024	10/02/2026	6	18,325,437	283.05	542,570			749		1,331,919			(203,451)		6,782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/02/2024	12/02/2026	3	14,752,120	279.41	440,106			37,509		1,258,082			(164,706)		30,644		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2024	10/01/2026	4	7,202,803	284.21	213,032					491,834			(79,720)		1,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2024	10/28/2026	6	14,061,929	282.72	416,928			15,478		1,031,949			(156,062)		19,474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/12/2024	11/11/2026	3	11,804,557	280.02	345,093			19,442		984,281			(129,101)		20,022		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/26/2024	12/24/2026	5	24,742,239	277.03	719,172			83,506		2,322,950			(269,922)		59,700		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/06/2026	3	18,295,434	282.16	538,932			26,802		1,377,390			(201,857)		29,125		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/10/2026	1	13,095,674	281.99	387,632			21,328		993,748			(144,568)		21,945		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2024	10/16/2026	3	10,543,827	282.44	313,716			6,471		787,428			(117,393)		11,038		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	10/30/2026	5	20,899,296	280.19	619,429			24,831		1,734,206			(232,605)		29,958		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/11/2024	11/06/2026	2	19,552,685	281.99	570,445			28,404		1,485,641			(214,004)		31,126		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/26/2024	11/23/2026	3	11,852,507	279.54	348,921			25,440		1,007,243			(130,332)		22,795		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2024	11/20/2026	7	15,804,241	278.2	468,690			32,217		1,425,249			(175,365)		29,538		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2024	10/29/2026	4	8,649,627	282.9	256,287			9,865		628,687			(95,915)		12,190		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/04/2026	2	18,929,873	279.3	560,232			49,529		1,620,089			(210,156)		39,942		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2024	10/14/2026	4	11,948,250	282	353,792			6,322		912,624			(132,388)		11,700		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/14/2025	12/11/2026	5	21,346,761	278.1	629,383			61,743		1,922,995			(236,187)		47,405		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/12/2024	11/12/2026	4	12,772,466	279.4	370,743			21,398		1,094,392			(138,697)		21,920		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2024	10/16/2026	5	17,130,841	283.3	506,106			10,489		1,222,863			(189,921)		17,933		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/16/2024	12/16/2026	5	13,232,463	278.27	384,981			40,219		1,182,736			(144,070)		30,388		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/17/2024	12/17/2026	4	12,349,693	277.95	349,408			36,993		1,118,653			(130,790)		28,545		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2024	11/05/2026	6	7,930,552	281.32	233,391			11,242		622,419			(87,419)		12,453		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2024	12/11/2026	3	27,127,783	279.33	794,625			77,832		2,316,271			(297,646)		60,243		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/09/2024	12/09/2026	3	10,710,461	279.31	319,999			30,352		915,570			(119,761)		23,452		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2024	11/24/2026	1	4,024,053	279.54	118,710			8,805		341,586			(44,273)		7,810		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2024	12/15/2026	2	9,572,160	278.1	281,911			29,048		861,360			(105,158)		21,839		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2024	12/03/2026	4	6,706,447	279.81	198,800			17,217		561,220			(74,389)		14,041		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/04/2024	10/05/2026	3	11,517,040	282.25	342,232			1,883		871,600			(127,853)		6,740		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/04/2024	10/06/2026	2	6,110,979	282.25	181,213			1,245		462,474			(67,602)		3,917		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2024	10/02/2026	5	13,054,049	283.68	385,232			530		917,457			(144,229)		4,831		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2024	10/09/2026	3	13,724,499	280.58	419,298			4,622		1,123,782			(157,007)		10,775		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2024	10/09/2026	3	19,983,699	281.86	592,211			6,553		1,540,326			(222,259)		15,690		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/08/2024	10/08/2026	3	6,430,110	280.58	191,432			1,842		527,150			(71,625)		4,760		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/05/2024	11/04/2026	4	14,655,141	280.15	444,529			20,778		1,216,138			(166,375)		22,691		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/10/2024	10/09/2026	5	15,284,338	280.71	455,652			5,037		1,243,896			(170,703)		12,000		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2024	10/22/2026	3	9,614,648	282.78	275,603			7,957		704,597			(103,144)		11,802		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2024	10/30/2026	5	19,039,704	280.26	560,335			22,424		1,574,273			(209,947)		27,292		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/22/2024	10/21/2026	3	8,910,424	282.83	263,792			7,251		651,207			(98,699)		10,686		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2024	11/25/2026	5	8,321,468	278.48	245,479			18,623		740,437			(92,026)		16,297		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2024	11/18/2026	3	15,367,837	277.11	459,935			30,344		1,452,887			(172,108)		28,154		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/19/2024	11/19/2026	3	9,058,289	277.76	269,263			18,135		832,805			(100,760)		16,763		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	11/30/2026	2	14,101,175	279.53	415,961			34,330		1,195,582			(155,351)		28,823		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2024	12/04/2026	4	12,298,895	280.29	361,413			31,791		1,007,079			(135,191)		25,951		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2025	11/25/2026	4	10,030,068	278.51	295,470			22,416		891,464			(110,747)		19,644		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2024	12/18/2026	6	16,536,998	276.05	479,774			51,557		1,619,608			(179,848)		38,467		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/23/2026	3	8,664,332	276.03	258,432			29,555		847,744			(96,797)		20,782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/10/2024	12/10/2026	3	9,958,975	279.64	295,863			28,460		838,406			(110,683)		21,962		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/02/2024	12/01/2026	2	12,776,799	279.53	378,162			31,687		1,083,264			(141,041)		26,329		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/18/2026	3	14,864,232	275.76	438,878			47,337		1,472,165			(164,806)		34,576		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/24/2026	3	1,950,687	276.33	57,286			6,635		188,706			(21,470)		4,707		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	12/31/2026	4	12,308,361	275.22	365,236			45,789		1,242,387			(136,737)		30,897		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2024	10/15/2026	4	11,411,127	281.84	341,542			6,572		878,445			(127,792)		11,566		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2024	10/26/2026	2	14,746,914	282.36	438,116			15,066		1,102,829			(163,631)		19,679		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/08/2024	10/02/2026	4	17,831,444	282.25	519,779			718		1,349,550			(195,111)		6,599		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2024	10/27/2026	2	10,875,402	282.36	323,091			11,539		813,303			(120,505)		14,789		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	11/02/2026	1	15,995,953	280.19	473,480			20,841		1,325,804			(176,826)		24,049		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/25/2024	11/20/2026	3	19,059,634	279.54	554,128			38,281		1,619,758			(207,971)		35,622		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2024	11/27/2026	5	36,322,086	278.46	1,078,649			84,900		3,232,074			(403,951)		72,395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2024	12/18/2026	3	21,645,317	274.41	641,980			69,083		2,260,604			(240,466)		50,350		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/21/2026	2	16,200,966	275.76	477,948			53,252		1,604,519			(178,497)		38,395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2024	10/19/2026	1	13,673,189	283.3	406,094			10,055		976,043			(151,660)		15,598		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2024	12/30/2026	4	12,872,567	275.09	381,033			47,206		1,305,773			(142,601)		32,137		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2024	12/07/2026	3	13,396,005	279.3	395,967			36,529		1,146,480			(148,028)		28,910		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/12/2026	3	12,923,363	281.86	383,834			5,816		994,859			(143,356)		11,716		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/29/2026	1	11,101,471	276.34	327,493			40,037		1,071,111			(122,139)		27,563		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2024	10/30/2026	4	14,996,362	283.01	436,407			17,415		1,083,959			(163,446)		21,497		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2024	10/20/2026	1	8,320,273	283.3	247,112			6,449		593,913			(92,161)		9,738		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/13/2026	1	12,580,836	281.86	373,651			6,168		968,491			(139,353)		11,871		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/04/2026	3	18,496,889	279.24	545,953			48,205		1,588,539			(204,497)		39,028		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/09/2026	1	20,708,300	281.99	612,966			32,928		1,571,470			(228,919)		34,277		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/22/2026	1	8,473,061	275.76	249,955			28,154		839,159			(93,221)		20,202		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/17/2026	1	14,362,038	276.53	423,680			27,353		1,390,798			(158,012)		26,041		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/24/2026	3	25,722,230	276.34	749,937			87,160		2,485,815			(281,760)		62,064		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/16/2026	1	17,436,838	276.53	514,387			32,547		1,688,557			(192,103)		31,285		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/16/2024	12/14/2026	2	12,135,217	278.1	358,098			36,452		1,093,158			(133,757)		27,504		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/13/2024	11/13/2026	4	18,766,447	278.25	550,235			32,523		1,693,455			(205,842)		32,578		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/09/2024	12/08/2026	2	9,723,690	279.3	287,820			26,884		832,189			(107,345)		21,139		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/28/2026	2	21,704,792	276.34	640,042			77,478		2,096,280			(239,044)		53,589		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/03/2025	01/22/2027	4	15,248,497	277.46	447,877			69,688		1,398,039			(167,806)		42,609		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	12/31/2026	4	17,854,754	275.86	523,152			65,870		1,757,595			(196,591)		44,820		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/08/2027	2	14,329,733	274.9	419,890			57,423		1,460,784			(157,521)		37,503		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/13/2025	01/08/2027	5	30,653,976	275.72	898,347			122,320		3,025,048			(336,248)		80,225		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2025	01/15/2027	3	10,161,137	276.09	298,962			43,781		986,481			(111,992)		27,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/22/2027	4	15,932,830	277.52	470,362			73,520		1,457,594			(176,648)		44,521		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/04/2025	02/03/2027	4	13,285,111	276.76	403,372			69,319		1,249,943			(150,966)		39,028		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/12/2027	1	8,406,929	274.9	247,164			34,970		856,989			(92,180)		22,438		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/28/2025	01/27/2027	5	14,937,258	275.48	447,839			72,825		1,481,567			(168,021)		42,645		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2025	01/29/2027	3	16,733,376	277.86	491,346			81,347		1,505,769			(184,053)		48,173		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/15/2025	01/15/2027	4	8,856,888	275.38	264,165			38,545		883,773			(98,855)		23,977		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2025	02/01/2027	2	17,334,228	277.42	510,942			86,517		1,589,266			(190,973)		50,517		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/07/2025	01/06/2027	3	8,773,684	275.43	260,862			34,784		876,848			(97,630)		22,731		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/13/2025	01/07/2027	3	6,242,374	275.78	183,330			24,687		614,772			(68,581)		16,255		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	01/22/2027	6	16,316,103	277.69	469,295			73,275		1,481,236			(176,141)		45,592		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2025	02/26/2027	4	13,831,622	280.62	403,421			82,092		1,096,459			(150,936)		44,187		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/19/2025	03/12/2027	5	11,619,821	278.91	349,538			77,914		991,507			(130,856)		38,825		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/18/2025	03/17/2027	4	11,718,994	280.36	355,470			81,614		937,190			(133,051)		39,753		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2025	03/11/2027	3	12,800,160	278.36	383,630			84,898		1,117,854			(143,537)		42,638		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2025	03/05/2027	5	13,784,081	280.35	408,768			87,140		1,105,096			(152,959)		45,057		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/12/2027	4	14,856,981	279.95	441,707			98,865		1,210,427			(165,764)		49,642		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2025	03/25/2027	4	17,462,081	280.46	518,473			124,886		1,387,785			(194,214)		60,628		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/18/2025	02/05/2027	4	15,740,408	278.35	472,739			82,630		1,385,576			(176,974)		46,606		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/13/2025	01/13/2027	3	10,040,333	274.3	290,218			41,487		1,046,612			(108,605)		26,926		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/03/2025	02/26/2027	3	18,056,923	278.32	540,934			110,603		1,584,074			(202,983)		57,685		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/10/2025	03/05/2027	4	19,564,188	279.74	575,905			123,322		1,612,611			(216,071)		63,951		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2025	03/19/2027	4	24,348,711	281.29	716,873			167,145		1,866,918			(268,537)		83,085		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/25/2025	02/24/2027	5	13,881,842	281.19	397,942			79,881		1,072,708			(148,946)		44,048		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2025	02/17/2027	5	12,065,399	281.02	367,122			70,152		940,762			(137,069)		37,362		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2025	02/12/2027	3	19,609,956	282.02	572,138			105,915		1,458,475			(214,305)		59,630		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/11/2025	02/11/2027	4	9,369,240	280.54	275,518			50,364		747,937			(103,085)		28,384		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/24/2025	03/19/2027	3	15,518,544	281.89	456,650			106,084		1,156,362			(170,824)		52,954		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2025	03/12/2027	4	19,035,565	279.34	566,281			126,563		1,593,871			(212,119)		63,604		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/18/2025	02/12/2027	4	31,858,152	281.02	944,826			175,164		2,484,041			(354,590)		96,875		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/05/2027	3	19,001,852	278.65	565,571			99,232		1,649,911			(212,231)		56,263		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2025	03/25/2027	3	16,376,605	280.95	482,180			115,951		1,273,640			(180,380)		56,860		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/31/2025	02/26/2027	4	17,637,001	279.3	519,547			106,110		1,483,783			(194,675)		56,343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/03/2025	03/03/2027	3	16,013,752	280.03	465,389			97,856		1,303,070			(174,127)		52,009		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/10/2025	03/10/2027	4	11,618,917	278.72	343,131			75,473		1,000,699			(128,418)		38,584		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2025	02/25/2027	3	11,635,266	279.98	345,704			69,839		949,801			(129,330)		37,045		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2025	03/25/2027	5	17,167,171	280.81	510,341			123,435		1,343,707			(191,522)		59,604		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/29/2027	1	14,839,860	281.08	440,744			108,519		1,146,738			(164,601)		52,106		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/04/2025	03/22/2027	2	13,849,272	280.61	410,332			97,090		1,095,120			(153,260)		47,673		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2025	02/05/2027	4	20,784,594	279.09	612,316			107,284		1,771,402			(229,368)		61,542		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2025	03/23/2027	1	9,526,107	280.61	282,925			67,234		753,248			(105,517)		32,886		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/25/2027	1	11,435,237	277.69	337,340			53,826		1,038,133			(125,983)		32,371		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/28/2025	01/28/2027	5	11,371,827	276.07	337,781			55,430		1,101,745			(126,787)		32,602		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2025	02/04/2027	3	11,846,687	277.91	353,318			61,203		1,062,482			(132,209)		34,940		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2025	01/29/2027	2	17,788,834	277.42	521,508			86,457		1,630,946			(195,697)		51,211		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/26/2027	1	9,480,869	277.69	279,686			44,949		860,708			(104,309)		26,953		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/15/2027	2	30,322,852	276.1	892,741			130,896		2,940,892			(334,879)		82,089		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/08/2027	1	13,447,084	278.65	396,689			70,935		1,167,596			(148,148)		40,280		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/20/2025	02/18/2027	5	8,867,816	282.75	256,580			49,412		635,975			(96,081)		27,558		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/22/2027	1	13,391,615	281.54	395,053			78,250		1,018,726			(147,537)		42,203		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/09/2027	1	11,569,284	278.65	341,294			61,414		1,004,549			(127,286)		34,787		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/20/2025	02/19/2027	5	9,014,771	282.12	265,239			51,427		666,861			(99,243)		28,114		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/24/2025	02/19/2027	3	20,795,484	281.54	611,456			119,104		1,581,952			(229,418)		64,854		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/22/2025	01/21/2027	4	9,067,630	276.62	276,590			42,609		860,370			(103,568)		25,226		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/07/2025	03/08/2027	2	15,952,865	279.74	473,467			102,928		1,314,032			(176,872)		52,645		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/19/2027	3	18,931,376	282.33	554,685			107,901		1,387,181			(207,771)		59,040		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A5W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2025	02/02/2027	1	13,333,755	277.42	393,346			66,998		1,221,185			(146,699)		39,015		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2025	02/12/2027	4	11,452,255	280.5	342,995			63,234		915,367			(128,344)		34,824		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/07/2025	12/31/2026	3	12,779,674	275.52	378,408			47,581		1,274,625			(141,964)		32,080		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2025	01/14/2027	3	10,120,084	273.61	306,187			44,188		1,081,237			(114,560)		27,268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	01/05/2027	1	9,578,944	275.86	282,579			37,263		941,432			(105,388)		24,690		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/07/2025	03/09/2027	1	11,491,627	279.74	341,301			74,542		945,464			(127,289)		38,042		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A5Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2025	01/29/2027	6	11,952,255	276.3	364,339			60,208		1,147,222			(136,456)		34,408		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	01/04/2027	2	17,524,451	275.86	516,936			67,552		1,723,367			(193,064)		44,937		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2025	03/05/2027	4	21,351,919	280.39	620,276			133,374		1,707,603			(233,637)		69,795		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/23/2027	1	7,768,583	281.54	229,173			45,646		590,971			(85,470)		24,566		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/16/2027	1	13,003,394	279.95	386,201			88,062		1,059,411			(144,034)		43,978		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/15/2027	2	13,745,450	279.95	406,513			92,308		1,119,868			(151,892)		46,349		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2025	03/19/2027	3	23,179,777	280.61	683,379			159,570		1,832,922			(256,452)		79,096		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/11/2027	1	13,882,129	274.9	408,135			57,262		1,415,123			(152,422)		36,872		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/19/2025	03/18/2027	3	10,675,782	281.24	319,397			73,745		820,668			(119,504)		36,322		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/24/2025	03/24/2027	4	13,780,828	280.26	414,125			99,084		1,106,214			(155,028)		47,711		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/11/2025	02/10/2027	4	13,242,115	280.24	393,085			71,369		1,071,671			(147,199)		39,967		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/05/2025	03/04/2027	3	9,795,426	278.93	296,269			62,703		836,791			(110,842)		31,916		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/19/2027	1	9,110,380	276.1	268,756			40,665		883,538			(100,233)		25,120		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/25/2027	4	23,844,034	281.08	706,352			171,021		1,844,859			(265,414)		82,786		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2025	03/01/2027	2	11,787,653	278.32	349,272			72,555		1,034,092			(130,458)		38,034		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/20/2027	1	4,038,699	276.1	119,142			18,166		391,679			(44,373)		11,186		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/04/2025	03/02/2027	2	11,837,353	278.32	350,033			73,148		1,037,322			(130,660)		38,320		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2025	03/31/2027	3	15,894,283	281.3	475,723			118,363		1,214,632			(178,037)		56,118		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/30/2027	1	8,457,468	281.08	251,187			62,107		653,544			(93,680)		29,779		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2025	02/16/2027	1	7,510,250	281.02	221,552			42,055		585,589			(82,628)		23,173		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/05/2025	04/30/2027	3	15,619,703	274.91	469,021			136,557		1,551,489			(175,730)		59,520		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/29/2025	04/09/2027	4	20,233,935	272.98	607,746			159,371		2,170,772			(227,750)		73,185		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/16/2025	05/17/2027	2	12,500,397	274.38	371,480			116,509		1,262,902			(138,748)		49,507		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/06/2025	05/06/2027	3	10,729,236	277.07	316,671			94,442		978,792			(118,485)		41,459		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2025	04/02/2027	4	14,365,579	281.81	414,409			104,247		1,071,919			(155,018)		50,998		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/09/2025	04/08/2027	4	8,751,972	270.7	265,878			69,075		1,018,191			(99,494)		31,572		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/21/2025	05/10/2027	4	13,874,567	275.98	412,919			125,596		1,319,905			(154,307)		54,103		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/07/2025	04/02/2027	4	26,503,027	279.1	764,846			193,086		2,225,571			(286,467)		94,087		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/30/2025	04/28/2027	6	12,658,967	276.39	376,398			108,163		1,189,015			(140,892)		48,010		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/22/2025	04/22/2027	3	10,127,112	276.59	290,119			80,948		944,117			(108,560)		37,855		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/08/2025	05/05/2027	4	11,776,932	275.9	362,049			107,509		1,126,189			(135,503)		45,403		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/25/2025	04/23/2027	2	18,375,785	275.57	550,829			155,238		1,782,941			(206,688)		68,857		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2025	04/30/2027	4	12,165,129	276	359,783			104,376		1,159,661			(134,604)		46,356		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/12/2025	04/30/2027	5	21,955,492	275.22	658,642			192,039		2,156,615			(247,244)		83,663		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2025	05/21/2027	4	14,455,222	274.45	430,203			138,075		1,454,614			(161,382)		57,747		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/07/2025	05/07/2027	5	11,018,088	276.6	323,066			96,861		1,023,899			(120,877)		42,673		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2025	05/07/2027	5	18,796,233	275.98	549,906			165,653		1,789,903			(206,438)		72,797		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/23/2025	04/12/2027	2	13,325,560	273.56	397,928			105,688		1,398,967			(148,691)		48,575		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/13/2025	06/14/2027	2	10,212,684	276.27	303,501			106,880		954,576			(113,356)		42,848		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/25/2025	06/24/2027	4	9,290,093	274.51	277,078			101,403		926,491			(103,773)		39,728		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2025	05/28/2027	3	33,816,798	273.96	1,010,471			333,629		3,460,438			(379,130)		137,108		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/11/2025	06/10/2027	3	10,201,592	274.99	304,238			105,363		1,002,092			(113,823)		42,467		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/16/2025	04/16/2027	5	10,998,268	276.2	327,300			88,738		1,041,854			(122,537)		40,502		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/11/2025	06/09/2027	4	11,919,022	275.27	351,823			121,383		1,158,874			(131,655)		49,518		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/04/2025	06/04/2027	4	10,861,393	275.53	321,559			108,802		1,047,328			(120,322)		44,674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/19/2025	05/19/2027	5	12,565,753	274.31	380,958			120,494		1,272,018			(142,626)		49,982		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/12/2025	05/07/2027	5	15,215,006	275.59	453,340			136,364		1,470,210			(169,852)		58,927		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/02/2025	06/02/2027	3	10,585,763	274.93	314,229			105,384		1,044,087			(117,586)		43,364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/05/2025	04/29/2027	4	10,763,546	276.34	319,148			92,125		1,012,060			(119,422)		40,919		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2025	06/01/2027	1	8,749,632	273.96	259,864			86,740		895,321			(96,917)		35,769		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/03/2025	06/03/2027	5	10,159,415	274.9	305,263			102,808		1,003,005			(114,241)		41,702		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/27/2025	05/27/2027	4	10,782,435	274.73	315,649			103,321		1,072,086			(118,166)		43,625		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/11/2025	06/11/2027	3	10,103,707	275.28	300,672			104,538		981,386			(112,460)		42,143		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/16/2025	06/11/2027	4	16,510,629	276.27	492,591			172,206		1,543,280			(184,905)		68,866		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/01/2025	06/30/2027	4	14,186,510	275.76	416,559			155,798		1,348,706			(155,915)		61,345		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2025	06/25/2027	3	9,104,824	274.52	274,744			100,930		908,015			(102,844)		39,009		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/16/2025	06/16/2027	4	12,198,362	276.65	365,258			129,688		1,123,127			(136,734)		51,378		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/01/2025	06/25/2027	4	16,717,651	276.06	495,892			182,941		1,571,028			(186,124)		71,625		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2025	06/04/2027	4	13,080,051	275.33	388,126			131,799		1,270,452			(145,488)		53,800		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/24/2025	06/23/2027	3	8,540,792	275.49	247,548			90,176		821,384			(92,644)		36,455		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/23/2025	06/17/2027	5	20,525,159	276.41	603,288			216,187		1,906,211			(226,733)		86,616		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2025	06/25/2027	3	12,954,042	275.55	388,622			143,172		1,241,929			(145,588)		55,500		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/15/2025	04/15/2027	4	10,849,816	274.54	334,733			90,204		1,097,800			(125,294)		39,855		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/04/2025	04/06/2027	1	9,344,499	274.45	280,335			72,009		950,205			(104,551)		33,532		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/14/2025	04/09/2027	2	19,669,735	273.56	587,847			154,316		2,065,047			(220,644)		71,144		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2025	04/07/2027	4	14,903,196	270.46	448,153			115,830		1,748,786			(167,736)		53,621		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/19/2025	05/14/2027	4	16,161,076	274.49	479,268			148,793		1,626,272			(179,551)		63,584		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2025	04/16/2027	7	34,955,887	276.03	1,048,515			285,165		3,335,724			(393,217)		128,729		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/13/2025	05/13/2027	6	10,207,325	275	297,997			91,790		1,007,759			(111,551)		40,071		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/11/2025	04/13/2027	1	9,086,699	273.56	270,784			72,159		953,955			(100,989)		33,208		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2025	05/11/2027	1	7,536,067	275.98	224,575			68,483		716,915			(83,755)		29,452		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/24/2025	04/23/2027	3	19,274,104	275.89	572,687			161,184		1,846,973			(214,522)		72,223		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2025	05/28/2027	2	10,496,719	274.2	310,458			102,390		1,064,695			(116,314)		42,558		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2025	05/20/2027	5	11,432,549	275.03	338,247			107,425		1,126,437			(126,593)		45,573		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/16/2025	05/18/2027	1	8,284,472	274.38	246,049			77,397		836,953			(91,764)		32,882		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2025	05/25/2027	1	8,379,496	274.52	248,871			80,789		840,706			(92,817)		33,761		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/08/2025	04/02/2027	3	18,904,468	274.45	541,667			136,945		1,924,167			(203,264)		67,111		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2025	05/21/2027	5	17,512,331	274.52	521,135			167,379		1,758,705			(195,817)		69,959		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2025	05/14/2027	3	9,813,411	274.18	292,666			90,569		999,289			(109,498)		38,610		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2025	06/29/2027	1	5,900,310	276.06	175,829			65,453		554,463			(65,576)		25,467		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/12/2025	05/12/2027	4	13,116,897	274.9	389,705			119,458		1,301,546			(145,841)		51,378		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/09/2025	04/09/2027	3	10,484,043	271.51	321,150			83,937		1,185,551			(120,163)		37,920		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/16/2025	04/14/2027	4	8,925,853	274.11	271,299			72,747		917,453			(101,566)		32,704		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2025	05/21/2027	4	11,101,654	274.85	327,901			104,643		1,100,495			(122,677)		44,350		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2025	04/01/2027	3	10,312,386	281.6	304,101			76,075		777,731			(113,793)		36,510		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/21/2025	04/21/2027	4	15,741,357	276.85	467,074			129,679		1,453,347			(174,773)		58,697		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2025	06/11/2027	4	18,046,130	275.6	539,866			188,477		1,732,910			(202,271)		75,270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2025	04/20/2027	1	10,241,625	276.03	306,225			84,432		976,347			(114,051)		38,095		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/16/2025	05/14/2027	3	17,042,980	274.38	504,195			156,751		1,723,500			(189,284)		67,054		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2025	04/19/2027	1	14,036,549	276.03	418,289			114,915		1,399,461			(156,001)		52,081		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/25/2025	04/27/2027	1	10,203,012	275.57	304,050			86,871		988,991			(113,396)		38,603		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/28/2027	3	8,845,501	274.33	261,963			86,101		892,767			(98,010)		35,863		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/26/2027	2	15,283,656	275.57	455,595			129,725		1,482,922			(170,154)		57,688		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/23/2027	4	13,745,711	274.94	411,963			115,576		1,366,659			(154,186)		51,507		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2025	04/05/2027	1	10,891,791	274.45	325,665			83,320		1,107,543			(121,623)		38,980		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2027	3	12,010,803	277.04	356,542			127,139		1,087,869			(133,385)		50,685		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/17/2027	4	17,539,477	277.07	516,895			184,960		1,586,870			(193,683)		74,016		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2027	1	9,923,640	275.19	294,732			101,213		968,812			(109,921)		41,146		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/22/2027	1	7,688,297	276.41	228,342			82,805		713,276			(85,160)		32,755		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/24/2027	1	11,972,807	274.52	355,592			115,102		1,201,247			(132,800)		48,137		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/26/2027	1	8,005,214	274.52	237,755			77,401		803,155			(88,550)		32,321		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/07/2027	2	12,240,578	275.19	363,129			124,433		1,195,035			(135,683)		50,652		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/04/2027	3	18,251,828	275.19	540,707			183,812		1,781,907			(203,011)		75,072		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2025	05/03/2027	2	9,662,372	275.22	288,086			84,803		948,181			(107,592)		37,079		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/04/2027	1	6,709,497	275.22	199,943			59,049		658,396			(74,569)		25,807		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413I$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/20/2025	06/21/2027	1	9,010,164	276.41	267,602			96,808		836,791			(99,939)		38,314		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413I$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/13/2025	06/15/2027	1	8,004,974	276.27	237,748			83,930		748,222			(88,668)		33,651		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413I$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2025	06/28/2027	1	10,586,758	276.06	315,485			117,168		994,858			(117,822)		45,611		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/23/2025	09/23/2027	4	9,320,457	285.86	276,545			135,718		565,160			(103,497)		46,153		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2025	09/22/2027	5	11,734,802	285.41	353,759			173,184		727,933			(132,429)		58,027		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413O$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/29/2025	09/24/2027	3	18,814,719	284.31	565,387			279,268		1,226,599			(211,800)		93,297		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413O$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/01/2025	09/27/2027	3	11,045,591	284.77	330,965			164,359		705,062			(123,622)		55,000		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413O$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2025	09/24/2027	3	14,233,115	284.77	432,173			213,815		907,170			(162,305)		70,578		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2025	07/12/2027	2	11,486,658	274.72	342,178			133,672		1,133,411			(127,793)		50,750		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2025	07/16/2027	2	11,235,248	273.52	337,456			133,642		1,157,556			(126,244)		49,987		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2025	07/16/2027	3	17,649,691	274.34	525,459			208,763		1,765,440			(196,821)		78,525		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/13/2025	08/11/2027	3	10,932,955	276.56	338,523			146,114		999,460			(126,687)		50,783		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2025	07/16/2027	3	12,062,687	274.76	360,276			143,356		1,186,630			(135,211)		53,668		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2025	07/09/2027	5	15,129,792	274.72	446,064			173,297		1,493,749			(167,536)		66,494		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/20/2025	08/13/2027	5	7,892,930	279.54	229,119			99,600		639,802			(85,739)		36,778		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2025	08/06/2027	4	5,824,279	276.02	175,588			74,640		544,420			(65,714)		26,838		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2025	08/13/2027	3	14,562,278	278.02	434,264			189,357		1,256,941			(162,692)		67,855		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	08/27/2027	2	10,889,609	278.68	324,659			148,206		912,115			(121,818)		51,850		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2025	08/27/2027	3	15,048,826	278.94	449,193			204,790		1,246,982			(168,256)		71,654		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/28/2025	07/23/2027	4	15,108,524	277.28	440,725			179,432		1,346,429			(165,160)		68,029		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/25/2025	08/23/2027	2	10,560,445	277.84	315,650			141,546		916,804			(117,890)		49,978		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/12/2025	07/22/2027	5	14,129,115	275.68	428,189			173,121		1,340,488			(160,303)		63,511		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2025	08/20/2027	4	15,084,302	277.84	447,759			199,865		1,309,542			(168,094)		71,059		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2025	08/20/2027	5	14,849,119	276.06	448,940			200,072		1,381,189			(168,190)		69,951		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/23/2025	09/03/2027	5	9,388,245	280.08	288,055			134,032		740,783			(108,008)		45,172		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	08/02/2027	1	10,249,019	274.58	305,421			128,134		1,012,315			(114,063)		46,921		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2025	08/05/2027	5	7,744,029	275.28	234,070			99,084		744,740			(87,576)		35,626		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2025	09/20/2027	2	8,400,514	284.32	252,053			122,736		548,481			(94,136)		41,423		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	07/28/2027	5	10,971,827	275.4	328,405			135,461		1,051,890			(122,929)		49,818		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2025	09/02/2027	4	9,101,249	278.21	290,925			134,796		775,974			(109,016)		43,726		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2025	07/09/2027	3	12,199,048	275.27	362,024			139,932		1,179,278			(135,452)		53,613		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2025	09/03/2027	5	26,840,820	281.39	811,816			378,007		2,005,031			(304,650)		129,145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/16/2025	09/16/2027	3	9,300,627	284.87	276,081			132,809		591,839			(103,296)		45,603		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2025	09/24/2027	5	6,310,338	284.85	192,269			94,839		400,937			(72,068)		31,291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/15/2025	07/15/2027	3	11,151,638	273.32	332,951			131,335		1,157,837			(124,580)		49,529		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2025	08/24/2027	1	4,994,644	277.84	149,340			67,080		433,598			(55,696)		23,674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/11/2025	08/09/2027	2	9,411,405	277.87	280,023			120,179		817,991			(104,587)		43,576		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2025	09/13/2027	1	9,839,055	283.95	295,172			140,887		654,189			(110,235)		48,036		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	07/29/2027	4	11,436,891	275.82	337,042			139,427		1,078,204			(126,098)		52,016		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2025	09/10/2027	3	6,817,998	283.01	208,464			98,677		473,499			(78,008)		33,143		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2025	07/19/2027	1	12,256,591	274.76	365,246			146,199		1,205,676			(136,405)		54,813		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/14/2025	07/08/2027	4	5,780,243	274.74	173,376			66,732		570,099			(64,882)		25,358		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2025	09/08/2027	5	13,193,051	282.67	394,982			185,792		930,748			(147,887)		63,946		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/21/2027	6	13,774,335	275.31	415,572			167,465		1,327,428			(155,599)		61,811		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	09/09/2027	4	8,141,715	282.46	246,433			116,206		579,270			(92,227)		39,520		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2025	08/19/2027	4	8,625,708	277.48	255,295			113,001		760,053			(95,522)		40,571		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2025	07/07/2027	6	10,727,778	274.36	324,096			124,408		1,074,137			(121,392)		46,980		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/17/2027	5	12,340,096	284.32	376,675			182,800		805,701			(141,520)		60,592		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/12/2027	6	12,157,010	278.1	371,767			161,002		1,045,712			(139,143)		56,558		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2025	09/10/2027	4	14,241,660	283.97	427,122			202,752		946,914			(160,032)		69,230		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2025	08/20/2027	4	7,817,774	277.11	229,190			101,844		698,261			(85,761)		36,828		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2027	7	6,189,470	284.24	189,301			91,721		405,371			(71,057)		30,391		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/17/2027	3	15,056,226	284.18	451,067			218,440		989,063			(168,970)		73,928		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/26/2027	3	9,127,134	277.39	276,546			125,059		806,062			(103,482)		43,393		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2025	08/04/2027	5	11,046,258	275.37	330,260			139,412		1,059,001			(123,622)		50,736		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/06/2027	4	11,504,677	277.87	337,997			144,310		999,928			(126,870)		53,013		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/02/2025	07/01/2027	5	11,735,171	275.21	354,572			133,292		1,137,982			(132,719)		50,838		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2025	07/23/2027	3	11,313,658	276.97	338,062			137,111		1,020,712			(126,464)		50,942		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/27/2027	1	6,699,372	276.4	199,641			81,996		618,179			(74,456)		30,368		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/18/2025	08/13/2027	4	12,043,584	277.96	358,309			156,441		1,041,949			(134,475)		56,119		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/08/2025	07/02/2027	3	30,290,386	275.38	893,150			338,078		2,919,143			(334,716)		131,460		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2025	07/06/2027	2	7,752,735	275.38	230,970			88,202		747,128			(86,027)		33,891		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/27/2025	08/25/2027	3	12,651,526	277.45	377,953			170,360		1,114,788			(141,405)		60,057		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2025	09/10/2027	2	9,666,753	283.95	291,667			138,627		642,733			(109,481)		46,991		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2025	07/14/2027	4	9,467,969	274.16	278,015			109,281		953,677			(104,023)		41,978		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/30/2025	07/30/2027	2	9,945,007	275.13	292,196			121,378		962,397			(109,323)		45,305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2025	09/21/2027	1	7,310,882	284.32	219,326			106,952		477,320			(81,798)		36,101		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/13/2025	07/30/2027	3	14,046,711	274.52	418,548			174,410		1,390,262			(156,802)		63,991		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/30/2025	07/23/2027	3	14,732,556	276.4	431,162			175,746		1,360,841			(161,862)		66,336		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2025	08/06/2027	2	15,865,497	276.29	477,373			203,495		1,467,113			(178,800)		73,107		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2025	08/16/2027	1	10,408,030	277.96	311,200			136,551		899,456			(116,221)		48,727		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/19/2025	08/18/2027	4	11,700,303	277.89	345,194			152,323		1,014,590			(129,191)		54,948		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/07/2025	07/02/2027	3	8,217,981	276.06	242,519			91,687		771,438			(90,729)		35,666		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2025	09/28/2027	1	7,677,453	284.77	229,556			114,147		490,067			(85,613)		38,282		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2025	09/14/2027	2	5,881,755	283.95	176,503			84,380		391,072			(65,837)		28,757		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2025	07/13/2027	1	8,820,971	274.72	262,865			102,907		870,342			(98,036)		39,041		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	08/30/2027	1	7,913,330	278.68	236,609			108,527		662,822			(88,364)		37,849		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2025	08/31/2027	2	8,229,988	278.68	248,438			114,249		689,345			(92,762)		39,423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2025	09/03/2027	3	7,195,973	278.96	219,294			101,635		595,523			(82,048)		34,624		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2025	09/30/2027	4	8,016,991	286.01	242,887			121,514		481,657			(90,882)		40,085		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/05/2025	07/30/2027	3	11,334,615	274.58	341,674			142,580		1,119,568			(128,282)		51,636		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/29/2025	09/29/2027	3	15,129,137	285.7	455,898			227,471		923,430			(170,604)		75,542		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2025	09/07/2027	2	7,288,207	281.39	218,768			102,474		544,435			(81,593)		35,274		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/14/2025	07/09/2027	3	13,934,002	275.08	413,840			160,434		1,356,781			(155,013)		61,238		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/26/2027	1	12,917,492	276.4	384,941			157,789		1,191,951			(143,761)		58,457		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2025	08/17/2027	1	5,940,998	277.96	177,636			78,082		513,404			(66,249)		27,857		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2025	08/10/2027	1	8,646,540	277.87	258,532			111,154		750,688			(96,420)		40,099		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	09/01/2027	1	7,494,435	278.68	224,084			103,115		627,718			(83,458)		35,953		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	08/03/2027	1	8,296,484	274.58	248,065			104,269		819,441			(92,516)		38,044		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2025	07/20/2027	1	6,643,041	274.76	197,963			79,403		653,474			(73,830)		29,759		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/16/2025	09/15/2027	3	16,422,116	284.73	491,124			235,635		1,051,578			(183,816)		80,406		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/27/2025	08/27/2027	3	7,406,480	278	226,776			103,090		638,126			(84,871)		35,265		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/06/2025	10/01/2027	4	16,760,096	286.97	515,352			259,714		961,686			(193,236)		83,915		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/11/2025	10/20/2027	5	11,811,391	296.23	340,918			180,122		415,431			(127,704)		60,653		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2025	10/22/2027	4	16,420,620	294.83	496,582			264,865		623,697			(186,416)		84,541		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/06/2025	10/06/2027	4	12,500,148	290.33	378,607			192,601		605,112			(141,719)		63,012		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2025	10/08/2027	3	7,482,019	291.7	218,470			111,858		337,075			(81,748)		37,818		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2025	10/15/2027	4	7,292,449	292.57	225,631			117,686		313,551			(84,442)		37,204		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/08/2027	4	16,065,273	290.69	476,020			244,807		763,272			(178,453)		81,202		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/15/2027	4	11,640,385	292.77	359,891			188,463		495,815			(135,083)		59,386		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/22/2027	3	7,273,761	293.94	220,851			117,340		290,511			(82,654)		37,449		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	11/10/2027	8	11,920,168	295.3	362,773			202,225		444,899			(135,834)		62,859		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2025	11/04/2027	4	9,058,132	294.88	266,598			146,283		344,957			(99,771)		47,412		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/01/2027	3	12,216,337	295.81	365,188			198,924		441,294			(136,390)		63,703		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2027	4	16,276,605	296.03	474,797			259,773		579,862			(177,679)		85,089		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2025	11/19/2027	3	15,814,604	292.61	478,945			274,016		687,846			(179,874)		84,315		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	11/05/2027	4	6,339,177	293.9	190,740			105,203		255,705			(71,524)		33,222		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/05/2027	8	11,910,917	293.84	362,817			200,980		481,645			(136,353)		62,422		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2025	11/19/2027	3	19,698,398	292.98	588,252			336,008		837,962			(220,354)		105,022		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2025	11/24/2027	5	5,223,976	293.52	162,457			93,989		216,467			(60,926)		28,019		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2025	11/12/2027	6	19,055,330	295.96	562,719			316,013		684,572			(210,821)		100,733		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2025	11/26/2027	6	9,534,534	296.07	284,142			165,363		343,465			(106,664)		51,260		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/29/2027	2	12,947,925	296.07	388,319			226,478		466,456			(145,028)		69,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/02/2027	4	8,451,552	295.2	255,667			150,019		320,491			(95,644)		45,760		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/17/2025	11/17/2027	5	16,662,209	293.93	490,322			277,612		673,813			(183,445)		88,620		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/22/2027	3	10,222,905	292.61	306,918			176,055		444,639			(114,634)		54,700		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/27/2027	1	15,132,783	297.48	453,983			282,257		510,148			(169,545)		84,293		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2026	12/29/2027	4	12,857,357	296.04	387,026	2,048		242,831		471,430			(145,547)		71,776		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	12/15/2027	5	16,464,189	294.63	483,719	3,671		294,925		648,364			(182,397)		90,486		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2025	11/23/2027	1	5,166,016	292.61	154,980			88,986		224,704			(57,800)		27,675		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/26/2027	4	24,348,024	294.92	733,115			425,776		934,539			(274,240)		130,901		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2025	12/17/2027	6	17,869,490	294.2	537,085	2,461		329,094		719,788			(202,111)		98,432		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	12/03/2027	4	13,691,175	296.66	406,780			240,528		479,074			(152,622)		74,215		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2025	12/10/2027	3	16,593,850	295.77	493,698			296,265		611,077			(184,913)		90,680		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/10/2027	4	14,029,012	294.88	417,885			251,180		543,249			(156,862)		76,664		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2027	1	10,739,378	297.48	322,181			200,478		363,065			(120,158)		59,887		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2025	12/14/2027	2	8,836,623	294.88	265,597			160,213		343,046			(99,087)		48,511		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/24/2025	12/13/2027	3	16,175,122	294.88	484,978			292,403		626,390			(181,243)		88,696		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/15/2025	10/13/2027	4	13,484,085	291.93	401,145			207,851		600,765			(150,093)		68,611		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/15/2025	10/14/2027	4	8,837,775	291.17	276,257			143,614		409,663			(103,401)		45,028		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2025	10/29/2027	3	5,966,335	295.47	177,366			95,928		219,103			(66,373)		30,994		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2025	10/29/2027	6	20,653,404	295.05	617,741			335,054		778,226			(231,475)		107,291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2025	10/07/2027	4	9,632,146	290.71	291,861			148,919		457,586			(109,257)		48,620		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/10/2025	10/08/2027	4	14,977,010	289.17	462,576			238,061		770,764			(173,695)		75,701		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/19/2025	11/18/2027	4	11,140,040	292.73	333,899			189,521		480,551			(124,925)		59,321		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2025	10/01/2027	4	11,683,866	287.84	360,258			181,762		641,707			(135,292)		58,499		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2025	10/22/2027	3	21,897,849	294.41	659,533			351,237		851,444			(247,066)		112,741		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2025	11/15/2027	3	11,118,643	294.73	332,213			187,419		430,072			(124,113)		58,992		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2025	12/08/2027	5	12,866,565	295.58	380,945			226,790		478,964			(142,586)		70,151		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2025	10/28/2027	5	10,431,551	295.35	313,064			168,927		385,785			(117,302)		54,121		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2025	11/12/2027	6	16,028,862	294.73	473,423			266,274		618,398			(177,736)		84,734		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2025	11/05/2027	4	19,614,907	294.15	585,539			323,204		778,370			(219,335)		102,797		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/12/2025	11/11/2027	4	6,558,559	296.19	196,697			109,754		232,981			(73,590)		34,628		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2025	12/03/2027	5	6,823,130	296.04	205,516			121,073		247,156			(76,950)		36,986		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/10/2025	12/10/2027	3	8,159,189	295.47	244,369			146,123		306,141			(91,411)		44,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2025	11/24/2027	5	8,186,117	293.22	248,690			143,441		344,922			(93,117)		43,906		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2025	12/06/2027	2	9,222,257	296.66	276,411			163,873		322,488			(103,235)		50,165		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/24/2025	12/23/2027	2	1,430,854	296.59	42,378			26,246		50,747			(15,905)		7,935		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2025	12/22/2027	4	12,271,719	295.69	369,637	2,103		228,568		456,821			(139,098)		67,978		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2025	10/04/2027	1	12,346,450	287.84	370,393			187,489		679,304			(138,328)		62,070		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/05/2026	12/30/2027	6	5,601,159	296.83	146,035	18,573		103,213		196,424			(61,518)		31,303		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/26/2025	12/23/2027	7	26,283,164	297.48	773,506	5,626		482,948		887,792			(292,677)		145,755		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/15/2025	10/11/2027	2	9,586,887	289.17	286,942			148,217		493,393			(107,167)		48,651		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2025	10/27/2027	6	21,192,098	295.63	630,628			339,077		769,814			(236,092)		109,810		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/03/2025	10/15/2027	3	18,848,518	294.38	556,950			291,249		732,069			(208,642)		96,160		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2025	10/18/2027	1	10,736,407	292.77	322,092			169,242		457,335			(120,289)		54,990		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2025	11/08/2027	2	13,064,491	293.84	392,089			217,649		529,599			(146,434)		68,724		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/04/2025	11/02/2027	2	8,374,796	295.81	250,335			136,517		302,525			(93,366)		43,726		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/13/2025	11/12/2027	3	12,744,967	296.66	378,086			211,556		439,329			(141,435)		67,374		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2025	10/29/2027	2	13,699,528	295.81	410,437			222,857		493,501			(154,047)		71,167		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2025	10/05/2027	1	7,346,147	287.84	220,384			111,706		404,203			(82,193)		36,981		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2025	10/21/2027	4	8,556,044	294.48	254,905			134,888		330,970			(95,375)		43,994		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2025	10/19/2027	1	3,534,649	292.77	106,039			55,787		150,564			(39,548)		18,127		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/10/2025	10/12/2027	1	6,549,702	289.17	196,491			101,624		337,098			(73,281)		33,282		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2025	11/19/2027	3	5,457,086	292.88	163,394			93,106		233,754			(61,150)		29,094		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2025	12/03/2027	3	17,092,019	296.53	511,395			301,975		601,061			(191,563)		92,650		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/09/2025	12/09/2027	5	10,655,619	295.04	320,035			191,020		408,382			(119,785)		58,163		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/16/2025	12/16/2027	2	8,108,448	293.89	244,028			148,030		332,268			(91,323)		44,614		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/27/2025	10/25/2027	2	13,320,543	294.83	399,724			213,885		507,250			(149,286)		68,846		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2025	12/21/2027	3	14,119,068	294.84	426,811			261,595		550,939			(159,276)		78,124		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2025	11/09/2027	1	10,623,329	293.84	318,700			177,104		430,641			(118,859)		55,951		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2025	12/23/2027	3	7,959,165	296.42	238,296			147,055		284,687			(89,183)		44,138		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2025	12/20/2027	2	10,575,322	294.84	317,473			194,334		411,650			(118,570)		58,450		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/01/2025	10/01/2027	2	4,207,285	286.71	126,517			63,543		244,367			(47,341)		21,065		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/01/2025	12/01/2027	4	12,943,048	295.49	386,609			226,361		483,076			(144,661)		69,996		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/10/2025	12/07/2027	2	7,842,370	296.66	235,145			139,541		274,236			(87,702)		42,709		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2025	10/26/2027	1	9,084,958	294.83	272,549			146,008		345,958			(101,647)		47,015		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/28/2025	11/30/2027	2	18,300,512	296.07	548,948			320,473		661,074			(204,734)		98,853		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2025	12/17/2027	3	10,332,157	294.1	311,497			189,924		418,306			(116,664)		56,914		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2025	12/17/2027	3	15,339,702	294.84	465,498			284,363		597,071			(174,805)		84,497		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2026	12/31/2027	4	4,717,597	295.37	86,242	56,076		89,580		179,389			(53,094)		26,394		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413R$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2025	11/16/2027	1	8,639,968	294.73	258,335			145,846		334,196			(96,346)		45,897		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413#ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/09/2026	03/06/2028	5	11,940,271	300.17		354,527		254,818		361,732			(100,499)		71,464		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413#SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2026	03/10/2028	6	8,490,879	299.94		251,305		181,485		261,458			(70,018)		51,013		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2026	03/10/2028	8	14,666,641	299.81		429,837		311,127		454,594			(119,084)		88,117		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/23/2026	03/17/2028	8	10,173,049	298.53		295,857		216,644		339,293			(79,471)		61,524		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/16/2026	03/13/2028	6	13,699,751	297.73		408,814		297,630		476,095			(112,109)		82,542		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/24/2026	03/17/2028	7	14,488,750	298.59		413,500		303,110		483,527			(110,703)		87,624		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/23/2026	03/23/2028	8	9,569,234	293.45		292,784		216,983		416,073			(76,034)		58,197		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2026	03/24/2028	8	9,402,208	294.03		283,162		210,202		396,992			(73,244)		57,234		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/06/2026	03/20/2028	8	10,185,530	295.01		299,099		220,943		409,114			(78,795)		61,772		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413#SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/05/2026	03/03/2028	5	10,911,605	300.19		325,178		232,897		330,919			(93,054)		65,120		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/23/2026	03/16/2028	7	8,028,622	298.13		237,230		173,411		273,410			(64,011)		48,510		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/25/2026	03/24/2028	5	21,031,798	295.24		619,702		460,217		836,307			(160,049)		128,026		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2026	03/29/2028	1	12,305,872	294.62		365,484		273,236		506,029			(93,241)		75,254		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/06/2026	03/30/2028	5	8,475,379	294.45		260,026		195,161		351,906			(65,043)		51,877		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413T8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2026	12/31/2027	4	20,946,627	295.24		634,852		399,940		802,742			(236,098)		117,191		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413T8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/09/2026	01/07/2028	3	5,634,463	297.77		166,793		106,180		188,256			(60,741)		31,764		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2026	01/12/2028	5	14,871,205	299.25		452,881		291,408		458,808			(161,679)		84,286		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2026	01/14/2028	5	39,796,658	299.71		1,184,286		770,207		1,193,704			(417,576)		226,037		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2026	01/18/2028	1	10,816,938	299.71		323,426		210,872		325,537			(113,553)		61,698		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/27/2026	01/21/2028	4	14,437,120	301.21		432,504		285,091		399,014			(148,217)		82,607		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/20/2026	01/14/2028	3	5,310,429	300.53		155,533		101,030		151,864			(54,966)		30,162		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/22/2026	01/21/2028	3	21,251,405	300.6		636,841		419,048		609,811			(219,216)		121,598		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/20/2026	02/18/2028	5	27,924,525	304.65		834,688		582,365		641,277			(254,263)		164,393		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/24/2026	02/23/2028	7	14,173,280	304.66		432,282		303,237		326,902			(129,341)		83,850		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2026	02/25/2028	6	5,593,701	306.66		166,488		117,342		114,154			(49,341)		33,157		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/24/2026	02/24/2028	7	8,170,058	305.29		248,667		174,888		181,124			(73,977)		48,382		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/19/2026	02/18/2028	6	17,225,785	304.33		519,271		361,854		403,496			(158,612)		101,409		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/02/2026	02/25/2028	6	23,245,572	306.65		690,664		487,955		474,440			(204,374)		137,791		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2026	02/29/2028	2	8,691,677	307.24		260,331		184,523		170,816			(76,458)		51,722		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/25/2028	6	14,276,646	307.24		410,179		290,400		279,149			(120,665)		84,627		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W8M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/03/2028	6	8,179,745	301.85		240,237		171,258		224,769			(69,189)		48,816		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/04/2026	03/02/2028	6	6,795,662	305.17		186,312		132,596		152,693			(53,859)		40,517		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/09/2028	7	9,839,294	298.71		300,238		216,564		324,203			(83,903)		59,058		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W8U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/07/2028	3	11,401,944	300.17		340,292		244,499		345,449			(96,654)		68,307		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413V8I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2026	02/10/2028	6	7,565,023	304.47		225,645		154,178		173,745			(71,586)		44,182		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413V8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/17/2028	6	7,713,310	303.32		235,813		163,496		192,750			(72,500)		45,364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413V8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2026	02/11/2028	4	18,343,516	303.67		549,295		378,023		444,353			(173,088)		107,240		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413V8G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2026	02/09/2028	9	11,338,041	303.72		341,391		232,860		273,519			(108,714)		66,151		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413V8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2026	02/08/2028	5	12,565,082	301.62		385,522		262,858		343,505			(123,419)		73,237		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413V83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2026	02/02/2028	5	16,567,602	299.29		506,402		340,314		515,209			(166,336)		95,980		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413V8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2028	6	5,946,552	304.47		178,913		124,415		137,763			(54,720)		35,008		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413V87	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2026	02/04/2028	5	5,436,253	300.9		163,368		110,465		154,584			(53,061)		31,558		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413V8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2026	02/04/2028	7	15,062,014	301.62		465,593		316,147		410,260			(150,286)		87,436		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413V89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2026	02/04/2028	4	24,893,574	299.87		751,265		508,875		753,379			(244,105)		144,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413V85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/05/2026	02/03/2028	4	9,658,664	301.34		286,534		193,054		266,969			(93,652)		56,012		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413V80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2026	02/01/2028	1	8,733,427	299.85		261,129		175,043		263,687			(86,686)		50,543		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413U8Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2026	01/26/2028	4	15,474,055	301.54		464,137		307,377		421,448			(156,966)		89,002		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W8I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/18/2026	03/01/2028	3	10,924,014	307.24		326,211		231,384		215,756			(95,642)		65,068		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413U8W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/05/2026	01/28/2028	6	16,335,907	302.75		481,371		321,504		412,988			(160,900)		94,154		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413U8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2026	01/25/2028	3	10,668,461	301.21		319,713		211,276		295,922			(109,112)		61,298		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413U8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2026	01/19/2028	3	6,763,877	299.71		206,502		135,009		203,575			(72,030)		38,621		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413U82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/04/2026	01/28/2028	4	18,616,142	299.85		557,438		372,705		560,212			(185,956)		107,296		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413U8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2026	01/24/2028	1	12,584,044	301.21		376,263		248,427		351,685			(128,681)		72,230		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413U8G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/29/2026	01/21/2028	3	5,947,263	299.13		183,314		120,369		185,851			(63,150)		34,029		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413T8T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2026	01/07/2028	4	12,959,420	296.75		393,952		251,733		458,355			(143,068)		73,058		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413T8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2026	01/11/2028	4	9,516,683	298.3		286,407		183,940		308,858			(103,041)		53,881		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413WSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2026	03/03/2028	6	18,410,232	301.3		543,063		387,589		521,710			(155,953)		109,871		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2026	01/06/2028	4	6,083,270	298.56		180,496		114,658		194,373			(65,919)		34,257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/05/2026	01/05/2028	4	11,774,485	297.58		357,389		226,416		396,962			(131,108)		66,235		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	01/03/2028	3	15,485,540	295.24		468,002		295,623		594,969			(173,350)		86,922		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/11/2028	5	10,309,601	303.56		308,949		212,902		250,794			(97,020)		60,272		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2028	4	9,977,945	302.96		296,755		197,441		249,282			(99,524)		57,509		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2026	02/22/2028	3	7,542,412	304.65		225,966		158,021		173,963			(68,491)		44,578		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2026	02/16/2028	6	20,974,177	303.56		630,518		435,889		514,322			(196,569)		123,232		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2026	02/11/2028	5	6,899,985	304.42		203,957		139,823		159,555			(64,336)		40,339		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/21/2028	2	11,384,215	295.01		338,057		249,375		457,261			(89,583)		69,106		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/22/2028	1	10,889,670	295.01		323,423		238,685		437,397			(85,599)		66,166		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/07/2028	4	13,853,120	301.62		414,998		282,430		378,717			(133,533)		80,663		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	01/04/2028	1	9,954,696	295.24		298,641		188,702		382,469			(110,562)		55,937		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	01/10/2028	2	12,195,457	298.3		365,529		234,318		405,239			(131,976)		68,973		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2026	03/10/2028	6	12,417,738	298.9		366,845		266,326		405,437			(101,385)		74,606		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2026	03/27/2028	7	13,689,366	294.62		408,973		305,896		562,920			(103,926)		83,561		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/30/2026	03/24/2028	6	13,971,662	294.47		416,330		310,320		577,354			(107,036)		85,049		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/20/2026	03/17/2028	7	13,427,186	296.44		388,728		286,158		499,645			(103,523)		81,204		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413WSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2026	02/28/2028	2	8,403,513	307.24		251,471		178,153		165,153			(73,946)		49,958		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2026	03/08/2028	2	8,119,230	300.17		243,499		175,034		246,766			(69,079)		48,688		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/15/2026	01/13/2028	4	8,668,998	300.32		260,893		168,204		250,511			(92,826)		49,186		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/15/2026	01/14/2028	3	5,382,620	300.94		159,946		103,413		150,368			(56,704)		30,572		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/22/2026	01/20/2028	3	5,335,641	298.08		169,713		111,279		176,659			(58,649)		30,498		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/28/2026	01/27/2028	4	8,735,173	302.03		263,424		174,931		230,443			(88,634)		50,294		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/06/2026	03/31/2028	3	6,981,575	294.68		212,212		159,388		286,423			(52,971)		42,773		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2026	01/07/2028	3	15,706,478	298.3		472,970		302,535		508,174			(171,322)		88,544		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2026	03/14/2028	2	11,179,939	297.73		331,823		241,685		388,552			(91,006)		67,423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2026	02/15/2028	2	9,833,912	303.56		294,863		203,618		240,206			(92,197)		57,721		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413V$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2026	02/14/2028	4	10,806,413	303.56		321,113		221,857		263,960			(100,294)		63,366		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413V$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2026	01/31/2028	1	12,428,532	299.85		371,613		248,935		374,066			(123,532)		71,854		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2026	03/15/2028	1	10,410,261	297.73		311,267		226,725		361,802			(85,354)		62,841		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2026	03/28/2028	2	13,729,523	294.62		409,432		306,103		564,571			(104,425)		83,884		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/20/2026	04/20/2028	5	12,298,378	299.92		366,856		285,601		389,742			(81,542)		76,709		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/15/2026	04/13/2028	5	9,390,777	298.11		287,427		221,105		325,410			(66,559)		58,211		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/28/2026	04/21/2028	5	10,403,033	299.7		314,880		245,814		332,846			(69,409)		64,944		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/14/2026	04/13/2028	3	9,332,423	298.92		280,691		216,142		309,769			(64,831)		57,849		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/21/2026	04/17/2028	4	10,829,773	299.82		322,816		250,549		344,309			(73,054)		67,370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/29/2026	04/27/2028	4	10,131,832	301.14		298,057		234,870		301,301			(63,427)		63,584		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2026	04/07/2028	4	11,537,373	297.38		345,443		264,062		413,613			(82,294)		71,134		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/28/2026	04/25/2028	2	13,162,466	300.79		392,166		308,143		398,037			(85,158)		82,459		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/08/2026	04/07/2028	5	16,154,313	297.25		483,686		368,711		585,406			(115,656)		99,600		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2026	03/31/2028	4	12,630,006	296.1		378,629		285,937		482,553			(93,615)		77,378		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/21/2026	04/13/2028	5	15,185,163	299.19		455,833		351,607		496,480			(104,745)		94,129		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2026	05/03/2028	1	12,014,815	301.38		358,041		284,862		354,181			(74,246)		75,793		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2026	06/08/2028	5	15,409,148	303.03		449,069		379,689		430,250			(69,813)		100,172		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/25/2026	06/23/2028	6	14,823,221	302.14		431,772		376,127		445,898			(56,966)		97,527		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/23/2026	06/05/2028	6	14,597,976	304.1		424,677		358,257		381,918			(67,607)		94,667		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2026	06/16/2028	4	18,118,915	303.9		538,416		463,567		491,374			(77,264)		118,548		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/12/2026	05/02/2028	3	12,262,093	301.38		365,604		290,878		363,388			(75,790)		77,286		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2026	06/23/2028	4	18,470,972	300.76		553,341		480,335		597,120			(73,971)		121,527		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2026	05/17/2028	1	12,985,450	303.96		384,369		313,190		336,605			(72,364)		82,897		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/30/2026	06/23/2028	5	12,039,232	301.96		349,939		303,255		366,182			(47,109)		79,210		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/26/2026	05/26/2028	3	13,495,693	305.68		394,372		326,467		318,601			(68,307)		86,803		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2026	05/19/2028	4	14,615,288	303.7		442,524		364,890		384,699			(79,439)		93,458		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/30/2026	04/28/2028	3	15,131,866	300.66		452,150		357,435		462,098			(95,272)		95,045		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/13/2026	05/12/2028	5	9,625,679	304.73		286,980		232,021		237,436			(55,212)		61,190		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2026	04/07/2028	5	9,194,001	296.67		278,265		211,850		342,101			(66,709)		56,686		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/05/2026	05/05/2028	3	9,945,146	301.57		297,740		237,853		290,210			(60,175)		62,845		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2026	05/01/2028	8	14,597,749	301.38		437,512		348,615		428,930			(89,947)		91,928		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/15/2026	04/10/2028	4	9,690,012	297.81		291,479		223,457		340,602			(68,681)		59,905		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB513D$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/19/2026	05/12/2028	6	13,038,594	305.34		379,555		308,581		311,132			(72,118)		82,886		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/09/2026	04/06/2028	5	7,485,920	296.66		224,104		170,207		278,545			(54,068)		46,113		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB513Y$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/10/2026	06/02/2028	5	16,751,128	308.6		489,924		410,906		337,583			(79,700)		108,365		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB513Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/16/2026	06/12/2028	6	16,944,879	302.69		511,016		436,002		484,953			(76,440)		110,512		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB513Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/23/2026	06/22/2028	6	17,333,625	304.26		479,166		414,555		465,662			(65,141)		113,953		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB513D$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/12/2026	05/09/2028	3	13,567,328	303.75		403,304		324,653		353,045			(79,853)		86,027		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/06/2026	05/05/2028	5	14,980,816	301.88		449,952		359,969		431,129			(90,491)		94,666		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/24/2026	04/26/2028	1	10,028,872	300.79		298,860		234,907		304,234			(64,828)		62,883		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2026	04/11/2028	3	9,518,535	297.81		284,516		218,131		334,597			(67,172)		58,898		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/24/2026	04/24/2028	4	13,880,222	300.79		414,621		325,910		419,743			(89,605)		86,880		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2026	04/12/2028	2	10,766,077	297.81		320,945		246,106		378,450			(75,738)		66,677		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/11/2026	06/09/2028	4	12,687,059	302.34		363,924		308,542		367,655			(55,805)		82,543		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/08/2026	05/04/2028	9	9,571,235	301.32		288,600		230,539		284,515			(58,314)		60,430		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/23/2026	04/21/2028	5	14,141,469	300.29		425,358		333,576		438,891			(92,900)		88,282		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/24/2026	04/21/2028	4	13,539,871	300.75		402,990		314,571		409,419			(88,805)		84,527		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/29/2026	05/31/2028	2	15,802,961	306.86		467,903		390,244		350,982			(79,143)		102,064		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/01/2026	06/14/2028	4	19,006,665	302.69		563,044		480,539		544,046			(84,342)		124,158		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/12/2026	05/11/2028	6	12,751,432	304.46		381,938		308,383		318,364			(73,889)		80,992		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/25/2026	06/09/2028	4	19,149,036	300.75		567,717		481,491		603,880			(86,964)		124,585		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/28/2026	04/28/2028	5	9,770,581	300.59		291,682		230,309		299,352			(61,675)		61,370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/02/2026	06/02/2028	4	10,627,977	308.34		313,655		262,674		217,348			(51,325)		68,753		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/02/2026	05/26/2028	5	13,321,447	306.86		385,182		322,330		294,506			(63,715)		85,683		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2026	04/28/2028	5	11,975,444	301.29		356,339		282,763		353,731			(74,603)		75,219		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/06/2026	06/29/2028	5	16,034,211	301.43		482,167		421,611		504,737			(61,055)		105,994		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/11/2026	06/02/2028	4	16,204,631	308.27		455,731		383,578		333,052			(73,605)		104,829		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/28/2026	05/26/2028	4	11,996,931	304.89		360,779		299,193		298,255			(62,115)		77,164		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/15/2026	06/09/2028	3	12,249,721	301.26		374,191		318,671		375,834			(56,671)		79,697		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/23/2026	06/16/2028	5	15,722,112	304.52		460,416		397,067		411,400			(65,206)		102,867		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2026	06/13/2028	4	13,175,668	302.69		390,131		332,852		377,110			(58,553)		85,999		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/13/2026	05/08/2028	5	15,531,371	303.75		472,833		381,012		404,153			(92,803)		98,397		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/12/2026	05/10/2028	3	12,775,218	303.75		379,531		305,676		332,433			(75,002)		81,074		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2026	06/06/2028	1	13,840,837	304.1		408,305		344,367		362,141			(65,262)		89,830		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/03/2026	05/30/2028	2	11,240,104	306.86		333,009		277,674		249,616			(56,389)		72,535		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/07/2026	05/05/2028	4	11,603,591	303.34		345,806		277,689		307,747			(69,147)		73,325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/11/2026	06/07/2028	2	14,778,101	304.1		436,694		368,438		386,698			(69,672)		95,991		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/29/2026	06/26/2028	3	17,010,324	301.01		505,343		440,874		543,969			(65,968)		112,182		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/01/2026	06/01/2028	4	13,434,957	307.8		402,502		336,510		282,814			(66,366)		86,841		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/01/2026	03/31/2028	2	15,185,032	296.4		453,274		341,099		571,062			(112,489)		93,031		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2026	05/19/2028	3	15,066,219	302.62		449,806		368,606		419,202			(81,860)		96,342		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/03/2026	05/22/2028	5	15,685,991	304.85		467,947		386,343		386,926			(83,182)		100,557		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/22/2026	06/20/2028	2	16,361,093	304.52		484,210		417,704		429,756			(68,678)		107,389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/21/2026	05/15/2028	6	12,059,788	303.96		355,361		289,681		311,432			(66,598)		76,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2026	05/25/2028	1	8,328,622	304.85		246,527		203,579		206,256			(43,999)		53,525		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2026	05/16/2028	2	14,178,931	303.96		419,529		341,744		366,156			(79,067)		90,440		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2026	05/24/2028	1	12,408,321	304.85		367,286		303,213		307,288			(65,641)		79,677		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/21/2026	04/13/2028	4	11,223,450	300.05		333,680		258,197		350,599			(76,394)		69,571		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2026	04/04/2028	1	7,403,134	296.1		220,613		166,746		282,868			(54,476)		45,521		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/16/2026	06/16/2028	4	12,858,492	304.2		378,977		325,029		341,581			(54,753)		84,131		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/19/2026	05/19/2028	3	12,354,538	303.39		363,015		297,012		330,162			(66,404)		79,002		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/19/2026	05/18/2028	5	15,115,862	303.87		443,182		362,285		393,340			(81,323)		96,578		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ZS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2026	04/18/2028	1	11,039,477	299.82		328,976		255,318		350,976			(74,604)		68,735		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/09/2026	04/05/2028	2	9,407,062	296.1		280,431		212,065		360,355			(69,140)		57,895		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/02/2026	06/30/2028	6	14,062,303	302.44		413,279		362,195		420,768			(51,570)		93,032		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2026	04/03/2028	4	11,083,705	296.1		332,803		251,654		423,499			(81,913)		68,090		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2026	06/15/2028	4	13,474,977	304.61		395,390		338,120		349,904			(57,674)		88,094		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/13/2026	05/12/2028	4	14,677,246	305.42		433,432		350,932		348,766			(83,017)		93,303		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2026	06/21/2028	3	18,545,721	304.52		548,734		473,480		488,909			(77,720)		121,825		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/27/2026	05/23/2028	2	11,767,774	304.85		348,335		287,496		291,425			(62,310)		75,501		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/28/2026	05/26/2028	4	19,800,197	305.99		593,334		493,709		459,561			(101,443)		127,354		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2026	06/27/2028	2	17,421,791	301.01		515,999		450,219		557,127			(67,524)		114,986		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2026	06/28/2028	1	14,264,387	301.01		422,226		368,362		456,157			(55,298)		94,221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2026	04/19/2028	1	11,574,941	299.82		346,091		268,707		368,026			(78,378)		72,133		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5138$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/28/2026	09/28/2028	3	18,947,164	304.04		546,942		546,359		545,280			(1,292)		133,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2026	09/13/2028	2	15,453,418	304.78		452,918		443,028		427,958			(11,677)		108,068		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/14/2026	09/14/2028	5	16,189,785	303.8		475,493		466,030		469,047			(10,141)		113,297		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5138$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/30/2026	09/29/2028	2	18,304,207	303.17		537,419		537,419		549,566			(522)		129,430		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/15/2026	09/15/2028	5	20,842,990	304.04		610,180		598,802		603,039			(12,241)		145,962		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/22/2026	09/15/2028	5	24,598,633	304.04		725,413		713,034		702,652			(13,672)		172,263		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5138$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/21/2026	09/21/2028	5	16,575,134	305.53		485,356		480,295		440,987			(5,736)		116,560		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/06/2026	07/06/2028	7	20,739,133	302.86		601,554		531,862		610,275			(70,355)		137,846		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/08/2026	07/03/2028	4	15,262,941	302.12		451,528		397,614		466,721			(55,451)		101,211		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/09/2026	07/07/2028	6	15,135,043	301.82		446,552		397,637		470,378			(50,412)		100,675		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/08/2026	07/07/2028	5	14,076,761	302.11		409,573		362,608		431,857			(47,434)		93,636		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/07/2026	06/30/2028	4	14,955,927	302.12		443,864		390,967		455,872			(54,138)		98,943		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/09/2026	06/30/2028	6	22,253,400	302.04		657,313		576,585		680,532			(81,646)		147,221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2026	07/21/2028	8	16,091,414	301.77		473,558		430,889		503,356			(44,307)		108,191		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/04/2026	08/02/2028	2	16,156,319	302.21		476,716		438,793		496,386			(39,662)		109,610		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2026	07/27/2028	7	16,541,024	301.43		484,067		442,235		527,307			(42,396)		111,718		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/19/2026	08/11/2028	4	12,827,650	306.12		378,004		354,662		325,891			(24,732)		87,608		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2026	08/22/2028	4	19,964,893	305.67		588,672		558,838		521,190			(32,076)		137,450		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2026	07/19/2028	1	17,033,656	300.95		504,196		454,399		554,935			(51,589)		114,352		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2026	07/17/2028	11	16,616,106	300.95		494,201		445,843		541,294			(49,844)		111,379		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2026	08/04/2028	6	19,841,030	303.87		589,403		545,516		562,739			(44,870)		134,809		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/05/2026	08/03/2028	7	21,094,940	302.66		633,131		584,233		635,415			(49,653)		143,222		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/12/2026	08/04/2028	23	14,265,427	304.12		430,404		402,550		398,928			(29,182)		96,926		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/29/2026	07/10/2028	6	16,958,490	301.79		498,973		445,144		528,744			(55,257)		113,066		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/13/2026	08/11/2028	6	22,302,791	305.99		658,266		615,342		568,891			(43,940)		152,320		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/03/2026	07/31/2028	6	14,657,694	302.21		435,129		400,587		451,145			(35,933)		99,295		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/12/2026	08/10/2028	7	17,483,417	305.85		516,253		481,426		449,457			(35,515)		119,318		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2026	07/14/2028	6	22,218,296	302.33		652,614		584,894		673,747			(68,614)		148,590		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2026	07/20/2028	7	14,897,108	301.01		453,589		410,196		483,839			(43,957)		100,085		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2026	08/15/2028	3	20,310,304	306.07		600,774		564,510		528,280			(38,510)		139,119		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/19/2026	08/18/2028	7	18,783,531	305		553,060		522,563		506,449			(31,448)		128,942		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/29/2026	07/28/2028	4	20,802,955	300.34		619,633		567,357		701,445			(53,289)		140,608		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2026	08/14/2028	5	17,442,546	306.07		513,867		482,951		444,918			(32,615)		119,388		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2026	08/25/2028	6	15,015,495	305.07		442,696		421,813		404,853			(21,495)		103,599		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5138S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/22/2028	3	20,728,258	305.41		607,023		602,447		560,181			(5,670)		145,866		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2026	09/20/2028	2	24,230,349	305.01		708,128		699,426		663,000			(11,512)		170,275		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2026	09/01/2028	5	11,773,429	304.33		347,640		334,753		330,390			(13,470)		81,639		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5138S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2026	09/22/2028	5	14,184,524	306.26		409,233		407,695		357,186			(3,157)		99,818		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2026	09/18/2028	5	15,934,955	305.01		468,837		463,297		444,443			(7,055)		111,825		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2026	09/08/2028	7	16,229,086	305.57		472,059		458,883		425,952			(13,811)		113,094		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/01/2028	6	15,528,749	305.31		456,579		442,337		413,183			(16,497)		107,678		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2026	08/25/2028	3	24,433,559	305.05		721,652		688,437		658,899			(34,415)		168,579		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2026	09/05/2028	4	10,681,767	305.41		313,733		304,282		284,216			(11,078)		74,279		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2026	08/29/2028	2	17,549,728	305.34		517,487		496,259		466,957			(23,233)		121,432		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/25/2026	08/21/2028	6	17,838,627	305.67		523,090		496,695		465,683			(28,183)		122,722		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/14/2026	09/11/2028	4	20,274,796	304.78		590,931		578,137		558,822			(14,975)		141,586		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/31/2026	08/31/2028	7	19,609,197	304.97		572,825		550,662		532,632			(23,003)		135,876		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2026	09/01/2028	4	12,343,926	304.36		368,292		355,435		347,704			(13,834)		85,594		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/16/2026	08/28/2028	8	18,463,454	305.34		540,436		518,814		491,269			(23,541)		127,663		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2026	09/15/2028	6	9,627,306	305.29		280,593		276,957		258,085			(4,713)		67,419		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/22/2026	09/19/2028	2	22,112,981	305.01		646,700		638,772		606,419			(10,467)		155,288		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/14/2026	09/08/2028	6	16,699,122	304.99		487,934		474,990		459,496			(13,720)		116,370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5138S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/29/2026	09/22/2028	6	17,077,162	305.9		494,591		490,218		440,267			(5,109)		120,173		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/03/2026	08/25/2028	5	11,226,665	305.21		330,760		316,811		300,478			(15,171)		77,458		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2026	09/08/2028	2	10,083,800	304.73		295,467		288,645		277,957			(8,001)		70,270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2026	09/07/2028	1	15,903,664	305.41		467,568		453,457		425,976			(16,562)		110,748		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5138SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2026	09/27/2028	2	16,816,158	305.98		489,084		487,745		451,661			(3,325)		118,745		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5138SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/30/2026	09/25/2028	4	13,351,656	305.98		374,892		374,056		334,745			(2,011)		94,151		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/08/2026	09/01/2028	5	18,248,455	305.41		535,923		519,904		483,723			(18,309)		126,537		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5138SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2026	09/26/2028	3	23,146,068	305.98		668,374		666,634		569,304			(4,370)		163,331		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2026	07/11/2028	3	17,614,277	301.79		519,704		463,322		549,231			(58,185)		117,529		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/08/2026	07/07/2028	5	15,478,848	300.89		462,730		410,594		502,733			(52,966)		102,962		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2026	07/13/2028	7	15,404,410	301.62		457,132		409,007		484,911			(48,665)		102,942		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/27/2026	07/26/2028	2	15,100,148	301.72		445,415		405,704		475,299			(41,312)		101,910		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/29/2026	07/21/2028	6	20,983,163	302.77		611,556		554,612		625,754			(57,914)		141,080		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/30/2026	07/24/2028	5	20,946,004	301.72		614,121		559,635		659,306			(56,449)		141,150		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2026	07/14/2028	5	13,788,849	301.76		404,725		364,183		431,266			(41,906)		92,216		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2026	07/25/2028	2	13,968,627	301.72		411,928		375,155		439,683			(38,254)		94,202		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2026	07/14/2028	4	13,502,717	302.24		397,921		356,175		412,896			(42,244)		90,303		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2026	07/28/2028	4	13,534,438	301.61		404,570		371,987		428,723			(33,991)		91,480		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/11/2026	08/07/2028	5	19,581,175	304.82		583,765		543,066		529,958			(42,569)		133,339		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/05/2026	08/01/2028	4	14,305,127	302.21		423,043		389,419		440,326			(35,135)		96,979		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2026	07/28/2028	5	13,729,601	300.63		405,799		371,006		456,314			(35,308)		92,799		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2026	07/21/2028	7	14,004,718	302.25		413,997		374,621		428,279			(39,912)		94,161		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/11/2026	08/08/2028	2	19,623,999	304.82		579,180		538,619		531,117			(42,699)		133,729		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/13/2026	08/11/2028	6	12,837,721	305.94		378,965		353,797		328,744			(25,692)		87,677		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/18/2026	08/18/2028	7	17,500,335	304.98		516,770		487,335		471,931			(30,114)		120,133		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/20/2026	08/17/2028	5	19,726,841	306.21		571,513		538,241		499,240			(34,037)		135,319		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/27/2026	08/24/2028	4	15,754,648	304.97		465,599		442,928		426,430			(23,260)		108,621		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2026	07/12/2028	1	17,746,906	301.79		523,534		466,800		554,903			(58,567)		118,505		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2026	08/09/2028	3	22,116,752	304.82		652,559		606,995		598,582			(47,969)		150,827		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/10/2026	08/04/2028	4	14,626,265	303.35		434,631		401,441		425,942			(33,694)		99,377		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/24/2026	08/18/2028	4	14,707,156	304.71		437,328		414,663		402,456			(24,212)		100,959		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2026	07/18/2028	1	13,398,357	300.95		396,591		357,368		436,501			(40,634)		89,879		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/24/2026	08/23/2028	4	19,309,675	305.67		569,182		540,408		504,086			(30,923)		133,035		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2026	08/30/2028	4	22,225,032	305.34		655,470		628,703		593,009			(29,287)		153,892		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2026	08/16/2028	1	23,865,946	306.07		706,432		663,794		610,079			(45,296)		163,593		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2026	09/12/2028	1	14,981,828	304.78		438,968		429,320		415,420			(11,394)		104,697		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5138SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2026	09/29/2028	1	16,957,262	303.82		493,456		493,456		493,456					119,906		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2026	07/05/2028	1	18,327,444	302.12		542,492		477,839		560,472			(66,518)		121,722		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/06/2028	1	18,531,062	305.41		544,813		528,349		493,068			(19,325)		128,954		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/19/2026	1	249,535	207.48	21,161			524		33,288			(7,903)		285		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/09/2026	1	377,412	206.82	32,005			354		51,253			(12,002)		296		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2024	10/16/2026	1	193,863	207.3	16,459			341		25,978			(6,164)		203		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2026	1	288,679	205.42	25,000			962		42,118			(9,349)		407		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/23/2026	1	28,956	207.3	2,499			76		3,903			(935)		36		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/14/2026	1	332,374	205.75	30,080			3,062		49,623			(11,234)		753		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2026	1	57,977	208.33	5,201			286		7,612			(1,940)		97		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2026	1	316,607	206.86	28,558			1,687		44,198			(10,680)		550		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/06/2024	12/07/2026	1	379,684	207.54	33,640			3,100		52,624			(12,563)		819		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/01/2024	11/03/2026	1	50,618	205.58	4,475			203		7,370			(1,669)		77		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/24/2024	10/23/2026	1	412,254	206.88	35,289			1,071		56,520			(13,215)		517		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/09/2024	10/09/2026	1	253,568	206.25	21,629			238		35,246			(8,089)		199		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/29/2024	12/01/2026	1	51,077	209.81	4,576			383		6,415			(1,707)		105		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/26/2024	12/24/2026	1	610,256	203.67	56,022			6,500		98,862			(21,008)		1,472		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/25/2024	10/23/2026	1	295,175	206.02	25,326			770		41,885			(9,497)		370		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/02/2024	10/02/2026	1	261,219	206.35	20,950			29		35,944			(7,835)		97		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/26/2024	11/25/2026	1	482,069	209.57	43,627			3,305		60,885			(16,338)		944		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/17/2024	12/17/2026	1	554,357	204.39	50,225			5,312		87,145			(18,783)		1,281		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/19/2024	12/18/2026	1	312,537	202.05	28,691			3,087		53,287			(10,744)		727		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/01/2024	10/30/2026	1	346,530	205.58	30,495			1,221		50,282			(11,436)		497		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/21/2024	10/21/2026	1	75,994	206.74	6,505			179		10,464			(2,433)		91		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/18/2024	11/18/2026	1	126,553	207.38	11,453			755		17,376			(4,283)		232		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/27/2024	12/29/2026	1	61,187	203.49	5,629			688		10,010			(2,099)		152		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/11/2024	10/12/2026	1	216,621	206.82	18,434			279		29,504			(6,885)		196		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/29/2024	11/30/2026	1	407,329	209.81	36,456			3,009		51,120			(13,615)		833		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/02/2024	12/02/2026	1	82,309	209.04	7,433			633		10,692			(2,780)		171		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/07/2024	11/06/2026	1	119,084	207.56	10,610			528		16,076			(3,973)		190		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/03/2024	10/02/2026	1	172,560	206.18	13,977			19		23,917			(5,234)		64		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/08/2024	10/08/2026	1	230,088	205.59	19,488			187		32,787			(7,288)		170		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/08/2024	11/06/2026	1	319,648	208.33	28,577			1,423		41,810			(10,716)		509		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313M$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2026	1	158,213	207.3	13,401			239		21,169			(5,011)		155		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/24/2026	1	310,467	203.49	28,408			3,300		50,606			(10,668)		749		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2024	12/18/2026	1	152,154	202.38	13,755			1,474		25,668			(5,144)		354		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/12/2026	1	516,839	206.57	47,136			2,719		72,926			(17,627)		887		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/11/2026	1	427,990	205.75	38,605			3,786		63,728			(14,477)		950		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/11/2026	1	75,813	205.94	6,778			664		11,205			(2,538)		168		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2026	1	151,751	205.97	13,567			1,323		22,414			(5,073)		337		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2026	1	148,480	206.75	13,363			899		20,906			(4,997)		275		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2024	11/20/2026	1	159,359	207.4	14,422			991		21,896			(5,393)		298		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2026	1	206,456	208.82	18,457			1,597		27,087			(6,902)		432		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/20/2026	1	375,264	209.4	34,187			2,361		47,508			(12,820)		701		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/05/2024	11/05/2026	1	369,025	206.57	32,917			1,583		51,774			(12,310)		579		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/15/2024	11/13/2026	1	176,233	206.42	15,879			943		25,025			(5,954)		306		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/25/2024	10/26/2026	1	158,455	206.02	13,643			469		22,532			(5,095)		211		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/04/2024	11/04/2026	1	161,495	205.77	14,260			666		23,352			(5,333)		250		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/04/2024	10/02/2026	1	439,645	206.57	36,930			51		59,968			(13,849)		163		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/11/2024	11/11/2026	1	88,717	207.38	7,976			449		12,119			(2,983)		150		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	333,883	206.65	29,782			2,864		48,012			(11,138)		736		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/06/2024	11/06/2026	1	136,523	206.57	12,287			608		18,089			(4,595)		217		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/11/2024	10/09/2026	1	421,000	206.13	36,845			408		58,739			(13,817)		331		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/13/2024	12/15/2026	1	110,342	205.75	9,997			1,030		16,485			(3,728)		252		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/27/2024	11/27/2026	1	292,716	209.69	26,257			2,064		36,853			(9,819)		583		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/05/2024	12/04/2026	1	115,199	208.22	10,287			908		15,506			(3,852)		243		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/28/2024	10/28/2026	1	286,482	206.18	24,924			924		40,566			(9,321)		397		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/31/2024	12/31/2026	1	478,389	203.34	43,629			5,461		78,743			(16,316)		1,201		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/15/2024	10/15/2026	1	197,320	206.71	16,713			321		27,053			(6,250)		200		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/11/2024	10/13/2026	1	38,690	206.82	3,296			54		5,273			(1,229)		37		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/30/2024	12/30/2026	1	45,473	202.83	4,143			513		7,612			(1,549)		114		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/27/2024	12/28/2026	1	458,642	203.49	42,149			5,102		74,988			(15,741)		1,132		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/06/2024	12/08/2026	1	92,482	207.54	8,203			766		12,827			(3,059)		201		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/18/2024	10/16/2026	1	335,400	207.48	28,375			588		44,608			(10,641)		351		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/08/2024	11/09/2026	1	146,599	208.33	13,135			706		19,234			(4,906)		243		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/20/2024	12/18/2026	1	246,920	202.92	22,569			2,431		40,890			(8,463)		574		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/20/2026	1	392,394	208.8	35,629			2,457		50,933			(13,343)		733		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2026	1	217,792	207.76	19,384			1,704		29,859			(7,249)		460		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2024	10/01/2026	1	359,166	206.29	28,661					49,493			(10,719)		94		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2026	1	42,029	206.92	3,732			354		5,977			(1,396)		92		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/05/2026	1	102,884	206.57	8,663			48		14,075			(3,235)		60		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/30/2026	1	210,742	206.19	18,377			735		29,862			(6,882)		302		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/02/2026	1	180,732	205.58	15,959			702		26,297			(5,960)		272		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/13/2026	1	133,119	206.7	11,954			709		18,703			(4,477)		231		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2026	1	58,898	206.02	5,077			181		8,381			(1,893)		80		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/04/2026	1	184,125	207.54	16,258			1,437		25,446			(6,097)		389		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/30/2026	1	55,018	205.74	4,781			190		7,934			(1,788)		79		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2026	1	353,954	207.11	30,405			877		48,032			(11,371)		434		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/16/2026	1	101,882	207.27	8,589			177		13,673			(3,212)		107		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/27/2026	1	508,087	209.81	45,321			3,568		63,612			(16,996)		1,013		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/16/2026	1	122,784	206.42	11,100			702		17,484			(4,145)		220		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2026	1	82,680	204.44	7,483			781		12,956			(2,798)		190		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2026	1	138,234	202.92	12,704			1,431		22,961			(4,738)		330		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/21/2026	1	122,563	202.92	11,251			1,254		20,346			(4,202)		290		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2024	10/07/2026	1	57,627	206.07	4,898			40		8,056			(1,832)		40		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/14/2027	1	498,181	203.91	45,285			6,531		81,253			(16,935)		1,342		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2025	01/27/2027	1	213,154	206.59	18,779			3,044		31,930			(7,023)		609		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2027	1	249,876	209.65	21,539			5,178		35,008			(8,055)		868		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/17/2025	03/17/2027	1	64,514	210.33	5,587			1,282		8,742			(2,089)		219		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/26/2025	03/25/2027	1	135,469	210.33	11,691			2,814		18,492			(4,378)		470		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/29/2025	01/29/2027	1	101,902	205.36	9,018			1,487		15,968			(3,373)		293		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/30/2025	01/29/2027	1	84,378	206.42	7,451			1,233		12,733			(2,790)		243		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/28/2025	03/30/2027	1	56,787	210.39	4,844			1,198		7,768			(1,807)		200		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/02/2025	12/31/2026	1	97,308	203.35	8,612			1,082		16,017			(3,229)		244		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/28/2025	03/29/2027	2	289,325	210.39	24,835			6,116		39,551			(9,283)		1,016		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/03/2025	01/04/2027	1	343,278	203.77	30,620			4,001		55,851			(11,436)		880		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/31/2025	01/29/2027	1	188,441	205.61	16,602			2,752		29,284			(6,226)		542		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/22/2025	01/22/2027	1	411,702	205.01	36,889			5,726		65,008			(13,795)		1,150		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/11/2025	02/11/2027	1	151,960	207.54	13,828			2,526		22,232			(5,171)		460		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/25/2027	1	158,806	210.44	13,657			3,301		21,582			(5,121)		551		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2027	1	71,722	202.98	6,412			854		12,006			(2,398)		186		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/10/2027	1	76,385	210.52	6,485			1,425		10,205			(2,425)		254		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2027	1	133,158	205.89	12,051			2,069		20,560			(4,507)		391		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/01/2027	1	169,142	205.61	14,969			2,533		26,352			(5,590)		493		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2025	03/12/2027	1	137,317	208.43	11,809			2,628		19,911			(4,416)		459		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2027	1	162,654	203.35	14,558			1,960		26,903			(5,444)		424		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/05/2027	1	235,168	205.95	21,330			3,742		36,286			(7,999)		696		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/05/2027	1	235,272	210.16	20,233			4,332		31,715			(7,588)		769		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2027	1	93,543	205.95	8,522			1,533		14,480			(3,178)		281		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/01/2027	1	57,467	210.31	4,982			1,035		7,678			(1,861)		185		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2027	1	216,397	211.48	18,372			4,568		28,391			(6,871)		764		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/04/2025	03/04/2027	1	153,683	209.12	13,078			2,767		21,562			(4,891)		501		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/26/2027	1	225,737	210.31	19,481			3,982		30,068			(7,305)		721		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2025	03/18/2027	1	328,302	209.98	28,497			6,576		45,109			(10,657)		1,117		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/15/2027	1	408,078	205.56	36,441			5,343		62,803			(13,665)		1,105		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/19/2027	1	513,313	209.72	46,044			8,967		69,605			(17,267)		1,601		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	01/28/2027	1	349,112	205.21	30,827			5,039		54,985			(11,528)		1,001		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/12/2027	1	471,116	207.3	42,542			7,885		69,584			(15,953)		1,433		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/16/2027	1	66,783	207.3	6,057			1,150		9,904			(2,259)		206		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/11/2027	1	184,490	202.37	16,770			2,353		31,640			(6,263)		490		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/24/2027	2	166,937	210.05	14,801			2,970		22,436			(5,538)		530		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2025	02/04/2027	1	162,382	205.79	14,614			2,529		25,186			(5,465)		479		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/05/2027	1	267,170	209.01	22,923			4,901		37,671			(8,584)		873		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/08/2027	2	339,131	210.16	29,047			6,338		45,851			(10,896)		1,119		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/26/2027	1	135,567	209.31	11,903			2,430		18,790			(4,457)		433		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2025	03/12/2027	1	213,987	208.31	18,403			4,112		31,178			(6,892)		715		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2027	1	330,264	203.31	29,559			4,020		54,725			(11,054)		864		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/08/2027	1	202,465	202.37	18,343			2,508		34,642			(6,879)		530		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2025	01/26/2027	2	236,644	205.35	21,544			3,465		37,011			(8,052)		673		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/22/2027	1	207,729	205.35	18,446			2,879		32,385			(6,917)		580		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2025	03/03/2027	1	102,565	210.16	8,851			1,860		13,815			(3,310)		333		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/05/2027	1	111,888	206.14	10,025			1,756		17,152			(3,754)		331		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/12/2027	1	77,630	202.37	7,064			999		13,329			(2,635)		207		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/22/2027	1	139,341	209.72	12,541			2,484		18,950			(4,683)		439		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T55 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2025	03/05/2027	1	93,818	208.91	8,068			1,718		13,275			(3,017)		307		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2027	1	88,040	209.22	7,756			1,577		12,238			(2,901)		281		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/08/2027	1	153,562	205.95	13,974			2,499		23,756			(5,219)		460		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2027	1	60,314	210.16	5,211			1,138		8,167			(1,943)		200		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/19/2027	1	160,101	208.58	14,569			2,822		22,670			(5,448)		499		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/19/2027	1	178,555	210.2	15,320			3,571		24,355			(5,737)		609		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2025	02/12/2027	1	381,946	207.67	34,910			6,461		55,649			(13,073)		1,161		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/15/2027	1	75,525	205.11	6,707			982		11,812			(2,512)		204		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2027	1	79,780	206.71	7,244			1,313		12,031			(2,709)		241		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/31/2025	02/02/2027	1	81,605	205.61	7,222			1,230		12,722			(2,693)		239		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/23/2025	01/22/2027	1	257,967	205.55	23,036			3,591		39,959			(8,627)		721		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/03/2025	12/31/2026	1	200,705	203.77	17,823			2,243		32,554			(6,693)		504		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/19/2025	03/19/2027	1	348,216	210.29	30,434			7,065		47,323			(11,382)		1,188		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/11/2025	03/11/2027	1	177,538	209.23	15,020			3,322		24,962			(5,617)		591		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/14/2025	03/16/2027	1	115,764	209.32	10,037			2,289		16,288			(3,743)		392		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/18/2025	02/18/2027	1	170,838	207.72	15,563			2,993		24,977			(5,820)		531		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/14/2025	03/25/2027	2	442,916	210.39	35,974			8,732		60,325			(13,552)		1,538		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/13/2025	01/13/2027	1	56,022	203.27	5,104			729		9,333			(1,909)		150		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/15/2025	01/15/2027	1	111,083	204.52	9,964			1,451		17,740			(3,726)		301		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/05/2025	02/05/2027	1	207,626	206.16	18,520			3,231		31,788			(6,926)		615		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	03/21/2025	03/19/2027	1	245,689	209.75	20,933			4,886		34,102			(7,850)		838		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313R$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/24/2025	01/25/2027	1	301,728	205.35	26,884			4,290		47,160			(10,040)		854		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	02/25/2025	02/25/2027	1	189,110	210.12	16,623			3,357		25,360			(6,216)		602		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	03/14/2025	03/12/2027	1	158,658	209.32	13,692			3,064		22,244			(5,135)		530		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	02/12/2025	02/12/2027	1	167,807	207.54	15,489			2,851		24,970			(5,792)		510		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/17/2025	06/17/2027	1	249,291	208.07	20,891			7,442		39,712			(7,813)		1,052		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/20/2025	05/20/2027	1	264,419	207.36	22,105			7,014		42,175			(8,267)		1,054		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/17/2025	04/19/2027	1	144,601	205.55	11,756			3,230		23,946			(4,384)		537		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/24/2025	04/23/2027	1	107,051	205.87	8,682			2,443		17,588			(3,251)		401		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/23/2025	05/24/2027	1	215,955	206.78	18,140			5,872		35,265			(6,775)		868		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/04/2025	04/02/2027	1	398,632	205.08	31,372			7,930		66,173			(11,765)		1,415		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/23/2025	.05/26/2027	1	44,248	206.78	3,721			1,211		7,235			(1,386)		179		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/09/2025	.05/10/2027	2	132,655	206.35	11,320			3,579		21,729			(4,395)		517		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/01/2025	.04/30/2027	1	147,160	206.15	11,626			3,383		24,075			(4,354)		561		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/26/2025	.06/25/2027	1	358,164	208.33	28,975			10,671		56,948			(10,851)		1,535		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/06/2025	.05/06/2027	1	288,247	206.26	23,319			6,951		47,215			(8,721)		1,114		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/15/2025	.05/14/2027	1	187,773	206.92	15,735			4,883		30,269			(5,893)		739		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/22/2025	.04/22/2027	1	106,062	205.74	8,570			2,390		17,490			(3,205)		396		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/13/2025	.05/13/2027	1	100,926	206.41	8,528			2,624		16,532			(3,189)		396		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/09/2025	.04/09/2027	1	119,359	205.33	9,931			2,592		19,754			(3,714)		432		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/20/2025	.06/17/2027	1	300,483	208.21	24,850			8,902		47,657			(9,332)		1,268		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/07/2025	.05/07/2027	1	221,284	206.55	17,968			5,381		35,914			(6,720)		857		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/07/2027	1	135,161	207.68	11,502			3,940		21,653			(4,296)		559		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/07/2027	1	47,834	206.36	3,951			1,188		7,816			(1,480)		185		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/25/2027	1	82,720	208.03	6,733			2,470		13,285			(2,518)		354		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2027	1	116,962	207.68	9,965			3,422		18,749			(3,717)		485		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/14/2027	1	208,888	208.32	17,567			6,186		32,921			(6,561)		876		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2027	1	206,730	211.08	17,179			4,295		27,578			(6,425)		732		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2027	1	107,791	207.44	9,054			2,861		17,139			(3,386)		429		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2027	1	87,329	207.68	7,379			2,544		14,008			(2,760)		363		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/07/2025	04/07/2027	1	106,836	204.31	8,611			2,224		18,269			(3,220)		384		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2027	1	300,902	203.72	24,162			6,273		52,477			(9,036)		1,085		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2027	1	196,114	210.91	16,454			4,136		26,358			(6,153)		696		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313II$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUII/SFPU8MPRO8K5P83	.05/22/2025	.05/21/2027	1	98,280	206.62	8,256			2,645		16,088			(3,092)		393		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUII/SFPU8MPRO8K5P83	.04/10/2025	.04/09/2027	1	79,763	204.48	6,469			1,695		13,584			(2,422)		288		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUII/SFPU8MPRO8K5P83	.04/29/2025	.04/29/2027	1	66,165	206.34	5,234			1,510		10,752			(1,957)		252		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313II$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUII/SFPU8MPRO8K5P83	.05/16/2025	.05/14/2027	1	317,769	207.25	26,629			8,276		50,621			(9,986)		1,250		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUII/SFPU8MPRO8K5P83	.06/13/2025	.06/11/2027	1	345,481	208.32	28,986			10,129		54,310			(10,870)		1,441		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUII/SFPU8MPRO8K5P83	.04/04/2025	.04/06/2027	1	157,250	205.08	12,423			3,191		26,198			(4,633)		564		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUII/SFPU8MPRO8K5P83	.05/30/2025	.06/01/2027	1	190,676	207.4	15,807			5,276		30,680			(5,895)		779		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUII/SFPU8MPRO8K5P83	.05/02/2025	.04/30/2027	1	278,129	206.53	22,612			6,590		44,918			(8,479)		1,060		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUII/SFPU8MPRO8K5P83	.05/28/2025	.05/28/2027	1	123,772	206.91	10,409			3,417		20,175			(3,893)		502		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUII/SFPU8MPRO8K5P83	.06/02/2025	.06/02/2027	1	73,635	207.63	6,156			2,063		11,767			(2,302)		302		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUII/SFPU8MPRO8K5P83	.06/27/2025	.06/28/2027	1	89,309	208.41	7,207			2,677		14,200			(2,692)		385		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/11/2025	06/11/2027	1	86,296	208.1	7,257			2,522		13,669			(2,714)		360		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/21/2025	05/21/2027	1	131,086	206.84	11,037			3,517		21,301			(4,128)		524		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/16/2025	06/16/2027	1	74,076	208.31	6,208			2,200		11,697			(2,321)		312		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/16/2025	04/16/2027	1	37,913	205.16	3,082			834		6,347			(1,153)		140		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/04/2025	06/04/2027	1	51,214	207.33	4,241			1,433		8,281			(1,586)		211		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/03/2025	06/03/2027	1	92,328	207.69	7,746			2,607		14,735			(2,897)		379		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/20/2025	06/21/2027	1	116,526	208.21	9,683			3,503		18,539			(3,616)		496		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/29/2025	05/28/2027	1	154,033	207.14	12,816			4,225		24,907			(4,799)		625		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/25/2025	04/26/2027	1	252,954	205.88	20,489			5,834		41,662			(7,652)		955		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/06/2025	06/04/2027	1	400,880	207.68	34,035			11,564		64,021			(12,763)		1,649		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/18/2025	06/17/2027	1	389,603	207.98	32,415			11,596		62,259			(12,139)		1,644		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313II$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUII/SFPU8MPRO8K5P83	.05/23/2025	.05/21/2027	1	486,706	206.78	40,737			13,072		79,236			(15,276)		1,944		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUII/SFPU8MPRO8K5P83	.06/05/2025	.06/04/2027	1	336,952	207.26	28,001			9,501		54,586			(10,486)		1,386		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUII/SFPU8MPRO8K5P83	.04/28/2025	.04/28/2027	1	115,484	206.16	9,216			2,646		18,858			(3,446)		438		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUII/SFPU8MPRO8K5P83	.04/17/2025	.04/16/2027	2	748,722	205.55	60,914			16,623		123,689			(22,914)		2,757		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUII/SFPU8MPRO8K5P83	.04/15/2025	.04/15/2027	1	197,321	205.38	16,161			4,351		32,755			(6,044)		725		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUII/SFPU8MPRO8K5P83	.04/23/2025	.04/23/2027	1	239,283	205.75	19,549			5,478		39,482			(7,311)		897		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUII/SFPU8MPRO8K5P83	.06/27/2025	.06/29/2027	1	77,837	208.41	6,289			2,341		12,384			(2,346)		336		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUII/SFPU8MPRO8K5P83	.04/04/2025	.04/05/2027	1	324,827	205.08	25,629			6,557		54,084			(9,571)		1,163		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUII/SFPU8MPRO8K5P83	.04/04/2025	.03/22/2027	1	84,609	209.76	5,159			1,245		11,766			(1,964)		291		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUII/SFPU8MPRO8K5P83	.04/25/2025	.04/23/2027	1	248,337	205.88	20,041			5,647		40,777			(7,515)		931		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313II$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUII/SFPU8MPRO8K5P83	.05/27/2025	.05/27/2027	1	96,951	207.24	8,105			2,650		15,609			(3,031)		392		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/25/2025	04/27/2027	1	82,602	205.88	6,691			1,912		13,613			(2,495)		313		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/12/2025	06/11/2027	1	268,639	208.43	22,297			7,781		42,069			(8,350)		1,120		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/10/2025	06/10/2027	1	395,891	207.95	33,492			11,594		62,947			(12,525)		1,648		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/16/2025	05/17/2027	1	189,222	207.25	15,895			4,985		30,219			(5,936)		749		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/30/2025	04/30/2027	1	183,030	206.36	14,404			4,175		29,724			(5,387)		697		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/23/2025	06/23/2027	1	170,833	208.26	13,940			5,074		27,145			(5,213)		729		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/12/2025	05/12/2027	1	315,414	206.71	26,495			8,116		51,129			(9,908)		1,235		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/21/2025	04/21/2027	1	79,860	205.03	6,381			1,771		13,472			(2,386)		298		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/13/2025	06/15/2027	1	100,215	208.32	8,438			2,979		15,814			(3,147)		421		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/11/2025	04/12/2027	1	98,734	204.98	8,205			2,178		16,568			(3,064)		360		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/30/2025	05/28/2027	1	1,044,938	207.4	86,312			28,492		167,504			(32,367)		4,237		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.04/11/2025	.04/09/2027	1	433,518	204.98	35,895			9,420		72,571			(13,461)		1,568		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.06/30/2025	.06/30/2027	1	129,038	208.66	10,375			3,876		20,375			(3,880)		558		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.04/03/2025	.04/02/2027	1	78,881	209.83	6,381			1,611		11,059			(2,390)		280		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.06/20/2025	.06/22/2027	1	37,502	208.21	3,116			1,130		5,974			(1,162)		160		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.05/09/2025	.05/07/2027	1	433,620	206.35	35,644			10,732		70,853			(13,366)		1,679		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.05/14/2025	.05/14/2027	1	95,042	205.97	8,060			2,491		15,815			(3,014)		374		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.05/09/2025	.05/11/2027	1	123,912	206.35	10,210			3,114		20,309			(3,808)		484		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.06/24/2025	.06/24/2027	1	193,038	208.33	15,791			5,770		30,674			(5,905)		826		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.05/23/2025	.05/25/2027	1	122,047	206.78	10,252			3,328		19,943			(3,823)		492		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.06/27/2025	.06/25/2027	1	589,235	208.41	47,433			17,493		93,453			(17,788)		2,525		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.05/02/2025	.05/03/2027	1	203,349	206.53	16,573			4,878		32,943			(6,189)		780		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$/I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/02/2025	05/04/2027	1	144,243	206.53	11,770			3,476		23,382			(4,390)		555		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2025	04/20/2027	1	36,142	205.55	2,942			811		5,989			(1,096)		134		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/17/2025	09/17/2027	1	144,863	213.83	11,314			5,455		20,513			(4,231)		711		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/08/2025	09/08/2027	1	251,038	212.18	19,481			9,152		37,354			(7,285)		1,217		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/23/2027	1	192,654	210.44	15,855			6,460		29,187			(5,946)		867		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/13/2025	08/13/2027	1	121,636	212.15	9,743			4,229		17,674			(3,644)		567		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2025	09/28/2027	1	102,542	214.12	8,214			4,084		14,530			(3,063)		511		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$/I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/28/2025	07/28/2027	1	97,092	209.88	8,039			3,313		15,059			(3,006)		441		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	08/03/2027	1	103,200	209.12	8,370			3,518		16,512			(3,121)		473		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2025	08/16/2027	1	106,012	211.85	8,608			3,777		15,626			(3,215)		496		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2025	07/30/2027	1	152,090	209	12,654			5,271		24,350			(4,739)		693		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/29/2025	08/27/2027	1	140,270	214.01	11,123			5,077		19,329			(4,171)		668		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	07/15/2025	07/15/2027	1	133,411	208.89	11,086			4,371		21,159			(4,146)		593		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/14/2025	08/13/2027	1	314,948	211.64	25,479			11,105		46,612			(9,542)		1,468		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	07/03/2025	07/02/2027	2	556,981	209.63	45,558			17,264		85,162			(17,091)		2,417		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/08/2025	08/10/2027	1	84,286	210.82	6,852			2,946		12,803			(2,556)		391		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/29/2025	08/31/2027	1	135,451	214.01	10,782			4,953		18,746			(4,021)		649		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	07/11/2025	07/12/2027	1	446,309	210.08	36,820			14,384		67,794			(13,751)		1,972		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	09/03/2025	09/03/2027	1	70,706	212.93	5,614			2,599		10,196			(2,100)		340		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	07/16/2025	07/16/2027	1	158,937	209.63	13,112			5,187		24,603			(4,904)		707		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	07/22/2025	07/22/2027	1	121,639	210.16	9,914			4,004		18,574			(3,707)		547		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	07/30/2025	07/30/2027	1	57,070	524.74	4,708			1,953		8,829			(1,761)		260		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/12/2025	.09/14/2027	1	89,850	213.45	7,044			3,367		12,857			(2,627)		439		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/15/2025	.08/13/2027	1	195,844	211.85	15,863			6,924		28,770			(5,949)		913		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/02/2025	.08/30/2027	2	154,781	214.01	12,327			5,657		21,391			(4,613)		740		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/05/2025	.08/05/2027	1	93,566	209.87	7,570			3,202		14,615			(2,831)		430		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/08/2025	.08/06/2027	1	82,126	210.82	6,652			2,839		12,434			(2,495)		378		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/29/2025	.09/29/2027	1	97,800	213.77	7,804			3,892		14,044			(2,919)		488		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/18/2025	.08/18/2027	1	203,407	211.44	16,557			7,301		30,450			(6,192)		955		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/24/2025	.07/23/2027	1	537,547	210.44	44,348			18,045		81,438			(16,608)		2,420		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/18/2025	.09/17/2027	1	181,117	213.51	14,218			6,883		25,936			(5,324)		889		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/07/2025	.08/06/2027	1	208,575	210.15	16,832			7,174		32,308			(6,303)		961		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/22/2025	.08/23/2027	1	210,173	214.32	16,835			7,549		28,520			(6,287)		995		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/23/2025	09/23/2027	1	132,129	213.55	10,412			5,106		19,000			(3,894)		654		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/25/2025	09/24/2027	1	275,913	213.28	22,073			10,900		40,118			(8,266)		1,368		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/12/2025	09/10/2027	1	252,943	213.45	19,755			9,386		36,044			(7,408)		1,230		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/05/2025	09/07/2027	1	58,283	212.69	4,517			2,116		8,515			(1,685)		282		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/18/2025	07/20/2027	1	348,870	209.51	28,677			11,502		54,424			(10,695)		1,563		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/21/2025	07/21/2027	1	248,669	209.49	20,341			8,187		38,867			(7,607)		1,116		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/25/2025	07/27/2027	2	146,925	210.44	12,183			5,012		22,333			(4,559)		666		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/15/2025	08/17/2027	1	100,321	211.85	8,156			3,585		14,797			(3,042)		470		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/22/2025	09/22/2027	1	58,514	212.71	4,611			2,255		8,654			(1,724)		289		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/01/2025	07/01/2027	1	225,638	209.26	18,277			6,854		34,929			(6,835)		977		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/11/2025	09/10/2027	1	349,058	214.26	27,052			12,836		48,345			(10,131)		1,697		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	09/16/2025	09/16/2027	1	118,158	212.99	9,193			4,420		17,216			(3,438)		579		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	09/19/2025	09/17/2027	1	121,328	213.42	9,524			4,617		17,423			(3,572)		596		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	07/17/2025	07/16/2027	1	277,949	210	22,959			9,120		42,471			(8,598)		1,237		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	07/10/2025	07/09/2027	1	543,557	210.54	44,626			17,296		80,990			(16,712)		2,389		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	07/14/2025	07/14/2027	1	142,326	209.99	11,742			4,613		21,733			(4,391)		631		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	07/11/2025	07/09/2027	1	573,970	210.08	47,238			18,334		86,956			(17,714)		2,523		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	07/11/2025	07/13/2027	1	132,261	210.08	10,925			4,277		20,117			(4,074)		585		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	07/25/2025	07/26/2027	1	272,111	210.44	22,504			9,224		41,334			(8,404)		1,231		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/08/2025	08/09/2027	1	76,266	210.82	6,193			2,658		11,577			(2,313)		353		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	07/18/2025	07/16/2027	2	275,897	209.51	22,705			9,038		42,874			(8,526)		1,227		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/11/2025	08/11/2027	1	110,673	210.52	8,987			3,876		17,010			(3,361)		514		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/04/2025	08/04/2027	1	146,814	209.78	11,833			4,990		22,991			(4,425)		674		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/01/2025	07/30/2027	1	180,922	209.12	14,600			6,090		28,839			(5,475)		824		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/02/2025	07/02/2027	1	80,953	209.47	6,549			2,475		12,451			(2,449)		351		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/23/2025	07/23/2027	1	114,297	210.59	9,372			3,798		17,225			(3,505)		515		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/05/2025	09/03/2027	1	652,494	212.69	50,373			23,447		94,938			(18,890)		3,139		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/26/2025	08/26/2027	1	137,648	213.18	10,998			4,970		19,532			(4,113)		654		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/12/2025	08/12/2027	1	138,348	211.08	11,179			4,837		20,863			(4,180)		644		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/21/2025	08/20/2027	1	298,142	213.11	24,328			10,839		42,127			(9,111)		1,404		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/22/2025	08/20/2027	1	54,584	214.32	4,361			1,946		7,385			(1,635)		257		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/28/2025	08/27/2027	1	217,998	213.36	17,353			7,909		30,760			(6,498)		1,038		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/12/2025	09/13/2027	1	162,448	213.45	12,720			6,071		23,230			(4,750)		793		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/19/2025	08/19/2027	2	72,856	212.26	6,098			2,708		10,608			(2,285)		343		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	09/01/2027	1	55,948	214.01	4,459			2,052		7,749			(1,661)		268		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/27/2025	08/27/2027	1	68,936	213.58	5,501			2,494		9,651			(2,057)		328		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2025	09/10/2027	1	57,394	213.01	4,471			2,113		8,311			(1,672)		279		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/27/2025	08/25/2027	1	63,878	213.29	5,151			2,327		9,015			(1,932)		303		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2025	09/24/2027	1	125,528	214.12	10,017			4,953		17,712			(3,756)		622		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/09/2025	09/09/2027	1	245,489	212.64	19,197			9,045		35,989			(7,179)		1,192		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2025	09/03/2027	1	101,961	213.22	8,075			3,754		14,550			(3,024)		491		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/30/2025	09/30/2027	1	81,187	214.38	6,438			3,219		11,415			(2,408)		406		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/07/2025	07/07/2027	1	161,826	209.36	13,302			5,098		25,083			(4,975)		709		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/20/2025	08/20/2027	1	110,262	213.09	8,898			3,948		15,602			(3,328)		519		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/26/2025	09/27/2027	1	115,712	214.12	9,257			4,597		16,373			(3,457)		576		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/29/2025	07/29/2027	1	176,395	210.68	14,517			6,002		26,636			(5,429)		802		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/09/2025	07/09/2027	1	67,825	209.83	5,568			2,149		10,364			(2,082)		298		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/22/2025	08/24/2027	1	175,634	214.32	14,086			6,327		23,851			(5,253)		832		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/01/2025	08/02/2027	1	191,007	209.12	15,472			6,491		30,542			(5,778)		874		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/03/2025	07/06/2027	1	156,210	209.63	12,872			4,915		23,978			(4,794)		683		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/19/2025	09/20/2027	1	220,599	213.42	17,361			8,454		31,788			(6,484)		1,088		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/15/2025	09/15/2027	1	99,079	212.93	7,738			3,710		14,466			(2,894)		485		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/18/2025	07/19/2027	1	127,727	209.51	10,499			4,203		19,913			(3,921)		571		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/05/2025	12/03/2027	1	87,986	214.74	6,960			4,114		12,943			(2,610)		477		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/12/2025	12/14/2027	1	58,364	215.4	4,646			2,802		8,480			(1,733)		320		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/16/2025	10/15/2027	1	151,111	212.99	11,681			6,106		22,606			(4,374)		771		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/18/2025	12/17/2027	1	221,620	215.41	17,089			10,418		32,254			(6,400)		1,221		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/26/2025	11/26/2027	1	176,660	215.51	13,868			8,053		25,139			(5,186)		950		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/27/2025	10/27/2027	1	84,537	214.06	6,628			3,560		12,317			(2,479)		438		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/24/2025	10/22/2027	1	274,024	213.89	21,346			11,381		39,980			(8,005)		1,411		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/23/2025	10/22/2027	1	187,679	214.12	14,620			7,784		27,176			(5,475)		966		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/04/2025	11/04/2027	1	65,833	210.41	5,253			2,879		10,902			(1,965)		345		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/17/2025	10/19/2027	1	207,344	214.17	16,131			8,487		29,899			(6,016)		1,063		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/24/2025	10/26/2027	1	95,380	213.89	7,459			3,996		13,973			(2,782)		494		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/09/2025	10/08/2027	1	128,165	213.41	10,215			5,248		18,776			(3,825)		648		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/22/2025	12/22/2027	1	53,636	215.37	4,237			2,602		7,852			(1,585)		297		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	11/28/2025	11/30/2027	1	120,085	216.05	9,463			5,524		16,836			(3,529)		649		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/18/2025	12/17/2027	1	231,374	215.03	18,163			11,073		34,105			(6,802)		1,274		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/24/2025	12/23/2027	1	19,702	215.73	1,564			968		2,853			(586)		109		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	10/31/2025	11/02/2027	1	66,049	211.35	5,297			2,889		10,601			(1,976)		345		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	10/14/2025	10/14/2027	1	57,555	213.68	4,501			2,337		8,397			(1,683)		293		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	10/10/2025	10/11/2027	1	245,195	212.63	19,321			9,980		37,024			(7,216)		1,244		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/03/2025	12/03/2027	1	84,769	215.67	6,646			3,907		12,080			(2,485)		460		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	11/14/2025	11/12/2027	1	61,478	214.48	4,912			2,761		8,957			(1,842)		325		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/26/2025	12/27/2027	1	110,770	215.69	8,762			5,448		16,128			(3,272)		617		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	11/12/2025	11/12/2027	1	111,233	213.98	8,843			4,944		16,485			(3,307)		588		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	11/18/2025	11/18/2027	1	151,167	214.37	12,033			6,826		22,221			(4,500)		805		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	11/07/2025	11/09/2027	1	100,384	211.75	7,970			4,429		15,981			(2,973)		529		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	11/25/2025	11/24/2027	1	136,334	215.22	10,675			6,161		19,564			(3,998)		731		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/23/2025	12/23/2027	1	95,424	215.42	7,596			4,681		13,961			(2,841)		529		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/19/2025	12/17/2027	1	64,152	214.78	5,042			3,078		9,539			(1,891)		353		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	11/07/2025	11/05/2027	1	169,722	211.75	13,425			7,427		26,935			(5,034)		889		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	10/24/2025	10/25/2027	1	179,360	213.89	14,008			7,495		26,240			(5,231)		927		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	10/10/2025	10/08/2027	1	391,318	212.63	30,718			15,805		58,893			(11,519)		1,978		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	11/21/2025	11/22/2027	1	84,510	214.79	6,668			3,825		12,296			(2,490)		452		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/10/2025	12/10/2027	1	173,367	214.97	13,817			8,256		25,450			(5,167)		947		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	11/14/2025	11/16/2027	1	45,983	214.48	3,688			2,082		6,723			(1,375)		244		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	10/03/2025	10/05/2027	1	79,832	214.29	6,347			3,217		11,312			(2,367)		402		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/21/2025	11/19/2027	1	106,440	214.79	8,377			4,790		15,444			(3,141)		567		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/15/2025	10/15/2027	1	385,287	213.42	30,245			15,746		56,791			(11,311)		1,966		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/30/2025	10/29/2027	1	133,328	211.68	10,626			5,760		21,079			(3,979)		693		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/12/2025	12/10/2027	1	32,533	215.4	2,577			1,548		4,707			(966)		178		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/05/2025	11/05/2027	1	145,910	210.35	11,746			6,454		24,221			(4,393)		765		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/08/2025	10/08/2027	1	186,001	213.75	14,824			7,575		26,952			(5,544)		940		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/07/2025	11/08/2027	1	55,344	211.75	4,389			2,436		8,805			(1,639)		291		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/31/2025	10/29/2027	1	121,757	211.35	9,716			5,274		19,469			(3,644)		633		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/06/2025	11/05/2027	1	293,564	210.54	23,338			12,876		48,438			(8,740)		1,539		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/02/2025	12/02/2027	1	54,814	214.85	4,314			2,530		8,025			(1,613)		297		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/02/2025	10/01/2027	1	149,046	213.83	11,790			5,935		21,388			(4,415)		746		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/20/2025	11/19/2027	1	235,266	213.34	18,610			10,627		35,854			(6,969)		1,254		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/17/2025	10/18/2027	1	203,351	214.17	15,800			8,302		29,283			(5,901)		1,042		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/11/2025	12/10/2027	1	141,696	215.24	11,194			6,716		20,617			(4,192)		774		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/17/2025	10/15/2027	1	123,093	214.17	9,540			4,994		17,676			(3,577)		628		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/07/2025	10/07/2027	1	60,112	214.25	4,779			2,435		8,548			(1,787)		303		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/13/2025	11/12/2027	1	226,030	214.2	18,037			10,126		33,249			(6,755)		1,195		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/20/2025	10/20/2027	1	222,492	214.67	17,310			9,130		31,549			(6,473)		1,143		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/13/2025	10/13/2027	1	174,304	212.88	13,665			7,077		26,146			(5,110)		887		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/12/2025	12/13/2027	1	29,329	215.4	2,332			1,405		4,256			(871)		161		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/05/2025	12/06/2027	1	96,480	214.74	7,651			4,536		14,241			(2,857)		525		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/31/2025	12/31/2027	1	57,679	215.43	4,539			2,855		8,496			(1,698)		323		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/01/2025	12/01/2027	1	89,589	215.48	7,069			4,136		12,829			(2,643)		485		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/16/2025	12/16/2027	1	51,781	214.56	4,080			2,472		7,752			(1,526)		285		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/31/2025	11/01/2027	1	149,524	211.35	11,977			6,524		23,969			(4,473)		780		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/29/2025	12/29/2027	1	92,414	215.99	7,264			4,530		13,335			(2,716)		516		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/03/2025	10/04/2027	1	195,508	214.29	15,523			7,858		27,684			(5,797)		983		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/04/2025	12/03/2027	1	129,545	215.19	10,195			6,019		18,758			(3,818)		702		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/28/2025	10/28/2027	1	217,984	213.03	17,112			9,214		32,937			(6,399)		1,131		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/28/2025	11/26/2027	1	91,051	216.05	7,148			4,156		12,720			(2,680)		490		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/21/2025	10/21/2027	1	179,956	214.51	13,965			7,385		25,680			(5,222)		925		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/03/2025	10/01/2027	1	68,175	214.29	5,399			2,722		9,626			(2,025)		341		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/22/2025	10/22/2027	1	166,388	214.68	12,912			6,846		23,627			(4,829)		857		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/29/2025	10/29/2027	1	82,054	211.82	6,441			3,477		12,923			(2,409)		426		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/01/2025	10/01/2027	1	76,355	214.76	6,063			3,040		10,598			(2,267)		382		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/10/2025	10/12/2027	1	50,855	212.63	4,007			2,073		7,684			(1,495)		258		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/09/2025	12/09/2027	1	90,417	213.95	7,233			4,312		13,734			(2,705)		494		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/26/2025	12/23/2027	1	114,385	215.69	9,014			5,585		16,586			(3,385)		634		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/08/2025	12/08/2027	1	51,154	214.01	4,082			2,428		7,745			(1,527)		279		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/08/2026	01/07/2028	1	140,217	216.61		10,881		6,949		19,967			(3,955)		790		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/26/2026	01/26/2028	1	137,780	222.27		10,912		7,225		16,327			(3,692)		792		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	02/05/2026	02/04/2028	1	176,951	227.65		13,785		9,335		17,076			(4,481)		1,027		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/09/2026	01/10/2028	1	71,743	217.37		5,632		3,610		9,987			(2,034)		406		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	02/26/2026	02/25/2028	1	200,268	230.12		15,441		10,904		17,924			(4,575)		1,187		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/15/2026	01/14/2028	1	23,295	220.31		1,831		1,189		2,930			(648)		132		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2026	03/01/2028	1	58,738	231.53		4,505		3,195		4,981			(1,321)		350		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/27/2026	01/18/2028	1	61,487	220.54		5,389		3,553		7,700			(1,839)		351		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/20/2026	02/18/2028	1	92,661	229.63		7,172		5,003		8,386			(2,187)		546		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2026	03/15/2028	1	134,395	228.35		10,873		7,919		13,292			(2,981)		811		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2026	03/10/2028	1	124,795	227.99		9,909		7,159		12,442			(2,755)		750		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2026	03/13/2028	1	227,876	228.35		18,390		13,381		22,491			(5,057)		1,373		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2026	03/10/2028	1	104,848	227.88		8,430		6,116		10,506			(2,336)		630		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/02/2026	03/02/2028	1	50,029	231.53		3,877		2,755		4,247			(1,124)		298		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2026	02/25/2028	1	67,712	231.53		5,173		3,658		5,695			(1,528)		401		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/05/2026	03/03/2028	1	107,150	228.75		8,443		6,044		10,265			(2,421)		639		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	03/06/2026	03/06/2028	1	71,190	228.38		5,546		3,982		6,955			(1,578)		426		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	03/27/2026	03/29/2028	1	91,596	228.42		7,667		5,732		9,205			(1,956)		560		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	03/19/2026	03/17/2028	1	434,919	226.94		35,837		26,347		45,623			(9,586)		2,630		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	01/14/2026	01/14/2028	1	70,297	220.48		5,483		3,540		8,780			(1,945)		399		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	02/04/2026	02/04/2028	1	104,498	227.58		8,245		5,561		10,115			(2,688)		607		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	03/26/2026	03/24/2028	1	110,209	228.07		9,103		6,780		11,153			(2,348)		671		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	03/27/2026	03/27/2028	1	125,365	228.42		10,468		7,819		12,574			(2,678)		765		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	02/19/2026	02/18/2028	1	55,549	229.82		4,294		2,991		4,983			(1,314)		327		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	01/16/2026	01/14/2028	1	99,736	220.54		7,879		5,122		12,437			(2,782)		566		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	03/09/2026	03/09/2028	1	103,193	228.42		8,111		5,841		10,103			(2,275)		619		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	03/25/2026	03/24/2028	1	44,337	227.83		3,676		2,726		4,531			(952)		270		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	02/06/2026	02/04/2028	1	60,885	228.79		4,743		3,217		5,601			(1,538)		353		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	02/20/2026	02/22/2028	1	134,352	229.63		10,439		7,299		12,226			(3,166)		794		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/22/2026	01/21/2028	1	180,011	221.28		14,293		9,404		22,015			(4,921)		1,030		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	02/09/2026	02/09/2028	2	238,097	228.75		18,700		12,891		22,095			(5,819)		1,389		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	02/17/2026	02/10/2028	1	50,544	229.09		3,907		2,693		4,629			(1,216)		295		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/07/2026	01/07/2028	1	86,658	214.97		6,716		4,271		13,042			(2,447)		489		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	03/20/2026	03/20/2028	1	128,303	226.04		10,713		7,899		13,998			(2,843)		778		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/23/2026	01/25/2028	1	118,796	221.78		9,456		6,248		14,315			(3,230)		683		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/23/2026	01/24/2028	1	87,058	221.78		6,921		4,570		10,482			(2,367)		500		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/30/2026	01/31/2028	1	93,496	224.59		7,339		4,916		10,182			(2,440)		541		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/05/2026	01/05/2028	1	58,857	216.19		4,550		2,881		8,487			(1,670)		331		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2026	01/12/2028	1	55,359	217.75		4,340		2,790		7,617			(1,552)		314		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/12/2026	02/11/2028	1	66,107	229.94		5,123		3,524		5,844			(1,616)		386		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2026	02/15/2028	1	45,266	230.32		3,485		2,407		3,956			(1,090)		266		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2026	03/08/2028	1	169,349	228.38		13,226		9,507		16,579			(3,753)		1,016		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2026	02/08/2028	1	83,792	228.79		6,553		4,455		7,751			(2,113)		488		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/11/2026	02/11/2028	1	54,113	230.64		4,226		2,891		4,638			(1,337)		316		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2026	02/11/2028	1	117,439	230.32		9,008		6,204		10,205			(2,833)		687		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/29/2026	01/28/2028	1	55,622	223.45		4,366		2,915		6,313			(1,461)		321		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2026	01/21/2028	1	172,364	221.78		13,651		8,994		20,684			(4,688)		986		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2026	01/04/2028	1	93,190	216.07		7,241		4,575		13,485			(2,681)		524		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2026	12/31/2027	1	132,918	216.07		10,288		6,480		19,153			(3,830)		744		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/30/2026	01/28/2028	1	57,060	224.59		4,468		2,987		6,191			(1,491)		329		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/23/2026	03/23/2028	1	72,669	226.82		6,046		4,470		7,717			(1,580)		442		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/16/2026	01/11/2028	1	58,314	217.37		5,272		3,419		8,121			(1,869)		330		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/20/2026	03/21/2028	1	110,598	226.04		9,246		6,820		12,088			(2,450)		671		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/06/2026	04/06/2028	1	125,267	228.24		10,347		7,849		12,802			(2,505)		772		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/09/2026	06/09/2028	1	62,869	231.37		5,577		4,720		6,186			(862)		409		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/22/2026	05/25/2028	1	211,954	232.6		18,588		15,350		19,415			(3,318)		1,362		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/14/2026	05/12/2028	1	239,063	230.2		20,296		16,489		23,667			(3,870)		1,520		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/29/2026	05/30/2028	1	445,981	229.96		38,176		31,831		45,668			(6,467)		2,878		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/17/2026	06/16/2028	1	138,905	230.52		12,168		10,473		14,279			(1,750)		909		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/04/2026	05/04/2028	1	212,174	229.55		18,014		14,357		21,345			(3,672)		1,340		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413BS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/23/2026	04/21/2028	1	253,560	228.73		20,741		16,250		25,914			(4,552)		1,583		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/15/2026	06/15/2028	1	192,234	231.54		16,840		14,391		18,973			(2,465)		1,257		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/04/2026	06/02/2028	1	83,594	230.88		7,289		6,133		8,301			(1,180)		541		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/26/2026	06/28/2028	1	449,375	233.32		39,590		34,539		42,286			(5,185)		2,968		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/21/2026	05/19/2028	2	247,346	231.5		20,961		17,298		23,498			(3,747)		1,582		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/10/2026	06/09/2028	1	162,744	231.83		14,403		12,207		15,721			(2,210)		1,059		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413BSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/08/2026	05/10/2028	1	324,810	228.39		27,252		21,943		34,430			(5,391)		2,061		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/05/2026	06/05/2028	1	99,064	231.11		8,817		7,434		9,788			(1,411)		642		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ES0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/22/2026	06/22/2028	1	177,373	230.35		15,999		13,826		18,535			(2,189)		1,166		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ESD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/29/2026	06/29/2028	1	383,162	232.78		33,833		29,563		36,899			(4,304)		2,533		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ES2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/23/2026	06/23/2028	1	47,892	231.64		4,286		3,710		4,775			(580)		315		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413BSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.05/01/2026	.05/02/2028	1	119,840	230.23		10,007		7,959		11,708			(2,078)		755		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413DS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/02/2026	.06/02/2028	1	153,059	229.78		13,393		11,207		15,826			(2,199)		990		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413BSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/24/2026	.04/25/2028	1	124,530	228.04		10,199		8,014		13,138			(2,215)		780		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ASE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/02/2026	.03/31/2028	1	85,240	227.79		6,964		5,254		8,805			(1,729)		522		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413DS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/05/2026	.06/07/2028	1	259,585	231.11		23,155		19,534		25,699			(3,696)		1,686		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413AS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/10/2026	.04/12/2028	1	228,058	227.82		18,746		14,375		23,900			(4,424)		1,412		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C84 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.05/13/2026	.05/12/2028	1	56,244	229.73		4,781		3,868		5,681			(917)		358		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413DSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/11/2026	.06/09/2028	1	334,938	231.7		29,675		25,255		32,556			(4,518)		2,179		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413DS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/05/2026	.06/06/2028	1	269,916	231.11		24,049		20,283		26,695			(3,844)		1,752		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C8A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.05/15/2026	.05/15/2028	1	100,270	230.2		8,673		7,063		9,977			(1,637)		639		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C8G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.05/20/2026	.05/19/2028	1	263,901	231.26		22,748		18,624		25,308			(4,145)		1,688		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/26/2026	06/26/2028	1	149,385	233.32		13,131		11,451		14,012			(1,724)		985		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/26/2026	06/27/2028	1	214,944	233.32		18,915		16,499		20,183			(2,481)		1,419		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/17/2026	04/17/2028	1	188,649	227.87		15,205		11,796		19,846			(3,453)		1,174		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/01/2026	06/01/2028	1	383,017	228.94		33,705		28,157		40,868			(5,579)		2,476		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/27/2026	05/26/2028	1	195,688	231.28		16,810		13,923		18,923			(2,901)		1,259		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/06/2026	05/05/2028	1	96,556	229.43		8,053		6,438		9,771			(1,622)		610		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/24/2026	04/26/2028	1	167,126	228.04		13,704		10,772		17,648			(2,973)		1,048		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/13/2026	04/13/2028	1	270,842	228.22		22,263		17,102		27,951			(5,178)		1,679		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/01/2026	05/01/2028	1	147,910	230.23		12,336		9,807		14,436			(2,565)		931		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/12/2026	06/13/2028	1	460,711	232.57		40,543		34,584		43,537			(6,092)		3,007		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/22/2026	05/24/2028	1	388,861	232.6		34,064		28,122		35,581			(6,088)		2,497		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/02/2026	04/04/2028	1	83,991	227.79		6,896		5,212		8,718			(1,703)		516		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/08/2026	05/09/2028	1	117,388	228.39		9,837		7,918		12,431			(1,949)		744		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/16/2026	04/13/2028	1	198,727	227.29		16,196		12,527		20,946			(3,715)		1,232		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/24/2026	06/23/2028	1	221,122	231.51		19,636		17,019		22,112			(2,636)		1,455		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/15/2026	05/16/2028	1	181,965	230.2		15,758		12,836		18,142			(2,971)		1,161		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/15/2026	05/17/2028	1	170,414	230.2		14,775		12,039		17,007			(2,782)		1,088		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/29/2026	04/28/2028	1	442,342	228.96		36,847		29,103		45,207			(7,773)		2,778		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/10/2026	04/10/2028	1	167,227	227.82		13,713		10,506		17,475			(3,245)		1,034		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/27/2026	04/27/2028	1	121,895	227.43		10,008		7,880		13,189			(2,136)		765		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/02/2026	04/05/2028	1	91,103	227.79		7,489		5,663		9,475			(1,847)		561		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/17/2026	04/18/2028	1	110,439	227.87		8,912		6,917		11,629			(2,021)		688		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D5L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/12/2026	06/14/2028	1	429,147	232.57		37,808		32,259		40,597			(5,674)		2,803		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413BSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/08/2026	05/08/2028	1	104,460	228.39		8,743		7,036		11,052			(1,734)		662		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C5O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/22/2026	05/22/2028	1	308,770	232.6		26,986		22,266		28,191			(4,836)		1,979		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C5U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/28/2026	05/26/2028	1	177,096	230.93		15,159		12,608		17,355			(2,599)		1,139		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413BSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/30/2026	04/28/2028	1	290,786	230.78		24,193		19,188		27,654			(5,078)		1,826		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C5P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/22/2026	05/23/2028	1	59,365	232.6		5,194		4,287		5,426			(930)		381		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E56 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/25/2026	06/23/2028	1	406,058	232.13		35,733		31,100		39,712			(4,755)		2,672		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413BSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/07/2026	05/05/2028	1	259,716	228.65		21,764		17,471		27,088			(4,359)		1,641		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ASP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/10/2026	04/11/2028	1	82,164	227.82		6,746		5,170		8,594			(1,594)		508		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C5Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/26/2026	05/26/2028	1	77,690	231.47		6,720		5,559		7,458			(1,168)		500		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D5M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/12/2026	06/12/2028	1	323,970	232.57		28,477		24,286		30,583			(4,285)		2,113		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/14/2026	04/13/2028	1	56,432	227.79		4,599		3,538		5,920			(1,065)		350		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/30/2026	06/30/2028	1	107,023	231.82		9,472		8,289		10,713			(1,192)		708		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/29/2026	05/26/2028	1	237,356	229.96		20,223		16,843		24,163			(3,445)		1,527		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/18/2026	06/16/2028	1	464,316	230.1		41,278		35,576		48,521			(5,889)		3,038		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/08/2026	06/08/2028	1	102,282	230.7		9,113		7,701		10,310			(1,421)		665		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413BS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/20/2026	04/20/2028	1	188,636	227.53		15,279		11,884		20,165			(3,407)		1,177		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/02/2026	06/16/2028	2	148,634	231.87		14,306		12,832		14,522			(1,490)		972		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/19/2026	05/19/2028	1	236,646	231.73		20,659		16,890		22,268			(3,787)		1,513		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/29/2026	05/31/2028	1	214,560	229.96		18,388		15,336		21,992			(3,111)		1,386		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413BSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/01/2026	05/03/2028	1	278,830	230.23		23,310		18,546		27,297			(4,834)		1,759		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/09/2026	04/07/2028	1	202,090	228.97		16,430		12,555		20,088			(3,922)		1,246		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	05/18/2026	05/18/2028	1	250,897	231.24		21,703		17,713		24,036			(4,008)		1,603		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	04/17/2026	04/19/2028	1	109,104	227.87		8,816		6,844		11,510			(1,996)		680		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	04/15/2026	04/13/2028	1	77,674	227.28		6,330		4,876		8,311			(1,459)		481		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	05/11/2026	05/11/2028	1	180,507	229.3		15,217		12,274		18,502			(2,956)		1,147		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	04/21/2026	04/21/2028	1	198,777	226.78		16,240		12,653		21,885			(3,599)		1,241		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	06/18/2026	06/20/2028	1	156,859	230.1		14,007		12,083		16,486			(1,987)		1,030		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	04/24/2026	04/24/2028	1	140,661	228.04		11,506		9,037		14,826			(2,503)		880		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	06/18/2026	06/21/2028	1	497,640	230.1		44,489		38,386		52,352			(6,304)		3,269		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	07/06/2026	07/06/2028	1	668,533	232.97		59,700		52,739		64,580			(7,024)		4,444		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	07/17/2026	07/17/2028	1	138,607	234.75		12,461		11,227		12,683			(1,278)		929		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	07/02/2026	07/03/2028	1	97,085	234.12		8,699		7,659		8,932			(1,070)		644		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ISK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/25/2026	09/26/2028	1	157,014	235.98		15,670		15,627		15,042			(107)		1,108		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413HS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/25/2026	08/25/2028	1	213,573	239.94		19,179		18,258		16,765			(945)		1,474		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413HSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/11/2026	09/11/2028	1	178,441	238.08		17,184		16,806		15,471			(447)		1,246		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413FSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/31/2026	08/02/2028	1	508,338	236.02		46,767		43,046		45,242			(3,892)		3,449		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413GS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/06/2026	08/04/2028	1	78,987	236.14		7,125		6,614		7,006			(538)		537		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ESH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/01/2026	06/30/2028	1	180,551	231.77		16,177		14,177		18,109			(2,017)		1,194		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413HS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/26/2026	08/25/2028	1	184,257	239.73		16,583		15,809		14,593			(795)		1,271		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413GST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/20/2026	08/18/2028	1	563,401	239.55		50,424		47,781		44,509			(2,836)		3,868		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ISP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/29/2026	09/18/2028	1	54,280	237.3		5,101		5,101		4,901			(7)		381		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ISL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/25/2026	09/25/2028	1	71,155	235.98		7,094		7,075		6,810			(49)		502		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413IS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/16/2026	09/15/2028	1	142,393	237.6		13,698		13,454		12,644			(263)		997		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413GSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/10/2026	08/10/2028	1	307,270	237.03		27,777		25,872		26,548			(1,938)		2,097		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413GSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/03/2026	08/03/2028	1	311,226	235.85		28,228		26,021		27,886			(2,240)		2,113		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ISQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/29/2026	09/29/2028	1	119,496	235.74		12,057		12,057		11,597			(16)		845		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413GSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/14/2026	08/15/2028	1	167,811	238.1		15,002		14,096		13,995			(963)		1,149		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413HSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/02/2026	09/01/2028	1	161,102	239.79		14,934		14,380		12,856			(573)		1,117		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413FST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/30/2026	07/28/2028	1	352,724	236.02		31,922		29,324		31,146			(2,715)		2,384		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413HSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/04/2026	09/07/2028	1	607,353	238.85		56,423		54,720		50,775			(1,999)		4,229		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413HSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/31/2026	08/31/2028	1	165,503	239.06		15,243		14,636		13,588			(626)		1,147		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413FSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/31/2026	08/01/2028	1	540,001	236.02		49,626		45,672		48,006			(4,136)		3,661		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413HSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/04/2026	09/06/2028	1	504,748	238.85		46,841		45,425		42,146			(1,661)		3,512		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ISJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/25/2026	09/27/2028	1	360,517	235.98		36,016		35,917		34,610			(246)		2,546		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/05/2026	08/04/2028	1	220,660	235.95		19,837		18,339		19,727			(1,522)		1,499		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413H$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2026	09/05/2028	1	65,654	238.85		6,086		5,902		5,476			(216)		457		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2026	08/07/2028	1	459,550	236.38		41,268		38,373		40,578			(3,048)		3,129		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2026	08/09/2028	2	600,667	236.38		54,404		50,737		53,219			(3,870)		4,096		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/27/2026	07/27/2028	1	258,506	236.02		23,757		21,671		22,800			(2,112)		1,746		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2026	07/14/2028	1	252,995	235.05		22,694		20,409		22,770			(2,366)		1,692		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/22/2026	07/21/2028	1	145,882	235.03		13,377		12,109		13,261			(1,283)		981		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2026	07/12/2028	1	409,092	232.99		37,023		33,011		39,805			(4,142)		2,732		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/20/2026	07/20/2028	1	163,985	234.61		14,857		13,410		15,152			(1,463)		1,102		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2026	07/26/2028	1	563,770	236		51,923		47,294		49,725			(4,817)		3,805		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413H$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2026	09/13/2028	1	1,051,096	238.08		101,431		99,205		91,445			(2,629)		7,350		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413HSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/08/2026	09/08/2028	1	52,975	238.22		4,916		4,774		4,545			(148)		369		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ESL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/02/2026	06/30/2028	1	216,770	234.12		19,358		17,035		19,856			(2,390)		1,434		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ISE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/23/2026	09/22/2028	1	109,607	236.35		10,972		10,881		10,303			(105)		771		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413FSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/28/2026	07/28/2028	1	70,312	236.88		6,412		5,858		6,005			(561)		475		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413HSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/04/2026	09/01/2028	1	310,878	238.85		28,694		27,821		25,772			(1,025)		2,156		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413FS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/17/2026	07/18/2028	1	328,888	234.75		29,600		26,672		30,126			(3,033)		2,206		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ISN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/28/2026	09/28/2028	1	293,591	236.09		29,506		29,465		28,067			(81)		2,075		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ISG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/24/2026	09/22/2028	1	401,090	236.08		39,908		39,743		38,063			(328)		2,823		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413GSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/14/2026	08/14/2028	1	181,717	238.1		16,227		15,245		15,137			(1,043)		1,244		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413HSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/28/2026	08/29/2028	1	319,499	238.87		29,394		28,183		26,359			(1,325)		2,211		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ESS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/09/2026	07/07/2028	1	190,017	232.67		17,026		15,147		18,603			(1,938)		1,264		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/02/2026	07/05/2028	1	444,482	234.12		39,915		35,158		41,026			(4,894)		2,952		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/14/2026	08/16/2028	1	494,821	238.1		44,287		41,614		41,318			(2,840)		3,392		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/14/2026	07/14/2028	1	87,732	232.85		7,940		7,101		8,598			(847)		587		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413I$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/18/2026	09/19/2028	1	200,754	237.29		19,774		19,530		18,148			(324)		1,410		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/10/2026	07/11/2028	1	570,824	232.99		51,603		46,003		55,484			(5,781)		3,809		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/29/2026	07/28/2028	1	191,644	236.85		17,670		16,165		16,386			(1,525)		1,295		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/07/2026	08/08/2028	1	244,150	236.38		21,949		20,411		21,583			(1,619)		1,664		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/17/2026	08/17/2028	1	126,493	237.73		11,296		10,630		10,739			(680)		868		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/23/2026	07/21/2028	1	557,184	235.22		51,484		46,797		50,314			(4,873)		3,746		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413I$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/21/2026	09/21/2028	1	129,532	236.54		12,694		12,555		12,072			(156)		911		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/08/2026	07/07/2028	1	74,627	233.4		6,761		5,990		7,104			(778)		496		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/04/2026	08/04/2028	1	86,720	236.08		7,787		7,189		7,718			(607)		589		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/21/2026	07/21/2028	1	99,923	234.63		9,103		8,229		9,233			(884)		672		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/11/2026	08/11/2028	1	160,220	237.28		14,436		13,465		13,731			(987)		1,094		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/18/2026	08/18/2028	1	86,941	238.77		7,781		7,333		7,086			(458)		597		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/19/2026	08/18/2028	1	153,825	240.13		13,767		12,992		11,860			(792)		1,056		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/17/2026	07/19/2028	1	320,845	234.75		28,908		26,053		29,454			(2,958)		2,154		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/24/2026	07/25/2028	1	196,162	236		18,047		16,436		17,282			(1,676)		1,323		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/10/2026	07/10/2028	1	155,549	232.99		14,046		12,520		15,088			(1,576)		1,037		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/21/2026	08/21/2028	1	79,684	239.81		7,187		6,822		6,255			(393)		548		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/31/2026	07/31/2028	1	88,658	236.02		8,139		7,489		7,864			(679)		601		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/24/2026	07/24/2028	1	156,742	236		14,405		13,117		13,778			(1,340)		1,056		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G\$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2026	08/23/2028	1	364,792	239.81		32,977		31,303		28,709			(1,800)		2,513		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413HSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2026	08/28/2028	1	311,698	238.87		28,645		27,463		25,684			(1,293)		2,155		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413I\$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/14/2026	09/14/2028	1	194,954	238.58		18,735		18,350		16,649			(410)		1,364		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413HSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2026	09/01/2028	1	87,718	239.67		8,053		7,797		7,035			(298)		608		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413I\$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2026	09/20/2028	1	755,081	237.29		74,451		73,532		68,335			(1,219)		5,306		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413FS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2026	07/14/2028	1	150,906	233.16		13,521		12,110		14,623			(1,426)		1,009		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413HS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2026	08/30/2028	1	301,944	238.87		27,809		26,665		24,941			(1,252)		2,091		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ES0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2026	07/07/2028	1	35,928	234.13		3,223		2,851		3,323			(375)		239		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G\$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2026	08/22/2028	1	542,561	239.81		48,993		46,503		42,645			(2,677)		3,735		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413HS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2026	08/25/2028	1	261,145	238.69		23,451		22,448		21,571			(1,094)		1,802		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G\$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2026	08/11/2028	1	236,109	237.27		21,132		19,738		20,235			(1,418)		1,613		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2026	08/11/2028	1	147,999	237.84		13,157		12,340		12,402			(866)		1,011		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/13/2026	07/13/2028	1	351,718	233.63		32,112		28,676		33,448			(3,470)		2,350		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413H$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2026	09/08/2028	1	304,447	237.82		28,953		28,274		26,548			(794)		2,122		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413I$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2026	09/15/2028	1	191,364	237.62		18,601		18,344		16,974			(332)		1,340		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413H$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/24/2026	08/24/2028	1	62,338	240.19		5,623		5,345		4,837			(285)		430		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413H$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/12/2028	1	293,469	238.08		28,290		27,669		25,502			(734)		2,051		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413H$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/01/2026	09/01/2028	1	100,134	239.41		9,292		8,935		8,121			(369)		694		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413I$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2026	09/29/2028	1	441,226	234.92		44,034		44,034		44,141					3,120		0001
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	48,708,872	2.215	440,815			277		277	(33,506)				116,834		0002
Purchased Call/S&P 500 INDEX/SPXI000S1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	01/13/2025	01/05/2029	1	5,825,000	.6400	957,230			545,575		2,114,793			(179,851)		43,867		0001
Purchased Call/S&P 500 INDEX/SPXI000S4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	01/13/2025	11/10/2028	1	5,825,000	.6600	818,850			452,569		1,916,537			(160,019)		42,357		0001
Purchased Call/S&P 500 INDEX/SPXI00US8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	02/27/2025	08/11/2028	1	6,000,000	.7250	496,890			268,803		1,356,713			(107,574)		40,978		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	06/23/2025	09/15/2028	1	1,490,000	.8000	57,715			35,031		229,071			(13,353)		10,434		0001
Purchased Call/S&P 500 INDEX/SPXJ005$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC ... OV6WI8S60X2D1J857QP30	05/07/2025	01/12/2029	1	4,218,750	.7600	236,745			146,909		978,760			(48,017)		31,904		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	06/23/2025	03/20/2028	1	1,490,000	.7200	95,433			51,203		306,291			(26,027)		9,036		0001
Purchased Call/S&P 500 INDEX/SPXJ005$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC ... OV6WI8S60X2D1J857QP30	05/07/2025	04/07/2028	1	4,218,750	.6600	383,220			199,534		1,279,451			(98,142)		26,011		0001
Purchased Call/S&P 500 INDEX/SPXD17S$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	06/23/2025	03/03/2028	1	1,490,000	.7000	112,748			59,589		338,576			(31,281)		8,892		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ005SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	05/07/2025	05/19/2028	1	4,218,750	.7000	285,608			153,908		1,086,783			(70,371)		26,977		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	06/09/2028	1	1,490,000	.7600	73,018			41,715		262,213			(18,423)		9,694		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	02/23/2029	1	1,490,000	.8200	64,858			42,431		245,190			(13,204)		11,548		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	01/26/2029	1	1,490,000	.7800	88,345			57,145		295,949			(18,369)		11,362		0001
Purchased Call/S&P 500 INDEX/SPXJ005SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	05/07/2025	02/18/2028	1	4,218,750	.6800	300,645			149,582		1,124,093			(80,704)		24,836		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	02/09/2029	1	1,490,000	.8000	75,883			49,367		270,505			(15,611)		11,456		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	03/23/2029	1	1,490,000	.8200	69,013			45,638		252,667			(13,762)		11,731		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	02/16/2029	1	1,490,000	.7600	107,855			70,365		332,913			(22,072)		11,502		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	08/18/2028	1	1,490,000	.7600	81,848			48,895		282,709			(19,396)		10,228		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	04/13/2028	1	1,490,000	.7000	119,793			65,576		350,530			(31,906)		9,236		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	03/31/2028	1	1,490,000	.7200	97,418			52,760		310,217			(26,280)		9,129		0001
Purchased Call/S&P 500 INDEX/SPXJ00NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2025	05/25/2029	1	1,320,000	.7400	173,566			124,602		312,421			(35,073)		10,748		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	09/12/2025	04/20/2029	1	1,320,000	.4000	628,024			446,127		827,558			(130,282)		10,552		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	09/12/2025	04/13/2029	1	1,320,000	.4600	533,108			377,873		726,468			(111,183)		10,512		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2025	04/20/2029	1	1,320,000	.7000	210,252			149,356		358,140			(43,616)		10,552		0001
Purchased Call/S&P 500 INDEX/SPXJ00NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2025	05/04/2029	1	1,320,000	.6800	235,438			167,967		388,722			(48,327)		10,631		0001
Purchased Call/S&P 500 INDEX/SPXJ00NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2025	05/22/2029	1	1,320,000	.7200	193,170			138,553		337,276			(39,121)		10,732		0001
Purchased Call/S&P 500 INDEX/SPXK000SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/07/2026	07/13/2029	1	6,950,000	.8600	542,900			430,590		917,821			(112,558)		58,005		0001
Purchased Call/S&P 500 INDEX/SPXK005S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	01/26/2026	05/25/2029	1	3,450,000	.8000	384,650			306,642		606,047			(78,196)		28,092		0001
Purchased Call/S&P 500 INDEX/SPXK002SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	01/13/2026	05/11/2029	1	6,950,000	.9400	271,430			213,426		523,200			(58,132)		56,180		0001
Purchased Call/S&P 500 INDEX/SPXK002SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	01/13/2026	09/21/2029	1	6,950,000	10000	217,720			175,795		450,209			(42,025)		59,968		0001
Purchased Call/S&P 500 INDEX/SPXK002SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	01/13/2026	04/06/2029	1	6,950,000	.9000	356,500			278,052		644,665			(78,617)		55,140		0001
Purchased Call/S&P 500 INDEX/SPXK007S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	02/06/2026	10/16/2026	1	13,750,000	.6200	362,200			21,907		2,658			(339,203)		14,394		0001
Purchased Call/S&P 500 INDEX/SPXK005S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	01/26/2026	11/02/2029	1	3,450,000	.8000	450,325			369,699		694,287			(80,836)		30,338		0001
Purchased Call/S&P 500 INDEX/SPXF17RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/27/2026	04/18/2030	1	7,500,000	11200	244,740			233,214		298,547			(11,689)		70,662		0001
Purchased Call/S&P 500 INDEX/SPXP130SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/27/2026	01/25/2030	1	15,000,000	11000	472,480			448,782		594,086			(24,031)		136,724		0001
Purchased Call/S&P 500 INDEX/SPXQ135SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/28/2026	10/16/2026	1	6,160,000	.7725	70,128			65,745		42,706			(7,792)		6,449		0001
Purchased Call/S&P 500 INDEX/SPXP130SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/27/2026	03/22/2030	1	15,000,000	10600	683,480			650,640		847,299			(33,303)		139,845		0001
Purchased Call/S&P 500 INDEX/SPXK13HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	01/21/2028	1	2,460,000	.5400	362,105			119,120		1,313,194			(68,082)		14,076		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK13HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	07/21/2028	1	3,690,000	.5700	502,875			203,060		1,890,867			(84,018)		24,810		0001
Purchased Call/S&P 500 INDEX/SPXI00HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	11/21/2024	01/15/2027	1	5,925,000	.7200	211,920			28,763		640,367			(73,700)		16,040		0001
Purchased Call/S&P 500 INDEX/SPXI00HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	11/21/2024	11/16/2026	1	2,962,500	.6400	253,375			16,165		648,992			(95,409)		5,315		0001
Purchased Call/S&P 500 INDEX/SPXI00HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	11/21/2024	10/06/2026	1	2,962,500	.6600	187,405			1,378		530,908			(74,798)		1,899		0001
Purchased Call/S&P 500 INDEX/SPXI00HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	11/21/2024	01/22/2027	1	2,962,500	.6000	394,295			56,542		878,680			(135,912)		8,278		0001
Purchased Call/S&P 500 INDEX/SPXI00HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	11/21/2024	12/08/2026	1	2,962,500	.6400	261,375			23,921		658,950			(95,523)		6,440		0001
Purchased Call/S&P 500 INDEX/SPXI000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2025	05/25/2029	1	5,825,000	.7000	756,050			459,523		1,826,702			(129,568)		47,430		0001
Purchased Call/S&P 500 INDEX/SPXI000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2025	05/07/2029	1	5,825,000	.6600	935,030			564,109		2,084,915			(162,072)		46,987		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	10/19/2029	1	1,488,750	.8000	113,540			80,205		343,473			(19,630)		13,010		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	12/07/2029	1	1,488,750	.8800	67,060			47,965		249,066			(11,245)		13,293		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	08/28/2029	1	1,488,750	.8200	90,838			63,259		300,778			(16,240)		12,703		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	11/09/2029	1	1,488,750	.7800	133,383			94,737		378,198			(22,758)		13,132		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	01/04/2030	1	1,488,750	.7800	140,895			101,455		391,869			(23,227)		13,452		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	11/30/2029	1	1,488,750	.8200	104,215			74,412		325,583			(17,551)		13,253		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	12/14/2029	1	1,488,750	.8200	106,168			76,066		329,080			(17,727)		13,333		0001
Purchased Call/S&P 500 INDEX/SPXO13LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2025	05/03/2030	1	6,750,000	.8800	593,030			487,677		1,137,826			(101,376)		63,963		0001
Purchased Call/S&P 500 INDEX/SPXO13LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2025	03/15/2030	1	6,750,000	.8600	632,300			516,406		1,183,800			(111,510)		62,756		0001
Purchased Call/S&P 500 INDEX/SPXK001SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2026	07/19/2030	1	5,212,500	.8500	648,450			545,753		1,038,536			(103,626)		50,823		0001
Purchased Call/S&P 500 INDEX/SPXO13QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	03/29/2030	1	3,475,000	.7200	710,975			590,165		998,331			(121,881)		32,487		0001
Purchased Call/S&P 500 INDEX/SPXK001SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2026	05/17/2030	1	5,212,500	.8400	647,933			541,238		1,023,957			(107,649)		49,657		0001
Purchased Call/S&P 500 INDEX/SPXK005S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	01/26/2026	06/04/2029	1	3,450,000	.8400	299,455			239,221		499,070			(60,380)		28,237		0001
Purchased Call/S&P 500 INDEX/SPXQ135SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/28/2026	10/16/2026	1	1,540,000	.7725	17,532			16,436		10,676			(1,948)		1,612		0001
Purchased Call/S&P 500 INDEX/SPXP13RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/27/2026	10/11/2030	1	5,625,000	10200	440,325			421,966		536,025			(18,621)		56,481		0001
Purchased Call/S&P 500 INDEX/SPXP13RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/27/2026	12/20/2030	1	5,625,000	10800	352,185			338,141		440,446			(14,245)		57,808		0001
Purchased Call/S&P 500 INDEX/SPXG13KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/09/2027	1	394,000	.5200	35,583			2,709		253,757			(5,638)		1,185		0001
Purchased Call/S&P 500 INDEX/SPXG13KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/07/2027	1	394,000	.5800	23,139			2,790		203,747			(3,490)		1,526		0001
Purchased Call/S&P 500 INDEX/SPXG13KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/10/2028	1	1,182,000	.6200	66,090			15,739		588,056			(8,637)		6,903		0001
Purchased Call/S&P 500 INDEX/SPXG13KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/13/2028	1	788,000	.6200	46,758			12,179		404,584			(5,932)		4,885		0001
Purchased Call/S&P 500 INDEX/SPXK13HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	08/31/2027	1	1,230,000	.5750	122,083			31,198		547,164			(25,461)		5,892		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK13HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	05/19/2028	1	1,230,000	.5900	138,353			52,555		575,356			(24,042)		7,865		0001
Purchased Call/S&P 500 INDEX/SPXK13HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	07/19/2028	1	1,230,000	.5850	150,743			60,759		598,648			(25,216)		8,257		0001
Purchased Call/S&P 500 INDEX/SPXD17A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2024	12/03/2026	1	3,956,107	.6049	531,571			46,384		1,077,323			(200,441)		8,283		0001
Purchased Call/S&P 500 INDEX/SPXD17D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2026	1	2,013,000	5901.2	284,638			32,061		613,860			(106,156)		4,800		0001
Purchased Call/S&P 500 INDEX/SPXD17A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/07/2026	1	2,698,000	6090.27	359,374			33,120		712,760			(134,212)		5,823		0001
Purchased Call/S&P 500 INDEX/SPXC052$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/13/2026	1	2,166,259	.5871	300,126			17,850		668,336			(113,013)		3,761		0001
Purchased Call/S&P 500 INDEX/SPXI00A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2026	1	1,406,911	.6834	43,426			60		201,728			(16,263)		521		0001
Purchased Call/S&P 500 INDEX/SPXI00J$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/02/2024	12/02/2026	1	1,802,000	6001.8	248,316			21,148		504,899			(92,863)		3,743		0001
Purchased Call/S&P 500 INDEX/SPXI00D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/29/2024	10/29/2026	1	2,333,000	5832.92	307,489			11,827		734,382			(114,993)		3,288		0001
Purchased Call/S&P 500 INDEX/SPXI00F$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/11/2026	1	1,740,392	.6001	231,423			13,051		487,257			(86,665)		2,952		0001
Purchased Call/S&P 500 INDEX/SPXM13C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/22/2026	1	1,732,187	.5839	216,876			6,265		540,280			(81,217)		2,126		0001
Purchased Call/S&P 500 INDEX/SPX815I$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2024	11/05/2026	1	1,532,431	.5764	245,260			11,873		506,042			(91,973)		2,406		0001
Purchased Call/S&P 500 INDEX/SPX815XJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2024	11/27/2026	1	1,628,000	6032.38	215,384			16,957		448,753			(80,769)		3,245		0001
Purchased Call/S&P 500 INDEX/SPX815I$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2024	11/06/2026	1	1,559,338	.5907	217,964			10,838		465,499			(81,624)		2,482		0001
Purchased Call/S&P 500 INDEX/SPX815I$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/09/2026	1	1,781,000	5995.54	232,777			12,505		499,934			(86,933)		2,948		0001
Purchased Call/S&P 500 INDEX/SPX815Y$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/18/2026	1	1,714,340	.5871	256,262			27,685		537,072			(96,496)		3,988		0001
Purchased Call/S&P 500 INDEX/SPX815X$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/11/2026	1	1,581,889	.6077	209,128			20,480		424,272			(78,316)		3,513		0001
Purchased Call/S&P 500 INDEX/SPX815XU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/11/2026	1	1,564,782	.7247	53,401			5,230		137,413			(19,998)		3,475		0001
Purchased Call/S&P 500 INDEX/SPX815Y$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/18/2026	1	1,586,430	.7041	66,753			7,212		194,905			(25,136)		3,690		0001
Purchased Call/S&P 500 INDEX/SPX815Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/30/2024	12/18/2026	1	1,496,853	.7282	36,265			3,956		130,230			(13,789)		3,482		0001
Purchased Call/S&P 500 INDEX/SPX815Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/27/2024	12/28/2026	1	1,654,000	7135.15	58,221			7,047		181,475			(21,743)		4,084		0001
Purchased Call/S&P 500 INDEX/SPX815YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/26/2024	12/24/2026	1	1,520,000	7266.24	50,160			5,820		136,475			(18,810)		3,668		0001
Purchased Call/S&P 500 INDEX/SPX815I$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/06/2026	1	1,761,000	5995.54	229,458			11,425		494,052			(86,047)		2,803		0001
Purchased Call/S&P 500 INDEX/SPXA217$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2024	10/02/2026	1	1,806,000	5699.94	233,516			322		618,865			(87,448)		668		0001
Purchased Call/S&P 500 INDEX/SPXA218$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/11/2024	10/09/2026	1	1,684,000	5815.03	219,930			2,434		533,570			(82,474)		1,322		0001
Purchased Call/S&P 500 INDEX/SPX815I$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2024	11/06/2026	1	2,193,000	5943.23	293,862			14,612		636,625			(110,047)		3,491		0001
Purchased Call/S&P 500 INDEX/SPXA218$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/11/2024	10/13/2026	1	1,644,000	5815.03	216,186			3,568		520,928			(80,627)		1,551		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA218ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2024	10/09/2026	1	1,539,302	.5766	221,770			2,454		504,478			(83,508)		1,209		0001
Purchased Call/S&P 500 INDEX/SPX815W5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/31/2024	10/30/2026	1	1,522,000	5705.45	205,774			8,231		524,376			(77,060)		2,182		0001
Purchased Call/S&P 500 INDEX/SPX815YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/31/2024	12/31/2026	1	1,666,000	5858.1	229,408			28,715		527,908			(85,792)		4,182		0001
Purchased Call/S&P 500 INDEX/SPXA21GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2024	12/24/2026	1	1,643,000	6007.4	227,884			26,440		465,181			(85,457)		3,964		0001
Purchased Call/S&P 500 INDEX/SPXA2193G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2026	1	1,511,968	.5787	207,974			4,005		486,639			(77,883)		1,533		0001
Purchased Call/S&P 500 INDEX/SPX815YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/15/2026	1	1,599,000	6051.09	216,345			22,288		438,421			(80,686)		3,648		0001
Purchased Call/S&P 500 INDEX/SPXA21ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/09/2024	12/04/2026	1	1,448,121	.6072	190,421			16,856		387,118			(71,704)		3,056		0001
Purchased Call/S&P 500 INDEX/SPXA21HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2024	12/30/2026	1	1,785,000	5877.41	246,687			30,539		555,593			(92,254)		4,456		0001
Purchased Call/S&P 500 INDEX/SPXA21ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/11/2026	1	1,730,646	.6051	213,645			21,039		472,947			(80,671)		3,843		0001
Purchased Call/S&P 500 INDEX/SPXB05YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2024	10/16/2026	1	1,618,664	.5836	213,913			4,438		505,651			(80,549)		1,694		0001
Purchased Call/S&P 500 INDEX/SPXA2193S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/14/2026	1	1,816,554	.5840	237,249			4,248		563,932			(88,968)		1,779		0001
Purchased Call/S&P 500 INDEX/SPXA21HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/24/2026	1	1,884,000	5970.84	254,528			29,572		550,588			(95,579)		4,546		0001
Purchased Call/S&P 500 INDEX/SPXA21C9O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2024	11/27/2026	1	1,922,000	5998.74	255,626			20,097		542,685			(95,597)		3,831		0001
Purchased Call/S&P 500 INDEX/SPXD174SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/20/2026	1	1,642,000	5864.67	214,281			5,593		503,347			(79,916)		1,922		0001
Purchased Call/S&P 500 INDEX/SPXA21BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2024	11/20/2026	1	1,790,000	5933.84	244,335			16,851		527,046			(91,500)		3,346		0001
Purchased Call/S&P 500 INDEX/SPXA21HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/28/2026	1	2,342,000	5970.84	317,575			38,441		684,842			(118,602)		5,782		0001
Purchased Call/S&P 500 INDEX/SPXA21FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/18/2026	1	2,719,000	5930.85	377,125			40,630		814,737			(141,422)		6,325		0001
Purchased Call/S&P 500 INDEX/SPXA21ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2024	12/16/2026	1	1,570,000	6043.71	219,015			22,864		429,873			(81,906)		3,606		0001
Purchased Call/S&P 500 INDEX/SPXD176SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2024	10/30/2026	1	1,554,922	.5824	185,517			7,441		493,055			(69,857)		2,229		0001
Purchased Call/S&P 500 INDEX/SPXA21CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2024	11/25/2026	1	2,063,217	.5977	278,668			21,199		589,025			(104,500)		4,041		0001
Purchased Call/S&P 500 INDEX/SPXM13D83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/23/2026	1	1,716,000	5792.43	229,601			6,967		553,494			(85,982)		2,154		0001
Purchased Call/S&P 500 INDEX/SPXB05YSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/16/2026	1	1,797,000	5864.67	233,610			4,840		550,583			(87,604)		1,881		0001
Purchased Call/S&P 500 INDEX/SPXB05YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2024	10/21/2026	1	1,623,000	5821.78	218,780			6,010		510,655			(81,818)		1,946		0001
Purchased Call/S&P 500 INDEX/SPXA21ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2024	12/18/2026	1	1,465,000	5855.35	208,616			22,444		462,156			(78,124)		3,408		0001
Purchased Call/S&P 500 INDEX/SPXA21ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/17/2026	1	2,208,473	.6051	274,119			29,033		604,783			(102,653)		5,105		0001
Purchased Call/S&P 500 INDEX/SPXC052SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/13/2026	1	2,261,986	.5968	284,868			16,942		650,132			(107,267)		3,927		0001
Purchased Call/S&P 500 INDEX/SPXC052ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/18/2026	1	1,724,000	5855.31	241,188			15,902		534,654			(90,198)		3,158		0001
Purchased Call/S&P 500 INDEX/SPXD176SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/02/2026	1	2,084,000	5728.8	278,631			12,264		706,626			(104,058)		3,133		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD179S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/24/2026	1	2,957,000	5939.49	406,883			30,181		865,452			(151,747)		5,739		0001
Purchased Call/S&P 500 INDEX/SPXD173SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/06/2026	1	1,617,000	5751.07	212,636			1,460		534,845			(79,303)		1,037		0001
Purchased Call/S&P 500 INDEX/SPX815XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/27/2024	11/27/2026	1	1,704,000	7123.5	63,900			5,024		175,309			(23,897)		3,396		0001
Purchased Call/S&P 500 INDEX/SPX815WSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/16/2026	1	1,612,635	6982	49,655			1,033		189,362			(18,749)		1,688		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2024	10/28/2026	1	2,365,000	5788.58	323,296			11,990		763,760			(120,904)		3,275		0001
Purchased Call/S&P 500 INDEX/SPXA218S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2024	10/07/2026	1	1,617,000	5644.68	224,763			1,852		570,554			(84,055)		1,120		0001
Purchased Call/S&P 500 INDEX/SPX815WSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/04/2024	10/30/2026	1	1,639,718	7287	26,409			1,059		117,145			(9,944)		2,350		0001
Purchased Call/S&P 500 INDEX/SPX815XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/11/2026	1	2,052,000	6027.05	282,150			27,631		569,873			(105,661)		4,557		0001
Purchased Call/S&P 500 INDEX/SPX815YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/30/2024	12/23/2026	1	1,762,351	5948	232,236			26,772		521,190			(87,691)		4,227		0001
Purchased Call/S&P 500 INDEX/SPX815XSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/10/2026	1	1,625,000	5953.57	220,025			12,106		467,621			(82,059)		2,723		0001
Purchased Call/S&P 500 INDEX/SPX815YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/27/2024	12/24/2026	1	1,507,000	7499.38	27,578			3,204		90,315			(10,356)		3,636		0001
Purchased Call/S&P 500 INDEX/SPX815YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/30/2024	12/24/2026	1	1,451,943	6025	178,041			20,743		408,593			(67,134)		3,503		0001
Purchased Call/S&P 500 INDEX/SPXA21HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2026	1	1,693,000	5955.91	232,788			28,459		499,499			(86,818)		4,203		0001
Purchased Call/S&P 500 INDEX/SPX815XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/09/2026	1	1,893,547	6025	261,840			24,989		525,639			(98,325)		4,146		0001
Purchased Call/S&P 500 INDEX/SPXM13ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/28/2026	1	1,974,726	5808	269,691			10,016		631,689			(100,996)		2,735		0001
Purchased Call/S&P 500 INDEX/SPXI00DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2026	1	1,548,000	5720.21	210,683			9,550		527,693			(78,574)		2,362		0001
Purchased Call/S&P 500 INDEX/SPXI00GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/16/2026	1	2,623,000	5870.62	358,564			22,688		807,717			(133,910)		4,706		0001
Purchased Call/S&P 500 INDEX/SPXI00DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/23/2026	1	1,447,000	5802.31	192,017			5,835		464,560			(72,006)		1,816		0001
Purchased Call/S&P 500 INDEX/SPXI00ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2024	11/04/2026	1	1,695,000	5672.7	234,927			10,972		593,604			(87,856)		2,624		0001
Purchased Call/S&P 500 INDEX/SPXI001SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/26/2024	11/25/2026	1	2,736,000	6000.55	371,549			28,148		767,885			(139,140)		5,358		0001
Purchased Call/S&P 500 INDEX/SPXI001S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/25/2024	11/19/2026	1	1,838,229	5888	267,861			18,179		558,091			(101,003)		3,402		0001
Purchased Call/S&P 500 INDEX/SPXI00JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2026	1	2,826,000	6032.38	375,010			31,423		779,242			(139,860)		5,824		0001
Purchased Call/S&P 500 INDEX/SPXI00ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/12/2026	1	1,778,000	5972.02	240,919			13,899		507,880			(90,097)		3,051		0001
Purchased Call/S&P 500 INDEX/SPXI001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/25/2024	11/20/2026	1	1,695,997	5904	243,726			16,855		509,484			(91,776)		3,170		0001
Purchased Call/S&P 500 INDEX/SPXM13NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	2,085,000	6034.91	280,641			26,985		576,131			(104,952)		4,598		0001
Purchased Call/S&P 500 INDEX/SPXI00DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/26/2026	1	1,825,000	5808.12	241,265			8,297		584,272			(90,103)		2,435		0001
Purchased Call/S&P 500 INDEX/SPXI00ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/03/2024	10/02/2026	1	1,952,526	5686	252,232			348		672,455			(94,457)		723		0001
Purchased Call/S&P 500 INDEX/SPXM13JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2024	11/20/2026	1	1,616,019	7029	70,464			4,873		187,949			(26,533)		3,020		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13A$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/09/2026	1	1,538,599	.5781	217,484			2,406		498,901			(81,894)		1,208		0001
Purchased Call/S&P 500 INDEX/SPX815Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/11/2026	1	2,182,000	6051.09	294,352			28,866		597,534			(110,382)		4,846		0001
Purchased Call/S&P 500 INDEX/SPX815X$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2024	11/11/2026	1	1,707,000	5941.34	237,785			13,392		494,455			(88,925)		2,895		0001
Purchased Call/S&P 500 INDEX/SPX815X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2024	12/04/2026	1	1,910,000	6075.11	255,558			22,560		511,540			(95,703)		4,030		0001
Purchased Call/S&P 500 INDEX/SPX9150$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/22/2027	1	1,679,838	.6065	230,791			36,021		464,865			(86,547)		4,694		0001
Purchased Call/S&P 500 INDEX/SPX9151$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2027	1	1,848,000	6059.24	249,295			43,670		517,571			(93,357)		5,472		0001
Purchased Call/S&P 500 INDEX/SPX9153$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/04/2027	1	1,456,835	.7194	53,488			9,347		162,382			(20,197)		4,297		0001
Purchased Call/S&P 500 INDEX/SPX9150$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/21/2027	1	1,456,511	.6009	210,256			32,571		418,197			(78,954)		4,052		0001
Purchased Call/S&P 500 INDEX/SPX9150$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2025	01/29/2027	1	1,907,000	6049.92	259,733			42,990		535,750			(97,266)		5,490		0001
Purchased Call/S&P 500 INDEX/SPXN138$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/25/2027	1	2,355,256	.5773	287,673			69,534		823,094			(107,877)		8,177		0001
Purchased Call/S&P 500 INDEX/SPX9153$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2027	1	1,777,467	.6048	240,905			43,741		503,485			(90,215)		5,365		0001
Purchased Call/S&P 500 INDEX/SPXC05H$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2025	03/25/2027	1	1,628,287	.5690	192,361			46,560		600,271			(72,235)		5,653		0001
Purchased Call/S&P 500 INDEX/SPXC05B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/20/2025	02/19/2027	1	1,483,000	6105.28	200,205			38,936		405,982			(74,974)		4,625		0001
Purchased Call/S&P 500 INDEX/SPX9151$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2027	1	1,693,000	6028.45	227,539			38,757		484,414			(84,861)		4,954		0001
Purchased Call/S&P 500 INDEX/SPXC05ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/17/2025	03/17/2027	1	1,531,000	5629.72	213,268			48,923		579,055			(79,757)		5,193		0001
Purchased Call/S&P 500 INDEX/SPXC05A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/10/2025	02/04/2027	1	1,717,446	.6026	237,884			41,514		494,781			(89,699)		5,065		0001
Purchased Call/S&P 500 INDEX/SPXA21KS$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2025	01/15/2027	1	3,924,000	5996.66	525,424			77,033		1,141,614			(197,034)		10,623		0001
Purchased Call/S&P 500 INDEX/SPXN136$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2025	03/12/2027	1	1,733,767	.5580	239,022			53,631		678,745			(90,129)		5,793		0001
Purchased Call/S&P 500 INDEX/SPXC059$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/30/2025	01/29/2027	1	2,095,583	.6035	291,578			48,261		595,372			(109,192)		6,033		0001
Purchased Call/S&P 500 INDEX/SPXC05G$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/24/2025	03/24/2027	1	1,620,000	5730.08	217,890			52,078		577,681			(81,485)		5,609		0001
Purchased Call/S&P 500 INDEX/SPXA21JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	1,678,000	5894.58	231,228			31,445		520,326			(86,473)		4,392		0001
Purchased Call/S&P 500 INDEX/SPXA21PS$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2025	03/25/2027	1	1,548,006	.5700	205,239			49,609		566,490			(76,965)		5,375		0001
Purchased Call/S&P 500 INDEX/SPXD17D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/03/2025	01/05/2027	1	2,711,000	5942.47	361,919			47,726		812,996			(134,978)		6,988		0001
Purchased Call/S&P 500 INDEX/SPXA21NS$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2025	02/24/2027	1	1,437,000	5917.43	202,904			40,692		445,726			(75,881)		4,560		0001
Purchased Call/S&P 500 INDEX/SPXA21LS$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2025	02/03/2027	1	1,507,000	5976.59	207,665			35,657		447,712			(77,661)		4,427		0001
Purchased Call/S&P 500 INDEX/SPXI100$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Americas LLC 0V6WI8S6QX2D1J8570P30	01/13/2025	11/13/2026	1	23,300,000	.6200	2,057,560			132,646		5,975,011			(839,632)		40,449		0001
Purchased Call/S&P 500 INDEX/SPXD17D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2027	1	2,320,000	5809.56	320,856			45,396		763,946			(119,664)		6,192		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA210SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2025	02/26/2027	1	1,903,000	5954.5	256,334			52,400		583,025			(96,125)		6,079		0001
Purchased Call/S&P 500 INDEX/SPXA210SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/25/2027	1	1,518,589	5955	183,858			37,434		464,312			(69,328)		4,835		0001
Purchased Call/S&P 500 INDEX/SPXC05CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/23/2027	1	1,817,000	5992.08	249,292			49,653		538,823			(92,974)		5,746		0001
Purchased Call/S&P 500 INDEX/SPXI00Y5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2025	03/19/2027	1	2,741,000	5662.89	365,375			85,170		1,025,286			(136,828)		9,353		0001
Purchased Call/S&P 500 INDEX/SPXC05ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/15/2027	1	1,933,000	5638.94	262,308			59,533		731,891			(97,962)		6,518		0001
Purchased Call/S&P 500 INDEX/SPXA210SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/26/2027	1	2,115,022	5881	275,267			56,348		680,026			(103,652)		6,757		0001
Purchased Call/S&P 500 INDEX/SPXC05ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/05/2027	1	1,936,632	5747	231,364			49,670		683,454			(87,241)		6,330		0001
Purchased Call/S&P 500 INDEX/SPXM13US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/14/2027	1	2,662,183	5806	400,468			58,159		877,839			(150,176)		7,173		0001
Purchased Call/S&P 500 INDEX/SPXI00M5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/03/2025	12/31/2026	1	1,465,000	5942.47	195,871			24,653		438,744			(73,552)		3,678		0001
Purchased Call/S&P 500 INDEX/SPXN134SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2025	03/04/2027	1	1,565,114	5818	174,487			37,269		526,368			(65,885)		5,100		0001
Purchased Call/S&P 500 INDEX/SPXC05ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2025	01/29/2027	1	1,469,483	6047	198,461			33,262		415,884			(75,459)		4,230		0001
Purchased Call/S&P 500 INDEX/SPXN135SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2027	1	1,470,000	5613.56	203,889			46,491		563,544			(76,041)		4,972		0001
Purchased Call/S&P 500 INDEX/SPXI000S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	01/13/2025	12/04/2026	1	23,300,000	7000	734,600			68,335		2,981,332			(290,646)		49,163		0001
Purchased Call/S&P 500 INDEX/SPXN136SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/18/2027	1	2,456,970	5648	328,703			76,274		925,689			(123,264)		8,359		0001
Purchased Call/S&P 500 INDEX/SPX815YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/03/2025	12/31/2026	1	1,522,000	7050.74	57,532			7,241		189,685			(21,604)		3,821		0001
Purchased Call/S&P 500 INDEX/SPX9152SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2027	1	1,539,000	6013.94	207,149			37,276		446,875			(77,257)		4,628		0001
Purchased Call/S&P 500 INDEX/SPX9150S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2027	1	3,343,000	6101.24	448,965			72,155		904,192			(167,442)		9,504		0001
Purchased Call/S&P 500 INDEX/SPX815ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/22/2027	1	2,333,000	6118.71	311,689			48,580		622,668			(116,723)		6,519		0001
Purchased Call/S&P 500 INDEX/SPX9152SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/05/2027	1	2,454,000	6025.99	326,873			57,338		706,724			(122,577)		7,266		0001
Purchased Call/S&P 500 INDEX/SPX9156SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/09/2027	1	3,408,000	5770.2	464,851			101,527		1,184,892			(173,367)		11,282		0001
Purchased Call/S&P 500 INDEX/SPX9151SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/29/2027	1	2,917,000	6040.53	387,086			64,158		827,976			(145,157)		8,398		0001
Purchased Call/S&P 500 INDEX/SPX9153SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/12/2027	1	1,595,918	6115	211,877			39,323		432,990			(79,893)		4,853		0001
Purchased Call/S&P 500 INDEX/SPXA21MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/13/2025	02/12/2027	1	1,542,000	6115.07	206,782			38,272		418,716			(77,437)		4,689		0001
Purchased Call/S&P 500 INDEX/SPX9153SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/12/2027	1	2,016,925	6044	286,060			53,092		574,348			(107,865)		6,133		0001
Purchased Call/S&P 500 INDEX/SPXA210SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/13/2025	03/12/2027	1	1,610,000	5504.96	222,824			49,790		660,248			(83,444)		5,380		0001
Purchased Call/S&P 500 INDEX/SPXA210SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	03/03/2027	1	1,736,000	5820.47	239,394			50,312		580,126			(89,527)		5,638		0001
Purchased Call/S&P 500 INDEX/SPXC05CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/28/2025	03/02/2027	1	1,947,000	5954.5	262,650			54,839		596,782			(97,956)		6,303		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2025	01/08/2027	1	1,621,003	.7023	55,422			7,599		211,612			(20,898)		4,242		0001
Purchased Call/S&P 500 INDEX/SPXA21NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/19/2027	1	2,359,000	6013.13	317,521			61,838		691,029			(119,071)		7,357		0001
Purchased Call/S&P 500 INDEX/SPX9150S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/15/2027	1	2,174,782	.5910	342,140			50,581		668,626			(129,548)		5,887		0001
Purchased Call/S&P 500 INDEX/SPXA21JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2025	01/06/2027	1	1,792,614	.5966	213,390			28,709		528,728			(80,575)		4,644		0001
Purchased Call/S&P 500 INDEX/SPXA21PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2025	03/29/2027	1	3,174,000	5580.94	419,285			103,235		1,252,871			(156,587)		11,145		0001
Purchased Call/S&P 500 INDEX/SPXI00YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2025	03/19/2027	1	2,060,130	.5663	274,421			63,968		768,881			(102,767)		7,030		0001
Purchased Call/S&P 500 INDEX/SPXA21PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2025	03/31/2027	1	2,094,000	5583.79	283,109			70,388		822,193			(105,875)		7,393		0001
Purchased Call/S&P 500 INDEX/SPXD17GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/25/2025	02/24/2027	1	1,722,666	.6002	223,125			44,809		508,996			(83,557)		5,466		0001
Purchased Call/S&P 500 INDEX/SPXN137SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2027	1	2,958,000	5667.56	390,456			92,787		1,103,036			(145,621)		10,212		0001
Purchased Call/S&P 500 INDEX/SPXC05ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	1,664,000	5558.14	230,963			51,078		660,118			(86,374)		5,543		0001
Purchased Call/S&P 500 INDEX/SPXC05ASS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2025	02/05/2027	1	2,098,403	.6047	285,519			50,153		596,495			(107,512)		6,213		0001
Purchased Call/S&P 500 INDEX/SPXC05ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2027	1	1,651,000	6047.26	224,371			40,991		468,562			(83,909)		5,002		0001
Purchased Call/S&P 500 INDEX/SPXC05BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	3,119,000	6114.63	414,203			76,768		847,654			(155,326)		9,484		0001
Purchased Call/S&P 500 INDEX/SPXC05BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2027	1	2,987,000	6062.66	413,998			79,046		836,357			(154,190)		9,250		0001
Purchased Call/S&P 500 INDEX/SPXC0596X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/29/2025	01/27/2027	1	1,972,028	.5972	277,619			45,123		583,731			(104,107)		5,630		0001
Purchased Call/S&P 500 INDEX/SPXD17GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/25/2025	02/19/2027	1	2,707,354	.6139	304,907			59,546		724,143			(114,972)		8,443		0001
Purchased Call/S&P 500 INDEX/SPXC05ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2027	1	1,474,000	5589.29	207,392			45,581		572,429			(77,559)		4,895		0001
Purchased Call/S&P 500 INDEX/SPXD17DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2025	01/08/2027	1	2,163,879	.5907	273,128			37,399		666,287			(102,847)		5,663		0001
Purchased Call/S&P 500 INDEX/SPXJ004S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2025	04/27/2027	1	2,574,000	5525.21	358,558			102,445		1,063,974			(133,725)		9,739		0001
Purchased Call/S&P 500 INDEX/SPXJ004SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2025	04/27/2027	1	1,406,000	7000.44	37,118			10,605		241,430			(13,843)		5,320		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/23/2025	03/25/2027	1	1,487,500	.7200	40,995			11,245		186,448			(17,487)		5,165		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/23/2025	03/12/2027	1	1,487,500	.7150	42,803			11,094		191,635			(18,636)		4,970		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/23/2025	03/05/2027	1	1,487,500	.7200	38,445			9,642		178,971			(16,928)		4,862		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/23/2025	02/12/2027	1	1,487,500	.7400	24,608			5,523		131,386			(11,215)		4,523		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/23/2025	04/02/2027	1	1,487,500	.7000	57,825			16,381		230,959			(24,361)		5,281		0001
Purchased Call/S&P 500 INDEX/SPXN13J6F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	05/28/2027	1	2,407,234	.5867	337,975			111,415		812,664			(126,567)		9,760		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/23/2025	01/29/2027	1	1,487,500	.7400	23,253			4,786		125,296			(10,851)		4,282		0001
Purchased Call/S&P 500 INDEX/SPXJ003SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2025	04/23/2027	1	2,126,000	5484.77	298,703			84,049		899,210			(111,860)		7,966		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	05/21/2027	1	1,622,000	5842.01	223,836			71,726		557,867			(83,823)		6,480		0001
Purchased Call/S&P 500 INDEX/SPX9159S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2025	05/07/2027	1	1,597,021	5663	253,975			76,579		609,979			(95,635)		6,185		0001
Purchased Call/S&P 500 INDEX/SPX9159SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2025	05/17/2027	1	3,116,000	5958.38	422,841			132,610		991,766			(157,915)		12,341		0001
Purchased Call/S&P 500 INDEX/SPXA21WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2025	06/11/2027	1	1,934,000	6045.26	258,189			90,099		589,253			(96,688)		8,067		0001
Purchased Call/S&P 500 INDEX/SPXC05WSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/30/2025	06/22/2027	1	1,560,077	7562	45,903			16,831		156,649			(17,357)		6,646		0001
Purchased Call/S&P 500 INDEX/SPXC05WS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	1,856,000	5663.94	262,067			78,801		709,147			(98,140)		7,188		0001
Purchased Call/S&P 500 INDEX/SPX915BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/30/2025	06/30/2027	1	2,967,000	6161.52	402,325			150,319		841,866			(150,459)		12,830		0001
Purchased Call/S&P 500 INDEX/SPX915AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/04/2027	1	1,810,000	5906.63	251,228			85,244		598,688			(94,081)		7,445		0001
Purchased Call/S&P 500 INDEX/SPXJ00ASC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/10/2025	06/10/2027	1	1,666,000	6014.65	228,242			79,007		515,152			(85,356)		6,935		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/23/2025	02/19/2027	1	2,975,000	7800	23,285			5,436		131,132			(10,490)		9,278		0001
Purchased Call/S&P 500 INDEX/SPXA21TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2025	04/23/2027	1	1,449,000	5525.21	200,831			56,588		598,492			(75,312)		5,430		0001
Purchased Call/S&P 500 INDEX/SPXA21SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/09/2027	1	1,716,098	5418	182,503			48,429		749,052			(69,392)		6,207		0001
Purchased Call/S&P 500 INDEX/SPXA21RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2027	1	3,653,000	5363.36	542,836			144,657		1,649,955			(202,451)		13,350		0001
Purchased Call/S&P 500 INDEX/SPXA21TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/15/2025	05/14/2027	1	1,496,000	5916.93	203,755			63,234		489,156			(76,303)		5,886		0001
Purchased Call/S&P 500 INDEX/SPXA21SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/16/2027	1	2,633,362	5288	322,841			87,966		1,240,263			(121,567)		9,698		0001
Purchased Call/S&P 500 INDEX/SPXC05QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2027	1	1,663,000	7570.12	34,923			10,985		152,762			(13,025)		6,601		0001
Purchased Call/S&P 500 INDEX/SPXA21TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	05/04/2027	1	1,591,000	5686.67	223,536			66,017		598,038			(83,368)		6,120		0001
Purchased Call/S&P 500 INDEX/SPXA21XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/25/2027	1	2,765,000	6173.07	362,492			133,681		779,733			(135,934)		11,846		0001
Purchased Call/S&P 500 INDEX/SPXC05USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/14/2027	1	2,994,000	5976.97	410,178			144,437		953,820			(153,185)		12,562		0001
Purchased Call/S&P 500 INDEX/SPXD17SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2027	1	2,185,000	5967.84	294,975			106,969		703,102			(110,011)		9,309		0001
Purchased Call/S&P 500 INDEX/SPX915ASB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/02/2025	05/28/2027	1	1,537,164	5904	213,863			70,696		509,793			(80,530)		6,232		0001
Purchased Call/S&P 500 INDEX/SPXN13IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/20/2027	1	2,278,681	5950	287,878			91,472		729,497			(107,806)		9,083		0001
Purchased Call/S&P 500 INDEX/SPXA21TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2025	04/21/2027	1	1,862,110	5149	326,564			90,862		951,672			(122,462)		6,943		0001
Purchased Call/S&P 500 INDEX/SPXA21TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2025	04/28/2027	1	1,501,000	5501.11	211,791			60,803		626,555			(79,204)		5,693		0001
Purchased Call/S&P 500 INDEX/SPXN13CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2025	04/15/2027	1	2,074,222	5402	226,982			61,618		916,334			(85,589)		7,619		0001
Purchased Call/S&P 500 INDEX/SPXA21PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2025	04/01/2027	1	1,680,718	5621	226,540			56,713		648,118			(84,836)		5,950		0001
Purchased Call/S&P 500 INDEX/SPXA21TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2025	05/07/2027	1	1,541,000	5659.91	215,586			64,914		590,472			(80,845)		5,968		0001
Purchased Call/S&P 500 INDEX/SPXC05PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/21/2027	1	1,999,000	5802.82	276,662			88,777		704,557			(103,748)		7,986		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/02/2025	06/02/2027	1	1,691,000	5882.52	240,460			80,594		564,489			(89,926)		6,927		0001
Purchased Call/S&P 500 INDEX/SPXC05RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	1	4,099,000	5911.69	560,743			185,107		1,353,801			(210,279)		16,619		0001
Purchased Call/S&P 500 INDEX/SPXC05VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/23/2025	06/23/2027	1	1,547,000	6004.08	210,701			76,698		485,102			(78,797)		6,603		0001
Purchased Call/S&P 500 INDEX/SPX915ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/04/2027	1	1,838,000	6000.36	248,314			84,372		575,692			(93,118)		7,560		0001
Purchased Call/S&P 500 INDEX/SPXN13ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/25/2027	1	1,537,000	5802.82	214,412			69,603		542,081			(79,965)		6,193		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/23/2025	02/26/2027	1	1,487,500	7400	25,960			6,288		136,708			(11,561)		4,752		0001
Purchased Call/S&P 500 INDEX/SPXJ005SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/07/2025	01/15/2027	1	11,250,000	7400	123,280			21,214		953,378			(54,459)		30,456		0001
Purchased Call/S&P 500 INDEX/SPXJ008S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	05/21/2025	05/14/2027	1	1,605,669	5917	209,274			65,308		524,252			(79,021)		6,317		0001
Purchased Call/S&P 500 INDEX/SPXJ001SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	04/14/2025	04/08/2027	1	2,360,253	4999	497,171			130,146		1,300,220			(187,469)		8,514		0001
Purchased Call/S&P 500 INDEX/SPXC05RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2027	1	1,512,000	5896.91	209,412			69,900		503,115			(78,100)		6,181		0001
Purchased Call/S&P 500 INDEX/SPXA21XSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/28/2027	1	1,507,000	7852.15	27,126			10,074		104,300			(10,131)		6,493		0001
Purchased Call/S&P 500 INDEX/SPXA21PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	04/02/2027	1	1,950,000	5396.52	260,130			65,660		861,972			(97,415)		6,923		0001
Purchased Call/S&P 500 INDEX/SPXA21TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/05/2025	04/29/2027	1	1,545,911	5550	240,081			69,830		628,903			(90,528)		5,877		0001
Purchased Call/S&P 500 INDEX/SPXA21WSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2025	06/17/2027	1	2,007,000	5968.91	257,699			92,188		643,533			(96,504)		8,469		0001
Purchased Call/S&P 500 INDEX/SPXA21VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/25/2027	1	1,503,000	7369.58	33,216			10,783		181,477			(12,388)		6,056		0001
Purchased Call/S&P 500 INDEX/SPXC05PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/26/2027	1	1,853,000	5802.82	257,196			83,730		654,183			(95,791)		7,481		0001
Purchased Call/S&P 500 INDEX/SPXC05MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	2,079,037	5619	315,629			94,906		815,592			(118,198)		8,052		0001
Purchased Call/S&P 500 INDEX/SPXC05VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2027	1	1,580,675	6005	209,883			74,587		492,636			(78,598)		6,658		0001
Purchased Call/S&P 500 INDEX/SPXA21TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	04/30/2027	1	1,846,000	5686.67	257,517			75,050		693,628			(96,569)		7,034		0001
Purchased Call/S&P 500 INDEX/SPXJ005SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/07/2025	04/12/2027	1	11,250,000	6800	448,320			123,081		2,215,597			(173,605)		41,009		0001
Purchased Call/S&P 500 INDEX/SPXC05SSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2027	1	1,701,000	5945.82	240,692			82,986		546,329			(90,012)		7,067		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/23/2025	03/19/2027	1	1,487,500	7200	40,098			10,722		184,014			(17,266)		5,076		0001
Purchased Call/S&P 500 INDEX/SPXD17USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2027	1	2,061,000	6173.07	271,846			101,195		582,350			(101,385)		8,896		0001
Purchased Call/S&P 500 INDEX/SPXN13CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/19/2027	1	3,565,000	5282.7	517,995			142,306		1,689,529			(193,186)		13,228		0001
Purchased Call/S&P 500 INDEX/SPXD17VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/25/2027	1	1,510,858	6089	209,605			77,299		450,271			(78,602)		6,473		0001
Purchased Call/S&P 500 INDEX/SPXN13ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2025	04/28/2027	1	1,411,892	5515	204,122			58,681		586,439			(76,441)		5,355		0001
Purchased Call/S&P 500 INDEX/SPX915BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/09/2025	06/04/2027	1	2,533,124	5960	359,916			122,461		813,752			(135,527)		10,419		0001
Purchased Call/S&P 500 INDEX/SPXN13AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2025	04/06/2027	1	1,643,000	5074.08	230,677			59,254		872,140			(86,031)		5,896		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/03/2025	06/03/2027	1	1,531,000	5946.49	212,197			71,412		492,949			(79,356)		6,284		0001
Purchased Call/S&P 500 INDEX/SPXA210S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2027	1	2,555,000	5074.08	358,467			90,607		1,356,732			(134,425)		9,070		0001
Purchased Call/S&P 500 INDEX/SPXC05KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/14/2025	04/09/2027	1	1,469,786	5263	248,070			65,191		702,453			(93,411)		5,316		0001
Purchased Call/S&P 500 INDEX/SPX9159SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2025	05/13/2027	1	2,305,040	5865	335,807			104,040		777,820			(126,101)		9,049		0001
Purchased Call/S&P 500 INDEX/SPX915ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/08/2027	1	1,560,000	5985.36	213,876			73,446		492,706			(79,765)		6,468		0001
Purchased Call/S&P 500 INDEX/SPX915BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/10/2025	06/09/2027	1	1,670,990	5989	234,762			81,053		527,250			(87,915)		6,942		0001
Purchased Call/S&P 500 INDEX/SPXA21TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/05/2025	04/30/2027	1	1,874,018	5594	280,442			81,844		745,001			(105,601)		7,141		0001
Purchased Call/S&P 500 INDEX/SPXA21WSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/17/2027	1	1,579,336	5982	210,809			75,518		503,136			(79,162)		6,665		0001
Purchased Call/S&P 500 INDEX/SPXA21WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/26/2025	06/25/2027	1	1,857,000	6125.67	246,610			90,820		539,258			(92,352)		7,956		0001
Purchased Call/S&P 500 INDEX/SPXA21TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2025	05/05/2027	1	2,164,096	5625	301,547			89,593		841,730			(112,925)		8,343		0001
Purchased Call/S&P 500 INDEX/SPXA21TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2025	04/22/2027	1	1,570,465	5273	246,522			68,836		747,939			(92,319)		5,870		0001
Purchased Call/S&P 500 INDEX/SPXA21TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2025	05/11/2027	1	2,361,000	5659.91	332,901			101,517		904,828			(124,156)		9,227		0001
Purchased Call/S&P 500 INDEX/SPXA21WSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/17/2027	1	2,990,000	5967.84	403,351			144,492		961,307			(151,465)		12,618		0001
Purchased Call/S&P 500 INDEX/SPXA21TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	05/04/2027	1	1,510,000	7193.64	40,317			11,907		213,132			(15,036)		5,808		0001
Purchased Call/S&P 500 INDEX/SPXJ0ONSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60QX2D1J857QP30	09/19/2025	09/08/2027	1	13,280,000	7800	542,280			259,384		1,147,818			(205,900)		64,368		0001
Purchased Call/S&P 500 INDEX/SPXB212S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2025	09/17/2027	1	1,608,926	6648	211,796			102,965		345,629			(79,862)		7,900		0001
Purchased Call/S&P 500 INDEX/SPXD053SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/26/2025	08/20/2027	1	2,319,125	6360	322,398			144,231		595,221			(121,567)		10,925		0001
Purchased Call/S&P 500 INDEX/SPXD053SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/26/2025	08/25/2027	1	2,208,687	6415	293,382			132,365		547,753			(109,867)		10,485		0001
Purchased Call/S&P 500 INDEX/SPXB212SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/30/2027	1	1,669,000	6644.99	228,319			114,160		360,582			(85,385)		8,345		0001
Purchased Call/S&P 500 INDEX/SPXE175SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/11/2025	08/09/2027	1	1,594,504	6310	218,760			94,013		417,543			(82,035)		7,383		0001
Purchased Call/S&P 500 INDEX/SPX915CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/17/2025	07/16/2027	1	2,201,000	6297.36	292,293			116,111		580,118			(109,459)		9,792		0001
Purchased Call/S&P 500 INDEX/SPXA21YSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/19/2027	1	1,555,000	6296.79	206,504			82,658		409,059			(77,121)		6,954		0001
Purchased Call/S&P 500 INDEX/SPX915CSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2025	07/30/2027	1	2,137,000	6339.39	282,725			117,770		552,432			(105,876)		9,735		0001
Purchased Call/S&P 500 INDEX/SPX915ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2027	1	1,730,534	6426	236,292			107,702		426,107			(88,488)		8,240		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/30/2025	07/23/2027	1	1,610,005	6389	203,956			83,449		399,066			(77,013)		7,249		0001
Purchased Call/S&P 500 INDEX/SPX915CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/25/2025	07/23/2027	1	2,729,877	6363	367,833			149,877		690,970			(137,937)		12,292		0001
Purchased Call/S&P 500 INDEX/SPX915CS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/07/2025	07/07/2027	1	1,447,000	6201.95	196,792			75,419		402,371			(73,595)		6,337		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915D$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/19/2027	1	1,409,000	6379.31	188,102			83,199		357,104			(70,345)		6,627		0001
Purchased Call/S&P 500 INDEX/SPX915C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/25/2025	07/27/2027	1	3,851,000	6388.64	505,636			207,672		957,938			(188,577)		17,457		0001
Purchased Call/S&P 500 INDEX/SPX915C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/23/2025	07/23/2027	1	1,615,000	6343.01	215,926			87,497		413,451			(80,750)		7,272		0001
Purchased Call/S&P 500 INDEX/SPX915D$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/12/2025	08/12/2027	1	1,465,000	6419.98	193,234			83,611		359,668			(72,264)		6,816		0001
Purchased Call/S&P 500 INDEX/SPX915F$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/13/2027	1	3,727,000	6584.29	482,274			230,191		837,383			(180,110)		18,196		0001
Purchased Call/S&P 500 INDEX/SPX915C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/14/2025	07/09/2027	1	1,829,612	.6266	243,116			94,489		490,426			(91,546)		8,041		0001
Purchased Call/S&P 500 INDEX/SPX915D$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/13/2027	1	1,564,976	.6440	206,949			90,201		380,938			(77,499)		7,292		0001
Purchased Call/S&P 500 INDEX/SPX915D$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/13/2027	1	2,390,000	6468.54	309,505			134,901		570,525			(115,905)		11,137		0001
Purchased Call/S&P 500 INDEX/SPXB210$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2025	08/20/2027	1	1,706,000	6347.87	228,433			101,771		442,038			(85,545)		8,037		0001
Purchased Call/S&P 500 INDEX/SPX915C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/17/2025	07/15/2027	1	1,660,840	.6244	231,593			91,805		453,136			(86,847)		7,376		0001
Purchased Call/S&P 500 INDEX/SPXD055$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2025	09/16/2027	1	1,480,000	6563.82	198,320			95,346		334,872			(74,166)		7,257		0001
Purchased Call/S&P 500 INDEX/SPXB211$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2025	09/14/2027	1	1,914,000	6584.29	247,289			118,209		429,031			(92,227)		9,358		0001
Purchased Call/S&P 500 INDEX/SPXD055$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/18/2025	09/17/2027	1	1,915,000	6605.43	253,738			122,844		422,686			(95,021)		9,403		0001
Purchased Call/S&P 500 INDEX/SPXB211$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/10/2027	1	1,588,653	.7764	64,356			30,620		144,004			(24,233)		7,723		0001
Purchased Call/S&P 500 INDEX/SPXD053$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/26/2025	08/26/2027	1	2,196,000	6440.08	288,994			130,603		535,414			(108,076)		10,440		0001
Purchased Call/S&P 500 INDEX/SPX915C$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/17/2025	07/16/2027	1	1,772,627	.6264	242,902			96,491		477,950			(90,963)		7,887		0001
Purchased Call/S&P 500 INDEX/SPXB211$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/15/2027	1	3,046,000	6582.2	404,204			193,774		680,500			(151,161)		14,914		0001
Purchased Call/S&P 500 INDEX/SPXB211$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/21/2027	1	2,412,000	6651.03	316,454			154,315		517,001			(118,022)		11,910		0001
Purchased Call/S&P 500 INDEX/SPXB212$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	09/29/2027	1	1,769,000	6641.23	237,754			118,550		384,395			(88,913)		8,833		0001
Purchased Call/S&P 500 INDEX/SPXJ00P$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/24/2025	06/11/2027	1	6,670,000	.7400	385,200			156,430		712,884			(168,255)		27,821		0001
Purchased Call/S&P 500 INDEX/SPXD054$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2027	1	2,729,617	.6499	359,440			169,585		646,830			(134,605)		13,250		0001
Purchased Call/S&P 500 INDEX/SPXB211$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/03/2027	1	1,639,508	.6480	212,178			98,899		393,183			(79,896)		7,889		0001
Purchased Call/S&P 500 INDEX/SPXB211$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2025	09/02/2027	1	1,460,126	.6424	188,185			86,974		362,726			(70,473)		7,015		0001
Purchased Call/S&P 500 INDEX/SPXD057$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2027	1	2,673,000	8238.19	65,489			32,564		142,711			(24,424)		13,328		0001
Purchased Call/S&P 500 INDEX/SPXD056$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/23/2025	09/23/2027	1	1,513,000	6610.32	206,827			101,425		332,980			(77,348)		7,492		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/30/2027	1	2,502,264	.6351	292,856			122,158		640,266			(109,821)		11,399		0001
Purchased Call/S&P 500 INDEX/SPXD052$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/24/2027	1	2,006,000	8212.98	32,297			14,507		99,902			(12,045)		9,508		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17Z\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/08/2027	1	1,712,649	.6228	235,095			91,172		468,690			(88,648)		7,514		0001
Purchased Call/S&P 500 INDEX/SPXB210SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/29/2025	08/27/2027	1	1,750,000	6460.26	225,925			103,119		423,532			(84,722)		8,333		0001
Purchased Call/S&P 500 INDEX/SPXB211SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/20/2027	1	2,683,000	6647.7	354,156			172,450		575,111			(132,263)		13,230		0001
Purchased Call/S&P 500 INDEX/SPXB212S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2027	1	1,400,000	6666.98	185,920			90,917		296,368			(69,529)		6,923		0001
Purchased Call/S&P 500 INDEX/SPXB211S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/04/2025	09/03/2027	1	1,483,000	6414.3	204,506			95,060		367,154			(76,584)		7,135		0001
Purchased Call/S&P 500 INDEX/SPXJ00N9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/19/2025	07/16/2027	1	9,960,000	.7600	466,995			203,471		937,974			(191,714)		44,313		0001
Purchased Call/S&P 500 INDEX/SPXD057S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/27/2027	1	2,984,000	6603.84	408,808			202,998		662,174			(152,674)		14,859		0001
Purchased Call/S&P 500 INDEX/SPXD052S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/16/2027	1	1,991,000	6436.9	260,622			114,358		484,003			(97,332)		9,321		0001
Purchased Call/S&P 500 INDEX/SPX915GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/24/2025	09/24/2027	1	2,190,000	6558.31	307,038			150,988		500,581			(114,824)		10,860		0001
Purchased Call/S&P 500 INDEX/SPX915DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/13/2027	1	1,797,000	6385.75	246,009			106,784		448,658			(92,001)		8,373		0001
Purchased Call/S&P 500 INDEX/SPX915DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2025	08/13/2027	1	1,602,000	6433.68	209,862			91,597		390,871			(78,698)		7,465		0001
Purchased Call/S&P 500 INDEX/SPXJ00N9G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/19/2025	05/28/2027	1	13,280,000	.7200	915,520			357,532		1,690,034			(405,742)		53,843		0001
Purchased Call/S&P 500 INDEX/SPXJ00P9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/24/2025	05/14/2027	1	6,670,000	.7200	460,970			174,316		824,080			(210,795)		26,242		0001
Purchased Call/S&P 500 INDEX/SPX0132S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/07/2027	1	1,446,000	7991.69	35,716			16,730		101,101			(13,320)		6,998		0001
Purchased Call/S&P 500 INDEX/SPXJ00N9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2025	09/15/2027	1	1,454,245	.6610	191,706			92,538		320,363			(71,989)		7,120		0001
Purchased Call/S&P 500 INDEX/SPX0131S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2027	1	1,801,000	7965.5	44,485			20,470		127,898			(16,568)		8,640		0001
Purchased Call/S&P 500 INDEX/SPXB211SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/20/2027	1	1,647,000	7980.57	54,845			26,706		117,452			(20,483)		8,121		0001
Purchased Call/S&P 500 INDEX/SPXA21Y\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/16/2027	1	1,667,000	6296.79	220,878			87,863		438,115			(82,829)		7,417		0001
Purchased Call/S&P 500 INDEX/SPXA21YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/20/2027	1	2,460,000	6296.79	326,934			131,133		647,678			(121,930)		11,020		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/30/2025	07/30/2027	1	1,965,000	6289.73	274,118			113,714		518,319			(102,512)		8,952		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	08/06/2027	1	1,546,000	6297.47	208,246			88,390		409,391			(77,878)		7,124		0001
Purchased Call/S&P 500 INDEX/SPXB211SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2025	09/14/2027	1	1,753,000	8131.6	40,494			19,357		102,958			(15,102)		8,571		0001
Purchased Call/S&P 500 INDEX/SPXA21XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/02/2027	1	3,558,000	6279.35	465,742			176,262		937,962			(174,414)		15,442		0001
Purchased Call/S&P 500 INDEX/SPXC05ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/30/2027	1	2,329,000	6238.01	309,058			128,917		643,521			(115,897)		10,610		0001
Purchased Call/S&P 500 INDEX/SPXD052S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2025	08/18/2027	1	1,701,000	6404.01	228,444			100,729		421,598			(85,432)		7,988		0001
Purchased Call/S&P 500 INDEX/SPXB211SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/21/2027	1	1,809,000	8257.14	42,692			20,818		90,466			(15,922)		8,933		0001
Purchased Call/S&P 500 INDEX/SPXA212SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2025	08/06/2027	1	2,039,000	.6340	267,925			114,191		528,481			(100,334)		9,396		0001
Purchased Call/S&P 500 INDEX/SPXD052SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/24/2027	1	4,428,000	6457.21	573,869			257,768		1,066,020			(214,025)		20,988		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE179SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2027	1	2,394,000	6460.26	310,262			142,772		580,420			(115,555)		11,485		0001
Purchased Call/S&P 500 INDEX/SPXD052S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2027	1	1,517,000	6449.8	196,907			86,552		366,459			(73,436)		7,113		0001
Purchased Call/S&P 500 INDEX/SPXB212SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2025	09/28/2027	1	1,912,000	6597.19	261,944			130,252		426,550			(97,692)		9,534		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2027	1	2,221,000	6281.23	300,057			121,177		589,245			(112,213)		9,984		0001
Purchased Call/S&P 500 INDEX/SPXN13XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/09/2027	1	2,681,000	6389.45	348,262			149,460		672,368			(130,062)		12,413		0001
Purchased Call/S&P 500 INDEX/SPX915CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/11/2025	07/13/2027	1	4,138,000	6259.75	547,457			214,321		1,114,241			(204,175)		18,315		0001
Purchased Call/S&P 500 INDEX/SPX915H56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/24/2027	1	2,002,873	.6654	263,833			130,639		433,045			(99,347)		9,932		0001
Purchased Call/S&P 500 INDEX/SPX915ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2027	1	2,199,000	6485.61	286,090			130,400		522,766			(107,137)		10,470		0001
Purchased Call/S&P 500 INDEX/SPX915CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/05/2025	08/04/2027	1	1,620,465	.6330	207,068			87,441		422,680			(77,544)		7,443		0001
Purchased Call/S&P 500 INDEX/SPXE179SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2027	1	1,854,000	6331.05	264,010			121,488		480,922			(98,328)		8,894		0001
Purchased Call/S&P 500 INDEX/SPXA21YSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/10/2025	07/09/2027	1	2,284,000	6280.46	299,889			116,233		603,905			(112,304)		10,038		0001
Purchased Call/S&P 500 INDEX/SPXD050SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2027	1	1,488,000	6389.45	193,291			83,105		373,308			(72,088)		6,901		0001
Purchased Call/S&P 500 INDEX/SPXB212SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	09/24/2027	1	2,934,000	6568.39	403,425			199,208		667,666			(151,077)		14,549		0001
Purchased Call/S&P 500 INDEX/SPXD051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2027	1	1,992,000	6319.28	270,314			116,592		520,336			(101,090)		9,253		0001
Purchased Call/S&P 500 INDEX/SPXJ00NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J8570P30	09/19/2025	08/27/2027	1	13,280,000	.7600	678,740			318,612		1,375,995			(262,088)		63,232		0001
Purchased Call/S&P 500 INDEX/SPXN13WS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2025	08/05/2027	1	2,362,790	.6318	314,508			133,244		620,353			(117,779)		10,870		0001
Purchased Call/S&P 500 INDEX/SPX915ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/10/2025	09/10/2027	1	2,092,000	6483.05	279,491			132,067		500,803			(104,522)		10,169		0001
Purchased Call/S&P 500 INDEX/SPX915B5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/01/2025	06/25/2027	1	1,751,221	.6166	235,922			87,245		497,748			(88,959)		7,503		0001
Purchased Call/S&P 500 INDEX/SPX915ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/09/2025	09/09/2027	1	1,713,000	6447.48	231,598			109,118		418,387			(86,611)		8,315		0001
Purchased Call/S&P 500 INDEX/SPX915BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2027	1	1,917,879	.6207	268,997			101,803		532,651			(100,735)		8,324		0001
Purchased Call/S&P 500 INDEX/SPXD055J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2027	1	1,635,000	6534.35	223,995			107,998		377,217			(83,768)		8,028		0001
Purchased Call/S&P 500 INDEX/SPXA21XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/06/2027	1	1,531,000	6279.35	201,173			76,822		403,860			(74,925)		6,693		0001
Purchased Call/S&P 500 INDEX/SPXC05XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2027	1	2,129,000	6367.41	284,222			117,124		535,393			(106,291)		9,667		0001
Purchased Call/S&P 500 INDEX/SPX915FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2025	09/10/2027	1	1,831,019	.6586	240,940			114,638		410,909			(90,726)		8,901		0001
Purchased Call/S&P 500 INDEX/SPX915CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/23/2025	07/22/2027	1	1,936,134	.6307	265,874			107,520		508,267			(99,566)		8,703		0001
Purchased Call/S&P 500 INDEX/SPXE174SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/01/2025	08/03/2027	1	1,661,000	6238.01	219,584			92,298		459,537			(81,894)		7,617		0001
Purchased Call/S&P 500 INDEX/SPXA21YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2025	07/14/2027	1	2,024,000	6268.56	268,990			105,674		541,011			(100,595)		8,974		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/29/2025	07/29/2027	1	1,971,000	6323.08	269,239			111,320		509,299			(100,688)		8,964		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2025	07/21/2027	1	1,665,000	6267.77	226,107			91,002		444,857			(84,558)		7,472		0001
Purchased Call/S&P 500 INDEX/SPXB211$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/05/2025	09/07/2027	1	1,701,000	6481.5	218,749			102,463		407,893			(81,582)		8,233		0001
Purchased Call/S&P 500 INDEX/SPXB211$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2025	09/03/2027	1	2,252,000	6419.24	299,516			138,650		560,726			(112,011)		10,836		0001
Purchased Call/S&P 500 INDEX/SPXB210$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/29/2025	08/30/2027	1	1,873,000	6460.26	242,366			111,168		453,726			(90,514)		8,958		0001
Purchased Call/S&P 500 INDEX/SPXB211$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/11/2025	09/10/2027	1	1,764,000	6587.47	226,321			107,386		393,733			(84,754)		8,575		0001
Purchased Call/S&P 500 INDEX/SPXB211$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/05/2025	09/03/2027	1	4,545,000	6462.06	592,214			275,657		1,100,400			(222,080)		21,868		0001
Purchased Call/S&P 500 INDEX/SPXD05P$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2027	1	1,682,000	6820.83	227,406			139,318		344,675			(84,811)		9,307		0001
Purchased Call/S&P 500 INDEX/SPX915H$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	10/06/2025	10/06/2027	1	1,752,000	6693.1	241,075			122,524		369,105			(90,156)		8,832		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	12/10/2025	12/10/2027	1	1,403,000	6797.15	204,557			122,229		287,011			(76,499)		7,667		0001
Purchased Call/S&P 500 INDEX/SPXB216$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2025	11/24/2027	1	1,463,000	6711.75	208,624			120,404		315,041			(78,127)		7,847		0001
Purchased Call/S&P 500 INDEX/SPXB217$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/09/2027	1	1,731,665	.6829	248,681			149,071		349,045			(93,255)		9,452		0001
Purchased Call/S&P 500 INDEX/SPXB213$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2025	10/05/2027	1	1,754,000	.8294	46,832			23,738		87,311			(17,466)		8,830		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	12/18/2025	08/06/2027	1	6,750,000	.7000	667,080			348,189		1,102,603			(305,558)		31,103		0001
Purchased Call/S&P 500 INDEX/SPXB216$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2027	1	1,638,000	8352.78	45,536			26,146		92,015			(16,983)		8,775		0001
Purchased Call/S&P 500 INDEX/SPXB214$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2025	10/15/2027	1	2,336,000	6589.3	329,843			172,428		532,347			(123,522)		11,918		0001
Purchased Call/S&P 500 INDEX/SPXB215$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/10/2025	11/10/2027	1	1,895,000	6791.44	269,090			149,906		382,431			(100,632)		9,993		0001
Purchased Call/S&P 500 INDEX/SPXD05M$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/10/2027	1	2,088,000	6817.17	287,726			172,874		425,858			(107,897)		11,410		0001
Purchased Call/S&P 500 INDEX/SPXD05M$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2027	1	3,432,000	6776.2	487,344			293,879		717,517			(181,755)		18,841		0001
Purchased Call/S&P 500 INDEX/SPXD05B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2025	10/01/2027	1	1,437,000	6695.64	194,282			97,946		301,135			(72,856)		7,195		0001
Purchased Call/S&P 500 INDEX/SPXB213$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2025	10/08/2027	1	1,535,000	6681.23	214,593			110,260		325,382			(80,362)		7,759		0001
Purchased Call/S&P 500 INDEX/SPX013A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2027	1	1,627,000	6513.19	228,594			118,227		389,202			(85,254)		8,268		0001
Purchased Call/S&P 500 INDEX/SPXE171$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2025	10/19/2027	1	2,128,000	8270.04	58,307			30,675		117,791			(21,746)		10,913		0001
Purchased Call/S&P 500 INDEX/SPXB214$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2025	10/15/2027	1	1,550,130	.6653	221,602			116,165		339,853			(83,444)		7,908		0001
Purchased Call/S&P 500 INDEX/SPXB218$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/17/2027	1	1,695,672	.6810	237,902			145,439		349,895			(89,582)		9,340		0001
Purchased Call/S&P 500 INDEX/SPXE170$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2027	1	3,661,000	6829.18	516,201			306,317		733,763			(192,518)		19,937		0001
Purchased Call/S&P 500 INDEX/SPXB213$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	10/08/2027	1	1,929,000	6536.13	266,202			136,967		455,364			(99,826)		9,750		0001
Purchased Call/S&P 500 INDEX/SPXE17R$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/20/2027	1	3,204,000	6793.49	443,754			271,624		665,890			(165,725)		17,709		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD051SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2027	1	2,308,654	.6646	325,679			184,567		519,552			(121,962)		12,279		0001
Purchased Call/S&P 500 INDEX/SPXD059SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2027	1	1,721,000	6624.77	237,154			122,812		382,147			(88,689)		8,757		0001
Purchased Call/S&P 500 INDEX/SPXD05MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/13/2027	1	3,021,000	6817.17	416,898			251,171		616,770			(155,695)		16,566		0001
Purchased Call/S&P 500 INDEX/SPXB218SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2027	1	1,943,000	6847.6	270,077			166,430		389,222			(101,001)		10,775		0001
Purchased Call/S&P 500 INDEX/SPXD05B5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2027	1	2,305,000	6694.45	312,789			159,402		485,184			(116,974)		11,635		0001
Purchased Call/S&P 500 INDEX/SPXD05DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/25/2027	1	1,629,000	6774.71	218,938			117,148		328,958			(81,765)		8,419		0001
Purchased Call/S&P 500 INDEX/SPXE17ISI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2025	10/19/2027	1	4,048,000	6644.02	557,814			293,466		891,904			(208,037)		20,760		0001
Purchased Call/S&P 500 INDEX/SPXB214S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2025	10/15/2027	1	2,267,000	6624.36	317,153			165,111		503,609			(118,607)		11,566		0001
Purchased Call/S&P 500 INDEX/SPXD05GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2027	1	2,002,000	6792.69	289,489			161,844		403,731			(108,261)		10,583		0001
Purchased Call/S&P 500 INDEX/SPX013HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2025	11/19/2027	1	2,827,000	6492.99	414,721			236,820		705,130			(155,307)		15,072		0001
Purchased Call/S&P 500 INDEX/SPXJ00YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6W8S6QX2D1J857QP30	12/18/2025	12/03/2027	1	13,500,000	.8200	453,780			273,162		931,821			(173,261)		73,179		0001
Purchased Call/S&P 500 INDEX/SPX013D5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/29/2027	1	2,812,000	6771.17	398,179			215,841		570,210			(149,112)		14,608		0001
Purchased Call/S&P 500 INDEX/SPX915JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/26/2027	1	1,927,000	6802.39	264,577			153,637		394,611			(98,945)		10,360		0001
Purchased Call/S&P 500 INDEX/SPX915KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/26/2025	12/23/2027	1	2,301,118	.6855	319,480			197,963		461,500			(119,970)		12,761		0001
Purchased Call/S&P 500 INDEX/SPXB213SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2025	09/29/2027	1	1,679,459	.6665	232,616			116,791		359,848			(87,351)		8,386		0001
Purchased Call/S&P 500 INDEX/SPXB216SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/03/2025	12/02/2027	1	1,392,367	.6812	196,026			115,135		282,467			(73,409)		7,539		0001
Purchased Call/S&P 500 INDEX/SPXB213SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2027	1	1,896,000	6676.05	267,905			136,896		401,981			(100,189)		9,583		0001
Purchased Call/S&P 500 INDEX/SPXD05LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	1,916,000	6815.7	268,432			159,658		388,920			(100,386)		10,446		0001
Purchased Call/S&P 500 INDEX/SPXD05DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/22/2027	1	1,942,000	6747.54	265,666			141,639		397,874			(99,625)		9,998		0001
Purchased Call/S&P 500 INDEX/SPXD05NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/16/2025	12/16/2027	1	1,647,000	6762.86	229,592			139,080		348,714			(85,861)		9,062		0001
Purchased Call/S&P 500 INDEX/SPXD051S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2027	1	1,710,000	6531.29	256,158			145,320		412,111			(95,796)		9,106		0001
Purchased Call/S&P 500 INDEX/SPXB217SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/10/2027	1	1,845,000	6866.5	257,193			154,316		361,898			(96,315)		10,082		0001
Purchased Call/S&P 500 INDEX/SPXE17KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/05/2027	1	2,818,000	6700.16	396,211			218,599		607,299			(148,375)		14,769		0001
Purchased Call/S&P 500 INDEX/SPX013GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2025	11/12/2027	1	2,608,082	.6840	339,208			190,424		511,371			(127,029)		13,787		0001
Purchased Call/S&P 500 INDEX/SPX915JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/24/2027	1	1,890,844	.6684	287,502			166,616		418,851			(107,813)		10,142		0001
Purchased Call/S&P 500 INDEX/SPX915JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/19/2027	1	1,460,128	.6577	241,172			139,060		347,756			(91,065)		7,785		0001
Purchased Call/S&P 500 INDEX/SPX915KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/31/2025	12/30/2027	1	1,996,835	.6909	255,831			160,778		390,451			(95,805)		11,160		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/03/2025	10/05/2027	1	3,543,000	6682.21	485,745			246,209		752,790			(181,159)		17,836		0001
Purchased Call/S&P 500 INDEX/SPX915KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/26/2025	12/28/2027	1	2,129,000	6929.94	281,454			175,135		409,537			(104,968)		11,872		0001
Purchased Call/S&P 500 INDEX/SPXB214S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2025	10/14/2027	1	2,006,582	.6615	284,901			148,133		448,938			(106,691)		10,224		0001
Purchased Call/S&P 500 INDEX/SPXB212SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2025	09/24/2027	1	1,501,569	.7900	63,705			31,764		119,855			(24,088)		7,446		0001
Purchased Call/S&P 500 INDEX/SPXB218S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2025	12/15/2027	1	3,304,000	6792.65	458,265			276,973		685,583			(171,378)		18,159		0001
Purchased Call/S&P 500 INDEX/SPXB213SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	10/12/2027	1	1,743,000	8154.6	46,364			23,979		109,625			(17,291)		8,857		0001
Purchased Call/S&P 500 INDEX/SPXD05DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2027	1	1,446,000	6847.66	196,656			105,622		276,976			(73,544)		7,493		0001
Purchased Call/S&P 500 INDEX/SPXD05DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2027	1	1,427,000	8459.05	34,248			18,347		62,201			(12,773)		7,385		0001
Purchased Call/S&P 500 INDEX/SPXD05NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/16/2025	12/10/2027	1	1,532,517	.6872	194,411			117,132		301,029			(73,307)		8,375		0001
Purchased Call/S&P 500 INDEX/SPXD05ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2025	10/22/2027	1	1,798,602	.6762	270,541			144,638		367,057			(102,013)		9,260		0001
Purchased Call/S&P 500 INDEX/SPX9151SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/09/2027	1	2,338,000	6695.16	334,802			186,052		506,519			(124,865)		12,314		0001
Purchased Call/S&P 500 INDEX/SPX915KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/26/2025	12/23/2027	1	3,116,000	6929.94	410,066			254,093		597,604			(153,986)		17,280		0001
Purchased Call/S&P 500 INDEX/SPXB213SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	10/08/2027	1	1,449,052	.6740	176,064			90,589		296,714			(66,024)		7,324		0001
Purchased Call/S&P 500 INDEX/SPXD05KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2027	1	1,897,000	6747.91	271,461			158,849		399,700			(101,519)		10,259		0001
Purchased Call/S&P 500 INDEX/SPXD058SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2025	10/06/2027	1	1,759,213	.6740	229,197			116,648		359,022			(85,831)		8,868		0001
Purchased Call/S&P 500 INDEX/SPX9151S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2025	10/22/2027	1	2,092,000	6694.64	288,278			153,483		446,790			(107,956)		10,771		0001
Purchased Call/S&P 500 INDEX/SPXB218SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2025	12/30/2027	1	1,837,000	6844.52	252,588			158,084		370,751			(94,461)		10,266		0001
Purchased Call/S&P 500 INDEX/SPXB214SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/23/2025	10/22/2027	1	2,630,200	.6688	368,135			196,000		564,371			(137,861)		13,542		0001
Purchased Call/S&P 500 INDEX/SPXB216SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/03/2025	12/03/2027	1	2,109,000	6774.37	301,165			177,059		436,334			(112,628)		11,432		0001
Purchased Call/S&P 500 INDEX/SPXB215SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/05/2027	1	1,963,000	6705.25	278,550			154,108		421,068			(104,456)		10,288		0001
Purchased Call/S&P 500 INDEX/SPX915KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/26/2025	12/27/2027	1	3,536,000	6905.69	474,885			295,252		689,040			(177,351)		19,696		0001
Purchased Call/S&P 500 INDEX/SPXE17KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/05/2027	1	2,188,405	.6762	298,877			164,898		450,457			(111,925)		11,469		0001
Purchased Call/S&P 500 INDEX/SPXB214SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/27/2027	1	1,397,198	.6883	186,102			100,784		261,588			(69,981)		7,240		0001
Purchased Call/S&P 500 INDEX/SPXB218SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2025	12/17/2027	1	1,787,900	.6656	263,537			160,667		406,118			(98,691)		9,848		0001
Purchased Call/S&P 500 INDEX/SPXD05QSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2027	1	2,984,000	6874.66	403,437			251,594		591,341			(150,874)		16,658		0001
Purchased Call/S&P 500 INDEX/SPXE17KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/04/2027	1	1,713,202	.6748	236,666			130,428		355,947			(88,750)		8,967		0001
Purchased Call/S&P 500 INDEX/SPXD05DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2027	1	2,035,000	6778.11	273,301			146,411		410,614			(101,928)		10,531		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB218SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2027	1	2,200,000	6854.42	297,880			182,902		439,735			(111,399)		12,187		0001
Purchased Call/S&P 500 INDEX/SPX915JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/26/2027	1	1,644,000	6724.05	237,887			138,138		351,566			(88,963)		8,839		0001
Purchased Call/S&P 500 INDEX/SPXD05FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/31/2025	11/02/2027	1	3,975,000	6809.42	566,040			308,678		785,480			(211,105)		20,754		0001
Purchased Call/S&P 500 INDEX/SPXD05BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2027	1	1,938,000	6694.72	265,700			140,149		411,355			(99,364)		9,952		0001
Purchased Call/S&P 500 INDEX/SPXD05ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2027	1	1,732,000	6838.91	244,039			131,741		333,810			(91,264)		8,997		0001
Purchased Call/S&P 500 INDEX/SPXE17KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	10/29/2027	1	1,413,383	.6828	199,300			108,333		276,948			(75,047)		7,342		0001
Purchased Call/S&P 500 INDEX/SPXD05BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/02/2025	10/01/2027	1	1,747,000	6681.77	237,417			119,527		369,054			(88,909)		8,747		0001
Purchased Call/S&P 500 INDEX/SPX915JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/19/2025	11/19/2027	1	1,649,000	6535.89	251,143			142,820		397,174			(93,920)		8,792		0001
Purchased Call/S&P 500 INDEX/SPXB217SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2027	1	1,965,000	6822.83	274,511			162,056		395,193			(102,800)		10,652		0001
Purchased Call/S&P 500 INDEX/SPX915HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/15/2025	10/13/2027	1	1,948,140	.6604	280,760			145,794		441,508			(105,285)		9,913		0001
Purchased Call/S&P 500 INDEX/SPX915KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/30/2027	1	2,183,000	6849.09	298,853			174,468		434,139			(111,457)		11,792		0001
Purchased Call/S&P 500 INDEX/SPXD05BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2025	10/18/2027	1	1,485,413	.7882	68,842			36,273		128,011			(25,851)		7,608		0001
Purchased Call/S&P 500 INDEX/SPXD05ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2025	10/28/2027	1	2,642,000	6839.21	368,295			198,313		507,949			(137,732)		13,707		0001
Purchased Call/S&P 500 INDEX/SPXD05QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2027	1	2,328,000	6740.89	321,031			195,718		501,776			(120,222)		12,824		0001
Purchased Call/S&P 500 INDEX/SPXD058SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2025	10/06/2027	1	1,675,137	.8347	40,868			20,800		79,098			(15,305)		8,444		0001
Purchased Call/S&P 500 INDEX/SPXD05GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2027	1	2,046,000	6700.43	295,852			166,085		441,818			(110,792)		10,816		0001
Purchased Call/S&P 500 INDEX/SPXB213S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2025	10/01/2027	1	2,140,873	.6678	292,233			147,124		453,411			(109,437)		10,719		0001
Purchased Call/S&P 500 INDEX/SPX915KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/29/2027	1	2,723,000	6831.97	376,863			219,794		546,353			(140,744)		14,691		0001
Purchased Call/S&P 500 INDEX/SPXD05BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2027	1	1,728,000	6671.36	240,538			127,207		371,916			(89,954)		8,885		0001
Purchased Call/S&P 500 INDEX/SPXE17NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/23/2027	1	2,889,000	6583.18	416,883			239,364		681,668			(155,477)		15,477		0001
Purchased Call/S&P 500 INDEX/SPXD05JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/19/2027	1	1,601,000	6589.78	227,982			130,366		375,920			(85,493)		8,536		0001
Purchased Call/S&P 500 INDEX/SPXD05PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2027	1	1,449,000	8638.81	30,429			18,642		61,335			(11,349)		8,018		0001
Purchased Call/S&P 500 INDEX/SPXD05NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/16/2025	12/15/2027	1	1,554,164	.6817	207,218			125,414		318,384			(77,600)		8,542		0001
Purchased Call/S&P 500 INDEX/SPX915JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/14/2025	11/16/2027	1	4,065,000	6713.91	580,482			327,717		874,862			(216,491)		21,594		0001
Purchased Call/S&P 500 INDEX/SPXE17KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/03/2027	1	1,397,802	.6842	178,675			98,358		271,602			(67,095)		7,307		0001
Purchased Call/S&P 500 INDEX/SPXK00DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2026	03/17/2028	1	1,705,000	6560.24		259,501		190,778		439,474			(69,414)		10,311		0001
Purchased Call/S&P 500 INDEX/SPX915MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/10/2026	02/10/2028	1	1,887,000	6893.22		264,369		180,482		383,677			(84,019)		11,021		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK004SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	01/26/2026	10/23/2026	1	6,900,000	.7400		226,740		18,613		308,774			(207,425)		8,660		0001
Purchased Call/S&P 500 INDEX/SPXK001SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/09/2026	01/11/2028	1	1,442,000	6938.41		195,391		125,340		276,533			(70,469)		8,164		0001
Purchased Call/S&P 500 INDEX/SPXK004SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	01/26/2026	09/17/2027	1	6,900,000	.7600		447,750		263,250		717,263			(184,631)		33,880		0001
Purchased Call/S&P 500 INDEX/SPXK008SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/13/2026	02/14/2028	1	3,200,000	6819.08		441,920		304,961		687,195			(138,440)		18,764		0001
Purchased Call/S&P 500 INDEX/SPX915LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/26/2026	01/21/2028	1	2,084,865	.6825		310,591		204,913		438,284			(105,815)		11,929		0001
Purchased Call/S&P 500 INDEX/SPX915NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/18/2028	1	2,268,000	6817.29		322,736		224,803		489,321			(98,725)		13,352		0001
Purchased Call/S&P 500 INDEX/SPXD05XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2028	1	2,766,000	6882.47		391,666		267,925		564,760			(123,938)		16,171		0001
Purchased Call/S&P 500 INDEX/SPXB21BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/07/2028	1	3,728,000	6706.32		541,306		388,878		872,538			(153,814)		22,334		0001
Purchased Call/S&P 500 INDEX/SPXB21BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2026	03/03/2028	1	1,435,000	6749.28		214,246		152,738		322,130			(61,632)		8,564		0001
Purchased Call/S&P 500 INDEX/SPXB21AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2026	02/01/2028	1	2,087,000	6900.87		292,597		196,137		418,066			(97,133)		12,078		0001
Purchased Call/S&P 500 INDEX/SPXB219SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/16/2026	01/11/2028	1	1,574,568	.8933		28,309		18,361		47,591			(10,035)		8,915		0001
Purchased Call/S&P 500 INDEX/SPXB219SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/16/2026	01/19/2028	1	1,851,000	8886.68		35,539		23,188		61,717			(12,461)		10,569		0001
Purchased Call/S&P 500 INDEX/SPXB219S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2026	01/04/2028	1	2,507,000	6848.18		339,197		214,328		510,669			(125,577)		14,087		0001
Purchased Call/S&P 500 INDEX/SPXB219SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/05/2026	12/31/2027	1	1,500,640	.6774		219,668		138,546		317,832			(81,201)		8,396		0001
Purchased Call/S&P 500 INDEX/SPXE052SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2026	03/13/2028	1	1,614,000	6608.98		238,065		173,227		403,516			(65,460)		9,724		0001
Purchased Call/S&P 500 INDEX/SPXE052SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2026	03/10/2028	1	1,868,157	.6769		263,638		190,486		422,090			(73,313)		11,224		0001
Purchased Call/S&P 500 INDEX/SPXE052SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2026	03/15/2028	1	1,576,000	6599.03		234,194		170,585		396,354			(64,220)		9,513		0001
Purchased Call/S&P 500 INDEX/SPXB21ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/30/2026	03/30/2028	1	1,830,000	6321.52		283,101		212,034		549,639			(71,259)		11,201		0001
Purchased Call/S&P 500 INDEX/SPXB21BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2026	02/23/2028	1	1,483,449	.6868		197,005		139,545		310,880			(57,573)		8,776		0001
Purchased Call/S&P 500 INDEX/SPXB21ASG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/04/2026	02/04/2028	1	2,171,000	6793.24		317,183		213,924		466,376			(103,410)		12,603		0001
Purchased Call/S&P 500 INDEX/SPXE050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2026	02/18/2028	1	3,468,000	6909.51		475,116		331,400		704,618			(144,884)		20,416		0001
Purchased Call/S&P 500 INDEX/SPXB21DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/18/2026	03/17/2028	1	2,188,000	6475.64		347,892		254,707		584,369			(93,407)		13,232		0001
Purchased Call/S&P 500 INDEX/SPXD05TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/21/2028	1	3,558,000	6913.35		483,176		317,897		703,865			(166,361)		20,358		0001
Purchased Call/S&P 500 INDEX/SPXB21DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/26/2026	03/24/2028	1	1,450,108	.6554		207,234		154,354		379,131			(53,443)		8,827		0001
Purchased Call/S&P 500 INDEX/SPXB21DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/26/2026	03/24/2028	1	1,562,000	6438.3		241,798		180,098		435,786			(62,357)		9,508		0001
Purchased Call/S&P 500 INDEX/SPXE050SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2026	02/23/2028	1	2,220,000	6786.47		315,462		220,997		487,205			(94,639)		13,134		0001
Purchased Call/S&P 500 INDEX/SPXD05TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2028	1	1,688,000	8803.57		35,279		23,309		65,199			(12,049)		9,699		0001
Purchased Call/S&P 500 INDEX/SPXB219SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/05/2026	01/05/2028	1	1,644,000	6850.28		227,530		144,081		332,686			(83,531)		9,248		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE054$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2026	03/29/2028	1	1,478,000	6346.56		227,908		170,384		437,218			(58,143)		9,038		0001
Purchased Call/S&P 500 INDEX/SPXD05Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/15/2028	1	1,381,718	.8768		27,714		19,163		61,171			(8,566)		8,110		0001
Purchased Call/S&P 500 INDEX/SPXB21C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2026	03/10/2028	1	3,304,000	6659.27		482,384		349,978		801,217			(133,665)		19,850		0001
Purchased Call/S&P 500 INDEX/SPXB21C$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/16/2028	1	1,471,000	6679.28		214,031		156,192		352,681			(57,973)		8,888		0001
Purchased Call/S&P 500 INDEX/SPXF173$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/03/2028	1	1,612,866	.6811		219,862		157,608		353,212			(62,818)		9,626		0001
Purchased Call/S&P 500 INDEX/SPXB21A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2026	01/27/2028	1	2,790,203	.6966		359,900		240,431		533,864			(120,297)		16,065		0001
Purchased Call/S&P 500 INDEX/SPXB21B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2026	02/25/2028	1	1,279,000	6796.79		191,850		134,927		275,811			(57,029)		7,581		0001
Purchased Call/S&P 500 INDEX/SPXB21B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2026	02/25/2028	1	1,796,000	6911.4		250,362		176,079		364,721			(74,423)		10,646		0001
Purchased Call/S&P 500 INDEX/SPXF176$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2028	1	4,737,000	6496.72		710,076		524,034		1,280,577			(187,933)		28,782		0001
Purchased Call/S&P 500 INDEX/SPXE17W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/19/2028	1	2,073,000	6929.6		283,172		184,762		403,690			(99,284)		11,837		0001
Purchased Call/S&P 500 INDEX/SPXK004$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	01/26/2026	10/02/2026	1	6,900,000	.7200		301,950		1,222		460,311			(299,525)		2,554		0001
Purchased Call/S&P 500 INDEX/SPXK004$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	01/21/2026	08/23/2027	1	6,800,000	.7600		380,140		214,776		673,760			(165,450)		32,181		0001
Purchased Call/S&P 500 INDEX/SPXK00B$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	02/25/2028	1	1,504,000	6878.88		206,499		146,033		313,873			(60,985)		8,915		0001
Purchased Call/S&P 500 INDEX/SPXE17W$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/14/2028	1	5,756,000	6926.13		784,543		510,007		1,121,499			(276,961)		32,693		0001
Purchased Call/S&P 500 INDEX/SPXE17X$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2026	01/28/2028	1	1,923,000	6927.2		270,758		180,755		377,589			(90,624)		11,083		0001
Purchased Call/S&P 500 INDEX/SPXD055$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2026	01/21/2028	1	1,550,000	6755.3		227,850		149,292		335,743			(78,655)		8,869		0001
Purchased Call/S&P 500 INDEX/SPXF176$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/21/2028	1	2,725,000	6460.93		417,198		307,740		747,983			(110,569)		16,542		0001
Purchased Call/S&P 500 INDEX/SPXE050$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/22/2028	1	1,524,000	6909.51		209,093		146,193		309,992			(63,413)		9,007		0001
Purchased Call/S&P 500 INDEX/SPXE051$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	03/02/2028	1	1,633,000	6867.86		227,150		161,404		343,513			(65,877)		9,736		0001
Purchased Call/S&P 500 INDEX/SPXE17X$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2026	01/24/2028	1	1,873,000	6894.86		257,912		170,286		375,168			(88,205)		10,751		0001
Purchased Call/S&P 500 INDEX/SPXE17X$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2026	01/25/2028	1	1,648,000	6891.41		227,754		150,480		331,101			(77,785)		9,469		0001
Purchased Call/S&P 500 INDEX/SPXE050$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2026	02/25/2028	1	2,371,000	6884.68		327,909		231,572		490,735			(97,158)		14,054		0001
Purchased Call/S&P 500 INDEX/SPXE17X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/03/2026	02/02/2028	1	2,329,700	.6975		301,893		203,061		445,580			(98,974)		13,497		0001
Purchased Call/S&P 500 INDEX/SPXE053$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/17/2026	03/17/2028	1	2,055,000	6652.29		305,990		223,721		498,738			(82,462)		12,428		0001
Purchased Call/S&P 500 INDEX/SPXF178$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/28/2028	1	3,170,000	6330.64		492,935		368,347		944,571			(125,927)		19,368		0001
Purchased Call/S&P 500 INDEX/SPXE052$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2026	03/10/2028	1	1,802,363	.6768		239,078		173,695		407,900			(66,009)		10,829		0001
Purchased Call/S&P 500 INDEX/SPXE050$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2026	03/01/2028	1	1,977,000	6710.35		303,074		214,937		449,517			(88,896)		11,776		0001
Purchased Call/S&P 500 INDEX/SPXD05Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2026	02/18/2028	1	2,812,000	6836.58		397,617		275,819		596,311			(122,008)		16,554		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2028	1	3,110,000	.6930		.431,668		.294,103		.614,984			(137,779)		18,145		0001
Purchased Call/S&P 500 INDEX/SPXF1738N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/03/2028	1	1,650,993	.6827		.222,376		.159,410		.357,296			(63,536)		9,853		0001
Purchased Call/S&P 500 INDEX/SPXB21BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2026	03/03/2028	1	1,588,000	6734.83		.232,801		.165,739		.361,841			(67,197)		9,477		0001
Purchased Call/S&P 500 INDEX/SPX013TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/31/2028	1	4,334,000	6921.68		.599,826		.401,809		.857,774			(199,395)		25,057		0001
Purchased Call/S&P 500 INDEX/SPXB219SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2026	01/06/2028	1	1,469,000	6892.73		.202,722		.128,651		.288,693			(74,146)		8,272		0001
Purchased Call/S&P 500 INDEX/SPXB21BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/06/2028	1	1,287,000	6719.8		185,071		.132,884		.298,959			(52,660)		7,703		0001
Purchased Call/S&P 500 INDEX/SPXD05IWS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2026	02/03/2028	1	1,657,000	6845.17		.238,939		.160,825		.343,559			(78,228)		9,609		0001
Purchased Call/S&P 500 INDEX/SPXB21BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2026	03/03/2028	1	2,038,000	6869.5		.281,652		.200,793		.430,196			(81,023)		12,163		0001
Purchased Call/S&P 500 INDEX/SPXD05SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2026	01/14/2028	1	2,202,395	.6893		.275,904		.179,605		.436,085			(96,414)		12,509		0001
Purchased Call/S&P 500 INDEX/SPXD05RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2026	01/14/2028	1	2,012,000	6851.79		.284,899		.183,932		408,771			(101,081)		11,428		0001
Purchased Call/S&P 500 INDEX/SPXB21ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2026	02/17/2028	1	2,458,197	.6825		.343,409		.239,058		.525,855			(105,192)		14,457		0001
Purchased Call/S&P 500 INDEX/SPXE050SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2026	02/24/2028	1	1,845,000	6859.06		.257,378		.180,659		.387,270			(76,861)		10,926		0001
Purchased Call/S&P 500 INDEX/SPXE052S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/09/2026	03/09/2028	1	2,454,000	6768.81		.357,057		.257,140		.552,565			(100,132)		14,730		0001
Purchased Call/S&P 500 INDEX/SPXE17YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2028	1	4,903,000	6918.44		677,104		.460,394		.979,330			(218,301)		28,578		0001
Purchased Call/S&P 500 INDEX/SPXF17636	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/20/2028	1	1,642,000	6467.44		.250,241		.184,497		.449,117			(66,411)		9,958		0001
Purchased Call/S&P 500 INDEX/SPXB21BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2028	1	2,506,000	6719.8		.361,115		.259,567		.582,828			(102,472)		15,027		0001
Purchased Call/S&P 500 INDEX/SPXB21DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/25/2026	03/24/2028	1	1,506,000	6460.06		.242,617		.179,963		.408,893			(62,814)		9,167		0001
Purchased Call/S&P 500 INDEX/SPXD05RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2026	01/07/2028	1	3,223,227	.6880		.457,826		.292,781		.640,758			(166,025)		18,171		0001
Purchased Call/S&P 500 INDEX/SPXK007S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	02/06/2026	10/16/2026	1	13,750,000	.6200		.362,200		21,907		2,658			(339,203)		14,394		0001
Purchased Call/S&P 500 INDEX/SPXK00BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	03/01/2028	1	2,717,000	6799.77		.393,693		.279,204		.592,475			(115,476)		16,184		0001
Purchased Call/S&P 500 INDEX/SPXK00BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	03/01/2028	1	2,009,000	6878.88		.276,639		.196,190		.420,527			(81,142)		11,967		0001
Purchased Call/S&P 500 INDEX/SPX915LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2026	01/21/2028	1	2,167,000	6905.24		.296,012		.195,025		.432,754			(101,653)		12,399		0001
Purchased Call/S&P 500 INDEX/SPXK001SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2026	01/07/2028	1	1,513,000	6900.7		.205,012		.130,925		.297,715			(74,524)		8,529		0001
Purchased Call/S&P 500 INDEX/SPX013RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2026	01/13/2028	1	2,443,391	.6951		.326,075		.211,521		.468,218			(115,560)		13,863		0001
Purchased Call/S&P 500 INDEX/SPXD05TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/21/2028	1	1,812,000	6795.82		.265,639		.174,772		.382,107			(91,462)		10,368		0001
Purchased Call/S&P 500 INDEX/SPXD05RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2026	01/10/2028	1	4,854,000	6952.35		.656,261		.420,657		.921,060			(237,008)		27,452		0001
Purchased Call/S&P 500 INDEX/SPXD05VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2026	01/28/2028	1	1,393,000	.6828		.209,229		.139,103		287,887			(70,221)		8,029		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2026	01/21/2028	1	1,942,000	6875.62		263,724		172,797		394,418			(91,039)		11,112		0001
Purchased Call/S&P 500 INDEX/SPXD05USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2028	1	3,756,000	6925.9		516,450		341,935		736,542			(174,744)		21,603		0001
Purchased Call/S&P 500 INDEX/SPXD05YSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2026	02/11/2028	1	3,468,000	6798.6		485,520		333,963		751,917			(153,182)		20,275		0001
Purchased Call/S&P 500 INDEX/SPX013TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/30/2026	02/01/2028	1	2,130,000	8868.08		43,452		29,127		77,779			(14,425)		12,327		0001
Purchased Call/S&P 500 INDEX/SPXD05VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2026	01/28/2028	1	1,587,000	6964.07		218,371		145,181		304,416			(73,289)		9,147		0001
Purchased Call/S&P 500 INDEX/SPXX00FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2026	03/24/2028	1	1,920,000	6591.9		285,504		211,775		491,170			(73,918)		11,688		0001
Purchased Call/S&P 500 INDEX/SPXE052SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2026	03/10/2028	1	1,796,000	6609.79		282,870		204,381		438,947			(78,661)		10,790		0001
Purchased Call/S&P 500 INDEX/SPXE052SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2026	03/14/2028	1	3,194,000	6599.03		474,309		345,307		802,879			(130,241)		19,262		0001
Purchased Call/S&P 500 INDEX/SPXX008SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/16/2028	1	3,072,000	6812.24		426,701		294,822		663,129			(133,308)		18,049		0001
Purchased Call/S&P 500 INDEX/SPXX007S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/04/2028	1	3,128,000	6778.68		436,356		295,518		685,470			(141,861)		18,158		0001
Purchased Call/S&P 500 INDEX/SPXX00BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	02/29/2028	1	2,774,000	6878.88		382,257		270,941		580,010			(112,275)		16,507		0001
Purchased Call/S&P 500 INDEX/SPXX002SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/12/2026	01/12/2028	1	2,468,000	6952.85		335,401		215,615		469,239			(119,917)		13,988		0001
Purchased Call/S&P 500 INDEX/SPXB21CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/10/2026	03/10/2028	1	1,742,000	6652.63		268,094		193,439		416,983			(74,817)		10,466		0001
Purchased Call/S&P 500 INDEX/SPXB219S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2026	01/03/2028	1	2,897,000	6837.89		394,282		248,934		592,843			(146,170)		16,261		0001
Purchased Call/S&P 500 INDEX/SPXB21DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/23/2026	03/23/2028	1	1,681,000	6571.13		249,292		184,319		433,885			(65,137)		10,223		0001
Purchased Call/S&P 500 INDEX/SPXB21DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/18/2026	03/17/2028	1	2,099,000	6624.7		304,145		222,678		523,392			(81,661)		12,694		0001
Purchased Call/S&P 500 INDEX/SPXB219S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2026	12/31/2027	1	2,702,000	6834.47		368,012		231,787		553,204			(136,994)		15,117		0001
Purchased Call/S&P 500 INDEX/SPXB219SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/05/2026	12/29/2027	1	1,772,027	8791		33,934		21,368		61,757			(12,579)		9,892		0001
Purchased Call/S&P 500 INDEX/SPX915RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/04/2026	05/04/2028	1	1,893,000	7186.35		272,781		217,402		339,519			(55,601)		11,952		0001
Purchased Call/S&P 500 INDEX/SPX915TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2026	06/02/2028	1	2,076,715	7579		280,853		236,630		289,657			(45,137)		13,434		0001
Purchased Call/S&P 500 INDEX/SPX915QSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/01/2026	05/01/2028	1	1,500,000	7230.12		211,950		168,510		260,868			(44,072)		9,446		0001
Purchased Call/S&P 500 INDEX/SPXF17KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/05/2028	1	1,841,000	7383.74		275,230		232,071		296,191			(44,052)		11,939		0001
Purchased Call/S&P 500 INDEX/SPXE058S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/28/2028	1	1,860,000	7209.01		263,190		208,737		326,942			(55,237)		11,683		0001
Purchased Call/S&P 500 INDEX/SPXX00GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2026	03/31/2028	1	2,123,000	6559.65		318,238		240,105		554,551			(79,014)		13,007		0001
Purchased Call/S&P 500 INDEX/SPXF17KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/07/2028	1	1,848,000	7383.74		276,830		233,540		298,034			(44,187)		12,004		0001
Purchased Call/S&P 500 INDEX/SPXF17LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/16/2028	1	1,456,000	7286.54		233,251		200,757		249,001			(33,550)		9,526		0001
Purchased Call/S&P 500 INDEX/SPXE057SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/29/2026	04/28/2028	1	2,140,000	7093.13		314,580		248,466		404,852			(66,363)		13,442		0001
Purchased Call/S&P 500 INDEX/SPXB21HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2026	05/12/2028	1	4,278,000	7501.24		618,171		502,211		616,545			(117,868)		27,195		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/25/2028	1	1,648,000	7007.45		255,605		200,832		323,801			(55,521)		10,324		0001
Purchased Call/S&P 500 INDEX/SPXE055$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/06/2026	03/31/2028	1	1,493,643	6580		223,034		168,741		386,567			(54,451)		9,151		0001
Purchased Call/S&P 500 INDEX/SPXB21FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/21/2028	1	1,620,000	6984.44		251,910		196,545		322,157			(55,558)		10,113		0001
Purchased Call/S&P 500 INDEX/SPXF17HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/15/2026	05/17/2028	1	3,110,000	7408.5		453,749		369,721		482,883			(85,426)		19,854		0001
Purchased Call/S&P 500 INDEX/SPXK00T$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	06/26/2028	1	1,681,000	7320.93		255,848		223,119		286,354			(33,600)		11,086		0001
Purchased Call/S&P 500 INDEX/SPX9150$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/01/2026	05/03/2028	1	1,403,000	7230.12		198,384		157,837		244,447			(41,138)		8,851		0001
Purchased Call/S&P 500 INDEX/SPXF17KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/10/2026	06/09/2028	1	1,878,179	7388		261,033		221,233		302,076			(40,049)		12,220		0001
Purchased Call/S&P 500 INDEX/SPXK00K$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2026	05/03/2028	1	1,896,000	7103.59		289,709		230,495		353,343			(60,076)		11,961		0001
Purchased Call/S&P 500 INDEX/SPX915PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/16/2026	04/13/2028	1	2,019,000	7016.64		291,140		225,191		399,294			(66,786)		12,515		0001
Purchased Call/S&P 500 INDEX/SPXK00GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2026	04/03/2028	1	1,620,000	6539.9		245,916		185,788		427,321			(60,807)		9,952		0001
Purchased Call/S&P 500 INDEX/SPXB21GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/24/2026	04/25/2028	1	3,423,000	7154.33		487,093		382,716		620,520			(105,803)		21,444		0001
Purchased Call/S&P 500 INDEX/SPX9150$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2026	04/27/2028	1	2,888,000	7173.91		409,230		322,219		520,295			(87,332)		18,124		0001
Purchased Call/S&P 500 INDEX/SPXF17IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/19/2028	1	2,539,000	7401.05		375,264		308,919		395,241			(67,949)		16,236		0001
Purchased Call/S&P 500 INDEX/SPX915T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/01/2026	06/01/2028	1	1,962,000	7577.16		288,414		240,938		272,562			(47,740)		12,682		0001
Purchased Call/S&P 500 INDEX/SPX915T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/30/2026	06/30/2028	1	1,997,000	7476.86		296,355		259,361		308,058			(37,298)		13,211		0001
Purchased Call/S&P 500 INDEX/SPX915PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/15/2026	04/13/2028	1	2,127,000	6878.93		329,685		253,953		452,626			(75,977)		13,185		0001
Purchased Call/S&P 500 INDEX/SPX915RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/05/2026	05/05/2028	1	1,960,000	7179.37		293,020		233,934		350,762			(59,326)		12,386		0001
Purchased Call/S&P 500 INDEX/SPX915T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2026	05/25/2028	1	1,456,000	7451.05		212,867		175,783		220,500			(37,991)		9,357		0001
Purchased Call/S&P 500 INDEX/SPX915SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2026	05/22/2028	1	2,198,000	7473.47		316,292		260,963		327,525			(56,682)		14,091		0001
Purchased Call/S&P 500 INDEX/SPXF17KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/11/2026	06/09/2028	1	1,543,000	7394.3		228,673		194,608		247,672			(34,818)		10,039		0001
Purchased Call/S&P 500 INDEX/SPX915TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2026	05/19/2028	1	1,539,850	7403		235,841		194,414		241,107			(42,438)		9,847		0001
Purchased Call/S&P 500 INDEX/SPX915PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/20/2026	04/20/2028	1	3,436,000	7109.14		483,789		376,280		643,298			(107,876)		21,431		0001
Purchased Call/S&P 500 INDEX/SPX915PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/14/2026	04/10/2028	1	1,922,949	6819		300,981		231,237		432,093			(69,967)		11,888		0001
Purchased Call/S&P 500 INDEX/SPXB21IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2026	06/02/2028	1	1,588,006	7587		229,814		192,564		218,931			(37,463)		10,273		0001
Purchased Call/S&P 500 INDEX/SPXB21FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/21/2028	1	2,213,000	7130.76		315,131		245,872		407,034			(69,502)		13,815		0001
Purchased Call/S&P 500 INDEX/SPXK00T$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	06/28/2028	1	2,441,000	7324.6		371,764		324,338		415,999			(48,689)		16,124		0001
Purchased Call/S&P 500 INDEX/SPXB21GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2026	04/21/2028	1	1,519,000	7076.41		219,647		172,082		288,944			(48,208)		9,483		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00N$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2026	05/19/2028	1	1,832,000	7305.81		274,250		224,216		304,732			(50,273)		11,715		0001
Purchased Call/S&P 500 INDEX/SPX915QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/01/2026	05/02/2028	1	1,571,000	7099.98		240,363		191,168		293,636			(49,911)		9,902		0001
Purchased Call/S&P 500 INDEX/SPX915PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/14/2026	04/13/2028	1	2,385,000	6911.64		348,687		268,221		503,243			(80,723)		14,784		0001
Purchased Call/S&P 500 INDEX/SPXB21GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2026	04/21/2028	1	1,397,973	7096		200,057		156,735		263,169			(43,908)		8,727		0001
Purchased Call/S&P 500 INDEX/SPX915TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2026	05/24/2028	1	1,433,000	7436.1		211,081		174,258		218,817			(37,724)		9,202		0001
Purchased Call/S&P 500 INDEX/SPX915RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/17/2028	1	2,654,000	7286.26		415,351		338,434		442,642			(78,197)		16,943		0001
Purchased Call/S&P 500 INDEX/SPX915TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/28/2026	05/26/2028	1	1,575,000	7487.99		237,983		197,936		231,196			(40,806)		10,130		0001
Purchased Call/S&P 500 INDEX/SPXB21ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2026	04/07/2028	1	1,635,000	6647.15		254,733		193,849		399,798			(61,066)		10,081		0001
Purchased Call/S&P 500 INDEX/SPXB21MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2028	1	2,964,000	7470.58		448,453		386,937		451,873			(63,541)		19,470		0001
Purchased Call/S&P 500 INDEX/SPXF17KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/07/2028	1	1,730,000	7309.9		270,053		227,822		290,861			(43,105)		11,237		0001
Purchased Call/S&P 500 INDEX/SPXF17BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/11/2028	1	2,816,000	6799.85		407,757		312,539		639,015			(96,369)		17,425		0001
Purchased Call/S&P 500 INDEX/SPXF17KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/10/2026	06/09/2028	1	2,130,000	7212.49		329,724		279,450		384,676			(50,588)		13,858		0001
Purchased Call/S&P 500 INDEX/SPXE055S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/06/2026	04/06/2028	1	1,795,000	6605.22		265,301		201,250		458,271			(64,238)		11,057		0001
Purchased Call/S&P 500 INDEX/SPXF17BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/13/2026	04/13/2028	1	2,548,000	6872.47		366,402		281,461		553,894			(85,210)		15,794		0001
Purchased Call/S&P 500 INDEX/SPXF17MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/20/2028	1	2,635,000	7485.58		394,723		340,503		398,770			(56,004)		17,295		0001
Purchased Call/S&P 500 INDEX/SPXB21HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2026	05/05/2028	1	3,912,000	7324.61		568,414		454,419		633,920			(114,461)		24,720		0001
Purchased Call/S&P 500 INDEX/SPXF17KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/06/2028	1	2,154,000	7339.44		330,424		278,681		355,819			(52,814)		13,980		0001
Purchased Call/S&P 500 INDEX/SPXF17HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/15/2026	05/16/2028	1	2,202,000	7408.5		321,052		261,516		341,515			(60,526)		14,045		0001
Purchased Call/S&P 500 INDEX/SPXF17MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/24/2026	06/23/2028	1	1,996,031	7395		289,778		251,167		322,748			(38,902)		13,133		0001
Purchased Call/S&P 500 INDEX/SPXF17BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/12/2028	1	2,337,000	6793.03		340,267		260,918		532,378			(80,309)		14,474		0001
Purchased Call/S&P 500 INDEX/SPXE056S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/17/2026	04/19/2028	1	2,642,000	7012.04		398,414		309,331		516,719			(90,227)		16,464		0001
Purchased Call/S&P 500 INDEX/SPXE059S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2026	05/19/2028	1	3,693,000	7395.81		543,979		445,345		576,923			(99,108)		23,615		0001
Purchased Call/S&P 500 INDEX/SPXK00TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/23/2028	1	2,520,000	7342.78		380,268		330,964		423,412			(50,598)		16,580		0001
Purchased Call/S&P 500 INDEX/SPXE056S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/17/2026	04/19/2028	1	2,854,000	7126.06		401,558		311,772		525,069			(90,939)		17,786		0001
Purchased Call/S&P 500 INDEX/SPXF17AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/07/2028	1	1,908,000	6553.99		294,786		224,021		499,980			(70,974)		11,764		0001
Purchased Call/S&P 500 INDEX/SPXF17BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/10/2028	1	1,909,000	6816.89		273,178		209,299		429,221			(64,651)		11,802		0001
Purchased Call/S&P 500 INDEX/SPXE056ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2028	1	1,860,000	7014.56		272,862		212,600		368,110			(60,470)		11,612		0001
Purchased Call/S&P 500 INDEX/SPXF17LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/16/2028	1	1,495,000	7420.1		222,456		191,466		237,286			(31,997)		9,781		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE058SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/11/2026	05/05/2028	1	1,440,167	.7224		235,540		189,605		251,329			(46,133)		9,101		0001
Purchased Call/S&P 500 INDEX/SPXF17BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2026	04/07/2028	1	2,152,000	6800.77		311,825		238,277		486,836			(74,427)		13,268		0001
Purchased Call/S&P 500 INDEX/SPXE05BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2026	05/26/2028	1	2,280,559	.7527		341,884		284,746		328,110			(58,233)		14,668		0001
Purchased Call/S&P 500 INDEX/SPXK00T$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	06/27/2028	1	2,039,000	7302.54		314,006		273,893		351,274			(41,181)		13,458		0001
Purchased Call/S&P 500 INDEX/SPXK00GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2026	04/04/2028	1	3,219,000	6549.78		486,391		367,629		846,026			(120,105)		19,793		0001
Purchased Call/S&P 500 INDEX/SPX915PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/15/2026	04/13/2028	1	2,433,000	7005.34		349,136		268,935		485,284			(80,459)		15,082		0001
Purchased Call/S&P 500 INDEX/SPXF17LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/14/2028	1	2,409,000	7401.73		363,759		310,368		384,445			(54,589)		15,736		0001
Purchased Call/S&P 500 INDEX/SPXE059$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/18/2026	05/18/2028	1	2,467,000	7403.05		357,715		291,962		384,333			(66,062)		15,762		0001
Purchased Call/S&P 500 INDEX/SPXB21FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2026	04/13/2028	1	1,521,713	.6917		236,051		182,581		321,371			(54,149)		9,433		0001
Purchased Call/S&P 500 INDEX/SPXF17LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/12/2028	1	1,364,000	7416.6		203,782		173,789		215,309			(30,665)		8,896		0001
Purchased Call/S&P 500 INDEX/SPX915RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/13/2026	05/12/2028	1	1,643,013	.7347		254,638		206,019		264,100			(48,835)		10,445		0001
Purchased Call/S&P 500 INDEX/SPX915RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/13/2026	05/12/2028	1	1,834,000	7444.25		265,563		214,858		276,687			(50,930)		11,659		0001
Purchased Call/S&P 500 INDEX/SPX9150SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/01/2026	05/02/2028	1	2,042,000	7230.12		288,739		229,643		355,454			(59,957)		12,870		0001
Purchased Call/S&P 500 INDEX/SPX915SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2026	05/23/2028	1	2,522,000	7428.63		372,752		307,635		386,420			(66,708)		16,181		0001
Purchased Call/S&P 500 INDEX/SPXK00LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2026	05/10/2028	1	2,186,000	7361.94		318,282		256,284		346,903			(62,962)		13,873		0001
Purchased Call/S&P 500 INDEX/SPXP13HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/30/2028	1	3,542,000	7557.32		518,195		432,066		496,369			(87,782)		22,857		0001
Purchased Call/S&P 500 INDEX/SPXF17MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/16/2028	1	2,050,000	7478.08		308,115		265,558		311,260			(43,956)		13,413		0001
Purchased Call/S&P 500 INDEX/SPXP13DS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/09/2028	1	3,617,000	7369.33		524,465		422,166		570,078			(103,890)		22,935		0001
Purchased Call/S&P 500 INDEX/SPXK00MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2026	05/12/2028	1	1,896,000	7317.7		295,018		238,689		307,650			(56,579)		12,053		0001
Purchased Call/S&P 500 INDEX/SPXE05BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2026	05/31/2028	1	3,304,000	7549.74		485,358		404,798		466,845			(82,107)		21,339		0001
Purchased Call/S&P 500 INDEX/SPX915RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/13/2026	05/11/2028	1	1,905,100	.7412		283,792		229,532		293,592			(54,501)		12,100		0001
Purchased Call/S&P 500 INDEX/SPX915TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/16/2026	06/16/2028	1	1,538,000	7481.3		230,085		196,945		233,128			(33,364)		10,063		0001
Purchased Call/S&P 500 INDEX/SPXP13BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/11/2028	1	2,132,000	6660.1		335,150		256,887		516,328			(79,209)		13,192		0001
Purchased Call/S&P 500 INDEX/SPXB21GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/24/2026	04/26/2028	1	2,549,000	.7140		366,291		287,908		466,202			(79,455)		15,983		0001
Purchased Call/S&P 500 INDEX/SPXB21ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2026	04/07/2028	1	1,697,000	6782.81		242,841		184,799		388,896			(58,215)		10,463		0001
Purchased Call/S&P 500 INDEX/SPXB21FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/17/2028	1	1,542,000	7126.06		216,034		167,597		283,160			(49,058)		9,593		0001
Purchased Call/S&P 500 INDEX/SPXK00FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2026	03/31/2028	1	2,082,000	6486.55		325,417		244,509		562,631			(81,131)		12,755		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2026	04/05/2028	1	1,616,000	6553.07		243,854		184,394		424,442			(60,133)		9,946		0001
Purchased Call/S&P 500 INDEX/SPXE057$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/28/2026	04/28/2028	1	3,045,000	7056.7		455,837		359,542		587,084			(96,655)		19,126		0001
Purchased Call/S&P 500 INDEX/SPXF17LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/13/2028	1	2,359,000	7409.17		354,322		302,244		374,446			(53,245)		15,397		0001
Purchased Call/S&P 500 INDEX/SPXK00S$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2026	06/23/2028	1	2,093,000	7325.11		321,485		278,650		355,071			(43,158)		13,771		0001
Purchased Call/S&P 500 INDEX/SPXF17J$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/02/2028	1	2,136,000	7497.03		324,458		271,868		313,962			(52,891)		13,818		0001
Purchased Call/S&P 500 INDEX/SPXF17HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/15/2026	05/15/2028	1	1,542,000	7371.46		229,450		186,842		244,236			(43,316)		9,827		0001
Purchased Call/S&P 500 INDEX/SPXB21R$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/31/2028	1	2,258,000	7489.72		334,861		308,146		355,186			(27,943)		15,296		0001
Purchased Call/S&P 500 INDEX/SPXE05ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/20/2026	07/20/2028	1	2,017,000	7428.39		302,752		273,266		327,631			(29,820)		13,551		0001
Purchased Call/S&P 500 INDEX/SPXB21V$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2026	09/27/2028	1	1,996,000	7743.41		298,602		297,782		278,530			(2,037)		14,095		0001
Purchased Call/S&P 500 INDEX/SPXB21S$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/12/2026	08/11/2028	1	2,028,000	7748.5		298,927		279,218		268,918			(20,065)		13,850		0001
Purchased Call/S&P 500 INDEX/SPXB21W$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2026	09/28/2028	1	1,521,225	7683		228,367		228,367		221,664					10,749		0001
Purchased Call/S&P 500 INDEX/SPXB21S$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/13/2026	08/11/2028	1	1,615,000	7798.99		236,598		221,912		206,295			(15,578)		11,030		0001
Purchased Call/S&P 500 INDEX/SPXB21V$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2026	09/26/2028	1	2,501,000	7716.31		379,402		378,359		353,973			(2,592)		17,648		0001
Purchased Call/S&P 500 INDEX/SPXB21U$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2026	08/25/2028	1	1,558,488	7600		245,813		235,627		230,808			(11,143)		10,753		0001
Purchased Call/S&P 500 INDEX/SPXB21R$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	08/01/2028	1	1,591,000	7489.72		236,264		217,440		250,582			(19,689)		10,786		0001
Purchased Call/S&P 500 INDEX/SPXE05C$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/02/2026	07/05/2028	1	3,642,000	7483.24		538,652		474,456		561,382			(66,047)		24,188		0001
Purchased Call/S&P 500 INDEX/SPXE05GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/25/2026	08/24/2028	1	1,553,531	7642		232,589		221,407		225,233			(11,470)		10,711		0001
Purchased Call/S&P 500 INDEX/SPXE05E$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/10/2026	07/07/2028	1	1,431,089	7532		215,053		191,588		214,002			(24,223)		9,519		0001
Purchased Call/S&P 500 INDEX/SPXL00HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2026	09/08/2028	1	2,107,000	7586.72		317,104		308,392		320,744			(9,122)		14,683		0001
Purchased Call/S&P 500 INDEX/SPXL001$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	07/27/2026	06/30/2028	1	22,500,000	9000		969,360		880,985		1,084,579			(89,501)		148,853		0001
Purchased Call/S&P 500 INDEX/SPXL00N$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/23/2026	09/15/2028	1	1,444,214	7634		225,846		223,966		215,432			(2,187)		10,114		0001
Purchased Call/S&P 500 INDEX/SPXL006$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/10/2026	08/10/2028	1	1,584,000	7741.48		235,382		219,238		210,682			(16,422)		10,810		0001
Purchased Call/S&P 500 INDEX/SPXL00F$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/01/2028	1	1,598,099	7621		244,464		237,026		235,955			(8,731)		11,081		0001
Purchased Call/S&P 500 INDEX/SPXL00P$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/29/2026	09/29/2028	1	1,638,000	7640.16		249,140		249,140		246,963			(341)		11,582		0001
Purchased Call/S&P 500 INDEX/SPXL001$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	07/27/2026	02/07/2028	1	7,500,000	8800		264,690		234,331		287,559			(30,723)		43,670		0001
Purchased Call/S&P 500 INDEX/SPXF17S$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/08/2028	1	3,719,000	7730.49		555,991		517,041		496,379			(41,016)		25,343		0001
Purchased Call/S&P 500 INDEX/SPXL002$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/29/2026	07/28/2028	1	2,824,000	7264.94		432,072		395,275		513,897			(37,288)		19,088		0001
Purchased Call/S&P 500 INDEX/SPXP13Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWISFPU8MPRO8K5P83	09/04/2026	09/01/2028	1	1,823,000	7718.6		262,147		254,171		253,958			(9,362)		12,641		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXQ131$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/12/2028	1	2,148,000	7622.52		323,918		316,799		320,458			(8,408)		15,011		0001
Purchased Call/S&P 500 INDEX/SPXL001$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S60X2D1J857QP30	07/24/2026	02/07/2028	1	14,800,000	8400		803,520		710,087		900,471			(97,050)		86,176		0001
Purchased Call/S&P 500 INDEX/SPXP13Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/07/2028	1	1,574,000	7668.43		233,582		226,533		226,433			(8,274)		10,961		0001
Purchased Call/S&P 500 INDEX/SPXB21W$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2026	09/29/2028	1	2,915,000	7651.54		435,501		435,501		435,139					20,612		0001
Purchased Call/S&P 500 INDEX/SPXP13S$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2026	08/02/2028	1	1,532,000	7381.12		241,903		222,657		256,838			(20,131)		10,394		0001
Purchased Call/S&P 500 INDEX/SPXP13Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/06/2028	1	2,921,000	7710.88		422,961		410,179		409,666			(15,003)		20,327		0001
Purchased Call/S&P 500 INDEX/SPXB21U$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/27/2026	08/25/2028	1	1,480,000	7673.01		224,960		215,341		208,741			(10,492)		10,211		0001
Purchased Call/S&P 500 INDEX/SPXE05D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/06/2026	07/06/2028	1	1,584,000	7484.67		238,550		210,736		242,649			(28,065)		10,528		0001
Purchased Call/S&P 500 INDEX/SPXB21Q$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2026	07/19/2028	1	1,924,000	7424.13		291,678		262,871		311,564			(29,844)		12,916		0001
Purchased Call/S&P 500 INDEX/SPXE05F$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/22/2026	07/21/2028	1	1,899,000	7423.97		297,194		269,025		307,614			(28,498)		12,768		0001
Purchased Call/S&P 500 INDEX/SPXB21S$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/03/2026	08/03/2028	1	2,152,000	7600.5		318,926		293,990		314,288			(25,305)		14,611		0001
Purchased Call/S&P 500 INDEX/SPXB21R$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	08/02/2028	1	2,196,000	7489.72		326,545		300,565		346,310			(27,175)		14,898		0001
Purchased Call/S&P 500 INDEX/SPXL00K$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/20/2028	1	2,728,000	7627.55		410,018		404,956		409,326			(6,712)		19,171		0001
Purchased Call/S&P 500 INDEX/SPXB21P$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2026	07/07/2028	1	1,678,000	7477.59		250,861		221,955		259,209			(29,170)		11,162		0001
Purchased Call/S&P 500 INDEX/SPXB21S$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/03/2026	07/28/2028	1	1,722,566	7376		296,329		272,967		291,974			(23,706)		11,643		0001
Purchased Call/S&P 500 INDEX/SPXB21S$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/04/2026	08/04/2028	1	2,136,000	7713.31		319,759		295,196		287,523			(24,933)		14,513		0001
Purchased Call/S&P 500 INDEX/SPXB21S$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/06/2026	08/04/2028	1	1,387,000	7682.98		207,634		192,742		190,787			(15,665)		9,424		0001
Purchased Call/S&P 500 INDEX/SPXP13P$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2026	07/18/2028	1	3,267,000	7420.4		497,564		448,354		530,508			(50,980)		21,916		0001
Purchased Call/S&P 500 INDEX/SPXE05E$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/16/2026	07/14/2028	1	1,400,000	7473.5		213,920		192,380		217,981			(22,302)		9,363		0001
Purchased Call/S&P 500 INDEX/SPXE05F$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/14/2026	08/14/2028	1	1,767,000	7723.47		269,468		253,159		237,657			(17,326)		12,095		0001
Purchased Call/S&P 500 INDEX/SPXE05H$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/11/2026	09/13/2028	1	2,840,000	7637.84		425,432		416,095		420,319			(11,028)		19,861		0001
Purchased Call/S&P 500 INDEX/SPXE05H$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/16/2026	09/15/2028	1	2,467,000	7551.81		367,336		360,777		389,322			(7,045)		17,276		0001
Purchased Call/S&P 500 INDEX/SPXE05G$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/14/2026	08/11/2028	1	1,525,580	7744		230,541		216,530		203,459			(14,884)		10,419		0001
Purchased Call/S&P 500 INDEX/SPXL007$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2026	08/04/2028	1	1,451,287	7715		215,469		200,845		196,061			(14,880)		9,861		0001
Purchased Call/S&P 500 INDEX/SPXL00A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2026	08/22/2028	1	1,820,000	7674.37		268,814		255,152		257,682			(14,689)		12,530		0001
Purchased Call/S&P 500 INDEX/SPXL00ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/01/2026	08/31/2028	1	1,700,185	7689		239,029		229,836		240,534			(9,496)		11,781		0001
Purchased Call/S&P 500 INDEX/SPXL001$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2026	07/21/2028	1	1,522,818	7488		221,294		201,427		237,972			(20,670)		10,239		0001
Purchased Call/S&P 500 INDEX/SPXL003$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2026	08/04/2028	1	1,540,000	7665.62		233,618		215,968		214,175			(17,921)		10,463		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL000SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/23/2026	07/21/2028	1	1,673,000	7408.3		254,463		231,298		276,740			(24,085)		11,248		0001
Purchased Call/S&P 500 INDEX/SPXK00U83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/01/2026	06/29/2028	1	1,899,583	7440		290,547		254,578		299,932			(36,269)		12,557		0001
Purchased Call/S&P 500 INDEX/SPXB21TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2026	08/23/2028	1	1,884,000	7551.58		299,368		284,173		285,429			(16,337)		12,980		0001
Purchased Call/S&P 500 INDEX/SPXB21VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/17/2026	09/15/2028	1	1,613,260	7598		245,049		241,669		245,447			(4,370)		11,298		0001
Purchased Call/S&P 500 INDEX/SPXB21SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2026	08/09/2028	1	1,844,000	7699.46		281,026		261,365		250,561			(20,703)		12,575		0001
Purchased Call/S&P 500 INDEX/SPXB21VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2026	09/22/2028	1	2,155,000	7692.57		324,759		323,415		309,909			(2,673)		15,165		0001
Purchased Call/S&P 500 INDEX/SPXB21VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2026	09/22/2028	1	1,455,677	7730		218,080		217,478		203,887			(1,498)		10,244		0001
Purchased Call/S&P 500 INDEX/SPXE05ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/13/2026	07/13/2028	1	1,495,000	7500.31		224,699		200,657		229,283			(24,283)		9,991		0001
Purchased Call/S&P 500 INDEX/SPXK00T8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3VC5H2G7GRS05BHJ91	07/01/2026	06/30/2028	1	2,454,000	7445.81		368,591		323,023		385,451			(45,948)		16,235		0001
Purchased Call/S&P 500 INDEX/SPXE05FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/14/2026	08/16/2028	1	1,773,000	7754.62		266,305		250,231		234,463			(17,075)		12,153		0001
Purchased Call/S&P 500 INDEX/SPXE05DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2026	07/07/2028	1	3,100,000	7430.33		470,270		416,654		494,585			(54,113)		20,621		0001
Purchased Call/S&P 500 INDEX/SPXB21US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/26/2026	08/25/2028	1	1,797,000	7610.46		275,121		262,272		264,613			(13,191)		12,398		0001
Purchased Call/S&P 500 INDEX/SPXE05ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/10/2026	07/11/2028	1	2,691,000	7560.24		400,421		356,969		394,005			(44,856)		17,955		0001
Purchased Call/S&P 500 INDEX/SPXP13YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2026	09/01/2028	1	1,485,000	7708.97		219,335		212,367		207,248			(8,124)		10,297		0001
Purchased Call/S&P 500 INDEX/SPXL00NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	09/23/2026	09/21/2028	1	1,941,175	7761		279,788		277,478		266,314			(2,687)		13,651		0001
Purchased Call/S&P 500 INDEX/SPXQ132SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2026	09/19/2028	1	2,862,000	7635.2		430,159		424,841		427,207			(7,052)		20,098		0001
Purchased Call/S&P 500 INDEX/SPXL001SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Americas LLC 0V6WI8S6QX2D1J857QP30	07/27/2026	04/18/2028	1	15,000,000	8600		798,280		717,056		880,069			(82,232)		93,395		0001
Purchased Call/S&P 500 INDEX/SPXE05GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/19/2026	08/18/2028	1	2,551,000	7707.98		376,017		354,841		351,467			(21,634)		17,512		0001
Purchased Call/S&P 500 INDEX/SPXE05ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2026	07/14/2028	1	2,961,000	7523.18		447,407		400,700		445,841			(47,192)		19,802		0001
Purchased Call/S&P 500 INDEX/SPXF17VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2026	08/30/2028	1	1,859,000	7684.77		280,337		268,801		262,712			(12,621)		12,872		0001
Purchased Call/S&P 500 INDEX/SPXF17RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2026	07/25/2028	1	2,528,000	7389.74		385,267		350,868		423,076			(35,790)		17,048		0001
Purchased Call/S&P 500 INDEX/SPXE05FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/14/2026	08/15/2028	1	2,435,000	7735.15		369,390		347,064		325,477			(23,718)		16,679		0001
Purchased Call/S&P 500 INDEX/SPXE05FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/24/2026	07/26/2028	1	2,087,000	7382.33		320,146		291,601		351,248			(29,700)		14,085		0001
Purchased Call/S&P 500 INDEX/SPXE05GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/20/2026	08/18/2028	1	2,038,551	7722		287,287		272,230		277,482			(16,157)		13,994		0001
Purchased Call/S&P 500 INDEX/SPXE05ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/10/2026	07/12/2028	1	2,293,000	7560.24		340,740		303,815		336,603			(38,118)		15,312		0001
Purchased Call/S&P 500 INDEX/SPXF17RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/27/2026	07/27/2028	1	2,592,000	7413.18		391,392		357,031		429,409			(34,802)		17,506		0001
Purchased Call/S&P 500 INDEX/SPXE05GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/25/2026	08/18/2028	1	1,506,583	7643		224,582		213,695		217,313			(11,167)		10,342		0001
Purchased Call/S&P 500 INDEX/SPXF17VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2026	09/05/2028	1	1,405,000	9609.66		47,208		45,779		43,280			(1,677)		9,770		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2026	08/29/2028	1	3,474,000	7680.91		524,227		502,624		491,102			(23,633)		24,038		0001
Purchased Call/S&P 500 INDEX/SPXL00ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2026	08/23/2028	1	1,952,000	7674.37		288,701		274,048		276,724			(15,754)		13,448		0001
Purchased Call/S&P 500 INDEX/SPXL00HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2026	09/08/2028	1	2,308,000	7561.33		347,585		339,435		358,399			(9,536)		16,084		0001
Purchased Call/S&P 500 INDEX/SPXK00US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2026	06/30/2028	1	2,449,000	7483.24		360,493		317,234		376,402			(44,505)		16,202		0001
Purchased Call/S&P 500 INDEX/SPXL00A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2026	08/21/2028	1	1,479,000	7670.53		218,596		207,471		209,570			(11,961)		10,175		0001
Purchased Call/S&P 500 INDEX/SPXL00NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/23/2026	09/22/2028	1	3,698,000	7706.03		555,440		550,862		529,531			(5,326)		26,023		0001
Purchased Call/S&P 500 INDEX/SPXL00HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3VC05H2G7GRS05BHJ91	09/11/2026	09/08/2028	1	1,534,042	7632		233,347		228,190		227,986			(6,090)		10,690		0001
Purchased Call/S&P 500 INDEX/SPXP13YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2026	09/01/2028	1	1,610,240	7622		241,631		232,669		239,744			(9,268)		11,166		0001
Purchased Call/S&P 500 INDEX/SPXP13SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2026	07/28/2028	1	1,647,611	7422		252,740		232,493		271,658			(21,177)		11,136		0001
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	69,652,141	2.215	630,352			396		396	(47,913)				167,069		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	5,358,351	2.215	48,493			30		30	(3,686)				12,853		0002
Purchased Call/Merrill Lynch RPM Index/MLR2613$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2024	11/05/2026	2	2,875,007	228.74	101,173			4,868		72,238			(37,847)		4,515		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2024	10/01/2026	3	2,900,740	231.86	101,090			30,199					(38,000)		759		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2024	10/26/2026	1	3,340,277	229.22	117,578			4,043		76,242			(43,911)		4,457		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/19/2026	1	2,484,397	231.5	87,451			2,165		32,452			(32,659)		2,834		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2024	10/30/2026	2	4,044,409	227.51	141,633			5,673		121,749			(53,119)		5,797		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2026	2	2,303,509	230.35	81,393			1,565		40,250			(30,443)		2,335		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2024	11/11/2026	3	1,659,114	228.02	57,181			3,232		46,626			(21,457)		2,814		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2024	10/09/2026	2	2,182,600	229.44	77,295			850		46,361			(28,915)		1,714		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2024	12/04/2026	2	1,205,892	228.54	42,281			3,719		32,814			(15,815)		2,544		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2024	11/20/2026	3	5,479,979	228.28	190,144			13,148		151,554			(71,398)		10,242		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2024	10/05/2026	1	2,058,634	230.95	72,670			400		29,231			(27,139)		1,205		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2612$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/22/2024	10/21/2026	2	1,844,759	230.43	64,931			1,784		31,946			(24,284)		2,212		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/13/2024	12/11/2026	2	5,950,173	226	207,457			20,345		224,393			(77,805)		13,214		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/10/2024	12/09/2026	2	2,122,264	228.34	74,316			7,045		59,358			(27,796)		4,647		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2024	10/02/2026	2	2,383,647	232.14	84,127			116		22,018			(31,464)		882		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/19/2024	11/13/2026	3	6,315,985	225.8	220,865			13,118		239,521			(82,837)		10,965		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/15/2025	12/18/2026	2	4,176,379	222.45	145,554			15,790		230,008			(54,958)		9,715		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/15/2024	11/16/2026	1	2,780,663	225.8	97,323			6,158		104,939			(36,346)		4,989		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/17/2024	10/16/2026	2	1,466,669	231.02	51,532			1,062		21,864			(19,274)		1,535		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/18/2024	10/16/2026	2	2,342,167	230.73	82,565			1,708		37,559			(30,921)		2,452		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/25/2024	11/25/2026	2	1,135,597	228.32	39,791			3,010		31,541			(14,891)		2,224		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/17/2024	12/16/2026	2	1,557,858	225.49	54,305			5,670		61,955			(20,313)		3,578		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/18/2024	10/20/2026	1	754,313	231.5	26,627			695		9,953			(9,931)		883		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/04/2024	10/06/2026	1	787,490	230.95	27,798			191		11,212			(10,367)		505		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/11/2024	10/13/2026	1	1,106,430	230.4	39,057			645		18,704			(14,566)		1,044		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/26/2024	12/24/2026	2	3,296,447	222.73	114,137			13,245		172,893			(42,810)		7,954		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/13/2024	12/14/2026	3	2,824,747	226	90,046			10,258		106,045			(37,659)		6,402		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/14/2024	11/13/2026	3	1,460,231	225.91	51,344			3,057		54,665			(19,306)		2,535		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/11/2024	12/10/2026	2	2,326,572	227.97	81,524			7,840		69,004			(30,492)		5,131		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/20/2024	11/20/2026	1	844,936	227.11	29,573			2,031		27,415			(11,059)		1,579		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2613$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2026	2	3,895,242	226.78	136,638			9,011		130,672			(51,110)		7,136		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2024	11/12/2026	1	3,745,034	226.83	130,702			7,540		125,031			(48,879)		6,427		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2024	10/28/2026	3	1,828,682	229.22	63,864			2,370		41,268			(23,892)		2,532		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2024	11/27/2026	2	2,504,785	228.94	87,779			6,902		63,504			(32,831)		4,992		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/16/2026	2	5,808,581	231.5	203,537			4,217		76,117			(76,334)		6,081		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2024	11/20/2026	2	3,361,439	227.66	117,385			8,096		101,395			(43,960)		6,283		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2024	10/30/2026	2	1,185,548	229.13	41,182			1,641		27,598			(15,404)		1,699		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/15/2024	11/13/2026	3	1,930,218	226.47	67,273			3,975		69,431			(25,163)		3,351		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2024	11/06/2026	1	5,505,187	228.89	192,682			9,594		135,320			(72,256)		8,764		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2024	10/23/2026	1	2,478,642	229.92	87,000			2,640		48,841			(32,580)		3,111		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2024	11/19/2026	3	3,182,575	227.02	111,592			7,514		104,328			(41,745)		5,890		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/13/2024	12/11/2026	2	2,002,217	226.84	69,731			6,830		68,519			(26,116)		4,446		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2024	12/24/2026	3	3,441,615	222.17	119,512			13,890		189,293			(44,898)		8,304		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2024	12/04/2026	2	4,125,951	228.43	144,364			12,744		114,017			(54,065)		8,706		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2024	12/28/2026	1	6,813,275	222.17	238,465			28,865		372,587			(89,057)		16,822		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/03/2024	12/03/2026	2	2,640,296	228.32	92,724			8,025		73,915			(34,678)		5,528		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2024	10/07/2026	2	2,321,816	230.28	81,644			673		39,887			(30,534)		1,608		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2024	10/14/2026	2	1,945,896	230.34	68,491			1,223		33,527			(25,616)		1,905		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2024	12/21/2026	1	2,843,516	222.45	99,523			11,089		151,663			(37,168)		6,739		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2614$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2024	12/17/2026	2	2,011,781	225.1	66,600			7,046		83,894			(24,914)		4,650		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2026	1	2,074,179	221.88	72,596			7,778		116,495			(27,149)		4,825		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2024	12/30/2026	2	2,837,972	221.8	99,291			12,296		161,136			(37,144)		7,085		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2024	10/23/2026	1	406,026	229.72	14,252			431		8,327			(5,330)		510		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2024	10/09/2026	2	2,900,255	229.41	102,063			1,128		61,988			(38,233)		2,277		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2024	11/10/2026	1	2,091,820	228.89	73,423			4,040		51,499			(27,383)		3,505		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2024	10/08/2026	1	4,347,249	229.63	153,023			1,471		88,606			(57,226)		3,218		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2024	12/18/2026	2	3,844,329	221.51	134,854			14,510		222,519			(50,507)		8,942		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2024	12/22/2026	1	2,292,704	222.45	80,245			9,039		122,327			(29,927)		5,467		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2024	11/25/2026	3	3,091,957	228.41	108,764			8,247		84,783			(40,747)		6,056		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2024	12/02/2026	2	1,990,821	228.66	69,487			5,919		52,623			(25,991)		4,135		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2024	12/29/2026	1	1,861,456	222.17	65,151			7,965		101,812			(24,298)		4,622		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2024	11/27/2026	1	4,061,506	229.4	142,153			11,192		95,979			(53,307)		8,095		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	12/08/2026	1	1,549,794	228.26	54,398			5,081		43,724			(20,288)		3,369		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2024	10/02/2026	2	1,934,352	231.22	68,208			94		25,558			(25,551)		716		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2024	11/04/2026	2	2,797,067	227.83	98,439			4,598		80,119			(36,816)		4,331		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	12/07/2026	1	2,352,078	228.26	82,558			7,609		66,249			(30,832)		5,076		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2024	10/09/2026	2	2,972,746	230.4	104,559			1,157		50,769			(39,227)		2,334		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2024	10/23/2026	2	6,064,174	229.22	212,841			6,468		136,828			(79,819)		7,611		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2613S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2024	11/03/2026	1	2,208,354	227.51	77,513			3,514		66,181			(28,909)		3,370		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2024	10/27/2026	1	1,330,163	229.22	46,822			1,672		29,924			(17,462)		1,809		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2024	10/22/2026	2	2,960,387	230.46	102,965			2,971		51,775			(38,516)		3,634		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2024	11/09/2026	1	3,304,018	228.89	115,641			6,212		81,119			(43,187)		5,469		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2024	11/06/2026	2	1,006,413	227.86	35,003			1,732		29,007			(13,097)		1,602		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2024	12/11/2026	2	1,625,308	227.71	56,897			5,550		49,948			(21,279)		3,609		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2024	11/06/2026	2	2,689,759	229.24	94,086			4,678		64,192			(35,235)		4,282		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2024	11/23/2026	1	2,124,321	228.28	74,351			5,420		58,466			(27,767)		4,085		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/24/2024	12/23/2026	2	1,034,447	222.17	36,558			4,176		56,879			(13,680)		2,481		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2024	10/02/2026	2	5,520,933	230.95	194,201			268		79,472			(72,830)		2,043		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2025	10/29/2026	2	2,566,701	229.21	88,856			3,459		58,741			(33,627)		3,617		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2025	10/12/2026	2	3,150,736	230.4	108,924			1,673		53,028			(41,246)		2,856		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2024	11/30/2026	1	1,994,380	229.4	69,803			5,761		46,924			(26,069)		4,077		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2024	10/30/2026	1	2,736,606	228.03	96,055			3,842		76,254			(35,971)		3,923		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2024	12/31/2026	1	2,744,693	221.81	96,064			12,025		155,741			(35,925)		6,890		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/15/2024	11/17/2026	1	2,707,036	225.8	94,746			6,117		102,231			(35,336)		4,908		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2024	11/24/2026	1	482,325	228.28	16,881			1,252		13,349			(6,296)		936		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	12/04/2026	2	6,409,134	228.26	224,181			19,819		181,325			(84,081)		13,523		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2024	12/01/2026	1	1,913,843	229.4	67,176			5,629		45,166			(25,053)		3,944		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2613$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/01/2024	11/02/2026	1	3,079,451	227.51	108,089			4,758		92,155			(40,367)		4,630		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/13/2024	12/15/2026	1	861,996	226	30,170			3,108		32,394			(11,252)		1,967		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/27/2025	01/27/2027	2	2,038,582	223.94	70,866			11,491		96,411			(26,513)		5,820		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/13/2025	02/12/2027	2	649,749	225.37	22,906			4,219		27,345			(8,568)		1,976		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/14/2025	01/14/2027	2	2,319,100	220.45	81,305			11,728		146,415			(30,409)		6,249		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2025	02/19/2027	2	6,307,704	227.62	220,151			42,875		211,793			(82,561)		19,672		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2025	01/21/2027	2	298,482	223.63	10,309			1,587		14,547			(3,857)		830		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/04/2025	02/04/2027	1	3,899,468	224.57	136,481			23,622		175,635			(51,040)		11,501		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/17/2025	01/15/2027	2	1,040,877	222.52	36,406			5,333		55,862			(13,639)		2,818		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/27/2025	01/22/2027	5	4,912,601	223.61	174,689			27,524		240,020			(66,137)		13,727		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/24/2025	01/25/2027	1	3,377,984	223.61	118,229			18,865		164,405			(44,154)		9,563		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/07/2025	02/09/2027	1	3,364,197	225.05	117,747			21,188		144,538			(43,914)		10,116		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/26/2025	02/24/2027	3	1,438,211	227.7	50,592			10,149		47,825			(18,925)		4,564		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/07/2025	02/08/2027	1	2,375,702	225.05	83,150			14,869		101,985			(31,053)		7,116		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2025	01/22/2027	2	4,037,175	223.2	140,898			21,877		204,471			(52,697)		11,281		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/31/2025	02/02/2027	1	1,329,816	223.96	46,544			7,928		62,946			(17,358)		3,891		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/04/2025	03/04/2027	2	1,910,018	227.76	67,839			14,354		64,009			(25,377)		6,223		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/26/2025	02/25/2027	2	3,504,497	228.31	123,006			24,839		109,838			(46,003)		11,158		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/03/2025	01/05/2027	1	1,374,792	222.03	48,118			6,345		76,164			(17,946)		3,544		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2614$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/06/2025	01/06/2027	2	2,866,549	221.34	99,917			13,315		167,919			(37,370)		7,427		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	12/31/2026	3	2,499,282	221.84	86,524			10,884		141,471			(32,487)		6,274		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/04/2025	02/03/2027	3	3,506,050	224.07	123,615			21,231		164,430			(46,242)		10,300		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2025	03/05/2027	2	1,303,197	228.56	45,783			9,749		40,127			(17,123)		4,260		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2025	03/17/2027	2	2,160,420	229.11	75,866			17,405		63,142			(28,374)		7,329		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2025	03/25/2027	2	2,429,053	229.34	85,253			20,608		70,618			(31,971)		8,434		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2025	03/19/2027	1	1,361,860	229.43	47,801			11,143		38,798			(17,901)		4,647		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2025	01/22/2027	1	3,963,267	223.19	138,318			21,559		200,902			(51,798)		11,075		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/19/2025	02/19/2027	1	1,368,210	226.89	47,751			9,248		49,618			(17,857)		4,267		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2025	02/26/2027	3	2,101,147	228.34	73,260			14,900		65,760			(27,402)		6,712		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	02/01/2027	1	6,204,007	223.96	217,140			36,738		296,052			(81,093)		18,080		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2025	02/26/2027	2	6,054,360	227.78	212,571			43,471		203,179			(79,749)		19,341		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2025	03/12/2027	1	2,991,549	227	105,003			23,463		109,301			(39,322)		9,996		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/10/2025	02/10/2027	3	2,757,454	225.88	96,268			17,461		109,396			(36,014)		8,323		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/17/2027	1	2,465,063	226.17	86,277			16,473		95,439			(32,133)		7,633		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/12/2027	2	3,243,213	226.62	112,896			20,898		120,620			(42,283)		9,862		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2025	03/12/2027	2	536,158	226.48	19,202			4,277		20,621			(7,187)		1,791		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2025	03/18/2027	3	1,569,723	229.26	55,557			12,829		45,496			(20,787)		5,341		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2025	03/15/2027	1	2,023,997	227.92	71,245			16,170		67,055			(26,607)		6,825		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2615$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/03/2025	02/05/2027	3	1,867,034	225.38	64,789			11,396		77,962			(24,418)		5,528		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/13/2025	01/13/2027	2	3,006,132	219.64	105,428			15,064		200,135			(39,435)		8,062		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/10/2025	01/08/2027	4	3,829,060	221.42	132,321			18,004		223,896			(49,504)		10,021		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/15/2025	01/15/2027	2	1,695,751	221.6	60,083			8,761		98,071			(22,477)		4,591		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/17/2025	01/19/2027	1	2,230,889	222.64	78,081			11,814		117,843			(29,120)		6,151		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2025	02/19/2027	2	1,639,671	227.31	57,481			11,183		56,907			(21,532)		5,114		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/10/2025	01/11/2027	1	1,689,573	219.78	58,966			8,273		111,354			(22,022)		4,488		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/18/2025	02/18/2027	2	1,813,075	226.61	63,330			12,180		67,580			(23,685)		5,634		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2025	02/23/2027	1	2,174,074	227.62	76,093			15,156		72,811			(28,379)		6,875		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2025	03/23/2027	1	2,595,002	228.61	91,344			21,707		80,663			(34,067)		8,959		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/17/2025	01/15/2027	2	10,467,697	222.64	365,631			53,607		559,550			(137,123)		28,338		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/30/2025	01/29/2027	2	1,336,130	223.25	47,027			7,754		67,554			(17,589)		3,846		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/07/2025	01/07/2027	1	2,012,927	221.1	70,251			9,457		120,648			(26,272)		5,242		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/25/2025	03/25/2027	2	1,905,391	228.53	67,125			16,138		62,166			(25,107)		6,616		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/03/2025	12/31/2026	2	1,804,221	222.03	62,811			7,906		100,558			(23,591)		4,529		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/11/2025	03/11/2027	3	2,628,220	227.03	93,059			20,592		95,638			(34,821)		8,755		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/04/2025	01/29/2027	3	7,080,866	223.96	249,552			41,408		336,333			(93,726)		20,385		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2025	03/01/2027	1	2,828,543	227.78	99,565			20,680		93,666			(37,184)		9,127		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/14/2025	03/12/2027	2	6,453,435	227.92	226,712			50,729		214,586			(85,022)		21,563		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2615ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/07/2025	02/05/2027	2	4,295,233	225.05	150,168			26,343		185,125			(56,322)		12,718		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/11/2025	02/11/2027	1	2,521,638	225.8	88,005			16,078		101,721			(32,912)		7,639		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/18/2025	02/12/2027	2	9,009,190	226.17	314,542			58,298		350,695			(117,964)		27,395		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/10/2025	01/12/2027	1	2,681,123	219.78	93,571			13,239		176,714			(34,897)		7,156		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/06/2025	02/05/2027	1	3,038,648	225.37	106,353			18,630		127,009			(39,828)		8,997		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/03/2025	03/03/2027	1	1,557,376	228.4	54,664			11,488		48,350			(20,443)		5,058		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2025	02/26/2027	2	3,358,084	227.28	117,648			24,017		117,759			(44,059)		10,728		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/03/2025	01/04/2027	1	5,648,000	222.03	197,680			25,832		312,819			(73,826)		14,483		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/30/2025	01/29/2027	1	4,741,000	224.62	165,935			27,465		211,972			(62,140)		13,649		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/17/2025	01/20/2027	1	2,676,054	222.64	93,662			14,281		141,411			(34,884)		7,412		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/10/2025	01/08/2027	2	5,235,735	219.78	182,165			24,910		346,214			(68,317)		13,703		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2025	03/19/2027	2	774,022	229.72	27,019			6,275		21,338			(10,107)		2,641		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/28/2025	03/25/2027	1	4,048,732	229.29	142,111			34,397		118,358			(53,365)		14,057		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/28/2025	01/28/2027	1	1,874,591	223.6	65,611			10,725		91,873			(24,537)		5,374		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2025	02/22/2027	2	3,453,415	227.62	119,806			23,779		115,458			(44,837)		10,883		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2025	03/22/2027	1	2,833,647	228.61	99,744			23,598		87,958			(37,251)		9,754		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/14/2025	02/16/2027	1	1,764,751	226.17	61,766			11,725		68,240			(23,036)		5,445		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/11/2025	03/10/2027	2	2,546,329	227.86	89,000			19,564		84,490			(33,289)		8,456		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/25/2025	03/24/2027	2	2,358,337	228.54	82,798			19,796		74,651			(30,974)		8,165		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2616S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/10/2025	03/05/2027	2	3,604,701	227.86	126,515			27,051		119,724			(47,387)		11,783		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2025	03/19/2027	2	5,533,355	228.61	194,178			45,328		172,524			(72,827)		18,881		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	03/09/2027	1	2,099,689	228.38	73,909			16,142		65,785			(27,564)		6,951		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2025	03/25/2027	2	1,011,230	228.69	35,568			8,564		31,552			(13,321)		3,511		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/26/2027	1	1,383,924	223.61	48,437			7,785		67,388			(18,065)		3,934		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2025	03/16/2027	1	2,034,838	227.92	71,626			16,332		67,512			(26,713)		6,882		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/30/2027	1	1,147,474	229.29	40,506			10,015		33,336			(15,107)		4,040		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	03/08/2027	1	3,913,433	228.38	137,753			29,938		122,401			(51,445)		12,915		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/10/2025	03/05/2027	2	5,004,165	228.38	175,355			37,544		157,156			(65,771)		16,358		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/29/2027	1	4,205,172	229.29	148,022			36,446		122,033			(55,280)		14,765		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2025	03/31/2027	2	2,506,262	230.38	88,348			21,967		64,514			(33,042)		8,849		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2025	03/02/2027	1	1,251,549	227.78	44,055			9,198		41,504			(16,430)		4,052		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2025	06/04/2027	2	1,300,932	224.85	45,669			15,450		60,901			(17,085)		5,351		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2025	05/27/2027	2	1,133,210	224.18	39,756			12,999		55,877			(14,869)		4,585		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2025	04/23/2027	1	493,376	223.63	17,416			4,880		24,971			(6,513)		1,849		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2025	05/06/2027	1	2,153,715	224.74	76,242			22,726		100,270			(28,512)		8,322		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/17/2027	1	2,110,664	223.85	74,295			23,300		105,630			(27,746)		8,359		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/25/2027	1	1,326,071	223.91	46,810			15,196		66,279			(17,458)		5,343		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2025	05/20/2027	2	2,301,838	224.24	80,841			25,653		112,359			(30,234)		9,176		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2617$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2025	04/22/2027	2	2,025,164	223.95	71,536			19,950		99,858			(26,756)		7,570		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/22/2027	1	1,340,831	224.32	47,331			17,164		65,674			(17,652)		5,712		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2025	05/05/2027	2	1,770,883	224.31	62,637			18,586		84,967			(23,427)		6,827		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2025	04/16/2027	3	6,385,196	223.83	225,121			61,258		317,183			(84,429)		23,514		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2025	06/09/2027	2	3,282,991	224.15	115,607			39,861		161,990			(43,236)		13,639		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2025	05/21/2027	2	2,477,866	223.35	87,406			28,011		129,683			(32,735)		9,899		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2027	1	1,161,073	224.38	40,870			14,147		56,563			(15,284)		4,833		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2025	04/08/2027	2	1,157,120	220.7	41,247			10,713		72,622			(15,428)		4,174		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/09/2027	2	3,626,133	222.83	127,733			33,522		194,499			(47,903)		13,115		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2025	04/01/2027	2	2,129,359	230.88	75,140			18,786		52,184			(28,102)		7,539		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2025	04/06/2027	1	2,071,824	224.96	73,550			18,893		92,631			(27,430)		7,435		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/20/2027	1	1,933,464	223.83	68,445			18,872		95,741			(25,492)		7,192		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2025	05/12/2027	3	1,805,114	223.48	63,206			19,368		92,814			(23,645)		7,071		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/23/2027	2	5,502,798	223.99	194,349			54,763		270,583			(72,887)		20,620		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2025	05/14/2027	2	1,899,613	223.69	66,901			20,764		96,620			(25,056)		7,474		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2025	05/14/2027	1	1,302,957	222.66	45,864			14,175		71,670			(17,152)		5,126		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2025	06/11/2027	2	1,276,364	224.82	45,091			15,676		60,114			(16,865)		5,324		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	05/28/2027	2	11,717,868	224.12	412,651			136,268		580,770			(154,798)		47,509		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/13/2027	1	1,556,394	222.83	54,941			14,641		83,209			(20,490)		5,688		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2618$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	04/30/2027	2	5,279,889	224.07	186,423			54,332		258,804			(69,914)		20,119		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	05/03/2027	2	2,136,680	224.07	75,736			22,296		104,340			(28,290)		8,199		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/27/2027	1	1,764,332	223.99	62,457			17,845		86,498			(23,294)		6,675		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/04/2027	1	4,726,309	223.88	165,893			56,367		238,764			(62,210)		19,440		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2025	06/03/2027	2	2,120,941	224.2	74,370			25,055		104,454			(27,830)		8,706		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2025	05/13/2027	1	1,555,901	223.2	54,768			16,852		82,133			(20,482)		6,108		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2025	05/07/2027	1	2,713,754	223.91	95,524			28,723		135,195			(35,772)		10,510		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2025	06/02/2027	2	1,814,233	224.38	63,799			21,385		87,663			(23,861)		7,432		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2025	04/19/2027	2	2,800,743	223.83	99,134			27,256		138,570			(37,004)		10,392		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2025	06/04/2027	3	2,157,251	224.57	80,466			28,549		103,268			(31,522)		8,873		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/09/2027	2	1,853,507	222.33	65,586			17,190		103,313			(24,564)		6,704		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2027	1	1,066,684	223.88	37,547			12,894		53,718			(14,003)		4,423		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	05/04/2027	1	2,413,044	224.07	85,422			25,228		117,920			(31,858)		9,281		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2025	05/19/2027	1	1,240,143	224.01	43,653			13,791		61,346			(16,325)		4,933		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	06/30/2027	2	1,898,381	226.28	67,234			25,122		79,855			(25,145)		8,209		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2025	06/25/2027	1	1,424,966	225.52	50,301			18,448		62,868			(18,811)		6,105		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/11/2027	1	7,300,689	224.76	256,254			89,547		345,486			(96,095)		30,451		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2025	04/29/2027	1	2,322,028	224.6	82,200			23,711		108,908			(30,740)		8,827		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/12/2027	1	2,329,527	222.83	82,232			21,831		124,493			(30,711)		8,492		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2617$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/08/2025	04/02/2027	2	3,232,625	224.96	113,776			28,760		144,991			(42,670)		11,476		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/28/2025	04/28/2027	1	2,921,652	224.41	103,427			29,693		138,509			(38,679)		11,081		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/03/2025	04/02/2027	2	4,014,449	230.38	140,565			35,486		104,552			(52,650)		14,251		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/04/2025	04/05/2027	1	1,352,595	224.96	48,017			12,285		60,429			(17,933)		4,841		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/07/2025	04/07/2027	2	1,255,121	221.36	44,686			11,552		74,823			(16,730)		4,516		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/16/2025	04/15/2027	2	3,148,594	223.57	111,168			29,931		159,593			(41,575)		11,566		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/16/2025	05/18/2027	1	2,939,213	223.85	103,460			32,545		147,155			(38,586)		11,666		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/10/2025	04/09/2027	2	1,087,661	222.36	38,389			10,022		60,487			(14,357)		3,934		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/25/2025	04/26/2027	1	3,030,580	223.99	107,283			30,547		151,117			(40,066)		11,439		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/19/2025	05/14/2027	2	4,307,156	223.85	151,273			47,017		216,356			(56,745)		16,946		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/25/2025	04/23/2027	2	2,625,956	224.1	92,641			26,070		127,976			(34,696)		9,840		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/15/2025	04/14/2027	2	458,746	223.5	16,205			4,342		23,281			(6,062)		1,681		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/27/2025	06/29/2027	1	1,827,108	225.54	64,680			24,077		81,611			(24,122)		7,886		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/27/2025	06/25/2027	2	3,612,200	225.54	127,710			47,100		161,772			(47,898)		15,476		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/24/2025	06/23/2027	2	1,916,411	225.25	67,842			24,698		87,315			(25,374)		8,180		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/20/2025	06/21/2027	1	5,525,489	224.32	195,050			70,561		270,499			(72,843)		23,496		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/20/2025	06/17/2027	1	2,975,946	224.32	104,753			37,526		146,586			(39,337)		12,558		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/16/2025	06/16/2027	2	1,304,726	224.63	45,855			16,257		62,710			(17,152)		5,495		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/25/2025	06/24/2027	2	2,490,697	225.82	87,878			32,110		108,968			(32,865)		10,651		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2618ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2025	05/28/2027	1	855,745	224.24	30,122			9,930		42,016			(11,280)		3,470		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2025	06/17/2027	2	3,020,619	224.47	106,412			37,915		147,070			(39,801)		12,747		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/25/2027	2	4,219,044	225.99	149,074			54,905		182,155			(55,830)		18,076		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2025	06/17/2027	1	3,804,909	224.28	133,933			47,912		187,997			(50,156)		16,057		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/16/2027	2	1,292,745	223.75	45,673			12,367		64,633			(17,084)		4,761		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2025	04/30/2027	2	1,918,312	224.71	67,883			19,681		89,235			(25,389)		7,310		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/26/2027	1	2,462,954	223.91	86,942			28,304		123,166			(32,381)		9,944		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/10/2027	1	2,526,333	224.04	89,180			27,110		124,116			(33,305)		9,851		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2027	1	1,618,434	223.47	56,969			18,155		83,931			(21,305)		6,465		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/28/2027	1	2,829,626	225.54	100,169			37,202		126,247			(37,409)		12,191		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	06/01/2027	1	1,666,425	224.12	58,825			19,635		82,138			(21,939)		6,812		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/14/2027	1	3,058,066	224.76	107,644			37,905		144,205			(40,201)		12,830		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2025	04/30/2027	1	1,583,549	224.07	56,058			16,315		77,621			(20,993)		6,034		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2025	05/07/2027	3	3,580,381	224.04	126,193			38,089		176,534			(47,444)		13,867		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/11/2027	1	2,899,953	224.04	102,368			31,217		142,607			(38,178)		11,334		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2025	04/21/2027	2	3,762,832	223.64	133,639			37,091		189,299			(49,990)		14,031		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2025	05/28/2027	2	2,158,314	223.64	76,117			24,994		111,020			(28,468)		8,751		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/07/2027	1	2,239,886	223.88	78,844			27,004		112,718			(29,445)		9,269		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2025	06/11/2027	2	2,135,870	225.55	74,767			26,097		94,838			(28,013)		8,909		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2618$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/23/2025	05/21/2027	1	4,578,859	223.91	160,718			51,572		229,508			(60,269)		18,292		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/13/2025	06/15/2027	1	1,758,768	224.76	62,085			21,917		82,992			(23,154)		7,393		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/02/2025	04/02/2027	2	914,425	230.81	32,114			8,076		22,660			(12,011)		3,246		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/23/2025	05/24/2027	1	4,435,615	223.91	156,134			50,539		221,541			(58,310)		17,833		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/07/2025	05/07/2027	1	1,509,814	224.75	53,296			15,960		70,282			(19,931)		5,847		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/01/2025	08/02/2027	1	1,888,010	226.24	66,836			28,040		81,503			(24,960)		8,643		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/02/2025	07/02/2027	2	321,812	226.21	11,342			4,288		13,744			(4,243)		1,397		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/16/2025	09/16/2027	2	1,131,103	231.89	40,168			19,314		31,732			(15,024)		5,546		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/07/2025	07/07/2027	2	2,107,121	225.28	74,403			28,517		96,475			(27,827)		9,228		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/11/2025	07/13/2027	1	1,333,241	225.12	47,063			18,425		62,044			(17,552)		5,901		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/11/2025	07/09/2027	3	1,481,398	225.48	52,278			20,201		67,215			(19,567)		6,511		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/15/2025	07/15/2027	2	1,695,501	224.52	60,205			23,739		83,093			(22,519)		7,530		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/24/2025	07/23/2027	2	2,387,642	226.43	84,025			34,193		101,341			(31,469)		10,751		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/09/2025	07/08/2027	2	1,067,278	224.99	37,888			14,576		50,258			(14,173)		4,682		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/03/2025	07/02/2027	1	6,161,892	226.02	217,515			82,319		267,287			(81,456)		26,743		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/04/2025	07/30/2027	2	3,314,534	225.02	117,129			48,795		157,800			(43,871)		15,100		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/15/2025	09/10/2027	2	2,081,728	231.46	74,052			35,191		60,274			(27,783)		10,119		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/16/2025	07/16/2027	2	1,088,990	225.25	38,586			15,279		50,517			(14,441)		4,845		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/05/2025	09/03/2027	2	923,661	229.05	33,009			15,346		32,835			(12,363)		4,444		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/08/2027	3	1,935,488	230.8	69,152			32,506		58,905			(25,872)		9,381		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/14/2025	07/14/2027	2	1,713,754	225.21	60,162			23,639		79,256			(22,503)		7,598		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	07/30/2027	2	2,442,438	226.24	86,449			36,063		105,786			(32,426)		11,127		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/06/2027	1	1,951,299	227.5	69,076			29,441		76,710			(25,868)		8,991		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2025	07/29/2027	2	1,377,679	226.22	48,269			19,960		59,699			(18,054)		6,266		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/23/2027	2	1,344,168	226.85	47,352			19,194		55,136			(17,710)		6,052		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2027	1	1,143,292	231.08	40,587			20,182		34,756			(15,137)		5,701		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2027	1	1,081,784	231.55	38,403			18,516		31,340			(14,362)		5,312		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/09/2027	2	3,433,221	225.66	121,051			46,920		153,567			(45,334)		15,089		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/20/2027	1	1,563,474	225.62	55,347			22,200		70,254			(20,642)		7,004		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2025	07/01/2027	2	2,870,826	226.43	101,523			38,085		120,233			(37,970)		12,437		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2025	08/20/2027	2	879,000	227.48	30,971			13,748		35,026			(11,584)		4,141		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/19/2027	3	2,538,132	226.99	89,951			39,802		105,094			(33,647)		11,938		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2025	08/13/2027	2	693,620	228.1	24,409			10,599		26,113			(9,129)		3,232		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2027	2	1,535,966	227.58	54,662			24,640		60,627			(20,452)		7,291		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2027	1	611,325	228.41	21,702			9,748		22,514			(8,094)		2,898		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/23/2027	1	1,383,803	228.41	49,125			22,029		50,902			(18,346)		6,549		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/10/2027	1	1,399,841	227.25	49,554			21,306		56,059			(18,481)		6,492		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2025	09/02/2027	2	273,199	228.11	9,896			4,570		10,481			(3,703)		1,313		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2025	08/20/2027	1	3,952,474	226.88	139,522			62,160		165,236			(52,249)		18,619		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/16/2027	2	2,075,399	225.34	73,345			29,139		95,604			(27,470)		9,234		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2025	08/13/2027	1	3,281,095	227.02	116,151			50,626		134,957			(43,497)		15,289		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/17/2027	3	1,334,883	230.97	47,686			23,140		40,711			(17,900)		6,554		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/06/2027	2	1,681,488	227.25	59,188			25,265		67,473			(22,205)		7,748		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2025	09/24/2027	2	778,613	231.36	27,484			13,522		23,137			(10,280)		3,861		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/16/2027	1	2,766,936	226.84	97,950			42,979		115,029			(36,580)		12,954		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/10/2027	2	2,855,974	232.03	101,212			48,026		78,511			(37,905)		13,883		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2025	08/13/2027	2	3,200,235	226.84	112,932			49,293		133,540			(42,355)		14,912		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2027	1	1,071,426	228.89	38,036			17,607		38,601			(14,224)		5,155		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	09/30/2027	2	1,626,772	232.77	57,823			28,914		42,943			(21,626)		8,134		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/27/2027	1	2,006,381	231.08	71,227			35,368		60,890			(26,600)		9,991		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2025	09/29/2027	2	1,855,315	232.17	66,038			32,932		51,319			(24,699)		9,264		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/21/2027	1	1,229,528	230.97	43,771			21,344		37,424			(16,325)		6,071		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2027	1	1,532,443	230.7	54,402			25,632		47,387			(20,345)		7,439		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2027	1	1,803,897	226.84	63,858			27,543		74,769			(23,881)		8,379		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/18/2027	2	1,431,228	226.7	50,794			22,400		60,288			(18,998)		6,721		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/07/2027	1	1,578,369	230.22	56,190			26,320		50,478			(20,956)		7,639		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2025	09/17/2027	2	4,370,140	231.07	155,118			75,101		132,114			(58,091)		21,458		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2025	08/27/2027	2	996,647	227.97	35,407			16,058		38,388			(13,243)		4,745		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2027	1	857,790	227.82	30,366			13,723		33,407			(11,356)		4,078		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/27/2027	1	1,355,844	228.21	47,997			21,907		51,207			(17,999)		6,456		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/20/2027	2	2,103,168	230.97	74,917			36,486		63,915			(27,988)		10,371		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/27/2027	2	3,234,737	228.13	114,584			52,236		126,845			(42,917)		15,402		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2027	1	1,298,274	226.38	45,829			18,823		55,193			(17,092)		5,885		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/16/2027	2	2,014,310	225.62	71,213			28,331		90,772			(26,715)		8,962		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2025	08/04/2027	2	1,001,466	227.07	35,427			14,943		40,497			(13,251)		4,600		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/09/2027	2	2,741,204	225.12	96,514			37,462		127,938			(36,201)		12,047		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/20/2027	2	647,173	228.41	22,800			10,173		23,889			(8,553)		3,049		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/22/2025	07/21/2027	3	3,863,368	226.43	139,705			56,269		162,886			(52,284)		17,337		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/09/2027	1	2,811,612	227.25	99,531			42,715		112,427			(37,171)		13,018		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	09/01/2027	1	1,498,588	228.21	53,200			24,481		56,532			(19,814)		7,189		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2025	07/28/2027	2	1,885,683	225.43	66,926			27,584		86,470			(25,032)		8,562		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/30/2027	2	2,589,907	228.21	92,759			42,587		97,472			(34,682)		12,387		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/31/2027	2	1,822,456	228.21	64,884			29,815		68,674			(24,211)		8,730		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/23/2027	1	1,975,678	226.38	69,544			28,336		82,799			(26,079)		8,896		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2027	2	1,926,334	231.8	68,588			32,882		54,086			(25,651)		9,432		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2027	1	1,260,494	231.41	44,748			21,882		36,967			(16,734)		6,233		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2027	1	1,732,495	231.46	61,677			29,483		50,070			(23,002)		8,470		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/03/2027	2	5,710,552	230.22	202,797			94,397		183,727			(76,052)		27,476		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/24/2027	2	3,144,604	230.66	111,373			54,997		99,309			(41,709)		15,593		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/24/2027	1	1,848,356	231.08	65,432			32,354		56,290			(24,537)		9,166		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/19/2027	1	1,359,679	225.62	47,997			19,212		61,044			(17,925)		6,081		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/22/2027	2	1,873,841	227.26	65,870			26,607		74,211			(24,639)		8,423		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2027	1	446,089	231.02	15,881			7,504		13,435			(5,939)		2,168		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2027	1	2,536,478	227.05	89,791			38,852		103,971			(33,580)		11,800		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2025	08/06/2027	1	458,294	227.12	16,224			6,886		18,586			(6,067)		2,112		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2027	1	1,627,081	226.84	57,599			25,318		67,710			(21,481)		7,629		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2025	08/05/2027	1	1,713,004	227.02	60,640			25,656		69,969			(22,678)		7,881		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	08/03/2027	1	1,153,530	226.24	40,950			17,213		49,843			(15,272)		5,290		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/06/2027	1	2,259,617	226.02	79,990			30,546		97,420			(29,792)		9,878		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2027	1	936,613	225.13	33,062			13,715		44,220			(12,364)		4,267		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/13/2027	1	2,739,644	231.46	97,531			46,552		79,038			(36,424)		13,375		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/26/2027	1	1,763,624	226.38	62,256			25,519		74,892			(23,250)		7,981		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/12/2027	1	3,405,828	225.12	120,226			46,966		158,394			(44,900)		15,048		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2027	1	1,748,224	231.91	62,062			30,434		49,397			(23,209)		8,657		0001
Purchased Call/Merrill Lynch RPM Index/MLR261D$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2025	11/05/2027	2	3,749,350	233.22	133,276			73,543		99,961			(49,914)		19,650		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2027	1	1,561,463	235.68	55,588			32,452		34,431			(20,732)		8,435		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/08/2027	1	1,372,603	233.65	48,727			27,048		35,131			(18,198)		7,220		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2025	10/15/2027	2	1,825,174	236.04	64,985			34,020		36,285			(24,373)		9,311		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	12/03/2027	1	4,018,861	234.3	142,670			84,224		101,269			(53,428)		21,785		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/26/2027	1	637,933	235.75	22,710			12,166		13,217			(8,470)		3,301		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2027	1	1,598,240	234.22	56,897			33,763		40,482			(21,220)		8,704		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2025	10/06/2027	3	1,996,040	233.59	71,101			36,153		48,996			(26,602)		10,062		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	11/02/2027	1	932,361	233.61	33,099			18,050		23,742			(12,344)		4,868		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2025	12/10/2027	1	4,260,966	234.56	151,264			90,759		106,073			(56,646)		23,285		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/23/2027	1	1,708,052	237.01	60,465			37,467		35,169			(22,706)		9,472		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/20/2027	1	2,011,453	234.75	71,608			43,831		49,689			(26,743)		11,117		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	10/29/2027	2	4,124,458	233.96	146,364			79,341		102,056			(54,812)		21,426		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/11/2027	1	1,124,871	232.69	40,045			20,685		30,151			(14,955)		5,708		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/01/2027	1	1,835,862	233.37	65,173			32,857		45,956			(24,440)		9,192		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/17/2025	11/17/2027	1	1,854,046	233.53	65,819			37,249		48,641			(24,614)		9,861		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/09/2027	1	1,302,649	233.65	46,374			25,771		33,518			(17,295)		6,861		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/24/2025	11/24/2027	1	589,463	234.43	20,985			12,078		14,556			(7,848)		3,162		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/15/2027	4	3,035,415	236.52	108,229			56,592		57,553			(40,548)		15,486		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2025	10/22/2027	2	2,455,285	235.73	87,168			46,413		50,988			(32,645)		12,641		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	12/09/2027	1	1,579,730	233.14	56,080			33,433		44,253			(20,973)		8,623		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/13/2025	10/13/2027	2	1,329,097	234.26	48,005			24,890		30,984			(17,967)		6,763		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/23/2027	1	726,888	233.65	25,877			14,858		19,074			(9,651)		3,894		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2027	1	801,093	235.75	28,439			15,899		17,228			(10,635)		4,235		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/26/2027	1	3,844,788	235.57	136,874			79,482		85,663			(51,187)		20,671		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2025	11/03/2027	2	2,501,288	233.64	88,420			48,347		63,655			(33,071)		13,076		0001
Purchased Call/Merrill Lynch RPM Index/MLR261E$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/13/2027	1	1,983,191	234	70,403			42,416		51,620			(26,293)		10,875		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2025	10/20/2027	2	1,348,833	237.76	47,313			24,960		22,632			(17,696)		6,926		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/03/2025	12/03/2027	1	417,647	234.86	14,868			8,741		10,027			(5,560)		2,264		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/04/2027	1	2,194,363	233.37	77,900			39,432		54,750			(29,093)		11,032		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2027	2	763,170	233.17	27,088			13,592		19,459			(10,133)		3,821		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2025	10/08/2027	1	802,071	234.41	28,474			14,550		18,478			(10,648)		4,054		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/12/2027	1	1,509,622	232.69	53,743			27,795		40,535			(20,043)		7,671		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2025	10/01/2027	2	3,298,307	233.15	117,164			58,990		84,252			(43,879)		16,514		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2025	11/04/2027	1	808,076	233.02	28,687			15,723		21,882			(10,728)		4,230		0001
Purchased Call/Merrill Lynch RPM Index/MLR261E$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2027	1	1,029,712	234	38,152			23,260		27,195			(14,287)		5,672		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2025	10/27/2027	3	1,062,470	235.59	37,308			20,046		22,411			(13,958)		5,505		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/29/2027	1	2,803,609	235.68	99,809			58,210		61,655			(37,275)		15,126		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/28/2025	10/28/2027	1	1,893,930	235.03	67,424			36,305		43,677			(25,215)		9,826		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/18/2027	1	2,461,671	236.04	87,636			46,048		48,806			(32,728)		12,608		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2025	10/15/2027	1	935,436	235.56	33,302			17,337		19,486			(12,454)		4,772		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/26/2027	1	911,190	235.68	32,347			18,810		20,101			(12,130)		4,899		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/25/2027	1	1,717,954	235.75	61,159			32,725		35,482			(22,841)		8,879		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/22/2027	1	1,211,859	235.75	43,021			22,937		25,118			(16,133)		6,239		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2027	1	932,693	233.64	33,111			18,784		24,408			(12,382)		4,967		0001
Purchased Call/Merrill Lynch RPM Index/MLR261D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2025	11/24/2027	1	525,973	235.06	18,672			10,776		12,288			(6,992)		2,821		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2025	11/19/2027	1	648,049	233.3	23,006			13,083		17,506			(8,604)		3,455		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	10/29/2027	2	1,930,003	233.61	68,322			37,090		49,274			(25,628)		10,026		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/14/2027	1	1,013,627	234.84	36,085			18,737		22,559			(13,495)		5,164		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/01/2025	12/01/2027	1	2,244,135	234.84	79,667			46,618		53,443			(29,793)		12,136		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/05/2027	1	3,729,338	233.65	132,391			73,246		95,754			(49,647)		19,545		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2027	1	1,243,446	234.16	44,142			24,921		30,822			(16,463)		6,605		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/06/2027	1	4,244,130	234.22	150,667			89,322		107,335			(56,268)		23,086		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/15/2027	1	2,228,627	234.16	79,116			44,619		55,137			(29,547)		11,824		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/19/2027	1	952,664	236.04	33,915			17,843		18,933			(12,649)		4,886		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2027	1	2,629,754	233.86	93,356			47,576		63,653			(34,913)		13,274		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/27/2027	1	6,232,399	237.01	221,250			137,559		127,732			(82,628)		34,716		0001
Purchased Call/Merrill Lynch RPM Index/MLR261D$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/10/2025	11/10/2027	2	2,384,539	234.7	84,735			47,204		56,344			(31,690)		12,575		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/08/2027	2	3,716,577	232.69	135,225			69,596		100,265			(50,767)		18,785		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/17/2027	1	1,341,019	234.75	47,606			29,063		33,249			(17,852)		7,387		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/30/2025	12/30/2027	1	1,024,943	235.98	36,385			22,772		23,260			(13,607)		5,728		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2027	1	1,337,346	235.77	47,610			25,178		27,569			(17,805)		6,876		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2027	1	2,962,863	233.43	105,182			62,560		80,435			(39,335)		16,154		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/15/2025	12/15/2027	1	2,298,438	234.14	81,595			49,315		59,363			(30,514)		12,632		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/12/2027	1	838,879	234.16	29,696			16,694		20,817			(11,136)		4,435		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/13/2025	11/12/2027	1	3,421,782	234.84	121,473			68,193		79,932			(45,490)		18,089		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/14/2027	1	2,031,087	234	72,104			43,480		52,979			(26,891)		11,150		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/19/2027	1	1,961,054	233.65	69,617			39,809		51,408			(26,107)		10,455		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2027	1	467,698	233.96	16,603			9,921		12,251			(6,209)		2,556		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2027	1	1,602,561	234.63	56,891			33,369		39,167			(21,276)		8,677		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2025	10/08/2027	1	2,575,081	233.04	91,415			46,970		67,318			(34,234)		13,016		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/22/2027	1	1,359,803	233.65	48,409			27,767		35,536			(18,079)		7,276		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2027	1	960,174	235.89	34,086			21,257		21,785			(12,747)		5,360		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/11/2025	11/11/2027	1	1,611,903	235.42	57,223			31,913		35,662			(21,400)		8,511		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/10/2027	1	2,857,642	234	101,161			60,780		74,600			(37,935)		15,616		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2027	1	1,141,644	233.37	40,643			20,600		28,535			(15,158)		5,747		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2025	11/05/2027	1	1,077,753	233.09	38,260			21,022		29,060			(14,308)		5,648		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2027	1	796,653	233.85	28,281			15,267		19,908			(10,576)		4,138		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2027	2	1,728,814	235.43	61,630			37,864		40,817			(23,053)		9,577		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2025	10/22/2027	1	435,250	235.87	15,495			8,216		8,918			(5,795)		2,241		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2027	1	1,339,028	233.97	47,535			28,796		35,393			(17,777)		7,368		0001
Purchased Call/Merrill Lynch RPM Index/MLR261D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2025	11/19/2027	1	1,691,400	233.01	60,045			34,288		46,829			(22,486)		9,018		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	11/01/2027	1	1,266,786	233.61	44,971			24,496		32,199			(16,795)		6,606		0001
Purchased Call/Merrill Lynch RPM Index/MLR261D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/03/2027	1	1,430,396	234.22	50,636			29,934		36,292			(18,989)		7,754		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/21/2027	1	1,173,559	234.75	41,779			25,595		29,055			(15,581)		6,494		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/23/2025	12/23/2027	1	790,237	235.95	28,053			17,287		17,868			(10,491)		4,382		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2027	1	3,449,273	234.72	122,449			74,652		85,738			(45,855)		19,000		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2027	1	826,579	235.25	29,344			18,456		20,002			(10,974)		4,625		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/28/2027	1	1,402,406	237.01	49,926			31,066		28,805			(18,620)		7,820		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/31/2028	1	826,379	239.05	29,171			21,888		16,837			(7,303)		5,063		0001
Purchased Call/Merrill Lynch RPM Index/MLR261F$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2026	02/11/2028	1	3,688,608	243.7	130,946			90,070		44,923			(41,313)		21,564		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2026	01/28/2028	1	1,752,685	245	62,045			41,420		18,084			(20,767)		10,102		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/02/2026	02/02/2028	1	2,343,847	240.62	83,207			55,890		37,109			(27,356)		13,578		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2026	03/10/2028	1	1,311,315	242.41	46,421			33,540		19,248			(12,909)		7,878		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/21/2028	1	1,455,511	237.76	51,380			37,899		32,105			(13,617)		8,835		0001
Purchased Call/Merrill Lynch RPM Index/MLR261G$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/10/2026	03/10/2028	1	682,146	242.99	24,216			17,473		9,504			(6,758)		4,098		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/28/2028	1	2,425,421	237.47		85,617		63,978		55,338			(21,872)		14,819		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/06/2028	1	1,241,884	242.61		44,087		31,655		17,584			(12,545)		7,433		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/29/2028	1	679,825	237.47		23,998		17,941		15,545			(6,122)		4,157		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/27/2028	1	1,298,172	237.47		45,825		34,227		29,572			(11,723)		7,924		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/08/2028	1	1,054,206	242.61		37,530		26,976		15,023			(10,650)		6,322		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/02/2026	03/02/2028	1	2,262,001	246.15		80,527		57,220		22,890			(23,354)		13,487		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/07/2028	1	1,721,017	242.61		61,096		43,892		24,441			(17,361)		10,310		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2026	01/25/2028	1	1,422,018	241.51		50,482		33,354		20,336			(17,241)		8,171		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2026	01/18/2028	1	1,232,345	238.59		43,748		28,524		22,752			(15,360)		7,029		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2026	02/24/2028	1	1,200,269	246.07		42,730		29,993		11,996			(12,760)		7,108		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2026	03/10/2028	1	3,315,159	240.83		117,025		84,904		55,929			(32,427)		19,917		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/03/2026	02/03/2028	1	1,018,431	241.79		36,154		24,335		14,606			(11,837)		5,906		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/19/2026	02/18/2028	1	3,053,848	244.3		108,412		75,514		35,952			(33,163)		17,978		0001
Purchased Call/Merrill Lynch RPM Index/MLR261EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/10/2028	1	2,217,528	238.15		78,722		50,460		41,973			(28,430)		12,542		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	01/28/2028	1	847,746	241.73		30,010		20,062		12,069			(10,017)		4,886		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	12/31/2027	1	2,477,768	236.32		87,961		55,401		54,699			(32,744)		13,863		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/12/2026	01/12/2028	1	1,719,082	239.17		61,027		39,232		29,803			(21,819)		9,743		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/07/2028	1	1,441,953	238.15		51,045		32,644		27,356			(18,511)		8,129		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/06/2026	01/06/2028	1	1,382,208	238.37		49,068		31,140		25,651			(17,947)		7,784		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/11/2028	1	1,293,184	238.15		45,908		29,449		24,563			(16,557)		7,322		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/09/2026	03/09/2028	1	1,664,430	242.88		59,087		42,553		23,317			(16,570)		9,990		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/17/2026	02/17/2028	1	663,207	244.07		23,610		16,346		7,939			(7,277)		3,900		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2026	01/14/2028	1	9,644,045	238.59		341,399		221,933		179,023			(120,521)		54,776		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/14/2026	01/14/2028	1	952,905	239.77		33,828		21,840		15,881			(12,002)		5,412		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2026	02/15/2028	1	1,133,632	244.73		40,357		27,867		12,530			(12,625)		6,654		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	02/28/2028	1	1,884,696	247.33		67,095		47,530		16,618			(19,734)		11,204		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	01/04/2028	1	2,420,626	236.32		86,174		54,451		53,354			(31,903)		13,602		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2026	01/14/2028	1	166,861	239.53		5,907		3,835		2,843			(2,091)		948		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/07/2028	1	2,724,885	237.82		96,733		61,776		53,253			(35,164)		15,361		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2026	01/21/2028	1	1,866,151	241.51		66,062		43,524		26,718			(22,686)		10,678		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/04/2026	02/04/2028	1	416,797	241.54		14,796		9,979		6,124			(4,824)		2,420		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2026	01/07/2028	1	252,844	238.03		8,976		5,709		4,849			(3,271)		1,425		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/05/2026	01/05/2028	1	333,780	237.85		11,849		7,503		6,438			(4,350)		1,878		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2026	01/19/2028	1	845,872	238.59		30,028		19,593		15,662			(10,528)		4,830		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2026	02/18/2028	1	689,206	244.29		24,467		16,972		8,122			(7,508)		4,057		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/25/2026	02/25/2028	1	368,766	246.2		13,091		9,207		3,644			(3,891)		2,186		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/26/2026	02/25/2028	1	2,535,458	246.48		90,009		63,565		24,366			(26,669)		15,029		0001
Purchased Call/Merrill Lynch RPM Index/MLR261H$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/30/2026	03/30/2028	1	1,865,278	237.91		65,844		49,315		41,517			(16,574)		11,417		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	02/29/2028	1	720,219	247.33		25,640		18,173		6,369			(7,531)		4,286		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2026	02/22/2028	1	1,677,433	245.25		59,717		41,752		17,922			(18,111)		9,914		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/14/2028	1	2,166,346	240.68		76,689		55,831		37,021			(21,058)		13,065		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2026	01/27/2028	1	790,249	243.8		28,054		18,613		9,180			(9,454)		4,550		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	02/01/2028	1	1,070,543	241.73		38,004		25,475		15,264			(12,616)		6,196		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2026	02/11/2028	1	1,549,807	244.73		55,018		37,896		17,060			(17,307)		9,060		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2026	02/14/2028	1	2,629,764	244.73		93,620		64,605		28,952			(29,328)		15,420		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2026	01/21/2028	1	3,123,369	240.79		110,567		72,746		47,856			(38,069)		17,871		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/04/2028	1	1,939,849	242.72		68,865		46,702		25,497			(22,324)		11,261		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2026	03/03/2028	1	617,124	243.68		21,908		15,597		7,919			(6,324)		3,683		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2026	02/18/2028	1	2,569,289	245.25		91,210		63,620		27,579			(27,814)		15,126		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2026	03/03/2028	1	1,409,030	243.88		50,021		35,660		17,745			(14,389)		8,409		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/09/2026	02/09/2028	1	1,673,385	243.28		59,405		40,474		20,942			(18,961)		9,763		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/10/2026	02/10/2028	1	858,248	243.66		30,468		20,800		10,472			(9,683)		5,012		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/16/2026	03/16/2028	1	2,895,603	241.78		102,504		74,804		45,462			(27,765)		17,495		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/22/2028	1	1,206,486	237.76		42,589		31,431		26,679			(11,272)		7,331		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/13/2028	1	1,777,036	240.68		62,907		45,774		30,308			(17,297)		10,707		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/15/2028	1	1,941,483	240.68		68,729		50,062		33,322			(18,846)		11,720		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/07/2028	1	1,102,843	242.72		39,151		26,603		14,474			(12,640)		6,422		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	02/25/2028	1	3,202,578	247.33		113,692		80,401		28,254			(33,576)		18,984		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2026	02/04/2028	1	3,522,303	241.51		125,042		84,683		51,897			(40,651)		20,447		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2026	01/24/2028	1	1,550,184	241.51		55,032		36,334		22,112			(18,821)		8,898		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2026	01/21/2028	1	949,367	240.05		33,608		22,020		15,577			(11,602)		5,432		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	01/03/2028	1	2,861,227	236.32		101,574		64,130		62,970			(37,656)		16,060		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2026	01/13/2028	1	777,382	238.96		27,597		17,779		13,911			(9,829)		4,411		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/20/2026	01/20/2028	1	347,565	238.49		12,339		8,068		6,550			(4,276)		1,987		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/26/2026	01/26/2028	1	2,027,619	242.24		71,778		47,523		27,139			(24,286)		11,662		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2026	01/28/2028	1	571,300	244.82		20,224		13,446		6,004			(6,788)		3,293		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	01/31/2028	1	1,376,667	241.73		48,872		32,738		19,563			(16,246)		7,959		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/08/2028	1	1,683,709	242.72		59,940		40,756		22,193			(19,325)		9,814		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/11/2026	02/11/2028	1	492,432	244.13		17,481		11,958		5,751			(5,532)		2,879		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	03/01/2028	1	1,126,772	247.33		40,226		28,528		10,042			(11,799)		6,712		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/20/2028	1	1,183,392	237.76		41,774		30,799		26,076			(11,086)		7,177		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/23/2026	02/23/2028	1	934,716	245.8		33,276		23,311		9,467			(9,983)		5,530		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2026	03/24/2028	1	1,160,083	237.94		40,835		30,248		25,563			(10,614)		7,062		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2026	03/24/2028	1	930,072	238.8		32,832		24,353		19,121			(8,500)		5,662		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2026	03/03/2028	1	2,573,455	242.5		91,100		65,215		36,825			(26,118)		15,358		0001
Purchased Call/Merrill Lynch RPM Index/MLR261FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2026	02/16/2028	1	1,258,809	244.73		44,814		30,963		13,912			(14,000)		7,396		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2026	03/17/2028	1	1,115,057	240.44		39,473		28,900		19,694			(10,598)		6,744		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2026	03/17/2028	1	719,996	241.96		25,488		18,635		11,152			(6,869)		4,354		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2026	03/17/2028	1	2,096,742	239.64		73,805		54,260		39,623			(19,742)		12,681		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2026	03/24/2028	1	2,696,571	237.4		94,919		70,699		62,031			(24,479)		16,415		0001
Purchased Call/Merrill Lynch RPM Index/MLR261GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/23/2026	03/23/2028	1	1,885,837	238.55		66,570		49,220		39,404			(17,394)		11,469		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/26/2028	1	933,663	241.25		32,772		28,579		18,248			(4,304)		6,157		0001
Purchased Call/Merrill Lynch RPM Index/MLR261IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/05/2028	1	1,557,703	242.23		54,831		43,835		25,981			(11,041)		9,843		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/02/2028	1	1,393,314	241.06		49,184		39,117		25,190			(10,213)		8,782		0001
Purchased Call/Merrill Lynch RPM Index/MLR261IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/12/2028	1	434,401	240.97		15,291		12,354		8,128			(2,949)		2,761		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/26/2026	05/26/2028	1	686,889	241.49		24,110		19,943		15,103			(4,189)		4,418		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/01/2026	06/01/2028	1	1,354,934	240.54		47,558		39,730		27,088			(7,872)		8,758		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/20/2028	1	1,598,124	241		56,094		48,389		31,541			(7,959)		10,490		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/27/2028	1	1,633,008	241.25		57,319		49,996		31,911			(7,517)		10,778		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/14/2028	1	2,819,885	240.74		98,978		84,450		56,205			(14,853)		18,420		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/07/2028	1	1,294,773	239.12		45,447		38,340		28,831			(7,254)		8,410		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/12/2028	1	1,349,886	240.74		47,381		40,407		26,796			(7,130)		8,804		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/25/2028	1	818,859	240.49		28,742		23,735		16,295			(5,130)		5,262		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/06/2028	1	2,898,629	239.11		102,322		77,618		59,079			(24,776)		17,855		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/24/2028	1	1,086,422	240.49		38,133		31,481		21,403			(6,815)		6,976		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/08/2026	06/08/2028	1	2,512,084	238.94		87,923		74,294		57,118			(13,712)		16,331		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2026	05/19/2028	1	1,992,660	240.25		69,942		57,261		39,889			(12,743)		12,742		0001
Purchased Call/Merrill Lynch RPM Index/MLR261IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/08/2028	1	1,639,043	242.05		57,694		46,425		27,656			(11,444)		10,384		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/22/2028	1	1,223,082	240.49		42,930		35,420		23,971			(7,693)		7,841		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/06/2028	1	686,206	239.12		24,086		20,314		15,259			(3,850)		4,454		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/05/2028	1	1,107,964	239.14		39,222		29,658		22,418			(9,672)		6,819		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/15/2028	1	3,180,958	239.22		111,652		90,919		67,996			(21,078)		20,273		0001
Purchased Call/Merrill Lynch RPM Index/MLR261IST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2026	06/02/2028	1	589,369	240.51		20,687		17,334		11,810			(3,372)		3,813		0001
Purchased Call/Merrill Lynch RPM Index/MLR261IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2026	05/12/2028	1	3,995,938	241.36		140,257		113,947		72,482			(26,743)		25,402		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2026	06/02/2028	1	459,274	241.05		16,121		13,489		8,826			(2,646)		2,971		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/04/2028	1	1,430,198	239.14		50,629		38,267		28,900			(12,502)		8,794		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/17/2028	1	1,299,201	242.3		45,992		35,680		20,620			(10,444)		8,082		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/21/2028	1	1,461,481	241		51,298		44,261		28,795			(7,268)		9,600		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/23/2028	1	382,212	240.11		13,377		11,579		8,139			(1,812)		2,515		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/13/2026	04/13/2028	1	2,238,012	240.77		79,002		60,687		40,528			(18,373)		13,873		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2028	1	1,535,092	240.73		54,189		42,741		28,617			(11,490)		9,642		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/19/2028	1	1,395,293	242.3		49,393		38,349		22,258			(11,186)		8,695		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/10/2028	1	2,145,289	240.58		75,729		58,020		38,926			(17,922)		13,263		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/13/2028	1	1,176,734	241.23		41,539		31,997		20,513			(9,573)		7,294		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2026	06/16/2028	1	1,175,727	240.39		41,268		35,519		24,354			(5,936)		7,693		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/05/2028	1	1,782,519	239.12		62,388		52,605		39,586			(9,986)		11,560		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2026	06/23/2028	1	286,854	240.37		10,040		8,702		5,991			(1,348)		1,887		0001
Purchased Call/Merrill Lynch RPM Index/MLR261IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2026	05/12/2028	2	2,038,039	241.21		71,752		58,060		37,413			(13,758)		12,956		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/28/2028	1	2,565,984	241.14		90,323		71,635		46,271			(18,957)		16,117		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/16/2028	1	711,598	241.45		24,977		21,380		13,601			(3,622)		4,656		0001
Purchased Call/Merrill Lynch RPM Index/MLR261IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2028	1	2,614,269	242.05		92,284		74,308		44,347			(18,255)		16,591		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/03/2028	1	1,445,041	239.14		51,010		38,538		29,085			(12,613)		8,877		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/17/2028	1	2,267,663	239.22		79,822		65,040		48,718			(15,028)		14,476		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2026	04/28/2028	1	1,629,804	240.03		57,369		45,312		32,136			(12,103)		10,237		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/28/2028	1	2,245,560	241.25		78,819		68,764		44,008			(10,323)		14,833		0001
Purchased Call/Merrill Lynch RPM Index/MLR261IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/09/2028	1	1,715,223	242.05		60,547		48,737		29,011			(11,994)		10,876		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2026	04/13/2028	1	3,007,916	241.3		106,179		82,128		52,130			(24,357)		18,645		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2026	06/09/2028	1	3,489,814	240.28		122,143		103,948		72,062			(18,598)		22,705		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/15/2026	06/15/2028	1	1,924,287	241.57		67,542		57,721		36,425			(9,887)		12,580		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/19/2028	1	598,638	239.23		21,012		17,179		12,960			(3,852)		3,828		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/22/2026	06/22/2028	1	1,378,971	241.07		48,264		41,710		27,383			(6,602)		9,066		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2026	06/02/2028	1	4,973,112	240.83		174,556		146,868		97,219			(28,255)		32,172		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/26/2028	1	814,065	241.23		28,574		23,667		15,319			(4,932)		5,236		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2026	05/18/2028	1	2,564,778	239.76		90,024		73,476		53,251			(16,625)		16,387		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/26/2028	1	841,837	241.39		29,801		23,424		14,693			(6,464)		5,278		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/03/2028	1	1,446,866	241.06		51,074		40,635		26,312			(10,591)		9,127		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/01/2028	1	2,729,293	241.06		96,344		76,598		49,380			(20,033)		17,188		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/24/2028	1	768,911	241.39		27,143		21,318		13,364			(5,904)		4,813		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/11/2028	1	1,533,459	240.58		54,131		41,491		27,843			(12,793)		9,489		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/23/2028	1	1,119,107	240.49		39,281		32,419		22,014			(7,030)		7,180		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2026	04/07/2028	1	3,105,030	240.81		109,608		83,755		55,308			(26,161)		19,144		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2026	04/07/2028	1	882,557	240.71		31,154		23,708		15,852			(7,468)		5,441		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/16/2028	1	1,721,530	239.22		60,426		49,220		36,897			(11,392)		10,981		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/29/2026	06/29/2028	1	2,734,303	241.05		95,974		83,862		54,783			(12,210)		18,075		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/26/2028	1	2,500,173	240.83		87,756		73,090		48,548			(14,947)		16,081		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/13/2028	1	1,694,799	240.74		59,487		50,744		33,728			(8,939)		11,062		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2026	05/19/2028	1	2,445,694	240.42		85,844		70,667		48,315			(15,544)		15,639		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/16/2028	1	4,684,025	241		163,941		141,297		92,652			(23,388)		30,647		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2026	06/23/2028	1	4,078,306	240.85		142,741		124,234		82,168			(18,993)		26,833		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	04/21/2028	1	2,888,122	240.96		101,951		79,873		52,147			(22,376)		18,030		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/18/2028	1	1,410,206	242.3		49,921		38,744		22,427			(11,321)		8,780		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2026	04/21/2028	1	1,408,429	241.12		49,718		38,791		25,097			(10,965)		8,793		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/01/2026	03/31/2028	1	1,078,902	239.32		38,085		28,616		21,504			(9,495)		6,610		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/20/2026	04/20/2028	1	2,708,144	241.91		95,868		74,564		45,065			(21,377)		16,892		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/10/2026	06/09/2028	1	941,193	238.73		32,942		27,919		21,814			(5,054)		6,123		0001
Purchased Call/Merrill Lynch RPM Index/MLR261IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/05/2026	05/05/2028	1	840,870	240.96		29,599		23,630		15,549			(5,993)		5,314		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/09/2026	06/09/2028	1	627,669	239.52		22,031		18,646		13,722			(3,406)		4,084		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/30/2026	06/30/2028	1	551,937	240.89		19,373		16,955		11,243			(2,438)		3,651		0001
Purchased Call/Merrill Lynch RPM Index/MLR261IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/11/2026	05/11/2028	1	3,316,147	241.83		116,728		94,151		57,739			(22,675)		21,063		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/27/2026	04/27/2028	1	2,870,269	241.05		101,321		79,778		51,972			(21,622)		18,013		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/02/2026	03/31/2028	1	3,341,760	239.14		117,964		89,002		67,591			(29,289)		20,473		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/04/2026	05/04/2028	1	2,545,327	240.25		89,596		71,406		49,651			(18,262)		16,070		0001
Purchased Call/Merrill Lynch RPM Index/MLR261IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/29/2026	05/31/2028	1	1,644,684	240.83		57,893		48,284		31,855			(9,794)		10,622		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/10/2026	04/12/2028	1	1,421,566	240.58		50,323		38,588		26,093			(11,877)		8,804		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/28/2026	05/26/2028	1	500,294	241.1		17,560		14,605		9,511			(3,011)		3,218		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ISQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/29/2026	05/30/2028	1	811,365	240.83		28,560		23,813		15,689			(4,838)		5,236		0001
Purchased Call/Merrill Lynch RPM Index/MLR261IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/07/2026	05/05/2028	1	3,509,048	241.6		123,518		99,156		61,623			(24,738)		22,174		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/24/2026	04/25/2028	1	1,147,598	241.39		40,625		31,920		19,979			(8,824)		7,189		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/14/2026	04/13/2028	1	914,939	241.56		32,297		24,844		15,516			(7,477)		5,671		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/07/2026	04/07/2028	1	831,456	239.23		29,350		22,305		16,857			(7,067)		5,126		0001
Purchased Call/Merrill Lynch RPM Index/MLR261HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/21/2026	04/21/2028	1	969,029	240.76		34,207		26,652		17,786			(7,581)		6,049		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/17/2026	07/19/2028	1	1,088,663	239.47		38,212		34,438		25,041			(3,910)		7,309		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2026	07/21/2028	2	3,415,457	239.6		119,189		108,348		78,749			(11,272)		22,964		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/21/2026	09/21/2028	1	1,652,084	237.34		57,162		56,535		47,803			(704)		11,618		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/07/2026	08/09/2028	1	1,294,794	240.28		45,447		42,268		28,965			(3,348)		8,830		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/14/2026	07/14/2028	1	739,419	240.1		25,880		23,146		16,239			(2,761)		4,945		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/21/2026	08/22/2028	1	1,306,488	240.46		45,727		43,403		29,473			(2,499)		8,995		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/17/2026	07/17/2028	1	1,244,832	239.47		43,569		39,254		28,599			(4,470)		8,344		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/14/2026	08/15/2028	1	1,593,248	240.94		55,923		52,543		34,361			(3,591)		10,913		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/03/2026	08/03/2028	1	1,402,260	239.46		49,079		45,242		33,278			(3,894)		9,520		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/16/2026	09/15/2028	1	1,035,240	235.89		35,923		35,281		32,633			(689)		7,250		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/01/2026	06/30/2028	1	1,012,743	240.24		35,446		31,064		21,648			(4,419)		6,700		0001
Purchased Call/Merrill Lynch RPM Index/MLR261MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/30/2026	09/29/2028	1	1,086,687	234.22		37,491		37,491		37,508					7,684		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/30/2026	07/28/2028	1	1,917,201	239.25		66,910		61,465		45,695			(5,691)		12,958		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/22/2026	09/22/2028	1	1,251,773	237.34		43,311		42,895		36,301			(474)		8,809		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/31/2026	08/01/2028	1	597,922	239.24		20,927		19,260		14,249			(1,744)		4,053		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/15/2026	07/14/2028	1	1,745,239	239.91		61,083		54,707		38,858			(6,443)		11,672		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/07/2026	08/07/2028	1	1,168,357	240.28		40,893		38,024		26,094			(3,021)		7,956		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/23/2026	09/22/2028	1	514,035	235.62		17,734		17,588		16,611			(170)		3,617		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/11/2026	09/11/2028	1	760,080	238.31		26,375		25,794		20,331			(686)		5,308		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2026	09/08/2028	1	2,791,937	237.73		96,880		94,609		77,707			(2,658)		19,456		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/28/2026	07/05/2028	2	2,208,611	241.03		77,305		68,149		44,313			(9,417)		14,668		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/20/2026	07/20/2028	1	1,089,562	239.22		38,135		34,421		25,707			(3,756)		7,320		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2026	08/29/2028	1	1,974,627	239.9		68,914		66,075		46,671			(3,107)		13,663		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2026	09/15/2028	1	4,011,509	236.92		138,798		136,884		118,475			(2,475)		28,092		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2026	07/25/2028	1	1,110,622	239.59		38,872		35,401		25,543			(3,611)		7,490		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/06/2026	07/06/2028	1	2,717,236	241.48		95,375		84,254		53,056			(11,221)		18,061		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/22/2026	07/21/2028	1	1,571,636	239.81		54,850		49,651		35,698			(5,260)		10,567		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2026	07/03/2028	1	842,455	241.03		29,570		26,036		16,953			(3,636)		5,586		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2026	08/04/2028	1	844,454	240.63		29,556		27,285		19,592			(2,305)		5,738		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2026	09/26/2028	1	1,978,914	235.72		68,470		68,282		63,642			(468)		13,964		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2026	07/24/2028	1	815,651	239.59		28,466		25,921		18,717			(2,648)		5,496		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2026	07/31/2028	1	1,124,813	239.24		39,368		36,228		26,752			(3,285)		7,620		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2026	08/02/2028	1	1,414,759	239.24		49,517		45,577		33,806			(4,121)		9,598		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2026	08/14/2028	1	1,877,531	240.94		65,714		61,736		40,371			(4,225)		12,851		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2026	07/18/2028	1	1,432,241	239.47		50,272		45,300		32,917			(5,151)		9,608		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2026	08/18/2028	1	467,056	239.86		16,347		15,405		10,958			(962)		3,206		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	07/11/2028	1	866,691	240.68		30,334		27,042		18,058			(3,398)		5,783		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2026	08/28/2028	1	1,261,975	239.9		44,043		42,225		29,808			(1,988)		8,726		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/13/2026	07/13/2028	1	2,157,401	239.75		75,509		67,430		48,557			(8,160)		14,417		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2026	09/07/2028	1	1,474,878	240.51		51,621		50,063		33,951			(1,829)		10,271		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2026	09/22/2028	1	2,326,475	235.08		80,263		79,931		77,734			(661)		16,372		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2026	09/13/2028	1	2,276,399	238.31		79,219		77,480		61,047			(2,053)		15,919		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2026	08/18/2028	1	2,808,783	240.44		98,307		93,155		63,304			(5,529)		19,281		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2026	08/30/2028	1	1,824,892	239.9		63,689		61,068		43,218			(2,867)		12,636		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2026	09/01/2028	1	502,510	240.27		17,538		16,980		11,754			(650)		3,484		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2026	08/25/2028	1	801,771	240.98		28,062		26,715		17,640			(1,382)		5,532		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2026	08/08/2028	1	860,511	240.28		30,118		28,008		19,230			(2,222)		5,864		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2026	09/06/2028	1	1,547,137	240.51		53,995		52,363		35,367			(1,915)		10,766		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2026	08/04/2028	1	1,823,993	239.92		63,657		59,092		41,823			(4,803)		12,393		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/28/2026	07/28/2028	1	462,310	239.68		16,181		14,783		10,689			(1,417)		3,125		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2026	09/20/2028	1	4,667,567	236.58		161,965		159,965		141,014			(2,652)		32,801		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2026	09/18/2028	1	777,290	236.58		26,894		26,561		26,979			(441)		5,455		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2026	09/25/2028	1	1,202,118	235.72		41,473		41,359		40,976			(284)		8,477		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2026	09/15/2028	1	585,567	236.51		20,319		19,929		17,751			(417)		4,101		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2026	07/07/2028	1	652,974	240.98		22,919		20,278		13,292			(2,665)		4,343		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2026	06/30/2028	1	2,900,196	241.03		101,507		89,326		58,460			(12,532)		19,187		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2026	07/14/2028	1	1,396,247	240.12		48,869		43,948		32,631			(5,095)		9,338		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2026	07/26/2028	1	2,071,124	239.59		72,489		66,026		47,802			(6,725)		13,978		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/17/2026	08/17/2028	1	2,947,194	240.89		103,152		97,067		64,277			(6,209)		20,217		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2026	08/23/2028	1	1,024,852	240.46		35,870		34,049		23,121			(1,957)		7,061		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/27/2026	07/27/2028	1	1,717,722	239.76		59,948		54,686		39,368			(5,331)		11,601		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2026	07/07/2028	1	2,364,383	240.54		82,753		73,622		49,725			(9,422)		15,727		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/08/2026	09/08/2028	1	1,366,646	240.17		47,696		46,322		32,311			(1,435)		9,524		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2026	08/11/2028	1	227,789	239.69		7,973		7,437		5,369			(545)		1,556		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/31/2026	08/31/2028	1	1,449,125	239.43		50,574		48,563		35,812			(2,076)		10,041		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2026	09/27/2028	1	2,218,901	235.72		76,774		76,563		71,354			(524)		15,668		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2026	08/21/2028	1	921,468	240.46		32,251		30,610		20,704			(1,765)		6,339		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2026	08/11/2028	1	3,330,353	240.95		116,562		109,327		71,852			(7,675)		22,745		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/14/2026	09/14/2028	1	1,753,671	236.98		60,852		59,600		51,541			(1,332)		12,272		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2026	08/04/2028	1	560,533	240.47		19,619		18,136		12,362			(1,505)		3,809		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	07/10/2028	1	2,096,818	240.68		73,389		65,414		43,599			(8,232)		13,980		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2026	07/21/2028	1	471,282	239.77		16,495		14,911		10,735			(1,602)		3,169		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2026	08/11/2028	1	586,669	240.44		20,533		19,180		13,122			(1,378)		4,007		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/10/2026	08/10/2028	1	1,718,871	239.55		60,160		56,034		40,790			(4,197)		11,731		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2026	08/18/2028	1	664,798	240.39		23,268		21,958		15,035			(1,339)		4,564		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2026	09/08/2028	1	859,445	239.48		29,909		29,087		21,293			(860)		5,989		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2026	09/29/2028	1	1,009,225	235.07		34,818		34,818		33,074			(48)		7,136		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2026	09/01/2028	1	641,892	239.33		22,402		21,571		16,001			(859)		4,451		0001
Purchased Call/Merrill Lynch RPM Index/MLR261MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/28/2026	09/28/2028	1	1,399,577	234.81		48,285		48,219		47,897			(132)		9,890		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/01/2026	09/01/2028	1	841,214	238.89		29,358		28,231		21,597			(1,165)		5,833		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2026	08/25/2028	1	1,308,815	241.02		45,809		43,669		28,715			(2,196)		9,030		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2026	09/05/2028	1	737,298	240.51		25,732		24,953		16,849			(914)		5,127		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2026	07/07/2028	1	364,088	240.37		12,743		11,290		7,753			(1,466)		2,422		0001
Purchased Call/Merrill Lynch RPM Index/MLR261JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	07/12/2028	1	1,236,541	240.68		43,403		38,699		25,826			(4,855)		8,257		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2026	09/01/2028	1	3,833,874	240.51		133,419		129,359		88,222			(4,765)		26,585		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2026	09/12/2028	1	1,015,398	238.31		35,234		34,460		27,162			(915)		7,096		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/24/2026	08/24/2028	1	2,203,473	240.48		77,122		73,313		49,961			(3,904)		15,192		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2026	07/28/2028	1	898,465	238.74		31,356		28,686		22,194			(2,706)		6,073		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2026	08/25/2028	1	1,647,151	240.66		57,486		55,028		37,056			(2,681)		11,364		0001
Purchased Call/Merrill Lynch RPM Index/MLR261KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2026	08/16/2028	1	931,361	240.94		32,691		30,718		20,099			(2,096)		6,384		0001
Purchased Call/Merrill Lynch RPM Index/MLR261LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2026	09/19/2028	1	1,475,330	236.58		51,046		50,415		44,560			(837)		10,360		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	6	20,585,465	295.3	468,797			51,834		643,849			(351,224)		34,496		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	4	25,776,540	295.77	568,200			111,785		796,888			(425,126)		57,242		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/09/2026	3	22,547,525	290.69	488,513			10,862		1,017,802			(365,619)		17,703		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/20/2026	5	28,342,002	292.98	627,948			87,049		1,081,060			(470,111)		52,971		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	12/04/2026	4	42,692,474	296.66	940,072			167,182		1,215,050			(705,628)		90,081		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/25/2026	4	13,700,209	294.92	308,508			47,306		447,680			(231,738)		26,831		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	3	9,421,482	293.22	212,482			31,731		353,714			(159,222)		18,286		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2025	11/13/2026	6	24,144,547	295.96	525,492			62,635		715,157			(393,344)		41,915		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/01/2026	4	12,776,365	286.71	291,679					754,817			(218,727)		3,343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/11/2025	11/06/2026	4	42,131,619	293.84	944,197			94,721		1,486,768			(708,833)		67,070		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2025	11/11/2026	4	13,240,633	296.19	295,686			33,444		384,211			(221,387)		22,457		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2025	12/11/2026	5	49,061,241	294.88	1,087,287			214,622		1,632,268			(816,397)		108,950		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	1	67,554	291.93	1,500			50		2,750			(1,122)		64		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/20/2026	5	18,917,822	296.23	395,213			20,733		533,814			(296,264)		22,142		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/02/2026	4	18,584,670	295.2	416,208			71,129		597,954			(311,446)		38,605		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/17/2026	4	15,244,331	294.1	340,713	1,682		73,273		540,448			(256,886)		35,235		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	12/08/2025	12/08/2026	6	16,404,795	295.58	357,923	2,097		67,559		513,720			(269,693)		35,663		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	01/02/2026	11/27/2026	6	38,072,564	296.07	838,174	5,805		133,762		1,133,113			(633,625)		75,884		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	11/28/2025	11/27/2026	1	98,544	296.07	2,188			346		2,929			(1,641)		196		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	12/12/2025	12/14/2026	2	14,849,312	294.88	329,550			67,183		489,582			(245,153)		33,656		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	10/02/2025	10/02/2026	1	84,193	286.97	1,869			5		4,885			(1,398)		31		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	11/28/2025	11/30/2026	3	14,759,280	296.07	327,146			54,100		434,215			(243,476)		30,168		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	11/11/2025	11/04/2026	4	14,804,522	294.88	325,063			30,471		478,654			(243,288)		22,922		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	01/05/2026	12/29/2026	4	19,873,790	296.04	443,503	2,028		109,458		609,295			(333,534)		49,343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	10/17/2025	10/16/2026	1	190,594	292.77	4,231			176		7,243			(3,173)		200		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	10/08/2025	10/07/2026	6	14,850,161	290.71	336,065			5,569		661,895			(251,888)		10,283		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	10/24/2025	10/23/2026	3	39,752,157	294.83	886,502			54,191		1,277,301			(665,414)		49,894		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	11/25/2025	11/25/2026	4	12,523,363	293.52	292,098			44,557		459,408			(218,947)		24,527		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	12/24/2025	12/24/2026	2	3,615,347	296.59	79,766			18,626		105,425			(59,771)		8,723		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	12/23/2025	12/18/2026	4	44,045,469	294.84	983,720			213,235		1,474,404			(738,478)		102,456		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/15/2025	12/15/2026	5	23,135,066	294.63	506,575	1,506		105,074		785,951			(380,306)		52,784		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/24/2025	12/22/2026	5	18,022,592	295.69	408,242			92,514		566,143			(305,810)		42,971		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2025	12/18/2026	5	26,591,807	294.2	595,416			128,739		936,812			(445,671)		61,856		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2025	12/21/2026	1	15,084,942	294.84	336,394			75,063		500,437			(250,233)		35,750		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413P$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/28/2025	10/27/2026	6	24,560,517	295.63	540,754			38,798		736,303			(405,106)		33,400		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2025	11/03/2026	4	22,026,441	296.03	472,931			43,044		643,195			(354,111)		33,613		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2025	10/30/2026	3	23,631,442	295.05	528,919			42,510		749,864			(395,841)		33,874		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/17/2025	10/30/2026	4	44,827,422	295.81	995,505			80,223		1,330,235			(747,319)		64,258		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413P$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2025	10/28/2026	3	16,544,844	295.35	367,131			27,335		510,180			(274,787)		22,912		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/17/2025	11/13/2026	4	40,361,186	294.73	890,403			106,415		1,329,251			(668,552)		70,067		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413R$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/28/2025	11/27/2026	3	28,269,961	294.92	627,963			99,166		915,228			(468,487)		56,346		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/10/2025	12/10/2026	3	10,799,579	295.47	240,216			46,390		341,431			(179,761)		23,815		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2025	11/05/2026	3	8,571,438	293.9	190,806			18,434		300,760			(142,811)		13,459		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/08/2025	12/08/2026	1	54,938	295.58	1,220			228		1,720			(912)		119		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2025	12/04/2026	5	21,339,362	296.53	473,520			83,990		613,731			(354,368)		45,026		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2025	12/16/2026	6	15,555,203	293.89	351,797	1,698		74,386		560,408			(265,334)		35,723		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2025	12/30/2026	4	16,587,782	296.83	359,187	3,361		90,250		476,127			(271,264)		41,413		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/01/2025	12/01/2026	5	18,132,276	295.49	400,411			67,384		568,893			(299,886)		37,366		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2025	11/18/2026	3	17,700,472	292.73	393,745			52,104		703,696			(294,680)		32,427		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/18/2025	11/17/2026	5	18,357,531	293.93	396,397			51,383		647,812			(296,820)		33,286		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2025	11/20/2026	3	46,316,925	292.61	1,034,208			143,791		1,817,528			(776,835)		86,566		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2025	11/06/2026	3	24,566,455	294.15	544,394			54,321		844,863			(407,314)		39,108		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2025	12/07/2026	2	13,244,646	296.66	293,625			54,206		372,976			(218,460)		28,584		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2025	12/03/2026	5	9,129,642	296.04	204,179			35,583		274,049			(153,075)		19,115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/28/2025	10/16/2026	5	25,675,379	294.38	558,806			23,243		852,190			(418,504)		26,878		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2025	12/31/2026	5	12,237,261	295.37	152,730	120,627		69,209		396,674			(204,241)		30,719		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/30/2025	12/24/2026	3	62,695,340	297.48	1,380,733			323,158		1,692,992			(1,039,092)		151,275		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2025	10/09/2026	3	35,740,261	289.17	816,245			18,191		1,786,254			(613,180)		28,061		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/10/2025	10/08/2026	4	10,421,847	291.7	222,284			4,314		430,597			(166,759)		7,714		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2025	10/02/2026	5	36,280,741	287.84	822,646			2,286		1,989,235			(617,754)		13,428		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/30/2025	10/29/2026	1	77,880	295.47	1,676			130		2,375			(1,257)		110		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/22/2025	10/16/2026	3	35,291,044	292.77	799,140			33,312		1,341,156			(599,996)		36,944		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/15/2025	10/15/2026	6	12,189,337	292.57	280,809			10,872		471,237			(210,430)		12,355		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2025	10/26/2026	1	13,906,139	294.83	310,107			21,357		442,655			(230,679)		18,557		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2025	10/29/2026	5	12,857,691	295.47	283,592			21,972		391,862			(212,716)		18,121		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/27/2025	10/23/2026	5	25,653,362	294.41	573,775			35,019		854,024			(429,834)		32,198		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/22/2025	10/21/2026	3	15,089,740	294.48	331,882			18,304		499,334			(248,436)		18,097		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/22/2025	10/22/2026	3	11,779,930	293.94	265,881			15,444		408,151			(199,162)		14,460		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/07/2025	10/06/2026	3	18,544,617	290.33	417,198			5,754		851,728			(312,469)		11,888		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2025	10/08/2026	1	60,049	291.7	1,235			24		2,478			(926)		44		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/07/2025	10/02/2026	4	23,033,208	286.97	522,747			1,449		1,336,488			(391,430)		8,525		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2025	10/14/2026	3	17,845,096	291.17	413,737			14,841		769,383			(309,848)		17,475		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2025	10/19/2026	1	9,237,302	292.77	205,992			10,214		348,292			(153,231)		10,538		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2025	10/23/2026	1	207,328	294.83	4,603			281		6,662			(3,452)		260		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/12/2025	11/12/2026	4	22,767,297	296.66	501,178			58,054		632,084			(375,016)		39,072		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2025	11/09/2026	1	16,924,079	293.84	375,715			40,478		592,151			(279,482)		28,013		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2025	11/19/2026	3	11,033,930	292.88	245,322			33,200		424,157			(183,646)		20,419		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/10/2025	12/09/2026	6	18,451,302	295.04	412,053			78,469		604,734			(308,617)		40,402		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2025	12/04/2026	1	235,192	296.66	5,221			928		6,694			(3,916)		496		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2025	12/04/2026	1	83,677	296.53	1,858			329		2,407			(1,389)		177		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2025	10/28/2026	1	56,099	295.35	1,254			94		1,729			(940)		78		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/03/2025	11/03/2026	1	79,491	296.03	1,765			160		2,315			(1,320)		121		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2025	11/02/2026	1	128,566	295.81	2,854			252		3,777			(2,123)		193		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2025	11/16/2026	1	22,094,738	294.73	490,503			62,157		723,146			(364,870)		39,643		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/15/2025	10/13/2026	3	20,112,956	291.93	438,854			14,525		818,889			(328,639)		18,979		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2025	10/23/2026	1	113,901	294.41	2,529			154		3,792			(1,891)		143		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413T$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2025	11/06/2026	1	419,494	294.15	9,313			929		14,427			(6,965)		668		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/24/2025	12/23/2026	4	14,011,690	296.42	309,712	1,602		71,506		414,161			(233,038)		33,609		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Q$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/25/2025	11/02/2026	2	13,669,266	295.81	303,247			26,739		401,529			(225,630)		20,551		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413R$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2025	11/23/2026	1	8,392,281	292.61	186,309			27,202		326,805			(138,589)		16,140		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2025	10/05/2026	1	9,805,968	287.84	217,692			2,399		533,751			(161,935)		5,738		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/26/2025	12/28/2026	3	18,615,293	297.48	411,756	3,515		100,717		498,954			(308,937)		45,961		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2025	10/12/2026	2	10,164,493	289.17	227,028			6,912		504,960			(169,205)		9,215		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/23/2026	03/05/2027	7	20,632,350	300.19		453,797		195,067		476,891			(259,553)		67,443		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/10/2026	03/09/2027	8	16,213,863	298.71		366,272		160,868		425,254			(205,332)		53,675		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/03/2026	02/26/2027	7	34,943,533	306.65		767,026		314,652		434,509			(453,646)		111,631		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/03/2026	03/01/2027	3	24,320,418	307.24		536,402		223,216		274,373			(314,138)		78,472		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/09/2026	03/05/2027	7	50,582,532	300.17		1,113,490		479,846		1,170,611			(635,540)		165,343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/20/2026	03/04/2027	8	21,995,805	301.3		475,131		202,140		461,060			(272,967)		71,669		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/30/2026	03/25/2027	5	24,528,923	294.47		543,655		264,598		889,319			(280,354)		85,164		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413X$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/20/2026	03/19/2027	7	25,354,939	296.44		543,340		254,811		797,207			(289,683)		86,519		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413X$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/26/2026	03/19/2027	10	48,586,308	295.01		1,067,151		501,667		1,695,362			(567,810)		165,791		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/06/2026	03/11/2027	7	23,513,576	299.81		512,114		227,660		563,746			(284,400)		78,325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413X$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/24/2026	03/12/2027	7	52,651,939	297.73		1,168,934		526,332		1,494,516			(644,917)		175,927		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/18/2026	03/15/2027	2	15,369,275	297.73		341,317		155,152		431,643			(186,920)		51,824		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413X$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/24/2026	03/16/2027	8	17,018,354	298.13		368,362		168,991		470,877			(199,320)		57,557		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/25/2026	03/24/2027	8	18,763,692	294.03		421,134		202,496		701,963			(218,739)		64,962		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413X$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/24/2026	03/22/2027	2	17,379,203	295.01		385,619		182,724		600,555			(203,829)		59,824		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413X$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/26/2026	03/23/2027	8	16,971,661	293.45		384,953		184,060		658,721			(200,930)		58,590		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2026	03/02/2027	6	15,226,638	305.17		310,714		130,304		221,290			(180,302)		49,292		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/09/2026	03/03/2027	6	21,829,599	301.85		478,112		201,747		434,451			(276,215)		70,897		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/16/2026	03/10/2027	5	22,200,030	299.94		485,504		214,384		527,762			(271,048)		73,721		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/06/2026	03/30/2027	5	17,734,697	294.45		402,936		200,485		644,762			(202,465)		62,443		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413X$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2026	03/12/2027	5	24,687,634	298.9		542,411		243,600		640,096			(299,860)		82,489		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/07/2026	01/06/2027	4	11,471,282	298.56		249,544		66,807		285,513			(182,466)		29,720		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/06/2026	12/31/2026	4	43,836,342	295.24		982,365		249,065		1,434,117			(733,246)		110,040		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/05/2026	01/05/2027	1	250,541	297.58		5,562		1,471		6,777			(4,084)		646		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/09/2026	01/08/2027	5	46,536,408	298.3		1,039,742		286,074		1,195,727			(753,827)		121,791		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/13/2026	01/12/2027	5	20,394,005	299.25		461,423		131,089		481,912			(329,815)		54,431		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2026	01/19/2027	2	10,674,999	299.71		237,873		72,089		239,924			(166,108)		29,434		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/05/2026	01/04/2027	4	14,634,186	295.24		328,833		86,101		474,371			(242,756)		37,526		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/20/2026	01/15/2027	4	10,168,712	300.53		220,288		64,934		213,752			(155,619)		27,528		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2026	01/11/2027	4	14,290,523	298.3		318,212		89,451		360,002			(228,858)		37,957		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/22/2026	01/20/2027	3	6,559,097	298.08		156,352		48,032		173,061			(108,254)		18,167		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/29/2026	01/26/2027	4	17,893,820	301.54		400,713		129,246		348,236			(271,082)		50,871		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/18/2026	01/29/2027	8	27,208,078	302.75		592,853		197,400		473,535			(395,927)		78,327		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413V$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/03/2026	02/03/2027	6	18,432,141	301.34		410,665		141,783		369,730			(268,587)		54,148		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2026	01/22/2027	5	41,313,639	301.21		919,257		288,653		829,242			(631,151)		115,443		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2026	01/22/2027	4	30,143,565	300.6		672,665		210,680		638,363			(462,421)		84,231		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2026	02/01/2027	2	15,706,536	299.85		348,988		118,259		354,544			(231,061)		45,774		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2027	5	9,439,517	302.96		207,756		68,263		159,995			(139,366)		27,062		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2026	02/05/2027	5	29,516,696	299.87		662,804		233,341		678,156			(430,182)		87,397		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2026	02/08/2027	2	11,723,339	301.62		261,792		93,758		226,952			(168,337)		35,116		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	8	11,646,679	304.47		259,853		100,576		177,362			(159,246)		36,194		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413WS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2026	02/22/2027	3	14,609,011	304.65		325,843		129,274		215,203			(197,068)		46,039		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2026	02/12/2027	1	275,761	303.67		6,122		2,279		4,492			(3,858)		839		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2026	02/11/2027	5	11,165,384	304.42		244,851		90,035		169,295			(154,779)		33,826		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	02/12/2027	6	29,503,684	303.67		655,072		244,023		480,552			(412,478)		89,715		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/17/2027	8	21,522,853	303.32		489,832		188,289		366,855			(301,411)		66,648		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413WSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2026	02/19/2027	8	53,280,060	304.65		1,185,107		464,499		795,759			(722,318)		166,162		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413WSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	3	17,397,603	300.17		385,874		167,967		396,944			(218,672)		57,413		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413WSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/16/2026	02/26/2027	8	48,868,997	307.24		1,061,854		436,719		564,912			(626,864)		156,117		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2026	02/23/2027	1	57,036	304.66		1,266		506		858			(760)		180		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/24/2027	7	20,039,363	305.29		452,264		182,191		285,177			(269,890)		63,587		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/18/2027	8	25,119,993	298.59		540,554		250,522		670,286			(290,045)		85,465		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413V\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2026	02/05/2027	7	45,996,811	301.62		1,033,189		364,955		904,250			(669,268)		136,193		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413V\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/17/2026	02/10/2027	7	19,225,576	304.47		424,945		154,736		288,194			(269,905)		58,027		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413V\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2026	02/19/2027	8	25,363,186	304.33		566,541		221,503		392,822			(345,795)		79,099		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413W\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2026	02/23/2027	8	19,659,098	304.66		443,068		177,318		295,582			(265,543)		62,168		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2026	03/29/2027	3	14,989,631	294.62		334,235		164,968		533,005			(170,125)		52,632		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413X\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/17/2027	8	23,568,214	298.53		514,903		237,246		629,980			(277,608)		79,947		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2026	01/15/2027	4	64,167,944	299.71		1,420,353		419,449		1,456,200			(1,002,660)		173,713		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2026	01/21/2027	7	16,898,542	299.13		384,596		118,975		407,763			(265,362)		47,012		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2026	01/13/2027	4	14,626,288	300.32		326,993		93,785		314,071			(232,848)		39,224		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413V\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/12/2027	5	65,157,615	303.56		1,446,016		539,910		1,078,026			(909,279)		198,132		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2026	01/26/2027	1	97,872	301.54		2,173		700		1,905			(1,470)		278		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2026	03/12/2027	1	112,081	297.73		2,488		1,120		3,181			(1,374)		374		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/19/2026	02/16/2027	8	18,871,588	303.56		422,785		160,977		306,567			(262,657)		58,229		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/17/2026	02/02/2027	6	22,861,053	299.29		524,492		179,468		551,639			(344,570)		66,892		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/19/2026	01/27/2027	7	18,320,850	302.03		409,838		133,481		340,803			(276,017)		52,305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2026	01/05/2027	4	18,932,503	297.58		426,761		112,975		512,100			(313,244)		48,800		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/25/2026	03/25/2027	6	27,334,402	295.24		600,078		289,793		941,833			(310,404)		94,905		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/30/2026	03/25/2027	7	58,975,123	294.62		1,309,985		639,688		2,114,608			(673,390)		204,762		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/25/2026	03/25/2027	1	76,358	295.24		1,688		814		2,631			(874)		265		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2026	01/08/2027	3	25,860,420	296.75		579,786		159,046		752,628			(420,889)		67,680		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2026	01/29/2027	4	46,591,874	299.85		1,033,208		344,472		1,062,467			(689,577)		134,130		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413WS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/26/2026	02/25/2027	5	12,933,454	306.66		286,131		116,142		159,298			(169,971)		41,178		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/04/2026	02/04/2027	7	12,136,184	300.9		271,699		94,624		253,868			(176,949)		35,794		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/18/2026	02/09/2027	5	20,339,741	303.72		454,670		164,223		327,269			(290,125)		61,158		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2026	01/07/2027	5	9,228,720	297.77		204,779		55,521		246,814			(149,060)		24,032		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2026	01/25/2027	2	14,120,884	301.21		313,737		100,266		280,035			(213,700)		39,974		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/15/2026	01/14/2027	2	10,595,463	300.94		233,947		67,803		214,222			(165,974)		28,549		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/31/2026	03/31/2027	5	23,590,337	294.68		536,927		268,357		845,907			(268,576)		83,290		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/13/2026	04/09/2027	5	50,777,346	297.81		1,126,593		594,838		1,463,549			(534,901)		183,658		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/13/2026	04/07/2027	8	20,125,750	296.67		453,028		235,274		630,733			(217,936)		72,411		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2026	04/12/2027	2	18,129,227	297.81		402,702		214,119		517,903			(189,810)		66,085		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/14/2026	04/08/2027	7	26,708,351	297.25		599,000		312,941		802,588			(286,531)		96,349		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/28/2026	04/16/2027	5	49,224,910	299.82		1,088,867		596,351		1,221,454			(495,774)		181,276		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/22/2026	04/20/2027	8	16,473,290	299.92		367,486		204,044		407,154			(163,589)		61,274		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ZSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/23/2026	04/23/2027	5	24,623,905	300.29		548,186		310,034		593,774			(239,963)		92,269		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/16/2026	04/16/2027	5	28,465,171	300.05		630,517		344,440		694,941			(287,998)		104,826		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/14/2026	04/14/2027	7	22,038,466	298.92		502,263		271,808		585,629			(230,780)		80,748		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/28/2026	04/23/2027	5	52,128,269	300.79		1,153,296		653,891		1,207,118			(503,105)		195,332		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2026	04/15/2027	4	22,808,674	299.19		510,060		275,866		594,639			(234,555)		83,783		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/30/2026	04/28/2027	6	19,665,304	300.59		436,386		251,601		467,914			(185,012)		74,582		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/05/2026	05/05/2027	6	21,563,889	301.57		482,973		287,971		474,398			(195,348)		83,134		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/29/2026	04/29/2027	4	23,704,671	300.66		529,482		307,013		559,443			(223,047)		90,115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/08/2026	05/04/2027	9	16,376,469	301.32		368,068		218,612		367,799			(149,695)		62,990		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/22/2026	06/10/2027	5	23,290,819	300.75		527,049		366,981		564,958			(161,060)		96,955		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/19/2026	05/12/2027	7	21,317,659	304.73		474,950		292,172		363,009			(183,128)		83,500		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/04/2026	04/30/2027	3	23,559,574	301.29		521,445		304,985		529,070			(218,331)		89,776		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/20/2026	05/11/2027	5	16,124,165	304.46		360,858		221,172		281,021			(139,990)		63,016		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/28/2026	05/26/2027	7	20,565,610	305.68		446,788		292,501		331,283			(154,789)		83,034		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/07/2026	05/07/2027	6	20,812,526	303.34		464,836		281,061		397,172			(185,483)		80,607		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/17/2026	06/15/2027	8	20,422,500	304.61		443,754		314,968		368,188			(129,510)		85,850		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/25/2026	06/25/2027	1	271,099	302.14		5,991		4,431		6,002			(1,592)		1,161		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/28/2026	05/21/2027	5	27,428,511	303.7		618,186		398,787		517,941			(223,083)		109,573		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/12/2026	05/07/2027	7	53,589,865	303.75		1,194,143		723,830		985,403			(474,554)		207,553		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2026	06/17/2027	1	72,043	304.52		1,592		1,149		1,313			(455)		304		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2026	06/11/2027	3	23,154,857	301.26		527,069		369,710		541,763			(159,810)		96,579		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2026	05/25/2027	2	11,555,408	304.85		256,384		166,721		194,434			(91,229)		46,557		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/30/2026	06/25/2027	5	23,623,301	302.14		512,723		379,591		523,028			(135,725)		101,212		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/22/2026	06/16/2027	6	20,502,370	304.2		448,266		320,174		381,929			(129,473)		86,353		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/02/2026	06/30/2027	9	32,697,600	302.44		717,242		538,306		710,931			(180,004)		141,391		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/04/2026	06/03/2027	3	28,760,793	308.6		628,001		424,524		360,150			(204,510)		118,057		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/04/2026	06/01/2027	6	17,336,806	307.8		387,076		259,655		231,575			(127,816)		70,874		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/01/2026	05/27/2027	6	18,689,132	304.89		423,558		278,610		320,160			(145,783)		75,616		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2026	06/17/2027	1	106,960	304.52		2,364		1,705		1,949			(675)		451		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/02/2026	06/02/2027	4	21,350,454	308.34		470,510		316,632		272,377			(154,411)		87,461		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/27/2026	05/20/2027	6	23,980,659	302.62		538,185		343,315		492,626			(195,783)		95,594		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2026	06/14/2027	3	12,958,875	302.69		286,801		202,293		271,422			(85,928)		54,370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/16/2026	06/04/2027	6	24,663,371	308.27		503,973		343,699		319,518			(162,565)		101,444		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB513ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2026	06/21/2027	2	16,160,282	304.52		357,115		258,739		297,811			(100,913)		68,719		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/06/2026	04/01/2027	4	21,052,118	296.4		467,831		235,465		668,282			(232,388)		74,532		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2026	04/06/2027	7	13,398,624	296.66		298,463		154,061		419,938			(144,470)		48,080		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/09/2026	04/09/2027	5	27,702,216	297.38		616,805		324,883		822,399			(293,653)		100,197		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB513ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/18/2026	05/14/2027	5	54,594,297	303.96		1,205,743		753,933		998,288			(456,464)		214,795		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2026	04/19/2027	1	16,784,920	299.82		372,625		205,303		411,461			(168,544)		62,279		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2026	04/02/2027	4	67,959,030	296.1		1,507,735		764,821		2,208,749			(746,745)		241,257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2026	04/05/2027	3	14,869,803	296.1		330,543		168,941		478,825			(162,526)		53,217		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/30/2026	04/27/2027	5	16,981,150	301.14		371,375		213,061		385,858			(158,475)		64,249		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB513ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2026	05/14/2027	4	24,353,577	305.34		529,472		330,191		394,770			(201,431)		95,817		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB513ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/18/2026	05/18/2027	7	22,203,901	303.87		484,880		306,661		410,452			(178,649)		88,129		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ZSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/06/2026	05/06/2027	5	26,375,690	301.88		591,903		354,371		567,068			(238,138)		101,919		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ZSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2026	05/03/2027	2	15,333,407	301.38		340,571		200,808		336,706			(141,004)		58,841		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/13/2026	04/13/2027	7	16,265,781	298.11		371,099		198,794		459,184			(172,428)		59,445		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/21/2026	04/21/2027	4	24,952,370	299.7		561,800		313,163		626,704			(248,984)		93,043		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2026	04/30/2027	9	61,489,545	301.38		1,360,715		798,115		1,368,694			(567,131)		234,311		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/30/2026	06/25/2027	4	60,084,039	301.01		1,333,899		989,946		1,452,922			(350,467)		257,425		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/24/2026	04/26/2027	2	15,780,011	300.79		350,602		200,004		360,679			(151,808)		59,561		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/23/2026	04/22/2027	4	18,859,766	300.75		417,804		233,964		436,773			(184,132)		70,498		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/21/2026	05/13/2027	5	26,266,336	305.42		578,831		357,713		422,140			(221,789)		103,113		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/12/2026	05/10/2027	3	15,049,469	303.75		334,475		203,650		272,213			(132,106)		58,684		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/27/2026	05/24/2027	2	16,377,289	304.85		361,940		234,979		275,569			(129,151)		65,845		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/24/2026	06/24/2027	7	26,640,717	300.76		601,127		441,692		654,208			(160,825)		113,927		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/26/2026	05/26/2027	1	148,980	305.68		3,292		2,150		2,394			(1,146)		602		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/01/2026	06/23/2027	5	21,535,802	301.96		467,911		341,955		482,394			(126,616)		91,923		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2026	05/28/2027	7	72,876,687	306.86		1,602,069		1,065,086		1,057,600			(543,890)		295,473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/29/2026	05/28/2027	4	28,866,057	305.99		646,563		428,347		452,375			(221,023)		117,035		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/21/2026	05/19/2027	5	25,120,544	303.39		551,467		349,766		484,464			(202,172)		99,921		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/16/2026	06/11/2027	6	54,804,232	302.69		1,233,658		867,581		1,147,619			(371,451)		228,589		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/22/2026	06/22/2027	6	25,761,007	304.26		520,072		378,979		482,407			(141,791)		109,751		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/22/2026	06/17/2027	6	60,790,790	304.52		1,337,724		965,439		1,107,989			(381,290)		256,536		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2026	05/21/2027	5	60,586,100	304.85		1,346,391		870,596		1,037,613			(483,021)		242,033		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/14/2026	05/14/2027	1	155,539	305.34		3,437		2,142		2,516			(1,309)		612		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2026	06/14/2027	1	181,253	302.69		4,006		2,825		3,796			(1,201)		760		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/08/2026	06/08/2027	6	20,334,403	303.03		440,431		303,758		413,655			(137,141)		84,312		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2026	05/14/2027	1	96,000	303.96		2,122		1,326		1,755			(804)		378		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2026	06/04/2027	1	50,940	304.1		1,126		769		947			(362)		210		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/08/2026	06/04/2027	5	47,313,319	304.1		1,035,620		707,931		879,238			(332,230)		194,606		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/30/2026	06/29/2027	6	23,743,584	301.43		539,999		403,958		555,646			(136,816)		102,484		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2026	05/21/2027	1	127,867	304.85		2,826		1,826		2,190			(1,017)		511		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2026	05/17/2027	1	17,794,052	303.96		395,028		248,117		320,036			(148,539)		70,472		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2026	06/25/2027	1	223,920	301.01		4,949		3,670		5,409			(1,305)		959		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2026	06/07/2027	2	19,104,235	304.1		418,311		287,133		351,199			(133,169)		79,054		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/17/2026	06/17/2027	5	30,652,817	303.9		682,776		491,777		588,022			(195,695)		129,354		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2026	06/11/2027	1	83,293	302.69		1,841		1,294		1,744			(556)		347		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2026	06/28/2027	2	17,866,193	301.01		394,932		293,758		440,699			(103,286)		76,973		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2026	06/28/2027	1	56,234	301.01		1,243		924		1,383			(325)		242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/14/2026	06/09/2027	5	24,725,069	302.34		527,254		365,380		530,227			(162,564)		102,721		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/08/2026	06/08/2027	1	101,478	303.03		2,243		1,545		2,064			(700)		421		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2026	04/09/2027	1	108,874	297.81		2,406		1,270		3,134			(1,144)		394		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/08/2026	05/07/2027	1	89,445	303.75		1,977		1,197		1,645			(787)		346		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5130$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/08/2026	05/07/2027	1	113,096	303.75		2,499		1,514		2,080			(996)		438		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2026	05/21/2027	1	77,027	304.85		1,702		1,100		1,319			(613)		308		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5131$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/29/2026	05/28/2027	1	156,529	306.86		3,459		2,297		2,272			(1,178)		635		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5132$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2026	06/21/2027	1	218,113	304.52		4,820		3,492		4,020			(1,362)		927		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/04/2026	08/04/2027	6	23,095,910	303.35		516,198		437,339		498,539			(79,962)		106,080		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2026	09/03/2027	5	21,876,162	305.31		483,496		452,981		421,487			(35,246)		105,257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/06/2026	08/03/2027	8	20,386,272	302.66		461,971		390,274		474,670			(72,618)		93,483		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2026	08/13/2027	1	219,158	306.07		4,843		4,251		3,916			(625)		1,021		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/12/2026	08/12/2027	5	24,399,577	305.99		539,891		469,633		436,057			(71,983)		113,514		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/17/2026	08/17/2027	4	20,085,691	306.21		430,201		379,698		355,716			(51,426)		94,181		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2026	09/20/2027	2	19,431,888	305.01		427,529		416,939		388,040			(13,962)		95,819		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/04/2026	08/04/2027	1	364,505	303.35		8,056		6,813		7,867			(1,258)		1,674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2026	08/20/2027	7	22,024,753	304.71		494,229		442,813		436,719			(54,733)		103,755		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2026	09/08/2027	8	27,612,489	305.57		598,409		564,863		525,196			(35,208)		133,837		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5138$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/22/2026	09/21/2027	7	21,293,757	305.53		472,292		462,798		407,789			(10,814)		105,148		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/15/2026	09/15/2027	5	24,826,415	304.04		548,118		527,459		527,916			(22,206)		121,555		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2026	08/20/2027	8	52,474,612	305.67		1,151,121		1,033,590		969,285			(125,026)		247,198		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/25/2026	08/24/2027	10	18,408,228	304.97		408,166		370,787		361,243			(38,532)		87,251		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/31/2026	08/31/2027	6	24,253,519	304.97		526,462		485,861		470,851			(41,967)		116,177		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2026	08/16/2027	2	20,466,514	306.07		449,578		395,242		365,721			(57,263)		95,817		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/18/2026	08/13/2027	8	52,361,934	306.07		1,154,152		1,013,903		935,667			(147,701)		243,988		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/15/2026	09/03/2027	8	68,062,884	305.41		1,495,662		1,405,194		1,307,194			(104,681)		327,486		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/25/2026	08/25/2027	6	26,159,020	305.07		577,718		522,689		506,740			(56,430)		124,177		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2026	08/06/2027	4	53,046,138	304.82		1,181,851		1,015,038		1,030,610			(174,106)		244,432		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/18/2026	08/13/2027	7	23,258,375	306.12		512,055		448,932		414,141			(66,552)		108,376		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/24/2026	08/19/2027	10	28,320,681	305		622,532		554,541		550,230			(70,001)		133,207		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5138S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/23/2026	09/22/2027	5	25,024,411	305.9		548,432		538,349		469,624			(11,672)		123,743		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2026	09/10/2027	4	17,218,283	304.73		378,094		360,657		348,301			(20,284)		83,699		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2026	08/26/2027	6	26,781,479	305.05		592,526		538,038		522,763			(56,338)		127,325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/22/2026	09/17/2027	7	16,560,623	305.29		362,854		353,262		321,217			(12,352)		81,315		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/23/2026	09/17/2027	5	55,015,023	305.01		1,212,854		1,183,026		1,093,517			(38,984)		270,132		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5138S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/28/2026	09/24/2027	5	19,129,031	306.26		414,810		411,752		339,400			(6,321)		94,856		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5138SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/28/2026	09/27/2027	2	16,617,638	305.98		364,844		362,847		311,900			(4,932)		82,746		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/08/2026	09/08/2027	1	469,353	305.57		10,326		9,728		8,903			(622)		2,275		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/14/2026	09/14/2027	4	21,139,862	303.8		469,478		450,830		457,225			(19,943)		103,357		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2026	09/09/2027	8	26,265,287	304.99		575,882		545,131		517,955			(32,581)		127,493		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/16/2026	08/27/2027	10	23,113,161	305.21		509,951		467,037		452,232			(46,466)		110,052		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2026	08/20/2027	1	99,065	305.67		2,189		1,964		1,830			(241)		467		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2026	08/23/2027	4	19,153,970	305.67		423,009		380,059		355,674			(45,937)		90,648		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/16/2026	09/16/2027	4	26,413,316	304.04		588,439		568,208		563,297			(22,203)		129,509		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/28/2026	08/27/2027	9	57,721,339	305.34		1,263,917		1,160,315		1,097,634			(112,270)		274,836		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/02/2026	07/02/2027	1	297,134	302.12		6,567		4,984		6,638			(1,619)		1,290		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/02/2026	09/01/2027	4	17,989,411	304.33		397,377		367,388		371,095			(31,077)		86,300		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2026	09/10/2027	6	50,910,732	304.78		1,111,410		1,062,491		1,025,920			(56,887)		247,481		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5138$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/29/2026	09/23/2027	4	22,980,605	305.41		509,413		501,730		445,596			(9,490)		113,796		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/15/2026	07/09/2027	7	28,759,205	301.82		634,994		495,180		664,328			(143,408)		126,394		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2026	07/02/2027	7	72,820,987	302.12		1,611,346		1,223,731		1,626,846			(396,151)		316,043		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2026	07/19/2027	4	17,451,532	300.95		386,278		309,764		441,478			(78,818)		78,046		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/07/2026	07/07/2027	7	25,002,122	302.11		542,906		418,237		563,556			(125,655)		109,491		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5138$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/28/2026	09/28/2027	3	21,062,050	304.04		456,624		455,767		454,814			(1,940)		105,021		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/14/2026	07/12/2027	5	23,121,569	301.79		510,997		399,949		548,026			(113,956)		102,156		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/03/2026	07/30/2027	8	47,808,374	302.21		1,061,146		890,976		1,115,864			(176,150)		217,795		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2026	07/21/2027	7	29,358,514	302.25		651,333		526,420		670,625			(126,161)		131,744		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/15/2026	07/13/2027	8	22,885,638	301.62		513,578		404,560		540,093			(109,900)		101,291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/22/2026	07/16/2027	8	26,441,187	301.76		584,174		468,256		621,359			(119,142)		117,640		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/31/2026	08/31/2027	1	21,928	304.97		482		444		433			(40)		105		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/27/2026	07/20/2027	8	22,926,174	301.01		527,003		425,019		570,854			(102,914)		102,704		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/30/2026	07/28/2027	8	20,998,369	300.63		465,983		385,986		545,048			(80,959)		95,344		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/13/2026	07/23/2027	5	53,475,487	301.72		1,173,568		962,188		1,277,923			(218,201)		240,782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2026	07/15/2027	8	37,550,061	302.33		825,388		654,005		846,305			(173,160)		166,775		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/29/2026	07/16/2027	10	59,080,607	300.95		1,314,689		1,053,211		1,471,086			(268,661)		262,856		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/04/2026	07/22/2027	11	31,499,462	302.77		687,544		558,851		694,331			(130,447)		141,592		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2026	08/06/2027	22	24,198,206	304.12		549,751		476,030		494,279			(76,945)		111,503		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2026	07/09/2027	9	58,390,265	301.79		1,289,612		1,007,465		1,354,634			(289,051)		256,619		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5138$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2026	09/24/2027	3	56,265,719	305.98		1,222,404		1,215,803		1,059,302			(16,243)		279,007		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/14/2026	09/02/2027	7	15,989,453	304.36		357,875		332,723		329,766			(26,718)		76,820		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2026	07/23/2027	7	23,476,579	301.77		514,707		421,207		558,681			(96,449)		105,707		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5138$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2026	09/24/2027	1	278,357	305.98		6,096		6,062		5,225			(84)		1,380		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/30/2026	07/29/2027	9	26,237,571	300.34		599,736		499,348		696,723			(102,304)		119,330		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/30/2026	07/30/2027	4	23,982,981	301.61		534,882		447,781		583,950			(90,476)		109,257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/13/2026	08/11/2027	6	27,542,282	305.94		609,183		527,803		495,782			(82,899)		127,932		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/15/2026	08/18/2027	7	24,924,601	304.98		550,961		487,894		485,966			(64,325)		117,052		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/17/2026	08/10/2027	9	20,220,928	305.85		447,493		387,225		365,423			(61,417)		93,775		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5138$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/21/2026	09/21/2027	1	120,480	305.53		2,651		2,592		2,322			(65)		595		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2026	09/20/2027	1	168,665	305.01		3,711		3,619		3,368			(121)		832		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/08/2026	07/01/2027	5	26,839,805	302.04		594,229		448,048		602,294			(147,545)		116,273		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2026	07/14/2027	6	28,683,657	302.24		632,485		499,092		649,408			(134,563)		127,174		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2026	08/09/2027	2	14,886,934	304.82		329,139		282,910		290,686			(48,407)		68,929		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/27/2026	07/27/2027	1	83,719	301.43		1,842		1,517		2,051			(328)		379		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/08/2026	07/06/2027	7	25,617,405	302.86		544,916		418,468		545,455			(127,339)		111,985		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/09/2026	07/08/2027	5	30,164,395	300.89		675,632		522,273		746,702			(155,025)		132,334		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2026	07/23/2027	1	62,424	301.77		1,373		1,122		1,486			(260)		281		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/12/2026	08/05/2027	8	24,711,239	303.87		551,784		469,698		516,052			(83,782)		113,683		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5135$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2026	08/06/2027	1	395,615	304.82		8,743		7,504		7,686			(1,297)		1,823		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/18/2026	08/18/2027	1	72,566	304.98		1,604		1,418		1,410			(189)		341		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2026	07/09/2027	1	104,902	301.79		2,318		1,810		2,434			(522)		461		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/04/2026	08/02/2027	2	16,075,831	302.21		355,626		298,827		376,786			(59,064)		73,597		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/27/2026	07/27/2027	6	22,388,098	301.43		483,876		399,365		548,501			(85,396)		101,485		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/25/2026	08/25/2027	1	196,106	305.07		4,334		3,916		3,799			(427)		931		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/18/2026	08/18/2027	1	132,559	304.98		2,930		2,591		2,575			(345)		623		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2026	09/13/2027	2	21,201,204	304.78		470,209		450,492		428,821			(23,354)		103,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2026	09/17/2027	1	150,293	305.01		3,306		3,224		3,001			(109)		738		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2026	09/10/2027	1	74,886	304.78		1,647		1,574		1,507			(86)		364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5138$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/30/2026	09/29/2027	2	25,516,232	303.17		561,920		561,920		585,189			(1,342)		127,406		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5138$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/30/2026	09/30/2027	1	17,908,954	303.82		393,997		393,997		393,281					89,545		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/09/2026	07/09/2027	1	121,409	301.82		2,683		2,089		2,805			(610)		534		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2026	09/03/2027	1	78,225	305.41		1,721		1,616		1,499			(123)		376		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2026	07/19/2027	1	57,251	300.95		1,265		1,014		1,448			(259)		256		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/28/2026	08/30/2027	1	17,229,468	305.34		380,771		349,303		330,236			(34,238)		82,408		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/27/2026	07/26/2027	3	20,209,448	301.72		446,400		366,480		487,041			(82,681)		91,456		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5137$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2026	09/07/2027	2	9,766,372	305.41		215,886		202,874		187,236			(15,179)		47,268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5136$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/28/2026	08/30/2027	1	185,770	305.34		4,106		3,766		3,561			(369)		889		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5133$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/06/2026	07/06/2027	1	116,299	302.86		2,570		1,968		2,470			(606)		508		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB5134SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/24/2026	07/23/2027	1	100,388	301.72		2,209		1,810		2,399			(413)		452		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	11/26/2025	11/27/2026	1	297,316	215.51	14,004			2,211		28,423			(10,445)		593		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	11/20/2025	11/20/2026	1	376,607	213.34	17,814			2,467		39,883			(13,324)		704		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	11/28/2025	11/27/2026	1	331,763	216.05	15,560			2,464		30,788			(11,670)		661		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	10/22/2025	10/22/2026	1	379,512	214.68	17,685			1,023		36,357			(13,228)		466		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	11/11/2025	11/11/2026	1	113,039	213.86	5,347			604		11,553			(3,999)		192		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	10/03/2025	10/05/2026	1	153,346	214.29	7,315			81		14,691			(5,441)		90		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	102,884	210.25	4,908			446		12,356			(3,671)		157		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	10/23/2025	10/23/2026	1	228,312	214.12	10,685			651		22,534			(7,992)		287		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	279,595	215.4	13,057			2,575		27,316			(9,793)		621		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	11/13/2025	11/13/2026	1	452,982	214.2	21,517			2,563		45,570			(16,093)		786		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136SQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/24/2025	12/24/2026	1	60,999	215.73	2,849			665		5,947			(2,131)		147		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/12/2025	12/14/2026	1	223,613	215.4	10,487			2,138		21,936			(7,801)		507		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136SK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/19/2025	12/18/2026	1	463,803	214.78	21,567			4,673		47,169			(16,175)		1,079		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/19/2025	12/21/2026	1	176,369	214.78	8,236			1,838		17,990			(6,127)		418		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135S3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/14/2025	11/16/2026	1	189,514	214.48	9,059			1,148		18,876			(6,739)		340		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134S4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/24/2025	10/26/2026	1	204,453	213.89	9,609			662		20,486			(7,148)		273		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135SP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/01/2025	12/01/2026	1	98,636	215.48	4,636			779		9,489			(3,467)		203		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/05/2025	12/04/2026	1	333,104	214.74	15,589			2,771		33,410			(11,692)		703		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132SZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	463,747	213.83	21,982			61		45,354			(16,441)		172		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134S3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/24/2025	10/23/2026	1	189,271	213.89	8,839			540		18,908			(6,629)		238		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134S0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	675,314	210.35	32,280			3,112		80,903			(24,144)		1,060		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136SS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/26/2025	12/28/2026	1	173,890	215.69	8,138			1,973		17,076			(6,054)		429		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133SE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/10/2025	10/12/2026	1	181,951	212.63	8,624			262		19,123			(6,415)		165		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136SD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/15/2025	12/15/2026	1	120,941	215.81	5,648			1,167		11,622			(4,224)		276		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/01/2025	10/01/2026	1	260,166	214.76	12,358					24,169			(9,243)		68		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133SK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2025	10/14/2026	1	103,831	213.68	4,880			175		10,373			(3,650)		102		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133SM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/15/2025	10/15/2026	1	291,493	213.42	13,700			528		29,557			(10,247)		295		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134S8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/27/2025	10/27/2026	1	69,758	214.06	3,272			234		6,941			(2,447)		95		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135S6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/17/2025	11/17/2026	1	93,240	213.92	4,448			576		9,566			(3,327)		169		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133SV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/20/2025	10/20/2026	1	170,838	214.67	7,978			418		16,332			(5,967)		200		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136SG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2025	12/17/2026	1	532,252	215.41	24,042			5,142		52,309			(18,031)		1,230		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136ST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/26/2025	12/24/2026	1	791,699	215.69	36,735			8,595		77,349			(27,627)		1,910		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	318,271	211.68	15,150			1,217		35,678			(11,331)		456		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/19/2025	11/19/2026	1	354,164	213.85	16,787			2,266		36,514			(12,556)		655		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/09/2025	12/09/2026	1	83,227	213.95	3,920			745		8,730			(2,932)		182		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	148,047	211.75	7,017			756		16,715			(5,220)		245		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/07/2025	10/07/2026	1	111,109	214.25	5,278			87		10,700			(3,947)		77		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/04/2025	11/04/2026	1	45,363	210.41	2,155			202		5,416			(1,612)		70		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/06/2025	11/06/2026	1	223,598	210.54	10,599			1,057		26,608			(7,927)		356		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/29/2025	12/29/2026	1	141,214	215.99	6,566			1,610		13,669			(4,911)		351		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/25/2025	11/25/2026	1	114,699	215.22	5,379			817		11,103			(4,023)		225		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/16/2025	10/16/2026	1	228,859	212.99	10,665			443		23,733			(7,977)		240		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/24/2025	11/24/2026	1	43,857	214.18	2,066			307		4,473			(1,545)		85		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/13/2025	10/13/2026	1	78,240	212.88	3,693			122		8,137			(2,762)		74		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2025	11/20/2026	1	203,043	214.79	9,543			1,325		20,000			(7,157)		379		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2025	12/04/2026	1	313,626	215.19	14,678			2,602		30,735			(10,978)		662		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2025	12/18/2026	1	303,501	215.03	14,113			3,049		30,471			(10,556)		706		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2025	12/31/2026	1	353,870	215.43	16,420			4,151		35,316			(12,281)		888		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2025	12/22/2026	1	104,581	215.37	4,873			1,101		10,364			(3,645)		249		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2025	10/30/2026	1	423,691	211.35	20,168			1,625		48,258			(15,126)		607		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/06/2025	10/06/2026	1	85,005	213.78	4,046			56		8,373			(3,026)		54		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2025	11/02/2026	1	94,251	211.35	4,515			398		10,773			(3,358)		142		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2025	10/02/2026	1	393,005	214.29	18,628			52		37,493			(13,971)		145		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/10/2025	10/09/2026	1	325,520	212.63	15,332			342		34,114			(11,499)		256		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/21/2025	10/21/2026	1	121,313	214.51	5,665			312		11,707			(4,237)		145		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/16/2025	12/16/2026	1	100,196	214.56	4,669			978		10,270			(3,492)		230		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	337,474	214.17	15,726			655		32,937			(11,795)		353		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/02/2025	12/02/2026	1	66,953	214.85	3,133			535		6,662			(2,344)		139		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/29/2025	10/29/2026	1	376,717	211.82	17,706			1,366		41,929			(13,243)		531		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	207,260	214.17	9,700			481		20,311			(7,215)		236		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/28/2025	10/28/2026	1	140,090	213.03	6,584			490		14,695			(4,925)		194		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/10/2025	12/10/2026	1	344,365	214.97	16,151			3,114		34,368			(12,080)		759		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/07/2025	11/06/2026	1	323,102	211.75	15,250			1,529		36,349			(11,438)		514		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/05/2025	12/07/2026	1	187,768	214.74	8,844			1,632		18,908			(6,579)		405		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/18/2025	11/18/2026	1	99,526	214.37	4,728			625		9,992			(3,536)		182		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/14/2025	11/13/2026	1	226,268	214.48	10,748			1,284		22,446			(8,061)		393		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/12/2025	11/12/2026	1	350,269	213.98	16,568			1,917		35,622			(12,392)		601		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/26/2025	11/25/2026	1	665,281	215.51	31,202			4,780		63,401			(23,401)		1,303		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/11/2025	12/11/2026	1	305,387	215.24	14,262			2,805		30,111			(10,667)		678		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/28/2025	11/30/2026	1	134,136	216.05	6,331			1,046		12,502			(4,710)		274		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	128,886	215.67	6,019			1,045		12,296			(4,502)		270		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/08/2025	10/08/2026	1	252,231	213.75	12,006			232		24,946			(8,980)		187		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/09/2025	10/09/2026	1	325,309	213.41	15,485			344		32,759			(11,582)		255		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	02/09/2026	02/09/2027	1	167,958	228.75	7,726			2,788		7,390			(4,932)		505		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	03/04/2026	03/04/2027	1	176,982	229.79	8,212			3,484		7,646			(4,725)		577		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/07/2026	01/07/2027	1	246,390	214.97	11,309			3,053		25,378			(8,242)		642		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/28/2026	01/28/2027	1	225,164	223.21		10,448		3,425		14,816			(7,013)		646		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2026	01/25/2027	1	181,165	221.78		8,460		2,704		13,044			(5,763)		513		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/11/2026	02/11/2027	1	301,237	230.64		13,917		5,099		11,206			(8,808)		913		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/17/2026	02/17/2027	1	105,207	229.35		4,840		1,853		4,503			(2,983)		326		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2026	03/01/2027	1	265,937	231.53		12,260		5,100		9,733			(7,182)		858		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2026	12/31/2026	1	314,677	216.07		14,381		3,645		30,398			(10,736)		790		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/05/2026	01/05/2027	1	88,129	216.19		4,036		1,067		8,513			(2,964)		227		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/18/2026	03/18/2027	1	257,703	226.85		12,164		5,629		14,586			(6,532)		877		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2026	01/19/2027	1	52,664	220.54		2,465		747		4,060			(1,721)		145		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2026	03/12/2027	1	350,038	227.88		16,487		7,399		18,062			(9,124)		1,170		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2026	03/29/2027	1	341,317	228.42		16,554		8,163		17,681			(8,435)		1,198		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/29/2026	01/29/2027	1	246,563	223.45		11,391		3,787		15,977			(7,615)		710		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2026	02/05/2027	1	490,015	228.79		22,541		7,952		21,218			(14,614)		1,451		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2026	03/08/2027	1	198,563	228.38		9,213		4,010		9,769			(5,222)		655		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2026	02/26/2027	1	562,988	231.53		25,841		10,624		20,380			(15,263)		1,799		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2026	01/15/2027	1	633,092	220.54		29,375		8,674		48,495			(20,740)		1,714		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/25/2026	02/25/2027	1	490,251	230.39		22,699		9,192		19,659			(13,495)		1,561		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/03/2026	02/03/2027	1	51,067	226.45		2,375		818		2,676			(1,555)		150		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/23/2026	02/23/2027	1	73,346	230.42		3,381		1,351		2,912			(2,029)		232		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/22/2026	01/22/2027	1	407,060	221.28		18,928		5,925		30,082			(13,016)		1,137		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2026	01/22/2027	1	241,576	221.78		11,209		3,518		17,297			(7,699)		675		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/09/2026	01/08/2027	1	179,032	217.37		8,271		2,275		16,310			(5,999)		469		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137SD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2026	01/12/2027	1	52,510	217.75		2,431		690		4,710			(1,738)		140		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2026	01/27/2027	1	36,567	223.18		1,697		552		2,406			(1,144)		104		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138SW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/19/2027	1	366,430	229.63		16,892		6,616		15,427			(10,303)		1,143		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138S2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	02/01/2027	1	114,835	224.59		5,328		1,805		6,913			(3,528)		335		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137SN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2026	01/21/2027	1	84,319	221.13		3,912		1,207		6,282			(2,701)		235		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413AS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/25/2027	1	403,357	228.42		19,401		9,458		20,692			(9,995)		1,400		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138S6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2026	02/02/2027	1	142,369	224.66		6,606		2,257		8,542			(4,344)		417		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138SS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	1	286,880	229.91		13,196		5,090		11,705			(8,099)		892		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139SN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	03/12/2027	1	179,805	228.35		8,469		3,811		8,954			(4,676)		601		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139SY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/23/2026	03/23/2027	1	273,204	226.82		13,196		6,289		15,655			(6,905)		943		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138ST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2026	02/19/2027	1	364,140	229.82		16,750		6,542		15,039			(10,234)		1,136		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/15/2026	01/15/2027	1	202,992	220.31		9,419		2,773		15,752			(6,658)		550		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/14/2026	01/14/2027	1	331,269	220.48		15,305		4,427		25,408			(10,860)		893		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/04/2026	02/04/2027	1	210,374	227.58		9,761		3,388		10,077			(6,365)		620		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2026	02/08/2027	1	210,775	228.79		9,759		3,495		9,211			(6,275)		631		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2026	02/16/2027	1	68,046	230.32		3,144		1,195		2,661			(1,956)		210		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/26/2026	02/26/2027	1	250,352	230.12		11,566		4,742		10,314			(6,845)		800		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/05/2026	03/05/2027	1	380,853	228.75		17,748		7,620		18,014			(10,162)		1,245		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/09/2026	01/11/2027	1	162,703	217.37		7,549		2,121		14,887			(5,431)		432		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2026	01/29/2027	1	323,604	224.59		14,918		4,973		19,352			(9,959)		932		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/02/2026	03/02/2027	1	247,331	231.53		11,427		4,785		9,102			(6,637)		801		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2026	03/15/2027	1	251,387	228.35		11,891		5,405		12,620			(6,512)		848		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139SQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/16/2026	03/16/2027	1	126,885	228.85		5,976		2,733		6,141			(3,242)		429		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137S8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/08/2026	01/08/2027	1	131,292	216.61		6,026		1,653		12,460			(4,375)		344		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139SG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/09/2026	03/09/2027	1	90,633	228.42		4,214		1,846		4,450			(2,367)		300		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137SV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/26/2026	01/26/2027	1	120,064	222.27		5,583		1,799		8,392			(3,778)		341		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138SA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/05/2026	02/05/2027	1	166,680	227.65		7,667		2,697		7,967			(4,978)		494		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139SS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	245,162	226.94		11,768		5,509		13,803			(6,287)		837		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139SU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/20/2026	03/22/2027	1	73,570	226.04		3,583		1,698		4,451			(1,894)		253		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413AS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	235,610	227.83		11,356		5,475		12,629			(5,880)		818		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139SV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/20/2026	03/19/2027	1	549,038	226.04		26,573		12,475		32,997			(14,163)		1,873		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413AS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	260,582	228.07		12,534		6,093		13,707			(6,474)		905		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413AS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/30/2026	03/30/2027	1	97,637	228.88		4,667		2,314		4,901			(2,353)		344		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2026	03/05/2027	1	669,186	228.38		30,849		13,282		32,589			(17,628)		2,187		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4137$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2026	01/04/2027	1	56,475	216.07		2,598		680		5,484			(1,918)		145		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/12/2026	02/12/2027	1	448,761	229.94		20,643		7,684		17,906			(13,008)		1,365		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2026	02/12/2027	1	761,573	230.32		34,880		13,019		29,321			(21,944)		2,316		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/31/2026	03/31/2027	1	54,584	229.18		2,604		1,298		2,686			(1,305)		193		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4138$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/20/2026	02/22/2027	1	186,349	229.63		8,647		3,430		7,920			(5,230)		587		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4139$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2026	03/11/2027	1	209,368	227.99		9,778		4,337		10,678			(5,438)		697		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/08/2026	04/08/2027	1	299,230	228.62		14,273		7,432		15,680			(6,843)		1,079		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/08/2026	05/10/2027	1	347,940	228.39		16,771		10,210		20,041			(6,626)		1,357		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2026	04/09/2027	1	616,580	227.82		29,411		15,522		34,343			(13,978)		2,230		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/17/2026	06/17/2027	1	415,769	230.52		20,622		14,836		22,909			(5,932)		1,755		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/28/2026	05/28/2027	1	752,105	230.93		36,628		24,249		37,981			(12,544)		3,049		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/22/2026	05/25/2027	1	87,973	232.6		4,363		2,837		3,897			(1,553)		354		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/01/2026	06/01/2027	1	176,374	228.94		8,748		5,856		10,318			(2,900)		721		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/05/2026	05/21/2027	2	692,414	232.6		33,685		21,823		30,328			(12,065)		2,766		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/15/2026	05/14/2027	1	581,232	230.2		28,248		17,655		29,817			(10,709)		2,287		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/04/2026	06/04/2027	1	437,267	230.88		21,601		14,720		22,607			(6,983)		1,799		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/16/2026	06/16/2027	1	86,752	231.87		4,294		3,052		4,355			(1,247)		365		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	1,085,112	233.32		54,256		40,240		50,675			(14,309)		4,649		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	895,063	227.79		42,695		21,643		49,049			(21,172)		3,178		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/05/2026	06/07/2027	1	332,658	231.11		16,666		11,432		17,065			(5,313)		1,377		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/12/2026	06/11/2027	1	773,926	232.57		38,232		26,869		36,297			(11,554)		3,228		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	59,868	231.64		3,029		2,211		3,125			(822)		256		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/16/2026	04/16/2027	1	375,762	227.29		17,886		9,761		21,456			(8,184)		1,384		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/06/2026	05/06/2027	1	340,438	229.43		16,341		9,769		18,077			(6,581)		1,315		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/29/2026	06/29/2027	1	284,109	232.78		14,319		10,690		13,978			(3,648)		1,226		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/12/2026	06/14/2027	1	171,681	232.57		8,550		6,030		8,121			(2,563)		720		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/26/2026	06/28/2027	1	240,182	233.32		12,105		9,004		11,313			(3,166)		1,035		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/24/2026	04/23/2027	1	635,109	228.04		30,168		17,095		35,947			(13,178)		2,380		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	538,889	228.39		25,813		15,631		30,824			(10,283)		2,087		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/13/2026	04/13/2027	1	162,913	228.22		7,787		4,162		8,895			(3,627)		595		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	293,607	227.82		14,093		7,493		16,471			(6,643)		1,070		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/22/2026	04/22/2027	1	263,688	227.04		12,578		7,034		15,953			(5,548)		986		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413BSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/24/2026	.04/26/2027	1	165,607	228.04		7,916		4,514		9,456			(3,430)		625		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413BS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/20/2026	.04/20/2027	1	96,340	227.53		4,567		2,529		5,617			(2,039)		358		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413DSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/11/2026	.06/11/2027	1	278,976	231.7		13,921		9,756		13,921			(4,233)		1,164		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ASZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/17/2026	.04/19/2027	1	197,608	227.87		9,386		5,172		11,224			(4,246)		733		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ES3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/24/2026	.06/24/2027	1	333,505	231.51		16,842		12,342		17,609			(4,522)		1,426		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413BS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/23/2026	.04/23/2027	1	247,703	228.73		11,815		6,677		13,376			(5,179)		928		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ESE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/30/2026	.06/30/2027	1	93,762	231.82		4,735		3,548		4,941			(1,193)		405		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413CSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.05/22/2026	.05/24/2027	1	555,548	232.6		27,500		17,852		24,555			(9,816)		2,234		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413CS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.05/13/2026	.05/13/2027	1	172,470	229.73		8,348		5,151		9,124			(3,202)		677		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413CSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.05/29/2026	.05/28/2027	1	1,246,687	229.96		60,464		40,142		67,321			(20,598)		5,055		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413CS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.05/15/2026	.05/17/2027	1	606,090	230.2		29,638		18,615		31,335			(11,144)		2,400		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2026	04/15/2027	1	407,806	227.28		19,452		10,503		23,897			(8,953)		1,498		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2026	04/01/2027	1	206,373	227.71		9,844		4,936		11,351			(4,909)		731		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/18/2026	05/18/2027	1	202,350	231.24		9,854		6,217		9,713			(3,645)		803		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2026	04/29/2027	1	271,670	228.96		13,040		7,544		14,643			(5,502)		1,033		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	432,742	231.11		21,551		14,726		22,027			(6,927)		1,780		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2026	04/30/2027	1	346,073	230.78		16,577		9,689		16,369			(6,949)		1,319		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/07/2026	04/07/2027	1	88,490	227.82		4,248		2,200		4,902			(2,048)		318		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2026	06/09/2027	1	67,288	231.37		3,351		2,317		3,412			(1,037)		280		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2026	05/14/2027	1	287,426	230.2		13,911		8,671		14,716			(5,298)		1,131		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2026	06/03/2027	1	431,988	230.09		21,427		14,461		23,500			(6,986)		1,773		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	05/03/2027	1	271,811	230.23		13,101		7,724		13,509			(5,426)		1,043		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/08/2026	06/08/2027	1	203,000	230.7		10,130		6,976		10,759			(3,164)		842		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/04/2026	05/04/2027	1	147,971	229.55		7,177		4,251		7,739			(2,930)		569		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/22/2026	06/22/2027	1	73,597	230.35		3,746		2,724		4,173			(1,026)		314		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/02/2026	06/02/2027	1	86,004	229.78		4,249		2,856		4,765			(1,397)		352		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/09/2026	04/09/2027	1	242,195	228.97		11,528		6,068		12,400			(5,496)		876		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/21/2026	05/21/2027	1	273,998	231.5		13,426		8,652		13,015			(4,855)		1,095		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/10/2026	06/10/2027	1	365,256	231.83		18,190		12,628		18,007			(5,582)		1,520		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/12/2026	05/12/2027	1	179,950	229.78		8,710		5,351		9,465			(3,365)		705		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2026	04/16/2027	1	321,425	227.87		15,171		8,302		18,128			(6,919)		1,184		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2026	04/05/2027	1	300,794	227.79		14,438		7,378		16,634			(7,101)		1,076		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413A$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/06/2026	04/06/2027	1	80,045	228.24		3,842		1,979		4,290			(1,863)		287		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/11/2026	05/11/2027	1	265,118	229.3		12,779		7,815		14,369			(4,971)		1,036		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/25/2026	06/25/2027	1	429,309	232.13		21,594		15,971		21,723			(5,739)		1,839		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/07/2026	05/07/2027	1	120,062	228.65		5,775		3,487		6,747			(2,310)		465		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/15/2026	06/15/2027	1	142,395	231.54		7,049		4,990		7,276			(2,066)		599		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413B$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/05/2026	05/05/2027	1	62,964	229.99		3,041		1,810		3,199			(1,233)		243		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/27/2026	05/27/2027	1	267,622	231.28		13,033		8,545		13,140			(4,499)		1,083		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/18/2026	06/17/2027	2	1,176,464	230.1		59,945		43,514		66,705			(16,831)		4,965		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413C$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/20/2026	05/20/2027	1	277,506	231.26		13,515		8,600		13,376			(4,924)		1,106		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413D$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/18/2026	06/21/2027	1	396,736	230.1		20,194		14,631		22,733			(5,707)		1,687		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413BSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/01/2026	04/30/2027	1	861,386	230.23		41,260		24,183		42,466			(17,230)		3,282		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413H$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/14/2026	09/14/2027	1	152,753	238.58		8,096		7,761		6,278			(355)		747		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/01/2026	07/01/2027	1	306,617	231.77		15,607		11,737		16,251			(3,891)		1,328		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413I$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/17/2026	09/17/2027	1	431,036	237.62		23,190		22,547		19,095			(826)		2,116		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2026	08/20/2027	1	508,907	239.81		25,700		23,058		17,710			(2,824)		2,397		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2026	08/13/2027	1	567,096	238.1		28,468		24,989		21,833			(3,676)		2,642		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2026	07/30/2027	1	646,933	236.02		33,188		27,841		27,753			(5,562)		2,947		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2026	07/23/2027	1	609,609	236		31,456		25,776		25,665			(5,876)		2,745		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2026	08/23/2027	1	203,631	239.81		10,344		9,290		7,147			(1,127)		964		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/22/2026	07/22/2027	1	215,316	235.03		11,110		8,998		9,668			(2,131)		968		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2026	07/12/2027	1	274,734	232.99		14,066		11,005		13,819			(3,143)		1,214		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413I$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/29/2026	09/29/2027	1	92,287	235.74		5,067		5,067		4,761			(14)		461		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/13/2026	07/13/2027	1	95,206	233.63		4,903		3,850		4,598			(1,061)		421		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413FSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/20/2026	07/20/2027	1	176,776	234.61		9,033		7,266		8,132			(1,782)		792		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413FSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/27/2026	07/27/2027	1	219,759	236.02		11,384		9,377		9,340			(2,027)		996		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ISF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2026	09/24/2027	1	525,406	236.08		28,635		28,397		26,165			(471)		2,605		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ESI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2026	07/02/2027	1	1,219,219	234.12		61,814		46,917		55,109			(15,242)		5,291		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413HSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/31/2026	08/31/2027	1	98,588	239.06		5,087		4,681		3,756			(418)		472		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413HSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2026	09/08/2027	1	52,058	238.23		2,642		2,496		2,157			(152)		252		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413IS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2026	09/20/2027	1	185,664	237.29		10,082		9,832		8,466			(330)		916		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ISM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/28/2026	09/28/2027	1	130,005	236.09		7,124		7,105		6,539			(39)		648		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ISI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/27/2027	1	146,311	235.98		8,003		7,959		7,403			(109)		729		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413HSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/13/2027	1	310,973	238.08		16,575		15,844		13,216			(858)		1,518		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413HSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/01/2026	09/01/2027	1	58,050	239.41		3,007		2,775		2,165			(239)		278		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/21/2026	09/21/2027	1	135,077	236.54		7,281		7,120		6,497			(180)		667		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/20/2026	08/20/2027	1	259,653	239.55		13,087		11,709		9,218			(1,470)		1,223		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/03/2026	08/03/2027	1	183,638	235.85		9,366		7,895		8,062			(1,488)		842		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/17/2026	07/16/2027	1	467,783	234.75		23,717		18,973		21,050			(4,887)		2,081		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413H$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/25/2026	08/25/2027	1	90,412	239.94		4,575		4,134		3,164			(451)		429		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413H$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/11/2026	09/10/2027	1	310,022	238.08		16,400		15,671		13,052			(856)		1,507		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413H$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/09/2026	09/09/2027	1	194,970	237.93		10,099		9,543		8,267			(581)		946		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/19/2026	08/19/2027	1	88,000	240.13		4,435		3,934		2,974			(510)		414		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/05/2026	08/05/2027	1	184,446	235.95		9,370		7,950		8,079			(1,438)		849		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/06/2026	08/06/2027	1	203,703	236.14		10,368		8,875		8,841			(1,562)		939		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/17/2026	08/17/2027	1	103,959	237.73		5,229		4,610		4,169			(630)		487		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/16/2026	09/16/2027	1	103,192	237.6		5,490		5,293		4,561			(211)		506		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/23/2026	09/23/2027	1	197,657	236.35		10,792		10,614		9,665			(207)		979		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/31/2026	08/02/2027	1	141,486	236.02		7,315		6,146		6,126			(1,216)		648		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413H$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/10/2026	09/10/2027	1	356,931	237.82		18,775		17,890		15,277			(1,029)		1,735		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413H$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/28/2026	08/27/2027	1	369,129	238.87		18,973		17,392		14,064			(1,720)		1,758		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/08/2026	07/08/2027	1	197,121	233.4		10,093		7,785		9,541			(2,323)		865		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/14/2026	08/16/2027	1	210,479	238.1		10,629		9,341		8,188			(1,361)		985		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/09/2026	07/09/2027	1	465,158	232.67		23,630		18,393		23,723			(5,373)		2,044		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/29/2026	07/29/2027	1	148,688	236.85		7,717		6,399		5,992			(1,332)		676		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413H$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/04/2026	09/07/2027	1	93,736	238.85		4,865		4,570		3,703			(344)		454		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/24/2026	08/24/2027	1	167,874	240.19		8,511		7,667		5,758			(863)		796		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/07/2026	08/06/2027	1	272,613	236.38		13,767		11,817		11,641			(2,042)		1,256		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/16/2026	07/16/2027	1	427,143	235.05		21,656		17,277		18,837			(4,509)		1,900		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413E$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/10/2026	07/09/2027	1	624,395	232.99		31,782		24,807		31,157			(7,160)		2,744		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/30/2026	07/30/2027	1	460,588	236.02		23,490		19,651		19,759			(3,990)		2,098		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/17/2026	07/19/2027	1	429,460	234.75		21,945		17,593		19,497			(4,485)		1,921		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/23/2026	07/23/2027	1	261,854	235.22		13,616		11,127		11,626			(2,574)		1,179		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/24/2026	07/26/2027	1	297,104	236		15,420		12,659		12,627			(2,857)		1,345		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/15/2026	07/15/2027	1	226,462	233.16		11,459		9,060		11,346			(2,417)		1,006		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413F$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/28/2026	07/28/2027	1	67,858	236.88		3,495		2,888		2,721			(613)		308		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/07/2026	08/09/2027	1	173,731	236.38		8,826		7,586		7,488			(1,299)		804		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413G$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/12/2026	08/12/2027	1	175,830	237.27		8,879		7,705		7,174			(1,192)		818		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ESM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	07/06/2026	07/06/2027	1	246,777	232.97		12,512		9,582		12,240			(2,948)		1,079		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413HS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/28/2026	08/30/2027	1	195,487	238.87		10,107		9,271		7,526			(909)		935		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ISC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	09/22/2026	09/22/2027	1	95,329	236.75		5,148		5,048		4,528			(113)		471		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413HS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/26/2026	08/26/2027	1	118,975	239.73		6,032		5,467		4,247			(578)		566		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413HSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	09/04/2026	09/03/2027	1	606,023	238.85		31,210		29,298		23,635			(2,229)		2,916		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413GSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/13/2026	08/13/2027	1	366,312	237.84		18,425		16,129		14,396			(2,423)		1,707		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413GSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/10/2026	08/10/2027	1	183,719	237.03		9,333		8,047		7,569			(1,304)		852		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ISR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	09/30/2026	09/30/2027	1	77,609	234.92		4,222		4,222		4,223					388		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413IS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	09/18/2026	09/17/2027	1	387,295	237.29		20,875		20,353		17,506			(688)		1,902		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413ISH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	09/25/2026	09/24/2027	1	232,324	235.98		12,615		12,545		11,663			(173)		1,152		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413HS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/27/2026	08/27/2027	1	236,579	238.69		11,995		10,965		9,132			(1,117)		1,126		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413H$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2026	09/03/2027	1	247,627	239.67		12,728		11,915		9,113			(942)		1,191		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD413I$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2026	09/15/2027	1	68,571	238.66		3,655		3,514		2,811			(150)		336		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/05/2025	12/04/2026	1	306,527	149.57	11,342			2,016		266			(8,506)		647		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2025	12/04/2026	1	191,796	149.82	7,096			1,258		141			(5,308)		405		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/27/2026	1	369,230	151.28	13,735			2,175					(10,302)		736		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/31/2025	11/02/2026	1	169,230	148.64	6,346			559		3			(4,721)		254		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2025	11/27/2026	1	314,595	150.83	11,703			1,848					(8,729)		627		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	228,808	148.8	8,466			1,176		15			(6,349)		428		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/05/2025	12/07/2026	1	293,815	149.57	10,871			2,007		354			(8,087)		634		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/07/2025	11/06/2026	1	336,196	149.66	12,473			1,251					(9,355)		535		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2026	1	388,112	149.97	14,360			2,492		207			(10,741)		813		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	558,022	154.44	20,758			1,201					(15,526)		685		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/07/2025	11/09/2026	1	337,367	149.66	12,516			1,348					(9,310)		558		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	1	412,129	151.65	15,290			1,769					(11,436)		707		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/02/2025	10/02/2026	1	366,591	157.87	13,601			38					(10,172)		136		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2026	1	186,425	152.95	6,935			344					(5,159)		213		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/03/2025	11/03/2026	1	71,721	147.52	2,661			242		15			(1,990)		109		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	305,843	147.79	11,347			1,132		83			(8,487)		487		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	124,105	153.55	4,604			1,040		24			(3,444)		296		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	60,937	151.36	2,261			255					(1,691)		103		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	1	28,020	149.95	1,040			115					(778)		47		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2025	11/05/2026	1	534,803	148.54	19,841			1,913		36			(14,840)		840		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2025	10/28/2026	1	148,552	152.23	5,526			411					(4,133)		206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	1	63,980	157.99	2,374			33					(1,775)		41		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2025	10/16/2026	1	241,585	151.69	8,963			372					(6,704)		253		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	107,676	154.06	4,006			210					(2,996)		126		0001
Purchased Call/Janus SG Market Consensus Index II/JSG60505B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	251,884	150.11	9,320			1,113					(6,990)		437		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	10/30/2026	1	245,854	148.64	9,121			735					(6,841)		352		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	303,348	152.95	11,254			469					(8,441)		318		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	266,551	154.43	9,889			604					(7,417)		335		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	393,148	149.86	14,586			325					(10,939)		309		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/12/2026	1	367,377	149.86	13,630			414					(10,139)		333		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2026	1	206,171	151.28	7,670			1,268					(5,705)		421		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	315,498	152.7	11,673			2,302		103			(8,755)		701		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/05/2026	1	271,462	159.9	10,071			111					(7,492)		159		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	341,998	152.13	12,688			2,741		202			(9,490)		796		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6053$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	191,457	151.66	7,084			1,535		151			(5,313)		445		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	579,342	152.72	21,281			4,552		228			(15,961)		1,339		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2026	1	438,046	147.29	16,251			1,254					(12,155)		617		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	606,612	159.9	22,505			63					(16,879)		225		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	224,216	148.63	8,318			668					(6,222)		321		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	138,899	151.66	5,153			1,150		110			(3,833)		329		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	217,984	157.03	8,087			156					(6,049)		161		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2025	12/31/2026	1	437,561	150.48	16,234			4,103		669			(12,142)		1,098		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2025	10/09/2026	1	519,431	154.46	19,271			428					(14,414)		408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2025	11/19/2026	1	418,215	145.45	15,516			2,094		1,093			(11,605)		774		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	176,829	152.7	6,543			1,334		69			(4,867)		401		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2026	1	414,316	154.43	15,413			1,061					(11,465)		553		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2025	10/01/2026	1	227,040	159.08	8,423								(6,300)		59		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	70,360	146.64	2,610			338		96			(1,952)		128		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	475,028	149.21	17,576			3,389		796			(13,146)		1,048		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2025	11/25/2026	1	625,741	150.83	23,215			3,557					(17,411)		1,225		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	1	73,515	150.03	2,720			457		15			(2,034)		151		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	928,572	154.82	34,357			8,039		27			(25,839)		2,241		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	75,794	146.76	2,812			372		98			(2,103)		139		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6053$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	49,576	154.66	1,839			451		3			(1,376)		123		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	89,452	144.52	3,319			460		340			(2,482)		167		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	1	142,559	154.82	5,289			1,282		4			(3,934)		352		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2025	12/11/2026	1	265,006	152.36	9,805			1,928		104			(7,334)		588		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2025	11/24/2026	1	84,168	147.73	3,123			465		51			(2,336)		163		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/15/2026	1	773,637	153.87	28,702			1,107					(21,467)		784		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	28,071	154.61	1,044			75					(781)		38		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	119,753	154.36	4,455			271					(3,332)		150		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2025	11/13/2026	1	326,936	150.65	12,129			1,445					(9,072)		568		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	1	259,171	150.11	9,615			1,218					(7,152)		465		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2026	01/19/2027	1	59,291	156.5	2,170			658		30			(1,515)		163		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	577,686	156.5	21,201			6,636		295			(14,579)		1,614		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2027	1	222,737	155.93	8,174			2,319		114			(5,845)		594		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2026	02/01/2027	1	155,445	156.5	5,767			1,954		129			(3,818)		453		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2026	02/26/2027	1	392,419	162.76	14,441			5,920		96			(8,546)		1,254		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2026	02/19/2027	1	269,715	161.28	9,926			3,877		100			(6,064)		841		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2026	02/05/2027	1	247,104	159.53	9,093			3,199		108			(5,905)		732		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2026	02/26/2027	1	226,122	162.76	8,344			3,430		56			(4,928)		722		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/22/2027	1	174,228	162.6	6,412			2,543		43			(3,878)		549		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6057$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/19/2027	1	154,420	162.6		5,683		2,226		28			(3,466)		482		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2026	01/05/2027	1	81,483	153.94		2,990		791		58			(2,196)		210		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	146,770	156.5		5,386		1,721		84			(3,669)		415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2026	02/12/2027	1	237,917	159.98		8,755		3,259		119			(5,517)		723		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2026	01/15/2027	1	538,200	156.5		19,698		5,816		241			(13,908)		1,457		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2027	1	211,476	161.07		7,782		2,851		66			(4,925)		641		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2026	01/29/2027	1	136,584	156.5		5,013		1,666		79			(3,351)		393		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2026	02/02/2027	1	115,686	156.1		4,257		1,454		119			(2,799)		338		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/12/2027	1	294,529	162.5		10,839		4,046		54			(6,819)		896		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2026	03/25/2027	1	235,564	146.33		8,622		4,156		2,640			(4,464)		818		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2026	03/12/2027	1	315,083	147.34		11,564		5,189		2,994			(6,400)		1,053		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/16/2026	03/16/2027	1	92,520	148.35		3,395		1,553		773			(1,842)		313		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/11/2027	1	151,750	151.42		5,569		2,470		782			(3,097)		505		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2026	02/18/2027	1	324,722	162.03		11,950		4,609		80			(7,334)		1,009		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2027	1	80,174	161.06		2,950		1,065		25			(1,883)		241		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2026	03/12/2027	1	271,751	147.49		9,946		4,476		2,524			(5,492)		908		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/23/2026	03/23/2027	1	203,094	146.46		7,433		3,543		2,233			(3,890)		701		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2026	03/04/2027	1	284,201	162.47		10,430		4,425		122			(6,001)		926		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2027	1	50,733	145.61		1,852		877		624			(979)		175		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605A$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2026	03/25/2027	1	357,003	145.97		13,031		6,334		4,182			(6,730)		1,240		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2026	02/25/2027	1	261,280	162.36		9,615		3,894		64			(5,716)		832		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2027	1	148,853	162.16		5,478		1,962		28			(3,523)		446		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/30/2026	03/30/2027	1	144,713	144.36		5,297		2,626		2,095			(2,670)		510		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	242,585	162.16		8,927		3,149		45			(5,788)		718		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2026	02/23/2027	1	65,167	159.46		2,398		958		41			(1,439)		206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2026	01/07/2027	1	319,239	151.76		11,716		3,163		547			(8,538)		831		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2026	01/28/2027	1	321,888	156.09		11,813		3,873		206			(7,929)		923		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2026	01/29/2027	1	290,740	156.5		10,670		3,557		167			(7,123)		837		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2026	01/15/2027	1	104,912	156.5		3,850		1,134		47			(2,722)		284		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2026	01/08/2027	1	337,081	155.86		12,337		3,393		151			(8,948)		882		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2026	01/11/2027	1	182,821	155.86		6,710		1,885		94			(4,826)		486		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2026	12/31/2026	1	293,802	150.91		10,783		2,733		370			(8,050)		738		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2026	03/05/2027	1	237,544	160.36		8,718		3,743		193			(4,992)		776		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2026	03/15/2027	1	187,844	147.49		6,875		3,125		1,770			(3,765)		633		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2026	03/01/2027	1	285,635	162.76		10,654		4,432		88			(6,242)		922		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2026	03/25/2027	1	329,095	142.3		12,012		5,855		6,059			(6,188)		1,143		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/16/2027	1	52,277	162.5		1,924		731		10			(1,197)		161		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/09/2026	03/09/2027	1	139,900	157.62		5,134		2,249		231			(2,884)		463		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6059$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2026	03/18/2027	1	204,419	146.62		7,482		3,463		2,189			(4,018)		695		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/19/2027	1	478,936	145.61		17,481		8,206		5,855			(9,317)		1,634		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2026	03/29/2027	1	237,984	142.3		8,686		4,283		4,398			(4,426)		836		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2026	01/08/2027	1	275,428	155.13		10,108		2,772		160			(7,339)		721		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	123,968	156.5		4,537		1,424		63			(3,116)		346		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2026	01/14/2027	1	289,771	156.5		10,635		3,076		130			(7,546)		781		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	1	93,858	156.5		3,445		1,110		54			(2,331)		267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/04/2026	02/04/2027	1	212,515	160.73		7,821		2,715		53			(5,099)		627		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2026	01/04/2027	1	112,210	150.91		4,118		1,078		208			(3,041)		288		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2026	01/21/2027	1	139,391	156.5		5,116		1,578		71			(3,532)		388		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/05/2027	1	408,311	159.04		14,985		6,452		462			(8,563)		1,335		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	03/02/2027	1	63,554	163.01		2,332		977		19			(1,355)		206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2027	1	229,004	159.04		8,404		3,658		274			(4,763)		756		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2026	03/19/2027	1	508,480	146.49		18,610		8,712		5,519			(9,943)		1,735		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2026	06/03/2027	1	482,956	143.88		17,869		12,061		9,130			(5,826)		1,982		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2026	04/23/2027	1	297,613	151.71		10,922		6,172		1,903			(4,788)		1,115		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2026	04/06/2027	1	75,704	149.19		2,778		1,431		629			(1,347)		272		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2026	06/10/2027	1	226,131	150.56		8,344		5,793		2,163			(2,560)		941		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	292,748	147.71		10,744		5,387		2,795			(5,357)		1,036		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605FSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2026	06/17/2027	1	891,991	149.13		32,825		23,682		10,049			(9,379)		3,764		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605CS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2026	04/19/2027	1	185,190	153.55		6,796		3,745		905			(3,074)		687		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605GS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2026	06/28/2027	1	249,986	153.37		9,224		6,861		1,777			(2,413)		1,077		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2026	06/11/2027	1	420,534	151.78		15,518		10,906		3,491			(4,689)		1,754		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2026	04/05/2027	1	145,105	148.52		5,325		2,721		1,309			(2,619)		519		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2026	05/21/2027	1	308,599	148.63		11,295		7,279		3,343			(4,085)		1,233		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ESJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2026	05/28/2027	1	622,029	147.47		22,828		15,156		7,719			(7,777)		2,522		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2026	05/07/2027	1	315,544	149.33		11,580		6,993		3,022			(4,632)		1,222		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605CSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/27/2026	04/27/2027	1	120,550	150		4,424		2,535		972			(1,891)		456		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	436,707	151.78		16,027		8,345		2,589			(7,684)		1,575		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2026	06/22/2027	1	186,707	148.98		6,889		5,011		2,156			(1,888)		795		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605GS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/29/2026	06/29/2027	1	152,765	153.37		5,637		4,208		1,086			(1,436)		659		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/11/2026	05/11/2027	1	182,283	145.28		6,690		4,091		2,811			(2,603)		712		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2026	05/14/2027	1	322,020	146.07		11,786		7,346		4,585			(4,488)		1,267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605CSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2026	04/29/2027	1	378,477	149.39		13,890		8,036		3,319			(5,860)		1,439		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2026	04/15/2027	1	249,268	152.17		9,148		4,939		1,458			(4,211)		916		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ESY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2026	06/07/2027	1	464,494	151.42		17,140		11,757		3,988			(5,464)		1,922		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/18/2026	05/18/2027	1	223,675	147.56		8,186		5,164		2,729			(3,028)		888		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2026	05/13/2027	1	401,703	145.39		14,702		9,073		6,161			(5,639)		1,577		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605C$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2026	04/20/2027	1	113,660	153.55		4,171		2,310		555			(1,863)		423		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2026	05/07/2027	1	383,487	146.7		14,036		8,499		4,993			(5,591)		1,485		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/13/2026	04/13/2027	1	86,947	152.1		3,191		1,705		509			(1,486)		318		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	350,741	149.84		12,802		8,311		3,300			(4,570)		1,410		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2026	06/24/2027	1	228,073	151.95		8,416		6,167		1,891			(2,260)		975		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2026	05/17/2027	1	147,611	144.38		5,403		3,393		2,535			(2,031)		585		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2026	05/27/2027	1	121,689	148.28		4,454		2,920		1,379			(1,537)		492		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2026	04/12/2027	1	162,403	151.28		5,960		3,169		1,063			(2,810)		592		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2026	04/09/2027	1	272,021	151.28		9,956		5,255		1,744			(4,732)		984		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2026	04/16/2027	1	456,510	152.11		16,754		9,143		2,701			(7,665)		1,681		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2026	05/20/2027	1	365,991	148.23		13,395		8,524		4,148			(4,881)		1,459		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2026	04/26/2027	1	302,608	149.96		11,106		6,333		2,462			(4,811)		1,142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	271,596	152.44		9,968		5,826		1,586			(4,178)		1,035		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2026	06/04/2027	1	418,805	148.68		15,496		10,559		4,817			(5,010)		1,723		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	475,378	149.84		17,351		11,213		4,473			(6,245)		1,899		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2026	04/16/2027	1	390,797	153.55		14,342		7,848		1,883			(6,541)		1,439		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2026	06/14/2027	1	369,309	151.78		13,627		9,611		3,090			(4,085)		1,549		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2026	05/06/2027	1	105,496	150.63		3,872		2,314		854			(1,559)		408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2026	05/14/2027	1	435,465	144.38		15,938		9,961		7,450			(6,042)		1,713		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605C8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2026	04/22/2027	1	160,620	150.81		5,895		3,297		1,161			(2,600)		600		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B8F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2026	04/09/2027	1	270,121	152.28		9,913		5,218		1,508			(4,726)		977		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E83 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/25/2027	1	241,332	149.84		8,809		5,727		2,271			(3,136)		972		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605CST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2026	05/03/2027	1	207,563	150.46		7,597		4,479		1,655			(3,146)		797		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A8Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2026	04/02/2027	1	748,292	148.52		27,462		13,921		6,499			(13,618)		2,656		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/04/2026	05/04/2027	1	107,084	148.54		3,919		2,321		1,096			(1,600)		412		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605CSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2026	04/30/2027	1	756,820	150.46		27,700		16,235		5,784			(11,567)		2,884		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/08/2026	06/08/2027	1	108,315	147.98		3,997		2,753		1,361			(1,248)		449		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2026	06/25/2027	1	531,039	152.38		19,595		14,493		4,217			(5,208)		2,275		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ESG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2026	05/28/2027	1	302,609	148.93		11,075		7,333		3,190			(3,793)		1,227		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2026	06/21/2027	1	253,409	149.13		9,325		6,756		2,872			(2,635)		1,078		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ESX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2026	06/04/2027	1	605,286	151.42		22,335		15,262		5,117			(7,179)		2,490		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2026	06/11/2027	1	462,718	150.92		17,074		11,966		4,262			(5,192)		1,930		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C5D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2026	04/23/2027	1	191,303	149.96		7,021		3,978		1,544			(3,067)		717		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2026	06/17/2027	1	551,413	149.54		20,402		14,678		5,974			(5,869)		2,327		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2026	05/10/2027	1	115,852	146.7		4,240		2,581		1,524			(1,675)		452		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605GS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2026	06/25/2027	1	446,544	153.37		16,477		12,221		3,145			(4,346)		1,913		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051SP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2026	08/16/2027	1	206,386	164.01		7,636		6,711		554			(978)		966		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605H8S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2026	07/29/2027	1	275,429	158.49		10,246		8,496		1,234			(1,768)		1,253		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605GSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	321,936	157.97		11,976		9,238		1,447			(2,756)		1,412		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2026	07/22/2027	1	212,851	158.49		7,918		6,413		940			(1,519)		957		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2026	09/20/2027	1	277,914	145.88		10,227		9,974		5,163			(334)		1,370		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605LS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/28/2026	09/28/2027	1	131,969	139.7		4,856		4,843		4,053			(27)		658		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/31/2026	08/31/2027	1	152,508	156.52		5,643		5,192		965			(464)		731		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2026	08/20/2027	1	571,622	160.38		21,207		18,975		2,352			(2,382)		2,693		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2026	08/27/2027	1	315,067	158.92		11,657		10,686		1,527			(1,057)		1,500		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2026	08/30/2027	1	247,918	158.92		9,173		8,415		1,201			(825)		1,186		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051SJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/10/2026	08/10/2027	1	50,806	160.46		1,880		1,621		199			(263)		236		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2026	09/13/2027	1	285,783	149.75		10,545		10,081		3,759			(546)		1,395		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2026	09/07/2027	1	180,604	155.89		6,664		6,260		1,298			(471)		874		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2026	08/26/2027	1	51,474	161.95		1,905		1,726		178			(183)		245		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051SQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2026	08/13/2027	1	432,246	164.01		15,993		14,038		1,133			(2,065)		2,014		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2026	08/27/2027	1	248,123	158.59		9,205		8,415		1,252			(857)		1,181		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2026	09/17/2027	1	473,004	145.88		17,407		16,971		8,787			(574)		2,323		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2026	09/10/2027	1	477,580	149.75		17,623		16,839		6,251			(920)		2,322		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2026	09/10/2027	1	374,382	149.28		13,852		13,200		5,116			(759)		1,820		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2026	08/24/2027	1	149,200	162.62		5,520		4,973		477			(560)		707		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2026	07/30/2027	1	408,574	158.49		15,199		12,750		1,830			(2,547)		1,861		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605JS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2026	08/20/2027	1	347,695	160.47		12,865		11,543		1,408			(1,414)		1,638		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2026	08/02/2027	1	289,018	158.49		10,867		9,131		1,349			(1,806)		1,323		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2026	09/24/2027	1	702,310	140.09		25,845		25,630		20,955			(425)		3,483		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605GSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/06/2026	07/06/2027	1	177,593	158.43		6,624		5,073		740			(1,561)		776		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605GSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2026	07/09/2027	1	569,659	158.33		21,191		16,541		2,447			(4,774)		2,504		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605GSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2026	07/02/2027	1	1,287,929	158.49		48,040		36,462		5,038			(11,845)		5,590		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2026	09/17/2027	1	471,393	146.95		17,394		16,913		7,988			(620)		2,315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/14/2026	09/14/2027	1	177,908	149.87		6,565		6,294		2,315			(288)		870		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605GSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/13/2026	07/13/2027	1	135,059	158.49		5,024		3,945		579			(1,087)		598		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2026	07/23/2027	1	435,317	158.43		16,194		13,233		1,951			(3,061)		1,960		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605LS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2026	09/24/2027	1	182,367	141.14		6,711		6,674		5,013			(92)		904		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051S7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2026	08/05/2027	1	221,071	159.57		8,202		6,959		942			(1,258)		1,017		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2026	08/23/2027	1	235,661	160.47		8,719		7,831		955			(950)		1,115		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/21/2026	09/21/2027	1	124,325	145.68		4,588		4,486		2,355			(113)		614		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2026	07/19/2027	1	278,863	158.49		10,374		8,316		1,232			(2,120)		1,247		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2026	07/30/2027	1	470,260	158.49		17,494		14,635		2,107			(2,972)		2,142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605GSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2026	07/09/2027	2	658,179	157.81		24,480		19,109		3,045			(5,503)		2,893		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2026	07/26/2027	1	297,555	158.49		11,039		9,063		1,314			(2,045)		1,347		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2026	08/06/2027	1	359,015	160.23		13,284		11,370		1,434			(2,002)		1,654		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605G$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2026	07/01/2027	1	330,427	154.65		12,325		9,269		2,051			(3,073)		1,431		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605I$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2026	08/19/2027	1	125,138	162.39		4,643		4,118		408			(534)		589		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605H$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2026	07/16/2027	1	564,716	158.49		21,007		16,806		3,170			(4,328)		2,512		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605H$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2026	07/23/2027	1	348,729	158.49		12,938		10,602		1,540			(2,417)		1,570		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605L$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2026	09/30/2027	1	79,520	137.3		2,934		2,934		2,922					398		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605L$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2026	09/27/2027	1	165,239	141.14		6,081		6,047		4,542			(83)		823		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605H$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2026	07/16/2027	1	476,091	158.49		17,758		14,167		2,073			(3,698)		2,118		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605H$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/15/2026	07/15/2027	1	244,196	158.33		9,109		7,201		1,080			(1,922)		1,085		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605I$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2026	08/13/2027	1	567,286	163.05		21,046		18,423		1,670			(2,768)		2,643		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605I$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/03/2026	08/03/2027	1	149,148	159.4		5,518		4,652		636			(877)		684		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605I$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2026	08/06/2027	1	480,858	160.65		17,792		15,271		1,826			(2,639)		2,216		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605I$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2026	08/12/2027	1	279,763	161.47		10,379		9,007		988			(1,393)		1,302		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605I$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/17/2026	08/17/2027	1	137,704	159.83		5,109		4,504		594			(616)		646		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605I$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2026	08/09/2027	1	277,933	160.65		10,284		8,839		1,073			(1,513)		1,287		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2026	09/03/2027	1	489,466	155.89		18,061		16,954		3,422			(1,290)		2,355		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605H$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/20/2026	07/20/2027	1	129,689	158.49		4,824		3,881		573			(952)		581		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605G$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2026	07/12/2027	1	266,200	158.33		9,903		7,748		1,177			(2,213)		1,176		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605H$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/27/2026	07/27/2027	1	142,070	158.49		5,285		4,353		636			(941)		644		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/30/2026	1	625,827	183.05	24,845			995					(9,317)		897		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5058$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/09/2026	1	839,298	191.87	33,404			1,794					(12,475)		1,389		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2026	1	626,120	196.87	24,669			508					(9,226)		655		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2026	1	1,651,355	192.08	64,898			1,872					(24,270)		2,027		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2026	1	1,162,985	187.94	45,822			441					(17,136)		861		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	585,102	191.87	23,287			1,160					(8,733)		931		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2026	1	708,323	191.87	28,120			1,668					(10,531)		1,230		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/14/2026	1	485,887	174.77	19,678			2,003					(7,349)		1,101		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2024	12/10/2026	1	1,563,820	180.13	63,491			6,105					(23,744)		3,449		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2024	10/30/2026	1	467,748	184.49	18,336			733					(6,866)		670		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2026	1	445,605	191.87	17,691			875					(6,616)		709		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2024	12/11/2026	1	599,063	175.82	24,262			2,376					(9,086)		1,330		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/02/2026	1	780,735	189.47	30,839			43					(11,549)		289		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2024	10/16/2026	1	346,288	196.26	13,609			282					(5,096)		363		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2024	12/04/2026	1	290,324	183.96	11,787			1,041					(4,414)		613		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/24/2026	1	466,268	163.6	18,791			2,183					(7,056)		1,125		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2026	1	1,264,467	187.08	50,199			2,413					(18,773)		1,986		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	10/30/2026	2	580,599	186.38	15,435			636					(5,970)		832		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/13/2026	1	503,299	191.87	19,931			1,184					(7,474)		874		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/16/2026	1	664,301	191.87	26,306			1,665					(9,824)		1,192		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5059$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2024	11/20/2026	1	338,088	191.87	13,388			923					(5,014)		632		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/18/2026	1	396,233	163.06	15,968			1,720					(5,988)		922		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/12/2026	1	438,977	192.9	17,296			262					(6,459)		398		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/11/2026	1	429,850	174.77	17,409			1,707					(6,528)		955		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/02/2026	1	659,301	183.05	26,174			1,152					(9,775)		991		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/21/2026	1	752,447	163.06	30,324			3,379					(11,325)		1,783		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/23/2026	1	514,129	187.1	20,205			614					(7,577)		645		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2026	1	553,276	162.09	22,352			2,395					(8,359)		1,287		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/28/2026	1	486,226	163.6	19,595			2,372					(7,318)		1,200		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2024	12/24/2026	1	1,607,456	164.21	64,780			7,516					(24,293)		3,879		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2026	1	3,184,948	194.36	125,487			2,413					(46,929)		3,228		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/02/2026	1	992,225	192.16	39,094			54					(14,660)		367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2026	1	5,771	182.01	235			22					(88)		13		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2024	11/13/2026	1	888,923	191.87	35,290			2,084					(13,198)		1,543		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/23/2026	1	310,576	191.13	12,206			370					(4,571)		390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	12/11/2026	1	292,744	176.81	11,885			1,159					(4,445)		650		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/07/2026	1	854,126	182.01	34,763			3,204					(12,983)		1,843		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2026	1	676,577	182.01	27,537			2,434					(10,326)		1,428		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2024	12/31/2026	1	1,148,101	162.9	46,383			5,806					(17,346)		2,882		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5059$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2024	11/25/2026	1	2,525,396	191.87	100,258			7,595					(37,545)		4,946		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2024	10/01/2026	1	938,529	191.44	37,260								(13,934)		246		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/19/2026	1	558,313	196.45	21,998			545					(8,215)		637		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2024	12/18/2026	1	462,966	160.01	18,565			1,997					(6,952)		1,077		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2026	1	1,198,533	191.87	47,582			2,745					(17,794)		2,057		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2024	11/27/2026	1	1,233,652	191.87	49,099			3,860					(18,362)		2,459		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/27/2026	1	597,576	191.87	23,843			1,877					(8,941)		1,191		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2026	1	868,684	184.79	35,355			3,108					(13,222)		1,833		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/26/2026	1	1,889,787	187.1	74,269			2,554					(27,736)		2,522		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2026	1	551,884	189.2	24,006			266					(9,002)		433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2026	1	491,318	192.14	19,309			584					(7,221)		617		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2026	1	1,196,264	185.2	47,013			1,808					(17,582)		1,686		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2024	11/06/2026	1	368,698	191.87	14,637			728					(5,481)		587		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/16/2026	1	723,362	196.45	28,500			590					(10,688)		757		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2026	1	417,044	192.9	16,432			182					(6,162)		327		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2026	1	989,857	191.08	39,198			54					(14,659)		366		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2026	1	1,048,594	189.99	41,210			453					(15,411)		823		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/05/2026	1	791,175	192.16	31,172			172					(11,642)		463		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/30/2026	1	653,136	191.87	25,995			2,145					(9,708)		1,335		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5059SA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2024	11/20/2026	1	533,312	191.87	21,173			1,454					(7,918)		997		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059S7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2026	1	1,936,947	191.87	76,897			5,176					(28,757)		3,584		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059SZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2026	1	1,346,572	186.48	54,671			4,731					(20,445)		2,819		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505BS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2026	1	1,775,366	170.26	71,725			7,586					(26,823)		4,104		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	251,379	164.31	9,829			2,379		107			(3,691)		873		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2027	1	837,115	166.81	32,815			7,888		151			(12,272)		2,906		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505DSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2027	1	1,659,091	165.31	65,368			10,146					(24,446)		4,636		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505DSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/22/2027	1	350,478	165.89	13,809			2,155					(5,178)		979		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505HSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	385,463	165.5	15,110			3,342		93			(5,651)		1,284		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505HSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/12/2027	1	269,047	165.48	10,520			2,354		65			(3,945)		899		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505FSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2027	1	869,307	165.86	34,077			6,553		52			(12,744)		2,702		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505ES1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2027	1	763,106	166.25	30,143			4,927					(11,273)		2,188		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505GS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	221,686	168.5	8,690			1,721					(3,245)		699		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505GSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2027	1	325,366	169.12	12,819			2,606					(4,794)		1,039		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505HSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/15/2027	1	413,649	165.48	16,174			3,671		100			(6,040)		1,395		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051SP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/25/2027	1	153,836	167.26	6,015			1,448		28			(2,253)		534		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505ES5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2027	1	173,595	165.12	6,857			1,130					(2,564)		500		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505FST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2027	1	581,061	167.42	22,778			4,412		2			(8,518)		1,812		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505CSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	01/04/2027	1	242,029	163	9,536			1,246					(3,561)		621		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505D$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/22/2027	1	379,668	165.78	14,959			2,332					(5,602)		1,061		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2025	02/05/2027	1	217,367	165.1	8,543			1,490		13			(3,195)		644		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/05/2027	1	151,691	163.78	5,946			1,043		9			(2,230)		449		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2027	1	837,152	163.84	32,900			5,694		51			(12,304)		2,469		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2025	03/19/2027	1	331,889	166.36	12,977			3,025		80			(4,860)		1,133		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	181,400	164.31	7,093			1,746		77			(2,649)		637		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/19/2027	1	555,153	164.65	21,706			5,067		202			(8,140)		1,894		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	71,029	164.65	2,777			657		26			(1,037)		245		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/15/2027	1	848,922	165.33	33,363			4,891					(12,511)		2,298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/29/2027	1	312,755	167.66	12,323			2,040					(4,615)		900		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2025	03/12/2027	1	141,068	164.38	5,516			1,227		51			(2,063)		471		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2027	1	112,128	165.48	4,384			1,000		27			(1,635)		379		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	12/31/2026	1	290,690	163	11,453			1,442					(4,301)		730		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/29/2027	1	403,225	165.66	15,927			2,640					(5,973)		1,161		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2027	1	298,194	168.22	11,659			2,482		18			(4,360)		975		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	249,665	165.89	9,837			1,570					(3,674)		707		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/26/2027	1	355,074	169.23	13,954			2,849					(5,226)		1,134		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	529,048	164.54	20,739			3,844		32			(7,777)		1,609		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2025	03/25/2027	1	88,926	167.09	3,477			840		16			(1,304)		309		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505G$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	03/01/2027	1	288,778	172.28	11,464			2,381		1			(4,282)		932		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2025	01/14/2027	1	1,127,293	162.36	44,303			6,390					(16,568)		3,037		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	515,134	168.73	20,193			3,927					(7,562)		1,607		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2025	02/05/2027	1	140,763	164.86	5,518			967		9			(2,066)		417		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2027	1	921,724	162.11	36,316			4,889					(13,581)		2,400		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/11/2027	1	484,921	156.8	19,057			2,674		186			(7,117)		1,288		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2027	1	647,146	166.68	25,303			5,839		116			(9,463)		2,202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2027	1	765,621	163	30,165			4,102					(11,281)		2,004		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/08/2027	1	518,186	156.8	20,365			2,785		165			(7,637)		1,356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/05/2027	1	476,405	167.23	18,627			3,982		57			(6,976)		1,557		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2027	1	582,375	166.32	22,829			4,829		70			(8,537)		1,898		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/08/2027	1	480,409	163.78	18,832			3,367		29			(7,033)		1,439		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	12/31/2026	1	180,518	162.29	7,112			894					(2,667)		453		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2027	1	215,555	163.8	8,450			1,555		26			(3,160)		655		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2027	1	891,494	171.8	35,125			7,093					(13,136)		2,838		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/26/2027	1	267,694	172.28	10,574			2,162					(3,965)		855		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2025	03/12/2027	1	32,164	163.4	1,258			281		14			(471)		107		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	331,418	168.93	12,958			2,816		20			(4,839)		1,094		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2025	02/12/2027	1	378,648	166.55	14,805			2,740		5			(5,544)		1,151		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505D$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2027	1	348,652	163.53	13,737			2,000					(5,137)		944		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/05/2027	1	228,620	168.93	8,939			1,914		14			(3,352)		747		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2027	1	374,867	167.2	14,657			3,403		67			(5,481)		1,279		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2027	1	974,282	165.91	38,192			6,977		26			(14,283)		2,952		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	1	240,052	165.66	9,554			1,616		2			(3,568)		700		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2027	1	218,539	168.5	8,567			1,668					(3,213)		682		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2027	1	106,736	165.04	4,195			614					(1,571)		289		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505O$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2027	1	361,646	155.18	14,104			4,922		2,004			(5,282)		1,508		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/26/2027	1	332,782	146.6	12,945			3,686		4,109			(4,835)		1,256		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2025	04/02/2027	1	441,420	158.77	17,171			4,334		723			(6,430)		1,567		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/21/2027	1	275,529	150.06	10,663			3,417		2,515			(3,993)		1,101		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/21/2027	1	186,052	149.79	7,219			2,316		1,764			(2,707)		743		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2027	1	857,681	152.63	33,450			11,257		6,238			(12,509)		3,521		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505O$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/14/2027	1	320,226	152.28	12,489			4,398		2,545			(4,664)		1,344		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/12/2027	1	137,987	145.2	5,354			1,421		1,967			(1,999)		503		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2027	1	529,313	166.35	20,537			5,134		127			(7,680)		1,874		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2027	1	516,009	150.69	20,021			6,573		4,417			(7,487)		2,092		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	631,475	145.45	24,564			6,850		8,857			(9,186)		2,360		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/07/2027	1	264,286	149.15	10,254			3,088		2,569			(3,845)		1,024		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505L$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2025	04/29/2027	1	745,597	147.58	29,078			8,388		8,184			(10,874)		2,834		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/02/2027	1	103,464	145.56	4,035			1,020		1,322			(1,513)		367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/16/2027	1	397,924	145.32	15,479			4,206		5,641			(5,797)		1,465		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/11/2027	1	253,575	152.28	9,889			3,456		1,998			(3,709)		1,058		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	05/03/2027	1	230,675	149.23	8,973			2,641		2,149			(3,351)		885		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2027	1	26,268	151.69	1,027			347		215			(384)		108		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/25/2027	1	422,181	150.44	16,549			6,070		4,153			(6,189)		1,809		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/11/2027	1	55,394	149.15	2,149			655		550			(802)		216		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2027	1	358,899	148	13,997			4,057		3,734			(5,235)		1,368		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2025	04/16/2027	1	357,522	145.02	13,908			3,763		5,251			(5,201)		1,317		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2025	04/23/2027	1	328,258	145.94	12,769			3,578		4,364			(4,775)		1,230		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/19/2027	1	358,945	145.32	13,963			3,836		5,113			(5,207)		1,332		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2027	1	370,719	167.71	14,384			3,616		66			(5,379)		1,316		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	549,113	142.55	21,360			5,546		10,439			(7,988)		1,981		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/23/2027	1	174,120	146.6	6,773			1,908		2,138			(2,540)		652		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	298,458	149.2	11,580			3,482		2,900			(4,337)		1,156		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2027	1	245,687	150.66	9,533			3,038		2,087			(3,565)		981		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/24/2027	1	589,671	149.79	22,879			7,406		5,590			(8,545)		2,371		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2027	1	569,649	154.82	22,216			7,690		3,275			(8,308)		2,371		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505NSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2027	1	456,543	151.8	17,668			5,824		3,399			(6,616)		1,851		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	1	452,987	152.12	17,621			5,817		3,246			(6,608)		1,837		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050S0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2025	06/04/2027	1	182,266	151.18	7,108			2,412		1,579			(2,662)		750		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/25/2027	1	686,791	152.25	26,922			9,928		5,503			(10,096)		2,942		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2027	1	59,731	153.92	2,312			727		334			(862)		237		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2025	04/09/2027	1	505,670	146.11	19,721			5,147		6,368			(7,375)		1,829		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2025	04/23/2027	1	55,359	146.93	2,148			604		656			(804)		207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2027	1	209,071	147.8	8,154			2,373		2,235			(3,053)		797		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/13/2027	1	20,100	145.2	780			208		287			(291)		73		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2025	05/14/2027	1	256,048	150.01	9,909			3,063		2,321			(3,706)		1,007		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2025	06/17/2027	1	578,553	149.76	22,621			8,092		6,104			(8,471)		2,441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050S6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/07/2027	1	478,871	153.19	18,628			6,380		3,345			(6,957)		1,982		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/17/2027	1	411,164	150.29	16,077			5,759		4,104			(6,037)		1,735		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050S5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/04/2027	1	344,041	153.19	13,383			4,547		2,358			(5,019)		1,415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/14/2027	1	484,316	153.92	18,743			5,825		2,675			(7,029)		1,905		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/28/2027	1	419,714	152.25	16,453			6,110		3,391			(6,144)		1,808		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/09/2027	1	119,830	145.2	4,649			1,220		1,684			(1,744)		433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	04/30/2027	1	138,970	149.23	5,406			1,575		1,239			(2,027)		530		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2025	05/27/2027	1	695,448	151.67	26,983			8,821		5,273			(10,091)		2,814		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505L$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/27/2027	1	52,878	146.6	2,057			588		653			(767)		200		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2027	1	301,193	148.56	11,716			3,508		3,163			(4,382)		1,167		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	2	199,234	149.15	8,087			2,539		1,977			(3,118)		777		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2027	1	560,992	153.85	21,767			6,907		3,209			(8,140)		2,236		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/05/2027	1	229,539	145.56	8,952			2,290		3,028			(3,343)		821		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2025	04/15/2027	1	637,272	145.5	24,790			6,674		8,804			(9,271)		2,341		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2025	06/25/2027	1	203,891	151.77	7,972			2,936		1,733			(2,985)		874		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505O$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2027	1	227,587	153.86	8,876			3,085		1,479			(3,319)		949		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/14/2027	1	197,290	152.52	7,635			2,370		1,307			(2,859)		776		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/21/2027	1	511,488	150.29	19,999			7,235		5,105			(7,469)		2,175		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505O$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/17/2027	1	936,344	150.04	36,517			13,010		9,548			(13,657)		3,951		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2027	1	874,251	151.72	33,834			10,410		6,396			(12,653)		3,432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	04/09/2027	1	503,498	144.61	19,586			5,133		7,590			(7,335)		1,821		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/17/2027	1	493,192	153.92	19,087			5,986		2,756			(7,128)		1,953		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2027	2	654,575	153.32	26,243			9,695		4,653			(9,917)		2,799		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2027	1	559,501	147.9	21,765			6,488		6,280			(8,139)		2,162		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	77,085	161.76	3,045			1,358		272			(1,142)		363		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2025	08/20/2027	1	36,214	161.76	1,408			627		128			(527)		171		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2025	07/23/2027	1	90,955	159.33	3,565			1,445		365			(1,333)		410		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505S$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2025	08/06/2027	1	88,520	158.03	3,488			1,486		454			(1,306)		408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2025	07/09/2027	1	723,553	156.55	28,363			10,948		3,882			(10,607)		3,180		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2025	07/08/2027	1	304,989	156.62	11,956			4,598		1,616			(4,471)		1,338		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2027	1	56,234	157.72	2,227			1,107		346			(831)		280		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2025	09/29/2027	1	108,649	158.5	4,302			2,145		617			(1,609)		542		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	124,728	158.79	4,927			2,103		581			(1,848)		575		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2025	07/29/2027	1	459,681	158.39	18,019			7,450		2,090			(6,739)		2,091		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2025	08/26/2027	1	130,747	161.76	5,178			2,340		461			(1,936)		622		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2025	08/13/2027	1	290,680	161.76	11,511			4,997		1,006			(4,305)		1,354		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2025	08/20/2027	1	157,081	161.76	6,189			2,757		554			(2,318)		740		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2027	1	319,651	155.54	12,530			5,220		2,014			(4,692)		1,456		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2027	1	98,853	159.25	3,924			1,849		503			(1,468)		480		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/10/2027	1	71,368	160.58	2,833			1,346		316			(1,062)		347		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2027	1	61,258	157.38	2,432			1,173		389			(909)		301		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2025	08/27/2027	1	122,054	161.76	4,833			2,191		430			(1,808)		581		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2025	09/24/2027	1	51,825	157.03	2,052			1,009		343			(767)		257		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2025	09/10/2027	1	73,592	163.73	2,922			1,386		229			(1,094)		358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2025	08/27/2027	1	155,048	161.76	6,140			2,802		546			(2,302)		738		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/09/2027	1	76,803	155.9	3,003			1,166		443			(1,126)		338		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/15/2025	07/15/2027	1	570,724	152.23	22,315			8,797		5,061			(8,345)		2,535		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2027	1	1,117,603	157.76	44,145			18,677		5,809			(16,509)		5,142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2025	07/01/2027	1	670,262	157.19	26,274			9,853		3,070			(9,826)		2,904		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2025	08/12/2027	1	275,761	159.19	10,893			4,713		1,265			(4,074)		1,283		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2025	07/02/2027	1	276,718	157.38	10,875			4,110		1,248			(4,067)		1,201		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/26/2027	1	341,996	159.23	13,372			5,481		1,396			(4,994)		1,548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2025	08/13/2027	1	63,863	161.47	2,516			1,097		225			(942)		298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2025	08/06/2027	1	153,097	157.46	6,047			2,567		836			(2,262)		705		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2027	1	86,547	157.75	3,436			1,624		521			(1,285)		421		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/23/2027	1	196,098	159.23	7,667			3,124		801			(2,875)		883		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	755,072	158.46	29,599			11,953		3,336			(11,069)		3,394		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/12/2027	1	286,029	155.9	11,184			4,369		1,670			(4,177)		1,264		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/16/2027	1	328,948	161.38	12,993			5,701		1,182			(4,853)		1,540		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2025	07/23/2027	1	729,991	158.97	28,543			11,614		3,077			(10,689)		3,287		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/13/2027	1	112,420	161.38	4,441			1,938		404			(1,665)		524		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/17/2027	1	150,962	156.76	5,993			2,906		1,021			(2,247)		741		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2025	07/16/2027	1	284,878	154.87	11,139			4,425		1,895			(4,171)		1,267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2025	09/03/2027	1	84,565	159.5	3,349			1,550		403			(1,252)		407		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/09/2027	1	230,809	158.79	9,117			3,913		1,105			(3,405)		1,069		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505U$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2025	09/03/2027	1	117,366	160.72	4,659			2,169		489			(1,747)		565		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2025	09/07/2027	1	169,173	160.72	6,716			3,146		726			(2,505)		819		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/20/2027	1	83,266	156.76	3,306			1,610		563			(1,235)		411		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/13/2027	1	281,304	160.58	11,168			5,330		1,261			(4,171)		1,373		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2025	07/16/2027	1	375,044	154.16	14,702			5,816		2,700			(5,498)		1,669		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/14/2027	1	59,114	160.58	2,347			1,122		265			(875)		289		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/21/2027	1	158,994	156.76	6,312			3,078		1,075			(2,354)		785		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2025	07/30/2027	1	124,717	157.33	4,889			2,028		634			(1,828)		568		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2025	09/17/2027	1	204,571	157.14	8,101			3,922		1,328			(3,034)		1,004		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2025	07/02/2027	1	519,689	158.2	20,320			7,690		2,135			(7,609)		2,255		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2027	1	5,683	159.73	226			106		27			(85)		28		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2025	09/03/2027	1	81,570	160.95	3,230			1,501		329			(1,210)		392		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2027	1	147,479	161.76	5,825			2,577		511			(2,179)		694		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2025	09/16/2027	1	112,274	156.92	4,457			2,143		744			(1,667)		550		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/16/2027	1	594,337	154.89	23,298			9,268		3,952			(8,737)		2,644		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2025	09/24/2027	1	482,008	155.78	19,039			9,401		3,620			(7,130)		2,390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	07/30/2027	1	180,833	154.89	7,143			2,979		1,214			(2,679)		824		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/27/2027	1	133,200	157.72	5,275			2,619		819			(1,970)		663		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	08/02/2027	1	231,221	154.89	9,133			3,832		1,612			(3,411)		1,059		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505RS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/19/2027	1	368,204	154.89	14,434			5,777		2,449			(5,390)		1,647		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2025	07/09/2027	1	347,609	157.24	13,592			5,268		1,702			(5,090)		1,528		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/22/2027	1	107,224	148.8	4,257			2,442		1,693			(1,590)		574		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/29/2027	1	257,469	148.63	10,222			5,541		3,950			(3,828)		1,338		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2025	11/05/2027	1	174,073	149.66	6,928			3,833		2,524			(2,598)		912		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2027	1	154,403	154.82	6,114			3,805		1,546			(2,280)		861		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2027	1	390,578	147.79	15,506			8,555		6,633			(5,807)		2,047		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2027	1	89,405	149.95	3,558			1,982		1,276			(1,331)		471		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/26/2027	1	62,471	151.28	2,493			1,449		801			(935)		336		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2025	12/03/2027	1	103,026	149.57	4,070			2,406		1,550			(1,526)		558		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2025	12/10/2027	1	516,238	152.36	20,391			12,235		6,302			(7,636)		2,821		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/05/2027	1	55,134	159.9	2,194			1,112		286			(818)		278		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	145,697	147.73	5,755			3,423		2,574			(2,152)		794		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2025	10/15/2027	1	358,245	151.69	14,258			7,454		4,204			(5,339)		1,828		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	11/01/2027	1	292,805	148.64	11,741			6,396		4,570			(4,385)		1,527		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2027	1	55,356	151.66	2,192			1,343		719			(818)		306		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2027	1	172,134	154.46	6,851			3,520		1,549			(2,566)		870		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/15/2027	1	177,724	150.11	7,056			3,979		2,510			(2,635)		943		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/27/2027	1	907,995	154.82	35,957			22,355		9,091			(13,428)		5,058		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505W$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2025	10/01/2027	1	65,422	159.08	2,610			1,309		354			(976)		328		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2027	1	183,167	152.95	7,308			3,845		1,916			(2,726)		939		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2027	1	128,823	157.99	5,127			2,606		815			(1,917)		649		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2027	1	471,202	144.52	18,707			10,682		10,466			(7,005)		2,512		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2027	1	69,725	147.06	2,754			1,642		1,304			(1,030)		381		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/12/2027	1	124,142	150.11	4,928			2,771		1,753			(1,848)		656		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2025	11/26/2027	1	568,277	150.83	22,674			13,167		7,573			(8,480)		3,055		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2027	1	55,354	150.11	2,198			1,241		785			(820)		294		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2027	1	127,357	154.43	5,082			2,722		1,171			(1,895)		659		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2027	1	78,305	154.61	3,124			1,678		709			(1,168)		406		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2027	1	504,261	150.65	20,019			11,238		6,829			(7,497)		2,666		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2025	12/06/2027	1	94,684	149.57	3,740			2,217		1,437			(1,397)		515		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/18/2027	1	103,782	152.95	4,141			2,176		1,086			(1,546)		532		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/11/2027	1	45,523	149.86	1,812			936		626			(677)		231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/29/2027	1	70,947	151.28	2,824			1,647		910			(1,055)		383		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/04/2027	1	244,244	159.9	9,721			4,921		1,253			(3,630)		1,228		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/15/2027	1	50,840	152.95	2,029			1,062		532			(761)		259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2027	1	89,924	150.03	3,561			2,084		1,289			(1,332)		486		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2027	1	81,022	151.28	3,225			1,883		1,039			(1,203)		438		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6053$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/20/2027	1	58,019	151.66	2,298			1,406		754			(858)		321		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2027	1	627,616	154.36	24,979			13,299		5,814			(9,354)		3,231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2025	12/15/2027	1	276,656	153.75	10,956			6,622		3,023			(4,097)		1,520		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2025	12/03/2027	1	204,104	149.82	8,062			4,759		3,011			(3,019)		1,106		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2027	1	543,391	152.13	21,464			13,086		6,787			(8,038)		2,993		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/10/2027	1	228,898	152.7	9,041			5,432		2,713			(3,391)		1,251		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2027	1	128,012	154.66	5,069			3,161		1,299			(1,896)		715		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/19/2027	1	134,538	148.8	5,341			3,054		2,125			(2,003)		717		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/12/2027	1	118,063	149.86	4,699			2,430		1,623			(1,752)		600		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2027	1	62,421	154.06	2,491			1,314		592			(931)		321		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2025	11/03/2027	1	187,060	147.52	7,445			4,070		3,234			(2,784)		978		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	11/02/2027	1	250,461	148.64	10,043			5,477		3,926			(3,746)		1,308		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2025	10/01/2027	1	313,795	157.87	12,489			6,288		1,928			(4,677)		1,571		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/08/2027	1	197,278	149.86	7,852			4,040		2,685			(2,944)		997		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2025	12/07/2027	1	398,486	149.57	15,740			9,340		6,074			(5,870)		2,170		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2025	11/09/2027	1	117,360	149.66	4,671			2,596		1,717			(1,742)		618		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2027	1	205,817	153.55	8,150			5,004		2,292			(3,048)		1,140		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2027	1	117,228	146.64	4,654			2,634		2,206			(1,740)		623		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2027	1	117,952	152.7	4,659			2,810		1,406			(1,738)		648		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505X$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/15/2027	1	104,692	153.87	4,177			2,175		1,007			(1,562)		534		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/25/2027	1	59,384	154.43	2,369			1,268		546			(885)		307		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	10/29/2027	1	55,946	148.64	2,227			1,209		858			(835)		291		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/13/2027	1	61,439	152.7	2,427			1,462		732			(906)		337		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2027	1	52,262	150.9	2,085			1,080		655			(780)		266		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2026	01/05/2028	1	93,478	153.94	3,664			2,320		1,032			(1,345)		526		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2026	01/04/2028	1	270,743	150.91	10,586			6,689		3,821			(3,919)		1,521		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/16/2028	1	131,639	162.5	5,147			3,556		770			(1,608)		773		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/30/2026	03/30/2028	1	364,987	144.36	14,125			10,579		8,849			(3,555)		2,234		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2026	03/13/2028	1	212,122	147.49	8,230			5,989		4,156			(2,263)		1,278		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/15/2028	1	182,374	162.5	7,131			4,924		1,066			(2,231)		1,070		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2026	01/07/2028	1	141,711	151.76	5,555			3,533		1,886			(2,024)		799		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2026	03/14/2028	1	150,671	147.49	5,846			4,256		2,952			(1,605)		909		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2026	02/25/2028	1	577,696	162.76	22,588			15,952		3,337			(6,693)		3,424		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2026	03/03/2028	1	496,507	160.36	19,314			13,826		3,561			(5,537)		2,963		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2026	01/11/2028	1	223,838	155.86	8,752			5,614		2,154			(3,156)		1,267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2026	03/24/2028	1	996,551	145.97	38,467			28,651		21,641			(9,920)		6,066		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/21/2028	1	904,473	156.5	35,274			23,208		8,323			(12,145)		5,175		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2026	01/07/2028	1	1,378,172	155.13	53,887			34,413		13,948			(19,588)		7,769		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6059$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2026	03/15/2028	1	292,926	147.49		11,366		8,279		5,740			(3,117)		1,768		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/14/2028	2	118,673	162.5		4,582		3,175		694			(1,420)		696		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2026	02/02/2028	1	399,287	156.1		15,612		10,487		3,837			(5,133)		2,313		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2028	1	298,049	155.93		11,654		7,492		2,848			(4,167)		1,689		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2026	01/19/2028	1	213,346	156.5		8,320		5,429		1,949			(2,917)		1,218		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2026	01/28/2028	1	192,307	156.5		7,519		5,020		1,770			(2,517)		1,108		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2028	1	58,100	161.07		2,272		1,554		382			(719)		340		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2026	01/14/2028	1	597,955	156.5		23,320		15,160		5,464			(8,233)		3,396		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2026	01/10/2028	1	96,268	155.86		3,764		2,413		920			(1,359)		544		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2026	01/14/2028	1	137,210	156.5		5,365		3,464		1,254			(1,903)		779		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2026	02/23/2028	1	168,363	159.46		6,600		4,623		1,278			(1,980)		996		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2026	03/01/2028	1	205,603	162.76		8,060		5,716		1,200			(2,364)		1,225		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2026	03/29/2028	1	827,419	142.3		31,938		23,877		23,026			(8,148)		5,060		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/07/2028	1	74,556	159.04		2,900		2,084		605			(824)		447		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2026	03/10/2028	1	535,665	147.34		20,784		15,079		10,580			(5,759)		3,218		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2026	03/17/2028	1	878,347	146.49		33,992		24,990		18,467			(9,093)		5,312		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/09/2026	03/09/2028	1	240,889	157.62		9,371		6,748		2,201			(2,628)		1,446		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2026	03/28/2028	1	313,367	142.3		12,096		9,039		8,743			(3,090)		1,915		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/06/2028	1	160,770	159.04		6,254		4,490		1,304			(1,780)		962		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6059$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/16/2026	03/16/2028	1	669,898	148.35		25,992		18,968		12,327			(7,040)		4,048		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/21/2028	1	223,348	145.61		8,621		6,359		4,985			(2,285)		1,356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	03/02/2028	1	213,889	163.01		8,342		5,927		1,233			(2,419)		1,275		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/23/2026	03/23/2028	1	189,323	146.46		7,327		5,417		3,981			(1,914)		1,151		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2026	01/03/2028	1	254,908	150.91		9,967		6,293		3,581			(3,695)		1,431		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2028	1	105,308	156.5		4,118		2,726		969			(1,393)		606		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2026	01/18/2028	1	155,843	156.5		6,078		3,963		1,424			(2,134)		889		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2026	01/31/2028	1	185,865	156.5		7,267		4,868		1,698			(2,416)		1,075		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2026	02/11/2028	1	508,724	159.98		19,891		13,682		3,657			(6,276)		2,974		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/22/2028	1	202,408	162.6		7,914		5,533		1,183			(2,400)		1,196		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2026	02/04/2028	1	395,789	159.53		15,475		10,481		2,903			(5,031)		2,298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2028	1	244,187	162.16		9,548		6,492		1,461			(3,078)		1,423		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/18/2028	1	357,341	162.6		13,972		9,746		2,088			(4,261)		2,104		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2026	03/27/2028	1	141,931	142.3		5,479		4,092		3,960			(1,401)		866		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/11/2028	1	170,357	162.5		6,661		4,588		996			(2,095)		996		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2026	01/28/2028	1	105,696	156.5		4,143		2,770		973			(1,383)		609		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2026	01/07/2028	1	553,886	155.86		21,657		13,850		5,260			(7,854)		3,123		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2026	02/01/2028	1	270,446	156.5		10,602		7,107		2,489			(3,519)		1,565		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/04/2028	1	85,837	162.16		3,356		2,276		503			(1,088)		498		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6054$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2026	12/31/2027	1	701,615	150.91		27,433		17,278		9,671			(10,212)		3,925		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/21/2028	1	140,024	156.5		5,461		3,598		1,288			(1,875)		801		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2028	1	166,863	161.06		6,524		4,445		1,098			(2,082)		974		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2028	1	276,944	159.04		10,773		7,744		2,264			(3,057)		1,661		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2026	02/25/2028	1	249,595	162.76		9,809		6,937		1,442			(2,897)		1,480		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2028	1	251,203	145.61		9,696		7,156		5,607			(2,566)		1,526		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2026	02/18/2028	1	309,648	161.28		12,107		8,433		2,016			(3,704)		1,823		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/20/2028	1	296,575	145.61		11,448		8,440		6,620			(3,038)		1,799		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2026	04/21/2028	1	1,271,009	151.71		49,188		38,536		18,850			(10,796)		7,935		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2026	05/26/2028	1	847,479	147.47		32,797		27,316		17,183			(5,586)		5,451		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2026	05/19/2028	1	676,430	148.63		26,043		21,438		12,698			(4,716)		4,325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/25/2028	1	146,516	149.84		5,641		4,658		2,533			(1,007)		942		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2026	05/01/2028	1	660,337	150.46		25,555		20,317		10,796			(5,314)		4,158		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2026	06/02/2028	1	66,620	143.88		2,598		2,177		1,713			(424)		431		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2026	04/25/2028	1	437,709	149.96		16,983		13,344		7,326			(3,689)		2,742		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2026	05/08/2028	1	392,180	146.7		15,177		12,213		8,394			(3,011)		2,485		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2026	03/31/2028	1	917,573	148.52		35,510		26,792		16,557			(8,817)		5,622		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/23/2028	1	269,106	149.84		10,361		8,551		4,652			(1,854)		1,727		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2028	1	860,862	149.84		33,143		27,361		14,880			(5,923)		5,528		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605ESP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/01/2026	06/01/2028	1	229,422	145.17		8,970		7,494		5,421			(1,485)		1,483		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2026	04/06/2028	1	261,628	149.19		10,125		7,681		4,595			(2,452)		1,612		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605CSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2026	04/21/2028	1	61,666	150.81		2,386		1,862		973			(526)		385		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/08/2026	06/08/2028	1	700,969	147.98		27,338		23,100		13,974			(4,263)		4,557		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2026	06/13/2028	1	327,879	151.78		12,820		10,936		5,077			(1,927)		2,140		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605GS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2026	06/26/2028	1	305,239	153.37		11,935		10,408		4,219			(1,567)		2,013		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605CSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2026	04/28/2028	1	477,981	152.44		18,498		14,671		6,710			(3,882)		3,002		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/13/2026	04/13/2028	1	404,701	152.1		15,662		12,031		5,827			(3,642)		2,509		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605CS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2026	04/19/2028	1	283,507	153.55		11,000		8,541		3,674			(2,491)		1,767		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605CS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2026	04/20/2028	1	486,368	153.55		18,871		14,678		6,303			(4,208)		3,034		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/15/2026	06/15/2028	1	225,501	151.07		8,817		7,535		3,657			(1,291)		1,474		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ESM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2026	05/31/2028	1	216,118	147.47		8,342		6,958		4,367			(1,411)		1,396		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2026	05/15/2028	1	732,489	144.38		28,274		23,024		18,314			(5,338)		4,668		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2026	05/05/2028	1	42,303	150.63		1,637		1,309		691			(330)		267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2026	06/07/2028	1	458,813	151.42		17,894		15,096		7,242			(2,856)		2,980		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2026	04/05/2028	1	406,106	148.52		15,716		11,884		7,465			(3,876)		2,499		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2026	06/05/2028	1	946,914	151.42		36,930		31,139		14,883			(5,911)		6,141		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/11/2026	05/11/2028	1	888,678	145.28		34,392		27,740		20,921			(6,681)		5,645		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2026	05/16/2028	1	452,878	144.38		17,481		14,239		11,323			(3,296)		2,889		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605C8Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2026	05/02/2028	1	325,988	150.46		12,616		10,034		5,351			(2,620)		2,055		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2026	04/12/2028	1	172,028	151.28		6,675		5,118		2,627			(1,575)		1,065		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D8E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2026	05/09/2028	1	122,915	146.7		4,757		3,829		2,631			(942)		779		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2026	04/07/2028	1	465,178	152.28		18,049		13,792		6,568			(4,308)		2,868		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2026	06/12/2028	1	798,730	151.78		31,230		26,634		12,367			(4,700)		5,209		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D8Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2026	05/19/2028	1	80,439	148.23		3,097		2,535		1,552			(564)		514		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2026	04/17/2028	1	309,788	153.55		12,020		9,325		4,015			(2,730)		1,927		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/04/2026	05/04/2028	1	242,732	148.54		9,394		7,487		4,559			(1,915)		1,533		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2026	04/13/2028	1	746,656	152.11		28,896		22,350		10,750			(6,629)		4,628		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ES/ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2026	06/02/2028	1	1,150,341	148.68		44,978		37,844		21,587			(7,280)		7,442		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2026	06/16/2028	1	1,274,257	149.13		49,569		42,722		23,584			(7,072)		8,337		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2026	04/18/2028	1	507,668	153.55		19,698		15,287		6,579			(4,467)		3,161		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2026	06/21/2028	1	356,320	149.13		13,861		11,960		6,571			(1,964)		2,341		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/18/2026	05/18/2028	1	986,752	147.56		38,089		31,087		19,928			(7,034)		6,305		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605CSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/27/2026	04/27/2028	1	326,666	150		12,675		9,980		5,444			(2,705)		2,050		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2026	06/14/2028	1	415,605	151.78		16,250		13,865		6,435			(2,439)		2,715		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2026	05/12/2028	1	479,695	146.07		18,516		15,043		10,738			(3,531)		3,049		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2026	05/10/2028	1	291,366	146.7		11,276		9,079		6,237			(2,231)		1,849		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ES/N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2026	05/30/2028	1	375,389	147.47		14,490		12,082		7,586			(2,455)		2,422		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605C$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2026	05/03/2028	1	349,612	150.46		13,530		10,765		5,739			(2,806)		2,205		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2026	04/24/2028	1	348,017	149.96		13,503		10,606		5,825			(2,937)		2,178		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2026	06/22/2028	1	470,904	148.98		18,365		15,871		8,787			(2,512)		3,096		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2026	04/04/2028	1	208,798	148.52		8,080		6,107		3,838			(1,995)		1,284		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2026	04/26/2028	1	286,515	149.96		11,117		8,738		4,796			(2,411)		1,796		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2026	04/11/2028	1	155,511	151.28		6,034		4,625		2,375			(1,426)		962		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2026	05/17/2028	1	966,661	144.38		37,313		30,403		24,103			(7,025)		6,171		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2026	06/06/2028	1	227,812	151.42		8,885		7,493		3,581			(1,420)		1,479		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/22/2028	1	329,079	149.84		12,670		10,453		5,688			(2,270)		2,110		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2026	04/10/2028	1	325,736	151.28		12,639		9,683		4,974			(2,991)		2,014		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2026	05/05/2028	1	750,728	149.33		29,053		23,323		13,423			(5,819)		4,744		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2026	04/03/2028	1	290,131	148.52		11,228		8,483		5,313			(2,776)		1,782		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605G$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2026	06/27/2028	1	69,569	153.37		2,720		2,373		962			(357)		459		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2026	06/20/2028	1	423,398	149.13		16,470		14,208		7,836			(2,337)		2,779		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605G$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2026	06/23/2028	1	1,447,581	152.38		56,456		49,136		21,470			(7,512)		9,524		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605G$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2026	06/28/2028	1	538,937	153.37		21,072		18,384		7,450			(2,760)		3,560		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2026	06/09/2028	1	811,586	150.92		31,571		26,868		13,283			(4,807)		5,280		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605G$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/29/2026	06/29/2028	1	666,912	153.37		26,076		22,785		9,219			(3,317)		4,409		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605G$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2026	07/12/2028	1	132,654	158.33		5,213		4,648		1,341			(583)		886		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605KSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/21/2026	09/21/2028	1	498,371	145.68		19,387		19,174		11,871			(239)		3,505		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2026	09/06/2028	1	433,719	155.89		17,002		16,488		5,398			(603)		3,018		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2026	08/24/2028	1	473,229	162.62		18,551		17,635		3,667			(939)		3,263		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2026	09/07/2028	1	365,358	155.89		14,322		13,890		4,547			(507)		2,544		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2026	09/18/2028	1	192,439	145.88		7,486		7,393		4,525			(123)		1,350		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2026	09/01/2028	1	52,706	158.84		2,066		2,000		531			(77)		365		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605GSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2026	06/30/2028	1	42,485	154.65		1,670		1,463		538			(208)		281		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051S3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2026	08/02/2028	1	538,709	158.49		21,225		19,536		5,404			(1,766)		3,655		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605GSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2026	07/10/2028	1	355,964	158.33		13,989		12,469		3,597			(1,569)		2,373		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2026	08/28/2028	1	702,144	158.92		27,524		26,388		6,981			(1,243)		4,855		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605LS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2026	09/25/2028	1	292,063	141.14		11,332		11,301		9,105			(78)		2,060		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605GSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2026	06/30/2028	1	1,355,336	158.49		53,265		46,873		13,350			(6,576)		8,966		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051SV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2026	08/15/2028	1	374,812	164.01		14,730		13,840		2,628			(946)		2,567		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/17/2026	08/17/2028	1	350,173	159.83		13,762		12,950		3,286			(828)		2,402		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051SO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2026	08/11/2028	1	957,898	163.05		37,645		35,309		7,167			(2,479)		6,542		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2026	08/18/2028	1	1,819,920	160.38		71,341		67,602		16,454			(4,012)		12,493		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2026	07/21/2028	1	1,114,403	158.43		43,573		39,607		11,184			(4,124)		7,493		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2026	07/26/2028	1	527,886	158.49		20,693		18,848		5,262			(1,920)		3,563		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2026	09/15/2028	1	1,383,114	146.95		53,803		53,061		30,496			(959)		9,686		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605I9F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2026	08/07/2028	1	344,638	160.65		13,510		12,562		3,025			(998)		2,347		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605H9N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2026	07/24/2028	1	530,582	158.49		20,799		18,939		5,289			(1,935)		3,575		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605GSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/13/2026	07/13/2028	1	784,856	158.49		30,845		27,545		7,824			(3,333)		5,245		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/20/2026	07/20/2028	1	392,987	158.49		15,444		13,940		3,918			(1,521)		2,640		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2026	07/14/2028	1	913,472	158.49		35,899		32,285		9,106			(3,743)		6,109		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605GSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2026	07/11/2028	1	165,738	158.33		6,514		5,807		1,675			(730)		1,106		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2026	07/28/2028	1	1,280,525	158.49		50,197		46,112		12,765			(4,269)		8,655		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2026	08/29/2028	1	381,240	158.92		14,945		14,329		3,790			(674)		2,638		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2026	09/11/2028	1	355,062	149.75		13,847		13,543		6,591			(360)		2,480		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051SU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2026	08/16/2028	1	407,206	164.01		16,003		15,037		2,855			(1,026)		2,791		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605LS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2026	09/26/2028	1	524,245	141.14		20,341		20,285		16,306			(139)		3,699		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2026	09/05/2028	1	93,698	155.89		3,673		3,562		1,166			(130)		652		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2026	08/30/2028	1	300,824	158.92		11,792		11,307		2,991			(531)		2,083		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2026	09/19/2028	1	424,101	145.88		16,498		16,294		9,971			(270)		2,978		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2026	08/23/2028	1	424,326	160.47		16,634		15,789		3,808			(908)		2,923		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051ST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2026	08/14/2028	1	514,461	164.01		20,218		18,995		3,607			(1,300)		3,521		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2026	09/12/2028	1	172,662	149.75		6,734		6,586		3,205			(175)		1,207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2026	09/22/2028	1	1,477,390	140.09		57,175		56,938		49,037			(471)		10,397		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051SH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2026	08/09/2028	1	582,029	160.65		22,816		21,219		5,144			(1,681)		3,969		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605JS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2026	08/22/2028	1	454,207	160.47		17,805		16,900		4,076			(973)		3,127		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605IS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2026	07/31/2028	1	402,564	158.49		15,781		14,522		4,013			(1,317)		2,727		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/31/2026	08/31/2028	1	675,360	156.52		26,407		25,356		7,896			(1,084)		4,680		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605GSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/06/2026	07/06/2028	1	720,641	158.43		28,393		25,083		7,141			(3,340)		4,790		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605G3J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2026	07/03/2028	1	81,315	158.49		3,196		2,814		795			(393)		539		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605GSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2026	07/07/2028	1	1,388,279	157.81		54,559		48,539		14,427			(6,212)		9,235		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/27/2026	07/27/2028	1	523,673	158.49		20,528		18,726		5,220			(1,825)		3,537		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/14/2026	09/14/2028	1	669,914	149.87		26,127		25,589		12,337			(572)		4,688		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2026	09/01/2028	1	1,066,219	155.89		41,796		40,524		13,064			(1,493)		7,393		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605LS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2026	09/27/2028	1	421,936	141.14		16,371		16,326		13,124			(112)		2,979		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2026	08/25/2028	1	584,076	158.59		22,896		21,917		5,966			(1,068)		4,030		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2026	07/19/2028	1	386,071	158.49		15,173		13,674		3,873			(1,552)		2,592		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2026	09/20/2028	1	674,520	145.88		26,239		25,915		15,859			(430)		4,740		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605IS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2026	08/01/2028	1	487,869	158.49		19,173		17,646		4,894			(1,598)		3,307		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2026	07/18/2028	1	441,598	158.49		17,355		15,638		4,430			(1,778)		2,962		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ISG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2026	08/08/2028	1	371,579	160.65		14,566		13,545		3,284			(1,075)		2,532		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2026	09/08/2028	1	1,370,078	149.28		53,433		52,180		26,157			(1,466)		9,548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605IS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/03/2026	08/03/2028	1	375,415	159.4		14,716		13,566		3,556			(1,168)		2,549		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ISK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/10/2026	08/10/2028	1	91,725	160.46		3,596		3,349		823			(251)		626		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605JS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2026	08/21/2028	1	290,274	160.47		11,379		10,800		2,605			(623)		1,997		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2026	09/13/2028	1	664,378	149.75		25,911		25,342		12,333			(672)		4,646		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2026	07/25/2028	1	226,661	158.49		8,885		8,092		2,260			(825)		1,529		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2026	07/17/2028	1	243,147	158.49		9,556		8,609		2,439			(980)		1,630		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051SA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2026	08/04/2028	1	661,163	160.23		25,918		24,059		5,942			(1,955)		4,492		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605GSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2026	07/05/2028	1	566,580	158.49		22,267		19,613		5,938			(2,730)		3,763		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605LS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/28/2026	09/28/2028	1	290,381	139.7		11,267		11,251		9,811			(31)		2,052		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050SD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	197,817	183.74	7,339			877		990			(5,504)		343		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051S6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2025	11/25/2026	1	485,946	183.95	18,029			2,739		3,249			(13,484)		952		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505XS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2026	1	430,818	193.37	15,983			264		6			(11,955)		298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	10/30/2026	1	209,331	181.98	7,745			624		1,323			(5,809)		300		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/24/2025	12/24/2026	1	196,657	189.5	7,296			1,702		830			(5,457)		475		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505XSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	58,488	184.65	2,170			72		98			(1,623)		55		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050SR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2025	11/19/2026	1	194,522	178.04	7,217			974		2,808			(5,398)		360		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050SK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	51,269	179.49	1,902			246		566			(1,423)		93		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053S4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	63,072	185.62	2,340			522		455			(1,741)		149		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2025	11/06/2026	1	171,186	183.18	6,351			637		916			(4,763)		273		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053SD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/23/2025	12/23/2026	1	279,335	187.92	10,363			2,376		1,486			(7,751)		670		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505YSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	50,914	188.91	1,894			115		65			(1,417)		64		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505X$// ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2025	10/16/2026	1	51,865	185.66	1,924			80		95			(1,439)		54		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2026	1	72,240	183.57	2,673			464		559			(1,999)		151		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	1	363,703	189.25	13,530			745		404			(10,119)		436		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	304,289	187.21	11,289			470		390			(8,467)		319		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	112,175	192.16	4,162			80		6			(3,113)		83		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/15/2026	1	267,925	188.34	9,940			383		228			(7,435)		272		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	184,031	195.66	6,828			19					(5,121)		68		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$// ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2025	10/28/2026	1	341,967	186.33	12,721			946		881			(9,515)		474		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/04/2025	11/04/2026	1	166,987	181.67	6,195			580		1,167			(4,634)		259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG60518B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2025	11/27/2026	1	41,242	184.61	1,534			242		255			(1,144)		82		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	1	36,421	183.54	1,351			149		187			(1,011)		61		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	140,671	189.23	5,233			375		186			(3,914)		191		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2025	10/02/2026	1	206,370	193.16	7,656			21					(5,727)		76		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	203,907	186.18	7,565			1,635		1,270			(5,658)		474		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2025	11/05/2026	1	99,671	181.82	3,698			357		685			(2,766)		157		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2025	11/03/2026	1	97,468	180.59	3,616			329		815			(2,705)		149		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2025	12/11/2026	1	121,602	186.48	4,499			885		619			(3,365)		270		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	56,425	180.81	2,088			391		665			(1,562)		123		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$// ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	111,243	186.9	4,089			875		601			(3,067)		257		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6051$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2025	12/04/2026	1	250,685	183.08	9,275			1,649		2,095			(6,957)		529		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	132,544	176.9	4,917			681		2,278			(3,678)		248		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2025	12/15/2026	1	285,416	188.17	10,617			2,194		1,168			(7,941)		651		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/16/2025	12/16/2026	1	228,549	185.72	8,456			1,770		1,440			(6,325)		525		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	170,282	180.86	6,317			630		1,384			(4,725)		271		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2025	11/13/2026	1	76,324	184.39	2,832			337		335			(2,118)		132		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2025	11/24/2026	1	270,498	180.82	10,035			1,493		2,872			(7,506)		525		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	1	65,137	185.62	2,417			280		225			(1,807)		112		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2025	10/09/2026	1	66,351	189.02	2,462			55		11			(1,841)		52		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	1	88,534	193.31	3,285			45		1			(2,457)		57		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2026	1	138,185	180.31	5,127			395		1,173			(3,834)		195		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/14/2025	10/14/2026	1	186,793	189.38	6,930			248		99			(5,183)		183		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	73,749	189	2,743			159		90			(2,052)		91		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	233,958	189	8,680			530		297			(6,510)		294		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2025	10/01/2026	1	178,200	194.61	6,611								(4,945)		47		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	92,655	188.55	3,447			180		113			(2,578)		108		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2025	11/25/2026	1	185,776	184.61	6,892			1,056		1,117			(5,169)		364		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	158,602	189.28	5,884			1,443		737			(4,401)		394		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	145,385	182.64	5,379			1,037		1,337			(4,023)		321		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6050$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	457,263	179.63	16,964			2,243		5,091			(12,688)		838		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	85,752	181.98	3,181			256		542			(2,380)		123		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	263,839	182.13	9,762			1,356		2,115			(7,322)		493		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	302,704	189.48	11,200			2,621		1,278			(8,423)		730		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2025	12/31/2026	1	234,091	184.15	8,685			2,195		2,237			(6,496)		588		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	204,089	185.27	7,572			855		749			(5,663)		346		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	221,591	179.99	8,199			1,558		2,930			(6,132)		485		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	116,684	185.62	4,317			935		792			(3,238)		271		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	207,783	186.88	7,688			1,516		990			(5,766)		461		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	1	59,288	183.64	2,194			369		446			(1,641)		122		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	131,959	183.4	4,896			109		158			(3,672)		104		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/30/2025	12/30/2026	1	87,267	188.74	3,238			805		439			(2,422)		218		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2025	12/04/2026	1	97,016	183.39	3,590			636		778			(2,685)		205		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	149,131	187.94	5,533			1,250		778			(4,138)		356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	1	212,156	182.8	7,850			1,341		1,834			(5,871)		441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2026	03/29/2027	1	57,751	180.97		2,108		1,039		1,162			(1,074)		203		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2026	01/08/2027	1	113,851	189.86		4,178		1,146		510			(3,034)		298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	145,838	192.46		5,338		1,675		568			(3,666)		408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2026	01/07/2027	1	221,545	185.76		8,131		2,195		1,777			(5,925)		577		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6058$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2026	02/23/2027	1	166,437	197.25		6,125		2,447		473			(3,675)		526		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2027	1	85,406	202.05		3,134		1,364		139			(1,776)		282		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2026	03/25/2027	1	192,142	186.08		7,032		3,390		2,427			(3,641)		667		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2026	02/05/2027	1	144,453	197.71		5,316		1,870		292			(3,452)		428		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/11/2027	1	185,507	192.47		6,808		3,020		1,070			(3,786)		618		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2026	02/01/2027	1	82,961	193.95		3,045		1,032		291			(2,016)		242		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2026	01/05/2027	1	96,641	188.4		3,547		938		533			(2,604)		249		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	1	123,289	193.47		4,525		1,458		440			(3,062)		351		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2026	03/19/2027	1	52,936	186.25		1,937		907		631			(1,035)		181		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2026	01/15/2027	1	291,289	193.97		10,661		3,148		736			(7,527)		789		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2026	02/24/2027	1	261,000	199.87		9,605		3,863		522			(5,737)		828		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2026	01/29/2027	1	166,106	192.04		6,096		2,026		744			(4,075)		478		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2026	01/15/2027	1	135,970	193.5		4,990		1,469		372			(3,527)		368		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	427,805	192.7		15,700		4,915		1,621			(10,797)		1,195		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/04/2026	02/04/2027	1	490,635	199.17		18,055		6,267		788			(11,773)		1,447		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2026	03/18/2027	1	185,277	186.41		6,781		3,138		2,157			(3,641)		630		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2026	02/19/2027	1	162,114	199.48		5,966		2,330		301			(3,645)		506		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/16/2027	1	194,404	200.31		7,154		2,720		272			(4,452)		600		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/19/2027	1	322,705	201.12		11,876		4,651		465			(7,243)		1,006		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6054$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2026	01/11/2027	1	84,457	190.77		3,100		871		336			(2,230)		224		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/17/2027	1	37,627	200.31		1,392		533		56			(858)		117		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/19/2027	1	70,801	185.13		2,584		1,213		941			(1,377)		242		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2026	12/31/2026	1	159,816	184.68		5,865		1,487		1,428			(4,379)		401		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2026	01/06/2027	1	126,486	191.23		4,642		1,240		456			(3,396)		328		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2026	01/13/2027	1	153,878	190.8		5,647		1,618		613			(4,023)		413		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2026	01/28/2027	1	212,455	191		7,797		2,556		1,079			(5,234)		609		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2026	02/03/2027	1	100,393	193.97		3,694		1,272		352			(2,419)		295		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2027	1	79,382	200.31		2,921		1,046		111			(1,879)		238		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2026	03/25/2027	1	162,086	185.63		5,916		2,876		2,130			(3,056)		563		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2026	01/21/2027	1	262,725	192.81		9,642		2,975		954			(6,657)		731		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/12/2027	1	454,453	200.31		16,724		6,242		635			(10,521)		1,382		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/22/2027	1	82,925	201.12		3,052		1,211		132			(1,846)		261		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/27/2027	1	169,577	193.45		6,223		2,023		614			(4,194)		484		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2026	02/12/2027	1	309,790	198.37		11,400		4,243		593			(7,184)		942		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2026	01/29/2027	1	209,662	193.95		7,674		2,558		713			(5,123)		604		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2027	1	132,992	199.71		4,894		1,793		206			(3,097)		403		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	238,195	200.31		8,766		3,092		321			(5,683)		705		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2026	03/15/2027	1	179,763	187.52		6,579		2,991		1,793			(3,603)		606		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6054$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2026	01/08/2027	1	264,222	190.77		9,671		2,659		1,039			(7,014)		692		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2026	01/14/2027	1	351,421	192.61		12,897		3,731		1,058			(9,152)		947		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2026	02/26/2027	1	346,950	206.99		12,768		5,249		235			(7,541)		1,108		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/23/2026	03/23/2027	1	51,844	186.21		1,897		904		640			(993)		179		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2026	03/03/2027	1	106,089	205.81		3,893		1,641		93			(2,251)		345		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2026	03/04/2027	1	181,969	206.62		6,678		2,833		141			(3,842)		593		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2026	02/25/2027	1	206,463	200.77		7,598		3,077		370			(4,517)		657		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2026	03/25/2027	1	268,850	180.97		9,813		4,784		5,363			(5,055)		933		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2026	02/26/2027	1	74,337	205.63		2,736		1,122		65			(1,619)		237		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2026	03/12/2027	1	121,511	187.52		4,447		2,001		1,205			(2,456)		406		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/05/2027	1	234,405	202.05		8,603		3,704		383			(4,916)		766		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2026	01/20/2027	1	142,356	190.89		5,224		1,598		671			(3,621)		394		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/10/2026	02/10/2027	1	72,164	200.31		2,656		966		101			(1,688)		218		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2026	02/02/2027	1	66,216	193.49		2,437		832		246			(1,602)		194		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2026	03/01/2027	1	181,150	206.99		6,666		2,773		131			(3,905)		584		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2027	1	104,075	199.58		3,830		1,382		162			(2,445)		313		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2026	02/18/2027	1	336,385	200.41		12,379		4,774		520			(7,597)		1,045		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2026	03/12/2027	1	105,068	187.31		3,856		1,730		1,066			(2,134)		351		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/09/2026	03/09/2027	1	152,051	200.24		5,580		2,444		327			(3,134)		503		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6058U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2026	03/05/2027	1	137,182	203.84		5,035		2,162		168			(2,883)		448		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2027	1	63,222	185.13		2,308		1,093		861			(1,220)		218		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2026	04/15/2027	1	159,695	193.59		5,861		3,165		1,015			(2,698)		587		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2026	04/22/2027	1	94,980	191.94		3,486		1,949		772			(1,538)		355		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2026	04/23/2027	1	192,330	190.85		7,059		4,000		1,743			(3,083)		721		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	127,129	194.02		4,666		2,727		871			(1,956)		484		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2026	04/30/2027	1	186,470	191.45		6,825		4,000		1,636			(2,850)		711		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2026	06/04/2027	1	158,928	192.41		5,864		4,007		1,454			(1,885)		654		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605G$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2026	06/28/2027	1	66,750	197.18		2,463		1,832		447			(644)		288		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2026	06/11/2027	1	144,066	192.87		5,316		3,736		1,270			(1,606)		601		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2026	05/14/2027	1	63,025	185.68		2,307		1,438		933			(878)		248		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2026	05/07/2027	1	107,133	189.87		3,932		2,374		1,100			(1,573)		415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2026	06/17/2027	1	86,102	189.48		3,169		2,286		1,041			(905)		363		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2026	06/17/2027	1	174,156	190.02		6,444		4,636		2,016			(1,854)		735		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2026	06/07/2027	1	93,270	192.41		3,442		2,361		853			(1,097)		386		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2026	06/04/2027	1	91,594	188.8		3,389		2,309		1,135			(1,096)		377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2026	04/12/2027	1	92,687	192.45		3,402		1,809		650			(1,603)		338		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605F$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2026	06/11/2027	1	99,378	191.77		3,667		2,570		964			(1,115)		415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2026	04/19/2027	1	28,709	197.36		1,054		581		131			(477)		107		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605ESE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2026	05/27/2027	1	67,723	188.5		2,479		1,625		851			(856)		274		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2026	05/13/2027	1	343,672	184.84		12,578		7,762		5,448			(4,825)		1,349		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2026	04/29/2027	1	156,283	190.13		5,736		3,318		1,545			(2,420)		594		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2026	04/05/2027	1	67,132	188.88		2,464		1,259		668			(1,212)		240		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2026	05/07/2027	1	113,630	186.51		4,159		2,518		1,566			(1,657)		440		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	215,043	193.09		7,892		4,109		1,403			(3,784)		776		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2026	04/06/2027	1	45,194	189.73		1,659		854		414			(804)		162		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ES6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	197,074	190.52		7,193		4,649		2,038			(2,589)		787		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ESR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2026	06/03/2027	1	133,423	182.69		4,937		3,332		2,666			(1,609)		548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2026	04/16/2027	1	71,045	197.36		2,607		1,427		310			(1,189)		262		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2026	04/02/2027	1	239,933	188.88		8,806		4,464		2,376			(4,367)		852		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ES0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2026	05/21/2027	1	145,507	188.96		5,326		3,432		1,725			(1,926)		581		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2026	04/16/2027	1	217,399	193.55		7,979		4,354		1,415			(3,650)		801		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ES7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	106,275	190.52		3,879		2,518		1,116			(1,385)		427		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2026	06/14/2027	1	87,575	192.87		3,232		2,279		772			(969)		367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605C$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2026	04/26/2027	1	87,845	190.85		3,224		1,838		806			(1,397)		332		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	100,757	187.82		3,698		1,854		1,100			(1,844)		357		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605D$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2026	05/17/2027	1	170,857	183.56		6,253		3,928		3,072			(2,351)		677		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2026	05/28/2027	1	250,664	189.06		9,174		6,074		3,010			(3,142)		1,016		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605DSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2026	05/10/2027	1	170,961	186.51		6,257		3,809		2,356			(2,472)		667		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2026	06/24/2027	1	71,499	192.89		2,638		1,933		678			(708)		306		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605CSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2026	05/03/2027	1	84,914	191.45		3,108		1,832		750			(1,287)		326		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2026	04/09/2027	1	73,493	193.72		2,697		1,420		451			(1,286)		266		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2026	05/20/2027	1	160,187	188.44		5,863		3,731		1,972			(2,136)		639		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2026	06/21/2027	1	126,039	189.48		4,638		3,360		1,556			(1,311)		536		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2026	06/10/2027	1	286,518	191.31		10,573		7,340		2,890			(3,244)		1,193		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ESO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/01/2026	06/01/2027	1	88,866	184.37		3,288		2,201		1,562			(1,090)		363		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605GS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2026	06/25/2027	1	209,944	197.18		7,747		5,746		1,384			(2,043)		899		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2026	05/06/2027	1	233,727	191.49		8,578		5,128		2,063			(3,455)		903		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2026	04/09/2027	1	144,497	192.45		5,289		2,791		1,014			(2,514)		523		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ESK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2026	05/28/2027	1	256,563	187.2		9,390		6,234		3,591			(3,199)		1,040		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2026	06/25/2027	1	90,583	193.43		3,343		2,472		824			(888)		388		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2026	05/14/2027	1	121,872	183.56		4,461		2,788		2,144			(1,691)		479		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2026	07/16/2027	1	114,122	203.54		4,257		3,396		454			(886)		508		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2026	07/23/2027	1	29,514	200.19		1,098		897		168			(208)		133		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2026	08/25/2027	1	65,300	204.53		2,423		2,189		291			(239)		310		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605GSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2026	07/02/2027	1	99,363	199.65		3,706		2,813		538			(914)		431		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2026	07/16/2027	1	80,988	202		3,013		2,410		373			(621)		360		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605I$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2026	08/09/2027	1	81,691	207.63		3,023		2,598		252			(445)		378		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2026	08/27/2027	1	76,004	200.78		2,820		2,578		462			(263)		362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2026	07/29/2027	1	178,065	207.63		6,624		5,493		540			(1,143)		810		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2026	07/23/2027	1	72,567	204.52		2,692		2,206		284			(503)		327		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605I$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2026	08/12/2027	1	149,035	207.63		5,529		4,798		459			(742)		693		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2026	08/27/2027	1	415,480	201.2		15,373		14,092		2,457			(1,394)		1,978		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605LS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2026	09/24/2027	1	294,495	178.87		10,837		10,777		8,595			(149)		1,460		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2026	07/22/2027	1	167,527	200.69		6,232		5,047		910			(1,195)		753		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2026	09/09/2027	1	314,677	190.01		11,643		11,002		4,356			(670)		1,527		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605LS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2026	09/27/2027	1	80,489	178.87		2,962		2,946		2,349			(40)		401		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2026	09/13/2027	1	105,480	189.55		3,892		3,721		1,508			(202)		515		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605G$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2026	07/09/2027	1	256,517	199.65		9,542		7,448		1,400			(2,150)		1,127		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2026	08/20/2027	1	116,962	202.98		4,339		3,883		570			(487)		551		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605GST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2026	07/12/2027	1	128,892	199.65		4,795		3,751		704			(1,071)		569		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2026	09/24/2027	1	88,795	177.53		3,268		3,241		2,791			(54)		440		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605I$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2026	08/05/2027	1	189,623	207.63		7,035		5,969		584			(1,079)		872		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605G$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2026	07/01/2027	1	260,737	196.34		9,725		7,314		1,886			(2,425)		1,130		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2026	07/26/2027	1	44,603	204.52		1,655		1,358		177			(307)		202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605I$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2026	08/02/2027	1	113,135	207.1		4,209		3,536		361			(700)		518		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605JS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2026	08/20/2027	1	339,432	203.1		12,559		11,268		1,638			(1,380)		1,599		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ISR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2026	08/13/2027	1	280,938	207.63		10,423		9,149		866			(1,346)		1,309		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605L8C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2026	09/30/2027	1	243,542	173.93		8,987		8,987		8,948					1,218		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2026	09/16/2027	1	183,732	185.72		6,780		6,537		3,443			(260)		901		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2026	09/20/2027	1	58,433	184.8		2,150		2,097		1,183			(70)		288		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2026	07/30/2027	1	59,942	207.35		2,230		1,865		185			(379)		273		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605IS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2026	07/30/2027	1	159,504	207.1		5,934		4,978		508			(994)		727		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2026	09/22/2027	1	55,091	183.66		2,033		1,994		1,209			(45)		272		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2026	09/10/2027	1	123,262	188.95		4,561		4,346		1,840			(250)		599		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2026	09/03/2027	1	195,259	197.44		7,205		6,764		1,563			(515)		939		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ISS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2026	08/16/2027	1	108,394	207.63		4,011		3,524		334			(514)		507		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2026	09/23/2027	1	283,428	180.65		10,430		10,258		7,468			(200)		1,403		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2026	08/26/2027	1	228,549	204.97		8,456		7,664		981			(811)		1,087		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2026	07/19/2027	1	43,533	202		1,619		1,298		207			(331)		195		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ISZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2026	08/19/2027	1	97,066	205.54		3,601		3,194		378			(414)		457		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2026	09/10/2027	1	306,719	189.55		11,318		10,815		4,385			(591)		1,491		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2026	08/23/2027	1	82,251	203.1		3,043		2,733		409			(332)		389		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/02/2026	09/02/2027	1	87,553	198.14		3,239		2,999		667			(249)		421		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2026	09/03/2027	1	343,466	201.24		12,708		11,896		2,048			(940)		1,653		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605HS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/15/2026	07/15/2027	1	122,058	199.9		4,553		3,600		666			(960)		542		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605G$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	92,617	199.65		3,445		2,658		506			(793)		406		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605K$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2026	09/17/2027	1	221,444	184.8		8,149		7,945		4,458			(269)		1,087		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ISE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2026	08/06/2027	1	153,492	207.63		5,679		4,875		473			(843)		707		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605LSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2026	09/29/2027	1	84,977	176.63		3,127		3,127		2,774			(9)		424		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2026	08/30/2027	1	161,893	201.2		5,990		5,495		966			(539)		774		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2024	11/18/2026	1	50,810	221.99	2,017			133					(754)		93		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2024	11/13/2026	1	110,757	223.78	4,397			260					(1,644)		192		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2026	1	59,811	218.91	2,434			215					(913)		126		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/24/2026	1	72,833	196.38	2,935			341		93			(1,102)		176		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2026	1	67,520	194.47	2,728			292		101			(1,020)		157		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2026	1	52,767	218.59	2,079			23					(780)		41		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2026	1	64,417	204.5	2,602			275		9			(973)		149		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/14/2026	1	10,290	210.05	417			42					(156)		23		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2024	12/10/2026	1	79,357	216.54	3,222			310					(1,205)		175		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/23/2026	1	60,728	217.45	2,387			72					(894)		76		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2024	12/31/2026	1	241,441	195.53	9,754			1,221		407			(3,648)		606		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2024	12/02/2026	1	30,141	227.08	1,224			104					(458)		63		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/13/2026	1	59,729	221.23	2,365			140					(887)		104		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505A$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/11/2026	1	15,605	210.05	632			62					(237)		35		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/18/2026	1	227,415	195.79	9,165			987		267			(3,437)		529		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2024	12/24/2026	1	281,361	197.14	11,339			1,316		314			(4,252)		679		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/28/2026	1	15,970	196.38	644			78		22			(240)		39		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/21/2026	1	181,732	195.79	7,324			816		241			(2,735)		431		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2024	12/11/2026	1	64,519	211.26	2,613			256					(979)		143		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2027	1	106,385	202.89	4,192			852		142			(1,568)		340		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/13/2027	1	50,822	192.72	1,997			285		150			(747)		136		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/22/2027	1	92,409	199.01	3,641			568		130			(1,365)		258		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2025	02/12/2027	1	464,706	199.83	18,170			3,363		698			(6,804)		1,413		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/05/2027	1	130,831	196.47	5,129			900		326			(1,923)		387		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/26/2027	1	74,389	203.02	2,924			597		95			(1,095)		238		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/29/2027	1	76,179	198.74	3,001			497		126			(1,126)		219		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	406,027	202.12	15,916			3,153		562			(5,944)		1,280		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2025	03/12/2027	1	304,009	198.85	11,887			2,645		795			(4,445)		1,016		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/05/2027	1	203,232	202.32	7,946			1,699		311			(2,976)		664		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2027	1	136,510	203.55	5,338			1,136		174			(1,996)		446		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	250,458	198.75	9,793			2,411		844			(3,657)		879		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/12/2027	1	173,143	200.18	6,787			1,519		381			(2,545)		579		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505I$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2025	03/25/2027	1	125,429	202.13	4,904			1,185		267			(1,839)		435		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	1	172,136	198.74	6,782			1,147		294			(2,533)		502		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2027	1	630,241	196.57	24,768			4,287		1,539			(9,263)		1,859		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	375,973	199.01	14,813			2,364		567			(5,532)		1,064		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2025	02/05/2027	1	157,235	198.07	6,179			1,078		302			(2,311)		466		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2027	1	699,744	198.98	27,430			5,275		1,336			(10,258)		2,175		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2027	1	106,395	202.24	4,160			966		200			(1,556)		363		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2027	1	161,917	196.26	6,380			929		281			(2,386)		438		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2027	1	164,740	194.47	6,491			874		347			(2,427)		429		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/05/2027	1	88,867	204.41	3,475			744		100			(1,303)		290		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/15/2027	1	309,955	198.34	12,181			1,786		359			(4,568)		839		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/09/2027	1	55,304	196.47	2,168			390		138			(809)		166		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2025	02/05/2027	1	87,900	197.78	3,446			604		178			(1,290)		260		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2027	1	743,755	201.62	29,081			6,711		1,512			(10,875)		2,530		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2027	1	457,366	201.78	17,929			4,310		1,020			(6,705)		1,588		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2027	1	199,068	200.84	7,803			1,511		297			(2,918)		621		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/11/2027	1	127,016	188.3	4,992			700		728			(1,864)		337		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/08/2027	1	455,059	196.47	17,838			3,190		1,135			(6,662)		1,363		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2027	1	375,068	199.45	14,815			2,422		545			(5,540)		1,075		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505C$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	12/31/2026	1	71,027	195.67	2,798			352		116			(1,051)		178		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2025	03/19/2027	1	174,753	201.23	6,833			1,593		382			(2,559)		596		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2025	03/03/2027	1	42,343	205.29	1,656			348		41			(619)		138		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	659,948	200.22	25,870			5,721		1,417			(9,675)		2,198		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2027	1	356,305	196.5	13,967			2,571		907			(5,223)		1,083		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/08/2027	1	264,641	188.3	10,400			1,422		1,490			(3,900)		693		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/29/2027	1	65,573	201.15	2,584			428		72			(968)		189		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	12/31/2026	1	16,619	194.8	655			82		32			(246)		42		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	03/01/2027	1	194,918	205.29	7,680			1,595		180			(2,868)		629		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2027	1	273,976	202.12	10,740			2,092		339			(4,027)		854		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2027	1	4,662	200.18	182			42		11			(68)		16		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/15/2027	1	444,992	200.18	17,399			3,949		978			(6,498)		1,500		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	258,175	202.38	10,120			1,968		306			(3,790)		805		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/22/2027	1	42,374	198.88	1,670			260		62			(625)		118		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2027	1	537,172	198.31	21,165			3,285		840			(7,915)		1,501		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2027	1	268,119	198.08	10,591			1,746		487			(3,961)		772		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/25/2027	1	298,676	202.32	11,678			2,811		620			(4,373)		1,037		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	507,306	197.39	19,937			3,695		1,131			(7,476)		1,543		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2027	1	1,039,365	199.01	40,743			7,443		1,776			(15,237)		3,149		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505D$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2027	1	97,239	197.99	3,822			560		123			(1,431)		263		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2027	1	57,367	195.66	2,260			307		100			(845)		150		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/19/2027	1	414,645	199.17	16,213			3,784		1,187			(6,080)		1,415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/26/2027	1	488,913	205.29	19,263			3,938		453			(7,224)		1,562		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2025	01/14/2027	1	467,221	194.88	18,362			2,648		959			(6,867)		1,259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2025	03/12/2027	1	73,092	197.67	2,858			639		222			(1,070)		244		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2027	1	405,119	205.29	15,962			3,223		355			(5,969)		1,290		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2027	1	621,892	201.22	24,378			5,157		1,113			(9,117)		2,026		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	105,589	204.41	4,129			897		124			(1,542)		348		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	351,935	198.75	13,761			3,331		1,151			(5,167)		1,222		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	04/09/2027	1	108,377	174.95	4,216			1,105		3,513			(1,579)		392		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2025	04/09/2027	1	223,436	176.76	8,714			2,274		6,320			(3,259)		808		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2025	04/02/2027	1	103,311	192.08	4,019			1,014		742			(1,505)		367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2027	1	274,009	183.63	10,714			3,620		5,103			(4,007)		1,127		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2027	1	348,979	179.74	13,575			4,065		8,271			(5,077)		1,352		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2027	1	145,669	179.06	5,681			1,647		3,628			(2,125)		555		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2027	1	448,778	185.58	17,547			6,411		7,593			(6,562)		1,919		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	387,619	175.97	15,078			4,205		12,027			(5,639)		1,449		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2027	1	137,058	178.81	5,345			1,556		3,480			(2,002)		522		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505K$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/12/2027	1	108,615	175.66	4,214			1,119		3,333			(1,574)		396		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/14/2027	1	234,001	184.58	9,056			2,810		3,790			(3,391)		921		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2027	1	209,216	187.8	8,159			2,847		2,818			(3,056)		873		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	04/30/2027	1	263,437	180.54	10,248			2,987		5,851			(3,843)		1,004		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2025	06/17/2027	1	150,866	181.26	5,899			2,110		3,413			(2,209)		637		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2027	1	622,234	183.26	24,080			7,409		11,204			(9,005)		2,443		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PS$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2025	06/25/2027	1	141,899	183.72	5,548			2,043		2,757			(2,078)		608		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/14/2027	1	90,819	186.61	3,515			1,092		1,241			(1,318)		357		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2027	1	179,063	202.87	6,948			1,746		371			(2,598)		636		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/07/2027	1	364,755	180.42	14,153			4,261		8,208			(5,307)		1,413		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/23/2027	1	129,039	177.35	5,020			1,414		3,623			(1,882)		484		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/25/2027	1	67,939	181.3	2,636			856		1,495			(983)		274		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/09/2027	1	236,209	175.66	9,165			2,405		7,261			(3,437)		854		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2027	1	464,642	178.92	18,075			5,388		11,712			(6,759)		1,795		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2025	04/23/2027	1	149,965	177.75	5,819			1,637		4,083			(2,179)		562		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	1	146,006	180.42	5,665			1,722		3,286			(2,116)		569		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	1	463,959	184.15	18,002			5,943		8,264			(6,751)		1,881		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	689,483	172.46	26,821			6,963		26,746			(10,030)		2,487		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/07/2027	1	163,527	185.45	6,361			2,179		2,654			(2,376)		677		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505L$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	65,886	180.49	2,556			769		1,475			(957)		255		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/11/2027	1	535,752	184.27	20,894			7,301		9,507			(7,835)		2,235		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/24/2027	1	324,657	181.3	12,597			4,077		7,145			(4,704)		1,305		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2027	1	591,182	186.18	22,938			7,278		8,764			(8,578)		2,357		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2025	06/04/2027	1	407,742	183.02	15,902			5,396		7,954			(5,955)		1,677		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2027	1	278,998	186.15	10,881			3,781		4,286			(4,069)		1,164		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2027	1	150,357	183.72	5,819			1,918		2,774			(2,179)		610		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2025	05/27/2027	1	249,269	183.58	9,672			3,162		4,630			(3,617)		1,009		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/16/2027	1	185,813	175.81	7,228			1,964		5,707			(2,707)		684		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2025	04/29/2027	1	244,042	178.55	9,518			2,745		6,315			(3,559)		928		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/05/2027	1	224,591	176.1	8,759			2,241		6,683			(3,271)		804		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/28/2027	1	256,359	184.31	10,049			3,732		4,785			(3,753)		1,104		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/14/2027	1	250,665	184.27	9,776			3,442		4,448			(3,651)		1,052		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2027	1	538,127	184.78	20,987			7,063		9,173			(7,849)		2,209		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/19/2027	1	49,555	175.81	1,928			530		1,542			(719)		184		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2025	05/14/2027	1	110,520	181.56	4,277			1,322		2,277			(1,600)		435		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/02/2027	1	91,976	176.1	3,587			907		2,737			(1,345)		327		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/26/2027	1	127,700	177.35	4,968			1,414		3,600			(1,855)		482		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/17/2027	1	1,052,041	181.62	41,030			14,617		23,170			(15,344)		4,440		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505P$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/17/2027	1	168,157	181.91	6,575			2,355		3,633			(2,469)		710		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2025	04/23/2027	1	49,671	176.56	1,932			541		1,477			(723)		186		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2027	1	317,840	182.37	12,332			4,049		6,483			(4,612)		1,289		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/17/2027	1	177,532	186.61	6,870			2,155		2,502			(2,566)		703		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/21/2027	1	153,324	181.63	5,934			1,901		3,267			(2,222)		613		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2027	1	138,673	182.36	5,381			1,715		2,791			(2,012)		554		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/21/2027	1	351,521	181.3	13,639			4,377		7,678			(5,115)		1,404		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	05/03/2027	1	161,467	180.54	6,281			1,849		3,595			(2,346)		620		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505O$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/04/2027	1	316,029	185.45	12,294			4,177		5,112			(4,610)		1,300		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/25/2027	1	203,179	182.08	7,965			2,921		4,441			(2,979)		871		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2027	1	361,147	201.23	14,013			3,503		915			(5,240)		1,279		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505O$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2027	1	667,842	187.32	26,046			9,016		9,341			(9,740)		2,780		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/25/2027	1	245,376	184.31	9,619			3,547		4,566			(3,607)		1,051		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2025	04/15/2027	1	500,703	176.03	19,477			5,244		15,047			(7,284)		1,839		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2027	1	66,020	174.92	2,568			713		2,204			(960)		246		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2025	04/16/2027	1	340,758	175.45	13,255			3,587		10,741			(4,957)		1,255		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/21/2027	1	541,113	181.91	21,158			7,654		11,868			(7,902)		2,301		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2025	09/17/2027	1	501,798	192.15	19,871			9,620		6,111			(7,441)		2,464		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2027	1	377,357	192.95	14,981			7,079		4,244			(5,603)		1,834		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505T$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/23/2027	1	209,382	201.11	8,271			3,709		1,229			(3,089)		991		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/15/2025	09/15/2027	1	82,901	193.32	3,299			1,582		913			(1,234)		406		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2025	09/24/2027	1	239,230	190.49	9,450			4,666		3,353			(3,539)		1,186		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2025	09/23/2027	1	943,962	192.09	37,475			18,377		11,794			(14,015)		4,674		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2025	07/30/2027	1	71,212	190.17	2,792			1,158		917			(1,044)		324		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/15/2025	07/15/2027	1	613,792	184.01	23,999			9,461		11,808			(8,975)		2,726		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	623,985	191.52	24,460			9,878		7,135			(9,147)		2,805		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	08/02/2027	1	220,573	187.19	8,713			3,655		3,535			(3,254)		1,010		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2025	09/03/2027	1	987,934	195.09	39,122			18,110		9,470			(14,631)		4,753		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	07/30/2027	1	110,841	187.19	4,378			1,826		1,776			(1,642)		505		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/10/2027	1	253,162	196.4	10,051			4,775		2,204			(3,769)		1,231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2027	1	1,014,704	195.91	40,182			20,091		9,789			(15,027)		5,074		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2027	1	233,794	187.99	9,141			3,808		3,532			(3,423)		1,065		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/24/2027	1	321,490	192.86	12,731			6,295		3,817			(4,774)		1,594		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/13/2027	1	348,693	196.4	13,843			6,607		3,036			(5,170)		1,702		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2027	1	254,103	191.39	10,088			4,933		3,333			(3,773)		1,257		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2025	08/27/2027	1	304,904	197.79	12,074			5,473		2,359			(4,515)		1,452		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2025	08/13/2027	1	41,844	196.78	1,657			719		325			(620)		195		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	657,329	201.11	25,964			11,584		3,759			(9,737)		3,097		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505S$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2025	08/12/2027	1	675,460	192.34	26,681			11,545		7,410			(9,978)		3,142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2025	09/24/2027	1	424,462	192.02	16,809			8,266		5,349			(6,286)		2,105		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2025	08/20/2027	1	355,508	197.8	14,007			6,240		2,660			(5,245)		1,675		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2025	08/06/2027	1	210,841	190.92	8,307			3,541		2,573			(3,111)		972		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/16/2027	1	508,713	194.98	20,094			8,817		4,566			(7,504)		2,382		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2025	08/20/2027	2	375,149	198.81	14,713			6,539		2,585			(5,505)		1,767		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2025	07/09/2027	1	375,436	190.11	14,680			5,690		4,542			(5,497)		1,650		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/12/2027	1	399,751	188.46	15,630			6,106		5,494			(5,837)		1,766		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/19/2027	1	281,536	187.23	11,036			4,418		4,391			(4,122)		1,259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/09/2027	1	328,502	188.46	12,844			4,985		4,515			(4,817)		1,444		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/16/2027	1	374,246	187.23	14,670			5,836		5,737			(5,501)		1,665		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2025	07/21/2027	1	62,526	186.5	2,451			986		1,036			(917)		281		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2025	09/10/2027	1	254,904	200.25	10,120			4,802		1,655			(3,790)		1,239		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2025	07/01/2027	1	773,299	190.27	30,313			11,368		9,185			(11,336)		3,350		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2025	08/06/2027	1	315,442	190.21	12,460			5,289		4,063			(4,660)		1,454		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2027	1	347,595	197.45	13,730			6,186		2,746			(5,135)		1,650		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2027	1	121,954	192.45	4,842			2,334		1,451			(1,811)		599		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2027	1	123,234	190.39	4,818			1,986		1,560			(1,802)		560		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2027	1	61,566	190.64	2,432			1,049		769			(909)		286		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505U$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2025	08/27/2027	1	364,376	197.88	14,429			6,586		2,799			(5,411)		1,735		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2025	07/23/2027	1	148,305	192.57	5,814			2,356		1,571			(2,174)		668		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/26/2027	1	319,638	192.47	12,498			5,123		3,438			(4,667)		1,446		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2025	07/02/2027	1	177,452	190.32	6,974			2,636		2,107			(2,608)		770		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/20/2027	1	183,662	191.68	7,291			3,550		2,347			(2,723)		906		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2025	07/16/2027	1	270,758	186.37	10,614			4,199		4,416			(3,969)		1,205		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2025	07/23/2027	1	152,116	192.13	5,948			2,420		1,663			(2,227)		685		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2025	07/02/2027	1	660,455	191.33	25,824			9,773		7,249			(9,671)		2,866		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2025	07/16/2027	1	262,908	187.23	10,280			4,084		4,030			(3,850)		1,170		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2027	1	432,410	197.28	17,080			7,555		3,332			(6,388)		2,034		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2025	08/13/2027	1	254,083	195.08	10,036			4,374		2,266			(3,758)		1,184		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2027	1	701,256	194.78	27,840			13,117		6,913			(10,411)		3,404		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2025	09/03/2027	1	251,802	196.87	9,971			4,635		2,110			(3,734)		1,212		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2025	09/03/2027	1	328,290	196.59	13,033			6,067		2,805			(4,887)		1,580		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2025	08/26/2027	1	714,314	197.35	28,287			12,783		5,683			(10,578)		3,396		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2025	08/27/2027	1	117,835	196.84	4,654			2,122		982			(1,743)		561		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2027	1	630,956	190.56	24,923			10,544		7,914			(9,320)		2,903		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/27/2027	1	361,666	192.86	14,322			7,112		4,313			(5,349)		1,801		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2025	09/29/2027	1	162,349	193.8	6,429			3,206		1,818			(2,404)		811		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505Q9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2025	07/09/2027	1	272,271	189.27	10,673			4,120		3,524			(3,991)		1,197		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U8C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2025	08/30/2027	1	598,478	197.88	23,700			10,871		4,627			(8,851)		2,862		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V9H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2025	09/16/2027	1	1,100,855	191.89	43,704			21,012		13,539			(16,344)		5,398		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505US ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2027	1	186,806	195.35	7,435			3,493		1,760			(2,780)		905		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/13/2027	1	506,281	194.98	19,998			8,728		4,544			(7,499)		2,359		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/23/2027	1	527,615	192.47	20,630			8,406		5,620			(7,736)		2,376		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2025	07/08/2027	1	315,566	189.34	12,370			4,758		4,050			(4,626)		1,384		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	232,512	191.87	9,184			3,920		2,642			(3,444)		1,071		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505USE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/02/2025	09/02/2027	1	55,937	195.28	2,215			1,022		527			(828)		269		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505RST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2025	07/29/2027	1	644,241	191.47	25,254			10,442		7,503			(9,444)		2,930		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/04/2025	08/04/2027	1	63,583	190.77	2,512			1,059		787			(939)		292		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/09/2027	1	291,735	191.87	11,524			4,945		3,315			(4,304)		1,351		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/17/2027	1	266,879	191.68	10,595			5,137		3,355			(3,973)		1,310		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2027	1	147,697	189.02	5,878			3,020		2,297			(2,201)		747		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2025	10/28/2027	1	1,340,606	186.33	53,490			28,802		25,758			(20,004)		6,955		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/14/2025	10/14/2027	1	453,424	189.38	18,092			9,394		6,871			(6,766)		2,310		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2027	1	208,307	188.91	8,291			4,414		3,374			(3,105)		1,072		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/29/2027	1	245,934	181.98	9,764			5,293		6,162			(3,656)		1,278		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	10/29/2027	1	666,552	181.98	26,462			14,364		16,702			(9,923)		3,463		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2027	1	239,487	180.86	9,508			5,246		6,396			(3,560)		1,255		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2025	11/03/2027	1	208,880	180.59	8,313			4,545		5,679			(3,109)		1,092		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/11/2027	1	363,336	183.4	14,461			7,469		8,103			(5,401)		1,844		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2027	1	107,378	180.31	4,284			2,313		2,972			(1,602)		558		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2027	1	330,119	183.57	13,073			7,686		7,697			(4,889)		1,789		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2027	1	613,914	176.9	24,372			13,917		20,718			(9,127)		3,273		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2025	12/03/2027	1	473,596	183.08	18,707			11,059		11,356			(7,015)		2,567		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2025	10/01/2027	1	295,113	193.16	11,746			5,913		3,468			(4,399)		1,478		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2025	10/15/2027	1	316,620	185.66	12,601			6,588		6,156			(4,719)		1,615		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2027	1	71,098	183.54	2,830			1,576		1,615			(1,058)		375		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2025	10/01/2027	1	417,640	194.61	16,664			8,355		4,421			(6,232)		2,091		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2025	12/10/2027	1	295,477	186.48	11,671			7,003		5,783			(4,371)		1,615		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/30/2025	12/30/2027	1	301,588	188.74	11,943			7,475		5,321			(4,466)		1,685		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/10/2027	1	414,402	186.88	16,369			9,835		7,916			(6,138)		2,265		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2025	12/31/2027	1	435,264	184.15	17,236			10,841		10,022			(6,446)		2,435		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/16/2025	12/16/2027	1	624,437	185.72	24,728			14,979		12,877			(9,247)		3,436		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	177,169	180.81	6,998			4,162		4,831			(2,617)		966		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2027	1	297,387	193.31	11,836			6,016		3,461			(4,426)		1,499		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/04/2025	11/04/2027	1	499,428	181.67	19,877			10,894		12,728			(7,434)		2,614		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2027	1	363,697	189.23	14,512			7,794		5,804			(5,427)		1,885		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2025	11/05/2027	1	203,078	183.18	8,083			4,472		4,723			(3,031)		1,064		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2027	1	696,978	193.37	27,740			14,137		8,074			(10,374)		3,518		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/18/2027	1	332,663	187.21	13,273			6,974		5,935			(4,957)		1,704		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2027	1	440,313	187.94	17,436			10,706		8,083			(6,521)		2,439		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2025	11/24/2027	1	993,444	183.95	39,539			22,819		22,575			(14,807)		5,328		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2027	1	940,865	189.25	37,540			19,853		14,865			(14,039)		4,838		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/24/2025	12/23/2027	1	249,975	189.5	9,874			6,110		4,195			(3,698)		1,386		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/23/2025	12/23/2027	1	817,078	187.92	32,356			19,939		15,044			(12,100)		4,531		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2025	12/03/2027	1	216,091	183.39	8,536			5,039		5,090			(3,196)		1,171		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2027	1	629,609	185.27	25,058			13,975		12,880			(9,371)		3,324		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2027	1	383,915	189	15,318			8,122		6,175			(5,729)		1,977		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/20/2027	1	108,695	185.62	4,304			2,635		2,284			(1,608)		601		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2027	1	718,714	179.63	28,533			16,187		20,725			(10,671)		3,827		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2027	1	132,447	179.49	5,258			2,976		3,845			(1,966)		704		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2027	1	376,992	183.64	14,929			8,736		8,745			(5,583)		2,039		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2025	12/15/2027	1	423,941	188.17	16,830			10,172		7,525			(6,294)		2,330		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2025	11/08/2027	1	189,451	183.18	7,540			4,186		4,406			(2,816)		997		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/19/2027	1	394,878	182.13	15,677			8,964		9,887			(5,879)		2,105		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6052$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2027	1	1,096,690	179.99	43,319			25,825		31,319			(16,200)		5,986		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2027	1	334,866	192.16	13,328			6,810		4,217			(4,984)		1,693		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/15/2027	1	788,992	188.34	31,481			16,389		12,903			(11,773)		4,025		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/08/2027	1	220,084	183.4	8,759			4,507		4,908			(3,285)		1,112		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2025	11/19/2027	1	335,397	178.04	13,349			7,591		10,625			(4,992)		1,788		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2027	1	300,434	184.39	11,927			6,696		6,485			(4,467)		1,588		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/25/2027	1	340,282	189	13,577			7,265		5,491			(5,071)		1,759		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/13/2027	1	21,864	186.88	864			520		416			(323)		120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/22/2027	1	473,537	189	18,894			10,073		7,617			(7,085)		2,438		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2027	1	239,835	182.64	9,473			5,661		5,883			(3,543)		1,311		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2025	11/24/2027	1	277,925	180.82	11,061			6,366		7,578			(4,137)		1,491		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/04/2027	1	635,708	195.66	25,301			12,807		6,271			(9,449)		3,196		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/17/2027	1	135,871	185.62	5,381			3,285		2,833			(2,018)		748		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2027	1	501,257	189.28	19,850			12,379		8,554			(7,423)		2,798		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2027	1	236,519	186.9	9,314			5,678		4,568			(3,488)		1,303		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/15/2027	1	308,911	187.21	12,326			6,452		5,429			(4,622)		1,576		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/23/2027	1	314,661	189.48	12,461			7,721		5,281			(4,679)		1,745		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2027	1	278,964	188.55	11,131			5,871		4,601			(4,163)		1,433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/22/2027	1	136,101	182.13	5,403			3,099		3,430			(2,018)		728		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6050$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/12/2027	1	451,122	183.74	17,955			10,093		10,115			(6,733)		2,385		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	11/01/2027	1	261,124	181.98	10,367			5,647		6,543			(3,872)		1,362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2027	1	342,883	185.62	13,647			7,629		6,853			(5,104)		1,813		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/15/2027	1	176,501	183.74	7,007			3,952		3,958			(2,617)		936		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2025	11/05/2027	1	219,709	181.82	8,722			4,793		5,547			(3,262)		1,151		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2027	1	125,109	186.18	4,942			3,013		2,520			(1,851)		689		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2025	11/26/2027	1	1,116,237	184.61	44,538			25,863		24,427			(16,656)		6,001		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2027	1	423,084	182.8	16,754			9,827		10,299			(6,266)		2,291		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2025	12/06/2027	1	119,702	183.08	4,728			2,803		2,870			(1,766)		651		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/27/2027	1	204,312	189.48	8,091			5,030		3,440			(3,022)		1,138		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/01/2027	1	452,515	195.66	18,010			9,080		4,441			(6,754)		2,266		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2026	12/31/2027	1	453,741	184.68		17,741		11,174		10,147			(6,604)		2,539		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/27/2028	1	333,295	193.45		13,032		8,646		4,566			(4,392)		1,919		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2026	02/11/2028	1	319,399	198.37		12,489		8,590		3,252			(3,940)		1,867		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2026	01/07/2028	1	393,333	185.76		15,419		9,806		8,237			(5,618)		2,217		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2026	02/02/2028	1	550,493	193.49		21,524		14,458		7,540			(7,076)		3,189		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/04/2026	02/04/2028	1	335,173	199.17		13,105		8,839		3,248			(4,273)		1,946		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2026	03/10/2028	1	106,617	196.48		4,147		2,992		1,264			(1,157)		641		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2026	03/13/2028	1	54,817	187.52		2,127		1,548		1,082			(585)		330		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6059$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2028	1	132,735	202.05		5,163		3,711		1,130			(1,465)		796		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2026	03/17/2028	1	59,890	186.41		2,318		1,697		1,269			(622)		362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2026	02/18/2028	1	60,387	200.41		2,367		1,642		554			(726)		356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/10/2028	1	333,045	192.47		12,922		9,337		4,983			(3,593)		2,001		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/23/2026	03/23/2028	1	109,400	186.21		4,234		3,130		2,368			(1,106)		665		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2026	03/17/2028	1	46,107	186.25		1,784		1,312		985			(477)		279		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2026	01/21/2028	1	876,395	192.81		34,267		22,452		12,409			(11,829)		5,015		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2026	01/13/2028	1	560,147	190.8		21,902		14,110		8,690			(7,801)		3,178		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/24/2028	1	243,959	192.46		9,514		6,282		3,536			(3,254)		1,400		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/27/2026	01/28/2028	2	638,130	193.95		24,691		16,755		8,489			(7,988)		3,678		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/16/2028	1	393,719	200.31		15,394		10,637		3,597			(4,809)		2,313		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2026	03/03/2028	1	170,487	205.81		6,649		4,734		1,143			(1,919)		1,017		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2028	1	68,450	185.13		2,642		1,950		1,571			(699)		416		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/11/2028	1	174,031	200.31		6,805		4,687		1,573			(2,140)		1,017		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2026	02/25/2028	1	219,024	205.63		8,564		6,048		1,481			(2,537)		1,298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2026	02/04/2028	1	701,123	197.71		27,414		18,566		7,447			(8,912)		4,070		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2026	01/28/2028	1	322,801	191		12,622		8,391		5,121			(4,236)		1,860		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2026	01/28/2028	1	297,563	192.04		11,635		7,767		4,447			(3,894)		1,715		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2026	01/03/2028	1	332,152	184.68		12,987		8,200		7,410			(4,815)		1,864		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6055$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/21/2028	1	204,135	192.7		7,961		5,238		2,903			(2,741)		1,168		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2026	02/03/2028	1	499,940	193.97		19,548		13,157		6,650			(6,400)		2,899		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/30/2026	03/30/2028	1	143,956	183.56		5,571		4,173		3,600			(1,402)		881		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/06/2028	1	125,047	202.05		4,864		3,493		1,064			(1,384)		748		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2026	01/14/2028	1	385,930	193.97		15,051		9,784		4,934			(5,313)		2,192		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2026	01/31/2028	1	205,016	193.95		8,016		5,370		2,738			(2,665)		1,185		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2026	01/14/2028	1	533,770	192.61		20,870		13,474		7,427			(7,405)		3,032		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2026	01/20/2028	1	393,469	190.89		15,385		10,059		6,225			(5,332)		2,249		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/07/2028	1	149,594	200.31		5,849		3,975		1,352			(1,888)		871		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/14/2028	1	76,211	200.31		2,980		2,056		689			(933)		447		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2026	02/24/2028	1	582,855	199.87		22,848		16,037		5,628			(6,823)		3,452		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2026	03/01/2028	1	282,957	206.99		11,092		7,866		1,763			(3,253)		1,685		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2026	03/03/2028	1	93,990	206.62		3,656		2,607		600			(1,052)		561		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2026	02/25/2028	1	243,441	206.99		9,543		6,749		1,505			(2,818)		1,443		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	03/02/2028	1	149,110	207.32		5,815		4,132		906			(1,687)		889		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2026	03/27/2028	1	144,652	180.97		5,584		4,170		4,141			(1,428)		883		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/17/2028	1	376,488	200.31		14,871		10,295		3,458			(4,584)		2,214		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2026	01/05/2028	1	190,291	188.4		7,459		4,724		3,424			(2,739)		1,070		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2026	01/06/2028	1	410,525	191.23		16,093		10,213		6,226			(5,886)		2,312		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6054$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2026	01/10/2028	1	105,154	190.77		4,112		2,635		1,637			(1,485)		595		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2026	01/07/2028	1	301,639	190.77		11,794		7,542		4,696			(4,277)		1,700		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/10/2026	02/10/2028	1	578,276	200.31		22,611		15,436		5,225			(7,186)		3,377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2028	1	158,752	190.86		6,207		3,990		2,454			(2,219)		900		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2026	01/14/2028	1	368,502	193.5		14,372		9,330		4,856			(5,086)		2,093		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2028	1	977,726	193.47		38,229		25,311		13,392			(12,935)		5,624		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/09/2026	03/09/2028	1	439,926	200.24		17,113		12,324		4,174			(4,799)		2,641		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2026	03/10/2028	1	99,832	187.31		3,873		2,810		1,999			(1,073)		600		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6055$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/21/2028	1	68,453	192.46		2,670		1,759		989			(917)		392		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2026	03/15/2028	1	73,311	187.52		2,844		2,072		1,454			(780)		443		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/20/2028	1	50,751	185.13		1,959		1,444		1,162			(520)		308		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6054$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2026	01/07/2028	1	125,333	189.86		4,901		3,130		2,066			(1,781)		707		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6056$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/04/2028	1	400,456	200.31		15,658		10,619		3,619			(5,076)		2,325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/18/2028	1	172,686	201.12		6,752		4,710		1,511			(2,059)		1,017		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2026	03/24/2028	1	6,928	185.63		267		199		155			(69)		42		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2026	03/29/2028	1	126,093	180.97		4,867		3,639		3,609			(1,242)		771		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/09/2028	1	557,718	199.58		21,807		14,857		5,253			(6,960)		3,254		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6058$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2026	03/03/2028	1	114,942	203.84		4,471		3,201		874			(1,282)		686		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6059$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/16/2026	03/16/2028	1	183,728	188.61		7,165		5,229		3,439			(1,941)		1,110		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605B4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2026	02/23/2028	1	389,895	197.25		15,284		10,707		4,388			(4,585)		2,307		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6057S6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2028	1	205,100	199.71		8,019		5,486		1,921			(2,538)		1,199		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2026	04/05/2028	1	113,565	188.88		4,395		3,323		2,128			(1,084)		699		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605CSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2026	05/03/2028	1	66,688	191.45		2,581		2,053		1,108			(535)		421		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2026	04/06/2028	1	125,290	189.73		4,849		3,678		2,239			(1,174)		772		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2026	04/12/2028	1	56,906	192.45		2,208		1,693		872			(521)		352		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605BSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/13/2026	04/13/2028	1	93,010	193.49		3,599		2,765		1,346			(837)		577		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ESC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/26/2026	05/26/2028	1	92,628	189.24		3,575		2,957		1,767			(621)		596		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605A5Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2026	03/31/2028	1	87,102	187.82		3,371		2,533		1,730			(840)		534		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605G8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/29/2026	06/29/2028	1	72,368	195.1		2,830		2,473		1,035			(360)		478		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ES2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2026	05/19/2028	1	107,185	188.96		4,127		3,397		2,053			(747)		685		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605B57 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2026	03/31/2028	1	151,707	188.88		5,871		4,430		2,851			(1,458)		929		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605DSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/11/2026	05/11/2028	1	69,601	184.74		2,694		2,173		1,646			(523)		442		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605EST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2026	06/02/2028	1	131,453	182.69		5,127		4,296		3,497			(836)		850		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2026	06/09/2028	1	109,529	191.31		4,272		3,620		1,872			(655)		713		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605CSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2026	04/26/2028	1	70,114	190.85		2,720		2,138		1,201			(590)		440		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605FSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2026	06/16/2028	1	54,659	190.02		2,132		1,835		1,001			(307)		358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605CS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2028	1	76,300	193.34		2,960		2,307		1,129			(656)		476		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605E$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2026	05/26/2028	1	87,400	189.06		3,365		2,799		1,683			(577)		562		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG605JSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2026	09/01/2028	1	85,336	201.24		3,345		3,239		929			(124)		592		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605HSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2026	07/28/2028	1	56,278	207.35		2,206		2,027		429			(188)		380		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605ISI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2026	08/07/2028	1	52,605	207.63		2,062		1,917		395			(152)		358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605GSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2026	07/12/2028	1	63,165	199.65		2,482		2,213		709			(278)		422		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2026	08/22/2028	1	112,547	203.1		4,412		4,188		1,103			(241)		775		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2026	09/11/2028	1	52,730	189.55		2,056		2,011		1,026			(53)		368		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605LSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2026	09/22/2028	1	75,673	177.53		2,929		2,916		2,587			(24)		533		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605KSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2026	09/15/2028	1	142,410	185.72		5,540		5,441		3,336			(106)		997		0001
Purchased Call/Janus SG Market Consensus Index II/JSG605JST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/02/2026	09/01/2028	1	74,717	198.14		2,921		2,813		950			(112)		518		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2024	10/01/2026	3	3,802,228	287.54	138,667					782,549			(51,911)		995		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2024	10/09/2026	4	1,979,214	287.95	72,984			809		403,610			(27,416)		1,554		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/23/2024	10/07/2026	4	5,710,486	288.23	203,193			1,677		1,158,223			(76,089)		3,954		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2024	10/30/2026	5	5,572,433	285.26	205,831			8,251		1,196,879			(77,298)		7,988		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/13/2026	1	1,934,950	288.22	71,013			1,172		392,263			(26,484)		1,826		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2024	10/16/2026	4	738,433	287.58	27,360			572		151,625			(10,354)		773		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/02/2026	1	2,721,628	285.13	99,612			4,385		585,889			(37,201)		4,092		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2024	10/16/2026	2	2,308,990	287.71	84,477			1,749		472,857			(31,652)		2,417		0001
Purchased Call/Shiller Barclays Global Index/SBG117EST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2024	11/25/2026	5	4,078,621	289.36	146,519			11,117		803,856			(54,956)		7,988		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/13/2026	3	3,683,261	286.78	133,810			7,944		766,370			(50,153)		6,394		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/05/2026	2	3,135,798	286.48	119,475			5,759		656,984			(44,755)		4,924		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	3	7,281,571	286	266,863			9,905		1,541,599			(99,873)		10,084		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/08/2026	3	1,717,117	287.29	63,825			615		354,969			(23,907)		1,271		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	12/31/2026	4	1,066,540	291.48	39,755			5,000		200,114			(14,923)		2,677		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/29/2026	4	1,392,084	286.11	49,996			1,927		294,028			(18,729)		1,962		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	3	3,566,189	287.64	132,331			183		732,476			(49,634)		1,320		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/06/2026	4	2,431,104	287.02	94,127			4,684		503,723			(35,321)		3,870		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/15/2026	5	1,643,098	287.74	59,245			1,147		336,340			(22,282)		1,665		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	1,983,209	287.88	72,982			402		405,213			(27,256)		1,161		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	2	765,797	286.74	28,510			1,963		159,333			(10,671)		1,431		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/09/2026	2	2,998,455	288.22	109,713			1,214		608,078			(41,200)		2,354		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	3	4,450,796	286.79	160,473			9,047		926,044			(60,074)		7,549		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	3	5,219,024	286.95	189,934			5,225		1,084,907			(71,111)		6,259		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	2	2,452,493	285.94	89,745			2,728		520,106			(33,703)		3,078		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	2	3,812,660	286.85	138,728			6,908		792,704			(52,044)		6,069		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	1,608,640	290.59	58,876			5,499		308,453			(21,958)		3,497		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	4	4,546,612	288.95	171,924			14,665		903,210			(64,396)		9,445		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/09/2026	3	3,440,323	291.8	126,626			12,014		642,669			(47,403)		7,533		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/16/2026	4	2,865,007	287.67	102,079			2,120		587,201			(38,405)		2,999		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	1	1,660,660	285.94	60,946			2,096		352,065			(22,761)		2,216		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/04/2026	2	5,941,110	290.55	216,930			19,154		1,140,783			(81,255)		12,536		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/03/2026	3	3,442,665	289.97	123,734			10,722		669,252			(46,331)		7,208		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/01/2026	2	1,437,231	288.74	53,223			4,463		286,709			(19,878)		2,962		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	2	2,471,505	287.88	91,147			126		505,152			(34,235)		915		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	2	3,065,527	292.04	113,263			10,902		569,666			(42,402)		6,760		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	3	2,774,229	288.07	101,357			7,971		561,926			(37,920)		5,529		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2026	1	4,271,917	290.45	151,347			16,030		820,711			(56,677)		9,874		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	4	2,035,713	286.34	73,734			2,236		428,276			(27,618)		2,555		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/26/2026	1	1,949,794	289.05	67,591			5,228		386,724			(25,312)		3,853		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/11/2026	2	4,528,505	292.72	165,499			16,216		829,059			(62,009)		10,056		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	1,494,973	286.37	54,567			3,523		313,487			(20,351)		2,711		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/18/2026	5	12,230,102	287.05	447,014			29,503		2,529,537			(167,336)		22,405		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2025	12/04/2026	5	4,837,261	290.59	181,048			16,034		928,035			(68,076)		10,207		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	4	2,009,289	285.13	75,486			3,032		432,678			(28,429)		2,880		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/23/2026	4	8,788,473	289.09	334,236			38,231		1,736,182			(125,215)		21,080		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	4	1,521,631	286.51	55,114			3,189		318,335			(20,648)		2,611		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	10/30/2026	3	2,136,205	285.89	76,225			3,046		453,186			(28,545)		3,062		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/23/2026	2	1,561,461	289.09	56,970			4,156		309,548			(21,295)		3,003		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117ES$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	11/27/2026	3	1,402,081	288.74	51,138			4,035		279,843			(19,224)		2,795		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2024	11/20/2026	4	5,249,467	289.09	193,297			13,393		1,041,031			(72,793)		9,811		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/19/2026	3	5,010,013	286.89	190,410			13,189		1,039,419			(73,209)		9,271		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2024	11/20/2026	4	6,591,441	287.5	248,694			17,177		1,350,609			(93,286)		12,319		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2026	1	2,132,523	286.85	77,837			4,283		443,232			(29,029)		3,574		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2024	12/11/2026	4	6,548,685	292.84	235,478			23,669		1,195,730			(90,558)		14,543		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/15/2026	1	2,397,060	292.84	87,493			9,014		437,519			(32,630)		5,469		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2026	4	5,229,555	289.89	178,812			19,246		1,016,536			(67,035)		12,165		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2024	12/25/2026	3	4,589,491	290.81	167,704			19,705		874,309			(62,963)		11,139		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2024	12/30/2026	4	3,178,765	291.06	117,743			14,602		601,989			(44,116)		7,936		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/23/2024	12/18/2026	4	5,418,086	288.63	202,971			21,932		1,081,244			(76,420)		12,603		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/15/2024	10/14/2026	3	3,432,680	288.21	123,850			2,214		695,923			(46,363)		3,361		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/18/2024	11/13/2026	3	3,058,299	286.37	113,075			6,722		641,625			(42,502)		5,309		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/14/2026	1	2,392,604	292.84	87,330			8,889		436,706			(32,614)		5,423		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2024	12/28/2026	2	3,486,455	290.81	126,971			15,371		663,939			(47,427)		8,608		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2026	1	3,342,603	285.13	122,339			5,546		719,564			(45,627)		5,101		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/09/2026	1	3,297,319	286.85	120,352			6,465		685,328			(44,947)		5,458		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/06/2026	2	3,838,311	288.9	136,288			6,779		765,270			(51,055)		6,110		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/23/2026	2	2,747,984	286.1	100,345			3,046		580,909			(37,593)		3,449		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	2	4,209,048	290.81	153,545			18,777		801,400			(57,287)		10,450		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	3	1,969,774	287.18	74,213			102		408,386			(27,795)		729		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/16/2026	1	2,125,867	286.37	77,382			4,896		445,857			(28,899)		3,814		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	11/27/2026	3	1,784,774	288.07	67,775			5,339		361,142			(25,442)		3,557		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	2	1,567,559	289.61	58,928			5,195		307,007			(22,057)		3,308		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/04/2026	3	5,662,140	285.45	214,560			10,032		1,210,983			(80,327)		8,767		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	378,239	289.09	13,768			1,021		74,970			(5,135)		734		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	3	3,180,675	286.08	119,089			7,060		671,085			(44,596)		5,522		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	2	3,485,007	292.84	120,313			12,571		644,879			(45,031)		8,003		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/07/2026	2	1,591,706	290.59	58,442			5,387		305,258			(21,832)		3,435		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	4	8,409,142	288.07	310,419			33,428		1,697,769			(116,359)		19,561		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	3,099,593	288.22	113,755			1,724		628,478			(42,483)		2,810		0001
Purchased Call/Shiller Barclays Global Index/SBG117DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	2,114,538	287.67	77,604			1,921		433,244			(28,982)		2,412		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	12/25/2026	4	3,702,760	290.07	139,187			16,394		716,504			(52,366)		8,987		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/21/2026	1	2,720,566	288.63	99,029			11,033		542,739			(36,983)		6,447		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/30/2026	1	1,716,606	288.74	62,656			5,171		342,501			(23,400)		3,509		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/11/2026	3	2,342,667	292.35	86,676			8,483		432,394			(32,457)		5,202		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	1,583,434	285.94	58,112			2,075		335,692			(21,673)		2,153		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	2	2,415,384	287.5	90,160			994		497,110			(33,767)		1,896		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	1,087,452	287.67	39,909			1,042		222,769			(14,884)		1,273		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	1,518,259	288.63	55,265			6,225		302,884			(20,611)		3,620		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/22/2026	2	3,281,765	286.85	117,236			3,386		683,460			(43,897)		4,028		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	1,472,830	287.88	54,200			372		300,880			(20,214)		944		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/04/2027	1	806,056	291.89	29,340			3,834		149,839			(10,958)		2,067		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	4	1,616,305	292.38	60,285			7,611		297,411			(22,729)		4,057		0001
Purchased Call/Shiller Barclays Global Index/SBG117FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	12/31/2026	3	3,563,796	291.89	130,288			16,407		662,847			(48,968)		8,946		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2025	01/08/2027	4	1,712,392	290.87	65,630			9,002		325,266			(24,731)		4,482		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/08/2027	4	4,931,518	292.45	175,743			23,956		905,624			(65,817)		12,906		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/13/2027	3	4,021,560	291.78	146,433			20,939		748,685			(54,811)		10,785		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/21/2027	3	2,637,354	296.02	98,494			15,198		446,177			(36,941)		7,337		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	3	1,632,676	297.89	62,263			10,206		264,119			(23,327)		4,681		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	01/29/2027	3	3,442,840	299.11	112,164			18,622		540,758			(42,224)		9,911		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/03/2027	3	3,760,373	295.41	139,867			24,026		644,104			(52,329)		11,047		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/05/2027	4	2,612,193	298.37	95,227			16,755		417,343			(35,842)		7,735		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	01/22/2027	3	2,684,966	297.01	98,866			15,425		443,773			(37,062)		7,503		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/04/2027	2	985,264	297.19	36,878			6,397		161,918			(13,814)		2,906		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/01/2027	1	2,859,683	299.11	104,378			17,660		449,062			(38,981)		8,334		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/05/2027	3	5,327,887	298.33	198,469			34,852		852,050			(74,635)		15,775		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	2	1,405,794	296.6	51,962			8,140		234,614			(19,562)		3,928		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	3	1,314,740	294.44	50,874			10,782		229,423			(19,061)		4,284		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	02/26/2027	7	2,825,712	298.61	101,604			20,955		447,783			(38,464)		9,027		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/19/2027	2	3,228,469	294.42	118,058			17,866		566,589			(44,045)		8,902		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2027	4	2,667,406	297.59	97,885			17,241		434,184			(36,873)		7,898		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/12/2027	3	3,722,191	295.82	141,990			31,832		628,879			(53,399)		12,437		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	1,218,007	290.87	44,335			6,273		231,232			(16,535)		3,251		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/11/2027	2	2,005,141	299.94	72,722			13,293		308,119			(27,211)		6,075		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	2	3,202,800	299.03	116,232			23,078		502,649			(43,511)		10,093		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/05/2027	4	3,142,299	298.1	107,442			23,033		503,656			(40,429)		10,271		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/03/2027	3	4,603,940	297.39	158,619			33,361		750,681			(59,364)		14,952		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/08/2027	3	1,703,342	292.45	60,359			8,246		312,653			(22,641)		4,458		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	2	2,377,108	302.07	83,644			16,239		345,938			(31,305)		7,413		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	2	3,546,914	298.1	131,338			28,797		568,267			(49,173)		11,742		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	3	2,148,473	299.81	86,849			16,072		331,220			(32,529)		6,533		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	2,162,367	299.03	78,926			15,720		339,291			(29,436)		6,838		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/05/2027	4	5,551,626	297.6	202,044			43,223		900,463			(75,728)		18,147		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	3	5,581,044	302.54	199,921			37,032		803,012			(74,954)		16,971		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	3,943,503	298.33	143,544			25,830		630,395			(53,535)		11,857		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/15/2027	3	3,183,203	294.42	118,603			17,401		558,860			(44,566)		8,617		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	01/29/2027	3	6,019,513	299.79	214,189			35,480		929,859			(80,278)		17,329		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/11/2027	4	3,769,476	294.89	138,322			30,771		650,642			(52,011)		12,556		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	3	1,317,635	300.12	47,788			11,504		200,595			(17,894)		4,575		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/26/2027	3	3,759,931	299.95	135,168			32,734		574,741			(50,581)		13,092		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	03/19/2027	4	3,405,970	298.87	125,071			29,221		534,933			(47,007)		11,622		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/18/2027	4	2,326,120	298.95	87,744			20,288		364,697			(32,863)		7,914		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/26/2027	4	4,178,890	299.32	144,144			35,214		648,644			(54,324)		14,550		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2027	3	1,174,434	299.88	42,387			9,858		179,995			(15,864)		4,008		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/24/2027	4	6,125,743	299.52	219,477			52,558		946,521			(82,229)		21,208		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	2	872,192	302.71	31,051			5,977		124,845			(11,624)		2,710		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	3	4,617,967	301.81	172,761			33,010		676,875			(64,525)		14,300		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/15/2027	2	3,428,418	301.81	124,439			23,486		502,432			(46,485)		10,540		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2025	01/14/2027	3	1,446,483	291.85	57,436			8,295		268,829			(21,505)		3,898		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/11/2027	2	1,911,195	290.87	70,449			9,902		362,894			(26,357)		5,076		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	4	2,582,500	291.84	105,963			14,270		480,500			(40,028)		6,691		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/29/2027	3	968,938	298.44	37,234			6,162		154,673			(13,945)		2,789		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	1	693,591	291.89	25,316			3,338		128,933			(9,442)		1,788		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/25/2027	1	3,519,776	297.42	128,120			20,443		575,977			(47,848)		9,964		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	1,355,055	294.42	49,460			7,541		231,897			(18,421)		3,753		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/27/2027	3	6,157,606	297.36	226,910			36,804		1,008,867			(84,915)		17,580		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/22/2027	2	3,790,268	297.42	137,628			21,498		620,501			(51,733)		10,591		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	3	2,626,222	293.35	97,996			14,357		472,245			(36,728)		7,110		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	3	1,668,409	294.23	58,507			8,569		294,182			(21,924)		4,517		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	2,031,595	297.58	74,356			15,525		329,815			(27,731)		6,577		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	02/26/2027	6	5,671,740	297.58	205,440			42,185		921,148			(77,486)		18,119		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	3	3,095,521	300.89	106,947			20,817		464,189			(40,090)		9,654		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	02/19/2027	5	2,075,104	299.03	73,303			14,346		325,809			(27,661)		6,472		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/15/2027	2	2,116,139	295.82	77,704			17,637		357,387			(29,024)		7,135		0001
Purchased Call/Shiller Barclays Global Index/SBG117HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	2,129,760	295.82	78,162			17,823		359,616			(29,151)		7,203		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/19/2027	3	5,672,199	299.29	206,527			48,164		881,846			(77,379)		19,355		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/12/2027	3	932,569	295.31	36,089			8,058		159,413			(13,542)		3,116		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	3	3,138,066	298.53	113,947			23,235		498,252			(42,662)		10,025		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/17/2027	4	2,662,109	297.91	99,503			22,843		428,032			(37,237)		9,030		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	12/24/2026	1	313,808	289.97	12,262			1,455		60,853			(4,715)		757		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/24/2027	3	2,399,250	298.66	86,633			17,387		379,819			(32,423)		7,613		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	1,076,499	297.42	39,292			6,315		176,158			(14,654)		3,060		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/18/2027	3	2,213,657	294.42	81,634			12,328		388,567			(30,673)		6,076		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	1	1,668,209	299.11	60,890			10,371		261,907			(22,709)		4,881		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/25/2027	3	2,154,996	298.08	79,228			16,012		345,936			(29,646)		6,861		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	2	5,743,254	301.81	214,260			39,745		842,049			(80,625)		17,464		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/10/2027	4	3,318,874	298.95	123,676			22,448		522,558			(46,300)		10,017		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/16/2027	1	1,467,946	301.81	53,580			10,171		215,126			(19,983)		4,529		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	3	1,787,388	296.34	67,829			14,478		298,623			(25,390)		5,843		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	3,993,478	298.87	146,561			34,828		626,942			(54,660)		13,786		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	03/22/2027	2	4,827,165	298.87	160,250			37,970		757,984			(59,948)		16,616		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2025	01/07/2027	4	1,799,667	293.85	62,244			8,420		320,366			(23,372)		4,686		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/29/2027	1	2,907,645	297.62	106,711			26,274		470,017			(39,852)		10,209		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2027	1	3,172,312	298.1	116,424			25,303		508,250			(43,480)		10,469		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/10/2027	5	4,400,934	296.69	158,140			34,831		728,764			(59,256)		14,614		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/01/2027	1	834,403	297.58	30,539			6,343		135,459			(11,405)		2,692		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2025	03/31/2027	4	7,093,175	296.22	259,524			64,633		1,184,591			(97,210)		25,044		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	3	6,027,969	294.42	222,535			49,734		1,051,342			(83,357)		20,141		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	1,217,836	297.62	44,695			11,051		196,862			(16,669)		4,288		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/26/2027	2	3,491,779	297.62	124,995			30,399		564,678			(46,933)		12,158		0001
Purchased Call/Shiller Barclays Global Index/SBG117GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	1	2,754,880	298.33	100,278			17,931		440,478			(37,450)		8,252		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/03/2027	3	2,539,036	285.72	93,751			27,616		528,744			(35,044)		9,743		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	3	5,058,780	286.35	187,938			56,539		1,039,848			(70,430)		19,593		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2025	05/06/2027	4	2,577,495	285.63	97,633			29,191		537,552			(36,615)		9,960		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/02/2027	5	6,069,481	284.63	214,157			54,192		1,296,505			(80,449)		21,547		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2025	04/02/2027	3	3,883,726	291.55	137,276			34,660		719,731			(51,425)		13,787		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/17/2027	1	3,278,417	288.46	120,318			37,734		644,750			(44,934)		12,984		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/04/2027	2	2,192,758	288.79	80,492			27,359		427,329			(30,215)		9,019		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/18/2027	3	3,534,598	289.15	129,434			46,494		682,345			(48,572)		14,945		0001
Purchased Call/Shiller Barclays Global Index/SBG117JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2025	05/26/2027	2	2,781,361	287.51	102,723			33,513		557,044			(38,346)		11,230		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/23/2027	5	4,670,972	284.9	174,798			49,335		989,938			(65,687)		17,503		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	4,471,128	288.4	164,538			54,921		878,720			(61,364)		18,278		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	05/28/2027	2	990,511	288.46	36,295			11,972		194,524			(13,600)		4,016		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	2	2,641,275	283.55	95,905			26,091		575,122			(36,002)		9,727		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/07/2027	1	3,155,129	288.79	115,793			39,660		614,550			(43,244)		13,056		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/21/2027	4	3,125,223	287.51	116,941			37,573		626,326			(44,022)		12,485		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/23/2027	2	1,884,765	285.23	69,620			19,627		396,802			(26,149)		7,062		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	04/30/2027	2	5,217,401	285.72	191,656			55,882		1,086,867			(71,974)		19,881		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/25/2027	2	1,890,260	287.51	69,756			22,666		378,631			(26,045)		7,616		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2025	06/16/2027	4	2,683,510	289.53	98,343			34,917		514,128			(36,817)		11,303		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/24/2027	2	2,300,445	287.51	84,723			27,436		460,873			(31,675)		9,249		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/16/2027	3	1,690,756	283.11	63,488			17,244		371,344			(23,787)		6,226		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/12/2027	2	3,485,270	282.14	128,989			34,274		780,214			(48,225)		12,705		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	1	3,097,439	282.14	113,986			30,375		693,284			(42,511)		11,320		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/09/2027	3	4,474,920	282.14	167,600			44,051		1,002,075			(63,043)		16,185		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	3	1,747,371	287.95	64,129			19,845		347,412			(24,000)		6,875		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/23/2027	5	2,378,925	284.49	89,699			25,243		508,242			(33,629)		8,914		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/22/2027	3	2,592,165	283.96	97,993			27,370		559,669			(36,704)		9,689		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/20/2027	4	2,413,966	288.6	87,325			27,744		473,175			(32,685)		9,623		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2025	05/28/2027	3	2,804,402	288.4	102,600			33,883		551,449			(38,514)		11,370		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	04/30/2027	3	2,714,803	285.14	100,799			29,275		572,113			(37,727)		10,345		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	04/30/2027	2	3,557,491	285.21	131,878			38,393		748,644			(49,401)		13,556		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/14/2027	4	3,012,879	282.77	112,124			30,084		666,247			(42,002)		11,039		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	4	4,710,920	288.05	173,167			53,774		934,660			(64,892)		18,535		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	2	3,026,037	289.22	110,860			38,614		583,927			(41,490)		12,622		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2025	06/02/2027	5	5,015,743	288.09	185,630			62,313		991,858			(69,523)		20,547		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	3	4,928,329	289.56	180,770			64,472		943,434			(67,640)		20,797		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	1	2,748,458	285.23	101,418			28,977		578,350			(37,824)		10,399		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2025	06/04/2027	2	2,508,068	288.37	92,244			31,305		492,967			(34,550)		10,316		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2027	3	4,204,253	289.62	152,106			54,689		803,778			(57,070)		17,776		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2025	05/13/2027	2	2,286,191	288.42	82,598			25,436		450,229			(30,915)		8,975		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/19/2027	3	2,566,481	288.52	94,245			29,807		503,922			(35,280)		10,209		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/02/2027	4	2,343,975	297.44	56,028			14,136		380,310			(20,994)		8,321		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2025	06/03/2027	2	1,390,801	288.32	51,063			17,196		273,702			(19,109)		5,709		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/26/2027	2	2,274,601	285.23	85,572			24,462		478,717			(32,100)		8,585		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2025	04/16/2027	3	4,959,523	283.55	184,593			50,385		1,080,063			(69,528)		18,264		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	3	4,485,971	288.1	166,299			54,738		887,546			(62,248)		18,188		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/11/2027	3	2,126,240	288.95	78,809			27,557		412,591			(29,604)		8,869		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/07/2027	4	3,409,374	280.08	128,986			33,350		793,909			(48,287)		12,267		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/10/2027	1	2,798,530	286.78	102,986			31,307		569,993			(38,461)		10,913		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	2	2,803,009	287.78	102,372			32,813		558,693			(38,346)		11,198		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	2	2,268,677	288.38	83,614			30,674		444,641			(31,272)		9,720		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2027	4	7,122,005	289.07	260,694			89,921		1,378,969			(97,529)		29,589		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/14/2027	2	2,980,754	288.95	109,335			38,509		578,202			(40,844)		12,506		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	3	3,952,037	289.16	145,112			50,655		763,591			(54,372)		16,484		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2027	2	1,707,609	288.37	61,799			20,230		335,990			(23,142)		6,909		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/04/2027	3	3,313,027	288.34	121,671			41,246		651,603			(45,576)		13,627		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2025	06/10/2027	2	2,310,726	289.04	84,845			29,372		447,610			(31,732)		9,619		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/28/2027	1	3,649,447	289.3	134,665			50,013		701,505			(50,292)		15,723		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2025	05/31/2027	2	6,152,053	288.4	226,062			75,313		1,209,077			(84,495)		25,098		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2027	2	4,014,224	288.91	146,864			53,500		778,361			(54,964)		17,134		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/25/2027	4	4,945,282	289.3	182,891			67,502		950,939			(68,705)		21,188		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/11/2025	04/09/2027	2	3,324,070	282.07	122,392			32,100		745,373			(45,870)		12,023		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/01/2025	04/01/2027	2	3,021,518	296.96	112,428			28,131		495,921			(42,081)		10,697		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2027	1	2,914,962	284.63	107,854			27,704		622,360			(40,224)		10,460		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2027	3	1,435,448	283.06	53,301			14,383		315,629			(19,958)		5,273		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/12/2025	05/12/2027	3	2,595,062	288.03	96,099			29,468		515,170			(35,976)		10,165		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/07/2027	3	2,040,537	285.81	75,706			22,700		423,960			(28,325)		7,903		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/23/2025	05/21/2027	3	2,699,881	288.14	97,884			31,284		534,189			(36,635)		10,786		0001
Purchased Call/Shiller Barclays Global Index/SBG117IST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2025	04/20/2027	1	1,928,668	283.55	71,168			19,622		419,828			(26,506)		7,174		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/07/2027	2	1,679,069	286.78	62,992			18,978		342,160			(23,661)		6,503		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/09/2025	04/09/2027	3	2,190,179	281.46	82,385			21,561		496,851			(30,847)		7,922		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/21/2025	04/21/2027	3	4,422,819	283.2	166,524			46,243		969,057			(62,326)		16,492		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2025	04/19/2027	1	2,978,951	283.55	109,923			30,199		648,628			(40,996)		11,053		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/14/2027	2	2,945,954	288.46	107,971			33,585		579,571			(40,598)		11,591		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/28/2027	2	6,402,567	285.46	235,971			67,780		1,341,028			(88,292)		24,282		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/18/2027	1	1,989,733	288.46	73,023			22,970		391,242			(27,234)		7,897		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/25/2027	2	4,784,248	288.88	177,318			65,334		927,934			(66,435)		20,498		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	1,484,533	288.79	54,482			18,710		289,155			(20,319)		6,155		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2027	3	2,599,807	288.7	95,016			34,751		506,275			(35,561)		11,118		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	1	2,951,131	288.95	108,307			38,235		572,353			(40,393)		12,406		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2027	2	3,149,160	285.67	115,786			34,373		656,243			(43,325)		12,141		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	2	2,172,631	285.72	81,314			24,107		452,365			(30,456)		8,357		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/21/2027	1	4,747,209	289.15	174,697			63,199		916,113			(65,243)		20,187		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	1,770,939	289.15	65,171			23,633		341,755			(24,305)		7,545		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2027	3	4,625,474	289.45	173,796			65,059		886,100			(65,068)		20,001		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/29/2027	3	1,875,130	285.39	68,690			19,848		393,235			(25,719)		7,128		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	1	1,287,875	289.3	47,523			17,690		247,514			(17,724)		5,559		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2027	1	2,061,799	289.62	75,668			27,136		396,734			(28,298)		8,717		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/05/2027	1	2,840,404	284.63	105,095			26,888		606,541			(39,249)		10,165		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	1	1,972,537	286.78	72,589			22,136		401,758			(27,072)		7,709		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	3	961,834	281.02	38,350			10,115		220,042			(14,555)		3,470		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2027	2	2,159,034	300.69	80,378			36,533		318,304			(30,079)		10,280		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	4	2,927,641	301.99	108,631			51,281		417,348			(40,700)		14,211		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2025	09/10/2027	5	6,754,734	303.23	248,678			118,249		933,146			(93,359)		32,835		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	09/24/2027	5	5,013,797	302.19	189,424			93,606		710,117			(71,005)		24,862		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/10/2027	2	3,785,847	302.94	144,125			68,548		526,879			(54,209)		18,403		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	2	6,202,286	303.86	228,510			109,591		842,594			(85,491)		30,368		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/08/2027	4	2,041,770	302.06	76,196			35,846		290,590			(28,526)		9,896		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/20/2027	3	4,725,125	303.13	173,406			77,386		655,778			(65,082)		22,259		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/26/2027	2	3,282,583	299.96	121,310			54,835		492,784			(45,371)		15,606		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2027	3	1,975,710	301.24	74,297			36,354		286,611			(27,802)		9,770		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/20/2027	2	3,349,578	301.5	124,358			60,575		482,828			(46,474)		16,517		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/24/2027	3	3,272,981	304.01	116,736			57,842		442,591			(43,915)		16,230		0001
Purchased Call/Shiller Barclays Global Index/SBG117MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2025	09/13/2027	3	5,373,069	302.94	198,983			95,004		747,590			(74,352)		26,232		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/27/2027	2	3,533,499	301.07	129,832			59,188		516,173			(48,629)		16,825		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2027	2	2,026,000	300.38	74,552			34,267		300,884			(27,837)		9,705		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/12/2027	1	3,224,183	291.98	118,650			46,350		584,370			(44,311)		14,245		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2027	2	4,560,564	303.26	157,944			71,197		632,580			(59,096)		21,649		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2027	3	5,635,400	290.12	214,255			82,195		1,063,475			(80,206)		24,679		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/03/2027	3	4,830,662	301.01	179,649			83,670		706,120			(67,428)		23,243		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2027	2	1,717,380	290.98	63,448			23,998		318,414			(23,746)		7,453		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/03/2027	3	2,783,632	300.68	103,977			48,373		410,210			(38,975)		13,393		0001
Purchased Call/Shiller Barclays Global Index/SBG117KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2027	2	3,751,435	289.73	140,280			52,684		714,342			(52,480)		16,252		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2027	3	2,496,365	289.89	94,648			37,534		472,851			(35,438)		11,107		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2027	4	5,259,412	291.76	194,462			75,438		958,109			(72,894)		23,115		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/14/2027	3	4,434,207	291.7	161,039			63,291		808,404			(60,246)		19,660		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/05/2027	1	2,171,962	291.09	79,928			30,454		401,501			(29,809)		9,478		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2027	1	1,616,903	291.66	59,502			23,866		294,764			(22,191)		7,243		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/28/2027	3	3,161,833	294.61	115,463			47,621		539,723			(43,212)		14,356		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2025	08/06/2027	3	2,071,279	293.98	77,229			32,980		346,451			(29,002)		9,544		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2025	08/11/2027	2	2,818,941	295.85	106,672			46,034		467,078			(39,913)		13,094		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2027	3	2,166,028	295.03	79,585			32,264		366,498			(29,768)		9,753		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	2	2,413,193	299.76	89,485			41,433		363,718			(33,467)		11,611		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2025	07/21/2027	3	3,673,591	291.65	136,518			54,965		669,849			(51,073)		16,485		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2025	07/30/2027	3	2,823,257	294.26	100,679			41,850		485,575			(37,680)		12,862		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/24/2027	2	3,434,599	303.13	127,085			57,085		476,445			(47,400)		16,279		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2025	07/23/2027	4	2,749,807	294.82	100,590			40,950		467,473			(37,693)		12,381		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2027	3	2,323,154	298.02	86,197			37,914		365,672			(32,176)		10,893		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2027	2	3,612,258	291.98	132,853			52,012		654,581			(49,555)		15,988		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2025	08/04/2027	2	2,081,266	291.82	78,565			33,163		377,429			(29,409)		9,559		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/17/2027	3	4,530,429	302.76	161,377			78,197		632,965			(60,490)		22,245		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2025	08/13/2027	3	5,668,509	297.98	209,211			91,198		893,516			(78,358)		26,413		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	3	1,752,601	302.36	65,064			30,759		247,507			(24,337)		8,520		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2025	08/12/2027	3	4,096,263	297.33	152,844			66,192		655,750			(57,190)		19,057		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/17/2027	2	2,946,109	301.5	108,929			52,813		424,866			(40,856)		14,466		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2027	2	2,874,973	302.14	107,554			52,786		407,734			(40,255)		14,236		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	2	3,333,970	301.07	123,817			57,010		492,965			(46,144)		15,994		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	09/29/2027	3	3,800,448	302.36	138,382			69,076		535,701			(51,807)		18,976		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	3	5,402,299	291.82	207,460			83,847		981,347			(77,627)		24,284		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2027	2	2,372,182	292.37	86,969			33,586		426,534			(32,530)		10,425		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	07/30/2027	3	3,884,273	293.43	136,798			57,021		680,538			(51,270)		17,695		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2027	2	4,408,959	290.49	160,320			63,230		824,757			(59,981)		19,582		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	07/30/2027	3	4,750,383	291.41	175,261			73,119		869,678			(65,755)		21,641		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/09/2027	3	4,247,451	291.98	153,249			59,535		770,116			(57,609)		18,667		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2027	1	3,065,373	293.98	113,112			48,632		512,418			(42,185)		14,216		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2027	2	5,892,575	291.1	217,732			86,522		1,087,830			(81,566)		26,217		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/30/2027	1	3,386,522	300.38	125,301			57,473		502,937			(46,795)		16,198		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2025	09/17/2027	3	1,398,973	302.36	51,995			25,197		197,427			(19,528)		6,869		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2025	09/24/2027	2	1,226,305	302.58	44,904			22,128		172,002			(16,804)		6,081		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	2	5,351,845	299.8	202,258			90,133		807,061			(75,763)		25,212		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	3	3,170,872	300.01	118,009			52,502		475,722			(44,177)		14,937		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/28/2027	1	3,362,879	304.01	124,427			61,871		454,527			(46,405)		16,768		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2025	09/16/2027	3	3,809,596	303.53	139,428			67,069		521,996			(52,162)		18,679		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/16/2027	1	3,412,541	298.02	125,923			55,254		537,266			(47,027)		15,976		0001
Purchased Call/Shiller Barclays Global Index/SBG117LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/06/2027	2	5,226,921	293.98	195,610			83,395		903,739			(73,275)		24,085		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/09/2027	2	3,617,607	293.98	134,067			57,545		604,854			(50,084)		16,750		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/19/2027	3	5,828,626	299.89	214,980			95,160		877,142			(80,433)		27,415		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/02/2027	1	2,705,503	291.41	99,833			41,883		495,125			(37,284)		12,386		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/27/2027	1	3,417,101	304.01	126,091			62,612		461,968			(47,090)		17,015		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	1	2,174,996	302.94	80,692			38,573		302,549			(30,094)		10,634		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	2	5,212,541	301.5	192,736			93,992		751,367			(71,896)		25,739		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2025	09/30/2027	2	3,007,070	302.03	110,522			55,280		427,320			(41,346)		15,035		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/19/2027	1	2,337,998	291.66	86,038			34,439		426,300			(32,132)		10,456		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2027	4	3,940,804	294.39	144,992			60,029		675,836			(54,288)		17,923		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2027	2	3,466,478	293.17	128,885			54,752		610,244			(48,213)		15,973		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2025	07/26/2027	2	3,221,207	294.61	118,450			48,561		549,971			(44,248)		14,577		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2025	07/23/2027	4	4,064,690	294.61	150,625			61,589		694,257			(56,781)		18,302		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2025	08/05/2027	2	2,536,938	292.53	94,223			39,876		452,960			(35,248)		11,671		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/16/2027	2	3,097,071	291.66	113,653			45,225		572,427			(42,661)		13,779		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/02/2027	4	5,086,739	291.09	185,962			70,460		941,013			(69,823)		22,076		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/13/2027	3	5,685,337	298.02	212,351			92,743		895,478			(79,750)		26,492		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2025	08/18/2027	3	3,141,221	298.41	116,978			51,594		489,905			(43,759)		14,752		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/02/2025	08/27/2027	2	4,114,085	300.38	151,624			69,217		611,262			(56,896)		19,589		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/02/2025	09/02/2027	2	1,565,195	300.22	57,156			26,398		233,303			(21,390)		7,520		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/07/2027	1	2,957,608	301.01	109,727			51,397		432,130			(40,923)		14,315		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/06/2027	1	1,859,210	301.01	68,977			32,259		271,707			(25,760)		8,985		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2027	2	2,920,095	298.6	105,288			45,842		453,568			(39,415)		13,607		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/23/2027	1	2,999,146	303.13	110,668			49,626		416,139			(41,330)		14,194		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2027	1	874,766	294.61	32,191			13,221		149,323			(12,006)		3,965		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	4	1,412,124	291.07	53,780			20,723		261,155			(20,148)		6,195		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/06/2027	1	2,566,983	291.09	94,465			36,073		474,492			(35,183)		11,221		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2027	1	756,310	291.41	27,908			11,730		138,384			(10,408)		3,468		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/27/2027	3	4,482,047	305.57	160,978			86,510		580,550			(60,236)		23,224		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2025	10/13/2027	5	4,454,653	299.99	162,954			84,468		664,808			(60,991)		22,666		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/07/2027	2	4,327,805	302.33	160,815			81,969		610,099			(60,152)		21,846		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/18/2027	3	6,345,755	299.63	240,598			126,763		954,733			(90,105)		32,502		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2025	11/05/2027	4	2,129,424	303.07	79,545			43,845		293,976			(29,806)		11,160		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2025	10/08/2027	3	4,768,554	302.35	168,054			86,383		671,871			(63,002)		24,103		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/21/2027	4	3,710,372	302.6	141,170			74,783		518,911			(52,846)		19,078		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/12/2027	2	2,272,445	298.26	84,746			43,885		353,446			(31,648)		11,547		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2025	10/20/2027	5	3,456,259	301.79	131,507			69,521		493,264			(49,289)		17,748		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/12/2027	2	4,085,645	306.04	150,204			84,331		522,119			(56,256)		21,598		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	10/29/2027	4	5,224,164	303.19	193,248			104,871		719,378			(72,452)		27,139		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2025	10/29/2027	3	2,892,580	303.39	106,869			57,724		396,241			(39,975)		15,026		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2025	11/24/2027	4	2,884,296	302.39	110,122			63,499		404,330			(41,233)		15,470		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/11/2027	3	2,088,890	306.58	77,189			43,102		263,205			(28,897)		11,029		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2025	11/12/2027	3	3,073,870	305.13	111,931			62,937		402,354			(41,994)		16,249		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/26/2027	1	2,104,578	306.72	77,869			45,280		263,963			(29,201)		11,315		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2025	11/10/2027	3	4,545,901	305.09	169,665			94,753		595,709			(63,599)		23,972		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	10/29/2027	2	3,456,433	303.11	129,100			70,102		476,883			(48,462)		17,956		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/03/2027	2	5,502,320	304.24	198,773			108,726		737,341			(74,374)		28,764		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/19/2027	4	5,423,176	300.4	205,027			117,162		798,671			(76,869)		28,914		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2025	11/17/2027	2	5,433,617	303.1	195,326			110,596		748,802			(73,082)		28,899		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2025	12/03/2027	3	3,384,551	307.15	124,812			73,798		419,501			(46,826)		18,346		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/22/2027	1	2,373,051	301.72	88,040			50,499		338,277			(32,880)		12,698		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2025	12/03/2027	3	2,245,908	306.4	83,779			49,334		283,963			(31,367)		12,174		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2025	11/18/2027	3	2,443,957	301.48	88,393			50,223		350,606			(33,091)		13,014		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/25/2027	3	2,173,111	303.76	89,391			51,887		294,319			(33,542)		11,669		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/03/2027	2	4,639,675	307.21	171,594			101,314		574,202			(64,269)		25,150		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/10/2027	3	4,453,112	308.14	161,024			96,841		537,307			(60,508)		24,335		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/24/2027	4	6,889,929	308.96	255,594			158,632		812,626			(95,935)		38,251		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/26/2027	3	4,284,974	305.62	158,750			92,209		553,353			(59,390)		23,037		0001
Purchased Call/Shiller Barclays Global Index/SBG1170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2025	11/23/2027	2	2,021,072	301.72	75,534			43,394		288,102			(28,190)		10,827		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/19/2027	3	1,717,113	300.81	63,714			36,290		250,365			(23,843)		9,155		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/17/2027	3	2,618,804	308.03	97,103			59,290		316,861			(36,423)		14,425		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/20/2027	1	4,047,933	308.03	149,774			91,677		489,647			(55,935)		22,373		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2025	12/24/2027	1	333,872	309.27	12,490			7,757		39,047			(4,703)		1,854		0001
Purchased Call/Shiller Barclays Global Index/SBG117PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2025	12/30/2027	4	2,512,039	309.94	78,513	14,150		58,136		288,373			(34,629)		14,039		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/10/2027	4	4,585,650	308.71	165,372	2,556		100,881		544,855			(62,941)		25,059		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/14/2027	1	6,007,633	308.14	222,282			134,041		724,683			(82,900)		32,980		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2025	12/09/2027	3	3,782,238	306.95	143,656			85,722		471,194			(53,772)		20,645		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/17/2027	3	5,513,633	307.09	207,556			126,614		684,066			(77,788)		30,371		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2027	1	2,116,524	307.15	78,311			46,470		262,266			(29,206)		11,526		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2026	12/30/2027	4	1,330,475	309.1	15,000	38,667		33,812		156,292			(19,926)		7,436		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2025	12/08/2027	3	4,057,079	307.15	150,696			89,707		502,727			(56,404)		22,120		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/10/2027	3	2,201,158	308.15	81,794			48,944		265,510			(30,605)		12,029		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/08/2027	2	6,208,906	298.26	242,826			124,940		966,123			(91,340)		31,383		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2025	10/14/2027	2	2,668,964	299.35	99,865			51,875		404,424			(37,362)		13,598		0001
Purchased Call/Shiller Barclays Global Index/SBG117NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/15/2027	3	1,372,325	299.63	52,969			27,753		206,561			(19,901)		7,001		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2025	10/01/2027	3	3,864,704	301.47	139,349			70,073		556,886			(52,165)		19,350		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	3	4,028,956	303.41	156,223			83,092		552,002			(58,488)		20,743		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2025	10/08/2027	2	2,384,827	303.06	87,364			44,712		330,033			(32,684)		12,054		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2027	2	2,432,192	304.94	90,107			48,276		320,235			(33,611)		12,587		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2025	11/04/2027	4	2,147,263	302.97	79,753			43,758		297,174			(29,849)		11,239		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/08/2027	1	6,786,828	303.38	251,113			139,392		929,278			(93,781)		35,701		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/11/2027	2	2,393,401	298.26	89,336			46,160		372,339			(33,391)		12,146		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2025	10/28/2027	3	3,992,402	304.07	146,421			78,884		537,537			(54,780)		20,714		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2025	11/05/2027	3	3,449,002	303.38	127,536			70,598		472,365			(47,857)		18,075		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2025	12/01/2027	2	6,451,536	306.02	239,448			140,190		827,616			(89,594)		34,890		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2027	3	5,604,385	308.39	202,251			122,307		671,493			(75,675)		30,801		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/02/2027	3	4,890,046	306.1	181,108			106,238		623,198			(67,735)		26,476		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/13/2027	1	5,325,888	308.14	197,058			118,723		642,624			(73,593)		29,204		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/16/2027	3	5,161,554	306.72	191,225			115,874		646,709			(71,524)		28,400		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/04/2027	3	5,652,701	301.51	211,135			107,228		813,475			(79,138)		28,418		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2025	10/06/2027	3	6,201,997	302.35	228,382			116,189		873,840			(85,493)		31,264		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/05/2027	3	6,943,041	303.05	258,781			142,902		958,806			(96,968)		36,387		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2025	10/22/2027	2	4,091,221	304.94	151,793			80,940		538,806			(56,947)		21,064		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2027	1	1,809,900	303.38	66,966			37,214		247,817			(24,975)		9,532		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/15/2027	4	5,060,857	300.01	190,492			99,371		754,528			(71,322)		25,819		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2025	10/15/2027	4	5,603,150	300.46	206,566			108,040		826,505			(77,412)		28,586		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/01/2027	2	5,119,816	303.11	189,360			103,154		706,211			(70,730)		26,698		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/28/2027	1	4,013,862	308.96	148,513			92,413		473,411			(55,388)		22,383		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/29/2027	2	3,851,628	309.56	142,907			89,161		446,803			(53,455)		21,502		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2025	12/23/2027	3	2,509,982	309.19	93,316			57,674		294,193			(34,997)		13,919		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2027	1	2,134,876	301.51	78,990			40,038		307,228			(29,460)		10,747		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/19/2027	1	2,169,150	299.63	80,475			42,338		326,353			(30,013)		11,124		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2025	10/22/2027	2	7,047,916	304.79	260,865			138,898		931,891			(97,697)		36,286		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/27/2027	1	4,631,183	308.96	171,354			106,536		546,221			(63,994)		25,797		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2027	4	3,471,356	306.76	124,914			70,006		435,220			(46,762)		18,351		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/30/2027	1	3,716,605	306.72	137,886			80,497		466,029			(51,425)		20,076		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	1	3,223,073	306.37	123,192			75,105		407,553			(46,134)		17,754		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/06/2027	1	2,151,496	307.15	79,605			47,194		266,669			(29,729)		11,703		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2027	3	3,630,075	308.88	134,524			82,646		429,079			(50,320)		20,108		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/01/2027	3	6,119,170	300.7	228,215			114,931		898,644			(85,503)		30,638		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/25/2027	2	3,595,832	304.94	132,103			70,844		473,564			(49,445)		18,585		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/26/2027	3	1,975,757	305.62	73,721			42,848		255,099			(27,619)		10,622		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/15/2027	1	3,114,991	305.13	115,255			64,999		407,635			(43,043)		16,527		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2025	11/19/2027	2	3,097,173	301.72	116,033			66,392		441,707			(43,593)		16,513		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/29/2027	1	7,129,089	306.72	264,489			154,255		893,925			(98,776)		38,464		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2025	11/16/2027	2	2,824,507	305.13	104,209			58,834		369,529			(38,869)		15,004		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2027	1	1,722,149	303.11	63,720			34,748		237,548			(23,764)		8,992		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/01/2027	3	4,948,610	301.51	184,191			92,893		712,312			(69,142)		24,777		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/21/2027	1	2,694,346	308.03	99,960			61,239		325,914			(37,280)		14,908		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	01/10/2028	2	6,466,567	315.12	240,021			153,938		639,843			(86,597)		36,573		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2026	01/14/2028	3	8,012,291	316.62	294,251			191,295		758,159			(103,837)		45,508		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2026	01/07/2028	3	4,745,109	313.7	180,289			115,213		489,640			(65,451)		26,750		0001
Purchased Call/Shiller Barclays Global Index/SBG117SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2026	03/23/2028	4	2,375,097	317.71	92,013			68,137		218,364			(23,968)		14,444		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2026	02/29/2028	2	5,495,814	326	203,937			144,552		386,561			(59,890)		32,704		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2026	01/21/2028	4	4,360,928	314.76	161,825			106,122		436,287			(55,807)		24,953		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/02/2026	03/02/2028	5	3,308,596	326.39	114,750			81,764		229,805			(33,069)		19,727		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2026	01/21/2028	3	4,580,368	316.08	168,693			111,000		440,676			(58,066)		26,208		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2026	02/02/2028	3	3,203,987	315.49	122,132			82,075		313,910			(40,114)		18,561		0001
Purchased Call/Shiller Barclays Global Index/SBG1170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2026	02/04/2028	3	4,243,920	319.24	158,079			107,121		370,898			(51,316)		24,636		0001
Purchased Call/Shiller Barclays Global Index/SBG117SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2026	03/31/2028	3	3,513,901	321.11	136,196			102,421		291,301			(33,902)		21,528		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2026	01/14/2028	2	3,790,872	317.46	140,098			90,491		349,521			(49,695)		21,531		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2026	01/28/2028	5	3,117,199	315.78	115,990			77,524		302,658			(38,713)		17,966		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2026	01/31/2028	5	7,548,585	315.9		291,697		196,148		730,487			(96,233)		43,641		0001
Purchased Call/Shiller Barclays Global Index/SBG117QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2026	02/01/2028	1	1,755,504	315.9		64,954		43,540		169,882			(21,562)		10,160		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/09/2026	03/09/2028	5	4,004,089	320.83		151,573		109,461		334,099			(42,205)		24,034		0001
Purchased Call/Shiller Barclays Global Index/SBG117QSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2026	02/10/2028	3	4,097,453	323.2		151,793		103,652		315,549			(48,224)		23,931		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2026	03/03/2028	6	8,677,571	321.6		321,345		229,345		706,132			(92,210)		51,787		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2026	02/23/2028	5	4,245,763	323.71		157,255		110,754		322,128			(46,604)		25,118		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2026	03/10/2028	4	3,673,021	321.24		136,917		98,949		302,542			(38,111)		22,067		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2028	2	2,911,751	321.88		107,094		77,044		234,926			(30,308)		17,461		0001
Purchased Call/Shiller Barclays Global Index/SBG117RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2026	02/18/2028	5	3,268,746	324.7		120,018		83,736		239,795			(36,525)		19,243		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2026	02/25/2028	3	6,166,820	325.13		223,130		157,755		446,489			(65,899)		36,555		0001
Purchased Call/Shiller Barclays Global Index/SBG117RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/16/2028	7	4,774,652	322.62		182,642		127,501		380,152			(55,379)		28,053		0001
Purchased Call/Shiller Barclays Global Index/SBG117RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2026	02/11/2028	2	3,203,202	322.21		118,383		81,548		254,797			(37,213)		18,727		0001
Purchased Call/Shiller Barclays Global Index/SBG117QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2026	02/09/2028	7	6,691,085	322.61		249,779		170,603		525,354			(79,402)		39,039		0001
Purchased Call/Shiller Barclays Global Index/SBG117RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2026	02/14/2028	4	5,507,477	322.21		204,651		141,270		438,431			(64,041)		32,294		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2026	03/03/2028	4	2,726,231	322.99		97,286		69,417		212,113			(27,931)		16,270		0001
Purchased Call/Shiller Barclays Global Index/SBG117RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2026	02/17/2028	4	2,315,784	321.81		88,545		61,358		186,811			(27,251)		13,620		0001
Purchased Call/Shiller Barclays Global Index/SBG117QSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2026	02/04/2028	5	3,679,511	321.8		136,856		92,949		296,374			(44,215)		21,360		0001
Purchased Call/Shiller Barclays Global Index/SBG117QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2028	2	5,322,008	321.8		196,999		133,951		428,837			(63,506)		31,020		0001
Purchased Call/Shiller Barclays Global Index/SBG117QSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2026	01/25/2028	2	3,402,175	315.56		126,001		83,294		332,498			(42,981)		19,548		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2026	01/27/2028	5	3,261,575	315.72		120,321		80,005		317,252			(40,426)		18,779		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2026	01/21/2028	3	2,487,248	315.56		91,561		60,342		243,002			(31,398)		14,232		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2026	01/28/2028	4	3,177,806	315.9		119,706		80,121		307,418			(39,787)		18,316		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2026	03/06/2028	3	3,897,057	321.88		142,355		102,298		314,423			(40,321)		23,324		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2026	03/03/2028	3	3,506,750	321.75		128,995		92,372		283,919			(36,933)		20,928		0001
Purchased Call/Shiller Barclays Global Index/SBG117SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2026	03/24/2028	3	6,279,038	321.73		230,323		170,938		510,161			(59,598)		38,222		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2026	02/25/2028	5	3,481,593	324.56		130,945		92,284		256,914			(38,811)		20,638		0001
Purchased Call/Shiller Barclays Global Index/SBG117SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/20/2028	4	4,765,814	319.88		172,495		127,308		410,014			(45,554)		28,903		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2026	03/13/2028	2	4,628,387	320.76		171,413		124,748		387,142			(47,094)		27,886		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2026	02/25/2028	4	4,504,236	326		164,033		116,156		316,540			(48,220)		26,700		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/02/2026	02/24/2028	7	5,869,535	323.97		224,682		158,257		441,526			(66,720)		34,759		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2026	02/21/2028	4	5,523,482	324.73		203,464		142,278		404,995			(61,647)		32,613		0001
Purchased Call/Shiller Barclays Global Index/SBG117RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2026	02/18/2028	4	2,002,330	324.21		75,035		52,199		149,275			(22,920)		11,788		0001
Purchased Call/Shiller Barclays Global Index/SBG117SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/30/2026	03/27/2028	4	5,621,859	321.16		206,468		154,558		465,102			(52,178)		34,316		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2026	03/17/2028	3	4,116,490	323.66		149,405		109,444		314,021			(40,073)		24,896		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/07/2028	3	6,372,836	321.88		235,742		169,383		514,175			(66,944)		38,179		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/07/2028	1	1,646,857	321.8		60,934		41,405		132,700			(19,672)		9,589		0001
Purchased Call/Shiller Barclays Global Index/SBG117SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2026	03/22/2028	2	2,905,379	319.88		107,010		79,006		250,047			(28,289)		17,653		0001
Purchased Call/Shiller Barclays Global Index/SBG117SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/30/2026	03/30/2028	4	3,233,283	320.78		120,215		90,105		270,835			(30,192)		19,791		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2026	03/17/2028	4	4,693,923	320.74		169,241		124,556		393,089			(45,055)		28,388		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2026	03/15/2028	1	3,170,310	320.76		116,984		85,211		265,280			(32,079)		19,137		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/16/2026	03/16/2028	5	5,902,822	320.3		229,404		167,677		501,088			(61,882)		35,665		0001
Purchased Call/Shiller Barclays Global Index/SBG117SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2026	03/29/2028	1	1,587,736	321.16		58,270		43,563		131,405			(14,866)		9,710		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2026	03/14/2028	1	4,371,565	320.76		161,311		117,438		365,796			(44,294)		26,364		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2026	03/17/2028	3	1,642,722	322.38		58,659		43,017		130,600			(15,690)		9,935		0001
Purchased Call/Shiller Barclays Global Index/SBG117SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2026	03/28/2028	3	4,379,503	321.16		178,687		135,252		362,458			(43,848)		26,758		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2026	01/28/2028	3	3,497,381	314.58		132,427		88,216		351,872			(44,369)		20,158		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2026	01/19/2028	2	2,403,849	317.2		88,858		57,989		227,424			(31,139)		13,726		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2026	02/03/2028	3	2,497,978	317.82		95,094		64,075		228,089			(31,088)		14,486		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2026	02/11/2028	4	2,340,828	323.99		86,074		59,107		175,640			(27,077)		13,685		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2026	01/26/2028	2	5,709,900	315.12		211,284		139,909		565,337			(71,469)		32,842		0001
Purchased Call/Shiller Barclays Global Index/SBG117RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2026	02/11/2028	2	2,930,885	322.62		108,528		74,670		230,114			(34,214)		17,135		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2026	03/01/2028	2	4,603,895	326		169,750		120,398		323,967			(49,764)		27,423		0001
Purchased Call/Shiller Barclays Global Index/SBG117RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/18/2028	3	4,881,640	324.73		179,722		125,386		357,633			(54,738)		28,739		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2026	03/10/2028	4	5,004,834	322.5		182,166		131,750		396,042			(50,570)		30,069		0001
Purchased Call/Shiller Barclays Global Index/SBG117SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2026	03/24/2028	6	4,426,597	320.28		167,951		124,600		376,346			(43,478)		26,946		0001
Purchased Call/Shiller Barclays Global Index/SBG117SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/30/2026	03/24/2028	3	2,614,131	321.74		96,520		72,007		212,305			(24,704)		15,913		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2026	12/30/2027	2	3,237,364	310.02		120,423		75,794		370,812			(44,862)		18,092		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.01/13/2026	.01/11/2028	2	2,825,089	315.12		104,626		67,119		279,622			(37,727)		15,995		0001
Purchased Call/Shiller Barclays Global Index/SBG117QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.01/09/2026	.01/07/2028	4	3,044,574	315.12		112,948		72,278		301,251			(40,837)		17,164		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.01/06/2026	.01/04/2028	3	5,381,009	310.02		202,275		127,920		616,346			(74,747)		30,237		0001
Purchased Call/Shiller Barclays Global Index/SBG117QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.01/14/2026	.01/13/2028	3	3,985,202	316.34		149,589		96,425		380,203			(53,233)		22,611		0001
Purchased Call/Shiller Barclays Global Index/SBG117RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.02/17/2026	.02/15/2028	2	2,886,161	322.21		107,020		73,901		229,757			(33,470)		16,941		0001
Purchased Call/Shiller Barclays Global Index/SBG117QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.01/20/2026	.01/14/2028	3	1,203,598	317.2		42,105		27,370		111,860			(14,837)		6,836		0001
Purchased Call/Shiller Barclays Global Index/SBG117QSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.02/05/2026	.02/04/2028	4	1,400,219	320.07		54,940		37,261		119,211			(17,711)		8,128		0001
Purchased Call/Shiller Barclays Global Index/SBG117RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.03/13/2026	.03/10/2028	4	2,790,508	321.71		101,504		73,705		226,477			(28,015)		16,765		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.01/07/2026	.01/06/2028	2	5,116,198	312.25		186,821		118,596		525,916			(68,293)		28,811		0001
Purchased Call/Shiller Barclays Global Index/SBG117QSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.01/07/2026	.01/07/2028	2	1,110,141	312.59		41,558		26,458		118,263			(15,134)		6,258		0001
Purchased Call/Shiller Barclays Global Index/SBG117SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.03/20/2026	.03/21/2028	1	2,673,426	319.88		98,115		72,373		230,084			(26,003)		16,229		0001
Purchased Call/Shiller Barclays Global Index/SBG117RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.02/20/2026	.02/22/2028	1	2,627,308	324.73		97,473		68,151		192,641			(29,562)		15,528		0001
Purchased Call/Shiller Barclays Global Index/SBG117RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.02/27/2026	.02/28/2028	1	3,175,326	326		117,805		83,452		223,344			(34,648)		18,877		0001
Purchased Call/Shiller Barclays Global Index/SBG117QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.01/16/2026	.01/17/2028	1	6,917,190	316.62		255,244		166,296		654,537			(89,737)		39,413		0001
Purchased Call/Shiller Barclays Global Index/SBG117QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.01/13/2026	.01/12/2028	3	4,430,431	315.21		165,585		106,516		437,265			(59,155)		25,111		0001
Purchased Call/Shiller Barclays Global Index/SBG117QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.01/16/2026	.01/18/2028	1	3,594,718	316.62		133,005		86,718		340,149			(46,697)		20,504		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.01/06/2026	.01/05/2028	3	4,177,812	312.25		159,330		101,252		449,425			(58,137)		23,501		0001
Purchased Call/Shiller Barclays Global Index/SBG117QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.01/20/2026	.01/20/2028	2	2,198,161	313.86		84,720		55,541		225,798			(29,289)		12,564		0001
Purchased Call/Shiller Barclays Global Index/SBG117QSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.01/23/2026	.01/24/2028	1	4,872,667	315.56		179,801		118,713		476,211			(61,492)		27,968		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/02/2026	01/03/2028	1	4,358,650	310.02		161,270		101,820		499,245			(59,787)		24,466		0001
Purchased Call/Shiller Barclays Global Index/SBG117TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/04/2026	05/01/2028	2	3,524,593	331.33		129,665		103,101		209,350			(26,927)		22,196		0001
Purchased Call/Shiller Barclays Global Index/SBG117TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2026	05/12/2028	3	9,670,632	335.31		354,426		289,106		499,524			(66,362)		61,476		0001
Purchased Call/Shiller Barclays Global Index/SBG117SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/13/2026	04/07/2028	4	2,953,438	326.85		109,503		83,783		203,493			(26,003)		18,209		0001
Purchased Call/Shiller Barclays Global Index/SBG117SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/04/2028	3	4,884,467	323.28		181,070		136,937		378,346			(44,625)		30,034		0001
Purchased Call/Shiller Barclays Global Index/SBG117SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/06/2026	03/31/2028	3	3,751,172	323.28		139,592		105,410		290,443			(34,484)		22,982		0001
Purchased Call/Shiller Barclays Global Index/SBG117SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/07/2028	4	7,780,594	326.61		288,460		219,812		540,290			(68,895)		47,971		0001
Purchased Call/Shiller Barclays Global Index/SBG117TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/05/2028	5	4,026,338	332.4		149,383		119,441		230,508			(30,073)		25,443		0001
Purchased Call/Shiller Barclays Global Index/SBG117TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/05/2028	2	8,727,033	332.34		320,367		256,165		500,766			(64,497)		55,147		0001
Purchased Call/Shiller Barclays Global Index/SBG117TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/28/2026	04/27/2028	4	4,559,670	329.31		171,490		135,260		290,215			(36,371)		28,615		0001
Purchased Call/Shiller Barclays Global Index/SBG117US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/31/2028	2	6,032,896	338.82		220,952		184,285		275,631			(37,364)		38,964		0001
Purchased Call/Shiller Barclays Global Index/SBG117TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	05/03/2028	1	2,421,800	331.33		89,122		70,907		143,921			(18,481)		15,277		0001
Purchased Call/Shiller Barclays Global Index/SBG117TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/04/2026	05/04/2028	3	2,811,291	332.1		103,481		82,509		162,616			(21,056)		17,750		0001
Purchased Call/Shiller Barclays Global Index/SBG117SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/21/2028	4	3,278,970	329.57		120,918		94,400		206,546			(26,696)		20,470		0001
Purchased Call/Shiller Barclays Global Index/SBG117SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/13/2028	5	4,868,303	327.92		180,481		139,059		323,941			(41,617)		30,177		0001
Purchased Call/Shiller Barclays Global Index/SBG117UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/26/2028	4	4,729,606	332.67		173,818		151,642		272,542			(22,722)		31,191		0001
Purchased Call/Shiller Barclays Global Index/SBG117US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/02/2028	4	3,984,525	340.08		145,371		121,722		173,637			(23,806)		25,776		0001
Purchased Call/Shiller Barclays Global Index/SBG117TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/19/2026	05/19/2028	4	2,898,375	335.33		105,485		86,333		150,049			(19,249)		18,534		0001
Purchased Call/Shiller Barclays Global Index/SBG117TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/08/2028	2	2,991,233	333.77		110,103		88,604		163,197			(21,819)		18,951		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/27/2028	3	5,306,572	332.67		195,369		170,466		305,789			(25,544)		35,024		0001
Purchased Call/Shiller Barclays Global Index/SBG117USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2026	06/22/2028	4	3,282,146	336.85		110,079		95,234		162,817			(14,965)		21,577		0001
Purchased Call/Shiller Barclays Global Index/SBG117SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2026	03/31/2028	2	6,276,825	323.07		233,836		176,032		489,020			(57,966)		38,455		0001
Purchased Call/Shiller Barclays Global Index/SBG117USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/29/2026	06/29/2028	3	3,129,156	332.89		117,356		102,649		179,069			(14,827)		20,685		0001
Purchased Call/Shiller Barclays Global Index/SBG117USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2026	06/09/2028	4	6,670,703	334.86		246,284		208,954		353,795			(37,680)		43,400		0001
Purchased Call/Shiller Barclays Global Index/SBG117USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2026	06/23/2028	4	7,948,493	332.53		292,060		253,335		459,895			(39,092)		52,296		0001
Purchased Call/Shiller Barclays Global Index/SBG117US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2028	3	5,106,224	336.24		190,119		161,352		257,558			(28,950)		33,194		0001
Purchased Call/Shiller Barclays Global Index/SBG117TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	05/23/2028	2	5,359,212	336.55		195,521		161,446		265,779			(34,905)		34,384		0001
Purchased Call/Shiller Barclays Global Index/SBG117US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2026	06/23/2028	6	3,102,010	333.81		113,793		98,884		171,637			(15,138)		20,409		0001
Purchased Call/Shiller Barclays Global Index/SBG117SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/14/2028	3	6,381,003	328.27		235,508		181,590		419,478			(54,151)		39,590		0001
Purchased Call/Shiller Barclays Global Index/SBG117TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2026	04/24/2028	2	3,188,829	329.01		118,193		92,915		204,892			(25,456)		19,960		0001
Purchased Call/Shiller Barclays Global Index/SBG117SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/19/2028	2	2,926,358	328.73		108,060		83,901		189,613			(24,465)		18,237		0001
Purchased Call/Shiller Barclays Global Index/SBG117SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/17/2028	3	4,666,944	328.73		173,269		134,499		302,251			(39,190)		29,032		0001
Purchased Call/Shiller Barclays Global Index/SBG117TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2026	04/28/2028	2	6,848,372	330.74		252,537		199,602		414,953			(53,229)		43,015		0001
Purchased Call/Shiller Barclays Global Index/SBG117USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2026	06/15/2028	2	4,449,100	338.69		161,348		137,947		205,581			(23,558)		29,086		0001
Purchased Call/Shiller Barclays Global Index/SBG117SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2026	04/03/2028	3	3,810,806	323.28		140,667		106,302		295,175			(34,731)		23,411		0001
Purchased Call/Shiller Barclays Global Index/SBG117US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2026	06/02/2028	3	7,571,884	340.46		271,247		227,493		325,152			(44,132)		48,983		0001
Purchased Call/Shiller Barclays Global Index/SBG117TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2026	05/09/2028	2	6,259,975	333.77		230,086		185,219		341,722			(45,552)		39,693		0001
Purchased Call/Shiller Barclays Global Index/SBG117TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2026	04/28/2028	4	2,278,639	331.44		85,057		67,688		134,681			(17,606)		14,312		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117T$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2026	05/05/2028	4	5,406,429	332.5		205,415		165,169		308,450			(40,760)		34,164		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2026	04/28/2028	4	2,253,599	330.09		85,843		67,998		139,686			(17,988)		14,155		0001
Purchased Call/Shiller Barclays Global Index/SBG117S$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	04/18/2028	1	3,685,403	328.73		135,991		105,543		238,795			(30,840)		22,947		0001
Purchased Call/Shiller Barclays Global Index/SBG117S$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2026	04/14/2028	3	3,272,302	329.23		120,093		92,964		208,128			(27,461)		20,302		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2026	04/26/2028	1	2,189,623	329.01		80,578		63,335		140,757			(17,479)		13,729		0001
Purchased Call/Shiller Barclays Global Index/SBG117S$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2026	04/21/2028	3	4,284,155	329.78		154,863		121,464		267,872			(33,780)		26,745		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2026	05/15/2028	4	3,412,339	335.18		125,515		102,299		177,347			(23,522)		21,747		0001
Purchased Call/Shiller Barclays Global Index/SBG117S$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2026	04/07/2028	4	4,034,238	324.56		154,935		117,908		299,809			(37,191)		24,873		0001
Purchased Call/Shiller Barclays Global Index/SBG117S$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2026	04/05/2028	1	4,677,438	323.28		172,597		130,512		362,313			(42,562)		28,787		0001
Purchased Call/Shiller Barclays Global Index/SBG117S$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2026	04/06/2028	3	4,862,832	324.26		190,548		145,964		364,869			(44,724)		29,955		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2026	05/12/2028	4	2,937,925	335.46		107,493		86,944		150,987			(20,681)		18,676		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2026	05/02/2028	2	4,054,939	331.33		149,142		118,657		240,973			(30,930)		25,558		0001
Purchased Call/Shiller Barclays Global Index/SBG117S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2026	04/21/2028	3	7,789,494	329.72		286,596		223,873		488,083			(63,117)		48,628		0001
Purchased Call/Shiller Barclays Global Index/SBG117S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/13/2026	04/10/2028	4	4,903,345	326.92		183,313		140,551		337,170			(43,137)		30,313		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/24/2028	3	3,070,342	336.55		112,456		92,970		152,267			(19,955)		19,716		0001
Purchased Call/Shiller Barclays Global Index/SBG117U$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2026	06/09/2028	4	4,653,952	335.78		172,254		146,667		238,810			(26,145)		30,279		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2026	05/16/2028	3	5,377,538	335.18		198,320		161,970		279,482			(36,955)		34,300		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2026	05/26/2028	3	5,044,199	338.07		187,434		156,089		236,492			(31,945)		32,444		0001
Purchased Call/Shiller Barclays Global Index/SBG117U$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2026	06/05/2028	2	5,344,857	336.65		194,817		164,284		265,298			(31,132)		34,661		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/27/2026	05/18/2028	3	4,057,852	335.44		149,763		122,516		209,165			(27,378)		25,926		0001
Purchased Call/Shiller Barclays Global Index/SBG117US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/06/2028	1	3,966,268	336.65		144,769		122,099		196,988			(23,139)		25,742		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/15/2026	05/17/2028	1	7,226,983	335.18		264,508		215,525		375,816			(49,798)		46,136		0001
Purchased Call/Shiller Barclays Global Index/SBG117US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/01/2026	06/01/2028	2	3,920,830	338.94		145,381		121,499		178,377			(24,016)		25,343		0001
Purchased Call/Shiller Barclays Global Index/SBG117US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/07/2028	2	3,675,783	336.65		134,282		113,387		182,561			(21,339)		23,876		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/19/2028	5	12,294,334	334.96		451,541		370,126		644,888			(82,072)		78,617		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/22/2028	3	6,756,908	336.55		250,217		206,569		334,892			(44,379)		43,316		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2026	05/26/2028	3	4,101,553	336.99		152,646		126,632		200,216			(26,276)		26,381		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/19/2028	4	5,460,531	335.26		204,156		168,263		283,401			(36,684)		34,918		0001
Purchased Call/Shiller Barclays Global Index/SBG117US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2026	06/23/2028	5	5,352,117	334.56		192,901		168,062		288,434			(25,475)		35,213		0001
Purchased Call/Shiller Barclays Global Index/SBG117US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/02/2026	05/29/2028	4	7,596,788	338.82		278,396		232,160		346,634			(47,001)		48,983		0001
Purchased Call/Shiller Barclays Global Index/SBG117US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/02/2028	4	6,109,045	339.34		214,812		180,824		273,822			(34,665)		39,520		0001
Purchased Call/Shiller Barclays Global Index/SBG117US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/06/2026	06/16/2028	6	6,257,504	337.42		226,719		195,405		303,764			(32,285)		40,942		0001
Purchased Call/Shiller Barclays Global Index/SBG117SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/21/2026	04/20/2028	4	3,722,550	329.58		137,030		106,636		234,367			(30,503)		23,219		0001
Purchased Call/Shiller Barclays Global Index/SBG117USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2026	06/20/2028	2	4,764,092	337.42		172,712		149,496		232,344			(23,912)		31,270		0001
Purchased Call/Shiller Barclays Global Index/SBG117US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/12/2028	4	3,955,827	336.94		148,590		126,926		194,774			(21,951)		25,799		0001
Purchased Call/Shiller Barclays Global Index/SBG117SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/14/2028	4	4,423,795	328.03		165,053		127,317		293,319			(37,918)		27,446		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2026	05/12/2028	3	12,500,923	335.79		456,037		369,206		634,762			(87,375)		79,468		0001
Purchased Call/Shiller Barclays Global Index/SBG117USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/09/2026	06/09/2028	2	1,696,336	336.07		61,593		52,137		86,162			(9,514)		11,036		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117T$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/30/2028	1	4,596,773	338.82		168,242		140,279		209,882			(28,500)		29,664		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/11/2026	05/11/2028	3	6,815,530	335.11		251,199		202,866		354,495			(48,594)		43,289		0001
Purchased Call/Shiller Barclays Global Index/SBG117U$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/21/2028	1	5,878,423	337.42		215,150		185,637		286,677			(30,485)		38,615		0001
Purchased Call/Shiller Barclays Global Index/SBG117U$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2028	4	5,749,762	334.13		211,974		185,682		315,253			(26,522)		38,039		0001
Purchased Call/Shiller Barclays Global Index/SBG117U$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/13/2028	1	3,870,487	336.94		141,660		120,839		190,687			(21,288)		25,263		0001
Purchased Call/Shiller Barclays Global Index/SBG117S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/12/2028	1	2,719,083	326.92		100,062		76,728		187,055			(23,616)		16,840		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/27/2026	05/26/2028	3	4,763,653	337.49		173,796		143,896		228,239			(30,100)		30,640		0001
Purchased Call/Shiller Barclays Global Index/SBG117S$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/11/2028	1	2,088,985	326.92		76,875		58,923		143,709			(18,168)		12,926		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/25/2028	1	9,298,911	329.01		342,200		268,871		597,769			(74,330)		58,255		0001
Purchased Call/Shiller Barclays Global Index/SBG117U$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/16/2028	3	3,892,087	337.42		135,763		117,104		189,469			(19,126)		25,465		0001
Purchased Call/Shiller Barclays Global Index/SBG117U$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/16/2026	06/16/2028	2	3,730,218	338.05		135,752		116,328		173,835			(19,653)		24,406		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/10/2028	1	4,362,910	333.77		160,555		129,281		238,165			(31,761)		27,688		0001
Purchased Call/Shiller Barclays Global Index/SBG117T$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/25/2028	1	671,837	336.55		24,589		20,306		33,344			(4,389)		4,318		0001
Purchased Call/Shiller Barclays Global Index/SBG117U$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/19/2028	1	1,516,412	337.42		55,349		47,736		73,901			(7,864)		9,945		0001
Purchased Call/Shiller Barclays Global Index/SBG117U$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/14/2028	1	2,949,488	336.94		107,951		92,107		145,399			(16,200)		19,267		0001
Purchased Call/Shiller Barclays Global Index/SBG117U$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2028	1	4,746,332	332.67		173,716		151,554		273,649			(22,751)		31,351		0001
Purchased Call/Shiller Barclays Global Index/SBG117V$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/28/2026	07/28/2028	4	3,152,693	341.51		117,939		107,941		133,674			(10,208)		21,309		0001
Purchased Call/Shiller Barclays Global Index/SBG117V$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2026	07/13/2028	6	4,775,611	338.18		179,418		160,746		227,638			(18,907)		31,914		0001
Purchased Call/Shiller Barclays Global Index/SBG117V$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2026	07/21/2028	4	4,534,947	340.69		168,426		152,586		197,669			(16,058)		30,491		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117V8G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2026	08/25/2028	5	3,293,611	349.08		120,069		114,739		105,862			(5,495)		22,724		0001
Purchased Call/Shiller Barclays Global Index/SBG117V8S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2026	08/11/2028	6	8,947,421	348.38		329,546		309,353		293,042			(21,290)		61,108		0001
Purchased Call/Shiller Barclays Global Index/SBG117V8T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2026	08/03/2028	5	5,361,986	341.87		197,216		181,900		224,912			(15,558)		36,405		0001
Purchased Call/Shiller Barclays Global Index/SBG117V8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2026	06/30/2028	5	3,585,020	334.58		134,855		118,812		193,513			(16,434)		23,717		0001
Purchased Call/Shiller Barclays Global Index/SBG117V8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2026	07/14/2028	4	2,790,651	339.21		101,354		91,232		128,093			(10,431)		18,663		0001
Purchased Call/Shiller Barclays Global Index/SBG117V8P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2026	07/28/2028	6	6,865,541	343.11		245,903		226,610		274,134			(19,806)		46,405		0001
Purchased Call/Shiller Barclays Global Index/SBG117V8S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2026	07/07/2028	4	3,565,981	337.11		133,430		118,906		176,232			(14,889)		23,720		0001
Purchased Call/Shiller Barclays Global Index/SBG117V8Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/03/2026	07/31/2028	5	6,302,649	342.54		237,754		220,586		257,412			(17,920)		42,696		0001
Purchased Call/Shiller Barclays Global Index/SBG117V8S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2026	07/12/2028	2	2,745,787	337.3		101,545		90,773		135,055			(11,109)		18,335		0001
Purchased Call/Shiller Barclays Global Index/SBG117V8Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2026	07/04/2028	1	2,508,417	334.11		91,808		80,852		135,559			(11,272)		16,647		0001
Purchased Call/Shiller Barclays Global Index/SBG117V8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/31/2026	08/28/2028	3	4,454,493	349.06		163,871		157,210		143,566			(7,167)		30,800		0001
Purchased Call/Shiller Barclays Global Index/SBG117V8O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2026	09/15/2028	3	3,635,206	351.4		131,806		129,369		108,001			(2,645)		25,457		0001
Purchased Call/Shiller Barclays Global Index/SBG117V8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2026	09/01/2028	2	3,754,930	350.01		138,297		133,422		116,829			(5,242)		26,037		0001
Purchased Call/Shiller Barclays Global Index/SBG117V8I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2026	08/29/2028	2	7,463,430	349.06		271,943		260,852		240,756			(12,120)		51,642		0001
Purchased Call/Shiller Barclays Global Index/SBG117V8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2026	07/14/2028	6	8,327,350	339.51		303,672		272,286		377,969			(31,815)		55,691		0001
Purchased Call/Shiller Barclays Global Index/SBG117V8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2026	07/05/2028	3	5,964,742	334.11		218,719		192,726		322,552			(26,736)		39,615		0001
Purchased Call/Shiller Barclays Global Index/SBG117V8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/08/2028	2	6,805,254	345.96		249,201		231,935		244,899			(18,176)		46,375		0001
Purchased Call/Shiller Barclays Global Index/SBG117V8O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2026	07/28/2028	3	9,994,540	343.15		361,946		331,390		398,441			(31,009)		67,554		0001
Purchased Call/Shiller Barclays Global Index/SBG117V8D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/24/2026	08/21/2028	3	6,294,463	349.96		228,623		217,035		194,791			(12,450)		43,303		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2026	09/15/2028	5	5,280,724	352.76		178,364		176,230		148,509			(2,634)		36,981		0001
Purchased Call/Shiller Barclays Global Index/SBG117XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2026	09/21/2028	4	5,883,486	350.74		211,952		209,848		180,329			(2,401)		41,374		0001
Purchased Call/Shiller Barclays Global Index/SBG117WS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2026	08/15/2028	2	5,192,138	349.66		189,046		177,749		162,004			(11,982)		35,564		0001
Purchased Call/Shiller Barclays Global Index/SBG117US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/06/2026	06/30/2028	3	11,991,152	334.11		440,198		385,978		657,861			(54,760)		79,330		0001
Purchased Call/Shiller Barclays Global Index/SBG117WSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2026	09/11/2028	2	3,347,769	351.42		119,664		117,118		99,074			(2,849)		23,379		0001
Purchased Call/Shiller Barclays Global Index/SBG117WSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2026	08/24/2028	3	4,759,227	349.27		171,886		163,518		151,796			(8,580)		32,813		0001
Purchased Call/Shiller Barclays Global Index/SBG117WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2026	09/14/2028	5	4,292,177	350.95		155,573		152,728		129,764			(3,102)		30,037		0001
Purchased Call/Shiller Barclays Global Index/SBG117WS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2026	08/17/2028	5	4,280,436	349.37		155,392		146,378		135,261			(9,226)		29,362		0001
Purchased Call/Shiller Barclays Global Index/SBG117XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2026	09/22/2028	2	5,406,492	350.81		195,041		193,190		165,211			(2,113)		38,046		0001
Purchased Call/Shiller Barclays Global Index/SBG117WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/14/2026	09/08/2028	4	4,299,910	350.83		157,521		154,000		130,041			(4,099)		29,964		0001
Purchased Call/Shiller Barclays Global Index/SBG117WSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2026	08/25/2028	4	4,483,927	348.78		163,289		155,676		145,916			(7,903)		30,937		0001
Purchased Call/Shiller Barclays Global Index/SBG117WSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2026	09/07/2028	1	2,672,086	351.07		97,264		94,329		80,072			(3,445)		18,608		0001
Purchased Call/Shiller Barclays Global Index/SBG117WSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2026	09/13/2028	1	4,189,683	351.42		151,667		148,338		124,229			(3,931)		29,299		0001
Purchased Call/Shiller Barclays Global Index/SBG117WS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2026	08/16/2028	2	3,057,951	349.66		111,694		105,048		95,501			(7,049)		20,961		0001
Purchased Call/Shiller Barclays Global Index/SBG117WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2026	08/11/2028	4	12,565,841	348.24		459,193		429,138		413,881			(30,702)		85,820		0001
Purchased Call/Shiller Barclays Global Index/SBG117WSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2026	09/08/2028	3	7,617,494	349.99		276,987		269,443		238,325			(7,936)		53,083		0001
Purchased Call/Shiller Barclays Global Index/SBG117WSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2026	08/30/2028	2	7,474,938	349.06		272,269		261,092		241,341			(12,213)		51,758		0001
Purchased Call/Shiller Barclays Global Index/SBG117XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2026	09/26/2028	2	5,604,518	349.99		200,949		200,409		177,433			(1,348)		39,548		0001
Purchased Call/Shiller Barclays Global Index/SBG117WSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/03/2026	07/27/2028	5	3,888,339	342.62		139,731		127,890		158,090			(12,007)		26,262		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117V\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2026	09/04/2028	3	5,246,570	351.06		189,000		183,408		156,772			(6,445)		36,458		0001
Purchased Call/Shiller Barclays Global Index/SBG117V\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/24/2026	08/18/2028	6	12,359,242	346.99		454,379		429,039		429,558			(25,973)		84,842		0001
Purchased Call/Shiller Barclays Global Index/SBG117V\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2026	09/01/2028	4	5,896,722	351.4		209,933		202,330		173,513			(8,003)		40,889		0001
Purchased Call/Shiller Barclays Global Index/SBG117V\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2026	09/06/2028	1	4,586,296	351.06		166,941		161,896		137,304			(5,922)		31,915		0001
Purchased Call/Shiller Barclays Global Index/SBG117V\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2026	08/18/2028	6	4,994,822	348.27		188,222		179,162		165,073			(9,688)		34,288		0001
Purchased Call/Shiller Barclays Global Index/SBG117V\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/31/2026	08/25/2028	5	4,631,590	348.37		171,586		164,462		153,159			(7,747)		31,956		0001
Purchased Call/Shiller Barclays Global Index/SBG117XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2026	09/22/2028	2	11,031,741	350.67		396,529		393,306		339,128			(3,788)		77,631		0001
Purchased Call/Shiller Barclays Global Index/SBG117XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/29/2026	09/28/2028	3	3,723,911	348.53		130,348		130,227		124,965			(265)		26,314		0001
Purchased Call/Shiller Barclays Global Index/SBG117XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2026	09/22/2028	4	7,319,362	349.4		263,813		263,005		236,544			(1,811)		51,507		0001
Purchased Call/Shiller Barclays Global Index/SBG117VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2026	08/02/2028	1	3,905,773	342.54		142,561		131,218		159,719			(11,864)		26,498		0001
Purchased Call/Shiller Barclays Global Index/SBG117VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2026	07/20/2028	5	4,467,016	338.81		165,530		149,507		208,578			(16,222)		30,011		0001
Purchased Call/Shiller Barclays Global Index/SBG117VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/06/2026	07/06/2028	3	3,651,607	338.46		130,705		115,516		171,757			(15,332)		24,271		0001
Purchased Call/Shiller Barclays Global Index/SBG117VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2026	07/10/2028	4	3,926,043	337.3		149,296		133,526		192,989			(16,184)		26,176		0001
Purchased Call/Shiller Barclays Global Index/SBG117VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2026	07/14/2028	4	2,114,783	339.18		78,101		70,097		97,203			(8,106)		14,143		0001
Purchased Call/Shiller Barclays Global Index/SBG117VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2026	07/07/2028	6	5,342,245	336.58		200,475		178,592		269,191			(22,209)		35,536		0001
Purchased Call/Shiller Barclays Global Index/SBG117VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2026	07/07/2028	2	6,813,950	335.9		249,374		221,042		351,753			(28,662)		45,325		0001
Purchased Call/Shiller Barclays Global Index/SBG117VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/21/2028	4	8,351,732	341.78		303,923		275,312		349,435			(29,031)		56,153		0001
Purchased Call/Shiller Barclays Global Index/SBG117VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2026	08/04/2028	4	4,206,902	344.47		156,256		145,136		159,986			(11,672)		28,584		0001
Purchased Call/Shiller Barclays Global Index/SBG117VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2026	08/10/2028	3	4,310,350	347.57		157,560		146,798		145,716			(10,947)		29,416		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117V\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2026	08/04/2028	4	5,205,365	342.39		192,651		177,982		214,211			(14,933)		35,368		0001
Purchased Call/Shiller Barclays Global Index/SBG117V\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2026	07/21/2028	4	4,185,351	341.98		151,708		138,039		173,787			(14,172)		28,140		0001
Purchased Call/Shiller Barclays Global Index/SBG117W\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2026	08/11/2028	3	2,912,996	347.67		107,308		100,239		98,114			(7,258)		19,895		0001
Purchased Call/Shiller Barclays Global Index/SBG117V\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2026	07/25/2028	1	5,924,016	341.62		215,634		196,381		249,883			(20,032)		39,951		0001
Purchased Call/Shiller Barclays Global Index/SBG117V\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2026	07/03/2028	1	1,270,637	334.11		46,505		40,948		68,625			(5,718)		8,426		0001
Purchased Call/Shiller Barclays Global Index/SBG117V\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2026	07/19/2028	1	3,703,972	338.86		135,565		122,176		172,595			(13,871)		24,866		0001
Purchased Call/Shiller Barclays Global Index/SBG117V\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2026	07/26/2028	1	2,635,667	341.62		95,938		87,384		111,176			(8,900)		17,788		0001
Purchased Call/Shiller Barclays Global Index/SBG117W\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2026	09/08/2028	3	2,630,240	350.1		95,603		92,904		81,965			(2,841)		18,329		0001
Purchased Call/Shiller Barclays Global Index/SBG117X\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2026	09/18/2028	4	5,660,692	350.49		204,770		202,430		174,755			(2,937)		39,724		0001
Purchased Call/Shiller Barclays Global Index/SBG117V\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2026	07/17/2028	3	4,969,476	338.86		184,535		166,415		231,419			(18,585)		33,311		0001
Purchased Call/Shiller Barclays Global Index/SBG117V\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2026	08/04/2028	4	3,446,178	343.29		139,503		129,701		137,128			(10,005)		23,415		0001
Purchased Call/Shiller Barclays Global Index/SBG117W\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2026	08/23/2028	3	3,737,999	349.96		137,809		131,202		115,891			(7,070)		25,753		0001
Purchased Call/Shiller Barclays Global Index/SBG117W\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2026	09/01/2028	2	8,309,699	351.07		301,633		292,091		247,821			(11,132)		57,621		0001
Purchased Call/Shiller Barclays Global Index/SBG117V\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2026	07/24/2028	3	3,625,109	341.62		133,129		121,292		152,806			(12,241)		24,429		0001
Purchased Call/Shiller Barclays Global Index/SBG117W\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/22/2028	1	4,784,513	349.96		174,635		165,759		148,200			(9,543)		32,939		0001
Purchased Call/Shiller Barclays Global Index/SBG117V\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2026	08/07/2028	4	5,385,314	345.96		199,514		185,875		193,644			(14,222)		36,672		0001
Purchased Call/Shiller Barclays Global Index/SBG117X\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2026	09/19/2028	2	5,824,152	350.49		210,503		207,970		179,964			(3,315)		40,900		0001
Purchased Call/Shiller Barclays Global Index/SBG117V\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/09/2028	1	3,103,983	345.96		113,295		105,369		111,703			(8,346)		21,168		0001
Purchased Call/Shiller Barclays Global Index/SBG117W\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2026	08/18/2028	4	4,926,257	348.65		178,113		168,421		160,371			(9,921)		33,817		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2026	09/20/2028	1	5,117,916	350.49		184,757		182,476		158,141			(3,025)		35,965		0001
Purchased Call/Shiller Barclays Global Index/SBG117XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/17/2026	09/15/2028	3	11,956,033	351.27		432,254		424,601		357,044			(8,266)		83,727		0001
Purchased Call/Shiller Barclays Global Index/SBG117W5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2026	08/31/2028	4	3,962,189	349.85		146,567		140,938		124,013			(5,814)		27,455		0001
Purchased Call/Shiller Barclays Global Index/SBG117W6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2026	08/14/2028	3	2,591,206	349.66		94,132		88,466		80,776			(5,973)		17,736		0001
Purchased Call/Shiller Barclays Global Index/SBG117XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2026	09/25/2028	3	2,907,724	349.99		102,817		102,570		91,972			(599)		20,504		0001
Purchased Call/Shiller Barclays Global Index/SBG117XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/29/2026	09/29/2028	2	4,018,648	346.17		145,133		145,133		147,645			(171)		28,416		0001
Purchased Call/Shiller Barclays Global Index/SBG117V5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2026	07/18/2028	3	7,215,214	338.86		273,709		247,526		335,998			(27,066)		48,401		0001
Purchased Call/Shiller Barclays Global Index/SBG117XSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/29/2026	09/27/2028	2	7,397,368	349.99		265,544		264,827		234,404			(1,788)		52,236		0001
Purchased Call/Shiller Barclays Global Index/SBG117W5Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2026	09/05/2028	1	1,334,474	351.06		48,575		47,105		39,913			(1,725)		9,280		0001
Purchased Call/Shiller Barclays Global Index/SBG117V56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2026	07/11/2028	1	4,557,712	337.3		166,356		148,304		224,177			(18,636)		30,411		0001
Purchased Call/Shiller Barclays Global Index/SBG117V5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2026	08/01/2028	1	5,140,248	342.54		187,105		172,198		210,088			(15,592)		34,847		0001
Purchased Call/Shiller Barclays Global Index/SBG117XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/30/2026	09/29/2028	1	6,259,825	346.73		225,354		225,354		225,128					44,264		0001
Purchased Call/Shiller Barclays Global Index/SBG117W5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2026	09/12/2028	1	4,029,875	351.42		145,881		142,675		119,376			(3,787)		28,162		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW100CSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/11/2024	10/09/2026	3	701,794	289.85	27,861			308					(10,451)		551		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW100CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/01/2024	10/01/2026	2	1,942,109	293.13	77,756								(29,101)		508		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW100D$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/17/2026	1	1,741,447	290.81	70,180			4,531		278			(26,174)		3,158		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW100C$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/15/2024	10/14/2026	3	2,641,637	290.09	104,055			1,860		1			(38,950)		2,587		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2024	10/02/2026	3	2,913,712	293.11	116,334			161					(43,615)		1,078		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	10/30/2026	3	1,334,780	286.64	55,422			2,214		260			(20,751)		1,913		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/25/2026	5	2,773,507	294.1	109,206			8,281		229			(40,939)		5,432		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/21/2024	11/20/2026	3	1,014,163	292.49	42,493			2,927		107			(15,910)		1,895		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/10/2026	1	2,959,747	290.25	119,278			6,563		338			(44,485)		4,960		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/26/2024	11/20/2026	3	3,789,763	293.91	153,001			10,559		229			(57,341)		7,083		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2024	10/30/2026	3	3,491,292	288.38	136,098			5,448		295			(51,013)		5,005		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/06/2024	11/06/2026	3	1,254,533	289.19	50,324			2,500		156			(18,853)		1,997		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2024	10/23/2026	2	1,613,427	289.87	63,905			1,939		17			(23,935)		2,025		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/29/2024	10/23/2026	4	756,564	289.47	29,708			902		11			(11,133)		950		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/21/2024	10/21/2026	2	2,161,471	289.79	83,882			2,307		15			(31,399)		2,592		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	10/30/2026	4	1,960,790	287.03	81,162			3,258		318			(30,549)		2,811		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/03/2024	11/27/2026	3	4,352,587	294.09	175,684			13,818		416			(65,750)		8,675		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/19/2024	11/13/2026	4	3,362,472	290.81	136,306			8,111		394			(51,264)		5,837		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/30/2026	1	1,022,474	294.09	41,206			3,401		102			(15,389)		2,090		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/25/2026	2	2,175,659	294.05	87,781			6,678		183			(32,924)		4,261		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	12/02/2026	3	4,491,859	292.83	186,375			15,883		889			(69,743)		9,331		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2024	12/24/2026	3	2,713,077	280.46	113,157			13,158		16,774			(42,545)		6,546		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/11/2024	12/10/2026	2	813,997	288.13	34,243			3,293		852			(12,809)		1,795		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/30/2024	12/24/2026	4	3,297,615	280.57	136,746			15,943		20,003			(51,531)		7,957		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2024	12/15/2026	1	870,173	286.51	36,721			3,783		1,526			(13,695)		1,985		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	12/17/2026	3	2,848,939	284.36	103,476			10,958		8,258			(38,743)		6,585		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/11/2024	12/11/2026	3	1,813,557	287.72	74,373			7,277		2,159			(27,848)		4,027		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	10/16/2026	2	2,187,183	290.87	87,077			1,802		1			(32,621)		2,290		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/19/2024	11/19/2026	3	2,356,424	291.8	97,012			6,537		298			(36,319)		4,361		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/16/2026	1	1,681,763	290.81	67,775			4,288		249			(25,311)		3,017		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/29/2024	10/28/2026	4	3,914,479	289.09	149,591			5,551		173			(55,967)		5,421		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2024	10/29/2026	4	1,420,793	285.93	58,465			2,253		347			(21,896)		2,002		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/05/2024	11/05/2026	3	1,664,743	288.29	68,929			3,321		278			(25,811)		2,614		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2024	11/13/2026	3	2,825,745	290.08	112,681			6,670		443			(42,172)		4,905		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/26/2026	1	2,625,651	288.8	104,501			3,594		100			(39,027)		3,504		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	10/19/2026	2	1,547,049	290.89	61,562			1,524		2			(22,996)		1,765		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2024	12/07/2026	1	1,680,292	289.33	71,076			6,550		1,166			(26,544)		3,626		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/17/2024	10/16/2026	3	1,069,672	291.07	42,565			878					(15,926)		1,120		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	2	2,740,199	289.04	111,656			5,554		364			(41,827)		4,362		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2024	12/18/2026	3	3,054,300	280.69	128,108			13,814		18,037			(48,103)		7,105		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2024	12/29/2026	1	2,548,987	280.46	107,312			13,119		16,626			(40,022)		6,329		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/08/2026	3	1,929,305	289.92	76,417			736					(28,601)		1,428		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/15/2024	10/15/2026	5	1,595,409	289.59	65,533			1,265		1			(24,597)		1,617		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/09/2026	1	3,502,994	290.25	141,171			7,584		365			(52,722)		5,798		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2024	12/08/2026	1	1,152,380	289.33	48,746			4,553		828			(18,180)		2,505		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2024	11/03/2026	1	2,555,093	287.03	103,226			4,679		611			(38,498)		3,899		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/13/2026	2	3,149,995	289.56	127,343			7,554		603			(47,695)		5,468		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	2	2,590,086	290.25	104,679			5,212		201			(39,272)		4,123		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/27/2026	1	1,036,164	288.8	41,343			1,477		46			(15,419)		1,409		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/09/2026	2	2,168,629	289.56	87,079			960					(32,610)		1,703		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/23/2026	3	2,253,167	288.8	88,586			2,694		49			(33,302)		2,828		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/23/2024	10/07/2026	4	5,264,330	292.46	194,581			1,606					(72,872)		3,645		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	10/16/2026	3	1,645,325	290.89	64,049			1,328		1			(24,056)		1,722		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/28/2025	11/20/2026	3	4,242,487	294.37	167,473			11,587		214			(62,970)		7,929		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/19/2024	11/18/2026	2	3,253,556	292.37	128,688			8,493		308			(48,169)		5,960		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2024	12/28/2026	1	2,588,804	280.46	108,989			13,193		16,712			(40,703)		6,392		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/18/2024	12/18/2026	3	4,379,629	280.77	180,300			19,371		25,519			(67,497)		10,188		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100F$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/31/2024	12/30/2026	5	3,376,799	279.88	144,451			17,920		24,418			(54,143)		8,430		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2024	12/11/2026	2	3,366,837	287.01	140,892			13,804		4,762			(52,786)		7,477		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/23/2024	12/23/2026	4	4,078,615	280.09	176,124			20,147		26,530			(65,982)		9,783		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2024	11/02/2026	2	2,236,452	287.03	90,582			3,988		489			(33,843)		3,362		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2024	10/02/2026	2	1,775,367	293.37	69,547			96					(26,124)		657		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	12/11/2026	3	3,670,004	286.51	152,122			14,922		5,848			(57,087)		8,150		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/23/2024	10/22/2026	2	1,073,692	288.98	43,456			1,255		17			(16,269)		1,318		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/03/2024	10/02/2026	3	1,176,538	293.01	47,412			65					(17,757)		435		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2024	10/05/2026	1	2,292,532	293.37	91,701			505					(34,247)		1,342		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/12/2026	1	1,436,181	289.95	57,304			868					(21,401)		1,302		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/03/2024	11/23/2026	2	892,305	294.37	35,695			2,605		57			(13,347)		1,716		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	12/01/2026	1	869,177	294.09	35,028			2,935		92			(13,064)		1,791		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/05/2024	11/04/2026	3	3,344,976	287.65	137,491			6,428		671			(51,468)		5,179		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2024	11/12/2026	3	1,278,086	289.17	52,598			3,042		264			(19,701)		2,193		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/05/2024	12/04/2026	2	2,853,692	290.28	119,252			10,530		1,356			(44,672)		6,021		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/23/2024	12/18/2026	4	7,124,667	280	303,863			32,723		47,462			(113,908)		16,573		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2024	11/11/2026	3	3,275,658	291.49	123,738			6,975		242			(46,317)		5,556		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/09/2024	12/04/2026	3	3,353,368	289.33	140,364			12,414		2,085			(52,697)		7,076		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/14/2024	10/09/2026	2	1,810,931	289.95	72,254			799					(27,149)		1,422		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/13/2026	1	1,262,743	289.95	50,383			832					(18,791)		1,192		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/27/2026	2	2,048,775	294.09	81,862			6,446		167			(30,706)		4,083		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	12/04/2026	2	1,209,211	289.94	51,220			4,508		633			(19,162)		2,551		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/09/2024	12/09/2026	2	1,670,364	289.02	68,995			6,544		1,347			(25,821)		3,657		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2024	12/21/2026	1	2,176,079	280.69	91,613			10,207		13,311			(34,214)		5,157		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/16/2024	12/16/2026	2	4,089,273	284.66	171,100			17,874		10,953			(64,028)		9,391		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2024	12/22/2026	1	1,574,920	280.69	66,304			7,468		9,744			(24,728)		3,755		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2024	12/14/2026	1	2,687,459	286.51	113,411			11,544		4,605			(42,355)		6,091		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	10/20/2026	1	1,552,253	290.89	61,935			1,616		3			(23,099)		1,817		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/24/2026	1	1,007,828	294.37	40,515			3,005		70			(15,110)		1,956		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2024	10/06/2026	1	716,429	293.37	28,657			197					(10,688)		459		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/03/2024	12/03/2026	3	2,692,064	292.04	104,806			9,082		721			(39,243)		5,636		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/03/2025	12/31/2026	4	548,304	281.06	22,647			2,865		3,510			(8,549)		1,376		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/07/2025	01/07/2027	2	513,373	281.12	20,423			2,753		3,490			(7,643)		1,337		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2025	01/08/2027	5	4,383,894	280.75	164,223			22,901		31,840			(62,876)		11,473		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/06/2025	01/04/2027	2	1,408,113	281.7	55,907			7,306		8,475			(20,883)		3,611		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2025	03/05/2027	3	1,583,619	280.5	61,905			13,211		17,188			(23,171)		5,177		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/17/2025	03/17/2027	3	4,106,449	282.86	162,476			37,294		35,958			(60,798)		13,930		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2025	03/04/2027	3	1,036,286	281.68	39,977			8,475		9,732			(14,983)		3,377		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/24/2025	02/24/2027	3	1,536,538	285.42	59,778			11,998		8,415			(22,373)		4,876		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/02/2025	02/26/2027	5	3,785,801	284.41	152,280			31,313		24,184			(57,489)		12,094		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/15/2025	01/15/2027	2	1,878,159	284.83	78,385			11,455		7,620			(29,340)		5,084		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/26/2025	02/25/2027	3	1,822,548	283.67	73,056			14,772		12,744			(27,343)		5,803		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/22/2025	01/22/2027	2	1,199,498	284	48,108			7,492		6,019			(18,011)		3,352		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/04/2025	02/03/2027	3	2,251,473	285.26	91,769			15,767		10,479			(34,340)		6,614		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/21/2025	01/15/2027	3	1,961,667	286.57	78,990			11,580		5,892			(29,655)		5,311		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2025	03/05/2027	3	2,947,671	279.4	118,789			25,402		36,310			(44,497)		9,635		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/11/2025	02/11/2027	2	601,010	285.27	23,725			4,337		3,011			(8,878)		1,821		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2025	03/24/2027	4	2,836,947	284.82	114,946			27,526		20,419			(43,069)		9,822		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2025	01/22/2027	3	2,484,550	284.29	99,414			15,502		11,910			(37,252)		6,943		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/04/2025	02/26/2027	6	1,721,921	282.94	71,126			14,691		13,327			(26,961)		5,501		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2025	01/29/2027	4	3,901,594	284.28	160,292			26,867		20,071			(60,912)		11,232		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/23/2027	1	1,874,830	283.79	74,993			17,821		15,197			(27,969)		6,472		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/22/2027	1	2,192,167	285.17	88,783			17,586		12,234			(33,157)		6,908		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/29/2025	01/29/2027	2	828,731	284.25	34,197			5,653		4,287			(12,801)		2,386		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/11/2025	02/05/2027	3	2,566,202	283.83	105,657			18,544		15,051			(39,681)		7,598		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/18/2025	03/18/2027	3	1,614,859	282.29	67,428			15,591		15,201			(25,249)		5,494		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2025	02/10/2027	4	2,799,461	285.12	113,316			20,568		14,210			(42,421)		8,449		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/19/2025	03/19/2027	3	964,630	283.62	38,649			8,989		7,801			(14,465)		3,292		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/19/2025	02/19/2027	2	1,030,185	286.1	42,002			8,157		4,913			(15,722)		3,213		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.01/22/2025	.01/15/2027	3	5,834,446	287.01	231,062			33,886		16,184			(86,742)		15,795		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.02/20/2025	.02/19/2027	2	1,800,782	286.43	71,399			13,892		8,180			(26,750)		5,616		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.03/14/2025	.03/12/2027	4	4,449,974	280.01	180,106			40,256		52,842			(67,474)		14,869		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.03/10/2025	.03/05/2027	3	1,907,893	280.92	78,439			16,816		19,732			(29,519)		6,236		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.03/26/2025	.03/25/2027	3	2,160,219	285.07	85,416			20,594		13,314			(32,006)		7,500		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.01/27/2025	.01/27/2027	3	2,712,848	285.54	99,060			16,074		11,230			(37,087)		7,745		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.03/03/2025	.03/03/2027	3	3,319,765	283.05	129,209			27,170		26,157			(48,346)		10,782		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.02/28/2025	.01/21/2027	3	1,635,841	287.24	55,815			8,643		4,741			(21,003)		4,551		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.02/28/2025	.03/02/2027	1	1,483,569	284.41	60,381			12,607		9,755			(22,519)		4,803		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.03/27/2025	.03/25/2027	3	1,521,229	285.26	60,292			14,581		9,864			(22,627)		5,282		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.01/07/2025	.12/31/2026	3	1,424,303	281.01	56,885			7,167		9,206			(21,412)		3,575		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.01/06/2025	.12/31/2026	4	2,783,868	281.7	108,704			13,695		16,052			(40,898)		6,988		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.01/03/2025	.01/05/2027	1	783,595	281.7	31,187			4,113		4,765			(11,631)		2,020		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.01/14/2025	.01/13/2027	2	3,372,661	282.19	137,837			19,710		20,551			(51,597)		9,045		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2025	01/11/2027	1	1,896,193	281.47	75,279			10,562		12,665			(28,114)		5,036		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/10/2025	02/05/2027	3	2,106,957	283.94	85,493			14,987		12,156			(32,051)		6,239		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2025	02/04/2027	2	1,023,663	286.04	39,250			6,807		4,265			(14,702)		3,019		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/05/2027	4	2,412,176	285.04	90,762			15,972		11,831			(34,160)		7,142		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/01/2027	1	2,404,176	284.41	97,850			20,324		15,696			(36,543)		7,757		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/14/2025	02/16/2027	1	2,016,928	285.13	81,686			15,506		10,782			(30,465)		6,223		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/07/2025	01/06/2027	3	2,908,898	280.77	116,261			15,501		20,680			(43,507)		7,536		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2025	02/12/2027	3	2,351,276	284.85	95,712			17,732		12,637			(35,886)		7,150		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/19/2025	02/17/2027	3	2,235,596	285.13	90,916			17,364		12,052			(33,892)		6,923		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/10/2025	03/10/2027	4	4,248,680	282.24	167,174			36,808		38,580			(62,623)		14,109		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/25/2025	03/19/2027	4	1,762,115	283.79	70,772			16,566		13,956			(26,657)		6,013		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2025	03/19/2027	3	2,028,519	284.08	81,091			18,913		15,507			(30,389)		6,922		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/15/2025	01/14/2027	2	567,178	283.19	23,419			3,380		2,978			(8,765)		1,528		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/18/2025	02/12/2027	2	6,504,089	285.13	263,285			48,805		33,572			(98,794)		19,778		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2025	12/24/2026	1	191,257	281.34	7,777			923		1,083			(2,990)		461		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2025	01/19/2027	1	2,489,815	287.01	99,095			14,994		7,306			(36,957)		6,865		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/23/2027	1	1,222,837	285.17	49,525			9,864		6,879			(18,470)		3,867		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/29/2025	01/28/2027	3	1,081,037	283.23	45,460			7,452		6,454			(17,029)		3,099		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2025	01/22/2027	3	1,614,943	284.83	64,355			10,050		7,103			(24,166)		4,513		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2025	01/12/2027	1	1,425,625	281.47	56,597			8,008		9,609			(21,108)		3,805		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2025	01/20/2027	1	665,480	287.01	26,486			4,038		1,979			(9,865)		1,843		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2025	01/29/2027	2	2,821,461	285.46	110,916			18,363		12,089			(41,547)		8,122		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2025	02/12/2027	2	1,009,713	284.2	41,768			7,725		5,953			(15,639)		3,070		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2025	01/26/2027	1	915,393	284.83	36,433			5,855		4,203			(13,588)		2,602		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/08/2027	1	3,162,610	283.83	127,769			22,847		19,028			(47,717)		9,473		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/24/2025	02/19/2027	3	1,771,829	285.17	71,284			13,896		9,647			(26,786)		5,526		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2025	01/08/2027	3	1,304,149	281.47	53,644			7,350		8,466			(20,187)		3,413		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2025	03/08/2027	1	3,472,800	280.92	138,565			30,114		36,480			(51,749)		11,460		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2025	03/09/2027	2	2,531,732	280.92	104,703			22,978		26,728			(39,237)		8,381		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/18/2025	02/18/2027	2	605,562	285.62	24,899			4,794		3,066			(9,322)		1,882		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2027	2	551,461	280.89	22,441			5,002		5,928			(8,407)		1,843		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2025	03/29/2027	1	1,733,651	285.11	69,346			17,074		12,412			(25,898)		6,087		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/11/2027	4	1,173,802	280.88	43,791			9,792		12,565			(16,541)		3,910		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2025	03/25/2027	2	1,869,009	285.11	75,606			18,308		13,057			(28,427)		6,489		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/15/2027	1	1,495,636	282.1	59,676			13,544		14,179			(22,287)		5,043		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	02/26/2027	3	1,585,653	283.2	64,682			13,182		11,869			(24,213)		5,066		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2025	03/30/2027	1	979,451	285.11	39,178			9,687		7,054			(14,611)		3,449		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/16/2027	1	2,111,568	282.1	84,252			19,211		20,123			(31,422)		7,141		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2025	02/01/2027	1	3,466,269	284.28	137,958			23,341		18,348			(51,522)		10,102		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/12/2027	2	1,550,473	282.1	62,124			13,905		14,462			(23,316)		5,181		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2025	03/31/2027	4	3,083,389	286.2	119,720			29,847		19,572			(44,884)		10,886		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2025	01/25/2027	1	3,281,838	284.83	130,289			20,789		14,911			(48,658)		9,290		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/25/2025	03/25/2027	3	648,496	285.07	26,817			6,459		4,554			(10,043)		2,252		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2025	02/02/2027	1	1,366,524	284.28	54,388			9,264		7,301			(20,284)		3,998		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/09/2027	1	2,602,921	283.83	105,418			18,970		15,790			(39,316)		7,827		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/22/2027	1	2,944,279	283.79	117,771			27,863		23,731			(43,983)		10,135		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2025	06/15/2027	1	1,420,915	274.04	55,700			19,663		38,095			(20,773)		5,973		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/18/2025	06/16/2027	4	2,124,355	272.7	83,425			29,610		62,766			(31,227)		8,947		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2025	05/07/2027	2	940,482	276.99	35,416			10,667		18,168			(13,292)		3,642		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2025	05/07/2027	3	915,227	275.81	35,428			10,632		19,845			(13,260)		3,545		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/02/2025	04/01/2027	2	724,349	286.81	29,398			7,357		4,287			(11,005)		2,564		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2025	05/11/2027	1	909,929	276.99	34,941			10,655		18,455			(13,031)		3,556		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/02/2025	04/02/2027	3	1,018,317	287.56	32,477			8,187		5,521			(12,159)		3,615		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/08/2025	04/07/2027	2	2,434,710	275.34	94,881			24,516		50,553			(35,503)		8,760		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/14/2025	04/14/2027	3	1,447,183	275.5	56,158			15,121		30,140			(21,110)		5,302		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2025	04/09/2027	3	1,448,062	275.89	55,554			14,529		28,730			(20,794)		5,238		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/03/2025	04/02/2027	2	3,292,488	283.17	126,669			31,977		30,230			(47,442)		11,688		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/28/2025	04/23/2027	3	545,195	277	21,802			6,139		10,150			(8,193)		2,043		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/30/2025	04/30/2027	3	2,023,249	275.81	79,387			23,048		43,008			(29,709)		7,710		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/01/2025	04/30/2027	2	3,900,455	275.44	150,754			43,893		84,778			(56,479)		14,863		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/30/2025	04/29/2027	3	1,113,582	277.24	42,528			12,283		21,124			(15,919)		4,233		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2025	04/16/2027	2	5,276,318	277.3	207,197			56,345		93,678			(77,715)		19,431		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/28/2025	04/23/2027	3	3,441,108	277.11	136,593			38,442		63,393			(51,164)		12,894		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/19/2025	05/19/2027	1	1,198,316	274.42	45,896			14,500		29,480			(17,164)		4,767		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/22/2025	04/22/2027	3	1,370,131	277.6	53,205			14,858		24,056			(19,927)		5,122		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/06/2025	05/03/2027	2	1,595,584	275.8	61,353			18,062		34,369			(22,920)		6,123		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2025	05/06/2027	4	1,202,185	276.39	45,261			13,528		24,396			(16,964)		4,645		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/15/2025	05/14/2027	3	773,706	274.18	30,090			9,327		19,210			(11,270)		3,044		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/05/2025	05/05/2027	2	2,169,178	275.05	85,261			25,311		49,270			(31,902)		8,363		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2025	05/21/2027	2	1,368,657	274.26	51,910			16,572		34,222			(19,421)		5,468		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/20/2025	05/20/2027	4	1,534,258	274.52	58,200			18,498		37,504			(21,788)		6,116		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/06/2025	06/04/2027	2	1,711,946	270.81	67,075			22,796		57,766			(25,172)		7,041		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/10/2025	06/10/2027	2	1,102,204	271.87	43,265			14,978		34,462			(16,181)		4,588		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/16/2025	04/16/2027	2	1,724,828	275.96	70,505			19,114		34,633			(26,383)		6,352		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/11/2025	04/09/2027	3	2,819,156	275.05	112,281			29,513		60,332			(42,212)		10,197		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2025	04/21/2027	2	3,650,903	276.34	149,967			41,642		71,758			(56,125)		13,614		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/02/2025	05/04/2027	1	855,643	275.8	32,942			9,729		18,204			(12,286)		3,291		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2025	06/14/2027	1	1,556,390	274.04	61,010			21,484		41,641			(22,785)		6,530		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2025	05/25/2027	1	1,722,447	275.1	65,970			21,415		41,145			(24,603)		6,940		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/16/2025	04/15/2027	3	770,890	275.1	32,691			8,832		16,659			(12,248)		2,832		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	06/23/2027	2	2,189,172	272.51	84,292			30,691		65,877			(31,531)		9,344		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2025	06/17/2027	3	1,664,667	273.09	65,193			23,240		47,590			(24,396)		7,025		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/06/2027	1	2,564,021	277.13	102,561			26,345		44,944			(38,250)		9,201		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2025	04/20/2027	1	1,673,229	277.3	66,762			18,408		30,052			(24,865)		6,224		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/03/2025	06/25/2027	2	700,250	268.57	27,635			10,151		28,153			(10,346)		3,000		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2025	06/04/2027	3	2,548,101	271.64	97,707			33,125		79,948			(36,602)		10,481		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/16/2025	06/11/2027	3	3,035,695	272.27	119,965			41,879		92,072			(44,953)		12,662		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2025	04/08/2027	2	489,951	274.15	21,052			5,607		11,328			(8,063)		1,767		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/05/2025	04/30/2027	2	3,418,233	275.8	130,229			37,964		72,038			(48,876)		13,025		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/11/2025	04/09/2027	2	2,524,025	274.26	101,914			26,725		57,934			(38,189)		9,129		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2025	06/01/2027	1	2,400,144	272.8	92,166			30,764		68,882			(34,373)		9,812		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2025	05/10/2027	1	2,948,815	276.99	113,235			34,422		57,404			(42,289)		11,499		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2025	06/11/2027	2	906,807	274.04	35,096			12,267		23,928			(13,169)		3,782		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/27/2025	05/27/2027	2	303,684	274.2	11,080			3,626		7,713			(4,148)		1,229		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/02/2025	06/25/2027	3	2,591,149	268.75	101,336			37,391		101,977			(38,030)		11,102		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/28/2025	04/28/2027	2	4,353,743	277.07	174,128			50,009		81,601			(65,144)		16,512		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/03/2025	06/03/2027	3	1,923,832	273.45	71,517			24,109		52,397			(26,777)		7,897		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/02/2027	2	2,883,301	277.13	112,310			28,398		49,922			(42,160)		10,236		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/12/2025	05/12/2027	3	1,818,958	275.39	68,528			21,013		41,106			(25,653)		7,125		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/12/2025	06/11/2027	2	947,036	272.28	37,115			12,909		28,480			(13,884)		3,950		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2025	04/19/2027	1	1,250,925	277.3	49,912			13,712		22,405			(18,615)		4,641		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2025	04/27/2027	1	2,301,388	276.63	91,825			26,236		44,753			(34,246)		8,707		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2025	05/13/2027	2	1,781,776	275.05	67,179			20,679		41,147			(25,134)		6,995		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/03/2025	05/28/2027	3	6,384,076	272.8	245,114			80,925		180,870			(91,944)		25,884		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/01/2025	06/30/2027	2	2,707,719	267.34	111,618			41,728		116,528			(41,767)		11,709		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/03/2025	06/02/2027	2	3,264,596	273.13	128,707			43,162		90,923			(48,160)		13,373		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/26/2025	06/25/2027	2	3,747,204	269.08	146,425			53,952		142,922			(54,861)		16,055		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2025	05/07/2027	3	4,398,688	276.08	169,010			50,833		91,960			(63,316)		17,036		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2025	05/26/2027	1	1,880,765	275.1	72,221			23,512		44,409			(26,898)		7,594		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/28/2025	05/28/2027	3	2,368,911	272.91	90,804			29,865		66,980			(33,981)		9,605		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/29/2025	05/28/2027	2	977,642	273	37,390			12,328		27,278			(14,005)		3,964		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2025	05/14/2027	2	1,798,873	275.01	67,448			20,979		41,743			(25,357)		7,077		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2025	04/26/2027	1	1,338,610	276.63	53,411			15,208		25,964			(19,947)		5,053		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	06/17/2027	2	3,240,507	273.61	126,052			45,164		89,593			(47,361)		13,675		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/11/2025	04/13/2027	1	2,639,724	275.05	105,061			27,997		57,051			(39,183)		9,647		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2025	06/04/2027	2	1,568,912	271	61,409			20,840		51,747			(23,001)		6,453		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/09/2025	06/09/2027	2	2,694,775	271.09	106,342			36,674		88,000			(39,779)		11,196		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2025	05/21/2027	2	2,790,786	273.65	107,752			34,536		73,184			(40,360)		11,149		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2025	05/18/2027	1	1,840,858	275.01	70,505			22,178		43,348			(26,295)		7,306		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/27/2025	06/29/2027	1	1,151,799	268.75	45,381			16,893		45,063			(16,925)		4,971		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/06/2025	06/08/2027	1	2,284,577	270.81	89,555			30,754		75,987			(33,400)		9,473		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2025	06/21/2027	1	2,810,234	273.61	110,442			39,954		77,836			(41,246)		11,950		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/24/2025	06/24/2027	2	1,593,943	270.52	60,859			22,245		55,667			(22,768)		6,816		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/05/2027	1	2,047,787	277.13	81,911			20,957		35,788			(30,591)		7,329		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/11/2025	04/12/2027	1	1,731,754	275.05	68,924			18,298		37,339			(25,740)		6,313		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/28/2025	04/23/2027	2	1,102,062	276.63	44,353			12,507		21,206			(16,671)		4,130		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2025	05/21/2027	3	1,307,449	275.1	48,991			15,733		30,562			(18,410)		5,223		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2025	05/17/2027	1	2,361,936	275.01	90,462			28,371		55,156			(33,784)		9,354		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/27/2025	06/28/2027	1	2,099,563	268.75	82,723			30,722		82,575			(30,894)		9,046		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/18/2025	06/17/2027	2	4,137,062	272.82	163,306			58,436		120,665			(61,188)		17,458		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2025	06/22/2027	1	971,609	273.61	38,184			13,847		26,953			(14,241)		4,139		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/06/2025	06/07/2027	1	1,816,922	270.81	71,223			24,394		60,356			(26,599)		7,518		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2025	05/24/2027	1	2,281,803	275.1	87,393			28,288		54,255			(32,638)		9,174		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2025	05/14/2027	2	3,011,545	274.84	115,467			35,844		71,177			(43,251)		11,849		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2025	08/20/2027	2	2,790,232	271.13	112,091			49,961		98,738			(41,995)		13,144		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2025	08/03/2027	1	558,511	269.69	21,838			9,179		21,284			(8,144)		2,561		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/02/2025	09/02/2027	2	1,111,791	273.74	42,263			19,525		34,078			(15,820)		5,341		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/20/2025	08/18/2027	3	2,356,498	269.61	92,547			40,817		91,569			(34,618)		11,067		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/26/2025	08/20/2027	3	2,443,907	273.23	95,142			42,458		75,470			(35,701)		11,513		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/03/2027	2	4,387,490	272.66	173,878			80,939		142,953			(65,214)		21,110		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/05/2025	08/05/2027	2	1,306,260	269.74	50,770			21,482		50,301			(18,989)		6,009		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/04/2025	08/04/2027	3	1,834,477	269.93	71,140			30,020		69,378			(26,622)		8,426		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/13/2025	08/13/2027	2	700,727	270.78	27,245			11,835		25,175			(10,191)		3,265		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2025	08/09/2027	2	3,369,666	268.3	131,604			56,486		140,695			(49,160)		15,602		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/15/2025	08/16/2027	1	1,889,308	270.43	73,683			32,331		69,614			(27,518)		8,845		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/11/2025	08/11/2027	2	1,377,072	268.45	54,017			23,305		57,076			(20,206)		6,396		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/17/2025	09/15/2027	3	1,965,564	275.87	78,466			37,641		52,951			(29,363)		9,624		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2025	09/24/2027	3	2,605,870	276.9	104,791			51,772		66,417			(39,270)		12,922		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/17/2025	09/16/2027	3	1,345,127	276.07	53,604			25,786		35,568			(20,056)		6,595		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/23/2025	09/23/2027	2	2,353,040	275.55	93,998			46,102		65,024			(35,158)		11,652		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/25/2025	09/24/2027	2	689,470	277.38	27,052			13,324		16,857			(10,122)		3,419		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2025	09/03/2027	3	1,624,054	273.35	63,801			29,666		51,079			(23,903)		7,814		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2025	07/23/2027	3	2,437,131	269.65	96,144			39,130		92,119			(36,015)		10,974		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/02/2025	07/02/2027	2	709,438	270	27,844			10,529		25,652			(10,418)		3,079		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2025	07/15/2027	2	2,497,614	268.61	97,896			38,608		100,032			(36,624)		11,093		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/30/2025	07/30/2027	3	1,522,713	269.33	60,821			25,281		59,129			(22,765)		6,937		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2025	07/09/2027	2	4,863,705	270.41	193,677			75,085		173,002			(72,547)		21,375		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2025	07/26/2027	1	2,601,720	268.85	103,288			42,338		103,753			(38,574)		11,774		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/29/2025	07/29/2027	3	2,937,995	269.75	116,302			48,103		111,014			(43,506)		13,362		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/28/2025	07/23/2027	3	2,247,540	268.85	89,223			36,421		89,360			(33,526)		10,120		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/07/2025	07/02/2027	2	4,064,919	269.36	161,008			60,944		153,855			(60,336)		17,642		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/09/2025	07/09/2027	2	1,864,955	269.52	74,198			28,646		70,078			(27,750)		8,196		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/28/2025	07/28/2027	2	2,149,354	268.85	86,854			35,813		86,517			(32,501)		9,759		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/03/2025	08/31/2027	2	1,285,127	273.36	49,917			22,947		40,315			(18,644)		6,156		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2025	07/30/2027	2	3,009,514	270.06	117,698			49,051		111,595			(44,098)		13,710		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2025	07/16/2027	3	1,812,565	267.81	72,151			28,597		76,374			(27,009)		8,064		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2025	09/01/2027	2	1,721,751	273.36	67,710			31,194		53,486			(25,250)		8,260		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/15/2025	08/17/2027	1	934,165	270.43	36,432			16,014		34,455			(13,588)		4,380		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/20/2025	08/19/2027	3	2,103,587	270.82	82,209			36,387		75,850			(30,757)		9,894		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2025	08/24/2027	1	1,043,813	273.23	40,813			18,332		32,400			(15,221)		4,947		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2025	08/26/2027	2	998,680	272.68	39,092			17,668		32,205			(14,620)		4,748		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/15/2025	08/13/2027	2	3,359,455	270.17	131,065			57,129		125,401			(49,084)		15,654		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2025	09/03/2027	2	1,641,907	272.52	65,124			30,152		53,985			(24,356)		7,900		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/29/2025	08/27/2027	2	1,936,843	273.36	75,859			34,632		59,791			(28,471)		9,222		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/07/2025	07/07/2027	2	3,113,192	269.04	124,101			47,568		121,998			(46,418)		13,634		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/24/2025	09/22/2027	4	2,710,474	273.82	90,006	19,676		55,432		83,756			(41,940)		13,403		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/19/2025	09/21/2027	1	1,695,227	274.52	67,301			32,818		50,551			(25,100)		8,371		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/28/2025	08/27/2027	2	3,413,864	272.99	133,703			60,951		108,028			(50,077)		16,255		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2025	07/23/2027	2	1,510,377	270.35	59,829			24,250		54,570			(22,376)		6,801		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2025	07/09/2027	2	1,871,159	270.8	74,201			28,816		64,628			(27,873)		8,224		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2025	08/06/2027	2	1,188,388	268.3	46,388			19,805		50,100			(17,414)		5,476		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2025	09/08/2027	3	1,551,376	271.76	62,192			29,233		53,818			(23,268)		7,519		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/10/2025	09/10/2027	1	1,121,607	272.87	44,528			21,041		36,335			(16,652)		5,452		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2025	07/22/2027	3	3,029,919	270.68	119,727			48,374		107,501			(44,787)		13,620		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2025	07/20/2027	1	1,047,849	268.65	41,704			16,728		42,094			(15,554)		4,694		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/06/2025	08/06/2027	2	1,584,576	268.88	62,126			26,412		64,318			(23,246)		7,302		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/09/2025	09/09/2027	2	1,417,041	272.38	56,459			26,607		47,314			(21,117)		6,878		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/19/2025	09/17/2027	2	1,352,058	274.52	53,419			25,900		39,676			(20,037)		6,639		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/07/2027	1	2,337,326	272.66	93,026			43,574		76,526			(34,694)		11,312		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2025	07/21/2027	3	1,868,081	269.02	75,313			30,325		73,359			(28,178)		8,383		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/18/2025	09/10/2027	3	2,791,861	274.24	112,858			53,644		82,757			(42,338)		13,571		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2025	09/10/2027	2	2,608,363	275.19	104,555			49,705		72,565			(39,273)		12,679		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/30/2025	09/30/2027	2	1,616,123	276.69	63,984			31,998		41,762			(23,933)		8,081		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/18/2025	09/17/2027	2	1,182,001	276.55	46,340			22,361		30,283			(17,335)		5,804		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/19/2025	09/17/2027	3	2,015,450	275.28	78,898			38,214		56,240			(29,561)		9,896		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/01/2025	09/29/2027	4	2,561,228	278.33	98,509			49,191		59,475			(36,894)		12,789		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/28/2025	08/27/2027	2	1,228,206	273.15	47,955			21,758		38,458			(17,938)		5,848		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2025	09/27/2027	1	2,920,449	279.38	115,650			57,427		62,814			(43,191)		14,542		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2025	09/24/2027	2	2,475,154	279.38	96,755			47,856		53,178			(36,313)		12,274		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/04/2025	07/30/2027	3	3,984,578	269.69	154,866			64,626		151,219			(58,120)		18,152		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2025	08/02/2027	1	2,598,822	269.69	101,354			42,521		99,812			(37,852)		11,898		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/25/2025	08/25/2027	2	2,545,665	273.34	98,596			44,436		78,540			(36,884)		12,084		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/15/2025	08/13/2027	2	2,876,973	270.43	111,531			48,685		105,663			(41,838)		13,406		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2025	09/14/2027	1	1,231,526	275.19	48,892			23,371		34,452			(18,234)		6,021		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/19/2025	09/20/2027	1	1,758,094	274.52	69,796			33,986		52,215			(26,066)		8,669		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/09/2025	07/08/2027	2	851,440	269.85	33,558			12,915		31,289			(12,557)		3,735		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2025	07/13/2027	1	1,722,821	270.8	68,396			26,776		59,791			(25,508)		7,625		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2025	08/06/2027	2	4,432,741	269.15	171,250			73,009		175,184			(64,149)		20,426		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/14/2025	07/14/2027	2	2,447,609	270.89	95,919			37,688		84,536			(35,876)		10,852		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2025	08/23/2027	1	1,423,246	273.23	55,649			24,954		44,124			(20,783)		6,736		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/20/2025	08/20/2027	3	1,474,498	270.95	58,828			26,150		52,774			(22,018)		6,946		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2025	07/19/2027	1	1,709,301	268.65	67,859			27,162		68,603			(25,343)		7,644		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/21/2025	07/16/2027	2	2,902,683	268.65	115,495			45,952		116,150			(43,337)		12,914		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/03/2025	07/06/2027	1	1,778,499	269.36	70,784			27,030		67,349			(26,363)		7,775		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2025	09/13/2027	1	4,107,627	275.19	163,073			77,835		114,759			(60,901)		20,054		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/29/2025	08/30/2027	1	2,081,277	273.36	81,378			37,326		64,500			(30,391)		9,955		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2025	07/27/2027	1	1,700,802	268.85	67,522			27,732		67,887			(25,182)		7,710		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/02/2025	07/01/2027	2	2,781,334	269.52	111,140			41,723		103,647			(41,574)		12,049		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2025	07/12/2027	1	1,961,403	270.8	77,868			30,419		67,994			(29,081)		8,666		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2025	08/10/2027	1	1,837,584	268.3	71,850			30,891		77,323			(26,796)		8,522		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/13/2025	08/12/2027	2	1,740,306	269.04	68,057			29,449		69,631			(25,453)		8,096		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2025	07/16/2027	2	3,558,295	267.88	143,077			56,864		149,361			(53,607)		15,831		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2025	09/28/2027	1	1,409,587	279.38	55,820			27,756		30,173			(20,818)		7,029		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/03/2025	10/01/2027	3	1,101,039	276.26	42,971			21,592		29,328			(16,083)		5,513		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/15/2025	10/15/2027	3	1,764,037	275.66	69,457			36,216		49,773			(25,992)		9,000		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2025	11/04/2027	3	2,029,050	270.71	81,764			44,841		78,967			(30,591)		10,621		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/21/2025	10/21/2027	2	1,184,021	274.8	48,020			25,400		35,549			(17,962)		6,088		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/25/2025	11/05/2027	3	3,547,313	271.3	142,916			78,910		134,435			(53,553)		18,591		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2025	10/29/2027	2	2,567,737	271.72	102,962			55,906		93,770			(38,644)		13,339		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/07/2025	11/08/2027	1	4,210,838	272.77	168,855			93,731		145,864			(63,061)		22,150		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2025	10/15/2027	3	1,041,534	274.31	42,322			22,171		32,032			(15,896)		5,314		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/08/2025	12/08/2027	3	2,560,611	269.75	103,943			61,838		108,561			(38,881)		13,961		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2025	10/07/2027	3	2,295,756	275.93	90,443			46,155		63,893			(33,847)		11,588		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/12/2025	12/10/2027	2	947,327	271.19	38,325			22,917		37,519			(14,338)		5,177		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2025	11/12/2027	2	2,072,230	271.31	83,013			46,606		78,969			(31,090)		10,954		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/05/2025	12/03/2027	3	2,457,948	272.19	98,121			58,017		90,052			(36,811)		13,324		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2025	11/10/2027	1	2,680,621	272.57	107,225			59,733		94,115			(40,099)		14,136		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/25/2025	11/24/2027	3	1,231,788	270.75	50,597			29,273		48,603			(18,966)		6,607		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/12/2025	12/14/2027	1	2,917,981	271.82	117,886			71,088		110,234			(43,966)		16,019		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/29/2025	12/23/2027	3	1,320,284	270.85	53,366			32,941		54,661			(19,989)		7,322		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/07/2025	11/09/2027	1	1,540,702	272.77	61,782			34,333		53,421			(23,042)		8,115		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/26/2025	12/28/2027	1	2,416,514	270.47	97,385			60,598		99,373			(36,320)		13,475		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2025	11/12/2027	3	2,389,666	272.11	94,434			52,873		86,854			(35,339)		12,633		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/16/2025	12/15/2027	2	1,800,820	272.62	72,281			43,691		65,056			(27,034)		9,897		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/21/2025	11/23/2027	1	1,061,598	270.92	42,676			24,504		41,467			(15,916)		5,687		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/28/2025	11/17/2027	4	3,996,578	271.78	160,608			90,948		147,887			(60,096)		21,256		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/02/2025	12/01/2027	2	4,131,984	272.48	163,694			95,813		155,842			(61,233)		22,346		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/29/2025	12/23/2027	3	3,249,228	270.47	131,549			81,620		133,083			(49,469)		18,019		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/05/2025	12/03/2027	3	3,111,220	272.28	125,238			73,942		113,413			(46,908)		16,865		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/18/2025	12/16/2027	2	2,250,962	270.99	91,103			55,197		89,770			(34,073)		12,385		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2025	10/22/2027	2	802,879	275.07	32,516			17,250		23,715			(12,162)		4,134		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/28/2025	10/27/2027	3	2,989,226	274.58	116,377			62,534		91,635			(43,540)		15,489		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2025	11/05/2027	2	1,955,226	272.77	78,181			43,255		67,518			(29,322)		10,247		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/05/2025	10/20/2027	3	2,002,618	274.65	79,948			42,264		60,644			(29,964)		10,284		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/14/2025	10/14/2027	1	1,387,181	274.88	56,042			29,099		41,527			(20,958)		7,068		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2025	11/03/2027	2	2,912,936	271.43	115,578			63,207		109,174			(43,237)		15,228		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/27/2025	10/22/2027	2	2,936,064	274.16	118,868			63,386		92,270			(44,599)		15,116		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2025	11/01/2027	1	3,417,459	271.72	137,724			75,019		125,170			(51,434)		17,821		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/11/2025	12/10/2027	2	2,820,512	271.12	114,635			68,800		110,932			(42,941)		15,413		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/25/2025	11/24/2027	3	1,516,735	270.69	60,872			35,114		60,051			(22,800)		8,135		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/19/2025	11/18/2027	2	966,376	272.41	37,890			21,500		34,501			(14,173)		5,146		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/08/2025	11/26/2027	3	3,797,310	271.54	151,744			88,165		144,201			(56,803)		20,415		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/31/2025	12/30/2027	3	1,190,436	271.66	44,041	3,790		29,959		46,920			(17,885)		6,653		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/19/2025	12/17/2027	3	1,617,246	270.11	65,287			39,866		67,260			(24,492)		8,908		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/03/2025	10/05/2027	1	1,432,152	275.43	57,859			29,327		40,526			(21,579)		7,210		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/02/2025	10/01/2027	3	4,622,879	274.81	187,955			94,664		135,405			(70,424)		23,146		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/13/2027	4	1,864,209	273.62	77,246			40,050		60,151			(28,920)		9,486		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2025	10/01/2027	2	2,957,103	275.43	119,971			60,496		83,237			(45,020)		14,806		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2025	10/08/2027	3	4,059,052	273.82	162,813			83,681		127,705			(61,036)		20,516		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/21/2025	10/25/2027	2	2,391,814	274.16	95,222			51,119		75,066			(35,679)		12,362		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/10/2025	10/12/2027	1	2,115,543	272.46	85,468			44,204		72,742			(31,875)		10,750		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/05/2025	11/05/2027	1	818,019	271.42	32,721			17,978		30,592			(12,237)		4,287		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/11/2025	11/11/2027	2	678,805	273.76	26,708			14,912		22,221			(9,995)		3,584		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2025	10/29/2027	3	4,306,308	270.22	176,541			95,794		172,042			(66,209)		22,371		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/24/2025	11/19/2027	2	1,961,804	270.92	78,395			44,843		76,815			(29,428)		10,459		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/30/2025	10/28/2027	3	1,546,567	272.2	61,957			33,379		54,854			(23,178)		8,024		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2025	10/29/2027	2	1,537,347	271.94	62,016			33,495		55,426			(23,198)		7,986		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/03/2025	12/03/2027	2	1,792,964	272.18	72,449			42,602		66,290			(27,096)		9,719		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/28/2025	11/30/2027	1	2,227,018	272.91	88,858			51,875		78,101			(33,140)		12,030		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/19/2025	12/20/2027	1	3,010,513	270.11	121,625			74,447		125,506			(45,422)		16,639		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/28/2025	11/29/2027	1	4,059,830	272.91	161,581			94,237		142,720			(60,344)		21,904		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/26/2025	12/27/2027	1	3,180,600	270.47	128,178			79,693		131,400			(47,870)		17,717		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/06/2026	12/17/2027	4	1,142,716	272.23	41,636	3,151		27,364		42,263			(16,786)		6,295		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/03/2025	12/02/2027	2	1,393,317	271.03	56,570			33,185		54,460			(21,158)		7,544		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/08/2025	10/08/2027	2	1,285,497	275.16	50,799			26,001		37,143			(19,005)		6,498		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/10/2025	10/08/2027	3	4,120,824	272.46	171,371			88,202		141,091			(64,384)		20,829		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/03/2025	10/04/2027	2	1,929,354	275.43	78,011			39,493		54,528			(29,141)		9,699		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2025	11/16/2027	1	1,024,368	271.84	41,077			23,191		38,265			(15,320)		5,442		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/05/2025	12/07/2027	1	945,961	272.19	38,217			22,678		34,785			(14,253)		5,152		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2025	11/02/2027	1	1,218,855	271.72	49,242			26,853		45,147			(18,365)		6,364		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/17/2025	10/15/2027	2	3,377,372	273.81	136,967			71,617		107,135			(51,304)		17,230		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2025	10/06/2027	2	1,764,333	276.4	70,799			35,993		46,891			(26,484)		8,894		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/21/2025	11/22/2027	1	1,577,808	270.92	63,270			36,291		61,589			(23,629)		8,442		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/17/2025	10/18/2027	1	2,654,953	274.31	107,526			56,499		81,949			(40,157)		13,598		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/10/2025	12/09/2027	2	1,432,359	270.35	58,540			34,916		58,453			(21,903)		7,818		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/21/2025	11/19/2027	2	863,965	270.17	34,966			19,916		35,563			(13,087)		4,606		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/17/2025	11/12/2027	3	1,421,086	271.84	56,615			31,835		52,173			(21,243)		7,512		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/18/2025	12/17/2027	1	1,527,794	272.34	61,372			37,416		56,164			(22,983)		8,416		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/16/2025	12/10/2027	3	2,519,651	271.82	100,318			60,363		94,850			(37,740)		13,769		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/30/2025	12/29/2027	2	2,595,789	270.93	105,063			65,530		104,951			(39,294)		14,491		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/19/2025	12/21/2027	1	2,537,154	270.11	102,755			62,951		105,847			(38,322)		14,039		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/23/2025	12/22/2027	3	2,574,191	270.63	104,116			63,959		104,429			(38,944)		14,259		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/12/2025	12/13/2027	1	2,685,662	271.82	108,501			65,369		101,375			(40,521)		14,727		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/10/2025	10/11/2027	1	1,615,112	272.46	65,251			33,704		55,480			(24,369)		8,196		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/26/2027	1	1,924,290	274.16	77,934			41,750		60,974			(29,065)		9,958		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/05/2025	12/06/2027	1	1,366,199	272.19	55,194			32,722		50,649			(20,613)		7,432		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/28/2025	11/26/2027	1	1,735,538	272.91	69,074			40,166		60,627			(25,903)		9,331		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/21/2025	11/19/2027	3	2,577,385	269.69	104,420			59,659		107,495			(39,127)		13,741		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100N$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/23/2025	10/22/2027	2	2,840,995	275.14	113,916			60,663		83,579			(42,669)		14,627		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/17/2025	10/19/2027	1	772,018	274.31	31,267			16,449		24,363			(11,661)		3,959		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100N$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2025	11/15/2027	1	3,785,892	271.84	151,814			85,617		139,396			(56,697)		20,087		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/23/2026	01/21/2028	2	1,306,069	278.34	49,949			32,917		34,985			(17,126)		7,473		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2026	02/02/2028	3	2,190,662	278.84	90,931			61,195		57,721			(29,823)		12,691		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2026	01/12/2028	3	4,082,510	274.56	158,928			102,222		135,341			(56,789)		23,139		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/03/2026	01/28/2028	4	1,082,833	278.35	43,885			29,404		29,219			(14,510)		6,241		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2026	01/10/2028	1	4,248,008	274.43	163,548			104,833		141,663			(59,065)		24,025		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/09/2026	02/04/2028	3	1,170,542	283.45	45,887			31,129		23,223			(14,851)		6,795		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/11/2026	02/11/2028	2	768,462	285.87	31,292			21,589		13,163			(9,756)		4,493		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/11/2026	02/09/2028	4	3,371,576	283.09	137,142			93,593		68,946			(43,618)		19,671		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/10/2026	02/10/2028	1	1,016,155	284.06	39,935			27,263		19,550			(12,692)		5,935		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2026	02/25/2028	2	2,269,408	290.42	89,033			62,967		29,308			(26,281)		13,452		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/26/2026	02/25/2028	2	3,729,119	288.39	146,607			103,541		55,274			(43,429)		22,105		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/03/2026	03/02/2028	4	1,046,918	289.77		40,535		28,899		14,291			(11,668)		6,242		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2026	03/03/2028	3	5,013,056	288.79		196,423		140,053		73,209			(56,490)		29,918		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/04/2026	03/03/2028	5	2,228,204	289.06		85,523		61,047		31,961			(24,539)		13,298		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2026	02/11/2028	1	2,035,518	288.24		79,996		55,101		29,752			(25,164)		11,900		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2026	03/24/2028	3	3,087,835	289.72		121,800		90,399		43,966			(31,513)		18,796		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2026	03/03/2028	3	1,347,391	288.36		52,754		37,784		20,261			(15,090)		8,041		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/23/2026	03/17/2028	3	1,814,831	288.67		71,320		52,513		27,355			(18,938)		10,976		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/31/2026	03/31/2028	1	884,228	291.4		34,573		25,942		11,389			(8,655)		5,417		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/23/2026	01/25/2028	1	1,468,821	278.34		56,550		37,363		39,532			(19,313)		8,439		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/02/2026	12/31/2027	2	622,948	271.17		26,114		16,466		24,711			(9,664)		3,485		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/22/2026	01/21/2028	2	3,761,180	277.78		144,843		95,311		104,228			(49,856)		21,521		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/05/2026	01/05/2028	2	695,835	273.26		26,140		16,559		24,690			(9,590)		3,914		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/29/2026	01/28/2028	4	2,235,071	278.56		87,449		58,421		59,568			(29,218)		12,882		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2026	01/28/2028	3	1,612,550	280.1		63,386		42,406		39,115			(21,091)		9,294		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/31/2026	03/30/2028	3	1,172,737	293.21		44,636		33,443		13,333			(11,223)		7,178		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/01/2026	03/24/2028	3	1,680,080	289.66		65,812		48,840		24,006			(17,016)		10,227		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2026	03/22/2028	1	1,961,813	286.98		76,511		56,465		33,288			(20,250)		11,920		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/23/2026	03/20/2028	4	2,374,583	286.98		94,735		69,936		40,169			(25,012)		14,401		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2026	03/17/2028	3	2,607,980	288.55		101,655		74,481		39,619			(27,251)		15,772		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2026	03/15/2028	1	1,474,813	289.41		57,813		42,110		21,114			(15,853)		8,903		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/10/2026	03/06/2028	2	1,574,227	288.79		61,298		44,027		23,125			(17,415)		9,422		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2026	03/08/2028	2	1,994,172	288.79		78,595		56,568		29,395			(22,211)		11,958		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2026	03/09/2028	4	2,432,687	288.03		93,026		67,157		37,766			(25,930)		14,602		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2026	02/03/2028	3	750,549	282.11		29,974		20,191		16,189			(9,802)		4,353		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2026	02/15/2028	2	1,024,328	288.24		40,182		27,749		15,083			(12,560)		6,012		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2026	02/16/2028	3	2,994,629	288.24		117,063		80,904		44,172			(36,513)		17,595		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/25/2026	02/25/2028	2	1,149,562	288.07		46,195		32,530		17,409			(13,711)		6,814		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/19/2026	02/18/2028	2	2,714,591	287.34		106,915		74,482		42,663			(32,688)		15,981		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/18/2026	02/18/2028	1	1,320,776	286.84		51,906		36,007		21,463			(15,927)		7,775		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/25/2026	02/24/2028	5	2,232,788	288.99		88,092		61,925		31,735			(26,244)		13,222		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/06/2026	02/07/2028	1	2,143,138	283.45		84,225		57,232		42,714			(27,192)		12,479		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/02/2026	01/04/2028	1	3,088,064	271.82		119,199		75,318		118,574			(44,130)		17,352		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2026	01/07/2028	2	1,557,271	274.43		59,966		38,351		51,776			(21,739)		8,779		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/21/2026	01/14/2028	3	8,437,948	276.98		324,101		210,703		243,268			(114,361)		47,926		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/20/2026	01/14/2028	3	487,414	277.33		18,574		12,069		13,767			(6,553)		2,768		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/02/2026	01/03/2028	1	2,649,318	271.82		102,264		64,565		101,649			(37,912)		14,871		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/16/2026	01/19/2028	1	317,205	276.98		12,244		7,989		9,197			(4,293)		1,811		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/23/2026	01/24/2028	1	1,035,820	278.34		39,879		26,330		27,847			(13,639)		5,945		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/22/2026	01/20/2028	2	485,054	277.01		18,759		12,274		14,055			(6,497)		2,773		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2026	02/01/2028	1	661,981	280.1		25,552		17,129		16,140			(8,483)		3,831		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/17/2026	02/17/2028	4	884,422	286.95		34,982		24,287		14,235			(10,735)		5,202		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/15/2026	02/23/2028	5	2,259,215	288.24		89,577		63,080		33,722			(26,555)		13,366		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2026	02/18/2028	4	7,295,471	287.25		286,756		200,044		115,344			(87,388)		42,949		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/16/2026	03/10/2028	2	2,042,122	288.23		80,067		58,099		31,331			(22,170)		12,269		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2026	03/07/2028	2	2,603,493	288.79		102,045		73,316		38,311			(28,983)		15,597		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2026	03/13/2028	1	2,470,564	289.41		96,599		70,290		35,248			(26,561)		14,885		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/10/2026	03/10/2028	1	1,144,177	287.15		44,852		32,362		18,839			(12,517)		6,874		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2026	01/13/2028	1	1,342,129	275.82		51,672		33,289		41,406			(18,404)		7,615		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/21/2026	01/21/2028	1	1,268,014	278.01		48,819		31,987		34,644			(16,852)		7,255		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2026	01/26/2028	2	3,231,959	277.92		124,729		82,588		89,321			(42,196)		18,589		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/28/2026	01/27/2028	2	1,851,947	278.9		71,221		47,255		48,288			(23,998)		10,663		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2026	01/07/2028	2	3,180,322	273.15		124,866		79,780		113,655			(45,353)		17,929		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/14/2026	01/14/2028	2	1,200,036	277.28		46,205		29,840		33,982			(16,391)		6,816		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/17/2026	02/04/2028	3	733,990	283.7		29,018		19,650		14,333			(9,405)		4,261		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2026	02/28/2028	1	2,056,305	290.42		81,018		57,393		26,714			(23,829)		12,225		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2026	01/31/2028	3	4,013,353	280.1		170,445		114,865		97,734			(55,994)		23,203		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/17/2026	03/17/2028	2	898,575	289.91		35,009		25,610		12,482			(9,428)		5,434		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/31/2026	03/27/2028	3	2,182,105	293.01		84,411		63,072		25,016			(21,539)		13,320		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2026	03/10/2028	2	3,250,279	287.25		128,369		92,803		53,186			(35,645)		19,528		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2026	03/21/2028	1	1,331,344	286.98		51,922		38,300		22,556			(13,761)		8,082		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2026	03/28/2028	1	993,689	293.01		38,754		28,959		11,414			(9,900)		6,071		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/01/2026	03/24/2028	3	1,432,883	291.26		55,963		41,716		18,407			(14,374)		8,722		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/23/2026	03/23/2028	4	1,595,026	288.19		65,307		48,382		25,060			(16,994)		9,700		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/16/2026	03/16/2028	5	3,890,010	289.53		149,453		109,240		55,293			(40,316)		23,504		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2026	01/11/2028	1	1,230,063	274.43		47,480		30,458		41,057			(17,124)		6,964		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/16/2026	01/18/2028	1	2,614,163	276.98		100,645		65,620		75,715			(35,336)		14,911		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/07/2026	01/07/2028	2	538,093	269.07		22,305		14,210		23,991			(8,119)		3,033		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/06/2026	01/06/2028	1	1,982,777	271.41		76,535		48,570		77,975			(27,993)		11,166		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2026	03/14/2028	1	1,924,342	289.41		75,242		54,778		27,503			(20,661)		11,605		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/17/2026	02/14/2028	2	2,915,393	288.24		114,269		78,860		42,852			(35,779)		17,095		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2026	03/01/2028	1	2,244,099	290.42		88,418		62,705		29,263			(25,934)		13,367		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2026	02/11/2028	1	1,786,646	286.8		70,037		48,174		28,784			(22,097)		10,445		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2026	02/04/2028	2	3,212,568	283.28		126,578		85,786		64,420			(41,082)		18,649		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/02/2026	12/31/2027	1	1,981,542	271.82		76,289		48,050		76,390			(28,399)		11,086		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2026	03/29/2028	1	662,009	293.01		25,818		19,302		7,619			(6,587)		4,048		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/06/2026	02/08/2028	1	1,751,159	283.45		68,821		46,794		34,951			(22,188)		10,207		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2026	02/22/2028	1	1,767,087	287.25		69,447		48,555		28,136			(21,062)		10,444		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2026	02/29/2028	1	2,944,524	290.42		116,014		82,230		38,324			(34,075)		17,522		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/16/2026	04/13/2028	3	3,367,991	284.65		128,732		99,598		68,105			(29,496)		20,877		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2026	04/11/2028	1	1,185,831	287.48		45,773		35,084		20,084			(10,818)		7,338		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/06/2026	03/31/2028	5	3,723,433	289.1		132,809		100,674		55,842			(32,254)		22,812		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/14/2026	04/10/2028	4	2,889,157	287.48		110,582		84,750		48,859			(26,128)		17,861		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/23/2026	04/21/2028	3	3,853,488	282.14		149,471		116,666		91,330			(32,947)		24,057		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/26/2026	06/28/2028	1	1,575,086	275.49		63,003		54,966		56,737			(8,251)		10,404		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/30/2026	04/28/2028	4	3,586,905	283.15		137,963		109,027		80,744			(29,087)		22,530		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/06/2026	04/06/2028	2	2,490,216	289.09		95,897		72,758		37,754			(23,206)		15,340		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/04/2026	04/27/2028	3	2,320,183	282.48		90,380		71,315		54,259			(19,136)		14,561		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/07/2026	04/07/2028	4	1,407,342	288.73		53,149		40,446		21,871			(12,761)		8,677		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/10/2026	06/09/2028	2	1,069,793	274.83		42,705		36,147		39,298			(6,599)		6,960		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/26/2026	06/27/2028	1	2,220,559	275.49		88,822		77,476		79,933			(11,649)		14,656		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/02/2026	04/03/2028	2	2,105,028	288.95		81,433		61,528		32,052			(20,125)		12,932		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2026	05/23/2028	1	2,479,280	278.12		96,196		79,392		75,831			(17,215)		15,907		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/02/2026	06/01/2028	3	2,605,881	272.29		106,162		88,807		108,027			(17,460)		16,844		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/27/2026	05/18/2028	3	1,319,916	277.36		51,105		41,762		41,860			(9,388)		8,433		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/09/2026	06/23/2028	3	2,457,945	275.11		98,025		85,420		89,903			(12,939)		16,172		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2026	04/20/2028	3	2,293,758	283.12		88,265		68,680		51,245			(19,652)		14,307		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/01/2026	05/02/2028	1	2,460,705	283.42		95,967		76,326		54,808			(19,928)		15,509		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/04/2026	05/26/2028	3	2,617,836	276.19		97,394		81,147		88,818			(16,559)		16,838		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/30/2026	06/23/2028	6	1,198,113	273.84		48,676		42,562		46,666			(6,182)		7,883		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/29/2026	06/29/2028	3	2,279,964	274.24		89,355		78,115		87,426			(11,331)		15,072		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/20/2026	05/12/2028	3	7,623,232	277.84		294,351		238,348		234,418			(56,373)		48,461		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2026	05/08/2028	2	1,397,414	277.2		54,681		44,006		44,345			(10,830)		8,853		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2026	05/25/2028	1	467,427	278.12		18,136		14,977		14,315			(3,237)		3,004		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/29/2026	06/26/2028	3	2,349,703	275.49		93,147		81,242		84,523			(12,206)		15,496		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/27/2026	05/19/2028	4	2,031,149	277.43		77,077		63,550		64,242			(13,811)		12,988		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/30/2026	04/28/2028	2	942,696	284.74		36,078		28,618		19,316			(7,568)		5,921		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/08/2026	06/08/2028	3	2,247,333	273.97		91,502		77,392		86,144			(14,197)		14,609		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2026	05/05/2028	2	2,214,756	278.27		85,590		68,715		66,134			(17,134)		13,995		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2026	05/12/2028	2	808,422	278.7		31,222		25,236		23,732			(6,018)		5,139		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100SSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2026	05/19/2028	3	4,046,414	277.08		157,336		128,888		130,326			(28,642)		25,875		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2026	05/10/2028	1	688,564	277.2		26,854		21,623		21,887			(5,312)		4,370		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/06/2026	05/05/2028	1	4,134,183	280.34		160,820		128,567		110,144			(32,384)		26,124		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/05/2026	05/05/2028	4	1,826,956	283.14		68,001		54,334		41,500			(13,728)		11,545		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2026	06/22/2028	4	1,749,815	273.02		70,888		61,318		70,881			(9,654)		11,504		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/15/2026	05/12/2028	2	4,065,792	277.33		157,528		127,984		128,497			(30,030)		25,846		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/12/2026	05/11/2028	2	2,793,273	278.72		108,575		87,606		81,827			(21,060)		17,742		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/01/2026	05/26/2028	3	2,007,129	274.49		75,727		63,106		74,279			(12,803)		12,910		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/12/2026	06/12/2028	2	1,802,684	276.49		71,335		60,845		61,011			(10,708)		11,757		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2026	06/16/2028	5	3,439,610	273.65		136,740		117,825		134,587			(19,488)		22,505		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T5S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2026	06/07/2028	1	937,956	274.98		37,424		31,572		34,157			(5,974)		6,093		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100R5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2026	04/12/2028	1	1,027,533	287.48		39,766		30,492		17,421			(9,385)		6,364		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/18/2026	05/15/2028	2	1,653,148	276.54		64,725		52,725		54,622			(12,162)		10,536		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/18/2026	06/21/2028	1	2,159,673	272.73		86,387		74,537		88,704			(12,240)		14,187		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100R5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/16/2026	04/13/2028	3	2,668,335	285.27		101,076		77,845		51,955			(23,342)		16,540		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/20/2026	05/19/2028	2	1,900,962	277.38		73,157		59,846		60,273			(13,374)		12,156		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100R5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2026	04/26/2028	1	1,400,732	283.21		54,208		42,608		31,365			(11,759)		8,783		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/18/2026	06/16/2028	1	4,052,921	272.73		161,306		139,026		165,904			(23,012)		26,517		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/04/2026	06/02/2028	3	2,534,123	274.73		101,244		85,213		93,133			(16,351)		16,394		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/10/2026	06/09/2028	4	2,604,111	275.02		103,914		88,168		94,764			(15,894)		16,942		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/18/2026	06/20/2028	1	1,586,954	272.73		63,319		54,622		65,142			(8,984)		10,416		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100R$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/08/2026	04/07/2028	3	3,573,777	287.68		137,501		104,676		59,378			(32,936)		22,034		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100R$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2026	04/18/2028	1	3,310,209	283.15		128,105		99,422		73,688			(29,051)		20,610		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100R$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2026	04/17/2028	2	2,459,735	283.15		95,134		73,812		54,691			(21,588)		15,302		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2026	06/06/2028	1	1,270,189	274.98		50,681		42,744		46,223			(8,101)		8,244		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/15/2026	05/16/2028	1	1,974,165	276.54		76,598		62,393		65,280			(14,441)		12,592		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100R$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/22/2026	04/21/2028	3	886,441	282.89		34,014		26,527		20,099			(7,520)		5,534		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/29/2026	05/26/2028	2	2,924,013	276.97		113,212		93,782		95,246			(19,537)		18,807		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/06/2026	05/04/2028	3	1,687,802	283.07		65,105		51,900		38,448			(13,258)		10,656		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/02/2026	06/02/2028	2	1,077,172	273.84		43,285		36,243		41,396			(7,094)		6,968		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100R$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2026	04/07/2028	2	930,053	287.53		35,840		27,401		15,603			(8,540)		5,734		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/01/2026	05/01/2028	2	2,554,458	283.42		99,222		78,894		56,830			(20,608)		16,086		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/06/2026	03/31/2028	2	1,513,028	288.95		58,435		44,116		22,921			(14,453)		9,270		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2026	04/24/2028	2	1,304,679	283.21		50,162		39,404		29,146			(10,892)		8,166		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/27/2026	05/26/2028	2	2,044,954	276.87		79,424		65,717		74,019			(13,778)		13,153		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2026	04/19/2028	1	1,361,320	283.15		52,683		40,903		30,340			(11,931)		8,484		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/12/2026	06/14/2028	1	1,487,385	276.49		59,495		50,763		50,415			(8,928)		9,716		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/17/2026	06/09/2028	4	1,098,228	275.14		43,869		37,361		39,722			(6,650)		7,145		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/12/2026	06/13/2028	1	1,500,146	276.49		60,006		51,186		50,809			(9,017)		9,792		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/30/2026	04/28/2028	2	4,545,593	283.18		177,707		140,492		102,203			(37,445)		28,551		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/02/2026	04/04/2028	1	2,303,310	288.95		89,138		67,373		35,127			(22,011)		14,163		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/26/2026	06/23/2028	3	2,278,183	274.46		90,672		78,719		86,073			(12,077)		14,989		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/15/2026	06/15/2028	2	4,512,801	274.58		181,735		155,348		168,529			(26,563)		29,503		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/13/2026	04/13/2028	3	3,411,852	286.53		129,555		99,592		61,449			(30,058)		21,149		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/16/2026	04/13/2028	2	4,103,312	283.9		158,629		122,214		86,795			(36,549)		25,435		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2026	05/22/2028	4	2,154,476	278.12		82,029		68,062		65,840			(14,229)		13,812		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/29/2026	05/30/2028	1	512,219	274.49		19,874		16,571		19,016			(3,367)		3,305		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2026	04/21/2028	3	2,533,534	283.67		95,973		75,259		54,883			(20,943)		15,816		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/08/2026	06/05/2028	2	1,562,430	274.98		62,060		52,335		56,819			(9,914)		10,132		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/02/2026	04/05/2028	1	4,342,133	288.95		168,041		127,066		66,327			(41,438)		26,723		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2026	05/24/2028	1	1,104,782	278.12		42,866		35,388		33,819			(7,661)		7,094		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/01/2026	05/03/2028	1	1,335,092	283.42		52,069		41,426		29,772			(10,797)		8,422		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2026	05/09/2028	1	2,194,257	277.2		85,357		68,707		69,689			(16,908)		13,913		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/15/2026	05/17/2028	1	1,767,282	276.54		68,571		55,872		58,485			(12,910)		11,282		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/17/2026	06/16/2028	2	1,354,688	275.45		53,825		46,091		48,473			(7,800)		8,863		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2026	04/25/2028	1	2,220,214	283.21		85,922		67,510		49,657			(18,663)		13,909		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/03/2026	06/02/2028	1	3,877,417	274.68		154,709		129,632		142,850			(25,220)		25,083		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/29/2026	05/31/2028	1	2,323,489	274.49		90,384		75,382		86,317			(15,290)		15,006		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/30/2026	06/30/2028	4	1,477,675	272.6		60,751		53,278		61,376			(7,569)		9,776		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/13/2026	07/13/2028	3	2,551,025	274.7		105,492		94,241		96,455			(11,365)		17,048		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100V9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/03/2026	09/01/2028	2	2,084,259	282.22		83,330		80,691		56,003			(3,065)		14,453		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/07/2026	07/07/2028	2	1,054,845	273.78		43,287		38,313		41,565			(5,019)		7,017		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/04/2026	08/04/2028	3	3,077,374	276.69		124,062		114,587		107,055			(9,634)		20,909		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/18/2026	08/11/2028	5	2,976,340	280.03		121,745		114,250		87,998			(7,915)		20,327		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100V9L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2026	09/06/2028	1	2,160,072	281.52		86,619		84,001		60,424			(3,072)		15,031		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/11/2026	08/04/2028	3	1,665,162	276.35		68,494		63,611		58,925			(5,129)		11,314		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100V9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/18/2026	08/18/2028	2	947,600	281.28		38,838		36,632		26,420			(2,266)		6,505		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100V9E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/28/2026	08/28/2028	2	1,538,982	281.75		62,475		59,905		42,241			(2,796)		10,641		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2026	07/18/2028	1	2,350,510	274.67		97,076		87,475		89,335			(9,946)		15,768		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/21/2026	09/21/2028	4	3,107,670	277.51		124,539		123,290		107,296			(1,443)		21,854		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100V9O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2026	09/05/2028	1	717,604	281.52		28,704		27,836		20,057			(1,020)		4,990		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/06/2026	07/06/2028	3	2,655,951	273.34		109,999		97,207		106,866			(12,914)		17,653		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/06/2026	06/30/2028	2	6,143,355	272.43		253,934		222,575		257,262			(31,620)		40,642		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100V$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/01/2026	08/31/2028	2	1,621,117	282.96		64,927		62,358		41,868			(2,650)		11,233		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100U$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2026	07/14/2028	3	825,684	275.13		33,738		30,203		30,594			(3,584)		5,522		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100U$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/29/2026	07/28/2028	3	3,746,141	275.09		154,707		141,672		140,338			(13,229)		25,320		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100V$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/02/2026	09/01/2028	2	1,359,159	282.95		53,500		51,645		35,148			(2,020)		9,425		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100U$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/13/2026	08/11/2028	3	1,621,124	281.15		64,193		59,984		45,220			(4,329)		11,072		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100V$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/21/2026	09/15/2028	3	1,118,292	279.32		43,735		43,151		35,191			(745)		7,831		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100V$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/18/2026	08/14/2028	2	628,864	280.99		25,517		23,985		17,742			(1,617)		4,304		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100V$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/16/2026	09/15/2028	1	2,924,847	277.91		116,409		114,330		98,626			(2,232)		20,483		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100V$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2026	09/11/2028	2	1,436,786	280.78		56,278		55,053		41,907			(1,423)		10,034		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100V$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/18/2026	09/19/2028	1	1,790,032	278.4		71,064		70,186		59,119			(1,165)		12,570		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100W$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/29/2026	09/28/2028	3	1,197,707	276.3		46,772		46,736		45,952			(78)		8,463		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100W$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/22/2026	09/22/2028	1	2,418,757	278.33		96,025		95,103		80,321			(1,051)		17,021		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100V$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/10/2026	09/01/2028	3	2,553,312	281.52		101,272		98,290		71,102			(3,445)		17,705		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100II\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/30/2026	09/29/2028	1	2,403,704	275.64		95,187		95,187		95,182					16,997		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100V\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/14/2026	09/14/2028	2	1,642,571	278.97		66,192		64,856		52,557			(1,423)		11,495		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100II\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/25/2026	09/26/2028	1	1,091,357	277.07		43,327		43,208		38,612			(296)		7,701		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100II\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/29/2026	09/29/2028	1	1,589,865	275.58		62,959		62,959		63,111			(86)		11,242		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100U\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/27/2026	07/27/2028	3	1,779,627	274.49		74,983		68,606		68,586			(6,463)		12,020		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100U\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2026	07/21/2028	4	1,803,478	275.45		74,535		67,464		66,071			(7,160)		12,126		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100U\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/07/2026	08/08/2028	1	3,451,155	277.37		139,772		129,980		116,478			(10,311)		23,518		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100T\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/02/2026	06/30/2028	2	1,160,220	273.82		47,843		42,109		45,432			(5,893)		7,676		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100U\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/05/2026	08/04/2028	2	1,430,795	276.2		57,966		53,602		50,998			(4,442)		9,721		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100U\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2026	07/31/2028	2	2,019,201	276.17		83,267		76,694		71,899			(6,810)		13,679		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100U\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/21/2026	07/17/2028	3	2,393,589	274.67		98,735		89,023		90,914			(9,970)		16,044		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100U\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2026	07/21/2028	2	4,209,613	276.79		172,956		156,581		144,331			(16,579)		28,303		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100V\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/28/2026	08/25/2028	2	2,716,698	281.31		110,204		105,529		76,045			(5,103)		18,744		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100U\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/21/2026	07/20/2028	3	1,109,903	274.23		46,472		41,961		43,130			(4,562)		7,457		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/10/2026	08/10/2028	2	1,222,651	280.09		49,879		46,468		36,003			(3,470)		8,344		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/28/2026	08/30/2028	1	1,916,197	281.75		77,414		74,229		52,683			(3,485)		13,268		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/02/2026	09/01/2028	2	997,493	282.08		40,076		38,543		26,991			(1,584)		6,917		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100VSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/09/2026	09/08/2028	1	3,670,241	281.71		146,443		142,419		101,807			(4,213)		25,577		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/27/2026	07/24/2028	3	1,823,841	275.65		74,204		67,629		66,337			(6,793)		12,290		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100VSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/28/2026	08/25/2028	4	1,643,121	281.8		65,605		62,720		45,881			(2,973)		11,337		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2026	07/21/2028	2	1,665,223	274.81		68,701		62,456		62,973			(6,494)		11,196		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2026	07/07/2028	2	2,102,276	273.3		86,643		76,795		84,794			(9,960)		13,984		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2026	07/26/2028	1	847,758	275.65		34,928		31,813		30,875			(3,240)		5,721		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/05/2026	08/03/2028	4	1,569,481	275.59		64,580		59,602		57,611			(5,067)		10,656		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/10/2026	09/08/2028	3	1,285,168	282.05		51,112		49,657		35,038			(1,526)		8,956		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IVS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/23/2026	09/22/2028	2	2,556,558	278.39		101,073		100,256		84,877			(964)		17,991		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/20/2026	08/18/2028	4	1,937,060	282.34		78,647		74,569		51,077			(4,347)		13,297		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/26/2026	08/25/2028	4	1,568,373	281.33		63,534		60,608		43,868			(3,063)		10,821		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100VSII	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/15/2026	09/15/2028	3	1,147,914	279.98		45,012		44,177		34,961			(906)		8,039		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2026	08/23/2028	1	1,135,152	283.67		45,974		43,640		28,045			(2,509)		7,821		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2026	09/07/2028	1	538,707	281.52		21,602		20,950		15,078			(765)		3,751		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/19/2026	08/18/2028	2	3,328,506	282.2		135,511		127,941		88,451			(7,766)		22,849		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100II$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/30/2026	09/22/2028	4	2,375,319	277.53		91,336		91,088		85,668			(536)		16,715		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2026	07/12/2028	1	934,595	274.05		38,599		34,416		36,471			(4,318)		6,241		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/12/2026	08/11/2028	2	3,791,743	280.35		153,365		143,300		110,248			(10,279)		25,896		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/21/2026	07/14/2028	3	3,298,070	273.65		136,557		122,339		131,336			(14,374)		22,057		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/24/2026	08/24/2028	2	2,069,456	282.56		82,892		78,819		54,230			(4,176)		14,268		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/18/2026	08/17/2028	3	2,216,302	281.41		90,106		84,833		61,313			(5,393)		15,203		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/28/2026	08/29/2028	1	3,359,089	281.75		135,707		130,115		92,276			(6,118)		23,243		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/14/2026	08/16/2028	1	1,329,647	280.99		53,984		50,725		37,577			(3,461)		9,114		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2026	07/25/2028	1	2,173,413	275.65		89,545		81,550		79,104			(8,318)		14,657		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/20/2026	07/14/2028	2	1,159,659	274.36		47,626		42,872		44,612			(4,884)		7,756		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/09/2026	07/07/2028	1	1,092,611	273.35		45,016		40,048		43,959			(5,125)		7,268		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2026	07/10/2028	2	1,885,487	274.05		78,262		69,777		73,488			(8,722)		12,571		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2026	07/19/2028	1	1,509,323	274.67		62,335		56,178		57,400			(6,378)		10,133		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/28/2026	07/28/2028	2	1,529,147	274.14		63,486		58,014		59,986			(5,544)		10,336		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2026	08/01/2028	1	2,003,141	276.17		82,529		75,954		71,375			(6,877)		13,580		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2026	07/11/2028	1	2,240,666	274.05		92,540		82,497		87,385			(10,366)		14,951		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/02/2026	07/05/2028	1	1,705,811	273.82		70,621		62,204		67,030			(8,659)		11,329		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/02/2026	07/03/2028	1	997,925	273.82		41,214		36,289		39,160			(5,067)		6,617		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/14/2026	08/15/2028	1	1,768,962	280.99		71,643		67,313		49,950			(4,600)		12,117		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2026	08/02/2028	1	1,049,928	276.17		43,362		39,912		37,435			(3,609)		7,123		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2026	08/22/2028	1	1,526,615	283.67		61,828		58,686		37,682			(3,379)		10,510		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/07/2026	08/07/2028	1	1,816,864	277.37		73,583		68,421		61,277			(5,436)		12,372		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2026	09/13/2028	1	2,316,108	280.78		92,413		90,384		67,660			(2,395)		16,197		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/10/2026	09/08/2028	3	1,355,135	280.11		53,648		52,445		40,772			(1,384)		9,443		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100II$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/18/2026	09/18/2028	2	1,197,206	278.4		46,277		45,743		44,808			(643)		8,401		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100V$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2026	08/21/2028	2	1,390,132	283.67		56,053		53,206		34,281			(3,056)		9,564		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100II$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/29/2026	09/25/2028	2	1,576,520	277.07		62,201		62,039		58,221			(409)		11,117		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100II$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/25/2026	09/27/2028	1	1,563,633	277.07		62,076		61,906		59,885			(423)		11,041		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100U$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/07/2026	08/09/2028	1	1,793,644	277.37		72,643		67,561		60,579			(5,352)		12,232		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100V$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2026	09/12/2028	1	1,726,529	280.78		68,716		67,206		50,398			(1,784)		12,065		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100II$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/18/2026	09/20/2028	1	1,339,780	278.4		53,323		52,665		44,279			(873)		9,415		0001
Purchased Call/S&P 500 INDEX/SPXD05LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	199,937	6846.51	9,057			14,138		14,138	5,228				435		0001
Purchased Call/S&P 500 INDEX/SPXB217$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	4,006,449	6846.51	318,112			508,168		508,168	208,943				8,710		0001
Purchased Call/S&P 500 INDEX/SPXD059$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	425,627	6753.72	21,622			38,959		38,959	16,731				315		0001
Purchased Call/S&P 500 INDEX/SPXD05PS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	481,960	6878.49	26,508			41,759		41,759	16,234				1,149		0001
Purchased Call/S&P 500 INDEX/SPXD059$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	238,575	6753.72	9,615			16,375		16,375	6,442				177		0001
Purchased Call/S&P 500 INDEX/SPXB217$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	8,030,151	6846.51	546,050			903,021		903,021	376,922				17,457		0001
Purchased Call/S&P 500 INDEX/SPXD05CS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	1,701,658	6699.4	149,406			246,489		246,489	94,232				2,089		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2025	10/22/2026	1	65,160	6699.4	2,548			4,213		4,213	1,492				80		0001
Purchased Call/S&P 500 INDEX/SPXE17N$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	1	753,993	6602.99	45,617			81,081		81,081	28,273				1,409		0001
Purchased Call/S&P 500 INDEX/SPXD05JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	184,521	6602.99	7,805			12,951		12,951	4,025				345		0001
Purchased Call/S&P 500 INDEX/SPXE17S$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	1	155,952	6878.49	7,158			10,891		10,891	4,001				372		0001
Purchased Call/S&P 500 INDEX/SPXE17LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	2,067,757	6728.8	128,821			227,507		227,507	91,992				3,292		0001
Purchased Call/S&P 500 INDEX/SPXB216$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	3,129,389	6602.99	216,241			401,158		401,158	149,227				5,849		0001
Purchased Call/S&P 500 INDEX/SPXD05CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	3,027,941	6699.4	184,704			340,477		340,477	142,454				3,717		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB215S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	645,000	6728.8	16,125			771		771	(12,877)				1,027		0001
Purchased Call/S&P 500 INDEX/SPXE17P8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	777,556	6846.51	40,977			65,433		65,433	25,225				1,690		0001
Purchased Call/S&P 500 INDEX/SPX915HS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2026	1	35,516	6699.4	1,524			2,559		2,559	959				44		0001
Purchased Call/S&P 500 INDEX/SPXB217SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	3,491,043	6846.51	217,492			355,854		355,854	144,726				7,589		0001
Purchased Call/S&P 500 INDEX/SPXE17LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	7,177,551	6728.8	564,873			1,004,369		1,004,369	424,660				11,426		0001
Purchased Call/S&P 500 INDEX/SPXE17N8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	2,876,703	6602.99	161,958			282,340		282,340	95,518				5,377		0001
Purchased Call/S&P 500 INDEX/SPXD05CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	2,072,897	6699.4	113,595			202,329		202,329	80,588				2,545		0001
Purchased Call/S&P 500 INDEX/SPXE17P8M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	2,658,000	6846.51	223,538			342,146		342,146	134,973				5,778		0001
Purchased Call/S&P 500 INDEX/SPXE17L8M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	5,223,965	6728.8	365,678			660,800		660,800	279,367				8,316		0001
Purchased Call/S&P 500 INDEX/SPXD05CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	1,465,706	6699.4	120,334			212,177		212,177	86,769				1,799		0001
Purchased Call/S&P 500 INDEX/SPXE17P8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	2,596,755	6846.51	190,862			313,389		313,389	131,785				5,645		0001
Purchased Call/S&P 500 INDEX/SPXD05CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	1,958,303	6699.4	133,948			254,801		254,801	112,004				2,404		0001
Purchased Call/S&P 500 INDEX/SPXE17P8O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	146,703	6846.51	8,245			13,290		13,290	5,231				319		0001
Purchased Call/S&P 500 INDEX/SPXD05PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	1,883,164	6878.49	111,672			178,479		178,479	71,177				4,490		0001
Purchased Call/S&P 500 INDEX/SPXE17LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	3,998,478	6728.8	225,114			389,104		389,104	151,083				6,365		0001
Purchased Call/S&P 500 INDEX/SPX915ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	2,343,083	6728.8	117,154			198,303		198,303	75,960				3,730		0001
Purchased Call/S&P 500 INDEX/SPXE17N8O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	4,735,752	6602.99	292,669			523,310		523,310	184,240				8,851		0001
Purchased Call/S&P 500 INDEX/SPX915HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2026	1	1,824,323	6699.4	89,939			156,379		156,379	61,405				2,239		0001
Purchased Call/S&P 500 INDEX/SPXE17LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	2,854,836	6728.8	172,432			302,441		302,441	120,742				4,545		0001
Purchased Call/S&P 500 INDEX/SPXD05JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	1,498,825	6602.99	71,794			121,526		121,526	39,025				2,801		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	2,620,828	6753.72	179,003			342,947		342,947	162,711				1,940		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	6,695,493	6753.72	407,086			775,815		775,815	360,406				4,956		0001
Purchased Call/S&P 500 INDEX/SPXJ00XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2025	12/08/2026	1	1,156,748	6846.51	101,215			149,430		149,430	56,256				2,515		0001
Purchased Call/S&P 500 INDEX/SPXB213S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	1	3,729,705	6753.72	320,755			498,657		498,657	197,459				2,761		0001
Purchased Call/S&P 500 INDEX/SPXJ00RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	2,141,794	6753.72	128,079			243,081		243,081	112,146				1,585		0001
Purchased Call/S&P 500 INDEX/SPXE17LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	480,217	6728.8	20,745			34,140		34,140	12,158				764		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	4,093,084	6878.49	252,953			407,204		407,204	163,989				9,759		0001
Purchased Call/S&P 500 INDEX/SPXB215SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	1,870,431	6728.8	169,835			267,107		267,107	100,518				2,978		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	2,616,994	6699.4	199,415			374,521		374,521	163,900				3,212		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	4,121,225	6753.72	301,262			550,169		550,169	250,761				3,051		0001
Purchased Call/S&P 500 INDEX/SPXD05L$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	187,389	6846.51	8,058			12,493		12,493	4,558				407		0001
Purchased Call/S&P 500 INDEX/SPXE17PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	1,345,777	6846.51	93,532			154,429		154,429	64,685				2,926		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	4,896,479	6753.72	363,808			654,097		654,097	294,031				3,624		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	4,380,013	6878.49	294,337			480,547		480,547	198,358				10,443		0001
Purchased Call/S&P 500 INDEX/SPXE17LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	1,776,811	6728.8	148,541			253,092		253,092	102,662				2,829		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	2,247,083	6753.72	184,486			300,322		300,322	122,971				1,663		0001
Purchased Call/S&P 500 INDEX/SPXE17PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	2,561,599	6846.51	211,844			328,899		328,899	131,828				5,569		0001
Purchased Call/S&P 500 INDEX/SPXD059B5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	1,108,032	6753.72	51,080			89,653		89,653	36,981				820		0001
Purchased Call/S&P 500 INDEX/SPXB216S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	1,677,520	6602.99	144,267			275,217		275,217	107,855				3,135		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	2,830,111	6878.49	144,902			225,159		225,159	85,171				6,748		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	2,904,000	6878.49	203,861			334,009		334,009	138,955				6,924		0001
Purchased Call/S&P 500 INDEX/SPXE17LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	1,295,611	6728.8	111,293			184,902		184,902	73,082				2,063		0001
Purchased Call/S&P 500 INDEX/SPXB217SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	1,517,054	6846.51	90,720			147,645		147,645	59,267				3,298		0001
Purchased Call/S&P 500 INDEX/SPXJ00RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	2,502,808	6753.72	135,402			249,143		249,143	109,767				1,853		0001
Purchased Call/S&P 500 INDEX/SPXB216S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	2,183,493	6602.99	204,157			362,615		362,615	130,532				4,081		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	3,671,000	6753.72	233,109			449,047		449,047	212,013				2,717		0001
Purchased Call/S&P 500 INDEX/SPXB216S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	2,285,000	6602.99	173,432			331,465		331,465	129,290				4,271		0001
Purchased Call/S&P 500 INDEX/SPXE17LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	3,615,000	6728.8	272,210			491,188		491,188	209,829				5,755		0001
Purchased Call/S&P 500 INDEX/SPXD05P$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	3,591,000	6878.49	274,352			444,672		444,672	183,784				8,562		0001
Purchased Call/S&P 500 INDEX/SPXB216S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	4,540,000	6602.99	355,482			685,727		685,727	271,110				8,485		0001
Purchased Call/S&P 500 INDEX/SPXD05C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	5,750,501	6699.4	426,112			810,410		810,410	358,840				7,059		0001
Purchased Call/S&P 500 INDEX/SPXD05P$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	2,449,000	6878.49	195,430			309,616		309,616	124,017				5,839		0001
Purchased Call/S&P 500 INDEX/SPXF176$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2027	1	1,872,909	6506.48		92,896		143,311		143,311	50,415				6,447		0001
Purchased Call/S&P 500 INDEX/SPXK009$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	1	1,949,697	6909.51	131,800			200,296		200,296	68,497				6,144		0001
Purchased Call/S&P 500 INDEX/SPXE17YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2027	1	16,672	6932.3	610			868		868	258				50		0001
Purchased Call/S&P 500 INDEX/SPXF176$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2027	1	474,810	6506.48		20,607		31,345		31,345	10,738				1,634		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	2,177,090	6921.46		176,562		270,242		270,242	93,680				5,698		0001
Purchased Call/S&P 500 INDEX/SPXF174S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	3,478,778	6740.02		267,518		439,509		439,509	171,991				11,480		0001
Purchased Call/S&P 500 INDEX/SPXE17USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	3,045,000	6921.46		205,842		327,937		327,937	122,095				7,969		0001
Purchased Call/S&P 500 INDEX/SPXE17W5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	26,028	6913.35		1,109		1,623		1,623	515				73		0001
Purchased Call/S&P 500 INDEX/SPXF177S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	3,310,919	6506.48		230,440		378,948		378,948	148,508				11,397		0001
Purchased Call/S&P 500 INDEX/SPX9150S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2026	03/22/2027	1	2,353,266	6506.48		205,911		371,955		371,955	166,045				8,101		0001
Purchased Call/S&P 500 INDEX/SPXB21A5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	4,364,081	6932.3		284,102		432,052		432,052	147,950				13,072		0001
Purchased Call/S&P 500 INDEX/SPXB21A5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	3,469,253	6932.3		303,213		449,126		449,126	145,913				10,392		0001
Purchased Call/S&P 500 INDEX/SPXB21C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	998,469	6740.02		55,115		83,387		83,387	28,271				3,295		0001
Purchased Call/S&P 500 INDEX/SPX915LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2026	01/22/2027	1	1,738,005	6913.35		148,426		225,258		225,258	76,833				4,857		0001
Purchased Call/S&P 500 INDEX/SPXO13VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	10,307,398	6932.3		883,344		1,333,440		1,333,440	450,096				30,875		0001
Purchased Call/S&P 500 INDEX/SPXF177S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	3,780,066	6506.48		239,656		385,869		385,869	146,213				13,012		0001
Purchased Call/S&P 500 INDEX/SPXD05T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	3,234,626	6913.35		238,392		378,880		378,880	140,488				9,039		0001
Purchased Call/S&P 500 INDEX/SPXE17Y5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	1,798,985	6932.3		108,659		163,619		163,619	54,961				5,389		0001
Purchased Call/S&P 500 INDEX/SPXB21D5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/22/2027	1	4,075,476	6506.48		414,068		834,046		834,046	419,978				14,029		0001
Purchased Call/S&P 500 INDEX/SPXB21C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	3,064,899	6740.02		204,735		321,493		321,493	116,757				10,114		0001
Purchased Call/S&P 500 INDEX/SPXE17XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	153,802	6913.35		6,983		10,294		10,294	3,312				430		0001
Purchased Call/S&P 500 INDEX/SPXK001S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	01/08/2026	01/08/2027	1	2,782,124	6921.46		193,636		309,062		309,062	115,426				7,281		0001
Purchased Call/S&P 500 INDEX/SPXF171SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	2,703,989	6909.51		165,484		246,899		246,899	81,414				8,521		0001
Purchased Call/S&P 500 INDEX/SPXE17W5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	1,250,765	6913.35		70,668		107,508		107,508	36,840				3,495		0001
Purchased Call/S&P 500 INDEX/SPXF171SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	327,006	6909.51		14,944		21,479		21,479	6,535				1,031		0001
Purchased Call/S&P 500 INDEX/SPXE17US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	1,878,656	6921.46		99,945		153,357		153,357	53,412				4,917		0001
Purchased Call/S&P 500 INDEX/SPXF171SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	791,307	6909.51		38,062		54,887		54,887	16,825				2,494		0001
Purchased Call/S&P 500 INDEX/SPXD05W5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2027	1	209,302	6932.3		9,984		14,532		14,532	4,548				627		0001
Purchased Call/S&P 500 INDEX/SPXB21C54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	2,059,140	6740.02		128,284		198,266		198,266	69,982				6,795		0001
Purchased Call/S&P 500 INDEX/SPXD05S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	1,076,704	6913.35		66,540		102,849		102,849	36,309				3,009		0001
Purchased Call/S&P 500 INDEX/SPXB21C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	2,198,000	6740.02		183,973		313,329		313,329	129,356				7,254		0001
Purchased Call/S&P 500 INDEX/SPXE17W5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	1,891,489	6913.35		101,762		153,759		153,759	51,997				5,285		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17U8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	104,524	6921.46		4,411		6,562		6,562	2,151				274		0001
Purchased Call/S&P 500 INDEX/SPXF176SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	316,960	6506.48		14,548		22,263		22,263	7,714				1,091		0001
Purchased Call/S&P 500 INDEX/SPXE17WST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	4,997,000	6913.35		319,808		497,971		497,971	178,163				13,963		0001
Purchased Call/S&P 500 INDEX/SPXF177S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	2,387,008	6506.48		132,002		207,264		207,264	75,262				8,217		0001
Purchased Call/S&P 500 INDEX/SPXE17U89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	4,260,742	6921.46		269,705		426,257		426,257	156,552				11,151		0001
Purchased Call/S&P 500 INDEX/SPXF176S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	3,334,794	6506.48		127,389		191,721		191,721	64,331				11,479		0001
Purchased Call/S&P 500 INDEX/SPXD055SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	2,320,761	6913.35		156,419		245,841		245,841	89,422				6,485		0001
Purchased Call/S&P 500 INDEX/SPXF171SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	1,029,058	6909.51		53,202		77,278		77,278	24,076				3,243		0001
Purchased Call/S&P 500 INDEX/SPXF174S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	548,513	6740.02		32,582		49,877		49,877	17,296				1,810		0001
Purchased Call/S&P 500 INDEX/SPXF177S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	326,938	6506.48		17,164		26,778		26,778	9,614				1,125		0001
Purchased Call/S&P 500 INDEX/SPXB21CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	1,178,543	6740.02		110,665		193,119		193,119	82,454				3,889		0001
Purchased Call/S&P 500 INDEX/SPX9150S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2026	03/22/2027	1	4,090,793	6506.48		323,991		555,123		555,123	231,133				14,082		0001
Purchased Call/S&P 500 INDEX/SPXB21ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/22/2027	1	1,797,575	6909.51		159,265		243,405		243,405	84,140				5,665		0001
Purchased Call/S&P 500 INDEX/SPXE17U8I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	80,029	6921.46		3,601		5,389		5,389	1,788				209		0001
Purchased Call/S&P 500 INDEX/SPXE17YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	18,116	6932.3		971		1,435		1,435	464				54		0001
Purchased Call/S&P 500 INDEX/SPXE17Y8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	1,865,338	6932.3		105,019		156,345		156,345	51,327				5,587		0001
Purchased Call/S&P 500 INDEX/SPXF177S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	773,293	6506.48		45,779		72,784		72,784	27,005				2,662		0001
Purchased Call/S&P 500 INDEX/SPXK001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2026	01/08/2027	1	1,645,026	6921.46		138,840		205,530		205,530	66,690				4,305		0001
Purchased Call/S&P 500 INDEX/SPXP130SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	1,664,576	6740.02		62,089		90,305		90,305	28,216				5,493		0001
Purchased Call/S&P 500 INDEX/SPXP131S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	2,400,161	6740.02		126,969		191,273		191,273	64,304				7,921		0001
Purchased Call/S&P 500 INDEX/SPXO13VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	1,426,388	6932.3		64,758		93,783		93,783	29,025				4,273		0001
Purchased Call/S&P 500 INDEX/SPXF171SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	3,440,064	6909.51		194,708		286,595		286,595	91,888				10,841		0001
Purchased Call/S&P 500 INDEX/SPXE17US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	1,487,207	6921.46		88,191		137,827		137,827	49,636				3,892		0001
Purchased Call/S&P 500 INDEX/SPXE17U84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	284,100	6921.46		15,597		24,039		24,039	8,442				744		0001
Purchased Call/S&P 500 INDEX/SPXE17YSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	3,039,558	6932.3		209,426		321,777		321,777	112,351				9,105		0001
Purchased Call/S&P 500 INDEX/SPXF174S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	4,171,157	6740.02		285,724		451,820		451,820	166,095				13,765		0001
Purchased Call/S&P 500 INDEX/SPXE17YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	4,035,335	6932.3		291,351		450,238		450,238	158,887				12,088		0001
Purchased Call/S&P 500 INDEX/SPXO13YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/22/2027	1	2,184,553	6909.51		83,887		118,509		118,509	34,622				6,884		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP131S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	934,687	6740.02		47,763		71,613		71,613	23,851				3,085		0001
Purchased Call/S&P 500 INDEX/SPXP131$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	421,306	6740.02		19,380		28,649		28,649	9,269				1,390		0001
Purchased Call/S&P 500 INDEX/SPX9150SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2026	03/22/2027	1	1,945,535	6506.48		148,055		249,699		249,699	101,643				6,697		0001
Purchased Call/S&P 500 INDEX/SPXD05T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	3,011,793	6913.35		211,729		335,044		335,044	123,315				8,416		0001
Purchased Call/S&P 500 INDEX/SPXE17YSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	3,763,375	6932.3		280,371		435,088		435,088	154,716				11,273		0001
Purchased Call/S&P 500 INDEX/SPXK0098O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	1	3,650,399	6909.51		277,795		432,525		432,525	154,729				11,504		0001
Purchased Call/S&P 500 INDEX/SPXK0098N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	1	1,579,053	6909.51		113,060		173,753		173,753	60,693				4,976		0001
Purchased Call/S&P 500 INDEX/SPXE17YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	5,625,393	6932.3		450,594		697,937		697,937	247,343				16,850		0001
Purchased Call/S&P 500 INDEX/SPXD05T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	2,407,143	6913.35		198,589		308,684		308,684	110,094				6,726		0001
Purchased Call/S&P 500 INDEX/SPXD05T$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	4,200,896	6913.35		334,391		528,004		528,004	193,613				11,739		0001
Purchased Call/S&P 500 INDEX/SPXK0098P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	1	2,274,000	6909.51		186,241		292,237		292,237	105,997				7,166		0001
Purchased Call/S&P 500 INDEX/SPXK0098L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	1	4,903,039	6909.51		319,188		481,015		481,015	161,827				15,452		0001
Purchased Call/S&P 500 INDEX/SPXF177S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	2,544,072	6506.48		172,234		281,474		281,474	109,240				8,757		0001
Purchased Call/S&P 500 INDEX/SPXE17U8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	2,469,000	6921.46		193,323		302,228		302,228	108,905				6,462		0001
Purchased Call/S&P 500 INDEX/SPX9150SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2026	03/22/2027	1	3,032,000	6506.48		244,076		421,722		421,722	177,646				10,437		0001
Purchased Call/S&P 500 INDEX/SPXE17U8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	3,260,000	6921.46		240,588		382,792		382,792	142,204				8,532		0001
Purchased Call/S&P 500 INDEX/SPXF174S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	1,978,891	6740.02		147,823		240,061		240,061	92,238				6,530		0001
Purchased Call/S&P 500 INDEX/SPXB21C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	3,636,000	6740.02		229,795		356,489		356,489	126,694				11,999		0001
Purchased Call/S&P 500 INDEX/SPXB21C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	3,567,000	6740.02		278,583		459,847		459,847	181,265				11,771		0001
Purchased Call/S&P 500 INDEX/SPXB21NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	1,444,533	7472.79		127,408		125,303		125,303	(2,105)				6,154		0001
Purchased Call/S&P 500 INDEX/SPXK000SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/22/2026	05/21/2027	1	1,952,463	7473.47		175,722		163,825		163,825	(11,897)				7,800		0001
Purchased Call/S&P 500 INDEX/SPXB21GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	2,798,688	7137.9		164,283		212,744		212,744	48,461				10,461		0001
Purchased Call/S&P 500 INDEX/SPX915PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	1,999,966	6782.81		185,997		329,372		329,372	143,375				7,215		0001
Purchased Call/S&P 500 INDEX/SPX915PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	677,738	6782.81		37,614		54,668		54,668	17,054				2,445		0001
Purchased Call/S&P 500 INDEX/SPXB21JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	145,711	7405.73		5,887		6,623		6,623	736				604		0001
Purchased Call/S&P 500 INDEX/SPXF17BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	3,442,703	6782.81		206,218		303,588		303,588	97,370				12,419		0001
Purchased Call/S&P 500 INDEX/SPXB21NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	409,453	7472.79		22,029		23,630		23,630	1,602				1,744		0001
Purchased Call/S&P 500 INDEX/SPXF17DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	2,210,574	7137.9		90,855		115,129		115,129	24,274				8,263		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE05BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	1,630,793	7473.47		96,543		102,957		102,957	6,414				6,515		0001
Purchased Call/S&P 500 INDEX/SPXK00MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	5,065,298	7398.93		345,453		383,092		383,092	37,639				19,618		0001
Purchased Call/S&P 500 INDEX/SPXE05BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	3,732,373	7473.47		254,175		264,650		264,650	10,475				14,910		0001
Purchased Call/S&P 500 INDEX/SPXB21GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	1,321,602	7137.9		87,358		114,432		114,432	27,074				4,940		0001
Purchased Call/S&P 500 INDEX/SPXB21GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	2,511,716	7137.9		191,142		252,653		252,653	61,511				9,389		0001
Purchased Call/S&P 500 INDEX/SPXF17KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	7,941,835	7405.73		605,962		658,926		658,926	52,964				32,929		0001
Purchased Call/S&P 500 INDEX/SPXK00SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/22/2026	06/22/2027	1	388,080	7472.79		16,726		18,053		18,053	1,327				1,653		0001
Purchased Call/S&P 500 INDEX/SPXE05ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	884,853	7473.47		43,269		46,873		46,873	3,603				3,535		0001
Purchased Call/S&P 500 INDEX/SPXB21NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	5,053,576	7472.79		298,666		318,620		318,620	19,953				21,530		0001
Purchased Call/S&P 500 INDEX/SPXF17BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	2,020,964	6782.81		137,021		207,709		207,709	70,687				7,291		0001
Purchased Call/S&P 500 INDEX/SPXE05ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	2,561,183	7473.47		130,364		140,999		140,999	10,635				10,232		0001
Purchased Call/S&P 500 INDEX/SPXB21NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	2,184,000	7472.79		138,684		147,050		147,050	8,366				9,305		0001
Purchased Call/S&P 500 INDEX/SPXE05BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	322,116	7473.47		18,651		19,922		19,922	1,271				1,287		0001
Purchased Call/S&P 500 INDEX/SPXE055S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	4,125,340	6782.81		313,938		494,411		494,411	180,472				14,882		0001
Purchased Call/S&P 500 INDEX/SPXK00QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/08/2026	06/08/2027	1	4,470,206	7405.73		315,597		349,684		349,684	34,088				18,535		0001
Purchased Call/S&P 500 INDEX/SPXB21JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	412,647	7405.73		17,579		19,772		19,772	2,193				1,711		0001
Purchased Call/S&P 500 INDEX/SPXF17GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	559,022	7398.93		25,044		28,499		28,499	3,455				2,165		0001
Purchased Call/S&P 500 INDEX/SPXE05BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	2,114,534	7473.47		130,467		138,242		138,242	7,776				8,447		0001
Purchased Call/S&P 500 INDEX/SPXE05AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	139,171	7473.47		5,386		5,893		5,893	507				556		0001
Purchased Call/S&P 500 INDEX/SPXF17KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	1,094,000	7405.73		95,944		100,236		100,236	4,292				4,536		0001
Purchased Call/S&P 500 INDEX/SPXE05AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	110,003	7473.47		4,895		5,335		5,335	440				439		0001
Purchased Call/S&P 500 INDEX/SPXB21GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	355,944	7472.79		14,451		15,600		15,600	1,148				1,516		0001
Purchased Call/S&P 500 INDEX/SPXB21NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	359,855	7472.79		17,669		19,006		19,006	1,337				1,533		0001
Purchased Call/S&P 500 INDEX/SPXK00MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	5,672,660	7398.93		338,091		381,453		381,453	43,363				21,970		0001
Purchased Call/S&P 500 INDEX/SPXK00MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	38,940	7398.93		2,282		2,577		2,577	296				151		0001
Purchased Call/S&P 500 INDEX/SPXK00MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	5,819,246	7398.93		424,805		464,837		464,837	40,032				22,538		0001
Purchased Call/S&P 500 INDEX/SPXK00SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/22/2026	06/22/2027	1	2,572,089	7472.79		117,030		126,064		126,064	9,034				10,958		0001
Purchased Call/S&P 500 INDEX/SPXF17DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	2,974,489	7137.9		182,336		237,073		237,073	54,737				11,119		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE055SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	3,777,498	6782.81		277,646		431,268		431,268	153,622				13,627		0001
Purchased Call/S&P 500 INDEX/SPXF17DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	5,046,376	7137.9		359,807		473,552		473,552	113,745				18,863		0001
Purchased Call/S&P 500 INDEX/SPXK00MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	421,517	7398.93		20,739		23,651		23,651	2,912				1,633		0001
Purchased Call/S&P 500 INDEX/SPXE055SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	1,149,014	6782.81		66,068		96,397		96,397	30,329				4,145		0001
Purchased Call/S&P 500 INDEX/SPXK00QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2027	1	1,982,179	7405.73		134,986		150,206		150,206	15,220				8,219		0001
Purchased Call/S&P 500 INDEX/SPXB21NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	4,610,000	7472.79		324,083		339,112		339,112	15,029				19,640		0001
Purchased Call/S&P 500 INDEX/SPXP13JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	1	2,841,361	7405.73		128,430		144,112		144,112	15,683				11,781		0001
Purchased Call/S&P 500 INDEX/SPXK00MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	4,808,836	7398.93		376,532		403,706		403,706	27,174				18,625		0001
Purchased Call/S&P 500 INDEX/SPXE05BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	3,703,147	7473.47		284,772		286,834		286,834	2,062				14,794		0001
Purchased Call/S&P 500 INDEX/SPXE05BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	1,882,994	7473.47		152,334		150,485		150,485	(1,850)				7,522		0001
Purchased Call/S&P 500 INDEX/SPXB21NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	4,826,134	7472.79		371,612		382,044		382,044	10,432				20,561		0001
Purchased Call/S&P 500 INDEX/SPXK00HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/08/2026	04/08/2027	1	1,957,000	6782.81		174,564		304,363		304,363	129,798				7,060		0001
Purchased Call/S&P 500 INDEX/SPXK00MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	1,978,268	7398.93		100,892		115,037		115,037	14,146				7,662		0001
Purchased Call/S&P 500 INDEX/SPXF17KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	2,582,000	7405.73		156,211		174,517		174,517	18,306				10,706		0001
Purchased Call/S&P 500 INDEX/SPXF17KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	4,624,905	7405.73		286,282		319,322		319,322	33,040				19,176		0001
Purchased Call/S&P 500 INDEX/SPX915QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2026	04/22/2027	1	641,281	7137.9		36,104		46,408		46,408	10,304				2,397		0001
Purchased Call/S&P 500 INDEX/SPXE05BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	4,506,182	7473.47		286,143		302,012		302,012	15,869				18,002		0001
Purchased Call/S&P 500 INDEX/SPXF17BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	5,060,808	6782.81		318,831		474,496		474,496	155,665				18,257		0001
Purchased Call/S&P 500 INDEX/SPXK00MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	1,386,464	7398.93		121,870		123,357		123,357	1,487				5,370		0001
Purchased Call/S&P 500 INDEX/SPXB21NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	4,627,000	7472.79		281,784		299,996		299,996	18,212				19,713		0001
Purchased Call/S&P 500 INDEX/SPX915PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	2,263,050	6782.81		93,690		131,096		131,096	37,405				8,164		0001
Purchased Call/S&P 500 INDEX/SPXB21GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	2,332,000	7137.9		201,018		264,088		264,088	63,070				8,717		0001
Purchased Call/S&P 500 INDEX/SPXE055SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	3,084,000	6782.81		242,402		387,495		387,495	145,093				11,125		0001
Purchased Call/S&P 500 INDEX/SPXE05BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	1,241,000	7473.47		104,492		101,185		101,185	(3,307)				4,958		0001
Purchased Call/S&P 500 INDEX/SPXE05AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	459,045	7473.47		24,926		26,785		26,785	1,859				1,834		0001
Purchased Call/S&P 500 INDEX/SPXK00MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	1,378,949	7398.93		124,105		123,301		123,301	(804)				5,341		0001
Purchased Call/S&P 500 INDEX/SPXK00MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	320,339	7398.93		16,786		19,119		19,119	2,333				1,241		0001
Purchased Call/S&P 500 INDEX/SPXK00MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	6,083,086	7398.93		385,059		431,649		431,649	46,590				23,560		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00QSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2027	1	3,750,553	7405.73		223,908		251,452		251,452	27,544				15,551		0001
Purchased Call/S&P 500 INDEX/SPXP13J6D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2026	1	634,779	7405.73		33,580		37,584		37,584	4,005				2,632		0001
Purchased Call/S&P 500 INDEX/SPX915PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2026	04/22/2027	1	674,091	7137.9		34,042		43,444		43,444	9,402				2,520		0001
Purchased Call/S&P 500 INDEX/SPX915PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	1,457,290	6782.81		74,468		106,772		106,772	32,304				5,257		0001
Purchased Call/S&P 500 INDEX/SPXB21NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	2,835,000	7472.79		240,125		240,223		240,223	99				12,078		0001
Purchased Call/S&P 500 INDEX/SPXE055SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	1,135,722	6782.81		87,791		139,175		139,175	51,384				4,097		0001
Purchased Call/S&P 500 INDEX/SPXF17DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	04/22/2026	04/22/2027	1	3,855,000	7137.9		284,114		374,741		374,741	90,627				14,410		0001
Purchased Call/S&P 500 INDEX/SPXB21NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	5,831,265	7472.79		360,372		383,069		383,069	22,696				24,843		0001
Purchased Call/S&P 500 INDEX/SPXK00QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2027	1	2,360,000	7405.73		199,892		213,245		213,245	13,353				9,785		0001
Purchased Call/S&P 500 INDEX/SPXE05BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	3,190,660	7473.47		233,875		239,228		239,228	5,353				12,746		0001
Purchased Call/S&P 500 INDEX/SPXB21NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	3,856,000	7472.79		292,285		301,398		301,398	9,114				16,428		0001
Purchased Call/S&P 500 INDEX/SPXK00MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	2,355,000	7398.93		195,230		204,564		204,564	9,334				9,121		0001
Purchased Call/S&P 500 INDEX/SPXB210S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/08/2027	1	572,958	7482.71		29,450		31,814		31,814	2,363				2,514		0001
Purchased Call/S&P 500 INDEX/SPXB210S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/08/2027	1	463,958	7482.71		18,187		19,650		19,650	1,463				2,035		0001
Purchased Call/S&P 500 INDEX/SPXL000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/22/2026	07/22/2027	1	217,424	7498.96		11,458		12,126		12,126	668				977		0001
Purchased Call/S&P 500 INDEX/SPXE05DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	1,016,532	7482.71		55,706		60,073		60,073	4,367				4,460		0001
Purchased Call/S&P 500 INDEX/SPXL00GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/08/2026	09/08/2027	1	1,864,909	7673.52		112,827		111,407		111,407	(1,420)				9,039		0001
Purchased Call/S&P 500 INDEX/SPXF17QSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	07/22/2026	07/22/2027	1	1,479,964	7498.96		89,538		94,315		94,315	4,777				6,653		0001
Purchased Call/S&P 500 INDEX/SPXL006SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2026	08/06/2027	1	1,465,000	7757.64		34,428		34,856		34,856	428				6,751		0001
Purchased Call/S&P 500 INDEX/SPXF17QSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	07/22/2026	07/22/2027	1	2,063,942	7498.96		141,793		148,519		148,519	6,726				9,278		0001
Purchased Call/S&P 500 INDEX/SPXL006SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2026	08/06/2027	1	4,597,842	7757.64		305,757		267,270		267,270	(38,486)				21,186		0001
Purchased Call/S&P 500 INDEX/SPXF170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	07/08/2026	07/08/2027	1	998,736	7482.71		42,846		46,319		46,319	3,474				4,382		0001
Purchased Call/S&P 500 INDEX/SPXL00MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	6,250,000	7764.64		435,000		395,541		395,541	(39,459)				30,906		0001
Purchased Call/S&P 500 INDEX/SPXL00MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	2,571,656	7764.64		168,443		153,993		153,993	(14,450)				12,717		0001
Purchased Call/S&P 500 INDEX/SPXF17TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	08/21/2026	08/20/2027	1	670,160	7674.37		33,374		32,580		32,580	(794)				3,157		0001
Purchased Call/S&P 500 INDEX/SPXQ133SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2027	1	251,224	7764.64		9,798		9,192		9,192	(606)				1,242		0001
Purchased Call/S&P 500 INDEX/SPXF17TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	08/21/2026	08/20/2027	1	225,717	7674.37		9,593		9,410		9,410	(183)				1,063		0001
Purchased Call/S&P 500 INDEX/SPXL00MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	4,252,694	7764.64		254,736		234,386		234,386	(20,350)				21,029		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	563,723	7498.96		24,522		25,966		25,966	1,444				2,534		0001
Purchased Call/S&P 500 INDEX/SPXL00GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2026	09/08/2027	1	2,698,600	7673.52		160,837		158,370		158,370	(2,467)				13,080		0001
Purchased Call/S&P 500 INDEX/SPXL00QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/22/2026	07/22/2027	1	969,210	7498.96		54,082		57,168		57,168	3,086				4,357		0001
Purchased Call/S&P 500 INDEX/SPXF17QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	3,057,831	7498.96		179,495		189,047		189,047	9,553				13,745		0001
Purchased Call/S&P 500 INDEX/SPXQ130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2026	09/08/2027	1	2,044,853	7673.52		96,313		94,993		94,993	(1,319)				9,911		0001
Purchased Call/S&P 500 INDEX/SPXL00BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	08/21/2026	08/20/2027	1	1,488,098	7674.37		134,078		121,749		121,749	(12,329)				7,010		0001
Purchased Call/S&P 500 INDEX/SPXF17TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	498,948	7674.37		19,409		19,086		19,086	(323)				2,350		0001
Purchased Call/S&P 500 INDEX/SPXL00MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/22/2026	09/22/2027	1	1,556,307	7764.64		73,769		68,904		68,904	(4,865)				7,696		0001
Purchased Call/S&P 500 INDEX/SPXL00GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2026	09/08/2027	1	4,467,194	7673.52		246,589		243,162		243,162	(3,428)				21,652		0001
Purchased Call/S&P 500 INDEX/SPXL005SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	443,989	7757.64		18,870		17,362		17,362	(1,508)				2,046		0001
Purchased Call/S&P 500 INDEX/SPXE05FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2026	07/22/2027	1	4,758,732	7498.96		295,041		310,427		310,427	15,386				21,391		0001
Purchased Call/S&P 500 INDEX/SPXL00MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	9,399,371	7764.64		694,614		627,686		627,686	(66,928)				46,479		0001
Purchased Call/S&P 500 INDEX/SPXF17TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	674,470	7674.37		36,624		35,561		35,561	(1,063)				3,177		0001
Purchased Call/S&P 500 INDEX/SPXL0059H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	1,200,675	7757.64		46,706		43,276		43,276	(3,430)				5,533		0001
Purchased Call/S&P 500 INDEX/SPXE05DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	2,585,476	7482.71		160,300		172,233		172,233	11,933				11,343		0001
Purchased Call/S&P 500 INDEX/SPXL006SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	08/07/2026	08/06/2027	1	4,316,399	7757.64		263,732		233,991		233,991	(29,741)				19,890		0001
Purchased Call/S&P 500 INDEX/SPXF17USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	3,670,666	7674.37		216,202		208,824		208,824	(7,378)				17,292		0001
Purchased Call/S&P 500 INDEX/SPXE05DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	4,520,659	7482.71		260,390		280,682		280,682	20,292				19,833		0001
Purchased Call/S&P 500 INDEX/SPXL00MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	2,566,568	7764.64		127,558		118,407		118,407	(9,152)				12,691		0001
Purchased Call/S&P 500 INDEX/SPXL00CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/24/2026	08/20/2027	1	50,422	7674		1,953		1,940		1,940	(13)				238		0001
Purchased Call/S&P 500 INDEX/SPXL00MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	5,896,027	7764.64		326,640		302,119		302,119	(24,520)				29,155		0001
Purchased Call/S&P 500 INDEX/SPXQ133SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2027	1	251,272	7764.64		10,830		10,124		10,124	(706)				1,243		0001
Purchased Call/S&P 500 INDEX/SPXL0059S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	572,643	7757.64		28,117		25,549		25,549	(2,568)				2,639		0001
Purchased Call/S&P 500 INDEX/SPXF17RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	4,118,071	7498.96		357,449		365,125		365,125	7,676				18,511		0001
Purchased Call/S&P 500 INDEX/SPXL007S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/10/2026	08/06/2027	1	260,284	7758		10,027		9,272		9,272	(755)				1,199		0001
Purchased Call/S&P 500 INDEX/SPXB21US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	09/08/2026	09/08/2027	1	4,084,167	7673.52		330,001		319,167		319,167	(10,834)				19,796		0001
Purchased Call/S&P 500 INDEX/SPXE05FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2026	07/22/2027	1	3,609,940	7498.96		258,111		269,556		269,556	11,445				16,227		0001
Purchased Call/S&P 500 INDEX/SPXE05DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	4,664,471	7482.71		347,970		367,652		367,652	19,683				20,463		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL005SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	1,809,781	7757.64		95,194		85,763		85,763	(9,431)				8,339		0001
Purchased Call/S&P 500 INDEX/SPXE05DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	1,931,539	7482.71		131,151		139,900		139,900	8,749				8,474		0001
Purchased Call/S&P 500 INDEX/SPXE05DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	3,388,477	7482.71		204,325		219,823		219,823	15,498				14,866		0001
Purchased Call/S&P 500 INDEX/SPXE05DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	2,989,000	7482.71		227,463		239,737		239,737	12,274				13,113		0001
Purchased Call/S&P 500 INDEX/SPXE05DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	2,535,541	7482.71		150,865		162,194		162,194	11,329				11,124		0001
Purchased Call/S&P 500 INDEX/SPXP13PSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2026	07/22/2027	1	262,883	7498.96		10,463		11,051		11,051	589				1,182		0001
Purchased Call/S&P 500 INDEX/SPXL00GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/08/2026	09/08/2027	1	693,975	7673.52		34,629		34,210		34,210	(419)				3,364		0001
Purchased Call/S&P 500 INDEX/SPXB21VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2027	1	1,305,616	7764.64		117,244		102,127		102,127	(15,118)				6,456		0001
Purchased Call/S&P 500 INDEX/SPXQ130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2026	09/08/2027	1	122,134	7673.52		5,252		5,189		5,189	(62)				592		0001
Purchased Call/S&P 500 INDEX/SPXP13ZSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2026	09/08/2027	1	437,911	7673.52		17,079		16,865		16,865	(213)				2,123		0001
Purchased Call/S&P 500 INDEX/SPXL00BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/21/2026	08/20/2027	1	4,543,765	7674.37		315,337		302,107		302,107	(13,231)				21,405		0001
Purchased Call/S&P 500 INDEX/SPXE05FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2026	08/06/2027	1	6,006,971	7757.64		416,283		358,662		358,662	(57,621)				27,680		0001
Purchased Call/S&P 500 INDEX/SPXB21USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/08/2027	1	987,447	7673.52		87,192		83,125		83,125	(4,067)				4,786		0001
Purchased Call/S&P 500 INDEX/SPXK00VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2026	07/08/2027	1	1,299,719	7482.71		119,444		119,215		119,215	(229)				5,702		0001
Purchased Call/S&P 500 INDEX/SPXL00MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	3,193,652	7764.64		262,518		233,847		233,847	(28,671)				15,792		0001
Purchased Call/S&P 500 INDEX/SPXB21VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2027	1	1,030,000	7764.64		23,381		25,306		25,306	1,925				5,093		0001
Purchased Call/S&P 500 INDEX/SPXE05FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2026	08/06/2027	1	2,993,000	7757.64		178,383		157,855		157,855	(20,528)				13,791		0001
Purchased Call/S&P 500 INDEX/SPXF17RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	2,902,000	7498.96		216,199		225,334		225,334	9,135				13,045		0001
Purchased Call/S&P 500 INDEX/SPXE05DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	5,386,000	7482.71		461,042		474,234		474,234	13,193				23,629		0001
Purchased Call/S&P 500 INDEX/SPXF17RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	3,438,383	7498.96		265,443		275,741		275,741	10,298				15,456		0001
Purchased Call/S&P 500 INDEX/SPXF17RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	2,761,000	7498.96		210,388		218,737		218,737	8,349				12,411		0001
Purchased Call/S&P 500 INDEX/SPXF17USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	4,475,527	7674.37		271,217		261,411		261,411	(9,806)				21,083		0001
Purchased Call/S&P 500 INDEX/SPXF17USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	4,480,000	7674.37		267,904		258,317		258,317	(9,587)				21,104		0001
Purchased Call/S&P 500 INDEX/SPXF17USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	3,873,000	7674.37		258,329		246,726		246,726	(11,604)				18,245		0001
Purchased Call/S&P 500 INDEX/SPXL00MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	4,160,000	7764.64		328,224		294,439		294,439	(33,785)				20,571		0001
Purchased Call/S&P 500 INDEX/SPXL006SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2026	08/06/2027	1	8,504,188	7757.64		625,908		535,369		535,369	(90,539)				39,187		0001
Purchased Call/S&P 500 INDEX/SPXL00BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/21/2026	08/20/2027	1	2,113,970	7674.37		143,750		138,021		138,021	(5,729)				9,959		0001
Purchased Call/S&P 500 INDEX/SPXL000SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/22/2026	07/22/2027	1	2,008,221	7498.96		187,568		186,439		186,439	(1,129)				9,027		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL006SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2026	08/06/2027	1	2,285,000	7757.64		194,454		158,935		158,935	(35,518)				10,529		0001
Purchased Call/S&P 500 INDEX/SPXL00MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	2,889,829	7764.64		194,775		177,707		177,707	(17,067)				14,290		0001
Purchased Call/S&P 500 INDEX/SPXL006SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2026	08/06/2027	1	1,522,493	7757.64		136,872		108,898		108,898	(27,974)				7,016		0001
Purchased Call/S&P 500 INDEX/SPXP13WSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2026	08/20/2027	1	2,152,000	7674.37		185,072		169,161		169,161	(15,911)				10,138		0001
Purchased Call/S&P 500 INDEX/SPXL006SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2026	08/06/2027	1	4,182,573	7757.64		342,134		283,861		283,861	(58,274)				19,273		0001
Purchased Call/S&P 500 INDEX/SPXL00GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2026	09/08/2027	1	6,777,000	7673.52		466,935		457,466		457,466	(9,470)				32,848		0001
Purchased Call/S&P 500 INDEX/SPXL00GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/08/2026	09/08/2027	1	2,957,953	7673.52		200,253		197,167		197,167	(3,087)				14,337		0001
Purchased Call/S&P 500 INDEX/SPXL006SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2026	08/06/2027	1	3,769,000	7757.64		281,167		239,656		239,656	(41,512)				17,367		0001
Purchased Call/S&P 500 INDEX/SPXL00GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/08/2026	09/08/2027	1	6,065,715	7673.52		442,797		434,456		434,456	(8,341)				29,400		0001
Purchased Call/S&P 500 INDEX/SPXL00BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/21/2026	08/20/2027	1	4,092,500	7674.37		328,218		307,605		307,605	(20,614)				19,279		0001
Purchased Call/S&P 500 INDEX/SPXL00GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/08/2026	09/08/2027	1	2,484,667	7673.52		195,046		190,651		190,651	(4,395)				12,043		0001
Purchased Call/S&P 500 INDEX/SPXL00GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/08/2026	09/08/2027	1	1,954,774	7673.52		129,602		127,622		127,622	(1,979)				9,475		0001
Purchased Call/S&P 500 INDEX/SPXE05DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	5,798,494	7482.71		406,474		432,813		432,813	26,339				25,439		0001
Purchased Call/S&P 500 INDEX/SPXL00BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/21/2026	08/20/2027	1	9,342,065	7674.37		689,444		655,270		655,270	(34,174)				44,009		0001
Purchased Call/S&P 500 INDEX/SPXL00MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	3,931,324	7764.64		238,631		219,496		219,496	(19,136)				19,440		0001
Purchased Call/S&P 500 INDEX/SPXL006SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2026	08/06/2027	1	2,960,914	7757.64		174,102		155,272		155,272	(18,830)				13,644		0001
Purchased Call/S&P 500 INDEX/SPXL00GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/08/2026	09/08/2027	1	2,065,186	7673.52		153,237		150,292		150,292	(2,945)				10,010		0001
Purchased Call/S&P 500 INDEX/SPXL00BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/21/2026	08/20/2027	1	3,030,078	7674.37		249,072		232,201		232,201	(16,872)				14,274		0001
Purchased Call/S&P 500 INDEX/SPXE05DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	2,036,000	7482.71		166,545		173,232		173,232	6,688				8,932		0001
Purchased Call/S&P 500 INDEX/SPXL006SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2026	08/06/2027	1	2,048,000	7757.64		160,154		134,770		134,770	(25,384)				9,437		0001
Purchased Call/S&P 500 INDEX/SPXI00ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	1	1,805,985	5995.54	215,454			482,754		482,754	161,766				2,875		0001
Purchased Call/S&P 500 INDEX/SPX815XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/06/2026	1	5,421,672	5995.54	710,239			1,521,061		1,521,061	480,590				8,631		0001
Purchased Call/S&P 500 INDEX/SPXA218SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2026	1	1,984,000	5751.13	262,682			656,663		656,663	195,934				1,469		0001
Purchased Call/S&P 500 INDEX/SPXA21ESO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	4,439,536	6090.27	593,122			1,174,054		1,174,054	366,597				9,651		0001
Purchased Call/S&P 500 INDEX/SPXI00HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/20/2026	1	4,013,741	5969.34	541,855			1,154,513		1,154,513	353,242				7,502		0001
Purchased Call/S&P 500 INDEX/SPXC055SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/22/2026	1	1,480,000	5930.85	194,472			425,953		425,953	133,923				3,529		0001
Purchased Call/S&P 500 INDEX/SPXI00ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	1	1,285,000	5995.54	166,279			360,534		360,534	114,400				2,046		0001
Purchased Call/S&P 500 INDEX/SPXM13CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2026	1	1,750,333	5851.2	229,119			542,379		542,379	164,514				2,149		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	1	1,037,000	5995.54	97,478			188,105		188,105	49,280				1,651		0001
Purchased Call/S&P 500 INDEX/SPXI00HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/20/2026	1	1,200,000	5969.34	142,440			308,987		308,987	97,105				2,243		0001
Purchased Call/S&P 500 INDEX/SPXA21FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	3,566,197	5930.85	496,771			1,069,835		1,069,835	319,185				8,503		0001
Purchased Call/S&P 500 INDEX/SPXA21ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	1,967,000	6090.27	248,235			514,356		514,356	170,345				4,276		0001
Purchased Call/S&P 500 INDEX/SPXC059SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	552,305	.6103	37,013			60,750		60,750	13,473				1,563		0001
Purchased Call/S&P 500 INDEX/SPXA21NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	2,392,113	6013.13	190,891			320,416		320,416	68,536				7,539		0001
Purchased Call/S&P 500 INDEX/SPX815ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2027	1	2,370,995	6086.37	314,868			648,183		648,183	201,967				6,625		0001
Purchased Call/S&P 500 INDEX/SPXC05GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	2,782,930	5667.56	218,182			395,790		395,790	68,896				9,580		0001
Purchased Call/S&P 500 INDEX/SPXI00RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/08/2027	1	2,775,914	6025.99	373,916			800,953		800,953	241,916				8,315		0001
Purchased Call/S&P 500 INDEX/SPXC05DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,983,782	5770.2	261,463			660,459		660,459	189,057				6,547		0001
Purchased Call/S&P 500 INDEX/SPXA21IST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	1,592,000	5918.25	210,303			481,043		481,043	148,829				4,166		0001
Purchased Call/S&P 500 INDEX/SPXC05CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	1,148,667	6013.13	150,131			331,409		331,409	102,809				3,620		0001
Purchased Call/S&P 500 INDEX/SPXA21ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	2,374,000	5918.25	322,864			726,948		726,948	215,265				6,213		0001
Purchased Call/S&P 500 INDEX/SPXA21NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	1,034,000	6013.13	65,349			105,126		105,126	21,122				3,259		0001
Purchased Call/S&P 500 INDEX/SPXA21PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2025	03/22/2027	1	1,261,000	5667.56	166,200			470,608		470,608	129,114				4,341		0001
Purchased Call/S&P 500 INDEX/SPXI00TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/22/2027	1	1,482,000	6013.13	200,070			434,463		434,463	130,218				4,670		0001
Purchased Call/S&P 500 INDEX/SPXC05GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	4,322,000	5667.56	553,216			1,507,279		1,507,279	409,063				14,878		0001
Purchased Call/S&P 500 INDEX/SPXC05GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	3,143,000	5667.56	339,130			709,270		709,270	143,177				10,819		0001
Purchased Call/S&P 500 INDEX/SPXC05DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,259,000	5770.2	140,756			286,424		286,424	62,982				4,155		0001
Purchased Call/S&P 500 INDEX/SPXC05DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,088,080	5770.2	147,761			378,392		378,392	106,762				3,591		0001
Purchased Call/S&P 500 INDEX/SPXA21MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	2,689,000	6025.99	321,873			659,270		659,270	190,258				8,055		0001
Purchased Call/S&P 500 INDEX/SPXA21MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	2,139,000	6025.99	277,214			605,034		605,034	188,849				6,407		0001
Purchased Call/S&P 500 INDEX/SPXC05CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	2,465,000	6013.13	283,475			558,384		558,384	149,713				7,768		0001
Purchased Call/S&P 500 INDEX/SPXA21ISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	1,856,000	5918.25	224,576			474,741		474,741	133,424				4,857		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2025	05/21/2027	1	2,369,854	5842.01	327,514			815,133		815,133	230,366				9,467		0001
Purchased Call/S&P 500 INDEX/SPXA21WSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	1	947,217	5967.84	128,253			304,821		304,821	87,791				4,035		0001
Purchased Call/S&P 500 INDEX/SPXC05KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	1,507,000	5287.76	166,524			358,869		358,869	57,406				5,633		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	1,488,000	5663.94	167,995			341,883		341,883	66,651				5,763		0001
Purchased Call/S&P 500 INDEX/SPXC05SSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	1,006,220	6000.36	109,175			200,030		200,030	44,034				4,172		0001
Purchased Call/S&P 500 INDEX/SPXC05JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	1,763,288	4982.77	125,899			239,745		239,745	26,953				6,361		0001
Purchased Call/S&P 500 INDEX/SPXN13JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	1	1,276,405	5842.01	170,783			408,846		408,846	112,599				5,099		0001
Purchased Call/S&P 500 INDEX/SPXC05JSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	1,376,000	4982.77	152,048			338,528		338,528	45,592				4,964		0001
Purchased Call/S&P 500 INDEX/SPXC05VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/22/2027	1	2,109,343	5967.84	229,707			416,882		416,882	88,423				8,987		0001
Purchased Call/S&P 500 INDEX/SPXC05JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	1,566,441	4982.77	227,291			875,192		875,192	205,881				5,651		0001
Purchased Call/S&P 500 INDEX/SPXC05KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	1,531,260	5287.76	203,045			529,464		529,464	102,291				5,724		0001
Purchased Call/S&P 500 INDEX/SPXC05PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/21/2027	1	1,857,746	5842.01	185,589			333,639		333,639	65,056				7,421		0001
Purchased Call/S&P 500 INDEX/SPXC05MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	2,850,097	5663.94	386,473			1,005,332		1,005,332	263,850				11,038		0001
Purchased Call/S&P 500 INDEX/SPXC05JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	1,942,000	4982.77	266,248			782,967		782,967	136,360				7,006		0001
Purchased Call/S&P 500 INDEX/SPXC05SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	2,442,000	6000.36	331,379			764,292		764,292	222,609				10,125		0001
Purchased Call/S&P 500 INDEX/SPXC05SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	1,332,882	6000.36	180,072			415,798		415,798	122,345				5,527		0001
Purchased Call/S&P 500 INDEX/SPXC05MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	1,457,000	5663.94	133,898			247,847		247,847	43,594				5,643		0001
Purchased Call/S&P 500 INDEX/SPXC05KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	1,736,000	5287.76	158,150			313,226		313,226	45,803				6,489		0001
Purchased Call/S&P 500 INDEX/SPXD052SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	1,057,000	6466.91	100,732			157,030		157,030	38,506				4,979		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2027	1	1,452,000	6309.62	192,245			379,501		379,501	117,728				6,527		0001
Purchased Call/S&P 500 INDEX/SPXC05XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	1,216,202	6309.62	155,917			303,981		303,981	93,714				5,467		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	1	3,377,000	6495.15	430,568			803,574		803,574	258,306				16,368		0001
Purchased Call/S&P 500 INDEX/SPX915CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2025	07/22/2027	1	1,310,489	6309.62	140,353			237,497		237,497	59,636				5,891		0001
Purchased Call/S&P 500 INDEX/SPXD052SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	3,950,082	6466.91	506,400			945,785		945,785	303,718				18,608		0001
Purchased Call/S&P 500 INDEX/SPXJ000SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2027	1	6,438,000	6693.75	838,228			1,343,767		1,343,767	452,813				31,835		0001
Purchased Call/S&P 500 INDEX/SPXD050SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	5,939,138	6389.45	772,088			1,487,776		1,487,776	469,746				27,367		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	1	1,339,607	6495.15	127,263			196,542		196,542	47,413				6,493		0001
Purchased Call/S&P 500 INDEX/SPXA21YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2027	1	1,959,000	6225.52	259,959			536,851		536,851	163,553				8,594		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	1	1,376,000	6495.15	156,314			264,226		264,226	75,535				6,669		0001
Purchased Call/S&P 500 INDEX/SPX915DSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2025	08/06/2027	1	2,416,000	6389.45	230,728			366,504		366,504	87,603				11,133		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2027	1	1,419,000	6693.75	177,659			282,873		282,873	94,452				7,017		0001
Purchased Call/S&P 500 INDEX/SPX915CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2025	07/08/2027	1	2,235,000	6225.52	262,166			484,473		484,473	128,871				9,805		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	1,335,000	6753.72	130,296			184,142		184,142	51,365				6,748		0001
Purchased Call/S&P 500 INDEX/SPXJ00VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/08/2027	1	1,069,201	6728.8	109,379			153,748		153,748	41,525				5,624		0001
Purchased Call/S&P 500 INDEX/SPXB214SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/22/2027	1	5,289,000	6699.4	712,957			1,129,349		1,129,349	379,708				27,230		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2027	1	1,460,000	6878.49	180,164			260,352		260,352	87,138				8,088		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2027	1	5,594,000	6878.49	744,002			1,104,850		1,104,850	385,591				30,987		0001
Purchased Call/S&P 500 INDEX/SPXE17LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/08/2027	1	6,614,000	6728.8	923,314			1,402,194		1,402,194	475,361				34,792		0001
Purchased Call/S&P 500 INDEX/SPXD05PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2027	1	1,452,000	6878.49	159,139			220,204		220,204	65,573				8,043		0001
Purchased Call/S&P 500 INDEX/SPXJ00XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2025	12/08/2027	1	4,408,000	6846.51	603,014			880,144		880,144	305,270				24,033		0001
Purchased Call/S&P 500 INDEX/SPXO13GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/08/2027	1	1,520,000	6728.8	207,784			316,431		316,431	107,293				7,996		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	5,713,946	6753.72	763,383			1,158,982		1,158,982	396,118				28,881		0001
Purchased Call/S&P 500 INDEX/SPX9151S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2027	1	1,743,300	6699.4	171,541			244,470		244,470	65,916				8,975		0001
Purchased Call/S&P 500 INDEX/SPXD05LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	1,646,630	6846.51	180,965			250,776		250,776	74,073				8,978		0001
Purchased Call/S&P 500 INDEX/SPXJ00WSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/22/2027	1	1,146,000	6602.99	156,429			257,502		257,502	82,530				6,132		0001
Purchased Call/S&P 500 INDEX/SPXJ00WSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/22/2027	1	5,823,884	6602.99	823,497			1,360,856		1,360,856	444,312				31,162		0001
Purchased Call/S&P 500 INDEX/SPXJ00XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2025	12/08/2027	1	4,035,000	6846.51	533,427			777,025		777,025	265,206				21,999		0001
Purchased Call/S&P 500 INDEX/SPXJ00WSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/22/2027	1	1,138,000	6602.99	115,279			169,376		169,376	41,472				6,089		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2027	1	1,902,000	6878.49	244,217			359,937		359,937	123,153				10,536		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	1,917,000	6753.72	226,014			335,130		335,130	108,133				9,689		0001
Purchased Call/S&P 500 INDEX/SPXF177S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2028	1	1,122,602	6506.48		80,940		110,685		110,685	29,746				6,821		0001
Purchased Call/S&P 500 INDEX/SPXE17WS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/07/2028	1	56,276	6917		3,739		4,648		4,648	909				317		0001
Purchased Call/S&P 500 INDEX/SPXD05RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2026	01/07/2028	1	1,702,000	6921.46		216,494		312,465		312,465	95,971				9,595		0001
Purchased Call/S&P 500 INDEX/SPXK007S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/08/2028	1	2,097,000	6932.3		239,058		326,983		326,983	87,925				12,223		0001
Purchased Call/S&P 500 INDEX/SPXK009S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2028	1	6,100,234	6909.51		836,952		1,242,238		1,242,238	405,286				36,054		0001
Purchased Call/S&P 500 INDEX/SPXK004SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/21/2028	1	1,386,000	6913.35		154,262		210,314		210,314	56,052				7,931		0001
Purchased Call/S&P 500 INDEX/SPX915LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2026	01/21/2028	1	5,106,729	6913.35		690,430		1,015,608		1,015,608	325,178				29,220		0001
Purchased Call/S&P 500 INDEX/SPXD05XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2028	1	1,951,000	6932.3		249,338		354,087		354,087	104,750				11,372		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK001S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2026	01/07/2028	1	4,233,000	6921.46		565,106		823,256		823,256	258,150				23,863		0001
Purchased Call/S&P 500 INDEX/SPXK00D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2026	03/08/2028	1	2,302,000	6740.02		275,549		400,828		400,828	125,278				13,804		0001
Purchased Call/S&P 500 INDEX/SPXD05XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2028	1	5,389,730	6932.3		735,698		1,068,246		1,068,246	332,548				31,415		0001
Purchased Call/S&P 500 INDEX/SPXK00ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/22/2028	1	2,954,000	6506.48		362,751		551,829		551,829	189,078				17,949		0001
Purchased Call/S&P 500 INDEX/SPXK009$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2028	1	2,251,804	6909.51		258,057		354,120		354,120	96,063				13,309		0001
Purchased Call/S&P 500 INDEX/SPXB21C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2028	1	3,753,000	6740.02		532,926		864,147		864,147	331,221				22,505		0001
Purchased Call/S&P 500 INDEX/SPXD05XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2028	1	1,205,000	6932.3		158,699		229,051		229,051	70,353				7,023		0001
Purchased Call/S&P 500 INDEX/SPXK001S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2026	01/07/2028	1	1,592,000	6921.46		173,846		240,010		240,010	66,164				8,975		0001
Purchased Call/S&P 500 INDEX/SPXF177S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2028	1	2,341,000	6506.48		351,852		630,082		630,082	278,230				14,224		0001
Purchased Call/S&P 500 INDEX/SPXK00ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/22/2028	1	1,192,000	6506.48		160,562		257,191		257,191	96,628				7,243		0001
Purchased Call/S&P 500 INDEX/SPXB21C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2028	1	1,037,000	6740.02		135,847		207,729		207,729	71,882				6,218		0001
Purchased Call/S&P 500 INDEX/SPXB21C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2028	1	1,321,000	6740.02		130,647		179,246		179,246	48,599				7,921		0001
Purchased Call/S&P 500 INDEX/SPXB21C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2028	1	1,379,000	6740.02		190,440		303,594		303,594	113,154				8,269		0001
Purchased Call/S&P 500 INDEX/SPXF177SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2028	1	1,886,000	6506.48		184,639		262,397		262,397	77,758				11,459		0001
Purchased Call/S&P 500 INDEX/SPXK009$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2028	1	1,826,000	6909.51		230,259		327,460		327,460	97,202				10,792		0001
Purchased Call/S&P 500 INDEX/SPXE05BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/22/2028	1	3,340,147	7473.47		396,141		419,830		419,830	23,689				21,412		0001
Purchased Call/S&P 500 INDEX/SPXK00HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/08/2026	04/07/2028	1	4,051,436	6782.81		576,114		934,858		934,858	358,744				24,979		0001
Purchased Call/S&P 500 INDEX/SPXF17MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2028	1	2,368,265	7472.79		342,688		353,452		353,452	10,764				15,569		0001
Purchased Call/S&P 500 INDEX/SPXK00QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2028	1	4,728,099	7405.73		569,263		621,692		621,692	52,429				30,736		0001
Purchased Call/S&P 500 INDEX/SPXK00MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/08/2028	1	6,789,305	7398.93		960,687		1,059,598		1,059,598	98,911				43,013		0001
Purchased Call/S&P 500 INDEX/SPXK00JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/22/2026	04/21/2028	1	2,434,000	7137.9		274,068		336,551		336,551	62,482				15,195		0001
Purchased Call/S&P 500 INDEX/SPXF17MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2028	1	2,294,917	7472.79		344,238		352,043		352,043	7,805				15,087		0001
Purchased Call/S&P 500 INDEX/SPXF17KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2028	1	3,669,477	7405.73		527,304		567,661		567,661	40,357				23,854		0001
Purchased Call/S&P 500 INDEX/SPXK00JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/22/2026	04/21/2028	1	2,089,820	7137.9		295,501		386,015		386,015	90,514				13,046		0001
Purchased Call/S&P 500 INDEX/SPXF17MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2028	1	3,966,000	7472.79		480,679		502,556		502,556	21,876				26,073		0001
Purchased Call/S&P 500 INDEX/SPXE05BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/22/2028	1	2,951,000	7473.47		413,140		430,813		430,813	17,673				18,918		0001
Purchased Call/S&P 500 INDEX/SPXK00JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/22/2026	04/21/2028	1	2,420,000	7137.9		318,714		406,854		406,854	88,140				15,108		0001
Purchased Call/S&P 500 INDEX/SPXK00HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/08/2026	04/07/2028	1	4,150,000	6782.81		476,835		667,126		667,126	190,291				25,587		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXX00MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/08/2028	1	1,521,000	7398.93		187,083		208,454		208,454	21,371				9,636		0001
Purchased Call/S&P 500 INDEX/SPXX00MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/08/2028	1	1,803,000	7398.93		212,934		237,083		237,083	24,149				11,423		0001
Purchased Call/S&P 500 INDEX/SPXF17MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2028	1	1,864,000	7472.79		265,061		273,978		273,978	8,917				12,254		0001
Purchased Call/S&P 500 INDEX/SPXX00JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/22/2026	04/21/2028	1	2,458,000	7137.9		293,731		366,238		366,238	72,507				15,345		0001
Purchased Call/S&P 500 INDEX/SPXX00HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/08/2026	04/07/2028	1	2,996,000	6782.81		386,671		584,018		584,018	197,347				18,102		0001
Purchased Call/S&P 500 INDEX/SPXX00QSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/22/2026	05/22/2028	1	1,903,736	7473.47		274,328		285,072		285,072	10,743				12,204		0001
Purchased Call/S&P 500 INDEX/SPXF17KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2028	1	2,538,000	7405.73		376,893		403,090		403,090	26,197				16,499		0001
Purchased Call/S&P 500 INDEX/SPXX00JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/22/2026	04/21/2028	1	1,678,000	7137.9		232,403		302,449		302,449	70,046				10,475		0001
Purchased Call/S&P 500 INDEX/SPXX00QSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2028	1	3,244,000	7405.73		448,321		487,866		487,866	39,545				21,089		0001
Purchased Call/S&P 500 INDEX/SPXL00GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/08/2026	09/08/2028	1	3,254,000	7673.52		377,464		378,304		378,304	840				22,676		0001
Purchased Call/S&P 500 INDEX/SPXL00BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/21/2026	08/22/2028	1	7,750,000	7674.37		1,139,250		1,106,532		1,106,532	(32,718)				53,355		0001
Purchased Call/S&P 500 INDEX/SPXE05DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2026	07/07/2028	1	2,742,000	7482.71		372,638		395,668		395,668	23,031				18,239		0001
Purchased Call/S&P 500 INDEX/SPXL006SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2026	08/08/2028	1	3,869,852	7757.64		450,451		423,078		423,078	(27,373)				26,371		0001
Purchased Call/S&P 500 INDEX/SPXL006SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2026	08/08/2028	1	3,677,299	7757.64		482,094		445,914		445,914	(36,180)				25,059		0001
Purchased Call/S&P 500 INDEX/SPXE05DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2026	07/07/2028	1	3,217,000	7482.71		449,737		477,178		477,178	27,441				21,399		0001
Purchased Call/S&P 500 INDEX/SPXL00MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/22/2026	09/22/2028	1	3,441,000	7764.64		400,877		379,517		379,517	(21,360)				24,215		0001
Purchased Call/S&P 500 INDEX/SPXL006SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2026	08/08/2028	1	2,325,000	7757.64		327,360		298,796		298,796	(28,564)				15,844		0001
Purchased Call/S&P 500 INDEX/SPXL00MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/22/2026	09/22/2028	1	2,338,000	7764.64		320,540		299,621		299,621	(20,919)				16,453		0001
Purchased Call/S&P 500 INDEX/SPXL00GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/08/2026	09/08/2028	1	2,100,000	7673.52		283,920		284,293		284,293	373				14,634		0001
Purchased Call/S&P 500 INDEX/SPXL00MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/22/2026	09/22/2028	1	5,430,439	7764.64		724,964		679,337		679,337	(45,626)				38,214		0001
Purchased Call/S&P 500 INDEX/SPXL006SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2026	08/08/2028	1	5,838,873	7757.64		856,563		774,086		774,086	(82,476)				39,789		0001
Purchased Call/S&P 500 INDEX/SPXE05FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2026	07/21/2028	1	1,710,000	7498.96		200,583		208,777		208,777	8,194				11,497		0001
Purchased Call/S&P 500 INDEX/SPXE05DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2026	07/07/2028	1	5,020,000	7482.71		737,940		777,463		777,463	39,523				33,392		0001
Purchased Call/S&P 500 INDEX/SPXE05FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2026	07/21/2028	1	1,461,008	7498.96		194,606		202,617		202,617	8,010				9,823		0001
Purchased Call/S&P 500 INDEX/SPXL006SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2026	08/08/2028	1	1,796,000	7757.64		225,578		209,990		209,990	(15,588)				12,239		0001
Purchased Call/S&P 500 INDEX/SPXL00GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/08/2026	09/08/2028	1	5,278,553	7673.52		694,130		694,943		694,943	813				36,784		0001
Purchased Call/S&P 500 INDEX/SPXE05FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2026	07/21/2028	1	4,494,465	7498.96		673,271		698,153		698,153	24,882				30,219		0001
Purchased Call/S&P 500 INDEX/SPXE05FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2026	07/21/2028	1	3,201,000	7498.96		443,659		461,806		461,806	18,148				21,522		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL00MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2028	1	3,172,837	7764.64		376,616		356,358		356,358	(20,258)				22,328		0001
Purchased Call/S&P 500 INDEX/SPXE05FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2026	07/21/2028	1	1,934,000	7498.96		277,529		289,050		289,050	11,521				13,003		0001
Purchased Call/S&P 500 INDEX/SPXL00MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2028	1	4,683,324	7764.64		696,410		643,036		643,036	(53,374)				32,957		0001
Purchased Call/S&P 500 INDEX/SPXE05DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2026	07/07/2028	1	2,318,000	7482.71		271,438		289,281		289,281	17,843				15,419		0001
Purchased Call/S&P 500 INDEX/SPXL00BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/21/2026	08/22/2028	1	1,926,000	7674.37		224,186		221,675		221,675	(2,511)				13,260		0001
Purchased Call/S&P 500 INDEX/SPXL00BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/21/2026	08/22/2028	1	2,194,000	7674.37		303,869		296,993		296,993	(6,876)				15,105		0001
Purchased Call/S&P 500 INDEX/SPXL00BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/21/2026	08/22/2028	1	2,675,498	7674.37		352,363		345,839		345,839	(6,524)				18,420		0001
Purchased Call/S&P 500 INDEX/SPXL00GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/08/2026	09/08/2028	1	6,177,000	7673.52		897,518		898,832		898,832	1,314				43,045		0001
Purchased Call/RTY Index/RTY0050SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	1,079,477	2483.99	109,675			136,905		136,905	47,136				799		0001
Purchased Call/RTY Index/RTY0150SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	1,963,000	2432.82	116,602			232,249		232,249	109,729				3,125		0001
Purchased Call/RTY Index/RTY0210SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	1,149,000	2369.59	72,962			149,450		149,450	62,189				2,147		0001
Purchased Call/RTY Index/RTY0170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	3,935,570	2438.45		254,238		421,988		421,988	167,750				13,547		0001
Purchased Call/RTY Index/RTY0000SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/22/2027	1	1,112,562	2718.77		74,875		69,587		69,587	(5,289)				3,109		0001
Purchased Call/RTY Index/RTY0210SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2026	01/08/2027	1	1,568,000	2603.91		137,043		155,622		155,622	18,578				4,104		0001
Purchased Call/RTY Index/RTY0150SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2026	03/08/2027	1	952,690	2525.3		77,930		115,263		115,263	37,333				3,144		0001
Purchased Call/RTY Index/RTY0170SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	1,763,361	2620.46		154,823		183,599		183,599	28,776				6,361		0001
Purchased Call/RTY Index/RTY0210SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	1,085,812	3004.4		93,814		43,377		43,377	(50,437)				4,626		0001
Purchased Call/RTY Index/RTY0000SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/22/2027	1	1,307,000	2785.38		112,925		88,099		88,099	(24,826)				4,886		0001
Purchased Call/RTY Index/RTY0170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	1,340,537	2855.42		116,493		82,195		82,195	(34,298)				5,558		0001
Purchased Call/RTY Index/RTY0170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	1,272,105	2959.94		110,291		63,451		63,451	(46,840)				5,718		0001
Purchased Call/RTY Index/RTY0170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	1,059,530	3017.87		98,536		50,779		50,779	(47,757)				4,991		0001
Purchased Call/RTY Index/RTY0000SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	1,811,000	2889.92		112,644		94,292		94,292	(18,353)				8,955		0001
Purchased Call/RTY Index/RTY0170SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2027	1	1,344,000	3034.49		88,973		48,024		48,024	(40,949)				6,193		0001
Purchased Call/RTY Index/RTY0170SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2027	1	867,004	3034.49		81,585		38,171		38,171	(43,414)				3,995		0001
Purchased Call/RTY Index/RTY0170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2026	09/08/2027	1	1,827,052	2960.2		166,079		107,180		107,180	(58,899)				8,856		0001
Purchased Call/RTY Index/RTY0170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2027	1	1,226,590	3034.49		105,732		51,636		51,636	(54,096)				5,652		0001
Purchased Call/RTY Index/RTY0170SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	1,150,717	3017.87		98,386		52,497		52,497	(45,889)				5,421		0001
Purchased Call/RTY Index/RTY0170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2026	09/08/2027	1	1,362,440	2960.2		114,990		75,628		75,628	(39,362)				6,604		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/RTY Index/RTY0050$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/08/2026	07/08/2027	1	1,565,000	2956.39		134,277		76,286		76,286	(57,991)				6,866		0001
Purchased Call/RTY Index/RTY0000$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	1,064,000	2889.92		89,802		72,915		72,915	(16,886)				5,261		0001
Purchased Call/RTY Index/RTY0050$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/08/2024	11/06/2026	1	1,111,000	2399.64	166,317			190,243		190,243	64,749				1,769		0001
Purchased Call/RTY Index/RTY0000$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2028	1	1,928,000	2663.78		299,033		312,363		312,363	13,330				11,395		0001
Purchased Call/RTY Index/RTY0050$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/22/2026	05/22/2028	1	1,306,573	2869.23		206,047		159,798		159,798	(46,248)				8,376		0001
Purchased Call/RTY Index/RTY0000$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	04/08/2026	04/07/2028	1	1,214,000	2620.46		194,119		223,341		223,341	29,223				7,485		0001
Purchased Call/RTY Index/RTY0170$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/21/2028	1	914,139	2959.94		146,079		101,404		101,404	(44,675)				6,146		0001
Purchased Call/RTY Index/RTY0000$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2028	1	1,004,000	2889.92		156,825		135,599		135,599	(21,226)				7,065		0001
Purchased Call/RTY Index/RTY0000$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2026	07/07/2028	1	1,400,000	2956.39		223,580		153,815		153,815	(69,765)				9,313		0001
Purchased Call/RTY Index/RTY0050$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/08/2026	09/08/2028	1	1,000,207	2960.2		155,432		117,982		117,982	(37,450)				6,970		0001
Purchased Call/RTY Index/RTY0170$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/22/2028	1	1,236,206	3017.87		194,084		128,326		128,326	(65,759)				8,511		0001
Purchased Call/S&P 500 INDEX/SPX150K$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	20,299,048	4271.78	5,168,138			17,525,144		17,525,144	3,612,693				126,723		0001
Purchased Call/S&P 500 INDEX/SPX621I$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	8,794,989	3509.44	1,605,086			10,410,015		10,410,015	1,816,194				14,001		0001
Purchased Call/S&P 500 INDEX/SPX7159$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2021	03/08/2027	1	9,670,766	3821.35	1,970,902			9,851,233		9,851,233	1,819,362				31,914		0001
Purchased Call/S&P 500 INDEX/SPX715A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2021	04/08/2027	1	11,408,778	4097.17	2,229,275			10,128,580		10,128,580	1,972,011				41,157		0001
Purchased Call/S&P 500 INDEX/SPX715B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2021	04/22/2027	1	7,806,953	4134.98	1,534,066			6,810,775		6,810,775	1,333,260				29,182		0001
Purchased Call/S&P 500 INDEX/SPX715H$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/10/2021	08/06/2027	1	1,375,321	.4437	266,665			1,046,855		1,046,855	217,316				6,337		0001
Purchased Call/S&P 500 INDEX/SPX715M$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/24/2021	11/22/2027	1	2,439,812	.4683	512,607			1,674,941		1,674,941	373,184				13,055		0001
Purchased Call/S&P 500 INDEX/SPX715S$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/26/2022	05/22/2028	1	1,697,092	.3901	466,859			1,758,815		1,758,815	336,947				10,879		0001
Purchased Call/S&P 500 INDEX/SPX7210$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/10/2022	05/08/2028	1	2,997,668	.4123	707,306			2,786,853		2,786,853	557,425				18,991		0001
Purchased Call/S&P 500 INDEX/SPX721R$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2022	05/22/2028	1	3,223,020	.3901	802,186			3,335,896		3,335,896	642,537				20,662		0001
Purchased Call/S&P 500 INDEX/SPX8215$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2022	09/22/2028	1	2,344,986	.3758	587,596			2,636,937		2,636,937	497,783				16,502		0001
Purchased Call/S&P 500 INDEX/SPX9055$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/08/2020	12/08/2026	1	5,481,876	3702.25	989,479			5,874,915		5,874,915	1,063,177				11,917		0001
Purchased Call/S&P 500 INDEX/SPX9057$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/22/2021	01/22/2027	1	7,216,562	3841.47	1,373,312			7,244,416		7,244,416	1,352,934				20,165		0001
Purchased Call/S&P 500 INDEX/SPX9057$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/08/2021	02/08/2027	1	9,844,762	3915.59	1,927,604			9,532,918		9,532,918	1,804,572				29,489		0001
Purchased Call/S&P 500 INDEX/SPX9057$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/22/2021	02/22/2027	1	13,026,646	3876.5	2,628,777			12,883,745		12,883,745	2,421,361				41,053		0001
Purchased Call/S&P 500 INDEX/SPX9059$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/22/2021	03/22/2027	1	12,394,237	3940.59	2,514,791			11,895,113		11,895,113	2,259,568				42,664		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX905C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	7,977,532	4232.6	1,551,630			6,649,964		6,649,964	1,339,674				30,897		0001
Purchased Call/S&P 500 INDEX/SPX905D$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	13,726,543	4155.86	2,690,403			11,914,865		11,914,865	2,367,782				54,836		0001
Purchased Call/S&P 500 INDEX/SPX905E$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	14,673,377	4227.26	2,823,158			12,310,401		12,310,401	2,480,728				60,840		0001
Purchased Call/S&P 500 INDEX/SPX905F$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	14,394,898	4246.44	2,782,534			11,984,435		11,984,435	2,425,764				61,327		0001
Purchased Call/S&P 500 INDEX/SPX905H$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	23,198,630	4320.82	4,442,538			18,651,281		18,651,281	3,830,493				101,775		0001
Purchased Call/S&P 500 INDEX/SPX9051$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	13,566,856	4367.48	2,576,346			10,682,017		10,682,017	2,214,721				60,984		0001
Purchased Call/S&P 500 INDEX/SPX905J$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	20,627,280	4436.52	3,939,811			15,744,283		15,744,283	3,310,536				95,049		0001
Purchased Call/S&P 500 INDEX/SPX905K$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	21,934,736	4441.67	4,231,211			16,728,762		16,728,762	3,522,929				103,330		0001
Purchased Call/S&P 500 INDEX/SPX905K$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	3,616,190	4442	722,925			2,757,673		2,757,673	580,778				17,035		0001
Purchased Call/S&P 500 INDEX/SPX905M$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	27,079,066	4395.64	5,386,026			21,237,915		21,237,915	4,431,713				133,903		0001
Purchased Call/S&P 500 INDEX/SPX905N$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	36,269,801	4391.34	7,471,579			28,605,789		28,605,789	5,965,094				183,326		0001
Purchased Call/S&P 500 INDEX/SPX9050$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	23,678,233	4544.9	4,854,038			17,349,187		17,349,187	3,722,965				121,907		0001
Purchased Call/S&P 500 INDEX/SPX905P$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	3,036,714	4702	596,066			2,064,017		2,064,017	456,029				15,974		0001
Purchased Call/S&P 500 INDEX/SPX9050$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2027	1	27,109,102	4682.94	5,625,139			18,642,209		18,642,209	4,105,895				145,053		0001
Purchased Call/S&P 500 INDEX/SPX905R$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	27,757,895	4701.21	5,759,763			18,971,537		18,971,537	4,189,083				151,340		0001
Purchased Call/S&P 500 INDEX/SPX905U$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	28,306,948	4677.03	6,023,719			19,711,900		19,711,900	4,338,104				159,579		0001
Purchased Call/S&P 500 INDEX/SPX905V$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	4,733,357	4398	997,258			3,788,786		3,788,786	793,087				27,084		0001
Purchased Call/S&P 500 INDEX/SPX905W$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	25,220,426	4521.54	5,465,266			19,073,352		19,073,352	4,085,144				147,000		0001
Purchased Call/S&P 500 INDEX/SPX905X$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	29,502,657	4304.76	6,405,027			24,827,531		24,827,531	5,119,673				174,369		0001
Purchased Call/S&P 500 INDEX/SPX905Y$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	23,563,146	4170.7	5,379,466			21,199,847		21,199,847	4,269,682				141,298		0001
Purchased Call/S&P 500 INDEX/SPX9052$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	25,136,507	4511.61	5,904,566			19,232,043		19,232,043	4,118,733				152,729		0001
Purchased Call/S&P 500 INDEX/SPX9210$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/20/2029	1	2,971,303	4536	836,887			2,445,386		2,445,386	531,530				24,884		0001
Purchased Call/S&P 500 INDEX/SPX921E$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	23,624,875	4604.37	6,418,878			19,294,735		19,294,735	4,239,794				210,945		0001
Purchased Call/S&P 500 INDEX/SPXA051$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	27,575,846	4488.28	6,780,901			21,416,797		21,416,797	4,571,854				170,020		0001
Purchased Call/S&P 500 INDEX/SPXA052$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	18,594,288	4123.34	4,756,419			17,283,609		17,283,609	3,466,739				117,802		0001
Purchased Call/S&P 500 INDEX/SPXA053$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	16,962,013	3901.36	4,230,326			17,555,244		17,555,244	3,392,930				108,737		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA054$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/21/2022	06/08/2028	1	1,518,719	.4116	295,979			1,421,791		1,421,791	285,273				9,873		0001
Purchased Call/S&P 500 INDEX/SPXA054$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	17,766,327	3759.89	4,478,891			19,743,443		19,743,443	3,729,515				116,798		0001
Purchased Call/S&P 500 INDEX/SPXA054$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	20,349,535	3899.38	5,071,104			21,209,234		21,209,234	4,106,486				135,361		0001
Purchased Call/S&P 500 INDEX/SPXA055$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	21,340,831	3961.63	5,217,833			21,635,709		21,635,709	4,235,001				143,485		0001
Purchased Call/S&P 500 INDEX/SPXA055$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	24,483,610	4140.06	6,049,900			22,875,007		22,875,007	4,617,277				166,845		0001
Purchased Call/S&P 500 INDEX/SPXA056$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	20,562,308	4137.99	5,290,682			19,257,830		19,257,830	3,888,994				141,563		0001
Purchased Call/S&P 500 INDEX/SPXA056$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2022	08/22/2028	1	1,750,758	.4138	448,704			1,639,686		1,639,686	331,125				12,053		0001
Purchased Call/S&P 500 INDEX/SPXA057$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	25,361,215	4006.18	6,629,422			25,321,726		25,321,726	4,998,193				176,733		0001
Purchased Call/S&P 500 INDEX/SPXA058$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	18,274,433	3757.99	5,009,022			20,545,251		20,545,251	3,889,479				128,599		0001
Purchased Call/S&P 500 INDEX/SPXA058$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2028	1	2,267,331	.3758	582,081			2,549,069		2,549,069	482,572				15,955		0001
Purchased Call/S&P 500 INDEX/SPXA059$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	19,615,548	3639.66	5,531,585			23,374,319		23,374,319	4,339,094				139,366		0001
Purchased Call/S&P 500 INDEX/SPXA05A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	2,297,740	.3640	641,458			2,737,848		2,737,848	508,269				16,325		0001
Purchased Call/S&P 500 INDEX/SPXA05A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	19,076,050	3752.75	5,560,669			21,574,160		21,574,160	4,081,442				136,814		0001
Purchased Call/S&P 500 INDEX/SPXA05A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2022	10/20/2028	1	2,701,376	.3753	831,241			3,054,978		3,054,978	577,971				19,374		0001
Purchased Call/S&P 500 INDEX/SPXA05C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	19,869,040	4003.58	5,503,724			20,045,524		20,045,524	3,956,426				145,599		0001
Purchased Call/S&P 500 INDEX/SPXA05D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	29,002,463	3963.51	7,790,062			29,866,880		29,866,880	5,854,821				214,686		0001
Purchased Call/S&P 500 INDEX/SPXA05F$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	27,547,484	3822.39	7,457,104			30,353,064		30,353,064	5,814,140				205,692		0001
Purchased Call/S&P 500 INDEX/SPXA05F$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	16,105,259	3895.08	4,235,683			17,185,330		17,185,330	3,332,798				121,504		0001
Purchased Call/S&P 500 INDEX/SPXA05F$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/08/2029	1	2,287,176	.3895	610,490			2,440,602		2,440,602	473,306				17,255		0001
Purchased Call/S&P 500 INDEX/SPXA05G$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	14,358,713	3972.61	3,664,344			14,808,269		14,808,269	2,909,540				109,236		0001
Purchased Call/S&P 500 INDEX/SPXA051$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	31,302,032	3991.05	8,385,814			32,119,407		32,119,407	6,333,868				242,464		0001
Purchased Call/S&P 500 INDEX/SPXA05K$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	24,406,649	3992.01	6,526,338			25,070,287		25,070,287	4,942,623				190,558		0001
Purchased Call/S&P 500 INDEX/SPXA05M$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	28,343,081	3936.97	7,275,669			29,899,203		29,899,203	5,843,311				223,026		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	26,392,470	4105.02	6,603,396			25,857,963		25,857,963	5,198,858				209,393		0001
Purchased Call/S&P 500 INDEX/SPXA05P$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/06/2029	1	1,958,095	.4105	504,189			1,918,447		1,918,447	385,711				15,535		0001
Purchased Call/S&P 500 INDEX/SPXA05R$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	16,313,103	.4134	4,160,127			15,809,244		15,809,244	3,194,416				130,407		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/20/2029	1	2,666,120	.4134	643,536			2,583,773		2,583,773	522,077				21,313		0001
Purchased Call/S&P 500 INDEX/SPXA05S9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	24,902,450	4138.12	6,235,573			24,147,957		24,147,957	4,882,925				200,981		0001
Purchased Call/S&P 500 INDEX/SPXA05USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	23,362,353	4192.63	5,985,435			22,135,207		22,135,207	4,519,617				189,934		0001
Purchased Call/S&P 500 INDEX/SPXB050S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	22,002,989	4536.34	5,976,012			18,063,595		18,063,595	3,902,108				184,270		0001
Purchased Call/S&P 500 INDEX/SPXB052SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	30,690,510	4387.55	8,841,936			27,019,624		27,019,624	5,698,905				261,135		0001
Purchased Call/S&P 500 INDEX/SPXB053SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	34,196,191	4457.49	9,578,353			29,270,650		29,270,650	6,241,078				293,158		0001
Purchased Call/S&P 500 INDEX/SPXB054SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	30,518,881	4320.06	8,679,570			27,795,600		27,795,600	5,796,029				263,334		0001
Purchased Call/S&P 500 INDEX/SPXB057S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2023	10/22/2029	1	4,143,901	.4224	1,224,249			3,953,270		3,953,270	811,578				36,262		0001
Purchased Call/S&P 500 INDEX/SPXB05ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	21,162,854	4556.62	5,811,320			17,551,764		17,551,764	3,800,964				187,659		0001
Purchased Call/S&P 500 INDEX/SPXB05ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	24,989,924	4754.63	6,747,279			19,142,976		19,142,976	4,276,042				224,471		0001
Purchased Call/S&P 500 INDEX/SPXB05GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	34,603,580	4763.54	9,218,394			26,483,855		26,483,855	5,921,513				313,192		0001
Purchased Call/S&P 500 INDEX/SPXB05HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	27,278,307	4850.43	7,307,858			20,177,998		20,177,998	4,571,691				248,333		0001
Purchased Call/S&P 500 INDEX/SPXB051SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	53,000,964	4997.91	14,326,161			36,996,712		36,996,712	8,573,015				485,881		0001
Purchased Call/S&P 500 INDEX/SPXB05KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	39,063,078	5123.69	10,617,345			25,984,565		25,984,565	6,133,038				362,170		0001
Purchased Call/S&P 500 INDEX/SPXB17884	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2020	10/22/2026	1	6,478,341	3453.49	1,203,676			7,883,156		7,883,156	1,364,604				7,952		0001
Purchased Call/S&P 500 INDEX/SPXB1798P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026	1	1,417,269	.3509	272,579			1,677,607		1,677,607	293,071				2,256		0001
Purchased Call/S&P 500 INDEX/SPXB17ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/20/2026	1	6,179,954	3557.54	1,132,168			7,135,146		7,135,146	1,256,953				11,550		0001
Purchased Call/S&P 500 INDEX/SPXB17DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2021	01/08/2027	1	8,870,265	3824.68	1,676,480			8,961,159		8,961,159	1,665,623				23,215		0001
Purchased Call/S&P 500 INDEX/SPXB17RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2027	1	26,399,848	4696.56	5,493,808			18,126,743		18,126,743	4,008,368				146,239		0001
Purchased Call/S&P 500 INDEX/SPXC13HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	11,458,723	3446.83	2,149,656			13,979,744		13,979,744	2,424,430				8,482		0001
Purchased Call/S&P 500 INDEX/SPXD130SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	4,727,755	3687.26	847,214			5,113,754		5,113,754	924,015				11,272		0001
Purchased Call/S&P 500 INDEX/SPXE13XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	28,407,541	4514.07	5,567,878			20,953,067		20,953,067	4,473,399				137,691		0001
Purchased Call/S&P 500 INDEX/SPXF138S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2021	10/22/2027	1	1,540,721	.4545	317,494			1,129,142		1,129,142	242,542				7,932		0001
Purchased Call/S&P 500 INDEX/SPXF138S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	49,054,416	4701.7	9,850,127			33,358,835		33,358,835	7,379,666				258,043		0001
Purchased Call/S&P 500 INDEX/SPXF13RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/07/2028	1	2,118,695	.4677	451,265			1,476,655		1,476,655	325,729				11,944		0001
Purchased Call/S&P 500 INDEX/SPXF13US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	25,981,269	4397.94	5,549,599			20,816,769		20,816,769	4,365,814				148,661		0001
Purchased Call/S&P 500 INDEX/SPXG130S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	33,097,472	4115.77	8,261,129			30,989,282		30,989,282	6,216,241				215,160		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH004SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/22/2024	02/22/2030	1	50,694,110	5087.03	13,940,880			34,141,931		34,141,931	8,092,015				467,377		0001
Purchased Call/S&P 500 INDEX/SPXH00ASK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/22/2024	03/22/2030	1	33,957,679	5234.18	9,372,319			21,631,571		21,631,571	5,244,888				316,586		0001
Purchased Call/S&P 500 INDEX/SPXH13KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	31,099,786	3828.11	8,919,419			34,025,031		34,025,031	6,537,800				225,853		0001
Purchased Call/S&P 500 INDEX/SPXI131SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	30,386,440	4117.86	7,821,470			29,420,156		29,420,156	5,954,627				233,484		0001
Purchased Call/S&P 500 INDEX/SPXI13HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	5,898,319	4133.52	1,498,173			5,723,713		5,723,713	1,163,137				47,151		0001
Purchased Call/S&P 500 INDEX/SPXI13TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	33,674,511	4293.93	8,755,373			30,609,803		30,609,803	6,385,926				276,173		0001
Purchased Call/S&P 500 INDEX/SPXI13XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	27,800,868	4381.89	7,425,612			24,349,828		24,349,828	5,153,472				229,621		0001
Purchased Call/S&P 500 INDEX/SPXJ131SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	22,662,139	4398.95	6,261,549			19,742,265		19,742,265	4,189,673				188,489		0001
Purchased Call/S&P 500 INDEX/SPXJ138SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	36,696,177	4499.38	10,300,617			30,755,846		30,755,846	6,633,358				310,161		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	34,970,398	4308.5	10,263,812			32,111,515		32,111,515	6,706,827				304,095		0001
Purchased Call/S&P 500 INDEX/SPXJ13RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	22,607,754	4224.16	6,655,723			21,583,012		21,583,012	4,446,602				197,834		0001
Purchased Call/S&P 500 INDEX/SPXJ13VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	34,895,477	4382.78	9,704,432			31,173,729		31,173,729	6,582,788				307,674		0001
Purchased Call/S&P 500 INDEX/SPX921VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	29,711,946	5307.01	8,444,135			18,682,858		18,682,858	4,561,819				283,583		0001
Purchased Call/S&P 500 INDEX/SPXC17XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/24/2024	12/21/2029	1	5,289,000	6471.76	876,387			2,373,164		2,373,164	715,713				47,508		0001
Purchased Call/S&P 500 INDEX/SPXB05MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	35,557,747	5010.6	10,375,750			25,005,128		25,005,128	5,788,084				335,529		0001
Purchased Call/S&P 500 INDEX/SPX921QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	32,415,244	5202.39	9,257,794			21,085,986		21,085,986	5,082,404				304,224		0001
Purchased Call/S&P 500 INDEX/SPXB05MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	44,820,590	5346.99	12,693,191			27,716,093		27,716,093	6,747,565				430,352		0001
Purchased Call/S&P 500 INDEX/SPX921YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	39,233,649	5464.62	11,024,655			23,284,828		23,284,828	5,805,201				378,662		0001
Purchased Call/S&P 500 INDEX/SPXB05MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	36,215,740	5187.67	10,267,162			23,764,309		23,764,309	5,650,009				343,834		0001
Purchased Call/S&P 500 INDEX/SPXB050SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	24,911,888	5564.41	6,957,890			14,247,365		14,247,365	3,580,598				243,161		0001
Purchased Call/S&P 500 INDEX/SPXB050S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	35,087,180	5319.31	9,498,100			22,234,117		22,234,117	5,372,799				344,567		0001
Purchased Call/S&P 500 INDEX/SPXB05NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	27,883,444	5572.85	7,832,459			15,836,512		15,836,512	3,988,459				270,793		0001
Purchased Call/S&P 500 INDEX/SPXB050SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	31,320,602	5570.64	8,309,356			17,990,260		17,990,260	4,518,747				309,103		0001
Purchased Call/S&P 500 INDEX/SPXB05S9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	32,571,655	5408.42	8,514,231			20,033,435		20,033,435	4,903,006				323,141		0001
Purchased Call/S&P 500 INDEX/SPXB05US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	22,136,547	5702.55	5,821,912			12,149,659		12,149,659	3,108,979				220,682		0001
Purchased Call/S&P 500 INDEX/SPXA216SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2024	09/20/2030	1	2,885,490	5703	771,832			1,588,632		1,588,632	406,882				28,766		0001
Purchased Call/S&P 500 INDEX/SPXB05WS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	35,931,116	5751.13	9,970,885			19,425,906		19,425,906	5,002,696				360,417		0001
Purchased Call/S&P 500 INDEX/SPXA21DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	47,235,853	6090.27	13,556,690			22,772,423		22,772,423	6,139,165				483,233		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC055SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	45,879,482	5930.85	13,589,503			23,545,445		23,545,445	6,205,848				471,503		0001
Purchased Call/S&P 500 INDEX/SPXC051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	56,797,812	5995.54	16,249,854			28,140,143		28,140,143	7,511,818				575,706		0001
Purchased Call/S&P 500 INDEX/SPXC053SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	40,354,439	5969.34	11,662,433			20,260,387		20,260,387	5,383,488				410,939		0001
Purchased Call/S&P 500 INDEX/SPXA21ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/09/2024	12/06/2030	1	2,515,282	.6090	714,048			1,212,692		1,212,692	326,913				25,732		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	36,355,952	5851.2	10,245,107			18,964,192		18,964,192	4,955,371				366,412		0001
Purchased Call/S&P 500 INDEX/SPXC05DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	37,955,056	5770.2	10,965,216			21,108,566		21,108,566	5,392,772				399,684		0001
Purchased Call/S&P 500 INDEX/SPXC05GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	4,975,261	.5668	1,471,433			2,885,521		2,885,521	724,566				52,618		0001
Purchased Call/S&P 500 INDEX/SPXC058SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	25,668,357	6086.37	7,613,235			12,504,516		12,504,516	3,365,407				266,601		0001
Purchased Call/S&P 500 INDEX/SPXC056SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	36,002,040	5918.25	10,642,203			18,647,692		18,647,692	4,896,807				372,265		0001
Purchased Call/S&P 500 INDEX/SPXC05FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	40,807,679	5667.56	11,528,169			23,669,517		23,669,517	5,943,119				431,577		0001
Purchased Call/S&P 500 INDEX/SPXD17ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	39,372,216	6025.99	11,480,938			19,728,393		19,728,393	5,300,327				411,006		0001
Purchased Call/S&P 500 INDEX/SPXA210SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/10/2025	03/07/2031	1	1,909,936	.5770	504,133			1,065,815		1,065,815	272,444				20,112		0001
Purchased Call/S&P 500 INDEX/SPXC05ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/07/2031	1	1,846,464	.5770	491,648			1,026,947		1,026,947	262,354				19,444		0001
Purchased Call/S&P 500 INDEX/SPXC05CS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	33,656,874	6013.13	9,878,293			16,999,952		16,999,952	4,510,897				352,886		0001
Purchased Call/S&P 500 INDEX/SPXN131SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/24/2025	02/21/2031	1	2,892,316	.6013	843,482			1,466,976		1,466,976	393,584				30,325		0001
Purchased Call/S&P 500 INDEX/SPX261RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	8,052,675	6000.36	2,302,260			3,964,034		3,964,034	872,435				87,149		0001
Purchased Call/S&P 500 INDEX/SPXC05PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	8,115,569	5842.01	2,304,010			4,179,875		4,179,875	881,481				87,443		0001
Purchased Call/S&P 500 INDEX/SPXC05KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	22,890,400	5287.76	6,677,130			15,564,236		15,564,236	3,773,649				244,447		0001
Purchased Call/S&P 500 INDEX/SPXC051SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	55,799,496	4982.77	15,763,358			42,524,852		42,524,852	9,868,879				593,372		0001
Purchased Call/S&P 500 INDEX/SPXC05VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	35,166,826	5967.84	10,142,113			18,600,659		18,600,659	4,844,409				382,143		0001
Purchased Call/S&P 500 INDEX/SPXC051SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	2,512,000	4982.77	685,274			1,590,063		1,590,063	244,966				26,713		0001
Purchased Call/S&P 500 INDEX/SPXC05LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	25,193,775	5663.94	7,283,520			14,791,908		14,791,908	3,696,380				270,334		0001
Purchased Call/S&P 500 INDEX/SPXC05PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	19,579,817	5842.01	5,715,349			10,777,716		10,777,716	2,763,097				210,968		0001
Purchased Call/S&P 500 INDEX/SPXC05LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	9,909,521	5663.94	2,795,476			5,368,384		5,368,384	1,071,725				106,331		0001
Purchased Call/S&P 500 INDEX/SPXC05KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	9,819,621	5287.76	2,758,331			5,871,171		5,871,171	1,025,875				104,864		0001
Purchased Call/S&P 500 INDEX/SPX261RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	15,833,830	6000.36	4,629,812			8,271,431		8,271,431	2,182,905				171,359		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD052SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	45,618,525	6466.91	13,024,089			20,398,266		20,398,266	5,693,046				504,693		0001
Purchased Call/S&P 500 INDEX/SPX140VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	08/08/2025	08/08/2031	1	1,333,000	6389.45	61,985			39,361		39,361	(16,724)				14,690		0001
Purchased Call/S&P 500 INDEX/SPXD050S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/08/2031	1	45,656,000	6389.45	13,053,050			20,935,513		20,935,513	5,780,092				503,125		0001
Purchased Call/S&P 500 INDEX/SPXD056S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2025	09/22/2031	1	6,031,069	.6694	1,716,621			2,501,107		2,501,107	720,176				67,300		0001
Purchased Call/S&P 500 INDEX/SPXD053SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	8,472,000	6495.15	2,325,564			3,563,908		3,563,908	832,518				94,173		0001
Purchased Call/S&P 500 INDEX/SPXD053SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	1,568,000	6495.15	404,387			583,574		583,574	113,079				17,430		0001
Purchased Call/S&P 500 INDEX/SPX261VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2031	1	8,062,000	6693.75	2,257,360			3,169,398		3,169,398	793,236				89,963		0001
Purchased Call/S&P 500 INDEX/SPXJ00DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	35,339,720	6225.52	10,227,315			17,132,700		17,132,700	4,614,280				386,021		0001
Purchased Call/S&P 500 INDEX/SPXC05IISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2031	1	36,195,000	6309.62	10,485,692			16,999,593		16,999,593	4,646,973				396,949		0001
Purchased Call/S&P 500 INDEX/SPX261SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2031	1	2,616,000	6225.52	735,619			1,182,312		1,182,312	261,715				28,575		0001
Purchased Call/S&P 500 INDEX/SPX261VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2031	1	39,915,000	6693.75	11,535,435			16,625,254		16,625,254	4,848,852				445,407		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	1	818,000	6309.62	40,409			23,071		23,071	(12,445)				8,971		0001
Purchased Call/S&P 500 INDEX/SPX261US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/22/2031	1	1,775,000	6466.91	89,638			52,099		52,099	(24,803)				19,637		0001
Purchased Call/S&P 500 INDEX/SPXA21XSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	1	1,083,000	6225.52	52,959			29,678		29,678	(16,343)				11,830		0001
Purchased Call/S&P 500 INDEX/SPXC05IISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2031	1	3,243,000	6309.62	908,040			1,431,937		1,431,937	323,343				35,566		0001
Purchased Call/S&P 500 INDEX/SPXD053SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	2,046,000	6495.15	105,369			60,260		60,260	(29,173)				22,743		0001
Purchased Call/S&P 500 INDEX/SPXD052SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	4,119,000	6466.91	1,138,904			1,740,496		1,740,496	407,233				45,570		0001
Purchased Call/S&P 500 INDEX/SPX135SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2031	1	2,434,000	6693.75	119,266			74,607		74,607	(35,226)				27,161		0001
Purchased Call/S&P 500 INDEX/SPXD053ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	43,565,000	6495.15	12,372,460			19,352,381		19,352,381	5,413,444				484,261		0001
Purchased Call/S&P 500 INDEX/SPXD050S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/08/2031	1	5,522,000	6389.45	1,532,907			2,384,731		2,384,731	547,931				60,852		0001
Purchased Call/S&P 500 INDEX/SPX013IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/21/2031	1	1,756,395	.6603	540,539			768,391		768,391	218,074				19,920		0001
Purchased Call/S&P 500 INDEX/SPXD05JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/21/2031	1	13,272,000	6602.99	3,846,226			5,376,322		5,376,322	1,324,231				150,525		0001
Purchased Call/S&P 500 INDEX/SPXB215SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/21/2031	1	803,000	6602.99	42,238			24,966		24,966	(12,299)				9,107		0001
Purchased Call/S&P 500 INDEX/SPXD059S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2031	1	14,909,000	6753.72	4,223,720			5,781,442		5,781,442	1,560,038				167,098		0001
Purchased Call/S&P 500 INDEX/SPXB213SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2031	1	1,466,000	6753.72	73,593			47,537		47,537	(22,849)				16,431		0001
Purchased Call/S&P 500 INDEX/SPX261XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2031	1	2,027,000	6846.51	524,588			645,902		645,902	137,006				23,093		0001
Purchased Call/S&P 500 INDEX/SPXD05FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2025	11/07/2031	1	31,503,000	6728.8	9,359,541			13,095,514		13,095,514	3,767,087				355,958		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	1	1,447,000	6878.49	354,515			426,615		426,615	80,766				16,546		0001
Purchased Call/S&P 500 INDEX/SPX261XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2031	1	29,156,000	6846.51	8,603,936			11,763,586		11,763,586	3,489,313				332,167		0001
Purchased Call/S&P 500 INDEX/SPXD051SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/21/2031	1	2,438,000	6602.99	616,570			787,748		787,748	140,603				27,651		0001
Purchased Call/S&P 500 INDEX/SPXD05PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	1	26,492,000	6878.49	7,690,628			10,562,544		10,562,544	3,092,902				302,929		0001
Purchased Call/S&P 500 INDEX/SPXB214SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/22/2031	1	31,272,000	6699.4	9,084,516			13,127,777		13,127,777	3,768,453				351,828		0001
Purchased Call/S&P 500 INDEX/SPXD05PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	1	8,648,000	6878.49	2,433,547			3,231,241		3,231,241	845,910				98,888		0001
Purchased Call/S&P 500 INDEX/SPXD05B5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2031	1	11,320,000	6699.4	3,197,900			4,480,660		4,480,660	1,186,348				127,356		0001
Purchased Call/S&P 500 INDEX/SPXD05PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	1	1,811,000	6878.49	89,282			59,325		59,325	(26,470)				20,708		0001
Purchased Call/S&P 500 INDEX/SPXB214SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/22/2031	1	1,582,000	6699.4	81,789			50,527		50,527	(24,520)				17,798		0001
Purchased Call/S&P 500 INDEX/SPXD051SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/21/2031	1	23,091,000	6602.99	6,862,645			10,081,193		10,081,193	2,841,876				261,887		0001
Purchased Call/S&P 500 INDEX/SPXD059S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2031	1	1,683,000	6753.72	408,296			508,681		508,681	95,437				18,863		0001
Purchased Call/S&P 500 INDEX/SPXD05PSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	1	8,290,000	6878.49	2,246,590			2,879,054		2,879,054	673,386				94,794		0001
Purchased Call/S&P 500 INDEX/SPXB215S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	1	877,000	6728.8	46,218			28,237		28,237	(13,575)				9,909		0001
Purchased Call/S&P 500 INDEX/SPX140XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/07/2031	1	11,419,000	6728.8	3,295,523			4,484,297		4,484,297	1,176,145				129,025		0001
Purchased Call/S&P 500 INDEX/SPXD05JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2025	11/21/2031	1	1,782,807	.6603	534,557			722,182		722,182	177,875				20,220		0001
Purchased Call/S&P 500 INDEX/SPXD058SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2031	1	33,099,000	6753.72	9,608,640			13,498,783		13,498,783	3,914,135				370,969		0001
Purchased Call/S&P 500 INDEX/SPX261XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2031	1	12,737,000	6846.51	3,658,066			4,806,163		4,806,163	1,281,061				145,109		0001
Purchased Call/S&P 500 INDEX/SPXB217S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2031	1	1,614,000	6846.51	80,377			53,719		53,719	(25,034)				18,388		0001
Purchased Call/S&P 500 INDEX/SPXD05SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2032	1	4,689,000	6913.35		1,298,853		1,622,956		1,622,956	324,103				54,051		0001
Purchased Call/S&P 500 INDEX/SPXB21A5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/20/2032	1	935,000	6909.51	49,181			31,531		31,531	(17,650)				10,858		0001
Purchased Call/S&P 500 INDEX/SPXK00FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/26/2026	03/22/2032	1	6,155,130	.6506	1,872,058			2,887,739		2,887,739	1,015,681				72,040		0001
Purchased Call/S&P 500 INDEX/SPXD05XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/06/2032	1	5,005,121	.6932	1,496,843			2,014,381		2,014,381	517,538				57,918		0001
Purchased Call/S&P 500 INDEX/SPXD05WSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/06/2032	1	1,536,000	6932.3	376,166			448,589		448,589	72,423				17,774		0001
Purchased Call/S&P 500 INDEX/SPXK00AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	02/24/2026	02/20/2032	1	4,131,887	.6910	1,189,398			1,666,869		1,666,869	477,471				47,984		0001
Purchased Call/S&P 500 INDEX/SPXD05WSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/06/2032	1	29,175,000	6932.3	8,577,450			11,736,548		11,736,548	3,159,098				337,604		0001
Purchased Call/S&P 500 INDEX/SPXE051SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2032	1	64,132,000	6740.02	18,918,940			27,849,257		27,849,257	8,930,317				747,976		0001
Purchased Call/S&P 500 INDEX/SPXD05WSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/06/2032	1	3,896,000	6932.3	1,071,400			1,345,234		1,345,234	273,834				45,083		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE051$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2032	1	1,622,000	6740.02		87,426		51,141		51,141	(36,285)				18,918		0001
Purchased Call/S&P 500 INDEX/SPX261X$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2032	1	6,260,000	6921.46		1,702,720		2,164,332		2,164,332	461,612				71,900		0001
Purchased Call/S&P 500 INDEX/SPXB219$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2026	01/22/2032	1	4,318,000	6913.35		215,036		145,987		145,987	(69,049)				49,775		0001
Purchased Call/S&P 500 INDEX/SPXD05Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/20/2032	1	51,066,000	6909.51		14,901,059		20,798,926		20,798,926	5,897,868				593,032		0001
Purchased Call/S&P 500 INDEX/SPXE053$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2032	1	87,832,000	6506.48		26,850,242		41,523,895		41,523,895	14,673,653				1,027,996		0001
Purchased Call/S&P 500 INDEX/SPX261X$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2032	1	1,053,000	6921.46		257,459		308,758		308,758	51,299				12,094		0001
Purchased Call/S&P 500 INDEX/SPX261X$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2032	1	24,692,000	6921.46		7,155,742		9,793,547		9,793,547	2,637,806				283,601		0001
Purchased Call/S&P 500 INDEX/SPXD05S$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2032	1	16,862,000	6913.35		4,989,466		6,796,162		6,796,162	1,806,696				194,372		0001
Purchased Call/S&P 500 INDEX/SPXD05S$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2032	1	2,400,000	6913.35		691,200		892,744		892,744	201,544				27,665		0001
Purchased Call/S&P 500 INDEX/SPXD05Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2026	02/06/2032	1	1,705,346	6932		487,395		686,340		686,340	198,945				19,734		0001
Purchased Call/S&P 500 INDEX/SPXD05S$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2032	1	2,572,000	6913.35		690,839		845,876		845,876	155,037				29,648		0001
Purchased Call/S&P 500 INDEX/SPX261X$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2032	1	3,136,000	6921.46		883,411		1,163,031		1,163,031	279,620				36,019		0001
Purchased Call/S&P 500 INDEX/SPXE050$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2026	02/20/2032	1	5,444,694	6910		1,537,096		2,217,727		2,217,727	680,631				63,230		0001
Purchased Call/S&P 500 INDEX/SPXE054$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/23/2026	03/22/2032	1	11,796,248	6506		3,715,145		5,578,988		5,578,988	1,863,843				138,065		0001
Purchased Call/S&P 500 INDEX/SPXE051$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2032	1	1,811,000	6740.02		463,616		586,993		586,993	123,377				21,122		0001
Purchased Call/S&P 500 INDEX/SPXD05S$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2032	1	1,719,000	6913.35		425,281		503,514		503,514	78,233				19,815		0001
Purchased Call/S&P 500 INDEX/SPXE052$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2026	03/08/2032	1	3,551,991	6740		1,078,922		1,542,146		1,542,146	463,225				41,427		0001
Purchased Call/S&P 500 INDEX/SPXE052S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/09/2026	03/08/2032	1	7,791,463	6740		2,295,851		3,382,773		3,382,773	1,086,922				90,872		0001
Purchased Call/S&P 500 INDEX/SPXE053$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2032	1	2,947,000	6506.48		771,230		1,022,691		1,022,691	251,461				34,492		0001
Purchased Call/S&P 500 INDEX/SPXK007$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2026	06/20/2031	1	4,523,623	5968		1,842,455		2,418,899		2,418,899	576,443				49,156		0001
Purchased Call/S&P 500 INDEX/SPXF17MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2032	1	4,092,000	7472.79		1,178,087		1,246,268		1,246,268	68,181				48,982		0001
Purchased Call/S&P 500 INDEX/SPXF17MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2032	1	2,735,000	7472.79		737,356		772,903		772,903	35,547				32,739		0001
Purchased Call/S&P 500 INDEX/SPXF171$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/21/2032	1	1,117,000	7473.47		260,596		271,850		271,850	11,254				13,268		0001
Purchased Call/S&P 500 INDEX/SPXE055$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2032	1	4,362,000	6782.81		1,153,313		1,432,634		1,432,634	279,322				51,270		0001
Purchased Call/S&P 500 INDEX/SPXP13A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2026	04/22/2032	1	1,402,000	7137.9		71,502		48,199		48,199	(23,303)				16,536		0001
Purchased Call/S&P 500 INDEX/SPXP13A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2026	04/22/2032	1	3,315,000	7137.9		869,856		1,007,536		1,007,536	137,680				39,099		0001
Purchased Call/S&P 500 INDEX/SPXE055$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2032	1	135,137,000	6782.81		40,784,347		58,346,616		58,346,616	17,562,269				1,588,367		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2032	1	4,007,000	7472.79		947,255		997,639		997,639	50,384				47,965		0001
Purchased Call/S&P 500 INDEX/SPXF17ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/21/2032	1	104,437,000	7473.47		32,354,583		36,009,147		36,009,147	3,654,564				1,240,542		0001
Purchased Call/S&P 500 INDEX/SPXF17GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2032	1	4,176,000	7398.93		192,096		147,254		147,254	(44,842)				49,435		0001
Purchased Call/S&P 500 INDEX/SPXF17KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2032	1	2,644,000	7405.73		758,564		818,577		818,577	60,014				31,543		0001
Purchased Call/S&P 500 INDEX/SPXE05CS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/08/2026	06/08/2032	1	2,994,000	7405.73		138,922		110,264		110,264	(28,657)				35,719		0001
Purchased Call/S&P 500 INDEX/SPXF17MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2032	1	1,750,000	7472.79		79,625		62,549		62,549	(17,077)				20,948		0001
Purchased Call/S&P 500 INDEX/SPXP13A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2026	04/22/2032	1	92,259,000	7137.9		28,037,510		34,950,611		34,950,611	6,913,101				1,088,146		0001
Purchased Call/S&P 500 INDEX/SPXB21ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2026	04/08/2032	1	2,128,000	6782.81		111,933		69,306		69,306	(42,627)				25,012		0001
Purchased Call/S&P 500 INDEX/SPXF17KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2032	1	6,045,000	7405.73		1,418,157		1,522,705		1,522,705	104,548				72,118		0001
Purchased Call/S&P 500 INDEX/SPXF17MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2032	1	109,582,000	7472.79		34,792,285		38,211,353		38,211,353	3,419,068				1,311,727		0001
Purchased Call/S&P 500 INDEX/SPXF17KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2032	1	4,888,000	7405.73		1,314,383		1,401,766		1,401,766	87,383				58,315		0001
Purchased Call/S&P 500 INDEX/SPXF17GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2032	1	5,535,000	7398.93		1,458,473		1,586,292		1,586,292	127,820				65,523		0001
Purchased Call/S&P 500 INDEX/SPXF17GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2032	1	115,026,000	7398.93		34,898,888		40,550,116		40,550,116	5,651,227				1,361,672		0001
Purchased Call/S&P 500 INDEX/SPXF17KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2032	1	127,385,000	7405.73		40,164,491		45,214,796		45,214,796	5,050,306				1,519,724		0001
Purchased Call/S&P 500 INDEX/SPXF17ISC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/21/2032	1	2,512,000	7473.47		115,552		90,100		90,100	(25,452)				29,838		0001
Purchased Call/S&P 500 INDEX/SPXE059S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2032	1	3,615,000	7473.47		967,736		1,017,057		1,017,057	49,321				42,940		0001
Purchased Call/S&P 500 INDEX/SPXF17VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2026	09/08/2032	1	5,979,000	7673.52		1,720,158		1,747,273		1,747,273	27,115				72,892		0001
Purchased Call/S&P 500 INDEX/SPXE05GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/24/2026	08/20/2032	1	11,618,996	7674		3,715,038		3,801,844		3,801,844	86,806				141,030		0001
Purchased Call/S&P 500 INDEX/SPXL00MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/22/2026	09/22/2032	1	4,177,000	7764.64		1,139,903		1,110,567		1,110,567	(29,336)				51,087		0001
Purchased Call/S&P 500 INDEX/SPXE05ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2026	07/22/2032	1	2,072,000	7498.96		486,713		505,074		505,074	18,361				24,980		0001
Purchased Call/S&P 500 INDEX/SPXF17VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2026	09/08/2032	1	88,279,000	7673.52		28,584,740		29,520,762		29,520,762	936,022				1,076,244		0001
Purchased Call/S&P 500 INDEX/SPXF17VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2026	09/22/2032	1	2,526,000	7764.64		578,707		563,164		563,164	(15,543)				30,895		0001
Purchased Call/S&P 500 INDEX/SPXB21TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2026	08/20/2032	1	8,467,000	7674.37		2,522,319		2,605,648		2,605,648	83,328				102,772		0001
Purchased Call/S&P 500 INDEX/SPXE05HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2026	09/22/2032	1	33,925,000	7764.64		10,347,125		10,277,443		10,277,443	(69,682)				414,925		0001
Purchased Call/S&P 500 INDEX/SPXE05HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2026	09/22/2032	1	5,213,000	7764.64		1,525,324		1,486,384		1,486,384	(38,940)				63,758		0001
Purchased Call/S&P 500 INDEX/SPXE05DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2032	1	2,708,000	7482.71		125,110		101,106		101,106	(24,004)				32,539		0001
Purchased Call/S&P 500 INDEX/SPXE05FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2026	08/06/2032	1	2,271,000	7757.64		616,349		601,467		601,467	(14,882)				27,475		0001
Purchased Call/S&P 500 INDEX/SPXE05HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2026	09/08/2032	1	1,472,000	7673.52		65,357		56,883		56,883	(8,474)				17,946		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE05GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2026	08/20/2032	1	2,540,216	7674		757,580		785,222		785,222	27,642				30,833		0001
Purchased Call/S&P 500 INDEX/SPXB21PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/08/2032	1	162,940,000	7482.71		51,521,628		56,424,709		56,424,709	4,903,081				1,957,882		0001
Purchased Call/S&P 500 INDEX/SPXE05DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2032	1	2,430,000	7482.71		698,625		750,639		750,639	52,014				29,199		0001
Purchased Call/S&P 500 INDEX/SPXB21T5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2026	08/20/2032	1	2,743,000	7674.37		622,112		653,174		653,174	31,061				33,294		0001
Purchased Call/S&P 500 INDEX/SPXE05DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2032	1	4,111,000	7482.71		1,108,737		1,160,217		1,160,217	51,481				49,398		0001
Purchased Call/S&P 500 INDEX/SPXF17VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2026	09/08/2032	1	4,367,000	7673.52		995,239		1,003,589		1,003,589	8,350				53,240		0001
Purchased Call/S&P 500 INDEX/SPXE05HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2026	09/22/2032	1	1,256,000	7764.64		52,626		49,378		49,378	(3,248)				15,362		0001
Purchased Call/S&P 500 INDEX/SPXE05DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2032	1	4,089,000	7482.71		966,640		999,228		999,228	32,588				49,133		0001
Purchased Call/S&P 500 INDEX/SPXE05ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2026	07/22/2032	1	4,699,000	7498.96		1,266,850		1,323,387		1,323,387	56,536				56,650		0001
Purchased Call/S&P 500 INDEX/SPXE05ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2026	07/22/2032	1	127,447,000	7498.96		40,821,274		44,508,826		44,508,826	3,687,551				1,536,476		0001
Purchased Call/S&P 500 INDEX/SPXF17SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2032	1	9,565,000	7757.64		2,254,471		2,206,779		2,206,779	(47,691)				115,721		0001
Purchased Call/S&P 500 INDEX/SPXF17QSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2032	1	1,824,000	7498.96		83,174		65,332		65,332	(17,842)				21,990		0001
Purchased Call/S&P 500 INDEX/SPXE05FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2026	08/06/2032	1	5,942,000	7757.64		1,719,615		1,717,357		1,717,357	(2,258)				71,888		0001
Purchased Call/S&P 500 INDEX/SPXE05ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2026	07/22/2032	1	2,292,000	7498.96		661,700		695,016		695,016	33,315				27,632		0001
Purchased Call/S&P 500 INDEX/SPXF17VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2026	09/08/2032	1	30,421,000	7673.52		9,077,626		9,428,867		9,428,867	351,241				370,874		0001
Purchased Call/S&P 500 INDEX/SPXF17SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2032	1	167,769,000	7757.64		53,518,311		53,957,530		53,957,530	439,219				2,029,727		0001
Purchased Call/S&P 500 INDEX/SPXE05FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/10/2026	08/06/2032	1	19,937,135	7758		6,395,753		6,411,663		6,411,663	15,910				241,206		0001
Purchased Call/S&P 500 INDEX/SPXF17TSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2032	1	115,920,000	7674.37		37,105,992		38,501,553		38,501,553	1,395,561				1,407,026		0001
Purchased Call/S&P 500 INDEX/SPXF17VSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2026	09/22/2032	1	54,282,000	7764.64		17,744,786		17,686,107		17,686,107	(58,679)				663,905		0001
Purchased Call/S&P 500 INDEX/SPXF17SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2032	1	1,486,000	7757.64		63,452		56,325		56,325	(7,127)				17,978		0001
Purchased Call/S&P 500 INDEX/SRM0130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	3,737,356	100	797,926			2,160,598		2,160,598	492,220				18,890		0001
Purchased Call/S&P 500 INDEX/SRM0130S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	1,368,385	100	296,119			821,768		821,768	185,486				7,976		0001
Purchased Call/S&P 500 INDEX/SRM0130S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	1,698,686	100	431,466			1,097,363		1,097,363	238,594				10,473		0001
Purchased Call/S&P 500 INDEX/SRM0130S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	1,806,782	100	487,831			1,543,810		1,543,810	301,611				12,148		0001
Purchased Call/S&P 500 INDEX/SRM0130S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	1,768,754	100	536,463			1,724,776		1,724,776	318,797				12,447		0001
Purchased Call/S&P 500 INDEX/SRM0130SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	4,195,479	100	1,178,510			3,267,690		3,267,690	677,700				32,237		0001
Purchased Call/S&P 500 INDEX/SRM0130SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	2,503,986	100	696,108			2,210,977		2,210,977	435,623				19,703		0001
Purchased Call/S&P 500 INDEX/SRM0130SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/06/2029	1	2,233,000	100	602,240			1,853,669		1,853,669	374,360				17,716		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0130SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	2,820,242	100	820,126			2,146,229		2,146,229	447,502				23,457		0001
Purchased Call/S&P 500 INDEX/SRM0130SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	4,226,197	100	1,226,020			3,236,713		3,236,713	672,253				36,230		0001
Purchased Call/S&P 500 INDEX/SRM0130SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	2,214,483	100	643,529			1,705,455		1,705,455	356,233				19,637		0001
Purchased Call/S&P 500 INDEX/SRM0130SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	4,318,257	100	1,223,794			2,941,670		2,941,670	651,215				39,084		0001
Purchased Call/S&P 500 INDEX/SRM0130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	4,480,036	100	1,295,178			2,938,205		2,938,205	657,369				41,070		0001
Purchased Call/S&P 500 INDEX/SRM0130SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	4,274,000	100	1,233,049			2,534,850		2,534,850	594,082				39,846		0001
Purchased Call/S&P 500 INDEX/SRM0210S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	1,328,863	100	416,067			1,319,186		1,319,186	240,081				9,531		0001
Purchased Call/S&P 500 INDEX/SRM0210S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	2,946,267	100	901,558			2,713,911		2,713,911	520,035				21,396		0001
Purchased Call/S&P 500 INDEX/SRM0210S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	3,302,823	100	929,084			2,727,482		2,727,482	575,684				25,584		0001
Purchased Call/S&P 500 INDEX/SRM0210S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2029	1	2,296,000	100	663,544			1,910,296		1,910,296	401,543				17,926		0001
Purchased Call/S&P 500 INDEX/SRM0210S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	6,002,601	100	1,758,162			4,335,106		4,335,106	926,025				50,735		0001
Purchased Call/S&P 500 INDEX/SRM0210SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	3,940,640	100	1,192,044			3,054,154		3,054,154	629,818				33,530		0001
Purchased Call/S&P 500 INDEX/SRM0210SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	2,778,316	100	838,774			2,251,415		2,251,415	454,608				23,973		0001
Purchased Call/S&P 500 INDEX/SRM0210SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	2,661,628	100	832,025			2,339,842		2,339,842	451,225				23,291		0001
Purchased Call/S&P 500 INDEX/SRM0210SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,999,460	100	578,844			1,466,298		1,466,298	309,330				17,853		0001
Purchased Call/S&P 500 INDEX/SRM0210SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	2,152,426	100	624,204			1,444,479		1,444,479	312,665				19,595		0001
Purchased Call/S&P 500 INDEX/SRM0210SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2024	02/22/2030	1	3,908,267	100	1,118,546			2,445,213		2,445,213	546,057				36,032		0001
Purchased Call/S&P 500 INDEX/SRM0210SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/08/2030	1	3,842,114	100	1,084,629			2,295,821		2,295,821	529,579				35,622		0001
Purchased Call/S&P 500 INDEX/SRM0400S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	1,307,007	100	278,000			905,326		905,326	187,246				3,652		0001
Purchased Call/S&P 500 INDEX/SRM0400S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	1,856,960	100	402,218			1,150,539		1,150,539	252,355				6,699		0001
Purchased Call/S&P 500 INDEX/SRM0400S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	1,931,434	100	413,906			1,119,471		1,119,471	252,241				7,480		0001
Purchased Call/S&P 500 INDEX/SRM0400S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	1,892,375	100	397,020			1,146,524		1,146,524	253,347				7,560		0001
Purchased Call/S&P 500 INDEX/SRM0400S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	2,285,171	100	469,603			1,299,344		1,299,344	295,900				9,475		0001
Purchased Call/S&P 500 INDEX/SRM0400SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	1,763,571	100	373,524			1,024,174		1,024,174	233,412				7,513		0001
Purchased Call/S&P 500 INDEX/SRM0400SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	1,810,304	100	379,802			1,045,407		1,045,407	235,750				7,942		0001
Purchased Call/S&P 500 INDEX/SRM0400SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	2,123,317	100	437,191			1,167,775		1,167,775	269,897				9,784		0001
Purchased Call/S&P 500 INDEX/SRM0400SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/08/2027	1	3,678,744	100	759,293			1,967,510		1,967,510	462,878				17,831		0001
Purchased Call/S&P 500 INDEX/SRM0400SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	2,760,451	100	575,002			1,572,535		1,572,535	361,089				13,650		0001
Purchased Call/S&P 500 INDEX/SRM0400SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	3,247,295	100	698,818			1,743,515		1,743,515	411,416				16,719		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0400$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/08/2027	1	3,296,000	100	699,741			1,612,505		1,612,505	396,881				17,338		0001
Purchased Call/S&P 500 INDEX/SRM0400$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	2,887,992	100	644,889			1,543,863		1,543,863	363,708				15,998		0001
Purchased Call/S&P 500 INDEX/SRM0400$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	1,940,707	100	437,435			1,046,988		1,046,988	249,422				10,941		0001
Purchased Call/S&P 500 INDEX/SRM0400$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	2,494,588	100	577,248			1,670,960		1,670,960	366,022				14,744		0001
Purchased Call/S&P 500 INDEX/SRM0400$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	1,487,689	100	355,706			1,109,252		1,109,252	231,302				8,921		0001
Purchased Call/S&P 500 INDEX/SRM0400$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	2,326,581	100	581,645			1,436,629		1,436,629	325,092				14,136		0001
Purchased Call/S&P 500 INDEX/SRM0400$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	1,710,000	100	394,668			1,024,361		1,024,361	225,129				10,390		0001
Purchased Call/S&P 500 INDEX/SRM0401$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	1,433,332	100	390,153			1,124,838		1,124,838	225,908				9,081		0001
Purchased Call/S&P 500 INDEX/SRM0401$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	2,210,432	100	593,943			1,698,346		1,698,346	347,266				14,370		0001
Purchased Call/S&P 500 INDEX/SRM0401$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	2,312,381	100	618,793			1,805,341		1,805,341	366,337				15,758		0001
Purchased Call/S&P 500 INDEX/SRM0401$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	2,612,868	100	741,532			2,271,834		2,271,834	438,818				18,208		0001
Purchased Call/S&P 500 INDEX/SRM0401$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	2,434,518	100	752,266			2,495,235		2,495,235	453,322				17,297		0001
Purchased Call/S&P 500 INDEX/SRM0401$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	1,727,527	100	505,647			1,479,794		1,479,794	292,809				12,788		0001
Purchased Call/S&P 500 INDEX/SRM0401$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	1,258,722	100	365,785			1,099,067		1,099,067	221,432				9,496		0001
Purchased Call/S&P 500 INDEX/SRM0401$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	1,552,443	100	431,734			1,283,058		1,283,058	259,601				11,810		0001
Purchased Call/S&P 500 INDEX/SRM0401$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	2,863,427	100	774,557			2,316,644		2,316,644	474,350				22,890		0001
Purchased Call/S&P 500 INDEX/SRM0401$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	1,943,844	100	527,754			1,592,626		1,592,626	323,238				15,688		0001
Purchased Call/S&P 500 INDEX/SRM0401$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	2,850,902	100	790,555			2,286,720		2,286,720	466,949				23,178		0001
Purchased Call/S&P 500 INDEX/SRM0401$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	3,563,904	100	983,638			2,741,640		2,741,640	556,488				29,228		0001
Purchased Call/S&P 500 INDEX/SRM0401$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	5,038,471	100	1,423,872			3,822,804		3,822,804	796,285				41,615		0001
Purchased Call/S&P 500 INDEX/SRM0401$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	1,524,299	100	435,645			1,071,561		1,071,561	232,219				12,766		0001
Purchased Call/S&P 500 INDEX/SRM0401$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	2,284,426	100	707,030			1,917,189		1,917,189	383,640				19,865		0001
Purchased Call/S&P 500 INDEX/SRM0401$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	3,209,760	100	930,509			2,681,960		2,681,960	539,192				28,300		0001
Purchased Call/S&P 500 INDEX/SRM0401$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/21/2029	1	2,256,000	100	654,240			1,513,147		1,513,147	337,392				20,264		0001
Purchased Call/S&P 500 INDEX/SRM0500$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2021	07/22/2027	1	1,971,773	100	408,157			1,128,224		1,128,224	260,313				8,863		0001
Purchased Call/S&P 500 INDEX/SRM0500$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/20/2027	1	1,833,137	100	384,042			1,035,769		1,035,769	240,999				8,636		0001
Purchased Call/S&P 500 INDEX/SRM0500$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2027	1	2,777,002	100	608,719			1,417,405		1,417,405	344,016				14,859		0001
Purchased Call/S&P 500 INDEX/SRM0500$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2021	12/08/2027	1	3,185,928	100	696,125			1,656,823		1,656,823	399,712				17,370		0001
Purchased Call/S&P 500 INDEX/SRM0500$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/21/2028	1	2,044,575	100	465,141			1,283,029		1,283,029	279,930				11,699		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0500$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	1,326,056	100	358,035			934,382		934,382	191,528				8,278		0001
Purchased Call/S&P 500 INDEX/SRM0500$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/22/2028	1	1,826,984	100	488,170			1,556,011		1,556,011	305,123				11,712		0001
Purchased Call/S&P 500 INDEX/SRM0500$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	2,175,314	100	582,984			1,928,405		1,928,405	369,692				14,470		0001
Purchased Call/S&P 500 INDEX/SRM0500$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	2,716,107	100	745,571			2,171,832		2,171,832	435,126				18,699		0001
Purchased Call/S&P 500 INDEX/SRM0500$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2028	1	1,781,341	100	542,240			1,507,380		1,507,380	298,676				13,054		0001
Purchased Call/S&P 500 INDEX/SRM0500$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	1,579,638	100	464,729			1,437,110		1,437,110	278,062				11,795		0001
Purchased Call/S&P 500 INDEX/SRM0401$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	4,404,260	100	1,299,257			2,689,805		2,689,805	622,789				41,814		0001
Purchased Call/S&P 500 INDEX/SRM0130$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	4,521,262	100	1,386,219			2,987,505		2,987,505	668,487				42,663		0001
Purchased Call/S&P 500 INDEX/SRM0130$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	3,100,956	100	903,619			1,858,713		1,858,713	435,675				29,929		0001
Purchased Call/S&P 500 INDEX/SRM0210$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2024	06/07/2030	1	4,346,938	100	1,287,563			2,601,903		2,601,903	611,879				41,738		0001
Purchased Call/S&P 500 INDEX/SRM0130$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	2,126,777	100	629,101			1,251,574		1,251,574	295,335				20,299		0001
Purchased Call/S&P 500 INDEX/SRM0210$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,745,000	100	803,462			1,636,362		1,636,362	371,219				25,762		0001
Purchased Call/S&P 500 INDEX/SRM0210$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	1,821,000	100	518,985			1,116,085		1,116,085	260,345				17,883		0001
Purchased Call/S&P 500 INDEX/SRM0402$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,445,010	100	421,943			787,041		787,041	193,626				14,105		0001
Purchased Call/S&P 500 INDEX/SPXB05P$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	388,689			948,760		948,760	291,385				21,774		0001
Purchased Call/S&P 500 INDEX/SRM0210$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	4,218,181	100	1,169,280			2,330,123		2,330,123	571,909				41,629		0001
Purchased Call/S&P 500 INDEX/SRM0210$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	1,357,865	100	375,042			771,515		771,515	157,691				13,335		0001
Purchased Call/S&P 500 INDEX/SRM0130$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	3,362,000	100	907,404			1,969,695		1,969,695	470,394				33,354		0001
Purchased Call/S&P 500 INDEX/SRM0131$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	2,425,982	100	640,217			1,329,489		1,329,489	289,762				24,068		0001
Purchased Call/S&P 500 INDEX/SRM0210$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	1,945,303	100	514,144			969,723		969,723	222,921				19,393		0001
Purchased Call/S&P 500 INDEX/SRM0210$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	2,066,400	100	602,149			1,196,888		1,196,888	286,037				20,068		0001
Purchased Call/S&P 500 INDEX/SRM0210$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	2,111,225	100	569,186			1,116,325		1,116,325	278,215				21,047		0001
Purchased Call/S&P 500 INDEX/SRM0210$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	3,201,919	100	916,389			1,713,174		1,713,174	422,711				32,118		0001
Purchased Call/S&P 500 INDEX/SRM0211$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	1,722,085	100	518,348			885,548		885,548	188,817				17,698		0001
Purchased Call/S&P 500 INDEX/SRM0402$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	1,866,718	100	586,149			960,451		960,451	240,187				19,009		0001
Purchased Call/S&P 500 INDEX/SRM0402$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	1,432,000	100	438,049			700,427		700,427	162,889				14,582		0001
Purchased Call/S&P 500 INDEX/SRM0211$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	3,202,000	100	921,215			1,484,708		1,484,708	342,782				32,757		0001
Purchased Call/S&P 500 INDEX/SRM0211$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	1,596,475	100	458,827			752,951		752,951	175,701				16,182		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0211S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	2,124,000	100	622,757			1,059,836		1,059,836	269,907				21,529		0001
Purchased Call/S&P 500 INDEX/SRM0131S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	4,590,315	100	1,319,257			2,423,149		2,423,149	602,690				46,263		0001
Purchased Call/S&P 500 INDEX/SRM0211S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	2,390,807	100	741,868			1,322,838		1,322,838	318,936				24,570		0001
Purchased Call/S&P 500 INDEX/SRM0211S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	1,825,943	100	510,899			916,818		916,818	206,187				18,316		0001
Purchased Call/S&P 500 INDEX/SRM0211S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	3,949,410	100	1,161,522			1,939,082		1,939,082	492,800				40,403		0001
Purchased Call/S&P 500 INDEX/SRM0211S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	1,017,000	100	289,947			473,475		473,475	96,459				10,452		0001
Purchased Call/S&P 500 INDEX/SRM0211SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	2,120,389	100	596,677			943,666		943,666	184,635				22,232		0001
Purchased Call/S&P 500 INDEX/SRM0211S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	2,418,618	100	735,985			1,249,913		1,249,913	308,737				25,121		0001
Purchased Call/S&P 500 INDEX/SRM0211SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	2,271,000	100	688,794			1,183,933		1,183,933	281,529				23,811		0001
Purchased Call/S&P 500 INDEX/SRM0131S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	1,251,693	100	349,222			587,791		587,791	111,025				13,181		0001
Purchased Call/S&P 500 INDEX/SRM0211SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/07/2031	1	3,237,000	100	987,285			1,675,445		1,675,445	412,866				33,791		0001
Purchased Call/S&P 500 INDEX/SRM0131S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2031	1	2,381,000	100	732,872			1,309,717		1,309,717	316,323				24,620		0001
Purchased Call/S&P 500 INDEX/SRM0131S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	842,789	100	252,837			476,058		476,058	113,377				8,875		0001
Purchased Call/S&P 500 INDEX/SRM0211SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	1,261,000	100	353,584			557,257		557,257	120,461				13,097		0001
Purchased Call/S&P 500 INDEX/SRM0131S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/21/2031	1	3,431,000	100	1,012,145			1,993,589		1,993,589	469,055				36,286		0001
Purchased Call/S&P 500 INDEX/SRM0211SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/07/2031	1	3,421,000	100	965,748			1,511,311		1,511,311	301,679				35,712		0001
Purchased Call/S&P 500 INDEX/SRM0211SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	1,729,509	100	525,598			1,153,932		1,153,932	247,441				18,469		0001
Purchased Call/S&P 500 INDEX/SRM0211S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2031	1	3,799,575	100	1,139,113			2,938,732		2,938,732	611,838				40,405		0001
Purchased Call/S&P 500 INDEX/SRM0211SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2031	1	1,651,060	100	497,795			977,411		977,411	228,236				17,716		0001
Purchased Call/S&P 500 INDEX/SRM0131SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/20/2031	1	1,232,000	100	371,941			672,269		672,269	163,479				13,388		0001
Purchased Call/S&P 500 INDEX/SRM0211SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2031	1	1,502,106	100	408,423			850,540		850,540	111,398				15,973		0001
Purchased Call/S&P 500 INDEX/SRM0131SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/06/2031	1	1,566,329	100	468,959			831,044		831,044	203,784				16,951		0001
Purchased Call/S&P 500 INDEX/SRM0211SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	1,415,261	100	373,063			669,196		669,196	91,114				15,114		0001
Purchased Call/S&P 500 INDEX/SRM0610S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2025	05/22/2031	1	1,414,000	100	428,442			801,430		801,430	190,027				15,236		0001
Purchased Call/S&P 500 INDEX/SRM0211S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	1	1,320,135	100	392,344			646,594		646,594	157,121				14,420		0001
Purchased Call/S&P 500 INDEX/SRM0000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	08/22/2031	1	3,202,000	100	911,609			1,439,654		1,439,654	382,255				35,425		0001
Purchased Call/S&P 500 INDEX/SRM0170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/08/2031	1	1,923,000	100	559,978			939,691		939,691	240,481				21,191		0001
Purchased Call/S&P 500 INDEX/SRM0170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2031	1	1,942,000	100	552,305			866,462		866,462	231,277				21,587		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0211$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	1	1,754,000	100	519,886			856,448		856,448	218,787				19,236		0001
Purchased Call/S&P 500 INDEX/SRM0131$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2031	1	1,543,000	100	406,735			535,773		535,773	113,039				17,218		0001
Purchased Call/S&P 500 INDEX/SRM0131$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2031	1	1,512,000	100	440,748			640,834		640,834	174,816				16,872		0001
Purchased Call/S&P 500 INDEX/SRM0211$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	1	2,581,000	100	775,591			1,028,418		1,028,418	287,211				29,513		0001
Purchased Call/S&P 500 INDEX/SRM0170$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2031	1	1,947,000	100	572,418			826,233		826,233	226,074				21,905		0001
Purchased Call/S&P 500 INDEX/SRM0170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2031	1	1,342,000	100	397,232			556,035		556,035	152,859				15,041		0001
Purchased Call/S&P 500 INDEX/SRM0610$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/24/2025	11/21/2031	1	2,025,000	100	634,433			920,970		920,970	244,551				22,967		0001
Purchased Call/S&P 500 INDEX/SRM0170$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2031	1	1,920,000	100	583,296			784,992		784,992	216,453				21,874		0001
Purchased Call/S&P 500 INDEX/SRM0170$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2031	1	1,751,000	100	453,509			609,511		609,511	133,160				19,700		0001
Purchased Call/S&P 500 INDEX/SRM0170$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2031	1	1,648,000	100	435,566			572,708		572,708	127,926				18,471		0001
Purchased Call/S&P 500 INDEX/SRM0610$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/21/2031	1	1,003,000	100	301,702			456,286		456,286	121,110				11,376		0001
Purchased Call/S&P 500 INDEX/SRM0131$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/07/2031	1	2,912,000	100	873,018			1,252,541		1,252,541	340,337				32,903		0001
Purchased Call/S&P 500 INDEX/SRM0610$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/06/2032	1	1,257,000	100		381,625		466,186		466,186	84,561				14,546		0001
Purchased Call/S&P 500 INDEX/SRM0211$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2026	01/08/2032	1	1,828,000	100		545,110		707,354		707,354	162,244				20,996		0001
Purchased Call/S&P 500 INDEX/SRM0170$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/08/2032	1	1,289,000	100		333,980		403,005		403,005	69,025				14,805		0001
Purchased Call/S&P 500 INDEX/SRM0170$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2032	1	1,074,000	100		307,808		419,004		419,004	111,196				12,570		0001
Purchased Call/S&P 500 INDEX/SRM0211$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2032	1	2,027,000	100		629,181		723,503		723,503	94,322				23,907		0001
Purchased Call/S&P 500 INDEX/SRM0610$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2026	04/08/2032	1	1,848,000	100		528,158		645,970		645,970	117,812				21,721		0001
Purchased Call/S&P 500 INDEX/SRM0610$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2032	1	1,625,000	100		507,000		544,005		544,005	37,005				19,237		0001
Purchased Call/S&P 500 INDEX/SRM0610$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/21/2032	1	2,208,000	100		703,248		731,621		731,621	28,373				26,227		0001
Purchased Call/S&P 500 INDEX/SRM0610$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2032	1	2,322,000	100		670,361		711,974		711,974	41,613				27,488		0001
Purchased Call/S&P 500 INDEX/SRM0170$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2032	1	3,315,000	100		960,687		970,615		970,615	9,928				39,681		0001
Purchased Call/S&P 500 INDEX/SRM0170$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/22/2032	1	1,193,000	100		344,061		384,533		384,533	40,471				14,071		0001
Purchased Call/S&P 500 INDEX/SRM0610$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2026	04/08/2032	1	1,429,000	100		445,991		564,056		564,056	118,065				16,796		0001
Purchased Call/S&P 500 INDEX/SRM0170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/21/2032	1	2,890,000	100		838,678		876,774		876,774	38,096				34,329		0001
Purchased Call/S&P 500 INDEX/SRM0610$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/08/2026	06/08/2032	1	2,917,000	100		865,182		907,222		907,222	42,040				34,800		0001
Purchased Call/S&P 500 INDEX/SRM0610$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/08/2026	06/08/2032	1	1,428,000	100		460,530		487,001		487,001	26,471				17,036		0001
Purchased Call/S&P 500 INDEX/SRM0212$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2032	1	4,205,000	100		1,216,927		1,174,644		1,174,644	(42,283)				51,430		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0212S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2026	08/06/2032	1	5,340,000	100		1,553,406		1,470,839		1,470,839	(82,567)				64,605		0001
Purchased Call/S&P 500 INDEX/SRM0212S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/08/2032	1	1,795,000	100		580,144		561,966		561,966	(18,178)				21,884		0001
Purchased Call/S&P 500 INDEX/SRM0212S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2026	08/20/2032	1	4,595,000	100		1,340,362		1,259,149		1,259,149	(81,213)				55,774		0001
Purchased Call/S&P 500 INDEX/SRM0212S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2032	1	2,313,000	100		760,283		748,013		748,013	(12,270)				28,290		0001
Purchased Call/S&P 500 INDEX/SRM0211SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2026	08/06/2032	1	2,905,000	100		926,986		865,731		865,731	(61,255)				35,146		0001
Purchased Call/S&P 500 INDEX/SRM0211SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/08/2032	1	3,630,000	100		1,173,216		1,187,790		1,187,790	14,574				43,618		0001
Purchased Call/S&P 500 INDEX/SRM0170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2026	07/08/2032	1	4,891,000	100		1,411,543		1,467,095		1,467,095	55,552				58,770		0001
Purchased Call/S&P 500 INDEX/SRM0212S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2026	08/20/2032	1	2,395,000	100		789,871		731,447		731,447	(58,424)				29,070		0001
Purchased Call/S&P 500 INDEX/SRM0211SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2026	07/22/2032	1	3,430,000	100		1,107,547		1,109,389		1,109,389	1,842				41,351		0001
Purchased Call/S&P 500 INDEX/SRM0212S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/08/2032	1	1,849,000	100		528,444		504,511		504,511	(23,933)				22,542		0001
Purchased Call/S&P 500 INDEX/SRM0211SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2026	07/22/2032	1	5,169,000	100		1,508,831		1,528,613		1,528,613	19,782				62,316		0001
Purchased Call/S&P 500 INDEX/SPXB217S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	565,551	6846.51	44,905			71,733		71,733	29,494				1,229		0001
Purchased Call/S&P 500 INDEX/SPXD05PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	50,009	6878.49	2,750			4,333		4,333	1,684				119		0001
Purchased Call/S&P 500 INDEX/SPXB217SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	110,513	6846.51	7,515			12,428		12,428	5,187				240		0001
Purchased Call/S&P 500 INDEX/SPXD05CS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	194,363	6699.4	17,065			28,154		28,154	10,763				239		0001
Purchased Call/S&P 500 INDEX/SPXE17LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	485,652	6728.8	30,256			53,434		53,434	21,606				773		0001
Purchased Call/S&P 500 INDEX/SPXB216S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	56,238	6602.99	3,886			7,209		7,209	2,682				105		0001
Purchased Call/S&P 500 INDEX/SPXD05CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	125,059	6699.4	7,629			14,062		14,062	5,884				154		0001
Purchased Call/S&P 500 INDEX/SPXB217SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	416,801	6846.51	25,967			42,486		42,486	17,279				906		0001
Purchased Call/S&P 500 INDEX/SPXE17LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	360,449	6728.8	28,367			50,438		50,438	21,326				574		0001
Purchased Call/S&P 500 INDEX/SPXD05CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	135,027	6699.4	7,399			13,180		13,180	5,249				166		0001
Purchased Call/S&P 500 INDEX/SPXD05CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	751,294	6699.4	61,681			108,758		108,758	44,476				922		0001
Purchased Call/S&P 500 INDEX/SPXE17PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	78,245	6846.51	5,751			9,443		9,443	3,971				170		0001
Purchased Call/S&P 500 INDEX/SPXD05CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	771,697	6699.4	52,784			100,408		100,408	44,137				947		0001
Purchased Call/S&P 500 INDEX/SPXE17LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	73,886	6728.8	4,160			7,190		7,190	2,792				118		0001
Purchased Call/S&P 500 INDEX/SPXE17NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	1	554,248	6602.99	34,253			61,245		61,245	21,562				1,036		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	146,172	6753.72	9,984			19,127		19,127	9,075				108		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	520,507	6753.72	31,647			60,312		60,312	28,018				385		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2025	12/08/2026	1	107,896	6846.51	9,441			13,938		13,938	5,247				235		0001
Purchased Call/S&P 500 INDEX/SPXB213$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	1	120,890	6753.72	10,397			16,163		16,163	6,400				89		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	558,383	6878.49	34,508			55,551		55,551	22,372				1,331		0001
Purchased Call/S&P 500 INDEX/SPXB215$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	184,047	6728.8	16,711			26,283		26,283	9,891				293		0001
Purchased Call/S&P 500 INDEX/SPXD05C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	79,006	6699.4	6,020			11,307		11,307	4,948				97		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	28,775	6753.72	2,103			3,841		3,841	1,751				21		0001
Purchased Call/S&P 500 INDEX/SPXE17PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	798,223	6846.51	55,476			91,597		91,597	38,367				1,735		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	677,521	6753.72	50,340			90,507		90,507	40,685				502		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	264,987	6878.49	17,807			29,073		29,073	12,000				632		0001
Purchased Call/S&P 500 INDEX/SPXE17LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	66,189	6728.8	5,533			9,428		9,428	3,824				105		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	14,917	6753.72	1,225			1,994		1,994	816				11		0001
Purchased Call/S&P 500 INDEX/SPXE17PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	96,401	6846.51	7,972			12,378		12,378	4,961				210		0001
Purchased Call/S&P 500 INDEX/SPXB216$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	67,480	6602.99	5,803			11,071		11,071	4,339				126		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	179,889	6878.49	9,210			14,312		14,312	5,414				429		0001
Purchased Call/S&P 500 INDEX/SPXE17LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	79,389	6728.8	6,820			11,330		11,330	4,478				126		0001
Purchased Call/S&P 500 INDEX/SPXD05C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	186,499	6699.4	13,820			26,283		26,283	11,638				229		0001
Purchased Call/S&P 500 INDEX/SPXF176$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	152,890	6506.48	7,583			11,699		11,699	4,116				526		0001
Purchased Call/S&P 500 INDEX/SPXK009$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	1	111,303	6909.51	7,524			11,434		11,434	3,910				351		0001
Purchased Call/S&P 500 INDEX/SPXE17US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	357,910	6921.46	29,027			44,427		44,427	15,401				937		0001
Purchased Call/S&P 500 INDEX/SPXF174$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	189,222	6740.02	14,551			23,906		23,906	9,355				624		0001
Purchased Call/S&P 500 INDEX/SPXF177$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	13,562	6506.48	944			1,552		1,552	608				47		0001
Purchased Call/S&P 500 INDEX/SPX9150$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	03/20/2026	03/22/2027	1	470,734	6506.48	41,189			74,404		74,404	33,215				1,620		0001
Purchased Call/S&P 500 INDEX/SPXB21A$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	324,810	6932.3	21,145			32,157		32,157	11,012				973		0001
Purchased Call/S&P 500 INDEX/SPXB21A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	227,227	6932.3	19,860			29,417		29,417	9,557				681		0001
Purchased Call/S&P 500 INDEX/SPXB21C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	29,904	6740.02	1,651			2,497		2,497	847				99		0001
Purchased Call/S&P 500 INDEX/SPX915L$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	01/22/2026	01/22/2027	1	524,570	6913.35	44,798			67,988		67,988	23,190				1,466		0001
Purchased Call/S&P 500 INDEX/SPX013VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	217,602	6932.3	18,648			28,151		28,151	9,502				652		0001
Purchased Call/S&P 500 INDEX/SPXD05T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	78,374	6913.35	5,776			9,180		9,180	3,404				219		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21D$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/22/2027	1	437,399	6506.48		44,440		89,514		89,514	45,074				1,506		0001
Purchased Call/S&P 500 INDEX/SPXK001$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2026	01/08/2027	1	132,877	6921.46		9,248		14,761		14,761	5,513				348		0001
Purchased Call/S&P 500 INDEX/SPXE17W$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	48,064	6913.35		2,716		4,131		4,131	1,416				134		0001
Purchased Call/S&P 500 INDEX/SPXE17U$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	114,430	6921.46		6,088		9,341		9,341	3,253				299		0001
Purchased Call/S&P 500 INDEX/SPXF177$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	20,235	6506.48		1,119		1,757		1,757	638				70		0001
Purchased Call/S&P 500 INDEX/SPXE17U$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	128,258	6921.46		8,119		12,831		12,831	4,713				336		0001
Purchased Call/S&P 500 INDEX/SPXF176$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	109,206	6506.48		4,172		6,278		6,278	2,107				376		0001
Purchased Call/S&P 500 INDEX/SPX9150$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2026	03/22/2027	1	427,207	6506.48		33,835		57,972		57,972	24,137				1,471		0001
Purchased Call/S&P 500 INDEX/SPXB21A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/22/2027	1	102,842	6909.51		9,112		13,926		13,926	4,814				324		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	103,317	6932.3		5,817		8,660		8,660	2,843				309		0001
Purchased Call/S&P 500 INDEX/SPXF171$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	27,660	6909.51		1,566		2,304		2,304	739				87		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	71,442	6932.3		4,922		7,563		7,563	2,641				214		0001
Purchased Call/S&P 500 INDEX/SPXF174$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	156,843	6740.02		10,744		16,989		16,989	6,245				518		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	74,665	6932.3		5,391		8,331		8,331	2,940				224		0001
Purchased Call/S&P 500 INDEX/SPXP131$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	236,828	6740.02		12,102		18,145		18,145	6,043				782		0001
Purchased Call/S&P 500 INDEX/SPXP131$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	24,853	6740.02		1,143		1,690		1,690	547				82		0001
Purchased Call/S&P 500 INDEX/SPX9150$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2026	03/22/2027	1	12,465	6506.48		949		1,600		1,600	651				43		0001
Purchased Call/S&P 500 INDEX/SPXD05T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	485,207	6913.35		34,110		53,976		53,976	19,866				1,356		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	381,625	6932.3		28,431		44,120		44,120	15,689				1,143		0001
Purchased Call/S&P 500 INDEX/SPXK009$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	1	73,601	6909.51		5,601		8,721		8,721	3,120				232		0001
Purchased Call/S&P 500 INDEX/SPXK009$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	1	71,947	6909.51		5,151		7,917		7,917	2,765				227		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	149,607	6932.3		11,984		18,562		18,562	6,578				448		0001
Purchased Call/S&P 500 INDEX/SPXD05T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	187,857	6913.35		15,498		24,090		24,090	8,592				525		0001
Purchased Call/S&P 500 INDEX/SPXD05T$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	468,104	6913.35		37,261		58,835		58,835	21,574				1,308		0001
Purchased Call/S&P 500 INDEX/SPXK009$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	1	986,961	6909.51		64,251		96,826		96,826	32,575				3,110		0001
Purchased Call/S&P 500 INDEX/SPXF177$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	172,928	6506.48		11,707		19,133		19,133	7,425				595		0001
Purchased Call/S&P 500 INDEX/SPXF174$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	367,109	6740.02		27,423		44,534		44,534	17,111				1,211		0001
Purchased Call/S&P 500 INDEX/SPXB21N$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	12,467	7472.79		1,100		1,081		1,081	(18)				53		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00QG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/22/2026	05/21/2027	1	84,054	7473.47		7,565		7,053		7,053	(512)				336		0001
Purchased Call/S&P 500 INDEX/SPXB21G$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	62,540	7137.9		3,671		4,754		4,754	1,083				234		0001
Purchased Call/S&P 500 INDEX/SPX915PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	257,625	6782.81		23,959		42,428		42,428	18,469				929		0001
Purchased Call/S&P 500 INDEX/SPXF17BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	319,015	6782.81		19,109		28,132		28,132	9,023				1,151		0001
Purchased Call/S&P 500 INDEX/SPXK00MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	190,702	7398.93		13,006		14,423		14,423	1,417				739		0001
Purchased Call/S&P 500 INDEX/SPXB21G$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	348,249	7137.9		23,019		30,153		30,153	7,134				1,302		0001
Purchased Call/S&P 500 INDEX/SPXB21G$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	337,284	7137.9		25,667		33,927		33,927	8,260				1,261		0001
Purchased Call/S&P 500 INDEX/SPXF17KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	731,165	7405.73		55,788		60,664		60,664	4,876				3,032		0001
Purchased Call/S&P 500 INDEX/SPXE05A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	98,155	7473.47		4,800		5,200		5,200	400				392		0001
Purchased Call/S&P 500 INDEX/SPXB21NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	393,206	7472.79		23,238		24,791		24,791	1,553				1,675		0001
Purchased Call/S&P 500 INDEX/SPXF17BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	14,036	6782.81		952		1,443		1,443	491				51		0001
Purchased Call/S&P 500 INDEX/SPXE055$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	109,660	6782.81		8,345		13,142		13,142	4,797				396		0001
Purchased Call/S&P 500 INDEX/SPXK00QS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2027	1	236,794	7405.73		16,718		18,523		18,523	1,806				982		0001
Purchased Call/S&P 500 INDEX/SPXE05BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	235,552	7473.47		14,534		15,400		15,400	866				941		0001
Purchased Call/S&P 500 INDEX/SPXB21NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	1,157,080	7472.79		56,813		61,111		61,111	4,299				4,930		0001
Purchased Call/S&P 500 INDEX/SPXK00MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	229,754	7398.93		16,772		18,353		18,353	1,581				890		0001
Purchased Call/S&P 500 INDEX/SPXE055$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	250,502	6782.81		18,412		28,599		28,599	10,187				904		0001
Purchased Call/S&P 500 INDEX/SPXF17DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	108,624	7137.9		7,745		10,193		10,193	2,448				406		0001
Purchased Call/S&P 500 INDEX/SPXE055$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	167,611	6782.81		9,638		14,062		14,062	4,424				605		0001
Purchased Call/S&P 500 INDEX/SPXK00QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2027	1	171,821	7405.73		11,701		13,020		13,020	1,319				712		0001
Purchased Call/S&P 500 INDEX/SPXK00MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	53,164	7398.93		4,163		4,463		4,463	300				206		0001
Purchased Call/S&P 500 INDEX/SPXE05BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	32,853	7473.47		2,526		2,545		2,545	18				131		0001
Purchased Call/S&P 500 INDEX/SPXE05BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	126,006	7473.47		10,194		10,070		10,070	(124)				503		0001
Purchased Call/S&P 500 INDEX/SPXB21NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	204,866	7472.79		15,775		16,217		16,217	443				873		0001
Purchased Call/S&P 500 INDEX/SPXF17KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	339,095	7405.73		20,990		23,412		23,412	2,422				1,406		0001
Purchased Call/S&P 500 INDEX/SPX915QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2026	04/22/2027	1	217,213	7137.9		12,229		15,719		15,719	3,490				812		0001
Purchased Call/S&P 500 INDEX/SPXE05BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	99,818	7473.47		6,338		6,690		6,690	352				399		0001
Purchased Call/S&P 500 INDEX/SPXK00MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	36,536	7398.93		3,212		3,251		3,251	39				142		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	188,214	7398.93		11,914		13,355		13,355	1,442				729		0001
Purchased Call/S&P 500 INDEX/SPXK00QSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/08/2026	06/08/2027	1	138,447	7405.73		8,265		9,282		9,282	1,017				574		0001
Purchased Call/S&P 500 INDEX/SPXP13JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	1	526,774	7405.73		27,866		31,190		31,190	3,323				2,184		0001
Purchased Call/S&P 500 INDEX/SPXE055SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	970,278	6782.81		75,002		118,901		118,901	43,898				3,500		0001
Purchased Call/S&P 500 INDEX/SPXB21NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	225,735	7472.79		13,950		14,829		14,829	879				962		0001
Purchased Call/S&P 500 INDEX/SPXE05BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	1,205,340	7473.47		88,351		90,374		90,374	2,022				4,815		0001
Purchased Call/S&P 500 INDEX/SPXB21QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/08/2027	1	290,711	7482.71		14,943		16,142		16,142	1,199				1,275		0001
Purchased Call/S&P 500 INDEX/SPXL00GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	09/08/2026	09/08/2027	1	69,194	7673.52		4,186		4,134		4,134	(53)				335		0001
Purchased Call/S&P 500 INDEX/SPXF17QSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	281,682	7498.96		17,042		17,951		17,951	909				1,266		0001
Purchased Call/S&P 500 INDEX/SPXL00MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	114,344	7764.64		7,490		6,847		6,847	(642)				565		0001
Purchased Call/S&P 500 INDEX/SPXL00GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2026	09/08/2027	1	794,278	7673.52		43,844		43,235		43,235	(609)				3,850		0001
Purchased Call/S&P 500 INDEX/SPXL00MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	412,629	7764.64		30,493		27,555		27,555	(2,938)				2,040		0001
Purchased Call/S&P 500 INDEX/SPXF17USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	230,162	7674.37		13,557		13,094		13,094	(463)				1,084		0001
Purchased Call/S&P 500 INDEX/SPXE05DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	138,592	7482.71		7,983		8,605		8,605	622				608		0001
Purchased Call/S&P 500 INDEX/SPXF17RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	518,929	7498.96		45,043		46,010		46,010	967				2,333		0001
Purchased Call/S&P 500 INDEX/SPXB21USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/08/2027	1	63,833	7673.52		5,158		4,988		4,988	(169)				309		0001
Purchased Call/S&P 500 INDEX/SPXE05FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2026	07/22/2027	1	358,060	7498.96		25,601		26,737		26,737	1,135				1,609		0001
Purchased Call/S&P 500 INDEX/SPXE05DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	1,211,529	7482.71		90,380		95,492		95,492	5,112				5,315		0001
Purchased Call/S&P 500 INDEX/SPXE05DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	44,296	7482.71		3,008		3,208		3,208	201				194		0001
Purchased Call/S&P 500 INDEX/SPXE05DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	323,987	7482.71		19,277		20,725		20,725	1,448				1,421		0001
Purchased Call/S&P 500 INDEX/SPXB21VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2027	1	39,246	7764.64		3,524		3,070		3,070	(454)				194		0001
Purchased Call/S&P 500 INDEX/SPXL00BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	08/21/2026	08/20/2027	1	222,235	7674.37		15,423		14,776		14,776	(647)				1,047		0001
Purchased Call/S&P 500 INDEX/SPXE05FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2026	08/06/2027	1	564,029	7757.64		39,087		33,677		33,677	(5,410)				2,599		0001
Purchased Call/S&P 500 INDEX/SPXB21USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/08/2027	1	147,604	7673.52		13,033		12,425		12,425	(608)				715		0001
Purchased Call/S&P 500 INDEX/SPXL00MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	5,348	7764.64		440		392		392	(48)				26		0001
Purchased Call/S&P 500 INDEX/SPXF17RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	82,617	7498.96		6,378		6,626		6,626	247				371		0001
Purchased Call/S&P 500 INDEX/SPXF17USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	118,080	7674.37		7,156		6,897		6,897	(259)				556		0001
Purchased Call/S&P 500 INDEX/SPXL006SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	08/07/2026	08/06/2027	1	94,812	7757.64		6,978		5,969		5,969	(1,009)				437		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL00BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/21/2026	08/20/2027	1	144,030	7674.37		9,794		9,404		9,404	(390)				678		0001
Purchased Call/S&P 500 INDEX/SPXL000SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/22/2026	07/22/2027	1	84,398	7498.96		7,883		7,835		7,835	(47)				379		0001
Purchased Call/S&P 500 INDEX/SPXL00MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	5,171	7764.64		348		318		318	(31)				26		0001
Purchased Call/S&P 500 INDEX/SPXL006SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2026	08/06/2027	1	171,427	7757.64		14,023		11,634		11,634	(2,388)				790		0001
Purchased Call/S&P 500 INDEX/SPXL00GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/08/2026	09/08/2027	1	366,047	7673.52		24,781		24,399		24,399	(382)				1,774		0001
Purchased Call/S&P 500 INDEX/SPXL00GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/08/2026	09/08/2027	1	187,285	7673.52		13,672		13,414		13,414	(258)				908		0001
Purchased Call/S&P 500 INDEX/SPXL00BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/21/2026	08/20/2027	1	378,500	7674.37		30,356		28,449		28,449	(1,906)				1,783		0001
Purchased Call/S&P 500 INDEX/SPXL00GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/08/2026	09/08/2027	1	31,333	7673.52		2,460		2,404		2,404	(55)				152		0001
Purchased Call/S&P 500 INDEX/SPXL00GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/08/2026	09/08/2027	1	28,226	7673.52		1,871		1,843		1,843	(29)				137		0001
Purchased Call/S&P 500 INDEX/SPXE05DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	382,506	7482.71		26,814		28,551		28,551	1,737				1,678		0001
Purchased Call/S&P 500 INDEX/SPXL00BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/21/2026	08/20/2027	1	1,206,935	7674.37		89,072		84,657		84,657	(4,415)				5,686		0001
Purchased Call/S&P 500 INDEX/SPXL00MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	51,676	7764.64		3,137		2,885		2,885	(252)				256		0001
Purchased Call/S&P 500 INDEX/SPXL006SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2026	08/06/2027	1	76,190	7757.64		4,480		3,995		3,995	(485)				351		0001
Purchased Call/S&P 500 INDEX/SPXL00GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/08/2026	09/08/2027	1	132,814	7673.52		9,855		9,665		9,665	(189)				644		0001
Purchased Call/S&P 500 INDEX/SPXL00BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/21/2026	08/20/2027	1	102,922	7674.37		8,460		7,887		7,887	(573)				485		0001
Purchased Call/S&P 500 INDEX/SPXI00ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	1	40,015	5995.54	4,774			10,696		10,696	3,584				64		0001
Purchased Call/S&P 500 INDEX/SPX815XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/06/2026	1	40,328	5995.54	5,283			11,314		11,314	3,575				64		0001
Purchased Call/S&P 500 INDEX/SPXA21ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	49,464	6090.27	6,608			13,081		13,081	4,085				108		0001
Purchased Call/S&P 500 INDEX/SPXI00HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/20/2026	1	414,259	5969.34	55,925			119,158		119,158	36,458				774		0001
Purchased Call/S&P 500 INDEX/SPXM13CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2026	1	102,667	5851.2	13,439			31,814		31,814	9,650				126		0001
Purchased Call/S&P 500 INDEX/SPXA21FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	8,803	5930.85	1,226			2,641		2,641	788				21		0001
Purchased Call/S&P 500 INDEX/SPXA21NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	24,887	6013.13	1,986			3,334		3,334	713				78		0001
Purchased Call/S&P 500 INDEX/SPX815ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2027	1	11,005	6086.37	1,461			3,009		3,009	937				31		0001
Purchased Call/S&P 500 INDEX/SPXC05GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	6,070	5667.56	476			863		863	150				21		0001
Purchased Call/S&P 500 INDEX/SPXI00RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/08/2027	1	36,086	6025.99	4,861			10,412		10,412	3,145				108		0001
Purchased Call/S&P 500 INDEX/SPXC05DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	200,218	5770.2	26,389			66,658		66,658	19,081				661		0001
Purchased Call/S&P 500 INDEX/SPXC05CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	86,333	6013.13	11,284			24,909		24,909	7,727				272		0001
Purchased Call/S&P 500 INDEX/SPXC05DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	138,920	5770.2	18,865			48,311		48,311	13,631				458		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ008S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2025	05/21/2027	1	71,146	5842.01	9,832			24,471		24,471	6,916				284		0001
Purchased Call/S&P 500 INDEX/SPXA21WSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	06/20/2025	06/22/2027	1	181,783	5967.84	24,613			58,499		58,499	16,848				774		0001
Purchased Call/S&P 500 INDEX/SPXC05SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	364,780	6000.36	39,579			72,516		72,516	15,963				1,512		0001
Purchased Call/S&P 500 INDEX/SPXC05JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	181,475	4982.77	12,957			24,674		24,674	2,774				655		0001
Purchased Call/S&P 500 INDEX/SPXN13I1S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	1	11,595	5842.01	1,551			3,714		3,714	1,023				46		0001
Purchased Call/S&P 500 INDEX/SPXC05VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/22/2027	1	20,657	5967.84	2,250			4,083		4,083	866				88		0001
Purchased Call/S&P 500 INDEX/SPXC05JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	38,559	4982.77	5,595			21,544		21,544	5,068				139		0001
Purchased Call/S&P 500 INDEX/SPXC05KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	8,740	5287.76	1,159			3,022		3,022	584				33		0001
Purchased Call/S&P 500 INDEX/SPXC05PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/21/2027	1	27,254	5842.01	2,723			4,895		4,895	954				109		0001
Purchased Call/S&P 500 INDEX/SPXC05MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	46,903	5663.94	6,360			16,544		16,544	4,342				182		0001
Purchased Call/S&P 500 INDEX/SPXC05SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	5,118	6000.36	691			1,596		1,596	470				21		0001
Purchased Call/S&P 500 INDEX/SPXC05XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	96,798	6309.62	12,410			24,194		24,194	7,459				435		0001
Purchased Call/S&P 500 INDEX/SPX915CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	07/22/2025	07/22/2027	1	12,511	6309.62	1,340			2,267		2,267	569				56		0001
Purchased Call/S&P 500 INDEX/SPXD052SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	159,918	6466.91	20,502			38,290		38,290	12,296				753		0001
Purchased Call/S&P 500 INDEX/SPXD050SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	177,862	6389.45	23,122			44,555		44,555	14,068				820		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	1	481,393	6495.15	45,732			70,628		70,628	17,038				2,333		0001
Purchased Call/S&P 500 INDEX/SPXJ00VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/08/2027	1	41,799	6728.8	4,276			6,011		6,011	1,623				220		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	60,054	6753.72	8,023			12,181		12,181	4,163				304		0001
Purchased Call/S&P 500 INDEX/SPX915ISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	10/22/2025	10/22/2027	1	151,700	6699.4	14,927			21,273		21,273	5,736				781		0001
Purchased Call/S&P 500 INDEX/SPXD05LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	127,370	6846.51	13,998			19,398		19,398	5,730				694		0001
Purchased Call/S&P 500 INDEX/SPXJ00WSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/22/2027	1	61,116	6602.99	8,642			14,281		14,281	4,663				327		0001
Purchased Call/S&P 500 INDEX/SPXK009S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2028	1	41,766	6909.51	5,730			8,505		8,505	2,775				247		0001
Purchased Call/S&P 500 INDEX/SPX915LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	01/22/2026	01/21/2028	1	184,271	6913.35	24,913			36,647		36,647	11,734				1,054		0001
Purchased Call/S&P 500 INDEX/SPXD05XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2028	1	328,270	6932.3	44,809			65,063		65,063	20,254				1,913		0001
Purchased Call/S&P 500 INDEX/SPXK009SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2028	1	37,196	6909.51	4,263			5,849		5,849	1,587				220		0001
Purchased Call/S&P 500 INDEX/SPXE05BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/22/2028	1	148,853	7473.47	17,654			18,710		18,710	1,056				954		0001
Purchased Call/S&P 500 INDEX/SPXK00HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	04/08/2026	04/07/2028	1	20,564	6782.81	2,924			4,745		4,745	1,821				127		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2028	1	293,735	7472.79		42,503		43,838		43,838	1,335				1,931		0001
Purchased Call/S&P 500 INDEX/SPXK00QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2028	1	354,901	7405.73		42,730		46,666		46,666	3,935				2,307		0001
Purchased Call/S&P 500 INDEX/SPXK00MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/08/2028	1	1,179,695	7398.93		166,927		184,113		184,113	17,187				7,474		0001
Purchased Call/S&P 500 INDEX/SPXF17MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2028	1	28,083	7472.79		4,212		4,308		4,308	96				185		0001
Purchased Call/S&P 500 INDEX/SPXF17KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2028	1	17,523	7405.73		2,518		2,711		2,711	193				114		0001
Purchased Call/S&P 500 INDEX/SPXK00JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/22/2026	04/21/2028	1	1,016,180	7137.9		143,688		187,700		187,700	44,013				6,344		0001
Purchased Call/S&P 500 INDEX/SPXK000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/22/2026	05/22/2028	1	123,264	7473.47		17,762		18,458		18,458	696				790		0001
Purchased Call/S&P 500 INDEX/SPXL006SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2026	08/08/2028	1	93,148	7757.64		10,842		10,184		10,184	(659)				635		0001
Purchased Call/S&P 500 INDEX/SPXL006SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2026	08/08/2028	1	265,701	7757.64		34,833		32,219		32,219	(2,614)				1,811		0001
Purchased Call/S&P 500 INDEX/SPXL00MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2028	1	161,561	7764.64		21,568		20,211		20,211	(1,357)				1,137		0001
Purchased Call/S&P 500 INDEX/SPXL006SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2026	08/08/2028	1	170,127	7757.64		24,958		22,555		22,555	(2,403)				1,159		0001
Purchased Call/S&P 500 INDEX/SPXE05FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2026	07/21/2028	1	44,992	7498.96		5,993		6,240		6,240	247				303		0001
Purchased Call/S&P 500 INDEX/SPXL00GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/08/2026	09/08/2028	1	175,447	7673.52		23,071		23,098		23,098	27				1,223		0001
Purchased Call/S&P 500 INDEX/SPXE05FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2026	07/21/2028	1	495,535	7498.96		74,231		76,974		76,974	2,743				3,332		0001
Purchased Call/S&P 500 INDEX/SPXL00MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2028	1	26,163	7764.64		3,106		2,938		2,938	(167)				184		0001
Purchased Call/S&P 500 INDEX/SPXL00MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2028	1	5,676	7764.64		844		779		779	(65)				40		0001
Purchased Call/S&P 500 INDEX/SPXL00BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/21/2026	08/22/2028	1	111,502	7674.37		14,685		14,413		14,413	(272)				768		0001
Purchased Call/RTY Index/RTY0050SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	97,523	2483.99	9,908			12,368		12,368	4,258				72		0001
Purchased Call/RTY Index/RTY0170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	64,430	2438.45		4,162		6,908		6,908	2,746				222		0001
Purchased Call/RTY Index/RTY0000SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/22/2027	1	17,438	2718.77		1,174		1,091		1,091	(83)				49		0001
Purchased Call/RTY Index/RTY0150SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	03/06/2026	03/08/2027	1	191,310	2525.3		15,649		23,146		23,146	7,497				631		0001
Purchased Call/RTY Index/RTY0170SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	144,639	2620.46		12,699		15,060		15,060	2,360				522		0001
Purchased Call/RTY Index/RTY0210SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	17,188	3004.4		1,485		687		687	(798)				73		0001
Purchased Call/RTY Index/RTY0170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	239,463	2855.42		20,809		14,683		14,683	(6,127)				993		0001
Purchased Call/RTY Index/RTY0170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	30,895	2959.94		2,679		1,541		1,541	(1,138)				139		0001
Purchased Call/RTY Index/RTY0170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	153,470	3017.87		14,273		7,355		7,355	(6,917)				723		0001
Purchased Call/RTY Index/RTY0170SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2027	1	142,996	3034.49		13,456		6,296		6,296	(7,160)				659		0001
Purchased Call/RTY Index/RTY0170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2026	09/08/2027	1	91,948	2960.2		8,358		5,394		5,394	(2,964)				446		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/RTY Index/RTY0170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2027	1	33,410	3034.49		2,880		1,406		1,406	(1,473)				154		0001
Purchased Call/RTY Index/RTY0170SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	81,283	3017.87		6,950		3,708		3,708	(3,241)				383		0001
Purchased Call/RTY Index/RTY0170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2026	09/08/2027	1	40,560	2960.2		3,423		2,251		2,251	(1,172)				197		0001
Purchased Call/S&P 500 INDEX/SPX150KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	1,786,952	4271.78	454,958			1,542,762		1,542,762	318,030				11,156		0001
Purchased Call/S&P 500 INDEX/SPX621ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	520,011	3509.44	94,902			615,501		615,501	107,384				828		0001
Purchased Call/S&P 500 INDEX/SPX7159S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2021	03/08/2027	1	484,234	3821.35	98,687			493,271		493,271	91,099				1,598		0001
Purchased Call/S&P 500 INDEX/SPX715AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2021	04/08/2027	1	290,222	4097.17	56,709			257,655		257,655	50,165				1,047		0001
Purchased Call/S&P 500 INDEX/SPX715BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2021	04/22/2027	1	390,047	4134.98	76,644			340,276		340,276	66,612				1,458		0001
Purchased Call/S&P 500 INDEX/SPX721RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2022	05/22/2028	1	163,361	.3901	40,659			169,082		169,082	32,567				1,047		0001
Purchased Call/S&P 500 INDEX/SPX9055SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	333,124	3702.25	60,129			357,008		357,008	64,607				724		0001
Purchased Call/S&P 500 INDEX/SPX9057S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	388,438	3841.47	73,920			389,937		389,937	72,823				1,085		0001
Purchased Call/S&P 500 INDEX/SPX9057S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	1,072,238	3915.59	209,944			1,038,273		1,038,273	196,544				3,212		0001
Purchased Call/S&P 500 INDEX/SPX9057SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	245,354	3876.5	49,512			242,662		242,662	45,606				773		0001
Purchased Call/S&P 500 INDEX/SPX9059S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	703,763	3940.59	142,794			675,422		675,422	128,302				2,423		0001
Purchased Call/S&P 500 INDEX/SPX905CS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	270,468	4232.6	52,606			225,458		225,458	45,420				1,048		0001
Purchased Call/S&P 500 INDEX/SPX905DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	577,457	4155.86	113,181			501,242		501,242	99,609				2,307		0001
Purchased Call/S&P 500 INDEX/SPX905ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	2,098,623	4227.26	403,775			1,760,664		1,760,664	354,800				8,702		0001
Purchased Call/S&P 500 INDEX/SPX905FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	1,595,102	4246.44	308,333			1,327,998		1,327,998	268,799				6,796		0001
Purchased Call/S&P 500 INDEX/SPX905HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	1,673,370	4320.82	320,450			1,345,359		1,345,359	276,302				7,341		0001
Purchased Call/S&P 500 INDEX/SPX9051SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	1,159,144	4367.48	220,121			912,665		912,665	189,224				5,210		0001
Purchased Call/S&P 500 INDEX/SPX905JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	636,720	4436.52	121,613			485,992		485,992	102,189				2,934		0001
Purchased Call/S&P 500 INDEX/SPX905KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	1,499,264	4441.67	289,208			1,143,430		1,143,430	240,796				7,063		0001
Purchased Call/S&P 500 INDEX/SPX905KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	270,272	.4442	54,031			206,107		206,107	43,407				1,273		0001
Purchased Call/S&P 500 INDEX/SPX905MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	540,934	4395.64	107,592			424,251		424,251	88,528				2,675		0001
Purchased Call/S&P 500 INDEX/SPX905NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	702,199	4391.34	144,653			553,820		553,820	115,487				3,549		0001
Purchased Call/S&P 500 INDEX/SPX9050SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	1,029,767	4544.9	211,102			754,516		754,516	161,912				5,302		0001
Purchased Call/S&P 500 INDEX/SPX905PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	466,053	.4702	91,480			316,770		316,770	69,988				2,452		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9050SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2027	1	517,898	4682.94	107,464			356,145		356,145	78,440				2,771		0001
Purchased Call/S&P 500 INDEX/SPX905RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	1,642,105	4701.21	340,737			1,122,320		1,122,320	247,818				8,953		0001
Purchased Call/S&P 500 INDEX/SPX905U$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	541,052	4677.03	115,136			376,768		376,768	82,917				3,050		0001
Purchased Call/S&P 500 INDEX/SPX905V$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	539,773	.4398	113,723			432,058		432,058	90,441				3,089		0001
Purchased Call/S&P 500 INDEX/SPX905W$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	31,574	4521.54	6,842			23,878		23,878	5,114				184		0001
Purchased Call/S&P 500 INDEX/SPX905XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	356,343	4304.76	77,362			299,875		299,875	61,837				2,106		0001
Purchased Call/S&P 500 INDEX/SPX905Y$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	3,482,854	4170.7	795,136			3,133,537		3,133,537	631,099				20,885		0001
Purchased Call/S&P 500 INDEX/SPX905Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	1,490,493	4511.61	350,117			1,140,382		1,140,382	244,224				9,056		0001
Purchased Call/S&P 500 INDEX/SPX921ES$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,138,125	4604.37	309,229			929,521		929,521	204,252				10,162		0001
Purchased Call/S&P 500 INDEX/SPXA051$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	2,656,154	4488.28	653,148			2,062,904		2,062,904	440,369				16,377		0001
Purchased Call/S&P 500 INDEX/SPXA052$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	830,712	4123.34	212,496			772,156		772,156	154,879				5,263		0001
Purchased Call/S&P 500 INDEX/SPXA053$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	792,987	3901.36	197,771			820,721		820,721	158,622				5,084		0001
Purchased Call/S&P 500 INDEX/SPXA054$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	2,328,673	3759.89	587,059			2,587,818		2,587,818	488,836				15,309		0001
Purchased Call/S&P 500 INDEX/SPXA054$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	442,465	3899.38	110,262			461,157		461,157	89,288				2,943		0001
Purchased Call/S&P 500 INDEX/SPXA055$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	2,655,169	3961.63	649,189			2,691,857		2,691,857	526,908				17,852		0001
Purchased Call/S&P 500 INDEX/SPXA055SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	1,917,390	4140.06	473,787			1,791,415		1,791,415	361,594				13,066		0001
Purchased Call/S&P 500 INDEX/SPXA056$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	589,692	4137.99	151,728			552,282		552,282	111,530				4,060		0001
Purchased Call/S&P 500 INDEX/SPXA056SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2022	08/22/2028	1	165,131	.4138	42,322			154,655		154,655	31,232				1,137		0001
Purchased Call/S&P 500 INDEX/SPXA057SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	972,785	4006.18	254,286			971,270		971,270	191,717				6,779		0001
Purchased Call/S&P 500 INDEX/SPXA058SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	1,144,567	3757.99	313,726			1,286,793		1,286,793	243,606				8,054		0001
Purchased Call/S&P 500 INDEX/SPXA058SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2028	1	85,170	.3758	21,865			95,754		95,754	18,127				599		0001
Purchased Call/S&P 500 INDEX/SPXA059$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	1,435,452	3639.66	404,797			1,710,516		1,710,516	317,532				10,199		0001
Purchased Call/S&P 500 INDEX/SPXA05A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	1,108,982	.3640	309,593			1,321,396		1,321,396	245,311				7,879		0001
Purchased Call/S&P 500 INDEX/SPXA05A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	1,729,950	3752.75	504,280			1,956,496		1,956,496	370,134				12,407		0001
Purchased Call/S&P 500 INDEX/SPXA05A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2022	10/20/2028	1	101,928	.3753	31,364			115,270		115,270	21,808				731		0001
Purchased Call/S&P 500 INDEX/SPXA05CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	2,754,960	4003.58	763,124			2,779,431		2,779,431	548,582				20,188		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	710,537	3963.51	190,850			731,715		731,715	143,438				5,260		0001
Purchased Call/S&P 500 INDEX/SPXA05FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	729,516	3822.39	197,480			803,814		803,814	153,971				5,447		0001
Purchased Call/S&P 500 INDEX/SPXA05FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	414,741	3895.08	109,077			442,555		442,555	85,826				3,129		0001
Purchased Call/S&P 500 INDEX/SPXA05FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/08/2029	1	209,570	3895	55,938			223,628		223,628	43,368				1,581		0001
Purchased Call/S&P 500 INDEX/SPXA05GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	1,713,287	3972.61	437,231			1,766,928		1,766,928	347,167				13,034		0001
Purchased Call/S&P 500 INDEX/SPXA05I1W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	1,097,968	3991.05	294,146			1,126,639		1,126,639	222,170				8,505		0001
Purchased Call/S&P 500 INDEX/SPXA05KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	688,351	3992.01	184,065			707,067		707,067	139,399				5,374		0001
Purchased Call/S&P 500 INDEX/SPXA05MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	353,919	3936.97	90,851			373,350		373,350	72,965				2,785		0001
Purchased Call/S&P 500 INDEX/SPXA05OSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	666,530	4105.02	166,766			653,031		653,031	131,295				5,288		0001
Purchased Call/S&P 500 INDEX/SPXA05R$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	894,741	4134	228,175			867,105		867,105	175,207				7,153		0001
Purchased Call/S&P 500 INDEX/SPXA05SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	331,550	4138.12	83,020			321,505		321,505	65,011				2,676		0001
Purchased Call/S&P 500 INDEX/SPXA05USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	931,647	4192.63	238,688			882,711		882,711	180,234				7,574		0001
Purchased Call/S&P 500 INDEX/SPXB050SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	393,011	4536.34	106,742			322,647		322,647	69,698				3,291		0001
Purchased Call/S&P 500 INDEX/SPXB052SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	755,490	4387.55	217,657			665,126		665,126	140,286				6,428		0001
Purchased Call/S&P 500 INDEX/SPXB053SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,875,809	4457.49	525,414			1,605,622		1,605,622	342,350				16,081		0001
Purchased Call/S&P 500 INDEX/SPXB054SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	812,119	4320.06	230,967			739,651		739,651	154,234				7,007		0001
Purchased Call/S&P 500 INDEX/SPXB05A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	972,146	4556.62	266,951			806,265		806,265	174,603				8,620		0001
Purchased Call/S&P 500 INDEX/SPXB05ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	4,384,076	4754.63	1,183,701			3,358,324		3,358,324	750,162				39,380		0001
Purchased Call/S&P 500 INDEX/SPXB05GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	151,420	4763.54	40,338			115,889		115,889	25,912				1,370		0001
Purchased Call/S&P 500 INDEX/SPXB05HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	500,693	4850.43	134,136			370,367		370,367	83,913				4,558		0001
Purchased Call/S&P 500 INDEX/SPXB051SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	2,047,036	4997.91	553,314			1,428,910		1,428,910	331,112				18,766		0001
Purchased Call/S&P 500 INDEX/SPXB05KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	821,922	5123.69	223,398			546,738		546,738	129,045				7,620		0001
Purchased Call/S&P 500 INDEX/SPXB178S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2020	10/22/2026	1	933,659	3453.49	173,474			1,136,122		1,136,122	196,667				1,146		0001
Purchased Call/S&P 500 INDEX/SPXB179SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2020	11/06/2026	1	56,695	3509	10,904			67,110		67,110	11,724				90		0001
Purchased Call/S&P 500 INDEX/SPXB17A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2020	11/20/2026	1	1,755,046	3557.54	321,524			2,026,311		2,026,311	356,962				3,280		0001
Purchased Call/S&P 500 INDEX/SPXB17DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2021	01/08/2027	1	339,735	3824.68	64,210			343,216		343,216	63,794				889		0001
Purchased Call/S&P 500 INDEX/SPXB17RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2021	12/22/2027	1	2,101,152	4696.56	437,250			1,442,699		1,442,699	319,024				11,639		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC13HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	427,277	3446.83	80,157			521,282		521,282	90,403				316		0001
Purchased Call/S&P 500 INDEX/SPXD130SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	1,551,245	3687.26	277,983			1,677,897		1,677,897	303,183				3,699		0001
Purchased Call/S&P 500 INDEX/SPXE13XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	1,201,459	4514.07	235,486			886,182		886,182	189,196				5,823		0001
Purchased Call/S&P 500 INDEX/SPXF13BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	1,014,584	4701.7	203,728			689,955		689,955	152,632				5,337		0001
Purchased Call/S&P 500 INDEX/SPXF13US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	945,731	4397.94	202,008			757,741		757,741	158,918				5,411		0001
Purchased Call/S&P 500 INDEX/SPXG130S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	2,427,528	4115.77	605,911			2,272,903		2,272,903	455,929				15,781		0001
Purchased Call/S&P 500 INDEX/SPXH004SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/22/2024	02/22/2030	1	1,349,890	5087.03	371,220			909,136		909,136	215,475				12,445		0001
Purchased Call/S&P 500 INDEX/SPXH00ASK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/22/2024	03/22/2030	1	1,191,321	5234.18	328,805			758,890		758,890	184,004				11,107		0001
Purchased Call/S&P 500 INDEX/SPXH13KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	676,214	3828.11	193,938			739,819		739,819	142,154				4,911		0001
Purchased Call/S&P 500 INDEX/SPXI131SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	904,560	4117.86	232,834			875,795		875,795	177,261				6,950		0001
Purchased Call/S&P 500 INDEX/SPXI13HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	131,681	4133.52	33,447			127,783		127,783	25,967				1,053		0001
Purchased Call/S&P 500 INDEX/SPXI13TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,596,489	4293.93	415,087			1,451,193		1,451,193	302,753				13,093		0001
Purchased Call/S&P 500 INDEX/SPXI13XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,434,132	4381.89	383,057			1,256,107		1,256,107	265,846				11,845		0001
Purchased Call/S&P 500 INDEX/SPXJ131SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	933,861	4398.95	258,026			813,539		813,539	172,648				7,767		0001
Purchased Call/S&P 500 INDEX/SPXJ138SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	1,433,823	4499.38	402,474			1,201,717		1,201,717	259,184				12,119		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	1,462,602	4308.5	429,274			1,343,032		1,343,032	280,506				12,718		0001
Purchased Call/S&P 500 INDEX/SPXJ13RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	1,913,246	4224.16	563,260			1,826,524		1,826,524	376,306				16,742		0001
Purchased Call/S&P 500 INDEX/SPXJ13VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	841,523	4382.78	234,028			751,771		751,771	158,747				7,420		0001
Purchased Call/S&P 500 INDEX/SPX921VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	730,054	5307.01	207,481			459,058		459,058	112,089				6,968		0001
Purchased Call/S&P 500 INDEX/SPXB05MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	1,655,253	5010.6	483,003			1,164,017		1,164,017	269,442				15,619		0001
Purchased Call/S&P 500 INDEX/SPX9210SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	341,756	5202.39	97,605			222,311		222,311	53,584				3,207		0001
Purchased Call/S&P 500 INDEX/SPXB05MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	2,169,410	5346.99	614,377			1,341,517		1,341,517	326,596				20,830		0001
Purchased Call/S&P 500 INDEX/SPX921YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	963,351	5464.62	270,702			571,741		571,741	142,542				9,298		0001
Purchased Call/S&P 500 INDEX/SPXB05MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	778,260	5187.67	220,637			510,685		510,685	121,416				7,389		0001
Purchased Call/S&P 500 INDEX/SPXB050SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	3,572,113	5564.41	997,691			2,042,928		2,042,928	513,422				34,867		0001
Purchased Call/S&P 500 INDEX/SPXB050SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	2,679,820	5319.31	725,427			1,698,154		1,698,154	410,353				26,317		0001
Purchased Call/S&P 500 INDEX/SPXB05NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	518,556	5572.85	145,662			294,516		294,516	74,174				5,036		0001
Purchased Call/S&P 500 INDEX/SPXB050SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	1,040,398	5570.64	276,018			597,595		597,595	150,102				10,268		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05S$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	1,136,345	5408.42	297,041			698,918		698,918	171,054				11,274		0001
Purchased Call/S&P 500 INDEX/SPXB05JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	1,020,453	5702.55	268,379			560,076		560,076	143,318				10,173		0001
Purchased Call/S&P 500 INDEX/SPXB05W$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	1,720,884	5751.13	477,545			930,384		930,384	239,599				17,262		0001
Purchased Call/S&P 500 INDEX/SPXA21DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	2,410,147	6090.27	691,712			1,161,933		1,161,933	313,243				24,656		0001
Purchased Call/S&P 500 INDEX/SPXC055$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	2,430,518	5930.85	719,919			1,247,347		1,247,347	328,762				24,978		0001
Purchased Call/S&P 500 INDEX/SPXC051$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	2,469,188	5995.54	706,435			1,223,345		1,223,345	326,564				25,028		0001
Purchased Call/S&P 500 INDEX/SPXC053$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	3,671,561	5969.34	1,061,081			1,843,347		1,843,347	489,805				37,388		0001
Purchased Call/S&P 500 INDEX/SPXB05YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	1,809,048	5851.2	509,790			943,645		943,645	246,576				18,232		0001
Purchased Call/S&P 500 INDEX/SPXC05D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	2,443,944	5770.2	706,055			1,359,191		1,359,191	347,243				25,736		0001
Purchased Call/S&P 500 INDEX/SPXC05GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	1,094,695	5668	323,756			634,895		634,895	159,425				11,577		0001
Purchased Call/S&P 500 INDEX/SPXC058$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	1,935,643	6086.37	574,112			942,962		942,962	253,784				20,104		0001
Purchased Call/S&P 500 INDEX/SPXC056$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	588,960	5918.25	174,097			305,059		305,059	80,107				6,090		0001
Purchased Call/S&P 500 INDEX/SPXC05FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	3,764,321	5667.56	1,063,421			2,183,404		2,183,404	548,225				39,811		0001
Purchased Call/S&P 500 INDEX/SPXD17E$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	1,748,784	6025.99	509,945			876,270		876,270	235,423				18,256		0001
Purchased Call/S&P 500 INDEX/SPXC05C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	1,229,126	6013.13	360,748			620,827		620,827	164,735				12,887		0001
Purchased Call/S&P 500 INDEX/SPX261RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	247,325	6000.36	70,710			121,749		121,749	26,795				2,677		0001
Purchased Call/S&P 500 INDEX/SPXC05PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	1,128,431	5842.01	320,362			581,192		581,192	122,566				12,159		0001
Purchased Call/S&P 500 INDEX/SPXC05KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	731,601	5287.76	213,408			497,449		497,449	120,610				7,813		0001
Purchased Call/S&P 500 INDEX/SPXC051$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	1,195,504	4982.77	337,730			911,095		911,095	211,441				12,713		0001
Purchased Call/S&P 500 INDEX/SPXC05V$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	498,174	5967.84	143,673			263,497		263,497	68,626				5,413		0001
Purchased Call/S&P 500 INDEX/SPXC05L$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	1,649,225	5663.94	476,791			968,302		968,302	241,971				17,696		0001
Purchased Call/S&P 500 INDEX/SPXC05PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	127,183	5842.01	37,125			70,008		70,008	17,948				1,370		0001
Purchased Call/S&P 500 INDEX/SPXC05L$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	1,609,479	5663.94	454,034			871,919		871,919	174,067				17,270		0001
Purchased Call/S&P 500 INDEX/SPXC05KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	254,379	5287.76	71,455			152,094		152,094	26,576				2,717		0001
Purchased Call/S&P 500 INDEX/SPX261RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	1,693,170	6000.36	495,083			884,495		884,495	233,426				18,324		0001
Purchased Call/S&P 500 INDEX/SPXD052$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	11,475	6466.91	3,276			5,131		5,131	1,432				127		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	33,280	6225.52	9,631			16,134		16,134	4,345				364		0001
Purchased Call/S&P 500 INDEX/SRM0130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	1,018,644	100	217,480			588,887		588,887	134,158				5,149		0001
Purchased Call/S&P 500 INDEX/SRM0130S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	172,615	100	37,354			103,662		103,662	23,398				1,006		0001
Purchased Call/S&P 500 INDEX/SRM0130S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	547,314	100	139,018			353,569		353,569	76,875				3,374		0001
Purchased Call/S&P 500 INDEX/SRM0130S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	21,218	100	5,729			18,130		18,130	3,542				143		0001
Purchased Call/S&P 500 INDEX/SRM0130S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	410,246	100	124,428			400,046		400,046	73,942				2,887		0001
Purchased Call/S&P 500 INDEX/SRM0130SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	209,521	100	58,855			163,188		163,188	33,844				1,610		0001
Purchased Call/S&P 500 INDEX/SRM0130SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	15,014	100	4,174			13,257		13,257	2,612				118		0001
Purchased Call/S&P 500 INDEX/SRM0130SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	128,758	100	37,443			97,986		97,986	20,431				1,071		0001
Purchased Call/S&P 500 INDEX/SRM0130SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	696,803	100	202,143			533,660		533,660	110,839				5,974		0001
Purchased Call/S&P 500 INDEX/SRM0130SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	37,517	100	10,903			28,894		28,894	6,035				333		0001
Purchased Call/S&P 500 INDEX/SRM0130SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	212,743	100	60,291			144,924		144,924	32,083				1,926		0001
Purchased Call/S&P 500 INDEX/SRM0130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	113,964	100	32,947			74,743		74,743	16,722				1,045		0001
Purchased Call/S&P 500 INDEX/SRM0210S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	375,137	100	117,456			372,405		372,405	67,775				2,691		0001
Purchased Call/S&P 500 INDEX/SRM0210S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	216,733	100	66,320			199,640		199,640	38,255				1,574		0001
Purchased Call/S&P 500 INDEX/SRM0210S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	327,177	100	92,035			270,184		270,184	57,027				2,534		0001
Purchased Call/S&P 500 INDEX/SRM0210S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	310,399	100	90,916			224,172		224,172	47,885				2,624		0001
Purchased Call/S&P 500 INDEX/SRM0210SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	158,360	100	47,904			122,736		122,736	25,310				1,347		0001
Purchased Call/S&P 500 INDEX/SRM0210SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	506,684	100	152,968			410,592		410,592	82,907				4,372		0001
Purchased Call/S&P 500 INDEX/SRM0210SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	665,372	100	207,995			584,930		584,930	112,800				5,822		0001
Purchased Call/S&P 500 INDEX/SRM0210SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	322,540	100	93,375			236,533		236,533	49,899				2,880		0001
Purchased Call/S&P 500 INDEX/SRM0210S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	90,574	100	26,266			60,783		60,783	13,157				825		0001
Purchased Call/S&P 500 INDEX/SRM0210SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2024	02/22/2030	1	187,733	100	53,729			117,455		117,455	26,230				1,731		0001
Purchased Call/S&P 500 INDEX/SRM0210SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/08/2030	1	264,886	100	74,777			158,280		158,280	36,511				2,456		0001
Purchased Call/S&P 500 INDEX/SRM0400S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	792,993	100	168,670			549,283		549,283	113,607				2,216		0001
Purchased Call/S&P 500 INDEX/SRM0400S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	494,040	100	107,009			306,098		306,098	67,139				1,782		0001
Purchased Call/S&P 500 INDEX/SRM0400S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	109,566	100	23,480			63,505		63,505	14,309				424		0001
Purchased Call/S&P 500 INDEX/SRM0400S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	152,625	100	32,021			92,470		92,470	20,433				610		0001
Purchased Call/S&P 500 INDEX/SRM0400S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	1,134,829	100	233,207			645,262		645,262	146,946				4,705		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0400$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	160,429	100	33,979			93,167		93,167	21,233				683		0001
Purchased Call/S&P 500 INDEX/SRM0400$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	840,696	100	176,378			485,482		485,482	109,481				3,688		0001
Purchased Call/S&P 500 INDEX/SRM0400$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	117,683	100	24,231			64,723		64,723	14,959				542		0001
Purchased Call/S&P 500 INDEX/SRM0400$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/08/2027	1	894,256	100	184,574			478,277		478,277	112,520				4,334		0001
Purchased Call/S&P 500 INDEX/SRM0400$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	147,549	100	30,734			84,053		84,053	19,301				730		0001
Purchased Call/S&P 500 INDEX/SRM0400$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	70,705	100	15,216			37,962		37,962	8,958				364		0001
Purchased Call/S&P 500 INDEX/SRM0400$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	689,008	100	153,856			368,330		368,330	86,772				3,817		0001
Purchased Call/S&P 500 INDEX/SRM0400$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	63,293	100	14,266			34,146		34,146	8,134				357		0001
Purchased Call/S&P 500 INDEX/SRM0400$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	319,412	100	73,912			213,953		213,953	46,866				1,888		0001
Purchased Call/S&P 500 INDEX/SRM0400$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	122,311	100	29,245			91,198		91,198	19,017				733		0001
Purchased Call/S&P 500 INDEX/SRM0400$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	363,419	100	90,855			224,406		224,406	50,780				2,208		0001
Purchased Call/S&P 500 INDEX/SRM0401$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	119,668	100	32,574			93,912		93,912	18,861				758		0001
Purchased Call/S&P 500 INDEX/SRM0401$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	197,568	100	53,086			151,797		151,797	31,038				1,284		0001
Purchased Call/S&P 500 INDEX/SRM0401$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	287,619	100	76,967			224,552		224,552	45,566				1,960		0001
Purchased Call/S&P 500 INDEX/SRM0401$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	218,132	100	61,906			189,661		189,661	36,634				1,520		0001
Purchased Call/S&P 500 INDEX/SRM0401$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	359,482	100	111,080			368,447		368,447	66,938				2,554		0001
Purchased Call/S&P 500 INDEX/SRM0401$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	295,473	100	86,485			253,101		253,101	50,082				2,187		0001
Purchased Call/S&P 500 INDEX/SRM0401$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	31,278	100	9,089			27,310		27,310	5,502				236		0001
Purchased Call/S&P 500 INDEX/SRM0401$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	35,557	100	9,889			29,387		29,387	5,946				271		0001
Purchased Call/S&P 500 INDEX/SRM0401$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	650,573	100	175,980			526,344		526,344	107,773				5,201		0001
Purchased Call/S&P 500 INDEX/SRM0401$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	187,156	100	50,813			153,340		153,340	31,122				1,510		0001
Purchased Call/S&P 500 INDEX/SRM0401$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	127,098	100	35,244			101,946		101,946	20,817				1,033		0001
Purchased Call/S&P 500 INDEX/SRM0401$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	136,096	100	37,563			104,696		104,696	21,251				1,116		0001
Purchased Call/S&P 500 INDEX/SRM0401$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	656,529	100	185,535			498,124		498,124	103,759				5,423		0001
Purchased Call/S&P 500 INDEX/SRM0401$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	125,701	100	35,925			88,366		88,366	19,150				1,053		0001
Purchased Call/S&P 500 INDEX/SRM0401$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	126,574	100	39,175			106,226		106,226	21,256				1,101		0001
Purchased Call/S&P 500 INDEX/SRM0401$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	172,240	100	49,932			143,918		143,918	28,934				1,519		0001
Purchased Call/S&P 500 INDEX/SRM0500$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2021	07/22/2027	1	598,227	100	123,833			342,298		342,298	78,978				2,689		0001
Purchased Call/S&P 500 INDEX/SRM0500$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/20/2027	1	1,275,863	100	267,293			720,895		720,895	167,736				6,010		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0500SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2027	1	80,998	100	17,755			41,342		41,342	10,034				433		0001
Purchased Call/S&P 500 INDEX/SRM0500SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2021	12/08/2027	1	240,072	100	52,456			124,848		124,848	30,120				1,309		0001
Purchased Call/S&P 500 INDEX/SRM0500SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/21/2028	1	59,425	100	13,519			37,291		37,291	8,136				340		0001
Purchased Call/S&P 500 INDEX/SRM0500SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	944,944	100	255,135			665,839		665,839	136,483				5,899		0001
Purchased Call/S&P 500 INDEX/SRM0500SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/22/2028	1	115,016	100	30,732			97,957		97,957	19,209				737		0001
Purchased Call/S&P 500 INDEX/SRM0500SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	257,686	100	69,060			228,437		228,437	43,793				1,714		0001
Purchased Call/S&P 500 INDEX/SRM0500SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	537,893	100	147,652			430,106		430,106	86,172				3,703		0001
Purchased Call/S&P 500 INDEX/SRM0500SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2028	1	609,659	100	185,580			515,897		515,897	102,221				4,468		0001
Purchased Call/S&P 500 INDEX/SRM0500ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	147,362	100	43,354			134,066		134,066	25,940				1,100		0001
Purchased Call/S&P 500 INDEX/SRM0401SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	365,740	100	107,893			223,368		223,368	51,718				3,472		0001
Purchased Call/S&P 500 INDEX/SRM0130ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	199,738	100	61,240			131,981		131,981	29,532				1,885		0001
Purchased Call/S&P 500 INDEX/SRM0130SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	60,044	100	17,497			35,990		35,990	8,436				580		0001
Purchased Call/S&P 500 INDEX/SRM0210S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2024	06/07/2030	1	185,062	100	54,815			110,771		110,771	26,049				1,777		0001
Purchased Call/S&P 500 INDEX/SRM0130SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	584,223	100	172,813			343,806		343,806	81,128				5,576		0001
Purchased Call/S&P 500 INDEX/SRM0402S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,150,990	100	336,089			626,899		626,899	154,228				11,235		0001
Purchased Call/S&P 500 INDEX/SRM0210SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	17,819	100	4,939			9,843		9,843	2,416				176		0001
Purchased Call/S&P 500 INDEX/SRM0210ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	14,135	100	3,904			8,031		8,031	1,641				139		0001
Purchased Call/S&P 500 INDEX/SRM0131S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	144,018	100	38,006			78,925		78,925	17,202				1,429		0001
Purchased Call/S&P 500 INDEX/SRM0210SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	323,697	100	85,553			161,361		161,361	37,094				3,227		0001
Purchased Call/S&P 500 INDEX/SRM0210S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	129,600	100	37,765			75,066		75,066	17,940				1,259		0001
Purchased Call/S&P 500 INDEX/SRM0210SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	5,775	100	1,557			3,054		3,054	761				58		0001
Purchased Call/S&P 500 INDEX/SRM0210S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	37,081	100	10,613			19,840		19,840	4,895				372		0001
Purchased Call/S&P 500 INDEX/SRM0211S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	797,915	100	240,172			410,312		410,312	87,487				8,200		0001
Purchased Call/S&P 500 INDEX/SRM0402S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	8,282	100	2,601			4,261		4,261	1,066				84		0001
Purchased Call/S&P 500 INDEX/SRM0211S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	256,525	100	73,725			120,986		120,986	28,232				2,600		0001
Purchased Call/S&P 500 INDEX/SRM0131S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	187,685	100	53,941			99,076		99,076	24,642				1,892		0001
Purchased Call/S&P 500 INDEX/SRM0211S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	265,193	100	82,289			146,732		146,732	35,377				2,725		0001
Purchased Call/S&P 500 INDEX/SRM0211S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	21,057	100	5,892			10,573		10,573	2,378				211		0001
Purchased Call/S&P 500 INDEX/SRM0211S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	32,590	100	9,585			16,001		16,001	4,066				333		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0211SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	10,611	100	2,986			4,722		4,722	924				111		0001
Purchased Call/S&P 500 INDEX/SRM0211S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	14,382	100	4,376			7,432		7,432	1,836				149		0001
Purchased Call/S&P 500 INDEX/SRM0131S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	194,307	100	54,212			91,246		91,246	17,235				2,046		0001
Purchased Call/S&P 500 INDEX/SRM0131S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	397,211	100	119,163			224,369		224,369	53,435				4,183		0001
Purchased Call/S&P 500 INDEX/SRM0211SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	47,491	100	14,432			31,686		31,686	6,795				507		0001
Purchased Call/S&P 500 INDEX/SRM0211SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2031	1	22,425	100	6,723			17,344		17,344	3,611				238		0001
Purchased Call/S&P 500 INDEX/SRM0211SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2031	1	45,940	100	13,851			27,196		27,196	6,351				493		0001
Purchased Call/S&P 500 INDEX/SRM0211SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2031	1	6,894	100	1,874			3,904		3,904	511				73		0001
Purchased Call/S&P 500 INDEX/SRM0131SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/06/2031	1	171,671	100	51,398			91,083		91,083	22,335				1,858		0001
Purchased Call/S&P 500 INDEX/SRM0211SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	8,739	100	2,304			4,132		4,132	563				93		0001
Purchased Call/S&P 500 INDEX/SRM0211SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	1	87,865	100	26,113			43,036		43,036	10,458				960		0001
Purchased Call/AI Powered US Equity Index/AIP200VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/09/2026	3	13,340,895	2403.94	360,013			8,023		214,908	(270,338)				10,474		0001
Purchased Call/AI Powered US Equity Index/AIP200VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2025	10/09/2026	3	9,988,138	2448.95	255,149			5,671		55,123	(190,887)				7,842		0001
Purchased Call/AI Powered US Equity Index/AIP200VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2025	10/02/2026	3	14,547,420	2434.6	388,531			1,080		55,498	(291,671)				5,384		0001
Purchased Call/AI Powered US Equity Index/AIP200VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2025	10/14/2026	3	4,385,497	2426.78	116,705			4,186		39,417	(87,395)				4,294		0001
Purchased Call/AI Powered US Equity Index/AIP200VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2025	10/02/2026	3	8,235,627	2435.23	218,654			606		29,895	(163,672)				3,048		0001
Purchased Call/AI Powered US Equity Index/AIP200VSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2025	10/16/2026	4	8,871,873	2422.15	240,694			10,015		94,592	(180,364)				9,287		0001
Purchased Call/AI Powered US Equity Index/AIP200VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2025	10/07/2026	3	6,100,664	2439.7	165,603			2,743		25,568	(124,007)				4,224		0001
Purchased Call/AI Powered US Equity Index/AIP200VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2025	10/21/2026	4	4,883,202	2441.94	128,215			7,071		45,317	(95,968)				5,856		0001
Purchased Call/AI Powered US Equity Index/AIP200VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2025	10/20/2026	3	6,422,552	2440.02	170,245			8,922		61,307	(127,492)				7,517		0001
Purchased Call/AI Powered US Equity Index/AIP200WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2025	10/30/2026	3	19,278,073	2445.88	509,169			41,030		187,342	(382,241)				27,634		0001
Purchased Call/AI Powered US Equity Index/AIP200USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2025	10/01/2026	3	2,726,344	2433.06	73,201					10,567			(54,879)		713		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2025	10/08/2026	2	3,076,439	2450.33	81,230			1,571		15,005			(60,803)		2,277		0001
Purchased Call/Al Powered US Equity Index/AIP200VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	11/02/2026	1	6,645,748	2445.88	176,112			15,525		65,803			(131,005)		9,991		0001
Purchased Call/Al Powered US Equity Index/AIP200VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/12/2026	2	4,329,237	2403.94	115,828			3,522		70,896			(86,226)		3,925		0001
Purchased Call/Al Powered US Equity Index/AIP200VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2025	10/13/2026	3	7,319,479	2427.6	193,507			6,405		62,808			(144,906)		6,907		0001
Purchased Call/Al Powered US Equity Index/AIP200ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2025	11/04/2026	4	5,917,018	2433.08	156,935			14,711		61,194			(117,447)		9,161		0001
Purchased Call/Al Powered US Equity Index/AIP200ISI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2025	10/22/2026	3	3,758,792	2435.66	101,004			5,860		30,089			(75,626)		4,614		0001
Purchased Call/Al Powered US Equity Index/AIP200ISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2025	10/23/2026	3	9,929,402	2440.07	265,824			16,208		100,816			(198,949)		12,463		0001
Purchased Call/Al Powered US Equity Index/AIP200ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2025	10/30/2026	3	9,375,051	2442.85	249,199			20,028		97,686			(186,485)		13,439		0001
Purchased Call/Al Powered US Equity Index/AIP200ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2025	10/29/2026	3	3,547,364	2461.4	89,909			6,951		22,790			(67,302)		5,000		0001
Purchased Call/Al Powered US Equity Index/AIP200IST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2025	11/06/2026	3	9,566,729	2423.82	254,593			25,408		123,430			(190,509)		15,230		0001
Purchased Call/Al Powered US Equity Index/AIP200ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2025	10/27/2026	3	10,742,492	2460.77	284,976			20,428		66,124			(213,320)		14,609		0001
Purchased Call/Al Powered US Equity Index/AIP200VSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2025	10/15/2026	4	4,506,364	2430.33	117,346			4,538		36,907			(87,868)		4,568		0001
Purchased Call/Al Powered US Equity Index/AIP200VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/19/2026	1	4,308,961	2428.61	114,618			5,684		40,078			(85,261)		4,916		0001
Purchased Call/Al Powered US Equity Index/AIP200XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2025	11/12/2026	3	6,974,199	2441.46	179,208			20,762		85,221			(134,098)		11,969		0001
Purchased Call/Al Powered US Equity Index/AIP200XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2025	11/17/2026	3	7,580,731	2409.11	197,085			25,540		137,772			(147,536)		13,745		0001
Purchased Call/Al Powered US Equity Index/AIP200XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2025	11/27/2026	1	7,175,351	2426.18	190,147			30,023		103,339			(141,831)		14,301		0001
Purchased Call/Al Powered US Equity Index/AIP200YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/04/2026	3	7,710,081	2434.77	204,615			36,290		121,852			(153,115)		16,268		0001
Purchased Call/Al Powered US Equity Index/AIP200ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2025	11/06/2026	3	17,572,532	2427.7	469,362			47,079		209,008			(352,312)		27,974		0001
Purchased Call/Al Powered US Equity Index/AIP200YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2025	12/03/2026	4	2,623,437	2432.91	70,178			12,240		42,374			(52,634)		5,493		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2025	11/24/2026	3	2,879,539	2412.2	79,550			11,881		51,495			(59,612)		5,589		0001
Purchased Call/AI Powered US Equity Index/AIP200YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/09/2026	4	5,104,576	2431.68	136,757			26,017		86,406			(102,359)		11,177		0001
Purchased Call/AI Powered US Equity Index/AIP200YS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2025	12/02/2026	2	5,663,567	2429.85	150,620			25,737		95,215			(112,705)		11,765		0001
Purchased Call/AI Powered US Equity Index/AIP200YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2025	12/16/2026	2	3,118,003	2424.05	81,852			17,177		60,616			(61,292)		7,161		0001
Purchased Call/AI Powered US Equity Index/AIP200YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2025	12/10/2026	1	135,441	2439.16	3,589			692		2,063			(2,685)		299		0001
Purchased Call/AI Powered US Equity Index/AIP200YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/18/2026	6	7,373,069	2418.96	196,214	2,935		43,155		132,686			(149,127)		17,151		0001
Purchased Call/AI Powered US Equity Index/AIP200YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2025	12/15/2026	3	8,284,826	2425.37	218,928			45,273		157,286			(163,882)		18,902		0001
Purchased Call/AI Powered US Equity Index/AIP200YSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/17/2026	2	5,179,122	2411.35	145,623			31,149		103,422			(109,225)		11,971		0001
Purchased Call/AI Powered US Equity Index/AIP200YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2025	12/11/2026	3	14,771,689	2428.28	390,616			77,055		265,975			(293,142)		32,803		0001
Purchased Call/AI Powered US Equity Index/AIP200ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2025	12/23/2026	3	5,317,978	2438.53	141,742			32,579		87,159			(106,132)		12,756		0001
Purchased Call/AI Powered US Equity Index/AIP200IWR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2025	11/05/2026	4	2,653,103	2436.87	68,521			6,625		33,339			(51,328)		4,166		0001
Purchased Call/AI Powered US Equity Index/AIP200IWS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/23/2026	2	13,210,231	2447.56	352,004			21,515		110,618			(264,139)		16,580		0001
Purchased Call/AI Powered US Equity Index/AIP200IWSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/09/2026	1	5,851,755	2427.7	155,657			16,770		71,555			(115,788)		9,686		0001
Purchased Call/AI Powered US Equity Index/AIP200IWSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2025	11/03/2026	3	7,574,076	2447.07	192,231			17,493		74,310			(143,924)		11,558		0001
Purchased Call/AI Powered US Equity Index/AIP200XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/13/2026	4	6,686,641	2419.4	176,450			21,032		99,196			(132,074)		11,608		0001
Purchased Call/AI Powered US Equity Index/AIP200XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2025	11/19/2026	3	3,965,382	2405.89	99,967			13,531		76,639			(74,841)		7,338		0001
Purchased Call/AI Powered US Equity Index/AIP200XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2025	11/10/2026	4	9,076,467	2439.97	239,957			26,526		111,378			(179,686)		15,210		0001
Purchased Call/AI Powered US Equity Index/AIP200YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2025	12/01/2026	4	6,307,747	2426.89	168,392			28,344		110,170			(126,155)		12,999		0001
Purchased Call/AI Powered US Equity Index/AIP200ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/21/2026	1	4,514,429	2428.77	120,084			26,796		83,695			(89,327)		10,699		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2025	11/25/2026	3	3,476,972	2426.18	93,075			14,272		49,436			(69,933)		6,810		0001
Purchased Call/Al Powered US Equity Index/AIP200XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2025	11/25/2026	4	3,097,701	2420.52	83,080			12,654		48,556			(62,217)		6,067		0001
Purchased Call/Al Powered US Equity Index/AIP200XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2025	11/18/2026	3	5,274,745	2401.7	140,626			18,611		108,412			(105,264)		9,663		0001
Purchased Call/Al Powered US Equity Index/AIP200XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/20/2026	3	17,407,050	2398.48	466,235			64,782		378,586			(349,987)		32,534		0001
Purchased Call/Al Powered US Equity Index/AIP200XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/20/2026	2	10,274,495	2388.14	275,837			38,223		259,215			(206,409)		19,203		0001
Purchased Call/Al Powered US Equity Index/AIP200YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/10/2026	3	1,900,720	2439.16	50,363			9,732		28,946			(37,697)		4,192		0001
Purchased Call/Al Powered US Equity Index/AIP200ZSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2025	12/24/2026	3	1,131,644	2441.88	29,622			6,925		17,806			(22,236)		2,730		0001
Purchased Call/Al Powered US Equity Index/AIP200ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2025	12/18/2026	3	14,255,315	2428.77	379,230			82,195		262,646			(284,677)		33,160		0001
Purchased Call/Al Powered US Equity Index/AIP200ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2025	12/30/2026	2	5,006,203	2435.22	131,688			32,770		88,146			(98,526)		12,498		0001
Purchased Call/Al Powered US Equity Index/AIP200VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/16/2026	2	13,165,221	2428.61	351,480			14,649		116,117			(263,819)		13,782		0001
Purchased Call/Al Powered US Equity Index/AIP200XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2025	11/13/2026	4	14,591,845	2419.67	382,855			45,767		215,390			(287,495)		25,331		0001
Purchased Call/Al Powered US Equity Index/AIP200WSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2025	10/28/2026	4	4,952,656	2461.47	130,157			9,699		30,834			(97,511)		6,859		0001
Purchased Call/Al Powered US Equity Index/AIP200VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2025	10/06/2026	4	8,694,453	2445.11	225,647			3,114		46,638			(169,069)		5,574		0001
Purchased Call/Al Powered US Equity Index/AIP200ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2025	12/24/2026	3	23,176,505	2441.51	610,420			142,857		366,611			(459,316)		55,922		0001
Purchased Call/Al Powered US Equity Index/AIP200YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/04/2026	3	14,993,518	2437.58	395,064			70,266		226,775			(296,671)		31,636		0001
Purchased Call/Al Powered US Equity Index/AIP200YSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/14/2026	1	5,960,800	2428.28	158,557			32,323		108,005			(117,946)		13,510		0001
Purchased Call/Al Powered US Equity Index/AIP200ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/28/2026	1	6,186,848	2441.51	163,951			39,746		98,584			(121,958)		15,275		0001
Purchased Call/Al Powered US Equity Index/AIP200WS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/26/2026	1	7,170,814	2447.56	190,744			13,137		61,549			(141,888)		9,569		0001
Purchased Call/Al Powered US Equity Index/AIP200ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2025	12/31/2026	4	3,439,049	2427.21	68,188	23,615		23,234		67,694			(68,603)		8,633		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2025	12/29/2026	4	7,660,914	2437.2	197,908	3,447		49,476		130,514			(150,733)		19,021		0001
Purchased Call/AI Powered US Equity Index/AIP200XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2025	11/11/2026	4	4,387,860	2441.83	115,153			13,018		52,579			(86,187)		7,442		0001
Purchased Call/AI Powered US Equity Index/AIP200XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/16/2026	1	10,490,050	2419.67	279,035			35,360		157,959			(207,566)		18,821		0001
Purchased Call/AI Powered US Equity Index/AIP200XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/30/2026	1	4,945,447	2431.27	131,549			21,744		80,126			(97,855)		10,109		0001
Purchased Call/AI Powered US Equity Index/AIP200XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/23/2026	1	3,614,752	2398.48	96,152			14,039		79,463			(71,525)		6,952		0001
Purchased Call/AI Powered US Equity Index/AIP200ZS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/22/2026	4	6,780,083	2433.89	181,468			41,079		117,856			(135,875)		16,166		0001
Purchased Call/AI Powered US Equity Index/AIP200YSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/07/2026	1	4,982,613	2437.58	132,538			24,463		75,978			(98,591)		10,753		0001
Purchased Call/AI Powered US Equity Index/AIP200YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2025	12/08/2026	3	6,127,201	2433.65	161,809			30,333		99,998			(121,110)		13,320		0001
Purchased Call/AI Powered US Equity Index/AIP200YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/11/2026	2	7,520,001	2441.77	196,959			38,748		110,823			(147,355)		16,700		0001
Purchased Call/AI Powered US Equity Index/AIP200VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/05/2026	1	3,559,177	2434.6	94,674			1,043		17,312			(70,425)		2,083		0001
Purchased Call/AI Powered US Equity Index/AIP200XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/27/2026	1	14,602,564	2431.27	386,968			61,270		234,724			(290,226)		29,105		0001
Purchased Call/AI Powered US Equity Index/AIP30035R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2026	03/24/2027	6	6,980,876	2372.16		178,249		85,715		259,088			(92,584)		24,169		0001
Purchased Call/AI Powered US Equity Index/AIP30038K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2026	03/19/2027	6	17,231,165	2363.84		449,632		211,191		682,475			(239,484)		58,798		0001
Purchased Call/AI Powered US Equity Index/AIP30039P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2026	03/23/2027	6	5,554,835	2374.89		141,910		67,855		201,129			(74,084)		19,176		0001
Purchased Call/AI Powered US Equity Index/AIP30038X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2026	03/25/2027	5	13,606,912	2344.88		358,265		175,019		630,830			(184,085)		47,243		0001
Purchased Call/AI Powered US Equity Index/AIP30038B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	03/12/2027	6	17,381,181	2384.98		453,286		204,127		566,713			(250,083)		58,076		0001
Purchased Call/AI Powered US Equity Index/AIP30038V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2026	03/25/2027	6	6,786,560	2362.96		172,787		84,115		272,419			(89,103)		23,563		0001
Purchased Call/AI Powered US Equity Index/AIP30038T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2026	03/25/2027	5	6,682,827	2380.78		171,138		82,558		230,384			(88,578)		23,203		0001
Purchased Call/AI Powered US Equity Index/AIP30019R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2026	02/16/2027	7	4,888,209	2424.19		128,450		48,972		114,144			(79,674)		15,083		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3001$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2026	02/17/2027	6	5,285,705	2423.54		139,530		53,580		124,761			(85,893)		16,368		0001
Purchased Call/Al Powered US Equity Index/AIP3001$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2026	02/18/2027	6	4,248,432	2429.96		111,151		43,193		93,919			(67,984)		13,203		0001
Purchased Call/Al Powered US Equity Index/AIP3001$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2026	02/05/2027	9	15,079,229	2435.44		390,818		138,295		302,736			(252,852)		44,649		0001
Purchased Call/Al Powered US Equity Index/AIP3001$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2026	02/12/2027	8	9,925,686	2421.97		259,299		96,800		236,432			(163,044)		30,182		0001
Purchased Call/Al Powered US Equity Index/AIP3003$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2026	03/12/2027	4	5,755,857	2392.09		149,247		67,011		175,577			(82,538)		19,232		0001
Purchased Call/Al Powered US Equity Index/AIP3002$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2026	02/19/2027	8	9,575,458	2426.35		250,530		98,062		221,016			(152,788)		29,863		0001
Purchased Call/Al Powered US Equity Index/AIP3001$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2026	02/05/2027	6	9,061,168	2410.41		251,912		88,924		239,626			(163,228)		26,829		0001
Purchased Call/Al Powered US Equity Index/AIP3001$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2026	02/11/2027	5	2,992,979	2439.55		69,393		25,722		58,375			(43,718)		9,067		0001
Purchased Call/Al Powered US Equity Index/AIP3001$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2026	02/04/2027	6	2,996,356	2427.46		77,128		26,929		65,593			(50,171)		8,837		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2026	01/04/2027	1	4,930,915	2428.55		128,697		33,681		95,930			(95,032)		12,644		0001
Purchased Call/Al Powered US Equity Index/AIP3000$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2026	01/20/2027	3	2,836,719	2416.34		80,578		24,777		67,330			(55,779)		7,857		0001
Purchased Call/Al Powered US Equity Index/AIP3000$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2026	01/22/2027	4	12,924,286	2437.12		336,695		105,715		241,940			(231,184)		36,115		0001
Purchased Call/Al Powered US Equity Index/AIP3000$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2026	01/29/2027	7	8,847,691	2442.73		227,390		75,809		158,786			(151,724)		25,471		0001
Purchased Call/Al Powered US Equity Index/AIP3000$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2026	01/15/2027	3	18,304,164	2441.53		473,040		139,684		316,899			(333,945)		49,552		0001
Purchased Call/Al Powered US Equity Index/AIP3003$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2026	03/15/2027	2	5,557,489	2384.98		144,915		65,883		181,986			(79,351)		18,739		0001
Purchased Call/Al Powered US Equity Index/AIP3003$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2026	03/17/2027	4	6,345,226	2399.88		159,513		73,492		181,131			(86,023)		21,524		0001
Purchased Call/Al Powered US Equity Index/AIP3003$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2026	03/18/2027	6	7,826,540	2382.99		197,467		91,640		262,080			(105,851)		26,628		0001
Purchased Call/Al Powered US Equity Index/AIP3003$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2026	03/10/2027	4	6,835,174	2413.36		175,587		77,455		188,125			(98,099)		22,698		0001
Purchased Call/Al Powered US Equity Index/AIP3003$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2026	03/16/2027	7	5,148,770	2394.62		130,530		59,873		154,324			(70,655)		17,413		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3003$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2026	03/22/2027	2	4,959,737	2363.84		129,650		61,441		197,045			(68,516)		17,073		0001
Purchased Call/Al Powered US Equity Index/AIP3002$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2026	03/09/2027	7	7,208,584	2415.15		181,226		79,628		194,407			(101,585)		23,863		0001
Purchased Call/Al Powered US Equity Index/AIP3003$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2026	03/19/2027	7	7,798,572	2380.87		198,054		92,857		266,532			(105,606)		26,611		0001
Purchased Call/Al Powered US Equity Index/AIP3002$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2026	02/23/2027	8	5,748,518	2419.46		153,141		61,342		143,689			(91,736)		18,178		0001
Purchased Call/Al Powered US Equity Index/AIP3000$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2026	01/12/2027	3	5,764,855	2447.52		149,566		42,471		90,513			(106,918)		15,386		0001
Purchased Call/Al Powered US Equity Index/AIP3000$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2026	01/14/2027	2	2,058,494	2439.28		54,032		15,680		36,468			(38,328)		5,547		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2026	01/07/2027	3	1,897,120	2439.73		49,652		13,437		32,431			(36,172)		4,940		0001
Purchased Call/Al Powered US Equity Index/AIP3000$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2026	01/15/2027	3	2,811,726	2442.2		72,086		21,243		48,260			(50,926)		7,612		0001
Purchased Call/Al Powered US Equity Index/AIP3000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2026	01/22/2027	3	9,031,571	2437.42		234,873		73,588		168,444			(161,438)		25,237		0001
Purchased Call/Al Powered US Equity Index/AIP3000$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2026	01/19/2027	2	4,148,500	2441.53		108,135		32,771		72,259			(75,513)		11,439		0001
Purchased Call/Al Powered US Equity Index/AIP3000$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2026	01/28/2027	5	2,118,652	2445.01		52,912		17,497		36,756			(35,424)		6,074		0001
Purchased Call/Al Powered US Equity Index/AIP3001$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2026	01/29/2027	3	12,203,002	2437.42		317,460		105,838		233,580			(211,886)		35,130		0001
Purchased Call/Al Powered US Equity Index/AIP3001$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2026	02/09/2027	7	6,702,721	2442.38		169,711		61,483		125,307			(108,150)		20,154		0001
Purchased Call/Al Powered US Equity Index/AIP3001$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2026	02/02/2027	8	6,265,311	2442.53		155,755		53,938		113,941			(101,691)		18,332		0001
Purchased Call/Al Powered US Equity Index/AIP3002$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2026	03/01/2027	2	6,782,966	2429.74		176,881		73,582		154,580			(103,615)		21,886		0001
Purchased Call/Al Powered US Equity Index/AIP3002$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2026	02/24/2027	5	6,001,564	2429.67		157,653		63,508		135,275			(94,095)		19,043		0001
Purchased Call/Al Powered US Equity Index/AIP3002$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2026	03/03/2027	6	8,573,760	2419.24		223,173		94,410		219,223			(128,692)		27,845		0001
Purchased Call/Al Powered US Equity Index/AIP3002$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2026	02/19/2027	7	13,677,174	2433.33		353,539		138,669		292,707			(215,372)		42,654		0001
Purchased Call/Al Powered US Equity Index/AIP3002$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2026	03/02/2027	5	4,087,026	2430.46		102,474		43,014		92,792			(59,422)		13,231		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3001$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2026	02/12/2027	4	19,215,700	2424.19		499,496		186,537		446,930			(314,001)		58,431		0001
Purchased Call/Al Powered US Equity Index/AIP3001$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2026	02/10/2027	4	4,694,361	2439.49		120,229		43,843		91,220			(76,305)		14,169		0001
Purchased Call/Al Powered US Equity Index/AIP3002$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2026	03/05/2027	4	7,370,271	2421.08		188,980		81,202		186,255			(108,126)		24,092		0001
Purchased Call/Al Powered US Equity Index/AIP3002$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2026	03/05/2027	5	16,237,100	2406.57		423,323		182,423		423,983			(241,636)		53,076		0001
Purchased Call/Al Powered US Equity Index/AIP3004$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2026	03/31/2027	4	5,883,468	2365.61		155,230		77,537		232,462			(77,738)		20,773		0001
Purchased Call/Al Powered US Equity Index/AIP3002$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2026	02/26/2027	4	11,144,659	2434.55		289,642		118,784		240,327			(171,343)		35,603		0001
Purchased Call/Al Powered US Equity Index/AIP3002$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2026	03/04/2027	5	4,844,942	2427		123,846		52,640		114,854			(71,182)		15,786		0001
Purchased Call/Al Powered US Equity Index/AIP3002$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2026	03/08/2027	1	5,144,414	2406.57		134,269		58,442		150,203			(76,098)		16,977		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2026	12/31/2026	2	16,905,269	2428.55		440,804		111,753		327,040			(329,034)		42,436		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2026	01/06/2027	3	4,924,956	2443.33		127,792		34,194		79,706			(93,454)		12,760		0001
Purchased Call/Al Powered US Equity Index/AIP3000$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2026	01/08/2027	3	13,531,144	2446.67		351,840		96,772		212,012			(255,137)		35,413		0001
Purchased Call/Al Powered US Equity Index/AIP3001$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2026	02/01/2027	2	5,718,870	2437.42		146,331		50,056		110,029			(96,424)		16,667		0001
Purchased Call/Al Powered US Equity Index/AIP3000$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2026	01/25/2027	1	3,365,252	2437.12		87,833		28,068		63,338			(59,832)		9,527		0001
Purchased Call/Al Powered US Equity Index/AIP3000$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2026	01/21/2027	3	4,749,768	2430.63		125,157		38,707		95,745			(86,376)		13,214		0001
Purchased Call/Al Powered US Equity Index/AIP3002$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2026	02/26/2027	5	12,298,053	2429.74		318,200		130,897		279,170			(187,850)		39,287		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2026	01/08/2027	3	6,560,607	2439.79		172,416		47,304		112,759			(125,156)		17,170		0001
Purchased Call/Al Powered US Equity Index/AIP3002$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2026	02/25/2027	4	2,829,117	2439.82		72,687		29,501		57,340			(43,177)		9,008		0001
Purchased Call/Al Powered US Equity Index/AIP3001$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2026	02/03/2027	4	5,064,051	2432.67		129,432		44,681		104,017			(84,657)		14,877		0001
Purchased Call/Al Powered US Equity Index/AIP3000$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2026	01/26/2027	2	5,393,379	2442		140,848		45,418		96,084			(95,293)		15,333		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3003$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2026	03/11/2027	5	6,662,740	2412.24		165,283		73,632		185,861			(91,656)		22,194		0001
Purchased Call/Al Powered US Equity Index/AIP3002$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2026	02/26/2027	1	87,099	2434.55		2,273		932		1,878			(1,345)		278		0001
Purchased Call/Al Powered US Equity Index/AIP3003$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2026	03/29/2027	1	5,378,741	2344.88		139,847		68,960		250,106			(71,257)		18,886		0001
Purchased Call/Al Powered US Equity Index/AIP3004$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2026	03/30/2027	4	6,640,515	2339.73		189,692		94,245		321,261			(95,461)		23,381		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2026	01/05/2027	3	4,990,483	2436.06		131,761		34,869		88,508			(96,722)		12,863		0001
Purchased Call/Al Powered US Equity Index/AIP3000$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2026	01/13/2027	3	3,746,364	2445.36		97,099		27,844		60,947			(69,151)		10,047		0001
Purchased Call/Al Powered US Equity Index/AIP3001$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2026	02/08/2027	1	4,874,755	2435.44		127,231		45,565		98,333			(81,816)		14,602		0001
Purchased Call/Al Powered US Equity Index/AIP3000$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2026	01/27/2027	3	4,659,441	2445.45		121,080		39,373		79,954			(81,594)		13,302		0001
Purchased Call/Al Powered US Equity Index/AIP3000$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2026	01/11/2027	1	5,401,343	2446.67		140,975		39,613		85,215			(101,410)		14,346		0001
Purchased Call/Al Powered US Equity Index/AIP3002$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2026	02/22/2027	1	5,321,906	2433.33		138,902		55,102		114,381			(84,022)		16,772		0001
Purchased Call/Al Powered US Equity Index/AIP3004$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2026	04/01/2027	4	5,819,913	2372.21		154,268		77,561		217,874			(76,775)		20,605		0001
Purchased Call/Al Powered US Equity Index/AIP3004$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2026	04/02/2027	3	24,169,376	2373.28		636,468		322,762		897,675			(315,387)		85,802		0001
Purchased Call/Al Powered US Equity Index/AIP3004$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2026	04/06/2027	6	5,940,300	2376.42		159,939		82,568		215,829			(77,416)		21,316		0001
Purchased Call/Al Powered US Equity Index/AIP3004$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2026	04/09/2027	4	15,926,837	2396.09		420,169		221,792		488,906			(199,628)		57,606		0001
Purchased Call/Al Powered US Equity Index/AIP3005$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2026	05/03/2027	1	3,934,084	2438.34		103,860		61,229		94,906			(43,016)		15,097		0001
Purchased Call/Al Powered US Equity Index/AIP3005$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2026	04/21/2027	3	8,065,339	2423.08		211,345		117,685		218,932			(93,747)		30,074		0001
Purchased Call/Al Powered US Equity Index/AIP3005$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2026	04/22/2027	3	6,033,256	2429.91		158,380		88,636		154,287			(69,836)		22,552		0001
Purchased Call/Al Powered US Equity Index/AIP3005$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2026	04/19/2027	1	4,409,011	2428.61		116,398		64,131		113,206			(52,649)		16,359		0001
Purchased Call/Al Powered US Equity Index/AIP3004$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2026	04/16/2027	3	6,283,484	2419.38		167,053		91,224		175,003			(76,332)		23,140		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/All Powered US Equity Index/AIP3004$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2026	04/16/2027	5	14,905,614	2428.61		391,736		214,600		381,649			(178,337)		54,892		0001
Purchased Call/All Powered US Equity Index/AIP3006$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2026	05/19/2027	3	5,282,126	2444.44		140,929		89,362		124,592			(51,693)		21,011		0001
Purchased Call/All Powered US Equity Index/AIP3005$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2026	04/27/2027	4	4,998,678	2430.17		129,976		74,598		128,556			(55,437)		18,913		0001
Purchased Call/All Powered US Equity Index/AIP3005$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2026	04/30/2027	6	17,784,683	2438.34		470,978		276,632		427,798			(195,963)		67,770		0001
Purchased Call/All Powered US Equity Index/AIP3004$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2026	04/13/2027	5	7,018,738	2403.77		191,842		102,762		222,795			(89,148)		25,651		0001
Purchased Call/All Powered US Equity Index/AIP3004$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2026	04/07/2027	5	5,128,168	2376.75		140,426		72,910		186,014			(67,574)		18,451		0001
Purchased Call/All Powered US Equity Index/AIP3007$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2026	05/27/2027	5	5,756,097	2468.34		152,702		100,626		110,810			(52,416)		23,289		0001
Purchased Call/All Powered US Equity Index/AIP3006$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2026	05/11/2027	4	5,088,935	2458.81		132,586		81,216		103,165			(51,452)		19,889		0001
Purchased Call/All Powered US Equity Index/AIP3006$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2026	05/07/2027	6	5,798,832	2451.98		154,261		93,327		124,627			(61,511)		22,459		0001
Purchased Call/All Powered US Equity Index/AIP3006$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/24/2027	1	4,201,750	2464.03		110,506		71,737		83,450			(39,445)		16,893		0001
Purchased Call/All Powered US Equity Index/AIP3006$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2026	05/21/2027	4	7,670,337	2459.64		203,653		131,489		158,230			(73,371)		30,642		0001
Purchased Call/All Powered US Equity Index/AIP3004$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2026	04/15/2027	5	5,623,242	2418.15		149,219		80,747		157,976			(68,578)		20,656		0001
Purchased Call/All Powered US Equity Index/AIP3007$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2026	05/28/2027	4	21,693,097	2474.85		571,032		379,294		393,799			(194,232)		87,953		0001
Purchased Call/All Powered US Equity Index/AIP3008$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2026	06/30/2027	4	11,046,877	2472.95		289,445		217,044		218,834			(72,798)		47,769		0001
Purchased Call/All Powered US Equity Index/AIP3008$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2026	06/28/2027	3	4,984,823	2454.67		131,744		98,054		115,198			(34,365)		21,476		0001
Purchased Call/All Powered US Equity Index/AIP3008$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2026	06/23/2027	5	6,940,993	2453.55		182,637		133,518		160,599			(49,382)		29,627		0001
Purchased Call/All Powered US Equity Index/AIP3006$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/21/2027	4	14,435,208	2464.03		380,231		245,855		285,735			(136,451)		57,667		0001
Purchased Call/All Powered US Equity Index/AIP3008$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2026	06/24/2027	5	6,275,470	2454.84		164,601		120,910		143,973			(44,040)		26,836		0001
Purchased Call/All Powered US Equity Index/AIP3008$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2026	06/17/2027	4	6,743,586	2459.91		180,708		130,239		146,220			(51,695)		28,458		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3007$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2026	06/01/2027	5	6,514,124	2478.78		170,409		114,242		114,282			(56,331)		26,630		0001
Purchased Call/Al Powered US Equity Index/AIP3007$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2026	06/03/2027	3	9,145,291	2473.63		240,902		162,850		169,679			(78,450)		37,539		0001
Purchased Call/Al Powered US Equity Index/AIP3007$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2026	06/11/2027	4	6,644,029	2457.84		179,414		125,934		145,157			(54,292)		27,712		0001
Purchased Call/Al Powered US Equity Index/AIP3008$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2026	06/25/2027	3	16,714,763	2454.67		442,149		328,061		385,126			(116,254)		71,613		0001
Purchased Call/Al Powered US Equity Index/AIP3008$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2026	06/25/2027	4	7,930,285	2453.51		209,788		155,280		184,557			(55,583)		33,977		0001
Purchased Call/Al Powered US Equity Index/AIP3005$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2026	04/23/2027	3	7,004,068	2425.95		184,948		104,564		186,156			(80,999)		26,245		0001
Purchased Call/Al Powered US Equity Index/AIP3008$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2026	06/15/2027	5	7,457,702	2478.04		192,256		136,513		136,326			(56,005)		31,350		0001
Purchased Call/Al Powered US Equity Index/AIP3004$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2026	04/09/2027	5	7,257,549	2397.64		191,856		101,091		219,664			(91,307)		26,250		0001
Purchased Call/Al Powered US Equity Index/AIP3004$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2026	04/08/2027	4	7,645,093	2394.19		204,675		106,948		238,389			(97,862)		27,579		0001
Purchased Call/Al Powered US Equity Index/AIP3005$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2026	04/29/2027	3	4,951,600	2424.98		131,569		76,224		134,078			(55,472)		18,824		0001
Purchased Call/Al Powered US Equity Index/AIP3005$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2026	04/23/2027	3	16,337,637	2429.96		429,123		243,253		418,700			(187,252)		61,219		0001
Purchased Call/Al Powered US Equity Index/AIP3005$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2026	05/06/2027	3	7,510,915	2456.76		196,408		117,596		153,752			(79,017)		29,023		0001
Purchased Call/Al Powered US Equity Index/AIP3006$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2026	05/12/2027	4	6,199,744	2454.96		164,034		100,865		130,792			(63,277)		24,284		0001
Purchased Call/Al Powered US Equity Index/AIP3006$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2026	05/07/2027	3	16,971,755	2459.1		445,668		269,976		340,788			(177,276)		65,731		0001
Purchased Call/Al Powered US Equity Index/AIP3005$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2026	04/28/2027	3	5,400,689	2426.96		142,026		81,843		143,351			(60,263)		20,482		0001
Purchased Call/Al Powered US Equity Index/AIP3005$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2026	05/04/2027	6	4,259,614	2435.25		116,001		69,073		105,996			(47,003)		16,384		0001
Purchased Call/Al Powered US Equity Index/AIP3005$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2026	04/30/2027	4	7,513,557	2432.79		199,558		116,860		190,146			(83,426)		28,631		0001
Purchased Call/Al Powered US Equity Index/AIP3006$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2026	05/14/2027	3	6,993,880	2465.46		180,574		112,605		134,313			(68,704)		27,517		0001
Purchased Call/Al Powered US Equity Index/AIP3006$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2026	05/17/2027	1	5,660,281	2453.37		149,431		93,858		122,308			(56,189)		22,417		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3007$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2026	06/08/2027	3	6,852,724	2455.96		179,569		123,813		151,015			(55,942)		28,413		0001
Purchased Call/Al Powered US Equity Index/AIP3007$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2026	06/10/2027	4	6,112,102	2441.43		166,219		115,663		153,754			(50,876)		25,443		0001
Purchased Call/Al Powered US Equity Index/AIP3007$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2026	05/28/2027	4	8,015,418	2473.58		210,984		139,839		147,285			(72,043)		32,498		0001
Purchased Call/Al Powered US Equity Index/AIP3008$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2026	06/29/2027	5	8,539,015	2464.32		229,627		171,724		182,010			(58,251)		36,857		0001
Purchased Call/Al Powered US Equity Index/AIP3007$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2026	05/26/2027	3	6,387,064	2470.9		166,907		109,119		119,644			(57,953)		25,788		0001
Purchased Call/Al Powered US Equity Index/AIP3006$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2026	05/13/2027	3	6,580,575	2458.98		174,469		107,837		134,035			(66,860)		25,833		0001
Purchased Call/Al Powered US Equity Index/AIP3006$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2026	05/14/2027	3	14,795,137	2453.37		388,210		242,703		318,693			(147,000)		58,210		0001
Purchased Call/Al Powered US Equity Index/AIP3008$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2026	06/16/2027	3	5,783,972	2472.78		148,448		105,828		111,331			(43,021)		24,361		0001
Purchased Call/Al Powered US Equity Index/AIP3007$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2026	06/11/2027	4	14,061,347	2464.96		372,235		261,720		288,122			(112,198)		58,650		0001
Purchased Call/Al Powered US Equity Index/AIP3006$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2026	05/20/2027	2	7,199,316	2456.88		189,803		120,958		151,926			(69,118)		28,698		0001
Purchased Call/Al Powered US Equity Index/AIP3007$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2026	06/04/2027	4	13,366,890	2454.5		350,649		239,704		296,739			(112,480)		54,980		0001
Purchased Call/Al Powered US Equity Index/AIP3007$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2026	06/02/2027	4	5,871,695	2479.01		152,782		102,793		103,152			(50,158)		24,053		0001
Purchased Call/Al Powered US Equity Index/AIP3006$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2026	05/18/2027	4	7,703,569	2453.37		198,752		125,599		166,970			(73,307)		30,576		0001
Purchased Call/Al Powered US Equity Index/AIP3007$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2026	06/04/2027	4	7,492,041	2478.34		190,402		129,832		133,362			(61,454)		30,816		0001
Purchased Call/Al Powered US Equity Index/AIP3008$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2026	06/22/2027	4	7,023,266	.2465		175,054		127,577		146,489			(47,707)		29,922		0001
Purchased Call/Al Powered US Equity Index/AIP3005$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2026	04/20/2027	5	4,532,253	.2428		118,049		65,521		117,343			(52,575)		16,858		0001
Purchased Call/Al Powered US Equity Index/AIP3005$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2026	05/05/2027	3	4,842,663	2443.7		129,655		77,243		111,825			(52,511)		18,670		0001
Purchased Call/Al Powered US Equity Index/AIP3006$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/21/2027	1	121,724	2464.03		3,189		2,061		2,409			(1,148)		486		0001
Purchased Call/Al Powered US Equity Index/AIP3008$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2026	06/17/2027	4	19,007,508	2469.92		494,702		357,031		376,677			(140,964)		80,211		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP3006$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/25/2027	1	5,285,735	2464.03		139,543		90,722		105,322			(49,674)		21,296		0001
Purchased Call/AI Powered US Equity Index/AIP3004$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	04/05/2027	1	6,500,436	2373.28		171,611		87,692		242,245			(84,407)		23,264		0001
Purchased Call/AI Powered US Equity Index/AIP3004$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2026	04/14/2027	4	7,120,036	2412.24		189,773		102,111		210,381			(87,750)		26,088		0001
Purchased Call/AI Powered US Equity Index/AIP3007$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2026	06/07/2027	1	4,707,228	2454.5		123,800		84,921		104,802			(39,468)		19,479		0001
Purchased Call/AI Powered US Equity Index/AIP3005$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2026	04/26/2027	1	6,103,920	2429.96		161,143		91,892		156,861			(69,814)		23,039		0001
Purchased Call/AI Powered US Equity Index/AIP3007$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2026	06/09/2027	4	8,277,917	2457.45		210,955		146,199		180,517			(65,013)		34,391		0001
Purchased Call/AI Powered US Equity Index/AIP3004$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2026	04/12/2027	1	5,736,199	2396.09		151,436		80,515		194,000			(71,385)		20,910		0001
Purchased Call/AI Powered US Equity Index/AIP3006$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2026	05/10/2027	1	6,204,081	2459.1		163,788		99,717		125,005			(64,712)		24,192		0001
Purchased Call/AI Powered US Equity Index/AIP3005$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2026	05/05/2027	1	229,838	2443.7		6,045		3,597		5,307			(2,451)		886		0001
Purchased Call/AI Powered US Equity Index/AIP3007$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2026	06/14/2027	1	4,609,477	2464.96		121,229		85,495		94,741			(36,336)		19,339		0001
Purchased Call/AI Powered US Equity Index/AIP3008$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2026	06/21/2027	1	5,526,792	2469.92		145,355		105,312		109,914			(41,078)		23,502		0001
Purchased Call/AI Powered US Equity Index/AIP300D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2026	09/21/2027	5	6,025,894	2467.31		159,498		156,287		145,783			(3,659)		29,756		0001
Purchased Call/AI Powered US Equity Index/AIP300C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2026	09/17/2027	5	5,227,636	2461.05		138,416		134,767		129,840			(4,673)		25,668		0001
Purchased Call/AI Powered US Equity Index/AIP300C$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2026	09/14/2027	5	6,742,233	2473.03		173,941		166,980		154,291			(7,429)		32,964		0001
Purchased Call/AI Powered US Equity Index/AIP300D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2026	09/28/2027	3	6,941,093	2447.28		184,801		184,486		177,095			(752)		34,610		0001
Purchased Call/AI Powered US Equity Index/AIP300C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2026	09/10/2027	4	15,771,949	2481.97		416,741		398,370		334,647			(21,400)		76,669		0001
Purchased Call/AI Powered US Equity Index/AIP300C$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2026	09/16/2027	5	6,862,032	2452.87		184,346		177,975		183,850			(6,927)		33,646		0001
Purchased Call/AI Powered US Equity Index/AIP3008$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2026	07/01/2027	3	6,641,817	2469.83		178,771		134,819		135,667			(44,395)		28,773		0001
Purchased Call/AI Powered US Equity Index/AIP3008$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2026	07/02/2027	4	21,166,922	2470.84		568,086		431,317		429,836			(139,845)		91,864		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3009SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2026	07/16/2027	5	15,318,471	2469.79		410,094		328,207		322,733			(84,224)		68,153		0001
Purchased Call/Al Powered US Equity Index/AIP3009ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2026	07/21/2027	5	8,134,992	2474.25		213,717		172,947		166,472			(41,145)		36,505		0001
Purchased Call/Al Powered US Equity Index/AIP3009SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2026	07/14/2027	4	7,429,291	2475		200,509		158,367		148,735			(42,515)		32,939		0001
Purchased Call/Al Powered US Equity Index/AIP3009SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2026	07/15/2027	5	10,915,745	2479.32		290,911		230,425		211,029			(61,179)		48,481		0001
Purchased Call/Al Powered US Equity Index/AIP3008SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2026	07/06/2027	6	8,140,191	2477.49		214,144		164,396		156,336			(50,063)		35,584		0001
Purchased Call/Al Powered US Equity Index/AIP3009S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2026	07/09/2027	5	6,434,452	2475.81		172,867		134,662		128,015			(39,185)		28,279		0001
Purchased Call/Al Powered US Equity Index/AIP3009SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2026	07/16/2027	1	52,355	2469.79		1,403		1,122		1,103			(289)		233		0001
Purchased Call/Al Powered US Equity Index/AIP300ASN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2026	08/06/2027	18	8,426,074	2486.97		241,909		210,270		160,324			(32,933)		38,827		0001
Purchased Call/Al Powered US Equity Index/AIP3009SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2026	07/22/2027	4	6,753,081	2467.73		178,013		144,464		146,497			(33,998)		30,355		0001
Purchased Call/Al Powered US Equity Index/AIP3009S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2026	07/07/2027	5	7,356,343	2472.54		196,819		151,467		148,131			(45,671)		32,215		0001
Purchased Call/Al Powered US Equity Index/AIP300AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2026	07/23/2027	4	15,089,994	2458.22		404,838		331,861		355,357			(75,349)		67,945		0001
Purchased Call/Al Powered US Equity Index/AIP300ASY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2026	08/12/2027	4	6,397,649	2515.09		174,848		152,289		96,391			(23,204)		29,764		0001
Purchased Call/Al Powered US Equity Index/AIP300AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2026	07/27/2027	6	8,202,402	2459.8		222,018		183,415		191,697			(39,015)		37,181		0001
Purchased Call/Al Powered US Equity Index/AIP300ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2026	08/05/2027	5	8,103,789	2486.13		222,054		189,042		154,834			(33,682)		37,281		0001
Purchased Call/Al Powered US Equity Index/AIP300AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2026	07/28/2027	4	7,714,705	2462.69		204,100		169,245		176,529			(35,281)		35,029		0001
Purchased Call/Al Powered US Equity Index/AIP300ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2026	08/11/2027	5	8,072,477	2510.79		217,922		188,756		125,973			(29,677)		37,496		0001
Purchased Call/Al Powered US Equity Index/AIP300ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2026	08/06/2027	4	15,131,045	2506.5		406,735		349,292		243,561			(59,993)		69,723		0001
Purchased Call/Al Powered US Equity Index/AIP300BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2026	08/26/2027	5	6,465,139	2510.84		171,948		156,286		104,769			(16,248)		30,737		0001
Purchased Call/Al Powered US Equity Index/AIP300BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2026	08/27/2027	5	16,370,573	2507.42		432,524		397,053		275,970			(38,408)		77,947		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP300BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2026	08/24/2027	5	4,900,338	2509.26		130,336		117,798		79,979			(12,863)		23,227		0001
Purchased Call/Al Powered US Equity Index/AIP300DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2026	09/29/2027	2	7,568,033	2449.44		200,992		200,992		190,101			(505)		37,788		0001
Purchased Call/Al Powered US Equity Index/AIP300BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2026	08/20/2027	6	5,656,218	2499.1		155,178		139,046		100,095			(17,168)		26,645		0001
Purchased Call/Al Powered US Equity Index/AIP300BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2026	08/19/2027	5	8,810,874	2506.65		234,315		208,227		145,605			(26,740)		41,442		0001
Purchased Call/Al Powered US Equity Index/AIP300BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2026	08/13/2027	5	6,710,965	2522.57		178,908		157,036		94,842			(23,053)		31,271		0001
Purchased Call/Al Powered US Equity Index/AIP300BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2026	08/16/2027	2	6,124,930	2525.12		164,493		144,572		84,912			(21,049)		28,675		0001
Purchased Call/Al Powered US Equity Index/AIP300BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2026	08/18/2027	6	9,485,990	2501.87		255,855		226,829		167,951			(29,729)		44,549		0001
Purchased Call/Al Powered US Equity Index/AIP300CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2026	09/09/2027	4	6,330,315	2478.85		167,715		158,871		120,896			(9,478)		30,728		0001
Purchased Call/Al Powered US Equity Index/AIP300ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2026	08/03/2027	5	6,400,550	2472.54		182,405		154,116		136,420			(28,676)		29,350		0001
Purchased Call/Al Powered US Equity Index/AIP300DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2026	09/22/2027	4	7,710,196	2467.72		204,477		200,650		187,783			(4,399)		38,126		0001
Purchased Call/Al Powered US Equity Index/AIP300CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2026	09/10/2027	3	3,705,631	2472.08		101,159		96,492		85,007			(5,425)		18,013		0001
Purchased Call/Al Powered US Equity Index/AIP300CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2026	09/13/2027	1	5,589,510	2481.97		149,799		143,196		118,918			(7,755)		27,289		0001
Purchased Call/Al Powered US Equity Index/AIP300BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2026	08/31/2027	5	7,249,701	2500.35		187,139		172,907		125,345			(14,753)		34,727		0001
Purchased Call/Al Powered US Equity Index/AIP300BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2026	09/01/2027	3	4,510,392	2492.99		121,285		112,099		86,119			(9,505)		21,638		0001
Purchased Call/Al Powered US Equity Index/AIP3009SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2026	07/23/2027	4	7,298,896	2455.03		197,111		161,295		176,446			(36,918)		32,864		0001
Purchased Call/Al Powered US Equity Index/AIP300CSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2026	09/17/2027	4	15,473,491	2455.22		415,185		404,923		408,203			(13,426)		75,977		0001
Purchased Call/Al Powered US Equity Index/AIP300ASA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2026	07/30/2027	3	5,589,664	2464.7		148,412		124,234		126,439			(25,122)		25,464		0001
Purchased Call/Al Powered US Equity Index/AIP300DS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2026	09/24/2027	2	18,593,254	2453.06		496,224		493,479		450,719			(6,783)		92,199		0001
Purchased Call/Al Powered US Equity Index/AIP3009SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2026	07/19/2027	2	5,690,570	2469.79		153,119		122,756		120,261			(31,278)		25,449		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3009$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2026	07/20/2027	5	6,691,896	2467.54		181,504		146,256		144,593			(35,572)		29,978		0001
Purchased Call/Al Powered US Equity Index/AIP300A$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2026	08/04/2027	5	6,951,375	2492.17		185,835		157,925		125,685			(28,347)		31,928		0001
Purchased Call/Al Powered US Equity Index/AIP300A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2026	08/10/2027	5	7,476,331	2509.18		204,834		177,367		117,928			(28,086)		34,672		0001
Purchased Call/Al Powered US Equity Index/AIP300C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2026	09/08/2027	5	7,987,629	2489.09		208,523		196,763		161,788			(12,325)		38,716		0001
Purchased Call/Al Powered US Equity Index/AIP300C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2026	09/07/2027	2	3,416,508	2495.96		91,578		86,047		64,190			(6,447)		16,536		0001
Purchased Call/Al Powered US Equity Index/AIP300B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2026	08/27/2027	5	6,137,085	2511.17		160,438		146,953		99,498			(14,590)		29,221		0001
Purchased Call/Al Powered US Equity Index/AIP300B$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2026	08/13/2027	6	15,533,682	2525.12		411,493		361,477		214,474			(52,687)		72,381		0001
Purchased Call/Al Powered US Equity Index/AIP300B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2026	08/17/2027	4	5,598,707	2515.38		145,999		128,933		85,077			(17,388)		26,252		0001
Purchased Call/Al Powered US Equity Index/AIP300D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2026	09/23/2027	3	6,516,957	2460.2		172,953		170,397		167,040			(3,212)		32,271		0001
Purchased Call/Al Powered US Equity Index/AIP300C$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2026	09/15/2027	4	7,384,011	2461.32		196,875		189,369		185,324			(8,042)		36,153		0001
Purchased Call/Al Powered US Equity Index/AIP300B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2026	08/30/2027	1	4,913,995	2507.42		132,186		121,262		82,568			(11,886)		23,503		0001
Purchased Call/Al Powered US Equity Index/AIP300D$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2026	09/24/2027	4	4,146,106	2457.04		109,716		108,883		107,265			(1,691)		20,559		0001
Purchased Call/Al Powered US Equity Index/AIP300B$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2026	08/20/2027	8	14,353,570	2510.73		383,258		344,223		229,659			(41,614)		67,617		0001
Purchased Call/Al Powered US Equity Index/AIP3009$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2026	07/13/2027	6	8,117,747	2471.94		219,450		172,697		166,388			(47,133)		35,929		0001
Purchased Call/Al Powered US Equity Index/AIP3009$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2026	07/08/2027	4	6,037,789	2470.92		163,689		126,598		123,689			(37,535)		26,488		0001
Purchased Call/Al Powered US Equity Index/AIP300A$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2026	07/29/2027	3	7,773,413	2449.62		214,093		178,026		198,266			(36,754)		35,354		0001
Purchased Call/Al Powered US Equity Index/AIP300A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2026	07/30/2027	5	13,067,586	2458.28		355,314		298,223		311,566			(59,195)		59,531		0001
Purchased Call/Al Powered US Equity Index/AIP300B$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2026	08/25/2027	4	7,376,524	2508.44		198,206		179,234		121,668			(19,445)		35,017		0001
Purchased Call/Al Powered US Equity Index/AIP300C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2026	09/02/2027	4	5,312,662	2493.3		145,530		135,233		101,436			(11,003)		25,524		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP300C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2026	09/03/2027	1	492,949	2495.96		13,211		12,401		9,233			(944)		2,372		0001
Purchased Call/Al Powered US Equity Index/AIP300D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2026	09/24/2027	1	210,385	2453.06		5,617		5,586		5,696			(77)		1,043		0001
Purchased Call/Al Powered US Equity Index/AIP300C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2026	09/03/2027	5	5,723,048	2504.22		150,342		140,861		100,045			(10,952)		27,537		0001
Purchased Call/Al Powered US Equity Index/AIP300C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2026	09/20/2027	1	5,783,384	2455.22		154,995		151,152		136,997			(5,068)		28,518		0001
Purchased Call/Al Powered US Equity Index/AIP300D$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2026	09/27/2027	2	5,189,885	2453.06		139,029		138,272		139,135			(1,876)		25,843		0001
Purchased Call/Al Powered US Equity Index/AIP3009$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2026	07/12/2027	1	6,131,071	2479.77		164,926		129,033		116,915			(36,850)		27,088		0001
Purchased Call/Al Powered US Equity Index/AIP3009$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2026	07/09/2027	4	15,690,923	2479.77		417,847		326,334		298,182			(93,783)		68,960		0001
Purchased Call/Al Powered US Equity Index/AIP300A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2026	08/02/2027	1	4,802,883	2458.28		129,198		108,554		114,817			(21,474)		21,988		0001
Purchased Call/Al Powered US Equity Index/AIP3009$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2026	07/15/2027	1	56,091	2479.32		1,509		1,193		1,084			(318)		249		0001
Purchased Call/Al Powered US Equity Index/AIP3009$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2026	07/16/2027	5	7,813,301	2475.69		207,325		165,578		156,421			(42,923)		34,762		0001
Purchased Call/Al Powered US Equity Index/AIP300B$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2026	08/23/2027	1	4,937,856	2510.73		132,828		119,289		79,290			(14,477)		23,369		0001
Purchased Call/Al Powered US Equity Index/AIP300C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2026	09/03/2027	3	18,557,993	2495.96		493,033		462,997		348,488			(34,556)		89,292		0001
Purchased Call/Al Powered US Equity Index/AIP3009$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2026	07/26/2027	2	5,232,415	2458.22		140,764		115,562		123,555			(26,070)		23,679		0001
Purchased Call/Al Powered US Equity Index/AIP300A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2026	08/09/2027	1	4,509,503	2506.5		121,306		104,263		72,589			(17,849)		20,880		0001
Purchased Call/Al Powered US Equity Index/AIP300D$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2026	09/30/2027	1	6,735,194	2441.78		179,830		179,830		179,816					33,676		0001
Purchased Call/Al Powered US Equity Index/AIP200FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/04/2026	3	4,006,258	2454.25	140,572			12,430		45,988			(52,766)		8,453		0001
Purchased Call/Al Powered US Equity Index/AIP200G$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2024	12/16/2026	4	2,422,143	2436.01	81,800			8,551		39,783			(30,632)		5,562		0001
Purchased Call/Al Powered US Equity Index/AIP200H$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2025	12/31/2026	4	2,485,986	2393.21	88,637			11,110		65,302			(33,182)		6,240		0001
Purchased Call/Al Powered US Equity Index/AIP200C$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/06/2026	2	2,176,931	2403.62	77,824			535		34,874			(29,036)		1,396		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/22/2026	3	1,629,303	2411.43	56,729			1,640		24,151			(21,244)		2,000		0001
Purchased Call/Al Powered US Equity Index/AIP200CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2026	3	3,403,180	2406.16	122,963			1,359		51,871			(46,075)		2,672		0001
Purchased Call/Al Powered US Equity Index/AIP200DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/23/2026	2	3,605,655	2405.33	128,890			3,899		61,220			(48,217)		4,526		0001
Purchased Call/Al Powered US Equity Index/AIP200DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/28/2026	4	3,042,438	2411.73	107,965			4,008		46,863			(40,414)		4,213		0001
Purchased Call/Al Powered US Equity Index/AIP200ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	10/30/2026	3	4,816,587	2408.17	169,305			6,758		80,673			(63,424)		6,904		0001
Purchased Call/Al Powered US Equity Index/AIP200ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/05/2026	4	1,362,363	2409.19	55,882			2,702		28,160			(20,990)		2,139		0001
Purchased Call/Al Powered US Equity Index/AIP200ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/06/2026	3	5,240,114	2440.13	187,581			9,332		62,427			(70,345)		8,342		0001
Purchased Call/Al Powered US Equity Index/AIP200FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2024	11/20/2026	3	4,536,293	2437.14	160,943			11,121		64,152			(60,385)		8,478		0001
Purchased Call/Al Powered US Equity Index/AIP200GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/14/2026	1	2,441,668	2435.42	86,679			8,823		39,900			(32,371)		5,534		0001
Purchased Call/Al Powered US Equity Index/AIP200ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2026	1	3,815,381	2425.17	135,446			8,744		52,290			(50,515)		6,918		0001
Purchased Call/Al Powered US Equity Index/AIP200ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/11/2026	4	2,423,346	2445.57	85,026			4,793		26,959			(31,827)		4,110		0001
Purchased Call/Al Powered US Equity Index/AIP200ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/06/2026	3	3,333,511	2434.18	119,511			5,919		34,398			(44,713)		5,307		0001
Purchased Call/Al Powered US Equity Index/AIP200GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2024	12/11/2026	3	5,697,803	2436.47	202,107			19,796		91,413			(75,703)		12,653		0001
Purchased Call/Al Powered US Equity Index/AIP200GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/23/2026	3	2,688,442	2407.07	99,142			11,342		58,095			(37,143)		6,449		0001
Purchased Call/Al Powered US Equity Index/AIP200ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	11/04/2026	3	2,799,552	2396.02	103,815			4,857		59,605			(38,892)		4,335		0001
Purchased Call/Al Powered US Equity Index/AIP200FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/03/2026	4	1,526,218	2452.29	55,260			4,790		17,941			(20,691)		3,195		0001
Purchased Call/Al Powered US Equity Index/AIP200DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/23/2026	2	3,273,167	2408.23	116,397			3,533		52,351			(43,598)		4,108		0001
Purchased Call/Al Powered US Equity Index/AIP200ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2024	11/18/2026	3	3,762,716	2429.05	134,436			8,869		48,294			(50,304)		6,893		0001
Purchased Call/Al Powered US Equity Index/AIP200FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2024	11/20/2026	4	4,757,255	2432.11	169,326			11,634		58,519			(63,342)		8,891		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	12/04/2026	3	3,215,614	2453.82	114,103			10,075		37,188			(42,742)		6,785		0001
Purchased Call/AI Powered US Equity Index/AIP200FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	12/02/2026	3	3,998,096	2452.31	142,202			12,122		46,485			(53,230)		8,305		0001
Purchased Call/AI Powered US Equity Index/AIP200CSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/02/2026	5	3,756,750	2403.62	132,632			184		59,680			(49,922)		1,390		0001
Purchased Call/AI Powered US Equity Index/AIP200HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2024	12/30/2026	3	3,493,610	2395	123,168			15,265		89,618			(46,109)		8,722		0001
Purchased Call/AI Powered US Equity Index/AIP200D3Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/29/2026	3	1,183,867	2411.58	41,477			1,597		22,801			(15,526)		1,668		0001
Purchased Call/AI Powered US Equity Index/AIP200GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/18/2026	3	4,235,896	2389.77	151,826			16,339		112,416			(56,874)		9,853		0001
Purchased Call/AI Powered US Equity Index/AIP200CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/05/2026	3	2,482,124	2403.62	88,599			488		39,630			(33,106)		1,453		0001
Purchased Call/AI Powered US Equity Index/AIP200FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/04/2026	3	3,311,511	2458.11	117,176			10,312		35,525			(43,836)		6,987		0001
Purchased Call/AI Powered US Equity Index/AIP200CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	10/01/2026	3	1,271,422	2397.07	45,813					23,720			(17,146)		333		0001
Purchased Call/AI Powered US Equity Index/AIP200GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/11/2026	4	4,792,081	2435.42	169,460			16,630		77,750			(63,632)		10,642		0001
Purchased Call/AI Powered US Equity Index/AIP200ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/13/2026	2	3,424,941	2425.17	121,980			7,248		45,548			(45,798)		5,946		0001
Purchased Call/AI Powered US Equity Index/AIP200CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2026	3	3,008,538	2398.24	108,543			150		54,647			(40,756)		1,113		0001
Purchased Call/AI Powered US Equity Index/AIP200DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/16/2026	3	3,950,980	2420.85	139,896			2,899		43,678			(52,494)		4,136		0001
Purchased Call/AI Powered US Equity Index/AIP200ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/13/2026	3	4,467,038	2442.48	156,966			9,282		54,153			(58,724)		7,755		0001
Purchased Call/AI Powered US Equity Index/AIP200HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2026	1	3,273,338	2407.76	116,203			14,206		71,464			(43,338)		8,127		0001
Purchased Call/AI Powered US Equity Index/AIP200FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	11/25/2026	3	1,805,692	2449.61	63,825			4,844		21,231			(23,923)		3,536		0001
Purchased Call/AI Powered US Equity Index/AIP200GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/18/2026	3	3,359,035	2403.14	119,588			12,896		75,232			(44,903)		7,814		0001
Purchased Call/AI Powered US Equity Index/AIP200DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2026	4	4,696,965	2415.07	168,084			1,866		55,988			(63,336)		3,688		0001
Purchased Call/AI Powered US Equity Index/AIP200FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/30/2026	1	1,898,967	2451.23	67,603			5,579		22,009			(25,247)		3,882		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	10/30/2026	3	4,974,490	2397.71	176,791			7,086		100,898			(66,383)		7,131		0001
Purchased Call/AI Powered US Equity Index/AIP200DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2026	1	2,779,379	2406.88	99,224			3,544		46,871			(37,006)		3,780		0001
Purchased Call/AI Powered US Equity Index/AIP200GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/09/2026	3	4,107,181	2444.54	143,755			13,635		57,052			(53,798)		8,993		0001
Purchased Call/AI Powered US Equity Index/AIP200CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/02/2026	2	2,580,314	2395.43	93,671			129		49,950			(35,092)		955		0001
Purchased Call/AI Powered US Equity Index/AIP200FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2026	1	3,871,546	2454.25	137,827			12,874		45,406			(51,403)		8,417		0001
Purchased Call/AI Powered US Equity Index/AIP200GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/10/2026	4	1,135,818	2437.33	40,891			3,938		17,787			(15,312)		2,505		0001
Purchased Call/AI Powered US Equity Index/AIP200DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/16/2026	2	2,702,987	2420.79	96,383			1,988		29,930			(36,059)		2,830		0001
Purchased Call/AI Powered US Equity Index/AIP200DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/19/2026	1	2,692,769	2420.85	96,132			2,380		30,940			(35,901)		3,072		0001
Purchased Call/AI Powered US Equity Index/AIP200GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/17/2026	4	2,788,122	2429.93	88,656			9,390		50,251			(33,198)		6,444		0001
Purchased Call/AI Powered US Equity Index/AIP200FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/27/2026	1	3,986,724	2451.23	141,529			11,142		45,669			(53,073)		7,946		0001
Purchased Call/AI Powered US Equity Index/AIP200DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/12/2026	2	2,253,983	2415.07	80,476			1,219		27,819			(30,058)		2,043		0001
Purchased Call/AI Powered US Equity Index/AIP200CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/08/2026	3	1,301,752	2400.94	47,838			461		22,432			(17,916)		964		0001
Purchased Call/AI Powered US Equity Index/AIP200DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/20/2026	1	2,811,081	2420.85	100,637			2,627		32,693			(37,533)		3,290		0001
Purchased Call/AI Powered US Equity Index/AIP200ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/12/2026	3	2,437,897	2442.74	86,250			4,978		29,061			(32,265)		4,184		0001
Purchased Call/AI Powered US Equity Index/AIP200ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	11/09/2026	2	6,241,774	2444.29	222,140			11,941		69,278			(83,021)		10,331		0001
Purchased Call/AI Powered US Equity Index/AIP200FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/25/2026	4	2,612,878	2442.98	95,372			7,237		34,277			(35,762)		5,117		0001
Purchased Call/AI Powered US Equity Index/AIP200DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2026	2	4,062,762	2415.07	145,468			2,401		50,703			(54,270)		3,834		0001
Purchased Call/AI Powered US Equity Index/AIP200FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/23/2026	1	1,922,436	2440.29	68,246			4,975		25,916			(25,487)		3,697		0001
Purchased Call/AI Powered US Equity Index/AIP200ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/06/2026	2	5,177,321	2444.29	183,926			9,158		56,610			(69,032)		8,242		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/23/2026	3	2,458,035	2406.88	88,157			2,680		40,432			(33,103)		3,085		0001
Purchased Call/Al Powered US Equity Index/AIP200FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/07/2026	1	3,863,259	2454.25	137,532			12,675		44,835			(51,363)		8,337		0001
Purchased Call/Al Powered US Equity Index/AIP200GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2026	1	2,651,390	2403.14	94,124			10,602		60,126			(35,104)		6,322		0001
Purchased Call/Al Powered US Equity Index/AIP200GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/24/2026	4	7,154,969	2417.24	245,688			28,532		135,207			(92,232)		17,264		0001
Purchased Call/Al Powered US Equity Index/AIP200GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/18/2026	3	3,979,254	2393.96	140,490			15,070		100,281			(52,561)		9,256		0001
Purchased Call/Al Powered US Equity Index/AIP200GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/24/2026	1	486,679	2416.83	17,228			1,991		10,718			(6,443)		1,174		0001
Purchased Call/Al Powered US Equity Index/AIP200GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/11/2026	3	4,204,916	2441.45	148,859			14,529		62,274			(55,688)		9,338		0001
Purchased Call/Al Powered US Equity Index/AIP200CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/07/2026	3	3,221,010	2397.39	116,590			962		60,014			(43,642)		2,230		0001
Purchased Call/Al Powered US Equity Index/AIP200DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/26/2026	2	5,489,859	2406.88	196,065			6,743		92,021			(73,230)		7,326		0001
Purchased Call/Al Powered US Equity Index/AIP200DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/16/2026	2	4,469,351	2420.12	159,658			3,304		50,410			(59,805)		4,679		0001
Purchased Call/Al Powered US Equity Index/AIP200CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2026	2	2,784,387	2406.47	101,786			1,123		42,108			(38,119)		2,186		0001
Purchased Call/Al Powered US Equity Index/AIP200DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/14/2026	3	2,456,831	2419.82	86,774			1,551		27,204			(32,482)		2,406		0001
Purchased Call/Al Powered US Equity Index/AIP200GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/21/2026	1	3,062,413	2403.14	108,716			12,113		69,232			(40,601)		7,258		0001
Purchased Call/Al Powered US Equity Index/AIP200FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/27/2026	2	10,141,259	2446.31	360,293			28,328		126,782			(134,751)		20,213		0001
Purchased Call/Al Powered US Equity Index/AIP200FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/19/2026	3	1,590,487	2432.47	56,631			3,818		24,078			(21,216)		2,943		0001
Purchased Call/Al Powered US Equity Index/AIP200GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/28/2026	2	3,933,674	2407.76	139,477			16,888		97,235			(52,106)		9,712		0001
Purchased Call/Al Powered US Equity Index/AIP200ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/13/2026	3	4,003,135	2436.84	140,559			8,339		53,944			(52,660)		6,949		0001
Purchased Call/Al Powered US Equity Index/AIP200ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/16/2026	1	3,284,006	2425.17	116,582			7,377		44,679			(43,539)		5,892		0001
Purchased Call/Al Powered US Equity Index/AIP200HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/24/2026	3	4,283,307	2407.76	148,479			17,264		92,023			(55,819)		10,335		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/02/2026	1	3,835,512	2397.71	136,544			6,010		78,770			(50,994)		5,766		0001
Purchased Call/AI Powered US Equity Index/AIP200FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2025	11/20/2026	4	4,295,545	2440.29	151,019			10,500		57,309			(57,073)		8,028		0001
Purchased Call/AI Powered US Equity Index/AIP200ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/10/2026	1	4,913,441	2444.29	174,918			9,624		55,315			(65,236)		8,234		0001
Purchased Call/AI Powered US Equity Index/AIP200DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/21/2026	3	2,928,107	2412.7	103,659			2,860		41,848			(38,930)		3,512		0001
Purchased Call/AI Powered US Equity Index/AIP200GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/15/2026	1	2,634,291	2435.42	93,517			9,634		43,345			(34,877)		6,010		0001
Purchased Call/AI Powered US Equity Index/AIP200DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/15/2026	3	1,384,513	2416.12	50,005			963		17,178			(18,716)		1,403		0001
Purchased Call/AI Powered US Equity Index/AIP200ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2026	1	3,581,228	2397.71	127,492			5,779		73,852			(47,548)		5,465		0001
Purchased Call/AI Powered US Equity Index/AIP200FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2026	1	942,272	2440.29	33,451			2,481		14,439			(12,475)		1,829		0001
Purchased Call/AI Powered US Equity Index/AIP200ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/30/2026	2	3,822,207	2395.59	136,225			5,450		80,400			(51,022)		5,479		0001
Purchased Call/AI Powered US Equity Index/AIP200FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	12/01/2026	1	2,846,995	2451.23	101,353			8,492		33,366			(37,800)		5,867		0001
Purchased Call/AI Powered US Equity Index/AIP200HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	12/31/2026	2	3,346,233	2392.27	123,112			15,480		88,876			(46,185)		8,400		0001
Purchased Call/AI Powered US Equity Index/AIP200HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/19/2027	2	2,552,951	2423.21	92,295			13,966		55,718			(34,427)		7,039		0001
Purchased Call/AI Powered US Equity Index/AIP200IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/15/2027	3	5,393,994	2423.21	194,183			28,527		117,582			(72,995)		14,602		0001
Purchased Call/AI Powered US Equity Index/AIP200HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2025	01/13/2027	3	2,796,310	2386.75	102,842			14,709		81,272			(38,506)		7,499		0001
Purchased Call/AI Powered US Equity Index/AIP200HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2025	01/14/2027	2	1,010,131	2391.78	39,211			5,662		30,976			(14,680)		2,722		0001
Purchased Call/AI Powered US Equity Index/AIP200HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/15/2027	3	2,613,063	2413.1	95,686			14,016		56,207			(35,855)		7,074		0001
Purchased Call/AI Powered US Equity Index/AIP200IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/22/2027	5	5,093,325	2440.87	177,075			27,683		90,999			(66,519)		14,232		0001
Purchased Call/AI Powered US Equity Index/AIP200IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/29/2027	2	2,675,352	2429.91	95,356			15,810		55,962			(35,794)		7,702		0001
Purchased Call/AI Powered US Equity Index/AIP200LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2025	03/24/2027	4	3,359,810	2360.06	121,441			29,055		137,981			(45,459)		11,632		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/26/2027	2	3,927,543	2397.73	138,766			28,239		110,674			(51,912)		12,547		0001
Purchased Call/Al Powered US Equity Index/AIP200KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2025	03/12/2027	4	4,008,656	2342.31	145,911			32,663		187,757			(54,772)		13,394		0001
Purchased Call/Al Powered US Equity Index/AIP200KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/18/2027	3	2,001,310	2341.19	74,361			17,175		94,962			(27,830)		6,809		0001
Purchased Call/Al Powered US Equity Index/AIP200LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/25/2027	2	3,570,417	2351.83	128,547			30,966		156,798			(48,151)		12,396		0001
Purchased Call/Al Powered US Equity Index/AIP200LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2025	03/31/2027	3	4,382,969	2337.24	160,247			39,883		216,151			(59,990)		15,475		0001
Purchased Call/Al Powered US Equity Index/AIP200LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/25/2027	4	3,365,131	2361.33	118,233			28,467		136,904			(44,281)		11,684		0001
Purchased Call/Al Powered US Equity Index/AIP200KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2025	03/12/2027	3	4,806,404	2327.46	177,597			39,701		251,812			(66,540)		16,060		0001
Purchased Call/Al Powered US Equity Index/AIP200LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/23/2027	1	1,216,032	2348.53	44,142			10,490		58,819			(16,463)		4,198		0001
Purchased Call/Al Powered US Equity Index/AIP200LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/29/2027	1	3,350,732	2337.85	121,632			29,948		164,283			(45,425)		11,765		0001
Purchased Call/Al Powered US Equity Index/AIP200HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/04/2027	2	3,171,095	2407	114,075			14,912		80,299			(42,626)		8,131		0001
Purchased Call/Al Powered US Equity Index/AIP200HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/05/2027	1	3,112,043	2407	112,345			14,815		79,100			(41,899)		8,021		0001
Purchased Call/Al Powered US Equity Index/AIP200JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2025	02/05/2027	3	4,974,473	2431.16	179,806			31,553		104,900			(67,505)		14,729		0001
Purchased Call/Al Powered US Equity Index/AIP200IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/22/2027	4	2,667,974	2435.62	93,770			14,668		50,874			(35,314)		7,455		0001
Purchased Call/Al Powered US Equity Index/AIP200JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/17/2027	2	4,403,260	2459.85	158,981			30,374		68,576			(59,358)		13,635		0001
Purchased Call/Al Powered US Equity Index/AIP200HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	12/31/2026	4	3,673,582	2407	131,939			16,616		81,487			(49,594)		9,222		0001
Purchased Call/Al Powered US Equity Index/AIP200HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2025	01/15/2027	3	1,470,788	2409.77	53,866			7,869		37,302			(20,170)		3,982		0001
Purchased Call/Al Powered US Equity Index/AIP200HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2025	01/08/2027	2	3,296,124	2386.15	118,358			16,188		95,489			(44,418)		8,626		0001
Purchased Call/Al Powered US Equity Index/AIP200KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/03/2027	3	2,828,476	2372.21	97,960			20,605		102,337			(36,665)		9,186		0001
Purchased Call/Al Powered US Equity Index/AIP200JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/18/2027	3	1,331,926	2460.48	48,068			9,257		20,700			(17,997)		4,139		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2025	02/25/2027	2	2,196,492	2398.74	79,237			16,010		67,742			(29,651)		6,993		0001
Purchased Call/Al Powered US Equity Index/AIP200KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/05/2027	3	2,914,932	2344.78	102,996			22,058		133,198			(38,658)		9,528		0001
Purchased Call/Al Powered US Equity Index/AIP200JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/12/2027	4	3,980,616	2431.93	146,494			26,999		85,052			(54,814)		12,104		0001
Purchased Call/Al Powered US Equity Index/AIP200ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2025	02/05/2027	3	5,141,307	2441.4	183,871			32,217		96,253			(68,878)		15,223		0001
Purchased Call/Al Powered US Equity Index/AIP200JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/12/2027	2	3,711,365	2452.83	134,668			24,932		62,229			(50,446)		11,286		0001
Purchased Call/Al Powered US Equity Index/AIP200JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2025	02/24/2027	4	4,290,482	2410.81	148,074			29,731		117,434			(55,429)		13,614		0001
Purchased Call/Al Powered US Equity Index/AIP200JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/16/2027	1	2,425,027	2459.85	87,543			16,618		37,782			(32,649)		7,483		0001
Purchased Call/Al Powered US Equity Index/AIP200KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2025	03/05/2027	3	3,361,566	2339.78	122,293			26,161		159,772			(45,830)		10,988		0001
Purchased Call/Al Powered US Equity Index/AIP200ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2025	01/27/2027	5	3,081,219	2421.19	115,291			18,738		70,628			(43,233)		8,797		0001
Purchased Call/Al Powered US Equity Index/AIP200ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2025	02/03/2027	3	2,212,758	2423.11	82,034			14,098		50,660			(30,705)		6,500		0001
Purchased Call/Al Powered US Equity Index/AIP200KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	02/26/2027	3	3,095,430	2393.02	108,698			22,227		91,420			(40,799)		9,889		0001
Purchased Call/Al Powered US Equity Index/AIP200KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/04/2027	2	1,614,634	2358.68	60,156			12,734		65,782			(22,513)		5,261		0001
Purchased Call/Al Powered US Equity Index/AIP200LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/19/2027	2	3,487,410	2350.2	126,275			29,362		154,367			(47,249)		11,900		0001
Purchased Call/Al Powered US Equity Index/AIP200ISC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/25/2027	2	2,247,407	2437.51	80,378			12,840		42,096			(30,060)		6,362		0001
Purchased Call/Al Powered US Equity Index/AIP200LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/19/2027	3	4,548,222	2350.17	164,367			38,328		201,373			(61,577)		15,520		0001
Purchased Call/Al Powered US Equity Index/AIP200ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/28/2027	5	2,322,978	2429.66	84,860			13,995		48,503			(31,976)		6,660		0001
Purchased Call/Al Powered US Equity Index/AIP200KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2025	03/12/2027	3	3,602,049	2334.86	128,959			28,732		178,618			(48,248)		12,036		0001
Purchased Call/Al Powered US Equity Index/AIP200HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2025	01/06/2027	3	2,957,194	2411.44	101,274			13,508		71,665			(37,914)		7,662		0001
Purchased Call/Al Powered US Equity Index/AIP200HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/12/2027	1	2,625,806	2386.15	94,529			13,374		76,668			(35,255)		7,008		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/11/2027	1	5,155,288	2386.15	185,590			26,039		150,230			(69,311)		13,693		0001
Purchased Call/Al Powered US Equity Index/AIP200KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2025	03/10/2027	3	3,436,209	2323.64	126,989			27,940		184,899			(47,541)		11,411		0001
Purchased Call/Al Powered US Equity Index/AIP200KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2025	03/17/2027	3	4,564,608	2348.37	162,445			37,311		204,663			(60,825)		15,484		0001
Purchased Call/Al Powered US Equity Index/AIP200HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/08/2027	2	7,656,648	2400.35	271,004			36,893		188,491			(101,402)		20,038		0001
Purchased Call/Al Powered US Equity Index/AIP200HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/07/2027	2	500,136	2399.21	18,067			2,434		13,968			(6,762)		1,302		0001
Purchased Call/Al Powered US Equity Index/AIP200IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/29/2027	3	3,524,383	2427.72	128,083			21,134		75,614			(47,924)		10,146		0001
Purchased Call/Al Powered US Equity Index/AIP200IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/20/2027	1	1,616,145	2423.21	58,343			8,896		35,430			(21,729)		4,476		0001
Purchased Call/Al Powered US Equity Index/AIP200ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2025	02/05/2027	3	4,423,583	2438.49	160,356			28,006		86,043			(59,996)		13,098		0001
Purchased Call/Al Powered US Equity Index/AIP200IST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2025	02/04/2027	3	1,333,152	2431.55	49,125			8,511		27,858			(18,386)		3,932		0001
Purchased Call/Al Powered US Equity Index/AIP200ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	01/22/2027	4	2,552,544	2437.51	90,084			14,073		47,554			(33,832)		7,133		0001
Purchased Call/Al Powered US Equity Index/AIP200JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2025	02/11/2027	3	1,362,326	2429.82	49,657			9,084		29,662			(18,594)		4,127		0001
Purchased Call/Al Powered US Equity Index/AIP200LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/19/2027	2	5,038,417	2348.53	185,673			43,358		225,988			(69,712)		17,193		0001
Purchased Call/Al Powered US Equity Index/AIP200ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/01/2027	1	5,032,404	2429.91	181,670			30,736		105,754			(67,847)		14,666		0001
Purchased Call/Al Powered US Equity Index/AIP200JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/08/2027	1	3,761,510	2431.16	135,414			24,214		79,679			(50,572)		11,267		0001
Purchased Call/Al Powered US Equity Index/AIP200KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	03/01/2027	1	4,888,437	2393.02	176,961			36,755		145,118			(66,088)		15,773		0001
Purchased Call/Al Powered US Equity Index/AIP200JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2025	02/19/2027	3	4,398,037	2449.93	153,632			29,886		78,409			(57,549)		13,716		0001
Purchased Call/Al Powered US Equity Index/AIP200ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/29/2027	3	4,156,001	2435.83	148,900			24,650		81,079			(55,774)		11,964		0001
Purchased Call/Al Powered US Equity Index/AIP200JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/26/2027	4	4,864,739	2381.48	176,618			36,070		160,575			(66,176)		15,541		0001
Purchased Call/Al Powered US Equity Index/AIP200JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2025	02/19/2027	5	2,285,960	2462.39	76,975			14,941		34,922			(28,824)		7,129		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/22/2027	1	2,982,320	2348.53	108,258			25,613		134,088			(40,430)		10,266		0001
Purchased Call/Al Powered US Equity Index/AIP200JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/23/2027	1	1,688,320	2420.11	60,948			12,139		41,919			(22,731)		5,339		0001
Purchased Call/Al Powered US Equity Index/AIP200JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/22/2027	1	2,224,696	2420.11	80,312			15,908		55,043			(29,993)		7,011		0001
Purchased Call/Al Powered US Equity Index/AIP200JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2025	02/10/2027	3	4,266,757	2434.46	150,967			27,399		88,518			(56,510)		12,878		0001
Purchased Call/Al Powered US Equity Index/AIP200KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2025	03/11/2027	3	2,380,180	2327.2	87,914			19,458		124,869			(32,900)		7,928		0001
Purchased Call/Al Powered US Equity Index/AIP200LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2025	03/25/2027	2	4,263,363	2337.85	154,069			37,312		208,478			(57,949)		14,802		0001
Purchased Call/Al Powered US Equity Index/AIP200ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/26/2027	1	2,535,718	2437.51	91,539			14,712		47,747			(34,140)		7,209		0001
Purchased Call/Al Powered US Equity Index/AIP200IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/21/2027	3	1,963,727	2431.98	71,881			11,073		38,943			(26,915)		5,463		0001
Purchased Call/Al Powered US Equity Index/AIP200JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2025	02/19/2027	3	5,246,465	2420.11	186,387			36,310		129,340			(69,946)		16,362		0001
Purchased Call/Al Powered US Equity Index/AIP200LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/25/2027	3	4,125,516	2346.67	147,451			35,653		188,639			(55,316)		14,324		0001
Purchased Call/Al Powered US Equity Index/AIP200KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/15/2027	2	2,588,528	2342.31	92,026			20,943		121,508			(34,461)		8,728		0001
Purchased Call/Al Powered US Equity Index/AIP200KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/16/2027	1	1,763,392	2342.31	64,011			14,596		82,835			(23,873)		5,964		0001
Purchased Call/Al Powered US Equity Index/AIP200KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2025	03/05/2027	2	4,508,946	2368.25	156,492			33,351		169,365			(58,543)		14,739		0001
Purchased Call/Al Powered US Equity Index/AIP200ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/02/2027	1	3,912,015	2429.91	141,224			24,055		82,579			(52,670)		11,447		0001
Purchased Call/Al Powered US Equity Index/AIP200KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	03/02/2027	1	3,290,553	2393.02	119,447			24,940		97,851			(44,548)		10,652		0001
Purchased Call/Al Powered US Equity Index/AIP200KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/08/2027	1	2,459,786	2344.78	89,290			19,406		112,661			(33,346)		8,117		0001
Purchased Call/Al Powered US Equity Index/AIP200JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/12/2027	3	6,432,380	2459.85	229,608			42,573		98,977			(86,170)		19,560		0001
Purchased Call/Al Powered US Equity Index/AIP200LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/30/2027	1	2,307,655	2337.85	83,768			20,712		113,218			(31,241)		8,125		0001
Purchased Call/Al Powered US Equity Index/AIP200KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2025	03/09/2027	2	3,354,751	2344.78	121,397			26,552		153,772			(45,342)		11,106		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/09/2027	1	2,821,336	2431.16	101,850			18,327		60,335			(37,985)		8,483		0001
Purchased Call/Al Powered US Equity Index/AIP200MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2025	04/16/2027	5	6,376,836	2307.69	226,190			61,532		388,993			(84,869)		23,483		0001
Purchased Call/Al Powered US Equity Index/AIP200LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2025	04/07/2027	4	4,275,106	2283.4	150,292			38,855		302,609			(56,265)		15,382		0001
Purchased Call/Al Powered US Equity Index/AIP200MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/09/2027	3	5,101,141	2303.25	184,409			48,357		319,423			(69,103)		18,450		0001
Purchased Call/Al Powered US Equity Index/AIP200PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/22/2027	1	1,365,652	2343.65	48,890			17,729		71,898			(18,234)		5,818		0001
Purchased Call/Al Powered US Equity Index/AIP200PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/17/2027	4	4,383,179	2345.21	156,287			55,939		214,710			(58,587)		18,497		0001
Purchased Call/Al Powered US Equity Index/AIP200NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2025	05/13/2027	3	2,801,972	2341.27	99,917			30,778		137,986			(37,408)		11,000		0001
Purchased Call/Al Powered US Equity Index/AIP200MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/09/2027	3	3,250,668	2308.16	116,692			30,660		197,169			(43,857)		11,757		0001
Purchased Call/Al Powered US Equity Index/AIP200QS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2025	05/14/2027	2	2,085,096	2344.83	74,404			23,138		100,185			(27,957)		8,204		0001
Purchased Call/Al Powered US Equity Index/AIP200MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2025	04/23/2027	3	5,499,242	2314.87	198,711			55,724		320,958			(74,332)		20,606		0001
Purchased Call/Al Powered US Equity Index/AIP200QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/28/2027	2	2,936,567	2352.79	105,516			39,197		146,232			(39,417)		12,652		0001
Purchased Call/Al Powered US Equity Index/AIP200MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2025	04/23/2027	4	3,353,015	2322.02	120,879			34,079		186,558			(45,362)		12,564		0001
Purchased Call/Al Powered US Equity Index/AIP200PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/24/2027	3	1,787,695	2351.1	63,886			23,357		89,835			(23,904)		7,645		0001
Purchased Call/Al Powered US Equity Index/AIP200PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/23/2027	3	1,907,178	2345.55	69,757			25,419		93,555			(26,114)		8,141		0001
Purchased Call/Al Powered US Equity Index/AIP200NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2025	05/07/2027	5	3,493,240	2330.75	125,673			37,823		184,450			(47,122)		13,529		0001
Purchased Call/Al Powered US Equity Index/AIP200NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2025	05/07/2027	5	3,945,902	2330.29	144,056			43,429		209,010			(54,152)		15,282		0001
Purchased Call/Al Powered US Equity Index/AIP200NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2025	05/05/2027	2	2,974,317	2330.18	105,775			31,408		157,493			(39,588)		11,467		0001
Purchased Call/Al Powered US Equity Index/AIP200NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	04/30/2027	3	4,214,840	2331.69	150,372			43,851		220,255			(56,489)		16,061		0001
Purchased Call/Al Powered US Equity Index/AIP200NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2025	05/14/2027	4	4,154,660	2342.5	148,235			46,024		202,959			(55,543)		16,346		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP2000$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/30/2025	.06/01/2027	1	1,834,980	2342.13	65,692			21,928		90,901			(24,500)		7,502		0001
Purchased Call/Al Powered US Equity Index/AIP200MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/25/2025	.04/23/2027	3	3,147,762	2324.29	112,882			31,823		172,453			(42,393)		11,795		0001
Purchased Call/Al Powered US Equity Index/AIP2000$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/19/2025	.05/19/2027	3	2,759,694	2345.29	97,719			30,909		132,606			(36,587)		10,977		0001
Purchased Call/Al Powered US Equity Index/AIP2000$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/05/2025	.06/04/2027	4	2,700,195	2344.29	97,242			33,021		132,026			(36,448)		11,106		0001
Purchased Call/Al Powered US Equity Index/AIP2000$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/27/2025	.06/25/2027	3	3,582,310	2352.79	129,809			47,904		167,426			(48,752)		15,348		0001
Purchased Call/Al Powered US Equity Index/AIP2000$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/03/2025	.06/03/2027	3	2,368,208	2347.4	84,180			28,377		113,238			(31,517)		9,721		0001
Purchased Call/Al Powered US Equity Index/AIP2000$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/06/2025	.06/04/2027	3	2,885,261	2347.03	102,571			34,713		138,409			(38,380)		11,867		0001
Purchased Call/Al Powered US Equity Index/AIP200PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/18/2025	.06/17/2027	3	1,888,981	2344.62	67,518			24,102		92,906			(25,270)		7,971		0001
Purchased Call/Al Powered US Equity Index/AIP200PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/25/2025	.06/17/2027	4	5,831,252	2343.65	209,046			74,928		288,699			(78,620)		24,608		0001
Purchased Call/Al Powered US Equity Index/AIP200NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/01/2025	.04/30/2027	3	3,453,950	2327.16	125,520			36,556		186,220			(47,045)		13,162		0001
Purchased Call/Al Powered US Equity Index/AIP200PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/06/2025	.06/08/2027	2	1,988,817	2347.86	71,154			24,436		95,105			(26,542)		8,246		0001
Purchased Call/Al Powered US Equity Index/AIP2000$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/22/2025	.05/20/2027	4	1,946,436	2344.01	68,403			21,727		94,443			(25,599)		7,759		0001
Purchased Call/Al Powered US Equity Index/AIP200MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/25/2025	.04/26/2027	2	3,008,973	2324.29	108,054			30,768		165,099			(40,359)		11,357		0001
Purchased Call/Al Powered US Equity Index/AIP200MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/11/2025	.04/13/2027	1	1,428,314	2308.16	51,276			13,664		91,554			(19,124)		5,220		0001
Purchased Call/Al Powered US Equity Index/AIP2000$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/28/2025	.05/28/2027	3	1,423,512	2340.44	51,000			16,781		71,171			(19,088)		5,772		0001
Purchased Call/Al Powered US Equity Index/AIP2000$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/23/2025	.05/24/2027	2	2,860,995	2335.54	102,215			33,089		147,590			(38,181)		11,503		0001
Purchased Call/Al Powered US Equity Index/AIP200MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/22/2025	.04/21/2027	4	2,339,477	2300.89	87,191			24,225		149,308			(32,646)		8,723		0001
Purchased Call/Al Powered US Equity Index/AIP2000$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/27/2025	.06/25/2027	2	4,252,975	2353.81	151,961			55,996		197,368			(56,940)		18,221		0001
Purchased Call/Al Powered US Equity Index/AIP200PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/06/2025	.06/04/2027	2	3,001,234	2347.86	106,389			36,172		143,138			(39,972)		12,344		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2025	04/15/2027	2	3,035,934	2310.36	107,877			29,058		181,928			(40,362)		11,152		0001
Purchased Call/Al Powered US Equity Index/AIP200LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/02/2027	4	5,383,433	2315.56	184,172			46,506		309,924			(69,004)		19,111		0001
Purchased Call/Al Powered US Equity Index/AIP200PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2025	06/10/2027	3	2,591,573	2346.13	93,058			32,238		125,590			(34,826)		10,788		0001
Purchased Call/Al Powered US Equity Index/AIP200PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/11/2027	3	4,005,191	2348.22	142,801			49,851		191,428			(53,510)		16,706		0001
Purchased Call/Al Powered US Equity Index/AIP200NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/12/2027	3	2,811,729	2339.23	101,374			31,101		140,381			(37,970)		11,013		0001
Purchased Call/Al Powered US Equity Index/AIP2000ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2025	06/02/2027	2	2,857,295	2344	103,621			34,766		139,813			(38,792)		11,705		0001
Purchased Call/Al Powered US Equity Index/AIP200LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/02/2027	3	2,564,519	2283.6	91,587			23,161		181,109			(34,391)		9,104		0001
Purchased Call/Al Powered US Equity Index/AIP200MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2025	04/09/2027	2	3,668,264	2318.25	127,918			33,426		208,009			(47,857)		13,268		0001
Purchased Call/Al Powered US Equity Index/AIP200NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2025	04/30/2027	2	2,502,294	2326.28	90,132			26,138		135,724			(33,713)		9,535		0001
Purchased Call/Al Powered US Equity Index/AIP2000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/17/2027	1	1,696,803	2344.83	60,576			18,998		81,693			(22,623)		6,720		0001
Purchased Call/Al Powered US Equity Index/AIP200MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2025	04/08/2027	3	1,939,511	2277.52	78,178			20,319		142,176			(29,263)		6,997		0001
Purchased Call/Al Powered US Equity Index/AIP200PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/25/2027	2	2,667,086	2349.6	96,078			35,275		127,423			(35,943)		11,427		0001
Purchased Call/Al Powered US Equity Index/AIP200LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2025	04/01/2027	2	2,115,055	2341.57	77,271			19,335		101,062			(28,924)		7,488		0001
Purchased Call/Al Powered US Equity Index/AIP200NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2025	05/07/2027	3	3,319,805	2329.35	119,545			35,844		176,982			(44,732)		12,858		0001
Purchased Call/Al Powered US Equity Index/AIP2000SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/21/2027	4	3,445,380	2335.54	125,224			40,387		177,430			(47,266)		13,764		0001
Purchased Call/Al Powered US Equity Index/AIP200NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2025	04/28/2027	4	3,763,886	2325.13	136,004			39,089		205,550			(50,919)		14,275		0001
Purchased Call/Al Powered US Equity Index/AIP200NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2025	04/29/2027	2	1,833,055	2326.83	65,756			18,977		99,000			(24,602)		6,969		0001
Purchased Call/Al Powered US Equity Index/AIP200PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2025	06/16/2027	4	3,888,511	2349.35	135,927			48,311		185,008			(50,913)		16,378		0001
Purchased Call/Al Powered US Equity Index/AIP200LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2025	04/02/2027	3	4,505,144	2347.67	154,842			38,948		205,673			(57,920)		15,993		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/22/2025	.04/22/2027	2	1,928,120	2309.23	70,563			19,693		116,715			(26,411)		7,207		0001
Purchased Call/Al Powered US Equity Index/AIP200PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/06/2025	.06/07/2027	1	1,953,745	2347.86	69,944			23,956		93,366			(26,121)		8,085		0001
Purchased Call/Al Powered US Equity Index/AIP200MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/15/2025	.04/14/2027	3	2,799,267	2309.17	100,337			26,903		168,995			(37,561)		10,256		0001
Purchased Call/Al Powered US Equity Index/AIP200MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/17/2025	.04/20/2027	1	1,712,995	2307.69	61,497			16,956		104,652			(22,904)		6,372		0001
Purchased Call/Al Powered US Equity Index/AIP200NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/15/2025	.05/14/2027	2	2,664,542	2340.91	95,324			29,497		131,636			(35,663)		10,483		0001
Purchased Call/Al Powered US Equity Index/AIP200QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/16/2025	.05/18/2027	1	1,088,589	2344.83	38,971			12,259		55,892			(14,534)		4,321		0001
Purchased Call/Al Powered US Equity Index/AIP200PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/10/2025	.06/09/2027	3	2,773,020	2345.94	99,043			34,174		134,475			(37,068)		11,521		0001
Purchased Call/Al Powered US Equity Index/AIP200PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/13/2025	.06/11/2027	3	2,462,636	2348.38	87,831			30,574		117,571			(32,865)		10,272		0001
Purchased Call/Al Powered US Equity Index/AIP200QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/02/2025	.05/28/2027	2	5,360,153	2342.13	191,660			63,284		264,872			(71,922)		21,732		0001
Purchased Call/Al Powered US Equity Index/AIP200NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/07/2025	.05/06/2027	3	2,399,210	2328.19	86,346			25,783		128,852			(32,345)		9,271		0001
Purchased Call/Al Powered US Equity Index/AIP200QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/22/2025	.05/21/2027	3	2,981,052	2338.13	106,299			33,927		150,805			(39,769)		11,909		0001
Purchased Call/Al Powered US Equity Index/AIP200PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/13/2025	.06/15/2027	1	3,529,203	2345.29	126,345			44,603		172,567			(47,121)		14,836		0001
Purchased Call/Al Powered US Equity Index/AIP200NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/21/2025	.05/10/2027	2	2,463,084	2330.29	88,270			26,844		130,679			(32,982)		9,605		0001
Purchased Call/Al Powered US Equity Index/AIP200QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/27/2025	.06/29/2027	1	1,627,810	2352.79	58,438			21,754		81,141			(21,795)		7,026		0001
Purchased Call/Al Powered US Equity Index/AIP200LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/04/2025	.04/05/2027	1	2,428,847	2283.6	87,196			22,309		171,642			(32,564)		8,692		0001
Purchased Call/Al Powered US Equity Index/AIP200MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/16/2025	.04/16/2027	2	3,437,264	2306.82	123,342			33,427		210,862			(46,149)		12,658		0001
Purchased Call/Al Powered US Equity Index/AIP200NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/09/2025	.05/11/2027	1	1,598,404	2330.29	57,223			17,450		84,850			(21,341)		6,247		0001
Purchased Call/Al Powered US Equity Index/AIP200LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/04/2025	.04/06/2027	1	1,545,404	2283.6	55,480			14,251		109,235			(20,691)		5,546		0001
Purchased Call/Al Powered US Equity Index/AIP200MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/17/2025	.04/19/2027	1	3,724,477	2307.69	133,709			36,733		227,454			(49,867)		13,819		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/28/2027	2	2,993,816	2341.66	107,035			35,313		148,424			(40,115)		12,138		0001
Purchased Call/Al Powered US Equity Index/AIP200SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/21/2027	3	3,434,038	2337.66	123,573			39,841		174,284			(46,582)		13,718		0001
Purchased Call/Al Powered US Equity Index/AIP200PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2025	06/11/2027	3	3,509,332	2345.29	126,351			44,189		171,164			(47,471)		14,637		0001
Purchased Call/Al Powered US Equity Index/AIP200SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2025	05/27/2027	4	2,800,232	2342.29	99,213			32,490		138,135			(37,156)		11,330		0001
Purchased Call/Al Powered US Equity Index/AIP200PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/21/2027	1	2,515,975	2343.65	90,072			32,584		132,340			(33,638)		10,699		0001
Purchased Call/Al Powered US Equity Index/AIP200PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/14/2027	1	2,114,590	2345.29	75,702			26,657		103,332			(28,272)		8,872		0001
Purchased Call/Al Powered US Equity Index/AIP200S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2025	06/30/2027	4	5,515,387	2359.46	197,542			73,920		263,404			(73,970)		23,850		0001
Purchased Call/Al Powered US Equity Index/AIP200MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/12/2027	1	3,717,735	2308.16	133,095			35,333		225,756			(49,706)		13,552		0001
Purchased Call/Al Powered US Equity Index/AIP200NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/03/2027	1	2,232,982	2331.69	80,164			23,597		116,885			(29,938)		8,569		0001
Purchased Call/Al Powered US Equity Index/AIP200SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/26/2027	1	1,245,211	2335.54	44,579			14,513		68,263			(16,603)		5,028		0001
Purchased Call/Al Powered US Equity Index/AIP200MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/27/2027	1	2,401,380	2324.29	86,210			24,631		131,826			(32,152)		9,086		0001
Purchased Call/Al Powered US Equity Index/AIP200NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/04/2027	1	1,207,929	2331.69	43,485			12,843		67,173			(16,218)		4,646		0001
Purchased Call/Al Powered US Equity Index/AIP200SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/25/2027	1	1,793,446	2335.54	64,026			20,784		92,571			(23,879)		7,226		0001
Purchased Call/Al Powered US Equity Index/AIP200SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/02/2027	3	3,341,371	2360.1	121,642			45,998		149,132			(45,520)		14,502		0001
Purchased Call/Al Powered US Equity Index/AIP200S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2025	07/01/2027	4	3,171,945	2357.37	115,879			43,626		153,693			(43,406)		13,741		0001
Purchased Call/Al Powered US Equity Index/AIP200SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/19/2027	4	2,484,029	2382.1	88,730			39,309		98,606			(33,217)		11,684		0001
Purchased Call/Al Powered US Equity Index/AIP200SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2025	07/02/2027	3	8,219,760	2363.48	296,131			112,105		358,217			(111,022)		35,674		0001
Purchased Call/Al Powered US Equity Index/AIP200RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2025	07/21/2027	5	3,724,544	2366.29	134,718			54,306		172,479			(50,456)		16,714		0001
Purchased Call/Al Powered US Equity Index/AIP200S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2025	08/05/2027	3	1,833,120	2361.79	68,021			28,817		82,835			(25,466)		8,433		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/19/2027	1	2,250,045	2364.34	81,227			32,513		98,714			(30,335)		10,063		0001
Purchased Call/Al Powered US Equity Index/AIP200S9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2025	08/18/2027	4	3,770,946	2387.02	133,542			58,954		155,735			(50,001)		17,709		0001
Purchased Call/Al Powered US Equity Index/AIP200S83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/06/2027	3	1,509,784	2368.67	54,682			23,272		69,688			(20,471)		6,957		0001
Purchased Call/Al Powered US Equity Index/AIP200QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/09/2027	4	4,005,782	2361.55	144,537			56,136		189,759			(54,282)		17,605		0001
Purchased Call/Al Powered US Equity Index/AIP200S8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2025	08/11/2027	4	2,673,187	2369.98	100,830			43,531		114,723			(37,741)		12,417		0001
Purchased Call/Al Powered US Equity Index/AIP200RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/22/2027	4	2,410,054	2365.43	88,954			36,047		112,332			(33,377)		10,833		0001
Purchased Call/Al Powered US Equity Index/AIP200S89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2025	08/06/2027	3	4,306,931	2372.64	155,281			66,305		180,783			(58,309)		19,846		0001
Purchased Call/Al Powered US Equity Index/AIP200TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2025	09/09/2027	3	1,911,205	2400.17	70,967			33,481		67,974			(26,565)		9,277		0001
Purchased Call/Al Powered US Equity Index/AIP200RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2025	08/04/2027	4	3,158,059	2367.97	112,189			47,375		146,161			(42,008)		14,505		0001
Purchased Call/Al Powered US Equity Index/AIP200USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2025	09/24/2027	4	1,215,241	2418.39	43,799			21,575		42,051			(16,395)		6,026		0001
Purchased Call/Al Powered US Equity Index/AIP200USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/24/2027	3	4,298,827	2410.35	158,197			78,152		144,148			(59,273)		21,317		0001
Purchased Call/Al Powered US Equity Index/AIP200TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2025	08/25/2027	3	3,076,488	2385.56	112,994			50,955		119,786			(42,295)		14,604		0001
Purchased Call/Al Powered US Equity Index/AIP200SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2025	08/13/2027	3	4,557,694	2387.82	164,964			71,935		186,490			(61,813)		21,237		0001
Purchased Call/Al Powered US Equity Index/AIP200SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/17/2027	2	1,822,164	2388.11	65,973			29,006		74,610			(24,610)		8,544		0001
Purchased Call/Al Powered US Equity Index/AIP200TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/31/2027	3	2,167,615	2389.74	78,351			36,025		82,367			(29,270)		10,383		0001
Purchased Call/Al Powered US Equity Index/AIP200US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2025	09/10/2027	2	3,396,553	2411.68	124,597			59,228		121,256			(46,789)		16,511		0001
Purchased Call/Al Powered US Equity Index/AIP200TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/27/2027	2	2,769,315	2389.74	99,184			45,283		104,866			(37,233)		13,186		0001
Purchased Call/Al Powered US Equity Index/AIP200USQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/24/2027	3	3,844,529	2418.94	140,110			69,325		121,087			(52,637)		19,064		0001
Purchased Call/Al Powered US Equity Index/AIP200USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2025	09/30/2027	3	1,708,977	2428.23	63,045			31,548		50,570			(23,592)		8,545		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/29/2027	3	4,199,337	2421.61	155,136			77,457		142,822			(58,086)		20,968		0001
Purchased Call/Al Powered US Equity Index/AIP200QSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/07/2027	3	3,053,746	2360.43	109,836			42,141		145,467			(41,118)		13,373		0001
Purchased Call/Al Powered US Equity Index/AIP200TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/03/2027	3	2,371,571	2385.09	88,728			41,179		93,338			(33,215)		11,411		0001
Purchased Call/Al Powered US Equity Index/AIP200USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/20/2027	1	1,570,564	2427.62	57,169			27,837		46,156			(21,350)		7,744		0001
Purchased Call/Al Powered US Equity Index/AIP200TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/30/2027	2	1,997,380	2389.74	72,449			33,233		81,795			(27,062)		9,553		0001
Purchased Call/Al Powered US Equity Index/AIP200QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/15/2027	3	2,864,561	2358.26	104,452			41,225		139,199			(39,101)		12,723		0001
Purchased Call/Al Powered US Equity Index/AIP200RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2025	07/30/2027	3	3,485,641	2372.68	123,035			51,169		155,903			(46,052)		15,879		0001
Purchased Call/Al Powered US Equity Index/AIP200RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2025	07/30/2027	3	2,159,789	2350.73	80,387			33,558		104,681			(30,197)		9,839		0001
Purchased Call/Al Powered US Equity Index/AIP200TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2025	08/27/2027	3	2,015,900	.2392	73,945			33,632		75,116			(27,678)		9,599		0001
Purchased Call/Al Powered US Equity Index/AIP200SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2025	08/12/2027	3	2,105,725	2383.52	77,692			33,662		88,568			(29,083)		9,796		0001
Purchased Call/Al Powered US Equity Index/AIP200QSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2025	07/16/2027	4	3,165,612	2360.82	115,846			45,954		151,438			(43,372)		14,084		0001
Purchased Call/Al Powered US Equity Index/AIP200RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/27/2027	1	2,559,298	2376.46	92,391			37,946		111,272			(34,457)		11,601		0001
Purchased Call/Al Powered US Equity Index/AIP200TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2025	09/02/2027	4	3,892,607	2380.6	148,146			68,590		157,911			(55,511)		18,702		0001
Purchased Call/Al Powered US Equity Index/AIP200USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/17/2027	4	4,528,503	2427.62	165,265			80,199		132,622			(62,090)		22,236		0001
Purchased Call/Al Powered US Equity Index/AIP200RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2025	07/29/2027	3	2,738,230	2371.9	98,885			40,908		114,817			(36,998)		12,454		0001
Purchased Call/Al Powered US Equity Index/AIP200US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/16/2027	3	2,075,333	2417.59	75,171			36,163		71,567			(28,127)		10,176		0001
Purchased Call/Al Powered US Equity Index/AIP200RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/23/2027	2	2,821,972	2372.5	103,051			41,963		125,671			(38,620)		12,706		0001
Purchased Call/Al Powered US Equity Index/AIP200SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2025	08/20/2027	2	2,655,492	2376.97	94,963			42,215		109,343			(35,537)		12,510		0001
Purchased Call/Al Powered US Equity Index/AIP200TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2025	09/08/2027	4	3,200,914	2394.14	120,667			56,789		128,255			(45,201)		15,515		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2025	07/30/2027	4	4,449,455	2367.74	156,944			65,423		205,555			(58,825)		20,270		0001
Purchased Call/Al Powered US Equity Index/AIP200SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2025	08/13/2027	3	2,722,626	2388.11	97,950			42,778		111,186			(36,791)		12,686		0001
Purchased Call/Al Powered US Equity Index/AIP200QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2025	07/09/2027	3	2,189,535	2362.13	79,148			30,592		103,325			(29,613)		9,623		0001
Purchased Call/Al Powered US Equity Index/AIP200SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2025	08/20/2027	4	4,113,703	2372.55	152,804			68,111		174,623			(57,264)		19,379		0001
Purchased Call/Al Powered US Equity Index/AIP200TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/20/2027	4	4,295,457	2393.82	153,140			68,373		156,973			(57,510)		20,235		0001
Purchased Call/Al Powered US Equity Index/AIP200RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/16/2027	2	3,830,978	2364.77	138,210			54,915		178,590			(51,769)		17,044		0001
Purchased Call/Al Powered US Equity Index/AIP200QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/09/2027	3	3,266,038	2362.93	117,469			45,555		153,314			(44,018)		14,354		0001
Purchased Call/Al Powered US Equity Index/AIP200QSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2025	07/14/2027	4	2,335,450	2362.49	83,137			32,723		110,312			(31,148)		10,355		0001
Purchased Call/Al Powered US Equity Index/AIP200QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/13/2027	1	1,872,277	2361.55	67,776			26,533		88,886			(25,277)		8,287		0001
Purchased Call/Al Powered US Equity Index/AIP200RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	08/03/2027	2	1,257,866	2350.73	46,455			19,560		64,874			(17,362)		5,768		0001
Purchased Call/Al Powered US Equity Index/AIP200SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/10/2027	1	1,854,174	2372.64	67,307			28,938		83,598			(25,102)		8,599		0001
Purchased Call/Al Powered US Equity Index/AIP200SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/09/2027	3	1,714,573	2372.64	62,513			26,864		77,216			(23,388)		7,939		0001
Purchased Call/Al Powered US Equity Index/AIP200SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/06/2027	3	3,441,631	2367.35	125,455			53,488		149,842			(46,999)		15,859		0001
Purchased Call/Al Powered US Equity Index/AIP200TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/03/2027	2	7,872,830	2391.75	286,109			133,192		295,704			(107,333)		37,880		0001
Purchased Call/Al Powered US Equity Index/AIP200SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/23/2027	3	2,235,142	2393.82	82,576			37,243		88,519			(31,028)		10,578		0001
Purchased Call/Al Powered US Equity Index/AIP200TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	09/01/2027	1	1,748,346	2389.74	63,640			29,285		66,493			(23,702)		8,387		0001
Purchased Call/Al Powered US Equity Index/AIP200USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/17/2027	3	3,486,576	2420.97	127,834			61,914		117,638			(47,896)		17,120		0001
Purchased Call/Al Powered US Equity Index/AIP200TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2025	08/27/2027	3	3,923,138	2395.94	141,190			64,374		142,108			(52,893)		18,680		0001
Purchased Call/Al Powered US Equity Index/AIP200USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/28/2027	1	1,766,878	2418.94	64,138			31,893		55,885			(23,920)		8,810		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2025	09/15/2027	3	5,884,598	2417.65	213,579			102,475		185,318			(79,940)		28,812		0001
Purchased Call/Al Powered US Equity Index/AIP200US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2025	09/17/2027	5	1,960,436	2414.49	73,921			35,908		63,334			(27,803)		9,626		0001
Purchased Call/Al Powered US Equity Index/AIP200RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2025	07/16/2027	2	3,080,276	2364.34	111,224			44,260		144,001			(41,754)		13,704		0001
Purchased Call/Al Powered US Equity Index/AIP200TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2025	09/10/2027	3	1,279,378	2404.72	48,279			22,891		47,884			(18,079)		6,219		0001
Purchased Call/Al Powered US Equity Index/AIP200RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/26/2027	1	3,189,689	2376.46	115,148			47,199		138,509			(43,003)		14,435		0001
Purchased Call/Al Powered US Equity Index/AIP200RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2025	07/28/2027	4	3,408,956	2376.5	121,423			50,087		148,354			(45,455)		15,478		0001
Purchased Call/Al Powered US Equity Index/AIP200TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/10/2027	3	2,551,459	2414.53	92,269			43,802		89,322			(34,574)		12,403		0001
Purchased Call/Al Powered US Equity Index/AIP200TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2025	09/03/2027	4	2,305,358	2396.32	82,957			38,619		83,818			(31,128)		11,092		0001
Purchased Call/Al Powered US Equity Index/AIP200SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2025	08/13/2027	5	3,376,232	2389.65	121,263			52,795		126,342			(45,410)		15,732		0001
Purchased Call/Al Powered US Equity Index/AIP200USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2025	09/22/2027	5	3,830,701	2432.67	134,037			65,667		108,597			(50,208)		18,942		0001
Purchased Call/Al Powered US Equity Index/AIP200USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2025	09/23/2027	2	3,499,422	2424.31	125,875			61,750		105,795			(47,091)		17,329		0001
Purchased Call/Al Powered US Equity Index/AIP200US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/14/2027	2	1,301,959	2411.68	47,420			22,672		46,622			(17,691)		6,366		0001
Purchased Call/Al Powered US Equity Index/AIP200TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2025	08/26/2027	2	2,682,586	2389.24	97,902			44,274		101,852			(36,637)		12,754		0001
Purchased Call/Al Powered US Equity Index/AIP200TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/07/2027	1	1,109,547	2391.75	40,387			18,918		45,105			(15,063)		5,370		0001
Purchased Call/Al Powered US Equity Index/AIP200RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/20/2027	1	2,081,605	2364.34	75,146			30,141		97,530			(28,026)		9,325		0001
Purchased Call/Al Powered US Equity Index/AIP200USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2025	07/08/2027	2	1,654,949	2359.4	60,165			23,155		79,434			(22,515)		7,260		0001
Purchased Call/Al Powered US Equity Index/AIP200RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2025	07/23/2027	2	3,035,146	2372.1	109,658			44,508		135,524			(41,031)		13,666		0001
Purchased Call/Al Powered US Equity Index/AIP200RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2025	07/23/2027	2	3,458,087	2376.46	124,466			50,738		139,707			(46,738)		15,571		0001
Purchased Call/Al Powered US Equity Index/AIP200RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	08/02/2027	1	1,713,546	2350.73	61,859			25,952		88,296			(23,102)		7,845		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/16/2027	1	2,104,235	2388.11	76,173			33,424		86,048			(28,448)		9,851		0001
Purchased Call/Al Powered US Equity Index/AIP200SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/12/2027	1	2,378,538	2361.55	85,865			33,543		112,799			(32,067)		10,509		0001
Purchased Call/Al Powered US Equity Index/AIP200SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/24/2027	2	1,629,352	2393.82	61,014			27,642		64,615			(22,959)		7,723		0001
Purchased Call/Al Powered US Equity Index/AIP200US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/13/2027	1	2,612,052	2411.68	95,079			45,381		93,394			(35,508)		12,752		0001
Purchased Call/Al Powered US Equity Index/AIP200USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/27/2027	1	2,111,274	2418.94	76,639			38,056		72,898			(28,622)		10,513		0001
Purchased Call/Al Powered US Equity Index/AIP200USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/21/2027	1	2,266,157	2427.62	82,488			40,224		73,248			(30,764)		11,190		0001
Purchased Call/Al Powered US Equity Index/AIP200SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2025	07/06/2027	1	2,915,663	2363.48	105,547			40,305		135,960			(39,310)		12,746		0001
Purchased Call/Al Powered US Equity Index/AIP200ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2025	12/29/2027	4	4,062,904	2437.2	145,954	2,980		92,986		124,020			(55,710)		22,681		0001
Purchased Call/Al Powered US Equity Index/AIP200VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2025	10/07/2027	4	2,449,145	2439.7	91,801			46,895		74,195			(34,401)		12,363		0001
Purchased Call/Al Powered US Equity Index/AIP200VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/05/2027	1	2,692,949	2434.6	99,370			50,367		84,269			(37,060)		13,557		0001
Purchased Call/Al Powered US Equity Index/AIP200VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2025	10/08/2027	6	4,671,973	2448.95	161,004			82,954		132,808			(60,472)		23,614		0001
Purchased Call/Al Powered US Equity Index/AIP200USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2025	10/01/2027	3	3,071,330	2433.06	114,118			57,395		96,811			(42,732)		15,378		0001
Purchased Call/Al Powered US Equity Index/AIP200VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2025	10/08/2027	4	4,384,847	2403.94	168,174			86,568		155,943			(63,178)		22,163		0001
Purchased Call/Al Powered US Equity Index/AIP200VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	10/29/2027	3	1,631,309	2461.4	56,532			30,591		43,632			(21,159)		8,474		0001
Purchased Call/Al Powered US Equity Index/AIP200XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2025	11/12/2027	3	3,948,156	2441.46	141,171			78,996		111,299			(52,811)		20,871		0001
Purchased Call/Al Powered US Equity Index/AIP200VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2025	11/01/2027	2	4,591,756	2445.88	169,002			92,060		137,122			(63,123)		23,944		0001
Purchased Call/Al Powered US Equity Index/AIP200VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2025	11/05/2027	4	3,475,585	2427.7	130,781			72,430		107,389			(49,152)		18,215		0001
Purchased Call/Al Powered US Equity Index/AIP200VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/05/2027	5	5,632,904	2423.82	207,376			114,562		178,918			(77,744)		29,521		0001
Purchased Call/Al Powered US Equity Index/AIP200VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/15/2027	3	3,998,615	2428.61	150,732			78,967		120,006			(56,618)		20,400		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2025	10/13/2027	4	4,459,285	2427.6	163,609			84,839		147,813			(61,252)		22,690		0001
Purchased Call/Al Powered US Equity Index/AIP200WSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2025	11/04/2027	4	2,750,403	2433.08	101,116			55,540		81,673			(37,864)		14,396		0001
Purchased Call/Al Powered US Equity Index/AIP200VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/19/2027	2	1,198,830	2428.61	44,472			23,398		39,703			(16,589)		6,148		0001
Purchased Call/Al Powered US Equity Index/AIP200XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2025	11/11/2027	3	2,520,246	2441.83	92,331			51,517		70,774			(34,543)		13,306		0001
Purchased Call/Al Powered US Equity Index/AIP200WSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2025	11/08/2027	3	3,782,622	2427.7	138,668			77,011		117,239			(51,826)		19,898		0001
Purchased Call/Al Powered US Equity Index/AIP200WSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	11/02/2027	1	1,738,821	2445.88	63,989			34,895		52,015			(23,865)		9,079		0001
Purchased Call/Al Powered US Equity Index/AIP200XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2025	11/19/2027	2	5,269,536	2388.14	196,959			112,514		215,545			(73,787)		28,094		0001
Purchased Call/Al Powered US Equity Index/AIP200XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/12/2027	3	3,807,168	2419.67	137,651			77,415		125,359			(51,670)		20,126		0001
Purchased Call/Al Powered US Equity Index/AIP200YS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2025	12/01/2027	4	4,411,910	2426.89	164,596			96,425		140,713			(61,620)		23,860		0001
Purchased Call/Al Powered US Equity Index/AIP200YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/10/2027	3	1,490,584	2439.16	54,961			32,893		48,552			(20,566)		8,146		0001
Purchased Call/Al Powered US Equity Index/AIP200XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2025	11/24/2027	4	1,013,037	2420.52	37,961			21,964		37,307			(14,237)		5,433		0001
Purchased Call/Al Powered US Equity Index/AIP200XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2025	11/12/2027	5	4,417,039	2419.4	161,287			90,594		145,714			(60,441)		23,350		0001
Purchased Call/Al Powered US Equity Index/AIP200XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2025	11/18/2027	4	2,505,136	2401.7	93,133			52,900		93,700			(34,869)		13,340		0001
Purchased Call/Al Powered US Equity Index/AIP200XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2025	11/24/2027	4	2,836,779	2412.2	108,819			62,809		99,395			(40,763)		15,215		0001
Purchased Call/Al Powered US Equity Index/AIP200YSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2025	12/15/2027	2	4,551,867	2425.37	166,806			100,896		148,646			(62,430)		25,017		0001
Purchased Call/Al Powered US Equity Index/AIP200XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/16/2027	1	1,970,530	2419.67	72,516			40,939		65,130			(27,045)		10,468		0001
Purchased Call/Al Powered US Equity Index/AIP200YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2025	12/02/2027	3	2,381,964	2429.85	88,141			51,730		74,498			(32,978)		12,897		0001
Purchased Call/Al Powered US Equity Index/AIP200YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2025	12/13/2027	2	3,699,141	2428.28	136,038			81,966		118,202			(50,812)		20,284		0001
Purchased Call/Al Powered US Equity Index/AIP200VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2025	10/15/2027	4	5,951,029	2422.15	222,181			116,200		187,213			(83,250)		30,360		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200W$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2025	10/27/2027	7	7,342,163	2460.77	268,858			144,766		197,038			(100,791)		38,044		0001
Purchased Call/Al Powered US Equity Index/AIP200V$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2025	10/06/2027	3	4,328,877	2445.11	156,284			79,504		126,038			(58,500)		21,822		0001
Purchased Call/Al Powered US Equity Index/AIP200W$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2025	10/28/2027	3	2,674,616	2461.47	97,967			52,794		71,371			(36,661)		13,877		0001
Purchased Call/Al Powered US Equity Index/AIP200V$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/04/2027	2	3,412,283	2434.6	125,559			63,565		106,596			(46,897)		17,155		0001
Purchased Call/Al Powered US Equity Index/AIP200W$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	10/29/2027	2	4,927,249	2445.88	181,085			98,328		146,882			(67,972)		25,596		0001
Purchased Call/Al Powered US Equity Index/AIP200W$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2025	11/05/2027	3	1,366,379	2436.87	48,596			26,754		43,645			(18,186)		7,161		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2025	12/23/2027	3	2,488,924	2438.53	91,940			56,740		74,837			(34,412)		13,803		0001
Purchased Call/Al Powered US Equity Index/AIP200X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2025	11/10/2027	4	4,184,109	2439.97	154,363			86,007		118,971			(57,783)		22,064		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2026	12/30/2027	4	1,688,263	2435.22	54,854	6,352		38,405		52,287			(22,856)		9,435		0001
Purchased Call/Al Powered US Equity Index/AIP200XSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2025	11/26/2027	3	4,576,661	2426.18	169,388			98,382		145,977			(63,372)		24,605		0001
Purchased Call/Al Powered US Equity Index/AIP200XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/19/2027	4	4,538,819	2398.48	169,632			97,043		173,560			(63,668)		24,199		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2025	12/03/2027	2	3,031,114	2437.58	110,887			65,573		89,894			(41,623)		16,431		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2025	12/03/2027	4	1,848,448	2432.91	68,768			40,561		56,648			(25,769)		10,020		0001
Purchased Call/Al Powered US Equity Index/AIP200XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/19/2027	3	1,498,911	2405.89	52,167			29,736		59,221			(19,525)		7,991		0001
Purchased Call/Al Powered US Equity Index/AIP200W$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2025	10/29/2027	2	5,552,130	2442.85	204,180			110,684		168,986			(76,468)		28,842		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/30/2027	1	11,959,881	2431.27	441,320			257,639		405,483			(164,591)		64,603		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/10/2027	3	3,836,867	2428.28	140,441			84,415		122,254			(52,725)		20,967		0001
Purchased Call/Al Powered US Equity Index/AIP200V$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	10/08/2027	2	1,708,176	2450.33	62,665			32,090		48,082			(23,447)		8,634		0001
Purchased Call/Al Powered US Equity Index/AIP200W$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2025	10/21/2027	4	2,578,288	2441.94	93,469			49,493		78,197			(34,990)		13,257		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200W$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/25/2027	2	3,392,884	2447.56	125,521			67,170		99,313			(46,887)		17,536		0001
Purchased Call/Al Powered US Equity Index/AIP200VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/12/2027	1	1,082,567	2403.94	39,838			20,604		41,908			(14,858)		5,501		0001
Purchased Call/Al Powered US Equity Index/AIP200W$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/22/2027	3	3,386,185	2447.56	127,270			67,887		98,937			(47,790)		17,434		0001
Purchased Call/Al Powered US Equity Index/AIP200W$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2025	11/03/2027	4	5,423,159	2447.07	190,527			104,292		161,185			(71,324)		28,351		0001
Purchased Call/Al Powered US Equity Index/AIP200V$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2025	10/01/2027	3	3,228,298	2435.23	119,395			60,158		100,229			(44,763)		16,164		0001
Purchased Call/Al Powered US Equity Index/AIP200VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/18/2027	1	3,068,756	2428.61	113,544			59,661		101,472			(42,404)		15,718		0001
Purchased Call/Al Powered US Equity Index/AIP200VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/15/2027	3	1,344,021	2430.33	48,017			25,075		43,856			(17,976)		6,857		0001
Purchased Call/Al Powered US Equity Index/AIP200VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2025	10/20/2027	4	4,407,813	2440.02	162,418			85,802		122,264			(60,832)		22,635		0001
Purchased Call/Al Powered US Equity Index/AIP200W$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/09/2027	1	4,430,229	2427.7	163,475			90,845		137,452			(60,968)		23,333		0001
Purchased Call/Al Powered US Equity Index/AIP200ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2025	12/23/2027	4	6,650,500	2441.51	239,898	2,070		149,980		195,871			(90,913)		36,881		0001
Purchased Call/Al Powered US Equity Index/AIP200YSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2025	12/16/2027	2	1,820,367	2424.05	66,345			40,261		60,034			(24,833)		10,016		0001
Purchased Call/Al Powered US Equity Index/AIP200X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/15/2027	2	3,213,556	2419.67	118,058			66,605		106,115			(44,111)		17,050		0001
Purchased Call/Al Powered US Equity Index/AIP200W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/22/2027	4	7,437,328	2440.07	278,026			148,109		228,858			(104,183)		38,291		0001
Purchased Call/Al Powered US Equity Index/AIP200W$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/26/2027	1	1,957,951	2447.56	72,248			38,705		57,413			(26,945)		10,132		0001
Purchased Call/Al Powered US Equity Index/AIP200YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2025	12/03/2027	4	5,070,222	2434.77	180,392	5,646		110,159		153,369			(69,726)		27,484		0001
Purchased Call/Al Powered US Equity Index/AIP200XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2025	11/17/2027	3	3,525,333	2409.11	127,676			72,302		125,364			(47,778)		18,750		0001
Purchased Call/Al Powered US Equity Index/AIP200ZSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/27/2027	1	3,492,812	2441.51	127,837			79,480		113,758			(47,742)		19,456		0001
Purchased Call/Al Powered US Equity Index/AIP200YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/17/2027	2	3,065,212	2411.35	117,985			71,936		110,127			(44,187)		16,884		0001
Purchased Call/Al Powered US Equity Index/AIP200YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2025	12/10/2027	2	2,869,975	2441.77	104,330			62,611		83,241			(39,078)		15,684		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/26/2027	2	3,133,960	2431.27	115,254			67,109		96,470			(43,291)		16,849		0001
Purchased Call/AI Powered US Equity Index/AIP200YSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2025	11/29/2027	2	3,752,734	2431.27	138,423			80,732		127,050			(51,699)		20,247		0001
Purchased Call/AI Powered US Equity Index/AIP200ZS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/17/2027	4	2,425,000	2428.77	86,990	2,988		55,007		77,522			(33,777)		13,358		0001
Purchased Call/AI Powered US Equity Index/AIP200YSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/06/2027	1	2,281,290	2437.58	84,180			49,906		74,659			(31,438)		12,409		0001
Purchased Call/AI Powered US Equity Index/AIP200YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2025	12/09/2027	4	2,678,231	2431.68	100,301			59,899		83,277			(37,548)		14,619		0001
Purchased Call/AI Powered US Equity Index/AIP200ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/17/2027	6	3,796,810	2418.96	135,265	7,904		87,586		129,695			(53,559)		20,914		0001
Purchased Call/AI Powered US Equity Index/AIP200YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/14/2027	1	2,345,280	2428.28	86,306			52,045		75,011			(32,188)		12,875		0001
Purchased Call/AI Powered US Equity Index/AIP200XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2025	11/22/2027	2	3,252,612	2398.48	120,300			69,006		124,669			(44,934)		17,404		0001
Purchased Call/AI Powered US Equity Index/AIP200YSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2025	12/08/2027	4	2,837,643	2433.65	103,747			61,795		86,948			(38,851)		15,471		0001
Purchased Call/AI Powered US Equity Index/AIP200ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/22/2027	3	3,602,040	2433.89	134,099			82,446		111,714			(50,181)		19,953		0001
Purchased Call/AI Powered US Equity Index/AIP200VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/11/2027	1	2,088,819	2403.94	76,869			39,705		74,489			(28,707)		10,600		0001
Purchased Call/AI Powered US Equity Index/AIP200VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/01/2027	3	3,609,227	2434.6	136,121			68,675		101,925			(51,151)		18,071		0001
Purchased Call/AI Powered US Equity Index/AIP200VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2025	10/14/2027	3	2,436,178	2426.78	90,275			46,918		81,307			(33,785)		12,412		0001
Purchased Call/AI Powered US Equity Index/AIP200WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2025	10/22/2027	3	2,323,496	2435.66	87,093			46,293		73,685			(32,599)		11,962		0001
Purchased Call/AI Powered US Equity Index/AIP200ZS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/21/2027	1	3,459,150	2428.77	127,643			78,199		110,997			(47,604)		19,140		0001
Purchased Call/AI Powered US Equity Index/AIP200YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/07/2027	1	2,602,179	2437.58	96,020			56,979		85,286			(35,811)		14,171		0001
Purchased Call/AI Powered US Equity Index/AIP200XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/23/2027	1	1,179,371	2398.48	43,519			24,987		48,870			(16,230)		6,318		0001
Purchased Call/AI Powered US Equity Index/AIP200ZS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/20/2027	1	2,477,662	2428.77	91,426			55,962		79,429			(34,144)		13,694		0001
Purchased Call/AI Powered US Equity Index/AIP200ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/28/2027	1	3,598,749	2441.51	131,714			81,960		106,530			(49,123)		20,068		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/02/2026	.12/31/2027	4	915,524	2427.21	11,734	22,156		21,355		32,806			(12,610)		5,122		0001
Purchased Call/Al Powered US Equity Index/AIP200ZSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.12/24/2025	.12/23/2027	2	429,801	2441.88	15,496			9,607		13,942			(5,831)		2,383		0001
Purchased Call/Al Powered US Equity Index/AIP3000SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/14/2026	.01/14/2028	3	755,885	2439.28		27,432		17,770		25,497			(9,708)		4,293		0001
Purchased Call/Al Powered US Equity Index/AIP3000SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/16/2026	.01/14/2028	3	1,170,196	2442.2		41,795		27,159		39,766			(14,760)		6,646		0001
Purchased Call/Al Powered US Equity Index/AIP200ZSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/08/2026	.01/07/2028	3	1,410,773	2439.73		51,241		32,663		47,109			(18,642)		7,953		0001
Purchased Call/Al Powered US Equity Index/AIP3000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/09/2026	.01/11/2028	1	2,267,588	2446.67		82,087		52,657		65,699			(29,605)		12,838		0001
Purchased Call/Al Powered US Equity Index/AIP3001SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.02/04/2026	.02/04/2028	4	1,366,574	2427.46		48,768		32,970		50,488			(15,847)		7,933		0001
Purchased Call/Al Powered US Equity Index/AIP3000SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/26/2026	.01/21/2028	3	4,773,008	2437.42		171,831		113,077		148,689			(59,134)		27,311		0001
Purchased Call/Al Powered US Equity Index/AIP3002SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.02/02/2026	.01/27/2028	3	1,648,128	2445.45		59,263		39,347		48,920			(19,943)		9,489		0001
Purchased Call/Al Powered US Equity Index/AIP3000SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/28/2026	.01/28/2028	3	1,292,339	2445.01		46,234		30,916		42,637			(15,356)		7,449		0001
Purchased Call/Al Powered US Equity Index/AIP3001S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.02/02/2026	.01/28/2028	6	4,334,335	2442.73		154,949		103,546		131,157			(51,737)		24,981		0001
Purchased Call/Al Powered US Equity Index/AIP3000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/13/2026	.01/13/2028	3	2,256,426	2445.36		80,859		52,135		66,100			(28,775)		12,802		0001
Purchased Call/Al Powered US Equity Index/AIP3000SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/16/2026	.01/14/2028	4	7,901,529	2441.53		281,789		183,252		237,836			(99,365)		44,879		0001
Purchased Call/Al Powered US Equity Index/AIP3000SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/26/2026	.01/21/2028	3	5,221,205	2437.12		188,739		124,378		162,980			(64,730)		29,875		0001
Purchased Call/Al Powered US Equity Index/AIP3001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.02/03/2026	.02/03/2028	4	2,121,730	2432.67		74,553		50,258		69,007			(24,342)		12,304		0001
Purchased Call/Al Powered US Equity Index/AIP3001SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.02/06/2026	.02/04/2028	7	6,355,961	2410.41		232,013		157,505		238,603			(75,037)		36,897		0001
Purchased Call/Al Powered US Equity Index/AIP3001SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/30/2026	.02/10/2028	5	2,982,736	2439.49		105,696		72,304		93,333			(33,455)		17,420		0001
Purchased Call/Al Powered US Equity Index/AIP3002S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.02/20/2026	.02/18/2028	3	2,365,894	2429.96		85,044		59,109		79,312			(26,053)		13,928		0001
Purchased Call/Al Powered US Equity Index/AIP3002SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/05/2026	.03/02/2028	5	2,255,903	2430.46		78,652		55,996		76,182			(22,708)		13,450		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP3001$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2026	02/09/2028	6	2,788,018	2442.38		98,984		67,560		85,511			(31,484)		16,267		0001
Purchased Call/AI Powered US Equity Index/AIP3001$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2026	02/11/2028	6	2,181,084	2439.55		75,025		51,562		68,283			(23,543)		12,751		0001
Purchased Call/AI Powered US Equity Index/AIP3002$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2026	02/18/2028	4	6,884,362	2433.33		246,933		172,282		225,821			(75,212)		40,529		0001
Purchased Call/AI Powered US Equity Index/AIP3002$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2026	02/25/2028	7	1,738,418	2439.82		58,790		41,578		55,004			(17,299)		10,305		0001
Purchased Call/AI Powered US Equity Index/AIP3002$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2026	02/25/2028	7	5,966,082	2434.55		211,466		149,514		195,312			(62,440)		35,365		0001
Purchased Call/AI Powered US Equity Index/AIP3002$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2026	03/08/2028	2	1,823,029	2406.57		65,884		47,361		71,696			(18,688)		10,932		0001
Purchased Call/AI Powered US Equity Index/AIP3003$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2026	03/17/2028	6	2,944,380	2380.87		103,756		76,347		135,377			(27,655)		17,807		0001
Purchased Call/AI Powered US Equity Index/AIP3004$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2026	03/27/2028	8	3,397,217	2344.88		131,487		98,874		191,178			(32,904)		20,737		0001
Purchased Call/AI Powered US Equity Index/AIP3001$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2026	02/14/2028	2	2,056,583	2424.19		74,489		51,418		71,304			(23,316)		12,059		0001
Purchased Call/AI Powered US Equity Index/AIP3002$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2026	03/03/2028	6	2,122,725	2419.24		76,191		54,372		76,979			(21,888)		12,668		0001
Purchased Call/AI Powered US Equity Index/AIP200Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2026	01/05/2028	3	3,240,056	2436.06		119,367		75,644		100,348			(43,766)		18,226		0001
Purchased Call/AI Powered US Equity Index/AIP200Z$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2026	01/07/2028	2	3,184,855	2439.79		116,005		74,109		96,351			(42,144)		17,954		0001
Purchased Call/AI Powered US Equity Index/AIP3003$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2026	03/10/2028	6	5,038,722	2412.24		173,284		125,698		191,718			(47,754)		30,273		0001
Purchased Call/AI Powered US Equity Index/AIP3003$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2026	03/13/2028	6	5,471,150	2384.98		198,706		144,676		245,162			(54,469)		32,964		0001
Purchased Call/AI Powered US Equity Index/AIP3003$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2026	03/17/2028	5	4,226,004	2382.99		150,532		110,314		191,962			(40,335)		25,558		0001
Purchased Call/AI Powered US Equity Index/AIP3002$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2026	02/23/2028	6	3,666,659	2419.46		136,158		95,524		131,901			(40,724)		21,692		0001
Purchased Call/AI Powered US Equity Index/AIP3002$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2026	03/06/2028	4	3,085,737	2406.57		112,874		81,108		121,195			(31,980)		18,469		0001
Purchased Call/AI Powered US Equity Index/AIP3003$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2026	03/23/2028	7	2,641,485	2374.89		92,687		68,710		126,017			(24,067)		16,065		0001
Purchased Call/AI Powered US Equity Index/AIP200Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2026	12/31/2027	2	5,729,449	2428.55		207,299		130,574		185,817			(77,135)		32,055		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/07/2026	.01/06/2028	3	1,608,740	2443.33		57,810		36,721		52,434			(21,111)		9,059		0001
Purchased Call/AI Powered US Equity Index/AIP3000$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/22/2026	.01/20/2028	3	1,559,459	2416.34		61,453		40,346		60,686			(21,213)		8,914		0001
Purchased Call/AI Powered US Equity Index/AIP3000$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/12/2026	.01/07/2028	3	3,155,724	2446.67		113,897		72,858		91,058			(41,249)		17,790		0001
Purchased Call/AI Powered US Equity Index/AIP3000$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/09/2026	.01/10/2028	1	2,739,592	2446.67		98,899		63,393		79,295			(35,717)		15,494		0001
Purchased Call/AI Powered US Equity Index/AIP3000$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/13/2026	.01/12/2028	4	4,033,051	2447.52		144,702		93,084		116,285			(51,683)		22,858		0001
Purchased Call/AI Powered US Equity Index/AIP3001$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.02/13/2026	.02/15/2028	1	2,418,609	2424.19		87,554		60,457		83,923			(27,390)		14,196		0001
Purchased Call/AI Powered US Equity Index/AIP3001$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/30/2026	.01/28/2028	4	4,671,646	2437.42		168,403		112,622		146,470			(56,108)		26,926		0001
Purchased Call/AI Powered US Equity Index/AIP3001$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.02/13/2026	.02/11/2028	4	4,396,346	2421.97		158,317		108,989		154,233			(49,836)		25,702		0001
Purchased Call/AI Powered US Equity Index/AIP3001$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.02/20/2026	.02/16/2028	5	3,495,039	2424.19		126,765		87,735		121,369			(39,336)		20,535		0001
Purchased Call/AI Powered US Equity Index/AIP3001$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.02/13/2026	.02/04/2028	7	3,951,217	2435.44		141,203		96,130		126,305			(45,344)		22,937		0001
Purchased Call/AI Powered US Equity Index/AIP3001$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.02/18/2026	.02/17/2028	5	2,832,618	2423.54		105,171		73,066		98,853			(32,248)		16,659		0001
Purchased Call/AI Powered US Equity Index/AIP3002$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.02/27/2026	.02/24/2028	6	2,396,844	2429.67		86,512		60,948		80,891			(25,632)		14,194		0001
Purchased Call/AI Powered US Equity Index/AIP3002$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/06/2026	.03/07/2028	1	2,929,043	2406.57		105,738		75,963		115,117			(30,046)		17,547		0001
Purchased Call/AI Powered US Equity Index/AIP3002$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/11/2026	.03/03/2028	6	2,683,162	2421.08		94,487		67,706		96,194			(26,996)		16,013		0001
Purchased Call/AI Powered US Equity Index/AIP3003$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/16/2026	.03/16/2028	6	1,767,061	2394.62		61,302		44,863		74,991			(16,494)		10,677		0001
Purchased Call/AI Powered US Equity Index/AIP3003$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/24/2026	.03/24/2028	7	3,416,869	2372.16		119,930		89,080		165,599			(30,973)		20,799		0001
Purchased Call/AI Powered US Equity Index/AIP3003$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/16/2026	.03/10/2028	5	3,269,609	2392.09		118,186		85,862		140,335			(32,568)		19,644		0001
Purchased Call/AI Powered US Equity Index/AIP3003$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/27/2026	.03/24/2028	5	4,742,414	2380.78		165,300		122,714		218,957			(42,727)		28,868		0001
Purchased Call/AI Powered US Equity Index/AIP3003$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/11/2026	.03/10/2028	4	2,069,387	2413.36		73,625		53,162		78,202			(20,520)		12,433		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3003$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2026	03/09/2028	6	3,537,608	2415.15		125,032		90,205		132,137			(34,920)		21,234		0001
Purchased Call/Al Powered US Equity Index/AIP3004$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2026	03/31/2028	4	2,557,954	2365.61		92,654		69,566		128,964			(23,157)		15,671		0001
Purchased Call/Al Powered US Equity Index/AIP3004$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2026	03/30/2028	5	2,118,308	2339.73		84,260		63,224		122,608			(21,107)		12,966		0001
Purchased Call/Al Powered US Equity Index/AIP3000$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2026	01/26/2028	3	4,824,998	.2442		174,252		115,405		146,444			(58,928)		27,752		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2026	01/04/2028	1	3,621,885	2428.55		131,112		82,846		117,892			(48,540)		20,352		0001
Purchased Call/Al Powered US Equity Index/AIP3000$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2026	01/19/2028	2	1,484,792	2441.53		53,435		34,869		49,543			(18,724)		8,478		0001
Purchased Call/Al Powered US Equity Index/AIP3001$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2026	02/02/2028	5	3,391,304	2442.53		118,712		80,236		103,241			(38,541)		19,647		0001
Purchased Call/Al Powered US Equity Index/AIP3002$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2026	02/18/2028	4	4,423,242	2426.35		160,142		111,588		151,744			(48,933)		26,040		0001
Purchased Call/Al Powered US Equity Index/AIP3002$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2026	03/01/2028	1	2,240,647	2429.74		81,111		57,523		75,951			(23,791)		13,346		0001
Purchased Call/Al Powered US Equity Index/AIP3002$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2026	02/25/2028	3	3,481,904	2429.74		125,624		88,877		117,556			(36,993)		20,639		0001
Purchased Call/Al Powered US Equity Index/AIP3003$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2026	03/20/2028	7	2,430,872	2363.84		88,790		65,637		123,146			(23,333)		14,743		0001
Purchased Call/Al Powered US Equity Index/AIP3002$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2026	03/03/2028	6	6,451,979	.2427		223,020		159,398		222,884			(63,915)		38,505		0001
Purchased Call/Al Powered US Equity Index/AIP3003$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2026	03/24/2028	7	3,637,755	2362.96		127,256		94,897		185,507			(32,671)		22,144		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2026	01/03/2028	1	2,892,398	2428.55		104,416		65,924		94,061			(38,709)		16,235		0001
Purchased Call/Al Powered US Equity Index/AIP3000$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2026	01/18/2028	1	3,188,520	2441.53		115,106		75,048		96,344			(40,413)		18,187		0001
Purchased Call/Al Powered US Equity Index/AIP3000$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2026	01/25/2028	1	2,169,315	2437.12		78,312		51,742		67,965			(26,746)		12,464		0001
Purchased Call/Al Powered US Equity Index/AIP3003$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2026	03/28/2028	1	2,723,758	2344.88		97,511		72,865		153,337			(24,910)		16,641		0001
Purchased Call/Al Powered US Equity Index/AIP3002$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2026	02/28/2028	1	1,873,930	2429.74		67,836		48,055		63,419			(19,952)		11,140		0001
Purchased Call/Al Powered US Equity Index/AIP3003$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2026	03/22/2028	1	2,327,681	2363.84		83,797		61,842		118,023			(22,178)		14,143		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3003$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2026	03/17/2028	5	2,443,928	2399.88		84,818		62,081		100,612			(22,801)		14,780		0001
Purchased Call/Al Powered US Equity Index/AIP3003$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2026	03/21/2028	1	4,095,466	2363.84		147,027		108,453		207,562			(38,966)		24,861		0001
Purchased Call/Al Powered US Equity Index/AIP3001$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2026	02/11/2028	2	2,402,920	2424.19		86,670		59,711		83,115			(27,210)		14,048		0001
Purchased Call/Al Powered US Equity Index/AIP3001$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2026	01/31/2028	1	2,727,174	2437.42		98,451		65,950		85,737			(32,727)		15,767		0001
Purchased Call/Al Powered US Equity Index/AIP3001$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2026	02/08/2028	1	1,898,513	2435.44		68,726		46,730		60,902			(22,158)		11,066		0001
Purchased Call/Al Powered US Equity Index/AIP3002$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2026	02/22/2028	1	1,240,566	2433.33		44,909		31,399		44,902			(13,620)		7,332		0001
Purchased Call/Al Powered US Equity Index/AIP3000$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2026	01/24/2028	1	3,503,749	2437.12		126,135		83,280		109,671			(43,138)		20,111		0001
Purchased Call/Al Powered US Equity Index/AIP3000$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2026	01/21/2028	2	1,725,752	2430.63		63,122		41,432		56,246			(21,766)		9,875		0001
Purchased Call/Al Powered US Equity Index/AIP3003$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2026	03/14/2028	1	3,827,856	2384.98		137,803		100,323		171,618			(37,839)		23,085		0001
Purchased Call/Al Powered US Equity Index/AIP3003$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2026	03/15/2028	1	2,452,924	2384.98		88,305		64,321		110,036			(24,215)		14,807		0001
Purchased Call/Al Powered US Equity Index/AIP3001$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2026	02/07/2028	2	3,778,999	2435.44		136,537		92,826		121,121			(44,029)		22,004		0001
Purchased Call/Al Powered US Equity Index/AIP3001$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2026	02/01/2028	1	2,172,492	2437.42		78,427		52,572		68,362			(26,035)		12,573		0001
Purchased Call/Al Powered US Equity Index/AIP3002$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2026	02/29/2028	1	2,633,384	2429.74		95,329		67,568		89,193			(27,999)		15,671		0001
Purchased Call/Al Powered US Equity Index/AIP3004$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2026	03/29/2028	1	1,425,286	2344.88		51,025		38,146		85,023			(13,017)		8,716		0001
Purchased Call/Al Powered US Equity Index/AIP3005$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2026	04/28/2028	4	3,151,680	2426.96		114,684		90,578		113,483			(24,226)		19,796		0001
Purchased Call/Al Powered US Equity Index/AIP3005$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2026	05/04/2028	6	1,534,811	2435.25		58,296		46,658		52,793			(11,707)		9,690		0001
Purchased Call/Al Powered US Equity Index/AIP3006$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2026	05/18/2028	4	2,861,874	2453.37		101,476		82,938		89,050			(18,626)		18,285		0001
Purchased Call/Al Powered US Equity Index/AIP3006$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/25/2028	1	1,463,343	2464.03		52,827		43,624		42,860			(9,428)		9,404		0001
Purchased Call/Al Powered US Equity Index/AIP3007$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2026	05/26/2028	4	5,380,914	2473.58		194,144		161,558		148,529			(33,184)		34,610		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP3005$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2026	04/24/2028	4	3,385,650	2429.96		122,765		96,481		119,385			(26,579)		21,192		0001
Purchased Call/AI Powered US Equity Index/AIP3007$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2026	05/26/2028	4	3,388,871	2468.34		124,040		103,011		96,691			(21,263)		21,797		0001
Purchased Call/AI Powered US Equity Index/AIP3006$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2026	05/12/2028	4	3,078,377	2454.96		112,281		90,805		94,386			(21,576)		19,569		0001
Purchased Call/AI Powered US Equity Index/AIP3007$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2026	05/31/2028	2	3,409,516	2474.85		123,163		102,736		93,775			(20,820)		22,020		0001
Purchased Call/AI Powered US Equity Index/AIP3006$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2026	05/05/2028	4	2,473,084	2451.98		90,058		72,322		76,809			(17,997)		15,628		0001
Purchased Call/AI Powered US Equity Index/AIP3007$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2026	05/26/2028	3	3,410,886	2470.9		122,367		101,303		95,761			(21,185)		21,939		0001
Purchased Call/AI Powered US Equity Index/AIP3004$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2026	04/06/2028	4	1,558,581	2376.42		57,613		43,756		74,231			(13,904)		9,601		0001
Purchased Call/AI Powered US Equity Index/AIP3004$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2026	04/07/2028	3	2,872,518	2376.75		109,047		82,961		136,626			(26,190)		17,711		0001
Purchased Call/AI Powered US Equity Index/AIP3004$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2026	04/07/2028	3	3,624,979	2394.19		131,866		100,404		156,197			(31,591)		22,350		0001
Purchased Call/AI Powered US Equity Index/AIP3005$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2026	04/17/2028	4	3,672,623	2428.61		132,778		103,058		129,915			(30,042)		22,847		0001
Purchased Call/AI Powered US Equity Index/AIP3004$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2026	04/13/2028	5	3,000,244	2403.77		114,861		88,438		122,728			(26,520)		18,598		0001
Purchased Call/AI Powered US Equity Index/AIP3004$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2026	04/13/2028	4	5,718,848	2418.15		209,159		161,315		214,874			(48,099)		35,450		0001
Purchased Call/AI Powered US Equity Index/AIP3005$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2026	04/18/2028	1	2,565,177	2428.61		93,116		72,267		90,805			(21,116)		15,972		0001
Purchased Call/AI Powered US Equity Index/AIP3007$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2026	06/09/2028	3	4,104,959	2457.84		150,949		128,548		126,457			(22,858)		26,707		0001
Purchased Call/AI Powered US Equity Index/AIP3005$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2026	04/19/2028	2	2,941,189	2428.61		106,754		82,903		104,192			(24,140)		18,329		0001
Purchased Call/AI Powered US Equity Index/AIP3005$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2026	04/28/2028	5	3,493,538	2432.79		127,757		101,416		121,442			(26,703)		21,943		0001
Purchased Call/AI Powered US Equity Index/AIP3005$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2026	04/27/2028	4	3,288,974	2430.17		117,568		92,702		116,078			(24,963)		20,640		0001
Purchased Call/AI Powered US Equity Index/AIP3007$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2026	06/08/2028	4	3,245,652	2455.96		116,648		98,675		101,060			(18,090)		21,099		0001
Purchased Call/AI Powered US Equity Index/AIP3007$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2026	06/02/2028	4	2,988,708	2479.01		105,897		88,705		80,205			(17,313)		19,334		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3005$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2026	04/28/2028	3	3,880,771	2424.98		141,550		111,885		141,404			(29,832)		24,375		0001
Purchased Call/Al Powered US Equity Index/AIP3006$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2026	06/15/2028	4	3,781,653	2478.04		133,776		114,445		103,303			(19,480)		24,723		0001
Purchased Call/Al Powered US Equity Index/AIP3008$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2026	06/16/2028	3	4,332,750	2459.91		157,801		135,865		132,526			(22,642)		28,348		0001
Purchased Call/Al Powered US Equity Index/AIP3007$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2026	06/09/2028	3	3,558,598	2441.43		130,375		110,617		121,031			(19,945)		23,152		0001
Purchased Call/Al Powered US Equity Index/AIP3005$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2026	04/21/2028	3	3,070,281	2423.08		112,210		87,498		112,612			(24,814)		19,167		0001
Purchased Call/Al Powered US Equity Index/AIP3004$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2026	04/11/2028	2	3,029,500	2396.09		110,892		85,040		129,411			(26,165)		18,746		0001
Purchased Call/Al Powered US Equity Index/AIP3008$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2026	06/26/2028	3	4,594,833	2454.67		168,821		147,301		146,185			(21,964)		30,303		0001
Purchased Call/Al Powered US Equity Index/AIP3007$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2026	06/01/2028	4	2,392,230	2478.78		86,105		72,012		64,234			(14,179)		15,463		0001
Purchased Call/Al Powered US Equity Index/AIP3008$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2026	06/30/2028	3	3,675,838	2472.95		132,972		116,491		104,982			(16,654)		24,318		0001
Purchased Call/Al Powered US Equity Index/AIP3007$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2026	06/02/2028	3	4,394,256	2473.63		159,004		133,396		122,011			(25,863)		28,427		0001
Purchased Call/Al Powered US Equity Index/AIP3008$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2026	06/23/2028	3	2,572,898	2453.55		92,828		80,423		82,225			(12,517)		16,928		0001
Purchased Call/Al Powered US Equity Index/AIP3007$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2026	05/26/2028	3	3,682,116	2474.85		133,734		111,448		100,820			(22,601)		23,683		0001
Purchased Call/Al Powered US Equity Index/AIP3006$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/22/2028	4	4,801,297	2464.03		175,139		144,620		140,270			(31,035)		30,779		0001
Purchased Call/Al Powered US Equity Index/AIP3007$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2026	06/13/2028	2	3,101,502	2464.96		111,594		95,282		91,752			(16,681)		20,244		0001
Purchased Call/Al Powered US Equity Index/AIP3006$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2026	05/05/2028	3	3,629,831	2456.76		130,753		104,649		109,414			(26,267)		22,937		0001
Purchased Call/Al Powered US Equity Index/AIP3006$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2026	05/19/2028	2	4,323,136	2456.88		156,349		128,216		131,730			(28,432)		27,645		0001
Purchased Call/Al Powered US Equity Index/AIP3006$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2026	05/11/2028	3	2,882,434	2458.81		103,310		83,407		86,205			(19,990)		18,308		0001
Purchased Call/Al Powered US Equity Index/AIP3005$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2026	05/05/2028	2	3,124,691	2443.7		115,672		92,389		102,152			(23,377)		19,745		0001
Purchased Call/Al Powered US Equity Index/AIP3007$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2026	05/30/2028	1	2,063,920	2474.85		74,508		62,124		56,717			(12,621)		13,319		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3006SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/15/2026	.05/12/2028	5	3,928,744	2458.98		142,186		115,199		117,473			(27,165)		24,975		0001
Purchased Call/Al Powered US Equity Index/AIP3007SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/04/2026	.06/02/2028	4	4,479,688	2478.34		154,130		129,765		120,728			(24,855)		28,980		0001
Purchased Call/Al Powered US Equity Index/AIP3008S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/18/2026	.06/20/2028	1	3,654,042	2469.92		131,546		113,476		105,448			(18,664)		23,984		0001
Purchased Call/Al Powered US Equity Index/AIP3008SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/24/2026	.06/23/2028	4	5,686,279	2454.84		204,469		177,430		180,318			(27,368)		37,412		0001
Purchased Call/Al Powered US Equity Index/AIP3006SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/21/2026	.05/19/2028	3	3,487,689	2459.64		126,535		104,222		104,463			(22,832)		22,302		0001
Purchased Call/Al Powered US Equity Index/AIP3008S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/18/2026	.06/16/2028	3	3,919,828	2472.78		136,120		116,867		110,755			(19,647)		25,647		0001
Purchased Call/Al Powered US Equity Index/AIP3008S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/15/2026	.06/12/2028	4	3,380,887	2464.96		124,729		106,449		99,936			(18,596)		22,050		0001
Purchased Call/Al Powered US Equity Index/AIP3004SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/15/2026	.04/13/2028	4	2,679,965	2412.24		98,887		76,150		104,302			(22,825)		16,612		0001
Purchased Call/Al Powered US Equity Index/AIP3005SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/28/2026	.04/21/2028	4	2,581,545	2425.95		93,941		73,636		93,065			(20,559)		16,116		0001
Purchased Call/Al Powered US Equity Index/AIP3004SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/06/2026	.03/31/2028	2	3,467,961	2373.28		126,326		95,416		167,593			(31,157)		21,247		0001
Purchased Call/Al Powered US Equity Index/AIP3004SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/07/2026	.04/13/2028	5	3,533,586	2419.38		129,423		100,205		131,792			(29,561)		21,904		0001
Purchased Call/Al Powered US Equity Index/AIP3004S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/06/2026	.03/31/2028	4	4,461,159	2372.21		163,005		122,713		216,875			(40,434)		27,331		0001
Purchased Call/Al Powered US Equity Index/AIP3006SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/14/2026	.05/12/2028	3	3,230,977	2465.46		114,381		92,975		92,742			(21,762)		20,539		0001
Purchased Call/Al Powered US Equity Index/AIP3005S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/22/2026	.04/20/2028	4	2,394,430	.2428		86,045		66,997		85,196			(19,117)		14,935		0001
Purchased Call/Al Powered US Equity Index/AIP3006SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/15/2026	.05/16/2028	1	3,353,730	2453.37		121,070		98,619		104,187			(22,825)		21,392		0001
Purchased Call/Al Powered US Equity Index/AIP3005SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/01/2026	.05/02/2028	1	2,607,540	2438.34		94,654		75,281		87,890			(19,655)		16,435		0001
Purchased Call/Al Powered US Equity Index/AIP3005SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/04/2026	.05/01/2028	4	4,528,387	2438.34		163,271		129,922		152,521			(33,711)		28,517		0001
Purchased Call/Al Powered US Equity Index/AIP3005SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/27/2026	.04/25/2028	2	4,204,170	2429.96		152,612		119,915		148,353			(33,133)		26,338		0001
Purchased Call/Al Powered US Equity Index/AIP3006SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/15/2026	.05/17/2028	1	2,088,968	2453.37		75,621		61,617		64,948			(14,237)		13,336		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3006SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2026	05/15/2028	4	3,675,408	2453.37		132,251		107,834		114,088			(24,737)		23,424		0001
Purchased Call/Al Powered US Equity Index/AIP3006S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2026	05/08/2028	4	3,618,297	2459.1		130,497		105,094		107,746			(25,680)		22,923		0001
Purchased Call/Al Powered US Equity Index/AIP3008SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2026	06/27/2028	1	2,717,960	2454.67		98,118		85,584		86,537			(12,868)		17,939		0001
Purchased Call/Al Powered US Equity Index/AIP3007SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2026	06/09/2028	4	3,546,662	2457.45		123,648		104,926		109,521			(18,865)		23,075		0001
Purchased Call/Al Powered US Equity Index/AIP3007SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2026	06/05/2028	5	3,828,788	2454.5		137,861		116,318		120,006			(21,911)		24,830		0001
Purchased Call/Al Powered US Equity Index/AIP3008SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2026	06/22/2028	5	4,612,677	.2465		159,926		138,398		137,425			(21,699)		30,324		0001
Purchased Call/Al Powered US Equity Index/AIP3004SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2026	04/07/2028	3	2,538,284	2397.64		92,454		70,683		107,215			(22,005)		15,650		0001
Purchased Call/Al Powered US Equity Index/AIP3004SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	04/04/2028	1	2,427,320	2373.28		88,112		66,597		117,528			(21,757)		14,925		0001
Purchased Call/Al Powered US Equity Index/AIP3005S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2026	04/21/2028	2	3,540,373	2429.91		128,221		100,080		124,611			(28,266)		22,102		0001
Purchased Call/Al Powered US Equity Index/AIP3004SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2026	04/10/2028	3	2,789,926	2396.09		102,380		78,468		119,110			(24,159)		17,248		0001
Purchased Call/Al Powered US Equity Index/AIP3004SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	04/03/2028	2	2,786,409	2373.28		101,400		76,643		134,851			(25,002)		17,118		0001
Purchased Call/Al Powered US Equity Index/AIP3007SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2026	06/06/2028	1	3,053,209	2454.5		109,916		92,703		95,770			(17,568)		19,816		0001
Purchased Call/Al Powered US Equity Index/AIP3008SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2026	06/29/2028	4	3,856,744	2464.32		142,156		124,322		116,026			(17,980)		25,495		0001
Purchased Call/Al Powered US Equity Index/AIP3008SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2026	06/23/2028	5	3,564,819	2453.51		129,731		113,025		113,953			(17,118)		23,454		0001
Purchased Call/Al Powered US Equity Index/AIP3005ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2026	05/03/2028	1	1,959,199	2438.34		71,119		56,583		66,088			(14,748)		12,359		0001
Purchased Call/Al Powered US Equity Index/AIP3007SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/23/2028	1	2,259,312	2464.03		81,335		67,127		66,060			(14,556)		14,496		0001
Purchased Call/Al Powered US Equity Index/AIP3007SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2026	06/07/2028	2	3,285,766	2454.5		118,231		99,805		103,143			(18,802)		21,343		0001
Purchased Call/Al Powered US Equity Index/AIP3006S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2026	05/09/2028	2	1,997,482	2459.1		72,201		58,127		59,531			(14,284)		12,666		0001
Purchased Call/Al Powered US Equity Index/AIP3004SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	04/05/2028	1	2,556,544	2373.28		93,058		70,367		123,844			(22,948)		15,734		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3006SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/24/2028	1	2,031,334	2464.03		73,331		60,538		59,445			(13,106)		13,044		0001
Purchased Call/Al Powered US Equity Index/AIP3008SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2026	06/21/2028	1	2,122,316	2469.92		76,616		66,106		61,297			(10,856)		13,941		0001
Purchased Call/Al Powered US Equity Index/AIP3004SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2026	04/12/2028	1	2,493,606	2396.09		90,767		69,601		106,582			(21,423)		15,443		0001
Purchased Call/Al Powered US Equity Index/AIP3006S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2026	05/10/2028	1	2,442,275	2459.1		88,410		71,189		72,848			(17,489)		15,499		0001
Purchased Call/Al Powered US Equity Index/AIP3006S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2026	05/19/2028	3	3,788,263	2444.44		139,529		114,145		124,607			(25,523)		24,224		0001
Purchased Call/Al Powered US Equity Index/AIP3005SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2026	04/26/2028	1	2,713,196	2429.96		98,489		77,413		95,808			(21,364)		17,012		0001
Purchased Call/Al Powered US Equity Index/AIP3008SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2026	06/28/2028	1	2,238,530	2454.67		80,811		70,502		71,326			(10,584)		14,786		0001
Purchased Call/Al Powered US Equity Index/AIP3008SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2026	06/16/2028	3	3,876,575	2469.92		138,285		119,224		111,498			(19,588)		25,364		0001
Purchased Call/Al Powered US Equity Index/AIP3007SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2026	06/14/2028	1	1,338,687	2464.96		48,327		41,233		44,472			(7,252)		8,745		0001
Purchased Call/Al Powered US Equity Index/AIP3009S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2026	07/17/2028	4	4,053,337	2469.79		149,328		134,612		119,650			(15,165)		27,170		0001
Purchased Call/Al Powered US Equity Index/AIP3009S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2026	07/06/2028	6	3,520,709	2477.49		127,514		112,869		98,270			(14,792)		23,401		0001
Purchased Call/Al Powered US Equity Index/AIP3009SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2026	07/14/2028	3	4,307,700	2475		160,902		144,096		122,903			(17,037)		28,809		0001
Purchased Call/Al Powered US Equity Index/AIP3008SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2026	07/03/2028	1	3,673,117	2470.84		136,273		119,987		106,535			(16,755)		24,357		0001
Purchased Call/Al Powered US Equity Index/AIP3008SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/06/2026	06/30/2028	5	4,816,066	2469.83		178,949		157,129		140,205			(22,123)		31,862		0001
Purchased Call/Al Powered US Equity Index/AIP3009SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2026	07/12/2028	2	2,925,600	2479.77		108,478		96,727		80,928			(12,125)		19,536		0001
Purchased Call/Al Powered US Equity Index/AIP3009S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2026	07/10/2028	6	4,301,498	2479.77		156,439		139,657		118,786			(17,223)		28,679		0001
Purchased Call/Al Powered US Equity Index/AIP3009SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2026	07/11/2028	2	3,292,547	2479.77		121,526		108,378		91,003			(13,565)		21,969		0001
Purchased Call/Al Powered US Equity Index/AIP3009SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2026	07/18/2028	1	2,446,032	2469.79		90,748		81,773		72,261			(9,298)		16,408		0001
Purchased Call/Al Powered US Equity Index/AIP3009SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2026	07/20/2028	4	3,983,024	2467.54		150,613		136,118		119,459			(14,671)		26,760		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP300A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2026	07/31/2028	5	3,415,364	2458.28		129,889		119,621		109,114			(10,650)		23,137		0001
Purchased Call/Al Powered US Equity Index/AIP300A$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2026	07/28/2028	4	4,369,766	2462.69		157,987		144,477		135,725			(13,714)		29,536		0001
Purchased Call/Al Powered US Equity Index/AIP3009$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2026	07/21/2028	4	3,281,129	2474.25		119,673		108,272		94,575			(11,549)		22,061		0001
Purchased Call/Al Powered US Equity Index/AIP300A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2026	08/01/2028	2	2,477,138	2458.28		92,032		84,711		79,197			(7,652)		16,793		0001
Purchased Call/Al Powered US Equity Index/AIP3009$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2026	07/21/2028	5	3,646,838	2455.03		135,467		123,258		117,910			(12,650)		24,520		0001
Purchased Call/Al Powered US Equity Index/AIP300B$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2026	08/21/2028	4	3,605,328	2510.73		133,156		126,439		85,284			(7,164)		24,803		0001
Purchased Call/Al Powered US Equity Index/AIP300B$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2026	08/28/2028	6	4,046,287	2507.42		146,371		140,567		98,333			(6,303)		27,977		0001
Purchased Call/Al Powered US Equity Index/AIP300C$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2026	09/20/2028	1	3,904,642	2455.22		142,910		141,146		131,422			(2,340)		27,439		0001
Purchased Call/Al Powered US Equity Index/AIP300C$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2026	09/15/2028	5	2,065,551	2461.05		74,560		73,617		67,044			(1,223)		14,465		0001
Purchased Call/Al Powered US Equity Index/AIP300C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2026	09/01/2028	5	5,298,943	2504.22		191,885		185,889		131,806			(6,981)		36,744		0001
Purchased Call/Al Powered US Equity Index/AIP300A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2026	08/04/2028	21	4,600,837	2486.97		179,144		168,110		124,158			(11,548)		31,260		0001
Purchased Call/Al Powered US Equity Index/AIP300A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2026	07/28/2028	3	5,143,306	2449.62		195,333		179,000		172,481			(16,748)		34,764		0001
Purchased Call/Al Powered US Equity Index/AIP300C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2026	09/15/2028	4	5,314,934	2452.87		197,414		194,156		180,697			(3,674)		37,220		0001
Purchased Call/Al Powered US Equity Index/AIP300A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2026	08/03/2028	5	3,910,105	2472.54		154,554		142,711		115,051			(12,042)		26,547		0001
Purchased Call/Al Powered US Equity Index/AIP300B$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2026	08/18/2028	4	3,478,692	2499.1		130,941		124,151		88,202			(7,265)		23,880		0001
Purchased Call/Al Powered US Equity Index/AIP300D$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2026	09/25/2028	4	4,028,604	2453.06		145,252		144,930		145,878			(778)		28,408		0001
Purchased Call/Al Powered US Equity Index/AIP300C$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2026	09/01/2028	4	3,364,435	2495.96		120,832		117,255		88,007			(4,008)		23,329		0001
Purchased Call/Al Powered US Equity Index/AIP300A$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2026	08/04/2028	5	5,437,512	2486.13		203,455		188,399		147,487			(15,436)		36,945		0001
Purchased Call/Al Powered US Equity Index/AIP300B$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2026	08/18/2028	5	5,112,455	2506.65		187,633		177,302		123,706			(10,644)		35,095		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP300A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2026	08/11/2028	5	4,261,228	2510.79		161,258		150,801		99,819			(10,790)		29,103		0001
Purchased Call/AI Powered US Equity Index/AIP300D$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2026	09/21/2028	4	3,434,155	2467.31		125,119		123,852		107,987			(1,448)		24,150		0001
Purchased Call/AI Powered US Equity Index/AIP300B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2026	08/14/2028	5	4,198,022	2525.12		152,087		143,026		90,052			(9,550)		28,734		0001
Purchased Call/AI Powered US Equity Index/AIP300B$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2026	08/25/2028	3	4,837,099	2510.84		178,453		170,345		114,770			(8,461)		33,373		0001
Purchased Call/AI Powered US Equity Index/AIP300C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2026	09/08/2028	6	4,460,808	2489.09		159,002		154,694		133,162			(4,526)		31,086		0001
Purchased Call/AI Powered US Equity Index/AIP300B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2026	08/16/2028	1	2,395,210	2525.12		88,862		83,499		51,485			(5,698)		16,418		0001
Purchased Call/AI Powered US Equity Index/AIP300B$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2026	08/24/2028	4	3,511,694	2509.26		129,532		123,305		84,066			(6,388)		24,211		0001
Purchased Call/AI Powered US Equity Index/AIP300D$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2026	09/26/2028	2	4,631,554	2453.06		168,486		168,091		151,515			(1,017)		32,683		0001
Purchased Call/AI Powered US Equity Index/AIP300B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2026	08/18/2028	5	4,407,409	2501.87		164,595		155,270		109,855			(9,544)		30,255		0001
Purchased Call/AI Powered US Equity Index/AIP300C$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2026	09/11/2028	3	3,482,956	2481.97		126,435		123,687		99,849			(3,191)		24,323		0001
Purchased Call/AI Powered US Equity Index/AIP300C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2026	09/19/2028	2	2,557,409	2455.22		94,687		93,563		86,021			(1,459)		17,959		0001
Purchased Call/AI Powered US Equity Index/AIP300B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2026	07/05/2028	1	3,335,655	2470.84		123,753		109,004		96,904			(15,174)		22,154		0001
Purchased Call/AI Powered US Equity Index/AIP3009$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2026	07/21/2028	4	4,849,568	2467.73		176,073		159,581		145,395			(16,790)		32,606		0001
Purchased Call/AI Powered US Equity Index/AIP3009$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2026	07/19/2028	1	2,067,722	2469.79		76,712		69,136		61,134			(7,849)		13,881		0001
Purchased Call/AI Powered US Equity Index/AIP3009$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2026	07/07/2028	3	3,529,355	2470.92		131,976		117,129		102,648			(15,118)		23,477		0001
Purchased Call/AI Powered US Equity Index/AIP3009$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2026	07/14/2028	4	3,842,728	2475.69		140,907		126,807		109,176			(14,564)		25,699		0001
Purchased Call/AI Powered US Equity Index/AIP300A$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2026	07/25/2028	2	3,441,779	2458.22		126,818		115,508		109,524			(11,759)		23,211		0001
Purchased Call/AI Powered US Equity Index/AIP300A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2026	08/07/2028	4	4,703,822	2506.5		174,650		162,480		112,774			(12,713)		32,031		0001
Purchased Call/AI Powered US Equity Index/AIP300A$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2026	08/09/2028	2	3,254,515	2506.5		120,561		112,162		78,173			(8,837)		22,194		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP3009S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2026	07/07/2028	4	4,396,898	2472.54		162,392		143,821		126,622			(18,775)		29,247		0001
Purchased Call/Al Powered US Equity Index/AIP300AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2026	08/11/2028	4	4,283,478	2515.09		159,470		149,083		97,655			(10,646)		29,255		0001
Purchased Call/Al Powered US Equity Index/AIP3009S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2026	07/14/2028	4	5,379,140	2479.32		197,750		177,285		149,465			(20,754)		35,974		0001
Purchased Call/Al Powered US Equity Index/AIP300AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2026	07/24/2028	3	5,002,890	2458.22		185,030		168,553		159,087			(17,028)		33,713		0001
Purchased Call/Al Powered US Equity Index/AIP300CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2026	09/06/2028	1	3,508,175	2495.96		129,452		125,540		92,153			(4,592)		24,413		0001
Purchased Call/Al Powered US Equity Index/AIP300BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2026	08/11/2028	4	3,017,460	2522.57		111,601		104,737		65,594			(7,267)		20,608		0001
Purchased Call/Al Powered US Equity Index/AIP300CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2026	09/13/2028	2	2,108,875	2481.97		77,069		75,415		60,550			(1,951)		14,748		0001
Purchased Call/Al Powered US Equity Index/AIP300BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2026	08/15/2028	2	3,222,920	2525.12		119,411		112,224		69,206			(7,637)		22,076		0001
Purchased Call/Al Powered US Equity Index/AIP300BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2026	08/17/2028	5	3,884,646	2515.38		138,069		130,119		88,916			(8,136)		26,647		0001
Purchased Call/Al Powered US Equity Index/AIP300CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2026	09/18/2028	4	3,894,053	2455.22		147,053		145,372		130,899			(2,063)		27,327		0001
Purchased Call/Al Powered US Equity Index/AIP300CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2026	09/08/2028	4	4,568,935	2478.85		166,775		162,337		133,107			(4,732)		31,839		0001
Purchased Call/Al Powered US Equity Index/AIP300DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2026	09/22/2028	5	3,106,953	2457.04		111,850		111,464		111,449			(821)		21,864		0001
Purchased Call/Al Powered US Equity Index/AIP300CS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2026	09/01/2028	4	2,951,446	2492.99		108,870		104,796		78,603			(4,224)		20,466		0001
Purchased Call/Al Powered US Equity Index/AIP300CS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2026	09/14/2028	5	2,834,988	2473.03		100,614		98,646		85,829			(2,117)		19,839		0001
Purchased Call/Al Powered US Equity Index/AIP300DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2026	09/29/2028	2	5,187,804	2449.44		185,941		185,941		181,360			(148)		36,683		0001
Purchased Call/Al Powered US Equity Index/AIP300BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2026	08/31/2028	6	4,694,447	2500.35		168,996		162,603		119,464			(6,657)		32,529		0001
Purchased Call/Al Powered US Equity Index/AIP300CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2026	09/08/2028	3	1,394,018	2472.08		52,146		50,956		42,254			(1,392)		9,714		0001
Purchased Call/Al Powered US Equity Index/AIP300AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2026	07/26/2028	2	1,702,704	2458.22		63,020		57,405		54,223			(5,833)		11,491		0001
Purchased Call/Al Powered US Equity Index/AIP3009S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2026	07/07/2028	4	4,011,177	2475.81		148,719		132,363		113,219			(16,873)		26,682		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP300A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2026	07/27/2028	5	7,096,950	2459.8		263,531		240,603		224,065			(23,238)		47,933		0001
Purchased Call/Al Powered US Equity Index/AIP300A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2026	08/10/2028	5	4,246,601	2509.18		158,887		148,208		100,394			(10,911)		28,981		0001
Purchased Call/Al Powered US Equity Index/AIP300A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2026	08/04/2028	4	3,443,986	2492.17		126,063		116,498		90,019			(9,732)		23,400		0001
Purchased Call/Al Powered US Equity Index/AIP300A$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2026	08/08/2028	2	2,959,496	2506.5		109,586		101,919		71,019			(8,063)		20,168		0001
Purchased Call/Al Powered US Equity Index/AIP300B$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2026	08/25/2028	4	3,650,576	2508.44		135,816		129,425		87,917			(6,586)		25,187		0001
Purchased Call/Al Powered US Equity Index/AIP300C$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2026	09/01/2028	3	3,849,895	2493.3		144,846		139,830		102,338			(5,457)		26,696		0001
Purchased Call/Al Powered US Equity Index/AIP300B$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2026	08/25/2028	4	3,216,172	2511.17		117,099		112,173		76,153			(5,350)		22,190		0001
Purchased Call/Al Powered US Equity Index/AIP300B$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2026	08/22/2028	1	2,879,824	2510.73		106,553		101,138		68,186			(5,823)		19,826		0001
Purchased Call/Al Powered US Equity Index/AIP300B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2026	08/29/2028	2	3,969,435	2507.42		146,098		140,095		96,553			(6,557)		27,466		0001
Purchased Call/Al Powered US Equity Index/AIP300D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2026	09/22/2028	4	5,304,816	2467.72		190,078		188,422		166,529			(1,947)		37,330		0001
Purchased Call/Al Powered US Equity Index/AIP300C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2026	09/15/2028	4	5,455,239	2461.32		197,215		193,550		176,793			(3,950)		38,203		0001
Purchased Call/Al Powered US Equity Index/AIP300D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2026	09/29/2028	1	2,906,255	2441.78		106,078		106,078		105,988					20,550		0001
Purchased Call/Al Powered US Equity Index/AIP300B$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/06/2026	06/30/2028	3	3,132,357	2470.84		117,428		103,467		90,628			(14,245)		20,723		0001
Purchased Call/Al Powered US Equity Index/AIP300$9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2026	07/13/2028	5	4,696,835	2471.94		175,479		156,875		136,415			(18,801)		31,387		0001
Purchased Call/Al Powered US Equity Index/AIP300B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2026	08/30/2028	1	2,859,862	2507.42		105,815		101,460		69,626			(4,764)		19,802		0001
Purchased Call/Al Powered US Equity Index/AIP300A$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2026	07/28/2028	4	3,062,788	2464.7		112,431		103,433		94,003			(9,403)		20,702		0001
Purchased Call/Al Powered US Equity Index/AIP300D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2026	09/27/2028	1	2,480,676	2453.06		90,545		90,296		84,886			(618)		17,517		0001
Purchased Call/Al Powered US Equity Index/AIP300C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2026	09/12/2028	1	2,939,291	2481.97		107,872		105,501		84,328			(2,800)		20,540		0001
Purchased Call/Al Powered US Equity Index/AIP300D$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2026	09/22/2028	3	4,995,726	2460.2		181,490		180,159		163,695			(1,681)		35,155		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP300CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2026	09/05/2028	1	2,056,293	2495.96		75,877		73,581		53,969			(2,695)		14,299		0001
Purchased Call/Al Powered US Equity Index/AIP300DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2026	09/28/2028	3	4,175,185	2447.28		151,768		151,655		147,630			(285)		29,503		0001
Purchased Call/Al Powered US Equity Index/AIP300ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2026	08/02/2028	1	2,887,915	2458.28		106,853		98,352		92,396			(8,892)		19,593		0001
Purchased Call/Al Powered US Equity Index/AIP300CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2026	09/07/2028	1	2,423,461	2495.96		89,426		86,727		63,713			(3,168)		16,876		0001
Purchased Call/Al Powered US Equity Index/AIP300BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2026	08/23/2028	1	2,906,529	2510.73		107,542		102,083		68,882			(5,869)		20,025		0001
Purchased Call/Nasdaq FC Index/NFC261RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2025	10/02/2026	6	17,371,321	274.86	639,768			1,775					(479,442)		6,429		0001
Purchased Call/Nasdaq FC Index/NFC261RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2026	6	8,676,496	274.15	329,031								(246,765)		2,270		0001
Purchased Call/Nasdaq FC Index/NFC261SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2025	10/08/2026	5	10,665,312	276.76	380,022			7,394					(285,485)		7,895		0001
Purchased Call/Nasdaq FC Index/NFC261SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/13/2025	10/09/2026	3	15,702,366	276.3	534,967			11,895					(400,381)		12,328		0001
Purchased Call/Nasdaq FC Index/NFC261RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	5	27,659,342	273.59	1,057,354			2,940					(794,401)		10,237		0001
Purchased Call/Nasdaq FC Index/NFC261SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/14/2026	3	13,613,798	268.58	533,624			19,155					(399,839)		13,331		0001
Purchased Call/Nasdaq FC Index/NFC261SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2025	10/13/2026	4	18,171,466	269.48	689,035			22,816					(516,192)		17,147		0001
Purchased Call/Nasdaq FC Index/NFC261SSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2025	10/16/2026	5	24,706,621	269.69	963,046			40,151		25			(723,360)		25,864		0001
Purchased Call/Nasdaq FC Index/NFC261SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/28/2025	10/23/2026	5	18,798,699	270.97	740,671			45,197		36			(554,721)		23,595		0001
Purchased Call/Nasdaq FC Index/NFC261TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2025	10/28/2026	3	13,546,760	279.61	486,657			36,287					(364,558)		18,760		0001
Purchased Call/Nasdaq FC Index/NFC261SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/16/2026	5	18,198,154	268.84	713,044			29,674		4			(534,398)		19,051		0001
Purchased Call/Nasdaq FC Index/NFC261TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/03/2025	10/30/2026	5	15,580,305	276.85	581,818			46,840					(436,273)		22,334		0001
Purchased Call/Nasdaq FC Index/NFC261US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/13/2026	4	26,727,545	270.33	1,017,853			121,647		25,983			(764,600)		46,399		0001
Purchased Call/Nasdaq FC Index/NFC261TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2025	11/04/2026	5	12,803,685	274.26	490,410			46,000		334			(367,217)		19,824		0001
Purchased Call/Nasdaq FC Index/NFC261TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/10/2025	11/05/2026	4	5,407,163	275.83	194,878			18,836		43			(145,899)		8,491		0001
Purchased Call/Nasdaq FC Index/NFC261US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2025	11/17/2026	4	14,252,816	268.54	529,637			68,656		26,109			(396,595)		25,843		0001
Purchased Call/Nasdaq FC Index/NFC261TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/10/2025	11/10/2026	5	13,746,581	274.11	518,222			57,303		1,655			(388,428)		23,036		0001
Purchased Call/Nasdaq FC Index/NFC261US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/17/2025	11/13/2026	5	13,713,927	270.25	525,053			62,598		13,668			(393,164)		23,807		0001
Purchased Call/Nasdaq FC Index/NFC261USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/24/2025	11/20/2026	3	24,090,632	266.12	939,703			130,550		86,931			(705,306)		45,025		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261T$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/10/2025	11/06/2026	3	26,827,793	270.54	1,058,964			106,233		13,532			(795,246)		42,708		0001
Purchased Call/Nasdaq FC Index/NFC261U$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2026	2	7,246,603	271	274,083			45,324		11,192			(203,977)		14,812		0001
Purchased Call/Nasdaq FC Index/NFC261V$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2026	3	10,841,406	263.68	476,090			101,851		88,759			(357,148)		25,059		0001
Purchased Call/Nasdaq FC Index/NFC261V$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	12/15/2026	3	12,859,249	267.12	498,924			103,194		61,996			(373,539)		29,339		0001
Purchased Call/Nasdaq FC Index/NFC261S$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2025	10/20/2026	6	13,174,619	271.51	496,963			26,080					(372,616)		15,420		0001
Purchased Call/Nasdaq FC Index/NFC261U$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/27/2026	4	21,028,079	271	805,758			127,598		31,114			(604,454)		41,912		0001
Purchased Call/Nasdaq FC Index/NFC261S$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/09/2026	5	25,700,674	266.03	1,037,832			23,134		65			(780,539)		20,178		0001
Purchased Call/Nasdaq FC Index/NFC261U$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	12/02/2026	4	14,029,942	272.13	529,870			90,566		18,828			(396,538)		29,144		0001
Purchased Call/Nasdaq FC Index/NFC261U$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/25/2026	3	8,859,312	270.09	343,653			52,709		15,345			(258,320)		17,351		0001
Purchased Call/Nasdaq FC Index/NFC261S$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2025	10/06/2026	5	17,267,983	275.5	624,911			8,625					(468,291)		11,070		0001
Purchased Call/Nasdaq FC Index/NFC261U$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	11/25/2026	4	9,814,005	269.15	384,300			58,678		21,111			(288,537)		19,220		0001
Purchased Call/Nasdaq FC Index/NFC261U$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2025	11/20/2026	4	16,380,688	265.39	640,009			88,733		68,153			(479,371)		30,615		0001
Purchased Call/Nasdaq FC Index/NFC261V$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	12/04/2026	5	14,253,801	272.3	541,089			95,994		20,682			(405,023)		30,075		0001
Purchased Call/Nasdaq FC Index/NFC261S$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/15/2026	5	13,451,443	269.35	517,899			20,085					(388,408)		13,634		0001
Purchased Call/Nasdaq FC Index/NFC261V$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/03/2026	5	6,399,710	272.58	242,345			42,295		8,192			(181,768)		13,399		0001
Purchased Call/Nasdaq FC Index/NFC261T$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/11/2026	4	10,625,247	273.7	403,089			45,594		1,950			(301,815)		18,021		0001
Purchased Call/Nasdaq FC Index/NFC261V$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/15/2025	12/11/2026	4	28,858,438	268.06	1,116,554			220,272		115,038			(838,008)		64,086		0001
Purchased Call/Nasdaq FC Index/NFC261U$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/24/2026	3	6,619,660	268.52	259,717			38,832		15,544			(194,710)		12,848		0001
Purchased Call/Nasdaq FC Index/NFC261V$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	12/09/2026	4	10,497,881	273.16	399,299			75,974		14,613			(298,881)		22,987		0001
Purchased Call/Nasdaq FC Index/NFC261W$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2026	3	10,782,318	269.6	418,561			94,851		39,476			(313,511)		25,708		0001
Purchased Call/Nasdaq FC Index/NFC261W$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/30/2025	12/29/2026	4	14,471,475	269.21	538,621	2,369		132,908		61,796			(405,003)		35,930		0001
Purchased Call/Nasdaq FC Index/NFC261T$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/03/2025	10/29/2026	5	8,879,108	280.38	303,496			23,534					(227,642)		12,514		0001
Purchased Call/Nasdaq FC Index/NFC261S$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2026	3	11,823,869	271.33	438,947			24,212		12			(328,612)		14,181		0001
Purchased Call/Nasdaq FC Index/NFC261S$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/12/2026	2	6,008,463	266.03	232,018			7,063		70			(172,887)		5,447		0001
Purchased Call/Nasdaq FC Index/NFC261S$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2025	10/22/2026	5	9,080,676	268.85	372,473			21,668		355			(279,366)		11,147		0001
Purchased Call/Nasdaq FC Index/NFC261T$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/06/2026	5	15,536,699	271.23	599,402			59,871		5,738			(448,964)		24,733		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261T$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2025	10/30/2026	4	28,134,880	278.08	1,044,819			84,207					(784,451)		40,330		0001
Purchased Call/Nasdaq FC Index/NFC261T$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2026	3	9,546,051	273.65	355,426			41,192		2,148			(266,005)		16,383		0001
Purchased Call/Nasdaq FC Index/NFC261T$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	10/27/2026	5	20,497,233	277.96	776,102			55,708					(581,652)		27,874		0001
Purchased Call/Nasdaq FC Index/NFC261U$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/01/2025	12/01/2026	4	10,728,056	270.49	421,463			70,958		19,697			(315,823)		22,108		0001
Purchased Call/Nasdaq FC Index/NFC261V$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/14/2026	1	6,306,383	268.06	242,165			49,367		25,656			(180,139)		14,293		0001
Purchased Call/Nasdaq FC Index/NFC261V$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/11/2026	2	14,299,958	272.23	536,104			105,462		26,606			(401,065)		31,756		0001
Purchased Call/Nasdaq FC Index/NFC261V$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/08/2026	5	11,666,662	272.71	441,723	2,170		83,296		17,046			(332,529)		25,363		0001
Purchased Call/Nasdaq FC Index/NFC261V$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/18/2026	3	18,856,092	266.64	739,354			159,863		104,602			(553,423)		43,862		0001
Purchased Call/Nasdaq FC Index/NFC261V$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/10/2026	3	5,784,389	275.11	208,092			40,223		5,502			(155,772)		12,756		0001
Purchased Call/Nasdaq FC Index/NFC261T$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	3	22,317,178	273.82	868,040			53,077					(652,003)		28,011		0001
Purchased Call/Nasdaq FC Index/NFC261V$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/16/2026	2	8,066,252	267.66	307,465			64,512		36,491			(230,213)		18,524		0001
Purchased Call/Nasdaq FC Index/NFC261T$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	11/02/2026	1	9,331,852	278.08	343,412			30,273					(255,454)		14,030		0001
Purchased Call/Nasdaq FC Index/NFC261T$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2025	11/03/2026	4	16,132,956	278.99	552,851			50,338					(414,087)		24,619		0001
Purchased Call/Nasdaq FC Index/NFC261S$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/13/2025	10/07/2026	5	12,916,785	273.73	508,738			8,427					(381,103)		8,944		0001
Purchased Call/Nasdaq FC Index/NFC261U$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2025	11/18/2026	3	11,706,889	266.26	455,929			60,353		38,094			(341,333)		21,447		0001
Purchased Call/Nasdaq FC Index/NFC261V$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	3	23,096,075	273.55	866,247			154,097		25,020			(650,786)		48,732		0001
Purchased Call/Nasdaq FC Index/NFC261U$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/27/2026	1	13,665,864	270.09	517,936			81,779		25,057			(386,330)		27,238		0001
Purchased Call/Nasdaq FC Index/NFC261W$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/28/2026	1	9,886,130	270.83	374,684			90,833		32,111			(278,716)		24,409		0001
Purchased Call/Nasdaq FC Index/NFC261W$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/24/2026	3	2,302,008	271.05	84,973			19,872		7,070			(63,902)		5,554		0001
Purchased Call/Nasdaq FC Index/NFC261U$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2026	1	7,577,263	270.33	290,209			36,776		7,940			(215,878)		13,595		0001
Purchased Call/Nasdaq FC Index/NFC261W$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/23/2026	5	11,418,513	270.53	431,322	1,751		99,520		36,785			(324,200)		27,389		0001
Purchased Call/Nasdaq FC Index/NFC261V$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2026	1	7,444,960	273.55	278,442			51,393		8,522			(207,124)		16,067		0001
Purchased Call/Nasdaq FC Index/NFC261U$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/23/2026	1	3,108,989	266.12	119,074			17,386		11,555			(88,576)		5,979		0001
Purchased Call/Nasdaq FC Index/NFC261W$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/30/2025	12/24/2026	3	33,907,524	270.83	1,287,901			301,427		108,133			(969,280)		81,814		0001
Purchased Call/Nasdaq FC Index/NFC261W$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	12/30/2026	3	10,438,821	267.99	379,109	4,137		95,477		54,480			(286,831)		26,061		0001
Purchased Call/Nasdaq FC Index/NFC261W$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/05/2026	12/31/2026	4	8,041,327	264.04	129,657	174,334		76,984		72,228			(227,077)		20,186		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261USC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/19/2026	3	6,423,487	267.23	239,159			32,397		17,630			(179,096)		11,887		0001
Purchased Call/Nasdaq FC Index/NFC261RSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2026	1	5,403,326	273.59	203,165			2,239					(151,128)		3,162		0001
Purchased Call/Nasdaq FC Index/NFC261SSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/19/2026	1	7,180,723	269.69	274,304			13,602		14			(204,046)		8,192		0001
Purchased Call/Nasdaq FC Index/NFC261T$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/26/2026	1	8,559,001	273.82	321,818			22,164					(239,391)		11,422		0001
Purchased Call/Nasdaq FC Index/NFC261TSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/09/2026	1	8,821,700	270.54	338,753			36,496		5,071			(251,988)		14,602		0001
Purchased Call/Nasdaq FC Index/NFC261V$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/21/2026	1	8,077,895	268.92	307,768			68,675		32,200			(228,939)		19,144		0001
Purchased Call/Nasdaq FC Index/NFC261VSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/18/2026	3	25,633,094	268.92	989,352			214,424		100,203			(742,569)		59,626		0001
Purchased Call/Nasdaq FC Index/NFC261ZSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/09/2026	03/05/2027	4	26,157,106	251.6		1,022,798		440,682		890,343			(583,795)		85,502		0001
Purchased Call/Nasdaq FC Index/NFC3610SI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2026	03/23/2027	8	7,361,319	248.11	272,994			130,599		316,385			(142,421)		25,413		0001
Purchased Call/Nasdaq FC Index/NFC3610SK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/24/2027	6	12,281,848	247.07	457,580			220,058		561,249			(237,584)		42,521		0001
Purchased Call/Nasdaq FC Index/NFC3610SD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2026	03/19/2027	7	27,585,553	245.53		1,077,734		506,312		1,374,530			(573,696)		94,130		0001
Purchased Call/Nasdaq FC Index/NFC3610SO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/25/2027	4	10,930,287	244.6	413,169			201,067		575,335			(213,059)		37,950		0001
Purchased Call/Nasdaq FC Index/NFC3610SR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/29/2027	3	6,250,310	241.84	242,024			119,355		379,237			(123,298)		21,946		0001
Purchased Call/Nasdaq FC Index/NFC261Y$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/09/2026	02/04/2027	5	6,450,575	256.08	246,520			85,713		149,764			(160,671)		19,025		0001
Purchased Call/Nasdaq FC Index/NFC261X$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	02/01/2027	1	8,653,374	261.11	331,424			112,301		127,505			(219,444)		25,219		0001
Purchased Call/Nasdaq FC Index/NFC261X$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2026	01/25/2027	2	7,667,149	262.76	293,012			93,652		92,570			(199,565)		21,704		0001
Purchased Call/Nasdaq FC Index/NFC261X$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2026	01/22/2027	3	21,703,274	262.76	838,144			263,152		260,840			(575,485)		60,646		0001
Purchased Call/Nasdaq FC Index/NFC261Y$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/09/2026	02/02/2027	6	12,238,081	262.29	452,392			154,710		162,308			(297,299)		35,809		0001
Purchased Call/Nasdaq FC Index/NFC261Y$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2026	02/11/2027	5	8,389,712	257.46	301,162			110,865		177,554			(190,345)		25,417		0001
Purchased Call/Nasdaq FC Index/NFC261Y$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2026	02/05/2027	6	19,219,227	253.79	751,046			264,490		536,845			(487,364)		56,907		0001
Purchased Call/Nasdaq FC Index/NFC261Y$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/09/2026	02/09/2027	7	11,293,800	257.9	424,117			153,388		228,651			(270,467)		33,959		0001
Purchased Call/Nasdaq FC Index/NFC261X$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2026	01/28/2027	4	4,775,543	265.56	173,769			57,168		44,162			(116,552)		13,691		0001
Purchased Call/Nasdaq FC Index/NFC261X$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/03/2026	01/29/2027	5	14,328,011	263.31	539,916			179,666		169,889			(360,654)		41,248		0001
Purchased Call/Nasdaq FC Index/NFC261Y$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/11/2026	02/10/2027	6	12,137,447	256.99	462,859			168,534		265,807			(294,034)		36,633		0001
Purchased Call/Nasdaq FC Index/NFC261W$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/06/2027	4	8,938,241	266.18	340,235			91,073		63,630			(248,777)		23,157		0001
Purchased Call/Nasdaq FC Index/NFC261X$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2026	01/15/2027	4	6,925,603	263.18	262,307			77,323		76,961			(185,281)		18,749		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261W$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/12/2026	01/12/2027	5	12,100,287	267.03		453,587		128,886		82,182			(324,187)		32,295		0001
Purchased Call/Nasdaq FC Index/NFC261X$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	01/29/2027	3	26,175,027	261.11		1,014,290		338,149		385,231			(676,979)		75,353		0001
Purchased Call/Nasdaq FC Index/NFC261X$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/20/2026	01/15/2027	2	35,206,668	263.02		1,349,059		398,383		398,014			(952,282)		95,310		0001
Purchased Call/Nasdaq FC Index/NFC261X$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2026	01/27/2027	7	12,483,741	264.93		469,912		152,942		122,435			(316,564)		35,640		0001
Purchased Call/Nasdaq FC Index/NFC261X$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2026	01/20/2027	3	4,096,945	258.88		171,199		52,628		70,591			(118,514)		11,347		0001
Purchased Call/Nasdaq FC Index/NFC261Z$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/02/2026	02/25/2027	4	6,920,381	257.98		253,882		103,058		145,244			(150,822)		22,034		0001
Purchased Call/Nasdaq FC Index/NFC261X$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2026	01/21/2027	5	11,147,818	261.25		430,760		133,253		154,174			(297,194)		31,014		0001
Purchased Call/Nasdaq FC Index/NFC261Y$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2026	02/12/2027	6	17,460,691	253.51		671,504		250,159		504,770			(422,811)		53,095		0001
Purchased Call/Nasdaq FC Index/NFC261Y$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/17/2026	02/17/2027	8	9,822,316	253.19		381,734		146,528		291,129			(235,000)		30,416		0001
Purchased Call/Nasdaq FC Index/NFC261Y$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2026	02/12/2027	4	36,550,595	253.83		1,418,557		529,551		1,032,137			(892,334)		111,144		0001
Purchased Call/Nasdaq FC Index/NFC261Y$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2026	02/22/2027	1	7,367,665	255.33		280,708		111,355		188,030			(169,802)		23,219		0001
Purchased Call/Nasdaq FC Index/NFC261Y$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2026	02/05/2027	7	25,782,304	256.9		997,964		352,311		564,680			(646,676)		76,340		0001
Purchased Call/Nasdaq FC Index/NFC261Y$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/17/2026	02/16/2027	6	9,696,892	253.83		371,142		141,390		274,557			(230,329)		29,920		0001
Purchased Call/Nasdaq FC Index/NFC261Z$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	02/26/2027	6	23,268,574	254.82		893,752		367,678		625,526			(527,467)		74,334		0001
Purchased Call/Nasdaq FC Index/NFC261Z$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	03/01/2027	1	13,736,420	254.82		524,731		218,277		369,469			(307,404)		44,322		0001
Purchased Call/Nasdaq FC Index/NFC261Z$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2026	03/02/2027	5	8,092,875	254.94		297,601		124,849		216,362			(172,666)		26,198		0001
Purchased Call/Nasdaq FC Index/NFC3610$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2026	03/16/2027	8	6,972,076	251.24		261,766		120,106		245,554			(141,630)		23,580		0001
Purchased Call/Nasdaq FC Index/NFC261Z$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2026	03/03/2027	6	12,949,181	252.09		498,314		210,467		423,826			(287,710)		42,056		0001
Purchased Call/Nasdaq FC Index/NFC3610$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/12/2027	4	29,260,868	249.64		1,142,965		514,533		1,138,740			(630,681)		97,770		0001
Purchased Call/Nasdaq FC Index/NFC261Z$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/16/2026	03/12/2027	5	11,187,607	250.51		431,314		193,794		412,332			(238,275)		37,381		0001
Purchased Call/Nasdaq FC Index/NFC261Z$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/04/2027	6	12,190,029	253.97		462,974		196,727		361,142			(266,147)		39,719		0001
Purchased Call/Nasdaq FC Index/NFC261Z$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2026	03/10/2027	5	13,579,304	252.97		517,160		228,148		423,461			(288,911)		45,093		0001
Purchased Call/Nasdaq FC Index/NFC261Z$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/05/2027	6	12,508,329	253.56		472,657		203,179		372,970			(270,337)		40,887		0001
Purchased Call/Nasdaq FC Index/NFC261Z$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2026	02/26/2027	6	16,766,216	255.4		635,872		260,872		431,944			(376,051)		53,561		0001
Purchased Call/Nasdaq FC Index/NFC3610$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/07/2026	03/31/2027	5	13,829,298	245.49		537,747		268,570		692,173			(269,334)		48,827		0001
Purchased Call/Nasdaq FC Index/NFC3610$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/22/2027	1	7,566,755	245.53		289,807		137,319		376,556			(153,195)		26,047		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC3610$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/25/2027	5	15,010,605	247.93		551,613		266,344		655,648			(285,383)		52,117		0001
Purchased Call/Nasdaq FC Index/NFC261W$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/08/2027	3	12,926,561	264.81		506,446		139,006		113,044			(367,532)		33,830		0001
Purchased Call/Nasdaq FC Index/NFC261W$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/06/2026	01/05/2027	3	9,121,666	264.59		359,161		95,080		78,762			(263,617)		23,512		0001
Purchased Call/Nasdaq FC Index/NFC261W$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2026	01/08/2027	3	22,156,679	266.88		853,176		234,675		149,905			(618,638)		57,987		0001
Purchased Call/Nasdaq FC Index/NFC261X$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2026	01/19/2027	2	7,765,711	263.02		297,186		90,062		87,865			(207,531)		21,412		0001
Purchased Call/Nasdaq FC Index/NFC261X$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2026	01/26/2027	5	10,911,164	263.4		417,971		134,898		124,345			(282,683)		31,020		0001
Purchased Call/Nasdaq FC Index/NFC261X$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2026	01/22/2027	3	16,219,321	262.32		622,156		194,831		204,971			(427,730)		45,322		0001
Purchased Call/Nasdaq FC Index/NFC261Y$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2026	02/19/2027	7	15,501,236	253.84		597,458		233,693		441,876			(364,520)		48,343		0001
Purchased Call/Nasdaq FC Index/NFC261Z$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/23/2026	02/23/2027	8	13,113,205	253.02		518,672		207,546		396,625			(310,876)		41,468		0001
Purchased Call/Nasdaq FC Index/NFC261Z$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2026	02/24/2027	4	11,094,204	254.97		429,569		173,053		292,300			(256,369)		35,203		0001
Purchased Call/Nasdaq FC Index/NFC261Y$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2026	02/18/2027	6	8,901,677	254.51		341,608		132,151		240,175			(209,359)		27,663		0001
Purchased Call/Nasdaq FC Index/NFC261Y$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/25/2026	02/19/2027	5	25,493,651	255.33		980,425		384,184		651,080			(597,633)		79,506		0001
Purchased Call/Nasdaq FC Index/NFC3610$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2026	03/17/2027	6	13,997,185	252.03		519,000		239,157		469,025			(279,838)		47,481		0001
Purchased Call/Nasdaq FC Index/NFC3610$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2026	03/18/2027	6	12,806,980	249.53		482,317		223,614		505,886			(258,723)		43,573		0001
Purchased Call/Nasdaq FC Index/NFC3610$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/19/2027	7	13,571,647	249.1		501,603		235,422		549,468			(267,250)		46,311		0001
Purchased Call/Nasdaq FC Index/NFC3610$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	03/25/2027	6	30,715,453	241.84		1,195,897		583,409		1,872,237			(615,287)		106,644		0001
Purchased Call/Nasdaq FC Index/NFC261Y$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/04/2026	02/03/2027	4	11,300,869	259.43		417,775		144,081		196,743			(273,411)		33,199		0001
Purchased Call/Nasdaq FC Index/NFC261W$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/11/2027	1	7,613,595	266.88		290,078		81,510		52,032			(208,666)		20,222		0001
Purchased Call/Nasdaq FC Index/NFC261Z$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2026	03/11/2027	6	13,698,211	253.03		513,382		228,219		426,489			(285,145)		45,629		0001
Purchased Call/Nasdaq FC Index/NFC261Z$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2026	03/09/2027	6	9,765,556	253.09		370,953		162,904		301,432			(207,978)		32,328		0001
Purchased Call/Nasdaq FC Index/NFC261Z$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/08/2027	2	7,957,394	251.6		305,598		133,068		270,670			(173,136)		26,260		0001
Purchased Call/Nasdaq FC Index/NFC261W$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2026	01/07/2027	3	5,127,880	266.06		193,725		52,442		37,618			(141,131)		13,353		0001
Purchased Call/Nasdaq FC Index/NFC261X$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2026	01/14/2027	3	5,567,496	262.12		216,921		62,972		68,149			(153,851)		15,002		0001
Purchased Call/Nasdaq FC Index/NFC261X$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2026	01/13/2027	3	10,519,205	266.26		388,452		111,362		79,623			(276,645)		28,210		0001
Purchased Call/Nasdaq FC Index/NFC261Y$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/08/2027	1	8,160,717	256.9		313,372		112,227		178,910			(201,514)		24,445		0001
Purchased Call/Nasdaq FC Index/NFC3610$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/30/2026	03/30/2027	5	8,487,248	240.25		367,434		182,624		556,871			(184,817)		29,883		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2611/$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2026	12/31/2026	3	27,422,950	262.88		1,070,593		271,450		282,534			(799,051)		68,838		0001
Purchased Call/Nasdaq FC Index/NFC3610$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/15/2027	1	6,898,431	249.64		264,900		120,409		268,202			(145,081)		23,261		0001
Purchased Call/Nasdaq FC Index/NFC2611/$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	01/04/2027	1	9,089,388	262.88		349,941		91,582		94,193			(258,404)		23,307		0001
Purchased Call/Nasdaq FC Index/NFC3614$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/04/2027	5	11,355,126	268.95		390,344		266,456		145,929			(125,700)		46,705		0001
Purchased Call/Nasdaq FC Index/NFC3615$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/06/2026	06/25/2027	6	11,610,575	260.53		438,281		324,587		276,915			(115,942)		49,744		0001
Purchased Call/Nasdaq FC Index/NFC3613$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/21/2027	4	31,781,720	266.14		1,209,023		781,872		478,956			(433,577)		126,963		0001
Purchased Call/Nasdaq FC Index/NFC3613$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2026	05/14/2027	3	28,822,245	265.21		1,067,079		667,137		453,280			(403,972)		113,398		0001
Purchased Call/Nasdaq FC Index/NFC3615$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/23/2027	4	13,180,714	260.31		501,200		366,211		315,646			(135,673)		56,260		0001
Purchased Call/Nasdaq FC Index/NFC3614$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/03/2027	4	18,055,488	270.72		653,098		441,419		201,780			(212,699)		74,114		0001
Purchased Call/Nasdaq FC Index/NFC3611$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/12/2027	1	8,388,331	251.88		308,691		164,125		294,625			(145,514)		30,577		0001
Purchased Call/Nasdaq FC Index/NFC3614$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/17/2027	4	30,686,374	264.59		1,165,655		841,196		556,752			(332,212)		129,496		0001
Purchased Call/Nasdaq FC Index/NFC3614$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2026	06/10/2027	4	14,025,794	258.46		556,444		387,273		367,102			(170,349)		58,386		0001
Purchased Call/Nasdaq FC Index/NFC3611$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/07/2026	04/06/2027	5	7,988,360	247.68		308,228		159,195		355,946			(149,128)		28,666		0001
Purchased Call/Nasdaq FC Index/NFC3611$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/13/2026	04/13/2027	6	9,045,051	253.04		351,999		188,658		296,161			(163,481)		33,056		0001
Purchased Call/Nasdaq FC Index/NFC3611$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/02/2027	4	37,877,759	247.02		1,447,681		734,354		1,750,218			(717,030)		134,467		0001
Purchased Call/Nasdaq FC Index/NFC3615$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/22/2026	06/22/2027	4	10,293,507	264.29		353,189		257,342		191,134			(96,300)		43,854		0001
Purchased Call/Nasdaq FC Index/NFC3614$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2026	06/17/2027	3	16,614,648	261.61		646,851		465,630		364,893			(185,776)		70,113		0001
Purchased Call/Nasdaq FC Index/NFC3611$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/15/2027	3	14,953,357	256.68		539,793		291,799		388,024			(248,305)		54,928		0001
Purchased Call/Nasdaq FC Index/NFC3614$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/11/2027	4	10,701,795	261.32		413,717		290,349		236,121			(125,307)		44,637		0001
Purchased Call/Nasdaq FC Index/NFC3614$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/04/2027	4	23,489,157	259.35		919,022		628,339		577,834			(294,537)		96,614		0001
Purchased Call/Nasdaq FC Index/NFC3611$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/09/2027	4	14,965,792	251.76		555,282		292,508		529,420			(264,270)		54,130		0001
Purchased Call/Nasdaq FC Index/NFC3610$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2026	04/01/2027	3	12,795,947	246.95		489,482		246,057		591,173			(243,550)		45,302		0001
Purchased Call/Nasdaq FC Index/NFC3611$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2026	04/08/2027	5	13,379,715	251.11		499,382		260,602		491,493			(239,077)		48,267		0001
Purchased Call/Nasdaq FC Index/NFC3615$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/14/2026	06/25/2027	5	28,428,471	259.11		1,106,225		820,775		738,199			(290,984)		121,799		0001
Purchased Call/Nasdaq FC Index/NFC3611$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/27/2026	04/14/2027	6	13,908,584	255		513,834		276,523		402,706			(237,554)		50,961		0001
Purchased Call/Nasdaq FC Index/NFC3611$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/20/2026	04/16/2027	4	13,221,362	257.17		483,995		264,380		334,016			(221,053)		48,689		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC3611$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/20/2026	04/20/2027	6	7,383,080	257.76		272,027		151,021		180,350			(121,110)		27,462		0001
Purchased Call/Nasdaq FC Index/NFC3611$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/16/2027	4	25,705,558	257.94		946,372		518,193		616,464			(430,920)		94,664		0001
Purchased Call/Nasdaq FC Index/NFC3612$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/27/2027	5	6,399,103	259.67		232,547		133,493		140,693			(99,155)		24,211		0001
Purchased Call/Nasdaq FC Index/NFC3613$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/13/2027	4	17,055,046	265.89		624,248		385,643		253,174			(239,254)		66,953		0001
Purchased Call/Nasdaq FC Index/NFC3612$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/26/2027	1	8,800,560	259.67		322,101		183,677		191,068			(139,548)		33,217		0001
Purchased Call/Nasdaq FC Index/NFC3613$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/12/2027	5	12,719,539	265.37		466,363		286,873		194,364			(179,826)		49,822		0001
Purchased Call/Nasdaq FC Index/NFC3613$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/11/2027	4	7,609,917	265.85		275,962		169,130		111,756			(107,037)		29,741		0001
Purchased Call/Nasdaq FC Index/NFC3612$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/23/2027	5	15,982,591	258.26		598,125		338,376		382,224			(261,674)		59,889		0001
Purchased Call/Nasdaq FC Index/NFC3612$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/27/2026	04/23/2027	4	29,452,638	259.67		1,088,558		617,216		637,909			(474,799)		110,363		0001
Purchased Call/Nasdaq FC Index/NFC3612$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	05/07/2027	4	10,999,626	264.64		399,244		241,257		175,671			(159,468)		42,601		0001
Purchased Call/Nasdaq FC Index/NFC3612$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/05/2027	3	12,808,679	262.87		475,714		283,286		228,885			(192,733)		49,381		0001
Purchased Call/Nasdaq FC Index/NFC3612$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/06/2027	4	14,680,165	264.73		526,344		315,005		230,658			(211,839)		56,726		0001
Purchased Call/Nasdaq FC Index/NFC3613$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2026	05/18/2027	4	8,381,335	264.81		309,468		195,670		136,642			(114,044)		33,266		0001
Purchased Call/Nasdaq FC Index/NFC3613$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/19/2027	4	12,771,779	264.25		478,857		303,754		217,220			(175,528)		50,802		0001
Purchased Call/Nasdaq FC Index/NFC3613$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2027	4	13,690,037	266.3		498,878		311,114		198,805			(189,770)		53,862		0001
Purchased Call/Nasdaq FC Index/NFC3612$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	04/30/2027	5	30,437,315	261.51		1,119,677		656,671		592,497			(466,784)		115,984		0001
Purchased Call/Nasdaq FC Index/NFC3614$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2026	06/08/2027	3	9,538,091	261.65		353,585		243,870		203,436			(110,083)		39,548		0001
Purchased Call/Nasdaq FC Index/NFC3613$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2026	05/26/2027	6	9,851,908	268.04		366,074		239,640		130,713			(126,835)		39,777		0001
Purchased Call/Nasdaq FC Index/NFC3614$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2026	06/01/2027	7	8,772,331	270.59		316,487		212,839		98,093			(103,997)		35,862		0001
Purchased Call/Nasdaq FC Index/NFC3613$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/01/2026	05/28/2027	4	17,182,502	269.09		635,355		420,895		213,994			(217,220)		69,665		0001
Purchased Call/Nasdaq FC Index/NFC3614$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/15/2026	06/11/2027	3	27,534,102	261.86		1,075,646		756,325		587,105			(324,035)		114,845		0001
Purchased Call/Nasdaq FC Index/NFC3613$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/28/2027	6	37,316,217	269.64		1,357,712		902,739		446,062			(460,811)		151,296		0001
Purchased Call/Nasdaq FC Index/NFC3614$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/07/2027	1	7,294,261	259.35		279,370		191,634		179,081			(89,064)		30,184		0001
Purchased Call/Nasdaq FC Index/NFC3615$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/28/2027	1	8,184,472	259.11		311,828		231,938		212,773			(81,568)		35,261		0001
Purchased Call/Nasdaq FC Index/NFC3614$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2026	06/16/2027	5	12,903,374	262.88		483,796		345,934		257,608			(139,301)		54,347		0001
Purchased Call/Nasdaq FC Index/NFC3615$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2026	06/29/2027	4	10,576,624	261.97		418,110		312,711		232,380			(105,989)		45,651		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC3615$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/30/2027	6	17,830,287	264.21		652,043		489,110		342,610			(163,875)		77,102		0001
Purchased Call/Nasdaq FC Index/NFC3611$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/05/2027	1	8,308,050	247.02		313,213		160,049		383,776			(154,053)		29,733		0001
Purchased Call/Nasdaq FC Index/NFC3611$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2026	04/07/2027	4	13,748,278	247.66		536,213		278,112		614,829			(258,289)		49,466		0001
Purchased Call/Nasdaq FC Index/NFC3611$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/21/2027	6	15,915,851	257.42		594,029		331,025		398,217			(263,300)		59,347		0001
Purchased Call/Nasdaq FC Index/NFC3612$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2027	3	12,342,200	258.62		460,722		265,451		291,199			(195,517)		46,809		0001
Purchased Call/Nasdaq FC Index/NFC3612$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/30/2027	4	12,255,112	260.35		456,122		266,896		258,554			(190,887)		46,699		0001
Purchased Call/Nasdaq FC Index/NFC3612$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2026	05/07/2027	6	28,446,535	265.76		1,041,870		631,375		418,442			(414,242)		110,173		0001
Purchased Call/Nasdaq FC Index/NFC3611$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/09/2027	5	28,237,105	251.88		1,057,832		558,537		993,691			(502,262)		102,132		0001
Purchased Call/Nasdaq FC Index/NFC3612$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	05/04/2027	9	6,782,744	261.14		263,654		156,827		136,267			(107,052)		26,089		0001
Purchased Call/Nasdaq FC Index/NFC3612$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/22/2027	4	12,011,185	258.77		441,906		247,448		275,192			(194,723)		44,898		0001
Purchased Call/Nasdaq FC Index/NFC3614$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/22/2026	06/21/2027	2	7,454,467	264.59		281,026		203,614		135,399			(79,398)		31,699		0001
Purchased Call/Nasdaq FC Index/NFC3613$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/27/2027	4	11,717,822	267.94		439,665		288,932		157,237			(151,513)		47,410		0001
Purchased Call/Nasdaq FC Index/NFC3615$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2026	06/24/2027	5	12,945,017	259.64		500,010		367,379		323,807			(133,812)		55,358		0001
Purchased Call/Nasdaq FC Index/NFC3613$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2026	05/20/2027	3	14,578,167	265.66		541,360		345,246		225,046			(197,060)		58,113		0001
Purchased Call/Nasdaq FC Index/NFC3614$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2026	06/09/2027	3	12,622,000	260.13		477,698		330,718		297,430			(147,586)		52,439		0001
Purchased Call/Nasdaq FC Index/NFC3612$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/29/2027	3	13,239,404	259.23		497,252		288,183		299,451			(209,591)		50,331		0001
Purchased Call/Nasdaq FC Index/NFC3613$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2026	05/21/2027	4	14,395,147	265.83		538,844		347,703		221,346			(194,305)		57,507		0001
Purchased Call/Nasdaq FC Index/NFC3614$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/15/2027	5	9,943,145	264.76		362,378		257,205		176,632			(105,790)		41,798		0001
Purchased Call/Nasdaq FC Index/NFC3614$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2026	06/02/2027	5	11,410,389	271.48		408,874		275,188		120,608			(134,150)		46,742		0001
Purchased Call/Nasdaq FC Index/NFC3613$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/25/2027	1	5,240,003	266.14		195,452		127,071		79,510			(69,577)		21,112		0001
Purchased Call/Nasdaq FC Index/NFC3613$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/17/2027	1	8,281,831	265.21		303,943		190,906		130,603			(114,289)		32,800		0001
Purchased Call/Nasdaq FC Index/NFC3613$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/24/2027	1	6,478,130	266.14		240,986		156,441		97,642			(86,020)		26,045		0001
Purchased Call/Nasdaq FC Index/NFC3614$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/14/2027	1	6,577,949	261.86		250,620		176,746		140,476			(75,118)		27,598		0001
Purchased Call/Nasdaq FC Index/NFC3612$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/03/2027	1	7,662,315	261.51		279,675		164,877		149,340			(115,832)		29,404		0001
Purchased Call/Nasdaq FC Index/NFC3611$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/19/2027	1	10,473,313	257.94		382,276		210,620		251,664			(172,910)		38,860		0001
Purchased Call/Nasdaq FC Index/NFC3612$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2027	1	6,984,948	265.76		252,855		153,942		103,124			(99,902)		27,237		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC3618$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2026	08/20/2027	5	22,582,992	252.03		862,602		774,260		931,722			(94,116)		106,384		0001
Purchased Call/Nasdaq FC Index/NFC3617$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2026	08/18/2027	5	11,452,143	253.46		431,168		381,694		441,620			(50,457)		53,782		0001
Purchased Call/Nasdaq FC Index/NFC3618$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/01/2026	08/31/2027	7	10,081,051	252.57		364,698		336,546		408,782			(29,097)		48,289		0001
Purchased Call/Nasdaq FC Index/NFC3618$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2026	08/27/2027	4	13,774,534	253.83		514,840		470,915		534,469			(47,614)		65,586		0001
Purchased Call/Nasdaq FC Index/NFC3618$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2026	08/25/2027	3	12,223,549	250.84		469,037		424,206		534,678			(45,965)		58,025		0001
Purchased Call/Nasdaq FC Index/NFC3618$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2026	08/24/2027	7	8,974,557	249.62		366,167		335,087		414,917			(32,314)		42,538		0001
Purchased Call/Nasdaq FC Index/NFC361A$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/28/2026	09/28/2027	3	9,291,203	255.18		348,695		348,013		365,367			(1,551)		46,329		0001
Purchased Call/Nasdaq FC Index/NFC3619$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2026	09/16/2027	5	12,810,864	247.57		503,794		486,726		661,840			(18,767)		62,814		0001
Purchased Call/Nasdaq FC Index/NFC3619$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2026	09/10/2027	4	7,259,062	248.42		282,123		269,025		360,211			(15,248)		35,287		0001
Purchased Call/Nasdaq FC Index/NFC3619$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2026	09/14/2027	4	8,319,511	248.67		312,914		300,528		408,848			(13,254)		40,676		0001
Purchased Call/Nasdaq FC Index/NFC3618$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2026	09/01/2027	3	7,471,251	249.37		288,195		266,297		351,950			(22,621)		35,842		0001
Purchased Call/Nasdaq FC Index/NFC3619$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2026	09/27/2027	1	9,875,528	257.55		359,469		357,489		335,567			(4,897)		49,174		0001
Purchased Call/Nasdaq FC Index/NFC3619$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2026	09/15/2027	3	14,229,343	247.62		541,922		521,153		733,003			(22,186)		69,669		0001
Purchased Call/Nasdaq FC Index/NFC3619$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2026	09/09/2027	4	11,145,575	251.6		416,316		393,803		479,675			(23,777)		54,101		0001
Purchased Call/Nasdaq FC Index/NFC3619$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2026	09/24/2027	4	32,903,866	257.55		1,203,789		1,197,253		1,078,787			(16,124)		163,161		0001
Purchased Call/Nasdaq FC Index/NFC3615$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2026	07/06/2027	8	11,456,161	260.6		411,810		316,300		277,135			(96,206)		50,080		0001
Purchased Call/Nasdaq FC Index/NFC3615$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/13/2026	07/09/2027	6	29,945,994	260.92		1,130,058		882,546		720,867			(253,616)		131,609		0001
Purchased Call/Nasdaq FC Index/NFC3615$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/06/2026	07/01/2027	4	14,423,031	261.55		532,528		401,573		326,802			(132,139)		62,482		0001
Purchased Call/Nasdaq FC Index/NFC3615$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2027	4	11,889,554	260.5		452,215		352,222		294,340			(102,582)		52,253		0001
Purchased Call/Nasdaq FC Index/NFC3616$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2026	07/28/2027	4	11,045,636	248.87		414,648		343,161		515,855			(72,300)		50,153		0001
Purchased Call/Nasdaq FC Index/NFC3616$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2026	07/16/2027	6	12,545,948	256.47		470,748		375,998		393,577			(97,451)		55,818		0001
Purchased Call/Nasdaq FC Index/NFC3616$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/22/2026	07/20/2027	6	8,798,012	253.96		351,352		283,240		316,245			(68,719)		39,413		0001
Purchased Call/Nasdaq FC Index/NFC3616$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2026	07/26/2027	1	7,600,810	251.06		289,591		237,736		318,451			(53,657)		34,397		0001
Purchased Call/Nasdaq FC Index/NFC3616$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2026	07/23/2027	3	26,822,832	251.06		1,029,296		843,666		1,123,852			(191,724)		120,774		0001
Purchased Call/Nasdaq FC Index/NFC3616$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/28/2026	07/27/2027	5	10,264,642	250.48		379,137		312,828		442,831			(66,985)		46,529		0001
Purchased Call/Nasdaq FC Index/NFC3616$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2026	07/29/2027	5	14,597,603	246.22		583,496		485,067		772,160			(100,167)		66,391		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC3617$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2026	08/06/2027	4	25,419,486	255.11		954,152		819,300		886,270			(140,947)		117,131		0001
Purchased Call/Nasdaq FC Index/NFC3616$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2026	07/21/2027	4	14,040,556	256.26		529,586		427,786		447,809			(102,740)		63,006		0001
Purchased Call/Nasdaq FC Index/NFC3616$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2026	07/15/2027	5	23,084,445	259.21		867,755		686,658		618,803			(182,811)		102,527		0001
Purchased Call/Nasdaq FC Index/NFC3616$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2026	07/16/2027	6	26,855,011	253.9		1,041,460		833,760		965,621			(213,455)		119,481		0001
Purchased Call/Nasdaq FC Index/NFC3616$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2026	07/30/2027	4	11,438,221	249.9		438,852		367,432		510,831			(74,199)		52,108		0001
Purchased Call/Nasdaq FC Index/NFC3617$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2026	08/13/2027	5	10,730,848	258.69		388,925		340,729		313,915			(50,780)		50,002		0001
Purchased Call/Nasdaq FC Index/NFC3617$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/17/2026	08/12/2027	4	14,334,630	255.82		546,849		475,542		484,259			(73,006)		66,689		0001
Purchased Call/Nasdaq FC Index/NFC3617$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2026	08/02/2027	1	6,526,641	250.38		247,360		207,837		285,073			(41,114)		29,880		0001
Purchased Call/Nasdaq FC Index/NFC3617$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2026	08/06/2027	21	11,321,886	253.32		429,355		371,514		431,123			(60,381)		52,170		0001
Purchased Call/Nasdaq FC Index/NFC3617$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2026	08/13/2027	5	26,483,833	258.42		965,014		847,575		785,798			(123,686)		123,405		0001
Purchased Call/Nasdaq FC Index/NFC3617$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2026	08/04/2027	5	13,571,924	254.69		503,188		426,042		479,953			(78,161)		62,336		0001
Purchased Call/Nasdaq FC Index/NFC3617$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2026	08/11/2027	6	14,173,223	253.83		538,410		467,150		528,088			(72,650)		65,834		0001
Purchased Call/Nasdaq FC Index/NFC3618$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2026	09/03/2027	3	27,107,313	252.68		1,029,934		967,179		1,105,235			(72,430)		130,427		0001
Purchased Call/Nasdaq FC Index/NFC3618$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2026	08/19/2027	4	11,213,674	252.97		422,602		375,409		440,366			(48,382)		52,744		0001
Purchased Call/Nasdaq FC Index/NFC3619$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2026	09/24/2027	4	8,545,917	256.7		314,132		311,736		291,338			(4,881)		42,377		0001
Purchased Call/Nasdaq FC Index/NFC3618$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2026	08/26/2027	3	10,775,325	250.93		417,205		378,627		469,937			(39,821)		51,228		0001
Purchased Call/Nasdaq FC Index/NFC3618$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2026	08/27/2027	5	27,253,437	252.3		1,042,877		957,021		1,114,334			(92,946)		129,765		0001
Purchased Call/Nasdaq FC Index/NFC3619$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2026	09/08/2027	5	15,200,900	252.31		567,990		535,733		632,501			(33,778)		73,678		0001
Purchased Call/Nasdaq FC Index/NFC3619$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2026	09/21/2027	5	8,974,873	256.73		332,058		325,266		305,917			(7,699)		44,318		0001
Purchased Call/Nasdaq FC Index/NFC3619$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/14/2026	09/10/2027	3	24,673,919	250.64		938,349		896,849		1,110,752			(48,441)		119,942		0001
Purchased Call/Nasdaq FC Index/NFC3618$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2026	09/02/2027	4	10,895,404	249.81		424,743		394,145		506,096			(32,289)		52,346		0001
Purchased Call/Nasdaq FC Index/NFC3615$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	07/08/2027	3	13,419,199	258.42		521,199		402,752		370,680			(119,687)		58,871		0001
Purchased Call/Nasdaq FC Index/NFC3617$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2026	08/05/2027	5	12,807,087	253.87		481,334		409,504		472,733			(73,288)		58,919		0001
Purchased Call/Nasdaq FC Index/NFC3617$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2026	08/10/2027	5	6,836,100	254.47		261,147		225,968		248,286			(35,907)		31,703		0001
Purchased Call/Nasdaq FC Index/NFC3616$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2026	07/19/2027	2	9,166,357	253.9		350,162		280,823		329,954			(71,447)		40,993		0001
Purchased Call/Nasdaq FC Index/NFC3616$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2026	07/22/2027	4	15,941,532	255.51		594,861		482,362		530,056			(113,857)		71,658		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC3616$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2026	07/23/2027	6	13,077,313	252.91		490,203		400,994		499,491			(92,152)		58,883		0001
Purchased Call/Nasdaq FC Index/NFC3615$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2026	07/02/2027	3	35,112,107	258.76		1,345,598		1,021,634		945,710			(331,198)		152,387		0001
Purchased Call/Nasdaq FC Index/NFC3616$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2026	07/14/2027	4	13,091,260	259.68		492,018		388,123		340,618			(104,806)		58,042		0001
Purchased Call/Nasdaq FC Index/NFC3615$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2026	07/07/2027	4	13,592,576	258.03		523,328		402,584		382,968			(121,582)		59,526		0001
Purchased Call/Nasdaq FC Index/NFC3616$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2026	07/13/2027	7	10,832,518	258.15		419,913		330,685		306,666			(89,953)		47,944		0001
Purchased Call/Nasdaq FC Index/NFC3615$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	07/12/2027	1	8,842,412	260.92		335,127		262,193		212,835			(74,879)		39,068		0001
Purchased Call/Nasdaq FC Index/NFC3617$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2026	08/03/2027	5	9,302,404	251.82		370,352		312,746		379,394			(58,340)		42,657		0001
Purchased Call/Nasdaq FC Index/NFC3617$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/17/2026	08/17/2027	4	8,853,533	257.81		305,513		269,716		271,954			(36,478)		41,514		0001
Purchased Call/Nasdaq FC Index/NFC3618$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2026	08/20/2027	4	12,440,064	251.44		475,475		425,803		527,811			(52,904)		58,603		0001
Purchased Call/Nasdaq FC Index/NFC3617$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2026	08/09/2027	1	6,936,216	255.11		258,027		221,775		241,561			(37,966)		32,116		0001
Purchased Call/Nasdaq FC Index/NFC3619$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	09/22/2027	2	12,870,042	258.13		460,691		451,887		410,453			(10,019)		63,641		0001
Purchased Call/Nasdaq FC Index/NFC3618$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2026	09/03/2027	5	12,071,283	252.2		458,089		429,149		501,800			(33,430)		58,081		0001
Purchased Call/Nasdaq FC Index/NFC3619$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2026	09/13/2027	2	9,627,710	250.64		364,659		348,595		432,709			(18,861)		47,004		0001
Purchased Call/Nasdaq FC Index/NFC3619$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2026	09/17/2027	5	8,662,981	250.56		337,917		328,964		397,067			(11,421)		42,537		0001
Purchased Call/Nasdaq FC Index/NFC3619$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2026	09/17/2027	4	25,080,847	251.79		962,025		938,250		1,076,313			(31,104)		123,151		0001
Purchased Call/Nasdaq FC Index/NFC3619$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	09/23/2027	3	12,339,063	256.47		452,966		446,021		427,273			(8,493)		61,101		0001
Purchased Call/Nasdaq FC Index/NFC3617$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2026	07/30/2027	5	23,072,231	250.38		892,778		749,435		1,006,919			(148,543)		105,108		0001
Purchased Call/Nasdaq FC Index/NFC361A$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	09/30/2027	1	9,064,320	256.05		337,193		337,193		344,979					45,322		0001
Purchased Call/Nasdaq FC Index/NFC3619$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2026	09/20/2027	1	9,306,366	251.79		349,919		341,244		408,735			(11,442)		45,890		0001
Purchased Call/Nasdaq FC Index/NFC3618$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2026	08/30/2027	1	8,729,680	252.3		330,855		303,511		358,050			(29,750)		41,754		0001
Purchased Call/Nasdaq FC Index/NFC3618$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2026	08/23/2027	1	8,349,020	252.03		318,098		285,674		344,467			(34,670)		39,512		0001
Purchased Call/Nasdaq FC Index/NFC361A$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2026	09/29/2027	2	15,775,935	255.56		588,183		588,183		612,595			(1,482)		78,772		0001
Purchased Call/Nasdaq FC Index/NFC3618$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2026	09/07/2027	1	4,295,440	252.68		161,938		152,124		174,540			(11,441)		20,790		0001
Purchased Call/Nasdaq FC Index/NFC3617$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2026	08/16/2027	1	7,225,381	258.42		262,281		230,490		214,525			(33,589)		33,827		0001
Purchased Call/Nasdaq FC Index/NFC2619$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2026	2	3,870,713	269.74	178,726			1,228					(66,681)		2,481		0001
Purchased Call/Nasdaq FC Index/NFC261B$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2024	10/29/2026	3	2,460,024	274.16	108,903			4,194		5			(40,775)		3,467		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261A$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2024	10/13/2026	2	6,796,501	272.06	312,889			5,165					(116,719)		6,413		0001
Purchased Call/Nasdaq FC Index/NFC261A$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/16/2026	3	5,797,934	271.95	269,304			5,582					(101,082)		6,070		0001
Purchased Call/Nasdaq FC Index/NFC261A$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2024	10/16/2026	2	9,389,511	270.34	444,036			9,192					(166,369)		9,829		0001
Purchased Call/Nasdaq FC Index/NFC261A$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2024	10/23/2026	4	4,830,374	271.92	224,592			6,831		1			(84,356)		6,063		0001
Purchased Call/Nasdaq FC Index/NFC261A$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2024	10/23/2026	2	5,224,040	267.42	248,877			7,531		1,525			(93,114)		6,557		0001
Purchased Call/Nasdaq FC Index/NFC261A$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2024	10/23/2026	3	6,186,829	269.78	291,964			8,864		200			(109,417)		7,765		0001
Purchased Call/Nasdaq FC Index/NFC261A$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2024	10/27/2026	2	3,684,545	271.92	170,905			6,104		46			(63,750)		5,011		0001
Purchased Call/Nasdaq FC Index/NFC261A$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2024	10/26/2026	3	7,375,800	271.92	341,104			11,730		23			(127,404)		9,843		0001
Purchased Call/Nasdaq FC Index/NFC261B$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2024	11/03/2026	2	5,701,133	266.73	265,045			12,015		8,814			(98,853)		8,700		0001
Purchased Call/Nasdaq FC Index/NFC261C$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2026	4	6,400,411	263.33	310,176			20,506		37,789			(116,306)		11,725		0001
Purchased Call/Nasdaq FC Index/NFC261B$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2024	10/30/2026	4	6,356,711	272.04	281,531			11,233		411			(105,405)		9,112		0001
Purchased Call/Nasdaq FC Index/NFC261C$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2024	11/20/2026	3	7,969,260	265.76	372,525			25,743		32,145			(139,882)		14,895		0001
Purchased Call/Nasdaq FC Index/NFC261B$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2024	11/13/2026	3	8,538,810	261.76	405,502			24,097		61,387			(152,264)		14,823		0001
Purchased Call/Nasdaq FC Index/NFC261B$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2024	11/02/2026	4	5,421,842	266.73	253,660			11,169		7,498			(94,784)		8,151		0001
Purchased Call/Nasdaq FC Index/NFC261B$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/15/2024	11/17/2026	2	6,573,076	261.76	309,166			19,983		49,275			(115,439)		11,918		0001
Purchased Call/Nasdaq FC Index/NFC261B$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2024	11/06/2026	4	5,782,995	273.27	270,666			13,412		861			(101,286)		9,206		0001
Purchased Call/Nasdaq FC Index/NFC261C$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2024	12/03/2026	4	1,993,918	271.39	95,612			8,286		3,577			(35,794)		4,175		0001
Purchased Call/Nasdaq FC Index/NFC261C$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2025	11/25/2026	4	3,457,021	267.73	154,116			11,719		10,546			(57,852)		6,770		0001
Purchased Call/Nasdaq FC Index/NFC261D$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/17/2024	12/17/2026	6	5,318,248	278.2	218,344			23,157		3,526			(81,853)		12,292		0001
Purchased Call/Nasdaq FC Index/NFC261D$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/13/2024	12/15/2026	2	5,823,281	277.38	261,505			26,946		4,154			(97,551)		13,286		0001
Purchased Call/Nasdaq FC Index/NFC261C$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/27/2024	11/27/2026	3	14,259,049	265.02	663,850			52,200		74,282			(248,337)		28,420		0001
Purchased Call/Nasdaq FC Index/NFC261D$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2024	12/16/2026	4	5,923,995	278.64	259,775			27,146		3,265			(97,240)		13,605		0001
Purchased Call/Nasdaq FC Index/NFC261B$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2024	11/12/2026	4	5,679,926	275.39	255,912			14,769		619			(95,733)		9,748		0001
Purchased Call/Nasdaq FC Index/NFC261C$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/03/2024	11/27/2026	3	7,124,453	267.48	334,469			26,340		23,888			(125,504)		14,200		0001
Purchased Call/Nasdaq FC Index/NFC261D$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/13/2024	12/10/2026	4	3,666,141	272.98	183,065			17,624		5,974			(68,535)		8,085		0001
Purchased Call/Nasdaq FC Index/NFC261D$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2024	12/24/2026	3	1,260,400	274.59	56,328			6,523		2,223			(21,110)		3,041		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261D$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2025	12/24/2026	7	8,346,128	274.36	371,833			43,226		15,337			(139,742)		20,138		0001
Purchased Call/Nasdaq FC Index/NFC261D$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2024	12/04/2026	3	7,124,452	276.59	313,055			27,687		3,821			(117,556)		15,033		0001
Purchased Call/Nasdaq FC Index/NFC261B$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2024	11/11/2026	4	6,047,275	275.83	272,060			15,333		386			(101,817)		10,257		0001
Purchased Call/Nasdaq FC Index/NFC261D$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/24/2024	12/18/2026	5	8,326,422	270.4	391,841			42,193		26,763			(146,880)		19,368		0001
Purchased Call/Nasdaq FC Index/NFC2619$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2024	10/02/2026	5	6,725,363	269.74	308,029			426					(115,835)		2,489		0001
Purchased Call/Nasdaq FC Index/NFC2619$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2024	10/07/2026	3	6,394,511	267.14	313,447			2,586					(117,321)		4,428		0001
Purchased Call/Nasdaq FC Index/NFC261A$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2024	10/09/2026	3	6,648,632	271.71	306,838			3,391					(114,938)		5,220		0001
Purchased Call/Nasdaq FC Index/NFC261A$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2024	10/09/2026	3	6,873,871	272.06	320,987			3,552					(120,489)		5,397		0001
Purchased Call/Nasdaq FC Index/NFC261A$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2024	10/09/2026	2	5,919,437	272.1	272,562			3,009					(102,122)		4,648		0001
Purchased Call/Nasdaq FC Index/NFC2619$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2024	10/05/2026	3	4,209,953	269.74	193,944			1,067					(72,455)		2,464		0001
Purchased Call/Nasdaq FC Index/NFC261E$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2024	12/30/2026	3	6,918,107	270.23	313,900			38,887		27,132			(117,472)		17,272		0001
Purchased Call/Nasdaq FC Index/NFC2619$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2024	10/02/2026	3	4,376,902	267.38	203,748			280					(76,305)		1,620		0001
Purchased Call/Nasdaq FC Index/NFC261A$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2024	10/21/2026	3	4,988,537	272.44	229,419			6,309					(85,877)		5,983		0001
Purchased Call/Nasdaq FC Index/NFC261E$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2025	12/31/2026	4	1,914,620	268.82	88,637			11,120		9,526			(33,203)		4,806		0001
Purchased Call/Nasdaq FC Index/NFC261B$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2024	11/04/2026	4	7,041,123	266.03	340,651			15,931		14,608			(127,566)		10,902		0001
Purchased Call/Nasdaq FC Index/NFC261C$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2024	11/20/2026	4	6,654,373	264.61	310,824			21,377		33,202			(116,323)		12,437		0001
Purchased Call/Nasdaq FC Index/NFC261C$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2024	11/30/2026	2	4,454,868	267.48	206,516			17,044		15,341			(77,131)		9,106		0001
Purchased Call/Nasdaq FC Index/NFC261C$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2024	12/04/2026	4	6,970,535	274.06	311,590			27,516		7,252			(116,731)		14,708		0001
Purchased Call/Nasdaq FC Index/NFC261B$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2024	10/30/2026	4	5,965,479	266.73	278,795			11,179		7,471			(104,723)		8,551		0001
Purchased Call/Nasdaq FC Index/NFC261A$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2024	10/12/2026	2	4,947,733	272.06	227,609			3,449					(85,012)		4,486		0001
Purchased Call/Nasdaq FC Index/NFC261A$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2024	10/14/2026	3	5,539,172	274.19	241,641			4,318					(90,425)		5,424		0001
Purchased Call/Nasdaq FC Index/NFC2619$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2024	10/01/2026	4	2,926,366	267.06	140,880								(52,896)		766		0001
Purchased Call/Nasdaq FC Index/NFC261B$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2024	11/05/2026	4	2,550,374	268.27	131,236			6,327		2,921			(49,196)		4,005		0001
Purchased Call/Nasdaq FC Index/NFC261C$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/06/2025	11/19/2026	4	2,400,460	264.71	112,697			7,629		11,373			(42,380)		4,442		0001
Purchased Call/Nasdaq FC Index/NFC261B$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2024	11/13/2026	6	6,911,179	271.73	305,776			18,154		4,619			(114,643)		11,998		0001
Purchased Call/Nasdaq FC Index/NFC261C$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2024	12/02/2026	3	7,923,360	270.53	368,259			31,395		16,248			(137,862)		16,459		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261B$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2024	10/30/2026	5	8,113,193	265.37	382,279			15,301		16,065			(143,274)		11,630		0001
Purchased Call/Nasdaq FC Index/NFC261B$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/11/2024	11/06/2026	4	7,603,137	275.87	344,229			17,125		163			(129,035)		12,104		0001
Purchased Call/Nasdaq FC Index/NFC2619$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2024	10/02/2026	4	6,202,367	267.22	293,124			405					(109,902)		2,296		0001
Purchased Call/Nasdaq FC Index/NFC261D$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2024	12/11/2026	4	8,662,476	277.38	394,473			38,703		5,532			(148,085)		19,237		0001
Purchased Call/Nasdaq FC Index/NFC261A$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2024	10/28/2026	4	7,442,017	271.78	354,803			13,171		235			(132,810)		10,306		0001
Purchased Call/Nasdaq FC Index/NFC261E$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2024	12/28/2026	1	6,941,639	272.58	320,010			38,736		17,851			(119,511)		17,139		0001
Purchased Call/Nasdaq FC Index/NFC261D$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/23/2024	12/21/2026	3	7,753,742	271.84	357,338			39,827		20,240			(133,501)		18,376		0001
Purchased Call/Nasdaq FC Index/NFC261B$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2024	11/09/2026	1	7,861,600	276.03	355,344			19,089		224			(132,707)		13,013		0001
Purchased Call/Nasdaq FC Index/NFC261B$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2024	11/13/2026	3	7,633,167	274.5	342,181			20,230		1,610			(128,006)		13,251		0001
Purchased Call/Nasdaq FC Index/NFC261D$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2025	12/23/2026	5	6,535,281	272.94	310,359			35,512		14,779			(116,308)		15,676		0001
Purchased Call/Nasdaq FC Index/NFC261D$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2024	12/11/2026	3	11,678,629	276.56	524,263			51,360		9,160			(196,399)		25,935		0001
Purchased Call/Nasdaq FC Index/NFC261D$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2024	12/08/2026	2	5,433,808	276.59	242,072			22,612		3,400			(90,287)		11,813		0001
Purchased Call/Nasdaq FC Index/NFC261D$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2024	12/11/2026	4	7,621,837	277.44	340,795			33,265		4,794			(127,500)		16,926		0001
Purchased Call/Nasdaq FC Index/NFC261C$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2024	12/01/2026	2	6,179,543	267.48	286,375			23,996		22,088			(106,809)		12,734		0001
Purchased Call/Nasdaq FC Index/NFC261D$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2024	12/18/2026	3	6,894,760	271.84	322,343			34,750		17,318			(120,987)		16,038		0001
Purchased Call/Nasdaq FC Index/NFC261D$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	12/07/2026	2	5,586,729	276.59	248,393			22,892		3,252			(92,771)		12,057		0001
Purchased Call/Nasdaq FC Index/NFC261D$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2024	12/09/2026	3	6,606,228	274.15	293,072			27,800		7,978			(109,690)		14,465		0001
Purchased Call/Nasdaq FC Index/NFC261A$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2026	3	3,251,255	270.25	151,506			2,916					(56,707)		3,295		0001
Purchased Call/Nasdaq FC Index/NFC261A$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2024	10/16/2026	3	4,620,065	270.35	215,089			4,438					(80,488)		4,836		0001
Purchased Call/Nasdaq FC Index/NFC261C$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/27/2024	11/25/2026	4	4,773,573	266.09	229,844			17,461		19,882			(86,276)		9,349		0001
Purchased Call/Nasdaq FC Index/NFC261C$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2024	11/20/2026	4	9,266,304	265.35	430,444			29,700		40,378			(161,278)		17,319		0001
Purchased Call/Nasdaq FC Index/NFC261E$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/30/2024	12/29/2026	2	5,502,278	272.58	253,882			31,039		14,546			(94,692)		13,661		0001
Purchased Call/Nasdaq FC Index/NFC2619$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2024	10/08/2026	3	3,200,499	270.34	152,801			1,471					(57,209)		2,369		0001
Purchased Call/Nasdaq FC Index/NFC261A$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2024	10/22/2026	3	3,469,980	272.76	143,874			4,156					(53,864)		4,259		0001
Purchased Call/Nasdaq FC Index/NFC261B$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2024	11/10/2026	2	7,280,721	276.03	329,670			18,140		296			(122,975)		12,201		0001
Purchased Call/Nasdaq FC Index/NFC261A$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/19/2026	1	4,676,899	271.95	216,073			5,350					(80,695)		5,335		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261C$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2024	11/24/2026	2	1,196,330	265.76	55,544			4,122		5,114			(20,728)		2,322		0001
Purchased Call/Nasdaq FC Index/NFC261A$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2026	1	3,329,450	271.95	154,154			4,023					(57,492)		3,897		0001
Purchased Call/Nasdaq FC Index/NFC261D$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/13/2024	12/14/2026	1	4,454,822	277.38	200,022			20,360		2,998			(74,700)		10,097		0001
Purchased Call/Nasdaq FC Index/NFC261B$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2024	11/06/2026	3	10,291,139	276.03	468,102			23,309		190			(175,657)		16,383		0001
Purchased Call/Nasdaq FC Index/NFC261D$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2024	12/18/2026	3	6,785,129	270.81	313,276			33,600		20,356			(117,199)		15,783		0001
Purchased Call/Nasdaq FC Index/NFC261E$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	12/24/2026	4	8,754,825	272.58	400,529			46,601		21,991			(150,649)		21,124		0001
Purchased Call/Nasdaq FC Index/NFC261D$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2024	12/22/2026	1	5,209,797	271.84	240,693			27,111		13,865			(89,766)		12,422		0001
Purchased Call/Nasdaq FC Index/NFC261C$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	12/04/2026	3	6,278,883	275	278,662			24,512		5,186			(104,234)		13,248		0001
Purchased Call/Nasdaq FC Index/NFC261C$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/15/2024	11/16/2026	1	5,989,580	261.76	277,916			17,585		43,901			(103,791)		10,747		0001
Purchased Call/Nasdaq FC Index/NFC261C$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2024	11/23/2026	2	3,256,198	265.76	150,683			10,989		13,503			(56,294)		6,262		0001
Purchased Call/Nasdaq FC Index/NFC261E$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2025	01/15/2027	4	2,840,735	269.95	129,148			18,870		14,484			(48,350)		7,690		0001
Purchased Call/Nasdaq FC Index/NFC261E$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2025	12/31/2026	4	7,548,339	270.79	351,632			44,279		28,148			(132,173)		18,948		0001
Purchased Call/Nasdaq FC Index/NFC261E$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2025	12/31/2026	4	5,337,325	268.28	253,504			31,883		28,629			(95,129)		13,398		0001
Purchased Call/Nasdaq FC Index/NFC261F$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2025	01/20/2027	3	1,765,889	271.37	79,709			12,228		7,670			(29,889)		4,891		0001
Purchased Call/Nasdaq FC Index/NFC261F$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/05/2027	5	9,738,000	270.43	457,165			79,951		58,448			(171,234)		28,834		0001
Purchased Call/Nasdaq FC Index/NFC261G$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2025	02/19/2027	6	5,105,728	276.13	217,246			42,183		17,579			(81,343)		15,923		0001
Purchased Call/Nasdaq FC Index/NFC261H$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	03/04/2027	3	4,094,173	255.06	197,952			41,920		110,906			(74,103)		13,340		0001
Purchased Call/Nasdaq FC Index/NFC261G$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2025	02/18/2027	5	3,656,055	276.04	162,238			31,258		12,470			(60,769)		11,362		0001
Purchased Call/Nasdaq FC Index/NFC261E$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/14/2025	01/14/2027	4	1,883,962	266.24	95,698			13,834		14,973			(35,865)		5,076		0001
Purchased Call/Nasdaq FC Index/NFC261G$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/10/2025	02/10/2027	4	6,986,619	271.17	317,367			57,614		39,894			(118,825)		21,087		0001
Purchased Call/Nasdaq FC Index/NFC261F$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/22/2027	4	9,853,454	275.2	436,620			68,118		26,357			(163,669)		27,534		0001
Purchased Call/Nasdaq FC Index/NFC261F$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2025	01/15/2027	4	13,168,962	271.37	611,904			89,748		55,536			(229,709)		35,651		0001
Purchased Call/Nasdaq FC Index/NFC261I$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/30/2027	2	2,887,207	248.01	133,949			33,125		126,764			(49,967)		10,166		0001
Purchased Call/Nasdaq FC Index/NFC261H$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2025	03/05/2027	3	9,423,250	256.77	425,029			90,617		227,006			(159,030)		30,803		0001
Purchased Call/Nasdaq FC Index/NFC261G$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/16/2027	1	4,686,171	275.39	212,284			40,296		16,863			(79,171)		14,459		0001
Purchased Call/Nasdaq FC Index/NFC261G$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/08/2027	1	6,572,890	269.1	303,668			54,301		46,148			(113,408)		19,689		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261HSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	03/05/2027	3	7,313,703	254.28	323,965			69,402		210,643			(121,719)		23,907		0001
Purchased Call/Nasdaq FC Index/NFC261HSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	03/08/2027	2	5,990,950	254.28	278,962			60,634		172,522			(104,196)		19,770		0001
Purchased Call/Nasdaq FC Index/NFC261HSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2025	03/10/2027	5	8,373,524	250.48	393,609			86,658		311,276			(147,445)		27,806		0001
Purchased Call/Nasdaq FC Index/NFC261F5K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	01/29/2027	6	7,377,217	268.92	345,805			57,188		49,528			(129,619)		21,238		0001
Purchased Call/Nasdaq FC Index/NFC261F5Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2025	02/05/2027	4	10,956,667	271.28	498,533			87,362		59,559			(186,777)		32,442		0001
Purchased Call/Nasdaq FC Index/NFC261G5Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2025	02/26/2027	6	8,212,961	262.08	348,134			70,932		126,873			(130,339)		26,237		0001
Purchased Call/Nasdaq FC Index/NFC2611SE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2025	03/25/2027	4	7,072,652	253.36	321,550			77,537		224,426			(120,497)		24,556		0001
Purchased Call/Nasdaq FC Index/NFC261F5E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/26/2027	1	4,828,246	273.87	220,651			35,462		16,212			(82,292)		13,726		0001
Purchased Call/Nasdaq FC Index/NFC261F5I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2025	01/28/2027	5	3,999,036	269.22	186,254			30,575		25,220			(69,905)		11,465		0001
Purchased Call/Nasdaq FC Index/NFC261HSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2025	03/12/2027	4	7,243,919	251.78	339,386			75,978		249,521			(127,428)		24,204		0001
Purchased Call/Nasdaq FC Index/NFC261E5E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/06/2025	01/04/2027	4	6,960,075	270.79	321,131			41,974		26,445			(119,984)		17,847		0001
Purchased Call/Nasdaq FC Index/NFC261HSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2025	03/16/2027	2	4,072,729	251.78	189,424			43,194		140,478			(70,649)		13,774		0001
Purchased Call/Nasdaq FC Index/NFC2611SC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2025	03/25/2027	4	5,848,719	256.33	249,380			60,138		162,127			(93,529)		20,307		0001
Purchased Call/Nasdaq FC Index/NFC261HSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2025	03/12/2027	4	10,734,609	249.46	521,819			116,693		427,583			(195,591)		35,868		0001
Purchased Call/Nasdaq FC Index/NFC261HSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2025	03/11/2027	3	4,516,004	250.19	214,777			47,546		171,276			(80,393)		15,043		0001
Purchased Call/Nasdaq FC Index/NFC2611SA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2025	03/24/2027	4	6,504,185	255.56	299,426			71,663		177,110			(112,108)		22,518		0001
Purchased Call/Nasdaq FC Index/NFC261E5L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/08/2027	4	14,575,925	269.68	661,948			90,135		70,679			(247,742)		38,147		0001
Purchased Call/Nasdaq FC Index/NFC261E5C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2027	2	4,442,231	270.79	205,354			27,080		17,257			(76,591)		11,450		0001
Purchased Call/Nasdaq FC Index/NFC261E5Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/12/2027	1	4,174,528	266.98	193,281			27,346		29,537			(72,084)		11,142		0001
Purchased Call/Nasdaq FC Index/NFC261F5S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2025	01/21/2027	3	5,526,783	272.24	267,620			41,238		21,847			(100,217)		15,376		0001
Purchased Call/Nasdaq FC Index/NFC261F5T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2025	01/22/2027	3	5,019,899	274.59	228,941			35,593		14,670			(85,665)		14,027		0001
Purchased Call/Nasdaq FC Index/NFC261E5G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2025	01/06/2027	2	5,732,851	272.49	246,173			32,837		17,539			(92,164)		14,853		0001
Purchased Call/Nasdaq FC Index/NFC261E5P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2025	01/08/2027	4	6,864,928	266.98	318,480			43,573		47,474			(119,598)		17,966		0001
Purchased Call/Nasdaq FC Index/NFC261F5G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2025	01/27/2027	3	6,125,662	267.25	293,481			47,608		47,997			(109,841)		17,488		0001
Purchased Call/Nasdaq FC Index/NFC261F5T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/03/2025	02/03/2027	3	6,371,372	268.21	305,356			52,488		47,673			(114,319)		18,717		0001
Purchased Call/Nasdaq FC Index/NFC261F5M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/03/2025	01/29/2027	4	7,932,086	269.46	366,005			60,625		49,667			(137,177)		22,835		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261FSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	01/22/2027	4	6,025,234	273.87	261,131			40,783		19,510			(98,067)		16,836		0001
Purchased Call/Nasdaq FC Index/NFC261GSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/12/2027	5	12,513,229	275.39	565,960			104,961		44,715			(212,535)		38,050		0001
Purchased Call/Nasdaq FC Index/NFC261ISG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2025	03/25/2027	4	6,703,101	252.35	290,259			70,223		226,852			(108,974)		23,273		0001
Purchased Call/Nasdaq FC Index/NFC261FSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/03/2025	02/02/2027	3	5,976,613	269.36	276,613			47,135		38,721			(103,210)		17,488		0001
Purchased Call/Nasdaq FC Index/NFC261ESI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2025	01/07/2027	3	1,864,337	269.64	86,440			11,649		8,835			(32,356)		4,855		0001
Purchased Call/Nasdaq FC Index/NFC261GSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/19/2027	3	9,059,517	273.96	393,719			76,602		40,444			(147,524)		28,254		0001
Purchased Call/Nasdaq FC Index/NFC261HSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2025	03/05/2027	5	6,655,216	253.53	313,224			67,037		201,865			(117,434)		21,754		0001
Purchased Call/Nasdaq FC Index/NFC261GS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/11/2025	02/11/2027	4	4,431,869	270.48	205,737			37,632		27,977			(77,024)		13,426		0001
Purchased Call/Nasdaq FC Index/NFC261GSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2025	02/23/2027	2	4,831,607	267.45	220,465			43,924		44,347			(82,246)		15,279		0001
Purchased Call/Nasdaq FC Index/NFC261HS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2025	03/02/2027	2	4,312,941	258.89	200,667			41,898		87,151			(74,843)		13,962		0001
Purchased Call/Nasdaq FC Index/NFC261ISJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2025	03/25/2027	4	7,606,550	248.01	353,980			85,783		334,589			(133,236)		26,410		0001
Purchased Call/Nasdaq FC Index/NFC261HS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2025	03/01/2027	2	5,080,497	258.89	236,376			49,097		102,234			(88,283)		16,393		0001
Purchased Call/Nasdaq FC Index/NFC261GSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2025	02/17/2027	4	6,812,107	275.39	307,609			58,805		24,843			(115,027)		21,094		0001
Purchased Call/Nasdaq FC Index/NFC261IS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2025	03/23/2027	2	3,586,356	252.36	166,201			39,532		120,308			(62,042)		12,381		0001
Purchased Call/Nasdaq FC Index/NFC261HS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2025	02/26/2027	3	8,081,249	258.89	358,022			73,257		162,281			(134,564)		25,816		0001
Purchased Call/Nasdaq FC Index/NFC261GSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/26/2025	02/24/2027	4	8,051,953	264.41	352,178			70,697		99,545			(131,821)		25,550		0001
Purchased Call/Nasdaq FC Index/NFC261ESS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2025	01/13/2027	3	7,195,807	266.45	332,953			47,595		55,013			(124,595)		19,297		0001
Purchased Call/Nasdaq FC Index/NFC261IS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2025	03/19/2027	3	7,807,935	252.36	383,334			89,547		261,428			(144,062)		26,643		0001
Purchased Call/Nasdaq FC Index/NFC261HSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2025	02/26/2027	5	7,819,532	256.31	375,534			76,731		191,543			(140,800)		24,980		0001
Purchased Call/Nasdaq FC Index/NFC261HSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2025	03/17/2027	4	7,332,472	252.37	329,905			75,778		243,814			(123,531)		24,873		0001
Purchased Call/Nasdaq FC Index/NFC261GSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/19/2027	3	7,764,665	267.45	355,943			69,338		70,450			(133,569)		24,215		0001
Purchased Call/Nasdaq FC Index/NFC261IS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2025	03/19/2027	4	9,485,562	251.6	448,568			104,642		333,344			(168,132)		32,368		0001
Purchased Call/Nasdaq FC Index/NFC261HST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/03/2025	03/15/2027	3	4,526,354	251.78	205,387			46,698		155,789			(76,840)		15,263		0001
Purchased Call/Nasdaq FC Index/NFC261FSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/19/2025	01/29/2027	3	7,530,636	269.36	347,887			57,726		48,141			(130,761)		21,679		0001
Purchased Call/Nasdaq FC Index/NFC261FSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/04/2025	02/04/2027	2	2,197,902	269.85	102,595			17,772		13,833			(38,401)		6,482		0001
Purchased Call/Nasdaq FC Index/NFC261HS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2025	03/03/2027	3	9,179,855	255.59	425,181			89,444		238,889			(159,158)		29,814		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261G8C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	02/12/2027	3	11,698,857	274.36	537,211			99,467		47,411			(201,259)		35,574		0001
Purchased Call/Nasdaq FC Index/NFC261H8G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	03/09/2027	1	4,732,269	254.28	220,524			48,164		136,668			(82,245)		15,666		0001
Purchased Call/Nasdaq FC Index/NFC261G82 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/05/2027	6	8,788,446	269.1	419,929			73,739		61,327			(157,777)		26,022		0001
Purchased Call/Nasdaq FC Index/NFC261E8Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2025	01/15/2027	3	5,733,768	268.87	268,757			39,361		33,615			(100,691)		15,522		0001
Purchased Call/Nasdaq FC Index/NFC261I8K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/29/2027	1	5,452,419	248.01	256,264			63,097		239,332			(95,704)		19,145		0001
Purchased Call/Nasdaq FC Index/NFC261I8B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	03/22/2027	4	5,020,913	252.36	232,687			55,164		168,055			(87,083)		17,283		0001
Purchased Call/Nasdaq FC Index/NFC261G8W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/26/2025	02/25/2027	4	4,631,933	261.47	208,515			42,185		74,630			(78,096)		14,747		0001
Purchased Call/Nasdaq FC Index/NFC261G8A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2025	02/12/2027	6	6,914,906	270.76	326,185			60,180		42,554			(122,108)		21,027		0001
Purchased Call/Nasdaq FC Index/NFC261H8O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2025	03/12/2027	4	5,558,926	251.15	255,239			56,929		199,341			(95,588)		18,574		0001
Purchased Call/Nasdaq FC Index/NFC261I81 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2025	03/19/2027	3	5,198,007	252.01	239,767			55,779		177,980			(89,732)		17,737		0001
Purchased Call/Nasdaq FC Index/NFC261H8Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2025	03/18/2027	3	5,194,161	250.52	249,601			57,664		194,547			(93,442)		17,672		0001
Purchased Call/Nasdaq FC Index/NFC261F82 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2025	01/19/2027	2	6,406,416	271.37	293,535			44,415		27,259			(109,482)		17,664		0001
Purchased Call/Nasdaq FC Index/NFC261E8O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/11/2027	1	7,545,686	266.98	348,611			48,911		52,711			(130,193)		20,042		0001
Purchased Call/Nasdaq FC Index/NFC261F8C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2025	01/25/2027	3	4,385,256	273.87	195,870			31,265		14,442			(73,199)		12,414		0001
Purchased Call/Nasdaq FC Index/NFC261G8S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/22/2027	1	5,533,154	267.45	256,738			50,853		50,342			(95,882)		17,437		0001
Purchased Call/Nasdaq FC Index/NFC261F8Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	02/01/2027	1	7,832,789	269.36	361,875			61,225		50,059			(135,146)		22,827		0001
Purchased Call/Nasdaq FC Index/NFC261I8N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2025	03/31/2027	4	7,496,605	247.52	359,704			89,530		338,874			(134,664)		26,468		0001
Purchased Call/Nasdaq FC Index/NFC261G84 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2027	1	6,127,086	269.1	283,071			50,937		43,376			(105,572)		18,423		0001
Purchased Call/Nasdaq FC Index/NFC261JSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/23/2027	2	8,915,642	245.28	413,745			116,473		465,439			(155,012)		33,408		0001
Purchased Call/Nasdaq FC Index/NFC261JSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2025	04/16/2027	5	12,154,783	240.94	556,015			151,345		785,171			(208,823)		44,761		0001
Purchased Call/Nasdaq FC Index/NFC261JSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/15/2027	4	3,607,709	242.45	160,823			43,382		215,992			(60,253)		13,252		0001
Purchased Call/Nasdaq FC Index/NFC261JSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/27/2027	1	2,336,268	246.19	107,001			30,572		118,910			(39,906)		8,839		0001
Purchased Call/Nasdaq FC Index/NFC261K81 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2025	04/28/2027	5	6,299,993	246.21	293,573			84,417		317,870			(109,961)		23,893		0001
Purchased Call/Nasdaq FC Index/NFC261K8K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2025	05/07/2027	5	6,015,240	249.95	276,785			83,290		249,174			(103,756)		23,297		0001
Purchased Call/Nasdaq FC Index/NFC261K8O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/10/2027	2	2,692,906	249.94	123,321			37,493		111,662			(46,068)		10,501		0001
Purchased Call/Nasdaq FC Index/NFC261I8T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/07/2025	04/02/2027	4	7,724,898	242.85	347,379			87,726		450,659			(130,167)		27,424		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261JSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2025	04/14/2027	4	8,035,489	242.38	374,880			100,555		483,001			(140,380)		29,442		0001
Purchased Call/Nasdaq FC Index/NFC261KSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2025	05/07/2027	3	5,393,871	248.55	252,568			75,805		241,017			(94,544)		20,890		0001
Purchased Call/Nasdaq FC Index/NFC261KSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2025	05/14/2027	3	4,731,916	254.56	210,869			65,334		152,985			(78,952)		18,617		0001
Purchased Call/Nasdaq FC Index/NFC261KS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2025	04/30/2027	3	5,888,093	246.96	274,154			79,585		283,506			(102,587)		22,437		0001
Purchased Call/Nasdaq FC Index/NFC261JS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2025	04/09/2027	4	5,954,110	242.9	272,640			71,299		348,458			(102,045)		21,536		0001
Purchased Call/Nasdaq FC Index/NFC261KSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/14/2027	4	6,354,695	254.59	285,008			88,513		205,088			(106,822)		25,002		0001
Purchased Call/Nasdaq FC Index/NFC261LS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2025	05/20/2027	6	5,284,115	254.47	231,111			73,865		172,708			(87,024)		21,064		0001
Purchased Call/Nasdaq FC Index/NFC261MS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2025	06/11/2027	3	4,694,913	256.99	214,502			74,716		138,401			(80,290)		19,582		0001
Purchased Call/Nasdaq FC Index/NFC261MSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2025	06/17/2027	4	6,401,197	255.16	296,643			106,189		211,516			(111,246)		27,013		0001
Purchased Call/Nasdaq FC Index/NFC261LSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/21/2027	3	6,882,662	250.06	341,697			109,737		288,684			(128,547)		27,495		0001
Purchased Call/Nasdaq FC Index/NFC261NS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/25/2027	3	6,027,143	262.58	280,220			103,424		131,398			(105,287)		25,823		0001
Purchased Call/Nasdaq FC Index/NFC261LSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2025	05/28/2027	4	9,999,846	252.84	470,303			155,333		364,489			(176,612)		40,544		0001
Purchased Call/Nasdaq FC Index/NFC261MS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2025	06/07/2027	3	3,770,798	256.29	174,184			59,736		114,201			(65,143)		15,604		0001
Purchased Call/Nasdaq FC Index/NFC261KST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2025	05/13/2027	2	4,353,696	254.35	194,219			59,815		141,800			(72,700)		17,091		0001
Purchased Call/Nasdaq FC Index/NFC261LS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2025	05/19/2027	3	5,803,596	254.94	257,638			81,479		184,232			(96,447)		23,085		0001
Purchased Call/Nasdaq FC Index/NFC261NS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/28/2027	1	4,374,754	262.58	198,176			73,601		95,641			(74,011)		18,848		0001
Purchased Call/Nasdaq FC Index/NFC261MSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/11/2027	4	5,926,809	253.65	296,365			103,660		210,482			(111,409)		24,721		0001
Purchased Call/Nasdaq FC Index/NFC261LSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2025	06/03/2027	3	4,661,814	255.42	217,011			73,122		147,599			(81,255)		19,136		0001
Purchased Call/Nasdaq FC Index/NFC261LSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/24/2027	1	4,207,285	250.06	195,218			63,190		176,426			(72,906)		16,915		0001
Purchased Call/Nasdaq FC Index/NFC261ISP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2025	04/01/2027	3	3,869,069	248.5	177,965			44,555		165,569			(66,636)		13,698		0001
Purchased Call/Nasdaq FC Index/NFC261KS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2025	04/29/2027	3	4,430,194	246.8	204,577			59,102		214,292			(76,597)		16,842		0001
Purchased Call/Nasdaq FC Index/NFC261JSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2025	04/20/2027	2	3,724,827	240.94	173,958			47,966		240,580			(64,795)		13,855		0001
Purchased Call/Nasdaq FC Index/NFC261JSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/22/2027	4	5,634,062	240.94	282,676			78,961		363,907			(105,873)		21,060		0001
Purchased Call/Nasdaq FC Index/NFC261JS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/07/2027	5	8,000,223	238.48	386,355			101,091		577,443			(146,386)		28,784		0001
Purchased Call/Nasdaq FC Index/NFC261LSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2027	3	3,205,255	252.82	149,004			49,031		116,959			(55,768)		12,995		0001
Purchased Call/Nasdaq FC Index/NFC261KSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2025	05/05/2027	4	6,128,220	248.89	275,513			81,894		267,162			(103,217)		23,626		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261JSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2025	04/23/2027	4	6,504,387	243.38	307,233			86,224		373,860			(114,968)		24,373		0001
Purchased Call/Nasdaq FC Index/NFC261JS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2025	04/09/2027	3	5,514,443	242.17	257,634			67,668		334,714			(96,850)		19,945		0001
Purchased Call/Nasdaq FC Index/NFC261LSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	06/01/2027	1	2,193,295	252.84	101,769			33,970		79,954			(37,955)		8,966		0001
Purchased Call/Nasdaq FC Index/NFC261LS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/18/2027	1	2,570,034	254.8	115,395			36,299		82,175			(43,036)		10,201		0001
Purchased Call/Nasdaq FC Index/NFC261JSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/19/2027	1	4,638,809	240.94	216,168			59,387		299,326			(80,620)		17,212		0001
Purchased Call/Nasdaq FC Index/NFC261LS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2025	05/17/2027	2	3,333,734	254.8	149,105			46,769		106,358			(55,701)		13,203		0001
Purchased Call/Nasdaq FC Index/NFC261JS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2025	04/08/2027	3	3,590,368	237.7	188,982			49,114		268,564			(70,743)		12,952		0001
Purchased Call/Nasdaq FC Index/NFC261JSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/21/2027	4	6,940,051	238.41	345,025			95,839		503,850			(129,163)		25,878		0001
Purchased Call/Nasdaq FC Index/NFC261MSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/17/2027	5	6,714,325	254.03	329,682			118,213		235,957			(124,089)		28,334		0001
Purchased Call/Nasdaq FC Index/NFC261KSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2025	05/12/2027	4	7,253,351	253.74	327,117			100,350		243,945			(122,507)		28,411		0001
Purchased Call/Nasdaq FC Index/NFC261LSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2025	05/28/2027	4	6,288,130	253.16	290,407			95,855		225,181			(108,901)		25,495		0001
Purchased Call/Nasdaq FC Index/NFC261MSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2025	06/11/2027	4	10,011,308	257.54	442,834			154,683		285,914			(166,014)		41,757		0001
Purchased Call/Nasdaq FC Index/NFC261MS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2025	06/08/2027	2	2,994,072	256.29	137,760			47,310		90,911			(51,385)		12,414		0001
Purchased Call/Nasdaq FC Index/NFC261KSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/07/2027	5	5,707,357	249.94	279,136			84,145		236,550			(104,936)		22,104		0001
Purchased Call/Nasdaq FC Index/NFC261LSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2025	05/21/2027	3	7,120,474	252.02	326,055			104,789		268,577			(122,485)		28,445		0001
Purchased Call/Nasdaq FC Index/NFC261MST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2027	3	4,925,598	256.18	243,760			88,820		154,579			(91,250)		21,024		0001
Purchased Call/Nasdaq FC Index/NFC261LSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2025	06/04/2027	4	5,285,500	254.15	253,425			86,064		180,586			(95,006)		21,740		0001
Purchased Call/Nasdaq FC Index/NFC261KSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2025	04/30/2027	5	6,829,822	249.53	306,674			89,480		286,349			(115,305)		26,026		0001
Purchased Call/Nasdaq FC Index/NFC261LSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2025	05/27/2027	6	6,523,253	253.55	300,270			98,703		227,310			(112,872)		26,393		0001
Purchased Call/Nasdaq FC Index/NFC261MSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/21/2027	2	3,916,410	254.03	182,969			66,194		137,589			(68,338)		16,654		0001
Purchased Call/Nasdaq FC Index/NFC261LSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/25/2027	1	1,848,730	250.06	85,966			27,906		77,684			(32,061)		7,449		0001
Purchased Call/Nasdaq FC Index/NFC261LSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2025	06/02/2027	5	6,050,619	253.99	291,251			97,928		207,368			(109,238)		24,786		0001
Purchased Call/Nasdaq FC Index/NFC261MS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2025	06/04/2027	3	5,232,912	256.29	244,018			82,974		158,385			(91,702)		21,524		0001
Purchased Call/Nasdaq FC Index/NFC261MSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2025	06/25/2027	3	5,952,097	259.65	283,210			104,147		154,577			(106,048)		25,501		0001
Purchased Call/Nasdaq FC Index/NFC261MSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/15/2027	1	3,631,812	253.65	169,242			59,746		129,396			(63,119)		15,267		0001
Purchased Call/Nasdaq FC Index/NFC261MSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/25/2027	3	6,892,193	261.81	317,314			116,944		157,440			(118,918)		29,529		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261JS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2025	04/09/2027	4	6,842,253	241.44	325,497			85,375		430,495			(122,020)		24,748		0001
Purchased Call/Nasdaq FC Index/NFC261JSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/12/2027	1	4,128,050	242.17	193,193			51,288		250,349			(72,150)		15,048		0001
Purchased Call/Nasdaq FC Index/NFC261ISX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2025	04/05/2027	1	4,114,773	238.4	195,040			49,900		297,734			(72,840)		14,726		0001
Purchased Call/Nasdaq FC Index/NFC261IS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2025	04/02/2027	3	5,588,760	238.4	264,113			66,801		404,766			(99,221)		19,840		0001
Purchased Call/Nasdaq FC Index/NFC261JSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2025	04/23/2027	3	7,667,106	246.19	354,588			99,972		381,745			(133,205)		28,730		0001
Purchased Call/Nasdaq FC Index/NFC261KSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	05/03/2027	1	2,904,166	249.53	130,687			38,469		121,787			(48,807)		11,145		0001
Purchased Call/Nasdaq FC Index/NFC261KSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	05/04/2027	1	1,494,930	249.53	67,421			19,912		62,792			(25,145)		5,750		0001
Purchased Call/Nasdaq FC Index/NFC261JSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2025	04/16/2027	3	6,070,445	240.94	284,401			77,189		392,137			(106,470)		22,355		0001
Purchased Call/Nasdaq FC Index/NFC261LS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/14/2027	5	5,114,579	254.8	230,808			71,783		163,039			(86,709)		20,123		0001
Purchased Call/Nasdaq FC Index/NFC261KSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/11/2027	1	2,240,332	249.94	102,159			31,153		93,017			(38,100)		8,756		0001
Purchased Call/Nasdaq FC Index/NFC261KS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	04/30/2027	3	7,674,803	248.18	356,650			103,884		346,327			(133,696)		29,245		0001
Purchased Call/Nasdaq FC Index/NFC261JSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/26/2027	2	3,165,656	246.19	144,839			41,244		157,603			(54,101)		11,949		0001
Purchased Call/Nasdaq FC Index/NFC261LS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/21/2027	3	6,226,938	251.77	286,865			91,725		238,128			(107,372)		24,876		0001
Purchased Call/Nasdaq FC Index/NFC261JSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/13/2027	1	3,434,517	242.17	159,705			42,559		208,417			(59,562)		12,552		0001
Purchased Call/Nasdaq FC Index/NFC261KSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2025	05/06/2027	2	4,241,217	248	196,641			58,670		194,242			(73,608)		16,389		0001
Purchased Call/Nasdaq FC Index/NFC261MSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/17/2027	4	3,956,774	255.29	185,582			66,340		129,809			(69,532)		16,697		0001
Purchased Call/Nasdaq FC Index/NFC261MS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2027	2	5,951,380	257.91	267,257			92,612		165,593			(100,054)		24,774		0001
Purchased Call/Nasdaq FC Index/NFC261MS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2025	06/09/2027	3	7,266,560	256.55	343,522			118,565		218,136			(128,603)		30,189		0001
Purchased Call/Nasdaq FC Index/NFC261LS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2027	2	5,718,780	255.93	255,647			86,595		176,703			(95,682)		23,522		0001
Purchased Call/Nasdaq FC Index/NFC261MSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2025	06/24/2027	3	3,741,160	259.23	173,665			63,507		98,974			(64,994)		15,999		0001
Purchased Call/Nasdaq FC Index/NFC261NS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/29/2027	1	2,790,795	262.58	126,702			47,165		61,257			(47,254)		12,046		0001
Purchased Call/Nasdaq FC Index/NFC261MSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/14/2027	1	2,931,160	253.65	136,592			48,098		104,173			(51,012)		12,298		0001
Purchased Call/Nasdaq FC Index/NFC261MSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2025	06/16/2027	4	7,395,047	257.36	326,287			115,924		214,839			(122,189)		31,147		0001
Purchased Call/Nasdaq FC Index/NFC261MSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/22/2027	1	2,094,594	254.03	97,818			35,472		73,710			(36,481)		8,924		0001
Purchased Call/Nasdaq FC Index/NFC261ISY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2025	04/06/2027	1	2,646,139	238.4	124,633			32,014		191,480			(46,482)		9,495		0001
Purchased Call/Nasdaq FC Index/NFC261ISR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2025	04/02/2027	3	5,578,015	249.31	236,419			59,525		228,863			(88,463)		19,802		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261LSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/26/2027	1	2,554,340	250.06	119,288			38,834		107,485			(44,428)		10,313		0001
Purchased Call/Nasdaq FC Index/NFC261NS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2027	4	8,138,418	264.08	351,124			131,369		163,469			(131,460)		35,192		0001
Purchased Call/Nasdaq FC Index/NFC261NST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/14/2025	07/14/2027	4	5,637,653	265.53	260,957			102,642		107,770			(97,696)		24,996		0001
Purchased Call/Nasdaq FC Index/NFC261NSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/15/2027	4	5,383,991	265.95	249,483			98,471		100,750			(93,391)		23,912		0001
Purchased Call/Nasdaq FC Index/NFC261NSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/16/2027	4	4,753,546	266.35	226,129			89,694		87,396			(84,657)		21,149		0001
Purchased Call/Nasdaq FC Index/NFC2610SG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2025	07/26/2027	2	4,449,013	270.77	202,739			83,117		63,806			(75,740)		20,134		0001
Purchased Call/Nasdaq FC Index/NFC261PSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/20/2027	3	7,090,390	259.85	347,855			155,082		205,252			(130,380)		33,402		0001
Purchased Call/Nasdaq FC Index/NFC261PSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2027	6	3,897,435	264.47	172,398			76,420		87,649			(64,577)		18,332		0001
Purchased Call/Nasdaq FC Index/NFC261PSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/16/2027	2	4,523,588	270.65	204,504			89,763		70,605			(76,415)		21,178		0001
Purchased Call/Nasdaq FC Index/NFC261NS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2025	07/01/2027	5	4,745,043	261.41	226,552			85,256		112,312			(84,826)		20,556		0001
Purchased Call/Nasdaq FC Index/NFC261PS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/06/2027	4	6,661,540	270.67	307,927			131,580		100,815			(115,740)		30,696		0001
Purchased Call/Nasdaq FC Index/NFC261PS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/09/2027	4	2,950,575	270.67	135,828			58,375		44,827			(50,819)		13,662		0001
Purchased Call/Nasdaq FC Index/NFC2610SW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2025	08/04/2027	5	5,849,512	267.87	269,000			113,665		103,981			(100,794)		26,867		0001
Purchased Call/Nasdaq FC Index/NFC261NSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/13/2027	1	2,398,895	264.71	109,869			43,012		48,035			(40,976)		10,617		0001
Purchased Call/Nasdaq FC Index/NFC261PSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2025	08/13/2027	5	5,755,313	270.65	265,601			116,001		89,410			(99,742)		26,818		0001
Purchased Call/Nasdaq FC Index/NFC2610SE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	09/02/2027	3	5,708,428	258.86	285,020			131,833		177,341			(106,750)		27,426		0001
Purchased Call/Nasdaq FC Index/NFC2610SP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2025	07/30/2027	3	7,017,905	270.32	310,013			129,198		105,791			(116,156)		31,971		0001
Purchased Call/Nasdaq FC Index/NFC261NSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/12/2027	1	3,547,125	264.71	162,458			63,464		70,768			(60,672)		15,672		0001
Purchased Call/Nasdaq FC Index/NFC261RSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/17/2027	6	7,593,237	273.43	345,480			167,708		111,635			(129,846)		37,284		0001
Purchased Call/Nasdaq FC Index/NFC2610SI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	09/03/2027	5	4,000,163	262.53	192,087			89,516		103,732			(72,154)		19,247		0001
Purchased Call/Nasdaq FC Index/NFC261RSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	09/27/2027	4	4,540,745	272.07	209,480			104,055		74,238			(78,281)		22,610		0001
Purchased Call/Nasdaq FC Index/NFC261NSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/14/2025	07/08/2027	5	3,853,200	263.91	181,821			70,035		79,926			(68,081)		16,904		0001
Purchased Call/Nasdaq FC Index/NFC261RSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2027	6	7,115,247	273.9	315,492			154,510		103,863			(118,151)		35,184		0001
Purchased Call/Nasdaq FC Index/NFC2610S3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2025	08/27/2027	3	3,948,579	263.65	188,954			85,925		94,870			(70,721)		18,801		0001
Purchased Call/Nasdaq FC Index/NFC2610SP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/09/2027	3	3,595,981	264.23	168,257			79,334		85,831			(62,960)		17,455		0001
Purchased Call/Nasdaq FC Index/NFC261RSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/24/2027	7	3,815,261	272.26	176,935			87,499		61,452			(66,491)		18,919		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2610$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/13/2027	1	4,861,895	266.94	224,620			107,212		101,340			(83,887)		23,737		0001
Purchased Call/Nasdaq FC Index/NFC261RSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2025	09/24/2027	3	9,696,312	272.07	455,677			225,520		157,853			(171,291)		48,081		0001
Purchased Call/Nasdaq FC Index/NFC261RSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2027	2	4,720,859	272.93	212,684			104,351		72,602			(79,579)		23,377		0001
Purchased Call/Nasdaq FC Index/NFC2610$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/23/2027	3	5,219,250	270.07	241,049			98,156		77,975			(90,341)		23,501		0001
Purchased Call/Nasdaq FC Index/NFC2610$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/28/2025	07/23/2027	3	5,097,381	270.77	236,360			96,381		72,844			(88,786)		22,952		0001
Purchased Call/Nasdaq FC Index/NFC2610$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/19/2027	3	4,379,567	268.35	199,942			80,094		71,444			(74,744)		19,586		0001
Purchased Call/Nasdaq FC Index/NFC2610$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/16/2027	4	5,246,123	268.35	244,780			97,444		85,165			(91,967)		23,341		0001
Purchased Call/Nasdaq FC Index/NFC2610$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2025	08/27/2027	3	8,675,097	265.17	387,595			176,768		192,037			(145,257)		41,306		0001
Purchased Call/Nasdaq FC Index/NFC261NSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2027	3	3,319,759	263.47	155,410			58,774		70,075			(58,164)		14,408		0001
Purchased Call/Nasdaq FC Index/NFC2610$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	07/22/2027	5	5,265,929	268.27	246,719			99,923		87,404			(92,522)		23,671		0001
Purchased Call/Nasdaq FC Index/NFC261NSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2025	07/07/2027	5	5,308,594	263.79	244,019			93,715		110,567			(91,443)		23,248		0001
Purchased Call/Nasdaq FC Index/NFC2610$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/28/2025	07/28/2027	4	5,897,422	271.88	264,417			109,112		79,675			(99,019)		26,777		0001
Purchased Call/Nasdaq FC Index/NFC261NSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/16/2027	4	7,042,521	268.58	320,720			127,497		112,388			(120,223)		31,333		0001
Purchased Call/Nasdaq FC Index/NFC261NSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2027	3	10,505,451	265.98	468,004			177,200		189,822			(175,574)		45,594		0001
Purchased Call/Nasdaq FC Index/NFC2610$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2025	07/30/2027	3	4,138,835	265.15	204,153			85,224		85,260			(76,728)		18,855		0001
Purchased Call/Nasdaq FC Index/NFC261PSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2025	08/12/2027	5	5,921,650	273.08	271,425			117,631		78,545			(101,640)		27,549		0001
Purchased Call/Nasdaq FC Index/NFC2610$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2025	07/29/2027	3	4,385,269	270.93	202,580			83,829		63,174			(75,816)		19,945		0001
Purchased Call/Nasdaq FC Index/NFC2610$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2027	3	5,017,368	271.58	225,378			93,678		69,836			(84,342)		22,857		0001
Purchased Call/Nasdaq FC Index/NFC261PS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/06/2027	3	3,881,370	268.63	183,295			77,970		66,546			(68,601)		17,885		0001
Purchased Call/Nasdaq FC Index/NFC2610$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/21/2027	5	6,882,924	269.97	304,208			122,592		102,370			(113,904)		30,887		0001
Purchased Call/Nasdaq FC Index/NFC2610$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/23/2027	2	3,288,567	269.42	151,253			61,374		51,188			(56,590)		14,807		0001
Purchased Call/Nasdaq FC Index/NFC2610$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2025	08/27/2027	3	5,597,473	261.74	258,038			117,824		148,810			(96,915)		26,652		0001
Purchased Call/Nasdaq FC Index/NFC2610$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/31/2027	4	5,601,665	261.74	259,060			119,208		149,579			(96,970)		26,833		0001
Purchased Call/Nasdaq FC Index/NFC261PS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2027	3	6,110,970	269.55	302,098			130,422		100,372			(113,081)		28,385		0001
Purchased Call/Nasdaq FC Index/NFC261PSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2025	08/13/2027	5	4,122,517	273.09	188,345			81,934		55,084			(70,505)		19,209		0001
Purchased Call/Nasdaq FC Index/NFC2610$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2027	2	2,502,173	266.94	116,096			55,503		52,309			(43,307)		12,234		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2610$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	08/02/2027	1	4,232,189	265.15	198,913			83,450		87,501			(74,286)		19,375		0001
Purchased Call/Nasdaq FC Index/NFC261P$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/20/2027	3	8,020,621	263.19	375,384			167,588		194,638			(141,035)		37,784		0001
Purchased Call/Nasdaq FC Index/NFC2610$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/10/2027	4	5,926,362	265.82	281,785			133,808		130,837			(105,628)		28,809		0001
Purchased Call/Nasdaq FC Index/NFC2610$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2025	08/05/2027	5	3,982,668	266.89	195,768			83,033		75,322			(73,336)		18,322		0001
Purchased Call/Nasdaq FC Index/NFC2610$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/03/2027	5	12,631,860	262.65	599,046			279,039		325,535			(224,955)		60,778		0001
Purchased Call/Nasdaq FC Index/NFC2610$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2027	4	3,749,685	260.58	182,894			84,881		107,452			(68,466)		18,042		0001
Purchased Call/Nasdaq FC Index/NFC261RS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	09/17/2027	4	7,779,036	272.59	352,157			170,692		120,082			(132,043)		38,196		0001
Purchased Call/Nasdaq FC Index/NFC261P$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/13/2027	3	6,820,728	272.82	309,831			135,113		92,689			(116,092)		31,782		0001
Purchased Call/Nasdaq FC Index/NFC2610$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2027	4	3,358,913	264.18	162,864			77,197		80,872			(60,987)		16,328		0001
Purchased Call/Nasdaq FC Index/NFC261RSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	09/24/2027	4	9,742,716	271.26	451,474			223,023		165,952			(169,145)		48,312		0001
Purchased Call/Nasdaq FC Index/NFC261P$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2027	2	3,217,486	263.19	150,804			67,740		78,464			(56,248)		15,250		0001
Purchased Call/Nasdaq FC Index/NFC261NSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2025	07/09/2027	3	6,455,098	265.78	291,003			112,557		120,285			(108,903)		28,369		0001
Purchased Call/Nasdaq FC Index/NFC261NSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/14/2025	07/09/2027	5	5,501,397	264.71	259,266			100,856		109,463			(97,606)		24,178		0001
Purchased Call/Nasdaq FC Index/NFC261P$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/23/2027	2	3,591,193	263.19	168,014			75,343		87,298			(62,752)		16,996		0001
Purchased Call/Nasdaq FC Index/NFC261NSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/06/2027	1	3,451,595	265.98	157,048			59,971		62,520			(58,491)		15,088		0001
Purchased Call/Nasdaq FC Index/NFC261P$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/10/2027	2	4,018,581	270.67	186,715			80,280		61,407			(69,642)		18,636		0001
Purchased Call/Nasdaq FC Index/NFC261P$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/18/2027	4	7,632,317	270.5	316,374			139,634		121,160			(118,429)		35,843		0001
Purchased Call/Nasdaq FC Index/NFC261RS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/21/2027	3	3,650,010	273.43	164,879			80,417		54,094			(61,525)		18,024		0001
Purchased Call/Nasdaq FC Index/NFC261P$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/06/2027	2	6,040,066	269.11	285,902			121,902		100,593			(107,108)		27,832		0001
Purchased Call/Nasdaq FC Index/NFC2610$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/20/2027	1	2,558,325	268.35	116,915			46,895		41,910			(43,604)		11,461		0001
Purchased Call/Nasdaq FC Index/NFC261RS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	09/16/2027	4	5,059,399	270.13	231,658			111,716		89,300			(86,850)		24,807		0001
Purchased Call/Nasdaq FC Index/NFC2610$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/30/2027	1	3,824,414	261.74	179,365			82,271		101,830			(66,986)		18,292		0001
Purchased Call/Nasdaq FC Index/NFC261PSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2025	08/25/2027	4	6,567,558	262.45	316,340			142,801		167,059			(118,462)		31,176		0001
Purchased Call/Nasdaq FC Index/NFC2610$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/08/2027	5	7,966,681	263.49	378,867			178,233		197,123			(141,874)		38,614		0001
Purchased Call/Nasdaq FC Index/NFC2610$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	08/03/2027	2	4,905,835	265.15	232,163			97,626		101,783			(86,630)		22,496		0001
Purchased Call/Nasdaq FC Index/NFC261RS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/15/2027	3	9,738,584	270.53	437,072			209,742		167,450			(163,617)		47,682		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261R$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	09/17/2027	8	5,705,025	269.12	281,651			136,686		107,128			(105,800)		28,013		0001
Purchased Call/Nasdaq FC Index/NFC261P$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2027	1	3,450,179	270.65	161,123			70,823		54,074			(60,091)		16,178		0001
Purchased Call/Nasdaq FC Index/NFC261R$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2027	2	4,043,496	272.07	186,253			92,623		66,333			(69,475)		20,162		0001
Purchased Call/Nasdaq FC Index/NFC261P$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/20/2027	3	3,453,150	260.89	160,252			71,222		94,687			(59,965)		16,267		0001
Purchased Call/Nasdaq FC Index/NFC261N$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2025	07/09/2027	3	6,121,682	265.36	278,335			107,943		117,061			(104,299)		26,904		0001
Purchased Call/Nasdaq FC Index/NFC261Q$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2027	2	5,083,260	263.29	239,244			108,195		123,860			(89,533)		24,167		0001
Purchased Call/Nasdaq FC Index/NFC261R$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/20/2027	1	3,040,086	273.43	136,804			66,614		44,896			(51,091)		14,991		0001
Purchased Call/Nasdaq FC Index/NFC261R$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2027	4	4,343,514	273.36	203,339			101,830		66,768			(76,133)		21,718		0001
Purchased Call/Nasdaq FC Index/NFC261R$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2025	09/29/2027	6	11,073,588	272.85	514,655			256,915		174,678			(192,682)		55,292		0001
Purchased Call/Nasdaq FC Index/NFC261Q$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2027	1	2,792,279	270.77	127,328			52,295		40,266			(47,487)		12,657		0001
Purchased Call/Nasdaq FC Index/NFC261Q$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	09/01/2027	2	4,396,905	261.74	208,726			96,163		117,695			(77,838)		21,093		0001
Purchased Call/Nasdaq FC Index/NFC261Q$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/10/2027	2	6,034,518	266.94	294,118			139,839		125,427			(110,513)		29,334		0001
Purchased Call/Nasdaq FC Index/NFC261Q$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/07/2027	1	4,805,506	262.65	225,378			105,569		124,030			(84,055)		23,258		0001
Purchased Call/Nasdaq FC Index/NFC261R$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2027	2	3,734,212	273.59	172,790			87,713		57,186			(64,535)		18,799		0001
Purchased Call/Nasdaq FC Index/NFC261S$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2025	10/04/2027	2	4,614,876	273.59	213,875			108,267		70,468			(79,881)		23,200		0001
Purchased Call/Nasdaq FC Index/NFC261R$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/01/2027	5	8,145,551	274.86	369,789			186,533		115,736			(138,784)		40,783		0001
Purchased Call/Nasdaq FC Index/NFC261S$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2025	10/18/2027	3	5,760,142	269.69	272,253			143,103		111,721			(101,724)		29,502		0001
Purchased Call/Nasdaq FC Index/NFC261S$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/15/2027	4	4,897,077	269.35	229,479			119,822		96,686			(85,923)		24,983		0001
Purchased Call/Nasdaq FC Index/NFC261S$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2025	10/08/2027	4	7,771,689	276.3	331,926			170,691		103,577			(124,433)		39,282		0001
Purchased Call/Nasdaq FC Index/NFC261S$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2025	10/06/2027	5	9,882,079	275.5	440,316			224,054		136,463			(164,862)		49,815		0001
Purchased Call/Nasdaq FC Index/NFC261S$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2025	10/22/2027	5	10,448,158	270.97	502,154			267,515		191,082			(188,179)		53,792		0001
Purchased Call/Nasdaq FC Index/NFC261S$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2025	10/07/2027	3	4,186,648	273.73	204,338			104,252		64,071			(76,485)		21,133		0001
Purchased Call/Nasdaq FC Index/NFC261T$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	11/01/2027	2	5,625,003	278.08	256,577			139,761		70,816			(95,826)		29,332		0001
Purchased Call/Nasdaq FC Index/NFC261T$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/03/2025	11/05/2027	7	6,995,300	270.54	342,210			189,553		133,308			(128,645)		36,661		0001
Purchased Call/Nasdaq FC Index/NFC261T$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2025	11/05/2027	5	3,743,540	275.83	164,505			90,608		53,882			(61,596)		19,619		0001
Purchased Call/Nasdaq FC Index/NFC261S$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2025	10/11/2027	2	3,355,064	266.03	158,682			81,969		77,676			(59,271)		17,026		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261S$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2025	10/22/2027	5	3,192,003	268.85	160,315			85,348		65,210			(60,073)		16,434		0001
Purchased Call/Nasdaq FC Index/NFC261U$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/13/2025	11/12/2027	4	7,598,697	273.65	347,307			194,376		124,687			(129,936)		40,169		0001
Purchased Call/Nasdaq FC Index/NFC261T$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/22/2027	4	8,226,720	273.82	396,713			211,703		129,134			(149,037)		42,355		0001
Purchased Call/Nasdaq FC Index/NFC261T$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/10/2025	11/10/2027	4	7,588,547	274.11	352,617			196,473		120,617			(132,007)		40,017		0001
Purchased Call/Nasdaq FC Index/NFC261S$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2025	10/21/2027	5	4,993,008	271.33	226,975			120,281		89,103			(85,029)		25,673		0001
Purchased Call/Nasdaq FC Index/NFC261T$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2027	4	3,167,705	280.38	134,910			73,045		35,083			(50,508)		16,456		0001
Purchased Call/Nasdaq FC Index/NFC261U$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/24/2025	11/15/2027	3	4,040,074	270.33	189,315			106,791		78,503			(70,725)		21,436		0001
Purchased Call/Nasdaq FC Index/NFC261T$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2025	10/27/2027	5	12,450,287	277.96	583,857			314,011		156,327			(218,639)		64,513		0001
Purchased Call/Nasdaq FC Index/NFC261U$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2025	11/17/2027	6	7,754,175	268.54	354,768			201,049		165,421			(132,845)		41,241		0001
Purchased Call/Nasdaq FC Index/NFC261T$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/09/2027	2	5,112,564	270.54	241,232			134,058		97,665			(89,975)		26,927		0001
Purchased Call/Nasdaq FC Index/NFC261U$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/01/2025	11/19/2027	5	8,857,361	265.39	423,111			241,777		221,317			(158,577)		47,223		0001
Purchased Call/Nasdaq FC Index/NFC261U$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2025	11/12/2027	6	7,005,917	270.25	328,046			184,277		137,152			(122,940)		37,036		0001
Purchased Call/Nasdaq FC Index/NFC261V$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/16/2027	2	3,255,211	267.66	151,617			92,035		75,015			(56,759)		17,911		0001
Purchased Call/Nasdaq FC Index/NFC261V$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	12/03/2027	4	2,629,678	272.58	122,219			72,110		46,659			(45,792)		14,255		0001
Purchased Call/Nasdaq FC Index/NFC261W$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/28/2027	2	6,639,356	270.83	309,820			192,790		133,491			(115,555)		37,023		0001
Purchased Call/Nasdaq FC Index/NFC261V$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	12/10/2027	4	5,505,079	268.06	258,983			155,681		123,609			(97,231)		30,084		0001
Purchased Call/Nasdaq FC Index/NFC261W$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/23/2025	12/23/2027	5	5,130,303	270.53	236,530	2,812		147,927		104,438			(89,572)		28,450		0001
Purchased Call/Nasdaq FC Index/NFC261W$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2027	3	5,751,236	269.6	273,347			168,160		121,911			(102,315)		31,858		0001
Purchased Call/Nasdaq FC Index/NFC261U$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/26/2027	4	8,818,541	270.09	414,517			240,788		175,638			(155,121)		47,411		0001
Purchased Call/Nasdaq FC Index/NFC261V$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/14/2027	2	3,343,129	268.06	157,746			95,175		76,485			(58,862)		18,353		0001
Purchased Call/Nasdaq FC Index/NFC261U$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/01/2027	5	7,752,437	270.49	372,344			218,114		152,145			(139,391)		41,925		0001
Purchased Call/Nasdaq FC Index/NFC261U$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/03/2025	11/24/2027	6	4,987,794	268.52	238,519			137,768		107,290			(89,401)		26,752		0001
Purchased Call/Nasdaq FC Index/NFC261U$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/26/2027	3	4,707,546	271	221,861			129,112		89,542			(83,272)		25,309		0001
Purchased Call/Nasdaq FC Index/NFC261V$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/15/2027	4	7,183,140	267.12	337,989	2,663		206,088		169,561			(127,477)		39,478		0001
Purchased Call/Nasdaq FC Index/NFC261V$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	12/03/2027	4	4,664,372	273.55	215,444			127,438		78,754			(80,911)		25,284		0001
Purchased Call/Nasdaq FC Index/NFC261V$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/10/2027	4	6,089,927	272.23	279,403			167,689		111,341			(104,666)		33,280		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261U\$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/24/2027	4	1,866,258	269.15	89,681			51,914		38,907			(33,647)		10,010		0001
Purchased Call/Nasdaq FC Index/NFC261V\$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/03/2027	5	8,009,042	272.3	367,979	3,634		219,690		144,142			(139,272)		43,414		0001
Purchased Call/Nasdaq FC Index/NFC261R\$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2027	4	4,007,055	274.15	187,281			94,219		59,266			(70,159)		20,063		0001
Purchased Call/Nasdaq FC Index/NFC261S\$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2025	10/08/2027	4	4,664,863	276.76	208,024			106,635		60,557			(77,874)		23,579		0001
Purchased Call/Nasdaq FC Index/NFC261S\$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/08/2027	3	9,393,461	266.03	467,237			240,424		217,769			(175,558)		47,479		0001
Purchased Call/Nasdaq FC Index/NFC261S\$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/01/2027	3	6,586,975	273.59	314,721			158,808		100,538			(118,301)		32,980		0001
Purchased Call/Nasdaq FC Index/NFC261S\$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2025	10/14/2027	4	5,627,860	268.58	268,940			139,922		115,131			(100,717)		28,674		0001
Purchased Call/Nasdaq FC Index/NFC261S\$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/13/2027	4	9,924,683	269.48	461,902			239,412		193,425			(172,880)		50,499		0001
Purchased Call/Nasdaq FC Index/NFC261T\$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/25/2027	2	5,678,219	273.82	265,088			141,858		89,127			(99,023)		29,347		0001
Purchased Call/Nasdaq FC Index/NFC261T\$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2025	10/29/2027	4	11,490,473	276.85	531,441			288,217		155,045			(199,116)		59,691		0001
Purchased Call/Nasdaq FC Index/NFC261T\$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2025	10/28/2027	5	6,515,265	279.61	292,940			158,118		75,611			(109,789)		33,803		0001
Purchased Call/Nasdaq FC Index/NFC261T\$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/27/2025	10/26/2027	4	3,488,742	273.82	164,431			88,134		54,895			(61,381)		18,054		0001
Purchased Call/Nasdaq FC Index/NFC261S\$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/15/2027	5	7,082,807	269.69	344,557			180,530		137,379			(129,470)		36,134		0001
Purchased Call/Nasdaq FC Index/NFC261T\$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2025	11/08/2027	2	5,299,102	270.54	249,273			138,389		100,986			(93,110)		27,875		0001
Purchased Call/Nasdaq FC Index/NFC261S\$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/15/2025	10/20/2027	4	8,043,914	271.51	372,946			197,080		141,851			(139,727)		41,307		0001
Purchased Call/Nasdaq FC Index/NFC261S\$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2025	10/15/2027	5	9,767,753	268.84	466,830			244,266		198,018			(175,006)		49,832		0001
Purchased Call/Nasdaq FC Index/NFC261U\$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2025	11/18/2027	3	4,580,811	266.26	218,749			124,191		109,378			(81,864)		24,393		0001
Purchased Call/Nasdaq FC Index/NFC261T\$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/03/2025	11/03/2027	5	8,782,637	278.99	377,665			206,676		105,467			(141,352)		45,913		0001
Purchased Call/Nasdaq FC Index/NFC261V\$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/06/2027	1	4,524,969	273.55	208,601			123,669		76,410			(77,904)		24,614		0001
Purchased Call/Nasdaq FC Index/NFC261T\$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2025	11/04/2027	4	4,101,401	274.26	192,679			105,760		64,021			(72,131)		21,468		0001
Purchased Call/Nasdaq FC Index/NFC261T\$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/05/2027	3	10,438,989	271.23	490,703			270,925		191,970			(183,837)		54,708		0001
Purchased Call/Nasdaq FC Index/NFC261U\$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2025	11/19/2027	4	5,607,423	266.12	270,287			154,632		135,231			(101,466)		29,896		0001
Purchased Call/Nasdaq FC Index/NFC261V\$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2027	2	4,288,141	263.68	221,501			135,047		119,406			(82,954)		23,621		0001
Purchased Call/Nasdaq FC Index/NFC261U\$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2025	11/12/2027	3	7,442,841	270.33	344,894			193,983		145,112			(129,517)		39,345		0001
Purchased Call/Nasdaq FC Index/NFC261V\$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	12/09/2027	4	3,755,274	273.16	175,261			104,608		65,329			(65,597)		20,498		0001
Purchased Call/Nasdaq FC Index/NFC261V\$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2027	6	4,198,352	272.13	193,777			113,901		75,915			(72,597)		22,731		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261USD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2025	11/19/2027	3	2,101,168	267.23	96,108			54,777		47,999			(35,970)		11,202		0001
Purchased Call/Nasdaq FC Index/NFC261T$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2025	10/29/2027	4	7,092,134	278.08	328,593			178,483		89,387			(123,437)		36,842		0001
Purchased Call/Nasdaq FC Index/NFC261USJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/22/2027	3	4,980,145	266.12	237,045			136,002		120,051			(88,589)		26,647		0001
Purchased Call/Nasdaq FC Index/NFC261W$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/23/2027	2	977,282	271.05	44,069			27,337		19,395			(16,606)		5,420		0001
Purchased Call/Nasdaq FC Index/NFC261V$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	12/08/2027	5	7,291,176	272.71	339,047			201,866		129,460			(126,916)		39,753		0001
Purchased Call/Nasdaq FC Index/NFC261V$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/17/2027	4	6,391,634	268.92	300,748	2,734		185,429		139,027			(113,963)		35,208		0001
Purchased Call/Nasdaq FC Index/NFC261V$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2027	5	6,732,977	266.64	322,120	3,196		198,568		163,323			(121,920)		37,088		0001
Purchased Call/Nasdaq FC Index/NFC261W$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2027	3	6,279,479	269.21	289,229			180,594		136,574			(108,229)		35,055		0001
Purchased Call/Nasdaq FC Index/NFC261W$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/27/2027	1	5,500,237	270.83	256,311			159,357		110,307			(95,722)		30,638		0001
Purchased Call/Nasdaq FC Index/NFC261W$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2026	12/31/2027	5	1,686,709	264.04	17,871	60,770		49,558		46,889			(29,240)		9,437		0001
Purchased Call/Nasdaq FC Index/NFC261W$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/30/2025	12/30/2027	3	2,329,116	267.99	100,640	3,489		65,275		53,741			(38,955)		13,017		0001
Purchased Call/Nasdaq FC Index/NFC261S$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/19/2027	1	1,512,154	269.69	71,222			37,470		29,374			(26,562)		7,755		0001
Purchased Call/Nasdaq FC Index/NFC261T$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/11/2027	3	3,558,232	273.7	165,896			92,602		57,944			(62,086)		18,787		0001
Purchased Call/Nasdaq FC Index/NFC261US7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2027	1	3,404,787	270.33	160,025			90,344		66,286			(59,681)		18,087		0001
Purchased Call/Nasdaq FC Index/NFC261V$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/20/2027	1	3,253,429	268.92	152,260			93,199		70,817			(56,863)		17,982		0001
Purchased Call/Nasdaq FC Index/NFC261V$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/13/2027	2	5,667,834	268.06	266,416			160,521		127,270			(99,510)		31,079		0001
Purchased Call/Nasdaq FC Index/NFC261USU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/01/2025	11/29/2027	2	6,938,654	271	324,002			188,966		131,924			(121,006)		37,436		0001
Purchased Call/Nasdaq FC Index/NFC261VSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/21/2027	2	4,270,869	268.92	200,350			122,744		93,171			(74,725)		23,632		0001
Purchased Call/Nasdaq FC Index/NFC261US1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/23/2027	1	1,953,457	266.12	92,008			52,829		47,150			(34,314)		10,465		0001
Purchased Call/Nasdaq FC Index/NFC261W$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/23/2027	5	8,716,686	270.83	397,623	4,974		249,632		174,862			(151,306)		48,339		0001
Purchased Call/Nasdaq FC Index/NFC261VSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2027	3	2,424,715	275.11	108,173			64,738		38,300			(40,476)		13,250		0001
Purchased Call/Nasdaq FC Index/NFC261S$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/12/2027	1	2,123,211	266.03	100,216			51,831		49,284			(37,375)		10,789		0001
Purchased Call/Nasdaq FC Index/NFC261T$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	11/02/2027	2	3,005,666	278.08	137,417			74,940		37,942			(51,254)		15,693		0001
Purchased Call/Nasdaq FC Index/NFC261US/ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2027	1	8,963,425	271	418,592			244,370		170,951			(156,114)		48,417		0001
Purchased Call/Nasdaq FC Index/NFC261V$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2027	1	3,785,868	273.55	174,907			103,791		64,082			(65,232)		20,617		0001
Purchased Call/Nasdaq FC Index/NFC3610$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/17/2028	5	4,594,690	249.1		209,329		154,029		246,383			(55,810)		27,788		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC3610SG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/20/2028	7	4,092,705	245.53		193,739		143,183		249,442			(50,952)		24,821		0001
Purchased Call/Nasdaq FC Index/NFC3610SP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/30/2026	03/24/2028	7	5,895,693	244.6		269,116		200,742		372,488			(68,983)		35,889		0001
Purchased Call/Nasdaq FC Index/NFC3610SN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2026	03/24/2028	5	8,334,330	247.93		372,821		276,888		467,700			(96,272)		50,733		0001
Purchased Call/Nasdaq FC Index/NFC3610ST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	03/27/2028	8	6,580,595	241.84		322,460		241,575		456,808			(81,524)		40,169		0001
Purchased Call/Nasdaq FC Index/NFC261W\$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	01/04/2028	1	5,506,717	262.88		261,018		164,929		161,379			(96,634)		30,943		0001
Purchased Call/Nasdaq FC Index/NFC261W\$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2026	01/06/2028	4	3,665,869	266.18		172,096		109,314		92,730			(62,850)		20,644		0001
Purchased Call/Nasdaq FC Index/NFC261W\$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/12/2026	01/07/2028	3	6,706,694	266.88		314,415		201,126		164,904			(113,857)		37,809		0001
Purchased Call/Nasdaq FC Index/NFC261W\$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/07/2028	3	2,665,123	266.06		124,984		79,565		68,047			(45,513)		15,024		0001
Purchased Call/Nasdaq FC Index/NFC261X\$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2026	01/24/2028	1	3,330,156	262.76		155,851		102,900		99,877			(53,301)		19,114		0001
Purchased Call/Nasdaq FC Index/NFC261Y\$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/03/2026	02/03/2028	5	4,684,849	259.43		203,040		136,987		163,909			(66,243)		27,168		0001
Purchased Call/Nasdaq FC Index/NFC261Y\$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/11/2026	02/09/2028	7	5,795,518	257.9		266,711		182,061		216,815			(84,810)		33,814		0001
Purchased Call/Nasdaq FC Index/NFC261X\$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2026	01/20/2028	3	2,908,121	258.88		147,019		96,432		102,976			(50,785)		16,622		0001
Purchased Call/Nasdaq FC Index/NFC261X\$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2026	01/26/2028	3	6,509,410	263.4		308,234		204,195		190,852			(104,177)		37,440		0001
Purchased Call/Nasdaq FC Index/NFC261Y\$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/03/2026	02/02/2028	7	6,905,722	262.29		308,802		207,755		213,785			(101,230)		40,007		0001
Purchased Call/Nasdaq FC Index/NFC261Y\$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/09/2026	02/04/2028	6	6,370,510	256.9		300,511		204,003		247,906			(97,102)		36,981		0001
Purchased Call/Nasdaq FC Index/NFC261Y\$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/19/2026	02/18/2028	4	2,683,078	254.51		126,569		88,003		116,093			(38,719)		15,795		0001
Purchased Call/Nasdaq FC Index/NFC261X\$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/02/2026	01/28/2028	5	6,817,162	263.31		315,132		210,494		201,466			(105,307)		39,291		0001
Purchased Call/Nasdaq FC Index/NFC261Z\$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	02/25/2028	5	8,808,535	255.4		409,643		289,516		368,580			(121,080)		52,214		0001
Purchased Call/Nasdaq FC Index/NFC261Y\$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2026	02/15/2028	1	2,637,842	253.83		125,034		86,337		116,773			(39,116)		15,483		0001
Purchased Call/Nasdaq FC Index/NFC261Y\$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/19/2026	02/18/2028	6	6,777,335	253.84		323,079		225,324		301,037			(98,430)		39,899		0001
Purchased Call/Nasdaq FC Index/NFC261Z\$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/26/2026	02/25/2028	6	2,592,943	257.98		115,800		81,670		97,883			(34,256)		15,370		0001
Purchased Call/Nasdaq FC Index/NFC261Z\$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2026	03/03/2028	6	3,888,201	252.09		186,530		133,100		185,462			(53,580)		23,205		0001
Purchased Call/Nasdaq FC Index/NFC261Y\$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2026	02/17/2028	6	4,871,604	253.19		235,236		163,353		221,007			(72,182)		28,651		0001
Purchased Call/Nasdaq FC Index/NFC261Y\$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2026	02/22/2028	2	2,472,707	255.33		116,422		81,404		103,390			(35,299)		14,614		0001
Purchased Call/Nasdaq FC Index/NFC261Z\$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2026	03/03/2028	6	6,102,736	253.97		285,107		203,533		270,834			(81,805)		36,421		0001
Purchased Call/Nasdaq FC Index/NFC261X\$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	01/28/2028	5	2,105,412	265.56		94,250		62,803		56,342			(31,550)		12,135		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261Y$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2026	02/14/2028	1	5,209,904	253.83		245,907		169,696		230,505			(77,035)		30,550		0001
Purchased Call/Nasdaq FC Index/NFC261Z$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/02/2026	02/25/2028	5	5,436,003	254.82		252,829		179,129		232,698			(74,180)		32,223		0001
Purchased Call/Nasdaq FC Index/NFC261Z$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/09/2026	03/09/2028	6	6,170,945	253.09		283,887		204,955		283,908			(79,205)		37,040		0001
Purchased Call/Nasdaq FC Index/NFC3610$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/16/2026	03/13/2028	5	6,293,315	249.64		297,463		216,568		330,479			(81,582)		37,918		0001
Purchased Call/Nasdaq FC Index/NFC3610$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/16/2026	03/16/2028	7	3,819,726	251.24		175,347		128,290		188,906			(47,203)		23,079		0001
Purchased Call/Nasdaq FC Index/NFC261Z$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/06/2028	4	4,865,793	251.6		232,952		167,407		236,614			(65,981)		29,122		0001
Purchased Call/Nasdaq FC Index/NFC3610$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/28/2028	1	4,316,785	241.84		202,457		151,287		299,659			(51,721)		26,374		0001
Purchased Call/Nasdaq FC Index/NFC3610$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/24/2028	7	5,392,253	247.07		239,599		178,079		312,101			(61,765)		32,824		0001
Purchased Call/Nasdaq FC Index/NFC261Z$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2026	03/10/2028	6	3,868,749	252.97		177,783		128,496		179,458			(49,464)		23,243		0001
Purchased Call/Nasdaq FC Index/NFC3610$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/23/2028	8	4,295,873	248.11		191,301		141,832		238,632			(49,654)		26,126		0001
Purchased Call/Nasdaq FC Index/NFC261W$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	12/31/2027	3	8,309,509	262.88		395,580		249,223		243,374			(147,059)		46,490		0001
Purchased Call/Nasdaq FC Index/NFC261X$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/14/2026	01/13/2028	2	3,881,046	266.26		176,416		113,691		98,530			(62,794)		22,020		0001
Purchased Call/Nasdaq FC Index/NFC261X$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2026	01/21/2028	4	3,043,627	261.25		145,933		95,877		97,654			(50,229)		17,415		0001
Purchased Call/Nasdaq FC Index/NFC261X$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/02/2026	01/27/2028	6	3,277,533	264.93		149,897		99,660		90,045			(50,324)		18,871		0001
Purchased Call/Nasdaq FC Index/NFC261Y$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2026	02/04/2028	7	9,632,180	253.79		463,705		314,399		424,618			(150,328)		55,915		0001
Purchased Call/Nasdaq FC Index/NFC261Y$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2026	02/16/2028	7	5,990,804	253.83		281,589		194,829		264,702			(87,404)		35,198		0001
Purchased Call/Nasdaq FC Index/NFC261Z$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/23/2026	02/23/2028	6	6,059,173	253.02		297,121		208,470		277,366			(88,853)		35,847		0001
Purchased Call/Nasdaq FC Index/NFC3610$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2026	03/17/2028	5	3,853,405	252.03		174,523		127,715		185,384			(46,940)		23,304		0001
Purchased Call/Nasdaq FC Index/NFC3610$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/30/2028	5	3,631,769	240.25		196,174		147,231		266,333			(49,097)		22,230		0001
Purchased Call/Nasdaq FC Index/NFC261W$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	01/03/2028	1	7,022,301	262.88		330,750		208,823		205,713			(122,617)		39,417		0001
Purchased Call/Nasdaq FC Index/NFC261W$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/05/2026	01/05/2028	4	6,018,896	264.59		289,793		183,685		163,617			(106,228)		33,858		0001
Purchased Call/Nasdaq FC Index/NFC261W$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/07/2028	3	6,239,595	264.81		299,985		191,683		168,620			(108,934)		35,175		0001
Purchased Call/Nasdaq FC Index/NFC261X$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2026	01/21/2028	3	6,637,091	262.32		311,986		205,321		203,327			(107,354)		37,977		0001
Purchased Call/Nasdaq FC Index/NFC261X$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/20/2026	01/14/2028	3	1,501,032	263.18		69,080		44,888		44,029			(24,383)		8,526		0001
Purchased Call/Nasdaq FC Index/NFC261X$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/14/2026	01/14/2028	2	2,056,071	262.12		98,593		63,826		63,190			(34,937)		11,678		0001
Purchased Call/Nasdaq FC Index/NFC261X$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	01/28/2028	4	6,220,856	261.11		292,548		195,616		202,157			(97,539)		35,855		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261Y$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/07/2028	1	6,437,817	256.9		303,221		206,040		250,312			(97,894)		37,486		0001
Purchased Call/Nasdaq FC Index/NFC261Y$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2026	02/11/2028	4	7,148,205	253.51		338,580		233,003		320,329			(106,666)		41,790		0001
Purchased Call/Nasdaq FC Index/NFC261Y$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/11/2026	02/11/2028	5	3,219,193	257.46		142,086		97,523		123,212			(44,751)		18,820		0001
Purchased Call/Nasdaq FC Index/NFC261Y$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2026	02/11/2028	4	6,087,971	253.83		291,347		201,118		269,408			(91,015)		35,592		0001
Purchased Call/Nasdaq FC Index/NFC261Z$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2026	02/24/2028	9	3,599,519	254.97		171,720		120,953		152,818			(50,905)		21,316		0001
Purchased Call/Nasdaq FC Index/NFC261Z$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	03/01/2028	1	3,196,343	254.82		150,228		106,540		137,042			(44,064)		19,039		0001
Purchased Call/Nasdaq FC Index/NFC261Z$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/16/2026	03/10/2028	9	5,630,720	253.03		255,442		185,116		260,596			(70,589)		33,829		0001
Purchased Call/Nasdaq FC Index/NFC261Z$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2026	03/07/2028	2	3,157,649	251.6		149,466		107,385		153,522			(42,458)		18,917		0001
Purchased Call/Nasdaq FC Index/NFC261Z$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/03/2028	4	5,168,421	253.56		240,314		172,140		233,036			(68,724)		30,845		0001
Purchased Call/Nasdaq FC Index/NFC3610$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2026	03/17/2028	6	6,834,176	249.53		315,417		231,207		364,399			(84,494)		41,331		0001
Purchased Call/Nasdaq FC Index/NFC3610$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/15/2028	1	4,213,660	249.64		198,042		144,253		221,543			(54,306)		25,435		0001
Purchased Call/Nasdaq FC Index/NFC261Z$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2026	03/10/2028	6	4,603,475	250.51		216,480		157,244		234,206			(59,703)		27,658		0001
Purchased Call/Nasdaq FC Index/NFC3610$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	03/31/2028	5	4,157,095	245.49		197,378		148,343		255,016			(49,194)		25,469		0001
Purchased Call/Nasdaq FC Index/NFC261X$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/14/2026	01/12/2028	3	6,075,317	267.03		280,210		180,253		148,588			(100,067)		34,433		0001
Purchased Call/Nasdaq FC Index/NFC261W$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2026	01/11/2028	2	3,569,899	266.88		165,033		105,987		87,873			(59,376)		20,212		0001
Purchased Call/Nasdaq FC Index/NFC261X$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/20/2026	01/14/2028	4	16,617,447	263.02		771,557		501,637		490,894			(272,145)		94,384		0001
Purchased Call/Nasdaq FC Index/NFC261X$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2026	01/19/2028	2	1,968,892	263.02		92,349		60,266		58,235			(32,352)		11,242		0001
Purchased Call/Nasdaq FC Index/NFC261X$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2026	01/21/2028	3	5,927,493	262.76		279,844		184,454		178,139			(95,906)		33,916		0001
Purchased Call/Nasdaq FC Index/NFC261X$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2026	01/25/2028	1	4,471,340	262.76		209,706		138,556		136,359			(71,621)		25,691		0001
Purchased Call/Nasdaq FC Index/NFC261Z$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2026	02/18/2028	6	10,919,609	255.33		512,045		357,417		457,460			(155,719)		64,284		0001
Purchased Call/Nasdaq FC Index/NFC261Y$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/08/2028	1	3,178,268	256.9		150,332		102,218		123,770			(48,468)		18,525		0001
Purchased Call/Nasdaq FC Index/NFC261Z$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	02/28/2028	1	3,196,679	254.82		150,244		106,431		136,764			(44,189)		19,004		0001
Purchased Call/Nasdaq FC Index/NFC261Z$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/02/2026	03/02/2028	6	4,037,226	254.94		179,543		127,878		172,398			(51,821)		24,071		0001
Purchased Call/Nasdaq FC Index/NFC261Y$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/09/2026	02/04/2028	6	2,110,618	256.08		98,195		66,540		84,903			(31,775)		12,252		0001
Purchased Call/Nasdaq FC Index/NFC261W$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2026	01/10/2028	2	4,550,903	266.88		212,875		136,466		111,786			(76,848)		25,738		0001
Purchased Call/Nasdaq FC Index/NFC261X$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2026	01/18/2028	1	4,762,129	263.02		223,344		145,619		140,485			(78,414)		27,163		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261X$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	02/01/2028	1	3,307,381	261.11		156,108		104,644		107,814			(51,823)		19,141		0001
Purchased Call/Nasdaq FC Index/NFC261Y$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2026	02/10/2028	6	2,998,955	256.99		140,157		95,825		116,682			(44,432)		17,515		0001
Purchased Call/Nasdaq FC Index/NFC3610$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/29/2028	1	3,659,539	241.84		171,266		128,039		254,086			(43,693)		22,379		0001
Purchased Call/Nasdaq FC Index/NFC3610$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/14/2028	1	5,008,532	249.64		235,902		171,742		262,878			(64,776)		30,205		0001
Purchased Call/Nasdaq FC Index/NFC261X$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	01/31/2028	1	4,605,708	261.11		216,468		145,007		149,866			(71,959)		26,627		0001
Purchased Call/Nasdaq FC Index/NFC3610$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/22/2028	1	4,351,028	245.53		203,628		150,277		265,307			(53,893)		26,437		0001
Purchased Call/Nasdaq FC Index/NFC261Z$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/08/2028	2	2,331,110	251.6		110,320		79,311		113,619			(31,276)		13,979		0001
Purchased Call/Nasdaq FC Index/NFC261Z$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	02/29/2028	1	3,528,118	254.82		166,527		118,033		150,951			(48,912)		20,995		0001
Purchased Call/Nasdaq FC Index/NFC3610$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/21/2028	1	3,900,202	245.53		182,919		134,928		237,769			(48,479)		23,676		0001
Purchased Call/Nasdaq FC Index/NFC3611$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2026	04/07/2028	5	4,668,170	247.66		229,208		174,549		265,331			(54,910)		28,782		0001
Purchased Call/Nasdaq FC Index/NFC3611$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/06/2028	5	3,034,109	247.68		143,036		108,666		171,589			(34,488)		18,690		0001
Purchased Call/Nasdaq FC Index/NFC3611$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2026	04/13/2028	5	5,253,308	257.17		242,160		187,568		210,466			(55,188)		32,564		0001
Purchased Call/Nasdaq FC Index/NFC3612$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/27/2026	04/21/2028	7	5,031,771	257.42		237,677		185,805		200,189			(52,163)		31,412		0001
Purchased Call/Nasdaq FC Index/NFC3611$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	04/20/2028	7	3,940,405	257.76		181,130		141,223		154,535			(40,061)		24,578		0001
Purchased Call/Nasdaq FC Index/NFC3611$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/20/2026	04/17/2028	4	5,126,651	257.94		232,879		180,754		199,249			(52,688)		31,892		0001
Purchased Call/Nasdaq FC Index/NFC3611$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/10/2028	4	4,519,126	251.88		209,479		160,577		220,769			(49,385)		27,938		0001
Purchased Call/Nasdaq FC Index/NFC3611$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	03/31/2028	4	7,179,665	246.95		335,566		252,776		418,237			(83,145)		43,986		0001
Purchased Call/Nasdaq FC Index/NFC3611$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2026	04/13/2028	6	4,990,383	253.04		240,860		185,384		233,658			(55,688)		30,934		0001
Purchased Call/Nasdaq FC Index/NFC3612$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/27/2026	04/27/2028	4	4,148,405	259.67		186,132		146,723		151,550			(39,561)		26,034		0001
Purchased Call/Nasdaq FC Index/NFC3612$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/01/2028	6	7,048,286	261.51		321,177		255,818		240,133			(66,081)		44,386		0001
Purchased Call/Nasdaq FC Index/NFC3612$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/02/2028	1	3,495,567	261.51		158,699		126,218		118,771			(32,954)		22,032		0001
Purchased Call/Nasdaq FC Index/NFC3614$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/02/2028	8	4,046,852	271.48		171,586		144,065		94,043			(27,729)		26,180		0001
Purchased Call/Nasdaq FC Index/NFC3612$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/27/2026	04/21/2028	4	5,615,929	258.77		256,866		200,576		212,103			(56,571)		35,059		0001
Purchased Call/Nasdaq FC Index/NFC3611$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/13/2028	4	6,175,470	256.68		281,329		217,083		252,090			(64,600)		38,280		0001
Purchased Call/Nasdaq FC Index/NFC3612$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	04/21/2028	3	4,452,388	258.26		206,908		162,210		171,504			(45,254)		27,795		0001
Purchased Call/Nasdaq FC Index/NFC3613$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/26/2028	4	5,119,636	267.94		237,044		196,706		138,821			(40,744)		32,929		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC3612$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	05/05/2028	5	3,986,931	264.64		180,820		145,255		120,299			(36,083)		25,194		0001
Purchased Call/Nasdaq FC Index/NFC3613$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/18/2028	5	4,480,069	264.81		203,588		166,498		135,502			(37,280)		28,624		0001
Purchased Call/Nasdaq FC Index/NFC3613$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2026	05/12/2028	4	7,482,047	265.89		339,867		275,196		215,659			(65,077)		47,563		0001
Purchased Call/Nasdaq FC Index/NFC3611$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2026	04/13/2028	4	3,707,568	255		173,008		133,330		163,558			(39,872)		22,982		0001
Purchased Call/Nasdaq FC Index/NFC3614$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/02/2028	4	7,438,788	270.72		330,953		277,663		178,343			(53,823)		48,122		0001
Purchased Call/Nasdaq FC Index/NFC3613$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2026	05/26/2028	5	5,398,118	268.04		245,679		203,471		143,987			(42,475)		34,720		0001
Purchased Call/Nasdaq FC Index/NFC3613$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/19/2028	3	7,079,161	265.66		323,934		265,628		206,934			(58,897)		45,268		0001
Purchased Call/Nasdaq FC Index/NFC3612$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	04/28/2028	6	4,996,235	260.35		231,666		183,927		178,359			(48,380)		31,382		0001
Purchased Call/Nasdaq FC Index/NFC3613$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/19/2028	3	4,089,824	264.25		189,861		155,355		126,491			(34,707)		26,153		0001
Purchased Call/Nasdaq FC Index/NFC3613$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2026	05/15/2028	5	5,491,100	265.21		247,345		201,690		162,482			(46,260)		34,995		0001
Purchased Call/Nasdaq FC Index/NFC3612$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2026	04/28/2028	4	3,052,794	258.62		142,173		112,281		116,528			(30,031)		19,175		0001
Purchased Call/Nasdaq FC Index/NFC3613$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2026	05/19/2028	3	5,565,161	265.83		255,630		210,577		161,568			(46,088)		35,587		0001
Purchased Call/Nasdaq FC Index/NFC3613$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/24/2028	1	3,916,578	266.14		178,988		147,763		112,532			(31,988)		25,149		0001
Purchased Call/Nasdaq FC Index/NFC3613$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/16/2028	2	6,567,279	265.21		297,962		242,721		194,183			(56,148)		41,889		0001
Purchased Call/Nasdaq FC Index/NFC3612$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/04/2028	6	5,073,526	261.14		239,890		191,494		175,268			(48,621)		32,033		0001
Purchased Call/Nasdaq FC Index/NFC3612$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/28/2028	3	7,732,825	259.23		359,100		284,027		288,315			(75,596)		48,571		0001
Purchased Call/Nasdaq FC Index/NFC3613$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/11/2028	4	4,898,671	265.85		219,768		177,457		140,862			(42,505)		31,114		0001
Purchased Call/Nasdaq FC Index/NFC3614$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	06/02/2028	4	5,456,177	268.95		230,956		194,753		140,658			(36,956)		35,297		0001
Purchased Call/Nasdaq FC Index/NFC3613$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2026	05/12/2028	5	6,109,965	266.3		273,610		222,433		173,204			(51,980)		38,841		0001
Purchased Call/Nasdaq FC Index/NFC3615$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2026	06/23/2028	4	6,866,701	259.64		322,091		279,672		257,473			(43,021)		45,178		0001
Purchased Call/Nasdaq FC Index/NFC3612$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2028	2	2,754,398	265.76		124,179		99,998		79,459			(24,551)		17,480		0001
Purchased Call/Nasdaq FC Index/NFC3612$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/05/2028	5	4,377,097	262.87		203,275		162,534		141,799			(40,943)		27,659		0001
Purchased Call/Nasdaq FC Index/NFC3614$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/08/2028	4	6,545,068	261.65		294,366		249,010		225,372			(45,643)		42,548		0001
Purchased Call/Nasdaq FC Index/NFC3615$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/22/2026	06/22/2028	6	7,600,665	264.29		321,007		278,035		238,982			(43,441)		49,968		0001
Purchased Call/Nasdaq FC Index/NFC3614$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/16/2028	4	7,489,867	261.61		354,935		305,637		260,732			(50,877)		49,005		0001
Purchased Call/Nasdaq FC Index/NFC3614$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/12/2028	4	6,877,307	261.86		330,573		282,136		235,460			(49,189)		44,853		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC3614$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2028	5	5,306,392	260.13		244,504		207,499		194,613			(37,355)		34,524		0001
Purchased Call/Nasdaq FC Index/NFC3614$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/15/2026	06/09/2028	3	6,253,045	261.32		294,258		250,600		219,197			(44,574)		40,683		0001
Purchased Call/Nasdaq FC Index/NFC3614$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2026	06/09/2028	3	7,761,518	258.46		369,968		313,892		303,103			(56,643)		50,497		0001
Purchased Call/Nasdaq FC Index/NFC3615$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2026	06/23/2028	3	5,028,306	260.31		232,215		201,184		183,854			(31,315)		33,083		0001
Purchased Call/Nasdaq FC Index/NFC3614$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/05/2028	5	5,304,833	259.35		251,773		212,434		199,111			(39,967)		34,402		0001
Purchased Call/Nasdaq FC Index/NFC3613$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/26/2026	05/22/2028	6	6,948,720	266.14		327,597		270,648		201,757			(57,815)		44,546		0001
Purchased Call/Nasdaq FC Index/NFC3614$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/31/2028	2	4,406,174	269.64		199,038		166,050		109,714			(33,616)		28,457		0001
Purchased Call/Nasdaq FC Index/NFC3615$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/23/2028	7	4,492,945	260.53		206,025		179,593		162,922			(27,053)		29,561		0001
Purchased Call/Nasdaq FC Index/NFC3615$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/20/2028	1	5,275,842	264.59		243,744		210,263		163,634			(34,583)		34,629		0001
Purchased Call/Nasdaq FC Index/NFC3615$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/16/2028	4	5,377,453	264.59		245,552		211,715		166,885			(34,786)		35,184		0001
Purchased Call/Nasdaq FC Index/NFC3614$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/26/2028	5	5,851,707	269.64		254,202		213,299		146,205			(41,393)		37,638		0001
Purchased Call/Nasdaq FC Index/NFC3615$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/21/2028	1	4,510,815	264.59		207,497		179,034		139,637			(29,400)		29,631		0001
Purchased Call/Nasdaq FC Index/NFC3613$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2026	05/26/2028	5	7,557,222	269.09		344,434		286,621		193,113			(58,865)		48,608		0001
Purchased Call/Nasdaq FC Index/NFC3615$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/27/2028	1	5,676,877	259.11		264,542		230,748		217,256			(34,694)		37,468		0001
Purchased Call/Nasdaq FC Index/NFC3615$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/29/2026	06/26/2028	3	6,764,191	259.11		321,951		280,905		259,006			(41,912)		44,609		0001
Purchased Call/Nasdaq FC Index/NFC3614$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/15/2028	4	6,110,538	264.76		273,721		234,185		187,694			(39,851)		39,948		0001
Purchased Call/Nasdaq FC Index/NFC3615$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/28/2028	1	3,832,578	259.11		178,215		155,480		146,849			(23,341)		25,315		0001
Purchased Call/Nasdaq FC Index/NFC3612$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/03/2028	1	4,618,362	261.51		209,212		166,451		157,547			(43,384)		29,134		0001
Purchased Call/Nasdaq FC Index/NFC3611$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/19/2028	2	3,628,614	257.94		165,018		128,131		141,346			(37,351)		22,613		0001
Purchased Call/Nasdaq FC Index/NFC3614$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/06/2028	2	3,811,263	259.35		177,567		149,813		143,365			(28,295)		24,736		0001
Purchased Call/Nasdaq FC Index/NFC3612$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/08/2028	6	7,620,003	265.76		345,228		278,294		219,494			(67,545)		48,276		0001
Purchased Call/Nasdaq FC Index/NFC3614$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/01/2026	06/01/2028	4	5,724,205	270.59		260,257		217,737		137,853			(42,760)		37,000		0001
Purchased Call/Nasdaq FC Index/NFC3613$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2026	05/12/2028	5	4,794,729	265.37		217,759		176,090		141,143			(41,887)		30,480		0001
Purchased Call/Nasdaq FC Index/NFC3614$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/07/2028	1	3,457,394	259.35		161,115		135,920		130,055			(25,717)		22,458		0001
Purchased Call/Nasdaq FC Index/NFC3612$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/11/2026	05/05/2028	4	7,110,566	264.73		319,376		255,651		213,769			(64,178)		44,933		0001
Purchased Call/Nasdaq FC Index/NFC3611$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/07/2028	4	4,085,150	251.76		188,610		144,236		200,119			(44,829)		25,187		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC3612$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/09/2028	2	4,860,707	265.76		219,706		176,855		140,103			(43,511)		30,821		0001
Purchased Call/Nasdaq FC Index/NFC3612$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/24/2028	5	5,016,803	259.67		227,808		179,136		182,670			(49,164)		31,401		0001
Purchased Call/Nasdaq FC Index/NFC3614$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/13/2028	2	4,347,584	261.86		202,673		172,891		148,740			(30,443)		28,377		0001
Purchased Call/Nasdaq FC Index/NFC3613$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/25/2028	1	2,124,585	266.14		96,456		79,652		61,118			(17,215)		13,654		0001
Purchased Call/Nasdaq FC Index/NFC3611$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2026	04/07/2028	4	6,676,453	251.11		309,649		236,278		337,526			(73,889)		41,164		0001
Purchased Call/Nasdaq FC Index/NFC3611$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/03/2028	3	5,716,675	247.02		267,375		202,243		331,325			(65,662)		35,119		0001
Purchased Call/Nasdaq FC Index/NFC3612$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/26/2028	1	3,857,657	259.67		175,523		137,963		140,516			(38,074)		24,188		0001
Purchased Call/Nasdaq FC Index/NFC3611$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	03/31/2028	4	3,918,139	247.02		183,528		138,643		227,676			(45,252)		24,005		0001
Purchased Call/Nasdaq FC Index/NFC3611$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/12/2028	1	4,478,978	251.88		202,898		155,583		218,216			(47,887)		27,739		0001
Purchased Call/Nasdaq FC Index/NFC3612$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/25/2028	3	6,502,686	259.67		296,378		232,881		237,018			(64,348)		40,737		0001
Purchased Call/Nasdaq FC Index/NFC3611$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/11/2028	3	3,610,277	251.88		167,050		128,113		176,049			(39,386)		22,339		0001
Purchased Call/Nasdaq FC Index/NFC3613$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/17/2028	1	3,155,300	265.21		142,935		116,466		93,475			(26,910)		20,143		0001
Purchased Call/Nasdaq FC Index/NFC3615$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/29/2026	06/29/2028	7	7,270,043	261.97		342,849		300,131		250,086			(43,095)		48,059		0001
Purchased Call/Nasdaq FC Index/NFC3611$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/04/2028	1	2,640,596	247.02		122,524		92,607		153,206			(30,255)		16,237		0001
Purchased Call/Nasdaq FC Index/NFC3613$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/23/2028	2	5,206,144	266.14		238,747		197,055		149,798			(42,691)		33,402		0001
Purchased Call/Nasdaq FC Index/NFC3615$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/30/2028	5	5,187,779	264.21		228,495		200,296		164,098			(28,470)		34,321		0001
Purchased Call/Nasdaq FC Index/NFC3614$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/14/2028	1	4,494,207	261.86		208,531		177,924		154,005			(31,294)		29,358		0001
Purchased Call/Nasdaq FC Index/NFC3614$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/16/2028	3	6,252,563	262.88		287,853		246,783		207,314			(41,636)		40,909		0001
Purchased Call/Nasdaq FC Index/NFC3613$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/30/2028	2	3,292,916	269.64		149,637		124,782		82,131			(25,322)		21,250		0001
Purchased Call/Nasdaq FC Index/NFC3611$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/05/2028	1	3,693,026	247.02		170,248		128,736		214,142			(41,982)		22,728		0001
Purchased Call/Nasdaq FC Index/NFC3611$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/18/2028	1	5,223,281	257.94		238,182		184,852		203,047			(54,014)		32,522		0001
Purchased Call/Nasdaq FC Index/NFC3618$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2026	08/18/2028	4	4,914,202	251.44		227,365		215,632		250,909			(12,514)		33,734		0001
Purchased Call/Nasdaq FC Index/NFC3617$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2026	08/11/2028	6	3,984,514	253.83		189,637		177,148		187,538			(12,786)		27,213		0001
Purchased Call/Nasdaq FC Index/NFC3617$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/17/2026	08/14/2028	4	5,466,867	258.42		243,772		229,097		218,250			(15,468)		37,419		0001
Purchased Call/Nasdaq FC Index/NFC3617$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2026	08/15/2028	2	6,170,958	258.42		276,977		260,279		246,986			(17,731)		42,269		0001
Purchased Call/Nasdaq FC Index/NFC3618$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2026	08/18/2028	5	7,260,333	252.97		333,155		314,811		352,023			(18,948)		49,840		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC3617$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2026	08/18/2028	6	5,433,989	253.46		249,935		235,707		261,737			(14,548)		37,302		0001
Purchased Call/Nasdaq FC Index/NFC3617$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/14/2026	08/04/2028	24	6,894,895	253.32		318,402		298,603		329,337			(20,734)		46,847		0001
Purchased Call/Nasdaq FC Index/NFC3618$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/24/2026	08/24/2028	4	6,332,224	249.62		302,855		288,237		344,100			(15,002)		43,658		0001
Purchased Call/Nasdaq FC Index/NFC3618$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2026	08/29/2028	1	6,472,841	252.3		299,045		286,722		322,106			(13,482)		44,788		0001
Purchased Call/Nasdaq FC Index/NFC3618$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/31/2026	08/25/2028	4	6,650,250	250.93		315,685		301,402		347,248			(14,931)		45,883		0001
Purchased Call/Nasdaq FC Index/NFC3618$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2026	08/25/2028	4	3,947,820	253.83		177,967		170,482		186,860			(8,124)		27,238		0001
Purchased Call/Nasdaq FC Index/NFC3618$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2026	08/28/2028	4	7,374,299	252.3		337,420		323,828		366,705			(14,659)		50,988		0001
Purchased Call/Nasdaq FC Index/NFC3618$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/01/2026	09/01/2028	3	4,558,033	249.37		212,321		204,272		250,945			(8,328)		31,606		0001
Purchased Call/Nasdaq FC Index/NFC3615$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2026	07/07/2028	6	6,218,169	258.03		291,142		257,828		248,815			(33,645)		41,362		0001
Purchased Call/Nasdaq FC Index/NFC3618$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2026	09/01/2028	4	5,174,007	249.81		246,830		238,221		280,759			(9,293)		35,877		0001
Purchased Call/Nasdaq FC Index/NFC3619$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/21/2026	09/08/2028	7	6,783,139	252.31		307,904		299,558		334,085			(8,795)		47,269		0001
Purchased Call/Nasdaq FC Index/NFC3615$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2026	07/05/2028	1	4,884,221	258.76		227,116		200,049		188,988			(27,848)		32,439		0001
Purchased Call/Nasdaq FC Index/NFC3619$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2026	09/22/2028	4	6,165,704	256.7		274,906		273,989		261,791			(1,897)		43,389		0001
Purchased Call/Nasdaq FC Index/NFC3617$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2026	08/03/2028	6	6,893,125	251.82		333,566		307,966		347,002			(25,999)		46,800		0001
Purchased Call/Nasdaq FC Index/NFC3618$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/31/2026	08/31/2028	7	7,425,115	252.57		330,188		317,787		365,604			(12,887)		51,450		0001
Purchased Call/Nasdaq FC Index/NFC3619$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2026	09/15/2028	5	6,668,952	247.62		309,748		304,039		389,167			(6,156)		46,702		0001
Purchased Call/Nasdaq FC Index/NFC3615$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	07/07/2028	5	5,109,890	260.5		236,590		210,709		186,638			(26,697)		33,990		0001
Purchased Call/Nasdaq FC Index/NFC3619$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2026	09/14/2028	4	5,355,670	248.67		244,343		239,512		301,709			(5,178)		37,479		0001
Purchased Call/Nasdaq FC Index/NFC3616$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2026	07/21/2028	4	7,279,576	255.51		326,110		295,608		321,647			(31,103)		48,944		0001
Purchased Call/Nasdaq FC Index/NFC3617$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2026	08/08/2028	2	6,450,854	255.11		294,100		273,691		289,634			(21,479)		43,960		0001
Purchased Call/Nasdaq FC Index/NFC3619$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2026	09/08/2028	3	2,744,980	248.42		130,586		127,615		155,924			(3,483)		19,129		0001
Purchased Call/Nasdaq FC Index/NFC3616$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2026	07/21/2028	6	6,749,238	252.91		301,143		274,053		326,743			(28,067)		45,379		0001
Purchased Call/Nasdaq FC Index/NFC3619$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	09/15/2028	4	6,588,842	247.57		313,416		308,234		385,118			(5,848)		46,141		0001
Purchased Call/Nasdaq FC Index/NFC3616$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/28/2026	07/28/2028	4	6,771,348	248.87		309,682		283,435		376,729			(26,752)		45,768		0001
Purchased Call/Nasdaq FC Index/NFC3617$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2026	08/01/2028	2	3,730,091	250.38		173,449		159,646		196,948			(14,422)		25,287		0001
Purchased Call/Nasdaq FC Index/NFC3616$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2026	07/13/2028	5	6,643,960	258.15		313,569		280,316		265,335			(33,605)		44,399		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC3616$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2026	07/10/2028	6	7,152,508	260.92		317,348		283,273		256,760			(35,003)		47,687		0001
Purchased Call/Nasdaq FC Index/NFC3617$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/03/2026	07/31/2028	4	6,110,262	250.38		287,843		265,155		322,699			(23,553)		41,392		0001
Purchased Call/Nasdaq FC Index/NFC3617$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/17/2026	08/11/2028	5	8,527,256	255.82		395,193		369,590		374,530			(26,264)		58,238		0001
Purchased Call/Nasdaq FC Index/NFC3617$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2026	08/04/2028	6	6,536,267	253.87		300,867		278,636		306,296			(22,803)		44,410		0001
Purchased Call/Nasdaq FC Index/NFC3619$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2026	09/27/2028	1	3,751,273	257.55		166,932		166,474		157,200			(1,139)		26,489		0001
Purchased Call/Nasdaq FC Index/NFC3617$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2026	08/11/2028	5	4,327,595	258.69		191,990		180,236		171,769			(12,439)		29,556		0001
Purchased Call/Nasdaq FC Index/NFC3617$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/17/2026	08/17/2028	4	7,180,415	257.81		306,976		289,139		294,264			(18,246)		49,255		0001
Purchased Call/Nasdaq FC Index/NFC3617$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2026	08/04/2028	3	4,967,723	254.69		225,984		208,690		226,222			(17,561)		33,753		0001
Purchased Call/Nasdaq FC Index/NFC3618$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2026	09/01/2028	4	4,689,711	252.68		212,289		206,146		236,141			(6,774)		32,519		0001
Purchased Call/Nasdaq FC Index/NFC3618$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2026	08/21/2028	5	6,389,149	252.03		290,888		276,251		319,925			(15,561)		43,955		0001
Purchased Call/Nasdaq FC Index/NFC3618$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2026	08/22/2028	1	5,392,873	252.03		250,769		238,024		270,397			(13,703)		37,128		0001
Purchased Call/Nasdaq FC Index/NFC3619$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2026	09/13/2028	1	4,108,049	250.64		188,559		184,421		216,773			(4,888)		28,728		0001
Purchased Call/Nasdaq FC Index/NFC3618$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2026	09/01/2028	5	5,542,367	252		254,710		246,769		277,802			(9,234)		38,432		0001
Purchased Call/Nasdaq FC Index/NFC3619$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2026	09/11/2028	3	5,198,364	250.64		235,447		230,355		274,198			(5,909)		36,302		0001
Purchased Call/Nasdaq FC Index/NFC3619$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	09/22/2028	3	6,496,245	258.13		282,449		279,902		262,563			(2,927)		45,715		0001
Purchased Call/Nasdaq FC Index/NFC3616$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2026	07/14/2028	4	5,103,140	259.68		232,117		207,831		192,691			(24,602)		34,129		0001
Purchased Call/Nasdaq FC Index/NFC3615$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2026	06/30/2028	5	8,421,959	261.55		383,208		336,262		295,055			(47,511)		55,717		0001
Purchased Call/Nasdaq FC Index/NFC3615$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2026	06/30/2028	4	5,201,332	258.76		244,032		215,059		202,339			(29,617)		34,410		0001
Purchased Call/Nasdaq FC Index/NFC3619$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2026	09/08/2028	3	7,265,069	251.6		328,860		320,073		371,331			(9,375)		50,627		0001
Purchased Call/Nasdaq FC Index/NFC3617$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2026	07/28/2028	4	4,656,984	249.9		217,550		199,991		250,218			(18,327)		31,477		0001
Purchased Call/Nasdaq FC Index/NFC3617$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2026	08/07/2028	4	7,335,361	255.11		333,711		310,399		329,551			(24,429)		49,950		0001
Purchased Call/Nasdaq FC Index/NFC361A$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2026	09/29/2028	2	6,897,585	255.56		313,652		313,652		320,855			(236)		48,773		0001
Purchased Call/Nasdaq FC Index/NFC3616$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2026	07/14/2028	6	5,156,406	256.47		235,248		211,901		218,932			(24,114)		34,485		0001
Purchased Call/Nasdaq FC Index/NFC3615$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2026	07/03/2028	2	6,082,907	258.76		283,328		249,487		236,003			(34,805)		40,337		0001
Purchased Call/Nasdaq FC Index/NFC361A$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2026	09/25/2028	4	5,386,643	257.55		233,521		233,033		233,646			(1,168)		37,985		0001
Purchased Call/Nasdaq FC Index/NFC3616$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/27/2026	07/21/2028	5	5,154,255	256.26		232,662		210,589		221,736			(22,358)		34,655		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC3619$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2026	09/20/2028	1	5,539,852	251.79		252,063		248,951		281,924			(4,127)		38,930		0001
Purchased Call/Nasdaq FC Index/NFC361A$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/28/2026	09/28/2028	3	6,442,933	255.18		293,531		293,319		303,037			(550)		45,527		0001
Purchased Call/Nasdaq FC Index/NFC3619$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2026	09/26/2028	2	8,533,543	257.55		378,721		377,767		370,475			(2,415)		60,217		0001
Purchased Call/Nasdaq FC Index/NFC3619$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/21/2026	09/21/2028	5	5,653,812	256.73		255,183		252,646		243,070			(2,903)		39,759		0001
Purchased Call/Nasdaq FC Index/NFC3615$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/13/2026	07/07/2028	4	6,460,602	258.42		304,694		270,291		254,853			(34,919)		42,975		0001
Purchased Call/Nasdaq FC Index/NFC3619$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2026	09/15/2028	5	3,427,866	250.56		165,178		163,160		181,651			(2,617)		24,005		0001
Purchased Call/Nasdaq FC Index/NFC3617$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2026	08/10/2028	7	6,042,456	254.47		278,150		259,548		277,011			(18,991)		41,237		0001
Purchased Call/Nasdaq FC Index/NFC3619$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	09/19/2028	2	7,370,209	251.79		341,124		336,983		375,246			(5,442)		51,757		0001
Purchased Call/Nasdaq FC Index/NFC3618$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2026	08/25/2028	5	4,591,956	250.84		213,902		203,881		240,496			(10,323)		31,682		0001
Purchased Call/Nasdaq FC Index/NFC3615$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/06/2026	07/06/2028	6	6,739,630	260.6		300,051		265,524		243,881			(34,912)		44,796		0001
Purchased Call/Nasdaq FC Index/NFC3616$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2026	07/18/2028	1	4,350,481	253.9		203,167		183,074		202,510			(20,816)		29,184		0001
Purchased Call/Nasdaq FC Index/NFC3616$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2026	07/17/2028	5	8,063,594	253.9		375,703		338,716		375,458			(38,043)		54,051		0001
Purchased Call/Nasdaq FC Index/NFC3616$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/22/2026	07/20/2028	4	5,980,249	253.96		288,620		260,827		278,147			(28,139)		40,178		0001
Purchased Call/Nasdaq FC Index/NFC3616$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2026	07/26/2028	1	2,771,392	251.06		128,315		116,874		142,709			(11,904)		18,704		0001
Purchased Call/Nasdaq FC Index/NFC3616$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2026	07/28/2028	5	9,527,877	246.22		466,354		427,458		579,138			(39,720)		64,400		0001
Purchased Call/Nasdaq FC Index/NFC3616$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/27/2026	07/24/2028	4	7,331,172	251.06		336,250		306,363		376,905			(30,846)		49,403		0001
Purchased Call/Nasdaq FC Index/NFC3618$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2026	08/30/2028	1	4,809,001	252.3		221,695		212,572		239,213			(9,981)		33,299		0001
Purchased Call/Nasdaq FC Index/NFC3616$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2026	07/25/2028	2	4,222,222	251.06		195,578		178,132		217,149			(18,142)		28,474		0001
Purchased Call/Nasdaq FC Index/NFC3617$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2026	08/16/2028	1	4,644,054	258.42		208,518		195,933		185,989			(13,370)		31,833		0001
Purchased Call/Nasdaq FC Index/NFC3618$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2026	09/06/2028	1	5,233,469	252.68		241,263		233,972		257,201			(8,558)		36,419		0001
Purchased Call/Nasdaq FC Index/NFC3618$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2026	09/05/2028	1	2,460,037	252.68		112,916		109,499		120,776			(4,011)		17,107		0001
Purchased Call/Nasdaq FC Index/NFC3616$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2026	07/14/2028	3	8,272,872	259.21		378,039		338,811		317,840			(39,792)		55,327		0001
Purchased Call/Nasdaq FC Index/NFC3618$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2026	09/07/2028	1	3,066,631	252.68		141,065		136,808		150,895			(4,997)		21,355		0001
Purchased Call/Nasdaq FC Index/NFC3616$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/27/2026	07/27/2028	3	8,619,781	250.48		392,333		358,169		452,346			(34,608)		58,218		0001
Purchased Call/Nasdaq FC Index/NFC3619$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	09/22/2028	3	7,805,441	256.47		350,188		347,672		345,877			(3,227)		54,928		0001
Purchased Call/Nasdaq FC Index/NFC3616$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	07/12/2028	1	4,419,660	260.92		204,188		182,061		161,043			(22,842)		29,512		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC3616$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	07/11/2028	2	5,516,039	260.92		255,222		227,536		198,606			(28,572)		36,805		0001
Purchased Call/Nasdaq FC Index/NFC3617$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2026	08/02/2028	1	3,702,479	250.38		171,055		157,445		195,685			(14,235)		25,119		0001
Purchased Call/Nasdaq FC Index/NFC3617$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2026	08/09/2028	1	3,752,923	255.11		171,509		159,510		168,250			(12,635)		25,593		0001
Purchased Call/Nasdaq FC Index/NFC3619$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	09/18/2028	3	6,768,492	251.79		324,847		321,019		344,461			(4,803)		47,499		0001
Purchased Call/Nasdaq FC Index/NFC3619$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2026	09/12/2028	1	3,747,919	250.64		172,779		168,982		197,549			(4,485)		26,191		0001
Purchased Call/Nasdaq FC Index/NFC361A$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	09/29/2028	1	4,751,622	256.05		215,249		215,249		217,439					33,599		0001
Purchased Call/Nasdaq FC Index/NFC3618$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2026	08/23/2028	1	3,215,815	252.03		148,892		141,335		161,248			(8,125)		22,155		0001
Purchased Call/Nasdaq FC Index/NFC3616$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2026	07/19/2028	1	4,625,697	253.9		215,095		193,851		215,082			(22,008)		31,054		0001
Purchased Call/S&P 500 INDEX/SPXB052$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/22/2023	08/22/2028	1	1,795,000	4387.55	464,905			176,027		1,496,035			(69,469)		12,358		0001
Purchased Call/S&P 500 INDEX/SPXB053$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/08/2023	09/08/2028	1	1,450,000	4457.49	361,775			140,503		1,172,873			(54,058)		10,104		0001
Purchased Call/S&P 500 INDEX/SPX921V$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2029	1	1,417,000	5307.01	353,825			187,000		820,774			(52,899)		11,520		0001
Purchased Call/S&P 500 INDEX/SPXA211$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2024	07/20/2029	1	1,264,000	5564.41	310,818			174,515		663,156			(46,520)		10,586		0001
Purchased Call/S&P 500 INDEX/SPXM130$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2029	1	1,319,000	5570.64	308,778			178,962		695,352			(46,164)		11,223		0001
Purchased Call/S&P 500 INDEX/SPXB05P$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/23/2024	07/23/2029	1	5,575,000	6558	856,878			481,994		2,190,853			(128,109)		46,758		0001
Purchased Call/S&P 500 INDEX/SPXB050$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/08/2024	08/08/2029	1	1,084,000	5319.31	258,859			148,041		634,787			(38,701)		9,162		0001
Purchased Call/S&P 500 INDEX/SPXA218$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2029	1	1,160,000	5751.13	283,736			171,579		572,424			(42,421)		10,087		0001
Purchased Call/S&P 500 INDEX/SPXN134$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/08/2030	1	1,267,000	5770.2	321,818			221,371		646,219			(48,088)		11,747		0001
Purchased Call/S&P 500 INDEX/SPXA21MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2030	1	1,015,000	6025.99	264,002			177,546		462,545			(39,449)		9,305		0001
Purchased Call/S&P 500 INDEX/SPXE17E$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/20/2030	1	1,544,170	6685	378,482			301,538		571,052			(56,710)		15,394		0001
Purchased Call/S&P 500 INDEX/SPXB211$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/12/2030	1	1,791,538	6587	451,781			357,753		690,981			(67,656)		17,811		0001
Purchased Call/S&P 500 INDEX/SPXD054$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/10/2025	09/09/2030	1	1,956,452	6500	487,352			384,695		776,763			(72,903)		19,430		0001
Purchased Call/S&P 500 INDEX/SPXE17BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/03/2030	1	2,115,029	6448	522,796			411,630		856,629			(78,247)		20,961		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/26/2025	08/23/2030	1	1,510,257	6454	375,600			293,302		606,783			(56,247)		14,910		0001
Purchased Call/S&P 500 INDEX/SPXB212$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/27/2030	1	1,564,450	6657	398,022			318,461		590,145			(59,605)		15,634		0001
Purchased Call/S&P 500 INDEX/SPXD052$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/22/2025	08/20/2030	1	1,674,923	6393	428,422			334,028		690,823			(64,122)		16,518		0001
Purchased Call/S&P 500 INDEX/SPXD057$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/29/2025	09/26/2030	1	2,346,708	6629	600,320			479,992		889,026			(89,900)		23,443		0001
Purchased Call/S&P 500 INDEX/SPXB214$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2025	10/15/2030	1	1,498,949	6662	381,445			309,138		567,457			(57,091)		15,071		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05A5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2030	1	1,534,836	.6644	393,608			318,254		582,388			(58,879)		15,427		0001
Purchased Call/S&P 500 INDEX/SPXB214SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/30/2025	10/28/2030	1	1,686,787	.6885	422,586			345,499		586,541			(63,249)		17,035		0001
Purchased Call/S&P 500 INDEX/SPXB213SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/04/2030	1	1,522,524	.6737	379,081			304,764		557,306			(56,769)		15,251		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2030	1	1,716,000	6753.72	431,746			347,479		622,512			(64,549)		17,213		0001
Purchased Call/S&P 500 INDEX/SPXB216SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/03/2025	11/29/2030	1	1,690,528	.6817	437,603			365,471		611,560			(65,568)		17,255		0001
Purchased Call/S&P 500 INDEX/SPXD05ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2025	10/22/2030	1	1,493,704	.6728	408,611			333,092		549,322			(61,292)		15,054		0001
Purchased Call/S&P 500 INDEX/SPXB218SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2025	12/20/2030	1	1,608,334	.6873	414,012			351,317		572,768			(62,102)		16,529		0001
Purchased Call/S&P 500 INDEX/SPXB213SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/13/2025	10/10/2030	1	1,452,953	.6574	380,312			307,007		568,562			(56,953)		14,584		0001
Purchased Call/S&P 500 INDEX/SPXD05MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/06/2030	1	1,657,364	.6849	435,772			365,617		589,866			(65,294)		16,955		0001
Purchased Call/S&P 500 INDEX/SPX013GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/14/2025	11/12/2030	1	1,614,595	.6842	400,619			330,841		574,073			(59,961)		16,387		0001
Purchased Call/S&P 500 INDEX/SPXE17HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/11/2030	1	2,435,628	.6655	617,910			499,147		919,004			(92,534)		24,456		0001
Purchased Call/S&P 500 INDEX/SPXE17NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/19/2030	1	1,941,202	.6625	485,035			402,198		750,114			(72,556)		19,748		0001
Purchased Call/S&P 500 INDEX/SPXD0598I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2030	1	1,495,571	.6737	379,189			305,852		544,696			(56,723)		15,002		0001
Purchased Call/S&P 500 INDEX/SPXD058SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2030	1	1,987,426	.6714	511,479			410,869		729,273			(76,638)		19,895		0001
Purchased Call/S&P 500 INDEX/SPXD05VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/27/2026	01/23/2031	1	1,404,637	.6885		380,068		328,905		501,021			(51,315)		14,594		0001
Purchased Call/S&P 500 INDEX/SPXE051S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/27/2026	02/24/2031	1	1,835,728	.6901	456,014			402,867		657,928			(53,781)		19,265		0001
Purchased Call/S&P 500 INDEX/SPXE17VSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/12/2026	01/07/2031	1	1,544,300	.6925	393,684			337,413		538,164			(56,426)		15,963		0001
Purchased Call/S&P 500 INDEX/SPXE052S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2026	03/03/2031	1	1,462,316	.6833	374,547			332,702		539,564			(42,005)		15,380		0001
Purchased Call/S&P 500 INDEX/SPXK004SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/15/2031	1	1,499,805	.6944	379,629			327,757		522,008			(52,384)		15,543		0001
Purchased Call/S&P 500 INDEX/SPXK00FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2026	03/24/2031	1	1,586,321	.6555	416,755			374,393		656,193			(42,955)		16,792		0001
Purchased Call/S&P 500 INDEX/SPXE17ZS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/11/2031	1	3,137,886	.6942	780,333			683,434		1,100,485			(98,343)		32,798		0001
Purchased Call/S&P 500 INDEX/SPXE059S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/13/2026	05/08/2031	1	1,606,686	.7370	449,124			414,804		492,183			(34,529)		17,240		0001
Purchased Call/S&P 500 INDEX/SPXE057S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/23/2026	04/22/2031	1	2,139,081	.7107	564,739			516,049		721,582			(49,511)		22,843		0001
Purchased Call/S&P 500 INDEX/SPXE05CS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/02/2026	05/30/2031	1	1,411,202	.7587	388,764			363,359		400,966			(25,591)		15,241		0001
Purchased Call/S&P 500 INDEX/SPXB21FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/20/2026	04/15/2031	1	1,693,209	.6968	476,474			434,040		605,015			(42,650)		18,044		0001
Purchased Call/S&P 500 INDEX/SPXF17MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/24/2026	06/20/2031	1	1,528,474	.7493	398,310			377,081		452,297			(21,424)		16,609		0001
Purchased Call/S&P 500 INDEX/SPXF171SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/27/2026	05/19/2031	1	2,216,266	.7412	626,375			583,260		669,256			(43,412)		23,859		0001
Purchased Call/S&P 500 INDEX/SPXK00NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2026	05/12/2031	1	1,389,301	.7429	372,785			345,498		417,435			(27,462)		14,925		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/06/2026	04/02/2031	1	1,897,522	.6543		522,012		471,531		789,749			(50,711)		20,142		0001
Purchased Call/S&P 500 INDEX/SPXQ134SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/15/2031	1	1,532,929	.7627		462,557		461,029		449,575			(1,781)		17,073		0001
Purchased Call/S&P 500 INDEX/SPXF17USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2026	08/22/2031	1	1,647,600	.7663		457,262		448,473		468,896			(9,030)		18,228		0001
Purchased Call/S&P 500 INDEX/SPXF170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2026	07/11/2031	1	1,524,542	.7510		419,175		402,555		452,809			(17,274)		16,667		0001
Purchased Call/S&P 500 INDEX/SPXF17WSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/30/2026	09/25/2031	1	2,045,804	.7720		587,616		587,616		577,579					22,848		0001
Purchased Call/S&P 500 INDEX/SPXF17RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/27/2026	07/22/2031	1	1,497,448	.7450		407,923		393,571		456,945			(14,561)		16,422		0001
Purchased Call/S&P 500 INDEX/SPXL00JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3VC5H2G7GRS05BHJ91	09/14/2026	09/09/2031	1	1,519,820	.7637		432,926		429,356		439,394			(3,804)		16,899		0001
Purchased Call/S&P 500 INDEX/SPX140335	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2022	04/20/2029	1	1,812,000	100	314,201			114,792		684,838			(33,572)		14,485		0001
Purchased Call/S&P 500 INDEX/SPXB05PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	388,689			246,992		948,760			(48,431)		21,774		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00065S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/20/2026	1	893,465	3156.17	21,890			3,040		6,151			(16,417)		1,670		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00065M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	10/08/2026	1	284,045	3183.4	6,988			135		82			(5,226)		210		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00065T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2025	12/08/2026	1	557,640	3184.6	13,718			2,570		2,915			(10,260)		1,212		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00069Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/06/2026	1	537,919	3174.54	13,179			1,322		1,991			(9,884)		856		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00065O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2025	10/22/2026	1	243,173	3204.13	5,982			346		185			(4,474)		299		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00065V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/22/2026	1	353,855	3192.65	8,705			1,966		1,951			(6,511)		844		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00073O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2026	01/22/2027	1	257,539	3241.51	6,078			1,903		1,007			(4,180)		720		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00073S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2026	02/22/2027	1	340,218	3261.17	8,063			3,199		1,424			(4,877)		1,072		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00065Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2026	01/08/2027	1	756,452	3203.67	17,852			4,896		4,316			(12,961)		1,980		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00073S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2026	02/08/2027	1	2,025,527	3244.87	48,005			17,192		9,119			(30,870)		6,067		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00073S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2026	03/08/2027	1	212,740	3218.3	5,042			2,195		1,659			(2,858)		702		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00073S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2026	03/22/2027	1	245,248	3158.56	5,788			2,742		3,686			(3,060)		844		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered Multi-Asset Index/AIM00078$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2026	04/08/2027	1	328,844	3199.15		7,794		4,058		3,680			(3,737)		1,186		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00078$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2026	04/22/2027	1	244,988	3226.03		5,806		3,247		2,287			(2,561)		916		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00078$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/21/2027	1	685,748	3235.63		16,184		10,459		6,708			(5,824)		2,739		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00078$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2026	05/07/2027	1	512,715	3244.36		12,151		7,358		4,359			(4,841)		1,986		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00078$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2026	06/22/2027	2	768,316	3239.44		18,254		13,333		8,118			(4,944)		3,273		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00078$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2026	06/08/2027	1	1,343,190	3224.73		31,834		21,924		15,275			(9,943)		5,569		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00078$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2026	08/20/2027	1	1,217,193	3221.47		30,186		27,084		17,518			(3,317)		5,734		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00078$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2026	08/06/2027	1	540,821	3239.26		13,412		11,512		6,611			(1,990)		2,492		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00078$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2026	09/08/2027	1	196,363	3206.82		4,870		4,588		3,241			(294)		952		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00078$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2026	09/22/2027	1	502,898	3187.2		12,422		12,182		9,666			(272)		2,487		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00078$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2026	07/22/2027	1	257,093	3218.11		6,376		5,164		3,509			(1,223)		1,156		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00078$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2026	07/08/2027	1	605,986	3227.26		15,028		11,592		7,415			(3,459)		2,659		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00000$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/08/2026	1	82,754	3199.06	4,378			17		8			(654)		61		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00000$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2021	10/22/2026	2	237,737	3236.66	12,579			145		47			(1,882)		292		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00010$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/08/2026	1	225,051	3254.9	11,770			439		307			(1,760)		489		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00010$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/08/2027	1	56,280	3207.3	2,870			156		305			(429)		147		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00010$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/22/2027	1	112,530	3185.12	5,717			354		928			(854)		314		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00010$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/08/2027	1	84,403	3150.24	4,245			303		1,139			(635)		253		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00010$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/22/2027	1	168,291	3138.44	8,448			667		2,702			(1,263)		530		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered Multi-Asset Index/AIM0001$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/08/2027	1	406,383	3129.58	20,482			1,774		7,459			(3,062)		1,341		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/08/2027	1	129,197	3070.24	6,189			642		4,009			(925)		466		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/22/2027	1	76,544	3033.14	3,621			403		3,059			(541)		286		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/07/2027	1	64,100	2986.7	3,019			361		3,355			(451)		248		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2022	05/21/2027	1	89,524	2983.14	4,279			545		4,806			(640)		358		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/22/2027	1	318,524	2925.69	14,779			2,139		22,540			(2,210)		1,357		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2023	10/22/2027	2	210,085	2809.37	8,303			2,071		22,906			(1,463)		1,082		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2022	11/08/2027	1	353,799	2825.1	14,930			3,299		36,655			(2,232)		1,861		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/07/2028	1	945,841	2892.35	46,062			11,699		78,239			(6,883)		5,332		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/08/2028	1	315,167	2848.29	15,002			4,307		30,402			(2,242)		1,890		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/22/2028	1	97,542	2879.32	4,780			1,409		8,515			(714)		593		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/07/2028	1	75,063	2899.18	4,196			1,274		6,139			(627)		463		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/08/2028	1	105,056	2861.93	5,064			1,878		9,752			(757)		716		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2028	1	247,205	2816.72	11,742			4,446		26,244			(1,755)		1,702		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/08/2028	2	335,909	2830.92	16,034			6,229		34,210			(2,398)		2,341		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/08/2028	1	105,987	2799.41	5,130			2,162		11,796			(767)		770		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/22/2028	1	109,272	2833.32	5,322			2,287		11,054			(795)		801		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/08/2028	1	175,494	2855.55	8,669			3,800		16,659			(1,295)		1,299		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/22/2028	1	91,150	2902.85	4,558			2,034		7,525			(681)		681		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered Multi-Asset Index/AIM0004$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/08/2029	2	156,948	2887.54	7,774			3,537		13,576			(1,162)		1,184		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/08/2029	1	306,721	2906.21	15,121			7,142		25,150			(2,260)		2,357		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/08/2029	1	256,839	2959.26	12,662			6,595		18,114			(1,893)		2,073		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/20/2029	1	353,070	2938.51	17,230			8,814		26,455			(2,579)		2,822		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/22/2029	1	150,225	2985.06	7,421			3,922		9,808			(1,110)		1,221		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/21/2029	1	411,161	3071.06	22,326			13,300		20,990			(3,336)		3,548		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2029	1	129,299	3057.84	6,943			4,252		6,931			(1,038)		1,131		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/20/2030	1	109,934	3192.65	6,761			5,718		4,372			(1,012)		1,130		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0007$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2026	04/08/2031	1	711,614	3199.15		40,135		36,306		28,596			(3,846)		7,567		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0007$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2026	07/22/2031	1	75,783	3218.11		4,411		4,244		2,968			(169)		831		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2021	05/08/2028	1	150,086	3218.1	9,380			2,149		3,328			(1,001)		951		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2021	05/22/2028	1	237,935	3204.75	14,847			3,482		5,710			(1,585)		1,525		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2022	06/08/2028	3	1,162,699	3244.5	41,808			10,444		23,423			(4,624)		7,558		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2021	06/22/2028	1	9,513	3218.49	596			147		220			(64)		63		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/07/2028	1	421,949	3236.83	26,709			6,751		9,069			(2,853)		2,807		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2021	07/21/2028	1	53,824	3253.62	3,412			881		1,084			(364)		362		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/08/2028	1	427,177	3256.74	26,998			7,154		8,627			(2,880)		2,911		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/22/2028	2	2,006,782	3259.99	127,759			34,569		33,284			(13,636)		13,816		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2021	09/08/2028	3	820,192	3298.5	51,725			14,346		14,046			(5,527)		5,716		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered Multi-Asset Index/AIM0000SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2021	09/22/2028	2	556,571	3289.97	34,045			9,683		10,077			(3,658)		3,917		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/06/2028	1	794,988	3199.06	49,130			14,180		21,877			(5,250)		5,648		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/20/2028	1	273,972	3236.66	16,794			4,938		6,480			(1,794)		1,965		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2021	11/08/2028	1	574,471	.3286	35,617			10,720		11,103			(3,803)		4,172		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2025	11/22/2028	2	439,479	3250.17	20,597			7,268		10,065			(2,531)		3,220		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/08/2028	2	458,025	3254.9	28,041			8,781		10,408			(2,998)		3,390		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2022	12/22/2028	4	992,844	3255.4	57,734			18,435		22,769			(6,184)		7,413		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2022	01/08/2029	3	1,418,599	3207.3	84,177			27,362		40,068			(8,986)		10,702		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2022	01/22/2029	3	794,135	3185.12	44,505			14,745		24,694			(4,764)		6,042		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/08/2029	1	224,033	3150.24	13,039			4,394		8,048			(1,392)		1,721		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/22/2029	1	1,001,531	3138.44	58,289			19,962		37,823			(6,223)		7,758		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/08/2029	2	329,479	3129.58	18,809			6,548		12,937			(2,009)		2,572		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/22/2029	1	266,371	3093.43	15,077			5,328		11,972			(1,610)		2,096		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/06/2029	1	568,507	3070.24	32,007			11,518		27,814			(3,420)		4,510		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/20/2029	2	2,187,800	3033.14	113,886			46,051		121,689			(13,470)		17,489		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/08/2029	3	435,354	2986.7	23,499			8,740		28,208			(2,509)		3,514		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/22/2029	1	1,082,056	2983.14	60,379			22,781		71,067			(6,441)		8,797		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2022	06/08/2029	2	642,699	2985.47	34,860			13,392		42,014			(3,723)		5,271		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/22/2029	2	1,532,675	2925.69	82,594			32,171		120,031			(8,820)		12,659		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0001SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2022	07/06/2029	4	2,628,559	2920.83	136,553			54,075		208,986			(14,613)		21,863		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2022	07/20/2029	3	1,566,595	2943.86	81,806			32,815		116,661			(8,747)		13,120		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2022	08/08/2029	1	161,534	2967.36	8,524			3,486		11,252			(913)		1,365		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2022	08/22/2029	6	1,547,106	2930.75	77,760			32,227		120,112			(8,324)		13,164		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2022	09/07/2029	5	2,487,105	2898.09	124,889			52,508		225,538			(13,355)		21,321		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2022	09/21/2029	2	1,288,716	2861.33	61,801			26,304		129,866			(6,603)		11,120		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2022	10/08/2029	4	2,466,899	2836.77	119,108			51,477		266,156			(12,721)		21,452		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2022	10/22/2029	3	2,133,976	2809.37	104,423			45,747		247,592			(11,169)		18,674		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2022	11/08/2029	2	2,193,194	2825.1	105,480			46,819		244,614			(11,262)		19,337		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2022	11/21/2029	1	1,749,772	2859.25	86,439			38,835		178,512			(9,232)		15,516		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2022	12/07/2029	1	159,130	2886.42	8,100			3,691		14,067			(865)		1,421		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2022	12/21/2029	1	2,186,646	2868.48	109,770			50,646		218,304			(11,724)		19,642		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2023	01/08/2030	1	12,224	2892.35	746			350		1,065			(80)		111		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2023	01/22/2030	3	822,254	2912.04	48,057			22,767		73,163			(5,135)		7,486		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2023	02/22/2030	1	1,158,419	2852.23	64,640			31,371		121,502			(6,901)		10,680		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/08/2030	1	885,526	2848.29	49,147			24,121		93,954			(5,247)		8,210		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/22/2030	1	1,126,881	2879.32	64,458			31,989		110,410			(6,882)		10,506		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/08/2030	1	392,734	2899.18	26,038			13,096		33,787			(2,778)		3,686		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2023	05/08/2030	1	477,453	2875.51	31,369			16,145		43,723			(3,349)		4,533		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0003S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2023	05/22/2030	1	191,545	2860.21	12,374			6,436		18,241			(1,321)		1,828		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2023	06/07/2030	2	755,092	2877.74	48,466			25,554		74,935			(5,180)		7,250		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2023	06/21/2030	2	175,053	2867.15	10,367			5,562		16,393			(1,116)		1,690		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/08/2030	2	1,763,266	2843.1	96,878			52,195		191,639			(10,340)		17,124		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/22/2030	4	1,369,955	2887.07	74,733			40,734		133,398			(7,988)		13,372		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/08/2030	1	870,978	2861.93	48,165			26,524		90,574			(5,142)		8,553		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2030	1	2,015,664	2816.72	109,047			60,648		234,484			(11,643)		19,893		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/06/2030	1	1,179,808	2830.92	64,300			36,195		132,777			(6,870)		11,705		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/20/2030	1	314,031	2799.46	16,989			9,657		34,667			(1,815)		3,131		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/08/2030	1	970,949	2744.91	52,723			30,304		133,706			(5,625)		9,739		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/22/2030	1	983,709	2754.5	52,432			30,412		132,679			(5,594)		9,914		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/08/2030	1	2,404,461	2799.41	132,486			77,728		293,017			(14,145)		24,372		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/22/2030	1	1,320,627	2833.32	73,427			43,532		148,766			(7,839)		13,448		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/06/2030	1	1,316,248	2855.55	74,631			44,673		140,758			(7,974)		13,466		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/20/2030	1	526,726	2902.85	30,445			18,398		45,528			(3,253)		5,413		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/08/2031	1	306,009	2887.54	17,320			10,575		27,472			(1,849)		3,164		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/22/2031	2	881,252	2890.85	49,659			30,609		86,928			(5,304)		9,153		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/07/2031	2	1,652,192	2906.21	92,884			57,905		157,233			(9,927)		17,247		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/21/2031	1	124,614	2915.93	6,891			4,331		10,466			(736)		1,307		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered Multi-Asset Index/AIM0004$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/07/2031	1	370,324	2956.03	20,812			13,200		28,214			(2,224)		3,900		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/21/2031	1	550,318	2961.47	30,543			19,540		41,419			(3,263)		5,820		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/06/2031	1	2,162,712	2972.32	121,112			81,137		177,641			(12,941)		23,406		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2031	2	417,189	2995.77	23,417			15,818		29,087			(2,503)		4,533		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/22/2031	1	482,104	2938.51	26,371			17,181		38,488			(2,817)		5,148		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2024	04/08/2031	2	674,568	2982.59	37,598			24,291		53,397			(4,016)		7,173		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/22/2031	1	923,819	2985.06	51,272			34,007		73,260			(5,476)		9,954		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/08/2031	1	220,871	2959.26	12,214			8,034		16,783			(1,305)		2,370		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2031	1	1,260,177	3021.52	77,879			54,979		92,991			(8,312)		14,008		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/22/2031	2	1,245,211	3018.84	72,409			49,779		91,613			(7,736)		13,656		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/08/2031	1	1,692,263	2991.02	102,890			71,442		134,103			(10,989)		18,649		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/08/2031	2	223,679	3013.75	13,504			9,217		14,940			(1,443)		2,443		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/22/2031	2	1,060,996	3028.13	65,334			45,729		76,706			(6,980)		11,738		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2031	2	929,609	3071.06	57,170			40,729		60,524			(6,110)		10,373		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2031	1	389,290	3057.84	23,669			17,117		23,627			(2,528)		4,380		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/08/2031	1	547,194	3049.8	33,598			24,113		33,813			(3,588)		6,133		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2031	1	1,073,431	3078.92	65,157			48,319		69,796			(6,954)		12,229		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/21/2031	1	203,889	3044.49	12,193			8,971		12,841			(1,303)		2,312		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/07/2031	1	327,353	3066.62	19,707			14,397		19,484			(2,106)		3,699		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0005$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/22/2032	1	398,684	3025.75	25,157			19,099		26,432			(2,687)		4,596		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/08/2032	2	241,402	3032.16	15,376			11,952		15,836			(1,642)		2,815		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/08/2032	1	405,755	2995.17	25,522			19,236		28,895			(2,726)		4,660		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/06/2032	1	284,085	3047.21	18,068			13,839		17,922			(1,931)		3,287		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/20/2032	2	739,356	3058.48	46,965			36,240		51,540			(5,022)		8,586		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/22/2032	1	347,673	3035.39	22,494			17,606		22,668			(2,401)		4,069		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/22/2032	1	288,236	2983.26	19,427			15,435		21,277			(2,074)		3,400		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2025	04/08/2032	1	342,258	2937.42	23,308			18,391		28,011			(2,488)		4,023		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/08/2032	1	403,183	3001.8	27,094			22,025		28,633			(2,890)		4,810		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/21/2032	1	104,610	2988.36	6,957			5,615		7,652			(743)		1,243		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/07/2032	1	556,079	2992.3	37,702			30,212		46,226			(4,027)		6,583		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/22/2032	1	153,457	3012.79	10,328			8,452		10,637			(1,102)		1,837		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/06/2032	1	242,288	3044.69	17,202			14,404		15,671			(1,838)		2,931		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2025	07/22/2032	1	138,762	3042.97	9,769			8,109		8,995			(1,043)		1,673		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/20/2032	1	1,563,312	3056.09	110,370			93,020		114,156			(11,793)		18,975		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/08/2032	1	403,296	3015.39	28,392			23,414		27,819			(3,031)		4,846		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/22/2032	1	65,075	3192.65	5,108			4,547		3,029			(545)		812		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2025	10/22/2032	1	612,654	3204.13	48,890			42,346		27,463			(5,220)		7,544		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	10/08/2032	1	276,756	3183.4	21,864			18,817		13,011			(2,334)		3,397		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0006SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/08/2032	1	102,671	3174.54	8,111			7,085		4,956			(866)		1,269		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2025	12/08/2032	1	167,713	3184.6	13,182			11,660		7,943			(1,407)		2,087		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0007S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2026	01/21/2033	1	220,965	3241.51	15,799			14,264		9,200			(1,551)		2,776		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2026	01/07/2033	1	254,083	3203.67	18,319			16,439		11,556			(1,899)		3,183		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0007SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2026	06/22/2033	2	534,217	3239.44	35,505			34,138		22,972			(1,380)		6,930		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0007SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2026	06/08/2033	1	1,233,835	3224.73	82,667			79,011		64,016			(3,686)		15,960		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0007S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2026	04/08/2033	1	57,834	3199.15	3,973			3,703		2,699			(272)		739		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0007S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2026	05/06/2033	1	282,378	3244.36	19,202			18,133		11,909			(1,090)		3,628		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0007SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2026	07/08/2033	1	370,438	3227.26	26,079			25,232		16,427			(857)		4,821		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0007SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2026	09/22/2033	1	187,721	3187.2	12,784			12,749		9,225			(40)		2,480		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/20/2026	12/22/2026	1	202,328	233.19	5,405			1,327		338			(4,070)		482		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	122,455	233.13	3,135			314		37			(2,351)		195		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2026	1	202,343	236.88	5,180			100					(3,874)		150		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	472,811	233.86	12,104			1,681		222			(9,078)		884		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	226,640	232.07	5,802			1,087		381			(4,340)		493		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	609,511	235.16	15,603			4,279		829			(11,329)		1,595		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	222,979	236.28		5,731		2,494		547			(3,248)		736		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	122,383	239.29		3,145		1,126		102			(2,023)		367		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	82,842	240		2,129		845		76			(1,288)		261		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	213,343	236.47		5,462		1,710		271			(3,756)		596		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	617,869	230.37		15,756		10,851		6,678			(4,921)		2,562		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	104,848	230.63		2,684		1,398		855			(1,287)		378		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2027	1	55,926	229.6		1,426		1,037		694			(391)		238		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/21/2027	1	395,684	231.96		10,090		6,521		3,361			(3,631)		1,581		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	188,849	231		4,816		2,916		1,668			(1,918)		731		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2026	07/08/2027	1	183,735	232.27		4,685		3,614		1,740			(1,078)		806		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2026	09/22/2027	1	534,080	227.46		13,566		13,304		10,143			(297)		2,641		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2027	1	256,447	232.82		6,514		5,591		2,489			(966)		1,182		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	144,990	232.02		3,697		2,994		1,481			(709)		652		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2026	09/08/2027	1	253,947	229.62		6,476		6,101		3,804			(390)		1,231		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/20/2027	1	572,747	232.69		14,605		13,104		5,907			(1,605)		2,698		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/08/2026	1	77,558	241.48	4,692			18					(702)		57		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/22/2026	2	221,882	244.83	13,344			154					(1,996)		272		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2027	1	105,028	235.04	6,207			385		192			(928)		293		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2027	1	76,136	236.45	4,439			316		129			(664)		228		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2027	1	60,245	234.08	3,512			277		198			(525)		190		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2027	1	285,834	232.21	16,693			1,446		1,502			(2,496)		943		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2027	1	121,465	235.97	6,778			703		422			(1,013)		438		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2027	1	72,042	234.29	3,977			443		363			(595)		269		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/07/2027	1	58,815	231.93	3,063			367		456			(459)		228		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2027	1	54,320	228.26	2,960			428		785			(443)		231		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2028	1	94,291	229.41	5,026			1,482		1,948			(751)		573		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2028	1	727,582	239.42	38,125			14,143		8,144			(5,697)		4,958		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2028	1	317,461	236.09	16,349			6,190		4,693			(2,443)		2,186		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2028	2	874,898	236.94	45,541			17,689		12,407			(6,808)		6,097		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2028	1	178,334	233.33	9,202			3,877		3,508			(1,375)		1,295		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/08/2029	1	50,648	240.41	2,600			1,183		647			(389)		382		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/08/2029	1	259,869	241.65	13,643			6,444		3,151			(2,039)		1,997		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/20/2029	1	164,099	240.13	8,369			4,281		2,399			(1,253)		1,312		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2029	1	78,645	243.05	4,050			2,141		977			(606)		639		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2029	1	113,488	241.88	5,845			3,044		1,501			(874)		916		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IIS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2029	1	522,740	248.45	28,332			16,878		5,197			(4,234)		4,510		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2029	1	62,370	243.73	3,324			1,901		806			(497)		527		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2026	07/22/2031	1	88,207	232.02		4,578		4,405		3,174			(175)		967		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2021	07/21/2028	1	76,692	242.13	5,866			1,516		665			(628)		516		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/08/2028	1	22,513	244.9	1,648			437		159			(176)		153		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/22/2028	1	420,374	246.24	30,771			8,322		2,714			(3,283)		2,894		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2021	09/08/2028	1	550,792	247.51	40,153			11,126		3,294			(4,287)		3,838		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2021	09/22/2028	2	145,883	242.97	9,804			2,840		1,315			(1,073)		1,027		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2028	1	333,107	241.48	23,850			6,884		3,449			(2,548)		2,367		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2028	1	132,473	244.83	9,432			2,773		1,077			(1,008)		950		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2021	11/08/2028	1	150,070	245.27	10,775			3,243		1,211			(1,150)		1,090		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2021	11/22/2028	2	291,814	242.68	15,590			6,408		2,958			(2,230)		2,138		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2021	12/08/2028	1	838,474	240.38	59,867			18,722		10,325			(6,392)		6,207		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2022	12/22/2028	4	767,076	241.12	53,162			17,004		9,099			(5,704)		5,728		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2029	1	427,511	240.67	30,054			9,767		5,365			(3,207)		3,225		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/22/2029	1	379,122	235.04	26,825			8,868		7,130			(2,866)		2,884		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2029	1	57,930	232.21	4,026			1,401		1,357			(430)		452		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2029	1	214,494	235.51	14,371			5,079		4,126			(1,534)		1,688		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/06/2029	1	315,040	235.97	20,572			7,403		5,954			(2,198)		2,499		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/20/2029	2	491,183	234.29	33,480			16,021		10,440			(4,687)		3,927		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2029	1	217,053	231.93	13,848			5,149		5,400			(1,477)		1,752		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2029	1	55,438	229.85	3,620			1,366		1,573			(386)		451		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/08/2029	2	677,658	231.68	42,653			16,385		17,462			(4,555)		5,558		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2029	1	841,055	228.26	53,155			20,700		26,567			(5,675)		6,947		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/06/2029	3	982,184	229.71	62,023			24,543		28,819			(6,635)		8,169		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/20/2029	2	207,599	231.16	13,344			5,353		5,658			(1,427)		1,739		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2029	1	162,151	233.36	10,572			4,312		3,947			(1,129)		1,371		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/07/2029	4	1,603,171	231.84	98,682			41,495		43,288			(10,553)		13,744		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2022	08/22/2029	1	81,533	233.38	5,045			2,102		1,998			(543)		694		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/21/2029	1	201,127	228.12	12,229			5,204		6,701			(1,306)		1,735		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/08/2029	2	568,375	226.1	33,946			14,676		21,192			(3,626)		4,942		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/22/2029	2	871,324	227.26	53,475			23,399		30,788			(5,713)		7,625		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2029	1	524,174	227.98	31,084			13,796		17,980			(3,319)		4,622		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/21/2029	1	636,756	230.45	38,842			17,451		19,314			(4,149)		5,646		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/07/2029	1	154,420	229.83	9,605			4,377		4,878			(1,026)		1,379		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/21/2029	1	335,161	228.03	20,646			9,526		11,700			(2,205)		3,011		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/08/2030	1	11,877	229.2	771			362		393			(83)		107		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2023	01/22/2030	3	798,283	230.91	51,571			24,434		24,373			(5,511)		7,267		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2030	1	1,038,075	231.78	62,596			30,379		30,769			(6,683)		9,571		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2030	1	268,044	231.3	16,029			7,867		8,205			(1,711)		2,485		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2030	1	335,054	229.41	20,673			10,260		11,333			(2,207)		3,124		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2030	1	300,646	231.41	19,061			9,586		9,276			(2,033)		2,822		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2030	1	137,731	233.64	8,457			4,399		3,879			(903)		1,315		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2030	1	332,435	235.49	20,345			10,723		8,597			(2,173)		3,192		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/21/2030	2	223,013	236.69	13,322			7,147		5,465			(1,434)		2,152		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2030	1	226,299	236.89	13,487			7,267		5,541			(1,439)		2,198		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2030	2	1,316,925	239.45	79,867			43,469		28,489			(8,525)		12,854		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2030	1	896,241	239.42	53,954			29,711		19,616			(5,760)		8,801		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2030	1	356,673	236.09	20,972			11,664		9,306			(2,239)		3,520		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2030	1	310,739	236.94	18,365			10,338		7,830			(1,962)		3,083		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/08/2030	1	645,939	233.19	37,077			21,311		19,805			(3,955)		6,479		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/22/2030	1	255,766	231.16	14,579			8,456		8,675			(1,555)		2,578		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2023	11/08/2030	1	1,047,698	233.33	61,395			36,020		32,374			(6,555)		10,620		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/22/2030	1	287,305	236.75	16,980			10,067		7,585			(1,813)		2,926		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2023	12/06/2030	1	151,095	237.14	9,035			5,409		3,944			(965)		1,546		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2023	12/20/2030	1	654,403	240.26	40,180			24,282		14,790			(4,293)		6,725		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2024	01/08/2031	1	199,891	240.41	12,113			7,396		4,531			(1,293)		2,067		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/08/2024	02/07/2031	1	760,815	241.65	45,725			28,489		16,498			(4,884)		7,942		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/07/2031	1	236,583	243.55	14,266			9,048		4,750			(1,524)		2,491		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2024	03/21/2031	1	265,655	244.3	15,860			10,146		5,187			(1,695)		2,810		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/24/2024	06/20/2031	2	421,161	243.98	25,264			17,065		8,769			(2,700)		4,577		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2031	2	506,090	243.97	29,896			19,316		10,123			(3,193)		5,382		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/06/2031	1	1,013,606	243	59,701			39,996		21,898			(6,379)		10,970		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2031	1	124,267	243.05	7,295			4,838		2,659			(779)		1,339		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2031	1	659,437	241.88	38,643			25,419		14,804			(4,127)		7,076		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2031	2	1,019,789	247.02	59,351			40,808		18,701			(6,341)		11,184		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2031	2	307,220	245.79	18,505			12,632		5,925			(1,978)		3,356		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2031	2	526,163	248.45	31,808			22,681		9,339			(3,403)		5,871		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2031	1	1,288,922	243.73	79,011			54,862		27,816			(8,439)		14,204		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2031	1	1,140,758	246.77	71,411			50,413		21,727			(7,621)		12,680		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2031	1	225,796	242.35	13,819			9,918		5,339			(1,476)		2,531		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2031	1	301,650	244.08	18,310			13,242		6,637			(1,956)		3,394		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2031	1	327,348	245.69	19,674			14,373		6,755			(2,102)		3,699		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2031	1	260,503	247.23	15,552			11,443		5,037			(1,662)		2,954		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2031	1	719,271	247.6	43,588			32,324		13,798			(4,652)		8,194		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2032	2	238,794	240.94	14,187			11,028		6,363			(1,515)		2,785		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/20/2032	1	493,449	241.98	29,487			22,757		12,500			(3,154)		5,730		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2032	1	206,730	239.06	12,135			9,213		5,872			(1,296)		2,383		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2032	1	271,696	238.63	16,410			12,844		8,015			(1,751)		3,180		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2032	1	85,988	236.82	5,151			4,187		2,796			(549)		1,026		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2032	1	160,336	234.01	9,797			7,730		5,735			(1,046)		1,885		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2032	1	177,282	235.74	10,690			8,566		5,964			(1,142)		2,099		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2032	1	1,649,045	240.47	102,406			86,935		47,591			(10,933)		20,104		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2032	1	481,795	238.2	29,100			23,998		14,947			(3,107)		5,789		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2032	1	91,633	240.57	5,562			4,688		2,621			(594)		1,112		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2032	1	120,321	239.76	7,316			6,073		3,523			(781)		1,451		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2032	1	247,250	236.88	15,181			13,066		8,287			(1,621)		3,035		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2032	1	624,965	239.33	38,748			33,561		19,114			(4,137)		7,696		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2032	1	60,072	233.19	3,658			3,256		2,357			(391)		750		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/06/2033	1	330,348	231		19,755		18,655		14,416			(1,121)		4,244		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117F$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2033	1	227,453	229.6		13,465		12,943		10,501			(527)		2,951		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2033	1	154,272	230.63		9,349		8,712		6,783			(640)		1,971		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2026	09/22/2033	1	240,283	227.46		13,696		13,659		12,106			(43)		3,175		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/16/2026	3	4,532,516	244.75	151,659			15,844		86			(56,758)		10,409		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/09/2026	3	3,921,983	246.7	134,885			12,797		16			(50,491)		8,588		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	2	1,737,416	247.02	53,363			74					(19,988)		643		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/02/2026	3	4,668,299	245.12	159,542			220					(59,776)		1,728		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	2	3,319,314	244.59	116,370			2,408					(43,593)		3,475		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	3	2,439,717	248.07	79,722								(29,857)		638		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/02/2026	2	3,319,718	243.88	111,021			153					(41,679)		1,229		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/04/2026	4	4,919,056	242.44	179,441			8,475					(67,850)		7,616		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	1,241,477	245.08	43,328			1,073					(16,181)		1,416		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	4	4,833,230	243.9	169,314			4,657					(63,387)		5,797		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	10/30/2026	5	7,037,468	242.51	246,184			9,860					(92,363)		10,088		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/07/2026	4	6,926,327	241.7	247,106			2,039					(92,529)		4,796		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	3,541,768	243.31	123,608			1,873					(46,163)		3,211		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	10/30/2026	2	2,415,864	242.43	83,750			3,358					(31,491)		3,463		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	4	2,037,808	244.81	72,428			3,611					(27,204)		3,244		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/14/2026	4	6,925,285	243.86	247,880			4,431					(92,797)		6,781		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/22/2026	1	2,877,562	244.07	99,623			2,878					(37,308)		3,532		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	3	2,569,222	243.29	90,701			2,758					(34,079)		3,225		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	2,827,154	245.08	98,668			2,575					(36,798)		3,309		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	2	2,732,174	244.16	93,620			2,842					(35,073)		3,429		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	1,098,857	243.29	38,350			1,370					(14,303)		1,494		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2025	12/11/2026	3	5,825,006	246.43	197,386			19,348		35			(73,987)		12,936		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/29/2026	2	1,336,290	243.45	47,411			1,827					(17,757)		1,883		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	2	3,317,772	244.99	116,512			5,796					(43,650)		5,282		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/15/2026	4	908,991	244.45	32,523			630					(12,242)		921		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/11/2026	3	6,534,301	245.92	223,216			12,585					(83,567)		11,083		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	11/10/2026	2	3,347,783	245.69	115,234			6,346					(43,016)		5,610		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	1,640,663	243.88	57,423			394					(21,416)		1,052		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/28/2026	4	6,646,133	243.98	227,153			8,431					(85,009)		9,204		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/04/2026	2	6,985,186	247.62	242,333			21,397		7			(90,769)		14,739		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	3	3,758,919	245.92	127,043			7,526					(47,561)		6,525		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	5	4,484,684	243.88	146,690			5,893					(55,204)		6,429		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	1,256,986	244.64	43,617			2,816		1			(16,267)		2,279		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/13/2026	3	3,849,980	244.64	135,308			8,042					(50,838)		6,684		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	4	3,283,260	242.15	118,376			1,309					(44,399)		2,578		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/09/2026	1	2,314,387	245.69	80,309			4,314					(29,992)		3,831		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/06/2026	2	5,162,336	245.69	178,866			8,906					(67,105)		8,218		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	2	1,385,452	247.6	41,427			3,888		3			(15,528)		3,012		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	2	4,044,641	245.44	139,171			8,256					(52,125)		7,021		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	11/23/2026	3	2,882,723	247.23	104,637			7,661					(39,223)		5,544		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/30/2026	1	2,005,255	248.56	69,582			5,743					(25,986)		4,099		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	11/25/2026	4	3,808,484	248.49	130,828			9,922					(49,039)		7,459		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/25/2026	2	3,225,726	248.6	114,413			8,704					(42,911)		6,317		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/12/2026	2	1,564,098	245.64	54,519			3,154					(20,425)		2,684		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/04/2026	4	3,677,605	247.6	124,371			11,008		4			(46,737)		7,760		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	1,288,506	245.32	44,711			4,606		18			(16,675)		2,940		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	2	663,750	245.51	24,633			1,700		1			(9,229)		1,241		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/24/2026	3	6,135,050	238.64	209,429			24,357		2,057			(78,764)		14,803		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	5	12,606,555	245.24	441,743			29,156		13			(165,372)		23,095		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	11/20/2026	5	5,765,034	247.23	203,901			14,109					(76,705)		10,775		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/16/2026	1	2,102,671	244.64	72,963			4,617		2			(27,249)		3,773		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y5W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/18/2026	4	8,498,160	238.2	297,817			32,076		2,497			(111,658)		19,768		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/30/2026	5	4,306,125	238.16	149,785			18,581		1,989			(56,134)		10,751		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/21/2026	1	1,963,964	238.71	67,953			7,571		576			(25,378)		4,654		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/28/2026	2	4,201,906	238.64	145,201			17,578		1,585			(54,236)		10,374		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/14/2026	1	1,081,405	245.32	37,525			3,820		14			(14,014)		2,451		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/03/2026	2	5,245,091	248.73	172,409			14,980		5			(64,621)		10,982		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/11/2026	4	5,451,173	245.32	163,398			16,363		55			(62,612)		12,105		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	4	2,490,035	245.08	81,619			1,696					(30,752)		2,607		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/11/2026	2	2,065,509	246.6	70,531			6,908		10			(26,419)		4,587		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/27/2026	3	7,283,767	248.98	253,287			19,920					(94,781)		14,518		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	1,720,605	243.31	60,049			991					(22,395)		1,624		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/27/2026	1	2,158,751	248.56	74,693			5,881					(28,010)		4,303		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/08/2026	2	1,059,758	242.35	38,021			367					(14,247)		784		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	12/01/2026	1	1,630,470	248.56	56,577			4,741					(21,101)		3,360		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/02/2026	4	4,968,379	248.98	169,510			14,456		5			(63,479)		10,321		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2026	2	4,046,615	243.96	102,066			10,816		166			(38,243)		9,353		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	5,955,937	239.56	188,452			20,275		994			(70,573)		13,854		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/27/2024	12/23/2026	2	9,405,601	238.73	331,221			37,885		2,758			(124,082)		22,561		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2024	12/24/2026	2	2,438,741	239.12	81,955			9,520		714			(30,771)		5,884		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2024	12/18/2026	4	7,194,714	238.71	248,448			26,832		1,808			(93,464)		16,736		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/09/2026	2	3,527,067	243.31	124,137			1,374					(46,621)		2,769		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/05/2026	2	1,496,232	243.64	55,641			2,683					(20,845)		2,349		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/23/2024	11/19/2026	3	4,130,069	245.46	109,061			7,557		4			(41,947)		7,643		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/02/2026	1	3,165,895	242.43	110,173			4,849					(41,145)		4,760		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/20/2026	3	10,118,959	246.5	357,148			24,648					(133,843)		18,912		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2024	10/23/2026	3	1,443,992	244.01	50,281			1,526					(18,840)		1,812		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/17/2024	12/07/2026	3	1,720,571	247.6	54,614			5,057		3			(20,515)		3,713		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2026	1	2,326,217	242.43	80,952			3,670					(30,191)		3,550		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/10/2026	1	815,696	246.47	28,528			2,747		4			(10,683)		1,799		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/04/2026	1	1,031,291	248.19	34,530			3,048		1			(12,931)		2,176		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/26/2026	1	1,469,469	243.29	51,138			1,759					(19,098)		1,961		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	3	1,378,676	245.03	47,256			977					(17,694)		1,443		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	885,918	243.88	30,919			170					(11,547)		518		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	2,902,033	238.64	100,410			12,275		1,094			(37,448)		7,205		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	1,684,469	242.74	60,790			673					(22,796)		1,323		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	1,362,167	238.71	47,131			5,309		399			(17,578)		3,248		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	3	2,394,576	241.94	82,950			16,930		1,485			(31,068)		7,650		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	1,305,993	243.03	44,656			8,685		537			(16,723)		4,073		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/03/2027	3	6,662,492	240.72	233,068			40,074		3,598			(87,282)		19,572		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/04/2027	2	1,813,089	240.83	64,084			11,114		979			(24,004)		5,347		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/28/2027	2	1,998,522	240.45	69,593			11,409		997			(26,075)		5,730		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/19/2027	3	3,572,596	242.85	117,567			22,901		1,471			(44,117)		11,142		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	01/21/2027	2	2,631,533	239.57	88,951			13,747		1,428			(33,411)		7,321		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/24/2027	3	1,866,325	242.17	66,236			13,299		1,079			(24,800)		5,922		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/19/2027	2	1,426,207	238.69	49,384			7,473		956			(18,424)		3,932		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/19/2027	5	3,296,734	241.98	115,371			22,504		1,771			(43,395)		10,281		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/10/2027	4	4,975,531	241.4	175,243			31,806		2,473			(65,600)		15,017		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	1,847,960	238.54	64,309			14,664		3,176			(23,984)		6,250		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/12/2027	4	6,337,205	237.53	221,875			49,587		12,806			(83,110)		21,175		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/05/2027	3	5,606,287	240.92	197,854			34,741		3,025			(74,399)		16,600		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	1,210,864	241.98	42,017			8,369		701			(15,670)		3,829		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/05/2027	3	4,772,046	240.59	165,637			35,433		4,562			(62,086)		15,599		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/05/2027	4	7,151,336	241.55	245,546			43,103		3,257			(92,203)		21,175		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/27/2027	3	5,987,560	240.82	204,831			33,224		2,735			(76,656)		17,094		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	02/25/2027	3	1,415,426	242.77	46,337			9,384		700			(17,365)		4,507		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	2	933,848	237.98	32,626			4,103		471			(12,243)		2,344		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	01/29/2027	4	5,467,415	240.66	190,004			31,552		2,726			(71,534)		15,740		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	3	4,173,617	243.08	143,009			26,484		1,374			(53,601)		12,691		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/15/2027	3	3,127,837	238.21	110,750			16,230		2,232			(41,550)		8,468		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/04/2027	1	704,362	238.34	24,371			3,185		355			(9,102)		1,806		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/19/2027	2	2,889,572	238.99	98,573			22,989		4,715			(36,932)		9,860		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/12/2027	3	1,064,130	238.5	38,586			8,646		1,740			(14,530)		3,556		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/17/2027	4	5,423,115	239.31	184,932			42,457		7,932			(69,213)		18,396		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/19/2027	4	2,149,245	238.63	78,605			18,409		3,693			(29,633)		7,334		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/19/2027	3	7,784,350	238.69	270,976			63,197		13,371			(101,532)		26,563		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	12/31/2026	3	609,024	238.33	20,644			2,599		281			(7,756)		1,529		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	02/26/2027	5	3,876,052	242.98	129,133			26,540		1,914			(48,749)		12,382		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/15/2027	1	3,182,224	238.54	110,741			25,134		5,336			(41,358)		10,730		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	4	7,114,636	237.86	230,696			31,477		4,487			(86,443)		18,620		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	4	3,156,914	238.22	109,885			14,812		1,723			(41,545)		8,179		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	2	1,587,337	237.6	57,286			8,392		1,336			(21,470)		4,297		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/08/2027	3	1,574,801	236.03	55,938			7,662		1,735			(21,039)		4,121		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2025	01/13/2027	4	4,364,052	236.59	153,309			21,927		4,611			(57,398)		11,703		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	1	615,994	238.34	21,375			2,819		310			(7,972)		1,588		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/15/2027	3	9,997,739	238.69	348,212			51,091		5,864			(130,844)		27,066		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	1,014,350	239.76	35,198			5,657		592			(13,127)		2,884		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2025	12/31/2026	4	4,929,982	238.34	169,147			21,312		2,275			(63,691)		12,375		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/03/2027	3	5,923,323	242.31	198,435			41,731		3,667			(74,257)		19,238		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/11/2027	1	1,267,611	236.03	43,733			6,136		1,450			(16,332)		3,367		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	01/29/2027	2	683,284	240.25	24,721			4,093		370			(9,261)		1,967		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/25/2027	2	3,541,017	238.43	124,382			30,117		6,832			(46,758)		12,294		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	02/26/2027	6	2,859,164	241.54	98,793			20,292		1,894			(37,238)		9,134		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/07/2027	3	1,443,873	237.78	51,643			7,029		911			(19,504)		3,760		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	3	922,129	241.88	30,055			6,424		648			(11,256)		3,014		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/05/2027	3	1,704,210	240.94	55,702			11,941		1,485			(20,953)		5,571		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	3,370,391	241.98	116,616			23,099		1,950			(43,551)		10,622		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	2	1,467,932	239.06	51,812			8,073		921			(19,401)		4,102		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2025	03/31/2027	4	5,042,088	239.04	176,334			43,966		9,281			(66,120)		17,802		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/22/2027	3	2,343,144	239.76	82,343			12,863		1,270			(30,936)		6,547		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/01/2027	1	914,617	242.98	31,829			6,611		452			(11,887)		2,951		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/25/2027	4	3,793,248	240.19	123,699			30,110		5,212			(46,716)		13,170		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/04/2027	2	1,066,875	240.82	39,163			8,304		930			(14,681)		3,476		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/16/2027	1	402,453	242.68	13,965			2,651		166			(5,208)		1,242		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/12/2027	2	3,272,519	238.54	115,549			25,867		5,350			(43,392)		10,935		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/11/2027	2	3,810,897	239.04	127,311			28,206		5,580			(47,683)		12,694		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/18/2027	2	2,160,406	238.63	76,608			17,711		3,712			(28,693)		7,350		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	3	2,518,685	240.1	87,219			21,050		3,462			(32,692)		8,745		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	4,182,284	238.63	145,962			34,686		7,536			(54,437)		14,438		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	2	1,459,645	241.5	55,048			10,191		786			(20,620)		4,439		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	2	4,010,032	240.15	139,226			33,576		5,510			(52,170)		13,923		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	3	5,309,133	241.08	180,973			29,978		2,202			(67,832)		15,284		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	12/24/2026	1	274,423	239.1	8,069			957		80			(3,102)		662		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2025	01/14/2027	2	1,048,935	236.97	37,830			5,466		1,018			(14,169)		2,826		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	1,805,412	242.98	62,828			13,118		892			(23,432)		5,844		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/10/2027	4	4,013,103	239.79	135,651			29,855		4,853			(50,791)		13,327		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	2	1,642,033	241.1	57,258			10,037		817			(21,456)		4,862		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	1	1,729,628	240.66	60,018			10,223		934			(22,384)		5,061		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/24/2027	4	6,546,828	240.14	226,860			54,313		8,996			(84,981)		22,666		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/22/2027	4	4,233,609	239.42	148,596			23,179		2,476			(55,709)		11,830		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2027	1	675,633	240.94	23,580			5,125		617			(8,806)		2,230		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	2,024,655	240.92	70,053			12,606		1,177			(26,126)		6,088		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	2	5,322,367	242.68	184,791			34,256		1,974			(69,355)		16,184		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	1	1,896,424	240.92	65,616			11,733		1,102			(24,505)		5,681		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	3	4,737,718	242.68	167,391			31,998		1,952			(62,629)		14,671		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/18/2027	1	844,487	243.11	29,040			5,592		313			(10,875)		2,624		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2027	1	1,129,853	236.03	39,093			5,531		1,340			(14,580)		3,016		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/24/2025	01/25/2027	1	3,271,283	239.76	113,186			18,060		1,910			(42,271)		9,260		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/09/2027	1	1,860,452	240.94	64,930			14,181		1,699			(24,216)		6,159		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/11/2027	2	2,968,867	242.05	107,052			19,672		1,349			(40,134)		8,994		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/28/2025	03/30/2027	1	804,673	238.43	28,083			6,944		1,654			(10,474)		2,833		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/22/2027	2	3,095,767	238.63	105,729			25,050		5,578			(39,549)		10,657		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/31/2025	02/01/2027	1	2,377,659	240.66	82,505			13,959		1,186			(30,812)		6,929		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/17/2025	01/20/2027	1	884,940	238.69	30,707			4,682		593			(11,437)		2,451		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/28/2025	03/29/2027	1	1,034,098	238.43	36,090			8,886		2,082			(13,478)		3,631		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2025	04/19/2027	1	1,468,686	235.12	51,404			14,122		6,372			(19,171)		5,449		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/28/2025	04/23/2027	2	1,135,416	235.58	39,794			11,224		4,675			(14,970)		4,255		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2025	04/15/2027	2	605,563	235.2	20,934			5,657		2,523			(7,846)		2,224		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/11/2025	04/12/2027	1	2,248,583	235.07	78,476			20,833		9,374			(29,308)		8,197		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2025	04/01/2027	1	1,865,776	239.33	67,355			16,862		3,274			(25,224)		6,606		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/22/2027	2	2,134,366	235.13	75,395			21,058		9,441			(28,237)		7,978		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/10/2025	06/09/2027	3	2,841,905	236.84	99,613			34,370		12,839			(37,280)		11,807		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/02/2027	4	4,838,026	234.7	169,469			42,863		19,995			(63,649)		17,175		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/18/2027	1	2,668,037	236.76	93,114			29,290		10,706			(34,727)		10,590		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/07/2027	3	5,493,585	235.74	192,102			57,786		24,236			(71,981)		21,277		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/09/2027	2	3,287,648	234.94	115,236			30,213		13,714			(43,173)		11,891		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2025	05/28/2027	4	4,872,856	236.55	170,267			56,267		21,630			(63,939)		19,757		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/30/2025	05/28/2027	2	1,072,045	236.42	37,465			12,354		4,852			(14,034)		4,347		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/17/2027	3	3,603,592	236.2	126,498			45,327		18,613			(47,537)		15,207		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2025	05/12/2027	3	1,761,165	236.45	59,259			18,171		7,151			(22,184)		6,898		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/11/2027	3	1,590,479	236.46	55,789			19,509		7,668			(20,961)		6,634		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2025	05/14/2027	2	520,615	236.18	18,449			5,729		2,248			(6,916)		2,048		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2025	05/13/2027	2	1,987,057	236.33	68,817			21,364		8,324			(25,966)		7,801		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/04/2027	2	2,117,009	236.75	73,053			24,810		9,479			(27,384)		8,708		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/02/2027	2	4,698,054	236.46	159,257			40,213		14,305			(59,661)		16,678		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/21/2027	3	5,034,969	234.87	178,186			49,491		22,938			(66,703)		18,774		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	3	3,993,960	235.47	139,964			39,396		16,792			(52,441)		14,966		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	1	2,160,249	234.7	76,041			19,532		9,112			(28,359)		7,752		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/29/2027	2	738,626	235.77	25,925			7,492		3,070			(9,710)		2,808		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/07/2027	2	2,357,368	235.71	84,010			25,314		10,501			(31,571)		9,130		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2025	05/19/2027	2	2,761,750	236.82	95,885			30,319		11,079			(35,889)		10,985		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/28/2027	2	4,567,557	235.64	160,583			46,130		19,383			(60,091)		17,323		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/27/2027	1	638,262	236.56	21,935			7,181		2,806			(8,214)		2,582		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/05/2027	1	2,473,812	234.7	86,831			22,215		10,435			(32,428)		8,853		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/07/2027	4	2,263,043	234.47	78,387			20,271		10,038			(29,350)		8,142		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	1	1,348,150	235.07	47,185			12,574		5,678			(17,598)		4,927		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/16/2027	2	1,129,817	234.88	40,231			10,948		5,003			(15,094)		4,161		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	2	4,763,159	235.7	168,582			49,098		20,209			(63,176)		18,150		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	2	1,142,196	235.78	40,095			11,675		4,796			(15,022)		4,352		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/17/2027	1	1,433,250	236.76	50,020			15,687		5,751			(18,681)		5,676		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2025	05/14/2027	4	4,698,230	236.4	164,189			50,987		19,477			(61,529)		18,485		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	04/30/2027	3	4,183,980	236.04	145,953			42,553		16,840			(54,796)		15,943		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	1	1,459,414	236.04	50,934			16,581		6,863			(18,970)		5,892		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/09/2027	4	4,140,412	235.07	144,567			37,973		16,909			(54,316)		14,976		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/24/2027	2	1,406,454	237.47	47,234			17,291		6,337			(17,692)		6,015		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2025	04/16/2027	2	6,473,933	235.12	224,974			61,196		27,535			(84,430)		23,841		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	1	1,215,530	236.04	42,544			12,564		4,995			(15,867)		4,675		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/20/2027	3	1,145,335	236.74	38,393			12,213		4,693			(14,382)		4,566		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/23/2027	3	470,375	235.28	16,778			4,730		2,039			(6,305)		1,763		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/21/2027	3	3,070,198	236.04	108,229			34,784		14,048			(40,763)		12,265		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	2	2,747,267	236.06	95,597			30,639		12,569			(35,807)		10,975		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	3	2,577,191	237.02	89,444			31,227		11,526			(33,521)		10,749		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/30/2025	06/01/2027	1	1,873,402	236.55	65,382			21,824		8,474			(24,384)		7,659		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/21/2027	1	881,812	236.2	30,775			11,133		4,667			(11,493)		3,750		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2025	06/11/2027	1	1,644,418	236.94	57,673			20,126		7,426			(21,598)		6,859		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/14/2025	04/14/2027	5	3,497,751	235.25	122,156			32,924		14,273			(45,953)		12,816		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/23/2025	05/25/2027	1	1,442,965	236.04	50,359			16,348		6,786			(18,782)		5,814		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/02/2027	3	1,457,670	239.9	37,619			9,509		2,309			(14,117)		5,175		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/10/2027	1	2,702,212	235.71	94,577			28,751		12,152			(35,321)		10,537		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/11/2025	04/09/2027	2	1,121,819	235.68	37,383			9,798		4,141			(14,000)		4,058		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/04/2027	2	1,343,219	236.82	46,742			15,888		5,955			(17,547)		5,525		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/25/2027	2	4,303,545	237.27	153,033			56,399		19,951			(57,350)		18,438		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/07/2027	1	1,118,340	236.82	38,918			13,330		5,006			(14,534)		4,628		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/15/2027	1	615,935	236.46	21,496			7,589		3,048			(8,017)		2,589		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/04/2027	2	2,502,252	236.57	87,850			29,828		11,423			(32,920)		10,292		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/03/2027	2	858,638	236.04	29,972			8,825		3,529			(11,199)		3,295		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	1	1,193,520	237.78	41,893			15,595		5,270			(15,624)		5,152		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	2	1,050,136	236.35	36,816			13,175		5,332			(13,800)		4,432		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	1	849,152	235.12	29,805			8,218		3,720			(11,101)		3,159		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	1	2,353,136	236.35	82,436			27,176		10,753			(30,871)		9,541		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	569,525	236.2	19,933			7,229		3,038			(7,434)		2,426		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2027	2	347,135	236.78	12,383			4,554		1,730			(4,635)		1,487		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	2	3,518,453	237.01	125,002			45,540		16,775			(46,786)		15,018		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	1	1,233,649	235.71	43,178			13,167		5,600			(16,103)		4,821		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/28/2027	1	1,632,496	237.78	57,137			21,220		7,140			(21,339)		7,033		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/14/2027	2	3,017,040	236.76	105,128			32,715		11,851			(39,583)		11,870		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/24/2027	1	649,015	236.04	22,651			7,332		3,025			(8,459)		2,609		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/26/2027	1	873,828	235.58	30,584			8,708		3,672			(11,422)		3,298		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/06/2027	2	764,565	235.64	25,734			7,691		3,407			(9,641)		2,954		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	1,653,233	236.16	57,263			18,349		7,420			(21,444)		6,604		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2025	05/05/2027	2	2,959,503	235.95	102,515			30,437		12,418			(38,364)		11,410		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/16/2027	3	1,636,284	236.81	56,302			20,001		7,739			(21,090)		6,892		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	1	2,406,978	235.58	84,485			24,139		10,217			(31,509)		9,107		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/25/2027	4	4,393,168	237.78	154,660			57,098		19,030			(58,139)		18,822		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/03/2027	2	1,343,502	236.69	47,080			15,903		6,017			(17,651)		5,515		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/07/2027	2	285,958	235.73	9,968			2,998		1,262			(3,734)		1,108		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/08/2027	1	490,542	234.01	18,992			4,937		2,369			(7,112)		1,770		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	1,959,365	236.82	68,382			23,483		8,853			(25,503)		8,124		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	2	3,281,386	236.35	113,526			40,654		16,660			(42,600)		13,847		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2025	06/02/2027	3	2,564,588	236.65	89,533			30,033		11,487			(33,510)		10,506		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/10/2027	1	337,789	237.2	11,563			4,008		1,467			(4,330)		1,406		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2027	2	3,146,324	237.88	111,602			41,724		13,756			(41,763)		13,605		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/14/2027	1	1,649,715	236.46	57,575			20,274		8,093			(21,502)		6,921		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2027	2	1,147,556	237.59	40,541			15,995		5,651			(15,173)		5,097		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2027	3	1,036,772	237.93	36,686			14,552		4,880			(13,741)		4,613		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/07/2027	3	4,187,012	238.18	146,302			56,099		18,106			(54,742)		18,336		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/17/2027	3	2,655,557	239.38	91,826			44,484		13,645			(34,412)		13,039		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/10/2027	3	3,311,456	241.32	111,956			53,213		12,899			(41,998)		16,097		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2025	09/16/2027	3	1,193,496	240.51	41,303			19,878		5,310			(15,458)		5,852		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/02/2027	3	1,479,144	239.29	52,592			24,304		7,232			(19,691)		7,106		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/26/2027	1	4,421,901	239.74	154,324			63,258		16,969			(57,634)		20,011		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/29/2027	3	2,363,549	238.87	79,783			33,016		10,389			(29,860)		10,750		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2025	09/17/2027	2	1,753,250	240.07	60,989			29,437		8,253			(22,816)		8,609		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/07/2027	1	2,730,290	240.71	96,379			45,145		11,342			(35,945)		13,214		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2027	2	674,903	239.75	22,897			9,970		2,843			(8,572)		3,145		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	4	2,349,965	240.47	82,842			38,960		10,163			(31,004)		11,390		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2025	08/13/2027	3	3,181,835	239.34	109,008			47,643		14,092			(41,018)		14,826		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	3	3,390,031	237.31	118,061			49,200		18,428			(44,240)		15,444		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2027	3	651,829	240.01	22,596			9,175		2,390			(8,457)		2,935		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/11/2025	08/06/2027	3	1,279,985	238.18	45,811			19,578		6,395			(17,222)		5,898		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/23/2027	3	1,256,917	239.74	41,148			16,842		4,771			(15,535)		5,659		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/01/2025	08/02/2027	1	1,423,213	236.83	49,955			20,958		8,353			(18,656)		6,516		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/10/2025	09/10/2027	3	661,550	239.71	23,890			11,317		3,174			(8,944)		3,216		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2027	3	1,802,785	237.96	60,636			25,242		9,016			(22,707)		8,213		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/20/2027	2	777,012	239.58	26,958			11,986		3,438			(10,089)		3,660		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/22/2027	3	1,904,912	238.21	66,918			32,730		11,516			(25,030)		9,420		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/18/2025	08/18/2027	3	2,452,588	238.72	86,470			38,139		12,123			(32,347)		11,518		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/17/2027	2	1,536,446	238.78	53,568			25,977		8,494			(20,103)		7,544		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	08/31/2027	2	2,464,035	240.09	86,382			39,697		10,776			(32,240)		11,803		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2027	2	1,154,719	238.78	40,621			19,815		6,480			(15,159)		5,702		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2027	2	698,287	238.76	24,609			9,309		2,720			(9,212)		3,031		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2025	08/11/2027	2	2,188,891	238.04	78,187			33,741		11,403			(29,255)		10,167		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2027	2	3,717,273	238.19	130,059			51,687		16,855			(48,726)		16,539		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/08/2027	2	2,052,717	238.2	71,931			27,674		8,962			(26,908)		9,005		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2027	1	2,482,302	240.57	87,129			39,136		9,906			(32,495)		11,766		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	07/30/2027	3	2,969,633	236.83	107,285			44,802		17,178			(40,334)		13,528		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	2	2,769,636	239.27	99,178			44,204		12,849			(37,157)		13,047		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	3	4,008,871	240.57	140,731			67,509		17,497			(52,663)		19,628		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2025	08/05/2027	2	1,704,105	237.89	59,667			25,272		8,811			(22,339)		7,840		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2025	08/17/2027	3	1,611,484	239.34	56,525			24,853		7,272			(21,092)		7,556		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2025	08/25/2027	2	2,581,881	239.95	89,851			40,507		11,190			(33,622)		12,256		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2025	07/28/2027	3	3,366,269	238.64	117,777			48,560		15,235			(44,068)		15,285		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/24/2027	2	4,577,744	237.12	161,979			80,118		31,661			(60,795)		22,700		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	4	2,114,538	240.57	73,095			32,635		8,262			(27,450)		9,961		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2025	08/04/2027	2	1,892,245	237.89	66,295			27,987		9,784			(24,819)		8,691		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2025	08/19/2027	4	1,161,515	239.41	40,762			18,088		5,240			(15,278)		5,463		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2025	09/23/2027	3	1,780,596	238.71	59,441			29,191		10,144			(22,248)		8,817		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2025	08/26/2027	2	225,832	239.65	7,967			3,602		1,018			(2,981)		1,074		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/27/2027	3	3,556,095	240.09	123,374			56,330		15,256			(46,322)		16,932		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/30/2027	2	2,249,375	240.09	79,134			36,316		9,743			(29,571)		10,759		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/21/2027	5	4,411,661	238.81	161,952			65,547		18,843			(60,877)		19,797		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2027	1	1,854,976	238.54	64,924			25,417		7,932			(24,214)		8,210		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2027	4	3,526,457	238.84	121,791			47,241		14,027			(45,655)		15,498		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	3	3,458,841	239.76	121,695			49,186		12,984			(45,542)		15,548		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/12/2027	1	957,874	238.54	33,526			13,097		4,056			(12,521)		4,232		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2027	1	631,509	239.74	22,103			9,078		2,450			(8,243)		2,863		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2027	2	1,634,715	238.93	59,247			25,660		7,663			(22,178)		7,605		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/09/2027	2	2,355,207	238.18	82,909			35,588		11,965			(30,975)		10,905		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2027	2	844,424	237.88	29,960			12,761		4,402			(11,217)		3,891		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/06/2027	1	2,393,449	238.75	83,771			31,989		9,215			(31,200)		10,463		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/14/2027	2	1,437,289	238.78	48,353			19,008		5,959			(18,094)		6,372		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/19/2027	1	1,133,501	238.32	39,673			15,880		5,137			(14,816)		5,069		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/06/2027	2	3,146,765	238.14	110,181			46,974		15,857			(41,274)		14,500		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2027	2	2,410,562	239.66	84,192			34,266		9,254			(31,537)		10,854		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/16/2027	2	1,168,300	238.32	41,212			16,402		5,196			(15,478)		5,198		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/26/2025	09/28/2027	1	3,744,241	237.12	131,423			65,350		26,212			(49,014)		18,670		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/23/2027	1	1,912,036	240.57	66,921			30,009		7,550			(24,992)		9,049		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2025	09/24/2027	6	4,125,861	236.23	147,815			73,124		31,612			(55,476)		20,459		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2025	09/24/2027	2	1,291,284	237.5	44,144			21,738		8,536			(16,516)		6,403		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/27/2025	08/27/2027	2	1,690,739	239.95	59,034			26,850		7,398			(22,096)		8,050		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/30/2025	09/29/2027	3	2,793,518	237.98	97,472			48,664		17,725			(36,498)		13,948		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/26/2025	09/27/2027	1	3,472,811	237.12	121,896			60,529		24,166			(45,523)		17,293		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/01/2025	08/03/2027	1	504,742	236.83	17,716			7,447		2,984			(6,607)		2,315		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2027	3	4,487,483	238.75	154,627			58,549		16,901			(57,996)		19,476		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2027	2	344,400	238.49	12,241			4,741		1,444			(4,583)		1,514		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2027	1	1,386,604	238.32	48,531			19,466		6,284			(18,100)		6,212		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/12/2025	09/13/2027	2	5,502,882	240.38	193,387			92,331		24,495			(72,257)		26,866		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/12/2025	09/14/2027	1	1,896,632	240.38	66,761			31,913		8,521			(24,899)		9,273		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/03/2027	3	403,209	239.5	12,829			6,057		1,919			(4,888)		1,940		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2027	2	2,909,156	240.09	100,838			46,564		12,723			(37,688)		13,956		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/27/2027	2	5,533,464	239.81	195,890			89,350		24,690			(73,409)		26,347		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/03/2027	3	1,915,995	240.03	69,477			32,331		8,541			(26,049)		9,219		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/03/2027	2	4,146,552	240.71	145,619			67,793		16,881			(54,636)		19,951		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	09/30/2027	2	1,457,593	238.22	50,681			25,363		9,056			(18,970)		7,288		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2027	2	1,466,608	238.36	52,463			19,770		6,030			(19,644)		6,353		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/09/2027	2	2,080,335	238.54	73,140			28,410		8,721			(27,494)		9,143		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2025	08/13/2027	2	3,329,912	239.09	116,664			50,854		15,320			(43,693)		15,516		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/15/2025	08/16/2027	1	3,300,060	239.34	115,502			50,681		14,891			(43,136)		15,450		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/10/2027	1	842,438	238.18	29,570			12,713		4,280			(11,028)		3,907		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/10/2027	2	2,660,705	240.38	94,201			44,803		11,733			(35,430)		12,934		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2027	2	763,988	240.17	26,534			12,509		3,435			(9,929)		3,708		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/20/2027	1	2,705,744	238.78	95,242			46,377		15,071			(35,569)		13,342		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/07/2025	10/06/2027	4	5,218,648	236.74	186,479			94,897		39,017			(69,827)		26,307		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/05/2025	10/20/2027	5	2,854,602	239.3	97,655			51,597		16,701			(36,582)		14,659		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2027	3	5,699,538	232.81	199,982			109,423		69,773			(74,851)		29,795		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/07/2027	3	1,511,120	237.21	52,265			26,664		10,766			(19,563)		7,628		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2025	12/14/2027	1	4,117,430	233.1	144,934			87,398		53,344			(54,053)		22,604		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/03/2027	3	2,503,701	233.48	87,369			51,655		30,562			(32,772)		13,572		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/21/2025	10/15/2027	4	4,214,154	237.89	150,044			78,480		28,521			(56,237)		21,499		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	10/22/2027	2	3,601,064	238.64	125,843			67,105		22,937			(47,199)		18,540		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2025	10/11/2027	2	2,847,635	235.7	101,681			52,539		24,284			(38,006)		14,451		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/12/2027	3	1,488,150	233.08	52,058			29,272		18,069			(19,529)		7,867		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2025	10/29/2027	4	3,870,789	233.58	134,145			72,799		43,418			(50,323)		20,108		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2025	11/18/2027	3	1,637,193	232.46	55,757			31,701		21,411			(20,881)		8,718		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/15/2027	1	3,122,625	232.55	109,916			61,989		40,282			(41,049)		16,568		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2027	2	837,792	238.28	28,050			15,116		5,661			(10,494)		4,347		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2025	11/17/2027	4	4,774,262	232.01	170,418			96,558		65,026			(63,801)		25,392		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/19/2027	3	1,006,907	231.9	37,048			21,127		13,937			(13,873)		5,368		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/01/2027	3	4,453,963	238.18	154,814			77,988		27,863			(58,019)		22,300		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2025	11/05/2027	1	776,372	232.44	27,251			14,973		9,887			(10,191)		4,069		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2025	10/29/2027	3	941,857	234.97	32,305			17,460		9,139			(12,087)		4,893		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2025	12/03/2027	2	1,905,077	234.32	66,912			39,346		21,463			(25,025)		10,327		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2025	10/22/2027	3	1,827,099	239.33	63,224			33,608		10,688			(23,666)		9,407		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2025	11/10/2027	2	4,306,960	233.25	152,668			85,049		51,333			(57,106)		22,712		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/16/2027	1	3,178,335	232.55	111,877			63,162		41,001			(41,725)		16,884		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2027	3	1,365,662	232.82	47,407			26,013		16,717			(17,743)		7,148		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2027	3	3,811,729	232.07	132,903			79,081		53,875			(49,723)		20,782		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2027	4	2,969,537	234.47	100,607			56,338		31,409			(37,653)		15,698		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2025	12/09/2027	3	1,530,888	231.64	55,374			33,048		22,536			(20,728)		8,356		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	11/26/2027	3	4,410,332	235.4	154,544			89,766		45,153			(57,817)		23,711		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2025	10/13/2027	3	4,070,738	236.34	148,808			77,115		32,553			(55,689)		20,713		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2025	10/08/2027	2	1,572,132	236.88	53,367			27,359		11,681			(19,974)		7,946		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/08/2027	2	2,543,973	236	89,184			45,828		20,805			(33,401)		12,859		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	10/29/2027	2	3,250,522	233.44	112,207			60,939		36,900			(42,143)		16,886		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2027	3	3,955,596	234.13	138,438			81,080		45,109			(51,803)		21,392		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/19/2027	4	2,914,473	231.71	107,701			61,550		40,375			(40,371)		15,538		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2025	10/21/2027	3	1,831,676	239.32	64,439			34,088		10,715			(24,104)		9,418		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/25/2027	1	4,197,661	238.64	147,758			79,062		26,912			(55,182)		21,695		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2025	10/15/2027	5	2,887,639	237.87	102,875			53,780		19,545			(38,569)		14,732		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2025	10/27/2027	4	4,218,719	239.15	140,791			75,758		25,755			(52,750)		21,860		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/15/2027	3	1,038,394	238.17	37,619			19,712		6,801			(14,138)		5,298		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/11/2027	4	716,526	234.29	24,411			13,651		7,707			(9,145)		3,783		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	4	2,096,793	232.64	71,845	2,339		45,281		28,300			(27,799)		11,550		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/28/2027	2	2,257,981	234.05	66,957	14,168		50,820		27,495			(30,016)		12,591		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/24/2027	3	1,661,495	234.08	59,970			34,588		18,810			(22,458)		8,911		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/03/2027	2	2,957,265	233.61	103,645			61,193		35,698			(38,822)		16,030		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/02/2027	3	493,070	233.93	17,454			10,248		5,754			(6,532)		2,670		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2025	12/10/2027	2	1,667,543	232.39	58,741			35,116		22,890			(21,973)		9,113		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2025	12/23/2027	4	3,895,327	234.05	134,658			83,559		46,934			(50,660)		21,602		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/15/2027	2	6,837,486	233.48	237,943			143,846		85,514			(89,005)		37,578		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2025	12/22/2027	3	3,897,518	233.19	138,183			84,968		50,810			(51,707)		21,590		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/16/2027	2	826,203	232.73	29,077			17,622		11,112			(10,877)		4,546		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/17/2027	2	2,159,165	232.72	75,544			46,059		29,133			(28,292)		11,894		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2025	10/04/2027	2	3,805,025	237.94	133,822			67,743		24,627			(49,982)		19,129		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/18/2027	2	4,490,166	238.17	159,024			83,571		29,787			(59,407)		22,998		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2025	11/19/2027	2	2,386,859	233.86	84,468			48,341		27,251			(31,755)		12,725		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/12/2027	3	1,114,822	232.55	38,505			21,664		14,286			(14,467)		5,893		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/05/2027	4	3,036,390	232.51	107,986			59,691		38,525			(40,509)		15,913		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/29/2027	2	3,766,424	233.71	132,572			82,689		47,381			(49,582)		21,026		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2025	10/01/2027	3	3,048,208	237.94	105,374			53,142		19,600			(39,552)		15,262		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/13/2027	1	3,697,236	233.1	130,143			78,408		47,742			(48,603)		20,274		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2025	12/23/2027	5	2,251,954	233.22	62,162	16,088		49,767		29,354			(28,113)		12,488		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/06/2027	1	1,881,738	233.48	66,237			39,269		23,131			(24,737)		10,236		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/30/2027	5	1,511,390	233.71	36,826	16,658		33,592		19,077			(19,933)		8,447		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2025	10/14/2027	3	2,560,669	237.71	90,769			47,287		17,667			(34,005)		13,047		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2027	1	1,297,141	233.44	45,659			24,899		14,892			(17,029)		6,773		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/08/2027	2	6,525,908	233.13	229,841			127,619		78,380			(85,862)		34,329		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2027	1	2,124,134	233.13	74,770			41,550		25,512			(27,885)		11,187		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/24/2027	2	1,417,028	235.12	50,620			29,358		14,404			(19,011)		7,600		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/22/2027	1	1,404,858	233.86	49,451			28,365		16,160			(18,468)		7,517		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2027	1	921,600	233.48	32,440			19,250		11,368			(12,099)		5,019		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/21/2027	1	2,361,572	232.72	83,127			50,927		32,066			(31,002)		13,067		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/26/2027	1	2,655,952	235.4	93,490			54,363		26,400			(35,059)		14,279		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2027	1	1,765,823	237.94	62,157			31,505		11,503			(23,181)		8,889		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	10/01/2027	3	2,127,628	238	75,328			37,897		13,588			(28,204)		10,653		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/19/2027	1	960,742	238.17	33,914			17,842		6,373			(12,648)		4,927		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/01/2027	1	4,795,770	233.44	168,811			91,952		54,853			(63,044)		25,008		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/12/2027	1	2,036,004	235.7	71,667			37,066		17,449			(26,728)		10,346		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2027	1	1,763,441	233.86	62,073			35,641		20,360			(23,150)		9,447		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/30/2027	1	1,240,444	235.4	43,664			25,490		12,435			(16,284)		6,700		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2025	12/10/2027	3	3,247,028	232.9	111,795	2,794		68,845		42,521			(42,944)		17,744		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/27/2027	1	2,490,316	234.05	87,659			54,501		30,218			(32,737)		13,872		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/20/2027	1	2,683,920	232.72	94,474			57,828		36,443			(35,282)		14,834		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/29/2027	1	4,384,773	235.4	154,344			90,016		43,957			(57,641)		23,657		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/17/2027	2	1,428,708	232.72	50,246			30,678		19,277			(18,848)		7,870		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/05/2027	2	2,858,587	233.13	100,346			55,518		34,088			(37,633)		14,981		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/10/2027	3	2,352,994	233.1	81,546			49,068		30,182			(30,673)		12,858		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/08/2027	1	2,414,147	235.7	84,737			43,599		20,485			(31,776)		12,202		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2027	1	1,853,421	238.64	65,426			35,050		11,960			(24,401)		9,591		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/22/2027	2	5,076,448	238.9	178,394			94,993		31,237			(66,815)		26,136		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2026	12/31/2027	3	991,978	232.89	8,837	27,039		22,606		13,502			(13,318)		5,550		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2026	01/10/2028	2	8,486,019	236.12		300,965		193,232		86,974			(108,353)		47,994		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2026	01/13/2028	2	879,213	236.91		31,422		20,251		8,387			(11,184)		4,988		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2026	12/31/2027	2	2,287,080	233.34		80,339		50,604		29,895			(29,897)		12,796		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2026	01/07/2028	3	4,036,513	235.16		146,024		93,327		45,144			(53,003)		22,756		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2026	01/14/2028	2	769,999	238.01		26,744		17,317		6,632			(9,476)		4,373		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2026	02/01/2028	1	2,182,758	236.95		76,833		51,503		21,648			(25,506)		12,632		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/14/2028	1	3,507,833	240.1		123,476		85,208		26,444			(38,681)		20,569		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/17/2028	4	1,062,742	239.21		37,654		26,165		8,797			(11,545)		6,250		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2026	02/04/2028	3	1,056,088	239.36		35,859		24,247		8,339			(11,651)		6,131		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2028	1	1,403,075	240		49,388		34,531		10,874			(14,978)		8,293		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/20/2026	01/14/2028	3	452,167	237.7		13,921		9,051		4,014			(4,901)		2,568		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/21/2026	01/21/2028	3	845,352	236		29,976		19,675		8,955			(10,330)		4,837		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/27/2026	01/26/2028	2	2,379,030	237.14		82,010		54,329		22,873			(27,717)		13,683		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/07/2028	2	1,001,611	234		35,900		22,858		12,499			(13,073)		5,647		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/21/2026	01/20/2028	2	1,044,310	234.26		37,344		24,425		13,017			(12,935)		5,969		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/06/2028	2	1,125,281	234.73		39,378		24,994		13,088			(14,399)		6,337		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/07/2028	2	1,554,117	236.12		54,442		34,818		15,863			(19,736)		8,761		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/05/2026	01/05/2028	2	2,567,815	233.62		92,673		58,715		33,085			(33,992)		14,445		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/26/2026	01/21/2028	2	985,732	236.91		34,603		22,806		9,570			(11,859)		5,640		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/04/2028	3	1,691,305	239.29		59,463		40,337		13,500			(19,250)		9,818		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2026	03/03/2028	2	5,436,499	239.29		189,936		135,424		46,121			(54,631)		32,445		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2026	03/03/2028	3	1,926,895	238.77		68,233		48,612		17,189			(19,665)		11,500		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/02/2026	02/25/2028	3	1,775,594	241.52		61,009		43,168		11,910			(17,986)		10,525		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/25/2026	02/18/2028	5	7,071,749	240		247,066		172,433		54,216			(75,208)		41,632		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2026	02/25/2028	5	2,041,139	239.89		72,406		51,080		16,081			(21,409)		12,099		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/27/2026	01/27/2028	3	1,876,466	236.59		65,660		43,583		19,115			(22,107)		10,804		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2026	01/25/2028	1	1,278,158	236.91		44,863		29,642		12,516			(15,322)		7,344		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2026	03/10/2028	4	3,435,534	235.07		116,410		84,200		43,552			(32,308)		20,641		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/17/2028	3	4,148,908	231.38		143,850		105,371		72,801			(38,583)		25,092		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/10/2026	03/10/2028	2	1,318,144	236.28		42,323		30,588		15,007			(11,786)		7,919		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/30/2026	03/24/2028	4	1,776,748	229.65		61,436		45,896		36,131			(15,641)		10,816		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2026	03/16/2028	6	2,821,895	232.88		92,259		67,539		43,622			(24,792)		17,050		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/24/2028	3	2,892,500	230.14		100,376		74,485		56,559			(25,974)		17,607		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2026	03/13/2028	3	2,473,774	231.9		86,452		62,929		41,283			(23,733)		14,905		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2026	03/30/2028	3	1,551,757	228.99		54,707		40,987		33,409			(13,758)		9,498		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117A$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2026	01/31/2028	2	4,464,392	236.95		157,571		105,581		44,276			(52,325)		25,810		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2026	02/09/2028	5	3,209,417	239.42		113,164		77,252		25,470			(35,977)		18,725		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2026	02/11/2028	2	1,491,980	239.59		52,296		35,977		11,707			(16,487)		8,722		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2026	02/16/2028	3	2,068,839	240.1		72,205		49,909		15,682			(22,501)		12,155		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2026	02/10/2028	2	779,293	239.65		27,563		18,820		6,081			(8,757)		4,551		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2026	03/17/2028	4	2,665,571	230.81		91,205		67,130		48,966			(24,261)		16,121		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117B$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2026	02/18/2028	3	2,290,257	239.26		78,341		54,839		18,857			(23,668)		13,483		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2026	02/24/2028	4	1,656,307	239.97		59,032		41,524		12,907			(17,565)		9,808		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117B$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2026	03/07/2028	3	3,251,455	236.28		114,186		82,048		36,741			(32,419)		19,479		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2026	01/28/2028	2	3,605,183	236		127,560		84,872		38,801			(42,789)		20,779		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2026	03/09/2028	5	3,138,685	236.58		105,522		76,240		34,760			(29,351)		18,839		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2026	03/01/2028	2	2,419,687	241.52		85,030		60,306		16,431			(24,933)		14,413		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2026	03/15/2028	1	2,019,488	231.9		70,884		51,632		33,788			(19,438)		12,190		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2028	1	1,950,563	229.38		68,270		50,383		40,392			(18,069)		11,852		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2026	01/12/2028	3	3,217,904	236.49		113,927		73,297		31,977			(40,695)		18,238		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2026	01/14/2028	3	8,952,275	235.97		312,550		203,215		94,087			(110,279)		50,847		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2026	01/19/2028	1	595,459	235.97		20,901		13,637		6,309			(7,328)		3,400		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2026	01/28/2028	4	2,008,325	236.71		71,102		47,504		20,193			(23,749)		11,575		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2026	02/02/2028	4	2,769,869	237.65		98,526		66,300		25,759			(32,286)		16,047		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/07/2028	1	2,249,025	239.29		79,166		53,793		18,046			(25,558)		13,095		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2026	02/23/2028	6	2,783,086	239.48		92,781		65,321		22,778			(27,518)		16,465		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2026	02/25/2028	3	4,562,011	240.31		156,250		110,485		34,551			(46,092)		27,042		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/02/2026	03/02/2028	5	2,559,594	239.9		84,084		59,882		20,486			(24,267)		15,261		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2026	02/11/2028	2	2,521,754	240.1		83,228		57,329		18,906			(26,172)		14,743		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2026	03/06/2028	5	1,879,474	236.28		64,765		46,622		21,238			(18,286)		11,249		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/16/2026	03/08/2028	2	2,136,107	236.28		73,445		52,850		24,228			(20,769)		12,809		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/15/2028	1	1,845,537	240.1		64,963		44,857		13,913			(20,323)		10,833		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/10/2028	3	1,495,988	232.3		52,213		37,899		24,085			(14,444)		8,988		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2026	01/24/2028	1	1,971,619	236.91		69,007		45,561		19,307			(23,600)		11,317		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/11/2028	2	1,165,676	240.39		40,460		27,718		8,486			(12,793)		6,815		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/23/2026	03/23/2028	4	1,236,573	230.1		42,900		31,770		24,237			(11,170)		7,520		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/23/2026	03/20/2028	3	1,345,940	229.38		47,804		35,321		27,813			(12,570)		8,163		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/29/2028	1	1,291,714	228.84		45,081		33,702		28,110			(11,501)		7,899		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2026	03/17/2028	3	965,776	232.99		32,368		23,684		14,798			(8,708)		5,841		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/03/2026	02/03/2028	3	1,695,614	238.01		60,144		40,504		15,246			(19,675)		9,833		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/30/2026	03/27/2028	4	2,111,837	228.84		75,050		56,155		45,865			(19,068)		12,891		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/14/2028	1	4,499,903	231.9		157,497		114,661		75,289			(43,247)		27,138		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/28/2028	1	1,863,419	228.84		65,033		48,596		40,552			(16,614)		11,385		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2026	01/21/2028	3	2,437,501	236.47		85,655		56,368		24,738			(29,475)		13,947		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2026	01/28/2028	3	1,951,354	236.95		68,896		46,069		19,188			(22,970)		11,247		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2028	1	2,817,425	239.29		99,173		67,432		22,607			(31,974)		16,422		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/02/2026	01/03/2028	1	5,644,479	233.34		198,686		125,443		74,265			(73,658)		31,683		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117A$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2026	01/11/2028	1	967,041	236.12		34,040		21,836		9,952			(12,277)		5,475		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2026	02/04/2028	2	4,371,266	237.85		153,682		104,122		40,064			(49,916)		25,375		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/02/2026	01/04/2028	1	3,223,733	233.34		113,475		71,701		42,553			(42,011)		18,115		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/18/2028	1	5,602,793	235.97		196,658		128,220		59,359			(69,045)		31,958		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/10/2026	03/03/2028	4	1,263,521	237.77		42,934		30,767		12,382			(12,253)		7,541		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2028	2	927,840	229.86		32,498		24,387		18,689			(8,134)		5,684		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117B$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	02/29/2028	1	1,741,518	241.52		61,476		43,573		11,826			(18,056)		10,363		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2026	03/24/2028	3	957,193	229.88		33,211		24,641		19,112			(8,592)		5,827		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117B$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2026	02/18/2028	2	1,373,313	239.45		49,092		34,128		11,127			(15,004)		8,085		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117B$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	02/28/2028	1	956,153	241.52		33,657		23,842		6,493			(9,899)		5,684		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/21/2028	1	2,524,286	229.38		88,350		65,170		52,163			(23,415)		15,323		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/06/2026	03/31/2028	3	4,271,318	230.05		149,020		112,042		84,850			(37,108)		26,168		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/07/2028	3	4,260,271	230.63		149,630		113,960		81,464			(35,788)		26,267		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/11/2028	1	1,402,508	230.65		49,088		37,625		26,938			(11,601)		8,678		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/26/2028	1	1,766,501	230.79		61,828		48,597		34,137			(13,411)		11,076		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/21/2028	3	3,666,791	231.41		128,184		100,063		67,026			(28,246)		22,891		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2026	04/28/2028	4	1,425,534	230.94		49,809		39,457		27,283			(10,418)		8,954		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/18/2026	05/15/2028	3	1,269,062	230.39		44,982		36,688		25,834			(8,391)		8,088		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/15/2026	05/16/2028	1	4,278,623	230.39		148,896		121,285		87,099			(28,071)		27,291		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/21/2028	4	990,888	231.42		34,483		26,926		18,112			(7,606)		6,186		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/08/2028	2	992,504	231		34,539		27,797		19,120			(6,838)		6,288		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2028	4	1,338,776	229.6		44,917		38,879		30,029			(6,095)		8,801		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/05/2028	2	5,175,179	231.64		179,997		143,916		94,506			(36,240)		32,703		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2028	1	2,348,463	231.52		81,727		71,300		46,053			(10,704)		15,512		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117E$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/19/2026	05/19/2028	2	2,233,887	230.83		78,702		64,374		44,130			(14,397)		14,285		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117E$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2026	06/16/2028	4	3,640,016	229.83		125,460		108,037		79,824			(17,939)		23,816		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/02/2026	06/01/2028	2	1,709,623	230.65		58,003		48,490		34,763			(9,566)		11,051		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/09/2028	3	2,350,060	231.51		81,612		69,465		45,173			(12,410)		15,290		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/09/2026	06/08/2028	3	2,189,384	230.37		78,173		66,125		45,712			(12,122)		14,233		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/15/2026	05/17/2028	1	2,815,749	230.39		97,988		79,842		57,442			(18,448)		17,975		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/01/2026	05/26/2028	2	2,310,779	231.88		77,818		64,843		42,452			(13,163)		14,863		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/21/2028	3	2,962,200	231.37		100,556		78,890		54,413			(21,896)		18,492		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/24/2026	06/23/2028	6	1,773,346	230.03		61,769		53,660		38,546			(8,198)		11,667		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/09/2026	06/09/2028	2	1,326,088	231.21		45,826		38,791		26,039			(7,078)		8,628		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/02/2026	06/02/2028	4	1,321,180	229.95		46,651		39,108		28,325			(7,608)		8,547		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/29/2026	06/29/2028	3	2,718,911	232.35		93,157		81,447		50,083			(11,805)		17,973		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2026	05/22/2028	4	2,830,835	231.96		98,281		81,392		52,478			(17,203)		18,147		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/10/2026	06/09/2028	4	2,692,977	230.65		94,275		80,019		55,225			(14,405)		17,521		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/09/2026	06/02/2028	4	3,156,949	231.2		108,227		91,115		61,583			(17,437)		20,423		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/26/2028	3	3,883,955	232.73		131,471		109,483		66,922			(22,409)		24,981		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/28/2028	2	1,072,550	231.55		37,305		29,589		19,547			(7,828)		6,737		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/15/2026	05/12/2028	4	5,867,602	231.12		203,915		165,088		112,468			(39,057)		37,300		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/25/2028	1	3,493,754	230.79		122,281		96,078		67,365			(26,561)		21,887		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/30/2028	1	3,448,877	231.88		120,021		100,072		63,659			(20,331)		22,256		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	03/31/2028	2	1,125,103	230.03		39,252		29,621		22,353			(9,736)		6,893		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/19/2028	4	2,913,345	231.71		100,865		83,138		53,814			(18,112)		18,630		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	05/02/2028	1	4,116,778	231.36		143,676		114,269		76,513			(29,834)		25,947		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/07/2028	4	2,090,560	229.98		74,129		56,385		42,088			(17,811)		12,889		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/13/2028	4	2,619,218	230.86		92,493		71,424		49,579			(21,188)		16,236		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/12/2028	1	2,241,614	230.65		78,456		60,161		43,054			(18,517)		13,883		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2026	05/05/2028	3	2,391,909	231.33		82,392		66,191		44,772			(16,422)		15,115		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/05/2028	5	2,398,700	231		84,634		67,652		46,000			(17,057)		15,158		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	05/01/2028	2	1,442,611	231.36		50,118		39,855		26,812			(10,395)		9,085		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/26/2028	3	2,017,857	231.87		71,117		58,912		37,160			(12,287)		12,979		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/19/2026	05/18/2028	2	1,791,089	230.98		62,087		50,683		34,971			(11,457)		11,444		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/13/2028	2	4,121,956	231.51		144,298		111,172		74,068			(33,247)		25,551		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2026	05/04/2028	3	2,210,068	230.96		77,302		61,627		42,487			(15,738)		13,954		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/19/2028	4	3,579,374	231.45		124,477		102,068		67,427			(22,592)		22,889		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/02/2028	1	4,256,133	229.65		147,688		123,749		93,223			(24,075)		27,533		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/15/2026	06/12/2028	2	1,478,285	231.62		51,378		43,827		28,274			(7,700)		9,641		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2026	06/30/2028	4	1,286,886	231.45		46,650		40,927		25,410			(5,793)		8,514		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/16/2026	06/16/2028	3	1,696,258	231.78		56,852		48,755		32,201			(8,212)		11,098		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2026	06/23/2028	3	1,921,079	230.08		68,989		60,170		41,665			(9,056)		12,639		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/20/2028	1	1,942,622	229.95		67,409		58,150		42,409			(9,564)		12,751		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/10/2028	3	2,727,169	230.65		95,665		73,309		52,262			(22,608)		16,860		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/07/2028	2	1,219,111	230.76		42,497		32,481		23,087			(10,135)		7,516		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/11/2026	05/11/2028	3	1,573,807	230.66		55,678		44,943		31,249			(10,786)		9,996		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	05/03/2028	1	1,569,015	231.36		54,759		43,567		29,229			(11,355)		9,898		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2026	04/28/2028	2	7,209,197	230.65		253,697		200,508		141,280			(53,477)		45,282		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/13/2028	4	1,128,840	231.6		39,762		30,780		20,130			(9,087)		6,997		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/09/2026	06/05/2028	2	1,979,235	230.7		68,957		58,151		40,237			(11,023)		12,835		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2026	05/12/2028	3	1,113,383	231.24		38,704		31,288		21,137			(7,455)		7,078		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/13/2028	4	2,190,661	231.38		77,074		59,361		39,765			(17,792)		13,579		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/17/2028	3	2,170,146	232.18		75,140		58,327		37,107			(16,992)		13,500		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/14/2028	1	3,981,155	231.62		138,544		118,209		76,316			(20,791)		26,006		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/15/2028	3	3,129,791	231.75		107,795		92,206		59,423			(15,722)		20,461		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/16/2028	2	2,624,368	229.95		90,831		78,292		57,064			(12,944)		17,171		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2026	05/26/2028	3	2,369,831	232.35		82,047		68,005		42,022			(14,140)		15,243		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/10/2028	1	3,693,022	231		128,886		103,781		71,304			(25,496)		23,437		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/26/2028	3	2,678,053	231.52		93,257		81,341		52,400			(12,212)		17,662		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/18/2028	1	4,203,771	232.18		147,132		114,189		72,062			(33,366)		26,174		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/27/2026	04/27/2028	3	2,233,406	230.76		78,378		61,863		43,263			(16,577)		14,016		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/03/2028	2	2,150,055	230.03		75,227		56,844		42,903			(18,585)		13,208		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/04/2028	1	4,061,520	230.03		142,153		107,444		81,221			(35,102)		24,974		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/09/2028	1	4,734,365	231		165,229		133,001		91,410			(32,730)		30,020		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/20/2028	3	1,513,239	232.04		52,119		40,562		26,281			(11,596)		9,439		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117E$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/25/2028	1	1,222,374	231.96		42,539		35,128		22,713			(7,592)		7,856		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/19/2028	1	1,969,651	232.18		68,938		53,524		33,764			(15,612)		12,275		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117F$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/23/2028	3	3,256,365	230.21		114,085		99,002		69,876			(15,221)		21,425		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117E$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/21/2028	1	3,618,448	229.95		125,922		108,649		78,994			(17,842)		23,769		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117E$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/06/2028	1	2,094,217	230.7		72,879		61,466		42,665			(11,649)		13,592		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117F$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/27/2028	1	3,861,329	231.52		133,988		116,872		75,553			(17,572)		25,485		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/06/2028	1	1,719,813	230.07		59,652		45,313		34,311			(14,382)		10,594		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2026	04/05/2028	1	3,283,957	230.03		114,939		86,912		65,671			(28,343)		20,211		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117E$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/23/2028	1	2,367,041	231.96		82,373		67,983		43,880			(14,742)		15,187		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/24/2028	2	1,089,416	230.79		38,007		29,859		21,006			(8,242)		6,819		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/24/2028	1	2,273,053	231.96		79,102		65,303		42,236			(14,137)		14,596		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/13/2028	1	2,563,013	231.62		89,193		76,083		49,020			(13,403)		16,729		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/07/2028	1	1,399,675	230.7		48,709		41,092		28,515			(7,775)		9,092		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/31/2028	1	2,674,822	231.88		93,084		77,634		49,487			(15,747)		17,275		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/15/2026	05/12/2028	2	3,459,595	231.14		120,214		97,667		66,306			(22,918)		21,993		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/19/2026	08/11/2028	5	1,951,644	232.6		66,881		62,790		37,002			(4,307)		13,329		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/30/2026	09/22/2028	3	1,542,661	226.02		51,238		51,089		47,368			(314)		10,856		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2026	09/22/2028	1	7,565,461	226.26		259,495		257,357		228,705			(2,488)		53,239		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/22/2028	2	2,786,685	232.69		97,252		92,332		53,053			(5,247)		19,185		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2026	07/14/2028	4	1,632,158	233.95		54,166		48,767		27,138			(5,557)		10,915		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/03/2026	07/28/2028	5	1,396,238	231		49,340		45,404		29,315			(4,103)		9,437		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2026	07/07/2028	3	1,373,384	233.72		46,551		41,217		23,034			(5,383)		9,135		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2026	07/20/2028	3	939,923	232.35		32,517		29,367		17,718			(3,186)		6,315		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/03/2028	4	723,715	232.18		25,667		23,738		14,027			(1,975)		4,914		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2026	07/07/2028	1	2,203,645	232.76		76,246		67,833		39,763			(8,681)		14,658		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2026	07/10/2028	2	1,107,674	232.94		38,392		34,228		19,781			(4,282)		7,385		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2026	07/21/2028	3	1,661,366	232.31		56,776		51,446		31,467			(5,394)		11,170		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/11/2028	5	2,188,437	232.46		75,406		70,586		41,894			(4,988)		14,946		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2026	08/24/2028	3	1,473,255	233.26		50,325		47,878		26,969			(2,508)		10,157		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2026	07/17/2028	3	2,363,650	232.97		79,891		72,070		42,409			(7,986)		15,844		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2026	07/28/2028	2	2,029,785	232.12		69,892		63,865		39,263			(6,107)		13,719		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/27/2026	07/27/2028	3	1,654,447	230.99		59,437		54,351		34,666			(5,154)		11,174		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/21/2028	3	1,734,477	232.69		60,319		57,268		33,021			(3,260)		11,932		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/10/2026	08/07/2028	3	1,864,709	232.82		64,450		59,939		34,599			(4,739)		12,698		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2026	08/18/2028	5	1,498,139	231.8		54,304		51,593		30,312			(2,856)		10,284		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2026	07/24/2028	3	1,779,861	230.54		62,292		56,775		38,447			(5,699)		11,994		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2026	08/11/2028	2	6,301,840	231.95		218,175		203,802		125,250			(14,641)		43,039		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2026	09/08/2028	2	3,579,742	228.4		123,209		119,849		93,254			(3,536)		24,946		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2026	09/08/2028	3	1,095,027	229.62		36,426		35,419		26,276			(1,071)		7,631		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2026	08/25/2028	2	2,438,029	232.57		84,505		80,568		46,964			(4,047)		16,821		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2026	08/31/2028	3	820,699	230.97		27,439		26,376		17,802			(1,107)		5,687		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/10/2026	09/08/2028	3	1,164,369	227.74		40,748		39,825		31,699			(1,074)		8,114		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2026	08/25/2028	4	1,675,402	232.93		56,580		53,947		31,432			(2,742)		11,559		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2026	07/12/2028	1	1,831,157	232.94		63,541		56,655		32,780			(7,108)		12,228		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2026	07/11/2028	1	2,593,123	232.94		89,981		80,217		46,309			(10,080)		17,302		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/11/2026	08/04/2028	3	2,378,227	232.26		82,764		76,867		45,872			(6,190)		16,159		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2026	07/14/2028	3	1,157,283	232.24		40,953		36,665		21,875			(4,347)		7,740		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/19/2026	08/18/2028	3	4,391,468	232.45		152,363		143,844		84,826			(8,738)		30,146		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2026	07/14/2028	3	4,633,869	232.93		160,648		143,917		83,155			(16,914)		30,990		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/18/2026	08/14/2028	2	750,671	232.75		25,731		24,182		14,127			(1,638)		5,138		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/21/2026	09/21/2028	4	2,582,921	227.44		87,625		86,791		72,340			(973)		18,164		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/14/2026	09/14/2028	2	2,144,344	228.26		71,975		70,544		56,648			(1,526)		15,006		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/29/2026	09/28/2028	3	1,129,487	225.22		37,674		37,649		36,609			(54)		7,981		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2026	07/21/2028	3	5,105,204	232.02		175,317		158,790		98,796			(16,740)		34,325		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2026	09/01/2028	2	1,672,619	230.65		58,213		56,174		37,202			(2,203)		11,598		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2026	09/15/2028	3	1,138,252	227.5		37,832		37,344		31,620			(636)		7,971		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/30/2026	09/29/2028	1	3,296,537	224.38		112,742		112,742		112,629					23,310		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/17/2026	09/15/2028	3	3,794,611	226.9		130,270		127,975		109,541			(2,486)		26,573		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/17/2026	08/17/2028	3	953,054	231.73		32,872		30,965		19,330			(1,953)		6,538		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/04/2028	3	2,365,333	232.57		81,845		75,701		44,648			(6,262)		16,071		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/08/2028	1	4,077,279	232.82		141,482		131,570		75,828			(10,437)		27,785		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/17/2026	09/15/2028	3	2,179,771	227.6		74,485		73,089		60,145			(1,508)		15,265		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2026	08/16/2028	1	2,548,296	232.75		88,426		83,089		48,065			(5,670)		17,468		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/01/2026	09/01/2028	2	2,396,556	230.21		82,574		79,476		54,862			(3,203)		16,618		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2026	09/19/2028	1	3,476,037	226.7		119,228		117,754		101,965			(1,955)		24,410		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2026	09/22/2028	2	1,456,136	227.46		49,784		49,314		40,779			(540)		10,247		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2026	09/01/2028	3	3,092,632	230.33		104,130		101,044		70,224			(3,558)		21,445		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/29/2026	09/29/2028	1	377,331	225.4		12,905		12,905		12,102			(18)		2,668		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2026	09/06/2028	1	2,332,036	230.33		80,688		78,250		53,156			(2,862)		16,228		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2026	07/06/2028	3	1,406,152	233.02		49,338		43,631		24,862			(5,768)		9,346		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2026	09/26/2028	1	3,081,326	225.93		105,381		105,092		95,331			(720)		21,743		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/18/2028	2	851,204	231.29		29,788		28,092		17,849			(1,740)		5,843		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/03/2026	07/28/2028	3	3,933,932	231.62		136,450		124,966		78,978			(11,656)		26,590		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2026	07/25/2028	1	2,804,586	230.54		97,319		88,630		60,582			(9,041)		18,914		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2026	07/03/2028	1	2,480,561	233.21		86,075		75,789		43,078			(10,583)		16,449		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2026	07/18/2028	1	5,212,173	232.97		180,862		162,975		93,742			(18,531)		34,964		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2026	08/25/2028	3	2,083,891	231.5		72,003		68,969		43,389			(3,292)		14,378		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/04/2026	08/04/2028	3	3,516,048	232.51		121,682		112,390		66,536			(9,447)		23,890		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/03/2026	07/31/2028	3	3,648,531	231.27		129,029		118,816		75,252			(10,570)		24,716		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/11/2026	08/10/2028	2	1,465,418	232.75		50,767		47,290		27,450			(3,537)		10,001		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2026	07/13/2028	3	1,515,403	232.88		51,743		46,249		27,265			(5,550)		10,127		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2026	08/02/2028	1	3,412,972	231.27		118,430		109,008		70,541			(9,856)		23,155		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2026	07/26/2028	1	1,502,553	230.54		52,139		47,490		32,522			(4,837)		10,141		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2026	07/05/2028	1	3,062,028	233.21		106,252		93,589		53,307			(13,028)		20,336		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2026	07/21/2028	2	1,754,581	229.57		61,062		55,511		40,507			(5,772)		11,797		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2026	09/01/2028	2	2,747,374	231.02		94,518		91,522		59,462			(3,483)		19,051		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2026	09/07/2028	1	972,403	230.33		33,645		32,630		22,207			(1,192)		6,772		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/31/2026	08/28/2028	2	1,203,462	231.77		41,249		39,556		24,613			(1,835)		8,321		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2026	08/29/2028	1	6,107,353	231.77		211,925		203,192		125,169			(9,554)		42,259		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2026	09/20/2028	1	1,990,067	226.7		68,458		67,613		58,376			(1,121)		13,985		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2026	08/15/2028	1	2,531,818	232.75		87,854		82,544		47,645			(5,641)		17,342		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2026	06/30/2028	2	1,266,495	233.21		43,787		38,539		21,886			(5,393)		8,379		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2026	08/01/2028	1	3,409,866	231.27		118,322		108,896		70,477			(9,860)		23,117		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/14/2026	09/11/2028	2	1,029,993	228.33		35,271		34,521		27,021			(839)		7,193		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2026	07/19/2028	1	1,615,470	232.97		56,218		50,666		29,055			(5,752)		10,845		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2026	07/07/2028	2	2,579,027	232.27		89,801		79,602		48,301			(10,320)		17,155		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2026	06/30/2028	2	5,275,523	232.42		183,228		160,608		96,921			(22,809)		34,901		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/09/2028	1	2,632,292	232.82		91,341		84,950		48,955			(6,729)		17,951		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/23/2028	1	1,944,659	232.69		67,480		64,055		37,106			(3,682)		13,398		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2026	09/13/2028	1	3,322,247	228.33		114,285		111,777		87,301			(2,962)		23,233		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2026	08/30/2028	1	3,250,209	231.77		112,782		108,141		66,612			(5,078)		22,505		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2026	09/18/2028	2	1,222,245	226.7		43,246		42,751		35,853			(590)		8,577		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2026	09/05/2028	1	530,670	230.33		18,361		17,806		12,096			(652)		3,690		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2026	09/12/2028	1	3,102,968	228.33		106,742		104,396		81,403			(2,771)		21,684		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2026	09/27/2028	1	4,013,042	225.93		137,246		136,870		124,334			(936)		28,338		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2026	09/25/2028	1	2,706,220	225.93		92,553		92,298		83,726			(633)		19,083		0001
Purchased Call/Citi Grandmaster Index/CGM040SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/03/2024	10/02/2026	3	1,297,651	322.54	31,424			43		47,547			(11,773)		480		0001
Purchased Call/Citi Grandmaster Index/CGM040SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/06/2026	1	2,147,042	322.64	52,173			358		77,968			(19,458)		1,376		0001
Purchased Call/Citi Grandmaster Index/CGM040SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/14/2024	10/09/2026	4	1,571,121	322.73	38,226			423		56,624			(14,337)		1,234		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040SSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/12/2026	1	1,821,901	322.98	44,090			668		64,276			(16,466)		1,652		0001
Purchased Call/Citi Grandmaster Index/CGM040SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2024	10/15/2026	3	886,807	322.93	20,999			407		31,377			(7,910)		899		0001
Purchased Call/Citi Grandmaster Index/CGM040TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2024	10/30/2026	1	1,998,801	322.36	46,193			1,848		74,328			(17,299)		2,865		0001
Purchased Call/Citi Grandmaster Index/CGM040SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/15/2024	10/14/2026	4	4,467,112	323.26	106,810			1,910		153,452			(39,992)		4,374		0001
Purchased Call/Citi Grandmaster Index/CGM040TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/25/2024	11/20/2026	2	3,314,337	322.51	80,731			5,578		121,791			(30,323)		6,194		0001
Purchased Call/Citi Grandmaster Index/CGM040TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/19/2026	1	1,061,979	323.1	25,700			636		37,038			(9,598)		1,211		0001
Purchased Call/Citi Grandmaster Index/CGM040TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2026	1	471,357	320.32	11,360			733		20,636			(4,237)		855		0001
Purchased Call/Citi Grandmaster Index/CGM040TSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/18/2024	10/30/2026	3	1,924,225	321.71	46,024			1,848		75,544			(17,323)		2,758		0001
Purchased Call/Citi Grandmaster Index/CGM040SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/09/2026	1	1,745,119	322.84	42,542			471		62,306			(15,953)		1,370		0001
Purchased Call/Citi Grandmaster Index/CGM040TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/29/2024	10/28/2026	4	6,132,893	322.6	147,900			5,489		223,667			(55,341)		8,493		0001
Purchased Call/Citi Grandmaster Index/CGM040TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	11/02/2026	1	1,338,044	321.71	32,381			1,425		52,582			(12,093)		2,012		0001
Purchased Call/Citi Grandmaster Index/CGM040TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2025	11/13/2026	4	4,984,622	320.32	121,478			7,234		218,145			(45,723)		8,653		0001
Purchased Call/Citi Grandmaster Index/CGM040TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/27/2026	1	1,748,672	322.44	42,318			1,511		64,711			(15,782)		2,378		0001
Purchased Call/Citi Grandmaster Index/CGM040TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/23/2026	2	2,477,175	322.44	60,075			1,827		91,572			(22,570)		3,109		0001
Purchased Call/Citi Grandmaster Index/CGM040US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2024	12/02/2026	4	3,256,356	324.41	79,624			6,791		100,466			(29,819)		6,764		0001
Purchased Call/Citi Grandmaster Index/CGM040SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/08/2026	3	997,906	322.57	24,484			237		36,453			(9,212)		739		0001
Purchased Call/Citi Grandmaster Index/CGM040TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/20/2024	11/19/2026	2	1,307,568	321.34	31,438			2,120		52,978			(11,775)		2,420		0001
Purchased Call/Citi Grandmaster Index/CGM040SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/03/2024	10/02/2026	3	4,858,748	322.4	118,089			163		180,187			(44,270)		1,798		0001
Purchased Call/Citi Grandmaster Index/CGM040USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/24/2024	12/23/2026	4	4,404,453	322.24	107,848			12,341		166,336			(40,418)		10,565		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/26/2026	1	1,527,645	322.44	36,969			1,271		56,498			(13,806)		2,039		0001
Purchased Call/Citi Grandmaster Index/CGM040SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/01/2024	10/01/2026	3	1,946,992	322.67	47,203					70,580			(17,669)		509		0001
Purchased Call/Citi Grandmaster Index/CGM040TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2024	10/23/2026	2	265,737	322.33	6,480			197		9,915			(2,428)		334		0001
Purchased Call/Citi Grandmaster Index/CGM040TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2024	11/11/2026	3	6,401,253	322.87	149,547			8,427		228,204			(55,959)		10,857		0001
Purchased Call/Citi Grandmaster Index/CGM040US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	11/30/2026	1	2,055,660	324.26	49,541			4,089		64,239			(18,502)		4,202		0001
Purchased Call/Citi Grandmaster Index/CGM040TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/06/2024	11/04/2026	3	3,645,450	321.64	88,787			4,149		144,194			(33,222)		5,644		0001
Purchased Call/Citi Grandmaster Index/CGM040TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2024	11/06/2026	3	6,398,359	322.69	154,154			7,676		231,580			(57,817)		10,186		0001
Purchased Call/Citi Grandmaster Index/CGM040USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2024	12/09/2026	2	4,572,428	325.81	109,820			10,416		121,349			(41,099)		10,012		0001
Purchased Call/Citi Grandmaster Index/CGM040TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/20/2026	2	1,105,608	321.26	28,009			1,933		45,033			(10,497)		2,066		0001
Purchased Call/Citi Grandmaster Index/CGM040TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/26/2024	11/20/2026	3	7,951,118	321.84	192,051			13,250		309,118			(71,953)		14,861		0001
Purchased Call/Citi Grandmaster Index/CGM040TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/13/2026	2	4,655,154	321.18	111,926			6,639		190,892			(41,917)		8,081		0001
Purchased Call/Citi Grandmaster Index/CGM040US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/23/2026	2	1,752,853	322.51	42,590			3,108		64,494			(15,922)		3,371		0001
Purchased Call/Citi Grandmaster Index/CGM040USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/04/2026	2	4,606,388	325.37	111,038			9,803		128,459			(41,588)		9,719		0001
Purchased Call/Citi Grandmaster Index/CGM040TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2024	11/09/2026	1	3,179,356	322.69	76,622			4,116		115,006			(28,616)		5,263		0001
Purchased Call/Citi Grandmaster Index/CGM040USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/18/2026	3	3,111,546	322.4	69,279			7,451		116,045			(25,941)		7,238		0001
Purchased Call/Citi Grandmaster Index/CGM040USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2024	12/04/2026	3	6,445,436	325.4	157,701			13,957		179,245			(59,330)		13,600		0001
Purchased Call/Citi Grandmaster Index/CGM040USC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2024	12/07/2026	2	2,705,686	325.4	65,528			6,040		75,154			(24,481)		5,839		0001
Purchased Call/Citi Grandmaster Index/CGM040USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	12/16/2026	3	4,443,162	325.35	104,008			10,867		124,351			(38,929)		10,204		0001
Purchased Call/Citi Grandmaster Index/CGM040USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2024	12/17/2026	2	3,305,510	324.67	69,324			7,345		99,433			(25,967)		7,640		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2024	11/13/2026	3	2,666,306	321.13	63,935			3,782		109,793			(23,925)		4,629		0001
Purchased Call/Citi Grandmaster Index/CGM040USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/30/2024	12/24/2026	3	3,663,513	322.45	87,564			10,185		136,559			(32,937)		8,840		0001
Purchased Call/Citi Grandmaster Index/CGM040USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/31/2024	12/30/2026	4	6,636,930	322.3	158,812			19,693		249,290			(59,495)		16,570		0001
Purchased Call/Citi Grandmaster Index/CGM040USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/11/2026	3	5,172,846	325.85	123,951			12,145		136,590			(46,442)		11,487		0001
Purchased Call/Citi Grandmaster Index/CGM040USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/21/2026	1	1,424,609	322.24	34,333			3,825		53,822			(12,822)		3,376		0001
Purchased Call/Citi Grandmaster Index/CGM040USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/11/2026	2	2,661,818	325.57	63,817			6,261		72,556			(23,963)		5,911		0001
Purchased Call/Citi Grandmaster Index/CGM040UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/30/2024	12/24/2026	3	3,872,597	322.56	92,328			10,727		142,344			(34,675)		9,344		0001
Purchased Call/Citi Grandmaster Index/CGM040US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/04/2024	12/03/2026	2	2,400,032	324.89	60,331			5,229		70,525			(22,594)		5,025		0001
Purchased Call/Citi Grandmaster Index/CGM040TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2024	10/30/2026	3	5,623,389	321.62	136,021			5,445		222,378			(51,002)		8,061		0001
Purchased Call/Citi Grandmaster Index/CGM040TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/06/2024	11/06/2026	3	1,076,072	322.39	25,910			1,290		39,962			(9,719)		1,713		0001
Purchased Call/Citi Grandmaster Index/CGM040SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2024	10/07/2026	4	6,594,902	322.45	160,290			1,323		245,655			(60,031)		4,566		0001
Purchased Call/Citi Grandmaster Index/CGM040TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	11/03/2026	1	2,968,954	321.71	71,849			3,257		116,743			(26,796)		4,531		0001
Purchased Call/Citi Grandmaster Index/CGM040TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	10/29/2026	2	741,383	322.58	17,571			677		27,064			(6,583)		1,045		0001
Purchased Call/Citi Grandmaster Index/CGM040T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/16/2026	2	2,914,818	323.1	69,996			1,451		102,226			(26,295)		3,051		0001
Purchased Call/Citi Grandmaster Index/CGM040US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	11/27/2026	3	7,309,273	322.67	177,777			13,980		265,684			(66,513)		14,568		0001
Purchased Call/Citi Grandmaster Index/CGM040TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2024	11/06/2026	2	3,858,931	322.7	92,978			4,625		139,567			(34,832)		6,143		0001
Purchased Call/Citi Grandmaster Index/CGM040USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/18/2026	3	5,820,787	322.24	139,741			15,065		220,072			(52,454)		13,540		0001
Purchased Call/Citi Grandmaster Index/CGM040US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/31/2024	11/25/2026	2	2,185,763	323.19	51,910			3,947		76,367			(19,510)		4,281		0001
Purchased Call/Citi Grandmaster Index/CGM040US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2025	12/11/2026	2	1,762,695	326.21	41,392			4,056		45,088			(15,510)		3,914		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2026	1	1,324,521	325.57	31,921			3,289		36,131			(11,905)		3,022		0001
Purchased Call/Citi Grandmaster Index/CGM040S5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/13/2026	1	1,063,449	322.98	25,735			425		37,498			(9,598)		1,003		0001
Purchased Call/Citi Grandmaster Index/CGM040TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2024	10/21/2026	2	3,208,429	322.82	77,243			2,124		114,726			(28,913)		3,848		0001
Purchased Call/Citi Grandmaster Index/CGM040SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2024	10/16/2026	3	1,267,507	322.89	30,610			634		45,032			(11,478)		1,327		0001
Purchased Call/Citi Grandmaster Index/CGM040US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/25/2026	1	2,899,204	323.08	68,110			5,181		101,456			(25,541)		5,678		0001
Purchased Call/Citi Grandmaster Index/CGM040TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2024	10/23/2026	2	3,799,219	322.5	91,913			2,789		139,673			(34,423)		4,768		0001
Purchased Call/Citi Grandmaster Index/CGM040US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	11/27/2026	1	1,559,524	324.26	37,585			2,959		48,848			(14,094)		3,108		0001
Purchased Call/Citi Grandmaster Index/CGM040USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/10/2026	1	349,028	325.7	8,669			835		9,375			(3,247)		770		0001
Purchased Call/Citi Grandmaster Index/CGM040SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/05/2026	2	2,671,227	322.64	64,604			356		97,033			(24,209)		1,563		0001
Purchased Call/Citi Grandmaster Index/CGM040TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2024	11/12/2026	2	2,240,673	321.68	52,233			3,021		88,283			(19,569)		3,845		0001
Purchased Call/Citi Grandmaster Index/CGM040SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/09/2026	2	3,474,756	322.98	84,561			936		122,484			(31,761)		2,728		0001
Purchased Call/Citi Grandmaster Index/CGM040US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2026	1	2,729,186	322.24	65,773			7,409		103,022			(24,530)		6,507		0001
Purchased Call/Citi Grandmaster Index/CGM040US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/18/2026	4	9,218,797	320.93	229,543			24,720		387,498			(86,049)		21,444		0001
Purchased Call/Citi Grandmaster Index/CGM040USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/03/2025	12/28/2026	2	6,289,815	322.45	152,332			18,493		233,309			(57,060)		15,529		0001
Purchased Call/Citi Grandmaster Index/CGM040SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2024	10/16/2026	2	4,879,285	322.91	118,303			2,448		173,031			(44,313)		5,108		0001
Purchased Call/Citi Grandmaster Index/CGM040TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/18/2024	11/18/2026	2	5,191,065	320.89	126,778			8,365		217,978			(47,448)		9,510		0001
Purchased Call/Citi Grandmaster Index/CGM040TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/23/2024	10/22/2026	1	719,775	322.69	17,042			492		26,057			(6,382)		884		0001
Purchased Call/Citi Grandmaster Index/CGM040TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/16/2026	1	2,069,599	320.32	49,877			3,156		90,570			(18,627)		3,713		0001
Purchased Call/Citi Grandmaster Index/CGM040S9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/02/2026	2	3,041,914	322.64	73,265			101		111,102			(27,513)		1,126		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040US K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/14/2026	1	1,604,374	325.57	38,665			3,936		43,787			(14,440)		3,636		0001
Purchased Call/Citi Grandmaster Index/CGM040US B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/08/2026	1	541,336	325.4	13,100			1,224		15,529			(4,886)		1,177		0001
Purchased Call/Citi Grandmaster Index/CGM040TS I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/06/2024	11/05/2026	2	1,176,206	322	29,164			1,407		45,129			(10,927)		1,847		0001
Purchased Call/Citi Grandmaster Index/CGM040TS 2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/20/2026	1	2,091,529	323.1	50,824			1,326		73,535			(18,955)		2,448		0001
Purchased Call/Citi Grandmaster Index/CGM040TS N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2025	11/10/2026	2	3,560,856	322.69	85,761			4,723		128,836			(32,014)		5,967		0001
Purchased Call/Citi Grandmaster Index/CGM040US 9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	12/04/2026	1	628,791	325.65	14,926			1,318		16,998			(5,590)		1,327		0001
Purchased Call/Citi Grandmaster Index/CGM040US 5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2026	1	1,846,792	324.26	44,508			3,729		57,793			(16,599)		3,806		0001
Purchased Call/Citi Grandmaster Index/CGM040US U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/27/2024	12/29/2026	1	5,587,344	322.45	134,655			16,462		207,279			(50,220)		13,872		0001
Purchased Call/Citi Grandmaster Index/CGM040VS 6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2025	02/16/2027	1	730,015	327.56	17,593			3,340		17,146			(6,561)		2,252		0001
Purchased Call/Citi Grandmaster Index/CGM040VS L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2025	03/03/2027	2	6,114,851	326.13	146,375			30,774		168,271			(54,761)		19,860		0001
Purchased Call/Citi Grandmaster Index/CGM040VS 8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/13/2025	01/08/2027	3	1,549,866	321.43	37,782			5,178		62,484			(14,226)		4,056		0001
Purchased Call/Citi Grandmaster Index/CGM040VS E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/15/2027	4	9,012,865	324.34	219,338			32,562		283,289			(83,418)		24,399		0001
Purchased Call/Citi Grandmaster Index/CGM040VS W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2025	02/05/2027	2	1,763,583	326.39	44,396			7,778		46,057			(16,628)		5,222		0001
Purchased Call/Citi Grandmaster Index/CGM040VS 3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2025	01/06/2027	3	4,043,609	322.75	96,337			12,844		146,532			(36,048)		10,476		0001
Purchased Call/Citi Grandmaster Index/CGM040VS V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2025	02/04/2027	2	631,184	325.91	15,867			2,754		17,276			(5,945)		1,862		0001
Purchased Call/Citi Grandmaster Index/CGM040WS I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/26/2027	4	4,204,728	325.96	101,245			20,756		117,057			(38,101)		13,432		0001
Purchased Call/Citi Grandmaster Index/CGM040WS A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2025	02/19/2027	2	5,068,834	327.98	120,515			23,446		114,390			(45,146)		15,808		0001
Purchased Call/Citi Grandmaster Index/CGM040WS 1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/10/2027	4	4,186,996	326.99	101,080			18,348		103,762			(37,844)		12,637		0001
Purchased Call/Citi Grandmaster Index/CGM040VS D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2025	01/15/2027	2	3,221,614	323.64	78,334			11,474		107,975			(29,348)		8,721		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/22/2027	2	3,610,024	325.47	86,556			13,494		102,303			(32,420)		10,088		0001
Purchased Call/Citi Grandmaster Index/CGM040VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2025	01/19/2027	1	882,300	324.34	21,263			3,217		27,777			(7,930)		2,433		0001
Purchased Call/Citi Grandmaster Index/CGM040WSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	02/26/2027	4	2,851,135	326.07	68,389			13,985		78,610			(25,661)		9,108		0001
Purchased Call/Citi Grandmaster Index/CGM040VSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2025	01/04/2027	1	1,443,452	322.22	34,787			4,546		54,577			(12,992)		3,701		0001
Purchased Call/Citi Grandmaster Index/CGM040WSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2025	03/12/2027	2	324,071	323.24	8,192			1,834		11,535			(3,081)		1,083		0001
Purchased Call/Citi Grandmaster Index/CGM040VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2025	01/13/2027	4	6,173,920	321.2	148,510			21,242		253,318			(55,605)		16,557		0001
Purchased Call/Citi Grandmaster Index/CGM040WSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/19/2027	3	3,159,424	327.27	75,060			14,632		76,707			(28,200)		9,853		0001
Purchased Call/Citi Grandmaster Index/CGM040VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/08/2027	1	2,351,793	326.44	56,443			10,093		61,273			(21,079)		7,045		0001
Purchased Call/Citi Grandmaster Index/CGM040VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/07/2027	2	739,809	322.42	17,351			2,343		27,570			(6,503)		1,926		0001
Purchased Call/Citi Grandmaster Index/CGM040VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/13/2025	12/24/2026	1	406,321	322.63	8,866			1,052		14,845			(3,409)		980		0001
Purchased Call/Citi Grandmaster Index/CGM040VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2025	01/29/2027	3	3,195,511	326.18	76,601			12,683		84,676			(28,698)		9,199		0001
Purchased Call/Citi Grandmaster Index/CGM040VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2025	12/31/2026	3	3,247,938	322.22	77,979			9,823		122,803			(29,326)		8,153		0001
Purchased Call/Citi Grandmaster Index/CGM040VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2025	02/05/2027	3	3,409,023	327.21	81,309			14,251		81,808			(30,474)		10,094		0001
Purchased Call/Citi Grandmaster Index/CGM040VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	02/01/2027	1	1,717,125	325.86	41,383			7,001		47,123			(15,455)		5,004		0001
Purchased Call/Citi Grandmaster Index/CGM040WSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/04/2027	2	1,152,028	325.44	29,322			6,220		33,868			(10,996)		3,754		0001
Purchased Call/Citi Grandmaster Index/CGM040WSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/11/2025	03/05/2027	3	2,938,272	325.37	66,907			14,340		86,869			(25,161)		9,605		0001
Purchased Call/Citi Grandmaster Index/CGM040VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2025	01/29/2027	4	4,505,184	325.86	107,078			17,784		123,284			(40,314)		12,970		0001
Purchased Call/Citi Grandmaster Index/CGM040WST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2025	03/11/2027	3	2,344,308	322.97	57,906			12,858		85,131			(21,726)		7,809		0001
Purchased Call/Citi Grandmaster Index/CGM040USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2025	12/31/2026	5	2,431,470	322.27	59,443			7,506		91,557			(22,432)		6,104		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/23/2027	1	3,099,113	324.53	74,999			17,822		100,091			(27,971)		10,699		0001
Purchased Call/Citi Grandmaster Index/CGM040WSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2025	02/24/2027	3	2,103,384	326.91	50,001			10,038		55,347			(18,719)		6,674		0001
Purchased Call/Citi Grandmaster Index/CGM040XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/29/2027	1	1,098,479	323.2	26,583			6,545		39,603			(9,928)		3,857		0001
Purchased Call/Citi Grandmaster Index/CGM040XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2025	03/31/2027	2	5,305,464	322.93	131,131			32,619		195,230			(49,064)		18,732		0001
Purchased Call/Citi Grandmaster Index/CGM040WS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/05/2027	3	2,950,676	326.44	71,955			12,632		76,702			(27,043)		8,737		0001
Purchased Call/Citi Grandmaster Index/CGM040WSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/09/2027	1	2,960,787	325.37	71,651			15,649		89,075			(26,722)		9,801		0001
Purchased Call/Citi Grandmaster Index/CGM040XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2025	03/19/2027	4	2,743,923	324.53	65,548			15,336		88,173			(24,659)		9,363		0001
Purchased Call/Citi Grandmaster Index/CGM040WSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2025	03/12/2027	3	3,426,822	323.67	83,710			18,742		118,833			(31,434)		11,450		0001
Purchased Call/Citi Grandmaster Index/CGM040WSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/22/2027	1	1,141,093	327.27	27,500			5,447		27,859			(10,270)		3,596		0001
Purchased Call/Citi Grandmaster Index/CGM040VSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/29/2027	1	733,748	325.32	18,540			3,069		21,183			(6,943)		2,112		0001
Purchased Call/Citi Grandmaster Index/CGM040VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/25/2027	1	2,673,060	325.34	64,421			10,279		76,947			(24,059)		7,567		0001
Purchased Call/Citi Grandmaster Index/CGM040VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2027	1	3,348,973	326.44	80,710			14,523		87,586			(30,101)		10,070		0001
Purchased Call/Citi Grandmaster Index/CGM040VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2025	01/22/2027	2	1,624,972	325.35	39,216			6,108		46,609			(14,683)		4,541		0001
Purchased Call/Citi Grandmaster Index/CGM040XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2025	03/24/2027	4	4,058,790	324.95	97,938			23,450		126,633			(36,692)		14,052		0001
Purchased Call/Citi Grandmaster Index/CGM040XSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/25/2027	3	3,743,493	323.2	86,062			20,899		134,610			(32,445)		12,997		0001
Purchased Call/Citi Grandmaster Index/CGM040XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/25/2027	3	4,555,678	323.98	109,121			26,385		154,609			(40,940)		15,817		0001
Purchased Call/Citi Grandmaster Index/CGM040XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/19/2027	2	6,171,699	324.65	149,232			34,792		196,484			(55,894)		21,060		0001
Purchased Call/Citi Grandmaster Index/CGM040VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2025	01/05/2027	1	1,090,614	322.22	26,284			3,466		41,298			(9,803)		2,811		0001
Purchased Call/Citi Grandmaster Index/CGM040USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2025	12/31/2026	3	833,183	322.06	20,269			2,549		31,928			(7,607)		2,091		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040W\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2025	03/05/2027	3	6,699,034	325.56	160,257			34,279		194,859			(60,062)		21,898		0001
Purchased Call/Citi Grandmaster Index/CGM040VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/08/2027	4	8,503,320	322.27	194,821			27,300		320,426			(74,986)		22,254		0001
Purchased Call/Citi Grandmaster Index/CGM040VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/11/2027	1	4,830,345	321.43	115,928			16,265		194,733			(43,295)		12,830		0001
Purchased Call/Citi Grandmaster Index/CGM040VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/21/2027	2	1,730,136	325.09	42,318			6,528		50,713			(15,863)		4,813		0001
Purchased Call/Citi Grandmaster Index/CGM040X\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/19/2027	2	502,953	324.97	11,901			2,776		15,576			(4,460)		1,716		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/26/2027	3	2,248,159	326.67	53,132			10,829		58,545			(19,890)		7,182		0001
Purchased Call/Citi Grandmaster Index/CGM040XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/25/2027	2	1,035,438	325.36	23,555			5,673		31,234			(8,822)		3,595		0001
Purchased Call/Citi Grandmaster Index/CGM040XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2027	1	398,465	323.2	9,643			2,384		14,382			(3,596)		1,403		0001
Purchased Call/Citi Grandmaster Index/CGM040XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2025	03/25/2027	3	2,744,552	324.39	65,447			15,780		89,794			(24,525)		9,529		0001
Purchased Call/Citi Grandmaster Index/CGM040VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/05/2025	02/03/2027	3	4,323,613	325.12	106,555			18,310		127,290			(39,879)		12,702		0001
Purchased Call/Citi Grandmaster Index/CGM040VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/28/2027	1	470,735	325.33	11,330			1,855		13,567			(4,243)		1,350		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/23/2027	1	1,041,702	327.27	25,105			5,000		25,393			(9,363)		3,294		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2025	03/10/2027	3	5,234,470	324.13	123,491			27,166		172,793			(46,218)		17,382		0001
Purchased Call/Citi Grandmaster Index/CGM040VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/22/2027	2	3,632,795	325.34	86,843			13,557		104,281			(32,589)		10,151		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2025	02/11/2027	1	298,049	327.12	7,125			1,304		7,275			(2,668)		903		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/18/2025	02/12/2027	2	8,261,011	327.56	199,012			36,891		192,896			(74,684)		25,120		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	03/12/2027	4	6,351,104	322.78	155,829			34,835		234,356			(58,389)		21,221		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2025	02/19/2027	1	814,750	328.02	19,548			3,802		18,306			(7,320)		2,541		0001
Purchased Call/Citi Grandmaster Index/CGM040VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/27/2027	3	4,600,508	324.94	112,551			18,263		137,453			(42,136)		13,134		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040VSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2025	01/15/2027	1	1,757,796	323.25	43,176			6,321		61,029			(16,169)		4,759		0001
Purchased Call/Citi Grandmaster Index/CGM040WS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/12/2027	3	6,195,138	327.7	148,406			27,485		142,516			(55,618)		18,838		0001
Purchased Call/Citi Grandmaster Index/CGM040WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	03/17/2027	2	4,288,900	324.43	103,113			23,672		138,832			(38,591)		14,549		0001
Purchased Call/Citi Grandmaster Index/CGM040WSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	03/16/2027	2	4,023,586	323.67	97,430			22,217		138,679			(36,339)		13,608		0001
Purchased Call/Citi Grandmaster Index/CGM040VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2027	1	2,014,064	321.43	48,338			6,839		81,299			(18,028)		5,375		0001
Purchased Call/Citi Grandmaster Index/CGM040VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2025	01/20/2027	1	408,738	324.34	9,851			1,502		12,867			(3,669)		1,132		0001
Purchased Call/Citi Grandmaster Index/CGM040VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/26/2027	1	1,190,261	325.34	28,685			4,610		34,160			(10,698)		3,384		0001
Purchased Call/Citi Grandmaster Index/CGM040WS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/19/2025	02/18/2027	1	927,427	328.11	22,160			4,267		20,639			(8,299)		2,882		0001
Purchased Call/Citi Grandmaster Index/CGM040WSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/08/2027	1	1,163,393	325.37	28,154			6,119		34,475			(10,514)		3,839		0001
Purchased Call/Citi Grandmaster Index/CGM040WSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/25/2027	2	1,275,521	326.47	30,463			6,175		33,768			(11,417)		4,061		0001
Purchased Call/Citi Grandmaster Index/CGM040WSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/05/2027	3	1,060,092	326.48	24,347			5,205		28,323			(9,119)		3,465		0001
Purchased Call/Citi Grandmaster Index/CGM040WSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/01/2027	1	1,101,186	325.96	26,649			5,535		30,819			(9,952)		3,553		0001
Purchased Call/Citi Grandmaster Index/CGM040WS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2025	02/17/2027	3	2,128,515	327.56	51,639			9,865		50,092			(19,264)		6,591		0001
Purchased Call/Citi Grandmaster Index/CGM040XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/22/2027	1	3,908,731	324.53	94,591			22,379		126,558			(35,326)		13,455		0001
Purchased Call/Citi Grandmaster Index/CGM040XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/18/2027	2	1,032,442	324.28	25,675			5,945		33,842			(9,621)		3,513		0001
Purchased Call/Citi Grandmaster Index/CGM040WS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/12/2027	1	1,053,259	327.06	26,181			4,846		25,907			(9,805)		3,203		0001
Purchased Call/Citi Grandmaster Index/CGM040VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	02/02/2027	1	2,040,476	325.86	49,175			8,376		55,945			(18,340)		5,970		0001
Purchased Call/Citi Grandmaster Index/CGM040WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2027	1	2,867,819	325.96	69,401			14,490		80,573			(25,883)		9,284		0001
Purchased Call/Citi Grandmaster Index/CGM040VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2025	01/14/2027	1	520,133	321.11	14,027			2,026		21,529			(5,253)		1,401		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040W$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/15/2027	1	1,839,511	323.67	44,516			10,103		63,376			(16,625)		6,203		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/22/2027	1	1,830,394	318.25	44,479			16,130		94,020			(16,588)		7,798		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2025	06/25/2027	3	2,796,919	318.52	67,954			25,081		141,635			(25,516)		11,983		0001
Purchased Call/Citi Grandmaster Index/CGM040Y$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/12/2025	05/07/2027	3	7,283,094	316.02	177,270			53,316		420,924			(66,403)		28,207		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/11/2027	3	4,788,135	318.13	115,905			40,461		247,552			(43,428)		19,971		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2025	06/29/2027	1	1,585,184	318.52	38,679			14,398		80,500			(14,425)		6,842		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2025	06/07/2027	1	2,270,815	317.75	54,954			18,822		119,750			(20,523)		9,397		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2025	06/25/2027	2	3,179,151	318.36	77,438			28,529		162,468			(29,010)		13,621		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2025	06/04/2027	2	2,934,679	317.75	71,074			24,168		154,919			(26,715)		12,071		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2025	06/16/2027	3	1,206,990	318.31	29,194			10,377		61,854			(10,942)		5,084		0001
Purchased Call/Citi Grandmaster Index/CGM040Y$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2025	05/10/2027	1	856,516	316.26	20,813			6,327		48,919			(7,773)		3,340		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2025	06/04/2027	2	2,445,771	317.7	59,203			20,093		129,458			(22,176)		10,060		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2025	06/25/2027	1	192,733	318.03	4,782			1,761		10,032			(1,791)		826		0001
Purchased Call/Citi Grandmaster Index/CGM040X$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/21/2025	04/21/2027	3	5,937,225	316.7	146,682			40,733		329,948			(54,899)		22,139		0001
Purchased Call/Citi Grandmaster Index/CGM040X$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2025	04/02/2027	3	5,420,598	317.15	125,381			31,701		293,493			(47,056)		19,243		0001
Purchased Call/Citi Grandmaster Index/CGM040X$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2025	04/16/2027	3	9,318,690	317.07	224,359			61,034		507,639			(84,210)		34,317		0001
Purchased Call/Citi Grandmaster Index/CGM040Y$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2025	05/05/2027	2	3,249,669	315.94	79,832			23,702		188,692			(29,875)		12,528		0001
Purchased Call/Citi Grandmaster Index/CGM040Y$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2025	05/14/2027	3	3,518,420	315.43	85,184			26,452		210,545			(31,925)		13,843		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2025	05/28/2027	3	10,901,070	315.18	265,791			87,751		658,769			(99,700)		44,198		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	04/30/2027	2	4,010,867	316.36	97,249			28,311		227,685			(36,429)		15,284		0001
Purchased Call/Citi Grandmaster Index/CGM040XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2025	04/08/2027	2	587,461	311.39	16,012			4,165		42,614			(5,997)		2,119		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2025	06/28/2027	1	1,357,838	318.52	32,995			12,254		69,130			(12,323)		5,850		0001
Purchased Call/Citi Grandmaster Index/CGM040YSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/21/2027	2	5,353,013	314.87	131,630			42,191		329,353			(49,307)		21,385		0001
Purchased Call/Citi Grandmaster Index/CGM040YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2025	04/27/2027	1	2,232,567	316.98	54,251			15,500		122,466			(20,233)		8,447		0001
Purchased Call/Citi Grandmaster Index/CGM040XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2025	04/15/2027	2	870,952	315.37	23,079			6,235		52,082			(8,649)		3,199		0001
Purchased Call/Citi Grandmaster Index/CGM040XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/28/2025	04/22/2027	2	1,673,526	317.17	38,548			10,769		90,668			(14,443)		6,256		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/16/2025	06/11/2027	3	1,564,240	318.05	37,955			13,269		81,215			(14,246)		6,524		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2025	06/08/2027	1	3,114,729	317.75	75,376			25,885		164,367			(28,112)		12,915		0001
Purchased Call/Citi Grandmaster Index/CGM040XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/13/2027	1	3,590,741	314.69	87,255			23,252		222,791			(32,542)		13,123		0001
Purchased Call/Citi Grandmaster Index/CGM040XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/07/2027	3	4,143,110	313.56	91,488			23,651		272,113			(34,249)		14,907		0001
Purchased Call/Citi Grandmaster Index/CGM040XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2027	2	967,693	324.02	18,494			4,670		32,774			(6,928)		3,435		0001
Purchased Call/Citi Grandmaster Index/CGM040YSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2025	05/07/2027	2	1,727,843	316.26	41,601			12,531		98,565			(15,619)		6,692		0001
Purchased Call/Citi Grandmaster Index/CGM040XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/28/2025	04/23/2027	3	635,365	316.2	16,651			4,698		36,382			(6,266)		2,381		0001
Purchased Call/Citi Grandmaster Index/CGM040YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/28/2025	04/23/2027	2	706,720	316.98	17,448			4,920		38,758			(6,559)		2,648		0001
Purchased Call/Citi Grandmaster Index/CGM040YSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2025	05/06/2027	2	608,256	316.32	14,624			4,374		34,581			(5,480)		2,350		0001
Purchased Call/Citi Grandmaster Index/CGM040YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2025	05/20/2027	3	992,081	315.97	23,189			7,383		57,592			(8,689)		3,955		0001
Purchased Call/Citi Grandmaster Index/CGM040YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/19/2027	3	1,997,272	314.97	48,661			15,383		122,104			(18,205)		7,945		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2025	06/04/2027	2	1,699,195	317.98	40,569			13,761		88,509			(15,191)		6,989		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040ZSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/23/2025	06/17/2027	3	3,742,899	318.25	90,515			32,436		192,653			(34,021)		15,795		0001
Purchased Call/Citi Grandmaster Index/CGM040YS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/28/2025	04/28/2027	2	4,679,564	317.48	113,865			32,695		249,642			(42,590)		17,748		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/17/2027	2	3,485,406	318.47	83,827			30,010		177,182			(31,439)		14,708		0001
Purchased Call/Citi Grandmaster Index/CGM040YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/25/2027	1	1,758,312	316.39	42,727			13,870		99,917			(15,935)		7,084		0001
Purchased Call/Citi Grandmaster Index/CGM040YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2025	05/17/2027	1	2,596,245	315.34	62,829			19,704		155,862			(23,464)		10,282		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/25/2025	06/24/2027	1	845,573	318.09	20,469			7,489		43,925			(7,665)		3,616		0001
Purchased Call/Citi Grandmaster Index/CGM040YSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/27/2025	05/21/2027	2	3,276,107	316.39	79,330			25,468		186,066			(29,806)		13,088		0001
Purchased Call/Citi Grandmaster Index/CGM040YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2025	05/11/2027	1	748,397	316.26	18,186			5,546		42,735			(6,783)		2,925		0001
Purchased Call/Citi Grandmaster Index/CGM040YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/04/2027	1	1,259,628	315.93	30,609			9,040		73,194			(11,416)		4,845		0001
Purchased Call/Citi Grandmaster Index/CGM040YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2025	05/18/2027	1	2,498,341	315.34	60,460			19,018		150,028			(22,549)		9,916		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/21/2027	1	1,172,874	318.25	28,501			10,310		60,221			(10,644)		4,987		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/03/2025	06/02/2027	3	3,821,823	317.41	93,650			31,411		205,838			(35,048)		15,656		0001
Purchased Call/Citi Grandmaster Index/CGM040YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2025	05/28/2027	2	1,106,749	315.82	26,612			8,775		64,711			(9,968)		4,487		0001
Purchased Call/Citi Grandmaster Index/CGM040XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/05/2027	1	1,150,650	317.15	28,076			7,183		62,331			(10,485)		4,118		0001
Purchased Call/Citi Grandmaster Index/CGM040XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2027	2	5,525,506	321.38	131,616			33,225		227,912			(49,293)		19,616		0001
Purchased Call/Citi Grandmaster Index/CGM040YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	04/30/2027	2	1,535,978	316.57	36,713			10,689		86,199			(13,753)		5,853		0001
Purchased Call/Citi Grandmaster Index/CGM040YSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/28/2025	04/23/2027	3	4,495,422	317.44	109,038			30,686		240,051			(40,843)		16,845		0001
Purchased Call/Citi Grandmaster Index/CGM040XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/07/2025	04/14/2027	5	3,678,241	315.34	90,460			24,414		219,804			(34,084)		13,477		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2025	06/11/2027	1	714,866	317.99	17,468			6,096		37,250			(6,541)		2,982		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/21/2027	1	153,700	315.42	3,601			1,154		9,191			(1,349)		614		0001
Purchased Call/Citi Grandmaster Index/CGM040XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/06/2027	1	1,548,364	317.15	37,780			9,705		83,863			(14,090)		5,556		0001
Purchased Call/Citi Grandmaster Index/CGM040YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/26/2027	1	2,558,795	316.39	62,179			20,242		145,541			(23,158)		10,331		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/15/2027	1	1,472,533	318.05	35,783			12,632		76,601			(13,345)		6,190		0001
Purchased Call/Citi Grandmaster Index/CGM040XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/09/2027	2	3,529,655	313.52	88,222			23,135		231,617			(33,058)		12,767		0001
Purchased Call/Citi Grandmaster Index/CGM040YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2025	05/13/2027	1	773,865	316.39	17,586			5,419		43,949			(6,586)		3,038		0001
Purchased Call/Citi Grandmaster Index/CGM040YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2025	05/14/2027	2	1,080,963	315.35	26,407			8,201		64,946			(9,900)		4,253		0001
Purchased Call/Citi Grandmaster Index/CGM040XSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/14/2025	04/09/2027	3	4,852,543	314.69	118,923			31,225		300,367			(44,660)		17,551		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2025	06/03/2027	1	1,174,123	317.74	28,896			9,738		61,916			(10,821)		4,820		0001
Purchased Call/Citi Grandmaster Index/CGM040YSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/28/2025	05/27/2027	1	397,933	316.46	9,079			2,972		22,495			(3,400)		1,610		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2025	06/23/2027	2	2,270,211	318.18	55,031			20,044		117,278			(20,593)		9,690		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/14/2027	1	1,505,212	318.05	36,426			12,827		78,376			(13,604)		6,315		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/23/2025	06/17/2027	2	412,740	318.33	9,969			3,573		21,153			(3,751)		1,742		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2025	06/09/2027	2	6,079,617	317.82	147,220			50,767		319,045			(55,066)		25,258		0001
Purchased Call/Citi Grandmaster Index/CGM040YSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/19/2025	05/14/2027	1	2,117,574	315.34	49,962			15,548		127,313			(18,813)		8,331		0001
Purchased Call/Citi Grandmaster Index/CGM040YSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2025	05/12/2027	3	2,341,565	315.82	57,131			17,520		136,742			(21,389)		9,172		0001
Purchased Call/Citi Grandmaster Index/CGM040XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2025	04/09/2027	2	1,092,071	313.39	26,936			7,061		72,121			(10,092)		3,950		0001
Purchased Call/Citi Grandmaster Index/CGM040XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/19/2027	1	3,053,426	317.07	74,504			20,468		166,164			(27,786)		11,329		0001
Purchased Call/Citi Grandmaster Index/CGM040YS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2025	04/26/2027	1	2,011,332	316.98	48,875			13,916		110,116			(18,253)		7,592		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040YSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/24/2027	2	2,389,949	316.39	56,280			18,241		135,385			(21,088)		9,609		0001
Purchased Call/Citi Grandmaster Index/CGM040YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/03/2027	1	1,327,286	315.93	32,253			9,494		77,109			(12,045)		5,093		0001
Purchased Call/Citi Grandmaster Index/CGM040XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2025	04/01/2027	1	715,047	323.97	17,392			4,354		24,267			(6,513)		2,532		0001
Purchased Call/Citi Grandmaster Index/CGM040XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/20/2027	1	1,525,616	317.07	37,225			10,264		83,174			(13,864)		5,675		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2025	06/30/2027	3	4,343,165	318.48	105,659			39,500		221,208			(39,534)		18,781		0001
Purchased Call/Citi Grandmaster Index/CGM040YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2025	04/30/2027	2	5,220,785	315.93	126,796			36,965		303,391			(47,596)		19,894		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/10/2027	1	717,902	317.9	17,524			6,108		37,595			(6,581)		2,988		0001
Purchased Call/Citi Grandmaster Index/CGM040XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/12/2027	1	2,892,024	314.69	70,276			18,657		179,045			(26,245)		10,542		0001
Purchased Call/Citi Grandmaster Index/CGM040YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2025	04/29/2027	2	590,485	317.58	13,486			3,902		31,286			(5,053)		2,245		0001
Purchased Call/Citi Grandmaster Index/CGM040YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2025	05/28/2027	2	1,096,859	315.47	26,832			8,848		65,306			(10,052)		4,447		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2025	06/01/2027	1	2,475,313	315.18	60,150			20,078		149,904			(22,433)		10,119		0001
Purchased Call/Citi Grandmaster Index/CGM040XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/16/2027	1	1,249,323	316.74	30,963			8,413		69,331			(11,595)		4,601		0001
Purchased Call/Citi Grandmaster Index/CGM040YSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2025	05/07/2027	1	1,161,637	316.27	27,804			8,360		66,223			(10,412)		4,499		0001
Purchased Call/Citi Grandmaster Index/CGM1400$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2025	07/21/2027	4	4,487,178	319.56	109,412			44,087		215,905			(40,960)		20,136		0001
Purchased Call/Citi Grandmaster Index/CGM1401$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2025	09/17/2027	2	991,513	323.83	24,241			11,702		38,107			(9,069)		4,868		0001
Purchased Call/Citi Grandmaster Index/CGM1400$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2025	07/23/2027	2	2,801,685	319.58	68,025			27,682		134,442			(25,477)		12,615		0001
Purchased Call/Citi Grandmaster Index/CGM1402$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/25/2025	09/24/2027	2	1,090,873	325.11	26,329			12,974		39,074			(9,853)		5,409		0001
Purchased Call/Citi Grandmaster Index/CGM1401$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2025	08/19/2027	3	1,392,143	319.63	33,265			14,749		67,442			(12,460)		6,548		0001
Purchased Call/Citi Grandmaster Index/CGM1400$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/14/2025	08/13/2027	2	529,847	320.53	12,734			5,540		24,309			(4,766)		2,469		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1400$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2025	07/13/2027	1	2,174,357	318.6	52,837			20,685		110,154			(19,706)		9,624		0001
Purchased Call/Citi Grandmaster Index/CGM1400$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2025	07/30/2027	3	5,253,933	318.55	123,836			51,625		268,970			(46,415)		23,935		0001
Purchased Call/Citi Grandmaster Index/CGM1401$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/27/2025	08/26/2027	2	253,333	319.69	6,298			2,849		12,262			(2,357)		1,204		0001
Purchased Call/Citi Grandmaster Index/CGM1400$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2025	08/12/2027	2	1,050,140	319.57	25,749			11,143		50,787			(9,631)		4,886		0001
Purchased Call/Citi Grandmaster Index/CGM1401$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2025	08/25/2027	3	3,553,221	319.67	86,735			39,102		171,753			(32,456)		16,867		0001
Purchased Call/Citi Grandmaster Index/CGM1400$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/07/2025	08/06/2027	2	5,167,096	319	126,389			53,887		258,046			(47,347)		23,810		0001
Purchased Call/Citi Grandmaster Index/CGM1401$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2025	08/20/2027	2	3,866,815	318.82	96,666			43,085		196,379			(36,215)		18,216		0001
Purchased Call/Citi Grandmaster Index/CGM1402$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/19/2025	09/17/2027	2	1,903,056	323.62	46,570			22,581		74,075			(17,471)		9,344		0001
Purchased Call/Citi Grandmaster Index/CGM1401$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/20/2027	4	3,434,350	320.53	82,653			36,899		158,665			(31,033)		16,179		0001
Purchased Call/Citi Grandmaster Index/CGM1400$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2025	07/26/2027	1	2,484,067	319.45	60,363			24,743		120,434			(22,543)		11,241		0001
Purchased Call/Citi Grandmaster Index/CGM1401$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/03/2027	3	2,011,436	319.39	49,489			23,025		94,222			(18,554)		9,678		0001
Purchased Call/Citi Grandmaster Index/CGM1401$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/23/2027	1	2,123,380	320.53	51,810			23,233		97,682			(19,349)		10,049		0001
Purchased Call/Citi Grandmaster Index/CGM1401$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2025	09/17/2027	3	3,433,116	323.77	83,760			40,562		132,472			(31,379)		16,857		0001
Purchased Call/Citi Grandmaster Index/CGM1401$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2025	09/10/2027	2	3,039,813	322.87	79,336			37,733		123,419			(29,840)		14,777		0001
Purchased Call/Citi Grandmaster Index/CGM1402$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/29/2025	09/28/2027	2	6,327,132	326.12	154,451			76,803		212,303			(57,606)		31,549		0001
Purchased Call/Citi Grandmaster Index/CGM1400$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2025	07/15/2027	3	1,354,287	318.32	33,218			13,117		70,532			(12,441)		6,015		0001
Purchased Call/Citi Grandmaster Index/CGM1400$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2025	08/04/2027	3	3,736,796	318.76	91,035			38,416		188,940			(34,068)		17,163		0001
Purchased Call/Citi Grandmaster Index/CGM1401$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/18/2025	08/13/2027	2	2,629,496	319.88	63,661			27,798		125,168			(23,903)		12,253		0001
Purchased Call/Citi Grandmaster Index/CGM1400$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2025	07/30/2027	2	1,643,914	319.41	39,570			16,427		80,245			(14,802)		7,489		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1401$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/10/2025	09/08/2027	4	5,256,891	321.39	129,114			60,679		232,212			(48,300)		25,480		0001
Purchased Call/Citi Grandmaster Index/CGM1401$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/02/2025	09/02/2027	2	1,936,567	318.64	48,379			22,344		99,309			(18,105)		9,304		0001
Purchased Call/Citi Grandmaster Index/CGM1401$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/14/2025	08/13/2027	2	3,676,286	320.1	89,278			38,916		172,834			(33,436)		17,130		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2025	07/07/2027	3	4,716,621	318.52	114,891			44,051		240,364			(42,985)		20,655		0001
Purchased Call/Citi Grandmaster Index/CGM1401$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2025	09/10/2027	3	3,685,601	322.57	91,350			43,421		152,345			(34,270)		17,916		0001
Purchased Call/Citi Grandmaster Index/CGM1401$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/07/2027	1	3,306,346	320.41	81,005			37,943		154,074			(30,211)		16,002		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2025	07/02/2027	2	838,048	318.74	20,404			7,718		42,108			(7,637)		3,637		0001
Purchased Call/Citi Grandmaster Index/CGM1400$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/23/2025	07/23/2027	3	385,365	319.94	9,128			3,716		18,106			(3,420)		1,735		0001
Purchased Call/Citi Grandmaster Index/CGM1400$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/16/2025	07/16/2027	3	638,866	318.27	16,094			6,410		32,964			(6,047)		2,842		0001
Purchased Call/Citi Grandmaster Index/CGM1400$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2025	07/19/2027	1	1,611,130	319.01	39,150			15,671		79,989			(14,621)		7,205		0001
Purchased Call/Citi Grandmaster Index/CGM1400$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2025	07/23/2027	3	2,114,967	319.45	51,270			21,009		102,208			(19,349)		9,523		0001
Purchased Call/Citi Grandmaster Index/CGM1400$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2025	07/28/2027	2	4,816,423	319.33	117,963			48,634		235,823			(44,136)		21,869		0001
Purchased Call/Citi Grandmaster Index/CGM1400$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2025	07/20/2027	1	1,663,610	319.01	40,426			16,215		82,464			(15,077)		7,453		0001
Purchased Call/Citi Grandmaster Index/CGM1400$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2025	07/12/2027	1	1,577,661	318.6	38,337			14,976		79,836			(14,317)		6,970		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2025	07/06/2027	1	1,795,314	318.8	43,626			16,659		89,805			(16,248)		7,848		0001
Purchased Call/Citi Grandmaster Index/CGM1400$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/14/2027	2	3,413,567	318.47	81,854			32,182		174,339			(30,635)		15,135		0001
Purchased Call/Citi Grandmaster Index/CGM1401$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2025	08/27/2027	2	6,259,995	320.67	151,856			69,229		286,563			(56,878)		29,807		0001
Purchased Call/Citi Grandmaster Index/CGM1401$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/02/2025	08/27/2027	2	2,481,979	319.95	60,075			27,424		118,329			(22,540)		11,818		0001
Purchased Call/Citi Grandmaster Index/CGM1401$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2025	09/01/2027	1	2,378,753	319.95	58,042			26,709		113,663			(21,617)		11,411		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1400SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2025	07/22/2027	3	2,523,041	319.62	62,069			25,107		121,054			(23,243)		11,341		0001
Purchased Call/Citi Grandmaster Index/CGM1401SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/03/2027	2	5,068,685	320.41	124,049			57,745		236,260			(46,529)		24,388		0001
Purchased Call/Citi Grandmaster Index/CGM1401S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2025	08/17/2027	1	2,150,374	319.88	52,469			23,063		102,248			(19,568)		10,083		0001
Purchased Call/Citi Grandmaster Index/CGM1402S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2025	09/27/2027	2	4,407,328	326.12	107,589			53,425		148,034			(40,182)		21,946		0001
Purchased Call/Citi Grandmaster Index/CGM1401SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2025	09/16/2027	3	1,185,650	324.68	27,924			13,447		43,148			(10,456)		5,813		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/07/2025	07/02/2027	2	4,272,628	318.8	103,720			39,256		213,933			(38,853)		18,543		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2025	07/01/2027	2	1,026,753	318.5	25,296			9,533		52,111			(9,471)		4,448		0001
Purchased Call/Citi Grandmaster Index/CGM1400SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/11/2025	08/11/2027	2	2,716,290	319.04	66,885			28,865		135,629			(25,027)		12,617		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2025	07/08/2027	2	588,726	318.64	14,395			5,540		29,761			(5,387)		2,583		0001
Purchased Call/Citi Grandmaster Index/CGM1401SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2025	09/03/2027	2	505,444	319.48	12,461			5,774		24,802			(4,662)		2,432		0001
Purchased Call/Citi Grandmaster Index/CGM1400S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/09/2027	2	2,891,009	318.6	69,901			27,146		146,322			(26,258)		12,706		0001
Purchased Call/Citi Grandmaster Index/CGM1402S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/25/2025	09/24/2027	3	5,227,776	324.74	130,409			64,429		191,680			(48,868)		25,923		0001
Purchased Call/Citi Grandmaster Index/CGM1400S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2025	07/09/2027	3	5,129,470	318.86	123,770			47,999		255,825			(46,385)		22,543		0001
Purchased Call/Citi Grandmaster Index/CGM1400SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/07/2025	08/06/2027	2	1,211,379	318.87	29,669			12,632		60,943			(11,107)		5,582		0001
Purchased Call/Citi Grandmaster Index/CGM1401S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/20/2025	08/20/2027	2	1,260,186	319.51	30,194			13,419		61,623			(11,298)		5,937		0001
Purchased Call/Citi Grandmaster Index/CGM1401S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2025	08/18/2027	3	4,435,829	319.69	107,422			47,418		214,222			(40,217)		20,832		0001
Purchased Call/Citi Grandmaster Index/CGM1400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/30/2025	07/29/2027	2	1,638,700	319.76	38,814			16,075		78,144			(14,537)		7,453		0001
Purchased Call/Citi Grandmaster Index/CGM1402S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2025	09/22/2027	3	3,576,289	324.14	87,636			42,863		135,437			(32,780)		17,684		0001
Purchased Call/Citi Grandmaster Index/CGM1401SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2025	09/09/2027	3	1,123,894	321.46	27,887			13,150		49,414			(10,435)		5,455		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1401$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/10/2025	09/10/2027	1	1,683,595	322.03	41,248			19,491		71,831			(15,426)		8,184		0001
Purchased Call/Citi Grandmaster Index/CGM1401$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/24/2027	1	1,438,814	320.53	35,107			15,769		66,147			(13,093)		6,820		0001
Purchased Call/Citi Grandmaster Index/CGM1402$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/29/2025	09/24/2027	2	3,526,245	326.12	86,708			42,887		118,524			(32,543)		17,486		0001
Purchased Call/Citi Grandmaster Index/CGM1402$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2025	09/23/2027	2	3,116,367	324.85	76,634			37,606		112,912			(28,679)		15,432		0001
Purchased Call/Citi Grandmaster Index/CGM1400$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2025	07/16/2027	2	1,428,222	319.01	35,293			14,051		70,734			(13,267)		6,354		0001
Purchased Call/Citi Grandmaster Index/CGM1400$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/09/2025	07/09/2027	2	502,698	318.87	12,204			4,727		25,057			(4,569)		2,209		0001
Purchased Call/Citi Grandmaster Index/CGM1400$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2025	07/16/2027	2	5,814,348	318.96	141,330			56,161		288,830			(52,944)		25,869		0001
Purchased Call/Citi Grandmaster Index/CGM1400$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2025	08/05/2027	2	227,574	318.73	5,561			2,354		11,543			(2,081)		1,047		0001
Purchased Call/Citi Grandmaster Index/CGM1401$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2025	08/31/2027	2	2,336,421	319.95	56,610			26,025		111,638			(21,147)		11,192		0001
Purchased Call/Citi Grandmaster Index/CGM1400$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	08/02/2027	1	2,798,840	317.58	68,292			28,651		150,645			(25,504)		12,813		0001
Purchased Call/Citi Grandmaster Index/CGM1400$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2025	07/30/2027	3	4,328,666	317.58	110,135			46,001		233,425			(41,433)		19,720		0001
Purchased Call/Citi Grandmaster Index/CGM1400$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/11/2025	08/06/2027	4	1,676,992	319.44	40,768			17,422		81,754			(15,331)		7,727		0001
Purchased Call/Citi Grandmaster Index/CGM1400$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	08/09/2027	1	3,548,301	319.44	86,579			37,156		172,933			(32,334)		16,429		0001
Purchased Call/Citi Grandmaster Index/CGM1402$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/19/2025	09/20/2027	1	1,839,369	323.62	44,881			21,854		71,691			(16,761)		9,070		0001
Purchased Call/Citi Grandmaster Index/CGM1402$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2025	09/29/2027	3	5,779,420	326.84	141,467			70,635		185,260			(52,976)		28,857		0001
Purchased Call/Citi Grandmaster Index/CGM1400$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	08/03/2027	1	1,736,842	317.58	42,379			17,813		93,339			(15,805)		7,964		0001
Purchased Call/Citi Grandmaster Index/CGM1401$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/17/2025	09/13/2027	2	4,420,427	322.87	109,122			52,117		179,211			(40,796)		21,581		0001
Purchased Call/Citi Grandmaster Index/CGM1400$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2025	07/27/2027	1	1,805,754	319.45	43,880			18,022		87,623			(16,365)		8,185		0001
Purchased Call/Citi Grandmaster Index/CGM1401$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/27/2025	08/27/2027	2	1,022,252	320.21	25,575			11,654		48,038			(9,577)		4,867		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1401$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	09/15/2027	3	4,621,313	324.6	113,053			54,210		169,111			(42,289)		22,627		0001
Purchased Call/Citi Grandmaster Index/CGM1401$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2025	08/30/2027	1	1,616,057	319.95	39,432			18,086		77,330			(14,726)		7,730		0001
Purchased Call/Citi Grandmaster Index/CGM1401$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/19/2025	09/21/2027	1	1,760,667	323.62	43,136			21,035		68,754			(16,088)		8,694		0001
Purchased Call/Citi Grandmaster Index/CGM1400$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	08/10/2027	1	1,679,598	319.44	40,982			17,620		81,442			(15,284)		7,789		0001
Purchased Call/Citi Grandmaster Index/CGM1401$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2025	08/16/2027	1	3,728,946	319.88	90,986			39,924		177,987			(33,980)		17,458		0001
Purchased Call/Citi Grandmaster Index/CGM1401$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2025	09/14/2027	1	2,367,550	322.87	58,005			27,728		95,935			(21,633)		11,575		0001
Purchased Call/Citi Grandmaster Index/CGM1402$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/01/2025	09/30/2027	3	1,530,169	326.82	39,069			19,556		49,183			(14,625)		7,651		0001
Purchased Call/Citi Grandmaster Index/CGM1404$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2025	12/03/2027	2	2,748,300	331.49	66,682			39,428		68,888			(25,016)		14,898		0001
Purchased Call/Citi Grandmaster Index/CGM1404$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/15/2025	12/10/2027	3	4,014,957	329.87	94,744			57,032		113,514			(35,667)		21,941		0001
Purchased Call/Citi Grandmaster Index/CGM1402$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/23/2025	10/22/2027	2	1,707,014	330.65	42,796			22,743		43,343			(16,016)		8,789		0001
Purchased Call/Citi Grandmaster Index/CGM1403$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2025	10/29/2027	3	4,630,469	331.7	113,110			61,322		110,258			(42,365)		24,055		0001
Purchased Call/Citi Grandmaster Index/CGM1402$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/23/2025	10/21/2027	3	1,910,155	330.99	46,723			24,719		47,641			(17,478)		9,822		0001
Purchased Call/Citi Grandmaster Index/CGM1402$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/05/2025	10/20/2027	6	3,911,796	331.43	95,029			50,283		93,596			(35,636)		20,088		0001
Purchased Call/Citi Grandmaster Index/CGM1404$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/26/2025	12/23/2027	2	3,694,113	333.93	89,332			55,360		80,295			(33,557)		20,486		0001
Purchased Call/Citi Grandmaster Index/CGM1403$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2025	10/29/2027	2	3,850,299	331.92	94,202			51,150		90,255			(35,358)		20,002		0001
Purchased Call/Citi Grandmaster Index/CGM1403$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2025	11/03/2027	2	6,382,029	332.19	153,549			83,969		146,621			(57,439)		33,363		0001
Purchased Call/Citi Grandmaster Index/CGM1403$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2025	11/11/2027	4	1,409,253	331.33	34,089			19,052		34,995			(12,768)		7,441		0001
Purchased Call/Citi Grandmaster Index/CGM1404$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2025	12/10/2027	3	3,478,635	331.48	79,359	4,361		50,341		88,585			(31,381)		19,010		0001
Purchased Call/Citi Grandmaster Index/CGM1403$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2025	11/12/2027	3	1,569,114	330.53	37,718			21,218		41,146			(14,166)		8,295		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1403SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/23/2027	1	1,624,268	328.96	39,795			22,849		47,692			(14,841)		8,701		0001
Purchased Call/Citi Grandmaster Index/CGM1404SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/03/2025	12/02/2027	3	4,800,665	330.78	117,745			69,072		126,449			(44,038)		25,992		0001
Purchased Call/Citi Grandmaster Index/CGM1404SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2025	12/22/2027	2	3,771,597	330.95	92,493			56,813		99,948			(34,595)		20,892		0001
Purchased Call/Citi Grandmaster Index/CGM1404SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2025	12/13/2027	1	5,480,697	329.87	133,729			80,569		154,431			(49,943)		30,053		0001
Purchased Call/Citi Grandmaster Index/CGM1404SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/16/2027	2	1,411,625	328.99	34,620			20,982		42,310			(12,951)		7,767		0001
Purchased Call/Citi Grandmaster Index/CGM1404SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/26/2025	12/27/2027	1	4,540,322	333.93	111,238			69,160		99,416			(41,543)		25,291		0001
Purchased Call/Citi Grandmaster Index/CGM1402SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/13/2025	10/08/2027	3	5,269,011	329.92	127,689			65,613		138,104			(47,824)		26,632		0001
Purchased Call/Citi Grandmaster Index/CGM1402SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2025	10/01/2027	3	2,856,479	328.07	69,839			35,124		84,752			(26,146)		14,302		0001
Purchased Call/Citi Grandmaster Index/CGM1402SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2025	10/07/2027	3	1,923,569	329.81	48,307			24,650		50,760			(18,085)		9,710		0001
Purchased Call/Citi Grandmaster Index/CGM1402SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2025	10/01/2027	2	4,157,115	328.78	101,517			51,180		117,568			(38,071)		20,814		0001
Purchased Call/Citi Grandmaster Index/CGM1402SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2025	10/06/2027	4	3,601,506	329.7	87,945			44,763		96,395			(32,934)		18,155		0001
Purchased Call/Citi Grandmaster Index/CGM1404SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/17/2027	2	3,699,698	330.34	90,321			55,142		101,561			(33,873)		20,379		0001
Purchased Call/Citi Grandmaster Index/CGM1402SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2025	10/08/2027	1	2,101,246	327.33	51,270			26,380		65,639			(19,226)		10,621		0001
Purchased Call/Citi Grandmaster Index/CGM1403S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/27/2027	3	7,359,358	332.6	180,114			96,755		164,032			(67,370)		38,133		0001
Purchased Call/Citi Grandmaster Index/CGM1402SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2025	10/22/2027	2	5,460,797	331.44	134,007			71,358		131,136			(50,191)		28,115		0001
Purchased Call/Citi Grandmaster Index/CGM1402SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2025	10/04/2027	2	4,419,882	328.78	108,121			54,737		125,454			(40,389)		22,220		0001
Purchased Call/Citi Grandmaster Index/CGM1402SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2025	10/18/2027	2	4,703,843	329.74	115,827			60,874		126,732			(43,275)		24,092		0001
Purchased Call/Citi Grandmaster Index/CGM1404SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/29/2025	12/29/2027	1	4,720,302	332.14	115,175			71,826		116,973			(43,072)		26,351		0001
Purchased Call/Citi Grandmaster Index/CGM1403SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/12/2025	11/12/2027	3	4,091,285	331.58	98,765			55,282		99,799			(36,954)		21,628		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1404$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2025	12/07/2027	1	2,948,265	331.49	72,232			42,863		74,541			(26,939)		16,056		0001
Purchased Call/Citi Grandmaster Index/CGM1403$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2025	10/28/2027	3	1,533,808	332.46	37,314			20,113		34,526			(13,963)		7,958		0001
Purchased Call/Citi Grandmaster Index/CGM1402$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2025	10/01/2027	3	5,339,607	328.02	132,747			66,872		158,909			(49,754)		26,735		0001
Purchased Call/Citi Grandmaster Index/CGM1403$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/19/2027	2	3,828,936	328.96	94,101			53,830		111,948			(35,328)		20,414		0001
Purchased Call/Citi Grandmaster Index/CGM1403$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/16/2027	1	2,175,491	330.53	53,082			29,968		57,310			(19,797)		11,557		0001
Purchased Call/Citi Grandmaster Index/CGM1402$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2025	10/08/2027	2	1,732,377	330.62	42,109			21,529		43,242			(15,750)		8,756		0001
Purchased Call/Citi Grandmaster Index/CGM1402$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/15/2027	3	1,213,489	330.01	29,635			15,470		31,938			(11,096)		6,191		0001
Purchased Call/Citi Grandmaster Index/CGM1403$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	10/29/2027	4	1,668,358	332.58	40,624			21,947		37,284			(15,199)		8,667		0001
Purchased Call/Citi Grandmaster Index/CGM1402$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/15/2025	10/13/2027	4	2,530,153	329.17	61,986			32,141		70,687			(23,206)		12,874		0001
Purchased Call/Citi Grandmaster Index/CGM1403$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/28/2025	11/24/2027	2	515,915	329.71	13,198			7,652		14,466			(4,954)		2,767		0001
Purchased Call/Citi Grandmaster Index/CGM1403$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/05/2025	11/05/2027	1	1,049,940	330.83	25,619			14,076		26,723			(9,581)		5,503		0001
Purchased Call/Citi Grandmaster Index/CGM1403$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/10/2025	11/10/2027	2	5,373,805	330.91	131,237			73,110		137,272			(49,082)		28,338		0001
Purchased Call/Citi Grandmaster Index/CGM1402$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2025	10/26/2027	1	2,803,674	331.76	68,690			36,798		65,974			(25,618)		14,509		0001
Purchased Call/Citi Grandmaster Index/CGM1403$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/05/2027	2	4,093,158	329.86	100,084			55,375		111,261			(37,538)		21,451		0001
Purchased Call/Citi Grandmaster Index/CGM1404$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/30/2025	12/30/2027	1	848,395	333.91	20,701			12,956		18,713			(7,742)		4,741		0001
Purchased Call/Citi Grandmaster Index/CGM1403$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/22/2027	1	4,698,232	328.96	115,107			66,024		138,179			(42,988)		25,139		0001
Purchased Call/Citi Grandmaster Index/CGM1403$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/20/2025	11/19/2027	3	3,543,253	329.01	86,755			49,572		103,319			(32,514)		18,891		0001
Purchased Call/Citi Grandmaster Index/CGM1404$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2025	12/17/2027	1	2,851,536	329.6	70,077			42,723		82,071			(26,243)		15,707		0001
Purchased Call/Citi Grandmaster Index/CGM1404$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2027	3	1,397,655	330.25	34,096			20,338		38,382			(12,756)		7,629		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1403SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/01/2025	12/01/2027	2	7,868,585	330.94	191,825			112,269		211,680			(71,750)		42,553		0001
Purchased Call/Citi Grandmaster Index/CGM1404SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/15/2025	12/15/2027	2	3,670,090	329.87	89,352			54,007		103,720			(33,417)		20,171		0001
Purchased Call/Citi Grandmaster Index/CGM1403SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/28/2025	11/26/2027	1	2,835,644	330.91	69,190			40,233		73,573			(25,946)		15,245		0001
Purchased Call/Citi Grandmaster Index/CGM1403SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/28/2025	11/26/2027	3	6,731,810	330.35	165,226			95,968		181,333			(61,819)		36,192		0001
Purchased Call/Citi Grandmaster Index/CGM1404SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2025	12/23/2027	1	1,520,034	332.58	37,089			22,855		36,231			(13,870)		8,429		0001
Purchased Call/Citi Grandmaster Index/CGM1404SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2025	12/14/2027	1	5,906,940	329.87	144,129			86,913		166,279			(53,753)		32,427		0001
Purchased Call/Citi Grandmaster Index/CGM1403SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/10/2025	11/05/2027	4	7,026,041	330.15	171,087			94,462		187,228			(64,107)		36,822		0001
Purchased Call/Citi Grandmaster Index/CGM1402SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2025	10/15/2027	4	6,956,807	330.16	170,271			89,041		181,171			(63,794)		35,492		0001
Purchased Call/Citi Grandmaster Index/CGM1402SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2025	10/12/2027	1	4,133,548	327.33	101,272			52,377		130,345			(37,769)		21,005		0001
Purchased Call/Citi Grandmaster Index/CGM1404S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/04/2025	12/03/2027	2	4,218,766	331.24	103,007			60,813		107,585			(38,577)		22,868		0001
Purchased Call/Citi Grandmaster Index/CGM1403SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2025	11/17/2027	3	6,012,413	329.86	146,762			83,138		165,195			(54,930)		31,978		0001
Purchased Call/Citi Grandmaster Index/CGM1403S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	11/01/2027	1	6,259,168	331.92	152,724			83,189		146,980			(57,036)		32,639		0001
Purchased Call/Citi Grandmaster Index/CGM1404SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/29/2025	12/28/2027	2	8,237,293	333.93	201,658			125,483		180,631			(75,210)		45,934		0001
Purchased Call/Citi Grandmaster Index/CGM1403SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/19/2027	2	608,555	329.45	14,783			8,415		17,247			(5,531)		3,244		0001
Purchased Call/Citi Grandmaster Index/CGM1403S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	11/02/2027	1	2,306,629	331.92	56,282			30,692		54,280			(20,990)		12,043		0001
Purchased Call/Citi Grandmaster Index/CGM1403SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/28/2025	11/30/2027	1	4,750,294	330.91	116,382			67,943		124,341			(43,405)		25,660		0001
Purchased Call/Citi Grandmaster Index/CGM1403SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/08/2027	1	4,612,966	329.86	112,556			62,480		125,497			(42,035)		24,266		0001
Purchased Call/Citi Grandmaster Index/CGM1403ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/25/2025	11/24/2027	3	2,182,535	329.46	53,985			31,174		62,194			(20,237)		11,706		0001
Purchased Call/Citi Grandmaster Index/CGM1404S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2025	12/10/2027	3	2,464,096	330.51	60,344			36,077		66,870			(22,572)		13,466		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1403$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/15/2027	1	6,501,839	330.53	158,645			89,470		170,885			(59,248)		34,497		0001
Purchased Call/Citi Grandmaster Index/CGM1404$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/20/2027	1	2,488,649	330.34	60,972			37,321		68,821			(22,771)		13,755		0001
Purchased Call/Citi Grandmaster Index/CGM1404$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/03/2025	12/03/2027	2	2,372,419	331.07	58,152			34,199		61,167			(21,750)		12,860		0001
Purchased Call/Citi Grandmaster Index/CGM1403$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2025	11/18/2027	2	1,701,773	329.21	41,666			23,645		48,937			(15,587)		9,062		0001
Purchased Call/Citi Grandmaster Index/CGM1402$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/27/2025	10/22/2027	2	4,585,652	331.76	112,892			60,198		107,668			(42,355)		23,609		0001
Purchased Call/Citi Grandmaster Index/CGM1402$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/03/2025	10/05/2027	1	4,412,692	328.78	108,111			54,798		125,240			(40,320)		22,214		0001
Purchased Call/Citi Grandmaster Index/CGM1403$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/09/2027	1	4,241,918	329.86	103,927			57,753		115,921			(38,760)		22,342		0001
Purchased Call/Citi Grandmaster Index/CGM1402$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2025	10/11/2027	1	1,687,009	327.33	41,163			21,262		53,117			(15,373)		8,561		0001
Purchased Call/Citi Grandmaster Index/CGM1402$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/14/2025	10/14/2027	1	683,147	328.96	16,737			8,690		19,297			(6,259)		3,481		0001
Purchased Call/Citi Grandmaster Index/CGM1403$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2025	11/12/2027	3	3,782,400	331.01	91,544			51,504		95,998			(34,362)		19,995		0001
Purchased Call/Citi Grandmaster Index/CGM1403$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2025	10/25/2027	1	4,259,509	331.76	104,358			55,839		100,781			(38,974)		22,015		0001
Purchased Call/Citi Grandmaster Index/CGM1404$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/21/2027	1	3,789,250	330.34	92,837			56,875		104,839			(34,623)		20,967		0001
Purchased Call/Citi Grandmaster Index/CGM1403$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/28/2025	11/29/2027	1	10,261,024	330.91	251,395			146,618		267,319			(93,886)		55,362		0001
Purchased Call/Citi Grandmaster Index/CGM1404$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/17/2027	3	2,091,916	329.7	49,177	2,588		31,598		59,836			(19,390)		11,523		0001
Purchased Call/Citi Grandmaster Index/CGM1404$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2025	12/08/2027	2	4,839,700	330.91	117,730			70,031		126,668			(44,033)		26,387		0001
Purchased Call/Citi Grandmaster Index/CGM1402$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/19/2027	1	2,217,982	329.74	54,341			28,589		59,729			(20,266)		11,375		0001
Purchased Call/Citi Grandmaster Index/CGM1402$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/20/2025	10/15/2027	3	1,538,398	329.74	38,696			20,276		41,258			(14,540)		7,848		0001
Purchased Call/Citi Grandmaster Index/CGM1403$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2025	11/04/2027	2	1,517,247	332.19	36,969			20,267		38,333			(13,829)		7,942		0001
Purchased Call/Citi Grandmaster Index/CGM1404$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2025	12/06/2027	1	2,903,416	331.49	70,843			41,999		73,252			(26,457)		15,793		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1405$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/09/2026	01/07/2028	1	3,139,386	335.19		76,601		48,987		63,525			(27,778)		17,698		0001
Purchased Call/Citi Grandmaster Index/CGM1404$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2026	01/05/2028	2	2,496,966	333.99		61,555		38,987		54,861			(22,591)		14,046		0001
Purchased Call/Citi Grandmaster Index/CGM1405$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2026	02/10/2028	1	1,210,773	335.18		29,664		20,251		25,727			(9,427)		7,071		0001
Purchased Call/Citi Grandmaster Index/CGM1406$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/19/2026	02/18/2028	1	4,127,582	334.86		100,713		70,152		90,540			(30,808)		24,299		0001
Purchased Call/Citi Grandmaster Index/CGM1404$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2026	12/31/2027	2	1,374,710	331.73		37,141		23,422		35,098			(13,739)		7,691		0001
Purchased Call/Citi Grandmaster Index/CGM1405$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/28/2026	01/25/2028	2	2,015,088	334.68		49,256		32,550		43,457			(16,814)		11,578		0001
Purchased Call/Citi Grandmaster Index/CGM1405$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/26/2026	01/26/2028	1	4,080,253	335.25		99,558		65,916		84,950			(33,686)		23,468		0001
Purchased Call/Citi Grandmaster Index/CGM1406$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2026	02/23/2028	1	1,206,270	335.29		29,554		20,704		25,672			(8,866)		7,136		0001
Purchased Call/Citi Grandmaster Index/CGM1405$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2026	01/21/2028	1	1,362,043	334.68		33,234		21,896		29,372			(11,413)		7,793		0001
Purchased Call/Citi Grandmaster Index/CGM1406$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2026	03/17/2028	1	682,286	335.91		16,648		12,172		14,426			(4,486)		4,126		0001
Purchased Call/Citi Grandmaster Index/CGM1406$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2026	03/10/2028	1	979,598	335.91		23,902		17,246		20,533			(6,670)		5,885		0001
Purchased Call/Citi Grandmaster Index/CGM1406$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2026	03/22/2028	1	4,566,829	334.43		110,974		81,898		106,838			(29,371)		27,748		0001
Purchased Call/Citi Grandmaster Index/CGM1406$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/02/2026	03/02/2028	1	2,007,628	335.92		49,187		34,950		41,601			(14,265)		11,970		0001
Purchased Call/Citi Grandmaster Index/CGM1406$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2026	03/03/2028	1	6,319,139	335.46		154,187		109,922		135,502			(44,355)		37,712		0001
Purchased Call/Citi Grandmaster Index/CGM1404$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2026	01/07/2028	2	3,236,353	333.78		79,740		50,933		72,182			(28,977)		18,245		0001
Purchased Call/Citi Grandmaster Index/CGM1405$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2026	01/10/2028	2	9,301,595	335.19		227,036		145,531		190,645			(81,985)		52,606		0001
Purchased Call/Citi Grandmaster Index/CGM1405$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2026	01/18/2028	2	5,604,935	335.37		136,614		89,294		114,246			(47,712)		31,970		0001
Purchased Call/Citi Grandmaster Index/CGM1405$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2026	02/09/2028	3	5,506,224	335.32		133,051		90,836		115,394			(42,357)		32,126		0001
Purchased Call/Citi Grandmaster Index/CGM1404$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/09/2026	01/11/2028	1	1,474,893	335.19		35,987		23,085		30,125			(12,979)		8,350		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1405S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2026	01/12/2028	2	2,531,338	335.66		61,786		39,721		49,973			(22,089)		14,347		0001
Purchased Call/Citi Grandmaster Index/CGM1405SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2026	02/15/2028	1	1,816,443	334.5		44,503		30,730		40,601			(13,922)		10,662		0001
Purchased Call/Citi Grandmaster Index/CGM1406SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/27/2026	03/01/2028	1	5,679,282	335.92		139,142		98,678		117,763			(40,813)		33,828		0001
Purchased Call/Citi Grandmaster Index/CGM1405S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2026	01/14/2028	1	12,403,493	335.37		302,645		196,740		251,656			(106,840)		70,449		0001
Purchased Call/Citi Grandmaster Index/CGM1405SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/11/2026	02/11/2028	1	1,003,407	335.43		24,483		16,748		20,959			(7,747)		5,866		0001
Purchased Call/Citi Grandmaster Index/CGM1406SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/07/2028	1	5,185,753	335.82		126,532		90,902		108,889			(35,955)		31,067		0001
Purchased Call/Citi Grandmaster Index/CGM1406SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/11/2026	03/10/2028	1	5,625,684	336.01		137,267		99,179		117,097			(38,171)		33,799		0001
Purchased Call/Citi Grandmaster Index/CGM1406SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2026	03/14/2028	1	4,110,580	335.75		100,298		73,019		87,196			(27,541)		24,790		0001
Purchased Call/Citi Grandmaster Index/CGM1406SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2026	03/13/2028	1	4,444,241	335.75		107,995		78,582		94,365			(29,695)		26,777		0001
Purchased Call/Citi Grandmaster Index/CGM1406S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/17/2026	02/17/2028	1	1,306,329	334.09		32,005		22,157		29,997			(9,865)		7,683		0001
Purchased Call/Citi Grandmaster Index/CGM1406S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/22/2028	1	3,393,253	335.39		83,135		58,126		72,046			(25,213)		20,055		0001
Purchased Call/Citi Grandmaster Index/CGM1406SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/08/2028	1	2,760,158	335.82		67,624		48,608		57,995			(19,189)		16,551		0001
Purchased Call/Citi Grandmaster Index/CGM1406SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/06/2028	1	1,445,928	335.82		35,281		25,332		30,226			(10,039)		8,654		0001
Purchased Call/Citi Grandmaster Index/CGM1406SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2026	03/17/2028	1	3,824,059	335.61		92,925		68,034		82,425			(24,950)		23,127		0001
Purchased Call/Citi Grandmaster Index/CGM1405SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/04/2028	3	2,886,350	334.71		70,264		47,723		63,071			(22,714)		16,755		0001
Purchased Call/Citi Grandmaster Index/CGM1406S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/18/2028	1	7,915,183	335.39		193,130		134,711		167,699			(58,894)		46,597		0001
Purchased Call/Citi Grandmaster Index/CGM1406SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/09/2026	03/09/2028	1	1,070,422	335.98		26,118		18,809		22,312			(7,325)		6,425		0001
Purchased Call/Citi Grandmaster Index/CGM1406S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2026	02/11/2028	1	3,925,282	334.5		95,777		65,971		87,202			(30,128)		22,948		0001
Purchased Call/Citi Grandmaster Index/CGM1406SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/27/2026	02/25/2028	1	2,557,849	335.92		62,667		44,317		52,574			(18,508)		15,162		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1406S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2026	03/10/2028	1	1,765,989	336.14		42,914		31,135		36,456			(11,891)		10,610		0001
Purchased Call/Citi Grandmaster Index/CGM1407S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2026	03/29/2028	1	2,391,443	334.01		58,112		43,445		57,736			(14,825)		14,624		0001
Purchased Call/Citi Grandmaster Index/CGM1407S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2026	03/27/2028	1	2,812,107	334.01		68,053		50,829		67,419			(17,409)		17,165		0001
Purchased Call/Citi Grandmaster Index/CGM1405S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/08/2028	1	3,351,719	334.71		82,117		55,835		73,038			(26,475)		19,536		0001
Purchased Call/Citi Grandmaster Index/CGM1405SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2026	02/03/2028	1	1,476,721	334.67		36,032		24,252		32,106			(11,797)		8,564		0001
Purchased Call/Citi Grandmaster Index/CGM1405SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2026	01/28/2028	2	4,657,103	335.38		113,592		75,834		95,897			(38,018)		26,842		0001
Purchased Call/Citi Grandmaster Index/CGM1405SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/07/2028	1	3,944,674	334.71		96,250		65,402		86,236			(31,074)		22,969		0001
Purchased Call/Citi Grandmaster Index/CGM1405SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/28/2026	01/28/2028	1	3,715,794	335.62		90,665		60,278		75,301			(30,429)		21,416		0001
Purchased Call/Citi Grandmaster Index/CGM1405SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2026	01/24/2028	1	5,984,358	334.68		146,018		96,408		129,020			(49,938)		34,349		0001
Purchased Call/Citi Grandmaster Index/CGM1404SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2026	12/31/2027	1	2,294,094	331.73		55,976		35,256		59,845			(20,837)		12,835		0001
Purchased Call/Citi Grandmaster Index/CGM1405SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2026	01/21/2028	2	3,702,468	334.74		90,328		59,431		79,477			(31,099)		21,185		0001
Purchased Call/Citi Grandmaster Index/CGM1406S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/24/2026	02/24/2028	1	1,155,234	335.48		28,303		19,867		24,413			(8,452)		6,841		0001
Purchased Call/Citi Grandmaster Index/CGM1405SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2026	02/14/2028	2	4,982,073	334.5		121,927		84,144		110,911			(38,176)		29,214		0001
Purchased Call/Citi Grandmaster Index/CGM1406S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2026	02/25/2028	1	1,983,334	336.06		48,393		34,035		40,376			(14,385)		11,757		0001
Purchased Call/Citi Grandmaster Index/CGM1406SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/27/2026	02/28/2028	1	1,652,459	335.92		40,485		28,679		33,969			(11,907)		9,824		0001
Purchased Call/Citi Grandmaster Index/CGM1407S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2026	03/24/2028	1	1,149,495	333.98		27,933		20,691		27,606			(7,260)		6,997		0001
Purchased Call/Citi Grandmaster Index/CGM1406SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/16/2026	03/16/2028	1	1,770,418	335.64		43,198		31,525		38,033			(11,701)		10,697		0001
Purchased Call/Citi Grandmaster Index/CGM1407S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2026	03/24/2028	1	1,350,661	333.88		32,686		24,345		32,650			(8,429)		8,222		0001
Purchased Call/Citi Grandmaster Index/CGM1407S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2026	03/28/2028	3	4,820,767	334.01		121,464		91,652		116,232			(30,099)		29,454		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1404$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2026	01/06/2028	1	1,658,759	335.38		40,474		25,685		33,214			(14,803)		9,341		0001
Purchased Call/Citi Grandmaster Index/CGM1405$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2026	01/14/2028	1	263,074	335.91		6,419		4,144		5,139			(2,277)		1,494		0001
Purchased Call/Citi Grandmaster Index/CGM1404$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2026	01/07/2028	1	1,305,555	334.37		31,856		20,260		27,964			(11,608)		7,360		0001
Purchased Call/Citi Grandmaster Index/CGM1405$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/13/2026	01/13/2028	1	1,784,856	335.93		43,550		28,057		34,718			(15,511)		10,127		0001
Purchased Call/Citi Grandmaster Index/CGM1405$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2026	01/19/2028	1	1,879,208	335.37		45,853		29,918		38,234			(16,077)		10,730		0001
Purchased Call/Citi Grandmaster Index/CGM1405$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2026	01/20/2028	1	994,582	332.88		24,268		15,867		23,961			(8,411)		5,685		0001
Purchased Call/Citi Grandmaster Index/CGM1405$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2026	02/04/2028	1	275,751	334.52		6,728		4,538		6,103			(2,194)		1,601		0001
Purchased Call/Citi Grandmaster Index/CGM1404$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2026	01/03/2028	1	5,626,259	331.73		137,843		87,029		146,972			(51,102)		31,581		0001
Purchased Call/Citi Grandmaster Index/CGM1405$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/21/2026	01/21/2028	1	945,651	333.79		23,074		15,118		21,644			(7,965)		5,411		0001
Purchased Call/Citi Grandmaster Index/CGM1405$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2026	01/14/2028	2	231,849	336.11		5,554		3,608		4,466			(1,963)		1,317		0001
Purchased Call/Citi Grandmaster Index/CGM1405$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2026	01/28/2028	1	2,102,884	334.93		51,310		34,301		44,673			(17,127)		12,120		0001
Purchased Call/Citi Grandmaster Index/CGM1405$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/05/2026	02/04/2028	1	4,288,453	333.89		104,638		70,865		98,935			(34,018)		24,895		0001
Purchased Call/Citi Grandmaster Index/CGM1405$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2026	02/01/2028	1	2,117,368	334.93		51,664		34,632		45,270			(17,151)		12,254		0001
Purchased Call/Citi Grandmaster Index/CGM1406$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/18/2026	02/18/2028	1	1,820,880	334.94		44,612		30,946		39,727			(13,689)		10,720		0001
Purchased Call/Citi Grandmaster Index/CGM1405$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2026	02/02/2028	1	4,204,845	334.89		102,598		68,916		90,095			(33,731)		24,360		0001
Purchased Call/Citi Grandmaster Index/CGM1406$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2026	02/25/2028	1	4,489,701	335.76		109,549		77,364		93,278			(32,459)		26,613		0001
Purchased Call/Citi Grandmaster Index/CGM1406$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2026	03/03/2028	1	2,125,756	335.36		51,868		37,131		45,869			(14,870)		12,686		0001
Purchased Call/Citi Grandmaster Index/CGM1406$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/27/2026	02/29/2028	1	1,689,679	335.92		41,397		29,342		34,917			(12,159)		10,055		0001
Purchased Call/Citi Grandmaster Index/CGM1406$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/03/2026	03/03/2028	1	924,312	335.18		22,553		16,056		20,178			(6,510)		5,516		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1406$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2026	03/21/2028	1	4,051,084	334.43		98,441		72,614		94,695			(26,090)		24,592		0001
Purchased Call/Citi Grandmaster Index/CGM1407$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/30/2026	03/30/2028	1	1,507,114	334.31		36,623		27,429		35,474			(9,218)		9,225		0001
Purchased Call/Citi Grandmaster Index/CGM1406$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/23/2026	03/23/2028	1	475,374	333.66		11,552		8,541		11,672			(3,018)		2,891		0001
Purchased Call/Citi Grandmaster Index/CGM1404$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2026	01/04/2028	1	3,915,867	331.73		95,939		60,621		102,628			(35,518)		22,004		0001
Purchased Call/Citi Grandmaster Index/CGM1405$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2026	01/27/2028	1	2,563,657	335.61		62,553		41,502		52,153			(21,080)		14,761		0001
Purchased Call/Citi Grandmaster Index/CGM1405$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2026	01/31/2028	2	7,668,336	334.93		185,906		125,114		163,060			(61,264)		44,334		0001
Purchased Call/Citi Grandmaster Index/CGM1405$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2026	02/16/2028	1	3,209,402	334.5		78,630		54,328		72,031			(24,565)		18,857		0001
Purchased Call/Citi Grandmaster Index/CGM1406$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2026	03/17/2028	1	599,439	334.82		14,566		10,709		13,593			(3,896)		3,625		0001
Purchased Call/Citi Grandmaster Index/CGM1407$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2026	03/31/2028	1	1,120,825	334.83		27,236		20,436		25,688			(6,818)		6,867		0001
Purchased Call/Citi Grandmaster Index/CGM1407$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2026	03/24/2028	1	3,855,884	334.28		93,698		69,501		90,898			(24,259)		23,472		0001
Purchased Call/Citi Grandmaster Index/CGM1405$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2026	02/11/2028	1	5,276,053	334.43		128,736		88,550		117,774			(40,616)		30,845		0001
Purchased Call/Citi Grandmaster Index/CGM1406$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2026	03/15/2028	1	2,904,452	335.75		70,869		51,620		61,666			(19,433)		17,532		0001
Purchased Call/Citi Grandmaster Index/CGM1406$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2026	03/20/2028	1	1,561,528	334.43		37,945		27,976		36,562			(10,070)		9,470		0001
Purchased Call/Citi Grandmaster Index/CGM1409$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/29/2026	06/29/2028	1	2,674,909	333.7		64,465		56,330		62,323			(8,201)		17,682		0001
Purchased Call/Citi Grandmaster Index/CGM1409$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/23/2026	06/23/2028	1	1,389,845	334.15		33,495		28,992		35,948			(4,536)		9,144		0001
Purchased Call/Citi Grandmaster Index/CGM1408$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2026	05/19/2028	1	2,538,319	336.39		61,174		50,358		55,487			(11,077)		16,231		0001
Purchased Call/Citi Grandmaster Index/CGM1409$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2026	06/16/2028	1	2,389,337	335.8		57,583		49,630		55,839			(8,215)		15,633		0001
Purchased Call/Citi Grandmaster Index/CGM1408$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2026	05/15/2028	1	1,637,378	336.24		39,625		32,266		35,878			(7,480)		10,435		0001
Purchased Call/Citi Grandmaster Index/CGM1409$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/11/2026	06/09/2028	1	3,559,288	334.61		85,779		73,001		77,671			(13,061)		23,157		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1409S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/09/2026	06/09/2028	1	1,029,037	335.14		24,800		20,990		24,844			(3,834)		6,695		0001
Purchased Call/Citi Grandmaster Index/CGM1408SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/26/2026	05/26/2028	1	1,845,829	336.87		44,669		36,948		39,565			(7,761)		11,872		0001
Purchased Call/Citi Grandmaster Index/CGM1408SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2026	05/23/2028	1	3,439,085	336.73		82,882		68,403		74,070			(14,833)		22,065		0001
Purchased Call/Citi Grandmaster Index/CGM1409S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2026	06/02/2028	1	2,622,622	337.38		63,205		53,180		54,487			(10,231)		16,966		0001
Purchased Call/Citi Grandmaster Index/CGM1408SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2026	05/12/2028	1	8,797,069	337.16		212,889		172,241		182,142			(40,828)		55,923		0001
Purchased Call/Citi Grandmaster Index/CGM1409S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2026	06/12/2028	1	1,257,592	335.38		30,308		25,847		29,904			(4,561)		8,202		0001
Purchased Call/Citi Grandmaster Index/CGM1409SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/25/2026	06/23/2028	1	1,690,481	333.99		40,741		35,458		38,580			(5,421)		11,122		0001
Purchased Call/Citi Grandmaster Index/CGM1409S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2026	06/07/2028	1	2,089,566	335.69		50,359		42,484		48,735			(8,038)		13,573		0001
Purchased Call/Citi Grandmaster Index/CGM1408SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2026	05/17/2028	1	4,129,784	336.24		99,941		81,433		90,958			(18,816)		26,364		0001
Purchased Call/Citi Grandmaster Index/CGM1407SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2026	04/13/2028	1	1,780,330	336.19		43,262		33,462		38,095			(9,924)		11,036		0001
Purchased Call/Citi Grandmaster Index/CGM1407S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/06/2026	03/31/2028	2	2,078,086	335.54		50,508		38,136		45,542			(12,483)		12,731		0001
Purchased Call/Citi Grandmaster Index/CGM1407SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2026	04/07/2028	1	1,223,454	335.55		29,730		22,593		27,055			(7,158)		7,543		0001
Purchased Call/Citi Grandmaster Index/CGM1408SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2026	05/12/2028	1	3,221,677	337.33		77,965		63,340		65,958			(14,866)		20,480		0001
Purchased Call/Citi Grandmaster Index/CGM1409SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2026	06/30/2028	1	1,065,035	334.15		25,667		22,463		27,668			(3,230)		7,046		0001
Purchased Call/Citi Grandmaster Index/CGM1408SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2026	05/22/2028	1	3,424,667	336.73		82,534		68,097		73,448			(14,791)		21,954		0001
Purchased Call/Citi Grandmaster Index/CGM1408SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2026	05/24/2028	2	2,982,668	336.73		71,561		59,147		63,902			(12,715)		19,153		0001
Purchased Call/Citi Grandmaster Index/CGM1407SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/13/2026	04/13/2028	2	1,252,844	335.8		30,466		23,405		27,479			(7,083)		7,766		0001
Purchased Call/Citi Grandmaster Index/CGM1408S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2026	05/08/2028	1	1,582,478	336.38		38,296		30,816		34,095			(7,596)		10,026		0001
Purchased Call/Citi Grandmaster Index/CGM1407SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2026	04/10/2028	2	2,772,123	335.53		67,398		51,643		61,171			(15,943)		17,138		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1407SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/14/2026	04/13/2028	1	1,836,541	335.99		44,628		34,329		39,784			(10,332)		11,384		0001
Purchased Call/Citi Grandmaster Index/CGM1408SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2026	06/02/2028	1	3,293,107	337.72		79,693		66,684		66,988			(13,082)		21,303		0001
Purchased Call/Citi Grandmaster Index/CGM1407SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/05/2028	1	5,682,485	335.54		138,084		104,414		125,007			(34,051)		34,972		0001
Purchased Call/Citi Grandmaster Index/CGM1408SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/29/2026	05/31/2028	1	6,757,841	336.98		163,540		136,395		144,795			(27,666)		43,646		0001
Purchased Call/Citi Grandmaster Index/CGM1407SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2026	04/24/2028	1	376,462	336.36		9,148		7,185		8,023			(1,990)		2,356		0001
Purchased Call/Citi Grandmaster Index/CGM1407SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/28/2026	04/28/2028	1	1,478,566	336.1		35,929		28,339		32,001			(7,618)		9,287		0001
Purchased Call/Citi Grandmaster Index/CGM1409S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2026	06/06/2028	1	2,831,061	335.69		68,229		57,544		65,366			(10,905)		18,374		0001
Purchased Call/Citi Grandmaster Index/CGM1408SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/11/2026	05/11/2028	1	2,240,806	336.82		54,228		43,739		47,167			(10,534)		14,233		0001
Purchased Call/Citi Grandmaster Index/CGM1408SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/03/2026	06/02/2028	1	6,675,223	337.42		160,873		134,797		138,344			(26,224)		43,183		0001
Purchased Call/Citi Grandmaster Index/CGM1408S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2026	05/05/2028	1	1,674,709	336.19		40,528		32,356		36,602			(8,205)		10,583		0001
Purchased Call/Citi Grandmaster Index/CGM1409S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/15/2026	06/15/2028	1	1,861,831	336.17		45,056		38,505		42,552			(6,595)		12,172		0001
Purchased Call/Citi Grandmaster Index/CGM1409SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2026	06/16/2028	1	5,303,984	335.7		127,826		110,019		124,676			(18,386)		34,703		0001
Purchased Call/Citi Grandmaster Index/CGM1407SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/03/2028	1	2,587,261	335.54		62,870		47,498		56,940			(15,546)		15,894		0001
Purchased Call/Citi Grandmaster Index/CGM1409SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2026	06/23/2028	1	3,867,414	333.34		93,205		80,786		91,696			(12,512)		25,445		0001
Purchased Call/Citi Grandmaster Index/CGM1409SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/28/2028	2	3,913,481	333.42		94,798		82,720		92,593			(12,396)		25,850		0001
Purchased Call/Citi Grandmaster Index/CGM1409SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2026	06/22/2028	1	163,102	335.51		3,931		3,397		3,904			(538)		1,072		0001
Purchased Call/Citi Grandmaster Index/CGM1407SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2026	04/07/2028	1	1,921,170	335.64		46,684		35,673		42,225			(11,143)		11,845		0001
Purchased Call/Citi Grandmaster Index/CGM1407SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2026	04/17/2028	1	1,943,802	336.04		47,234		36,644		42,002			(10,726)		12,092		0001
Purchased Call/Citi Grandmaster Index/CGM1408S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2026	04/28/2028	1	5,027,374	336.12		121,662		96,093		108,678			(25,666)		31,577		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1408$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2026	05/09/2028	1	6,718,947	336.38		163,270		131,424		145,274			(32,342)		42,603		0001
Purchased Call/Citi Grandmaster Index/CGM1407$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2026	04/21/2028	1	2,406,780	336.37		58,485		45,820		51,077			(12,836)		15,025		0001
Purchased Call/Citi Grandmaster Index/CGM1407$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2026	04/21/2028	1	6,408,232	336.43		155,720		121,496		135,488			(34,344)		40,005		0001
Purchased Call/Citi Grandmaster Index/CGM1409$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/27/2028	1	5,137,029	333.42		124,316		108,435		121,475			(16,304)		33,905		0001
Purchased Call/Citi Grandmaster Index/CGM1409$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2026	06/05/2028	1	1,779,971	335.69		42,897		36,171		41,276			(6,866)		11,543		0001
Purchased Call/Citi Grandmaster Index/CGM1408$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2026	05/25/2028	1	2,048,378	336.73		49,571		40,935		44,211			(8,847)		13,164		0001
Purchased Call/Citi Grandmaster Index/CGM1408$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2026	05/19/2028	1	5,394,181	336.36		130,000		106,428		118,158			(23,685)		34,493		0001
Purchased Call/Citi Grandmaster Index/CGM1409$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/26/2028	1	3,062,510	333.42		73,807		64,365		72,379			(9,693)		20,197		0001
Purchased Call/Citi Grandmaster Index/CGM1408$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/29/2026	05/26/2028	1	3,917,622	336.98		94,806		78,962		83,438			(16,148)		25,198		0001
Purchased Call/Citi Grandmaster Index/CGM1408$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/29/2026	05/30/2028	1	632,941	336.98		15,317		12,771		13,528			(2,595)		4,084		0001
Purchased Call/Citi Grandmaster Index/CGM1409$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2026	06/13/2028	1	4,553,539	335.38		110,196		93,999		95,064			(16,559)		29,721		0001
Purchased Call/Citi Grandmaster Index/CGM1407$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2026	04/07/2028	1	4,011,631	335.57		97,483		74,183		88,587			(23,369)		24,734		0001
Purchased Call/Citi Grandmaster Index/CGM1407$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2026	04/26/2028	1	2,649,890	336.36		64,392		50,613		56,739			(13,968)		16,615		0001
Purchased Call/Citi Grandmaster Index/CGM1407$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2026	04/19/2028	1	3,205,241	336.04		78,208		60,721		69,256			(17,711)		19,974		0001
Purchased Call/Citi Grandmaster Index/CGM1407$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/27/2026	04/27/2028	1	2,487,796	336.29		60,453		47,600		53,665			(12,901)		15,612		0001
Purchased Call/Citi Grandmaster Index/CGM1407$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2026	04/25/2028	1	7,792,401	336.36		189,355		148,779		165,821			(41,130)		48,817		0001
Purchased Call/Citi Grandmaster Index/CGM1408$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2026	06/01/2028	1	1,918,619	337.27		46,239		38,627		40,197			(7,654)		12,402		0001
Purchased Call/Citi Grandmaster Index/CGM1409$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2026	06/21/2028	1	5,126,330	335.8		123,545		106,597		119,933			(17,505)		33,674		0001
Purchased Call/Citi Grandmaster Index/CGM1408$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2026	05/05/2028	1	2,241,061	336.15		54,234		43,537		49,097			(10,862)		14,162		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1408S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/04/2026	05/04/2028	1	1,243,527	336.31		30,093		23,984		26,906			(6,134)		7,851		0001
Purchased Call/Citi Grandmaster Index/CGM1409S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2026	06/08/2028	1	1,789,972	335.62		43,138		36,452		41,839			(6,727)		11,636		0001
Purchased Call/Citi Grandmaster Index/CGM1407S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2026	03/31/2028	1	3,609,389	335.34		87,708		65,902		80,109			(21,867)		22,113		0001
Purchased Call/Citi Grandmaster Index/CGM1408SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/27/2026	05/26/2028	1	2,635,777	336.43		63,786		52,834		58,042			(11,010)		16,953		0001
Purchased Call/Citi Grandmaster Index/CGM1408S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2026	05/05/2028	1	6,726,271	336.15		162,776		130,131		147,390			(32,778)		42,504		0001
Purchased Call/Citi Grandmaster Index/CGM1408S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2026	05/02/2028	1	5,410,124	336.43		131,466		104,559		116,900			(27,299)		34,099		0001
Purchased Call/Citi Grandmaster Index/CGM1409S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2026	06/09/2028	1	2,596,274	334.26		62,570		53,030		57,855			(9,600)		16,892		0001
Purchased Call/Citi Grandmaster Index/CGM1409S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2026	06/20/2028	1	4,468,608	335.8		107,693		92,900		91,379			(15,280)		29,331		0001
Purchased Call/Citi Grandmaster Index/CGM1408S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2026	04/28/2028	1	860,977	336.46		20,836		16,525		18,215			(4,373)		5,408		0001
Purchased Call/Citi Grandmaster Index/CGM1407SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/20/2026	04/20/2028	1	2,825,749	336.13		68,666		53,407		60,710			(15,311)		17,625		0001
Purchased Call/Citi Grandmaster Index/CGM1407SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/21/2026	04/21/2028	1	647,387	335.99		15,731		12,257		14,074			(3,486)		4,042		0001
Purchased Call/Citi Grandmaster Index/CGM1408SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2026	05/10/2028	1	2,635,361	336.38		64,039		51,565		57,510			(12,668)		16,724		0001
Purchased Call/Citi Grandmaster Index/CGM1408S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2026	05/01/2028	1	1,822,323	336.43		44,282		35,207		38,920			(9,208)		11,476		0001
Purchased Call/Citi Grandmaster Index/CGM1407SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2026	04/13/2028	1	4,840,502	336.03		117,624		90,605		104,643			(27,107)		30,005		0001
Purchased Call/Citi Grandmaster Index/CGM1407SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/04/2028	2	6,210,651	335.54		150,930		114,085		136,347			(37,255)		38,188		0001
Purchased Call/Citi Grandmaster Index/CGM1407SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/11/2028	1	2,951,304	335.53		71,717		54,970		65,522			(16,949)		18,262		0001
Purchased Call/Citi Grandmaster Index/CGM1407SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/06/2026	04/06/2028	1	2,454,663	335.64		59,648		45,248		53,823			(14,443)		15,121		0001
Purchased Call/Citi Grandmaster Index/CGM1408SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/18/2026	05/18/2028	1	1,235,113	336.45		29,890		24,396		26,947			(5,520)		7,891		0001
Purchased Call/Citi Grandmaster Index/CGM1408ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/28/2026	05/26/2028	1	1,918,339	336.84		46,424		38,612		41,208			(7,960)		12,339		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1408SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2026	05/16/2028	1	5,960,887	336.24		144,253		117,503		132,332			(27,195)		38,021		0001
Purchased Call/Citi Grandmaster Index/CGM1407SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/12/2028	1	3,104,121	335.53		75,430		57,840		69,053			(17,803)		19,225		0001
Purchased Call/Citi Grandmaster Index/CGM1407SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2026	04/18/2028	1	4,717,001	336.04		115,095		89,325		101,801			(26,101)		29,370		0001
Purchased Call/Citi Grandmaster Index/CGM1409S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2026	06/14/2028	1	3,088,995	335.38		74,754		63,782		64,532			(11,218)		20,178		0001
Purchased Call/Citi Grandmaster Index/CGM1408SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/12/2026	05/12/2028	1	1,984,750	336.79		48,031		38,807		42,031			(9,265)		12,617		0001
Purchased Call/Citi Grandmaster Index/CGM1408S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2026	05/03/2028	1	3,019,825	336.43		73,382		58,383		64,778			(15,217)		19,050		0001
Purchased Call/Citi Grandmaster Index/CGM1408SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/19/2026	05/19/2028	1	2,939,558	336.14		70,843		57,919		65,245			(12,986)		18,797		0001
Purchased Call/Citi Grandmaster Index/CGM1409SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/16/2026	06/16/2028	1	1,463,600	335.85		35,419		30,318		34,103			(5,136)		9,576		0001
Purchased Call/Citi Grandmaster Index/CGM140ASC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2026	07/26/2028	2	3,766,256	334.14		91,027		83,008		86,812			(8,341)		25,418		0001
Purchased Call/Citi Grandmaster Index/CGM140BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2026	08/22/2028	1	5,279,106	336.71		127,226		120,760		106,437			(6,952)		36,344		0001
Purchased Call/Citi Grandmaster Index/CGM140ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/31/2026	07/31/2028	2	2,863,650	334.26		69,358		63,991		65,738			(5,612)		19,399		0001
Purchased Call/Citi Grandmaster Index/CGM140BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2026	09/11/2028	1	1,807,077	335.64		43,189		42,239		39,212			(1,123)		12,619		0001
Purchased Call/Citi Grandmaster Index/CGM1409SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2026	07/07/2028	1	2,576,648	333.9		62,097		55,017		59,582			(7,145)		17,139		0001
Purchased Call/Citi Grandmaster Index/CGM1409SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/07/2026	07/07/2028	1	1,185,627	334.32		28,574		25,281		30,740			(3,323)		7,887		0001
Purchased Call/Citi Grandmaster Index/CGM140ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2026	08/11/2028	1	5,870,405	336.5		141,477		132,149		119,005			(9,496)		40,093		0001
Purchased Call/Citi Grandmaster Index/CGM140BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2026	09/08/2028	1	6,369,951	336.29		152,879		148,679		132,935			(4,398)		44,390		0001
Purchased Call/Citi Grandmaster Index/CGM140ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/07/2026	08/07/2028	1	1,289,994	335.82		31,089		28,908		31,252			(2,297)		8,784		0001
Purchased Call/Citi Grandmaster Index/CGM1409SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2026	07/10/2028	1	1,809,154	334.44		43,601		38,863		40,608			(4,891)		12,062		0001
Purchased Call/Citi Grandmaster Index/CGM140BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2026	09/19/2028	1	5,686,757	335.48		135,345		133,672		133,151			(2,219)		39,935		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM140BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/24/2026	08/24/2028	1	1,744,662	336.39		42,046		39,970		35,869			(2,128)		12,029		0001
Purchased Call/Citi Grandmaster Index/CGM140AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2026	07/18/2028	2	5,825,165	334.01		141,198		127,487		134,701			(14,215)		39,076		0001
Purchased Call/Citi Grandmaster Index/CGM140BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2026	09/18/2028	1	1,723,078	335.48		41,009		40,502		40,430			(673)		12,092		0001
Purchased Call/Citi Grandmaster Index/CGM140ASY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/14/2026	08/15/2028	1	4,565,979	336.46		110,040		103,389		92,995			(7,065)		31,275		0001
Purchased Call/Citi Grandmaster Index/CGM140BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2026	08/23/2028	1	3,017,497	336.71		72,722		69,031		60,875			(3,968)		20,789		0001
Purchased Call/Citi Grandmaster Index/CGM140BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/18/2026	08/18/2028	1	987,810	335.98		23,806		22,435		24,023			(1,400)		6,781		0001
Purchased Call/Citi Grandmaster Index/CGM1409SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2026	06/30/2028	1	5,437,433	334.04		131,042		114,842		124,256			(16,335)		35,972		0001
Purchased Call/Citi Grandmaster Index/CGM1409ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2026	07/05/2028	1	3,111,300	334.04		75,293		66,320		71,314			(9,232)		20,664		0001
Purchased Call/Citi Grandmaster Index/CGM140BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2026	08/29/2028	2	4,796,877	336.2		115,446		110,752		100,020			(5,142)		33,191		0001
Purchased Call/Citi Grandmaster Index/CGM140CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/25/2026	09/26/2028	1	3,381,595	335.89		80,482		80,261		78,047			(550)		23,862		0001
Purchased Call/Citi Grandmaster Index/CGM1409SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/09/2026	07/07/2028	1	1,653,916	334.39		39,859		35,461		37,165			(4,538)		11,002		0001
Purchased Call/Citi Grandmaster Index/CGM140BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/27/2026	08/25/2028	1	2,196,370	336.47		52,933		50,669		44,990			(2,469)		15,154		0001
Purchased Call/Citi Grandmaster Index/CGM140BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/10/2026	09/08/2028	1	700,004	335.42		16,730		16,338		17,816			(459)		4,878		0001
Purchased Call/Citi Grandmaster Index/CGM140BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/02/2026	09/01/2028	1	3,852,204	335.94		92,453		89,024		81,717			(3,546)		26,712		0001
Purchased Call/Citi Grandmaster Index/CGM140BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2026	08/25/2028	2	2,736,855	336.3		65,714		62,809		56,601			(2,987)		18,883		0001
Purchased Call/Citi Grandmaster Index/CGM140BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2026	08/21/2028	1	2,437,870	336.71		58,753		55,763		49,121			(3,215)		16,772		0001
Purchased Call/Citi Grandmaster Index/CGM140BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2026	08/25/2028	1	862,612	336.43		20,789		19,791		20,681			(1,024)		5,952		0001
Purchased Call/Citi Grandmaster Index/CGM140CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2026	09/22/2028	1	1,566,332	335.69		37,279		37,124		36,432			(307)		11,022		0001
Purchased Call/Citi Grandmaster Index/CGM1409SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/06/2026	07/06/2028	1	3,147,304	334.63		75,850		67,006		69,722			(8,924)		20,919		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM140ASG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2026	07/28/2028	1	1,573,915	333.78		37,931		34,653		37,078			(3,321)		10,638		0001
Purchased Call/Citi Grandmaster Index/CGM140ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/14/2026	08/14/2028	1	1,007,781	336.46		24,288		22,818		23,848			(1,562)		6,898		0001
Purchased Call/Citi Grandmaster Index/CGM140ASO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2026	07/12/2028	1	3,418,657	334.44		82,390		73,461		76,824			(9,217)		22,828		0001
Purchased Call/Citi Grandmaster Index/CGM140AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2026	08/04/2028	2	3,020,894	335.45		72,962		67,491		64,840			(5,565)		20,525		0001
Purchased Call/Citi Grandmaster Index/CGM140BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/20/2026	08/18/2028	1	1,025,443	336.21		24,713		23,418		24,624			(1,390)		7,039		0001
Purchased Call/Citi Grandmaster Index/CGM140ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/13/2026	08/11/2028	1	2,429,273	336.47		58,545		54,912		49,341			(3,855)		16,591		0001
Purchased Call/Citi Grandmaster Index/CGM140BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2026	08/18/2028	1	5,642,133	336.23		135,975		128,317		116,691			(7,823)		38,731		0001
Purchased Call/Citi Grandmaster Index/CGM140ASU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/11/2026	08/11/2028	1	1,105,251	336.38		26,637		24,846		26,065			(1,822)		7,548		0001
Purchased Call/Citi Grandmaster Index/CGM140BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2026	09/07/2028	2	1,445,623	336.45		34,700		33,657		29,878			(1,214)		10,067		0001
Purchased Call/Citi Grandmaster Index/CGM140ASB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/23/2026	07/21/2028	1	2,059,259	334.15		49,422		44,923		47,307			(4,678)		13,845		0001
Purchased Call/Citi Grandmaster Index/CGM140ASD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2026	07/25/2028	1	3,558,441	334.14		85,758		78,101		81,976			(7,967)		23,998		0001
Purchased Call/Citi Grandmaster Index/CGM140ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/14/2026	08/16/2028	1	3,819,473	336.46		92,049		86,494		77,841			(5,902)		26,181		0001
Purchased Call/Citi Grandmaster Index/CGM140CS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/25/2026	09/25/2028	1	3,615,361	335.89		86,046		85,809		83,292			(589)		25,494		0001
Purchased Call/Citi Grandmaster Index/CGM140CS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2026	09/22/2028	1	2,465,526	336.75		58,680		58,116		54,268			(642)		17,350		0001
Purchased Call/Citi Grandmaster Index/CGM140BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2026	09/06/2028	1	5,318,146	336.45		127,636		123,778		109,852			(4,527)		37,008		0001
Purchased Call/Citi Grandmaster Index/CGM1409SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2026	07/11/2028	1	4,274,773	334.44		103,022		91,842		96,007			(11,541)		28,523		0001
Purchased Call/Citi Grandmaster Index/CGM140AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2026	07/14/2028	1	1,529,986	334.6		36,873		32,978		34,113			(3,934)		10,232		0001
Purchased Call/Citi Grandmaster Index/CGM140CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/29/2026	09/29/2028	1	2,811,459	334.11		66,913		66,913		67,098			(92)		19,880		0001
Purchased Call/Citi Grandmaster Index/CGM140ASN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2026	08/04/2028	1	5,961,217	335.14		143,665		132,629		130,336			(11,202)		40,503		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM140AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2026	07/21/2028	1	1,930,952	334.54		46,536		42,067		43,369			(4,520)		12,983		0001
Purchased Call/Citi Grandmaster Index/CGM140BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/21/2026	09/21/2028	1	1,038,201	336.64		24,709		24,438		22,966			(304)		7,301		0001
Purchased Call/Citi Grandmaster Index/CGM140ASK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	08/02/2028	1	3,110,626	334.26		74,966		69,002		71,485			(6,239)		21,104		0001
Purchased Call/Citi Grandmaster Index/CGM140BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2026	09/05/2028	1	1,448,326	336.45		34,760		33,708		29,899			(1,235)		10,071		0001
Purchased Call/Citi Grandmaster Index/CGM140AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/15/2026	07/14/2028	1	6,191,732	334.69		149,221		133,643		137,265			(15,740)		41,409		0001
Purchased Call/Citi Grandmaster Index/CGM1409S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2026	06/30/2028	1	4,869,882	334.04		117,364		103,280		111,306			(14,489)		32,218		0001
Purchased Call/Citi Grandmaster Index/CGM140AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2026	07/19/2028	1	3,418,360	334.01		82,724		74,554		79,091			(8,464)		22,948		0001
Purchased Call/Citi Grandmaster Index/CGM140CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/28/2026	09/28/2028	1	1,363,592	334.49		32,453		32,409		33,859			(89)		9,635		0001
Purchased Call/Citi Grandmaster Index/CGM140ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2026	07/28/2028	1	5,013,556	333.54		120,325		110,078		119,709			(10,384)		33,887		0001
Purchased Call/Citi Grandmaster Index/CGM140AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/20/2026	07/20/2028	1	814,845	333.97		19,638		17,725		21,552			(1,934)		5,474		0001
Purchased Call/Citi Grandmaster Index/CGM140BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/31/2026	08/31/2028	1	700,647	336.1		16,816		16,147		17,093			(690)		4,855		0001
Purchased Call/Citi Grandmaster Index/CGM140AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/16/2026	07/14/2028	1	846,639	334.37		20,404		18,350		21,985			(2,127)		5,662		0001
Purchased Call/Citi Grandmaster Index/CGM140BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/17/2026	08/17/2028	1	1,051,337	336.58		25,337		23,843		24,624			(1,525)		7,212		0001
Purchased Call/Citi Grandmaster Index/CGM140BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2026	09/15/2028	2	4,787,561	334.54		114,896		112,970		110,775			(2,104)		33,527		0001
Purchased Call/Citi Grandmaster Index/CGM140ASA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2026	07/21/2028	1	4,315,353	334.72		103,568		93,752		95,922			(9,931)		29,014		0001
Purchased Call/Citi Grandmaster Index/CGM140BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2026	09/20/2028	1	2,270,185	335.48		54,257		53,588		53,215			(888)		15,953		0001
Purchased Call/Citi Grandmaster Index/CGM140BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2026	09/01/2028	1	2,813,035	336.53		67,513		65,368		57,650			(2,500)		19,506		0001
Purchased Call/Citi Grandmaster Index/CGM140BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2026	09/08/2028	1	1,399,506	336.48		33,588		32,621		33,598			(1,011)		9,753		0001
Purchased Call/Citi Grandmaster Index/CGM140BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/01/2026	09/01/2028	1	1,453,490	335.89		34,884		33,544		30,913			(1,384)		10,079		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1409SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2026	07/03/2028	1	2,490,929	334.04		60,031		52,857		57,030			(7,381)		16,518		0001
Purchased Call/Citi Grandmaster Index/CGM140BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/14/2026	09/14/2028	1	972,304	334.6		23,238		22,760		25,985			(509)		6,804		0001
Purchased Call/Citi Grandmaster Index/CGM140BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/17/2026	09/15/2028	1	1,332,784	335.8		31,720		31,283		33,489			(566)		9,333		0001
Purchased Call/Citi Grandmaster Index/CGM140ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2026	08/04/2028	1	1,834,741	335.48		44,217		41,046		39,331			(3,336)		12,466		0001
Purchased Call/Citi Grandmaster Index/CGM140BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2026	08/30/2028	1	4,643,008	336.2		111,897		107,292		96,872			(5,038)		32,149		0001
Purchased Call/Citi Grandmaster Index/CGM140BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2026	09/13/2028	1	3,371,251	335.64		80,573		78,805		73,234			(2,089)		23,576		0001
Purchased Call/Citi Grandmaster Index/CGM140ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/27/2026	07/27/2028	1	1,934,670	334.07		46,432		42,356		44,805			(4,129)		13,067		0001
Purchased Call/Citi Grandmaster Index/CGM140AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/13/2026	07/13/2028	1	2,018,749	334.24		48,652		43,446		45,927			(5,258)		13,491		0001
Purchased Call/Citi Grandmaster Index/CGM140CS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/25/2026	09/27/2028	1	4,069,657	335.89		96,858		96,592		93,858			(661)		28,737		0001
Purchased Call/Citi Grandmaster Index/CGM140AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2026	07/17/2028	1	1,230,490	334.01		29,655		26,718		32,678			(3,043)		8,248		0001
Purchased Call/Citi Grandmaster Index/CGM140ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	08/01/2028	1	4,714,012	334.26		113,608		104,557		108,276			(9,467)		31,958		0001
Purchased Call/Citi Grandmaster Index/CGM140BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2026	09/01/2028	1	3,401,952	336.45		81,647		79,162		70,063			(2,916)		23,590		0001
Purchased Call/Citi Grandmaster Index/CGM140BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2026	08/28/2028	1	1,181,471	336.2		28,355		27,185		28,543			(1,280)		8,169		0001
Purchased Call/Citi Grandmaster Index/CGM140BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2026	09/15/2028	1	2,355,076	334.51		56,286		55,205		54,581			(1,155)		16,492		0001
Purchased Call/Citi Grandmaster Index/CGM140AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/30/2026	07/28/2028	1	1,103,913	334.05		26,604		24,439		29,404			(2,263)		7,461		0001
Purchased Call/Citi Grandmaster Index/CGM140CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2026	09/29/2028	1	4,608,412	334.19		109,680		109,680		109,482					32,586		0001
Purchased Call/Citi Grandmaster Index/CGM140ASQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/07/2026	08/09/2028	2	3,411,829	335.82		82,272		76,518		71,880			(6,054)		23,267		0001
Purchased Call/Citi Grandmaster Index/CGM140ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2026	07/24/2028	1	2,431,073	334.14		58,346		53,129		55,975			(5,428)		16,382		0001
Purchased Call/Citi Grandmaster Index/CGM140C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2026	09/22/2028	1	10,040,613	335.83		238,967		236,997		234,521			(2,291)		70,657		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM140B$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2026	09/12/2028	1	3,530,593	335.64		84,381		82,527		76,653			(2,190)		24,673		0001
Purchased Call/Citi Grandmaster Index/CGM140A$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/10/2026	08/10/2028	1	1,436,742	336.32		34,625		32,251		34,028			(2,416)		9,805		0001
Purchased Call/Citi Grandmaster Index/CGM140A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/07/2026	08/08/2028	1	7,630,664	335.82		183,899		171,016		160,671			(13,566)		52,000		0001
Purchased Call/Citi Grandmaster Index/CGM140A$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/03/2026	08/03/2028	1	45,457	334.6		1,096		1,010		1,178			(87)		309		0001
Purchased Call/NDX Index/NDX0150$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2025	10/08/2026	1	1,598,799	25136.6	129,822			300,117		300,117	178,347				1,183		0001
Purchased Call/NDX Index/NDX0053$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	2,927,268	25628	271,065			538,276		538,276	303,653				6,364		0001
Purchased Call/NDX Index/NDX0213$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	1	1,224,972	25136.6	115,147			257,749		257,749	152,650				907		0001
Purchased Call/NDX Index/NDX0053$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	1,300,843	25461.7	118,377			244,386		244,386	133,278				3,102		0001
Purchased Call/NDX Index/NDX0213$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	1,463,055	25059.8	119,385			251,101		251,101	133,163				2,329		0001
Purchased Call/NDX Index/NDX0150$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2026	1	1,277,500	24879	125,451			286,457		286,457	165,120				1,568		0001
Purchased Call/NDX Index/NDX0213$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	1,466,000	25059.8	135,752			295,484		295,484	165,045				2,334		0001
Purchased Call/NDX Index/NDX0170$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	1,423,000	25507.1		124,370		249,154		249,154	124,784				3,724		0001
Purchased Call/NDX Index/NDX0213$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	1,335,417	25075.8		122,858		249,519		249,519	126,661				4,000		0001
Purchased Call/NDX Index/NDX0214$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/22/2027	1	1,093,000	25012.6		99,572		199,797		199,797	100,225				3,445		0001
Purchased Call/NDX Index/NDX0214$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	1,070,203	25075.8		104,024		219,201		219,201	115,177				3,206		0001
Purchased Call/NDX Index/NDX0150$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2026	03/08/2027	1	1,265,106	24643		118,161		232,933		232,933	114,772				4,175		0001
Purchased Call/NDX Index/NDX0214$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/22/2027	1	2,432,000	23898.2		254,144		539,317		539,317	285,173				8,372		0001
Purchased Call/NDX Index/NDX0214$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/22/2027	1	1,497,000	23898.2		141,167		278,643		278,643	137,476				5,153		0001
Purchased Call/NDX Index/NDX0214$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/22/2027	1	1,873,770	23898.2		157,022		294,135		294,135	137,113				6,450		0001
Purchased Call/NDX Index/NDX0001$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	01/22/2026	01/22/2027	1	1,225,840	25518.3		111,061		222,188		222,188	111,127				3,425		0001
Purchased Call/NDX Index/NDX0170$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	2,305,000	25507.1		213,443		438,439		438,439	224,996				6,032		0001
Purchased Call/NDX Index/NDX0214$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	1,065,000	25075.8		105,222		224,489		224,489	119,267				3,190		0001
Purchased Call/NDX Index/NDX0214$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	1,749,842	26937.3		145,762		224,322		224,322	78,560				6,541		0001
Purchased Call/NDX Index/NDX0214$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2026	04/08/2027	1	2,071,000	24903.2		198,816		380,602		380,602	181,786				7,471		0001
Purchased Call/NDX Index/NDX0214$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	932,108	29414.3		61,612		67,339		67,339	5,727				3,865		0001
Purchased Call/NDX Index/NDX0131$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	1	2,462,237	29414.3		210,029		221,001		221,001	10,972				10,209		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0214$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	1,687,538	29414.3		163,185		166,489		166,489	3,305				6,997		0001
Purchased Call/NDX Index/NDX0214$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2026	04/08/2027	1	2,865,000	24903.2		246,390		444,700		444,700	198,310				10,335		0001
Purchased Call/NDX Index/NDX0214$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2026	05/07/2027	1	1,678,000	29235		152,698		162,750		162,750	10,052				6,499		0001
Purchased Call/NDX Index/NDX0214$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	1,834,197	30347.1		156,090		138,667		138,667	(17,424)				7,814		0001
Purchased Call/NDX Index/NDX0001$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/22/2026	04/22/2027	1	2,089,733	26937.3		192,673		310,196		310,196	117,523				7,811		0001
Purchased Call/NDX Index/NDX0001$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/22/2026	05/21/2027	1	1,855,416	29481.6		175,337		180,135		180,135	4,798				7,412		0001
Purchased Call/NDX Index/NDX0053$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	998,021	29481.6		84,133		87,589		87,589	3,456				3,987		0001
Purchased Call/NDX Index/NDX0214$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2026	05/07/2027	1	1,815,000	29235		150,464		163,171		163,171	12,707				7,029		0001
Purchased Call/NDX Index/NDX0215$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2027	1	1,663,100	30732.4		157,662		148,892		148,892	(8,770)				8,224		0001
Purchased Call/NDX Index/NDX0053$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2026	08/20/2027	1	1,122,220	29308.9		115,925		133,412		133,412	17,487				5,287		0001
Purchased Call/NDX Index/NDX0001$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2026	08/06/2027	1	1,405,758	29722.3		142,544		149,964		149,964	7,420				6,478		0001
Purchased Call/NDX Index/NDX0171$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/06/2027	1	1,656,000	29722.3		127,346		137,099		137,099	9,752				7,631		0001
Purchased Call/NDX Index/NDX0001$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2026	08/06/2027	1	1,818,000	29722.3		172,892		183,570		183,570	10,679				8,377		0001
Purchased Call/NDX Index/NDX0214$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2026	08/20/2027	1	1,376,137	29308.9		128,118		147,257		147,257	19,138				6,483		0001
Purchased Call/NDX Index/NDX0214$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2026	07/22/2027	1	1,486,000	28998.1		124,081		142,011		142,011	17,930				6,680		0001
Purchased Call/NDX Index/NDX0215$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/08/2027	1	1,375,054	29507.7		133,793		154,086		154,086	20,294				6,665		0001
Purchased Call/NDX Index/NDX0053$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2026	08/20/2027	1	1,972,640	29308.9		189,965		218,481		218,481	28,516				9,293		0001
Purchased Call/NDX Index/NDX0215$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/08/2027	1	1,847,060	29507.7		173,439		198,906		198,906	25,468				8,953		0001
Purchased Call/NDX Index/NDX0214$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/08/2027	1	2,151,000	29252.6		180,684		199,510		199,510	18,826				9,437		0001
Purchased Call/NDX Index/NDX0215$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2027	1	1,828,000	30732.4		165,434		156,685		156,685	(8,749)				9,039		0001
Purchased Call/NDX Index/NDX0171$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/06/2027	1	1,646,931	29722.3		145,259		154,999		154,999	9,740				7,589		0001
Purchased Call/NDX Index/NDX0214$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/08/2027	1	2,483,157	29252.6		242,604		262,041		262,041	19,437				10,894		0001
Purchased Call/NDX Index/NDX0214$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2026	07/22/2027	1	1,991,878	28998.1		199,785		225,889		225,889	26,104				8,954		0001
Purchased Call/NDX Index/NDX0050$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	1,985,000	13291.6	583,789			2,855,283		2,855,283	768,895				16,020		0001
Purchased Call/NDX Index/NDX0050$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	1,505,000	15425.7	467,152			1,710,709		1,710,709	505,640				12,604		0001
Purchased Call/NDX Index/NDX0050$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,756,366	15280.2	566,077			2,042,367		2,042,367	599,146				15,057		0001
Purchased Call/NDX Index/NDX0050$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	2,271,965	14973.2	764,289			2,745,087		2,745,087	795,020				19,756		0001
Purchased Call/NDX Index/NDX0050$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2029	1	1,354,000	14560.9	459,412			1,723,419		1,723,419	496,057				11,848		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0050$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	1,943,908	16001.4	618,163			2,122,456		2,122,456	644,828				17,237		0001
Purchased Call/NDX Index/NDX0050$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	2,771,222	16777.4	886,791			2,801,215		2,801,215	860,761				24,892		0001
Purchased Call/NDX Index/NDX0050$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	1,532,366	16649.9	469,210			1,575,160		1,575,160	481,184				13,869		0001
Purchased Call/NDX Index/NDX0050$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	2,440,706	17330.4	751,737			2,343,939		2,343,939	734,020				22,219		0001
Purchased Call/NDX Index/NDX0050$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	3,987,247	17783.2	1,225,281			3,667,107		3,667,107	1,167,087				36,553		0001
Purchased Call/NDX Index/NDX0050$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	2,839,427	18018.5	877,099			2,561,334		2,561,334	821,838				26,325		0001
Purchased Call/NDX Index/NDX0130$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	1,833,000	12495.4	558,515			2,884,579		2,884,579	760,585				14,084		0001
Purchased Call/NDX Index/NDX0130$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	1,702,614	13849.7	511,465			2,297,018		2,297,018	638,489				13,842		0001
Purchased Call/NDX Index/NDX0130$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,547,000	14484.5	475,857			1,944,340		1,944,340	553,381				12,687		0001
Purchased Call/NDX Index/NDX0130$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,734,000	15042.3	534,245			2,049,790		2,049,790	595,725				14,322		0001
Purchased Call/NDX Index/NDX0130$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2029	1	1,488,000	14909	483,302			1,800,826		1,800,826	519,046				12,661		0001
Purchased Call/NDX Index/NDX0130$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	1,591,801	15313.2	514,152			1,863,080		1,863,080	542,667				14,035		0001
Purchased Call/NDX Index/NDX0130$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	3,653,959	18004.7	1,141,862			3,278,408		3,278,408	1,050,981				33,688		0001
Purchased Call/NDX Index/NDX0130$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	1,277,983	18339.4	357,963			792,183		792,183	150,545				11,915		0001
Purchased Call/NDX Index/NDX0150$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/21/2029	1	2,019,000	14701.1	657,790			2,518,125		2,518,125	719,941				17,421		0001
Purchased Call/NDX Index/NDX0210$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	2,075,474	12890.5	619,322			3,054,521		3,054,521	825,593				14,289		0001
Purchased Call/NDX Index/NDX0210$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2028	1	1,748,000	11637.5	550,620			3,043,653		3,043,653	780,089				12,939		0001
Purchased Call/NDX Index/NDX0210$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	1,508,352	12567.2	457,483			2,362,331		2,362,331	627,342				11,869		0001
Purchased Call/NDX Index/NDX0210$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	2,136,154	15036.9	678,870			2,538,843		2,538,843	738,337				17,767		0001
Purchased Call/NDX Index/NDX0210$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	1,768,256	15273	553,995			2,058,018		2,058,018	603,689				14,946		0001
Purchased Call/NDX Index/NDX0210$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,717,840	16084.7	543,525			1,863,295		1,863,295	562,332				15,338		0001
Purchased Call/NDX Index/NDX0210$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	03/22/2030	1	1,778,000	18339.4	558,825			1,556,899		1,556,899	511,654				16,576		0001
Purchased Call/NDX Index/NDX0210$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2030	1	1,824,000	17210.9	599,914			1,801,547		1,801,547	568,050				17,212		0001
Purchased Call/NDX Index/NDX0130$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	2,454,146	18085	783,118			2,214,035		2,214,035	709,118				23,300		0001
Purchased Call/NDX Index/NDX0050$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	831,217	19001	235,733			494,454		494,454	98,004				7,981		0001
Purchased Call/NDX Index/NDX0130$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	1,433,344	18705.2	460,677			1,218,362		1,218,362	399,100				13,680		0001
Purchased Call/NDX Index/NDX0130$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	1,576,748	18705.2	443,855			953,379		953,379	183,904				15,049		0001
Purchased Call/NDX Index/NDX0210$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	1,267,936	19700.4	398,766			989,067		989,067	341,580				12,237		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0210$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,023,000	18100.2	644,123			1,820,866		1,820,866	593,541				18,986		0001
Purchased Call/NDX Index/NDX0050$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	2,452,000	19001	776,548			2,042,146		2,042,146	676,166				23,543		0001
Purchased Call/NDX Index/NDX0210$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	1,543,935	20439.5	483,097			1,124,579		1,124,579	398,294				14,994		0001
Purchased Call/NDX Index/NDX0050$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	2,273,395	18413.8	706,799			2,028,241		2,028,241	656,418				22,325		0001
Purchased Call/NDX Index/NDX0051$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	985,647	19791.5	294,511			775,539		775,539	263,438				9,826		0001
Purchased Call/NDX Index/NDX0130$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	2,404,821	18421.3	721,206			2,144,952		2,144,952	691,099				23,858		0001
Purchased Call/NDX Index/NDX0050$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	1,124,000	18413.8	309,887			684,458		684,458	122,157				11,038		0001
Purchased Call/NDX Index/NDX0211$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2029	1	5,296,200	24606.9	950,668			2,745,396		2,745,396	1,145,558				44,268		0001
Purchased Call/NDX Index/NDX0050$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	1,270,552	19822.9	399,716			985,318		985,318	335,675				12,402		0001
Purchased Call/NDX Index/NDX0211$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	1,577,790	19491.8	474,126			1,270,755		1,270,755	434,353				15,571		0001
Purchased Call/NDX Index/NDX0051$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/06/2030	1	2,388,491	21622.3	768,616			1,598,294		1,598,294	580,330				24,435		0001
Purchased Call/NDX Index/NDX0130$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/08/2030	1	2,059,126	21117.2	656,655			1,440,274		1,440,274	508,935				20,871		0001
Purchased Call/NDX Index/NDX0051$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	1,848,593	20776.2	599,314			1,334,314		1,334,314	470,755				18,825		0001
Purchased Call/NDX Index/NDX0130$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	1,824,442	20383.6	566,307			1,360,744		1,360,744	469,146				18,388		0001
Purchased Call/NDX Index/NDX0051$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	2,180,094	21289.2	735,346			1,509,358		1,509,358	541,142				22,405		0001
Purchased Call/NDX Index/NDX0130$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2030	1	1,840,118	20107.8	562,156			1,404,004		1,404,004	479,875				18,458		0001
Purchased Call/NDX Index/NDX0170$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	2,102,000	21491.3	682,940			1,442,865		1,442,865	518,488				21,943		0001
Purchased Call/NDX Index/NDX0051$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	4,034,003	19754	1,295,722			3,278,137		3,278,137	1,106,290				42,663		0001
Purchased Call/NDX Index/NDX0051$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	2,827,122	20201.4	920,794			2,198,658		2,198,658	754,714				29,771		0001
Purchased Call/NDX Index/NDX0211$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2031	1	1,044,000	21181	316,750			550,798		550,798	123,316				10,795		0001
Purchased Call/NDX Index/NDX0051$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	1,838,075	21853	605,646			1,217,143		1,217,143	443,662				19,091		0001
Purchased Call/NDX Index/NDX0170$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	1,392,007	21491.3	409,529			720,177		720,177	164,580				14,531		0001
Purchased Call/NDX Index/NDX0212$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2025	03/07/2031	1	1,391,842	20201.4	405,861			768,195		768,195	151,448				14,657		0001
Purchased Call/NDX Index/NDX0212$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	1,916,494	21614.1	633,401			1,312,666		1,312,666	475,550				20,094		0001
Purchased Call/NDX Index/NDX0211$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	1,271,000	21853	377,360			645,870		645,870	153,580				13,201		0001
Purchased Call/NDX Index/NDX0051$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	3,563,000	21181	1,207,857			2,500,901		2,500,901	891,957				36,842		0001
Purchased Call/NDX Index/NDX0610$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	1,307,461	21761.8	427,017			901,398		901,398	320,794				14,150		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0052$S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	1,038,000	20063.6	283,997			517,444		517,444	86,449				11,138		0001
Purchased Call/NDX Index/NDX0052$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	1,317,479	21112.5	438,852			956,828		956,828	336,412				14,196		0001
Purchased Call/NDX Index/NDX0170$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2031	1	1,860,283	18276.4	607,382			1,754,429		1,754,429	568,718				19,866		0001
Purchased Call/NDX Index/NDX0000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2025	06/20/2031	1	977,735	21626.4	318,253			686,762		686,762	246,668				10,625		0001
Purchased Call/NDX Index/NDX0052$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	1,838,533	20063.6	597,155			1,465,121		1,465,121	497,634				19,728		0001
Purchased Call/NDX Index/NDX0052$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	4,495,168	17090.4	1,450,141			4,717,287		4,717,287	1,450,664				47,802		0001
Purchased Call/NDX Index/NDX0052$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	1,666,000	17090.4	469,979			1,046,878		1,046,878	135,241				17,716		0001
Purchased Call/NDX Index/NDX0400$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/22/2031	1	1,700,915	23498.1	493,265			793,594		793,594	197,192				18,818		0001
Purchased Call/NDX Index/NDX0400$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/22/2031	1	2,079,000	23498.1	665,280			1,257,905		1,257,905	474,858				23,001		0001
Purchased Call/NDX Index/NDX0052$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2031	1	1,292,000	24761.1	420,675			709,693		709,693	281,855				14,417		0001
Purchased Call/NDX Index/NDX0212$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/08/2031	1	1,580,000	23611.3	507,338			946,003		946,003	361,657				17,411		0001
Purchased Call/NDX Index/NDX0000$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	1,495,042	22702.3	490,224			958,798		958,798	356,529				16,331		0001
Purchased Call/NDX Index/NDX0213$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	1,692,000	23762.3	537,548			1,007,600		1,007,600	386,649				18,808		0001
Purchased Call/NDX Index/NDX0213$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	1,028,000	23762.3	296,064			473,056		473,056	119,149				11,427		0001
Purchased Call/NDX Index/NDX0052$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2031	1	1,361,000	24761.1	393,057			589,720		589,720	161,068				15,187		0001
Purchased Call/NDX Index/NDX0400$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	08/08/2031	1	1,183,000	23611.3	341,887			548,535		548,535	138,288				13,037		0001
Purchased Call/NDX Index/NDX0400$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2025	07/22/2031	1	1,755,000	23063.6	570,375			1,094,217		1,094,217	408,642				19,247		0001
Purchased Call/NDX Index/NDX0213$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	1	1,964,000	25461.7	646,549			1,044,060		1,044,060	418,609				22,458		0001
Purchased Call/NDX Index/NDX0000$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/08/2025	10/08/2031	1	1,254,000	25136.6	413,945			668,829		668,829	266,531				14,055		0001
Purchased Call/NDX Index/NDX0053$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2031	1	2,022,000	25628	676,359			1,056,087		1,056,087	427,894				23,036		0001
Purchased Call/NDX Index/NDX0000$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/08/2025	10/08/2031	1	1,304,000	25136.6	378,160			527,405		527,405	147,033				14,615		0001
Purchased Call/NDX Index/NDX0400$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	10/22/2031	1	1,811,000	24879	588,394			988,923		988,923	387,287				20,375		0001
Purchased Call/NDX Index/NDX0400$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/07/2031	1	1,073,000	25059.8	305,269			420,794		420,794	109,782				12,124		0001
Purchased Call/NDX Index/NDX0213$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	1	1,535,000	25461.7	429,647			568,943		568,943	150,976				17,552		0001
Purchased Call/NDX Index/NDX0213$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	1	1,986,000	25059.8	667,693			1,078,414		1,078,414	428,324				22,440		0001
Purchased Call/NDX Index/NDX0053$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2032	1	1,131,000	23898.2		389,969		697,308		697,308	307,339				13,237		0001
Purchased Call/NDX Index/NDX0400$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2026	01/08/2032	1	2,245,000	25507.1		732,993		1,189,182		1,189,182	456,190				25,785		0001
Purchased Call/NDX Index/NDX0053$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/06/2032	1	1,437,000	25075.8		392,732		523,903		523,903	131,171				16,629		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0053$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2032	1	1,593,000	23898.2		501,158		749,314		749,314	248,157				18,645		0001
Purchased Call/NDX Index/NDX0400$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2026	01/22/2032	1	1,708,000	25518.3		563,982		907,325		907,325	343,344				19,688		0001
Purchased Call/NDX Index/NDX0400$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/20/2032	1	1,485,000	25012.6		487,229		828,557		828,557	341,329				17,245		0001
Purchased Call/NDX Index/NDX0053$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/06/2032	1	1,221,000	25075.8		406,593		677,383		677,383	270,790				14,129		0001
Purchased Call/NDX Index/NDX0053$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2032	1	1,065,000	24643		291,597		396,017		396,017	104,420				12,421		0001
Purchased Call/NDX Index/NDX0053$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2032	1	1,825,000	24643		605,718		1,055,700		1,055,700	449,983				21,285		0001
Purchased Call/NDX Index/NDX0170$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/07/2032	1	2,486,000	29235		776,875		864,258		864,258	87,383				29,429		0001
Purchased Call/NDX Index/NDX0170$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2032	1	3,426,000	29414.3		1,079,533		1,162,678		1,162,678	83,146				40,873		0001
Purchased Call/NDX Index/NDX0170$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/22/2032	1	3,058,000	26937.3		1,043,695		1,487,833		1,487,833	444,138				36,067		0001
Purchased Call/NDX Index/NDX0170$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2032	1	3,592,000	30347.1		1,149,081		1,150,227		1,150,227	1,146				42,997		0001
Purchased Call/NDX Index/NDX0170$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/21/2032	1	2,899,000	29481.6		909,126		993,766		993,766	84,639				34,435		0001
Purchased Call/NDX Index/NDX0214$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2032	1	5,545,000	29414.3		2,016,717		2,225,378		2,225,378	208,662				66,153		0001
Purchased Call/NDX Index/NDX0170$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/07/2032	1	2,121,000	29235		735,775		855,433		855,433	119,658				25,108		0001
Purchased Call/NDX Index/NDX0214$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2032	1	5,324,000	30347.1		1,937,404		1,996,550		1,996,550	59,146				63,730		0001
Purchased Call/NDX Index/NDX0170$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2032	1	2,059,000	30347.1		579,403		584,540		584,540	5,137				24,647		0001
Purchased Call/NDX Index/NDX0170$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2032	1	1,620,000	29414.3		457,326		487,259		487,259	29,933				19,327		0001
Purchased Call/NDX Index/NDX0170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2032	1	2,712,000	24903.2		912,859		1,546,282		1,546,282	633,423				31,876		0001
Purchased Call/NDX Index/NDX0170$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2032	1	1,763,000	24903.2		548,293		793,449		793,449	245,156				20,722		0001
Purchased Call/NDX Index/NDX0001$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/22/2026	04/22/2032	1	2,244,000	26937.3		695,640		897,782		897,782	202,142				26,467		0001
Purchased Call/NDX Index/NDX0170$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2026	05/21/2032	1	3,676,000	29481.6		1,306,450		1,460,030		1,460,030	153,580				43,665		0001
Purchased Call/NDX Index/NDX0171$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/06/2032	1	2,685,000	29722.3		755,828		795,399		795,399	39,572				32,484		0001
Purchased Call/NDX Index/NDX0171$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/06/2032	1	3,454,000	29722.3		1,096,645		1,161,000		1,161,000	64,355				41,788		0001
Purchased Call/NDX Index/NDX0171$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/06/2032	1	9,610,000	29722.3		3,591,257		3,836,062		3,836,062	244,805				116,265		0001
Purchased Call/NDX Index/NDX0053$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2026	07/22/2032	1	3,496,000	28998.1		1,000,206		1,075,775		1,075,775	75,569				42,147		0001
Purchased Call/NDX Index/NDX0171$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/20/2032	1	4,568,000	29308.9		1,701,580		1,889,069		1,889,069	187,489				55,446		0001
Purchased Call/NDX Index/NDX0054$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2026	09/22/2032	1	4,787,000	30732.4		1,813,316		1,815,058		1,815,058	1,742				58,548		0001
Purchased Call/NDX Index/NDX0054$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2026	09/08/2032	1	4,755,000	29507.7		1,782,650		1,968,774		1,968,774	186,125				57,970		0001
Purchased Call/NDX Index/NDX0054$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2026	09/22/2032	1	2,551,000	30732.4		730,351		715,673		715,673	(14,678)				31,200		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0001SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2026	07/08/2032	1	3,061,000	29252.6		856,774		922,256		922,256	65,482				36,781		0001
Purchased Call/NDX Index/NDX0001SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2026	08/20/2032	1	1,993,000	29308.9		627,795		688,122		688,122	60,327				24,191		0001
Purchased Call/NDX Index/NDX0001SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2026	08/20/2032	1	2,597,000	29308.9		729,757		789,019		789,019	59,262				31,522		0001
Purchased Call/NDX Index/NDX0054S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2026	09/22/2032	1	2,843,000	30732.4		911,750		910,786		910,786	(964)				34,772		0001
Purchased Call/NDX Index/NDX0053SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2032	1	8,259,000	29252.6		3,098,777		3,423,529		3,423,529	324,752				99,240		0001
Purchased Call/NDX Index/NDX0054S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2026	09/08/2032	1	2,041,000	29507.7		648,222		703,753		703,753	55,532				24,883		0001
Purchased Call/NDX Index/NDX0054S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2026	09/08/2032	1	2,470,000	29507.7		701,974		741,601		741,601	39,627				30,113		0001
Purchased Call/NDX Index/NDX0053SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2026	07/22/2032	1	3,799,000	28998.1		1,221,379		1,345,389		1,345,389	124,011				45,800		0001
Purchased Call/NDX Index/NDX0053SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2026	07/22/2032	1	5,592,000	28998.1		2,110,421		2,375,532		2,375,532	265,111				67,416		0001
Purchased Call/NDX Index/NDX0001SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2026	07/08/2032	1	6,004,000	29252.6		1,896,063		2,066,960		2,066,960	170,897				72,144		0001
Purchased Call/BXIIMSTN Index/SBM017PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	1	147,439	1692.35	12,739			2,726		2,726	(6,618)				181		0001
Purchased Call/BXIIMSTN Index/SBM017RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	1	194,120	1673.81	12,987			8,404		8,404	(3,138)				463		0001
Purchased Call/BXIIMSTN Index/SBM017QSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	51,206	1650.79	3,620			2,625		2,625	(823)				111		0001
Purchased Call/BXIIMSTN Index/SBM017QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	2	60,534	1640.41	4,509			2,997		2,997	(1,355)				96		0001
Purchased Call/BXIIMSTN Index/SBM017PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	2	96,833	1677.64	8,005			1,871		1,871	(4,472)				72		0001
Purchased Call/BXIIMSTN Index/SBM017PSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	1	14,479	1692.35	1,147			268		268	(591)				18		0001
Purchased Call/BXIIMSTN Index/SBM017PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	9,511	1677.64	791			184		184	(443)				7		0001
Purchased Call/BXIIMSTN Index/SBM017QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/06/2026	2	57,111	1640.41	3,980			2,816		2,816	(1,003)				91		0001
Purchased Call/BXIIMSTN Index/SBM017QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	2	137,131	1646.31	9,570			6,812		6,812	(2,248)				256		0001
Purchased Call/BXIIMSTN Index/SBM017PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	1	14,764	1692.35	1,237			273		273	(641)				18		0001
Purchased Call/BXIIMSTN Index/SBM017PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	97,297	1677.64	6,859			1,879		1,879	(3,690)				72		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/06/2026	2	246,499	1640.41	22,108			12,246		12,246	(9,216)				392		0001
Purchased Call/BXIIMSTN Index/SBMO17PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/22/2026	1	11,266	1692.35	747			208		208	(365)				14		0001
Purchased Call/BXIIMSTN Index/SBMO17PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/22/2026	1	9,399	1692.35	733			174		174	(377)				12		0001
Purchased Call/BXIIMSTN Index/SBMO17QSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	2	88,706	1646.31	8,059			4,475		4,475	(3,182)				166		0001
Purchased Call/BXIIMSTN Index/SBMO17QSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	11/20/2026	1	9,993	1646.31	672			27		27	(666)				19		0001
Purchased Call/BXIIMSTN Index/SBMO17QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	2	75,847	1640.41	5,415			3,747		3,747	(1,459)				121		0001
Purchased Call/BXIIMSTN Index/SBMO17QSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	19,857	1650.79	1,513			1,033		1,033	(428)				43		0001
Purchased Call/BXIIMSTN Index/SBMO17QS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	2	46,229	1640.41	4,063			2,296		2,296	(1,651)				74		0001
Purchased Call/BXIIMSTN Index/SBMO17QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	41,537	1640.41	3,265			2,060		2,060	(1,102)				66		0001
Purchased Call/BXIIMSTN Index/SBMO17QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	39,727	1646.31	3,138			1,997		1,997	(994)				74		0001
Purchased Call/BXIIMSTN Index/SBMO17RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2026	1	17,175	1673.81	1,396			771		771	(515)				41		0001
Purchased Call/BXIIMSTN Index/SBMO17QSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	13,875	1646.31	1,235			700		700	(474)				26		0001
Purchased Call/BXIIMSTN Index/SBMO17PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2026	1	2,882	1677.64	199			56		56	(106)				2		0001
Purchased Call/BXIIMSTN Index/SBMO17RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2026	1	7,074	1673.81	597			318		318	(238)				17		0001
Purchased Call/BXIIMSTN Index/SBMO17QSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	52,143	1646.31	3,728			2,599		2,599	(937)				97		0001
Purchased Call/BXIIMSTN Index/SBMO17PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2026	1	27,392	1677.64	1,843			529		529	(973)				20		0001
Purchased Call/BXIIMSTN Index/SBMO17PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/22/2026	1	8,107	1692.35	602			150		150	(306)				10		0001
Purchased Call/BXIIMSTN Index/SBMO17QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	69,409	1650.79	5,379			3,617		3,617	(1,581)				151		0001
Purchased Call/BXIIMSTN Index/SBMO17QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	2	86,034	1640.41	6,865			4,268		4,268	(2,388)				137		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	1	186,509	1673.81	14,566			8,340		8,340	(4,970)				445		0001
Purchased Call/BXIIMSTN Index/SBMO17RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	1	9,797	1673.81	686			429		429	(184)				23		0001
Purchased Call/BXIIMSTN Index/SBMO17PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	1	55,054	1692.35	3,744			1,017		1,017	(1,849)				68		0001
Purchased Call/BXIIMSTN Index/SBMO17PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	7,572	1677.64	497			146		146	(259)				6		0001
Purchased Call/BXIIMSTN Index/SBMO17PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	2,295	1677.64	168			44		44	(92)				2		0001
Purchased Call/BXIIMSTN Index/SBMO17PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	1	287,337	1692.35	20,487			5,309		5,309	(10,292)				353		0001
Purchased Call/BXIIMSTN Index/SBMO17QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	41,360	1650.79	3,445			2,167		2,167	(1,200)				90		0001
Purchased Call/BXIIMSTN Index/SBMO17RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	1	257,607	1673.81	19,630			11,483		11,483	(6,353)				614		0001
Purchased Call/BXIIMSTN Index/SBMO17QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	218,344	1650.79	17,402			11,408		11,408	(5,480)				475		0001
Purchased Call/BXIIMSTN Index/SBMO17PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	75,342	1677.64	5,621			1,455		1,455	(3,085)				56		0001
Purchased Call/BXIIMSTN Index/SBMO17TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2027	1	18,534	1772.7	1,175			432		432	(743)				61		0001
Purchased Call/BXIIMSTN Index/SBMO17RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/22/2027	1	25,403	1737.75	2,004			688		688	(1,316)				71		0001
Purchased Call/BXIIMSTN Index/SBMO17SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2027	1	33,603	1780.9	3,041			612		612	(2,429)				101		0001
Purchased Call/BXIIMSTN Index/SBMO17SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	1	100,169	1797.02	6,040			1,576		1,576	(4,464)				316		0001
Purchased Call/BXIIMSTN Index/SBMO17SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2027	1	3,413	1780.9	204			58		58	(146)				10		0001
Purchased Call/BXIIMSTN Index/SBMO17RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/22/2027	1	8,868	1737.75	597			233		233	(364)				25		0001
Purchased Call/BXIIMSTN Index/SBMO17SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	2	27,993	1797.02	2,176			470		470	(1,706)				88		0001
Purchased Call/BXIIMSTN Index/SBMO17TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2027	1	92,569	1772.7	7,239			2,311		2,311	(4,928)				305		0001
Purchased Call/BXIIMSTN Index/SBMO17SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	1	51,004	1797.02	3,540			835		835	(2,704)				161		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	33,367	1797.02		2,923		566		566	(2,357)				105		0001
Purchased Call/BXIIMSTN Index/SBMO17RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	8,551	1703.41		675		311		311	(364)				22		0001
Purchased Call/BXIIMSTN Index/SBMO17SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	39,735	1780.9		3,350		721		721	(2,629)				119		0001
Purchased Call/BXIIMSTN Index/SBMO17TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	11,985	1772.7		1,031		305		305	(726)				40		0001
Purchased Call/BXIIMSTN Index/SBMO17SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	16,488	1797.02		1,434		280		280	(1,155)				52		0001
Purchased Call/BXIIMSTN Index/SBMO17RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	36,967	1703.41		2,769		1,334		1,334	(1,435)				97		0001
Purchased Call/BXIIMSTN Index/SBMO17RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	16,503	1703.41		1,099		580		580	(519)				43		0001
Purchased Call/BXIIMSTN Index/SBMO17RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	01/22/2027	2	272,241	1737.75		22,539		7,354		7,354	(15,185)				761		0001
Purchased Call/BXIIMSTN Index/SBMO17SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	36,788	1780.9		2,814		661		661	(2,154)				110		0001
Purchased Call/BXIIMSTN Index/SBMO17RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	12,509	1703.41		1,060		457		457	(603)				33		0001
Purchased Call/BXIIMSTN Index/SBMO17SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	11,882	1797.02		1,017		201		201	(816)				37		0001
Purchased Call/BXIIMSTN Index/SBMO17TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	202,369	1681.36		18,557		12,367		12,367	(6,190)				697		0001
Purchased Call/BXIIMSTN Index/SBMO17TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	6,762	1681.36		547		392		392	(155)				23		0001
Purchased Call/BXIIMSTN Index/SBMO17RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	72,633	1703.41		6,319		2,655		2,655	(3,664)				190		0001
Purchased Call/BXIIMSTN Index/SBMO17SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	69,345	1780.9		4,750		1,221		1,221	(3,529)				208		0001
Purchased Call/BXIIMSTN Index/SBMO17RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	169,113	1737.75		14,865		4,622		4,622	(10,243)				473		0001
Purchased Call/BXIIMSTN Index/SBMO17SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	18,098	1797.02		1,406		303		303	(1,103)				57		0001
Purchased Call/BXIIMSTN Index/SBMO17SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	40,122	1797.02		3,463		680		680	(2,783)				126		0001
Purchased Call/BXIIMSTN Index/SBMO17TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	5,951	1681.36		450		334		334	(117)				20		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2027	1	8,846	1772.7		705		222		222	(483)				29		0001
Purchased Call/BXIIMSTN Index/SBMO17S$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	1	51,994	1797.02		3,972		868		868	(3,104)				164		0001
Purchased Call/BXIIMSTN Index/SBMO17S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/22/2027	1	147,107	1737.75		11,739		3,991		3,991	(7,748)				411		0001
Purchased Call/BXIIMSTN Index/SBMO17S$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2027	1	60,843	1780.9		4,581		1,090		1,090	(3,492)				182		0001
Purchased Call/BXIIMSTN Index/SBMO17RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/22/2027	1	33,464	1737.75		2,774		911		911	(1,863)				94		0001
Purchased Call/BXIIMSTN Index/SBMO17S$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	1	6,465	1797.02		538		109		109	(429)				20		0001
Purchased Call/BXIIMSTN Index/SBMO17RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/22/2027	1	21,609	1737.75		1,610		581		581	(1,029)				60		0001
Purchased Call/BXIIMSTN Index/SBMO17S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2027	1	76,344	1780.9		6,253		1,381		1,381	(4,871)				229		0001
Purchased Call/BXIIMSTN Index/SBMO17RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/08/2027	1	69,209	1703.41		5,260		2,503		2,503	(2,756)				181		0001
Purchased Call/BXIIMSTN Index/SBMO17T$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2027	1	168,129	1681.36		15,249		10,233		10,233	(5,016)				579		0001
Purchased Call/BXIIMSTN Index/SBMO17T$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2027	1	60,897	1681.36		3,855		3,038		3,038	(817)				210		0001
Purchased Call/BXIIMSTN Index/SBMO17RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2026	01/08/2027	1	1,709	1703.41		133		62		62	(71)				4		0001
Purchased Call/BXIIMSTN Index/SBMO17T$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2027	1	28,678	1772.7		2,549		732		732	(1,818)				95		0001
Purchased Call/BXIIMSTN Index/SBMO17UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/07/2027	1	73,512	1772.4		6,226		2,704		2,704	(3,522)				285		0001
Purchased Call/BXIIMSTN Index/SBMO17USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/07/2027	1	33,206	1772.4		2,471		1,159		1,159	(1,312)				129		0001
Purchased Call/BXIIMSTN Index/SBMO17USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/07/2027	1	49,253	1772.4		3,201		1,593		1,593	(1,608)				191		0001
Purchased Call/BXIIMSTN Index/SBMO17VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2027	1	104,802	1747.43		7,672		4,895		4,895	(2,776)				446		0001
Purchased Call/BXIIMSTN Index/SBMO17VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2027	1	24,437	1765.67		2,004		1,050		1,050	(954)				101		0001
Purchased Call/BXIIMSTN Index/SBMO17USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/07/2027	1	11,763	1772.4		1,034		437		437	(597)				46		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/21/2027	1	29,309	1796.4		1,970		853		853	(1,116)				117		0001
Purchased Call/BXIIMSTN Index/SBMO17USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	2,250	1784.43		178		67		67	(112)				8		0001
Purchased Call/BXIIMSTN Index/SBMO17USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	96,583	1772.4		7,437		3,424		3,424	(4,013)				374		0001
Purchased Call/BXIIMSTN Index/SBMO17VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	6,085	1765.67		549		273		273	(276)				25		0001
Purchased Call/BXIIMSTN Index/SBMO17VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2027	1	30,584	1747.43		2,331		1,470		1,470	(861)				130		0001
Purchased Call/BXIIMSTN Index/SBMO17USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	42,193	1784.43		2,970		1,187		1,187	(1,783)				158		0001
Purchased Call/BXIIMSTN Index/SBMO17US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	25,728	1736.11		2,020		1,055		1,055	(964)				93		0001
Purchased Call/BXIIMSTN Index/SBMO17VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/21/2027	1	13,720	1796.4		1,122		438		438	(684)				55		0001
Purchased Call/BXIIMSTN Index/SBMO17USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	23,207	1772.4		1,696		802		802	(895)				90		0001
Purchased Call/BXIIMSTN Index/SBMO17TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	98,963	1736.11		7,115		3,885		3,885	(3,231)				357		0001
Purchased Call/BXIIMSTN Index/SBMO17VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/21/2027	1	25,804	1796.4		1,974		802		802	(1,172)				103		0001
Purchased Call/BXIIMSTN Index/SBMO17VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/21/2027	1	38,852	1796.4		2,821		1,179		1,179	(1,642)				155		0001
Purchased Call/BXIIMSTN Index/SBMO17TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	11,463	1736.11		917		474		474	(443)				41		0001
Purchased Call/BXIIMSTN Index/SBMO17TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	35,988	1736.11		2,519		1,392		1,392	(1,127)				130		0001
Purchased Call/BXIIMSTN Index/SBMO17USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	21,551	1784.43		1,588		619		619	(969)				81		0001
Purchased Call/BXIIMSTN Index/SBMO17USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	17,013	1784.43		1,480		517		517	(963)				64		0001
Purchased Call/BXIIMSTN Index/SBMO17VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	38,011	1765.67		2,167		1,290		1,290	(877)				158		0001
Purchased Call/BXIIMSTN Index/SBMO17VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/21/2027	1	191,951	1796.4		14,454		5,927		5,927	(8,527)				767		0001
Purchased Call/BXIIMSTN Index/SBMO17VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2027	1	14,408	1747.43		1,291		765		765	(526)				61		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2027	1	10,122	1747.43		757		480		480	(277)				43		0001
Purchased Call/BXIIMSTN Index/SBMO17WSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2027	1	27,561	1747.43		2,177		1,356		1,356	(821)				117		0001
Purchased Call/BXIIMSTN Index/SBMO17US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	6,111	1736.11		538		262		262	(276)				22		0001
Purchased Call/BXIIMSTN Index/SBMO17VSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	154,908	1765.67		11,277		6,211		6,211	(5,066)				642		0001
Purchased Call/BXIIMSTN Index/SBMO17USI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	107,529	1784.43		8,882		3,226		3,226	(5,656)				402		0001
Purchased Call/BXIIMSTN Index/SBMO17VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2027	1	179,891	1747.43		15,237		9,246		9,246	(5,991)				766		0001
Purchased Call/BXIIMSTN Index/SBMO17USC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/08/2027	1	5,625	1736.11		419		6		6	(412)				20		0001
Purchased Call/BXIIMSTN Index/SBMO17USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	85,068	1784.43		5,836		2,363		2,363	(3,472)				318		0001
Purchased Call/BXIIMSTN Index/SBMO17USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	53,894	1784.43		2,829		1,295		1,295	(1,534)				201		0001
Purchased Call/BXIIMSTN Index/SBMO17USO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/08/2027	2	135,126	1736.11		11,500		5,723		5,723	(5,777)				487		0001
Purchased Call/BXIIMSTN Index/SBMO17TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	28,789	1736.11		2,562		1,237		1,237	(1,325)				104		0001
Purchased Call/BXIIMSTN Index/SBMO17TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	108,336	1736.11		8,169		4,358		4,358	(3,811)				391		0001
Purchased Call/BXIIMSTN Index/SBMO17US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	9,538	1736.11		776		397		397	(379)				34		0001
Purchased Call/BXIIMSTN Index/SBMO17VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/21/2027	1	70,883	1796.4		6,075		2,298		2,298	(3,777)				283		0001
Purchased Call/BXIIMSTN Index/SBMO17US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	39,335	1736.11		2,089		1,290		1,290	(799)				142		0001
Purchased Call/BXIIMSTN Index/SBMO17USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	27,745	1772.4		2,103		976		976	(1,127)				107		0001
Purchased Call/BXIIMSTN Index/SBMO17USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	6,938	1784.43		541		204		204	(337)				26		0001
Purchased Call/BXIIMSTN Index/SBMO17VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	74,137	1765.67		5,508		3,011		3,011	(2,497)				307		0001
Purchased Call/BXIIMSTN Index/SBMO17VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	77,530	1765.67		6,520		3,372		3,372	(3,149)				321		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17U8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/22/2027	1	151,352	1784.43		10,519		4,232		4,232	(6,287)				566		0001
Purchased Call/BXIIMSTN Index/SBMO17XSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/06/2027	1	43,841	1847.36		3,310		1,286		1,286	(2,024)				202		0001
Purchased Call/BXIIMSTN Index/SBMO17W8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2026	07/08/2027	1	28,759	1799.51		2,002		983		983	(1,018)				126		0001
Purchased Call/BXIIMSTN Index/SBMO17XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/20/2027	1	87,505	1845.09		6,939		2,833		2,833	(4,107)				412		0001
Purchased Call/BXIIMSTN Index/SBMO17W7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2026	07/08/2027	1	17,335	1799.51		1,401		651		651	(750)				76		0001
Purchased Call/BXIIMSTN Index/SBMO17W6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2026	07/08/2027	1	36,472	1799.51		3,060		1,397		1,397	(1,663)				160		0001
Purchased Call/BXIIMSTN Index/SBMO17W5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2026	07/22/2027	1	23,701	1799.58		2,154		990		990	(1,165)				107		0001
Purchased Call/BXIIMSTN Index/SBMO17XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2026	09/22/2027	1	42,397	1753.98		3,324		2,474		2,474	(850)				210		0001
Purchased Call/BXIIMSTN Index/SBMO17W5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2026	07/22/2027	1	169,093	1799.58		13,832		6,666		6,666	(7,166)				760		0001
Purchased Call/BXIIMSTN Index/SBMO17XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2026	09/22/2027	1	9,885	1753.98		831		618		618	(214)				49		0001
Purchased Call/BXIIMSTN Index/SBMO17XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/20/2027	1	38,113	1845.09		2,885		1,199		1,199	(1,686)				180		0001
Purchased Call/BXIIMSTN Index/SBMO17XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2026	09/08/2027	1	170,126	1792.3		13,253		7,963		7,963	(5,290)				825		0001
Purchased Call/BXIIMSTN Index/SBMO17W5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/06/2027	1	17,447	1847.36		1,218		487		487	(731)				80		0001
Purchased Call/BXIIMSTN Index/SBMO17XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2026	09/08/2027	1	41,187	1792.3		3,493		2,065		2,065	(1,428)				200		0001
Purchased Call/BXIIMSTN Index/SBMO17W5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/06/2027	1	8,035	1847.36		679		251		251	(428)				37		0001
Purchased Call/BXIIMSTN Index/SBMO17XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/20/2027	1	46,389	1845.09		3,860		1,543		1,543	(2,316)				219		0001
Purchased Call/BXIIMSTN Index/SBMO17XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2026	09/08/2027	1	21,053	1792.3		1,756		1,042		1,042	(714)				102		0001
Purchased Call/BXIIMSTN Index/SBMO17W5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/06/2027	1	97,341	1847.36		7,583		2,909		2,909	(4,674)				449		0001
Purchased Call/BXIIMSTN Index/SBMO17XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/20/2027	1	10,219	1845.09		715		305		305	(410)				48		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17W$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2026	07/08/2027	1	22,463	1799.51		1,992		883		883	(1,109)				99		0001
Purchased Call/BXIIMSTN Index/SBMO17XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2026	09/08/2027	1	69,187	1792.3		5,224		3,157		3,157	(2,066)				335		0001
Purchased Call/BXIIMSTN Index/SBMO17XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2026	09/08/2027	1	53,100	1792.3		3,945		2,389		2,389	(1,556)				257		0001
Purchased Call/BXIIMSTN Index/SBMO17XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2026	09/22/2027	1	87,955	1753.98		6,183		4,615		4,615	(1,569)				435		0001
Purchased Call/BXIIMSTN Index/SBMO17W$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2027	1	27,414	1847.36		2,166		826		826	(1,340)				126		0001
Purchased Call/BXIIMSTN Index/SBMO17W$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	7,866	1799.58		668		317		317	(351)				35		0001
Purchased Call/BXIIMSTN Index/SBMO17W$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2027	1	42,157	1847.36		3,529		1,309		1,309	(2,220)				194		0001
Purchased Call/BXIIMSTN Index/SBMO17W$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2026	07/08/2027	1	30,893	1799.51		2,462		1,150		1,150	(1,312)				136		0001
Purchased Call/BXIIMSTN Index/SBMO17W$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	10,425	1799.58		912		427		427	(485)				47		0001
Purchased Call/BXIIMSTN Index/SBMO17W$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2026	07/08/2027	1	6,652	1799.51		494		238		238	(256)				29		0001
Purchased Call/BXIIMSTN Index/SBMO17XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2026	09/08/2027	1	27,067	1792.3		2,236		1,329		1,329	(907)				131		0001
Purchased Call/BXIIMSTN Index/SBMO17W$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	131,036	1799.58		10,234		5,017		5,017	(5,217)				589		0001
Purchased Call/BXIIMSTN Index/SBMO17W$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	12,002	1799.58		834		425		425	(410)				54		0001
Purchased Call/BXIIMSTN Index/SBMO17I$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2026	1	8,935	1519.28	1,127			1,208		1,208	(71)				21		0001
Purchased Call/BXIIMSTN Index/SBMO17HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/20/2026	2	64,318	1589.92	9,270			5,338		5,338	(2,483)				120		0001
Purchased Call/BXIIMSTN Index/SBMO17GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	10/22/2026	2	95,375	1536.18	13,544			10,713		10,713	(3,337)				117		0001
Purchased Call/BXIIMSTN Index/SBMO17GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2026	1	31,467	1510.21	4,487			4,066		4,066	(1,003)				23		0001
Purchased Call/BXIIMSTN Index/SBMO17HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/20/2026	1	51,178	1589.92	6,290			4,245		4,245	(1,528)				96		0001
Purchased Call/BXIIMSTN Index/SBMO17I$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2026	1	5,309	1519.28	796			724		724	(165)				13		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/06/2026	1	86,370	1568.02	12,273			8,100		8,100	(3,246)				137		0001
Purchased Call/BXIIMSTN Index/SBMO17HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2026	1	66,776	1596.49	9,562			5,539		5,539	(2,528)				145		0001
Purchased Call/BXIIMSTN Index/SBMO17HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/06/2026	1	50,282	1568.02	6,637			4,716		4,716	(1,684)				80		0001
Purchased Call/BXIIMSTN Index/SBMO17GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/08/2026	1	6,856	1510.21	874			886		886	(101)				5		0001
Purchased Call/BXIIMSTN Index/SBMO17GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2026	1	34,490	1536.18	4,608			3,873		3,873	(1,071)				42		0001
Purchased Call/BXIIMSTN Index/SBMO17HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/06/2026	1	61,674	1568.02	7,512			5,781		5,781	(1,682)				98		0001
Purchased Call/BXIIMSTN Index/SBMO17GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2026	1	10,221	1536.18	1,244			1,147		1,147	(218)				13		0001
Purchased Call/BXIIMSTN Index/SBMO17HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/06/2026	1	6,601	1568.02	900			619		619	(236)				11		0001
Purchased Call/BXIIMSTN Index/SBMO17GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2026	1	231,888	1510.21	31,351			29,958		29,958	(6,252)				172		0001
Purchased Call/BXIIMSTN Index/SBMO17JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/22/2027	1	7,202	1580.95	958			790		790	(166)				23		0001
Purchased Call/BXIIMSTN Index/SBMO17IST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2027	1	1,207	1536.56	161			160		160	(23)				3		0001
Purchased Call/BXIIMSTN Index/SBMO17ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2027	1	136,824	1536.56	19,771			18,061		18,061	(4,091)				382		0001
Purchased Call/BXIIMSTN Index/SBMO17KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/22/2027	1	168,227	1535.38	23,552			24,302		24,302	(3,782)				579		0001
Purchased Call/BXIIMSTN Index/SBMO17JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/08/2027	2	47,973	1566.01	5,919			5,488		5,488	(649)				144		0001
Purchased Call/BXIIMSTN Index/SBMO17JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/08/2027	1	142,493	1566.01	19,707			16,525		16,525	(3,759)				427		0001
Purchased Call/BXIIMSTN Index/SBMO17JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/22/2027	1	9,878	1580.95	1,428			1,087		1,087	(305)				31		0001
Purchased Call/BXIIMSTN Index/SBMO17KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/22/2027	1	127,731	1535.38	15,570			17,732		17,732	(564)				440		0001
Purchased Call/BXIIMSTN Index/SBMO17JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/08/2027	1	35,336	1566.01	5,035			4,101		4,101	(1,046)				106		0001
Purchased Call/BXIIMSTN Index/SBMO17JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/22/2027	1	17,836	1580.95	2,181			1,930		1,930	(267)				56		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17I$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2027	1	35,938	1500.42	4,467			5,402		5,402	7				94		0001
Purchased Call/BXIIMSTN Index/SBMO17KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/08/2027	1	20,559	1575.01	2,950			2,394		2,394	(560)				68		0001
Purchased Call/BXIIMSTN Index/SBMO17K$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/22/2027	1	5,192	1535.38	508			616		616	41				18		0001
Purchased Call/BXIIMSTN Index/SBMO17JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/22/2027	1	13,261	1580.95	1,179			1,217		1,217	48				42		0001
Purchased Call/BXIIMSTN Index/SBMO17I$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2027	1	72,186	1536.56	10,027			9,518		9,518	(1,794)				202		0001
Purchased Call/BXIIMSTN Index/SBMO17LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2027	1	5,157	1488.34	656			876		876	22				19		0001
Purchased Call/BXIIMSTN Index/SBMO17K$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2027	1	12,139	1397.77	1,616			2,717		2,717	219				44		0001
Purchased Call/BXIIMSTN Index/SBMO17LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2027	2	46,926	1488.34	6,556			8,381		8,381	(234)				175		0001
Purchased Call/BXIIMSTN Index/SBMO17LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/07/2027	1	41,083	1553.09	5,267			5,639		5,639	(285)				159		0001
Purchased Call/BXIIMSTN Index/SBMO17MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2027	1	46,212	1609.91	6,678			5,354		5,354	(1,085)				192		0001
Purchased Call/BXIIMSTN Index/SBMO17LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/07/2027	1	51,703	1553.09	4,850			5,646		5,646	354				200		0001
Purchased Call/BXIIMSTN Index/SBMO17MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/08/2027	2	53,322	1609.91	6,617			6,021		6,021	(739)				221		0001
Purchased Call/BXIIMSTN Index/SBMO17KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2027	1	76,118	1397.77	10,535			17,775		17,775	1,081				275		0001
Purchased Call/BXIIMSTN Index/SBMO17LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2027	1	7,798	1488.34	930			1,265		1,265	67				29		0001
Purchased Call/BXIIMSTN Index/SBMO17K$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2027	1	41,487	1397.77	4,920			8,063		8,063	865				150		0001
Purchased Call/BXIIMSTN Index/SBMO17LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/07/2027	1	25,823	1553.09	3,251			3,516		3,516	(142)				100		0001
Purchased Call/BXIIMSTN Index/SBMO17MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/21/2027	1	58,796	1575.89	7,279			7,353		7,353	(398)				235		0001
Purchased Call/BXIIMSTN Index/SBMO17MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/21/2027	1	35,160	1575.89	4,268			4,351		4,351	1,864				140		0001
Purchased Call/BXIIMSTN Index/SBMO17LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/07/2027	1	30,051	1553.09	3,630			4,004		4,004	(75)				116		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/21/2027	1	25,219	1575.89	3,735			3,330		3,330	(626)				101		0001
Purchased Call/BXIIMSTN Index/SBMO17LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/07/2027	1	13,047	1553.09	1,750			1,823		1,823	(143)				51		0001
Purchased Call/BXIIMSTN Index/SBMO17MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2027	1	16,945	1609.91	2,257			1,931		1,931	(268)				70		0001
Purchased Call/BXIIMSTN Index/SBMO17LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/07/2027	1	45,857	1553.09	6,796			6,548		6,548	(998)				178		0001
Purchased Call/BXIIMSTN Index/SBMO17MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2027	1	9,202	1595.74	1,195			1,125		1,125	(101)				39		0001
Purchased Call/BXIIMSTN Index/SBMO17LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2027	1	56,210	1488.34	5,992			8,226		8,226	679				210		0001
Purchased Call/BXIIMSTN Index/SBMO17KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2027	1	37,093	1397.77	3,932			6,233		6,233	723				134		0001
Purchased Call/BXIIMSTN Index/SBMO17NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	06/22/2027	2	113,405	1595.74	17,725			14,360		14,360	(2,470)				483		0001
Purchased Call/BXIIMSTN Index/SBMO17MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2027	1	13,984	1609.91	1,699			1,535		1,535	(129)				58		0001
Purchased Call/BXIIMSTN Index/SBMO17PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2027	1	107,149	1696	14,958			10,111		10,111	(2,203)				530		0001
Purchased Call/BXIIMSTN Index/SBMO170SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2027	1	27,239	1699.07	3,743			2,461		2,461	(581)				132		0001
Purchased Call/BXIIMSTN Index/SBMO170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/20/2027	1	4,857	1699.07	647			419		419	(95)				23		0001
Purchased Call/BXIIMSTN Index/SBMO17NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2027	1	6,007	1650.29	766			591		591	(93)				26		0001
Purchased Call/BXIIMSTN Index/SBMO170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/06/2027	1	63,087	1655.04	7,962			6,381		6,381	(857)				291		0001
Purchased Call/BXIIMSTN Index/SBMO17NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2027	1	110,104	1681.61	14,038			9,546		9,546	(1,862)				495		0001
Purchased Call/BXIIMSTN Index/SBMO170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/20/2027	1	42,572	1699.07	5,854			3,700		3,700	(952)				201		0001
Purchased Call/BXIIMSTN Index/SBMO170SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2027	1	110,139	1699.07	13,789			9,608		9,608	(1,600)				534		0001
Purchased Call/BXIIMSTN Index/SBMO17NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2027	1	11,199	1650.29	1,551			1,128		1,128	(241)				49		0001
Purchased Call/BXIIMSTN Index/SBMO17NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2027	1	7,420	1681.61	1,040			657		657	(170)				33		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/20/2027	1	38,734	1699.07	4,927			3,290		3,290	(643)				182		0001
Purchased Call/BXIIMSTN Index/SBMO17NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2027	1	13,822	1650.29	1,935			1,394		1,394	(312)				61		0001
Purchased Call/BXIIMSTN Index/SBMO17NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	06/22/2027	1	2,761	1595.74	435			349		349	(54)				12		0001
Purchased Call/BXIIMSTN Index/SBMO17QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/20/2027	1	46,700	1699.07	5,847			3,943		3,943	(735)				220		0001
Purchased Call/BXIIMSTN Index/SBMO17RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2027	1	17,528	1673.81	2,477			2,118		2,118	(281)				97		0001
Purchased Call/BXIIMSTN Index/SBMO17PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/22/2027	1	81,885	1692.35	11,734			8,330		8,330	(1,556)				422		0001
Purchased Call/BXIIMSTN Index/SBMO17QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2027	1	20,220	1650.79	2,952			2,625		2,625	(384)				110		0001
Purchased Call/BXIIMSTN Index/SBMO17QSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	11/22/2027	1	9,993	1646.31	1,285			11		11	(1,299)				53		0001
Purchased Call/BXIIMSTN Index/SBMO17RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2027	1	11,300	1673.81	1,432			1,253		1,253	(84)				63		0001
Purchased Call/BXIIMSTN Index/SBMO17QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/22/2027	2	78,693	1646.31	11,815			10,162		10,162	(1,329)				421		0001
Purchased Call/BXIIMSTN Index/SBMO17PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/22/2027	1	51,503	1692.35	6,592			4,968		4,968	(590)				265		0001
Purchased Call/BXIIMSTN Index/SBMO17QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/08/2027	1	55,184	1640.41	8,189			7,153		7,153	(961)				290		0001
Purchased Call/BXIIMSTN Index/SBMO17QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/08/2027	1	17,130	1640.41	2,311			2,099		2,099	(153)				90		0001
Purchased Call/BXIIMSTN Index/SBMO17PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2027	1	16,139	1677.64	2,264			1,698		1,698	(278)				82		0001
Purchased Call/BXIIMSTN Index/SBMO17RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2027	1	20,006	1673.81	2,779			2,388		2,388	(271)				111		0001
Purchased Call/BXIIMSTN Index/SBMO17PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2027	1	20,249	1677.64	2,598			2,036		2,036	(228)				102		0001
Purchased Call/BXIIMSTN Index/SBMO17TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2028	1	158,690	1681.36		25,057		21,122		21,122	(3,935)				964		0001
Purchased Call/BXIIMSTN Index/SBMO17SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2028	1	6,249	1797.02		910		501		501	(409)				37		0001
Purchased Call/BXIIMSTN Index/SBMO17SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/21/2028	1	57,453	1737.75		8,245		5,616		5,616	(2,629)				329		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17S$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/21/2028	1	5,977	1737.75		843		578		578	(265)				34		0001
Purchased Call/BXIIMSTN Index/SBMO17T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2028	1	171,533	1681.36		22,574		19,826		19,826	(2,747)				1,042		0001
Purchased Call/BXIIMSTN Index/SBMO17R$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/07/2028	1	14,009	1703.41		1,991		1,543		1,543	(448)				79		0001
Purchased Call/BXIIMSTN Index/SBMO17S$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2028	1	40,993	1797.02		5,206		3,048		3,048	(2,158)				242		0001
Purchased Call/BXIIMSTN Index/SBMO17T$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2028	1	17,166	1772.7		2,544		1,555		1,555	(989)				103		0001
Purchased Call/BXIIMSTN Index/SBMO17T$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2028	1	6,443	1772.7		749		504		504	(244)				39		0001
Purchased Call/BXIIMSTN Index/SBMO17T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2028	1	119,128	1681.36		14,009		12,510		12,510	(1,500)				724		0001
Purchased Call/BXIIMSTN Index/SBMO17S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2028	1	49,005	1797.02		5,293		3,281		3,281	(2,012)				290		0001
Purchased Call/BXIIMSTN Index/SBMO17S$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/08/2028	2	61,718	1780.9		8,974		5,161		5,161	(3,813)				360		0001
Purchased Call/BXIIMSTN Index/SBMO17S$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2028	1	3,297	1780.9		360		233		233	(128)				19		0001
Purchased Call/BXIIMSTN Index/SBMO17S$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2028	1	53,088	1780.9		6,721		4,125		4,125	(2,596)				309		0001
Purchased Call/BXIIMSTN Index/SBMO17R$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/07/2028	1	12,740	1703.41		1,779		1,388		1,388	(390)				72		0001
Purchased Call/BXIIMSTN Index/SBMO17S$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2028	1	51,631	1797.02		7,383		4,085		4,085	(3,298)				305		0001
Purchased Call/BXIIMSTN Index/SBMO17S$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2028	1	15,490	1780.9		2,206		1,281		1,281	(925)				90		0001
Purchased Call/BXIIMSTN Index/SBMO17T$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2028	1	11,490	1772.7		1,728		1,052		1,052	(676)				69		0001
Purchased Call/BXIIMSTN Index/SBMO17T$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2028	1	457,670	1681.36		69,200		58,903		58,903	(10,297)				2,781		0001
Purchased Call/BXIIMSTN Index/SBMO17V$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/08/2028	1	357,755	1772.4		49,978		34,365		34,365	(15,613)				2,267		0001
Purchased Call/BXIIMSTN Index/SBMO17V$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/22/2028	1	167,790	1796.4		22,601		14,681		14,681	(7,921)				1,076		0001
Purchased Call/BXIIMSTN Index/SBMO17U$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/07/2028	2	158,994	1736.11		20,705		15,746		15,746	(4,959)				980		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2028	1	28,165	1765.67		2,859		2,174		2,174	(685)				183		0001
Purchased Call/BXIIMSTN Index/SBMO17W3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2028	1	98,106	1747.43		13,254		10,332		10,332	(2,922)				645		0001
Purchased Call/BXIIMSTN Index/SBMO17VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/22/2028	1	14,245	1796.4		2,157		1,339		1,339	(818)				91		0001
Purchased Call/BXIIMSTN Index/SBMO17VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2028	1	178,392	1765.67		24,029		17,498		17,498	(6,531)				1,160		0001
Purchased Call/BXIIMSTN Index/SBMO17USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/21/2028	1	273,859	1784.43		35,437		23,292		23,292	(12,145)				1,710		0001
Purchased Call/BXIIMSTN Index/SBMO17US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/07/2028	1	76,102	1736.11		6,811		5,421		5,421	(1,390)				469		0001
Purchased Call/BXIIMSTN Index/SBMO17VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/08/2028	1	10,717	1772.4		1,609		1,083		1,083	(526)				68		0001
Purchased Call/BXIIMSTN Index/SBMO17VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/22/2028	1	37,456	1796.4		5,551		3,470		3,470	(2,080)				240		0001
Purchased Call/BXIIMSTN Index/SBMO17VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2028	1	44,531	1765.67		6,956		4,830		4,830	(2,126)				289		0001
Purchased Call/BXIIMSTN Index/SBMO17W2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2028	1	34,490	1747.43		5,432		4,072		4,072	(1,360)				227		0001
Purchased Call/BXIIMSTN Index/SBMO17XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/22/2028	1	43,841	1845.09		6,721		3,897		3,897	(2,824)				302		0001
Purchased Call/BXIIMSTN Index/SBMO17XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2026	09/22/2028	1	51,965	1753.98		7,717		6,296		6,296	(1,421)				366		0001
Purchased Call/BXIIMSTN Index/SBMO17XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2026	09/22/2028	1	215,529	1753.98		28,622		23,377		23,377	(5,245)				1,517		0001
Purchased Call/BXIIMSTN Index/SBMO17XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/08/2028	1	18,605	1847.36		2,614		1,525		1,525	(1,089)				127		0001
Purchased Call/BXIIMSTN Index/SBMO17XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/08/2028	1	3,766	1847.36		585		330		330	(255)				26		0001
Purchased Call/BXIIMSTN Index/SBMO17XSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2026	09/08/2028	1	12,215	1792.3		1,713		1,253		1,253	(460)				85		0001
Purchased Call/BXIIMSTN Index/SBMO17XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/22/2028	1	17,469	1845.09		2,543		1,498		1,498	(1,045)				120		0001
Purchased Call/BXIIMSTN Index/SBMO17W0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/21/2028	1	640,190	1799.58		98,269		63,813		63,813	(34,456)				4,304		0001
Purchased Call/BXIIMSTN Index/SBMO17WN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/21/2028	1	50,990	1799.58		8,067		5,202		5,202	(2,865)				343		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17W\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2026	07/07/2028	1	145,907	1799.51		22,134		14,281		14,281	(7,854)				971		0001
Purchased Call/BXIIMSTN Index/SBMO17W\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2026	07/07/2028	1	250,309	1799.51		31,964		21,747		21,747	(10,218)				1,665		0001
Purchased Call/BXIIMSTN Index/SBMO17X\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/08/2028	1	203,710	1847.36		29,497		17,002		17,002	(12,495)				1,388		0001
Purchased Call/BXIIMSTN Index/SBMO17X\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2026	09/08/2028	1	151,838	1792.3		22,153		16,092		16,092	(6,062)				1,058		0001
Purchased Call/BXIIMSTN Index/SBMO170\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2028	1	845,635	1184.19	218,597			435,221		435,221	4,630				4,998		0001
Purchased Call/BXIIMSTN Index/SBMO170\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2028	1	465,280	1134.53	122,183			268,981		268,981	4,022				2,790		0001
Purchased Call/BXIIMSTN Index/SBMO170\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2028	1	299,999	1210.43	80,610			146,800		146,800	1,675				1,823		0001
Purchased Call/BXIIMSTN Index/SBMO170\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	8,738	1220.04	1,928			3,428		3,428	201				54		0001
Purchased Call/BXIIMSTN Index/SBMO170\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	309,781	1220.04	86,584			149,131		149,131	1,805				1,910		0001
Purchased Call/BXIIMSTN Index/SBMO170\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2028	1	177,687	1188.87	51,156			92,146		92,146	1,393				1,109		0001
Purchased Call/BXIIMSTN Index/SBMO171\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2028	2	490,369	1135.48	122,088			287,305		287,305	5,374				3,107		0001
Purchased Call/BXIIMSTN Index/SBMO171\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2022	02/08/2028	1	19,919	1225.76	4,248			9,270		9,270	55				116		0001
Purchased Call/BXIIMSTN Index/SBMO171\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2028	2	311,982	1063.09	90,896			214,447		214,447	4,686				2,000		0001
Purchased Call/BXIIMSTN Index/SBMO171\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2028	1	437,416	1124.64	126,151			264,356		264,356	5,479				2,844		0001
Purchased Call/BXIIMSTN Index/SBMO171\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2028	1	17,887	1029.49	5,255			13,286		13,286	316				118		0001
Purchased Call/BXIIMSTN Index/SBMO172\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/07/2028	1	73,082	1068.03	21,347			50,207		50,207	1,196				486		0001
Purchased Call/BXIIMSTN Index/SBMO172\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2028	1	61,200	1104.09	17,528			39,065		39,065	922				411		0001
Purchased Call/BXIIMSTN Index/SBMO172\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2028	1	144,115	1158.51	41,130			82,228		82,228	1,877				982		0001
Purchased Call/BXIIMSTN Index/SBMO172\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2028	2	100,959	1163.03	29,061			57,254		57,254	1,340				695		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBM0172SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/08/2028	2	119,894	1124.92	35,418			74,052		74,052	1,875				835		0001
Purchased Call/BXIIMSTN Index/SBM0173S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2022	09/22/2028	2	330,574	1050.54	100,368			239,225		239,225	6,479				2,326		0001
Purchased Call/BXIIMSTN Index/SBM0173SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2028	1	48,858	997.33	15,840			39,579		39,579	1,105				347		0001
Purchased Call/BXIIMSTN Index/SBM0173SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/20/2028	1	236,934	1026.27	78,781			181,235		181,235	5,115				1,699		0001
Purchased Call/BXIIMSTN Index/SBM0173SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2028	1	351,246	1045.86	116,052			258,861		258,861	7,419				2,551		0001
Purchased Call/BXIIMSTN Index/SBM0174S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2028	2	191,788	1097.09	59,387			127,512		127,512	3,652				1,405		0001
Purchased Call/BXIIMSTN Index/SBM0174SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/08/2028	2	337,303	1082.32	104,813			232,090		232,090	6,855				2,497		0001
Purchased Call/BXIIMSTN Index/SBM0174SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2023	12/22/2028	2	232,650	1032.94	73,934			177,508		177,508	5,360				1,737		0001
Purchased Call/BXIIMSTN Index/SBM0174SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2029	1	177,079	1060.04	54,434			128,222		128,222	3,952				1,336		0001
Purchased Call/BXIIMSTN Index/SBM0175$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2029	2	184,429	1096.87	57,331			124,269		124,269	3,893				1,403		0001
Purchased Call/BXIIMSTN Index/SBM0175S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/08/2029	2	571,655	1159.68	167,685			340,234		340,234	10,791				4,392		0001
Purchased Call/BXIIMSTN Index/SBM0175SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2029	2	236,979	1117.91	73,171			154,000		154,000	5,020				1,836		0001
Purchased Call/BXIIMSTN Index/SBM0175SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2029	1	55,017	1110.9	17,198			36,368		36,368	1,209				430		0001
Purchased Call/BXIIMSTN Index/SBM0175SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2029	1	64,821	1075.45	19,407			46,140		46,140	1,559				510		0001
Purchased Call/BXIIMSTN Index/SBM0176SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/06/2029	1	38,853	1114.61	11,322			25,666		25,666	891				308		0001
Purchased Call/BXIIMSTN Index/SBM0176SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2029	1	182,125	1126.32	52,416			118,285		118,285	4,267				1,470		0001
Purchased Call/BXIIMSTN Index/SBM0177S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2029	1	148,353	1157.95	43,423			90,770		90,770	3,343				1,206		0001
Purchased Call/BXIIMSTN Index/SBM0177SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/08/2029	1	679,959	1190.49	198,548			391,753		391,753	20,677				5,577		0001
Purchased Call/BXIIMSTN Index/SBM0177SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/22/2029	1	247,049	1211.99	73,571			136,871		136,871	5,288				2,041		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO177SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/06/2029	1	97,147	1217.58	29,737			53,421		53,421	2,103				808		0001
Purchased Call/BXIIMSTN Index/SBMO178SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/20/2029	2	159,445	1259.37	48,317			81,015		81,015	3,263				1,335		0001
Purchased Call/BXIIMSTN Index/SBMO178SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	08/08/2029	2	273,116	1262.29	84,826			138,636		138,636	5,715				2,308		0001
Purchased Call/BXIIMSTN Index/SBMO178SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2029	2	275,888	1217.15	88,170			153,584		153,584	6,391				2,347		0001
Purchased Call/BXIIMSTN Index/SBMO178SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/07/2029	1	368,835	1231.55	115,077			200,533		200,533	11,217				3,162		0001
Purchased Call/BXIIMSTN Index/SBMO179S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	09/21/2029	2	257,799	1205.15	81,897			148,050		148,050	6,368				2,224		0001
Purchased Call/BXIIMSTN Index/SBMO179SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2029	2	278,539	1188.71	89,815			165,700		165,700	7,203				2,422		0001
Purchased Call/BXIIMSTN Index/SBMO179SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2029	3	390,014	1166.36	130,006			242,957		242,957	10,623				3,413		0001
Purchased Call/BXIIMSTN Index/SBMO179SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2029	2	544,120	1205.27	169,346			315,755		315,755	14,214				4,798		0001
Purchased Call/BXIIMSTN Index/SBMO17AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2029	2	174,000	1265.71	53,384			90,229		90,229	4,206				1,543		0001
Purchased Call/BXIIMSTN Index/SBMO17ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/07/2029	1	169,589	1274.03	51,555			86,993		86,993	4,153				1,514		0001
Purchased Call/BXIIMSTN Index/SBMO17ASO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/21/2029	1	344,220	1321.13	102,027			161,954		161,954	7,977				3,092		0001
Purchased Call/BXIIMSTN Index/SBMO17ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/08/2030	2	115,091	1325.92	33,325			53,897		53,897	2,705				1,042		0001
Purchased Call/BXIIMSTN Index/SBMO17BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2030	1	192,365	1317.76	57,248			91,870		91,870	4,660				1,751		0001
Purchased Call/BXIIMSTN Index/SBMO17BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/08/2030	3	581,999	1345.38	180,540			265,171		265,171	13,855				5,335		0001
Purchased Call/BXIIMSTN Index/SBMO17BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	02/22/2030	2	811,513	1363.87	248,009			358,488		358,488	25,899				7,482		0001
Purchased Call/BXIIMSTN Index/SBMO17BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/22/2030	1	20,003	1363.87	5,821			8,288		8,288	335				184		0001
Purchased Call/BXIIMSTN Index/SBMO17C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/08/2030	1	311,089	1381.5	93,607			133,474		133,474	7,273				2,884		0001
Purchased Call/BXIIMSTN Index/SBMO17C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/08/2030	1	49,789	1381.5	14,255			20,093		20,093	830				462		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/22/2030	1	69,120	1394.12	19,900			27,394		27,394	1,153				644		0001
Purchased Call/BXIIMSTN Index/SBMO17CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/22/2030	2	111,131	1394.12	34,145			46,758		46,758	2,596				1,036		0001
Purchased Call/BXIIMSTN Index/SBMO17ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	06/21/2030	2	65,610	1415.1	20,474			27,309		27,309	1,658				633		0001
Purchased Call/BXIIMSTN Index/SBMO17DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/07/2030	1	100,422	1400.41	31,251			42,767		42,767	2,547				964		0001
Purchased Call/BXIIMSTN Index/SBMO17DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2030	1	99,735	1398.24	30,908			42,411		42,411	2,486				952		0001
Purchased Call/BXIIMSTN Index/SBMO17DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/07/2030	1	6,255	1400.41	1,849			2,490		2,490	110				60		0001
Purchased Call/BXIIMSTN Index/SBMO17DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2030	1	189,418	1380.61	59,136			82,883		82,883	4,759				1,798		0001
Purchased Call/BXIIMSTN Index/SBMO17CSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/08/2030	2	250,829	1393.91	77,110			106,095		106,095	5,972				2,354		0001
Purchased Call/BXIIMSTN Index/SBMO17ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	06/21/2030	2	164,103	1415.1	48,343			63,935		63,935	2,883				1,584		0001
Purchased Call/BXIIMSTN Index/SBMO17DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2030	1	272,856	1398.24	80,083			108,557		108,557	4,737				2,604		0001
Purchased Call/BXIIMSTN Index/SBMO17CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2030	2	70,108	1393.91	19,029			27,874		27,874	1,183				658		0001
Purchased Call/BXIIMSTN Index/SBMO17DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2030	1	128,494	1347.03	41,105			59,579		59,579	3,320				1,212		0001
Purchased Call/BXIIMSTN Index/SBMO17DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2030	1	55,647	1347.03	16,727			23,850		23,850	978				525		0001
Purchased Call/BXIIMSTN Index/SBMO17F$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/06/2030	1	73,883	1478.12	20,576			26,437		26,437	1,327				733		0001
Purchased Call/BXIIMSTN Index/SBMO17ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2030	1	129,077	1440.5	39,536			51,512		51,512	3,208				1,254		0001
Purchased Call/BXIIMSTN Index/SBMO17F$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/06/2030	1	109,013	1478.12	31,559			41,439		41,439	2,764				1,082		0001
Purchased Call/BXIIMSTN Index/SBMO17F$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2030	1	87,542	1474.67	24,582			31,374		31,374	1,554				864		0001
Purchased Call/BXIIMSTN Index/SBMO17GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/20/2030	2	56,454	1521.94	16,233			19,898		19,898	1,377				563		0001
Purchased Call/BXIIMSTN Index/SBMO17F$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2030	2	81,171	1416.99	25,259			34,154		34,154	2,148				797		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17F$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/08/2030	1	115,504	1416.99	33,242			45,214		45,214	2,077				1,134		0001
Purchased Call/BXIIMSTN Index/SBMO17ES$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2030	2	120,240	1455.36	35,988			46,900		46,900	2,977				1,174		0001
Purchased Call/BXIIMSTN Index/SBMO17ES$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2030	1	40,723	1455.36	11,887			14,960		14,960	715				397		0001
Purchased Call/BXIIMSTN Index/SBMO17FS$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2030	1	65,540	1474.67	19,125			24,923		24,923	1,637				647		0001
Purchased Call/BXIIMSTN Index/SBMO17E$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2030	2	26,611	1440.5	7,878			9,983		9,983	466				258		0001
Purchased Call/BXIIMSTN Index/SBMO17GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/20/2030	1	43,767	1521.94	12,128			14,627		14,627	779				436		0001
Purchased Call/BXIIMSTN Index/SBMO17IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	133,161	1519.28	42,784			48,711		48,711	3,582				1,368		0001
Purchased Call/BXIIMSTN Index/SBMO17GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/08/2030	2	230,470	1510.21	69,483			83,488		83,488	5,803				2,312		0001
Purchased Call/BXIIMSTN Index/SBMO17HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/08/2030	1	49,553	1568.02	15,287			16,342		16,342	1,205				502		0001
Purchased Call/BXIIMSTN Index/SBMO17GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2030	1	61,921	1510.21	17,945			21,184		21,184	1,120				621		0001
Purchased Call/BXIIMSTN Index/SBMO17GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2030	1	54,578	1536.18	16,548			18,951		18,951	1,352				550		0001
Purchased Call/BXIIMSTN Index/SBMO17ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	45,556	1519.28	14,086			15,640		15,640	860				468		0001
Purchased Call/BXIIMSTN Index/SBMO17HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/22/2030	1	80,219	1589.92	25,004			25,556		25,556	1,931				817		0001
Purchased Call/BXIIMSTN Index/SBMO17HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/06/2030	2	91,310	1596.49	25,261			27,521		27,521	1,661				934		0001
Purchased Call/BXIIMSTN Index/SBMO17HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/06/2030	1	100,695	1596.49	30,994			31,873		31,873	2,443				1,030		0001
Purchased Call/BXIIMSTN Index/SBMO17KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/07/2031	1	11,010	1575.01	3,473			3,746		3,746	297				116		0001
Purchased Call/BXIIMSTN Index/SBMO17ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2031	1	33,249	1536.56	10,603			11,917		11,917	901				345		0001
Purchased Call/BXIIMSTN Index/SBMO17JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/21/2031	1	37,171	1580.95	11,114			11,617		11,617	683				390		0001
Purchased Call/BXIIMSTN Index/SBMO17ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2031	2	99,824	1536.56	30,312			33,169		33,169	1,820				1,037		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/07/2031	1	78,974	1575.01	23,590			24,993		24,993	1,461				832		0001
Purchased Call/BXIIMSTN Index/SBMO17JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/21/2031	1	43,755	1580.95	13,844			14,663		14,663	1,159				459		0001
Purchased Call/BXIIMSTN Index/SBMO17JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	66,048	1566.01	19,854			21,060		21,060	1,209				689		0001
Purchased Call/BXIIMSTN Index/SBMO17JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	254,244	1566.01	80,824			87,033		87,033	6,766				2,654		0001
Purchased Call/BXIIMSTN Index/SBMO17ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2031	1	133,958	1500.42	43,215			50,952		50,952	3,736				1,385		0001
Purchased Call/BXIIMSTN Index/SBMO17ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2031	1	19,645	1500.42	6,031			6,869		6,869	357				203		0001
Purchased Call/BXIIMSTN Index/SBMO17KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/21/2031	1	7,219	1535.38	2,128			2,430		2,430	(27)				76		0001
Purchased Call/BXIIMSTN Index/SBMO17KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2031	1	105,062	1397.77	30,584			42,497		42,497	1,936				1,117		0001
Purchased Call/BXIIMSTN Index/SBMO17LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2031	2	36,234	1553.09	12,092			13,080		13,080	1,049				389		0001
Purchased Call/BXIIMSTN Index/SBMO17LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2031	2	129,714	1488.34	41,615			52,081		52,081	3,978				1,385		0001
Purchased Call/BXIIMSTN Index/SBMO17NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/20/2031	1	29,024	1595.74	9,015			9,892		9,892	833				315		0001
Purchased Call/BXIIMSTN Index/SBMO17LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2031	1	67,028	1488.34	19,854			24,224		24,224	1,259				716		0001
Purchased Call/BXIIMSTN Index/SBMO17LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2031	2	235,307	1397.77	74,518			109,884		109,884	7,867				2,502		0001
Purchased Call/BXIIMSTN Index/SBMO17MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/06/2031	1	3,966	1609.91	1,179			1,214		1,214	76				43		0001
Purchased Call/BXIIMSTN Index/SBMO17MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/06/2031	1	65,778	1609.91	20,621			21,768		21,768	1,840				712		0001
Purchased Call/BXIIMSTN Index/SBMO17MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2031	1	3,952	1575.89	1,243			1,379		1,379	113				43		0001
Purchased Call/BXIIMSTN Index/SBMO17LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2031	1	62,147	1553.09	18,371			20,575		20,575	1,177				667		0001
Purchased Call/BXIIMSTN Index/SBMO17KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	03/21/2031	1	4,053	1535.38	923			1,486		1,486	115				43		0001
Purchased Call/BXIIMSTN Index/SBMO17MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2031	1	45,835	1575.89	13,613			14,721		14,721	871				494		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBM017QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/08/2031	1	200,259	1655.04	59,036			66,576		66,576	3,693				2,207		0001
Purchased Call/BXIIMSTN Index/SBM017QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/08/2031	1	61,574	1655.04	18,854			19,304		19,304	1,725				679		0001
Purchased Call/BXIIMSTN Index/SBM017NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/08/2031	2	53,964	1650.29	16,940			16,847		16,847	1,482				589		0001
Purchased Call/BXIIMSTN Index/SBM017QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2031	1	8,101	1699.07	2,440			2,384		2,384	222				90		0001
Purchased Call/BXIIMSTN Index/SBM017NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2031	1	2,638	1681.61	787			741		741	53				29		0001
Purchased Call/BXIIMSTN Index/SBM017QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/22/2031	1	204,307	1699.07	62,232			59,743		59,743	5,537				2,260		0001
Purchased Call/BXIIMSTN Index/SBM017PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2031	1	23,781	1696	7,355			7,071		7,071	661				265		0001
Purchased Call/BXIIMSTN Index/SBM017PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2031	1	25,163	1696	7,496			7,041		7,041	514				281		0001
Purchased Call/BXIIMSTN Index/SBM017NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2031	1	11,735	1681.61	3,639			3,491		3,491	316				129		0001
Purchased Call/BXIIMSTN Index/SBM017PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2031	1	22,594	1677.64	7,009			6,975		6,975	647				253		0001
Purchased Call/BXIIMSTN Index/SBM017PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/22/2031	1	12,455	1692.35	3,810			3,771		3,771	355				140		0001
Purchased Call/BXIIMSTN Index/SBM017QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/21/2031	2	245,156	1646.31	75,978			81,066		81,066	7,477				2,780		0001
Purchased Call/BXIIMSTN Index/SBM017RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2031	1	42,650	1650.79	13,243			14,078		14,078	1,309				486		0001
Purchased Call/BXIIMSTN Index/SBM017RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2031	1	45,650	1673.81	13,855			14,579		14,579	1,383				522		0001
Purchased Call/BXIIMSTN Index/SBM017QSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2031	1	6,913	1650.79	2,032			2,064		2,064	135				79		0001
Purchased Call/BXIIMSTN Index/SBM017QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/07/2031	1	15,955	1640.41	4,996			5,303		5,303	485				180		0001
Purchased Call/BXIIMSTN Index/SBM017RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2032	1	144,246	1703.41		41,947		40,291		40,291	(1,656)				1,657		0001
Purchased Call/BXIIMSTN Index/SBM017TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2032	1	37,860	1772.7		10,620		9,323		9,323	(1,296)				442		0001
Purchased Call/BXIIMSTN Index/SBM017TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	02/20/2032	2	28,519	1797.02		7,947		7,615		7,615	(332)				331		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17T$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2032	1	12,882	1681.36		3,679		3,560		3,560	(119)				151		0001
Purchased Call/BXIIMSTN Index/SBMO17S$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2032	1	200,761	1737.75		62,437		58,371		58,371	(4,066)				2,314		0001
Purchased Call/BXIIMSTN Index/SBMO17T$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2032	2	113,899	1772.7		32,306		31,845		31,845	(462)				1,328		0001
Purchased Call/BXIIMSTN Index/SBMO17T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/20/2032	1	42,118	1797.02		11,823		10,004		10,004	(1,819)				489		0001
Purchased Call/BXIIMSTN Index/SBMO17R$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2032	1	129,409	1703.41		39,522		39,597		39,597	75				1,486		0001
Purchased Call/BXIIMSTN Index/SBMO17R$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2032	1	108,979	1703.41		29,457		27,791		27,791	(1,666)				1,252		0001
Purchased Call/BXIIMSTN Index/SBMO17U$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2032	1	82,778	1736.11		26,100		24,837		24,837	(1,263)				973		0001
Purchased Call/BXIIMSTN Index/SBMO17U$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2032	1	67,692	1784.43		21,506		18,896		18,896	(2,610)				798		0001
Purchased Call/BXIIMSTN Index/SBMO17U$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2032	1	10,923	1736.11		3,103		2,833		2,833	(270)				128		0001
Purchased Call/BXIIMSTN Index/SBMO17V$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/21/2032	1	34,034	1796.4		9,798		8,263		8,263	(1,536)				404		0001
Purchased Call/BXIIMSTN Index/SBMO17V$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2032	1	9,329	1772.4		2,663		2,326		2,326	(337)				110		0001
Purchased Call/BXIIMSTN Index/SBMO17U$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2032	1	10,002	1784.43		2,871		2,451		2,451	(420)				118		0001
Purchased Call/BXIIMSTN Index/SBMO17V$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/21/2032	1	17,031	1796.4		5,499		4,720		4,720	(779)				202		0001
Purchased Call/BXIIMSTN Index/SBMO17V$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2032	1	17,255	1772.4		5,484		4,945		4,945	(538)				204		0001
Purchased Call/BXIIMSTN Index/SBMO17W$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2032	1	15,465	1799.58		4,508		3,783		3,783	(725)				186		0001
Purchased Call/BXIIMSTN Index/SBMO17W$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/08/2032	1	23,340	1799.51		7,725		6,553		6,553	(1,172)				280		0001
Purchased Call/BXIIMSTN Index/SBMO17X$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2032	1	21,419	1847.36		7,113		5,644		5,644	(1,469)				259		0001
Purchased Call/BXIIMSTN Index/SBMO17W$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2032	1	16,662	1799.58		5,543		4,704		4,704	(840)				201		0001
Purchased Call/S&P 500 INDEX/SPXD00BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	03/08/2022	03/08/2028	1	663,001	100	119,274			741,109		741,109	148,387				3,976		0001
Purchased Call/S&P 500 INDEX/SPXD00F$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	03/22/2022	03/22/2028	1	41,749	100	5,540			27,248		27,248	3,188				254		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD00FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/22/2022	03/22/2028	1	771,000	100	162,296			731,765		731,765	157,143				4,685		0001
Purchased Call/S&P 500 INDEX/SPXD00JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/08/2022	04/07/2028	1	335,000	100	49,145			177,129		177,129	52,052				2,065		0001
Purchased Call/S&P 500 INDEX/SPXD00JSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/08/2022	04/07/2028	1	900,456	100	205,934			852,291		852,291	176,601				5,552		0001
Purchased Call/S&P 500 INDEX/SPXD00MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/22/2022	04/21/2028	1	222,000	100	34,565			103,200		103,200	20,007				1,386		0001
Purchased Call/S&P 500 INDEX/SPXD00MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/22/2022	04/21/2028	2	751,552	100	179,049			789,700		789,700	154,940				4,692		0001
Purchased Call/S&P 500 INDEX/SPXD00QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/06/2022	05/08/2028	1	112,000	100	17,730			86,643		86,643	12,088				710		0001
Purchased Call/S&P 500 INDEX/SPXD00QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/10/2022	05/08/2028	2	754,326	100	179,919			871,319		871,319	168,711				4,779		0001
Purchased Call/S&P 500 INDEX/SPXD00USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/20/2022	05/22/2028	1	462,000	100	106,214			596,401		596,401	111,712				2,962		0001
Purchased Call/S&P 500 INDEX/SPXD00YSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/08/2022	06/08/2028	1	192,000	100	31,181			165,452		165,452	29,509				1,248		0001
Purchased Call/S&P 500 INDEX/SPXD00YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/08/2022	06/08/2028	1	617,000	100	147,155			718,569		718,569	140,848				4,011		0001
Purchased Call/S&P 500 INDEX/SPXE001SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/22/2022	06/22/2028	1	190,000	100	45,714			263,626		263,626	48,622				1,249		0001
Purchased Call/S&P 500 INDEX/SPXE004SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/08/2022	07/07/2028	1	242,000	100	61,637			333,143		333,143	64,031				1,610		0001
Purchased Call/S&P 500 INDEX/SPXE007S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/22/2022	07/21/2028	1	55,000	100	10,445			61,659		61,659	11,879				370		0001
Purchased Call/S&P 500 INDEX/SPXE007S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/22/2022	07/21/2028	1	255,000	100	61,047			341,680		341,680	66,715				1,714		0001
Purchased Call/S&P 500 INDEX/SPXE00ASB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/08/2022	08/08/2028	1	50,000	100	9,945			52,014		52,014	10,601				341		0001
Purchased Call/S&P 500 INDEX/SPXE00DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/22/2022	08/22/2028	1	85,000	100	17,876			88,509		88,509	17,956				585		0001
Purchased Call/S&P 500 INDEX/SPXE00DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/22/2022	08/22/2028	1	233,000	100	61,489			289,645		289,645	59,417				1,604		0001
Purchased Call/S&P 500 INDEX/SPXE00GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/08/2022	09/08/2028	1	106,915	100	23,414			118,765		118,765	23,474				745		0001
Purchased Call/S&P 500 INDEX/SPXE00GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/08/2022	09/08/2028	1	239,000	100	65,462			317,391		317,391	63,482				1,665		0001
Purchased Call/S&P 500 INDEX/SPXE00JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/23/2022	09/22/2028	3	674,138	100	188,921			1,011,445		1,011,445	195,868				4,744		0001
Purchased Call/S&P 500 INDEX/SPXE00NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/07/2022	10/06/2028	1	53,000	100	12,884			70,164		70,164	12,946				377		0001
Purchased Call/S&P 500 INDEX/SPXE00NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/07/2022	10/06/2028	1	206,000	100	61,903			326,952		326,952	61,830				1,464		0001
Purchased Call/S&P 500 INDEX/SPXE00QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/21/2022	10/20/2028	1	331,000	100	104,795			497,665		497,665	95,711				2,374		0001
Purchased Call/S&P 500 INDEX/SPXE00TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/08/2022	11/08/2028	1	267,964	100	68,786			325,606		325,606	61,662				1,946		0001
Purchased Call/S&P 500 INDEX/SPXE00TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/08/2022	11/08/2028	1	645,000	100	204,723			936,748		936,748	181,075				4,684		0001
Purchased Call/S&P 500 INDEX/SPXE00USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/22/2022	11/22/2028	1	806,000	100	195,294			903,345		903,345	177,358				5,906		0001
Purchased Call/S&P 500 INDEX/SPXE00USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/22/2022	11/22/2028	1	159,000	100	47,843			212,872		212,872	42,502				1,165		0001
Purchased Call/S&P 500 INDEX/SPXE00WSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/08/2022	12/08/2028	1	98,000	100	22,285			112,036		112,036	21,714				725		0001
Purchased Call/S&P 500 INDEX/SPXE00WSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/08/2022	12/08/2028	1	400,000	100	113,600			545,919		545,919	107,655				2,961		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00ZSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/22/2022	12/22/2028	1	161,000	100	46,078			235,693		235,693	45,457				1,202		0001
Purchased Call/S&P 500 INDEX/SPXF001SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/06/2023	01/08/2029	1	90,000	100	20,088			106,684		106,684	20,489				679		0001
Purchased Call/S&P 500 INDEX/SPXF001SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/06/2023	01/08/2029	1	111,000	100	30,914			157,403		157,403	30,781				837		0001
Purchased Call/S&P 500 INDEX/SPXF003SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/20/2023	01/22/2029	1	250,000	100	67,550			342,159		342,159	67,647				1,902		0001
Purchased Call/S&P 500 INDEX/SPXF005SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/08/2023	02/08/2029	1	349,000	100	79,537			374,967		374,967	75,220				2,682		0001
Purchased Call/S&P 500 INDEX/SPXF005SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/08/2023	02/08/2029	2	686,007	100	191,949			880,512		880,512	179,069				5,271		0001
Purchased Call/S&P 500 INDEX/SPXF008S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/22/2023	02/22/2029	1	465,000	100	112,019			531,485		531,485	102,121				3,602		0001
Purchased Call/S&P 500 INDEX/SPXF008S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/22/2023	02/22/2029	1	307,000	100	90,872			422,367		422,367	82,090				2,378		0001
Purchased Call/S&P 500 INDEX/SPXF00ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/08/2023	03/08/2029	1	115,000	100	27,945			131,697		131,697	25,414				898		0001
Purchased Call/S&P 500 INDEX/SPXF00ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/08/2023	03/08/2029	1	249,000	100	74,127			343,674		343,674	67,448				1,944		0001
Purchased Call/S&P 500 INDEX/SPXF00CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/22/2023	03/22/2029	1	412,000	100	93,400			483,358		483,358	91,517				3,242		0001
Purchased Call/S&P 500 INDEX/SPXF00CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/22/2023	03/22/2029	1	167,000	100	46,793			234,602		234,602	43,922				1,314		0001
Purchased Call/S&P 500 INDEX/SPXF00FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/06/2023	04/06/2029	1	139,000	100	29,023			151,912		151,912	30,273				1,103		0001
Purchased Call/S&P 500 INDEX/SPXF00FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/06/2023	04/06/2029	1	206,000	100	53,539			271,160		271,160	55,010				1,634		0001
Purchased Call/S&P 500 INDEX/SPXF00HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/21/2023	04/20/2029	4	415,584	100	108,719			539,745		539,745	110,471				3,322		0001
Purchased Call/S&P 500 INDEX/SPXF00HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/25/2023	04/20/2029	1	96,000	100	19,142			103,631		103,631	20,947				767		0001
Purchased Call/S&P 500 INDEX/SPXF00JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/08/2023	05/08/2029	1	170,000	100	44,778			221,150		221,150	45,080				1,372		0001
Purchased Call/S&P 500 INDEX/SPXF00LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/22/2023	05/22/2029	1	77,000	100	17,456			81,533		81,533	16,764				626		0001
Purchased Call/S&P 500 INDEX/SPXF00LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/22/2023	05/22/2029	1	236,000	100	65,844			300,145		300,145	62,244				1,919		0001
Purchased Call/S&P 500 INDEX/SPXF00OSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/08/2023	06/08/2029	1	229,000	100	53,472			231,208		231,208	47,977				1,878		0001
Purchased Call/S&P 500 INDEX/SPXF00OSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/08/2023	06/08/2029	1	865,000	100	247,304			1,050,176		1,050,176	223,860				7,094		0001
Purchased Call/S&P 500 INDEX/SPXF00SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/22/2023	06/22/2029	1	585,000	100	172,809			686,742		686,742	150,892				4,832		0001
Purchased Call/S&P 500 INDEX/SPXF00US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/07/2023	07/06/2029	1	212,000	100	54,399			205,916		205,916	44,911				1,763		0001
Purchased Call/S&P 500 INDEX/SPXF00US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/07/2023	07/06/2029	2	642,424	100	414,363			751,014		751,014	165,049				5,343		0001
Purchased Call/S&P 500 INDEX/SPXF00WSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/21/2023	07/20/2029	1	451,000	100	112,164			410,433		410,433	89,995				3,777		0001
Purchased Call/S&P 500 INDEX/SPXF00WSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/25/2023	07/20/2029	2	307,002	100	94,100			333,410		333,410	73,262				2,571		0001
Purchased Call/S&P 500 INDEX/SPXG000SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/08/2023	08/08/2029	1	75,000	100	19,320			69,774		69,774	15,075				634		0001
Purchased Call/S&P 500 INDEX/SPXG000SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/08/2023	08/08/2029	1	239,000	100	75,022			265,277		265,277	57,543				2,020		0001
Purchased Call/S&P 500 INDEX/SPXG003SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/23/2023	08/22/2029	2	635,769	100	209,416			754,268		754,268	166,696				5,410		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG006SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/08/2023	09/07/2029	1	118,000	100	30,987			112,084		112,084	24,091				1,012		0001
Purchased Call/S&P 500 INDEX/SPXG006SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/08/2023	09/07/2029	1	188,922	100	60,153			214,184		214,184	46,233				1,620		0001
Purchased Call/S&P 500 INDEX/SPXG00A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/22/2023	09/21/2029	1	313,000	100	101,975			384,577		384,577	84,863				2,701		0001
Purchased Call/S&P 500 INDEX/SPXG00D$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/06/2023	10/08/2029	1	200,000	100	56,080			205,971		205,971	44,283				1,739		0001
Purchased Call/S&P 500 INDEX/SPXG00D$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/06/2023	10/08/2029	1	210,000	100	71,316			260,390		260,390	57,025				1,826		0001
Purchased Call/S&P 500 INDEX/SPXG00G$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/20/2023	10/22/2029	1	105,000	100	29,547			112,438		112,438	23,683				919		0001
Purchased Call/S&P 500 INDEX/SPXG00G$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/20/2023	10/22/2029	1	441,000	100	150,293			568,765		568,765	122,215				3,859		0001
Purchased Call/S&P 500 INDEX/SPXG00K$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/08/2023	11/08/2029	1	15,396	100	4,075			15,397		15,397	3,329				136		0001
Purchased Call/S&P 500 INDEX/SPXG00K$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/08/2023	11/08/2029	1	229,000	100	73,303			275,329		275,329	60,499				2,019		0001
Purchased Call/S&P 500 INDEX/SPXG00O$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/22/2023	11/21/2029	1	170,000	100	44,387			157,425		157,425	35,574				1,507		0001
Purchased Call/S&P 500 INDEX/SPXG00O$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/22/2023	11/21/2029	1	124,000	100	39,097			137,969		137,969	31,545				1,100		0001
Purchased Call/S&P 500 INDEX/SPXG00R$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/08/2023	12/07/2029	1	50,000	100	12,620			45,426		45,426	10,316				446		0001
Purchased Call/S&P 500 INDEX/SPXG00R$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/08/2023	12/07/2029	1	92,000	100	28,180			100,360		100,360	23,029				821		0001
Purchased Call/S&P 500 INDEX/SPXG00U$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/22/2023	12/21/2029	1	76,000	100	18,080			64,567		64,567	14,759				683		0001
Purchased Call/S&P 500 INDEX/SPXG00U$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/22/2023	12/21/2029	1	246,000	100	71,414			249,270		249,270	57,045				2,210		0001
Purchased Call/S&P 500 INDEX/SPXG00W$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/08/2024	01/08/2030	1	148,000	100	35,727			126,020		126,020	28,688				1,340		0001
Purchased Call/S&P 500 INDEX/SPXG00W$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/08/2024	01/08/2030	1	157,000	100	46,252			159,415		159,415	36,328				1,421		0001
Purchased Call/S&P 500 INDEX/SPXG00Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/22/2024	01/22/2030	1	571,000	100	141,380			471,332		471,332	112,607				5,198		0001
Purchased Call/S&P 500 INDEX/SPXG00Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/22/2024	01/22/2030	2	230,020	100	69,381			227,691		227,691	54,771				2,094		0001
Purchased Call/S&P 500 INDEX/SPXH002$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/08/2024	02/08/2030	1	247,000	100	62,096			191,482		191,482	46,309				2,264		0001
Purchased Call/S&P 500 INDEX/SPXH002$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/08/2024	02/08/2030	1	596,000	100	181,780			551,175		551,175	133,420				5,464		0001
Purchased Call/S&P 500 INDEX/SPXH004$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/22/2024	02/22/2030	1	145,032	100	35,330			101,777		101,777	25,308				1,337		0001
Purchased Call/S&P 500 INDEX/SPXH004$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/22/2024	02/22/2030	1	179,000	100	46,791			133,911		133,911	33,265				1,650		0001
Purchased Call/S&P 500 INDEX/SPXH004$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/08/2024	02/22/2030	1	113,785	100	35,967			101,584		101,584	25,279				1,049		0001
Purchased Call/S&P 500 INDEX/SPXH008$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/08/2024	03/08/2030	1	156,000	100	36,566			108,050		108,050	27,119				1,446		0001
Purchased Call/S&P 500 INDEX/SPXH008$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/08/2024	03/08/2030	1	55,000	100	15,824			45,857		45,857	11,553				510		0001
Purchased Call/S&P 500 INDEX/SPXH008$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/08/2024	03/08/2030	1	364,000	100	111,348			321,320		321,320	81,170				3,375		0001
Purchased Call/S&P 500 INDEX/SPXH00A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/22/2024	03/22/2030	1	151,000	100	44,832			119,505		119,505	30,383				1,408		0001
Purchased Call/S&P 500 INDEX/SPXH00S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/21/2024	06/21/2030	1	204,000	100	50,980			125,201		125,201	34,788				1,969		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/11/2024	04/08/2030	2	729,417	100	185,236			491,430		491,430	126,245				6,846		0001
Purchased Call/S&P 500 INDEX/SPXH00DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/08/2024	04/08/2030	1	71,104	100	22,028			57,686		57,686	14,891				667		0001
Purchased Call/S&P 500 INDEX/SPXH00SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/21/2024	06/21/2030	2	430,638	100	131,298			317,649		317,649	88,097				4,156		0001
Purchased Call/S&P 500 INDEX/SPXH00SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/22/2024	04/22/2030	1	256,000	100	67,072			187,912		187,912	46,097				2,416		0001
Purchased Call/S&P 500 INDEX/SPXH00LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/22/2024	05/22/2030	1	253,000	100	64,136			164,992		164,992	43,981				2,415		0001
Purchased Call/S&P 500 INDEX/SPXH00SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/22/2024	04/22/2030	1	105,000	100	33,611			92,678		92,678	22,790				991		0001
Purchased Call/S&P 500 INDEX/SPXH00PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/07/2024	06/07/2030	1	105,283	100	26,794			67,723		67,723	18,218				1,011		0001
Purchased Call/S&P 500 INDEX/SPXH00LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/22/2024	05/22/2030	1	134,007	100	41,422			104,945		104,945	27,881				1,279		0001
Purchased Call/S&P 500 INDEX/SPXH00PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/07/2024	06/07/2030	1	334,000	100	103,507			258,211		258,211	69,370				3,207		0001
Purchased Call/S&P 500 INDEX/SPXH001SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/08/2024	05/08/2030	1	235,000	100	72,615			193,108		193,108	49,662				2,231		0001
Purchased Call/S&P 500 INDEX/SPXH001SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/08/2024	05/08/2030	1	310,000	100	78,492			212,117		212,117	54,692				2,943		0001
Purchased Call/S&P 500 INDEX/SPXI009S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/20/2024	09/20/2030	1	191,426	100	49,369			123,294		123,294	36,566				1,908		0001
Purchased Call/S&P 500 INDEX/SPXH00XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/08/2024	07/08/2030	1	104,000	100	25,990			61,161		61,161	17,505				1,010		0001
Purchased Call/S&P 500 INDEX/SPXI000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/22/2024	07/22/2030	1	150,255	100	42,372			100,940		100,940	28,775				1,467		0001
Purchased Call/S&P 500 INDEX/SPXI004SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/22/2024	08/22/2030	1	156,000	100	33,384			84,724		84,724	24,722				1,540		0001
Purchased Call/S&P 500 INDEX/SPXH00XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/08/2024	07/08/2030	1	311,620	100	95,044			220,357		220,357	62,966				3,026		0001
Purchased Call/S&P 500 INDEX/SPXI000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/22/2024	07/22/2030	1	122,000	100	28,097			69,065		69,065	21,958				1,191		0001
Purchased Call/S&P 500 INDEX/SPXI003S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/08/2024	08/08/2030	1	126,995	100	27,126			67,137		67,137	13,481				1,247		0001
Purchased Call/S&P 500 INDEX/SPXI000SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/22/2024	07/22/2030	1	108,352	100	26,633			64,193		64,193	18,325				1,058		0001
Purchased Call/S&P 500 INDEX/SPXI007S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/06/2024	09/06/2030	1	569,786	100	115,781			311,055		311,055	73,134				5,653		0001
Purchased Call/S&P 500 INDEX/SPXI004SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/22/2024	08/22/2030	1	61,000	100	15,952			41,202		41,202	11,787				602		0001
Purchased Call/S&P 500 INDEX/SPXI007S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/06/2024	09/06/2030	2	309,809	100	79,125			225,041		225,041	61,783				3,074		0001
Purchased Call/S&P 500 INDEX/SPXI00MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/20/2024	12/20/2030	1	89,494	100	22,857			43,112		43,112	13,581				920		0001
Purchased Call/S&P 500 INDEX/SPXI00ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/08/2024	11/08/2030	1	718,360	100	211,844			412,895		412,895	131,065				7,281		0001
Purchased Call/S&P 500 INDEX/SPXI00MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/20/2024	12/20/2030	1	106,957	100	33,093			63,762		63,762	19,795				1,099		0001
Purchased Call/S&P 500 INDEX/SPXI00BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/08/2024	10/08/2030	1	290,715	100	65,324			154,187		154,187	50,770				2,916		0001
Purchased Call/S&P 500 INDEX/SPXI00CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/22/2024	10/22/2030	1	107,885	100	30,823			65,706		65,706	20,196				1,087		0001
Purchased Call/S&P 500 INDEX/SPXI00CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/22/2024	10/22/2030	1	17,698	100	4,134			8,954		8,954	2,927				178		0001
Purchased Call/S&P 500 INDEX/SPXI00BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/08/2024	10/08/2030	2	118,505	100	33,133			75,068		75,068	22,525				1,189		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/22/2024	11/22/2030	1	219,000	100	65,766			127,605		127,605	40,182				2,230		0001
Purchased Call/S&P 500 INDEX/SPXI00KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/06/2024	12/06/2030	1	619,000	100	183,843			343,195		343,195	111,212				6,333		0001
Purchased Call/S&P 500 INDEX/SPXI00II$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/07/2025	03/07/2031	2	145,099	100	37,880			89,738		89,738	26,472				1,528		0001
Purchased Call/S&P 500 INDEX/SPXI00PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/22/2025	01/22/2031	1	274,000	100	80,035			146,665		146,665	47,319				2,846		0001
Purchased Call/S&P 500 INDEX/SPXI00PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/22/2025	01/22/2031	1	53,000	100	12,270			21,895		21,895	6,890				550		0001
Purchased Call/S&P 500 INDEX/SPXI00N$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/08/2025	01/08/2031	1	168,000	100	52,248			101,122		101,122	31,288				1,737		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/24/2025	03/21/2031	2	440,912	100	120,583			285,151		285,151	81,535				4,663		0001
Purchased Call/S&P 500 INDEX/SPXI00N$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/08/2025	01/08/2031	1	221,000	100	65,328			126,641		126,641	39,224				2,285		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/21/2025	03/21/2031	1	105,000	100	22,271			46,154		46,154	7,927				1,110		0001
Purchased Call/S&P 500 INDEX/SPXI00T$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/21/2025	02/21/2031	1	38,439	100	8,733			16,098		16,098	4,795				403		0001
Purchased Call/S&P 500 INDEX/SPXI00II$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/07/2025	03/07/2031	1	176,844	100	38,269			77,140		77,140	17,375				1,862		0001
Purchased Call/S&P 500 INDEX/SPXI00N$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/08/2025	01/08/2031	1	210,000	100	53,991			101,339		101,339	31,442				2,171		0001
Purchased Call/S&P 500 INDEX/SPXI00T$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/21/2025	02/21/2031	1	291,000	100	83,837			162,054		162,054	51,210				3,051		0001
Purchased Call/S&P 500 INDEX/SPXI00RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/07/2025	02/07/2031	1	197,157	100	57,333			108,861		108,861	34,523				2,058		0001
Purchased Call/S&P 500 INDEX/SPXJ00AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/06/2025	06/06/2031	1	360,000	100	99,252			204,202		204,202	63,285				3,896		0001
Purchased Call/S&P 500 INDEX/SPXJ001S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/08/2025	04/08/2031	1	188,715	100	40,460			122,877		122,877	34,666				2,007		0001
Purchased Call/S&P 500 INDEX/SPXJ001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/08/2025	04/08/2031	1	350,954	100	95,459			304,763		304,763	72,455				3,732		0001
Purchased Call/S&P 500 INDEX/SPXJ006S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/08/2025	05/08/2031	1	50,718	100	13,374			32,900		32,900	9,437				544		0001
Purchased Call/S&P 500 INDEX/SPXJ003SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/22/2025	04/22/2031	1	365,503	100	98,393			279,092		279,092	72,351				3,903		0001
Purchased Call/S&P 500 INDEX/SPXJ003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/22/2025	04/22/2031	1	136,000	100	36,094			102,509		102,509	26,562				1,452		0001
Purchased Call/S&P 500 INDEX/SPXJ008S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/20/2025	06/20/2031	1	384,000	100	109,709			237,097		237,097	73,457				4,173		0001
Purchased Call/S&P 500 INDEX/SPXJ00AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/06/2025	06/06/2031	1	146,000	100	43,012			88,101		88,101	27,211				1,580		0001
Purchased Call/S&P 500 INDEX/SPXJ001S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/08/2025	04/08/2031	1	56,000	100	15,025			48,000		48,000	11,397				596		0001
Purchased Call/S&P 500 INDEX/SPXJ003SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/22/2025	04/22/2031	1	74,000	100	15,399			42,877		42,877	11,009				790		0001
Purchased Call/S&P 500 INDEX/SPXJ008S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/22/2025	05/22/2031	1	358,000	100	98,235			216,654		216,654	65,137				3,857		0001
Purchased Call/S&P 500 INDEX/SPXJ00KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/22/2025	08/22/2031	1	642,000	100	182,392			325,711		325,711	112,417				7,103		0001
Purchased Call/S&P 500 INDEX/SPXJ00PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/22/2025	09/22/2031	1	1,373,000	100	377,712			607,459		607,459	213,918				15,321		0001
Purchased Call/S&P 500 INDEX/SPXJ00DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/22/2025	09/22/2031	1	297,000	100	71,072			108,640		108,640	36,755				3,314		0001
Purchased Call/S&P 500 INDEX/SPXJ00PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/22/2025	09/22/2031	1	198,000	100	57,400			92,053		92,053	33,621				2,209		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/22/2025	07/22/2031	1	249,000	100	71,936			133,679		133,679	44,430				2,731		0001
Purchased Call/S&P 500 INDEX/SPXJ00MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/08/2025	09/08/2031	1	1,474,000	100	408,298			742,202		742,202	247,591				16,385		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/08/2025	07/08/2031	1	68,000	100	19,666			37,657		37,657	12,272				743		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/22/2025	10/22/2031	1	1,002,000	100	272,143			446,662		446,662	157,687				11,273		0001
Purchased Call/S&P 500 INDEX/SPXJ00TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/22/2025	10/22/2031	1	81,000	100	17,496			26,869		26,869	8,736				911		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/22/2025	12/22/2031	1	493,000	100	106,340			156,342		156,342	54,664				5,637		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/08/2025	10/08/2031	2	1,443,796	100	399,158			625,640		625,640	223,060				16,182		0001
Purchased Call/S&P 500 INDEX/SPXJ00XSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/08/2025	12/08/2031	1	146,000	100	32,120			46,591		46,591	16,072				1,663		0001
Purchased Call/S&P 500 INDEX/SPXJ00VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/07/2025	11/07/2031	1	410,000	100	114,308			181,567		181,567	66,708				4,633		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/22/2025	12/22/2031	1	470,000	100	128,075			197,941		197,941	75,326				5,374		0001
Purchased Call/S&P 500 INDEX/SPXJ00IWSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/21/2025	11/21/2031	1	168,000	100	46,234			78,724		78,724	27,934				1,905		0001
Purchased Call/S&P 500 INDEX/SPXJ00VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/07/2025	11/07/2031	1	297,000	100	65,459			98,013		98,013	32,136				3,356		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/08/2025	10/08/2031	1	82,000	100	19,762			29,485		29,485	10,183				919		0001
Purchased Call/S&P 500 INDEX/SPXJ00XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/08/2025	12/08/2031	1	125,000	100	34,675			53,112		53,112	20,078				1,424		0001
Purchased Call/S&P 500 INDEX/SPXK001SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/08/2026	01/08/2032	1	153,000	100		37,975		58,822		58,822	20,848				1,757		0001
Purchased Call/S&P 500 INDEX/SPXK001SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/08/2026	01/08/2032	1	148,000	100		30,192		43,897		43,897	13,705				1,700		0001
Purchased Call/S&P 500 INDEX/SPXK007SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/06/2026	02/06/2032	1	142,000	100		29,025		42,576		42,576	13,551				1,643		0001
Purchased Call/S&P 500 INDEX/SPXK000QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	06/08/2026	06/08/2032	1	256,000	100		71,680		84,575		84,575	12,895				3,054		0001
Purchased Call/S&P 500 INDEX/SPXK00JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/22/2026	04/22/2032	1	53,000	100		13,849		19,291		19,291	5,442				625		0001
Purchased Call/S&P 500 INDEX/SPXK00JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/22/2026	04/22/2032	1	344,000	100		72,412		97,283		97,283	24,871				4,057		0001
Purchased Call/S&P 500 INDEX/SPXK00SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	06/22/2026	06/22/2032	1	75,000	100		20,985		24,191		24,191	3,206				898		0001
Purchased Call/S&P 500 INDEX/SPXK00HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/08/2026	04/08/2032	1	446,000	100		113,953		187,258		187,258	73,305				5,242		0001
Purchased Call/S&P 500 INDEX/SPXK000QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	06/08/2026	06/08/2032	1	143,000	100		31,989		36,677		36,677	4,688				1,706		0001
Purchased Call/S&P 500 INDEX/SPXK00MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	05/08/2026	05/07/2032	1	195,000	100		41,340		49,609		49,609	8,269				2,308		0001
Purchased Call/S&P 500 INDEX/SPXK00HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/08/2026	04/08/2032	1	203,000	100		41,656		66,443		66,443	24,787				2,386		0001
Purchased Call/S&P 500 INDEX/SPXK00MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	05/08/2026	05/07/2032	1	589,000	100		155,202		193,113		193,113	37,911				6,973		0001
Purchased Call/S&P 500 INDEX/SPXK000SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	05/22/2026	05/21/2032	1	72,000	100		19,742		22,957		22,957	3,214				855		0001
Purchased Call/S&P 500 INDEX/SPXL00NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/22/2026	09/22/2032	1	178,000	100		54,059		52,554		52,554	(1,505)				2,177		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0150$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2025	10/08/2026	1	30,201	25136.6	2,452			5,669		5,669	3,369				22		0001
Purchased Call/NDX Index/NDX0053$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	159,732	25628	14,791			29,372		29,372	16,569				347		0001
Purchased Call/NDX Index/NDX0213$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	1	410,028	25136.6	38,543			86,275		86,275	51,096				304		0001
Purchased Call/NDX Index/NDX0053$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	38,157	25461.7	3,472			7,169		7,169	3,909				91		0001
Purchased Call/NDX Index/NDX0213$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	35,945	25059.8	2,933			6,169		6,169	3,272				57		0001
Purchased Call/NDX Index/NDX0150$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2026	1	30,500	24879	2,995			6,839		6,839	3,942				37		0001
Purchased Call/NDX Index/NDX0213$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	118,583	25075.8	10,910			22,157		22,157	11,247				355		0001
Purchased Call/NDX Index/NDX0214$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	24,797	25075.8	2,410			5,079		5,079	2,669				74		0001
Purchased Call/NDX Index/NDX0150$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2026	03/08/2027	1	15,894	24643	1,484			2,926		2,926	1,442				52		0001
Purchased Call/NDX Index/NDX0214$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/22/2027	1	14,230	23898.2	1,193			2,234		2,234	1,041				49		0001
Purchased Call/NDX Index/NDX0001$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/22/2027	1	14,160	25518.3	1,283			2,566		2,566	1,284				40		0001
Purchased Call/NDX Index/NDX0214$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	5,158	26937.3	430			661		661	232				19		0001
Purchased Call/NDX Index/NDX0214$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	141,892	29414.3	9,379			10,251		10,251	872				588		0001
Purchased Call/NDX Index/NDX0131$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	1	8,763	29414.3	747			787		787	39				36		0001
Purchased Call/NDX Index/NDX0214$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	57,462	29414.3	5,557			5,669		5,669	113				238		0001
Purchased Call/NDX Index/NDX0214$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	223,803	30347.1	19,046			16,920		16,920	(2,126)				953		0001
Purchased Call/NDX Index/NDX0001$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	04/22/2026	04/22/2027	1	76,267	26937.3	7,032			11,321		11,321	4,289				285		0001
Purchased Call/NDX Index/NDX0001$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/22/2026	05/21/2027	1	218,584	29481.6	20,656			21,221		21,221	565				873		0001
Purchased Call/NDX Index/NDX0053$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	109,979	29481.6	9,271			9,652		9,652	381				439		0001
Purchased Call/NDX Index/NDX0215$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2027	1	5,900	30732.4	559			528		528	(31)				29		0001
Purchased Call/NDX Index/NDX0053$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2026	08/20/2027	1	36,780	29308.9	3,799			4,373		4,373	573				173		0001
Purchased Call/NDX Index/NDX0001$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2026	08/06/2027	1	197,242	29722.3	20,000			21,041		21,041	1,041				909		0001
Purchased Call/NDX Index/NDX0214$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2026	08/20/2027	1	120,863	29308.9	11,252			12,933		12,933	1,681				569		0001
Purchased Call/NDX Index/NDX0215$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/08/2027	1	15,946	29507.7	1,552			1,787		1,787	235				77		0001
Purchased Call/NDX Index/NDX0053$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2026	08/20/2027	1	15,360	29308.9	1,479			1,701		1,701	222				72		0001
Purchased Call/NDX Index/NDX0215$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/08/2027	1	105,940	29507.7	9,948			11,408		11,408	1,461				513		0001
Purchased Call/NDX Index/NDX0171$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2027	1	89,069	29722.3	7,856			8,383		8,383	527				410		0001
Purchased Call/NDX Index/NDX0214$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/08/2027	1	132,843	29252.6	12,979			14,019		14,019	1,040				583		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0214$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2026	07/22/2027	1	183,122	28998.1		18,367		20,767		20,767	2,400				823		0001
Purchased Call/NDX Index/NDX0050$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	192,634	15280.2	62,086			224,002		224,002	65,713				1,651		0001
Purchased Call/NDX Index/NDX0050$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	48,035	14973.2	16,159			58,038		58,038	16,809				418		0001
Purchased Call/NDX Index/NDX0050$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	38,092	16001.4	12,113			41,591		41,591	12,636				338		0001
Purchased Call/NDX Index/NDX0050$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	74,778	16777.4	23,929			75,588		75,588	23,227				672		0001
Purchased Call/NDX Index/NDX0050$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	90,634	16649.9	27,752			93,165		93,165	28,460				820		0001
Purchased Call/NDX Index/NDX0050$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	40,294	17330.4	12,411			38,696		38,696	12,118				367		0001
Purchased Call/NDX Index/NDX0050$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	28,753	17783.2	8,836			26,445		26,445	8,416				264		0001
Purchased Call/NDX Index/NDX0050$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	44,573	18018.5	13,769			40,207		40,207	12,901				413		0001
Purchased Call/NDX Index/NDX0130$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	150,386	13849.7	45,176			202,887		202,887	56,395				1,223		0001
Purchased Call/NDX Index/NDX0130$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	14,199	15313.2	4,586			16,618		16,618	4,841				125		0001
Purchased Call/NDX Index/NDX0130$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	85,041	18004.7	26,575			76,300		76,300	24,460				784		0001
Purchased Call/NDX Index/NDX0130$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	20,017	18339.4	5,607			12,408		12,408	2,358				187		0001
Purchased Call/NDX Index/NDX0210$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	57,526	12890.5	17,166			84,662		84,662	22,883				396		0001
Purchased Call/NDX Index/NDX0210$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	96,648	12567.2	29,313			151,367		151,367	40,197				761		0001
Purchased Call/NDX Index/NDX0210$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	143,846	15036.9	45,714			170,962		170,962	49,719				1,196		0001
Purchased Call/NDX Index/NDX0210$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	9,744	15273	3,053			11,341		11,341	3,327				82		0001
Purchased Call/NDX Index/NDX0210$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	70,160	16084.7	22,199			76,101		76,101	22,967				626		0001
Purchased Call/NDX Index/NDX0130$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	66,854	18085	21,333			60,313		60,313	19,317				635		0001
Purchased Call/NDX Index/NDX0050$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	372,783	19001	105,721			221,752		221,752	43,953				3,579		0001
Purchased Call/NDX Index/NDX0130$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	157,656	18705.2	50,671			134,010		134,010	43,898				1,505		0001
Purchased Call/NDX Index/NDX0130$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	6,252	18705.2	1,760			3,780		3,780	729				60		0001
Purchased Call/NDX Index/NDX0210$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	55,064	19700.4	17,318			42,953		42,953	14,834				531		0001
Purchased Call/NDX Index/NDX0210$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	112,065	20439.5	35,065			81,627		81,627	28,910				1,088		0001
Purchased Call/NDX Index/NDX0050$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	82,605	18413.8	25,682			73,697		73,697	23,851				811		0001
Purchased Call/NDX Index/NDX0051$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	263,353	19791.5	78,690			207,214		207,214	70,387				2,625		0001
Purchased Call/NDX Index/NDX0130$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	218,179	18421.3	65,432			194,602		194,602	62,700				2,165		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0050$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	244,448	19822.9	76,903			189,570		189,570	64,582				2,386		0001
Purchased Call/NDX Index/NDX0211$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	27,210	19491.8	8,177			21,915		21,915	7,491				269		0001
Purchased Call/NDX Index/NDX0051$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/06/2030	1	160,509	21622.3	51,652			107,407		107,407	38,999				1,642		0001
Purchased Call/NDX Index/NDX0130$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/08/2030	1	52,874	21117.2	16,861			36,983		36,983	13,068				536		0001
Purchased Call/NDX Index/NDX0051$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	660,407	20776.2	214,104			476,682		476,682	168,176				6,725		0001
Purchased Call/NDX Index/NDX0130$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	115,558	20383.6	35,869			86,188		86,188	29,715				1,165		0001
Purchased Call/NDX Index/NDX0051$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	167,906	21289.2	56,635			116,247		116,247	41,677				1,726		0001
Purchased Call/NDX Index/NDX0130$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2030	1	107,882	20107.8	32,958			82,313		82,313	28,134				1,082		0001
Purchased Call/NDX Index/NDX0051$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	49,997	19754	16,059			40,629		40,629	13,711				529		0001
Purchased Call/NDX Index/NDX0051$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	150,878	20201.4	49,141			117,338		117,338	40,278				1,589		0001
Purchased Call/NDX Index/NDX0051$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	409,925	21853	135,070			271,446		271,446	98,945				4,258		0001
Purchased Call/NDX Index/NDX0170$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	426,993	21491.3	125,621			220,912		220,912	50,484				4,457		0001
Purchased Call/NDX Index/NDX0212$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2025	03/07/2031	1	85,158	20201.4	24,832			47,001		47,001	9,266				897		0001
Purchased Call/NDX Index/NDX0212$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	10,506	21614.1	3,472			7,196		7,196	2,607				110		0001
Purchased Call/NDX Index/NDX0610$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	342,539	21761.8	111,873			236,155		236,155	84,044				3,707		0001
Purchased Call/NDX Index/NDX0052$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	97,521	21112.5	32,484			70,825		70,825	24,901				1,051		0001
Purchased Call/NDX Index/NDX0170$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2031	1	398,717	18276.4	130,181			376,029		376,029	121,894				4,258		0001
Purchased Call/NDX Index/NDX0000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2025	06/20/2031	1	26,265	21626.4	8,549			18,448		18,448	6,626				285		0001
Purchased Call/NDX Index/NDX0052$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	82,467	20063.6	26,785			65,718		65,718	22,321				885		0001
Purchased Call/NDX Index/NDX0052$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	341,832	17090.4	110,275			358,723		358,723	110,315				3,635		0001
Purchased Call/NDX Index/NDX0400$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/22/2031	1	7,085	23498.1	2,055			3,306		3,306	821				78		0001
Purchased Call/NDX Index/NDX0000$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	27,958	22702.3	9,167			17,930		17,930	6,667				305		0001
Purchased Call/BXIIMSTN Index/SBM017P$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2026	1	74,146	1677.64	6,117			1,432		1,432	(3,424)				55		0001
Purchased Call/BXIIMSTN Index/SBM017Q$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/06/2026	2	26,346	1640.41	1,836			1,299		1,299	(463)				42		0001
Purchased Call/BXIIMSTN Index/SBM017Q$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	18,194	1646.31	1,270			904		904	(298)				34		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17QSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	27,724	1650.79	2,509			1,456		1,456	(1,026)				60		0001
Purchased Call/BXIIMSTN Index/SBMO17T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	211,962	1772.7		13,438		4,939		4,939	(8,499)				699		0001
Purchased Call/BXIIMSTN Index/SBMO17T$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	33,351	1681.36		1,544		1,330		1,330	(214)				115		0001
Purchased Call/BXIIMSTN Index/SBMO17SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	244,018	1780.9		20,571		4,426		4,426	(16,145)				731		0001
Purchased Call/BXIIMSTN Index/SBMO17T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	121,149	1772.7		10,419		3,078		3,078	(7,341)				400		0001
Purchased Call/BXIIMSTN Index/SBMO17SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	13,987	1780.9		1,070		251		251	(819)				42		0001
Purchased Call/BXIIMSTN Index/SBMO17RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	2,653	1737.75		198		71		71	(126)				7		0001
Purchased Call/BXIIMSTN Index/SBMO17T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	183,987	1772.7		16,191		4,689		4,689	(11,501)				607		0001
Purchased Call/BXIIMSTN Index/SBMO17T$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	139,108	1736.11		10,002		5,461		5,461	(4,541)				502		0001
Purchased Call/BXIIMSTN Index/SBMO17VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	112,315	1765.67		6,402		3,811		3,811	(2,591)				466		0001
Purchased Call/BXIIMSTN Index/SBMO17VSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	239,554	1765.67		17,440		9,605		9,605	(7,835)				993		0001
Purchased Call/BXIIMSTN Index/SBMO17USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	52,102	1784.43		2,735		1,252		1,252	(1,483)				195		0001
Purchased Call/BXIIMSTN Index/SBMO17XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	112,977	1845.09		8,959		3,657		3,657	(5,302)				532		0001
Purchased Call/BXIIMSTN Index/SBMO17XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2026	09/22/2027	1	4,525	1753.98		355		264		264	(91)				22		0001
Purchased Call/BXIIMSTN Index/SBMO17WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2027	1	69,359	1847.36		4,841		1,937		1,937	(2,904)				320		0001
Purchased Call/BXIIMSTN Index/SBMO17XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	70,477	1845.09		4,933		2,104		2,104	(2,829)				332		0001
Purchased Call/BXIIMSTN Index/SBMO17WSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2027	1	144,699	1847.36		11,431		4,359		4,359	(7,072)				667		0001
Purchased Call/BXIIMSTN Index/SBMO17WSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	11,850	1799.58		1,037		486		486	(551)				53		0001
Purchased Call/BXIIMSTN Index/SBMO17WSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	29,907	1799.58		2,105		1,067		1,067	(1,038)				134		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	19,002	1553.09	2,816			2,713		2,713	(413)				74		0001
Purchased Call/BXIIMSTN Index/SBMO17MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	25,815	1575.89	3,408			3,321		3,321	(308)				103		0001
Purchased Call/BXIIMSTN Index/SBMO17WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2028	1	38,518	1747.43		6,067		4,548		4,548	(1,519)				253		0001
Purchased Call/BXIIMSTN Index/SBMO170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	21,903	1220.04	6,122			10,544		10,544	128				135		0001
Purchased Call/BXIIMSTN Index/SBMO171SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2022	06/22/2028	1	49,477	1029.49	15,512			36,749		36,749	875				325		0001
Purchased Call/BXIIMSTN Index/SBMO173SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2028	1	75,056	997.33	24,333			60,802		60,802	1,697				533		0001
Purchased Call/BXIIMSTN Index/SBMO175SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2029	1	20,015	1075.45	5,992			14,247		14,247	481				157		0001
Purchased Call/BXIIMSTN Index/SBMO178SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/07/2029	1	472,720	1231.55	147,489			257,014		257,014	14,376				4,053		0001
Purchased Call/BXIIMSTN Index/SBMO17AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2029	1	24,008	1265.71	7,366			12,450		12,450	580				213		0001
Purchased Call/BXIIMSTN Index/SBMO17ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	1	55,046	1415.1	16,998			22,912		22,912	1,391				531		0001
Purchased Call/BXIIMSTN Index/SBMO17DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2030	1	16,673	1398.24	5,167			7,090		7,090	416				159		0001
Purchased Call/BXIIMSTN Index/SBMO17DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2030	1	155,489	1380.61	48,544			68,037		68,037	3,907				1,476		0001
Purchased Call/BXIIMSTN Index/SBMO17ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2030	1	23,955	1440.5	7,337			9,560		9,560	595				233		0001
Purchased Call/BXIIMSTN Index/SBMO17FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/06/2030	1	40,498	1478.12	11,724			15,394		15,394	1,027				402		0001
Purchased Call/BXIIMSTN Index/SBMO17GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/20/2030	1	28,381	1521.94	8,145			10,003		10,003	692				283		0001
Purchased Call/BXIIMSTN Index/SBMO17ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2030	1	14,218	1455.36	4,355			5,546		5,546	352				139		0001
Purchased Call/BXIIMSTN Index/SBMO171S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/20/2030	1	11,004	1519.28	3,536			4,025		4,025	296				113		0001
Purchased Call/BXIIMSTN Index/SBMO17GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	10/22/2030	2	19,692	1536.18	6,213			6,838		6,838	488				198		0001
Purchased Call/BXIIMSTN Index/SBMO171SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/20/2030	1	6,006	1519.28	1,857			2,062		2,062	113				62		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBM017K$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/07/2031	1	9,945	1575.01	3,137			3,384		3,384	268				105		0001
Purchased Call/BXIIMSTN Index/SBM017I$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2031	1	13,759	1536.56	4,388			4,931		4,931	373				143		0001
Purchased Call/BXIIMSTN Index/SBM017K$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2031	1	4,942	1397.77	1,439			1,999		1,999	91				53		0001
Purchased Call/BXIIMSTN Index/SBM017L$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2031	1	8,741	1488.34	2,589			3,159		3,159	164				93		0001
Purchased Call/BXIIMSTN Index/SBM017L$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2031	1	22,024	1397.77	6,929			10,285		10,285	736				234		0001
Purchased Call/S&P 500 INDEX/SPXD00BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	03/08/2022	03/08/2028	1	5,999	100	1,079			6,705		6,705	1,343				36		0001
Purchased Call/S&P 500 INDEX/SPXD00FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	03/22/2022	03/22/2028	1	72,251	100	9,588			47,155		47,155	5,517				439		0001
Purchased Call/S&P 500 INDEX/SPXD00JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	04/08/2022	04/07/2028	1	26,544	100	6,071			25,124		25,124	5,206				164		0001
Purchased Call/S&P 500 INDEX/SPXE00GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	09/08/2022	09/08/2028	1	50,085	100	10,969			55,637		55,637	10,997				349		0001
Purchased Call/S&P 500 INDEX/SPXE00TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	11/08/2022	11/08/2028	1	5,036	100	1,293			6,119		6,119	1,159				37		0001
Purchased Call/S&P 500 INDEX/SPXG006SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	09/08/2023	09/07/2029	1	25,078	100	7,985			28,431		28,431	6,137				215		0001
Purchased Call/S&P 500 INDEX/SPXG00KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	11/08/2023	11/08/2029	1	68,604	100	18,159			68,608		68,608	14,834				605		0001
Purchased Call/S&P 500 INDEX/SPXH004S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	02/22/2024	02/22/2030	1	3,968	100	967			2,785		2,785	692				37		0001
Purchased Call/S&P 500 INDEX/SPXH00DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	04/08/2024	04/08/2030	1	99,896	100	30,948			81,045		81,045	20,920				938		0001
Purchased Call/S&P 500 INDEX/SPXH00PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	06/07/2024	06/07/2030	1	27,717	100	7,054			17,829		17,829	4,796				266		0001
Purchased Call/S&P 500 INDEX/SPXH00LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	05/22/2024	05/22/2030	1	14,993	100	4,634			11,741		11,741	3,119				143		0001
Purchased Call/S&P 500 INDEX/SPXI009S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	09/20/2024	09/20/2030	1	11,574	100	2,985			7,454		7,454	2,211				115		0001
Purchased Call/S&P 500 INDEX/SPXI000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	07/22/2024	07/22/2030	1	29,745	100	8,388			19,982		19,982	5,696				290		0001
Purchased Call/S&P 500 INDEX/SPXH00XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	07/08/2024	07/08/2030	1	244,380	100	74,536			172,809		172,809	49,379				2,373		0001
Purchased Call/S&P 500 INDEX/SPXI003S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	08/08/2024	08/08/2030	1	17,005	100	3,632			8,990		8,990	1,805				167		0001
Purchased Call/S&P 500 INDEX/SPXI000SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	07/22/2024	07/22/2030	1	14,648	100	3,601			8,678		8,678	2,477				143		0001
Purchased Call/S&P 500 INDEX/SPXI007S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	09/06/2024	09/06/2030	1	18,214	100	3,701			9,943		9,943	2,338				181		0001
Purchased Call/S&P 500 INDEX/SPXI00MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	12/20/2024	12/20/2030	1	20,506	100	5,237			9,878		9,878	3,112				211		0001
Purchased Call/S&P 500 INDEX/SPXI00ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	11/08/2024	11/08/2030	1	168,640	100	49,732			96,930		96,930	30,768				1,709		0001
Purchased Call/S&P 500 INDEX/SPXI00MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	12/20/2024	12/20/2030	1	23,043	100	7,129			13,737		13,737	4,265				237		0001
Purchased Call/S&P 500 INDEX/SPXI00B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0IP2IHZNBB6K528	10/08/2024	10/08/2030	1	25,285	100	5,682			13,411		13,411	4,416				254		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/22/2024	10/22/2030	1	13,115	100	3,747			7,988		7,988	2,455				132		0001
Purchased Call/S&P 500 INDEX/SPXI00CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/22/2024	10/22/2030	1	40,302	100	9,415			20,389		20,389	6,666				406		0001
Purchased Call/S&P 500 INDEX/SPXI00I$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/07/2025	03/07/2031	1	20,779	100	5,689			12,851		12,851	3,791				219		0001
Purchased Call/S&P 500 INDEX/SPXI00T$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/21/2025	02/21/2031	1	112,561	100	25,574			47,141		47,141	14,042				1,180		0001
Purchased Call/S&P 500 INDEX/SPXI00I$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/07/2025	03/07/2031	1	75,156	100	16,264			32,783		32,783	7,384				791		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/06/2025	06/06/2031	1	2,000	100	551			1,134		1,134	352				22		0001
Purchased Call/S&P 500 INDEX/SPXJ001$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/08/2025	04/08/2031	1	8,285	100	1,776			5,395		5,395	1,522				88		0001
Purchased Call/S&P 500 INDEX/SPXJ001$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/08/2025	04/08/2031	1	46,046	100	12,525			39,986		39,986	9,506				490		0001
Purchased Call/S&P 500 INDEX/SPXJ006$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/08/2025	05/08/2031	1	67,282	100	17,742			43,645		43,645	12,519				722		0001
Purchased Call/S&P 500 INDEX/SPXJ003$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/22/2025	04/22/2031	1	5,497	100	1,480			4,198		4,198	1,088				59		0001
Purchased Call/AIGO Index/AIG1002$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2025	12/08/2026	5	3,891,483	2020.57	114,072			21,448		81,700		(85,595)			8,460		0001
Purchased Call/AIGO Index/AIG1003$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2026	12/23/2026	5	4,482,045	2034.99	126,442	8,167		31,180		82,101		(100,799)			10,751		0001
Purchased Call/AIGO Index/AIG1003$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2026	12/31/2026	5	2,257,366	2023.79	30,445	38,755		17,546		50,011		(51,658)			5,667		0001
Purchased Call/AIGO Index/AIG1003$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2025	12/22/2026	4	7,919,618	2032.08	234,818			53,202		150,292		(175,907)			18,883		0001
Purchased Call/AIGO Index/AIG000Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2025	10/09/2026	4	5,848,407	2027.3	163,546			3,641		62,497		(122,596)			4,592		0001
Purchased Call/AIGO Index/AIG000Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/09/2026	3	5,981,808	2009.72	187,060			4,169		88,100		(140,731)			4,696		0001
Purchased Call/AIGO Index/AIG000Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2025	10/16/2026	6	5,363,316	2050.34	160,790			6,722		31,378		(121,230)			5,615		0001
Purchased Call/AIGO Index/AIG000Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/02/2026	6	5,838,173	2032.42	174,286			486		39,235		(131,392)			2,161		0001
Purchased Call/AIGO Index/AIG000Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2025	10/13/2026	3	3,516,692	2009.72	108,541			3,598		32,261		(81,398)			3,318		0001
Purchased Call/AIGO Index/AIG000Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2025	10/20/2026	3	3,889,127	2063.95	107,140			5,622		15,342		(80,341)			4,552		0001
Purchased Call/AIGO Index/AIG000Y$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/02/2026	4	7,091,228	2026.58	211,700			588		42,874		(158,882)			2,624		0001
Purchased Call/AIGO Index/AIG000Z$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2025	10/14/2026	3	4,766,166	2040.04	148,213			5,325		36,715		(111,122)			4,667		0001
Purchased Call/AIGO Index/AIG000Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	10/06/2026	5	5,339,178	2038.26	152,580			2,110		31,083		(114,572)			3,423		0001
Purchased Call/AIGO Index/AIG000Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2025	10/08/2026	3	2,249,310	2040.37	62,484			1,211		13,799		(46,795)			1,665		0001
Purchased Call/AIGO Index/AIG000Z$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2025	10/15/2026	4	2,590,196	2049.34	77,843			3,024		14,929		(58,400)			2,625		0001
Purchased Call/AIGO Index/AIG1000$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/04/2026	5	3,316,732	2029.27	98,137			9,213		48,235		(73,531)			5,135		0001
Purchased Call/AIGO Index/AIG1000$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2025	11/06/2026	4	6,135,265	2031.26	183,559			18,440		87,950		(138,180)			9,767		0001
Purchased Call/AIGO Index/AIG1000$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2025	10/27/2026	5	5,558,067	2063.5	160,417			11,551		28,756		(120,599)			7,558		0001
Purchased Call/AIGO Index/AIG1001$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2025	11/12/2026	3	4,573,290	2039.6	128,646			14,913		58,447		(96,284)			7,848		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG1000$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2025	11/06/2026	4	6,531,777	2027.59	193,511			19,335		100,840			(144,926)		10,398		0001
Purchased Call/AIGO Index/AIG1000$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	10/30/2026	3	6,770,403	2039.88	199,576			16,044		73,799			(149,397)		9,705		0001
Purchased Call/AIGO Index/AIG1002$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/10/2026	3	1,689,966	2027.96	50,097			9,698		32,177			(37,523)		3,727		0001
Purchased Call/AIGO Index/AIG1001$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2025	11/11/2026	3	2,041,674	2044.64	58,020			6,567		23,116			(43,465)		3,463		0001
Purchased Call/AIGO Index/AIG1002$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2025	12/11/2026	2	4,087,701	2032.97	117,117			23,050		72,587			(87,658)		9,078		0001
Purchased Call/AIGO Index/AIG1002$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/18/2026	6	7,151,141	2020.31	206,712	8,859		46,883		158,324			(161,513)		16,635		0001
Purchased Call/AIGO Index/AIG000Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2025	10/21/2026	3	3,660,905	2054.81	105,292			5,814		21,152			(78,903)		4,391		0001
Purchased Call/AIGO Index/AIG1003$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/24/2026	6	14,934,399	2045.52	425,808	5,906		101,106		235,466			(325,057)		36,035		0001
Purchased Call/AIGO Index/AIG1003$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2025	12/24/2026	2	415,582	2039.76	11,441			2,682		7,149			(8,659)		1,003		0001
Purchased Call/AIGO Index/AIG1001$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2025	11/13/2026	5	4,881,299	2018.43	142,597			17,010		94,032			(106,831)		8,474		0001
Purchased Call/AIGO Index/AIG1002$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2025	12/04/2026	4	4,699,419	2031.02	137,210			24,346		82,635			(102,734)		9,916		0001
Purchased Call/AIGO Index/AIG1002$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2025	12/09/2026	4	3,441,840	2018.41	103,441			19,695		75,084			(77,463)		7,536		0001
Purchased Call/AIGO Index/AIG1001$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2025	11/19/2026	3	2,659,589	2004.25	75,458			10,232		57,790			(56,528)		4,922		0001
Purchased Call/AIGO Index/AIG1001$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2025	11/17/2026	4	3,888,418	2006.26	115,811			15,032		80,945			(86,826)		7,050		0001
Purchased Call/AIGO Index/AIG1002$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2025	12/01/2026	4	5,429,295	2026.34	159,711			26,901		100,470			(119,730)		11,188		0001
Purchased Call/AIGO Index/AIG1001$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/30/2026	1	2,175,667	2042.34	64,182			10,609		30,345			(47,743)		4,447		0001
Purchased Call/AIGO Index/AIG1001$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/13/2026	5	7,298,370	2020.16	205,831			24,628		136,416			(154,903)		12,670		0001
Purchased Call/AIGO Index/AIG1002$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2025	12/15/2026	4	5,340,062	2020.93	153,518	1,958		32,210		115,138			(116,525)		12,184		0001
Purchased Call/AIGO Index/AIG1000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2025	11/03/2026	4	5,052,431	2039.89	137,937			12,575		57,254			(103,445)		7,710		0001
Purchased Call/AIGO Index/AIG1000$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2025	11/10/2026	5	4,383,058	2038.75	131,156			14,502		55,365			(98,331)		7,345		0001
Purchased Call/AIGO Index/AIG000Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2025	10/07/2026	4	3,795,411	2032.73	114,220			1,896		30,554			(85,752)		2,628		0001
Purchased Call/AIGO Index/AIG000Z$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2025	10/22/2026	4	4,247,792	2050.18	129,898			7,573		29,687			(97,527)		5,214		0001
Purchased Call/AIGO Index/AIG1001$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2025	11/20/2026	5	7,242,425	2013.92	214,539	2,717		30,262		134,036			(163,496)		13,536		0001
Purchased Call/AIGO Index/AIG1000$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	10/23/2026	5	7,356,934	2053.79	218,045			13,323		47,684			(163,598)		9,234		0001
Purchased Call/AIGO Index/AIG1000$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2025	10/23/2026	3	6,498,905	2059.25	192,563			11,778		35,377			(144,768)		8,157		0001
Purchased Call/AIGO Index/AIG1000$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	11/02/2026	1	541,256	2041.58	15,967			1,408		5,781			(11,877)		814		0001
Purchased Call/AIGO Index/AIG000Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2025	10/16/2026	4	7,512,521	2053.19	220,995			9,196		39,567			(165,628)		7,864		0001
Purchased Call/AIGO Index/AIG1000$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	10/30/2026	3	6,873,135	2041.58	200,395			16,157		71,884			(150,674)		9,852		0001
Purchased Call/AIGO Index/AIG1002$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/17/2026	2	3,760,221	2013.02	117,294			25,092		80,017			(87,985)		8,691		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG1001$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2025	11/20/2026	4	6,025,463	1995.52	190,968			26,526		151,107			(143,276)		11,262		0001
Purchased Call/AIGO Index/AIG1002$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2025	12/11/2026	3	8,684,594	2021.5	254,662			50,258		183,352			(191,339)		19,286		0001
Purchased Call/AIGO Index/AIG1002$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2025	12/03/2026	4	3,052,589	2033.17	88,256			15,424		51,385			(66,261)		6,391		0001
Purchased Call/AIGO Index/AIG1002$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/14/2026	1	2,164,753	2021.5	63,860			13,018		46,003			(47,504)		4,906		0001
Purchased Call/AIGO Index/AIG1001$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2025	11/24/2026	4	3,340,021	2022.9	107,758			16,144		63,280			(80,912)		6,483		0001
Purchased Call/AIGO Index/AIG1003$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2026	12/30/2026	4	3,956,162	2032.26	109,346	4,799		28,455		77,566			(85,430)		9,877		0001
Purchased Call/AIGO Index/AIG1001$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2025	11/18/2026	3	4,290,065	2006.26	123,932			16,413		87,054			(92,819)		7,859		0001
Purchased Call/AIGO Index/AIG000Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2025	10/01/2026	4	3,293,364	2025.06	98,213					20,956			(73,699)		862		0001
Purchased Call/AIGO Index/AIG1000$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2025	10/29/2026	3	2,006,883	2056.69	54,041			4,191		13,717			(40,498)		2,828		0001
Purchased Call/AIGO Index/AIG1003$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2025	12/29/2026	4	5,405,923	2031.58	157,235	2,138		39,198		106,309			(119,367)		13,422		0001
Purchased Call/AIGO Index/AIG1002$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/04/2026	3	7,243,251	2029.44	209,087			37,199		130,640			(157,114)		15,283		0001
Purchased Call/AIGO Index/AIG1002$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2025	12/16/2026	3	1,578,641	2018.15	47,058			9,921		35,617			(35,334)		3,625		0001
Purchased Call/AIGO Index/AIG1002$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2025	12/02/2026	4	3,805,524	2026.31	114,143			19,528		71,028			(85,487)		7,905		0001
Purchased Call/AIGO Index/AIG1000$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2025	10/28/2026	4	2,806,932	2062.79	79,730			5,942		15,463			(59,723)		3,887		0001
Purchased Call/AIGO Index/AIG1001$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/23/2026	1	134,912	2013.92	3,980			581		2,932			(2,961)		259		0001
Purchased Call/AIGO Index/AIG1002$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2025	12/18/2026	3	7,369,986	2022.44	221,662			48,072		158,363			(166,694)		17,144		0001
Purchased Call/AIGO Index/AIG1001$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2025	11/25/2026	4	4,321,429	2034.9	128,731			19,607		67,326			(96,391)		8,463		0001
Purchased Call/AIGO Index/AIG000Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/05/2026	1	1,162,600	2032.42	34,297			378		8,432			(25,512)		680		0001
Purchased Call/AIGO Index/AIG1000$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2025	11/05/2026	3	3,282,471	2031.85	94,996			9,195		45,855			(71,145)		5,154		0001
Purchased Call/AIGO Index/AIG1000$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2025	10/26/2026	2	1,132,521	2059.25	33,047			2,279		6,435			(24,622)		1,511		0001
Purchased Call/AIGO Index/AIG1001$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/16/2026	2	1,212,207	2020.16	34,857			4,419		22,864			(25,970)		2,175		0001
Purchased Call/AIGO Index/AIG1000$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/09/2026	1	2,379,093	2031.26	70,183			7,561		34,570			(52,207)		3,938		0001
Purchased Call/AIGO Index/AIG1001$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2025	11/27/2026	2	4,493,561	2042.34	131,544			20,845		61,946			(98,749)		8,956		0001
Purchased Call/AIGO Index/AIG000Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/12/2026	1	725,664	2009.72	21,407			650		13,107			(15,924)		658		0001
Purchased Call/AIGO Index/AIG1002$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/07/2026	1	1,716,968	2029.44	50,651			9,349		31,225			(37,677)		3,705		0001
Purchased Call/AIGO Index/AIG1003$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/21/2026	1	1,578,150	2022.44	46,555			10,388		34,136			(34,631)		3,740		0001
Purchased Call/AIGO Index/AIG1001$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2025	11/27/2026	1	4,567,121	2041.96	134,730			21,273		63,397			(100,495)		9,103		0001
Purchased Call/AIGO Index/AIG000Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/19/2026	1	559,109	2050.34	16,494			818		3,436			(12,269)		638		0001
Purchased Call/AIGO Index/AIG1001$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/25/2026	3	4,148,179	2041.96	121,369			18,636		56,916			(91,354)		8,124		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG1003$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/28/2026	2	3,294,510	2045.52	95,664	1,434		23,552		52,418			(72,236)		8,134		0001
Purchased Call/AIGO Index/AIG1006$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2026	03/10/2027	6	6,012,799	2059.87		165,129		73,041		109,990			(92,069)		19,967		0001
Purchased Call/AIGO Index/AIG1006$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2026	02/24/2027	6	4,678,967	2095.02		137,624		55,581		50,976			(82,034)		14,847		0001
Purchased Call/AIGO Index/AIG1005$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2026	02/17/2027	6	3,856,339	2088.74		112,438		43,199		43,926			(69,203)		11,942		0001
Purchased Call/AIGO Index/AIG1006$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2026	03/04/2027	7	6,013,128	2085.23		165,388		70,379		78,363			(94,993)		19,592		0001
Purchased Call/AIGO Index/AIG1006$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2026	03/09/2027	6	2,478,912	2061.02		65,933		29,095		44,491			(36,846)		8,206		0001
Purchased Call/AIGO Index/AIG1006$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2026	03/05/2027	6	11,561,238	2050.76		337,197		145,458		196,714			(192,221)		37,791		0001
Purchased Call/AIGO Index/AIG1007$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2026	03/11/2027	7	10,274,562	2054.72		287,973		128,146		200,542			(159,801)		34,225		0001
Purchased Call/AIGO Index/AIG1005$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2026	02/12/2027	6	10,187,141	2083.93		297,096		110,795		121,983			(186,864)		30,977		0001
Purchased Call/AIGO Index/AIG1005$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2026	02/18/2027	6	2,482,832	2092.82		71,735		27,830		26,930			(43,913)		7,716		0001
Purchased Call/AIGO Index/AIG1006$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2026	03/05/2027	6	5,751,568	2069.78		158,334		68,118		91,765			(90,472)		18,801		0001
Purchased Call/AIGO Index/AIG1007$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2026	03/15/2027	1	1,675,477	2028.76		48,421		22,010		38,268			(26,520)		5,650		0001
Purchased Call/AIGO Index/AIG1005$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2026	02/16/2027	6	3,670,189	2089.64		106,690		40,765		40,915			(66,034)		11,324		0001
Purchased Call/AIGO Index/AIG1005$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2026	02/19/2027	7	7,479,440	2090.39		216,288		84,642		84,674			(131,911)		23,326		0001
Purchased Call/AIGO Index/AIG1006$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2026	02/26/2027	5	12,632,266	2099.11		359,888		147,643		132,254			(212,832)		40,355		0001
Purchased Call/AIGO Index/AIG1007$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	03/30/2027	4	2,796,864	1997.76		96,214		47,941		91,304			(48,299)		9,848		0001
Purchased Call/AIGO Index/AIG1007$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2026	03/19/2027	9	10,004,748	2006.35		294,865		138,902		294,070			(156,549)		34,139		0001
Purchased Call/AIGO Index/AIG1007$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2026	03/25/2027	7	4,535,137	2012.13		128,210		62,587		126,925			(65,891)		15,746		0001
Purchased Call/AIGO Index/AIG1007$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2026	03/23/2027	7	3,175,595	2023.69		88,383		42,667		78,224			(45,784)		10,963		0001
Purchased Call/AIGO Index/AIG1003$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2026	01/05/2027	3	4,517,529	2041.51		133,454		35,343		79,397			(97,939)		11,644		0001
Purchased Call/AIGO Index/AIG1003$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2026	12/31/2026	3	10,177,592	2029.68		297,269		75,379		208,178			(221,850)		25,548		0001
Purchased Call/AIGO Index/AIG1004$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2026	01/13/2027	5	3,533,831	2054.14		105,108		30,236		54,287			(74,778)		9,477		0001
Purchased Call/AIGO Index/AIG1004$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2026	01/15/2027	3	1,524,647	2062.45		43,750		12,903		21,090			(30,899)		4,127		0001
Purchased Call/AIGO Index/AIG1004$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2026	01/29/2027	8	6,545,717	2099.03		180,331		60,373		56,701			(120,099)		18,844		0001
Purchased Call/AIGO Index/AIG1004$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2026	01/12/2027	4	4,250,149	2055.66		122,505		34,825		63,331			(87,543)		11,343		0001
Purchased Call/AIGO Index/AIG1004$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2026	01/28/2027	3	1,741,837	2101.68		49,187		16,315		14,295			(32,860)		4,994		0001
Purchased Call/AIGO Index/AIG1004$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2026	01/27/2027	5	4,314,370	2098.25		124,662		40,635		36,976			(83,935)		12,317		0001
Purchased Call/AIGO Index/AIG1007$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2026	03/17/2027	6	6,851,394	2045.86		191,553		88,379		128,820			(103,165)		23,241		0001
Purchased Call/AIGO Index/AIG1007$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2026	03/18/2027	7	6,029,099	2030.89		168,408		78,247		135,432			(90,213)		20,513		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG1007$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2026	03/22/2027	1	1,726,179	2006.35		49,887		23,638		51,014			(26,371)		5,942		0001
Purchased Call/AIGO Index/AIG1007$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2026	03/24/2027	7	4,634,916	2019.17		130,205		62,800		120,165			(67,469)		16,047		0001
Purchased Call/AIGO Index/AIG1007$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2026	03/25/2027	5	6,186,882	2027.56		173,245		83,660		146,728			(89,589)		21,481		0001
Purchased Call/AIGO Index/AIG1004$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2026	01/22/2027	4	6,560,597	2080.82		190,589		59,863		71,494			(130,818)		18,332		0001
Purchased Call/AIGO Index/AIG1004$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2026	01/19/2027	2	2,266,835	2061.82		65,990		20,004		31,935			(46,068)		6,250		0001
Purchased Call/AIGO Index/AIG1004$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2026	01/21/2027	6	4,518,034	2071.19		135,638		42,083		56,421			(93,519)		12,569		0001
Purchased Call/AIGO Index/AIG1005$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2026	02/02/2027	7	4,898,164	2070.68		141,169		48,976		66,105			(92,090)		14,332		0001
Purchased Call/AIGO Index/AIG1005$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2026	02/09/2027	8	5,050,862	2092.56		143,802		52,174		52,021			(91,570)		15,187		0001
Purchased Call/AIGO Index/AIG1003$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2026	01/08/2027	3	5,576,750	2042.21		163,486		44,881		99,198			(118,650)		14,595		0001
Purchased Call/AIGO Index/AIG1004$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2026	01/26/2027	4	4,493,709	2082.49		133,807		43,202		48,733			(90,481)		12,775		0001
Purchased Call/AIGO Index/AIG1005$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2026	02/03/2027	5	4,174,881	2074.75		118,514		40,922		53,642			(77,523)		12,265		0001
Purchased Call/AIGO Index/AIG1005$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2026	02/05/2027	9	7,426,340	2052.2		221,356		78,262		131,343			(143,324)		21,989		0001
Purchased Call/AIGO Index/AIG1003$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2026	01/06/2027	3	2,073,391	2047.45		58,533		15,663		33,706			(42,799)		5,372		0001
Purchased Call/AIGO Index/AIG1004$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2026	01/22/2027	3	10,251,200	2078.31		297,089		93,062		116,087			(204,233)		28,645		0001
Purchased Call/AIGO Index/AIG1004$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2026	02/01/2027	2	3,197,337	2069.12		95,573		32,806		43,747			(62,866)		9,318		0001
Purchased Call/AIGO Index/AIG1005$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2026	01/29/2027	3	8,817,994	2069.12		254,818		84,964		119,634			(170,051)		25,385		0001
Purchased Call/AIGO Index/AIG1006$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2026	02/23/2027	5	4,515,414	2085.01		138,598		55,558		55,972			(82,981)		14,279		0001
Purchased Call/AIGO Index/AIG1006$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2026	03/02/2027	6	2,841,993	2091.3		69,176		29,148		33,671			(40,017)		9,200		0001
Purchased Call/AIGO Index/AIG1005$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2026	02/10/2027	7	4,339,446	2092.77		124,008		45,289		44,989			(78,634)		13,097		0001
Purchased Call/AIGO Index/AIG1006$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2026	02/19/2027	8	9,917,050	2095.09		283,639		111,337		105,088			(172,630)		30,928		0001
Purchased Call/AIGO Index/AIG1006$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2026	02/25/2027	4	2,206,902	2102.48		61,150		24,933		21,843			(36,260)		7,026		0001
Purchased Call/AIGO Index/AIG1007$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2026	03/19/2027	6	5,740,076	2031.68		159,904		75,008		128,107			(85,183)		19,587		0001
Purchased Call/AIGO Index/AIG1006$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2026	03/03/2027	5	4,217,193	2073.41		122,529		51,787		63,516			(70,738)		13,696		0001
Purchased Call/AIGO Index/AIG1007$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2026	03/12/2027	6	5,786,184	2036.59		162,686		73,293		119,733			(89,658)		19,333		0001
Purchased Call/AIGO Index/AIG1006$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2026	02/26/2027	7	12,031,287	2092.28		336,959		138,866		138,386			(198,561)		38,435		0001
Purchased Call/AIGO Index/AIG1006$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2026	03/08/2027	1	2,861,974	2050.76		82,997		36,126		57,603			(47,039)		9,445		0001
Purchased Call/AIGO Index/AIG1003$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2026	01/08/2027	3	9,924,804	2048.55		288,212		79,281		161,302			(208,968)		25,974		0001
Purchased Call/AIGO Index/AIG1004$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2026	01/15/2027	3	11,703,321	2061.82		335,715		99,156		163,400			(236,915)		31,683		0001
Purchased Call/AIGO Index/AIG1004$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2026	01/25/2027	1	2,246,388	2080.82		65,145		20,818		24,737			(44,377)		6,359		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG1007$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2026	03/29/2027	1	715,278	2000.73		20,672		10,193		25,302			(10,533)		2,512		0001
Purchased Call/AIGO Index/AIG1005$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2026	02/12/2027	6	11,133,624	2089.64		320,471		119,758		122,973			(201,464)		33,855		0001
Purchased Call/AIGO Index/AIG1005$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2026	02/04/2027	6	2,422,349	2064.8		70,989		24,978		36,015			(46,014)		7,144		0001
Purchased Call/AIGO Index/AIG1005$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2026	02/11/2027	5	2,429,131	2094.94		66,453		24,540		24,625			(41,933)		7,359		0001
Purchased Call/AIGO Index/AIG1005$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2026	02/05/2027	7	8,317,892	2084.45		241,369		85,558		94,617			(156,027)		24,629		0001
Purchased Call/AIGO Index/AIG1003$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2026	01/07/2027	4	1,908,706	2039.7		56,732		15,465		34,918			(41,236)		4,970		0001
Purchased Call/AIGO Index/AIG1004$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2026	01/14/2027	2	1,751,323	2060.2		51,048		14,849		24,828			(36,202)		4,719		0001
Purchased Call/AIGO Index/AIG1007$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2026	03/25/2027	5	15,731,035	2000.73		457,078		222,977		494,741			(235,112)		54,618		0001
Purchased Call/AIGO Index/AIG1003$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2026	01/04/2027	2	3,891,499	2029.68		113,094		29,600		80,132			(83,505)		9,979		0001
Purchased Call/AIGO Index/AIG1003$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2026	01/11/2027	1	2,338,337	2048.55		67,812		19,055		38,312			(48,780)		6,211		0001
Purchased Call/AIGO Index/AIG1007$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2026	03/16/2027	6	2,291,423	2039.54		62,538		28,888		46,314			(33,658)		7,750		0001
Purchased Call/AIGO Index/AIG1006$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2026	02/22/2027	2	2,774,520	2095.09		80,447		31,917		29,671			(48,655)		8,744		0001
Purchased Call/AIGO Index/AIG1007$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2026	03/12/2027	7	12,749,976	2028.76		371,646		167,380		289,004			(204,945)		42,602		0001
Purchased Call/AIGO Index/AIG1004$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2026	01/20/2027	2	1,766,797	2052.41		61,436		18,962		28,697			(42,492)		4,893		0001
Purchased Call/AIGO Index/AIG1005$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2026	02/08/2027	1	2,423,315	2084.45		70,276		25,168		27,824			(45,191)		7,259		0001
Purchased Call/AIGO Index/AIG1008$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2026	03/31/2027	4	4,209,090	2018.8		124,340		62,188		111,145			(62,202)		14,861		0001
Purchased Call/AIGO Index/AIG1006$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2026	03/01/2027	2	6,657,326	2092.28		189,954		79,109		77,216			(111,172)		21,481		0001
Purchased Call/AIGO Index/AIG1008$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2026	04/09/2027	5	6,618,136	2048.12		192,833		101,623		129,490			(91,716)		23,937		0001
Purchased Call/AIGO Index/AIG1008$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2026	04/16/2027	4	6,115,827	2063.28		180,417		98,564		102,532			(82,382)		22,522		0001
Purchased Call/AIGO Index/AIG1008$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2026	04/13/2027	5	3,485,347	2053.78		107,827		57,935		64,643			(49,946)		12,738		0001
Purchased Call/AIGO Index/AIG1009$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2026	04/23/2027	4	5,151,100	2066.99		150,676		85,251		84,504			(65,910)		19,302		0001
Purchased Call/AIGO Index/AIG1009$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2026	04/20/2027	6	3,230,201	2073.3		89,096		49,670		58,400			(39,477)		12,015		0001
Purchased Call/AIGO Index/AIG1009$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2026	04/30/2027	8	11,600,584	2074.34		332,181		195,033		178,533			(138,093)		44,205		0001
Purchased Call/AIGO Index/AIG1008$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2026	04/07/2027	5	4,156,933	2027.94		126,776		65,880		101,097			(60,980)		14,956		0001
Purchased Call/AIGO Index/AIG1008$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	04/01/2027	4	6,097,432	2025.75		177,622		89,341		149,838			(88,340)		21,587		0001
Purchased Call/AIGO Index/AIG1009$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2026	04/27/2027	4	3,276,348	2072.89		89,184		51,288		50,803			(37,945)		12,396		0001
Purchased Call/AIGO Index/AIG1008$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2026	04/14/2027	4	6,160,991	2060.99		179,669		96,690		105,439			(83,052)		22,574		0001
Purchased Call/AIGO Index/AIG1009$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2026	04/29/2027	4	6,737,887	2059.93		198,725		115,175		121,882			(83,717)		25,615		0001
Purchased Call/AIGO Index/AIG1009$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2026	05/04/2027	8	2,217,624	2068.1		70,502		42,153		37,107			(28,426)		8,530		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG100A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2026	05/14/2027	5	6,200,465	2087.99		170,057		106,160		85,120			(64,563)		24,395		0001
Purchased Call/AIGO Index/AIG100A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2026	05/21/2027	5	4,770,509	2076.19		141,558		91,446		76,529			(50,905)		19,058		0001
Purchased Call/AIGO Index/AIG100A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2026	05/10/2027	2	1,627,876	2089.23		47,136		28,716		26,489			(18,586)		6,348		0001
Purchased Call/AIGO Index/AIG1009$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2026	05/07/2027	6	6,328,857	2083.56		184,556		111,734		89,433			(73,469)		24,512		0001
Purchased Call/AIGO Index/AIG100A$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2026	05/21/2027	4	11,376,621	2080.35		338,647		219,177		174,222			(120,955)		45,448		0001
Purchased Call/AIGO Index/AIG100A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2026	05/12/2027	7	5,551,536	2088.32		159,803		98,483		75,418			(61,458)		21,745		0001
Purchased Call/AIGO Index/AIG100A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2026	05/14/2027	5	12,214,714	2071.6		350,209		219,130		202,178			(132,299)		48,057		0001
Purchased Call/AIGO Index/AIG100A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2026	05/28/2027	3	10,184,925	2099.93		293,814		194,695		127,454			(100,380)		41,294		0001
Purchased Call/AIGO Index/AIG100A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/24/2027	2	1,337,143	2080.35		39,413		25,846		24,936			(13,775)		5,376		0001
Purchased Call/AIGO Index/AIG100A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2026	05/11/2027	2	2,897,157	2092.52		81,000		49,712		45,732			(31,338)		11,323		0001
Purchased Call/AIGO Index/AIG100A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2026	05/26/2027	4	4,285,479	2092.75		124,958		81,879		57,893			(43,240)		17,303		0001
Purchased Call/AIGO Index/AIG100B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2026	05/28/2027	6	12,272,204	2099.08		351,536		234,721		155,108			(118,171)		49,757		0001
Purchased Call/AIGO Index/AIG100A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2026	05/19/2027	4	5,406,702	2058.54		167,468		106,572		104,533			(61,113)		21,506		0001
Purchased Call/AIGO Index/AIG100C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2026	06/17/2027	6	12,362,838	2095.76		353,506		255,344		172,696			(100,253)		52,171		0001
Purchased Call/AIGO Index/AIG100B$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2026	06/10/2027	5	6,134,176	2068.49		189,364		132,082		112,623			(57,743)		25,535		0001
Purchased Call/AIGO Index/AIG1009$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2026	05/07/2027	4	9,857,814	2089.23		285,936		173,351		159,620			(113,402)		38,179		0001
Purchased Call/AIGO Index/AIG100B$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2026	06/11/2027	5	11,150,372	2091.4		324,882		228,647		160,554			(97,555)		46,508		0001
Purchased Call/AIGO Index/AIG100B$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2026	06/08/2027	4	3,631,840	2079.27		103,288		71,437		59,188			(31,974)		15,059		0001
Purchased Call/AIGO Index/AIG100B$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2026	06/07/2027	1	849,941	2077.27		24,648		16,908		16,921			(7,858)		3,517		0001
Purchased Call/AIGO Index/AIG100B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2026	06/01/2027	3	2,969,189	2099.94		88,053		59,215		46,293			(28,921)		12,138		0001
Purchased Call/AIGO Index/AIG100B$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2026	06/04/2027	4	9,521,333	2077.27		275,245		188,262		156,873			(88,039)		39,162		0001
Purchased Call/AIGO Index/AIG100B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2026	06/03/2027	5	8,307,208	2099.43		239,379		162,031		131,379			(77,821)		34,099		0001
Purchased Call/AIGO Index/AIG100B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2026	06/04/2027	5	5,296,545	2103.81		135,990		92,896		80,417			(43,656)		21,785		0001
Purchased Call/AIGO Index/AIG100B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2026	06/02/2027	5	6,712,181	2107.98		187,321		126,325		96,658			(61,324)		27,496		0001
Purchased Call/AIGO Index/AIG100C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2026	06/23/2027	5	4,319,561	2084.09		124,049		90,840		69,558			(33,428)		18,438		0001
Purchased Call/AIGO Index/AIG100B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2026	06/09/2027	4	7,069,373	2077.64		199,085		138,325		117,550			(61,065)		29,370		0001
Purchased Call/AIGO Index/AIG100B$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2026	06/15/2027	5	5,005,010	2097.2		140,330		99,862		68,393			(40,722)		21,040		0001
Purchased Call/AIGO Index/AIG100B$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2026	06/17/2027	6	9,023,132	2088.22		264,362		190,558		136,827			(75,577)		38,077		0001
Purchased Call/AIGO Index/AIG100B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2026	06/14/2027	2	1,834,252	2091.4		53,049		37,463		26,641			(15,859)		7,696		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG100BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2026	04/16/2027	7	12,067,956	2072.74		346,516		189,904		180,850			(157,579)		44,442		0001
Purchased Call/AIGO Index/AIG1009SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2026	05/06/2027	4	8,016,977	2092.84		228,243		136,721		124,244			(91,804)		30,979		0001
Purchased Call/AIGO Index/AIG100BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2026	04/15/2027	7	6,381,827	2062.69		186,555		101,045		107,400			(85,664)		23,442		0001
Purchased Call/AIGO Index/AIG100BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2026	04/19/2027	2	1,455,328	2072.74		42,076		23,232		26,346			(18,976)		5,400		0001
Purchased Call/AIGO Index/AIG1009S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2026	04/21/2027	4	5,931,917	2065.71		174,443		97,342		98,161			(77,222)		22,119		0001
Purchased Call/AIGO Index/AIG100ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2026	05/27/2027	5	6,083,362	2093.29		180,048		118,740		81,931			(61,806)		24,613		0001
Purchased Call/AIGO Index/AIG100BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	04/02/2027	3	13,396,276	2026.77		387,758		196,880		326,320			(191,691)		47,557		0001
Purchased Call/AIGO Index/AIG100B9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2026	04/12/2027	1	3,173,357	2047.43		92,027		48,929		63,077			(43,381)		11,568		0001
Purchased Call/AIGO Index/AIG100BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2026	06/11/2027	3	4,660,159	2087.03		136,954		96,115		70,396			(41,479)		19,438		0001
Purchased Call/AIGO Index/AIG100C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2026	06/22/2027	4	6,350,277	2095.22		166,407		121,615		90,530			(45,075)		27,054		0001
Purchased Call/AIGO Index/AIG1009SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2026	05/03/2027	1	2,263,855	2074.34		65,652		38,704		35,167			(27,191)		8,687		0001
Purchased Call/AIGO Index/AIG100BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2026	04/09/2027	5	10,255,034	2047.43		300,485		158,738		202,219			(142,516)		37,092		0001
Purchased Call/AIGO Index/AIG1009SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2026	05/05/2027	5	4,046,837	2077.3		121,337		72,380		61,123			(49,042)		15,602		0001
Purchased Call/AIGO Index/AIG100CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2026	06/28/2027	2	1,530,859	2083.4		44,348		33,011		25,144			(11,552)		6,595		0001
Purchased Call/AIGO Index/AIG100CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2026	06/25/2027	7	5,764,465	2084.83		165,856		122,985		92,583			(43,661)		24,697		0001
Purchased Call/AIGO Index/AIG100AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2026	05/13/2027	4	6,504,390	2088.92		186,776		115,493		88,037			(71,534)		25,534		0001
Purchased Call/AIGO Index/AIG1009SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2026	04/26/2027	1	1,619,725	2070.7		46,972		26,786		30,659			(20,350)		6,114		0001
Purchased Call/AIGO Index/AIG1009S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2026	04/23/2027	4	10,429,645	2070.7		301,492		170,962		163,850			(131,424)		39,081		0001
Purchased Call/AIGO Index/AIG100BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2026	04/08/2027	6	8,239,112	2045.62		242,326		126,983		165,392			(115,621)		29,722		0001
Purchased Call/AIGO Index/AIG1009S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2026	04/22/2027	3	5,945,554	2074.05		171,159		95,842		89,487			(75,448)		22,224		0001
Purchased Call/AIGO Index/AIG1009SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2026	04/28/2027	5	5,585,040	2065.96		160,676		92,659		94,102			(68,117)		21,182		0001
Purchased Call/AIGO Index/AIG1009SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2026	04/30/2027	3	5,367,589	2073.02		155,151		90,787		83,885			(64,903)		20,454		0001
Purchased Call/AIGO Index/AIG100ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2026	05/20/2027	6	7,044,245	2071.71		206,232		131,676		118,414			(74,949)		28,080		0001
Purchased Call/AIGO Index/AIG100ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2026	05/18/2027	4	3,969,179	2067.41		111,848		71,034		69,568			(40,925)		15,754		0001
Purchased Call/AIGO Index/AIG100BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2026	06/16/2027	4	5,165,067	2094.21		146,259		104,531		73,163			(42,304)		21,755		0001
Purchased Call/AIGO Index/AIG100C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2026	06/24/2027	4	7,667,983	2081.91		223,357		164,248		126,667			(59,725)		32,791		0001
Purchased Call/AIGO Index/AIG100BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2026	04/06/2027	4	2,547,832	2027.98		78,228		40,532		61,800			(37,742)		9,143		0001
Purchased Call/AIGO Index/AIG100CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2026	06/29/2027	6	6,143,945	2085.62		177,371		133,079		98,850			(44,589)		26,519		0001
Purchased Call/AIGO Index/AIG100C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2026	06/21/2027	1	1,104,851	2095.76		32,041		23,214		19,004			(9,055)		4,698		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG100C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2026	06/25/2027	6	9,247,849	2083.4		267,266		198,749		150,749			(69,615)		39,622		0001
Purchased Call/AIGO Index/AIG100A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2026	05/17/2027	1	1,820,097	2071.6		52,783		33,153		30,381			(19,847)		7,208		0001
Purchased Call/AIGO Index/AIG100B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	04/05/2027	1	1,754,790	2026.77		51,064		26,093		43,026			(25,116)		6,280		0001
Purchased Call/AIGO Index/AIG100C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2026	06/30/2027	5	8,879,689	2085.62		256,236		192,273		142,404			(64,362)		38,397		0001
Purchased Call/AIGO Index/AIG100D$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2026	07/14/2027	7	6,652,673	2082.29		193,945		153,423		114,858			(40,972)		29,496		0001
Purchased Call/AIGO Index/AIG100C$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2026	07/06/2027	8	6,634,938	2088.33		184,814		142,346		105,635			(42,810)		29,004		0001
Purchased Call/AIGO Index/AIG100D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2026	07/16/2027	8	12,081,036	2070.97		354,893		284,787		234,433			(71,815)		53,750		0001
Purchased Call/AIGO Index/AIG100D$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2026	07/09/2027	8	9,781,893	2085.59		279,513		218,935		161,391			(61,806)		42,990		0001
Purchased Call/AIGO Index/AIG100D$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2026	07/20/2027	5	4,875,865	2067.56		153,052		123,682		98,595			(29,689)		21,843		0001
Purchased Call/AIGO Index/AIG100D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2026	07/23/2027	6	8,897,763	2064.52		265,318		217,950		186,301			(48,604)		40,064		0001
Purchased Call/AIGO Index/AIG100D$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2026	07/15/2027	6	10,028,384	2083.26		291,618		231,530		171,856			(60,873)		44,540		0001
Purchased Call/AIGO Index/AIG100C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2026	07/08/2027	5	9,653,361	2078.73		288,900		223,607		170,372			(66,178)		42,350		0001
Purchased Call/AIGO Index/AIG100D$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2026	07/22/2027	7	9,878,242	2076.32		285,846		232,634		184,229			(53,983)		44,403		0001
Purchased Call/AIGO Index/AIG100D$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2026	07/27/2027	8	5,336,500	2068.02		158,208		131,421		108,907			(27,127)		24,190		0001
Purchased Call/AIGO Index/AIG100E$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2026	07/30/2027	6	8,947,370	2071.08		275,410		231,452		178,375			(45,275)		40,761		0001
Purchased Call/AIGO Index/AIG100D$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2026	07/16/2027	6	5,724,986	2075.76		166,389		133,138		105,975			(34,120)		25,471		0001
Purchased Call/AIGO Index/AIG100C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2026	07/02/2027	7	10,744,769	2083.2		317,198		241,323		178,621			(77,366)		46,632		0001
Purchased Call/AIGO Index/AIG100F$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2026	08/19/2027	6	6,678,711	2105.5		193,822		172,547		99,466			(21,919)		31,414		0001
Purchased Call/AIGO Index/AIG100E$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2026	08/13/2027	6	4,966,531	2116.52		143,446		126,120		65,186			(18,251)		23,142		0001
Purchased Call/AIGO Index/AIG100E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2026	07/30/2027	4	5,934,543	2071.29		175,648		147,149		118,080			(29,595)		27,035		0001
Purchased Call/AIGO Index/AIG100F$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2026	08/24/2027	8	6,708,655	2100.03		198,446		181,780		106,627			(17,387)		31,798		0001
Purchased Call/AIGO Index/AIG100E$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2026	08/06/2027	26	10,754,456	2099.63		322,946		283,348		164,651			(41,317)		49,556		0001
Purchased Call/AIGO Index/AIG100F$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2026	08/20/2027	5	6,241,012	2096.57		189,343		169,796		101,704			(20,794)		29,400		0001
Purchased Call/AIGO Index/AIG100E$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2026	08/03/2027	7	4,551,285	2082.67		155,012		131,407		81,828			(23,947)		20,870		0001
Purchased Call/AIGO Index/AIG100E$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2026	08/12/2027	5	6,164,281	2110.87		183,501		159,905		85,492			(24,317)		28,678		0001
Purchased Call/AIGO Index/AIG100D$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2026	07/29/2027	5	7,366,924	2051.96		229,075		190,765		175,208			(39,103)		33,505		0001
Purchased Call/AIGO Index/AIG100F$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2026	08/20/2027	8	12,731,958	2102.89		375,206		337,489		195,003			(39,858)		59,978		0001
Purchased Call/AIGO Index/AIG100D$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2026	07/28/2027	5	5,814,103	2066.74		168,614		140,185		120,334			(28,830)		26,399		0001
Purchased Call/AIGO Index/AIG100G$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2026	09/22/2027	5	6,272,857	2086.68		174,122		170,994		119,674			(3,642)		31,019		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG100GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2026	09/08/2027	7	7,903,935	2103.34		221,594		209,378		125,680			(12,852)		38,310		0001
Purchased Call/AIGO Index/AIG100FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2026	09/03/2027	6	12,105,301	2105.83		350,255		329,200		185,901			(24,047)		58,245		0001
Purchased Call/AIGO Index/AIG100FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2026	08/25/2027	7	6,778,383	2108.7		197,932		179,538		99,175			(18,921)		32,177		0001
Purchased Call/AIGO Index/AIG100GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2026	09/16/2027	5	5,519,314	2065.67		164,880		159,288		125,631			(6,155)		27,062		0001
Purchased Call/AIGO Index/AIG100GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2026	09/15/2027	5	5,038,088	2067.18		149,517		144,079		112,999			(5,927)		24,667		0001
Purchased Call/AIGO Index/AIG100ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2026	08/04/2027	6	6,079,415	2101.3		181,468		154,164		91,076			(27,764)		27,923		0001
Purchased Call/AIGO Index/AIG100HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2026	09/29/2027	1	5,643,642	2040.09		165,359		165,359		162,119			(453)		28,180		0001
Purchased Call/AIGO Index/AIG100GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2026	09/10/2027	6	11,144,018	2084.29		317,764		304,039		212,594			(15,794)		54,172		0001
Purchased Call/AIGO Index/AIG100GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2026	09/21/2027	6	4,893,832	2081.7		141,425		138,823		97,470			(3,040)		24,166		0001
Purchased Call/AIGO Index/AIG100FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2026	09/03/2027	5	6,038,179	2106.39		175,684		164,723		92,245			(12,623)		29,053		0001
Purchased Call/AIGO Index/AIG100GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2026	09/24/2027	5	4,263,417	2055.63		124,014		123,194		114,113			(1,732)		21,141		0001
Purchased Call/AIGO Index/AIG100FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2026	08/27/2027	8	12,805,101	2104.28		373,770		343,553		196,571			(32,746)		60,971		0001
Purchased Call/AIGO Index/AIG100GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2026	09/17/2027	6	4,568,719	2080.39		130,010		126,751		91,434			(4,100)		22,433		0001
Purchased Call/AIGO Index/AIG100GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2026	09/10/2027	3	3,634,147	2079.83		108,612		103,668		72,210			(5,770)		17,666		0001
Purchased Call/AIGO Index/AIG100DS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2026	07/13/2027	5	6,049,407	2076.8		184,126		145,336		110,099			(39,130)		26,774		0001
Purchased Call/AIGO Index/AIG100CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/06/2026	07/01/2027	7	9,622,271	2083.27		283,003		213,826		159,460			(69,850)		41,685		0001
Purchased Call/AIGO Index/AIG100CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2026	07/09/2027	6	4,152,246	2084.16		121,629		94,932		69,517			(27,375)		18,249		0001
Purchased Call/AIGO Index/AIG100DSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2026	07/12/2027	1	1,751,133	2085.59		51,658		40,416		29,100			(11,542)		7,737		0001
Purchased Call/AIGO Index/AIG100CSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2026	07/07/2027	5	5,788,275	2082.04		169,735		130,766		98,557			(39,307)		25,348		0001
Purchased Call/AIGO Index/AIG100ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2026	08/02/2027	1	1,240,488	2071.08		36,594		30,747		29,511			(6,082)		5,679		0001
Purchased Call/AIGO Index/AIG100DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2026	07/21/2027	7	7,075,387	2077.69		205,459		166,383		129,918			(39,478)		31,750		0001
Purchased Call/AIGO Index/AIG100DSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2026	07/23/2027	5	4,845,566	2065.18		142,654		116,844		100,822			(26,555)		21,818		0001
Purchased Call/AIGO Index/AIG100DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2026	07/19/2027	2	2,032,172	2070.97		60,254		48,313		39,678			(12,293)		9,088		0001
Purchased Call/AIGO Index/AIG100ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2026	08/06/2027	4	11,414,846	2111.72		333,835		286,925		154,523			(48,877)		52,599		0001
Purchased Call/AIGO Index/AIG100ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2026	08/05/2027	7	7,931,238	2104.33		232,694		198,386		115,511			(35,173)		36,487		0001
Purchased Call/AIGO Index/AIG100ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2026	08/17/2027	7	3,901,075	2110.95		106,157		94,018		54,752			(12,403)		18,292		0001
Purchased Call/AIGO Index/AIG100FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2026	08/18/2027	6	7,800,293	2099.12		232,483		206,419		123,440			(26,795)		36,632		0001
Purchased Call/AIGO Index/AIG100FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2026	09/01/2027	4	4,607,993	2092		140,799		130,348		80,446			(10,859)		22,106		0001
Purchased Call/AIGO Index/AIG100ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2026	08/13/2027	7	10,243,030	2114.64		298,439		262,320		137,072			(37,898)		47,729		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG100FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2026	08/31/2027	6	5,571,421	2101.05		154,665		143,184		103,616			(11,952)		26,688		0001
Purchased Call/AIGO Index/AIG100ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2026	08/10/2027	8	5,222,508	2108.35		153,695		133,360		73,935			(20,753)		24,220		0001
Purchased Call/AIGO Index/AIG100FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2026	08/27/2027	6	7,417,236	2111.82		209,234		191,844		105,725			(18,784)		35,317		0001
Purchased Call/AIGO Index/AIG100FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2026	08/23/2027	2	1,790,874	2102.89		52,499		47,240		27,619			(5,632)		8,475		0001
Purchased Call/AIGO Index/AIG100EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2026	08/16/2027	1	2,746,132	2114.64		81,286		71,433		37,034			(10,410)		12,856		0001
Purchased Call/AIGO Index/AIG100FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2026	08/30/2027	1	3,736,108	2104.28		110,215		101,107		57,742			(9,910)		17,870		0001
Purchased Call/AIGO Index/AIG100FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2026	09/02/2027	7	4,891,541	2098.74		145,239		135,569		80,260			(10,568)		23,501		0001
Purchased Call/AIGO Index/AIG100GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2026	09/09/2027	6	5,379,032	2097.16		150,796		142,902		90,879			(8,476)		26,110		0001
Purchased Call/AIGO Index/AIG100GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2026	09/14/2027	5	3,709,904	2074.32		105,417		101,444		77,993			(4,314)		18,138		0001
Purchased Call/AIGO Index/AIG100GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2026	09/17/2027	4	9,798,421	2070.7		291,117		284,034		213,733			(9,098)		48,112		0001
Purchased Call/AIGO Index/AIG100ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2026	08/11/2027	5	6,714,366	2107.4		202,001		175,439		96,210			(27,231)		31,188		0001
Purchased Call/AIGO Index/AIG100DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2026	07/26/2027	1	1,337,032	2064.52		39,442		32,380		28,154			(7,308)		6,051		0001
Purchased Call/AIGO Index/AIG100FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2026	08/26/2027	4	5,389,190	2107.33		159,422		145,088		80,116			(15,029)		25,621		0001
Purchased Call/AIGO Index/AIG100FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2026	09/07/2027	2	541,870	2105.83		15,679		14,744		10,275			(1,089)		2,623		0001
Purchased Call/AIGO Index/AIG100GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2026	09/23/2027	5	4,992,904	2065.13		140,342		138,676		123,005			(2,282)		24,724		0001
Purchased Call/AIGO Index/AIG100HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2026	09/28/2027	3	4,771,087	2044.8		135,796		135,650		131,734			(430)		23,790		0001
Purchased Call/AIGO Index/AIG100GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2026	09/13/2027	1	1,775,683	2084.29		52,205		49,904		34,063			(2,703)		8,669		0001
Purchased Call/AIGO Index/AIG100HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2026	09/30/2027	1	3,239,559	2037.7		94,919		94,919		94,977					16,198		0001
Purchased Call/AIGO Index/AIG100GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2026	09/24/2027	3	10,239,458	2061.78		297,724		296,114		243,955			(3,968)		50,775		0001
Purchased Call/AIGO Index/AIG100GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2026	09/20/2027	1	2,685,260	2070.7		78,947		76,989		58,858			(2,581)		13,241		0001
Purchased Call/AIGO Index/AIG100GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2026	09/27/2027	1	1,655,306	2061.78		48,666		48,398		39,610			(663)		8,242		0001
Purchased Call/AIGO Index/AIG100ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2026	08/09/2027	1	1,614,528	2111.72		47,629		40,937		22,027			(7,008)		7,476		0001
Purchased Call/AIGO Index/AIG000ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/15/2026	3	1,329,118	1992.95	56,791			1,094		34,837			(21,275)		1,347		0001
Purchased Call/AIGO Index/AIG000ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2026	1	1,119,251	1990.7	47,695			528		30,185			(17,886)		879		0001
Purchased Call/AIGO Index/AIG000ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/19/2026	1	231,273	2003.82	9,459			234		4,978			(3,533)		264		0001
Purchased Call/AIGO Index/AIG000ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/16/2026	5	1,382,216	2003.82	51,095			1,061		29,521			(19,253)		1,447		0001
Purchased Call/AIGO Index/AIG000ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/16/2026	2	1,867,891	2000.47	74,273			1,537		36,706			(27,813)		1,955		0001
Purchased Call/AIGO Index/AIG000JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/22/2026	2	1,222,274	1987.76	47,494			1,374		35,675			(17,795)		1,500		0001
Purchased Call/AIGO Index/AIG000IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/07/2026	3	2,677,892	1985.05	112,390			929		70,953			(42,132)		1,854		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/01/2026	3	817,394	2004.4	32,830					16,220			(12,314)		214		0001
Purchased Call/AIGO Index/AIG000IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/08/2026	3	1,479,980	1989.93	60,932			587		40,415			(22,829)		1,096		0001
Purchased Call/AIGO Index/AIG000ISC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/09/2026	2	1,671,109	1989.94	70,952			786		40,224			(26,648)		1,312		0001
Purchased Call/AIGO Index/AIG000HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2026	3	1,599,595	2004.4	62,259			86		28,430			(23,369)		592		0001
Purchased Call/AIGO Index/AIG000ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/21/2026	3	1,250,336	1987.72	49,517			1,368		36,395			(18,626)		1,500		0001
Purchased Call/AIGO Index/AIG000JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/30/2026	4	2,145,568	1980.76	82,922			3,330		63,721			(31,235)		3,076		0001
Purchased Call/AIGO Index/AIG000JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2024	10/30/2026	5	2,132,605	1963.62	91,936			3,705		94,221			(34,752)		3,057		0001
Purchased Call/AIGO Index/AIG000JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	10/30/2026	4	1,657,688	1960.17	65,586			2,630		65,785			(24,623)		2,376		0001
Purchased Call/AIGO Index/AIG000JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/29/2026	2	851,775	1979.49	35,126			1,354		28,584			(13,169)		1,200		0001
Purchased Call/AIGO Index/AIG000JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/02/2026	1	357,958	1963.62	14,605			643		17,057			(5,454)		538		0001
Purchased Call/AIGO Index/AIG000KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/13/2026	4	2,333,801	1967.35	92,900			5,508		85,711			(34,811)		4,051		0001
Purchased Call/AIGO Index/AIG000KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	11/23/2026	2	218,145	1970.95	9,212			674		8,507			(3,454)		420		0001
Purchased Call/AIGO Index/AIG000KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2025	11/13/2026	4	1,336,070	1953.56	55,194			3,294		62,671			(20,842)		2,319		0001
Purchased Call/AIGO Index/AIG000KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/27/2026	4	3,366,463	1983.22	143,717			11,354		102,832			(54,067)		6,710		0001
Purchased Call/AIGO Index/AIG000KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/12/2026	3	2,319,940	1970.02	93,091			5,377		82,186			(34,847)		3,981		0001
Purchased Call/AIGO Index/AIG000KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/25/2026	2	1,263,836	1981.54	52,362			3,985		43,587			(19,652)		2,475		0001
Purchased Call/AIGO Index/AIG000KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	11/18/2026	4	2,550,934	1959.86	109,092			7,212		103,328			(40,904)		4,673		0001
Purchased Call/AIGO Index/AIG000LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2024	12/11/2026	3	1,880,003	1992.22	74,508			7,304		52,636			(27,941)		4,175		0001
Purchased Call/AIGO Index/AIG000ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/16/2026	3	2,195,637	1995.74	92,756			1,922		47,801			(34,781)		2,298		0001
Purchased Call/AIGO Index/AIG000LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2024	12/11/2026	4	2,615,418	2006.47	103,306			10,089		59,935			(38,658)		5,808		0001
Purchased Call/AIGO Index/AIG000MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2026	1	630,154	1931.67	25,584			3,128		37,292			(9,542)		1,565		0001
Purchased Call/AIGO Index/AIG000ISI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2024	10/09/2026	2	990,878	1997.94	38,522			434		23,182			(14,755)		778		0001
Purchased Call/AIGO Index/AIG000LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/03/2026	3	1,396,761	1999.4	58,375			5,066		38,940			(21,872)		2,924		0001
Purchased Call/AIGO Index/AIG000MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2026	1	161,696	1931.18	6,565			739		9,582			(2,448)		386		0001
Purchased Call/AIGO Index/AIG000LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/30/2026	1	457,117	1996.18	18,605			1,535		13,138			(6,948)		934		0001
Purchased Call/AIGO Index/AIG000LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/09/2026	2	2,681,085	1998.9	105,947			10,056		68,067			(39,677)		5,871		0001
Purchased Call/AIGO Index/AIG000ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/02/2026	3	2,383,064	1996.15	91,830			127		49,565			(34,610)		882		0001
Purchased Call/AIGO Index/AIG000LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/04/2026	3	2,414,160	2004.23	97,751			8,614		55,748			(36,587)		5,094		0001
Purchased Call/AIGO Index/AIG000JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2024	10/28/2026	3	2,097,264	1978.7	85,284			3,169		64,048			(31,955)		2,904		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/23/2026	4	1,671,697	1977.6	68,849			2,097		51,478			(25,910)		2,098		0001
Purchased Call/AIGO Index/AIG000KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/27/2026	1	761,895	1996.18	30,933			2,435		21,801			(11,600)		1,519		0001
Purchased Call/AIGO Index/AIG000LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2024	12/11/2026	3	2,060,420	1984.98	84,482			8,291		63,449			(31,754)		4,576		0001
Purchased Call/AIGO Index/AIG000KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/20/2026	3	2,318,885	1964.65	95,119			6,543		88,874			(35,608)		4,334		0001
Purchased Call/AIGO Index/AIG000LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/14/2026	1	1,012,084	1984.98	41,192			4,193		34,695			(15,384)		2,294		0001
Purchased Call/AIGO Index/AIG000MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	12/24/2026	6	5,041,293	1939.85	195,734			22,844		258,996			(73,872)		12,164		0001
Purchased Call/AIGO Index/AIG000JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/26/2026	2	559,426	1977.44	22,892			788		19,186			(8,563)		747		0001
Purchased Call/AIGO Index/AIG000JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2024	11/06/2026	2	1,374,820	1993.35	55,748			2,776		38,502			(20,957)		2,189		0001
Purchased Call/AIGO Index/AIG000JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2024	10/23/2026	4	2,882,319	1977.44	117,734			3,583		88,980			(44,337)		3,618		0001
Purchased Call/AIGO Index/AIG000KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/25/2026	3	2,257,298	1983.2	91,066			6,925		68,656			(34,207)		4,421		0001
Purchased Call/AIGO Index/AIG000LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/04/2026	4	2,201,832	2002.43	90,512			8,006		52,232			(33,991)		4,646		0001
Purchased Call/AIGO Index/AIG000MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/23/2026	2	3,338,381	1932.28	138,838			15,891		183,788			(52,037)		8,008		0001
Purchased Call/AIGO Index/AIG000LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/15/2026	2	1,051,842	1984.98	41,074			4,237		36,166			(15,341)		2,400		0001
Purchased Call/AIGO Index/AIG000MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/18/2026	2	1,530,964	1931.18	62,466			6,749		84,949			(23,524)		3,561		0001
Purchased Call/AIGO Index/AIG000MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2024	12/24/2026	4	2,365,028	1931.67	94,667			11,037		130,975			(35,696)		5,706		0001
Purchased Call/AIGO Index/AIG000KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2026	1	1,033,555	1953.56	42,066			2,716		48,593			(15,688)		1,874		0001
Purchased Call/AIGO Index/AIG000KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2024	11/13/2026	3	2,002,540	1962.47	79,223			4,703		78,193			(29,697)		3,476		0001
Purchased Call/AIGO Index/AIG000JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/09/2026	2	640,274	1993.35	25,186			1,354		18,015			(9,417)		1,060		0001
Purchased Call/AIGO Index/AIG000IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/02/2026	3	1,378,255	1994.84	55,313			77		34,070			(20,799)		510		0001
Purchased Call/AIGO Index/AIG000ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2026	2	337,926	1997.94	13,429			222		7,981			(5,034)		319		0001
Purchased Call/AIGO Index/AIG000JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/23/2026	3	1,617,784	1983.45	65,214			1,980		45,295			(24,437)		2,031		0001
Purchased Call/AIGO Index/AIG000ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/12/2026	1	72,765	1997.94	2,884			44		1,710			(1,083)		66		0001
Purchased Call/AIGO Index/AIG000JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/06/2026	3	1,227,237	1985.46	51,408			2,561		38,559			(19,287)		1,954		0001
Purchased Call/AIGO Index/AIG000KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/20/2026	3	1,604,032	1970.95	68,688			4,750		56,826			(25,848)		2,998		0001
Purchased Call/AIGO Index/AIG000JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/10/2026	2	400,821	1993.35	16,307			897		11,329			(6,086)		672		0001
Purchased Call/AIGO Index/AIG000KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2024	11/20/2026	3	1,562,831	1968.16	64,695			4,470		57,356			(24,273)		2,921		0001
Purchased Call/AIGO Index/AIG000JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/06/2026	4	3,038,580	1962.81	130,887			6,491		117,298			(49,002)		4,837		0001
Purchased Call/AIGO Index/AIG000JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/04/2026	2	2,236,667	1958.45	97,549			4,562		91,019			(36,532)		3,463		0001
Purchased Call/AIGO Index/AIG000KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/11/2026	2	1,679,041	1985.01	62,123			3,504		48,096			(23,265)		2,848		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2026	1	524,971	2005.03	21,419			2,001		13,753			(7,988)		1,141		0001
Purchased Call/AIGO Index/AIG000LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/18/2026	3	1,961,220	1935.44	75,290			8,090		104,661			(28,185)		4,562		0001
Purchased Call/AIGO Index/AIG000LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/18/2026	3	1,541,436	1920.8	65,745			7,082		93,681			(24,654)		3,586		0001
Purchased Call/AIGO Index/AIG000LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/10/2026	4	1,345,021	1993.68	57,280			5,520		41,208			(21,457)		2,966		0001
Purchased Call/AIGO Index/AIG000LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/02/2026	2	3,206,493	1997.31	132,322			11,286		81,461			(49,558)		6,661		0001
Purchased Call/AIGO Index/AIG000LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/17/2026	4	2,423,633	1981.7	73,776			7,819		78,746			(27,641)		5,602		0001
Purchased Call/AIGO Index/AIG000LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/07/2026	1	748,998	2005.03	30,559			2,816		19,526			(11,413)		1,616		0001
Purchased Call/AIGO Index/AIG000JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/05/2026	3	1,521,473	1970.59	61,359			2,961		52,953			(22,999)		2,389		0001
Purchased Call/AIGO Index/AIG000LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/04/2026	3	1,102,943	2005.03	43,220			3,826		28,608			(16,271)		2,327		0001
Purchased Call/AIGO Index/AIG000IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/05/2026	3	498,133	1996.15	19,456			107		11,983			(7,299)		292		0001
Purchased Call/AIGO Index/AIG000IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/06/2026	2	418,911	1996.15	16,769			115		10,088			(6,274)		269		0001
Purchased Call/AIGO Index/AIG000MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2025	12/30/2026	4	2,560,016	1929.67	101,434			12,584		144,672			(38,012)		6,391		0001
Purchased Call/AIGO Index/AIG000MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/28/2026	1	1,101,746	1931.67	44,731			5,414		65,146			(16,705)		2,720		0001
Purchased Call/AIGO Index/AIG000ISW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/20/2026	1	308,270	2003.82	12,639			330		6,687			(4,714)		361		0001
Purchased Call/AIGO Index/AIG000ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/14/2026	2	1,785,467	2000.68	69,765			1,248		34,536			(26,131)		1,748		0001
Purchased Call/AIGO Index/AIG000JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2026	2	639,341	1977.44	26,183			936		21,977			(9,774)		869		0001
Purchased Call/AIGO Index/AIG000KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2026	1	152,346	1970.95	6,185			459		5,953			(2,307)		296		0001
Purchased Call/AIGO Index/AIG000KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	11/19/2026	2	783,785	1967.48	31,535			2,131		31,691			(11,838)		1,450		0001
Purchased Call/AIGO Index/AIG000JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2026	1	363,829	1963.62	14,844			673		17,349			(5,536)		555		0001
Purchased Call/AIGO Index/AIG000LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	12/01/2026	1	364,438	1996.18	14,833			1,243		10,519			(5,532)		751		0001
Purchased Call/AIGO Index/AIG000KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/16/2026	1	861,393	1953.56	35,059			2,218		40,452			(13,093)		1,546		0001
Purchased Call/AIGO Index/AIG000LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/16/2026	2	1,968,952	1988.76	72,408			7,571		58,413			(27,122)		4,522		0001
Purchased Call/AIGO Index/AIG000MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2025	12/21/2026	2	579,650	1931.18	23,262			2,603		34,322			(8,730)		1,374		0001
Purchased Call/AIGO Index/AIG000MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	12/31/2026	3	814,623	1926.46	31,562			3,973		50,380			(11,854)		2,045		0001
Purchased Call/AIGO Index/AIG000NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/28/2027	4	1,891,735	1944.9	74,907			12,364		94,876			(28,246)		5,423		0001
Purchased Call/AIGO Index/AIG000QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/29/2027	1	429,662	1928.75	16,886			4,158		27,271			(6,306)		1,509		0001
Purchased Call/AIGO Index/AIG000MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2025	01/07/2027	3	753,088	1919.95	29,187			3,935		49,167			(10,932)		1,961		0001
Purchased Call/AIGO Index/AIG000MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	12/31/2026	4	2,081,527	1931.84	78,294			9,873		115,412			(29,504)		5,225		0001
Purchased Call/AIGO Index/AIG000NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2025	01/27/2027	2	3,380,125	1943.93	132,709			21,541		170,886			(49,700)		9,650		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000N$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/26/2027	1	901,284	1940.88	35,240			5,664		50,191			(13,143)		2,562		0001
Purchased Call/AIGO Index/AIG000N$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/29/2027	5	3,022,450	1942.4	120,511			19,945		155,103			(45,190)		8,701		0001
Purchased Call/AIGO Index/AIG000P$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/22/2027	1	567,537	1951.68	22,134			4,384		29,505			(8,266)		1,789		0001
Purchased Call/AIGO Index/AIG000N$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/15/2027	3	2,190,828	1932.67	86,842			12,746		121,444			(32,645)		5,931		0001
Purchased Call/AIGO Index/AIG000Q$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/25/2027	2	1,270,831	1934.61	49,334			11,906		71,867			(18,491)		4,412		0001
Purchased Call/AIGO Index/AIG000P$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2025	03/11/2027	3	2,848,775	1922.97	111,987			24,793		174,989			(41,917)		9,489		0001
Purchased Call/AIGO Index/AIG000Q$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/12/2027	5	2,417,329	1944.89	98,233			18,152		122,513			(36,814)		7,351		0001
Purchased Call/AIGO Index/AIG000Q$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2025	02/05/2027	4	1,563,834	1957.78	58,955			10,340		70,146			(22,111)		4,630		0001
Purchased Call/AIGO Index/AIG000Q$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/03/2027	2	2,384,369	1944.63	96,575			16,606		120,370			(36,168)		7,005		0001
Purchased Call/AIGO Index/AIG000P$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/19/2027	2	1,772,409	1951.68	69,565			13,560		85,061			(26,158)		5,528		0001
Purchased Call/AIGO Index/AIG000Q$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2025	02/19/2027	5	2,140,976	1961.98	82,041			15,952		93,595			(30,752)		6,677		0001
Purchased Call/AIGO Index/AIG000P$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	02/26/2027	4	2,030,521	1939.42	81,647			16,696		108,773			(30,648)		6,487		0001
Purchased Call/AIGO Index/AIG000Q$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2025	02/05/2027	3	3,362,173	1959.69	130,571			22,823		148,124			(48,862)		9,955		0001
Purchased Call/AIGO Index/AIG000Q$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/18/2027	3	2,469,150	1929.59	100,214			23,149		144,690			(37,511)		8,401		0001
Purchased Call/AIGO Index/AIG000P$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/26/2027	2	3,214,961	1949.89	122,171			24,884		157,578			(45,717)		10,271		0001
Purchased Call/AIGO Index/AIG000Q$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/19/2027	4	2,656,366	1939.91	102,985			24,051		143,582			(38,673)		9,064		0001
Purchased Call/AIGO Index/AIG000P$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2025	03/10/2027	4	2,870,369	1923.84	112,473			24,772		175,081			(42,144)		9,532		0001
Purchased Call/AIGO Index/AIG000P$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2025	03/12/2027	3	1,789,179	1929.67	71,346			16,000		104,488			(26,884)		5,978		0001
Purchased Call/AIGO Index/AIG000Q$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/17/2027	2	1,716,951	1954.59	69,200			13,235		80,156			(25,920)		5,317		0001
Purchased Call/AIGO Index/AIG000Q$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/17/2027	3	3,331,595	1933.59	129,570			29,784		189,148			(48,553)		11,301		0001
Purchased Call/AIGO Index/AIG000Q$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/19/2027	2	2,770,634	1929.59	109,024			25,390		150,420			(40,815)		9,454		0001
Purchased Call/AIGO Index/AIG000P$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/05/2027	3	1,881,302	1939.76	67,925			14,561		100,911			(25,561)		6,150		0001
Purchased Call/AIGO Index/AIG000P$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/08/2027	1	526,969	1939.76	20,710			4,501		30,463			(7,734)		1,739		0001
Purchased Call/AIGO Index/AIG000P$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/05/2027	5	1,641,411	1946.92	60,009			12,841		82,940			(22,508)		5,365		0001
Purchased Call/AIGO Index/AIG000P$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/12/2027	4	2,678,894	1923.81	106,255			23,754		163,571			(39,866)		8,951		0001
Purchased Call/AIGO Index/AIG000N$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/01/2027	1	455,005	1946.67	17,791			3,010		24,246			(6,644)		1,326		0001
Purchased Call/AIGO Index/AIG000Q$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2025	02/05/2027	3	3,077,210	1949.36	123,780			21,736		149,140			(46,560)		9,111		0001
Purchased Call/AIGO Index/AIG000Q$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2025	03/25/2027	3	2,219,786	1928.75	89,265			21,634		131,329			(33,640)		7,707		0001
Purchased Call/AIGO Index/AIG000Q$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2025	03/25/2027	3	2,192,932	1931.98	84,862			20,535		126,567			(31,862)		7,614		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/04/2027	2	1,137,265	1931.84	44,292			5,789		67,346			(16,546)		2,916		0001
Purchased Call/AIGO Index/AIG000MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/06/2027	1	1,309,547	1930.83	47,666			6,360		78,332			(17,850)		3,393		0001
Purchased Call/AIGO Index/AIG000MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/12/2027	1	643,354	1906.19	25,155			3,559		46,635			(9,382)		1,717		0001
Purchased Call/AIGO Index/AIG000QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/25/2027	3	3,018,826	1942.51	114,821			27,632		160,369			(42,980)		10,481		0001
Purchased Call/AIGO Index/AIG000NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2025	01/08/2027	3	2,730,395	1906.19	109,335			15,020		187,349			(41,287)		7,146		0001
Purchased Call/AIGO Index/AIG000NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/22/2027	7	2,385,581	1940.88	94,627			14,821		123,528			(35,682)		6,666		0001
Purchased Call/AIGO Index/AIG000NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/13/2027	2	2,633,952	1901.07	103,821			14,862		187,948			(38,906)		7,064		0001
Purchased Call/AIGO Index/AIG000NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/19/2027	1	221,046	1932.67	8,621			1,304		13,107			(3,215)		609		0001
Purchased Call/AIGO Index/AIG000PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/15/2027	1	515,036	1929.67	20,241			4,594		32,912			(7,559)		1,737		0001
Purchased Call/AIGO Index/AIG0000SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2025	02/18/2027	3	1,617,536	1960.65	63,288			12,198		71,518			(23,712)		5,027		0001
Purchased Call/AIGO Index/AIG0000SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2025	01/29/2027	4	3,534,016	1946.67	138,278			22,972		174,566			(52,083)		10,174		0001
Purchased Call/AIGO Index/AIG000NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/21/2027	2	3,590,014	1941.01	138,161			21,299		185,561			(51,751)		9,988		0001
Purchased Call/AIGO Index/AIG000PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2025	03/12/2027	4	2,286,129	1918.91	94,065			21,044		144,840			(35,277)		7,639		0001
Purchased Call/AIGO Index/AIG000NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/15/2027	3	1,708,415	1929.47	67,222			9,849		97,340			(25,195)		4,625		0001
Purchased Call/AIGO Index/AIG0000SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2025	02/10/2027	2	2,993,525	1957	113,813			20,666		135,879			(42,623)		9,035		0001
Purchased Call/AIGO Index/AIG000NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/14/2027	3	1,122,211	1902.02	51,325			7,427		83,841			(19,252)		3,024		0001
Purchased Call/AIGO Index/AIG0000SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/19/2027	3	1,875,038	1936.46	75,491			17,644		104,177			(28,414)		6,398		0001
Purchased Call/AIGO Index/AIG0000SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2025	02/12/2027	5	3,026,545	1954.59	120,019			22,304		140,695			(45,239)		9,203		0001
Purchased Call/AIGO Index/AIG000PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	03/01/2027	1	1,369,180	1947.77	53,809			11,176		68,496			(20,095)		4,418		0001
Purchased Call/AIGO Index/AIG000PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/04/2027	2	1,984,289	1939.83	79,631			16,857		106,312			(29,801)		6,465		0001
Purchased Call/AIGO Index/AIG000PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/03/2027	2	1,944,064	1938.79	77,237			16,257		104,989			(28,928)		6,314		0001
Purchased Call/AIGO Index/AIG0000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/02/2027	2	971,111	1946.67	38,118			6,504		51,813			(14,238)		2,841		0001
Purchased Call/AIGO Index/AIG000PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2025	03/05/2027	3	1,967,256	1933.97	79,208			16,954		110,599			(29,699)		6,431		0001
Purchased Call/AIGO Index/AIG0000SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/12/2027	3	1,441,391	1955.93	56,021			10,380		66,190			(21,009)		4,383		0001
Purchased Call/AIGO Index/AIG000PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2025	02/24/2027	3	3,779,871	1953.26	144,975			29,132		179,601			(54,309)		11,994		0001
Purchased Call/AIGO Index/AIG000MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	12/31/2026	3	3,125,503	1927.53	113,367			14,264		179,957			(42,563)		7,846		0001
Purchased Call/AIGO Index/AIG000MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/08/2027	3	4,503,439	1920.4	169,262			23,073		276,106			(63,378)		11,786		0001
Purchased Call/AIGO Index/AIG000NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/15/2027	3	1,805,794	1927.64	71,786			10,519		104,498			(26,909)		4,889		0001
Purchased Call/AIGO Index/AIG000NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/29/2027	3	1,821,212	1950.21	70,067			11,608		87,107			(26,268)		5,243		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/16/2027	1	909,002	1954.59	35,542			6,747		45,880			(13,255)		2,805		0001
Purchased Call/AIGO Index/AIG000NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/20/2027	1	60,106	1932.67	2,436			372		3,567			(914)		166		0001
Purchased Call/AIGO Index/AIG000NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/22/2027	3	1,218,887	1937.48	48,413			7,555		69,665			(18,159)		3,406		0001
Purchased Call/AIGO Index/AIG000PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	02/26/2027	3	2,398,425	1947.77	90,929			18,604		119,729			(34,184)		7,662		0001
Purchased Call/AIGO Index/AIG000NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/11/2027	1	880,506	1906.19	34,428			4,830		63,799			(12,857)		2,339		0001
Purchased Call/AIGO Index/AIG000NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/22/2027	3	1,942,033	1939.18	75,382			11,731		102,087			(28,223)		5,427		0001
Purchased Call/AIGO Index/AIG000OSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/09/2027	1	726,281	1949.36	28,398			5,110		38,116			(10,591)		2,184		0001
Purchased Call/AIGO Index/AIG000PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/23/2027	1	569,219	1951.68	22,256			4,433		29,631			(8,301)		1,800		0001
Purchased Call/AIGO Index/AIG000QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/22/2027	1	582,063	1936.46	22,875			5,412		35,866			(8,543)		2,004		0001
Purchased Call/AIGO Index/AIG00000J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/11/2027	2	1,619,862	1953.17	60,021			10,983		76,214			(22,478)		4,907		0001
Purchased Call/AIGO Index/AIG000MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/05/2027	1	228,352	1931.84	8,929			1,177		13,534			(3,330)		589		0001
Purchased Call/AIGO Index/AIG000QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2025	02/19/2027	3	1,945,156	1962.21	72,664			14,146		84,852			(27,242)		6,066		0001
Purchased Call/AIGO Index/AIG000QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/04/2027	1	1,056,915	1950.46	43,611			7,558		54,741			(16,332)		3,117		0001
Purchased Call/AIGO Index/AIG000PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/25/2027	1	1,071,725	1951.11	41,642			8,420		56,186			(15,594)		3,412		0001
Purchased Call/AIGO Index/AIG000QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/24/2027	2	3,367,469	1941.71	130,942			31,351		179,934			(49,054)		11,659		0001
Purchased Call/AIGO Index/AIG000OSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/08/2027	1	714,427	1949.36	27,863			4,982		37,445			(10,406)		2,140		0001
Purchased Call/AIGO Index/AIG000NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/25/2027	1	535,990	1940.88	20,957			3,344		29,816			(7,827)		1,517		0001
Purchased Call/AIGO Index/AIG000RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2025	04/14/2027	2	2,673,230	1869.98	105,460			28,294		236,223			(39,504)		9,795		0001
Purchased Call/AIGO Index/AIG000TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2025	06/04/2027	4	1,946,163	1875.72	71,676			24,363		166,769			(26,897)		8,005		0001
Purchased Call/AIGO Index/AIG000SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/10/2027	1	388,355	1876.25	14,991			4,557		34,904			(5,598)		1,514		0001
Purchased Call/AIGO Index/AIG000TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2025	05/27/2027	3	2,260,686	1867.95	85,969			28,250		202,585			(32,307)		9,147		0001
Purchased Call/AIGO Index/AIG000RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2025	04/23/2027	2	1,284,539	1881.56	49,853			14,042		105,845			(18,688)		4,813		0001
Purchased Call/AIGO Index/AIG000RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2025	04/22/2027	4	2,847,982	1876.35	110,454			30,857		242,281			(41,381)		10,646		0001
Purchased Call/AIGO Index/AIG000TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2025	06/02/2027	2	1,934,791	1871.66	74,276			24,936		169,755			(27,824)		7,926		0001
Purchased Call/AIGO Index/AIG000US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2025	06/17/2027	4	3,273,135	1878.3	130,568			46,833		276,583			(49,184)		13,813		0001
Purchased Call/AIGO Index/AIG000TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2025	06/04/2027	4	2,311,804	1879.94	86,594			29,388		193,214			(32,459)		9,509		0001
Purchased Call/AIGO Index/AIG000SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/07/2027	4	2,065,782	1876.23	78,529			23,649		176,075			(29,467)		8,001		0001
Purchased Call/AIGO Index/AIG000US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/23/2027	2	1,724,752	1885.14	69,809			25,448		140,050			(26,144)		7,362		0001
Purchased Call/AIGO Index/AIG000USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/28/2027	1	706,516	1894.51	27,342			10,155		57,739			(10,211)		3,044		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000T$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/16/2027	3	3,425,200	1872.83	135,094			48,053		298,787			(50,631)		14,426		0001
Purchased Call/AIGO Index/AIG000U$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2025	06/17/2027	4	1,808,240	1877.27	70,558			25,274		153,726			(26,495)		7,631		0001
Purchased Call/AIGO Index/AIG000S$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/20/2027	4	2,597,971	1867.25	95,381			30,313		233,669			(35,711)		10,356		0001
Purchased Call/AIGO Index/AIG000S$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/21/2027	4	2,001,518	1855.38	83,101			26,901		192,562			(31,465)		7,996		0001
Purchased Call/AIGO Index/AIG000T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2025	05/28/2027	3	1,992,784	1864.18	78,645			25,883		182,485			(29,437)		8,080		0001
Purchased Call/AIGO Index/AIG000T$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/04/2027	2	1,360,812	1866.14	52,776			17,951		123,265			(19,853)		5,597		0001
Purchased Call/AIGO Index/AIG000T$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/28/2027	2	2,161,213	1870.79	84,360			27,843		190,520			(31,629)		8,762		0001
Purchased Call/AIGO Index/AIG000S$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2025	05/14/2027	4	2,780,976	1865.41	106,484			33,113		252,741			(40,003)		10,941		0001
Purchased Call/AIGO Index/AIG000T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2025	06/10/2027	3	2,780,902	1874.32	108,295			37,523		240,384			(40,536)		11,576		0001
Purchased Call/AIGO Index/AIG000R$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/09/2027	3	1,390,134	1865.57	53,715			14,151		126,087			(20,231)		5,028		0001
Purchased Call/AIGO Index/AIG000R$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/21/2027	3	2,932,426	1875.84	114,032			31,700		250,224			(42,717)		10,934		0001
Purchased Call/AIGO Index/AIG000U$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2025	06/25/2027	2	3,852,957	1895.68	148,006			54,572		293,572			(55,491)		16,508		0001
Purchased Call/AIGO Index/AIG000Q$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2025	04/02/2027	3	2,189,844	1941.78	75,940			19,144		117,568			(28,427)		7,774		0001
Purchased Call/AIGO Index/AIG000R$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2025	04/15/2027	3	2,925,236	1872.6	114,855			30,954		254,463			(42,992)		10,745		0001
Purchased Call/AIGO Index/AIG000Q$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2025	04/02/2027	3	3,202,550	1920.23	103,045			26,040		202,555			(38,646)		11,369		0001
Purchased Call/AIGO Index/AIG000R$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2025	04/09/2027	4	2,801,119	1878.59	101,086			26,482		234,804			(37,866)		10,131		0001
Purchased Call/AIGO Index/AIG000R$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2025	04/30/2027	3	2,636,922	1881.65	99,280			28,932		217,314			(37,241)		10,048		0001
Purchased Call/AIGO Index/AIG000U$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2025	06/25/2027	4	2,102,367	1894.51	84,141			31,072		161,344			(31,658)		9,007		0001
Purchased Call/AIGO Index/AIG000R$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2025	04/28/2027	3	3,966,677	1886.54	155,203			44,642		317,029			(58,149)		15,044		0001
Purchased Call/AIGO Index/AIG000R$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/23/2027	3	1,635,690	1876.18	64,726			18,193		139,305			(24,232)		6,129		0001
Purchased Call/AIGO Index/AIG000R$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2025	04/16/2027	4	5,048,532	1878.2	192,715			52,498		424,450			(72,518)		18,592		0001
Purchased Call/AIGO Index/AIG000U$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/24/2027	3	3,606,605	1892.93	137,194			50,180		279,429			(51,354)		15,423		0001
Purchased Call/AIGO Index/AIG000Q$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2025	04/01/2027	3	4,164,010	1938.9	144,675			36,267		228,558			(54,206)		14,742		0001
Purchased Call/AIGO Index/AIG000R$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2025	04/08/2027	3	2,212,213	1850.72	94,158			24,468		218,564			(35,243)		7,980		0001
Purchased Call/AIGO Index/AIG000Q$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2025	04/07/2027	3	2,936,820	1862.2	105,634			27,325		271,694			(39,565)		10,567		0001
Purchased Call/AIGO Index/AIG000S$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	04/30/2027	3	1,990,640	1876.58	77,584			22,640		169,214			(29,202)		7,585		0001
Purchased Call/AIGO Index/AIG000T$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2025	06/11/2027	3	2,053,749	1873.67	78,665			27,539		178,216			(29,627)		8,566		0001
Purchased Call/AIGO Index/AIG000T$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2025	06/11/2027	3	2,128,711	1884.19	78,463			27,464		173,579			(29,469)		8,879		0001
Purchased Call/AIGO Index/AIG000T$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2025	06/09/2027	2	2,412,441	1868.27	96,511			33,324		215,938			(36,146)		10,023		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2025	04/09/2027	4	2,284,888	1865.18	90,764			23,883		207,721			(34,212)		8,264		0001
Purchased Call/AIGO Index/AIG000SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/14/2027	3	2,024,418	1857.95	80,741			25,034		191,978			(30,227)		7,965		0001
Purchased Call/AIGO Index/AIG000SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2025	05/06/2027	2	2,985,058	1883.62	115,739			34,534		243,196			(43,327)		11,535		0001
Purchased Call/AIGO Index/AIG000SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2025	05/19/2027	2	2,433,892	1863.68	95,508			30,218		223,446			(35,769)		9,681		0001
Purchased Call/AIGO Index/AIG000T$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/28/2027	2	2,523,577	1873.3	96,503			31,882		219,226			(36,276)		10,232		0001
Purchased Call/AIGO Index/AIG000RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2025	04/16/2027	4	1,891,549	1876.62	73,792			20,062		160,581			(27,664)		6,966		0001
Purchased Call/AIGO Index/AIG000QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/02/2027	3	2,354,064	1888.58	79,710			20,169		185,093			(29,978)		8,357		0001
Purchased Call/AIGO Index/AIG000T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2025	06/11/2027	3	1,603,940	1876.86	64,147			22,380		136,612			(24,022)		6,690		0001
Purchased Call/AIGO Index/AIG000SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/07/2027	3	1,763,854	1884.24	65,310			19,625		143,170			(24,462)		6,831		0001
Purchased Call/AIGO Index/AIG000SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2025	05/13/2027	3	2,508,853	1865.95	93,263			28,725		227,292			(34,911)		9,849		0001
Purchased Call/AIGO Index/AIG000RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2025	04/23/2027	3	2,423,941	1882.59	95,238			26,863		198,455			(35,822)		9,083		0001
Purchased Call/AIGO Index/AIG000RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2025	04/30/2027	2	2,081,319	1886.47	78,869			22,929		166,462			(29,525)		7,931		0001
Purchased Call/AIGO Index/AIG000T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/26/2027	1	336,766	1862.82	12,999			4,232		32,686			(4,841)		1,360		0001
Purchased Call/AIGO Index/AIG000T$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2025	06/03/2027	3	3,791,478	1871.02	152,162			51,270		333,915			(56,973)		15,563		0001
Purchased Call/AIGO Index/AIG000SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/14/2027	3	1,436,107	1867.46	54,106			16,838		128,977			(20,367)		5,650		0001
Purchased Call/AIGO Index/AIG000SSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/21/2027	3	2,149,135	1856.69	82,526			26,379		205,262			(30,887)		8,585		0001
Purchased Call/AIGO Index/AIG000T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/21/2027	3	2,763,276	1862.82	109,105			35,058		254,948			(41,124)		11,039		0001
Purchased Call/AIGO Index/AIG000RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/12/2027	1	445,845	1865.18	17,210			4,569		43,556			(6,427)		1,625		0001
Purchased Call/AIGO Index/AIG000T$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2025	06/17/2027	3	2,143,066	1875.75	83,061			29,667		183,817			(31,095)		9,044		0001
Purchased Call/AIGO Index/AIG000SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/07/2027	4	1,646,825	1876.25	59,665			17,999		140,349			(22,470)		6,378		0001
Purchased Call/AIGO Index/AIG000T$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/07/2027	1	533,827	1866.14	20,552			7,039		50,936			(7,675)		2,209		0001
Purchased Call/AIGO Index/AIG000SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/24/2027	3	812,860	1862.82	31,433			10,204		78,860			(11,780)		3,268		0001
Purchased Call/AIGO Index/AIG000RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/26/2027	2	707,215	1882.59	27,538			7,844		61,116			(10,294)		2,669		0001
Purchased Call/AIGO Index/AIG000QSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/05/2027	1	450,349	1888.58	17,519			4,482		37,380			(6,543)		1,612		0001
Purchased Call/AIGO Index/AIG000SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	05/05/2027	2	2,651,563	1878.33	105,765			31,429		223,113			(39,611)		10,222		0001
Purchased Call/AIGO Index/AIG000US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/21/2027	1	653,343	1878.3	25,219			9,123		58,428			(9,418)		2,778		0001
Purchased Call/AIGO Index/AIG000USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/25/2027	3	1,770,525	1888.58	71,080			26,165		140,868			(26,620)		7,586		0001
Purchased Call/AIGO Index/AIG000SSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/17/2027	1	374,872	1867.46	14,433			4,526		35,429			(5,390)		1,485		0001
Purchased Call/AIGO Index/AIG000QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2025	03/31/2027	2	3,763,616	1933.48	149,918			37,326		215,354			(56,144)		13,288		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/12/2027	2	3,650,335	1866.95	139,595			42,838		328,778			(52,299)		14,298		0001
Purchased Call/AIGO Index/AIG000RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2025	04/29/2027	3	3,179,661	1888.72	122,532			35,369		250,694			(45,852)		12,088		0001
Purchased Call/AIGO Index/AIG000RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/19/2027	1	522,366	1878.2	20,216			5,554		47,158			(7,539)		1,938		0001
Purchased Call/AIGO Index/AIG000TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/14/2027	1	490,310	1873.67	18,926			6,664		44,949			(7,068)		2,057		0001
Purchased Call/AIGO Index/AIG000SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/03/2027	1	369,373	1876.58	14,295			4,208		33,097			(5,339)		1,417		0001
Purchased Call/AIGO Index/AIG000WS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2025	08/05/2027	6	2,169,976	1917.14	85,944			36,477		145,974			(32,234)		9,983		0001
Purchased Call/AIGO Index/AIG000VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	07/30/2027	3	2,129,935	1905.25	88,287			36,892		154,084			(33,245)		9,703		0001
Purchased Call/AIGO Index/AIG000VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	08/02/2027	1	540,924	1905.25	21,150			8,873		41,953			(7,899)		2,476		0001
Purchased Call/AIGO Index/AIG000XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2025	08/31/2027	3	1,297,019	1946.85	52,312			24,077		72,588			(19,590)		6,213		0001
Purchased Call/AIGO Index/AIG000VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2025	07/16/2027	2	2,496,591	1893.24	101,153			40,277		193,775			(38,042)		11,108		0001
Purchased Call/AIGO Index/AIG000WSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2025	08/18/2027	4	4,153,656	1927.89	160,312			70,786		261,946			(60,036)		19,507		0001
Purchased Call/AIGO Index/AIG000WSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2025	08/13/2027	4	1,551,827	1940.48	57,109			24,875		89,921			(21,389)		7,231		0001
Purchased Call/AIGO Index/AIG000VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	07/30/2027	3	1,698,963	1896.87	65,228			27,151		129,335			(24,423)		7,740		0001
Purchased Call/AIGO Index/AIG000XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2025	08/27/2027	3	3,005,326	1947.94	117,189			53,448		166,666			(43,918)		14,310		0001
Purchased Call/AIGO Index/AIG000WSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2025	08/13/2027	4	2,201,830	1928.47	85,663			37,433		138,099			(32,210)		10,260		0001
Purchased Call/AIGO Index/AIG000YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/24/2027	3	3,481,568	1999.63	141,149			69,861		136,234			(53,071)		17,264		0001
Purchased Call/AIGO Index/AIG000YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	09/29/2027	5	6,273,063	2009.62	252,728			126,229		228,722			(94,672)		31,322		0001
Purchased Call/AIGO Index/AIG000XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2025	08/20/2027	3	4,115,002	1946.77	157,226			70,184		229,276			(59,058)		19,385		0001
Purchased Call/AIGO Index/AIG000YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2025	09/17/2027	4	1,832,602	2015.16	71,829			34,768		63,326			(26,906)		8,998		0001
Purchased Call/AIGO Index/AIG000WS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2025	08/04/2027	3	2,558,532	1916.92	100,371			42,403		172,304			(37,599)		11,751		0001
Purchased Call/AIGO Index/AIG000XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/09/2027	3	1,749,608	1990.33	70,125			33,078		72,481			(26,255)		8,493		0001
Purchased Call/AIGO Index/AIG000XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2025	09/10/2027	2	1,393,416	1996.04	58,432			27,696		55,366			(21,874)		6,774		0001
Purchased Call/AIGO Index/AIG000YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2025	09/16/2027	3	2,606,259	2015.61	102,034			49,096		89,658			(38,188)		12,779		0001
Purchased Call/AIGO Index/AIG000YSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2025	09/23/2027	2	2,402,706	2016.91	92,573			45,418		82,391			(34,636)		11,898		0001
Purchased Call/AIGO Index/AIG000XSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2025	09/10/2027	3	5,319,067	2011.91	205,681			97,639		187,231			(77,068)		25,856		0001
Purchased Call/AIGO Index/AIG000XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/13/2027	2	1,147,093	2004.13	45,736			21,894		42,988			(17,131)		5,600		0001
Purchased Call/AIGO Index/AIG000WSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2025	08/11/2027	4	2,586,145	1918.49	107,228			46,321		172,793			(40,159)		12,012		0001
Purchased Call/AIGO Index/AIG000XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2025	09/03/2027	4	2,408,521	1955.06	98,950			45,939		127,707			(37,062)		11,589		0001
Purchased Call/AIGO Index/AIG000WSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/17/2027	1	433,165	1928.47	16,937			7,445		29,474			(6,317)		2,031		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000W\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/06/2027	3	1,593,077	1923.4	62,068			26,512		102,999			(23,300)		7,341		0001
Purchased Call/AIGO Index/AIG000W\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2025	08/23/2027	2	1,211,082	1946.77	47,363			21,252		67,571			(17,702)		5,732		0001
Purchased Call/AIGO Index/AIG000W\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2025	08/06/2027	3	2,412,019	1923.16	92,553			39,541		156,190			(34,805)		11,114		0001
Purchased Call/AIGO Index/AIG000W\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/09/2027	2	1,035,397	1923.16	40,588			17,441		67,111			(15,182)		4,794		0001
Purchased Call/AIGO Index/AIG000X\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/27/2027	3	2,566,264	1946.85	100,825			46,056		143,362			(37,905)		12,219		0001
Purchased Call/AIGO Index/AIG000X\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2025	09/08/2027	4	5,124,929	1993.44	200,490			94,332		207,298			(75,084)		24,840		0001
Purchased Call/AIGO Index/AIG000X\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2025	09/03/2027	5	1,390,527	1960.8	60,648			28,265		70,879			(22,785)		6,691		0001
Purchased Call/AIGO Index/AIG000W\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2025	08/13/2027	4	2,092,290	1928.1	81,743			35,660		131,542			(30,643)		9,749		0001
Purchased Call/AIGO Index/AIG000X\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/07/2027	1	2,507,976	1980.08	98,563			46,168		111,821			(36,759)		12,138		0001
Purchased Call/AIGO Index/AIG000X\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/03/2027	3	5,648,372	1980.08	225,601			105,052		251,144			(84,694)		27,177		0001
Purchased Call/AIGO Index/AIG000YSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2025	09/22/2027	6	3,986,084	2018.23	155,031			75,973		135,160			(58,096)		19,711		0001
Purchased Call/AIGO Index/AIG000YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/17/2027	4	4,107,593	2012.33	163,896			79,602		145,088			(61,644)		20,169		0001
Purchased Call/AIGO Index/AIG000YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/14/2027	2	648,800	2004.13	25,796			12,341		27,500			(9,633)		3,172		0001
Purchased Call/AIGO Index/AIG000YS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2025	09/15/2027	3	3,746,631	2013.15	148,366			71,217		131,248			(55,556)		18,344		0001
Purchased Call/AIGO Index/AIG000YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2025	09/24/2027	3	6,438,168	1997.79	252,816			124,886		255,389			(94,720)		31,925		0001
Purchased Call/AIGO Index/AIG000VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/16/2027	4	1,772,740	1887.81	70,428			27,967		142,122			(26,380)		7,887		0001
Purchased Call/AIGO Index/AIG000VSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2025	07/21/2027	5	2,690,231	1903.12	109,696			44,289		196,804			(41,145)		12,072		0001
Purchased Call/AIGO Index/AIG000VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2025	07/30/2027	5	1,721,109	1892.9	72,465			30,255		134,166			(27,214)		7,841		0001
Purchased Call/AIGO Index/AIG000US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2025	06/30/2027	3	4,772,028	1902.95	188,603			70,590		347,881			(70,641)		20,635		0001
Purchased Call/AIGO Index/AIG000VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/22/2027	6	2,585,796	1909.02	103,095			41,803		182,397			(38,707)		11,623		0001
Purchased Call/AIGO Index/AIG000VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/23/2027	2	2,607,813	1910.31	96,014			39,165		182,513			(36,124)		11,742		0001
Purchased Call/AIGO Index/AIG000VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2025	07/14/2027	2	1,943,359	1890.17	71,917			28,296		153,590			(26,936)		8,616		0001
Purchased Call/AIGO Index/AIG000USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/08/2027	3	1,984,068	1887.77	81,030			31,206		158,922			(30,334)		8,704		0001
Purchased Call/AIGO Index/AIG000USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2025	07/01/2027	3	3,576,374	1905.24	139,393			52,471		257,045			(52,182)		15,493		0001
Purchased Call/AIGO Index/AIG000USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2025	07/09/2027	4	2,491,085	1890.76	96,331			37,450		196,031			(36,259)		10,948		0001
Purchased Call/AIGO Index/AIG000US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/07/2027	4	4,542,181	1892.67	175,728			67,501		353,232			(65,859)		19,891		0001
Purchased Call/AIGO Index/AIG000US\L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2025	07/02/2027	3	2,290,210	1904.98	88,859			33,622		164,913			(33,280)		9,940		0001
Purchased Call/AIGO Index/AIG000VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2025	07/29/2027	3	2,758,563	1908.26	103,229			42,723		195,839			(38,635)		12,546		0001
Purchased Call/AIGO Index/AIG000YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2025	09/17/2027	5	3,306,291	2015.31	130,178			63,189		114,117			(48,887)		16,234		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2025	07/02/2027	3	4,262,010	1905.32	157,796			59,772		306,238			(59,284)		18,497		0001
Purchased Call/AIGO Index/AIG000YSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2025	09/20/2027	2	1,715,749	2012.33	67,211			32,731		60,775			(25,106)		8,460		0001
Purchased Call/AIGO Index/AIG000XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2025	08/25/2027	3	2,791,869	1937.95	111,414			50,262		165,334			(41,719)		13,253		0001
Purchased Call/AIGO Index/AIG000XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/30/2027	1	1,616,457	1946.85	63,365			29,064		90,425			(23,664)		7,731		0001
Purchased Call/AIGO Index/AIG000VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/26/2027	1	357,969	1910.31	13,961			5,723		26,896			(5,214)		1,620		0001
Purchased Call/AIGO Index/AIG000WST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/20/2027	3	1,701,532	1927.32	66,511			29,610		107,773			(24,906)		8,016		0001
Purchased Call/AIGO Index/AIG000XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2025	08/26/2027	2	2,083,516	1941.74	81,609			36,905		120,386			(30,540)		9,906		0001
Purchased Call/AIGO Index/AIG000XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/02/2027	4	2,890,490	1948.24	120,028			55,557		160,414			(44,980)		13,887		0001
Purchased Call/AIGO Index/AIG000VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2025	07/15/2027	3	2,411,810	1881.8	96,215			37,969		200,274			(36,016)		10,712		0001
Purchased Call/AIGO Index/AIG000WSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2025	08/12/2027	4	3,157,158	1928.08	129,329			56,064		198,446			(48,441)		14,688		0001
Purchased Call/AIGO Index/AIG000YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/10/2027	2	3,283,874	2004.13	131,624			62,578		122,741			(49,450)		15,963		0001
Purchased Call/AIGO Index/AIG000WSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/24/2027	1	698,491	1946.77	27,381			12,299		42,629			(10,212)		3,311		0001
Purchased Call/AIGO Index/AIG000XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	09/01/2027	1	855,845	1946.85	33,549			15,438		52,449			(12,495)		4,106		0001
Purchased Call/AIGO Index/AIG000YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2025	09/24/2027	4	1,821,156	2008.87	68,890			33,989		66,485			(25,805)		9,031		0001
Purchased Call/AIGO Index/AIG000VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/19/2027	1	883,005	1893.24	34,437			13,784		73,046			(12,861)		3,949		0001
Purchased Call/AIGO Index/AIG000YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/30/2027	3	2,357,310	2014.75	96,866			48,494		82,739			(36,262)		11,787		0001
Purchased Call/AIGO Index/AIG000VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2025	07/28/2027	4	1,878,985	1899.98	77,147			31,878		140,324			(28,929)		8,532		0001
Purchased Call/AIGO Index/AIG000WSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2025	08/19/2027	3	1,833,339	1923.24	72,815			32,250		119,151			(27,262)		8,623		0001
Purchased Call/AIGO Index/AIG000WS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/10/2027	1	153,961	1923.16	6,020			2,588		10,783			(2,245)		714		0001
Purchased Call/AIGO Index/AIG000YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/28/2027	1	1,495,097	1999.63	58,608			29,143		58,693			(21,858)		7,455		0001
Purchased Call/AIGO Index/AIG000YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/27/2027	2	1,394,823	1999.63	55,114			27,377		54,712			(20,597)		6,945		0001
Purchased Call/AIGO Index/AIG000YSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/21/2027	1	895,355	2012.33	35,187			17,159		36,085			(13,123)		4,421		0001
Purchased Call/AIGO Index/AIG000XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/27/2027	3	1,522,175	1942.28	61,050			27,794		87,673			(22,858)		7,248		0001
Purchased Call/AIGO Index/AIG000VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/23/2027	2	1,957,978	1910.94	75,942			30,931		136,493			(28,467)		8,816		0001
Purchased Call/AIGO Index/AIG000VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/16/2027	2	1,479,890	1890.92	58,156			23,124		116,472			(21,799)		6,584		0001
Purchased Call/AIGO Index/AIG000UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2025	07/09/2027	3	2,024,151	1899.97	78,420			30,345		150,605			(29,353)		8,896		0001
Purchased Call/AIGO Index/AIG000WS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/06/2027	3	2,041,001	1918.81	81,878			34,898		135,892			(30,666)		9,405		0001
Purchased Call/AIGO Index/AIG000WSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/16/2027	1	1,110,188	1928.47	43,408			19,047		69,703			(16,211)		5,198		0001
Purchased Call/AIGO Index/AIG000USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/12/2027	1	558,243	1890.76	21,772			8,505		46,749			(8,131)		2,466		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000II$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2025	08/20/2027	4	3,402,955	1921.99	140,445			62,620		222,992			(52,650)		16,031		0001
Purchased Call/AIGO Index/AIG000V$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2025	07/23/2027	2	1,671,364	1914.91	64,044			26,021		113,621			(23,972)		7,526		0001
Purchased Call/AIGO Index/AIG000V$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	08/03/2027	1	70,119	1905.25	2,742			1,152		5,441			(1,022)		322		0001
Purchased Call/AIGO Index/AIG000U$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2025	07/09/2027	2	1,721,522	1899.14	64,224			24,919		128,746			(24,077)		7,566		0001
Purchased Call/AIGO Index/AIG1002$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/10/2027	3	5,139,338	2021.5	203,573			122,373		182,832			(76,445)		28,085		0001
Purchased Call/AIGO Index/AIG1003$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2025	12/23/2027	6	10,783,414	2045.52	413,522	7,068		260,794		325,929			(158,013)		59,800		0001
Purchased Call/AIGO Index/AIG1002$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/10/2027	2	6,676,555	2032.97	261,725			157,073		218,604			(98,036)		36,485		0001
Purchased Call/AIGO Index/AIG1002$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2025	12/16/2027	2	1,818,504	2018.15	72,736			44,175		66,577			(27,236)		10,006		0001
Purchased Call/AIGO Index/AIG1002$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2025	12/10/2027	3	2,591,200	2027.96	104,216			62,419		87,992			(39,006)		14,160		0001
Purchased Call/AIGO Index/AIG1002$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/17/2027	3	4,341,420	2013.02	177,784	2,640		110,056		164,904			(67,573)		23,914		0001
Purchased Call/AIGO Index/AIG1003$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2025	12/29/2027	4	4,948,653	2031.58	192,178	5,020		123,175		166,463			(73,773)		27,626		0001
Purchased Call/AIGO Index/AIG000Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/19/2027	1	510,253	2050.34	20,359			10,711		16,170			(7,593)		2,617		0001
Purchased Call/AIGO Index/AIG000Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/08/2027	3	1,795,616	2040.37	67,598			34,659		52,015			(25,302)		9,076		0001
Purchased Call/AIGO Index/AIG000Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2025	10/13/2027	6	4,913,051	2009.72	199,957			103,999		150,438			(75,073)		24,999		0001
Purchased Call/AIGO Index/AIG000Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/08/2027	4	3,875,177	2009.72	164,061			84,511		142,320			(61,719)		19,587		0001
Purchased Call/AIGO Index/AIG000Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2025	10/07/2027	4	2,741,568	2032.73	110,715			56,587		84,292			(41,507)		13,839		0001
Purchased Call/AIGO Index/AIG000Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2025	10/15/2027	5	6,260,395	2053.19	248,326			129,907		164,899			(93,077)		31,939		0001
Purchased Call/AIGO Index/AIG000Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2025	10/15/2027	5	2,067,013	2049.34	84,275			44,098		56,177			(31,596)		10,545		0001
Purchased Call/AIGO Index/AIG000Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/12/2027	1	1,372,731	2009.72	54,635			28,257		50,592			(20,376)		6,976		0001
Purchased Call/AIGO Index/AIG1000$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2025	10/27/2027	6	6,613,353	2063.5	258,874			139,443		162,682			(97,080)		34,268		0001
Purchased Call/AIGO Index/AIG000Y$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2025	10/01/2027	4	7,430,891	2026.58	299,714			151,106		238,227			(112,434)		37,205		0001
Purchased Call/AIGO Index/AIG1000$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2025	10/29/2027	4	1,777,269	2056.69	65,849			35,655		46,332			(24,656)		9,233		0001
Purchased Call/AIGO Index/AIG000Z$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2025	10/14/2027	3	3,312,339	2040.04	137,206			71,357		96,873			(51,372)		16,876		0001
Purchased Call/AIGO Index/AIG1000$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2025	10/22/2027	3	2,504,320	2050.18	101,800			54,169		68,193			(38,120)		12,893		0001
Purchased Call/AIGO Index/AIG1000$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2025	10/28/2027	4	2,585,789	2062.79	99,347			53,568		64,066			(37,192)		13,416		0001
Purchased Call/AIGO Index/AIG1000$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2025	11/08/2027	2	2,890,301	2031.26	115,175			63,936		92,952			(43,019)		15,204		0001
Purchased Call/AIGO Index/AIG1000$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	10/29/2027	3	3,883,603	2041.58	153,090			83,172		114,155			(57,521)		20,175		0001
Purchased Call/AIGO Index/AIG1000$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2025	10/22/2027	5	6,434,925	2053.79	254,802			136,010		170,204			(95,688)		33,130		0001
Purchased Call/AIGO Index/AIG1001$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2025	11/15/2027	2	2,650,399	2020.16	105,271			59,395		93,185			(39,336)		14,062		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG1001$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/22/2027	3	2,248,155	2013.92	90,124			51,756		83,195			(33,705)		12,029		0001
Purchased Call/AIGO Index/AIG1000$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2025	11/05/2027	4	1,574,686	2031.85	61,856			34,086		50,262			(23,160)		8,253		0001
Purchased Call/AIGO Index/AIG1001$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2025	11/12/2027	5	6,807,011	2018.43	268,822			150,999		241,744			(100,740)		35,984		0001
Purchased Call/AIGO Index/AIG1001$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2025	11/24/2027	5	2,208,382	2034.9	88,441			51,178		70,200			(33,182)		11,845		0001
Purchased Call/AIGO Index/AIG1002$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2025	12/01/2027	3	5,238,385	2026.34	208,573			122,155		178,550			(78,068)		28,329		0001
Purchased Call/AIGO Index/AIG1003$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/22/2027	4	3,622,112	2032.08	142,798	3,504		90,104		120,660			(54,777)		20,064		0001
Purchased Call/AIGO Index/AIG1000$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/05/2027	4	7,451,674	2027.59	298,702			164,966		245,644			(111,964)		39,053		0001
Purchased Call/AIGO Index/AIG1002$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/03/2027	4	2,799,975	2033.17	109,836			64,829		90,943			(41,172)		15,178		0001
Purchased Call/AIGO Index/AIG1003$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/21/2027	1	1,707,010	2022.44	67,939			41,622		60,870			(25,338)		9,445		0001
Purchased Call/AIGO Index/AIG1000$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2025	11/03/2027	4	4,680,176	2039.89	177,656			97,279		140,157			(66,525)		24,467		0001
Purchased Call/AIGO Index/AIG1003$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2025	12/23/2027	5	5,128,182	2034.99	202,985	2,568		127,018		167,420			(76,929)		28,439		0001
Purchased Call/AIGO Index/AIG1000$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2025	11/05/2027	8	4,654,611	2031.26	183,827	4,018		104,367		149,245			(70,778)		24,394		0001
Purchased Call/AIGO Index/AIG1002$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2025	12/08/2027	4	4,294,184	2020.57	169,468			100,979		153,534			(63,484)		23,413		0001
Purchased Call/AIGO Index/AIG1002$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2025	12/09/2027	4	2,158,493	2018.41	87,960			52,522		78,437			(32,933)		11,782		0001
Purchased Call/AIGO Index/AIG1002$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2025	12/02/2027	5	3,048,441	2026.31	122,790			72,108		104,025			(45,970)		16,505		0001
Purchased Call/AIGO Index/AIG1000$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2025	10/29/2027	5	7,012,484	2039.88	277,640			150,692		208,874			(104,106)		36,429		0001
Purchased Call/AIGO Index/AIG1002$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/06/2027	1	1,712,293	2029.44	68,149			40,402		57,321			(25,451)		9,314		0001
Purchased Call/AIGO Index/AIG000Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/01/2027	4	3,661,433	2032.42	147,265			74,340		112,098			(55,371)		18,332		0001
Purchased Call/AIGO Index/AIG1000$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/22/2027	4	4,601,226	2059.25	184,470			98,424		116,420			(69,312)		23,689		0001
Purchased Call/AIGO Index/AIG000Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/04/2027	1	1,705,106	2032.42	67,863			34,352		52,379			(25,344)		8,572		0001
Purchased Call/AIGO Index/AIG1000$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/25/2027	1	1,901,150	2059.25	75,666			40,487		48,293			(28,258)		9,826		0001
Purchased Call/AIGO Index/AIG000Z$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2025	10/15/2027	3	2,856,773	2050.34	117,070			61,321		77,013			(43,979)		14,574		0001
Purchased Call/AIGO Index/AIG000Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2025	10/18/2027	2	1,878,203	2050.34	75,112			39,486		50,822			(28,068)		9,620		0001
Purchased Call/AIGO Index/AIG000Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/08/2027	3	5,141,154	2027.3	198,889			102,230		165,113			(74,519)		25,986		0001
Purchased Call/AIGO Index/AIG1001$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2025	11/11/2027	3	2,262,050	2044.64	87,125			48,656		65,873			(32,616)		11,943		0001
Purchased Call/AIGO Index/AIG1000$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	11/02/2027	1	969,144	2041.58	38,572			21,034		33,268			(14,385)		5,060		0001
Purchased Call/AIGO Index/AIG1000$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2025	11/04/2027	5	3,205,126	2029.27	127,879			70,293		104,221			(47,907)		16,776		0001
Purchased Call/AIGO Index/AIG1001$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2025	11/12/2027	4	4,896,181	2020.16	188,787			106,191		171,689			(70,899)		25,883		0001
Purchased Call/AIGO Index/AIG1001$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2025	11/10/2027	4	5,405,337	2038.75	217,374			121,113		164,538			(81,357)		28,504		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG1002$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2025	12/15/2027	4	6,452,407	2020.93	250,899	3,502		153,972		231,428			(95,218)		35,462		0001
Purchased Call/AIGO Index/AIG1003$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/17/2027	3	5,019,381	2022.44	202,735			123,834		178,399			(76,129)		27,649		0001
Purchased Call/AIGO Index/AIG1001$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2025	11/23/2027	2	402,252	2013.92	16,048			9,283		17,014			(6,033)		2,155		0001
Purchased Call/AIGO Index/AIG1001$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2025	11/19/2027	3	1,557,799	2004.25	60,125			34,295		61,613			(22,509)		8,305		0001
Purchased Call/AIGO Index/AIG1001$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/26/2027	4	7,250,545	2041.96	287,980			167,287		218,995			(107,766)		38,981		0001
Purchased Call/AIGO Index/AIG1003$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2026	12/31/2027	5	2,154,854	2023.79	19,884	68,127		55,469		76,734			(32,713)		12,056		0001
Purchased Call/AIGO Index/AIG000Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2025	10/06/2027	4	5,662,968	2038.26	220,180			112,026		166,446			(82,431)		28,547		0001
Purchased Call/AIGO Index/AIG000Y$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2025	10/01/2027	3	1,864,039	2025.06	74,722			37,600		60,475			(27,989)		9,333		0001
Purchased Call/AIGO Index/AIG000Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2025	10/21/2027	4	3,333,980	2054.81	130,255			69,000		87,347			(48,777)		17,143		0001
Purchased Call/AIGO Index/AIG1001$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2025	11/17/2027	3	5,036,899	2006.26	201,570			114,175		196,102			(75,445)		26,789		0001
Purchased Call/AIGO Index/AIG000Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2025	10/11/2027	2	3,191,364	2009.72	135,657			70,110		117,516			(50,776)		16,195		0001
Purchased Call/AIGO Index/AIG1001$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2025	11/19/2027	2	8,603,079	1995.52	353,000			201,666		361,673			(132,253)		45,867		0001
Purchased Call/AIGO Index/AIG1001$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/26/2027	1	2,179,640	2042.34	86,532			50,317		65,644			(32,449)		11,718		0001
Purchased Call/AIGO Index/AIG1001$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2025	11/19/2027	5	5,613,904	2013.92	226,119			129,388		207,243			(84,903)		29,930		0001
Purchased Call/AIGO Index/AIG1002$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/17/2027	7	6,307,467	2020.31	241,308	16,574		157,917		227,605			(96,384)		34,744		0001
Purchased Call/AIGO Index/AIG1003$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2026	12/30/2027	5	3,211,044	2032.26	97,180	27,865		78,483		107,583			(46,722)		17,945		0001
Purchased Call/AIGO Index/AIG1003$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/20/2027	1	2,432,899	2022.44	96,829			59,270		86,684			(36,162)		13,447		0001
Purchased Call/AIGO Index/AIG1003$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/27/2027	1	3,876,211	2045.52	154,273			95,917		117,616			(57,615)		21,591		0001
Purchased Call/AIGO Index/AIG1001$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2025	11/24/2027	5	4,518,370	2022.9	191,790			110,763		156,950			(71,865)		24,234		0001
Purchased Call/AIGO Index/AIG1002$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2025	12/03/2027	3	4,995,691	2031.02	197,117			116,424		164,848			(73,865)		27,080		0001
Purchased Call/AIGO Index/AIG000Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2025	10/20/2027	3	5,180,192	2063.95	198,349			104,741		125,744			(74,260)		26,601		0001
Purchased Call/AIGO Index/AIG1000$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2025	11/01/2027	2	3,953,631	2041.58	155,867			84,922		116,600			(58,239)		20,617		0001
Purchased Call/AIGO Index/AIG1000$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/26/2027	1	1,773,033	2059.25	70,744			37,899		45,097			(26,384)		9,175		0001
Purchased Call/AIGO Index/AIG1001$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/16/2027	1	2,894,690	2020.16	115,209			65,042		101,864			(42,967)		15,377		0001
Purchased Call/AIGO Index/AIG1002$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/29/2027	2	2,472,550	2042.34	98,185			57,267		74,696			(36,673)		13,340		0001
Purchased Call/AIGO Index/AIG1001$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2025	11/12/2027	4	4,775,752	2039.6	183,027			102,461		144,729			(68,490)		25,246		0001
Purchased Call/AIGO Index/AIG1002$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/14/2027	1	1,743,034	2021.5	69,373			41,833		62,214			(25,873)		9,569		0001
Purchased Call/AIGO Index/AIG1003$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2025	12/23/2027	1	592,815	2039.76	22,349			13,868		21,739			(8,427)		3,288		0001
Purchased Call/AIGO Index/AIG1002$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/13/2027	1	3,611,655	2021.5	143,383			86,385		128,806			(53,548)		19,804		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/05/2027	1	1,879,605	2032.42	74,808			37,918		57,804			(27,900)		9,462		0001
Purchased Call/AIGO Index/AIG1002$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/07/2027	1	2,590,942	2029.44	103,119			61,192		86,812			(38,458)		14,110		0001
Purchased Call/AIGO Index/AIG1001$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/30/2027	1	9,973,168	2042.34	396,932			231,725		301,599			(148,036)		53,872		0001
Purchased Call/AIGO Index/AIG1003$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/28/2027	1	4,055,255	2045.52	161,399			100,431		123,170			(60,194)		22,614		0001
Purchased Call/AIGO Index/AIG1002$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/03/2027	3	3,971,755	2029.44	154,914			91,648		132,597			(58,182)		21,530		0001
Purchased Call/AIGO Index/AIG1001$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2025	11/18/2027	3	3,329,098	2006.26	130,515			74,101		128,074			(48,844)		17,728		0001
Purchased Call/AIGO Index/AIG1000$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/09/2027	1	1,900,911	2031.26	75,656			42,043		61,192			(28,216)		10,012		0001
Purchased Call/AIGO Index/AIG1003$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2026	12/31/2027	3	6,404,011	2029.68	251,998			158,757		218,729			(93,691)		35,829		0001
Purchased Call/AIGO Index/AIG1003$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2026	01/04/2028	2	4,056,247	2029.68	158,531			100,177		139,012			(58,679)		22,793		0001
Purchased Call/AIGO Index/AIG1004$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2026	01/11/2028	3	3,823,697	2048.55	150,970			96,990		115,147			(54,264)		21,649		0001
Purchased Call/AIGO Index/AIG1004$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2026	01/14/2028	3	1,620,275	2062.45	62,607			40,681		44,175			(22,110)		9,203		0001
Purchased Call/AIGO Index/AIG1004$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2026	01/20/2028	2	1,585,569	2052.41	70,746			46,485		46,828			(24,401)		9,063		0001
Purchased Call/AIGO Index/AIG1003$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2026	01/07/2028	3	4,543,638	2042.21	178,820			114,270		142,734			(64,937)		25,615		0001
Purchased Call/AIGO Index/AIG1003$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2026	01/07/2028	3	1,538,213	2039.7	60,370			38,459		49,204			(21,975)		8,672		0001
Purchased Call/AIGO Index/AIG1004$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2026	01/07/2028	4	6,767,053	2048.55	265,589			169,924		202,998			(96,132)		38,149		0001
Purchased Call/AIGO Index/AIG1004$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2026	01/10/2028	2	5,342,775	2048.55	208,466			133,631		160,737			(75,275)		30,217		0001
Purchased Call/AIGO Index/AIG1004$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2026	01/21/2028	5	6,936,391	2078.31	269,282			177,372		169,123			(92,478)		39,689		0001
Purchased Call/AIGO Index/AIG1004$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2026	01/27/2028	3	2,310,735	2098.25	89,723			59,562		48,669			(30,207)		13,304		0001
Purchased Call/AIGO Index/AIG1004$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2026	01/28/2028	6	2,079,726	2101.68	78,373			52,476		42,697			(25,977)		11,987		0001
Purchased Call/AIGO Index/AIG1004$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2026	01/28/2028	6	8,583,239	2099.03	324,036			216,589		179,922			(108,152)		49,470		0001
Purchased Call/AIGO Index/AIG1005$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2026	02/10/2028	6	3,062,935	2092.77	118,532			81,099		68,509			(37,493)		17,889		0001
Purchased Call/AIGO Index/AIG1005$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2026	02/18/2028	5	2,156,594	2092.82	83,973			58,393		48,683			(25,672)		12,696		0001
Purchased Call/AIGO Index/AIG1006$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2026	02/25/2028	6	1,986,555	2102.48	74,591			52,662		42,026			(22,015)		11,776		0001
Purchased Call/AIGO Index/AIG1004$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2026	01/26/2028	3	5,403,900	2082.49	214,600			142,136		128,386			(72,559)		31,082		0001
Purchased Call/AIGO Index/AIG1005$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2026	01/31/2028	1	3,425,998	2069.12	133,271			89,275		90,505			(44,302)		19,807		0001
Purchased Call/AIGO Index/AIG1005$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2026	02/02/2028	8	4,309,434	2070.68	168,312			114,104		112,778			(54,313)		24,966		0001
Purchased Call/AIGO Index/AIG1005$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2026	02/04/2028	5	1,583,426	2064.8	62,353			42,426		43,364			(19,994)		9,192		0001
Purchased Call/AIGO Index/AIG1005$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2026	02/03/2028	6	2,657,048	2074.75	99,263			66,983		67,534			(32,349)		15,409		0001
Purchased Call/AIGO Index/AIG1005$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2026	02/04/2028	10	9,331,830	2052.2	374,815			254,731		279,964			(120,931)		54,172		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG1005$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2026	02/17/2028	6	3,061,442	2088.74		121,657		84,575		71,185			(37,274)		18,005		0001
Purchased Call/AIGO Index/AIG1005$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	02/04/2028	9	5,537,319	2084.45		216,115		147,113		130,991			(69,376)		32,144		0001
Purchased Call/AIGO Index/AIG1005$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2026	02/09/2028	8	5,229,814	2092.56		202,000		138,000		117,022			(64,139)		30,513		0001
Purchased Call/AIGO Index/AIG1005$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2026	02/11/2028	6	1,868,668	2094.94		69,178		47,724		41,157			(21,548)		10,925		0001
Purchased Call/AIGO Index/AIG1006$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2026	02/25/2028	4	5,475,724	2092.28		211,177		149,422		125,126			(62,178)		32,458		0001
Purchased Call/AIGO Index/AIG1006$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2026	03/02/2028	5	2,723,333	2091.3		95,093		67,747		63,127			(27,419)		16,237		0001
Purchased Call/AIGO Index/AIG1006$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2026	02/25/2028	7	10,641,583	2099.11		406,181		287,054		230,965			(120,088)		63,080		0001
Purchased Call/AIGO Index/AIG1006$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2026	03/03/2028	8	5,531,424	2085.23		207,054		147,920		134,259			(59,312)		33,011		0001
Purchased Call/AIGO Index/AIG1006$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2026	03/10/2028	5	3,460,098	2059.87		128,776		93,070		101,495			(35,835)		20,788		0001
Purchased Call/AIGO Index/AIG1007$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2026	03/13/2028	5	5,832,365	2028.76		230,594		167,970		212,076			(63,093)		35,140		0001
Purchased Call/AIGO Index/AIG1008$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2026	03/30/2028	4	2,894,415	1997.76		127,308		95,586		129,716			(31,838)		17,717		0001
Purchased Call/AIGO Index/AIG1007$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2026	03/16/2028	6	2,062,485	2039.54		76,799		56,318		69,935			(20,554)		12,462		0001
Purchased Call/AIGO Index/AIG1007$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2026	03/17/2028	8	5,279,506	2031.68		198,805		146,355		188,832			(52,894)		31,929		0001
Purchased Call/AIGO Index/AIG1007$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2026	03/17/2028	8	6,044,003	2030.89		230,184		168,998		217,312			(61,425)		36,553		0001
Purchased Call/AIGO Index/AIG1006$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2026	03/07/2028	3	3,823,224	2050.76		148,471		106,718		119,193			(42,122)		22,904		0001
Purchased Call/AIGO Index/AIG1007$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2026	03/10/2028	6	4,435,334	2036.59		172,255		125,141		152,713			(47,479)		26,647		0001
Purchased Call/AIGO Index/AIG1007$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2026	03/15/2028	1	1,625,051	2028.76		63,214		46,045		59,173			(17,334)		9,809		0001
Purchased Call/AIGO Index/AIG1007$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2026	03/28/2028	2	2,475,279	2000.73		100,398		75,312		108,791			(25,327)		15,123		0001
Purchased Call/AIGO Index/AIG1004$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2026	01/12/2028	4	3,983,737	2055.66		154,583		99,487		113,983			(55,167)		22,579		0001
Purchased Call/AIGO Index/AIG1003$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2026	01/03/2028	2	4,756,709	2029.68		185,648		117,213		162,879			(68,819)		26,700		0001
Purchased Call/AIGO Index/AIG1003$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2026	01/06/2028	3	1,528,572	2047.45		57,880		36,770		46,178			(21,136)		8,608		0001
Purchased Call/AIGO Index/AIG1005$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2026	02/11/2028	5	7,696,474	2083.93		299,256		206,041		184,269			(94,188)		44,995		0001
Purchased Call/AIGO Index/AIG1005$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2026	01/28/2028	5	5,593,823	2069.12		218,422		146,121		147,297			(72,757)		32,241		0001
Purchased Call/AIGO Index/AIG1006$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2026	02/24/2028	5	2,566,433	2095.02		101,464		71,329		57,383			(30,220)		15,198		0001
Purchased Call/AIGO Index/AIG1005$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2026	02/11/2028	5	4,710,239	2089.64		183,099		126,275		108,010			(57,374)		27,537		0001
Purchased Call/AIGO Index/AIG1006$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2026	03/09/2028	6	1,949,457	2061.02		71,472		51,668		56,673			(19,873)		11,701		0001
Purchased Call/AIGO Index/AIG1007$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2026	03/10/2028	9	5,857,718	2054.72		217,214		157,578		178,133			(59,840)		35,193		0001
Purchased Call/AIGO Index/AIG1006$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2026	02/18/2028	5	6,665,282	2090.39		261,285		182,138		153,248			(79,757)		39,239		0001
Purchased Call/AIGO Index/AIG1007$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2026	03/17/2028	6	4,060,980	2045.86		149,484		109,453		132,035			(40,161)		24,560		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG1007S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2026	03/14/2028	3	2,617,901	2028.76		99,757		72,719		95,258			(27,292)		15,788		0001
Purchased Call/AIGO Index/AIG1007SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2026	03/20/2028	8	3,605,139	2006.35		146,285		108,214		152,274			(38,330)		21,864		0001
Purchased Call/AIGO Index/AIG1007SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2026	03/24/2028	8	4,141,341	2019.17		159,073		118,200		161,533			(41,020)		25,209		0001
Purchased Call/AIGO Index/AIG1007SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2026	03/24/2028	5	7,984,369	2027.56		300,935		223,470		294,879			(77,717)		48,603		0001
Purchased Call/AIGO Index/AIG1005SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2026	02/16/2028	4	3,789,138	2089.64		148,382		102,718		87,408			(46,019)		22,263		0001
Purchased Call/AIGO Index/AIG1006S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2026	02/22/2028	3	2,368,908	2095.09		91,765		64,192		52,815			(27,794)		14,001		0001
Purchased Call/AIGO Index/AIG1007ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2026	03/24/2028	7	4,390,244	2012.13		167,619		125,135		179,161			(42,881)		26,725		0001
Purchased Call/AIGO Index/AIG1004SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2026	01/14/2028	3	10,562,991	2061.82		408,687		265,707		289,331			(144,164)		59,996		0001
Purchased Call/AIGO Index/AIG1004S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2026	01/13/2028	4	3,061,032	2054.14		121,476		78,376		88,657			(43,177)		17,368		0001
Purchased Call/AIGO Index/AIG1003SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2026	01/05/2028	3	3,469,113	2041.51		138,058		87,507		109,326			(50,602)		19,515		0001
Purchased Call/AIGO Index/AIG1004SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2026	01/18/2028	1	2,495,749	2061.82		97,085		63,299		68,651			(34,086)		14,235		0001
Purchased Call/AIGO Index/AIG1005SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2026	02/15/2028	1	2,328,300	2089.64		91,037		62,862		53,646			(28,480)		13,666		0001
Purchased Call/AIGO Index/AIG1006SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2026	02/29/2028	1	3,340,977	2092.28		130,632		92,591		76,702			(38,369)		19,881		0001
Purchased Call/AIGO Index/AIG1004SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2026	01/21/2028	3	3,535,831	2080.82		139,350		91,879		84,577			(47,686)		20,232		0001
Purchased Call/AIGO Index/AIG1006S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2026	02/18/2028	5	9,909,237	2095.09		382,676		267,051		219,856			(116,483)		58,336		0001
Purchased Call/AIGO Index/AIG1006S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2026	02/23/2028	5	4,651,148	2085.01		188,049		131,945		111,962			(56,223)		27,517		0001
Purchased Call/AIGO Index/AIG1007SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2026	03/29/2028	1	1,201,095	2000.73		46,482		34,750		52,817			(11,858)		7,345		0001
Purchased Call/AIGO Index/AIG1007SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2026	03/23/2028	6	2,541,674	2023.69		95,391		70,763		96,210			(24,712)		15,458		0001
Purchased Call/AIGO Index/AIG1007SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2026	03/27/2028	5	4,924,881	2000.73		193,065		144,354		216,335			(49,095)		30,062		0001
Purchased Call/AIGO Index/AIG1006ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2026	03/06/2028	4	5,532,138	2050.76		219,634		158,253		172,321			(61,800)		33,111		0001
Purchased Call/AIGO Index/AIG1007SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2026	03/22/2028	1	2,159,379	2006.35		83,568		61,673		91,311			(22,118)		13,120		0001
Purchased Call/AIGO Index/AIG1004SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2026	01/25/2028	2	3,732,345	2080.82		145,021		95,830		89,703			(49,516)		21,445		0001
Purchased Call/AIGO Index/AIG1006SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2026	02/28/2028	1	3,973,212	2092.28		154,955		109,769		91,110			(45,575)		23,621		0001
Purchased Call/AIGO Index/AIG1006SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2026	03/03/2028	5	2,606,357	2073.41		101,157		72,186		68,964			(29,085)		15,555		0001
Purchased Call/AIGO Index/AIG1008S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2026	03/31/2028	6	4,695,181	2018.8		205,768		159,620		184,380			(46,325)		28,765		0001
Purchased Call/AIGO Index/AIG1007SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2026	03/21/2028	1	3,145,328	2006.35		121,724		89,788		132,928			(32,260)		19,093		0001
Purchased Call/AIGO Index/AIG1004SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2026	01/19/2028	4	2,252,032	2061.82		91,960		60,183		62,010			(31,986)		12,859		0001
Purchased Call/AIGO Index/AIG1005ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2026	02/14/2028	1	3,321,513	2089.64		129,539		89,393		76,438			(40,581)		19,477		0001
Purchased Call/AIGO Index/AIG1006SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2026	03/03/2028	6	4,153,667	2069.78		155,594		111,522		112,814			(44,406)		24,789		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG1004$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2026	01/14/2028	2	1,482,498	2060.2		58,049		37,587		41,101			(20,568)		8,420		0001
Purchased Call/AIGO Index/AIG1005$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2026	02/07/2028	3	3,926,152	2084.45		153,141		104,486		93,207			(49,005)		22,861		0001
Purchased Call/AIGO Index/AIG1006$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2026	03/01/2028	2	2,772,111	2092.28		108,015		76,618		63,714			(31,668)		16,512		0001
Purchased Call/AIGO Index/AIG1004$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2026	01/21/2028	4	3,404,586	2071.19		137,161		90,176		87,607			(47,178)		19,481		0001
Purchased Call/AIGO Index/AIG1004$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2026	01/24/2028	2	3,806,430	2080.82		148,635		98,148		91,377			(50,810)		21,848		0001
Purchased Call/AIGO Index/AIG1005$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2026	02/01/2028	1	2,434,546	2069.12		94,947		63,646		64,382			(31,519)		14,090		0001
Purchased Call/AIGO Index/AIG1005$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2026	02/08/2028	3	2,912,411	2084.45		114,362		78,059		69,219			(36,504)		16,975		0001
Purchased Call/AIGO Index/AIG1006$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2026	03/08/2028	1	1,414,155	2050.76		55,152		39,643		44,124			(15,650)		8,480		0001
Purchased Call/AIGO Index/AIG100BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2026	06/16/2028	4	6,626,411	2088.22		257,234		221,526		174,652			(36,820)		43,355		0001
Purchased Call/AIGO Index/AIG100ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2026	05/26/2028	4	3,917,647	2093.29		153,815		127,790		97,847			(26,366)		25,198		0001
Purchased Call/AIGO Index/AIG100BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2026	04/18/2028	1	3,666,215	2072.74		141,883		110,115		101,869			(32,176)		22,827		0001
Purchased Call/AIGO Index/AIG1009$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2026	05/05/2028	5	6,526,728	2092.84		248,003		198,514		160,231			(49,827)		41,243		0001
Purchased Call/AIGO Index/AIG100C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2026	06/23/2028	4	2,874,455	2084.09		109,687		95,100		78,358			(14,744)		18,912		0001
Purchased Call/AIGO Index/AIG100BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	03/31/2028	4	5,286,422	2026.77		206,834		156,455		197,178			(50,808)		32,387		0001
Purchased Call/AIGO Index/AIG100B$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2026	04/13/2028	4	2,907,676	2060.99		112,930		87,007		87,192			(26,045)		18,024		0001
Purchased Call/AIGO Index/AIG100ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2026	05/26/2028	4	6,422,918	2099.93		245,924		204,655		153,206			(42,025)		41,312		0001
Purchased Call/AIGO Index/AIG100BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2026	06/05/2028	5	6,113,356	2077.27		235,664		199,473		171,743			(36,825)		39,645		0001
Purchased Call/AIGO Index/AIG100B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2026	06/02/2028	5	3,890,396	2107.98		142,605		119,547		88,355			(23,238)		25,167		0001
Purchased Call/AIGO Index/AIG100C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2026	06/22/2028	6	4,623,857	2095.22		165,233		143,232		116,891			(22,213)		30,398		0001
Purchased Call/AIGO Index/AIG100C$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2026	06/27/2028	1	3,026,781	2083.4		116,228		101,381		83,167			(15,243)		19,977		0001
Purchased Call/AIGO Index/AIG100B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2026	06/01/2028	3	3,649,213	2099.94		144,210		120,694		87,559			(23,649)		23,588		0001
Purchased Call/AIGO Index/AIG100BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2026	06/02/2028	3	6,886,337	2099.43		264,492		221,857		165,968			(43,033)		44,548		0001
Purchased Call/AIGO Index/AIG100ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2026	05/16/2028	1	2,335,282	2071.6		89,675		73,046		67,013			(16,906)		14,896		0001
Purchased Call/AIGO Index/AIG100BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2026	06/07/2028	1	1,689,028	2077.27		64,859		54,716		47,529			(10,353)		10,971		0001
Purchased Call/AIGO Index/AIG100C$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2026	06/29/2028	5	4,216,623	2085.62		161,464		141,540		114,359			(20,113)		27,874		0001
Purchased Call/AIGO Index/AIG100C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2026	06/28/2028	1	1,183,359	2083.4		45,441		39,644		32,542			(5,951)		7,816		0001
Purchased Call/AIGO Index/AIG100B$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2026	04/07/2028	7	4,307,338	2027.94		180,386		137,587		160,186			(43,016)		26,557		0001
Purchased Call/AIGO Index/AIG100B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2026	04/13/2028	4	3,216,609	2063.28		126,582		98,018		94,961			(28,851)		19,939		0001
Purchased Call/AIGO Index/AIG100B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2026	04/07/2028	4	4,041,174	2048.12		157,058		120,103		131,560			(37,338)		24,916		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG1009SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2026	05/05/2028	5	3,609,322	2077.3		144,347		115,438		98,693			(29,050)		22,808		0001
Purchased Call/AIGO Index/AIG1009SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2026	04/27/2028	3	2,714,698	2072.89		99,535		78,533		75,965			(21,091)		17,036		0001
Purchased Call/AIGO Index/AIG100AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2026	05/12/2028	6	5,097,305	2087.99		188,181		153,040		130,323			(35,677)		32,403		0001
Purchased Call/AIGO Index/AIG1009SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2026	04/28/2028	3	7,141,415	2059.93		277,716		219,486		218,392			(58,534)		44,856		0001
Purchased Call/AIGO Index/AIG1008S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	03/31/2028	3	6,121,333	2025.75		236,729		178,120		229,844			(58,821)		37,502		0001
Purchased Call/AIGO Index/AIG100CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2026	06/26/2028	3	6,094,418	2083.4		234,925		205,008		167,316			(30,497)		40,192		0001
Purchased Call/AIGO Index/AIG100AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2026	05/12/2028	5	5,910,453	2088.92		224,975		182,257		150,143			(43,032)		37,573		0001
Purchased Call/AIGO Index/AIG1009SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2026	04/28/2028	5	3,514,110	2065.96		134,953		106,606		103,181			(28,493)		22,072		0001
Purchased Call/AIGO Index/AIG1008SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2026	04/11/2028	2	3,032,389	2047.43		117,769		90,296		99,484			(27,788)		18,764		0001
Purchased Call/AIGO Index/AIG100CS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2026	06/16/2028	3	4,032,579	2095.76		153,679		132,511		101,016			(21,713)		26,384		0001
Purchased Call/AIGO Index/AIG1009S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2026	04/21/2028	4	4,098,288	2066.99		159,454		125,026		118,777			(34,842)		25,585		0001
Purchased Call/AIGO Index/AIG1008SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2026	04/17/2028	4	4,315,697	2072.74		165,400		128,427		119,804			(37,321)		26,847		0001
Purchased Call/AIGO Index/AIG1008S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2026	06/09/2028	3	4,044,811	2087.03		156,588		133,341		106,795			(23,758)		26,316		0001
Purchased Call/AIGO Index/AIG1008SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2026	04/10/2028	4	5,131,110	2047.43		204,752		157,092		168,208			(48,015)		31,721		0001
Purchased Call/AIGO Index/AIG1008SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2026	04/13/2028	4	3,512,108	2053.78		142,412		109,693		110,589			(32,861)		21,771		0001
Purchased Call/AIGO Index/AIG100AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2026	05/22/2028	5	5,274,738	2080.35		210,089		173,577		143,404			(37,032)		33,814		0001
Purchased Call/AIGO Index/AIG1009SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2026	05/05/2028	3	3,593,806	2083.56		139,316		111,874		94,122			(27,854)		22,710		0001
Purchased Call/AIGO Index/AIG1009SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2026	04/24/2028	4	3,614,838	2070.7		139,880		110,004		102,408			(30,170)		22,626		0001
Purchased Call/AIGO Index/AIG1009S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2026	04/21/2028	3	5,346,439	2074.05		203,895		159,284		147,615			(44,898)		33,377		0001
Purchased Call/AIGO Index/AIG100AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2026	05/11/2028	4	3,233,529	2092.52		121,165		97,923		80,036			(23,357)		20,538		0001
Purchased Call/AIGO Index/AIG100CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2026	06/21/2028	1	1,214,970	2095.76		46,655		40,255		30,575			(6,610)		7,981		0001
Purchased Call/AIGO Index/AIG1008SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2026	04/07/2028	5	5,992,038	2045.62		233,795		178,565		198,360			(55,715)		36,944		0001
Purchased Call/AIGO Index/AIG1008SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2026	04/12/2028	1	1,726,677	2047.43		66,822		51,240		56,690			(15,771)		10,694		0001
Purchased Call/AIGO Index/AIG1009SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2026	04/25/2028	2	4,201,519	2070.7		162,361		127,585		119,134			(35,236)		26,321		0001
Purchased Call/AIGO Index/AIG1009S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2026	04/21/2028	4	3,352,355	2065.71		131,626		102,663		98,009			(29,091)		20,928		0001
Purchased Call/AIGO Index/AIG100AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2026	05/10/2028	3	1,280,381	2089.23		49,218		39,667		32,392			(9,695)		8,126		0001
Purchased Call/AIGO Index/AIG100BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2026	05/31/2028	1	1,630,175	2099.08		62,762		52,345		39,308			(10,617)		10,528		0001
Purchased Call/AIGO Index/AIG100CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2026	06/23/2028	4	6,934,480	2081.91		267,594		232,411		191,780			(35,742)		45,624		0001
Purchased Call/AIGO Index/AIG100BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2026	06/09/2028	4	6,135,120	2068.49		240,059		203,691		183,268			(36,720)		39,915		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG100A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2026	05/19/2028	3	3,644,763	2058.54		144,862		118,561		114,358			(26,465)		23,307		0001
Purchased Call/AIGO Index/AIG100B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2026	06/16/2028	4	4,219,037	2094.21		159,459		136,918		106,784			(22,929)		27,604		0001
Purchased Call/AIGO Index/AIG1009$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2026	05/04/2028	6	2,129,605	2068.1		87,092		69,652		61,944			(17,534)		13,446		0001
Purchased Call/AIGO Index/AIG1009$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2026	05/01/2028	6	5,118,535	2074.34		194,665		154,977		142,326			(40,102)		32,234		0001
Purchased Call/AIGO Index/AIG100A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2026	05/15/2028	3	5,197,766	2071.6		196,836		160,388		149,030			(36,874)		33,126		0001
Purchased Call/AIGO Index/AIG100A$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2026	05/19/2028	3	5,290,185	2071.71		204,571		167,751		152,077			(37,201)		33,828		0001
Purchased Call/AIGO Index/AIG100A$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2026	05/09/2028	3	3,041,000	2089.23		117,297		94,449		76,861			(23,196)		19,282		0001
Purchased Call/AIGO Index/AIG100A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2026	05/26/2028	4	2,905,938	2092.75		112,348		93,081		72,846			(19,385)		18,691		0001
Purchased Call/AIGO Index/AIG100A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2026	05/08/2028	5	5,473,273	2089.23		211,387		170,302		138,206			(41,477)		34,675		0001
Purchased Call/AIGO Index/AIG100B$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2026	05/30/2028	1	2,322,112	2099.08		89,401		74,542		55,937			(15,144)		14,985		0001
Purchased Call/AIGO Index/AIG100B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2026	05/26/2028	5	5,164,969	2099.08		194,612		163,440		123,933			(31,520)		33,221		0001
Purchased Call/AIGO Index/AIG100A$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2026	05/18/2028	4	2,894,746	2067.41		107,651		88,082		85,572			(19,670)		18,495		0001
Purchased Call/AIGO Index/AIG1009$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2026	04/28/2028	5	4,196,470	2073.02		162,315		128,870		117,426			(33,900)		26,358		0001
Purchased Call/AIGO Index/AIG100B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	04/04/2028	1	1,597,396	2026.77		61,819		46,725		59,739			(15,265)		9,822		0001
Purchased Call/AIGO Index/AIG1009$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2026	04/20/2028	3	2,257,554	2073.3		84,310		65,698		62,597			(18,683)		14,081		0001
Purchased Call/AIGO Index/AIG100B$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2026	06/08/2028	4	2,891,870	2079.27		109,627		92,853		80,365			(16,890)		18,799		0001
Purchased Call/AIGO Index/AIG100B$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	04/03/2028	4	5,379,551	2026.77		208,508		157,734		201,055			(51,244)		33,048		0001
Purchased Call/AIGO Index/AIG1009$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2026	04/26/2028	1	2,220,843	2070.7		85,947		67,555		63,025			(18,643)		13,925		0001
Purchased Call/AIGO Index/AIG100B$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2026	04/13/2028	4	6,704,812	2062.69		261,080		201,394		198,737			(60,013)		41,562		0001
Purchased Call/AIGO Index/AIG100B$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2026	06/14/2028	2	948,595	2091.4		36,267		30,998		24,426			(5,398)		6,197		0001
Purchased Call/AIGO Index/AIG100A$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/23/2028	1	2,627,221	2080.35		100,885		83,262		71,487			(18,055)		16,856		0001
Purchased Call/AIGO Index/AIG100B$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2026	06/12/2028	4	4,064,851	2091.4		158,468		135,280		104,479			(23,509)		26,510		0001
Purchased Call/AIGO Index/AIG100B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2026	06/13/2028	1	2,157,200	2091.4		82,836		70,661		55,496			(12,448)		14,080		0001
Purchased Call/AIGO Index/AIG100C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2026	06/20/2028	1	3,318,709	2095.76		127,438		109,933		83,439			(18,081)		21,783		0001
Purchased Call/AIGO Index/AIG100B$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2026	04/06/2028	3	1,822,241	2027.98		72,681		55,254		67,705			(17,491)		11,225		0001
Purchased Call/AIGO Index/AIG1009$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2026	05/02/2028	1	2,800,178	2074.34		108,087		85,965		77,929			(22,444)		17,649		0001
Purchased Call/AIGO Index/AIG100A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2026	05/17/2028	1	1,165,941	2071.6		44,772		36,481		33,486			(8,429)		7,443		0001
Purchased Call/AIGO Index/AIG100B$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2026	06/02/2028	5	4,411,172	2103.81		158,662		133,607		103,138			(25,546)		28,536		0001
Purchased Call/AIGO Index/AIG100B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2026	06/15/2028	3	3,894,668	2097.2		146,425		125,391		96,502			(21,237)		25,462		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG100C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2026	06/23/2028	6	4,815,915	2084.83		184,167		160,504		130,637			(24,195)		31,686		0001
Purchased Call/AIGO Index/AIG100A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2026	05/19/2028	3	5,699,485	2076.19		221,130		182,160		158,970			(39,861)		36,446		0001
Purchased Call/AIGO Index/AIG100B$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2026	06/06/2028	1	3,092,320	2077.27		118,436		99,890		86,947			(18,930)		20,070		0001
Purchased Call/AIGO Index/AIG100A$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2026	05/12/2028	6	3,648,801	2088.32		139,638		113,110		93,081			(26,713)		23,195		0001
Purchased Call/AIGO Index/AIG100C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2026	06/30/2028	4	4,739,790	2085.62		182,533		160,000		128,188			(22,773)		31,357		0001
Purchased Call/AIGO Index/AIG1009$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2026	04/19/2028	2	1,943,195	2072.74		74,777		58,077		54,042			(16,895)		12,110		0001
Purchased Call/AIGO Index/AIG1009$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2026	05/03/2028	1	1,338,839	2074.34		51,679		41,117		37,293			(10,717)		8,446		0001
Purchased Call/AIGO Index/AIG100A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2026	05/24/2028	1	2,003,500	2080.35		76,934		63,513		54,563			(13,750)		12,865		0001
Purchased Call/AIGO Index/AIG100B$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2026	06/09/2028	4	5,062,854	2077.64		189,310		160,780		142,357			(28,766)		32,939		0001
Purchased Call/AIGO Index/AIG1008$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2026	04/05/2028	1	1,112,241	2026.77		43,044		32,548		41,623			(10,614)		6,845		0001
Purchased Call/AIGO Index/AIG100D$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2026	07/21/2028	7	4,422,453	2065.18		174,530		159,040		139,232			(16,049)		29,734		0001
Purchased Call/AIGO Index/AIG100D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2026	07/11/2028	3	3,866,455	2085.59		151,670		135,245		105,929			(16,941)		25,798		0001
Purchased Call/AIGO Index/AIG100D$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2026	07/20/2028	4	3,544,770	2067.56		146,375		132,369		109,863			(14,191)		23,815		0001
Purchased Call/AIGO Index/AIG100C$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2026	07/07/2028	5	4,717,626	2084.16		185,298		165,016		130,037			(20,915)		31,381		0001
Purchased Call/AIGO Index/AIG100D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2026	07/14/2028	6	7,420,931	2083.26		286,555		257,482		206,925			(29,609)		49,629		0001
Purchased Call/AIGO Index/AIG100D$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2026	07/10/2028	6	4,309,104	2085.59		163,010		145,679		117,957			(17,705)		28,730		0001
Purchased Call/AIGO Index/AIG100D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2026	07/21/2028	4	4,162,768	2077.69		161,816		146,498		121,016			(15,532)		27,988		0001
Purchased Call/AIGO Index/AIG100D$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2026	07/25/2028	3	3,351,308	2064.52		131,106		119,421		106,247			(12,144)		22,601		0001
Purchased Call/AIGO Index/AIG100ES$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2026	08/10/2028	7	3,818,511	2108.35		150,267		140,505		92,374			(10,021)		26,060		0001
Purchased Call/AIGO Index/AIG100D$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2026	07/17/2028	8	4,293,845	2070.97		168,407		152,204		129,932			(16,615)		28,782		0001
Purchased Call/AIGO Index/AIG100D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2026	07/14/2028	6	4,207,815	2075.76		163,473		147,244		123,184			(16,744)		28,141		0001
Purchased Call/AIGO Index/AIG100D$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2026	07/13/2028	4	3,450,001	2076.8		139,053		124,479		100,247			(14,739)		23,055		0001
Purchased Call/AIGO Index/AIG100F$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2026	08/25/2028	5	4,283,819	2111.82		163,404		156,607		102,615			(7,367)		29,556		0001
Purchased Call/AIGO Index/AIG100ES$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2026	08/04/2028	25	7,884,240	2099.63		314,682		295,681		200,946			(19,854)		53,569		0001
Purchased Call/AIGO Index/AIG100ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2026	07/31/2028	6	3,775,124	2071.08		155,464		143,258		115,300			(12,586)		25,574		0001
Purchased Call/AIGO Index/AIG100C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2026	06/30/2028	5	4,420,450	2083.2		175,330		154,528		121,912			(21,224)		29,244		0001
Purchased Call/AIGO Index/AIG100ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2026	08/03/2028	7	4,705,442	2082.67		205,829		190,254		133,776			(15,845)		31,947		0001
Purchased Call/AIGO Index/AIG100G$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2026	09/14/2028	5	2,726,219	2074.32		103,308		101,436		84,158			(2,064)		19,078		0001
Purchased Call/AIGO Index/AIG100F$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2026	08/23/2028	1	886,699	2102.89		34,847		33,079		22,475			(1,902)		6,109		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG100D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2026	07/28/2028	5	2,700,981	2066.74		104,919		96,073		84,614			(9,030)		18,256		0001
Purchased Call/AIGO Index/AIG100E$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2026	08/07/2028	4	4,007,720	2111.72		156,276		145,439		94,550			(11,265)		27,291		0001
Purchased Call/AIGO Index/AIG100ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2026	08/08/2028	3	2,200,931	2111.72		86,179		80,189		51,971			(6,283)		14,998		0001
Purchased Call/AIGO Index/AIG100D$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2026	07/24/2028	5	5,050,365	2064.52		200,617		183,065		160,001			(18,033)		34,033		0001
Purchased Call/AIGO Index/AIG100G$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2026	09/15/2028	5	5,802,555	2065.67		232,587		228,956		188,978			(4,223)		40,635		0001
Purchased Call/AIGO Index/AIG100FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2026	08/21/2028	6	4,961,986	2102.89		193,654		184,053		125,563			(10,178)		34,136		0001
Purchased Call/AIGO Index/AIG100FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2026	08/30/2028	1	1,805,717	2104.28		70,965		68,044		45,627			(3,195)		12,503		0001
Purchased Call/AIGO Index/AIG100FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2026	09/01/2028	4	4,622,439	2098.74		184,507		178,311		121,242			(6,864)		32,053		0001
Purchased Call/AIGO Index/AIG100ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2026	08/17/2028	7	3,928,001	2110.95		145,253		137,050		93,970			(8,420)		26,945		0001
Purchased Call/AIGO Index/AIG100G$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2026	09/08/2028	2	2,628,530	2079.83		103,788		101,431		78,096			(2,771)		18,317		0001
Purchased Call/AIGO Index/AIG100D$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2026	07/27/2028	6	4,864,562	2068.02		197,162		180,627		151,059			(16,777)		32,855		0001
Purchased Call/AIGO Index/AIG100G$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2026	09/20/2028	1	1,643,362	2070.7		63,927		63,138		52,078			(1,047)		11,548		0001
Purchased Call/AIGO Index/AIG100FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2026	08/18/2028	5	3,773,651	2096.57		150,743		142,991		99,247			(8,290)		25,905		0001
Purchased Call/AIGO Index/AIG100C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2026	07/06/2028	7	5,160,535	2088.33		194,306		172,124		138,277			(22,417)		34,300		0001
Purchased Call/AIGO Index/AIG100ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2026	07/28/2028	4	6,974,490	2051.96		284,178		260,408		239,581			(24,351)		47,141		0001
Purchased Call/AIGO Index/AIG100ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2026	08/04/2028	4	3,538,301	2101.3		139,653		129,291		89,193			(10,642)		24,041		0001
Purchased Call/AIGO Index/AIG100GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2026	09/11/2028	4	4,488,843	2084.29		172,603		168,904		129,997			(4,283)		31,347		0001
Purchased Call/AIGO Index/AIG100G$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2026	09/08/2028	7	5,635,521	2103.34		211,320		205,671		144,314			(5,976)		39,272		0001
Purchased Call/AIGO Index/AIG100D$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2026	07/19/2028	1	1,814,337	2070.97		71,485		64,425		54,982			(7,314)		12,180		0001
Purchased Call/AIGO Index/AIG100ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2026	08/14/2028	5	4,553,319	2114.64		176,727		166,231		106,019			(11,014)		31,166		0001
Purchased Call/AIGO Index/AIG100FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2026	08/18/2028	6	3,912,997	2099.12		156,074		147,286		101,221			(9,001)		26,861		0001
Purchased Call/AIGO Index/AIG100GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2026	09/18/2028	4	4,790,650	2070.7		193,930		191,733		151,619			(2,626)		33,619		0001
Purchased Call/AIGO Index/AIG100FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2026	08/28/2028	9	4,629,414	2104.28		178,418		171,590		116,782			(7,412)		32,009		0001
Purchased Call/AIGO Index/AIG100GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2026	09/08/2028	6	5,762,454	2097.16		217,398		211,743		153,506			(6,070)		40,156		0001
Purchased Call/AIGO Index/AIG100C$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2026	06/30/2028	5	9,271,198	2083.27		364,946		320,418		255,588			(45,124)		61,335		0001
Purchased Call/AIGO Index/AIG100C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2026	07/07/2028	4	3,796,097	2082.04		148,071		131,212		106,101			(17,059)		25,251		0001
Purchased Call/AIGO Index/AIG100C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2026	07/07/2028	4	6,766,574	2078.73		269,286		239,059		193,260			(30,802)		45,010		0001
Purchased Call/AIGO Index/AIG100C$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2026	07/05/2028	1	2,231,103	2083.2		87,905		77,429		61,784			(10,779)		14,818		0001
Purchased Call/AIGO Index/AIG100D$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2026	07/14/2028	6	4,107,776	2082.29		159,684		143,140		115,268			(16,805)		27,472		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG100FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2026	08/22/2028	2	2,027,173	2102.89		79,834		75,805		51,340			(4,334)		13,956		0001
Purchased Call/AIGO Index/AIG100GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2026	09/01/2028	4	3,432,839	2105.83		131,303		127,478		86,013			(4,187)		23,804		0001
Purchased Call/AIGO Index/AIG100FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2026	08/18/2028	5	5,214,396	2105.5		201,588		190,608		129,395			(11,386)		35,795		0001
Purchased Call/AIGO Index/AIG100DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2026	07/21/2028	4	9,237,430	2076.32		352,552		319,701		270,915			(33,565)		62,108		0001
Purchased Call/AIGO Index/AIG100FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2026	08/25/2028	6	4,763,508	2108.7		185,739		177,186		116,453			(8,836)		32,866		0001
Purchased Call/AIGO Index/AIG100CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2026	07/03/2028	2	3,362,457	2083.2		132,412		116,613		92,962			(16,239)		22,297		0001
Purchased Call/AIGO Index/AIG100FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2026	09/01/2028	5	6,376,805	2106.39		247,399		239,693		159,203			(8,961)		44,218		0001
Purchased Call/AIGO Index/AIG100ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2026	08/16/2028	1	1,580,498	2114.64		62,272		58,513		36,867			(3,993)		10,834		0001
Purchased Call/AIGO Index/AIG100FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2026	08/29/2028	2	3,110,752	2104.28		121,683		116,677		78,537			(5,468)		21,524		0001
Purchased Call/AIGO Index/AIG100GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2026	09/13/2028	3	2,018,771	2084.29		77,935		76,264		58,546			(1,957)		14,118		0001
Purchased Call/AIGO Index/AIG100ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2026	08/11/2028	6	3,423,493	2107.4		136,700		127,823		83,410			(9,129)		23,381		0001
Purchased Call/AIGO Index/AIG100FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2026	09/01/2028	5	3,082,417	2092		125,098		120,629		84,406			(4,707)		21,374		0001
Purchased Call/AIGO Index/AIG100ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2026	08/01/2028	3	1,544,645	2071.08		62,736		57,775		47,211			(5,158)		10,472		0001
Purchased Call/AIGO Index/AIG100ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2026	08/11/2028	5	6,877,713	2110.87		271,669		254,030		163,772			(18,109)		46,972		0001
Purchased Call/AIGO Index/AIG100ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2026	08/15/2028	1	2,967,338	2114.64		116,913		109,847		69,154			(7,507)		20,325		0001
Purchased Call/AIGO Index/AIG100ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2026	07/28/2028	4	3,956,190	2071.29		156,486		143,888		120,411			(13,121)		26,740		0001
Purchased Call/AIGO Index/AIG100GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2026	09/21/2028	5	3,044,984	2081.7		116,721		115,690		90,259			(1,222)		21,413		0001
Purchased Call/AIGO Index/AIG100GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2026	09/15/2028	5	3,089,648	2080.39		115,938		114,500		91,939			(1,850)		21,637		0001
Purchased Call/AIGO Index/AIG100FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2026	08/31/2028	6	4,977,285	2101.05		190,315		183,097		128,523			(7,542)		34,489		0001
Purchased Call/AIGO Index/AIG100GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2026	09/15/2028	5	4,499,894	2067.18		175,413		172,321		145,212			(3,380)		31,512		0001
Purchased Call/AIGO Index/AIG100ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2026	08/04/2028	5	5,967,929	2104.33		233,952		216,695		147,474			(17,745)		40,549		0001
Purchased Call/AIGO Index/AIG100HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2026	09/29/2028	2	4,590,887	2040.09		175,990		175,990		175,482			(53)		32,462		0001
Purchased Call/AIGO Index/AIG100GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2026	09/22/2028	5	4,927,474	2086.68		170,964		169,628		141,719			(1,614)		34,675		0001
Purchased Call/AIGO Index/AIG100FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2026	08/25/2028	4	4,581,349	2107.33		180,082		171,948		113,008			(8,509)		31,609		0001
Purchased Call/AIGO Index/AIG100DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2026	07/12/2028	1	1,894,184	2085.59		74,631		66,543		51,937			(8,349)		12,648		0001
Purchased Call/AIGO Index/AIG100GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2026	09/19/2028	2	2,185,744	2070.7		88,136		87,148		69,223			(1,243)		15,349		0001
Purchased Call/AIGO Index/AIG100HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2026	09/25/2028	4	4,494,573	2061.78		165,512		165,179		150,815			(800)		31,694		0001
Purchased Call/AIGO Index/AIG100HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2026	09/27/2028	1	1,325,394	2061.78		51,425		51,284		44,527			(351)		9,359		0001
Purchased Call/AIGO Index/AIG100FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2026	08/24/2028	4	3,706,903	2100.03		152,112		144,867		95,797			(7,440)		25,557		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG100FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2026	09/07/2028	1	318,701	2105.83		12,493		12,116		9,957			(443)		2,219		0001
Purchased Call/AIGO Index/AIG100GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2026	09/05/2028	2	2,362,191	2105.83		92,315		89,535		59,383			(3,245)		16,426		0001
Purchased Call/AIGO Index/AIG100GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2026	09/12/2028	1	2,357,589	2084.29		91,946		89,925		68,323			(2,387)		16,475		0001
Purchased Call/AIGO Index/AIG100ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2026	08/02/2028	1	782,432	2071.08		30,750		28,303		28,890			(2,559)		5,308		0001
Purchased Call/AIGO Index/AIG100ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2026	08/11/2028	4	4,144,224	2116.52		161,527		151,645		95,039			(10,464)		28,304		0001
Purchased Call/AIGO Index/AIG100DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2026	07/26/2028	1	704,983	2064.52		27,706		25,236		26,857			(2,570)		4,758		0001
Purchased Call/AIGO Index/AIG100GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2026	09/22/2028	5	5,639,300	2055.63		221,409		220,755		195,971			(1,502)		39,684		0001
Purchased Call/AIGO Index/AIG100DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2026	07/18/2028	1	2,192,806	2070.97		86,397		77,852		66,403			(8,852)		14,710		0001
Purchased Call/AIGO Index/AIG100HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2026	09/28/2028	3	3,460,371	2044.8		130,142		130,126		128,622			(141)		24,452		0001
Purchased Call/AIGO Index/AIG100GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2026	09/22/2028	4	5,758,031	2065.13		218,852		217,398		188,996			(1,958)		40,520		0001
Purchased Call/AIGO Index/AIG100FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2026	09/06/2028	1	1,298,750	2105.83		50,911		49,372		32,677			(1,806)		9,038		0001
Purchased Call/AIGO Index/AIG100ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2026	08/09/2028	1	995,438	2111.72		39,121		36,384		23,527			(2,882)		6,788		0001
Purchased Call/AIGO Index/AIG100HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2026	09/26/2028	2	2,791,428	2061.78		102,560		102,391		93,722			(476)		19,698		0001
Purchased Call/AIGO Index/AIG100HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2026	09/29/2028	1	2,321,762	2037.7		90,084		90,084		89,964					16,417		0001
Purchased Call/UBSIBAIV Index/UIB000Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/02/2025	10/02/2026	3	3,740,028	538.54	111,164			309					(83,362)		1,384		0001
Purchased Call/UBSIBAIV Index/UIB1002$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2025	12/18/2026	3	5,434,627	529.99	163,175			35,388		12,273			(122,696)		12,642		0001
Purchased Call/UBSIBAIV Index/UIB1001$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/25/2025	11/25/2026	3	3,115,171	532.12	92,754			14,138		2,882			(69,457)		6,101		0001
Purchased Call/UBSIBAIV Index/UIB1000$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2025	10/29/2026	3	1,840,642	533.99	49,387			3,831		195			(37,012)		2,594		0001
Purchased Call/UBSIBAIV Index/UIB1003$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/31/2025	12/22/2026	4	2,803,988	532.43	84,172			19,142		5,348			(63,169)		6,686		0001
Purchased Call/UBSIBAIV Index/UIB1000$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/04/2026	4	3,272,975	527.85	94,908			8,910		2,096			(71,091)		5,068		0001
Purchased Call/UBSIBAIV Index/UIB000Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2025	10/14/2026	4	5,465,252	537.27	158,156			5,676		4			(118,476)		5,352		0001
Purchased Call/UBSIBAIV Index/UIB1001$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/20/2026	4	5,862,210	525.27	176,333			24,517		11,287			(132,533)		10,956		0001
Purchased Call/UBSIBAIV Index/UIB1000$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/11/2025	11/06/2026	4	6,534,994	528.74	194,293			19,514		4,063			(146,184)		10,403		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2025	10/23/2026	3	4,750,934	536.24	141,619			8,664		105			(106,552)		5,963		0001
Purchased Call/UBSIBAIV Index/UIB000ZS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/07/2026	4	4,682,610	536.99	135,997			2,256					(101,941)		3,242		0001
Purchased Call/UBSIBAIV Index/UIB000Z5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2025	10/20/2026	5	3,444,455	537.6	101,841			5,350		24			(76,428)		4,031		0001
Purchased Call/UBSIBAIV Index/UIB1001S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/17/2025	11/13/2026	6	4,762,939	526.27	137,374			16,395		6,240			(102,992)		8,268		0001
Purchased Call/UBSIBAIV Index/UIB000Z3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/06/2026	5	4,744,574	538.87	133,227			1,841					(99,951)		3,042		0001
Purchased Call/UBSIBAIV Index/UIB1002S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2025	12/04/2026	2	4,082,329	529.3	118,986			21,106		7,184			(89,044)		8,614		0001
Purchased Call/UBSIBAIV Index/UIB1002SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/14/2026	1	1,515,154	529.4	44,697			9,112		3,346			(33,249)		3,434		0001
Purchased Call/UBSIBAIV Index/UIB1003S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/24/2025	12/23/2026	4	4,318,630	533.09	126,524	1,210		29,391		7,854			(95,700)		10,359		0001
Purchased Call/UBSIBAIV Index/UIB1002SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/16/2025	12/15/2026	4	4,886,857	529.37	140,553	2,177		29,589		11,054			(107,031)		11,150		0001
Purchased Call/UBSIBAIV Index/UIB1002S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2025	12/03/2026	4	2,063,757	530.48	58,592			10,253		3,074			(44,052)		4,321		0001
Purchased Call/UBSIBAIV Index/UIB1000S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/09/2026	1	1,864,684	528.74	55,008			5,926		1,381			(40,919)		3,086		0001
Purchased Call/UBSIBAIV Index/UIB1002ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/18/2026	4	4,550,557	528.62	136,910			29,635		11,812			(102,611)		10,585		0001
Purchased Call/UBSIBAIV Index/UIB1000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2025	11/03/2026	4	3,765,334	530.42	102,761			9,368		1,396			(77,061)		5,746		0001
Purchased Call/UBSIBAIV Index/UIB1002SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2025	12/09/2026	4	3,033,574	526.25	96,163			18,363		8,401			(72,136)		6,642		0001
Purchased Call/UBSIBAIV Index/UIB000ZSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2025	10/22/2026	3	2,684,084	537.12	78,521			4,564		36			(58,831)		3,295		0001
Purchased Call/UBSIBAIV Index/UIB1001SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/25/2025	11/24/2026	4	3,088,881	527.99	101,487			15,196		4,766			(76,191)		5,995		0001
Purchased Call/UBSIBAIV Index/UIB1002SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/16/2025	12/16/2026	2	2,908,792	528.94	85,119			17,896		7,027			(63,797)		6,680		0001
Purchased Call/UBSIBAIV Index/UIB1002SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/11/2026	3	5,284,832	529.4	155,106			30,617		10,923			(116,599)		11,736		0001
Purchased Call/UBSIBAIV Index/UIB1003S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2025	12/24/2026	5	10,195,623	534.42	294,303	2,200		69,435		16,505			(223,384)		24,601		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2025	10/02/2026	6	5,653,687	539.52	163,491			455					(123,196)		2,092		0001
Purchased Call/UBSIBAIV Index/UIB000ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/09/2026	3	4,384,416	562.56	123,079			2,738					(92,202)		3,442		0001
Purchased Call/UBSIBAIV Index/UIB000ZSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2025	10/09/2026	3	5,678,261	529.86	175,651			3,915		8			(132,194)		4,458		0001
Purchased Call/UBSIBAIV Index/UIB000YSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/02/2025	10/01/2026	2	2,413,908	536.68	73,802								(55,310)		632		0001
Purchased Call/UBSIBAIV Index/UIB1000SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2025	11/10/2026	5	3,671,374	529.89	111,529			12,334		2,377			(83,639)		6,152		0001
Purchased Call/UBSIBAIV Index/UIB000ZSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2025	10/16/2026	4	4,025,992	534.3	123,017			5,133		26			(92,612)		4,215		0001
Purchased Call/UBSIBAIV Index/UIB000ZSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2025	10/21/2026	3	2,582,626	538.48	74,144			4,096		17			(55,559)		3,097		0001
Purchased Call/UBSIBAIV Index/UIB1002SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2025	12/11/2026	2	2,878,308	531.78	82,536			16,247		4,570			(61,786)		6,392		0001
Purchased Call/UBSIBAIV Index/UIB1000SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2025	10/30/2026	3	5,106,294	530.2	150,093			12,103		1,403			(112,894)		7,320		0001
Purchased Call/UBSIBAIV Index/UIB1002S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2025	12/04/2026	3	5,255,582	527.96	151,938			27,035		10,796			(114,205)		11,089		0001
Purchased Call/UBSIBAIV Index/UIB1002SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2025	12/17/2026	2	2,690,964	526.71	84,169			18,008		8,287			(63,144)		6,220		0001
Purchased Call/UBSIBAIV Index/UIB000ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/12/2026	1	187,954	529.86	5,545			168		2			(4,124)		170		0001
Purchased Call/UBSIBAIV Index/UIB1000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2025	10/28/2026	4	2,630,230	537.4	71,825			5,354		104			(53,816)		3,642		0001
Purchased Call/UBSIBAIV Index/UIB000ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	3	2,713,785	537.55	75,773			1,469					(56,766)		2,009		0001
Purchased Call/UBSIBAIV Index/UIB1000SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/31/2025	11/02/2026	1	406,944	530.2	12,005			1,058		145			(8,930)		612		0001
Purchased Call/UBSIBAIV Index/UIB1001S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2025	11/12/2026	3	3,356,498	531	94,267			10,932		2,027			(70,562)		5,760		0001
Purchased Call/UBSIBAIV Index/UIB1001SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2025	11/18/2026	3	4,102,893	525.29	116,072			15,368		7,394			(86,914)		7,516		0001
Purchased Call/UBSIBAIV Index/UIB1001S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2025	11/13/2026	4	4,926,588	525.07	146,332			17,501		7,657			(110,075)		8,553		0001
Purchased Call/UBSIBAIV Index/UIB1001SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2025	11/25/2026	3	2,452,349	533.45	68,790			10,554		1,888			(51,735)		4,803		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1002S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2025	12/02/2026	4	3,691,443	527.62	111,606			19,092		7,490			(83,594)		7,668		0001
Purchased Call/UBSIBAIV Index/UIB1002S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2025	12/08/2026	4	2,861,527	525.82	85,299			16,039		8,124			(64,025)		6,221		0001
Purchased Call/UBSIBAIV Index/UIB1001$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2025	11/19/2026	3	1,789,531	522.41	53,759			7,304		4,785			(40,313)		3,312		0001
Purchased Call/UBSIBAIV Index/UIB000ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2025	10/19/2026	1	159,392	534.3	4,702			233		3			(3,498)		182		0001
Purchased Call/UBSIBAIV Index/UIB1003$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/30/2025	12/29/2026	3	3,896,175	532.94	113,624			27,975		8,112			(85,151)		9,673		0001
Purchased Call/UBSIBAIV Index/UIB1001$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/18/2025	11/17/2026	4	3,037,061	526.27	87,225			11,335		4,640			(65,470)		5,507		0001
Purchased Call/UBSIBAIV Index/UIB1000$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/11/2025	11/11/2026	3	1,815,556	531.89	52,024			5,888		892			(38,982)		3,079		0001
Purchased Call/UBSIBAIV Index/UIB1000$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2025	10/27/2026	4	5,011,166	537.65	144,294			10,366		157			(108,241)		6,815		0001
Purchased Call/UBSIBAIV Index/UIB1001$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2025	11/20/2026	3	4,813,168	522.58	146,895			20,377		12,940			(110,039)		8,996		0001
Purchased Call/UBSIBAIV Index/UIB1003$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2026	12/30/2026	4	3,101,370	532.83	85,975	3,588		22,334		6,656			(67,037)		7,743		0001
Purchased Call/UBSIBAIV Index/UIB1003$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/26/2025	12/28/2026	1	1,572,170	534.42	46,379			11,243		2,770			(34,500)		3,882		0001
Purchased Call/UBSIBAIV Index/UIB1001$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2025	11/30/2026	1	756,450	530.53	22,315			3,688		1,024			(16,600)		1,546		0001
Purchased Call/UBSIBAIV Index/UIB1001$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2025	11/27/2026	2	2,350,763	530.53	68,966			10,937		2,889			(51,815)		4,685		0001
Purchased Call/UBSIBAIV Index/UIB1001$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2025	12/01/2026	4	4,050,787	526	123,894			20,892		9,657			(92,986)		8,348		0001
Purchased Call/UBSIBAIV Index/UIB1001$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/20/2026	1	54,000	525.27	1,588			221		104			(1,191)		101		0001
Purchased Call/UBSIBAIV Index/UIB1000$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/05/2025	11/05/2026	3	1,893,107	526.6	55,800			5,402		1,600			(41,793)		2,973		0001
Purchased Call/UBSIBAIV Index/UIB1002S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2025	12/07/2026	1	1,030,286	527.96	30,393			5,610		2,274			(22,609)		2,223		0001
Purchased Call/UBSIBAIV Index/UIB1002SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2025	12/21/2026	1	883,615	529.99	26,067			5,817		2,118			(19,390)		2,094		0001
Purchased Call/UBSIBAIV Index/UIB1003$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	12/31/2026	5	1,715,166	530.74	12,508	39,526		13,205		4,571			(38,826)		4,305		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2025	10/05/2026	1	490,223	539.52	14,462			159					(10,758)		287		0001
Purchased Call/UBSIBAIV Index/UIB000ZSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2025	10/15/2026	4	3,364,522	536.45	95,962			3,722		6			(71,965)		3,410		0001
Purchased Call/UBSIBAIV Index/UIB000ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2025	10/16/2026	4	6,112,582	534.5	180,602			7,519		36			(135,418)		6,399		0001
Purchased Call/UBSIBAIV Index/UIB1000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2025	10/26/2026	1	553,300	536.24	16,322			1,124		21			(12,142)		738		0001
Purchased Call/UBSIBAIV Index/UIB000ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2025	10/23/2026	4	4,554,807	536.92	132,701			8,102		82			(99,466)		5,717		0001
Purchased Call/UBSIBAIV Index/UIB000ZSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2025	10/13/2026	4	2,974,007	534.16	94,594			3,136		6			(70,951)		2,806		0001
Purchased Call/UBSIBAIV Index/UIB1003SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/30/2025	12/24/2026	2	440,776	534.4	12,309			2,892		715			(9,340)		1,064		0001
Purchased Call/UBSIBAIV Index/UIB1000SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2025	11/06/2026	3	4,896,265	526.6	146,774			14,662		4,372			(109,899)		7,794		0001
Purchased Call/UBSIBAIV Index/UIB1001SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2025	11/27/2026	2	2,798,443	533.45	82,108			12,994		2,331			(61,390)		5,578		0001
Purchased Call/UBSIBAIV Index/UIB1002SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2025	12/10/2026	3	1,820,254	528.78	55,065			10,653		3,932			(41,233)		4,014		0001
Purchased Call/UBSIBAIV Index/UIB1000SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/31/2025	10/30/2026	3	5,286,742	529.83	156,230			12,568		1,572			(117,032)		7,578		0001
Purchased Call/UBSIBAIV Index/UIB1001SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/23/2026	1	90,200	525.27	2,661			389		190			(1,979)		173		0001
Purchased Call/UBSIBAIV Index/UIB1001S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2025	11/16/2026	1	673,082	525.07	19,856			2,516		1,167			(14,770)		1,208		0001
Purchased Call/UBSIBAIV Index/UIB1004SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/26/2026	01/22/2027	4	6,397,078	530.64	187,448			58,862		23,527			(128,692)		17,875		0001
Purchased Call/UBSIBAIV Index/UIB1003SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/12/2026	01/08/2027	3	6,130,597	537.08	179,556			49,397		10,304			(130,176)		16,044		0001
Purchased Call/UBSIBAIV Index/UIB1004SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/12/2027	5	4,527,642	536.41	128,698			36,646		8,718			(91,928)		12,084		0001
Purchased Call/UBSIBAIV Index/UIB1004S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2026	01/14/2027	2	1,561,426	533.97	46,346			13,489		3,879			(32,866)		4,207		0001
Purchased Call/UBSIBAIV Index/UIB1006SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2026	03/03/2027	4	4,330,383	526.24	122,420			51,706		31,210			(70,699)		14,064		0001
Purchased Call/UBSIBAIV Index/UIB1004SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/27/2026	01/27/2027	4	3,309,186	530.48	97,238			31,647		13,070			(65,502)		9,448		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1006S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/19/2027	5	7,345,550	532.98		213,838		83,859		30,547			(130,238)		22,908		0001
Purchased Call/UBSIBAIV Index/UIB1006S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2026	02/25/2027	5	1,243,403	532.5		36,461		14,866		5,654			(21,613)		3,959		0001
Purchased Call/UBSIBAIV Index/UIB1005S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2026	02/02/2027	6	2,989,849	529.25		82,752		28,717		13,832			(53,971)		8,748		0001
Purchased Call/UBSIBAIV Index/UIB1005S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2026	02/03/2027	4	2,679,702	528.56		78,800		27,215		13,175			(51,543)		7,872		0001
Purchased Call/UBSIBAIV Index/UIB1005SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/12/2027	4	5,520,397	529.97		163,056		60,795		26,680			(102,624)		16,787		0001
Purchased Call/UBSIBAIV Index/UIB1005SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/16/2027	6	2,503,419	530.21		73,891		28,243		12,330			(45,715)		7,724		0001
Purchased Call/UBSIBAIV Index/UIB1003SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	01/07/2027	5	1,638,461	534.1		48,182		13,163		3,593			(35,000)		4,267		0001
Purchased Call/UBSIBAIV Index/UIB1004S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	3	8,509,658	533.05		246,029		72,659		23,283			(173,651)		23,037		0001
Purchased Call/UBSIBAIV Index/UIB1005SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2026	02/11/2027	6	1,998,866	534.07		53,925		19,981		7,070			(33,952)		6,056		0001
Purchased Call/UBSIBAIV Index/UIB1005ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/17/2026	02/17/2027	6	2,564,534	529.13		78,348		30,183		13,741			(48,155)		7,941		0001
Purchased Call/UBSIBAIV Index/UIB1006S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/23/2026	02/23/2027	6	3,590,770	530.42		109,424		43,867		18,530			(65,516)		11,355		0001
Purchased Call/UBSIBAIV Index/UIB1005SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/23/2026	02/19/2027	6	5,463,648	531.44		161,097		63,034		24,872			(98,271)		17,039		0001
Purchased Call/UBSIBAIV Index/UIB1006SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2026	03/02/2027	4	1,700,355	531.99		38,966		16,401		8,360			(22,561)		5,504		0001
Purchased Call/UBSIBAIV Index/UIB1006SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2026	03/05/2027	5	7,692,883	515.86		229,761		99,099		102,876			(130,993)		25,146		0001
Purchased Call/UBSIBAIV Index/UIB1006SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	6	4,015,080	520.24		114,202		49,121		42,021			(65,273)		13,124		0001
Purchased Call/UBSIBAIV Index/UIB1006SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2026	03/10/2027	5	3,182,122	519.39		90,422		39,932		35,845			(50,479)		10,567		0001
Purchased Call/UBSIBAIV Index/UIB1007S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/16/2026	03/12/2027	7	8,068,283	511.06		238,825		107,606		142,194			(131,650)		26,959		0001
Purchased Call/UBSIBAIV Index/UIB1007S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/17/2027	6	4,136,547	514.38		117,593		54,184		62,762			(63,401)		14,032		0001
Purchased Call/UBSIBAIV Index/UIB1006SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/09/2027	7	2,738,677	515.97		82,683		36,490		37,040			(46,202)		9,066		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1006SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2026	03/11/2027	4	6,003,165	518.13		170,545		75,783		72,826			(94,758)		19,997		0001
Purchased Call/UBSIBAIV Index/UIB10055S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2026	02/04/2027	3	1,535,928	529.12		44,026		15,336		7,318			(28,685)		4,530		0001
Purchased Call/UBSIBAIV Index/UIB10059H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2026	02/10/2027	7	3,101,334	532.62		89,406		32,740		12,105			(56,605)		9,360		0001
Purchased Call/UBSIBAIV Index/UIB10066S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/02/2026	02/24/2027	5	3,219,615	532.38		94,907		38,257		14,637			(56,620)		10,216		0001
Purchased Call/UBSIBAIV Index/UIB1006SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/04/2027	7	4,200,906	526.6		115,317		49,083		29,807			(66,215)		13,688		0001
Purchased Call/UBSIBAIV Index/UIB1004SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/28/2027	3	1,017,360	531.23		30,309		9,987		3,830			(20,315)		2,917		0001
Purchased Call/UBSIBAIV Index/UIB1007SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2026	03/19/2027	8	4,579,545	507.91		137,696		64,878		108,823			(73,073)		15,627		0001
Purchased Call/UBSIBAIV Index/UIB1007S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/16/2027	5	1,773,660	513.41		48,900		22,575		28,166			(26,330)		5,999		0001
Purchased Call/UBSIBAIV Index/UIB1006S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	02/26/2027	4	7,541,811	533.06		219,708		90,153		33,293			(129,895)		24,093		0001
Purchased Call/UBSIBAIV Index/UIB1003ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2026	01/08/2027	2	3,505,851	535		104,631		28,713		7,185			(75,945)		9,175		0001
Purchased Call/UBSIBAIV Index/UIB1006SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	02/26/2027	5	6,741,834	533.47		189,438		78,008		28,906			(111,686)		21,537		0001
Purchased Call/UBSIBAIV Index/UIB1004S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/19/2027	2	1,242,213	533.05		36,126		10,952		3,598			(25,217)		3,425		0001
Purchased Call/UBSIBAIV Index/UIB1004SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2026	01/20/2027	2	1,743,368	526.5		56,635		17,484		8,689			(39,170)		4,829		0001
Purchased Call/UBSIBAIV Index/UIB1004SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2026	01/21/2027	5	3,063,664	528.24		92,656		28,718		13,478			(63,908)		8,523		0001
Purchased Call/UBSIBAIV Index/UIB10059F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2026	02/09/2027	7	3,416,605	532		100,451		36,403		13,824			(63,990)		10,273		0001
Purchased Call/UBSIBAIV Index/UIB10055A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/05/2027	6	6,925,962	529.53		205,767		72,751		32,326			(133,180)		20,507		0001
Purchased Call/UBSIBAIV Index/UIB1007SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2026	03/18/2027	6	4,974,379	511.2		136,824		63,668		88,760			(73,224)		16,924		0001
Purchased Call/UBSIBAIV Index/UIB1007SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2026	03/23/2027	7	2,783,671	509.67		81,260		38,975		54,258			(42,320)		9,610		0001
Purchased Call/UBSIBAIV Index/UIB1006SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2026	03/08/2027	2	1,402,901	515.86		41,198		17,942		19,001			(23,340)		4,630		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1005$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/08/2027	1	1,256,234	529.53		37,059		13,272		6,036			(23,831)		3,763		0001
Purchased Call/UBSIBAIV Index/UIB1004$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/14/2026	01/13/2027	3	2,414,624	535.22		69,763		20,024		5,279			(49,666)		6,475		0001
Purchased Call/UBSIBAIV Index/UIB1005$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/09/2026	02/12/2027	3	6,454,050	530.21		188,521		70,405		30,647			(118,526)		19,626		0001
Purchased Call/UBSIBAIV Index/UIB1003$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	12/31/2026	3	8,033,962	530.76		241,801		61,336		21,376			(180,392)		20,167		0001
Purchased Call/UBSIBAIV Index/UIB1003$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/11/2027	1	1,357,595	537.08		40,049		11,253		2,412			(28,809)		3,606		0001
Purchased Call/UBSIBAIV Index/UIB1004$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/27/2026	01/26/2027	3	3,034,369	529.69		90,069		29,063		12,607			(60,918)		8,626		0001
Purchased Call/UBSIBAIV Index/UIB1004$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/29/2027	4	4,302,720	532.27		123,050		41,003		15,102			(82,149)		12,387		0001
Purchased Call/UBSIBAIV Index/UIB1007$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2026	03/15/2027	1	1,875,502	511.06		55,327		25,149		33,377			(30,302)		6,324		0001
Purchased Call/UBSIBAIV Index/UIB1007$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2026	03/12/2027	4	3,490,702	512.5		101,933		45,791		57,248			(56,342)		11,664		0001
Purchased Call/UBSIBAIV Index/UIB1007$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2026	03/19/2027	6	3,392,959	509.26		98,452		46,257		66,683			(52,343)		11,578		0001
Purchased Call/UBSIBAIV Index/UIB1007$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2026	03/24/2027	7	3,633,425	509.67		105,020		50,657		71,046			(54,416)		12,579		0001
Purchased Call/UBSIBAIV Index/UIB1007$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2026	03/25/2027	5	9,248,139	507.07		269,871		131,745		204,385			(138,723)		32,110		0001
Purchased Call/UBSIBAIV Index/UIB1007$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2026	03/25/2027	5	3,851,117	512.23		108,130		52,278		66,835			(55,873)		13,371		0001
Purchased Call/UBSIBAIV Index/UIB1007$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2026	03/25/2027	1	144,540	507.07		4,235		2,064		3,194			(2,182)		502		0001
Purchased Call/UBSIBAIV Index/UIB1003$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2026	01/05/2027	3	3,357,485	534.21		102,289		27,103		7,034			(75,055)		8,654		0001
Purchased Call/UBSIBAIV Index/UIB1003$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2026	01/06/2027	3	2,822,844	535.99		80,755		21,610		5,081			(59,045)		7,313		0001
Purchased Call/UBSIBAIV Index/UIB1004$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/22/2027	2	6,422,898	530.24		189,218		59,258		24,399			(130,091)		17,948		0001
Purchased Call/UBSIBAIV Index/UIB1004$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/27/2026	01/25/2027	2	1,489,233	530.64		43,908		14,036		5,676			(29,901)		4,216		0001
Purchased Call/UBSIBAIV Index/UIB1005$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	4	5,112,589	525.41		151,990		53,529		32,066			(98,627)		15,138		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1005$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/23/2026	.02/18/2027	6	2,209,055	531.59		65,560		25,535		10,050			(40,037)		6,865		0001
Purchased Call/UBSIBAIV Index/UIB1007$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.03/27/2026	.03/29/2027	1	627,743	507.07		18,456		9,101		14,010			(9,404)		2,204		0001
Purchased Call/UBSIBAIV Index/UIB1004$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/02/2026	.01/29/2027	3	5,920,991	527		175,231		58,431		31,118			(116,925)		17,046		0001
Purchased Call/UBSIBAIV Index/UIB1005$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/05/2026	.02/05/2027	1	300,000	525.41		8,820		3,103		1,882			(5,727)		888		0001
Purchased Call/UBSIBAIV Index/UIB1007$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.03/27/2026	.03/25/2027	6	3,655,495	509.59		103,179		50,322		71,927			(53,080)		12,692		0001
Purchased Call/UBSIBAIV Index/UIB1004$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/15/2026	.01/15/2027	3	1,345,338	534.54		36,020		10,635		3,228			(25,413)		3,642		0001
Purchased Call/UBSIBAIV Index/UIB1008$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.04/15/2026	.03/30/2027	4	2,589,481	505.69		77,881		38,966		61,581			(38,916)		9,117		0001
Purchased Call/UBSIBAIV Index/UIB1007$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.03/31/2026	.03/31/2027	4	2,838,975	506.5		83,318		41,729		65,289			(41,597)		10,024		0001
Purchased Call/UBSIBAIV Index/UIB1004$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/30/2026	.02/01/2027	1	1,460,486	527		43,084		14,599		7,897			(28,527)		4,256		0001
Purchased Call/UBSIBAIV Index/UIB1003$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/02/2026	.01/04/2027	1	2,181,082	530.76		64,342		16,839		6,192			(47,511)		5,593		0001
Purchased Call/UBSIBAIV Index/UIB1007$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.03/20/2026	.03/22/2027	1	1,569,474	507.91		46,143		21,864		37,555			(24,391)		5,403		0001
Purchased Call/UBSIBAIV Index/UIB1006$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/27/2026	.03/01/2027	1	4,278,982	533.47		126,230		52,509		18,847			(73,949)		13,807		0001
Purchased Call/UBSIBAIV Index/UIB1005$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/20/2026	.02/22/2027	2	2,302,032	532.98		67,843		26,919		9,848			(41,027)		7,255		0001
Purchased Call/UBSIBAIV Index/UIB100C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.06/24/2026	.06/22/2027	3	3,402,363	512.89		91,975		67,163		71,733			(24,948)		14,495		0001
Purchased Call/UBSIBAIV Index/UIB100C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.06/29/2026	.06/25/2027	4	6,557,798	511.11		191,961		142,597		149,137			(50,183)		28,096		0001
Purchased Call/UBSIBAIV Index/UIB100C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.06/18/2026	.06/21/2027	1	651,581	512.87		19,156		13,879		13,723			(5,414)		2,771		0001
Purchased Call/UBSIBAIV Index/UIB100C$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.06/26/2026	.06/28/2027	1	927,606	511.11		27,272		20,285		21,213			(7,134)		3,996		0001
Purchased Call/UBSIBAIV Index/UIB100C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.07/01/2026	.06/29/2027	4	2,674,938	510.87		80,934		60,676		61,839			(20,376)		11,546		0001
Purchased Call/UBSIBAIV Index/UIB1008$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.04/15/2026	.04/15/2027	4	5,433,771	512.69		160,059		86,637		98,250			(73,562)		19,960		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB10099D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2026	04/28/2027	4	4,115,758	512.13		120,832		69,668		79,040			(51,229)		15,609		0001
Purchased Call/UBSIBAIV Index/UIB10099L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2026	05/03/2027	1	1,602,884	513.42		47,125		27,782		29,453			(19,518)		6,151		0001
Purchased Call/UBSIBAIV Index/UIB1008$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2026	04/14/2027	4	4,060,671	512.75		119,234		64,209		73,014			(55,101)		14,878		0001
Purchased Call/UBSIBAIV Index/UIB1008SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/16/2026	04/13/2027	4	3,424,692	512.54		101,071		54,257		61,998			(46,857)		12,516		0001
Purchased Call/UBSIBAIV Index/UIB10099$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2026	04/23/2027	3	7,227,303	512.72		211,112		119,737		133,414			(91,945)		27,082		0001
Purchased Call/UBSIBAIV Index/UIB10099F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2026	04/27/2027	4	2,218,068	512.54		64,297		37,008		41,724			(27,325)		8,392		0001
Purchased Call/UBSIBAIV Index/UIB10099M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2026	04/30/2027	7	8,256,805	513.42		243,300		142,944		150,512			(100,991)		31,463		0001
Purchased Call/UBSIBAIV Index/UIB10099$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2026	04/23/2027	4	3,856,665	512.83		113,043		63,959		70,835			(49,435)		14,451		0001
Purchased Call/UBSIBAIV Index/UIB10099$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/23/2026	04/22/2027	3	6,412,979	512.78		188,504		105,552		120,281			(83,098)		23,972		0001
Purchased Call/UBSIBAIV Index/UIB1008$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2026	04/09/2027	5	6,652,277	511.27		196,216		103,675		126,272			(93,044)		24,061		0001
Purchased Call/UBSIBAIV Index/UIB100A$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2026	05/12/2027	5	3,102,628	516.34		91,024		56,062		51,287			(35,039)		12,153		0001
Purchased Call/UBSIBAIV Index/UIB100A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2026	05/18/2027	3	3,184,985	516.61		93,132		59,002		52,891			(34,211)		12,641		0001
Purchased Call/UBSIBAIV Index/UIB100A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/18/2026	05/14/2027	3	3,125,341	517.01		88,854		55,478		50,420			(33,717)		12,296		0001
Purchased Call/UBSIBAIV Index/UIB100B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	05/28/2027	3	7,159,302	514.29		209,946		139,477		134,903			(71,260)		29,027		0001
Purchased Call/UBSIBAIV Index/UIB10099Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2026	05/05/2027	3	3,417,377	514.93		98,567		58,745		59,008			(39,894)		13,175		0001
Purchased Call/UBSIBAIV Index/UIB10099S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2026	05/04/2027	7	2,463,292	513.83		74,769		44,605		44,567			(30,236)		9,475		0001
Purchased Call/UBSIBAIV Index/UIB10099W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2026	05/07/2027	4	3,106,944	512.5		93,324		56,496		60,093			(37,151)		12,033		0001
Purchased Call/UBSIBAIV Index/UIB100BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2026	06/17/2027	4	5,746,942	514.01		166,282		119,740		114,626			(47,704)		24,252		0001
Purchased Call/UBSIBAIV Index/UIB10099Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2026	05/07/2027	4	6,896,977	513.56		205,152		124,349		127,326			(81,432)		26,712		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB100A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/26/2026	05/26/2027	3	3,000,743	515.53		86,149		56,422		53,351			(29,822)		12,115		0001
Purchased Call/UBSIBAIV Index/UIB100BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2026	06/03/2027	3	5,929,882	515.15		174,285		117,996		109,287			(56,678)		24,341		0001
Purchased Call/UBSIBAIV Index/UIB100B$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2026	06/08/2027	4	2,696,547	513.67		80,224		55,482		53,482			(24,838)		11,181		0001
Purchased Call/UBSIBAIV Index/UIB10096Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2026	05/10/2027	1	436,881	513.56		12,844		7,820		8,128			(5,075)		1,704		0001
Purchased Call/UBSIBAIV Index/UIB100B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2026	06/09/2027	4	4,842,011	514.41		135,439		94,221		93,347			(41,415)		20,116		0001
Purchased Call/UBSIBAIV Index/UIB100B$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/15/2026	06/11/2027	4	3,752,837	514.58		110,715		77,890		72,184			(33,317)		15,653		0001
Purchased Call/UBSIBAIV Index/UIB100A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2026	05/27/2027	5	4,330,050	514.78		128,586		84,829		79,720			(44,133)		17,519		0001
Purchased Call/UBSIBAIV Index/UIB100B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/16/2026	06/16/2027	3	4,090,897	516.71		113,427		81,136		72,866			(32,795)		17,230		0001
Purchased Call/UBSIBAIV Index/UIB100A$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2026	05/24/2027	1	948,918	516.08		27,898		18,111		16,395			(9,958)		3,815		0001
Purchased Call/UBSIBAIV Index/UIB1008$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2026	04/02/2027	3	8,434,904	503.97		250,087		127,011		217,412			(123,560)		29,944		0001
Purchased Call/UBSIBAIV Index/UIB1008$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2026	04/01/2027	2	5,276,837	506.29		152,241		76,721		122,773			(75,524)		18,682		0001
Purchased Call/UBSIBAIV Index/UIB1008$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/06/2027	6	2,297,409	504.99		75,370		39,157		57,176			(36,281)		8,244		0001
Purchased Call/UBSIBAIV Index/UIB1008$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2026	04/08/2027	5	5,152,419	510.81		153,223		80,170		99,618			(73,164)		18,587		0001
Purchased Call/UBSIBAIV Index/UIB100A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/26/2026	05/21/2027	3	5,308,542	516.08		153,650		99,437		90,998			(54,848)		21,207		0001
Purchased Call/UBSIBAIV Index/UIB100B$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/15/2027	5	3,880,056	515.44		115,312		82,125		72,682			(33,414)		16,311		0001
Purchased Call/UBSIBAIV Index/UIB10096J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2026	04/30/2027	3	4,580,372	514.05		133,625		78,178		81,191			(55,932)		17,454		0001
Purchased Call/UBSIBAIV Index/UIB100B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2026	06/04/2027	5	5,498,006	516.62		153,553		104,819		95,447			(49,434)		22,614		0001
Purchased Call/UBSIBAIV Index/UIB100B$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2026	06/04/2027	3	5,148,273	513.27		151,290		103,472		102,892			(48,377)		21,175		0001
Purchased Call/UBSIBAIV Index/UIB1008$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/09/2026	04/09/2027	4	4,196,113	511.11		124,207		65,450		80,220			(59,074)		15,177		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB100A$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2026	05/21/2027	3	3,829,796	515.65		112,525		72,654		66,871			(40,514)		15,299		0001
Purchased Call/UBSIBAIV Index/UIB100BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2026	06/02/2027	5	4,204,036	515.41		121,923		82,174		76,458			(39,900)		17,222		0001
Purchased Call/UBSIBAIV Index/UIB10099U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2026	05/06/2027	5	4,904,653	513.92		142,531		85,513		88,852			(57,243)		18,952		0001
Purchased Call/UBSIBAIV Index/UIB100A$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2026	05/14/2027	5	5,486,099	515.21		163,027		102,104		95,882			(61,406)		21,584		0001
Purchased Call/UBSIBAIV Index/UIB10099$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2026	04/21/2027	4	3,762,691	512.6		110,741		61,745		69,477			(49,060)		14,030		0001
Purchased Call/UBSIBAIV Index/UIB100CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/29/2026	06/25/2027	5	4,461,847	512.1		128,737		95,434		97,612			(33,959)		19,116		0001
Purchased Call/UBSIBAIV Index/UIB100A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2026	05/28/2027	3	5,772,183	515.88		166,842		110,547		101,626			(57,030)		23,403		0001
Purchased Call/UBSIBAIV Index/UIB1008$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2026	04/16/2027	5	5,830,268	513.31		170,540		93,471		102,731			(77,472)		21,471		0001
Purchased Call/UBSIBAIV Index/UIB100BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/15/2026	06/10/2027	4	4,717,780	511.64		142,810		99,469		102,057			(43,661)		19,639		0001
Purchased Call/UBSIBAIV Index/UIB100A$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2026	05/13/2027	4	5,418,859	516.51		158,851		98,195		89,153			(60,855)		21,273		0001
Purchased Call/UBSIBAIV Index/UIB100CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	06/24/2027	5	4,353,730	509.92		130,523		96,055		103,456			(34,802)		18,618		0001
Purchased Call/UBSIBAIV Index/UIB1008$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/07/2027	3	3,226,276	505.18		101,600		52,754		79,824			(48,906)		11,608		0001
Purchased Call/UBSIBAIV Index/UIB1008$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2026	04/16/2027	4	3,521,121	512.58		104,260		56,973		64,165			(47,590)		12,967		0001
Purchased Call/UBSIBAIV Index/UIB100A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2026	05/17/2027	1	1,092,382	515.21		32,116		20,172		19,244			(12,076)		4,326		0001
Purchased Call/UBSIBAIV Index/UIB100A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2026	05/11/2027	3	1,832,285	515.27		55,477		34,049		31,683			(21,469)		7,161		0001
Purchased Call/UBSIBAIV Index/UIB100BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2026	04/05/2027	1	865,473	503.97		25,531		13,046		22,443			(12,558)		3,097		0001
Purchased Call/UBSIBAIV Index/UIB100B$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/22/2026	06/11/2027	4	7,804,957	515.86		227,657		160,157		142,358			(68,447)		32,554		0001
Purchased Call/UBSIBAIV Index/UIB100A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2026	05/20/2027	3	4,582,449	515.97		133,953		85,472		78,691			(48,751)		18,267		0001
Purchased Call/UBSIBAIV Index/UIB10099$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/26/2027	1	1,248,823	512.72		36,715		20,937		23,240			(15,907)		4,714		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB100C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.06/23/2026	.06/17/2027	4	6,710,259	512.87		195,168		140,920		140,173			(55,360)		28,317		0001
Purchased Call/UBSIBAIV Index/UIB100B$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.04/10/2026	.04/12/2027	1	1,943,682	511.27		57,144		30,382		37,199			(26,937)		7,085		0001
Purchased Call/UBSIBAIV Index/UIB100B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.06/03/2026	.06/01/2027	2	1,896,072	514.41		57,199		38,413		35,888			(18,841)		7,751		0001
Purchased Call/UBSIBAIV Index/UIB100A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.05/22/2026	.05/21/2027	1	115,582	516.08		3,387		2,189		1,981			(1,219)		462		0001
Purchased Call/UBSIBAIV Index/UIB1009$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.04/30/2026	.04/29/2027	3	4,205,354	511.65		125,881		72,990		82,723			(53,053)		15,987		0001
Purchased Call/UBSIBAIV Index/UIB100C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.06/24/2026	.06/23/2027	3	2,836,969	510.68		82,972		60,751		65,337			(22,389)		12,109		0001
Purchased Call/UBSIBAIV Index/UIB100B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.04/17/2026	.04/19/2027	1	776,863	513.31		22,917		12,627		13,807			(10,366)		2,882		0001
Purchased Call/UBSIBAIV Index/UIB1009$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.04/22/2026	.04/20/2027	3	1,915,514	513.53		54,596		30,342		33,799			(24,276)		7,125		0001
Purchased Call/UBSIBAIV Index/UIB100C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.07/02/2026	.06/30/2027	3	6,943,299	511.7		206,429		154,933		155,778			(51,832)		30,024		0001
Purchased Call/UBSIBAIV Index/UIB100B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.06/12/2026	.06/14/2027	1	578,624	515.86		17,012		11,997		10,629			(5,099)		2,428		0001
Purchased Call/UBSIBAIV Index/UIB100A$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.05/27/2026	.05/19/2027	4	3,290,884	516.77		95,213		60,497		54,421			(34,829)		13,090		0001
Purchased Call/UBSIBAIV Index/UIB100B$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.06/05/2026	.06/07/2027	1	689,772	513.27		20,279		13,911		13,877			(6,465)		2,854		0001
Purchased Call/UBSIBAIV Index/UIB100D$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.07/24/2026	.07/23/2027	1	78,000	509.74		2,278		1,866		1,959			(425)		351		0001
Purchased Call/UBSIBAIV Index/UIB100D$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.07/28/2026	.07/27/2027	6	3,422,152	510.37		104,993		86,942		84,508			(18,252)		15,513		0001
Purchased Call/UBSIBAIV Index/UIB100D$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.07/24/2026	.07/13/2027	5	3,796,741	516.47		110,802		87,567		72,540			(23,458)		16,804		0001
Purchased Call/UBSIBAIV Index/UIB100G$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.09/17/2026	.09/17/2027	5	3,080,123	509.78		93,218		90,847		83,658			(2,969)		15,124		0001
Purchased Call/UBSIBAIV Index/UIB100E$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.08/13/2026	.08/12/2027	5	3,521,077	519.69		105,165		91,826		62,903			(13,825)		16,381		0001
Purchased Call/UBSIBAIV Index/UIB100D$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.07/22/2026	.07/21/2027	4	3,492,287	514.14		99,590		80,585		74,202			(19,218)		15,671		0001
Purchased Call/UBSIBAIV Index/UIB100D$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.07/21/2026	.07/16/2027	6	6,241,441	513.72		180,324		144,509		133,493			(36,704)		27,769		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB100F$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2026	08/27/2027	5	4,008,164	521.08		117,125		107,316		70,264			(10,583)		19,085		0001
Purchased Call/UBSIBAIV Index/UIB100FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/02/2027	4	3,392,078	518.38		101,339		94,472		66,573			(7,547)		16,297		0001
Purchased Call/UBSIBAIV Index/UIB100F$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2026	08/25/2027	5	3,824,830	521.48		111,140		100,658		65,759			(10,770)		18,157		0001
Purchased Call/UBSIBAIV Index/UIB100CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/13/2026	07/09/2027	5	3,140,462	516.13		93,617		73,078		60,314			(21,067)		13,802		0001
Purchased Call/UBSIBAIV Index/UIB100E$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2026	08/06/2027	24	6,197,576	518.45		184,956		162,103		115,185			(23,766)		28,558		0001
Purchased Call/UBSIBAIV Index/UIB100CSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2026	07/07/2027	4	4,302,365	515.74		122,254		94,187		83,556			(28,313)		18,841		0001
Purchased Call/UBSIBAIV Index/UIB100DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/23/2026	07/22/2027	5	5,133,564	513.76		141,162		114,750		110,873			(26,861)		23,076		0001
Purchased Call/UBSIBAIV Index/UIB100E$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2026	07/30/2027	4	3,351,100	509.69		99,864		83,691		85,228			(16,785)		15,266		0001
Purchased Call/UBSIBAIV Index/UIB100FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/03/2026	09/03/2027	5	3,842,627	520.51		108,102		101,376		69,808			(7,740)		18,489		0001
Purchased Call/UBSIBAIV Index/UIB100F$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2026	08/19/2027	6	4,214,691	519.29		121,234		108,029		77,838			(13,649)		19,824		0001
Purchased Call/UBSIBAIV Index/UIB100DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2026	07/23/2027	5	3,052,229	508.11		92,580		75,989		81,266			(17,075)		13,743		0001
Purchased Call/UBSIBAIV Index/UIB100F$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2026	08/23/2027	1	727,017	519.74		21,302		19,130		13,306			(2,322)		3,441		0001
Purchased Call/UBSIBAIV Index/UIB100E$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/17/2026	08/13/2027	5	2,950,898	521.28		85,918		75,392		49,848			(11,089)		13,750		0001
Purchased Call/UBSIBAIV Index/UIB100DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2026	07/20/2027	4	2,961,034	512.66		89,199		72,048		66,413			(17,328)		13,265		0001
Purchased Call/UBSIBAIV Index/UIB100E$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2026	07/30/2027	5	5,953,316	510.06		184,616		155,145		149,384			(30,404)		27,121		0001
Purchased Call/UBSIBAIV Index/UIB100ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2026	08/05/2027	6	4,875,810	519.87		141,480		120,591		85,568			(21,433)		22,431		0001
Purchased Call/UBSIBAIV Index/UIB100DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2026	07/23/2027	3	5,639,635	509.74		165,682		135,892		141,634			(30,601)		25,393		0001
Purchased Call/UBSIBAIV Index/UIB100ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2026	08/04/2027	4	2,664,706	519.4		78,450		66,460		47,527			(12,139)		12,239		0001
Purchased Call/UBSIBAIV Index/UIB100E$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2026	08/09/2027	1	699,119	521.26		20,484		17,606		11,716			(3,014)		3,237		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB100D$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/13/2026	07/09/2027	6	4,951,740	517.84		141,604		110,891		88,805			(31,324)		21,762		0001
Purchased Call/UBSIBAIV Index/UIB100ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2026	08/06/2027	4	6,255,629	521.26		182,375		156,793		104,143			(26,583)		28,825		0001
Purchased Call/UBSIBAIV Index/UIB100G$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/14/2026	09/10/2027	4	5,344,104	514.41		151,802		145,217		122,597			(7,579)		25,978		0001
Purchased Call/UBSIBAIV Index/UIB100FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2026	08/24/2027	5	4,383,641	520.12		122,504		112,809		79,229			(10,204)		20,778		0001
Purchased Call/UBSIBAIV Index/UIB100E$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/13/2026	08/10/2027	5	2,633,740	521.36		74,682		64,860		44,069			(10,059)		12,214		0001
Purchased Call/UBSIBAIV Index/UIB100GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/21/2027	6	2,655,893	515.58		74,482		73,141		59,504			(1,578)		13,115		0001
Purchased Call/UBSIBAIV Index/UIB100GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2026	09/08/2027	6	4,622,117	517.21		129,058		121,951		95,662			(7,453)		22,403		0001
Purchased Call/UBSIBAIV Index/UIB100F$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/26/2026	08/26/2027	4	4,144,554	521.09		121,331		110,239		72,499			(11,513)		19,704		0001
Purchased Call/UBSIBAIV Index/UIB100D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2026	07/28/2027	5	3,637,928	511.69		105,323		87,617		85,754			(17,964)		16,518		0001
Purchased Call/UBSIBAIV Index/UIB100E$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2026	08/02/2027	1	1,073,525	510.06		31,454		26,429		27,062			(5,228)		4,915		0001
Purchased Call/UBSIBAIV Index/UIB100GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2026	09/15/2027	3	3,165,103	510.22		92,095		88,676		84,487			(3,712)		15,497		0001
Purchased Call/UBSIBAIV Index/UIB100GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2026	09/16/2027	4	4,360,689	507.79		128,420		123,997		126,340			(4,828)		21,381		0001
Purchased Call/UBSIBAIV Index/UIB100GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2026	09/17/2027	3	6,308,498	509.17		187,493		182,912		174,864			(5,959)		30,976		0001
Purchased Call/UBSIBAIV Index/UIB100GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2026	09/10/2027	3	2,300,634	512.66		68,584		65,447		56,107			(3,648)		11,184		0001
Purchased Call/UBSIBAIV Index/UIB100GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2026	09/07/2027	1	101,431	518.56		2,422		2,307		1,995			(134)		491		0001
Purchased Call/UBSIBAIV Index/UIB100GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/24/2026	09/24/2027	5	2,465,364	512.02		71,610		71,128		62,673			(1,019)		12,225		0001
Purchased Call/UBSIBAIV Index/UIB100GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/24/2026	09/22/2027	4	4,900,768	515.09		139,732		137,259		111,833			(2,894)		24,234		0001
Purchased Call/UBSIBAIV Index/UIB100HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2026	09/24/2027	2	5,367,142	513.01		155,781		154,927		131,977			(2,110)		26,614		0001
Purchased Call/UBSIBAIV Index/UIB100GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2026	09/20/2027	1	1,139,021	509.17		33,259		32,435		31,691			(1,088)		5,617		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB100HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2026	09/29/2027	1	4,169,543	510.04		121,334		121,334		114,075			(332)		20,819		0001
Purchased Call/UBSIBAIV Index/UIB100GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2026	09/23/2027	3	2,988,255	512.87		86,677		85,397		73,722			(1,601)		14,797		0001
Purchased Call/UBSIBAIV Index/UIB100C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/01/2026	07/01/2027	4	5,058,925	512.75		151,940		114,780		109,175			(37,598)		21,916		0001
Purchased Call/UBSIBAIV Index/UIB100ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2026	08/11/2027	5	3,797,091	520.51		109,942		95,446		65,837			(14,776)		17,637		0001
Purchased Call/UBSIBAIV Index/UIB100C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2026	07/08/2027	4	4,184,508	512.76		128,011		99,179		90,136			(29,278)		18,358		0001
Purchased Call/UBSIBAIV Index/UIB100FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/18/2026	08/18/2027	5	3,317,533	517.6		100,028		88,741		65,178			(11,508)		15,580		0001
Purchased Call/UBSIBAIV Index/UIB100FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2026	08/20/2027	5	3,208,058	517.25		99,101		88,910		64,102			(10,838)		15,113		0001
Purchased Call/UBSIBAIV Index/UIB100DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2026	07/14/2027	5	3,696,827	516.77		109,867		86,989		69,938			(23,159)		16,391		0001
Purchased Call/UBSIBAIV Index/UIB100C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2026	07/02/2027	4	5,603,902	514.18		165,497		125,739		114,552			(40,580)		24,321		0001
Purchased Call/UBSIBAIV Index/UIB100ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2026	08/17/2027	4	2,565,307	519.39		72,334		64,160		47,005			(8,345)		12,029		0001
Purchased Call/UBSIBAIV Index/UIB100ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2026	07/29/2027	4	4,274,550	509.01		126,655		105,408		111,236			(21,689)		19,441		0001
Purchased Call/UBSIBAIV Index/UIB100FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2026	09/03/2027	3	5,977,345	518.56		172,960		162,440		116,717			(12,080)		28,760		0001
Purchased Call/UBSIBAIV Index/UIB100FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/01/2026	09/01/2027	3	2,566,309	516.39		79,006		73,108		54,071			(6,102)		12,311		0001
Purchased Call/UBSIBAIV Index/UIB100GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/14/2026	09/09/2027	6	3,471,523	515.43		97,726		92,698		76,703			(5,432)		16,851		0001
Purchased Call/UBSIBAIV Index/UIB100DS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2026	07/15/2027	5	5,118,567	518.14		147,130		116,628		91,913			(30,892)		22,734		0001
Purchased Call/UBSIBAIV Index/UIB100FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/01/2026	08/31/2027	5	3,089,658	519.92		83,100		76,768		57,034			(6,573)		14,800		0001
Purchased Call/UBSIBAIV Index/UIB100DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2026	07/16/2027	6	3,662,300	516.86		101,184		80,954		69,345			(20,758)		16,294		0001
Purchased Call/UBSIBAIV Index/UIB100DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2026	07/19/2027	1	385,802	513.72		11,343		9,093		8,298			(2,318)		1,725		0001
Purchased Call/UBSIBAIV Index/UIB100FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2026	08/30/2027	1	904,657	521.7		26,506		24,316		15,586			(2,383)		4,327		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB100ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2026	08/13/2027	5	5,537,877	521.36		159,695		140,302		93,271			(20,348)		25,805		0001
Purchased Call/UBSIBAIV Index/UIB100CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2026	07/06/2027	5	3,638,096	516.65		101,293		78,019		67,988			(23,463)		15,904		0001
Purchased Call/UBSIBAIV Index/UIB100D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2026	07/12/2027	1	1,342,377	517.84		39,332		30,772		24,235			(8,788)		5,931		0001
Purchased Call/UBSIBAIV Index/UIB100ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2026	08/03/2027	5	3,279,234	515.07		109,610		92,906		68,900			(16,950)		15,037		0001
Purchased Call/UBSIBAIV Index/UIB100F$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2026	08/20/2027	6	6,479,312	519.74		190,517		171,224		117,882			(20,410)		30,523		0001
Purchased Call/UBSIBAIV Index/UIB100DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2026	07/26/2027	1	604,096	509.74		17,700		14,531		15,243			(3,280)		2,734		0001
Purchased Call/UBSIBAIV Index/UIB100FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	08/27/2027	4	7,149,609	521.7		205,220		188,397		122,423			(18,165)		34,042		0001
Purchased Call/UBSIBAIV Index/UIB100GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2026	09/14/2027	5	2,536,300	512.76		69,427		66,807		62,003			(2,837)		12,400		0001
Purchased Call/UBSIBAIV Index/UIB100HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2026	09/28/2027	3	2,796,172	509.4		81,518		81,469		77,998			(227)		13,942		0001
Purchased Call/UBSIBAIV Index/UIB100ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2026	08/16/2027	1	778,167	521.36		22,878		20,105		13,191			(2,930)		3,643		0001
Purchased Call/UBSIBAIV Index/UIB100GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/24/2026	09/24/2027	1	180,000	512.02		5,238		5,194		4,576			(86)		893		0001
Purchased Call/UBSIBAIV Index/UIB100GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2026	09/13/2027	1	1,533,577	514.41		44,780		42,807		35,344			(2,318)		7,487		0001
Purchased Call/UBSIBAIV Index/UIB100HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2026	09/27/2027	1	1,226,601	513.01		35,817		35,619		30,289			(488)		6,108		0001
Purchased Call/UBSIBAIV Index/UIB100HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2026	09/30/2027	1	2,616,325	508.17		76,135		76,135		76,182					13,082		0001
Purchased Call/UBSIBAIV Index/UIB000HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/04/2024	10/02/2026	3	1,374,854	548.62	51,418			71					(19,327)		509		0001
Purchased Call/UBSIBAIV Index/UIB000LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/23/2026	3	4,169,048	541.07	169,209			19,366		3,160			(63,423)		10,000		0001
Purchased Call/UBSIBAIV Index/UIB000K$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2024	11/20/2026	2	2,208,809	553.25	86,641			5,956		41			(32,412)		4,128		0001
Purchased Call/UBSIBAIV Index/UIB000LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	12/24/2026	5	3,901,166	543.99	146,608			17,035		2,160			(55,065)		9,413		0001
Purchased Call/UBSIBAIV Index/UIB000JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/30/2026	4	1,952,345	543.18	73,993			2,985		23			(27,993)		2,799		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/27/2024	11/27/2026	3	2,361,853	559.52	91,736			7,217		25			(34,354)		4,707		0001
Purchased Call/UBSIBAIV Index/UIB000LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2024	12/11/2026	4	1,835,115	554.35	69,991			6,841		141			(26,200)		4,075		0001
Purchased Call/UBSIBAIV Index/UIB000LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/21/2026	1	403,142	540.08	15,682			1,747		324			(5,857)		955		0001
Purchased Call/UBSIBAIV Index/UIB000JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2024	10/29/2026	2	799,058	542.95	32,075			1,237		8			(12,030)		1,126		0001
Purchased Call/UBSIBAIV Index/UIB000LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/23/2024	12/18/2026	2	1,261,397	540.08	50,107			5,414		927			(18,870)		2,934		0001
Purchased Call/UBSIBAIV Index/UIB000KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/20/2026	3	1,344,726	558.59	51,743			3,579		8			(19,470)		2,513		0001
Purchased Call/UBSIBAIV Index/UIB000HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2024	10/02/2026	3	954,488	545.86	38,183			53					(14,379)		353		0001
Purchased Call/UBSIBAIV Index/UIB000MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/24/2026	3	2,024,794	542.3	75,912			8,833		1,369			(28,570)		4,886		0001
Purchased Call/UBSIBAIV Index/UIB000MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/28/2026	2	1,081,949	542.3	42,130			5,107		820			(15,760)		2,671		0001
Purchased Call/UBSIBAIV Index/UIB000JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	11/03/2026	1	342,302	540.64	13,384			607		14			(4,992)		522		0001
Purchased Call/UBSIBAIV Index/UIB000HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	10/01/2026	3	763,262	549.02	29,483								(11,059)		200		0001
Purchased Call/UBSIBAIV Index/UIB000JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/13/2026	3	1,412,867	552.76	55,930			3,326		13			(21,037)		2,453		0001
Purchased Call/UBSIBAIV Index/UIB000LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/18/2026	3	1,630,204	540.39	61,752			6,635		1,154			(23,118)		3,792		0001
Purchased Call/UBSIBAIV Index/UIB000LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2025	12/11/2026	4	2,244,449	551.19	86,053			8,453		279			(32,375)		4,984		0001
Purchased Call/UBSIBAIV Index/UIB000LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/08/2026	1	600,416	558.15	23,476			2,193		21			(8,755)		1,305		0001
Purchased Call/UBSIBAIV Index/UIB000KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	11/25/2026	3	2,742,297	557.99	107,587			8,170		32			(40,347)		5,371		0001
Purchased Call/UBSIBAIV Index/UIB000KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2024	11/20/2026	3	1,809,226	554.98	74,348			5,135		23			(27,885)		3,381		0001
Purchased Call/UBSIBAIV Index/UIB000LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/15/2026	1	798,668	551.19	31,148			3,209		121			(11,617)		1,822		0001
Purchased Call/UBSIBAIV Index/UIB000LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/22/2026	1	176,952	540.08	6,883			775		146			(2,567)		422		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000I$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/23/2024	10/22/2026	2	1,571,888	543.38	58,508			1,692		3			(21,920)		1,930		0001
Purchased Call/UBSIBAIV Index/UIB000I$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/28/2024	10/23/2026	3	2,339,232	542.33	92,269			2,808		7			(34,740)		2,936		0001
Purchased Call/UBSIBAIV Index/UIB000I$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/25/2024	10/23/2026	4	1,831,918	540.63	75,077			2,291		10			(28,293)		2,299		0001
Purchased Call/UBSIBAIV Index/UIB000KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/19/2024	11/18/2026	3	2,745,702	554.15	105,890			6,996		34			(39,680)		5,030		0001
Purchased Call/UBSIBAIV Index/UIB000KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/20/2024	11/19/2026	2	1,025,396	553.66	40,097			2,710		16			(15,056)		1,898		0001
Purchased Call/UBSIBAIV Index/UIB000I$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/18/2024	10/20/2026	1	325,080	546.95	12,743			333					(4,753)		380		0001
Purchased Call/UBSIBAIV Index/UIB000HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/08/2024	10/05/2026	2	455,740	546.76	17,360			96					(6,515)		267		0001
Purchased Call/UBSIBAIV Index/UIB000I$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/17/2024	10/16/2026	1	1,178,728	547.17	45,023			932					(16,861)		1,234		0001
Purchased Call/UBSIBAIV Index/UIB000LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/06/2024	12/07/2026	1	756,888	558.15	29,594			2,727		24			(11,052)		1,633		0001
Purchased Call/UBSIBAIV Index/UIB000JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/08/2024	11/06/2026	3	2,663,850	553.91	104,146			5,164		6			(38,975)		4,241		0001
Purchased Call/UBSIBAIV Index/UIB000I$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/22/2024	10/21/2026	1	1,467,500	544.14	56,446			1,553		1			(21,138)		1,760		0001
Purchased Call/UBSIBAIV Index/UIB000KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/29/2024	11/30/2026	1	411,250	559.37	16,039			1,324		6			(5,990)		841		0001
Purchased Call/UBSIBAIV Index/UIB000LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/23/2024	12/18/2026	3	1,817,075	538.44	72,982			7,863		1,620			(27,371)		4,227		0001
Purchased Call/UBSIBAIV Index/UIB000LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/16/2024	12/11/2026	4	2,078,838	552.55	78,826			7,730		210			(29,572)		4,616		0001
Purchased Call/UBSIBAIV Index/UIB000I$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/15/2024	10/14/2026	2	2,017,728	546.46	79,059			1,414					(29,609)		1,976		0001
Purchased Call/UBSIBAIV Index/UIB000JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/14/2024	11/13/2026	3	1,415,188	554.04	53,930			3,203		10			(20,227)		2,457		0001
Purchased Call/UBSIBAIV Index/UIB000LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/17/2024	12/17/2026	4	1,922,273	549.44	61,754			6,547		408			(23,143)		4,443		0001
Purchased Call/UBSIBAIV Index/UIB000KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/22/2024	11/23/2026	2	249,403	558.59	9,772			716		2			(3,666)		480		0001
Purchased Call/UBSIBAIV Index/UIB000MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/27/2024	12/29/2026	1	571,022	542.3	22,213			2,716		445			(8,284)		1,418		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	12/16/2026	2	1,848,262	550.67	67,717			7,080		317			(25,364)		4,245		0001
Purchased Call/UBSIBAIV Index/UIB000I$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2024	10/15/2026	3	1,426,357	546.51	56,570			1,090					(21,191)		1,446		0001
Purchased Call/UBSIBAIV Index/UIB000HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2024	10/08/2026	2	1,304,179	545.95	50,928			491					(19,082)		965		0001
Purchased Call/UBSIBAIV Index/UIB000KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/04/2026	3	1,685,392	558.67	65,297			5,753		39			(24,439)		3,556		0001
Purchased Call/UBSIBAIV Index/UIB000JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/11/2024	11/06/2026	3	1,533,517	554.14	62,611			3,117		3			(23,497)		2,441		0001
Purchased Call/UBSIBAIV Index/UIB000JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/30/2026	5	1,953,837	540.64	75,789			3,069		45			(28,792)		2,801		0001
Purchased Call/UBSIBAIV Index/UIB000JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/31/2024	10/30/2026	2	1,687,528	539.45	67,201			2,691		53			(25,194)		2,419		0001
Purchased Call/UBSIBAIV Index/UIB000KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2024	12/02/2026	2	3,300,249	559.51	128,006			10,917		56			(47,940)		6,856		0001
Purchased Call/UBSIBAIV Index/UIB000KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2024	12/04/2026	3	2,067,894	558.11	80,233			7,090		53			(30,084)		4,363		0001
Purchased Call/UBSIBAIV Index/UIB000JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2024	11/04/2026	2	2,377,448	539.34	101,046			4,726		150			(37,843)		3,681		0001
Purchased Call/UBSIBAIV Index/UIB000JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2024	11/06/2026	3	1,382,964	556.34	54,690			2,723		2			(20,571)		2,202		0001
Purchased Call/UBSIBAIV Index/UIB000JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/13/2026	3	2,220,584	555.5	84,317			4,995		11			(31,566)		3,855		0001
Purchased Call/UBSIBAIV Index/UIB000JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2024	11/05/2026	2	1,508,892	543.06	72,931			3,516		46			(27,321)		2,369		0001
Purchased Call/UBSIBAIV Index/UIB000JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	11/11/2026	2	1,383,985	557.86	50,658			2,857		3			(18,972)		2,347		0001
Purchased Call/UBSIBAIV Index/UIB000KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/03/2026	3	1,118,477	559.33	42,769			3,713		21			(16,028)		2,342		0001
Purchased Call/UBSIBAIV Index/UIB000JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2024	11/10/2026	2	424,246	556.34	16,659			917		1			(6,219)		711		0001
Purchased Call/UBSIBAIV Index/UIB000I$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2024	10/28/2026	4	1,815,766	542.92	71,282			2,651		16			(26,729)		2,515		0001
Purchased Call/UBSIBAIV Index/UIB000KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/24/2026	1	152,346	558.59	5,926			440		1			(2,210)		296		0001
Purchased Call/UBSIBAIV Index/UIB000LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/14/2026	1	777,827	551.19	30,335			3,088		113			(11,329)		1,763		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000I$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/14/2024	10/09/2026	2	1,001,826	546.45	39,144			433					(14,741)		787		0001
Purchased Call/UBSIBAIV Index/UIB000I$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/16/2026	4	1,142,085	546.95	42,275			877					(15,906)		1,196		0001
Purchased Call/UBSIBAIV Index/UIB000H$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2024	10/02/2026	2	1,977,835	546.76	74,624			103					(28,110)		732		0001
Purchased Call/UBSIBAIV Index/UIB000I$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/09/2026	1	2,105,456	545.73	83,642			926					(31,366)		1,653		0001
Purchased Call/UBSIBAIV Index/UIB000I$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2024	10/16/2026	3	1,613,476	546.07	64,220			1,331					(24,095)		1,689		0001
Purchased Call/UBSIBAIV Index/UIB000K$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/03/2024	11/27/2026	2	698,590	559.37	27,168			2,140		8			(10,196)		1,392		0001
Purchased Call/UBSIBAIV Index/UIB000I$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/27/2026	2	413,365	542.33	16,234			580		3			(6,062)		562		0001
Purchased Call/UBSIBAIV Index/UIB000I$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/23/2026	3	2,049,593	542.44	80,030			2,431		6			(30,000)		2,572		0001
Purchased Call/UBSIBAIV Index/UIB000LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/10/2024	12/10/2026	4	1,329,927	554.49	51,112			4,925		94			(19,146)		2,933		0001
Purchased Call/UBSIBAIV Index/UIB000H$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2024	10/07/2026	2	2,601,269	544.99	103,846			857					(38,895)		1,801		0001
Purchased Call/UBSIBAIV Index/UIB000J$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2024	11/09/2026	1	541,027	556.34	21,100			1,133		1			(7,880)		896		0001
Purchased Call/UBSIBAIV Index/UIB000I$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2024	10/26/2026	2	523,125	542.33	20,521			706		3			(7,677)		698		0001
Purchased Call/UBSIBAIV Index/UIB000J$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	11/02/2026	1	350,878	540.64	13,719			604		13			(5,124)		528		0001
Purchased Call/UBSIBAIV Index/UIB000J$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/17/2026	1	938,318	552.76	36,594			2,363		14			(13,648)		1,701		0001
Purchased Call/UBSIBAIV Index/UIB000K$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/27/2024	11/25/2026	2	1,000,427	558.37	39,786			3,028		11			(14,934)		1,959		0001
Purchased Call/UBSIBAIV Index/UIB000I$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2024	10/12/2026	1	62,066	546.45	2,431			37					(913)		56		0001
Purchased Call/UBSIBAIV Index/UIB000H$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2024	10/06/2026	1	203,952	546.76	7,837			54					(2,939)		131		0001
Purchased Call/UBSIBAIV Index/UIB000I$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/19/2026	1	181,945	546.95	7,132			177					(2,664)		208		0001
Purchased Call/UBSIBAIV Index/UIB000K$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/16/2026	1	531,269	552.76	20,666			1,308		7			(7,718)		953		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	12/01/2026	1	367,086	559.37	14,316			1,200		6			(5,339)		756		0001
Purchased Call/UBSIBAIV Index/UIB000LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2024	12/09/2026	2	2,080,580	555.51	79,357			7,532		118			(29,719)		4,556		0001
Purchased Call/UBSIBAIV Index/UIB000JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/12/2026	3	1,755,973	555.09	68,470			3,954		8			(25,626)		3,014		0001
Purchased Call/UBSIBAIV Index/UIB000LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2024	12/04/2026	1	737,094	558.15	27,073			2,396		19			(10,194)		1,555		0001
Purchased Call/UBSIBAIV Index/UIB000MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/02/2025	12/30/2026	3	3,301,681	539.44	130,426			16,174		3,606			(48,859)		8,243		0001
Purchased Call/UBSIBAIV Index/UIB000IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/09/2026	1	1,329,769	544.91	53,736			595					(20,151)		1,044		0001
Purchased Call/UBSIBAIV Index/UIB000IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2024	10/13/2026	1	301,124	546.45	11,803			195					(4,426)		284		0001
Purchased Call/UBSIBAIV Index/UIB000PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2025	03/17/2027	3	3,253,547	546.29	128,396			29,512		6,720			(48,111)		11,037		0001
Purchased Call/UBSIBAIV Index/UIB000QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2025	03/19/2027	3	2,596,869	547.45	108,417			25,342		5,035			(40,819)		8,861		0001
Purchased Call/UBSIBAIV Index/UIB000NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2025	01/22/2027	6	2,031,751	552.48	78,551			12,285		980			(29,569)		5,677		0001
Purchased Call/UBSIBAIV Index/UIB000NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2025	02/05/2027	3	3,896,132	551.21	152,543			26,683		2,918			(57,099)		11,536		0001
Purchased Call/UBSIBAIV Index/UIB000MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2025	01/07/2027	3	626,327	542.13	24,256			3,270		621			(9,085)		1,631		0001
Purchased Call/UBSIBAIV Index/UIB000MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2025	01/15/2027	3	1,373,104	544.83	55,051			8,067		1,237			(20,636)		3,717		0001
Purchased Call/UBSIBAIV Index/UIB000MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2025	01/15/2027	3	1,645,194	545.46	65,648			9,618		1,397			(24,604)		4,454		0001
Purchased Call/UBSIBAIV Index/UIB000MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/02/2025	12/31/2026	3	1,038,850	540.14	39,902			5,019		1,078			(14,977)		2,608		0001
Purchased Call/UBSIBAIV Index/UIB000NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2025	01/29/2027	3	2,742,565	551.13	102,883			17,073		1,788			(38,697)		7,895		0001
Purchased Call/UBSIBAIV Index/UIB000NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2025	01/22/2027	3	2,270,566	552.22	89,737			13,967		1,124			(33,597)		6,345		0001
Purchased Call/UBSIBAIV Index/UIB000MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/12/2027	1	630,190	539.17	24,514			3,468		936			(9,143)		1,682		0001
Purchased Call/UBSIBAIV Index/UIB000NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2025	01/29/2027	3	1,643,505	553.33	61,895			10,253		859			(23,203)		4,731		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0000SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	02/19/2025	02/19/2027	4	1,732,120	557.73	66,281			12,876		930			(24,824)		5,402		0001
Purchased Call/UBSIBAIV Index/UIB000MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	01/13/2025	01/08/2027	2	2,037,642	539.17	81,283			11,127		2,798			(30,584)		5,333		0001
Purchased Call/UBSIBAIV Index/UIB000MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	01/03/2025	12/31/2026	4	2,054,664	541.44	79,605			10,040		1,853			(30,002)		5,158		0001
Purchased Call/UBSIBAIV Index/UIB0000SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	02/27/2025	02/26/2027	2	2,778,227	550.97	104,268			21,239		7,092			(39,019)		8,875		0001
Purchased Call/UBSIBAIV Index/UIB0000SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	02/20/2025	02/19/2027	3	2,165,803	557.72	80,203			15,615		1,173			(30,073)		6,754		0001
Purchased Call/UBSIBAIV Index/UIB000PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	03/13/2025	03/11/2027	3	3,266,762	539.96	128,349			28,412		10,023			(48,039)		10,882		0001
Purchased Call/UBSIBAIV Index/UIB0000SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	02/07/2025	02/05/2027	4	1,384,396	551.69	54,022			9,476		991			(20,265)		4,099		0001
Purchased Call/UBSIBAIV Index/UIB000PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	04/03/2025	03/05/2027	3	1,461,483	546.12	54,471			11,663		2,650			(20,443)		4,777		0001
Purchased Call/UBSIBAIV Index/UIB0000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	03/27/2025	03/25/2027	4	2,508,322	549.5	92,191			22,318		11,397			(34,645)		8,709		0001
Purchased Call/UBSIBAIV Index/UIB0000SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	02/26/2025	02/24/2027	2	3,461,942	553.36	129,772			26,064		3,026			(48,602)		10,985		0001
Purchased Call/UBSIBAIV Index/UIB000NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	01/23/2025	01/21/2027	2	3,078,138	552.76	118,836			18,322		1,404			(44,514)		8,563		0001
Purchased Call/UBSIBAIV Index/UIB0000SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	04/04/2025	03/25/2027	3	2,209,418	545.74	87,341			21,169		5,179			(32,917)		7,671		0001
Purchased Call/UBSIBAIV Index/UIB0000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	02/12/2025	02/10/2027	2	3,664,882	554.32	143,643			26,082		2,261			(53,795)		11,061		0001
Purchased Call/UBSIBAIV Index/UIB000NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	02/03/2025	01/29/2027	5	2,862,061	551.53	112,000			18,535		1,793			(42,000)		8,239		0001
Purchased Call/UBSIBAIV Index/UIB000PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	03/13/2025	03/12/2027	3	1,564,204	540.28	61,095			13,633		4,739			(22,871)		5,226		0001
Purchased Call/UBSIBAIV Index/UIB0000SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	03/28/2025	03/29/2027	1	447,985	545.74	17,561			4,324		1,093			(6,558)		1,573		0001
Purchased Call/UBSIBAIV Index/UIB000PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	03/12/2025	03/10/2027	3	2,384,763	541.91	90,051			19,834		6,293			(33,746)		7,919		0001
Purchased Call/UBSIBAIV Index/UIB0000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	03/26/2025	03/25/2027	3	3,066,214	553.2	116,303			27,992		4,147			(43,537)		10,646		0001
Purchased Call/UBSIBAIV Index/UIB0000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	03/21/2025	03/22/2027	1	690,679	547.45	27,075			6,406		1,385			(10,111)		2,378		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.02/13/2025	.02/12/2027	5	1,868,413	553.95	74,356			13,741		1,243			(27,865)		5,682		0001
Purchased Call/UBSIBAIV Index/UIB000NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.01/24/2025	.01/26/2027	1	755,814	552.48	29,401			4,725		402			(10,965)		2,149		0001
Purchased Call/UBSIBAIV Index/UIB000PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.03/05/2025	.03/04/2027	2	2,044,459	543.4	82,597			17,486		4,515			(30,912)		6,661		0001
Purchased Call/UBSIBAIV Index/UIB0000SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.02/14/2025	.02/12/2027	3	2,574,383	555.46	100,509			18,626		1,488			(37,690)		7,828		0001
Purchased Call/UBSIBAIV Index/UIB0000SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.02/20/2025	.02/18/2027	3	1,670,490	557	65,177			12,564		941			(24,423)		5,191		0001
Purchased Call/UBSIBAIV Index/UIB0000SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.02/18/2025	.02/17/2027	2	1,826,890	555.71	72,813			13,925		1,138			(27,272)		5,657		0001
Purchased Call/UBSIBAIV Index/UIB000PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.02/27/2025	.02/26/2027	3	2,111,587	547.43	83,527			17,076		3,142			(31,345)		6,746		0001
Purchased Call/UBSIBAIV Index/UIB000NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.01/21/2025	.01/15/2027	2	1,860,936	548.47	74,466			10,923		1,149			(27,981)		5,038		0001
Purchased Call/UBSIBAIV Index/UIB000PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.02/28/2025	.02/26/2027	3	1,932,015	549.13	72,702			14,873		2,500			(27,319)		6,172		0001
Purchased Call/UBSIBAIV Index/UIB0000SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.02/14/2025	.02/12/2027	2	2,269,546	555.71	89,192			16,542		1,279			(33,538)		6,901		0001
Purchased Call/UBSIBAIV Index/UIB0000SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.02/14/2025	.02/16/2027	1	1,197,805	555.71	46,595			8,845		732			(17,378)		3,696		0001
Purchased Call/UBSIBAIV Index/UIB0000S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.02/07/2025	.02/05/2027	3	2,583,446	551.56	104,528			18,355		5,729			(39,319)		7,649		0001
Purchased Call/UBSIBAIV Index/UIB000NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.01/17/2025	.01/19/2027	1	224,729	548.47	8,742			1,323		153			(3,260)		620		0001
Purchased Call/UBSIBAIV Index/UIB000NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.01/29/2025	.01/27/2027	3	3,113,638	552.34	119,022			19,331		1,719			(44,600)		8,889		0001
Purchased Call/UBSIBAIV Index/UIB000NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.02/05/2025	.02/03/2027	2	2,417,323	547.9	100,160			17,228		2,378			(37,522)		7,101		0001
Purchased Call/UBSIBAIV Index/UIB0000SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.02/26/2025	.02/25/2027	2	1,160,987	551.56	44,147			8,932		1,205			(16,536)		3,696		0001
Purchased Call/UBSIBAIV Index/UIB0000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.03/26/2025	.03/25/2027	3	1,741,674	551.31	65,837			15,898		2,716			(24,682)		6,047		0001
Purchased Call/UBSIBAIV Index/UIB000PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.03/19/2025	.03/18/2027	3	2,094,949	545.87	84,306			19,473		4,514			(31,553)		7,128		0001
Purchased Call/UBSIBAIV Index/UIB000PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.03/14/2025	.03/12/2027	3	3,116,408	539.69	132,980			29,761		9,842			(49,890)		10,413		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/17/2025	03/12/2027	4	1,348,939	543.69	55,684			12,489		3,193			(20,982)		4,507		0001
Purchased Call/UBSIBAIV Index/UIB000QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2025	02/11/2027	2	1,876,166	554.8	71,501			13,083		1,129			(26,777)		5,684		0001
Purchased Call/UBSIBAIV Index/UIB000MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2025	01/06/2027	2	2,287,659	541.7	89,657			11,964		2,320			(33,580)		5,927		0001
Purchased Call/UBSIBAIV Index/UIB000MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2025	01/14/2027	2	773,657	543.63	30,871			4,461		769			(11,562)		2,085		0001
Purchased Call/UBSIBAIV Index/UIB0000SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/23/2027	1	642,311	554.79	24,986			4,977		486			(9,319)		2,031		0001
Purchased Call/UBSIBAIV Index/UIB000MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/14/2025	01/13/2027	2	2,476,683	540.86	102,363			14,655		3,177			(38,363)		6,642		0001
Purchased Call/UBSIBAIV Index/UIB0000S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/07/2025	02/09/2027	1	752,298	551.56	29,264			5,266		590			(10,914)		2,262		0001
Purchased Call/UBSIBAIV Index/UIB000NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/31/2025	02/02/2027	2	826,123	551.13	32,486			5,545		587			(12,139)		2,417		0001
Purchased Call/UBSIBAIV Index/UIB000NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/24/2025	01/25/2027	1	738,104	552.48	28,712			4,581		383			(10,723)		2,089		0001
Purchased Call/UBSIBAIV Index/UIB000NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2025	02/04/2027	2	994,367	550.82	39,052			6,770		758			(14,626)		2,933		0001
Purchased Call/UBSIBAIV Index/UIB000PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2025	03/03/2027	2	3,227,684	546.23	119,144			25,077		5,656			(44,622)		10,483		0001
Purchased Call/UBSIBAIV Index/UIB000PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2025	03/19/2027	4	1,716,709	548.06	66,607			15,550		3,099			(24,991)		5,858		0001
Purchased Call/UBSIBAIV Index/UIB000QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2025	03/24/2027	3	3,250,671	550.8	132,509			31,724		5,206			(49,634)		11,254		0001
Purchased Call/UBSIBAIV Index/UIB000PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/14/2025	03/15/2027	1	572,098	543.69	22,369			5,077		1,399			(8,354)		1,929		0001
Purchased Call/UBSIBAIV Index/UIB000PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2025	03/19/2027	2	2,024,597	548.68	78,806			18,348		3,581			(29,500)		6,909		0001
Purchased Call/UBSIBAIV Index/UIB000NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2025	01/20/2027	1	60,101	548.47	2,527			386		42			(948)		166		0001
Purchased Call/UBSIBAIV Index/UIB0000SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2025	02/19/2027	3	2,414,528	554.79	91,335			17,808		1,700			(34,359)		7,530		0001
Purchased Call/UBSIBAIV Index/UIB000MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2025	01/08/2027	3	4,586,544	542.11	173,636			23,666		4,667			(65,016)		12,004		0001
Purchased Call/UBSIBAIV Index/UIB000PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/28/2025	03/01/2027	1	1,074,190	549.13	42,001			8,724		1,452			(15,686)		3,466		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2025	03/05/2027	3	1,666,293	545.08	61,457			13,172		3,275			(23,121)		5,447		0001
Purchased Call/UBSIBAIV Index/UIB000PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2025	03/05/2027	3	2,787,777	543.92	111,146			23,791		6,005			(41,675)		9,113		0001
Purchased Call/UBSIBAIV Index/UIB000NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2025	01/28/2027	2	1,523,719	551.45	59,521			9,745		941			(22,292)		4,368		0001
Purchased Call/UBSIBAIV Index/UIB000MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2025	01/04/2027	2	1,197,273	541.44	46,623			6,094		1,191			(17,420)		3,070		0001
Purchased Call/UBSIBAIV Index/UIB000NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2025	01/22/2027	3	978,036	553.65	37,282			5,818		416			(13,984)		2,733		0001
Purchased Call/UBSIBAIV Index/UIB000MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2025	01/05/2027	1	225,807	541.44	8,784			1,158		230			(3,276)		582		0001
Purchased Call/UBSIBAIV Index/UIB000MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/02/2025	12/31/2026	3	2,570,326	539.54	102,406			12,884		2,843			(38,446)		6,452		0001
Purchased Call/UBSIBAIV Index/UIB000MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/11/2027	1	880,499	539.17	34,163			4,793		1,283			(12,759)		2,339		0001
Purchased Call/UBSIBAIV Index/UIB000PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/07/2025	03/08/2027	1	635,272	545.08	24,903			5,412		1,295			(9,300)		2,096		0001
Purchased Call/UBSIBAIV Index/UIB0000ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/22/2027	1	490,626	554.79	19,085			3,780		365			(7,128)		1,546		0001
Purchased Call/UBSIBAIV Index/UIB000NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/31/2025	02/01/2027	1	722,023	551.13	28,087			4,752		502			(10,489)		2,104		0001
Purchased Call/UBSIBAIV Index/UIB0000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/07/2025	02/08/2027	1	594,975	551.56	23,145			4,139		2,227			(8,644)		1,782		0001
Purchased Call/UBSIBAIV Index/UIB000SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2025	05/07/2027	4	1,962,661	519.61	77,582			23,404		27,486			(29,220)		7,601		0001
Purchased Call/UBSIBAIV Index/UIB000RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2025	04/16/2027	5	4,524,684	517.38	171,052			46,625		65,740			(64,389)		16,663		0001
Purchased Call/UBSIBAIV Index/UIB000SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2025	05/20/2027	4	2,308,226	521.75	87,685			27,869		30,506			(32,829)		9,201		0001
Purchased Call/UBSIBAIV Index/UIB000SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2025	05/06/2027	3	2,226,763	520.82	88,344			26,362		29,343			(33,075)		8,605		0001
Purchased Call/UBSIBAIV Index/UIB000RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2025	04/26/2027	2	591,048	519.58	23,366			6,657		7,985			(8,736)		2,231		0001
Purchased Call/UBSIBAIV Index/UIB000US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2025	06/25/2027	4	2,392,883	524.15	94,747			34,988		31,722			(35,649)		10,252		0001
Purchased Call/UBSIBAIV Index/UIB000RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/16/2025	04/16/2027	3	2,027,449	516.85	79,688			21,657		30,218			(29,871)		7,466		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000T$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2025	06/11/2027	3	1,729,935	523.26	68,077			23,831		24,307			(25,639)		7,216		0001
Purchased Call/UBSIBAIV Index/UIB000T$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2025	06/10/2027	3	2,239,308	523.26	87,189			30,209		29,523			(32,634)		9,322		0001
Purchased Call/UBSIBAIV Index/UIB000R$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/23/2025	04/23/2027	3	1,441,725	517.46	58,240			16,367		21,359			(21,803)		5,402		0001
Purchased Call/UBSIBAIV Index/UIB000T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2025	06/11/2027	3	3,945,825	523.27	150,171			52,522		52,160			(56,359)		16,458		0001
Purchased Call/UBSIBAIV Index/UIB000S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2025	05/12/2027	2	3,845,026	520.04	151,810			46,592		53,633			(56,882)		15,061		0001
Purchased Call/UBSIBAIV Index/UIB000U$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/30/2025	06/25/2027	3	2,567,149	524.58	100,239			36,953		33,397			(37,579)		10,999		0001
Purchased Call/UBSIBAIV Index/UIB000R$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2025	04/30/2027	3	2,671,162	521.23	103,803			30,292		33,787			(39,074)		10,179		0001
Purchased Call/UBSIBAIV Index/UIB000T$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2025	06/16/2027	3	4,716,016	522.31	180,416			64,165		66,043			(67,604)		19,863		0001
Purchased Call/UBSIBAIV Index/UIB000T$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2025	06/11/2027	3	1,385,166	522.93	54,517			19,016		18,592			(20,414)		5,778		0001
Purchased Call/UBSIBAIV Index/UIB000S$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2025	05/21/2027	3	2,686,597	520.53	107,843			34,652		37,701			(40,647)		10,733		0001
Purchased Call/UBSIBAIV Index/UIB000T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2025	06/02/2027	2	2,422,607	522.17	95,826			32,166		32,735			(35,888)		9,924		0001
Purchased Call/UBSIBAIV Index/UIB000R$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2025	04/21/2027	3	3,004,480	514.97	123,989			34,468		49,742			(46,447)		11,203		0001
Purchased Call/UBSIBAIV Index/UIB000T$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2025	06/03/2027	3	3,436,932	522.6	135,060			45,505		45,686			(50,566)		14,108		0001
Purchased Call/UBSIBAIV Index/UIB000R$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2025	04/23/2027	3	2,865,912	519.58	113,820			32,110		38,311			(42,822)		10,739		0001
Purchased Call/UBSIBAIV Index/UIB000S$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2025	05/21/2027	4	3,106,021	519.62	122,707			39,267		45,426			(45,943)		12,408		0001
Purchased Call/UBSIBAIV Index/UIB000T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2025	05/27/2027	2	4,694,125	521.93	182,078			59,616		62,932			(68,189)		18,992		0001
Purchased Call/UBSIBAIV Index/UIB000S$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2025	05/14/2027	4	1,787,420	521.78	70,563			21,935		23,119			(26,474)		7,032		0001
Purchased Call/UBSIBAIV Index/UIB000R$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2025	04/29/2027	2	3,247,342	520.85	127,141			36,699		41,688			(47,578)		12,345		0001
Purchased Call/UBSIBAIV Index/UIB000R$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2025	05/03/2027	1	389,130	521.23	15,332			4,513		4,975			(5,726)		1,493		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2025	04/09/2027	3	2,606,124	517.23	97,056			25,417		37,221			(36,341)		9,426		0001
Purchased Call/UBSIBAIV Index/UIB000RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2025	04/30/2027	2	3,056,010	520.23	120,496			35,060		40,566			(45,120)		11,645		0001
Purchased Call/UBSIBAIV Index/UIB000RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2025	04/23/2027	2	2,079,709	519.29	82,156			23,145		28,195			(30,803)		7,793		0001
Purchased Call/UBSIBAIV Index/UIB000QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/04/2025	04/02/2027	3	1,809,198	551.54	57,245			14,426		3,045			(21,427)		6,423		0001
Purchased Call/UBSIBAIV Index/UIB000RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2025	04/22/2027	4	2,319,755	516.91	92,344			25,793		35,156			(34,586)		8,671		0001
Purchased Call/UBSIBAIV Index/UIB000QSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2025	04/01/2027	3	3,217,607	550.28	122,402			30,639		5,869			(45,827)		11,392		0001
Purchased Call/UBSIBAIV Index/UIB000QSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2025	04/09/2027	4	2,275,328	515.59	92,162			24,251		35,222			(34,735)		8,230		0001
Purchased Call/UBSIBAIV Index/UIB000SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2025	05/13/2027	3	3,378,560	520.36	131,605			40,540		46,570			(49,270)		13,263		0001
Purchased Call/UBSIBAIV Index/UIB000SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2025	05/19/2027	3	3,127,934	521.96	121,554			38,472		40,800			(45,540)		12,442		0001
Purchased Call/UBSIBAIV Index/UIB000RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2025	04/28/2027	4	4,874,938	520.09	195,353			56,191		64,710			(73,193)		18,489		0001
Purchased Call/UBSIBAIV Index/UIB000SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2025	05/21/2027	4	2,515,748	520.14	99,626			32,059		35,937			(37,479)		10,050		0001
Purchased Call/UBSIBAIV Index/UIB000QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2025	04/08/2027	3	2,485,283	510.5	107,594			27,967		48,729			(40,279)		8,966		0001
Purchased Call/UBSIBAIV Index/UIB000QSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/04/2025	04/02/2027	3	1,540,922	522.43	53,571			13,554		16,355			(20,145)		5,470		0001
Purchased Call/UBSIBAIV Index/UIB000QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2025	04/09/2027	3	1,646,328	514.36	66,978			17,643		27,036			(25,223)		5,955		0001
Purchased Call/UBSIBAIV Index/UIB000SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2025	05/24/2027	3	659,479	520.53	26,048			8,449		9,341			(9,756)		2,651		0001
Purchased Call/UBSIBAIV Index/UIB000QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/04/2025	04/02/2027	3	2,912,087	539.21	83,045			20,982		11,435			(31,133)		10,338		0001
Purchased Call/UBSIBAIV Index/UIB000RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2025	04/15/2027	4	2,622,278	517.31	102,394			27,648		38,090			(38,403)		9,632		0001
Purchased Call/UBSIBAIV Index/UIB000QSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2025	04/07/2027	2	3,860,812	515.4	135,173			34,957		59,905			(50,623)		13,891		0001
Purchased Call/UBSIBAIV Index/UIB000SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/09/2025	05/10/2027	2	428,272	519.61	16,861			5,128		6,056			(6,302)		1,670		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000T$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/11/2025	06/09/2027	2	2,867,683	522.79	113,323			39,129		38,497			(42,442)		11,914		0001
Purchased Call/UBSIBAIV Index/UIB000T$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/04/2025	06/04/2027	5	2,307,357	522.74	90,802			30,815		30,570			(34,037)		9,490		0001
Purchased Call/UBSIBAIV Index/UIB000T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	05/30/2025	05/28/2027	2	2,614,863	522.07	102,484			33,864		34,936			(38,544)		10,602		0001
Purchased Call/UBSIBAIV Index/UIB000T$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/06/2025	06/04/2027	2	2,024,936	523.15	78,489			26,701		26,326			(29,538)		8,329		0001
Purchased Call/UBSIBAIV Index/UIB000T$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/06/2025	06/04/2027	4	2,628,637	522.99	102,889			34,971		34,424			(38,603)		10,812		0001
Purchased Call/UBSIBAIV Index/UIB000T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	05/30/2025	05/28/2027	3	2,128,607	521.85	83,849			27,707		28,738			(31,482)		8,630		0001
Purchased Call/UBSIBAIV Index/UIB000T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	05/30/2025	05/28/2027	3	1,830,574	521.51	72,037			23,706		25,093			(26,963)		7,422		0001
Purchased Call/UBSIBAIV Index/UIB000T$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/24/2025	06/21/2027	2	741,985	520.67	29,281			10,595		11,315			(10,940)		3,155		0001
Purchased Call/UBSIBAIV Index/UIB000U$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/27/2025	06/28/2027	1	607,598	524.15	23,939			8,891		8,126			(8,940)		2,618		0001
Purchased Call/UBSIBAIV Index/UIB000R$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	04/11/2025	04/12/2027	1	344,246	515.59	13,529			3,592		5,382			(5,053)		1,255		0001
Purchased Call/UBSIBAIV Index/UIB000R$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	05/02/2025	04/30/2027	3	4,948,440	520.23	198,357			57,807		65,689			(74,394)		18,856		0001
Purchased Call/UBSIBAIV Index/UIB000S$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	05/08/2025	05/07/2027	4	1,840,013	519.88	71,849			21,640		25,444			(26,962)		7,126		0001
Purchased Call/UBSIBAIV Index/UIB000S$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	05/07/2025	05/07/2027	2	1,615,605	521.55	61,809			18,560		20,621			(23,136)		6,257		0001
Purchased Call/UBSIBAIV Index/UIB000U$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/24/2025	06/23/2027	2	1,986,893	522.8	80,764			29,443		27,785			(30,248)		8,481		0001
Purchased Call/UBSIBAIV Index/UIB000T$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/23/2025	06/17/2027	4	2,330,706	520.66	92,203			33,031		35,182			(34,633)		9,836		0001
Purchased Call/UBSIBAIV Index/UIB000U$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/24/2025	06/17/2027	3	3,420,120	520.67	138,847			49,795		51,594			(52,300)		14,433		0001
Purchased Call/UBSIBAIV Index/UIB000R$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	05/06/2025	05/05/2027	2	2,640,967	520.81	103,720			30,822		34,695			(38,845)		10,182		0001
Purchased Call/UBSIBAIV Index/UIB000T$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/20/2025	06/17/2027	3	1,973,110	522.3	76,730			27,406		29,041			(28,725)		8,326		0001
Purchased Call/UBSIBAIV Index/UIB0000$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	04/01/2025	03/31/2027	2	4,320,897	547.39	180,089			44,838		9,581			(67,443)		15,256		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000U$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/24/2025	06/24/2027	3	2,549,768	524.4	99,492			36,384		33,325			(37,234)		10,904		0001
Purchased Call/UBSIBAIV Index/UIB000S$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	05/16/2025	05/14/2027	3	2,343,222	522.82	89,818			27,951		28,841			(33,815)		9,219		0001
Purchased Call/UBSIBAIV Index/UIB000Q$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	04/04/2025	04/05/2027	1	449,883	522.43	17,770			4,546		4,840			(6,637)		1,610		0001
Purchased Call/UBSIBAIV Index/UIB000T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/13/2025	06/14/2027	1	489,799	523.26	19,200			6,761		6,942			(7,170)		2,055		0001
Purchased Call/UBSIBAIV Index/UIB000R$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	04/16/2025	04/14/2027	2	3,361,203	517.11	132,191			35,469		49,133			(49,521)		12,315		0001
Purchased Call/UBSIBAIV Index/UIB000R$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	04/17/2025	04/19/2027	1	432,885	517.38	17,056			4,686		6,354			(6,361)		1,606		0001
Purchased Call/UBSIBAIV Index/UIB000U$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/25/2025	06/25/2027	3	1,637,022	523.62	65,440			24,086		22,216			(24,506)		7,014		0001
Purchased Call/UBSIBAIV Index/UIB000S$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	05/16/2025	05/17/2027	1	374,367	522.82	14,675			4,602		4,656			(5,481)		1,483		0001
Purchased Call/UBSIBAIV Index/UIB000T$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/06/2025	06/07/2027	1	543,084	523.15	21,289			7,292		7,128			(7,951)		2,247		0001
Purchased Call/UBSIBAIV Index/UIB000S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	05/15/2025	05/14/2027	1	1,750,999	520.11	71,102			22,066		24,499			(26,627)		6,889		0001
Purchased Call/UBSIBAIV Index/UIB000S$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	05/23/2025	05/26/2027	1	304,515	520.53	11,937			3,886		4,340			(4,446)		1,229		0001
Purchased Call/UBSIBAIV Index/UIB000U$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/07/2025	07/01/2027	5	3,346,785	524.52	131,100			49,392		44,412			(49,130)		14,499		0001
Purchased Call/UBSIBAIV Index/UIB000U$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/11/2025	07/07/2027	3	2,723,277	523.86	108,048			41,485		37,828			(40,473)		11,926		0001
Purchased Call/UBSIBAIV Index/UIB000U$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/09/2025	07/08/2027	3	2,353,125	524.27	93,436			35,988		32,208			(34,981)		10,323		0001
Purchased Call/UBSIBAIV Index/UIB000V$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/22/2025	07/21/2027	5	3,132,532	523.46	127,511			51,476		45,927			(47,823)		14,057		0001
Purchased Call/UBSIBAIV Index/UIB000V$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/17/2025	07/16/2027	3	1,044,503	522.95	40,948			16,280		15,445			(15,350)		4,647		0001
Purchased Call/UBSIBAIV Index/UIB000X$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/12/2025	09/13/2027	1	758,514	540.1	30,037			14,337		6,424			(11,218)		3,703		0001
Purchased Call/UBSIBAIV Index/UIB000X$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/12/2025	09/14/2027	2	758,910	540.1	29,891			14,297		6,448			(11,159)		3,710		0001
Purchased Call/UBSIBAIV Index/UIB000X$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/10/2025	09/10/2027	2	1,195,838	540.64	48,771			23,116		9,801			(18,257)		5,813		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/22/2025	09/17/2027	4	2,903,089	537.38	114,792			55,776		27,939			(43,200)		14,255		0001
Purchased Call/UBSIBAIV Index/UIB000X$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/29/2025	08/31/2027	3	1,432,883	534.59	53,962			24,847		14,749			(20,231)		6,864		0001
Purchased Call/UBSIBAIV Index/UIB000W$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/15/2025	08/17/2027	1	287,991	525.95	11,347			4,988		4,080			(4,232)		1,350		0001
Purchased Call/UBSIBAIV Index/UIB000V$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/07/2025	08/05/2027	4	2,330,172	523.98	92,286			39,091		34,716			(34,551)		10,720		0001
Purchased Call/UBSIBAIV Index/UIB000V$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/24/2025	07/16/2027	3	1,521,590	522.89	60,235			23,991		22,542			(22,658)		6,770		0001
Purchased Call/UBSIBAIV Index/UIB000V$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/30/2025	07/29/2027	3	2,509,903	525.65	97,422			40,317		34,298			(36,460)		11,415		0001
Purchased Call/UBSIBAIV Index/UIB000V$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/22/2025	07/22/2027	4	2,626,101	524.91	104,376			42,215		36,335			(39,087)		11,804		0001
Purchased Call/UBSIBAIV Index/UIB000W$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/14/2025	08/11/2027	4	2,426,088	524.49	101,007			43,633		35,914			(37,829)		11,269		0001
Purchased Call/UBSIBAIV Index/UIB000X$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/02/2025	08/27/2027	3	1,819,216	534.59	69,551			31,776		18,506			(26,156)		8,662		0001
Purchased Call/UBSIBAIV Index/UIB000X$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/12/2025	09/10/2027	4	3,232,854	542.56	124,456			59,109		24,359			(46,660)		15,715		0001
Purchased Call/UBSIBAIV Index/UIB000X$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/03/2025	09/02/2027	4	3,250,969	531.84	130,447			60,375		37,744			(48,882)		15,619		0001
Purchased Call/UBSIBAIV Index/UIB000W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/25/2025	08/25/2027	3	2,673,502	531.56	109,777			49,528		30,715			(41,110)		12,691		0001
Purchased Call/UBSIBAIV Index/UIB000X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/26/2025	08/26/2027	2	3,103,146	533.51	123,428			55,830		32,946			(46,200)		14,753		0001
Purchased Call/UBSIBAIV Index/UIB000W$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/08/2025	08/06/2027	4	2,724,255	524.56	109,106			46,734		39,738			(41,144)		12,553		0001
Purchased Call/UBSIBAIV Index/UIB000V$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/01/2025	08/02/2027	1	502,096	523.15	19,783			8,299		7,680			(7,388)		2,299		0001
Purchased Call/UBSIBAIV Index/UIB000W$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/28/2025	08/12/2027	4	2,819,948	526.94	116,579			50,528		37,888			(43,663)		13,119		0001
Purchased Call/UBSIBAIV Index/UIB000Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/26/2025	09/24/2027	3	4,724,170	535.16	188,907			93,511		50,811			(71,056)		23,426		0001
Purchased Call/UBSIBAIV Index/UIB000W$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/20/2025	08/13/2027	5	2,059,733	530.3	76,337			33,262		24,123			(28,600)		9,598		0001
Purchased Call/UBSIBAIV Index/UIB000W$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/22/2025	08/24/2027	1	439,425	533.51	17,357			7,796		4,637			(6,473)		2,083		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000Y$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/24/2025	09/24/2027	4	1,614,830	538.18	61,470			30,322		16,253			(23,024)		8,008		0001
Purchased Call/UBSIBAIV Index/UIB000U$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2025	07/14/2027	2	3,104,741	525.33	116,281			45,767		41,288			(43,567)		13,765		0001
Purchased Call/UBSIBAIV Index/UIB000I$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2025	08/20/2027	4	3,003,400	526.6	126,916			56,597		41,752			(47,588)		14,148		0001
Purchased Call/UBSIBAIV Index/UIB000X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/12/2025	09/09/2027	3	1,745,587	537.13	71,845			33,881		16,572			(26,890)		8,473		0001
Purchased Call/UBSIBAIV Index/UIB000Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2025	09/24/2027	3	4,380,170	533.86	175,172			86,564		49,644			(65,656)		21,720		0001
Purchased Call/UBSIBAIV Index/UIB000Y$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/23/2025	09/23/2027	3	2,589,992	538.04	100,875			49,502		24,672			(37,748)		12,825		0001
Purchased Call/UBSIBAIV Index/UIB000Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2025	09/15/2027	4	3,974,063	541.11	154,545			74,223		32,434			(57,893)		19,458		0001
Purchased Call/UBSIBAIV Index/UIB000U$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2025	07/09/2027	4	2,175,265	525.19	84,383			32,812		28,693			(31,765)		9,560		0001
Purchased Call/UBSIBAIV Index/UIB000V$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2025	07/28/2027	3	2,260,635	525.55	88,608			36,597		30,937			(33,212)		10,264		0001
Purchased Call/UBSIBAIV Index/UIB000U$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2025	07/09/2027	3	2,491,081	524.82	99,297			38,443		33,392			(37,173)		10,948		0001
Purchased Call/UBSIBAIV Index/UIB000U$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2025	07/02/2027	4	1,879,020	524.26	74,634			28,239		25,294			(27,951)		8,155		0001
Purchased Call/UBSIBAIV Index/UIB000U$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/03/2025	07/02/2027	3	4,334,723	525.01	167,374			63,399		56,472			(62,890)		18,813		0001
Purchased Call/UBSIBAIV Index/UIB000Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2025	09/17/2027	6	1,862,069	538.7	72,196			35,023		16,949			(27,103)		9,143		0001
Purchased Call/UBSIBAIV Index/UIB000U$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2025	07/09/2027	3	2,090,381	525.8	81,007			31,434		26,853			(30,374)		9,187		0001
Purchased Call/UBSIBAIV Index/UIB000Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2025	09/17/2027	5	2,130,179	538.63	82,685			40,195		19,447			(31,099)		10,459		0001
Purchased Call/UBSIBAIV Index/UIB000I$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2025	08/18/2027	4	2,743,266	526.09	112,177			49,569		38,724			(42,041)		12,883		0001
Purchased Call/UBSIBAIV Index/UIB000X$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2025	09/08/2027	5	5,304,052	537.45	212,136			99,856		49,539			(79,480)		25,709		0001
Purchased Call/UBSIBAIV Index/UIB000Y$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2025	09/22/2027	6	4,087,674	537.64	160,458			78,660		39,478			(60,134)		20,213		0001
Purchased Call/UBSIBAIV Index/UIB000U$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2025	07/12/2027	1	584,078	525.19	22,954			8,967		7,770			(8,573)		2,581		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000W$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/26/2025	08/20/2027	3	3,205,377	533.51	124,025			55,367		33,425			(46,593)		15,100		0001
Purchased Call/UBSIBAIV Index/UIB000YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2025	09/16/2027	4	3,086,928	541.18	117,391			56,576		25,203			(44,003)		15,136		0001
Purchased Call/UBSIBAIV Index/UIB000V$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/01/2025	07/30/2027	4	2,108,536	523.55	82,420			34,380		31,501			(30,911)		9,606		0001
Purchased Call/UBSIBAIV Index/UIB000YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2025	09/29/2027	5	6,359,470	536.32	244,792			122,274		66,147			(91,704)		31,754		0001
Purchased Call/UBSIBAIV Index/UIB000X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	09/01/2027	1	553,306	534.59	21,856			10,057		5,712			(8,140)		2,654		0001
Purchased Call/UBSIBAIV Index/UIB000V$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2025	07/26/2027	1	421,470	525.59	16,564			6,790		5,728			(6,186)		1,907		0001
Purchased Call/UBSIBAIV Index/UIB000V$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2025	08/04/2027	3	2,972,856	524.46	115,991			49,006		43,325			(43,452)		13,654		0001
Purchased Call/UBSIBAIV Index/UIB000YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2025	09/27/2027	1	914,250	535.16	36,113			17,932		9,913			(13,487)		4,552		0001
Purchased Call/UBSIBAIV Index/UIB000XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	08/27/2027	3	2,332,349	534.14	93,423			42,550		24,176			(34,982)		11,105		0001
Purchased Call/UBSIBAIV Index/UIB000X$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2025	09/03/2027	4	4,354,338	535.84	173,875			80,976		42,886			(65,287)		20,951		0001
Purchased Call/UBSIBAIV Index/UIB000W$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2025	08/13/2027	4	2,453,880	525.95	97,427			42,584		34,421			(36,654)		11,434		0001
Purchased Call/UBSIBAIV Index/UIB000W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2025	08/06/2027	3	1,191,049	524.39	46,940			20,004		17,496			(17,580)		5,488		0001
Purchased Call/UBSIBAIV Index/UIB000V$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/01/2025	07/30/2027	3	1,374,800	523.15	55,255			23,076		20,877			(20,791)		6,263		0001
Purchased Call/UBSIBAIV Index/UIB000V$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2025	07/23/2027	3	2,062,582	525.59	80,631			32,894		27,806			(30,341)		9,287		0001
Purchased Call/UBSIBAIV Index/UIB000XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2025	09/03/2027	4	1,999,285	534	82,467			38,409		21,278			(30,960)		9,620		0001
Purchased Call/UBSIBAIV Index/UIB000U5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/03/2025	06/30/2027	4	5,243,891	524.73	205,191			76,805		68,765			(76,855)		22,676		0001
Purchased Call/UBSIBAIV Index/UIB000W$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2025	08/23/2027	1	774,555	533.51	30,517			13,685		8,149			(11,397)		3,666		0001
Purchased Call/UBSIBAIV Index/UIB000V$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/18/2025	07/19/2027	1	966,380	522.89	37,979			15,202		14,427			(14,184)		4,322		0001
Purchased Call/UBSIBAIV Index/UIB000V$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2025	07/23/2027	2	1,798,931	525.99	69,958			28,414		23,848			(26,183)		8,100		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000V$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/16/2025	07/16/2027	2	2,019,456	523.43	78,583			31,185		29,266			(29,418)		8,985		0001
Purchased Call/UBSIBAIV Index/UIB000V$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/25/2025	07/23/2027	2	2,192,620	525.25	86,481			35,227		29,981			(32,421)		9,873		0001
Purchased Call/UBSIBAIV Index/UIB000W$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/14/2025	08/13/2027	3	2,163,542	527.35	83,258			36,329		28,659			(31,216)		10,081		0001
Purchased Call/UBSIBAIV Index/UIB000X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/29/2025	08/27/2027	3	3,184,285	535.04	124,424			56,764		31,804			(46,644)		15,162		0001
Purchased Call/UBSIBAIV Index/UIB000X$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/05/2025	09/07/2027	1	599,726	535.84	23,749			11,124		5,977			(8,857)		2,903		0001
Purchased Call/UBSIBAIV Index/UIB000W$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/20/2025	08/20/2027	3	1,542,607	528.01	60,107			26,749		20,246			(22,503)		7,267		0001
Purchased Call/UBSIBAIV Index/UIB000W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/20/2025	08/19/2027	3	1,871,054	527.55	73,750			32,651		24,956			(27,599)		8,801		0001
Purchased Call/UBSIBAIV Index/UIB000X$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/12/2025	09/10/2027	2	2,517,083	540.1	100,473			47,773		21,114			(37,759)		12,236		0001
Purchased Call/UBSIBAIV Index/UIB000Y$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/30/2025	09/30/2027	3	1,986,925	535.02	80,240			40,160		21,839			(30,033)		9,935		0001
Purchased Call/UBSIBAIV Index/UIB000Y$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/19/2025	09/21/2027	1	356,869	537.38	14,132			6,891		3,475			(5,271)		1,762		0001
Purchased Call/UBSIBAIV Index/UIB000V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/04/2025	07/30/2027	3	1,837,871	524.74	70,778			29,451		26,153			(26,500)		8,373		0001
Purchased Call/UBSIBAIV Index/UIB000W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/08/2025	08/09/2027	1	641,200	524.56	25,263			10,842		9,422			(9,435)		2,969		0001
Purchased Call/UBSIBAIV Index/UIB000W$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/07/2025	08/06/2027	2	1,341,142	524.41	52,903			22,575		19,684			(19,835)		6,180		0001
Purchased Call/UBSIBAIV Index/UIB000X$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/04/2025	09/03/2027	3	2,077,672	531.78	85,393			39,653		24,244			(31,973)		9,997		0001
Purchased Call/UBSIBAIV Index/UIB000Y$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/26/2025	09/28/2027	1	475,348	535.16	18,776			9,337		5,168			(7,003)		2,370		0001
Purchased Call/UBSIBAIV Index/UIB000X$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/29/2025	08/30/2027	1	1,005,456	534.59	39,716			18,217		10,319			(14,832)		4,809		0001
Purchased Call/UBSIBAIV Index/UIB000Y$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/19/2025	09/20/2027	1	882,583	537.38	34,862			16,975		8,569			(13,020)		4,352		0001
Purchased Call/UBSIBAIV Index/UIB000W$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/08/2025	08/10/2027	1	87,526	524.56	3,449			1,483		1,289			(1,286)		406		0001
Purchased Call/UBSIBAIV Index/UIB000U$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/17/2025	07/15/2027	3	2,170,757	523.3	85,224			33,631		31,548			(31,899)		9,641		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000I/$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2025	08/16/2027	1	682,648	525.95	26,896			11,802		9,647			(10,045)		3,196		0001
Purchased Call/UBSIBAIV Index/UIB1003$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2025	12/29/2027	3	3,843,087	532.94	151,454			94,602		55,584			(56,684)		21,454		0001
Purchased Call/UBSIBAIV Index/UIB1003$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/31/2025	12/31/2027	5	1,926,558	530.74	17,848	60,005		49,073		30,167			(28,929)		10,779		0001
Purchased Call/UBSIBAIV Index/UIB000Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/12/2027	1	367,243	529.86	14,506			7,502		5,083			(5,410)		1,866		0001
Purchased Call/UBSIBAIV Index/UIB000Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2025	10/05/2027	2	1,320,186	539.52	49,491			25,183		12,250			(18,519)		6,646		0001
Purchased Call/UBSIBAIV Index/UIB000Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/21/2025	10/15/2027	5	4,182,565	534.5	165,080			86,393		48,747			(61,901)		21,338		0001
Purchased Call/UBSIBAIV Index/UIB000Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2025	10/22/2027	3	2,162,705	537.12	85,190			45,327		23,144			(31,898)		11,135		0001
Purchased Call/UBSIBAIV Index/UIB000Z$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/20/2025	10/20/2027	4	3,329,201	537.6	132,507			70,036		34,784			(49,654)		17,096		0001
Purchased Call/UBSIBAIV Index/UIB1000$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2025	10/26/2027	1	974,109	536.24	38,575			20,665		10,897			(14,386)		5,041		0001
Purchased Call/UBSIBAIV Index/UIB000Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/14/2025	10/14/2027	3	2,524,693	537.27	98,180			51,050		26,304			(36,753)		12,863		0001
Purchased Call/UBSIBAIV Index/UIB1000$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2025	10/29/2027	4	1,962,355	533.99	72,184			39,094		24,114			(27,030)		10,194		0001
Purchased Call/UBSIBAIV Index/UIB1001$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2025	11/17/2027	6	4,218,773	526.27	164,575			93,327		71,436			(61,666)		22,438		0001
Purchased Call/UBSIBAIV Index/UIB000Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/07/2027	4	2,890,675	536.99	112,995			57,746		29,894			(42,351)		14,591		0001
Purchased Call/UBSIBAIV Index/UIB1002$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2025	12/03/2027	3	4,173,959	529.3	163,205			96,388		65,386			(61,147)		22,626		0001
Purchased Call/UBSIBAIV Index/UIB1002$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/14/2027	1	1,339,187	529.4	52,898			31,899		21,321			(19,728)		7,352		0001
Purchased Call/UBSIBAIV Index/UIB000Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2025	10/08/2027	4	1,687,151	537.55	63,295			32,477		17,105			(23,712)		8,528		0001
Purchased Call/UBSIBAIV Index/UIB1001$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2025	11/12/2027	4	3,024,785	525.07	120,431			67,754		52,944			(45,250)		15,990		0001
Purchased Call/UBSIBAIV Index/UIB1001$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/25/2025	11/19/2027	4	3,265,803	525.27	132,441			75,796		57,451			(49,758)		17,412		0001
Purchased Call/UBSIBAIV Index/UIB1000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/04/2025	11/04/2027	5	1,988,026	527.85	77,735			42,679		31,067			(29,107)		10,406		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1002S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2025	12/03/2027	3	3,347,408	527.96	129,953			76,873		54,959			(48,810)		18,145		0001
Purchased Call/UBSIBAIV Index/UIB1000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/04/2025	11/03/2027	5	3,571,700	530.42	133,122			72,927		50,710			(49,868)		18,672		0001
Purchased Call/UBSIBAIV Index/UIB1000SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/09/2027	1	1,537,886	528.74	60,900			33,843		23,498			(22,713)		8,100		0001
Purchased Call/UBSIBAIV Index/UIB000ZSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2025	10/18/2027	1	1,012,530	534.3	40,096			21,068		11,980			(14,974)		5,186		0001
Purchased Call/UBSIBAIV Index/UIB1002SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/16/2025	12/15/2027	4	4,042,905	529.37	155,874	3,269		96,360		64,536			(59,573)		22,220		0001
Purchased Call/UBSIBAIV Index/UIB1000S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2025	10/22/2027	4	3,596,322	536.24	143,256			76,454		39,836			(53,849)		18,516		0001
Purchased Call/UBSIBAIV Index/UIB000ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2025	10/08/2027	3	3,181,150	529.86	133,494			68,694		43,639			(50,194)		16,079		0001
Purchased Call/UBSIBAIV Index/UIB1000ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/15/2025	11/05/2027	6	3,703,140	528.74	149,064			82,679		56,144			(56,140)		19,407		0001
Purchased Call/UBSIBAIV Index/UIB1002SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/15/2025	12/10/2027	3	3,416,593	529.4	134,519			80,866		54,013			(50,516)		18,671		0001
Purchased Call/UBSIBAIV Index/UIB1001S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2025	11/12/2027	5	3,484,368	526.27	136,151			76,511		58,476			(51,051)		18,419		0001
Purchased Call/UBSIBAIV Index/UIB1000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2025	10/27/2027	5	5,198,541	537.65	197,487			106,336		55,190			(74,040)		26,937		0001
Purchased Call/UBSIBAIV Index/UIB1002SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/10/2027	2	3,175,829	531.78	123,430			74,087		46,188			(46,241)		17,355		0001
Purchased Call/UBSIBAIV Index/UIB1002SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2025	12/08/2027	4	3,528,845	525.82	140,745			83,895		62,884			(52,739)		19,240		0001
Purchased Call/UBSIBAIV Index/UIB1002SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2025	12/17/2027	5	3,390,351	528.62	137,215			83,771		55,739			(51,469)		18,675		0001
Purchased Call/UBSIBAIV Index/UIB1001SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/19/2027	2	5,294,265	522.58	215,433			123,106		102,168			(80,733)		28,226		0001
Purchased Call/UBSIBAIV Index/UIB1001SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2025	11/26/2027	3	4,904,268	533.45	191,390			111,172		65,332			(71,617)		26,367		0001
Purchased Call/UBSIBAIV Index/UIB1000SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/31/2025	10/29/2027	2	3,349,937	530.2	132,254			71,842		47,460			(49,703)		17,402		0001
Purchased Call/UBSIBAIV Index/UIB1003S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2027	4	2,829,023	532.43	110,079	3,500		69,972		41,125			(42,527)		15,671		0001
Purchased Call/UBSIBAIV Index/UIB1002S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2025	12/06/2027	1	1,090,664	527.96	43,081			25,541		18,001			(16,089)		5,933		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1003S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/26/2025	12/27/2027	1	2,707,904	534.42	106,962			66,502		37,057			(39,946)		15,084		0001
Purchased Call/UBSIBAIV Index/UIB1002SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2025	12/16/2027	2	1,922,863	528.94	75,669			45,967		31,214			(28,338)		10,580		0001
Purchased Call/UBSIBAIV Index/UIB1003S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/23/2025	12/23/2027	5	4,337,768	533.09	170,554	1,903		106,552		61,721			(64,547)		24,055		0001
Purchased Call/UBSIBAIV Index/UIB1003S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/30/2025	12/23/2027	6	7,474,812	534.42	285,720	6,746		181,372		101,508			(109,865)		41,452		0001
Purchased Call/UBSIBAIV Index/UIB1003SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/31/2025	12/30/2027	5	2,615,658	532.83	90,558	10,804		63,589		38,056			(37,893)		14,618		0001
Purchased Call/UBSIBAIV Index/UIB1000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/23/2025	10/22/2027	3	5,689,245	536.92	223,885			119,274		61,354			(83,899)		29,291		0001
Purchased Call/UBSIBAIV Index/UIB000ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2025	10/01/2027	3	2,960,760	539.52	115,531			58,295		27,157			(43,430)		14,824		0001
Purchased Call/UBSIBAIV Index/UIB000ZSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/08/2027	4	3,536,435	562.56	132,846			68,458		41,271			(49,923)		17,875		0001
Purchased Call/UBSIBAIV Index/UIB1000SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2025	11/05/2027	3	4,538,492	526.6	181,927			100,463		74,315			(68,166)		23,785		0001
Purchased Call/UBSIBAIV Index/UIB000ZSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2025	10/15/2027	3	3,128,721	534.3	129,003			67,601		36,751			(48,505)		15,962		0001
Purchased Call/UBSIBAIV Index/UIB1001S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2025	11/15/2027	2	1,584,077	525.07	62,828			35,460		27,870			(23,486)		8,405		0001
Purchased Call/UBSIBAIV Index/UIB1001S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2025	11/16/2027	1	2,383,092	525.07	94,132			53,143		42,000			(35,107)		12,659		0001
Purchased Call/UBSIBAIV Index/UIB1000SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2025	11/11/2027	3	1,880,351	531.89	72,839			40,663		25,713			(27,263)		9,928		0001
Purchased Call/UBSIBAIV Index/UIB000YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2025	10/01/2027	3	1,606,633	536.68	65,467			32,933		16,558			(24,514)		8,044		0001
Purchased Call/UBSIBAIV Index/UIB1001S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2025	11/12/2027	3	3,578,827	531	136,776			76,557		50,679			(51,172)		18,919		0001
Purchased Call/UBSIBAIV Index/UIB1000SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/31/2025	10/29/2027	3	5,307,279	529.83	209,813			113,789		76,245			(78,615)		27,570		0001
Purchased Call/UBSIBAIV Index/UIB1001SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2025	12/01/2027	4	4,574,221	526	185,996			108,967		80,088			(69,636)		24,737		0001
Purchased Call/UBSIBAIV Index/UIB1001SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2025	11/30/2027	1	1,029,703	530.53	40,776			23,805		15,363			(15,208)		5,562		0001
Purchased Call/UBSIBAIV Index/UIB1000SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/11/2025	11/10/2027	3	3,889,743	529.89	157,642			87,825		57,111			(59,008)		20,512		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1000$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2025	10/25/2027	1	1,522,363	536.24	60,286			32,257		16,989			(22,514)		7,868		0001
Purchased Call/UBSIBAIV Index/UIB1001$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/22/2027	2	1,587,508	525.27	63,210			36,262		28,069			(23,616)		8,494		0001
Purchased Call/UBSIBAIV Index/UIB1001$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2025	11/26/2027	2	1,146,565	530.53	44,937			26,138		16,977			(16,862)		6,164		0001
Purchased Call/UBSIBAIV Index/UIB000Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/06/2027	5	3,802,472	538.87	145,032			73,833		36,330			(54,324)		19,168		0001
Purchased Call/UBSIBAIV Index/UIB000Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2025	10/13/2027	4	4,148,602	534.16	171,844			89,098		48,757			(64,337)		21,109		0001
Purchased Call/UBSIBAIV Index/UIB1000$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/31/2025	11/01/2027	2	2,173,444	530.2	85,706			46,688		30,984			(32,013)		11,334		0001
Purchased Call/UBSIBAIV Index/UIB000Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/21/2025	10/21/2027	4	2,478,306	538.48	95,714			50,702		25,067			(35,840)		12,743		0001
Purchased Call/UBSIBAIV Index/UIB1000$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/05/2027	3	1,792,519	526.6	70,992			39,117		29,356			(26,575)		9,394		0001
Purchased Call/UBSIBAIV Index/UIB1001$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/19/2027	3	1,605,970	522.41	64,033			36,524		31,178			(23,973)		8,562		0001
Purchased Call/UBSIBAIV Index/UIB1001$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2025	11/18/2027	3	2,936,535	525.29	111,920			63,545		51,540			(41,886)		15,637		0001
Purchased Call/UBSIBAIV Index/UIB000Z$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2025	10/15/2027	2	1,549,479	536.45	58,587			30,631		16,722			(21,943)		7,905		0001
Purchased Call/UBSIBAIV Index/UIB1002$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2025	12/09/2027	4	3,929,792	526.25	162,093			96,778		69,117			(60,695)		21,451		0001
Purchased Call/UBSIBAIV Index/UIB1001$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2025	11/29/2027	1	1,348,715	530.53	53,409			31,149		20,084			(19,946)		7,277		0001
Purchased Call/UBSIBAIV Index/UIB1002$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/02/2025	12/02/2027	3	2,575,376	527.62	103,921			61,002		42,700			(38,887)		13,944		0001
Purchased Call/UBSIBAIV Index/UIB1003$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/17/2027	3	3,313,698	529.99	134,374			82,101		51,969			(50,500)		18,253		0001
Purchased Call/UBSIBAIV Index/UIB1002$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/10/2027	3	2,047,465	528.78	82,785			49,556		33,068			(30,980)		11,189		0001
Purchased Call/UBSIBAIV Index/UIB1000$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2025	10/28/2027	4	2,529,590	537.4	94,202			50,791		27,180			(35,265)		13,124		0001
Purchased Call/UBSIBAIV Index/UIB1002$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/03/2025	12/03/2027	4	2,556,376	530.48	98,952			58,490		38,423			(37,152)		13,857		0001
Purchased Call/UBSIBAIV Index/UIB000Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/11/2027	1	1,530,903	529.86	60,471			31,235		21,141			(22,583)		7,769		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000Y$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2025	10/01/2027	3	3,705,009	538.54	147,544			74,360		35,385			(55,343)		18,550		0001
Purchased Call/UBSIBAIV Index/UIB1001$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2025	11/24/2027	4	2,901,875	527.99	124,977			72,191		46,829			(46,840)		15,564		0001
Purchased Call/UBSIBAIV Index/UIB1002$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2025	12/07/2027	1	1,161,147	527.96	45,981			27,286		19,197			(17,149)		6,323		0001
Purchased Call/UBSIBAIV Index/UIB1001$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2025	11/24/2027	4	2,889,934	532.12	115,780			67,008		40,240			(43,407)		15,500		0001
Purchased Call/UBSIBAIV Index/UIB1000$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/08/2027	1	2,044,286	528.74	80,749			44,824		31,175			(30,157)		10,754		0001
Purchased Call/UBSIBAIV Index/UIB1003$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/26/2025	12/28/2027	1	1,816,344	534.42	71,927			44,757		24,904			(26,825)		10,129		0001
Purchased Call/UBSIBAIV Index/UIB1002$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2025	12/20/2027	1	1,486,602	529.99	58,869			36,034		23,438			(21,985)		8,216		0001
Purchased Call/UBSIBAIV Index/UIB1002$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2025	12/17/2027	2	4,404,987	526.71	181,921			110,920		77,281			(68,133)		24,264		0001
Purchased Call/UBSIBAIV Index/UIB1000$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/31/2025	11/02/2027	1	886,963	530.2	35,035			19,106		12,670			(13,066)		4,631		0001
Purchased Call/UBSIBAIV Index/UIB1002$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/13/2027	1	3,058,613	529.4	120,815			72,788		48,611			(45,120)		16,772		0001
Purchased Call/UBSIBAIV Index/UIB000Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2025	10/04/2027	1	1,719,614	539.52	67,925			34,383		15,911			(25,367)		8,645		0001
Purchased Call/UBSIBAIV Index/UIB000Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2025	10/19/2027	1	322,681	534.3	12,778			6,723		3,827			(4,766)		1,655		0001
Purchased Call/UBSIBAIV Index/UIB1003$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2025	12/23/2027	1	497,758	534.4	18,983			11,779		6,764			(7,158)		2,760		0001
Purchased Call/UBSIBAIV Index/UIB1002$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2025	12/21/2027	1	1,140,964	529.99	45,182			27,680		18,020			(16,851)		6,313		0001
Purchased Call/UBSIBAIV Index/UIB1006$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/03/2028	6	2,973,698	520.24	113,011			81,009		70,984			(32,247)		17,747		0001
Purchased Call/UBSIBAIV Index/UIB1006$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2026	03/07/2028	2	2,487,605	515.86	98,554			70,820		67,755			(27,974)		14,903		0001
Purchased Call/UBSIBAIV Index/UIB1006$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/03/2028	7	4,794,927	526.6	178,299			127,369		94,410			(51,093)		28,616		0001
Purchased Call/UBSIBAIV Index/UIB1006$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2026	03/06/2028	4	3,461,103	515.86	139,968			100,609		94,180			(39,601)		20,715		0001
Purchased Call/UBSIBAIV Index/UIB1006$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2026	02/18/2028	5	5,840,819	532.98	227,649			158,913		92,004			(69,216)		34,385		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1005$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/19/2026	02/18/2028	5	3,330,038	531.44		132,254		92,235		54,664			(40,319)		19,604		0001
Purchased Call/UBSIBAIV Index/UIB1005$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2026	02/04/2028	6	7,253,131	525.41		288,993		196,764		142,795			(92,905)		42,105		0001
Purchased Call/UBSIBAIV Index/UIB1006$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2026	03/09/2028	8	3,195,726	515.97		129,432		93,528		86,957			(36,016)		19,182		0001
Purchased Call/UBSIBAIV Index/UIB1005$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2026	02/18/2028	3	1,913,099	531.59		75,935		52,767		31,528			(23,261)		11,263		0001
Purchased Call/UBSIBAIV Index/UIB1005$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/15/2028	1	1,295,264	530.21		51,292		35,418		22,218			(16,046)		7,603		0001
Purchased Call/UBSIBAIV Index/UIB1006$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2026	03/03/2028	5	1,789,885	526.24		67,482		48,125		35,631			(19,425)		10,682		0001
Purchased Call/UBSIBAIV Index/UIB1006$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2026	02/23/2028	6	3,627,443	530.42		146,960		103,124		62,551			(43,936)		21,460		0001
Purchased Call/UBSIBAIV Index/UIB1005$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2026	02/04/2028	4	1,211,724	529.12		47,926		32,424		21,184			(15,544)		7,034		0001
Purchased Call/UBSIBAIV Index/UIB1004$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/14/2028	3	8,243,674	533.05		319,918		208,001		122,253			(112,826)		46,823		0001
Purchased Call/UBSIBAIV Index/UIB1004$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/27/2026	01/21/2028	3	3,326,951	530.64		130,305		85,907		54,144			(44,610)		19,036		0001
Purchased Call/UBSIBAIV Index/UIB1004$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/20/2028	2	1,923,543	526.5		81,157		53,292		35,805			(28,003)		10,995		0001
Purchased Call/UBSIBAIV Index/UIB1004$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2026	01/14/2028	3	1,328,586	534.54		50,470		32,801		18,723			(17,817)		7,546		0001
Purchased Call/UBSIBAIV Index/UIB1004$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/14/2026	01/13/2028	4	2,813,800	535.22		109,288		70,519		38,663			(38,832)		15,965		0001
Purchased Call/UBSIBAIV Index/UIB1003$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2026	01/06/2028	3	1,736,736	535.99		66,187		42,145		22,930			(24,067)		9,780		0001
Purchased Call/UBSIBAIV Index/UIB1003$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	01/05/2028	3	2,814,194	534.21		114,140		72,351		39,456			(41,830)		15,831		0001
Purchased Call/UBSIBAIV Index/UIB1005$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/19/2026	02/17/2028	6	2,710,472	529.13		112,749		78,391		48,274			(34,536)		15,941		0001
Purchased Call/UBSIBAIV Index/UIB1004$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	01/28/2028	5	1,612,774	531.23		63,020		41,998		26,024			(21,085)		9,295		0001
Purchased Call/UBSIBAIV Index/UIB1004$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/18/2028	1	1,592,940	533.05		62,921		41,024		23,788			(22,091)		9,086		0001
Purchased Call/UBSIBAIV Index/UIB1007$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/17/2026	03/16/2028	6	1,767,673	513.41		67,286		49,313		52,048			(18,031)		10,680		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1007$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2026	03/24/2028	7	3,207,362	509.67		125,351		93,098		105,394			(32,382)		19,524		0001
Purchased Call/UBSIBAIV Index/UIB1005$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/12/2026	02/11/2028	3	4,785,226	529.97		188,971		130,010		82,243			(59,574)		27,975		0001
Purchased Call/UBSIBAIV Index/UIB1005$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	02/01/2028	1	1,599,088	527		63,164		42,341		29,803			(20,968)		9,254		0001
Purchased Call/UBSIBAIV Index/UIB1004$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2026	01/28/2028	4	5,649,275	532.27		218,794		146,132		88,077			(73,119)		32,560		0001
Purchased Call/UBSIBAIV Index/UIB1003$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2026	01/07/2028	3	1,257,391	534.1		50,209		31,995		17,765			(18,273)		7,088		0001
Purchased Call/UBSIBAIV Index/UIB1006$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2026	03/10/2028	7	5,097,407	518.13		192,485		139,312		130,416			(53,367)		30,625		0001
Purchased Call/UBSIBAIV Index/UIB1007$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2026	03/17/2028	8	4,246,612	511.2		162,645		119,447		133,066			(43,355)		25,682		0001
Purchased Call/UBSIBAIV Index/UIB1007$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/17/2028	7	3,967,164	509.26		153,749		113,145		131,112			(40,974)		23,992		0001
Purchased Call/UBSIBAIV Index/UIB1007$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/21/2028	1	1,893,197	507.91		74,213		54,743		70,072			(19,669)		11,492		0001
Purchased Call/UBSIBAIV Index/UIB1007$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2026	03/23/2028	6	2,284,220	509.67		89,591		66,454		74,996			(23,217)		13,892		0001
Purchased Call/UBSIBAIV Index/UIB1007$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/17/2028	6	2,707,572	514.38		101,479		74,311		77,657			(27,265)		16,375		0001
Purchased Call/UBSIBAIV Index/UIB1008$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2026	03/30/2028	3	2,406,593	505.69		95,736		71,900		88,318			(23,903)		14,731		0001
Purchased Call/UBSIBAIV Index/UIB1007$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/30/2026	03/24/2028	5	4,989,563	512.23		190,452		141,445		152,867			(49,173)		30,373		0001
Purchased Call/UBSIBAIV Index/UIB1005$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/03/2028	4	2,649,212	528.56		104,681		70,590		47,093			(34,169)		15,363		0001
Purchased Call/UBSIBAIV Index/UIB1004$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2026	01/14/2028	3	1,235,996	533.97		48,966		31,738		17,759			(17,331)		7,020		0001
Purchased Call/UBSIBAIV Index/UIB1003$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/07/2028	2	3,716,637	535		148,570		94,917		50,883			(53,971)		20,952		0001
Purchased Call/UBSIBAIV Index/UIB1004$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2026	01/24/2028	1	2,985,773	530.64		117,639		77,671		48,827			(40,232)		17,138		0001
Purchased Call/UBSIBAIV Index/UIB1003$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2026	12/31/2027	3	5,048,140	530.76		203,392		128,154		78,999			(75,565)		28,243		0001
Purchased Call/UBSIBAIV Index/UIB1004$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/19/2028	2	818,845	533.05		31,646		20,659		12,249			(11,069)		4,676		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1006SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	03/01/2028	1	1,097,737	533.47		43,580		30,907		17,340			(12,783)		6,539		0001
Purchased Call/UBSIBAIV Index/UIB10059P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2026	02/16/2028	6	3,027,670	530.21		120,477		83,421		52,011			(37,365)		17,789		0001
Purchased Call/UBSIBAIV Index/UIB10059S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/09/2026	02/11/2028	5	3,035,295	530.21		118,580		81,799		51,754			(37,110)		17,745		0001
Purchased Call/UBSIBAIV Index/UIB1004S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2026	01/12/2028	4	3,957,937	536.41		153,430		98,751		52,073			(54,758)		22,433		0001
Purchased Call/UBSIBAIV Index/UIB1006S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2026	02/25/2028	5	1,692,518	532.5		66,099		46,649		27,375			(19,515)		10,033		0001
Purchased Call/UBSIBAIV Index/UIB1007SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2026	03/20/2028	8	2,634,893	507.91		106,957		79,191		97,459			(27,943)		15,980		0001
Purchased Call/UBSIBAIV Index/UIB1007SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2026	03/29/2028	1	767,882	507.07		30,101		22,503		27,153			(7,679)		4,696		0001
Purchased Call/UBSIBAIV Index/UIB1007SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2026	03/31/2028	6	4,476,338	506.5		190,098		147,448		160,900			(42,804)		27,424		0001
Purchased Call/UBSIBAIV Index/UIB1006S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	02/24/2028	5	2,651,472	532.38		105,230		73,989		42,994			(31,335)		15,702		0001
Purchased Call/UBSIBAIV Index/UIB1006SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/02/2026	02/25/2028	3	3,972,065	533.47		154,984		109,651		62,256			(45,632)		23,545		0001
Purchased Call/UBSIBAIV Index/UIB1007S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2026	03/13/2028	6	3,974,178	511.06		158,985		115,830		124,606			(43,454)		23,945		0001
Purchased Call/UBSIBAIV Index/UIB1007SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2026	03/24/2028	6	3,776,588	509.59		143,378		107,015		124,346			(36,702)		22,989		0001
Purchased Call/UBSIBAIV Index/UIB10059K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/17/2026	02/11/2028	5	1,407,297	534.07		50,485		34,902		21,148			(15,657)		8,227		0001
Purchased Call/UBSIBAIV Index/UIB10059R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/14/2028	1	1,766,213	530.21		69,942		48,266		30,251			(21,911)		10,357		0001
Purchased Call/UBSIBAIV Index/UIB1006SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/02/2026	02/25/2028	5	6,613,289	533.06		258,335		182,549		105,067			(76,391)		39,201		0001
Purchased Call/UBSIBAIV Index/UIB1006SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2026	03/02/2028	5	1,736,690	531.99		56,741		40,465		28,816			(16,328)		10,355		0001
Purchased Call/UBSIBAIV Index/UIB1005SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2026	02/10/2028	4	2,477,536	532.62		98,488		67,288		38,995			(31,256)		14,470		0001
Purchased Call/UBSIBAIV Index/UIB1006SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	02/29/2028	1	2,241,860	533.47		88,778		62,925		35,357			(26,075)		13,341		0001
Purchased Call/UBSIBAIV Index/UIB1006SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2026	03/10/2028	5	2,661,100	519.39		101,296		73,181		65,638			(28,205)		15,988		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1007$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/17/2026	03/10/2028	5	3,509,902	512.5		137,850		100,113		105,476			(38,049)		21,087		0001
Purchased Call/UBSIBAIV Index/UIB1007$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2026	03/14/2028	2	1,848,742	511.06		72,835		53,039		58,013			(19,978)		11,149		0001
Purchased Call/UBSIBAIV Index/UIB1007$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/22/2028	1	1,540,803	507.91		60,399		44,575		57,067			(15,986)		9,362		0001
Purchased Call/UBSIBAIV Index/UIB1003$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/02/2026	01/04/2028	1	2,628,973	530.76		104,107		65,782		41,424			(38,542)		14,773		0001
Purchased Call/UBSIBAIV Index/UIB1005$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/02/2028	7	3,534,230	529.25		134,253		90,927		61,345			(43,408)		20,475		0001
Purchased Call/UBSIBAIV Index/UIB1004$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2026	01/21/2028	3	5,863,722	530.24		231,056		152,081		96,710			(79,461)		33,551		0001
Purchased Call/UBSIBAIV Index/UIB1004$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2026	01/25/2028	1	1,647,991	530.64		65,096		43,010		26,993			(22,232)		9,469		0001
Purchased Call/UBSIBAIV Index/UIB1004$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	01/28/2028	4	4,500,696	527		179,222		119,912		83,401			(59,662)		25,940		0001
Purchased Call/UBSIBAIV Index/UIB1004$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	01/31/2028	1	2,444,513	527		96,558		64,682		45,494			(32,098)		14,133		0001
Purchased Call/UBSIBAIV Index/UIB1003$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/02/2026	01/03/2028	1	2,342,265	530.76		92,519		58,413		36,843			(34,299)		13,147		0001
Purchased Call/UBSIBAIV Index/UIB1003$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/10/2028	2	3,053,314	537.08		120,029		76,960		39,091			(43,303)		17,268		0001
Purchased Call/UBSIBAIV Index/UIB1003$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/07/2028	3	5,018,209	537.08		196,377		125,654		63,871			(71,018)		28,290		0001
Purchased Call/UBSIBAIV Index/UIB1005$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/09/2026	02/04/2028	4	3,437,518	529.53		136,175		92,599		59,299			(43,838)		19,955		0001
Purchased Call/UBSIBAIV Index/UIB1003$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/11/2028	1	2,199,370	537.08		86,875		55,729		28,213			(31,332)		12,452		0001
Purchased Call/UBSIBAIV Index/UIB1004$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/26/2026	01/26/2028	3	3,612,049	529.69		143,292		94,922		61,145			(48,434)		20,775		0001
Purchased Call/UBSIBAIV Index/UIB1005$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2026	02/09/2028	7	3,242,074	532		128,233		87,552		51,996			(40,758)		18,916		0001
Purchased Call/UBSIBAIV Index/UIB1004$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/27/2026	01/21/2028	3	2,386,173	528.24		95,958		63,009		42,027			(33,063)		13,653		0001
Purchased Call/UBSIBAIV Index/UIB1004$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/27/2026	01/27/2028	3	2,210,378	530.48		87,033		57,779		36,511			(29,301)		12,727		0001
Purchased Call/UBSIBAIV Index/UIB1006$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2028	2	1,021,091	532.98		40,367		28,232		16,185			(12,226)		6,035		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB1006$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2026	03/08/2028	2	1,190,307	515.86		47,183		33,919		32,452			(13,380)		7,138		0001
Purchased Call/UBSIBAIV Index/UIB1005$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/07/2028	1	2,945,303	529.53		116,339		79,053		51,038			(37,560)		17,150		0001
Purchased Call/UBSIBAIV Index/UIB1006$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	02/28/2028	1	2,429,653	533.47		96,214		68,157		38,260			(28,298)		14,444		0001
Purchased Call/UBSIBAIV Index/UIB1007$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2026	03/15/2028	1	1,056,039	511.06		41,608		30,307		33,165			(11,410)		6,375		0001
Purchased Call/UBSIBAIV Index/UIB1007$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/30/2026	03/27/2028	6	3,828,404	507.07		150,299		112,605		135,184			(38,002)		23,369		0001
Purchased Call/UBSIBAIV Index/UIB1007$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2026	03/28/2028	1	1,753,324	507.07		68,730		51,359		61,955			(17,558)		10,712		0001
Purchased Call/UBSIBAIV Index/UIB1005$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/08/2028	1	2,070,254	529.53		81,775		55,603		35,928			(26,365)		12,067		0001
Purchased Call/UBSIBAIV Index/UIB1008$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/16/2026	04/13/2028	4	2,961,675	512.58		117,020		90,592		91,342			(26,711)		18,359		0001
Purchased Call/UBSIBAIV Index/UIB10099P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2026	05/03/2028	1	741,575	513.42		29,144		23,187		22,716			(6,043)		4,678		0001
Purchased Call/UBSIBAIV Index/UIB100A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/26/2026	05/26/2028	3	2,454,686	515.53		94,675		78,418		72,360			(16,355)		15,788		0001
Purchased Call/UBSIBAIV Index/UIB1008$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/07/2026	04/06/2028	3	1,280,741	504.99		53,071		40,360		48,088			(12,765)		7,889		0001
Purchased Call/UBSIBAIV Index/UIB1008$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2026	04/13/2028	4	5,283,121	512.69		208,023		160,493		162,459			(47,807)		32,749		0001
Purchased Call/UBSIBAIV Index/UIB100B$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/09/2026	06/09/2028	4	3,701,919	514.41		139,143		118,284		113,629			(21,042)		24,085		0001
Purchased Call/UBSIBAIV Index/UIB100B$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2026	06/14/2028	1	642,707	515.86		25,130		21,441		19,065			(3,771)		4,198		0001
Purchased Call/UBSIBAIV Index/UIB100A$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/27/2026	05/22/2028	5	3,981,381	516.08		152,893		126,373		115,306			(26,861)		25,523		0001
Purchased Call/UBSIBAIV Index/UIB1008$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/07/2028	4	3,905,987	511.11		154,529		118,180		124,766			(36,717)		24,082		0001
Purchased Call/UBSIBAIV Index/UIB100A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2026	05/11/2028	3	2,438,026	515.27		97,638		78,895		71,512			(18,832)		15,485		0001
Purchased Call/UBSIBAIV Index/UIB100A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2026	05/19/2028	3	3,421,722	515.65		133,443		109,948		99,981			(24,018)		21,880		0001
Purchased Call/UBSIBAIV Index/UIB1008$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/17/2028	4	3,236,408	513.31		127,051		98,641		98,171			(28,689)		20,133		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB100A$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2026	05/26/2028	4	5,437,477	515.88		209,437		174,310		158,817			(35,768)		34,974		0001
Purchased Call/UBSIBAIV Index/UIB100BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2026	06/02/2028	6	2,934,997	515.41		113,753		95,446		87,281			(18,452)		18,987		0001
Purchased Call/UBSIBAIV Index/UIB100BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/09/2026	06/08/2028	4	2,206,883	513.67		87,068		73,743		69,017			(13,420)		14,346		0001
Purchased Call/UBSIBAIV Index/UIB100CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/23/2028	6	3,295,297	512.1		127,187		110,832		108,459			(16,745)		21,681		0001
Purchased Call/UBSIBAIV Index/UIB100A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2026	05/15/2028	4	3,400,780	515.21		134,926		110,002		100,234			(25,194)		21,674		0001
Purchased Call/UBSIBAIV Index/UIB100BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2026	05/26/2028	3	3,878,965	514.29		151,492		126,257		118,190			(25,576)		24,949		0001
Purchased Call/UBSIBAIV Index/UIB100BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2026	04/11/2028	1	2,136,948	511.27		83,982		64,371		68,184			(19,848)		13,223		0001
Purchased Call/UBSIBAIV Index/UIB100BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/13/2028	4	2,628,205	512.75		103,117		79,446		80,689			(23,786)		16,292		0001
Purchased Call/UBSIBAIV Index/UIB100A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2026	05/08/2028	4	3,354,524	513.56		134,297		108,171		102,797			(26,399)		21,252		0001
Purchased Call/UBSIBAIV Index/UIB100BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2026	06/02/2028	4	2,754,764	516.62		104,080		87,646		79,328			(16,760)		17,821		0001
Purchased Call/UBSIBAIV Index/UIB100BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2026	06/06/2028	1	1,693,606	513.27		66,051		55,708		53,445			(10,557)		10,992		0001
Purchased Call/UBSIBAIV Index/UIB1009ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2026	05/04/2028	7	1,871,559	513.83		75,197		60,216		56,749			(15,075)		11,816		0001
Purchased Call/UBSIBAIV Index/UIB100A$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2026	05/19/2028	3	3,960,946	515.97		154,213		126,429		114,745			(28,050)		25,329		0001
Purchased Call/UBSIBAIV Index/UIB100BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2026	04/05/2028	1	787,905	503.97		31,043		23,474		30,355			(7,655)		4,849		0001
Purchased Call/UBSIBAIV Index/UIB100A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2026	05/17/2028	1	653,911	515.21		25,568		20,833		19,304			(4,814)		4,174		0001
Purchased Call/UBSIBAIV Index/UIB100BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2026	06/05/2028	5	3,713,446	513.27		145,304		122,625		117,100			(23,031)		24,082		0001
Purchased Call/UBSIBAIV Index/UIB1008$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2026	04/03/2028	2	3,132,054	503.97		123,759		93,568		120,516			(30,466)		19,241		0001
Purchased Call/UBSIBAIV Index/UIB1008$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/16/2026	04/13/2028	4	3,181,828	512.54		125,629		96,761		98,241			(28,978)		19,723		0001
Purchased Call/UBSIBAIV Index/UIB1009$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/21/2028	3	3,087,236	512.78		121,316		94,710		95,314			(26,730)		19,273		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB100C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/30/2026	06/22/2028	5	2,593,241	512.89		95,730		83,022		83,587			(12,826)		17,048		0001
Purchased Call/UBSIBAIV Index/UIB100C$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	06/27/2028	1	2,441,839	511.11		95,476		83,279		82,653			(12,521)		16,116		0001
Purchased Call/UBSIBAIV Index/UIB100B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2026	06/01/2028	4	2,512,540	514.41		100,099		83,797		76,665			(16,401)		16,241		0001
Purchased Call/UBSIBAIV Index/UIB100BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/16/2026	06/15/2028	3	2,857,441	515.44		113,944		97,565		85,763			(16,528)		18,681		0001
Purchased Call/UBSIBAIV Index/UIB100C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/29/2026	06/26/2028	3	3,642,266	511.11		142,010		123,940		123,205			(18,406)		24,021		0001
Purchased Call/UBSIBAIV Index/UIB1009$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2026	04/27/2028	3	2,458,575	512.54		95,319		75,213		76,754			(20,192)		15,429		0001
Purchased Call/UBSIBAIV Index/UIB100C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/23/2028	4	2,975,097	510.68		116,266		100,837		101,520			(15,616)		19,574		0001
Purchased Call/UBSIBAIV Index/UIB100B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2026	03/31/2028	2	4,228,733	506.29		164,264		123,703		152,850			(40,675)		25,907		0001
Purchased Call/UBSIBAIV Index/UIB1009$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2026	04/21/2028	5	2,952,541	512.83		115,704		90,764		91,019			(25,235)		18,432		0001
Purchased Call/UBSIBAIV Index/UIB1009$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2026	04/20/2028	4	2,848,958	513.53		109,731		85,542		86,114			(24,280)		17,770		0001
Purchased Call/UBSIBAIV Index/UIB1009$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2026	04/28/2028	4	2,574,837	512.13		101,242		79,947		81,327			(21,396)		16,173		0001
Purchased Call/UBSIBAIV Index/UIB1009$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/11/2026	05/05/2028	4	2,214,827	514.93		85,724		68,512		65,238			(17,292)		13,996		0001
Purchased Call/UBSIBAIV Index/UIB1009$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2026	04/28/2028	3	4,778,387	511.65		189,190		149,556		152,903			(39,866)		30,013		0001
Purchased Call/UBSIBAIV Index/UIB1009$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2026	05/01/2028	5	4,618,599	513.42		182,031		144,936		141,252			(37,449)		29,085		0001
Purchased Call/UBSIBAIV Index/UIB1009$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/11/2026	05/05/2028	4	4,787,865	513.92		186,155		149,007		144,937			(37,411)		30,255		0001
Purchased Call/UBSIBAIV Index/UIB100BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/16/2028	3	4,323,248	516.71		163,286		140,163		125,589			(23,572)		28,286		0001
Purchased Call/UBSIBAIV Index/UIB1008$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2026	04/19/2028	2	1,744,320	513.31		68,625		53,292		52,997			(15,520)		10,870		0001
Purchased Call/UBSIBAIV Index/UIB100A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2026	05/23/2028	1	1,768,338	516.08		68,965		56,918		51,255			(12,342)		11,346		0001
Purchased Call/UBSIBAIV Index/UIB100B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2026	05/30/2028	1	1,594,372	514.29		62,340		51,978		48,728			(10,560)		10,289		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB100A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2026	05/12/2028	5	2,902,740	516.34		113,590		91,927		82,785			(21,794)		18,453		0001
Purchased Call/UBSIBAIV Index/UIB100BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/09/2026	06/02/2028	4	5,142,097	515.15		201,909		169,415		153,959			(32,818)		33,265		0001
Purchased Call/UBSIBAIV Index/UIB100BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2026	06/09/2028	2	5,199,530	511.64		205,388		174,218		171,542			(31,463)		33,828		0001
Purchased Call/UBSIBAIV Index/UIB100CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2026	06/30/2028	5	4,081,468	511.7		162,162		142,170		136,365			(20,210)		27,002		0001
Purchased Call/UBSIBAIV Index/UIB100BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2026	06/16/2028	4	5,907,745	514.01		228,260		196,555		184,182			(32,713)		38,653		0001
Purchased Call/UBSIBAIV Index/UIB100CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2026	06/23/2028	4	5,424,591	509.92		215,453		187,076		188,725			(28,792)		35,690		0001
Purchased Call/UBSIBAIV Index/UIB100BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2026	06/12/2028	4	3,305,283	515.86		128,644		109,810		97,897			(19,123)		21,556		0001
Purchased Call/UBSIBAIV Index/UIB100BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2026	03/31/2028	3	3,466,716	503.97		138,428		104,789		133,143			(33,921)		21,239		0001
Purchased Call/UBSIBAIV Index/UIB100BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2026	04/07/2028	5	2,845,740	505.18		120,167		91,614		106,401			(28,681)		17,545		0001
Purchased Call/UBSIBAIV Index/UIB100BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2026	04/07/2028	5	3,641,427	510.81		144,001		110,033		117,278			(34,281)		22,451		0001
Purchased Call/UBSIBAIV Index/UIB100BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2026	04/10/2028	4	3,439,892	511.27		136,611		104,795		109,672			(32,097)		21,266		0001
Purchased Call/UBSIBAIV Index/UIB1009$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/26/2028	1	941,918	512.72		37,017		29,096		29,239			(8,030)		5,906		0001
Purchased Call/UBSIBAIV Index/UIB1009$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2026	04/28/2028	4	3,630,864	514.05		141,467		112,311		108,930			(29,563)		22,806		0001
Purchased Call/UBSIBAIV Index/UIB1009$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2026	05/02/2028	1	1,889,810	513.42		74,270		59,069		57,842			(15,422)		11,911		0001
Purchased Call/UBSIBAIV Index/UIB100A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2026	05/26/2028	4	3,917,224	514.78		154,995		128,743		117,819			(26,599)		25,195		0001
Purchased Call/UBSIBAIV Index/UIB100A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2026	05/12/2028	6	3,632,629	517.01		139,323		113,329		101,739			(26,392)		23,092		0001
Purchased Call/UBSIBAIV Index/UIB100A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2026	05/18/2028	3	3,178,568	516.61		124,093		101,458		90,439			(22,748)		20,309		0001
Purchased Call/UBSIBAIV Index/UIB1009$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/21/2028	3	3,247,816	512.6		127,869		99,765		100,767			(28,253)		20,275		0001
Purchased Call/UBSIBAIV Index/UIB100A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2026	05/09/2028	2	2,185,877	513.56		85,887		69,142		67,037			(16,998)		13,860		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB100A$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2026	05/19/2028	3	2,886,699	516.77		111,871		91,529		81,857			(20,459)		18,459		0001
Purchased Call/UBSIBAIV Index/UIB100B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2026	04/04/2028	1	1,255,734	503.97		49,350		37,300		48,349			(12,186)		7,721		0001
Purchased Call/UBSIBAIV Index/UIB100B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2026	06/09/2028	3	4,006,828	514.58		157,782		134,358		122,456			(23,923)		26,069		0001
Purchased Call/UBSIBAIV Index/UIB1009$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2026	05/05/2028	3	2,910,999	512.5		114,778		92,193		91,565			(22,929)		18,395		0001
Purchased Call/UBSIBAIV Index/UIB100B$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2026	06/13/2028	1	1,134,578	515.86		44,249		37,745		33,630			(6,649)		7,405		0001
Purchased Call/UBSIBAIV Index/UIB1009$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/24/2028	4	3,339,855	512.72		130,812		102,875		103,514			(28,185)		20,905		0001
Purchased Call/UBSIBAIV Index/UIB100A$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/18/2026	05/12/2028	5	4,243,672	516.51		165,652		134,211		120,477			(31,668)		26,977		0001
Purchased Call/UBSIBAIV Index/UIB100C$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/21/2028	1	1,049,045	512.87		40,913		35,301		33,811			(5,797)		6,891		0001
Purchased Call/UBSIBAIV Index/UIB100C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/22/2026	06/16/2028	3	3,237,329	512.87		125,472		108,203		103,975			(17,679)		21,181		0001
Purchased Call/UBSIBAIV Index/UIB1009$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/25/2028	1	2,983,996	512.72		117,271		92,142		92,558			(25,473)		18,694		0001
Purchased Call/UBSIBAIV Index/UIB100A$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2026	05/10/2028	1	709,061	513.56		27,795		22,381		21,763			(5,498)		4,500		0001
Purchased Call/UBSIBAIV Index/UIB100C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	06/28/2028	1	1,035,236	511.11		40,478		35,314		35,064			(5,301)		6,838		0001
Purchased Call/UBSIBAIV Index/UIB100C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/20/2028	1	2,110,565	512.87		82,312		71,005		67,977			(11,679)		13,853		0001
Purchased Call/UBSIBAIV Index/UIB100B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2026	05/31/2028	1	1,373,457	514.29		53,702		44,789		42,008			(9,085)		8,870		0001
Purchased Call/UBSIBAIV Index/UIB100C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/01/2026	06/29/2028	4	2,350,561	510.87		93,947		82,268		80,142			(11,782)		15,538		0001
Purchased Call/UBSIBAIV Index/UIB100BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2026	06/07/2028	1	914,008	513.27		35,646		30,072		28,864			(5,690)		5,937		0001
Purchased Call/UBSIBAIV Index/UIB100B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2026	04/18/2028	1	2,021,326	513.31		79,640		61,809		61,363			(18,060)		12,585		0001
Purchased Call/UBSIBAIV Index/UIB100A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2026	05/16/2028	1	1,608,693	515.21		62,900		51,236		47,453			(11,858)		10,261		0001
Purchased Call/UBSIBAIV Index/UIB100B$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2026	04/12/2028	1	796,722	511.27		31,311		24,010		25,441			(7,390)		4,934		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB100ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2026	05/24/2028	1	727,011	516.08		28,353		23,407		21,089			(5,067)		4,668		0001
Purchased Call/UBSIBAIV Index/UIB100DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2026	07/28/2028	4	4,313,950	511.69		161,535		147,977		146,769			(13,895)		29,158		0001
Purchased Call/UBSIBAIV Index/UIB100ES G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2026	08/04/2028	27	6,903,463	518.45		270,751		254,870		198,982			(16,616)		46,905		0001
Purchased Call/UBSIBAIV Index/UIB100DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2026	07/10/2028	6	3,214,637	517.84		122,494		109,458		92,363			(13,357)		21,433		0001
Purchased Call/UBSIBAIV Index/UIB100CSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2026	07/03/2028	3	2,387,771	514.18		93,312		82,194		75,026			(11,434)		15,834		0001
Purchased Call/UBSIBAIV Index/UIB100DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2026	07/14/2028	6	5,150,886	518.14		196,100		176,258		147,295			(20,183)		34,448		0001
Purchased Call/UBSIBAIV Index/UIB100ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2026	07/31/2028	6	3,119,503	510.06		130,966		120,708		110,692			(10,574)		21,132		0001
Purchased Call/UBSIBAIV Index/UIB100ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2026	08/15/2028	2	2,232,921	521.36		87,052		81,828		60,206			(5,552)		15,295		0001
Purchased Call/UBSIBAIV Index/UIB100DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2026	07/17/2028	8	3,312,445	513.72		127,563		115,296		106,340			(12,560)		22,204		0001
Purchased Call/UBSIBAIV Index/UIB100CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2026	07/07/2028	4	2,977,899	516.13		117,653		104,774		89,253			(13,284)		19,808		0001
Purchased Call/UBSIBAIV Index/UIB100FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2026	08/30/2028	1	1,352,864	521.7		52,626		50,461		36,583			(2,369)		9,368		0001
Purchased Call/UBSIBAIV Index/UIB100FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2026	08/18/2028	5	3,262,890	517.25		130,671		123,953		97,942			(7,191)		22,399		0001
Purchased Call/UBSIBAIV Index/UIB100ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2026	08/04/2028	5	5,187,974	519.87		200,935		186,121		144,149			(15,241)		35,249		0001
Purchased Call/UBSIBAIV Index/UIB100ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2026	08/08/2028	2	2,079,750	521.26		80,961		75,308		55,905			(5,935)		14,173		0001
Purchased Call/UBSIBAIV Index/UIB100CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2026	06/30/2028	5	2,414,031	514.18		95,865		84,539		75,690			(11,575)		15,970		0001
Purchased Call/UBSIBAIV Index/UIB100ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2026	08/14/2028	4	3,276,502	521.36		125,586		118,071		88,274			(7,886)		22,427		0001
Purchased Call/UBSIBAIV Index/UIB100ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2026	07/28/2028	4	5,536,798	509.01		216,935		198,764		201,268			(18,593)		37,424		0001
Purchased Call/UBSIBAIV Index/UIB100FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2026	08/31/2028	5	3,574,051	519.92		131,924		126,919		101,193			(5,224)		24,765		0001
Purchased Call/UBSIBAIV Index/UIB100DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/23/2026	07/21/2028	4	5,683,661	513.76		209,502		190,047		182,788			(19,903)		38,214		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB100GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/07/2028	1	221,963	518.56		8,634		8,374		6,537			(306)		1,546		0001
Purchased Call/UBSIBAIV Index/UIB100DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2026	07/13/2028	4	2,877,350	516.47		113,249		101,410		85,855			(11,978)		19,228		0001
Purchased Call/UBSIBAIV Index/UIB100DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2026	07/14/2028	5	3,845,878	516.86		143,382		129,122		113,696			(14,697)		25,720		0001
Purchased Call/UBSIBAIV Index/UIB100ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2026	07/28/2028	4	3,821,730	509.69		150,527		138,396		136,620			(12,658)		25,831		0001
Purchased Call/UBSIBAIV Index/UIB100EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/13/2026	08/11/2028	5	3,512,823	521.28		136,313		127,983		94,605			(8,814)		23,991		0001
Purchased Call/UBSIBAIV Index/UIB100ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2026	08/11/2028	5	3,084,611	520.51		120,214		112,404		84,763			(8,059)		21,067		0001
Purchased Call/UBSIBAIV Index/UIB100CSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2026	06/30/2028	4	6,485,608	512.75		258,054		226,666		210,969			(31,856)		42,907		0001
Purchased Call/UBSIBAIV Index/UIB100CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/13/2026	07/06/2028	7	3,834,130	516.65		144,538		128,088		114,468			(16,634)		25,484		0001
Purchased Call/UBSIBAIV Index/UIB100FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2026	09/01/2028	4	2,771,375	518.56		104,801		101,718		81,271			(3,474)		19,217		0001
Purchased Call/UBSIBAIV Index/UIB100ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2026	08/04/2028	4	2,275,683	519.4		89,026		82,303		64,000			(6,838)		15,462		0001
Purchased Call/UBSIBAIV Index/UIB100CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2026	07/05/2028	1	1,787,962	514.18		69,909		61,578		56,258			(8,572)		11,875		0001
Purchased Call/UBSIBAIV Index/UIB100DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2026	07/21/2028	5	3,682,424	514.14		139,849		126,638		117,289			(13,404)		24,759		0001
Purchased Call/UBSIBAIV Index/UIB100DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/23/2026	07/21/2028	6	3,204,660	508.11		128,360		116,920		118,579			(11,841)		21,547		0001
Purchased Call/UBSIBAIV Index/UIB100DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2026	07/26/2028	1	608,967	509.74		23,689		21,577		21,718			(2,198)		4,110		0001
Purchased Call/UBSIBAIV Index/UIB100ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2026	08/03/2028	6	3,435,971	515.07		147,869		136,698		107,842			(11,372)		23,328		0001
Purchased Call/UBSIBAIV Index/UIB100FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	08/17/2028	6	2,782,719	519.39		105,167		99,234		79,042			(6,089)		19,088		0001
Purchased Call/UBSIBAIV Index/UIB100FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/18/2026	08/18/2028	5	3,639,359	517.6		144,356		136,215		108,273			(8,325)		24,983		0001
Purchased Call/UBSIBAIV Index/UIB100DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2026	07/24/2028	4	3,747,289	509.74		146,892		133,876		133,482			(13,340)		25,252		0001
Purchased Call/UBSIBAIV Index/UIB100FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2026	08/25/2028	5	3,008,379	521.48		116,399		110,966		81,484			(5,601)		20,756		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB100ES R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2026	08/11/2028	4	4,399,190	519.69		172,182		161,024		123,141			(11,448)		30,045		0001
Purchased Call/UBSIBAIV Index/UIB100FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2026	08/24/2028	6	3,291,031	520.12		131,092		124,907		92,238			(6,354)		22,690		0001
Purchased Call/UBSIBAIV Index/UIB100DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2026	07/20/2028	4	2,496,995	512.66		99,115		89,644		82,500			(9,602)		16,776		0001
Purchased Call/UBSIBAIV Index/UIB100ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2026	08/09/2028	1	834,032	521.26		32,527		30,252		22,437			(2,396)		5,688		0001
Purchased Call/UBSIBAIV Index/UIB100GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2026	09/11/2028	3	2,691,004	514.41		102,790		100,573		88,047			(2,576)		18,792		0001
Purchased Call/UBSIBAIV Index/UIB100GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2026	09/21/2028	6	2,574,682	515.58		95,994		95,178		82,396			(982)		18,106		0001
Purchased Call/UBSIBAIV Index/UIB100FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2026	08/28/2028	6	4,142,178	521.7		155,522		149,415		111,836			(6,585)		28,640		0001
Purchased Call/UBSIBAIV Index/UIB100GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2026	09/08/2028	6	4,418,817	517.21		166,010		161,500		134,689			(4,756)		30,793		0001
Purchased Call/UBSIBAIV Index/UIB100FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/01/2028	5	3,467,845	520.51		130,589		126,569		96,817			(4,666)		24,046		0001
Purchased Call/UBSIBAIV Index/UIB100GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2026	09/15/2028	4	3,478,521	510.22		128,693		126,448		126,234			(2,464)		24,360		0001
Purchased Call/UBSIBAIV Index/UIB100GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2026	09/18/2028	4	3,029,595	509.17		128,739		127,315		112,898			(1,695)		21,260		0001
Purchased Call/UBSIBAIV Index/UIB100FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/01/2026	09/01/2028	4	2,679,515	516.39		108,471		104,537		82,977			(4,116)		18,580		0001
Purchased Call/UBSIBAIV Index/UIB100GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2026	09/12/2028	2	1,330,991	514.41		51,091		49,975		43,576			(1,315)		9,301		0001
Purchased Call/UBSIBAIV Index/UIB100GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2026	09/15/2028	5	2,233,437	509.78		87,540		86,463		81,903			(1,376)		15,641		0001
Purchased Call/UBSIBAIV Index/UIB100GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2026	09/20/2028	1	1,262,773	509.17		48,743		48,141		47,107			(798)		8,874		0001
Purchased Call/UBSIBAIV Index/UIB100FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2026	09/01/2028	4	3,853,225	518.38		151,652		146,591		113,531			(5,612)		26,719		0001
Purchased Call/UBSIBAIV Index/UIB100ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2026	08/10/2028	6	2,960,091	521.36		113,083		105,677		79,506			(7,605)		20,201		0001
Purchased Call/UBSIBAIV Index/UIB100FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2026	08/23/2028	1	912,857	519.74		35,601		33,794		25,817			(1,943)		6,289		0001
Purchased Call/UBSIBAIV Index/UIB100CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2026	07/07/2028	4	4,839,543	512.76		193,362		171,615		156,596			(22,133)		32,192		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB100HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/29/2026	09/29/2028	2	4,308,497	510.04		159,601		159,601		158,380			(39)		30,466		0001
Purchased Call/UBSIBAIV Index/UIB100HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/28/2026	09/28/2028	3	2,148,718	509.4		82,641		82,628		80,114			(99)		15,183		0001
Purchased Call/UBSIBAIV Index/UIB100F$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/28/2026	08/25/2028	3	3,628,133	521.09		141,277		134,852		99,281			(6,704)		25,032		0001
Purchased Call/UBSIBAIV Index/UIB100CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/13/2026	07/07/2028	4	3,681,507	515.74		140,002		124,055		111,452			(16,144)		24,489		0001
Purchased Call/UBSIBAIV Index/UIB100GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/25/2026	09/22/2028	5	2,838,667	512.02		109,095		108,775		99,048			(720)		19,976		0001
Purchased Call/UBSIBAIV Index/UIB100DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/24/2026	07/25/2028	2	1,881,912	509.74		73,166		66,640		67,076			(6,785)		12,691		0001
Purchased Call/UBSIBAIV Index/UIB100F$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/04/2026	09/06/2028	1	1,005,112	518.56		39,099		37,917		29,579			(1,387)		6,994		0001
Purchased Call/UBSIBAIV Index/UIB100DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/03/2026	07/27/2028	5	3,287,602	510.37		132,784		121,474		115,499			(11,476)		22,204		0001
Purchased Call/UBSIBAIV Index/UIB100DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/10/2026	07/11/2028	2	2,791,038	517.84		108,783		96,997		80,254			(12,167)		18,623		0001
Purchased Call/UBSIBAIV Index/UIB100GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/11/2026	09/13/2028	1	1,395,093	514.41		53,990		52,805		45,702			(1,399)		9,756		0001
Purchased Call/UBSIBAIV Index/UIB100GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/17/2026	09/14/2028	5	2,327,628	512.76		84,608		83,080		79,425			(1,675)		16,289		0001
Purchased Call/UBSIBAIV Index/UIB100F$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/25/2026	08/18/2028	5	4,413,691	519.29		169,257		160,065		125,791			(9,534)		30,298		0001
Purchased Call/UBSIBAIV Index/UIB100GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/09/2026	09/08/2028	4	3,742,548	515.43		142,524		138,779		119,207			(4,016)		26,080		0001
Purchased Call/UBSIBAIV Index/UIB100GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/16/2026	09/15/2028	3	4,117,977	507.79		161,874		159,285		158,267			(2,998)		28,838		0001
Purchased Call/UBSIBAIV Index/UIB100GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/18/2026	09/19/2028	2	1,926,291	509.17		79,163		78,294		71,821			(1,081)		13,527		0001
Purchased Call/UBSIBAIV Index/UIB100GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/11/2026	09/08/2028	3	1,870,864	512.66		73,317		71,644		63,766			(1,954)		13,037		0001
Purchased Call/UBSIBAIV Index/UIB100DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/14/2026	07/14/2028	4	3,886,070	516.77		153,302		137,378		115,136			(16,171)		25,989		0001
Purchased Call/UBSIBAIV Index/UIB100ES$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/14/2026	08/16/2028	1	739,344	521.36		28,834		27,094		19,950			(1,849)		5,068		0001
Purchased Call/UBSIBAIV Index/UIB100F$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/28/2026	08/25/2028	5	3,612,873	521.08		140,241		134,415		98,871			(6,313)		24,927		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB100F$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/24/2026	08/21/2028	5	3,180,394	519.74		124,372		118,144		89,814			(6,607)		21,880		0001
Purchased Call/UBSIBAIV Index/UIB100HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/28/2026	09/25/2028	4	3,267,063	513.01		119,242		119,016		111,536			(527)		23,038		0001
Purchased Call/UBSIBAIV Index/UIB100G$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/05/2028	1	1,897,365	518.56		73,618		71,390		55,797			(2,615)		13,194		0001
Purchased Call/UBSIBAIV Index/UIB100ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2026	08/02/2028	1	1,266,148	510.06		49,253		45,335		44,981			(4,099)		8,590		0001
Purchased Call/UBSIBAIV Index/UIB100E$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2026	08/07/2028	4	3,484,428	521.26		135,565		126,171		93,589			(9,746)		23,727		0001
Purchased Call/UBSIBAIV Index/UIB100ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2026	08/01/2028	2	1,252,880	510.06		50,298		46,321		44,483			(4,141)		8,494		0001
Purchased Call/UBSIBAIV Index/UIB100FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2026	08/22/2028	2	1,424,019	519.74		55,496		52,703		40,244			(3,005)		9,804		0001
Purchased Call/UBSIBAIV Index/UIB100HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2026	09/26/2028	2	2,270,684	513.01		83,744		83,641		77,565			(318)		16,023		0001
Purchased Call/UBSIBAIV Index/UIB100GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/23/2026	09/22/2028	4	3,691,725	515.09		134,076		133,082		119,616			(1,219)		25,979		0001
Purchased Call/UBSIBAIV Index/UIB100GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2026	09/22/2028	3	4,474,225	512.87		171,009		169,833		152,988			(1,552)		31,485		0001
Purchased Call/UBSIBAIV Index/UIB100D$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2026	07/19/2028	1	1,302,547	513.72		50,930		45,900		41,872			(5,211)		8,744		0001
Purchased Call/UBSIBAIV Index/UIB100D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2026	07/12/2028	1	1,235,943	517.84		48,202		42,978		35,566			(5,392)		8,253		0001
Purchased Call/UBSIBAIV Index/UIB100D$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2026	07/18/2028	1	2,115,718	513.72		82,513		74,352		67,967			(8,454)		14,193		0001
Purchased Call/UBSIBAIV Index/UIB100FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2026	08/29/2028	1	3,785,632	521.7		147,261		141,193		102,288			(6,639)		26,194		0001
Purchased Call/UBSIBAIV Index/UIB100HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2026	09/27/2028	1	948,375	513.01		36,512		36,412		32,415			(249)		6,697		0001
Purchased Call/UBSIBAIV Index/UIB100HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2026	09/29/2028	1	1,507,438	508.17		57,886		57,886		57,886					10,659		0001
Purchased Call/SPXFCDUE Index/SFC1618$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/09/2026	4	12,178,782	510.97	485,790			10,814		656			(364,035)		9,562		0001
Purchased Call/SPXFCDUE Index/SFC1619ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2026	1	333,285	507.82	15,034			1,160		778			(11,245)		470		0001
Purchased Call/SPXFCDUE Index/SFC161C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/03/2025	12/03/2026	5	5,256,891	491.4	254,781			44,574		98,883			(191,231)		11,006		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1619SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2025	10/22/2026	1	83,738	497.52	4,161			243		427			(3,120)		103		0001
Purchased Call/SPXFCDUE Index/SFC1619SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2025	10/29/2026	2	235,847	507.82	9,451			736		551			(7,093)		332		0001
Purchased Call/SPXFCDUE Index/SFC1618SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/19/2026	1	1,405,174	496.56	68,123			3,378		6,711			(50,674)		1,603		0001
Purchased Call/SPXFCDUE Index/SFC1618SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2025	10/15/2026	6	9,141,220	496.43	435,825			16,954		36,955			(327,383)		9,265		0001
Purchased Call/SPXFCDUE Index/SFC161BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/13/2025	11/13/2026	1	199,134	492.9	8,977			1,069		2,836			(6,714)		346		0001
Purchased Call/SPXFCDUE Index/SFC161BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2025	11/25/2026	1	589,564	488.27	26,601			4,042		12,280			(19,896)		1,155		0001
Purchased Call/SPXFCDUE Index/SFC161AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/03/2026	4	9,164,367	504.84	395,087			36,036		37,193			(296,388)		13,985		0001
Purchased Call/SPXFCDUE Index/SFC161CSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	3	9,004,554	492.15	428,934			76,332		164,845			(322,525)		19,000		0001
Purchased Call/SPXFCDUE Index/SFC1619S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/20/2026	5	9,485,429	499.7	455,133			23,922		31,902			(341,791)		11,102		0001
Purchased Call/SPXFCDUE Index/SFC1617SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2026	1	56,163	509.08	2,248			37		2			(1,681)		39		0001
Purchased Call/SPXFCDUE Index/SFC1618S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2025	10/08/2026	1	60,049	513.55	2,720			53		1			(2,040)		44		0001
Purchased Call/SPXFCDUE Index/SFC1619SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/28/2025	10/23/2026	3	10,672,541	502.63	532,159			32,561		30,684			(400,436)		13,395		0001
Purchased Call/SPXFCDUE Index/SFC161ASU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/11/2025	11/11/2026	1	127,472	500.24	5,748			649		1,022			(4,299)		216		0001
Purchased Call/SPXFCDUE Index/SFC161AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/03/2025	10/30/2026	3	10,814,395	505.23	518,816			41,831		37,191			(390,124)		15,502		0001
Purchased Call/SPXFCDUE Index/SFC161ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	11/10/2026	5	7,605,547	499.42	369,710			40,883		63,236			(277,301)		12,745		0001
Purchased Call/SPXFCDUE Index/SFC161CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	11/27/2026	1	429,869	491.01	18,359			2,923		7,816			(13,922)		857		0001
Purchased Call/SPXFCDUE Index/SFC1618SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/16/2026	5	11,491,891	494.98	570,409			23,760		59,530			(427,977)		12,030		0001
Purchased Call/SPXFCDUE Index/SFC1619SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/27/2025	10/23/2026	2	454,542	502.63	20,435			1,250		1,307			(15,383)		571		0001
Purchased Call/SPXFCDUE Index/SFC1617SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2026	1	914,471	510.27	44,288			488		3			(32,944)		535		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/03/2025	12/03/2026	1	1,661,020	491.4	74,962			13,010		31,244			(56,067)		3,478		0001
Purchased Call/SPXFCDUE Index/SFC161CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/01/2025	12/01/2026	4	7,031,248	489.49	345,368			58,227		142,379			(259,156)		14,489		0001
Purchased Call/SPXFCDUE Index/SFC161BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/16/2026	2	685,468	496.56	30,756			1,284		2,858			(23,181)		718		0001
Purchased Call/SPXFCDUE Index/SFC161BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2025	10/14/2026	2	555,988	495.83	24,285			871		2,235			(18,190)		544		0001
Purchased Call/SPXFCDUE Index/SFC1617SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2025	10/06/2026	6	10,001,022	512.67	453,288			6,264		6			(340,059)		6,411		0001
Purchased Call/SPXFCDUE Index/SFC161ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/10/2025	11/06/2026	4	9,607,031	493.84	477,707			47,982		116,072			(359,534)		15,294		0001
Purchased Call/SPXFCDUE Index/SFC161CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2026	1	1,530,043	492.15	74,146			13,685		28,333			(55,155)		3,302		0001
Purchased Call/SPXFCDUE Index/SFC161CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/25/2026	1	165,988	490.03	7,330			1,126		3,144			(5,528)		325		0001
Purchased Call/SPXFCDUE Index/SFC161DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/14/2026	1	1,239,357	488.72	60,072			12,246		28,537			(44,685)		2,809		0001
Purchased Call/SPXFCDUE Index/SFC161BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2025	11/17/2026	4	8,716,010	489.03	404,969			52,594		161,993			(303,811)		15,804		0001
Purchased Call/SPXFCDUE Index/SFC161CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/08/2026	6	6,173,262	490.15	289,785	8,803		56,244		127,844			(224,203)		13,420		0001
Purchased Call/SPXFCDUE Index/SFC161CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	12/02/2026	3	7,894,009	490.38	383,499			65,562		154,542			(287,059)		16,398		0001
Purchased Call/SPXFCDUE Index/SFC161DSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	12/15/2026	1	124,999	488.22	5,333			1,105		2,973			(4,000)		285		0001
Purchased Call/SPXFCDUE Index/SFC161ASD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/10/2025	11/05/2026	4	3,658,163	501.27	168,646			16,312		23,440			(126,303)		5,744		0001
Purchased Call/SPXFCDUE Index/SFC161BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2025	11/25/2026	4	6,822,318	488.27	335,259			51,177		142,097			(251,468)		13,361		0001
Purchased Call/SPXFCDUE Index/SFC161BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/13/2025	11/13/2026	4	8,123,763	492.9	389,393			46,448		115,711			(291,790)		14,103		0001
Purchased Call/SPXFCDUE Index/SFC161DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	12/09/2026	4	6,214,954	490.19	308,776			58,784		129,685			(231,220)		13,608		0001
Purchased Call/SPXFCDUE Index/SFC161DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/11/2026	4	7,038,173	495.09	327,668			64,498		117,064			(245,332)		15,630		0001
Purchased Call/SPXFCDUE Index/SFC161D9U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2026	2	6,434,147	480.19	344,850			73,771		218,312			(258,678)		14,872		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/23/2025	12/22/2026	5	5,389,567	491.55	265,637	8,878		62,646		114,412			(206,112)		12,850		0001
Purchased Call/SPXFCDUE Index/SFC161DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2026	3	4,650,423	487.28	221,229			46,503		116,357			(165,811)		10,680		0001
Purchased Call/SPXFCDUE Index/SFC161ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/23/2025	12/22/2026	1	119,058	491.55	5,416			1,230		2,527			(4,062)		284		0001
Purchased Call/SPXFCDUE Index/SFC161DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2026	1	1,610,810	487.28	72,696			15,220		40,303			(54,373)		3,699		0001
Purchased Call/SPXFCDUE Index/SFC161ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/23/2025	12/23/2026	6	9,507,364	494.04	459,277	2,815		106,312		181,012			(346,116)		22,805		0001
Purchased Call/SPXFCDUE Index/SFC161DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2026	1	65,580	480.19	3,254			696		2,225			(2,441)		152		0001
Purchased Call/SPXFCDUE Index/SFC161DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/18/2026	1	2,344,347	485.18	105,824			22,865		65,131			(79,150)		5,453		0001
Purchased Call/SPXFCDUE Index/SFC16173I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2026	4	7,272,874	509.96	352,380					25			(264,313)		1,903		0001
Purchased Call/SPXFCDUE Index/SFC1617SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/28/2025	10/02/2026	6	13,427,822	510.27	656,636			1,828		44			(494,888)		4,970		0001
Purchased Call/SPXFCDUE Index/SFC1617SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2026	5	10,548,293	509.08	527,587			8,744		311			(395,466)		7,304		0001
Purchased Call/SPXFCDUE Index/SFC1619SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2026	5	6,792,195	507.82	309,112			23,998		15,857			(232,015)		9,573		0001
Purchased Call/SPXFCDUE Index/SFC1618SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2025	10/13/2026	4	10,107,984	496.84	479,732			15,904		28,979			(359,782)		9,538		0001
Purchased Call/SPXFCDUE Index/SFC1617SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2025	10/02/2026	6	10,259,956	510.09	496,133			1,379		35			(372,470)		3,797		0001
Purchased Call/SPXFCDUE Index/SFC1618S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2025	10/08/2026	6	9,645,281	513.55	409,523			8,012		91			(308,824)		7,140		0001
Purchased Call/SPXFCDUE Index/SFC161BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/13/2025	10/09/2026	4	13,275,047	492.6	667,055			14,870		59,944			(502,689)		10,423		0001
Purchased Call/SPXFCDUE Index/SFC161BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/17/2025	11/13/2026	5	12,861,281	493.37	597,422			71,442		177,652			(449,447)		22,327		0001
Purchased Call/SPXFCDUE Index/SFC161A5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2025	11/04/2026	1	231,680	498.98	10,444			978		1,741			(7,812)		359		0001
Purchased Call/SPXFCDUE Index/SFC161A5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2025	11/06/2026	1	946,829	494.8	42,693			4,257		10,657			(31,932)		1,507		0001
Purchased Call/SPXFCDUE Index/SFC1619S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	10/28/2026	5	8,218,560	508.29	389,927			29,074		15,760			(292,158)		11,381		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1619S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2025	10/22/2026	3	7,537,376	497.52	375,860			21,896		38,427			(281,895)		9,252		0001
Purchased Call/SPXFCDUE Index/SFC1619S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/27/2025	10/21/2026	4	8,665,040	499.87	411,418			22,725		30,759			(308,320)		10,392		0001
Purchased Call/SPXFCDUE Index/SFC1619SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/28/2025	10/27/2026	5	11,825,453	507.16	578,996			41,592		22,591			(434,238)		16,081		0001
Purchased Call/SPXFCDUE Index/SFC161A9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2025	11/04/2026	2	352,445	498.98	14,392			1,361		2,648			(10,818)		546		0001
Purchased Call/SPXFCDUE Index/SFC1618$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2025	10/09/2026	2	361,739	510.97	14,260			317		19			(10,672)		284		0001
Purchased Call/SPXFCDUE Index/SFC161BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2025	11/20/2026	3	9,947,425	481.28	494,522			68,647		288,024			(371,123)		18,592		0001
Purchased Call/SPXFCDUE Index/SFC1619SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2025	10/30/2026	5	9,244,250	503.31	453,060			36,455		39,068			(339,487)		13,251		0001
Purchased Call/SPXFCDUE Index/SFC161BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2026	1	568,159	486.39	25,613			3,387		12,397			(19,157)		1,041		0001
Purchased Call/SPXFCDUE Index/SFC161A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2025	11/04/2026	6	8,168,852	498.98	396,549			37,223		61,384			(297,111)		12,648		0001
Purchased Call/SPXFCDUE Index/SFC1618$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/16/2026	7	10,287,187	496.56	506,391			21,179		42,890			(382,177)		10,769		0001
Purchased Call/SPXFCDUE Index/SFC161DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2026	12/18/2026	4	9,708,875	485.18	479,729	3,775		104,711		269,735			(362,216)		22,584		0001
Purchased Call/SPXFCDUE Index/SFC161ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/18/2026	1	1,659,273	488.53	74,817			16,210		39,792			(56,112)		3,860		0001
Purchased Call/SPXFCDUE Index/SFC161BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/24/2025	11/24/2026	4	5,524,058	485.9	280,088			41,952		128,720			(210,243)		10,722		0001
Purchased Call/SPXFCDUE Index/SFC161C9G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	12/01/2026	1	234,936	489.49	10,362			1,746		4,757			(7,772)		484		0001
Purchased Call/SPXFCDUE Index/SFC161C9Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/03/2026	1	235,847	491.4	9,969			1,754		4,436			(7,559)		494		0001
Purchased Call/SPXFCDUE Index/SFC161C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/27/2026	3	5,133,792	491.01	247,143			39,172		93,346			(185,665)		10,232		0001
Purchased Call/SPXFCDUE Index/SFC161D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/15/2025	12/11/2026	1	106,048	495.09	4,010			793		1,764			(3,032)		236		0001
Purchased Call/SPXFCDUE Index/SFC161ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/24/2026	6	15,403,587	495.71	723,775	6,672		171,118		273,584			(550,426)		37,167		0001
Purchased Call/SPXFCDUE Index/SFC161C$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	1	1,297,452	492.15	58,476			10,396		23,752			(43,857)		2,738		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/15/2025	12/11/2026	5	10,376,367	488.72	499,143			98,570		236,998			(375,269)		23,043		0001
Purchased Call/SPXFCDUE Index/SFC161CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/26/2025	11/25/2026	1	2,034,315	490.03	91,687			14,047		38,532			(68,765)		3,984		0001
Purchased Call/SPXFCDUE Index/SFC161E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2025	12/18/2026	3	11,007,908	488.53	537,953			116,630		263,985			(404,148)		25,606		0001
Purchased Call/SPXFCDUE Index/SFC161EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/31/2025	12/30/2026	1	139,375	492.16	5,389			1,351		2,995			(4,042)		348		0001
Purchased Call/SPXFCDUE Index/SFC161B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/21/2025	11/20/2026	4	12,175,800	482.64	610,621			85,073		329,656			(459,990)		22,757		0001
Purchased Call/SPXFCDUE Index/SFC1619$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/22/2025	10/22/2026	2	937,989	497.52	41,637			2,421		4,782			(31,194)		1,151		0001
Purchased Call/SPXFCDUE Index/SFC161BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/16/2025	10/14/2026	3	10,816,811	495.83	524,086			18,831		43,487			(392,919)		10,592		0001
Purchased Call/SPXFCDUE Index/SFC1617$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2025	10/02/2026	1	156,835	510.09	6,810			19		1			(5,093)		58		0001
Purchased Call/SPXFCDUE Index/SFC1619$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/30/2025	10/30/2026	1	191,943	503.31	8,653			695		811			(6,472)		275		0001
Purchased Call/SPXFCDUE Index/SFC161A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/14/2025	11/06/2026	5	8,832,100	494.8	426,028			42,581		99,406			(319,182)		14,060		0001
Purchased Call/SPXFCDUE Index/SFC1619$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/28/2025	10/28/2026	1	448,544	508.29	20,234			1,505		860			(15,134)		621		0001
Purchased Call/SPXFCDUE Index/SFC1618$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/14/2025	10/09/2026	2	669,427	492.6	29,526			658		3,023			(22,215)		526		0001
Purchased Call/SPXFCDUE Index/SFC161B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/17/2025	10/16/2026	1	349,936	494.98	15,652			652		1,813			(11,739)		366		0001
Purchased Call/SPXFCDUE Index/SFC1617$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/03/2025	10/02/2026	2	271,827	510.11	13,372			37		1			(10,082)		101		0001
Purchased Call/SPXFCDUE Index/SFC161B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/19/2025	11/19/2026	5	4,186,531	487.31	179,964	7,690		25,644		87,765			(141,503)		7,748		0001
Purchased Call/SPXFCDUE Index/SFC161C$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/05/2025	12/04/2026	1	308,811	491.33	13,626			2,422		5,902			(10,220)		652		0001
Purchased Call/SPXFCDUE Index/SFC161C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/26/2025	11/25/2026	1	55,000	490.03	2,306			353		1,042			(1,729)		108		0001
Purchased Call/SPXFCDUE Index/SFC161B$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/20/2025	11/20/2026	1	1,252,976	481.28	56,509			7,827		36,094			(42,266)		2,342		0001
Purchased Call/SPXFCDUE Index/SFC161B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/14/2025	11/13/2026	1	1,883,584	493.37	84,799			10,129		26,018			(63,599)		3,270		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2026	1	617,492	500.47	27,843			3,221		4,999			(20,825)		1,060		0001
Purchased Call/SPXFCDUE Index/SFC161BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/13/2025	11/12/2026	1	214,967	500.47	8,015			935		1,740			(6,011)		369		0001
Purchased Call/SPXFCDUE Index/SFC161DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/15/2025	12/11/2026	1	69,379	488.72	2,973			588		1,584			(2,248)		154		0001
Purchased Call/SPXFCDUE Index/SFC161DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/16/2026	1	575,600	487.28	23,932			5,066		14,400			(17,999)		1,322		0001
Purchased Call/SPXFCDUE Index/SFC1619$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	2	273,165	499.49	12,415			758		1,174			(9,306)		343		0001
Purchased Call/SPXFCDUE Index/SFC161BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2026	1	871,957	509.08	37,852			626		26			(28,311)		604		0001
Purchased Call/SPXFCDUE Index/SFC161BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	10/12/2026	2	781,044	492.6	37,780			1,160		4,004			(28,387)		708		0001
Purchased Call/SPXFCDUE Index/SFC161DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	12/15/2026	3	7,930,232	488.22	378,682			78,372		188,663			(283,695)		18,093		0001
Purchased Call/SPXFCDUE Index/SFC1619SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2025	10/28/2026	1	84,102	508.29	3,620			270		161			(2,715)		116		0001
Purchased Call/SPXFCDUE Index/SFC161BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2025	11/18/2026	4	8,678,124	486.39	422,177			56,031		189,351			(316,862)		15,898		0001
Purchased Call/SPXFCDUE Index/SFC161BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2025	11/19/2026	1	398,292	487.31	17,959			2,424		8,350			(13,432)		737		0001
Purchased Call/SPXFCDUE Index/SFC161C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	11/27/2026	2	5,090,324	490.03	245,851			38,852		98,647			(183,546)		10,146		0001
Purchased Call/SPXFCDUE Index/SFC161ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/18/2026	1	165,192	488.53	7,568			1,644		3,961			(5,723)		384		0001
Purchased Call/SPXFCDUE Index/SFC161BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2025	10/15/2026	3	459,670	496.43	19,777			767		1,858			(14,827)		466		0001
Purchased Call/SPXFCDUE Index/SFC1617$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	1	1,209,392	510.27	52,463			146		4			(39,348)		448		0001
Purchased Call/SPXFCDUE Index/SFC161BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/13/2026	1	379,939	496.84	16,166			536		1,089			(12,124)		359		0001
Purchased Call/SPXFCDUE Index/SFC161ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/30/2025	12/30/2026	3	6,916,098	492.16	314,026	6,180		79,828		148,649			(239,700)		17,267		0001
Purchased Call/SPXFCDUE Index/SFC161ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	11/11/2026	1	99,968	500.24	4,353			493		801			(3,264)		170		0001
Purchased Call/SPXFCDUE Index/SFC1619$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2025	10/23/2026	4	9,713,182	499.49	483,947			29,534		41,735			(362,539)		12,191		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/24/2026	2	1,525,971	496.12	71,078			16,630		26,571			(53,518)		3,682		0001
Purchased Call/SPXFCDUE Index/SFC161B$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/09/2026	1	349,999	510.97	10,679			238		19			(8,009)		275		0001
Purchased Call/SPXFCDUE Index/SFC161CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	12/04/2026	1	199,547	491.33	9,004			1,596		3,814			(6,734)		421		0001
Purchased Call/SPXFCDUE Index/SFC161A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/13/2025	11/12/2026	4	5,923,083	500.47	269,670			31,296		47,949			(201,945)		10,165		0001
Purchased Call/SPXFCDUE Index/SFC161B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/20/2026	1	2,247,597	482.64	101,277			14,066		60,591			(75,958)		4,201		0001
Purchased Call/SPXFCDUE Index/SFC1619$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	10/30/2026	1	849,791	505.23	38,258			3,082		2,922			(28,693)		1,218		0001
Purchased Call/SPXFCDUE Index/SFC161A$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/11/2026	4	5,394,966	500.24	254,502			28,827		43,254			(190,736)		9,150		0001
Purchased Call/SPXFCDUE Index/SFC161A$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2025	11/03/2026	1	328,681	504.84	12,709			1,159		1,334			(9,532)		502		0001
Purchased Call/SPXFCDUE Index/SFC1619$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2026	1	62,166	499.87	2,491			137		221			(1,863)		75		0001
Purchased Call/SPXFCDUE Index/SFC161C$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	11/24/2026	1	299,951	485.9	14,328			2,204		6,989			(11,018)		582		0001
Purchased Call/SPXFCDUE Index/SFC161C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2026	1	863,621	491.01	41,851			6,918		15,927			(31,132)		1,765		0001
Purchased Call/SPXFCDUE Index/SFC161D$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	3	3,580,062	494.63	171,818			33,239		60,191			(128,662)		7,895		0001
Purchased Call/SPXFCDUE Index/SFC1619$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	1	389,727	502.63	17,569			1,074		1,120			(13,177)		489		0001
Purchased Call/SPXFCDUE Index/SFC161D$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	1	960,441	494.63	43,316			8,353		16,148			(32,398)		2,118		0001
Purchased Call/SPXFCDUE Index/SFC161ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2026	3	6,431,065	492.85	305,756			75,293		132,956			(229,172)		15,967		0001
Purchased Call/SPXFCDUE Index/SFC161B$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/23/2026	1	565,974	482.64	27,421			4,004		15,372			(20,398)		1,088		0001
Purchased Call/SPXFCDUE Index/SFC161B$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/25/2026	1	534,841	488.27	24,011			3,679		11,140			(18,008)		1,047		0001
Purchased Call/SPXFCDUE Index/SFC161D$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2025	12/10/2026	1	537,430	494.63	23,567			4,582		9,035			(17,675)		1,185		0001
Purchased Call/SPXFCDUE Index/SFC1617$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2025	10/02/2026	1	122,222	510.28	5,514			15					(4,181)		45		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1619SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/28/2025	10/27/2026	1	194,937	507.16	8,648			621		372			(6,486)		265		0001
Purchased Call/SPXFCDUE Index/SFC161A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/31/2025	11/02/2026	1	734,249	505.23	35,538			3,133		2,704			(26,435)		1,104		0001
Purchased Call/SPXFCDUE Index/SFC1618$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/17/2025	10/16/2026	1	52,239	496.56	2,092			87		218			(1,569)		55		0001
Purchased Call/SPXFCDUE Index/SFC1619$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/22/2025	10/21/2026	2	651,008	499.87	27,907			1,539		2,311			(20,890)		781		0001
Purchased Call/SPXFCDUE Index/SFC1618$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/08/2025	10/08/2026	1	207,371	513.55	9,002			174		2			(6,733)		154		0001
Purchased Call/SPXFCDUE Index/SFC1619$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/24/2025	10/26/2026	1	425,804	502.63	20,643			1,422		1,345			(15,356)		568		0001
Purchased Call/SPXFCDUE Index/SFC161A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/03/2025	10/30/2026	1	166,117	503.31	7,393			597		702			(5,591)		238		0001
Purchased Call/SPXFCDUE Index/SFC161A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/10/2025	11/06/2026	1	124,976	493.84	5,990			602		1,510			(4,530)		199		0001
Purchased Call/SPXFCDUE Index/SFC161A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/07/2025	11/09/2026	1	2,050,377	493.84	99,320			10,700		25,323			(73,881)		3,394		0001
Purchased Call/SPXFCDUE Index/SFC161A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/05/2025	11/05/2026	1	419,660	501.27	18,910			1,823		2,689			(14,144)		659		0001
Purchased Call/SPXFCDUE Index/SFC161C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/28/2025	11/25/2026	3	6,892,406	490.03	335,669			51,505		130,548			(252,518)		13,499		0001
Purchased Call/SPXFCDUE Index/SFC161B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/14/2025	11/16/2026	1	1,287,073	493.37	62,307			7,896		18,047			(46,348)		2,309		0001
Purchased Call/SPXFCDUE Index/SFC161C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/28/2025	11/27/2026	1	707,109	491.01	31,869			5,046		12,857			(23,902)		1,409		0001
Purchased Call/SPXFCDUE Index/SFC161C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/04/2025	12/04/2026	3	7,858,026	491.33	381,212			67,639		150,181			(285,380)		16,580		0001
Purchased Call/SPXFCDUE Index/SFC161D$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/11/2025	12/11/2026	1	507,625	495.09	22,904			4,505		8,443			(17,131)		1,127		0001
Purchased Call/SPXFCDUE Index/SFC161C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/02/2025	12/02/2026	1	1,789,598	490.38	80,747			13,791		35,035			(60,394)		3,717		0001
Purchased Call/SPXFCDUE Index/SFC161C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/26/2025	11/27/2026	1	1,105,200	490.03	49,911			7,881		21,208			(37,229)		2,203		0001
Purchased Call/SPXFCDUE Index/SFC161E$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/24/2025	12/24/2026	1	685,052	496.12	30,910			7,212		11,928			(23,119)		1,653		0001
Purchased Call/SPXFCDUE Index/SFC161E$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/26/2025	12/28/2026	1	2,386,780	495.71	115,711			28,051		42,807			(86,074)		5,893		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/29/2025	12/23/2026	1	140,624	494.04	5,943			1,382		2,677			(4,520)		337		0001
Purchased Call/SPXFCDUE Index/SFC161ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/30/2025	12/30/2026	1	861,266	492.16	38,878			9,666		18,511			(29,078)		2,150		0001
Purchased Call/SPXFCDUE Index/SFC161ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/05/2026	12/31/2026	4	6,375,193	486.32	121,252	188,201		78,374		177,434			(231,145)		16,003		0001
Purchased Call/SPXFCDUE Index/SFC161996	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/22/2025	10/20/2026	1	599,900	499.7	24,995			1,316		2,018			(18,798)		702		0001
Purchased Call/SPXFCDUE Index/SFC16173K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2025	10/01/2026	1	149,997	509.97	7,174					1			(5,380)		39		0001
Purchased Call/SPXFCDUE Index/SFC161DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/09/2025	12/08/2026	1	323,131	490.15	14,029			2,635		6,692			(10,522)		702		0001
Purchased Call/SPXFCDUE Index/SFC161DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/18/2025	12/17/2026	1	250,001	480.19	11,907			2,547		8,478			(8,930)		578		0001
Purchased Call/SPXFCDUE Index/SFC161BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/20/2025	11/19/2026	1	571,751	487.31	21,940			2,986		11,986			(16,455)		1,058		0001
Purchased Call/SPXFCDUE Index/SFC161DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/10/2025	12/10/2026	1	50,000	494.63	2,097			404		840			(1,568)		110		0001
Purchased Call/SPXFCDUE Index/SFC161DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/09/2025	12/09/2026	1	403,163	490.19	18,183			3,456		8,413			(13,600)		883		0001
Purchased Call/SPXFCDUE Index/SFC161BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/18/2025	11/17/2026	1	473,391	489.03	19,506			2,533		8,798			(14,629)		858		0001
Purchased Call/SPXFCDUE Index/SFC161ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/10/2025	11/06/2026	1	355,316	494.8	16,725			1,682		3,999			(12,648)		566		0001
Purchased Call/SPXFCDUE Index/SFC161DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/12/2025	12/11/2026	1	1,283,345	488.72	57,853			11,410		29,312			(43,390)		2,850		0001
Purchased Call/SPXFCDUE Index/SFC161ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/07/2025	11/06/2026	1	945,506	493.84	42,595			4,271		11,424			(31,946)		1,505		0001
Purchased Call/SPXFCDUE Index/SFC161ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2025	12/21/2026	1	1,993,062	488.53	96,624			21,561		48,156			(71,875)		4,723		0001
Purchased Call/SPXFCDUE Index/SFC161ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/31/2025	12/31/2026	1	745,927	486.32	33,671			8,511		20,759			(25,184)		1,872		0001
Purchased Call/SPXFCDUE Index/SFC161ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/23/2025	12/23/2026	1	595,215	494.04	26,856			6,158		11,332			(20,087)		1,428		0001
Purchased Call/SPXFCDUE Index/SFC161ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/29/2025	12/24/2026	1	171,045	495.71	7,005			1,644		3,037			(5,312)		413		0001
Purchased Call/SPXFCDUE Index/SFC161ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/26/2025	12/24/2026	1	242,473	495.71	10,921			2,555		4,306			(8,213)		585		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2027	3	6,982,948	491.2		350,682		96,301		163,957			(254,421)		18,275		0001
Purchased Call/SPXFCDUE Index/SFC161GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/20/2026	01/15/2027	2	17,862,776	491.65		831,199		245,511		426,931			(586,517)		48,358		0001
Purchased Call/SPXFCDUE Index/SFC161ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/05/2026	12/31/2026	3	10,921,275	486.24		531,981		134,910		304,958			(396,993)		27,415		0001
Purchased Call/SPXFCDUE Index/SFC161FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2026	01/14/2027	3	4,616,478	489.25		226,578		65,866		120,687			(160,681)		12,439		0001
Purchased Call/SPXFCDUE Index/SFC161GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2026	01/21/2027	5	9,693,871	482.79		471,351		145,940		330,457			(325,118)		26,969		0001
Purchased Call/SPXFCDUE Index/SFC161GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2026	01/26/2027	4	4,763,186	486.18		233,590		75,451		145,751			(157,922)		13,541		0001
Purchased Call/SPXFCDUE Index/SFC161HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	01/29/2027	1	95,462	484.06		4,257		1,419		3,197			(2,842)		275		0001
Purchased Call/SPXFCDUE Index/SFC161HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2026	02/09/2027	8	6,889,010	481.69		320,026		116,060		257,335			(203,818)		20,714		0001
Purchased Call/SPXFCDUE Index/SFC161IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2026	02/12/2027	5	12,195,251	474.43		589,068		219,508		578,383			(370,862)		37,084		0001
Purchased Call/SPXFCDUE Index/SFC161GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2026	01/21/2027	1	99,981	482.79		4,446		1,383		3,398			(3,066)		278		0001
Purchased Call/SPXFCDUE Index/SFC161GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2026	01/22/2027	5	12,929,305	484.28		631,565		198,523		420,133			(433,234)		36,129		0001
Purchased Call/SPXFCDUE Index/SFC161GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2026	01/27/2027	5	7,111,013	487.72		341,430		111,186		206,913			(229,949)		20,302		0001
Purchased Call/SPXFCDUE Index/SFC161HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2026	01/29/2027	8	8,990,158	485.33		430,571		143,458		288,238			(287,387)		25,881		0001
Purchased Call/SPXFCDUE Index/SFC161HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2026	01/29/2027	1	91,751	485.33		3,849		1,279		2,922			(2,573)		264		0001
Purchased Call/SPXFCDUE Index/SFC161IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2026	02/11/2027	1	94,790	480.46		3,638		1,348		3,690			(2,299)		287		0001
Purchased Call/SPXFCDUE Index/SFC161FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2027	1	358,377	491.2		16,174		4,435		8,414			(11,742)		938		0001
Purchased Call/SPXFCDUE Index/SFC161GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2026	01/21/2027	1	924,995	482.79		41,717		12,871		31,504			(28,802)		2,573		0001
Purchased Call/SPXFCDUE Index/SFC161ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/17/2026	02/17/2027	1	110,228	474.71		5,273		2,019		5,215			(3,251)		341		0001
Purchased Call/SPXFCDUE Index/SFC161HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/03/2026	02/02/2027	8	6,117,696	486.11		273,464		94,159		192,331			(179,093)		17,901		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161I$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/11/2026	02/11/2027	5	6,498,382	480.46		298,585		109,903		254,405			(188,761)		19,687		0001
Purchased Call/SPXFCDUE Index/SFC161HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/05/2027	6	13,473,260	480.87		646,842		228,613		514,056			(418,803)		39,893		0001
Purchased Call/SPXFCDUE Index/SFC161I$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/17/2026	02/17/2027	7	7,405,443	474.71		362,288		139,198		350,349			(222,935)		22,932		0001
Purchased Call/SPXFCDUE Index/SFC161JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	02/26/2027	6	14,973,866	475.6		714,788		294,189		704,556			(421,591)		47,836		0001
Purchased Call/SPXFCDUE Index/SFC161GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/20/2026	01/15/2027	1	914,125	491.65		31,459		9,315		21,816			(22,109)		2,475		0001
Purchased Call/SPXFCDUE Index/SFC161GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2026	01/22/2027	4	11,964,096	484.12		579,273		181,507		394,059			(398,129)		33,431		0001
Purchased Call/SPXFCDUE Index/SFC161HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/03/2026	02/03/2027	4	7,408,410	481.15		351,219		121,164		277,745			(229,829)		21,764		0001
Purchased Call/SPXFCDUE Index/SFC161I$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2026	02/10/2027	5	9,388,808	480.43		450,271		163,983		366,826			(286,025)		28,337		0001
Purchased Call/SPXFCDUE Index/SFC161I$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2026	02/24/2027	6	9,231,565	477.35		439,074		177,438		408,720			(261,521)		29,293		0001
Purchased Call/SPXFCDUE Index/SFC161JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/02/2027	7	3,269,844	476		134,831		56,865		152,257			(77,979)		10,585		0001
Purchased Call/SPXFCDUE Index/SFC161JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/09/2026	03/03/2027	6	10,287,884	469.39		496,951		209,800		578,973			(287,030)		33,413		0001
Purchased Call/SPXFCDUE Index/SFC161I$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2026	02/19/2027	6	9,386,718	475.31		457,106		178,894		438,351			(278,723)		29,274		0001
Purchased Call/SPXFCDUE Index/SFC161I$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2026	02/19/2027	5	14,204,655	478.25		680,138		266,596		606,600			(414,384)		44,299		0001
Purchased Call/SPXFCDUE Index/SFC161JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2026	03/05/2027	7	6,872,766	469.11		320,305		137,871		391,104			(182,969)		22,466		0001
Purchased Call/SPXFCDUE Index/SFC161I$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2026	02/18/2027	6	6,233,619	476.85		300,249		116,358		276,982			(183,902)		19,372		0001
Purchased Call/SPXFCDUE Index/SFC161JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/10/2026	03/10/2027	1	262,716	466.13		12,558		5,535		16,252			(7,019)		872		0001
Purchased Call/SPXFCDUE Index/SFC161K$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2026	03/11/2027	1	68,999	465.96		2,759		1,234		4,208			(1,531)		230		0001
Purchased Call/SPXFCDUE Index/SFC161KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/23/2026	03/19/2027	6	8,923,499	458.7		421,481		197,971		670,400			(224,374)		30,450		0001
Purchased Call/SPXFCDUE Index/SFC161JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/10/2026	03/09/2027	7	3,811,908	466.7		177,144		78,100		232,018			(99,055)		12,619		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161K$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2026	03/17/2027	7	14,691,713	463.6		693,779		319,828		976,731			(373,924)		49,837		0001
Purchased Call/SPXFCDUE Index/SFC161KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2026	03/19/2027	6	15,359,447	453.58		756,131		355,700		1,298,774			(401,587)		52,411		0001
Purchased Call/SPXFCDUE Index/SFC1611$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/25/2026	02/23/2027	8	5,556,556	473.57		281,773		112,955		274,505			(168,696)		17,571		0001
Purchased Call/SPXFCDUE Index/SFC161KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/12/2027	5	7,791,271	462.13		374,808		168,365		535,424			(207,153)		26,033		0001
Purchased Call/SPXFCDUE Index/SFC161J$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/09/2026	03/05/2027	7	14,840,477	465.59		716,484		308,991		927,264			(408,496)		48,510		0001
Purchased Call/SPXFCDUE Index/SFC161KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	03/11/2027	8	9,860,563	465.96		467,075		207,950		617,345			(259,142)		32,846		0001
Purchased Call/SPXFCDUE Index/SFC161KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2026	03/12/2027	5	18,171,065	460.23		883,444		397,963		1,308,267			(487,000)		60,715		0001
Purchased Call/SPXFCDUE Index/SFC1611$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2026	02/12/2027	1	110,000	474.21		5,257		1,962		5,251			(3,307)		334		0001
Purchased Call/SPXFCDUE Index/SFC161JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/05/2027	1	65,498	465.59		2,921		1,257		4,047			(1,669)		214		0001
Purchased Call/SPXFCDUE Index/SFC161KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2026	03/16/2027	6	2,985,995	462.95		136,096		62,699		201,643			(73,399)		10,099		0001
Purchased Call/SPXFCDUE Index/SFC161KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2026	03/18/2027	1	1,127,656	459.65		53,846		24,920		82,647			(28,914)		3,837		0001
Purchased Call/SPXFCDUE Index/SFC161KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2026	03/18/2027	1	101,884	459.65		4,540		2,101		7,338			(2,438)		347		0001
Purchased Call/SPXFCDUE Index/SFC161KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/10/2026	03/10/2027	8	10,558,931	466.13		503,836		222,476		653,423			(281,310)		35,064		0001
Purchased Call/SPXFCDUE Index/SFC161KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/19/2027	1	525,511	453.58		25,014		11,743		44,400			(13,332)		1,793		0001
Purchased Call/SPXFCDUE Index/SFC161LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/25/2027	7	20,617,569	448.27		1,031,216		504,727		1,963,349			(528,519)		71,584		0001
Purchased Call/SPXFCDUE Index/SFC161LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/25/2027	5	9,375,005	457.12		433,648		209,563		734,196			(224,262)		32,550		0001
Purchased Call/SPXFCDUE Index/SFC161LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/30/2026	03/24/2027	6	9,401,849	455.87		440,647		212,012		756,262			(228,782)		32,550		0001
Purchased Call/SPXFCDUE Index/SFC161FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/06/2026	01/06/2027	1	985,133	494.02		44,459		11,880		20,165			(32,522)		2,552		0001
Purchased Call/SPXFCDUE Index/SFC161F$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2026	01/07/2027	1	249,576	491.39		11,263		3,041		5,772			(8,208)		650		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/06/2026	12/18/2026	1	124,958	485.18		6,310		1,431		3,470			(4,869)		291		0001
Purchased Call/SPXFCDUE Index/SFC161ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	01/04/2027	1	2,708,530	486.24		131,337		34,372		75,928			(96,982)		6,945		0001
Purchased Call/SPXFCDUE Index/SFC161FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/07/2027	2	3,932,552	491.39		189,835		51,398		90,958			(138,296)		10,240		0001
Purchased Call/SPXFCDUE Index/SFC161FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/07/2027	1	213,401	491.39		9,241		2,516		4,933			(6,728)		556		0001
Purchased Call/SPXFCDUE Index/SFC161FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/08/2027	1	840,948	496.24		37,902		10,423		15,841			(27,489)		2,201		0001
Purchased Call/SPXFCDUE Index/SFC161GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2026	01/15/2027	1	674,164	491.43		30,405		8,953		16,253			(21,492)		1,825		0001
Purchased Call/SPXFCDUE Index/SFC161FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2026	01/15/2027	4	3,664,474	491.43		171,652		50,636		88,378			(121,189)		9,920		0001
Purchased Call/SPXFCDUE Index/SFC161FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/14/2026	01/12/2027	5	5,825,096	496.91		269,488		76,649		108,468			(192,530)		15,547		0001
Purchased Call/SPXFCDUE Index/SFC161FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/14/2026	01/14/2027	1	1,281,571	489.25		57,824		16,726		33,488			(41,032)		3,453		0001
Purchased Call/SPXFCDUE Index/SFC161GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2026	01/26/2027	1	185,983	486.18		8,301		2,683		5,676			(5,610)		529		0001
Purchased Call/SPXFCDUE Index/SFC161FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2026	01/12/2027	1	124,978	496.91		5,158		1,468		2,325			(3,685)		334		0001
Purchased Call/SPXFCDUE Index/SFC161FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/08/2027	1	51,398	496.24		2,155		593		967			(1,563)		135		0001
Purchased Call/SPXFCDUE Index/SFC161FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2026	01/13/2027	3	5,980,675	494.36		280,028		80,317		125,482			(199,403)		16,039		0001
Purchased Call/SPXFCDUE Index/SFC161HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	02/01/2027	1	1,629,963	484.06		78,988		26,765		54,885			(52,300)		4,750		0001
Purchased Call/SPXFCDUE Index/SFC161HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2026	02/05/2027	4	11,264,794	473.55		558,360		196,587		541,872			(362,337)		33,354		0001
Purchased Call/SPXFCDUE Index/SFC161GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2026	01/20/2027	2	2,353,100	481		120,069		37,033		85,199			(83,053)		6,517		0001
Purchased Call/SPXFCDUE Index/SFC161HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2026	01/29/2027	1	506,421	485.33		22,845		7,594		16,220			(15,271)		1,458		0001
Purchased Call/SPXFCDUE Index/SFC161HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/03/2026	01/29/2027	3	13,350,576	484.06		645,997		215,404		447,770			(431,061)		38,434		0001
Purchased Call/SPXFCDUE Index/SFC161HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2026	02/04/2027	5	6,205,983	478.91		298,768		104,076		251,538			(194,538)		18,304		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/23/2026	01/22/2027	1	135,496	484.12		5,900		1,852		4,416			(4,052)		379		0001
Purchased Call/SPXFCDUE Index/SFC161HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/05/2026	02/04/2027	2	366,950	478.91		15,283		5,357		14,797			(9,944)		1,082		0001
Purchased Call/SPXFCDUE Index/SFC161IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/12/2026	02/10/2027	2	425,546	480.43		17,455		6,397		16,535			(11,070)		1,284		0001
Purchased Call/SPXFCDUE Index/SFC161IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/10/2026	02/10/2027	1	120,696	480.43		5,775		2,100		4,716			(3,671)		364		0001
Purchased Call/SPXFCDUE Index/SFC161GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/23/2026	01/25/2027	2	1,590,410	484.28		77,406		24,746		51,915			(52,709)		4,502		0001
Purchased Call/SPXFCDUE Index/SFC161GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/02/2026	01/28/2027	5	4,919,761	487.72		231,387		76,191		143,856			(155,152)		14,105		0001
Purchased Call/SPXFCDUE Index/SFC161GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/16/2026	01/15/2027	1	1,481,038	491.65		66,721		19,700		35,384			(47,108)		4,009		0001
Purchased Call/SPXFCDUE Index/SFC161ISC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/13/2026	02/16/2027	9	5,286,410	474.21		257,984		98,771		252,863			(159,427)		16,311		0001
Purchased Call/SPXFCDUE Index/SFC161ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/20/2026	02/22/2027	2	2,433,516	478.25		117,877		46,767		104,139			(71,292)		7,669		0001
Purchased Call/SPXFCDUE Index/SFC161JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/26/2026	02/25/2027	4	5,804,128	480.88		270,268		109,891		230,871			(160,386)		18,480		0001
Purchased Call/SPXFCDUE Index/SFC161ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/19/2026	02/12/2027	4	20,232,627	474.21		978,476		365,379		965,936			(615,098)		61,524		0001
Purchased Call/SPXFCDUE Index/SFC161ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/24/2026	02/24/2027	1	753,789	477.35		36,054		14,501		33,369			(21,533)		2,392		0001
Purchased Call/SPXFCDUE Index/SFC161JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/27/2026	02/26/2027	5	10,813,818	477.8		517,083		212,132		474,766			(305,811)		34,546		0001
Purchased Call/SPXFCDUE Index/SFC161JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/04/2026	03/04/2027	6	11,062,059	471.18		525,240		223,355		593,568			(301,895)		36,043		0001
Purchased Call/SPXFCDUE Index/SFC161JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/04/2026	03/04/2027	1	174,756	471.18		8,355		3,545		9,375			(4,807)		569		0001
Purchased Call/SPXFCDUE Index/SFC161KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/13/2026	03/12/2027	1	137,526	460.23		6,123		2,755		9,741			(3,381)		460		0001
Purchased Call/SPXFCDUE Index/SFC161KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/20/2026	03/22/2027	1	1,861,352	453.58		89,885		42,590		157,461			(47,514)		6,407		0001
Purchased Call/SPXFCDUE Index/SFC161JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/17/2026	03/08/2027	2	2,164,626	465.59		104,434		45,539		135,402			(59,089)		7,143		0001
Purchased Call/SPXFCDUE Index/SFC161KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/24/2026	03/18/2027	5	9,232,073	459.65		439,333		203,736		677,039			(235,616)		31,410		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	03/31/2027	4	9,448,236	456.11		462,246		230,962		758,306			(231,413)		33,359		0001
Purchased Call/SPXFCDUE Index/SFC161LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2026	03/24/2027	1	1,058,174	455.87		50,422		24,169		85,057			(26,247)		3,664		0001
Purchased Call/SPXFCDUE Index/SFC161FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/12/2026	01/08/2027	3	11,443,568	496.24		552,934		152,150		215,582			(400,766)		29,949		0001
Purchased Call/SPXFCDUE Index/SFC161FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2026	01/05/2027	3	5,263,432	490.11		263,534		69,787		126,430			(193,407)		13,567		0001
Purchased Call/SPXFCDUE Index/SFC161GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2026	01/20/2027	1	99,966	481		4,487		1,376		3,609			(3,106)		277		0001
Purchased Call/SPXFCDUE Index/SFC161GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2026	01/22/2027	1	642,102	484.28		28,927		9,080		20,845			(19,867)		1,794		0001
Purchased Call/SPXFCDUE Index/SFC161FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2026	01/14/2027	1	52,291	489.25		2,364		691		1,365			(1,676)		141		0001
Purchased Call/SPXFCDUE Index/SFC161FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2026	01/06/2027	3	4,751,915	494.02		225,070		60,224		97,274			(164,574)		12,311		0001
Purchased Call/SPXFCDUE Index/SFC161FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/11/2027	1	2,488,620	496.24		120,599		33,887		47,289			(86,752)		6,610		0001
Purchased Call/SPXFCDUE Index/SFC161GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/04/2026	01/27/2027	2	1,536,705	487.72		66,908		21,833		44,684			(45,011)		4,387		0001
Purchased Call/SPXFCDUE Index/SFC161HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/08/2027	1	2,396,062	480.87		116,161		41,600		91,697			(74,698)		7,177		0001
Purchased Call/SPXFCDUE Index/SFC161HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/05/2027	1	127,584	480.87		6,096		2,151		4,868			(3,952)		378		0001
Purchased Call/SPXFCDUE Index/SFC161HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/04/2026	02/04/2027	1	804,834	478.91		38,479		13,356		32,621			(25,090)		2,374		0001
Purchased Call/SPXFCDUE Index/SFC1611SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2026	02/23/2027	1	65,708	473.57		3,064		1,227		3,212			(1,835)		208		0001
Purchased Call/SPXFCDUE Index/SFC161JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2026	03/02/2027	1	108,423	476		4,091		1,718		4,993			(2,371)		351		0001
Purchased Call/SPXFCDUE Index/SFC161KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2026	03/12/2027	1	51,177	462.13		2,281		1,024		3,465			(1,262)		171		0001
Purchased Call/SPXFCDUE Index/SFC161JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2026	03/03/2027	1	74,976	469.39		3,228		1,376		4,154			(1,859)		244		0001
Purchased Call/SPXFCDUE Index/SFC161KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2026	03/17/2027	1	179,424	463.6		8,569		3,942		11,922			(4,625)		609		0001
Purchased Call/SPXFCDUE Index/SFC1611SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2026	02/19/2027	1	307,898	478.25		14,708		5,761		13,148			(8,970)		960		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/13/2026	03/15/2027	1	2,371,052	460.23		114,735		52,152		170,941			(62,839)		7,995		0001
Purchased Call/SPXFCDUE Index/SFC161LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/30/2026	03/25/2027	4	7,415,307	452.79		345,699		168,310		640,477			(178,147)		25,746		0001
Purchased Call/SPXFCDUE Index/SFC161LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/25/2026	03/23/2027	10	3,931,672	457.31		183,771		88,737		305,602			(95,132)		13,573		0001
Purchased Call/SPXFCDUE Index/SFC161FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/12/2026	01/08/2027	1	149,998	496.24		6,565		1,810		2,824			(4,747)		393		0001
Purchased Call/SPXFCDUE Index/SFC161HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/03/2026	01/29/2027	2	183,749	484.06		7,777		2,604		6,142			(5,166)		529		0001
Purchased Call/SPXFCDUE Index/SFC161HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/02/2026	01/29/2027	1	117,139	485.33		5,141		1,718		3,744			(3,418)		337		0001
Purchased Call/SPXFCDUE Index/SFC161GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/21/2026	01/19/2027	2	1,817,999	491.65		87,429		26,499		43,680			(61,043)		5,013		0001
Purchased Call/SPXFCDUE Index/SFC161FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/13/2026	01/13/2027	1	328,488	494.36		14,818		4,245		6,890			(10,555)		881		0001
Purchased Call/SPXFCDUE Index/SFC161GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/29/2026	01/27/2027	1	999,831	487.72		41,349		13,591		29,021			(27,794)		2,854		0001
Purchased Call/SPXFCDUE Index/SFC161HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/06/2026	02/05/2027	1	145,321	473.56		7,218		2,546		6,939			(4,680)		430		0001
Purchased Call/SPXFCDUE Index/SFC161ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/19/2026	02/18/2027	1	223,800	476.85		9,419		3,663		9,865			(5,771)		695		0001
Purchased Call/SPXFCDUE Index/SFC161HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/10/2026	02/09/2027	1	97,012	481.69		4,111		1,488		3,606			(2,620)		292		0001
Purchased Call/SPXFCDUE Index/SFC161KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/13/2026	03/12/2027	1	50,046	460.23		2,387		1,074		3,601			(1,318)		167		0001
Purchased Call/SPXFCDUE Index/SFC161KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/20/2026	03/19/2027	1	107,950	458.7		4,177		1,961		7,846			(2,226)		368		0001
Purchased Call/SPXFCDUE Index/SFC161HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/30/2026	01/29/2027	1	642,133	484.06		28,941		9,647		21,513			(19,320)		1,849		0001
Purchased Call/SPXFCDUE Index/SFC161LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/30/2026	03/30/2027	6	4,096,856	446.95		245,232		122,381		401,131			(122,926)		14,425		0001
Purchased Call/SPXFCDUE Index/SFC161LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/24/2026	03/24/2027	1	198,322	455.87		8,917		4,274		15,665			(4,641)		687		0001
Purchased Call/SPXFCDUE Index/SFC161LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/31/2026	03/31/2027	1	174,857	456.11		7,870		3,924		13,764			(3,946)		617		0001
Purchased Call/SPXFCDUE Index/SFC161LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/27/2026	03/25/2027	1	499,925	452.79		19,576		9,542		41,292			(10,084)		1,736		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/29/2027	1	76,971	448.27		3,430		1,691		7,086			(1,748)		270		0001
Purchased Call/SPXFCDUE Index/SFC161GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2026	01/22/2027	1	1,767,402	484.12		79,692		24,945		57,709			(54,802)		4,939		0001
Purchased Call/SPXFCDUE Index/SFC161ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	12/31/2026	1	1,074,783	486.24		48,419		12,273		30,009			(36,147)		2,698		0001
Purchased Call/SPXFCDUE Index/SFC161FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/14/2026	01/13/2027	1	249,919	494.36		9,792		2,813		5,238			(6,968)		670		0001
Purchased Call/SPXFCDUE Index/SFC161IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/11/2026	02/11/2027	1	200,354	480.46		9,581		3,510		7,843			(6,064)		607		0001
Purchased Call/SPXFCDUE Index/SFC161JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	03/01/2027	2	4,700,045	475.6		227,319		94,658		220,932			(133,068)		15,165		0001
Purchased Call/SPXFCDUE Index/SFC161JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/02/2026	02/26/2027	1	115,427	477.8		4,817		1,986		5,019			(2,829)		369		0001
Purchased Call/SPXFCDUE Index/SFC161JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/10/2026	03/09/2027	1	147,272	466.7		6,318		2,775		8,795			(3,541)		488		0001
Purchased Call/SPXFCDUE Index/SFC161LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2026	03/25/2027	1	99,779	452.79		4,481		2,178		8,437			(2,314)		346		0001
Purchased Call/SPXFCDUE Index/SFC161JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/26/2026	02/26/2027	1	351,757	477.8		16,825		6,898		15,442			(9,956)		1,124		0001
Purchased Call/SPXFCDUE Index/SFC161JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2026	03/03/2027	1	192,512	469.39		9,204		3,879		10,832			(5,321)		625		0001
Purchased Call/SPXFCDUE Index/SFC161LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/25/2027	1	531,174	448.27		23,844		11,623		49,268			(12,283)		1,844		0001
Purchased Call/SPXFCDUE Index/SFC161KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2026	03/19/2027	1	101,069	458.7		4,820		2,256		7,588			(2,575)		345		0001
Purchased Call/SPXFCDUE Index/SFC161KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/19/2027	1	50,496	453.58		2,244		1,053		4,165			(1,196)		172		0001
Purchased Call/SPXFCDUE Index/SFC161HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2026	01/28/2027	1	149,948	487.73		6,204		2,051		4,373			(4,159)		430		0001
Purchased Call/SPXFCDUE Index/SFC161HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/03/2026	02/03/2027	1	85,401	481.15		4,083		1,406		3,202			(2,674)		251		0001
Purchased Call/SPXFCDUE Index/SFC161JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/26/2026	02/25/2027	1	51,541	480.88		1,996		815		2,011			(1,184)		164		0001
Purchased Call/SPXFCDUE Index/SFC161LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/30/2026	03/25/2027	1	884,459	448.27		39,856		19,482		83,590			(20,371)		3,071		0001
Purchased Call/SPXFCDUE Index/SFC161LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2026	03/25/2027	1	406,591	457.12		18,089		8,721		31,139			(9,367)		1,412		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/29/2027	1	913,653	448.27		44,139		21,765		87,013			(22,490)		3,208		0001
Purchased Call/SPXFCDUE Index/SFC161KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/12/2027	1	107,963	462.13		4,507		2,028		7,238			(2,488)		361		0001
Purchased Call/SPXFCDUE Index/SFC161MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/07/2026	04/07/2027	1	174,196	459.61		7,841		4,061		12,745			(3,781)		627		0001
Purchased Call/SPXFCDUE Index/SFC1610SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	04/30/2027	1	220,603	490.17		10,510		6,160		7,639			(4,389)		841		0001
Purchased Call/SPXFCDUE Index/SFC161NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2026	04/16/2027	4	8,019,315	478.36		395,778		216,398		376,582			(180,420)		29,532		0001
Purchased Call/SPXFCDUE Index/SFC161SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/25/2027	5	16,849,354	493.36		820,068		608,690		605,285			(215,321)		72,190		0001
Purchased Call/SPXFCDUE Index/SFC1610SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	04/30/2027	3	8,569,864	488.46		416,765		243,856		311,838			(174,385)		32,656		0001
Purchased Call/SPXFCDUE Index/SFC1610SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	04/30/2027	7	15,369,868	490.17		737,393		433,355		532,442			(306,233)		58,568		0001
Purchased Call/SPXFCDUE Index/SFC1610S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2026	04/28/2027	3	10,017,186	482.76		483,411		278,594		425,229			(205,074)		37,991		0001
Purchased Call/SPXFCDUE Index/SFC161NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	04/23/2027	1	951,732	481.39		42,847		24,213		41,191			(18,782)		3,566		0001
Purchased Call/SPXFCDUE Index/SFC161NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	04/23/2027	5	7,544,385	481.39		371,848		210,486		329,621			(162,563)		28,270		0001
Purchased Call/SPXFCDUE Index/SFC1610SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/30/2027	1	74,197	488.46		3,492		2,041		2,696			(1,464)		283		0001
Purchased Call/SPXFCDUE Index/SFC1610SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/06/2027	1	820,586	499.58		36,926		22,074		21,693			(14,872)		3,171		0001
Purchased Call/SPXFCDUE Index/SFC161MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2026	04/09/2027	4	8,329,785	469.21		407,444		214,880		493,584			(193,505)		30,128		0001
Purchased Call/SPXFCDUE Index/SFC1610SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/05/2027	1	79,189	491.49		3,962		2,364		2,625			(1,600)		305		0001
Purchased Call/SPXFCDUE Index/SFC1610S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	04/29/2027	3	10,144,097	482.12		510,962		296,505		439,360			(215,257)		38,564		0001
Purchased Call/SPXFCDUE Index/SFC161NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/16/2027	1	318,153	482.74		15,173		8,303		13,231			(6,919)		1,172		0001
Purchased Call/SPXFCDUE Index/SFC161NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/16/2027	4	12,987,978	482.74		620,826		339,965		540,308			(282,599)		47,830		0001
Purchased Call/SPXFCDUE Index/SFC161NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	04/21/2027	5	10,405,658	478.9		512,209		285,435		484,489			(227,044)		38,801		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1610SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	05/06/2027	4	13,097,504	499.58		627,526		375,670		348,160			(252,486)		50,610		0001
Purchased Call/SPXFCDUE Index/SFC1610SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/03/2027	1	2,854,100	490.17		137,967		81,336		99,139			(57,142)		10,952		0001
Purchased Call/SPXFCDUE Index/SFC161PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2026	05/12/2027	6	8,694,607	501.95		429,008		264,088		218,511			(165,277)		34,056		0001
Purchased Call/SPXFCDUE Index/SFC161NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/15/2027	1	94,121	477.53		4,496		2,455		4,412			(2,056)		346		0001
Purchased Call/SPXFCDUE Index/SFC1610S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2026	04/27/2027	4	2,904,698	485.23		133,267		76,669		114,765			(56,661)		10,990		0001
Purchased Call/SPXFCDUE Index/SFC1610SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/04/2027	7	4,808,249	486.97		259,474		154,514		183,617			(105,201)		18,494		0001
Purchased Call/SPXFCDUE Index/SFC161PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/11/2026	05/07/2027	5	7,825,356	497.13		385,234		233,258		225,294			(153,379)		30,307		0001
Purchased Call/SPXFCDUE Index/SFC1610SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2026	05/21/2027	1	227,780	504.08		10,234		6,595		5,528			(3,701)		910		0001
Purchased Call/SPXFCDUE Index/SFC161PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2026	05/14/2027	7	19,320,569	502.38		926,982		580,079		485,947			(350,225)		76,015		0001
Purchased Call/SPXFCDUE Index/SFC1610SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/03/2027	1	328,046	490.17		15,681		9,244		11,389			(6,494)		1,259		0001
Purchased Call/SPXFCDUE Index/SFC161PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	5	16,089,444	501.7		778,094		471,636		403,234			(308,991)		62,314		0001
Purchased Call/SPXFCDUE Index/SFC161PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2026	05/11/2027	4	5,106,187	502.53		247,899		152,270		125,560			(95,833)		19,956		0001
Purchased Call/SPXFCDUE Index/SFC1610SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/26/2026	05/21/2027	5	18,470,240	505.56		898,761		581,446		431,152			(321,651)		73,786		0001
Purchased Call/SPXFCDUE Index/SFC161PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	05/07/2027	1	443,775	497.13		19,965		12,057		12,692			(7,986)		1,719		0001
Purchased Call/SPXFCDUE Index/SFC1610SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/28/2027	3	12,073,545	511.42		585,414		387,871		241,612			(200,107)		48,951		0001
Purchased Call/SPXFCDUE Index/SFC161RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/10/2027	5	8,775,668	492.39		438,181		305,538		312,537			(133,866)		36,531		0001
Purchased Call/SPXFCDUE Index/SFC161SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/15/2027	4	5,382,844	502.13		245,544		174,875		147,982			(71,307)		22,628		0001
Purchased Call/SPXFCDUE Index/SFC161RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/02/2027	6	8,644,409	514.73		400,984		270,287		156,789			(131,225)		35,411		0001
Purchased Call/SPXFCDUE Index/SFC161RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2026	06/04/2027	1	1,015,702	512.73		47,342		32,261		19,809			(15,305)		4,178		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2027	1	2,248,296	502.38		100,971		63,107		56,229			(38,280)		8,846		0001
Purchased Call/SPXFCDUE Index/SFC161RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2026	06/11/2027	4	15,819,568	497.51		775,099		545,206		491,589			(233,059)		65,983		0001
Purchased Call/SPXFCDUE Index/SFC161PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	1	465,216	501.7		22,163		13,421		11,656			(8,829)		1,802		0001
Purchased Call/SPXFCDUE Index/SFC1610S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/27/2027	4	10,412,771	508.49		512,825		337,362		225,797			(176,603)		42,130		0001
Purchased Call/SPXFCDUE Index/SFC161RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2026	06/08/2027	3	6,268,031	498.7		279,125		192,967		186,439			(86,502)		25,989		0001
Purchased Call/SPXFCDUE Index/SFC161RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/08/2026	06/04/2027	4	15,230,175	500.24		722,222		493,911		430,868			(231,156)		62,644		0001
Purchased Call/SPXFCDUE Index/SFC161RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/03/2027	4	15,130,951	510.39		728,296		492,585		317,239			(237,051)		62,109		0001
Purchased Call/SPXFCDUE Index/SFC1610SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/01/2026	05/28/2027	9	20,671,766	512.78		979,726		651,885		394,589			(331,763)		83,812		0001
Purchased Call/SPXFCDUE Index/SFC1610S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/19/2027	4	9,355,131	498.53		460,190		292,050		266,633			(168,607)		37,212		0001
Purchased Call/SPXFCDUE Index/SFC161RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2026	06/04/2027	4	7,546,150	512.73		333,831		227,705		147,383			(107,619)		31,038		0001
Purchased Call/SPXFCDUE Index/SFC161SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/17/2027	4	19,578,512	500.29		933,864		674,030		571,339			(265,797)		82,621		0001
Purchased Call/SPXFCDUE Index/SFC161SSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/23/2027	4	12,450,714	494.32		593,246		433,731		432,042			(160,406)		53,145		0001
Purchased Call/SPXFCDUE Index/SFC161SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/29/2026	06/25/2027	5	6,855,924	492.99		332,467		246,465		247,885			(87,692)		29,374		0001
Purchased Call/SPXFCDUE Index/SFC161SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/29/2026	06/24/2027	5	13,051,877	493.21		636,011		467,875		467,648			(169,472)		55,815		0001
Purchased Call/SPXFCDUE Index/SFC161T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/30/2027	1	784,674	500.36		36,511		27,358		23,446			(9,203)		3,393		0001
Purchased Call/SPXFCDUE Index/SFC161LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/02/2027	4	22,109,283	458.48		1,072,725		544,620		1,685,200			(530,524)		78,489		0001
Purchased Call/SPXFCDUE Index/SFC161MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/01/2027	1	189,979	458.3		8,896		4,497		14,443			(4,423)		673		0001
Purchased Call/SPXFCDUE Index/SFC161LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/02/2027	1	51,132	458.48		2,277		1,154		3,808			(1,129)		182		0001
Purchased Call/SPXFCDUE Index/SFC161MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2026	04/08/2027	1	62,917	467.75		3,025		1,588		3,846			(1,446)		227		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/15/2027	5	12,901,633	477.53		634,476		343,738		617,750			(291,410)		47,392		0001
Purchased Call/SPXFCDUE Index/SFC161NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/16/2027	1	66,891	482.74		3,010		1,647		2,762			(1,373)		246		0001
Purchased Call/SPXFCDUE Index/SFC161PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/11/2027	1	99,998	502.53		4,603		2,823		2,455			(1,783)		391		0001
Purchased Call/SPXFCDUE Index/SFC161MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/07/2027	6	9,322,797	459.61		474,907		246,684		694,593			(228,535)		33,543		0001
Purchased Call/SPXFCDUE Index/SFC161MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2026	04/13/2027	6	4,173,711	471.34		220,578		118,456		234,913			(102,221)		15,253		0001
Purchased Call/SPXFCDUE Index/SFC1610SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2026	04/29/2027	1	481,081	482.12		21,649		12,524		20,622			(9,134)		1,829		0001
Purchased Call/SPXFCDUE Index/SFC161PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	1	1,402,340	501.7		63,035		38,171		34,954			(25,110)		5,431		0001
Purchased Call/SPXFCDUE Index/SFC1610SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/29/2027	1	74,989	482.12		3,948		2,303		3,239			(1,659)		285		0001
Purchased Call/SPXFCDUE Index/SFC1610ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/27/2027	1	361,028	508.49		17,764		11,744		7,817			(6,100)		1,461		0001
Purchased Call/SPXFCDUE Index/SFC1610SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/26/2027	5	4,694,525	507.98		228,350		149,755		101,126			(78,864)		18,954		0001
Purchased Call/SPXFCDUE Index/SFC161MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2026	04/06/2027	4	2,749,725	459.44		140,680		72,880		205,349			(67,898)		9,867		0001
Purchased Call/SPXFCDUE Index/SFC161MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/14/2027	4	9,664,880	474.77		477,845		257,246		498,611			(220,879)		35,412		0001
Purchased Call/SPXFCDUE Index/SFC161NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/23/2027	3	14,631,286	484.58		700,758		397,504		585,043			(305,208)		54,826		0001
Purchased Call/SPXFCDUE Index/SFC161MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2026	04/08/2027	5	12,065,654	467.75		588,742		307,516		739,839			(281,637)		43,526		0001
Purchased Call/SPXFCDUE Index/SFC1610SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/27/2027	1	670,401	508.49		30,135		19,758		14,454			(10,403)		2,712		0001
Purchased Call/SPXFCDUE Index/SFC161PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2026	05/18/2027	5	4,118,118	501.81		189,646		120,217		106,142			(69,600)		16,345		0001
Purchased Call/SPXFCDUE Index/SFC161NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	04/22/2027	4	8,346,159	483.44		399,987		224,211		343,778			(176,191)		31,198		0001
Purchased Call/SPXFCDUE Index/SFC161PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2026	05/14/2027	4	9,932,817	509.57		460,537		287,247		199,654			(175,130)		39,080		0001
Purchased Call/SPXFCDUE Index/SFC161PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/13/2027	5	13,314,044	505.15		651,157		402,707		306,036			(249,387)		52,267		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1610SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2026	05/21/2027	1	88,597	504.08		4,164		2,684		2,161			(1,506)		354		0001
Purchased Call/SPXFCDUE Index/SFC161RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2026	06/01/2027	5	4,967,345	513.82		236,979		159,416		92,233			(77,859)		20,307		0001
Purchased Call/SPXFCDUE Index/SFC161RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2026	06/04/2027	1	209,811	512.73		9,995		6,811		4,097			(3,231)		863		0001
Purchased Call/SPXFCDUE Index/SFC1610ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	05/05/2027	1	475,023	491.49		21,367		12,714		15,887			(8,664)		1,831		0001
Purchased Call/SPXFCDUE Index/SFC1610SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/30/2027	1	811,987	488.46		36,539		21,357		29,310			(15,317)		3,094		0001
Purchased Call/SPXFCDUE Index/SFC161NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	04/23/2027	1	238,714	481.39		11,391		6,437		10,424			(4,994)		894		0001
Purchased Call/SPXFCDUE Index/SFC161PSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2026	05/13/2027	1	187,476	505.15		9,490		5,905		4,304			(3,624)		736		0001
Purchased Call/SPXFCDUE Index/SFC1610S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2026	05/20/2027	1	101,560	503.07		4,775		3,039		2,537			(1,740)		405		0001
Purchased Call/SPXFCDUE Index/SFC161RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2026	06/11/2027	4	8,755,791	496.36		428,281		300,719		280,879			(129,480)		36,520		0001
Purchased Call/SPXFCDUE Index/SFC161RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/14/2027	2	1,432,714	497.51		68,952		48,683		44,675			(20,622)		6,011		0001
Purchased Call/SPXFCDUE Index/SFC161LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/01/2027	3	10,349,759	458.3		500,376		251,637		790,702			(249,007)		36,642		0001
Purchased Call/SPXFCDUE Index/SFC161S57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/16/2027	4	9,875,955	500.92		457,540		326,771		282,422			(132,273)		41,596		0001
Purchased Call/SPXFCDUE Index/SFC161RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2026	06/02/2027	1	1,391,144	514.73		62,518		42,023		25,109			(20,554)		5,699		0001
Purchased Call/SPXFCDUE Index/SFC161S9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/21/2027	1	144,881	500.29		6,912		5,008		4,238			(1,953)		616		0001
Purchased Call/SPXFCDUE Index/SFC161MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/14/2027	1	183,981	474.77		8,281		4,448		9,391			(3,834)		674		0001
Purchased Call/SPXFCDUE Index/SFC161MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2026	04/08/2027	1	82,052	467.75		3,694		1,923		4,967			(1,771)		296		0001
Purchased Call/SPXFCDUE Index/SFC161NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/15/2027	1	340,914	477.53		15,181		8,197		16,117			(6,987)		1,252		0001
Purchased Call/SPXFCDUE Index/SFC161S9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/21/2027	1	2,682,231	500.29		129,418		93,765		78,498			(36,575)		11,406		0001
Purchased Call/SPXFCDUE Index/SFC161NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/19/2027	1	1,637,399	482.74		79,234		43,655		68,184			(35,839)		6,075		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/13/2027	1	123,746	471.34		6,180		3,312		6,944			(2,869)		452		0001
Purchased Call/SPXFCDUE Index/SFC161NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/21/2027	1	483,110	478.9		21,750		12,103		22,270			(9,653)		1,801		0001
Purchased Call/SPXFCDUE Index/SFC161NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	04/21/2027	1	60,983	478.9		2,772		1,560		2,780			(1,222)		227		0001
Purchased Call/SPXFCDUE Index/SFC161TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2026	06/30/2027	5	11,329,230	500.36		541,719		406,497		339,734			(136,047)		48,990		0001
Purchased Call/SPXFCDUE Index/SFC161MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/07/2026	04/07/2027	1	53,629	459.61		2,197		1,138		3,710			(1,059)		193		0001
Purchased Call/SPXFCDUE Index/SFC161PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2027	1	2,672,910	501.7		129,182		78,648		67,262			(51,039)		10,423		0001
Purchased Call/SPXFCDUE Index/SFC1610SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/21/2027	1	127,997	505.56		6,086		3,933		2,987			(2,190)		511		0001
Purchased Call/SPXFCDUE Index/SFC161RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2026	06/09/2027	1	699,827	495.18		32,598		22,540		22,952			(10,092)		2,907		0001
Purchased Call/SPXFCDUE Index/SFC1610SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	05/04/2027	1	183,432	486.97		9,323		5,537		6,988			(3,791)		706		0001
Purchased Call/SPXFCDUE Index/SFC161PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	05/06/2027	1	79,988	499.58		3,300		1,989		2,098			(1,324)		309		0001
Purchased Call/SPXFCDUE Index/SFC161SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/11/2027	1	1,106,680	497.51		51,505		36,196		34,288			(15,565)		4,616		0001
Purchased Call/SPXFCDUE Index/SFC1610SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/21/2027	1	502,923	505.56		22,566		14,583		11,672			(8,121)		2,009		0001
Purchased Call/SPXFCDUE Index/SFC161NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/16/2027	2	160,825	478.36		7,820		4,292		7,535			(3,541)		592		0001
Purchased Call/SPXFCDUE Index/SFC1610SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/24/2027	1	1,661,109	505.56		79,252		51,448		38,950			(28,289)		6,678		0001
Purchased Call/SPXFCDUE Index/SFC161PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/17/2027	1	3,126,486	502.38		150,947		94,810		78,917			(56,759)		12,382		0001
Purchased Call/SPXFCDUE Index/SFC161RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2026	06/11/2027	1	146,664	496.36		6,830		4,787		4,690			(2,077)		612		0001
Purchased Call/SPXFCDUE Index/SFC161MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/12/2027	1	1,572,527	468.71		76,016		40,416		94,481			(35,833)		5,732		0001
Purchased Call/SPXFCDUE Index/SFC161MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/07/2026	04/02/2027	1	125,408	458.48		5,966		3,050		9,510			(2,917)		445		0001
Purchased Call/SPXFCDUE Index/SFC161LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/02/2027	1	834,234	458.48		37,549		19,034		62,436			(18,620)		2,962		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1610S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2026	05/20/2027	3	11,191,419	503.07		542,170		346,092		279,808			(197,269)		44,612		0001
Purchased Call/SPXFCDUE Index/SFC1610SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/21/2027	3	9,158,810	504.08		447,721		288,995		224,982			(161,203)		36,588		0001
Purchased Call/SPXFCDUE Index/SFC161MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/09/2027	1	79,153	468.71		3,521		1,858		4,672			(1,673)		286		0001
Purchased Call/SPXFCDUE Index/SFC161NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/20/2026	04/16/2027	1	124,397	482.74		5,643		3,097		5,166			(2,548)		458		0001
Purchased Call/SPXFCDUE Index/SFC161NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/20/2027	4	2,735,686	481.55		128,472		71,467		118,158			(57,057)		10,176		0001
Purchased Call/SPXFCDUE Index/SFC1610S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2027	1	805,631	482.76		36,261		20,878		33,867			(15,399)		3,055		0001
Purchased Call/SPXFCDUE Index/SFC161NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2026	04/22/2027	1	594,389	483.44		28,358		15,859		24,474			(12,509)		2,222		0001
Purchased Call/SPXFCDUE Index/SFC1610SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	04/30/2027	1	779,102	490.17		35,028		20,531		26,789			(14,627)		2,969		0001
Purchased Call/SPXFCDUE Index/SFC161PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2026	05/14/2027	1	729,174	509.57		32,791		20,438		14,592			(12,488)		2,869		0001
Purchased Call/SPXFCDUE Index/SFC161NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2026	04/16/2027	1	283,459	478.36		12,761		6,964		13,186			(5,839)		1,044		0001
Purchased Call/SPXFCDUE Index/SFC1610S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/27/2026	04/23/2027	1	224,981	484.58		10,595		6,020		8,977			(4,578)		843		0001
Purchased Call/SPXFCDUE Index/SFC161PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/12/2027	1	281,041	501.95		12,638		7,764		7,022			(4,882)		1,101		0001
Purchased Call/SPXFCDUE Index/SFC161SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/16/2027	1	572,834	500.92		26,688		18,969		16,336			(7,751)		2,413		0001
Purchased Call/SPXFCDUE Index/SFC161SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/22/2027	3	6,721,892	498.69		292,974		213,777		206,414			(79,586)		28,638		0001
Purchased Call/SPXFCDUE Index/SFC161SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/23/2027	1	305,512	494.32		14,212		10,375		10,562			(3,855)		1,304		0001
Purchased Call/SPXFCDUE Index/SFC1610SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/28/2027	1	1,907,312	512.78		85,657		56,867		36,228			(29,180)		7,733		0001
Purchased Call/SPXFCDUE Index/SFC161RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2026	06/03/2027	1	170,301	510.39		8,110		5,474		3,553			(2,644)		699		0001
Purchased Call/SPXFCDUE Index/SFC161RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2026	06/09/2027	4	8,873,239	495.18		418,978		290,471		291,860			(129,062)		36,864		0001
Purchased Call/SPXFCDUE Index/SFC161SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/22/2026	06/17/2027	4	13,337,615	496.04		655,717		472,162		437,743			(188,140)		56,284		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1610S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/20/2027	1	114,569	503.07		5,885		3,819		2,860			(2,071)		457		0001
Purchased Call/SPXFCDUE Index/SFC161RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/07/2027	1	3,236,077	500.24		156,076		107,060		91,792			(49,757)		13,391		0001
Purchased Call/SPXFCDUE Index/SFC161SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/25/2027	1	365,799	493.36		17,010		12,615		13,039			(4,486)		1,567		0001
Purchased Call/SPXFCDUE Index/SFC161SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2026	06/25/2027	1	112,092	492.99		5,218		3,859		7,902			(1,387)		480		0001
Purchased Call/SPXFCDUE Index/SFC161T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2026	06/29/2027	4	5,954,771	497		303,238		227,452		194,803			(76,304)		25,702		0001
Purchased Call/SPXFCDUE Index/SFC161TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/28/2027	1	1,484,391	493.36		71,577		53,239		53,275			(18,723)		6,395		0001
Purchased Call/SPXFCDUE Index/SFC161NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2026	04/21/2027	1	135,955	478.9		6,930		3,867		6,314			(3,065)		507		0001
Purchased Call/SPXFCDUE Index/SFC161PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/13/2027	1	425,867	505.15		20,297		12,525		9,787			(7,785)		1,672		0001
Purchased Call/SPXFCDUE Index/SFC161MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/09/2027	3	13,946,464	468.71		678,006		358,009		836,889			(321,821)		50,443		0001
Purchased Call/SPXFCDUE Index/SFC1610SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	05/05/2027	3	10,783,440	491.49		537,222		320,069		363,430			(217,556)		41,573		0001
Purchased Call/SPXFCDUE Index/SFC161NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/23/2027	1	934,667	484.58		42,041		23,823		37,068			(18,364)		3,502		0001
Purchased Call/SPXFCDUE Index/SFC161NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/16/2027	1	51,065	478.36		2,403		1,315		2,348			(1,096)		188		0001
Purchased Call/SPXFCDUE Index/SFC161MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/09/2027	1	675,711	468.71		30,380		16,034		40,029			(14,439)		2,444		0001
Purchased Call/SPXFCDUE Index/SFC161NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/15/2027	1	518,635	477.53		24,744		13,360		24,823			(11,389)		1,905		0001
Purchased Call/SPXFCDUE Index/SFC161PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2027	1	110,162	501.7		5,266		3,206		2,771			(2,080)		430		0001
Purchased Call/SPXFCDUE Index/SFC1610SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/26/2027	1	248,329	508.6		11,538		7,554		5,342			(3,994)		1,003		0001
Purchased Call/SPXFCDUE Index/SFC1610SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/28/2027	1	329,167	512.78		15,665		10,400		6,282			(5,336)		1,335		0001
Purchased Call/SPXFCDUE Index/SFC161NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2026	04/22/2027	1	338,537	483.44		15,238		8,521		13,828			(6,721)		1,265		0001
Purchased Call/SPXFCDUE Index/SFC161PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	05/06/2027	1	409,940	499.58		18,176		10,956		10,878			(7,290)		1,584		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161M$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	03/31/2027	1	72,494	456.11		3,552		1,791		5,787			(1,771)		256		0001
Purchased Call/SPXFCDUE Index/SFC161PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2026	05/12/2027	1	126,757	501.95		6,801		4,224		3,180			(2,604)		497		0001
Purchased Call/SPXFCDUE Index/SFC161RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/04/2027	1	2,371,359	500.24		110,316		75,382		66,930			(35,459)		9,754		0001
Purchased Call/SPXFCDUE Index/SFC161MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/15/2027	1	314,356	477.53		14,152		7,641		14,907			(6,514)		1,155		0001
Purchased Call/SPXFCDUE Index/SFC161S$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/17/2027	1	480,426	500.29		22,325		16,107		13,983			(6,379)		2,027		0001
Purchased Call/SPXFCDUE Index/SFC1610$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/30/2027	1	54,646	488.46		2,607		1,524		1,988			(1,093)		208		0001
Purchased Call/SPXFCDUE Index/SFC1610$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/28/2027	1	545,499	511.42		24,520		16,234		10,807			(8,397)		2,212		0001
Purchased Call/SPXFCDUE Index/SFC161PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/13/2027	1	162,427	505.15		7,304		4,507		3,715			(2,802)		638		0001
Purchased Call/SPXFCDUE Index/SFC1610$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2026	05/20/2027	1	585,642	503.07		26,325		16,752		14,551			(9,592)		2,335		0001
Purchased Call/SPXFCDUE Index/SFC161LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/05/2027	1	1,856,193	458.48		89,858		45,917		141,601			(44,197)		6,643		0001
Purchased Call/SPXFCDUE Index/SFC161SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2026	06/24/2027	1	146,639	493.21		6,823		5,000		5,232			(1,832)		627		0001
Purchased Call/SPXFCDUE Index/SFC161M$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/01/2027	1	50,156	458.3		2,239		1,132		3,744			(1,113)		178		0001
Purchased Call/SPXFCDUE Index/SFC161M$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/02/2027	1	96,235	458.48		4,236		2,159		7,059			(2,077)		342		0001
Purchased Call/SPXFCDUE Index/SFC161NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/26/2027	1	2,010,244	484.58		97,215		55,437		80,586			(42,118)		7,588		0001
Purchased Call/SPXFCDUE Index/SFC1610$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2026	05/19/2027	2	867,811	498.53		44,388		28,338		24,684			(16,185)		3,452		0001
Purchased Call/SPXFCDUE Index/SFC1610$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/19/2027	1	405,162	498.53		18,204		11,534		11,461			(6,683)		1,612		0001
Purchased Call/SPXFCDUE Index/SFC1610$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/24/2027	1	2,376,214	505.56		114,629		74,414		55,733			(40,916)		9,554		0001
Purchased Call/SPXFCDUE Index/SFC1610$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2026	05/20/2027	1	120,053	503.07		5,719		3,640		3,001			(2,084)		479		0001
Purchased Call/SPXFCDUE Index/SFC161S$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/17/2027	1	169,895	496.03		8,241		5,945		5,508			(2,355)		717		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161S$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/15/2027	1	61,782	502.13		2,711		1,924		1,683			(789)		260		0001
Purchased Call/SPXFCDUE Index/SFC161RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2026	06/10/2027	1	243,313	492.39		11,334		7,868		8,636			(3,478)		1,013		0001
Purchased Call/SPXFCDUE Index/SFC161S$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2026	06/17/2027	1	117,288	496.04		5,464		3,931		3,837			(1,572)		495		0001
Purchased Call/SPXFCDUE Index/SFC161RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/11/2027	1	233,691	497.51		11,114		7,811		7,259			(3,359)		975		0001
Purchased Call/SPXFCDUE Index/SFC161S$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/17/2027	1	240,682	500.29		11,430		8,246		7,021			(3,266)		1,016		0001
Purchased Call/SPXFCDUE Index/SFC161MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2026	04/07/2027	1	320,780	459.61		17,560		9,120		23,781			(8,442)		1,154		0001
Purchased Call/SPXFCDUE Index/SFC161ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	09/30/2027	1	57,145	489.11		2,264		2,264		2,264					286		0001
Purchased Call/SPXFCDUE Index/SFC161ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/28/2026	09/24/2027	1	62,917	495.41		2,619		2,611		2,475			(15)		312		0001
Purchased Call/SPXFCDUE Index/SFC161TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2026	07/06/2027	7	7,683,157	502.06		350,042		269,647		222,251			(80,952)		33,587		0001
Purchased Call/SPXFCDUE Index/SFC161TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2026	07/01/2027	1	125,188	499.59		5,954		4,478		3,843			(1,484)		542		0001
Purchased Call/SPXFCDUE Index/SFC161TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2026	07/08/2027	1	486,051	498.57		22,606		17,437		15,463			(5,203)		2,132		0001
Purchased Call/SPXFCDUE Index/SFC161TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/06/2026	07/02/2027	5	19,529,547	498.75		944,539		717,461		616,649			(231,932)		84,758		0001
Purchased Call/SPXFCDUE Index/SFC161TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2026	07/08/2027	1	125,165	498.57		5,949		4,589		3,997			(1,369)		549		0001
Purchased Call/SPXFCDUE Index/SFC161US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2026	07/13/2027	7	6,283,684	499.98		312,475		246,730		195,164			(66,337)		27,811		0001
Purchased Call/SPXFCDUE Index/SFC161V$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2026	07/23/2027	1	59,452	489.17		2,709		2,220		2,450			(506)		268		0001
Purchased Call/SPXFCDUE Index/SFC161TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2026	07/09/2027	1	245,533	501.92		11,425		8,893		7,177			(2,598)		1,079		0001
Purchased Call/SPXFCDUE Index/SFC161VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/28/2026	07/27/2027	5	4,067,761	489.01		200,697		166,100		171,373			(34,977)		18,439		0001
Purchased Call/SPXFCDUE Index/SFC161USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2026	07/21/2027	6	10,117,792	497.82		473,139		382,576		338,170			(91,543)		45,403		0001
Purchased Call/SPXFCDUE Index/SFC161USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2026	07/23/2027	3	10,172,738	489.17		487,523		399,705		425,380			(90,506)		45,804		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161T$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2027	1	2,293,176	504.44		108,926		85,023		62,814			(24,538)		10,078		0001
Purchased Call/SPXFCDUE Index/SFC161US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/14/2026	07/14/2027	4	6,954,412	502.15		335,346		264,780		204,436			(71,264)		30,834		0001
Purchased Call/SPXFCDUE Index/SFC161USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2026	07/22/2027	4	11,266,205	497.2		521,303		423,081		383,649			(99,556)		50,642		0001
Purchased Call/SPXFCDUE Index/SFC161TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2026	07/09/2027	6	18,102,403	504.44		851,777		665,663		496,164			(190,419)		79,558		0001
Purchased Call/SPXFCDUE Index/SFC161VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2026	07/29/2027	6	9,240,285	483.41		466,694		388,724		449,698			(79,679)		42,025		0001
Purchased Call/SPXFCDUE Index/SFC161W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/10/2026	08/10/2027	6	2,983,136	502.12		142,228		123,528		93,055			(19,188)		13,834		0001
Purchased Call/SPXFCDUE Index/SFC161VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2026	07/23/2027	1	387,430	489.17		18,384		15,064		16,176			(3,434)		1,744		0001
Purchased Call/SPXFCDUE Index/SFC161VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2026	07/30/2027	5	8,342,998	488.57		414,417		347,273		358,106			(69,547)		38,007		0001
Purchased Call/SPXFCDUE Index/SFC161ZS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	09/23/2027	4	8,621,476	492.32		411,128		405,389		381,716			(7,141)		42,692		0001
Purchased Call/SPXFCDUE Index/SFC161W$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2026	08/13/2027	4	7,740,742	505.61		368,334		322,736		223,031			(48,077)		36,069		0001
Purchased Call/SPXFCDUE Index/SFC161W$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2026	08/06/2027	1	73,882	502.65		3,371		2,893		2,235			(500)		340		0001
Purchased Call/SPXFCDUE Index/SFC161USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/28/2026	07/23/2027	6	5,858,855	488.64		283,284		231,893		248,185			(53,021)		26,380		0001
Purchased Call/SPXFCDUE Index/SFC161USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/27/2026	07/20/2027	4	5,784,828	493.41		300,328		242,513		215,855			(58,341)		25,915		0001
Purchased Call/SPXFCDUE Index/SFC161XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2026	09/03/2027	3	16,100,790	496		763,783		717,223		614,187			(53,656)		77,469		0001
Purchased Call/SPXFCDUE Index/SFC161Y$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	09/21/2027	5	5,480,150	497.07		255,763		251,177		207,785			(5,403)		27,061		0001
Purchased Call/SPXFCDUE Index/SFC161YSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2026	09/16/2027	3	11,184,553	483.3		550,932		532,284		575,410			(20,721)		54,840		0001
Purchased Call/SPXFCDUE Index/SFC161VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2026	07/30/2027	5	13,170,591	491.03		646,755		543,106		532,540			(107,109)		60,000		0001
Purchased Call/SPXFCDUE Index/SFC161W$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2026	08/19/2027	5	11,814,144	497.27		552,776		491,476		423,797			(63,086)		55,568		0001
Purchased Call/SPXFCDUE Index/SFC161VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2026	08/06/2027	18	9,066,497	500.12		428,958		372,053		295,847			(59,551)		41,778		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161W$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2026	08/20/2027	7	15,772,717	494.61		751,917		675,211		605,652			(81,490)		74,302		0001
Purchased Call/SPXFCDUE Index/SFC161Y$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2026	09/20/2027	1	3,074,264	489.64		147,442		143,786		142,873			(4,821)		15,159		0001
Purchased Call/SPXFCDUE Index/SFC161X$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2026	09/02/2027	5	9,471,017	492.26		465,212		432,318		392,062			(34,937)		45,502		0001
Purchased Call/SPXFCDUE Index/SFC161Y$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2026	08/05/2027	5	8,490,286	501.58		405,958		345,410		266,083			(61,850)		39,059		0001
Purchased Call/SPXFCDUE Index/SFC161U$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2026	07/23/2027	1	320,605	488.64		14,895		12,172		13,479			(2,816)		1,444		0001
Purchased Call/SPXFCDUE Index/SFC161X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2026	09/03/2027	5	11,362,878	498.01		534,722		501,100		413,806			(38,813)		54,673		0001
Purchased Call/SPXFCDUE Index/SFC161Y$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2026	09/09/2027	4	7,514,151	489.33		354,948		336,013		335,102			(20,169)		36,474		0001
Purchased Call/SPXFCDUE Index/SFC161Y$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/14/2026	09/14/2027	5	4,606,518	488.34		210,856		202,760		211,410			(8,702)		22,522		0001
Purchased Call/SPXFCDUE Index/SFC161Y$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/14/2026	09/10/2027	4	14,172,094	491.02		672,120		642,498		610,054			(34,445)		68,892		0001
Purchased Call/SPXFCDUE Index/SFC161Y$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2026	09/17/2027	4	16,504,503	489.64		813,170		793,444		739,614			(25,211)		81,040		0001
Purchased Call/SPXFCDUE Index/SFC161W$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2026	08/17/2027	4	4,730,097	501.29		203,852		181,252		152,814			(23,236)		22,179		0001
Purchased Call/SPXFCDUE Index/SFC161Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2026	09/10/2027	4	6,528,476	485.48		322,410		307,527		318,287			(17,325)		31,735		0001
Purchased Call/SPXFCDUE Index/SFC161W$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2026	08/20/2027	6	9,894,519	491.61		484,146		434,092		408,059			(53,317)		46,611		0001
Purchased Call/SPXFCDUE Index/SFC161W$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2026	08/13/2027	5	15,953,108	504.55		753,579		661,976		472,377			(96,267)		74,336		0001
Purchased Call/SPXFCDUE Index/SFC161Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2026	09/17/2027	1	495,625	489.39		21,322		20,731		21,069			(759)		2,434		0001
Purchased Call/SPXFCDUE Index/SFC161W$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2026	08/12/2027	5	10,409,297	501.89		509,290		443,114		328,696			(67,873)		48,427		0001
Purchased Call/SPXFCDUE Index/SFC161X$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2026	08/24/2027	5	4,984,167	492.01		254,446		235,552		204,458			(19,987)		23,624		0001
Purchased Call/SPXFCDUE Index/SFC161Y$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	09/17/2027	4	6,736,793	489.39		324,976		316,357		303,584			(11,100)		33,079		0001
Purchased Call/SPXFCDUE Index/SFC161X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/31/2026	08/27/2027	5	15,629,625	497.46		737,352		677,113		560,444			(64,925)		74,419		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2026	09/24/2027	4	6,894,443	492.71		331,157		328,663		284,502			(5,096)		34,188		0001
Purchased Call/SPXFCDUE Index/SFC161TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2026	07/07/2027	4	8,851,962	499.8		424,264		326,459		272,953			(98,500)		38,765		0001
Purchased Call/SPXFCDUE Index/SFC161Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	09/29/2027	2	11,680,514	489.54		557,677		557,677		552,920			(1,377)		58,323		0001
Purchased Call/SPXFCDUE Index/SFC161Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	09/23/2027	1	184,977	492.32		7,948		7,817		7,426			(152)		916		0001
Purchased Call/SPXFCDUE Index/SFC161TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2026	07/07/2027	1	249,251	499.8		11,600		8,916		7,654			(2,701)		1,092		0001
Purchased Call/SPXFCDUE Index/SFC161TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2026	07/02/2027	1	193,468	498.75		9,205		6,987		6,105			(2,270)		840		0001
Purchased Call/SPXFCDUE Index/SFC161T$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2026	07/09/2027	4	6,956,008	501.92		339,494		264,547		207,012			(76,884)		30,571		0001
Purchased Call/SPXFCDUE Index/SFC161U$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2026	07/15/2027	5	15,753,811	503.79		744,922		589,802		444,199			(156,749)		69,969		0001
Purchased Call/SPXFCDUE Index/SFC161U$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/22/2026	07/16/2027	5	13,307,654	494.97		637,340		510,348		475,193			(130,272)		59,207		0001
Purchased Call/SPXFCDUE Index/SFC161U$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2026	07/16/2027	1	103,282	500.05		4,807		3,835		3,218			(1,001)		460		0001
Purchased Call/SPXFCDUE Index/SFC161U$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/14/2026	07/14/2027	1	905,599	502.15		42,138		33,199		26,507			(9,005)		4,015		0001
Purchased Call/SPXFCDUE Index/SFC161W$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2026	08/16/2027	1	3,351,466	504.55		161,608		142,019		99,405			(20,696)		15,690		0001
Purchased Call/SPXFCDUE Index/SFC161U$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2026	07/16/2027	1	1,040,127	494.97		48,356		38,684		36,935			(9,963)		4,628		0001
Purchased Call/SPXFCDUE Index/SFC161V$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2026	07/28/2027	4	7,819,488	490.26		361,009		299,012		320,482			(62,734)		35,505		0001
Purchased Call/SPXFCDUE Index/SFC161Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2026	09/22/2027	4	9,076,867	497.27		429,077		421,055		340,938			(9,214)		44,884		0001
Purchased Call/SPXFCDUE Index/SFC161XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2026	09/03/2027	1	507,302	498.01		21,900		20,501		17,572			(1,620)		2,441		0001
Purchased Call/SPXFCDUE Index/SFC161V$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2026	08/03/2027	6	4,180,932	494.96		227,025		192,113		154,440			(35,377)		19,172		0001
Purchased Call/SPXFCDUE Index/SFC161Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/28/2026	09/28/2027	3	4,362,372	490.25		205,781		205,599		203,186			(618)		21,752		0001
Purchased Call/SPXFCDUE Index/SFC161Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2026	09/08/2027	6	11,293,889	492.28		528,838		499,160		473,619			(31,066)		54,741		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161V$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2026	08/04/2027	3	8,254,239	501.39		396,899		335,876		259,228			(61,788)		37,912		0001
Purchased Call/SPXFCDUE Index/SFC161VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/10/2026	08/06/2027	4	13,420,900	502.65		642,525		551,858		410,428			(94,512)		61,842		0001
Purchased Call/SPXFCDUE Index/SFC161Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2026	09/27/2027	1	76,493	495.41		3,292		3,274		2,882			(45)		381		0001
Purchased Call/SPXFCDUE Index/SFC161Y$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	09/15/2027	5	11,938,928	485.59		570,697		549,298		583,243			(22,998)		58,455		0001
Purchased Call/SPXFCDUE Index/SFC161Y$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2026	09/20/2027	1	72,600	489.64		3,127		3,049		3,071			(102)		358		0001
Purchased Call/SPXFCDUE Index/SFC161TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/06/2026	07/01/2027	4	10,864,602	499.59		520,936		392,948		333,665			(129,195)		47,067		0001
Purchased Call/SPXFCDUE Index/SFC161U$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2026	07/16/2027	6	7,259,809	500.05		334,350		267,225		227,224			(68,961)		32,300		0001
Purchased Call/SPXFCDUE Index/SFC161T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2026	07/08/2027	3	10,206,659	498.57		500,788		387,287		326,197			(114,893)		44,778		0001
Purchased Call/SPXFCDUE Index/SFC161V$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2026	08/09/2027	1	2,080,317	502.65		100,271		86,184		63,782			(14,754)		9,632		0001
Purchased Call/SPXFCDUE Index/SFC161W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2026	08/11/2027	7	9,665,351	500.49		467,672		405,824		315,282			(63,107)		44,895		0001
Purchased Call/SPXFCDUE Index/SFC161XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2026	08/25/2027	4	11,205,529	494		541,644		490,044		439,443			(52,922)		53,193		0001
Purchased Call/SPXFCDUE Index/SFC161XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2026	08/26/2027	1	219,399	494.38		10,432		9,455		8,537			(1,000)		1,043		0001
Purchased Call/SPXFCDUE Index/SFC161V$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2026	07/30/2027	1	445,117	488.57		20,707		17,323		18,950			(3,517)		2,028		0001
Purchased Call/SPXFCDUE Index/SFC161XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2026	08/31/2027	5	5,559,108	494.82		249,275		230,082		215,799			(19,847)		26,629		0001
Purchased Call/SPXFCDUE Index/SFC161W$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2026	08/18/2027	5	8,573,829	496.37		412,502		365,489		313,725			(47,959)		40,265		0001
Purchased Call/SPXFCDUE Index/SFC161W$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2026	08/23/2027	1	253,119	494.61		12,064		10,834		9,723			(1,315)		1,198		0001
Purchased Call/SPXFCDUE Index/SFC161Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/28/2026	09/24/2027	3	26,436,622	495.41		1,255,499		1,248,707		1,041,819			(16,742)		131,092		0001
Purchased Call/SPXFCDUE Index/SFC161XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2026	08/26/2027	4	9,481,384	494.38		468,456		425,961		369,471			(44,352)		45,077		0001
Purchased Call/SPXFCDUE Index/SFC161Y$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2026	09/17/2027	1	50,000	489.64		2,364		2,304		2,234			(78)		246		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2026	08/27/2027	4	8,723,302	499.13		414,676		379,413		313,033			(38,247)		41,535		0001
Purchased Call/SPXFCDUE Index/SFC161W/SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2026	08/23/2027	1	3,177,556	494.61		153,126		137,518		122,248			(16,690)		15,038		0001
Purchased Call/SPXFCDUE Index/SFC161ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2026	09/29/2027	1	281,947	489.54		13,330		13,330		13,206			(37)		1,408		0001
Purchased Call/SPXFCDUE Index/SFC161XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2026	08/27/2027	1	163,230	497.46		7,744		7,098		5,915			(702)		777		0001
Purchased Call/SPXFCDUE Index/SFC161Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2026	09/13/2027	2	3,379,447	491.02		161,899		154,780		145,662			(8,348)		16,499		0001
Purchased Call/SPXFCDUE Index/SFC161YSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2026	09/17/2027	1	234,520	489.64		10,077		9,825		9,917			(332)		1,152		0001
Purchased Call/SPXFCDUE Index/SFC161ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	09/30/2027	1	9,026,706	489.11		431,657		431,657		431,567					45,134		0001
Purchased Call/SPXFCDUE Index/SFC161TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2026	07/02/2027	1	190,295	498.75		8,858		6,723		5,982			(2,184)		826		0001
Purchased Call/SPXFCDUE Index/SFC161TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2026	07/01/2027	1	1,073,321	499.59		49,942		37,559		32,834			(12,451)		4,650		0001
Purchased Call/SPXFCDUE Index/SFC161VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2026	08/06/2027	1	140,012	502.65		6,651		5,708		4,277			(987)		645		0001
Purchased Call/SPXFCDUE Index/SFC161USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2026	07/23/2027	1	543,494	489.17		25,234		20,678		22,559			(4,714)		2,447		0001
Purchased Call/SPXFCDUE Index/SFC161W/SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2026	08/16/2027	1	88,748	504.55		4,062		3,570		2,603			(520)		415		0001
Purchased Call/SPXFCDUE Index/SFC161W/SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2026	08/20/2027	1	1,156,127	494.61		54,916		49,272		44,325			(6,035)		5,446		0001
Purchased Call/SPXFCDUE Index/SFC161USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2026	07/26/2027	1	1,783,167	489.17		85,842		70,471		74,701			(15,905)		8,070		0001
Purchased Call/SPXFCDUE Index/SFC161V$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2026	07/29/2027	1	89,612	483.41		4,164		3,453		4,294			(719)		408		0001
Purchased Call/SPXFCDUE Index/SFC161US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2026	07/21/2027	1	133,239	497.82		6,196		5,001		4,431			(1,205)		598		0001
Purchased Call/SPXFCDUE Index/SFC161VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2026	07/30/2027	1	474,020	491.03		22,013		18,467		19,024			(3,689)		2,159		0001
Purchased Call/SPXFCDUE Index/SFC161VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2026	08/06/2027	1	153,570	500.12		7,301		6,249		5,005			(1,100)		708		0001
Purchased Call/SPXFCDUE Index/SFC161X$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2026	08/27/2027	1	182,958	499.13		7,906		7,227		6,119			(736)		871		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161W$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2026	08/19/2027	1	211,560	497.27		10,064		8,927		7,578			(1,158)		995		0001
Purchased Call/SPXFCDUE Index/SFC161TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2026	07/09/2027	1	138,100	501.92		6,568		5,113		4,050			(1,494)		607		0001
Purchased Call/SPXFCDUE Index/SFC161TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2027	1	109,656	504.44		5,141		4,013		2,999			(1,158)		482		0001
Purchased Call/SPXFCDUE Index/SFC161USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2026	07/19/2027	1	1,683,344	494.97		81,137		65,044		60,229			(16,581)		7,528		0001
Purchased Call/SPXFCDUE Index/SFC161W$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2026	08/20/2027	1	334,516	491.61		15,913		14,238		13,772			(1,787)		1,576		0001
Purchased Call/SPXFCDUE Index/SFC161TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	07/12/2027	1	3,145,402	504.44		151,577		118,589		86,509			(33,867)		13,897		0001
Purchased Call/SPXFCDUE Index/SFC161W$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2026	08/13/2027	1	78,592	505.61		3,739		3,273		2,262			(492)		366		0001
Purchased Call/SPXFCDUE Index/SFC161V$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/28/2026	07/28/2027	1	563,156	490.26		26,181		21,637		22,909			(4,591)		2,557		0001
Purchased Call/SPXFCDUE Index/SFC161XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2026	09/07/2027	1	189,176	496		9,116		8,564		7,201			(644)		916		0001
Purchased Call/SPXFCDUE Index/SFC161VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2026	08/02/2027	1	2,373,684	491.03		114,317		96,051		96,374			(19,001)		10,867		0001
Purchased Call/SPXFCDUE Index/SFC161XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2026	08/30/2027	1	2,613,732	497.46		125,799		115,402		95,002			(11,312)		12,501		0001
Purchased Call/SPXFCDUE Index/SFC161XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/01/2026	09/01/2027	3	5,099,582	489.33		258,740		239,581		225,460			(19,985)		24,464		0001
Purchased Call/SPXFCDUE Index/SFC161XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2026	09/03/2027	1	256,250	496		11,050		10,372		9,294			(789)		1,233		0001
Purchased Call/SPXFCDUE Index/SFC161USI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2026	07/16/2027	1	896,086	494.97		42,573		34,058		31,963			(8,772)		3,987		0001
Purchased Call/SPXFCDUE Index/SFC161W$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2026	08/13/2027	1	68,245	504.55		3,243		2,847		2,019			(419)		318		0001
Purchased Call/SPXFCDUE Index/SFC161YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2026	09/17/2027	1	50,000	489.39		2,368		2,302		2,246			(84)		246		0001
Purchased Call/SPXFCDUE Index/SFC161USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2026	07/15/2027	1	82,794	503.79		3,854		3,047		2,325			(813)		368		0001
Purchased Call/SPXFCDUE Index/SFC161VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2026	08/05/2027	1	295,348	501.58		14,044		11,916		9,246			(2,155)		1,359		0001
Purchased Call/SPXFCDUE Index/SFC161XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2026	09/03/2027	1	596,378	496		28,292		26,558		22,615			(2,021)		2,869		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161Z9B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2026	09/24/2027	1	421,288	495.41		18,090		17,990		15,850			(248)		2,089		0001
Purchased Call/SPXFCDUE Index/SFC161US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/22/2026	07/22/2027	1	623,881	497.2		28,998		23,486		21,132			(5,561)		2,804		0001
Purchased Call/SPXFCDUE Index/SFC161XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2026	08/30/2027	1	76,267	497.46		3,485		3,197		2,728			(313)		365		0001
Purchased Call/SPXFCDUE Index/SFC161VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2026	07/26/2027	1	260,726	489.17		12,249		10,056		10,871			(2,270)		1,180		0001
Purchased Call/SPXFCDUE Index/SFC161Y9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2026	09/16/2027	1	83,051	483.3		3,576		3,448		3,998			(137)		407		0001
Purchased Call/SPXFCDUE Index/SFC161YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2026	09/16/2027	1	159,115	483.3		7,540		7,270		8,155			(289)		780		0001
Purchased Call/SPXFCDUE Index/SFC161Z9 9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2026	09/27/2027	1	2,402,209	495.41		115,138		114,503		95,459			(1,569)		11,962		0001
Purchased Call/SPXFCDUE Index/SFC161Z96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2026	09/24/2027	1	157,500	492.71		7,448		7,386		6,623			(122)		781		0001
Purchased Call/SPXFCDUE Index/SFC061KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2024	10/06/2026	1	149,064	488.51	9,682			67		918			(3,631)		96		0001
Purchased Call/SPXFCDUE Index/SFC061ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2024	10/09/2026	1	1,908,587	491.09	130,817			1,447		10,977			(49,056)		1,498		0001
Purchased Call/SPXFCDUE Index/SFC061JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	10/23/2026	3	1,450,119	489.5	94,605			2,880		17,657			(35,574)		1,820		0001
Purchased Call/SPXFCDUE Index/SFC061JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2024	10/22/2026	2	2,356,212	497.98	134,063			3,874		11,364			(50,213)		2,892		0001
Purchased Call/SPXFCDUE Index/SFC061IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2024	10/01/2026	3	2,041,702	485.65	135,799					11,791			(51,089)		534		0001
Purchased Call/SPXFCDUE Index/SFC061KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2024	11/09/2026	1	248,727	498.89	16,080			864		2,094			(6,005)		412		0001
Purchased Call/SPXFCDUE Index/SFC061M S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/27/2024	11/25/2026	3	2,044,416	500.13	127,751			9,720		21,064			(47,922)		4,004		0001
Purchased Call/SPXFCDUE Index/SFC061KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2024	10/28/2026	3	3,917,209	493.35	254,816			9,466		38,308			(95,453)		5,425		0001
Purchased Call/SPXFCDUE Index/SFC061ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2024	10/08/2026	2	2,289,276	488.7	156,945			1,512		16,937			(58,781)		1,695		0001
Purchased Call/SPXFCDUE Index/SFC061KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2024	11/06/2026	3	1,406,632	497.71	92,030			4,585		12,639			(34,534)		2,239		0001
Purchased Call/SPXFCDUE Index/SFC0610SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2024	12/24/2026	3	2,441,604	482.95	152,478			17,790		76,076			(57,543)		5,891		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/17/2024	11/19/2026	2	1,290,949	491.04	85,728			5,830		21,897			(32,390)		2,389		0001
Purchased Call/SPXFCDUE Index/SFC061LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/15/2024	11/13/2026	3	1,496,069	494.56	91,249			5,417		19,088			(34,205)		2,597		0001
Purchased Call/SPXFCDUE Index/SFC061KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/30/2024	10/29/2026	2	1,006,388	494.26	63,327			2,441		9,601			(23,732)		1,418		0001
Purchased Call/SPXFCDUE Index/SFC0611SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/08/2024	10/02/2026	3	2,123,237	488.51	132,959			184		8,915			(50,109)		786		0001
Purchased Call/SPXFCDUE Index/SFC061NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/23/2024	12/18/2026	3	2,010,473	481.25	133,587			14,399		65,749			(50,133)		4,677		0001
Purchased Call/SPXFCDUE Index/SFC061LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/15/2024	11/16/2026	1	429,377	487.95	27,721			1,754		8,391			(10,353)		770		0001
Purchased Call/SPXFCDUE Index/SFC061JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/30/2024	10/23/2026	3	1,355,505	491.78	89,251			2,716		13,414			(33,596)		1,701		0001
Purchased Call/SPXFCDUE Index/SFC061NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/20/2024	12/18/2026	3	1,280,686	483.09	83,770			9,048		38,852			(31,525)		2,979		0001
Purchased Call/SPXFCDUE Index/SFC0610SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/27/2024	12/28/2026	1	869,836	482.95	56,087			6,789		27,242			(20,946)		2,148		0001
Purchased Call/SPXFCDUE Index/SFC061KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/05/2024	11/04/2026	2	3,660,640	478.12	257,438			12,040		112,012			(96,412)		5,668		0001
Purchased Call/SPXFCDUE Index/SFC061NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/31/2024	12/16/2026	3	3,429,931	503.8	175,725			18,392		37,063			(65,882)		7,877		0001
Purchased Call/SPXFCDUE Index/SFC061LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/14/2024	11/13/2026	3	1,991,265	497.79	122,638			7,269		20,260			(45,918)		3,457		0001
Purchased Call/SPXFCDUE Index/SFC061KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/31/2024	10/30/2026	2	1,334,752	480.57	85,355			3,418		34,557			(31,997)		1,913		0001
Purchased Call/SPXFCDUE Index/SFC0611S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2024	10/02/2026	4	1,415,695	485.77	90,712			125		10,489			(34,058)		524		0001
Purchased Call/SPXFCDUE Index/SFC061NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/13/2025	12/11/2026	4	1,867,824	501.81	120,718			11,861		21,487			(45,442)		4,148		0001
Purchased Call/SPXFCDUE Index/SFC0611SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/15/2024	10/13/2026	1	176,785	494.85	11,271			186		706			(4,227)		167		0001
Purchased Call/SPXFCDUE Index/SFC061MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/27/2024	11/27/2026	2	2,564,855	497.7	172,566			13,581		31,497			(64,662)		5,112		0001
Purchased Call/SPXFCDUE Index/SFC061LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/21/2024	11/20/2026	3	1,661,399	494	109,424			7,559		23,926			(41,052)		3,105		0001
Purchased Call/SPXFCDUE Index/SFC061KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/04/2024	10/30/2026	3	2,134,749	479.64	138,314			5,549		58,219			(52,075)		3,060		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/16/2024	12/11/2026	3	1,969,791	506.44	123,742			12,095		17,244			(46,317)		4,374		0001
Purchased Call/SPXFCDUE Index/SFC061NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/13/2024	12/15/2026	1	433,439	501.81	28,018			2,886		5,157			(10,449)		989		0001
Purchased Call/SPXFCDUE Index/SFC061JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/25/2024	10/26/2026	2	303,631	491.78	19,875			684		3,135			(7,434)		405		0001
Purchased Call/SPXFCDUE Index/SFC061KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/08/2024	11/10/2026	1	212,630	498.89	13,753			757		1,843			(5,129)		356		0001
Purchased Call/SPXFCDUE Index/SFC061LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/15/2024	11/17/2026	1	1,051,208	487.95	67,897			4,383		20,790			(25,322)		1,906		0001
Purchased Call/SPXFCDUE Index/SFC061IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/07/2024	10/05/2026	3	288,758	488.51	18,320			101		1,558			(6,869)		169		0001
Purchased Call/SPXFCDUE Index/SFC061JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/17/2024	10/16/2026	1	1,271,915	496.98	82,332			1,703		4,997			(30,832)		1,331		0001
Purchased Call/SPXFCDUE Index/SFC061KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/08/2024	11/06/2026	3	2,017,610	495.42	133,097			6,605		21,673			(49,820)		3,212		0001
Purchased Call/SPXFCDUE Index/SFC061NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/17/2024	12/17/2026	4	3,106,035	501.04	144,603			15,339		39,652			(54,214)		7,179		0001
Purchased Call/SPXFCDUE Index/SFC061MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/29/2024	12/01/2026	1	193,044	501.77	12,486			1,046		1,913			(4,657)		398		0001
Purchased Call/SPXFCDUE Index/SFC0610S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/26/2024	12/24/2026	5	4,314,868	487.42	259,281			30,143		111,740			(97,463)		10,411		0001
Purchased Call/SPXFCDUE Index/SFC061LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/15/2024	11/13/2026	3	1,659,620	487.95	108,997			6,485		32,086			(41,038)		2,881		0001
Purchased Call/SPXFCDUE Index/SFC061JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/22/2024	10/21/2026	2	4,522,258	497	293,713			8,081		23,173			(110,004)		5,424		0001
Purchased Call/SPXFCDUE Index/SFC061JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/25/2024	10/23/2026	3	1,830,207	491.27	119,611			3,634		18,999			(44,870)		2,297		0001
Purchased Call/SPXFCDUE Index/SFC061KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/31/2024	10/30/2026	3	2,203,208	492.04	132,860			5,301		26,350			(49,713)		3,158		0001
Purchased Call/SPXFCDUE Index/SFC061ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/08/2024	10/02/2026	3	869,224	484.08	59,280			82		8,571			(22,261)		322		0001
Purchased Call/SPXFCDUE Index/SFC061JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/18/2024	10/15/2026	2	2,264,008	493.83	154,100			2,968		13,096			(57,714)		2,295		0001
Purchased Call/SPXFCDUE Index/SFC061MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/03/2024	11/25/2026	4	3,340,389	496.84	224,570			17,052		42,485			(84,240)		6,542		0001
Purchased Call/SPXFCDUE Index/SFC061MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/29/2024	11/27/2026	2	1,038,128	501.77	67,523			5,324		9,828			(25,399)		2,069		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/12/2024	12/10/2026	4	1,587,325	499.16	112,373			10,824		20,859			(42,087)		3,500		0001
Purchased Call/SPXFCDUE Index/SFC061LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/12/2024	11/12/2026	3	1,370,160	497.85	87,346			5,045		13,525			(32,698)		2,351		0001
Purchased Call/SPXFCDUE Index/SFC061MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/09/2024	12/04/2026	1	869,700	507.76	51,436			4,553		6,282			(19,368)		1,835		0001
Purchased Call/SPXFCDUE Index/SFC061MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/04/2024	12/04/2026	3	1,309,754	507.49	83,880			7,390		9,632			(31,392)		2,764		0001
Purchased Call/SPXFCDUE Index/SFC061LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/20/2024	11/20/2026	3	1,564,542	491.08	103,025			7,091		26,861			(38,578)		2,924		0001
Purchased Call/SPXFCDUE Index/SFC061LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/22/2024	11/24/2026	1	99,406	495.47	6,414			476		1,351			(2,392)		193		0001
Purchased Call/SPXFCDUE Index/SFC061MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/06/2024	12/03/2026	3	739,038	502.86	50,802			4,408		7,168			(19,034)		1,547		0001
Purchased Call/SPXFCDUE Index/SFC061NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/13/2024	12/11/2026	3	1,373,402	502.69	88,149			8,644		15,021			(33,073)		3,050		0001
Purchased Call/SPXFCDUE Index/SFC061KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/06/2024	11/05/2026	2	1,011,418	483.51	77,648			3,742		23,353			(29,086)		1,588		0001
Purchased Call/SPXFCDUE Index/SFC061MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/04/2024	12/02/2026	2	3,052,025	502.51	199,545			17,020		29,542			(74,738)		6,340		0001
Purchased Call/SPXFCDUE Index/SFC061JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/25/2024	10/27/2026	1	281,815	491.78	18,290			653		2,998			(6,821)		383		0001
Purchased Call/SPXFCDUE Index/SFC061JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/18/2024	10/19/2026	1	98,286	499.42	6,388			158		318			(2,386)		112		0001
Purchased Call/SPXFCDUE Index/SFC061LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/22/2024	11/11/2026	2	1,506,688	498.9	95,401			5,384		13,398			(35,748)		2,555		0001
Purchased Call/SPXFCDUE Index/SFC061JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/21/2024	10/16/2026	2	2,842,066	496.82	190,946			3,956		11,912			(71,623)		2,975		0001
Purchased Call/SPXFCDUE Index/SFC061ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/11/2024	10/09/2026	1	2,864,207	492.43	192,467			2,130		13,304			(72,175)		2,249		0001
Purchased Call/SPXFCDUE Index/SFC061LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/19/2024	11/18/2026	3	2,791,217	489.15	184,337			12,205		52,198			(69,219)		5,113		0001
Purchased Call/SPXFCDUE Index/SFC061LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/22/2024	11/20/2026	3	1,214,680	495.47	79,480			5,495		15,950			(29,891)		2,270		0001
Purchased Call/SPXFCDUE Index/SFC061KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/11/2024	11/06/2026	4	2,036,662	498.89	129,627			6,462		16,636			(48,857)		3,242		0001
Purchased Call/SPXFCDUE Index/SFC061LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/19/2024	10/12/2026	1	58,848	494.85	3,505			56		210			(1,383)		53		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2024	10/07/2026	2	2,907,628	483.75	206,070			1,701		37,805			(77,202)		2,013		0001
Purchased Call/SPXFCDUE Index/SFC061JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2026	1	172,126	499.42	11,193			292		602			(4,175)		201		0001
Purchased Call/SPXFCDUE Index/SFC061JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2024	10/16/2026	3	991,694	499.42	61,156			1,269		2,708			(23,018)		1,038		0001
Purchased Call/SPXFCDUE Index/SFC061ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2024	10/09/2026	3	1,216,799	494.85	82,615			914		3,692			(31,118)		955		0001
Purchased Call/SPXFCDUE Index/SFC061JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2024	10/14/2026	2	2,995,707	499.6	179,009			3,202		6,527			(67,047)		2,933		0001
Purchased Call/SPXFCDUE Index/SFC061NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/13/2024	12/14/2026	1	689,642	501.81	44,551			4,535		8,062			(16,638)		1,563		0001
Purchased Call/SPXFCDUE Index/SFC061LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2024	11/23/2026	1	108,401	495.47	6,990			510		1,449			(2,610)		208		0001
Purchased Call/SPXFCDUE Index/SFC061MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2024	12/04/2026	2	1,239,803	506.03	80,782			7,134		10,032			(30,265)		2,616		0001
Purchased Call/SPXFCDUE Index/SFC061MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	12/07/2026	1	1,057,213	507.76	68,476			6,311		7,820			(25,573)		2,282		0001
Purchased Call/SPXFCDUE Index/SFC061NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2024	12/09/2026	2	2,363,110	502	147,258			13,977		25,988			(55,150)		5,174		0001
Purchased Call/SPXFCDUE Index/SFC061OS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/24/2024	12/23/2026	3	4,699,254	484.76	311,284			35,605		135,125			(116,616)		11,272		0001
Purchased Call/SPXFCDUE Index/SFC061NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2026	3	1,848,721	481.62	118,815			12,769		59,563			(44,481)		4,300		0001
Purchased Call/SPXFCDUE Index/SFC061OSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2025	12/30/2026	2	2,943,756	480.28	185,004			22,937		103,294			(69,287)		7,349		0001
Purchased Call/SPXFCDUE Index/SFC061NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2024	12/22/2026	1	89,247	483.09	5,758			649		2,738			(2,148)		213		0001
Purchased Call/SPXFCDUE Index/SFC061OS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2024	12/21/2026	1	424,609	483.09	27,383			3,051		12,955			(10,226)		1,006		0001
Purchased Call/SPXFCDUE Index/SFC061KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2024	11/03/2026	1	201,652	479.64	13,061			592		5,622			(4,871)		308		0001
Purchased Call/SPXFCDUE Index/SFC061KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2024	11/02/2026	1	215,937	479.64	13,980			615		5,960			(5,221)		325		0001
Purchased Call/SPXFCDUE Index/SFC061MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	12/08/2026	1	601,788	507.76	38,996			3,642		4,556			(14,544)		1,308		0001
Purchased Call/SPXFCDUE Index/SFC061MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2024	11/30/2026	1	233,217	501.77	15,075			1,244		2,260			(5,630)		477		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0610$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/27/2024	12/29/2026	1	424,840	482.95	27,406			3,351		13,381			(10,221)		1,055		0001
Purchased Call/SPXFCDUE Index/SFC0610$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/30/2025	01/27/2027	3	2,996,553	478.86	199,862			32,447		119,031			(74,855)		8,555		0001
Purchased Call/SPXFCDUE Index/SFC061PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2025	01/15/2027	4	2,809,722	482.31	185,026			27,165		96,310			(69,653)		7,606		0001
Purchased Call/SPXFCDUE Index/SFC0610$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/31/2025	01/28/2027	4	1,916,869	481.16	120,984			19,907		70,751			(45,502)		5,495		0001
Purchased Call/SPXFCDUE Index/SFC0610$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/24/2025	01/25/2027	1	1,156,321	486.53	74,594			11,902		34,756			(27,858)		3,273		0001
Purchased Call/SPXFCDUE Index/SFC0610$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/04/2025	01/29/2027	5	2,727,081	479.46	177,777			29,414		109,333			(66,617)		7,851		0001
Purchased Call/SPXFCDUE Index/SFC061PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/23/2025	01/21/2027	2	4,123,716	484.31	273,128			42,096		133,026			(102,297)		11,472		0001
Purchased Call/SPXFCDUE Index/SFC061PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/13/2025	01/08/2027	3	2,412,382	474.93	156,180			21,398		104,951			(58,801)		6,313		0001
Purchased Call/SPXFCDUE Index/SFC061SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/25/2025	02/24/2027	3	5,570,507	471.19	341,932			68,686		295,374			(128,067)		17,676		0001
Purchased Call/SPXFCDUE Index/SFC061PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2025	01/14/2027	2	804,876	475.08	57,159			8,275		35,320			(21,457)		2,169		0001
Purchased Call/SPXFCDUE Index/SFC061PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/14/2025	01/13/2027	2	3,010,327	475.03	194,816			27,872		131,839			(72,964)		8,073		0001
Purchased Call/SPXFCDUE Index/SFC061R$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/07/2025	02/05/2027	5	3,216,806	477.42	213,645			37,558		137,240			(80,464)		9,525		0001
Purchased Call/SPXFCDUE Index/SFC061RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/12/2025	02/11/2027	2	2,435,067	479.58	149,315			27,373		98,080			(56,032)		7,377		0001
Purchased Call/SPXFCDUE Index/SFC061TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/14/2025	03/12/2027	4	2,619,807	451.46	165,866			37,064		231,245			(62,148)		8,754		0001
Purchased Call/SPXFCDUE Index/SFC061RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/13/2025	02/12/2027	3	2,143,612	482.8	138,543			25,673		77,999			(51,952)		6,518		0001
Purchased Call/SPXFCDUE Index/SFC0610$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/31/2025	01/29/2027	4	3,595,420	479.41	223,438			37,123		141,441			(84,214)		10,351		0001
Purchased Call/SPXFCDUE Index/SFC061T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/14/2025	03/12/2027	4	3,668,283	448.97	254,543			56,963		341,886			(95,487)		12,257		0001
Purchased Call/SPXFCDUE Index/SFC061S$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/03/2025	02/26/2027	4	3,545,596	461.43	239,673			49,003		244,871			(89,923)		11,327		0001
Purchased Call/SPXFCDUE Index/SFC0610$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/06/2025	12/31/2026	4	1,641,606	480.75	104,882			13,225		56,887			(39,531)		4,121		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/10/2025	02/05/2027	4	2,094,389	480.48	128,838			22,609		80,943			(48,350)		6,201		0001
Purchased Call/SPXFCDUE Index/SFC061RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2025	02/19/2027	4	1,890,357	482.57	109,101			21,247		70,373			(40,933)		5,895		0001
Purchased Call/SPXFCDUE Index/SFC061SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2025	03/05/2027	4	4,093,730	455.34	266,356			57,052		329,466			(99,943)		13,382		0001
Purchased Call/SPXFCDUE Index/SFC061SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2025	03/10/2027	5	4,689,229	451.53	306,376			68,561		417,275			(116,625)		15,572		0001
Purchased Call/SPXFCDUE Index/SFC061RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/19/2025	02/18/2027	3	2,017,380	483.11	127,837			24,667		73,489			(47,953)		6,269		0001
Purchased Call/SPXFCDUE Index/SFC061TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2025	03/19/2027	2	3,349,465	453.89	233,595			54,607		281,255			(87,969)		11,429		0001
Purchased Call/SPXFCDUE Index/SFC061USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2025	03/25/2027	4	2,428,778	450.08	162,761			39,482		222,539			(61,408)		8,433		0001
Purchased Call/SPXFCDUE Index/SFC0610SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/04/2027	2	793,201	480.75	51,010			6,668		27,574			(19,061)		2,034		0001
Purchased Call/SPXFCDUE Index/SFC0610SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2025	01/22/2027	4	1,022,681	487.46	64,442			10,057		29,536			(24,170)		2,858		0001
Purchased Call/SPXFCDUE Index/SFC0610SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2025	12/31/2026	3	2,327,653	477.65	153,330			19,289		90,462			(57,555)		5,843		0001
Purchased Call/SPXFCDUE Index/SFC0610SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2025	01/29/2027	4	3,242,599	481.16	203,576			33,753		120,260			(76,375)		9,335		0001
Purchased Call/SPXFCDUE Index/SFC061PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2025	01/08/2027	3	3,787,052	479.31	233,334			31,839		141,349			(87,420)		9,911		0001
Purchased Call/SPXFCDUE Index/SFC0610S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	02/01/2027	1	425,479	479.41	27,469			4,647		16,790			(10,259)		1,240		0001
Purchased Call/SPXFCDUE Index/SFC0610SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	02/02/2027	2	634,415	479.41	41,177			7,030		25,117			(15,390)		1,856		0001
Purchased Call/SPXFCDUE Index/SFC061RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2025	02/12/2027	5	3,060,189	478.28	207,544			38,413		128,895			(77,765)		9,305		0001
Purchased Call/SPXFCDUE Index/SFC0610SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2025	02/05/2027	2	3,378,216	479.25	220,134			38,485		135,911			(82,383)		10,003		0001
Purchased Call/SPXFCDUE Index/SFC061RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2025	02/12/2027	5	3,141,458	483.08	196,694			36,547		113,250			(74,174)		9,553		0001
Purchased Call/SPXFCDUE Index/SFC061RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2027	1	463,679	477.42	29,917			5,383		19,888			(11,157)		1,394		0001
Purchased Call/SPXFCDUE Index/SFC061RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2025	02/19/2027	5	4,543,357	485.08	275,556			53,603		155,761			(103,257)		14,169		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061T5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/19/2025	03/19/2027	3	3,179,762	454.79	204,668			47,687		261,613			(76,640)		10,850		0001
Purchased Call/SPXFCDUE Index/SFC061T5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/18/2025	03/17/2027	3	4,052,948	455.12	253,679			58,305		330,276			(95,052)		13,748		0001
Purchased Call/SPXFCDUE Index/SFC061S5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/03/2025	02/26/2027	3	2,674,331	465.36	159,964			32,741		166,858			(60,203)		8,543		0001
Purchased Call/SPXFCDUE Index/SFC061S5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2025	03/01/2027	2	985,962	465.36	62,162			12,917		61,610			(23,237)		3,181		0001
Purchased Call/SPXFCDUE Index/SFC061T5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/18/2025	03/18/2027	3	3,944,715	452.23	264,359			61,096		343,409			(98,991)		13,421		0001
Purchased Call/SPXFCDUE Index/SFC061RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2025	02/19/2027	3	2,462,491	473.28	153,873			30,004		122,121			(57,903)		7,680		0001
Purchased Call/SPXFCDUE Index/SFC061S5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2025	02/22/2027	1	499,581	473.28	32,243			6,387		24,816			(12,041)		1,574		0001
Purchased Call/SPXFCDUE Index/SFC061S5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/06/2025	03/04/2027	4	1,814,143	455.96	120,325			25,509		143,739			(45,081)		5,911		0001
Purchased Call/SPXFCDUE Index/SFC061S5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/10/2025	03/05/2027	3	2,339,649	455.73	141,771			30,393		186,584			(53,376)		7,648		0001
Purchased Call/SPXFCDUE Index/SFC061RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/18/2025	02/17/2027	3	2,765,986	483.08	176,110			33,687		100,540			(65,978)		8,565		0001
Purchased Call/SPXFCDUE Index/SFC061PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/16/2025	01/15/2027	2	956,601	480.39	61,870			9,066		35,128			(23,192)		2,590		0001
Purchased Call/SPXFCDUE Index/SFC061PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/17/2025	01/15/2027	3	1,486,949	479.99	98,263			14,403		55,379			(36,885)		4,025		0001
Purchased Call/SPXFCDUE Index/SFC0610S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/24/2025	01/26/2027	1	767,368	486.53	49,526			7,960		23,180			(18,471)		2,182		0001
Purchased Call/SPXFCDUE Index/SFC0610SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/07/2025	01/07/2027	2	699,287	478.92	45,235			6,096		26,356			(16,934)		1,821		0001
Purchased Call/SPXFCDUE Index/SFC0610SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/03/2025	12/31/2026	3	960,030	478.67	61,771			7,773		35,947			(23,190)		2,410		0001
Purchased Call/SPXFCDUE Index/SFC0610ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/04/2025	02/03/2027	3	2,275,761	476.76	150,978			26,000		98,512			(56,627)		6,686		0001
Purchased Call/SPXFCDUE Index/SFC061PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/23/2025	01/22/2027	3	2,613,665	486.07	170,709			26,598		79,524			(63,957)		7,303		0001
Purchased Call/SPXFCDUE Index/SFC0610SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/07/2025	01/06/2027	1	2,449,243	481.81	150,774			20,117		82,650			(56,463)		6,346		0001
Purchased Call/SPXFCDUE Index/SFC061PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2025	01/19/2027	3	724,186	482.31	45,530			6,966		24,902			(17,190)		1,997		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061P$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/10/2025	01/11/2027	1	662,743	474.93	42,634			5,982		28,927			(15,922)		1,760		0001
Purchased Call/SPXFCDUE Index/SFC061TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/17/2025	03/12/2027	4	2,454,443	453.36	159,002			35,739		207,638			(60,053)		8,201		0001
Purchased Call/SPXFCDUE Index/SFC0610S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/24/2025	01/22/2027	3	2,039,917	486.53	118,303			18,491		61,012			(44,527)		5,700		0001
Purchased Call/SPXFCDUE Index/SFC061TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/25/2025	03/24/2027	2	3,695,906	458.86	239,502			57,328		277,340			(89,699)		12,796		0001
Purchased Call/SPXFCDUE Index/SFC061U$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/27/2025	03/25/2027	4	2,245,724	455.38	134,361			32,524		183,034			(50,463)		7,797		0001
Purchased Call/SPXFCDUE Index/SFC061S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/06/2025	03/05/2027	3	2,567,328	458.6	158,238			33,824		191,211			(59,256)		8,392		0001
Purchased Call/SPXFCDUE Index/SFC061S$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/03/2025	02/26/2027	4	3,694,366	468.07	220,120			44,898		214,365			(82,434)		11,802		0001
Purchased Call/SPXFCDUE Index/SFC061S$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/26/2025	02/25/2027	3	2,470,071	468.22	152,954			30,980		142,381			(57,338)		7,864		0001
Purchased Call/SPXFCDUE Index/SFC061US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/28/2025	03/29/2027	1	219,187	450.08	14,241			3,506		20,086			(5,318)		770		0001
Purchased Call/SPXFCDUE Index/SFC061T$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/26/2025	03/22/2027	2	623,186	453.89	40,586			9,606		52,352			(15,166)		2,145		0001
Purchased Call/SPXFCDUE Index/SFC061S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/11/2025	03/11/2027	4	2,895,463	450.96	188,545			41,770		258,232			(70,608)		9,645		0001
Purchased Call/SPXFCDUE Index/SFC061U$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/22/2025	03/25/2027	4	2,650,328	459.1	164,156			39,565		198,186			(61,516)		9,202		0001
Purchased Call/SPXFCDUE Index/SFC0610$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/05/2025	02/04/2027	1	2,286,652	478.26	149,842			25,970		94,650			(56,114)		6,744		0001
Purchased Call/SPXFCDUE Index/SFC0610$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/03/2025	01/05/2027	1	264,060	480.75	17,045			2,248		9,228			(6,357)		681		0001
Purchased Call/SPXFCDUE Index/SFC061P$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/10/2025	01/12/2027	1	741,136	474.93	47,707			6,750		32,465			(17,792)		1,978		0001
Purchased Call/SPXFCDUE Index/SFC061R$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/11/2025	02/10/2027	2	4,162,213	479.49	267,067			48,505		167,659			(100,041)		12,562		0001
Purchased Call/SPXFCDUE Index/SFC061S$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2025	02/23/2027	1	468,950	473.28	30,280			6,031		23,364			(11,293)		1,483		0001
Purchased Call/SPXFCDUE Index/SFC061S$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/07/2025	03/08/2027	1	302,598	455.73	19,654			4,271		24,145			(7,340)		999		0001
Purchased Call/SPXFCDUE Index/SFC061S$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/05/2025	03/03/2027	2	4,967,731	460.14	302,048			63,574		355,543			(113,124)		16,134		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/16/2027	1	633,839	483.08	40,914			7,766		22,916			(15,259)		1,956		0001
Purchased Call/SPXFCDUE Index/SFC061T$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2025	03/15/2027	1	484,753	453.36	31,436			7,135		41,050			(11,740)		1,635		0001
Purchased Call/SPXFCDUE Index/SFC061T$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2025	03/19/2027	3	3,295,777	454.19	217,672			50,832		274,876			(81,733)		11,246		0001
Purchased Call/SPXFCDUE Index/SFC061RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/08/2027	1	771,718	477.42	49,760			8,898		33,018			(18,584)		2,312		0001
Purchased Call/SPXFCDUE Index/SFC061US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2025	03/25/2027	3	1,752,771	456.15	110,656			26,739		140,366			(41,498)		6,086		0001
Purchased Call/SPXFCDUE Index/SFC061XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2025	05/14/2027	4	2,345,741	461.61	153,803			47,779		172,532			(57,674)		9,229		0001
Purchased Call/SPXFCDUE Index/SFC061VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2025	04/09/2027	3	2,658,381	445.23	176,399			46,308		271,087			(66,204)		9,615		0001
Purchased Call/SPXFCDUE Index/SFC061W$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/26/2027	2	332,223	448.83	21,747			6,195		31,607			(8,129)		1,254		0001
Purchased Call/SPXFCDUE Index/SFC1610S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/17/2027	4	3,659,840	462.2	253,627			90,980		272,956			(95,583)		15,444		0001
Purchased Call/SPXFCDUE Index/SFC1610SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2025	06/24/2027	3	2,428,689	471.94	158,075			57,824		146,936			(59,177)		10,386		0001
Purchased Call/SPXFCDUE Index/SFC061W$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	05/03/2027	1	207,215	452.45	13,513			3,978		18,378			(5,046)		795		0001
Purchased Call/SPXFCDUE Index/SFC061W$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2025	04/30/2027	3	2,362,313	450.32	158,432			46,172		218,824			(59,423)		9,002		0001
Purchased Call/SPXFCDUE Index/SFC061W$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2025	04/30/2027	2	2,772,301	452.45	176,122			51,407		245,621			(66,329)		10,564		0001
Purchased Call/SPXFCDUE Index/SFC061US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2025	04/01/2027	3	2,834,720	453.07	188,233			47,120		243,755			(70,485)		10,036		0001
Purchased Call/SPXFCDUE Index/SFC061Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2025	06/16/2027	3	5,558,251	467.61	341,929			121,561		367,849			(128,091)		23,411		0001
Purchased Call/SPXFCDUE Index/SFC1610S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/17/2027	4	1,827,381	463.71	118,331			42,405		131,942			(44,465)		7,712		0001
Purchased Call/SPXFCDUE Index/SFC061Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/07/2027	1	280,321	466.8	18,193			6,231		18,676			(6,794)		1,160		0001
Purchased Call/SPXFCDUE Index/SFC061XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/14/2027	4	2,166,625	462.47	144,019			44,770		156,328			(54,030)		8,524		0001
Purchased Call/SPXFCDUE Index/SFC061USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2025	03/31/2027	4	5,576,719	452.42	365,390			90,999		486,142			(136,868)		19,690		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061Z9R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2025	06/11/2027	3	2,723,592	463.17	186,248			65,165		197,771			(70,085)		11,360		0001
Purchased Call/SPXFCDUE Index/SFC061W0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2025	04/23/2027	3	1,868,574	445.54	126,084			35,466		189,960			(47,222)		7,002		0001
Purchased Call/SPXFCDUE Index/SFC061X1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2025	05/07/2027	4	1,965,609	450.3	132,756			39,934		182,792			(49,770)		7,613		0001
Purchased Call/SPXFCDUE Index/SFC061XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/13/2027	3	3,213,082	461.54	209,010			64,404		236,321			(78,263)		12,614		0001
Purchased Call/SPXFCDUE Index/SFC061V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2025	04/16/2027	4	4,255,722	444.49	266,519			72,622		441,092			(100,324)		15,672		0001
Purchased Call/SPXFCDUE Index/SFC061Y$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/24/2027	3	668,742	455.19	45,448			14,759		56,839			(17,055)		2,689		0001
Purchased Call/SPXFCDUE Index/SFC061X$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2025	05/07/2027	4	1,711,931	451.27	124,489			37,543		156,063			(46,868)		6,630		0001
Purchased Call/SPXFCDUE Index/SFC061XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/17/2027	2	424,628	464.44	27,402			8,602		29,335			(10,253)		1,682		0001
Purchased Call/SPXFCDUE Index/SFC061XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2025	05/14/2027	4	2,219,532	464.44	143,319			44,627		153,174			(53,993)		8,733		0001
Purchased Call/SPXFCDUE Index/SFC061YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2025	05/27/2027	4	4,123,578	461.32	266,134			87,425		308,127			(100,000)		16,684		0001
Purchased Call/SPXFCDUE Index/SFC061YSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2025	05/28/2027	4	4,603,124	461.22	303,373			100,286		345,231			(114,206)		18,663		0001
Purchased Call/SPXFCDUE Index/SFC061Y$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2025	05/19/2027	3	2,345,003	464.61	148,202			46,901		161,601			(55,508)		9,328		0001
Purchased Call/SPXFCDUE Index/SFC1610$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/25/2027	3	2,446,639	478.11	167,136			61,738		128,481			(62,926)		10,482		0001
Purchased Call/SPXFCDUE Index/SFC061Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2025	06/11/2027	3	2,158,086	467.47	139,375			48,637		142,539			(52,207)		9,001		0001
Purchased Call/SPXFCDUE Index/SFC061YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/28/2027	4	3,169,938	461.04	207,289			68,463		238,673			(77,794)		12,852		0001
Purchased Call/SPXFCDUE Index/SFC061Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/14/2027	1	293,525	463.17	19,079			6,718		21,341			(7,125)		1,232		0001
Purchased Call/SPXFCDUE Index/SFC061Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2025	05/20/2027	5	1,942,644	463.32	118,593			37,714		137,959			(44,433)		7,744		0001
Purchased Call/SPXFCDUE Index/SFC061W$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2025	04/29/2027	3	3,112,851	449.86	202,193			58,409		290,717			(75,706)		11,834		0001
Purchased Call/SPXFCDUE Index/SFC061W$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2025	04/23/2027	3	3,538,581	448.83	231,508			65,322		336,530			(87,153)		13,260		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061Z5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/02/2025	06/17/2027	4	3,202,468	464.07	209,455			74,976		229,436			(78,509)		13,514		0001
Purchased Call/SPXFCDUE Index/SFC061YSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/29/2025	05/21/2027	4	3,048,208	455.19	215,587			69,305		258,813			(81,296)		12,177		0001
Purchased Call/SPXFCDUE Index/SFC061Z5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/05/2025	06/04/2027	4	1,773,478	462.21	122,071			41,502		130,759			(45,818)		7,295		0001
Purchased Call/SPXFCDUE Index/SFC061W5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/30/2025	04/30/2027	3	2,721,530	449.25	180,769			52,602		257,714			(67,700)		10,371		0001
Purchased Call/SPXFCDUE Index/SFC061W5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/29/2025	04/28/2027	2	4,178,453	449.03	276,721			79,557		396,746			(103,634)		15,847		0001
Purchased Call/SPXFCDUE Index/SFC061W5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/06/2025	05/06/2027	3	2,573,778	449.91	169,515			50,647		241,112			(63,537)		9,945		0001
Purchased Call/SPXFCDUE Index/SFC061X5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/12/2025	05/07/2027	4	1,712,487	451.61	112,409			33,846		155,021			(42,165)		6,632		0001
Purchased Call/SPXFCDUE Index/SFC061W5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/30/2025	04/23/2027	3	1,673,378	447.99	110,374			31,100		161,905			(41,394)		6,270		0001
Purchased Call/SPXFCDUE Index/SFC061VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/10/2025	04/09/2027	4	2,374,450	447.1	150,163			39,353		233,112			(56,256)		8,588		0001
Purchased Call/SPXFCDUE Index/SFC061VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/05/2025	04/09/2027	3	2,816,611	446.55	184,123			48,415		279,647			(69,368)		10,187		0001
Purchased Call/SPXFCDUE Index/SFC061XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/20/2025	05/12/2027	4	5,062,941	459.46	339,159			104,080		388,974			(127,059)		19,831		0001
Purchased Call/SPXFCDUE Index/SFC061VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/25/2025	04/22/2027	4	3,521,528	444.35	235,096			65,694		372,780			(88,077)		13,163		0001
Purchased Call/SPXFCDUE Index/SFC1610SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/07/2025	06/25/2027	3	1,917,059	471.52	134,012			49,397		117,293			(50,262)		8,213		0001
Purchased Call/SPXFCDUE Index/SFC061USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/07/2025	04/05/2027	2	735,582	440.3	51,041			13,312		82,442			(19,454)		2,633		0001
Purchased Call/SPXFCDUE Index/SFC061USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/08/2025	04/07/2027	3	4,284,978	440.82	272,525			70,498		476,119			(102,086)		15,417		0001
Purchased Call/SPXFCDUE Index/SFC061YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/28/2025	05/28/2027	3	3,028,771	459.94	199,063			65,544		233,532			(74,520)		12,280		0001
Purchased Call/SPXFCDUE Index/SFC061Y5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/23/2025	05/26/2027	1	333,314	455.19	21,692			7,062		28,371			(8,079)		1,346		0001
Purchased Call/SPXFCDUE Index/SFC061Z59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/06/2025	06/04/2027	3	1,666,553	466.8	108,441			36,895		110,985			(40,823)		6,855		0001
Purchased Call/SPXFCDUE Index/SFC061Z5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/10/2025	06/09/2027	2	3,656,865	467.1	243,076			83,931		242,709			(91,037)		15,193		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2025	04/02/2027	4	2,597,251	444.43	160,444			40,553		268,279			(60,179)		9,220		0001
Purchased Call/SPXFCDUE Index/SFC061YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2027	3	3,607,400	458.26	234,056			74,958		287,001			(87,648)		14,411		0001
Purchased Call/SPXFCDUE Index/SFC061VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2025	04/21/2027	3	3,222,731	441.64	220,178			61,195		353,450			(82,470)		12,017		0001
Purchased Call/SPXFCDUE Index/SFC061VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2025	04/14/2027	3	4,692,106	446.86	302,291			81,111		463,601			(113,238)		17,192		0001
Purchased Call/SPXFCDUE Index/SFC061WSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2025	05/05/2027	2	3,549,127	451.23	226,394			67,271		323,513			(84,786)		13,683		0001
Purchased Call/SPXFCDUE Index/SFC061VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/15/2027	3	2,577,062	446.62	163,413			44,059		255,691			(61,184)		9,466		0001
Purchased Call/SPXFCDUE Index/SFC061YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2025	06/02/2027	2	3,609,002	462.18	243,275			81,657		265,616			(91,111)		14,784		0001
Purchased Call/SPXFCDUE Index/SFC061XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2025	05/10/2027	2	360,887	451.27	24,493			7,451		32,923			(9,161)		1,407		0001
Purchased Call/SPXFCDUE Index/SFC1610S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/21/2027	1	464,765	462.2	30,252			10,944		34,686			(11,298)		1,976		0001
Purchased Call/SPXFCDUE Index/SFC061VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/16/2027	4	2,738,306	444.5	177,564			48,251		283,760			(66,534)		10,084		0001
Purchased Call/SPXFCDUE Index/SFC061US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2025	04/02/2027	5	2,316,866	440.3	154,827			39,365		259,666			(58,513)		8,225		0001
Purchased Call/SPXFCDUE Index/SFC061ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2027	3	1,907,359	464.63	119,664			40,606		133,350			(44,816)		7,845		0001
Purchased Call/SPXFCDUE Index/SFC1610SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2025	06/25/2027	2	2,272,093	476.01	152,348			56,174		125,373			(57,121)		9,735		0001
Purchased Call/SPXFCDUE Index/SFC061ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/11/2027	3	2,781,487	468.93	165,765			57,933		177,753			(62,187)		11,602		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1610$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/28/2027	1	410,767	478.11	26,827			9,963		21,594			(10,019)		1,770		0001
Purchased Call/SPXFCDUE Index/SFC061V$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/19/2027	1	179,243	444.49	11,701			3,215		18,577			(4,364)		665		0001
Purchased Call/SPXFCDUE Index/SFC061V$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/12/2027	1	438,376	446.55	28,538			7,576		43,537			(10,658)		1,598		0001
Purchased Call/SPXFCDUE Index/SFC1610$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2025	06/23/2027	2	3,198,148	466.56	225,842			82,324		217,883			(84,577)		13,651		0001
Purchased Call/SPXFCDUE Index/SFC1613$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/05/2027	5	2,908,106	487.71	194,659			82,592		128,358			(72,937)		13,379		0001
Purchased Call/SPXFCDUE Index/SFC1616$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/10/2027	2	3,006,423	502.22	201,288			95,738		99,491			(75,716)		14,614		0001
Purchased Call/SPXFCDUE Index/SFC1613$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2025	08/04/2027	5	5,127,395	489.09	332,195			140,484		218,608			(124,554)		23,550		0001
Purchased Call/SPXFCDUE Index/SFC1612$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	07/22/2027	5	2,894,414	491.65	200,401			81,262		113,409			(75,232)		13,011		0001
Purchased Call/SPXFCDUE Index/SFC1613$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/06/2027	5	3,015,272	492.57	196,179			83,962		118,752			(73,943)		13,894		0001
Purchased Call/SPXFCDUE Index/SFC1611$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/09/2027	5	3,522,921	486.34	228,127			88,857		154,473			(86,082)		15,483		0001
Purchased Call/SPXFCDUE Index/SFC1613$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	08/02/2027	1	480,789	486.92	31,415			13,180		21,542			(11,732)		2,201		0001
Purchased Call/SPXFCDUE Index/SFC1615$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	09/02/2027	2	4,665,124	488.39	321,137			148,599		211,073			(120,309)		22,413		0001
Purchased Call/SPXFCDUE Index/SFC1611$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2025	07/14/2027	3	2,527,857	486.88	159,745			62,858		109,998			(59,831)		11,208		0001
Purchased Call/SPXFCDUE Index/SFC1615$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2027	4	2,363,255	490.56	162,406			75,473		101,961			(60,868)		11,371		0001
Purchased Call/SPXFCDUE Index/SFC1613$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/06/2027	2	2,595,842	489.03	174,131			74,272		111,317			(65,258)		11,961		0001
Purchased Call/SPXFCDUE Index/SFC1616$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/17/2027	4	4,663,379	506.48	306,624			148,994		140,869			(115,273)		22,898		0001
Purchased Call/SPXFCDUE Index/SFC1610$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2025	06/30/2027	3	4,436,777	481.83	287,398			107,611		214,414			(107,652)		19,185		0001
Purchased Call/SPXFCDUE Index/SFC1611$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2025	07/15/2027	5	3,782,778	484.81	251,988			99,520		173,389			(94,388)		16,801		0001
Purchased Call/SPXFCDUE Index/SFC1611$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2027	3	3,025,899	488.69	186,433			70,628		124,122			(70,075)		13,132		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1614$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2027	3	1,694,781	490.23	108,186			48,180		72,201			(40,513)		7,984		0001
Purchased Call/SPXFCDUE Index/SFC1612$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/22/2025	07/16/2027	3	2,809,192	489.82	185,772			74,005		114,237			(69,941)		12,498		0001
Purchased Call/SPXFCDUE Index/SFC1616$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2027	3	882,676	502.22	58,590			28,040		29,330			(21,886)		4,316		0001
Purchased Call/SPXFCDUE Index/SFC1610$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2027	2	2,012,992	483.17	140,283			53,080		94,679			(52,523)		8,736		0001
Purchased Call/SPXFCDUE Index/SFC1615$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/08/2027	4	5,599,941	494.01	377,611			177,700		223,883			(141,449)		27,143		0001
Purchased Call/SPXFCDUE Index/SFC1612$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/16/2027	4	2,495,263	490.44	161,308			64,213		99,913			(60,563)		11,102		0001
Purchased Call/SPXFCDUE Index/SFC1612$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/23/2027	3	1,859,770	501.93	118,991			48,557		56,254			(44,799)		8,374		0001
Purchased Call/SPXFCDUE Index/SFC1612$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	07/28/2027	3	3,441,959	501.11	213,887			88,300		107,302			(80,125)		15,628		0001
Purchased Call/SPXFCDUE Index/SFC1615$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	09/03/2027	4	2,102,714	495.23	135,239			62,960		81,376			(50,742)		10,117		0001
Purchased Call/SPXFCDUE Index/SFC1614$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/18/2027	6	3,667,867	496.77	224,290			99,159		132,904			(84,100)		17,225		0001
Purchased Call/SPXFCDUE Index/SFC1613$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2025	08/12/2027	4	3,687,237	496.66	244,744			106,142		132,736			(91,676)		17,154		0001
Purchased Call/SPXFCDUE Index/SFC1614$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2025	08/13/2027	4	2,545,167	498.23	166,588			72,564		88,401			(62,387)		11,860		0001
Purchased Call/SPXFCDUE Index/SFC1616$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/21/2027	3	1,346,014	509.92	88,629			43,231		37,506			(33,079)		6,647		0001
Purchased Call/SPXFCDUE Index/SFC1616$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2027	5	4,337,020	512.94	264,605			129,631		112,440			(99,116)		21,446		0001
Purchased Call/SPXFCDUE Index/SFC1613$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	07/30/2027	4	1,840,660	486.92	123,676			51,776		82,196			(46,662)		8,385		0001
Purchased Call/SPXFCDUE Index/SFC1611$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2025	07/08/2027	5	3,368,302	483.28	229,371			88,376		158,545			(85,909)		14,777		0001
Purchased Call/SPXFCDUE Index/SFC1613$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2025	07/30/2027	4	4,628,572	495.96	265,145			110,618		165,563			(99,468)		21,086		0001
Purchased Call/SPXFCDUE Index/SFC1611$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2025	07/09/2027	3	3,318,901	486.65	220,561			85,437		144,385			(82,585)		14,586		0001
Purchased Call/SPXFCDUE Index/SFC1611$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/12/2027	1	352,082	486.34	22,935			8,959		15,470			(8,565)		1,556		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1613$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/11/2027	4	2,826,357	491.07	200,052			86,436		116,320			(74,939)		13,128		0001
Purchased Call/SPXFCDUE Index/SFC1612$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/21/2027	4	3,041,900	491.04	202,105			81,550		120,719			(75,764)		13,650		0001
Purchased Call/SPXFCDUE Index/SFC1614$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2027	1	675,329	496.4	44,207			19,857		24,948			(16,487)		3,201		0001
Purchased Call/SPXFCDUE Index/SFC1613$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/06/2027	3	2,297,408	489.91	148,677			63,352		96,451			(55,677)		10,586		0001
Purchased Call/SPXFCDUE Index/SFC1614$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2027	1	327,543	496.86	21,408			9,410		11,813			(7,984)		1,536		0001
Purchased Call/SPXFCDUE Index/SFC1611$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2025	07/09/2027	2	1,846,405	488.45	116,780			45,317		76,852			(43,785)		8,115		0001
Purchased Call/SPXFCDUE Index/SFC1614$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2025	08/13/2027	4	3,145,786	498.64	200,596			87,539		108,154			(75,229)		14,658		0001
Purchased Call/SPXFCDUE Index/SFC1614$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2025	08/19/2027	3	2,792,053	491.99	176,258			78,147		113,746			(66,013)		13,133		0001
Purchased Call/SPXFCDUE Index/SFC1615$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2025	08/27/2027	3	2,812,526	497.72	187,923			85,629		101,421			(70,372)		13,392		0001
Purchased Call/SPXFCDUE Index/SFC1612$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/26/2027	2	601,181	501.93	38,501			15,796		18,233			(14,405)		2,721		0001
Purchased Call/SPXFCDUE Index/SFC1612$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	07/29/2027	5	2,192,612	498.76	137,509			56,969		72,834			(51,505)		9,972		0001
Purchased Call/SPXFCDUE Index/SFC1615$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2025	08/27/2027	3	4,552,543	499.49	286,627			130,738		157,249			(107,420)		21,677		0001
Purchased Call/SPXFCDUE Index/SFC1614$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/23/2027	2	800,317	496.4	51,914			23,297		29,490			(19,406)		3,788		0001
Purchased Call/SPXFCDUE Index/SFC1615$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	08/31/2027	2	1,584,418	494.65	98,600			45,398		61,754			(36,973)		7,590		0001
Purchased Call/SPXFCDUE Index/SFC1615$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	09/01/2027	3	974,295	494.65	66,241			30,725		38,056			(24,906)		4,674		0001
Purchased Call/SPXFCDUE Index/SFC1616$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2025	09/17/2027	7	3,148,671	502.67	203,356			99,314		104,305			(76,828)		15,460		0001
Purchased Call/SPXFCDUE Index/SFC1614$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/13/2027	4	2,554,754	496.86	163,685			71,522		91,791			(61,548)		11,904		0001
Purchased Call/SPXFCDUE Index/SFC1615$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2027	4	1,253,938	497.24	87,319			41,432		46,728			(32,726)		6,095		0001
Purchased Call/SPXFCDUE Index/SFC1615$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/03/2027	5	6,108,138	493.04	406,038			189,246		248,844			(152,689)		29,389		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1614$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/16/2027	2	1,516,512	496.86	98,627			43,284		54,558			(36,844)		7,100		0001
Purchased Call/SPXFCDUE Index/SFC1614$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2027	4	2,627,951	496.14	175,914			79,699		98,180			(65,937)		12,494		0001
Purchased Call/SPXFCDUE Index/SFC1613$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	08/03/2027	1	118,229	486.92	7,730			3,249		5,309			(2,883)		542		0001
Purchased Call/SPXFCDUE Index/SFC1612$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/28/2025	07/23/2027	3	2,084,532	499.08	140,077			57,064		67,933			(52,524)		9,386		0001
Purchased Call/SPXFCDUE Index/SFC1613$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2025	07/30/2027	2	2,368,246	496.81	152,230			63,385		82,936			(57,000)		10,789		0001
Purchased Call/SPXFCDUE Index/SFC1614$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/25/2027	3	3,699,986	494.75	246,626			111,265		142,526			(92,354)		17,564		0001
Purchased Call/SPXFCDUE Index/SFC1612$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/19/2027	1	570,476	489.82	37,178			14,881		23,244			(13,885)		2,551		0001
Purchased Call/SPXFCDUE Index/SFC1614$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/20/2027	3	3,770,178	496.4	241,695			108,010		138,639			(91,017)		17,761		0001
Purchased Call/SPXFCDUE Index/SFC1614$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/20/2027	3	4,339,519	487.66	307,371			137,098		196,264			(115,284)		20,443		0001
Purchased Call/SPXFCDUE Index/SFC1617$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/24/2027	6	3,366,060	505.09	213,078			105,297		106,398			(79,903)		16,691		0001
Purchased Call/SPXFCDUE Index/SFC1616$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/17/2027	5	3,959,304	509.92	261,238			126,861		109,873			(98,261)		19,441		0001
Purchased Call/SPXFCDUE Index/SFC1617$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/27/2027	2	1,195,935	503.71	78,515			38,994		39,152			(29,332)		5,955		0001
Purchased Call/SPXFCDUE Index/SFC1617$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2027	2	1,719,766	503.71	112,875			56,134		56,492			(42,107)		8,575		0001
Purchased Call/SPXFCDUE Index/SFC1616$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/16/2027	6	3,479,354	504.36	223,877			108,002		110,435			(83,976)		17,060		0001
Purchased Call/SPXFCDUE Index/SFC1617$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	09/29/2027	4	6,782,997	504.88	458,304			228,826		217,178			(171,620)		33,868		0001
Purchased Call/SPXFCDUE Index/SFC1616$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2027	6	4,893,591	504.39	319,678			153,700		156,382			(119,891)		23,960		0001
Purchased Call/SPXFCDUE Index/SFC1615$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2027	3	1,762,160	495.6	118,989			56,159		68,014			(44,550)		8,554		0001
Purchased Call/SPXFCDUE Index/SFC1617$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2025	09/30/2027	3	3,655,542	507.65	245,758			123,050		109,687			(92,017)		18,278		0001
Purchased Call/SPXFCDUE Index/SFC1617$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2025	09/24/2027	3	4,447,873	503.71	294,878			145,959		145,310			(110,875)		22,056		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1615$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/07/2027	1	927,511	493.04	60,965			28,557		37,848			(22,737)		4,489		0001
Purchased Call/SPXFCDUE Index/SFC1616$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/10/2027	3	4,026,047	502.35	263,648			125,217		132,816			(98,833)		19,571		0001
Purchased Call/SPXFCDUE Index/SFC1610$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2025	07/01/2027	5	4,054,869	481.83	273,103			102,918		200,574			(102,290)		17,566		0001
Purchased Call/SPXFCDUE Index/SFC1611$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2025	07/07/2027	4	3,989,557	483.52	261,234			100,306		186,344			(97,864)		17,471		0001
Purchased Call/SPXFCDUE Index/SFC1615$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/27/2027	3	3,420,697	494.65	213,286			97,453		132,789			(80,230)		16,287		0001
Purchased Call/SPXFCDUE Index/SFC1612$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/23/2027	2	1,509,209	497.41	100,088			40,692		51,348			(37,471)		6,795		0001
Purchased Call/SPXFCDUE Index/SFC1616$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/13/2027	1	1,161,822	502.22	76,216			36,378		38,507			(28,464)		5,672		0001
Purchased Call/SPXFCDUE Index/SFC1617$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2025	09/24/2027	3	4,770,476	501.09	317,080			156,676		165,835			(118,830)		23,656		0001
Purchased Call/SPXFCDUE Index/SFC1611$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/16/2027	3	3,543,364	486.2	246,013			97,759		157,552			(92,159)		15,765		0001
Purchased Call/SPXFCDUE Index/SFC1612$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2027	1	50,372	501.93	3,282			1,348		1,531			(1,224)		228		0001
Purchased Call/SPXFCDUE Index/SFC1613$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/09/2027	1	739,163	492.57	48,282			20,721		29,173			(18,032)		3,422		0001
Purchased Call/SPXFCDUE Index/SFC1613$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/10/2027	1	556,563	492.57	36,377			15,640		22,036			(13,567)		2,581		0001
Purchased Call/SPXFCDUE Index/SFC1615$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/30/2027	1	1,729,480	494.65	113,246			51,944		67,241			(42,293)		8,272		0001
Purchased Call/SPXFCDUE Index/SFC1616$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/20/2027	1	1,072,077	509.92	70,285			34,224		29,792			(26,249)		5,286		0001
Purchased Call/SPXFCDUE Index/SFC1616$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2027	2	2,524,542	507.83	161,646			79,328		74,493			(60,497)		12,501		0001
Purchased Call/SPXFCDUE Index/SFC161A$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2025	11/02/2027	2	731,197	505.23	46,859			25,595		24,473			(17,507)		3,818		0001
Purchased Call/SPXFCDUE Index/SFC161B$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	11/23/2027	2	206,257	482.64	13,759			7,978		11,485			(5,186)		1,105		0001
Purchased Call/SPXFCDUE Index/SFC161A$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/04/2027	4	3,137,219	498.98	203,009			111,582		121,351			(76,050)		16,421		0001
Purchased Call/SPXFCDUE Index/SFC161A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/03/2025	10/29/2027	3	4,705,678	505.23	303,975			165,169		157,208			(114,310)		24,445		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/10/2025	12/08/2027	4	5,738,872	490.15	376,260			224,069		277,889			(140,884)		31,289		0001
Purchased Call/SPXFCDUE Index/SFC161AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/04/2025	11/03/2027	6	4,553,335	504.84	271,685			148,942		154,041			(101,856)		23,803		0001
Purchased Call/SPXFCDUE Index/SFC161D$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/16/2025	12/10/2027	4	3,164,876	488.72	205,924			123,820		158,211			(77,364)		17,295		0001
Purchased Call/SPXFCDUE Index/SFC161C$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/01/2025	12/01/2027	5	4,514,630	489.49	299,217			175,347		220,145			(112,054)		24,415		0001
Purchased Call/SPXFCDUE Index/SFC161E$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/30/2025	12/20/2027	2	1,327,430	488.53	87,232			53,428		67,335			(32,600)		7,337		0001
Purchased Call/SPXFCDUE Index/SFC161C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/11/2025	12/03/2027	4	2,306,268	492.15	148,088			87,647		106,737			(55,691)		12,501		0001
Purchased Call/SPXFCDUE Index/SFC161C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/05/2025	12/07/2027	1	3,466,655	492.15	227,309			134,886		160,763			(84,775)		18,879		0001
Purchased Call/SPXFCDUE Index/SFC161B$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/25/2025	11/24/2027	4	2,103,654	488.27	140,548			81,381		104,624			(52,722)		11,283		0001
Purchased Call/SPXFCDUE Index/SFC161AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/12/2025	11/12/2027	4	3,851,412	500.47	242,611			135,818		146,164			(90,777)		20,360		0001
Purchased Call/SPXFCDUE Index/SFC161B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/20/2025	10/18/2027	5	3,691,466	496.56	245,513			129,326		147,165			(91,945)		18,907		0001
Purchased Call/SPXFCDUE Index/SFC16199$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/29/2025	10/28/2027	3	3,890,068	508.29	245,384			132,690		120,763			(92,082)		20,183		0001
Purchased Call/SPXFCDUE Index/SFC161D$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/18/2025	12/17/2027	5	5,778,076	485.18	378,184	12,567		238,809		312,987			(146,309)		31,828		0001
Purchased Call/SPXFCDUE Index/SFC161D$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/10/2025	12/10/2027	3	3,685,475	494.63	240,760			144,308		163,231			(90,136)		20,140		0001
Purchased Call/SPXFCDUE Index/SFC16199$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/15/2025	10/20/2027	4	6,901,049	499.7	448,148			236,951		257,495			(167,995)		35,438		0001
Purchased Call/SPXFCDUE Index/SFC161E$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/23/2025	12/22/2027	3	4,304,601	491.55	291,980			179,826		206,024			(109,345)		23,845		0001
Purchased Call/SPXFCDUE Index/SFC16199$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/22/2025	10/22/2027	4	3,689,977	497.52	249,827			133,046		145,224			(93,598)		18,998		0001
Purchased Call/SPXFCDUE Index/SFC16199$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/24/2025	10/22/2027	4	4,118,303	502.63	277,458			148,415		144,455			(104,587)		21,203		0001
Purchased Call/SPXFCDUE Index/SFC16199$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/24/2025	10/22/2027	4	6,143,113	499.49	411,664			219,333		231,357			(154,303)		31,628		0001
Purchased Call/SPXFCDUE Index/SFC161E$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2025	12/17/2027	4	3,588,108	488.53	239,036			146,111		181,876			(89,846)		19,765		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2025	10/14/2027	5	4,215,240	495.83	278,151			144,721		170,284			(104,196)		21,477		0001
Purchased Call/SPXFCDUE Index/SFC161BSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/15/2027	4	3,225,090	496.43	208,452			109,020		128,903			(78,101)		16,453		0001
Purchased Call/SPXFCDUE Index/SFC1617SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/01/2027	5	5,406,428	510.09	351,713			177,639		153,290			(132,183)		27,069		0001
Purchased Call/SPXFCDUE Index/SFC1619SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/28/2025	10/27/2027	8	9,691,188	507.16	638,104			343,479		308,426			(239,135)		50,216		0001
Purchased Call/SPXFCDUE Index/SFC161ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/23/2027	5	3,601,379	494.04	234,378	3,568		147,299		164,220			(89,157)		19,972		0001
Purchased Call/SPXFCDUE Index/SFC161ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2027	3	3,534,694	492.85	229,927			143,613		165,607			(86,052)		19,732		0001
Purchased Call/SPXFCDUE Index/SFC161ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2027	6	2,164,715	486.32	13,840	129,739		90,484		115,782			(53,374)		12,111		0001
Purchased Call/SPXFCDUE Index/SFC161BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/13/2027	7	8,089,146	496.84	529,234			274,885		319,113			(198,488)		41,160		0001
Purchased Call/SPXFCDUE Index/SFC161BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/19/2027	5	4,085,036	482.64	272,937			156,239		227,150			(102,553)		21,779		0001
Purchased Call/SPXFCDUE Index/SFC161ASM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	11/05/2027	6	4,205,607	493.84	286,583			158,755		182,474			(107,787)		22,041		0001
Purchased Call/SPXFCDUE Index/SFC161BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2027	3	2,551,602	486.39	167,912			95,345		131,353			(62,847)		13,587		0001
Purchased Call/SPXFCDUE Index/SFC161ASS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/10/2027	5	5,602,515	499.42	367,107			204,658		216,739			(137,528)		29,544		0001
Purchased Call/SPXFCDUE Index/SFC161BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2025	11/17/2027	4	4,327,696	489.03	277,083			156,966		210,837			(103,721)		23,017		0001
Purchased Call/SPXFCDUE Index/SFC1617SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2027	4	1,943,505	509.96	127,983			64,418		55,293			(47,960)		9,731		0001
Purchased Call/SPXFCDUE Index/SFC161ASI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/05/2027	4	5,833,109	494.8	381,426			210,758		247,899			(142,994)		30,570		0001
Purchased Call/SPXFCDUE Index/SFC161BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2025	11/19/2027	3	1,633,588	487.31	99,694			56,897		82,710			(37,334)		8,709		0001
Purchased Call/SPXFCDUE Index/SFC161BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/13/2025	10/08/2027	6	5,424,972	492.6	372,824			192,347		233,470			(140,599)		27,420		0001
Purchased Call/SPXFCDUE Index/SFC161BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2027	1	1,522,296	493.37	99,741			56,310		67,616			(37,198)		8,087		0001
Purchased Call/SPXFCDUE Index/SFC161C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/29/2027	1	2,004,997	491.01	131,568			76,733		94,318			(49,135)		10,818		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1617ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/03/2025	10/05/2027	1	816,058	510.27	53,533			27,134		23,163			(19,965)		4,108		0001
Purchased Call/SPXFCDUE Index/SFC1619SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/06/2025	10/29/2027	5	5,986,598	503.31	393,025			213,243		208,955			(147,321)		31,099		0001
Purchased Call/SPXFCDUE Index/SFC161C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/03/2025	12/03/2027	3	2,181,629	491.4	143,573			84,743		102,542			(53,806)		11,826		0001
Purchased Call/SPXFCDUE Index/SFC161BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/14/2025	11/15/2027	2	1,960,774	493.37	127,917			72,164		86,941			(47,792)		10,403		0001
Purchased Call/SPXFCDUE Index/SFC161B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/17/2025	11/12/2027	3	4,656,572	493.37	289,915			163,146		206,141			(109,022)		24,616		0001
Purchased Call/SPXFCDUE Index/SFC161C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/04/2025	12/03/2027	5	5,209,144	491.33	330,000	9,339		200,823		245,194			(127,136)		28,237		0001
Purchased Call/SPXFCDUE Index/SFC161BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/20/2025	10/15/2027	3	3,842,576	496.56	260,189			136,364		153,136			(97,881)		19,604		0001
Purchased Call/SPXFCDUE Index/SFC161BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/16/2025	10/15/2027	4	7,002,243	494.98	466,238			244,026		289,053			(174,827)		35,723		0001
Purchased Call/SPXFCDUE Index/SFC161DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/31/2025	12/13/2027	3	2,435,785	488.72	161,337			97,571		121,990			(60,465)		13,357		0001
Purchased Call/SPXFCDUE Index/SFC161DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/16/2025	12/16/2027	2	1,799,361	487.28	115,196			70,045		93,366			(43,161)		9,900		0001
Purchased Call/SPXFCDUE Index/SFC161CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/04/2025	12/02/2027	6	2,306,874	490.38	152,292			89,544		110,514			(57,070)		12,490		0001
Purchased Call/SPXFCDUE Index/SFC161D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/09/2025	12/09/2027	3	2,368,403	490.19	160,505			95,832		114,746			(60,099)		12,928		0001
Purchased Call/SPXFCDUE Index/SFC161A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/07/2025	11/08/2027	2	2,694,254	493.84	176,164			97,819		116,974			(65,818)		14,173		0001
Purchased Call/SPXFCDUE Index/SFC161C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/03/2025	11/26/2027	4	6,555,179	490.03	433,425			251,915		314,301			(162,381)		35,242		0001
Purchased Call/SPXFCDUE Index/SFC161B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/14/2025	11/12/2027	6	3,637,854	492.9	236,046			132,686		162,658			(88,530)		19,231		0001
Purchased Call/SPXFCDUE Index/SFC161A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/12/2025	11/05/2027	5	2,845,791	501.27	174,105			96,008		104,911			(65,221)		14,914		0001
Purchased Call/SPXFCDUE Index/SFC161B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/08/2025	10/07/2027	3	2,571,416	509.08	175,891			89,776		75,444			(65,856)		12,980		0001
Purchased Call/SPXFCDUE Index/SFC161BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/20/2025	11/19/2027	4	6,756,049	481.28	448,370			256,276		386,078			(168,082)		36,020		0001
Purchased Call/SPXFCDUE Index/SFC161A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/07/2025	11/09/2027	1	1,323,749	493.84	86,851			48,264		57,695			(32,391)		6,972		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/24/2027	5	4,339,608	485.9	295,860			170,926		226,520			(110,909)		23,275		0001
Purchased Call/SPXFCDUE Index/SFC161AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2025	11/01/2027	2	1,813,378	505.23	117,355			63,944		60,493			(43,856)		9,456		0001
Purchased Call/SPXFCDUE Index/SFC1619$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2027	4	2,852,881	507.82	176,989			95,930		89,788			(66,299)		14,820		0001
Purchased Call/SPXFCDUE Index/SFC161D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2025	12/10/2027	3	4,814,510	495.09	308,400			185,119		211,206			(115,540)		26,310		0001
Purchased Call/SPXFCDUE Index/SFC161C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/06/2027	2	1,197,285	492.15	78,342			46,448		55,454			(29,264)		6,513		0001
Purchased Call/SPXFCDUE Index/SFC161ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/28/2027	2	1,953,913	495.71	127,397			79,288		86,460			(47,539)		10,896		0001
Purchased Call/SPXFCDUE Index/SFC161ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/23/2027	5	6,832,344	495.71	437,088	4,302		273,677		301,072			(165,916)		37,889		0001
Purchased Call/SPXFCDUE Index/SFC161D$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/15/2025	12/15/2027	3	4,007,170	488.22	259,476			157,024		203,339			(97,141)		22,023		0001
Purchased Call/SPXFCDUE Index/SFC161ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/30/2025	12/30/2027	3	1,535,026	492.16	90,666	5,845		60,519		73,023			(36,105)		8,579		0001
Purchased Call/SPXFCDUE Index/SFC161ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/27/2027	1	2,746,998	495.71	180,093			111,970		121,387			(67,258)		15,301		0001
Purchased Call/SPXFCDUE Index/SFC161A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/11/2027	4	1,736,418	500.24	110,867			61,953		66,088			(41,517)		9,168		0001
Purchased Call/SPXFCDUE Index/SFC1617$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2025	10/06/2027	4	5,488,394	512.67	341,919			174,027		147,268			(128,052)		27,667		0001
Purchased Call/SPXFCDUE Index/SFC1618$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2025	10/08/2027	5	4,191,719	513.55	248,444			127,568		110,639			(93,071)		21,187		0001
Purchased Call/SPXFCDUE Index/SFC161D$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/14/2027	1	2,577,902	488.72	169,007			101,915		129,313			(63,031)		14,152		0001
Purchased Call/SPXFCDUE Index/SFC1617$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2025	10/01/2027	3	2,647,371	510.27	175,609			88,633		74,751			(66,052)		13,255		0001
Purchased Call/SPXFCDUE Index/SFC1619$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/26/2027	1	715,458	502.63	47,013			25,185		25,186			(17,533)		3,703		0001
Purchased Call/SPXFCDUE Index/SFC161E$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/21/2027	1	956,205	488.53	62,746			38,441		48,595			(23,401)		5,291		0001
Purchased Call/SPXFCDUE Index/SFC1619$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2025	10/21/2027	5	3,435,879	499.87	224,639			119,253		127,925			(84,310)		17,667		0001
Purchased Call/SPXFCDUE Index/SFC1618$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/13/2025	10/08/2027	4	5,610,783	510.97	323,673			166,473		157,682			(121,380)		28,360		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161B$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/12/2027	1	668,529	492.6	43,889			22,699		28,922			(16,368)		3,397		0001
Purchased Call/SPXFCDUE Index/SFC161D$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/17/2027	2	3,291,453	480.19	232,585			141,806		196,538			(87,106)		18,131		0001
Purchased Call/SPXFCDUE Index/SFC1617$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/04/2027	2	1,113,462	510.27	73,304			37,112		31,525			(27,391)		5,598		0001
Purchased Call/SPXFCDUE Index/SFC161B$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/11/2027	1	1,457,142	492.6	95,603			49,382		62,774			(35,704)		7,395		0001
Purchased Call/SPXFCDUE Index/SFC161B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/22/2027	2	1,245,976	482.64	81,959			47,014		69,357			(30,616)		6,667		0001
Purchased Call/SPXFCDUE Index/SFC161C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/26/2027	1	1,028,907	491.01	67,404			39,195		48,343			(25,276)		5,532		0001
Purchased Call/SPXFCDUE Index/SFC161C$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2027	1	6,517,072	491.01	427,911			249,811		307,341			(159,590)		35,203		0001
Purchased Call/SPXFCDUE Index/SFC1619$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/28/2025	10/25/2027	2	2,030,225	502.63	133,616			71,500		71,290			(49,908)		10,493		0001
Purchased Call/SPXFCDUE Index/SFC161E$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/23/2027	1	1,849,798	496.12	115,025			71,373		80,827			(43,373)		10,258		0001
Purchased Call/SPXFCDUE Index/SFC161B$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/19/2027	1	364,969	496.56	23,997			12,625		14,576			(8,950)		1,872		0001
Purchased Call/SPXFCDUE Index/SFC161F$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/14/2026	01/03/2028	2	2,529,746	486.24	166,181			105,002		135,661			(61,510)		14,200		0001
Purchased Call/SPXFCDUE Index/SFC161F$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2026	01/05/2028	4	3,026,177	490.11	206,004			130,655		150,697			(75,442)		17,023		0001
Purchased Call/SPXFCDUE Index/SFC161F$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/07/2028	3	3,589,602	491.2	241,187			154,135		175,303			(87,571)		20,236		0001
Purchased Call/SPXFCDUE Index/SFC161G$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2026	01/19/2028	4	1,002,962	491.65	63,236			41,441		49,144			(21,916)		5,727		0001
Purchased Call/SPXFCDUE Index/SFC161G$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2026	01/20/2028	2	1,432,788	481	97,603			64,108		86,228			(33,672)		8,190		0001
Purchased Call/SPXFCDUE Index/SFC161G$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2026	01/21/2028	4	2,248,132	482.79	149,189			98,086		131,058			(51,321)		12,864		0001
Purchased Call/SPXFCDUE Index/SFC161G$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	01/28/2028	7	1,559,224	487.72	98,072			65,694		83,254			(32,513)		8,987		0001
Purchased Call/SPXFCDUE Index/SFC161H$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	01/28/2028	4	3,603,823	484.06	235,344			157,396		206,318			(78,401)		20,771		0001
Purchased Call/SPXFCDUE Index/SFC161H$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/03/2026	02/02/2028	7	5,283,731	486.11	324,176			218,948		291,807			(105,421)		30,610		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2026	01/12/2028	4	3,809,824	496.91		241,947		155,696		167,114			(86,356)		21,593		0001
Purchased Call/SPXFCDUE Index/SFC161HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/04/2028	4	1,000,635	478.91		62,388		42,247		63,353			(20,257)		5,809		0001
Purchased Call/SPXFCDUE Index/SFC161HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/09/2026	02/04/2028	7	7,035,533	473.55		475,212		322,657		490,869			(153,625)		40,842		0001
Purchased Call/SPXFCDUE Index/SFC161FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/10/2028	1	2,090,757	496.24		136,945		87,780		92,451			(49,457)		11,825		0001
Purchased Call/SPXFCDUE Index/SFC161FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2026	01/07/2028	3	1,431,699	491.39		93,937		59,881		69,655			(34,172)		8,071		0001
Purchased Call/SPXFCDUE Index/SFC161FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2026	01/06/2028	4	2,258,488	494.02		142,848		90,903		104,084			(52,006)		12,718		0001
Purchased Call/SPXFCDUE Index/SFC161GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2026	01/18/2028	1	2,924,681	491.65		191,420		124,805		143,049			(67,206)		16,682		0001
Purchased Call/SPXFCDUE Index/SFC161GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/26/2026	01/26/2028	4	4,158,541	486.18		273,427		181,237		228,482			(92,312)		23,919		0001
Purchased Call/SPXFCDUE Index/SFC161ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/19/2026	02/18/2028	6	4,251,722	475.31		278,828		194,470		290,893			(84,890)		25,030		0001
Purchased Call/SPXFCDUE Index/SFC161ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2026	02/16/2028	7	3,176,385	474.21		211,397		146,479		220,722			(65,323)		18,663		0001
Purchased Call/SPXFCDUE Index/SFC161IST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/23/2026	02/18/2028	4	6,192,238	478.25		402,522		280,902		401,939			(122,450)		36,454		0001
Purchased Call/SPXFCDUE Index/SFC161JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2026	03/02/2028	5	2,841,477	476		167,101		119,108		193,186			(48,141)		16,941		0001
Purchased Call/SPXFCDUE Index/SFC161ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2026	02/22/2028	2	1,164,215	478.25		76,351		53,389		75,608			(23,142)		6,881		0001
Purchased Call/SPXFCDUE Index/SFC161ISW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/25/2026	02/23/2028	6	3,448,527	473.57		236,039		165,774		243,069			(70,440)		20,402		0001
Purchased Call/SPXFCDUE Index/SFC161JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	02/25/2028	5	1,749,704	480.88		108,283		76,483		108,502			(31,983)		10,372		0001
Purchased Call/SPXFCDUE Index/SFC161JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	03/01/2028	1	1,040,802	475.6		68,454		48,547		71,221			(20,078)		6,200		0001
Purchased Call/SPXFCDUE Index/SFC161JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/09/2026	03/03/2028	6	5,733,062	471.18		365,262		260,998		424,465			(104,709)		34,215		0001
Purchased Call/SPXFCDUE Index/SFC161FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/11/2028	2	2,285,333	496.24		146,641		94,183		101,370			(52,750)		12,939		0001
Purchased Call/SPXFCDUE Index/SFC161GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2026	01/21/2028	5	5,993,590	484.12		389,944		256,959		340,732			(133,787)		34,295		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/09/2026	02/04/2028	8	3,912,753	480.87		251,998		171,443		238,932			(80,988)		22,714		0001
Purchased Call/SPXFCDUE Index/SFC161HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/07/2028	2	3,198,718	480.87		209,343		142,270		195,647			(67,569)		18,625		0001
Purchased Call/SPXFCDUE Index/SFC161JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/08/2028	2	1,286,416	465.59		84,448		60,713		104,981			(23,938)		7,714		0001
Purchased Call/SPXFCDUE Index/SFC161LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2026	03/24/2028	6	3,439,835	455.87		215,970		160,537		331,616			(55,664)		20,939		0001
Purchased Call/SPXFCDUE Index/SFC161HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/17/2026	02/09/2028	8	4,278,744	481.69		272,702		186,338		258,454			(86,565)		24,964		0001
Purchased Call/SPXFCDUE Index/SFC161KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/10/2028	9	5,104,498	465.96		328,525		239,117		414,732			(89,803)		30,668		0001
Purchased Call/SPXFCDUE Index/SFC161KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/23/2026	03/13/2028	6	4,194,826	460.23		276,794		201,689		374,922			(75,623)		25,274		0001
Purchased Call/SPXFCDUE Index/SFC161KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2026	03/16/2028	7	1,626,996	462.95		100,007		73,344		139,017			(26,762)		9,830		0001
Purchased Call/SPXFCDUE Index/SFC161JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/03/2028	5	3,251,476	469.39		213,216		152,312		248,241			(61,108)		19,405		0001
Purchased Call/SPXFCDUE Index/SFC161JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2026	03/06/2028	4	4,113,032	465.59		271,266		195,025		335,079			(76,608)		24,617		0001
Purchased Call/SPXFCDUE Index/SFC161IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/11/2026	02/11/2028	6	1,418,170	480.46		86,496		59,561		87,863			(27,077)		8,291		0001
Purchased Call/SPXFCDUE Index/SFC161IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/17/2026	02/11/2028	6	5,704,492	474.43		374,624		257,913		394,107			(117,887)		33,350		0001
Purchased Call/SPXFCDUE Index/SFC161KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2026	03/10/2028	7	2,700,975	466.13		170,728		123,595		218,824			(47,339)		16,227		0001
Purchased Call/SPXFCDUE Index/SFC161ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2026	02/18/2028	7	2,599,139	476.85		169,264		118,071		173,006			(51,423)		15,301		0001
Purchased Call/SPXFCDUE Index/SFC161JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	02/25/2028	6	5,907,937	477.8		379,530		268,282		387,219			(112,108)		35,020		0001
Purchased Call/SPXFCDUE Index/SFC161KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2026	03/17/2028	7	4,904,730	459.65		311,986		228,949		442,785			(83,382)		29,663		0001
Purchased Call/SPXFCDUE Index/SFC161KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/16/2026	03/10/2028	6	3,685,056	462.13		240,711		174,949		319,125			(66,207)		22,140		0001
Purchased Call/SPXFCDUE Index/SFC161KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/20/2028	7	2,896,542	453.58		191,997		141,966		288,916			(50,370)		17,567		0001
Purchased Call/SPXFCDUE Index/SFC161FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2026	01/14/2028	3	1,513,009	489.25		101,099		65,570		77,542			(35,780)		8,594		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161G$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2026	01/14/2028	4	9,372,499	491.65		596,223		387,716		458,283			(210,139)		53,234		0001
Purchased Call/SPXFCDUE Index/SFC161KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2026	03/17/2028	7	3,777,776	458.7		241,331		177,697		346,345			(64,083)		22,847		0001
Purchased Call/SPXFCDUE Index/SFC161H$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2026	01/28/2028	7	4,963,421	485.33		320,665		214,612		277,410			(106,718)		28,607		0001
Purchased Call/SPXFCDUE Index/SFC161JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2026	02/28/2028	1	1,851,838	475.6		121,647		86,174		126,387			(35,779)		11,009		0001
Purchased Call/SPXFCDUE Index/SFC161HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/04/2026	02/03/2028	4	2,528,850	481.15		158,512		106,903		153,611			(51,733)		14,665		0001
Purchased Call/SPXFCDUE Index/SFC161GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2026	01/27/2028	6	2,757,560	487.72		175,952		117,203		147,203			(58,844)		15,877		0001
Purchased Call/SPXFCDUE Index/SFC161ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/17/2026	02/11/2028	5	2,901,564	474.21		189,746		130,943		201,251			(59,326)		16,963		0001
Purchased Call/SPXFCDUE Index/SFC161HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/08/2028	1	1,492,116	480.87		97,853		66,535		91,461			(31,548)		8,697		0001
Purchased Call/SPXFCDUE Index/SFC161ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2026	02/17/2028	6	3,922,624	474.71		264,577		183,785		270,565			(81,122)		23,070		0001
Purchased Call/SPXFCDUE Index/SFC161JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2026	03/09/2028	8	3,145,094	466.7		199,411		144,159		251,670			(55,445)		18,878		0001
Purchased Call/SPXFCDUE Index/SFC161JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2026	03/03/2028	5	2,823,369	469.11		180,343		129,271		216,589			(51,430)		16,850		0001
Purchased Call/SPXFCDUE Index/SFC161JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/25/2026	02/24/2028	7	2,455,110	477.35		161,893		113,958		162,124			(48,089)		14,539		0001
Purchased Call/SPXFCDUE Index/SFC161LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	03/24/2028	5	3,619,423	452.79		229,785		171,359		366,398			(58,948)		22,032		0001
Purchased Call/SPXFCDUE Index/SFC161GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2026	01/25/2028	2	1,535,314	484.28		100,690		66,536		87,282			(34,371)		8,822		0001
Purchased Call/SPXFCDUE Index/SFC161JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/09/2026	02/25/2028	4	3,498,825	475.6		227,573		161,101		238,468			(66,851)		20,740		0001
Purchased Call/SPXFCDUE Index/SFC161KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/14/2028	2	1,967,215	460.23		128,299		93,430		175,901			(35,198)		11,864		0001
Purchased Call/SPXFCDUE Index/SFC161LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/29/2028	1	870,274	448.27		56,646		42,349		94,518			(14,451)		5,322		0001
Purchased Call/SPXFCDUE Index/SFC161LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/30/2028	4	2,761,820	446.95		208,286		156,341		306,255			(52,131)		16,905		0001
Purchased Call/SPXFCDUE Index/SFC161LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2026	03/23/2028	7	2,653,505	457.31		167,232		124,492		249,542			(42,902)		16,138		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	01/04/2028	2	2,545,921	486.24		167,472		105,855		136,586			(61,960)		14,306		0001
Purchased Call/SPXFCDUE Index/SFC161IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/17/2026	02/10/2028	6	2,193,723	480.43		139,678		95,637		135,857			(44,167)		12,812		0001
Purchased Call/SPXFCDUE Index/SFC161KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2026	03/17/2028	5	3,103,273	463.6		192,916		141,293		262,557			(51,796)		18,768		0001
Purchased Call/SPXFCDUE Index/SFC161FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/07/2028	3	4,844,954	496.24		317,247		202,966		213,823			(114,801)		27,313		0001
Purchased Call/SPXFCDUE Index/SFC161HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	01/31/2028	1	2,513,012	484.06		164,577		110,246		144,215			(54,709)		14,529		0001
Purchased Call/SPXFCDUE Index/SFC161LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2026	03/24/2028	5	6,703,761	457.12		427,190		317,194		633,497			(110,347)		40,808		0001
Purchased Call/SPXFCDUE Index/SFC161JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2026	03/07/2028	2	1,411,832	465.59		92,594		66,542		115,054			(26,274)		8,458		0001
Purchased Call/SPXFCDUE Index/SFC161ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2026	02/14/2028	1	2,155,104	474.21		141,504		97,650		149,676			(44,329)		12,637		0001
Purchased Call/SPXFCDUE Index/SFC161ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2026	02/15/2028	1	1,039,381	474.21		68,287		47,153		72,318			(21,363)		6,101		0001
Purchased Call/SPXFCDUE Index/SFC161KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/21/2028	2	2,704,111	453.58		178,556		131,860		269,649			(47,073)		16,415		0001
Purchased Call/SPXFCDUE Index/SFC161LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2026	03/27/2028	7	3,452,562	448.27		239,731		179,749		374,800			(60,434)		21,075		0001
Purchased Call/SPXFCDUE Index/SFC161LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2026	03/28/2028	1	1,217,009	448.27		79,166		59,157		132,613			(20,224)		7,436		0001
Purchased Call/SPXFCDUE Index/SFC161FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/05/2026	12/31/2027	2	5,005,284	486.24		332,123		209,255		268,130			(123,416)		28,003		0001
Purchased Call/SPXFCDUE Index/SFC161FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2026	01/13/2028	4	1,708,677	494.36		107,432		69,334		79,022			(38,165)		9,695		0001
Purchased Call/SPXFCDUE Index/SFC161LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/22/2028	1	1,516,066	453.58		98,711		72,848		151,241			(26,125)		9,212		0001
Purchased Call/SPXFCDUE Index/SFC161LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2026	03/31/2028	5	2,830,133	456.11		190,280		143,277		272,433			(47,149)		17,339		0001
Purchased Call/SPXFCDUE Index/SFC161KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/15/2028	1	1,946,070	460.23		127,176		92,634		174,251			(34,874)		11,747		0001
Purchased Call/SPXFCDUE Index/SFC161GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2026	01/14/2028	3	1,490,629	491.43		95,623		62,157		73,202			(33,734)		8,466		0001
Purchased Call/SPXFCDUE Index/SFC161HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2026	02/01/2028	1	1,977,950	484.06		129,595		86,872		113,643			(43,021)		11,447		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/27/2026	02/29/2028	1	1,981,039	475.6		130,214		92,294		135,302			(38,246)		11,789		0001
Purchased Call/SPXFCDUE Index/SFC161GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/23/2026	01/21/2028	3	3,692,988	484.28		243,744		160,684		209,308			(83,481)		21,131		0001
Purchased Call/SPXFCDUE Index/SFC161GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/23/2026	01/24/2028	1	2,556,638	484.28		167,204		110,396		144,946			(57,183)		14,675		0001
Purchased Call/SPXFCDUE Index/SFC161NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/27/2026	04/21/2028	4	3,557,260	481.39		236,311		185,285		227,211			(51,661)		22,207		0001
Purchased Call/SPXFCDUE Index/SFC161MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/10/2026	03/31/2028	5	4,414,257	458.48		290,103		219,191		409,154			(71,486)		27,044		0001
Purchased Call/SPXFCDUE Index/SFC161RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/29/2026	05/26/2028	5	3,460,196	512.78		214,784		180,163		129,311			(34,962)		22,256		0001
Purchased Call/SPXFCDUE Index/SFC161MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/13/2026	04/10/2028	5	3,679,080	468.71		252,753		194,066		289,824			(59,129)		22,745		0001
Purchased Call/SPXFCDUE Index/SFC161NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/17/2026	04/13/2028	4	5,025,538	477.53		332,773		256,830		341,162			(76,387)		31,152		0001
Purchased Call/SPXFCDUE Index/SFC161MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/13/2026	04/07/2028	4	2,923,562	469.21		191,551		146,495		227,839			(45,538)		18,025		0001
Purchased Call/SPXFCDUE Index/SFC161NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/16/2026	04/13/2028	5	3,414,770	478.36		230,791		178,842		228,531			(52,468)		21,167		0001
Purchased Call/SPXFCDUE Index/SFC1610SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/01/2026	05/01/2028	8	6,390,596	490.17		421,341		336,313		352,104			(85,883)		40,244		0001
Purchased Call/SPXFCDUE Index/SFC161MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/07/2026	04/07/2028	5	2,370,345	459.61		171,101		130,481		216,235			(40,858)		14,614		0001
Purchased Call/SPXFCDUE Index/SFC1610SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/22/2026	05/22/2028	6	3,680,764	505.56		245,422		202,877		156,314			(43,129)		23,596		0001
Purchased Call/SPXFCDUE Index/SFC1610SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/28/2026	04/24/2028	6	2,768,240	484.58		181,706		143,156		167,512			(38,885)		17,327		0001
Purchased Call/SPXFCDUE Index/SFC161NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/21/2026	04/21/2028	7	4,339,904	478.9		300,022		234,900		289,354			(65,566)		27,093		0001
Purchased Call/SPXFCDUE Index/SFC161RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/10/2026	06/09/2028	4	5,738,768	492.39		379,206		321,940		313,004			(57,967)		37,337		0001
Purchased Call/SPXFCDUE Index/SFC1610SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/14/2026	05/04/2028	5	2,970,371	486.97		211,068		168,666		173,177			(42,625)		18,754		0001
Purchased Call/SPXFCDUE Index/SFC161RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/05/2026	06/05/2028	5	4,457,576	500.24		284,313		239,910		210,383			(45,086)		28,907		0001
Purchased Call/SPXFCDUE Index/SFC1610SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/07/2026	05/05/2028	4	5,193,677	499.58		334,981		268,151		242,191			(67,314)		32,820		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/05/2028	4	3,688,865	497.13		244,710		196,555		179,846			(48,870)		23,310		0001
Purchased Call/SPXFCDUE Index/SFC161PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2026	05/12/2028	5	4,303,262	509.57		259,602		211,136		168,263			(49,209)		27,356		0001
Purchased Call/SPXFCDUE Index/SFC161MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/05/2028	1	1,082,228	458.48		70,648		53,421		100,441			(17,421)		6,660		0001
Purchased Call/SPXFCDUE Index/SFC161SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/16/2028	3	3,394,779	500.92		210,459		180,810		160,400			(30,338)		22,211		0001
Purchased Call/SPXFCDUE Index/SFC1610S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/25/2028	2	2,394,878	484.58		155,649		122,332		144,984			(33,736)		15,003		0001
Purchased Call/SPXFCDUE Index/SFC161RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2026	06/01/2028	3	3,890,085	513.82		249,299		208,658		143,556			(40,872)		25,145		0001
Purchased Call/SPXFCDUE Index/SFC161SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/22/2026	06/16/2028	3	3,362,221	500.29		213,743		184,340		160,606			(30,061)		21,998		0001
Purchased Call/SPXFCDUE Index/SFC161SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2026	06/15/2028	3	3,298,221	502.13		209,065		179,013		152,280			(30,322)		21,562		0001
Purchased Call/SPXFCDUE Index/SFC1610SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/28/2028	5	4,041,936	488.46		266,163		211,360		229,455			(55,515)		25,388		0001
Purchased Call/SPXFCDUE Index/SFC161PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/10/2028	2	1,294,279	501.7		84,242		67,841		58,344			(16,647)		8,214		0001
Purchased Call/SPXFCDUE Index/SFC161PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2026	05/12/2028	4	4,346,457	505.15		285,107		230,997		184,512			(54,537)		27,630		0001
Purchased Call/SPXFCDUE Index/SFC1610SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/19/2028	3	3,973,067	504.08		261,940		215,922		173,043			(46,958)		25,406		0001
Purchased Call/SPXFCDUE Index/SFC161RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2026	06/09/2028	2	4,516,064	496.36		293,430		249,838		229,936			(44,561)		29,382		0001
Purchased Call/SPXFCDUE Index/SFC161SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/20/2028	1	1,758,030	500.29		113,745		98,120		84,251			(16,138)		11,539		0001
Purchased Call/SPXFCDUE Index/SFC161SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/06/2026	06/16/2028	4	5,488,338	496.04		360,706		310,654		282,395			(51,636)		35,909		0001
Purchased Call/SPXFCDUE Index/SFC161SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/22/2028	4	3,832,906	498.69		231,184		200,265		189,458			(31,200)		25,198		0001
Purchased Call/SPXFCDUE Index/SFC161SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/14/2028	2	795,799	497.51		51,349		43,874		39,790			(7,655)		5,198		0001
Purchased Call/SPXFCDUE Index/SFC161MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/12/2028	1	1,824,379	468.71		119,004		91,253		143,815			(28,087)		11,299		0001
Purchased Call/SPXFCDUE Index/SFC161PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/11/2028	3	3,177,477	502.53		206,133		166,558		141,334			(39,758)		20,182		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2026	04/13/2028	5	3,304,357	471.34		233,439		179,912		249,173			(53,756)		20,483		0001
Purchased Call/SPXFCDUE Index/SFC161PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/08/2028	6	4,677,152	501.7		309,542		249,675		210,197			(60,329)		29,632		0001
Purchased Call/SPXFCDUE Index/SFC161PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2026	05/12/2028	5	3,074,536	501.95		207,445		167,965		138,424			(39,749)		19,545		0001
Purchased Call/SPXFCDUE Index/SFC161MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2026	04/13/2028	3	2,194,247	474.77		147,231		113,457		156,149			(33,950)		13,602		0001
Purchased Call/SPXFCDUE Index/SFC1610SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/26/2028	4	2,250,715	508.49		149,687		124,378		91,124			(25,647)		14,476		0001
Purchased Call/SPXFCDUE Index/SFC161LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2026	03/31/2028	2	5,047,490	458.3		328,869		247,321		469,201			(81,920)		30,924		0001
Purchased Call/SPXFCDUE Index/SFC161MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/03/2028	3	3,758,028	458.48		246,503		186,502		348,258			(60,444)		23,087		0001
Purchased Call/SPXFCDUE Index/SFC161PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/09/2028	3	2,142,181	501.7		139,396		112,222		96,403			(27,576)		13,583		0001
Purchased Call/SPXFCDUE Index/SFC161PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/15/2028	6	3,574,558	502.38		229,564		187,429		159,555			(42,646)		22,781		0001
Purchased Call/SPXFCDUE Index/SFC1610S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/28/2028	3	1,942,652	482.76		128,179		101,282		121,795			(27,063)		12,202		0001
Purchased Call/SPXFCDUE Index/SFC1610S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/19/2028	4	2,792,794	498.53		189,121		154,954		134,519			(34,471)		17,859		0001
Purchased Call/SPXFCDUE Index/SFC161NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/18/2028	1	2,010,390	482.74		131,359		101,947		124,961			(29,789)		12,517		0001
Purchased Call/SPXFCDUE Index/SFC161SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/23/2028	3	2,721,680	494.32		173,661		150,586		144,858			(23,330)		17,907		0001
Purchased Call/SPXFCDUE Index/SFC161MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/07/2026	04/06/2028	4	1,635,087	459.44		114,061		86,804		149,236			(27,383)		10,072		0001
Purchased Call/SPXFCDUE Index/SFC1610SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/05/2028	4	2,656,987	491.49		184,652		147,832		143,305			(37,075)		16,790		0001
Purchased Call/SPXFCDUE Index/SFC1610S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2026	04/27/2028	3	2,380,626	485.23		149,184		117,677		142,717			(31,635)		14,940		0001
Purchased Call/SPXFCDUE Index/SFC1610SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/24/2028	2	1,522,445	505.56		98,719		81,506		64,909			(17,623)		9,776		0001
Purchased Call/SPXFCDUE Index/SFC161SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/13/2028	2	1,340,702	497.51		87,000		74,221		66,966			(13,058)		8,751		0001
Purchased Call/SPXFCDUE Index/SFC161RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/08/2028	3	2,648,272	498.7		161,935		137,061		128,944			(25,037)		17,216		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/31/2028	2	1,633,993	512.78		104,742		87,476		61,135			(17,586)		10,553		0001
Purchased Call/SPXFCDUE Index/SFC161MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/11/2028	2	1,367,289	468.71		90,820		69,655		107,689			(21,392)		8,460		0001
Purchased Call/SPXFCDUE Index/SFC161TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/26/2028	3	3,617,592	493.36		240,346		209,919		196,149			(30,955)		23,858		0001
Purchased Call/SPXFCDUE Index/SFC161TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/29/2028	4	3,314,662	497		224,006		196,207		168,911			(28,042)		21,912		0001
Purchased Call/SPXFCDUE Index/SFC1610SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2026	05/26/2028	5	3,780,352	507.98		246,527		204,340		154,910			(42,480)		24,315		0001
Purchased Call/SPXFCDUE Index/SFC161NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2026	04/21/2028	3	3,104,038	483.44		201,546		157,410		191,335			(44,385)		19,378		0001
Purchased Call/SPXFCDUE Index/SFC1610S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2026	05/19/2028	2	5,488,997	503.07		356,319		292,044		243,528			(64,836)		35,100		0001
Purchased Call/SPXFCDUE Index/SFC161SSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/23/2028	4	4,533,339	493.21		293,062		254,676		245,936			(39,065)		29,826		0001
Purchased Call/SPXFCDUE Index/SFC161SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/29/2026	06/23/2028	4	3,700,513	492.99		241,864		210,767		201,514			(31,848)		24,347		0001
Purchased Call/SPXFCDUE Index/SFC161RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/30/2028	1	1,689,539	512.78		109,617		91,398		63,217			(18,569)		10,903		0001
Purchased Call/SPXFCDUE Index/SFC161RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/02/2028	4	3,715,161	512.73		218,371		183,894		139,429			(35,174)		24,034		0001
Purchased Call/SPXFCDUE Index/SFC161NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/17/2028	4	2,741,800	482.74		176,430		136,993		170,380			(39,814)		17,056		0001
Purchased Call/SPXFCDUE Index/SFC161MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2026	04/07/2028	3	5,151,065	467.75		337,733		257,440		411,336			(80,783)		31,759		0001
Purchased Call/SPXFCDUE Index/SFC161NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/20/2028	4	2,662,981	481.55		173,597		135,373		169,413			(38,374)		16,610		0001
Purchased Call/SPXFCDUE Index/SFC1610SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2026	04/28/2028	3	5,321,599	482.12		364,933		288,962		337,336			(76,706)		33,425		0001
Purchased Call/SPXFCDUE Index/SFC1610SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/02/2028	1	1,611,974	490.17		104,907		83,436		88,637			(21,784)		10,160		0001
Purchased Call/SPXFCDUE Index/SFC161SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/15/2026	06/12/2028	3	3,550,593	497.51		236,687		202,007		177,213			(35,196)		23,156		0001
Purchased Call/SPXFCDUE Index/SFC161TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/30/2028	5	3,350,532	500.36		214,636		188,187		161,387			(26,721)		22,166		0001
Purchased Call/SPXFCDUE Index/SFC161RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2026	06/02/2028	7	2,431,202	514.73		144,889		121,792		87,878			(23,278)		15,728		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/06/2028	1	2,251,152	500.24		145,559		122,766		106,525			(23,266)		14,611		0001
Purchased Call/SPXFCDUE Index/SFC1610SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/01/2026	05/26/2028	4	4,933,306	511.42		320,474		266,680		189,132			(54,792)		31,731		0001
Purchased Call/SPXFCDUE Index/SFC161RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2026	06/09/2028	5	3,833,466	495.18		243,692		206,943		199,234			(37,100)		24,941		0001
Purchased Call/SPXFCDUE Index/SFC161RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/07/2028	1	931,194	500.24		60,248		50,827		44,051			(9,617)		6,049		0001
Purchased Call/SPXFCDUE Index/SFC1610SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/23/2028	1	1,674,221	505.56		108,356		89,427		71,371			(19,392)		10,742		0001
Purchased Call/SPXFCDUE Index/SFC1610S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2026	05/18/2028	4	2,791,193	501.81		175,206		143,314		126,707			(32,056)		17,833		0001
Purchased Call/SPXFCDUE Index/SFC161PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/16/2028	1	1,474,410	502.38		95,527		77,813		68,453			(18,009)		9,404		0001
Purchased Call/SPXFCDUE Index/SFC161T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/28/2028	1	1,418,442	493.36		91,929		80,202		77,014			(12,040)		9,369		0001
Purchased Call/SPXFCDUE Index/SFC161LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/04/2028	1	977,149	458.48		63,749		48,184		90,649			(15,742)		6,008		0001
Purchased Call/SPXFCDUE Index/SFC161SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2026	06/21/2028	1	868,183	500.29		56,198		48,489		41,436			(7,963)		5,703		0001
Purchased Call/SPXFCDUE Index/SFC161RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2026	06/02/2028	3	6,300,653	510.39		412,901		346,660		247,010			(67,078)		40,760		0001
Purchased Call/SPXFCDUE Index/SFC161PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/17/2028	1	1,360,325	502.38		88,190		71,858		60,993			(16,603)		8,684		0001
Purchased Call/SPXFCDUE Index/SFC1610SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/03/2028	1	1,456,967	490.17		94,863		75,474		80,383			(19,671)		9,191		0001
Purchased Call/SPXFCDUE Index/SFC161NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/19/2028	1	1,007,535	482.74		65,873		51,144		62,723			(14,918)		6,279		0001
Purchased Call/SPXFCDUE Index/SFC161T$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2026	06/27/2028	1	1,711,537	493.36		110,856		96,695		92,707			(14,539)		11,296		0001
Purchased Call/SPXFCDUE Index/SFC1610S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/26/2028	1	1,055,350	484.58		68,872		54,134		63,875			(14,940)		6,617		0001
Purchased Call/SPXFCDUE Index/SFC161VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2026	08/04/2028	20	5,664,795	500.12		360,147		337,325		281,575			(23,926)		38,489		0001
Purchased Call/SPXFCDUE Index/SFC161TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	07/07/2028	5	3,386,535	501.92		221,447		197,265		159,067			(24,940)		22,527		0001
Purchased Call/SPXFCDUE Index/SFC161VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2026	08/03/2028	5	4,089,879	494.96		289,053		267,083		222,469			(22,346)		27,768		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	07/06/2028	6	4,428,521	502.06		276,498		244,819		206,688			(32,018)		29,435		0001
Purchased Call/SPXFCDUE Index/SFC161W$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2026	08/15/2028	1	1,775,003	504.55		114,807		107,868		82,486			(7,372)		12,158		0001
Purchased Call/SPXFCDUE Index/SFC161VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2026	07/31/2028	5	3,391,659	491.03		227,459		209,551		196,202			(18,427)		22,976		0001
Purchased Call/SPXFCDUE Index/SFC161VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2026	08/04/2028	6	5,258,762	501.58		337,877		312,971		254,953			(25,591)		35,730		0001
Purchased Call/SPXFCDUE Index/SFC161U$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/22/2026	07/21/2028	3	5,833,289	497.2		353,524		320,647		302,290			(33,664)		39,220		0001
Purchased Call/SPXFCDUE Index/SFC161VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2026	07/25/2028	2	1,635,228	489.17		104,830		95,494		96,856			(9,698)		11,028		0001
Purchased Call/SPXFCDUE Index/SFC161XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2026	08/25/2028	4	2,589,242	499.13		162,034		155,312		133,262			(7,246)		17,864		0001
Purchased Call/SPXFCDUE Index/SFC161W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2026	08/18/2028	4	2,606,369	496.37		169,116		159,601		139,001			(9,741)		17,892		0001
Purchased Call/SPXFCDUE Index/SFC161W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2026	08/21/2028	6	4,266,334	494.61		271,030		258,115		234,870			(13,600)		29,351		0001
Purchased Call/SPXFCDUE Index/SFC161TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2026	06/30/2028	5	3,722,179	498.75		243,902		215,098		184,401			(29,366)		24,625		0001
Purchased Call/SPXFCDUE Index/SFC161VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2026	07/28/2028	4	3,132,273	490.26		194,298		178,081		183,179			(16,613)		21,171		0001
Purchased Call/SPXFCDUE Index/SFC161VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2026	07/27/2028	4	2,908,768	489.01		192,898		176,386		172,860			(16,743)		19,646		0001
Purchased Call/SPXFCDUE Index/SFC161W$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/17/2026	08/14/2028	4	3,279,720	504.55		202,506		190,713		151,788			(12,310)		22,449		0001
Purchased Call/SPXFCDUE Index/SFC161W$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2026	08/11/2028	5	6,287,034	501.89		410,895		384,701		307,908			(27,061)		42,938		0001
Purchased Call/SPXFCDUE Index/SFC161XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2026	09/01/2028	4	3,415,453	496		210,821		204,621		186,101			(6,869)		23,683		0001
Purchased Call/SPXFCDUE Index/SFC161TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/13/2026	07/07/2028	4	4,090,761	498.57		268,028		237,801		203,658			(30,707)		27,211		0001
Purchased Call/SPXFCDUE Index/SFC161XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2026	08/28/2028	6	4,236,273	497.46		265,643		255,219		224,055			(11,203)		29,291		0001
Purchased Call/SPXFCDUE Index/SFC161XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2026	09/01/2028	5	4,333,552	498.01		273,070		264,615		228,462			(9,858)		30,049		0001
Purchased Call/SPXFCDUE Index/SFC161U$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/14/2026	07/13/2028	4	2,770,429	499.98		178,972		160,441		135,631			(18,852)		18,514		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2026	08/25/2028	5	2,774,508	494		180,365		172,054		155,427			(8,575)		19,143		0001
Purchased Call/SPXFCDUE Index/SFC161YSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2026	09/14/2028	4	2,291,116	488.34		140,731		138,114		141,661			(2,838)		16,033		0001
Purchased Call/SPXFCDUE Index/SFC161X$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2026	08/24/2028	4	3,013,857	492.01		200,485		190,912		173,749			(9,832)		20,779		0001
Purchased Call/SPXFCDUE Index/SFC161XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2026	09/01/2028	4	2,468,965	492.26		165,493		159,951		142,986			(6,152)		17,120		0001
Purchased Call/SPXFCDUE Index/SFC161YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2026	09/15/2028	5	2,292,764	485.59		146,047		143,565		148,239			(2,733)		16,056		0001
Purchased Call/SPXFCDUE Index/SFC161W$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2026	08/11/2028	7	2,594,685	500.49		169,927		159,023		128,962			(11,196)		17,721		0001
Purchased Call/SPXFCDUE Index/SFC161YS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2026	09/08/2028	4	3,916,198	489.33		245,107		238,834		243,380			(6,871)		27,290		0001
Purchased Call/SPXFCDUE Index/SFC161YSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2026	09/19/2028	2	3,845,891	489.64		249,084		246,092		234,246			(3,909)		27,008		0001
Purchased Call/SPXFCDUE Index/SFC161ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2026	09/27/2028	1	1,177,039	495.41		75,107		74,901		65,660			(512)		8,312		0001
Purchased Call/SPXFCDUE Index/SFC161YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	09/21/2028	5	2,501,621	497.07		157,277		155,868		135,006			(1,647)		17,592		0001
Purchased Call/SPXFCDUE Index/SFC161YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2026	09/15/2028	6	2,989,019	489.39		194,162		191,818		181,946			(3,050)		20,932		0001
Purchased Call/SPXFCDUE Index/SFC161Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/28/2026	09/25/2028	4	2,415,820	495.41		146,389		146,126		139,588			(621)		17,036		0001
Purchased Call/SPXFCDUE Index/SFC161Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/28/2026	09/22/2028	4	3,701,073	492.71		239,308		238,571		222,416			(1,641)		26,045		0001
Purchased Call/SPXFCDUE Index/SFC161Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	09/22/2028	5	2,766,217	497.27		164,365		163,181		155,082			(1,450)		19,466		0001
Purchased Call/SPXFCDUE Index/SFC161USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2026	07/17/2028	5	4,699,168	494.97		301,810		272,224		251,202			(30,276)		31,499		0001
Purchased Call/SPXFCDUE Index/SFC161US$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/22/2026	07/20/2028	4	4,089,121	493.41		279,086		252,344		225,023			(27,070)		27,472		0001
Purchased Call/SPXFCDUE Index/SFC161US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/14/2026	07/14/2028	4	3,227,421	502.15		208,704		187,049		152,282			(21,981)		21,584		0001
Purchased Call/SPXFCDUE Index/SFC161TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2026	07/07/2028	3	2,862,714	499.8		183,215		162,343		139,516			(21,113)		19,042		0001
Purchased Call/SPXFCDUE Index/SFC161US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/22/2026	07/21/2028	5	3,031,215	497.82		187,648		170,096		155,440			(17,821)		20,380		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	07/11/2028	2	1,868,706	504.44		120,555		107,490		84,347			(13,471)		12,469		0001
Purchased Call/SPXFCDUE Index/SFC161USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/03/2026	07/21/2028	5	3,323,272	488.64		215,109		195,799		198,715			(19,946)		22,344		0001
Purchased Call/SPXFCDUE Index/SFC161USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2026	07/14/2028	3	5,257,429	503.79		333,838		299,306		241,055			(35,061)		35,160		0001
Purchased Call/SPXFCDUE Index/SFC161VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2026	07/24/2028	4	4,174,675	489.17		268,967		245,095		247,011			(24,584)		28,132		0001
Purchased Call/SPXFCDUE Index/SFC161VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2026	07/26/2028	1	1,194,568	489.17		77,097		70,223		70,899			(7,152)		8,062		0001
Purchased Call/SPXFCDUE Index/SFC161VSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2026	08/04/2028	3	1,722,237	501.39		111,203		102,790		83,769			(8,564)		11,702		0001
Purchased Call/SPXFCDUE Index/SFC161VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/03/2026	07/28/2028	4	3,179,715	488.57		210,469		193,554		191,209			(17,665)		21,492		0001
Purchased Call/SPXFCDUE Index/SFC161VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2026	07/28/2028	5	5,714,845	483.41		381,519		349,882		373,845			(32,396)		38,627		0001
Purchased Call/SPXFCDUE Index/SFC161W5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2026	08/10/2028	7	3,296,641	502.12		212,174		198,500		158,828			(14,119)		22,498		0001
Purchased Call/SPXFCDUE Index/SFC161WSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2026	08/17/2028	3	2,947,210	501.29		176,403		166,388		144,620			(10,269)		20,217		0001
Purchased Call/SPXFCDUE Index/SFC161XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/01/2026	08/31/2028	7	4,561,790	494.82		276,218		265,975		252,449			(10,743)		31,610		0001
Purchased Call/SPXFCDUE Index/SFC161Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	09/28/2028	3	3,061,629	490.25		192,488		192,477		191,569			(198)		21,634		0001
Purchased Call/SPXFCDUE Index/SFC161YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2026	09/15/2028	5	6,331,159	483.3		419,004		412,178		424,383			(7,695)		44,337		0001
Purchased Call/SPXFCDUE Index/SFC161YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2026	09/11/2028	4	2,344,329	491.02		147,160		144,045		138,913			(3,573)		16,371		0001
Purchased Call/SPXFCDUE Index/SFC161Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2026	09/22/2028	3	4,206,339	492.32		269,139		267,343		263,541			(2,420)		29,600		0001
Purchased Call/SPXFCDUE Index/SFC161WSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/17/2026	08/11/2028	4	2,707,145	505.61		172,417		161,854		123,362			(11,180)		18,489		0001
Purchased Call/SPXFCDUE Index/SFC161Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2026	09/08/2028	7	4,081,538	492.28		253,330		246,622		244,892			(7,056)		28,443		0001
Purchased Call/SPXFCDUE Index/SFC161US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	07/10/2028	5	4,002,023	504.44		249,056		222,316		180,625			(27,387)		26,682		0001
Purchased Call/SPXFCDUE Index/SFC161USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/20/2026	07/14/2028	6	5,285,867	500.05		323,784		291,997		258,680			(32,764)		35,351		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161T$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2026	06/30/2028	4	6,069,691	499.59		392,052		344,135		296,324			(48,535)		40,155		0001
Purchased Call/SPXFCDUE Index/SFC161W$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2026	08/07/2028	5	3,501,465	502.65		224,821		209,293		167,127			(16,039)		23,843		0001
Purchased Call/SPXFCDUE Index/SFC161W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2026	08/09/2028	1	1,398,229	502.65		90,409		84,085		66,690			(6,660)		9,535		0001
Purchased Call/SPXFCDUE Index/SFC161USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2026	07/19/2028	1	2,686,807	494.97		173,890		156,716		143,578			(17,792)		18,037		0001
Purchased Call/SPXFCDUE Index/SFC161W$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2026	08/18/2028	4	4,315,155	491.61		284,209		269,619		249,008			(15,557)		29,622		0001
Purchased Call/SPXFCDUE Index/SFC161X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2026	08/25/2028	3	3,500,733	494.38		231,575		221,227		194,892			(10,910)		24,153		0001
Purchased Call/SPXFCDUE Index/SFC161V$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2026	08/01/2028	3	966,020	491.03		64,267		59,195		55,875			(5,272)		6,549		0001
Purchased Call/SPXFCDUE Index/SFC161X$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/01/2026	09/01/2028	3	1,805,698	489.33		121,397		116,920		109,628			(4,657)		12,521		0001
Purchased Call/SPXFCDUE Index/SFC161X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2026	08/22/2028	1	1,513,866	494.61		97,781		92,811		83,668			(5,343)		10,422		0001
Purchased Call/SPXFCDUE Index/SFC161X$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2026	08/29/2028	1	2,271,273	497.46		146,361		140,329		119,989			(6,598)		15,716		0001
Purchased Call/SPXFCDUE Index/SFC161T$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2026	07/03/2028	2	2,207,310	498.75		143,281		126,282		109,476			(17,411)		14,637		0001
Purchased Call/SPXFCDUE Index/SFC161Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2026	09/08/2028	3	2,292,426	485.48		153,823		150,350		148,501			(4,076)		15,975		0001
Purchased Call/SPXFCDUE Index/SFC161X$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2026	09/05/2028	1	1,231,699	496		79,321		76,921		66,964			(2,817)		8,565		0001
Purchased Call/SPXFCDUE Index/SFC161XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2026	09/06/2028	1	1,308,235	496		84,290		81,742		71,134			(2,990)		9,104		0001
Purchased Call/SPXFCDUE Index/SFC161U$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	07/12/2028	1	1,106,217	504.44		71,561		63,806		50,042			(8,005)		7,387		0001
Purchased Call/SPXFCDUE Index/SFC161USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2026	07/18/2028	1	2,372,465	494.97		153,451		138,275		126,810			(15,722)		15,915		0001
Purchased Call/SPXFCDUE Index/SFC161X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2026	08/23/2028	1	787,076	494.61		50,869		48,287		43,460			(2,776)		5,423		0001
Purchased Call/SPXFCDUE Index/SFC161YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	09/18/2028	4	3,333,961	489.64		226,963		224,400		202,684			(3,106)		23,396		0001
Purchased Call/SPXFCDUE Index/SFC161Y$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2026	09/12/2028	1	1,673,620	491.02		107,229		104,872		99,072			(2,783)		11,696		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC161Z3K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2026	09/29/2028	2	3,725,618	489.54		235,991		235,991		235,731			(52)		26,344		0001
Purchased Call/SPXFCDUE Index/SFC161VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2026	08/02/2028	1	1,028,431	491.03		66,385		61,104		59,510			(5,525)		6,977		0001
Purchased Call/SPXFCDUE Index/SFC161Z3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	09/29/2028	1	1,453,150	489.11		92,551		92,551		92,503					10,275		0001
Purchased Call/SPXFCDUE Index/SFC1612SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2026	09/26/2028	2	3,027,902	495.41		189,510		189,091		175,058			(1,092)		21,366		0001
Purchased Call/SPXFCDUE Index/SFC161T3G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2026	07/05/2028	1	1,835,440	498.75		118,936		104,762		90,857			(14,583)		12,190		0001
Purchased Call/SPXFCDUE Index/SFC161W3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2026	08/08/2028	2	2,443,915	502.65		157,738		146,703		116,690			(11,606)		16,654		0001
Purchased Call/SPXFCDUE Index/SFC161WSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2026	08/18/2028	4	5,920,135	497.27		373,071		352,593		311,023			(21,211)		40,640		0001
Purchased Call/SPXFCDUE Index/SFC161YSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2026	09/20/2028	1	841,020	489.64		53,766		53,103		51,209			(880)		5,910		0001
Purchased Call/SPXFCDUE Index/SFC161YSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2026	09/13/2028	1	1,204,257	491.02		77,205		75,510		71,326			(2,001)		8,422		0001
Purchased Call/SPXFCDUE Index/SFC161XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2026	09/07/2028	1	111,938	496		7,217		6,999		6,089			(256)		780		0001
Purchased Call/SPXFCDUE Index/SFC161W3K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2026	08/16/2028	1	1,289,680	504.55		83,455		78,418		59,854			(5,351)		8,840		0001
Purchased Call/SPXFCDUE Index/SFC161X3I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2026	08/30/2028	1	1,289,745	497.46		83,150		79,728		68,302			(3,743)		8,931		0001
Purchased Call/S&P 500 INDEX/SPXD05C3X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2026	1	630,292	6699	32,236			1,880		54,202			(24,177)		774		0001
Purchased Call/S&P 500 INDEX/SPXE17H3K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/09/2026	1	451,408	6553	24,398			545		40,397			(18,502)		354		0001
Purchased Call/S&P 500 INDEX/SPXD05AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	1,105,803	6553	58,698			1,308		98,943			(44,389)		868		0001
Purchased Call/S&P 500 INDEX/SPXD058S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	833,513	6715	41,926			116		75,141			(31,445)		308		0001
Purchased Call/S&P 500 INDEX/SPXD05K3O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/25/2026	1	630,525	6813	31,874			4,897		50,449			(24,038)		1,235		0001
Purchased Call/S&P 500 INDEX/SPXD051SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	89,845	6617	4,253			564		7,022			(3,189)		165		0001
Purchased Call/S&P 500 INDEX/SPXD051SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/18/2026	1	135,000	6617	6,566			878		11,339			(4,938)		247		0001
Purchased Call/S&P 500 INDEX/SPX9151SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/31/2025	10/30/2026	1	212,673	6822	10,696			862		17,776			(8,022)		305		0001
Purchased Call/S&P 500 INDEX/SPXE17K3J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/03/2026	1	365,934	6852	17,149			1,563		29,958			(12,862)		558		0001
Purchased Call/S&P 500 INDEX/SPX915HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/20/2026	1	121,671	6735	5,813			306		10,566			(4,372)		142		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9151S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	210,933	.6875	10,619			763		17,543			(7,964)		287		0001
Purchased Call/S&P 500 INDEX/SPX9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	1,273,090	.6735	61,084			3,375		110,811			(45,813)		1,527		0001
Purchased Call/S&P 500 INDEX/SPXE170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/24/2026	1	123,782	.6705	5,944			889		9,463			(4,458)		240		0001
Purchased Call/S&P 500 INDEX/SPXE17K$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/03/2026	1	164,170	.6852	8,474			773		15,052			(6,356)		251		0001
Purchased Call/S&P 500 INDEX/SPX915KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2025	12/18/2026	1	985,358	.6835	54,478			11,903		81,938			(41,312)		2,292		0001
Purchased Call/S&P 500 INDEX/SPXE170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/11/2026	1	912,473	.6827	50,825			10,052		82,129			(38,436)		2,026		0001
Purchased Call/S&P 500 INDEX/SPX9151SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/04/2026	1	321,202	.6772	16,464			1,546		26,911			(12,348)		497		0001
Purchased Call/S&P 500 INDEX/SPX9151SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/30/2025	10/28/2026	1	90,102	.6883	4,231			318		7,300			(3,182)		125		0001
Purchased Call/S&P 500 INDEX/SPXE170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/11/2026	1	1,036,447	.6827	51,364			10,158		81,257			(38,843)		2,302		0001
Purchased Call/S&P 500 INDEX/SPXD05FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2026	1	1,881,684	.6789	91,367			8,883		157,600			(68,526)		2,955		0001
Purchased Call/S&P 500 INDEX/SPXE17RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	1	724,625	.6775	33,780			7,319		50,985			(25,335)		1,686		0001
Purchased Call/S&P 500 INDEX/SPXD05M$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	319,147	.6899	15,153			2,989		24,208			(11,365)		709		0001
Purchased Call/S&P 500 INDEX/SPX9151SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	468,325	.6720	23,217			2,328		40,081			(17,412)		746		0001
Purchased Call/S&P 500 INDEX/SPX915KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2025	12/18/2026	1	1,394,237	.6835	70,831			15,389		108,078			(53,565)		3,243		0001
Purchased Call/S&P 500 INDEX/SPXD05ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2025	10/27/2026	1	273,539	.6875	15,146			1,088		25,378			(11,359)		372		0001
Purchased Call/S&P 500 INDEX/SPXD051S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	99,171	.6672	4,862			631		8,348			(3,647)		180		0001
Purchased Call/S&P 500 INDEX/SPXD051ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2026	1	561,196	.6642	26,753			3,641		46,699			(20,065)		1,039		0001
Purchased Call/S&P 500 INDEX/SPXE17RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/17/2026	1	98,880	.6721	5,287			1,134		7,945			(3,976)		229		0001
Purchased Call/S&P 500 INDEX/SPXD05HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	909,232	.6737	45,126			5,390		75,064			(33,845)		1,578		0001
Purchased Call/S&P 500 INDEX/SPXD050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	322,375	.6721	18,162			3,885		28,780			(13,622)		745		0001
Purchased Call/S&P 500 INDEX/SPXE170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/01/2026	1	155,096	.6813	7,700			1,312		12,123			(5,807)		320		0001
Purchased Call/S&P 500 INDEX/SPXD051S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/13/2026	1	390,707	.6734	18,189			2,185		32,341			(13,793)		678		0001
Purchased Call/S&P 500 INDEX/SPXD05HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/13/2026	1	616,323	.6735	28,638			3,430		51,001			(21,657)		1,070		0001
Purchased Call/S&P 500 INDEX/SPX915J$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	99,997	.6766	4,925			755		7,749			(3,694)		196		0001
Purchased Call/S&P 500 INDEX/SPXD051S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/13/2026	1	844,522	.6734	43,067			5,173		78,183			(32,659)		1,466		0001
Purchased Call/S&P 500 INDEX/SPX9151SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/10/2025	11/06/2026	1	328,480	.6729	19,274			1,938		31,222			(14,576)		523		0001
Purchased Call/S&P 500 INDEX/SPXD05MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2026	1	1,288,478	.6841	65,979			12,576		100,172			(49,484)		2,821		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/25/2025	11/24/2026	1	739,993	.6705	42,427			6,346		69,902			(31,820)		1,436		0001
Purchased Call/S&P 500 INDEX/SPXE17JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	10/30/2026	1	169,615	.6822	9,489			767		15,875			(7,176)		243		0001
Purchased Call/S&P 500 INDEX/SPXD05MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	1,737,082	.6847	95,007			17,847		152,047			(71,255)		3,776		0001
Purchased Call/S&P 500 INDEX/SPX915JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	489,616	.6766	25,405			3,892		40,378			(19,053)		959		0001
Purchased Call/S&P 500 INDEX/SPXE17TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2025	12/30/2026	1	551,804	.6896	26,483			6,639		41,602			(19,863)		1,378		0001
Purchased Call/S&P 500 INDEX/SPXD05MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2025	12/09/2026	1	299,751	.6843	14,879			2,860		22,548			(11,190)		656		0001
Purchased Call/S&P 500 INDEX/SPX915JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/10/2026	1	135,039	.6832	6,684			739		10,965			(5,013)		226		0001
Purchased Call/S&P 500 INDEX/SPXB214SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3UGRHIGC71XBU11	10/17/2025	10/15/2026	1	912,423	.6671	45,970			1,793		80,809			(34,572)		925		0001
Purchased Call/S&P 500 INDEX/SPXD050SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	85,337	.6721	4,417			945		6,891			(3,313)		197		0001
Purchased Call/S&P 500 INDEX/SPXD05KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	232,265	.6813	12,625			2,127		20,290			(9,469)		479		0001
Purchased Call/S&P 500 INDEX/SPXD05LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/04/2026	1	2,508,610	.6868	133,179			23,742		217,630			(100,714)		5,293		0001
Purchased Call/S&P 500 INDEX/SPXD05KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2025	12/02/2026	1	1,010,972	.6826	50,610			8,668		79,566			(37,957)		2,100		0001
Purchased Call/S&P 500 INDEX/SPXD050SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	102,622	.6721	5,074			1,085		7,857			(3,806)		237		0001
Purchased Call/S&P 500 INDEX/SPXD05AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	607,678	.6735	28,100			626		53,919			(21,250)		477		0001
Purchased Call/S&P 500 INDEX/SPXE17KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	10/30/2026	1	1,943,195	.6840	92,291			7,476		161,659			(69,987)		2,785		0001
Purchased Call/S&P 500 INDEX/SPXD059S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	539,842	.6737	24,541			547		47,528			(18,405)		424		0001
Purchased Call/S&P 500 INDEX/SPXD05ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	164,136	.6775	9,544			585		15,858			(7,218)		206		0001
Purchased Call/S&P 500 INDEX/SPXE17QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/11/2026	1	90,036	.6900	3,935			778		6,350			(2,976)		200		0001
Purchased Call/S&P 500 INDEX/SPXE17RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	1	489,945	.6775	25,348			5,492		38,825			(19,011)		1,140		0001
Purchased Call/S&P 500 INDEX/SPXD05BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	109,506	.6664	6,358			266		10,967			(4,808)		115		0001
Purchased Call/S&P 500 INDEX/SPXD059S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/06/2026	1	310,887	.6740	15,634			217		27,877			(11,758)		199		0001
Purchased Call/S&P 500 INDEX/SPXD05GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/06/2026	1	442,421	.6728	23,467			2,360		37,136			(17,746)		704		0001
Purchased Call/S&P 500 INDEX/SPXD05ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	1,457,513	.6792	75,853			4,648		124,671			(57,363)		1,829		0001
Purchased Call/S&P 500 INDEX/SPXD050SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/16/2026	1	89,976	.6803	4,360			923		7,071			(3,279)		207		0001
Purchased Call/S&P 500 INDEX/SPXD05GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/11/2026	1	337,657	.6847	16,668			1,888		27,500			(12,501)		573		0001
Purchased Call/S&P 500 INDEX/SPXD05GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/10/2026	1	397,715	.6833	19,530			2,164		32,066			(14,688)		666		0001
Purchased Call/S&P 500 INDEX/SPXD05MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	135,860	.6847	6,687			1,256		10,532			(5,015)		295		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD051SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	542,776	.6617	27,762			3,681		46,466			(20,822)		994		0001
Purchased Call/S&P 500 INDEX/SPXD050SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	179,837	.6928	8,646			2,029		13,372			(6,557)		434		0001
Purchased Call/S&P 500 INDEX/SPXD05B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	789,762	.6629	40,455			1,686		69,361			(30,341)		827		0001
Purchased Call/S&P 500 INDEX/SPXD05ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/28/2026	1	1,424,358	.6891	69,599			5,191		116,861			(52,199)		1,973		0001
Purchased Call/S&P 500 INDEX/SPXD05K$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2025	11/30/2026	1	1,632,443	.6830	88,867			14,729		145,966			(66,651)		3,337		0001
Purchased Call/S&P 500 INDEX/SPXE17TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2025	12/29/2026	1	456,512	.6906	22,259			5,488		34,055			(16,694)		1,133		0001
Purchased Call/S&P 500 INDEX/SPXB217SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2025	12/04/2026	1	119,302	.6857	5,941			1,056		9,287			(4,455)		252		0001
Purchased Call/S&P 500 INDEX/SPXE17S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/24/2025	12/23/2026	1	551,657	.6910	27,677			6,399		41,340			(20,758)		1,323		0001
Purchased Call/S&P 500 INDEX/SPXD059SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	1,027,914	.6715	52,643			873		91,977			(39,483)		712		0001
Purchased Call/S&P 500 INDEX/SPXD051SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	122,306	.6672	6,385			829		11,103			(4,789)		222		0001
Purchased Call/S&P 500 INDEX/SPXD05B$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	1,315,629	.6664	68,986			2,882		115,818			(52,169)		1,377		0001
Purchased Call/S&P 500 INDEX/SPXD058SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	710,560	.6716	36,146			101		63,925			(27,335)		263		0001
Purchased Call/S&P 500 INDEX/SPX915HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	10/02/2025	10/01/2026	1	657,428	.6711	33,163					59,234			(24,872)		172		0001
Purchased Call/S&P 500 INDEX/SPXD05JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	211,202	.6539	11,049			1,535		17,724			(8,287)		395		0001
Purchased Call/S&P 500 INDEX/SPXD05AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	913,979	.6645	46,704			1,677		81,068			(35,028)		895		0001
Purchased Call/S&P 500 INDEX/SPXD05G$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	1	357,113	.6851	16,181			1,888		29,000			(12,136)		613		0001
Purchased Call/S&P 500 INDEX/SPXD05KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	11/27/2026	1	259,411	.6849	12,724			2,026		20,579			(9,649)		517		0001
Purchased Call/S&P 500 INDEX/SPXD05L$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/04/2026	1	836,141	.6867	40,298			7,184		64,806			(30,475)		1,764		0001
Purchased Call/S&P 500 INDEX/SPXB216SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	932,607	.6603	49,017			6,827		78,221			(37,069)		1,743		0001
Purchased Call/S&P 500 INDEX/SPXD05KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	321,477	.6813	15,180			2,558		23,880			(11,385)		662		0001
Purchased Call/S&P 500 INDEX/SPXD050SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	1,806,003	.6909	88,210			20,640		132,646			(66,340)		4,358		0001
Purchased Call/S&P 500 INDEX/SPXD05FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/29/2026	1	679,539	.6891	31,774			2,471		54,868			(23,830)		958		0001
Purchased Call/S&P 500 INDEX/SPXB217SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2026	1	1,080,645	.6850	53,530			9,368		85,598			(40,147)		2,263		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/22/2026	1	269,547	.6705	14,381			841		23,560			(10,816)		331		0001
Purchased Call/S&P 500 INDEX/SPXD05J$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	888,060	.6539	51,686			7,179		84,445			(38,764)		1,660		0001
Purchased Call/S&P 500 INDEX/SPXB213SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/02/2026	1	152,888	.6716	7,568			21		13,708			(5,739)		57		0001
Purchased Call/S&P 500 INDEX/SPXE170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/15/2026	1	365,562	.6817	17,967			3,722		28,824			(13,475)		834		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD059SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2026	1	577,919	.6747	28,366			553		51,478			(21,274)		428		0001
Purchased Call/S&P 500 INDEX/SPX915HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	148,256	.6735	8,167			429		14,637			(6,125)		174		0001
Purchased Call/S&P 500 INDEX/SPXB217SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/10/2026	1	417,358	.6887	20,820			4,048		32,028			(15,615)		920		0001
Purchased Call/S&P 500 INDEX/SPXD05NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2025	12/16/2026	1	2,075,769	.6806	96,533			20,266		160,339			(72,399)		4,767		0001
Purchased Call/S&P 500 INDEX/SPX915NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2026	02/25/2027	1	1,205,599	.6946	58,481			23,880		85,226			(34,703)		3,838		0001
Purchased Call/S&P 500 INDEX/SPXF174SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/10/2026	03/05/2027	1	703,276	.6831	34,739			15,041		51,250			(19,685)		2,299		0001
Purchased Call/S&P 500 INDEX/SPXF174SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/05/2027	1	709,446	.6831	34,129			14,694		51,700			(19,502)		2,319		0001
Purchased Call/S&P 500 INDEX/SPXB21ASM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2026	02/04/2027	1	1,428,603	.6883	72,564			25,611		102,932			(46,894)		4,213		0001
Purchased Call/S&P 500 INDEX/SPX9150SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/17/2027	1	831,824	.6716	40,429			18,651		62,478			(21,769)		2,822		0001
Purchased Call/S&P 500 INDEX/SPX915NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/24/2026	02/19/2027	1	188,207	.6910	9,303			3,664		13,645			(5,634)		587		0001
Purchased Call/S&P 500 INDEX/SPX915NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/18/2027	1	901,361	.6881	44,344			17,245		66,019			(27,167)		2,801		0001
Purchased Call/S&P 500 INDEX/SPXD05XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	258,276	.6798	13,724			4,842		19,527			(8,898)		765		0001
Purchased Call/S&P 500 INDEX/SPXD05Z99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/12/2027	1	90,075	.6833	4,570			1,711		6,772			(2,856)		274		0001
Purchased Call/S&P 500 INDEX/SPXD05VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2026	01/29/2027	1	458,583	.6974	22,763			7,609		32,784			(15,133)		1,320		0001
Purchased Call/S&P 500 INDEX/SPXE054SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/30/2026	03/25/2027	1	572,267	.6369	28,851			14,103		47,458			(14,746)		1,987		0001
Purchased Call/S&P 500 INDEX/SPXE051SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	02/26/2027	1	1,525,427	.6879	75,601			31,167		110,250			(44,397)		4,873		0001
Purchased Call/S&P 500 INDEX/SPXE17XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/04/2026	02/03/2027	1	175,266	.6918	8,659			2,990		12,922			(5,662)		515		0001
Purchased Call/S&P 500 INDEX/SPX915MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/10/2026	02/09/2027	1	218,398	.6965	10,696			3,871		15,426			(6,817)		657		0001
Purchased Call/S&P 500 INDEX/SPXE052SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/09/2027	1	501,838	.6796	24,643			10,854		37,181			(13,781)		1,661		0001
Purchased Call/S&P 500 INDEX/SPXB21DS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/12/2027	1	1,041,093	.6632	54,678			24,674		80,000			(29,989)		3,479		0001
Purchased Call/S&P 500 INDEX/SPXE054SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2027	1	140,146	.6581	7,074			3,381		10,748			(3,693)		484		0001
Purchased Call/S&P 500 INDEX/SPXE052SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/10/2027	1	797,953	.6781	39,754			17,571		59,665			(22,170)		2,650		0001
Purchased Call/S&P 500 INDEX/SPXE050SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2026	02/19/2027	1	489,930	.6910	23,403			9,192		35,907			(14,197)		1,528		0001
Purchased Call/S&P 500 INDEX/SPXE051SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	03/01/2027	1	2,832,905	.6879	154,196			64,319		227,648			(89,807)		9,141		0001
Purchased Call/S&P 500 INDEX/SPXE052S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/09/2026	03/05/2027	1	1,178,149	.6740	58,909			25,434		89,116			(33,453)		3,851		0001
Purchased Call/S&P 500 INDEX/SPXE17US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/06/2027	1	746,017	.6945	36,386			9,750		55,051			(26,589)		1,933		0001
Purchased Call/S&P 500 INDEX/SPXE051SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	02/26/2027	1	2,156,401	.6909	102,282			42,166		150,148			(60,066)		6,889		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/05/2026	01/04/2027	1	1,363,742	.6858		77,200		20,260		116,924			(56,839)		3,497		0001
Purchased Call/S&P 500 INDEX/SPXE17VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/12/2026	01/08/2027	1	883,406	.6921		47,993		13,235		70,290			(34,698)		2,312		0001
Purchased Call/S&P 500 INDEX/SPXE17VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/12/2026	01/08/2027	1	1,184,221	.6966		58,330		16,085		85,917			(42,172)		3,099		0001
Purchased Call/S&P 500 INDEX/SPXE17TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	12/31/2026	1	376,561	.6858		17,537		4,470		25,423			(13,042)		945		0001
Purchased Call/S&P 500 INDEX/SPXE17US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/07/2027	1	1,202,907	.6921		58,790		16,004		89,515			(42,801)		3,132		0001
Purchased Call/S&P 500 INDEX/SPXB21DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/25/2027	1	1,005,310	.6477		49,069		23,920		81,192			(25,278)		3,490		0001
Purchased Call/S&P 500 INDEX/SPX915MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2026	02/17/2027	1	441,326	.6843		22,438		8,616		32,898			(13,808)		1,367		0001
Purchased Call/S&P 500 INDEX/SPXE053SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/16/2026	03/12/2027	1	2,662,134	.6632		153,012		69,047		226,406			(83,924)		8,895		0001
Purchased Call/S&P 500 INDEX/SPX915NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/24/2026	02/19/2027	1	1,274,966	.6869		68,438		26,955		99,528			(41,443)		3,976		0001
Purchased Call/S&P 500 INDEX/SPXE17XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2026	01/29/2027	1	1,635,332	.6969		90,306		30,102		136,643			(60,286)		4,708		0001
Purchased Call/S&P 500 INDEX/SPXE17VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2026	01/12/2027	1	180,026	.6977		8,660		2,464		12,993			(6,186)		480		0001
Purchased Call/S&P 500 INDEX/SPXE17XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/04/2026	01/29/2027	1	98,891	.6939		4,521		1,520		6,769			(2,997)		285		0001
Purchased Call/S&P 500 INDEX/SPXF175SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	1,022,371	.6673		51,397		23,129		79,423			(28,381)		3,416		0001
Purchased Call/S&P 500 INDEX/SPXD05USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	1,931,025	.6913		96,767		30,374		143,866			(66,461)		5,396		0001
Purchased Call/S&P 500 INDEX/SPXE17YS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2026	02/04/2027	1	291,092	.6883		13,901		4,865		21,670			(9,051)		859		0001
Purchased Call/S&P 500 INDEX/SPX9150SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2026	03/11/2027	1	113,559	.6776		4,905		2,212		7,341			(2,692)		378		0001
Purchased Call/S&P 500 INDEX/SPXF173SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/04/2027	1	89,851	.6870		4,262		1,828		6,569			(2,442)		293		0001
Purchased Call/S&P 500 INDEX/SPX9150S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2026	02/26/2027	1	1,122,560	.6879		54,810		22,723		78,790			(32,062)		3,586		0001
Purchased Call/S&P 500 INDEX/SPXF173S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2026	02/26/2027	1	152,385	.6879		7,175		2,966		10,754			(4,205)		487		0001
Purchased Call/S&P 500 INDEX/SPXD05TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/20/2027	1	174,603	.6797		9,276		2,868		13,371			(6,414)		484		0001
Purchased Call/S&P 500 INDEX/SPXD05TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/21/2027	1	808,039	.6876		40,604		12,632		59,915			(27,999)		2,248		0001
Purchased Call/S&P 500 INDEX/SPXD05VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/27/2026	01/26/2027	1	90,000	.6950		4,569		1,477		6,548			(3,088)		256		0001
Purchased Call/S&P 500 INDEX/SPXD05VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/27/2026	01/22/2027	1	1,974,070	.6915		113,310		35,765		163,216			(77,428)		5,516		0001
Purchased Call/S&P 500 INDEX/SPXB21DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/12/2027	1	710,841	.6673		36,244		16,355		53,603			(19,879)		2,375		0001
Purchased Call/S&P 500 INDEX/SPXD05W4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/03/2026	01/29/2027	1	150,413	.6963		6,985		2,341		10,571			(4,637)		433		0001
Purchased Call/S&P 500 INDEX/SPX915LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/26/2026	01/22/2027	1	1,966,206	.6915		99,652		31,367		143,149			(68,183)		5,494		0001
Purchased Call/S&P 500 INDEX/SPXK007SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2026	02/05/2027	1	821,616	.6798		47,555		16,870		66,398			(30,647)		2,433		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2026	01/20/2027	1	252,907	.6797		13,039		3,998		18,844			(9,027)		700		0001
Purchased Call/S&P 500 INDEX/SPXD05WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/02/2027	1	1,193,022	.6976		64,078		22,257		98,863			(41,890)		3,491		0001
Purchased Call/S&P 500 INDEX/SPXB21DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/10/2027	1	67,755	.6780		2,759		1,237		4,154			(1,522)		225		0001
Purchased Call/S&P 500 INDEX/SPXD05VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/27/2026	01/22/2027	1	188,167	.6915		9,757		3,080		13,888			(6,668)		526		0001
Purchased Call/S&P 500 INDEX/SPXF175SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/11/2027	1	171,112	.6777		7,815		3,505		12,511			(4,327)		570		0001
Purchased Call/S&P 500 INDEX/SPXD05YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2026	02/10/2027	1	495,089	.6942		24,777		9,035		35,854			(15,724)		1,494		0001
Purchased Call/S&P 500 INDEX/SPX915NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2026	02/24/2027	1	350,741	.6890		17,687		7,193		25,298			(10,524)		1,113		0001
Purchased Call/S&P 500 INDEX/SPX9150SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/16/2027	1	123,100	.6699		5,970		2,745		9,134			(3,224)		416		0001
Purchased Call/S&P 500 INDEX/SPXD05XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/09/2026	02/05/2027	1	1,870,007	.6932		95,395		33,747		136,525			(61,571)		5,537		0001
Purchased Call/S&P 500 INDEX/SPX915NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2026	02/26/2027	1	825,147	.6909		40,522		16,659		60,574			(23,935)		2,636		0001
Purchased Call/S&P 500 INDEX/SPXD05ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/12/2027	1	1,526,620	.6836		84,831		31,752		127,570			(53,019)		4,642		0001
Purchased Call/S&P 500 INDEX/SPXD05YS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2026	02/09/2027	1	232,698	.6965		10,986		3,987		15,949			(6,991)		700		0001
Purchased Call/S&P 500 INDEX/SPXD05WS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/03/2026	02/01/2027	1	1,205,618	.6939		61,144		20,833		92,670			(40,257)		3,514		0001
Purchased Call/S&P 500 INDEX/SPXK006S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2026	01/29/2027	1	2,148,293	.6939		109,810		36,705		156,505			(73,004)		6,185		0001
Purchased Call/S&P 500 INDEX/SPXD05YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2026	02/10/2027	1	642,611	.6947		30,003		11,094		45,730			(18,980)		1,940		0001
Purchased Call/S&P 500 INDEX/SPXD05ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/12/2027	1	1,234,490	.6836		62,653		23,451		92,960			(39,158)		3,754		0001
Purchased Call/S&P 500 INDEX/SPXF171SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	464,035	.6867		23,931		9,373		34,230			(14,596)		1,447		0001
Purchased Call/S&P 500 INDEX/SPXF173SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2026	03/03/2027	1	539,970	.6817		28,186		11,913		40,186			(16,261)		1,754		0001
Purchased Call/S&P 500 INDEX/SPXK000SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	12/31/2026	1	456,741	.6856		20,508		5,213		30,390			(15,267)		1,147		0001
Purchased Call/S&P 500 INDEX/SPXK000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	12/31/2026	1	807,529	.6856		41,224		10,479		62,132			(30,689)		2,027		0001
Purchased Call/S&P 500 INDEX/SPXK005SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/27/2027	1	237,267	.6979		11,376		3,739		16,841			(7,647)		677		0001
Purchased Call/S&P 500 INDEX/SPXD05YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2026	02/12/2027	1	545,135	.6833		27,649		10,320		40,444			(17,395)		1,658		0001
Purchased Call/S&P 500 INDEX/SPXF177ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/24/2027	1	1,013,106	.6556		52,783		25,371		79,057			(27,407)		3,507		0001
Purchased Call/S&P 500 INDEX/SPXE17XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2026	01/29/2027	1	196,460	.6969		9,405		3,135		13,944			(6,279)		566		0001
Purchased Call/S&P 500 INDEX/SPXE17XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2026	01/28/2027	1	1,370,738	.6978		66,786		22,077		98,867			(44,769)		3,930		0001
Purchased Call/S&P 500 INDEX/SPXK00D9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/17/2026	03/12/2027	1	623,666	.6632		32,537		14,724		47,079			(17,805)		2,084		0001
Purchased Call/S&P 500 INDEX/SPXK00D9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2026	03/18/2027	1	1,000,279	.6625		51,966		24,251		78,645			(27,839)		3,403		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17T5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/05/2027	1	98,140	.6902		4,975		1,319		7,402			(3,649)		253		0001
Purchased Call/S&P 500 INDEX/SPXF174SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2026	03/11/2027	1	1,422,540	.6776		68,366		30,575		106,134			(37,940)		4,739		0001
Purchased Call/S&P 500 INDEX/SPXD05RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/14/2026	01/13/2027	1	1,165,137	.6968		55,125		15,837		84,177			(39,223)		3,125		0001
Purchased Call/S&P 500 INDEX/SPXD05SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/20/2026	01/15/2027	1	2,392,072	.6940		106,204		31,446		173,966			(74,638)		6,476		0001
Purchased Call/S&P 500 INDEX/SPXD05SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/20/2026	01/15/2027	1	3,053,232	.6940		148,847		44,072		248,601			(104,606)		8,266		0001
Purchased Call/S&P 500 INDEX/SPXE050SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2026	02/23/2027	1	99,076	.6838		5,144		2,061		7,406			(3,081)		313		0001
Purchased Call/S&P 500 INDEX/SPXK00C8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/04/2027	1	1,508,208	.6870		75,679		32,374		114,669			(43,453)		4,914		0001
Purchased Call/S&P 500 INDEX/SPXF179S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/25/2027	1	632,155	.6369		35,808		17,553		53,657			(18,253)		2,195		0001
Purchased Call/S&P 500 INDEX/SPXK00ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/19/2027	1	424,086	.6606		20,545		9,645		32,447			(10,950)		1,447		0001
Purchased Call/S&P 500 INDEX/SPXK00ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/19/2027	1	1,532,867	.6610		79,772		37,553		121,806			(42,206)		5,231		0001
Purchased Call/S&P 500 INDEX/SPXP132S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2026	03/10/2027	1	208,065	.6785		9,837		4,384		15,367			(5,474)		691		0001
Purchased Call/S&P 500 INDEX/SPXP135SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/30/2026	03/25/2027	1	361,865	.6477		16,755		8,190		28,401			(8,564)		1,256		0001
Purchased Call/S&P 500 INDEX/SPX013V$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2026	01/29/2027	1	63,002	.6975		2,478		840		3,952			(1,641)		181		0001
Purchased Call/S&P 500 INDEX/SPXE050SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2026	02/23/2027	1	1,308,961	.6838		64,639		25,891		92,529			(38,712)		4,139		0001
Purchased Call/S&P 500 INDEX/SPXE17Z5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/11/2027	1	762,485	.6941		35,971		13,363		54,787			(22,692)		2,310		0001
Purchased Call/S&P 500 INDEX/SPXP135S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/23/2027	1	515,467	.6581		26,074		12,495		39,294			(13,576)		1,780		0001
Purchased Call/S&P 500 INDEX/SPXP135SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/25/2027	1	964,075	.6592		42,855		20,890		73,593			(22,077)		3,347		0001
Purchased Call/S&P 500 INDEX/SPXP135SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	1,052,362	.6592		50,520		24,558		80,979			(26,093)		3,654		0001
Purchased Call/S&P 500 INDEX/SPXE17VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/14/2027	1	987,524	.6946		47,702		13,952		70,321			(33,811)		2,661		0001
Purchased Call/S&P 500 INDEX/SPXE17VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2026	01/08/2027	1	180,205	.6943		8,877		2,455		13,201			(6,411)		472		0001
Purchased Call/S&P 500 INDEX/SPXE17VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/14/2027	1	640,483	.6929		32,522		9,512		47,912			(23,051)		1,726		0001
Purchased Call/S&P 500 INDEX/SPXK007SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/09/2026	02/05/2027	1	181,458	.6798		8,185		2,896		11,113			(5,283)		537		0001
Purchased Call/S&P 500 INDEX/SPXK009SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/17/2027	1	135,025	.6843		7,028		2,729		10,061			(4,310)		418		0001
Purchased Call/S&P 500 INDEX/SPXE050SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2026	02/19/2027	1	2,128,129	.6910		110,085		43,237		171,206			(66,783)		6,637		0001
Purchased Call/S&P 500 INDEX/SPXF173SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2026	03/02/2027	1	483,080	.6882		23,767		10,007		34,541			(13,750)		1,564		0001
Purchased Call/S&P 500 INDEX/SPX013XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/16/2027	1	506,301	.6835		25,301		9,672		37,100			(15,613)		1,562		0001
Purchased Call/S&P 500 INDEX/SPXK00ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/19/2027	1	4,177,160	.6506		237,424		111,768		353,209			(125,618)		14,254		0001
Purchased Call/S&P 500 INDEX/SPX013PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	1,078,012	.6846		52,840		13,394		82,092			(39,448)		2,706		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013QSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	01/08/2027	1	625,628	.6920		31,394		8,633		45,808			(22,769)		1,637		0001
Purchased Call/S&P 500 INDEX/SPX915QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2026	03/16/2027	1	296,802	.6699		15,125		6,936		22,370			(8,186)		1,004		0001
Purchased Call/S&P 500 INDEX/SPX915NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/25/2026	02/24/2027	1	1,056,719	.6890		54,707		22,064		76,440			(32,613)		3,353		0001
Purchased Call/S&P 500 INDEX/SPX915LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	1,580,357	.6944		78,703		23,238		114,976			(55,568)		4,278		0001
Purchased Call/S&P 500 INDEX/SPX915MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2026	02/08/2027	1	3,357,573	.6932		187,613		67,375		267,344			(120,093)		10,057		0001
Purchased Call/S&P 500 INDEX/SPXP131SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2026	03/08/2027	1	2,197,247	.6740		117,787		51,410		179,790			(66,336)		7,251		0001
Purchased Call/S&P 500 INDEX/SPXB21I$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/03/2027	1	270,275	.7554		12,619		8,612		13,827			(4,067)		1,109		0001
Purchased Call/S&P 500 INDEX/SPX915PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/02/2027	1	954,234	.6583		49,929		25,451		74,841			(24,480)		3,388		0001
Purchased Call/S&P 500 INDEX/SPX915QSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2026	04/28/2027	1	862,307	.7139		44,983		25,971		57,644			(19,031)		3,270		0001
Purchased Call/S&P 500 INDEX/SPX915SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/19/2026	05/18/2027	1	284,262	.7403		14,259		9,020		16,210			(5,249)		1,128		0001
Purchased Call/S&P 500 INDEX/SPX915QSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/30/2026	04/29/2027	1	734,732	.7136		40,336		23,530		49,172			(16,955)		2,793		0001
Purchased Call/S&P 500 INDEX/SPX915RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2026	05/07/2027	1	477,559	.7337		25,419		15,393		28,491			(10,126)		1,850		0001
Purchased Call/S&P 500 INDEX/SPX915RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/12/2027	1	193,155	.7402		10,292		6,393		10,987			(3,941)		757		0001
Purchased Call/S&P 500 INDEX/SPX915PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/02/2027	1	225,611	.6583		12,098		6,167		18,243			(5,932)		801		0001
Purchased Call/S&P 500 INDEX/SPX9150SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/01/2027	1	466,183	.6575		24,580		12,496		36,778			(12,085)		1,650		0001
Purchased Call/S&P 500 INDEX/SPXB21HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2026	05/28/2027	1	888,061	.7580		43,863		29,201		43,221			(14,702)		3,601		0001
Purchased Call/S&P 500 INDEX/SPXF17BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/09/2027	1	139,163	.6817		8,346		4,442		10,754			(3,906)		503		0001
Purchased Call/S&P 500 INDEX/SPX915QSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2026	04/23/2027	1	275,057	.7108		15,020		8,535		18,847			(6,491)		1,031		0001
Purchased Call/S&P 500 INDEX/SPX915QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/23/2027	1	846,702	.7108		46,262		26,215		58,297			(20,208)		3,173		0001
Purchased Call/S&P 500 INDEX/SPXB21LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2026	06/11/2027	1	1,977,883	.7431		103,213		72,738		107,811			(30,592)		8,250		0001
Purchased Call/S&P 500 INDEX/SPXB21GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2026	04/21/2027	1	822,782	.7064		41,190		23,177		52,897			(18,155)		3,068		0001
Purchased Call/S&P 500 INDEX/SPXB21HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/19/2027	1	1,143,792	.7354		58,457		37,141		65,164			(21,359)		4,550		0001
Purchased Call/S&P 500 INDEX/SPX915PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/02/2027	1	745,422	.6583		37,562		19,147		56,003			(18,417)		2,646		0001
Purchased Call/S&P 500 INDEX/SPX915RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/01/2026	04/30/2027	1	1,063,490	.7209		56,979		33,396		69,112			(23,793)		4,053		0001
Purchased Call/S&P 500 INDEX/SPXE056GE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2026	04/16/2027	1	515,000	.7126		26,853		14,735		35,293			(12,125)		1,897		0001
Purchased Call/S&P 500 INDEX/SPXB21HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2026	05/28/2027	1	1,226,814	.7580		65,485		43,596		63,883			(21,949)		4,974		0001
Purchased Call/S&P 500 INDEX/SPXF17GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/06/2027	1	1,181,658	.7365		58,244		35,206		66,017			(23,266)		4,566		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB210SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/23/2027	1	650,745	7365		31,438		23,014		36,061			(8,464)		2,778		0001
Purchased Call/S&P 500 INDEX/SPXF17FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2026	04/30/2027	1	179,893	7230		9,325		5,496		11,221			(3,834)		685		0001
Purchased Call/S&P 500 INDEX/SPXB21GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/27/2027	1	831,373	7174		38,810		22,300		49,722			(16,526)		3,146		0001
Purchased Call/S&P 500 INDEX/SPXF17BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/09/2027	1	1,089,307	6825		57,780		30,495		82,511			(27,461)		3,940		0001
Purchased Call/S&P 500 INDEX/SPXF17ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/21/2027	1	1,190,925	7473		58,644		38,004		62,264			(20,688)		4,758		0001
Purchased Call/S&P 500 INDEX/SPXB21HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/18/2027	1	275,784	7403		14,298		9,070		15,914			(5,239)		1,095		0001
Purchased Call/S&P 500 INDEX/SPXB21LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2026	06/11/2027	1	742,154	7431		41,673		29,369		43,377			(12,352)		3,096		0001
Purchased Call/S&P 500 INDEX/SPXB21JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/04/2027	1	782,379	7384		38,254		26,213		42,401			(12,080)		3,218		0001
Purchased Call/S&P 500 INDEX/SPXF17HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2026	05/12/2027	1	89,958	7401		3,838		2,364		4,259			(1,476)		352		0001
Purchased Call/S&P 500 INDEX/SPXE05B3U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/28/2026	05/27/2027	1	339,475	7520		17,698		11,700		17,995			(6,078)		1,374		0001
Purchased Call/S&P 500 INDEX/SPX915TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/30/2026	06/28/2027	1	4,391,718	7354		246,942		184,694		262,111			(62,586)		18,921		0001
Purchased Call/S&P 500 INDEX/SPXB21KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/10/2027	1	880,637	7267		46,693		32,685		53,269			(14,239)		3,666		0001
Purchased Call/S&P 500 INDEX/SPXF17GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2026	05/06/2027	1	1,980,408	7365		100,385		60,510		117,899			(40,264)		7,653		0001
Purchased Call/S&P 500 INDEX/SPXB21LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/11/2027	1	195,963	7394		9,466		6,652		10,578			(2,861)		817		0001
Purchased Call/S&P 500 INDEX/SPXE05BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/27/2027	1	700,115	7174		36,995		21,494		45,566			(15,636)		2,649		0001
Purchased Call/S&P 500 INDEX/SPX915RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/04/2026	04/30/2027	1	1,280,454	7230		65,901		38,733		82,123			(27,200)		4,879		0001
Purchased Call/S&P 500 INDEX/SPX915PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/07/2026	04/02/2027	1	1,085,013	6583		58,382		29,843		89,570			(28,542)		3,852		0001
Purchased Call/S&P 500 INDEX/SPXB21ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/08/2027	1	306,142	6783		16,750		8,794		23,651			(8,007)		1,104		0001
Purchased Call/S&P 500 INDEX/SPXE056SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/16/2027	1	166,361	7041		8,737		4,808		11,343			(3,932)		613		0001
Purchased Call/S&P 500 INDEX/SPXE057S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/20/2027	1	453,839	7109		23,571		13,088		31,042			(10,490)		1,688		0001
Purchased Call/S&P 500 INDEX/SPXE059S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/13/2026	05/11/2027	1	941,790	7413		48,172		29,624		52,917			(18,579)		3,681		0001
Purchased Call/S&P 500 INDEX/SPXF17CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/14/2027	1	90,178	6967		5,181		2,822		6,553			(2,376)		330		0001
Purchased Call/S&P 500 INDEX/SPXB210S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/17/2027	1	988,990	7420		52,422		37,926		56,486			(14,562)		4,174		0001
Purchased Call/S&P 500 INDEX/SPXF17KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	1	260,040	7584		12,434		8,497		13,427			(3,997)		1,070		0001
Purchased Call/S&P 500 INDEX/SPXF171S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/19/2027	1	89,962	7354		4,868		3,128		5,367			(1,770)		358		0001
Purchased Call/S&P 500 INDEX/SPXF170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/29/2027	1	377,963	7440		20,545		15,380		21,879			(5,193)		1,631		0001
Purchased Call/S&P 500 INDEX/SPXF17JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/01/2027	1	90,101	7600		4,601		3,097		4,545			(1,508)		368		0001
Purchased Call/S&P 500 INDEX/SPXF17KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/03/2027	1	822,763	7554		44,088		30,005		43,458			(14,292)		3,377		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE057$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/27/2026	04/26/2027	1	890,311	.7165		47,291		27,042		59,838			(20,268)		3,360		0001
Purchased Call/S&P 500 INDEX/SPXE05B$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/26/2027	1	338,771	.7519		17,250		11,294		17,949			(5,971)		1,368		0001
Purchased Call/S&P 500 INDEX/SPXE05B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/21/2027	1	269,714	.7473		14,006		9,102		14,692			(4,916)		1,077		0001
Purchased Call/S&P 500 INDEX/SPX915Q$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2026	04/21/2027	1	1,038,219	.7064		55,913		31,200		71,336			(24,731)		3,871		0001
Purchased Call/S&P 500 INDEX/SPXE055$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	03/31/2027	1	2,118,838	.6529		114,171		57,085		172,448			(57,085)		7,481		0001
Purchased Call/S&P 500 INDEX/SPXE05C$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2026	05/28/2027	1	2,536,747	.7564		130,721		86,784		131,022			(44,531)		10,285		0001
Purchased Call/S&P 500 INDEX/SPXF17LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/16/2027	1	813,808	.7511		41,655		29,936		44,390			(12,016)		3,428		0001
Purchased Call/S&P 500 INDEX/SPXE05A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	1,294,803	.7446		67,737		43,774		72,723			(24,378)		5,173		0001
Purchased Call/S&P 500 INDEX/SPXF17I$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/21/2027	1	987,243	.7473		51,887		33,625		54,820			(18,305)		3,944		0001
Purchased Call/S&P 500 INDEX/SPXE05C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2026	05/27/2027	1	1,274,711	.7520		64,971		43,072		65,926			(22,194)		5,157		0001
Purchased Call/S&P 500 INDEX/SPX915S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/18/2026	05/14/2027	1	940,601	.7408		46,817		29,342		53,421			(17,508)		3,701		0001
Purchased Call/S&P 500 INDEX/SPXF17BS$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/14/2027	1	1,599,122	.6967		83,876		45,182		110,761			(38,712)		5,859		0001
Purchased Call/S&P 500 INDEX/SPXF17DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/16/2027	1	132,064	.7041		7,332		4,012		9,384			(3,344)		486		0001
Purchased Call/S&P 500 INDEX/SPXB21N$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	262,203	.7420		13,028		9,399		13,955			(3,722)		1,106		0001
Purchased Call/S&P 500 INDEX/SPXK00QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2026	06/10/2027	1	108,878	.7267		6,156		4,309		7,025			(1,877)		453		0001
Purchased Call/S&P 500 INDEX/SPXF17NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	864,618	.7358		41,888		31,067		48,288			(11,047)		3,704		0001
Purchased Call/S&P 500 INDEX/SPXK00SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2026	06/17/2027	1	408,991	.7501		19,866		14,413		22,532			(5,478)		1,726		0001
Purchased Call/S&P 500 INDEX/SPXF17DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/16/2027	1	2,463,816	.7041		130,772		71,561		166,759			(59,638)		9,073		0001
Purchased Call/S&P 500 INDEX/SPXF17JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/01/2026	05/28/2027	1	234,163	.7564		12,183		8,111		11,932			(4,084)		949		0001
Purchased Call/S&P 500 INDEX/SPXE059S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/13/2026	05/12/2027	1	686,274	.7401		35,738		22,016		39,297			(13,745)		2,688		0001
Purchased Call/S&P 500 INDEX/SPXK001$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/20/2026	04/19/2027	1	1,558,537	.7126		77,377		42,750		101,107			(34,650)		5,783		0001
Purchased Call/S&P 500 INDEX/SPXE05CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2026	06/09/2027	1	108,967	.7387		5,351		3,710		6,517			(1,646)		453		0001
Purchased Call/S&P 500 INDEX/SPXF17JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/02/2027	1	615,249	.7610		29,214		19,691		29,055			(9,551)		2,520		0001
Purchased Call/S&P 500 INDEX/SPX915RS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/13/2027	1	310,126	.7444		16,204		10,082		17,188			(6,188)		1,217		0001
Purchased Call/S&P 500 INDEX/SPXF17DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/22/2027	1	1,176,916	.7138		60,777		34,272		79,540			(26,715)		4,399		0001
Purchased Call/S&P 500 INDEX/SPXF17KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/04/2027	1	778,778	.7384		42,381		29,041		46,912			(13,383)		3,203		0001
Purchased Call/S&P 500 INDEX/SPXF17K$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	1	357,089	.7584		16,154		11,038		17,531			(5,192)		1,469		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/17/2027	1	699,590	.7420		38,584		27,837		41,322			(11,024)		2,952		0001
Purchased Call/S&P 500 INDEX/SPX915QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2026	04/20/2027	1	267,947	.7109		14,324		7,975		18,430			(6,353)		997		0001
Purchased Call/S&P 500 INDEX/SPXE05C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2026	06/09/2027	1	100,933	.7387		4,413		3,060		5,361			(1,358)		419		0001
Purchased Call/S&P 500 INDEX/SPXE05B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/28/2027	1	89,977	.7139		4,928		2,869		6,045			(2,077)		341		0001
Purchased Call/S&P 500 INDEX/SPXF17I$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/20/2027	1	740,885	.7433		38,455		24,744		42,093			(13,945)		2,953		0001
Purchased Call/S&P 500 INDEX/SPX915QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2026	04/23/2027	1	1,253,973	.7165		62,621		35,584		78,874			(27,061)		4,699		0001
Purchased Call/S&P 500 INDEX/SPXK00SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/16/2027	1	728,788	.7511		37,309		26,887		39,648			(10,689)		3,070		0001
Purchased Call/S&P 500 INDEX/SPXK00HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/02/2027	1	1,532,689	.6583		84,417		43,273		116,181			(41,150)		5,441		0001
Purchased Call/S&P 500 INDEX/SPXF17LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/10/2027	1	149,230	.7267		8,483		5,954		9,488			(2,571)		621		0001
Purchased Call/S&P 500 INDEX/SPXE05B9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/11/2026	05/07/2027	1	870,756	.7399		44,403		26,964		49,956			(17,466)		3,372		0001
Purchased Call/S&P 500 INDEX/SPXK00JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/22/2027	1	332,778	.7138		17,558		9,928		22,289			(7,691)		1,244		0001
Purchased Call/S&P 500 INDEX/SPXK00HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/07/2027	1	669,720	.6617		38,349		19,916		53,372			(18,437)		2,410		0001
Purchased Call/S&P 500 INDEX/SPXF17D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/15/2027	1	1,086,641	.7023		61,246		33,438		78,223			(28,008)		3,992		0001
Purchased Call/S&P 500 INDEX/SPXK00KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/23/2027	1	778,763	.7108		40,929		23,193		51,633			(17,878)		2,918		0001
Purchased Call/S&P 500 INDEX/SPXK00SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2026	06/22/2027	1	318,286	.7473		14,432		10,525		16,379			(3,925)		1,356		0001
Purchased Call/S&P 500 INDEX/SPXP139SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/08/2027	1	90,102	.6783		4,755		2,503		6,688			(2,266)		325		0001
Purchased Call/S&P 500 INDEX/SPXK001$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/09/2027	1	539,417	.6819		30,426		16,148		40,139			(14,283)		1,951		0001
Purchased Call/S&P 500 INDEX/SPXF17K$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/02/2027	1	562,168	.7610		28,246		19,198		27,531			(9,182)		2,303		0001
Purchased Call/S&P 500 INDEX/SPXK00S9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/22/2026	06/17/2027	1	4,128,759	.7501		219,077		158,494		234,597			(60,855)		17,423		0001
Purchased Call/S&P 500 INDEX/SPXF17CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/15/2027	1	680,436	.7023		35,899		19,545		47,922			(16,470)		2,499		0001
Purchased Call/S&P 500 INDEX/SPXK00HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2026	04/09/2027	1	270,128	.6825		14,624		7,740		20,400			(6,886)		977		0001
Purchased Call/S&P 500 INDEX/SPXB21ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3UGRHIGC71XBU11	04/02/2026	04/01/2027	1	1,703,008	.6575		90,013		45,507		138,322			(44,759)		6,029		0001
Purchased Call/S&P 500 INDEX/SPXF17NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/24/2027	1	89,882	.7358		4,767		3,532		5,498			(1,261)		384		0001
Purchased Call/S&P 500 INDEX/SPXF17KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/03/2027	1	1,350,264	.7554		66,731		45,414		66,389			(21,633)		5,543		0001
Purchased Call/S&P 500 INDEX/SPXK00TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/24/2027	1	1,154,980	.7358		57,375		42,394		66,001			(15,290)		4,939		0001
Purchased Call/S&P 500 INDEX/SPX915$S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	352,183	.7501		17,764		11,102		19,095			(6,735)		1,386		0001
Purchased Call/S&P 500 INDEX/SPXK001$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2026	04/09/2027	1	1,943,074	.6817		106,037		56,120		147,626			(49,934)		7,028		0001
Purchased Call/S&P 500 INDEX/SPXF17L$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/15/2027	1	112,424	.7554		5,565		3,995		5,901			(1,610)		473		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE05C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/22/2026	06/21/2027	1	1,705,139	.7501		83,000		60,301		88,881			(22,802)		7,251		0001
Purchased Call/S&P 500 INDEX/SPXF17N$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2026	06/25/2027	1	198,951	.7357		10,566		7,837		12,192			(2,787)		852		0001
Purchased Call/S&P 500 INDEX/SPXX00H$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/06/2027	1	134,842	.6612		6,955		3,603		9,582			(3,353)		484		0001
Purchased Call/S&P 500 INDEX/SPX915S$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/18/2026	05/14/2027	1	1,074,486	.7409		55,677		34,895		63,225			(20,821)		4,227		0001
Purchased Call/S&P 500 INDEX/SPXX00T$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/24/2027	1	197,256	.7358		10,529		7,780		12,122			(2,806)		844		0001
Purchased Call/S&P 500 INDEX/SPX915T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/12/2026	06/11/2027	1	54,449	.7394		2,923		2,054		3,237			(883)		227		0001
Purchased Call/S&P 500 INDEX/SPX915S$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	718,697	.7501		35,066		21,916		37,817			(13,294)		2,828		0001
Purchased Call/S&P 500 INDEX/SPXF17C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2026	04/13/2027	1	205,807	.6886		11,805		6,397		15,319			(5,446)		752		0001
Purchased Call/S&P 500 INDEX/SPXP137$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2026	04/07/2027	1	157,491	.6616		9,311		4,876		12,568			(4,463)		567		0001
Purchased Call/S&P 500 INDEX/SPXE05B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/07/2027	1	90,404	.7399		4,591		2,795		5,214			(1,798)		350		0001
Purchased Call/S&P 500 INDEX/SPXX00L$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2026	05/05/2027	1	641,319	.7259		34,041		20,482		39,868			(13,692)		2,472		0001
Purchased Call/S&P 500 INDEX/SPXL009$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/11/2027	1	257,635	.7728		13,796		12,066		12,316			(1,824)		1,197		0001
Purchased Call/S&P 500 INDEX/SPXE05F$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/27/2026	07/23/2027	1	760,919	.7412		41,203		33,858		45,611			(7,419)		3,426		0001
Purchased Call/S&P 500 INDEX/SPXE05F$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2026	07/27/2027	1	745,986	.7413		39,164		32,348		42,881			(6,886)		3,382		0001
Purchased Call/S&P 500 INDEX/SPXX00I$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/09/2026	07/07/2027	1	360,017	.7504		18,975		14,747		19,883			(4,339)		1,577		0001
Purchased Call/S&P 500 INDEX/SPXE05H$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/28/2026	09/24/2027	1	227,907	.7704		12,146		12,112		11,762			(67)		1,130		0001
Purchased Call/S&P 500 INDEX/SPXF17U$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2026	08/24/2027	1	184,695	.7653		9,706		8,767		9,508			(960)		875		0001
Purchased Call/S&P 500 INDEX/SPXL000$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/22/2026	07/21/2027	1	112,860	.7509		6,040		4,889		6,366			(1,162)		506		0001
Purchased Call/S&P 500 INDEX/SPXF17V$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2026	09/22/2027	1	154,725	.7765		8,152		8,017		7,718			(157)		765		0001
Purchased Call/S&P 500 INDEX/SPXL001$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2026	07/22/2027	1	899,844	.7499		44,695		36,602		49,670			(8,373)		4,045		0001
Purchased Call/S&P 500 INDEX/SPXX00X$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/13/2026	07/09/2027	1	475,981	.7575		21,790		17,056		22,983			(4,769)		2,092		0001
Purchased Call/S&P 500 INDEX/SPXX00X$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/10/2026	07/08/2027	1	131,575	.7483		7,203		5,618		7,405			(1,627)		577		0001
Purchased Call/S&P 500 INDEX/SPXL000$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/23/2026	07/22/2027	1	498,862	.7499		25,138		20,530		28,363			(4,765)		2,242		0001
Purchased Call/S&P 500 INDEX/SPXX00X$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/13/2026	07/09/2027	1	913,216	.7544		46,253		36,203		48,755			(10,122)		4,013		0001
Purchased Call/S&P 500 INDEX/SPXL004$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2026	08/04/2027	1	105,437	.7737		5,207		4,416		4,787			(801)		484		0001
Purchased Call/S&P 500 INDEX/SPXL009$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/12/2027	1	975,820	.7749		52,524		45,959		46,551			(6,926)		4,540		0001
Purchased Call/S&P 500 INDEX/SPXL000$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/22/2026	07/21/2027	1	649,012	.7509		31,584		25,564		33,361			(6,074)		2,912		0001
Purchased Call/S&P 500 INDEX/SPXE05D$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/06/2026	07/02/2027	1	798,282	.7483		43,566		33,251		45,459			(10,379)		3,465		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/14/2026	07/13/2027	1	1,088,577	7515		53,344		41,998		55,581			(11,431)		4,818		0001
Purchased Call/S&P 500 INDEX/SPXL00CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/27/2026	08/26/2027	1	459,519	7676		22,952		20,976		22,038			(2,144)		2,185		0001
Purchased Call/S&P 500 INDEX/SPXL000ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/23/2026	07/22/2027	1	185,103	7499		8,475		6,921		9,550			(1,606)		832		0001
Purchased Call/S&P 500 INDEX/SPXK00V8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/07/2026	07/02/2027	1	111,281	7483		5,882		4,502		6,320			(1,389)		483		0001
Purchased Call/S&P 500 INDEX/SPXL004SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/06/2026	08/05/2027	1	798,149	7724		41,649		35,633		38,693			(6,293)		3,672		0001
Purchased Call/S&P 500 INDEX/SPXL006S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	200,215	7710		10,609		9,106		9,778			(1,574)		923		0001
Purchased Call/S&P 500 INDEX/SPXL007S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/10/2026	08/06/2027	1	775,987	7758		40,394		34,768		36,476			(5,707)		3,576		0001
Purchased Call/S&P 500 INDEX/SPXE05HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/14/2026	09/10/2027	1	1,921,884	7657		103,378		99,059		103,088			(4,582)		9,342		0001
Purchased Call/S&P 500 INDEX/SPXE05GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2026	08/23/2027	1	2,943,438	7674		157,106		141,482		152,861			(15,970)		13,930		0001
Purchased Call/S&P 500 INDEX/SPXL000S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/22/2026	07/20/2027	1	180,099	7443		9,963		8,059		10,532			(1,921)		807		0001
Purchased Call/S&P 500 INDEX/SPXK00YSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/17/2026	07/16/2027	1	330,051	7534		16,836		13,468		18,260			(3,469)		1,468		0001
Purchased Call/S&P 500 INDEX/SPXK00T5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/01/2026	06/29/2027	1	146,258	7440		7,042		5,286		7,563			(1,765)		631		0001
Purchased Call/S&P 500 INDEX/SPXL000SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/23/2026	07/21/2027	1	202,286	7509		9,982		8,146		11,271			(1,897)		908		0001
Purchased Call/S&P 500 INDEX/SPXE05DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/06/2026	07/01/2027	1	1,193,856	7483		63,521		48,440		66,298			(15,175)		5,172		0001
Purchased Call/S&P 500 INDEX/SPXL00ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/20/2026	08/19/2027	1	1,298,436	7708		65,958		58,996		64,565			(7,429)		6,107		0001
Purchased Call/S&P 500 INDEX/SPXL00DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/31/2026	08/27/2027	1	181,075	7731		8,712		8,008		8,477			(724)		862		0001
Purchased Call/S&P 500 INDEX/SPXL00CSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/26/2026	08/25/2027	1	910,047	7677		47,000		42,586		45,563			(4,519)		4,320		0001
Purchased Call/S&P 500 INDEX/SPXK00US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/01/2026	06/30/2027	1	1,870,054	7499		90,980		68,360		97,354			(22,745)		8,086		0001
Purchased Call/S&P 500 INDEX/SPXK00WSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/09/2026	07/08/2027	1	683,865	7483		33,777		26,271		35,549			(7,702)		3,000		0001
Purchased Call/S&P 500 INDEX/SPXL00ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/01/2026	08/31/2027	1	217,856	7686		11,416		10,533		11,490			(910)		1,044		0001
Purchased Call/S&P 500 INDEX/SPXL001SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/24/2026	07/23/2027	1	666,369	7408		36,169		29,638		40,106			(6,757)		3,000		0001
Purchased Call/S&P 500 INDEX/SPXL00FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/03/2026	09/02/2027	1	117,219	7667		6,635		6,210		6,231			(492)		563		0001
Purchased Call/S&P 500 INDEX/SPXL00ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/02/2026	09/01/2027	1	323,192	7631		17,272		15,984		17,053			(1,329)		1,550		0001
Purchased Call/S&P 500 INDEX/SPXL00PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/29/2026	09/28/2027	1	660,210	7684		35,293		35,293		34,668			(97)		3,292		0001
Purchased Call/S&P 500 INDEX/SPXL008SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/12/2026	08/11/2027	1	458,718	7728		23,131		20,064		21,249			(3,114)		2,131		0001
Purchased Call/S&P 500 INDEX/SPXL007S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/10/2026	08/06/2027	1	828,885	7758		39,865		34,313		36,226			(5,632)		3,819		0001
Purchased Call/S&P 500 INDEX/SPXL003SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/04/2026	08/03/2027	1	108,869	7601		6,194		5,236		5,785			(970)		499		0001
Purchased Call/S&P 500 INDEX/SPXL000SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/25/2026	09/24/2027	1	133,489	7704		7,434		7,393		7,006			(102)		662		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL00HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/09/2027	1	595,435	7636		29,691		28,289		30,659			(1,631)		2,890		0001
Purchased Call/S&P 500 INDEX/SPXL004SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/06/2026	08/05/2027	1	83,518	7724		4,128		3,531		3,854			(624)		384		0001
Purchased Call/S&P 500 INDEX/SPXL00NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/24/2026	09/23/2027	1	1,409,258	7706		72,216		71,615		69,446			(1,190)		6,978		0001
Purchased Call/S&P 500 INDEX/SPXL002SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/30/2026	07/29/2027	1	240,704	7316		13,847		11,578		15,128			(2,359)		1,095		0001
Purchased Call/S&P 500 INDEX/SPXF17S8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2026	07/29/2027	1	866,688	7316		44,971		37,600		48,852			(7,660)		3,942		0001
Purchased Call/S&P 500 INDEX/SPXL00DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/31/2026	08/27/2027	1	343,160	7712		17,098		15,716		16,614			(1,421)		1,634		0001
Purchased Call/S&P 500 INDEX/SPXF17U8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	428,797	7641		22,945		20,587		22,417			(2,521)		2,020		0001
Purchased Call/S&P 500 INDEX/SPXK00VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/07/2026	07/06/2027	1	433,912	7537		21,389		16,426		22,930			(4,995)		1,897		0001
Purchased Call/S&P 500 INDEX/SPXK00YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/16/2026	07/14/2027	1	1,234,573	7544		60,128		47,902		62,966			(12,589)		5,474		0001
Purchased Call/S&P 500 INDEX/SPXL00GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/04/2026	09/03/2027	1	560,015	7748		29,337		27,539		28,003			(2,095)		2,695		0001
Purchased Call/S&P 500 INDEX/SPXL009SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/14/2026	08/13/2027	1	143,515	7799		6,603		5,796		5,937			(853)		669		0001
Purchased Call/S&P 500 INDEX/SPXL008S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/12/2026	08/11/2027	1	705,712	7728		37,567		32,585		34,317			(5,057)		3,278		0001
Purchased Call/S&P 500 INDEX/SPXL00CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/24/2026	08/20/2027	1	67,493	7641		3,559		3,202		3,512			(365)		318		0001
Purchased Call/S&P 500 INDEX/SPXL009S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/12/2027	1	630,200	7749		30,919		27,054		27,701			(4,077)		2,932		0001
Purchased Call/S&P 500 INDEX/SPXL00GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/08/2026	09/03/2027	1	1,728,127	7719		88,997		83,776		86,490			(5,439)		8,315		0001
Purchased Call/S&P 500 INDEX/SPXF17QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2026	07/16/2027	1	317,150	7534		14,606		11,685		15,831			(3,009)		1,411		0001
Purchased Call/S&P 500 INDEX/SPXF17US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	2,087,029	7641		105,035		94,240		102,885			(11,542)		9,832		0001
Purchased Call/S&P 500 INDEX/SPXL001SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/11/2026	09/10/2027	1	352,115	7592		17,979		17,180		17,678			(938)		1,712		0001
Purchased Call/S&P 500 INDEX/SPXL00JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/16/2026	09/14/2027	1	314,400	7620		14,953		14,415		16,062			(577)		1,537		0001
Purchased Call/S&P 500 INDEX/SPXL00MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/22/2026	09/21/2027	1	998,856	7765		51,926		50,922		48,015			(1,141)		4,932		0001
Purchased Call/S&P 500 INDEX/SPXL00ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/01/2026	08/31/2027	1	1,056,695	7686		52,993		48,894		53,357			(4,222)		5,062		0001
Purchased Call/S&P 500 INDEX/SPXE05GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/19/2026	08/17/2027	1	433,061	7745		21,499		19,057		20,123			(2,488)		2,031		0001
Purchased Call/S&P 500 INDEX/SPXL001SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/11/2026	09/10/2027	1	585,492	7592		33,565		32,073		32,929			(1,752)		2,846		0001
Purchased Call/S&P 500 INDEX/SPXE05GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/17/2026	08/16/2027	1	860,500	7786		43,886		38,673		39,743			(5,305)		4,029		0001
Purchased Call/S&P 500 INDEX/SPXL00ASQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/20/2026	08/19/2027	1	294,406	7708		13,488		12,064		13,273			(1,519)		1,385		0001
Purchased Call/S&P 500 INDEX/SPXL00HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/09/2026	09/08/2027	1	111,566	7674		5,714		5,398		5,724			(330)		541		0001
Purchased Call/S&P 500 INDEX/SPXE05FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2026	07/23/2027	1	1,829,121	7412		93,167		76,772		101,968			(16,563)		8,236		0001
Purchased Call/S&P 500 INDEX/SPXL00KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/17/2026	09/16/2027	1	228,381	7552		12,827		12,471		12,769			(458)		1,120		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00V8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2026	07/07/2027	1	807,319	7504		41,405		31,912		44,796			(9,555)		3,535		0001
Purchased Call/S&P 500 INDEX/SPXK00WSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2026	07/08/2027	1	1,272,363	7483		69,407		53,983		72,738			(15,826)		5,582		0001
Purchased Call/S&P 500 INDEX/SPXL00GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/03/2027	1	223,779	7748		10,425		9,786		9,986			(745)		1,077		0001
Purchased Call/S&P 500 INDEX/SPXL00MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/22/2026	09/17/2027	1	315,772	7651		18,139		17,784		16,936			(403)		1,550		0001
Purchased Call/S&P 500 INDEX/SPXK00XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/10/2026	07/09/2027	1	1,258,515	7544		67,215		52,465		68,638			(15,142)		5,531		0001
Purchased Call/S&P 500 INDEX/SPXL00JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/16/2026	09/15/2027	1	117,581	7586		5,681		5,477		5,929			(218)		576		0001
Purchased Call/S&P 500 INDEX/SPXL00KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/16/2026	09/15/2027	1	295,565	7586		15,911		15,340		16,660			(612)		1,447		0001
Purchased Call/S&P 500 INDEX/SPXL00PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/29/2027	1	277,413	7671		13,361		13,361		12,988					1,385		0001
Purchased Call/S&P 500 INDEX/SPXL00JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/15/2026	09/14/2027	1	105,441	7620		5,664		5,445		5,839			(233)		516		0001
Purchased Call/S&P 500 INDEX/SPXE05GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/17/2026	08/13/2027	1	961,639	7786		44,942		39,559		40,875			(5,478)		4,481		0001
Purchased Call/S&P 500 INDEX/SPXE05HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/28/2026	09/24/2027	1	2,383,048	7743		113,939		113,622		110,243			(631)		11,817		0001
Purchased Call/S&P 500 INDEX/SPXK00XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/13/2026	07/09/2027	1	591,426	7575		30,167		23,613		31,617			(6,602)		2,599		0001
Purchased Call/S&P 500 INDEX/SPXL00PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/29/2027	1	135,016	7671		7,473		7,473		7,258					674		0001
Purchased Call/S&P 500 INDEX/SPXL00LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	463,031	7638		25,441		24,805		25,513			(839)		2,274		0001
Purchased Call/S&P 500 INDEX/SPXB21RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2026	07/23/2027	1	1,242,396	7412		61,703		50,703		68,085			(11,110)		5,594		0001
Purchased Call/S&P 500 INDEX/SPXK00YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2026	07/15/2027	1	1,045,760	7572		53,887		42,960		56,149			(11,251)		4,645		0001
Purchased Call/S&P 500 INDEX/SPXK00ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/21/2026	07/16/2027	1	632,729	7458		34,403		27,676		36,356			(6,785)		2,815		0001
Purchased Call/S&P 500 INDEX/SPXL003S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/03/2026	07/30/2027	1	1,446,706	7490		82,170		69,123		83,104			(13,202)		6,591		0001
Purchased Call/S&P 500 INDEX/SPXB21RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/30/2027	1	458,176	7438		22,749		19,084		24,377			(3,812)		2,087		0001
Purchased Call/S&P 500 INDEX/SPXL00MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/22/2026	09/21/2027	1	288,829	7765		13,993		13,722		12,986			(308)		1,426		0001
Purchased Call/S&P 500 INDEX/SPXE05HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/14/2026	09/10/2027	1	1,756,627	7657		87,671		84,008		87,408			(3,886)		8,539		0001
Purchased Call/S&P 500 INDEX/SPXE05FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2026	07/28/2027	1	1,519,144	7426		74,343		61,610		82,705			(12,867)		6,898		0001
Purchased Call/S&P 500 INDEX/SPXL003SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2026	08/03/2027	1	89,871	7601		4,555		3,850		4,287			(713)		412		0001
Purchased Call/S&P 500 INDEX/SPXQ13AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/23/2026	09/22/2027	1	244,981	7765		11,464		11,274		10,906			(220)		1,211		0001
Purchased Call/S&P 500 INDEX/SPXL001ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/24/2026	07/23/2027	1	527,899	7408		25,803		21,144		28,590			(4,820)		2,377		0001
Purchased Call/S&P 500 INDEX/SPXL000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/25/2026	09/24/2027	1	985,585	7704		49,425		49,150		46,780			(679)		4,887		0001
Purchased Call/S&P 500 INDEX/SPXE05FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/03/2026	08/02/2027	1	953,479	7490		49,422		41,640		50,029			(7,875)		4,365		0001
Purchased Call/S&P 500 INDEX/SPXB21USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2026	08/27/2027	1	247,494	7731		12,672		11,616		12,102			(1,149)		1,178		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB210\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2026	07/16/2027	1	3,214,665	7458		160,374		128,656		176,391			(31,986)		14,302		0001
Purchased Call/S&P 500 INDEX/SPXE05D\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/06/2026	07/02/2027	1	1,415,027	7483		70,830		54,060		74,160			(16,874)		6,141		0001
Purchased Call/S&P 500 INDEX/SPXB210\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/06/2027	1	222,500	7537		11,174		8,605		12,095			(2,586)		973		0001
Purchased Call/S&P 500 INDEX/SPXL00CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/24/2026	08/20/2027	1	1,217,877	7674		57,673		51,889		56,949			(5,911)		5,737		0001
Purchased Call/S&P 500 INDEX/SPXQ131\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/09/2027	1	855,896	7654		43,198		41,273		42,140			(2,261)		4,155		0001
Purchased Call/S&P 500 INDEX/SPXE05G\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/27/2026	08/26/2027	1	718,838	7676		39,028		35,667		36,709			(3,645)		3,418		0001
Purchased Call/S&P 500 INDEX/SPXE05G\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/19/2026	08/18/2027	1	73,503	7692		3,900		3,458		3,675			(450)		345		0001
Purchased Call/S&P 500 INDEX/SPXL00PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/28/2027	1	404,825	7684		20,147		20,147		19,573					2,019		0001
Purchased Call/S&P 500 INDEX/SPXE05GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/19/2026	08/13/2027	1	395,662	7799		19,348		17,126		17,880			(2,264)		1,844		0001
Purchased Call/S&P 500 INDEX/SPXE05FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2026	07/27/2027	1	169,805	7413		9,306		7,687		10,198			(1,636)		770		0001
Purchased Call/S&P 500 INDEX/SPXE05ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/20/2026	07/19/2027	1	1,078,603	7458		57,438		46,173		62,988			(11,361)		4,824		0001
Purchased Call/S&P 500 INDEX/SPXL00H\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2026	09/03/2027	1	549,442	7719		27,684		26,133		27,747			(1,619)		2,644		0001
Purchased Call/S&P 500 INDEX/SPXE05HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/28/2026	09/24/2027	1	176,470	7743		9,272		9,246		8,965			(51)		875		0001
Purchased Call/S&P 500 INDEX/SPXE05HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/21/2026	09/20/2027	1	3,442,725	7651		184,428		180,352		171,491			(4,560)		16,976		0001
Purchased Call/S&P 500 INDEX/SPXL00DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/31/2026	08/27/2027	1	1,761,319	7712		93,148		85,624		90,306			(7,741)		8,386		0001
Purchased Call/S&P 500 INDEX/SPXL007\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/11/2026	08/06/2027	1	1,854,076	7758		89,539		77,284		82,682			(12,436)		8,543		0001
Purchased Call/S&P 500 INDEX/SPXL009\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/14/2026	08/13/2027	1	294,966	7799		15,162		13,309		13,465			(1,958)		1,374		0001
Purchased Call/S&P 500 INDEX/SPXL00K\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/17/2026	09/16/2027	1	2,363,717	7552		124,865		121,397		124,314			(4,459)		11,590		0001
Purchased Call/S&P 500 INDEX/SPXL00HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/09/2027	1	255,070	7636		13,563		12,923		14,010			(745)		1,238		0001
Purchased Call/S&P 500 INDEX/SPXL00LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	998,847	7638		51,734		50,441		51,881			(1,706)		4,904		0001
Purchased Call/S&P 500 INDEX/SPX1400\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/12/2027	1	1,189,000	100	26,396			4,885		16,888			(9,885)		3,616		0001
Purchased Call/S&P 500 INDEX/SPX915HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2026	1	1,182,000	46590.4	30,732			1,778		58,925			(22,986)		1,451		0001
Purchased Call/S&P 500 INDEX/SPXB214\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/29/2025	10/29/2026	1	1,559,000	47632	39,755			3,066		73,767			(29,734)		2,197		0001
Purchased Call/S&P 500 INDEX/SPXJ00W\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/26/2025	11/27/2026	1	1,079,000	47427.1	28,378			4,481		52,749			(21,167)		2,151		0001
Purchased Call/S&P 500 INDEX/SPXB21M\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	1,029,000	51564.7	26,445			19,079		19,646			(7,556)		4,342		0001
Purchased Call/S&P 500 INDEX/SPXB21W\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/28/2026	09/28/2027	1	1,501,000	51481.5	39,026			38,918		33,774			(214)		7,484		0001
Purchased Call/S&P 500 INDEX/SPXD05C\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	29,864	6738.44	660			40		1,027			(494)		37		0001
Purchased Call/S&P 500 INDEX/SPXD050\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	88,470	6721	1,172			251		1,658			(879)		204		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB215S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/16/2026	1	127,460	6734.11	2,651			336		4,085			(1,972)		229		0001
Purchased Call/S&P 500 INDEX/SPXD05C3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	11,243	6738.44	181			11		277			(135)		14		0001
Purchased Call/S&P 500 INDEX/SPXD05HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	25,874	6617.32	329			43		500			(246)		47		0001
Purchased Call/S&P 500 INDEX/SPXE17HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/16/2026	1	79,816	6629.07	1,636			68		2,577			(1,224)		84		0001
Purchased Call/S&P 500 INDEX/SPXE17KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	50,010	6720.32	765			76		1,163			(572)		80		0001
Purchased Call/S&P 500 INDEX/SPXE17MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/14/2025	11/16/2026	1	266,835	6734.11	3,869			490		5,892			(2,878)		479		0001
Purchased Call/S&P 500 INDEX/SPXE17MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	85,292	6737.49	1,083			129		1,642			(810)		148		0001
Purchased Call/S&P 500 INDEX/SPXE170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/27/2026	1	325,366	6812.61	5,173			817		7,646			(3,859)		649		0001
Purchased Call/S&P 500 INDEX/SPXE17NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/23/2026	1	462,819	6602.99	8,331			1,216		12,908			(6,197)		890		0001
Purchased Call/S&P 500 INDEX/SPXE170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2026	1	23,446	6800.26	300			63		434			(224)		54		0001
Purchased Call/S&P 500 INDEX/SPXE17MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	267,207	6737.49	4,035			481		6,163			(3,018)		464		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	10/22/2025	10/22/2026	1	67,743	6699.4	1,456			84		2,272			(1,089)		83		0001
Purchased Call/S&P 500 INDEX/SPXD05PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	628,910	6834.5	13,710			3,059		20,017			(10,199)		1,490		0001
Purchased Call/S&P 500 INDEX/SPXE17MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	212,106	6642.16	4,327			584		6,722			(3,236)		393		0001
Purchased Call/S&P 500 INDEX/SPXE170SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	9,681	6774.76	124			27		179			(93)		23		0001
Purchased Call/S&P 500 INDEX/SPXE170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/27/2026	1	33,060	6812.61	721			114		1,082			(538)		66		0001
Purchased Call/S&P 500 INDEX/SPXD05PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	152,659	6834.5	2,290			511		3,285			(1,703)		362		0001
Purchased Call/S&P 500 INDEX/SPXE17MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	1	415,884	6850.92	8,401			972		12,799			(6,283)		714		0001
Purchased Call/S&P 500 INDEX/SPXD05JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2026	1	192,853	6849.09	3,279			542		4,765			(2,439)		394		0001
Purchased Call/S&P 500 INDEX/SPXE17NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/23/2026	1	70,381	6602.99	1,577			230		2,466			(1,173)		135		0001
Purchased Call/S&P 500 INDEX/SPXD05MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2025	12/11/2026	1	161,232	6901	3,160			622		4,541			(2,364)		358		0001
Purchased Call/S&P 500 INDEX/SPXD05ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	91,705	6538.76	1,440			199		2,219			(1,077)		171		0001
Purchased Call/S&P 500 INDEX/SPXD05PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	25,680	6834.5	329			73		471			(245)		61		0001
Purchased Call/S&P 500 INDEX/SPXD050SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	226,807	6721	3,640			778		5,187			(2,730)		524		0001
Purchased Call/S&P 500 INDEX/SPXE17LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/11/2025	11/11/2026	1	200,793	6846.61	3,173			358		4,783			(2,373)		341		0001
Purchased Call/S&P 500 INDEX/SPXD05MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	341,367	6886.68	7,510			1,448		10,865			(5,617)		753		0001
Purchased Call/S&P 500 INDEX/SPXE17MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	489,084	6642.16	7,238			977		11,066			(5,414)		905		0001
Purchased Call/S&P 500 INDEX/SPXE17K$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	380,256	6720.32	8,099			808		12,494			(6,058)		605		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	1	161,030	6538.76	3,237			448		5,486			(2,421)		301		0001
Purchased Call/S&P 500 INDEX/SPXE17PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	1	556,343	6816.51	8,512			1,759		12,317			(6,367)		1,269		0001
Purchased Call/S&P 500 INDEX/SPXE17LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	1	275,225	6850.92	3,908			452		5,893			(2,923)		472		0001
Purchased Call/S&P 500 INDEX/SPXE17MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	182,964	6737.49	3,641			434		5,612			(2,723)		318		0001
Purchased Call/S&P 500 INDEX/SPXE17NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/25/2026	1	63,653	6765.88	713			108		1,057			(533)		125		0001
Purchased Call/S&P 500 INDEX/SPX013I1SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	1	7,876	6849.09	102			16		148			(77)		16		0001
Purchased Call/S&P 500 INDEX/SPXD05MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	46,077	6886.68	608			117		867			(455)		102		0001
Purchased Call/S&P 500 INDEX/SPX013I1SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	1	282,473	6849.09	4,265			675		6,210			(3,199)		563		0001
Purchased Call/S&P 500 INDEX/SPXB216SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	34,236	6849.09	733			116		1,084			(549)		68		0001
Purchased Call/S&P 500 INDEX/SPX013NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2025	12/30/2026	1	69,543	6896.24	897			223		1,254			(671)		174		0001
Purchased Call/S&P 500 INDEX/SPX013JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/07/2026	1	76,797	6870.4	1,175			217		1,701			(874)		166		0001
Purchased Call/S&P 500 INDEX/SPXD059S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	336,414	6753.72	5,416			104		8,384			(4,051)		249		0001
Purchased Call/S&P 500 INDEX/SPXB218S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2025	12/17/2026	1	257,067	6721.43	6,350			1,347		9,519			(4,749)		594		0001
Purchased Call/S&P 500 INDEX/SPXD05MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	153,380	6886.68	2,684			518		3,855			(2,008)		338		0001
Purchased Call/S&P 500 INDEX/SPXB216SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/30/2026	1	86,167	6849.09	1,930			319		2,841			(1,436)		176		0001
Purchased Call/S&P 500 INDEX/SPX013ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	636,691	6671.06	9,805			378		15,177			(7,334)		645		0001
Purchased Call/S&P 500 INDEX/SPX013JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	184,295	6849.72	2,801			486		4,110			(2,095)		386		0001
Purchased Call/S&P 500 INDEX/SPX013DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	1	26,643	6791.69	445			31		679			(331)		36		0001
Purchased Call/S&P 500 INDEX/SPX013ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	715,839	6840.2	15,605			1,376		24,133			(11,608)		1,076		0001
Purchased Call/S&P 500 INDEX/SPX013CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	1	270,401	6699.4	4,164			241		6,408			(3,115)		332		0001
Purchased Call/S&P 500 INDEX/SPX013GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	173,824	6728.8	2,660			287		4,037			(1,978)		288		0001
Purchased Call/S&P 500 INDEX/SPX013DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	328,549	6822.34	5,717			459		8,763			(4,276)		471		0001
Purchased Call/S&P 500 INDEX/SPXE17GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	56,366	6735.11	902			20		1,404			(675)		44		0001
Purchased Call/S&P 500 INDEX/SPXE17FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	10/01/2026	1	290,553	6711.2	6,014					9,438			(4,498)		76		0001
Purchased Call/S&P 500 INDEX/SPX013NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	237,279	6929.94	3,796			920		5,311			(2,824)		586		0001
Purchased Call/S&P 500 INDEX/SPX013ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	57,987	6840.2	928			82		1,402			(690)		87		0001
Purchased Call/S&P 500 INDEX/SPXD05KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	1	451,009	6812.63	7,036			1,182		10,349			(5,262)		929		0001
Purchased Call/S&P 500 INDEX/SPX013DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2025	10/29/2026	1	191,734	6890.59	4,122			318		6,364			(3,083)		270		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05VK8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	1	90,106	6829.37	1,424			243		2,101			(1,065)		187		0001
Purchased Call/S&P 500 INDEX/SPXD05HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	572,701	6617.32	8,991			1,189		13,822			(6,725)		1,049		0001
Purchased Call/S&P 500 INDEX/SPXE171SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2026	1	215,315	6791.69	4,371			301		6,743			(3,251)		287		0001
Purchased Call/S&P 500 INDEX/SPX0139SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	163,699	6552.51	2,881			88		4,488			(2,143)		148		0001
Purchased Call/S&P 500 INDEX/SPX013ASQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	18,799	6671.06	243			9		374			(181)		19		0001
Purchased Call/S&P 500 INDEX/SPX0138SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/05/2026	1	31,043	6715.79	435			5		667			(323)		18		0001
Purchased Call/S&P 500 INDEX/SPX013BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2025	10/16/2026	1	23,716	6629.07	379			16		588			(284)		25		0001
Purchased Call/S&P 500 INDEX/SPX013BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	6,397	6664.01	107			5		165			(79)		7		0001
Purchased Call/S&P 500 INDEX/SPXD050SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	40,848	.6721	824			176		1,186			(618)		94		0001
Purchased Call/S&P 500 INDEX/SPX013KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	1	262,445	.6901	4,330			852		6,221			(3,239)		583		0001
Purchased Call/S&P 500 INDEX/SPX013LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	1	87,615	6827.41	1,341			273		1,940			(997)		199		0001
Purchased Call/S&P 500 INDEX/SPX0138S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	18,869	6715.35	340			1		528			(254)		7		0001
Purchased Call/S&P 500 INDEX/SPXD05LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	664,738	6840.51	10,636			2,022		15,357			(7,955)		1,456		0001
Purchased Call/S&P 500 INDEX/SPX013JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	254,827	6849.72	5,020			871		7,426			(3,755)		534		0001
Purchased Call/S&P 500 INDEX/SPX013FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	213,789	6796.29	3,207			309		4,852			(2,399)		336		0001
Purchased Call/S&P 500 INDEX/SPX013NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	239,191	6929.94	5,238			1,270		7,438			(3,897)		591		0001
Purchased Call/S&P 500 INDEX/SPXD05FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	160,634	6720.32	2,072			207		3,118			(1,550)		256		0001
Purchased Call/S&P 500 INDEX/SPX013MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/24/2026	1	556,766	6932.05	13,919			3,248		19,722			(10,411)		1,343		0001
Purchased Call/S&P 500 INDEX/SPX013FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	11,393	6796.29	147			14		220			(110)		18		0001
Purchased Call/S&P 500 INDEX/SPXE17NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/25/2026	1	276,172	6765.88	4,778			726		7,179			(3,574)		541		0001
Purchased Call/S&P 500 INDEX/SPX013GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	36,432	6728.8	466			50		706			(347)		60		0001
Purchased Call/S&P 500 INDEX/SPXE170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/18/2026	1	100,347	6774.76	2,328			503		3,454			(1,741)		233		0001
Purchased Call/S&P 500 INDEX/SPXD05NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	199,260	6827.41	4,085			833		5,945			(3,039)		452		0001
Purchased Call/S&P 500 INDEX/SPX013FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	191,897	6796.29	4,030			389		6,186			(3,014)		301		0001
Purchased Call/S&P 500 INDEX/SPXD05NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	543,518	6774.76	9,783			2,114		14,293			(7,317)		1,264		0001
Purchased Call/S&P 500 INDEX/SPX013QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2025	12/31/2026	1	314,299	6845.5	5,217			1,319		7,408			(3,902)		789		0001
Purchased Call/S&P 500 INDEX/SPX013BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	67,713	6664.01	1,456			72		2,281			(1,083)		77		0001
Purchased Call/S&P 500 INDEX/SPXE170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	1	401,839	6800.26	6,148			1,287		8,906			(4,598)		923		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX0137SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	1	588,496	6711.2	7,709					11,764			(5,766)		154		0001
Purchased Call/S&P 500 INDEX/SPX013ASS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	268,182	6671.06	5,820			224		9,184			(4,353)		272		0001
Purchased Call/S&P 500 INDEX/SPX013HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/16/2026	1	40,449	6734.11	514			65		778			(382)		73		0001
Purchased Call/S&P 500 INDEX/SPX013FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2025	11/04/2026	1	495,200	6771.55	7,725			724		11,757			(5,778)		767		0001
Purchased Call/S&P 500 INDEX/SPX013MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/24/2026	1	452,380	6932.05	6,017			1,404		8,338			(4,500)		1,092		0001
Purchased Call/S&P 500 INDEX/SPX013MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1	491,194	6909.79	6,533			1,498		9,097			(4,886)		1,178		0001
Purchased Call/S&P 500 INDEX/SPX0130S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2025	12/31/2026	1	486,743	6845.5	10,416			2,633		14,928			(7,791)		1,222		0001
Purchased Call/S&P 500 INDEX/SPXB214S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/29/2025	10/29/2026	1	51,200	6890.59	891			69		1,358			(666)		72		0001
Purchased Call/S&P 500 INDEX/SPXB218SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/31/2026	1	51,176	6845.5	665			168		932			(498)		128		0001
Purchased Call/S&P 500 INDEX/SPXB21BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2025	12/30/2026	1	211,002	6896.24	3,693			918		5,217			(2,762)		527		0001
Purchased Call/S&P 500 INDEX/SPXB217S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	41,930	6857.12	939			167		1,390			(702)		88		0001
Purchased Call/S&P 500 INDEX/SPXB216S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	35,337	6857.12	625			111		916			(468)		75		0001
Purchased Call/S&P 500 INDEX/SPX013MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1	8,285	6909.79	166			38		234			(124)		20		0001
Purchased Call/S&P 500 INDEX/SPXD05LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	1,654,000	6846.51	28,945			5,422		42,041			(21,649)		3,596		0001
Purchased Call/S&P 500 INDEX/SPXD05QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/28/2026	1	1,390,000	6905.74	25,576			6,217		36,143			(19,182)		3,432		0001
Purchased Call/S&P 500 INDEX/SPX013ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/02/2026	1	1,077,000	6851.97	15,509			1,371		23,430			(11,632)		1,619		0001
Purchased Call/S&P 500 INDEX/SPX013MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	1,927,000	6878.49	31,410			7,095		44,621			(23,493)		4,595		0001
Purchased Call/S&P 500 INDEX/SPXB21BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2026	03/04/2027	1	489,367	6869.5	8,075			3,426		10,994			(4,646)		1,594		0001
Purchased Call/S&P 500 INDEX/SPXF172ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	03/01/2027	1	154,824	6878.88	2,446			1,018		3,347			(1,433)		500		0001
Purchased Call/S&P 500 INDEX/SPXF171S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	195,481	6909.51	3,225			1,280		4,387			(1,951)		616		0001
Purchased Call/S&P 500 INDEX/SPXE053SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2026	03/18/2027	1	297,914	6624.7	5,124			2,371		7,271			(2,752)		1,014		0001
Purchased Call/S&P 500 INDEX/SPXE17WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	227,613	6913.35	4,530			1,418		6,290			(3,115)		636		0001
Purchased Call/S&P 500 INDEX/SPXE17U8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	130,627	6921.46	2,338			641		3,300			(1,698)		342		0001
Purchased Call/S&P 500 INDEX/SPXF175SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/15/2027	1	261,584	6632.19	4,081			1,855		5,818			(2,235)		882		0001
Purchased Call/S&P 500 INDEX/SPXE17YSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	76,421	6832.76	1,322			492		1,848			(833)		232		0001
Purchased Call/S&P 500 INDEX/SPXB21BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2026	02/25/2027	1	225,988	6946.13	4,814			1,949		6,524			(2,862)		720		0001
Purchased Call/S&P 500 INDEX/SPXE17XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2026	01/25/2027	1	53,372	6915.61	1,041			333		1,449			(709)		151		0001
Purchased Call/S&P 500 INDEX/SPXE17VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	22,436	6926.6	406			117		564			(288)		60		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2026	03/01/2027	1	240,394	6878.88		4,952		2,060		6,830			(2,901)		776		0001
Purchased Call/S&P 500 INDEX/SPXK00589	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/29/2027	1	415,088	6969.01		7,887		2,622		10,742			(5,272)		1,195		0001
Purchased Call/S&P 500 INDEX/SPX013VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	456,447	6932.3		7,623		2,730		10,489			(4,902)		1,367		0001
Purchased Call/S&P 500 INDEX/SPXD05X8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2027	1	378,342	6941.47		8,134		2,980		11,188			(5,148)		1,146		0001
Purchased Call/S&P 500 INDEX/SPXB21C5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2026	03/12/2027	1	233,224	6672.62		4,408		1,978		6,299			(2,439)		779		0001
Purchased Call/S&P 500 INDEX/SPXB21BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2026	02/25/2027	1	130,189	6946.13		2,070		838		2,784			(1,231)		415		0001
Purchased Call/S&P 500 INDEX/SPXK00282	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/11/2027	1	37,972	6966.28		623		175		867			(448)		101		0001
Purchased Call/S&P 500 INDEX/SPXF176S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	120,679	6506.48		2,172		1,029		3,142			(1,148)		415		0001
Purchased Call/S&P 500 INDEX/SPXB21C5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/11/2026	03/11/2027	1	411,805	6775.8		7,083		3,142		9,893			(3,939)		1,372		0001
Purchased Call/S&P 500 INDEX/SPXE17V5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/15/2027	1	224,931	6944.47		4,206		1,238		5,808			(2,973)		609		0001
Purchased Call/S&P 500 INDEX/SPXE17W5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	801,186	6913.35		12,098		3,787		16,611			(8,319)		2,239		0001
Purchased Call/S&P 500 INDEX/SPXK00F5Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2026	03/29/2027	1	104,343	6368.85		1,659		818		2,466			(845)		366		0001
Purchased Call/S&P 500 INDEX/SPXB2199S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2026	01/04/2027	1	597,577	6858.47		9,920		2,596		14,059			(7,325)		1,532		0001
Purchased Call/S&P 500 INDEX/SPXF1708S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1	405,811	6861.89		7,061		2,758		8,695			(4,314)		1,266		0001
Purchased Call/S&P 500 INDEX/SPXF1729S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2026	02/26/2027	1	308,571	6908.86		6,202		2,543		8,455			(3,670)		986		0001
Purchased Call/S&P 500 INDEX/SPXD05R54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2026	01/07/2027	1	186,293	6920.93		2,664		719		3,734			(1,941)		485		0001
Purchased Call/S&P 500 INDEX/SPXP130SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	345,410	6740.02		5,665		2,466		7,912			(3,211)		1,140		0001
Purchased Call/S&P 500 INDEX/SPXE17TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/07/2027	1	137,235	6920.93		2,772		748		3,944			(2,020)		357		0001
Purchased Call/S&P 500 INDEX/SPXK006SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	1	314,222	6798.4		6,442		2,266		9,184			(4,183)		930		0001
Purchased Call/S&P 500 INDEX/SPXK00CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/05/2027	1	149,210	6830.71		2,462		1,057		3,368			(1,410)		488		0001
Purchased Call/S&P 500 INDEX/SPX013WSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/16/2027	1	10,110	6836.17		205		78		288			(128)		31		0001
Purchased Call/S&P 500 INDEX/SPXE17U5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	98,624	6921.46		2,337		641		3,339			(1,697)		258		0001
Purchased Call/S&P 500 INDEX/SPX013T54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2027	1	167,201	6978.03		3,060		1,003		4,183			(2,054)		479		0001
Purchased Call/S&P 500 INDEX/SPX013USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	02/01/2027	1	169,771	6939.03		2,801		949		3,843			(1,855)		495		0001
Purchased Call/S&P 500 INDEX/SPX013W54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2026	02/09/2027	1	742,612	6964.82		13,516		4,878		18,504			(8,628)		2,233		0001
Purchased Call/S&P 500 INDEX/SPX013T55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2027	1	257,135	6978.03		5,477		1,795		7,509			(3,676)		737		0001
Purchased Call/S&P 500 INDEX/SPXP130ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	24,960	6740.02		504		219		712			(286)		82		0001
Purchased Call/S&P 500 INDEX/SPX013USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2026	02/04/2027	1	293,865	6882.72		5,172		1,795		7,212			(3,372)		867		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	01/04/2027	1	413,040	6858.47		8,756		2,292		12,619			(6,466)		1,059		0001
Purchased Call/S&P 500 INDEX/SPXE17XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2026	01/25/2027	1	12,671	6915.61		198		63		273			(135)		36		0001
Purchased Call/S&P 500 INDEX/SPXE17ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/16/2027	1	215,349	6836.17		3,467		1,318		4,825			(2,158)		664		0001
Purchased Call/S&P 500 INDEX/SPXP135S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	159,217	6477.16		2,834		1,378		4,155			(1,464)		553		0001
Purchased Call/S&P 500 INDEX/SPXK002S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFMBT61CT2L1QCEMIK50	01/09/2026	01/11/2027	1	54,698	6966.28		1,220		343		1,715			(877)		145		0001
Purchased Call/S&P 500 INDEX/SPXE17VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	104,668	6926.6		2,229		645		3,124			(1,582)		282		0001
Purchased Call/S&P 500 INDEX/SPX013V84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2026	02/05/2027	1	12,118	6798.4		161		57		227			(105)		36		0001
Purchased Call/S&P 500 INDEX/SPXE17VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/15/2027	1	131,667	6944.47		1,778		523		2,438			(1,256)		356		0001
Purchased Call/S&P 500 INDEX/SPXE17WSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/19/2027	1	155,922	6940.01		2,838		860		3,899			(1,982)		430		0001
Purchased Call/S&P 500 INDEX/SPXP134SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	143,908	6591.9		2,389		1,152		3,390			(1,237)		500		0001
Purchased Call/S&P 500 INDEX/SPXP133S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	305,924	6606.49		4,772		2,234		6,813			(2,550)		1,044		0001
Purchased Call/S&P 500 INDEX/SPX013USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	02/01/2027	1	116,517	6939.03		2,540		861		3,525			(1,682)		340		0001
Purchased Call/S&P 500 INDEX/SPXE051S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/02/2026	03/01/2027	1	1,830,000	6881.62		32,940		13,740		44,968			(19,185)		5,905		0001
Purchased Call/S&P 500 INDEX/SPXB21HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2026	06/03/2027	1	30,831	7553.68		438		295		459			(143)		127		0001
Purchased Call/S&P 500 INDEX/SPXP13FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2026	05/20/2027	1	467,487	7432.97		8,181		5,206		9,090			(2,981)		1,864		0001
Purchased Call/S&P 500 INDEX/SPXB211S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/04/2026	06/04/2027	1	296,379	7584.31		4,653		3,171		4,800			(1,504)		1,219		0001
Purchased Call/S&P 500 INDEX/SPXP137S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2026	04/08/2027	1	23,559	6782.81		229		119		305			(110)		85		0001
Purchased Call/S&P 500 INDEX/SPXE05AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	1,705,823	7473.47		29,340		19,047		32,113			(10,473)		6,858		0001
Purchased Call/S&P 500 INDEX/SPXB21ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/09/2027	1	601,064	6824.66		10,519		5,536		14,077			(5,014)		2,174		0001
Purchased Call/S&P 500 INDEX/SPXB21FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	529,436	7137.9		8,312		4,648		10,219			(3,666)		1,979		0001
Purchased Call/S&P 500 INDEX/SPXB21NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	139,568	7472.79		2,149		1,563		2,336			(589)		595		0001
Purchased Call/S&P 500 INDEX/SPXP13HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2026	06/01/2027	1	117,630	7599.96		2,423		1,622		2,479			(803)		481		0001
Purchased Call/S&P 500 INDEX/SPXP138SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/26/2027	1	393,391	7165.08		3,855		2,198		4,647			(1,670)		1,485		0001
Purchased Call/S&P 500 INDEX/SPXB211S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2026	06/03/2027	1	844,523	7553.68		15,201		10,260		15,982			(4,956)		3,467		0001
Purchased Call/S&P 500 INDEX/SPXF17ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2026	04/30/2027	1	584,943	7209.01		10,763		6,291		12,963			(4,512)		2,229		0001
Purchased Call/S&P 500 INDEX/SPXP13KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	06/15/2027	1	24,007	7554.29		370		262		394			(108)		101		0001
Purchased Call/S&P 500 INDEX/SPXP13FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	279,253	7445.72		4,636		2,987		5,125			(1,676)		1,116		0001
Purchased Call/S&P 500 INDEX/SPXB21KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	122,609	7431.46		1,913		1,349		2,132			(573)		514		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	226,671	7405.73		3,763		2,591		4,219			(1,175)		940		0001
Purchased Call/S&P 500 INDEX/SPXE056S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2026	04/20/2027	1	126,408	7109.14		2,098		1,162		2,609			(937)		470		0001
Purchased Call/S&P 500 INDEX/SPXP13HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2026	06/01/2027	1	1,435,586	7599.96		22,969		15,376		23,460			(7,615)		5,869		0001
Purchased Call/S&P 500 INDEX/SPXF17FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2026	05/07/2027	1	568,075	7337.11		11,475		6,930		13,386			(4,590)		2,200		0001
Purchased Call/S&P 500 INDEX/SPXB21MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	457,160	7420.1		7,177		5,164		7,984			(2,065)		1,929		0001
Purchased Call/S&P 500 INDEX/SPXB21NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	25,435	7500.58		514		372		550			(145)		108		0001
Purchased Call/S&P 500 INDEX/SPXB21JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	739,830	7266.99		11,541		8,012		13,683			(3,541)		3,080		0001
Purchased Call/S&P 500 INDEX/SPXP13GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2026	05/28/2027	1	470,027	7563.63		7,332		4,854		7,696			(2,511)		1,906		0001
Purchased Call/S&P 500 INDEX/SPXB210SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	283,053	7440.43		4,472		3,339		4,893			(1,140)		1,222		0001
Purchased Call/S&P 500 INDEX/SPXB21KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	432,094	7394.3		6,438		4,512		7,338			(1,958)		1,802		0001
Purchased Call/S&P 500 INDEX/SPXB210SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	20,820	7440.43		421		314		462			(107)		90		0001
Purchased Call/S&P 500 INDEX/SPXE054SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	763,828	6575.32		12,909		6,472		18,618			(6,437)		2,704		0001
Purchased Call/S&P 500 INDEX/SPXB21ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/07/2027	1	208,548	7383.74		3,149		2,160		3,562			(1,004)		863		0001
Purchased Call/S&P 500 INDEX/SPXB210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	364,819	7358.22		6,311		4,625		7,139			(1,695)		1,560		0001
Purchased Call/S&P 500 INDEX/SPXB21KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	212,771	7394.3		4,383		3,072		4,971			(1,333)		887		0001
Purchased Call/S&P 500 INDEX/SPXB21NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	285,211	7500.58		4,478		3,244		4,809			(1,265)		1,213		0001
Purchased Call/S&P 500 INDEX/SPXP13BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/27/2026	04/27/2027	1	89,664	7173.91		1,614		925		1,976			(690)		339		0001
Purchased Call/S&P 500 INDEX/SPXP139SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2026	04/15/2027	1	54,713	7022.9		536		290		674			(247)		201		0001
Purchased Call/S&P 500 INDEX/SPXE057SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/29/2026	04/29/2027	1	15,412	7135.95		223		129		273			(94)		59		0001
Purchased Call/S&P 500 INDEX/SPXP13ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2026	05/14/2027	1	590,006	7501.24		10,030		6,251		10,925			(3,820)		2,321		0001
Purchased Call/S&P 500 INDEX/SPXP13EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/17/2027	1	338,124	7408.5		5,275		3,313		5,974			(1,983)		1,339		0001
Purchased Call/S&P 500 INDEX/SPXP13BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/26/2027	1	102,859	7165.08		1,646		938		2,003			(713)		388		0001
Purchased Call/S&P 500 INDEX/SPXP13CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	05/03/2027	1	145,494	7230.12		2,939		1,733		3,511			(1,217)		558		0001
Purchased Call/S&P 500 INDEX/SPXP13DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2027	1	52,937	7398.93		847		516		960			(335)		206		0001
Purchased Call/S&P 500 INDEX/SPXP13MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/28/2027	1	110,874	7354.02		1,752		1,303		1,981			(458)		478		0001
Purchased Call/S&P 500 INDEX/SPXP13BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2026	04/23/2027	1	913,114	7108.4		15,158		8,566		18,803			(6,644)		3,422		0001
Purchased Call/S&P 500 INDEX/SPXP139SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/13/2026	04/13/2027	1	137,361	6886.24		2,198		1,175		2,887			(1,024)		502		0001
Purchased Call/S&P 500 INDEX/SPXP13CS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2026	04/30/2027	1	17,385	7209.01		224		131		268			(94)		66		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2026	05/07/2027	1	247,043	7337.11		3,977		2,402		4,597			(1,591)		957		0001
Purchased Call/S&P 500 INDEX/SPXP139S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	345,714	6816.89		5,497		2,923		7,366			(2,591)		1,260		0001
Purchased Call/S&P 500 INDEX/SPXP139SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2026	04/15/2027	1	224,027	7022.9		3,584		1,935		4,559			(1,650)		823		0001
Purchased Call/S&P 500 INDEX/SPXF17AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2027	1	288,840	6782.81		4,766		2,481		6,435			(2,285)		1,042		0001
Purchased Call/S&P 500 INDEX/SPXP13C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	05/03/2027	1	60,073	7230.12		979		577		1,165			(406)		231		0001
Purchased Call/S&P 500 INDEX/SPXP13FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/18/2026	05/18/2027	1	262,628	7403.05		4,517		2,850		5,092			(1,671)		1,042		0001
Purchased Call/S&P 500 INDEX/SPXF17BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	647,904	7041.28		10,755		5,869		13,626			(4,921)		2,386		0001
Purchased Call/S&P 500 INDEX/SPXP13AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/19/2027	1	524,719	7126.06		8,396		4,626		10,376			(3,797)		1,947		0001
Purchased Call/S&P 500 INDEX/SPXK00KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	04/29/2026	04/29/2027	1	239,372	7135.95		4,835		2,797		5,963			(2,040)		910		0001
Purchased Call/S&P 500 INDEX/SPXP13LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2026	06/25/2027	1	362,289	7357.49		5,507		4,073		6,219			(1,463)		1,552		0001
Purchased Call/S&P 500 INDEX/SPXP13CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2026	05/06/2027	1	357,611	7365.12		6,187		3,698		7,073			(2,492)		1,382		0001
Purchased Call/S&P 500 INDEX/SPXP13ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2026	05/13/2027	1	188,495	7444.25		2,714		1,675		3,028			(1,041)		740		0001
Purchased Call/S&P 500 INDEX/SPXP136S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	153,131	6582.69		2,818		1,428		4,066			(1,397)		544		0001
Purchased Call/S&P 500 INDEX/SPXP136SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	184,268	6582.69		2,727		1,382		3,924			(1,352)		654		0001
Purchased Call/S&P 500 INDEX/SPXP13XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2026	08/27/2027	1	326,848	7730.99		5,001		4,571		4,851			(466)		1,556		0001
Purchased Call/S&P 500 INDEX/SPXQ134SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2026	09/24/2027	1	213,175	7704.13		3,368		3,340		3,276			(55)		1,057		0001
Purchased Call/S&P 500 INDEX/SPXP13XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2026	08/27/2027	1	160,180	7730.99		3,268		2,987		3,147			(304)		763		0001
Purchased Call/S&P 500 INDEX/SPXK00YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	07/17/2026	07/19/2027	1	136,850	7457.69		2,162		1,733		2,353			(442)		612		0001
Purchased Call/S&P 500 INDEX/SPXB21PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	07/01/2027	1	670,551	7483.23		10,394		7,817		11,155			(2,591)		2,905		0001
Purchased Call/S&P 500 INDEX/SPXB21TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2026	08/19/2027	1	115,888	7707.98		1,819		1,614		1,772			(209)		545		0001
Purchased Call/S&P 500 INDEX/SPXL008SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/13/2026	08/13/2027	1	378,673	7798.99		5,945		5,204		5,542			(782)		1,764		0001
Purchased Call/S&P 500 INDEX/SPXE05CS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/06/2026	07/06/2027	1	735,703	7537.43		12,654		9,691		13,398			(2,982)		3,216		0001
Purchased Call/S&P 500 INDEX/SPXL0099R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/14/2026	08/16/2027	1	91,463	7785.76		1,436		1,262		1,349			(184)		428		0001
Purchased Call/S&P 500 INDEX/SPXP13XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/31/2026	08/31/2027	1	1,042,452	7686.14		16,575		15,251		16,128			(1,362)		4,993		0001
Purchased Call/S&P 500 INDEX/SPXL00GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/08/2026	09/08/2027	1	12,250	7673.52		157		148		155			(9)		59		0001
Purchased Call/S&P 500 INDEX/SPXB21US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/26/2026	08/26/2027	1	275,374	7675.7		4,489		4,068		4,447			(430)		1,309		0001
Purchased Call/S&P 500 INDEX/SPXF170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2026	07/15/2027	1	233,875	7572		4,284		3,415		4,509			(894)		1,039		0001
Purchased Call/S&P 500 INDEX/SPXL007SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/12/2026	08/12/2027	1	145,773	7748.5		2,376		2,062		2,276			(319)		678		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL00K$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/17/2026	09/17/2027	1	72,411	7637.76		1,115		1,084		1,108			(40)		356		0001
Purchased Call/S&P 500 INDEX/SPXL00BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/21/2026	08/23/2027	1	362,994	7674.37		5,699		5,118		5,680			(621)		1,718		0001
Purchased Call/S&P 500 INDEX/SPXP13S$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	07/31/2026	08/02/2027	1	311,656	7489.72		4,955		4,164		5,260			(824)		1,427		0001
Purchased Call/S&P 500 INDEX/SPXF17RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2026	07/30/2027	1	134,674	7437.63		2,155		1,803		2,329			(366)		614		0001
Purchased Call/S&P 500 INDEX/SPXK00W$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/10/2026	07/12/2027	1	428,584	7575.39		6,772		5,298		7,023			(1,513)		1,894		0001
Purchased Call/S&P 500 INDEX/SPXP13Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/04/2026	09/07/2027	1	150,827	7718.6		2,323		2,182		2,254			(164)		730		0001
Purchased Call/S&P 500 INDEX/SPXK00V$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/09/2026	07/09/2027	1	325,596	7543.64		5,340		4,156		5,622			(1,214)		1,431		0001
Purchased Call/S&P 500 INDEX/SPXL001$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/11/2026	09/13/2027	1	19,135	7656.98		352		337		348			(18)		93		0001
Purchased Call/S&P 500 INDEX/SPXL00ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/01/2026	09/01/2027	1	349,262	7631.47		5,448		5,028		5,465			(433)		1,676		0001
Purchased Call/S&P 500 INDEX/SPXL001$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/14/2026	09/14/2027	1	136,418	7619.98		2,142		2,053		2,144			(94)		667		0001
Purchased Call/S&P 500 INDEX/SPXL00K$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/20/2027	1	90,448	7650.5		1,492		1,455		1,488			(49)		446		0001
Purchased Call/S&P 500 INDEX/SPXK00Y$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/17/2026	07/19/2027	1	17,204	7457.69		349		280		380			(71)		77		0001
Purchased Call/S&P 500 INDEX/SPXK00V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/08/2026	07/08/2027	1	380,667	7482.71		6,129		4,727		6,618			(1,410)		1,670		0001
Purchased Call/S&P 500 INDEX/SPXL00A$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/20/2026	08/20/2027	1	523,345	7641.16		8,583		7,679		8,634			(964)		2,465		0001
Purchased Call/S&P 500 INDEX/SPXL000$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/25/2026	09/27/2027	1	123,663	7743.41		1,966		1,955		1,891			(27)		616		0001
Purchased Call/S&P 500 INDEX/SPXB21S$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2026	08/10/2027	1	170,934	7753.11		2,786		2,402		2,648			(389)		793		0001
Purchased Call/S&P 500 INDEX/SPXB21U$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/01/2026	09/01/2027	1	28,919	7631.47		370		342		371			(29)		139		0001
Purchased Call/S&P 500 INDEX/SPXL00G$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/08/2026	09/08/2027	1	98,621	7673.52		1,647		1,552		1,633			(99)		478		0001
Purchased Call/S&P 500 INDEX/SPXB21Q$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2026	07/15/2027	1	248,937	7572.4		4,282		3,385		4,441			(903)		1,106		0001
Purchased Call/S&P 500 INDEX/SPXP130$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	07/16/2026	07/16/2027	1	256,159	7533.77		4,124		3,290		4,332			(859)		1,140		0001
Purchased Call/S&P 500 INDEX/SPXP13N$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	07/02/2026	07/02/2027	1	297,483	7483.24		5,117		3,884		5,536			(1,262)		1,291		0001
Purchased Call/S&P 500 INDEX/SPXP13T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	08/06/2026	08/06/2027	1	553,867	7709.96		8,751		7,491		8,453			(1,319)		2,552		0001
Purchased Call/S&P 500 INDEX/SPXP13X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	08/28/2026	08/30/2027	1	355,622	7711.76		5,583		5,122		5,434			(502)		1,701		0001
Purchased Call/S&P 500 INDEX/SPXP13T$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	08/07/2026	08/09/2027	1	7,953	7757.64		125		107		118			(18)		37		0001
Purchased Call/S&P 500 INDEX/SPXB21P$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/06/2026	07/06/2027	1	231,743	7537.43		3,360		2,573		3,546			(792)		1,013		0001
Purchased Call/S&P 500 INDEX/SPXP13N$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	07/02/2026	07/02/2027	1	276,576	7483.24		4,093		3,107		4,427			(1,009)		1,200		0001
Purchased Call/S&P 500 INDEX/SPXP13P$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	07/23/2026	07/23/2027	1	293,805	7408.3		4,848		3,961		5,317			(916)		1,323		0001
Purchased Call/S&P 500 INDEX/SPXQ135$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/28/2026	09/28/2027	1	52,178	7683.69		892		890		871			(5)		260		0001
Purchased Call/S&P 500 INDEX/SPXB21S$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2026	08/17/2027	1	585,265	7745.06		8,662		7,636		8,284			(1,044)		2,744		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2026	07/29/2027	1	757,861	7316.15		12,580		10,432		14,124			(2,171)		3,447		0001
Purchased Call/S&P 500 INDEX/SPXB210SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2026	07/20/2027	1	297,714	7443.28		4,704		3,784		5,127			(928)		1,334		0001
Purchased Call/S&P 500 INDEX/SPXQ131SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2026	09/15/2027	1	83,849	7585.73		1,459		1,403		1,484			(60)		411		0001
Purchased Call/S&P 500 INDEX/SPXB21RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2026	07/27/2027	1	273,523	7413.18		4,458		3,672		4,852			(794)		1,240		0001
Purchased Call/S&P 500 INDEX/SPXQ133SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2027	1	25,471	7764.64		323		317		307			(7)		126		0001
Purchased Call/S&P 500 INDEX/SPXQ133SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2027	1	152,982	7764.64		2,402		2,355		2,281			(53)		756		0001
Purchased Call/S&P 500 INDEX/SPXK00VSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/08/2026	07/08/2027	1	282	7482.71		26		20		26			(6)		1		0001
Purchased Call/S&P 500 INDEX/SPXL002SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/03/2026	08/03/2027	1	143,771	7600.5		2,789		2,351		2,856			(443)		659		0001
Purchased Call/S&P 500 INDEX/SPXL00H8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/10/2026	09/10/2027	1	55,374	7591.7		875		834		898			(48)		269		0001
Purchased Call/S&P 500 INDEX/SPXK00XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	07/13/2026	07/13/2027	1	314,648	7515.34		5,632		4,422		6,000			(1,219)		1,393		0001
Purchased Call/S&P 500 INDEX/SPXP130SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/26/2027	1	319,121	7411.98		5,361		4,401		5,872			(993)		1,444		0001
Purchased Call/S&P 500 INDEX/SPXL00BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/24/2026	08/24/2027	1	621,993	7652.86		10,885		9,805		10,950			(1,103)		2,948		0001
Purchased Call/S&P 500 INDEX/SPXQ133S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/21/2026	09/21/2027	1	59,195	7764.7		953		932		899			(23)		292		0001
Purchased Call/S&P 500 INDEX/SPXQ131SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2026	09/15/2027	1	22,884	7585.73		293		282		298			(12)		112		0001
Purchased Call/S&P 500 INDEX/SPXP13PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2026	07/22/2027	1	365,435	7498.96		5,810		4,706		6,147			(1,114)		1,643		0001
Purchased Call/S&P 500 INDEX/SPXP13TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2026	08/05/2027	1	265,592	7723.55		4,170		3,538		4,019			(640)		1,222		0001
Purchased Call/S&P 500 INDEX/SPXC055SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2026	1	310,230	5872.16	15,698			1,682		25,136			(5,870)		722		0001
Purchased Call/S&P 500 INDEX/SPXA21DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2024	11/27/2026	1	541,236	.6008	30,669			2,418		49,561			(11,548)		1,079		0001
Purchased Call/S&P 500 INDEX/SPXI00HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/20/2024	11/20/2026	1	58,931	5917.11	3,495			240		5,978			(1,307)		110		0001
Purchased Call/S&P 500 INDEX/SPXB05YSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2026	1	242,058	5797.42	12,926			391		21,782			(4,834)		304		0001
Purchased Call/S&P 500 INDEX/SPXC054SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	11/20/2026	1	338,336	.5965	19,709			1,367		32,064			(7,432)		632		0001
Purchased Call/S&P 500 INDEX/SPXI00JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/29/2024	12/01/2026	1	171,657	6032.38	9,973			836		16,695			(3,720)		354		0001
Purchased Call/S&P 500 INDEX/SPXA21ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/04/2024	10/30/2026	1	196,818	.5721	12,754			512		21,979			(4,803)		282		0001
Purchased Call/S&P 500 INDEX/SPXC051SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2026	1	359,503	.5926	17,867			1,008		28,705			(6,691)		610		0001
Purchased Call/S&P 500 INDEX/SPXM13MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/04/2026	1	234,676	.6088	13,918			1,232		23,423			(5,241)		495		0001
Purchased Call/S&P 500 INDEX/SPXM13HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/13/2026	1	94,526	.5985	4,639			275		7,747			(1,737)		164		0001
Purchased Call/S&P 500 INDEX/SPXA219SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2024	10/23/2026	1	39,535	5808.12	1,925			59		3,185			(722)		50		0001
Purchased Call/S&P 500 INDEX/SPXM130SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2026	1	92,659	6040.04	4,624			534		7,353			(1,729)		224		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00D8P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2024	10/30/2026	1	151,546	5831	6,644			266		11,343			(2,488)		217		0001
Purchased Call/S&P 500 INDEX/SPXI00E8T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/11/2024	11/06/2026	1	63,423	5985	4,003			199		6,944			(1,507)		101		0001
Purchased Call/S&P 500 INDEX/SPXB05YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/16/2026	1	44,158	5848	2,037			42		3,355			(764)		46		0001
Purchased Call/S&P 500 INDEX/SPXA21HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2024	12/24/2026	1	254,887	5994	16,989			1,979		29,008			(6,406)		615		0001
Purchased Call/S&P 500 INDEX/SPXC054SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2026	1	84,428	6049.88	3,715			321		5,957			(1,389)		177		0001
Purchased Call/S&P 500 INDEX/SPXC050SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2026	1	96,394	5929.04	5,350			265		8,945			(2,001)		153		0001
Purchased Call/S&P 500 INDEX/SPXM13HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2026	1	29,557	5870.62	1,490			96		2,462			(556)		54		0001
Purchased Call/S&P 500 INDEX/SPXM13NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2026	1	261,718	6084.19	14,133			1,378		22,994			(5,285)		581		0001
Purchased Call/S&P 500 INDEX/SPXA21ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2026	1	46,435	6050.61	2,419			256		3,895			(905)		107		0001
Purchased Call/S&P 500 INDEX/SPXM13MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	106,948	6034.91	5,005			481		8,039			(1,872)		236		0001
Purchased Call/S&P 500 INDEX/SPXM130SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/24/2026	1	26,295	6037.59	1,207			140		1,899			(453)		63		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2024	10/23/2026	1	215,559	5813	10,626			323		17,479			(4,001)		271		0001
Purchased Call/S&P 500 INDEX/SPXM131S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/18/2026	1	98,382	5915	4,601			304		7,606			(1,723)		180		0001
Purchased Call/S&P 500 INDEX/SPXA21JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/08/2027	1	26,570	5827.04	1,576			215		2,594			(591)		70		0001
Purchased Call/S&P 500 INDEX/SPXA21NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2025	02/25/2027	1	240,942	5956	14,276			2,887		22,977			(5,346)		767		0001
Purchased Call/S&P 500 INDEX/SPXC05BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2025	02/11/2027	1	372,863	6064	24,932			4,586		39,947			(9,350)		1,130		0001
Purchased Call/S&P 500 INDEX/SPXC05BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	48,964	6133	1,929			375		2,961			(722)		153		0001
Purchased Call/S&P 500 INDEX/SPXA21NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2025	02/19/2027	1	190,723	6125	12,654			2,468		21,712			(4,765)		595		0001
Purchased Call/S&P 500 INDEX/SPXC05GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	5,781	5672	246			57		411			(92)		20		0001
Purchased Call/S&P 500 INDEX/SPXC056S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/04/2027	1	453,024	5961	28,373			3,718		48,015			(10,654)		1,162		0001
Purchased Call/S&P 500 INDEX/SPXA21MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2025	02/03/2027	1	290,263	6015	19,134			3,308		30,453			(7,185)		853		0001
Purchased Call/S&P 500 INDEX/SPXC059SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	173,458	6101.24	11,969			1,910		19,646			(4,470)		491		0001
Purchased Call/S&P 500 INDEX/SPXC05BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2027	1	59,691	6114.63	3,510			670		5,598			(1,307)		185		0001
Purchased Call/S&P 500 INDEX/SPXA21LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	01/29/2027	1	275,436	6042	17,950			2,971		28,697			(6,722)		793		0001
Purchased Call/S&P 500 INDEX/SPXC059SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	673,634	6103	45,144			7,203		74,096			(16,859)		1,907		0001
Purchased Call/S&P 500 INDEX/SPXC05HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	99,830	5705	6,262			1,516		11,534			(2,352)		347		0001
Purchased Call/S&P 500 INDEX/SPXC05HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	26,995	5580.94	1,050			259		1,724			(392)		95		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/10/2025	02/05/2027	1	248,496	.6070	17,547			3,082		29,032			(6,607)		736		0001
Purchased Call/S&P 500 INDEX/SPXC05FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2027	1	100,655	5675.29	6,049			1,404		10,358			(2,262)		343		0001
Purchased Call/S&P 500 INDEX/SPXM13USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/08/2027	1	80,543	.5912	3,730			515		5,927			(1,410)		211		0001
Purchased Call/S&P 500 INDEX/SPXA21KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2025	01/15/2027	1	469,061	.5981	33,018			4,848		53,359			(12,450)		1,270		0001
Purchased Call/S&P 500 INDEX/SPXC05ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	87,630	5572.07	3,698			818		6,126			(1,383)		292		0001
Purchased Call/S&P 500 INDEX/SPXC05ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	1	88,385	6040.53	5,162			873		8,321			(1,928)		258		0001
Purchased Call/S&P 500 INDEX/SPXC05GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	142,845	.5672	8,912			2,061		15,625			(3,351)		485		0001
Purchased Call/S&P 500 INDEX/SPXC05ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2025	03/05/2027	1	165,993	.5762	10,255			2,199		19,573			(3,862)		543		0001
Purchased Call/S&P 500 INDEX/SPXC05ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2027	1	491,863	5614.56	26,462			5,816		45,012			(9,896)		1,633		0001
Purchased Call/S&P 500 INDEX/SPXI00YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/18/2025	03/12/2027	1	439,007	.5601	28,075			6,299		48,668			(10,586)		1,467		0001
Purchased Call/S&P 500 INDEX/SPXN137S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2027	1	40,384	5776.65	1,797			432		2,896			(672)		140		0001
Purchased Call/S&P 500 INDEX/SPXM13ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/05/2027	1	15,750	.6050	627			110		970			(235)		47		0001
Purchased Call/S&P 500 INDEX/SPXN137S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2027	1	5,663	5667.56	189			45		308			(71)		20		0001
Purchased Call/S&P 500 INDEX/SPXD17US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2027	1	242,977	6141.02	11,080			4,080		16,302			(4,149)		1,041		0001
Purchased Call/S&P 500 INDEX/SPXC05KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/14/2025	04/09/2027	1	23,719	.5363	1,568			412		2,698			(590)		86		0001
Purchased Call/S&P 500 INDEX/SPXA21PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	03/25/2027	1	56,396	.5772	2,865			699		5,914			(1,085)		196		0001
Purchased Call/S&P 500 INDEX/SPXC05MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	1	44,234	5659.91	2,871			873		4,949			(1,072)		172		0001
Purchased Call/S&P 500 INDEX/SPXA21SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/09/2027	1	36,789	.5268	2,249			590		3,823			(843)		133		0001
Purchased Call/S&P 500 INDEX/SPXC051SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/05/2027	1	34,711	5074.08	1,156			296		1,995			(432)		124		0001
Purchased Call/S&P 500 INDEX/SPXC05USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2027	1	281,992	.6024	18,378			6,413		28,884			(6,882)		1,176		0001
Purchased Call/S&P 500 INDEX/SPXA21PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	03/29/2027	1	262,260	.5598	15,485			3,844		29,409			(5,831)		921		0001
Purchased Call/S&P 500 INDEX/SPXC05VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2025	06/14/2027	1	51,901	.5978	3,504			1,244		5,540			(1,318)		218		0001
Purchased Call/S&P 500 INDEX/SPXC05VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/23/2025	06/17/2027	1	104,610	.5973	7,171			2,572		11,159			(2,704)		441		0001
Purchased Call/S&P 500 INDEX/SPXJ00CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/25/2025	06/25/2027	1	4,882	6092.16	224			82		336			(84)		21		0001
Purchased Call/S&P 500 INDEX/SPXA21XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/25/2027	1	51,869	.6141	3,492			1,288		5,391			(1,310)		222		0001
Purchased Call/S&P 500 INDEX/SPXC05VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/21/2027	1	23,643	5967.84	960			347		1,451			(358)		101		0001
Purchased Call/S&P 500 INDEX/SPXA21USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/17/2027	1	479,496	.5955	28,161			8,868		46,782			(10,589)		1,899		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.05/21/2025	.05/21/2027	1	25,659	5844.61	1,742			555		2,829			(652)		103		0001
Purchased Call/S&P 500 INDEX/SPXC05TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.06/09/2025	.06/04/2027	1	99,370	.5990	6,706			2,282		10,642			(2,525)		409		0001
Purchased Call/S&P 500 INDEX/SPXA21SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.04/21/2025	.04/16/2027	1	11,366	.5282	453			123		847			(170)		42		0001
Purchased Call/S&P 500 INDEX/SPXN13EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/02/2025	.05/03/2027	1	5,762	5686.67	233			69		375			(87)		22		0001
Purchased Call/S&P 500 INDEX/SPXC05TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.06/10/2025	.06/10/2027	1	24,352	6038.81	1,006			348		1,522			(376)		101		0001
Purchased Call/S&P 500 INDEX/SPXA210S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.04/04/2025	.04/02/2027	1	3,101	.5397	130			33		259			(49)		11		0001
Purchased Call/S&P 500 INDEX/SPXN13JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/28/2025	.05/21/2027	1	26,960	.5843	1,130			363		1,684			(427)		108		0001
Purchased Call/S&P 500 INDEX/SPXN13HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/15/2025	.05/14/2027	1	13,305	5916.93	367			114		561			(138)		52		0001
Purchased Call/S&P 500 INDEX/SPXN13DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/25/2025	.04/27/2027	1	34,831	5525.21	1,275			364		2,093			(475)		132		0001
Purchased Call/S&P 500 INDEX/SPXJ003S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	.04/21/2025	.04/16/2027	1	76,729	.5281	4,240			1,155		8,323			(1,597)		283		0001
Purchased Call/S&P 500 INDEX/SPXN13HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/15/2025	.05/14/2027	1	38,698	.5890	1,376			427		2,094			(515)		152		0001
Purchased Call/S&P 500 INDEX/SPXN13FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/08/2025	.05/06/2027	1	26,028	.5617	1,051			315		1,648			(394)		101		0001
Purchased Call/S&P 500 INDEX/SPXN130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/27/2025	.06/29/2027	1	18,867	6173.07	745			277		1,093			(278)		81		0001
Purchased Call/S&P 500 INDEX/SPXN13DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/25/2025	.04/23/2027	1	138,000	5525.21	8,321			2,345		14,372			(3,121)		517		0001
Purchased Call/S&P 500 INDEX/SPXN13KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/02/2025	.05/28/2027	1	283,489	.5911	18,566			6,137		29,558			(6,991)		1,149		0001
Purchased Call/S&P 500 INDEX/SPXD170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.06/13/2025	.06/14/2027	1	8,142	5976.97	324			114		493			(121)		34		0001
Purchased Call/S&P 500 INDEX/SPXC05LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.05/06/2025	.04/30/2027	1	15,494	.5582	635			186		1,035			(240)		59		0001
Purchased Call/S&P 500 INDEX/SPXC05VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.06/17/2025	.06/17/2027	1	31,305	5982.72	1,324			472		2,016			(495)		132		0001
Purchased Call/S&P 500 INDEX/SPXC050SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.05/16/2025	.05/14/2027	1	277,168	.5877	17,674			5,493		28,026			(6,628)		1,090		0001
Purchased Call/S&P 500 INDEX/SPXC05LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.05/05/2025	.05/03/2027	1	100,485	.5687	5,702			1,681		9,671			(2,138)		386		0001
Purchased Call/S&P 500 INDEX/SPXO136SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/24/2025	.09/23/2027	1	100,094	.6667	3,303			1,622		4,326			(1,237)		496		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.08/01/2025	.08/03/2027	1	20,815	6238.01	1,010			424		1,472			(377)		95		0001
Purchased Call/S&P 500 INDEX/SPXD052S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.08/15/2025	.08/13/2027	1	33,822	.6461	2,293			1,001		3,314			(860)		158		0001
Purchased Call/S&P 500 INDEX/SPXD053SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.08/26/2025	.08/20/2027	1	46,739	.6464	3,113			1,393		4,497			(1,174)		220		0001
Purchased Call/S&P 500 INDEX/SPXN13YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/15/2025	.08/17/2027	1	58,391	6449.8	2,353			1,034		3,252			(878)		274		0001
Purchased Call/S&P 500 INDEX/SPXD052SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.08/22/2025	.08/23/2027	1	23,963	6466.91	889			399		1,220			(332)		113		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/20/2025	.08/19/2027	1	303,215	.6432	19,110			8,464		27,972			(7,156)		1,426		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.08/01/2025	.08/02/2027	1	47,264	6238.01	1,692			710		2,418			(632)		216		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2025	07/15/2027	1	149,240	.6253	10,437			4,137		15,359			(3,914)		663		0001
Purchased Call/S&P 500 INDEX/SPXC05YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/29/2027	1	185,707	.6375	12,457			5,179		18,204			(4,671)		845		0001
Purchased Call/S&P 500 INDEX/SPXN13VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/30/2027	1	39,448	.6361	1,552			648		2,232			(584)		180		0001
Purchased Call/S&P 500 INDEX/SPXN130S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/01/2027	1	20,762	.6194	854			322		1,215			(320)		90		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	07/11/2025	07/09/2027	1	2,816	6259.75	109			42		158			(41)		12		0001
Purchased Call/S&P 500 INDEX/SPXN13USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2027	1	10,540	6370.86	423			175		593			(158)		48		0001
Purchased Call/S&P 500 INDEX/SPXN13RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/16/2027	1	34,591	6296.79	1,494			594		2,134			(560)		154		0001
Purchased Call/S&P 500 INDEX/SPXO131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/03/2027	1	130,616	.6438	4,905			2,280		6,549			(1,837)		628		0001
Purchased Call/S&P 500 INDEX/SPXN13XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2027	1	12,478	6445.76	460			199		635			(172)		58		0001
Purchased Call/S&P 500 INDEX/SPXN13WSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2025	08/05/2027	1	138,774	.6309	5,806			2,470		8,235			(2,177)		638		0001
Purchased Call/S&P 500 INDEX/SPXN13ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2025	08/13/2027	1	14,453	.6464	583			255		823			(220)		67		0001
Purchased Call/S&P 500 INDEX/SPXN13US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/26/2027	1	28,196	6388.64	1,086			445		1,516			(405)		128		0001
Purchased Call/S&P 500 INDEX/SPXN13RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/09/2027	1	377,713	.6250	25,238			9,809		37,860			(9,503)		1,660		0001
Purchased Call/S&P 500 INDEX/SPXN13XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2027	1	34,181	6389.45	1,388			597		1,951			(518)		159		0001
Purchased Call/S&P 500 INDEX/SPXN13SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2027	1	14,240	6309.62	575			232		816			(215)		64		0001
Purchased Call/S&P 500 INDEX/SPXO131S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/30/2027	1	2,730	6460.26	99			46		136			(37)		13		0001
Purchased Call/S&P 500 INDEX/SPXD053SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2025	08/25/2027	1	27,824	.6455	1,171			532		1,572			(440)		132		0001
Purchased Call/S&P 500 INDEX/SPXN13US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	1	4,800	.6362	199			81		279			(75)		22		0001
Purchased Call/S&P 500 INDEX/SPXN13YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2025	08/19/2027	1	20,046	6411.37	682			301		940			(255)		94		0001
Purchased Call/S&P 500 INDEX/SPXD054SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/03/2027	1	10,102	.6487	353			165		469			(133)		49		0001
Purchased Call/S&P 500 INDEX/SPXN13RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2025	07/16/2027	1	43,211	.6257	1,785			709		2,526			(668)		192		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	07/23/2025	07/19/2027	1	224,720	.6302	14,941			6,005		21,816			(5,618)		1,005		0001
Purchased Call/S&P 500 INDEX/SPXN130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2027	1	3,773	6279.35	169			64		246			(63)		16		0001
Purchased Call/S&P 500 INDEX/SPXN13RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/09/2027	1	13,752	.6249	563			219		809			(212)		60		0001
Purchased Call/S&P 500 INDEX/SPXD05HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/11/2027	1	71,429	.6843	4,134			2,322		5,551			(1,552)		377		0001
Purchased Call/S&P 500 INDEX/SPXD05FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2027	1	819,733	6832.43	38,118			21,235		48,526			(14,255)		4,323		0001
Purchased Call/S&P 500 INDEX/SPXB218SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2025	12/15/2027	1	50,302	.6820	3,150			1,909		4,225			(1,181)		276		0001
Purchased Call/S&P 500 INDEX/SPXO13MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2027	1	112,291	6878.49	3,930			2,413		4,841			(1,470)		622		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD051SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/15/2027	1	356,761	.6710	12,921			7,307		17,064			(4,852)		1,893		0001
Purchased Call/S&P 500 INDEX/SPXO13ASD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/08/2027	1	175,775	.6740	5,860			3,015		7,801			(2,207)		888		0001
Purchased Call/S&P 500 INDEX/SPXO13BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/15/2027	1	180,677	.6657	5,844			3,059		7,607			(2,192)		922		0001
Purchased Call/S&P 500 INDEX/SPXE052SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2026	03/09/2028	1	6,823	.6792		234		169		296			(65)		41		0001
Purchased Call/S&P 500 INDEX/SPXD05US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/26/2026	01/20/2028	1	6,241	.6843		209		138		250			(71)		36		0001
Purchased Call/S&P 500 INDEX/SPXO13SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/20/2026	01/12/2028	1	28,764	.6964		836		544		1,064			(293)		163		0001
Purchased Call/S&P 500 INDEX/SPXP130SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2026	03/03/2028	1	34,764	.6877		1,117		799		1,416			(320)		207		0001
Purchased Call/S&P 500 INDEX/SPXO130SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2027	1	83,197	6858.47		2,754		1,734		3,416			(1,025)		465		0001
Purchased Call/S&P 500 INDEX/SPXO13YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2026	02/18/2028	1	12,759	.6859		414		290		507			(125)		75		0001
Purchased Call/S&P 500 INDEX/SPXO130SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2026	01/10/2028	1	68,815	.6934		2,260		1,453		2,742			(808)		389		0001
Purchased Call/S&P 500 INDEX/SPXB21FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/17/2028	1	12,827	7126.06		717		556		831			(163)		80		0001
Purchased Call/S&P 500 INDEX/SPXB21IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/02/2028	1	222,985	.7565		11,961		10,078		12,717			(1,922)		1,443		0001
Purchased Call/S&P 500 INDEX/SPXP137SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2026	04/07/2028	1	43,939	6824.66		1,481		1,131		1,803			(353)		271		0001
Purchased Call/S&P 500 INDEX/SPXK00J8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/26/2028	1	51,653	7165.08		1,859		1,462		2,090			(403)		324		0001
Purchased Call/S&P 500 INDEX/SPXF17MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/24/2026	06/20/2028	1	10,672	.7510		600		520		660			(81)		70		0001
Purchased Call/S&P 500 INDEX/SPXP13HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/30/2028	1	13,283	7580.06		510		425		527			(86)		86		0001
Purchased Call/S&P 500 INDEX/SPXK00LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2026	05/05/2028	1	80,388	7337.11		5,113		4,104		5,669			(1,024)		508		0001
Purchased Call/S&P 500 INDEX/SPXK000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/21/2026	05/19/2028	1	52,078	7445.72		3,583		2,949		3,861			(649)		333		0001
Purchased Call/S&P 500 INDEX/SPXP13GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/26/2026	05/19/2028	1	18,708	.7455		1,135		937		1,190			(199)		120		0001
Purchased Call/S&P 500 INDEX/SPXP131SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/07/2028	1	12,665	7383.74		470		396		506			(75)		82		0001
Purchased Call/S&P 500 INDEX/SPXP138S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/03/2028	1	72,110	.6581		4,791		3,660		5,835			(1,145)		443		0001
Purchased Call/S&P 500 INDEX/SPXE057SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/29/2026	04/28/2028	1	12,899	.7152		416		329		475			(88)		81		0001
Purchased Call/S&P 500 INDEX/SPXP139SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2026	04/13/2028	1	54,678	.6847		2,021		1,555		2,359			(468)		339		0001
Purchased Call/S&P 500 INDEX/SPXK00NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2026	05/12/2028	1	118,214	.7419		7,255		5,902		7,858			(1,375)		751		0001
Purchased Call/S&P 500 INDEX/SPXP131S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/01/2028	1	10,696	.7586		366		306		374			(60)		69		0001
Purchased Call/S&P 500 INDEX/SPXQ132SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2026	09/15/2028	1	14,846	.7570		534		527		531			(10)		104		0001
Purchased Call/S&P 500 INDEX/SPXP13USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/15/2028	1	32,265	7785.76		1,103		1,037		1,073			(71)		221		0001
Purchased Call/S&P 500 INDEX/SPXE05ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2026	07/07/2028	1	57,066	.7494		3,903		3,472		4,067			(444)		380		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXQ132SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2026	09/15/2028	1	116,168	.7617		6,936		6,850		6,909			(114)		814		0001
Purchased Call/S&P 500 INDEX/SPXP13WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2026	08/21/2028	1	70,226	7674.37		4,136		3,926		4,114			(226)		483		0001
Purchased Call/S&P 500 INDEX/SPXP13WS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2026	08/23/2028	1	3,119	7674.37		104		99		104			(6)		21		0001
Purchased Call/S&P 500 INDEX/SPXQ133S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/21/2026	09/15/2028	1	10,628	.7642		413		409		398			(5)		74		0001
Purchased Call/S&P 500 INDEX/SPXP13RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/27/2026	07/25/2028	1	66,174	.7418		3,971		3,622		4,200			(354)		446		0001
Purchased Call/S&P 500 INDEX/SPXL007SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/11/2026	08/07/2028	1	259,598	.7742		15,533		14,483		15,236			(1,068)		1,768		0001
Purchased Call/S&P 500 INDEX/SPXP13US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2026	08/10/2028	1	20,114	.7748		995		929		966			(67)		137		0001
Purchased Call/S&P 500 INDEX/SPXB216S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	254,977	100	3,825			606		5,159			(2,868)		508		0001
Purchased Call/S&P 500 INDEX/SPXB218S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2025	12/17/2026	1	220,781	100	3,820			810		5,253			(2,857)		510		0001
Purchased Call/S&P 500 INDEX/SPX013FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/02/2026	1	1,105,000	100	17,570			1,553		25,409			(13,177)		1,661		0001
Purchased Call/S&P 500 INDEX/SPXB213SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	1	379,564	100	6,415			124		9,082			(4,798)		281		0001
Purchased Call/S&P 500 INDEX/SPXB218S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2025	12/14/2026	1	571,000	100	11,077			2,264		15,102			(8,308)		1,294		0001
Purchased Call/S&P 500 INDEX/SPX0131SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	1	397,007	100	6,035			953		8,339			(4,501)		791		0001
Purchased Call/S&P 500 INDEX/SPX013XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	12/07/2026	1	618,000	100	11,804			2,185		16,352			(8,853)		1,334		0001
Purchased Call/S&P 500 INDEX/SPX0131S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/23/2026	1	538,000	100	8,716			1,276		12,732			(6,537)		1,035		0001
Purchased Call/S&P 500 INDEX/SPX013JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2025	11/30/2026	1	557,000	100	9,692			1,606		13,661			(7,269)		1,139		0001
Purchased Call/S&P 500 INDEX/SPX013FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	305,084	100	5,369			518		7,599			(4,016)		479		0001
Purchased Call/S&P 500 INDEX/SPXJ00TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2025	10/22/2026	1	774,416	100	11,926			690		16,803			(8,920)		951		0001
Purchased Call/S&P 500 INDEX/SPX013ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	617,872	100	12,481			1,100		18,149			(9,284)		929		0001
Purchased Call/S&P 500 INDEX/SPXJ00VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/17/2025	11/16/2026	1	676,000	100	11,154			1,417		15,965			(8,366)		1,213		0001
Purchased Call/S&P 500 INDEX/SPX013LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/15/2025	12/15/2026	1	183,684	100	2,186			452		2,952			(1,635)		419		0001
Purchased Call/S&P 500 INDEX/SPX013KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2025	12/09/2026	1	231,781	100	2,828			538		3,869			(2,115)		508		0001
Purchased Call/S&P 500 INDEX/SPXB214S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2025	10/15/2026	1	395,751	100	5,976			230		8,693			(4,470)		401		0001
Purchased Call/S&P 500 INDEX/SPXJ00YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/11/2025	12/11/2026	1	250,159	100	4,453			876		5,896			(3,330)		556		0001
Purchased Call/S&P 500 INDEX/SPXB216S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/01/2025	12/01/2026	1	885,607	100	13,993			2,351		19,024			(10,466)		1,825		0001
Purchased Call/S&P 500 INDEX/SPXB212SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/01/2025	10/01/2026	1	708,859	100	12,192					17,430			(9,119)		185		0001
Purchased Call/S&P 500 INDEX/SPX013ASC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/12/2026	1	454,000	100	8,671			264		12,776			(6,504)		412		0001
Purchased Call/S&P 500 INDEX/SPX013MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2025	12/21/2026	1	258,984	100	3,833			855		5,271			(2,851)		614		0001
Purchased Call/S&P 500 INDEX/SPXB215SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/13/2025	11/13/2026	1	266,563	100	4,318			514		6,184			(3,230)		463		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/10/2025	12/10/2026	1	255,260	100	4,773			920		6,483			(3,570)		563		0001
Purchased Call/S&P 500 INDEX/SPXE17LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2025	11/09/2026	1	1,202,000	100	21,636			2,337		30,228			(16,227)		1,990		0001
Purchased Call/S&P 500 INDEX/SPX013MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/21/2026	1	717,000	100	16,204			3,626		22,116			(12,153)		1,699		0001
Purchased Call/S&P 500 INDEX/SPX013MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	414,019	100	6,003			1,356		8,183			(4,490)		987		0001
Purchased Call/S&P 500 INDEX/SPXE17RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/18/2026	1	686,013	100	15,367			3,320		20,878			(11,493)		1,596		0001
Purchased Call/S&P 500 INDEX/SPX013HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	1	266,024	100	4,682			632		6,693			(3,502)		492		0001
Purchased Call/S&P 500 INDEX/SPX013NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2025	12/28/2026	1	307,000	100	6,355			1,545		8,691			(4,766)		758		0001
Purchased Call/S&P 500 INDEX/SPXJ00VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2025	11/20/2026	1	338,795	100	5,929			821		8,476			(4,434)		633		0001
Purchased Call/S&P 500 INDEX/SPX0130SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	01/04/2027	1	349,006	100	5,759			1,507		7,737			(4,252)		895		0001
Purchased Call/S&P 500 INDEX/SPXP13LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2026	06/21/2027	1	944,000	100	17,842			12,962		18,824			(4,902)		4,014		0001
Purchased Call/S&P 500 INDEX/SPXL00DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/31/2026	08/31/2027	1	54,271	100	2,714			2,497		2,653			(223)		260		0001
Purchased Call/S&P 500 INDEX/SPXL00CSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2026	08/27/2027	1	145,716	100	6,863			6,274		6,646			(639)		694		0001
Purchased Call/S&P 500 INDEX/SPXL00MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/22/2026	09/22/2027	1	237,182	100	10,578			10,374		10,113			(232)		1,173		0001
Purchased Call/S&P 500 INDEX/SPXP13NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2026	07/09/2027	1	1,115,730	100	21,645			16,848		22,414			(4,922)		4,904		0001
Purchased Call/S&P 500 INDEX/SPXD05CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	170,198	6738.44	3,761			229		5,854			(2,813)		214		0001
Purchased Call/S&P 500 INDEX/SPXB216ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2025	12/02/2026	1	521	6829.37	7			1		10			(5)		1		0001
Purchased Call/S&P 500 INDEX/SPXD05GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	455,931	6846.61	4,149			469		6,108			(3,103)		773		0001
Purchased Call/S&P 500 INDEX/SPXB218SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/31/2026	1	885,858	6845.5	7,353			1,859		10,126			(5,499)		2,224		0001
Purchased Call/S&P 500 INDEX/SPXD05CS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	8,410	6699.4	738			43		1,218			(552)		10		0001
Purchased Call/S&P 500 INDEX/SPXB215S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/16/2026	1	147,951	6734.11	3,077			390		4,742			(2,289)		265		0001
Purchased Call/S&P 500 INDEX/SPXD05BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	1	53,902	6740.28	1,207			17		1,910			(903)		35		0001
Purchased Call/S&P 500 INDEX/SPXE17LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	234,112	6728.8	5,127			514		7,910			(3,845)		373		0001
Purchased Call/S&P 500 INDEX/SPXE17KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2026	1	23	6771.55													0001
Purchased Call/S&P 500 INDEX/SPXD05DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	154,683	6875.16	3,589			257		5,543			(2,684)		210		0001
Purchased Call/S&P 500 INDEX/SPXD05LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	696,427	6840.51	6,825			1,297		9,704			(5,105)		1,525		0001
Purchased Call/S&P 500 INDEX/SPXE17HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/16/2026	1	91,967	6629.07	1,885			78		2,970			(1,410)		96		0001
Purchased Call/S&P 500 INDEX/SPXE170SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/04/2026	1	2,692	6857.12	34			6		50			(26)		6		0001
Purchased Call/S&P 500 INDEX/SPX013HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/16/2026	1	787,506	6734.11	7,560			958		11,371			(5,624)		1,413		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/25/2026	1	3,271	6812.61	62			9		92			(46)		6		0001
Purchased Call/S&P 500 INDEX/SPXE170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	1	142,685	6870.4	2,711			482		3,943			(2,033)		301		0001
Purchased Call/S&P 500 INDEX/SPXE17MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2026	1	908,511	6642.16	8,449			1,141		12,709			(6,320)		1,681		0001
Purchased Call/S&P 500 INDEX/SPXE17NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2026	1	99,146	6602.99	1,785			261		2,765			(1,328)		191		0001
Purchased Call/S&P 500 INDEX/SPXE170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	1	653	6800.26	8			2		12			(6)		1		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	10/22/2025	10/22/2026	1	21,782	6699.4	468			27		731			(350)		27		0001
Purchased Call/S&P 500 INDEX/SPXE17NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	1	39	6602.99						1							0001
Purchased Call/S&P 500 INDEX/SPXD05PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	77,320	6834.5	1,686			376		2,461			(1,254)		183		0001
Purchased Call/S&P 500 INDEX/SPXE17MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2026	1	48,229	6642.16	984			133		1,528			(736)		89		0001
Purchased Call/S&P 500 INDEX/SPXD05PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	960,496	6834.5	9,317			2,079		13,252			(6,930)		2,276		0001
Purchased Call/S&P 500 INDEX/SPXE170SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/18/2026	1	1,017,048	6774.76	8,238			1,780		11,814			(6,162)		2,366		0001
Purchased Call/S&P 500 INDEX/SPXE170SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/18/2026	1	29,603	6774.76	379			82		548			(283)		69		0001
Purchased Call/S&P 500 INDEX/SPXD05PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	273,656	6834.5	5,336			1,156		7,746			(4,002)		637		0001
Purchased Call/S&P 500 INDEX/SPXE17GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2025	10/07/2026	1	202,946	6714.59	4,059			67		6,379			(3,036)		141		0001
Purchased Call/S&P 500 INDEX/SPXE170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/27/2026	1	161,156	6812.61	3,513			555		5,274			(2,621)		321		0001
Purchased Call/S&P 500 INDEX/SPXE171SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2026	1	115,011	6890.89	2,358			175		3,609			(1,763)		159		0001
Purchased Call/S&P 500 INDEX/SPXE17MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2026	1	10,851	6850.92	219			25		334			(164)		19		0001
Purchased Call/S&P 500 INDEX/SPXE17NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2026	1	1,026,525	6602.99	9,855			1,439		14,855			(7,331)		1,974		0001
Purchased Call/S&P 500 INDEX/SPXD05PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	13,586	6834.5	174			38		250			(130)		32		0001
Purchased Call/S&P 500 INDEX/SPXD05JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2026	1	228,109	6849.09	3,878			641		5,636			(2,885)		466		0001
Purchased Call/S&P 500 INDEX/SPXB216SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2025	12/02/2026	1	114,384	6829.37	2,288			391		3,405			(1,711)		238		0001
Purchased Call/S&P 500 INDEX/SPXD05MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2025	12/11/2026	1	91,708	6901	1,797			354		2,583			(1,344)		204		0001
Purchased Call/S&P 500 INDEX/SPXD05PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	28	6834.5						1							0001
Purchased Call/S&P 500 INDEX/SPXD05HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	1,274,613	6672.41	11,472			1,485		17,229			(8,580)		2,311		0001
Purchased Call/S&P 500 INDEX/SPXE17NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2026	1	4,934	6602.99	62			9		95			(46)		9		0001
Purchased Call/S&P 500 INDEX/SPXE17GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	23,513	6753.72	503			10		797			(376)		17		0001
Purchased Call/S&P 500 INDEX/SPXD05NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/15/2025	12/15/2026	1	793,918	6816.51	7,780			1,608		11,038			(5,819)		1,811		0001
Purchased Call/S&P 500 INDEX/SPXD050S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	2,147,621	6929.94	21,261			4,975		29,076			(15,990)		5,182		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	1,590,202	6834.5	15,425			3,342		21,973			(11,569)		3,699		0001
Purchased Call/S&P 500 INDEX/SPXE17K$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/06/2026	1	744,357	6720.32	6,550			653		9,762			(4,899)		1,185		0001
Purchased Call/S&P 500 INDEX/SPXE17K$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2026	1	164,556	6771.55	3,604			338		5,561			(2,695)		255		0001
Purchased Call/S&P 500 INDEX/SPXJ00X$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2025	12/08/2026	1	4,035	6846.51	353			66		521			(264)		9		0001
Purchased Call/S&P 500 INDEX/SPXD05Q$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	996,904	6905.74	9,770			2,395		13,516			(7,307)		2,475		0001
Purchased Call/S&P 500 INDEX/SPXD05LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	85,353	6846.51	1,792			336		2,630			(1,341)		186		0001
Purchased Call/S&P 500 INDEX/SPXE17KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/06/2026	1	141,665	6720.32	3,017			301		4,655			(2,257)		226		0001
Purchased Call/S&P 500 INDEX/SPXB213$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	1	4,657	6753.72	401			8		623			(300)		3		0001
Purchased Call/S&P 500 INDEX/SPXD05Q$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	12	6905.74													0001
Purchased Call/S&P 500 INDEX/SPXE17MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2025	11/20/2026	1	154,473	6538.76	3,105			430		5,262			(2,322)		289		0001
Purchased Call/S&P 500 INDEX/SPXE17LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2026	1	775	6850.92	11			1		17			(8)		1		0001
Purchased Call/S&P 500 INDEX/SPXE17MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	1	78,216	6737.49	1,557			185		2,399			(1,164)		136		0001
Purchased Call/S&P 500 INDEX/SPXE17SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/24/2026	1	376,718	6929.94	7,158			1,675		10,093			(5,383)		909		0001
Purchased Call/S&P 500 INDEX/SPXE17NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/25/2026	1	537,212	6765.88	6,017			914		8,921			(4,500)		1,052		0001
Purchased Call/S&P 500 INDEX/SPXE17NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	1	395,642	6602.99	8,071			1,121		12,583			(6,053)		739		0001
Purchased Call/S&P 500 INDEX/SPXE17GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2025	10/09/2026	1	1,239,251	6735.11	10,162			226		15,437			(7,601)		973		0001
Purchased Call/S&P 500 INDEX/SPXE17LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2026	1	44,766	6728.8	954			103		1,467			(709)		74		0001
Purchased Call/S&P 500 INDEX/SPX0131SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/30/2026	1	516,500	6849.09	5,113			845		7,268			(3,804)		1,056		0001
Purchased Call/S&P 500 INDEX/SPX013CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2025	10/21/2026	1	31	6735.35						1							0001
Purchased Call/S&P 500 INDEX/SPX0131SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	1	12	6849.09													0001
Purchased Call/S&P 500 INDEX/SPXD05BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	1	570,129	6740.28	5,644			78		8,538			(4,222)		365		0001
Purchased Call/S&P 500 INDEX/SPX013DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	10/28/2026	1	924,661	6890.89	9,062			674		13,493			(6,778)		1,281		0001
Purchased Call/S&P 500 INDEX/SPXD05HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	196,504	6672.41	3,085			399		4,730			(2,308)		356		0001
Purchased Call/S&P 500 INDEX/SPXE17GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	1	199,494	6715.79	4,010			11		6,278			(3,007)		74		0001
Purchased Call/S&P 500 INDEX/SPXD05MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	2,968	6886.68	39			8		56			(29)		7		0001
Purchased Call/S&P 500 INDEX/SPXD05BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	1	854,121	6735.35	8,200			452		12,237			(6,133)		1,024		0001
Purchased Call/S&P 500 INDEX/SPXB216SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	215,997	6849.09	4,622			732		6,839			(3,467)		431		0001
Purchased Call/S&P 500 INDEX/SPXD05CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	420,175	6791.69	8,908			544		13,797			(6,681)		527		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	34,245	6886.68	599			116		861			(448)		76		0001
Purchased Call/S&P 500 INDEX/SPXB218S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2025	12/15/2026	1	49,347	6816.51	1,081			223		1,585			(808)		113		0001
Purchased Call/S&P 500 INDEX/SPXD05LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	31,681	6840.51	694			132		1,019			(519)		69		0001
Purchased Call/S&P 500 INDEX/SPXE170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	1	108,066	6800.26	2,140			448		3,131			(1,600)		248		0001
Purchased Call/S&P 500 INDEX/SPXE170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2026	1	186,733	6812.63	3,791			637		5,662			(2,835)		385		0001
Purchased Call/S&P 500 INDEX/SPXD05BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	98,215	6735.13	1,974			103		3,055			(1,477)		115		0001
Purchased Call/S&P 500 INDEX/SPXB215S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	9,410	6728.8	854			86		1,344			(641)		15		0001
Purchased Call/S&P 500 INDEX/SPXE170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2026	1	22	6812.63													0001
Purchased Call/S&P 500 INDEX/SPXE170SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	1	650,142	6800.26	6,306			1,320		9,045			(4,717)		1,493		0001
Purchased Call/S&P 500 INDEX/SPXD05BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	1	81,054	6735.35	1,702			94		2,637			(1,273)		97		0001
Purchased Call/S&P 500 INDEX/SPX0139SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	1,551,457	6552.51	15,359			342		23,219			(11,520)		1,218		0001
Purchased Call/S&P 500 INDEX/SPX0139SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	199,228	6664.01	4,224			176		6,618			(3,168)		209		0001
Purchased Call/S&P 500 INDEX/SPX013ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	54,478	6851.97	1,111			101		1,702			(831)		83		0001
Purchased Call/S&P 500 INDEX/SPX013CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/23/2026	1	486,608	6738.44	4,623			282		6,959			(3,458)		611		0001
Purchased Call/S&P 500 INDEX/SPX013CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	1	13	6791.69													0001
Purchased Call/S&P 500 INDEX/SPX0138SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2025	10/08/2026	1	590,730	6753.72	5,435			105		8,250			(4,065)		437		0001
Purchased Call/S&P 500 INDEX/SPX0138S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	607,381	6715.35	5,406			15		8,194			(4,043)		225		0001
Purchased Call/S&P 500 INDEX/SPX013DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	10/28/2026	1	4,473	6890.89	58			4		87			(43)		6		0001
Purchased Call/S&P 500 INDEX/SPX0139SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	1	190,940	6832.43	3,036			335		4,565			(2,271)		320		0001
Purchased Call/S&P 500 INDEX/SPX013ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	1	681,702	6644.31	6,476			232		9,836			(4,844)		668		0001
Purchased Call/S&P 500 INDEX/SPX0131SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/30/2026	1	15	6849.09													0001
Purchased Call/S&P 500 INDEX/SPX0139S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/06/2026	1	2,067,100	6728.8	20,051			2,011		30,124			(15,038)		3,291		0001
Purchased Call/S&P 500 INDEX/SPX013DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	188,826	6822.34	3,286			264		5,036			(2,457)		271		0001
Purchased Call/S&P 500 INDEX/SPX0139SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2025	11/13/2026	1	814,160	6737.49	7,083			844		10,600			(5,298)		1,413		0001
Purchased Call/S&P 500 INDEX/SPX013MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	48,962	6878.49	994			225		1,415			(743)		117		0001
Purchased Call/S&P 500 INDEX/SPX013CS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	1	6,320	6735.13	82			4		125			(61)		7		0001
Purchased Call/S&P 500 INDEX/SPX0138SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	733,221	6664.01	7,186			356		10,909			(5,345)		836		0001
Purchased Call/S&P 500 INDEX/SPXE17FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	10/01/2026	1	9,432	6711.2	195					306			(146)		2		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	62,832	6735.11	1,326			29		2,097			(992)		49		0001
Purchased Call/S&P 500 INDEX/SPX013ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	1,339,442	6840.2	12,993			1,047		19,534			(9,744)		1,920		0001
Purchased Call/S&P 500 INDEX/SPX013NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	65,857	6929.94	1,054			255		1,474			(784)		163		0001
Purchased Call/S&P 500 INDEX/SPXE17GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/05/2026	1	143,532	6715.79	3,057			34		4,802			(2,274)		84		0001
Purchased Call/S&P 500 INDEX/SPX013FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2025	11/04/2026	1	651,458	6771.55	6,319			592		9,495			(4,726)		1,009		0001
Purchased Call/S&P 500 INDEX/SPX013ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	146,800	6840.2	2,349			207		3,549			(1,747)		221		0001
Purchased Call/S&P 500 INDEX/SPX013GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	591,594	6728.8	5,561			599		8,322			(4,137)		979		0001
Purchased Call/S&P 500 INDEX/SPX013CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	1	777,823	6699.4	7,078			409		10,763			(5,294)		955		0001
Purchased Call/S&P 500 INDEX/SPX013DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/27/2025	10/27/2026	1	849,291	6875.16	7,813			560		11,615			(5,844)		1,155		0001
Purchased Call/S&P 500 INDEX/SPX013KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	1,642,044	6827.41	15,928			3,141		22,865			(11,946)		3,646		0001
Purchased Call/S&P 500 INDEX/SPX013ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	616	6851.97	8			1		12			(6)		1		0001
Purchased Call/S&P 500 INDEX/SPX013KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	420,238	6827.41	8,825			1,740		12,939			(6,619)		933		0001
Purchased Call/S&P 500 INDEX/SPX013GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2025	11/12/2026	1	1,062,471	6850.92	8,925			1,033		13,200			(6,675)		1,823		0001
Purchased Call/S&P 500 INDEX/SPX013HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2025	11/20/2026	1	1,570,365	6602.99	15,076			2,094		22,766			(11,307)		2,935		0001
Purchased Call/S&P 500 INDEX/SPX013IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	1	32,471	6705.12	578			86		882			(432)		63		0001
Purchased Call/S&P 500 INDEX/SPX013JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	629,118	6849.72	5,914			1,026		8,518			(4,423)		1,317		0001
Purchased Call/S&P 500 INDEX/SPX013MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	9	6878.49													0001
Purchased Call/S&P 500 INDEX/SPX0139SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	498,296	6552.51	4,933			150		7,453			(3,670)		452		0001
Purchased Call/S&P 500 INDEX/SPXE171SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/26/2026	1	260,735	6791.69	5,293			365		8,166			(3,937)		348		0001
Purchased Call/S&P 500 INDEX/SPX0139SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	117,073	6552.51	2,060			63		3,210			(1,533)		106		0001
Purchased Call/S&P 500 INDEX/SPX0138SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/05/2026	1	242	6715.79	3					5			(3)				0001
Purchased Call/S&P 500 INDEX/SPXE17MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	1	1,796	6538.76	23			3		40			(17)		3		0001
Purchased Call/S&P 500 INDEX/SPXD050SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	96,923	6905.74	2,064			506		2,940			(1,544)		241		0001
Purchased Call/S&P 500 INDEX/SPX013KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	1	765,789	6901	7,198			1,416		10,197			(5,384)		1,701		0001
Purchased Call/S&P 500 INDEX/SPXD050SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	41,824	6721	844			180		1,214			(633)		97		0001
Purchased Call/S&P 500 INDEX/SPX0138SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2025	10/07/2026	1	10,281	6714.59	134			2		205			(100)		7		0001
Purchased Call/S&P 500 INDEX/SPX0139SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	357,612	6552.51	6,509			145		10,167			(4,881)		281		0001
Purchased Call/S&P 500 INDEX/SPX013GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	1	720,117	6832.43	6,985			772		10,371			(5,224)		1,207		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013B96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	86,632	6715.35	1,559			4		2,424			(1,166)		32		0001
Purchased Call/S&P 500 INDEX/SPX013JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	26,856	6849.72	529			92		783			(396)		56		0001
Purchased Call/S&P 500 INDEX/SPX013DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	805,722	6822.34	7,574			608		11,375			(5,665)		1,155		0001
Purchased Call/S&P 500 INDEX/SPX013BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	1,589,334	6664.01	15,575			649		23,663			(11,682)		1,664		0001
Purchased Call/S&P 500 INDEX/SPX013B85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	2	6715.35													0001
Purchased Call/S&P 500 INDEX/SPX013ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	370,799	6840.2	7,638			615		11,823			(5,729)		532		0001
Purchased Call/S&P 500 INDEX/SPX013L83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	1	228	6827.41	3			1		4			(2)		1		0001
Purchased Call/S&P 500 INDEX/SPX013NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	41	6929.94	1					1							0001
Purchased Call/S&P 500 INDEX/SPX013JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/07/2026	1	965,891	6870.4	8,790			1,622		12,552			(6,538)		2,085		0001
Purchased Call/S&P 500 INDEX/SPX013ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	1	1,201,082	6849.09	11,891			1,883		16,926			(8,918)		2,394		0001
Purchased Call/S&P 500 INDEX/SPXD05HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	575,579	6617.32	5,526			731		8,353			(4,133)		1,054		0001
Purchased Call/S&P 500 INDEX/SPX013B8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/05/2026	1	1,115,907	6715.79	10,266			113		15,608			(7,637)		653		0001
Purchased Call/S&P 500 INDEX/SPXD05FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	734	6720.32	9			1		14			(7)		1		0001
Purchased Call/S&P 500 INDEX/SPX013CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	1	6	6699.4													0001
Purchased Call/S&P 500 INDEX/SPXD05GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	83,792	6846.61	1,626			184		2,467			(1,216)		142		0001
Purchased Call/S&P 500 INDEX/SPX013NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2025	12/30/2026	1	630,580	6896.24	6,180			1,536		8,557			(4,622)		1,574		0001
Purchased Call/S&P 500 INDEX/SPXE17NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/25/2026	1	51,838	6765.88	897			136		1,347			(671)		102		0001
Purchased Call/S&P 500 INDEX/SPX013GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	247	6728.8	3					5			(2)				0001
Purchased Call/S&P 500 INDEX/SPXD05NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	987,390	6886.68	9,676			1,866		13,641			(7,237)		2,177		0001
Purchased Call/S&P 500 INDEX/SPX013CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	1	1,977,761	6791.69	19,382			1,184		29,200			(14,537)		2,482		0001
Purchased Call/S&P 500 INDEX/SPXD05NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	217,481	6827.41	4,458			909		6,489			(3,316)		493		0001
Purchased Call/S&P 500 INDEX/SPX013FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	588,720	6796.29	5,711			551		8,551			(4,271)		924		0001
Purchased Call/S&P 500 INDEX/SPX013JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2025	12/02/2026	1	368,065	6829.37	3,460			591		5,005			(2,588)		765		0001
Purchased Call/S&P 500 INDEX/SPX013IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	1	1,051,970	6705.12	9,152			1,361		13,594			(6,845)		2,042		0001
Purchased Call/S&P 500 INDEX/SPXE17PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2026	1	100,278	6870.4	2,016			372		2,946			(1,499)		216		0001
Purchased Call/S&P 500 INDEX/SPX013FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	20,238	6796.29	425			41		652			(318)		32		0001
Purchased Call/S&P 500 INDEX/SPX013JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	1	1,575,989	6870.4	14,342			2,550		20,516			(10,756)		3,325		0001
Purchased Call/S&P 500 INDEX/SPX013BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	1	767,617	6735.13	7,523			394		11,395			(5,627)		898		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	84,028	6774.76	1,513			327		2,210			(1,131)		195		0001
Purchased Call/S&P 500 INDEX/SPX013OS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2025	12/31/2026	1	59,480	6845.5	987			250		1,402			(738)		149		0001
Purchased Call/S&P 500 INDEX/SPX013ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/25/2026	1	609,934	6812.61	5,733			878		8,362			(4,300)		1,195		0001
Purchased Call/S&P 500 INDEX/SPX013BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	172,086	6664.01	3,700			183		5,796			(2,752)		196		0001
Purchased Call/S&P 500 INDEX/SPX0137SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	1	622,769	6711.2	5,979					9,026			(4,472)		163		0001
Purchased Call/S&P 500 INDEX/SPX013ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	1,217,247	6840.2	10,834			955		15,953			(8,059)		1,830		0001
Purchased Call/S&P 500 INDEX/SPX013CSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	1	24	6791.69													0001
Purchased Call/S&P 500 INDEX/SPX0131S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	1	745	6705.12	9			1		14			(7)		1		0001
Purchased Call/S&P 500 INDEX/SPX013JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2025	12/01/2026	1	551,886	6812.63	5,353			900		7,790			(4,004)		1,137		0001
Purchased Call/S&P 500 INDEX/SPX013ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	594,189	6671.06	5,645			218		8,561			(4,222)		602		0001
Purchased Call/S&P 500 INDEX/SPX013BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/02/2026	1	1,867,927	6715.79	18,492			51		28,000			(13,869)		691		0001
Purchased Call/S&P 500 INDEX/SPX0137SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	1	2	6711.2													0001
Purchased Call/S&P 500 INDEX/SPX013ASK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	1	133,122	6644.31	2,929			105		4,632			(2,190)		130		0001
Purchased Call/S&P 500 INDEX/SPX013ASS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	90,089	6671.06	1,955			75		3,085			(1,462)		91		0001
Purchased Call/S&P 500 INDEX/SPX013ASB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	1	37,503	6654.72	799			26		1,269			(597)		35		0001
Purchased Call/S&P 500 INDEX/SPX013HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2025	11/20/2026	1	1,063,092	6538.76	9,568			1,325		14,438			(7,156)		1,987		0001
Purchased Call/S&P 500 INDEX/SPX013GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	1	1,179,959	6734.11	11,328			1,353		17,067			(8,496)		2,048		0001
Purchased Call/S&P 500 INDEX/SPX013LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	1	838,604	6827.41	8,134			1,658		11,660			(6,051)		1,901		0001
Purchased Call/S&P 500 INDEX/SPX013NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	981,532	6929.94	8,932			2,165		12,396			(6,644)		2,423		0001
Purchased Call/S&P 500 INDEX/SPX013CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	1	733,949	6791.69	6,973			480		10,459			(5,187)		979		0001
Purchased Call/S&P 500 INDEX/SPX013CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/23/2026	1	20,408	6738.44	265			16		402			(198)		26		0001
Purchased Call/S&P 500 INDEX/SPX013JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2025	12/04/2026	1	664,166	6857.12	6,044			1,072		8,662			(4,521)		1,401		0001
Purchased Call/S&P 500 INDEX/SPX0131SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	1	1,015,490	6812.61	8,530			1,347		12,471			(6,363)		2,024		0001
Purchased Call/S&P 500 INDEX/SPX013MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1	580,318	6909.79	5,339			1,224		7,371			(3,993)		1,392		0001
Purchased Call/S&P 500 INDEX/SPX013ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	926,547	6851.97	8,432			767		12,556			(6,306)		1,414		0001
Purchased Call/S&P 500 INDEX/SPX013MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	868,847	6878.49	8,602			1,943		11,896			(6,434)		2,072		0001
Purchased Call/S&P 500 INDEX/SPX013MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1	6	6909.79													0001
Purchased Call/S&P 500 INDEX/SPX013KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	12/08/2026	1	1,188,071	6846.51	10,455			1,959		14,921			(7,820)		2,583		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB214SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/29/2025	10/29/2026	1	15,007	6890.59	261			20		398			(195)		21		0001
Purchased Call/S&P 500 INDEX/SPXB218SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/31/2026	1	169	6845.5	2			1		3			(2)				0001
Purchased Call/S&P 500 INDEX/SPXB218SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2025	12/30/2026	1	99,954	6896.24	1,749			435		2,471			(1,308)		250		0001
Purchased Call/S&P 500 INDEX/SPXB214SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2025	10/16/2026	1	892,032	6629.07	7,315			304		11,073			(5,471)		934		0001
Purchased Call/S&P 500 INDEX/SPXB214SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/29/2025	10/29/2026	1	1,095,530	6890.59	9,969			769		14,865			(7,457)		1,544		0001
Purchased Call/S&P 500 INDEX/SPXB214SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	225	6840.2	3			4		4			(2)				0001
Purchased Call/S&P 500 INDEX/SPXB216SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	59,375	6857.12	1,051			186		1,539			(786)		125		0001
Purchased Call/S&P 500 INDEX/SPXB215SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/18/2025	11/18/2026	1	196,121	6617.32	4,177			552		6,514			(3,124)		359		0001
Purchased Call/S&P 500 INDEX/SPXB215SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	366,427	6734.11	7,622			910		11,763			(5,716)		636		0001
Purchased Call/S&P 500 INDEX/SPXB216S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	15,537	6602.99	1,453			202		2,580			(1,090)		29		0001
Purchased Call/S&P 500 INDEX/SPX013AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	1	528,175	6654.72	5,123			169		7,890			(3,832)		498		0001
Purchased Call/S&P 500 INDEX/SPX0138S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2025	10/07/2026	1	709,754	6714.59	6,956			115		10,629			(5,202)		491		0001
Purchased Call/S&P 500 INDEX/SPX013MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1	47,038	6909.79	941			216		1,328			(704)		113		0001
Purchased Call/S&P 500 INDEX/SPX013LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2025	12/17/2026	1	650,689	6721	6,369			1,362		8,967			(4,777)		1,504		0001
Purchased Call/S&P 500 INDEX/SPXB21ASK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	15,919	6932.3		1,391		498		2,061			(895)		48		0001
Purchased Call/S&P 500 INDEX/SPXD05VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/03/2026	02/03/2027	1	14,193	6917.81	211			73		292			(138)		42		0001
Purchased Call/S&P 500 INDEX/SPXB21CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2026	03/12/2027	1	476	6672.62		6		3		8			(3)		2		0001
Purchased Call/S&P 500 INDEX/SPXF175SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/15/2027	1	208,278	6632.19		4,353		1,979		6,274			(2,384)		702		0001
Purchased Call/S&P 500 INDEX/SPX915LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2026	01/22/2027	1	5,370	6913.35		459		144		696			(315)		15		0001
Purchased Call/S&P 500 INDEX/SPXE051S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/02/2026	03/02/2027	1	169,925	6881.62		2,906		1,217		3,956			(1,688)		550		0001
Purchased Call/S&P 500 INDEX/SPXE17ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2026	02/12/2027	1	337,800	6836.17		6,655		2,484		9,326			(4,187)		1,027		0001
Purchased Call/S&P 500 INDEX/SPXB21DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/22/2027	1	6,197	6506.48		630		298		1,268			(333)		21		0001
Purchased Call/S&P 500 INDEX/SPXF171S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	157,238	6909.51		2,594		1,029		3,528			(1,569)		496		0001
Purchased Call/S&P 500 INDEX/SPXE053SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2026	03/18/2027	1	108,436	6624.7		1,865		863		2,647			(1,002)		369		0001
Purchased Call/S&P 500 INDEX/SPXB21DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/30/2026	03/30/2027	1	172,941	6343.72		3,372		1,672		5,114			(1,700)		609		0001
Purchased Call/S&P 500 INDEX/SPXE17WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2027	1	37,730	6913.35		751		235		1,043			(516)		105		0001
Purchased Call/S&P 500 INDEX/SPXE17VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	154,140	6926.6		2,081		602		2,869			(1,477)		415		0001
Purchased Call/S&P 500 INDEX/SPXB21DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/29/2027	1	145,889	6368.85		2,947		1,453		4,439			(1,502)		512		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17W8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/21/2026	01/21/2027	1	47,602	6875.62		714		220		995			(493)		132		0001
Purchased Call/S&P 500 INDEX/SPXB21AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2026	01/27/2027	1	121,852	6978.6		2,303		749		3,159			(1,552)		348		0001
Purchased Call/S&P 500 INDEX/SPXE051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/02/2026	03/02/2027	1	44	6881.62		1				1							0001
Purchased Call/S&P 500 INDEX/SPXE17U8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	55,776	6921.46		998		274		1,409			(725)		146		0001
Purchased Call/S&P 500 INDEX/SPXE17YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	12,265	6832.76		212		79		297			(134)		37		0001
Purchased Call/S&P 500 INDEX/SPXB21BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2026	02/25/2027	1	13,728	6946.13		292		118		396			(174)		44		0001
Purchased Call/S&P 500 INDEX/SPXE17XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2026	01/25/2027	1	166,662	6915.61		3,250		1,039		4,526			(2,214)		472		0001
Purchased Call/S&P 500 INDEX/SPXE17VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	11,676	6926.6		211		61		293			(150)		31		0001
Purchased Call/S&P 500 INDEX/SPXF170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/17/2026	02/17/2027	1	61,349	6843.22		1,294		496		1,819			(798)		190		0001
Purchased Call/S&P 500 INDEX/SPXE17TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/06/2027	1	16,830	6944.82		301		81		424			(220)		44		0001
Purchased Call/S&P 500 INDEX/SPXB219SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2026	01/13/2027	1	31,553	6963.74		577		165		802			(411)		85		0001
Purchased Call/S&P 500 INDEX/SPXD05RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2027	1	614,348	6977.27		5,959		1,691		8,140			(4,261)		1,640		0001
Purchased Call/S&P 500 INDEX/SPXD05TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	7,308	6915.61		94		30		129			(65)		20		0001
Purchased Call/S&P 500 INDEX/SPX013QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	01/08/2027	1	1,229,591	6966.28		11,927		3,280		16,376			(8,650)		3,218		0001
Purchased Call/S&P 500 INDEX/SPX013RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2026	01/15/2027	1	433,446	6944.47		4,118		1,212		5,575			(2,911)		1,173		0001
Purchased Call/S&P 500 INDEX/SPXD05US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	13	6915.61													0001
Purchased Call/S&P 500 INDEX/SPXF170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	30	6909.51						1							0001
Purchased Call/S&P 500 INDEX/SPXB21BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2026	03/01/2027	1	92,539	6878.88		1,906		793		2,629			(1,117)		299		0001
Purchased Call/S&P 500 INDEX/SPXB21CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/16/2027	1	245,269	6699.38		5,028		2,299		7,117			(2,728)		830		0001
Purchased Call/S&P 500 INDEX/SPXD05VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/03/2026	02/03/2027	1	162,648	6917.81		3,351		1,154		4,659			(2,194)		478		0001
Purchased Call/S&P 500 INDEX/SPXK00ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/23/2027	1	124,865	6581		2,547		1,214		3,659			(1,333)		431		0001
Purchased Call/S&P 500 INDEX/SPXD055S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/20/2026	01/20/2027	1	90,910	6796.86		1,991		609		2,852			(1,380)		252		0001
Purchased Call/S&P 500 INDEX/SPX013USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2026	02/02/2027	1	102,088	6976.44		2,205		753		3,016			(1,450)		299		0001
Purchased Call/S&P 500 INDEX/SPXK00559	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/29/2027	1	42,535	6969.01		808		269		1,101			(540)		122		0001
Purchased Call/S&P 500 INDEX/SPX013VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	70,741	6932.3		1,181		423		1,626			(760)		212		0001
Purchased Call/S&P 500 INDEX/SPXK001SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	1	296,498	6966.28		6,019		1,655		8,430			(4,365)		776		0001
Purchased Call/S&P 500 INDEX/SPXD05USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	1	48,830	6950.23		840		271		1,149			(568)		139		0001
Purchased Call/S&P 500 INDEX/SPX013WSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/16/2027	1	15,801	6836.17		152		58		210			(94)		49		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP132SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/16/2026	03/16/2027	1	676,521	6699.38		6,495		2,970		8,992			(3,523)		2,288		0001
Purchased Call/S&P 500 INDEX/SPXP135SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/25/2027	1	1,679,649	6368.85		15,621		7,615		23,009			(8,047)		5,832		0001
Purchased Call/S&P 500 INDEX/SPXP132S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2026	03/12/2027	1	669,852	6672.62		5,761		2,585		8,062			(3,188)		2,238		0001
Purchased Call/S&P 500 INDEX/SPXP134SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	563,822	6591.9		5,356		2,582		7,553			(2,774)		1,958		0001
Purchased Call/S&P 500 INDEX/SPXF179SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2027	1	316,849	6528.52		6,464		3,223		9,446			(3,241)		1,119		0001
Purchased Call/S&P 500 INDEX/SPXD05TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	1,755,698	6915.61		17,206		5,401		23,365			(11,817)		4,906		0001
Purchased Call/S&P 500 INDEX/SPXP134S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/22/2027	1	934,252	6506.48		8,875		4,205		12,664			(4,692)		3,216		0001
Purchased Call/S&P 500 INDEX/SPXP132ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	03/15/2027	1	890,905	6632.19		8,464		3,847		11,955			(4,635)		3,004		0001
Purchased Call/S&P 500 INDEX/SPXO13SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2026	01/22/2027	1	136,013	6913.35		1,755		549		2,407			(1,207)		380		0001
Purchased Call/S&P 500 INDEX/SPXO13WS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2026	02/09/2027	1	680,817	6964.82		6,604		2,383		8,863			(4,216)		2,047		0001
Purchased Call/S&P 500 INDEX/SPXD05US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/25/2027	1	896,062	6915.61		8,781		2,806		11,909			(5,982)		2,537		0001
Purchased Call/S&P 500 INDEX/SPXD05XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2026	02/11/2027	1	13,298	6941.47		286		105		393			(181)		40		0001
Purchased Call/S&P 500 INDEX/SPXD05VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/27/2026	01/27/2027	1	308,162	6978.6		3,790		1,232		5,098			(2,555)		880		0001
Purchased Call/S&P 500 INDEX/SPXF179SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/31/2027	1	58	6528.52		1				1							0001
Purchased Call/S&P 500 INDEX/SPXD05RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/13/2026	01/13/2027	1	603,011	6963.74		5,910		1,693		8,004			(4,210)		1,617		0001
Purchased Call/S&P 500 INDEX/SPXD05RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/12/2026	01/12/2027	1	169,886	6977.27		3,449		979		4,808			(2,466)		453		0001
Purchased Call/S&P 500 INDEX/SPXF175S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	415,070	6632.19		8,094		3,642		11,610			(4,469)		1,387		0001
Purchased Call/S&P 500 INDEX/SPXK000SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	01/05/2027	1	609,675	6902.05		5,975		1,580		8,239			(4,387)		1,571		0001
Purchased Call/S&P 500 INDEX/SPXD05XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2026	02/10/2027	1	333,758	6941.81		4,072		1,481		5,507			(2,588)		1,007		0001
Purchased Call/S&P 500 INDEX/SPXD05XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2026	02/10/2027	1	120,466	6941.81		2,445		889		3,365			(1,554)		364		0001
Purchased Call/S&P 500 INDEX/SPXK000SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2026	01/05/2027	1	148,305	6902.05		2,581		682		3,644			(1,895)		382		0001
Purchased Call/S&P 500 INDEX/SPXB21CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2026	03/12/2027	1	41,733	6672.62		789		354		1,127			(437)		139		0001
Purchased Call/S&P 500 INDEX/SPXB21DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2026	03/24/2027	1	612	6556.37		9		4		12			(4)		2		0001
Purchased Call/S&P 500 INDEX/SPXF172S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2026	02/26/2027	1	32,057	6908.86		430		176		581			(254)		102		0001
Purchased Call/S&P 500 INDEX/SPXF172S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/25/2026	02/25/2027	1	77,518	6946.13		992		402		1,330			(590)		247		0001
Purchased Call/S&P 500 INDEX/SPXK002S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/11/2027	1	259,202	6966.28		4,251		1,194		5,920			(3,058)		688		0001
Purchased Call/S&P 500 INDEX/SPXK005S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/29/2027	1	816	6969.01		11		4		15			(7)		2		0001
Purchased Call/S&P 500 INDEX/SPXK009ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2026	02/24/2027	1	870,615	6890.07		7,923		3,187		10,623			(4,732)		2,763		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/19/2027	1	285,905	6506.48		5,975		2,805		8,721			(3,185)		976		0001
Purchased Call/S&P 500 INDEX/SPXK00DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/22/2027	1	6	6506.48													0001
Purchased Call/S&P 500 INDEX/SPXB21956	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2026	12/31/2026	1	103	6858.47		1				2			(1)				0001
Purchased Call/S&P 500 INDEX/SPXB21BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2026	03/04/2027	1	39,248	6869.5		848		360		1,163			(488)		128		0001
Purchased Call/S&P 500 INDEX/SPXF176S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	285,673	6506.48		5,142		2,436		7,439			(2,718)		983		0001
Purchased Call/S&P 500 INDEX/SPXB21CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	14,048	6740.02		1,319		574		2,302			(748)		46		0001
Purchased Call/S&P 500 INDEX/SPXE17VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	334,380	6926.6		3,177		919		4,316			(2,254)		901		0001
Purchased Call/S&P 500 INDEX/SPXK00DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2026	03/19/2027	1	21,359	6606.49		442		207		634			(236)		73		0001
Purchased Call/S&P 500 INDEX/SPXB21CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/11/2026	03/11/2027	1	123,589	6775.8		2,126		943		2,969			(1,182)		412		0001
Purchased Call/S&P 500 INDEX/SPXE17VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/15/2027	1	20,584	6944.47		385		113		531			(272)		56		0001
Purchased Call/S&P 500 INDEX/SPXE17XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2026	01/22/2027	1	102,212	6915.61		2,024		635		2,823			(1,390)		286		0001
Purchased Call/S&P 500 INDEX/SPXO130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	1,687,886	6858.47		15,866		4,022		22,285			(11,845)		4,237		0001
Purchased Call/S&P 500 INDEX/SPXO130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	254,477	6858.47		5,013		1,271		7,226			(3,743)		639		0001
Purchased Call/S&P 500 INDEX/SPXO13PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2026	01/08/2027	1	972,318	6921.46		8,167		2,240		11,333			(5,930)		2,545		0001
Purchased Call/S&P 500 INDEX/SPXB21ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/22/2027	1	746	6909.51		66		26		101			(40)		2		0001
Purchased Call/S&P 500 INDEX/SPXO13TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	1	139	6939.03		2		1		2			(1)				0001
Purchased Call/S&P 500 INDEX/SPXB21959	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2026	01/04/2027	1	115,663	6858.47		1,920		502		2,721			(1,418)		297		0001
Purchased Call/S&P 500 INDEX/SPXE053S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2026	03/17/2027	1	209,047	6716.09		4,097		1,885		5,764			(2,211)		709		0001
Purchased Call/S&P 500 INDEX/SPXE054S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/24/2026	03/24/2027	1	45,760	6556.37		920		441		1,324			(479)		158		0001
Purchased Call/S&P 500 INDEX/SPXK00BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	02/26/2027	1	340,454	6878.88		6,435		2,645		8,811			(3,801)		1,088		0001
Purchased Call/S&P 500 INDEX/SPXF170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2026	02/19/2027	1	11,357	6861.89		198		77		243			(121)		35		0001
Purchased Call/S&P 500 INDEX/SPXF172S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2026	02/26/2027	1	402,901	6908.86		8,098		3,320		11,040			(4,792)		1,287		0001
Purchased Call/S&P 500 INDEX/SPXD05RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2026	01/07/2027	1	16,145	6920.93		231		62		324			(168)		42		0001
Purchased Call/S&P 500 INDEX/SPXK00DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/19/2027	1	2,818	6506.48		36		17		51			(19)		10		0001
Purchased Call/S&P 500 INDEX/SPXD05USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/26/2026	01/26/2027	1	608,474	6950.23		5,963		1,922		8,026			(4,035)		1,730		0001
Purchased Call/S&P 500 INDEX/SPXD05VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2026	01/28/2027	1	360,408	6978.03		3,532		1,158		4,716			(2,371)		1,033		0001
Purchased Call/S&P 500 INDEX/SPXO13WSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/16/2027	1	1,923,242	6836.17		11,732		4,460		16,238			(7,300)		5,934		0001
Purchased Call/S&P 500 INDEX/SPXO13VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	1,194,835	6932.3		11,590		4,089		15,689			(7,514)		3,538		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/17/2026	02/17/2027	1	572,927	6843.22		5,500		2,106		7,588			(3,390)		1,774		0001
Purchased Call/S&P 500 INDEX/SPX013YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/22/2027	1	516,721	6909.51		5,012		1,988		6,744			(3,032)		1,628		0001
Purchased Call/S&P 500 INDEX/SPX013VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	101,251	6932.3		1,296		457		1,767			(840)		300		0001
Purchased Call/S&P 500 INDEX/SPX013PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	01/04/2027	1	668,149	6858.47		6,548		1,714		9,109			(4,835)		1,713		0001
Purchased Call/S&P 500 INDEX/SPXE17T5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/07/2027	1	12,712	6920.93		257		69		365			(187)		33		0001
Purchased Call/S&P 500 INDEX/SPX013ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	03/01/2027	1	16	6878.88													0001
Purchased Call/S&P 500 INDEX/SPX013QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	01/11/2027	1	1,061,773	6966.28		10,299		2,894		14,121			(7,409)		2,820		0001
Purchased Call/S&P 500 INDEX/SPXK006SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	1	48,997	6798.4		1,004		353		1,432			(652)		145		0001
Purchased Call/S&P 500 INDEX/SPXF173SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/05/2027	1	350,661	6740.02		7,539		3,246		10,612			(4,308)		1,146		0001
Purchased Call/S&P 500 INDEX/SPX013IWS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/16/2027	1	176,582	6836.17		3,585		1,363		5,024			(2,231)		545		0001
Purchased Call/S&P 500 INDEX/SPX013IWSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2026	02/12/2027	1	122,091	6832.76		1,563		582		2,158			(985)		371		0001
Purchased Call/S&P 500 INDEX/SPXE050SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2026	02/24/2027	1	56,063	6890.07		919		370		1,261			(549)		178		0001
Purchased Call/S&P 500 INDEX/SPXE17IWS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/15/2027	1	268,628	6940.01		4,970		1,467		6,829			(3,509)		727		0001
Purchased Call/S&P 500 INDEX/SPX013YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2026	02/23/2027	1	9	6837.75													0001
Purchased Call/S&P 500 INDEX/SPX013YSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2026	02/23/2027	1	808,038	6837.75		7,272		2,905		9,964			(4,363)		2,555		0001
Purchased Call/S&P 500 INDEX/SPX013ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	03/01/2027	1	697,187	6878.88		6,763		2,813		9,106			(3,962)		2,250		0001
Purchased Call/S&P 500 INDEX/SPX013ZSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2026	03/03/2027	1	193,941	6816.63		3,549		1,496		4,899			(2,052)		630		0001
Purchased Call/S&P 500 INDEX/SPX013YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2026	02/26/2027	1	511,357	6908.86		4,653		1,908		6,210			(2,754)		1,634		0001
Purchased Call/S&P 500 INDEX/SPXP131SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/10/2027	1	627,167	6781.48		6,021		2,654		8,268			(3,365)		2,083		0001
Purchased Call/S&P 500 INDEX/SPX013ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/02/2026	03/02/2027	1	973,806	6881.62		8,764		3,670		11,860			(5,090)		3,152		0001
Purchased Call/S&P 500 INDEX/SPXK00FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2026	03/25/2027	1	494,682	6368.85		9,300		4,533		13,928			(4,791)		1,718		0001
Purchased Call/S&P 500 INDEX/SPX013SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2026	01/19/2027	1	649,058	6940.01		6,361		1,928		8,627			(4,442)		1,790		0001
Purchased Call/S&P 500 INDEX/SPX013USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	02/01/2027	1	195,701	6939.03		3,229		1,094		4,430			(2,138)		570		0001
Purchased Call/S&P 500 INDEX/SPX013IWS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2026	02/09/2027	1	124,499	6964.82		2,266		818		3,102			(1,446)		374		0001
Purchased Call/S&P 500 INDEX/SPXP130SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	540,776	6740.02		5,191		2,260		7,186			(2,942)		1,785		0001
Purchased Call/S&P 500 INDEX/SPXP131SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2026	03/09/2027	1	109,500	6795.99		1,818		796		2,530			(1,021)		362		0001
Purchased Call/S&P 500 INDEX/SPXP134S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/19/2027	1	1,257,844	6506.48		11,950		5,610		17,066			(6,369)		4,292		0001
Purchased Call/S&P 500 INDEX/SPX013YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/22/2027	1	3	6909.51													0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2026	01/15/2027	1	1,902,839	6940.01		18,648		5,506		25,330			(13,166)		5,151		0001
Purchased Call/S&P 500 INDEX/SPX013T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2027	1	29,324	6978.03		625		205		856			(419)		84		0001
Purchased Call/S&P 500 INDEX/SPX013WSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2026	02/11/2027	1	204,532	6941.47		2,925		1,072		3,982			(1,851)		620		0001
Purchased Call/S&P 500 INDEX/SPXP132$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2026	03/11/2027	1	545,312	6775.8		5,235		2,322		7,187			(2,912)		1,816		0001
Purchased Call/S&P 500 INDEX/SPX013X$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	1	10,857	6881.31		204		79		283			(125)		34		0001
Purchased Call/S&P 500 INDEX/SPXP131$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/10/2027	1	83,805	6781.48		1,576		694		2,191			(881)		278		0001
Purchased Call/S&P 500 INDEX/SPXP133$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2026	03/18/2027	1	559,656	6624.7		5,373		2,487		7,497			(2,885)		1,904		0001
Purchased Call/S&P 500 INDEX/SPX013Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2026	02/25/2027	1	364,757	6946.13		3,538		1,433		4,712			(2,104)		1,161		0001
Purchased Call/S&P 500 INDEX/SPX013XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	1	11,947	6881.31		153		59		209			(94)		37		0001
Purchased Call/S&P 500 INDEX/SPXP131$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2026	03/09/2027	1	774,024	6795.99		7,431		3,255		10,191			(4,173)		2,562		0001
Purchased Call/S&P 500 INDEX/SPX013Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/04/2026	03/04/2027	1	640,868	6869.5		6,216		2,637		8,358			(3,577)		2,088		0001
Purchased Call/S&P 500 INDEX/SPXP130$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/08/2027	1	52,155	6740.02		1,054		459		1,488			(597)		172		0001
Purchased Call/S&P 500 INDEX/SPX013US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2026	02/02/2027	1	2	6976.44													0001
Purchased Call/S&P 500 INDEX/SPX013VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	2,011	6932.3		26		9		35			(17)		6		0001
Purchased Call/S&P 500 INDEX/SPX013YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2026	02/23/2027	1	62,688	6837.75		1,273		508		1,774			(764)		198		0001
Purchased Call/S&P 500 INDEX/SPX013Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/26/2027	1	1,813,742	6878.88		17,593		7,233		23,715			(10,392)		5,794		0001
Purchased Call/S&P 500 INDEX/SPXP135$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/25/2027	1	12	6368.85													0001
Purchased Call/S&P 500 INDEX/SPXP134$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2026	03/24/2027	1	465,599	6556.37		4,563		2,187		6,474			(2,375)		1,612		0001
Purchased Call/S&P 500 INDEX/SPX013TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	1	1,527,677	6939.03		14,818		4,939		20,135			(9,893)		4,398		0001
Purchased Call/S&P 500 INDEX/SPX013US$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2026	02/04/2027	1	16,994	6882.72		299		104		417			(195)		50		0001
Purchased Call/S&P 500 INDEX/SPX013SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2026	01/22/2027	1	582,223	6913.35		5,473		1,713		7,496			(3,764)		1,627		0001
Purchased Call/S&P 500 INDEX/SPX013WSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2026	02/11/2027	1	812,811	6941.47		7,315		2,680		9,906			(4,630)		2,462		0001
Purchased Call/S&P 500 INDEX/SPX013PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2026	01/06/2027	1	706,597	6944.82		6,854		1,832		9,470			(5,014)		1,831		0001
Purchased Call/S&P 500 INDEX/SPX013WSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2026	02/16/2027	1	632,634	6836.17		7,086		2,694		9,795			(4,409)		1,952		0001
Purchased Call/S&P 500 INDEX/SPX013TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2026	01/28/2027	1	125,350	6978.03		1,617		530		2,179			(1,085)		359		0001
Purchased Call/S&P 500 INDEX/SPX013Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2026	03/03/2027	1	500,160	6816.63		5,002		2,108		6,807			(2,891)		1,624		0001
Purchased Call/S&P 500 INDEX/SPX013US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	02/01/2027	1	15	6939.03													0001
Purchased Call/S&P 500 INDEX/SPX013US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2026	02/04/2027	1	497,746	6882.72		4,828		1,676		6,600			(3,148)		1,468		0001
Purchased Call/S&P 500 INDEX/SPXP133$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	547,085	6606.49		5,033		2,356		7,098			(2,689)		1,867		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013V$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2026	02/05/2027	1	453,685	6798.4		4,219		1,484		5,892			(2,740)		1,343		0001
Purchased Call/S&P 500 INDEX/SPX013V$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	575,939	6932.3		5,356		1,918		7,305			(3,444)		1,725		0001
Purchased Call/S&P 500 INDEX/SPXE17W$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/21/2026	01/21/2027	1	13,170	6875.62		277		85		390			(191)		37		0001
Purchased Call/S&P 500 INDEX/SPXP136$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2026	03/31/2027	1	783,005	6528.52		7,282		3,631		10,539			(3,651)		2,765		0001
Purchased Call/S&P 500 INDEX/SPXE17Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2026	02/12/2027	1	568,159	6832.76		5,113		1,903		7,048			(3,222)		1,728		0001
Purchased Call/S&P 500 INDEX/SPXP134$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/23/2026	03/23/2027	1	945,105	.6581		8,411		4,009		11,856			(4,402)		3,263		0001
Purchased Call/S&P 500 INDEX/SPXF170$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	252,471	6909.51		4,999		1,958		6,847			(3,049)		787		0001
Purchased Call/S&P 500 INDEX/SPXP135$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	383,646	6477.16		3,606		1,753		5,204			(1,863)		1,332		0001
Purchased Call/S&P 500 INDEX/SPXP135$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	42,296	6477.16		753		366		1,104			(389)		147		0001
Purchased Call/S&P 500 INDEX/SPX013U$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	1	357,723	6939.03		7,083		2,361		9,781			(4,728)		1,030		0001
Purchased Call/S&P 500 INDEX/SPXP135$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/30/2026	03/30/2027	1	588,123	6343.72		5,411		2,683		8,061			(2,728)		2,071		0001
Purchased Call/S&P 500 INDEX/SPXE17W$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/20/2026	01/20/2027	1	499,682	6796.86		4,847		1,482		6,789			(3,360)		1,384		0001
Purchased Call/S&P 500 INDEX/SPXE17W$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/21/2026	01/21/2027	1	724,867	6875.62		6,814		2,102		9,397			(4,704)		2,017		0001
Purchased Call/S&P 500 INDEX/SPX013T$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2026	01/29/2027	1	658,480	6969.01		6,190		2,058		8,343			(4,138)		1,896		0001
Purchased Call/S&P 500 INDEX/SPX013U$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	02/01/2027	1	410,645	6939.03		3,983		1,350		5,406			(2,637)		1,197		0001
Purchased Call/S&P 500 INDEX/SPX013U$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2026	02/03/2027	1	929,909	6917.81		8,741		3,010		11,862			(5,724)		2,732		0001
Purchased Call/S&P 500 INDEX/SPX013V$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/05/2027	1	279,665	6932.3		5,677		2,003		7,854			(3,681)		828		0001
Purchased Call/S&P 500 INDEX/SPX013X$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2026	02/19/2027	1	200,815	6861.89		1,948		761		2,646			(1,190)		626		0001
Purchased Call/S&P 500 INDEX/SPXE17W$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/19/2027	1	96,688	6940.01		1,760		533		2,418			(1,229)		267		0001
Purchased Call/S&P 500 INDEX/SPX013Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2026	03/05/2027	1	751,353	6830.71		6,762		2,903		9,205			(3,872)		2,456		0001
Purchased Call/S&P 500 INDEX/SPXP134$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2026	03/25/2027	1	156,581	6591.9		2,599		1,253		3,689			(1,346)		544		0001
Purchased Call/S&P 500 INDEX/SPXP132$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	03/12/2027	1	1,304,390	6632.19		12,392		5,576		17,520			(6,843)		4,358		0001
Purchased Call/S&P 500 INDEX/SPX013Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2026	02/26/2027	1	112	6878.88		1		1		2			(1)				0001
Purchased Call/S&P 500 INDEX/SPXP130$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	03/05/2027	1	2,080,347	6740.02		19,971		8,599		27,674			(11,412)		6,800		0001
Purchased Call/S&P 500 INDEX/SPX013Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/19/2027	1	1,543,575	6909.51		14,510		5,683		19,503			(8,849)		4,814		0001
Purchased Call/S&P 500 INDEX/SPX013X$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2026	02/18/2027	1	504,993	6881.31		4,747		1,831		6,418			(2,913)		1,569		0001
Purchased Call/S&P 500 INDEX/SPXP133$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2026	03/17/2027	1	680,343	6716.09		6,327		2,911		8,716			(3,415)		2,308		0001
Purchased Call/S&P 500 INDEX/SPXP135$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/29/2027	1	18,762	6368.85		242		119		359			(123)		66		0001
Purchased Call/S&P 500 INDEX/SPXP134$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/23/2026	03/23/2027	1	6	.6581													0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP135SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/29/2027	1	869,781	6368.85		8,089		3,989		11,905			(4,122)		3,054		0001
Purchased Call/S&P 500 INDEX/SPX013PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2026	01/07/2027	1	506,345	6920.93		4,861		1,312		6,807			(3,542)		1,319		0001
Purchased Call/S&P 500 INDEX/SPX013USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2026	02/02/2027	1	724,194	6976.44		7,097		2,424		9,452			(4,667)		2,119		0001
Purchased Call/S&P 500 INDEX/SPXX000SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/22/2026	05/21/2027	1	9,672	7473.47		870		563		812			(313)		39		0001
Purchased Call/S&P 500 INDEX/SPX915PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2026	04/08/2027	1	7,692	6782.81		715		372		1,267			(343)		28		0001
Purchased Call/S&P 500 INDEX/SPXB21MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	352	7500.58		4		3		5			(1)		1		0001
Purchased Call/S&P 500 INDEX/SPXB21JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	524,135	7266.99		4,979		3,457		5,886			(1,528)		2,182		0001
Purchased Call/S&P 500 INDEX/SPXB21HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2026	05/12/2027	1	136,464	7400.96		2,538		1,559		2,884			(981)		535		0001
Purchased Call/S&P 500 INDEX/SPXP13FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2026	05/20/2027	1	20,377	7432.97		357		227		396			(130)		81		0001
Purchased Call/S&P 500 INDEX/SPXP13BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2026	04/23/2027	1	6	7108.4													0001
Purchased Call/S&P 500 INDEX/SPXP137SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2026	04/08/2027	1	814,588	6782.81		7,902		4,114		10,551			(3,788)		2,939		0001
Purchased Call/S&P 500 INDEX/SPXB21HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/15/2026	05/17/2027	1	917	7408.5		26		16		30			(10)		4		0001
Purchased Call/S&P 500 INDEX/SPXB21KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/11/2027	1	363,566	7431.46		7,199		5,059		8,005			(2,175)		1,516		0001
Purchased Call/S&P 500 INDEX/SPXE054SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	17	6575.32													0001
Purchased Call/S&P 500 INDEX/SPXP137SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2026	04/09/2027	1	648,583	6824.66		5,902		3,106		7,787			(2,814)		2,346		0001
Purchased Call/S&P 500 INDEX/SPXF17HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2026	05/14/2027	1	68,943	7501.24		1,448		902		1,589			(551)		271		0001
Purchased Call/S&P 500 INDEX/SPXE057S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/27/2026	04/27/2027	1	808,647	7173.91		7,844		4,495		9,528			(3,352)		3,060		0001
Purchased Call/S&P 500 INDEX/SPXP13LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	267,252	7365.46		4,543		3,317		5,126			(1,232)		1,141		0001
Purchased Call/S&P 500 INDEX/SPXP13ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/17/2027	1	796,459	7408.5		7,566		4,752		8,577			(2,845)		3,154		0001
Purchased Call/S&P 500 INDEX/SPXP13LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	740,701	7365.46		7,111		5,191		8,020			(1,929)		3,162		0001
Purchased Call/S&P 500 INDEX/SPXB21GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/05/2026	05/05/2027	1	157,112	7259.22		3,158		1,879		3,750			(1,280)		606		0001
Purchased Call/S&P 500 INDEX/SPXB21ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	04/05/2027	1	226,318	6582.69		4,549		2,324		6,602			(2,237)		810		0001
Purchased Call/S&P 500 INDEX/SPXB21ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/09/2027	1	106,517	6824.66		1,864		981		2,495			(889)		385		0001
Purchased Call/S&P 500 INDEX/SPXB21FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	3	7137.9													0001
Purchased Call/S&P 500 INDEX/SPXP13CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	04/30/2027	1	1,417,630	7230.12		13,893		8,143		16,384			(5,801)		5,402		0001
Purchased Call/S&P 500 INDEX/SPXP13HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2026	06/01/2027	1	83,744	7599.96		1,725		1,155		1,765			(572)		342		0001
Purchased Call/S&P 500 INDEX/SPXP131S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	1	2	7609.78													0001
Purchased Call/S&P 500 INDEX/SPXP13HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2026	06/01/2027	1	731,273	7599.96		7,020		4,699		7,189			(2,327)		2,989		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	6	7472.79													0001
Purchased Call/S&P 500 INDEX/SPXB21FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	397,848	7126.06		8,514		4,659		10,615			(3,883)		1,465		0001
Purchased Call/S&P 500 INDEX/SPXP137SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2026	04/08/2027	1	14,654	6782.81		308		160		419			(148)		53		0001
Purchased Call/S&P 500 INDEX/SPXP13BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/26/2027	1	709,125	7165.08		6,949		3,963		8,377			(3,011)		2,677		0001
Purchased Call/S&P 500 INDEX/SPXP137SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/07/2026	04/07/2027	1	964,864	6616.85		8,780		4,547		12,382			(4,234)		3,472		0001
Purchased Call/S&P 500 INDEX/SPXP13LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2026	06/25/2027	1	739,792	7357.49		6,954		5,143		7,767			(1,848)		3,170		0001
Purchased Call/S&P 500 INDEX/SPXB21FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2026	04/16/2027	1	125,078	7041.28		2,689		1,468		3,420			(1,230)		461		0001
Purchased Call/S&P 500 INDEX/SPXB211S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2026	06/03/2027	1	37,196	7553.68		670		452		704			(218)		153		0001
Purchased Call/S&P 500 INDEX/SPXB21KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	726,565	7431.46		6,902		4,868		7,699			(2,069)		3,048		0001
Purchased Call/S&P 500 INDEX/SPXB211S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/04/2026	06/04/2027	1	25,938	7584.31		537		366		553			(174)		107		0001
Purchased Call/S&P 500 INDEX/SPXF17ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2026	04/30/2027	1	74,995	7209.01		1,380		807		1,662			(578)		286		0001
Purchased Call/S&P 500 INDEX/SPXF17NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	143,414	7354.02		2,911		2,165		3,308			(762)		618		0001
Purchased Call/S&P 500 INDEX/SPXE05ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/25/2027	1	168,485	7473.47		2,898		1,884		3,171			(1,032)		679		0001
Purchased Call/S&P 500 INDEX/SPXB21JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	223,205	7386.65		3,906		2,701		4,412			(1,209)		927		0001
Purchased Call/S&P 500 INDEX/SPXB21JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	5	7266.99													0001
Purchased Call/S&P 500 INDEX/SPXB210SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	829,508	7440.43		7,714		5,759		8,448			(1,966)		3,580		0001
Purchased Call/S&P 500 INDEX/SPXB21JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	242,029	7405.73		4,018		2,767		4,505			(1,255)		1,004		0001
Purchased Call/S&P 500 INDEX/SPXB21JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	483,656	7386.65		4,595		3,177		5,220			(1,422)		2,009		0001
Purchased Call/S&P 500 INDEX/SPXB21MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	1,914,708	7500.58		18,381		13,261		19,710			(5,252)		8,080		0001
Purchased Call/S&P 500 INDEX/SPXF17DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	122,763	7137.9		2,517		1,407		3,114			(1,110)		459		0001
Purchased Call/S&P 500 INDEX/SPXE056S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2026	04/20/2027	1	174,674	7109.14		2,900		1,606		3,605			(1,295)		650		0001
Purchased Call/S&P 500 INDEX/SPXB21KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	13,493	7431.46		170		120		189			(51)		57		0001
Purchased Call/S&P 500 INDEX/SPXB21MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	443,226	7500.58		8,820		6,363		9,452			(2,520)		1,870		0001
Purchased Call/S&P 500 INDEX/SPXB21MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	690,900	7420.1		6,633		4,772		7,348			(1,908)		2,916		0001
Purchased Call/S&P 500 INDEX/SPXF17FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2026	05/07/2027	1	22,505	7337.11		455		275		530			(182)		87		0001
Purchased Call/S&P 500 INDEX/SPXF17NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	195,077	7499.36		3,414		2,558		3,681			(860)		844		0001
Purchased Call/S&P 500 INDEX/SPXB21NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	72,124	7500.58		1,457		1,056		1,560			(412)		307		0001
Purchased Call/S&P 500 INDEX/SPXF171SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/26/2027	1	135,708	7519.12		2,714		1,772		2,927			(944)		548		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21I1SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/07/2027	1	98,849	7383.74		1,987		1,363		2,257			(633)		409		0001
Purchased Call/S&P 500 INDEX/SPXP13GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2026	05/28/2027	1	3,341	7563.63		52		35		55			(18)		14		0001
Purchased Call/S&P 500 INDEX/SPXB21I1S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	57	7383.74		1				1							0001
Purchased Call/S&P 500 INDEX/SPXB210S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	603,812	7358.22		5,797		4,248		6,554			(1,556)		2,582		0001
Purchased Call/S&P 500 INDEX/SPXB21I1SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	412,698	7383.74		8,089		5,527		9,151			(2,600)		1,697		0001
Purchased Call/S&P 500 INDEX/SPXB210SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2026	06/29/2027	1	86,685	7440.43		1,751		1,307		1,925			(446)		374		0001
Purchased Call/S&P 500 INDEX/SPXB21MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	758,418	7500.58		7,281		5,275		7,803			(2,058)		3,225		0001
Purchased Call/S&P 500 INDEX/SPXE054SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	04/01/2027	1	72,213	6575.32		1,220		612		1,760			(609)		256		0001
Purchased Call/S&P 500 INDEX/SPXE05B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/04/2026	05/04/2027	1	155,409	7200.75		2,766		1,638		3,332			(1,129)		598		0001
Purchased Call/S&P 500 INDEX/SPXB21JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	532,455	7405.73		5,431		3,740		6,079			(1,696)		2,208		0001
Purchased Call/S&P 500 INDEX/SPXB21MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2026	06/17/2027	1	74,019	7420.1		1,451		1,044		1,612			(417)		312		0001
Purchased Call/S&P 500 INDEX/SPXB21LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	126,506	7511.35		2,163		1,538		2,323			(628)		533		0001
Purchased Call/S&P 500 INDEX/SPXB21FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/19/2027	1	125,384	7126.06		2,646		1,458		3,296			(1,197)		465		0001
Purchased Call/S&P 500 INDEX/SPXB210SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2026	06/25/2027	1	215,788	7357.49		4,381		3,240		4,958			(1,164)		925		0001
Purchased Call/S&P 500 INDEX/SPXB21NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	199,398	7472.79		4,028		2,929		4,368			(1,104)		850		0001
Purchased Call/S&P 500 INDEX/SPXB21JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2026	06/10/2027	1	24,786	7266.99		488		339		582			(150)		103		0001
Purchased Call/S&P 500 INDEX/SPXE05A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	128,392	7473.47		2,581		1,675		2,830			(921)		516		0001
Purchased Call/S&P 500 INDEX/SPXB21KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	1	61,354	7431.46		1,227		865		1,370			(368)		257		0001
Purchased Call/S&P 500 INDEX/SPXF17A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2026	04/07/2027	1	150,457	6616.85		3,009		1,558		4,287			(1,451)		541		0001
Purchased Call/S&P 500 INDEX/SPXB210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	73,106	7358.22		1,265		927		1,431			(340)		313		0001
Purchased Call/S&P 500 INDEX/SPXB21KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	723,587	7394.3		6,657		4,665		7,526			(2,024)		3,018		0001
Purchased Call/S&P 500 INDEX/SPXB21KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/11/2027	1	11,027	7394.3		227		159		258			(69)		46		0001
Purchased Call/S&P 500 INDEX/SPXB21MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/21/2027	1	41	7500.58		1				1							0001
Purchased Call/S&P 500 INDEX/SPXE056SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	97,465	7064.01		1,735		965		2,187			(770)		363		0001
Purchased Call/S&P 500 INDEX/SPXB21LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	376,051	7511.35		3,572		2,539		3,849			(1,037)		1,584		0001
Purchased Call/S&P 500 INDEX/SPXE056SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/21/2027	1	34	7064.01						1							0001
Purchased Call/S&P 500 INDEX/SPXP13GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/26/2026	05/26/2027	1	942,709	7519.12		8,484		5,539		9,022			(2,952)		3,806		0001
Purchased Call/S&P 500 INDEX/SPXP13B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/27/2026	04/27/2027	1	135,919	7173.91		2,447		1,402		2,996			(1,046)		514		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP139SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2026	04/15/2027	1	528,599	7022.9		5,180		2,797		6,510			(2,384)		1,942		0001
Purchased Call/S&P 500 INDEX/SPXE059SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	421,936	7473.47		7,257		4,690		7,948			(2,612)		1,686		0001
Purchased Call/S&P 500 INDEX/SPXP13CS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2026	05/05/2027	1	941,600	7259.22		9,134		5,435		10,758			(3,703)		3,630		0001
Purchased Call/S&P 500 INDEX/SPXP13CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2026	05/07/2027	1	10,768	7337.11		137		83		158			(55)		42		0001
Purchased Call/S&P 500 INDEX/SPXP13CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2026	05/05/2027	1	856	7259.22		14		8		16			(6)		3		0001
Purchased Call/S&P 500 INDEX/SPXP13ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/14/2027	1	526,543	7408.5		10,689		6,681		12,118			(4,052)		2,072		0001
Purchased Call/S&P 500 INDEX/SPXP13BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2026	04/28/2027	1	115,249	7138.8		2,259		1,301		2,783			(959)		437		0001
Purchased Call/S&P 500 INDEX/SPXP13GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2026	05/27/2027	1	68,317	7520.36		1,271		833		1,357			(439)		276		0001
Purchased Call/S&P 500 INDEX/SPXP139S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	771,534	6816.89		7,561		4,020		9,923			(3,564)		2,812		0001
Purchased Call/S&P 500 INDEX/SPXP137S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2026	04/06/2027	1	435,533	6611.83		8,711		4,487		12,446			(4,224)		1,563		0001
Purchased Call/S&P 500 INDEX/SPXP13CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/04/2026	05/04/2027	1	651,555	7200.75		6,125		3,628		7,338			(2,500)		2,506		0001
Purchased Call/S&P 500 INDEX/SPXP13A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/20/2026	04/20/2027	1	1,249,651	7109.14		11,372		6,297		14,046			(5,078)		4,648		0001
Purchased Call/S&P 500 INDEX/SPXP13GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/21/2027	1	1,102,516	7473.47		10,584		6,840		11,536			(3,809)		4,404		0001
Purchased Call/S&P 500 INDEX/SPXP13BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2026	04/29/2027	1	599,059	7135.95		5,871		3,396		7,118			(2,477)		2,277		0001
Purchased Call/S&P 500 INDEX/SPXP13FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	875,165	7445.72		8,139		5,245		8,966			(2,943)		3,496		0001
Purchased Call/S&P 500 INDEX/SPXP13ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2026	05/13/2027	1	583,061	7444.25		5,597		3,454		6,191			(2,147)		2,289		0001
Purchased Call/S&P 500 INDEX/SPXP139S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2026	04/14/2027	1	166,778	6967.38		2,535		1,362		3,240			(1,174)		611		0001
Purchased Call/S&P 500 INDEX/SPXP13ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2026	05/17/2027	1	50,772	7408.5		1,046		657		1,185			(393)		201		0001
Purchased Call/S&P 500 INDEX/SPXP139SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2026	04/14/2027	1	874,186	6967.38		8,305		4,461		10,551			(3,845)		3,203		0001
Purchased Call/S&P 500 INDEX/SPXP13BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2026	04/23/2027	1	888,545	7108.4		8,441		4,770		10,319			(3,700)		3,330		0001
Purchased Call/S&P 500 INDEX/SPXP138SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	1,851,690	6816.89		18,147		9,577		23,837			(8,625)		6,697		0001
Purchased Call/S&P 500 INDEX/SPXP13DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	05/11/2027	1	645,060	7412.84		6,193		3,787		6,950			(2,409)		2,521		0001
Purchased Call/S&P 500 INDEX/SPXP139S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	70,712	6816.89		1,450		771		1,949			(683)		258		0001
Purchased Call/S&P 500 INDEX/SPXP13ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	05/11/2027	1	132,723	7412.84		2,469		1,510		2,790			(960)		519		0001
Purchased Call/S&P 500 INDEX/SPXP139SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/13/2026	04/13/2027	1	154,696	6886.24		3,187		1,703		4,204			(1,484)		565		0001
Purchased Call/S&P 500 INDEX/SPXP13BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/26/2027	1	279,643	7165.08		5,565		3,173		6,812			(2,411)		1,056		0001
Purchased Call/S&P 500 INDEX/SPXP13ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2026	05/14/2027	1	807,930	7501.24		7,675		4,784		8,357			(2,923)		3,179		0001
Purchased Call/S&P 500 INDEX/SPXP131SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	1,231,691	7383.74		10,962		7,491		12,448			(3,524)		5,066		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	2,031,890	7580.06		19,506		12,950		20,195			(6,645)		8,238		0001
Purchased Call/S&P 500 INDEX/SPXP13KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/12/2026	06/11/2027	1	916,460	7431.46		8,431		5,925		9,397			(2,548)		3,823		0001
Purchased Call/S&P 500 INDEX/SPXP13FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/20/2026	05/20/2027	1	647,150	7432.97		6,213		3,954		6,888			(2,264)		2,580		0001
Purchased Call/S&P 500 INDEX/SPXP13CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/01/2026	05/03/2027	1	125,347	7230.12		2,532		1,493		3,025			(1,049)		481		0001
Purchased Call/S&P 500 INDEX/SPXP13HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	104	7580.06		1		1		1							0001
Purchased Call/S&P 500 INDEX/SPXP13GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/27/2026	05/27/2027	1	604,040	7520.36		6,161		4,040		6,575			(2,127)		2,444		0001
Purchased Call/S&P 500 INDEX/SPXP13CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/01/2026	04/30/2027	1	34,471	7230.12		445		261		528			(186)		131		0001
Purchased Call/S&P 500 INDEX/SPXP13BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/24/2026	04/23/2027	1	594,499	7165.08		12,187		6,906		14,936			(5,324)		2,228		0001
Purchased Call/S&P 500 INDEX/SPXP13ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/15/2026	05/14/2027	1	1,084,275	7408.5		10,301		6,438		11,683			(3,905)		4,266		0001
Purchased Call/S&P 500 INDEX/SPXP13IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/02/2026	06/02/2027	1	517,638	7609.78		4,969		3,340		5,061			(1,634)		2,120		0001
Purchased Call/S&P 500 INDEX/SPXP13KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/15/2026	06/15/2027	1	708,059	7554.29		6,656		4,712		7,107			(1,951)		2,976		0001
Purchased Call/S&P 500 INDEX/SPXP13LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	9	7365.46													0001
Purchased Call/S&P 500 INDEX/SPXP13FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	40,965	7445.72		840		541		925			(304)		164		0001
Purchased Call/S&P 500 INDEX/SPXP13LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/25/2026	06/25/2027	1	1,213	7357.49		16		11		17			(4)		5		0001
Purchased Call/S&P 500 INDEX/SPXP13ASS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/21/2026	04/21/2027	1	661,004	7064.01		6,412		3,568		8,039			(2,846)		2,465		0001
Purchased Call/S&P 500 INDEX/SPXP13ASG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/17/2026	04/19/2027	1	909,332	7126.06		8,911		4,910		10,900			(4,031)		3,374		0001
Purchased Call/S&P 500 INDEX/SPXP13CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/07/2026	05/07/2027	1	817,307	7337.11		7,356		4,442		8,487			(2,942)		3,165		0001
Purchased Call/S&P 500 INDEX/SPXP13BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/28/2026	04/28/2027	1	795,615	7138.8		7,717		4,443		9,455			(3,277)		3,017		0001
Purchased Call/S&P 500 INDEX/SPXP13CS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/30/2026	04/30/2027	1	54	7209.01		1				1							0001
Purchased Call/S&P 500 INDEX/SPXP13ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/18/2026	05/18/2027	1	1,164,860	7403.05		11,183		7,055		12,566			(4,136)		4,623		0001
Purchased Call/S&P 500 INDEX/SPXP1398S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	5,316	6816.89		69		36		91			(32)		19		0001
Purchased Call/S&P 500 INDEX/SPXP13ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/04/2026	06/04/2027	1	757,219	7584.31		6,739		4,592		7,016			(2,179)		3,115		0001
Purchased Call/S&P 500 INDEX/SPXP1378S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/06/2026	04/06/2027	1	958,440	6611.83		9,105		4,691		12,738			(4,415)		3,439		0001
Purchased Call/S&P 500 INDEX/SPXP13ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/17/2026	04/16/2027	1	139,690	7126.06		1,802		986		2,224			(822)		514		0001
Purchased Call/S&P 500 INDEX/SPXP13CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/01/2026	05/03/2027	1	988,056	7230.12		9,683		5,708		11,410			(4,010)		3,792		0001
Purchased Call/S&P 500 INDEX/SPXP13DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	1,556,792	7398.93		14,945		9,050		16,888			(5,953)		6,029		0001
Purchased Call/S&P 500 INDEX/SPXP13DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/08/2026	05/07/2027	1	367,684	7398.93		6,324		3,830		7,167			(2,519)		1,424		0001
Purchased Call/S&P 500 INDEX/SPXP13FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/19/2026	05/19/2027	1	745,567	7353.61		7,157		4,535		8,192			(2,628)		2,966		0001
Purchased Call/S&P 500 INDEX/SPXP13FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/18/2026	05/18/2027	1	168,326	7403.05		2,895		1,826		3,264			(1,071)		668		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP139S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/13/2026	04/13/2027	1	644,300	6886.24		6,314		3,375		8,179			(2,941)		2,355		0001
Purchased Call/S&P 500 INDEX/SPXP13MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/28/2027	1	749,264	7354.02		7,193		5,350		8,138			(1,882)		3,228		0001
Purchased Call/S&P 500 INDEX/SPXP13MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2026	06/30/2027	1	542,542	7499.36		5,208		3,903		5,579			(1,313)		2,346		0001
Purchased Call/S&P 500 INDEX/SPXP139SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/13/2026	04/13/2027	1	15,380	6886.24		198		106		259			(92)		56		0001
Purchased Call/S&P 500 INDEX/SPXP13GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/24/2027	1	497,903	7473.47		4,780		3,103		5,208			(1,706)		2,002		0001
Purchased Call/S&P 500 INDEX/SPXP13MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2026	06/30/2027	1	55	7499.36		1		1		1							0001
Purchased Call/S&P 500 INDEX/SPXP13CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2026	04/30/2027	1	978,468	7209.01		9,198		5,376		11,009			(3,855)		3,729		0001
Purchased Call/S&P 500 INDEX/SPXP13KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2026	06/15/2027	1	190,698	7554.29		3,776		2,673		4,010			(1,107)		802		0001
Purchased Call/S&P 500 INDEX/SPXP139SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2026	04/15/2027	1	128,406	7022.9		2,761		1,491		3,525			(1,271)		472		0001
Purchased Call/S&P 500 INDEX/SPXF17DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	37,450	7108.4		794		449		986			(348)		140		0001
Purchased Call/S&P 500 INDEX/SPXP13AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2026	04/16/2027	1	550,258	7041.28		5,393		2,943		6,746			(2,467)		2,026		0001
Purchased Call/S&P 500 INDEX/SPXP13ASD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/16/2027	1	1,454,676	7126.06		14,256		7,801		17,453			(6,501)		5,357		0001
Purchased Call/S&P 500 INDEX/SPXP13DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2027	1	872,650	7398.93		8,377		5,100		9,461			(3,310)		3,403		0001
Purchased Call/S&P 500 INDEX/SPXP136SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	2,298,041	6582.69		21,602		10,950		30,697			(10,712)		8,158		0001
Purchased Call/S&P 500 INDEX/SPXP136SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	116,708	6582.69		1,447		734		2,074			(718)		414		0001
Purchased Call/S&P 500 INDEX/SPXP138SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	456,390	6816.89		8,808		4,649		11,833			(4,186)		1,651		0001
Purchased Call/S&P 500 INDEX/SPXP13DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	05/10/2027	1	59,994	7398.93		1,224		745		1,389			(484)		234		0001
Purchased Call/S&P 500 INDEX/SPXP13CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	05/03/2027	1	7,207	7230.12		93		55		110			(39)		28		0001
Purchased Call/S&P 500 INDEX/SPXP13GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/21/2027	1	13	7473.47													0001
Purchased Call/S&P 500 INDEX/SPXF17MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	316,480	7354.02		6,393		4,741		7,303			(1,686)		1,356		0001
Purchased Call/S&P 500 INDEX/SPXP13GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2026	04/01/2027	1	540,688	6575.32		5,082		2,548		7,232			(2,534)		1,914		0001
Purchased Call/S&P 500 INDEX/SPXP13GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2026	05/28/2027	1	326,379	7563.63		3,101		2,053		3,271			(1,062)		1,323		0001
Purchased Call/S&P 500 INDEX/SPXK0OKSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2026	04/29/2027	1	29,598	7135.95		598		346		737			(252)		113		0001
Purchased Call/S&P 500 INDEX/SPXP13FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	36,211	7445.72		460		296		507			(166)		145		0001
Purchased Call/S&P 500 INDEX/SPXP13CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2026	04/30/2027	1	370,332	7230.12		7,592		4,450		9,076			(3,170)		1,411		0001
Purchased Call/S&P 500 INDEX/SPXP13BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/27/2026	04/27/2027	1	160	7173.91		2		1		2			(1)		1		0001
Purchased Call/S&P 500 INDEX/SPXP13HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2026	06/01/2027	1	2,048	7599.96		26		17		27			(9)		8		0001
Purchased Call/S&P 500 INDEX/SPXP13MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	1,179,925	7354.02		11,327		8,401		12,822			(2,987)		5,055		0001
Purchased Call/S&P 500 INDEX/SPXP13GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/25/2027	1	711,251	7473.47		6,828		4,439		7,437			(2,431)		2,866		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/04/2026	05/04/2027	1	1,235	7200.75		16		9		19			(6)		5		0001
Purchased Call/S&P 500 INDEX/SPXK00MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2026	05/13/2027	1	17,215	7444.25		360		222		403			(138)		68		0001
Purchased Call/S&P 500 INDEX/SPXK00MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	17,639	7398.93		1,588		961		1,577			(632)		68		0001
Purchased Call/S&P 500 INDEX/SPXP13CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2026	05/06/2027	1	48,622	7365.12		841		503		962			(339)		188		0001
Purchased Call/S&P 500 INDEX/SPXK00NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2026	05/19/2027	1	117,593	7353.61		2,375		1,505		2,742			(872)		468		0001
Purchased Call/S&P 500 INDEX/SPXP13ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/19/2027	1	13,986	7126.06		180		99		222			(82)		52		0001
Purchased Call/S&P 500 INDEX/SPXP13ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2026	05/12/2027	1	517,870	7400.96		5,127		3,150		5,786			(1,981)		2,028		0001
Purchased Call/S&P 500 INDEX/SPXP13JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/07/2027	1	650,798	7383.74		5,987		4,107		6,803			(1,909)		2,693		0001
Purchased Call/S&P 500 INDEX/SPXP13BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2026	04/22/2027	1	591,851	7137.9		5,741		3,211		7,053			(2,532)		2,212		0001
Purchased Call/S&P 500 INDEX/SPXP13CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2026	05/06/2027	1	633,168	7365.12		6,142		3,672		6,962			(2,474)		2,447		0001
Purchased Call/S&P 500 INDEX/SPXP13HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	340,926	7580.06		6,137		4,074		6,361			(2,091)		1,382		0001
Purchased Call/S&P 500 INDEX/SPXP13LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2026	06/22/2027	1	592,455	7472.79		5,510		4,007		5,962			(1,510)		2,524		0001
Purchased Call/S&P 500 INDEX/SPXP131SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2026	06/03/2027	1	606,526	7553.68		5,762		3,889		6,101			(1,879)		2,490		0001
Purchased Call/S&P 500 INDEX/SPXP131SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2026	06/04/2027	1	5,607	7584.31		71		48		73			(23)		23		0001
Purchased Call/S&P 500 INDEX/SPXP136SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	479,004	6582.69		8,814		4,468		12,718			(4,371)		1,700		0001
Purchased Call/S&P 500 INDEX/SPXP137S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/05/2027	1	731,690	6582.69		6,878		3,515		9,766			(3,383)		2,619		0001
Purchased Call/S&P 500 INDEX/SPXP13DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	05/11/2027	1	10,233	7412.84		129		79		146			(50)		40		0001
Purchased Call/S&P 500 INDEX/SPXP13GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/25/2027	1	6,507	7473.47		82		53		90			(29)		26		0001
Purchased Call/S&P 500 INDEX/SPXP13BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/23/2027	1	1,224,357	7165.08		11,999		6,799		14,477			(5,241)		4,588		0001
Purchased Call/S&P 500 INDEX/SPXP13KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2026	06/11/2027	1	22	7431.46													0001
Purchased Call/S&P 500 INDEX/SPXP131S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	1	109,104	7609.78		1,931		1,298		1,968			(635)		447		0001
Purchased Call/S&P 500 INDEX/SPXP13USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/13/2027	1	1,173,550	7785.76		10,797		9,477		10,206			(1,394)		5,468		0001
Purchased Call/S&P 500 INDEX/SPXP13QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/23/2027	1	456,618	7411.98		9,315		7,633		10,222			(1,740)		2,056		0001
Purchased Call/S&P 500 INDEX/SPXB21US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/26/2026	08/26/2027	1	920,893	7675.7		8,841		8,013		8,751			(848)		4,378		0001
Purchased Call/S&P 500 INDEX/SPXB21TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2026	08/25/2027	1	191,356	7677.28		4,114		3,717		4,087			(406)		908		0001
Purchased Call/S&P 500 INDEX/SPXB21SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2026	08/17/2027	1	700,409	7745.06		6,724		5,927		6,437			(811)		3,284		0001
Purchased Call/S&P 500 INDEX/SPXK00USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/02/2026	07/02/2027	1	251	7483.24		3		2		3			(1)		1		0001
Purchased Call/S&P 500 INDEX/SPXK00XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/14/2026	07/14/2027	1	119,846	7543.59		2,109		1,662		2,219			(451)		531		0001
Purchased Call/S&P 500 INDEX/SPXB21TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2026	08/18/2027	1	662,161	7691.76		6,423		5,680		6,245			(757)		3,110		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	07/01/2027	1	603,125	7483.23		5,790		4,354		6,236			(1,444)		2,613		0001
Purchased Call/S&P 500 INDEX/SPXP13XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2026	08/27/2027	1	42,959	7730.99		876		801		844			(82)		205		0001
Purchased Call/S&P 500 INDEX/SPXL005SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/07/2026	08/09/2027	1	170,396	7757.64		3,681		3,163		3,488			(542)		789		0001
Purchased Call/S&P 500 INDEX/SPXB21TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2026	08/25/2027	1	585,967	7677.28		5,567		5,030		5,566			(549)		2,782		0001
Purchased Call/S&P 500 INDEX/SPXL00B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/21/2026	08/23/2027	1	293	7674.37		4		3		4					1		0001
Purchased Call/S&P 500 INDEX/SPXL007ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/12/2026	08/12/2027	1	417,907	7748.5		3,887		3,373		3,729			(522)		1,944		0001
Purchased Call/S&P 500 INDEX/SPXB21RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/23/2026	07/23/2027	1	34,009	7408.3		714		584		786			(135)		153		0001
Purchased Call/S&P 500 INDEX/SPXL005SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/07/2026	08/09/2027	1	777,049	7757.64		7,460		6,412		7,133			(1,098)		3,598		0001
Purchased Call/S&P 500 INDEX/SPXK00ZS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	07/21/2026	07/21/2027	1	197,056	7509.2		3,429		2,768		3,637			(667)		884		0001
Purchased Call/S&P 500 INDEX/SPXP13QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/26/2027	1	136,166	7411.98		2,778		2,280		3,047			(515)		616		0001
Purchased Call/S&P 500 INDEX/SPXL00A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/20/2026	08/20/2027	1	338	7641.16		4		4		4					2		0001
Purchased Call/S&P 500 INDEX/SPXL00A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/20/2026	08/20/2027	1	454,872	7641.16		4,367		3,907		4,411			(491)		2,143		0001
Purchased Call/S&P 500 INDEX/SPXL00ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/02/2026	09/02/2027	1	245	7666.6		3		3		3					1		0001
Purchased Call/S&P 500 INDEX/SPXB21PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	07/01/2027	1	43,557	7483.23		880		662		948			(219)		189		0001
Purchased Call/S&P 500 INDEX/SPXP13RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2026	07/28/2027	1	82,596	7428.78		1,445		1,195		1,564			(253)		375		0001
Purchased Call/S&P 500 INDEX/SPXP13QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/23/2027	1	1,123,481	7411.98		10,898		8,930		11,886			(2,036)		5,059		0001
Purchased Call/S&P 500 INDEX/SPXF17PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2026	07/09/2027	1	197,622	7575.39		3,933		3,070		4,082			(886)		869		0001
Purchased Call/S&P 500 INDEX/SPXL00J$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/16/2026	09/16/2027	1	452,883	7551.81		4,393		4,236		4,530			(168)		2,221		0001
Purchased Call/S&P 500 INDEX/SPXK00VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	07/09/2026	07/09/2027	1	464,746	7543.64		4,462		3,473		4,714			(1,015)		2,043		0001
Purchased Call/S&P 500 INDEX/SPXP13RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2026	07/29/2027	1	616,747	7316.15		6,044		5,012		6,715			(1,043)		2,805		0001
Purchased Call/S&P 500 INDEX/SPXP13RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/27/2026	07/27/2027	1	651,862	7413.18		6,323		5,208		6,888			(1,126)		2,955		0001
Purchased Call/S&P 500 INDEX/SPXL001$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/14/2026	09/14/2027	1	523,128	7619.98		5,127		4,915		5,108			(225)		2,558		0001
Purchased Call/S&P 500 INDEX/SPXL00ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/03/2026	09/03/2027	1	5,072	7747.71		91		85		87			(7)		24		0001
Purchased Call/S&P 500 INDEX/SPXL00KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/18/2026	09/20/2027	1	2,305	7650.5		30		29		29			(1)		11		0001
Purchased Call/S&P 500 INDEX/SPXK00US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	07/02/2026	07/02/2027	1	1,971,334	7483.24		18,925		14,364		20,516			(4,666)		8,556		0001
Purchased Call/S&P 500 INDEX/SPXL008$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/13/2026	08/13/2027	1	676,512	7798.99		6,089		5,330		5,686			(801)		3,152		0001
Purchased Call/S&P 500 INDEX/SPXK00VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	07/07/2026	07/07/2027	1	45,890	7503.85		955		734		1,026			(222)		201		0001
Purchased Call/S&P 500 INDEX/SPXL004S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/06/2026	08/06/2027	1	18,912	7709.96		393		337		382			(59)		87		0001
Purchased Call/S&P 500 INDEX/SPXP13PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2026	07/22/2027	1	648,916	7498.96		6,294		5,098		6,650			(1,207)		2,917		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL007S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/11/2026	08/11/2027	1	52,785	7728.2		908		785		879			(124)		245		0001
Purchased Call/S&P 500 INDEX/SPXF17RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2026	07/30/2027	1	72,928	7437.63		1,539		1,287		1,669			(261)		332		0001
Purchased Call/S&P 500 INDEX/SPXL001$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/14/2026	09/14/2027	1	98,075	7619.98		2,060		1,974		2,077			(90)		480		0001
Purchased Call/S&P 500 INDEX/SPXL00KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/20/2027	1	183,455	7650.5		3,963		3,864		3,946			(130)		905		0001
Purchased Call/S&P 500 INDEX/SPXP13YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2026	09/03/2027	1	612,137	7747.71		5,877		5,501		5,623			(435)		2,945		0001
Purchased Call/S&P 500 INDEX/SPXQ134$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2026	09/24/2027	1	762,259	7704.13		6,403		6,350		6,219			(105)		3,780		0001
Purchased Call/S&P 500 INDEX/SPXL00ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/03/2026	09/03/2027	1	17	7747.71													0001
Purchased Call/S&P 500 INDEX/SPXL00BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/21/2026	08/20/2027	1	40	7674.37		1				1							0001
Purchased Call/S&P 500 INDEX/SPXL00BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J8570P30	08/21/2026	08/20/2027	1	14,527	7674.37		1,309		1,174		1,189			(144)		68		0001
Purchased Call/S&P 500 INDEX/SPXP13USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2026	08/13/2027	1	49,119	7798.99		982		860		912			(129)		229		0001
Purchased Call/S&P 500 INDEX/SPXP13VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/16/2027	1	87,931	7785.76		1,759		1,545		1,646			(225)		412		0001
Purchased Call/S&P 500 INDEX/SPXL009S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/14/2026	08/13/2027	1	312,468	7785.76		5,656		4,964		5,296			(730)		1,456		0001
Purchased Call/S&P 500 INDEX/SPXK00V$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2026	07/09/2027	1	38,398	7543.64		630		490		663			(143)		169		0001
Purchased Call/S&P 500 INDEX/SPXL001$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/11/2026	09/13/2027	1	129,888	7656.98		2,390		2,285		2,361			(124)		634		0001
Purchased Call/S&P 500 INDEX/SPXL000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/25/2026	09/27/2027	1	779,516	7743.41		7,561		7,520		7,288			(103)		3,882		0001
Purchased Call/S&P 500 INDEX/SPXQ133S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/21/2026	09/21/2027	1	104,706	7764.7		2,021		1,976		1,912			(50)		517		0001
Purchased Call/S&P 500 INDEX/SPXQ133SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2027	1	544,112	7706.03		5,223		5,137		5,096			(100)		2,694		0001
Purchased Call/S&P 500 INDEX/SPXQ133$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2027	1	24,082	7764.64		486		477		460			(11)		119		0001
Purchased Call/S&P 500 INDEX/SPXL007S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/11/2026	08/11/2027	1	624,503	7728.2		5,995		5,186		5,875			(821)		2,901		0001
Purchased Call/S&P 500 INDEX/SPXQ132S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2026	09/17/2027	1	31,946	7637.76		671		652		667			(24)		157		0001
Purchased Call/S&P 500 INDEX/SPXL00DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/28/2026	08/30/2027	1	139,399	7711.76		2,802		2,570		2,747			(252)		667		0001
Purchased Call/S&P 500 INDEX/SPXL00BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/24/2026	08/24/2027	1	728,442	7652.86		6,556		5,906		6,569			(665)		3,453		0001
Purchased Call/S&P 500 INDEX/SPXL00GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/08/2026	09/08/2027	1	462,796	7673.52		4,489		4,229		4,424			(271)		2,243		0001
Purchased Call/S&P 500 INDEX/SPXQ135SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/28/2026	10/09/2026	1	1,925,000	7725		16,238		14,433		7,663			(2,952)		1,511		0001
Purchased Call/S&P 500 INDEX/SPXP13VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2026	08/20/2027	1	10,642	7641.16		230		206		231			(26)		50		0001
Purchased Call/S&P 500 INDEX/SPXK00VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/07/2026	07/07/2027	1	510,274	7503.85		4,746		3,647		5,090			(1,105)		2,235		0001
Purchased Call/S&P 500 INDEX/SPXQ135SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2026	09/30/2027	1	21	7651.54													0001
Purchased Call/S&P 500 INDEX/SPXQ131S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/10/2027	1	131,927	7656.98		2,612		2,496		2,578			(136)		641		0001
Purchased Call/S&P 500 INDEX/SPXL00HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/10/2027	1	618,641	7591.7		6,001		5,718		6,109			(329)		3,007		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL00ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/02/2026	09/02/2027	1	84,131	7666.6		1,506		1,394		1,496			(116)		404		0001
Purchased Call/S&P 500 INDEX/SPXE05CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/06/2026	07/06/2027	1	11,334	7537.43		144		110		152			(34)		50		0001
Purchased Call/S&P 500 INDEX/SPXK00YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/17/2026	07/19/2027	1	50,864	7457.69		1,033		828		1,125			(211)		227		0001
Purchased Call/S&P 500 INDEX/SPXK00YSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/20/2026	07/20/2027	1	483,926	7443.28		4,646		3,737		5,086			(916)		2,168		0001
Purchased Call/S&P 500 INDEX/SPXQ135S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/27/2027	1	223,149	7743.41		4,530		4,505		4,314			(62)		1,111		0001
Purchased Call/S&P 500 INDEX/SPXL00DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/28/2026	08/30/2027	1	827,579	7711.76		7,945		7,288		7,782			(714)		3,958		0001
Purchased Call/S&P 500 INDEX/SPXL00JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/16/2026	09/16/2027	1	28,180	7551.81		490		473		508			(19)		138		0001
Purchased Call/S&P 500 INDEX/SPXL00QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/25/2026	09/24/2027	1	1,182,729	7743.41		11,472		11,409		11,044			(158)		5,865		0001
Purchased Call/S&P 500 INDEX/SPXQ133SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2027	1	9,245	7706.03		188		185		182			(4)		46		0001
Purchased Call/S&P 500 INDEX/SPXQ135SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/28/2026	09/28/2027	1	12	7683.69													0001
Purchased Call/S&P 500 INDEX/SPXL00KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/17/2026	09/17/2027	1	801,205	7637.76		6,810		6,622		6,752			(243)		3,934		0001
Purchased Call/S&P 500 INDEX/SPXL006SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/10/2026	08/10/2027	1	5	7753.11													0001
Purchased Call/S&P 500 INDEX/SPXK00YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/17/2026	07/16/2027	1	292,576	7457.69		5,852		4,681		6,375			(1,206)		1,302		0001
Purchased Call/S&P 500 INDEX/SPXB21SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2026	08/10/2027	1	60,401	7753.11		985		849		936			(138)		280		0001
Purchased Call/S&P 500 INDEX/SPXB21USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/01/2026	09/01/2027	1	652,607	7631.47		6,330		5,842		6,324			(503)		3,131		0001
Purchased Call/S&P 500 INDEX/SPXQ135SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2026	09/29/2027	1	155,246	7670.84		2,608		2,608		2,581			(7)		775		0001
Purchased Call/S&P 500 INDEX/SPXB21US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/01/2026	09/01/2027	1	35	7631.47													0001
Purchased Call/S&P 500 INDEX/SPXB21TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2026	08/19/2027	1	102,791	7707.98		2,128		1,887		2,071			(245)		483		0001
Purchased Call/S&P 500 INDEX/SPXL00BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/21/2026	08/20/2027	1	1,531,727	7674.37		14,705		13,193		14,641			(1,616)		7,216		0001
Purchased Call/S&P 500 INDEX/SPXP13X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2026	08/27/2027	1	643,103	7730.99		5,724		5,232		5,567			(533)		3,062		0001
Purchased Call/S&P 500 INDEX/SPXB210SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2026	07/20/2027	1	139,008	7443.28		2,822		2,270		3,077			(557)		623		0001
Purchased Call/S&P 500 INDEX/SPXL0055A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	412,254	7757.64		8,328		7,148		7,883			(1,235)		1,900		0001
Purchased Call/S&P 500 INDEX/SPXL003SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/05/2026	08/05/2027	1	69,662	7723.55		1,505		1,277		1,453			(231)		320		0001
Purchased Call/S&P 500 INDEX/SPXB21PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/06/2026	07/06/2027	1	124,507	7537.43		2,465		1,888		2,608			(581)		544		0001
Purchased Call/S&P 500 INDEX/SPXP130SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2026	07/15/2027	1	539,733	7572.4		5,181		4,097		5,369			(1,093)		2,397		0001
Purchased Call/S&P 500 INDEX/SPXP130SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2026	07/15/2027	1	39,221	7572.4		498		394		516			(105)		174		0001
Purchased Call/S&P 500 INDEX/SPXB21RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/30/2027	1	300,321	7489.72		6,157		5,165		6,520			(1,032)		1,368		0001
Purchased Call/S&P 500 INDEX/SPXP13SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2026	07/30/2027	1	1,906	7489.72		25		21		26			(4)		9		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXQ133S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/21/2026	09/21/2027	1	35	7764.7													0001
Purchased Call/S&P 500 INDEX/SPXP13SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/03/2026	08/03/2027	1	473,675	7600.5		4,405		3,713		4,503			(700)		2,172		0001
Purchased Call/S&P 500 INDEX/SPXP13RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2026	07/29/2027	1	51,485	7316.15		1,055		875		1,190			(182)		234		0001
Purchased Call/S&P 500 INDEX/SPXP13SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2026	08/02/2027	1	782,527	7489.72		7,669		6,443		8,040			(1,275)		3,582		0001
Purchased Call/S&P 500 INDEX/SPXL00GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/08/2026	09/08/2027	1	57,059	7673.52		953		898		945			(57)		277		0001
Purchased Call/S&P 500 INDEX/SPXP13QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2026	07/12/2027	1	1,956	7575.39		25		19		26			(6)		9		0001
Purchased Call/S&P 500 INDEX/SPXP13XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2026	08/27/2027	1	264,096	7711.76		5,467		5,011		5,315			(496)		1,257		0001
Purchased Call/S&P 500 INDEX/SPXP13TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2026	08/05/2027	1	342,057	7723.55		3,284		2,786		3,171			(504)		1,574		0001
Purchased Call/S&P 500 INDEX/SPXP13PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2026	07/23/2027	1	6	7408.3													0001
Purchased Call/S&P 500 INDEX/SPXB210SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2026	07/15/2027	1	51,589	7572.4		887		702		920			(187)		229		0001
Purchased Call/S&P 500 INDEX/SPXL00BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/21/2026	08/23/2027	1	678,496	7674.37		6,717		6,032		6,695			(732)		3,211		0001
Purchased Call/S&P 500 INDEX/SPXP13SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2026	07/30/2027	1	392,241	7437.63		3,569		2,986		3,839			(606)		1,787		0001
Purchased Call/S&P 500 INDEX/SPXP130S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/13/2026	07/13/2027	1	946,808	7515.34		9,089		7,136		9,657			(1,967)		4,191		0001
Purchased Call/S&P 500 INDEX/SPXQ133SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2027	1	816	7706.03		10		10		10					4		0001
Purchased Call/S&P 500 INDEX/SPXP13SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2026	07/30/2027	1	1,171,468	7489.72		11,363		9,533		12,040			(1,904)		5,337		0001
Purchased Call/S&P 500 INDEX/SPXP13NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2026	07/08/2027	1	488,053	7482.71		4,685		3,614		5,045			(1,078)		2,141		0001
Purchased Call/S&P 500 INDEX/SPXP13ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/03/2027	1	1,200,182	7718.6		11,522		10,816		11,178			(823)		5,775		0001
Purchased Call/S&P 500 INDEX/SPXP13T5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2026	08/06/2027	1	468,819	7709.96		4,501		3,852		4,380			(678)		2,160		0001
Purchased Call/S&P 500 INDEX/SPXB21TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2026	08/19/2027	1	558,581	7707.98		5,362		4,757		5,224			(617)		2,627		0001
Purchased Call/S&P 500 INDEX/SPXQ132SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2026	09/20/2027	1	858,099	7650.5		8,238		8,034		8,230			(269)		4,231		0001
Purchased Call/S&P 500 INDEX/SPXP13VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2026	08/16/2027	1	678,691	7785.76		6,448		5,666		6,101			(826)		3,177		0001
Purchased Call/S&P 500 INDEX/SPXP13WS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2026	08/20/2027	1	146,974	7674.37		3,160		2,835		3,137			(347)		692		0001
Purchased Call/S&P 500 INDEX/SPXP13US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2026	08/12/2027	1	57,630	7748.5		1,158		1,005		1,101			(156)		268		0001
Purchased Call/S&P 500 INDEX/SPXQ133S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2027	1	436,688	7764.64		4,192		4,111		3,983			(92)		2,159		0001
Purchased Call/S&P 500 INDEX/SPXQ134SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2026	09/24/2027	1	413,157	7743.41		8,759		8,710		8,330			(120)		2,049		0001
Purchased Call/S&P 500 INDEX/SPXP130SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2026	07/14/2027	1	759,491	7543.59		7,291		5,745		7,654			(1,558)		3,367		0001
Purchased Call/S&P 500 INDEX/SPXQ135SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2026	09/30/2027	1	518,566	7651.54		5,186		5,186		5,153					2,593		0001
Purchased Call/S&P 500 INDEX/SPXP13RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2026	07/28/2027	1	662,218	7428.78		6,490		5,363		6,958			(1,138)		3,007		0001
Purchased Call/S&P 500 INDEX/SPXB21USO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/31/2026	08/31/2027	1	39	7686.14		1											0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXQ131$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2026	09/15/2027	1	825,992	7585.73		7,682		7,385		7,861			(316)		4,044		0001
Purchased Call/S&P 500 INDEX/SPXP13RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/27/2026	07/27/2027	1	50,453	7413.18		1,034		852		1,128			(184)		229		0001
Purchased Call/S&P 500 INDEX/SPXP13PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2026	07/23/2027	1	311,156	7408.3		3,018		2,466		3,296			(571)		1,401		0001
Purchased Call/S&P 500 INDEX/SPXP13YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/01/2026	09/01/2027	1	115,081	7631.47		2,233		2,060		2,240			(177)		552		0001
Purchased Call/S&P 500 INDEX/SPXQ132$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/21/2026	09/21/2027	1	758,891	7764.7		7,058		6,902		6,696			(174)		3,747		0001
Purchased Call/S&P 500 INDEX/SPXP13Q$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/26/2027	1	906,081	7411.98		8,789		7,215		9,582			(1,628)		4,100		0001
Purchased Call/S&P 500 INDEX/SPXP13TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2026	08/06/2027	1	1,139,305	7757.64		10,937		9,388		10,386			(1,623)		5,250		0001
Purchased Call/S&P 500 INDEX/SPXP13NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2026	07/09/2027	1	1,727,858	7575.39		16,587		12,947		17,184			(3,737)		7,594		0001
Purchased Call/S&P 500 INDEX/SPXB21US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/26/2026	08/26/2027	1	117	7675.7		1		1		1					1		0001
Purchased Call/S&P 500 INDEX/SPXB210S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/08/2027	1	35,430	7482.71		716		552		772			(165)		155		0001
Purchased Call/S&P 500 INDEX/SPXP13Q$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2026	07/12/2027	1	561,640	7575.39		5,392		4,218		5,584			(1,205)		2,481		0001
Purchased Call/S&P 500 INDEX/SPXP13NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2026	07/02/2027	1	456,826	7483.24		8,543		6,484		9,236			(2,106)		1,983		0001
Purchased Call/S&P 500 INDEX/SPXP13PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2026	07/22/2027	1	4,554	7498.96		93		75		98			(18)		20		0001
Purchased Call/S&P 500 INDEX/SPXQ135SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/28/2026	09/28/2027	1	58,210	7683.69		995		993		972			(5)		290		0001
Purchased Call/S&P 500 INDEX/SPXB21TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2026	08/18/2027	1	61,762	7691.76		846		748		825			(100)		290		0001
Purchased Call/S&P 500 INDEX/SPXB21W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2026	09/29/2027	1	585,665	7670.84		5,857		5,857		5,762			(16)		2,924		0001
Purchased Call/S&P 500 INDEX/SPXB21PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	07/01/2027	1	17	7483.23													0001
Purchased Call/S&P 500 INDEX/SPXP13Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/03/2027	1	310,144	7718.6		5,614		5,270		5,438			(401)		1,492		0001
Purchased Call/S&P 500 INDEX/SPXP13Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/03/2027	1	22	7718.6													0001
Purchased Call/S&P 500 INDEX/SPXP13X$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/31/2026	08/31/2027	1	440,551	7686.14		4,229		3,891		4,164			(348)		2,110		0001
Purchased Call/S&P 500 INDEX/SPXP13Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/07/2027	1	132,444	7718.6		2,675		2,513		2,585			(189)		641		0001
Purchased Call/S&P 500 INDEX/SPXP13S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2026	08/02/2027	1	15	7489.72													0001
Purchased Call/S&P 500 INDEX/SPXP13Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2026	09/02/2027	1	482,240	7666.6		4,774		4,419		4,743			(366)		2,317		0001
Purchased Call/S&P 500 INDEX/SPXQ130$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2026	09/09/2027	1	663,920	7636.36		6,307		5,960		6,406			(363)		3,223		0001
Purchased Call/S&P 500 INDEX/SPXQ132$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2026	09/17/2027	1	1,180,157	7650.5		11,330		11,046		11,320			(374)		5,795		0001
Purchased Call/S&P 500 INDEX/SPXP13Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/07/2027	1	696,625	7718.6		7,106		6,675		6,908			(502)		3,372		0001
Purchased Call/S&P 500 INDEX/SPXQ130$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2026	09/09/2027	1	25,956	7636.36		506		478		512			(29)		126		0001
Purchased Call/S&P 500 INDEX/SPXQ134SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2026	09/24/2027	1	48,467	7704.13		998		990		969			(16)		240		0001
Purchased Call/S&P 500 INDEX/SPXQ131$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2026	09/15/2027	1	75,062	7585.73		1,306		1,256		1,328			(54)		368		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXQ133SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2026	09/22/2027	1	9	7764.64													0001
Purchased Call/S&P 500 INDEX/SPXB21T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2026	08/17/2027	1	48,606	7745.06		1,035		913		987			(125)		228		0001
Purchased Call/S&P 500 INDEX/SPXL001$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/24/2026	02/12/2027	1	1,850,000	7700		71,915		48,425		78,067			(24,090)		5,626		0001
Purchased Call/S&P 500 INDEX/SPXQ130SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2026	09/10/2027	1	5,379	7591.7		109		104		111			(6)		26		0001
Purchased Call/S&P 500 INDEX/SPXB21U$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/08/2027	1	6,604	7673.52		583		549		556			(35)		32		0001
Purchased Call/S&P 500 INDEX/SPXB21U$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/26/2026	08/26/2027	1	55,751	7675.7		1,154		1,046		1,144			(111)		265		0001
Purchased Call/S&P 500 INDEX/SPXK00V$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/08/2026	07/08/2027	1	10,055	7482.71		924		713		922			(213)		44		0001
Purchased Call/S&P 500 INDEX/SPXE05C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/06/2026	07/06/2027	1	425,512	7537.43		4,085		3,128		4,318			(962)		1,860		0001
Purchased Call/S&P 500 INDEX/SPXL001$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/11/2026	09/10/2027	1	1,026,980	7656.98		10,064		9,617		9,885			(525)		4,992		0001
Purchased Call/S&P 500 INDEX/SPXL006ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/10/2026	08/10/2027	1	515,976	7753.11		5,005		4,316		4,747			(699)		2,393		0001
Purchased Call/S&P 500 INDEX/SPXL000SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	07/22/2026	07/22/2027	1	17,855	7498.96		1,668		1,351		1,658			(320)		80		0001
Purchased Call/S&P 500 INDEX/SPXK00Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	07/21/2026	07/21/2027	1	33	7509.2													0001
Purchased Call/S&P 500 INDEX/SPXL006SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2026	08/06/2027	1	10,664	7757.64		959		823		763			(142)		49		0001
Purchased Call/S&P 500 INDEX/SPXL00LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	243,330	7650.5		5,110		4,982		5,085			(168)		1,195		0001
Purchased Call/S&P 500 INDEX/SPXL00P$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/30/2026	09/30/2027	1	19,737	7651.54		403		403		400					99		0001
Purchased Call/S&P 500 INDEX/SPXP130$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2026	07/16/2027	1	8,641	7533.77		175		140		184			(37)		38		0001
Purchased Call/S&P 500 INDEX/SPXP13S$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2026	08/02/2027	1	95,889	7489.72		2,071		1,740		2,201			(344)		439		0001
Purchased Call/S&P 500 INDEX/SPXP13P$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2026	07/16/2027	1	1,179,053	7457.69		11,319		9,055		12,292			(2,332)		5,246		0001
Purchased Call/S&P 500 INDEX/SPXQ135$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/28/2026	09/28/2027	1	500,048	7683.69		4,850		4,837		4,733			(27)		2,493		0001
Purchased Call/S&P 500 INDEX/SPXP130$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2026	07/16/2027	1	714,006	7533.77		6,426		5,127		6,754			(1,338)		3,177		0001
Purchased Call/S&P 500 INDEX/SPXP13N$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2026	07/09/2027	1	17	7575.39													0001
Purchased Call/S&P 500 INDEX/SPXL002SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/03/2026	08/03/2027	1	129,043	7600.5		2,503		2,110		2,563			(398)		592		0001
Purchased Call/S&P 500 INDEX/SPXK00X$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	07/13/2026	07/13/2027	1	144,545	7515.34		2,587		2,031		2,756			(560)		640		0001
Purchased Call/S&P 500 INDEX/SPXL001$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/11/2026	09/13/2027	1	596,063	7656.98		5,841		5,584		5,736			(302)		2,910		0001
Purchased Call/S&P 500 INDEX/SPXL00B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/24/2026	08/24/2027	1	42,187	7652.86		738		665		743			(75)		200		0001
Purchased Call/S&P 500 INDEX/SPXF17P$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2026	07/12/2027	1	48,181	7575.39		973		761		1,010			(217)		213		0001
Purchased Call/S&P 500 INDEX/SPXK00Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	07/21/2026	07/21/2027	1	594,368	7509.2		5,765		4,654		6,097			(1,121)		2,667		0001
Purchased Call/S&P 500 INDEX/SPXL00D$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/28/2026	08/27/2027	1	1,045,773	7711.76		10,039		9,203		9,834			(910)		4,979		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2026	07/22/2027	1	6	7498.96													0001
Purchased Call/S&P 500 INDEX/SPXP13PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2026	07/19/2027	1	924,258	7457.69		8,873		7,113		9,632			(1,813)		4,133		0001
Purchased Call/S&P 500 INDEX/SPXP13XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/31/2026	08/31/2027	1	77,320	7686.14		1,562		1,437		1,533			(128)		370		0001
Purchased Call/S&P 500 INDEX/SPXP13WS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2026	08/23/2027	1	90,492	7674.37		1,946		1,747		1,932			(212)		428		0001
Purchased Call/S&P 500 INDEX/SPXB216$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/03/2025	12/01/2026	1	2,520	6820		59		10		100			(45)		5		0001
Purchased Call/S&P 500 INDEX/SPXB214S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2025	10/14/2026	1	603	6647		14		1		24			(11)		1		0001
Purchased Call/S&P 500 INDEX/SPXB218S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2025	12/15/2026	1	15,643	6817	478			99		936			(358)		36		0001
Purchased Call/S&P 500 INDEX/SPX0131SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	1	766,000	7565.4	4,826			762					(3,600)		1,527		0001
Purchased Call/S&P 500 INDEX/SPX0138S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2025	10/16/2026	1	497,000	7301.92	4,175			173					(3,123)		520		0001
Purchased Call/S&P 500 INDEX/SPX0139$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	1,398,000	7201.21	12,163			271		1,655			(9,122)		1,098		0001
Purchased Call/S&P 500 INDEX/SPX013D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	614,000	7528.45	4,605			370					(3,444)		880		0001
Purchased Call/S&P 500 INDEX/SPXD050$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	1,130,000	7613.63	4,520			979		9			(3,390)		2,629		0001
Purchased Call/S&P 500 INDEX/SPXD05MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	443,000	7598.91	2,215			437		3			(1,661)		984		0001
Purchased Call/S&P 500 INDEX/SPXD05MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	690,000	7671.76	3,450			665					(2,580)		1,522		0001
Purchased Call/S&P 500 INDEX/SPXD050S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	900,000	7758.07	3,060			716		1			(2,301)		2,172		0001
Purchased Call/S&P 500 INDEX/SPX013LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2025	12/17/2026	1	496,000	7480.95	2,331			495		92			(1,744)		1,146		0001
Purchased Call/S&P 500 INDEX/SPXD050S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	1	813,000	7751.14	2,846			690		1			(2,117)		2,007		0001
Purchased Call/S&P 500 INDEX/SPX013KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	1	615,000	7711.87	2,583			508					(1,932)		1,366		0001
Purchased Call/S&P 500 INDEX/SPX013GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2025	11/12/2026	1	521,000	7518.88	4,845			561					(3,624)		894		0001
Purchased Call/S&P 500 INDEX/SPXE17NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	1,267,000	7319.41	11,910			1,654		1,047			(8,932)		2,368		0001
Purchased Call/S&P 500 INDEX/SPXD05NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	671,000	7609.15	3,355			684		5			(2,496)		1,521		0001
Purchased Call/S&P 500 INDEX/SPXD050SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	515,000	7557.24	2,266			490		13			(1,695)		1,198		0001
Purchased Call/S&P 500 INDEX/SPXD05ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2026	1	782,000	7583.09	6,412			495					(4,796)		1,102		0001
Purchased Call/S&P 500 INDEX/SPXJ000$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2025	10/02/2026	1	520,000	7403.67	3,120			9					(2,334)		192		0001
Purchased Call/S&P 500 INDEX/SPX0138SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/02/2026	1	1,253,000	7380.65	8,771			24					(6,578)		464		0001
Purchased Call/S&P 500 INDEX/SPX013CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	1	548,000	7391.81	4,165			218					(3,115)		641		0001
Purchased Call/S&P 500 INDEX/SPXD05JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2026	1	1,353,000	7588.79	9,336			1,543		1			(6,945)		2,766		0001
Purchased Call/S&P 500 INDEX/SPXD05KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2025	12/04/2026	1	638,000	7604.55	3,764			667					(2,815)		1,346		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	1	1,449,000	7626.14	8,694			1,546		1			(6,521)		3,057		0001
Purchased Call/S&P 500 INDEX/SPXD05GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	1	1,174,000	7464.76	9,627			1,220		1			(7,161)		2,106		0001
Purchased Call/S&P 500 INDEX/SPXD05NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	591,000	7633.04	2,660			525		2			(1,995)		1,312		0001
Purchased Call/S&P 500 INDEX/SPX0137SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	1	508,000	7415.88	2,794								(2,090)		133		0001
Purchased Call/S&P 500 INDEX/SPX013NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2025	12/29/2026	1	557,000	7727.52	1,838			451		1			(1,375)		1,383		0001
Purchased Call/S&P 500 INDEX/SPXD050S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	579,000	7744.21	2,027			474		1			(1,524)		1,397		0001
Purchased Call/S&P 500 INDEX/SPXJ00TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/23/2026	1	566,000	7453.88	4,075			249					(3,056)		710		0001
Purchased Call/S&P 500 INDEX/SPXD05A5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2026	1	1,529,000	7343.74	13,608			675					(10,123)		1,744		0001
Purchased Call/S&P 500 INDEX/SPXD050SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	975,000	7637.55	3,608			805		8			(2,684)		2,311		0001
Purchased Call/S&P 500 INDEX/SPXD051SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	504,000	7235.14	5,141			712		3,030			(3,845)		942		0001
Purchased Call/S&P 500 INDEX/SPX013ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	1,239,000	7531.06	11,151			898					(8,363)		1,776		0001
Purchased Call/S&P 500 INDEX/SPXB21A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2026	01/28/2027	1	20,438	6978.03		462		151		767			(310)		59		0001
Purchased Call/S&P 500 INDEX/SPXD05TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	1,066,000	7759.31	3,731			1,171		36			(2,563)		2,979		0001
Purchased Call/S&P 500 INDEX/SPX013QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2026	01/11/2027	1	1,050,000	7760.44	4,725			1,328		11			(3,399)		2,789		0001
Purchased Call/S&P 500 INDEX/SPXP133SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/19/2027	1	952,000	7323.29	8,949			4,189		42,822			(4,781)		3,249		0001
Purchased Call/S&P 500 INDEX/SPXK007S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/05/2027	1	1,203,000	7722.58	5,293			1,867		59			(3,432)		3,562		0001
Purchased Call/S&P 500 INDEX/SPXK00DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2026	03/12/2027	1	1,330,000	7321.94	15,162			6,823		53,459			(8,372)		4,444		0001
Purchased Call/S&P 500 INDEX/SPX013RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2026	01/15/2027	1	628,000	7765.87	2,261			668		11			(1,596)		1,700		0001
Purchased Call/S&P 500 INDEX/SPXD05TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	526,000	7732.58	1,999			626		27			(1,375)		1,470		0001
Purchased Call/S&P 500 INDEX/SPXK00CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2026	03/05/2027	1	1,177,000	7467.94	9,769			4,206		19,171			(5,582)		3,847		0001
Purchased Call/S&P 500 INDEX/SPX013RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2026	01/15/2027	1	762,000	7772.81	2,743			810		14			(1,937)		2,063		0001
Purchased Call/S&P 500 INDEX/SPXP134SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/23/2026	03/23/2027	1	643,000	7288.46	6,559			3,126		31,898			(3,432)		2,220		0001
Purchased Call/S&P 500 INDEX/SPXP132SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2026	03/12/2027	1	731,000	7396.6	6,945			3,116		23,790			(3,843)		2,443		0001
Purchased Call/S&P 500 INDEX/SPXE054SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2026	03/25/2027	1	1,489,000	7050.32	19,953			9,726		131,789			(10,279)		5,170		0001
Purchased Call/S&P 500 INDEX/SPXK00BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2026	02/26/2027	1	1,033,000	7652.75	5,372			2,208		685			(3,173)		3,300		0001
Purchased Call/S&P 500 INDEX/SPX013PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2026	01/08/2027	1	575,000	7745.11	2,185			599		5			(1,586)		1,505		0001
Purchased Call/S&P 500 INDEX/SPX0130SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	1,385,000	7684.92	4,848			1,229		15			(3,619)		3,477		0001
Purchased Call/S&P 500 INDEX/SPX013TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/29/2027	1	1,088,000	7757.84	4,461			1,487		65			(2,978)		3,132		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/16/2026	04/15/2027	1	4,095	7023		101		55		160			(46)		15		0001
Purchased Call/S&P 500 INDEX/SPX915QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/22/2027	1	2,671	7128		63		36		93			(28)		10		0001
Purchased Call/S&P 500 INDEX/SPXE055SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/06/2026	04/06/2027	1	514,000	7382.11		3,598		1,854		23,579			(1,745)		1,844		0001
Purchased Call/S&P 500 INDEX/SPXP13IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2026	06/04/2027	1	526,000	8536.14		2,735		1,864		120			(884)		2,164		0001
Purchased Call/S&P 500 INDEX/SPXP13AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2026	04/19/2027	1	1,292,000	7956.25		6,977		3,844		2,635			(3,156)		4,794		0001
Purchased Call/S&P 500 INDEX/SPXP13LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	1,009,000	8203.41		6,861		5,089		2,931			(1,810)		4,323		0001
Purchased Call/S&P 500 INDEX/SPXP13AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2026	04/16/2027	1	531,000	7872.15		2,708		1,478		2,162			(1,239)		1,955		0001
Purchased Call/S&P 500 INDEX/SPXP13BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2026	04/23/2027	1	1,018,000	8024.89		5,192		2,942		1,377			(2,268)		3,815		0001
Purchased Call/S&P 500 INDEX/SPXP13BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	1,178,000	7576.97		7,186		3,821		28,165			(3,387)		4,294		0001
Purchased Call/S&P 500 INDEX/SPXP13JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/11/2027	1	502,000	8233.55		3,916		2,744		893			(1,191)		2,094		0001
Purchased Call/S&P 500 INDEX/SPXP13CS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2026	04/30/2027	1	454,000	8074.09		2,088		1,221		549			(875)		1,730		0001
Purchased Call/S&P 500 INDEX/SPXP137SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2026	04/08/2027	1	719,000	7549.27		4,098		2,134		18,249			(1,965)		2,594		0001
Purchased Call/S&P 500 INDEX/SPXP13GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	1,056,000	8542.73		5,491		3,646		172			(1,871)		4,281		0001
Purchased Call/S&P 500 INDEX/SPXP13JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2026	06/14/2027	1	508,000	8352.96		3,150		2,221		478			(944)		2,131		0001
Purchased Call/S&P 500 INDEX/SPXP136SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2026	04/02/2027	1	1,405,000	7346.28		11,381		5,769		66,739			(5,643)		4,988		0001
Purchased Call/S&P 500 INDEX/SPXL00NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3VO5H2G7GRS05BHJ91	09/25/2026	09/27/2027	1	1,114,000	8664.88		5,459		5,429		3,616			(74)		5,547		0001
Purchased Call/S&P 500 INDEX/SPXL00CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2026	08/27/2027	1	475,000	8654.84		2,423		2,214		842			(226)		2,262		0001
Purchased Call/S&P 500 INDEX/SPXP13SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2026	07/30/2027	1	1,220,000	8399.72		5,246		4,401		3,145			(879)		5,558		0001
Purchased Call/S&P 500 INDEX/SPXL00MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2026	09/21/2027	1	498,000	8673.17		2,590		2,533		1,362			(64)		2,459		0001
Purchased Call/S&P 500 INDEX/SPXP13ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/07/2027	1	619,000	8667.99		2,476		2,326		1,203			(175)		2,996		0001
Purchased Call/S&P 500 INDEX/SPXL004SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3VO5H2G7GRS05BHJ91	08/07/2026	08/09/2027	1	1,024,000	8700.19		5,222		4,489		803			(768)		4,741		0001
Purchased Call/S&P 500 INDEX/SPX140XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	1	490,822	100	3,141			436		2,407			(2,356)		917		0001
Purchased Call/S&P 500 INDEX/SPXO13LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	12/16/2026	1	138,938	100	1,653			346		2,431			(1,237)		319		0001
Purchased Call/S&P 500 INDEX/SPX140XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/03/2025	12/03/2026	1	24,285	100	277			48		156			(207)		51		0001
Purchased Call/S&P 500 INDEX/SPX140YSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/21/2026	1	75,038	100	915			204		1,141			(681)		178		0001
Purchased Call/S&P 500 INDEX/SPX140XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2026	1	199,324	100	1,475			280		1,942			(1,103)		436		0001
Purchased Call/S&P 500 INDEX/SPX140WSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2025	10/16/2026	1	365,663	100	2,669			111		4,823			(1,997)		383		0001
Purchased Call/S&P 500 INDEX/SPX140YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	1	122,418	100	979			212		1,015			(735)		285		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140#SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/19/2026	1	465,937	100	3,495			173		1,152			(2,599)		532		0001
Purchased Call/S&P 500 INDEX/SPXE17KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/06/2026	1	301,499	100	2,080			207		1,750			(1,556)		480		0001
Purchased Call/S&P 500 INDEX/SPXE17KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	976	100	9			1		24			(7)		2		0001
Purchased Call/S&P 500 INDEX/SPX140YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	1	127,443	100	1,555			337		1,129			(1,166)		296		0001
Purchased Call/S&P 500 INDEX/SPX140X$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/06/2026	1	332,597	100	2,262			227		6,054			(1,696)		529		0001
Purchased Call/S&P 500 INDEX/SPX140XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	1	240,969	100	2,482			345		2,660			(1,861)		450		0001
Purchased Call/S&P 500 INDEX/SPX140XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/03/2025	12/03/2026	1	240,030	100	1,728			300		864			(1,293)		503		0001
Purchased Call/S&P 500 INDEX/SPXJ00VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/17/2025	11/17/2026	1	40,227	100	491			64		988			(367)		73		0001
Purchased Call/S&P 500 INDEX/SPXJ00YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/25/2025	11/25/2026	1	135,673	100	977			148		355			(731)		266		0001
Purchased Call/S&P 500 INDEX/SPX140#SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/28/2026	1	226,640	100	1,677			125					(1,254)		314		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/09/2026	1	228,830	100	1,739			39		1,121			(1,304)		180		0001
Purchased Call/S&P 500 INDEX/SPX140XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/20/2025	11/20/2026	1	21,375	100	271			38		325			(203)		40		0001
Purchased Call/S&P 500 INDEX/SPX140X$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/23/2026	1	237,908	100	1,523			222		894			(1,133)		458		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2025	12/29/2026	1	34,583	100	553			136					(414)		86		0001
Purchased Call/S&P 500 INDEX/SPX140#SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/13/2025	10/13/2026	1	134,778	100	1,024			34		804			(766)		127		0001
Purchased Call/S&P 500 INDEX/SPX140YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	1	113,016	100	1,481			321		1,580			(1,110)		263		0001
Purchased Call/S&P 500 INDEX/SPX140XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2026	1	71,244	100	948			180		1,504			(709)		156		0001
Purchased Call/S&P 500 INDEX/SPXE17LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2025	11/11/2026	1	7,168	100	89			10		176			(66)		12		0001
Purchased Call/S&P 500 INDEX/SPX140#SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/16/2026	1	400,306	100	3,002			125		1,213			(2,252)		419		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/12/2026	1	177,051	100	1,346			41		1,363			(1,001)		161		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/27/2026	1	137,899	100	1,820			288					(1,365)		275		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2025	10/09/2026	1	273,594	100	2,134			47		3,688			(1,596)		215		0001
Purchased Call/S&P 500 INDEX/SPX140X$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2025	11/17/2026	1	369,875	100	2,441			316		4,365			(1,826)		671		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2025	11/27/2026	1	22,661	100	299			47					(223)		45		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2025	10/07/2026	1	234,987	100	1,856			31		1,201			(1,388)		163		0001
Purchased Call/S&P 500 INDEX/SPXJ00X$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/05/2025	12/04/2026	1	147,458	100	2,094			372		2,178			(1,570)		311		0001
Purchased Call/S&P 500 INDEX/SPX261#SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2026	1	220,652	100	1,368			173		1,356			(1,018)		396		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/11/2026	1	115,317	100	876			173		222			(657)		256		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2025	11/02/2026	1	19	100													0001
Purchased Call/S&P 500 INDEX/SPXJ00VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/13/2025	11/13/2026	1	5,100	100	54			6		62			(40)		9		0001
Purchased Call/S&P 500 INDEX/SPXJ00VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/10/2025	11/10/2026	1	17,068	100	203			22		182			(152)		29		0001
Purchased Call/S&P 500 INDEX/SPXJ00RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/08/2025	10/08/2026	1	220,657	100	1,743			34		3,343			(1,304)		163		0001
Purchased Call/S&P 500 INDEX/SPX261W$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/25/2026	1	182,732	100	1,096			168					(822)		358		0001
Purchased Call/S&P 500 INDEX/SPX261W$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	12/04/2026	1	17,412	100	230			41		36			(172)		37		0001
Purchased Call/S&P 500 INDEX/SPX261W$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2026	1	201,816	100	1,352			156		924			(1,011)		346		0001
Purchased Call/S&P 500 INDEX/SPX140X$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	10/30/2026	1	190,741	100	1,335			108					(1,001)		273		0001
Purchased Call/S&P 500 INDEX/SPX261X$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/17/2025	12/17/2026	1	142,415	100	1,068			227		1,258			(799)		329		0001
Purchased Call/S&P 500 INDEX/SPXJ00W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/27/2026	1	43,550	100	501			79					(376)		87		0001
Purchased Call/S&P 500 INDEX/SPXJ00YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/12/2025	12/11/2026	1	245,548	100	1,866			368		1,794			(1,400)		545		0001
Purchased Call/S&P 500 INDEX/SPXJ00SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2025	10/22/2026	1	281,433	100	2,167			125					(1,621)		345		0001
Purchased Call/S&P 500 INDEX/SPXJ00X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/30/2026	1	135,678	100	1,560			258					(1,161)		277		0001
Purchased Call/S&P 500 INDEX/SPX261W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	1	290,904	100	2,385			7		48			(1,789)		108		0001
Purchased Call/S&P 500 INDEX/SPXJ00YSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/18/2025	12/17/2026	1	60,258	100	886			189		1,247			(664)		139		0001
Purchased Call/S&P 500 INDEX/SPX261W$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/27/2026	1	151,446	100	1,121			177					(841)		302		0001
Purchased Call/S&P 500 INDEX/SPX140Y$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2025	12/11/2026	1	222,933	100	1,717			338		2,463			(1,284)		495		0001
Purchased Call/S&P 500 INDEX/SPXJ00YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/15/2025	12/15/2026	1	32,139	100	437			90		404			(327)		73		0001
Purchased Call/S&P 500 INDEX/SPX261W$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2026	1	42,035	100	555			95		161			(415)		87		0001
Purchased Call/S&P 500 INDEX/SPX261W$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/14/2026	1	243,793	100	1,853			66		863			(1,386)		239		0001
Purchased Call/S&P 500 INDEX/SPX261X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2026	1	234,119	100	1,850			453					(1,383)		581		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/12/2025	12/11/2026	1	87,105	100	1,106			218		1,546			(830)		193		0001
Purchased Call/S&P 500 INDEX/SPXD05B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	203,110	100	1,584			83					(1,185)		238		0001
Purchased Call/S&P 500 INDEX/SPXE17JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2025	10/29/2026	1	215,748	100	1,424			110					(1,065)		304		0001
Purchased Call/S&P 500 INDEX/SPXJ00YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/18/2025	12/18/2026	1	4,873	100	66			14		83			(50)		11		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/12/2025	12/14/2026	1	151,107	100	1,148			234		156			(854)		342		0001
Purchased Call/S&P 500 INDEX/SPXK000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2025	12/30/2026	1	71,996	100	1,008			251					(754)		180		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/22/2025	12/22/2026	1	54,518	100	943			213		673			(705)		130		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2025	10/30/2026	1	10,518	100	74			6					(55)		15		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2025	12/11/2026	1	15,688	100	201			39		315			(150)		35		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/19/2025	11/19/2026	1	102,187	100	1,165			157		2,020			(871)		189		0001
Purchased Call/S&P 500 INDEX/SPX140X$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	1	15,216	100	163			19		219			(122)		26		0001
Purchased Call/S&P 500 INDEX/SPXE17K$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	9,721	100	123			12		156			(92)		15		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2025	10/21/2026	1	116,693	100	1,622			89		805			(1,213)		140		0001
Purchased Call/S&P 500 INDEX/SPX261W$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2026	1	136,505	100	1,078			59		48			(807)		164		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/19/2025	11/19/2026	1	254,518	100	1,705			230		1,654			(1,275)		471		0001
Purchased Call/S&P 500 INDEX/SPX261W$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/26/2026	1	232,390	100	1,836			126					(1,366)		310		0001
Purchased Call/S&P 500 INDEX/SPX261V$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2026	1	172,136	100	1,429								(1,069)		45		0001
Purchased Call/S&P 500 INDEX/SPXJ00W$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2025	11/25/2026	1	58,207	100	763			117		106			(572)		114		0001
Purchased Call/S&P 500 INDEX/SPX140Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	1	151,527	100	1,212			263		620			(909)		352		0001
Purchased Call/S&P 500 INDEX/SPX140X$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	1	6,790	100	79			9		87			(59)		12		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/23/2025	12/23/2026	1	160,401	100	1,331			305		167			(996)		385		0001
Purchased Call/S&P 500 INDEX/SPX261W$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/01/2025	12/01/2026	1	33,352	100	474			80		287			(354)		69		0001
Purchased Call/S&P 500 INDEX/SPXJ00X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/08/2025	12/08/2026	1	48,108	100	722			135		1,144			(540)		105		0001
Purchased Call/S&P 500 INDEX/SPX261W$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/27/2025	10/27/2026	1	222,454	100	1,713			123					(1,281)		303		0001
Purchased Call/S&P 500 INDEX/SPX261W$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2026	1	201,376	100	1,490			246					(1,108)		412		0001
Purchased Call/S&P 500 INDEX/SPX261W$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	1	175,073	100	1,401			86					(1,050)		220		0001
Purchased Call/S&P 500 INDEX/SPX261V$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	1	166,877	100	1,368			4		145			(1,026)		62		0001
Purchased Call/S&P 500 INDEX/SPXJ00N$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/24/2025	11/24/2026	1	370,604	100	2,594			386		319			(1,940)		719		0001
Purchased Call/S&P 500 INDEX/SPX140X$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/16/2026	1	63,646	100	681			86		1,150			(507)		114		0001
Purchased Call/S&P 500 INDEX/SPX261W$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2025	10/23/2026	1	228,733	100	1,830			112					(1,369)		287		0001
Purchased Call/S&P 500 INDEX/SPX140Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/21/2026	1	104,862	100	839			187		701			(624)		249		0001
Purchased Call/S&P 500 INDEX/SPX261W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/27/2026	1	170,176	100	1,259			199					(944)		339		0001
Purchased Call/S&P 500 INDEX/SPX261W$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	1	178,766	100	1,323			235		763			(992)		377		0001
Purchased Call/S&P 500 INDEX/SPX261X$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2026	1	35,402	100	280			71					(209)		89		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261W$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	1	277,219	100	2,190			134					(1,643)		348		0001
Purchased Call/S&P 500 INDEX/SPXJ00YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/15/2025	12/15/2026	1	325,885	100	2,509			518		774			(1,877)		744		0001
Purchased Call/S&P 500 INDEX/SPX261X$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2026	1	360,818	100	2,959			668		1,025			(2,213)		860		0001
Purchased Call/S&P 500 INDEX/SPX261X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2026	1	210,216	100	1,535			287		2,581			(1,148)		457		0001
Purchased Call/S&P 500 INDEX/SPX261W$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2025	10/30/2026	1	270,539	100	1,244			100					(931)		388		0001
Purchased Call/S&P 500 INDEX/SPX261W$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/01/2025	12/01/2026	1	124,676	100	923			155		99			(690)		257		0001
Purchased Call/S&P 500 INDEX/SPX261X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2026	1	41,102	100	543			100		408			(404)		89		0001
Purchased Call/S&P 500 INDEX/SPX261X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2026	1	178,041	100	1,318			243		665			(980)		384		0001
Purchased Call/S&P 500 INDEX/SPX261X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2026	1	304,953	100	2,348			492		1,538			(1,756)		700		0001
Purchased Call/S&P 500 INDEX/SPX261W$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/27/2026	1	206,273	100	1,238			195					(923)		411		0001
Purchased Call/S&P 500 INDEX/SPX261W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	1	174,840	100	1,294			230		657			(970)		369		0001
Purchased Call/S&P 500 INDEX/SPX261X$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	1	213,621	100	1,624			313		445			(1,214)		471		0001
Purchased Call/S&P 500 INDEX/SPXJ00JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/07/2025	11/09/2026	1	241,217	100	1,496			161		3,107			(1,112)		399		0001
Purchased Call/S&P 500 INDEX/SPXJ00JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/04/2025	11/04/2026	1	197,905	100	1,366			128		28			(1,021)		306		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2025	10/27/2026	1	29,146	100	428			31					(320)		40		0001
Purchased Call/S&P 500 INDEX/SPX140X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	11/02/2026	1	495,838	100	3,421			302		280			(2,545)		745		0001
Purchased Call/S&P 500 INDEX/SPX140W$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/15/2025	10/15/2026	1	168,038	100	1,277			49		1,172			(955)		170		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/24/2026	1	132,720	100	1,659			388		45			(1,248)		320		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/28/2026	1	81,565	100	938			227					(698)		201		0001
Purchased Call/S&P 500 INDEX/SPXJ00WSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/25/2025	11/25/2026	1	108,401	100	1,301			198		950			(973)		212		0001
Purchased Call/S&P 500 INDEX/SPXJ00VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/18/2025	11/18/2026	1	105,821	100	709			94		942			(530)		194		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/24/2026	1	413,884	100	3,435			804					(2,584)		999		0001
Purchased Call/S&P 500 INDEX/SPXJ00XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/05/2025	12/04/2026	1	53,008	100	657			117		531			(493)		112		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/02/2025	10/02/2026	1	222,593	100	1,825			5					(1,365)		82		0001
Purchased Call/S&P 500 INDEX/SPX261W$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2026	1	281,453	100	2,280			25		3,161			(1,696)		165		0001
Purchased Call/S&P 500 INDEX/SPX261W$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2026	1	267,046	100	2,136			29		754			(1,598)		171		0001
Purchased Call/S&P 500 INDEX/SPXJ00YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/18/2025	12/18/2026	1	234,862	100	1,785			386		1,317			(1,335)		546		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140I\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TIEFA76	10/17/2025	10/16/2026	1	194,683	100	1,460			61		2,250			(1,095)		204		0001
Purchased Call/S&P 500 INDEX/SPXJ00V\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/13/2025	11/13/2026	1	223,686	100	1,499			179		812			(1,121)		388		0001
Purchased Call/S&P 500 INDEX/SPX140YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TIEFA76	12/12/2025	12/14/2026	1	93,366	100	1,176			240		835			(875)		212		0001
Purchased Call/S&P 500 INDEX/SPX140X\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TIEFA76	11/20/2025	11/20/2026	1	300,922	100	1,926			267		1,252			(1,440)		562		0001
Purchased Call/S&P 500 INDEX/SPX140X\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TIEFA76	11/07/2025	11/06/2026	1	175,594	100	1,194			120		1,065			(896)		280		0001
Purchased Call/S&P 500 INDEX/SPX140XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TIEFA76	11/21/2025	11/20/2026	1	171,913	100	1,083			150		1,631			(812)		321		0001
Purchased Call/S&P 500 INDEX/SPX261I\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2026	1	77,796	100	568			97		5			(425)		162		0001
Purchased Call/S&P 500 INDEX/SPXJ00US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2025	10/28/2026	1	150,580	100	1,852			138					(1,385)		209		0001
Purchased Call/S&P 500 INDEX/SPX261I\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	12/04/2026	1	335,031	100	2,446			434		31			(1,829)		707		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2025	12/30/2026	1	323,961	100	2,624			652					(1,963)		809		0001
Purchased Call/S&P 500 INDEX/SPXD050\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	1	141,802	100	1,134			275					(844)		350		0001
Purchased Call/S&P 500 INDEX/SPXE17KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/05/2025	11/05/2026	1	342,603	100	2,432			235		2,247			(1,819)		538		0001
Purchased Call/S&P 500 INDEX/SPX261X\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	1	12,712	100	160			31		105			(120)		28		0001
Purchased Call/S&P 500 INDEX/SPXE17J5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	1	256,272	100	1,743			158		91			(1,303)		391		0001
Purchased Call/S&P 500 INDEX/SPXE17LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/10/2025	11/10/2026	1	224,142	100	1,591			176		561			(1,190)		376		0001
Purchased Call/S&P 500 INDEX/SPXJ00V\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/18/2025	11/18/2026	1	28,067	100	365			48		779			(273)		51		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/23/2025	12/23/2026	1	25,194	100	436			100		215			(326)		60		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/24/2026	1	84,683	100	1,135			266					(853)		204		0001
Purchased Call/S&P 500 INDEX/SPXJ00S\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/09/2026	1	249,242	100	1,894			42		5,731			(1,421)		196		0001
Purchased Call/S&P 500 INDEX/SPXD05PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	320,990	100	2,600			608					(1,955)		775		0001
Purchased Call/S&P 500 INDEX/SPX140XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TIEFA76	11/14/2025	11/13/2026	1	354,122	100	2,443			292		1,088			(1,833)		615		0001
Purchased Call/S&P 500 INDEX/SPX140YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TIEFA76	12/12/2025	12/11/2026	1	179,887	100	2,123			419		1,489			(1,592)		399		0001
Purchased Call/S&P 500 INDEX/SPX140X\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TIEFA76	10/31/2025	10/30/2026	1	189,580	100	1,327			107					(995)		272		0001
Purchased Call/S&P 500 INDEX/SPX140XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TIEFA76	11/11/2025	11/11/2026	1	135,053	100	905			102		2,031			(677)		229		0001
Purchased Call/S&P 500 INDEX/SPX140XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TIEFA76	11/14/2025	11/13/2026	1	289,543	100	1,998			239		1,229			(1,498)		503		0001
Purchased Call/S&P 500 INDEX/SPX261XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/08/2027	1	401,907	100	3,135			862		486			(2,274)		1,052		0001
Purchased Call/S&P 500 INDEX/SPX261XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/12/2026	01/12/2027	1	141,966	100	1,107			314		675			(792)		379		0001
Purchased Call/S&P 500 INDEX/SPX261YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/02/2026	03/02/2027	1	27,654	100	404			169		217			(235)		90		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2026	03/19/2027	1	171,330	100		1,251		586		3,536			(668)		585		0001
Purchased Call/S&P 500 INDEX/SPX261Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/19/2027	1	84,441	100		608		285		2,308			(324)		288		0001
Purchased Call/S&P 500 INDEX/SPX002S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/12/2026	01/12/2027	1	171,374	100		3,068		870		3,640			(2,194)		457		0001
Purchased Call/S&P 500 INDEX/SPX000$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/07/2026	01/07/2027	1	4,631	100		76		21		58			(55)		12		0001
Purchased Call/S&P 500 INDEX/SPX005S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2026	02/02/2027	1	131,189	100		1,023		350		19			(673)		384		0001
Purchased Call/S&P 500 INDEX/SPX00F$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/30/2026	03/30/2027	1	119,512	100		789		391		1,441			(398)		421		0001
Purchased Call/S&P 500 INDEX/SPX261Y$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2026	03/11/2027	1	38,840	100		509		226		1,221			(283)		129		0001
Purchased Call/S&P 500 INDEX/SPX000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/02/2026	01/04/2027	1	32,741	100		544		142		212			(401)		84		0001
Purchased Call/S&P 500 INDEX/SPX140Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/08/2027	1	49,198	100		802		287		1,038			(516)		147		0001
Purchased Call/S&P 500 INDEX/SPX140Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/19/2027	1	27,228	100		441		173		336			(269)		85		0001
Purchased Call/S&P 500 INDEX/SPX2400$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/24/2026	02/24/2027	1	43,955	100		796		320		723			(475)		139		0001
Purchased Call/S&P 500 INDEX/SPX140Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2026	01/25/2027	1	62,029	100		490		157		374			(334)		176		0001
Purchased Call/S&P 500 INDEX/SPX140Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2026	02/23/2027	1	32,076	100		500		200		530			(300)		101		0001
Purchased Call/S&P 500 INDEX/SPX140Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2026	02/23/2027	1	203,403	100		1,424		569		1,185			(854)		643		0001
Purchased Call/S&P 500 INDEX/SPX261X$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	01/04/2027	1	139,578	100		1,117		292		68			(825)		358		0001
Purchased Call/S&P 500 INDEX/SPX261X$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2026	01/22/2027	1	24,536	100		297		93		161			(204)		69		0001
Purchased Call/S&P 500 INDEX/SPX261Y$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/16/2026	03/16/2027	1	142,515	100		1,040		476		2,340			(564)		482		0001
Purchased Call/S&P 500 INDEX/SPX261Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2026	03/11/2027	1	92,621	100		685		304		1,803			(381)		309		0001
Purchased Call/S&P 500 INDEX/SPX261Y$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2026	03/25/2027	1	125,756	100		905		440		2,100			(468)		437		0001
Purchased Call/S&P 500 INDEX/SPX261Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/02/2026	03/02/2027	1	239,257	100		1,842		771		462			(1,070)		775		0001
Purchased Call/S&P 500 INDEX/SPX261Y$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/22/2027	1	122,438	100		882		418		3,014			(466)		421		0001
Purchased Call/S&P 500 INDEX/SPX003S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	46,625	100		844		249		897			(596)		126		0001
Purchased Call/S&P 500 INDEX/SPXE17V$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2026	01/13/2027	1	73,888	100		1,175		337		737			(837)		198		0001
Purchased Call/S&P 500 INDEX/SPX002SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/14/2026	01/14/2027	1	59,158	100		456		132		33			(323)		159		0001
Purchased Call/S&P 500 INDEX/SPX008S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/12/2027	1	171,581	100		1,287		480		1,076			(810)		522		0001
Purchased Call/S&P 500 INDEX/SPX0058K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	01/29/2027	1	184,394	100		1,401		467					(936)		531		0001
Purchased Call/S&P 500 INDEX/SPXE17V$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	01/14/2027	1	143,118	100		1,589		460		744			(1,127)		386		0001
Purchased Call/S&P 500 INDEX/SPX003S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	212,021	100		1,675		495		762			(1,183)		574		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK008S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2026	02/18/2027	1	305,587	100		2,292		884		2,103			(1,407)		950		0001
Purchased Call/S&P 500 INDEX/SPX140YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2026	01/22/2027	1	111,493	100		1,784		560		1,319			(1,225)		312		0001
Purchased Call/S&P 500 INDEX/SPX140ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/19/2027	1	283,818	100		2,100		823		1,497			(1,281)		885		0001
Purchased Call/S&P 500 INDEX/SPX140ZS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2026	02/04/2027	1	192,072	100		1,402		487		698			(914)		566		0001
Purchased Call/S&P 500 INDEX/SPX2400SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2026	03/12/2027	1	48,311	100		570		257		1,253			(315)		161		0001
Purchased Call/S&P 500 INDEX/SPX140YSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2026	01/08/2027	1	390,033	100		2,964		813		4,656			(2,152)		1,021		0001
Purchased Call/S&P 500 INDEX/SPX140ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2026	02/12/2027	1	212,208	100		1,422		529		3,042			(896)		645		0001
Purchased Call/S&P 500 INDEX/SPX2400S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2026	02/25/2027	1	29,296	100		378		153		231			(225)		93		0001
Purchased Call/S&P 500 INDEX/SPX2401S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2026	03/25/2027	1	32,421	100		340		166		628			(175)		113		0001
Purchased Call/S&P 500 INDEX/SPX2400SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2026	03/19/2027	1	30,635	100		331		155		1,156			(176)		105		0001
Purchased Call/S&P 500 INDEX/SPX140YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2026	01/07/2027	1	176,110	100		1,356		366		552			(988)		459		0001
Purchased Call/S&P 500 INDEX/SPX140ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/19/2026	02/19/2027	1	102,913	100		772		301		837			(472)		321		0001
Purchased Call/S&P 500 INDEX/SPX261XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2026	01/28/2027	1	105,274	100		832		273					(558)		302		0001
Purchased Call/S&P 500 INDEX/SPX261YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/12/2027	1	96,910	100		698		314		1,328			(385)		324		0001
Purchased Call/S&P 500 INDEX/SPX2400SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/05/2027	1	190,042	100		1,387		597		2,572			(793)		621		0001
Purchased Call/S&P 500 INDEX/SPX261YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2026	03/12/2027	1	14,291	100		161		72		485			(89)		48		0001
Purchased Call/S&P 500 INDEX/SPX2401S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2026	03/24/2027	1	176,650	100		2,809		1,346		6,883			(1,462)		612		0001
Purchased Call/S&P 500 INDEX/SPX140YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2026	01/15/2027	1	25,060	100		431		127		337			(305)		68		0001
Purchased Call/S&P 500 INDEX/SPX140ZS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2026	02/01/2027	1	47,168	100		788		267		378			(522)		137		0001
Purchased Call/S&P 500 INDEX/SPX140ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/08/2027	1	84,968	100		646		231		914			(415)		255		0001
Purchased Call/S&P 500 INDEX/SPXD05RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/05/2026	01/05/2027	1	29,446	100		489		129		412			(359)		76		0001
Purchased Call/S&P 500 INDEX/SPX261YSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/15/2027	1	102,900	100		741		337		1,806			(406)		347		0001
Purchased Call/S&P 500 INDEX/SPXK003S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	108,459	100		1,963		580		1,875			(1,386)		294		0001
Purchased Call/S&P 500 INDEX/SPXK003SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/19/2027	1	135,453	100		1,896		575		1,329			(1,324)		373		0001
Purchased Call/S&P 500 INDEX/SPXK008S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/12/2027	1	70,283	100		527		197		271			(332)		214		0001
Purchased Call/S&P 500 INDEX/SPXK004SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2026	01/21/2027	1	168,272	100		1,329		410		872			(918)		468		0001
Purchased Call/S&P 500 INDEX/SPXK004SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2026	01/21/2027	1	37,421	100		625		193		602			(431)		104		0001
Purchased Call/S&P 500 INDEX/SPXK00FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2026	03/29/2027	1	209,353	100		1,465		723		1,484			(747)		735		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2401S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2026	03/25/2027	1	26,359	100		316		152		777			(164)		92		0001
Purchased Call/S&P 500 INDEX/SPXK0056	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2026	01/29/2027	1	253,003	100		1,923		639					(1,285)		728		0001
Purchased Call/S&P 500 INDEX/SPXK0029	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2026	01/13/2027	1	195,011	100		1,521		436		219			(1,084)		523		0001
Purchased Call/S&P 500 INDEX/SPX140Z4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2026	01/29/2027	1	43,016	100		632		211		129			(422)		124		0001
Purchased Call/S&P 500 INDEX/SPX140Z3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2026	02/10/2027	1	99,861	100		759		276		412			(482)		301		0001
Purchased Call/S&P 500 INDEX/SPX140Z3H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2026	02/10/2027	1	31,402	100		371		135		272			(236)		95		0001
Purchased Call/S&P 500 INDEX/SPX2400S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2026	02/26/2027	1	2,196	100		30		12		9			(18)		7		0001
Purchased Call/S&P 500 INDEX/SPX2400S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2026	03/05/2027	1	175,968	100		1,320		567		1,678			(756)		575		0001
Purchased Call/S&P 500 INDEX/SPX2400SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2026	03/12/2027	1	11,911	100		161		72		377			(89)		40		0001
Purchased Call/S&P 500 INDEX/SPX140ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/17/2026	02/17/2027	1	885	100		14		5		23			(9)		3		0001
Purchased Call/S&P 500 INDEX/SPX140ZSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/22/2027	1	108,186	100		801		318		444			(484)		341		0001
Purchased Call/S&P 500 INDEX/SPX140YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2026	01/20/2027	1	123,411	100		950		291		1,181			(659)		342		0001
Purchased Call/S&P 500 INDEX/SPX140YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2026	01/22/2027	1	178,287	100		1,408		442		690			(967)		498		0001
Purchased Call/S&P 500 INDEX/SPX140ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/11/2026	02/11/2027	1	34,150	100		434		159		672			(274)		103		0001
Purchased Call/S&P 500 INDEX/SPX2400SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/08/2027	1	183,479	100		1,339		583		3,979			(759)		605		0001
Purchased Call/S&P 500 INDEX/SPX140ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/05/2027	1	147,032	100		1,117		394		752			(724)		435		0001
Purchased Call/S&P 500 INDEX/SPX140ZSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/05/2027	1	250,894	100		1,907		673		1,209			(1,236)		743		0001
Purchased Call/S&P 500 INDEX/SPX2400S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/03/2026	03/03/2027	1	22,325	100		279		118		298			(161)		73		0001
Purchased Call/S&P 500 INDEX/SPX2400SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2026	03/05/2027	1	21,230	100		261		112		385			(150)		69		0001
Purchased Call/S&P 500 INDEX/SPX2400SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/09/2026	03/09/2027	1	36,275	100		468		205		1,031			(263)		120		0001
Purchased Call/S&P 500 INDEX/SPX140ZSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/19/2027	1	136,633	100		1,011		396		426			(617)		426		0001
Purchased Call/S&P 500 INDEX/SPX261YSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/10/2026	03/10/2027	1	62,223	100		890		392		1,295			(497)		207		0001
Purchased Call/S&P 500 INDEX/SPX2400SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2026	03/22/2027	1	117,967	100		1,463		693		4,526			(773)		406		0001
Purchased Call/S&P 500 INDEX/SPX2400SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2026	03/15/2027	1	155,702	100		1,837		835		4,621			(1,006)		525		0001
Purchased Call/S&P 500 INDEX/SPX261YSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/23/2026	03/23/2027	1	214,332	100		1,565		746		3,903			(819)		740		0001
Purchased Call/S&P 500 INDEX/SPX261YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/19/2027	1	273,858	100		1,972		926		6,448			(1,051)		934		0001
Purchased Call/S&P 500 INDEX/SPX140ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/24/2026	02/24/2027	1	141,903	100		1,078		434		654			(644)		450		0001
Purchased Call/S&P 500 INDEX/SPX2400SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2026	03/24/2027	1	111,637	100		804		385		2,411			(418)		387		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2401$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/30/2026	03/30/2027	1	38,938	100		514		255		966			(259)		137		0001
Purchased Call/S&P 500 INDEX/SPX261X$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/08/2027	1	111,568	100		1,450		399		1,496			(1,052)		292		0001
Purchased Call/S&P 500 INDEX/SPX261X$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2026	12/31/2026	1	95,856	100		757		192		218			(565)		241		0001
Purchased Call/S&P 500 INDEX/SPX140Y$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2026	01/22/2027	1	298,774	100		2,360		741		1,555			(1,621)		835		0001
Purchased Call/S&P 500 INDEX/SPX140Y$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/26/2026	01/26/2027	1	202,364	100		1,599		515		127			(1,082)		575		0001
Purchased Call/S&P 500 INDEX/SPX140Y$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2026	01/15/2027	1	44,712	100		353		104		157			(250)		121		0001
Purchased Call/S&P 500 INDEX/SPX140Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/19/2026	02/19/2027	1	4,402	100		71		28		100			(44)		14		0001
Purchased Call/S&P 500 INDEX/SPX140Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2026	02/22/2027	1	16,123	100		245		97		205			(148)		51		0001
Purchased Call/S&P 500 INDEX/SPX2400$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/05/2027	1	107,485	100		785		338		1,513			(448)		351		0001
Purchased Call/S&P 500 INDEX/SPX2401$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2026	03/29/2027	1	33,809	100		460		227		575			(234)		119		0001
Purchased Call/S&P 500 INDEX/SPX2400$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/05/2027	1	29,923	100		386		166		695			(221)		98		0001
Purchased Call/S&P 500 INDEX/SPX2401$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2026	03/25/2027	1	2,295	100		37		18		75			(19)		8		0001
Purchased Call/S&P 500 INDEX/SPX2401$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2026	03/25/2027	1	8,882	100		117		57		265			(61)		31		0001
Purchased Call/S&P 500 INDEX/SPX140Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/11/2026	02/11/2027	1	176,342	100		1,340		491		2,115			(848)		534		0001
Purchased Call/S&P 500 INDEX/SPX261Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/10/2026	03/10/2027	1	301,887	100		2,264		998		2,886			(1,265)		1,002		0001
Purchased Call/S&P 500 INDEX/SPX261X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/11/2027	1	94,755	100		1,222		343		1,399			(879)		252		0001
Purchased Call/S&P 500 INDEX/SPX261Y$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2026	03/17/2027	1	172,086	100		1,273		586		3,276			(687)		584		0001
Purchased Call/S&P 500 INDEX/SPX261Y$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/31/2027	1	262,990	100		1,815		905		3,796			(910)		929		0001
Purchased Call/S&P 500 INDEX/SPX261Y$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2026	03/12/2027	1	206,781	100		1,489		670		3,585			(822)		691		0001
Purchased Call/S&P 500 INDEX/SPX261Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2026	03/18/2027	1	108,306	100		1,224		566		3,446			(657)		368		0001
Purchased Call/S&P 500 INDEX/SPX261Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2026	01/28/2027	1	42,552	100		634		208					(426)		122		0001
Purchased Call/S&P 500 INDEX/SPX2400$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2026	02/26/2027	1	252,022	100		1,966		806		208			(1,163)		805		0001
Purchased Call/S&P 500 INDEX/SPX261Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2026	03/12/2027	1	236,420	100		1,750		785		5,540			(968)		790		0001
Purchased Call/S&P 500 INDEX/SPXF177$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/23/2026	03/23/2027	1	36,575	100		523		249		1,272			(274)		126		0001
Purchased Call/S&P 500 INDEX/SPX261X$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/11/2027	1	278,539	100		2,173		610		2,135			(1,563)		740		0001
Purchased Call/S&P 500 INDEX/SPX261X$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2026	01/08/2027	1	145,817	100		1,137		313		953			(825)		382		0001
Purchased Call/S&P 500 INDEX/SPX261X$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/05/2026	01/05/2027	1	185,795	100		1,468		388		741			(1,078)		479		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2026	03/04/2027	1	171,419	100		1,354		575		247			(779)		559		0001
Purchased Call/S&P 500 INDEX/SPX261YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/16/2026	03/16/2027	1	59,296	100		824		377		1,922			(447)		201		0001
Purchased Call/S&P 500 INDEX/SPX261XSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2026	01/22/2027	1	389,927	100		3,041		952		1,022			(2,092)		1,090		0001
Purchased Call/S&P 500 INDEX/SPX261YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/09/2026	03/09/2027	1	158,275	100		1,155		506		2,646			(649)		524		0001
Purchased Call/S&P 500 INDEX/SPX261YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/31/2027	1	112,291	100		1,190		594		2,464			(597)		396		0001
Purchased Call/S&P 500 INDEX/SPXK003S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	141,501	100		1,118		330		836			(789)		383		0001
Purchased Call/S&P 500 INDEX/SPXK003S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/19/2027	1	117,904	100		920		279		289			(642)		325		0001
Purchased Call/S&P 500 INDEX/SPXK003S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	114,558	100		1,501		443		1,197			(1,060)		310		0001
Purchased Call/S&P 500 INDEX/SPXK004S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2026	01/25/2027	1	43,562	100		736		235		496			(502)		123		0001
Purchased Call/S&P 500 INDEX/SPXK006S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2026	02/03/2027	1	187,210	100		1,404		484		285			(919)		550		0001
Purchased Call/S&P 500 INDEX/SPXK005SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	01/29/2027	1	365,192	100		2,775		925					(1,853)		1,051		0001
Purchased Call/S&P 500 INDEX/SPXK00BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2026	02/26/2027	1	121,825	100		926		381					(547)		389		0001
Purchased Call/S&P 500 INDEX/SPXK00FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2026	03/25/2027	1	159,093	100		1,098		535		2,478			(566)		552		0001
Purchased Call/S&P 500 INDEX/SPXD05RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/06/2026	01/06/2027	1	204,717	100		1,576		421		373			(1,153)		530		0001
Purchased Call/S&P 500 INDEX/SPXK00BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2026	02/26/2027	1	194,179	100		1,476		607					(872)		620		0001
Purchased Call/S&P 500 INDEX/SPXK005SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2026	02/01/2027	1	71,148	100		541		183		44			(358)		207		0001
Purchased Call/S&P 500 INDEX/SPXK00BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2026	02/12/2027	1	130,484	100		979		365		820			(616)		397		0001
Purchased Call/S&P 500 INDEX/SPXP133S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	03/17/2026	03/17/2027	1	44,979	100		616		284		1,560			(333)		153		0001
Purchased Call/S&P 500 INDEX/SPXK006SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2026	02/05/2027	1	184,593	100		1,311		461		1,872			(851)		547		0001
Purchased Call/S&P 500 INDEX/SPXK007SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/09/2026	02/09/2027	1	165,092	100		1,271		459		1,235			(811)		496		0001
Purchased Call/S&P 500 INDEX/SPXK005S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/27/2026	01/27/2027	1	150,925	100		1,192		388					(804)		431		0001
Purchased Call/S&P 500 INDEX/SPXK00BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2026	03/01/2027	1	96,889	100		736		306		284			(431)		313		0001
Purchased Call/S&P 500 INDEX/SPX140Z0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/17/2026	02/17/2027	1	112,474	100		832		319		1,588			(513)		348		0001
Purchased Call/S&P 500 INDEX/SPX2400S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2026	02/25/2027	1	120,443	100		939		380		396			(559)		383		0001
Purchased Call/S&P 500 INDEX/SPX2400S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/03/2026	03/03/2027	1	176,618	100		1,342		566		1,071			(776)		574		0001
Purchased Call/S&P 500 INDEX/SPXK00FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2026	03/25/2027	1	202,005	100		1,495		721		4,157			(774)		701		0001
Purchased Call/S&P 500 INDEX/SPX2400SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2026	03/05/2027	1	26,339	100		340		146		629			(194)		86		0001
Purchased Call/S&P 500 INDEX/SPXK003S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/15/2027	1	314,982	100		2,488		735		959			(1,757)		853		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK008S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2026	02/12/2027	1	13,754	100		199		74		239			(125)		42		0001
Purchased Call/S&P 500 INDEX/SPXK008S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/13/2026	02/16/2027	1	245,936	100		1,845		701		2,139			(1,148)		759		0001
Purchased Call/S&P 500 INDEX/SPX140Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2026	02/05/2027	1	35,856	100		584		206		532			(379)		106		0001
Purchased Call/S&P 500 INDEX/SPXK000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/02/2026	12/31/2026	1	31,195	100		384		97		97			(286)		78		0001
Purchased Call/S&P 500 INDEX/SPXK000S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/02/2026	12/31/2026	1	63,099	100		1,054		267		884			(787)		158		0001
Purchased Call/S&P 500 INDEX/SPXK00FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2026	03/25/2027	1	57,970	100		406		198		784			(209)		201		0001
Purchased Call/S&P 500 INDEX/SPX261YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2026	03/19/2027	1	14,199	100		158		74		436			(84)		48		0001
Purchased Call/S&P 500 INDEX/SPX261YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2026	03/18/2027	1	176,126	100		1,286		595		3,808			(690)		599		0001
Purchased Call/S&P 500 INDEX/SPX2403S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/25/2027	1	221,576	100		1,618		1,200		3,863			(427)		949		0001
Purchased Call/S&P 500 INDEX/SPX2401$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/12/2027	1	173,653	100		2,171		1,154		4,816			(1,023)		633		0001
Purchased Call/S&P 500 INDEX/SPX2403S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/29/2026	06/29/2027	1	191,757	100		1,477		1,102		1,416			(376)		828		0001
Purchased Call/S&P 500 INDEX/SPX261Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/19/2027	1	74,724	100		927		511		1,760			(419)		277		0001
Purchased Call/S&P 500 INDEX/SPXF17GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/12/2026	05/12/2027	1	128,941	100		941		578		1,958			(364)		505		0001
Purchased Call/S&P 500 INDEX/SPX2403SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2026	06/24/2027	1	113,283	100		1,393		1,021		2,794			(374)		484		0001
Purchased Call/S&P 500 INDEX/SPXF17HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2026	05/13/2027	1	97,018	100		902		557		1,365			(346)		381		0001
Purchased Call/S&P 500 INDEX/SPX261ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	05/05/2027	1	183,655	100		1,451		863		3,225			(588)		708		0001
Purchased Call/S&P 500 INDEX/SPX3610S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2027	1	278,962	100		1,981		1,238		2,645			(751)		1,098		0001
Purchased Call/S&P 500 INDEX/SPXF17K$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/10/2026	06/10/2027	1	63,178	100		619		430		947			(190)		263		0001
Purchased Call/S&P 500 INDEX/SPX261ZSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/11/2026	05/11/2027	1	139,356	100		1,658		1,014		2,744			(645)		545		0001
Purchased Call/S&P 500 INDEX/SPX261ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/14/2027	1	275,654	100		2,315		1,244		2,725			(1,072)		1,010		0001
Purchased Call/S&P 500 INDEX/SPXF17JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/01/2026	06/01/2027	1	47,562	100		656		439		759			(218)		194		0001
Purchased Call/S&P 500 INDEX/SPXF17ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/23/2027	1	51,359	100		570		323		1,072			(249)		192		0001
Purchased Call/S&P 500 INDEX/SPXK00FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/01/2026	04/01/2027	1	76,365	100		565		283		1,418			(282)		270		0001
Purchased Call/S&P 500 INDEX/SPXK000SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/09/2026	06/09/2027	1	112,571	100		822		568		1,486			(254)		468		0001
Purchased Call/S&P 500 INDEX/SPXK00FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/02/2027	1	244,877	100		1,812		919		4,769			(899)		869		0001
Purchased Call/S&P 500 INDEX/SPXP13MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/29/2026	06/29/2027	1	77,601	100		1,071		799		918			(273)		335		0001
Purchased Call/S&P 500 INDEX/SPX2402SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2026	06/04/2027	1	132,189	100		965		658		967			(312)		544		0001
Purchased Call/S&P 500 INDEX/SPXK00HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/13/2026	04/13/2027	1	61,728	100		1,093		584		1,832			(509)		226		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXK00RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	06/18/2026	06/17/2027	1	149,594	100		1,152		831		1,709			(329)		631		0001
Purchased Call/S&P 500 INDEX/SPX2401SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2026	04/09/2027	1	11,524	100		165		87		313			(79)		42		0001
Purchased Call/S&P 500 INDEX/SPX2402ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2026	05/25/2027	1	124,540	100		884		575		1,525			(315)		502		0001
Purchased Call/S&P 500 INDEX/SPX2402SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2026	05/03/2027	1	223,571	100		1,744		1,028		3,184			(722)		858		0001
Purchased Call/S&P 500 INDEX/SPX2403SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/25/2027	1	78,090	100		570		423		1,171			(150)		335		0001
Purchased Call/S&P 500 INDEX/SPX2402SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2026	05/21/2027	1	151,211	100		1,074		694		2,430			(386)		604		0001
Purchased Call/S&P 500 INDEX/SPX2402SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2026	05/20/2027	1	129,822	100		922		587		1,951			(336)		518		0001
Purchased Call/S&P 500 INDEX/SPX3610S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/17/2027	1	239,786	100		1,702		1,069		2,518			(640)		950		0001
Purchased Call/S&P 500 INDEX/SPX2403SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/28/2027	1	82,127	100		739		550		1,437			(193)		354		0001
Purchased Call/S&P 500 INDEX/SPX261ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2026	04/16/2027	1	6,103	100		76		41		127			(35)		22		0001
Purchased Call/S&P 500 INDEX/SPX2402S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/21/2026	04/21/2027	1	67,678	100		440		245		1,354			(195)		252		0001
Purchased Call/S&P 500 INDEX/SPX2403S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2026	06/11/2027	1	85,260	100		946		665		1,419			(286)		356		0001
Purchased Call/S&P 500 INDEX/SPX261ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/13/2027	1	79,269	100		563		347		740			(216)		311		0001
Purchased Call/S&P 500 INDEX/SPX2402SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/28/2026	05/28/2027	1	92,659	100		658		436		673			(225)		376		0001
Purchased Call/S&P 500 INDEX/SPX2402S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2026	04/23/2027	1	124,380	100		995		564		2,018			(435)		466		0001
Purchased Call/S&P 500 INDEX/SPX261ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/20/2026	04/20/2027	1	106,130	100		838		464		1,903			(374)		395		0001
Purchased Call/S&P 500 INDEX/SPX261ZSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	1	153,885	100		1,139		690		1,639			(454)		596		0001
Purchased Call/S&P 500 INDEX/SPX2402SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/19/2026	05/19/2027	1	283,493	100		2,070		1,311		3,688			(760)		1,128		0001
Purchased Call/S&P 500 INDEX/SPX261ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	05/05/2027	1	35,803	100		605		360		1,224			(245)		138		0001
Purchased Call/S&P 500 INDEX/SPX261ZSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2027	1	17,496	100		196		119		181			(77)		68		0001
Purchased Call/S&P 500 INDEX/SPX2403SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2026	06/30/2027	1	213,229	100		1,642		1,230		1,924			(414)		922		0001
Purchased Call/S&P 500 INDEX/SPX2403SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2026	06/17/2027	1	238,870	100		1,792		1,289		2,692			(515)		1,008		0001
Purchased Call/S&P 500 INDEX/SPX261ZSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/11/2026	05/11/2027	1	90,378	100		651		398		1,083			(253)		353		0001
Purchased Call/S&P 500 INDEX/SPX261ZSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	1	13,294	100		213		129		310			(85)		51		0001
Purchased Call/S&P 500 INDEX/SPXF17D84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2026	04/21/2027	1	36,574	100		347		193		975			(154)		136		0001
Purchased Call/S&P 500 INDEX/SPX2403SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/16/2026	06/16/2027	1	110,483	100		818		581		810			(237)		465		0001
Purchased Call/S&P 500 INDEX/SPXE0598B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/15/2026	05/14/2027	1	137,247	100		1,496		935		1,716			(567)		540		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261ZS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/15/2027	1	74,378	100		922		498		1,537			(425)		273		0001
Purchased Call/S&P 500 INDEX/SPX261ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	05/03/2027	1	76,763	100		1,297		765		2,166			(537)		295		0001
Purchased Call/S&P 500 INDEX/SPX261ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	04/30/2027	1	26,694	100		376		221		564			(157)		102		0001
Purchased Call/S&P 500 INDEX/SPXK00QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2026	05/28/2027	1	140,667	100		985		654		1,192			(335)		570		0001
Purchased Call/S&P 500 INDEX/SPX240ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2026	05/21/2027	1	292,885	100		2,079		1,340		5,260			(752)		1,170		0001
Purchased Call/S&P 500 INDEX/SPXF17ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/21/2027	1	4,754	100		64		41		112			(23)		19		0001
Purchased Call/S&P 500 INDEX/SPXK00GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/05/2027	1	192,831	100		1,427		729		4,974			(702)		690		0001
Purchased Call/S&P 500 INDEX/SPXF17ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	191,719	100		2,090		1,225		3,035			(873)		731		0001
Purchased Call/S&P 500 INDEX/SPXF17MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/17/2027	1	25,714	100		365		263		395			(104)		109		0001
Purchased Call/S&P 500 INDEX/SPXE058SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2026	05/07/2027	1	119,537	100		1,434		869		1,881			(571)		463		0001
Purchased Call/S&P 500 INDEX/SPXF17HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/18/2026	05/18/2027	1	65,876	100		856		540		1,390			(317)		261		0001
Purchased Call/S&P 500 INDEX/SPXF17HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2026	05/20/2027	1	124,979	100		1,625		1,034		2,649			(592)		498		0001
Purchased Call/S&P 500 INDEX/SPX261ZSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	1	305,421	100		2,260		1,369		3,708			(900)		1,183		0001
Purchased Call/S&P 500 INDEX/SPXF17CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/19/2027	1	239,075	100		1,889		1,041		4,108			(854)		887		0001
Purchased Call/S&P 500 INDEX/SPX261ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	04/23/2027	1	146,028	100		1,197		677		1,995			(525)		547		0001
Purchased Call/S&P 500 INDEX/SPXK00RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/21/2027	1	218,155	100		1,680		1,217		3,178			(475)		928		0001
Purchased Call/S&P 500 INDEX/SPXF17FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2026	05/07/2027	1	26,480	100		368		222		668			(147)		103		0001
Purchased Call/S&P 500 INDEX/SPXK00JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2026	04/23/2027	1	9,877	100		180		102		327			(79)		37		0001
Purchased Call/S&P 500 INDEX/SPXK00QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2026	06/07/2027	1	43,273	100		320		220		571			(102)		179		0001
Purchased Call/S&P 500 INDEX/SPXK00GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/06/2026	04/06/2027	1	210,569	100		1,600		824		4,825			(776)		756		0001
Purchased Call/S&P 500 INDEX/SPXF17HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/19/2026	05/19/2027	1	43,408	100		577		366		878			(212)		173		0001
Purchased Call/S&P 500 INDEX/SPXF17KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	1	70,625	100		1,003		685		1,698			(322)		290		0001
Purchased Call/S&P 500 INDEX/SPXF17HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/21/2027	1	39,357	100		547		353		1,021			(198)		157		0001
Purchased Call/S&P 500 INDEX/SPXE059SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2026	05/17/2027	1	83,896	100		982		617		1,210			(369)		332		0001
Purchased Call/S&P 500 INDEX/SPXF17CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/16/2027	1	226,677	100		1,791		980		2,491			(817)		835		0001
Purchased Call/S&P 500 INDEX/SPXF17CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2026	04/16/2027	1	151,146	100		1,194		653		2,746			(545)		557		0001
Purchased Call/S&P 500 INDEX/SPXK00F$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/02/2027	1	99,282	100		735		372		1,634			(364)		352		0001
Purchased Call/S&P 500 INDEX/SPXE05CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/05/2026	06/07/2027	1	149,339	100		1,732		1,188		2,374			(552)		618		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE059SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	79,616	100		876		566		1,019			(315)		318		0001
Purchased Call/S&P 500 INDEX/SPXE055SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2026	04/16/2027	1	79,713	100		1,523		833		2,605			(694)		294		0001
Purchased Call/S&P 500 INDEX/SPXK00GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/05/2027	1	12,406	100		128		65		428			(63)		44		0001
Purchased Call/S&P 500 INDEX/SPXK00GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/07/2026	04/07/2027	1	208,049	100		1,560		808		4,542			(752)		749		0001
Purchased Call/S&P 500 INDEX/SPXK00GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/02/2027	1	77,151	100		918		465		1,781			(455)		274		0001
Purchased Call/S&P 500 INDEX/SPX2402SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2026	06/01/2027	1	124,613	100		922		617		1,274			(306)		509		0001
Purchased Call/S&P 500 INDEX/SPX2402SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/03/2026	06/03/2027	1	69,419	100		507		342		741			(165)		285		0001
Purchased Call/S&P 500 INDEX/SPXK00QSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/12/2026	06/14/2027	1	170,736	100		2,049		1,445		3,355			(614)		716		0001
Purchased Call/S&P 500 INDEX/SPXP13GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2026	05/27/2027	1	76,493	100		933		612		1,035			(322)		309		0001
Purchased Call/S&P 500 INDEX/SPXK00RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/15/2026	06/15/2027	1	157,096	100		2,168		1,535		2,674			(636)		660		0001
Purchased Call/S&P 500 INDEX/SPXP136S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2026	04/01/2027	1	16,450	100		283		142		546			(141)		58		0001
Purchased Call/S&P 500 INDEX/SPX2403S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2026	06/14/2027	1	105,499	100		738		521		1,142			(221)		443		0001
Purchased Call/S&P 500 INDEX/SPX2401ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/09/2027	1	227,082	100		1,862		983		4,026			(885)		821		0001
Purchased Call/S&P 500 INDEX/SPXK00RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/16/2026	06/16/2027	1	70,411	100		922		656		1,057			(268)		297		0001
Purchased Call/S&P 500 INDEX/SPX2402SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2026	05/24/2027	1	53,051	100		377		245		664			(134)		213		0001
Purchased Call/S&P 500 INDEX/SPXK00RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	06/18/2026	06/17/2027	1	122,372	100		930		671		1,146			(266)		516		0001
Purchased Call/S&P 500 INDEX/SPX2402SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2026	05/21/2027	1	96,166	100		683		441		1,105			(246)		384		0001
Purchased Call/S&P 500 INDEX/SPXK00RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2026	06/17/2027	1	99,627	100		1,275		920		1,942			(364)		420		0001
Purchased Call/S&P 500 INDEX/SPX2402S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2026	04/23/2027	1	174,963	100		1,400		793		2,905			(611)		656		0001
Purchased Call/S&P 500 INDEX/SPX2402S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2026	04/26/2027	1	206,274	100		1,650		941		2,907			(715)		779		0001
Purchased Call/S&P 500 INDEX/SPXP13JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	1	65,183	100		919		633		1,133			(287)		270		0001
Purchased Call/S&P 500 INDEX/SPX2402SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/26/2026	05/26/2027	1	155,536	100		1,089		711		1,637			(379)		628		0001
Purchased Call/S&P 500 INDEX/SPX2403SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2026	06/22/2027	1	43,970	100		554		403		1,013			(152)		187		0001
Purchased Call/S&P 500 INDEX/SPX2403SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/25/2026	06/25/2027	1	107,108	100		793		586		1,835			(211)		459		0001
Purchased Call/S&P 500 INDEX/SPX2403SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2026	06/22/2027	1	107,057	100		803		584		1,667			(220)		456		0001
Purchased Call/S&P 500 INDEX/SPXK00QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/12/2026	06/11/2027	1	6,805	100		87		61		164			(26)		28		0001
Purchased Call/S&P 500 INDEX/SPXK00MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2026	05/14/2027	1	42,900	100		498		310		676			(190)		169		0001
Purchased Call/S&P 500 INDEX/SPX2402SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/27/2026	05/27/2027	1	77,668	100		544		356		663			(188)		314		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/27/2026	04/27/2027	1	65,466	100		1,231		705		1,568			(526)		248		0001
Purchased Call/S&P 500 INDEX/SPX2402S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2026	04/22/2027	1	157,195	100		1,273		712		3,274			(562)		588		0001
Purchased Call/S&P 500 INDEX/SPXP13MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/30/2026	06/30/2027	1	11	100													0001
Purchased Call/S&P 500 INDEX/SPX261ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	05/07/2027	1	200,799	100		1,506		909		2,917			(602)		778		0001
Purchased Call/S&P 500 INDEX/SPX261ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/06/2027	1	92,732	100		686		410		1,418			(276)		358		0001
Purchased Call/S&P 500 INDEX/SPX2401S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/09/2027	1	21,658	100		290		153		371			(138)		78		0001
Purchased Call/S&P 500 INDEX/SPXX0PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/02/2027	1	67,980	100		489		329		573			(161)		278		0001
Purchased Call/S&P 500 INDEX/SPX3610S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2027	1	321,370	100		2,282		1,426		2,813			(865)		1,264		0001
Purchased Call/S&P 500 INDEX/SPXF17ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2026	04/26/2027	1	61,327	100		987		563		1,442			(428)		231		0001
Purchased Call/S&P 500 INDEX/SPX261ZS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/14/2027	1	45,902	100		675		362		904			(312)		168		0001
Purchased Call/S&P 500 INDEX/SPXP13JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/09/2026	06/09/2027	1	58,069	100		749		518		1,064			(232)		241		0001
Purchased Call/S&P 500 INDEX/SPXX00SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2026	06/23/2027	1	120,524	100		916		669		1,902			(248)		514		0001
Purchased Call/S&P 500 INDEX/SPXX00QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2026	06/10/2027	1	142,253	100		1,010		701		1,590			(310)		592		0001
Purchased Call/S&P 500 INDEX/SPXE05CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2026	06/21/2027	1	58,967	100		743		538		1,058			(210)		251		0001
Purchased Call/S&P 500 INDEX/SPXF17HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/15/2026	05/14/2027	1	2,149	100		27		17		38			(10)		8		0001
Purchased Call/S&P 500 INDEX/SPXF17HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/12/2026	05/12/2027	1	3,618	100		46		28		82			(18)		14		0001
Purchased Call/S&P 500 INDEX/SPXP131SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/04/2026	06/04/2027	1	12,692	100		193		131		176			(62)		52		0001
Purchased Call/S&P 500 INDEX/SPXP13LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/23/2026	06/23/2027	1	20,232	100		277		202		455			(75)		86		0001
Purchased Call/S&P 500 INDEX/SPXF17JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/03/2027	1	16,284	100		213		144		272			(70)		67		0001
Purchased Call/S&P 500 INDEX/SPXF17LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/17/2027	1	114,961	100		1,184		852		1,587			(341)		485		0001
Purchased Call/S&P 500 INDEX/SPX2403SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/28/2027	1	76,039	100		555		413		1,156			(145)		328		0001
Purchased Call/S&P 500 INDEX/SPXF171SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/25/2027	1	59,412	100		755		491		1,032			(269)		239		0001
Purchased Call/S&P 500 INDEX/SPXF17ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2026	04/30/2027	1	44,214	100		486		284		539			(204)		168		0001
Purchased Call/S&P 500 INDEX/SPXX00GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/07/2026	04/07/2027	1	59,492	100		773		401		2,053			(373)		214		0001
Purchased Call/S&P 500 INDEX/SPXX000SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2026	05/28/2027	1	205,111	100		1,436		953		1,212			(489)		832		0001
Purchased Call/S&P 500 INDEX/SPXP131S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	1	84,601	100		1,066		717		1,201			(350)		347		0001
Purchased Call/S&P 500 INDEX/SPXX00GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/06/2026	04/06/2027	1	62,212	100		821		423		2,227			(398)		223		0001
Purchased Call/S&P 500 INDEX/SPX261ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/13/2026	04/13/2027	1	135,530	100		1,138		608		1,734			(530)		495		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX3610$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2026	05/18/2027	1	196,920	100		1,457		919		2,402			(539)		782		0001
Purchased Call/S&P 500 INDEX/SPXO00$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/28/2026	05/28/2027	1	46,759	100		781		517		842			(267)		190		0001
Purchased Call/S&P 500 INDEX/SPXF171$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/28/2027	1	11,820	100		157		104		82			(54)		48		0001
Purchased Call/S&P 500 INDEX/SPXP13GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	20,961	100		388		257		341			(132)		85		0001
Purchased Call/S&P 500 INDEX/SPXF17B$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/16/2027	1	232,790	100		1,886		1,029		2,073			(863)		857		0001
Purchased Call/S&P 500 INDEX/SPXK00RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2026	06/17/2027	1	17,147	100		219		158		304			(63)		72		0001
Purchased Call/S&P 500 INDEX/SPX2401$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/02/2027	1	12,841	100		186		94		384			(92)		46		0001
Purchased Call/S&P 500 INDEX/SPX2403$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/15/2026	06/15/2027	1	102,343	100		737		522		819			(216)		430		0001
Purchased Call/S&P 500 INDEX/SPX2402$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2026	04/29/2027	1	137,513	100		1,059		613		704			(447)		523		0001
Purchased Call/S&P 500 INDEX/SPXK00RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/17/2027	1	163,561	100		1,259		909		1,642			(360)		690		0001
Purchased Call/S&P 500 INDEX/SPXP13HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	122,229	100		1,455		966		1,598			(495)		496		0001
Purchased Call/S&P 500 INDEX/SPX2401$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2026	04/08/2027	1	160,716	100		1,286		669		2,890			(616)		580		0001
Purchased Call/S&P 500 INDEX/SPX2403$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/25/2027	1	47,915	100		652		483		1,097			(172)		205		0001
Purchased Call/S&P 500 INDEX/SPX2401$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2026	04/08/2027	1	132,553	100		1,882		980		3,669			(902)		478		0001
Purchased Call/S&P 500 INDEX/SPX2403$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2026	06/24/2027	1	93,891	100		676		495		1,634			(182)		402		0001
Purchased Call/S&P 500 INDEX/SPX2401$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/09/2027	1	95,087	100		1,189		627		2,443			(565)		344		0001
Purchased Call/S&P 500 INDEX/SPX2402$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/04/2026	05/04/2027	1	227,055	100		1,771		1,049		2,262			(723)		873		0001
Purchased Call/S&P 500 INDEX/SPX2402$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2026	04/30/2027	1	193,056	100		1,506		883		2,291			(629)		736		0001
Purchased Call/S&P 500 INDEX/SPX2402$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2026	04/30/2027	1	177,596	100		1,385		812		2,436			(578)		677		0001
Purchased Call/S&P 500 INDEX/SPX2402$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2026	04/29/2027	1	17,074	100		208		121		157			(88)		65		0001
Purchased Call/S&P 500 INDEX/SPX2403$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/11/2026	06/11/2027	1	284,241	100		1,961		1,375		3,961			(596)		1,186		0001
Purchased Call/S&P 500 INDEX/SPX2402$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/04/2026	05/04/2027	1	6,054	100		79		47		100			(32)		23		0001
Purchased Call/S&P 500 INDEX/SPX2403$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2026	06/11/2027	1	155,427	100		1,088		765		1,728			(329)		648		0001
Purchased Call/S&P 500 INDEX/SPXF17D$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	42,763	100		654		370		1,037			(287)		160		0001
Purchased Call/S&P 500 INDEX/SPXK00PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2026	06/04/2027	1	169,119	100		1,251		855		2,459			(402)		696		0001
Purchased Call/S&P 500 INDEX/SPX2402$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2026	04/16/2027	1	14,002	100		175		96		299			(80)		52		0001
Purchased Call/S&P 500 INDEX/SPX2401$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/09/2027	1	429,390	100		3,521		1,858		3,959			(1,673)		1,553		0001
Purchased Call/S&P 500 INDEX/SPX261Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2027	1	34,827	100		488		281		562			(207)		132		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261Z$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/10/2027	1	116,949	100		865		527		657			(342)		456		0001
Purchased Call/S&P 500 INDEX/SPX2401$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	04/12/2027	1	109,876	100		901		479		2,141			(425)		401		0001
Purchased Call/S&P 500 INDEX/SPX2403$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2026	06/08/2027	1	200,867	100		1,486		1,024		2,613			(464)		833		0001
Purchased Call/S&P 500 INDEX/SPXF17DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	115,444	100		1,755		981		3,665			(774)		432		0001
Purchased Call/S&P 500 INDEX/SPXK00OST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2026	05/28/2027	1	157,638	100		1,103		733		498			(376)		639		0001
Purchased Call/S&P 500 INDEX/SPX261Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/27/2026	04/27/2027	1	156,637	100		1,237		709		1,568			(529)		593		0001
Purchased Call/S&P 500 INDEX/SPX2403$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2026	06/11/2027	1	198,243	100		1,388		975		2,596			(419)		827		0001
Purchased Call/S&P 500 INDEX/SPXK00FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2026	04/02/2027	1	201,832	100		1,494		757		2,806			(741)		717		0001
Purchased Call/S&P 500 INDEX/SPX261Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/15/2027	1	323,047	100		2,132		1,151		3,320			(981)		1,187		0001
Purchased Call/S&P 500 INDEX/SPX2401$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2026	04/09/2027	1	282,229	100		2,258		1,188		4,525			(1,076)		1,021		0001
Purchased Call/S&P 500 INDEX/SPX261Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/28/2027	1	185,819	100		1,449		835		1,591			(615)		705		0001
Purchased Call/S&P 500 INDEX/SPX2401$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	04/02/2027	1	13,493	100		184		93		441			(91)		48		0001
Purchased Call/S&P 500 INDEX/SPX2402$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2026	04/30/2027	1	221,108	100		1,747		1,021		1,955			(732)		843		0001
Purchased Call/S&P 500 INDEX/SPX2403$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/11/2026	06/11/2027	1	61,639	100		734		514		1,350			(223)		257		0001
Purchased Call/S&P 500 INDEX/SPX2402$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2026	05/14/2027	1	259,231	100		1,789		1,115		2,139			(681)		1,020		0001
Purchased Call/S&P 500 INDEX/SPXF171SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/26/2027	1	229,131	100		3,047		1,990		3,658			(1,060)		925		0001
Purchased Call/S&P 500 INDEX/SPXE059$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	11,582	100		138		89		172			(49)		47		0001
Purchased Call/S&P 500 INDEX/SPXK00QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2026	06/04/2027	1	177,593	100		1,314		898		2,716			(422)		730		0001
Purchased Call/S&P 500 INDEX/SPXP13L$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	29,494	100		563		418		819			(149)		126		0001
Purchased Call/S&P 500 INDEX/SPXP13L$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2026	06/25/2027	1	19,741	100		318		235		529			(84)		85		0001
Purchased Call/S&P 500 INDEX/SPX2403$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2026	07/12/2027	1	106,698	100		822		643		1,060			(184)		471		0001
Purchased Call/S&P 500 INDEX/SPX2405$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/01/2026	09/01/2027	1	245,565	100		1,965		1,813		2,675			(156)		1,178		0001
Purchased Call/S&P 500 INDEX/SPXL00F$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/03/2027	1	142,949	100		1,172		1,100		1,194			(84)		688		0001
Purchased Call/S&P 500 INDEX/SPXL001S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2026	07/23/2027	1	180,767	100		1,446		1,185		2,592			(270)		814		0001
Purchased Call/S&P 500 INDEX/SPX2405$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2026	09/03/2027	1	42,033	100		340		319		328			(25)		202		0001
Purchased Call/S&P 500 INDEX/SPX2404$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/27/2026	07/27/2027	1	172,596	100		1,398		1,152		2,077			(249)		782		0001
Purchased Call/S&P 500 INDEX/SPX2405$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/10/2026	09/10/2027	1	8,870	100		111		106		142			(6)		43		0001
Purchased Call/S&P 500 INDEX/SPX2404$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2026	07/19/2027	1	50,979	100		658		527		898			(134)		228		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2404S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2026	07/16/2027	1	36,629	100		473		378		673			(97)		163		0001
Purchased Call/S&P 500 INDEX/SPX2404S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2026	07/16/2027	1	159,466	100		1,212		970		1,541			(250)		709		0001
Purchased Call/S&P 500 INDEX/SPX2405SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2026	09/15/2027	1	93,778	100		1,313		1,262		1,589			(54)		459		0001
Purchased Call/S&P 500 INDEX/SPXF17VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/29/2026	09/29/2027	1	74,381	100		1,235		1,235		1,221			(3)		371		0001
Purchased Call/S&P 500 INDEX/SPXF170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2026	07/02/2027	1	2,404	100		33		25		45			(8)		10		0001
Purchased Call/S&P 500 INDEX/SPXL0018S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/24/2026	07/23/2027	1	7,601	100		108		88		189			(20)		34		0001
Purchased Call/S&P 500 INDEX/SPX3610SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2026	07/29/2027	1	97,727	100		792		656		976			(137)		444		0001
Purchased Call/S&P 500 INDEX/SPXL0018A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/24/2026	07/23/2027	1	99,767	100		1,327		1,087		2,288			(248)		449		0001
Purchased Call/S&P 500 INDEX/SPXL00N8D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2026	09/24/2027	1	77,731	100		1,080		1,071		1,284			(18)		385		0001
Purchased Call/S&P 500 INDEX/SPXL000SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/23/2026	07/23/2027	1	16,945	100		224		183		380			(42)		76		0001
Purchased Call/S&P 500 INDEX/SPX3610SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2026	09/16/2027	1	118,674	100		1,009		973		1,170			(39)		582		0001
Purchased Call/S&P 500 INDEX/SPXL005S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/07/2026	08/09/2027	1	94,490	100		1,115		958		1,150			(164)		438		0001
Purchased Call/S&P 500 INDEX/SPX2404S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/20/2026	07/20/2027	1	58,942	100		454		365		805			(90)		264		0001
Purchased Call/S&P 500 INDEX/SPXK00U8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/06/2026	07/06/2027	1	200,633	100		1,545		1,183		2,352			(364)		877		0001
Purchased Call/S&P 500 INDEX/SPX3610SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2026	08/06/2027	1	87,395	100		682		583		675			(103)		403		0001
Purchased Call/S&P 500 INDEX/SPX3611S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2026	09/27/2027	1	46,847	100		642		638		583			(9)		233		0001
Purchased Call/S&P 500 INDEX/SPX2404SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/14/2026	08/13/2027	1	195,059	100		1,443		1,267		1,196			(186)		909		0001
Purchased Call/S&P 500 INDEX/SPX3610SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2026	08/11/2027	1	117,384	100		904		782		803			(124)		545		0001
Purchased Call/S&P 500 INDEX/SPX2404SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2026	07/28/2027	1	124,873	100		987		815		1,455			(173)		567		0001
Purchased Call/S&P 500 INDEX/SPX2405S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2026	08/23/2027	1	46,336	100		348		312		487			(38)		219		0001
Purchased Call/S&P 500 INDEX/SPX2405SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2026	09/17/2027	1	164,864	100		1,368		1,334		1,660			(45)		810		0001
Purchased Call/S&P 500 INDEX/SPX2405S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2026	08/26/2027	1	151,043	100		1,148		1,040		1,670			(110)		718		0001
Purchased Call/S&P 500 INDEX/SPXK00U8Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/06/2026	07/06/2027	1	78,506	100		1,091		836		1,681			(257)		343		0001
Purchased Call/S&P 500 INDEX/SPX2405SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/17/2026	09/17/2027	1	197,341	100		1,638		1,593		2,019			(58)		969		0001
Purchased Call/S&P 500 INDEX/SPX2405S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2026	08/23/2027	1	77,720	100		933		838		1,163			(102)		368		0001
Purchased Call/S&P 500 INDEX/SPX2405SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2026	09/08/2027	1	144,039	100		1,138		1,072		1,404			(69)		698		0001
Purchased Call/S&P 500 INDEX/SPX2403SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2026	07/02/2027	1	64,871	100		487		369		874			(120)		282		0001
Purchased Call/S&P 500 INDEX/SPX3610SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2026	09/10/2027	1	115,025	100		1,714		1,638		1,775			(89)		559		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2403ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/07/2026	07/07/2027	1	37,053	100		285		219		379			(66)		162		0001
Purchased Call/S&P 500 INDEX/SPX2404SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2026	08/12/2027	1	175,666	100		1,335		1,159		1,331			(179)		817		0001
Purchased Call/S&P 500 INDEX/SPX3610SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/05/2026	08/05/2027	1	63,144	100		480		407		459			(74)		290		0001
Purchased Call/S&P 500 INDEX/SPX2403SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2026	07/08/2027	1	74,776	100		576		444		737			(133)		328		0001
Purchased Call/S&P 500 INDEX/SPX3611SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/22/2026	09/22/2027	1	34,602	100		529		519		471			(12)		171		0001
Purchased Call/S&P 500 INDEX/SPX3610SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/05/2026	08/05/2027	1	48,477	100		485		411		463			(74)		223		0001
Purchased Call/S&P 500 INDEX/SPX2405SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2026	08/30/2027	1	34,823	100		488		447		501			(44)		167		0001
Purchased Call/S&P 500 INDEX/SPX2404SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2026	07/21/2027	1	233,777	100		1,847		1,491		3,234			(359)		1,049		0001
Purchased Call/S&P 500 INDEX/SPX2404SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	08/02/2027	1	98,596	100		799		671		1,263			(133)		451		0001
Purchased Call/S&P 500 INDEX/SPX2404SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/14/2026	08/16/2027	1	106,528	100		788		693		536			(101)		499		0001
Purchased Call/S&P 500 INDEX/SPX2405SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2026	08/30/2027	1	127,361	100		981		900		1,077			(88)		609		0001
Purchased Call/S&P 500 INDEX/SPXF17TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/20/2027	1	137,134	100		1,495		1,341		1,680			(164)		646		0001
Purchased Call/S&P 500 INDEX/SPX2406S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2026	09/17/2027	1	119,059	100		1,548		1,509		1,757			(51)		585		0001
Purchased Call/S&P 500 INDEX/SPX2404SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/18/2026	08/18/2027	1	74,608	100		1,030		910		1,132			(121)		350		0001
Purchased Call/S&P 500 INDEX/SPXK00XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/13/2026	07/13/2027	1	125,899	100		969		761		1,018			(210)		557		0001
Purchased Call/S&P 500 INDEX/SPXK00ZSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/22/2026	07/22/2027	1	58,942	100		784		635		1,378			(150)		265		0001
Purchased Call/S&P 500 INDEX/SPX2405S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2026	08/26/2027	1	48,807	100		678		615		851			(65)		232		0001
Purchased Call/S&P 500 INDEX/SPX2404SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2026	08/19/2027	1	117,893	100		884		784		1,010			(102)		555		0001
Purchased Call/S&P 500 INDEX/SPX3610SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/04/2026	08/04/2027	1	239,493	100		1,748		1,479		1,639			(273)		1,100		0001
Purchased Call/S&P 500 INDEX/SPX3610SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/10/2026	07/09/2027	1	67,592	100		811		633		980			(183)		297		0001
Purchased Call/S&P 500 INDEX/SPX2405SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2026	08/27/2027	1	68,437	100		534		489		603			(48)		326		0001
Purchased Call/S&P 500 INDEX/SPX3610SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/16/2026	09/16/2027	1	63,156	100		966		932		1,094			(37)		310		0001
Purchased Call/S&P 500 INDEX/SPXL00FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/03/2027	1	287,353	100		2,356		2,212		2,432			(168)		1,383		0001
Purchased Call/S&P 500 INDEX/SPX3610S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/07/2026	07/07/2027	1	41,749	100		501		385		573			(117)		183		0001
Purchased Call/S&P 500 INDEX/SPX3610SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/14/2026	07/14/2027	1	132,506	100		1,020		804		912			(218)		587		0001
Purchased Call/S&P 500 INDEX/SPX3610SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/06/2026	08/06/2027	1	51,695	100		667		571		654			(100)		238		0001
Purchased Call/S&P 500 INDEX/SPXL00NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2026	09/24/2027	1	217,350	100		1,782		1,772		1,871			(24)		1,078		0001
Purchased Call/S&P 500 INDEX/SPXL001SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2026	07/26/2027	1	75,265	100		602		494		1,065			(112)		341		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX3610$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2026	07/01/2027	1	128,786	100		992		746		1,695			(247)		558		0001
Purchased Call/S&P 500 INDEX/SPXL005$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/07/2026	08/09/2027	1	102,102	100		786		676		790			(116)		473		0001
Purchased Call/S&P 500 INDEX/SPXQ135$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/28/2026	09/28/2027	1	19,337	100		306		305		238			(2)		96		0001
Purchased Call/S&P 500 INDEX/SPX00Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/15/2026	07/15/2027	1	93,829	100		722		571		669			(152)		417		0001
Purchased Call/S&P 500 INDEX/SPXF170$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2026	07/09/2027	1	9,401	100		98		76		107			(22)		41		0001
Purchased Call/S&P 500 INDEX/SPXL000$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/23/2026	07/23/2027	1	110,338	100		850		694		1,489			(161)		497		0001
Purchased Call/S&P 500 INDEX/SPXP13Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	09/03/2027	1	7,830	100		134		126		114			(10)		38		0001
Purchased Call/S&P 500 INDEX/SPX2404$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/30/2027	1	161,728	100		1,310		1,099		1,920			(220)		737		0001
Purchased Call/S&P 500 INDEX/SPX2405$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2026	08/27/2027	1	221,635	100		1,729		1,585		2,004			(157)		1,055		0001
Purchased Call/S&P 500 INDEX/SPXP13US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2026	08/11/2027	1	21,064	100		343		297		257			(47)		98		0001
Purchased Call/S&P 500 INDEX/SPX2404$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2026	07/16/2027	1	99,850	100		759		607		1,174			(156)		444		0001
Purchased Call/S&P 500 INDEX/SPX2406$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2026	09/17/2027	1	20,978	100		294		286		331			(10)		103		0001
Purchased Call/S&P 500 INDEX/SPX3610$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2026	09/13/2027	1	66,136	100		780		746		816			(40)		323		0001
Purchased Call/S&P 500 INDEX/SPX3610$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/10/2026	08/10/2027	1	154,362	100		1,158		998		833			(162)		716		0001
Purchased Call/S&P 500 INDEX/SPX3610$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2026	08/20/2027	1	12,508	100		214		191		236			(24)		59		0001
Purchased Call/S&P 500 INDEX/SPX2403$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2026	07/02/2027	1	328,850	100		2,466		1,872		3,729			(608)		1,427		0001
Purchased Call/S&P 500 INDEX/SPX2403$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/09/2026	07/09/2027	1	232,803	100		1,793		1,395		2,172			(408)		1,023		0001
Purchased Call/S&P 500 INDEX/SPX3611$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2026	09/24/2027	1	8,612	100		136		135		123			(2)		43		0001
Purchased Call/S&P 500 INDEX/SPX3610$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/01/2026	09/01/2027	1	61,214	100		955		881		1,059			(76)		294		0001
Purchased Call/S&P 500 INDEX/SPX3610$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	09/22/2027	1	200,485	100		1,624		1,593		1,396			(36)		991		0001
Purchased Call/S&P 500 INDEX/SPXL001$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/27/2026	07/27/2027	1	67,641	100		967		797		1,455			(172)		307		0001
Purchased Call/S&P 500 INDEX/SPX2404$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/20/2026	07/20/2027	1	122,640	100		1,594		1,282		2,540			(314)		549		0001
Purchased Call/S&P 500 INDEX/SPX2405$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/17/2026	09/17/2027	1	15,709	100		254		247		284			(9)		77		0001
Purchased Call/S&P 500 INDEX/SPX2404$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2026	07/16/2027	1	5,118	100		66		53		81			(14)		23		0001
Purchased Call/S&P 500 INDEX/SPXP130$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2026	07/16/2027	1	35,817	100		462		369		312			(96)		159		0001
Purchased Call/S&P 500 INDEX/SPXL009$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/14/2026	08/13/2027	1	24,900	100		356		313		321			(46)		116		0001
Purchased Call/S&P 500 INDEX/SPXL00F$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	09/04/2026	09/03/2027	1	87,605	100		718		674		748			(51)		422		0001
Purchased Call/S&P 500 INDEX/SPXL004$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/07/2026	08/06/2027	1	53,192	100		676		580		725			(100)		245		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL00ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2026	09/02/2027	1	191,928	100		1,555		1,439		1,872			(119)		922		0001
Purchased Call/S&P 500 INDEX/SPX3611$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2026	09/24/2027	1	71,818	100		991		986		896			(14)		356		0001
Purchased Call/S&P 500 INDEX/SPXL00QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2026	09/29/2027	1	62,961	100		523		523		86			(1)		314		0001
Purchased Call/S&P 500 INDEX/SPXL007$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2026	08/12/2027	1	75,462	100		1,094		950		1,184			(147)		351		0001
Purchased Call/S&P 500 INDEX/SPXL009S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/14/2026	08/13/2027	1	6,454	100		81		71		76			(10)		30		0001
Purchased Call/S&P 500 INDEX/SPXL00BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/24/2026	08/24/2027	1	162,711	100		1,237		1,114		1,793			(125)		771		0001
Purchased Call/S&P 500 INDEX/SPXL00FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/07/2027	1	118,067	100		968		909		1,014			(68)		571		0001
Purchased Call/S&P 500 INDEX/SPXL00NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2026	09/27/2027	1	99,056	100		812		808		856			(11)		493		0001
Purchased Call/S&P 500 INDEX/SPXP13PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2026	07/21/2027	1	123,153	100		1,601		1,292		2,035			(311)		553		0001
Purchased Call/S&P 500 INDEX/SPXL00AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/17/2026	08/17/2027	1	75,636	100		1,029		907		1,095			(124)		355		0001
Purchased Call/S&P 500 INDEX/SPXF17PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2026	07/15/2027	1	54,120	100		747		590		623			(158)		240		0001
Purchased Call/S&P 500 INDEX/SPXP130S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/13/2026	07/13/2027	1	102,480	100		1,670		1,311		1,420			(362)		454		0001
Purchased Call/S&P 500 INDEX/SPXP130$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2026	07/14/2027	1	78,288	100		1,096		864		930			(234)		347		0001
Purchased Call/S&P 500 INDEX/SPXL00BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/13/2026	08/13/2027	1	81,929	100		1,163		1,018		1,124			(153)		382		0001
Purchased Call/S&P 500 INDEX/SPXL00L$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/21/2026	09/21/2027	1	108,189	100		1,677		1,640		1,829			(41)		534		0001
Purchased Call/S&P 500 INDEX/SPXL00FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2026	09/07/2027	1	77,467	100		1,131		1,062		1,296			(80)		375		0001
Purchased Call/S&P 500 INDEX/SPXL002SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/03/2026	08/03/2027	1	24,875	100		373		315		517			(59)		114		0001
Purchased Call/S&P 500 INDEX/SPXK00YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2026	07/16/2027	1	113,788	100		888		708		733			(185)		506		0001
Purchased Call/S&P 500 INDEX/SPX2405$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2026	08/27/2027	1	52,378	100		681		624		728			(62)		249		0001
Purchased Call/S&P 500 INDEX/SPXL001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2026	07/23/2027	1	160,965	100		1,288		1,055		2,263			(241)		725		0001
Purchased Call/S&P 500 INDEX/SPXL004SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/07/2026	08/06/2027	1	79,704	100		614		527		655			(91)		367		0001
Purchased Call/S&P 500 INDEX/SPXK00U84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/02/2026	07/02/2027	1	201,385	100		2,578		1,957		3,903			(636)		874		0001
Purchased Call/S&P 500 INDEX/SPXL00FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2026	09/03/2027	1	48,330	100		706		662		803			(50)		233		0001
Purchased Call/S&P 500 INDEX/SPXP13ZSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2026	09/08/2027	1	43,971	100		545		514		557			(33)		213		0001
Purchased Call/S&P 500 INDEX/SPXP13U$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/10/2026	08/10/2027	1	22,506	100		304		262		205			(42)		104		0001
Purchased Call/S&P 500 INDEX/SPX2404$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/30/2027	1	176,708	100		1,431		1,201		2,475			(240)		805		0001
Purchased Call/S&P 500 INDEX/SPX2405$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/31/2026	08/31/2027	1	196,214	100		1,550		1,426		1,802			(127)		940		0001
Purchased Call/S&P 500 INDEX/SPX2405$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2026	08/20/2027	1	26,447	100		344		308		441			(38)		125		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2405S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2026	08/20/2027	1	119,192	100		894		802		1,296			(98)		561		0001
Purchased Call/S&P 500 INDEX/SPX2405S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/31/2026	08/31/2027	1	29,718	100		401		369		428			(33)		142		0001
Purchased Call/S&P 500 INDEX/SPX2404SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/14/2026	08/13/2027	1	85,845	100		635		558		482			(82)		400		0001
Purchased Call/S&P 500 INDEX/SPX2404SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/14/2026	08/16/2027	1	57,398	100		614		540		441			(79)		269		0001
Purchased Call/S&P 500 INDEX/SPX2404SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2026	07/22/2027	1	159,946	100		1,280		1,036		2,217			(245)		719		0001
Purchased Call/S&P 500 INDEX/SPX2405S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2026	08/25/2027	1	45,822	100		582		526		750			(57)		218		0001
Purchased Call/S&P 500 INDEX/SPX2404SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/17/2026	08/17/2027	1	165,327	100		1,223		1,079		1,219			(147)		775		0001
Purchased Call/S&P 500 INDEX/SPX2404SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/13/2026	08/13/2027	1	129,629	100		972		851		820			(128)		604		0001
Purchased Call/S&P 500 INDEX/SPX2404SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2026	08/19/2027	1	42,764	100		513		455		544			(59)		201		0001
Purchased Call/S&P 500 INDEX/SPX2404S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2026	07/19/2027	1	131,098	100		996		799		1,461			(204)		586		0001
Purchased Call/S&P 500 INDEX/SPX2404SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/30/2026	07/30/2027	1	63,347	100		507		424		694			(86)		289		0001
Purchased Call/S&P 500 INDEX/SPX2405S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2026	08/25/2027	1	137,493	100		1,017		919		1,509			(100)		653		0001
Purchased Call/S&P 500 INDEX/SPX2404SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/03/2026	08/03/2027	1	110,340	100		861		726		1,126			(137)		506		0001
Purchased Call/S&P 500 INDEX/SPX2404S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/20/2026	08/20/2027	1	94,312	100		736		658		1,002			(83)		444		0001
Purchased Call/S&P 500 INDEX/SPXQ135SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/28/2026	10/16/2026	1	3,850,000	7725		43,830		41,091		26,691			(4,870)		4,030		0001
Purchased Call/S&P 500 INDEX/SPX2406S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2026	09/20/2027	1	53,008	100		737		719		834			(24)		261		0001
Purchased Call/S&P 500 INDEX/SPX2405SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/14/2026	09/14/2027	1	30,533	100		458		439		512			(20)		149		0001
Purchased Call/S&P 500 INDEX/SPXL001SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/24/2026	07/26/2027	1	81,615	100		1,085		891		1,882			(201)		369		0001
Purchased Call/S&P 500 INDEX/SPXP13WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2026	08/27/2027	1	71,408	100		1,000		914		832			(93)		340		0001
Purchased Call/S&P 500 INDEX/SPX2405SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2026	09/09/2027	1	47,820	100		641		605		773			(37)		232		0001
Purchased Call/S&P 500 INDEX/SPX2403SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2026	07/02/2027	1	18,042	100		135		103		240			(33)		78		0001
Purchased Call/S&P 500 INDEX/SPX2403SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2026	07/09/2027	1	107,805	100		819		640		1,146			(185)		474		0001
Purchased Call/S&P 500 INDEX/SPX2403SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2026	07/09/2027	1	275,129	100		2,118		1,654		2,390			(477)		1,209		0001
Purchased Call/S&P 500 INDEX/SPX2404SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/18/2026	08/18/2027	1	141,061	100		1,058		936		1,278			(125)		662		0001
Purchased Call/S&P 500 INDEX/SPX2405SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2026	09/09/2027	1	135,568	100		1,085		1,025		1,405			(62)		658		0001
Purchased Call/S&P 500 INDEX/SPX2405SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2026	09/10/2027	1	6,528	100		54		51		65			(3)		32		0001
Purchased Call/S&P 500 INDEX/SPX2405SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/27/2026	08/27/2027	1	124,527	100		959		877		1,167			(89)		593		0001
Purchased Call/S&P 500 INDEX/SPX2405SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2026	08/20/2027	1	262,223	100		1,967		1,765		2,841			(216)		1,235		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX3611$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	09/23/2027	1	89,077	100		1,238		1,218		1,179			(24)		441		0001
Purchased Call/S&P 500 INDEX/SPX3610$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	07/12/2027	1	83,531	100		1,002		784		1,139			(224)		369		0001
Purchased Call/S&P 500 INDEX/SPXL004$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/07/2026	08/06/2027	1	263,076	100		2,026		1,739		2,244			(301)		1,212		0001
Purchased Call/S&P 500 INDEX/SPXP13N$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/08/2026	07/08/2027	1	65,607	100		905		698		833			(208)		288		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/24/2025	11/24/2026	1	248,466	4806.12	646			96		3,668			(483)		482		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2025	11/20/2026	1	167,378	4805.91	469			65		2,422			(351)		313		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2025	11/06/2026	1	191,099	4754.99	535			53		4,048			(400)		304		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/26/2025	11/27/2026	1	165,985	4851.31	432			68		1,523			(322)		331		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/05/2025	12/07/2026	1	185,003	4878.35	500			92		1,368			(372)		399		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516ES$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/17/2025	10/19/2026	1	213,230	4737.77	597			30		4,509			(444)		243		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516ES$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2025	10/02/2026	1	192,431	4759.92	558			2		2,526			(417)		71		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/30/2025	12/30/2026	1	105,492	4908.14	285			71		744			(213)		263		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/12/2025	12/11/2026	1	240,617	4900.86	650			128		1,443			(487)		534		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/27/2025	10/27/2026	1	140,446	4801.47	393			28		1,540			(294)		191		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/24/2025	10/26/2026	1	137,005	4780.86	384			26		1,940			(285)		183		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/20/2025	11/20/2026	1	166,691	4758.15	483			67		3,775			(362)		312		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516E$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/13/2025	10/13/2026	1	414,240	4710.22	1,118			37		10,855			(837)		391		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/13/2025	11/13/2026	1	203,030	4795.77	670			80		3,057			(501)		352		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/12/2025	11/12/2026	1	125,704	4807.48	365			42		1,629			(273)		216		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516E$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/09/2025	10/09/2026	1	126,474	4739.1	379			8		2,432			(284)		99		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516E$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/03/2025	10/05/2026	1	204,707	4763.18	594			7		2,575			(442)		120		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/04/2025	12/04/2026	1	112,396	4873.96	292			52		856			(219)		237		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/19/2025	11/19/2026	1	124,882	4774.68	362			49		2,426			(271)		231		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/28/2025	11/27/2026	1	163,565	4859.3	425			67		1,355			(319)		326		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/19/2025	12/18/2026	1	288,317	4896.67	778			169		2,039			(584)		671		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/31/2025	11/02/2026	1	175,173	4778.02	526			46		2,786			(391)		263		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/22/2025	12/22/2026	1	140,079	4907.75	364			82		895			(272)		334		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/18/2025	12/18/2026	1	233,395	4890.18	630			136		1,786			(471)		543		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/26/2025	12/28/2026	1	277,719	4914.18	778			189		1,756			(578)		686		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/14/2025	11/13/2026	1	155,037	4790.42	450			54		2,470			(337)		269		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/19/2025	12/21/2026	1	145,759	4896.67	394			88		1,047			(293)		345		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/03/2025	10/02/2026	1	125,471	4763.18	364			1		1,553			(273)		46		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/26/2025	12/24/2026	1	435,339	4914.18	1,175			275		2,690			(884)		1,050		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/20/2025	10/20/2026	1	114,580	4755.65	309			16		2,034			(231)		134		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/16/2025	10/16/2026	1	163,718	4728.56	426			18		3,757			(318)		171		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/05/2025	12/04/2026	1	106,103	4878.35	286			51		763			(215)		224		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/24/2025	10/23/2026	1	381,230	4780.86	1,029			63		5,294			(772)		478		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/31/2025	10/30/2026	1	244,590	4778.02	709			57		3,865			(532)		351		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/03/2025	11/03/2026	1	154,934	4764.11	465			42		2,902			(348)		236		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/05/2025	11/05/2026	1	148,907	4765.83	447			43		2,821			(334)		234		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/23/2025	10/23/2026	1	155,703	4778.95	436			27		2,216			(326)		195		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/01/2025	12/01/2026	1	179,917	4851.36	468			79		1,714			(350)		371		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/07/2025	11/06/2026	1	160,602	4763.5	450			45		3,143			(337)		256		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/30/2025	10/30/2026	1	164,209	4774.38	493			40		2,702			(368)		235		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516I$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/06/2026	02/05/2027	1	146,211	5071.24		409		144		265			(265)		433		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516J$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/23/2026	03/23/2027	1	120,245	5016.18		361		172		742			(189)		415		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516I$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/23/2026	01/22/2027	1	246,468	4984.67		690		217		968			(474)		689		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516I$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/28/2026	01/28/2027	1	106,220	4993.88		308		101		417			(207)		305		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516J$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/30/2026	03/30/2027	1	163,186	5011.03		490		243		1,116			(247)		575		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516I$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/13/2026	02/12/2027	1	216,475	5090.58		584		218		358			(368)		658		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516I$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/26/2026	02/26/2027	1	102,242	5092.98		297		122		209			(175)		327		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516I$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/27/2026	02/26/2027	1	100,537	5118.34		282		116		154			(166)		321		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516H$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/12/2026	01/12/2027	1	139,666	4955.35		391		111		665			(280)		373		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516I$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/30/2026	01/29/2027	1	125,295	5004.73		363		121		436			(243)		361		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516J$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/06/2026	03/05/2027	1	165,964	5078.68		465		200		448			(266)		542		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516J$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/26/2026	03/25/2027	1	114,763	5027.3		367		179		662			(190)		398		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516I$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/29/2026	01/29/2027	1	154,482	5005.1		448		149		535			(299)		445		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/05/2026	03/05/2027	1	223,826	5082.67		649		279		579			(372)		732		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/19/2026	03/19/2027	1	123,873	5020.17		384		180		715			(205)		423		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/08/2026	01/08/2027	1	138,822	4946.85		389		107		698			(282)		363		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/20/2026	02/19/2027	1	192,623	5092.25		520		204		352			(317)		601		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/27/2026	03/25/2027	1	261,660	5003.22		811		395		1,869			(418)		908		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/13/2026	03/12/2027	1	167,350	5031.05		502		226		785			(277)		559		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/06/2026	03/08/2027	1	140,291	5078.68		407		177		382			(231)		463		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/12/2026	03/12/2027	1	102,966	5038.8		319		143		448			(177)		344		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/16/2026	01/15/2027	1	356,428	4962.69		1,069		316		1,666			(755)		965		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/02/2026	12/31/2026	1	375,836	4902.67		1,015		257		2,902			(758)		943		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/20/2026	03/19/2027	1	166,232	5000.23		532		250		1,149			(284)		567		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516H$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.01/09/2026	.01/08/2027	1	157,243	4959.71		440		121		676			(319)		412		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516K$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.04/28/2026	.04/28/2027	1	118,357	5036.78		379		218		879			(161)		449		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516K$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.04/10/2026	.04/09/2027	1	154,040	5028.39		478		252		1,020			(227)		557		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516K$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.05/07/2026	.05/07/2027	1	144,003	5060.97		461		278		958			(184)		558		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516K$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.05/04/2026	.05/04/2027	1	111,185	5044.07		356		211		815			(145)		428		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516J$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.04/06/2026	.04/06/2027	1	189,842	5032.11		589		303		1,169			(285)		681		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516K$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.05/01/2026	.04/30/2027	1	145,694	5055.55		466		273		950			(195)		555		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516L$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.05/29/2026	.05/28/2027	1	193,046	5150.26		656		436		766			(224)		783		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516K$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.05/08/2026	.05/07/2027	1	320,771	5065.29		1,026		622		2,061			(409)		1,242		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516J$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.04/02/2026	.04/02/2027	1	353,147	5031.08		1,095		555		2,121			(543)		1,254		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516K$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.05/15/2026	.05/14/2027	1	100,256	5025.6		341		213		939			(129)		394		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/18/2026	06/17/2027	1	121,150	5086.31		412		297		930			(118)		511		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/25/2026	09/24/2027	1	336,889	5369.66		1,449		1,441		765			(20)		1,671		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/18/2026	09/20/2027	1	167,218	5367.56		702		685		363			(23)		825		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/29/2026	09/29/2027	1	108,329	5344.88		477		477		417			(1)		541		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/18/2026	09/17/2027	1	303,018	5367.56		1,242		1,211		652			(41)		1,488		0001
Purchased Call/S&P 500 INDEX/SPXB216SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	127,023	100	1,905			302		2,570			(1,429)		253		0001
Purchased Call/S&P 500 INDEX/SPXB21BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2025	12/17/2026	1	84,219	100	1,457			309		2,004			(1,090)		195		0001
Purchased Call/S&P 500 INDEX/SPXB213SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	1	55,436	100	937			18		1,326			(701)		41		0001
Purchased Call/S&P 500 INDEX/SPXO131SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	1	58,993	100	897			142		1,239			(669)		118		0001
Purchased Call/S&P 500 INDEX/SPXO13FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	72,916	100	1,283			124		1,816			(960)		114		0001
Purchased Call/S&P 500 INDEX/SPXJ00TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2025	10/22/2026	1	31,584	100	486			28		685			(364)		39		0001
Purchased Call/S&P 500 INDEX/SPXO13ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	91,128	100	1,841			162		2,677			(1,369)		137		0001
Purchased Call/S&P 500 INDEX/SPXO13LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/15/2025	12/15/2026	1	172,316	100	2,051			424		2,769			(1,534)		393		0001
Purchased Call/S&P 500 INDEX/SPXO13KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2025	12/09/2026	1	133,219	100	1,625			309		2,224			(1,216)		292		0001
Purchased Call/S&P 500 INDEX/SPXB214SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2025	10/15/2026	1	79,249	100	1,197			46		1,741			(895)		80		0001
Purchased Call/S&P 500 INDEX/SPXJ00YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/11/2025	12/11/2026	1	64,841	100	1,154			227		1,528			(863)		144		0001
Purchased Call/S&P 500 INDEX/SPXB216SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/01/2025	12/01/2026	1	35,393	100	559			94		760			(418)		73		0001
Purchased Call/S&P 500 INDEX/SPXB212SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/01/2025	10/01/2026	1	60,141	100	1,034					1,479			(774)		16		0001
Purchased Call/S&P 500 INDEX/SPXO13MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2025	12/21/2026	1	85,016	100	1,258			281		1,730			(936)		201		0001
Purchased Call/S&P 500 INDEX/SPXB215SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/13/2025	11/13/2026	1	126,437	100	2,048			244		2,933			(1,532)		219		0001
Purchased Call/S&P 500 INDEX/SPXJ00YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/10/2025	12/10/2026	1	66,740	100	1,248			241		1,695			(933)		147		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX013MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	52,981	100	768			174		1,047			(575)		126		0001
Purchased Call/S&P 500 INDEX/SPXE17RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	98,987	100	2,217			479		3,013			(1,658)		230		0001
Purchased Call/S&P 500 INDEX/SPX013GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	1	292,000	100	2,015			241		2,839			(1,511)		507		0001
Purchased Call/S&P 500 INDEX/SPX013HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	1	102,976	100	1,812			245		2,591			(1,356)		191		0001
Purchased Call/S&P 500 INDEX/SPXJ00V9W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2025	11/20/2026	1	70,205	100	1,229			170		1,756			(919)		131		0001
Purchased Call/S&P 500 INDEX/SPX013QSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	01/04/2027	1	10,994	100	181			47		244			(134)		28		0001
Purchased Call/S&P 500 INDEX/SPXP13MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2026	06/30/2027	1	66,650	100	2,906	2,177		3,119		(732)			288		0001
Purchased Call/S&P 500 INDEX/SPXB21GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/24/2026	04/23/2027	1	143,744	100	5,721	3,242		6,773		(2,499)			539		0001
Purchased Call/S&P 500 INDEX/SPXB21JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	30,212	100	1,366	944		1,490		(423)			126		0001
Purchased Call/S&P 500 INDEX/SPXK00LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2026	05/05/2027	1	72,459	100	2,884	1,716		3,338		(1,169)			279		0001
Purchased Call/S&P 500 INDEX/SPXL00DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/31/2026	08/31/2027	1	1,761	100	88	81		86		(7)			8		0001
Purchased Call/S&P 500 INDEX/SPXL00CSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2026	08/27/2027	1	42,479	100	2,001	1,829		1,937		(186)			202		0001
Purchased Call/S&P 500 INDEX/SPXL00MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/22/2026	09/22/2027	1	29,419	100	1,312	1,287		1,254		(29)			145		0001
Purchased Call/S&P 500 INDEX/SPXL00ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	09/02/2026	09/02/2027	1	86,880	100	4,240	3,924		4,214		(325)			417		0001
Purchased Call/S&P 500 INDEX/SPXL00ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/20/2026	08/20/2027	1	93,292	100	4,245	3,798		4,294		(477)			439		0001
Purchased Call/S&P 500 INDEX/SPXP13NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2026	07/09/2027	1	23,270	100	451	351		467		(103)			102		0001
Purchased Call/S&P 500 INDEX/SPXD05DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	59,359	6791.69	1,484			91		2,324			(1,113)		75		0001
Purchased Call/S&P 500 INDEX/SPXF177SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2026	03/24/2027	1	11,659	6556.37		284		136		414			(148)		40		0001
Purchased Call/S&P 500 INDEX/SPXF172S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/24/2026	02/24/2027	1	26,953	6890.07		898		361		1,264			(536)		86		0001
Purchased Call/S&P 500 INDEX/SPXB210S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	31,128	7358.22		657		481		746			(176)		133		0001
Purchased Call/S&P 500 INDEX/SPXK00JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/23/2027	1	16,183	7165.08		403		228		496			(176)		61		0001
Purchased Call/S&P 500 INDEX/SPXE05A5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/24/2027	1	7,832	7473.47		157		102		173			(56)		31		0001
Purchased Call/S&P 500 INDEX/SPXQ134SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2026	09/24/2027	1	38,453	7704.13		950		942		919			(16)		191		0001
Purchased Call/S&P 500 INDEX/SPXP130SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/23/2027	1	13,150	7411.98		326		267		358			(61)		59		0001
Purchased Call/S&P 500 INDEX/SPXL00BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	08/24/2026	08/24/2027	1	63,172	7652.86	1,548	1,394		1,559		(157)			299		0001
SWDD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	4,724,147	2.215	42,754	27		27		(3,250)					11,331		0002
SWDD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	193,536,624	2.215	1,751,506	1,099		1,099		(133,132)					464,222		0002
SWDD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	2,204,017	2.215	19,946	13		13		(1,516)					5,287		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	478,250	2.215	4,328			3		3	(329)				1,147		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	5,411,142	2.215	48,971			31		31	(3,722)				12,979		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	1,726,706	2.215	15,627			10		10	(1,188)				4,142		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	219,222,860	2.215	1,983,967			1,245		1,245	(150,801)				525,833		0002
Purchased Call/S&P 500 INDEX/SPXB05P$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	388,689			246,992		948,760		(48,431)			21,774		0001
Purchased Call/S&P 500 INDEX/SPXB05Q$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2031	1	1,002,000	5319.31	304,007			211,089		689,124		(32,470)			11,042		0001
Purchased Call/S&P 500 INDEX/SPXA21QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2030	1	5,656,000	6894.72	990,366			626,161		2,290,466		(123,400)			55,088		0001
Purchased Call/S&P 500 INDEX/SPXB05S$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2031	1	1,694,000	5408.42	496,850			350,752		1,132,198		(53,026)			18,830		0001
Purchased Call/S&P 500 INDEX/SPXA218$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2031	1	1,264,000	5751.13	393,989			282,765		744,336		(42,081)			14,167		0001
Purchased Call/S&P 500 INDEX/SPXN13A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2032	1	1,459,000	4982.77	464,400			366,430		1,185,283		(49,582)			17,149		0001
Purchased Call/S&P 500 INDEX/SPXC05K$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2032	1	1,290,000	5287.76	418,734			332,693		941,330		(44,706)			15,215		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2032	1	1,206,000	6495.15	379,287			321,986		591,220		(40,495)			14,703		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/08/2032	1	1,024,000	6728.8	342,938			299,550		473,191		(36,600)			12,658		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2025	10/22/2032	1	1,521,000	6699.4	496,607			430,133		706,776		(53,021)			18,730		0001
Purchased Call/S&P 500 INDEX/SPXJ00R$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2032	1	1,981,000	6753.72	649,174			558,721		897,864		(69,310)			24,318		0001
Purchased Call/S&P 500 INDEX/SPXB21ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2026	04/08/2033	1	1,164,000	6782.81		396,226		369,242		549,624		(27,118)			14,868		0001
Purchased Call/NDX Index/NDX0053$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2028	1	1,225,000	25075.8	200,778			388,539		388,539	187,761				7,140		0001
Purchased Call/NDX Index/NDX0001$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S60X2D1J857QP30	05/22/2026	05/22/2028	1	1,195,159	29481.6	175,091			186,951		186,951	11,860				7,662		0001
Purchased Call/NDX Index/NDX0131$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2028	1	1,832,000	29414.3	274,250			288,796		288,796	14,545				11,909		0001
Purchased Call/NDX Index/NDX0001$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S60X2D1J857QP30	04/22/2026	04/21/2028	1	1,064,000	26937.3	143,427			212,313		212,313	68,886				6,642		0001
Purchased Call/S&P 500 INDEX/SPXC053$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2026	1	85,786	5987.37	4,169			315		6,837		(1,559)			168		0001
Purchased Call/S&P 500 INDEX/SPXI00H$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2026	1	73,928	5917.11	4,384			301		7,499		(1,639)			138		0001
Purchased Call/S&P 500 INDEX/SPXC054$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	11/20/2026	1	80,635	.5965	4,697			326		7,642		(1,771)			151		0001
Purchased Call/S&P 500 INDEX/SPXA21A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/10/2026	1	43,350	5995.54	1,894			104		3,078		(707)			73		0001
Purchased Call/S&P 500 INDEX/SPXI00J$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2026	1	700,101	6032.38	40,676			3,408		68,090		(15,170)			1,443		0001
Purchased Call/S&P 500 INDEX/SPXC051$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2026	1	54,408	.5926	2,704			153		4,344		(1,013)			92		0001
Purchased Call/S&P 500 INDEX/SPXM13M$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/04/2026	1	46,824	.6088	2,777			246		4,674		(1,046)			99		0001
Purchased Call/S&P 500 INDEX/SPXM130$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/11/2026	1	209,201	6051.09	9,037			886		14,399		(3,389)			465		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/13/2026	1	13,325	.5985	654			39		1,092			(245)		23		0001
Purchased Call/S&P 500 INDEX/SPXI00CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2026	1	57,340	5851.2	2,007			58		3,253			(751)		70		0001
Purchased Call/S&P 500 INDEX/SPXI00EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/11/2024	11/06/2026	1	16,647	.5985	1,051			52		1,823			(396)		27		0001
Purchased Call/S&P 500 INDEX/SPXB05YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/16/2026	1	212,481	.5848	9,800			203		16,144			(3,675)		222		0001
Purchased Call/S&P 500 INDEX/SPXM13NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2026	1	244,371	6084.19	13,196			1,287		21,470			(4,935)		543		0001
Purchased Call/S&P 500 INDEX/SPXA21ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2026	1	146,982	6050.61	7,658			810		12,330			(2,864)		340		0001
Purchased Call/S&P 500 INDEX/SPXM13MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	39,408	6034.91	1,844			177		2,962			(690)		87		0001
Purchased Call/S&P 500 INDEX/SPXM13QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/24/2026	1	86,978	6037.59	3,992			463		6,282			(1,497)		210		0001
Purchased Call/S&P 500 INDEX/SPXC05BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	119,943	.6133	4,725			919		7,254			(1,769)		374		0001
Purchased Call/S&P 500 INDEX/SPXC05GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	205,269	.5672	8,734			2,020		14,612			(3,284)		696		0001
Purchased Call/S&P 500 INDEX/SPXC056GS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/04/2027	1	67,833	.5961	4,248			557		7,189			(1,595)		174		0001
Purchased Call/S&P 500 INDEX/SPXC05HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	180,619	5580.94	7,026			1,730		11,535			(2,624)		634		0001
Purchased Call/S&P 500 INDEX/SPXA21JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2025	01/13/2027	1	26,875	5836.22	879			126		1,374			(329)		72		0001
Purchased Call/S&P 500 INDEX/SPXM13VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2027	1	173,640	5996.66	6,511			993		10,222			(2,425)		481		0001
Purchased Call/S&P 500 INDEX/SPXM13XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/22/2027	1	646,694	.6085	23,319			3,640		35,680			(8,744)		1,807		0001
Purchased Call/S&P 500 INDEX/SPXN132SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/25/2027	1	193,429	.5959	7,100			1,436		11,012			(2,659)		616		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2027	1	12,290	6025.99	474			85		726			(177)		37		0001
Purchased Call/S&P 500 INDEX/SPXM13TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2027	1	66,095	5942.47	2,346			309		3,666			(875)		170		0001
Purchased Call/S&P 500 INDEX/SPXA21LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2025	02/03/2027	1	236,221	5994.57	9,071			1,558		14,026			(3,392)		694		0001
Purchased Call/S&P 500 INDEX/SPXC05BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	52,225	6114.63	2,099			389		3,233			(787)		159		0001
Purchased Call/S&P 500 INDEX/SPXC05DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	40,180	5770.2	1,483			322		2,378			(554)		133		0001
Purchased Call/S&P 500 INDEX/SPXC05ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	18,148	5572.07	766			169		1,269			(286)		60		0001
Purchased Call/S&P 500 INDEX/SPXN131SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2027	1	95,691	6013.13	3,387			675		5,232			(1,263)		303		0001
Purchased Call/S&P 500 INDEX/SPXM13XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	1	241,131	6101.24	9,284			1,481		14,300			(3,467)		683		0001
Purchased Call/S&P 500 INDEX/SPXM13XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2025	01/28/2027	1	130,262	.6048	4,696			769		7,223			(1,758)		373		0001
Purchased Call/S&P 500 INDEX/SPXN135SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2027	1	309,439	5638.94	10,954			2,498		17,924			(4,085)		1,047		0001
Purchased Call/S&P 500 INDEX/SPXN137SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2027	1	25,956	5776.65	1,155			278		1,861			(432)		90		0001
Purchased Call/S&P 500 INDEX/SPXM13ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/05/2027	1	90,087	.6050	3,583			628		5,551			(1,342)		267		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN133S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/01/2027	1	29,368	5954.5	993			206		1,551			(371)		95		0001
Purchased Call/S&P 500 INDEX/SPXN137S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2027	1	395,329	5667.56	13,204			3,138		21,499			(4,924)		1,365		0001
Purchased Call/S&P 500 INDEX/SPXC05PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/24/2027	1	42,365	5802.82	1,716			555		2,679			(641)		170		0001
Purchased Call/S&P 500 INDEX/SPXA21RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/10/2025	04/09/2027	1	437,779	5268.05	16,285			4,268		27,711			(6,099)		1,583		0001
Purchased Call/S&P 500 INDEX/SPXC051SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/04/2025	04/05/2027	1	305,609	5074.08	10,177			2,604		17,566			(3,801)		1,094		0001
Purchased Call/S&P 500 INDEX/SPXJ00CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/25/2025	06/25/2027	1	10,264	6092.16	470			172		706			(176)		44		0001
Purchased Call/S&P 500 INDEX/SPXC050S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/17/2027	1	25,446	5958.38	1,038			326		1,607			(388)		101		0001
Purchased Call/S&P 500 INDEX/SPXC05MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	1	16,157	5659.91	666			202		1,087			(249)		63		0001
Purchased Call/S&P 500 INDEX/SPXA21RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/09/2027	1	26,481	5363.36	935			245		1,559			(351)		96		0001
Purchased Call/S&P 500 INDEX/SPXC05VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/21/2027	1	81,389	5967.84	3,304			1,195		4,996			(1,234)		346		0001
Purchased Call/S&P 500 INDEX/SPXN13EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/03/2027	1	4,237	5686.67	171			50		276			(64)		16		0001
Purchased Call/S&P 500 INDEX/SPXC05RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	1	10,336	5911.69	393			130		605			(147)		42		0001
Purchased Call/S&P 500 INDEX/SPXN13JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/21/2027	1	40,715	5843	1,706			549		2,543			(644)		163		0001
Purchased Call/S&P 500 INDEX/SPXN13HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	782,573	5916.93	21,599			6,703		32,998			(8,089)		3,079		0001
Purchased Call/S&P 500 INDEX/SPXN13HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	363,323	5890	12,915			4,008		19,660			(4,836)		1,429		0001
Purchased Call/S&P 500 INDEX/SPXN13FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/06/2027	1	9,175	5617	371			111		581			(139)		35		0001
Purchased Call/S&P 500 INDEX/SPXN130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2027	1	262,561	6173.07	10,371			3,861		15,210			(3,868)		1,133		0001
Purchased Call/S&P 500 INDEX/SPXC050SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2027	1	34,932	5907	1,344			443		2,079			(503)		142		0001
Purchased Call/S&P 500 INDEX/SPXC05LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	04/30/2027	1	119,862	5582	4,914			1,436		8,010			(1,853)		457		0001
Purchased Call/S&P 500 INDEX/SPXJ002SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/17/2025	04/16/2027	1	30,660	5282.7	987			268		1,674			(370)		113		0001
Purchased Call/S&P 500 INDEX/SPXN130S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/01/2027	1	3,018	6194	124			47		177			(47)		13		0001
Purchased Call/State Street Lifetime Income B/SLI0130S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/13/2026	1	4,627,000	183.42	110,585			3,656		188,263			(82,037)		4,366		0001
Purchased Call/State Street Lifetime Income B/SLI0130S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2026	02/10/2027	1	6,596,000	191.15	156,325			56,846		93,546			(99,363)		19,908		0001
Purchased Call/State Street Lifetime Income B/SLI0130S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2026	01/11/2027	1	4,020,000	189.55	93,666			26,392		70,662			(67,162)		10,677		0001
Purchased Call/State Street Lifetime Income B/SLI0130S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2026	03/10/2027	1	1,328,000	189.51	31,474			13,873		27,302			(17,591)		4,410		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/State Street Lifetime Income B/SL10130S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/10/2026	04/12/2027	1	18,131,000	189.4		429,705		228,466		404,294			(202,558)		66,092		0001
Purchased Call/NDX Index/NDX0001SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S60X2D1J8570P30	05/22/2026	05/22/2028	1	32,841	29481.6		4,811		5,137		5,137	326				211		0001
Purchased Call/MSCI EAFE/MXE0170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	1,216,000	2618.67	128,531			268,495		268,495	70,883				5,042		0001
Purchased Call/MSCI EAFE/MXE0170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	1	1,120,000	2762.85	110,768			197,800		197,800	62,819				5,276		0001
Purchased Call/MSCI EAFE/MXE0170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2028	1	1,480,000	2964.26		171,680		211,239		211,239	39,559				8,875		0001
Purchased Call/MSCI EAFE/MXE0610S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/22/2028	1	1,637,578	2840.61		200,276		295,694		295,694	95,418				9,950		0001
Purchased Call/MSCI EAFE/MXE0170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2028	1	1,715,000	3141.5		180,418		166,585		166,585	(13,833)				10,136		0001
Purchased Call/MSCI EAFE/MXE0610S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/08/2028	1	3,004,000	3057.92		317,523		345,817		345,817	28,295				17,509		0001
Purchased Call/MSCI EAFE/MXE0170S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/21/2028	1	1,647,000	2986.74		172,112		214,780		214,780	42,669				9,424		0001
Purchased Call/MSCI EAFE/MXE0210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2028	1	1,850,000	3142.43		226,810		197,581		197,581	(29,229)				12,162		0001
Purchased Call/MSCI EAFE/MXE000AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/22/2026	04/21/2028	1	1,709,804	3042.18		201,757		217,808		217,808	16,051				10,674		0001
Purchased Call/MSCI EAFE/MXE0210S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2026	04/07/2028	1	3,425,000	3042.45		419,220		428,253		428,253	9,033				21,117		0001
Purchased Call/MSCI EAFE/MXE000AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2026	05/22/2028	1	1,515,946	3086.86		184,945		177,365		177,365	(7,581)				9,718		0001
Purchased Call/MSCI EAFE/MXE0170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2028	1	1,402,650	3046.2		174,209		181,980		181,980	7,771				9,118		0001
Purchased Call/MSCI EAFE/MXE0402SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2026	05/08/2028	1	2,396,000	3076.29		279,374		285,646		285,646	6,273				15,180		0001
Purchased Call/MSCI EAFE/MXE0402SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2026	08/22/2028	1	2,181,001	3243.62		259,975		207,317		207,317	(52,658)				15,015		0001
Purchased Call/MSCI EAFE/MXE0170SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/08/2028	1	2,981,078	3246.08		356,835		270,920		270,920	(85,915)				20,315		0001
Purchased Call/MSCI EAFE/MXE0170SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2026	07/07/2028	1	2,556,207	3090.86		314,925		305,694		305,694	(9,230)				17,003		0001
Purchased Call/MSCI EAFE/MXE0170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2026	09/08/2028	1	1,661,887	3241.93		200,424		158,100		158,100	(42,323)				11,581		0001
Purchased Call/MSCI EAFE/MXE0210SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2028	1	2,269,893	3165.53		280,332		257,131		257,131	(23,201)				15,973		0001
Purchased Call/MSCI EAFE/MXE0170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2026	07/21/2028	1	1,600,726	3135.96		198,010		178,244		178,244	(19,766)				10,762		0001
Purchased Call/S&P 500 INDEX/SPXD05D8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/27/2025	10/23/2026	1	749,691	.6720		41,222		2,526		65,694			(31,174)		941		0001
Purchased Call/S&P 500 INDEX/SPXD05ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/29/2025	10/28/2026	1	988,137	.6891		41,230		3,075		67,735			(30,922)		1,368		0001
Purchased Call/S&P 500 INDEX/SPXD059S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/08/2025	10/07/2026	1	229,907	.6715		9,982		165		16,754			(7,486)		159		0001
Purchased Call/S&P 500 INDEX/SPXE171S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2026	1	414,963	.6671		16,939		659		29,742			(12,704)		421		0001
Purchased Call/S&P 500 INDEX/SPXE17HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2025	10/09/2026	1	280,393	.6553		15,155		339		25,093			(11,492)		220		0001
Purchased Call/S&P 500 INDEX/SPXD05A96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/13/2025	10/09/2026	1	2,325,591	.6553		123,447		2,751		208,084			(93,355)		1,826		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD058S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	2,462,257	.6715	123,853			344		221,972			(92,890)		911		0001
Purchased Call/S&P 500 INDEX/SPXD05RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	220,937	.6930	8,809			2,067		13,276			(6,681)		533		0001
Purchased Call/S&P 500 INDEX/SPXE171SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/15/2026	1	1,598,775	.6671	77,563			3,016		141,828			(58,172)		1,621		0001
Purchased Call/S&P 500 INDEX/SPXD05OSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/16/2026	1	3,821,574	.6801	161,611			34,213		255,459			(121,542)		8,776		0001
Purchased Call/S&P 500 INDEX/SPX915ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/31/2025	10/30/2026	1	99,989	.6822	5,029			405		8,357			(3,772)		143		0001
Purchased Call/S&P 500 INDEX/SPX9151SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	910,851	.6875	40,477			2,907		65,774			(30,357)		1,239		0001
Purchased Call/S&P 500 INDEX/SPXD05CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/21/2026	1	224,718	.6735	11,078			617		19,032			(8,331)		270		0001
Purchased Call/S&P 500 INDEX/SPXE17KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/03/2026	1	1,010,670	.6852	47,364			4,318		82,740			(35,523)		1,542		0001
Purchased Call/S&P 500 INDEX/SPX915HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/20/2026	1	910,568	.6735	43,504			2,290		79,072			(32,718)		1,066		0001
Purchased Call/S&P 500 INDEX/SPX9151SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	1,579,342	.6875	79,507			5,710		131,349			(59,631)		2,148		0001
Purchased Call/S&P 500 INDEX/SPX9151ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	231,695	.6720	9,702			973		16,233			(7,276)		369		0001
Purchased Call/S&P 500 INDEX/SPX9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	1,553,742	.6735	74,550			4,119		135,240			(55,913)		1,863		0001
Purchased Call/S&P 500 INDEX/SPX915JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/25/2025	11/24/2026	1	120,680	.6705	6,206			928		10,033			(4,654)		234		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/24/2025	10/23/2026	1	276,972	.6738	14,459			884		24,000			(10,844)		348		0001
Purchased Call/S&P 500 INDEX/SPXE170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/04/2025	12/02/2026	1	110,391	.6829	5,539			957		8,783			(4,166)		229		0001
Purchased Call/S&P 500 INDEX/SPX915KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2025	12/18/2026	1	738,953	.6834	31,931			6,938		47,609			(24,148)		1,719		0001
Purchased Call/S&P 500 INDEX/SPX9151SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/04/2026	1	408,671	.6772	20,947			1,967		34,240			(15,710)		633		0001
Purchased Call/S&P 500 INDEX/SPX9151S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/04/2026	1	1,203,220	.6772	52,466			4,928		83,608			(39,349)		1,863		0001
Purchased Call/S&P 500 INDEX/SPXD05JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/25/2026	1	749,318	.6813	32,362			4,972		50,163			(24,406)		1,468		0001
Purchased Call/S&P 500 INDEX/SPXD05FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2026	1	143,760	.6789	6,980			679		12,041			(5,235)		226		0001
Purchased Call/S&P 500 INDEX/SPXJ00TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/24/2025	10/23/2026	1	1,133,118	.6738	49,931			3,051		80,414			(37,448)		1,422		0001
Purchased Call/S&P 500 INDEX/SPXE17RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	1,073,419	.6775	50,040			10,842		75,527			(37,530)		2,497		0001
Purchased Call/S&P 500 INDEX/SPX9151S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	155,037	.6735	6,343			350		11,070			(4,757)		186		0001
Purchased Call/S&P 500 INDEX/SPX9151SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	550,110	.6720	27,271			2,735		47,080			(20,453)		876		0001
Purchased Call/S&P 500 INDEX/SPX915JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/10/2026	1	907,408	.6832	38,398			4,243		61,705			(28,798)		1,521		0001
Purchased Call/S&P 500 INDEX/SPXD051SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	237,358	.6672	11,637			1,511		19,980			(8,728)		430		0001
Purchased Call/S&P 500 INDEX/SPXD051ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2026	1	128,670	.6642	6,134			835		10,707			(4,600)		238		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD050SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	632,752	.6721	28,202			6,032		43,044			(21,152)		1,463		0001
Purchased Call/S&P 500 INDEX/SPXD05JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	1,524,423	.6539	67,838			9,422		106,463			(50,879)		2,849		0001
Purchased Call/S&P 500 INDEX/SPXD05HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	14,317	.6737	711			85		1,182			(533)		25		0001
Purchased Call/S&P 500 INDEX/SPXD05KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2025	12/02/2026	1	969,297	.6827	41,533			7,113		64,002			(31,150)		2,013		0001
Purchased Call/S&P 500 INDEX/SPXD05HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	230,044	.6737	9,718			1,161		15,771			(7,288)		399		0001
Purchased Call/S&P 500 INDEX/SPX915JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	1,659,144	.6766	73,930			11,326		114,612			(55,447)		3,249		0001
Purchased Call/S&P 500 INDEX/SPX915HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	1,263,180	.6735	63,017			3,308		110,206			(47,263)		1,478		0001
Purchased Call/S&P 500 INDEX/SPX915HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/20/2026	1	208,739	.6735	8,522			449		14,904			(6,409)		244		0001
Purchased Call/S&P 500 INDEX/SPXD05GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2025	11/06/2026	1	573,261	.6729	25,788			2,593		39,785			(19,556)		913		0001
Purchased Call/S&P 500 INDEX/SPXE17SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/24/2025	12/22/2026	1	320,279	.6878	14,182			3,248		20,609			(10,666)		764		0001
Purchased Call/S&P 500 INDEX/SPXD051S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/13/2026	1	102,164	.6734	4,756			571		8,457			(3,607)		177		0001
Purchased Call/S&P 500 INDEX/SPXE170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/11/2026	1	134,682	.6827	6,462			1,282		10,421			(4,900)		299		0001
Purchased Call/S&P 500 INDEX/SPXD05HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/13/2026	1	578,059	.6735	26,860			3,217		47,835			(20,313)		1,004		0001
Purchased Call/S&P 500 INDEX/SPXD05ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/28/2026	1	212,857	.6891	8,579			645		14,564			(6,452)		295		0001
Purchased Call/S&P 500 INDEX/SPXE171S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/14/2026	1	628,182	.6645	31,086			1,126		56,003			(23,379)		615		0001
Purchased Call/S&P 500 INDEX/SPXB217SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2025	12/04/2026	1	759,498	.6856	31,832			5,659		48,739			(23,874)		1,603		0001
Purchased Call/S&P 500 INDEX/SPXB216SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	567,030	.6603	25,237			3,515		39,369			(19,085)		1,060		0001
Purchased Call/S&P 500 INDEX/SPXB214SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2025	10/15/2026	1	13,430	.6671	677			26		1,189			(509)		14		0001
Purchased Call/S&P 500 INDEX/SPXE17KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	10/30/2026	1	566,440	.6840	28,161			2,275		46,719			(21,296)		812		0001
Purchased Call/S&P 500 INDEX/SPXE170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/11/2026	1	819,254	.6827	34,046			6,733		52,546			(25,747)		1,819		0001
Purchased Call/S&P 500 INDEX/SPXB217SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2026	1	533,336	.6850	22,354			3,912		34,939			(16,765)		1,117		0001
Purchased Call/S&P 500 INDEX/SPXD05AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	239,945	.6735	11,095			247		21,290			(8,391)		188		0001
Purchased Call/S&P 500 INDEX/SPXJ000SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/07/2025	10/06/2026	1	229,981	.6740	9,492			131		16,679			(7,119)		147		0001
Purchased Call/S&P 500 INDEX/SPXE17JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	10/30/2026	1	154,620	.6840	6,506			526		10,546			(4,920)		222		0001
Purchased Call/S&P 500 INDEX/SPXD059S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	2,155,986	.6737	98,009			2,184		189,814			(73,507)		1,693		0001
Purchased Call/S&P 500 INDEX/SPXE17TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/30/2026	1	1,010,967	.6897	41,084			10,300		62,895			(30,813)		2,524		0001
Purchased Call/S&P 500 INDEX/SPXE171S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/14/2026	1	220,644	.6644	9,201			333		15,926			(6,919)		216		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/10/2025	10/09/2026	1	113,787	.6736	4,428			99		8,209			(3,321)		89		0001
Purchased Call/S&P 500 INDEX/SPXD05I$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	1,047,098	.6617	44,895			5,953		73,051			(33,671)		1,918		0001
Purchased Call/S&P 500 INDEX/SPXD059$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/06/2026	1	306,700	.6740	15,424			214		27,501			(11,600)		197		0001
Purchased Call/S&P 500 INDEX/SPXD05G$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/06/2026	1	294,794	.6728	15,636			1,572		24,744			(11,825)		469		0001
Purchased Call/S&P 500 INDEX/SPXD05ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	50,005	.6792	2,602			159		4,277			(1,968)		63		0001
Purchased Call/S&P 500 INDEX/SPXE17K$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/03/2026	1	2,062,829	.6852	84,747			7,726		144,940			(63,561)		3,148		0001
Purchased Call/S&P 500 INDEX/SPXE17S$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2025	12/22/2026	1	1,077,476	.6878	49,247			11,186		73,164			(36,936)		2,569		0001
Purchased Call/S&P 500 INDEX/SPXD05MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2026	1	876,669	.6841	38,233			7,287		56,961			(28,675)		1,920		0001
Purchased Call/S&P 500 INDEX/SPXD051$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	2,188,798	.6672	93,825			12,182		157,463			(70,369)		3,969		0001
Purchased Call/S&P 500 INDEX/SPXD05GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/10/2026	1	153,492	.6833	7,537			835		12,375			(5,669)		257		0001
Purchased Call/S&P 500 INDEX/SPXE17S$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/29/2026	1	1,181,637	.6908	50,127			12,358		75,274			(37,595)		2,934		0001
Purchased Call/S&P 500 INDEX/SPXD05MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	1,067,409	.6900	43,595			8,598		68,219			(32,696)		2,370		0001
Purchased Call/S&P 500 INDEX/SPXD05B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	1,541,633	.6629	78,969			3,290		135,394			(59,227)		1,614		0001
Purchased Call/S&P 500 INDEX/SPXD05E$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2025	10/28/2026	1	690,367	.6891	33,733			2,516		56,641			(25,300)		956		0001
Purchased Call/S&P 500 INDEX/SPXD05K$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	404,135	.6813	17,181			2,895		26,666			(12,886)		833		0001
Purchased Call/S&P 500 INDEX/SPXD05B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	26,574	.6629	1,155			48		1,914			(866)		28		0001
Purchased Call/S&P 500 INDEX/SPXE17S$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2025	12/23/2026	1	558,938	.6910	23,618			5,460		34,529			(17,713)		1,341		0001
Purchased Call/S&P 500 INDEX/SPXD05B$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	370,579	.6664	16,415			686		26,623			(12,413)		388		0001
Purchased Call/S&P 500 INDEX/SPXE170$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/15/2026	1	469,846	.6817	19,829			4,108		31,072			(14,872)		1,072		0001
Purchased Call/S&P 500 INDEX/SPXD05B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	151,893	.6629	6,958			291		11,097			(5,262)		159		0001
Purchased Call/S&P 500 INDEX/SPXD05E$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	862,518	.6792	37,959			2,326		60,666			(28,706)		1,083		0001
Purchased Call/S&P 500 INDEX/SPXD05G$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/11/2026	1	119,558	.6843	5,426			620		9,721			(4,081)		203		0001
Purchased Call/S&P 500 INDEX/SPXD05F$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2026	1	442,089	.6793	18,163			1,766		30,432			(13,622)		694		0001
Purchased Call/S&P 500 INDEX/SPXB216$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2025	11/24/2026	1	1,451,034	.6705	63,154			9,447		99,355			(47,366)		2,816		0001
Purchased Call/S&P 500 INDEX/SPXD059$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	5,106,918	.6715	261,545			4,335		456,962			(196,159)		3,536		0001
Purchased Call/S&P 500 INDEX/SPXD05G$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	1	625,075	.6851	24,211			2,825		42,274			(18,158)		1,073		0001
Purchased Call/S&P 500 INDEX/SPXD05B$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	818,161	.6664	42,901			1,793		72,025			(32,443)		856		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD051S$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2026	1	887,694	.6637	36,587			4,980		61,650			(27,440)		1,643		0001
Purchased Call/S&P 500 INDEX/SPXD05HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/13/2026	1	1,444,743	.6734	57,122			6,842		98,759			(43,197)		2,508		0001
Purchased Call/S&P 500 INDEX/SPXD059$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	133,569	.6735	5,065			113		9,203			(3,830)		105		0001
Purchased Call/S&P 500 INDEX/SPXD05C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/21/2026	1	626,031	.6728	26,335			1,467		43,691			(19,806)		751		0001
Purchased Call/S&P 500 INDEX/SPXD058$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	5,320,759	.6716	270,665			754		478,677			(204,686)		1,969		0001
Purchased Call/S&P 500 INDEX/SPXD059$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2026	1	259,948	.6749	10,821			211		18,850			(8,116)		192		0001
Purchased Call/S&P 500 INDEX/SPX915HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2025	10/01/2026	1	3,254,498	.6711	164,170					293,228			(123,127)		852		0001
Purchased Call/S&P 500 INDEX/SPXD05JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	90,851	.6539	4,753			660		7,624			(3,565)		170		0001
Purchased Call/S&P 500 INDEX/SPXD05AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	4,889,848	.6645	249,868			8,973		433,719			(187,401)		4,788		0001
Purchased Call/S&P 500 INDEX/SPXD05G$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	1	430,600	.6851	19,511			2,276		34,968			(14,633)		739		0001
Purchased Call/S&P 500 INDEX/SPXD05Q$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	770,013	.6928	31,780			7,457		48,048			(24,100)		1,858		0001
Purchased Call/S&P 500 INDEX/SPXB216$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	150,019	.6603	7,885			1,098		12,583			(5,963)		280		0001
Purchased Call/S&P 500 INDEX/SPXD05L$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/04/2026	1	716,470	.6866	29,542			5,267		46,486			(22,341)		1,512		0001
Purchased Call/S&P 500 INDEX/SPXE17HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/13/2026	1	3,017,433	.6655	153,236			5,080		269,965			(114,927)		2,847		0001
Purchased Call/S&P 500 INDEX/SPXB217$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/10/2026	1	473,390	.6887	19,948			3,879		30,115			(14,961)		1,044		0001
Purchased Call/S&P 500 INDEX/SPXD05A$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	149,071	.6644	6,434			231		10,758			(4,825)		146		0001
Purchased Call/S&P 500 INDEX/SPXB214$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	184,041	.6822	7,813			629		12,653			(5,859)		264		0001
Purchased Call/S&P 500 INDEX/SPXD050$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	100,852	.6909	4,926			1,153		7,407			(3,705)		243		0001
Purchased Call/S&P 500 INDEX/SPXD05MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/08/2026	1	247,003	.6845	10,233			1,949		15,721			(7,739)		537		0001
Purchased Call/S&P 500 INDEX/SPXD05MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	1,184,009	.6847	50,957			9,572		78,855			(38,218)		2,574		0001
Purchased Call/S&P 500 INDEX/SPXD05GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/06/2026	1	991,640	.6728	44,437			4,469		68,709			(33,605)		1,579		0001
Purchased Call/S&P 500 INDEX/SPX915HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	362,017	.6735	15,313			804		25,797			(11,485)		424		0001
Purchased Call/S&P 500 INDEX/SPXD05F$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/29/2026	1	159,250	.6891	6,392			497		10,788			(4,794)		224		0001
Purchased Call/S&P 500 INDEX/SPXD05FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/29/2026	1	1,317,716	.6891	61,614			4,792		106,396			(46,210)		1,857		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/22/2026	1	227,974	.6705	12,163			711		19,926			(9,147)		280		0001
Purchased Call/S&P 500 INDEX/SPX915HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/13/2026	1	1,350,908	.6655	68,785			2,332		120,663			(52,748)		1,275		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2025	10/06/2026	1	5,091,259	.6740	248,396			3,431		457,328			(186,297)		3,264		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB213SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/02/2026	1	3,020,788	.6716	149,529			418		270,838			(113,392)		1,118		0001
Purchased Call/S&P 500 INDEX/SPXD058SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	1,504,820	.6715	76,521			213		135,179			(57,868)		557		0001
Purchased Call/S&P 500 INDEX/SPXD05KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	81,298	.6813	4,099			691		6,510			(3,074)		168		0001
Purchased Call/S&P 500 INDEX/SPXD059SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2026	1	4,860,960	.6747	238,587			4,652		432,990			(178,941)		3,598		0001
Purchased Call/S&P 500 INDEX/SPXO13GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/13/2025	11/11/2026	1	1,276,769	.6840	50,359			5,751		87,314			(37,873)		2,166		0001
Purchased Call/S&P 500 INDEX/SPXD05AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	394,702	.6553	19,051			425		31,436			(14,407)		310		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/24/2025	10/22/2026	1	954,380	.6705	43,598			2,550		69,487			(32,788)		1,172		0001
Purchased Call/S&P 500 INDEX/SPXF174SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/10/2026	03/09/2027	1	157,690	.6796	6,744			2,962		9,650			(3,779)		522		0001
Purchased Call/S&P 500 INDEX/SPXB21A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2026	02/09/2027	1	782,337	.6965	32,318			11,695		45,997			(20,598)		2,352		0001
Purchased Call/S&P 500 INDEX/SPXD05X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/03/2027	1	179,675	.6918	7,614			2,658		11,078			(4,964)		528		0001
Purchased Call/S&P 500 INDEX/SPX915NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/18/2027	1	259,881	.6871	10,875			4,229		15,729			(6,663)		808		0001
Purchased Call/S&P 500 INDEX/SPXE050SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2026	02/19/2027	1	144,752	.6910	6,066			2,389		8,785			(3,674)		451		0001
Purchased Call/S&P 500 INDEX/SPXE054SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2027	1	477,056	.6581	20,212			9,659		30,185			(10,550)		1,647		0001
Purchased Call/S&P 500 INDEX/SPXF174SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/10/2026	03/05/2027	1	577,700	.6740	25,082			10,859		35,382			(14,213)		1,888		0001
Purchased Call/S&P 500 INDEX/SPXE052SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2026	03/09/2027	1	1,327,112	.6796	55,465			24,429		82,150			(31,018)		4,393		0001
Purchased Call/S&P 500 INDEX/SPXE17XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/04/2026	02/03/2027	1	343,741	.6918	13,597			4,695		19,782			(8,890)		1,010		0001
Purchased Call/S&P 500 INDEX/SPXE051SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/02/2026	02/26/2027	1	57,909	.6879	2,439			1,005		3,496			(1,432)		185		0001
Purchased Call/S&P 500 INDEX/SPXF173SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/05/2027	1	399,651	.6831	16,318			7,026		24,236			(9,325)		1,306		0001
Purchased Call/S&P 500 INDEX/SPXB21BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2026	02/25/2027	1	997,526	.6946	41,082			16,775		59,036			(24,378)		3,176		0001
Purchased Call/S&P 500 INDEX/SPXE052S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2026	03/05/2027	1	129,995	.6740	5,413			2,337		8,026			(3,074)		425		0001
Purchased Call/S&P 500 INDEX/SPXF173S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	02/26/2027	1	438,851	.6909	18,099			7,441		26,552			(10,691)		1,402		0001
Purchased Call/S&P 500 INDEX/SPXF173SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2026	03/02/2027	1	288,796	.6882	11,814			4,961		17,375			(6,848)		935		0001
Purchased Call/S&P 500 INDEX/SPXF175SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/11/2027	1	287,679	.6776	11,207			5,026		17,555			(6,205)		958		0001
Purchased Call/S&P 500 INDEX/SPXE17YS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2026	02/04/2027	1	329,119	.6883	12,386			4,335		18,701			(8,064)		971		0001
Purchased Call/S&P 500 INDEX/SPXB21BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2026	02/24/2027	1	1,605,597	.6890	69,082			28,095		97,874			(41,107)		5,095		0001
Purchased Call/S&P 500 INDEX/SPXE17VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/12/2026	01/08/2027	1	590,250	.6966	24,913			6,870		36,088			(18,012)		1,545		0001
Purchased Call/S&P 500 INDEX/SPXE17T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	12/31/2026	1	941,309	.6858	43,837			11,174		63,551			(32,603)		2,363		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE050SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2026	02/19/2027	1	90,699	.6862		3,766		1,483		5,357			(2,280)		283		0001
Purchased Call/S&P 500 INDEX/SPXF179S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/30/2026	03/25/2027	1	656,199	.6369		26,862		13,131		43,049			(13,729)		2,278		0001
Purchased Call/S&P 500 INDEX/SPXE17XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2026	01/29/2027	1	393,511	.6969		16,056		5,352		23,367			(10,719)		1,133		0001
Purchased Call/S&P 500 INDEX/SPX013Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/19/2027	1	500,064	.6872		21,740		8,515		30,584			(13,259)		1,560		0001
Purchased Call/S&P 500 INDEX/SPXD05XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/04/2027	1	472,703	.6883		19,973		7,010		28,642			(12,985)		1,394		0001
Purchased Call/S&P 500 INDEX/SPXK00286	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	01/09/2026	01/08/2027	1	728,060	.6921		31,275		8,601		44,956			(22,683)		1,905		0001
Purchased Call/S&P 500 INDEX/SPXD05YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2026	02/11/2027	1	407,728	.6942		16,081		5,974		23,895			(10,145)		1,235		0001
Purchased Call/S&P 500 INDEX/SPXF177$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/24/2027	1	405,220	.6556		17,518		8,420		25,787			(9,096)		1,403		0001
Purchased Call/S&P 500 INDEX/SPXD05SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2026	01/15/2027	1	364,358	.6940		13,762		4,075		21,947			(9,671)		986		0001
Purchased Call/S&P 500 INDEX/SPXE17VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/14/2027	1	1,007,889	.6927		43,138		12,617		62,262			(30,576)		2,716		0001
Purchased Call/S&P 500 INDEX/SPXF175$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	343,008	.6673		14,253		6,414		21,547			(7,870)		1,146		0001
Purchased Call/S&P 500 INDEX/SPXD05RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2026	01/13/2027	1	711,011	.6965		29,781		8,556		44,669			(21,190)		1,907		0001
Purchased Call/S&P 500 INDEX/SPXD05VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/26/2027	1	518,765	.6950		21,708		7,016		30,535			(14,671)		1,475		0001
Purchased Call/S&P 500 INDEX/SPXD05U$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2026	01/22/2027	1	468,693	.6915		20,090		6,324		28,559			(13,746)		1,310		0001
Purchased Call/S&P 500 INDEX/SPXD05WS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2026	01/29/2027	1	412,782	.6963		19,168		6,425		29,011			(12,725)		1,188		0001
Purchased Call/S&P 500 INDEX/SPXB21DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/25/2027	1	103,612	.6477		4,121		2,009		6,653			(2,123)		360		0001
Purchased Call/S&P 500 INDEX/SPXB21DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/12/2027	1	683,093	.6632		30,287		13,667		43,646			(16,612)		2,282		0001
Purchased Call/S&P 500 INDEX/SPXF173SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2026	03/03/2027	1	277,012	.6817		11,864		5,014		16,600			(6,845)		900		0001
Purchased Call/S&P 500 INDEX/SPXF179SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/25/2027	1	109,119	.6369		4,797		2,351		7,039			(2,445)		379		0001
Purchased Call/S&P 500 INDEX/SPXD05VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2026	01/27/2027	1	230,044	.6979		9,658		3,148		13,715			(6,500)		657		0001
Purchased Call/S&P 500 INDEX/SPXD05WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2026	02/02/2027	1	630,039	.6973		25,577		8,761		38,187			(16,793)		1,844		0001
Purchased Call/S&P 500 INDEX/SPXD05VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/22/2027	1	260,761	.6916		11,290		3,564		15,797			(7,715)		729		0001
Purchased Call/S&P 500 INDEX/SPXD05ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/12/2027	1	462,827	.6833		19,536		7,312		28,353			(12,210)		1,407		0001
Purchased Call/S&P 500 INDEX/SPXD05XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	1,717,031	.6798		77,206		27,237		108,093			(50,057)		5,084		0001
Purchased Call/S&P 500 INDEX/SPXD05YS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2026	02/09/2027	1	172,898	.6965		8,163		2,962		11,850			(5,194)		520		0001
Purchased Call/S&P 500 INDEX/SPXD05ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/16/2027	1	243,095	.6836		10,323		3,935		14,994			(6,381)		750		0001
Purchased Call/S&P 500 INDEX/SPXK005SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	01/29/2026	01/28/2027	1	678,240	.6978		27,615		9,128		40,021			(18,511)		1,944		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD05X5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/09/2026	02/05/2027	1	406,426	.6932		16,894		5,976		23,705			(10,904)		1,203		0001
Purchased Call/S&P 500 INDEX/SPXD05YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2026	02/05/2027	1	100,014	.6932		3,818		1,358		5,387			(2,457)		296		0001
Purchased Call/S&P 500 INDEX/SPXD05VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/02/2026	01/29/2027	1	419,623	.6971		17,629		5,893		24,940			(11,720)		1,208		0001
Purchased Call/S&P 500 INDEX/SPXB21A5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2026	02/05/2027	1	218,334	.6932		9,140		3,242		12,919			(5,890)		646		0001
Purchased Call/S&P 500 INDEX/SPXD05Y3G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2026	02/11/2027	1	499,442	.6941		20,120		7,454		29,968			(12,713)		1,513		0001
Purchased Call/S&P 500 INDEX/SPXD05Z5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/12/2027	1	899,044	.6836		38,327		14,346		55,738			(23,954)		2,734		0001
Purchased Call/S&P 500 INDEX/SPX000SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/05/2026	12/31/2026	1	386,130	.6856		17,338		4,407		25,692			(12,907)		969		0001
Purchased Call/S&P 500 INDEX/SPXB219ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2026	01/12/2027	1	948,558	.6977		38,774		11,032		57,048			(27,696)		2,532		0001
Purchased Call/S&P 500 INDEX/SPX013USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/28/2027	1	190,496	.6978		7,896		2,617		11,449			(5,286)		546		0001
Purchased Call/S&P 500 INDEX/SPXE050S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2026	02/19/2027	1	504,664	.6865		20,507		8,054		30,235			(12,441)		1,574		0001
Purchased Call/S&P 500 INDEX/SPXK00ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/20/2026	03/19/2027	1	519,920	.6606		21,241		9,971		32,873			(11,321)		1,774		0001
Purchased Call/S&P 500 INDEX/SPXE052S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2026	03/05/2027	1	282,454	.6831		11,177		4,826		17,066			(6,347)		923		0001
Purchased Call/S&P 500 INDEX/SPXD05TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/20/2027	1	264,114	.6797		11,877		3,672		16,812			(8,212)		732		0001
Purchased Call/S&P 500 INDEX/SPXD05TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/21/2027	1	237,075	.6876		9,929		3,089		14,342			(6,847)		660		0001
Purchased Call/S&P 500 INDEX/SPXD05U5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	360,049	.6913		15,417		4,839		22,481			(10,588)		1,006		0001
Purchased Call/S&P 500 INDEX/SPXK00ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/25/2026	02/24/2027	1	808,724	.6890		35,622		14,367		49,300			(21,236)		2,566		0001
Purchased Call/S&P 500 INDEX/SPXK00ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/23/2026	03/19/2027	1	289,360	.6506		12,790		6,021		18,593			(6,767)		987		0001
Purchased Call/S&P 500 INDEX/SPXE050SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2026	02/23/2027	1	831,434	.6838		36,128		14,471		51,075			(21,637)		2,629		0001
Purchased Call/S&P 500 INDEX/SPXP133S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2026	03/12/2027	1	463,946	.6632		20,505		9,279		29,320			(11,221)		1,550		0001
Purchased Call/S&P 500 INDEX/SPXE17US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/06/2027	1	530,665	.6945		22,261		5,965		33,063			(16,268)		1,375		0001
Purchased Call/S&P 500 INDEX/SPXP133SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/17/2027	1	329,732	.6713		13,366		6,218		20,310			(7,180)		1,119		0001
Purchased Call/S&P 500 INDEX/SPX9150SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	03/18/2026	03/16/2027	1	242,853	.6699		10,001		4,599		14,980			(5,400)		821		0001
Purchased Call/S&P 500 INDEX/SPXP134S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2026	03/17/2027	1	143,920	.6716		5,487		2,559		8,924			(2,940)		488		0001
Purchased Call/S&P 500 INDEX/SPX915MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	02/18/2026	02/17/2027	1	1,026,294	.6843		44,396		17,047		63,667			(27,321)		3,178		0001
Purchased Call/S&P 500 INDEX/SPXK00CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	03/05/2026	03/04/2027	1	269,756	.6870		10,916		4,670		16,085			(6,268)		879		0001
Purchased Call/S&P 500 INDEX/SPX013ZST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2026	03/01/2027	1	287,194	.6879		11,802		4,936		17,326			(6,860)		927		0001
Purchased Call/S&P 500 INDEX/SPXP133SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/18/2027	1	600,177	.6625		25,697		11,992		37,947			(13,766)		2,042		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP133S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2026	03/16/2027	1	247,131	.6699		10,325		4,735		14,977			(5,588)		836		0001
Purchased Call/S&P 500 INDEX/SPX9150SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/17/2027	1	954,478	.6716		39,328		18,143		59,313			(21,177)		3,238		0001
Purchased Call/S&P 500 INDEX/SPXK00C9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2026	03/03/2027	1	344,144	.6817		14,287		6,089		20,737			(8,226)		1,118		0001
Purchased Call/S&P 500 INDEX/SPXE17TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/05/2027	1	488,482	.6902		20,510		5,439		29,851			(15,045)		1,259		0001
Purchased Call/S&P 500 INDEX/SPXP134$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2026	03/19/2027	1	230,319	.6616		9,649		4,555		14,712			(5,093)		786		0001
Purchased Call/S&P 500 INDEX/SPXK00A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2026	02/23/2027	1	241,775	.6838		10,792		4,335		14,761			(6,452)		765		0001
Purchased Call/S&P 500 INDEX/SPXP135$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	03/25/2027	1	89,661	.6592		3,385		1,650		5,683			(1,744)		311		0001
Purchased Call/S&P 500 INDEX/SPXP135$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	439,118	.6592		17,724		8,616		27,831			(9,154)		1,525		0001
Purchased Call/S&P 500 INDEX/SPXK007$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/09/2026	02/05/2027	1	85,868	.6798		3,873		1,370		5,259			(2,500)		254		0001
Purchased Call/S&P 500 INDEX/SPXP132S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2026	03/10/2027	1	168,882	.6784		6,696		2,984		10,250			(3,726)		561		0001
Purchased Call/S&P 500 INDEX/SPXF179$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/30/2027	1	2,568,713	.6344		121,327		60,328		177,489			(60,997)		9,044		0001
Purchased Call/S&P 500 INDEX/SPXO13P$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	313,754	.6846		12,745		3,231		19,321			(9,514)		788		0001
Purchased Call/S&P 500 INDEX/SPX915L$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	1	1,058,242	.6943		44,467		13,130		63,673			(31,396)		2,865		0001
Purchased Call/S&P 500 INDEX/SPX915Q$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/23/2027	1	1,867,499	7165.08		85,531		48,468		107,662			(37,361)		6,998		0001
Purchased Call/S&P 500 INDEX/SPXB211$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/03/2027	1	403,932	.7554		18,860		12,871		20,665			(6,079)		1,658		0001
Purchased Call/S&P 500 INDEX/SPX915S$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	566,775	.7501		22,565		14,103		24,593			(8,555)		2,230		0001
Purchased Call/S&P 500 INDEX/SPX915RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/13/2027	1	494,052	.7444		20,978		13,053		22,495			(8,011)		1,939		0001
Purchased Call/S&P 500 INDEX/SPXB21HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/20/2027	1	574,578	7432.97		25,799		16,417		28,633			(9,401)		2,290		0001
Purchased Call/S&P 500 INDEX/SPXB21HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/19/2027	1	475,218	.7354		20,417		12,972		22,766			(7,460)		1,890		0001
Purchased Call/S&P 500 INDEX/SPXB21HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2026	05/28/2027	1	213,466	.7580		10,543		7,019		10,389			(3,534)		865		0001
Purchased Call/S&P 500 INDEX/SPX9150SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/01/2027	1	193,124	.6575		8,273		4,206		12,098			(4,068)		684		0001
Purchased Call/S&P 500 INDEX/SPXB21ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	04/01/2027	1	846,449	.6575		35,604		18,000		53,470			(17,704)		2,997		0001
Purchased Call/S&P 500 INDEX/SPXB21FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	514,369	7126.06		23,610		12,920		30,290			(10,767)		1,894		0001
Purchased Call/S&P 500 INDEX/SPX915PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2026	04/22/2027	1	219,037	7137.9		10,054		5,622		12,780			(4,435)		819		0001
Purchased Call/S&P 500 INDEX/SPXB21ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/08/2027	1	536,373	.6783		23,434		12,303		32,354			(11,202)		1,935		0001
Purchased Call/S&P 500 INDEX/SPXB21ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	03/31/2027	1	130,138	.6529		5,559		2,802		8,245			(2,772)		459		0001
Purchased Call/S&P 500 INDEX/SPXB21L$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2026	06/11/2027	1	363,719	.7431		18,980		13,376		19,826			(5,626)		1,517		0001
Purchased Call/S&P 500 INDEX/SPXB21G$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/23/2027	1	181,402	.7165		7,456		4,248		9,466			(3,210)		680		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2026	04/29/2027	1	526,265	7135.95		24,208		14,005		30,667			(10,214)		2,001		0001
Purchased Call/S&P 500 INDEX/SPXB21GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2026	04/21/2027	1	295,155	7064		12,718		7,156		16,183			(5,606)		1,101		0001
Purchased Call/S&P 500 INDEX/SPXE058ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/12/2027	1	892,018	7400.96		40,408		24,824		45,796			(15,610)		3,494		0001
Purchased Call/S&P 500 INDEX/SPXB21F5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/21/2027	1	387,584	7064		17,065		9,523		21,589			(7,548)		1,445		0001
Purchased Call/S&P 500 INDEX/SPXF17ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/06/2027	1	400,278	6612		16,521		8,534		24,931			(7,988)		1,436		0001
Purchased Call/S&P 500 INDEX/SPXE057S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/20/2027	1	880,692	7109		37,283		20,702		48,345			(16,593)		3,276		0001
Purchased Call/S&P 500 INDEX/SPXB21FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/20/2027	1	52,249	7109		2,200		1,225		2,802			(976)		194		0001
Purchased Call/S&P 500 INDEX/SPXE05C5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2026	06/08/2027	1	1,185,579	7406		56,766		39,203		64,904			(17,622)		4,916		0001
Purchased Call/S&P 500 INDEX/SPXB210SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/23/2027	1	830,577	7365		40,126		29,374		46,027			(10,803)		3,545		0001
Purchased Call/S&P 500 INDEX/SPXE056SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/16/2027	1	131,697	7039		5,775		3,178		7,403			(2,599)		485		0001
Purchased Call/S&P 500 INDEX/SPXF171S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/20/2027	1	269,194	7433		11,270		7,252		12,431			(4,087)		1,073		0001
Purchased Call/S&P 500 INDEX/SPXE055S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	03/30/2027	1	283,462	6344		13,079		6,521		18,542			(6,557)		998		0001
Purchased Call/S&P 500 INDEX/SPXF170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/22/2027	1	711,855	7138		29,587		16,684		38,087			(13,005)		2,661		0001
Purchased Call/S&P 500 INDEX/SPXB21GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/27/2027	1	708,859	7174		33,091		19,013		42,395			(14,091)		2,682		0001
Purchased Call/S&P 500 INDEX/SPXE058SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/27/2027	1	596,109	7520.36		28,554		18,721		30,007			(9,857)		2,412		0001
Purchased Call/S&P 500 INDEX/SPXB21LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	1,770,297	7511.35		83,381		59,263		88,484			(24,215)		7,456		0001
Purchased Call/S&P 500 INDEX/SPXB21JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/04/2027	1	441,266	7384		21,575		14,784		23,915			(6,813)		1,815		0001
Purchased Call/S&P 500 INDEX/SPXF17HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2026	05/12/2027	1	546,711	7401		23,325		14,368		25,887			(8,971)		2,141		0001
Purchased Call/S&P 500 INDEX/SPXE058SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/07/2027	1	81,561	7399		3,288		2,002		3,756			(1,288)		316		0001
Purchased Call/S&P 500 INDEX/SPXB210SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	695,045	7358.22		35,656		26,128		40,878			(9,573)		2,972		0001
Purchased Call/S&P 500 INDEX/SPXE056SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2026	04/16/2027	1	339,289	7126		14,432		7,920		18,673			(6,517)		1,249		0001
Purchased Call/S&P 500 INDEX/SPXE055S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	03/31/2027	1	766,263	6529		33,332		16,666		49,337			(16,666)		2,705		0001
Purchased Call/S&P 500 INDEX/SPXB21LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/11/2027	1	1,685,476	7394		81,414		57,216		90,978			(24,603)		7,030		0001
Purchased Call/S&P 500 INDEX/SPXB21MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	2,655,967	7500.58		125,893		90,825		134,048			(35,969)		11,208		0001
Purchased Call/S&P 500 INDEX/SPXE057SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/27/2026	04/23/2027	1	276,816	7165		11,808		6,710		14,787			(5,103)		1,037		0001
Purchased Call/S&P 500 INDEX/SPXF17FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2026	05/05/2027	1	1,012,716	7259.22		46,180		27,479		55,975			(18,725)		3,904		0001
Purchased Call/S&P 500 INDEX/SPXE05CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2026	06/09/2027	1	2,343,913	7386.65		111,336		76,984		126,606			(34,468)		9,738		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	1	472,665	7365.12		21,364		12,772		24,597			(8,604)		1,826		0001
Purchased Call/S&P 500 INDEX/SPXF17FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/05/2027	1	178,457	7259		7,880		4,702		9,082			(3,183)		688		0001
Purchased Call/S&P 500 INDEX/SPXF17NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/29/2026	06/25/2027	1	742,690	7354		38,220		28,426		42,274			(9,846)		3,182		0001
Purchased Call/S&P 500 INDEX/SPXF17GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	1,269,792	7398.93		56,887		34,448		64,735			(22,661)		4,918		0001
Purchased Call/S&P 500 INDEX/SPXF17NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	1,895,041	7354.02		90,393		67,042		104,606			(23,840)		8,119		0001
Purchased Call/S&P 500 INDEX/SPXF17HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2026	05/11/2027	1	100,125	7413		4,164		2,561		4,620			(1,606)		391		0001
Purchased Call/S&P 500 INDEX/SPXE05AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	2,326,722	7473.47		103,539		66,911		112,850			(37,263)		9,295		0001
Purchased Call/S&P 500 INDEX/SPXF17GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2026	05/07/2027	1	933,698	7337.11		42,110		25,429		49,475			(16,844)		3,616		0001
Purchased Call/S&P 500 INDEX/SPXE05BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2026	05/26/2027	1	317,048	7519		13,103		8,579		13,832			(4,536)		1,280		0001
Purchased Call/S&P 500 INDEX/SPXE05AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	1,066,177	7446		45,445		29,369		49,254			(16,355)		4,259		0001
Purchased Call/S&P 500 INDEX/SPXB21K$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/10/2027	1	1,395,973	7267		69,662		48,764		79,453			(21,243)		5,811		0001
Purchased Call/S&P 500 INDEX/SPXE057SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2026	04/28/2027	1	363,262	7139		15,450		8,920		19,545			(6,536)		1,378		0001
Purchased Call/S&P 500 INDEX/SPXB21NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	990,685	7420		49,225		35,513		52,728			(14,064)		4,181		0001
Purchased Call/S&P 500 INDEX/SPXF17FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	1,183,392	7209		51,538		30,207		62,491			(21,521)		4,509		0001
Purchased Call/S&P 500 INDEX/SPXF17NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	798,222	7358		38,671		28,681		44,579			(10,199)		3,420		0001
Purchased Call/S&P 500 INDEX/SPXF17FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/05/2027	1	1,817,215	7259		96,015		57,291		110,737			(38,775)		7,006		0001
Purchased Call/S&P 500 INDEX/SPXF17LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/17/2027	1	2,152,366	7420.1		97,717		70,302		109,530			(28,110)		9,083		0001
Purchased Call/S&P 500 INDEX/SPXF17JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2026	05/28/2027	1	349,636	7564		14,463		9,602		14,802			(4,927)		1,418		0001
Purchased Call/S&P 500 INDEX/SPXF17QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	1,395,421	7499.36		66,701		49,980		71,300			(16,812)		6,034		0001
Purchased Call/S&P 500 INDEX/SPXE059$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2026	05/11/2027	1	260,724	7413		10,656		6,535		12,158			(4,128)		1,019		0001
Purchased Call/S&P 500 INDEX/SPXE058S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2026	04/28/2027	1	241,301	7139		10,525		6,127		12,783			(4,436)		915		0001
Purchased Call/S&P 500 INDEX/SPXE056SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2026	04/16/2027	1	334,253	7126		13,993		7,700		18,242			(6,297)		1,231		0001
Purchased Call/S&P 500 INDEX/SPXF17JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/02/2027	1	12,487	7610		593		400		590			(194)		51		0001
Purchased Call/S&P 500 INDEX/SPXF17KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	1	502,017	7584		22,710		15,518		24,645			(7,300)		2,065		0001
Purchased Call/S&P 500 INDEX/SPXE05CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2026	06/09/2027	1	1,134,354	7387		49,599		34,391		60,248			(15,261)		4,713		0001
Purchased Call/S&P 500 INDEX/SPXK00SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/16/2027	1	320,185	7511		16,391		11,813		17,419			(4,696)		1,349		0001
Purchased Call/S&P 500 INDEX/SPXK00HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2026	04/09/2027	1	56,462	6817		2,440		1,291		3,317			(1,149)		204		0001
Purchased Call/S&P 500 INDEX/SPXE056SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2026	04/16/2027	1	92,958	7037		4,118		2,259		5,239			(1,859)		342		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXX00L8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2026	05/06/2027	1	249,733	.7365		10,316		6,218		12,099			(4,138)		965		0001
Purchased Call/S&P 500 INDEX/SPXF17KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/11/2026	06/11/2027	1	1,956,023	7394.3		89,390		62,647		101,901			(27,184)		8,159		0001
Purchased Call/S&P 500 INDEX/SPXF17JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/04/2027	1	70,656	7584.31		3,561		2,427		3,527			(1,151)		291		0001
Purchased Call/S&P 500 INDEX/SPXX00S8Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/25/2027	1	1,050,386	7357.49		48,528		35,892		55,617			(12,896)		4,500		0001
Purchased Call/S&P 500 INDEX/SPXP13HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	1,390,585	7580.06		61,742		40,990		62,322			(21,033)		5,638		0001
Purchased Call/S&P 500 INDEX/SPXX00QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2026	06/10/2027	1	1,447,009	7266.99		71,772		49,825		87,104			(22,023)		6,024		0001
Purchased Call/S&P 500 INDEX/SPXX001SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/13/2027	1	582,964	.6886		28,220		15,124		37,340			(13,102)		2,131		0001
Purchased Call/S&P 500 INDEX/SPXX00PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/01/2027	1	507,907	.7600		23,695		15,906		23,243			(7,811)		2,076		0001
Purchased Call/S&P 500 INDEX/SPXX000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2026	05/27/2027	1	100,013	.7520		4,226		2,794		4,371			(1,451)		405		0001
Purchased Call/S&P 500 INDEX/SPXX00L9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2026	05/04/2027	1	938,832	.7201		41,549		24,677		49,581			(16,894)		3,611		0001
Purchased Call/S&P 500 INDEX/SPXX00HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/07/2027	1	358,660	.6617		16,434		8,535		22,467			(7,901)		1,290		0001
Purchased Call/S&P 500 INDEX/SPX915SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/18/2026	05/14/2027	1	917,998	.7408		37,238		23,339		42,588			(13,926)		3,612		0001
Purchased Call/S&P 500 INDEX/SPXF17LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	2,732,844	7431.46		128,990		90,651		143,950			(38,981)		11,399		0001
Purchased Call/S&P 500 INDEX/SPXX00SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2026	06/22/2027	1	1,318,665	.7473		59,791		43,604		67,858			(16,262)		5,618		0001
Purchased Call/S&P 500 INDEX/SPXF17MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2026	06/23/2027	1	773,431	7365.46		34,727		25,352		39,696			(9,419)		3,301		0001
Purchased Call/S&P 500 INDEX/SPX915SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/19/2026	05/19/2027	1	1,242,897	7353.61		55,930		35,438		64,559			(20,533)		4,944		0001
Purchased Call/S&P 500 INDEX/SPX915RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/14/2027	1	276,643	7501.24		12,200		7,604		12,972			(4,646)		1,088		0001
Purchased Call/S&P 500 INDEX/SPX915TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/28/2026	05/28/2027	1	969,610	7563.63		43,148		28,566		43,611			(14,777)		3,931		0001
Purchased Call/S&P 500 INDEX/SPXE057ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/30/2026	04/30/2027	1	1,139,869	7209.01		52,320		30,580		64,551			(21,931)		4,344		0001
Purchased Call/S&P 500 INDEX/SPXX001SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2026	04/16/2027	1	458,742	.7041		20,493		11,214		25,856			(9,346)		1,689		0001
Purchased Call/S&P 500 INDEX/SPXF17KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/03/2027	1	194,743	.7554		9,624		6,550		9,575			(3,120)		799		0001
Purchased Call/S&P 500 INDEX/SPXF17FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/04/2026	04/30/2027	1	1,014,231	.7230		44,646		26,241		55,476			(18,427)		3,865		0001
Purchased Call/S&P 500 INDEX/SPXF17LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/16/2027	1	1,594,424	.7511		74,097		53,250		79,423			(21,374)		6,715		0001
Purchased Call/S&P 500 INDEX/SPXX00TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/24/2027	1	550,247	.7358		27,334		20,197		31,444			(7,284)		2,353		0001
Purchased Call/S&P 500 INDEX/SPX9150SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/02/2027	1	558,718	.6583		23,953		12,210		35,115			(11,744)		1,983		0001
Purchased Call/S&P 500 INDEX/SPXE058SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/11/2026	05/07/2027	1	209,504	.7399		8,735		5,304		9,889			(3,436)		811		0001
Purchased Call/S&P 500 INDEX/SPXF17ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	1,661,050	7230.12		75,744		44,394		93,241			(31,629)		6,330		0001
Purchased Call/S&P 500 INDEX/SPXP139SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	412,605	.6825		17,540		9,257		24,460			(8,336)		1,492		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/19/2026	05/18/2027	1	569,874	.7403		23,468		14,846		26,706			(8,639)		2,262		0001
Purchased Call/S&P 500 INDEX/SPXO0I$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2026	04/15/2027	1	148,525	.7023		6,592		3,599		8,293			(3,015)		546		0001
Purchased Call/S&P 500 INDEX/SPXO0HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2026	04/09/2027	1	54,987	.6825		2,394		1,267		3,264			(1,127)		199		0001
Purchased Call/S&P 500 INDEX/SPXO0KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/23/2027	1	217,133	.7108		9,505		5,386		11,879			(4,152)		814		0001
Purchased Call/S&P 500 INDEX/SPXF17I$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/21/2027	1	2,089,685	.7473		92,731		60,094		99,045			(32,713)		8,348		0001
Purchased Call/S&P 500 INDEX/SPX915RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	720,182	7408.5		32,120		20,075		36,109			(12,177)		2,833		0001
Purchased Call/S&P 500 INDEX/SPXF17GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/11/2026	05/07/2027	1	179,108	.7337		7,661		4,652		8,708			(3,014)		694		0001
Purchased Call/S&P 500 INDEX/SPXF17BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/13/2027	1	4,748	.6886		212		114		272			(98)		17		0001
Purchased Call/S&P 500 INDEX/SPXF17C$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/14/2027	1	152,601	.6967		6,659		3,617		8,619			(3,064)		559		0001
Purchased Call/S&P 500 INDEX/SPXF17ASG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/06/2026	04/02/2027	1	427,112	.6583		17,890		9,120		26,299			(8,772)		1,516		0001
Purchased Call/S&P 500 INDEX/SPXF17JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/03/2027	1	2,470,000	7553.68		115,843		78,186		118,580			(37,768)		10,139		0001
Purchased Call/S&P 500 INDEX/SPXO0K$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2026	04/29/2027	1	124,114	.7136		5,492		3,204		6,689			(2,308)		472		0001
Purchased Call/S&P 500 INDEX/SPXF17FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/29/2027	1	133,331	.7136		6,006		3,513		7,224			(2,515)		507		0001
Purchased Call/S&P 500 INDEX/SPXP13JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2026	06/04/2027	1	2,156,524	7383.74		102,219		69,850		116,372			(32,856)		8,870		0001
Purchased Call/S&P 500 INDEX/SPXP13F$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	05/21/2027	1	1,061,660	7445.72		47,669		30,720		52,357			(17,239)		4,241		0001
Purchased Call/S&P 500 INDEX/SPXF17DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/23/2027	1	830,077	7108.4		38,267		21,624		49,241			(16,774)		3,110		0001
Purchased Call/S&P 500 INDEX/SPXF17B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2026	04/14/2027	1	602,568	.6967		26,635		14,347		34,661			(12,293)		2,208		0001
Purchased Call/S&P 500 INDEX/SPXE05C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/22/2026	06/21/2027	1	511,097	.7501		24,878		18,075		26,641			(6,835)		2,173		0001
Purchased Call/S&P 500 INDEX/SPXP13I$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	1	1,364,654	7609.78		60,727		40,819		59,734			(19,965)		5,590		0001
Purchased Call/S&P 500 INDEX/SPXF17GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	760,551	.7337		32,802		19,863		37,329			(13,067)		2,946		0001
Purchased Call/S&P 500 INDEX/SPXF17E$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/28/2026	04/28/2027	1	1,082,110	7138.8		49,669		28,597		63,307			(21,092)		4,104		0001
Purchased Call/S&P 500 INDEX/SPXB21US$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2026	08/27/2027	1	3,860,272	7711.76		189,925		174,098		182,496			(17,219)		18,380		0001
Purchased Call/S&P 500 INDEX/SPXE05GS$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/18/2026	08/18/2027	1	3,207,785	7691.76		159,748		141,264		153,154			(18,820)		15,065		0001
Purchased Call/S&P 500 INDEX/SPXB21V$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2026	09/24/2027	1	6,736,289	7743.41		334,794		332,934		316,446			(4,599)		33,403		0001
Purchased Call/S&P 500 INDEX/SPXB21V$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/16/2026	09/16/2027	1	2,837,733	7551.81		143,306		138,173		149,202			(5,497)		13,914		0001
Purchased Call/S&P 500 INDEX/SPXB21TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2026	08/20/2027	1	2,417,208	7641.16		119,652		107,057		119,478			(13,440)		11,387		0001
Purchased Call/S&P 500 INDEX/SPXO0XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/13/2026	07/09/2027	1	120,465	.7575		5,515		4,317		5,817			(1,207)		529		0001
Purchased Call/S&P 500 INDEX/SPXO0Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/21/2026	07/21/2027	1	1,931,765	7509.2		92,918		75,000		98,232			(18,074)		8,669		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2026	07/19/2027	1	38,841	7457.69		1,868		1,498		2,039			(382)		174		0001
Purchased Call/S&P 500 INDEX/SPXL004S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	08/05/2026	08/04/2027	1	99,895	7737		4,934		4,184		4,535			(759)		459		0001
Purchased Call/S&P 500 INDEX/SPXL00QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/22/2026	07/21/2027	1	2,038,540	7509		99,204		80,295		104,786			(19,078)		9,148		0001
Purchased Call/S&P 500 INDEX/SPXK00YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/17/2026	07/15/2027	1	1,047,787	7572		46,680		37,318		50,778			(9,645)		4,654		0001
Purchased Call/S&P 500 INDEX/SPXK00XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/14/2026	07/13/2027	1	720,768	7515		35,320		27,807		36,801			(7,569)		3,190		0001
Purchased Call/S&P 500 INDEX/SPXL00CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/27/2026	08/26/2027	1	300,359	7676		15,002		13,710		14,405			(1,401)		1,428		0001
Purchased Call/S&P 500 INDEX/SPXL000ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/23/2026	07/22/2027	1	633,021	7499		28,982		23,669		32,659			(5,494)		2,845		0001
Purchased Call/S&P 500 INDEX/SPXE05HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/21/2026	09/17/2027	1	618,523	7651		31,641		30,936		29,485			(789)		3,037		0001
Purchased Call/S&P 500 INDEX/SPXL003SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	08/04/2026	08/04/2027	1	1,794,358	7736.52		88,821		75,118		81,898			(13,871)		8,242		0001
Purchased Call/S&P 500 INDEX/SPXK00TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/01/2026	06/29/2027	1	735,828	7440		35,428		26,596		38,049			(8,882)		3,176		0001
Purchased Call/S&P 500 INDEX/SPXE05FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2026	07/27/2027	1	2,072,054	7413		101,367		83,726		110,839			(17,823)		9,393		0001
Purchased Call/S&P 500 INDEX/SPXB21UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/01/2026	09/01/2027	1	300,704	7631.47		13,712		12,654		13,834			(1,089)		1,443		0001
Purchased Call/S&P 500 INDEX/SPXL00DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/31/2026	08/27/2027	1	1,169,797	7731		56,279		51,733		54,765			(4,677)		5,570		0001
Purchased Call/S&P 500 INDEX/SPXL000SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/23/2026	07/23/2027	1	1,189,651	7408.3		57,698		47,149		64,143			(10,907)		5,357		0001
Purchased Call/S&P 500 INDEX/SPXL00HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	09/09/2026	09/08/2027	1	1,568,660	7674		73,877		69,796		74,132			(4,262)		7,603		0001
Purchased Call/S&P 500 INDEX/SPXK00US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/01/2026	06/30/2027	1	765,458	7499		37,240		27,982		39,849			(9,310)		3,310		0001
Purchased Call/S&P 500 INDEX/SPXK00IWC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/09/2026	07/08/2027	1	184,425	7483		9,109		7,085		9,587			(2,077)		809		0001
Purchased Call/S&P 500 INDEX/SPXL00ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/02/2026	09/02/2027	1	3,725,456	7666.6		183,665		170,004		181,662			(14,089)		17,899		0001
Purchased Call/S&P 500 INDEX/SPXK00XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/14/2026	07/14/2027	1	1,489,120	7543.59		71,478		56,316		74,374			(15,275)		6,602		0001
Purchased Call/S&P 500 INDEX/SPXF17PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2026	07/15/2027	1	1,657,918	7572.4		79,414		62,788		81,027			(16,753)		7,363		0001
Purchased Call/S&P 500 INDEX/SPXL001S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/11/2026	09/10/2027	1	3,373,404	7656.98		168,670		161,174		166,384			(8,804)		16,398		0001
Purchased Call/S&P 500 INDEX/SPXF17QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2026	07/16/2027	1	2,089,292	7533.77		100,286		80,007		104,579			(20,881)		9,295		0001
Purchased Call/S&P 500 INDEX/SPXK00IWS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/09/2026	07/09/2027	1	3,026,985	7543.64		143,479		111,683		149,617			(32,627)		13,303		0001
Purchased Call/S&P 500 INDEX/SPXK00IWSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/10/2026	07/09/2027	1	2,392,477	7575.39		113,164		88,331		115,642			(25,493)		10,515		0001
Purchased Call/S&P 500 INDEX/SPXL0099L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/14/2026	08/13/2027	1	2,969,733	7785.76		148,487		130,338		132,585			(19,173)		13,838		0001
Purchased Call/S&P 500 INDEX/SPXL00HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/10/2027	1	3,264,832	7591.7		162,915		155,243		167,866			(8,927)		15,871		0001
Purchased Call/S&P 500 INDEX/SPXL00FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/03/2026	09/01/2027	1	741,497	7631		37,614		35,197		35,674			(2,798)		3,557		0001
Purchased Call/S&P 500 INDEX/SPXL008SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/12/2026	08/11/2027	1	372,867	7728		18,802		16,309		17,272			(2,531)		1,732		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL007S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	08/10/2026	08/06/2027	1	494,158	7758		23,766		20,456		21,597			(3,358)		2,277		0001
Purchased Call/S&P 500 INDEX/SPXL00FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/07/2027	1	169,888	7718.6		8,070		7,581		7,737			(570)		822		0001
Purchased Call/S&P 500 INDEX/SPXL00QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	09/28/2026	09/28/2027	1	494,238	7683.69		23,921		23,855		23,499			(131)		2,464		0001
Purchased Call/S&P 500 INDEX/SPXL004S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	08/06/2026	08/05/2027	1	450,686	7724		22,274		19,057		20,798			(3,366)		2,073		0001
Purchased Call/S&P 500 INDEX/SPXF17T5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/20/2027	1	3,896,203	7674.37		194,031		174,089		189,414			(21,322)		18,354		0001
Purchased Call/S&P 500 INDEX/SPXF17U58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/20/2027	1	1,060,575	7641		50,341		45,167		49,409			(5,532)		4,996		0001
Purchased Call/S&P 500 INDEX/SPXF17SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2026	07/29/2027	1	808,224	7316		41,937		35,064		45,556			(7,143)		3,676		0001
Purchased Call/S&P 500 INDEX/SPXL00DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	08/31/2026	08/27/2027	1	330,298	7712		16,457		15,127		15,991			(1,368)		1,573		0001
Purchased Call/S&P 500 INDEX/SPXL008S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	08/12/2026	08/12/2027	1	2,426,115	7748.5		121,791		105,686		111,600			(16,350)		11,287		0001
Purchased Call/S&P 500 INDEX/SPXK00V5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	07/07/2026	07/06/2027	1	832,439	7537		38,243		29,369		41,089			(8,930)		3,639		0001
Purchased Call/S&P 500 INDEX/SPXL003S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2026	08/05/2027	1	868,870	7723.55		43,530		36,935		40,594			(6,679)		3,997		0001
Purchased Call/S&P 500 INDEX/SPXK00YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2026	07/14/2027	1	1,092,679	7544		53,217		42,396		55,729			(11,142)		4,845		0001
Purchased Call/S&P 500 INDEX/SPXF17S5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2026	07/30/2027	1	1,488,430	7489.72		71,594		60,059		76,578			(11,998)		6,781		0001
Purchased Call/S&P 500 INDEX/SPXF17SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2026	07/30/2027	1	1,557,835	7437.63		75,088		62,816		82,529			(12,755)		7,097		0001
Purchased Call/S&P 500 INDEX/SPXL008SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	08/13/2026	08/13/2027	1	1,198,599	7798.99		59,810		52,355		52,876			(7,865)		5,585		0001
Purchased Call/S&P 500 INDEX/SPXL009SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	08/14/2026	08/13/2027	1	1,405,430	7799		64,658		56,756		58,138			(8,349)		6,549		0001
Purchased Call/S&P 500 INDEX/SPXL00LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	09/18/2026	09/17/2027	1	5,203,993	7650.5		259,679		253,187		257,453			(8,561)		25,552		0001
Purchased Call/S&P 500 INDEX/SPXL009SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	08/14/2026	08/16/2027	1	130,913	7785.76		6,127		5,384		5,516			(785)		613		0001
Purchased Call/S&P 500 INDEX/SPXF17TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2026	08/19/2027	1	1,910,938	7707.98		94,018		83,399		89,279			(10,819)		8,988		0001
Purchased Call/S&P 500 INDEX/SPXL00CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	08/24/2026	08/20/2027	1	72,591	7641		3,828		3,444		3,777			(392)		342		0001
Purchased Call/S&P 500 INDEX/SPXL009S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	08/13/2026	08/12/2027	1	572,105	7749		28,069		24,560		25,148			(3,701)		2,662		0001
Purchased Call/S&P 500 INDEX/SPXF17VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2026	08/27/2027	1	1,744,724	7730.99		87,411		79,905		82,342			(8,142)		8,307		0001
Purchased Call/S&P 500 INDEX/SPXL00KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	09/17/2026	09/16/2027	1	1,259,165	7552		63,652		61,884		63,375			(2,273)		6,174		0001
Purchased Call/S&P 500 INDEX/SPXF17QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2026	07/16/2027	1	1,147,278	7534		52,837		42,269		57,270			(10,887)		5,104		0001
Purchased Call/S&P 500 INDEX/SPXL001SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	09/11/2026	09/10/2027	1	1,902,670	7592		97,152		92,834		95,524			(5,071)		9,249		0001
Purchased Call/S&P 500 INDEX/SPXL00ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/01/2026	08/31/2027	1	1,181,493	7686		54,611		50,387		54,988			(4,351)		5,659		0001
Purchased Call/S&P 500 INDEX/SPXL00JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	09/16/2026	09/14/2027	1	977,048	7620		46,470		44,797		49,914			(1,792)		4,777		0001
Purchased Call/S&P 500 INDEX/SPXL00JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC	09/15/2026	09/14/2027	1	1,713,562	7620		81,824		78,659		84,191			(3,372)		8,378		0001
Purchased Call/S&P 500 INDEX/SPXF17QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2026	07/14/2027	1	639,572	7544		31,551		24,927		32,421			(6,674)		2,836		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL00C\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/24/2026	08/24/2027	1	120,175	7652.86		5,660		5,099		5,641			(574)		570		0001
Purchased Call/S&P 500 INDEX/SPXL000\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/29/2026	09/29/2027	1	5,528,726	7670.84		275,883		275,883		272,478			(756)		27,606		0001
Purchased Call/S&P 500 INDEX/SPXE05GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2026	08/17/2027	1	122,510	7745		6,082		5,391		5,693			(704)		574		0001
Purchased Call/S&P 500 INDEX/SPXE05GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/17/2026	08/17/2027	1	121,210	7745.06		5,733		5,054		5,301			(691)		568		0001
Purchased Call/S&P 500 INDEX/SPXL00A\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/20/2026	08/19/2027	1	1,086,496	7708		49,776		44,522		48,984			(5,607)		5,110		0001
Purchased Call/S&P 500 INDEX/SPXE05FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2026	07/23/2027	1	155,012	7412		7,896		6,506		8,641			(1,404)		698		0001
Purchased Call/S&P 500 INDEX/SPXL00F\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/03/2027	1	3,761,494	7718.6		185,065		173,724		177,096			(13,219)		18,098		0001
Purchased Call/S&P 500 INDEX/SPXK00V\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/08/2026	07/08/2027	1	1,601,134	7482.71		76,214		58,788		82,337			(17,540)		7,024		0001
Purchased Call/S&P 500 INDEX/SPXL00G\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/03/2027	1	770,716	7748		35,905		33,705		34,391			(2,565)		3,708		0001
Purchased Call/S&P 500 INDEX/SPXL00D\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/31/2026	08/31/2027	1	664,782	7686.14		32,109		29,544		31,275			(2,639)		3,184		0001
Purchased Call/S&P 500 INDEX/SPXL00M\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	3,554,198	7764.64		176,644		173,237		163,970			(3,872)		17,575		0001
Purchased Call/S&P 500 INDEX/SPXL00E\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/03/2026	09/03/2027	1	1,574,895	7747.71		78,902		73,861		74,004			(5,837)		7,578		0001
Purchased Call/S&P 500 INDEX/SPXL00J\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/16/2026	09/15/2027	1	449,567	7586		21,721		20,941		22,671			(835)		2,201		0001
Purchased Call/S&P 500 INDEX/SPXK00Z\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/21/2026	07/20/2027	1	1,285,225	7443		64,338		51,897		68,141			(12,549)		5,758		0001
Purchased Call/S&P 500 INDEX/SPXL00P\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/29/2027	1	439,604	7671		21,172		21,172		20,582			(590)		2,195		0001
Purchased Call/S&P 500 INDEX/SPXE05GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/17/2026	08/13/2027	1	1,261,928	7786		58,977		51,913		53,639			(7,188)		5,880		0001
Purchased Call/S&P 500 INDEX/SPXE05HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/28/2026	09/24/2027	1	770,393	7743		36,834		36,732		35,639			(204)		3,820		0001
Purchased Call/S&P 500 INDEX/SPXL00L\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	1,123,688	7638		54,369		53,010		54,525			(1,792)		5,517		0001
Purchased Call/S&P 500 INDEX/SPXL00P\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/30/2027	1	2,638,159	7651.54		131,380		131,380		131,417			(590)		13,191		0001
Purchased Call/S&P 500 INDEX/SPXB21RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2026	07/23/2027	1	817,196	7412		40,585		33,350		44,784			(7,308)		3,680		0001
Purchased Call/S&P 500 INDEX/SPXL007\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/11/2026	08/10/2027	1	84,883	7753		4,179		3,614		3,879			(574)		394		0001
Purchased Call/S&P 500 INDEX/SPXB21SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/11/2026	07/30/2027	1	1,542,882	7490		82,058		70,603		79,366			(11,623)		7,029		0001
Purchased Call/S&P 500 INDEX/SPXL007\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/11/2026	08/11/2027	1	3,499,980	7728.2		173,249		149,863		161,201			(23,733)		16,257		0001
Purchased Call/S&P 500 INDEX/SPXL004\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/06/2026	08/06/2027	1	1,501,684	7709.96		74,634		63,883		70,036			(11,246)		6,920		0001
Purchased Call/S&P 500 INDEX/SPXB21RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/30/2027	1	2,416,182	7438		119,967		100,639		128,554			(20,104)		11,007		0001
Purchased Call/S&P 500 INDEX/SPXL00M\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/22/2026	09/21/2027	1	1,690,499	7765		81,898		80,315		76,007			(1,800)		8,348		0001
Purchased Call/S&P 500 INDEX/SPXE05HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/14/2026	09/10/2027	1	946,281	7657		47,228		45,254		47,086			(2,093)		4,600		0001
Purchased Call/S&P 500 INDEX/SPXE05FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2026	07/28/2027	1	680,033	7426		33,279		27,579		37,022			(5,760)		3,088		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL003SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2026	08/03/2027	1	1,620,121	.7601		82,116		69,413		77,276			(12,859)		7,429		0001
Purchased Call/S&P 500 INDEX/SPXE05GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/19/2026	08/18/2027	1	2,507,754	.7692		120,077		106,477		113,857			(13,855)		11,777		0001
Purchased Call/S&P 500 INDEX/SPXQ134S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/22/2027	1	641,077	.7765		29,999		29,501		28,539			(577)		3,170		0001
Purchased Call/S&P 500 INDEX/SPXL005SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	3,900,247	7757.64		191,502		164,373		174,014			(28,410)		17,972		0001
Purchased Call/S&P 500 INDEX/SPXF17SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2026	07/30/2027	1	1,250,842	7489.72		62,167		52,151		66,461			(10,418)		5,698		0001
Purchased Call/S&P 500 INDEX/SPXL001ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/24/2026	07/23/2027	1	436,569	.7408		21,339		17,486		23,644			(3,986)		1,966		0001
Purchased Call/S&P 500 INDEX/SPXL00CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/26/2026	08/25/2027	1	702,691	.7677		33,285		30,159		32,395			(3,201)		3,336		0001
Purchased Call/S&P 500 INDEX/SPXL00N8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/24/2026	09/24/2027	1	2,116,810	7704.13		105,840		104,961		102,063			(1,740)		10,497		0001
Purchased Call/S&P 500 INDEX/SPXQ134S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2027	1	2,774,780	7706.03		137,074		134,808		131,578			(2,629)		13,740		0001
Purchased Call/S&P 500 INDEX/SPXP13RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2026	07/29/2027	1	823,376	7316.15		39,275		32,567		45,661			(6,779)		3,745		0001
Purchased Call/S&P 500 INDEX/SPXK00WS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/09/2026	07/02/2027	1	2,638,928	.7483		128,828		99,715		135,618			(29,868)		11,453		0001
Purchased Call/S&P 500 INDEX/SPXL00HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/09/2026	09/09/2027	1	2,543,286	7636.36		125,384		118,476		126,929			(7,214)		12,345		0001
Purchased Call/S&P 500 INDEX/SPXP13PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2026	07/22/2027	1	1,152,668	7498.96		56,135		45,465		59,240			(10,766)		5,181		0001
Purchased Call/S&P 500 INDEX/SPXP13PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2026	07/16/2027	1	2,367,672	7457.69		113,411		90,729		123,428			(23,368)		10,534		0001
Purchased Call/S&P 500 INDEX/SPXB21PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	07/01/2027	1	974,853	7483.23		48,255		36,291		52,187			(12,031)		4,223		0001
Purchased Call/S&P 500 INDEX/SPXP13RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2026	07/28/2027	1	1,523,708	7428.78		73,595		60,822		80,840			(12,904)		6,918		0001
Purchased Call/S&P 500 INDEX/SPXE05GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2026	08/17/2027	1	1,143,554	.7745		52,240		46,179		49,564			(6,171)		5,362		0001
Purchased Call/S&P 500 INDEX/SPX915TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/02/2026	07/02/2027	1	2,306,413	7483.24		109,324		82,977		117,382			(26,957)		10,010		0001
Purchased Call/S&P 500 INDEX/SPXL00JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/15/2026	09/15/2027	1	6,901,640	7585.73		347,152		333,764		356,256			(14,267)		33,792		0001
Purchased Call/S&P 500 INDEX/SPXL00CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/25/2026	08/25/2027	1	1,836,184	7677.28		90,708		81,962		88,852			(8,946)		8,716		0001
Purchased Call/S&P 500 INDEX/SPXL00KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/17/2026	09/17/2027	1	1,993,674	7637.76		100,282		97,504		99,865			(3,572)		9,789		0001
Purchased Call/S&P 500 INDEX/SPXB210SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/07/2027	1	1,548,704	.7504		72,896		56,182		78,955			(16,822)		6,782		0001
Purchased Call/S&P 500 INDEX/SPXP13QSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/23/2027	1	2,724,033	7411.98		131,298		107,592		145,765			(24,528)		12,265		0001
Purchased Call/S&P 500 INDEX/SPXL000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/25/2026	09/24/2027	1	483,642	.7704		24,254		24,119		22,955			(333)		2,398		0001
Purchased Call/S&P 500 INDEX/SPXE05FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/03/2026	08/02/2027	1	907,478	.7490		47,038		39,631		47,615			(7,495)		4,155		0001
Purchased Call/S&P 500 INDEX/SPXB21PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2026	07/07/2027	1	1,232,227	7503.85		58,654		45,081		62,717			(13,659)		5,396		0001
Purchased Call/S&P 500 INDEX/SPXE05DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/06/2026	07/02/2027	1	705,554	.7483		35,317		26,955		36,977			(8,413)		3,062		0001
Purchased Call/S&P 500 INDEX/SPXF17USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2026	08/24/2027	1	1,576,404	.7653		74,065		66,904		72,833			(7,325)		7,472		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL00CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/24/2026	08/20/2027	1	2,140,809	7674		101,378		91,212		100,107			(10,391)		10,085		0001
Purchased Call/S&P 500 INDEX/SPXP13IISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2026	08/26/2027	1	2,522,959	7675.7		126,905		115,018		123,946			(12,169)		11,995		0001
Purchased Call/S&P 500 INDEX/SPXL00GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/08/2026	09/08/2027	1	3,591,918	7673.52		179,237		168,868		177,066			(10,803)		17,410		0001
Purchased Call/S&P 500 INDEX/SPXQ131S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	09/09/2027	1	1,741,852	7654		87,913		83,995		85,761			(4,601)		8,455		0001
Purchased Call/S&P 500 INDEX/SPXL00P$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/28/2027	1	596,831	7684		29,703		29,703		28,857					2,976		0001
Purchased Call/S&P 500 INDEX/SPXL00N8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/24/2026	09/23/2027	1	1,019,912	7706		49,554		49,141		47,726			(817)		5,050		0001
Purchased Call/S&P 500 INDEX/SPXD05CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2026	1	250,435	6699	12,808			747		21,536			(9,606)		307		0001
Purchased Call/S&P 500 INDEX/SPXD05CSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2026	1	101,639	6699	4,428			258		7,218			(3,321)		125		0001
Purchased Call/S&P 500 INDEX/SPXD05ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/27/2026	1	92,671	6875	3,884			280		6,360			(2,921)		126		0001
Purchased Call/S&P 500 INDEX/SPXE171S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/15/2026	1	67,489	6671	2,755			107		4,837			(2,066)		68		0001
Purchased Call/S&P 500 INDEX/SPXE17H$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/09/2026	1	957,448	6553	51,748			1,156		85,684			(39,242)		752		0001
Purchased Call/S&P 500 INDEX/SPXD05AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	446,701	6553	23,712			528		39,969			(17,932)		351		0001
Purchased Call/S&P 500 INDEX/SPXD05BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	426,976	6715	21,477			60		38,492			(16,108)		158		0001
Purchased Call/S&P 500 INDEX/SPXD05RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	305,404	6930	12,177			2,857		18,352			(9,235)		737		0001
Purchased Call/S&P 500 INDEX/SPXE171SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/15/2026	1	174,954	6671	8,488			330		15,520			(6,366)		177		0001
Purchased Call/S&P 500 INDEX/SPXD05OSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/16/2026	1	16,242	6801	687			145		1,086			(517)		37		0001
Purchased Call/S&P 500 INDEX/SPX9151SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	140,438	6875	6,241			448		10,141			(4,681)		191		0001
Purchased Call/S&P 500 INDEX/SPXD05C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/21/2026	1	100,195	6735	4,939			275		8,486			(3,715)		120		0001
Purchased Call/S&P 500 INDEX/SPX915HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/20/2026	1	125,709	6735	6,006			316		10,916			(4,517)		147		0001
Purchased Call/S&P 500 INDEX/SPX9151SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	612,454	6875	30,832			2,214		50,936			(23,124)		833		0001
Purchased Call/S&P 500 INDEX/SPX9151ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	20,010	6720	838			84		1,402			(628)		32		0001
Purchased Call/S&P 500 INDEX/SPX9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	231,065	6735	11,087			613		20,112			(8,315)		277		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/24/2025	10/23/2026	1	409,422	6738	21,374			1,306		35,478			(16,030)		514		0001
Purchased Call/S&P 500 INDEX/SPX915KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2025	12/18/2026	1	121,494	6834	5,250			1,141		7,828			(3,970)		283		0001
Purchased Call/S&P 500 INDEX/SPX9151SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/04/2026	1	13,392	6772	686			64		1,122			(515)		21		0001
Purchased Call/S&P 500 INDEX/SPX9151SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/04/2026	1	199,868	6772	8,715			819		13,888			(6,536)		309		0001
Purchased Call/S&P 500 INDEX/SPXD05JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/25/2026	1	438,438	6813	18,936			2,909		29,351			(14,280)		859		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9151SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/30/2025	10/28/2026	1	462,469	.6883	21,715			1,633		37,466			(16,331)		640		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	10/24/2025	10/23/2026	1	87,464	.6738	3,854			236		6,207			(2,891)		110		0001
Purchased Call/S&P 500 INDEX/SPXE17RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	393,547	.6775	18,346			3,975		27,690			(13,760)		915		0001
Purchased Call/S&P 500 INDEX/SPX915JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/10/2026	1	375,649	.6832	15,896			1,756		25,545			(11,922)		630		0001
Purchased Call/S&P 500 INDEX/SPXD05J8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/21/2025	11/20/2026	1	131,200	.6539	5,839			811		9,163			(4,379)		245		0001
Purchased Call/S&P 500 INDEX/SPXD05HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/14/2025	11/13/2026	1	299,950	.6737	14,887			1,778		24,763			(11,165)		521		0001
Purchased Call/S&P 500 INDEX/SPXD05KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/03/2025	12/02/2026	1	22,751	.6827	975			167		1,502			(731)		47		0001
Purchased Call/S&P 500 INDEX/SPXD05HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/14/2025	11/13/2026	1	320,097	.6737	13,522			1,615		21,945			(10,141)		556		0001
Purchased Call/S&P 500 INDEX/SPX915JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	357,876	.6766	15,947			2,443		24,722			(11,960)		701		0001
Purchased Call/S&P 500 INDEX/SPX915HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	615,826	.6735	30,722			1,612		53,728			(23,042)		721		0001
Purchased Call/S&P 500 INDEX/SPXE17SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/24/2025	12/22/2026	1	362,121	.6878	16,035			3,673		23,302			(12,060)		863		0001
Purchased Call/S&P 500 INDEX/SPXD05HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/17/2025	11/13/2026	1	74,791	.6735	3,475			416		6,189			(2,628)		130		0001
Purchased Call/S&P 500 INDEX/SPXE17IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/14/2026	1	581,538	.6645	28,778			1,042		51,845			(21,643)		569		0001
Purchased Call/S&P 500 INDEX/SPXO13I$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/24/2026	1	1,629,343	.6705	75,668			11,446		113,345			(57,222)		3,162		0001
Purchased Call/S&P 500 INDEX/SPXB217$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2025	12/04/2026	1	15,159	.6856	635			113		973			(477)		32		0001
Purchased Call/S&P 500 INDEX/SPX915JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/10/2026	1	284,630	.6832	14,088			1,557		23,111			(10,566)		477		0001
Purchased Call/S&P 500 INDEX/SPXB216SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	398,730	.6603	17,746			2,472		27,684			(13,420)		745		0001
Purchased Call/S&P 500 INDEX/SPXB214SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2025	10/15/2026	1	99,841	.6671	5,030			196		8,842			(3,783)		101		0001
Purchased Call/S&P 500 INDEX/SPXE17QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/11/2026	1	103,552	.6827	4,303			851		6,642			(3,254)		230		0001
Purchased Call/S&P 500 INDEX/SPXB217SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2026	1	288,615	.6850	12,097			2,117		18,907			(9,072)		604		0001
Purchased Call/S&P 500 INDEX/SPXD05A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/13/2025	10/09/2026	1	49,907	.6735	2,308			51		4,428			(1,745)		39		0001
Purchased Call/S&P 500 INDEX/SPXE17JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	10/30/2026	1	178,172	.6840	7,497			606		12,152			(5,669)		255		0001
Purchased Call/S&P 500 INDEX/SPXD059S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/10/2025	10/09/2026	1	664,064	.6737	30,188			673		58,465			(22,641)		521		0001
Purchased Call/S&P 500 INDEX/SPXE17TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/30/2026	1	114,554	.6897	4,655			1,167		7,127			(3,491)		286		0001
Purchased Call/S&P 500 INDEX/SPXE17IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/14/2026	1	52,060	.6644	2,171			79		3,758			(1,633)		51		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/10/2025	10/09/2026	1	116,193	.6736	4,522			101		8,383			(3,391)		91		0001
Purchased Call/S&P 500 INDEX/SPXD05E$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/29/2025	10/27/2026	1	112,648	.6875	5,640			406		9,475			(4,242)		153		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	249,134	.6617	10,682			1,416		17,381			(8,011)		456		0001
Purchased Call/S&P 500 INDEX/SPXD059S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/06/2026	1	498,731	.6740	25,081			347		44,720			(18,862)		320		0001
Purchased Call/S&P 500 INDEX/SPXD05GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/06/2026	1	545,609	.6728	28,940			2,910		45,797			(21,885)		869		0001
Purchased Call/S&P 500 INDEX/SPXE17KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/03/2026	1	665,261	.6852	27,331			2,492		46,743			(20,498)		1,015		0001
Purchased Call/S&P 500 INDEX/SPXE17SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/23/2025	12/22/2026	1	245,238	.6878	11,209			2,546		16,653			(8,407)		585		0001
Purchased Call/S&P 500 INDEX/SPXD05MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2026	1	411,648	.6841	17,953			3,422		26,747			(13,464)		901		0001
Purchased Call/S&P 500 INDEX/SPXD051SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	692,082	.6672	29,667			3,852		49,789			(22,250)		1,255		0001
Purchased Call/S&P 500 INDEX/SPXE17SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2025	12/29/2026	1	1,619,039	.6908	68,683			16,933		103,138			(51,512)		4,020		0001
Purchased Call/S&P 500 INDEX/SPXD051SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	32,159	.6617	1,645			218		2,753			(1,234)		59		0001
Purchased Call/S&P 500 INDEX/SPXD05MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	93,258	.6900	3,809			751		5,960			(2,857)		207		0001
Purchased Call/S&P 500 INDEX/SPXD05BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	1,304,282	.6629	66,811			2,784		114,549			(50,108)		1,365		0001
Purchased Call/S&P 500 INDEX/SPXD05ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/28/2026	1	150,060	.6891	7,332			547		12,312			(5,499)		208		0001
Purchased Call/S&P 500 INDEX/SPXD05KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	319,264	.6813	13,573			2,287		21,066			(10,179)		658		0001
Purchased Call/S&P 500 INDEX/SPXD05BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	44,995	.6629	1,955			81		3,241			(1,467)		47		0001
Purchased Call/S&P 500 INDEX/SPXE17SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/24/2025	12/23/2026	1	185,040	.6910	7,819			1,808		11,431			(5,864)		444		0001
Purchased Call/S&P 500 INDEX/SPXD05BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	117,603	.6664	5,209			218		8,449			(3,939)		123		0001
Purchased Call/S&P 500 INDEX/SPXE170SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/15/2026	1	409,385	.6817	17,277			3,580		27,074			(12,958)		934		0001
Purchased Call/S&P 500 INDEX/SPXD05ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	460,090	.6792	20,248			1,241		32,361			(15,313)		577		0001
Purchased Call/S&P 500 INDEX/SPXD05FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2026	1	50,065	.6793	2,057			200		3,446			(1,543)		79		0001
Purchased Call/S&P 500 INDEX/SPXB216SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2025	11/24/2026	1	216,629	.6705	9,428			1,410		14,833			(7,071)		420		0001
Purchased Call/S&P 500 INDEX/SPXD059SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	1,486,538	.6715	76,131			1,262		133,014			(57,099)		1,029		0001
Purchased Call/S&P 500 INDEX/SPXD05GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	1	185,932	.6851	7,202			840		12,575			(5,401)		319		0001
Purchased Call/S&P 500 INDEX/SPXD05BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	418,865	.6664	21,963			918		36,874			(16,609)		438		0001
Purchased Call/S&P 500 INDEX/SPXD051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2026	1	833,020	.6637	34,333			4,673		57,853			(25,750)		1,542		0001
Purchased Call/S&P 500 INDEX/SPXD05HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/13/2026	1	682,848	.6734	26,998			3,234		46,678			(20,417)		1,185		0001
Purchased Call/S&P 500 INDEX/SPXD058SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	322,909	.6716	16,426			46		29,050			(12,422)		120		0001
Purchased Call/S&P 500 INDEX/SPXD059SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2026	1	24,837	.6749	1,034			20		1,801			(775)		18		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2025	10/01/2026	1	2,537,121	.6711	127,983					228,593			(95,987)		664		0001
Purchased Call/S&P 500 INDEX/SPXD05AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	836,524	.6645	42,746			1,535		74,198			(32,059)		819		0001
Purchased Call/S&P 500 INDEX/SPXB216SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	65,793	.6603	3,458			482		5,518			(2,615)		123		0001
Purchased Call/S&P 500 INDEX/SPXD05LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/04/2026	1	465,659	.6866	19,200			3,423		30,213			(14,520)		983		0001
Purchased Call/S&P 500 INDEX/SPXE17HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/13/2026	1	2,654,682	.6655	134,814			4,469		237,510			(101,111)		2,505		0001
Purchased Call/S&P 500 INDEX/SPXB217SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/10/2026	1	20,001	.6887	843			164		1,272			(632)		44		0001
Purchased Call/S&P 500 INDEX/SPXD05ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	71,975	.6644	3,106			112		5,194			(2,330)		70		0001
Purchased Call/S&P 500 INDEX/SPXD05MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	931,563	.6847	40,093			7,531		62,042			(30,069)		2,025		0001
Purchased Call/S&P 500 INDEX/SPXD05G$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/06/2026	1	298,648	.6728	13,383			1,346		20,693			(10,121)		475		0001
Purchased Call/S&P 500 INDEX/SPX915HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	100,016	.6735	4,231			222		7,127			(3,173)		117		0001
Purchased Call/S&P 500 INDEX/SPXJ000SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2025	10/06/2026	1	3,343,756	.6740	163,138			2,253		300,357			(122,353)		2,144		0001
Purchased Call/S&P 500 INDEX/SPXB213SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/02/2026	1	301,344	.6716	14,916			42		27,018			(11,312)		112		0001
Purchased Call/S&P 500 INDEX/SPXD058SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	100,001	.6715	5,085			14		8,983			(3,846)		37		0001
Purchased Call/S&P 500 INDEX/SPXD059SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2026	1	374,668	.6747	18,390			359		33,374			(13,792)		277		0001
Purchased Call/S&P 500 INDEX/SPX013GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2025	11/11/2026	1	1,442,505	.6840	56,896			6,498		98,648			(42,790)		2,447		0001
Purchased Call/S&P 500 INDEX/SPXF174SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/10/2026	03/09/2027	1	69,655	.6796	2,979			1,308		4,263			(1,669)		231		0001
Purchased Call/S&P 500 INDEX/SPXB21ASO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2026	02/09/2027	1	229,522	.6965	9,481			3,431		13,495			(6,043)		690		0001
Purchased Call/S&P 500 INDEX/SPX915NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/19/2026	02/18/2027	1	325,683	.6871	13,629			5,300		19,712			(8,350)		1,012		0001
Purchased Call/S&P 500 INDEX/SPXE054SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2027	1	32,999	.6581	1,398			668		2,088			(730)		114		0001
Purchased Call/S&P 500 INDEX/SPXE054S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/24/2026	03/19/2027	1	89,960	.6506	3,966			1,872		5,820			(2,093)		307		0001
Purchased Call/S&P 500 INDEX/SPXE052SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2026	03/09/2027	1	458,524	.6796	19,163			8,440		28,383			(10,717)		1,518		0001
Purchased Call/S&P 500 INDEX/SPXF173SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/05/2027	1	199,810	.6831	8,159			3,513		12,117			(4,662)		653		0001
Purchased Call/S&P 500 INDEX/SPXF173SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2026	02/26/2027	1	199,927	.6909	8,246			3,390		12,096			(4,870)		639		0001
Purchased Call/S&P 500 INDEX/SPXF173SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2026	03/02/2027	1	84,225	.6882	3,445			1,447		5,067			(1,997)		273		0001
Purchased Call/S&P 500 INDEX/SPXF175SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/11/2027	1	1,108,796	.6776	43,194			19,371		67,663			(23,918)		3,693		0001
Purchased Call/S&P 500 INDEX/SPXE17VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/12/2026	01/08/2027	1	364,225	.6966	15,373			4,239		22,269			(11,115)		953		0001
Purchased Call/S&P 500 INDEX/SPXE050SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2026	02/19/2027	1	131,864	.6862	5,475			2,156		7,788			(3,315)		411		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2026	01/29/2027	1	100,086	6969		4,084		1,361		5,943			(2,726)		288		0001
Purchased Call/S&P 500 INDEX/SPXO13YSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2026	02/19/2027	1	423,800	6872		18,424		7,216		25,919			(11,237)		1,322		0001
Purchased Call/S&P 500 INDEX/SPXK00286	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2026	01/08/2027	1	66,623	6921		2,862		787		4,114			(2,076)		174		0001
Purchased Call/S&P 500 INDEX/SPXF177SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2026	03/24/2027	1	578,259	6556		24,999		12,016		36,799			(12,980)		2,002		0001
Purchased Call/S&P 500 INDEX/SPXE17VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/14/2027	1	22,496	6927		963		282		1,390			(682)		61		0001
Purchased Call/S&P 500 INDEX/SPXF175SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2026	03/12/2027	1	161,658	6673		6,717		3,023		10,155			(3,709)		540		0001
Purchased Call/S&P 500 INDEX/SPXD05VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/27/2026	01/26/2027	1	20,971	6950		878		284		1,234			(593)		60		0001
Purchased Call/S&P 500 INDEX/SPXD05USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/26/2026	01/22/2027	1	79,898	6915		3,425		1,078		4,869			(2,343)		223		0001
Purchased Call/S&P 500 INDEX/SPXB21D5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	03/25/2027	1	64,468	6477		2,564		1,250		4,140			(1,321)		224		0001
Purchased Call/S&P 500 INDEX/SPXB21DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/12/2027	1	571,441	6632		25,337		11,433		36,512			(13,897)		1,909		0001
Purchased Call/S&P 500 INDEX/SPXD05WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/03/2026	02/02/2027	1	550,590	6973		22,351		7,656		33,372			(14,676)		1,611		0001
Purchased Call/S&P 500 INDEX/SPXD05ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/12/2027	1	119,979	6833		5,064		1,896		7,350			(3,165)		365		0001
Purchased Call/S&P 500 INDEX/SPXD05XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	1	224,986	6798		10,116		3,569		14,164			(6,559)		666		0001
Purchased Call/S&P 500 INDEX/SPXD05ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/17/2026	02/16/2027	1	36,751	6836		1,561		595		2,267			(965)		113		0001
Purchased Call/S&P 500 INDEX/SPXD05XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/09/2026	02/05/2027	1	126,786	6932		5,270		1,864		7,395			(3,401)		375		0001
Purchased Call/S&P 500 INDEX/SPXB21ASN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2026	02/05/2027	1	189,468	6932		7,932		2,814		11,211			(5,112)		561		0001
Purchased Call/S&P 500 INDEX/SPXB219ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2026	01/12/2027	1	209,148	6977		8,549		2,433		12,579			(6,107)		558		0001
Purchased Call/S&P 500 INDEX/SPXO13USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2026	01/28/2027	1	144,268	6978		5,980		1,982		8,671			(4,003)		414		0001
Purchased Call/S&P 500 INDEX/SPXE052S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2026	03/05/2027	1	288,925	6831		11,433		4,936		17,457			(6,492)		944		0001
Purchased Call/S&P 500 INDEX/SPXF174SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2026	03/11/2027	1	41,467	6776		1,626		727		2,462			(902)		138		0001
Purchased Call/S&P 500 INDEX/SPXD05TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/20/2027	1	717,273	6797		32,254		9,973		45,659			(22,302)		1,987		0001
Purchased Call/S&P 500 INDEX/SPXD05TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/21/2027	1	221,656	6876		9,284		2,888		13,409			(6,402)		617		0001
Purchased Call/S&P 500 INDEX/SPXD05USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2026	01/22/2027	1	75,011	6913		3,212		1,008		4,684			(2,206)		210		0001
Purchased Call/S&P 500 INDEX/SPXK00ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2026	02/24/2027	1	499,806	6890		22,015		8,879		30,468			(13,124)		1,586		0001
Purchased Call/S&P 500 INDEX/SPXK00ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/23/2026	03/19/2027	1	48,861	6506		2,160		1,017		3,140			(1,143)		167		0001
Purchased Call/S&P 500 INDEX/SPXE050SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2026	02/23/2027	1	198,783	6838		8,638		3,460		12,211			(5,173)		629		0001
Purchased Call/S&P 500 INDEX/SPXE17US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2026	01/06/2027	1	564,143	6945		23,665		6,341		35,149			(17,294)		1,462		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9150SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2026	03/16/2027	1	439,707	.6699		18,107		8,326		27,122			(9,777)		1,487		0001
Purchased Call/S&P 500 INDEX/SPX915MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2026	02/17/2027	1	149,973	.6843		6,488		2,491		9,304			(3,992)		464		0001
Purchased Call/S&P 500 INDEX/SPXK00CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	03/05/2026	03/04/2027	1	599,459	.6870		24,258		10,377		35,745			(13,928)		1,953		0001
Purchased Call/S&P 500 INDEX/SPX013Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2026	03/01/2027	1	445,108	.6879		18,291		7,651		26,853			(10,632)		1,436		0001
Purchased Call/S&P 500 INDEX/SPXP133SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	03/18/2027	1	56,805	.6625		2,432		1,135		3,592			(1,303)		193		0001
Purchased Call/S&P 500 INDEX/SPXP133S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2026	03/16/2027	1	399,809	.6699		16,704		7,660		24,229			(9,040)		1,352		0001
Purchased Call/S&P 500 INDEX/SPXE17T$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/05/2027	1	2,636	.6902		111		29		161			(81)		7		0001
Purchased Call/S&P 500 INDEX/SPXP135SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	03/25/2027	1	150,153	.6592		6,060		2,946		9,517			(3,130)		521		0001
Purchased Call/S&P 500 INDEX/SPXF179$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2026	03/30/2027	1	324,023	.6344		15,304		7,610		22,389			(7,694)		1,141		0001
Purchased Call/S&P 500 INDEX/SPXO13PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	1	75,037	.6846		3,048		773		4,621			(2,275)		188		0001
Purchased Call/S&P 500 INDEX/SPX9150S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2026	04/23/2027	1	55,765	7165.08		2,554		1,447		3,215			(1,116)		209		0001
Purchased Call/S&P 500 INDEX/SPX9155SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	135,678	.7501		5,402		3,376		5,887			(2,048)		534		0001
Purchased Call/S&P 500 INDEX/SPX915RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/13/2027	1	578,432	.7444		24,561		15,282		26,337			(9,379)		2,271		0001
Purchased Call/S&P 500 INDEX/SPXB21HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/20/2027	1	120,274	7432.97		5,400		3,437		5,994			(1,968)		479		0001
Purchased Call/S&P 500 INDEX/SPXB21HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2026	05/19/2027	1	138,069	.7354		5,932		3,769		6,614			(2,167)		549		0001
Purchased Call/S&P 500 INDEX/SPXB21HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2026	05/28/2027	1	479,978	.7580		23,707		15,783		23,360			(7,946)		1,946		0001
Purchased Call/S&P 500 INDEX/SPX9150SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/01/2027	1	99,936	.6575		4,281		2,176		6,260			(2,105)		354		0001
Purchased Call/S&P 500 INDEX/SPXB21ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	04/01/2027	1	250,057	.6575		10,518		5,318		15,796			(5,230)		885		0001
Purchased Call/S&P 500 INDEX/SPXB21FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2026	04/16/2027	1	86,023	7126.06		3,948		2,161		5,066			(1,801)		317		0001
Purchased Call/S&P 500 INDEX/SPXB21ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2026	04/08/2027	1	1,572	.6783		69		36		95			(33)		6		0001
Purchased Call/S&P 500 INDEX/SPX9150SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2026	04/29/2027	1	26,884	7135.95		1,237		715		1,567			(522)		102		0001
Purchased Call/S&P 500 INDEX/SPXE058ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	05/12/2027	1	224,910	7400.96		10,188		6,259		11,547			(3,936)		881		0001
Purchased Call/S&P 500 INDEX/SPXB21FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/21/2027	1	456,582	.7064		20,103		11,218		25,433			(8,892)		1,703		0001
Purchased Call/S&P 500 INDEX/SPXF17A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/06/2027	1	143,819	.6612		5,936		3,066		8,958			(2,870)		516		0001
Purchased Call/S&P 500 INDEX/SPXE057S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/20/2027	1	222,089	.7109		9,402		5,220		12,191			(4,184)		826		0001
Purchased Call/S&P 500 INDEX/SPXB21F$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/20/2027	1	157,201	.7109		6,620		3,686		8,431			(2,936)		585		0001
Purchased Call/S&P 500 INDEX/SPXE05C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2026	06/08/2027	1	89,942	.7406		4,306		2,974		4,924			(1,337)		373		0001
Purchased Call/S&P 500 INDEX/SPXE056$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	04/16/2027	1	200,029	.7039		8,771		4,826		11,244			(3,947)		737		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/20/2027	1	108,656	7433		4,549		2,927		5,017			(1,650)		433		0001
Purchased Call/S&P 500 INDEX/SPXE055S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2026	03/30/2027	1	73,661	6344		3,399		1,695		4,818			(1,704)		259		0001
Purchased Call/S&P 500 INDEX/SPXB21GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2026	04/27/2027	1	18,492	7174		863		496		1,106			(368)		70		0001
Purchased Call/S&P 500 INDEX/SPXE05B3F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/27/2027	1	598,528	7520.36		28,669		18,797		30,128			(9,897)		2,422		0001
Purchased Call/S&P 500 INDEX/SPXB21LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/16/2027	1	119,790	7511.35		5,642		4,010		5,987			(1,639)		505		0001
Purchased Call/S&P 500 INDEX/SPXB210SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2026	06/24/2027	1	174,763	7358.22		8,965		6,570		10,278			(2,407)		747		0001
Purchased Call/S&P 500 INDEX/SPXE056S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2026	04/16/2027	1	282,854	7126		12,032		6,602		15,567			(5,433)		1,042		0001
Purchased Call/S&P 500 INDEX/SPXB21LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2026	06/11/2027	1	134,813	7394		6,512		4,576		7,277			(1,968)		562		0001
Purchased Call/S&P 500 INDEX/SPXB21MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	386,517	7500.58		18,321		13,218		19,508			(5,235)		1,631		0001
Purchased Call/S&P 500 INDEX/SPXE057SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/27/2026	04/23/2027	1	253,118	7165		10,797		6,135		13,521			(4,666)		948		0001
Purchased Call/S&P 500 INDEX/SPXE05CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2026	06/09/2027	1	160,932	7386.65		7,644		5,286		8,693			(2,367)		669		0001
Purchased Call/S&P 500 INDEX/SPXF17FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	1	91,601	7365.12		4,140		2,475		4,767			(1,667)		354		0001
Purchased Call/S&P 500 INDEX/SPXF17FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/05/2027	1	215,263	7259		9,506		5,672		10,955			(3,839)		830		0001
Purchased Call/S&P 500 INDEX/SPXF17NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/29/2026	06/25/2027	1	168,612	7354		8,677		6,453		9,597			(2,235)		722		0001
Purchased Call/S&P 500 INDEX/SPXF17GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	196,145	7398.93		8,787		5,321		10,000			(3,500)		760		0001
Purchased Call/S&P 500 INDEX/SPXF17NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	427,947	7354.02		20,413		15,140		23,623			(5,384)		1,833		0001
Purchased Call/S&P 500 INDEX/SPXE05A59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	323,176	7473.47		14,381		9,294		15,675			(5,176)		1,291		0001
Purchased Call/S&P 500 INDEX/SPXE05BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2026	05/26/2027	1	261,969	7519		10,827		7,088		11,429			(3,748)		1,058		0001
Purchased Call/S&P 500 INDEX/SPXE05A5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	311,205	7446		13,265		8,572		14,377			(4,774)		1,243		0001
Purchased Call/S&P 500 INDEX/SPXB21KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2026	06/10/2027	1	541,204	7267		27,007		18,905		30,803			(8,236)		2,253		0001
Purchased Call/S&P 500 INDEX/SPXB21NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2026	06/17/2027	1	676,338	7420		33,606		24,245		35,997			(9,602)		2,854		0001
Purchased Call/S&P 500 INDEX/SPXF17FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2026	04/30/2027	1	84,986	7209		3,701		2,169		4,488			(1,546)		324		0001
Purchased Call/S&P 500 INDEX/SPXF17NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/25/2027	1	677,209	7358		32,809		24,333		37,821			(8,653)		2,901		0001
Purchased Call/S&P 500 INDEX/SPXF17LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/17/2027	1	3,509	7420.1		159		115		179			(46)		15		0001
Purchased Call/S&P 500 INDEX/SPXF170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2026	06/30/2027	1	64,159	7499.36		3,067		2,298		3,278			(773)		277		0001
Purchased Call/S&P 500 INDEX/SPXE05BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/28/2027	1	15,415	7139		672		391		817			(283)		58		0001
Purchased Call/S&P 500 INDEX/SPXF17JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2026	06/02/2027	1	199,827	7610		9,489		6,396		9,437			(3,102)		819		0001
Purchased Call/S&P 500 INDEX/SPXK00LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2026	05/06/2027	1	169,649	7365		7,008		4,224		8,219			(2,811)		656		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF17K$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/11/2026	06/11/2027	1	108,508	7394.3		4,959		3,475		5,653			(1,508)		453		0001
Purchased Call/S&P 500 INDEX/SPXF17JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/04/2027	1	10,261	7584.31		517		352		512			(167)		42		0001
Purchased Call/S&P 500 INDEX/SPXO0S$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/25/2027	1	29,532	7357.49		1,364		1,009		1,564			(363)		127		0001
Purchased Call/S&P 500 INDEX/SPXP13HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	1	987,188	7580.06		43,831		29,099		44,243			(14,931)		4,002		0001
Purchased Call/S&P 500 INDEX/SPXF17N$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2026	06/28/2027	1	33,274	7354.02		1,521		1,131		1,755			(398)		143		0001
Purchased Call/S&P 500 INDEX/SPXO0I$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2026	04/13/2027	1	207,182	.6886		10,029		5,375		13,270			(4,656)		757		0001
Purchased Call/S&P 500 INDEX/SPXO0P$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	06/01/2027	1	118,390	.7600		5,523		3,707		5,418			(1,821)		484		0001
Purchased Call/S&P 500 INDEX/SPXO00$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2026	05/27/2027	1	42,515	.7520		1,796		1,188		1,858			(617)		172		0001
Purchased Call/S&P 500 INDEX/SPXO0L$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2026	05/04/2027	1	863,182	.7201		38,201		22,689		45,586			(15,532)		3,320		0001
Purchased Call/S&P 500 INDEX/SPXK00H$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/07/2027	1	151,614	.6617		6,947		3,608		9,497			(3,340)		545		0001
Purchased Call/S&P 500 INDEX/SPX915$SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/18/2026	05/14/2027	1	14,996	.7408		608		381		696			(227)		59		0001
Purchased Call/S&P 500 INDEX/SPXF17L$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2026	06/11/2027	1	43,213	7431.46		2,040		1,433		2,276			(616)		180		0001
Purchased Call/S&P 500 INDEX/SPXO0S$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2026	06/22/2027	1	2,520,438	.7473		114,281		83,343		129,701			(31,082)		10,738		0001
Purchased Call/S&P 500 INDEX/SPX915$SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/19/2026	05/19/2027	1	588,634	7353.61		26,489		16,783		30,575			(9,725)		2,341		0001
Purchased Call/S&P 500 INDEX/SPX915RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2026	05/14/2027	1	39,473	7501.24		1,741		1,085		1,851			(663)		155		0001
Purchased Call/S&P 500 INDEX/SPX915TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/28/2026	05/28/2027	1	300,044	7563.63		13,352		8,840		13,495			(4,573)		1,217		0001
Purchased Call/S&P 500 INDEX/SPXE057ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2026	04/30/2027	1	43,015	7209.01		1,974		1,154		2,436			(828)		164		0001
Purchased Call/S&P 500 INDEX/SPXF17K$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2026	06/03/2027	1	164,839	.7554		8,147		5,544		8,105			(2,641)		677		0001
Purchased Call/S&P 500 INDEX/SPXF17F$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/04/2026	04/30/2027	1	946,868	.7230		41,681		24,498		51,791			(17,204)		3,608		0001
Purchased Call/S&P 500 INDEX/SPXF17LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/16/2027	1	354,636	.7511		16,481		11,844		17,666			(4,754)		1,494		0001
Purchased Call/S&P 500 INDEX/SPXO0T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2026	06/24/2027	1	231,042	.7358		11,477		8,480		13,203			(3,059)		988		0001
Purchased Call/S&P 500 INDEX/SPX9150SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2026	04/02/2027	1	529,470	.6583		22,699		11,571		33,277			(11,130)		1,880		0001
Purchased Call/S&P 500 INDEX/SPXE058SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/11/2026	05/07/2027	1	105,270	.7399		4,389		2,665		4,969			(1,727)		408		0001
Purchased Call/S&P 500 INDEX/SPXP1398F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2026	04/09/2027	1	10,003	.6825		425		224		593			(202)		36		0001
Purchased Call/S&P 500 INDEX/SPX915SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/19/2026	05/18/2027	1	428,733	.7403		17,656		11,169		20,092			(6,500)		1,702		0001
Purchased Call/S&P 500 INDEX/SPXO0I$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2026	04/15/2027	1	349,716	.7023		15,522		8,474		19,527			(7,098)		1,285		0001
Purchased Call/S&P 500 INDEX/SPXK00HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2026	04/09/2027	1	202,197	.6825		8,803		4,659		12,003			(4,145)		731		0001
Purchased Call/S&P 500 INDEX/SPXK00K$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2026	04/23/2027	1	186,996	.7108		8,186		4,639		10,230			(3,576)		701		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF171SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2026	05/21/2027	1	70,147	.7473		3,113		2,017		3,325			(1,098)		280		0001
Purchased Call/S&P 500 INDEX/SPX915RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2026	05/14/2027	1	318,868	7408.5		14,222		8,888		15,988			(5,392)		1,255		0001
Purchased Call/S&P 500 INDEX/SPXF17GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/11/2026	05/07/2027	1	99,875	.7337		4,272		2,594		4,856			(1,680)		387		0001
Purchased Call/S&P 500 INDEX/SPXF17CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2026	04/14/2027	1	17,051	.6967		744		404		963			(342)		62		0001
Purchased Call/S&P 500 INDEX/SPXK00KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2026	04/29/2027	1	249,961	.7136		11,060		6,452		13,472			(4,649)		950		0001
Purchased Call/S&P 500 INDEX/SPXE05CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/22/2026	06/21/2027	1	420,365	.7501		20,462		14,866		21,912			(5,621)		1,788		0001
Purchased Call/S&P 500 INDEX/SPXP131S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2026	06/02/2027	1	288,243	7609.78		12,827		8,622		12,617			(4,217)		1,181		0001
Purchased Call/S&P 500 INDEX/SPXK00HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2026	04/06/2027	1	431,770	.6612		22,270		11,536		30,681			(10,736)		1,549		0001
Purchased Call/S&P 500 INDEX/SPXK00HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/09/2026	04/07/2027	1	1,436,686	.6616		69,673		36,486		92,509			(33,397)		5,169		0001
Purchased Call/S&P 500 INDEX/SPXB21USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2026	08/27/2027	1	921,451	7711.76		45,335		41,557		43,562			(4,110)		4,387		0001
Purchased Call/S&P 500 INDEX/SPXE05GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2026	08/18/2027	1	575,280	7691.76		28,649		25,334		27,466			(3,375)		2,702		0001
Purchased Call/S&P 500 INDEX/SPXB21VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2026	09/24/2027	1	1,859,969	7743.41		92,440		91,927		87,375			(1,270)		9,223		0001
Purchased Call/S&P 500 INDEX/SPXB21VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/16/2026	09/16/2027	1	1,349,343	7551.81		68,142		65,701		70,946			(2,614)		6,616		0001
Purchased Call/S&P 500 INDEX/SPXB21TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2026	08/20/2027	1	483,807	7641.16		23,948		21,428		23,914			(2,690)		2,279		0001
Purchased Call/S&P 500 INDEX/SPXK00XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/13/2026	07/09/2027	1	1,280,454	.7575		58,619		45,883		61,828			(12,828)		5,627		0001
Purchased Call/S&P 500 INDEX/SPXK00ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/21/2026	07/21/2027	1	100,909	7509.2		4,854		3,918		5,131			(944)		453		0001
Purchased Call/S&P 500 INDEX/SPXL004S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2026	08/04/2027	1	799,139	.7737		39,468		33,471		36,279			(6,072)		3,670		0001
Purchased Call/S&P 500 INDEX/SPXK00YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/17/2026	07/15/2027	1	375,016	.7572		16,707		13,357		18,174			(3,452)		1,666		0001
Purchased Call/S&P 500 INDEX/SPXK00XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/14/2026	07/13/2027	1	308,939	.7515		15,139		11,919		15,774			(3,244)		1,367		0001
Purchased Call/S&P 500 INDEX/SPXL00CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/27/2026	08/26/2027	1	451,371	.7676		22,545		20,604		21,647			(2,106)		2,146		0001
Purchased Call/S&P 500 INDEX/SPXL000ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/23/2026	07/22/2027	1	152,390	.7499		6,977		5,698		7,862			(1,323)		685		0001
Purchased Call/S&P 500 INDEX/SPXE05HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/21/2026	09/17/2027	1	678,267	.7651		34,698		33,924		32,333			(865)		3,330		0001
Purchased Call/S&P 500 INDEX/SPXL003SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2026	08/04/2027	1	306,641	7736.52		15,179		12,837		13,996			(2,370)		1,408		0001
Purchased Call/S&P 500 INDEX/SPXE05FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2026	07/27/2027	1	332,612	.7413		16,272		13,440		17,792			(2,861)		1,508		0001
Purchased Call/S&P 500 INDEX/SPXL000SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/23/2026	07/23/2027	1	131,888	7408.3		6,397		5,227		7,111			(1,209)		594		0001
Purchased Call/S&P 500 INDEX/SPXL00HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2026	09/08/2027	1	653,638	.7674		30,784		29,083		30,890			(1,776)		3,168		0001
Purchased Call/S&P 500 INDEX/SPXK00US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/01/2026	06/30/2027	1	83,651	.7499		4,070		3,058		4,355			(1,017)		362		0001
Purchased Call/S&P 500 INDEX/SPXK00WSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/09/2026	07/08/2027	1	1,002,173	.7483		49,499		38,499		52,095			(11,287)		4,397		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL00ES$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/02/2026	09/02/2027	1	547,625	7666.6		26,998		24,990		26,703			(2,071)		2,631		0001
Purchased Call/S&P 500 INDEX/SPXF17P$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2026	07/15/2027	1	302,356	7572.4		14,483		11,451		14,777			(3,055)		1,343		0001
Purchased Call/S&P 500 INDEX/SPXL001$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/11/2026	09/10/2027	1	1,681,639	7656.98		84,082		80,345		82,942			(4,389)		8,175		0001
Purchased Call/S&P 500 INDEX/SPXF170$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2026	07/16/2027	1	389,477	7533.77		18,695		14,914		19,495			(3,893)		1,733		0001
Purchased Call/S&P 500 INDEX/SPXK00J$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2026	07/09/2027	1	171,839	7543.64		8,145		6,340		8,494			(1,852)		755		0001
Purchased Call/S&P 500 INDEX/SPXK00I$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2026	07/09/2027	1	891,930	7575.39		42,188		32,930		43,112			(9,504)		3,920		0001
Purchased Call/S&P 500 INDEX/SPXL009$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/14/2026	08/13/2027	1	661,974	7785.76		33,099		29,053		29,554			(4,274)		3,085		0001
Purchased Call/S&P 500 INDEX/SPXL007$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/10/2026	08/06/2027	1	49,959	7758		2,403		2,068		2,183			(339)		230		0001
Purchased Call/S&P 500 INDEX/SPXL004$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/06/2026	08/05/2027	1	323,899	7724		16,008		13,696		14,947			(2,419)		1,490		0001
Purchased Call/S&P 500 INDEX/SPXF17T$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	244,498	7674.37		12,176		10,925		11,886			(1,338)		1,152		0001
Purchased Call/S&P 500 INDEX/SPXF17U$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	355,775	7641		16,887		15,151		16,574			(1,856)		1,676		0001
Purchased Call/S&P 500 INDEX/SPXL00D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/31/2026	08/27/2027	1	155,088	7712		7,727		7,103		7,509			(642)		738		0001
Purchased Call/S&P 500 INDEX/SPXL008$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/12/2026	08/12/2027	1	111,656	7748.5		5,605		4,864		5,136			(752)		519		0001
Purchased Call/S&P 500 INDEX/SPXK00V$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/07/2026	07/06/2027	1	897,699	7537		41,242		31,672		44,310			(9,631)		3,924		0001
Purchased Call/S&P 500 INDEX/SPXL003$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2026	08/05/2027	1	406,985	7723.55		20,390		17,301		19,014			(3,128)		1,872		0001
Purchased Call/S&P 500 INDEX/SPXL008$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/13/2027	1	222,823	7798.99		11,119		9,733		9,830			(1,462)		1,038		0001
Purchased Call/S&P 500 INDEX/SPXL009$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/14/2026	08/13/2027	1	82,347	7799		3,788		3,325		3,406			(489)		384		0001
Purchased Call/S&P 500 INDEX/SPXL00L$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	1,644,863	7650.5		82,079		80,027		81,375			(2,706)		8,077		0001
Purchased Call/S&P 500 INDEX/SPXF17T$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/19/2026	08/19/2027	1	200,655	7707.98		9,872		8,757		9,375			(1,136)		944		0001
Purchased Call/S&P 500 INDEX/SPXL00K$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/20/2027	1	82,729	7650.5		4,269		4,163		4,235			(140)		408		0001
Purchased Call/S&P 500 INDEX/SPXL009$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/12/2027	1	449,736	7749		22,065		19,307		19,769			(2,910)		2,092		0001
Purchased Call/S&P 500 INDEX/SPXF17V$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/27/2026	08/27/2027	1	473,398	7730.99		23,717		21,681		22,342			(2,209)		2,254		0001
Purchased Call/S&P 500 INDEX/SPXL00K$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/17/2026	09/16/2027	1	62,604	7552		3,165		3,077		3,151			(113)		307		0001
Purchased Call/S&P 500 INDEX/SPXF17Q$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2026	07/16/2027	1	46,267	7534		2,131		1,705		2,310			(439)		206		0001
Purchased Call/S&P 500 INDEX/SPXL001$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/11/2026	09/10/2027	1	1,141,796	7592		58,301		55,710		57,324			(3,043)		5,550		0001
Purchased Call/S&P 500 INDEX/SPXL00J$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/15/2026	09/14/2027	1	485,644	7620		23,190		22,293		23,861			(956)		2,374		0001
Purchased Call/S&P 500 INDEX/SPXF17Q$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2026	07/14/2027	1	79,859	7544		3,940		3,113		4,048			(833)		354		0001
Purchased Call/S&P 500 INDEX/SPXL000$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/29/2026	09/29/2027	1	2,329,089	7670.84		116,222		116,222		114,787			(318)		11,629		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE05GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2026	08/17/2027	1	186,619	.7745		9,265		8,212		8,672			(1,072)		875		0001
Purchased Call/S&P 500 INDEX/SPXL00A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/20/2026	08/19/2027	1	888,930	.7708		40,725		36,426		40,077			(4,587)		4,181		0001
Purchased Call/S&P 500 INDEX/SPXE05FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2026	07/23/2027	1	70,017	.7412		3,566		2,939		3,903			(634)		315		0001
Purchased Call/S&P 500 INDEX/SPXL00F$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/03/2027	1	1,221,022	7718.6		60,074		56,393		57,487			(4,291)		5,875		0001
Purchased Call/S&P 500 INDEX/SPXK00V$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/08/2026	07/08/2027	1	892,710	7482.71		42,493		32,777		45,907			(9,779)		3,916		0001
Purchased Call/S&P 500 INDEX/SPXL00GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/03/2027	1	324,629	.7748		15,123		14,197		14,486			(1,080)		1,562		0001
Purchased Call/S&P 500 INDEX/SPXL00D$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/31/2026	08/31/2027	1	529,683	7686.14		25,584		23,540		24,919			(2,103)		2,537		0001
Purchased Call/S&P 500 INDEX/SPXL00M$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	1,336,397	7764.64		66,419		65,138		61,654			(1,456)		6,608		0001
Purchased Call/S&P 500 INDEX/SPXL00E$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/03/2026	09/03/2027	1	242,688	7747.71		12,159		11,382		11,404			(899)		1,168		0001
Purchased Call/S&P 500 INDEX/SPXL00J$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/16/2026	09/15/2027	1	948,194	.7586		45,811		44,166		47,816			(1,762)		4,643		0001
Purchased Call/S&P 500 INDEX/SPXK00Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/21/2026	07/20/2027	1	68,494	.7443		3,429		2,766		3,631			(669)		307		0001
Purchased Call/S&P 500 INDEX/SPXL00P$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/29/2027	1	135,436	.7671		6,523		6,523		6,341					676		0001
Purchased Call/S&P 500 INDEX/SPXE05GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/17/2026	08/13/2027	1	63,191	.7786		2,953		2,600		2,686			(360)		294		0001
Purchased Call/S&P 500 INDEX/SPXE05HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/28/2026	09/24/2027	1	656,316	.7743		31,380		31,293		30,362			(174)		3,254		0001
Purchased Call/S&P 500 INDEX/SPXL00LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	531,433	.7638		25,713		25,070		25,787			(848)		2,609		0001
Purchased Call/S&P 500 INDEX/SPXL00PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/30/2027	1	999,647	7651.54		49,782		49,782		49,796					4,998		0001
Purchased Call/S&P 500 INDEX/SPXB21RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3UGRHIGC71XBU11	07/27/2026	07/23/2027	1	423,422	.7412		21,029		17,280		23,204			(3,786)		1,907		0001
Purchased Call/S&P 500 INDEX/SPXL007S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/11/2026	08/10/2027	1	187,181	.7753		9,216		7,969		8,554			(1,266)		868		0001
Purchased Call/S&P 500 INDEX/SPXL007SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/11/2026	08/11/2027	1	1,390,605	7728.2		68,835		59,543		64,048			(9,429)		6,459		0001
Purchased Call/S&P 500 INDEX/SPXL000SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/25/2026	09/27/2027	1	45,978	7743.41		2,189		2,176		2,067			(30)		229		0001
Purchased Call/S&P 500 INDEX/SPXL004SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/06/2026	08/06/2027	1	308,611	7709.96		15,338		13,129		14,393			(2,311)		1,422		0001
Purchased Call/S&P 500 INDEX/SPXB21RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3UGRHIGC71XBU11	07/31/2026	07/30/2027	1	41,194	.7438		2,045		1,716		2,192			(343)		188		0001
Purchased Call/S&P 500 INDEX/SPXL00MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/22/2026	09/21/2027	1	1,062,200	.7765		51,460		50,464		47,758			(1,131)		5,245		0001
Purchased Call/S&P 500 INDEX/SPXE05HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/14/2026	09/10/2027	1	187,360	.7657		9,351		8,960		9,323			(414)		911		0001
Purchased Call/S&P 500 INDEX/SPXE05FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2026	07/28/2027	1	279,404	.7426		13,673		11,331		15,211			(2,367)		1,269		0001
Purchased Call/S&P 500 INDEX/SPXL003SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2026	08/03/2027	1	212,035	.7601		10,747		9,084		10,114			(1,683)		972		0001
Purchased Call/S&P 500 INDEX/SPXE05GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2026	08/18/2027	1	8,151	.7692		390		346		370			(45)		38		0001
Purchased Call/S&P 500 INDEX/SPXQ134$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/22/2027	1	56,669	.7765		2,652		2,608		2,523			(51)		280		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL005S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/07/2026	08/06/2027	1	1,025,647	7757.64		50,359		43,225		45,761			(7,471)		4,726		0001
Purchased Call/S&P 500 INDEX/SPXF17SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2026	07/30/2027	1	271,018	7489.72		13,470		11,299		14,400			(2,257)		1,235		0001
Purchased Call/S&P 500 INDEX/SPXL001ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/24/2026	07/23/2027	1	317,629	7408		15,525		12,722		17,202			(2,900)		1,430		0001
Purchased Call/S&P 500 INDEX/SPXL00CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/26/2026	08/25/2027	1	1,362,497	7677		64,539		58,478		62,812			(6,206)		6,468		0001
Purchased Call/S&P 500 INDEX/SPXL00NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/24/2026	09/24/2027	1	1,071,190	7704.13		53,560		53,114		51,648			(880)		5,312		0001
Purchased Call/S&P 500 INDEX/SPXQ134S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	09/23/2027	1	348,668	7706.03		17,224		16,939		16,534			(330)		1,727		0001
Purchased Call/S&P 500 INDEX/SPXP13RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2026	07/29/2027	1	75,614	7316.15		3,607		2,991		4,193			(623)		344		0001
Purchased Call/S&P 500 INDEX/SPXK00WS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/09/2026	07/02/2027	1	676,147	7483		33,008		25,549		34,748			(7,653)		2,934		0001
Purchased Call/S&P 500 INDEX/SPXL00HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/09/2026	09/09/2027	1	724,714	7636.36		35,728		33,760		36,169			(2,056)		3,518		0001
Purchased Call/S&P 500 INDEX/SPXP13PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2026	07/22/2027	1	446,898	7498.96		21,764		17,627		22,968			(4,174)		2,009		0001
Purchased Call/S&P 500 INDEX/SPXP13PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2026	07/16/2027	1	544,058	7457.69		26,060		20,848		28,362			(5,370)		2,421		0001
Purchased Call/S&P 500 INDEX/SPXB21PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	07/01/2027	1	575,442	7483.23		28,484		21,422		30,805			(7,102)		2,493		0001
Purchased Call/S&P 500 INDEX/SPXP13RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2026	07/28/2027	1	369,888	7428.78		17,866		14,765		19,624			(3,133)		1,679		0001
Purchased Call/S&P 500 INDEX/SPXE05GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/18/2026	08/17/2027	1	648,677	7745		29,633		26,195		28,115			(3,501)		3,042		0001
Purchased Call/S&P 500 INDEX/SPX915TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/02/2026	07/02/2027	1	185,018	7483.24		8,770		6,656		9,416			(2,162)		803		0001
Purchased Call/S&P 500 INDEX/SPXL00JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/15/2026	09/15/2027	1	1,252,912	7585.73		63,021		60,591		64,674			(2,590)		6,134		0001
Purchased Call/S&P 500 INDEX/SPXL00CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/25/2026	08/25/2027	1	1,865,624	7677.28		92,162		83,276		90,276			(9,090)		8,856		0001
Purchased Call/S&P 500 INDEX/SPXL00KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/17/2026	09/17/2027	1	816,326	7637.76		41,061		39,924		40,891			(1,462)		4,008		0001
Purchased Call/S&P 500 INDEX/SPXB210SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/07/2027	1	210,549	7504		9,910		7,638		10,734			(2,287)		922		0001
Purchased Call/S&P 500 INDEX/SPXP13QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2026	07/23/2027	1	519,983	7411.98		25,063		20,538		27,825			(4,682)		2,341		0001
Purchased Call/S&P 500 INDEX/SPXL000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/25/2026	09/24/2027	1	112,963	7704		5,665		5,633		5,362			(78)		560		0001
Purchased Call/S&P 500 INDEX/SPXB21PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2026	07/07/2027	1	940,883	7503.85		44,786		34,422		47,888			(10,430)		4,120		0001
Purchased Call/S&P 500 INDEX/SPXE05DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/06/2026	07/02/2027	1	618,285	7483		30,949		23,621		32,404			(7,373)		2,683		0001
Purchased Call/S&P 500 INDEX/SPXF17USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2026	08/24/2027	1	59,668	7653		2,803		2,532		2,757			(277)		283		0001
Purchased Call/S&P 500 INDEX/SPXL00CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	08/24/2026	08/20/2027	1	447,802	7674		21,206		19,079		20,940			(2,173)		2,110		0001
Purchased Call/S&P 500 INDEX/SPXP13WSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2026	08/26/2027	1	76,308	7675.7		3,838		3,479		3,749			(368)		363		0001
Purchased Call/S&P 500 INDEX/SPXL00GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/08/2026	09/08/2027	1	988,007	7673.52		49,302		46,449		48,704			(2,972)		4,789		0001
Purchased Call/S&P 500 INDEX/SPXL00PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/28/2027	1	896,215	7684		44,603		44,603		43,332					4,469		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL00N8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/24/2026	09/23/2027	1	706,239	7706		34,314		34,028		33,048			(566)		3,497		0001
Purchased Call/S&P 500 INDEX/SPXB213$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2025	10/02/2026	1	750,132	100	40,807			114		58,318			(30,860)		278		0001
Purchased Call/S&P 500 INDEX/SPXE17PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2025	12/08/2026	1	441,530	100	18,942			3,558		26,326			(14,206)		960		0001
Purchased Call/S&P 500 INDEX/SPXB213$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	10/06/2026	1	1,117,000	100	52,164			733		82,284			(39,448)		716		0001
Purchased Call/S&P 500 INDEX/SPXB213$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2025	10/02/2026	1	477,103	100	25,000			70		35,804			(18,906)		177		0001
Purchased Call/S&P 500 INDEX/SPXB214$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/20/2026	1	1,132,202	100	60,686			3,185		87,869			(45,515)		1,325		0001
Purchased Call/S&P 500 INDEX/SPXO13A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/13/2026	1	1,432,948	100	75,660			2,508		111,362			(56,745)		1,352		0001
Purchased Call/S&P 500 INDEX/SPXO13H$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/18/2026	1	318,775	100	13,612			1,805		19,775			(10,209)		584		0001
Purchased Call/S&P 500 INDEX/SPXB216$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/25/2026	1	1,200,000	100	56,040			8,610		77,279			(42,262)		2,350		0001
Purchased Call/S&P 500 INDEX/SPXB213$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/06/2026	1	865,332	100	44,132			610		65,558			(33,099)		555		0001
Purchased Call/S&P 500 INDEX/SPXB213$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2025	10/01/2026	1	794,571	100	42,271					60,441			(31,791)		208		0001
Purchased Call/S&P 500 INDEX/SPXB214$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	669,749	100	31,210			2,514		45,212			(23,408)		960		0001
Purchased Call/S&P 500 INDEX/SPXB218$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/22/2026	1	271,843	100	11,200			2,544		14,645			(8,400)		648		0001
Purchased Call/S&P 500 INDEX/SPXB214$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/28/2025	10/27/2026	1	934,367	100	44,289			3,181		63,102			(33,217)		1,271		0001
Purchased Call/S&P 500 INDEX/SPXO130$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2025	12/24/2026	1	2,970,000	100	137,214			32,376		184,462			(104,344)		7,166		0001
Purchased Call/S&P 500 INDEX/SPXB213$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/07/2026	1	1,080,094	100	57,245			949		82,555			(42,934)		748		0001
Purchased Call/S&P 500 INDEX/SPXO13MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/22/2026	1	1,030,000	100	47,998			10,994		64,079			(36,098)		2,456		0001
Purchased Call/S&P 500 INDEX/SPXB213$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	10/08/2026	1	565,000	100	28,646			560		45,062			(21,543)		418		0001
Purchased Call/S&P 500 INDEX/SPXO13GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/11/2025	11/10/2026	1	797,451	100	39,155			4,327		56,892			(29,366)		1,336		0001
Purchased Call/S&P 500 INDEX/SPXK00AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2026	02/25/2027	1	1,081,000	100		48,429		19,775		63,797			(28,738)		3,442		0001
Purchased Call/S&P 500 INDEX/SPXK009$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2026	02/19/2027	1	990,341	100		43,773		17,240		58,147			(26,507)		3,089		0001
Purchased Call/S&P 500 INDEX/SPXB219$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/12/2026	01/08/2027	1	548,128	100		24,392		6,726		32,156			(17,635)		1,435		0001
Purchased Call/S&P 500 INDEX/SPXF170$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	1	626,000	100		28,483		11,156		37,280			(17,372)		1,952		0001
Purchased Call/S&P 500 INDEX/SPXK003$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2026	01/14/2027	1	764,205	100		35,612		10,445		46,256			(25,213)		2,059		0001
Purchased Call/S&P 500 INDEX/SPXP13L$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2026	06/17/2027	1	637,552	100		31,113		22,509		33,115			(8,642)		2,690		0001
Purchased Call/S&P 500 INDEX/SPXP13M$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2026	06/30/2027	1	362,877	100		15,821		11,855		16,980			(3,988)		1,569		0001
Purchased Call/S&P 500 INDEX/SPXP13JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2026	06/08/2027	1	1,241,000	100		62,671		43,281		69,267			(19,455)		5,146		0001
Purchased Call/S&P 500 INDEX/SPXB21GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/24/2026	04/23/2027	1	586,176	100		23,330		13,220		27,618			(10,191)		2,196		0001
Purchased Call/S&P 500 INDEX/SPXB21FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2026	04/14/2027	1	1,163,000	100		58,383		31,712		71,015			(26,859)		4,261		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	770,262	100		37,589		27,878		42,299			(9,914)		3,300		0001
Purchased Call/S&P 500 INDEX/SPXB21LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2026	06/11/2027	1	850,000	100		43,860		30,910		46,015			(13,000)		3,545		0001
Purchased Call/S&P 500 INDEX/SPXP13CSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2026	05/04/2027	1	756,850	100		37,086		22,026		43,051			(15,079)		2,911		0001
Purchased Call/S&P 500 INDEX/SPXB21LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	06/15/2027	1	1,174,000	100		58,817		41,757		60,393			(17,128)		4,935		0001
Purchased Call/S&P 500 INDEX/SPXB21HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2026	06/02/2027	1	346,243	100		14,819		9,961		14,880			(4,872)		1,418		0001
Purchased Call/S&P 500 INDEX/SPXF17MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/17/2027	1	679,563	100		32,959		23,778		33,960			(9,417)		2,868		0001
Purchased Call/S&P 500 INDEX/SPXK00QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2026	06/03/2027	1	1,266,000	100		56,590		38,946		66,809			(17,704)		5,197		0001
Purchased Call/S&P 500 INDEX/SPXF17LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/16/2027	1	1,546,446	100		76,704		55,124		80,504			(22,126)		6,513		0001
Purchased Call/S&P 500 INDEX/SPXB21IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	689,052	100		33,901		23,166		37,725			(10,897)		2,834		0001
Purchased Call/S&P 500 INDEX/SPXF17KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	1	800,483	100		38,663		26,420		41,079			(12,428)		3,292		0001
Purchased Call/S&P 500 INDEX/SPXF17HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/18/2026	05/14/2027	1	1,254,762	100		60,731		38,062		66,101			(22,711)		4,937		0001
Purchased Call/S&P 500 INDEX/SPXB21JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	412,460	100		18,643		12,891		20,341			(5,772)		1,714		0001
Purchased Call/S&P 500 INDEX/SPXK00QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/21/2026	05/20/2027	1	907,000	100		44,352		28,539		48,508			(16,084)		3,616		0001
Purchased Call/S&P 500 INDEX/SPXP13CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2026	04/29/2027	1	986,000	100		49,497		28,873		58,336			(20,805)		3,748		0001
Purchased Call/S&P 500 INDEX/SPXP13FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2026	05/19/2027	1	938,199	100		45,127		28,672		49,452			(16,489)		3,732		0001
Purchased Call/S&P 500 INDEX/SPXF17MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2026	06/24/2027	1	676,000	100		34,476		25,474		37,721			(9,187)		2,891		0001
Purchased Call/S&P 500 INDEX/SPXF17MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2026	06/25/2027	1	631,989	100		31,220		23,091		34,900			(8,297)		2,708		0001
Purchased Call/S&P 500 INDEX/SPXK00LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2026	05/05/2027	1	227,615	100		9,059		5,391		10,485			(3,673)		878		0001
Purchased Call/S&P 500 INDEX/SPXP13BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2026	04/28/2027	1	1,182,000	100		55,909		32,190		67,527			(23,742)		4,483		0001
Purchased Call/S&P 500 INDEX/SPXL00NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/23/2026	09/23/2027	1	696,779	100		36,024		35,428		35,288			(691)		3,450		0001
Purchased Call/S&P 500 INDEX/SPXL00NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/24/2026	09/24/2027	1	1,479,021	100		77,797		77,150		75,969			(1,279)		7,334		0001
Purchased Call/S&P 500 INDEX/SPXB21PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	07/01/2027	1	1,218,781	100		60,695		45,647		63,975			(15,132)		5,280		0001
Purchased Call/S&P 500 INDEX/SPXL00CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	08/25/2026	08/24/2027	1	1,281,000	100		63,538		57,394		63,769			(6,284)		6,072		0001
Purchased Call/S&P 500 INDEX/SPXL00DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/31/2026	08/31/2027	1	899,830	100		44,991		41,397		43,988			(3,698)		4,310		0001
Purchased Call/S&P 500 INDEX/SPXL00AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2026	08/20/2027	1	1,381,771	100		69,227		62,112		69,492			(7,607)		6,509		0001
Purchased Call/S&P 500 INDEX/SPXL00CSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2026	08/27/2027	1	1,134,154	100		53,419		48,831		51,727			(4,976)		5,400		0001
Purchased Call/S&P 500 INDEX/SPXL00MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/22/2026	09/22/2027	1	865,112	100		38,584		37,840		36,888			(846)		4,278		0001
Purchased Call/S&P 500 INDEX/SPXL00HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/11/2026	09/10/2027	1	856,940	100		44,218		42,253		43,993			(2,308)		4,166		0001
Purchased Call/S&P 500 INDEX/SPXP13NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2026	07/08/2027	1	498,770	100		23,991		18,505		26,575			(5,521)		2,188		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL003$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/04/2026	08/03/2027	1	650,616	100		33,572		28,378		32,800			(5,257)		2,983		0001
Purchased Call/S&P 500 INDEX/SPXL00PS$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/30/2026	09/30/2027	1	904,678	100		47,134		47,134		46,496					4,523		0001
Purchased Call/S&P 500 INDEX/SPXK00U$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/02/2026	07/02/2027	1	611,032	100		29,330		22,261		31,938			(7,232)		2,652		0001
Purchased Call/S&P 500 INDEX/SPXL00D$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/28/2026	08/27/2027	1	1,521,000	100		80,461		73,756		78,285			(7,295)		7,242		0001
Purchased Call/S&P 500 INDEX/SPXB210$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2026	07/16/2027	1	795,524	100		37,549		30,039		39,634			(7,737)		3,539		0001
Purchased Call/S&P 500 INDEX/SPXL00A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/18/2026	08/18/2027	1	389,543	100		19,127		16,914		19,115			(2,253)		1,829		0001
Purchased Call/S&P 500 INDEX/SPXL00PS$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/29/2026	09/29/2027	1	1,153,942	100		58,620		58,620		58,114			(161)		5,762		0001
Purchased Call/S&P 500 INDEX/SPXL008$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/11/2027	1	768,000	100		38,938		34,057		37,045			(5,149)		3,567		0001
Purchased Call/S&P 500 INDEX/SPXL00ES$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/02/2026	09/02/2027	1	1,094,823	100		53,427		49,453		53,107			(4,099)		5,260		0001
Purchased Call/S&P 500 INDEX/SPXL00G$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/08/2026	09/08/2027	1	1,308,464	100		68,040		64,104		67,620			(4,101)		6,342		0001
Purchased Call/S&P 500 INDEX/SPXL00O$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/23/2026	07/22/2027	1	899,007	100		42,613		34,801		47,081			(8,078)		4,041		0001
Purchased Call/S&P 500 INDEX/SPXK00Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/21/2026	07/16/2027	1	915,000	100		45,476		36,584		48,033			(8,969)		4,071		0001
Purchased Call/S&P 500 INDEX/SPXK00I$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/10/2026	07/09/2027	1	375,174	100		17,296		13,500		18,072			(3,896)		1,649		0001
Purchased Call/S&P 500 INDEX/SPXP13Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/31/2026	08/27/2027	1	645,999	100		31,460		28,919		31,572			(2,614)		3,076		0001
Purchased Call/S&P 500 INDEX/SPXL00N$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/23/2026	09/22/2027	1	930,000	100		45,570		44,815		44,390			(876)		4,599		0001
Purchased Call/S&P 500 INDEX/SPXL00F$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/04/2026	09/03/2027	1	680,272	100		33,946		31,865		32,708			(2,425)		3,273		0001
Purchased Call/S&P 500 INDEX/SPXL00J$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/15/2026	09/15/2027	1	447,773	100		21,135		20,320		21,519			(869)		2,192		0001
Purchased Call/S&P 500 INDEX/SPXL00H$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/10/2027	1	741,395	100		37,292		35,536		38,156			(2,043)		3,604		0001
Purchased Call/S&P 500 INDEX/SPXL003$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/04/2026	08/04/2027	1	384,507	100		18,456		15,609		17,915			(2,882)		1,766		0001
Purchased Call/S&P 500 INDEX/SPXL00A$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/20/2026	08/20/2027	1	528,297	100		24,038		21,507		24,315			(2,700)		2,489		0001
Purchased Call/S&P 500 INDEX/SPXL00C$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/26/2026	08/26/2027	1	910,518	100		46,436		42,087		46,381			(4,453)		4,329		0001
Purchased Call/S&P 500 INDEX/SPXL00K$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	1,269,202	100		64,349		62,740		64,154			(2,121)		6,232		0001
Purchased Call/S&P 500 INDEX/SPXL000$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/22/2026	07/15/2027	1	848,092	100		40,369		32,545		42,680			(7,893)		3,767		0001
Purchased Call/S&P 500 INDEX/SPXL008$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/12/2027	1	427,045	100		20,199		17,674		19,146			(2,664)		1,987		0001
Purchased Call/S&P 500 INDEX/SPXL00J$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/16/2026	09/16/2027	1	1,641,300	100		84,035		81,025		87,181			(3,223)		8,048		0001
Purchased Call/S&P 500 INDEX/SPXL002$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/28/2026	07/28/2027	1	554,849	100		26,355		21,781		28,518			(4,621)		2,519		0001
Purchased Call/S&P 500 INDEX/SPXL009$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/14/2026	08/13/2027	1	895,788	100		44,789		39,315		43,068			(5,783)		4,174		0001
Purchased Call/S&P 500 INDEX/SPXL00A$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/19/2026	08/19/2027	1	573,742	100		28,802		25,549		28,445			(3,314)		2,699		0001
Purchased Call/S&P 500 INDEX/SPXL00F$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/03/2026	09/03/2027	1	620,166	100		32,249		30,188		30,768			(2,386)		2,984		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL001SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/24/2026	07/23/2027	1	1,206,737	100		57,199		46,872		62,316			(10,686)		5,434		0001
Purchased Call/S&P 500 INDEX/SPXL008SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/13/2027	1	666,771	100		34,205		29,942		32,417			(4,498)		3,107		0001
Purchased Call/S&P 500 INDEX/SPXL00JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/16/2026	09/10/2027	1	651,000	100		31,183		30,047		32,342			(1,216)		3,165		0001
Purchased Call/S&P 500 INDEX/SPXL00ASK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/20/2026	08/19/2027	1	700,511	100		33,204		29,699		33,319			(3,740)		3,295		0001
Purchased Call/S&P 500 INDEX/SPXL00NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	09/25/2026	09/24/2027	1	1,213,473	100		60,795		60,457		58,643			(835)		6,017		0001
Purchased Call/S&P 500 INDEX/SPXK00VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/07/2026	07/07/2027	1	672,000	100		33,130		25,463		35,729			(7,715)		2,943		0001
Purchased Call/S&P 500 INDEX/SPXK00ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/21/2026	07/21/2027	1	1,560,000	100		78,000		62,959		82,462			(15,173)		7,000		0001
Purchased Call/S&P 500 INDEX/SPXL008SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/10/2027	1	478,361	100		22,339		19,531		21,196			(2,962)		2,218		0001
Purchased Call/S&P 500 INDEX/SPXK00XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/14/2026	07/14/2027	1	537,780	100		25,921		20,423		27,352			(5,539)		2,384		0001
Purchased Call/S&P 500 INDEX/SPXK00Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC.. 0Z3V05H2G7GRS05BHJ91	07/20/2026	07/16/2027	1	729,000	100		35,940		28,832		39,072			(7,168)		3,243		0001
Purchased Call/S&P 500 INDEX/SPXB213S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2025	10/02/2026	1	160,868	100	8,751			24		12,506			(6,618)		60		0001
Purchased Call/S&P 500 INDEX/SPXE17PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2025	12/08/2026	1	127,738	100	5,480			1,029		7,616			(4,110)		278		0001
Purchased Call/S&P 500 INDEX/SPXB213S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2025	10/02/2026	1	234,092	100	12,266			34		17,568			(9,276)		87		0001
Purchased Call/S&P 500 INDEX/SPXB214SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/20/2026	1	34,798	100	1,865			98		2,701			(1,399)		41		0001
Purchased Call/S&P 500 INDEX/SPXO13ASN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/13/2026	1	184,572	100	9,745			323		14,344			(7,309)		174		0001
Purchased Call/S&P 500 INDEX/SPXO13HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/18/2026	1	325,026	100	13,879			1,840		20,163			(10,409)		595		0001
Purchased Call/S&P 500 INDEX/SPXB213S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/06/2026	1	138,018	100	7,039			97		10,456			(5,279)		88		0001
Purchased Call/S&P 500 INDEX/SPXB213S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2025	10/01/2026	1	357,429	100	19,015					27,189			(14,301)		94		0001
Purchased Call/S&P 500 INDEX/SPXB214ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	40,013	100	1,865			150		2,701			(1,398)		57		0001
Purchased Call/S&P 500 INDEX/SPXB21BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/22/2026	1	691,157	100	28,476			6,468		37,234			(21,357)		1,648		0001
Purchased Call/S&P 500 INDEX/SPXB214SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/28/2025	10/27/2026	1	230,129	100	10,908			783		15,542			(8,181)		313		0001
Purchased Call/S&P 500 INDEX/SPXB213SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/07/2026	1	229,906	100	12,185			202		17,573			(9,139)		159		0001
Purchased Call/S&P 500 INDEX/SPXK009SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/24/2026	02/19/2027	1	86,659	100		3,830		1,509		5,088			(2,319)		270		0001
Purchased Call/S&P 500 INDEX/SPXB219SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/12/2026	01/08/2027	1	118,872	100	5,290			1,459		6,974			(3,824)		311		0001
Purchased Call/S&P 500 INDEX/SPXK003SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/16/2026	01/14/2027	1	23,795	100	1,109			325		1,440			(785)		64		0001
Purchased Call/S&P 500 INDEX/SPXP13LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2026	06/17/2027	1	55,448	100	2,706			1,958		2,880			(752)		234		0001
Purchased Call/S&P 500 INDEX/SPXP13MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2026	06/30/2027	1	455,473	100	19,859			14,880		21,313			(5,005)		1,970		0001
Purchased Call/S&P 500 INDEX/SPXB21GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/24/2026	04/23/2027	1	193,552	100	7,703			4,365		9,119			(3,365)		725		0001
Purchased Call/S&P 500 INDEX/SPXP13MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/25/2027	1	239,738	100	11,699			8,677		13,165			(3,086)		1,027		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXP13C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2026	05/04/2027	1	14,692	100		720		428		836			(293)		57		0001
Purchased Call/S&P 500 INDEX/SPXB21HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2026	06/02/2027	1	545,757	100		23,358		15,701		23,455			(7,679)		2,236		0001
Purchased Call/S&P 500 INDEX/SPXF17MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/17/2027	1	792,838	100		38,453		27,742		39,621			(10,986)		3,346		0001
Purchased Call/S&P 500 INDEX/SPXF17LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/16/2027	1	195,278	100		9,686		6,961		10,166			(2,794)		822		0001
Purchased Call/S&P 500 INDEX/SPXB21I$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	1	42,948	100		2,113		1,444		2,351			(679)		177		0001
Purchased Call/S&P 500 INDEX/SPXF17KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	1	52,517	100		2,537		1,733		2,695			(815)		216		0001
Purchased Call/S&P 500 INDEX/SPXF17HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/18/2026	05/14/2027	1	128,397	100		6,214		3,895		6,764			(2,324)		505		0001
Purchased Call/S&P 500 INDEX/SPXB21JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	173,904	100		7,860		5,435		8,576			(2,434)		722		0001
Purchased Call/S&P 500 INDEX/SPXP13FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2026	05/19/2027	1	75,801	100		3,646		2,317		3,995			(1,332)		302		0001
Purchased Call/S&P 500 INDEX/SPXF17MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2026	06/25/2027	1	21,264	100		1,050		777		1,174			(279)		91		0001
Purchased Call/S&P 500 INDEX/SPXX00LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2026	05/05/2027	1	725,926	100		28,892		17,192		33,441			(11,715)		2,799		0001
Purchased Call/S&P 500 INDEX/SPXF170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2026	07/07/2027	1	177,999	7503.85		6,515		5,007		6,994			(1,517)		780		0001
Purchased Call/S&P 500 INDEX/SPXL00NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/23/2026	09/23/2027	1	162,221	100		8,387		8,248		8,215			(161)		803		0001
Purchased Call/S&P 500 INDEX/SPXL00NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/24/2026	09/24/2027	1	178,414	100		9,385		9,307		9,164			(154)		885		0001
Purchased Call/S&P 500 INDEX/SPXB21PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	07/01/2027	1	50,826	100		2,531		1,904		2,668			(631)		220		0001
Purchased Call/S&P 500 INDEX/SPXL00DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/31/2026	08/31/2027	1	198,138	100		9,907		9,115		9,686			(814)		949		0001
Purchased Call/S&P 500 INDEX/SPXL00AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2026	08/20/2027	1	554,939	100		27,802		24,945		27,909			(3,055)		2,614		0001
Purchased Call/S&P 500 INDEX/SPXL00C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2026	08/27/2027	1	134,651	100		6,342		5,797		6,141			(591)		641		0001
Purchased Call/S&P 500 INDEX/SPXL00MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/22/2026	09/22/2027	1	831,904	100		37,103		36,387		35,472			(813)		4,114		0001
Purchased Call/S&P 500 INDEX/SPXL00HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/11/2026	09/10/2027	1	79,980	100		4,127		3,944		4,106			(215)		389		0001
Purchased Call/S&P 500 INDEX/SPXP13NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2026	07/08/2027	1	66,230	100		3,186		2,457		3,529			(733)		291		0001
Purchased Call/S&P 500 INDEX/SPXL003S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	08/04/2026	08/03/2027	1	21,384	100		1,103		933		1,078			(173)		98		0001
Purchased Call/S&P 500 INDEX/SPXL00PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/30/2026	09/30/2027	1	117,086	100		6,100		6,100		6,018					585		0001
Purchased Call/S&P 500 INDEX/SPXX00US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	07/02/2026	07/02/2027	1	178,968	100		8,590		6,520		9,354			(2,118)		777		0001
Purchased Call/S&P 500 INDEX/SPXB210SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2026	07/16/2027	1	692,524	100		32,687		26,150		34,503			(6,735)		3,081		0001
Purchased Call/S&P 500 INDEX/SPXL00AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/18/2026	08/18/2027	1	316,457	100		15,538		13,740		15,529			(1,831)		1,486		0001
Purchased Call/S&P 500 INDEX/SPXL00PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/29/2026	09/29/2027	1	407,936	100		20,723		20,723		20,544			(57)		2,037		0001
Purchased Call/S&P 500 INDEX/SPXL008S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	08/13/2026	08/11/2027	1	14,000	100		710		621		675			(94)		65		0001
Purchased Call/S&P 500 INDEX/SPXL00ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/02/2026	09/02/2027	1	256,657	100		12,525		11,593		12,450			(961)		1,233		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL00GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/08/2026	09/08/2027	1	141,956	100		7,382		6,955		7,336			(445)		688		0001
Purchased Call/S&P 500 INDEX/SPXK00WSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/10/2026	07/09/2027	1	448,826	100		20,691		16,150		21,620			(4,661)		1,973		0001
Purchased Call/S&P 500 INDEX/SPXP13YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/31/2026	08/27/2027	1	46,001	100		2,240		2,059		2,248			(186)		219		0001
Purchased Call/S&P 500 INDEX/SPXL00FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/04/2026	09/03/2027	1	104,195	100		5,199		4,881		5,010			(371)		501		0001
Purchased Call/S&P 500 INDEX/SPXL00JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/15/2026	09/15/2027	1	969,442	100		45,758		43,993		46,588			(1,880)		4,747		0001
Purchased Call/S&P 500 INDEX/SPXL00HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/10/2026	09/10/2027	1	362,605	100		18,239		17,380		18,662			(999)		1,763		0001
Purchased Call/S&P 500 INDEX/SPXL003SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/04/2026	08/04/2027	1	551,931	100		26,493		22,406		25,715			(4,137)		2,535		0001
Purchased Call/S&P 500 INDEX/SPXL00ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/20/2026	08/20/2027	1	239,411	100		10,893		9,747		11,019			(1,224)		1,128		0001
Purchased Call/S&P 500 INDEX/SPXL00CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/26/2026	08/26/2027	1	243,482	100		12,418		11,254		12,403			(1,191)		1,158		0001
Purchased Call/S&P 500 INDEX/SPXL00KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	448,263	100		22,727		22,159		22,658			(749)		2,201		0001
Purchased Call/S&P 500 INDEX/SPXL000S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/22/2026	07/15/2027	1	164,908	100		7,850		6,328		8,299			(1,535)		732		0001
Purchased Call/S&P 500 INDEX/SPXL008ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/12/2027	1	264,955	100		12,532		10,966		11,879			(1,653)		1,233		0001
Purchased Call/S&P 500 INDEX/SPXL00JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/16/2026	09/16/2027	1	299,658	100		15,342		14,793		15,917			(588)		1,469		0001
Purchased Call/S&P 500 INDEX/SPXL002S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/28/2026	07/28/2027	1	268,324	100		12,745		10,533		13,791			(2,235)		1,218		0001
Purchased Call/S&P 500 INDEX/SPXL009SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/14/2026	08/13/2027	1	353,212	100		17,661		15,502		16,982			(2,280)		1,646		0001
Purchased Call/S&P 500 INDEX/SPXL00AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/19/2026	08/19/2027	1	229,637	100		11,528		10,226		11,385			(1,326)		1,080		0001
Purchased Call/S&P 500 INDEX/SPXL00FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/03/2026	09/03/2027	1	91,834	100		4,775		4,470		4,556			(353)		442		0001
Purchased Call/S&P 500 INDEX/SPXL001SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/24/2026	07/23/2027	1	227,399	100		10,779		8,833		11,743			(2,014)		1,024		0001
Purchased Call/S&P 500 INDEX/SPXL008SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/13/2027	1	132,229	100		6,783		5,938		6,429			(892)		616		0001
Purchased Call/S&P 500 INDEX/SPXL00ASK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/20/2026	08/19/2027	1	68,494	100		3,247		2,904		3,258			(366)		322		0001
Purchased Call/S&P 500 INDEX/SPXL00NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/25/2026	09/24/2027	1	819,527	100		41,058		40,830		39,605			(564)		4,064		0001
Purchased Call/S&P 500 INDEX/SPXL008SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/13/2026	08/10/2027	1	370,639	100		17,309		15,133		16,423			(2,295)		1,719		0001
Purchased Call/S&P 500 INDEX/SPXK00XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/14/2026	07/14/2027	1	261,220	100		12,591		9,920		13,286			(2,691)		1,158		0001
Purchased Call/MSCI EAFE/MXE0610S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/08/2027	1	167,901	3057.92		12,022		10,335		10,335	(1,686)				503		0001
Purchased Call/MSCI EAFE/MXE0170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	67,798	2964.26		5,546		6,092		6,092	546				224		0001
Purchased Call/MSCI EAFE/MXE0210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2026	05/21/2027	1	167,988	3086.86		13,557		11,230		11,230	(2,327)				671		0001
Purchased Call/MSCI EAFE/MXE0170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	248,960	3046.2		17,004		18,858		18,858	1,854				1,032		0001
Purchased Call/MSCI EAFE/MXE0610S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2026	04/22/2027	1	80,637	3042.18		6,491		6,188		6,188	(304)				301		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/MSCI EAFE/MXE0402SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2026	08/20/2027	1	57,867	3243.62		4,543		2,932		2,932	(1,611)				273		0001
Purchased Call/MSCI EAFE/MXE0402SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2026	09/22/2027	1	35,541	3165.53		2,843		2,412		2,412	(432)				176		0001
Purchased Call/MSCI EAFE/MXE0210S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/08/2027	1	15,191	3241.93		1,177		814		814	(363)				74		0001
Purchased Call/MSCI EAFE/MXE0170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2026	07/08/2027	1	91,672	3090.86		7,526		6,803		6,803	(723)				402		0001
Purchased Call/S&P 500 INDEX/SPXE17PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2025	12/08/2026	1	76,733	100	3,292			618		4,575			(2,469)		167		0001
Purchased Call/S&P 500 INDEX/SPXB213SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	10/06/2026	1	1,117,000	100	52,164			733		82,284			(39,448)		716		0001
Purchased Call/S&P 500 INDEX/SPXB213S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2025	10/02/2026	1	72,805	100	3,815			11		5,464			(2,885)		27		0001
Purchased Call/S&P 500 INDEX/SPX013ASN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/13/2026	1	73,480	100	3,880			129		5,710			(2,910)		69		0001
Purchased Call/S&P 500 INDEX/SPX013HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/18/2026	1	191,199	100	8,164			1,083		11,861			(6,123)		350		0001
Purchased Call/S&P 500 INDEX/SPXB213S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/06/2026	1	283,650	100	14,466			200		21,490			(10,850)		182		0001
Purchased Call/S&P 500 INDEX/SPXB214ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	9,239	100	431			35		624			(323)		13		0001
Purchased Call/S&P 500 INDEX/SPXB214SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/28/2025	10/27/2026	1	114,504	100	5,428			390		7,733			(4,071)		156		0001
Purchased Call/S&P 500 INDEX/SPX013GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/11/2025	11/10/2026	1	21,549	100	1,058			117		1,537			(794)		36		0001
Purchased Call/S&P 500 INDEX/SPXB213GS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/24/2026	04/23/2027	1	19,528	100		777		440		920			(339)		73		0001
Purchased Call/S&P 500 INDEX/SPXP13CSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2026	05/04/2027	1	69,458	100	3,403			2,021		3,951			(1,384)		267		0001
Purchased Call/S&P 500 INDEX/SPXF17MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2026	06/17/2027	1	6,599	100		320		231		330			(91)		28		0001
Purchased Call/S&P 500 INDEX/SPXF17LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2026	06/16/2027	1	6,276	100		311		224		327			(90)		26		0001
Purchased Call/S&P 500 INDEX/SPXF17HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/18/2026	05/14/2027	1	35,840	100	1,735			1,087		1,888			(649)		141		0001
Purchased Call/S&P 500 INDEX/SPXB21JSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2026	06/09/2027	1	558,424	100	25,241			17,453		27,540			(7,814)		2,320		0001
Purchased Call/S&P 500 INDEX/SPXF17MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2026	06/25/2027	1	53,746	100	2,655			1,964		2,968			(706)		230		0001
Purchased Call/S&P 500 INDEX/SPXL00NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/24/2026	09/24/2027	1	26,565	100	1,397			1,386		1,365			(23)		132		0001
Purchased Call/S&P 500 INDEX/SPXB21PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	07/01/2027	1	43,393	100	2,161			1,625		2,278			(539)		188		0001
Purchased Call/S&P 500 INDEX/SPXL00AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	08/21/2026	08/20/2027	1	37,290	100	1,868			1,676		1,875			(205)		176		0001
Purchased Call/S&P 500 INDEX/SPXL00MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/22/2026	09/22/2027	1	135,383	100	6,038			5,922		5,773			(132)		669		0001
Purchased Call/S&P 500 INDEX/SPXL00HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/11/2026	09/10/2027	1	137,081	100	7,073			6,759		7,037			(369)		666		0001
Purchased Call/S&P 500 INDEX/SPXL00PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/30/2026	09/30/2027	1	35,236	100	1,836			1,836		1,811					176		0001
Purchased Call/S&P 500 INDEX/SPXB210SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2026	07/16/2027	1	39,952	100	1,886			1,509		1,990			(389)		178		0001
Purchased Call/S&P 500 INDEX/SPXL00PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/29/2026	09/29/2027	1	129,122	100	6,559			6,559		6,503			(18)		645		0001
Purchased Call/S&P 500 INDEX/SPXL00ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC .. OZ3V05H2G7GRS05BHJ91	09/02/2026	09/02/2027	1	5,640	100		275		255		274			(21)		27		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL00GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/08/2026	09/08/2027	1	33,579	100		1,746		1,645		1,735			(105)		163		0001
Purchased Call/S&P 500 INDEX/SPXL000SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/23/2026	07/22/2027	1	44,993	100		2,133		1,742		2,356			(404)		202		0001
Purchased Call/S&P 500 INDEX/SPXL00FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2026	09/03/2027	1	346,534	100		17,292		16,232		16,661			(1,235)		1,667		0001
Purchased Call/S&P 500 INDEX/SPXL00JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/15/2026	09/15/2027	1	288,784	100		13,631		13,105		13,878			(560)		1,414		0001
Purchased Call/S&P 500 INDEX/SPXL003SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/04/2026	08/04/2027	1	21,562	100		1,035		875		1,005			(162)		99		0001
Purchased Call/S&P 500 INDEX/SPXL00KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	09/18/2026	09/17/2027	1	111,536	100		5,655		5,514		5,638			(186)		548		0001
Purchased Call/S&P 500 INDEX/SPXL00JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2026	09/16/2027	1	17,042	100		873		841		905			(33)		84		0001
Purchased Call/S&P 500 INDEX/SPXL002S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/28/2026	07/28/2027	1	69,826	100		3,317		2,741		3,589			(582)		317		0001
Purchased Call/S&P 500 INDEX/SPXL00AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/19/2026	08/19/2027	1	13,621	100		684		607		675			(79)		64		0001
Purchased Call/S&P 500 INDEX/SPXL001SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	07/24/2026	07/23/2027	1	537,863	100		25,495		20,892		27,775			(4,763)		2,422		0001
Purchased Call/S&P 500 INDEX/SPXL00ASK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/20/2026	08/19/2027	1	49,995	100		2,370		2,120		2,378			(267)		235		0001
Purchased Call/MSCI EAFE/MXE0610S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/08/2027	1	956,099	3057.92		68,457		58,854		58,854	(9,603)				2,864		0001
Purchased Call/MSCI EAFE/MXE0170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2027	1	986,202	2964.26		80,671		88,617		88,617	7,946				3,255		0001
Purchased Call/MSCI EAFE/MXE0170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	1	1,035,000	3141.5		74,831		44,990		44,990	(29,840)				3,262		0001
Purchased Call/MSCI EAFE/MXE0170SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2027	1	1,804,000	2840.61		157,128		237,513		237,513	80,384				6,210		0001
Purchased Call/MSCI EAFE/MXE0210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2026	05/21/2027	1	882,012	3086.86		71,178		58,960		58,960	(12,218)				3,524		0001
Purchased Call/MSCI EAFE/MXE0170SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2027	1	912,040	3046.2		62,292		69,084		69,084	6,792				3,782		0001
Purchased Call/MSCI EAFE/MXE0610S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2026	04/22/2027	1	918,363	3042.18		73,928		70,471		70,471	(3,458)				3,433		0001
Purchased Call/MSCI EAFE/MXE0210S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2026	04/08/2027	1	1,153,000	3042.45		96,160		83,688		83,688	(12,472)				4,159		0001
Purchased Call/MSCI EAFE/MXE0402SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2026	08/20/2027	1	1,366,133	3243.62		107,241		69,220		69,220	(38,021)				6,436		0001
Purchased Call/MSCI EAFE/MXE0402SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2026	09/22/2027	1	1,096,000	3165.53		57,430		52,773		52,773	(4,657)				5,420		0001
Purchased Call/MSCI EAFE/MXE0210SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2026	08/06/2027	1	1,056,000	3246.08		49,738		37,689		37,689	(12,048)				4,866		0001
Purchased Call/MSCI EAFE/MXE0402SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2026	09/22/2027	1	985,459	3165.53		78,837		66,872		66,872	(11,965)				4,873		0001
Purchased Call/MSCI EAFE/MXE0170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2026	07/08/2027	1	1,180,000	3090.86		79,768		76,789		76,789	(2,980)				5,177		0001
Purchased Call/MSCI EAFE/MXE0210SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/08/2027	1	1,360,809	3241.93		105,463		72,948		72,948	(32,514)				6,596		0001
Purchased Call/MSCI EAFE/MXE0170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2026	07/08/2027	1	921,328	3090.86		75,641		68,371		68,371	(7,270)				4,042		0001
Purchased Call/S&P 500 INDEX/SPXJ007SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/16/2025	05/17/2030	1	1,870,000	681.07	93,874			68,178		213,765			(14,027)		17,814		0001
Purchased Call/S&P 500 INDEX/SPXK00PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/04/2026	06/01/2027	1	267,796	336		12,668		8,599		12,421			(4,129)		1,095		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB211$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2031	1	2,404,000	70	701,728			718,869		718,869	10,317				26,826		0001
Purchased Call/S&P 500 INDEX/SPX140II$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TIIEFA76	08/22/2025	08/22/2031	1	560,000	90	183,344			206,457		206,457	10,254				6,195		0001
Purchased Call/S&P 500 INDEX/SPXB211$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	1,704,000	70	504,384			521,353		521,353	5,643				18,941		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/08/2031	1	905,000	80	278,650			304,104		304,104	7,210				9,973		0001
Purchased Call/S&P 500 INDEX/SPXB212$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2031	1	1,363,000	80	435,070			457,408		457,408	14,839				15,210		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	1	1,600,000	70	458,880			487,159		487,159	7,658				17,547		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/08/2031	1	915,000	70	251,168			265,542		265,542	3,395				10,083		0001
Purchased Call/S&P 500 INDEX/SPXB211$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	972,000	90	348,851			389,105		389,105	23,296				10,805		0001
Purchased Call/S&P 500 INDEX/SPXB212$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2031	1	2,054,000	90	683,571			748,063		748,063	49,126				22,920		0001
Purchased Call/S&P 500 INDEX/SPXA21X$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	1	511,000	70	151,358			162,289		162,289	4,937				5,582		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	1	741,000	80	208,962			229,005		229,005	5,505				8,127		0001
Purchased Call/S&P 500 INDEX/SPXA21X$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	1	734,000	80	245,450			274,083		274,083	6,547				8,018		0001
Purchased Call/S&P 500 INDEX/SPXB210$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/22/2031	1	1,840,000	70	545,376			566,989		566,989	7,901				20,357		0001
Purchased Call/S&P 500 INDEX/SPXB210$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/22/2031	1	1,331,000	80	409,149			439,077		439,077	13,984				14,725		0001
Purchased Call/S&P 500 INDEX/SPXB211$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	768,000	80	241,843			258,187		258,187	7,574				8,537		0001
Purchased Call/S&P 500 INDEX/SPXB213$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2031	1	1,014,000	90	336,851			364,637		364,637	23,842				11,365		0001
Purchased Call/S&P 500 INDEX/SPXB213$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2031	1	2,002,000	80	584,784			608,554		608,554	18,921				22,438		0001
Purchased Call/S&P 500 INDEX/SPX140II$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TIIEFA76	10/22/2025	10/22/2031	1	2,781,000	80	775,899			825,111		825,111	31,712				31,288		0001
Purchased Call/S&P 500 INDEX/SPXB218$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	1	818,000	70	228,140			232,252		232,252	4,240				9,354		0001
Purchased Call/S&P 500 INDEX/SPXB217$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2031	1	2,546,000	80	695,567			716,679		716,679	25,045				29,006		0001
Purchased Call/S&P 500 INDEX/SPXB218$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	1	3,578,000	80	971,427			1,011,370		1,011,370	35,152				40,914		0001
Purchased Call/S&P 500 INDEX/SPX140II$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TIIEFA76	10/22/2025	10/22/2031	1	985,000	90	321,110			356,465		356,465	24,619				11,082		0001
Purchased Call/S&P 500 INDEX/SPXB215$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	1	2,119,000	80	635,700			668,904		668,904	21,583				23,943		0001
Purchased Call/S&P 500 INDEX/SPXB216$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/21/2031	1	2,313,000	80	625,898			669,825		669,825	21,269				26,233		0001
Purchased Call/S&P 500 INDEX/SPXB213$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2031	1	2,221,000	70	632,985			645,288		645,288	9,704				24,893		0001
Purchased Call/S&P 500 INDEX/SPXB215$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	1	422,000	70	113,434			116,641		116,641	4,644				4,768		0001
Purchased Call/S&P 500 INDEX/SPXB219$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2026	01/08/2032	1	763,000	70	183,425			185,357		185,357	1,932				8,763		0001
Purchased Call/S&P 500 INDEX/SPXB21D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/22/2032	1	3,175,000	80	825,500			896,623		896,623	71,123				37,161		0001
Purchased Call/S&P 500 INDEX/SPXK009$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/20/2026	02/20/2032	1	203,000	90	58,687			62,865		62,865	4,178				2,357		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/20/2032	1	688,000	70		178,742		182,002		182,002	3,259				7,990		0001
Purchased Call/S&P 500 INDEX/SPXB21DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/22/2032	1	502,000	70		126,052		132,906		132,906	6,853				5,875		0001
Purchased Call/S&P 500 INDEX/SPXB21P9Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2026	01/22/2032	1	3,069,000	80		854,103		890,383		890,383	36,281				35,377		0001
Purchased Call/S&P 500 INDEX/SPXK009$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	02/24/2026	02/20/2032	1	688,000	80		183,490		192,563		192,563	9,073				7,990		0001
Purchased Call/S&P 500 INDEX/SPXB21A$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/20/2032	1	2,348,000	80		605,080		631,040		631,040	25,961				27,267		0001
Purchased Call/S&P 500 INDEX/SPXK001$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/08/2026	01/08/2032	1	2,475,000	80		658,598		685,082		685,082	26,484				28,427		0001
Purchased Call/S&P 500 INDEX/SPXB21DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/23/2026	03/22/2032	1	675,000	80		173,070		184,684		184,684	11,614				7,900		0001
Purchased Call/S&P 500 INDEX/SPXB21A$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/06/2032	1	573,000	70		151,845		154,751		154,751	2,906				6,631		0001
Purchased Call/S&P 500 INDEX/SPXB21A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/06/2032	1	4,403,000	80		1,150,944		1,198,796		1,198,796	47,852				50,950		0001
Purchased Call/S&P 500 INDEX/SPXK001$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/08/2026	01/08/2032	1	975,000	90		267,833		287,640		287,640	19,807				11,198		0001
Purchased Call/S&P 500 INDEX/SPXB21B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2032	1	1,574,000	80		416,323		439,813		439,813	23,490				18,358		0001
Purchased Call/S&P 500 INDEX/SPXB21D$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2026	03/08/2032	1	945,000	80		243,432		255,773		255,773	12,341				11,022		0001
Purchased Call/S&P 500 INDEX/SPXB21ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/06/2032	1	702,000	90		199,789		211,456		211,456	11,666				8,123		0001
Purchased Call/S&P 500 INDEX/SPXK004$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/22/2026	01/22/2032	1	503,000	90		138,878		148,231		148,231	9,353				5,798		0001
Purchased Call/S&P 500 INDEX/SPXK00JJ$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/22/2026	04/22/2032	1	250,000	90		76,375		79,803		79,803	3,428				2,949		0001
Purchased Call/S&P 500 INDEX/SPXP13F$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/21/2032	1	2,800,000	80		825,160		825,121		825,121	(39)				33,259		0001
Purchased Call/S&P 500 INDEX/SPXP13B$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2026	04/22/2032	1	829,000	70		195,976		196,396		196,396	420				9,778		0001
Purchased Call/S&P 500 INDEX/SPXB211$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2032	1	4,362,000	80		1,265,852		1,263,015		1,263,015	(2,837)				52,039		0001
Purchased Call/S&P 500 INDEX/SPXB211$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2032	1	1,068,000	90		329,798		339,191		339,191	9,393				12,741		0001
Purchased Call/S&P 500 INDEX/SPXK00GG$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2026	04/08/2032	1	1,050,000	90		298,620		323,992		323,992	25,372				12,341		0001
Purchased Call/S&P 500 INDEX/SPXB21HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2026	05/21/2032	1	993,000	90		310,313		317,724		317,724	7,412				11,795		0001
Purchased Call/S&P 500 INDEX/SPXB21HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2026	05/07/2032	1	3,320,000	80		967,116		979,902		979,902	12,786				39,302		0001
Purchased Call/S&P 500 INDEX/SPXB21NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2032	1	4,666,000	80		1,344,275		1,351,838		1,351,838	7,563				55,853		0001
Purchased Call/S&P 500 INDEX/SPXB21FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2032	1	2,038,000	80		542,108		548,032		548,032	5,924				24,037		0001
Purchased Call/S&P 500 INDEX/SPXB21HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2026	05/07/2032	1	541,000	90		156,511		159,679		159,679	3,167				6,404		0001
Purchased Call/S&P 500 INDEX/SPXB211$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2032	1	629,000	70		169,641		166,713		166,713	(2,928)				7,504		0001
Purchased Call/S&P 500 INDEX/SPXB21ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2026	04/08/2032	1	4,072,000	80		1,059,942		1,116,877		1,116,877	56,936				47,861		0001
Purchased Call/S&P 500 INDEX/SPXF17VSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2026	09/22/2032	1	582,000	70		155,045		150,480		150,480	(4,564)				7,118		0001
Purchased Call/S&P 500 INDEX/SPXB21VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2032	1	10,328,000	80		2,954,841		2,906,258		2,906,258	(48,583)				126,318		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2026	07/08/2032	1	713,000	90		223,597		224,075		224,075	478				8,567		0001
Purchased Call/S&P 500 INDEX/SPX3610SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/08/2026	09/08/2032	1	1,608,000	70		426,442		411,401		411,401	(15,041)				19,604		0001
Purchased Call/S&P 500 INDEX/SPXB21USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/08/2032	1	2,220,000	80		639,582		628,964		628,964	(10,618)				27,065		0001
Purchased Call/S&P 500 INDEX/SPXB210SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2026	07/22/2032	1	485,000	70		128,768		126,622		126,622	(2,145)				5,847		0001
Purchased Call/S&P 500 INDEX/SPXF170SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2026	07/08/2032	1	3,900,000	80		1,146,210		1,141,320		1,141,320	(4,890)				46,862		0001
Purchased Call/S&P 500 INDEX/SPXB21VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2032	1	675,000	90		207,698		201,052		201,052	(6,645)				8,256		0001
Purchased Call/S&P 500 INDEX/SPXB21RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2026	07/22/2032	1	720,000	90		222,336		221,270		221,270	(1,066)				8,680		0001
Purchased Call/S&P 500 INDEX/SPXF17SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2032	1	1,690,000	70		454,948		440,241		440,241	(14,707)				20,446		0001
Purchased Call/S&P 500 INDEX/SPXB210SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2026	07/22/2032	1	3,403,000	80		995,037		987,625		987,625	(7,413)				41,026		0001
Purchased Call/S&P 500 INDEX/SPXB21SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2026	08/06/2032	1	3,687,000	80		1,074,392		1,047,270		1,047,270	(27,122)				44,607		0001
Purchased Call/S&P 500 INDEX/SPXF170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2026	07/08/2032	1	827,000	70		221,967		218,728		218,728	(3,239)				9,937		0001
Purchased Call/S&P 500 INDEX/SPXB21TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2026	08/20/2032	1	1,798,000	80		520,521		510,916		510,916	(9,605)				21,824		0001
Purchased Call/S&P 500 INDEX/SPXB21TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/24/2026	08/20/2032	1	652,000	80		189,341		181,730		181,730	(7,611)				7,914		0001
Purchased Call/S&P 500 INDEX/SPXF17TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2032	1	863,000	70		230,594		225,140		225,140	(5,454)				10,475		0001
Purchased Call/S&P 500 INDEX/SPXO13KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	12/08/2026	1	1,305,000	80	79,605			90,422		90,422	10,159				2,837		0001
Purchased Call/S&P 500 INDEX/SPXB218SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2026	1	624,000	100	44,491			60,623		60,623	18,063				1,488		0001
Purchased Call/S&P 500 INDEX/SPXJ00TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	10/22/2025	10/22/2026	1	976,000	90	71,443			90,301		90,301	15,586				1,198		0001
Purchased Call/S&P 500 INDEX/SPXO13WSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2026	02/08/2027	1	816,000	80		51,490		57,508		57,508	6,018				2,444		0001
Purchased Call/S&P 500 INDEX/SPXB21NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	628,000	90		47,414		50,660		50,660	3,246				2,676		0001
Purchased Call/S&P 500 INDEX/SPXP13JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	1	1,669,000	90		125,509		137,152		137,152	11,643				6,920		0001
Purchased Call/S&P 500 INDEX/SPXB21NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	1,513,000	80		92,747		97,488		97,488	4,741				6,446		0001
Purchased Call/S&P 500 INDEX/SPXP13JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	06/08/2027	1	849,000	80		55,015		58,729		58,729	3,714				3,520		0001
Purchased Call/S&P 500 INDEX/SPXB21TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2026	08/20/2027	1	1,404,000	80		92,102		92,754		92,754	651				6,614		0001
Purchased Call/S&P 500 INDEX/SPXB21QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/08/2027	1	1,459,000	90		118,325		124,746		124,746	6,421				6,401		0001
Purchased Call/S&P 500 INDEX/SPXF170SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2026	07/08/2027	1	592,000	100		45,170		48,135		48,135	2,966				2,597		0001
Purchased Call/S&P 500 INDEX/SPXF17TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2027	1	900,000	90		71,550		71,972		71,972	422				4,147		0001
Purchased Call/S&P 500 INDEX/SPXB21VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/08/2027	1	591,000	100		47,812		46,828		46,828	(984)				2,865		0001
Purchased Call/S&P 500 INDEX/SPXB21VSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/08/2027	1	3,636,000	80		244,703		243,427		243,427	(1,276)				17,624		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB21VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/08/2027	1	2,049,000	90		166,379		165,157		165,157	(1,221)				9,931		0001
Purchased Call/S&P 500 INDEX/SPXB21VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2027	1	638,000	100		47,850		44,648		44,648	(3,202)				3,155		0001
Purchased Call/S&P 500 INDEX/SPXB21TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/24/2026	08/20/2027	1	2,128,000	80		130,446		130,689		130,689	243				10,025		0001
Purchased Call/S&P 500 INDEX/SPXF17SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2027	1	1,911,000	80		124,215		126,278		126,278	2,063				8,806		0001
Purchased Call/S&P 500 INDEX/SPXB21SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2026	08/06/2027	1	546,000	100		46,519		43,650		43,650	(2,869)				2,516		0001
Purchased Call/S&P 500 INDEX/SPXB21VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2027	1	643,000	90		50,668		49,019		49,019	(1,650)				3,180		0001
Purchased Call/S&P 500 INDEX/SPXB21RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2026	07/22/2027	1	687,000	90		56,815		59,681		59,681	2,866				3,088		0001
Purchased Call/S&P 500 INDEX/SPXB21RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2026	07/22/2027	1	407,000	100		34,269		35,896		35,896	1,627				1,829		0001
Purchased Call/S&P 500 INDEX/SPXQ133S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/22/2026	09/22/2027	1	2,413,000	80		153,949		152,267		152,267	(1,683)				11,932		0001
Purchased Call/S&P 500 INDEX/SPXL00BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2026	08/20/2027	1	999,000	100		76,823		77,077		77,077	254				4,706		0001
Purchased Call/S&P 500 INDEX/SPXB21QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/08/2027	1	2,281,000	80		141,878		147,606		147,606	5,728				10,007		0001
Purchased Call/S&P 500 INDEX/SPXB21TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2026	08/20/2027	1	1,222,000	90		101,304		102,091		102,091	787				5,757		0001
Purchased Call/S&P 500 INDEX/SPXB21RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2026	07/22/2027	1	1,411,000	80		90,163		93,643		93,643	3,480				6,343		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/30/2025	12/29/2027	1	116,506	541.41	9,589			5,996		13,217	(3,591)			650			0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/23/2025	12/22/2027	1	119,858	539.66	10,210			6,286		13,832	(3,823)			664			0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/16/2025	12/15/2027	2	231,786	535.18	19,096			11,580		28,091	(7,160)			1,274			0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/10/2027	1	124,041	541.97	9,601			5,769		13,851	(3,600)			678			0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/08/2027	2	259,683	537.88	22,108			13,182		30,401	(8,288)			1,416			0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/23/2027	2	222,040	542.05	11,835	6,437		11,388		24,930	(6,857)			1,231			0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/17/2027	1	342,536	531.74	29,941			18,279		43,224	(11,228)			1,887			0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/23/2025	12/17/2027	1	62,010	536.37	5,466			3,351		7,419	(2,061)			342			0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/15/2025	12/10/2027	1	99,751	536.15	8,166			4,913		11,928	(3,075)			545			0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2027	1	169,764	527.61	14,778			9,010		22,452	(5,534)			935			0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P500 Distance Stabilizer/SDS0050$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/23/2027	1	108,399	543.49	8,764			5,438		11,965			(3,305)		601		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2025	12/30/2027	2	168,564	540.6	6,655	6,778		8,448		19,314			(5,019)		942		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2025	12/10/2027	1	67,500	540.91	5,669			3,402		7,632			(2,123)		369		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/13/2027	1	64,467	536.15	5,072			3,081		7,718			(1,910)		354		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2026	02/09/2028	5	1,663,382	543.9	137,478			98,225		186,981			(39,361)		9,705		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2026	02/11/2028	2	506,506	541.99	38,670			26,647		58,231			(12,106)		2,961		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2026	01/21/2028	2	557,774	540.84	48,505			32,041		64,364			(16,491)		3,192		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/21/2028	1	132,431	541	11,530			7,617		15,255			(3,918)		758		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2026	03/09/2028	4	883,077	529.61	71,669			51,955		117,552			(19,777)		5,300		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/16/2026	03/10/2028	3	198,118	519.9	16,031			11,669		29,243			(4,382)		1,190		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2026	02/02/2028	2	233,424	545.18	17,406			11,736		25,775			(5,692)		1,352		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2026	02/11/2028	2	208,319	533.48	18,499			12,870		26,339			(5,639)		1,218		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2026	03/01/2028	1	148,200	536.49	11,588			8,241		18,254			(3,354)		883		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	02/25/2028	2	469,481	538.84	36,582			26,024		56,241			(10,626)		2,783		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2026	02/18/2028	2	174,370	535.55	15,389			11,272		21,603			(4,148)		1,027		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2026	02/23/2028	4	1,077,447	533.44	84,965			60,360		136,883			(24,681)		6,374		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2026	03/02/2028	5	738,985	536.55	54,773			39,287		90,998			(15,536)		4,406		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/03/2028	3	393,621	540.54	30,718			21,036		45,840			(9,766)		2,283		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2026	03/03/2028	2	443,178	531.44	38,282			27,311		57,724			(11,007)		2,645		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P500 Distance Stabilizer/SDS0050$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2026	01/07/2028	2	193,111	545.68		15,683		10,059		20,933			(5,631)		1,089		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/20/2028	2	470,966	531.84		42,848		28,148		60,146			(14,781)		2,692		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2026	01/28/2028	1	102,340	542.43		8,726		5,841		11,633			(2,889)		590		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2026	12/31/2027	2	569,445	536.6		48,196		30,389		68,353			(17,900)		3,186		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2026	01/26/2028	1	396,023	543.51		33,619		22,290		44,425			(11,345)		2,278		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2026	01/27/2028	2	284,971	545.67		23,504		15,638		31,199			(7,892)		1,641		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2026	02/16/2028	3	303,176	533.76		25,619		17,789		38,283			(7,853)		1,781		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2026	02/04/2028	3	257,847	537.73		21,018		14,317		31,005			(6,724)		1,497		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2028	3	950,683	512.31		75,043		55,657		152,240			(19,478)		5,782		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/16/2026	03/10/2028	2	184,094	527.99		13,940		10,127		24,944			(3,836)		1,106		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2026	03/24/2028	2	390,628	513.06		27,240		20,302		62,090			(7,012)		2,378		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2026	01/14/2028	2	1,050,449	543.66		84,280		54,801		116,974			(29,698)		5,966		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2026	02/04/2028	2	170,924	541.5		14,412		9,793		19,700			(4,626)		992		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2026	03/16/2028	4	1,397,974	521.86		107,190		79,045		202,466			(28,398)		8,447		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2026	03/17/2028	2	353,661	523.12		25,254		18,621		50,563			(6,665)		2,139		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2026	03/17/2028	3	517,546	514.5		39,521		29,218		80,936			(10,357)		3,130		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/18/2028	2	163,956	537.05		13,778		9,642		19,978			(4,170)		965		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/23/2026	03/20/2028	3	714,203	506.66		61,951		45,806		121,045			(16,186)		4,331		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/31/2026	03/27/2028	4	952,831	495.6		89,485		67,452		180,396			(22,131)		5,816		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P500 Distance Stabilizer/SDS0050SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2026	01/28/2028	1	54,714	544.8		4,542		3,041		6,053			(1,504)		315		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2026	01/07/2028	1	109,758	542.23		9,107		5,816		12,386			(3,310)		619		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2026	02/11/2028	2	121,137	533.76		10,143		7,014		15,267			(3,144)		708		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2026	02/18/2028	2	624,163	539.22		51,386		35,957		74,244			(15,457)		3,674		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2026	02/25/2028	3	930,147	541.81		71,373		50,522		107,794			(20,972)		5,514		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2026	03/03/2028	4	692,891	532.44		52,565		37,803		89,273			(14,853)		4,135		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2026	03/24/2028	3	701,938	504.07		55,616		41,583		122,181			(14,084)		4,273		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2026	03/03/2028	1	532,709	535.51		39,094		28,025		66,381			(11,170)		3,179		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/17/2028	2	192,630	515.95		14,524		10,711		29,678			(3,833)		1,165		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2026	02/17/2028	2	426,089	534.12		36,464		25,300		53,608			(11,197)		2,506		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2026	03/24/2028	4	1,424,252	510.34		118,172		88,380		232,752			(30,010)		8,670		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/07/2028	1	180,405	525.38		15,377		11,092		25,108			(4,294)		1,081		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/09/2026	03/06/2028	2	884,157	525.38		76,297		54,901		123,019			(21,442)		5,292		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/17/2026	03/13/2028	2	248,577	516.76		20,727		15,139		37,939			(5,601)		1,498		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2026	01/07/2028	2	188,727	542.21		16,306		10,435		21,302			(5,892)		1,064		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2026	02/24/2028	3	729,992	537.49		61,037		43,051		88,728			(18,078)		4,323		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2026	01/14/2028	1	668,164	542.31		56,232		36,504		75,575			(19,901)		3,795		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2026	01/06/2028	1	361,019	544.17		29,324		18,635		39,812			(10,700)		2,033		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2026	01/14/2028	1	143,369	543.29		10,302		6,706		16,034			(3,600)		814		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P500 Distance Stabilizer/SDS0050$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2026	01/12/2028	1	103,361	546.39		8,463		5,448		11,138			(3,019)		586		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2026	01/28/2028	1	112,625	545.56		9,255		6,178		12,351			(3,098)		649		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2026	01/13/2028	1	96,520	545.28		7,741		4,994		10,543			(2,750)		548		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2026	02/04/2028	1	56,799	531.08		5,262		3,654		7,355			(1,610)		330		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2026	03/10/2028	2	833,381	528.47		64,967		47,040		112,328			(18,017)		5,007		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/31/2026	03/30/2028	2	444,162	493.47		44,047		33,101		85,886			(11,009)		2,719		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/16/2026	03/08/2028	1	138,916	525.38		10,965		7,969		19,342			(3,003)		833		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0051$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/02/2026	02/25/2028	2	162,181	536.49		13,537		9,786		19,940			(3,759)		961		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0050$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2026	01/05/2028	1	366,154	540.84		31,542		20,001		41,948			(11,552)		2,060		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/13/2026	04/07/2028	2	312,795	530.43		26,692		20,446		41,662			(6,281)		1,929		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/11/2026	05/05/2028	2	922,006	562.71		82,955		66,358		87,496			(16,665)		5,826		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2026	05/19/2028	1	96,393	569.43		8,430		6,902		8,554			(1,536)		616		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2026	04/13/2028	3	1,372,174	541.27		121,794		94,387		163,108			(27,702)		8,506		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2026	04/17/2028	2	444,545	553.44		35,021		27,233		46,339			(7,815)		2,765		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2026	05/12/2028	3	1,801,900	576.68		153,054		124,383		146,700			(29,109)		11,455		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2026	04/13/2028	2	602,657	546.92		53,016		41,088		67,371			(12,034)		3,736		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2026	04/28/2028	3	472,402	553.76		42,737		34,135		49,325			(8,741)		2,967		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2026	05/18/2028	3	817,150	573.29		67,456		55,993		69,387			(11,591)		5,221		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2026	04/07/2028	3	817,724	527.21		77,133		59,153		112,668			(18,075)		5,042		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P500 Distance Stabilizer/SDS0052SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2026	04/28/2028	2	770,912	553.47		67,586		53,613		80,759			(14,175)		4,842		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/18/2026	05/15/2028	1	595,606	573.89		48,488		39,538		50,148			(8,992)		3,796		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2026	06/09/2028	1	762,681	571.01		56,232		47,658		67,291			(8,627)		4,962		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2026	06/23/2028	4	1,181,420	568.6		96,710		84,121		107,836			(12,835)		7,773		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2026	06/16/2028	3	1,027,014	579.37		77,958		67,413		82,924			(10,667)		6,720		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2026	06/02/2028	2	307,895	588.53		24,581		20,663		22,208			(3,985)		1,992		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2026	06/29/2028	2	2,899,707	573.98		248,554		217,533		250,374			(31,277)		19,168		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2026	06/16/2028	3	748,448	573.22		63,143		54,467		64,697			(8,881)		4,897		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2026	06/23/2028	2	618,586	567.87		52,384		45,691		56,906			(6,800)		4,070		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2026	04/07/2028	2	931,570	514.37		89,194		67,912		146,553			(21,370)		5,744		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2026	05/26/2028	3	622,655	585.23		51,906		43,288		46,409			(8,747)		4,005		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/19/2026	05/16/2028	1	512,857	573.89		39,973		32,650		43,208			(7,358)		3,271		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/27/2026	04/21/2028	2	1,202,932	551.7		104,204		81,803		128,077			(22,607)		7,510		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2026	04/13/2028	2	118,076	545.56		10,265		7,945		13,397			(2,349)		732		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/23/2026	06/16/2028	3	845,648	580.34		65,527		56,453		67,539			(9,350)		5,533		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/07/2026	04/03/2028	1	97,824	511.98		8,285		6,285		15,754			(2,006)		601		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/11/2026	05/08/2028	1	145,448	573.42		12,074		9,729		12,259			(2,355)		921		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2026	04/21/2028	2	1,945,896	554.05		159,588		125,105		201,877			(34,951)		12,148		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2026	04/13/2028	5	1,534,409	535.01		146,385		113,342		195,053			(33,245)		9,511		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P500 Distance Stabilizer/SDS0052S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2026	03/31/2028	3	1,083,122	511.43		96,555		73,724		175,293			(23,015)		6,636		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2026	06/09/2028	3	715,870	561.7		66,057		56,452		69,930			(9,855)		4,657		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/07/2026	04/06/2028	1	587,392	514.03		48,634		36,943		92,709			(11,725)		3,618		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2026	06/08/2028	2	2,477,063	572.53		203,605		172,634		214,768			(31,165)		16,103		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/27/2026	04/24/2028	1	611,015	556.06		50,645		39,832		62,084			(10,853)		3,824		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2026	04/21/2028	2	859,427	548.37		73,774		57,769		94,896			(16,201)		5,365		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/04/2026	05/01/2028	1	138,519	560.67		11,073		8,816		13,420			(2,266)		872		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/19/2028	2	1,101,849	576.51		92,483		76,255		90,287			(16,597)		7,046		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2026	05/09/2028	1	157,501	573.42		12,923		10,431		13,283			(2,503)		999		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/15/2026	06/12/2028	2	902,375	574.3		79,989		68,360		76,897			(11,707)		5,885		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2026	05/04/2028	2	484,008	558.23		43,473		34,818		48,251			(8,714)		3,056		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2026	06/27/2028	1	164,405	567.54		15,095		13,203		15,211			(1,908)		1,085		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/01/2026	05/19/2028	4	1,462,051	575.52		123,390		101,737		121,152			(22,087)		9,349		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2026	05/05/2028	1	634,193	568.61		54,875		44,112		56,336			(10,930)		4,008		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2026	05/12/2028	2	1,281,838	581.04		97,326		80,359		99,297			(17,211)		8,149		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2026	03/31/2028	1	839,021	507.83		72,266		54,299		140,814			(18,017)		5,140		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2026	05/22/2028	2	1,426,212	578.62		120,917		99,926		114,320			(21,100)		9,143		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/28/2026	04/27/2028	2	248,422	556.55		20,410		16,178		25,143			(4,248)		1,559		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2026	06/26/2028	2	685,356	567.54		61,170		53,449		63,374			(7,784)		4,520		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P500 Distance Stabilizer/SDS0053SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/08/2026	06/02/2028	2	1,067,356	586.53		73,279		61,751		78,760			(11,748)		6,905		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/08/2026	06/05/2028	2	1,262,451	571.02		104,820		88,513		111,118			(16,407)		8,187		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/02/2026	06/01/2028	1	274,099	587.83		22,657		18,953		19,915			(3,724)		1,772		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2026	05/26/2028	1	414,488	581.95		35,192		29,270		32,072			(6,034)		2,666		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2026	05/26/2028	3	1,367,774	581.91		113,503		94,132		105,890			(19,538)		8,797		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/15/2026	06/09/2028	2	1,036,259	571.48		90,265		76,961		90,955			(13,530)		6,742		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2026	06/22/2028	2	1,876,078	576.96		139,865		121,056		156,145			(18,959)		12,334		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2026	03/31/2028	2	306,722	511.98		31,402		24,179		49,365			(7,280)		1,879		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2026	06/02/2028	1	1,350,088	584.13		113,530		95,522		102,390			(18,377)		8,734		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2026	04/28/2028	2	347,838	559.09		29,323		23,313		34,243			(6,074)		2,185		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/01/2026	05/26/2028	1	1,314,802	586.46		109,047		90,948		96,627			(18,200)		8,457		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2026	04/20/2028	1	338,279	551.94		26,826		20,893		35,903			(5,953)		2,110		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2026	05/12/2028	2	817,219	573.37		70,006		56,675		69,084			(13,414)		5,195		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/14/2026	04/10/2028	2	669,542	529.81		59,934		46,005		89,839			(13,973)		4,139		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2026	05/11/2028	2	829,146	574.34		67,437		54,500		69,281			(13,006)		5,266		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0052SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2026	05/05/2028	1	357,877	570.85		28,738		23,070		31,001			(5,755)		2,261		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2026	06/15/2028	3	663,421	583.71		51,655		44,594		50,986			(7,152)		4,337		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2026	06/23/2028	1	117,367	567.98		9,567		8,338		10,785			(1,262)		772		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/03/2026	07/28/2028	2	1,625,833	562.65		152,542		140,265		160,864			(12,702)		10,989		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P500 Distance Stabilizer/SDS0054$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2026	07/14/2028	3	508,719	580.22		38,957		35,111		41,375			(3,941)		3,402		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2026	06/30/2028	3	418,570	577.21		34,888		30,765		34,902			(4,190)		2,769		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2026	08/04/2028	3	813,367	594.61		66,280		61,464		57,219			(4,998)		5,526		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2026	09/08/2028	3	1,536,920	587.93		119,792		116,804		118,838			(3,326)		10,710		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/15/2026	07/10/2028	6	1,042,230	583.82		80,314		72,000		81,280			(8,464)		6,949		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/21/2026	09/14/2028	3	715,694	583.53		58,407		57,445		58,185			(1,067)		5,008		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2026	07/06/2028	2	404,511	581.11		32,536		28,821		32,424			(3,765)		2,689		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2026	08/18/2028	2	542,034	591.65		42,229		40,029		39,751			(2,361)		3,721		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2026	09/22/2028	2	2,037,654	589.42		169,177		168,716		159,024			(1,143)		14,339		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2026	08/11/2028	3	1,406,992	593.56		120,754		113,250		100,601			(7,929)		9,609		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2026	08/18/2028	2	1,640,775	590.43		135,414		127,890		121,940			(7,740)		11,263		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/06/2026	06/30/2028	2	488,768	577.16		41,424		36,562		40,776			(4,905)		3,234		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/17/2026	08/11/2028	3	1,577,879	598.87		125,227		117,722		106,418			(7,834)		10,776		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2026	08/11/2028	2	482,094	595.06		40,890		38,367		33,905			(2,677)		3,293		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2026	09/25/2028	2	404,529	592.36		30,853		30,817		30,140			(71)		2,853		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2026	07/14/2028	2	489,084	583.27		37,353		33,632		38,471			(3,814)		3,271		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/14/2026	07/07/2028	3	520,588	581.39		43,294		38,691		41,628			(4,673)		3,463		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2026	07/17/2028	2	1,070,402	574.29		89,671		80,987		93,026			(8,784)		7,175		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2026	08/04/2028	3	1,094,739	592.42		92,066		85,717		78,906			(6,590)		7,438		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P500 Distance Stabilizer/SDS0054SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2026	08/03/2028	3	1,176,540	584.23		106,615		98,487		92,697			(8,252)		7,988		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2026	08/25/2028	2	130,672	588.8		11,067		10,599		9,927			(510)		902		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2026	09/01/2028	1	785,324	587.69		68,191		66,025		60,641			(2,526)		5,446		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/10/2026	08/07/2028	2	459,893	596.04		37,134		34,590		31,913			(2,588)		3,132		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2026	07/14/2028	2	174,632	581.08		14,411		12,931		14,071			(1,512)		1,168		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/04/2026	07/28/2028	3	2,781,161	571.92		279,589		257,934		249,416			(22,092)		18,798		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2026	09/15/2028	2	934,263	580.93		75,462		74,229		78,111			(1,409)		6,543		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2026	08/04/2028	3	580,987	593.54		47,483		44,170		41,356			(3,438)		3,947		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2026	09/28/2028	2	743,311	587.57		58,980		58,980		58,363			(54)		5,252		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2026	08/18/2028	3	1,209,137	586.51		100,383		95,351		93,761			(5,265)		8,300		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2026	08/17/2028	3	607,411	594.58		47,239		44,602		43,121			(2,711)		4,167		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2026	07/07/2028	1	511,571	576.75		43,924		39,077		43,046			(5,001)		3,403		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2026	08/31/2028	3	1,186,857	589.28		93,053		89,827		90,029			(3,372)		8,224		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2026	07/31/2028	3	1,369,121	575.89		129,940		120,042		117,848			(10,084)		9,275		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2026	08/28/2028	2	580,906	591.44		45,970		44,142		42,971			(1,886)		4,017		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2026	08/21/2028	1	809,219	589.02		64,804		61,591		61,191			(3,294)		5,567		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/03/2026	07/27/2028	4	900,026	570.25		82,238		75,723		82,119			(6,626)		6,079		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/14/2026	09/08/2028	4	1,315,376	581.6		110,307		108,279		108,785			(2,429)		9,166		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2026	09/15/2028	1	221,088	578.28		19,143		18,879		19,005			(341)		1,548		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P500 Distance Stabilizer/SDS0055$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2026	09/08/2028	2	362,192	585.03		28,578		27,914		28,887			(778)		2,524		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/31/2026	08/25/2028	3	729,620	592.97		57,359		55,076		52,983			(2,426)		5,034		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2026	09/15/2028	4	1,254,920	584.81		106,205		105,054		100,715			(1,412)		8,788		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2026	09/18/2028	3	815,888	585.71		71,346		70,686		66,056			(785)		5,726		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2026	09/26/2028	1	74,412	592.36		5,635		5,635		5,547			(8)		525		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2026	09/22/2028	1	239,177	594.2		18,391		18,240		17,743			(176)		1,683		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2026	07/07/2028	3	1,174,988	578.45		95,330		84,531		97,054			(10,941)		7,816		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0053$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2026	06/30/2028	3	1,490,606	578.51		121,187		106,547		122,519			(14,908)		9,861		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2026	09/01/2028	3	1,459,545	585.07		121,557		117,587		115,901			(4,187)		10,121		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2026	08/10/2028	2	396,426	595.53		32,120		29,987		27,718			(2,171)		2,705		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2026	07/21/2028	2	358,804	570.1		30,696		28,096		32,689			(2,649)		2,412		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/14/2026	07/13/2028	2	978,453	578.98		79,935		71,696		80,628			(8,363)		6,539		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2026	07/21/2028	2	2,385,845	577.14		180,036		163,669		201,487			(17,018)		16,041		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2026	07/20/2028	2	866,682	572.99		74,153		67,050		76,505			(7,199)		5,823		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2026	08/25/2028	4	967,334	588.99		78,785		75,534		73,348			(3,456)		6,674		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2026	09/01/2028	1	570,962	593.88		45,436		44,054		41,235			(1,623)		3,959		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/14/2026	09/11/2028	1	943,400	586.56		74,017		72,487		74,145			(1,627)		6,588		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2026	07/21/2028	2	748,035	577.99		54,742		49,832		62,588			(4,973)		5,029		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/17/2026	08/14/2028	2	293,627	597.86		22,887		21,541		20,068			(1,374)		2,010		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P500 Distance Stabilizer/SDS0055L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2026	09/21/2028	3	1,154,335	594.28		92,332		91,602		85,505			(924)		8,118		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2026	07/25/2028	1	107,946	570.36		8,910		8,137		9,828			(783)		728		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2026	08/24/2028	1	594,764	587.16		49,594		47,210		45,968			(2,446)		4,101		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2026	09/29/2028	1	86,106	586.51		6,843		6,843		6,840					609		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2026	07/18/2028	1	527,514	574.29		44,329		40,110		45,872			(4,268)		3,539		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2026	09/01/2028	1	973,611	591.67		76,007		73,796		72,025			(2,310)		6,751		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/27/2026	07/24/2028	1	379,483	570.36		30,918		28,193		34,531			(2,761)		2,557		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0054SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2026	07/28/2028	1	837,575	571.38		61,963		56,686		75,537			(5,347)		5,661		0001
Purchased Call/S&P500 Distance Stabilizer/SDS0055SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2026	09/22/2028	1	166,585	589.64		13,411		13,356		12,970			(110)		1,172		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2025	12/29/2027	1	212,506	416.89	9,818			6,139		21,967			(3,677)		1,186		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2025	12/23/2027	2	438,696	420.34	18,064			11,228		42,141			(6,817)		2,433		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/10/2025	12/08/2027	1	101,796	418.38	4,273			2,548		10,177			(1,602)		555		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2025	12/10/2027	1	78,125	416.69	3,281			1,969		8,098			(1,229)		427		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/18/2025	12/17/2027	1	125,401	420.64	5,172			3,153		11,959			(1,937)		691		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/10/2025	12/09/2027	1	407,280	419.69	16,507			9,854		39,598			(6,182)		2,223		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2025	12/30/2027	2	271,985	418.69	4,270	7,396		7,338		27,079			(4,356)		1,520		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/19/2025	12/17/2027	1	103,730	418.18	4,740			2,894		10,428			(1,778)		571		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2025	12/10/2027	1	418,507	414.93	20,082			12,066		44,998			(7,531)		2,287		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/19/2025	12/15/2027	2	204,487	416.31	9,250			5,617		21,373			(3,471)		1,124		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	12/18/2025	12/13/2027	1	108,864	418.29	4,771			2,898		10,910			(1,796)		597		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	12/23/2025	12/22/2027	1	183,159	421.19	8,075			4,972		17,269			(3,024)		1,015		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	12/18/2025	12/16/2027	1	57,501	415.56	2,713			1,653		6,105			(1,018)		316		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	12/24/2025	12/23/2027	2	120,997	421.27	5,018			3,108		11,391			(1,884)		671		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/12/2026	01/07/2028	2	323,241	418.89	14,654			9,377		32,081			(5,295)		1,822		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/02/2026	01/28/2028	3	451,445	425.45	18,713			12,604		38,997			(6,117)		2,602		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/13/2026	02/03/2028	3	547,716	422.78	26,815			18,342		50,206			(8,524)		3,176		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/08/2026	01/07/2028	2	325,173	420.37	13,728			8,771		31,274			(4,987)		1,833		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/05/2026	01/28/2028	2	158,601	432.05	5,606			3,762		11,786			(1,857)		914		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/18/2026	03/03/2028	2	278,401	432.44	15,510			11,152		20,704			(4,392)		1,661		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/21/2026	01/14/2028	1	84,729	419.14	4,443			2,896		8,372			(1,549)		481		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/22/2026	01/20/2028	2	583,100	424.07	28,291			18,576		51,840			(9,762)		3,333		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/05/2026	02/04/2028	2	189,675	425.51	7,663			5,225		16,386			(2,450)		1,101		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/05/2026	02/02/2028	1	178,848	422.38	7,944			5,373		16,531			(2,590)		1,036		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/14/2026	02/18/2028	3	204,477	424.12	10,342			7,465		18,258			(2,893)		1,204		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/02/2026	02/25/2028	3	265,481	429.79	12,866			9,314		20,934			(3,560)		1,574		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/09/2026	03/06/2028	3	403,433	442.55	16,161			11,892		23,549			(4,294)		2,415		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/18/2026	02/17/2028	2	542,793	421.99	25,314			17,564		50,717			(7,764)		3,192		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/06/2026	03/03/2028	3	658,165	436.44	32,807			23,551		44,570			(9,292)		3,928		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/19/2026	03/17/2028	2	592,260	441.53		26,716		19,693		35,660			(7,059)		3,582		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/20/2026	03/17/2028	3	860,027	442.23		38,450		28,374		50,898			(10,109)		5,201		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/24/2026	03/23/2028	3	536,352	441.82		26,374		19,595		32,143			(6,828)		3,262		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/26/2026	02/23/2028	4	2,337,275	424.81		115,872		82,365		205,662			(33,594)		13,828		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/24/2026	03/17/2028	2	474,591	441.69		22,272		16,414		28,463			(5,899)		2,870		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/06/2026	12/31/2027	1	76,820	416.89		3,573		2,257		7,944			(1,318)		430		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/14/2026	01/07/2028	1	112,919	418.62		4,863		3,123		11,271			(1,742)		637		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/27/2026	01/21/2028	2	487,757	430.25		21,972		14,506		37,725			(7,476)		2,791		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/28/2026	01/27/2028	2	714,817	431.77		32,865		21,883		53,445			(11,029)		4,116		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/02/2026	12/31/2027	2	537,480	419.15		22,633		14,278		53,004			(8,396)		3,007		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/27/2026	01/21/2028	3	694,142	428.84		32,262		21,289		55,463			(11,008)		3,972		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/27/2026	01/26/2028	1	277,325	430.91		12,460		8,261		21,146			(4,205)		1,595		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/24/2026	02/18/2028	3	574,063	423.86		25,990		18,190		51,548			(7,814)		3,380		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/24/2026	02/18/2028	4	432,381	424.14		24,478		17,979		38,592			(6,538)		2,545		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/17/2026	02/11/2028	1	58,171	422.72		2,511		1,732		5,347			(780)		340		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/17/2026	02/11/2028	3	259,412	422.86		13,062		9,375		23,772			(3,705)		1,517		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/16/2026	01/14/2028	1	68,153	417.99		3,088		2,008		6,899			(1,090)		387		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/02/2026	02/25/2028	2	276,237	427.28		13,644		9,665		23,040			(3,986)		1,637		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/10/2026	03/09/2028	4	1,282,994	442.11		50,568		36,712		75,866			(13,897)		7,701		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/30/2026	03/24/2028	2	843,039	449.24		38,570		28,849		41,934			(9,747)		5,132		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/27/2026	02/24/2028	4	1,085,415	424.73		52,825		37,279		95,703			(15,622)		6,428		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/07/2026	01/06/2028	1	186,593	419		8,524		5,417		18,472			(3,110)		1,051		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/10/2026	02/09/2028	3	2,076,798	423.87		101,105		73,003		186,107			(28,167)		12,117		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/14/2026	01/13/2028	1	135,265	420.98		5,485		3,538		12,850			(1,949)		767		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/25/2026	02/04/2028	1	58,170	422.78		2,697		1,873		5,334			(825)		338		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/13/2026	01/12/2028	1	523,512	421.68		22,608		14,553		48,978			(8,063)		2,967		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/06/2026	03/03/2028	4	242,871	434.04		12,292		8,908		17,404			(3,401)		1,449		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/16/2026	03/10/2028	2	547,004	437.88		25,993		18,895		35,882			(7,130)		3,286		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/13/2026	03/10/2028	2	225,381	441.17		10,097		7,342		13,649			(2,776)		1,354		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/18/2026	03/16/2028	2	1,800,589	441.07		80,765		59,189		109,575			(21,628)		10,879		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/26/2026	03/24/2028	3	711,246	443.21		32,534		24,507		41,217			(8,076)		4,330		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/06/2026	01/05/2028	1	323,834	417.99		14,674		9,305		32,740			(5,374)		1,822		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/12/2026	02/11/2028	1	285,381	423.76		12,230		8,412		25,649			(3,859)		1,668		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/16/2026	01/14/2028	2	558,821	418.48		26,456		17,210		55,990			(9,294)		3,174		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/11/2026	02/10/2028	1	72,283	423.45		3,213		2,196		6,538			(1,018)		422		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/25/2026	03/02/2028	4	937,514	431.17		48,250		34,765		71,748			(13,528)		5,590		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/31/2026	03/20/2028	3	480,873	445.74		21,372		15,880		26,082			(5,507)		2,916		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/31/2026	03/27/2028	2	628,728	449.38		30,214		22,605		31,184			(7,629)		3,838		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/27/2026	03/24/2028	2	372,173	443.57		18,668		13,916		21,376			(4,803)		2,266		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/27/2026	02/16/2028	2	404,855	422.86		18,933		13,161		37,123			(5,790)		2,379		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/03/2026	03/01/2028	1	382,199	429.79		18,710		13,306		30,168			(5,415)		2,277		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/12/2026	03/10/2028	1	256,531	437.37		12,358		8,966		17,034			(3,424)		1,541		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/10/2026	02/04/2028	2	290,813	423.74		12,780		8,684		26,116			(4,103)		1,688		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/17/2026	03/13/2028	1	67,795	442.24		2,920		2,131		4,001			(791)		408		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/29/2026	01/28/2028	1	204,373	435.54		8,188		5,466		13,975			(2,741)		1,178		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/10/2026	03/07/2028	1	164,660	442.55		6,299		4,538		9,618			(1,765)		986		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/06/2026	03/30/2028	3	435,712	454.33		16,970		12,746		19,019			(4,236)		2,667		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0001$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/26/2026	02/25/2028	2	687,573	425.16		32,898		23,252		60,079			(9,710)		4,076		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/06/2026	03/31/2028	2	664,809	450.3		28,016		21,204		32,305			(6,832)		4,073		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/23/2026	04/21/2028	3	562,995	438.49		23,519		18,374		36,947			(5,177)		3,515		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/20/2026	04/07/2028	5	1,187,393	444.68		46,642		35,772		66,791			(10,948)		7,321		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/13/2026	04/10/2028	2	421,769	438.63		19,629		15,084		27,476			(4,560)		2,607		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/27/2026	04/24/2028	1	303,310	432.75		13,093		10,297		22,707			(2,806)		1,898		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/10/2026	04/07/2028	2	802,358	440.74		34,749		26,612		49,686			(8,191)		4,947		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/21/2026	04/20/2028	2	829,497	438.92		35,922		27,983		53,862			(7,967)		5,174		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/04/2026	04/27/2028	2	1,016,778	432.71		44,892		35,585		76,282			(9,343)		6,381		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/12/2026	06/09/2028	3	683,969	432.2		27,394		23,352		52,461			(4,136)		4,450		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/30/2026	04/28/2028	3	1,046,738	436.17		43,254		34,362		72,658			(8,978)		6,575		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/15/2026	04/13/2028	4	1,263,906	441.59		49,026		37,975		76,859			(11,138)		7,835		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/07/2026	04/06/2028	2	971,889	449.15		41,518		31,541		48,808			(10,006)		5,987		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/27/2026	05/19/2028	2	743,548	431.6		30,448		25,123		57,505			(5,421)		4,755		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/15/2026	04/13/2028	4	1,275,158	439.03		58,452		45,219		82,426			(13,337)		7,904		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/17/2026	06/16/2028	2	481,872	427.62		21,356		18,391		40,803			(3,051)		3,153		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/16/2026	04/13/2028	1	233,526	441.04		10,733		8,302		14,390			(2,462)		1,448		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/11/2026	05/08/2028	1	137,117	433.53		5,563		4,483		10,127			(1,085)		869		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/01/2026	05/19/2028	3	1,019,342	431.76		44,716		36,868		78,560			(8,022)		6,518		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/15/2026	05/12/2028	1	249,911	426.84		11,253		9,155		21,374			(2,133)		1,589		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/28/2026	05/26/2028	2	813,366	427.57		33,812		28,015		68,690			(5,833)		5,232		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/08/2026	06/05/2028	1	324,006	432.06		13,761		11,619		24,889			(2,155)		2,101		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/14/2026	05/04/2028	3	424,805	431.69		16,992		13,603		32,660			(3,409)		2,682		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/29/2026	05/26/2028	2	1,094,177	428.38		54,974		45,817		90,836			(9,333)		7,038		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/26/2026	05/22/2028	1	497,065	431.48		19,469		16,085		38,552			(3,401)		3,186		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/24/2026	04/21/2028	2	1,328,300	438.14		50,818		39,817		87,888			(11,150)		8,292		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/01/2026	03/31/2028	1	79,502	450.46		3,325		2,498		3,847			(829)		487		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/01/2026	06/29/2028	2	1,703,153	435.59		75,168		65,806		121,890			(9,439)		11,259		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/28/2026	05/26/2028	2	757,757	425.62		38,927		32,405		66,658			(6,646)		4,874		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/06/2026	05/05/2028	3	716,192	429.05		31,533		25,267		58,345			(6,301)		4,526		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/20/2026	05/19/2028	2	511,852	432.75		21,093		17,295		38,601			(3,817)		3,273		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/16/2026	06/08/2028	2	1,578,593	431.18		68,171		57,704		123,728			(10,531)		10,262		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/03/2026	06/02/2028	3	621,197	432.92		24,717		20,836		46,821			(3,946)		4,019		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/26/2026	06/23/2028	5	1,544,387	431.21		71,818		62,517		121,355			(9,433)		10,161		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/01/2026	04/28/2028	2	292,731	433.63		12,245		9,735		21,523			(2,537)		1,839		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/08/2026	05/05/2028	1	1,000,672	432.28		45,140		36,287		75,969			(8,991)		6,323		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/15/2026	06/12/2028	2	513,495	428.23		21,683		18,544		42,875			(3,174)		3,349		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/29/2026	06/26/2028	2	519,604	436.18		22,130		19,335		36,658			(2,818)		3,427		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/06/2026	04/03/2028	2	166,129	450.3		6,976		5,290		8,079			(1,691)		1,021		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/21/2026	04/17/2028	2	655,522	439.67		27,939		21,726		41,748			(6,235)		4,078		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/09/2026	04/07/2028	3	822,234	448.59		31,398		23,924		41,922			(7,515)		5,070		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/18/2026	05/15/2028	1	1,029,187	428.2		50,306		41,021		85,530			(9,329)		6,559		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/30/2026	04/28/2028	2	1,083,348	435.05		45,656		36,220		77,143			(9,572)		6,805		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/12/2026	05/11/2028	1	730,120	430.79		31,524		25,462		57,352			(6,089)		4,637		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/19/2026	05/18/2028	2	663,388	432.97		28,455		23,436		49,767			(5,064)		4,239		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/13/2026	05/12/2028	2	529,241	430.4		21,122		17,106		41,942			(4,045)		3,364		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/17/2026	04/13/2028	1	674,885	442.96		27,120		21,006		39,701			(6,192)		4,183		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/01/2026	05/26/2028	1	952,094	434.78		43,709		36,454		68,781			(7,295)		6,124		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/23/2026	06/16/2028	3	1,052,153	427.92		46,297		39,959		88,535			(6,453)		6,884		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/04/2026	06/02/2028	1	219,410	429.71		9,696		8,158		17,725			(1,569)		1,419		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/26/2026	06/23/2028	2	1,157,993	431.17		56,552		49,315		91,070			(7,375)		7,619		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/02/2026	05/30/2028	1	367,006	434.78		15,177		12,690		26,517			(2,502)		2,368		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/30/2026	06/27/2028	1	123,304	436.18		5,204		4,552		8,703			(658)		814		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/09/2026	06/02/2028	3	2,569,640	430.3		116,373		98,065		204,986			(18,662)		16,623		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/15/2026	06/09/2028	1	187,958	430.16		7,533		6,429		15,063			(1,112)		1,223		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/02/2026	06/01/2028	1	508,439	437.04		19,847		16,603		34,955			(3,263)		3,286		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/24/2026	06/16/2028	2	159,904	427.06		7,145		6,173		13,699			(979)		1,046		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/04/2026	05/01/2028	1	244,835	433.49		10,189		8,112		18,063			(2,085)		1,542		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/10/2026	06/09/2028	1	110,294	431.07		4,938		4,185		8,668			(758)		718		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/24/2026	04/21/2028	1	1,037,185	433.2		44,844		35,182		76,846			(9,794)		6,475		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/23/2026	06/22/2028	3	1,236,685	426.02		61,980		53,673		108,307			(8,381)		8,130		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/07/2026	05/05/2028	1	100,663	428.26		4,842		3,887		8,341			(970)		636		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/12/2026	05/09/2028	1	79,999	433.53		3,213		2,593		5,911			(622)		507		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0002$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/06/2026	03/31/2028	1	1,010,633	448.62		44,560		33,712		51,286			(10,879)		6,192		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/16/2026	06/15/2028	1	671,189	427.09		29,608		25,337		57,446			(4,299)		4,388		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/14/2026	05/12/2028	2	860,639	427.22		37,471		30,460		73,017			(7,118)		5,471		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0005$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/28/2026	08/25/2028	2	972,327	465.03		42,054		40,318		35,436			(1,885)		6,709		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0005$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/28/2026	09/25/2028	1	101,611	459.61		4,101		4,095		4,295			(11)		717		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/09/2026	07/06/2028	2	413,848	441.01		18,592		16,458		26,280			(2,159)		2,751		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/06/2026	06/30/2028	3	1,076,118	435.05		52,551		46,226		77,965			(6,443)		7,119		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/16/2026	07/14/2028	4	445,987	443.57		20,547		18,609		26,794			(1,996)		2,983		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/22/2026	07/21/2028	3	1,248,923	444.58		54,967		50,012		73,509			(5,023)		8,397		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/20/2026	07/17/2028	2	2,342,830	443.57		104,925		94,761		140,816			(10,281)		15,704		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/11/2026	08/04/2028	3	1,155,557	454.3		54,249		50,470		54,428			(3,944)		7,851		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0005$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/18/2026	09/14/2028	2	414,216	464.31		17,020		16,717		15,568			(335)		2,899		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0005$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/29/2026	09/28/2028	1	474,773	457.26		20,185		20,185		21,275			(28)		3,355		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0005$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/11/2026	09/08/2028	3	1,074,378	458.37		47,203		46,176		46,627			(1,190)		7,487		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/17/2026	08/14/2028	3	311,047	453.5		14,364		13,535		14,984			(846)		2,129		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/05/2026	08/04/2028	2	1,060,143	450.67		50,170		46,428		54,357			(3,833)		7,203		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/27/2026	07/24/2028	3	750,704	443.6		33,487		30,566		45,213			(2,959)		5,059		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/19/2026	08/18/2028	2	286,613	455.15		14,270		13,535		13,308			(753)		1,967		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/07/2026	07/28/2028	4	768,888	445.42		38,479		35,524		44,511			(3,074)		5,197		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0005$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/01/2026	08/31/2028	1	486,201	464.42		19,724		18,965		18,069			(784)		3,369		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0005$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/04/2026	09/01/2028	1	197,624	463.96		7,808		7,570		7,438			(279)		1,370		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0005$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/16/2026	09/15/2028	2	1,085,075	462.48		46,947		46,167		42,735			(881)		7,599		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/24/2026	07/21/2028	2	297,941	442.85		14,431		13,233		18,247			(1,251)		2,003		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0005$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/11/2026	09/08/2028	2	657,321	457.48		28,864		28,212		29,152			(767)		4,581		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/29/2026	07/28/2028	1	46,647	446.3		2,084		1,907		2,646			(180)		315		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0005$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/28/2026	09/22/2028	3	1,631,067	461.46		65,748		65,622		65,778			(305)		11,478		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0005$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/26/2026	08/25/2028	3	925,681	464.14		40,764		39,031		34,513			(1,883)		6,387		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/06/2026	06/30/2028	2	889,003	440.02		39,686		35,026		57,662			(4,702)		5,881		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/12/2026	08/10/2028	2	377,503	459.21		15,131		14,121		15,780			(1,027)		2,576		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/03/2026	07/31/2028	3	879,559	447.77		40,651		37,644		48,231			(3,080)		5,958		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/21/2026	08/17/2028	3	704,324	450.22		36,322		34,305		36,766			(2,095)		4,831		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/21/2026	08/18/2028	1	409,126	461.2		18,682		17,727		16,356			(1,026)		2,809		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/14/2026	08/11/2028	4	1,578,618	456.19		64,807		60,926		71,180			(4,067)		10,781		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/09/2026	07/07/2028	1	442,106	442.65		19,086		16,980		27,056			(2,173)		2,941		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/13/2026	07/10/2028	1	249,505	441.04		11,292		10,079		15,848			(1,225)		1,664		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/21/2026	08/18/2028	3	1,354,120	461.01		63,510		60,344		54,395			(3,285)		9,296		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/14/2026	08/11/2028	2	557,215	454.38		24,885		23,348		26,260			(1,631)		3,806		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/26/2026	08/24/2028	2	1,333,315	464.91		56,271		53,580		48,693			(2,761)		9,193		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0005$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/02/2026	09/01/2028	1	817,216	461.79		34,916		33,621		32,484			(1,339)		5,667		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/13/2026	08/11/2028	3	434,721	457.5		18,125		16,978		18,979			(1,185)		2,969		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0005$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/10/2026	09/08/2028	2	410,511	456.91		18,847		18,417		18,459			(495)		2,861		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0005$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/17/2026	09/15/2028	1	96,002	462.48		4,201		4,143		3,781			(75)		672		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0005$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/02/2026	08/25/2028	2	180,092	462.13		7,976		7,660		7,065			(336)		1,243		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0003SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/02/2026	06/30/2028	1	135,336	438.15		6,162		5,423		9,155			(761)		895		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/16/2026	07/14/2028	2	476,644	442		21,558		19,335		29,685			(2,265)		3,188		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/15/2026	07/13/2028	2	629,727	442.74		27,738		24,832		38,540			(2,935)		4,208		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0005$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/24/2026	09/21/2028	4	1,449,590	462.68		59,839		59,405		57,011			(577)		10,194		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/11/2026	08/07/2028	2	983,154	458.08		43,631		40,632		42,164			(3,051)		6,695		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/17/2026	07/14/2028	3	995,760	443.7		45,059		40,620		59,644			(4,527)		6,659		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0005$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/08/2026	09/01/2028	2	575,487	460.36		23,343		22,734		23,705			(674)		3,991		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/10/2026	07/07/2028	3	485,278	442.32		21,185		18,802		29,924			(2,412)		3,228		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/07/2026	08/04/2028	2	562,309	454.31		25,076		23,288		26,445			(1,882)		3,821		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/21/2026	07/20/2028	2	635,770	445.76		26,615		24,061		36,388			(2,583)		4,271		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/24/2026	07/21/2028	3	931,671	443.1		41,758		38,037		56,733			(3,821)		6,264		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/10/2026	08/03/2028	3	869,531	448.11		41,712		38,551		47,394			(3,210)		5,904		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0005$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/21/2026	09/18/2028	2	658,777	462.29		28,426		28,139		26,090			(336)		4,623		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/03/2026	07/28/2028	2	1,218,695	447.5		52,391		48,216		67,216			(4,280)		8,237		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/11/2026	07/27/2028	3	916,070	444.11		44,517		40,883		54,624			(3,692)		6,187		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0005$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/10/2026	09/01/2028	2	502,944	461.26		22,831		22,125		20,258			(824)		3,487		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0004$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/24/2026	08/21/2028	1	186,539	463.37		8,390		7,974		7,065			(426)		1,283		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0005$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/31/2026	08/28/2028	1	587,508	465.04		25,052		24,052		21,427			(1,032)		4,062		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0005SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/21/2026	09/15/2028	2	1,207,730	463.22		50,802		50,179		46,695			(814)		8,458		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0005SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/14/2026	09/11/2028	1	444,124	458.2		21,945		21,491		19,369			(482)		3,101		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0005SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2026	09/22/2028	1	274,643	461.05		11,890		11,841		11,255			(98)		1,933		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0005SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/30/2026	09/29/2028	1	393,276	457		17,762		17,762		17,742					2,781		0001
Purchased Call/MSCI EAFE/MXE0610S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/22/2028	1	9,422	2840.61		1,152		1,701		1,701	549				57		0001
Purchased Call/MSCI EAFE/MXE000AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/22/2026	04/21/2028	1	762,196	3042.18		89,939		97,094		97,094	7,155				4,758		0001
Purchased Call/MSCI EAFE/MXE000AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2026	05/22/2028	1	73,054	3086.86		8,913		8,547		8,547	(365)				468		0001
Purchased Call/MSCI EAFE/MXE0170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2028	1	175,350	3046.2		21,778		22,750		22,750	971				1,140		0001
Purchased Call/MSCI EAFE/MXE0402SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2026	08/22/2028	1	94,999	3243.62		11,324		9,030		9,030	(2,294)				654		0001
Purchased Call/MSCI EAFE/MXE0170SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/08/2028	1	135,922	3246.08		16,270		12,353		12,353	(3,917)				926		0001
Purchased Call/MSCI EAFE/MXE0170SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2026	07/07/2028	1	17,793	3090.86		2,192		2,128		2,128	(64)				118		0001
Purchased Call/MSCI EAFE/MXE0170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2026	09/08/2028	1	69,113	3241.93		8,335		6,575		6,575	(1,760)				482		0001
Purchased Call/MSCI EAFE/MXE0210SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2028	1	80,107	3165.53		9,893		9,074		9,074	(819)				564		0001
Purchased Call/MSCI EAFE/MXE0170SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/21/2028	1	264,274	3135.96		32,691		29,427		29,427	(3,263)				1,777		0001
Purchased Call/RAHARVEY/GRH0001S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/19/2026	02/18/2028	3	241,702	99.71		8,642		6,197		22,085			(2,461)		1,423		0001
Purchased Call/RAHARVEY/GRH0000SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/17/2026	02/11/2028	2	213,356	99.54		7,980		5,730		19,839			(2,254)		1,247		0001
Purchased Call/RAHARVEY/GRH0000SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/28/2026	01/27/2028	2	268,645	98.16		8,505		5,664		28,611			(2,854)		1,547		0001
Purchased Call/RAHARVEY/GRH0001S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/15/2026	02/23/2028	5	2,007,108	99.7		70,208		49,954		183,647			(20,303)		11,874		0001
Purchased Call/RAHARVEY/GRH0000ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/09/2026	02/04/2028	2	160,702	99.21		4,950		3,363		15,450			(1,589)		933		0001
Purchased Call/RAHARVEY/GRH0000SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/13/2026	02/10/2028	2	153,277	99.08		5,121		3,509		14,926			(1,619)		895		0001
Purchased Call/RAHARVEY/GRH0000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/06/2026	12/09/2027	1	627,801	99.32		14,981		9,288		59,776			(5,698)		3,427		0001
Purchased Call/RAHARVEY/GRH0000SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/12/2026	12/31/2027	1	125,150	97.81		4,056		2,583		13,796			(1,474)		700		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/RAHARVEY/GRH0000SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/14/2026	01/13/2028	1	75,720	98.19		2,298		1,483		8,047			(816)		430		0001
Purchased Call/RAHARVEY/GRH0000SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/10/2026	02/09/2028	4	1,152,167	99.17		36,994		25,404		111,231			(11,609)		6,722		0001
Purchased Call/RAHARVEY/GRH0001SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/12/2026	03/10/2028	2	410,454	99.85		13,764		10,006		36,973			(3,774)		2,466		0001
Purchased Call/RAHARVEY/GRH0001SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/26/2026	03/23/2028	2	303,487	101.31		11,195		8,313		23,419			(2,902)		1,846		0001
Purchased Call/RAHARVEY/GRH0001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/05/2026	03/02/2028	5	1,090,940	100.4		34,956		25,078		92,797			(9,911)		6,504		0001
Purchased Call/RAHARVEY/GRH0001SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/18/2026	03/03/2028	2	428,495	100.25		12,532		9,008		37,030			(3,551)		2,557		0001
Purchased Call/RAHARVEY/GRH0000SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/05/2026	01/28/2028	2	317,336	98.32		9,885		6,634		33,286			(3,263)		1,829		0001
Purchased Call/RAHARVEY/GRH0001S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/26/2026	02/25/2028	3	537,500	100.03		17,205		12,167		47,525			(5,068)		3,186		0001
Purchased Call/RAHARVEY/GRH0001SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/10/2026	03/07/2028	2	247,315	99.62		7,790		5,617		22,811			(2,177)		1,482		0001
Purchased Call/RAHARVEY/GRH0000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/06/2026	12/23/2027	1	743,922	98.22		21,510		13,497		78,933			(8,021)		4,125		0001
Purchased Call/RAHARVEY/GRH0000S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/08/2026	01/07/2028	2	311,251	98.09		9,515		6,079		33,406			(3,456)		1,755		0001
Purchased Call/RAHARVEY/GRH0000SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/26/2026	01/21/2028	2	285,783	98.1		8,740		5,760		30,619			(2,997)		1,635		0001
Purchased Call/RAHARVEY/GRH0001S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/03/2026	03/01/2028	1	380,250	100.38		11,592		8,243		32,421			(3,355)		2,265		0001
Purchased Call/RAHARVEY/GRH0001SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/09/2026	03/06/2028	3	789,112	99.62		27,238		19,950		72,786			(7,324)		4,723		0001
Purchased Call/RAHARVEY/GRH0001S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/02/2026	02/25/2028	2	135,846	100.38		4,173		2,960		11,578			(1,215)		805		0001
Purchased Call/RAHARVEY/GRH0001SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/23/2026	03/17/2028	3	781,492	102.03		24,391		17,998		55,582			(6,415)		4,726		0001
Purchased Call/RAHARVEY/GRH0001SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/16/2026	03/10/2028	3	447,318	100.42		14,145		10,294		37,976			(3,871)		2,687		0001
Purchased Call/RAHARVEY/GRH0001SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/30/2026	03/24/2028	3	1,006,463	102.66		27,625		20,698		66,562			(6,952)		6,127		0001
Purchased Call/RAHARVEY/GRH0000SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/16/2026	01/14/2028	1	80,954	98.02		2,486		1,616		8,741			(878)		460		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/RAHARVEY/GRH0000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/26/2026	01/21/2028	2	509,573	97.97		16,165		10,669		55,267			(5,503)		2,916		0001
Purchased Call/RAHARVEY/GRH0000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/07/2026	01/06/2028	1	112,808	97.82		3,667		2,330		12,419			(1,338)		635		0001
Purchased Call/RAHARVEY/GRH0000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/21/2026	01/20/2028	1	275,311	97.37		9,274		6,072		31,556			(3,206)		1,574		0001
Purchased Call/RAHARVEY/GRH0001S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/27/2026	02/24/2028	3	571,892	99.84		18,718		13,189		51,568			(5,557)		3,387		0001
Purchased Call/RAHARVEY/GRH0000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/27/2026	01/26/2028	1	642,299	98.09		20,168		13,371		68,880			(6,806)		3,694		0001
Purchased Call/RAHARVEY/GRH0000SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/03/2026	01/31/2028	1	449,419	98.09		15,074		10,125		48,182			(4,955)		2,598		0001
Purchased Call/RAHARVEY/GRH0001S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/25/2026	02/04/2028	1	30,052	98.33		1,195		830		3,148			(366)		174		0001
Purchased Call/RAHARVEY/GRH0001SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/04/2026	02/25/2028	1	64,104	100.12		2,030		1,441		5,615			(590)		380		0001
Purchased Call/RAHARVEY/GRH0001SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/06/2026	03/03/2028	2	310,162	100.09		9,179		6,586		27,255			(2,603)		1,851		0001
Purchased Call/RAHARVEY/GRH0001SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/19/2026	03/17/2028	2	673,010	100.87		25,530		18,831		54,469			(6,726)		4,070		0001
Purchased Call/RAHARVEY/GRH0001SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/26/2026	03/24/2028	2	205,121	102.18		6,520		4,859		14,349			(1,678)		1,249		0001
Purchased Call/RAHARVEY/GRH0001SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/06/2026	03/30/2028	2	419,011	101.66		13,909		10,448		31,115			(3,470)		2,565		0001
Purchased Call/RAHARVEY/GRH0001SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/24/2026	03/20/2028	3	736,115	101.82		22,981		17,006		53,655			(5,990)		4,464		0001
Purchased Call/RAHARVEY/GRH0001ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/30/2026	03/27/2028	2	386,365	102.1		11,301		8,455		27,294			(2,853)		2,358		0001
Purchased Call/RAHARVEY/GRH0000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/12/2026	01/07/2028	2	412,607	97.89		13,315		8,519		45,125			(4,816)		2,326		0001
Purchased Call/RAHARVEY/GRH0000SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/03/2026	02/02/2028	2	401,916	98.37		12,643		8,530		41,958			(4,132)		2,328		0001
Purchased Call/RAHARVEY/GRH0000SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/03/2026	01/28/2028	4	662,482	98.09		22,624		15,205		71,017			(7,433)		3,818		0001
Purchased Call/RAHARVEY/GRH0001SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/01/2026	03/24/2028	4	418,553	102.37		13,119		9,813		28,641			(3,338)		2,548		0001
Purchased Call/RAHARVEY/GRH0000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/12/2026	12/15/2027	1	240,557	98.09		7,382		4,640		25,862			(2,744)		1,322		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/RAHARVEY/GRH0000S D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/13/2026	01/12/2028	1	542,468	98.09		17,199		11,072		58,221			(6,134)		3,075		0001
Purchased Call/RAHARVEY/GRH0001S 1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/29/2026	02/18/2028	3	322,144	99.63		16,488		12,456		29,676			(4,068)		1,896		0001
Purchased Call/RAHARVEY/GRH0000S 3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/06/2026	12/31/2027	1	113,186	97.72		3,567		2,253		12,582			(1,316)		633		0001
Purchased Call/RAHARVEY/GRH0000S G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/16/2026	01/14/2028	2	450,724	98.07		13,230		8,605		48,441			(4,653)		2,560		0001
Purchased Call/RAHARVEY/GRH0000S R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/04/2026	02/03/2028	1	72,960	98.56		2,354		1,587		7,477			(769)		423		0001
Purchased Call/RAHARVEY/GRH0001S 2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/24/2026	02/18/2028	2	381,637	99.75		12,247		8,574		34,728			(3,680)		2,247		0001
Purchased Call/RAHARVEY/GRH0001S B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/14/2026	03/03/2028	3	164,126	100.24		5,804		4,271		14,198			(1,536)		979		0001
Purchased Call/RAHARVEY/GRH0001S G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/10/2026	03/09/2028	2	739,632	99.89		22,376		16,153		66,352			(6,236)		4,439		0001
Purchased Call/RAHARVEY/GRH0001S M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/20/2026	03/17/2028	2	255,153	101.21		8,942		6,592		19,900			(2,366)		1,543		0001
Purchased Call/RAHARVEY/GRH0000S 1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/06/2026	12/10/2027	1	304,880	98.95		7,765		4,818		30,137			(2,949)		1,666		0001
Purchased Call/RAHARVEY/GRH0000S S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/05/2026	02/04/2028	1	136,374	98.78		3,948		2,674		13,680			(1,284)		792		0001
Purchased Call/RAHARVEY/GRH0000S X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/27/2026	02/16/2028	3	366,765	99.54		11,751		8,157		34,111			(3,604)		2,155		0001
Purchased Call/RAHARVEY/GRH0000S C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/13/2026	12/30/2027	1	217,242	97.98		6,940		4,422		23,571			(2,520)		1,214		0001
Purchased Call/RAHARVEY/GRH0001S K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/18/2026	03/16/2028	3	2,509,934	100.34		90,413		66,253		214,914			(24,229)		15,165		0001
Purchased Call/RAHARVEY/GRH0000S A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/12/2026	12/29/2027	1	191,108	98.11		5,902		3,753		20,489			(2,151)		1,067		0001
Purchased Call/RAHARVEY/GRH0000S 9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/12/2026	12/22/2027	1	212,866	98.18		6,461		4,085		22,680			(2,378)		1,179		0001
Purchased Call/RAHARVEY/GRH0001S J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/17/2026	03/13/2028	1	120,611	100.26		4,102		2,993		10,416			(1,112)		727		0001
Purchased Call/RAHARVEY/GRH0000S W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/12/2026	02/11/2028	1	289,179	99.54		8,599		5,915		26,890			(2,713)		1,691		0001
Purchased Call/RAHARVEY/GRH0000S Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/23/2026	02/17/2028	2	552,307	99.48		17,822		12,366		51,659			(5,466)		3,248		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/RAHARVEY/GRH0000SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/29/2026	01/28/2028	1	185,626	98.22		5,878		3,924		19,656			(1,967)		1,070		0001
Purchased Call/RAHARVEY/GRH0000S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/06/2026	01/05/2028	1	413,516	97.77		12,985		8,234		45,751			(4,756)		2,326		0001
Purchased Call/RAHARVEY/GRH0002ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/19/2026	05/18/2028	2	734,152	105.66		23,410		19,331		33,672			(4,121)		4,691		0001
Purchased Call/RAHARVEY/GRH0003S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/29/2026	06/05/2028	2	257,248	106.6		8,460		7,377		8,955			(1,092)		1,668		0001
Purchased Call/RAHARVEY/GRH0003S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/05/2026	06/02/2028	2	1,047,194	106.39		33,399		28,149		43,746			(5,342)		6,774		0001
Purchased Call/RAHARVEY/GRH0002SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/23/2026	04/21/2028	2	1,439,981	103.51		45,336		35,523		86,360			(9,946)		8,990		0001
Purchased Call/RAHARVEY/GRH0003SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/23/2026	06/16/2028	3	458,279	106.32		15,014		12,952		19,431			(2,114)		2,998		0001
Purchased Call/RAHARVEY/GRH0003SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/30/2026	06/27/2028	1	172,624	106.07		5,533		4,840		7,603			(699)		1,139		0001
Purchased Call/RAHARVEY/GRH0002SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/27/2026	04/24/2028	1	326,059	103.4		10,312		8,110		19,834			(2,210)		2,041		0001
Purchased Call/RAHARVEY/GRH0002SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/29/2026	05/12/2028	3	1,017,370	105.39		33,149		27,336		46,130			(5,913)		6,467		0001
Purchased Call/RAHARVEY/GRH0001SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/07/2026	04/03/2028	2	154,398	102.24		5,093		3,862		10,741			(1,235)		949		0001
Purchased Call/RAHARVEY/GRH0002S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/21/2026	04/20/2028	2	700,283	103.06		22,939		17,869		44,336			(5,088)		4,368		0001
Purchased Call/RAHARVEY/GRH0002SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/20/2026	05/19/2028	2	652,553	105.53		19,831		16,263		30,463			(3,586)		4,173		0001
Purchased Call/RAHARVEY/GRH0002S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/21/2026	04/17/2028	2	638,924	102.84		21,209		16,492		41,514			(4,733)		3,975		0001
Purchased Call/RAHARVEY/GRH0003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/01/2026	05/26/2028	2	1,556,990	105.68		50,974		42,528		71,406			(8,497)		10,014		0001
Purchased Call/RAHARVEY/GRH0003SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/24/2026	06/22/2028	3	1,765,338	107.36		50,034		43,320		64,980			(6,774)		11,606		0001
Purchased Call/RAHARVEY/GRH0002S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/16/2026	04/13/2028	4	999,174	102.84		32,232		25,025		64,867			(7,265)		6,194		0001
Purchased Call/RAHARVEY/GRH0002SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/24/2026	04/21/2028	2	1,935,752	103.63		58,569		45,981		114,398			(12,695)		12,085		0001
Purchased Call/RAHARVEY/GRH0003SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/12/2026	06/09/2028	2	466,339	106.57		14,678		12,521		19,058			(2,183)		3,034		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/RAHARVEY/GRH0002$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/15/2026	04/13/2028	3	514,343	102.96		15,755		12,137		32,919			(3,636)		3,188		0001
Purchased Call/RAHARVEY/GRH0002$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/06/2026	05/05/2028	3	583,657	105.08		17,929		14,389		28,789			(3,563)		3,688		0001
Purchased Call/RAHARVEY/GRH0002$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/15/2026	05/12/2028	1	79,106	105.62		2,397		1,950		3,640			(454)		503		0001
Purchased Call/RAHARVEY/GRH0002$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/01/2026	04/28/2028	3	482,528	104.74		14,969		11,895		24,829			(3,110)		3,031		0001
Purchased Call/RAHARVEY/GRH0003$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/02/2026	06/01/2028	1	620,112	106.09		19,990		16,723		26,976			(3,286)		4,008		0001
Purchased Call/RAHARVEY/GRH0002$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/22/2026	05/19/2028	2	1,370,578	105.65		45,675		37,661		62,968			(8,197)		8,764		0001
Purchased Call/RAHARVEY/GRH0003$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/09/2026	06/08/2028	2	2,032,491	106.75		59,560		50,411		80,987			(9,205)		13,213		0001
Purchased Call/RAHARVEY/GRH0002$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/14/2026	05/12/2028	3	525,791	105.4		16,368		13,263		24,916			(3,131)		3,342		0001
Purchased Call/RAHARVEY/GRH0002$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/05/2026	05/04/2028	2	509,333	104.97		15,963		12,742		25,480			(3,234)		3,216		0001
Purchased Call/RAHARVEY/GRH0003$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/29/2026	06/23/2028	5	1,669,203	106.86		48,531		42,215		65,923			(6,408)		10,982		0001
Purchased Call/RAHARVEY/GRH0002$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/27/2026	05/26/2028	2	1,143,735	105.79		34,440		28,535		51,688			(5,942)		7,356		0001
Purchased Call/RAHARVEY/GRH0003$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/26/2026	06/23/2028	2	1,102,660	106.61		33,061		28,841		45,072			(4,280)		7,255		0001
Purchased Call/RAHARVEY/GRH0001$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/08/2026	04/06/2028	2	1,011,346	102.66		31,492		23,925		67,002			(7,589)		6,230		0001
Purchased Call/RAHARVEY/GRH0001$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/06/2026	03/31/2028	3	535,079	102.24		17,643		13,357		37,201			(4,299)		3,278		0001
Purchased Call/RAHARVEY/GRH0002$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/29/2026	04/28/2028	3	1,095,682	103.81		39,910		31,812		63,420			(8,196)		6,882		0001
Purchased Call/RAHARVEY/GRH0002$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/17/2026	04/13/2028	1	909,935	103.13		26,999		20,912		57,064			(6,165)		5,640		0001
Purchased Call/RAHARVEY/GRH0002$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/15/2026	04/07/2028	3	1,210,579	102.8		37,552		28,806		78,897			(8,802)		7,464		0001
Purchased Call/RAHARVEY/GRH0003$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/30/2026	06/26/2028	2	527,280	106.07		17,458		15,250		23,214			(2,226)		3,477		0001
Purchased Call/RAHARVEY/GRH0003$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/17/2026	06/09/2028	3	765,820	106.25		25,372		21,639		32,697			(3,821)		4,982		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/RAHARVEY/GRH0002$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/14/2026	04/10/2028	2	464,768	102.7		14,864		11,409		30,671			(3,466)		2,873		0001
Purchased Call/RAHARVEY/GRH0003$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/12/2026	06/02/2028	3	759,887	106.41		23,924		20,167		31,657			(3,823)		4,916		0001
Purchased Call/RAHARVEY/GRH0001$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/06/2026	03/31/2028	1	71,923	102.01		2,447		1,851		5,134			(597)		441		0001
Purchased Call/RAHARVEY/GRH0003$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/04/2026	06/02/2028	1	320,540	106.62		9,560		8,044		12,972			(1,547)		2,074		0001
Purchased Call/RAHARVEY/GRH0002$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/22/2026	04/21/2028	3	605,870	103.42		19,039		14,877		36,736			(4,189)		3,782		0001
Purchased Call/RAHARVEY/GRH0002$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/18/2026	05/15/2028	1	797,288	105.52		25,085		20,455		37,231			(4,652)		5,081		0001
Purchased Call/RAHARVEY/GRH0003$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/18/2026	06/16/2028	3	1,192,998	106.79		37,342		32,231		47,428			(5,208)		7,806		0001
Purchased Call/RAHARVEY/GRH0001$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/06/2026	03/31/2028	1	1,272,921	101.96		43,696		33,059		91,386			(10,668)		7,799		0001
Purchased Call/RAHARVEY/GRH0002$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/13/2026	04/07/2028	2	199,874	102.81		6,251		4,788		13,011			(1,472)		1,232		0001
Purchased Call/RAHARVEY/GRH0002$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/16/2026	04/13/2028	1	247,103	102.8		8,053		6,228		16,118			(1,847)		1,532		0001
Purchased Call/RAHARVEY/GRH0003$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/10/2026	06/09/2028	2	123,443	106.41		3,783		3,212		5,157			(579)		803		0001
Purchased Call/RAHARVEY/GRH0002$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/26/2026	05/22/2028	2	776,641	106.27		22,090		18,258		32,849			(3,852)		4,979		0001
Purchased Call/RAHARVEY/GRH0003$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/29/2026	05/26/2028	2	1,195,149	105.77		37,043		31,167		52,271			(5,992)		7,687		0001
Purchased Call/RAHARVEY/GRH0002$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/09/2026	04/07/2028	2	584,298	102.68		18,470		14,080		38,624			(4,419)		3,603		0001
Purchased Call/RAHARVEY/GRH0002$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/28/2026	04/27/2028	2	660,453	103.55		23,067		18,267		39,460			(4,818)		4,145		0001
Purchased Call/RAHARVEY/GRH0002$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/11/2026	05/08/2028	1	142,470	105.07		4,529		3,649		7,045			(883)		903		0001
Purchased Call/RAHARVEY/GRH0003$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/15/2026	06/12/2028	1	557,669	106.88		16,592		14,170		21,866			(2,439)		3,637		0001
Purchased Call/RAHARVEY/GRH0003$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/30/2026	06/29/2028	3	2,023,525	106.65		58,919		51,758		82,460			(7,223)		13,376		0001
Purchased Call/RAHARVEY/GRH0002$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/21/2026	05/19/2028	3	1,073,426	105.41		35,599		29,364		50,915			(6,372)		6,864		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/RAHARVEY/GRH0002$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/08/2026	05/05/2028	1	1,162,961	104.78		37,515		30,157		59,648			(7,472)		7,349		0001
Purchased Call/RAHARVEY/GRH0003$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/15/2026	06/16/2028	2	180,304	106.95		6,127		5,431		7,010			(703)		1,180		0001
Purchased Call/RAHARVEY/GRH0002$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/12/2026	05/11/2028	1	1,117,335	105.25		35,245		28,467		53,992			(6,808)		7,097		0001
Purchased Call/RAHARVEY/GRH0002$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/07/2026	05/05/2028	1	88,685	104.93		2,688		2,158		4,461			(538)		560		0001
Purchased Call/RAHARVEY/GRH0002$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/30/2026	04/28/2028	1	441,204	104.61		13,876		11,005		23,087			(2,912)		2,771		0001
Purchased Call/RAHARVEY/GRH0002$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/04/2026	05/01/2028	1	222,576	104.67		7,166		5,705		11,570			(1,467)		1,402		0001
Purchased Call/RAHARVEY/GRH0003$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/16/2026	06/15/2028	1	935,133	106.66		27,442		23,484		37,834			(3,985)		6,113		0001
Purchased Call/RAHARVEY/GRH0002$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/28/2026	05/26/2028	2	854,785	105.63		26,735		22,252		39,463			(4,568)		5,498		0001
Purchased Call/RAHARVEY/GRH0005$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/30/2026	09/29/2028	1	552,813	109.32		16,232		16,232		16,201					3,909		0001
Purchased Call/RAHARVEY/GRH0003$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/20/2026	07/17/2028	2	1,219,862	106.11		41,097		37,120		53,816			(4,023)		8,177		0001
Purchased Call/RAHARVEY/GRH0003$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/06/2026	07/14/2028	4	451,178	105.48		15,081		13,672		21,575			(1,455)		3,017		0001
Purchased Call/RAHARVEY/GRH0003$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/14/2026	07/13/2028	2	803,459	106.56		21,568		19,304		33,326			(2,287)		5,369		0001
Purchased Call/RAHARVEY/GRH0003$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/29/2026	07/21/2028	2	1,216,640	106.94		37,466		34,094		48,086			(3,415)		8,180		0001
Purchased Call/RAHARVEY/GRH0003$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/21/2026	07/20/2028	2	686,088	106.1		23,930		21,645		30,331			(2,320)		4,609		0001
Purchased Call/RAHARVEY/GRH0004$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/06/2026	07/28/2028	4	1,358,862	106.77		40,094		37,049		55,113			(3,186)		9,185		0001
Purchased Call/RAHARVEY/GRH0004$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/03/2026	07/28/2028	2	1,911,358	106.71		58,141		53,494		78,149			(4,776)		12,919		0001
Purchased Call/RAHARVEY/GRH0004$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/14/2026	08/11/2028	3	1,847,842	106.48		58,684		55,158		78,309			(3,713)		12,620		0001
Purchased Call/RAHARVEY/GRH0003$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/15/2026	07/07/2028	2	510,506	105.48		15,706		14,075		24,361			(1,684)		3,396		0001
Purchased Call/RAHARVEY/GRH0004$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/27/2026	07/24/2028	2	535,785	107.3		16,657		15,205		20,187			(1,471)		3,611		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/RAHARVEY/GRH0004$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/04/2026	07/21/2028	2	237,260	107.56		6,856		6,256		8,608			(621)		1,595		0001
Purchased Call/RAHARVEY/GRH0004$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/11/2026	08/10/2028	1	60,619	106.48		1,879		1,752		2,568			(129)		414		0001
Purchased Call/RAHARVEY/GRH0005$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/18/2026	09/15/2028	2	867,963	109.84		26,750		26,422		23,385			(427)		6,078		0001
Purchased Call/RAHARVEY/GRH0004$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/12/2026	08/11/2028	3	599,333	106.54		19,195		18,046		25,199			(1,186)		4,093		0001
Purchased Call/RAHARVEY/GRH0004$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/11/2026	08/04/2028	2	1,005,905	106.43		29,506		27,436		42,803			(2,172)		6,835		0001
Purchased Call/RAHARVEY/GRH0004$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/01/2026	08/31/2028	3	662,769	106.88		22,177		21,355		26,836			(850)		4,592		0001
Purchased Call/RAHARVEY/GRH0005$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/14/2026	09/11/2028	1	724,195	109.63		20,676		20,249		20,080			(454)		5,057		0001
Purchased Call/RAHARVEY/GRH0005$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/17/2026	09/15/2028	1	135,000	109.53		4,289		4,230		3,807			(76)		945		0001
Purchased Call/RAHARVEY/GRH0005$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/17/2026	09/15/2028	3	1,226,291	109.42		38,576		37,976		33,854			(695)		8,588		0001
Purchased Call/RAHARVEY/GRH0004$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/19/2026	08/18/2028	3	455,591	106.34		14,567		13,816		19,714			(784)		3,127		0001
Purchased Call/RAHARVEY/GRH0004$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/28/2026	08/25/2028	2	843,185	106.3		28,688		27,507		36,764			(1,277)		5,818		0001
Purchased Call/RAHARVEY/GRH0004$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/02/2026	09/01/2028	1	898,254	107.35		28,617		27,556		34,169			(1,098)		6,229		0001
Purchased Call/RAHARVEY/GRH0004$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/31/2026	08/28/2028	2	649,794	107.09		19,611		18,850		25,565			(786)		4,493		0001
Purchased Call/RAHARVEY/GRH0005$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/23/2026	09/21/2028	3	1,752,437	110.01		51,821		51,394		46,219			(531)		12,324		0001
Purchased Call/RAHARVEY/GRH0004$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/10/2026	09/01/2028	2	765,646	108.01		25,137		24,495		26,608			(720)		5,309		0001
Purchased Call/RAHARVEY/GRH0003$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/13/2026	07/10/2028	1	280,263	105.86		9,134		8,153		12,746			(991)		1,869		0001
Purchased Call/RAHARVEY/GRH0004$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/24/2026	08/18/2028	4	1,662,920	105.95		53,807		51,151		75,679			(2,743)		11,415		0001
Purchased Call/RAHARVEY/GRH0004$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/13/2026	08/11/2028	3	687,809	106.63		21,616		20,370		28,576			(1,322)		4,697		0001
Purchased Call/RAHARVEY/GRH0004$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/08/2026	09/01/2028	2	116,772	107.67		3,787		3,674		4,253			(126)		810		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/RAHARVEY/GRH0005$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/15/2026	07/25/2028	1	28,316	107.3		1,129		1,106		1,067			(25)		191		0001
Purchased Call/RAHARVEY/GRH0004$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/26/2026	08/24/2028	2	1,640,112	106.3		50,756		48,326		71,486			(2,493)		11,308		0001
Purchased Call/RAHARVEY/GRH0005$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/30/2026	09/22/2028	2	1,050,977	109.87		29,714		29,675		28,312			(98)		7,396		0001
Purchased Call/RAHARVEY/GRH0004$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/28/2026	07/27/2028	3	673,680	107.48		19,334		17,722		24,783			(1,642)		4,550		0001
Purchased Call/RAHARVEY/GRH0004$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/03/2026	09/01/2028	2	957,507	107.62		30,015		29,091		35,111			(1,078)		6,639		0001
Purchased Call/RAHARVEY/GRH0004$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/23/2026	07/21/2028	2	844,470	107.33		25,891		23,589		31,634			(2,360)		5,678		0001
Purchased Call/RAHARVEY/GRH0004$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/14/2026	09/08/2028	4	1,606,319	108.73		54,487		53,329		49,412			(1,344)		11,194		0001
Purchased Call/RAHARVEY/GRH0004$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/15/2026	08/21/2028	2	262,432	106.48		8,273		7,901		11,164			(382)		1,805		0001
Purchased Call/RAHARVEY/GRH0004$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/19/2026	08/14/2028	2	307,678	106.78		8,915		8,405		12,548			(522)		2,106		0001
Purchased Call/RAHARVEY/GRH0004$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/09/2026	09/08/2028	3	615,981	108.18		19,714		19,212		20,980			(544)		4,293		0001
Purchased Call/RAHARVEY/GRH0003$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/07/2026	07/06/2028	2	614,076	105.32		19,389		17,187		29,902			(2,237)		4,082		0001
Purchased Call/RAHARVEY/GRH0003$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/15/2026	07/07/2028	2	513,496	105.36		16,051		14,251		24,884			(1,817)		3,416		0001
Purchased Call/RAHARVEY/GRH0003$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/06/2026	06/30/2028	2	567,543	106.1		15,786		13,914		24,912			(1,903)		3,755		0001
Purchased Call/RAHARVEY/GRH0004$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/04/2026	08/03/2028	2	1,078,059	106.56		33,312		30,775		45,073			(2,575)		7,319		0001
Purchased Call/RAHARVEY/GRH0004$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/14/2026	07/31/2028	3	1,406,334	106.81		42,095		38,965		56,814			(3,201)		9,527		0001
Purchased Call/RAHARVEY/GRH0004$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/20/2026	08/18/2028	2	633,378	106.45		18,605		17,640		27,015			(1,036)		4,348		0001
Purchased Call/RAHARVEY/GRH0005$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/23/2026	09/22/2028	2	527,851	109.78		15,819		15,786		14,412			(55)		3,715		0001
Purchased Call/RAHARVEY/GRH0004$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/18/2026	08/17/2028	3	781,675	106.67		22,736		21,451		32,376			(1,325)		5,362		0001
Purchased Call/RAHARVEY/GRH0005$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/21/2026	09/18/2028	2	553,000	109.93		16,911		16,751		14,734			(194)		3,881		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/RAHARVEY/GRH0004$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/10/2026	09/08/2028	2	355,424	108.27		11,813		11,546		11,955			(303)		2,477		0001
Purchased Call/RAHARVEY/GRH0005$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/15/2026	09/14/2028	2	387,143	109.19		12,423		12,207		11,463			(241)		2,709		0001
Purchased Call/RAHARVEY/GRH0005$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/15/2026	06/23/2028	1	22,410	106.36		1,001		979		948			(23)		147		0001
Purchased Call/RAHARVEY/GRH0004$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	08/27/2026	08/25/2028	3	919,099	106.29		30,367		29,080		40,126			(1,396)		6,341		0001
Purchased Call/RAHARVEY/GRH0005$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/29/2026	09/28/2028	2	697,649	109.68		19,837		19,837		19,397			(17)		4,930		0001
Purchased Call/RAHARVEY/GRH0004$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	08/05/2026	08/04/2028	2	993,740	106.62		29,288		27,118		41,233			(2,233)		6,752		0001
Purchased Call/RAHARVEY/GRH0004$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/31/2026	07/28/2028	1	61,789	107.17		1,799		1,655		2,374			(151)		418		0001
Purchased Call/RAHARVEY/GRH0003$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/15/2026	07/14/2028	3	494,513	106.08		14,852		13,475		21,874			(1,405)		3,307		0001
Purchased Call/RAHARVEY/GRH0003$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/06/2026	06/30/2028	3	549,258	105.63		16,612		14,788		25,648			(1,843)		3,634		0001
Purchased Call/RAHARVEY/GRH0003$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/06/2026	06/30/2028	3	1,143,837	106.35		31,759		27,934		48,558			(3,888)		7,567		0001
Purchased Call/RAHARVEY/GRH0004$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/15/2026	08/25/2028	3	206,171	106.59		7,104		6,838		8,655			(286)		1,422		0001
Purchased Call/RAHARVEY/GRH0003$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/21/2026	07/14/2028	3	908,114	105.84		29,433		26,528		41,452			(2,976)		6,073		0001
Purchased Call/RAHARVEY/GRH0004$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/15/2026	08/04/2028	3	385,211	106.29		12,029		11,223		16,696			(848)		2,617		0001
Purchased Call/RAHARVEY/GRH0005$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/24/2026	09/22/2028	1	261,754	110.06		7,729		7,697		6,857			(64)		1,842		0001
Purchased Call/RAHARVEY/GRH0004$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	08/11/2026	08/07/2028	1	172,308	106.07		5,653		5,271		7,696			(389)		1,173		0001
Purchased Call/RAHARVEY/GRH0005$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/15/2026	07/03/2028	1	26,334	105.63		1,294		1,266		1,231			(30)		175		0001
Purchased Call/RAHARVEY/GRH0005$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/28/2026	09/25/2028	1	121,261	109.74		3,646		3,641		3,337			(10)		855		0001
Purchased Call/Missing Reference/BMF0610$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2026	03/19/2027	1	89,190	666.34		2,547		1,196		1,582			(1,358)		304		0001
Purchased Call/Missing Reference/BMF0610$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	04/09/2027	2	186,676	670.46		7,204		4,134		3,013			(3,073)		675		0001
Purchased Call/Missing Reference/BMF0612$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/15/2026	06/11/2027	2	165,034	680.75		5,333		3,754		2,201			(1,594)		688		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/BMF0610SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/27/2026	04/23/2027	2	171,317	676.58		4,747		2,702		2,305			(2,046)		642		0001
Purchased Call/Missing Reference/BMF0611SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/26/2026	05/21/2027	1	251,998	683.05		8,175		5,298		2,923			(2,884)		1,007		0001
Purchased Call/Missing Reference/BMF0611SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/12/2027	2	307,414	682.49		10,473		6,492		3,526			(4,015)		1,204		0001
Purchased Call/Missing Reference/BMF0612S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2026	06/08/2027	1	157,499	682.61		4,529		3,128		1,942			(1,406)		653		0001
Purchased Call/Missing Reference/BMF0611SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2026	05/14/2027	1	206,811	681.04		6,161		3,862		2,527			(2,304)		814		0001
Purchased Call/Missing Reference/BMF0611SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/26/2027	2	287,988	685.8		8,993		5,923		3,068			(3,101)		1,163		0001
Purchased Call/Missing Reference/BMF0612S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/09/2027	2	418,958	679.95		13,407		9,418		5,684			(4,004)		1,741		0001
Purchased Call/Missing Reference/BMF0611SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/13/2027	1	189,001	685.68		5,146		3,211		1,934			(1,956)		742		0001
Purchased Call/Missing Reference/BMF0610SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/04/2026	04/30/2027	2	325,320	671.22		10,485		6,176		5,402			(4,314)		1,240		0001
Purchased Call/Missing Reference/BMF0612SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2026	06/16/2027	1	493,049	683.67		15,058		10,822		6,002			(4,344)		2,077		0001
Purchased Call/Missing Reference/BMF0612S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/15/2027	1	178,667	684.05		5,428		3,853		2,138			(1,581)		751		0001
Purchased Call/Missing Reference/BMF0612SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2026	06/23/2027	1	88,135	683.48		2,676		1,959		1,095			(720)		376		0001
Purchased Call/Missing Reference/BMF0612SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2026	06/24/2027	1	333,197	683.13		10,374		7,666		4,210			(2,765)		1,425		0001
Purchased Call/Missing Reference/BMF0610SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	05/04/2027	3	222,028	670.09		8,307		4,960		3,855			(3,362)		854		0001
Purchased Call/Missing Reference/BMF0611SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/03/2027	1	151,681	673.42		5,478		3,256		2,341			(2,224)		582		0001
Purchased Call/Missing Reference/BMF0612SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/29/2027	1	137,195	683.82		4,318		3,232		1,714			(1,091)		592		0001
Purchased Call/Missing Reference/BMF0610SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	04/22/2027	1	455,624	675.93		13,549		7,640		6,253			(5,956)		1,703		0001
Purchased Call/Missing Reference/BMF0611SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2026	06/03/2027	1	420,799	687.4		13,002		8,849		4,323			(4,215)		1,727		0001
Purchased Call/Missing Reference/BMF0610SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2026	04/29/2027	3	426,348	669.79		14,058		8,231		7,410			(5,878)		1,621		0001
Purchased Call/Missing Reference/BMF0611S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/07/2027	1	515,996	683.9		15,233		9,276		5,538			(5,966)		1,998		0001
Purchased Call/Missing Reference/BMF0610SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/23/2027	1	232,255	674.59		7,461		4,228		3,359			(3,259)		870		0001
Purchased Call/Missing Reference/BMF0610S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/01/2027	1	251,549	666.62		7,083		3,601		4,547			(3,482)		891		0001
Purchased Call/Missing Reference/BMF0611S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	05/05/2027	2	386,461	674.7		13,579		8,112		5,747			(5,481)		1,490		0001
Purchased Call/Missing Reference/BMF0611SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/01/2026	05/28/2027	1	296,562	688.67		9,073		6,040		2,872			(3,041)		1,202		0001
Purchased Call/Missing Reference/BMF0611S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	1	54,730	680.55		1,809		1,096		666			(721)		212		0001
Purchased Call/Missing Reference/BMF0610ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/27/2027	1	68,383	675.12		1,907		1,108		979			(806)		259		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/BMF0612SE .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/22/2027	1	101,853	685.51		2,970		2,166		1,176			(808)		434		0001
Purchased Call/Missing Reference/BMF0611S9 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/11/2027	1	219,776	684.32		6,455		3,959		2,344			(2,501)		859		0001
Purchased Call/Missing Reference/BMF0610SD .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/13/2027	1	55,139	671.04		1,786		957		878			(829)		202		0001
Purchased Call/Missing Reference/BMF0612S1 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/08/2026	06/04/2027	1	75,537	687.76		2,042		1,399		769			(645)		311		0001
Purchased Call/Missing Reference/BMF0610S4 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/02/2027	1	78,740	662.85		2,428		1,238		1,627			(1,190)		280		0001
Purchased Call/Missing Reference/BMF0610S9 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/07/2026	04/06/2027	1	57,800	663.22		1,785		922		1,188			(863)		207		0001
Purchased Call/Missing Reference/BMF0610SG .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/16/2027	1	98,943	674.09		2,928		1,611		1,428			(1,318)		364		0001
Purchased Call/Missing Reference/BMF0611SF .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2027	1	284,114	687.76		7,366		4,603		2,702			(2,792)		1,118		0001
Purchased Call/Missing Reference/BMF0612S7 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/15/2026	06/11/2027	2	290,471	682		9,265		6,535		3,710			(2,741)		1,212		0001
Purchased Call/Missing Reference/BMF0610SX .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	04/30/2027	1	142,550	673.42		4,466		2,632		2,193			(1,836)		543		0001
Purchased Call/Missing Reference/BMF0610SQ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2026	04/28/2027	1	157,684	671.31		4,665		2,693		2,591			(1,974)		598		0001
Purchased Call/Missing Reference/BMF0610SH .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/20/2027	1	169,331	675.38		4,887		2,713		2,353			(2,175)		630		0001
Purchased Call/Missing Reference/BMF0611SS .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/27/2027	1	90,491	685.02		2,923		1,933		996			(1,004)		366		0001
Purchased Call/Missing Reference/BMF0611SV .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/01/2026	05/28/2027	1	133,628	687.35		4,213		2,805		1,359			(1,412)		542		0001
Purchased Call/Missing Reference/BMF0612S4 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2026	06/10/2027	1	344,398	677.03		11,466		8,026		5,177			(3,496)		1,434		0001
Purchased Call/Missing Reference/BMF0611SK .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/18/2027	1	156,296	679.99		4,553		2,880		1,997			(1,676)		620		0001
Purchased Call/Missing Reference/BMF0611S4 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	05/06/2027	1	315,001	680.95		9,580		5,775		3,756			(3,843)		1,217		0001
Purchased Call/Missing Reference/BMF0613SM .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/03/2026	07/30/2027	2	291,394	666.76		10,839		9,134		6,552			(1,726)		1,327		0001
Purchased Call/Missing Reference/BMF0614SL .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2026	09/03/2027	1	76,967	665.06		2,315		2,173		1,907			(165)		370		0001
Purchased Call/Missing Reference/BMF0614S5 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2026	08/20/2027	3	318,318	665.45		10,613		9,640		7,657			(1,026)		1,500		0001
Purchased Call/Missing Reference/BMF0613S2 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2026	07/14/2027	1	76,299	682.22		2,267		1,791		1,039			(480)		338		0001
Purchased Call/Missing Reference/BMF0613SR .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2026	08/05/2027	1	161,137	678.13		4,850		4,149		2,616			(733)		741		0001
Purchased Call/Missing Reference/BMF0613S8 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2026	07/22/2027	1	87,452	678.13		2,445		1,997		1,382			(463)		393		0001
Purchased Call/Missing Reference/BMF0613SH .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2026	07/28/2027	1	137,201	676.8		3,357		2,805		2,286			(573)		623		0001
Purchased Call/Missing Reference/BMF0614SD .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2026	08/26/2027	1	244,414	668.42		7,935		7,252		5,467			(741)		1,162		0001
Purchased Call/Missing Reference/BMF0612SW .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2026	07/07/2027	2	234,942	681.96		7,225		5,598		3,178			(1,657)		1,029		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/BMF0614S9 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2026	08/25/2027	1	84,321	668.63		2,568		2,326		1,871			(247)		400		0001
Purchased Call/Missing Reference/BMF0614SG .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/01/2026	08/27/2027	1	86,764	670.56		2,249		2,073		1,833			(181)		413		0001
Purchased Call/Missing Reference/BMF0614SU .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/14/2026	09/10/2027	2	323,483	651.96		9,335		8,951		11,232			(407)		1,572		0001
Purchased Call/Missing Reference/BMF0613SW .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2026	08/12/2027	1	72,902	678.73		2,122		1,862		1,181			(275)		339		0001
Purchased Call/Missing Reference/BMF0612SY .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2027	1	466,946	683.9		14,174		11,064		5,966			(3,193)		2,052		0001
Purchased Call/Missing Reference/BMF0614S4 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2026	08/20/2027	1	92,356	664.86		2,866		2,571		2,258			(315)		435		0001
Purchased Call/Missing Reference/BMF0613SZ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2026	08/17/2027	1	104,812	676.25		2,939		2,598		1,841			(347)		491		0001
Purchased Call/Missing Reference/BMF0612SO .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2026	06/30/2027	2	230,276	685.04		6,879		5,178		2,767			(1,717)		996		0001
Purchased Call/Missing Reference/BMF0613SL .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/03/2026	07/30/2027	1	114,067	667.72		3,804		3,200		2,496			(611)		520		0001
Purchased Call/Missing Reference/BMF0613SP .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2026	08/03/2027	1	193,574	671.76		6,884		5,819		3,786			(1,078)		888		0001
Purchased Call/Missing Reference/BMF0614S7 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2026	08/24/2027	2	185,349	665.48		6,086		5,502		4,473			(597)		879		0001
Purchased Call/Missing Reference/BMF0612SR .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2026	07/06/2027	2	700,885	683.79		20,371		15,651		8,871			(4,751)		3,064		0001
Purchased Call/Missing Reference/BMF0615S5 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2026	09/28/2027	1	71,987	658.98		2,244		2,244		2,192			(6)		359		0001
Purchased Call/Missing Reference/BMF0613S0 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/14/2026	07/13/2027	1	105,602	681.96		3,250		2,559		1,445			(696)		467		0001
Purchased Call/Missing Reference/BMF0614SH .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/01/2026	08/31/2027	1	58,881	667.28		1,663		1,535		1,368			(133)		282		0001
Purchased Call/Missing Reference/BMF0613S6 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2026	07/20/2027	1	122,451	677.2		4,023		3,245		1,982			(785)		549		0001
Purchased Call/Missing Reference/BMF0613SC .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/27/2026	07/23/2027	1	84,001	675.74		2,673		2,196		1,434			(481)		378		0001
Purchased Call/Missing Reference/BMF0613SD .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2026	07/27/2027	2	214,254	677.61		5,604		4,659		3,472			(971)		971		0001
Purchased Call/Missing Reference/BMF0613S5 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2026	07/15/2027	1	174,675	680.94		5,328		4,248		2,491			(1,112)		776		0001
Purchased Call/Missing Reference/BMF0614SM .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/08/2026	09/01/2027	1	57,775	664.08		1,631		1,535		1,465			(100)		277		0001
Purchased Call/Missing Reference/BMF0614ST .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2026	09/10/2027	1	104,516	650.62		3,292		3,145		3,747			(172)		508		0001
Purchased Call/Missing Reference/BMF0614SF .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2026	08/27/2027	1	105,000	671.01		3,177		2,912		2,190			(288)		500		0001
Purchased Call/Missing Reference/BMF0613ST .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/10/2026	08/06/2027	1	112,812	677.43		3,417		2,941		1,877			(483)		520		0001
Purchased Call/Missing Reference/BMF0613SI .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2026	07/29/2027	1	204,002	670.31		5,862		4,901		4,133			(998)		928		0001
Purchased Call/Missing Reference/BMF0614SJ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2026	09/02/2027	1	114,146	664.41		3,543		3,316		2,873			(263)		548		0001
Purchased Call/Missing Reference/BMF0614SX .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2026	09/14/2027	2	639,329	650.2		19,420		18,687		23,181			(782)		3,126		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/BMF0612S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2026	07/01/2027	1	112,003	684.57		3,235		2,453		1,373			(800)		485		0001
Purchased Call/Missing Reference/BMF0613S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2026	07/23/2027	1	50,592	674.47		1,592		1,305		898			(297)		228		0001
Purchased Call/Missing Reference/BMF0613SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/17/2026	08/13/2027	1	749,699	677.81		22,033		19,394		12,526			(2,685)		3,493		0001
Purchased Call/Missing Reference/BMF0614SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2026	09/15/2027	1	235,798	649.01		7,731		7,454		8,800			(297)		1,155		0001
Purchased Call/Missing Reference/BMF0615S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2026	09/17/2027	1	82,017	658.51		2,490		2,428		2,442			(82)		403		0001
Purchased Call/Missing Reference/BMF0613SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/10/2026	08/06/2027	1	106,048	676.93		3,249		2,797		1,791			(459)		489		0001
Purchased Call/Missing Reference/BMF0614S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2026	09/08/2027	1	273,887	661.18		8,032		7,588		7,535			(463)		1,328		0001
Purchased Call/Missing Reference/BMF0614S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2026	08/18/2027	1	213,943	672.65		5,397		4,826		4,187			(610)		1,005		0001
Purchased Call/Missing Reference/BMF0615S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2026	09/17/2027	1	109,665	658.37		3,691		3,660		3,276			(62)		538		0001
Purchased Call/Missing Reference/BMF0614SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2026	09/09/2027	1	61,373	659.5		1,550		1,481		1,765			(81)		298		0001
Purchased Call/Missing Reference/SPF0610S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/25/2027	1	306,939	241.85		10,813		5,300		17,609			(5,512)		1,066		0001
Purchased Call/Missing Reference/SPF0610SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/23/2027	1	157,579	254.11		4,440		2,530		3,694			(1,912)		590		0001
Purchased Call/Missing Reference/SPF0611SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/15/2027	1	68,053	260.69		1,945		1,381		983			(566)		286		0001
Purchased Call/Missing Reference/SPF0611SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/22/2027	1	78,749	259.47		2,118		1,545		1,289			(576)		335		0001
Purchased Call/Missing Reference/SPF0610SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	04/22/2027	1	4,785	253.59		136		77		117			(60)		18		0001
Purchased Call/Missing Reference/SPF0611S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2026	05/14/2027	1	63,535	260.58		1,863		1,167		860			(697)		250		0001
Purchased Call/Missing Reference/SPF0610S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/02/2027	1	59,054	245.74		1,778		906		2,619			(872)		210		0001
Purchased Call/Missing Reference/SPF0611SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/03/2027	1	53,888	262.83		1,218		831		615			(393)		221		0001
Purchased Call/Missing Reference/SPF0610SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/05/2027	1	90,001	256.64		3,125		1,864		1,723			(1,262)		347		0001
Purchased Call/Missing Reference/SPF0611SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/26/2026	05/21/2027	1	252,000	261.62		7,831		5,075		3,141			(2,763)		1,007		0001
Purchased Call/Missing Reference/SPF0610S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	05/04/2027	2	117,777	255.06		4,141		2,463		2,587			(1,680)		453		0001
Purchased Call/Missing Reference/SPF0610S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/09/2027	2	135,616	249.07		7,292		4,194		4,730			(3,101)		491		0001
Purchased Call/Missing Reference/SPF0611S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2027	1	87,086	262.94		2,209		1,381		929			(838)		343		0001
Purchased Call/Missing Reference/SPF0611SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/26/2027	1	136,768	262.51		4,048		2,650		1,579			(1,401)		552		0001
Purchased Call/Missing Reference/SPF0611SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/27/2027	1	55,688	262.52		1,744		1,153		645			(599)		225		0001
Purchased Call/Missing Reference/SPF0611SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/01/2026	05/28/2027	1	114,000	263.48		3,531		2,350		1,203			(1,183)		462		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/SPF0610SX .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/11/2027	1	175,019	260.53		5,059		3,102		2,348			(1,959)		684		0001
Purchased Call/Missing Reference/SPF0610SH .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2026	04/28/2027	1	124,699	253.35		3,677		2,123		3,145			(1,556)		473		0001
Purchased Call/Missing Reference/SPF0610SQ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	04/30/2027	1	73,197	255.97		2,631		1,555		1,473			(1,077)		279		0001
Purchased Call/Missing Reference/SPF0610SA .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/13/2027	1	77,345	249.88		2,560		1,376		2,539			(1,185)		283		0001
Purchased Call/Missing Reference/SPF0611SL .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/08/2026	06/04/2027	1	56,654	263.74		1,263		866		594			(399)		233		0001
Purchased Call/Missing Reference/SPF0611SM .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2026	06/08/2027	1	105,001	259.39		2,902		2,004		1,682			(901)		435		0001
Purchased Call/Missing Reference/SPF0610SC .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/20/2027	1	76,373	253		2,134		1,185		1,957			(950)		284		0001
Purchased Call/Missing Reference/SPF0610SN .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	04/30/2027	1	25,642	255.35		816		481		546			(336)		98		0001
Purchased Call/Missing Reference/SPF0610S2 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/01/2027	1	67,160	245.72		1,993		1,007		2,978			(991)		238		0001
Purchased Call/Missing Reference/SPF0611S0 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2026	05/12/2027	2	139,188	260.13		4,671		2,892		1,951			(1,792)		545		0001
Purchased Call/Missing Reference/SPF0611S1 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/01/2026	05/28/2027	1	285,422	263.83		8,655		5,762		2,907			(2,901)		1,157		0001
Purchased Call/Missing Reference/SPF0611ST .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2026	06/16/2027	1	57,070	260.14		1,544		1,110		872			(446)		240		0001
Purchased Call/Missing Reference/SPF0611S7 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/18/2027	1	117,221	260.48		3,258		2,061		1,612			(1,199)		465		0001
Purchased Call/Missing Reference/SPF0610SJ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/27/2027	1	54,292	254.26		1,710		994		1,262			(723)		205		0001
Purchased Call/Missing Reference/SPF0612S0 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/29/2027	1	93,742	258.97		2,918		2,184		1,629			(737)		405		0001
Purchased Call/Missing Reference/SPF0611S0 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/15/2026	06/11/2027	1	149,293	259.13		4,828		3,402		2,471			(1,431)		623		0001
Purchased Call/Missing Reference/SPF0611SY .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2026	06/24/2027	1	249,900	257.85		7,366		5,442		4,736			(1,963)		1,069		0001
Purchased Call/Missing Reference/SPF0611SN .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2027	2	388,655	258.32		12,365		8,694		6,868			(3,685)		1,615		0001
Purchased Call/Missing Reference/SPF0613S2 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2026	08/20/2027	3	256,011	259.52		7,835		7,117		4,747			(756)		1,206		0001
Purchased Call/Missing Reference/SPF0613S9 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/01/2026	08/27/2027	1	65,073	260.49		1,666		1,536		1,133			(134)		310		0001
Purchased Call/Missing Reference/SPF0613S0 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2026	09/17/2027	1	61,516	258.36		1,838		1,792		1,305			(61)		302		0001
Purchased Call/Missing Reference/SPF0613SL .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2026	09/14/2027	2	206,664	257.92		6,053		5,839		4,499			(229)		1,010		0001
Purchased Call/Missing Reference/SPF0612SK .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2026	07/28/2027	2	382,902	257.24		10,240		8,507		8,120			(1,765)		1,739		0001
Purchased Call/Missing Reference/SPF0613SV .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	08/27/2027	1	21,787	261.17		611		599		359			(14)		104		0001
Purchased Call/Missing Reference/SPF0613SX .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	09/03/2027	1	36,508	260.36		1,087		1,065		651			(25)		176		0001
Purchased Call/Missing Reference/SPF0613SQ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	08/12/2027	1	43,801	261.81		1,156		1,131		661			(29)		204		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/SPF0614SK .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2026	09/17/2027	1	109,663	258.62		3,363		3,334		2,282			(56)		538		0001
Purchased Call/Missing Reference/SPF0612S6 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2026	07/06/2027	2	288,527	260.38		8,111		6,236		4,488			(1,888)		1,261		0001
Purchased Call/Missing Reference/SPF0612SS .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2026	07/30/2027	1	87,658	257.84		3,169		2,673		1,782			(502)		399		0001
Purchased Call/Missing Reference/SPF0613SR .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	08/19/2027	1	24,186	260.51		701		686		413			(17)		114		0001
Purchased Call/Missing Reference/SPF0613SD .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2026	09/03/2027	1	117,725	260.99		3,342		3,138		1,998			(239)		566		0001
Purchased Call/Missing Reference/SPF0612S8 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2026	07/07/2027	1	67,200	259.75		1,933		1,489		1,109			(446)		294		0001
Purchased Call/Missing Reference/SPF0612S2 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2026	07/01/2027	2	385,086	259.59		11,779		8,972		6,381			(2,833)		1,668		0001
Purchased Call/Missing Reference/SPF0613S4 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2026	08/24/2027	1	192,322	258.79		5,923		5,350		3,795			(586)		912		0001
Purchased Call/Missing Reference/SPF0613SI .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2026	09/10/2027	1	78,387	257.04		2,559		2,445		1,812			(134)		381		0001
Purchased Call/Missing Reference/SPF0613SW .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	09/01/2027	1	34,894	258.36		1,171		1,147		722			(27)		167		0001
Purchased Call/Missing Reference/SPF0612SM .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2026	07/29/2027	1	152,999	255.22		5,078		4,245		3,802			(865)		696		0001
Purchased Call/Missing Reference/SPF0612SI .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/27/2026	07/23/2027	1	56,000	257.14		1,633		1,342		1,187			(294)		252		0001
Purchased Call/Missing Reference/SPF0613SS .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	08/20/2027	1	24,350	258.57		798		781		486			(19)		115		0001
Purchased Call/Missing Reference/SPF0613SO .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2026	08/18/2027	1	160,459	260.08		4,288		3,834		2,828			(484)		754		0001
Purchased Call/Missing Reference/SPF0612S5 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2026	07/02/2027	1	68,324	259.57		2,032		1,555		1,138			(480)		297		0001
Purchased Call/Missing Reference/SPF0612S4 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/06/2026	06/30/2027	1	211,450	259.85		6,412		4,886		3,414			(1,536)		914		0001
Purchased Call/Missing Reference/SPF0613SN .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2026	09/15/2027	1	86,137	257.28		2,407		2,321		1,969			(93)		422		0001
Purchased Call/Missing Reference/SPF0612SH .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2026	07/22/2027	1	59,900	258.87		1,573		1,285		1,101			(298)		269		0001
Purchased Call/Missing Reference/SPF0613SB .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2026	09/02/2027	1	73,268	259.18		2,403		2,249		1,427			(178)		352		0001
Purchased Call/Missing Reference/SPF0613SJ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/14/2026	09/10/2027	1	54,799	258.78		1,525		1,461		1,114			(68)		266		0001
Purchased Call/Missing Reference/SPF0613SU .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	08/26/2027	1	34,412	259.4		1,077		1,055		651			(25)		164		0001
Purchased Call/Missing Reference/SPF0612SB .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/14/2026	07/13/2027	1	79,199	259.66		2,431		1,914		1,335			(521)		351		0001
Purchased Call/Missing Reference/SPF0612SV .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2026	08/05/2027	1	112,501	261.49		3,278		2,805		1,717			(495)		518		0001
Purchased Call/Missing Reference/SPF0612SD .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2026	07/14/2027	1	218,148	260.28		6,713		5,304		3,497			(1,420)		967		0001
Purchased Call/Missing Reference/SPF0614SL .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2026	09/28/2027	1	53,994	258.85		1,556		1,556		1,499			(4)		269		0001
Purchased Call/Missing Reference/SPF0613SF .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2026	09/08/2027	1	57,941	259.15		1,610		1,521		1,140			(93)		281		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/SPF0612ST .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2026	08/03/2027	1	133,809	259.35		4,442		3,755		2,423			(696)		614		0001
Purchased Call/Missing Reference/SPF0612SX .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/10/2026	08/06/2027	1	52,500	262.07		1,533		1,319		765			(217)		242		0001
Purchased Call/Missing Reference/SPF0613ST .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	08/25/2027	1	47,719	259.47		1,486		1,455		895			(35)		227		0001
Purchased Call/Missing Reference/SPF0612SQ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/03/2026	07/30/2027	1	122,921	257.19		4,115		3,462		2,630			(661)		560		0001
Purchased Call/Missing Reference/SPF0613SY .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	09/09/2027	1	46,028	258.19		1,574		1,543		976			(36)		223		0001
Purchased Call/Missing Reference/BQ00610SO .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2026	03/23/2028	1	62,002	332.27		2,441		1,807		4,739			(635)		377		0001
Purchased Call/Missing Reference/BQ00610S2 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/27/2028	1	397,829	328.76		18,176		13,613		33,816			(4,575)		2,428		0001
Purchased Call/Missing Reference/BQ00610SK .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/24/2028	1	223,402	346.73		8,408		6,622		10,594			(1,793)		1,398		0001
Purchased Call/Missing Reference/BQ00611SY .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2026	06/16/2028	1	73,424	358.99		2,868		2,468		2,250			(412)		480		0001
Purchased Call/Missing Reference/BQ00611SB .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/18/2028	1	107,631	355.97		4,176		3,413		3,644			(766)		688		0001
Purchased Call/Missing Reference/BQ00610S8 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/07/2028	1	63,213	336.51		2,594		1,985		4,228			(616)		390		0001
Purchased Call/Missing Reference/BQ00611S6 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/12/2028	1	56,645	358.76		2,109		1,716		1,713			(400)		360		0001
Purchased Call/Missing Reference/BQ00612SO .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/22/2028	1	101,350	360.29		3,781		3,272		2,971			(513)		666		0001
Purchased Call/Missing Reference/BQ00610SP .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/04/2026	04/28/2028	1	129,675	347.19		5,412		4,304		6,064			(1,112)		815		0001
Purchased Call/Missing Reference/BQ00610SV .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/04/2028	1	79,435	348.37		3,895		3,112		3,559			(785)		502		0001
Purchased Call/Missing Reference/BQ00611SM .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2026	06/02/2028	1	63,430	362.87		2,456		2,066		1,645			(398)		410		0001
Purchased Call/Missing Reference/BQ00611SH .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/26/2028	1	71,738	360.02		2,991		2,488		2,082			(513)		461		0001
Purchased Call/Missing Reference/BQ00610SX .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/05/2028	1	71,605	354.71		3,280		2,637		2,529			(653)		452		0001
Purchased Call/Missing Reference/BQ00611ST .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/15/2026	06/12/2028	1	181,854	357.6		7,913		6,758		5,867			(1,163)		1,186		0001
Purchased Call/Missing Reference/BQ00611SV .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/15/2028	1	171,666	360.22		6,638		5,681		5,013			(964)		1,122		0001
Purchased Call/Missing Reference/BQ00611SD .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2026	05/19/2028	1	79,558	356.97		3,218		2,649		2,591			(583)		509		0001
Purchased Call/Missing Reference/BQ00610SF .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/20/2028	1	186,642	342.38		7,408		5,770		10,291			(1,644)		1,164		0001
Purchased Call/Missing Reference/BQ00611S1 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/11/2028	1	107,452	359.36		3,926		3,171		3,167			(758)		682		0001
Purchased Call/Missing Reference/BQ00611SF .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/26/2028	1	61,128	360.17		2,447		2,027		1,763			(422)		393		0001
Purchased Call/Missing Reference/BQ00610S4 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	03/31/2028	1	93,440	334.12		3,686		2,781		6,749			(915)		572		0001
Purchased Call/Missing Reference/BQ00610SU .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/01/2028	1	56,506	348.8		2,731		2,181		2,492			(553)		356		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/BQ00611S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2026	05/15/2028	1	86,384	356.43		3,417		2,787		2,864			(634)		551		0001
Purchased Call/Missing Reference/BQ00613S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2026	09/01/2028	1	95,649	352.78		4,045		3,917		3,842			(150)		663		0001
Purchased Call/Missing Reference/BQ00615S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	09/01/2028	1	17,501	352.48		824		824		824					121		0001
Purchased Call/Missing Reference/BQ00614SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	07/21/2028	1	48,921	353.3		2,348		2,324		1,895			(28)		329		0001
Purchased Call/Missing Reference/BQ00613SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2026	09/08/2028	1	64,801	354.61		2,544		2,474		2,445			(73)		452		0001
Purchased Call/Missing Reference/BQ00612SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2026	07/07/2028	1	86,401	356.41		3,481		3,084		2,952			(401)		575		0001
Purchased Call/Missing Reference/BQ00612SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2026	07/28/2028	1	132,298	350.71		5,413		4,973		5,638			(460)		894		0001
Purchased Call/Missing Reference/BQ00614SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	08/25/2028	1	47,816	353.41		2,324		2,301		1,875			(26)		330		0001
Purchased Call/Missing Reference/BQ00613SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2026	08/24/2028	2	148,382	352.35		6,137		5,845		6,019			(299)		1,023		0001
Purchased Call/Missing Reference/BQ00614S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/14/2026	09/11/2028	1	70,701	353.61		2,653		2,598		2,762			(58)		494		0001
Purchased Call/Missing Reference/BQ00612SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	07/14/2028	2	79,238	357.59		3,134		2,874		1,957			(263)		530		0001
Purchased Call/Missing Reference/BQ00612SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2026	07/20/2028	1	58,438	354.04		2,449		2,214		2,201			(238)		393		0001
Purchased Call/Missing Reference/BQ00614S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2026	09/14/2028	1	241,721	351.87		9,356		9,176		10,032			(192)		1,692		0001
Purchased Call/Missing Reference/BQ00614SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	08/18/2028	1	33,254	354.82		1,544		1,528		1,231			(18)		228		0001
Purchased Call/Missing Reference/BQ00615S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	08/04/2028	1	15,311	355.82		641		641		641					104		0001
Purchased Call/Missing Reference/BQ00614SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	09/08/2028	1	40,169	352.08		2,043		2,023		1,656			(23)		280		0001
Purchased Call/Missing Reference/BQ00613SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2026	08/21/2028	1	165,001	354.27		6,418		6,117		6,246			(309)		1,135		0001
Purchased Call/Missing Reference/BQ00614SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	06/30/2028	1	40,126	359.58		1,559		1,542		1,211			(19)		265		0001
Purchased Call/Missing Reference/BQ00614SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	08/10/2028	1	20,519	356.24		908		899		719			(11)		140		0001
Purchased Call/Missing Reference/BQ00613S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2026	07/31/2028	1	117,718	351.86		5,427		5,007		4,813			(425)		797		0001
Purchased Call/Missing Reference/BQ00615S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	08/25/2028	1	16,273	355.7		691		691		691					112		0001
Purchased Call/Missing Reference/BQ00614SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	08/25/2028	1	22,150	353.27		1,082		1,071		873			(12)		153		0001
Purchased Call/Missing Reference/BQ00612SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	07/07/2028	1	357,445	358.14		14,442		12,866		11,440			(1,627)		2,378		0001
Purchased Call/Missing Reference/BQ00614SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	08/18/2028	1	49,500	355.17		2,273		2,250		1,810			(26)		340		0001
Purchased Call/Missing Reference/BQ00614SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	07/13/2028	1	23,861	356.72		1,025		1,014		810			(12)		159		0001
Purchased Call/Missing Reference/BQ00614SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	08/18/2028	1	31,566	353.72		1,514		1,499		1,216			(17)		217		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/BQ00615S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	08/11/2028	1	15,077	358.03		590		590		590					103		0001
Purchased Call/Missing Reference/BQ00615S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	09/22/2028	1	35,641	359.28		1,374		1,374		1,374					251		0001
Purchased Call/Missing Reference/BQ00612S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2026	07/06/2028	1	97,284	358.61		3,638		3,218		3,046			(424)		647		0001
Purchased Call/Missing Reference/BQ00612SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	06/29/2028	1	66,816	359.32		2,588		2,303		2,037			(295)		442		0001
Purchased Call/Missing Reference/BQ00615S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	08/11/2028	1	19,199	356.66		785		785		785					131		0001
Purchased Call/Missing Reference/BQ00615S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	09/29/2028	1	48,449	358.22		1,939		1,939		1,938					343		0001
Purchased Call/Missing Reference/BQ00614SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	06/30/2028	1	20,474	360.78		764		756		589			(9)		135		0001
Purchased Call/Missing Reference/BQ00613SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/10/2026	08/07/2028	1	84,299	356.58		3,338		3,108		2,915			(234)		574		0001
Purchased Call/Missing Reference/BQ00614S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2026	09/15/2028	1	79,091	353.62		3,234		3,194		3,093			(53)		554		0001
Purchased Call/Missing Reference/BQ00610S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/25/2027	1	315,274	328.76		11,000		5,392		27,221			(5,607)		1,095		0001
Purchased Call/Missing Reference/BQ00610SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	05/04/2027	2	195,892	348.37		6,759		4,018		7,016			(2,745)		753		0001
Purchased Call/Missing Reference/BQ00611S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2026	05/12/2027	2	139,188	356.38		4,485		2,776		3,133			(1,720)		545		0001
Purchased Call/Missing Reference/BQ00611SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/26/2027	2	195,778	360.17		5,956		3,922		3,550			(2,054)		790		0001
Purchased Call/Missing Reference/BQ00611SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2026	06/16/2027	1	477,069	358.99		13,555		9,741		9,744			(3,910)		2,009		0001
Purchased Call/Missing Reference/BQ00610S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/09/2027	2	142,115	336.98		8,715		5,005		8,820			(3,715)		514		0001
Purchased Call/Missing Reference/BQ00611SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/11/2027	1	125,663	357.24		3,778		2,655		2,838			(1,142)		524		0001
Purchased Call/Missing Reference/BQ00610SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/29/2027	1	364,501	345.63		11,580		6,755		15,067			(4,867)		1,386		0001
Purchased Call/Missing Reference/BQ00611SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/27/2027	1	71,932	360.02		2,240		1,481		1,322			(769)		291		0001
Purchased Call/Missing Reference/BQ00611SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2026	06/03/2027	1	152,852	362.87		4,284		2,915		2,348			(1,389)		627		0001
Purchased Call/Missing Reference/BQ00612S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2026	06/23/2027	1	63,001	358.04		1,828		1,338		1,377			(492)		269		0001
Purchased Call/Missing Reference/BQ00610ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/05/2027	1	299,999	350.72		10,530		6,283		9,423			(4,252)		1,157		0001
Purchased Call/Missing Reference/BQ00610S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/01/2027	2	229,163	334.12		6,612		3,356		16,038			(3,262)		811		0001
Purchased Call/Missing Reference/BQ00610SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/07/2027	1	192,747	359		5,009		3,050		3,601			(1,962)		747		0001
Purchased Call/Missing Reference/BQ00611S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2026	06/08/2027	1	104,999	357.81		2,720		1,879		2,272			(844)		435		0001
Purchased Call/Missing Reference/BQ00611S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/11/2027	1	173,919	359.36		4,467		2,739		3,197			(1,730)		680		0001
Purchased Call/Missing Reference/BQ00611SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/01/2026	05/28/2027	1	111,124	361.19		3,486		2,321		1,894			(1,168)		451		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/BQ00611$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/18/2027	1	117,221	355.97		3,303		2,089		2,740			(1,216)		465		0001
Purchased Call/Missing Reference/BQ00610$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2026	04/23/2027	1	230,549	343.58		7,838		4,441		10,543			(3,424)		864		0001
Purchased Call/Missing Reference/BQ00612$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/29/2027	1	426,240	359.32		13,416		10,044		8,696			(3,391)		1,840		0001
Purchased Call/Missing Reference/BQ00611$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/15/2026	06/11/2027	1	149,294	357.6		4,922		3,469		3,298			(1,459)		623		0001
Purchased Call/Missing Reference/BQ00611$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/08/2026	06/04/2027	1	56,656	361.67		1,400		960		948			(442)		233		0001
Purchased Call/Missing Reference/BQ00611$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2026	06/09/2027	1	181,655	355.01		5,158		3,576		4,669			(1,587)		755		0001
Purchased Call/Missing Reference/BQ00611$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/15/2027	1	173,053	360.22		4,843		3,438		3,257			(1,410)		727		0001
Purchased Call/Missing Reference/BQ00612$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2026	06/24/2027	1	249,901	357.64		7,567		5,592		5,609			(2,017)		1,069		0001
Purchased Call/Missing Reference/BQ00610$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	04/30/2027	1	73,199	348.8		2,779		1,642		2,549			(1,138)		279		0001
Purchased Call/Missing Reference/BQ00611$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2026	05/14/2027	1	63,537	356.43		1,836		1,151		1,435			(687)		250		0001
Purchased Call/Missing Reference/BQ00610$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/13/2027	1	77,345	337.78		2,642		1,420		4,635			(1,223)		283		0001
Purchased Call/Missing Reference/BQ00611$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2027	1	255,086	358.76		6,769		4,231		4,946			(2,566)		1,004		0001
Purchased Call/Missing Reference/BQ0610$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/23/2027	1	157,578	346.73		4,204		2,395		6,103			(1,810)		590		0001
Purchased Call/Missing Reference/BQ00611$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/22/2027	1	315,189	360.29		8,390		6,118		5,970			(2,282)		1,343		0001
Purchased Call/Missing Reference/BQ00610$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/27/2027	1	76,224	346.6		2,056		1,181		2,983			(876)		288		0001
Purchased Call/Missing Reference/BQ00610$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/20/2027	1	143,872	342.38		4,147		2,303		6,963			(1,846)		535		0001
Purchased Call/Missing Reference/BQ00610$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/16/2027	1	94,459	341.4		2,839		1,562		4,789			(1,277)		348		0001
Purchased Call/Missing Reference/BQ00610$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2026	04/28/2027	1	124,698	344.65		3,861		2,229		5,419			(1,633)		473		0001
Purchased Call/Missing Reference/BQ00610$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2026	04/22/2027	1	121,499	344.59		3,434		1,937		5,268			(1,510)		454		0001
Purchased Call/Missing Reference/BQ00610$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/02/2027	1	59,053	333.37		1,773		904		4,267			(869)		210		0001
Purchased Call/Missing Reference/BQ00612$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2026	06/30/2027	1	175,898	360.78		4,919		3,696		3,282			(1,230)		761		0001
Purchased Call/Missing Reference/BQ00612$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2026	07/01/2027	1	77,000	359.58		2,107		1,598		1,552			(521)		334		0001
Purchased Call/Missing Reference/BQ00614$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2026	09/17/2027	2	288,164	354.62		10,237		10,063		8,496			(223)		1,415		0001
Purchased Call/Missing Reference/BQ00614$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2026	09/10/2027	1	78,387	352.08		2,469		2,359		2,602			(129)		381		0001
Purchased Call/Missing Reference/BQ00612$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2026	07/16/2027	1	67,190	355.69		1,842		1,473		1,742			(379)		299		0001
Purchased Call/Missing Reference/BQ00613$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2026	08/27/2027	1	57,751	355.7		1,617		1,482		1,576			(147)		275		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/BQ00614S4 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	09/14/2027	2	230,739	351.87		6,966		6,722		7,759			(263)		1,128		0001
Purchased Call/Missing Reference/BQ00612SC .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2026	07/07/2027	1	67,201	356.41		2,001		1,542		1,649			(462)		294		0001
Purchased Call/Missing Reference/BQ00612SS .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2026	07/23/2027	1	105,570	353.3		2,982		2,444		3,146			(557)		475		0001
Purchased Call/Missing Reference/BQ00613S2 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/03/2026	07/30/2027	2	213,660	351.86		6,930		5,835		6,914			(1,109)		973		0001
Purchased Call/Missing Reference/BQ00613SW .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2026	09/08/2027	1	268,890	354.61		7,742		7,314		7,845			(447)		1,303		0001
Purchased Call/Missing Reference/BQ00613SY .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2026	09/09/2027	2	151,029	354.07		4,462		4,288		4,535			(201)		733		0001
Purchased Call/Missing Reference/BQ00612SM .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2026	07/15/2027	1	435,791	357.22		12,004		9,570		10,327			(2,506)		1,936		0001
Purchased Call/Missing Reference/BQ00613S9 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/10/2026	08/06/2027	1	102,549	356.58		2,974		2,560		2,599			(420)		473		0001
Purchased Call/Missing Reference/BQ00613SG .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2026	08/20/2027	3	297,959	354.27		8,697		7,890		8,693			(846)		1,404		0001
Purchased Call/Missing Reference/BQ00612SJ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2026	07/14/2027	1	228,829	357.59		6,655		5,258		5,298			(1,408)		1,015		0001
Purchased Call/Missing Reference/BQ00614S2 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/14/2026	09/10/2027	1	358,143	353.61		9,683		9,278		11,023			(429)		1,741		0001
Purchased Call/Missing Reference/BQ00614SY .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2026	09/28/2027	1	53,993	357.95		1,606		1,606		1,630			(4)		269		0001
Purchased Call/Missing Reference/BQ00613S1 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/03/2026	07/30/2027	1	85,548	351.44		2,724		2,291		2,828			(438)		390		0001
Purchased Call/Missing Reference/BQ00614SA .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	08/12/2027	1	43,801	356.66		1,461		1,430		1,114			(36)		204		0001
Purchased Call/Missing Reference/BQ00612SR .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2026	07/22/2027	2	297,961	354.94		7,861		6,434		8,112			(1,476)		1,339		0001
Purchased Call/Missing Reference/BQ00613SR .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2026	09/02/2027	1	205,928	352.78		6,579		6,157		6,562			(488)		989		0001
Purchased Call/Missing Reference/BQ00613SI .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2026	08/24/2027	1	248,216	352.35		7,643		6,904		8,007			(756)		1,176		0001
Purchased Call/Missing Reference/BQ00612SX .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2026	07/28/2027	1	102,898	350.71		3,125		2,611		3,522			(534)		467		0001
Purchased Call/Missing Reference/BQ00612SU .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2026	07/27/2027	2	203,683	351.9		5,801		4,828		6,551			(1,002)		923		0001
Purchased Call/Missing Reference/BQ00613S4 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2026	08/03/2027	1	133,810	353.21		4,539		3,836		4,048			(711)		614		0001
Purchased Call/Missing Reference/BQ00613SU .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/08/2026	09/03/2027	1	62,273	354.87		1,807		1,701		1,788			(110)		300		0001
Purchased Call/Missing Reference/BQ00614SC .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	08/26/2027	1	48,484	353.41		1,885		1,846		1,487			(45)		231		0001
Purchased Call/Missing Reference/BQ00612SO .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/20/2026	07/16/2027	1	57,083	354.07		1,678		1,346		1,619			(335)		254		0001
Purchased Call/Missing Reference/BQ00612SE .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	07/09/2027	1	268,462	358.14		8,021		6,261		5,980			(1,807)		1,180		0001
Purchased Call/Missing Reference/BQ00613ST .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2026	09/03/2027	1	57,725	354.6		1,724		1,618		1,681			(123)		278		0001
Purchased Call/Missing Reference/BQ00613SK .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2026	08/25/2027	1	84,322	353.27		2,509		2,273		2,600			(241)		400		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/BQ00613SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/01/2026	08/27/2027	1	65,074	354.55		1,733		1,597		1,886			(140)		310		0001
Purchased Call/Missing Reference/BQ00614S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2026	09/17/2027	2	417,321	353.62		15,857		15,536		12,931			(373)		2,049		0001
Purchased Call/Missing Reference/BQ00614S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2026	09/15/2027	1	245,138	351.07		7,192		6,934		8,576			(277)		1,200		0001
Purchased Call/Missing Reference/BQ00613SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2026	08/17/2027	1	230,814	357.53		6,107		5,399		5,626			(721)		1,082		0001
Purchased Call/Missing Reference/BQ00612SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2026	07/29/2027	1	153,001	348.72		5,081		4,248		5,786			(865)		696		0001
Purchased Call/Missing Reference/BQ00613S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2026	08/05/2027	1	116,211	355.82		3,387		2,898		3,065			(512)		535		0001
Purchased Call/Missing Reference/BQ00612SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/14/2026	07/13/2027	1	177,996	356.72		5,464		4,302		4,325			(1,171)		788		0001
Purchased Call/Missing Reference/BQ00613SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2026	08/18/2027	2	195,457	355.17		5,503		4,905		5,422			(627)		918		0001
Purchased Call/Missing Reference/BQ00614SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	09/01/2027	1	48,396	352.48		1,966		1,926		1,564			(46)		232		0001
Purchased Call/Missing Reference/BQ00614SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	08/19/2027	1	24,185	354.82		881		862		684			(21)		114		0001
Purchased Call/Missing Reference/BQ00613SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2026	08/20/2027	2	301,415	353.72		9,319		8,437		9,047			(944)		1,420		0001
Purchased Call/Missing Reference/BQ00612ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/27/2026	07/23/2027	1	56,001	352.34		1,615		1,327		1,756			(291)		252		0001
Purchased Call/Missing Reference/BQ00614SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	09/29/2027	1	58,741	358.22		1,753		1,753		1,754					293		0001
Purchased Call/Missing Reference/BQ00612SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2026	07/20/2027	1	51,315	354.04		1,615		1,302		1,461			(315)		230		0001
Purchased Call/Missing Reference/BQ00612SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2026	07/06/2027	2	520,867	358.61		13,913		10,691		11,190			(3,243)		2,277		0001
Purchased Call/Missing Reference/SPF0610S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2026	03/27/2028	1	397,817	241.85		18,291		13,699		24,761			(4,604)		2,428		0001
Purchased Call/Missing Reference/SPF0610ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/04/2028	1	79,433	255.06		3,837		3,066		2,581			(774)		502		0001
Purchased Call/Missing Reference/SPF0611SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2026	06/02/2028	1	63,431	262.83		2,650		2,230		1,355			(429)		410		0001
Purchased Call/Missing Reference/SPF0611SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/22/2028	1	95,225	259.47		3,578		3,097		2,514			(485)		626		0001
Purchased Call/Missing Reference/SPF0610SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/05/2028	1	65,291	258.66		2,812		2,260		1,739			(560)		413		0001
Purchased Call/Missing Reference/SPF0611SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/15/2028	1	101,249	260.69		3,977		3,403		2,479			(577)		662		0001
Purchased Call/Missing Reference/SPF0611S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/12/2028	1	56,645	262.94		2,044		1,663		1,181			(388)		360		0001
Purchased Call/Missing Reference/SPF0610S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/07/2028	1	63,215	248.8		2,584		1,977		2,817			(614)		390		0001
Purchased Call/Missing Reference/SPF0611SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/26/2028	1	173,627	262.51		6,984		5,785		3,762			(1,206)		1,117		0001
Purchased Call/Missing Reference/SPF0610SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/04/2026	04/28/2028	1	129,674	255.35		5,139		4,087		4,147			(1,056)		814		0001
Purchased Call/Missing Reference/SPF0611SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2026	06/16/2028	1	73,425	260.14		2,775		2,388		1,854			(399)		480		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/SPF0610$S .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/01/2028	1	56,508	255.97		2,627		2,097		1,746			(532)		356		0001
Purchased Call/Missing Reference/SPF0610$Y .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/11/2028	1	107,453	260.53		4,252		3,435		2,582			(821)		682		0001
Purchased Call/Missing Reference/SPF0610$D .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/20/2028	1	99,143	253		3,852		3,000		3,575			(855)		618		0001
Purchased Call/Missing Reference/SPF0611$6 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2026	05/15/2028	1	86,385	260.58		3,451		2,814		2,071			(640)		551		0001
Purchased Call/Missing Reference/SPF0610$G .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/24/2028	1	223,401	254.11		8,730		6,876		7,607			(1,861)		1,398		0001
Purchased Call/Missing Reference/SPF0611$P .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/15/2026	06/12/2028	1	181,855	259.13		7,804		6,664		4,839			(1,147)		1,186		0001
Purchased Call/Missing Reference/SPF0611$F .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/26/2028	1	71,736	262.52		3,003		2,498		1,553			(515)		461		0001
Purchased Call/Missing Reference/SPF0611$8 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/18/2028	1	98,029	260.48		3,767		3,079		2,373			(692)		626		0001
Purchased Call/Missing Reference/SPF0610$3 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	03/31/2028	1	93,440	245.72		3,780		2,852		4,853			(938)		572		0001
Purchased Call/Missing Reference/SPF0612$U .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2026	07/31/2028	1	117,719	257.84		5,460		5,039		3,465			(428)		797		0001
Purchased Call/Missing Reference/SPF0612$9 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2026	07/07/2028	1	86,401	259.75		3,399		3,012		2,257			(391)		575		0001
Purchased Call/Missing Reference/SPF0612$G .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2026	07/20/2028	1	52,038	258.05		2,180		1,970		1,506			(212)		350		0001
Purchased Call/Missing Reference/SPF0612$N .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2026	07/27/2028	1	196,060	257.01		7,896		7,252		6,013			(672)		1,324		0001
Purchased Call/Missing Reference/SPF0614$2 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	07/13/2028	1	23,860	259.66		958		948		630			(12)		159		0001
Purchased Call/Missing Reference/SPF0613$P .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2026	09/15/2028	2	96,588	258.36		3,847		3,807		2,167			(52)		676		0001
Purchased Call/Missing Reference/SPF0614$1 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	07/07/2028	1	27,446	260.42		1,062		1,051		690			(13)		183		0001
Purchased Call/Missing Reference/SPF0612$E .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	07/14/2028	2	68,430	260.28		2,704		2,480		1,184			(226)		458		0001
Purchased Call/Missing Reference/SPF0613$6 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2026	08/21/2028	1	165,000	259.52		6,568		6,259		4,500			(317)		1,135		0001
Purchased Call/Missing Reference/SPF0613$Z .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	06/30/2028	1	20,476	259.85		809		801		530			(10)		135		0001
Purchased Call/Missing Reference/SPF0614$4 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	08/10/2028	1	20,522	261.93		758		750		488			(9)		140		0001
Purchased Call/Missing Reference/SPF0612$Y .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/10/2026	08/07/2028	1	67,499	262.07		2,686		2,501		1,590			(188)		460		0001
Purchased Call/Missing Reference/SPF0613$C .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2026	09/01/2028	1	95,650	259.18		4,126		3,995		2,686			(153)		663		0001
Purchased Call/Missing Reference/SPF0613$5 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2026	08/24/2028	2	148,380	258.79		6,119		5,828		4,216			(298)		1,023		0001
Purchased Call/Missing Reference/SPF0613$G .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2026	09/08/2028	1	64,800	259.15		2,481		2,412		1,825			(71)		452		0001
Purchased Call/Missing Reference/SPF0614$P .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	08/25/2028	1	16,276	261.17		545		545		545					112		0001
Purchased Call/Missing Reference/SPF0613$K .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/14/2026	09/11/2028	1	67,500	258.78		2,582		2,529		1,939			(57)		471		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/SPF0614SQ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	09/22/2028	1	35,640	259.5		1,312		1,312		1,312					251		0001
Purchased Call/Missing Reference/SPF0614S9 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	08/25/2028	1	29,727	259.4		1,239		1,226		822			(14)		205		0001
Purchased Call/Missing Reference/SPF0612S7 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2026	07/06/2028	1	97,283	260.38		3,800		3,361		2,443			(442)		647		0001
Purchased Call/Missing Reference/SPF0613SM .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2026	09/14/2028	1	241,720	257.92		9,334		9,155		7,266			(192)		1,692		0001
Purchased Call/Missing Reference/SPF0614S7 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	08/18/2028	1	31,564	258.57		1,357		1,344		904			(16)		217		0001
Purchased Call/Missing Reference/SPF0614SQ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	08/11/2028	1	15,076	262.96		460		460		460					103		0001
Purchased Call/Missing Reference/SPF0612SA .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	06/29/2028	1	66,817	258.97		2,916		2,594		1,815			(332)		442		0001
Purchased Call/Missing Reference/SPF0614SQ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	06/30/2028	1	40,125	259.59		1,604		1,587		1,053			(20)		265		0001
Purchased Call/Missing Reference/SPF0614S5 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	08/18/2028	1	49,501	260.08		1,995		1,975		1,308			(23)		340		0001
Purchased Call/Missing Reference/SPF0614SA .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	09/08/2028	1	40,170	257.04		1,863		1,845		1,262			(21)		280		0001
Purchased Call/Missing Reference/SPF0614SN .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	08/11/2028	1	19,201	261.81		618		618		618					131		0001
Purchased Call/Missing Reference/SPF0612SO .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2026	07/28/2028	1	132,301	257.24		5,277		4,847		4,022			(449)		894		0001
Purchased Call/Missing Reference/SPF0614SR .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	09/29/2028	1	38,251	258.54		1,475		1,475		1,475					270		0001
Purchased Call/Missing Reference/SPF0614S6 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	08/18/2028	1	33,254	260.51		1,315		1,302		859			(15)		228		0001
Purchased Call/Missing Reference/SPF0614S3 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	07/21/2028	1	48,922	257.08		2,213		2,190		1,494			(27)		329		0001
Purchased Call/Missing Reference/SPF0614S8 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	08/25/2028	1	22,151	259.47		920		911		610			(10)		153		0001
Purchased Call/Missing Reference/BMF0610S2 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2026	03/21/2031	1	82,151	662.4		5,221		4,679		3,529			(544)		869		0001
Purchased Call/Missing Reference/BMF0612SO .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2026	06/03/2031	1	50,290	687.4		2,981		2,795		1,569			(191)		544		0001
Purchased Call/Missing Reference/BMF0610SJ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/10/2031	1	58,347	671.04		3,805		3,467		2,247			(340)		621		0001
Purchased Call/Missing Reference/BMF0610SE .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	04/10/2031	2	125,027	670.46		8,581		7,854		4,854			(731)		1,330		0001
Purchased Call/Missing Reference/BMF0611SR .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/22/2031	2	273,213	683.05		17,429		16,261		9,022			(1,180)		2,944		0001
Purchased Call/Missing Reference/BMF0611SN .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/16/2031	1	126,097	679.99		7,733		7,168		4,313			(568)		1,356		0001
Purchased Call/Missing Reference/BMF0611SU .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/01/2026	05/28/2031	2	343,751	687.35		21,995		20,540		10,679			(1,474)		3,710		0001
Purchased Call/Missing Reference/BMF0611SM .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/15/2031	1	182,001	681.04		11,042		10,235		6,177			(812)		1,957		0001
Purchased Call/Missing Reference/BMF0610S// .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/04/2026	05/01/2031	1	66,002	673.42		4,061		3,731		2,469			(332)		707		0001
Purchased Call/Missing Reference/BMF0610S8 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/03/2031	1	278,251	662.85		17,866		16,139		11,923			(1,735)		2,954		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/BMF0611SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2031	1	265,716	687.76		15,647		14,487		8,250			(1,183)		2,856		0001
Purchased Call/Missing Reference/BMF0612SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/13/2031	1	217,501	684.05		13,695		12,905		7,126			(796)		2,359		0001
Purchased Call/Missing Reference/BMF0612SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2026	06/23/2031	2	604,825	683.48		38,286		36,280		27,479			(2,046)		6,578		0001
Purchased Call/Missing Reference/BMF0610SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/25/2031	1	64,400	675.12		3,957		3,622		2,346			(336)		688		0001
Purchased Call/Missing Reference/BMF0612SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2026	06/24/2031	1	121,802	683.13		7,774		7,373		4,013			(413)		1,325		0001
Purchased Call/Missing Reference/BMF0611SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/09/2031	1	221,959	684.32		13,817		12,755		7,245			(1,069)		2,382		0001
Purchased Call/Missing Reference/BMF0610SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/14/2031	1	108,128	673.4		6,985		6,345		4,043			(643)		1,152		0001
Purchased Call/Missing Reference/BMF0610SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2026	04/28/2031	1	377,202	671.31		23,695		21,706		14,539			(1,999)		4,035		0001
Purchased Call/Missing Reference/BMF0610SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/18/2031	1	140,000	675.38		8,754		7,980		5,104			(778)		1,493		0001
Purchased Call/Missing Reference/BMF0612SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/27/2031	1	80,745	683.82		5,173		4,915		2,662			(261)		879		0001
Purchased Call/Missing Reference/BMF0610SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/13/2026	04/09/2031	1	62,557	670.42		4,033		3,658		2,428			(376)		665		0001
Purchased Call/Missing Reference/BMF0611S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2031	1	59,990	680.55		3,954		3,645		2,044			(314)		644		0001
Purchased Call/Missing Reference/BMF0611SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/01/2026	05/29/2031	1	316,251	688.67		19,949		18,634		9,668			(1,324)		3,415		0001
Purchased Call/Missing Reference/BMF0612SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/29/2026	06/26/2031	1	54,997	684.55		3,459		3,285		1,791			(176)		599		0001
Purchased Call/Missing Reference/BMF0610SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	05/02/2031	1	290,002	670.09		19,311		17,752		11,313			(1,568)		3,106		0001
Purchased Call/Missing Reference/BMF0612SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2026	06/20/2031	2	242,136	685.51		14,939		14,140		7,744			(806)		2,631		0001
Purchased Call/Missing Reference/BMF0610S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/01/2031	1	412,704	666.62		25,476		23,011		22,084			(2,476)		4,379		0001
Purchased Call/Missing Reference/BMF0613SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2026	07/22/2031	1	57,675	678.13		3,520		3,395		2,049			(131)		633		0001
Purchased Call/Missing Reference/BMF0613SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/17/2026	08/14/2031	1	57,749	677.81		3,560		3,476		2,072			(86)		637		0001
Purchased Call/Missing Reference/BMF0614S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2026	08/21/2031	3	690,591	665.45		45,035		44,230		38,739			(855)		7,638		0001
Purchased Call/Missing Reference/BMF0613S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2026	07/14/2031	1	124,348	682.22		7,728		7,406		4,190			(326)		1,361		0001
Purchased Call/Missing Reference/BMF0612SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2026	07/02/2031	1	55,168	682.1		3,471		3,310		1,855			(162)		602		0001
Purchased Call/Missing Reference/BMF0612SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2026	06/30/2031	2	176,836	685.04		10,932		10,404		5,702			(541)		1,927		0001
Purchased Call/Missing Reference/BMF0614S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2026	08/15/2031	1	125,255	676.25		7,557		7,383		4,581			(178)		1,383		0001
Purchased Call/Missing Reference/BMF0613SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/28/2026	07/24/2031	1	82,623	675.74		5,231		5,050		3,034			(184)		907		0001
Purchased Call/Missing Reference/BMF0613SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2026	08/05/2031	1	343,751	678.13		21,397		20,786		12,253			(645)		3,785		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/BMF0614S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2026	08/19/2031	1	147,794	668.39		8,918		8,732		5,982			(200)		1,634		0001
Purchased Call/Missing Reference/BMF0613S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/14/2026	07/11/2031	1	96,968	681.96		6,113		5,854		3,266			(262)		1,060		0001
Purchased Call/Missing Reference/BMF0614SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/01/2026	08/29/2031	1	543,646	667.28		32,695		32,192		29,968			(520)		6,026		0001
Purchased Call/Missing Reference/BMF0614SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2026	08/25/2031	1	550,002	668.63		34,343		33,702		29,860			(659)		6,090		0001
Purchased Call/Missing Reference/BMF0613SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/03/2026	07/30/2031	1	241,034	667.72		15,685		15,193		9,798			(499)		2,649		0001
Purchased Call/Missing Reference/BMF0614SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2026	09/08/2031	2	184,178	661.18		10,451		10,348		8,191			(116)		2,047		0001
Purchased Call/Missing Reference/BMF0614SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2026	08/26/2031	1	73,740	668.42		4,737		4,657		2,991			(88)		817		0001
Purchased Call/Missing Reference/BMF0613SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2026	07/29/2031	1	467,501	670.31		28,539		27,615		24,766			(970)		5,137		0001
Purchased Call/Missing Reference/BMF0613SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2026	07/25/2031	1	154,631	677.61		8,971		8,665		5,553			(310)		1,697		0001
Purchased Call/Missing Reference/BMF0615S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	09/19/2031	1	116,001	665.18		7,244		7,216		4,913			(32)		1,293		0001
Purchased Call/Missing Reference/BMF0612SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2026	07/03/2031	1	60,939	683.79		3,771		3,597		2,017			(176)		665		0001
Purchased Call/Missing Reference/BMF0613SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2026	08/04/2031	1	2,395,462	678.68		149,478		144,968		116,127			(4,587)		26,368		0001
Purchased Call/Missing Reference/BMF0614SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2026	08/22/2031	1	54,277	665.48		3,497		3,432		2,292			(67)		600		0001
Purchased Call/Missing Reference/BMF0615S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	09/26/2031	1	73,826	658.98		4,472		4,472		4,466					825		0001
Purchased Call/Missing Reference/BMF0610S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2026	03/23/2028	1	74,401	662.4		3,124		2,313		2,347			(813)		452		0001
Purchased Call/Missing Reference/BMF0611SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/26/2028	1	193,999	685.8		8,079		6,692		3,857			(1,394)		1,248		0001
Purchased Call/Missing Reference/BMF0610SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2026	04/07/2028	1	84,285	670.58		3,563		2,727		2,251			(847)		520		0001
Purchased Call/Missing Reference/BMF0610SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2026	04/24/2028	2	239,401	676.58		9,424		7,419		5,678			(2,012)		1,498		0001
Purchased Call/Missing Reference/BMF0610SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2026	04/28/2028	1	58,860	671.31		2,429		1,918		1,575			(512)		370		0001
Purchased Call/Missing Reference/BMF0611S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/04/2028	1	105,914	670.09		5,311		4,244		2,919			(1,071)		669		0001
Purchased Call/Missing Reference/BMF0611SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/12/2028	1	63,001	682.49		2,797		2,263		1,333			(536)		400		0001
Purchased Call/Missing Reference/BMF0611SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2026	06/02/2028	1	83,959	687.4		3,558		2,994		1,620			(576)		543		0001
Purchased Call/Missing Reference/BMF0611SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/18/2026	05/15/2028	1	115,177	681.04		4,764		3,885		2,518			(883)		734		0001
Purchased Call/Missing Reference/BMF0611SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/12/2028	1	75,530	687.76		2,834		2,306		1,418			(537)		480		0001
Purchased Call/Missing Reference/BMF0612SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/15/2028	1	269,769	684.05		11,295		9,666		5,696			(1,640)		1,764		0001
Purchased Call/Missing Reference/BMF0611SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/11/2028	1	143,269	684.32		5,868		4,740		2,904			(1,133)		910		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/BMF0612SF .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2026	06/22/2028	2	168,807	685.51		6,855		5,934		3,470			(927)		1,110		0001
Purchased Call/Missing Reference/BMF0610SI .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2026	04/20/2028	1	219,688	675.38		8,922		6,949		5,328			(1,980)		1,370		0001
Purchased Call/Missing Reference/BMF0611SL .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/18/2028	1	130,708	679.99		5,311		4,341		2,934			(975)		835		0001
Purchased Call/Missing Reference/BMF0612S6 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	06/09/2028	1	55,293	677.03		2,520		2,147		1,351			(381)		360		0001
Purchased Call/Missing Reference/BMF0610S5 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	03/31/2028	1	124,591	666.62		4,970		3,760		3,611			(1,213)		763		0001
Purchased Call/Missing Reference/BMF0610S6 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/03/2028	1	48,004	662.85		2,043		1,548		1,510			(497)		295		0001
Purchased Call/Missing Reference/BMF0611S6 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/05/2028	1	77,372	680.55		3,448		2,772		1,702			(687)		489		0001
Purchased Call/Missing Reference/BMF0611S2 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/01/2028	1	60,008	673.42		2,851		2,276		1,534			(577)		378		0001
Purchased Call/Missing Reference/BMF0612S8 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/15/2026	06/12/2028	1	242,471	682		10,549		9,008		5,327			(1,550)		1,581		0001
Purchased Call/Missing Reference/BMF0612SD .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2026	06/16/2028	1	95,926	683.67		4,033		3,471		2,042			(580)		628		0001
Purchased Call/Missing Reference/BMF0611ST .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2026	05/26/2028	1	95,649	685.02		4,185		3,481		1,935			(718)		615		0001
Purchased Call/Missing Reference/BMF0613SV .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/10/2026	08/07/2028	1	106,799	676.93		4,498		4,188		2,726			(315)		727		0001
Purchased Call/Missing Reference/BMF0612SS .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2026	06/30/2028	1	53,499	684.57		2,148		1,898		1,128			(252)		354		0001
Purchased Call/Missing Reference/BMF0613S3 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2026	07/14/2028	1	78,646	682.22		3,241		2,902		1,766			(342)		526		0001
Purchased Call/Missing Reference/BMF0614SA .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2026	08/21/2028	1	164,998	665.45		7,265		6,924		5,337			(350)		1,135		0001
Purchased Call/Missing Reference/BMF0614S1 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2026	08/18/2028	1	66,000	672.65		2,581		2,435		1,853			(148)		453		0001
Purchased Call/Missing Reference/BMF0613SJ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2026	07/28/2028	1	176,401	676.8		6,352		5,835		4,484			(540)		1,192		0001
Purchased Call/Missing Reference/BMF0615S2 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	09/21/2028	1	52,503	665.18		2,252		2,230		1,736			(25)		369		0001
Purchased Call/Missing Reference/BMF0612SX .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2026	07/07/2028	1	115,197	681.96		4,659		4,128		2,583			(536)		766		0001
Purchased Call/Missing Reference/BMF0614SK .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2026	09/01/2028	1	127,534	664.41		5,400		5,228		4,240			(200)		884		0001
Purchased Call/Missing Reference/BMF0615S6 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	09/29/2028	1	61,203	660.01		2,498		2,498		2,505					433		0001
Purchased Call/Missing Reference/BMF0615S1 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2026	09/15/2028	1	105,454	658.51		4,370		4,316		3,938			(72)		738		0001
Purchased Call/Missing Reference/BMF0614SY .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2026	09/14/2028	2	547,000	650.2		22,810		22,384		23,693			(456)		3,828		0001
Purchased Call/Missing Reference/BMF0613SF .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2026	07/27/2028	1	51,044	677.61		1,887		1,726		1,275			(163)		345		0001
Purchased Call/Missing Reference/BMF0614SV .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/14/2026	09/08/2028	1	53,559	650.62		2,207		2,161		2,297			(49)		373		0001
Purchased Call/Missing Reference/BMF0613SN .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/03/2026	07/31/2028	2	156,962	666.76		7,663		7,068		4,888			(604)		1,063		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/BMF0614$R .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2026	09/08/2028	1	135,000	659.5		4,794		4,682		4,923			(132)		941		0001
Purchased Call/Missing Reference/BMF0614$8 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2026	08/24/2028	2	183,806	665.48		8,119		7,733		5,944			(396)		1,267		0001
Purchased Call/Missing Reference/BMF0613$A .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2026	07/21/2028	1	65,228	674.47		2,789		2,539		1,734			(261)		439		0001
Purchased Call/Missing Reference/BMF0614$P .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2026	09/08/2028	1	86,403	661.18		3,514		3,417		3,053			(101)		602		0001
Purchased Call/Missing Reference/BMF0612$T .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2026	07/06/2028	1	69,712	683.79		2,846		2,518		1,504			(331)		463		0001
Purchased Call/Missing Reference/BMF0612$Z .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2026	07/07/2028	1	366,591	683.9		15,309		13,639		7,885			(1,724)		2,438		0001
Purchased Call/Missing Reference/BMF0613$7 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2026	07/20/2028	1	151,219	677.2		6,683		6,041		3,790			(650)		1,016		0001
Purchased Call/Missing Reference/BMF0614$W .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/14/2026	09/11/2028	1	93,198	651.96		3,760		3,682		3,910			(83)		651		0001
Purchased Call/Missing Reference/SPF0610$6 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/03/2031	1	59,624	245.74		3,506		3,167		3,469			(340)		633		0001
Purchased Call/Missing Reference/SPF0610$4 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/01/2031	1	309,529	245.72		18,089		16,321		23,238			(1,794)		3,285		0001
Purchased Call/Missing Reference/SPF0610$U .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/01/2031	1	72,504	255.97		4,608		4,239		2,996			(372)		776		0001
Purchased Call/Missing Reference/SPF0610$K .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/25/2031	1	55,825	254.26		3,337		3,062		2,455			(280)		597		0001
Purchased Call/Missing Reference/SPF0611$G .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/01/2026	05/28/2031	2	429,686	263.48		25,093		23,430		19,807			(1,691)		4,638		0001
Purchased Call/Missing Reference/SPF0610$W .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2031	1	59,991	258.66		3,632		3,349		2,274			(289)		644		0001
Purchased Call/Missing Reference/SPF0611$D .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2026	05/23/2031	1	185,301	262.51		10,666		9,933		6,138			(738)		1,997		0001
Purchased Call/Missing Reference/SPF0611$X .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2026	06/20/2031	1	120,851	259.47		6,656		6,301		4,503			(358)		1,313		0001
Purchased Call/Missing Reference/SPF0610$Z .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/09/2031	1	166,468	260.53		9,514		8,783		5,917			(736)		1,787		0001
Purchased Call/Missing Reference/SPF0611$Z .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2026	06/24/2031	1	91,351	257.85		5,268		4,996		3,583			(280)		994		0001
Purchased Call/Missing Reference/SPF0611$4 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2031	1	225,066	262.94		12,103		11,206		7,320			(915)		2,419		0001
Purchased Call/Missing Reference/SPF0610$B .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/14/2031	1	81,098	250.9		4,848		4,404		4,001			(446)		864		0001
Purchased Call/Missing Reference/SPF0611$9 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/16/2031	1	94,575	260.48		5,261		4,877		3,369			(387)		1,017		0001
Purchased Call/Missing Reference/SPF0610$1 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2026	04/28/2031	1	310,701	253.35		18,015		16,503		14,116			(1,520)		3,324		0001
Purchased Call/Missing Reference/SPF0612$1 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/27/2031	1	60,560	258.97		3,576		3,397		2,287			(180)		659		0001
Purchased Call/Missing Reference/SPF0611$S .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/13/2031	1	163,124	260.69		9,273		8,739		5,790			(539)		1,769		0001
Purchased Call/Missing Reference/SPF0610$P .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	05/02/2031	1	217,500	255.06		13,149		12,088		9,351			(1,068)		2,330		0001
Purchased Call/Missing Reference/SPF0611$1 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/12/2031	1	144,999	260.13		8,651		7,991		5,247			(664)		1,558		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/SPF0610S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/10/2031	1	54,225	249.07		3,335		3,027		2,838			(309)		577		0001
Purchased Call/Missing Reference/SPF0614SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	09/23/2031	1	29,160	259.5		1,541		1,541		1,539					325		0001
Purchased Call/Missing Reference/SPF0614SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	07/02/2031	1	41,375	259.57		2,254		2,246		1,536			(9)		451		0001
Purchased Call/Missing Reference/SPF0614SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	08/14/2031	1	43,313	262.66		2,183		2,176		1,441			(9)		478		0001
Purchased Call/Missing Reference/SPF0612SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2026	07/25/2031	1	74,574	257.01		4,039		3,901		3,004			(140)		819		0001
Purchased Call/Missing Reference/SPF0614SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	09/29/2031	1	26,100	258.54		1,416		1,416		1,416					292		0001
Purchased Call/Missing Reference/SPF0613S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2026	08/26/2031	1	60,212	259.4		3,598		3,537		2,232			(67)		667		0001
Purchased Call/Missing Reference/SPF0613S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/24/2026	08/21/2031	3	586,697	259.52		34,028		33,417		30,769			(647)		6,489		0001
Purchased Call/Missing Reference/SPF0612SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/14/2026	07/11/2031	1	72,726	259.66		4,232		4,053		2,704			(181)		795		0001
Purchased Call/Missing Reference/SPF0614SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	07/03/2031	1	45,707	260.38		2,435		2,426		1,638			(10)		499		0001
Purchased Call/Missing Reference/SPF0612SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2026	08/15/2031	1	93,943	261.54		5,147		5,028		3,267			(121)		1,037		0001
Purchased Call/Missing Reference/SPF0612SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/28/2026	07/24/2031	1	61,966	257.14		3,550		3,427		2,484			(125)		680		0001
Purchased Call/Missing Reference/SPF0614SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	09/10/2031	1	18,355	257.04		1,035		1,035		1,034					204		0001
Purchased Call/Missing Reference/SPF0613SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2026	09/08/2031	1	82,265	259.15		4,355		4,315		3,086			(48)		914		0001
Purchased Call/Missing Reference/SPF0614SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	09/26/2031	1	55,371	258.85		2,978		2,978		2,976					619		0001
Purchased Call/Missing Reference/SPF0612S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2026	06/30/2031	1	132,622	259.85		7,569		7,207		4,857			(373)		1,445		0001
Purchased Call/Missing Reference/SPF0613SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/01/2026	08/29/2031	1	453,039	259.73		24,664		24,285		23,656			(392)		5,022		0001
Purchased Call/Missing Reference/SPF0614SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	08/07/2031	1	28,351	262.07		1,452		1,447		962			(6)		312		0001
Purchased Call/Missing Reference/SPF0614SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	07/22/2031	1	43,257	258.87		2,411		2,403		1,640			(10)		474		0001
Purchased Call/Missing Reference/SPF0612SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/03/2026	07/30/2031	1	180,774	257.19		10,902		10,560		7,285			(347)		1,987		0001
Purchased Call/Missing Reference/SPF0614SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	07/10/2031	1	20,250	261.06		1,060		1,057		717			(4)		221		0001
Purchased Call/Missing Reference/SPF0614SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	09/03/2031	1	26,279	260.99		1,393		1,388		934			(5)		292		0001
Purchased Call/Missing Reference/SPF0614SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	08/22/2031	1	40,708	258.79		2,286		2,278		1,553			(9)		450		0001
Purchased Call/Missing Reference/SPF0613S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2026	08/25/2031	1	412,500	259.47		23,465		23,028		21,679			(450)		4,567		0001
Purchased Call/Missing Reference/SPF0612SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2026	07/29/2031	1	350,624	255.22		21,102		20,418		20,617			(717)		3,853		0001
Purchased Call/Missing Reference/SPF0613S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2026	08/19/2031	1	110,844	260.51		5,987		5,862		3,998			(134)		1,225		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/SPF0614ST .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	09/09/2031	1	16,829	258.19		919		919		918					187		0001
Purchased Call/Missing Reference/SPF0614SB .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	09/19/2031	1	87,000	260.91		4,845		4,826		3,106			(21)		970		0001
Purchased Call/Missing Reference/SPF0612SW .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2026	08/05/2031	1	257,813	261.49		14,612		14,194		9,014			(440)		2,839		0001
Purchased Call/Missing Reference/SPF0612SF .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2026	07/14/2031	1	75,187	260.28		4,391		4,208		2,725			(185)		823		0001
Purchased Call/Missing Reference/SPF0614SS .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	08/08/2031	1	18,456	261.93		903		903		903					203		0001
Purchased Call/Missing Reference/BQ00610S7 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2026	04/03/2031	1	59,627	333.37		3,502		3,164		4,438			(340)		633		0001
Purchased Call/Missing Reference/BQ00610SM .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2026	04/28/2031	1	310,702	344.65		18,418		16,872		17,946			(1,554)		3,324		0001
Purchased Call/Missing Reference/BQ00611S2 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2026	05/09/2031	1	166,470	359.36		9,056		8,360		6,768			(700)		1,787		0001
Purchased Call/Missing Reference/BQ00611S7 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2031	1	225,065	358.76		12,334		11,419		9,263			(933)		2,419		0001
Purchased Call/Missing Reference/BQ00610SR .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2026	05/02/2031	1	217,501	348.37		13,199		12,133		11,543			(1,072)		2,330		0001
Purchased Call/Missing Reference/BQ00610SW .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2026	05/01/2031	1	72,505	348.8		4,727		4,348		3,783			(382)		776		0001
Purchased Call/Missing Reference/BQ00610SY .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2031	1	59,989	354.71		3,778		3,484		2,734			(300)		643		0001
Purchased Call/Missing Reference/BQ00610SC .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2026	04/14/2031	1	81,099	339.54		4,877		4,431		5,273			(449)		864		0001
Purchased Call/Missing Reference/BQ00611SI .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2026	05/28/2031	2	429,686	361.19		25,158		23,491		21,985			(1,695)		4,638		0001
Purchased Call/Missing Reference/BQ00611SQ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2026	06/03/2031	1	50,355	362.87		2,578		2,425		1,882			(157)		544		0001
Purchased Call/Missing Reference/BQ00610SA .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2026	04/10/2031	1	87,975	336.98		5,422		4,922		6,048			(503)		936		0001
Purchased Call/Missing Reference/BQ00611SW .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2026	06/13/2031	1	163,126	360.22		9,184		8,654		6,517			(534)		1,769		0001
Purchased Call/Missing Reference/BQ00612S2 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2026	06/20/2031	1	120,852	360.29		6,605		6,253		4,850			(355)		1,313		0001
Purchased Call/Missing Reference/BQ00610S5 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2026	04/01/2031	1	309,529	334.12		17,805		16,065		22,729			(1,766)		3,285		0001
Purchased Call/Missing Reference/BQ00612S6 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2026	06/27/2031	1	60,560	359.32		3,592		3,412		2,481			(181)		659		0001
Purchased Call/Missing Reference/BQ00610SO .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2026	04/25/2031	1	55,827	346.6		3,279		3,009		3,082			(276)		597		0001
Purchased Call/Missing Reference/BQ00611SC .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	05/16/2031	1	94,574	355.97		5,287		4,901		4,175			(389)		1,017		0001
Purchased Call/Missing Reference/BQ00612S4 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2026	06/24/2031	1	91,348	357.64		5,331		5,055		3,895			(283)		994		0001
Purchased Call/Missing Reference/BQ00611S4 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2026	05/12/2031	1	72,498	356.38		4,298		3,971		3,183			(330)		779		0001
Purchased Call/Missing Reference/BQ00613SM .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2026	08/25/2031	1	412,499	353.27		23,575		23,135		25,074			(452)		4,567		0001
Purchased Call/Missing Reference/BQ00613SQ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/01/2026	08/29/2031	1	453,036	354.58		24,557		24,179		26,861			(391)		5,022		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/BQ00613SC .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2026	08/15/2031	1	93,941	357.53		5,110		4,993		4,030			(121)		1,037		0001
Purchased Call/Missing Reference/BQ00612SI .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/14/2026	07/11/2031	1	72,728	356.72		4,233		4,054		3,190			(181)		795		0001
Purchased Call/Missing Reference/BQ00612SL .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	07/14/2031	2	126,780	357.59		7,209		6,968		5,423			(245)		1,387		0001
Purchased Call/Missing Reference/BQ00613SO .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2026	07/29/2031	1	350,624	348.72		21,105		20,421		18,455			(717)		3,853		0001
Purchased Call/Missing Reference/BQ00613SH .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/24/2026	08/21/2031	3	861,698	354.27		48,912		48,022		51,342			(933)		9,531		0001
Purchased Call/Missing Reference/BQ00614SP .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	09/19/2031	1	86,999	359.22		4,970		4,951		3,596			(22)		970		0001
Purchased Call/Missing Reference/BQ00614SW .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	08/22/2031	1	40,707	352.35		2,567		2,558		1,972			(10)		450		0001
Purchased Call/Missing Reference/BQ00614SS .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	07/10/2031	1	20,249	358.39		1,127		1,123		853			(5)		221		0001
Purchased Call/Missing Reference/BQ00614SX .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	09/03/2031	1	26,279	354.6		1,589		1,584		1,210			(6)		292		0001
Purchased Call/Missing Reference/BQ00615SC .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	09/29/2031	1	26,100	358.22		1,450		1,450		1,448					292		0001
Purchased Call/Missing Reference/BQ00612S9 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2026	06/30/2031	1	132,623	360.78		7,209		6,864		5,240			(356)		1,445		0001
Purchased Call/Missing Reference/BQ00614SU .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	08/07/2031	1	28,352	356.58		1,643		1,637		1,239			(6)		312		0001
Purchased Call/Missing Reference/BQ00615SB .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	09/23/2031	1	29,159	359.28		1,584		1,584		1,583					325		0001
Purchased Call/Missing Reference/BQ00615SO .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	09/26/2031	1	55,371	357.95		3,091		3,091		3,087					619		0001
Purchased Call/Missing Reference/BQ00613SE .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2026	08/19/2031	1	110,846	354.82		6,179		6,050		5,078			(139)		1,225		0001
Purchased Call/Missing Reference/BQ00613S7 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2026	08/05/2031	2	282,315	355.82		16,056		15,633		12,668			(446)		3,108		0001
Purchased Call/Missing Reference/BQ00613SZ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2026	09/08/2031	1	82,266	354.61		4,387		4,346		3,762			(48)		914		0001
Purchased Call/Missing Reference/BQ00614SV .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	08/14/2031	1	43,314	357.85		2,451		2,443		1,832			(10)		478		0001
Purchased Call/Missing Reference/BQ00613S3 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/03/2026	07/30/2031	1	180,774	351.44		10,658		10,324		8,967			(339)		1,987		0001
Purchased Call/Missing Reference/BQ00613SN .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2026	08/26/2031	1	60,214	353.41		3,590		3,529		2,822			(67)		667		0001
Purchased Call/Missing Reference/BQ00615SA .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	09/10/2031	1	18,354	352.08		1,145		1,145		1,144					204		0001
Purchased Call/Missing Reference/BQ00614SQ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2026	09/09/2031	1	438,781	354.07		23,657		23,436		26,315			(259)		4,879		0001
Purchased Call/Missing Reference/BQ00612SV .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/28/2026	07/24/2031	1	61,966	352.34		3,428		3,309		2,990			(120)		680		0001
Purchased Call/Missing Reference/BQ00615S9 .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	08/08/2031	1	18,453	356.24		1,057		1,057		1,056					203		0001
Purchased Call/Missing Reference/BQ00614SQ .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	07/02/2031	1	41,374	357.91		2,322		2,314		1,758			(9)		451		0001
Purchased Call/Missing Reference/BQ00614SR .	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	07/03/2031	1	45,708	358.61		2,530		2,521		1,896			(10)		499		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Missing Reference/BQ00614ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2026	07/22/2031	1	43,257	354.94		2,582		2,574		1,970			(10)		474		0001
Purchased Call/Missing Reference/BQ00613S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2026	05/30/2031	1	114,669	362.6		5,727		5,560		4,311			(176)		1,238		0001
Purchased Call/Missing Reference/BQ00613SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/08/2026	09/04/2031	1	49,004	354.87		2,755		2,723		2,229			(33)		544		0001
Purchased Call/Missing Reference/BQ00612SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2026	07/25/2031	1	138,494	351.9		7,395		7,143		6,759			(256)		1,520		0001
Purchased Call/Missing Reference/BQ00615S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2026	07/18/2031	1	17,440	354.04		1,039		1,039		1,039					191		0001
Purchased Call/RTY Index/RTY0050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/22/2028	1	16,427	2869.23		2,591		2,009		2,009	(581)				105		0001
Purchased Call/RTY Index/RTY0170SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2026	07/21/2028	1	208,861	2959.94		33,376		23,169		23,169	(10,207)				1,404		0001
Purchased Call/RTY Index/RTY0050SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2026	09/08/2028	1	81,793	2960.2		12,711		9,648		9,648	(3,063)				570		0001
Purchased Call/RTY Index/RTY0170SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/22/2028	1	74,794	3017.87		11,743		7,764		7,764	(3,979)				515		0001
Purchased Call/Missing Reference/CVT0400S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/11/2026	05/10/2027	1	2,798,000	1164.9		124,511		76,014		128,104			(48,573)		10,911		0001
Purchased Call/Missing Reference/CVT0400S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2026	07/12/2027	1	32,590,000	1119.29		1,443,737		1,129,535		2,492,548			(322,579)		143,989		0001
Purchased Call/Missing Reference/CVT0400S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/10/2026	08/10/2027	1	1,084,000	1165.06		48,021		41,407		55,869			(6,710)		5,027		0001
Purchased Call/Missing Reference/CVT0400S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/10/2026	09/10/2027	1	38,905,000	1192.97		1,719,601		1,638,623		1,588,374			(94,225)		189,120		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2026	09/24/2027	1	420,000	100		4,326		4,314		3,262			(24)		2,083		0001
ROC CAPITAL HOLDINGS LLC	First Warrant - ROC 2	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	30		0				201,210		201,210	201,210						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	2		0				14,650		14,650	14,650						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	3		0				15,421		15,421	15,421						0001
Office Properties Income Trust	Office Properties Warrant	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/17/2026	01/31/3100	36,563		0		228,805		228,805		228,805							0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	2		0				11,862		11,862	11,862						0001
Office Properties Income Trust	Office Properties Warrant	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/17/2026	01/31/3100	7,326		0		45,845		45,845		45,845							0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100			0				2,313		2,313	2,313						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	33		0				195,901		195,901	195,901						0001
BD Capital	BD Capital Warrant	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/01/2025	01/31/3100			0				479,150		479,150	479,150						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	2		0				11,625		11,625	11,625						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	12		0				70,816		70,816	70,816						0001
BD Capital	BD Capital Warrant	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/01/2025	01/31/3100			0				375,550		375,550	375,550						0001
BD Capital	BD Capital Warrant	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/01/2025	01/31/3100			0				90,650		90,650	90,650						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0159999999. Subtotal - purchased options - hedging other - call options and warrants										2,610,815,414	2,844,122,347		5,986,114,954	XXX	8,185,686,205	864,019,134		(1,257,140,147)		425,905,842	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										2,610,815,414	2,844,122,347		5,986,114,954	XXX	8,185,686,205	864,019,134		(1,257,140,147)		425,905,842	XXX	XXX
0289999999. Subtotal - purchased options - replications														XXX							XXX	XXX
0359999999. Subtotal - purchased options - income generation														XXX							XXX	XXX
0429999999. Subtotal - purchased options - other														XXX							XXX	XXX
0439999999. Total purchased options - call options and warrants										2,610,815,414	2,844,122,347		5,986,114,954	XXX	8,185,686,205	864,019,134		(1,257,140,147)		425,905,842	XXX	XXX
0449999999. Total purchased options - put options														XXX							XXX	XXX
0459999999. Total purchased options - caps														XXX							XXX	XXX
0469999999. Total purchased options - floors														XXX							XXX	XXX
0479999999. Total purchased options - collars														XXX							XXX	XXX
0489999999. Total purchased options - other														XXX							XXX	XXX
0499999999. Total purchased options										2,610,815,414	2,844,122,347		5,986,114,954	XXX	8,185,686,205	864,019,134		(1,257,140,147)		425,905,842	XXX	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
Written Call/S&P 500 INDEX/SPXF17M$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	10/21/2026	1	170,000	27		20,900		(3,513)		(4,434)			17,273		(204)		0001
Written Call/S&P 500 INDEX/SPXF17R$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2026	10/21/2026	1	1,800,000	27		192,000		(45,176)		(39,222)			146,697		(2,159)		0001
Written Call/S&P 500 INDEX/SPXL00I$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	09/14/2026	10/12/2026	1	3,800,000	7600		49,195		(20,813)		(48,152)			28,111		(3,445)		0001
Written Call/S&P 500 INDEX/SPXL00I$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	09/14/2026	10/07/2026	1	3,800,000	7600		47,525		(13,579)		(44,161)			33,061		(2,631)		0001
Written Call/S&P 500 INDEX/SPXL00I$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	09/14/2026	10/09/2026	1	3,800,000	7550		56,860		(19,777)		(59,267)			36,390		(2,983)		0001
Written Call/S&P 500 INDEX/SPXQ130$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2026	10/05/2026	1	7,650,000	7500		179,650		(29,942)		(158,733)			145,102		(4,477)		0001
Written Call/S&P 500 INDEX/SPXF17R$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2026	10/21/2026	1	2,700,000	27		288,000		(67,765)		(58,834)			220,045		(3,238)		0001
Written Call/S&P 500 INDEX/SPXF17V$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2026	11/18/2026	1	1,500,000	25		160,000		(98,462)		(111,000)			64,390		(2,748)		0001
Written Call/S&P 500 INDEX/SPXF17T$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2026	11/18/2026	1	400,000	27		40,750		(22,744)		(24,124)			18,564		(733)		0001
Written Call/S&P 500 INDEX/SPXF17S$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2026	10/21/2026	1	240,000	25		24,600		(6,833)		(7,250)			17,803		(288)		0001
Written Call/S&P 500 INDEX/SPXK13L$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2024	01/21/2028	1	2,500,000	5400	49,795			(16,529)		(87,343)			9,447		(14,305)		0001
Written Call/S&P 500 INDEX/SPXK13L$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2024	07/21/2028	1	3,750,000	5700	67,215			(27,359)		(122,716)			11,320		(25,213)		0001
Written Call/S&P 500 INDEX/SPXF17M$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	10/21/2026	1	1,700,000	27		209,000		(35,126)		(44,343)			172,727		(2,039)		0001
Written Call/S&P 500 INDEX/SPXF17R$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2026	10/21/2026	1	900,000	27		96,000		(22,588)		(19,611)			73,348		(1,079)		0001
Written Call/S&P 500 INDEX/SPXO136$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	11/13/2026	1	26,680,000	6200	3,489,880			(363,353)		(5,829,083)			2,295,752		(46,316)		0001
Written Call/S&P 500 INDEX/SPXF17M$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	10/21/2026	1	680,000	27		83,600		(14,050)		(17,737)			69,091		(816)		0001
Written Call/S&P 500 INDEX/SPXF17R$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2026	10/21/2026	1	3,600,000	27		384,000		(90,353)		(78,445)			293,393		(4,318)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXF17V$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2026	11/18/2026	1	1,500,000	25		160,000		(98,462)		(111,000)			64,390		(2,748)		0001
Written Call/S&P 500 INDEX/SPXF17TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2026	11/18/2026	1	800,000	27		81,500		(45,488)		(48,248)			37,128		(1,466)		0001
Written Call/S&P 500 INDEX/SPXF175SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2026	10/21/2026	1	1,600,000	25		164,000		(45,556)		(48,332)			118,684		(1,919)		0001
Written Call/S&P 500 INDEX/SPXP13RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/28/2026	11/18/2026	1	950,000	32		77,000		(33,297)		(37,226)			43,611		(1,740)		0001
Written Call/S&P 500 INDEX/SPXL002S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	07/28/2026	11/18/2026	1	950,000	24		124,500		(53,838)		(58,251)			70,513		(1,740)		0001
Written Call/S&P 500 INDEX/SPXD05L$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	11,682,551	6161.86	391,365			(25,989)		(25,989)	329,666				(25,397)		0001
Written Call/S&P 500 INDEX/SPXD05P$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	12,083,142	5502.79	206,622			(18,303)		(18,303)	195,579				(28,810)		0001
Written Call/S&P 500 INDEX/SPXD05L$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	17,752,682	5477.21	335,526			(18,673)		(18,673)	276,839				(38,593)		0001
Written Call/S&P 500 INDEX/SPXJ00W$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/20/2026	1	10,646,503	5282.39	233,158			(5,565)		(5,565)	140,792				(19,898)		0001
Written Call/S&P 500 INDEX/SPXE17LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	17,236,920	5383.04	339,567			(5,430)		(5,430)	236,801				(27,440)		0001
Written Call/S&P 500 INDEX/SPXD05C$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	10,692,018	6029.46	359,252			(2,673)		(2,673)	256,903				(13,125)		0001
Written Call/S&P 500 INDEX/SPX915K$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2025	12/22/2026	1	2,130,103	6878.49	50,483			(9,285)		(9,285)	43,316				(5,079)		0001
Written Call/S&P 500 INDEX/SPXJ00R$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	20,891,728	5402.98	376,051			(210)		(210)	264,919				(15,464)		0001
Written Call/S&P 500 INDEX/SPXJ00R$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	13,484,292	6078.35	428,800			(364)		(364)	323,954				(9,981)		0001
Written Call/S&P 500 INDEX/SPXJ00Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	11,080,465	6190.64	342,386			(33,815)		(33,815)	320,779				(26,419)		0001
Written Call/S&P 500 INDEX/SPXB215$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	15,681,229	6055.92	542,571			(10,585)		(10,585)	396,773				(24,963)		0001
Written Call/S&P 500 INDEX/SPXD05C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	10,659,784	5359.52	203,602			(1,021)		(1,021)	137,743				(13,085)		0001
Written Call/S&P 500 INDEX/SPXJ00R$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	1,153,000	6753.72	26,634			(82)		(82)	24,168				(853)		0001
Written Call/S&P 500 INDEX/SPXE17LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	1,135,000	6728.8	27,240			(1,319)		(1,319)	22,678				(1,807)		0001
Written Call/S&P 500 INDEX/SPXJ00W$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/20/2026	1	13,150,536	5942.69	497,090			(14,542)		(14,542)	312,971				(24,578)		0001
Written Call/S&P 500 INDEX/SPXE17YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	1,951,668	6932.3		47,816		(12,817)		(12,817)	34,999				(5,846)		0001
Written Call/S&P 500 INDEX/SPXK004SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/22/2027	1	14,517,335	6222.02		455,844		(70,122)		(70,122)	385,722				(40,566)		0001
Written Call/S&P 500 INDEX/SPXK007S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/08/2027	1	17,817,292	5545.84		340,310		(54,976)		(54,976)	285,334				(53,370)		0001
Written Call/S&P 500 INDEX/SPXD05Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2026	02/08/2027	1	1,067,574	6239		38,018		(6,200)		(6,200)	31,818				(3,198)		0001
Written Call/S&P 500 INDEX/SPXF171$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	13,075,517	6218.56		456,336		(84,376)		(84,376)	371,959				(41,207)		0001
Written Call/S&P 500 INDEX/SPXF176$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	17,674,431	5855.83		754,698		(110,041)		(110,041)	644,657				(60,840)		0001
Written Call/S&P 500 INDEX/SPXF176$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	1,372,000	6506.48		37,456		(7,040)		(7,040)	30,416				(4,723)		0001
Written Call/S&P 500 INDEX/SPXF176$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	17,018,270	5205.18		423,755		(62,746)		(62,746)	361,009				(58,582)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB21C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	14,073,250	6066.02		551,671		(90,223)		(90,223)	461,448				(46,443)		0001
Written Call/S&P 500 INDEX/SPXD05RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2026	01/08/2027	1	10,797,137	5537.17		190,030		(22,405)		(22,405)	167,625				(28,257)		0001
Written Call/S&P 500 INDEX/SPXD05RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2026	01/08/2027	1	11,626,862	6229.31		369,734		(47,134)		(47,134)	322,600				(30,429)		0001
Written Call/S&P 500 INDEX/SPXD05SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	10,080,980	5530.68		176,417		(25,461)		(25,461)	150,956				(28,169)		0001
Written Call/S&P 500 INDEX/SPXK009S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2027	1	13,260,086	5527.61		262,550		(46,347)		(46,347)	216,202				(41,788)		0001
Written Call/S&P 500 INDEX/SPXK007S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/08/2027	1	21,351,550	6239.07		723,818		(124,430)		(124,430)	599,387				(63,957)		0001
Written Call/S&P 500 INDEX/SPXD05SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	1,910,000	6913.35		45,076		(10,907)		(10,907)	34,169				(5,337)		0001
Written Call/S&P 500 INDEX/SPXD05XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2026	02/08/2027	1	1,483,512	.5546		27,995		(4,594)		(4,594)	23,402				(4,444)		0001
Written Call/S&P 500 INDEX/SPXF171SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	1	2,085,000	6909.51		51,291		(14,414)		(14,414)	36,877				(6,571)		0001
Written Call/S&P 500 INDEX/SPXB21C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	19,103,935	5392.02		439,391		(68,746)		(68,746)	370,645				(63,044)		0001
Written Call/S&P 500 INDEX/SPXB219$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2026	01/08/2027	1	1,983,570	6921.46		47,407		(10,108)		(10,108)	37,299				(5,191)		0001
Written Call/S&P 500 INDEX/SPXB21HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2026	05/21/2027	1	994,846	7473.47		23,976		(17,516)		(17,516)	6,460				(3,974)		0001
Written Call/S&P 500 INDEX/SPXK000SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2026	05/21/2027	1	15,452,271	6726.12		500,654		(261,659)		(261,659)	238,995				(61,730)		0001
Written Call/S&P 500 INDEX/SPXK00HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/08/2026	04/08/2027	1	15,102,654	6104.53		554,267		(127,747)		(127,747)	426,520				(54,482)		0001
Written Call/S&P 500 INDEX/SPXK00LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	16,603,239	6659.04		564,510		(247,908)		(247,908)	316,602				(64,304)		0001
Written Call/S&P 500 INDEX/SPXK00HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/08/2026	04/08/2027	1	18,779,892	5426.25		386,866		(92,013)		(92,013)	294,853				(67,747)		0001
Written Call/S&P 500 INDEX/SPXB21JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	643,170	7405.73		15,565		(10,810)		(10,810)	4,755				(2,667)		0001
Written Call/S&P 500 INDEX/SPXK00SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/22/2026	06/22/2027	1	22,743,254	5978.23		420,750		(229,085)		(229,085)	191,665				(96,894)		0001
Written Call/S&P 500 INDEX/SPXF17BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2027	1	1,100,000	6782.81		27,940		(8,311)		(8,311)	19,630				(3,968)		0001
Written Call/S&P 500 INDEX/SPXP13GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/21/2027	1	12,948,164	5978.78		238,246		(114,603)		(114,603)	123,643				(51,726)		0001
Written Call/S&P 500 INDEX/SPXK00LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	19,397,408	5919.14		378,249		(152,550)		(152,550)	225,699				(75,126)		0001
Written Call/S&P 500 INDEX/SPXK00LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	980,928	7398.93		23,640		(15,289)		(15,289)	8,351				(3,799)		0001
Written Call/S&P 500 INDEX/SPXK00QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2027	1	19,050,003	5924.58		365,760		(175,108)		(175,108)	190,652				(78,987)		0001
Written Call/S&P 500 INDEX/SPXK00JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/22/2026	04/22/2027	1	12,819,404	5710.32		253,824		(81,445)		(81,445)	172,379				(47,919)		0001
Written Call/S&P 500 INDEX/SPXK00SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/22/2026	06/22/2027	1	18,017,871	6725.51		583,779		(341,522)		(341,522)	242,257				(76,763)		0001
Written Call/S&P 500 INDEX/SPXB21FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	12,526,662	6424.11		434,675		(144,013)		(144,013)	290,663				(46,825)		0001
Written Call/S&P 500 INDEX/SPXF17MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2027	1	622,226	7472.79		14,498		(11,428)		(11,428)	3,070				(2,651)		0001
Written Call/S&P 500 INDEX/SPXK00QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2027	1	16,493,020	6665.16		552,516		(284,278)		(284,278)	268,238				(68,385)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXL00GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/08/2026	09/08/2027	1	20,757,255	6906.17		579,127		(559,519)		(559,519)	19,608				(100,610)		0001
Written Call/S&P 500 INDEX/SPXE05D$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	1,482,323	7482.71		34,983		(27,873)		(27,873)	7,109				(6,503)		0001
Written Call/S&P 500 INDEX/SPXF17S$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2027	1	22,651,979	6206.11		391,879		(313,050)		(313,050)	78,829				(104,378)		0001
Written Call/S&P 500 INDEX/SPXB21RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2026	07/22/2027	1	17,909,957	6749.06		576,701		(378,279)		(378,279)	198,422				(80,506)		0001
Written Call/S&P 500 INDEX/SPXF17S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2027	1	26,582,549	6981.88		810,768		(696,277)		(696,277)	114,491				(122,490)		0001
Written Call/S&P 500 INDEX/SPXB21VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2027	1	24,404,182	6211.71		363,622		(389,233)		(389,233)	(25,611)				(120,676)		0001
Written Call/S&P 500 INDEX/SPXB21VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2027	1	26,594,398	6988.18		720,708		(775,405)		(775,405)	(54,697)				(131,507)		0001
Written Call/S&P 500 INDEX/SPXF17U$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	23,105,310	6139.5		392,790		(321,926)		(321,926)	70,864				(108,845)		0001
Written Call/S&P 500 INDEX/SPXF17VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2026	09/22/2027	1	1,808,000	7764.64		40,318		(44,455)		(44,455)	(4,137)				(8,940)		0001
Written Call/S&P 500 INDEX/SPXF17U$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	24,479,773	6906.93		739,289		(633,904)		(633,904)	105,385				(115,320)		0001
Written Call/S&P 500 INDEX/SPXL00GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/08/2026	09/08/2027	1	23,431,207	6138.82		360,841		(345,353)		(345,353)	15,488				(113,570)		0001
Written Call/S&P 500 INDEX/SPXK00VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/08/2026	07/08/2027	1	21,494,653	6734.44		685,679		(431,675)		(431,675)	254,004				(94,299)		0001
Written Call/S&P 500 INDEX/SPXQ13Q$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2026	09/08/2027	1	2,167,000	7673.52		49,408		(49,736)		(49,736)	(329)				(10,503)		0001
Written Call/S&P 500 INDEX/SPXP13P$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2026	07/22/2027	1	18,619,298	5999.17		342,595		(215,933)		(215,933)	126,662				(83,695)		0001
Written Call/S&P 500 INDEX/SPXL00CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/24/2026	08/20/2027	1	3,606,954	.6139		60,696		(50,049)		(50,049)	10,647				(16,992)		0001
Written Call/S&P 500 INDEX/SPXK00VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/08/2026	07/08/2027	1	21,599,490	5986.17		393,111		(233,489)		(233,489)	159,622				(94,759)		0001
Written Call/S&P 500 INDEX/SPXA21FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	2,586,413	5337.77	106,302			(3,657)		(3,657)	42,080				(6,167)		0001
Written Call/S&P 500 INDEX/SPXC054$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2026	1	3,998,164	4872.22	93,957			(2,462)		(2,462)	41,584				(8,692)		0001
Written Call/S&P 500 INDEX/SPXA21CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	2,833,190	5372.41	109,644			(1,667)		(1,667)	44,908				(5,295)		0001
Written Call/S&P 500 INDEX/SPXA21FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	3,376,000	4744.68	85,413			(2,675)		(2,675)	33,534				(8,049)		0001
Written Call/S&P 500 INDEX/SPXA21CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	2,244,814	4775.47	52,529			(665)		(665)	21,419				(4,196)		0001
Written Call/S&P 500 INDEX/SPXC051$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	5,555,995	4796.43	128,899			(946)		(946)	51,120				(8,845)		0001
Written Call/S&P 500 INDEX/SPXC051$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	3,214,590	5395.99	123,440			(1,170)		(1,170)	49,998				(5,117)		0001
Written Call/S&P 500 INDEX/SPXA218$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2026	1	2,032,000	5176.02	90,830			(15)		(15)	24,602				(1,504)		0001
Written Call/S&P 500 INDEX/SPX815VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	10/22/2024	10/22/2026	1	1,396,699	5266.08	58,103			(2)		(2)	17,955				(1,714)		0001
Written Call/S&P 500 INDEX/SPXA218$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2026	1	1,738,000	4600.9	48,316			(2)		(2)	12,958				(1,287)		0001
Written Call/S&P 500 INDEX/SPX815VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	10/22/2024	10/22/2026	1	1,500,596	4680.96	38,865						10,519				(1,842)		0001
Written Call/S&P 500 INDEX/SPXA21DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	2,835,749	5481.24	109,743			(3,139)		(3,139)	49,903				(6,165)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXC05DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	2,821,000	4616.16	79,552			(6,641)		(6,641)	27,885				(9,309)		0001
Written Call/S&P 500 INDEX/SPXA21NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	2,879,677	4810.5	73,432			(6,306)		(6,306)	31,899				(9,075)		0001
Written Call/S&P 500 INDEX/SPXC05DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,917,868	5193.18	88,605			(7,016)		(7,016)	30,610				(6,329)		0001
Written Call/S&P 500 INDEX/SPXA21KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2027	1	1,955,618	5477.73	78,225			(5,180)		(5,180)	35,919				(5,465)		0001
Written Call/S&P 500 INDEX/SPXC05GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	5,003,929	5100.8	222,174			(19,583)		(19,583)	76,589				(17,225)		0001
Written Call/S&P 500 INDEX/SPXA21NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	4,744,116	5411.82	200,202			(16,945)		(16,945)	85,990				(14,951)		0001
Written Call/S&P 500 INDEX/SPXA21MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	5,103,893	4820.79	126,066			(9,624)		(9,624)	56,033				(15,288)		0001
Written Call/S&P 500 INDEX/SPXA211SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	2,178,000	5326.43	91,912			(4,170)		(4,170)	35,752				(5,700)		0001
Written Call/S&P 500 INDEX/SPXA21MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	2,525,000	5423.39	102,768			(7,885)		(7,885)	45,484				(7,563)		0001
Written Call/S&P 500 INDEX/SPXC05GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	6,991,000	4534.05	183,863			(17,919)		(17,919)	67,016				(24,065)		0001
Written Call/S&P 500 INDEX/SPXA21KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2027	1	1,045,000	4869.1	25,394			(1,623)		(1,623)	11,586				(2,920)		0001
Written Call/S&P 500 INDEX/SPXC056SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2027	1	3,640,000	4734.6	94,640			(4,290)		(4,290)	36,201				(9,526)		0001
Written Call/S&P 500 INDEX/SPXN13I9G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	1	1,874,000	4673.61	55,470			(7,798)		(7,798)	21,317				(7,486)		0001
Written Call/S&P 500 INDEX/SPXC05SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	2,990,046	5400.32	139,037			(22,363)		(22,363)	58,958				(12,398)		0001
Written Call/S&P 500 INDEX/SPXC05MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	4,611,098	4531.15	152,166			(16,522)		(16,522)	46,306				(17,859)		0001
Written Call/S&P 500 INDEX/SPXA210SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2027	1	3,128,284	3986.22	118,562			(6,806)		(6,806)	23,050				(11,285)		0001
Written Call/S&P 500 INDEX/SPXC05MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	2,264,320	5097.55	120,235			(12,171)		(12,171)	36,150				(8,770)		0001
Written Call/S&P 500 INDEX/SPXA21SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	1	2,128,261	4758.98	123,439			(8,656)		(8,656)	27,293				(7,955)		0001
Written Call/S&P 500 INDEX/SPXA21WSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	1	2,049,000	4774.27	62,290			(10,406)		(10,406)	24,978				(8,729)		0001
Written Call/S&P 500 INDEX/SPXC05SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	2,802,000	4800.29	80,698			(13,613)		(13,613)	34,217				(11,618)		0001
Written Call/S&P 500 INDEX/SPXN13I9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	1	3,928,421	5257.81	187,779			(25,273)		(25,273)	70,449				(15,693)		0001
Written Call/S&P 500 INDEX/SPXA21SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	1	2,978,000	4230.21	108,995			(8,226)		(8,226)	25,191				(11,132)		0001
Written Call/S&P 500 INDEX/SPXA210SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2027	1	3,851,505	4484.49	229,165			(12,208)		(12,208)	41,617				(13,894)		0001
Written Call/S&P 500 INDEX/SPXA21WSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	1	3,038,082	5371.06	147,955			(23,650)		(23,650)	59,636				(12,943)		0001
Written Call/S&P 500 INDEX/SPXD050ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	4,476,017	5111.56	127,119			(32,906)		(32,906)	69,182				(20,625)		0001
Written Call/S&P 500 INDEX/SPXC05XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	1,806,249	5047.7	52,201			(12,118)		(12,118)	26,567				(8,119)		0001
Written Call/S&P 500 INDEX/SPXJ00M5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	09/08/2025	09/08/2027	1	3,861,694	5845.64	181,500			(53,722)		(53,722)	101,097				(18,718)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXD052S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	2,720,520	5173.53	76,719			(21,821)		(21,821)	44,130				(12,816)		0001
Written Call/S&P 500 INDEX/SPXD052SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	4,267,000	5820.22	191,588			(54,999)		(54,999)	110,008				(20,101)		0001
Written Call/S&P 500 INDEX/SPXA21YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2027	1	2,289,000	5602.97	104,150			(21,823)		(21,823)	51,804				(10,042)		0001
Written Call/S&P 500 INDEX/SPXD050SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	5,635,691	5750.51	254,733			(66,113)		(66,113)	139,238				(25,969)		0001
Written Call/S&P 500 INDEX/SPXA21YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2027	1	2,850,000	4980.42	80,370			(17,282)		(17,282)	39,864				(12,503)		0001
Written Call/S&P 500 INDEX/SPXJ000SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2027	1	3,913,000	6024.38	185,476			(63,133)		(63,133)	112,170				(19,349)		0001
Written Call/S&P 500 INDEX/SPXC05XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	3,017,488	5678.66	139,408			(32,062)		(32,062)	71,324				(13,564)		0001
Written Call/S&P 500 INDEX/SPXJ00M5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	1	2,657,000	5196.12	78,913			(23,105)		(23,105)	43,739				(12,878)		0001
Written Call/S&P 500 INDEX/SPXJ000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2027	1	5,005,000	.5355	151,151			(49,361)		(49,361)	91,153				(24,749)		0001
Written Call/S&P 500 INDEX/SPXJ00RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	3,878,000	6078.35	195,839			(67,503)		(67,503)	114,432				(19,601)		0001
Written Call/S&P 500 INDEX/SPXJ00V50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/08/2027	1	5,783,000	5383.04	202,983			(65,706)		(65,706)	110,498				(30,421)		0001
Written Call/S&P 500 INDEX/SPXJ00W5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/22/2027	1	4,599,500	5942.69	267,231			(82,502)		(82,502)	129,945				(24,611)		0001
Written Call/S&P 500 INDEX/SPXJ00RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	5,514,909	5402.98	179,786			(58,387)		(58,387)	104,408				(27,875)		0001
Written Call/S&P 500 INDEX/SPXJ002S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2027	1	6,526,000	5502.79	216,011			(87,776)		(87,776)	136,035				(36,150)		0001
Written Call/S&P 500 INDEX/SPXD05LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	3,619,650	6161.86	193,289			(76,027)		(76,027)	112,283				(19,735)		0001
Written Call/S&P 500 INDEX/SPXJ002S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2027	1	3,497,000	6190.64	180,096			(76,826)		(76,826)	110,102				(19,371)		0001
Written Call/S&P 500 INDEX/SPXD05CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2027	1	5,784,314	6029.46	304,833			(101,195)		(101,195)	167,850				(29,780)		0001
Written Call/S&P 500 INDEX/SPXD05CS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2027	1	2,084,592	5359.52	71,085			(22,360)		(22,360)	39,183				(10,732)		0001
Written Call/S&P 500 INDEX/SPXD05LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	6,832,000	5477.21	236,387			(87,646)		(87,646)	140,353				(37,249)		0001
Written Call/S&P 500 INDEX/SPXJ00V51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/08/2027	1	3,392,000	6055.92	182,829			(62,714)		(62,714)	99,935				(17,843)		0001
Written Call/S&P 500 INDEX/SPXJ00W58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/22/2027	1	3,215,000	5282.39	122,813			(35,972)		(35,972)	58,874				(17,203)		0001
Written Call/S&P 500 INDEX/SPXB21A5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2026	02/22/2028	1	1,416,450	.5528	54,409			(21,535)		(21,535)	32,874				(8,372)		0001
Written Call/S&P 500 INDEX/SPXK004S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/21/2028	1	2,861,155	5530.68	94,132			(41,417)		(41,417)	52,715				(16,371)		0001
Written Call/S&P 500 INDEX/SPXK00CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2026	03/08/2028	1	4,624,000	6066.02	273,278			(108,359)		(108,359)	164,920				(27,728)		0001
Written Call/S&P 500 INDEX/SPXK007SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/08/2028	1	5,441,146	6239.07	298,175			(133,011)		(133,011)	165,164				(31,714)		0001
Written Call/S&P 500 INDEX/SPXK004SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/21/2028	1	4,095,000	6222.02	210,483			(96,272)		(96,272)	114,211				(23,431)		0001
Written Call/S&P 500 INDEX/SPXK0099K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2028	1	3,856,806	6218.56	214,053			(95,287)		(95,287)	118,766				(22,795)		0001
Written Call/S&P 500 INDEX/SPXF177S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2028	1	4,195,000	5855.83	252,120			(90,113)		(90,113)	162,007				(25,489)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXK009SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2028	1	7,756,038	5527.61		277,666		(119,135)		(119,135)	158,532				(45,840)		0001
Written Call/S&P 500 INDEX/SPXF177SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2028	1	6,228,000	5205.18		246,006		(86,058)		(86,058)	159,948				(37,841)		0001
Written Call/S&P 500 INDEX/SPXK007S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/08/2028	1	4,478,000	5545.84		158,073		(67,683)		(67,683)	90,390				(26,100)		0001
Written Call/S&P 500 INDEX/SPXB219SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2026	01/07/2028	1	3,937,000	6229.31		207,086		(90,099)		(90,099)	116,987				(22,195)		0001
Written Call/S&P 500 INDEX/SPXB219SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2026	01/07/2028	1	3,634,000	5537.17		122,466		(50,942)		(50,942)	71,524				(20,486)		0001
Written Call/S&P 500 INDEX/SPXK00CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2026	03/08/2028	1	5,131,000	5392.02		198,057		(75,944)		(75,944)	122,112				(30,768)		0001
Written Call/S&P 500 INDEX/SPXK00SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/22/2026	06/22/2028	1	8,185,808	5978.23		270,950		(188,887)		(188,887)	82,063				(53,815)		0001
Written Call/S&P 500 INDEX/SPXK00J56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/22/2026	04/21/2028	1	3,129,768	6424.11		169,633		(93,132)		(93,132)	76,502				(19,539)		0001
Written Call/S&P 500 INDEX/SPXK00HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/08/2026	04/07/2028	1	4,073,720	6104.53		230,165		(101,547)		(101,547)	128,618				(25,117)		0001
Written Call/S&P 500 INDEX/SPXK000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2028	1	10,029,075	5924.58		341,991		(221,547)		(221,547)	120,445				(65,197)		0001
Written Call/S&P 500 INDEX/SPXK00MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/08/2028	1	6,387,603	5919.14		222,927		(135,169)		(135,169)	87,759				(40,468)		0001
Written Call/S&P 500 INDEX/SPXK000QA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2028	1	4,598,459	6665.16		240,499		(162,539)		(162,539)	77,961				(29,894)		0001
Written Call/S&P 500 INDEX/SPXK000SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2026	05/22/2028	1	5,242,635	5978.78		171,434		(116,722)		(116,722)	54,712				(33,608)		0001
Written Call/S&P 500 INDEX/SPXK00MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/08/2028	1	5,187,185	6659.04		276,477		(176,921)		(176,921)	99,556				(32,863)		0001
Written Call/S&P 500 INDEX/SPXK000SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/22/2026	05/22/2028	1	3,751,000	6726.12		189,050		(134,422)		(134,422)	54,628				(24,046)		0001
Written Call/S&P 500 INDEX/SPXK00J55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/22/2026	04/21/2028	1	8,703,000	5710.32		308,086		(162,188)		(162,188)	145,898				(54,331)		0001
Written Call/S&P 500 INDEX/SPXK00HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/08/2026	04/07/2028	1	8,489,000	5426.25		310,697		(135,015)		(135,015)	175,682				(52,339)		0001
Written Call/S&P 500 INDEX/SPXK00SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/22/2026	06/22/2028	1	3,980,092	6725.51		202,985		(146,843)		(146,843)	56,142				(26,166)		0001
Written Call/S&P 500 INDEX/SPXL00BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/21/2026	08/22/2028	1	7,150,499	6906.93		348,229		(303,079)		(303,079)	45,150				(49,228)		0001
Written Call/S&P 500 INDEX/SPXL00MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/22/2026	09/22/2028	1	4,714,439	6988.18		203,664		(211,815)		(211,815)	(8,152)				(33,176)		0001
Written Call/S&P 500 INDEX/SPXL00BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/21/2026	08/22/2028	1	7,917,000	6139.5		248,594		(211,911)		(211,911)	36,683				(54,505)		0001
Written Call/S&P 500 INDEX/SPXL006SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2026	08/08/2028	1	10,447,123	6206.11		331,174		(283,452)		(283,452)	47,722				(71,193)		0001
Written Call/S&P 500 INDEX/SPXK00VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/08/2026	07/07/2028	1	4,500,337	6734.44		227,267		(169,067)		(169,067)	58,200				(29,935)		0001
Written Call/S&P 500 INDEX/SPXL00MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/22/2026	09/22/2028	1	15,584,285	6211.71		428,568		(444,273)		(444,273)	(15,705)				(109,668)		0001
Written Call/S&P 500 INDEX/SPXK00ZSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/22/2026	07/21/2028	1	8,034,978	5999.17		263,547		(193,981)		(193,981)	69,566				(54,023)		0001
Written Call/S&P 500 INDEX/SPXK00VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/08/2026	07/07/2028	1	9,489,000	5986.17		310,290		(223,882)		(223,882)	86,408				(63,119)		0001
Written Call/S&P 500 INDEX/SPXL006SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2026	08/08/2028	1	7,905,340	6981.88		389,733		(341,911)		(341,911)	47,822				(53,871)		0001
Written Call/S&P 500 INDEX/SPXL00GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/08/2026	09/08/2028	1	11,777,561	6138.82		340,372		(320,373)		(320,373)	19,998				(82,073)		0001
Written Call/S&P 500 INDEX/SPXK00ZSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/22/2026	07/21/2028	1	4,494,665	6749.06		226,981		(172,198)		(172,198)	54,783				(30,220)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXL00GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/08/2026	09/08/2028	1	7,199,000	6906.17		326,115		(308,771)		(308,771)	17,344				(50,167)		0001
Written Call/RTY Index/RTY0050$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	1,089,836	2206.4	46,972			(336)		(336)	34,808				(1,338)		0001
Written Call/RTY Index/RTY0050$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	1,444,351	2268.88	62,107			(4,198)		(4,198)	55,675				(3,140)		0001
Written Call/RTY Index/RTY0150$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/21/2025	11/20/2026	1	1,707,412	2132.63	80,078			(12,382)		(12,382)	40,568				(3,191)		0001
Written Call/RTY Index/RTY0170$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	1,575,000	2432.82	50,873			(2,566)		(2,566)	41,182				(2,507)		0001
Written Call/RTY Index/RTY0170$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	2,343,543	2189.54	103,350			(2,022)		(2,022)	74,433				(3,731)		0001
Written Call/RTY Index/RTY0050$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	2,120,400	2235.59	86,936			(71)		(71)	70,009				(1,570)		0001
Written Call/RTY Index/RTY0000$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	1,289,418	2302.9	51,577			(5,558)		(5,558)	53,259				(3,074)		0001
Written Call/RTY Index/RTY0050$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2026	01/08/2027	1	2,819,547	2343.51	114,474			(17,613)		(17,613)	96,861				(7,379)		0001
Written Call/RTY Index/RTY0050$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2027	1	2,979,515	2403.3	130,503			(29,750)		(29,750)	100,753				(8,925)		0001
Written Call/RTY Index/RTY0000$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/22/2027	1	1,915,040	2446.89	79,283			(19,250)		(19,250)	60,033				(5,351)		0001
Written Call/RTY Index/RTY0170$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	6,169,340	2194.61	340,548			(50,761)		(50,761)	289,786				(21,237)		0001
Written Call/RTY Index/RTY0170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	2,429,283	2397.4	112,233			(26,941)		(26,941)	85,292				(7,656)		0001
Written Call/RTY Index/RTY0170$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	2,631,786	2272.77	134,221			(23,373)		(23,373)	110,848				(8,685)		0001
Written Call/RTY Index/RTY0000$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/22/2027	1	2,676,676	2506.84	126,339			(57,032)		(57,032)	69,308				(10,005)		0001
Written Call/RTY Index/RTY0000$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2026	05/21/2027	1	1,934,586	2582.3	83,381			(55,746)		(55,746)	27,634				(7,728)		0001
Written Call/RTY Index/RTY0000$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	2,422,670	2575.09	109,262			(66,253)		(66,253)	43,009				(9,383)		0001
Written Call/RTY Index/RTY0050$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	3,163,126	2358.41	153,728			(43,799)		(43,799)	109,929				(11,411)		0001
Written Call/RTY Index/RTY0000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/22/2026	06/22/2027	1	1,899,465	2703.96	79,398			(78,687)		(78,687)	711				(8,092)		0001
Written Call/RTY Index/RTY0210$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	2,919,976	2569.88	129,063			(86,371)		(86,371)	42,692				(12,107)		0001
Written Call/RTY Index/RTY0170$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2026	09/22/2027	1	4,245,925	2600.93	142,238			(172,261)		(172,261)	(30,023)				(20,996)		0001
Written Call/RTY Index/RTY0170$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2026	09/08/2027	1	3,928,344	2664.18	141,813			(174,941)		(174,941)	(33,128)				(19,041)		0001
Written Call/RTY Index/RTY0170$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2027	1	4,165,931	2731.04	160,388			(199,198)		(199,198)	(38,810)				(19,196)		0001
Written Call/RTY Index/RTY0050$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	3,130,967	2660.75	127,117			(124,754)		(124,754)	2,364				(13,736)		0001
Written Call/RTY Index/RTY0210$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2026	07/22/2027	1	3,269,914	2663.94	134,393			(132,615)		(132,615)	1,778				(14,698)		0001
Written Call/RTY Index/RTY0170$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	3,855,561	2716.08	146,897			(183,787)		(183,787)	(36,890)				(18,163)		0001
Written Call/RTY Index/RTY0050$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	1,498,000	2159.68	75,799			(1,127)		(1,127)	44,450				(2,385)		0001
Written Call/RTY Index/RTY0050$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2027	1	1,008,000	2302.9	63,806			(30,051)		(30,051)	40,274				(5,584)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/RTY Index/RTY0170$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2028	1	1,221,000	2194.61		93,040		(34,077)		(34,077)	58,963				(7,419)		0001
Written Call/RTY Index/RTY0170$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2028	1	2,034,000	2397.4		144,414		(73,775)		(73,775)	70,639				(12,022)		0001
Written Call/RTY Index/RTY0000$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2026	05/22/2028	1	1,961,571	2582.3		126,129		(103,802)		(103,802)	22,328				(12,575)		0001
Written Call/RTY Index/RTY0000$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/08/2026	04/07/2028	1	2,068,000	2358.41		147,242		(76,305)		(76,305)	70,936				(12,750)		0001
Written Call/RTY Index/RTY0000$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/21/2028	1	982,508	2506.84		68,383		(45,425)		(45,425)	22,958				(6,134)		0001
Written Call/RTY Index/RTY0170$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/08/2028	1	1,221,000	2575.09		80,952		(63,078)		(63,078)	17,874				(7,735)		0001
Written Call/RTY Index/RTY0130$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/08/2026	06/08/2028	1	1,331,000	2569.88		86,249		(70,199)		(70,199)	16,049				(8,653)		0001
Written Call/RTY Index/RTY0050$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2026	07/07/2028	1	2,136,315	2660.75		131,383		(132,227)		(132,227)	(843)				(14,210)		0001
Written Call/RTY Index/RTY0171$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2026	09/22/2028	1	2,056,000	2600.93		108,146		(122,246)		(122,246)	(14,100)				(14,468)		0001
Written Call/RTY Index/RTY0210$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2026	07/21/2028	1	1,180,081	2663.94		71,867		(73,403)		(73,403)	(1,536)				(7,934)		0001
Written Call/RTY Index/RTY0170$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2026	09/08/2028	1	1,532,597	2664.18		86,285		(97,496)		(97,496)	(11,211)				(10,680)		0001
Written Call/RTY Index/RTY0000$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/21/2026	08/22/2028	1	1,560,634	2716.08		91,141		(103,708)		(103,708)	(12,567)				(10,744)		0001
Written Call/S&P 500 INDEX/SPX150K$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	12,741,725	3417.42	1,047,370			(87,743)		(87,743)	93,256				(79,544)		0001
Written Call/S&P 500 INDEX/SPX150K$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	4,107,702	3844.6	449,793			(37,719)		(37,719)	41,749				(25,644)		0001
Written Call/S&P 500 INDEX/SPX6211$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	6,514,807	2807.55	794,806			(63)		(63)	21,383				(10,371)		0001
Written Call/S&P 500 INDEX/SPX621W$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2021	08/06/2027	1	1,020,400	3549	109,133			(3,600)		(3,600)	6,738				(4,702)		0001
Written Call/S&P 500 INDEX/SPX721A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2027	1	19,555,580	3757.25	2,016,180			(115,859)		(115,859)	165,366				(108,326)		0001
Written Call/S&P 500 INDEX/SPX7210$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/10/2022	05/08/2028	1	1,884,366	3299	162,363			(12,715)		(12,715)	13,736				(11,938)		0001
Written Call/S&P 500 INDEX/SPX721S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/31/2022	05/22/2028	1	1,966,285	3121	144,608			(12,798)		(12,798)	13,129				(12,605)		0001
Written Call/S&P 500 INDEX/SPX8215$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2022	09/22/2028	1	1,939,123	3006	160,430			(14,800)		(14,800)	12,999				(13,646)		0001
Written Call/S&P 500 INDEX/SPX9054$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2020	11/20/2026	1	4,577,917	2846.03	564,457			(214)		(214)	16,352				(8,556)		0001
Written Call/S&P 500 INDEX/SPX9055$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	4,060,265	2961.8	487,232			(449)		(449)	16,014				(8,827)		0001
Written Call/S&P 500 INDEX/SPX9057$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	5,551,202	3073.18	703,337			(2,735)		(2,735)	24,519				(15,512)		0001
Written Call/S&P 500 INDEX/SPX9057$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	7,573,171	3132.47	968,609			(5,128)		(5,128)	35,052				(22,685)		0001
Written Call/S&P 500 INDEX/SPX9057$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	10,020,270	3101.2	1,271,572			(8,128)		(8,128)	46,353				(31,578)		0001
Written Call/S&P 500 INDEX/SPX9058$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2021	03/08/2027	1	7,439,490	3057.08	873,396			(6,930)		(6,930)	34,347				(24,551)		0001
Written Call/S&P 500 INDEX/SPX9059$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	9,533,664	3152.47	1,080,164			(11,135)		(11,135)	46,589				(32,818)		0001
Written Call/S&P 500 INDEX/SPX9059$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2021	04/08/2027	1	8,775,758	3277.74	927,598			(13,123)		(13,123)	45,800				(31,658)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX905B9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2021	04/22/2027	1	6,005,935	3307.98	644,437			(10,308)		(10,308)	32,073				(22,450)		0001
Written Call/S&P 500 INDEX/SPX905C9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	6,136,935	3386.08	653,584			(12,277)		(12,277)	34,343				(23,768)		0001
Written Call/S&P 500 INDEX/SPX905D9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	10,558,806	3324.69	1,135,072			(22,554)		(22,554)	58,200				(42,181)		0001
Written Call/S&P 500 INDEX/SPX905EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	10,869,427	3381.81	1,159,768			(26,319)		(26,319)	62,368				(45,068)		0001
Written Call/S&P 500 INDEX/SPX905FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	10,662,487	3397.15	1,125,959			(27,990)		(27,990)	62,255				(45,426)		0001
Written Call/S&P 500 INDEX/SPX905HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	17,183,514	3456.66	1,879,876			(50,568)		(50,568)	104,221				(75,386)		0001
Written Call/S&P 500 INDEX/SPX9051SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	10,049,387	3493.98	1,103,423			(32,279)		(32,279)	62,727				(45,172)		0001
Written Call/S&P 500 INDEX/SPX905JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	15,279,359	3549.22	1,647,115			(53,893)		(53,893)	99,164				(70,406)		0001
Written Call/S&P 500 INDEX/SPX905KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	16,248,403	3553.34	1,800,323			(61,112)		(61,112)	107,105				(76,543)		0001
Written Call/S&P 500 INDEX/SPX905KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	2,678,047	3553	289,904			(10,070)		(10,070)	17,648				(12,616)		0001
Written Call/S&P 500 INDEX/SPX905MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	20,058,313	3516.51	2,282,636			(83,365)		(83,365)	134,098				(99,186)		0001
Written Call/S&P 500 INDEX/SPX905NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	26,865,865	3513.07	3,049,276			(117,102)		(117,102)	182,783				(135,793)		0001
Written Call/S&P 500 INDEX/SPX9050SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	17,539,219	3635.92	1,839,864			(84,331)		(84,331)	128,887				(90,300)		0001
Written Call/S&P 500 INDEX/SPX905PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	2,250,022	3761	240,081			(11,966)		(11,966)	17,937				(11,836)		0001
Written Call/S&P 500 INDEX/SPX905RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	20,561,614	3760.97	2,138,408			(118,723)		(118,723)	169,628				(112,105)		0001
Written Call/S&P 500 INDEX/SPX905TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	20,968,219	3741.62	2,109,403			(129,796)		(129,796)	174,554				(118,207)		0001
Written Call/S&P 500 INDEX/SPX905V85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	3,509,553	3518	365,723			(20,442)		(20,442)	26,158				(20,081)		0001
Written Call/S&P 500 INDEX/SPX905W86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	19,493,741	3617.23	1,846,057			(123,460)		(123,460)	154,317				(113,621)		0001
Written Call/S&P 500 INDEX/SPX905X88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	18,490,918	3443.81	1,813,959			(112,353)		(112,353)	134,979				(109,287)		0001
Written Call/S&P 500 INDEX/SPX905X99	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	5,627,000	3874.28	742,764			(45,955)		(45,955)	57,792				(33,257)		0001
Written Call/S&P 500 INDEX/SPX905YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	14,510,786	3336.56	1,498,964			(87,470)		(87,470)	101,107				(87,015)		0001
Written Call/S&P 500 INDEX/SPX905Y88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	4,708,249	3753.63	644,088			(37,933)		(37,933)	45,735				(28,233)		0001
Written Call/S&P 500 INDEX/SPX905ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	15,356,656	3609.29	1,326,815			(107,104)		(107,104)	123,924				(93,307)		0001
Written Call/S&P 500 INDEX/SPX905ZSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	5,516,010	4060.45	641,512			(51,951)		(51,951)	63,603				(33,515)		0001
Written Call/S&P 500 INDEX/SPX921ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	9,781,208	3683.5	552,638			(150,488)		(150,488)	94,045				(87,336)		0001
Written Call/S&P 500 INDEX/SPX921ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	8,703,174	4143.93	671,885			(178,668)		(178,668)	117,502				(77,710)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA051$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	18,689,039	3590.62	1,541,846			(133,932)		(133,932)	150,452				(115,228)		0001
Written Call/S&P 500 INDEX/SPXA051$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	4,398,630	4039.45	482,530			(42,462)		(42,462)	50,515				(27,120)		0001
Written Call/S&P 500 INDEX/SPXA052$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	10,687,532	3298.67	877,446			(72,278)		(72,278)	74,882				(67,710)		0001
Written Call/S&P 500 INDEX/SPXA052$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	4,230,867	3711.01	461,588			(37,968)		(37,968)	41,316				(26,804)		0001
Written Call/S&P 500 INDEX/SPXA053$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	11,012,232	3121.09	963,570			(71,437)		(71,437)	70,885				(70,595)		0001
Written Call/S&P 500 INDEX/SPXA053$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	2,947,505	3511.22	342,205			(25,187)		(25,187)	26,109				(18,895)		0001
Written Call/S&P 500 INDEX/SPXA054$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	10,010,225	3007.91	818,836			(65,911)		(65,911)	61,357				(65,809)		0001
Written Call/S&P 500 INDEX/SPXA054$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	4,872,556	3383.9	529,160			(42,010)		(42,010)	40,860				(32,033)		0001
Written Call/S&P 500 INDEX/SPXA054$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	10,177,108	3119.5	810,098			(71,862)		(71,862)	66,492				(67,696)		0001
Written Call/S&P 500 INDEX/SPXA054$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	5,388,622	3509.44	578,738			(49,912)		(49,912)	48,595				(35,844)		0001
Written Call/S&P 500 INDEX/SPXA055$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	11,136,852	3169.3	973,361			(82,265)		(82,265)	75,169				(74,879)		0001
Written Call/S&P 500 INDEX/SPXA055$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	5,622,897	3565.47	652,818			(54,505)		(54,505)	52,610				(37,806)		0001
Written Call/S&P 500 INDEX/SPXA055$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	12,896,714	3312.05	1,102,669			(103,832)		(103,832)	94,592				(87,886)		0001
Written Call/S&P 500 INDEX/SPXA055$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	6,268,187	3726.05	715,200			(66,467)		(66,467)	64,393				(42,715)		0001
Written Call/S&P 500 INDEX/SPXA056$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	9,916,270	3310.39	835,942			(81,801)		(81,801)	73,236				(68,269)		0001
Written Call/S&P 500 INDEX/SPXA056$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	5,907,684	3724.19	659,298			(64,106)		(64,106)	61,135				(40,672)		0001
Written Call/S&P 500 INDEX/SPXA057$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	12,266,436	3204.94	987,448			(99,876)		(99,876)	86,232				(85,480)		0001
Written Call/S&P 500 INDEX/SPXA057$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	7,741,873	3605.56	828,380			(82,485)		(82,485)	75,814				(53,950)		0001
Written Call/S&P 500 INDEX/SPXA058$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	8,313,427	3006.39	648,447			(64,146)		(64,146)	52,824				(58,502)		0001
Written Call/S&P 500 INDEX/SPXA058$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	5,887,098	3382.19	605,782			(59,029)		(59,029)	51,511				(41,428)		0001
Written Call/S&P 500 INDEX/SPXA059$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	9,994,117	2911.73	787,536			(75,935)		(75,935)	60,586				(71,007)		0001
Written Call/S&P 500 INDEX/SPXA059$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	5,510,349	3275.69	570,321			(54,232)		(54,232)	45,776				(39,150)		0001
Written Call/S&P 500 INDEX/SPXA05A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	1,190,457	2912	93,711			(9,047)		(9,047)	7,219				(8,458)		0001
Written Call/S&P 500 INDEX/SPXA05A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	9,540,852	3002.2	744,186			(76,945)		(76,945)	61,044				(68,427)		0001
Written Call/S&P 500 INDEX/SPXA05A$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	5,575,936	3377.48	571,533			(58,300)		(58,300)	49,220				(39,991)		0001
Written Call/S&P 500 INDEX/SPXA05C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	8,114,484	3202.86	632,118			(74,372)		(74,372)	58,647				(59,462)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA05C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	7,125,050	3603.22	737,443			(84,931)		(84,931)	72,015				(52,212)		0001
Written Call/S&P 500 INDEX/SPXA05D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	12,667,456	3170.81	1,019,730			(117,496)		(117,496)	90,398				(93,769)		0001
Written Call/S&P 500 INDEX/SPXA05D$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	9,871,057	3567.16	1,054,229			(118,793)		(118,793)	98,443				(73,069)		0001
Written Call/S&P 500 INDEX/SPXA05FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	12,091,873	3057.91	996,370			(109,392)		(109,392)	81,292				(90,288)		0001
Written Call/S&P 500 INDEX/SPXA05FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	9,381,753	3440.15	1,024,487			(109,719)		(109,719)	87,666				(70,052)		0001
Written Call/S&P 500 INDEX/SPXA05FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	6,409,136	3116.06	506,322			(60,068)		(60,068)	44,602				(48,353)		0001
Written Call/S&P 500 INDEX/SPXA05FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	6,139,348	3505.57	645,859			(74,538)		(74,538)	59,558				(46,318)		0001
Written Call/S&P 500 INDEX/SPXA05GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	6,543,902	3178.09	510,424			(63,530)		(63,530)	47,230				(49,784)		0001
Written Call/S&P 500 INDEX/SPXA05GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	4,682,964	3575.35	487,497			(59,031)		(59,031)	47,254				(35,626)		0001
Written Call/S&P 500 INDEX/SPXA05I$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	15,091,143	3192.84	1,020,161			(151,898)		(151,898)	110,458				(116,895)		0001
Written Call/S&P 500 INDEX/SPXA05I$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	9,690,450	3591.95	879,893			(126,824)		(126,824)	99,203				(75,062)		0001
Written Call/S&P 500 INDEX/SPXA05KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	9,851,067	3193.61	631,453			(100,592)		(100,592)	72,286				(76,913)		0001
Written Call/S&P 500 INDEX/SPXA05KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	9,178,983	3592.81	795,818			(121,917)		(121,917)	94,200				(71,666)		0001
Written Call/S&P 500 INDEX/SPXA05MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	13,055,000	3149.58	980,431			(132,987)		(132,987)	93,732				(102,727)		0001
Written Call/S&P 500 INDEX/SPXA05MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	9,333,876	3543.27	934,321			(123,536)		(123,536)	93,540				(73,446)		0001
Written Call/S&P 500 INDEX/SPXA05OSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	12,312,557	3284.02	976,386			(133,331)		(133,331)	95,413				(97,685)		0001
Written Call/S&P 500 INDEX/SPXA05OSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	8,522,963	3694.52	902,582			(120,511)		(120,511)	92,676				(67,619)		0001
Written Call/S&P 500 INDEX/SPXA05OSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	7,497,160	.3307	568,936			(82,922)		(82,922)	58,964				(59,932)		0001
Written Call/S&P 500 INDEX/SPXA05RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	5,226,148	.3720	531,387			(75,547)		(75,547)	57,694				(41,778)		0001
Written Call/S&P 500 INDEX/SPXA05SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	10,433,522	3310.5	777,297			(117,369)		(117,369)	82,398				(84,206)		0001
Written Call/S&P 500 INDEX/SPXA05SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	9,567,980	3724.31	953,928			(140,772)		(140,772)	106,076				(77,221)		0001
Written Call/S&P 500 INDEX/SPXA05JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	10,421,604	3354.1	731,597			(120,779)		(120,779)	84,590				(84,727)		0001
Written Call/S&P 500 INDEX/SPXA05JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	8,175,215	3773.37	769,288			(124,154)		(124,154)	93,269				(66,464)		0001
Written Call/S&P 500 INDEX/SPXB050$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	10,287,971	3629.07	654,315			(138,141)		(138,141)	97,415				(86,160)		0001
Written Call/S&P 500 INDEX/SPXB050$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	7,181,032	4082.71	613,978			(127,970)		(127,970)	96,245				(60,140)		0001
Written Call/S&P 500 INDEX/SPXB052$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	12,967,724	3510.04	794,921			(171,498)		(171,498)	115,939				(110,338)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB052$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	11,350,889	3948.8	931,908			(198,157)		(198,157)	143,006				(96,581)		0001
Written Call/S&P 500 INDEX/SPXB053$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	15,378,995	3565.99	898,133			(209,966)		(209,966)	141,819				(131,841)		0001
Written Call/S&P 500 INDEX/SPXB053$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	11,663,063	4011.74	923,715			(210,719)		(210,719)	151,720				(99,985)		0001
Written Call/S&P 500 INDEX/SPXB054$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	12,305,958	3456.05	719,899			(163,197)		(163,197)	107,262				(106,183)		0001
Written Call/S&P 500 INDEX/SPXB054$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	11,592,725	3888.05	916,985			(202,475)		(202,475)	142,064				(100,029)		0001
Written Call/S&P 500 INDEX/SPXB05A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	9,862,207	3645.3	544,394			(146,812)		(146,812)	95,667				(87,452)		0001
Written Call/S&P 500 INDEX/SPXB05A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	7,068,629	4100.96	531,561			(139,723)		(139,723)	96,681				(62,680)		0001
Written Call/S&P 500 INDEX/SPXB05E$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	11,516,593	3803.7	780,825			(185,480)		(185,480)	121,372				(103,448)		0001
Written Call/S&P 500 INDEX/SPXB05E$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	8,421,559	4279.17	762,993			(181,412)		(181,412)	125,457				(75,646)		0001
Written Call/S&P 500 INDEX/SPXB05G$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	13,446,525	3810.83	841,752			(219,449)		(219,449)	142,635				(121,702)		0001
Written Call/S&P 500 INDEX/SPXB05G$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	13,744,000	4287.19	1,166,866			(300,112)		(300,112)	205,908				(124,395)		0001
Written Call/S&P 500 INDEX/SPXB05H$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	12,859,796	3880.34	766,444			(217,102)		(217,102)	141,496				(117,071)		0001
Written Call/S&P 500 INDEX/SPXB05H$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	8,763,855	4365.39	710,749			(198,634)		(198,634)	136,255				(79,783)		0001
Written Call/S&P 500 INDEX/SPXB051$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	23,286,943	3998.33	1,352,971			(415,161)		(415,161)	272,100				(213,481)		0001
Written Call/S&P 500 INDEX/SPXB051$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	18,471,891	4498.12	1,483,293			(444,715)		(444,715)	305,177				(169,339)		0001
Written Call/S&P 500 INDEX/SPXB05JS$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	22,494,915	4069.62	1,270,963			(415,532)		(415,532)	272,736				(207,393)		0001
Written Call/S&P 500 INDEX/SPXB05JS$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	17,436,484	4578.33	1,316,455			(436,458)		(436,458)	298,884				(160,756)		0001
Written Call/S&P 500 INDEX/SPXB05KS$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	20,704,191	4098.95	1,231,899			(390,672)		(390,672)	255,183				(191,957)		0001
Written Call/S&P 500 INDEX/SPXB05KS$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	11,330,189	4611.32	926,809			(290,072)		(290,072)	197,282				(105,047)		0001
Written Call/S&P 500 INDEX/SPXB05LS$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	19,259,946	4187.34	1,092,039			(379,001)		(379,001)	247,897				(179,560)		0001
Written Call/S&P 500 INDEX/SPXB05LS$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	9,654,084	4710.76	759,776			(258,828)		(258,828)	175,470				(90,005)		0001
Written Call/S&P 500 INDEX/SPXB1799Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026	1	1,049,323	2808	121,215			(7)		(7)	3,495				(1,670)		0001
Written Call/S&P 500 INDEX/SPXC13HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	8,488,478	2757.46	1,068,699						25,692				(6,283)		0001
Written Call/S&P 500 INDEX/SPXC13LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2020	10/22/2026	1	4,799,321	2762.79	599,435			(11)		(11)	15,086				(5,891)		0001
Written Call/S&P 500 INDEX/SPXD13O$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	3,501,957	2949.81	424,437			(727)		(727)	13,866				(8,350)		0001
Written Call/S&P 500 INDEX/SPXD134$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2021	01/08/2027	1	6,823,651	3059.74	820,885			(2,626)		(2,626)	28,844				(17,858)		0001
Written Call/S&P 500 INDEX/SPXE13XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	21,042,054	3611.26	2,356,710			(84,560)		(84,560)	148,535				(101,990)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXF13B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2021	10/22/2027	1	1,140,770	.3636	119,875			(5,437)		(5,437)	8,519				(5,873)		0001
Written Call/S&P 500 INDEX/SPXF13B$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	36,337,439	3761.36	3,822,699			(190,514)		(190,514)	296,702				(191,147)		0001
Written Call/S&P 500 INDEX/SPXF13E$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/22/2027	1	20,080,380	3746.35	2,018,078			(108,560)		(108,560)	165,803				(107,444)		0001
Written Call/S&P 500 INDEX/SPXF13F$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2021	11/22/2027	1	1,807,615	3746	179,193			(9,770)		(9,770)	14,921				(9,672)		0001
Written Call/S&P 500 INDEX/SPXF13R$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/07/2028	1	1,566,805	3742	153,038			(9,582)		(9,582)	13,356				(8,833)		0001
Written Call/S&P 500 INDEX/SPXF13U$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	19,245,456	3518.35	1,934,168			(110,908)		(110,908)	145,693				(110,120)		0001
Written Call/S&P 500 INDEX/SPXG13L$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/26/2022	05/22/2028	1	2,375,928	3511	250,951			(20,119)		(20,119)	21,324				(15,231)		0001
Written Call/S&P 500 INDEX/SPXG13O$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	20,196,242	3292.62	1,633,876			(143,855)		(143,855)	143,769				(131,291)		0001
Written Call/S&P 500 INDEX/SPXG13O$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	6,945,806	3704.19	748,758			(65,689)		(65,689)	69,796				(45,153)		0001
Written Call/S&P 500 INDEX/SPXH13K$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	14,048,030	3062.49	1,047,983			(116,817)		(116,817)	92,979				(102,020)		0001
Written Call/S&P 500 INDEX/SPXH13K$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	10,304,863	3445.3	1,018,120			(111,927)		(111,927)	95,224				(74,836)		0001
Written Call/S&P 500 INDEX/SPXI131$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	9,766,701	3294.29	686,599			(98,639)		(98,639)	75,322				(75,046)		0001
Written Call/S&P 500 INDEX/SPXI131$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	13,497,416	3706.07	1,271,457			(180,445)		(180,445)	146,442				(103,712)		0001
Written Call/S&P 500 INDEX/SPXI13HS$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	2,289,000	3306.82	165,953			(24,934)		(24,934)	17,939				(18,298)		0001
Written Call/S&P 500 INDEX/SPXI13HS$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	2,308,607	3720.17	224,397			(33,367)		(33,367)	25,441				(18,455)		0001
Written Call/S&P 500 INDEX/SPXI13T$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	16,807,200	3435.14	1,085,745			(202,055)		(202,055)	142,005				(137,840)		0001
Written Call/S&P 500 INDEX/SPXI13T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	10,130,130	3864.54	876,256			(162,579)		(162,579)	120,772				(83,080)		0001
Written Call/S&P 500 INDEX/SPXI13X$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	14,164,209	3505.51	916,424			(177,314)		(177,314)	124,467				(116,989)		0001
Written Call/S&P 500 INDEX/SPXI13X$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	8,153,654	3943.7	712,629			(136,669)		(136,669)	101,276				(67,345)		0001
Written Call/S&P 500 INDEX/SPXJ131$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	8,885,543	3519.16	540,241			(113,142)		(113,142)	78,706				(73,904)		0001
Written Call/S&P 500 INDEX/SPXJ131$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	9,282,333	3959.06	763,008			(158,333)		(158,333)	116,247				(77,204)		0001
Written Call/S&P 500 INDEX/SPXJ138$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	17,290,981	3599.5	1,123,914			(234,029)		(234,029)	160,133				(146,145)		0001
Written Call/S&P 500 INDEX/SPXJ138$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	11,820,603	4049.44	1,028,392			(214,959)		(214,959)	155,035				(99,909)		0001
Written Call/S&P 500 INDEX/SPXJ13N$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	15,303,134	3446.8	881,461			(205,389)		(205,389)	130,997				(133,073)		0001
Written Call/S&P 500 INDEX/SPXJ13N$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	12,159,042	3877.65	945,973			(217,781)		(217,781)	146,895				(105,732)		0001
Written Call/S&P 500 INDEX/SPXJ13R$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	10,279,236	3379.33	580,777			(135,791)		(135,791)	84,808				(89,951)		0001
Written Call/S&P 500 INDEX/SPXJ13R$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	8,056,536	3801.74	613,102			(141,650)		(141,650)	93,671				(70,501)		0001
Written Call/S&P 500 INDEX/SPXJ13V$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	14,620,449	3506.22	815,821			(206,209)		(206,209)	129,299				(128,909)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXJ13V3Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	13,087,666	3944.5	994,663			(246,754)		(246,754)	163,586				(115,394)		0001
Written Call/S&P 500 INDEX/SPXB05MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	13,306,355	4668.9	1,001,969			(361,290)		(361,290)	238,539				(126,331)		0001
Written Call/S&P 500 INDEX/SPXB05MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	16,215,771	4008.48	895,111			(304,562)		(304,562)	193,033				(153,015)		0001
Written Call/S&P 500 INDEX/SPX921V3W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	12,603,786	4776.31	915,035			(356,656)		(356,656)	237,972				(120,296)		0001
Written Call/S&P 500 INDEX/SPXB05MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	21,176,283	4277.59	1,107,520			(451,596)		(451,596)	287,073				(203,327)		0001
Written Call/S&P 500 INDEX/SPX921V3V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	12,248,288	4245.61	639,361			(253,943)		(253,943)	161,673				(116,903)		0001
Written Call/S&P 500 INDEX/SPXC17UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	04/08/2024	04/08/2030	1	12,495,635	4682.15	939,672			(338,707)		(338,707)	227,945				(117,274)		0001
Written Call/S&P 500 INDEX/SPXC17Y3K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	06/21/2024	06/21/2030	1	14,100,932	4918.16	1,058,980			(432,744)		(432,744)	281,187				(136,095)		0001
Written Call/S&P 500 INDEX/SPXB05MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	15,608,004	4812.29	1,119,094			(454,444)		(454,444)	297,224				(149,863)		0001
Written Call/S&P 500 INDEX/SPX261LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/24/2024	12/21/2029	1	5,289,000	6471.76	869,512			(343,267)		(343,267)	235,496				(47,508)		0001
Written Call/S&P 500 INDEX/SPXC17YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	06/21/2024	06/21/2030	1	18,313,783	4371.7	1,005,427			(415,045)		(415,045)	264,927				(176,755)		0001
Written Call/S&P 500 INDEX/SPXB05MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	16,823,427	4150.14	942,112			(336,244)		(336,244)	214,311				(159,722)		0001
Written Call/S&P 500 INDEX/SPXC17USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	04/08/2024	04/08/2030	1	14,516,373	4161.91	798,400			(291,402)		(291,402)	192,342				(136,239)		0001
Written Call/S&P 500 INDEX/SPXB05MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	13,057,794	4509.54	997,615			(331,083)		(331,083)	218,720				(123,215)		0001
Written Call/S&P 500 INDEX/SPXB05QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	18,605,155	4456.51	1,080,959			(441,861)		(441,861)	274,876				(183,614)		0001
Written Call/S&P 500 INDEX/SPXB05QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	13,080,034	4787.38	1,128,807			(389,924)		(389,924)	247,489				(128,450)		0001
Written Call/S&P 500 INDEX/SPXB05SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	16,134,599	4326.74	1,027,774			(368,337)		(368,337)	226,024				(160,070)		0001
Written Call/S&P 500 INDEX/SPXB05NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	12,573,590	4458.28	705,378			(290,859)		(290,859)	184,797				(122,110)		0001
Written Call/S&P 500 INDEX/SPXB050SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	8,583,989	5013.58	701,312			(279,654)		(279,654)	177,114				(84,715)		0001
Written Call/S&P 500 INDEX/SPXB05US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	6,665,174	5132.3	567,206			(229,441)		(229,441)	143,497				(66,446)		0001
Written Call/S&P 500 INDEX/SPXB05NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	10,527,969	5015.57	784,334			(334,744)		(334,744)	216,840				(102,243)		0001
Written Call/S&P 500 INDEX/SPXB05TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	12,704,636	4562.04	773,712			(317,971)		(317,971)	196,419				(126,654)		0001
Written Call/S&P 500 INDEX/SPXB050SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	7,476,652	5007.97	579,441			(238,832)		(238,832)	153,625				(72,978)		0001
Written Call/S&P 500 INDEX/SPXB050SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	14,160,070	4451.53	783,052			(329,372)		(329,372)	207,824				(138,214)		0001
Written Call/S&P 500 INDEX/SPXB05QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	16,925,047	4255.45	1,049,353			(370,578)		(370,578)	228,935				(166,209)		0001
Written Call/S&P 500 INDEX/SPXB05SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	11,741,577	4867.58	1,025,040			(365,653)		(365,653)	229,603				(116,487)		0001
Written Call/S&P 500 INDEX/SPXC055SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	17,433,580	5337.77	1,211,634			(670,519)		(670,519)	402,162				(179,165)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXC051$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	22,284,870	5395.99	1,573,312			(857,862)		(857,862)	523,380				(225,881)		0001
Written Call/S&P 500 INDEX/SPXC050$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	26,729,496	4796.43	1,344,494			(744,207)		(744,207)	453,854				(270,932)		0001
Written Call/S&P 500 INDEX/SPXA21DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	24,631,915	4872.22	1,231,596			(699,589)		(699,589)	447,993				(251,990)		0001
Written Call/S&P 500 INDEX/SPXC053$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	16,226,327	5372.41	1,090,409			(624,308)		(624,308)	378,606				(165,237)		0001
Written Call/S&P 500 INDEX/SPXC055$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	23,268,145	4744.68	1,207,617			(649,765)		(649,765)	388,866				(239,126)		0001
Written Call/S&P 500 INDEX/SPXA21DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	16,623,181	5481.24	1,160,298			(656,465)		(656,465)	423,383				(170,059)		0001
Written Call/S&P 500 INDEX/SPXC053$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	19,112,728	4775.47	997,684			(532,629)		(532,629)	322,645				(194,630)		0001
Written Call/S&P 500 INDEX/SPXB05Y$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	16,717,421	4680.96	919,458			(443,653)		(443,653)	271,470				(168,486)		0001
Written Call/S&P 500 INDEX/SPXB05W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	19,914,638	4600.9	1,174,964			(510,174)		(510,174)	313,146				(199,759)		0001
Written Call/S&P 500 INDEX/SPXB05Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	14,501,522	5266.08	1,125,318			(530,663)		(530,663)	326,739				(146,153)		0001
Written Call/S&P 500 INDEX/SPXB05W$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	11,581,878	5176.02	950,872			(408,312)		(408,312)	253,199				(116,175)		0001
Written Call/S&P 500 INDEX/SPXD17ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	13,783,928	5423.39	996,578			(552,446)		(552,446)	324,735				(143,890)		0001
Written Call/S&P 500 INDEX/SPXC056ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	20,864,132	4734.6	1,018,170			(585,341)		(585,341)	347,359				(215,737)		0001
Written Call/S&P 500 INDEX/SPXC05DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	12,794,818	5193.18	1,118,267			(483,737)		(483,737)	280,994				(134,735)		0001
Written Call/S&P 500 INDEX/SPXC058ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	14,054,517	4869.1	704,131			(415,364)		(415,364)	245,710				(145,975)		0001
Written Call/S&P 500 INDEX/SPXC05G$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	3,861,700	4534	203,907			(104,794)		(104,794)	59,742				(40,841)		0001
Written Call/S&P 500 INDEX/SPXC05DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	21,860,734	4616.16	1,285,411			(605,451)		(605,451)	348,821				(230,203)		0001
Written Call/S&P 500 INDEX/SPXC05C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	10,283,047	5411.82	743,464			(414,923)		(414,923)	241,900				(107,816)		0001
Written Call/S&P 500 INDEX/SPXN134$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2025	03/07/2031	1	1,765,681	5193	148,863			(68,883)		(68,883)	36,717				(18,593)		0001
Written Call/S&P 500 INDEX/SPXC05BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	20,789,299	4810.5	1,060,254			(610,688)		(610,688)	355,992				(217,972)		0001
Written Call/S&P 500 INDEX/SPXC05G$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	876,048	5101	64,112			(32,354)		(32,354)	18,654				(9,265)		0001
Written Call/S&P 500 INDEX/SPXC05F$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	27,639,724	4534.05	1,575,464			(750,071)		(750,071)	427,613				(292,314)		0001
Written Call/S&P 500 INDEX/SPXC05F$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	10,123,077	5100.8	815,920			(373,821)		(373,821)	215,532				(107,060)		0001
Written Call/S&P 500 INDEX/SPXC056SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	11,484,551	5326.43	777,504			(443,078)		(443,078)	263,703				(118,751)		0001
Written Call/S&P 500 INDEX/SPXN134$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2025	03/07/2031	1	2,054,191	4616	122,453			(59,453)		(59,453)	30,474				(21,632)		0001
Written Call/S&P 500 INDEX/SPXC058SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	9,163,142	5477.73	635,006			(373,419)		(373,419)	220,242				(95,172)		0001
Written Call/S&P 500 INDEX/SPXD17ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	22,368,459	4820.79	1,198,949			(662,509)		(662,509)	385,766				(233,504)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXC05X$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	10,062,068	4758.98	905,586			(336,240)		(336,240)	190,399				(107,453)		0001
Written Call/S&P 500 INDEX/SPXC051$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	19,818,197	4484.49	1,827,238			(600,310)		(600,310)	338,814				(210,747)		0001
Written Call/S&P 500 INDEX/SPXC051$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	33,459,646	3986.22	2,248,488			(757,301)		(757,301)	416,049				(355,810)		0001
Written Call/S&P 500 INDEX/SPXC05L$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	12,426,322	5097.55	1,081,090			(467,471)		(467,471)	263,920				(133,337)		0001
Written Call/S&P 500 INDEX/SPX261RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	6,107,676	5400.32	478,231			(256,823)		(256,823)	143,463				(66,099)		0001
Written Call/S&P 500 INDEX/SPXC05PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	10,794,349	5257.81	858,151			(430,239)		(430,239)	241,382				(116,307)		0001
Written Call/S&P 500 INDEX/SPXC05VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	13,060,431	5371.06	1,060,507			(544,496)		(544,496)	301,662				(141,922)		0001
Written Call/S&P 500 INDEX/SPXC05P$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	14,615,612	4673.61	850,629			(428,222)		(428,222)	238,756				(157,480)		0001
Written Call/S&P 500 INDEX/SPXC05L$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	19,966,769	4531.15	1,275,877			(553,614)		(553,614)	309,054				(214,247)		0001
Written Call/S&P 500 INDEX/SPXC05V$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	17,606,990	4774.27	1,049,377			(539,293)		(539,293)	297,950				(191,327)		0001
Written Call/S&P 500 INDEX/SPXC05K$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	20,378,625	4230.21	1,349,065			(505,536)		(505,536)	280,431				(217,623)		0001
Written Call/S&P 500 INDEX/SPX261RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	16,179,935	4800.29	930,346			(500,716)		(500,716)	274,932				(175,105)		0001
Written Call/S&P 500 INDEX/SPXJ00D$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	21,319,000	4980.42	1,213,051			(702,042)		(702,042)	379,203				(232,870)		0001
Written Call/S&P 500 INDEX/SPXJ00D$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	11,630,375	5602.97	907,169			(520,166)		(520,166)	292,781				(127,040)		0001
Written Call/S&P 500 INDEX/SPXD053$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	14,000,000	5845.64	1,159,200			(690,025)		(690,025)	366,410				(155,622)		0001
Written Call/S&P 500 INDEX/SPX261VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2031	1	12,100,000	4685.63	490,050			(331,276)		(331,276)	172,174				(135,022)		0001
Written Call/S&P 500 INDEX/SPX261VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2031	1	25,098,000	.5355	1,443,135			(962,435)		(962,435)	509,827				(280,065)		0001
Written Call/S&P 500 INDEX/SPX261VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2031	1	14,492,000	6024.38	1,169,504			(759,376)		(759,376)	393,726				(161,714)		0001
Written Call/S&P 500 INDEX/SPXC05Z$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/08/2031	1	29,920,000	5111.56	1,714,416			(1,039,826)		(1,039,826)	565,817				(329,716)		0001
Written Call/S&P 500 INDEX/SPX261SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2031	1	3,473,000	4357.86	138,573			(82,766)		(82,766)	43,362				(37,936)		0001
Written Call/S&P 500 INDEX/SPXD052$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	8,166,000	4526.84	328,273			(207,209)		(207,209)	110,920				(90,343)		0001
Written Call/S&P 500 INDEX/SPXD053$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	12,158,000	4546.61	515,499			(312,644)		(312,644)	166,368				(135,146)		0001
Written Call/S&P 500 INDEX/SPXC05Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/08/2031	1	8,088,000	4472.62	326,755			(200,178)		(200,178)	107,531				(89,129)		0001
Written Call/S&P 500 INDEX/SPXD056$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2025	09/22/2031	1	4,705,706	.4686	198,232			(127,364)		(127,364)	67,665				(52,510)		0001
Written Call/S&P 500 INDEX/SPXJ00F$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/22/2025	07/22/2031	1	9,020,000	5678.66	717,090			(414,423)		(414,423)	232,988				(98,922)		0001
Written Call/S&P 500 INDEX/SPXD052$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	26,086,000	5173.53	1,492,119			(929,889)		(929,889)	503,258				(288,598)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXJ00FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/22/2025	07/22/2031	1	8,267,000	4416.73	330,680			(199,950)		(199,950)	105,029				(90,664)		0001
Written Call/S&P 500 INDEX/SPXD052SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	16,244,375	5820.22	1,291,428			(791,000)		(791,000)	423,034				(179,717)		0001
Written Call/S&P 500 INDEX/SPXD053SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	27,270,000	5196.12	1,630,746			(984,658)		(984,658)	529,388				(303,129)		0001
Written Call/S&P 500 INDEX/SPXJ00FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/22/2025	07/22/2031	1	22,123,000	5047.7	1,272,073			(747,866)		(747,866)	403,353				(242,622)		0001
Written Call/S&P 500 INDEX/SPXD050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/08/2031	1	12,606,000	5750.51	1,003,438			(598,428)		(598,428)	322,516				(138,917)		0001
Written Call/S&P 500 INDEX/SPX140IIST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TIIEFA76	10/22/2025	10/22/2031	1	18,251,000	6029.46	1,545,860			(988,865)		(988,865)	463,731				(205,334)		0001
Written Call/S&P 500 INDEX/SPXB21584	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	1	18,136,000	6055.92	1,547,001			(956,735)		(956,735)	519,107				(204,922)		0001
Written Call/S&P 500 INDEX/SPXD05I5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/21/2031	1	13,423,000	5942.69	1,193,305			(693,927)		(693,927)	357,367				(152,237)		0001
Written Call/S&P 500 INDEX/SPXB2152	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	1	2,714,000	4710.16	119,687			(73,664)		(73,664)	39,373				(30,666)		0001
Written Call/S&P 500 INDEX/SPXD05KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2031	1	15,784,000	6161.86	1,302,180			(869,487)		(869,487)	441,170				(179,823)		0001
Written Call/S&P 500 INDEX/SPXD05PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	1	29,634,000	5502.79	1,778,040			(1,213,115)		(1,213,115)	625,261				(338,857)		0001
Written Call/S&P 500 INDEX/SPXD058SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2031	1	8,925,000	4727.6	370,388			(246,457)		(246,457)	130,175				(100,030)		0001
Written Call/S&P 500 INDEX/SPXB2169S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/21/2031	1	2,443,106	5282	151,308			(91,272)		(91,272)	49,780				(27,709)		0001
Written Call/S&P 500 INDEX/SPXD05KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2031	1	2,787,000	4792.56	119,284			(80,351)		(80,351)	41,553				(31,752)		0001
Written Call/S&P 500 INDEX/SPXD051SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/21/2031	1	22,388,000	5282.39	1,482,086			(851,363)		(851,363)	444,662				(253,914)		0001
Written Call/S&P 500 INDEX/SPXD05KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2031	1	24,759,000	5477.21	1,483,064			(1,001,775)		(1,001,775)	519,130				(282,073)		0001
Written Call/S&P 500 INDEX/SPXB2153S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	1	22,004,000	5383.04	1,373,050			(843,867)		(843,867)	463,639				(248,627)		0001
Written Call/S&P 500 INDEX/SPXD051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/21/2031	1	2,448,000	4622.09	114,322			(66,497)		(66,497)	34,471				(27,764)		0001
Written Call/S&P 500 INDEX/SPXD058SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2031	1	14,874,000	6078.35	1,198,844			(789,621)		(789,621)	410,506				(166,706)		0001
Written Call/S&P 500 INDEX/SPXD05PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	1	14,519,000	6190.64	1,196,366			(808,627)		(808,627)	407,847				(166,021)		0001
Written Call/S&P 500 INDEX/SPX140IISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TIIEFA76	10/22/2025	10/22/2031	1	21,896,000	5359.52	1,364,121			(868,461)		(868,461)	423,126				(246,342)		0001
Written Call/S&P 500 INDEX/SPX140IISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TIIEFA76	10/22/2025	10/22/2031	1	3,561,000	4689.58	157,396			(99,517)		(99,517)	50,119				(40,063)		0001
Written Call/S&P 500 INDEX/SPXD058SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2031	1	28,617,000	5402.98	1,665,509			(1,112,016)		(1,112,016)	589,734				(320,736)		0001
Written Call/S&P 500 INDEX/SPXD05PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	1	2,165,000	4814.94	91,580			(63,184)		(63,184)	32,522				(24,756)		0001
Written Call/S&P 500 INDEX/SPXD055SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2032	1	10,402,000	6222.02	852,964			(586,851)		(586,851)	266,113				(119,906)		0001
Written Call/S&P 500 INDEX/SPXB21ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2026	02/20/2032	1	3,993,697	5528	276,290			(164,369)		(164,369)	111,920				(46,379)		0001
Written Call/S&P 500 INDEX/SPXK00A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/24/2026	02/20/2032	1	1,506,273	6219	137,462			(85,409)		(85,409)	52,053				(17,492)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX261XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2032	1	19,106,000	5537.17		1,182,661		(799,884)		(799,884)	382,777				(219,443)		0001
Written Call/S&P 500 INDEX/SPXB21ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/12/2026	02/06/2032	1	1,060,642	5546		68,942		(43,741)		(43,741)	25,201				(12,273)		0001
Written Call/S&P 500 INDEX/SPXD05WWC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/06/2032	1	22,088,000	5545.84		1,409,214		(924,552)		(924,552)	484,663				(255,596)		0001
Written Call/S&P 500 INDEX/SPXE051SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2032	1	3,497,000	4718.01		176,249		(101,587)		(101,587)	74,662				(40,786)		0001
Written Call/S&P 500 INDEX/SPXD05XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/09/2026	02/06/2032	1	1,455,783	5546		90,882		(60,940)		(60,940)	29,942				(16,846)		0001
Written Call/S&P 500 INDEX/SPXK0078I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/09/2026	02/06/2032	1	3,064,077	6239		263,246		(172,783)		(172,783)	90,463				(35,457)		0001
Written Call/S&P 500 INDEX/SPXE052S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2026	03/08/2032	1	2,540,988	6066		239,908		(138,947)		(138,947)	100,961				(29,636)		0001
Written Call/S&P 500 INDEX/SPXE051SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2032	1	21,584,000	6066.02		2,020,262		(1,180,268)		(1,180,268)	839,994				(251,736)		0001
Written Call/S&P 500 INDEX/SPXD05WSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/06/2032	1	2,837,000	4852.61		129,935		(84,879)		(84,879)	45,055				(32,829)		0001
Written Call/S&P 500 INDEX/SPXB21BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2026	02/20/2032	1	1,368,083	6219		128,298		(77,068)		(77,068)	51,230				(15,888)		0001
Written Call/S&P 500 INDEX/SPXD05Z5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2026	02/20/2032	1	25,283,000	5527.61		1,671,206		(1,056,969)		(1,056,969)	614,238				(293,613)		0001
Written Call/S&P 500 INDEX/SPXD055S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2032	1	17,800,000	5530.68		1,068,000		(739,404)		(739,404)	328,596				(205,184)		0001
Written Call/S&P 500 INDEX/SPXE052S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2026	03/08/2032	1	2,466,847	5392		157,409		(99,795)		(99,795)	57,614				(28,771)		0001
Written Call/S&P 500 INDEX/SPXE054S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/23/2026	03/22/2032	1	2,036,528	5856		182,770		(105,749)		(105,749)	77,021				(23,836)		0001
Written Call/S&P 500 INDEX/SPX261YSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2026	03/22/2032	1	5,732,209	5205		381,103		(223,150)		(223,150)	157,953				(67,090)		0001
Written Call/S&P 500 INDEX/SPX261XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2032	1	3,080,000	4845.02		136,136		(92,330)		(92,330)	43,806				(35,375)		0001
Written Call/S&P 500 INDEX/SPXD055SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2032	1	2,386,000	4839.35		102,598		(70,781)		(70,781)	31,817				(27,504)		0001
Written Call/S&P 500 INDEX/SPX261XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2032	1	15,116,000	6229.31		1,259,163		(860,312)		(860,312)	398,850				(173,616)		0001
Written Call/S&P 500 INDEX/SPXB21ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2026	11/08/2028	1	8,039,031	3828		7,050,603		(8,797,630)		(8,797,630)	(1,747,027)				(58,381)		0001
Written Call/S&P 500 INDEX/SPXE051SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2032	1	39,384,000	5392.02		2,756,880		(1,593,272)		(1,593,272)	1,163,608				(459,339)		0001
Written Call/S&P 500 INDEX/SPXE052S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2026	03/08/2032	1	5,169,595	5392		360,559		(209,133)		(209,133)	151,426				(60,293)		0001
Written Call/S&P 500 INDEX/SPXD05ZSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2026	02/20/2032	1	1,797,000	4836.66		86,615		(53,766)		(53,766)	32,849				(20,869)		0001
Written Call/S&P 500 INDEX/SPXD05WSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/06/2032	1	13,173,000	6239.07		1,147,368		(748,200)		(748,200)	399,169				(152,434)		0001
Written Call/S&P 500 INDEX/SPXE053SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2032	1	3,536,000	4554.54		178,214		(98,267)		(98,267)	79,948				(41,386)		0001
Written Call/S&P 500 INDEX/SPXE053SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2032	1	24,267,000	5855.83		2,251,978		(1,260,000)		(1,260,000)	991,977				(284,024)		0001
Written Call/S&P 500 INDEX/SPXE053SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/23/2026	03/22/2032	1	9,792,252	5205		648,535		(377,403)		(377,403)	271,131				(114,610)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXD05Z$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2026	02/20/2032	1	24,528,000	6218.56		2,214,878		(1,389,809)		(1,389,809)	825,069				(284,845)		0001
Written Call/S&P 500 INDEX/SPXE053ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2032	1	62,868,000	5205.18		4,212,156		(2,423,205)		(2,423,205)	1,788,951				(735,814)		0001
Written Call/S&P 500 INDEX/SPXK009$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	02/24/2026	02/20/2032	1	3,102,370	.5528		209,975		(130,550)		(130,550)	79,425				(36,028)		0001
Written Call/S&P 500 INDEX/SPXE055$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2032	1	92,951,000	5426.25		6,088,291		(3,829,851)		(3,829,851)	2,258,440				(1,092,523)		0001
Written Call/S&P 500 INDEX/SPXK00S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/22/2026	06/22/2032	1	33,782,000	6725.51		2,702,560		(2,192,734)		(2,192,734)	509,826				(404,380)		0001
Written Call/S&P 500 INDEX/SPXK00Q$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/08/2026	06/08/2032	1	3,371,000	7331.67		343,842		(277,697)		(277,697)	66,145				(40,217)		0001
Written Call/S&P 500 INDEX/SPXE059$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2032	1	28,865,000	6726.12		2,288,995		(1,884,188)		(1,884,188)	404,807				(342,869)		0001
Written Call/S&P 500 INDEX/SPXE055$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2032	1	5,520,000	4747.97		262,752		(163,591)		(163,591)	99,161				(64,881)		0001
Written Call/S&P 500 INDEX/SPXE059$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2032	1	71,742,000	5978.78		4,139,513		(3,462,713)		(3,462,713)	676,800				(852,179)		0001
Written Call/S&P 500 INDEX/SPXE055$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2032	1	39,440,000	6104.53		3,510,160		(2,192,811)		(2,192,811)	1,317,349				(463,568)		0001
Written Call/S&P 500 INDEX/SPXF17GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2032	1	39,117,000	6659.04		3,293,651		(2,423,455)		(2,423,455)	870,197				(463,065)		0001
Written Call/S&P 500 INDEX/SPXF17GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2032	1	3,958,000	5179.25		173,756		(132,272)		(132,272)	41,484				(46,855)		0001
Written Call/S&P 500 INDEX/SPXP13AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2026	04/22/2032	1	3,936,000	4996.53		177,514		(127,017)		(127,017)	50,497				(46,423)		0001
Written Call/S&P 500 INDEX/SPXP13A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2026	04/22/2032	1	64,490,000	5710.32		4,127,360		(2,890,268)		(2,890,268)	1,237,092				(760,626)		0001
Written Call/S&P 500 INDEX/SPXP13A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2026	04/22/2032	1	25,092,000	6424.11		2,172,967		(1,516,300)		(1,516,300)	656,667				(295,947)		0001
Written Call/S&P 500 INDEX/SPXK00Q$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/08/2026	06/08/2032	1	39,264,000	6665.16		3,121,488		(2,508,596)		(2,508,596)	612,892				(468,426)		0001
Written Call/S&P 500 INDEX/SPX3610S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/22/2026	06/22/2032	1	68,866,000	5978.23		4,111,300		(3,377,543)		(3,377,543)	733,758				(824,345)		0001
Written Call/S&P 500 INDEX/SPX3610$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/08/2026	06/08/2032	1	4,552,000	5184.01		188,908		(157,684)		(157,684)	31,224				(54,306)		0001
Written Call/S&P 500 INDEX/SPX3610$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/22/2026	06/22/2032	1	4,420,000	5230.95		189,618		(155,615)		(155,615)	34,003				(52,909)		0001
Written Call/S&P 500 INDEX/SPXF17GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2032	1	75,213,000	5919.14		4,678,249		(3,465,965)		(3,465,965)	1,212,283				(890,367)		0001
Written Call/S&P 500 INDEX/SPXB21N$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2032	1	3,756,000	7398.06		383,863		(315,218)		(315,218)	68,645				(44,960)		0001
Written Call/S&P 500 INDEX/SPXE059$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2032	1	5,173,000	5231.43		213,128		(178,739)		(178,739)	34,389				(61,447)		0001
Written Call/S&P 500 INDEX/SPX3610$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/08/2026	06/08/2032	1	83,734,000	5924.58		4,864,945		(4,040,752)		(4,040,752)	824,193				(998,960)		0001
Written Call/S&P 500 INDEX/SPXE05E$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2026	07/22/2032	1	39,802,000	6749.06		3,152,318		(2,631,341)		(2,631,341)	520,978				(479,845)		0001
Written Call/S&P 500 INDEX/SPXE05D$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2032	1	7,764,000	7407.88		793,481		(651,619)		(651,619)	141,862				(93,292)		0001
Written Call/S&P 500 INDEX/SPXL004$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/07/2026	08/06/2032	1	6,521,000	7680.06		652,100		(580,597)		(580,597)	71,503				(78,893)		0001
Written Call/S&P 500 INDEX/SPX3610$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/08/2026	09/08/2032	1	66,290,000	6138.82		3,632,692		(3,424,422)		(3,424,422)	208,270				(808,168)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXE05HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2026	09/08/2032	1	41,708,000	6906.17		3,136,442		(2,873,101)		(2,873,101)	263,341				(508,479)		0001
Written Call/S&P 500 INDEX/SPXB21TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2026	08/20/2032	1	35,759,000	6906.93		2,789,202		(2,452,072)		(2,452,072)	337,130				(434,039)		0001
Written Call/S&P 500 INDEX/SPXL00MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/22/2026	09/22/2032	1	59,121,000	6211.71		3,050,644		(3,035,120)		(3,035,120)	15,524				(723,089)		0001
Written Call/S&P 500 INDEX/SPX3610SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	09/22/2032	1	8,459,000	7686.99		770,615		(758,525)		(758,525)	12,090				(103,459)		0001
Written Call/S&P 500 INDEX/SPX3610SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2026	08/06/2032	1	5,593,000	5430.35		233,228		(209,527)		(209,527)	23,701				(67,666)		0001
Written Call/S&P 500 INDEX/SPXF17VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2026	09/08/2032	1	5,582,000	5371.46		219,373		(200,801)		(200,801)	18,571				(68,052)		0001
Written Call/S&P 500 INDEX/SPXE05DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2032	1	53,157,000	6734.44		4,284,454		(3,496,396)		(3,496,396)	788,058				(638,733)		0001
Written Call/S&P 500 INDEX/SPXK00VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2026	07/08/2032	1	6,805,000	5237.9		285,810		(234,416)		(234,416)	51,394				(81,769)		0001
Written Call/S&P 500 INDEX/SPXF17TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2032	1	3,706,000	5372.06		152,317		(132,897)		(132,897)	19,419				(44,983)		0001
Written Call/S&P 500 INDEX/SPXE05HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2026	09/08/2032	1	4,721,000	7596.78		451,800		(413,698)		(413,698)	38,102				(57,556)		0001
Written Call/S&P 500 INDEX/SPXL00CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/24/2026	08/20/2032	1	7,467,162	.6139		429,570		(374,874)		(374,874)	54,696				(90,636)		0001
Written Call/S&P 500 INDEX/SPXK00VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2026	07/08/2032	1	93,739,000	5986.17		5,530,601		(4,500,141)		(4,500,141)	1,030,460				(1,126,365)		0001
Written Call/S&P 500 INDEX/SPXB21TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2026	08/20/2032	1	76,716,000	6139.5		4,403,498		(3,872,741)		(3,872,741)	530,757				(931,172)		0001
Written Call/S&P 500 INDEX/SPXL004ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/07/2026	08/06/2032	1	52,555,000	6981.88		4,151,845		(3,638,585)		(3,638,585)	513,260				(635,828)		0001
Written Call/S&P 500 INDEX/SPXE05ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2026	07/22/2032	1	5,179,000	5249.27		225,287		(182,633)		(182,633)	42,654				(62,437)		0001
Written Call/S&P 500 INDEX/SPXB21SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2026	08/06/2032	1	11,907,977	.6206		665,868		(610,013)		(610,013)	55,854				(144,067)		0001
Written Call/S&P 500 INDEX/SPX3610SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	09/22/2032	1	25,348,000	6988.18		1,812,382		(1,794,272)		(1,794,272)	18,110				(310,023)		0001
Written Call/S&P 500 INDEX/SPXE05ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2026	07/22/2032	1	9,684,000	7423.97		979,052		(816,345)		(816,345)	162,707				(116,748)		0001
Written Call/S&P 500 INDEX/SPXE05ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2026	07/22/2032	1	75,774,000	5999.17		4,432,779		(3,717,787)		(3,717,787)	714,992				(913,517)		0001
Written Call/S&P 500 INDEX/SPXF17SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2032	1	109,581,000	6206.11		6,399,530		(5,479,268)		(5,479,268)	920,262				(1,325,748)		0001
Written Call/S&P 500 INDEX/SPXL00CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/24/2026	08/20/2032	1	5,840,196	.6907		456,311		(397,877)		(397,877)	58,434				(70,888)		0001
Written Call/S&P 500 INDEX/SPXB21SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2026	08/06/2032	1	6,586,236	.6982		502,209		(458,822)		(458,822)	43,387				(79,683)		0001
Written Call/S&P 500 INDEX/SPXB21TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2026	08/20/2032	1	5,432,000	7597.63		542,657		(476,829)		(476,829)	65,828				(65,933)		0001
Written Call/S&P 500 INDEX/SPXL00MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/22/2026	09/22/2032	1	5,839,000	5435.25		210,788		(215,245)		(215,245)	(4,457)				(71,415)		0001
Written Call/S&P 500 INDEX/SRM0130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	3,114,202	90	333,842			(17,067)		(17,067)	(9,621)				(15,741)		0001
Written Call/S&P 500 INDEX/SRM0130S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	1,685,934	90	180,395			(12,020)		(12,020)	(4,734)				(9,827)		0001
Written Call/S&P 500 INDEX/SRM0130S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	2,072,068	90	191,666			(15,422)		(15,422)	(5,109)				(12,775)		0001
Written Call/S&P 500 INDEX/SRM0130S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	1,537,788	90	136,248			(10,527)		(10,527)	10,200				(10,339)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0130$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	1,554,794	90	126,871			(10,476)		(10,476)	8,883				(10,941)		0001
Written Call/S&P 500 INDEX/SRM0130$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	3,405,391	90	261,193			(15,685)		(15,685)	20,099				(26,166)		0001
Written Call/S&P 500 INDEX/SRM0130$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	2,215,988	90	167,972			(22,177)		(22,177)	(3,223)				(17,437)		0001
Written Call/S&P 500 INDEX/SRM0130$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/06/2029	1	2,054,000	90	150,969			(22,203)		(22,203)	(2,879)				(16,296)		0001
Written Call/S&P 500 INDEX/SRM0130$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	2,434,619	90	152,407			(12,178)		(12,178)	14,299				(20,250)		0001
Written Call/S&P 500 INDEX/SRM0130$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	3,609,990	90	216,599			(17,101)		(17,101)	21,869				(30,948)		0001
Written Call/S&P 500 INDEX/SRM0130$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	1,999,987	90	112,999			(10,032)		(10,032)	12,538				(17,735)		0001
Written Call/S&P 500 INDEX/SRM0130$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	3,801,790	90	227,347			(21,130)		(21,130)	28,791				(34,409)		0001
Written Call/S&P 500 INDEX/SRM0130$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	3,813,817	90	266,967			(25,686)		(25,686)	31,269				(34,963)		0001
Written Call/S&P 500 INDEX/SRM0130$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	3,901,000	90	206,363			(30,030)		(30,030)	37,301				(36,369)		0001
Written Call/S&P 500 INDEX/SRM0170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/22/2030	1	3,354,679	90	181,153			(23,751)		(23,751)	29,427				(30,929)		0001
Written Call/S&P 500 INDEX/SRM0170$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/08/2030	1	3,396,495	90	187,826			(26,048)		(26,048)	31,632				(31,490)		0001
Written Call/S&P 500 INDEX/SRM0210$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	1,087,912	90	83,334			(6,039)		(6,039)	6,776				(7,803)		0001
Written Call/S&P 500 INDEX/SRM0210$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	2,492,566	90	186,444			(15,515)		(15,515)	3,344				(18,102)		0001
Written Call/S&P 500 INDEX/SRM0210$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	2,797,204	90	198,881			(24,388)		(24,388)	3,315				(21,667)		0001
Written Call/S&P 500 INDEX/SRM0210$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2029	1	1,936,000	90	132,035			(17,057)		(17,057)	1,817				(15,116)		0001
Written Call/S&P 500 INDEX/SRM0210$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	5,012,684	90	332,842			(28,282)		(28,282)	30,693				(42,368)		0001
Written Call/S&P 500 INDEX/SRM0210$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	3,404,347	90	204,601			(16,082)		(16,082)	18,850				(28,966)		0001
Written Call/S&P 500 INDEX/SRM0210$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	2,386,739	90	143,204			(10,208)		(10,208)	13,478				(20,594)		0001
Written Call/S&P 500 INDEX/SRM0210$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	2,240,258	90	133,295			(8,181)		(8,181)	11,562				(19,604)		0001
Written Call/S&P 500 INDEX/SRM0210$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,750,937	90	104,531			(9,446)		(9,446)	11,570				(15,634)		0001
Written Call/S&P 500 INDEX/SRM0210$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	1,885,912	90	123,150			(10,904)		(10,904)	14,727				(17,169)		0001
Written Call/S&P 500 INDEX/SRM0400$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	1,136,474	90	125,694			(558)		(558)	4,467				(3,176)		0001
Written Call/S&P 500 INDEX/SRM0400$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	1,614,473	90	165,806			(2,596)		(2,596)	7,923				(5,824)		0001
Written Call/S&P 500 INDEX/SRM0400$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	1,679,714	90	175,866			(3,931)		(3,931)	9,635				(6,506)		0001
Written Call/S&P 500 INDEX/SRM0400$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	1,645,302	90	165,353			(4,070)		(4,070)	9,136				(6,573)		0001
Written Call/S&P 500 INDEX/SRM0400$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	1,904,309	90	196,334			(5,819)		(5,819)	(3,370)				(7,896)		0001
Written Call/S&P 500 INDEX/SRM0400$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	1,469,337	90	150,754			(4,774)		(4,774)	9,055				(6,260)		0001
Written Call/S&P 500 INDEX/SRM0400$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	1,508,473	90	171,664			(5,338)		(5,338)	9,220				(6,618)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0400$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	1,768,957	90	185,917			(7,705)		(7,705)	11,829				(8,151)		0001
Written Call/S&P 500 INDEX/SRM0400$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	2,300,060	90	250,707			(11,787)		(11,787)	5,602				(11,374)		0001
Written Call/S&P 500 INDEX/SRM0400$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	2,706,079	90	284,409			(16,595)		(16,595)	6,490				(13,932)		0001
Written Call/S&P 500 INDEX/SRM0400$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/08/2027	1	2,746,000	90	294,097			(18,952)		(18,952)	4,527				(14,445)		0001
Written Call/S&P 500 INDEX/SRM0400$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	2,406,794	90	266,914			(17,329)		(17,329)	5,880				(13,332)		0001
Written Call/S&P 500 INDEX/SRM0400$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	1,617,256	90	162,211			(12,060)		(12,060)	3,830				(9,117)		0001
Written Call/S&P 500 INDEX/SRM0400$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	2,813,180	90	301,854			(18,882)		(18,882)	8,777				(16,627)		0001
Written Call/S&P 500 INDEX/SRM0400$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	1,692,628	90	192,283			(10,487)		(10,487)	8,778				(10,150)		0001
Written Call/S&P 500 INDEX/SRM0400$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	3,733,017	90	359,490			(258)		(258)	17,982				(22,682)		0001
Written Call/S&P 500 INDEX/SRM0400$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	1,596,990	90	145,007			(11,124)		(11,124)	8,128				(10,118)		0001
Written Call/S&P 500 INDEX/SRM0401$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	2,145,138	90	185,769			(16,393)		(16,393)	3,947				(13,945)		0001
Written Call/S&P 500 INDEX/SRM0401$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	1,925,828	90	171,014			(16,440)		(16,440)	953				(13,124)		0001
Written Call/S&P 500 INDEX/SRM0401$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	2,263,545	90	195,118			(18,288)		(18,288)	1,674				(15,774)		0001
Written Call/S&P 500 INDEX/SRM0401$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	2,000,455	90	162,237			(14,152)		(14,152)	7,720				(14,213)		0001
Written Call/S&P 500 INDEX/SRM0401$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	1,540,618	90	136,191			(14,820)		(14,820)	1,205				(11,404)		0001
Written Call/S&P 500 INDEX/SRM0401$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	1,103,974	90	91,851			(10,759)		(10,759)	6,285				(8,329)		0001
Written Call/S&P 500 INDEX/SRM0401$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	1,296,560	90	106,837			(13,763)		(13,763)	8,117				(9,864)		0001
Written Call/S&P 500 INDEX/SRM0401$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	2,491,604	90	190,608			(11,441)		(11,441)	13,868				(19,918)		0001
Written Call/S&P 500 INDEX/SRM0401$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	1,628,516	90	126,699			(19,650)		(19,650)	2,811				(13,143)		0001
Written Call/S&P 500 INDEX/SRM0401$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	2,332,342	90	169,095			(11,135)		(11,135)	13,581				(18,962)		0001
Written Call/S&P 500 INDEX/SRM0401$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	2,921,129	90	195,131			(14,410)		(14,410)	17,167				(23,957)		0001
Written Call/S&P 500 INDEX/SRM0401$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	4,215,767	90	282,456			(20,729)		(20,729)	25,522				(34,820)		0001
Written Call/S&P 500 INDEX/SRM0401$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	1,241,410	90	78,209			(18,549)		(18,549)	3,053				(10,397)		0001
Written Call/S&P 500 INDEX/SRM0401$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	1,908,756	90	110,708			(7,604)		(7,604)	10,445				(16,598)		0001
Written Call/S&P 500 INDEX/SRM0401$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	2,823,588	90	167,439			(11,834)		(11,834)	15,790				(24,896)		0001
Written Call/S&P 500 INDEX/SRM0401$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/21/2029	1	1,945,000	90	112,810			(12,006)		(12,006)	14,901				(17,471)		0001
Written Call/S&P 500 INDEX/SRM0500$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2021	07/22/2027	1	1,643,400	90	178,473			(4,641)		(4,641)	2,033				(7,387)		0001
Written Call/S&P 500 INDEX/SRM0500$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/20/2027	1	1,527,712	90	165,757			(5,101)		(5,101)	1,688				(7,197)		0001
Written Call/S&P 500 INDEX/SRM0500$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2021	09/08/2027	1	3,065,754	90	326,503			(12,145)		(12,145)	2,037				(14,860)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0500$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2027	1	2,313,521	90	236,905			(12,451)		(12,451)	(1,510)				(12,379)		0001
Written Call/S&P 500 INDEX/SRM0500$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2021	12/08/2027	1	2,654,940	90	280,096			(14,581)		(14,581)	(2,148)				(14,475)		0001
Written Call/S&P 500 INDEX/SRM0500$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/21/2028	1	1,703,489	90	174,608			(8,834)		(8,834)	(3,214)				(9,747)		0001
Written Call/S&P 500 INDEX/SRM0500$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	1,343,303	90	120,226			(7,497)		(7,497)	(1,444)				(8,386)		0001
Written Call/S&P 500 INDEX/SRM0500$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/22/2028	1	2,097,942	90	196,577			(10,336)		(10,336)	(1,991)				(13,449)		0001
Written Call/S&P 500 INDEX/SRM0500$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	1,949,637	90	173,713			(9,756)		(9,756)	556				(12,969)		0001
Written Call/S&P 500 INDEX/SRM0500$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	2,270,669	90	196,867			(14,008)		(14,008)	3,971				(15,633)		0001
Written Call/S&P 500 INDEX/SRM0500$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2028	1	1,575,207	90	128,537			(11,151)		(11,151)	2,327				(11,543)		0001
Written Call/S&P 500 INDEX/SRM0500$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	1,322,165	90	107,624			(9,294)		(9,294)	13,214				(9,872)		0001
Written Call/S&P 500 INDEX/SRM0130$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	3,902,558	90	217,763			(23,209)		(23,209)	32,551				(36,825)		0001
Written Call/S&P 500 INDEX/SRM0401$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	4,051,774	90	200,968			(27,747)		(27,747)	37,973				(38,468)		0001
Written Call/S&P 500 INDEX/SRM0130$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	2,934,955	90	146,748			(21,730)		(21,730)	27,313				(28,327)		0001
Written Call/S&P 500 INDEX/SRM0170$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/07/2030	1	3,900,156	90	195,788			(30,039)		(30,039)	37,036				(37,448)		0001
Written Call/S&P 500 INDEX/SRM0130$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	1,942,044	90	101,569			(14,431)		(14,431)	19,116				(18,536)		0001
Written Call/S&P 500 INDEX/SRM0210$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,448,000	90	139,046			(18,093)		(18,093)	23,454				(22,975)		0001
Written Call/S&P 500 INDEX/SRM0130$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	5,349,979	90	319,394			(40,392)		(40,392)	51,980				(53,077)		0001
Written Call/S&P 500 INDEX/SRM0210$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	3,781,315	90	204,191			(35,166)		(35,166)	41,054				(37,696)		0001
Written Call/S&P 500 INDEX/SRM0210$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	1,862,000	90	89,748			(15,738)		(15,738)	18,207				(18,083)		0001
Written Call/S&P 500 INDEX/SRM0401$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,745,245	90	86,215			(16,519)		(16,519)	18,287				(17,035)		0001
Written Call/S&P 500 INDEX/SRM0210$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	2,947,860	90	165,965			(20,880)		(20,880)	26,814				(28,949)		0001
Written Call/S&P 500 INDEX/SPXB05P$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	389,358			(174,186)		(174,186)	85,207				(21,774)		0001
Written Call/S&P 500 INDEX/SRM0402$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2024	08/22/2030	1	4,345,150	90	231,162			(36,773)		(36,773)	44,420				(42,882)		0001
Written Call/S&P 500 INDEX/SRM0211$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	6,636,661	90	292,677			(73,919)		(73,919)	79,487				(67,895)		0001
Written Call/S&P 500 INDEX/SRM0211$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	3,444,413	90	154,654			(36,025)		(36,025)	39,394				(34,913)		0001
Written Call/S&P 500 INDEX/SRM0131$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	4,856,040	90	271,938			(46,963)		(46,963)	52,562				(48,941)		0001
Written Call/S&P 500 INDEX/SRM0402$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	3,054,799	90	130,745			(30,872)		(30,872)	33,804				(31,108)		0001
Written Call/S&P 500 INDEX/SRM0402$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/20/2030	1	4,822,524	90	200,135			(43,596)		(43,596)	49,378				(49,561)		0001
Written Call/S&P 500 INDEX/SRM0210$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	4,609,705	90	235,095			(42,446)		(42,446)	50,301				(46,239)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0131$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/21/2031	1	3,763,000	90	211,481			(46,274)		(46,274)	43,873				(39,797)		0001
Written Call/S&P 500 INDEX/SRM0211$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	3,898,492	90	168,805			(44,088)		(44,088)	46,369				(40,491)		0001
Written Call/S&P 500 INDEX/SRM0211$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	4,148,389	90	171,743			(49,673)		(49,673)	50,536				(43,495)		0001
Written Call/S&P 500 INDEX/SRM0131$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	2,004,047	90	98,198			(23,682)		(23,682)	23,519				(21,104)		0001
Written Call/S&P 500 INDEX/SRM0131$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2031	1	3,099,000	90	139,455			(30,221)		(30,221)	33,054				(32,044)		0001
Written Call/S&P 500 INDEX/SRM0402$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/07/2031	1	6,368,000	90	261,088			(74,168)		(74,168)	77,301				(66,476)		0001
Written Call/S&P 500 INDEX/SRM0131$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2031	1	3,299,243	90	179,149			(34,223)		(34,223)	33,227				(35,233)		0001
Written Call/S&P 500 INDEX/SRM0402$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2031	1	5,277,143	90	289,187			(37,520)		(37,520)	43,294				(56,117)		0001
Written Call/S&P 500 INDEX/SRM0211$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2031	1	2,703,252	90	135,974			(34,512)		(34,512)	31,260				(29,006)		0001
Written Call/S&P 500 INDEX/SRM0610$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2025	05/22/2031	1	1,879,850	90	94,180			(26,820)		(26,820)	23,555				(20,255)		0001
Written Call/S&P 500 INDEX/SRM0131$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/06/2031	1	2,028,479	90	107,712			(33,547)		(33,547)	27,174				(21,953)		0001
Written Call/S&P 500 INDEX/SRM0131$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/20/2031	1	2,008,000	90	102,006			(33,154)		(33,154)	25,901				(21,820)		0001
Written Call/S&P 500 INDEX/SRM0170$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2031	1	2,562,000	90	128,356			(63,591)		(63,591)	41,210				(28,479)		0001
Written Call/S&P 500 INDEX/SRM0610$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2031	1	1,490,147	90	69,590			(28,612)		(28,612)	21,150				(16,277)		0001
Written Call/S&P 500 INDEX/SRM0000$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	08/22/2031	1	3,513,000	90	191,107			(85,601)		(85,601)	56,524				(38,865)		0001
Written Call/S&P 500 INDEX/SRM0170$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/08/2031	1	2,601,000	90	124,848			(54,845)		(54,845)	37,946				(28,663)		0001
Written Call/S&P 500 INDEX/SRM0131$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2031	1	2,918,000	90	145,900			(76,577)		(76,577)	49,133				(32,562)		0001
Written Call/S&P 500 INDEX/SRM0000$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/22/2025	07/22/2031	1	1,812,000	90	92,412			(36,200)		(36,200)	26,279				(19,872)		0001
Written Call/S&P 500 INDEX/SRM0131$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/07/2031	1	3,069,000	90	168,795			(87,399)		(87,399)	52,618				(34,677)		0001
Written Call/S&P 500 INDEX/SRM0000$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/08/2025	12/08/2031	1	2,578,000	90	134,572			(79,214)		(79,214)	47,492				(29,370)		0001
Written Call/S&P 500 INDEX/SRM0000$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2025	11/21/2031	1	1,763,000	90	100,315			(48,772)		(48,772)	28,963				(19,995)		0001
Written Call/S&P 500 INDEX/SRM0170$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/22/2031	1	3,521,000	90	191,542			(99,687)		(99,687)	60,526				(39,613)		0001
Written Call/S&P 500 INDEX/SRM0170$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2031	1	2,868,000	90	143,400			(78,618)		(78,618)	50,107				(32,144)		0001
Written Call/S&P 500 INDEX/SRM0610$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2031	1	3,134,000	90	164,535			(100,758)		(100,758)	59,443				(35,836)		0001
Written Call/S&P 500 INDEX/SRM0000$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/24/2025	11/21/2031	1	1,850,000	90	101,195			(51,262)		(51,262)	30,403				(20,982)		0001
Written Call/S&P 500 INDEX/SRM0000$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/22/2026	01/22/2032	1	1,037,000	90		54,339		(36,981)		(36,981)	17,357				(11,954)		0001
Written Call/S&P 500 INDEX/SRM0610$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2026	01/08/2032	1	3,026,000	90		154,326		(101,211)		(101,211)	53,115				(34,755)		0001
Written Call/S&P 500 INDEX/SRM0000$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2026	03/22/2032	1	1,465,000	90		89,219		(45,879)		(45,879)	43,339				(17,147)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2026	03/08/2032	1	1,514,000	90		94,625		(50,789)		(50,789)	43,836				(17,658)		0001
Written Call/S&P 500 INDEX/SRM0610S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/06/2032	1	2,106,000	90		114,777		(76,214)		(76,214)	38,563				(24,370)		0001
Written Call/S&P 500 INDEX/SRM0211ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2032	1	3,953,000	90		213,067		(172,078)		(172,078)	40,989				(47,319)		0001
Written Call/S&P 500 INDEX/SRM0610SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2026	04/08/2032	1	3,209,000	90		182,913		(115,174)		(115,174)	67,739				(37,718)		0001
Written Call/S&P 500 INDEX/SRM0000SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2026	05/21/2032	1	4,993,000	90		262,632		(206,141)		(206,141)	56,491				(59,309)		0001
Written Call/S&P 500 INDEX/SRM0000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/22/2026	04/22/2032	1	3,124,000	90		182,754		(121,014)		(121,014)	61,740				(36,846)		0001
Written Call/S&P 500 INDEX/SRM0000SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2026	05/07/2032	1	3,870,000	90		211,689		(157,482)		(157,482)	54,207				(45,813)		0001
Written Call/S&P 500 INDEX/SRM0000SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/08/2026	06/08/2032	1	4,277,000	90		243,361		(173,407)		(173,407)	69,955				(51,025)		0001
Written Call/S&P 500 INDEX/SRM0211SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2026	08/06/2032	1	8,106,000	90		436,913		(378,777)		(378,777)	58,136				(98,069)		0001
Written Call/S&P 500 INDEX/SRM0212S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2026	08/20/2032	1	6,876,000	90		347,238		(317,850)		(317,850)	29,388				(83,460)		0001
Written Call/S&P 500 INDEX/SRM0610SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2026	09/22/2032	1	6,426,000	90		291,098		(285,674)		(285,674)	5,424				(78,594)		0001
Written Call/S&P 500 INDEX/SRM0211SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2026	07/22/2032	1	8,435,000	90		441,151		(364,797)		(364,797)	76,354				(101,691)		0001
Written Call/S&P 500 INDEX/SRM0000SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2026	07/08/2032	1	8,348,000	90		438,270		(355,316)		(355,316)	82,954				(100,309)		0001
Written Call/S&P 500 INDEX/SRM0212S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/08/2032	1	4,306,000	90		202,813		(197,249)		(197,249)	5,563				(52,496)		0001
Written Call/S&P 500 INDEX/SPXD05LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	1,061,449	6161.86	35,559			(2,361)		(2,361)	29,953				(2,308)		0001
Written Call/S&P 500 INDEX/SPXD05PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	562,858	5502.79	9,625			(853)		(853)	9,111				(1,342)		0001
Written Call/S&P 500 INDEX/SPXD05LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	1,105,318	5477.21	20,891			(1,163)		(1,163)	17,237				(2,403)		0001
Written Call/S&P 500 INDEX/SPXJ00IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/20/2026	1	610,497	5282.39	13,370			(319)		(319)	8,073				(1,141)		0001
Written Call/S&P 500 INDEX/SPXE17LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	846,080	5383.04	16,668			(267)		(267)	11,623				(1,347)		0001
Written Call/S&P 500 INDEX/SPXD05CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	1,076,982	6029.46	36,187			(269)		(269)	25,877				(1,322)		0001
Written Call/S&P 500 INDEX/SPX915KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2025	12/22/2026	1	179,897	6878.49	4,264			(784)		(784)	3,658				(429)		0001
Written Call/S&P 500 INDEX/SPXJ00RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	1,061,272	5402.98	19,103			(11)		(11)	13,458				(786)		0001
Written Call/S&P 500 INDEX/SPXJ00RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	578,708	6078.35	18,403			(16)		(16)	13,903				(428)		0001
Written Call/S&P 500 INDEX/SPXJ00Z94	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	310,535	6190.64	9,596			(948)		(948)	8,990				(740)		0001
Written Call/S&P 500 INDEX/SPXB215SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	394,771	6055.92	13,659			(266)		(266)	9,989				(628)		0001
Written Call/S&P 500 INDEX/SPXD05CS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	1,162,216	5359.52	22,198			(111)		(111)	15,018				(1,427)		0001
Written Call/S&P 500 INDEX/SPXJ00IWA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/20/2026	1	67,464	5942.69	2,550			(75)		(75)	1,606				(126)		0001
Written Call/S&P 500 INDEX/SPXE17Y9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	103,332	6932.3		2,532		(679)		(679)	1,853				(310)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXK004SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	01/22/2026	01/22/2027	1	1,185,665	6222.02		37,230		(5,727)		(5,727)	31,503				(3,313)		0001
Written Call/S&P 500 INDEX/SPXK007S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/06/2026	02/08/2027	1	693,708	5545.84		13,250		(2,140)		(2,140)	11,109				(2,078)		0001
Written Call/S&P 500 INDEX/SPXF171SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	1	129,483	6218.56		4,519		(836)		(836)	3,683				(408)		0001
Written Call/S&P 500 INDEX/SPXF176SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2027	1	937,569	5855.83		40,034		(5,837)		(5,837)	34,197				(3,227)		0001
Written Call/S&P 500 INDEX/SPXF176SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2027	1	874,730	5205.18		21,781		(3,225)		(3,225)	18,556				(3,011)		0001
Written Call/S&P 500 INDEX/SPXB21C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	186,750	6066.02		7,321		(1,197)		(1,197)	6,123				(616)		0001
Written Call/S&P 500 INDEX/SPXD05RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2026	01/08/2027	1	132,863	5537.17		2,338		(276)		(276)	2,063				(348)		0001
Written Call/S&P 500 INDEX/SPXD05RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2026	01/08/2027	1	486,138	6229.31		15,459		(1,971)		(1,971)	13,488				(1,272)		0001
Written Call/S&P 500 INDEX/SPXD05SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2027	1	602,020	5530.68		10,535		(1,520)		(1,520)	9,015				(1,682)		0001
Written Call/S&P 500 INDEX/SPXK009S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/20/2026	02/22/2027	1	1,243,914	5527.61		24,629		(4,348)		(4,348)	20,282				(3,920)		0001
Written Call/S&P 500 INDEX/SPXK007S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	02/06/2026	02/08/2027	1	751,450	6239.07		25,474		(4,379)		(4,379)	21,095				(2,251)		0001
Written Call/S&P 500 INDEX/SPXB21C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	793,065	5392.02		18,241		(2,854)		(2,854)	15,387				(2,617)		0001
Written Call/S&P 500 INDEX/SPXB219SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2026	01/08/2027	1	114,430	6921.46		2,735		(583)		(583)	2,152				(299)		0001
Written Call/S&P 500 INDEX/SPXB21H$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2026	05/21/2027	1	98,154	7473.47		2,366		(1,728)		(1,728)	637				(392)		0001
Written Call/S&P 500 INDEX/SPXK000SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	05/22/2026	05/21/2027	1	342,729	6726.12		11,104		(5,804)		(5,804)	5,301				(1,369)		0001
Written Call/S&P 500 INDEX/SPXK00HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	04/08/2026	04/08/2027	1	558,346	6104.53		20,491		(4,723)		(4,723)	15,768				(2,014)		0001
Written Call/S&P 500 INDEX/SPXK00LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	138,761	6659.04		4,718		(2,072)		(2,072)	2,646				(537)		0001
Written Call/S&P 500 INDEX/SPXK00HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	04/08/2026	04/08/2027	1	1,554,108	5426.25		32,015		(7,614)		(7,614)	24,400				(5,606)		0001
Written Call/S&P 500 INDEX/SPXB21J$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	526,830	7405.73		12,749		(8,854)		(8,854)	3,895				(2,184)		0001
Written Call/S&P 500 INDEX/SPXK00SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/22/2026	06/22/2027	1	225,746	5978.23		4,176		(2,274)		(2,274)	1,902				(962)		0001
Written Call/S&P 500 INDEX/SPXP13GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/21/2027	1	1,440,836	5978.78		26,511		(12,753)		(12,753)	13,759				(5,756)		0001
Written Call/S&P 500 INDEX/SPXK00LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	509,592	5919.14		9,937		(4,008)		(4,008)	5,929				(1,974)		0001
Written Call/S&P 500 INDEX/SPXK00LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/08/2026	05/07/2027	1	50,072	7398.93		1,207		(780)		(780)	426				(194)		0001
Written Call/S&P 500 INDEX/SPXK000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/08/2026	06/08/2027	1	1,026,997	5924.58		19,718		(9,440)		(9,440)	10,278				(4,258)		0001
Written Call/S&P 500 INDEX/SPXK00J64	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	04/22/2026	04/22/2027	1	851,596	5710.32		16,862		(5,410)		(5,410)	11,451				(3,183)		0001
Written Call/S&P 500 INDEX/SPXK00SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/22/2026	06/22/2027	1	634,129	6725.51		20,546		(12,020)		(12,020)	8,526				(2,702)		0001
Written Call/S&P 500 INDEX/SPXB21FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2026	04/22/2027	1	222,338	6424.11		7,715		(2,556)		(2,556)	5,159				(831)		0001
Written Call/S&P 500 INDEX/SPXF17MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2026	06/22/2027	1	1,156,774	7472.79		26,953		(21,245)		(21,245)	5,708				(4,928)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXK00QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/08/2026	06/08/2027	1	612,980	6665.16		20,535		(10,565)		(10,565)	9,969				(2,542)		0001
Written Call/S&P 500 INDEX/SPXL00GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	09/08/2026	09/08/2027	1	1,126,745	6906.17		31,436		(30,372)		(30,372)	1,064				(5,461)		0001
Written Call/S&P 500 INDEX/SPXE05DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	290,677	7482.71		6,860		(5,466)		(5,466)	1,394				(1,275)		0001
Written Call/S&P 500 INDEX/SPXF17SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2027	1	564,021	6206.11		9,758		(7,795)		(7,795)	1,963				(2,599)		0001
Written Call/S&P 500 INDEX/SPXB21RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2026	07/22/2027	1	885,043	6749.06		28,498		(18,693)		(18,693)	9,805				(3,978)		0001
Written Call/S&P 500 INDEX/SPXF17SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2027	1	342,451	6981.88		10,445		(8,970)		(8,970)	1,475				(1,578)		0001
Written Call/S&P 500 INDEX/SPXB21VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2027	1	583,818	6211.71		8,699		(9,312)		(9,312)	(613)				(2,887)		0001
Written Call/S&P 500 INDEX/SPXB21VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2027	1	44,602	6988.18		1,209		(1,300)		(1,300)	(92)				(221)		0001
Written Call/S&P 500 INDEX/SPXF17USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	912,690	6139.5		15,516		(12,717)		(12,717)	2,799				(4,300)		0001
Written Call/S&P 500 INDEX/SPXF17USC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	1,490,228	6906.93		45,005		(38,589)		(38,589)	6,415				(7,020)		0001
Written Call/S&P 500 INDEX/SPXL00GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	09/08/2026	09/08/2027	1	693,793	6138.82		10,684		(10,226)		(10,226)	459				(3,363)		0001
Written Call/S&P 500 INDEX/SPXK00VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	07/08/2026	07/08/2027	1	340,347	6734.44		10,857		(6,835)		(6,835)	4,022				(1,493)		0001
Written Call/S&P 500 INDEX/SPXP13PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2026	07/22/2027	1	440,702	5999.17		8,109		(5,111)		(5,111)	2,998				(1,981)		0001
Written Call/S&P 500 INDEX/SPXK00VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	07/08/2026	07/08/2027	1	1,760,510	5986.17		32,041		(19,031)		(19,031)	13,010				(7,724)		0001
Written Call/S&P 500 INDEX/SPXA21FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	319,587	5337.77	13,135			(452)		(452)	5,200				(762)		0001
Written Call/S&P 500 INDEX/SPXC054SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2026	1	541,836	4872.22	12,733			(334)		(334)	5,636				(1,178)		0001
Written Call/S&P 500 INDEX/SPXA21CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	214,810	5372.41	8,313			(126)		(126)	3,405				(401)		0001
Written Call/S&P 500 INDEX/SPXA21CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	131,186	4775.47	3,070			(39)		(39)	1,252				(245)		0001
Written Call/S&P 500 INDEX/SPXC051SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	40,005	4796.43	928			(7)		(7)	368				(64)		0001
Written Call/S&P 500 INDEX/SPXC051SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	38,410	5395.99	1,475			(14)		(14)	597				(61)		0001
Written Call/S&P 500 INDEX/SPX815VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/22/2026	1	85,301	5266.08	3,549						1,097				(105)		0001
Written Call/S&P 500 INDEX/SPX815VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/22/2026	1	23,404	4680.96	606						164				(29)		0001
Written Call/S&P 500 INDEX/SPXA21DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	39,251	5481.24	1,519			(43)		(43)	691				(85)		0001
Written Call/S&P 500 INDEX/SPXA21NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	86,323	4810.5	2,201			(189)		(189)	956				(272)		0001
Written Call/S&P 500 INDEX/SPXC05DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	355,132	5193.18	16,407			(1,299)		(1,299)	5,668				(1,172)		0001
Written Call/S&P 500 INDEX/SPXA21KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2027	1	19,382	5477.73	775			(51)		(51)	356				(54)		0001
Written Call/S&P 500 INDEX/SPXC05GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	6,071	5100.8	270			(24)		(24)	93				(21)		0001
Written Call/S&P 500 INDEX/SPXA21NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	24,884	5411.82	1,050			(89)		(89)	451				(78)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA21MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	33,107	4820.79	818			(62)		(62)	363				(99)		0001
Written Call/S&P 500 INDEX/SPXC05SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	369,954	5400.32	17,203			(2,767)		(2,767)	7,295				(1,534)		0001
Written Call/S&P 500 INDEX/SPXC05VMSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	46,902	4531.15	1,548			(168)		(168)	471				(182)		0001
Written Call/S&P 500 INDEX/SPXA210SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2027	1	472,716	3986.22	17,916			(1,028)		(1,028)	3,483				(1,705)		0001
Written Call/S&P 500 INDEX/SPXC05VMSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	46,680	5097.55	2,479			(251)		(251)	745				(181)		0001
Written Call/S&P 500 INDEX/SPXA21SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	1	8,739	4758.98	507			(36)		(36)	112				(33)		0001
Written Call/S&P 500 INDEX/SPXN13I3H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	1	108,579	5257.81	5,190			(699)		(699)	1,947				(434)		0001
Written Call/S&P 500 INDEX/SPXA210SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2027	1	217,495	4484.49	12,941			(689)		(689)	2,350				(785)		0001
Written Call/S&P 500 INDEX/SPXA21WSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	1	612,918	5371.06	29,849			(4,771)		(4,771)	12,031				(2,611)		0001
Written Call/S&P 500 INDEX/SPXD050ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	104,983	5111.56	2,982			(772)		(772)	1,623				(484)		0001
Written Call/S&P 500 INDEX/SPXC05VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	96,751	5047.7	2,796			(649)		(649)	1,423				(435)		0001
Written Call/S&P 500 INDEX/SPXJ00MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	1	481,306	5845.64	22,621			(6,696)		(6,696)	12,600				(2,333)		0001
Written Call/S&P 500 INDEX/SPXD052SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	149,480	5173.53	4,215			(1,199)		(1,199)	2,425				(704)		0001
Written Call/S&P 500 INDEX/SPXD050SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	57,309	5750.51	2,590			(672)		(672)	1,416				(264)		0001
Written Call/S&P 500 INDEX/SPXC05XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	12,512	5678.66	578			(133)		(133)	296				(56)		0001
Written Call/S&P 500 INDEX/SPXJ00WSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/22/2027	1	48,500	5942.69	2,818			(870)		(870)	1,370				(260)		0001
Written Call/S&P 500 INDEX/SPXJ00RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	55,091	5402.98	1,796			(583)		(583)	1,043				(278)		0001
Written Call/S&P 500 INDEX/SPXD05LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	127,350	6161.86	6,801			(2,675)		(2,675)	3,950				(694)		0001
Written Call/S&P 500 INDEX/SPXD05CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2027	1	151,686	6029.46	7,994			(2,654)		(2,654)	4,402				(781)		0001
Written Call/S&P 500 INDEX/SPXD05CS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2027	1	315,408	5359.52	10,755			(3,383)		(3,383)	5,929				(1,624)		0001
Written Call/S&P 500 INDEX/SPXK004SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/21/2028	1	173,845	5530.68	5,720			(2,517)		(2,517)	3,203				(995)		0001
Written Call/S&P 500 INDEX/SPXK007SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/08/2028	1	275,854	6239.07	15,117			(6,743)		(6,743)	8,373				(1,608)		0001
Written Call/S&P 500 INDEX/SPXK009SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2028	1	37,194	6218.56	2,064			(919)		(919)	1,145				(220)		0001
Written Call/S&P 500 INDEX/SPXK009SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/22/2028	1	595,962	5527.61	21,335			(9,154)		(9,154)	12,181				(3,522)		0001
Written Call/S&P 500 INDEX/SPXK00SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/22/2026	06/22/2028	1	282,192	5978.23	9,341			(6,512)		(6,512)	2,829				(1,855)		0001
Written Call/S&P 500 INDEX/SPXK00J86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	04/22/2026	04/21/2028	1	907,232	6424.11	49,172			(26,996)		(26,996)	22,176				(5,664)		0001
Written Call/S&P 500 INDEX/SPXK00HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	04/08/2026	04/07/2028	1	17,280	6104.53	976			(431)		(431)	546				(107)		0001
Written Call/S&P 500 INDEX/SPXK00QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	06/08/2026	06/08/2028	1	354,925	5924.58	12,103			(7,840)		(7,840)	4,262				(2,307)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXK00MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/08/2028	1	69,397	5919.14		2,422		(1,469)		(1,469)	953				(440)		0001
Written Call/S&P 500 INDEX/SPXK00QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/08/2026	06/08/2028	1	224,541	6665.16		11,743		(7,937)		(7,937)	3,807				(1,460)		0001
Written Call/S&P 500 INDEX/SPXK00QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2026	05/22/2028	1	267,365	5978.78		8,743		(5,953)		(5,953)	2,790				(1,714)		0001
Written Call/S&P 500 INDEX/SPXK00MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/08/2026	05/08/2028	1	1,083,815	6659.04		57,767		(36,966)		(36,966)	20,801				(6,866)		0001
Written Call/S&P 500 INDEX/SPXK00SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/22/2026	06/22/2028	1	317,908	6725.51		16,213		(11,729)		(11,729)	4,484				(2,090)		0001
Written Call/S&P 500 INDEX/SPXL00BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/21/2026	08/22/2028	1	111,501	6906.93		5,430		(4,726)		(4,726)	704				(768)		0001
Written Call/S&P 500 INDEX/SPXL00MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/22/2026	09/22/2028	1	33,561	6988.18		1,450		(1,508)		(1,508)	(58)				(236)		0001
Written Call/S&P 500 INDEX/SPXL006SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2026	08/08/2028	1	358,877	6206.11		11,376		(9,737)		(9,737)	1,639				(2,446)		0001
Written Call/S&P 500 INDEX/SPXK00VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/08/2026	07/07/2028	1	17,663	6734.44		892		(664)		(664)	228				(117)		0001
Written Call/S&P 500 INDEX/SPXL00MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/22/2026	09/22/2028	1	187,715	6211.71		5,162		(5,351)		(5,351)	(189)				(1,321)		0001
Written Call/S&P 500 INDEX/SPXK00ZSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/22/2026	07/21/2028	1	39,022	5999.17		1,280		(942)		(942)	338				(262)		0001
Written Call/S&P 500 INDEX/SPXL006SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2026	08/08/2028	1	154,660	6981.88		7,625		(6,689)		(6,689)	936				(1,054)		0001
Written Call/S&P 500 INDEX/SPXL00GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/08/2026	09/08/2028	1	175,439	6138.82		5,070		(4,772)		(4,772)	298				(1,223)		0001
Written Call/S&P 500 INDEX/SPXK00ZSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/22/2026	07/21/2028	1	463,335	6749.06		23,398		(17,751)		(17,751)	5,647				(3,115)		0001
Written Call/RTY Index/RTY0050SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	139,164	2206.4	5,998			(43)		(43)	4,445				(171)		0001
Written Call/RTY Index/RTY0050SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	476,649	2268.88	20,496			(1,385)		(1,385)	18,373				(1,036)		0001
Written Call/RTY Index/RTY0150SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/21/2025	11/20/2026	1	36,588	2132.63	1,716			(265)		(265)	869				(68)		0001
Written Call/RTY Index/RTY0170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	85,458	2189.54	3,769			(74)		(74)	2,714				(136)		0001
Written Call/RTY Index/RTY0050SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	150,600	2235.59	6,175			(5)		(5)	4,972				(111)		0001
Written Call/RTY Index/RTY0000SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	187,582	2302.9	7,503			(809)		(809)	7,748				(447)		0001
Written Call/RTY Index/RTY0050SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2026	01/08/2027	1	41,453	2343.51	1,683			(259)		(259)	1,424				(108)		0001
Written Call/RTY Index/RTY0050SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2027	1	343,485	2403.3	15,045			(3,430)		(3,430)	11,615				(1,029)		0001
Written Call/RTY Index/RTY0000SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/22/2027	1	73,960	2446.89	3,062			(743)		(743)	2,319				(207)		0001
Written Call/RTY Index/RTY0170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2027	1	102,660	2194.61	5,667			(845)		(845)	4,822				(353)		0001
Written Call/RTY Index/RTY0170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	1	29,717	2397.4	1,373			(330)		(330)	1,043				(94)		0001
Written Call/RTY Index/RTY0170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2027	1	243,214	2272.77	12,404			(2,160)		(2,160)	10,244				(803)		0001
Written Call/RTY Index/RTY0000SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/22/2027	1	173,324	2506.84	8,181			(3,693)		(3,693)	4,488				(648)		0001
Written Call/RTY Index/RTY0000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2026	05/21/2027	1	248,414	2582.3	10,707			(7,158)		(7,158)	3,548				(992)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/RTY Index/RTY0000$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J8570P30	05/08/2026	05/07/2027	1	80,330	2575.09		3,623		(2,197)		(2,197)	1,426				(311)		0001
Written Call/RTY Index/RTY0050$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2027	1	216,874	2358.41		10,540		(3,003)		(3,003)	7,537				(782)		0001
Written Call/RTY Index/RTY0000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J8570P30	06/22/2026	06/22/2027	1	97,535	2703.96		4,077		(4,040)		(4,040)	37				(416)		0001
Written Call/RTY Index/RTY0050$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/21/2026	10/20/2026	1	27,996,000	.2880		.917,911		(821,809)		(821,809)	96,102				(32,696)		0001
Written Call/RTY Index/RTY0210$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	402,024	2569.88		17,769		(11,892)		(11,892)	5,878				(1,667)		0001
Written Call/RTY Index/RTY0170$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2026	09/22/2027	1	37,075	2600.93		1,242		(1,504)		(1,504)	(262)				(183)		0001
Written Call/RTY Index/RTY0170$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2026	09/08/2027	1	499,656	2664.18		18,038		(22,251)		(22,251)	(4,214)				(2,422)		0001
Written Call/RTY Index/RTY0170$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2027	1	195,069	2731.04		7,510		(9,327)		(9,327)	(1,817)				(899)		0001
Written Call/RTY Index/RTY0050$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2027	1	97,033	2660.75		3,940		(3,866)		(3,866)	73				(426)		0001
Written Call/RTY Index/RTY0210$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2026	07/22/2027	1	422,086	2663.94		17,348		(17,118)		(17,118)	230				(1,897)		0001
Written Call/RTY Index/RTY0170$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	315,439	2716.08		12,018		(15,036)		(15,036)	(3,018)				(1,486)		0001
Written Call/S&P 500 INDEX/SPX150K$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	813,276	3417.42	66,851			(5,600)		(5,600)	5,952				(5,077)		0001
Written Call/S&P 500 INDEX/SPX150K$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	630,298	3844.6	69,018			(5,788)		(5,788)	6,406				(3,935)		0001
Written Call/S&P 500 INDEX/SPX621I$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	385,193	2807.55	46,994			(4)		(4)	1,264				(613)		0001
Written Call/S&P 500 INDEX/SPX721A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2027	1	1,556,420	3757.25	160,467			(9,221)		(9,221)	13,161				(8,622)		0001
Written Call/S&P 500 INDEX/SPX9054$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2020	11/20/2026	1	1,300,083	2846.03	160,300			(61)		(61)	4,644				(2,430)		0001
Written Call/S&P 500 INDEX/SPX9055$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	246,735	2961.8	29,608			(27)		(27)	973				(536)		0001
Written Call/S&P 500 INDEX/SPX9057$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	298,798	3073.18	37,858			(147)		(147)	1,320				(835)		0001
Written Call/S&P 500 INDEX/SPX9057$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	824,829	3132.47	105,496			(558)		(558)	3,818				(2,471)		0001
Written Call/S&P 500 INDEX/SPX9057$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	188,730	3101.2	23,950			(153)		(153)	873				(595)		0001
Written Call/S&P 500 INDEX/SPX9058$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2021	03/08/2027	1	372,510	3057.08	43,733			(347)		(347)	1,720				(1,229)		0001
Written Call/S&P 500 INDEX/SPX9059$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	541,336	3152.47	61,333			(632)		(632)	2,645				(1,863)		0001
Written Call/S&P 500 INDEX/SPX9059$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2021	04/08/2027	1	223,242	3277.74	23,597			(334)		(334)	1,165				(805)		0001
Written Call/S&P 500 INDEX/SPX905B$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2021	04/22/2027	1	300,065	3307.98	32,197			(515)		(515)	1,602				(1,122)		0001
Written Call/S&P 500 INDEX/SPX905C$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	208,065	3386.08	22,159			(416)		(416)	1,164				(806)		0001
Written Call/S&P 500 INDEX/SPX905D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	444,194	3324.69	47,751			(949)		(949)	2,448				(1,774)		0001
Written Call/S&P 500 INDEX/SPX905E$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	1,554,573	3381.81	165,873			(3,764)		(3,764)	8,920				(6,446)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX905F$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	1,181,513	3397.15	124,768			(3,102)		(3,102)	6,898				(5,034)		0001
Written Call/S&P 500 INDEX/SPX905HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	1,239,486	3456.66	135,600			(3,648)		(3,648)	7,518				(5,438)		0001
Written Call/S&P 500 INDEX/SPX9051$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	858,613	3493.98	94,276			(2,758)		(2,758)	5,359				(3,860)		0001
Written Call/S&P 500 INDEX/SPX905JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	471,641	3549.22	50,843			(1,664)		(1,664)	3,061				(2,173)		0001
Written Call/S&P 500 INDEX/SPX905K$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	1,110,597	3553.34	123,054			(4,177)		(4,177)	7,321				(5,232)		0001
Written Call/S&P 500 INDEX/SPX905KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	200,155	3553	21,667			(753)		(753)	1,319				(943)		0001
Written Call/S&P 500 INDEX/SPX905M$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	400,687	3516.51	45,598			(1,665)		(1,665)	2,679				(1,981)		0001
Written Call/S&P 500 INDEX/SPX905N$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	520,135	3513.07	59,035			(2,267)		(2,267)	3,539				(2,629)		0001
Written Call/S&P 500 INDEX/SPX9050$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	762,781	3635.92	80,016			(3,668)		(3,668)	5,605				(3,927)		0001
Written Call/S&P 500 INDEX/SPX905P$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	345,317	3761	36,846			(1,836)		(1,836)	2,753				(1,816)		0001
Written Call/S&P 500 INDEX/SPX905R$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	1,216,386	3760.97	126,504			(7,023)		(7,023)	10,035				(6,632)		0001
Written Call/S&P 500 INDEX/SPX9057SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	400,781	3741.62	40,319			(2,481)		(2,481)	3,336				(2,259)		0001
Written Call/S&P 500 INDEX/SPX905V$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	400,216	3518	41,706			(2,331)		(2,331)	2,983				(2,290)		0001
Written Call/S&P 500 INDEX/SPX905W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	25,259	3617.23	2,392			(160)		(160)	200				(147)		0001
Written Call/S&P 500 INDEX/SPX905X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	285,082	3443.81	27,967			(1,732)		(1,732)	2,081				(1,685)		0001
Written Call/S&P 500 INDEX/SPX905Y$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	333,214	3336.56	34,421			(2,009)		(2,009)	2,322				(1,998)		0001
Written Call/S&P 500 INDEX/SPX905Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	2,215,751	3753.63	303,115			(17,851)		(17,851)	21,523				(13,287)		0001
Written Call/S&P 500 INDEX/SPX905Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	900,344	3609.29	77,790			(6,279)		(6,279)	7,266				(5,470)		0001
Written Call/S&P 500 INDEX/SPX905Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	393,990	4060.45	45,821			(3,711)		(3,711)	4,543				(2,394)		0001
Written Call/S&P 500 INDEX/SPX921ES$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	484,792	3683.5	27,391			(7,459)		(7,459)	4,661				(4,329)		0001
Written Call/S&P 500 INDEX/SPX921ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	379,826	4143.93	29,323			(7,797)		(7,797)	5,128				(3,391)		0001
Written Call/S&P 500 INDEX/SPXA051$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	460,961	3590.62	38,029			(3,303)		(3,303)	3,711				(2,842)		0001
Written Call/S&P 500 INDEX/SPXA051$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	1,539,370	4039.45	168,869			(14,860)		(14,860)	17,678				(9,491)		0001
Written Call/S&P 500 INDEX/SPXA052$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	48,468	3298.67	3,979			(328)		(328)	340				(307)		0001
Written Call/S&P 500 INDEX/SPXA052$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	550,133	3711.01	60,019			(4,937)		(4,937)	5,372				(3,485)		0001
Written Call/S&P 500 INDEX/SPXA053$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	443,768	3121.09	38,830			(2,879)		(2,879)	2,857				(2,845)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA053S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	234,495	3511.22	27,225			(2,004)		(2,004)	2,077				(1,503)		0001
Written Call/S&P 500 INDEX/SPXA054$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	687,775	3007.91	56,260			(4,529)		(4,529)	4,216				(4,522)		0001
Written Call/S&P 500 INDEX/SPXA054$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	1,180,444	3383.9	128,196			(10,178)		(10,178)	9,899				(7,760)		0001
Written Call/S&P 500 INDEX/SPXA054$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	126,892	3119.5	10,101			(896)		(896)	829				(844)		0001
Written Call/S&P 500 INDEX/SPXA054$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	203,378	3509.44	21,843			(1,884)		(1,884)	1,834				(1,353)		0001
Written Call/S&P 500 INDEX/SPXA055S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	440,148	3169.3	38,469			(3,251)		(3,251)	2,971				(2,959)		0001
Written Call/S&P 500 INDEX/SPXA055S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	1,485,103	3565.47	172,420			(14,396)		(14,396)	13,895				(9,985)		0001
Written Call/S&P 500 INDEX/SPXA055$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	314,286	3312.05	26,871			(2,530)		(2,530)	2,305				(2,142)		0001
Written Call/S&P 500 INDEX/SPXA055$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	1,072,813	3726.05	122,408			(11,376)		(11,376)	11,021				(7,311)		0001
Written Call/S&P 500 INDEX/SPXA056$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	243,730	3310.39	20,546			(2,011)		(2,011)	1,800				(1,678)		0001
Written Call/S&P 500 INDEX/SPXA056$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	192,316	3724.19	21,462			(2,087)		(2,087)	1,990				(1,324)		0001
Written Call/S&P 500 INDEX/SPXA057$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	421,564	3204.94	33,936			(3,432)		(3,432)	2,964				(2,938)		0001
Written Call/S&P 500 INDEX/SPXA057$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	359,127	3605.56	38,427			(3,826)		(3,826)	3,517				(2,503)		0001
Written Call/S&P 500 INDEX/SPXA058$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	281,573	3006.39	21,963			(2,173)		(2,173)	1,789				(1,981)		0001
Written Call/S&P 500 INDEX/SPXA058$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	536,902	3382.19	55,247			(5,383)		(5,383)	4,698				(3,778)		0001
Written Call/S&P 500 INDEX/SPXA059$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	487,883	2911.73	38,445			(3,707)		(3,707)	2,958				(3,466)		0001
Written Call/S&P 500 INDEX/SPXA059$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	610,651	3275.69	63,202			(6,010)		(6,010)	5,073				(4,339)		0001
Written Call/S&P 500 INDEX/SPXA05A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	727,644	.2912	57,279			(5,530)		(5,530)	4,412				(5,170)		0001
Written Call/S&P 500 INDEX/SPXA05A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	715,148	3002.2	55,782			(5,767)		(5,767)	4,576				(5,129)		0001
Written Call/S&P 500 INDEX/SPXA05A$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	705,064	3377.48	72,269			(7,372)		(7,372)	6,224				(5,057)		0001
Written Call/S&P 500 INDEX/SPXA05C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	2,027,516	3202.86	157,943			(18,583)		(18,583)	14,654				(14,858)		0001
Written Call/S&P 500 INDEX/SPXA05C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	152,950	3603.22	15,830			(1,823)		(1,823)	1,546				(1,121)		0001
Written Call/S&P 500 INDEX/SPXA05D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	99,544	3170.81	8,013			(923)		(923)	710				(737)		0001
Written Call/S&P 500 INDEX/SPXA05D$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	413,943	3567.16	44,209			(4,982)		(4,982)	4,128				(3,064)		0001
Written Call/S&P 500 INDEX/SPXA05F$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	87,127	3057.91	7,179			(788)		(788)	586				(651)		0001
Written Call/S&P 500 INDEX/SPXA05F$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	442,247	3440.15	48,293			(5,172)		(5,172)	4,133				(3,302)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA05FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	48,864	3116.06	3,860			(458)		(458)	340				(369)		0001
Written Call/S&P 500 INDEX/SPXA05FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	275,652	3505.57	28,999			(3,347)		(3,347)	2,674				(2,080)		0001
Written Call/S&P 500 INDEX/SPXA05GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	321,098	3178.09	25,046			(3,117)		(3,117)	2,318				(2,443)		0001
Written Call/S&P 500 INDEX/SPXA05GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	988,036	3575.35	102,855			(12,455)		(12,455)	9,970				(7,517)		0001
Written Call/S&P 500 INDEX/SPXA051SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	173,857	3192.84	11,753			(1,750)		(1,750)	1,273				(1,347)		0001
Written Call/S&P 500 INDEX/SPXA051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	675,550	3591.95	61,340			(8,841)		(8,841)	6,916				(5,233)		0001
Written Call/S&P 500 INDEX/SPXA05KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	417,933	3193.61	26,790			(4,268)		(4,268)	3,067				(3,263)		0001
Written Call/S&P 500 INDEX/SPXA05KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	100,017	3592.81	8,671			(1,328)		(1,328)	1,026				(781)		0001
Written Call/S&P 500 INDEX/SPXA05MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	290,124	3543.27	29,041			(3,840)		(3,840)	2,907				(2,283)		0001
Written Call/S&P 500 INDEX/SPXA050SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	494,443	3284.02	39,209			(5,354)		(5,354)	3,832				(3,923)		0001
Written Call/S&P 500 INDEX/SPXA050SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	27,037	3694.52	2,863			(382)		(382)	294				(215)		0001
Written Call/S&P 500 INDEX/SPXA050SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	335,861	3307	25,487			(3,715)		(3,715)	2,641				(2,685)		0001
Written Call/S&P 500 INDEX/SPXA05RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	362,371	3720	36,845			(5,238)		(5,238)	4,000				(2,897)		0001
Written Call/S&P 500 INDEX/SPXA055SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	61,478	3310.5	4,580			(692)		(692)	486				(496)		0001
Written Call/S&P 500 INDEX/SPXA055SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	182,020	3724.31	18,147			(2,678)		(2,678)	2,018				(1,469)		0001
Written Call/S&P 500 INDEX/SPXA05USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	74,396	3354.1	5,223			(862)		(862)	604				(605)		0001
Written Call/S&P 500 INDEX/SPXA05USO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	575,785	3773.37	54,181			(8,744)		(8,744)	6,569				(4,681)		0001
Written Call/S&P 500 INDEX/SPXB050SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	30,029	3629.07	1,910			(403)		(403)	284				(251)		0001
Written Call/S&P 500 INDEX/SPXB050SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	294,968	4082.71	25,220			(5,256)		(5,256)	3,953				(2,470)		0001
Written Call/S&P 500 INDEX/SPXB052SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	290,276	3510.04	17,794			(3,839)		(3,839)	2,595				(2,470)		0001
Written Call/S&P 500 INDEX/SPXB052SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	315,111	3948.8	25,871			(5,501)		(5,501)	3,970				(2,681)		0001
Written Call/S&P 500 INDEX/SPXB053SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,185,005	3565.99	69,204			(16,179)		(16,179)	10,928				(10,159)		0001
Written Call/S&P 500 INDEX/SPXB053SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	440,937	4011.74	34,922			(7,967)		(7,967)	5,736				(3,780)		0001
Written Call/S&P 500 INDEX/SPXB054SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	345,042	3456.05	20,185			(4,576)		(4,576)	3,007				(2,977)		0001
Written Call/S&P 500 INDEX/SPXB054SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	261,275	3888.05	20,667			(4,563)		(4,563)	3,202				(2,254)		0001
Written Call/S&P 500 INDEX/SPXB05A5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	222,793	3645.3	12,298			(3,317)		(3,317)	2,161				(1,976)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB05A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	498,371	4100.96	37,477			(9,851)		(9,851)	6,816				(4,419)		0001
Written Call/S&P 500 INDEX/SPXB05E$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	209,407	3803.7	14,198			(3,373)		(3,373)	2,207				(1,881)		0001
Written Call/S&P 500 INDEX/SPXB05E$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	2,840,441	4279.17	257,344			(61,187)		(61,187)	42,314				(25,514)		0001
Written Call/S&P 500 INDEX/SPXB05G$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	116,475	3810.83	7,291			(1,901)		(1,901)	1,236				(1,054)		0001
Written Call/S&P 500 INDEX/SPXB05H$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	28,204	3880.34	1,681			(476)		(476)	310				(257)		0001
Written Call/S&P 500 INDEX/SPXB05H$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	336,145	4365.39	27,261			(7,619)		(7,619)	5,226				(3,060)		0001
Written Call/S&P 500 INDEX/SPXB051$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	761,057	3998.33	44,217			(13,568)		(13,568)	8,893				(6,977)		0001
Written Call/S&P 500 INDEX/SPXB051$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	793,109	4498.12	63,687			(19,094)		(19,094)	13,103				(7,271)		0001
Written Call/S&P 500 INDEX/SPXB05J$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	551,085	4069.62	31,136			(10,180)		(10,180)	6,682				(5,081)		0001
Written Call/S&P 500 INDEX/SPXB05J$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	525,516	4578.33	39,676			(13,154)		(13,154)	9,008				(4,845)		0001
Written Call/S&P 500 INDEX/SPXB05K$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	337,809	4098.95	20,100			(6,374)		(6,374)	4,164				(3,132)		0001
Written Call/S&P 500 INDEX/SPXB05K$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	353,811	4611.32	28,942			(9,058)		(9,058)	6,161				(3,280)		0001
Written Call/S&P 500 INDEX/SPXB05L$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	225,054	4187.34	12,761			(4,429)		(4,429)	2,897				(2,098)		0001
Written Call/S&P 500 INDEX/SPXB05L$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	680,916	4710.76	53,588			(18,256)		(18,256)	12,376				(6,348)		0001
Written Call/S&P 500 INDEX/SPXC13H$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	316,522	2757.46	39,850						958				(234)		0001
Written Call/S&P 500 INDEX/SPXC13L$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2020	10/22/2026	1	691,679	2762.79	86,391			(2)		(2)	2,174				(849)		0001
Written Call/S&P 500 INDEX/SPXD13Q$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	1,149,043	2949.81	139,264			(239)		(239)	4,550				(2,740)		0001
Written Call/S&P 500 INDEX/SPXD134$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2021	01/08/2027	1	261,349	3059.74	31,440			(101)		(101)	1,105				(684)		0001
Written Call/S&P 500 INDEX/SPXE13X$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	889,946	3611.26	99,674			(3,576)		(3,576)	6,282				(4,314)		0001
Written Call/S&P 500 INDEX/SPXF13B$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	751,561	3761.36	79,064			(3,940)		(3,940)	6,137				(3,953)		0001
Written Call/S&P 500 INDEX/SPXF13E$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/22/2027	1	383,620	3746.35	38,554			(2,074)		(2,074)	3,168				(2,053)		0001
Written Call/S&P 500 INDEX/SPXF13U$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	700,544	3518.35	70,405			(4,037)		(4,037)	5,303				(4,008)		0001
Written Call/S&P 500 INDEX/SPXG130$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	934,758	3292.62	75,622			(6,658)		(6,658)	6,654				(6,077)		0001
Written Call/S&P 500 INDEX/SPXG130$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	921,194	3704.19	99,305			(8,712)		(8,712)	9,257				(5,988)		0001
Written Call/S&P 500 INDEX/SPXH13K$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	128,970	3062.49	9,621			(1,072)		(1,072)	854				(937)		0001
Written Call/S&P 500 INDEX/SPXH13K$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	396,137	3445.3	39,138			(4,303)		(4,303)	3,661				(2,877)		0001
Written Call/S&P 500 INDEX/SPXI131$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	328,299	3294.29	23,079			(3,316)		(3,316)	2,532				(2,523)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXI131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	402,584	3706.07	37,923			(5,382)		(5,382)	4,368				(3,093)		0001
Written Call/S&P 500 INDEX/SPXI13HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	96,393	3720.17	9,369			(1,393)		(1,393)	1,062				(771)		0001
Written Call/S&P 500 INDEX/SPXI13TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	24,800	3435.14	1,602			(298)		(298)	210				(203)		0001
Written Call/S&P 500 INDEX/SPXI13TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,129,870	3864.54	97,734			(18,133)		(18,133)	13,470				(9,266)		0001
Written Call/S&P 500 INDEX/SPXI13XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	978,791	3505.51	63,328			(12,253)		(12,253)	8,601				(8,084)		0001
Written Call/S&P 500 INDEX/SPXI13XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	122,346	3943.7	10,693			(2,051)		(2,051)	1,520				(1,011)		0001
Written Call/S&P 500 INDEX/SPXJ131SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	279,457	3519.16	16,991			(3,558)		(3,558)	2,475				(2,324)		0001
Written Call/S&P 500 INDEX/SPXJ131SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	444,667	3959.06	36,552			(7,585)		(7,585)	5,569				(3,698)		0001
Written Call/S&P 500 INDEX/SPXJ138SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	695,019	3599.5	45,176			(9,407)		(9,407)	6,437				(5,874)		0001
Written Call/S&P 500 INDEX/SPXJ138SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	493,397	4049.44	42,926			(8,972)		(8,972)	6,471				(4,170)		0001
Written Call/S&P 500 INDEX/SPXJ13NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	246,866	3446.8	14,219			(3,313)		(3,313)	2,113				(2,147)		0001
Written Call/S&P 500 INDEX/SPXJ13NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	816,958	3877.65	63,559			(14,633)		(14,633)	9,870				(7,104)		0001
Written Call/S&P 500 INDEX/SPXJ13RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	855,764	3379.33	48,351			(11,305)		(11,305)	7,060				(7,489)		0001
Written Call/S&P 500 INDEX/SPXJ13RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	606,464	3801.74	46,152			(10,663)		(10,663)	7,051				(5,307)		0001
Written Call/S&P 500 INDEX/SPXJ13VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	190,551	3506.22	10,633			(2,688)		(2,688)	1,685				(1,680)		0001
Written Call/S&P 500 INDEX/SPXJ13VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	429,334	3944.5	32,629			(8,095)		(8,095)	5,366				(3,785)		0001
Written Call/S&P 500 INDEX/SPXB05MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	308,645	4668.9	23,241			(8,380)		(8,380)	5,533				(2,930)		0001
Written Call/S&P 500 INDEX/SPXB05MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	1,104,229	4008.48	60,953			(20,739)		(20,739)	13,145				(10,420)		0001
Written Call/S&P 500 INDEX/SPX921VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	328,214	4776.31	23,828			(9,288)		(9,288)	6,197				(3,133)		0001
Written Call/S&P 500 INDEX/SPXB05MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	294,717	4277.59	15,414			(6,285)		(6,285)	3,995				(2,830)		0001
Written Call/S&P 500 INDEX/SPX921VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	302,712	4245.61	15,802			(6,276)		(6,276)	3,996				(2,889)		0001
Written Call/S&P 500 INDEX/SPXC17UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2030	1	138,365	4682.15	10,405			(3,751)		(3,751)	2,524				(1,299)		0001
Written Call/S&P 500 INDEX/SPXC17YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	1	304,068	4918.16	22,836			(9,332)		(9,332)	6,063				(2,935)		0001
Written Call/S&P 500 INDEX/SPXB05MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	1,481,996	4812.29	106,259			(43,150)		(43,150)	28,222				(14,230)		0001
Written Call/S&P 500 INDEX/SPXC17YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	1	533,217	4371.7	29,274			(12,084)		(12,084)	7,714				(5,146)		0001
Written Call/S&P 500 INDEX/SPXB05MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	307,573	4150.14	17,224			(6,147)		(6,147)	3,918				(2,920)		0001
Written Call/S&P 500 INDEX/SPXC17USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2030	1	172,627	4161.91	9,495			(3,465)		(3,465)	2,287				(1,620)		0001
Written Call/S&P 500 INDEX/SPXB05MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	238,206	4509.54	18,199			(6,040)		(6,040)	3,990				(2,248)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB050$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	475,845	4456.51	27,647			(11,301)		(11,301)	7,030				(4,696)		0001
Written Call/S&P 500 INDEX/SPXB05Q$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	1,461,966	4787.38	126,168			(43,582)		(43,582)	27,662				(14,357)		0001
Written Call/S&P 500 INDEX/SPXB05S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	390,401	4326.74	24,869			(8,912)		(8,912)	5,469				(3,873)		0001
Written Call/S&P 500 INDEX/SPXB05N$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	350,410	4458.28	19,658			(8,106)		(8,106)	5,150				(3,403)		0001
Written Call/S&P 500 INDEX/SPXB050$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	409,011	5013.58	33,416			(13,325)		(13,325)	8,439				(4,037)		0001
Written Call/S&P 500 INDEX/SPXB05U$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	723,826	5132.3	61,598			(24,917)		(24,917)	15,584				(7,216)		0001
Written Call/S&P 500 INDEX/SPXB05N$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	82,031	5015.57	6,111			(2,608)		(2,608)	1,690				(797)		0001
Written Call/S&P 500 INDEX/SPXB05T$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	95,364	4562.04	5,808			(2,387)		(2,387)	1,474				(951)		0001
Written Call/S&P 500 INDEX/SPXB050$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	758,348	5007.97	58,772			(24,224)		(24,224)	15,582				(7,402)		0001
Written Call/S&P 500 INDEX/SPXB050$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	2,214,930	4451.53	122,486			(51,521)		(51,521)	32,508				(21,620)		0001
Written Call/S&P 500 INDEX/SPXB050$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	752,953	4255.45	46,683			(16,486)		(16,486)	10,185				(7,394)		0001
Written Call/S&P 500 INDEX/SPXB055$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	623,423	4867.58	54,425			(19,414)		(19,414)	12,191				(6,185)		0001
Written Call/S&P 500 INDEX/SPXC055$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	469,420	5337.77	32,625			(18,055)		(18,055)	10,829				(4,824)		0001
Written Call/S&P 500 INDEX/SPXC051$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	703,130	5395.99	49,641			(27,067)		(27,067)	16,514				(7,127)		0001
Written Call/S&P 500 INDEX/SPXC050$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	1,457,504	4796.43	73,312			(40,580)		(40,580)	24,748				(14,773)		0001
Written Call/S&P 500 INDEX/SPXA21D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	1,009,085	4872.22	50,454			(28,660)		(28,660)	18,353				(10,323)		0001
Written Call/S&P 500 INDEX/SPXC053$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	2,075,673	5372.41	139,485			(79,862)		(79,862)	48,431				(21,137)		0001
Written Call/S&P 500 INDEX/SPXC055$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	1,637,855	4744.68	85,005			(45,737)		(45,737)	27,372				(16,832)		0001
Written Call/S&P 500 INDEX/SPXA21D$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	1,032,819	5481.24	72,091			(40,787)		(40,787)	26,305				(10,566)		0001
Written Call/S&P 500 INDEX/SPXC053$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	891,272	4775.47	46,524			(24,838)		(24,838)	15,046				(9,076)		0001
Written Call/S&P 500 INDEX/SPXB05Y$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	1,521,579	4680.96	83,687			(40,380)		(40,380)	24,708				(15,335)		0001
Written Call/S&P 500 INDEX/SPXB05W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	1,009,362	4600.9	59,552			(25,858)		(25,858)	15,872				(10,125)		0001
Written Call/S&P 500 INDEX/SPXB05Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	41,478	5266.08	3,219			(1,518)		(1,518)	935				(418)		0001
Written Call/S&P 500 INDEX/SPXB05W$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	427,122	5176.02	35,067			(15,058)		(15,058)	9,338				(4,284)		0001
Written Call/S&P 500 INDEX/SPXD17E$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	230,072	5423.39	16,634			(9,221)		(9,221)	5,420				(2,402)		0001
Written Call/S&P 500 INDEX/SPXC056$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	296,868	4734.6	14,487			(8,329)		(8,329)	4,942				(3,070)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXC05DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	959,182	5193.18	83,832			(36,264)		(36,264)	21,065				(10,101)		0001
Written Call/S&P 500 INDEX/SPXC058ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	924,483	4869.1	46,317			(27,322)		(27,322)	16,162				(9,602)		0001
Written Call/S&P 500 INDEX/SPXC05GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	354,964	.4534	18,743			(9,633)		(9,633)	5,491				(3,754)		0001
Written Call/S&P 500 INDEX/SPXC05DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	1,132,266	4616.16	66,577			(31,359)		(31,359)	18,067				(11,923)		0001
Written Call/S&P 500 INDEX/SPXC05CS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	77,953	5411.82	5,636			(3,145)		(3,145)	1,834				(817)		0001
Written Call/S&P 500 INDEX/SPXC05BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	1,044,701	4810.5	53,280			(30,688)		(30,688)	17,889				(10,954)		0001
Written Call/S&P 500 INDEX/SPXC05GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	705,201	.5101	51,609			(26,044)		(26,044)	15,016				(7,458)		0001
Written Call/S&P 500 INDEX/SPXC05FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	1,978,276	4534.05	112,762			(53,685)		(53,685)	30,606				(20,922)		0001
Written Call/S&P 500 INDEX/SPXC05FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	1,445,923	5100.8	116,541			(53,394)		(53,394)	30,785				(15,292)		0001
Written Call/S&P 500 INDEX/SPXC056SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	273,449	5326.43	18,512			(10,550)		(10,550)	6,279				(2,827)		0001
Written Call/S&P 500 INDEX/SPXC058SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	793,858	5477.73	55,014			(32,352)		(32,352)	19,081				(8,245)		0001
Written Call/S&P 500 INDEX/SPXD17ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	1,461,541	4820.79	78,339			(43,288)		(43,288)	25,206				(15,257)		0001
Written Call/S&P 500 INDEX/SPXC05KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	593,932	4758.98	53,454			(19,847)		(19,847)	11,239				(6,343)		0001
Written Call/S&P 500 INDEX/SPXC051SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	679,803	4484.49	62,678			(20,592)		(20,592)	11,622				(7,229)		0001
Written Call/S&P 500 INDEX/SPXC051SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	414,354	3986.22	27,845			(9,378)		(9,378)	5,152				(4,406)		0001
Written Call/S&P 500 INDEX/SPXC05LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	822,678	5097.55	71,573			(30,949)		(30,949)	17,473				(8,827)		0001
Written Call/S&P 500 INDEX/SPX261RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	870,324	5400.32	68,146			(36,596)		(36,596)	20,443				(9,419)		0001
Written Call/S&P 500 INDEX/SPXC05PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	87,651	5257.81	6,968			(3,494)		(3,494)	1,960				(944)		0001
Written Call/S&P 500 INDEX/SPXC05VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	285,569	5371.06	23,188			(11,906)		(11,906)	6,596				(3,103)		0001
Written Call/S&P 500 INDEX/SPXC05PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	1,148,388	4673.61	66,836			(33,647)		(33,647)	18,760				(12,374)		0001
Written Call/S&P 500 INDEX/SPXC05LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	2,211,231	4531.15	141,298			(61,310)		(61,310)	34,226				(23,727)		0001
Written Call/S&P 500 INDEX/SPXC05VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	143,010	4774.27	8,523			(4,380)		(4,380)	2,420				(1,554)		0001
Written Call/S&P 500 INDEX/SPXC05KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	282,375	4230.21	18,693			(7,005)		(7,005)	3,886				(3,015)		0001
Written Call/S&P 500 INDEX/SPX261RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	802,065	4800.29	46,119			(24,821)		(24,821)	13,629				(8,680)		0001
Written Call/S&P 500 INDEX/SPXJ00DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	26,625	5602.97	2,077			(1,191)		(1,191)	.670				(291)		0001
Written Call/S&P 500 INDEX/SPXD052SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	10,625	5820.22	.845			(517)		(517)	.277				(118)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0130$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	848,798	90	90,991			(4,652)		(4,652)	(2,622)				(4,290)		0001
Written Call/S&P 500 INDEX/SRM0130$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	150,066	90	16,057			(1,070)		(1,070)	(421)				(875)		0001
Written Call/S&P 500 INDEX/SRM0130$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	500,932	90	46,336			(3,728)		(3,728)	(1,235)				(3,089)		0001
Written Call/S&P 500 INDEX/SRM0130$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	21,212	90	1,879			(145)		(145)	141				(143)		0001
Written Call/S&P 500 INDEX/SRM0130$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	328,206	90	26,782			(2,211)		(2,211)	1,875				(2,310)		0001
Written Call/S&P 500 INDEX/SRM0130$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	167,609	90	12,856			(772)		(772)	989				(1,288)		0001
Written Call/S&P 500 INDEX/SRM0130$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	15,012	90	1,138			(150)		(150)	(22)				(118)		0001
Written Call/S&P 500 INDEX/SRM0130$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	109,381	90	6,847			(547)		(547)	642				(910)		0001
Written Call/S&P 500 INDEX/SRM0130$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	567,010	90	34,021			(2,686)		(2,686)	3,435				(4,861)		0001
Written Call/S&P 500 INDEX/SRM0130$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	30,013	90	1,696			(151)		(151)	188				(266)		0001
Written Call/S&P 500 INDEX/SRM0130$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	170,210	90	10,179			(946)		(946)	1,289				(1,541)		0001
Written Call/S&P 500 INDEX/SRM0130$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	91,183	90	6,383			(614)		(614)	748				(836)		0001
Written Call/S&P 500 INDEX/SRM0170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/22/2030	1	159,321	90	8,603			(1,128)		(1,128)	1,398				(1,469)		0001
Written Call/S&P 500 INDEX/SRM0170$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/08/2030	1	215,505	90	11,917			(1,653)		(1,653)	2,007				(1,998)		0001
Written Call/S&P 500 INDEX/SRM0210$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	300,088	90	22,987			(1,666)		(1,666)	1,869				(2,152)		0001
Written Call/S&P 500 INDEX/SRM0210$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	183,434	90	13,721			(1,142)		(1,142)	246				(1,332)		0001
Written Call/S&P 500 INDEX/SRM0210$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	261,796	90	18,614			(2,283)		(2,283)	310				(2,028)		0001
Written Call/S&P 500 INDEX/SRM0210$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	248,316	90	16,488			(1,401)		(1,401)	1,520				(2,099)		0001
Written Call/S&P 500 INDEX/SRM0210$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	133,653	90	8,033			(631)		(631)	740				(1,137)		0001
Written Call/S&P 500 INDEX/SRM0210$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	405,261	90	24,316			(1,733)		(1,733)	2,289				(3,497)		0001
Written Call/S&P 500 INDEX/SRM0210$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	557,742	90	33,186			(2,037)		(2,037)	2,879				(4,881)		0001
Written Call/S&P 500 INDEX/SRM0210$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	258,063	90	15,406			(1,392)		(1,392)	1,705				(2,304)		0001
Written Call/S&P 500 INDEX/SRM0210$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	83,088	90	5,426			(480)		(480)	649				(756)		0001
Written Call/S&P 500 INDEX/SRM0400$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	689,526	90	76,262			(338)		(338)	2,710				(1,927)		0001
Written Call/S&P 500 INDEX/SRM0400$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	429,527	90	44,112			(691)		(691)	2,108				(1,549)		0001
Written Call/S&P 500 INDEX/SRM0400$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	95,286	90	9,977			(223)		(223)	547				(369)		0001
Written Call/S&P 500 INDEX/SRM0400$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	132,698	90	13,336			(328)		(328)	737				(530)		0001
Written Call/S&P 500 INDEX/SRM0400$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	945,691	90	97,501			(2,890)		(2,890)	(1,674)				(3,921)		0001
Written Call/S&P 500 INDEX/SRM0400$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	133,663	90	13,714			(434)		(434)	824				(569)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0400$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	700,527	90	79,720			(2,479)		(2,479)	4,282				(3,073)		0001
Written Call/S&P 500 INDEX/SRM0400$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	98,043	90	10,304			(427)		(427)	656				(452)		0001
Written Call/S&P 500 INDEX/SRM0400$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	122,940	90	13,400			(630)		(630)	(299)				(608)		0001
Written Call/S&P 500 INDEX/SRM0400$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	58,921	90	6,193			(361)		(361)	(141)				(303)		0001
Written Call/S&P 500 INDEX/SRM0400$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	574,206	90	63,679			(4,134)		(4,134)	(1,403)				(3,181)		0001
Written Call/S&P 500 INDEX/SRM0400$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	52,744	90	5,290			(393)		(393)	(125)				(297)		0001
Written Call/S&P 500 INDEX/SRM0400$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	277,820	90	29,810			(1,865)		(1,865)	(867)				(1,642)		0001
Written Call/S&P 500 INDEX/SRM0400$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	106,372	90	12,084			(659)		(659)	552				(638)		0001
Written Call/S&P 500 INDEX/SRM0400$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	315,983	90	30,429			(22)		(22)	1,522				(1,920)		0001
Written Call/S&P 500 INDEX/SRM0400$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	104,010	90	9,444			(725)		(725)	529				(659)		0001
Written Call/S&P 500 INDEX/SRM0401$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	221,862	90	19,213			(1,695)		(1,695)	(408)				(1,442)		0001
Written Call/S&P 500 INDEX/SRM0401$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	230,172	90	20,439			(1,965)		(1,965)	(114)				(1,569)		0001
Written Call/S&P 500 INDEX/SRM0401$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	184,455	90	15,900			(1,490)		(1,490)	(136)				(1,285)		0001
Written Call/S&P 500 INDEX/SRM0401$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	287,545	90	23,320			(2,034)		(2,034)	1,110				(2,043)		0001
Written Call/S&P 500 INDEX/SRM0401$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	236,382	90	20,896			(2,274)		(2,274)	(185)				(1,750)		0001
Written Call/S&P 500 INDEX/SRM0401$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	25,026	90	2,082			(244)		(244)	142				(189)		0001
Written Call/S&P 500 INDEX/SRM0401$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	28,440	90	2,343			(302)		(302)	178				(216)		0001
Written Call/S&P 500 INDEX/SRM0401$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	520,396	90	39,810			(2,390)		(2,390)	2,897				(4,160)		0001
Written Call/S&P 500 INDEX/SRM0401$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	153,484	90	11,941			(1,852)		(1,852)	(265)				(1,239)		0001
Written Call/S&P 500 INDEX/SRM0401$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	101,658	90	7,370			(485)		(485)	592				(826)		0001
Written Call/S&P 500 INDEX/SRM0401$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	108,871	90	7,273			(537)		(537)	640				(893)		0001
Written Call/S&P 500 INDEX/SRM0401$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	525,233	90	35,191			(2,583)		(2,583)	3,180				(4,338)		0001
Written Call/S&P 500 INDEX/SRM0401$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	100,590	90	6,337			(1,503)		(1,503)	(247)				(842)		0001
Written Call/S&P 500 INDEX/SRM0401$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	101,244	90	5,872			(403)		(403)	554				(880)		0001
Written Call/S&P 500 INDEX/SRM0401$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	151,412	90	8,979			(635)		(635)	847				(1,335)		0001
Written Call/S&P 500 INDEX/SRM0500$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2021	07/22/2027	1	498,600	90	54,148			(1,408)		(1,408)	(617)				(2,241)		0001
Written Call/S&P 500 INDEX/SRM0500$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/20/2027	1	1,063,288	90	115,367			(3,550)		(3,550)	(1,175)				(5,009)		0001
Written Call/S&P 500 INDEX/SRM0500$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2021	09/08/2027	1	745,246	90	79,369			(2,952)		(2,952)	(495)				(3,612)		0001
Written Call/S&P 500 INDEX/SRM0500$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2027	1	67,479	90	6,910			(363)		(363)	(44)				(361)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0500$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2021	12/08/2027	1	200,060	90	21,106			(1,099)		(1,099)	(162)				(1,091)		0001
Written Call/S&P 500 INDEX/SRM0500$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/21/2028	1	49,511	90	5,075			(257)		(257)	(93)				(283)		0001
Written Call/S&P 500 INDEX/SRM0500$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	821,697	90	73,542			(4,586)		(4,586)	(883)				(5,130)		0001
Written Call/S&P 500 INDEX/SRM0500$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/22/2028	1	100,058	90	9,375			(493)		(493)	(95)				(641)		0001
Written Call/S&P 500 INDEX/SRM0500$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	216,363	90	19,278			(1,083)		(1,083)	62				(1,439)		0001
Written Call/S&P 500 INDEX/SRM0500$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	430,331	90	37,310			(2,655)		(2,655)	753				(2,963)		0001
Written Call/S&P 500 INDEX/SRM0500$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2028	1	487,793	90	39,804			(3,453)		(3,453)	721				(3,575)		0001
Written Call/S&P 500 INDEX/SRM0500$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	117,835	90	9,592			(828)		(828)	1,178				(880)		0001
Written Call/S&P 500 INDEX/SRM0130$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	166,442	90	9,287			(990)		(990)	1,388				(1,571)		0001
Written Call/S&P 500 INDEX/SRM0401$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	315,226	90	15,635			(2,159)		(2,159)	2,954				(2,993)		0001
Written Call/S&P 500 INDEX/SRM0130$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	50,045	90	2,502			(371)		(371)	466				(483)		0001
Written Call/S&P 500 INDEX/SRM0170$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/07/2030	1	158,844	90	7,974			(1,223)		(1,223)	1,508				(1,525)		0001
Written Call/S&P 500 INDEX/SRM0130$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	486,956	90	25,468			(3,619)		(3,619)	4,793				(4,648)		0001
Written Call/S&P 500 INDEX/SRM0130$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	144,021	90	8,598			(1,087)		(1,087)	1,399				(1,429)		0001
Written Call/S&P 500 INDEX/SRM0210$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	328,685	90	17,749			(3,057)		(3,057)	3,569				(3,277)		0001
Written Call/S&P 500 INDEX/SRM0210$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	108,000	90	5,206			(913)		(913)	1,056				(1,049)		0001
Written Call/S&P 500 INDEX/SRM0401$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,001,755	90	49,487			(9,482)		(9,482)	10,496				(9,778)		0001
Written Call/S&P 500 INDEX/SRM0210$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	14,140	90	796			(100)		(100)	129				(139)		0001
Written Call/S&P 500 INDEX/SRM0402$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2024	08/22/2030	1	14,850	90	790			(126)		(126)	152				(147)		0001
Written Call/S&P 500 INDEX/SRM0211$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	28,339	90	1,250			(316)		(316)	339				(290)		0001
Written Call/S&P 500 INDEX/SRM0211$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	256,588	90	11,521			(2,684)		(2,684)	2,935				(2,601)		0001
Written Call/S&P 500 INDEX/SRM0131$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	238,960	90	13,382			(2,311)		(2,311)	2,586				(2,408)		0001
Written Call/S&P 500 INDEX/SRM0402$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	7,201	90	308			(73)		(73)	80				(73)		0001
Written Call/S&P 500 INDEX/SRM0402$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/20/2030	1	1,028,476	90	42,682			(9,297)		(9,297)	10,531				(10,570)		0001
Written Call/S&P 500 INDEX/SRM0210$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	53,295	90	2,718			(491)		(491)	582				(535)		0001
Written Call/S&P 500 INDEX/SRM0211$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	12,508	90	542			(141)		(141)	149				(130)		0001
Written Call/S&P 500 INDEX/SRM0211$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	10,611	90	439			(127)		(127)	129				(111)		0001
Written Call/S&P 500 INDEX/SRM0131$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	548,953	90	26,899			(6,487)		(6,487)	6,443				(5,781)		0001
Written Call/S&P 500 INDEX/SRM0131$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2031	1	51,757	90	2,810			(537)		(537)	521				(553)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0402S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2031	1	31,857	90	1,746			(227)		(227)	261				(339)		0001
Written Call/S&P 500 INDEX/SRM0211SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2031	1	43,748	90	2,201			(559)		(559)	506				(469)		0001
Written Call/S&P 500 INDEX/SRM0610S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2025	05/22/2031	1	190,150	90	9,527			(2,713)		(2,713)	2,383				(2,049)		0001
Written Call/S&P 500 INDEX/SRM0131SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/06/2031	1	163,521	90	8,683			(2,704)		(2,704)	2,191				(1,770)		0001
Written Call/S&P 500 INDEX/SRM0610S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2031	1	79,853	90	3,729			(1,533)		(1,533)	1,133				(872)		0001
Written Call/S&P 500 INDEX/SPXB05PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2029	1	5,575,000	6558	859,665			(483,562)		(338,215)			128,526		(46,758)		0001
Written Call/S&P 500 INDEX/SPXB05PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	389,358			(247,418)		(174,186)			48,514		(21,774)		0001
Written Call/NDX Index/NDX0213$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	4,023,083	22553.8	184,257			(3,022)		(3,022)	140,123				(6,404)		0001
Written Call/NDX Index/NDX0001$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	3,309,057	22623	134,348			(111)		(111)	109,139				(2,449)		0001
Written Call/NDX Index/NDX0170$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	1,947,000	21815.6	92,872			(1,838)		(1,838)	60,371				(3,639)		0001
Written Call/NDX Index/NDX0052$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	2,223,448	22391.1	95,386			(541)		(541)	72,602				(2,729)		0001
Written Call/NDX Index/NDX0053$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	4,527,552	23065.2	191,968			(10,833)		(10,833)	178,727				(9,843)		0001
Written Call/NDX Index/NDX0053$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	2,711,839	22915.5	109,558			(8,500)		(8,500)	105,441				(6,466)		0001
Written Call/NDX Index/NDX0213$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2026	01/08/2027	1	5,252,000	22956.4	216,908			(21,530)		(21,530)	195,378				(13,745)		0001
Written Call/NDX Index/NDX0170$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	6,589,543	21508.3	344,633			(43,260)		(43,260)	301,373				(22,683)		0001
Written Call/NDX Index/NDX0214$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	3,348,490	22178.7	166,085			(22,645)		(22,645)	143,440				(11,050)		0001
Written Call/NDX Index/NDX0053$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2027	1	4,568,819	22568.2	202,399			(24,859)		(24,859)	177,539				(13,686)		0001
Written Call/NDX Index/NDX0170$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2027	1	3,429,000	22511.4	158,420			(21,068)		(21,068)	137,352				(10,806)		0001
Written Call/NDX Index/NDX0001$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/22/2027	1	2,182,384	22966.5	87,732			(10,564)		(10,564)	77,168				(6,098)		0001
Written Call/NDX Index/NDX0214$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	2,802,764	27312.4	146,865			(87,866)		(87,866)	58,999				(11,941)		0001
Written Call/NDX Index/NDX0001$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S60X2D1J857QP30	05/08/2026	05/07/2027	1	4,574,714	26311.5	209,522			(100,820)		(100,820)	108,702				(17,718)		0001
Written Call/NDX Index/NDX0001$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/22/2027	1	4,301,756	24243.5	192,719			(59,397)		(59,397)	133,321				(16,080)		0001
Written Call/NDX Index/NDX0053$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	2,935,248	26533.5	132,086			(72,119)		(72,119)	59,967				(11,726)		0001
Written Call/NDX Index/NDX0214$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	5,084,661	26472.8	255,758			(131,355)		(131,355)	124,404				(21,083)		0001
Written Call/NDX Index/NDX0214$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2026	04/08/2027	1	6,444,425	22412.8	299,021			(58,964)		(58,964)	240,057				(23,248)		0001
Written Call/NDX Index/NDX0171$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2027	1	1,045,000	23777.8	28,006			(18,490)		(18,490)	9,516				(4,815)		0001
Written Call/NDX Index/NDX0001$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	4,709,101	27659.2	184,126			(194,308)		(194,308)	(10,182)				(23,286)		0001
Written Call/NDX Index/NDX0171$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	5,212,997	26378	233,021			(164,475)		(164,475)	68,546				(24,557)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0001$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2026	09/08/2027	1	1,138,000	23606.2		26,743		(21,906)		(21,906)	4,837				(5,516)		0001
Written Call/NDX Index/NDX0214$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/08/2027	1	5,157,161	26327.3		269,720		(143,156)		(143,156)	126,564				(22,625)		0001
Written Call/NDX Index/NDX0170$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	4,486,352	26098.3		231,047		(124,447)		(124,447)	106,600				(20,166)		0001
Written Call/NDX Index/NDX0171$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2027	1	5,890,706	26750.1		273,329		(189,916)		(189,916)	83,412				(27,144)		0001
Written Call/NDX Index/NDX0001$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2026	09/08/2027	1	4,382,869	26556.9		181,451		(148,207)		(148,207)	33,244				(21,244)		0001
Written Call/NDX Index/NDX0001$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	1,163,000	24585.9		25,586		(26,959)		(26,959)	(1,373)				(5,751)		0001
Written Call/NDX Index/NDX0050$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	1,773,000	11962.5	178,187			(25,319)		(25,319)	19,601				(14,309)		0001
Written Call/NDX Index/NDX0050$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	1,395,000	13883.1	117,599			(27,172)		(27,172)	19,968				(11,683)		0001
Written Call/NDX Index/NDX0050$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,620,131	13752.2	135,443			(32,790)		(32,790)	22,854				(13,889)		0001
Written Call/NDX Index/NDX0050$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	2,052,971	13475.9	165,469			(41,564)		(41,564)	28,023				(17,852)		0001
Written Call/NDX Index/NDX0050$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2029	1	1,202,000	13104.8	97,723			(23,693)		(23,693)	15,676				(10,518)		0001
Written Call/NDX Index/NDX0050$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	1,750,913	14401.3	138,497			(40,975)		(40,975)	26,619				(15,526)		0001
Written Call/NDX Index/NDX0050$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	2,591,961	15099.7	240,534			(67,006)		(67,006)	42,482				(23,282)		0001
Written Call/NDX Index/NDX0050$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	1,451,402	14984.9	123,514			(37,578)		(37,578)	23,292				(13,136)		0001
Written Call/NDX Index/NDX0050$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	2,196,963	15597.3	181,469			(61,143)		(61,143)	37,347				(20,000)		0001
Written Call/NDX Index/NDX0050$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	3,589,993	16004.9	287,558			(105,556)		(105,556)	63,003				(32,911)		0001
Written Call/NDX Index/NDX0050$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	3,461,489	16216.6	293,188			(106,315)		(106,315)	61,187				(32,093)		0001
Written Call/NDX Index/NDX0050$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	2,869,974	16505.5	231,607			(91,604)		(91,604)	51,861				(26,757)		0001
Written Call/NDX Index/NDX0130$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	1,666,000	11245.8	163,768			(19,139)		(19,139)	16,144				(12,801)		0001
Written Call/NDX Index/NDX0130$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	1,484,478	12464.8	139,244			(22,778)		(22,778)	17,327				(12,069)		0001
Written Call/NDX Index/NDX0130$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,395,000	13036.1	129,317			(23,396)		(23,396)	17,579				(11,441)		0001
Written Call/NDX Index/NDX0130$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,529,000	13538.1	133,788			(27,619)		(27,619)	20,553				(12,629)		0001
Written Call/NDX Index/NDX0130$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2029	1	1,343,000	13418.1	110,529			(25,667)		(25,667)	17,669				(11,427)		0001
Written Call/NDX Index/NDX0130$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	1,448,806	13781.9	118,223			(31,308)		(31,308)	19,722				(12,774)		0001
Written Call/NDX Index/NDX0130$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	3,515,692	16204.2	277,037			(106,782)		(106,782)	60,075				(32,413)		0001
Written Call/NDX Index/NDX0150$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XXCSX06	09/22/2023	09/21/2029	1	1,805,000	13231	150,718			(32,019)		(32,019)	23,301				(15,575)		0001
Written Call/NDX Index/NDX0210$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	1,828,987	11601.5	201,920			(17,145)		(17,145)	18,282				(12,592)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0210$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2028	1	1,565,000	10473.8	169,333			(14,988)		(14,988)	14,137				(11,585)		0001
Written Call/NDX Index/NDX0210$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	1,396,941	11310.4	142,767			(17,139)		(17,139)	15,178				(10,992)		0001
Written Call/NDX Index/NDX0210$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	1,896,969	13533.2	158,017			(34,230)		(34,230)	28,322				(15,778)		0001
Written Call/NDX Index/NDX0210$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	1,565,526	13745.8	133,539			(29,928)		(29,928)	24,087				(13,232)		0001
Written Call/NDX Index/NDX0210$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,590,986	14476.2	128,233			(36,941)		(36,941)	26,434				(14,206)		0001
Written Call/NDX Index/NDX0130$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	3,088,911	16276.5	236,611			(100,352)		(100,352)	50,266				(29,326)		0001
Written Call/NDX Index/NDX0050$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	3,060,201	17100.9	228,597			(108,947)		(108,947)	56,175				(29,383)		0001
Written Call/NDX Index/NDX0210$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2030	1	2,350,489	15489.8	188,274			(67,205)		(67,205)	40,923				(22,180)		0001
Written Call/NDX Index/NDX0130$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	2,879,433	16834.7	213,942			(99,472)		(99,472)	49,361				(27,483)		0001
Written Call/NDX Index/NDX0210$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,760,412	16290.2	218,073			(84,627)		(84,627)	52,236				(25,907)		0001
Written Call/NDX Index/NDX0130$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	1,897,969	17730.4	147,282			(72,222)		(72,222)	35,074				(18,318)		0001
Written Call/NDX Index/NDX0050$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	1,798,805	17840.6	143,185			(70,064)		(70,064)	34,752				(17,558)		0001
Written Call/NDX Index/NDX0050$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	3,189,924	16572.4	290,921			(112,911)		(112,911)	53,108				(31,326)		0001
Written Call/NDX Index/NDX0051$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	1,354,663	17812.3	123,003			(54,651)		(54,651)	25,105				(13,505)		0001
Written Call/NDX Index/NDX0130$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	2,827,513	16579.2	267,483			(102,569)		(102,569)	43,385				(28,052)		0001
Written Call/NDX Index/NDX0211$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	1,958,599	17542.7	173,728			(73,365)		(73,365)	38,364				(19,329)		0001
Written Call/NDX Index/NDX0130$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2030	1	1,737,128	18395.6	133,064			(70,520)		(70,520)	34,025				(16,870)		0001
Written Call/NDX Index/NDX0211$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2029	1	5,296,200	24606.9	934,779			(391,473)		(391,473)	293,166				(44,268)		0001
Written Call/NDX Index/NDX0051$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	2,597,679	19005.5	200,541			(118,216)		(118,216)	52,813				(26,330)		0001
Written Call/NDX Index/NDX0051$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	2,469,212	19160.2	189,882			(116,202)		(116,202)	49,744				(25,376)		0001
Written Call/NDX Index/NDX0211$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2030	1	2,165,679	18345.3	177,586			(89,636)		(89,636)	44,070				(21,827)		0001
Written Call/NDX Index/NDX0211$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	2,996,671	19460	230,744			(138,512)		(138,512)	66,010				(30,657)		0001
Written Call/NDX Index/NDX0051$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	2,480,413	18698.6	188,759			(111,202)		(111,202)	48,483				(25,259)		0001
Written Call/NDX Index/NDX0051$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	2,522,254	18097	218,427			(105,223)		(105,223)	47,666				(25,300)		0001
Written Call/NDX Index/NDX0051$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	4,182,357	17778.6	356,337			(183,671)		(183,671)	70,450				(44,232)		0001
Written Call/NDX Index/NDX0211$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	2,984,997	19667.7	222,681			(142,590)		(142,590)	65,583				(31,003)		0001
Written Call/NDX Index/NDX0051$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	2,508,178	19452.7	188,615			(123,106)		(123,106)	50,997				(26,298)		0001
Written Call/NDX Index/NDX0051$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	4,345,000	19062.9	328,482			(204,244)		(204,244)	86,173				(44,928)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0212S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2025	03/07/2031	1	4,034,789	18181.2	355,465			(175,222)		(175,222)	75,246				(42,488)		0001
Written Call/NDX Index/NDX0170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	3,348,945	19342.2	256,864			(157,072)		(157,072)	70,947				(34,960)		0001
Written Call/NDX Index/NDX0052S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	2,855,521	18057.2	256,711			(130,370)		(130,370)	48,742				(30,640)		0001
Written Call/NDX Index/NDX0212S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	2,766,664	16448.8	259,513			(106,951)		(106,951)	42,097				(29,545)		0001
Written Call/NDX Index/NDX0000SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2025	06/20/2031	1	1,216,978	19463.8	105,877			(63,428)		(63,428)	23,931				(13,224)		0001
Written Call/NDX Index/NDX0212SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/06/2031	1	1,427,478	19585.6	121,907			(71,433)		(71,433)	29,160				(15,449)		0001
Written Call/NDX Index/NDX0052SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	1,944,480	19001.2	165,086			(95,547)		(95,547)	36,575				(20,951)		0001
Written Call/NDX Index/NDX0052S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	6,494,387	15381.4	625,409			(238,441)		(238,441)	81,853				(69,061)		0001
Written Call/NDX Index/NDX0052SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2031	1	2,664,000	22285	229,370			(168,106)		(168,106)	65,407				(29,727)		0001
Written Call/NDX Index/NDX0400S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TIIEFA76	08/08/2025	08/08/2031	1	2,688,000	21250.1	231,168			(158,780)		(158,780)	57,482				(29,622)		0001
Written Call/NDX Index/NDX0212ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	1	2,156,000	20757.2	180,026			(118,754)		(118,754)	48,128				(23,645)		0001
Written Call/NDX Index/NDX0000SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	2,155,379	20432	182,992			(120,563)		(120,563)	46,052				(23,544)		0001
Written Call/NDX Index/NDX0000SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	08/22/2031	1	3,679,917	21148.3	314,633			(218,620)		(218,620)	82,885				(40,712)		0001
Written Call/NDX Index/NDX0213S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	2,639,000	21386.1	232,496			(153,695)		(153,695)	61,119				(29,335)		0001
Written Call/NDX Index/NDX0000SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/08/2025	10/08/2031	1	2,498,000	22623	218,575			(164,492)		(164,492)	62,633				(27,997)		0001
Written Call/NDX Index/NDX0400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TIIEFA76	11/21/2025	11/21/2031	1	1,395,000	21815.6	138,105			(87,552)		(87,552)	30,469				(15,821)		0001
Written Call/NDX Index/NDX0052SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/07/2025	11/07/2031	1	2,965,000	22553.8	276,635			(192,131)		(192,131)	73,095				(33,502)		0001
Written Call/NDX Index/NDX0213SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	1	3,432,000	22915.5	304,762			(225,456)		(225,456)	87,144				(39,244)		0001
Written Call/NDX Index/NDX0001S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/08/2025	12/08/2031	1	2,857,000	23065.2	257,416			(195,545)		(195,545)	73,127				(32,549)		0001
Written Call/NDX Index/NDX0052SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2031	1	2,928,000	22391.1	263,227			(187,316)		(187,316)	71,675				(32,942)		0001
Written Call/NDX Index/NDX0053SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2032	1	3,084,000	22178.7	308,708			(198,770)		(198,770)	109,938				(35,969)		0001
Written Call/NDX Index/NDX0053S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/06/2032	1	2,647,000	22568.2	240,348			(173,868)		(173,868)	66,480				(30,630)		0001
Written Call/NDX Index/NDX0213SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2026	01/08/2032	1	3,214,000	22956.4	283,153			(212,040)		(212,040)	71,114				(36,915)		0001
Written Call/NDX Index/NDX0053SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2032	1	2,621,000	21508.3	256,858			(162,728)		(162,728)	94,130				(30,676)		0001
Written Call/NDX Index/NDX0001S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/20/2026	02/20/2032	1	2,021,000	22511.4	195,835			(135,010)		(135,010)	60,825				(23,470)		0001
Written Call/NDX Index/NDX0053S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2026	01/22/2032	1	2,265,000	22966.5	194,337			(152,110)		(152,110)	42,227				(26,109)		0001
Written Call/NDX Index/NDX0053SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2032	1	4,229,000	22412.8	408,521			(277,118)		(277,118)	131,403				(49,707)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0610$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/22/2026	06/22/2032	1	2,607,000	24277.7		210,124		(173,014)		(173,014)	37,110				(31,207)		0001
Written Call/NDX Index/NDX0610$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/08/2026	06/08/2032	1	3,222,000	23531.4		235,850		(205,396)		(205,396)	30,455				(38,439)		0001
Written Call/NDX Index/NDX0001$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/22/2026	04/22/2032	1	5,024,000	24243.5		482,806		(371,844)		(371,844)	110,962				(59,255)		0001
Written Call/NDX Index/NDX0214$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2026	05/21/2032	1	2,060,000	23585.3		142,140		(127,452)		(127,452)	14,688				(24,469)		0001
Written Call/NDX Index/NDX0610$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/22/2026	06/22/2032	1	7,224,000	27312.4		750,574		(628,240)		(628,240)	122,334				(86,473)		0001
Written Call/NDX Index/NDX0214$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2026	05/21/2032	1	4,892,000	26533.5		443,215		(398,846)		(398,846)	44,369				(58,109)		0001
Written Call/NDX Index/NDX0170$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/07/2032	1	4,365,000	26311.5		412,493		(348,375)		(348,375)	64,117				(51,673)		0001
Written Call/NDX Index/NDX0001$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/08/2026	06/08/2032	1	6,654,000	26472.8		636,122		(554,137)		(554,137)	81,985				(79,383)		0001
Written Call/NDX Index/NDX0215$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2032	1	4,681,000	24585.9		302,861		(308,710)		(308,710)	(5,849)				(57,252)		0001
Written Call/NDX Index/NDX0053$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2032	1	10,916,000	26327.3		1,104,699		(886,045)		(886,045)	218,654				(131,166)		0001
Written Call/NDX Index/NDX0054$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2026	09/08/2032	1	4,427,000	23606.2		306,791		(278,577)		(278,577)	28,214				(53,971)		0001
Written Call/NDX Index/NDX0053$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2026	07/22/2032	1	4,737,000	23198.5		366,170		(290,637)		(290,637)	75,533				(57,108)		0001
Written Call/NDX Index/NDX0054$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2026	09/08/2032	1	4,355,000	26556.9		395,434		(358,040)		(358,040)	37,394				(53,094)		0001
Written Call/NDX Index/NDX0001$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2026	08/20/2032	1	4,295,000	23447.1		313,535		(273,129)		(273,129)	40,406				(52,132)		0001
Written Call/NDX Index/NDX0215$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2032	1	4,733,000	27659.2		401,832		(409,608)		(409,608)	(7,776)				(57,888)		0001
Written Call/NDX Index/NDX0001$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2026	08/20/2032	1	3,947,000	26378		374,965		(327,816)		(327,816)	47,149				(47,908)		0001
Written Call/NDX Index/NDX0053$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2026	07/22/2032	1	7,717,000	26098.3		772,472		(619,411)		(619,411)	153,061				(93,035)		0001
Written Call/NDX Index/NDX0214$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/08/2032	1	4,343,000	23402		339,188		(267,022)		(267,022)	72,166				(52,185)		0001
Written Call/NDX Index/NDX0170$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/06/2032	1	4,987,000	23777.8		384,996		(310,815)		(310,815)	74,182				(60,334)		0001
Written Call/NDX Index/NDX0215$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2032	1	1,094,000	21512.7		52,184		(53,394)		(53,394)	(1,210)				(13,380)		0001
Written Call/NDX Index/NDX0171$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/06/2032	1	9,003,000	26750.1		903,901		(736,409)		(736,409)	167,492				(108,921)		0001
Written Call/BXIIMSTN Index/SBM017Q$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	2	613,790	1476.37	19,883			(918)		(918)	14,593				(977)		0001
Written Call/BXIIMSTN Index/SBM017Q$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	400,176	1485.71	12,165			(1,575)		(1,575)	9,723				(870)		0001
Written Call/BXIIMSTN Index/SBM017Q$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	11/20/2026	2	341,592	1481.68	11,588			(872)		(872)	8,262				(638)		0001
Written Call/BXIIMSTN Index/SBM017R$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	1	672,282	1506.43	18,622			(3,845)		(3,845)	16,940				(1,603)		0001
Written Call/BXIIMSTN Index/SBM017P$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/08/2026	2	318,738	1509.88	9,053			(33)		(33)	8,132				(236)		0001
Written Call/BXIIMSTN Index/SBM017P$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	1	547,845	1523.11	16,764			(445)		(445)	14,825				(672)		0001
Written Call/BXIIMSTN Index/SBM017S$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2026	02/22/2027	2	357,439	1617.32		11,355		(6,285)		(6,285)	5,070				(1,126)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO17T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2027	1	160,612	1595.43		5,814		(2,764)		(2,764)	3,051				(530)		0001
Written Call/BXIIMSTN Index/SBMO17S$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	01/22/2027	2	677,944	1563.98		18,824		(7,385)		(7,385)	11,439				(1,894)		0001
Written Call/BXIIMSTN Index/SBMO17RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2027	1	218,081	1533.06		6,237		(1,755)		(1,755)	4,482				(571)		0001
Written Call/BXIIMSTN Index/SBMO17T$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2027	1	444,108	1513.22		17,009		(5,859)		(5,859)	11,151				(1,529)		0001
Written Call/BXIIMSTN Index/SBMO17S$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2027	1	320,071	1602.81		9,890		(4,797)		(4,797)	5,093				(959)		0001
Written Call/BXIIMSTN Index/SBMO17U$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2027	1	315,269	1595.16		9,773		(7,155)		(7,155)	2,618				(1,221)		0001
Written Call/BXIIMSTN Index/SBMO17W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2027	1	367,368	1572.69		10,837		(8,968)		(8,968)	1,869				(1,565)		0001
Written Call/BXIIMSTN Index/SBMO17V$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/21/2027	1	370,519	1616.76		10,893		(9,591)		(9,591)	1,302				(1,480)		0001
Written Call/BXIIMSTN Index/SBMO17U$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/08/2027	2	504,949	1562.5		16,781		(8,858)		(8,858)	7,923				(1,822)		0001
Written Call/BXIIMSTN Index/SBMO17U$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2027	1	487,788	1605.98		15,365		(10,876)		(10,876)	4,489				(1,823)		0001
Written Call/BXIIMSTN Index/SBMO17V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2027	1	375,108	1589.1		11,403		(9,285)		(9,285)	2,118				(1,555)		0001
Written Call/BXIIMSTN Index/SBMO17W$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2027	1	354,123	1619.63		10,270		(10,968)		(10,968)	(699)				(1,592)		0001
Written Call/BXIIMSTN Index/SBMO17X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2027	1	236,235	1662.62		6,449		(8,675)		(8,675)	(2,225)				(1,089)		0001
Written Call/BXIIMSTN Index/SBMO17X$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2026	09/08/2027	1	381,720	1613.07		9,467		(12,854)		(12,854)	(3,388)				(1,850)		0001
Written Call/BXIIMSTN Index/SBMO17X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/20/2027	1	182,226	1660.58		5,011		(6,827)		(6,827)	(1,816)				(858)		0001
Written Call/BXIIMSTN Index/SBMO17X$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2026	09/22/2027	1	140,237	1578.59		3,408		(4,388)		(4,388)	(980)				(693)		0001
Written Call/BXIIMSTN Index/SBMO17W$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2026	07/08/2027	1	142,574	1619.56		4,106		(4,269)		(4,269)	(163)				(625)		0001
Written Call/BXIIMSTN Index/SBMO17HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/06/2026	1	194,991	1411.21	6,669			(200)		(200)	3,840				(310)		0001
Written Call/BXIIMSTN Index/SBMO17GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/08/2026	2	268,280	1359.19	10,664			(9)		(9)	4,245				(199)		0001
Written Call/BXIIMSTN Index/SBMO17I$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2026	1	13,633	1367.35	511			(40)		(40)	243				(33)		0001
Written Call/BXIIMSTN Index/SBMO17HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/20/2026	2	108,081	1430.93	3,668			(207)		(207)	2,276				(202)		0001
Written Call/BXIIMSTN Index/SBMO17GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2026	2	133,850	1382.56	4,848			(42)		(42)	2,366				(164)		0001
Written Call/BXIIMSTN Index/SBMO17HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2026	1	59,094	1436.84	2,021			(180)		(180)	1,268				(128)		0001
Written Call/BXIIMSTN Index/SBMO17JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/22/2027	1	48,079	1422.85	1,817			(362)		(362)	982				(152)		0001
Written Call/BXIIMSTN Index/SBMO17JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/08/2027	2	224,832	1409.41	8,210			(1,417)		(1,417)	4,462				(673)		0001
Written Call/BXIIMSTN Index/SBMO17I$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2027	1	35,938	1350.37	1,315			(128)		(128)	615				(94)		0001
Written Call/BXIIMSTN Index/SBMO17K$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/08/2027	1	20,559	1417.51	857			(170)		(170)	414				(68)		0001
Written Call/BXIIMSTN Index/SBMO17KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/22/2027	1	301,150	1381.84	11,895			(2,437)		(2,437)	5,601				(1,037)		0001
Written Call/BXIIMSTN Index/SBMO17I$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2027	1	197,778	1382.9	7,041			(957)		(957)	3,678				(553)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO17LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	04/22/2027	2	116,225	1339.5	6,192			(997)		(997)	1,968				(434)		0001
Written Call/BXIIMSTN Index/SBMO17MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/21/2027	1	118,925	1418.3	5,233			(1,534)		(1,534)	2,347				(475)		0001
Written Call/BXIIMSTN Index/SBMO17LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/07/2027	1	207,564	1397.78	10,046			(2,337)		(2,337)	3,954				(804)		0001
Written Call/BXIIMSTN Index/SBMO17MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2027	2	130,736	1448.92	5,671			(2,004)		(2,004)	2,708				(542)		0001
Written Call/BXIIMSTN Index/SBMO17NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2027	2	125,368	1436.17	4,884			(1,948)		(1,948)	2,537				(534)		0001
Written Call/BXIIMSTN Index/SBMO17KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2027	1	166,837	1257.99	9,093			(1,024)		(1,024)	2,343				(602)		0001
Written Call/BXIIMSTN Index/SBMO17OS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/06/2027	1	63,087	1489.54	2,587			(1,352)		(1,352)	1,359				(291)		0001
Written Call/BXIIMSTN Index/SBMO17PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2027	1	97,408	1526.4	4,120			(2,623)		(2,623)	2,147				(482)		0001
Written Call/BXIIMSTN Index/SBMO17OSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/20/2027	1	130,453	1529.16	5,336			(3,280)		(3,280)	2,914				(615)		0001
Written Call/BXIIMSTN Index/SBMO17NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2027	1	31,028	1485.26	1,275			(598)		(598)	672				(136)		0001
Written Call/BXIIMSTN Index/SBMO17OSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2027	1	136,844	1529.16	5,747			(3,600)		(3,600)	3,036				(663)		0001
Written Call/BXIIMSTN Index/SBMO17NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2027	1	117,524	1513.45	4,913			(2,589)		(2,589)	2,622				(528)		0001
Written Call/BXIIMSTN Index/SBMO17QSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2027	1	20,220	1485.71	989			(566)		(566)	330				(110)		0001
Written Call/BXIIMSTN Index/SBMO17PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2027	1	36,388	1509.88	1,641			(968)		(968)	787				(184)		0001
Written Call/BXIIMSTN Index/SBMO17PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/22/2027	1	124,704	1523.11	5,936			(3,539)		(3,539)	2,727				(642)		0001
Written Call/BXIIMSTN Index/SBMO17RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2027	1	47,890	1506.43	2,246			(1,444)		(1,444)	1,025				(265)		0001
Written Call/BXIIMSTN Index/SBMO17QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	11/22/2027	2	82,440	1481.68	4,280			(2,214)		(2,214)	1,728				(441)		0001
Written Call/BXIIMSTN Index/SBMO17QSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/08/2027	1	65,807	1476.37	3,304			(1,696)		(1,696)	1,373				(346)		0001
Written Call/BXIIMSTN Index/SBMO17RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/07/2028	1	25,248	1533.06		1,204		(831)		(831)	373				(142)		0001
Written Call/BXIIMSTN Index/SBMO17SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/08/2028	2	130,655	1602.81	6,504			(5,291)		(5,291)	1,213				(762)		0001
Written Call/BXIIMSTN Index/SBMO17SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/21/2028	1	62,557	1563.98	2,915			(2,259)		(2,259)	656				(358)		0001
Written Call/BXIIMSTN Index/SBMO17TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/08/2028	1	34,552	1595.43	1,869			(1,420)		(1,420)	449				(207)		0001
Written Call/BXIIMSTN Index/SBMO17TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2028	1	895,266	1513.22	49,061			(30,978)		(30,978)	18,082				(5,440)		0001
Written Call/BXIIMSTN Index/SBMO17SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/22/2028	1	147,415	1617.32	7,444			(6,272)		(6,272)	1,172				(871)		0001
Written Call/BXIIMSTN Index/SBMO17WS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2028	1	130,083	1572.69	5,984			(5,610)		(5,610)	374				(855)		0001
Written Call/BXIIMSTN Index/SBMO17VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/08/2028	1	367,587	1595.16	17,791			(15,933)		(15,933)	1,858				(2,329)		0001
Written Call/BXIIMSTN Index/SBMO17US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/07/2028	2	235,096	1562.5	11,864			(9,264)		(9,264)	2,600				(1,449)		0001
Written Call/BXIIMSTN Index/SBMO17VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/22/2028	1	218,315	1616.76	9,933			(10,035)		(10,035)	(102)				(1,400)		0001
Written Call/BXIIMSTN Index/SBMO17VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/08/2028	1	248,010	1589.1	11,557			(10,931)		(10,931)	626				(1,612)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO17U\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/21/2028	1	273,859	1605.98		13,446		(11,998)		(11,998)	1,449				(1,710)		0001
Written Call/BXIIMSTN Index/SBMO17XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2026	08/22/2028	1	61,310	1660.58		2,728		(3,293)		(3,293)	(564)				(422)		0001
Written Call/BXIIMSTN Index/SBMO17W\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2026	07/07/2028	1	396,216	1619.56		18,107		(19,027)		(19,027)	(920)				(2,636)		0001
Written Call/BXIIMSTN Index/SBMO17XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2026	09/08/2028	1	164,053	1613.07		6,677		(8,134)		(8,134)	(1,457)				(1,143)		0001
Written Call/BXIIMSTN Index/SBMO17XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/08/2028	1	225,902	1662.62		10,030		(12,074)		(12,074)	(2,044)				(1,539)		0001
Written Call/BXIIMSTN Index/SBMO17XSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2026	09/22/2028	1	267,494	1578.59		10,432		(12,539)		(12,539)	(2,107)				(1,882)		0001
Written Call/BXIIMSTN Index/SBMO17W\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/21/2028	1	688,752	1619.63		31,614		(33,426)		(33,426)	(1,812)				(4,631)		0001
Written Call/BXIIMSTN Index/SBMO170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/22/2028	1	768,759	1065.77	90,483			(10,311)		(10,311)	9,324				(4,544)		0001
Written Call/BXIIMSTN Index/SBMO170S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2028	1	422,982	1021.08	52,492			(5,361)		(5,361)	4,711				(2,536)		0001
Written Call/BXIIMSTN Index/SBMO170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/22/2028	1	272,726	1089.39	28,473			(3,667)		(3,667)	3,130				(1,657)		0001
Written Call/BXIIMSTN Index/SBMO170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/07/2028	1	290,357	1098.03	28,513			(4,559)		(4,559)	3,769				(1,790)		0001
Written Call/BXIIMSTN Index/SBMO170SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/21/2028	1	161,534	1069.98	15,669			(2,201)		(2,201)	1,792				(1,008)		0001
Written Call/BXIIMSTN Index/SBMO171S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/08/2028	2	445,788	1021.93	51,056			(5,678)		(5,678)	4,524				(2,824)		0001
Written Call/BXIIMSTN Index/SBMO171SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2022	02/08/2028	1	18,104	1103.18	2,184			(229)		(229)	212				(106)		0001
Written Call/BXIIMSTN Index/SBMO171SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2022	05/22/2028	2	283,617	956.78	28,788			(3,286)		(3,286)	2,546				(1,818)		0001
Written Call/BXIIMSTN Index/SBMO171SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/08/2028	1	397,651	1012.18	37,936			(5,272)		(5,272)	3,984				(2,585)		0001
Written Call/BXIIMSTN Index/SBMO171SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/22/2028	1	16,261	926.54	1,551			(189)		(189)	139				(107)		0001
Written Call/BXIIMSTN Index/SBMO172S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/07/2028	1	60,902	961.22	5,828			(772)		(772)	559				(405)		0001
Written Call/BXIIMSTN Index/SBMO172SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/21/2028	1	51,000	993.68	5,319			(701)		(701)	500				(343)		0001
Written Call/BXIIMSTN Index/SBMO172SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2028	1	120,096	1042.66	12,274			(1,854)		(1,854)	1,292				(818)		0001
Written Call/BXIIMSTN Index/SBMO172S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2022	08/22/2028	2	89,969	1046.72	8,973			(1,429)		(1,429)	978				(619)		0001
Written Call/BXIIMSTN Index/SBMO172SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/08/2028	2	107,650	1012.42	10,166			(1,647)		(1,647)	1,107				(750)		0001
Written Call/BXIIMSTN Index/SBMO173S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/22/2028	2	275,478	945.49	26,021			(3,814)		(3,814)	2,531				(1,939)		0001
Written Call/BXIIMSTN Index/SBMO173SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/06/2028	2	154,675	897.6	13,519			(2,009)		(2,009)	1,316				(1,099)		0001
Written Call/BXIIMSTN Index/SBMO173SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/20/2028	1	201,672	923.64	17,566			(2,794)		(2,794)	1,804				(1,446)		0001
Written Call/BXIIMSTN Index/SBMO173SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2028	1	300,255	941.28	26,062			(4,398)		(4,398)	2,786				(2,181)		0001
Written Call/BXIIMSTN Index/SBMO174S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2022	11/22/2028	2	159,820	987.38	15,104			(2,584)		(2,584)	1,609				(1,171)		0001
Written Call/BXIIMSTN Index/SBMO174SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/08/2028	2	286,381	974.09	27,413			(4,620)		(4,620)	2,835				(2,120)		0001
Written Call/BXIIMSTN Index/SBMO174SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/22/2028	2	193,875	929.65	18,220			(2,944)		(2,944)	1,791				(1,448)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO174SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2029	1	147,566	954.04	13,679			(2,366)		(2,366)	1,419				(1,113)		0001
Written Call/BXIIMSTN Index/SBMO175SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/08/2023	01/22/2029	2	163,057	987.18	13,986			(2,813)		(2,813)	1,656				(1,240)		0001
Written Call/BXIIMSTN Index/SBMO175S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/08/2029	2	483,405	1043.71	40,352			(9,392)		(9,392)	5,373				(3,714)		0001
Written Call/BXIIMSTN Index/SBMO175SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2023	02/22/2029	2	197,475	1006.12	15,770			(3,646)		(3,646)	2,072				(1,530)		0001
Written Call/BXIIMSTN Index/SBMO175SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2029	1	47,516	999.81	3,573			(881)		(881)	494				(371)		0001
Written Call/BXIIMSTN Index/SBMO175SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2029	1	58,188	967.9	4,917			(1,036)		(1,036)	577				(458)		0001
Written Call/BXIIMSTN Index/SBMO176SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/06/2029	1	35,504	1003.15	3,249			(679)		(679)	372				(282)		0001
Written Call/BXIIMSTN Index/SBMO176SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2029	1	153,856	1013.69	13,539			(3,084)		(3,084)	1,641				(1,242)		0001
Written Call/BXIIMSTN Index/SBMO177S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2029	1	127,795	1042.16	10,454			(2,724)		(2,724)	1,423				(1,039)		0001
Written Call/BXIIMSTN Index/SBMO177SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/08/2029	1	625,158	1071.44	48,637			(14,236)		(14,236)	7,274				(5,127)		0001
Written Call/BXIIMSTN Index/SBMO177SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/22/2029	1	207,960	1090.79	15,909			(4,955)		(4,955)	2,489				(1,718)		0001
Written Call/BXIIMSTN Index/SBMO177SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2023	07/06/2029	1	83,040	1095.82	5,912			(2,019)		(2,019)	1,001				(691)		0001
Written Call/BXIIMSTN Index/SBMO178SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2023	07/20/2029	2	136,209	1133.44	10,243			(3,571)		(3,571)	1,730				(1,141)		0001
Written Call/BXIIMSTN Index/SBMO178SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/08/2029	2	238,028	1136.06	18,164			(6,361)		(6,361)	3,035				(2,012)		0001
Written Call/BXIIMSTN Index/SBMO178SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2023	08/22/2029	2	231,991	1095.44	17,006			(5,855)		(5,855)	2,798				(1,974)		0001
Written Call/BXIIMSTN Index/SBMO178SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/07/2029	1	308,614	1108.39	21,850			(8,059)		(8,059)	3,790				(2,646)		0001
Written Call/BXIIMSTN Index/SBMO179SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/21/2029	2	219,644	1084.63	15,454			(5,574)		(5,574)	2,611				(1,895)		0001
Written Call/BXIIMSTN Index/SBMO179S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/08/2029	2	238,382	1069.84	16,136			(5,975)		(5,975)	2,778				(2,073)		0001
Written Call/BXIIMSTN Index/SBMO179SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2023	10/22/2029	3	340,636	1049.72	21,458			(8,350)		(8,350)	3,862				(2,981)		0001
Written Call/BXIIMSTN Index/SBMO179SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/08/2029	2	487,650	1084.74	31,650			(12,824)		(12,824)	5,806				(4,300)		0001
Written Call/BXIIMSTN Index/SBMO17AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/21/2029	1	132,907	1139.14	8,719			(3,850)		(3,850)	1,701				(1,179)		0001
Written Call/BXIIMSTN Index/SBMO17ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2023	12/07/2029	1	163,586	1146.63	11,729			(4,849)		(4,849)	2,115				(1,461)		0001
Written Call/BXIIMSTN Index/SBMO17ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2023	12/21/2029	1	300,505	1189.02	23,560			(9,618)		(9,618)	4,096				(2,699)		0001
Written Call/BXIIMSTN Index/SBMO17ASY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2024	01/08/2030	2	106,063	1193.33	7,732			(3,442)		(3,442)	1,454				(960)		0001
Written Call/BXIIMSTN Index/SBMO17BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2024	01/22/2030	1	163,278	1185.98	11,642			(5,283)		(5,283)	2,218				(1,486)		0001
Written Call/BXIIMSTN Index/SBMO17BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/08/2030	3	487,333	1210.84	32,958			(16,569)		(16,569)	6,822				(4,468)		0001
Written Call/BXIIMSTN Index/SBMO17BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2024	02/22/2030	2	701,212	1227.48	46,945			(24,662)		(24,662)	10,009				(6,465)		0001
Written Call/BXIIMSTN Index/SBMO17CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/08/2030	1	309,030	1243.35	22,219			(11,224)		(11,224)	4,492				(2,865)		0001
Written Call/BXIIMSTN Index/SBMO17CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2024	03/22/2030	2	167,928	1254.71	11,246			(6,253)		(6,253)	2,472				(1,566)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO17DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2030	1	172,198	1242.55	10,952			(6,427)		(6,427)	2,500				(1,635)		0001
Written Call/BXIIMSTN Index/SBMO17ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	197,194	1273.59	12,995			(7,870)		(7,870)	2,963				(1,903)		0001
Written Call/BXIIMSTN Index/SBMO17CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/08/2030	2	282,612	1254.52	19,428			(10,607)		(10,607)	4,159				(2,652)		0001
Written Call/BXIIMSTN Index/SBMO17DSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2030	1	363,524	1258.41	22,829			(13,989)		(13,989)	5,372				(3,470)		0001
Written Call/BXIIMSTN Index/SBMO17DS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/22/2030	1	172,460	1212.32	11,227			(6,103)		(6,103)	2,418				(1,627)		0001
Written Call/BXIIMSTN Index/SBMO17ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/07/2030	1	97,548	1260.37	6,077			(3,794)		(3,794)	1,445				(937)		0001
Written Call/BXIIMSTN Index/SBMO17GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/20/2030	1	80,035	1369.75	5,947			(3,798)		(3,798)	1,324				(798)		0001
Written Call/BXIIMSTN Index/SBMO17ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2030	1	129,975	1309.82	8,617			(5,539)		(5,539)	2,028				(1,269)		0001
Written Call/BXIIMSTN Index/SBMO17ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2030	1	123,600	1296.45	8,009			(5,136)		(5,136)	1,903				(1,200)		0001
Written Call/BXIIMSTN Index/SBMO17FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/08/2030	2	189,286	1275.29	13,752			(7,739)		(7,739)	2,848				(1,859)		0001
Written Call/BXIIMSTN Index/SBMO17FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2030	1	147,124	1327.2	10,461			(6,512)		(6,512)	2,336				(1,452)		0001
Written Call/BXIIMSTN Index/SBMO17FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/06/2030	1	172,986	1330.31	13,493			(7,733)		(7,733)	2,755				(1,716)		0001
Written Call/BXIIMSTN Index/SBMO17HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/22/2030	1	72,926	1430.93	4,405			(3,833)		(3,833)	1,275				(743)		0001
Written Call/BXIIMSTN Index/SBMO17HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/06/2030	2	182,819	1436.84	12,088			(9,720)		(9,720)	3,212				(1,870)		0001
Written Call/BXIIMSTN Index/SBMO17ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	166,611	1367.35	10,330			(8,125)		(8,125)	2,750				(1,712)		0001
Written Call/BXIIMSTN Index/SBMO17HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/08/2030	1	45,048	1411.21	2,811			(2,297)		(2,297)	774				(457)		0001
Written Call/BXIIMSTN Index/SBMO17GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/08/2030	2	271,442	1359.19	19,103			(12,776)		(12,776)	4,447				(2,723)		0001
Written Call/BXIIMSTN Index/SBMO17GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2030	1	49,616	1382.56	3,304			(2,422)		(2,422)	831				(500)		0001
Written Call/BXIIMSTN Index/SBMO17ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	01/22/2031	2	130,019	1382.9	8,071			(6,521)		(6,521)	2,186				(1,350)		0001
Written Call/BXIIMSTN Index/SBMO17JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/21/2031	1	76,948	1422.85	5,009			(4,095)		(4,095)	1,347				(807)		0001
Written Call/BXIIMSTN Index/SBMO17ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2031	1	141,425	1350.37	8,698			(6,769)		(6,769)	2,301				(1,462)		0001
Written Call/BXIIMSTN Index/SBMO17KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	03/21/2031	2	10,904	1381.84	918			(555)		(555)	103				(115)		0001
Written Call/BXIIMSTN Index/SBMO17KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/07/2031	1	88,983	1417.51	6,264			(4,723)		(4,723)	1,553				(937)		0001
Written Call/BXIIMSTN Index/SBMO17JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	297,179	1409.41	18,663			(15,490)		(15,490)	5,130				(3,102)		0001
Written Call/BXIIMSTN Index/SBMO17LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2031	2	318,989	1257.99	27,034			(13,943)		(13,943)	4,779				(3,392)		0001
Written Call/BXIIMSTN Index/SBMO17LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/08/2031	2	95,094	1397.78	6,929			(4,995)		(4,995)	1,642				(1,020)		0001
Written Call/BXIIMSTN Index/SBMO17LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2031	2	184,934	1339.5	15,186			(8,997)		(8,997)	3,018				(1,975)		0001
Written Call/BXIIMSTN Index/SBMO17MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/06/2031	1	61,322	1448.92	4,194			(3,451)		(3,451)	1,112				(664)		0001
Written Call/BXIIMSTN Index/SBMO17MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2031	1	49,428	1418.3	3,490			(2,672)		(2,672)	871				(533)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO17NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	1	25,238	1436.17	1,827			(1,404)		(1,404)	453				(274)		0001
Written Call/BXIIMSTN Index/SBMO17OS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/08/2031	1	253,802	1489.54	17,639			(15,179)		(15,179)	4,792				(2,797)		0001
Written Call/BXIIMSTN Index/SBMO17NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/08/2031	2	46,924	1485.26	3,196			(2,775)		(2,775)	880				(513)		0001
Written Call/BXIIMSTN Index/SBMO17OSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/22/2031	1	177,658	1529.16	12,454			(11,143)		(11,143)	3,465				(1,965)		0001
Written Call/BXIIMSTN Index/SBMO17NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2031	1	12,842	1513.45	895			(787)		(787)	247				(141)		0001
Written Call/BXIIMSTN Index/SBMO17OSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2031	1	7,044	1529.16	512			(444)		(444)	138				(78)		0001
Written Call/BXIIMSTN Index/SBMO17PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2031	1	45,842	1526.4	3,287			(2,881)		(2,881)	895				(512)		0001
Written Call/BXIIMSTN Index/SBMO17RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2031	1	44,325	1485.71	3,249			(2,698)		(2,698)	845				(505)		0001
Written Call/BXIIMSTN Index/SBMO17OSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/22/2031	1	10,925	1523.11	812			(688)		(688)	214				(123)		0001
Written Call/BXIIMSTN Index/SBMO17OSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/07/2031	1	13,996	1476.37	1,055			(838)		(838)	264				(158)		0001
Written Call/BXIIMSTN Index/SBMO17RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2031	1	40,812	1506.43	2,979			(2,546)		(2,546)	792				(467)		0001
Written Call/BXIIMSTN Index/SBMO17OSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/21/2031	2	215,053	1481.68	15,859			(12,995)		(12,995)	4,081				(2,439)		0001
Written Call/BXIIMSTN Index/SBMO17PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2031	1	19,819	1509.88	1,425			(1,226)		(1,226)	383				(222)		0001
Written Call/BXIIMSTN Index/SBMO17TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/20/2032	3	68,768	1617.32	5,779			(4,839)		(4,839)	941				(799)		0001
Written Call/BXIIMSTN Index/SBMO17RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2026	01/08/2032	1	368,081	1533.06	26,980			(23,642)		(23,642)	3,338				(4,228)		0001
Written Call/BXIIMSTN Index/SBMO17SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2026	01/22/2032	1	187,627	1563.98	13,397			(12,469)		(12,469)	928				(2,163)		0001
Written Call/BXIIMSTN Index/SBMO17TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2032	1	12,882	1513.22	1,045			(816)		(816)	229				(151)		0001
Written Call/BXIIMSTN Index/SBMO17TSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/08/2032	2	144,318	1595.43	12,836			(9,944)		(9,944)	2,892				(1,683)		0001
Written Call/BXIIMSTN Index/SBMO17VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2026	05/21/2032	1	49,951	1616.76	3,422			(3,530)		(3,530)	(108)				(593)		0001
Written Call/BXIIMSTN Index/SBMO17USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2032	1	73,266	1605.98	5,554			(5,114)		(5,114)	440				(864)		0001
Written Call/BXIIMSTN Index/SBMO17US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2026	04/08/2032	1	88,286	1562.5	6,825			(5,891)		(5,891)	934				(1,038)		0001
Written Call/BXIIMSTN Index/SBMO17VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2026	05/07/2032	1	25,455	1595.16	1,904			(1,759)		(1,759)	145				(301)		0001
Written Call/BXIIMSTN Index/SBMO17WST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/08/2032	1	21,810	1619.56	1,490			(1,550)		(1,550)	(60)				(262)		0001
Written Call/BXIIMSTN Index/SBMO17WSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2026	07/22/2032	1	31,037	1619.63	2,117			(2,208)		(2,208)	(91)				(374)		0001
Written Call/BXIIMSTN Index/SBMO17XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2032	1	20,018	1662.62	1,361			(1,484)		(1,484)	(123)				(242)		0001
Written Call/NDX Index/NDX0213SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	79,917	22553.8	3,660			(60)		(60)	2,783				(127)		0001
Written Call/NDX Index/NDX0001S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/08/2025	10/08/2026	1	455,943	22623	18,511			(15)		(15)	15,038				(337)		0001
Written Call/NDX Index/NDX0170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	141,000	21815.6	6,726			(133)		(133)	4,372				(264)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0052$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	85,552	22391.1	3,670			(21)		(21)	2,794				(105)		0001
Written Call/NDX Index/NDX0053$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	227,448	23065.2	9,644			(544)		(544)	8,979				(494)		0001
Written Call/NDX Index/NDX0053$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	38,161	22915.5	1,542			(120)		(120)	1,484				(91)		0001
Written Call/NDX Index/NDX0170$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2027	1	50,457	21508.3	2,639			(331)		(331)	2,308				(174)		0001
Written Call/NDX Index/NDX0214$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	122,510	22178.7	6,077			(829)		(829)	5,248				(404)		0001
Written Call/NDX Index/NDX0053$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2027	1	171,181	22568.2	7,583			(931)		(931)	6,652				(513)		0001
Written Call/NDX Index/NDX0001$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2026	01/22/2027	1	36,616	22966.5	1,472			(177)		(177)	1,295				(102)		0001
Written Call/NDX Index/NDX0214$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2027	1	236,236	27312.4	12,379			(7,406)		(7,406)	4,973				(1,006)		0001
Written Call/NDX Index/NDX0001$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J8570P30	05/08/2026	05/07/2027	1	25,286	26311.5	1,158			(557)		(557)	601				(98)		0001
Written Call/NDX Index/NDX0001$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/22/2027	1	245,244	24243.5	10,987			(3,386)		(3,386)	7,601				(917)		0001
Written Call/NDX Index/NDX0053$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2027	1	563,752	26533.5	25,369			(13,851)		(13,851)	11,517				(2,252)		0001
Written Call/NDX Index/NDX0214$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	225,339	26472.8	11,335			(5,821)		(5,821)	5,513				(934)		0001
Written Call/NDX Index/NDX0214$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2026	04/08/2027	1	297,575	22412.8	13,807			(2,723)		(2,723)	11,085				(1,073)		0001
Written Call/NDX Index/NDX0001$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2026	09/22/2027	1	5,899	27659.2	231			(243)		(243)	(13)				(29)		0001
Written Call/NDX Index/NDX0171$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/20/2027	1	173,003	26378	7,733			(5,458)		(5,458)	2,275				(815)		0001
Written Call/NDX Index/NDX0214$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/08/2027	1	132,839	26327.3	6,948			(3,687)		(3,687)	3,260				(583)		0001
Written Call/NDX Index/NDX0170$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2026	07/22/2027	1	326,648	26098.3	16,822			(9,061)		(9,061)	7,761				(1,468)		0001
Written Call/NDX Index/NDX0171$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/06/2027	1	286,294	26750.1	13,284			(9,230)		(9,230)	4,054				(1,319)		0001
Written Call/NDX Index/NDX0001$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2026	09/08/2027	1	200,131	26556.9	8,285			(6,767)		(6,767)	1,518				(970)		0001
Written Call/NDX Index/NDX0050$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	188,869	13752.2	15,789			(3,823)		(3,823)	2,664				(1,619)		0001
Written Call/NDX Index/NDX0050$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	45,029	13475.9	3,629			(912)		(912)	615				(392)		0001
Written Call/NDX Index/NDX0050$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	35,087	14401.3	2,775			(821)		(821)	533				(311)		0001
Written Call/NDX Index/NDX0050$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	65,039	15099.7	6,036			(1,681)		(1,681)	1,066				(584)		0001
Written Call/NDX Index/NDX0050$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	90,599	14984.9	7,710			(2,346)		(2,346)	1,454				(820)		0001
Written Call/NDX Index/NDX0050$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	35,037	15597.3	2,894			(975)		(975)	596				(319)		0001
Written Call/NDX Index/NDX0050$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	25,007	16004.9	2,003			(735)		(735)	439				(229)		0001
Written Call/NDX Index/NDX0050$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	40,511	16216.6	3,431			(1,244)		(1,244)	716				(376)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0050$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/22/2024	03/22/2030	1	20,026	16505.5	1,616			(639)		(639)	362				(187)		0001
Written Call/NDX Index/NDX0130$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	140,522	12464.8	13,181			(2,156)		(2,156)	1,640				(1,142)		0001
Written Call/NDX Index/NDX0130$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	14,194	13781.9	1,158			(307)		(307)	193				(125)		0001
Written Call/NDX Index/NDX0130$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	82,308	16204.2	6,486			(2,500)		(2,500)	1,406				(759)		0001
Written Call/NDX Index/NDX0210$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	50,013	11601.5	5,521			(469)		(469)	500				(344)		0001
Written Call/NDX Index/NDX0210$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	84,059	11310.4	8,591			(1,031)		(1,031)	913				(661)		0001
Written Call/NDX Index/NDX0210$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	129,032	13533.2	10,748			(2,328)		(2,328)	1,926				(1,073)		0001
Written Call/NDX Index/NDX0210$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	8,474	13745.8	723			(162)		(162)	130				(72)		0001
Written Call/NDX Index/NDX0210$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	61,014	14476.2	4,918			(1,417)		(1,417)	1,014				(545)		0001
Written Call/NDX Index/NDX0130$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	141,089	16276.5	10,807			(4,584)		(4,584)	2,296				(1,340)		0001
Written Call/NDX Index/NDX0050$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/07/2024	06/07/2030	1	372,799	17100.9	27,848			(13,272)		(13,272)	6,843				(3,579)		0001
Written Call/NDX Index/NDX0210$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2030	1	246,511	15489.8	19,746			(7,048)		(7,048)	4,292				(2,326)		0001
Written Call/NDX Index/NDX0130$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	149,567	16834.7	11,113			(5,167)		(5,167)	2,564				(1,428)		0001
Written Call/NDX Index/NDX0210$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	34,588	16290.2	2,732			(1,060)		(1,060)	655				(325)		0001
Written Call/NDX Index/NDX0130$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	50,031	17730.4	3,882			(1,904)		(1,904)	925				(483)		0001
Written Call/NDX Index/NDX0050$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/22/2024	07/22/2030	1	222,195	17840.6	17,687			(8,655)		(8,655)	4,293				(2,169)		0001
Written Call/NDX Index/NDX0050$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/08/2024	08/08/2030	1	75,076	16572.4	6,847			(2,657)		(2,657)	1,250				(737)		0001
Written Call/NDX Index/NDX0051$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/20/2024	09/20/2030	1	239,337	17812.3	21,732			(9,656)		(9,656)	4,436				(2,386)		0001
Written Call/NDX Index/NDX0130$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	249,487	16579.2	23,602			(9,050)		(9,050)	3,828				(2,475)		0001
Written Call/NDX Index/NDX0211$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	209,401	17542.7	18,574			(7,844)		(7,844)	4,102				(2,067)		0001
Written Call/NDX Index/NDX0130$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2030	1	101,872	18395.6	7,803			(4,136)		(4,136)	1,995				(989)		0001
Written Call/NDX Index/NDX0051$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/08/2024	11/08/2030	1	79,321	19005.5	6,124			(3,610)		(3,610)	1,613				(804)		0001
Written Call/NDX Index/NDX0051$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/20/2024	12/20/2030	1	177,788	19160.2	13,672			(8,367)		(8,367)	3,582				(1,827)		0001
Written Call/NDX Index/NDX0211$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2030	1	199,321	18345.3	16,344			(8,250)		(8,250)	4,056				(2,009)		0001
Written Call/NDX Index/NDX0211$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	156,329	19460	12,037			(7,226)		(7,226)	3,444				(1,599)		0001
Written Call/NDX Index/NDX0051$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/22/2024	11/22/2030	1	628,587	18698.6	47,835			(28,181)		(28,181)	12,287				(6,401)		0001
Written Call/NDX Index/NDX0051$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/08/2024	10/08/2030	1	125,746	18097	10,890			(5,246)		(5,246)	2,376				(1,261)		0001
Written Call/NDX Index/NDX0051$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/21/2025	03/21/2031	1	778,643	17778.6	66,340			(34,195)		(34,195)	13,116				(8,235)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0211ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	383,003	19667.7	28,572			(18,296)		(18,296)	8,415				(3,978)		0001
Written Call/NDX Index/NDX0051SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	9,822	19452.7	739			(482)		(482)	200				(103)		0001
Written Call/NDX Index/NDX0212S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2025	03/07/2031	1	226,211	18181.2	19,929			(9,824)		(9,824)	4,219				(2,382)		0001
Written Call/NDX Index/NDX0170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	427,055	19342.2	32,755			(20,030)		(20,030)	9,047				(4,458)		0001
Written Call/NDX Index/NDX0052S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	82,479	18057.2	7,415			(3,766)		(3,766)	1,408				(885)		0001
Written Call/NDX Index/NDX0212S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	399,336	16448.8	37,458			(15,437)		(15,437)	6,076				(4,265)		0001
Written Call/NDX Index/NDX0000SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2025	06/20/2031	1	25,022	19463.8	2,177			(1,304)		(1,304)	492				(272)		0001
Written Call/NDX Index/NDX0212SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/06/2031	1	328,522	19585.6	28,056			(16,440)		(16,440)	6,711				(3,555)		0001
Written Call/NDX Index/NDX0052SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	97,520	19001.2	8,279			(4,792)		(4,792)	1,834				(1,051)		0001
Written Call/NDX Index/NDX0052S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	320,613	15381.4	30,875			(11,771)		(11,771)	4,041				(3,409)		0001
Written Call/NDX Index/NDX0000SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	26,621	20432	2,260			(1,489)		(1,489)	569				(291)		0001
Written Call/NDX Index/NDX0000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	08/22/2031	1	7,083	21148.3	606			(421)		(421)	160				(78)		0001
Written Call/BXIIMSTN Index/SBM017QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/06/2026	2	26,346	1476.37	853			(39)		(39)	626				(42)		0001
Written Call/BXIIMSTN Index/SBM017QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	27,724	1485.71	843			(109)		(109)	674				(60)		0001
Written Call/BXIIMSTN Index/SBM017QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	1	18,194	1481.68	620			(46)		(46)	440				(34)		0001
Written Call/BXIIMSTN Index/SBM017PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	74,146	1509.88	2,106			(8)		(8)	1,892				(55)		0001
Written Call/BXIIMSTN Index/SBM017TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/08/2027	1	517,098	1595.43	18,719			(8,897)		(8,897)	9,822				(1,706)		0001
Written Call/BXIIMSTN Index/SBM017SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2026	01/22/2027	1	2,653	1563.98	76			(29)		(29)	47				(7)		0001
Written Call/BXIIMSTN Index/SBM017TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2027	1	33,351	1513.22	1,277			(440)		(440)	837				(115)		0001
Written Call/BXIIMSTN Index/SBM017SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/08/2027	1	258,005	1602.81	7,972			(3,867)		(3,867)	4,106				(773)		0001
Written Call/BXIIMSTN Index/SBM017US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2027	1	139,108	1562.5	4,632			(2,440)		(2,440)	2,192				(502)		0001
Written Call/BXIIMSTN Index/SBM017USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/22/2027	1	52,102	1605.98	1,641			(1,162)		(1,162)	479				(195)		0001
Written Call/BXIIMSTN Index/SBM017VSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2026	06/08/2027	1	351,869	1589.1	10,697			(8,710)		(8,710)	1,987				(1,459)		0001
Written Call/BXIIMSTN Index/SBM017WSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2026	07/22/2027	1	41,757	1619.63	1,211			(1,293)		(1,293)	(82)				(188)		0001
Written Call/BXIIMSTN Index/SBM017XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/06/2027	1	214,058	1662.62	5,844			(7,860)		(7,860)	(2,017)				(986)		0001
Written Call/BXIIMSTN Index/SBM017XSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/20/2027	1	183,454	1660.58	5,045			(6,873)		(6,873)	(1,828)				(864)		0001
Written Call/BXIIMSTN Index/SBM017XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2026	09/22/2027	1	4,525	1578.59	110			(142)		(142)	(32)				(22)		0001
Written Call/BXIIMSTN Index/SBM017MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	25,815	1418.3	1,136			(333)		(333)	510				(103)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO17LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/07/2027	1	19,002	1397.78	920			(214)		(214)	362				(74)		0001
Written Call/BXIIMSTN Index/SBMO17WS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2026	06/22/2028	1	37,396	1572.69		1,720		(1,613)		(1,613)	108				(246)		0001
Written Call/BXIIMSTN Index/SBMO170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/07/2028	1	19,912	1098.03	1,955			(313)		(313)	258				(123)		0001
Written Call/BXIIMSTN Index/SBMO171SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2022	06/22/2028	1	44,979	926.54	4,075			(523)		(523)	385				(296)		0001
Written Call/BXIIMSTN Index/SBMO173SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/06/2028	1	62,547	897.6	5,592			(813)		(813)	532				(444)		0001
Written Call/BXIIMSTN Index/SBMO175SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2029	1	20,015	967.9	1,691			(356)		(356)	198				(157)		0001
Written Call/BXIIMSTN Index/SBMO178SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/07/2029	1	393,933	1108.39	27,890			(10,287)		(10,287)	4,838				(3,377)		0001
Written Call/BXIIMSTN Index/SBMO17AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/21/2029	1	20,007	1139.14	1,312			(580)		(580)	256				(177)		0001
Written Call/BXIIMSTN Index/SBMO17DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2030	1	141,354	1242.55	8,990			(5,276)		(5,276)	2,052				(1,342)		0001
Written Call/BXIIMSTN Index/SBMO17ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	50,042	1273.59	3,298			(1,997)		(1,997)	752				(483)		0001
Written Call/BXIIMSTN Index/SBMO17DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2030	1	15,157	1258.41	952			(583)		(583)	224				(145)		0001
Written Call/BXIIMSTN Index/SBMO17GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/20/2030	1	25,801	1369.75	1,917			(1,224)		(1,224)	427				(257)		0001
Written Call/BXIIMSTN Index/SBMO17ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2030	1	12,925	1309.82	857			(551)		(551)	202				(126)		0001
Written Call/BXIIMSTN Index/SBMO17ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2030	1	21,777	1296.45	1,411			(905)		(905)	335				(211)		0001
Written Call/BXIIMSTN Index/SBMO17FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/06/2030	1	36,816	1330.31	2,872			(1,646)		(1,646)	586				(365)		0001
Written Call/BXIIMSTN Index/SBMO171SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	16,010	1367.35	993			(781)		(781)	264				(165)		0001
Written Call/BXIIMSTN Index/SBMO17GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2030	1	5,724	1382.56	381			(279)		(279)	96				(58)		0001
Written Call/BXIIMSTN Index/SBMO171SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2031	1	12,508	1382.9	770			(627)		(627)	210				(130)		0001
Written Call/BXIIMSTN Index/SBMO17KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/07/2031	1	9,041	1417.51	636			(480)		(480)	158				(95)		0001
Written Call/BXIIMSTN Index/SBMO17LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2031	1	24,964	1257.99	2,124			(1,091)		(1,091)	374				(265)		0001
Written Call/BXIIMSTN Index/SBMO17LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2031	1	8,741	1339.5	719			(425)		(425)	143				(93)		0001
Written Call/S&P 500 INDEX/SPXF17DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/21/2026	10/20/2026	1	93,600,000	7200		1,742,520		(183,933)		(112,579)		1,551,034			(109,550)		0001
Written Call/S&P 500 INDEX/SPXL001SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6II8S60X2D1J857QP30	09/14/2026	10/12/2026	1	3,800,000	7600		49,195		(20,813)		(48,152)		28,111			(3,445)		0001
Written Call/S&P 500 INDEX/SPXA210SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2030	1	5,656,000	6894.72	972,266			(614,718)		(424,698)		121,145			(55,088)		0001
Written Call/S&P 500 INDEX/SPXB05P$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	389,358			(247,418)		(174,186)		48,514			(21,774)		0001
Written Call/NDX Index/NDX0051S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/08/2024	11/06/2026	1	1,002,000	19005.5	48,998			(281)		(281)	17,531				(1,595)		0001
Written Call/NDX Index/NDX0211SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	1,303,508	19342.2	67,391			(3,776)		(3,776)	28,891				(3,905)		0001
Written Call/NDX Index/NDX0052S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/21/2025	03/22/2027	1	1,490,000	17778.6	84,930			(5,207)		(5,207)	25,686				(5,129)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0170$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	1,336,000	15381.4	97,662			(3,508)		(3,508)	16,041				(4,820)		0001
Written Call/NDX Index/NDX0212$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	1	1,148,260	16448.8	80,378			(4,465)		(4,465)	16,983				(4,292)		0001
Written Call/NDX Index/NDX0212$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/07/2027	1	1,061,000	18057.2	69,920			(5,972)		(5,972)	20,449				(4,109)		0001
Written Call/NDX Index/NDX0213$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2027	1	1,639,600	21386.1	94,441			(26,379)		(26,379)	53,578				(7,947)		0001
Written Call/NDX Index/NDX0052$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	1,273,000	21148.3	71,925			(17,707)		(17,707)	40,378				(5,997)		0001
Written Call/NDX Index/NDX0053$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	1,108,000	23065.2	71,244			(27,997)		(27,997)	44,255				(6,041)		0001
Written Call/NDX Index/NDX0001$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	1,136,935	22623	69,580			(23,620)		(23,620)	43,063				(5,747)		0001
Written Call/NDX Index/NDX0214$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2028	1	1,234,000	22178.7	86,874			(32,747)		(32,747)	54,127				(7,400)		0001
Written Call/NDX Index/NDX0214$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/22/2028	1	2,556,297	21508.3	184,309			(64,012)		(64,012)	120,297				(15,532)		0001
Written Call/NDX Index/NDX0214$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/22/2028	1	1,140,000	22511.4	76,608			(30,700)		(30,700)	45,908				(6,738)		0001
Written Call/NDX Index/NDX0053$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2026	02/08/2028	1	1,645,000	22568.2	110,215			(43,613)		(43,613)	66,602				(9,588)		0001
Written Call/NDX Index/NDX0001$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/21/2028	1	1,587,979	24243.5	106,712			(57,765)		(57,765)	48,947				(9,913)		0001
Written Call/NDX Index/NDX0214$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2026	05/22/2028	1	1,632,385	26533.5	108,227			(79,967)		(79,967)	28,260				(10,465)		0001
Written Call/NDX Index/NDX0214$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2026	05/08/2028	1	1,749,599	26311.5	117,573			(82,332)		(82,332)	35,241				(11,084)		0001
Written Call/NDX Index/NDX0214$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2028	1	2,074,000	26472.8	149,743			(102,536)		(102,536)	47,206				(13,483)		0001
Written Call/NDX Index/NDX0001$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	04/08/2026	04/07/2028	1	2,477,596	22412.8	170,954			(70,282)		(70,282)	100,672				(15,276)		0001
Written Call/NDX Index/NDX0214$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/07/2028	1	2,166,982	26327.3	162,957			(107,735)		(107,735)	55,222				(14,414)		0001
Written Call/NDX Index/NDX0170$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2026	07/21/2028	1	1,484,192	26098.3	108,791			(72,705)		(72,705)	36,087				(9,979)		0001
Written Call/NDX Index/NDX0171$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/22/2028	1	1,155,778	26378	77,553			(60,050)		(60,050)	17,503				(7,957)		0001
Written Call/NDX Index/NDX0171$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2026	09/08/2028	1	1,817,074	26556.9	114,294			(97,522)		(97,522)	16,772				(12,662)		0001
Written Call/NDX Index/NDX0171$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/08/2028	1	2,553,000	26750.1	179,221			(136,172)		(136,172)	43,049				(17,398)		0001
Written Call/NDX Index/NDX0215$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2028	1	1,438,000	27659.2	85,130			(87,269)		(87,269)	(2,139)				(10,119)		0001
Written Call/NDX Index/NDX0211$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	52,492	19342.2	2,714			(152)		(152)	1,163				(157)		0001
Written Call/NDX Index/NDX0212$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	1	8,740	16448.8	612			(34)		(34)	129				(33)		0001
Written Call/NDX Index/NDX0213$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2027	1	3,400	21386.1	196			(55)		(55)	111				(16)		0001
Written Call/NDX Index/NDX0001$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	33,065	22623	2,024			(687)		(687)	1,252				(167)		0001
Written Call/NDX Index/NDX0214$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/22/2028	1	6,703	21508.3	483			(168)		(168)	315				(41)		0001
Written Call/NDX Index/NDX0001$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/21/2028	1	311,021	24243.5	20,901			(11,314)		(11,314)	9,587				(1,942)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0214$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2026	05/22/2028	1	175,615	26533.5		11,643		(8,603)		(8,603)	3,040				(1,126)		0001
Written Call/NDX Index/NDX0214$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2026	05/08/2028	1	204,401	26311.5		13,736		(9,619)		(9,619)	4,117				(1,295)		0001
Written Call/NDX Index/NDX0001$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	04/08/2026	04/07/2028	1	7,404	22412.8		511		(210)		(210)	301				(46)		0001
Written Call/NDX Index/NDX0214$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/07/2028	1	19,018	26327.3		1,430		(945)		(945)	485				(127)		0001
Written Call/NDX Index/NDX0170$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2026	07/21/2028	1	61,808	26098.3		4,531		(3,028)		(3,028)	1,503				(416)		0001
Written Call/NDX Index/NDX0171$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2026	08/22/2028	1	195,222	26378		13,099		(10,143)		(10,143)	2,956				(1,344)		0001
Written Call/NDX Index/NDX0171$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2026	09/08/2028	1	121,926	26556.9		7,669		(6,544)		(6,544)	1,125				(850)		0001
Written Call/MSCI EAFE/MXE0008$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/06/2025	06/08/2027	1	1,360,000	2356.8	52,360			(10,977)		(10,977)	19,181				(5,639)		0001
Written Call/MSCI EAFE/MXE0009$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	08/20/2027	1	1,272,000	2486.57	46,428			(16,810)		(16,810)	22,550				(5,992)		0001
Written Call/MSCI EAFE/MXE0009$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/08/2025	09/08/2027	1	1,188,000	2468.65	45,144			(16,070)		(16,070)	20,447				(5,758)		0001
Written Call/MSCI EAFE/MXE0009$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/08/2025	08/06/2027	1	1,145,000	2411.78	43,510			(12,648)		(12,648)	17,992				(5,276)		0001
Written Call/MSCI EAFE/MXE0009$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/08/2025	12/08/2027	1	1,226,606	2543.62	51,517			(23,643)		(23,643)	23,286				(6,688)		0001
Written Call/MSCI EAFE/MXE0170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	1	1,253,680	2522.25	56,666			(21,171)		(21,171)	21,155				(6,455)		0001
Written Call/MSCI EAFE/MXE0402$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/08/2027	1	1,252,000	2497.46	53,961			(20,564)		(20,564)	20,968				(6,586)		0001
Written Call/MSCI EAFE/MXE0009$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/22/2026	01/21/2028	1	1,222,000	2688.07		51,935		(31,558)		(31,558)	20,377				(6,992)		0001
Written Call/MSCI EAFE/MXE0210$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/22/2028	1	1,531,000	2827.35		67,364		(51,054)		(51,054)	16,310				(9,049)		0001
Written Call/MSCI EAFE/MXE0170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2026	03/22/2028	1	1,373,547	2556.55		74,309		(31,656)		(31,656)	42,653				(8,346)		0001
Written Call/MSCI EAFE/MXE0210$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2028	1	1,222,000	2667.83		65,010		(32,500)		(32,500)	32,511				(7,328)		0001
Written Call/MSCI EAFE/MXE0210$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2028	1	2,041,000	2752.13		86,743		(59,724)		(59,724)	27,018				(11,896)		0001
Written Call/MSCI EAFE/MXE0170$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/21/2028	1	1,501,748	2737.96		78,391		(46,993)		(46,993)	31,399				(9,375)		0001
Written Call/MSCI EAFE/MXE0138$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/08/2026	05/08/2028	1	1,921,000	2768.66		94,705		(61,887)		(61,887)	32,818				(12,170)		0001
Written Call/MSCI EAFE/MXE000A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/22/2026	06/22/2028	1	1,698,297	2828.19		81,518		(65,941)		(65,941)	15,578				(11,165)		0001
Written Call/MSCI EAFE/MXE000A$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2026	05/22/2028	1	1,339,551	2778.17		65,638		(47,130)		(47,130)	18,508				(8,587)		0001
Written Call/MSCI EAFE/MXE0170$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/07/2028	1	2,769,000	2738.21		141,219		(85,150)		(85,150)	56,069				(17,072)		0001
Written Call/MSCI EAFE/MXE0210$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2028	1	1,244,455	2741.58		61,352		(42,322)		(42,322)	19,030				(8,090)		0001
Written Call/MSCI EAFE/MXE0210$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/08/2028	1	1,403,580	2917.74		57,828		(64,042)		(64,042)	(6,215)				(9,781)		0001
Written Call/MSCI EAFE/MXE000A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2026	08/22/2028	1	1,745,835	2919.26		74,722		(79,916)		(79,916)	(5,195)				(12,019)		0001
Written Call/MSCI EAFE/MXE0210$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/07/2028	1	2,117,892	2781.77		98,482		(77,605)		(77,605)	20,877				(14,088)		0001
Written Call/MSCI EAFE/MXE0170$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2026	08/08/2028	1	2,471,899	2921.47		103,820		(110,944)		(110,944)	(7,124)				(16,845)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/MSCI EAFE/MXE0210SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2028	1	1,908,576	2848.98		71,190		(80,375)		(80,375)	(9,185)				(13,431)		0001
Written Call/MSCI EAFE/MXE0170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2026	07/21/2028	1	1,314,826	2822.36		58,115		(51,151)		(51,151)	6,965				(8,840)		0001
Written Call/MSCI EAFE/MXE0009SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2025	11/20/2026	1	35,223	2450.93	1,039			(33)		(33)	498				(66)		0001
Written Call/MSCI EAFE/MXE0009SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/08/2025	10/08/2026	1	126,266	2523.2	3,030			(2)		(2)	1,907				(93)		0001
Written Call/MSCI EAFE/MXE0170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	455,672	2543.62	11,255			(1,071)		(1,071)	8,111				(991)		0001
Written Call/MSCI EAFE/MXE0402S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/06/2026	1	77,760	2497.46	2,068			(72)		(72)	1,151				(124)		0001
Written Call/MSCI EAFE/MXE000AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2026	03/22/2027	1	24,405	2556.55		932		(164)		(164)	768				(84)		0001
Written Call/MSCI EAFE/MXE0210S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	226,495	2752.13		5,957		(1,620)		(1,620)	4,337				(678)		0001
Written Call/MSCI EAFE/MXE0009SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/08/2026	01/08/2027	1	38,827	2641.46		885		(169)		(169)	716				(102)		0001
Written Call/MSCI EAFE/MXE0210S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/22/2027	1	6,196	2827.35		172		(65)		(65)	107				(20)		0001
Written Call/MSCI EAFE/MXE0210S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	276,489	2667.83		9,926		(2,063)		(2,063)	7,863				(912)		0001
Written Call/MSCI EAFE/MXE0009SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/22/2026	01/22/2027	1	120,274	2688.07		2,899		(700)		(700)	2,198				(336)		0001
Written Call/MSCI EAFE/MXE000ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/22/2026	06/22/2027	1	76,925	2828.19		2,346		(1,668)		(1,668)	679				(328)		0001
Written Call/MSCI EAFE/MXE0210S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	359,158	2741.58		11,457		(5,991)		(5,991)	5,467				(1,489)		0001
Written Call/MSCI EAFE/MXE0170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2027	1	160,517	2738.21		5,779		(1,979)		(1,979)	3,800				(579)		0001
Written Call/MSCI EAFE/MXE000AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2026	05/21/2027	1	185,684	2778.17		5,942		(3,214)		(3,214)	2,728				(742)		0001
Written Call/MSCI EAFE/MXE0170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/22/2027	1	106,233	2737.96		3,771		(1,434)		(1,434)	2,337				(397)		0001
Written Call/MSCI EAFE/MXE0170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/07/2027	1	43,584	2768.66		1,399		(692)		(692)	707				(169)		0001
Written Call/MSCI EAFE/MXE0210SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/08/2027	1	202,852	2781.77		6,004		(4,100)		(4,100)	1,905				(890)		0001
Written Call/MSCI EAFE/MXE000ASN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2026	08/20/2027	1	301,950	2919.26		7,881		(9,127)		(9,127)	(1,246)				(1,422)		0001
Written Call/MSCI EAFE/MXE0210SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2026	07/22/2027	1	113,403	2822.36		3,198		(2,609)		(2,609)	589				(510)		0001
Written Call/MSCI EAFE/MXE0210SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2027	1	32,012	2848.98		791		(906)		(906)	(115)				(158)		0001
Written Call/MSCI EAFE/MXE0210SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/08/2027	1	72,775	2917.74		1,878		(2,280)		(2,280)	(403)				(353)		0001
Written Call/MSCI EAFE/MXE0009SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2025	11/20/2026	1	1,014,777	2450.93	29,936			(964)		(964)	14,342				(1,897)		0001
Written Call/MSCI EAFE/MXE0009SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/08/2025	10/08/2026	1	1,049,734	2523.2	25,194			(21)		(21)	15,850				(777)		0001
Written Call/MSCI EAFE/MXE0170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	1,028,328	2543.62	25,400			(2,417)		(2,417)	18,305				(2,236)		0001
Written Call/MSCI EAFE/MXE0402S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/06/2026	1	1,078,240	2497.46	28,681			(992)		(992)	15,954				(1,716)		0001
Written Call/MSCI EAFE/MXE000AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2026	03/22/2027	1	2,289,595	2556.55		87,463		(15,419)		(15,419)	72,044				(7,881)		0001
Written Call/MSCI EAFE/MXE0210S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2026	02/08/2027	1	1,604,505	2752.13		42,198		(11,474)		(11,474)	30,724				(4,806)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/MSCI EAFE/MXE0009SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/08/2026	01/08/2027	1	1,273,173	2641.46		29,028		(5,537)		(5,537)	23,491				(3,332)		0001
Written Call/MSCI EAFE/MXE0210S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/22/2027	1	1,316,804	2827.35		36,607		(13,853)		(13,853)	22,755				(4,150)		0001
Written Call/MSCI EAFE/MXE0210S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2027	1	1,679,511	2667.83		60,294		(12,530)		(12,530)	47,765				(5,542)		0001
Written Call/MSCI EAFE/MXE0009SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/22/2026	01/22/2027	1	1,267,726	2688.07		30,552		(7,381)		(7,381)	23,171				(3,542)		0001
Written Call/MSCI EAFE/MXE000ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/22/2026	06/22/2027	1	1,254,075	2828.19		38,249		(27,187)		(27,187)	11,062				(5,343)		0001
Written Call/MSCI EAFE/MXE0210S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2027	1	1,943,842	2741.58		62,009		(32,423)		(32,423)	29,586				(8,060)		0001
Written Call/MSCI EAFE/MXE0170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2026	04/08/2027	1	2,268,483	2738.21		81,665		(27,966)		(27,966)	53,700				(8,183)		0001
Written Call/MSCI EAFE/MXE000AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2026	05/21/2027	1	1,523,316	2778.17		48,746		(26,364)		(26,364)	22,382				(6,085)		0001
Written Call/MSCI EAFE/MXE0170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2026	04/22/2027	1	1,845,767	2737.96		65,525		(24,922)		(24,922)	40,603				(6,899)		0001
Written Call/MSCI EAFE/MXE0170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2026	05/07/2027	1	1,762,416	2768.66		56,574		(27,994)		(27,994)	28,579				(6,826)		0001
Written Call/MSCI EAFE/MXE0210SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/08/2027	1	2,637,148	2781.77		78,060		(53,298)		(53,298)	24,761				(11,569)		0001
Written Call/MSCI EAFE/MXE000ASN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2026	08/20/2027	1	2,470,050	2919.26		64,468		(74,661)		(74,661)	(10,193)				(11,636)		0001
Written Call/MSCI EAFE/MXE0210SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2026	07/22/2027	1	1,496,597	2822.36		42,204		(34,428)		(34,428)	7,776				(6,727)		0001
Written Call/MSCI EAFE/MXE0210SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2027	1	2,446,988	2848.98		60,441		(69,245)		(69,245)	(8,804)				(12,100)		0001
Written Call/MSCI EAFE/MXE0210SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/08/2027	1	2,101,225	2917.74		54,212		(65,838)		(65,838)	(11,626)				(10,185)		0001
Written Call/MSCI EAFE/MXE0210SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2026	08/06/2027	1	2,597,000	2921.47		70,638		(76,145)		(76,145)	(5,507)				(11,967)		0001
Written Call/S&P 500 INDEX/SPXB211SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	2,046,000	80	75,702			(48,121)		(48,121)	15,935				(22,743)		0001
Written Call/S&P 500 INDEX/SPX140W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/22/2031	1	1,775,000	80	62,125			(43,837)		(43,837)	19,446				(19,637)		0001
Written Call/S&P 500 INDEX/SPXA21ZS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	1	818,000	80	27,976			(17,984)		(17,984)	5,980				(8,971)		0001
Written Call/S&P 500 INDEX/SPXA21XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	1	1,083,000	80	36,497			(23,103)		(23,103)	7,728				(11,830)		0001
Written Call/S&P 500 INDEX/SPX140V$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	08/08/2031	1	1,333,000	80	48,121			(31,421)		(31,421)	8,963				(14,690)		0001
Written Call/S&P 500 INDEX/SPXB211SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2031	1	2,434,000	80	88,354			(61,078)		(61,078)	20,091				(27,161)		0001
Written Call/S&P 500 INDEX/SPXB213SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2031	1	1,466,000	80	45,739			(37,554)		(37,554)	11,642				(16,431)		0001
Written Call/S&P 500 INDEX/SPXB217SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2031	1	1,614,000	80	52,616			(42,727)		(42,727)	13,237				(18,388)		0001
Written Call/S&P 500 INDEX/SPXB215S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	1	877,000	80	32,449			(22,348)		(22,348)	6,986				(9,909)		0001
Written Call/S&P 500 INDEX/SPXB218SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	1	1,811,000	80	65,558			(48,444)		(48,444)	14,838				(20,708)		0001
Written Call/S&P 500 INDEX/SPXB216S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/21/2031	1	803,000	80	31,156			(19,728)		(19,728)	11,237				(9,107)		0001
Written Call/S&P 500 INDEX/SPXB214SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/22/2031	1	1,582,000	80	56,794			(39,912)		(39,912)	12,549				(17,798)		0001
Written Call/S&P 500 INDEX/SPXB219SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2026	01/22/2032	1	4,318,000	80		157,175		(116,637)		(116,637)	40,538				(49,775)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB21BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2026	03/08/2032	1	1,622,000	80		64,393		(41,709)		(41,709)	22,685				(18,918)		0001
Written Call/S&P 500 INDEX/SPXB21ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2026	02/20/2032	1	935,000	80		33,754		(25,233)		(25,233)	8,521				(10,858)		0001
Written Call/S&P 500 INDEX/SPXP13ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2026	04/22/2032	1	1,402,000	80		48,930		(38,285)		(38,285)	10,645				(16,536)		0001
Written Call/S&P 500 INDEX/SPXB21LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2032	1	2,994,000	80		93,413		(92,049)		(92,049)	1,364				(35,719)		0001
Written Call/S&P 500 INDEX/SPXB21HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2026	05/07/2032	1	4,176,000	80		157,018		(128,288)		(128,288)	28,729				(49,435)		0001
Written Call/S&P 500 INDEX/SPXB21NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2026	06/22/2032	1	1,750,000	80		62,650		(54,658)		(54,658)	7,992				(20,948)		0001
Written Call/S&P 500 INDEX/SPXP13FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2026	05/21/2032	1	2,512,000	80		84,654		(76,275)		(76,275)	8,380				(29,838)		0001
Written Call/S&P 500 INDEX/SPXB21ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2026	04/08/2032	1	2,128,000	80		79,800		(55,454)		(55,454)	24,346				(25,012)		0001
Written Call/S&P 500 INDEX/SPXB21VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2032	1	1,256,000	80		39,690		(41,765)		(41,765)	(2,076)				(15,362)		0001
Written Call/S&P 500 INDEX/SPXF17SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2032	1	1,486,000	80		44,283		(44,590)		(44,590)	(307)				(17,978)		0001
Written Call/S&P 500 INDEX/SPXF17VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2026	09/08/2032	1	1,472,000	80		43,571		(44,185)		(44,185)	(614)				(17,946)		0001
Written Call/S&P 500 INDEX/SPXF170SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2026	07/08/2032	1	2,708,000	80		83,677		(78,963)		(78,963)	4,714				(32,539)		0001
Written Call/S&P 500 INDEX/SPXB21QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2026	07/22/2032	1	1,824,000	80		64,570		(57,208)		(57,208)	7,361				(21,990)		0001
Written Call/S&P 500 INDEX/SPXD05RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2026	11/20/2026	1	76,450,000	.6700		123,970		(16,059)		(16,059)	107,911				(142,885)		0001
Written Call/S&P 500 INDEX/SPXD05RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2026	12/18/2026	1	83,400,000	.6750		143,760		(31,132)		(31,132)	112,628				(194,000)		0001
Written Call/S&P 500 INDEX/SPXD05RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2026	10/20/2026	1	99,037,500	.6650		149,340		(3,918)		(3,918)	145,422				(115,914)		0001
Written Call/MSCI EAFE/MXE0009SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/08/2025	12/08/2027	1	76,394	2543.62	3,209			(1,472)		(1,472)	1,450				(417)		0001
Written Call/MSCI EAFE/MXE0170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/22/2027	1	122,320	2522.25	5,529			(2,066)		(2,066)	2,064				(630)		0001
Written Call/MSCI EAFE/MXE0170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/22/2028	1	6,453	2556.55		349		(149)		(149)	200				(39)		0001
Written Call/MSCI EAFE/MXE0170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/21/2028	1	544,252	2737.96		28,410		(17,031)		(17,031)	11,379				(3,398)		0001
Written Call/MSCI EAFE/MXE000ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/22/2026	06/22/2028	1	75,703	2828.19		3,634		(2,939)		(2,939)	694				(498)		0001
Written Call/MSCI EAFE/MXE000AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2026	05/22/2028	1	62,449	2778.17		3,060		(2,197)		(2,197)	863				(400)		0001
Written Call/MSCI EAFE/MXE0210SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2026	06/08/2028	1	156,545	2741.58		7,718		(5,324)		(5,324)	2,394				(1,018)		0001
Written Call/MSCI EAFE/MXE0210SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/08/2028	1	63,420	2917.74		2,613		(2,894)		(2,894)	(281)				(442)		0001
Written Call/MSCI EAFE/MXE000ASO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2026	08/22/2028	1	151,165	2919.26		6,470		(6,920)		(6,920)	(450)				(1,041)		0001
Written Call/MSCI EAFE/MXE0210SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2026	07/07/2028	1	17,108	2781.77		796		(627)		(627)	169				(114)		0001
Written Call/MSCI EAFE/MXE0170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/08/2028	1	113,101	2921.47		4,750		(5,076)		(5,076)	(326)				(771)		0001
Written Call/MSCI EAFE/MXE0210SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2028	1	66,424	2848.98		2,478		(2,797)		(2,797)	(320)				(467)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/MSCI EAFE/MXE0170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2026	07/21/2028	1	211,174	2822.36		9,334		(8,215)		(8,215)	1,119				(1,420)		0001
Written Call/S&P 500 INDEX/SPXB215$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	645,000	90	11,675			(393)		(393)	9,865				(1,027)		0001
Written Call/S&P 500 INDEX/SPXB21V$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2026	09/22/2027	1	1,030,000	90		15,862		(18,211)		(18,211)	(2,349)				(5,093)		0001
Written Call/S&P 500 INDEX/SPXB21S$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2026	08/06/2027	1	1,465,000	90		23,001		(24,544)		(24,544)	(1,544)				(6,751)		0001
Written Call/RTY Index/RTY0000$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2026	05/22/2028	1	16,429	2582.3		1,056		(869)		(869)	187				(105)		0001
Written Call/RTY Index/RTY0000$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2026	04/21/2028	1	181,492	2506.84		12,632		(8,391)		(8,391)	4,241				(1,133)		0001
Written Call/RTY Index/RTY0050$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2026	07/07/2028	1	15,685	2660.75		965		(971)		(971)	(6)				(104)		0001
Written Call/RTY Index/RTY0210$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2026	07/21/2028	1	185,919	2663.94		11,322		(11,565)		(11,565)	(242)				(1,250)		0001
Written Call/RTY Index/RTY0170$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2026	09/08/2028	1	79,403	2664.18		4,470		(5,051)		(5,051)	(581)				(553)		0001
Written Call/RTY Index/RTY0000$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/21/2026	08/22/2028	1	137,366	2716.08		8,022		(9,128)		(9,128)	(1,106)				(946)		0001
Written Call/S&P 500 INDEX/SPXE053$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2032	1	113,600,000	4000		18,151,576		(19,278,973)		(19,278,973)	(1,127,397)				(1,329,587)		0001
Written Call/S&P 500 INDEX/SPX261Y$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/06/2032	1	57,300,000	5000		1,659,408		(1,050,418)		(1,050,418)	608,990				(663,058)		0001
Written Call/S&P 500 INDEX/SPX261Y$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2026	02/06/2032	1	45,840,000	4000		7,669,605		(7,841,269)		(7,841,269)	(171,664)				(530,446)		0001
Written Call/S&P 500 INDEX/SPXD05Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2026	02/20/2032	1	74,000,000	5000		2,233,616		(1,381,416)		(1,381,416)	852,200				(859,366)		0001
Written Call/S&P 500 INDEX/SPXE051$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2032	1	94,950,000	5000		3,034,032		(1,779,248)		(1,779,248)	1,254,784				(1,107,409)		0001
Written Call/S&P 500 INDEX/SPXD05Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2026	02/20/2032	1	59,200,000	4000		9,849,844		(10,100,122)		(10,100,122)	(250,278)				(687,493)		0001
Written Call/S&P 500 INDEX/SPXE053$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/20/2026	03/22/2032	1	142,000,000	5000		4,649,932		(2,669,447)		(2,669,447)	1,980,485				(1,661,984)		0001
Written Call/S&P 500 INDEX/SPXE053$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/23/2026	03/22/2032	1	19,000,000	5000		618,640		(357,179)		(357,179)	261,461				(222,378)		0001
Written Call/S&P 500 INDEX/SPXE053$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/23/2026	03/22/2032	1	15,200,000	4000		2,439,600		(2,579,581)		(2,579,581)	(139,981)				(177,903)		0001
Written Call/S&P 500 INDEX/SPXE051$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/06/2026	03/08/2032	1	75,960,000	4000		12,459,909		(12,923,832)		(12,923,832)	(463,923)				(885,927)		0001
Written Call/S&P 500 INDEX/SPXE058$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2026	05/07/2032	1	196,500,000	5000		4,903,854		(3,718,505)		(3,718,505)	1,185,349				(2,326,156)		0001
Written Call/S&P 500 INDEX/SPXE055$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2032	1	175,200,000	4000		28,614,978		(29,638,470)		(29,638,470)	(1,023,492)				(2,059,257)		0001
Written Call/S&P 500 INDEX/SPXE059$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2032	1	197,500,000	5000		4,570,545		(3,749,174)		(3,749,174)	821,371				(2,345,980)		0001
Written Call/S&P 500 INDEX/SPXE059$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	05/21/2032	1	158,000,000	4000		26,562,170		(26,529,793)		(26,529,793)	32,377				(1,876,784)		0001
Written Call/S&P 500 INDEX/SPXE05C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/08/2026	06/08/2032	1	260,000,000	5000		6,096,480		(4,950,941)		(4,950,941)	1,145,539				(3,101,842)		0001
Written Call/S&P 500 INDEX/SPXE05C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/22/2026	06/22/2032	1	225,000,000	5000		5,197,050		(4,292,147)		(4,292,147)	904,903				(2,693,313)		0001
Written Call/S&P 500 INDEX/SPXE05C$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/22/2026	06/22/2032	1	180,000,000	4000		30,289,050		(30,066,851)		(30,066,851)	222,199				(2,154,651)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXF17D8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2032	1	126,320,000	4000		21,157,337		(21,359,103)		(21,359,103)	(201,766)				(1,489,878)		0001
Written Call/S&P 500 INDEX/SPXE058SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2026	05/07/2032	1	157,200,000	4000		26,526,714		(26,462,712)		(26,462,712)	64,002				(1,860,925)		0001
Written Call/S&P 500 INDEX/SPXE05C8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/08/2026	06/08/2032	1	208,000,000	4000		34,868,080		(34,826,087)		(34,826,087)	41,993				(2,481,474)		0001
Written Call/S&P 500 INDEX/SPXE055SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2026	04/08/2032	1	219,000,000	5000		6,726,804		(4,127,149)		(4,127,149)	2,599,655				(2,574,072)		0001
Written Call/S&P 500 INDEX/SPXF17D8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/22/2032	1	157,900,000	5000		4,345,408		(2,838,816)		(2,838,816)	1,506,592				(1,862,347)		0001
Written Call/S&P 500 INDEX/SPXF17S9W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2032	1	347,500,000	5000		7,569,940		(6,322,436)		(6,322,436)	1,247,504				(4,204,173)		0001
Written Call/S&P 500 INDEX/SPXF17VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2026	09/08/2032	1	225,750,000	5000		4,677,992		(4,123,956)		(4,123,956)	554,036				(2,752,208)		0001
Written Call/S&P 500 INDEX/SPXF17VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2026	09/22/2032	1	217,250,000	5000		4,003,049		(3,976,033)		(3,976,033)	27,015				(2,657,111)		0001
Written Call/S&P 500 INDEX/SPXF17VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2026	09/22/2032	1	173,800,000	4000		29,087,168		(28,653,023)		(28,653,023)	434,145				(2,125,689)		0001
Written Call/S&P 500 INDEX/SPXF17VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2026	09/08/2032	1	180,600,000	4000		30,234,698		(29,845,261)		(29,845,261)	389,437				(2,201,766)		0001
Written Call/S&P 500 INDEX/SPXL00B8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2026	08/20/2032	1	192,000,000	4000		33,531,840		(31,712,736)		(31,712,736)	1,819,104				(2,330,478)		0001
Written Call/S&P 500 INDEX/SPXL00B8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2026	08/20/2032	1	240,000,000	5000		3,997,920		(4,582,382)		(4,582,382)	(584,462)				(2,913,097)		0001
Written Call/S&P 500 INDEX/SPXE05D8D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2032	1	262,000,000	4000		43,896,135		(43,633,462)		(43,633,462)	262,673				(3,148,184)		0001
Written Call/S&P 500 INDEX/SPXF17S8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2032	1	278,000,000	4000		46,952,810		(46,183,895)		(46,183,895)	768,915				(3,363,339)		0001
Written Call/S&P 500 INDEX/SPXE05D8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2026	07/08/2032	1	327,500,000	5000		7,676,600		(6,259,465)		(6,259,465)	1,417,135				(3,935,230)		0001
Written Call/S&P 500 INDEX/SPXE05E8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2026	07/22/2032	1	263,000,000	5000		5,895,408		(5,037,294)		(5,037,294)	858,114				(3,170,677)		0001
Written Call/S&P 500 INDEX/SPXE05E9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2026	07/22/2032	1	210,400,000	4000		35,185,718		(34,955,500)		(34,955,500)	230,218				(2,536,542)		0001
0649999999. Subtotal - written options - hedging other - call options and warrants										307,413,824	711,897,529		(728,166,490)	XXX	(733,523,557)	124,528,956		5,912,686		(136,044,069)	XXX	XXX
0709999999. Subtotal - written options - hedging other										307,413,824	711,897,529		(728,166,490)	XXX	(733,523,557)	124,528,956		5,912,686		(136,044,069)	XXX	XXX
0779999999. Subtotal - written options - replications														XXX							XXX	XXX
0849999999. Subtotal - written options - income generation														XXX							XXX	XXX
0919999999. Subtotal - written options - other														XXX							XXX	XXX
0929999999. Total written options - call options and warrants										307,413,824	711,897,529		(728,166,490)	XXX	(733,523,557)	124,528,956		5,912,686		(136,044,069)	XXX	XXX
0939999999. Total written options - put options														XXX							XXX	XXX
0949999999. Total written options - caps														XXX							XXX	XXX
0959999999. Total written options - floors														XXX							XXX	XXX
0969999999. Total written options - collars														XXX							XXX	XXX
0979999999. Total written options - other														XXX							XXX	XXX
0989999999. Total written options										307,413,824	711,897,529		(728,166,490)	XXX	(733,523,557)	124,528,956		5,912,686		(136,044,069)	XXX	XXX
Interest Rate Swap/Rec:USD Fixed 4.22/Pay:USD SOFR	2303 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/20/2026	07/12/2028		1,000,000,000	4.22/SOFR			(1,610,438)			(21,769,909)					6,677,501		100/100
Interest Rate Swap/Rec:USD Fixed 4.15/Pay:USD SOFR	SAFA 2302	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/07/2026	03/13/2028		750,000,000	4.15/SOFR			173,206			(9,272,581)					4,518,795		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 1.65/Pay:USD SOFR	SAFA 2008	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	05/07/2026	05/13/2030		150,000,000	1.65/SOFR			21,188			(5,188,299)					1,426,810		100/100
Interest Rate Swap/Rec:USD Fixed 5.58/Pay:USD SOFR	FABNIA048	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	05/15/2026	01/09/2029		750,000,000	5.58/SOFR			536,542			(13,273,664)					5,661,695		100/100
Interest Rate Swap/Rec:USD Fixed 1.47/Pay:USD SOFR	2007 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/16/2026	05/04/2028		100,000,000	1.47/SOFR			46,504			(1,132,349)					631,372		100/100
Interest Rate Swap/Rec:USD Fixed 5.75/Pay:USD SOFR	FABNIA084	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/23/2026	06/24/2029		977,660,528	5.75/SOFR			592,067			(19,095,663)					8,083,080		100/100
Interest Rate Swap/Rec:USD Fixed 5.34/Pay:USD SOFR	FABNIA049	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	01/11/2024	01/15/2027		300,000,000	5.34/SOFR			152,875			(285,349)					812,150		100/100
Interest Rate Swap/Rec:USD Fixed 3.91/Pay:USD SOFR	SAFA 2602	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	05/08/2026	01/27/2031		2,200,000,000	3.91/SOFR			37,614			(91,211,395)					22,886,258		100/100
Interest Rate Swap/Rec:USD Fixed 4.83/Pay:USD SOFR	SAFA 2304	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	05/15/2026	09/28/2028		725,000,000	4.83/SOFR			470,520			(10,941,244)					5,123,011		100/100
Interest Rate Swap/Rec:USD Fixed 5.54/Pay:USD SOFR	FABNIA115	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/15/2026	08/22/2035		600,000,000	5.54/SOFR			555,298			(36,419,183)					8,949,171		100/100
Interest Rate Swap/Rec:USD Fixed 2.55/Pay:USD SOFR	FABNIA001a	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/15/2026	11/19/2030		162,500,000	2.55/SOFR			84,151			(5,385,850)					1,653,138		100/100
Interest Rate Swap/Rec:USD Fixed 1.65/Pay:USD SOFR	2002 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/16/2026	04/02/2030		75,000,000	1.65/SOFR			29,812			(2,129,962)					702,247		100/100
Interest Rate Swap/Rec:USD Fixed 5.58/Pay:USD SOFR	FABNIA087	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/16/2026	01/21/2032		100,000,000	5.58/SOFR			52,860			(4,182,155)					1,152,424		100/100
Interest Rate Swap/Rec:USD Fixed 5.32/Pay:USD SOFR	FABNIA096	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/23/2026	06/24/2029		489,505,526	5.32/SOFR			299,248			(9,586,834)					4,047,123		100/100
Interest Rate Swap/Rec:USD Fixed 5.34/Pay:USD SOFR	FABNIA049	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	01/11/2024	01/15/2027		250,000,000	5.34/SOFR			105,434			(246,153)					676,792		100/100
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD SOFR	2201 SAFA	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	02/04/2022	02/02/2027		300,000,000	1.99/SOFR			(4,148,017)	(562,390)		(3,084,368)	1,228,260				877,808		100/100
Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD SOFR	2202 SAFA	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	03/30/2022	03/29/2029		175,000,000	2.94/SOFR			(1,739,650)			(10,663,545)					1,382,359		100/100
Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD SOFR	2203 SAFA	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	03/30/2022	03/29/2029		20,000,000	2.94/SOFR			(198,817)			(1,218,691)					157,984		100/100
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD SOFR	2301 SAFA	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	02/03/2023	02/02/2028		250,000,000	3.84/SOFR			(369,183)			(3,887,634)					1,448,310		100/100
Interest Rate Swap/Rec:USD Fixed 5.56/Pay:USD SOFR	FABNIA056	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	03/12/2024	08/22/2032		774,283,770	5.56/SOFR			(429,129)			(31,724,980)					9,402,552		100/100
Interest Rate Swap/Rec:USD Fixed 5.52/Pay:USD SOFR	FABNIA057	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	03/21/2024	03/25/2027		1,000,000,000	5.52/SOFR			4,096,458			310,905					3,471,999		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 3.78/Pay:USD SOFR	2505 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/04/2025	04/03/2030		1,350,000,000	3.78/SOFR			(3,321,297)			(60,296,644)					12,645,381		100/100
Interest Rate Swap/Rec:USD Fixed 4.52/Pay:USD SOFR	2501 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/14/2025	01/07/2030		700,000,000	4.52/SOFR			(1,740,726)			(29,340,431)					6,332,942		100/100
Interest Rate Swap/Rec:USD Fixed 2.72/Pay:USD SOFR	FABNIA032	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/06/2022	01/07/2029		450,000,000	2.72/SOFR			(7,606,053)			(31,813,294)					3,392,931		100/100
Interest Rate Swap/Rec:USD Fixed 3.21/Pay:USD SOFR	FABNIA036	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/03/2022	03/08/2027		239,895,000	3.21/SOFR			(3,864,706)	(671,633)		(2,685,096)	1,153,182				791,668		100/100
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD SOFR	FABNIA023, FABNIA025	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/15/2022	08/19/2028		625,000,000	1.99/SOFR			(2,729,986)			(17,814,326)					4,293,517		100/100
Interest Rate Swap/Rec:USD Fixed 2.67/Pay:USD SOFR	FABNIA015, FABNIA020	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/15/2022	06/09/2031		600,000,000	2.67/SOFR			(2,849,568)			(43,280,424)					6,499,104		100/100
Interest Rate Swap/Rec:USD Fixed 1.73/Pay:USD SOFR	FABNIA027	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/16/2022	10/02/2026		528,155,000	1.73/SOFR			(2,200,829)			(10,930)					195,471		100/100
Interest Rate Swap/Rec:USD Fixed 2.65/Pay:USD SOFR	FABNIA028	Exhibit 5 & 7	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/16/2022	10/04/2031		448,387,000	2.65/SOFR			(2,107,528)			(33,387,928)					5,019,981		100/100
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD SOFR	ACRA Floating rate hedges IRS SOFFR July 2027	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/07/2022	07/15/2027		250,000,000	2.76/SOFR			(1,720,231)			(3,129,145)					1,110,350		100/100
Interest Rate Swap/Rec:USD Fixed 2.81/Pay:USD SOFR	ACRA Floating rate hedges IRS SOFFR July 2027	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/08/2022	07/15/2027		5,000,000	2.81/SOFR			(32,376)			(60,399)					22,207		100/100
Interest Rate Swap/Rec:USD Fixed 5.03/Pay:USD SOFR	FABNIA110	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/20/2026	07/17/2030		850,000,000	5.03/SOFR			(315,801)			(33,094,569)					8,281,788		100/100
Interest Rate Swap/Rec:USD Fixed 4.95/Pay:USD SOFR	FABNIA081	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/10/2025	01/07/2027		1,100,000,000	4.95/SOFR			4,171,514			198,687					2,864,397		100/100
Interest Rate Swap/Rec:USD Fixed 3.48/Pay:USD SOFR	2409 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/07/2025	06/10/2031		500,000,000	3.48/SOFR						(23,314,239)					5,417,501		100/100
Interest Rate Swap/Rec:USD Fixed 3.56/Pay:USD SOFR	2412 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/07/2025	06/28/2032		200,000,000	3.56/SOFR						(10,740,937)					2,397,487		100/100
Interest Rate Swap/Rec:USD Fixed 4.07/Pay:USD SOFR	2509 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/14/2025	11/12/2032		650,000,000	4.07/SOFR			(869,574)			(43,839,231)					8,042,215		100/100
Interest Rate Swap/Rec:USD Fixed 4.00/Pay:USD SOFR	2508 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/14/2025	03/12/2032		575,000,000	4.00/SOFR			(943,655)			(35,846,220)					6,713,020		100/100
Interest Rate Swap/Rec:USD Fixed 4.16/Pay:USD SOFR	2409 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/14/2024	06/10/2027		500,000,000	4.16/SOFR			1,898,050			(457,129)					2,081,391		100/100
Interest Rate Swap/Rec:USD Fixed 4.19/Pay:USD SOFR	2411 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/28/2024	06/26/2027		400,000,000	4.19/SOFR			1,617,018			(365,670)					1,716,958		100/100
Interest Rate Swap/Rec:USD Fixed 4.18/Pay:USD SOFR	2412 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/28/2024	06/26/2027		200,000,000	4.18/SOFR			797,134			(193,847)					858,479		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 4.44/Pay:USD SOFR	2413 SAFA	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/09/2024	07/29/2032		300,000,000	4.44/SOFR			(369,499)			(19,103,204)					3,622,702		100/100
Interest Rate Swap/Rec:USD Fixed 4.44/Pay:USD SOFR	2413 SAFA	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/09/2024	07/29/2032		300,000,000	4.44/SOFR			(380,874)			(19,180,534)					3,622,702		100/100
Interest Rate Swap/Rec:USD Fixed 3.53/Pay:USD SOFR	2411 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/07/2025	06/26/2031		400,000,000	3.53/SOFR						(17,905,616)					4,354,182		100/100
Interest Rate Swap/Rec:USD Fixed 3.73/Pay:USD SOFR	2507 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/14/2025	08/13/2027		325,000,000	3.73/SOFR			(694,801)			(2,824,230)					1,514,386		100/100
Interest Rate Swap/Rec:USD Fixed 3.71/Pay:USD SOFR	2510 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/14/2025	11/12/2027		750,000,000	3.71/SOFR			(1,788,230)			(9,439,625)					3,964,741		100/100
Interest Rate Swap/Rec:USD Fixed 4.83/Pay:USD SOFR	2305 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/16/2026	09/28/2028		300,000,000	4.83/SOFR			129,380			(4,596,579)					2,119,867		100/100
Interest Rate Swap/Rec:USD Fixed 2.45/Pay:USD SOFR	FABNDE020	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/16/2026	08/20/2027		310,816,000	2.45/SOFR			162,553			(1,543,794)					1,464,197		100/100
Interest Rate Swap/Rec:USD Fixed 2.45/Pay:USD SOFR	FABNDE021	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/16/2026	08/20/2027		100,000,000	2.45/SOFR			52,299			(496,691)					471,081		100/100
Interest Rate Swap/Rec:USD Fixed 3.85/Pay:USD TSFR3M	ACRA 2A rates hedge-floating assets to fixed	D1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2026	01/15/2036		250,000,000	3.85/TSFR3M			265,702			(17,958,148)					3,811,707		100/100
Interest Rate Swap/Rec:USD Fixed 3.52/Pay:USD TSFR3M	Float to Fixed Asset Hedge 6YR Trade	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/10/2024	11/28/2030		500,000,000	3.52/TSFR3M			(767,908)			(22,775,553)					5,101,705		100/100
Interest Rate Swap/Rec:USD Fixed 3.34/Pay:USD TSFR3M	ACRA 2A Float to Fixed Hedge 11/15/2025	D1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/29/2025	11/15/2030		200,000,000	3.34/TSFR3M			(544,270)			(10,496,873)					2,031,937		100/100
Interest Rate Swap/Rec:USD Fixed 4.30/Pay:USD TSFR3M	Float to Fixed Asset Hedge 5YR	Exhibit 5 & 7	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/29/2024	07/20/2029		350,000,000	4.30/TSFR3M			1,579,975			(3,606,412)					2,931,174		100/100
Interest Rate Swap/Rec:USD Fixed 4.22/Pay:USD TSFR3M	Float to Fixed Asset Hedge 7YR	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	05/29/2024	07/15/2031		500,000,000	4.22/TSFR3M			1,926,264			(11,155,958)					5,472,534		100/100
Interest Rate Swap/Rec:USD Fixed 4.30/Pay:USD TSFR3M	Float to Fixed Asset Hedge 5YR 2	Exhibit 5 & 7	Interest Rate	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/29/2024	07/15/2029		300,000,000	4.30/TSFR3M			1,350,271			(3,204,027)					2,506,293		100/100
Interest Rate Swap/Rec:USD Fixed 4.32/Pay:USD TSFR3M	Float to Fixed Asset Hedge 5YR 3	Exhibit 5 & 7	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2024	07/20/2029		350,000,000	4.32/TSFR3M			1,633,058			(3,657,995)					2,931,174		100/100
Interest Rate Swap/Rec:USD Fixed 4.57/Pay:USD TSFR3M	Float to Fixed Asset Hedge 3YR	Exhibit 5 & 7	Interest Rate	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/29/2024	07/20/2027		500,000,000	4.57/TSFR3M			3,273,273			766,737					2,239,893		100/100
Interest Rate Swap/Rec:USD Fixed 3.58/Pay:USD TSFR3M	Float to Fixed Asset Hedge 4YR	Exhibit 5 & 7	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/09/2024	10/20/2028		500,000,000	3.58/TSFR3M			(469,102)			(10,803,831)					3,586,027		100/100
Interest Rate Swap/Rec:USD Fixed 3.58/Pay:USD TSFR3M	Float to Fixed Asset Hedge 4YR Trade 2	Exhibit 5 & 7	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/25/2028		500,000,000	3.58/TSFR3M			(626,832)			(10,961,539)					3,597,944		100/100
Interest Rate Swap/Rec:USD Fixed 3.60/Pay:USD TSFR1M	Float to Fixed Asset Hedge 3YR Trade	Exhibit 5 & 7	Interest Rate	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/11/2024	10/15/2027		750,000,000	3.60/TSFR1M			(402,127)			(6,647,661)					3,826,277		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 3.66/Pay:USD TSFR1M	ACRA2A Rate Hedge April 2025	Exhibit 5 & 7	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/15/2029		1,000,000,000	3.66/TSFR1M			(92,799)			(25,154,512)					7,972,554		100/100
Interest Rate Swap/Rec:USD Fixed 3.88/Pay:USD TSFR3M	May 2025 10yr ACRA2 Float-Fix	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2035		500,000,000	3.88/TSFR3M			608,834			(33,358,283)					7,343,108		100/100
Interest Rate Swap/Rec:USD Fixed 3.76/Pay:USD TSFR3M	June 2025 7yr ACRA1 Float-Fix	Exhibit 5 & 7	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/15/2025	06/15/2032		370,000,000	3.76/TSFR3M			145,710			(18,146,918)					4,421,588		100/100
Interest Rate Swap/Rec:USD Fixed 3.74/Pay:USD TSFR1M	May 2025 7yr ACRA2A Float-Fix	Exhibit 5 & 7	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/15/2025	05/15/2032		130,000,000	3.74/TSFR1M			69,323			(6,459,544)					1,541,939		100/100
Interest Rate Swap/Rec:USD Fixed 3.38/Pay:USD TSFR3M	ACRA 2A Float to Fixed Hedge 11/15/2025	D1	Interest Rate	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/30/2025	11/15/2030		300,000,000	3.38/TSFR3M			(748,131)			(15,241,255)					3,047,905		100/100
Interest Rate Swap/Rec:USD Fixed 3.36/Pay:USD TSFR1M	ACRA 2A Float to Fixed Hedge 3.357% 11/15/2025	D1	Interest Rate	Bank of Montreal 549300047C63MPGNXE075	10/30/2025	11/15/2030		250,000,000	3.36/TSFR1M			(591,950)			(12,906,205)					2,539,921		100/100
Interest Rate Swap/Rec:USD Fixed 3.36/Pay:USD TSFR1M	ACRA 2A Float to Fixed Hedge 3.3565% 11/15/2025	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/30/2025	11/15/2030		250,000,000	3.36/TSFR1M			(592,898)			(12,809,066)					2,539,921		100/100
Interest Rate Swap/Rec:USD Fixed 3.69/Pay:USD TSFR3M	ACRA 2A Float to Fixed Hedge 3.6935% 12/15/2035	D1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2025	12/15/2035		200,000,000	3.69/TSFR3M			(5,329)			(17,011,039)					3,035,407		100/100
Interest Rate Swap/Rec:USD Fixed 3.69/Pay:USD TSFR3M	ACRA 2A Float to Fixed Hedge 3.687% 11/15/2035	D1	Interest Rate	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/05/2025	11/15/2035		50,000,000	3.69/TSFR3M			(5,713)			(4,228,403)					755,460		100/100
Interest Rate Swap/Rec:USD Fixed 3.86/Pay:USD TSFR3M	ACRA 2A rates hedge-floating assets to fixed	D1	Interest Rate	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	01/28/2026	01/15/2036		250,000,000	3.86/TSFR3M			280,105			(18,335,044)					3,811,707		100/100
Interest Rate Swap/Rec:USD Fixed 3.90/Pay:USD TSFR3M	ACRA rates hedge-floating assets to fixed May 202	D1	Interest Rate	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	05/15/2026	07/15/2030		500,000,000	3.90/TSFR3M			157,170			(14,395,507)					4,868,123		100/100
Interest Rate Swap/Rec:USD Fixed 3.91/Pay:USD TSFR3M	ACRA rates hedge-floating assets to fixed May 202	D1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/15/2026	07/15/2030		500,000,000	3.91/TSFR3M			168,545			(14,395,086)					4,868,123		100/100
Interest Rate Swap/Rec:USD Fixed 3.91/Pay:USD TSFR3M	ACRA rates hedge-floating assets to fixed May 202	D1	Interest Rate	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/15/2026	07/15/2030		500,000,000	3.91/TSFR3M			171,253			(14,555,756)					4,868,123		100/100
Interest Rate Swap/Rec:USD Fixed 3.66/Pay:USD TSFR3M	Catalina Rate Hedge March 2025	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/03/2028		90,000,000	3.66/TSFR3M			(37,643)			(1,154,503)					537,115		100/100
Interest Rate Swap/Rec:USD Fixed 3.81/Pay:USD TSFR3M	Floating asset to Fixed for Catalina	Exhibit 5 & 7	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/05/2024	01/15/2030		470,000,000	3.81/TSFR3M			268,913			(13,265,385)					4,266,328		100/100
Interest Rate Swap/Rec:USD Fixed 3.82/Pay:USD TSFR3M	Floating asset to Fixed for Catalina Trade 2	Exhibit 5 & 7	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2024	11/28/2029		75,000,000	3.82/TSFR3M			54,055			(1,992,716)					667,077		100/100
Interest Rate Swap/Rec:USD Fixed 3.83/Pay:USD TSFR1M	Floating asset to Fixed for Catalina Trade 3	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/15/2027		380,000,000	3.83/TSFR1M			448,233			(2,813,649)					2,016,174		100/100
Interest Rate Swap/Rec:USD Fixed 5.58/Pay:USD SOFR	FABNIA063	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/28/2024	01/09/2029		400,000,000	5.58/SOFR			1,981,720			(3,482,327)					3,019,571		100/100
Interest Rate Swap/Rec:USD Fixed 3.85/Pay:USD SOFR	SAFA 2414	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/15/2026	08/20/2029		800,000,000	3.85/SOFR			614,101			(17,974,461)					6,800,482		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 4.30/Pay:USD SOFR	2603 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/04/2026	03/30/2033		1,900,000,000	4.30/SOFR			1,267,196			(91,246,173)					24,222,893		100/100
Interest Rate Swap/Rec:USD Fixed 4.68/Pay:USD SOFR	2406 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/04/2026	06/10/2030		400,000,000	4.68/SOFR			266,018			(12,077,884)					3,844,940		100/100
Interest Rate Swap/Rec:USD Fixed 4.39/Pay:USD SOFR	2502 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/04/2026	01/30/2030		500,000,000	4.39/SOFR			235,790			(13,621,025)					4,566,855		100/100
Interest Rate Swap/Rec:USD Fixed 4.75/Pay:USD SOFR	2407 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/15/2026	06/10/2032		500,000,000	4.75/SOFR			302,605			(21,529,288)					5,967,951		100/100
Interest Rate Swap/Rec:USD Fixed 4.71/Pay:USD SOFR	FABNIA121	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/16/2026	12/11/2030		90,000,000	4.71/SOFR			37,344			(3,111,449)					922,226		100/100
Interest Rate Swap/Rec:USD Fixed 4.71/Pay:USD SOFR	FABNIA120	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/16/2026	11/11/2030		90,000,000	4.71/SOFR			37,344			(3,056,578)					913,157		100/100
Interest Rate Swap/Rec:USD Fixed 5.18/Pay:USD SOFR	FABNIA070	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/23/2026	06/24/2029		1,549,105,416	5.18/SOFR			976,395			(29,650,768)					12,807,659		100/100
Interest Rate Swap/Rec:USD Fixed 5.53/Pay:USD SOFR	FABNIA067	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/30/2026	07/11/2031		500,000,000	5.53/SOFR			1,062,240			(18,277,206)					5,466,272		100/100
Interest Rate Swap/Rec:USD Fixed 5.32/Pay:USD SOFR	FABNIA079	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/30/2026	11/13/2031		650,000,000	5.32/SOFR						(26,221,256)					7,356,271		100/100
Interest Rate Swap/Rec:USD Fixed 4.19/Pay:USD SOFR	2410 SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/28/2024	06/26/2027		200,000,000	4.19/SOFR			806,234			(185,037)					858,479		100/100
Interest Rate Swap/Rec:USD Fixed 4.52/Pay:USD SOFR	2501a SAFA	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/04/2026	01/07/2030		600,000,000	4.52/SOFR			407,777			(16,156,532)					5,428,236		100/100
Interest Rate Swap/Rec:USD Fixed 3.96/Pay:USD SOFR	FHLB 2506	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/30/2026	06/25/2029		1,000,000,000	3.96/SOFR			174,430			(22,852,220)					8,271,919		100/100
Interest Rate Swap/Rec:USD Fixed 4.72/Pay:USD SOFR	FABNIA076	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/30/2026	10/08/2029		600,000,000	4.72/SOFR						(15,789,238)					5,217,462		100/100
Interest Rate Swap/Rec:USD Fixed 5.38/Pay:USD SOFR	FABNIA083	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/30/2026	01/07/2030		750,000,000	5.38/SOFR			1,680,870			(26,528,851)					6,785,295		100/100
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate												(8,583,189)	(1,234,024)	XXX	(1,373,435,372)	2,381,442				389,140,130	XXX	XXX
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2019	09/30/2031		23,518,850	3.45/1.38			349,064	(825,550)		(169,270)					263,021		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	G7996#AF7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2032		8,562,000	2.56/1.35			76,037	69,768		(69,122)					105,459		100/100
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	G7996#AG5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2035		9,134,400	2.65/1.45			80,309	76,019		(85,584)					137,536		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	G7996#AH3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2020	10/23/2040		6,854,400	3.08/1.83			62,091	60,614		(37,836)					128,572		100/100
Currency Swap/Rec:USD 2.71/Pay:EUR 1.06	592688D*3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2020	03/19/2036		13,050,500	2.71/1.06			165,399	878,300		974,953					200,846		100/100
Currency Swap/Rec:USD 4.24/Pay:EUR 2.02	F1000#AD0	D1	Currency	Citibank NA E57ODZIWZ7FF32TWEFA76	03/18/2021	04/13/2041		16,660,000	4.24/2.02			283,254	807,833		2,118,068		599,260			317,691		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		24,360,000	3.55/1.84			327,689	1,714,047		2,277,788		856,086			467,966		100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		36,540,000	3.29/1.56			494,898	2,571,070		3,050,955		1,284,128			725,336		100/100
Currency Swap/Rec:USD 5.25/Pay:COU 6.05	69313QAA7	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/10/2021	06/15/2035		13,951,594	5.25/6.05			(362,083)	(9,557,564)		(9,850,769)		(3,999,209)			205,902		100/100
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W2710#AB6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2028		20,000,000	3.44/2.78			131,280	3,128,850		2,597,324		1,490,631			144,013		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2395174639	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	01/15/2031		1,541,678	SOFR/3MEUR			18,029	(69,478)		(71,728)		60,785			15,977		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2339006483	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2024	06/22/2029		9,564,656	SOFR/3MEUR			112,554	(433,532)		(439,689)		377,962			78,999		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2320698728	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2024	09/15/2028		10,248,525	SOFR/3MEUR			110,491	(451,688)		(494,622)		404,500			71,770		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/22/2024	03/20/2029		4,261,704	SOFR/3MEUR			48,855	(197,285)		(202,369)		168,563			33,497		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2420714177	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/27/2024	04/18/2030		3,942,016	SOFR/3MEUR			42,025	(225,251)		(236,242)		158,203			37,140		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2848257130	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/28/2024	01/15/2033		6,527,000	SOFR/3MEUR			72,319	(380,016)		(434,881)		261,106			81,904		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2848256751	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		6,120,673	SOFR/3MEUR			67,886	(360,599)		(389,477)		245,012			73,668		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2848257304	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/28/2024	07/15/2033		6,227,400	SOFR/3MEUR			68,317	(362,572)		(436,339)		249,121			81,163		100/100
Currency Swap/Rec:USD 7.05/Pay:EUR 5.50	XS2848256918	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		3,635,620	7.05/5.50			29,041	(214,192)		(252,889)		145,535			43,758		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2854986515	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2024	07/15/2033		10,419,840	SOFR/3MEUR			119,056	(450,218)		(552,434)		410,921			135,803		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2024	04/25/2031		4,666,360	SOFR/3MEUR			51,305	(202,520)		(222,693)		184,058			49,877		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2084073928	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	08/08/2024	01/20/2029		2,180,400	SOFR/3MEUR			23,644	(84,195)		(89,219)		85,609			16,568		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2339511375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	02/15/2028		2,474,100	SOFR/3MEUR			27,114	(73,570)		(77,134)		96,310			14,522		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2084075386	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	08/28/2024	07/20/2029		4,446,800	SOFR/3MEUR			50,792	(82,391)		(90,335)		171,217			37,241		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2863282880	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	10/15/2033		1,556,520	SOFR/3MEUR			19,108	(29,306)		(34,071)		59,869			20,659		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2861759459	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	07/15/2029		3,355,200	SOFR/3MEUR			40,047	(41,546)		(45,567)		129,664			28,030		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2904847741	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	09/27/2024	10/15/2033		3,864,926	SOFR/3MEUR			48,630	(49,427)		(53,048)		147,974			51,298		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2373314942	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/27/2024	06/20/2029		1,342,920	SOFR/3MEUR			16,138	(15,823)		(17,867)		51,469			11,081		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2871502709	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	09/27/2024	01/20/2033		1,565,200	SOFR/3MEUR			19,262	(20,477)		(20,742)		60,096			19,662		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2444281856	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	07/25/2030		2,684,160	SOFR/3MEUR			32,409	(33,245)		(36,218)		103,686			26,228		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2905439837	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/30/2024	10/15/2032		11,460,420	SOFR/3MEUR			142,046	(156,954)		(189,117)		439,172			140,905		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2905440256	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/30/2024	04/15/2033		9,323,072	SOFR/3MEUR			115,055	(142,936)		(151,247)		357,844			119,259		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2905440686	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	07/15/2033		8,454,732	SOFR/3MEUR			106,400	(128,084)		(141,279)		324,456			110,192		100/100
Currency Swap/Rec:USD 6.64/Pay:EUR 5.25	XS2905440090	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/30/2024	10/15/2032		4,245,360	6.64/5.25			37,454	(57,371)		(132,477)		162,656			52,196		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2331768429	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/04/2024	01/20/2029		6,430,178	SOFR/3MEUR			71,056	(205,650)		(234,011)		253,173			48,861		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2305548468	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/04/2024	10/15/2029		1,097,300	SOFR/3MEUR			12,392	(35,139)		(40,619)		43,346			9,572		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2907992445	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2024	07/15/2032		24,147,200	SOFR/3MEUR			287,711	(763,348)		(874,815)		941,694			290,633		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2907992874	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2024	01/15/2033		20,854,400	SOFR/3MEUR			248,265	(659,256)		(723,406)		813,281			261,692		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2907995547	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2024	07/15/2033		26,456,980	SOFR/3MEUR			318,563	(831,394)		(935,748)		1,031,583			344,818		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2917066735	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	01/14/2034		3,525,925	SOFR/3MEUR			41,092	(154,042)		(192,411)		139,114			47,619		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2925927365	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	06/24/2033		5,402,000	SOFR/3MEUR			63,868	(259,488)		(290,087)		214,021			70,106		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2925927522	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2024	09/24/2033		6,481,800	SOFR/3MEUR			76,941	(311,986)		(364,068)		256,826			85,679		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2929409634	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	05/20/2033		6,382,620	SOFR/3MEUR			72,744	(297,936)		(339,279)		252,545			82,241		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2988634056	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	10/26/2033		6,749,463	SOFR/3MEUR			65,331	(525,550)		(628,548)		275,018			89,775		100/100
Currency Swap/Rec:USD 6.63/Pay:EUR 4.70 ...	XS2988633835	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	01/27/2025	04/26/2033		3,120,419	6.63/4.70			32,832	(241,373)		(218,719)		127,086			40,008		100/100
Currency Swap/Rec:USD 6.69/Pay:EUR 4.60 ...	XS2990401601	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/03/2025	04/25/2033		3,077,400	6.69/4.60			33,460	(319,493)		(273,331)		128,413			39,448		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2990401866	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	02/03/2025	10/25/2033		1,539,000	SOFR/3MEUR			13,837	(159,446)		(186,977)		64,206			20,466		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2990402088	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2025	04/25/2034		11,477,760	SOFR/3MEUR			97,561	(1,203,974)		(1,424,659)		479,408			157,925		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2988590761	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	04/15/2033		9,753,920	SOFR/3MEUR			93,925	(833,063)		(961,780)		400,220			124,770		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2988590928	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/05/2025	10/15/2033		8,023,400	SOFR/3MEUR			75,585	(695,292)		(846,928)		329,593			106,492		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2991887956	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	04/15/2033		3,595,245	SOFR/3MEUR			34,315	(311,182)		(371,535)		147,675			45,990		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2991888178	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2025	10/15/2033		8,008,000	SOFR/3MEUR			73,943	(710,692)		(819,784)		329,593			106,288		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2980877661	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/18/2025	01/20/2033		10,104,183	SOFR/3MEUR			94,006	(845,135)		(971,553)		413,917			126,930		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2980877828	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	02/18/2025	07/20/2033		5,483,625	SOFR/3MEUR			50,735	(460,938)		(561,556)		224,722			71,541		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2995376253	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/18/2025	07/15/2033		14,187,444	SOFR/3MEUR			132,796	(1,192,556)		(1,457,179)		581,411			184,907		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2995385593	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/18/2025	07/15/2034		10,167,850	SOFR/3MEUR			93,792	(849,406)		(1,106,044)		416,486			141,936		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2986988316	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/21/2025	01/15/2033		30,409,400	SOFR/3MEUR			289,277	(2,427,232)		(2,936,345)		1,241,324			381,593		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2989698746	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	07/15/2033		11,521,400	SOFR/3MEUR			108,699	(933,874)		(1,123,491)		470,847			150,160		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3006147873	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	02/28/2025	07/15/2033		18,738,000	SOFR/3MEUR			168,297	(1,643,358)		(1,966,128)		770,477			244,215		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3006391430	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	10/25/2033		12,873,910	SOFR/3MEUR			118,222	(1,137,142)		(1,393,266)		529,660			171,203		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3006391604	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	02/28/2025	01/25/2034		15,146,550	SOFR/3MEUR			135,821	(1,328,381)		(1,701,171)		622,802			204,983		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3019793390	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2025	04/15/2034		6,064,800	SOFR/3MEUR			61,200	(276,067)		(412,193)		239,704			83,296		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3019793044	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	03/10/2025	01/15/2034		4,550,700	SOFR/3MEUR			46,301	(204,950)		(273,189)		179,778			61,471		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3019792665	D1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	03/10/2025	07/15/2033		4,482,754	SOFR/3MEUR			45,937	(199,297)		(260,460)		176,996			58,424		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3004566009	D1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	03/26/2025	01/15/2033		25,848,000	SOFR/3MEUR			271,800	(1,327,144)		(1,585,143)		1,027,303			324,355		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3004566264	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	03/26/2025	04/15/2033		18,122,160	SOFR/3MEUR			191,025	(900,441)		(1,076,872)		719,112			231,815		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3036672700	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S60X2D1J857QP30	04/10/2025	07/15/2033		40,851,300	SOFR/3MEUR			476,949	(760,639)		(951,782)		1,573,057			532,421		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3036675711	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S60X2D1J857QP30	04/10/2025	07/15/2033		40,851,300	SOFR/3MEUR			476,949	(760,639)		(951,782)		1,573,057			532,421		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3036677923	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S60X2D1J857QP30	04/10/2025	07/15/2033		32,681,040	SOFR/3MEUR			381,559	(608,511)		(761,426)		1,258,446			425,937		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3037637322	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		27,231,750	SOFR/3MEUR			326,076	(509,543)		(710,272)		1,048,705			367,846		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3037636787	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		23,897,250	SOFR/3MEUR			286,149	(447,150)		(623,300)		920,292			322,804		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3037638304	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		18,450,900	SOFR/3MEUR			220,933	(345,241)		(481,246)		710,551			249,235		100/100
Currency Swap/Rec:USD 6.75/Pay:EUR 5.10	XS3054655421	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	05/02/2025	01/15/2033		3,260,250	6.75/5.10			37,380	4,894		(774)		123,062			40,911		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3054655777	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	05/02/2025	07/15/2033		9,582,642	SOFR/3MEUR			123,285	3,404		(10,337)		362,124			124,892		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3054655934	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	05/02/2025	01/15/2034		7,491,990	SOFR/3MEUR			100,812	18,825		20,752		282,508			101,202		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3067928492	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S60X2D1J857QP30	05/07/2025	07/21/2033		8,233,100	SOFR/3MEUR			104,888	23,942		17,674		310,331			107,433		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3067928658	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	05/07/2025	01/21/2034		6,814,200	SOFR/3MEUR			91,422	20,414		26,871		256,826			92,150		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3067928146	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	05/07/2025	04/21/2033		11,922,750	SOFR/3MEUR			150,905	33,625		23,254		449,445			152,705		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3046362540	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	05/13/2025	01/15/2034		15,042,352	SOFR/3MEUR			182,386	(266,312)		(380,981)		578,714			203,192		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3046362896	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/13/2025	04/15/2034		10,134,670	SOFR/3MEUR			126,677	(169,239)		(250,722)		389,519			139,192		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3076293136	D1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	05/22/2025	04/15/2034		4,627,670	SOFR/3MEUR			60,839	(14,750)		(10,853)		175,498			63,558		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3076935694	D1	Currency	Goldman Sachs Group Inc/The	KD3XUN7C6T14HNAYLU02	05/23/2025	04/15/2034		1,300,454	SOFR/3MEUR			17,503	577		(48)		49,139			17,861		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3079940386	D1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	05/30/2025	10/15/2033		2,377,200	SOFR/3MEUR			29,911	(625)		(18,905)		89,889			31,552		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3079940626	D1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	05/30/2025	04/15/2034		4,355,890	SOFR/3MEUR			56,415	(3,456)		(35,225)		164,796			59,825		100/100
Currency Swap/Rec:USD 6.33/Pay:EUR 4.60	XS3086801852	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	06/02/2025	07/15/2033		5,564,325	6.33/4.60			68,539	44,374		69,430		208,671			72,521		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3086802074	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	06/02/2025	10/15/2033		17,200,248	SOFR/3MEUR			224,329	125,199		95,780		645,489			228,294		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3086802660	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	06/02/2025	04/15/2034		20,780,760	SOFR/3MEUR			280,868	172,943		223,508		779,038			285,409		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3076314312	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	06/06/2025	10/15/2033		21,066,630	SOFR/3MEUR			283,315	90,816		103,589		792,949			279,611		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3076314585	D1	Currency	Bank of Montreal	549300047C63MPGNXE075	06/06/2025	01/15/2034		20,213,700	SOFR/3MEUR			281,454	115,417		154,291		759,776			273,046		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3124351795	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	07/21/2025	10/15/2033		7,367,850	SOFR/3MEUR			101,480	234,375		267,315		269,667			97,791		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3124351951	D1	Currency	Canadian Imperial Bank of Comm	07/21/2025	04/15/2034		7,999,380	SOFR/3MEUR			114,636	254,464		312,645		292,781			109,866		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3117287840	D1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	07/22/2025	04/25/2033	2,046,275	SOFR/3MEUR			27,598	64,754		65,327		74,908			26,230		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3117288061	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	07/22/2025	10/25/2033	9,937,774	SOFR/3MEUR			134,699	308,715		306,474		364,008			132,157		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3133400823	D1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	07/31/2025	10/15/2034	10,337,460	SOFR/3MEUR			133,575	78,843		9,702		387,807			146,619		100/100
Currency Swap/Rec:USD 6.46/Pay:EUR 5.00 ...	XS3133401128	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	08/01/2025	07/15/2033	8,849,520	6.46/5.00			95,539	187,443		115,530		327,453			115,337		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3145351469	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	08/04/2025	04/15/2032	5,497,292	SOFR/3MEUR			73,375	123,407		131,063		203,149			64,726		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3141253396	D1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/07/2025	07/26/2033	8,952,790	SOFR/3MEUR			123,072	234,098		256,604		329,593			116,942		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3141253636	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL77OXOHC3ZE78	08/07/2025	01/26/2034	4,877,040	SOFR/3MEUR			67,772	121,390		139,922		179,778			66,015		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3170927175	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/17/2025	10/15/2033	21,442,077	SOFR/3MEUR			83,167	958,812		977,844		774,329			284,594		100/100
Currency Swap/Rec:USD 5.77/Pay:EUR 4.50 ...	XS3134523011	D1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	09/24/2025	04/28/2034	28,171,200	5.77/4.50			274,092	996,056		449,932		1,027,303			387,823		100/100
Currency Swap/Rec:USD 5.60/Pay:EUR 4.34 ...	XS3104529048	D1	Currency	Bank of Montreal	549300047C63MPGNXE075	09/24/2025	07/15/2035	24,572,100	5.60/4.34			262,252	793,849		139,243		943,907			364,350		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3183183873	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	09/25/2025	01/15/2034	12,137,469	SOFR/3MEUR			163,127	378,558		395,251		444,522			163,953		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3183184251	D1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	09/25/2025	04/15/2034	7,506,144	SOFR/3MEUR			102,910	223,205		223,463		275,317			103,091		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3130029187	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	10/02/2025	11/15/2033	3,943,632	SOFR/3MEUR			53,034	140,802		134,261		145,345			52,657		100/100
Currency Swap/Rec:USD 5.27/Pay:GBP 5.63 ...	BMWGM36	D1	Currency	Bank of Montreal	549300047C63MPGNXE075	10/23/2025	01/03/2053	26,660,000	5.27/5.63			(65,133)	142,263		(1,099,513)		420,647			683,342		100/100
Currency Swap/Rec:USD 5.40/Pay:GBP 5.75 ...	BPY1D93	D1	Currency	SMBC Capital Markets Inc	TVJ8SHLIZLORGWGDTN03	10/23/2025	04/28/2050	26,666,000	5.40/5.75			(65,276)	154,470		(1,049,234)		443,046			647,602		100/100
Currency Swap/Rec:USD 6.03/Pay:GBP 6.38 ...	BRJWKJ4	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	10/23/2025	01/03/2050	26,642,600	6.03/6.38			(70,374)	136,857		(961,420)		463,107			642,699		100/100
Currency Swap/Rec:USD 3.99/Pay:GBP 4.30 ...	B89KPJ0	D1	Currency	Societe Generale SA	O2RNE8IBXP4ROTD8PU41	10/23/2025	09/25/2042	26,640,000	3.99/4.30			(61,466)	113,791		(736,433)		379,416			532,754		100/100
Currency Swap/Rec:USD 5.88/Pay:GBP 6.25 ...	BGNKK04	D1	Currency	Citibank NA	E57ODZIWZ7FF32TWEFA76	10/23/2025	10/20/2048	19,984,500	5.88/6.25			(63,222)	95,502		(815,633)		311,640			469,436		100/100
Currency Swap/Rec:USD 6.53/Pay:GBP 6.88 ...	B2RK0H3	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	10/24/2025	05/20/2038	13,349,500	6.53/6.88			(29,538)	93,581		(288,635)		221,170			227,763		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 4.58 ...	05594KAE6	D1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	11/10/2025	05/10/2055	57,817,000	6.01/4.58			616,875	1,218,905		(2,537,364)		2,168,727			1,546,737		100/100
Currency Swap/Rec:USD 6.57/Pay:GBP 6.80 ...	G2973*AB8	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	12/22/2025	12/31/2050	52,592,924	6.57/6.80			(105,029)	737,702		(273,172)		865,186			1,295,444		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.80 ...	G2973*AB8	D1	Currency	Societe Generale SA	O2RNE8IBXP4ROTD8PU41	01/07/2026	12/31/2050	52,692,677	6.67/6.80			(58,369)	837,455		297,595		837,455			1,297,901		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.80 ...	G2973*AB8	D1	Currency	Citibank NA	E57ODZIWZ7FF32TWEFA76	01/08/2026	12/31/2050	52,567,497	6.67/6.80			(60,014)	712,275		133,836		712,275			1,294,818		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2309360563	D1	Currency	MITSUBISHI UFJ TRUST AND BANKI	JB0NEPAGQXF4QP29B387	01/09/2026	01/18/2029	3,082,480	SOFR/3MEUR			34,748	81,891		77,804		81,891			23,395		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2331769401	D1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	01/09/2026	10/20/2029	8,017,800	SOFR/3MEUR			95,404	204,946		200,321		204,946			70,099		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2334573966	D1	Currency	MITSUBISHI UFJ TRUST AND BANKI	JB0NEPAGQXF4QP29B387	01/09/2026	10/15/2029	5,525,200	SOFR/3MEUR			66,775	146,786		146,642		146,786			48,198		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2331769153	D1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	01/09/2026	01/20/2029	5,810,000	SOFR/3MEUR			67,462	148,512		140,807		148,512			44,148		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.71/Pay:GBP 6.80	G2973*AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/09/2026	12/31/2050		52,465,789	6.71/6.80			(48,783)	610,567		247,610		610,567			1,292,313		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2314307682	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/14/2026	07/20/2030		6,702,775	SOFR/3MEUR			79,991	192,063		194,808		192,063			65,378		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2314307096	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/14/2026	10/20/2029		7,459,200	SOFR/3MEUR			86,242	212,495		212,495		212,495			65,215		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2333702749	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/15/2028		12,787,500	SOFR/3MEUR			140,084	332,226		320,589		332,226			72,708		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2322245098	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/16/2026	10/24/2029		3,485,700	SOFR/3MEUR			41,453	88,807		89,715		88,807			30,530		100/100
Currency Swap/Rec:USD 3.35/Pay:EUR 2.10	XS2366819394	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	02/09/2026	10/21/2029		4,465,875	3.35/2.10			35,515	151,299		169,163		151,299			39,062		100/100
Currency Swap/Rec:USD 5.08/Pay:EUR 3.85	BMHFPF1	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	03/02/2026	09/03/2044		21,067,200	5.08/3.85			149,772	638,890		(299,394)		638,890			446,154		100/100
Currency Swap/Rec:USD 6.03/Pay:EUR 4.75	XS3216167638	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/02/2026	07/30/2033		40,960,500	6.03/4.75			305,473	1,363,655		417,352		1,363,655			535,456		100/100
Currency Swap/Rec:USD 3.80/Pay:EUR 2.70	XS2334258857	D1	Currency	Toronto-Dominion Bank/The PT3QB789TSUIDF371261	03/11/2026	06/15/2029		1,448,125	3.80/2.70			8,663	32,753		14,223		32,753			11,919		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2334259400	D1	Currency	Toronto-Dominion Bank/The PT3QB789TSUIDF371261	03/11/2026	12/15/2029		7,761,950	SOFR/3MEUR			68,688	175,556		163,473		175,556			69,544		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2336489146	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/14/2026	07/15/2031		5,897,000	SOFR/3MEUR			46,395	235,512		250,818		235,512			64,543		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2336489062	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/14/2026	10/15/2030		5,897,000	SOFR/3MEUR			45,123	235,512		242,664		235,512			59,292		100/100
Currency Swap/Rec:USD 5.14/Pay:EUR 3.85	BMHFPF1	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	05/08/2026	09/03/2044		8,121,300	5.14/3.85			40,854	285,437		(11,581)		285,437			171,990		100/100
Currency Swap/Rec:USD 5.30/Pay:EUR 4.00	BV6FYW5	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	01/08/2045		10,832,080	5.30/4.00			58,228	410,203		(18,751)		410,203			231,612		100/100
Currency Swap/Rec:USD 5.23/Pay:EUR 3.95	BQ9D4B0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	05/08/2026	09/22/2043		58,855,000	5.23/3.95			295,376	2,122,602		(64,079)		2,122,602			1,212,936		100/100
Currency Swap/Rec:USD 4.95/Pay:EUR 3.70	478160DF8	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/11/2026	08/26/2054		7,772,820	4.95/3.70			37,890	270,967		(151,655)		270,967			205,368		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2335992397	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	05/12/2026	07/15/2031		6,453,150	SOFR/3MEUR			41,440	225,513		233,852		225,513			70,630		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2335992124	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	10/15/2030		12,322,800	SOFR/3MEUR			76,702	433,675		434,614		433,675			123,901		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2339925773	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/13/2026	10/25/2030		7,023,600	SOFR/3MEUR			44,116	229,814		190,905		229,814			70,859		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2339926078	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/13/2026	07/25/2031		6,816,415	SOFR/3MEUR			44,098	220,781		225,206		220,781			74,819		100/100
Currency Swap/Rec:USD 5.56/Pay:EUR 4.13	FR001400MCE2	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	05/21/2026	02/01/2034		9,619,700	5.56/4.13			50,061	228,497		102,980		228,497			130,357		100/100
Currency Swap/Rec:USD 5.17/Pay:EUR 3.75	XS3266594285	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	01/12/2036		19,123,500	5.17/3.75			97,860	442,349		192,376		442,349			291,444		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 4.58	05594KAE6	D1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	06/03/2026	05/10/2055		9,678,570	6.01/4.58			43,454	237,119		(226,172)		237,119			258,924		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2339007028	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	06/05/2026	06/22/2031		6,945,000	SOFR/3MEUR			31,954	151,214		149,242		151,214			75,512		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2355605853	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/05/2026	06/22/2031		1,155,200	SOFR/3MEUR			4,807	22,902		21,553		22,902			12,560		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2345832807	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/05/2026	07/22/2030		4,044,250	SOFR/3MEUR			18,507	81,208		77,226		81,208			39,475		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2345834928	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/05/2026	10/22/2031		18,656,625	SOFR/3MEUR			90,858	398,325		391,762		398,325			209,898		100/100
Currency Swap/Rec:USD 5.15/Pay:GBP 5.50	BPQTGK7	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2026	10/15/2043		10,678,206	5.15/5.50			(11,153)	106,957		(301,072)		106,957			220,474		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2357478044	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2026	01/15/2031		2,742,960	SOFR/3MEUR			8,891	25,446		14,123		25,446			28,426		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2332503924	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2026	10/15/2031		7,828,865	SOFR/3MEUR			26,242	72,626		40,868		72,626			87,912		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2332503841	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	07/07/2026	04/15/2031		11,434,000	SOFR/3MEUR			37,131	111,023		95,234		111,023			121,847		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2356226618	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/08/2026	01/18/2032		8,557,500	SOFR/3MEUR			28,759	65,268		48,681		65,268			98,542		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2356225990	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	07/08/2026	04/18/2031		14,606,080	SOFR/3MEUR			47,535	112,670		83,822		112,670			155,791		100/100
Currency Swap/Rec:USD 3.39/Pay:EUR 2.00	XS2348314373	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	07/08/2026	07/15/2030		2,567,475	3.39/2.00			7,519	19,805		3,881		19,805			24,998		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2348313722	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	07/08/2026	07/15/2030		3,419,400	SOFR/3MEUR			10,977	22,507		15,480		22,507			33,292		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2337313402	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/09/2026	04/20/2030		2,125,608	SOFR/3MEUR			6,136	19,534		10,737		19,534			20,042		100/100
Currency Swap/Rec:USD 6.37/Pay:GBP 6.80	G2973*AB8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/20/2026	12/31/2050		7,487,919	6.37/6.80			(6,732)	86,036		(215,724)		86,036			184,439		100/100
Currency Swap/Rec:USD 6.35/Pay:GBP 6.80	G2973*AB8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/20/2026	12/31/2050		7,492,386	6.35/6.80			(6,919)	90,503		(207,035)		90,503			184,549		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 2.10	XS2369271056	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/11/2026	08/15/2030		5,196,150	3.46/2.10			8,637	100,811		58,213		100,811			51,154		100/100
Currency Swap/Rec:USD 3.50/Pay:EUR 2.15	XS2369927301	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	09/04/2026	07/15/2030		3,483,000	3.50/2.15			2,868	86,107		57,212		86,107			33,911		100/100
Currency Swap/Rec:USD 6.72/Pay:GBP 6.80	G2973*AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2026	12/31/2050		48,408,220	6.72/6.80				(58,202)		(468,895)		(58,202)			1,192,369		100/100
Currency Swap/Rec:USD 6.71/Pay:GBP 6.80	G2973*AB8	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/25/2026	12/31/2050		48,448,439	6.71/6.80				(17,984)		(459,907)		(17,984)			1,193,359		100/100
Currency Swap/Rec:USD 4.38/Pay:EUR 6MEUR ...	L0175#AD4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/18/2016	12/31/2028		31,770,000	4.38/6MEUR			98,687	(2,198,930)		(3,756,840)		1,284,128			238,529		100/100
Currency Swap/Rec:USD 6.34/Pay:GBP 4.88	BYXR3S4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2017	02/07/2027		2,989,440	6.34/4.88			23,923	(192,003)		(186,499)		53,321			8,920		100/100
Currency Swap/Rec:USD 8.71/Pay:GBP 6.88	B2RK0H3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2017	05/20/2038		1,032,960	8.71/6.88			12,836	(22,624)		134,280		21,985			17,624		100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.21	48021PA87	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2017	06/27/2029		11,264,000	4.10/2.21			153,944	(58,977)		27,309		428,043			93,268		100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 2.21	48021PA87	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2017	06/27/2029		7,882,000	4.11/2.21			108,148	(44,084)		(101)		299,630			65,264		100/100
Currency Swap/Rec:USD 3.62/Pay:NZD NFIX3 ...	Q7724#AK4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2017	11/16/2029		2,934,000	3.62/NFIX3			2,932	681,596		454,057		49,595			25,960		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	10/30/2029		5,882,500	4.00/2.02			88,068	221,012		267,596		214,021			51,660		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	10/18/2017	10/30/2029		5,886,000	4.00/2.02			88,306	224,512		284,651		214,021			51,691		100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.12	G9338#AF0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/16/2029		5,879,000	4.10/2.12			87,916	217,512		267,955		214,021			52,696		100/100
Currency Swap/Rec:USD 7.14/Pay:EUR 4.88	BJQY826	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/07/2017	08/16/2033		11,568,000	7.14/4.88			191,713	418,880		630,540		498,720			151,737		100/100
Currency Swap/Rec:USD 8.83/Pay:GBP 7.00	B2QP0K2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2017	04/07/2038		13,248,000	8.83/7.00			189,906	190,968		2,080,152		304,957			224,885		100/100
Currency Swap/Rec:USD 8.67/Pay:GBP 6.88	B2RK0H3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	05/20/2038		2,005,800	8.67/6.88			27,936	45,121		336,015		42,687			34,222		100/100
Currency Swap/Rec:USD 4.66/Pay:GBP 3.30	BF42BT2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2017	04/19/2029		5,355,600	4.66/3.30			54,090	57,135		204,216		88,972			42,790		100/100
Currency Swap/Rec:USD 4.68/Pay:GBP 3.30	BF42BT2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2017	04/19/2029		13,346,000	4.68/3.30			135,423	99,018		485,660		222,466			106,631		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.23/Pay:GBP 4.88	BYXR3S4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/21/2017	02/07/2027		4,004,400	6.23/4.88			39,558	28,903		36,624		64,924			11,949		100/100
Currency Swap/Rec:USD 6.33/Pay:GBP 4.88	BK3F528	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/02/2018	03/07/2032		6,795,500	6.33/4.88			76,768	214,326		602,291		119,380			79,236		100/100
Currency Swap/Rec:USD 3.95/Pay:GBP 2.63	BDOXQG7	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/18/2018	12/30/2028		6,937,000	3.95/2.63			76,420	310,968		472,747		110,372			52,051		100/100
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BK3F528	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2018	03/07/2032		6,969,500	6.51/4.88			94,134	412,250		845,248		117,625			81,265		100/100
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#AC8	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2030		2,860,000	4.31/2.90			34,512	208,816		317,281		44,234			26,580		100/100
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#AC8	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2030		2,860,000	4.31/2.90			34,512	208,816		317,281		44,234			26,580		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033		5,716,400	4.46/3.02			70,324	414,032		811,903		88,468			72,632		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033		4,287,300	4.46/3.02			52,743	310,524		608,927		66,351			54,474		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038		11,436,000	4.62/3.11			147,620	831,265		2,204,451		176,936			193,595		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038		2,859,000	4.62/3.11			36,905	207,816		551,113		44,234			48,399		100/100
Currency Swap/Rec:USD 6.09/Pay:GBP 4.63	BMNB2M9	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2018	05/23/2029		9,880,500	6.09/4.63			123,829	653,781		917,054		152,598			80,369		100/100
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BK3F528	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2018	03/07/2032		11,299,200	6.45/4.88			152,410	808,197		1,493,944		185,576			131,750		100/100
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BDOXQG7	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/05/2018	12/30/2028		11,209,600	3.96/2.63			126,416	603,585		867,116		176,807			84,110		100/100
Currency Swap/Rec:USD 3.91/Pay:GBP 2.63	BDOXQG7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2018	12/30/2028		15,185,500	3.91/2.63			161,405	599,752		953,689		243,118			113,943		100/100
Currency Swap/Rec:USD 4.64/Pay:GBP 3.30	BF42BT2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2018	04/19/2029		6,948,000	4.64/3.30			75,667	320,679		511,728		110,507			55,513		100/100
Currency Swap/Rec:USD 4.73/Pay:GBP 3.30	BF42BT2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2018	04/19/2029		6,977,000	4.73/3.30			81,292	350,975		555,113		110,473			55,744		100/100
Currency Swap/Rec:USD 8.73/Pay:GBP 6.63	B54SDZ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	12/16/2039		1,790,750	8.73/6.63			30,552	125,631		443,378		40,311			32,554		100/100
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BYXR3S4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	02/07/2027		2,479,500	6.51/4.88			32,437	94,539		100,633		38,095			7,399		100/100
Currency Swap/Rec:USD 8.95/Pay:GBP 6.88	B2RK0H3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	05/20/2038		1,377,500	8.95/6.88			24,103	80,274		311,971		27,663			23,502		100/100
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BDOXQG7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/02/2018	12/30/2028		6,886,500	3.96/2.63			75,571	256,818		417,424		110,503			51,672		100/100
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BYXR3S4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2018	02/07/2027		1,386,700	6.45/4.88			17,846	61,806		67,188		21,012			4,138		100/100
Currency Swap/Rec:USD 8.85/Pay:GBP 6.88	B2RK0H3	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2018	05/20/2038		1,109,600	8.85/6.88			18,986	73,468		252,437		22,104			18,931		100/100
Currency Swap/Rec:USD 5.50/Pay:GBP 4.00	B89QR81	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/09/2018	12/11/2029		4,156,500	5.50/4.00			50,912	198,240		341,369		67,029			37,177		100/100
Currency Swap/Rec:USD 9.78/Pay:GBP 8.00	BYZMSO4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/20/2018	11/23/2026		3,783,510	9.78/8.00			65,044	206,659		212,022		50,098			7,276		100/100
Currency Swap/Rec:USD 6.48/Pay:GBP 4.88	BYXR3S4	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2018	02/07/2027		4,484,160	6.48/4.88			60,402	244,503		263,667		67,099			13,381		100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	G4378*AG4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036		14,139,000	4.08/2.61			170,711	883,081		2,316,742		221,170			220,722		100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	G4378*AG4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036		7,069,500	4.08/2.61			85,356	441,541		1,158,371		110,585			110,361		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BL2764076	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2018	12/31/2036		9,694,975	6.09/3.44			204,094	366,517		786,919		349,209			155,273		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2018	06/30/2042		7,568,881	4.45/4.12			33,889	653,700		191,483		254,024			150,233		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2018	06/30/2042		7,568,881	4.45/4.12			33,889	653,700		191,483		254,024			150,233		100/100
Currency Swap/Rec:USD 4.10/Pay:CAD 3.75	66980CAC2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2018	03/31/2033		2,822,039	4.10/3.75			13,392	243,532		169,738		79,624			35,985		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 2.74	G7898#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2018	09/27/2030		6,577,500	4.20/2.74			70,178	(50,459)		269,943		110,585			65,730		100/100
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G7898#AB5	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/27/2018	09/27/2033		19,740,000	4.34/2.87			212,101	(143,878)		1,506,228		331,755			261,085		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 2.74	G8287#AA4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2018	09/27/2030		9,208,500	4.20/2.74			98,250	(70,643)		377,920		154,819			92,022		100/100
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G8287#AB2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/27/2018	09/27/2033		17,108,000	4.34/2.87			183,821	(124,694)		1,305,397		287,521			226,273		100/100
Currency Swap/Rec:USD 8.66/Pay:GBP 6.63	B54SDZ0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2018	12/16/2039		3,945,000	8.66/6.63			56,032	27,350		745,820		96,410			71,717		100/100
Currency Swap/Rec:USD 7.65/Pay:GBP 5.88	3147540	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	04/05/2033		2,626,000	7.65/5.88			35,017	(5,574)		215,636		53,326			33,521		100/100
Currency Swap/Rec:USD 8.89/Pay:GBP 6.88	B2RK0H3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	05/20/2038		3,151,200	8.89/6.88			45,975	(9,309)		519,849		63,891			53,764		100/100
Currency Swap/Rec:USD 6.56/Pay:GBP 4.88	BK3F528	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2018	03/07/2032		19,537,500	6.56/4.88			223,254	(296,236)		1,100,007		359,481			227,810		100/100
Currency Swap/Rec:USD 4.27/Pay:NZD NFIX3	Q7724#AM0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2018	12/13/2030		19,758,000	4.27/NFIX3			72,389	2,864,967		1,219,841		371,961			202,591		100/100
Currency Swap/Rec:USD 4.68/Pay:EUR 2.06	N7891*AF9	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/21/2018	12/30/2028		3,523,500	4.68/2.06			69,835	126,607		200,358		128,413			26,438		100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034		17,161,300	4.67/3.21			181,046	(71,394)		1,391,216		287,521			231,597		100/100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G6655@AB2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2018	01/10/2031		11,901,600	4.40/2.97			123,729	(28,727)		581,729		199,053			123,143		100/100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030		9,020,848	4.91/1.16	(17,716)		275,233	2,588,601		2,849,092		32,445			90,794		100/100
Currency Swap/Rec:USD 5.25/Pay:JPY 1.49	001055AW2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/18/2033		11,754,230	5.25/1.49			368,378	3,368,486		4,137,457		42,298			156,101		100/100
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	001055AX0	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2018	10/18/2038		4,898,032	5.51/1.75	(11,805)		155,969	1,403,972		2,022,040		17,624			85,040		100/100
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	N8505*AB4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2018	01/24/2031		5,701,500	4.29/1.83			103,217	40,012		237,141		214,021			59,255		100/100
Currency Swap/Rec:USD 4.32/Pay:GBP 2.89	G1746#AC0	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2019	03/19/2034		10,264,000	4.32/2.89			99,505	(340,735)		575,752		176,936			140,276		100/100
Currency Swap/Rec:USD 4.49/Pay:GBP 2.99	G1746#AD8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/15/2019	03/19/2039		10,256,000	4.49/2.99			104,489	(348,735)		1,147,328		176,936			181,113		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036		22,304,833	4.29/3.88			81,813	1,222,612		(13,157)		777,296			357,230		100/100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038		26,022,305	4.34/3.94			93,553	1,426,381		(118,764)		906,845			455,581		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		24,079,104	4.40/2.37			369,751	(70,332)		1,134,285		944,810			575,468		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		11,058,742	4.52/2.50			168,829	(32,301)		498,825		433,680			264,293		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049		2,001,814	4.27/2.22			31,140	(5,847)		102,198		78,598			47,841		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	F2977#AA3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2019	04/24/2029		22,442,000	5.13/2.70			389,663	(203,953)		227,839		856,086			179,786		100/100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	G4378*AH2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2019	07/17/2037		32,587,500	4.23/2.92			300,326	(552,297)		3,131,370		552,925			535,535		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2019	06/05/2034		11,160,000	3.77/1.64			170,650	(162,977)		310,948		428,043			154,687		100/100
Currency Swap/Rec:USD 4.01/Pay:GBP 2.71	G6655@AC0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2019	06/26/2039		18,990,000	4.01/2.71			162,983	(893,878)		1,662,727		331,755			338,976		100/100
Currency Swap/Rec:USD 8.05/Pay:GBP 6.34	BH57VG7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2019	12/19/2043		10,499,500	8.05/6.34			108,124	(502,913)		1,491,980		183,571			217,913		100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.70	N5946*AC5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2019	08/12/2031		33,855,000	3.96/1.70			554,298	(113,930)		898,999		1,284,128			373,500		100/100
Currency Swap/Rec:USD 3.98/Pay:EUR 1.55	F1000#AB4	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2029		16,731,000	3.98/1.55			296,428	(253,465)		148,424		642,064			143,298		100/100
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350BM6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/14/2031		8,013,608	3.75/1.15			177,686	2,626,403		2,507,461		27,173			88,459		100/100
Currency Swap/Rec:USD 3.73/Pay:JPY 1.15	219350BM6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2019	08/14/2031		18,900	3.73/1.15			416	6,194		5,915		64			209		100/100
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	219350BN4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/12/2039		3,024,003	4.30/1.51			73,866	991,095		1,110,186		10,254			54,251		100/100
Currency Swap/Rec:USD 3.91/Pay:GBP 2.76	G9000#AB6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2040		1,213,800	3.91/2.76			7,831	(111,792)		50,092		22,117			22,134		100/100
Currency Swap/Rec:USD 4.15/Pay:GBP 2.89	G9000#AC4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2045		12,142,000	4.15/2.89			86,655	(1,113,919)		1,028,109		221,170			259,757		100/100
Currency Swap/Rec:USD 3.97/Pay:GBP 2.79	G9000#AD2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2050		36,408,000	3.97/2.79			240,992	(3,359,756)		1,574,072		663,511			878,889		100/100
Currency Swap/Rec:USD 3.82/Pay:JPY 1.11	BHNG1F5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/05/2019	09/13/2049		9,342,302	3.82/1.11			214,019	2,989,465		3,694,604		32,044			223,874		100/100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	BKRT2K3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031		4,400,000	3.02/0.88			68,847	(129,191)		23		171,217			49,220		100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 1.88	BJLBK93	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2049		9,900,000	4.11/1.88			156,145	(290,679)		999,048		385,239			237,493		100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AD7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039		9,690,322	3.43/2.55			55,571	(339,671)		99,399		174,151			176,435		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050		19,200,000	4.20/3.02			148,658	(683,878)		2,477,621		331,755			472,925		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688C@2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034		17,760,000	3.22/1.30			247,303	(356,763)		262,120		684,869			252,836		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049		5,554,500	3.61/1.70			76,789	(107,823)		402,167		212,895			133,493		100/100
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2035		23,095,800	3.46/2.61			127,131	(764,854)		621,625		398,106			332,994		100/100
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2045		28,237,000	3.84/2.81			190,330	(926,021)		2,834,923		486,574			604,352		100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032		3,255,000	3.01/1.15			43,303	(141,893)		(73,379)		128,413			38,598		100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032		5,204,800	3.00/2.19			29,909	(97,568)		100,476		88,468			61,719		100/100
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	L0175*AB2	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/18/2020	03/31/2027		5,397,500	5.64/3.53			75,055	(263,988)		(254,281)		214,021			19,057		100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936@AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030		5,407,500	3.00/1.10			74,089	(253,988)		(169,608)		214,021			51,553		100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G4936@AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/20/2020	05/19/2032		6,490,200	3.13/1.25			87,309	(303,586)		(157,091)		256,826			77,056		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L9619@AB5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		9,378,400	3.08/1.70			97,724	320,019		247,995		342,434			141,338		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L9619@AC3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040		12,907,400	3.46/1.98			144,398	452,126		495,481		470,847			242,254		100/100
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	G7304*AJ0	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/23/2020	01/21/2036		13,060,000	3.68/2.93			68,003	(195,919)		585,084		221,170			199,299		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	53278LB85	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031		11,690,000	2.78/1.37			123,060	367,023		268,453		428,043			121,763		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401#AG2	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/13/2020	12/08/2035		29,441,760	4.14/2.55			362,131	1,247,548		1,406,991		1,065,827			446,373		100/100
Currency Swap/Rec:USD 2.72/Pay:NZD NFIX3	Q3793#AC7	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/24/2020	03/23/2036		29,958,100	2.72/NFIX3			(243,352)	5,744,752		(2,965,871)		533,145			461,319		100/100
Currency Swap/Rec:USD 3.73/Pay:AUD 4.06	Q9469*AB3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/28/2021	04/15/2036		32,214,000	3.73/4.06			15,334	3,053,408		2,781,266		(1,138,174)			497,702		100/100
Currency Swap/Rec:USD 2.93/Pay:EUR 1.24	L8367#AG8	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2021	07/23/2031		18,138,000	2.93/1.24			234,954	1,153,535		1,183,944		642,064			198,975		100/100
Currency Swap/Rec:USD 3.10/Pay:GBP 2.47	G9000#AE0	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2036		20,610,625	3.10/2.47			125,146	1,279,077		1,692,630		226,886			322,562		100/100
Currency Swap/Rec:USD 3.55/Pay:GBP 2.75	G9000#AF7	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2036		10,599,750	3.55/2.75			74,446	657,811		1,207,019		165,878			165,889		100/100
Currency Swap/Rec:USD 3.88/Pay:GBP 2.96	G9000#AG5	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/26/2021	07/15/2041		14,137,000	3.88/2.96			113,699	881,081		2,075,314		221,170			271,931		100/100
Currency Swap/Rec:USD 3.99/Pay:GBP 2.99	G9000#AH3	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2046		10,599,750	3.99/2.99			91,826	657,811		1,854,381		165,878			235,846		100/100
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2021	06/15/2029		12,188,000	3.03/1.42			152,172	865,023		836,208		428,043			100,312		100/100
Currency Swap/Rec:USD 2.94/Pay:GBP 2.34	G1320*AB0	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2031		18,180,500	2.94/2.34			94,299	947,806		1,258,973		287,521			202,930		100/100
Currency Swap/Rec:USD 2.94/Pay:EUR 1.33	G1320*AF1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2031		9,566,400	2.94/1.33			117,692	508,019		492,555		342,434			106,780		100/100
Currency Swap/Rec:USD 2.77/Pay:GBP 2.02	G6655@AD8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/30/2021	09/23/2036		26,275,100	2.77/2.02			158,631	1,088,854		2,380,994		420,223			415,218		100/100
Currency Swap/Rec:USD 3.66/Pay:EUR 2.07	E5444#AJ3	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/04/2021	10/01/2031		4,675,118	3.66/2.07			56,985	203,018		203,886		169,059			52,298		100/100
Currency Swap/Rec:USD 3.80/Pay:EUR 2.13	BM9VCW3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2021	07/25/2032		316,707	3.80/2.13			3,931	7,286		8,877		11,494			3,821		100/100
Currency Swap/Rec:USD 3.82/Pay:EUR 2.13	BM9VCW3	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	10/18/2021	07/25/2032		211,193	3.82/2.13			2,640	4,980		6,364		7,708			2,548		100/100
Currency Swap/Rec:USD 3.81/Pay:EUR 2.13	BM9VCW3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/19/2021	07/25/2032		634,380	3.81/2.13			7,916	16,846		19,153		23,077			7,653		100/100
Currency Swap/Rec:USD 2.92/Pay:EUR 1.27	F9731#AJ6	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/21/2021	11/30/2031		17,462,250	2.92/1.27			216,662	477,785		565,021		642,064			198,522		100/100
Currency Swap/Rec:USD 6.23/Pay:GBP 5.63	BJK0PN0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/27/2021	03/24/2031		1,098,720	6.23/5.63			6,088	41,139		61,262		18,535			11,631		100/100
Currency Swap/Rec:USD 5.10/Pay:EUR 3.38	BN721T5	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/28/2021	07/13/2029		4,249,700	5.10/3.38			55,761	135,279		133,249		159,540			35,468		100/100
Currency Swap/Rec:USD 3.63/Pay:EUR 1.88	BDGHWM1	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/15/2021	08/06/2037		11,437,000	3.63/1.88			148,671	125,840		408,220		438,803			188,429		100/100
Currency Swap/Rec:USD 3.70/Pay:GBP 2.90	G9369*AA7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/16/2021	03/31/2043		54,285,413	3.70/2.90			341,419	715,620		4,178,190		896,090			1,102,862		100/100
Currency Swap/Rec:USD 3.34/Pay:AUD 4.18	Q8059@AC7	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2021	03/15/2052		6,527,700	3.34/4.18			(31,414)	279,002		(286,736)		(243,894)			164,732		100/100
Currency Swap/Rec:USD 3.34/Pay:EUR 1.52	L8749#AD4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/23/2021	07/30/2049		12,193,226	3.34/1.52			168,537	(84,552)		413,210		483,944			291,406		100/100
Currency Swap/Rec:USD 3.07/Pay:EUR 1.48	G4936@AD4	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	12/02/2021	03/02/2037		26,091,200	3.07/1.48			302,883	48,354		513,458		984,498			421,262		100/100
Currency Swap/Rec:USD 3.38/Pay:GBP 2.75	BD5GP42	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2022	06/28/2033		2,012,550	3.38/2.75			4,656	25,090		88,010		24,647			26,140		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3025439095	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/26/2025	07/15/2033		4,528,440	SOFR/3MEUR			47,594	(227,210)		(278,231)		179,778			59,020		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3025439251	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/26/2025	01/15/2034		13,965,280	SOFR/3MEUR			146,582	(697,975)		(925,096)		554,315			188,643		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3093412016	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2025	10/15/2033		9,371,200	SOFR/3MEUR			128,308	312,819		342,674		342,434			124,381		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3093412446	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/09/2025	04/15/2034		5,268,150	SOFR/3MEUR			(49,981)	172,811		204,641		192,619			72,354		100/100
Currency Swap/Rec:USD 4.43/Pay:EUR 2.82	BMC4B33	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2022	04/07/2032		4,524,800	4.43/2.82			54,115	3,853		(58)		183,214			53,170		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.53	BJH8G56	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2022	04/30/2030		2,262,000	4.14/2.53			26,319	(2,189)		(7,699)		86,316			21,410		100/100
Currency Swap/Rec:USD 3.30/Pay:EUR 1.75	BKWGSS9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2022	07/08/2030		3,394,800	3.30/1.75			38,082	(4,241)		(4,704)		125,529			32,969		100/100
Currency Swap/Rec:USD 3.43/Pay:EUR 1.88	BMTCQR9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2022	06/17/2030		3,393,000	3.43/1.88			37,480	(5,625)		(13,151)		126,083			32,699		100/100
Currency Swap/Rec:USD 3.37/Pay:EUR 1.90	F3152*AJ3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/02/2022	07/10/2032		27,695,000	3.37/1.90			286,990	(612,441)		(693,471)		1,070,107			332,940		100/100
Currency Swap/Rec:USD 3.63/Pay:EUR 2.23	F3152*AL8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/02/2022	07/10/2037		16,629,000	3.63/2.23			162,532	(355,465)		(366,744)		642,064			273,034		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/28/2022	09/21/2041		2,616,000	2.56/1.47			23,930	(163,138)		(182,373)		365,442			50,635		100/100
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM8V9T0	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	10/31/2022	09/21/2041		2,578,500	2.58/1.47			23,609	(189,766)		(224,112)		381,071			49,910		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2334258188	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/05/2023	06/15/2029		4,205,600	SOFR/3MEUR			46,485	(323,591)		(332,593)		171,217			34,614		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2305385739	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2028		3,963,750	SOFR/3MEUR			45,519	(282,366)		(283,715)		160,516			24,614		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS1861235817	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2027		4,735,360	SOFR/3MEUR			55,034	(337,334)		(340,389)		191,763			17,394		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS1861236039	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2023	01/15/2028		1,677,644	SOFR/3MEUR			19,436	(111,386)		(110,904)		67,631			9,539		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS1655107552	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/27/2023	07/15/2027		1,668,450	SOFR/3MEUR			20,460	(29,996)		(28,705)		64,206			7,410		100/100
Currency Swap/Rec:USD 3.68/Pay:EUR 2.00	XS2353414092	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2024	05/15/2027		4,822,200	3.68/2.00			54,271	(273,139)		(271,756)		192,619			19,014		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2115127768	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/29/2024	07/15/2029		6,982,290	SOFR/3MEUR			80,956	(151,185)		(163,714)		269,667			58,332		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2114941409	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2024	10/15/2028		2,769,250	SOFR/3MEUR			32,314	(61,494)		(70,779)		107,011			19,795		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2112472316	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/04/2024	10/20/2028		4,224,713	SOFR/3MEUR			48,236	(106,326)		(111,103)		163,726			30,300		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2930114355	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/12/2024	01/15/2033		10,625,000	SOFR/3MEUR			107,811	(697,977)		(846,873)		428,043			133,328		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2930114512	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/12/2024	07/15/2033		7,434,000	SOFR/3MEUR			76,510	(492,084)		(571,322)		299,630			96,888		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2930114785	D1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	11/12/2024	10/15/2033		9,558,900	SOFR/3MEUR			97,102	(631,779)		(778,261)		385,239			126,872		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2988521444	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2025	07/20/2033		10,517,000	SOFR/3MEUR			100,167	(805,977)		(960,901)		428,043			137,208		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2988521105	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/27/2025	04/20/2033		7,359,100	SOFR/3MEUR			70,682	(566,984)		(681,263)		299,630			94,235		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3029439661	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	10/15/2033		29,022,000	SOFR/3MEUR			347,422	(700,814)		(806,064)		1,123,612			385,200		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3085111543	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	07/15/2033		13,918,905	SOFR/3MEUR			178,426	8,628		(2,068)		525,851			181,407		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3085111899	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/30/2025	01/15/2034		15,966,860	SOFR/3MEUR			210,567	(4,198)		14,054		603,754			215,680		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.79/Pay:GBP 6.88	FR0014010RY7	D1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.06/20/2025	.06/26/2035	.....	 53,892,000	.....6.79/6.88	.....	.....	.....(20,435)	868,325	.....	496,629	.....	 884,681	.....	.....	796,730	.....	100/100 .....
Currency Swap/Rec:USD 6.78/Pay:GBP 6.88	FR0014010RY7	D1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	.06/20/2025	.06/26/2035	.....	 53,836,000	.....6.78/6.88	.....	.....	.....(25,193)	812,325	.....	416,848	.....	 884,681	.....	.....	795,902	.....	100/100 .....
Currency Swap/Rec:USD 6.76/Pay:GBP 6.88	FR0014010RY7	D1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.06/20/2025	.06/26/2035	.....	 26,940,000	.....6.76/6.88	.....	.....	.....(14,555)	428,162	.....	 201,681	.....	442,340	.....	.....	398,276	.....	100/100 .....
Currency Swap/Rec:USD 6.75/Pay:GBP 6.88	FR0014010RY7	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.06/20/2025	.06/26/2035	.....	 134,780,000	.....6.75/6.88	.....	.....	.....(79,319)	2,220,812	.....	912,275	.....	2,211,702	.....	.....	 1,992,565	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3133401474	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.08/01/2025	.01/15/2035	.....	 17,474,715	.....SOFR/3MEUR	.....	.....	235,391	365,697	.....	347,610	.....	646,773	.....	.....	251,700	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3133401631	D1	Currency.....	Bank of America NA B4TYDEB6GKMZO031MB27	.08/01/2025	.04/15/2035	.....	 14,839,812	.....SOFR/3MEUR	.....	.....	 206,106	284,126	.....	288,540	.....	550,249	.....	.....	216,900	.....	100/100 .....
Currency Swap/Rec:USD 5.20/Pay:EUR 3.85	BMHFPF1	D1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	.10/23/2025	.09/03/2044	.....	 34,800,000	.....5.20/3.85	.....	.....	350,309	813,165	.....	..... (568,168)	.....	 1,259,539	.....	.....	736,982	.....	100/100 .....
Currency Swap/Rec:USD 5.36/Pay:EUR 4.00	BV6FYW5	D1	Currency.....	Bank of America NA B4TYDEB6GKMZO031MB27	.10/23/2025	.01/08/2045	.....	 11,601,000	.....5.36/4.00	.....	.....	 119,887	278,020	.....	..... (114,577)	.....	429,083	.....	.....	248,053	.....	100/100 .....
Currency Swap/Rec:USD 5.91/Pay:EUR 4.50	BNHTQV3	D1	Currency.....	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	.10/23/2025	.08/20/2042	.....	 34,818,000	.....5.91/4.50	.....	.....	351,911	916,090	.....	..... (162,056)	.....	1,383,644	.....	.....	694,151	.....	100/100 .....
Currency Swap/Rec:USD 5.30/Pay:EUR 3.95	BQ9D4B0	D1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.10/23/2025	.09/22/2043	.....	 11,604,000	.....5.30/3.95	.....	.....	 118,195	284,465	.....	..... (80,750)	.....	434,371	.....	.....	239,145	.....	100/100 .....
Currency Swap/Rec:USD 4.94/Pay:GBP 5.25	B7KPHK2	D1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.10/24/2025	.07/15/2042	.....	 7,977,600	.....4.94/5.25	.....	.....	.....(34,469)	 24,049	.....	.....(233,846)	.....	132,702	.....	.....	158,552	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3047445617	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.10/24/2025	.10/15/2033	.....	 21,162,960	.....SOFR/3MEUR	.....	.....	265,330	555,143	.....	389,164	.....	779,038	.....	.....	280,889	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2305385739	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.10/24/2025	.04/15/2028	.....	 10,149,498	.....SOFR/3MEUR	.....	.....	126,839	264,539	.....	251,378	.....	373,681	.....	.....	 63,026	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3047445708	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/27/2025	.01/15/2034	.....	 15,132,000	.....SOFR/3MEUR	.....	.....	193,873	412,130	.....	346,544	.....	556,456	.....	.....	204,403	.....	100/100 .....
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.11/14/2025	.05/31/2034	.....	278,760,000	.....6.37/5.00	.....	.....	2,875,731	7,008,562	.....	2,066,207	.....	10,273,028	.....	.....	3,860,406	.....	100/100 .....
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.11/17/2025	.05/31/2034	.....	278,256,000	.....6.38/5.00	.....	.....	2,881,945	6,504,562	.....	1,340,178	.....	10,273,028	.....	.....	3,853,427	.....	100/100 .....
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	.11/17/2025	.05/31/2034	.....	278,280,000	.....6.38/5.00	.....	.....	2,878,908	6,528,562	.....	1,362,218	.....	10,273,028	.....	.....	3,853,759	.....	100/100 .....
Currency Swap/Rec:USD 6.36/Pay:EUR 5.00	L0187*AA0	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.11/18/2025	.05/31/2034	.....	278,280,000	.....6.36/5.00	.....	.....	2,832,822	6,528,562	.....	1,678,358	.....	10,273,028	.....	.....	3,853,759	.....	100/100 .....
Currency Swap/Rec:USD 6.33/Pay:EUR 5.00	L0187*AA0	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.11/18/2025	.05/31/2034	.....	 55,665,600	.....6.33/5.00	.....	.....	556,548	1,315,312	.....	150,362	.....	2,054,606	.....	.....	 770,885	.....	100/100 .....
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.11/19/2025	.05/31/2034	.....	277,344,000	.....6.37/5.00	.....	.....	2,809,945	5,592,562	.....	 181,116	.....	10,273,028	.....	.....	3,840,797	.....	100/100 .....
Currency Swap/Rec:USD 6.32/Pay:GBP 6.50	YU9059038	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.12/18/2025	.05/08/2064	.....	4,021,500	.....6.32/6.50	.....	.....	.....(5,474)	 44,372	.....	..... (61,721)	.....	 65,828	.....	.....	123,346	.....	100/100 .....
Currency Swap/Rec:USD 5.96/Pay:EUR 4.58	05594KAE6	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.06/04/2026	.05/10/2055	.....	 6,466,280	.....5.96/4.58	.....	.....	 28,828	170,859	.....	.....(206,537)	.....	170,859	.....	.....	172,988	.....	100/100 .....
Currency Swap/Rec:USD 4.76/Pay:EUR 3.38	XS3374290412	D1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	.09/29/2026	.02/11/2029	.....	 22,682,000	.....4.76/3.38	.....	.....	123,165	 36,047	.....	.....(104,873)	.....	 36,047	.....	.....	174,587	.....	100/100 .....
Currency Swap/Rec:USD 4.14/Pay:EUR 2.42	G9006@AL0	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.04/13/2016	.05/04/2036	.....	 36,128,000	.....4.14/2.42	.....	.....	 448,307	..... (105,525)	.....	591,024	.....	1,369,737	.....	.....	559,693	.....	100/100 .....
Currency Swap/Rec:USD 8.80/Pay:GBP 6.88	B2RK0H3	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.03/13/2018	.05/20/2038	.....	 1,118,560	.....8.80/6.88	.....	.....	 19,120	 83,818	.....	256,447	.....	 21,923	.....	.....	 19,084	.....	100/100 .....
Currency Swap/Rec:USD 6.41/Pay:GBP 4.88	BYXR3S4	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.03/13/2018	.02/07/2027	.....	1,398,200	.....6.41/4.88	.....	.....	 18,014	 73,369	.....	 76,861	.....	 20,882	.....	.....	 4,172	.....	100/100 .....
Currency Swap/Rec:USD 9.82/Pay:GBP 8.00	BYZMS04	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.03/16/2018	.11/23/2026	.....	4,457,920	.....9.82/8.00	.....	.....	 76,470	218,622	.....	219,339	.....	 59,777	.....	.....	 8,573	.....	100/100 .....
Currency Swap/Rec:USD 8.97/Pay:GBP 6.88	B2RK0H3	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.03/16/2018	.05/20/2038	.....	 2,786,200	.....8.97/6.88	.....	.....	 50,775	198,009	.....	670,390	.....	 54,815	.....	.....	 47,537	.....	100/100 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.80/Pay:GBP 3.29	G7304*AE1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/15/2018	08/30/2030		12,682,000	4.80/3.29			125,965	(573,919)		77,676		221,170			125,510		100/100
Currency Swap/Rec:USD 6.29/Pay:GBP 4.63	BMNB2M9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2018	05/23/2029		10,504,000	6.29/4.63			121,090	(87,284)		299,045		181,348			85,441		100/100
Currency Swap/Rec:USD 5.04/Pay:EUR 3.38	BN721T5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/29/2021	07/13/2029		3,908,688	5.04/3.38			49,282	110,279		97,974		147,366			32,622		100/100
Currency Swap/Rec:USD 5.36/Pay:GBP 3.82	L0808#AE7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2017	04/01/2032		20,397,891	5.36/3.82			194,401	(1,350,101)		(153,008)		424,850			239,335		100/100
Currency Swap/Rec:USD 4.50/Pay:EUR 2.76	G7605#AB9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2036		32,138,100	4.50/2.76			429,895	1,566,063		2,104,471		1,155,716			509,608		100/100
Currency Swap/Rec:USD 4.42/Pay:GBP 3.12	G6076#AA3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2017	12/31/2042		23,012,172	4.42/3.12			216,783	(171,251)		1,974,511		394,019			464,011		100/100
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2017	12/31/2045		5,260,800	4.71/3.34			51,602	(41,568)		632,212		88,468			115,456		100/100
Currency Swap/Rec:USD 5.08/Pay:EUR 2.75	R2000#AA1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2017	08/05/2027		1,129,222	5.08/2.75			20,797	(71,018)		(65,385)		75,676			5,195		100/100
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027		5,360,278	5.10/2.75	(1)		99,431	(340,860)		(312,228)		360,377			24,660		100/100
Currency Swap/Rec:USD 5.12/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027		5,360,278	5.12/2.75			100,186	(340,859)		(311,590)		360,377			24,660		100/100
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000#AA1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2017	08/05/2027		1,129,222	5.10/2.75			20,946	(71,018)		(65,260)		75,676			5,195		100/100
Currency Swap/Rec:USD 5.66/Pay:EUR 3.91	L51248AA3	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/06/2022	09/30/2042		8,468,000	5.66/3.91			84,105	(590,381)		(511,148)		342,434			169,418		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 7.16	L3009#AA6	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2030		2,489,800	6.79/7.16			(16,437)	(161,384)		(213,562)		44,234			23,674		100/100
Currency Swap/Rec:USD 7.01/Pay:GBP 7.32	L3009#AB4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2033		3,735,900	7.01/7.32			(23,344)	(240,876)		(358,001)		66,351			48,058		100/100
Currency Swap/Rec:USD 7.16/Pay:GBP 7.44	L3009#AC2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2035		3,735,000	7.16/7.44			(22,735)	(241,776)		(370,694)		66,351			54,827		100/100
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	C70528AB3	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038		5,531,789	6.55/6.30			15,934	261,234		(150,762)		194,324			95,518		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2339006483	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2024	06/22/2029		2,708,000	SOFR/3MEUR			31,867	(122,460)		(124,487)		106,424			22,367		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2112473553	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/30/2024	04/20/2029		3,449,028	SOFR/3MEUR			36,854	(163,002)		(169,098)		136,546			27,572		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2373314942	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2024	03/20/2029		4,911,300	SOFR/3MEUR			55,602	(184,300)		(206,951)		193,510			38,603		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2403120343	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/07/2024	10/15/2029		1,638,900	SOFR/3MEUR			18,580	(59,514)		(67,204)		64,177			14,297		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2112473470	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/05/2024	07/20/2029		4,829,370	SOFR/3MEUR			54,916	(96,125)		(116,490)		186,199			40,445		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2296466480	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	10/30/2024	08/15/2029		4,489,470	SOFR/3MEUR			46,023	(211,178)		(231,892)		180,883			38,073		100/100
Currency Swap/Rec:JPY TONAR/Pay:USD SOFR ...	FABNIA088	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	01/24/2030		97,402,597	TONAR/SOFR			(2,542,055)	(2,110,049)		(2,800,717)		(480,661)			136,667,761		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3237160562	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	01/15/2034		17,904,726	SOFR/3MEUR			236,747	478,665		431,314		658,758			241,857		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2345834332	D1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	06/05/2026	04/22/2031		19,494,000	SOFR/3MEUR			91,083	386,477		361,049		386,477			208,176		100/100
Currency Swap/Rec:USD 7.39/Pay:GBP 7.63	4055028	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/08/2026	06/15/2030		3,340,000	7.39/7.63			(2,701)	28,953		(7,723)		28,953			32,165		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2305548971	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2026	04/15/2030		10,576,450	SOFR/3MEUR			34,742	102,697		88,903		102,697			99,532		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2305548468	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/07/2026	10/15/2029		17,146,500	SOFR/3MEUR			54,796	162,035		132,732		162,035			149,574		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.07/Pay:EUR 1.65	XS2305548039	D1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.07/08/2026	.07/15/2029	.....	8,558,250	.....3.07/1.65	.....	.....	25,710	66,018	.....	28,245	.....	66,018	.....	.....	71,498	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2352783752	D1	Currency.....	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	.07/09/2026	.10/15/2029	.....	 343,020	..... SOFR/3MEUR	.....	.....	 1,098	 3,331	.....	 1,997	.....	 3,331	.....	.....	 2,992	.....	100/100 .....
Currency Swap/Rec:USD 3.96/Pay:EUR 1.96	48021PA*9	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/07/2017	.06/27/2027	.....	 10,134,000	..... 3.96/1.96	.....	.....	147,064	.....(56,679)	.....	.....(32,567)	.....	385,239	.....	.....	43,580	.....	100/100 .....
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	L0175*AB2	D1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	.02/18/2020	.03/31/2027	.....	 10,795,000	..... 5.64/3.53	.....	.....	150,649	..... (527,977)	.....	..... (508,562)	.....	428,043	.....	.....	38,114	.....	100/100 .....
Currency Swap/Rec:USD 2.77/Pay:EUR 1.45	L9619@AA7	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/01/2020	.10/29/2032	.....	7,630,350	..... 2.77/1.45	.....	.....	76,088	270,415	.....	 178,646	.....	278,228	.....	.....	94,111	.....	100/100 .....
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L9619@AB5	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/01/2020	.10/29/2035	.....	 5,861,500	..... 3.08/1.70	.....	.....	61,077	200,012	.....	154,997	.....	214,021	.....	.....	88,336	.....	100/100 .....
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L9619@AC3	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.10/01/2020	.10/29/2040	.....	 5,867,000	..... 3.46/1.98	.....	.....	65,636	205,512	.....	225,219	.....	214,021	.....	.....	 110,115	.....	100/100 .....
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	G7304*AJ0	D1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.10/23/2020	.01/21/2036	.....	 39,180,000	..... 3.68/2.93	.....	.....	204,008	..... (587,756)	.....	 1,755,251	.....	663,511	.....	.....	597,898	.....	100/100 .....
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	53278LB@5	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.10/29/2020	.01/31/2031	.....	 21,042,000	..... 2.78/1.37	.....	.....	221,508	660,642	.....	483,215	.....	 770,477	.....	.....	219,174	.....	100/100 .....
Currency Swap/Rec:USD 3.07/Pay:EUR 1.62	03063#AD6	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.10/30/2020	.01/07/2031	.....	 11,697,000	..... 3.07/1.62	.....	.....	128,207	374,023	.....	294,527	.....	428,043	.....	.....	120,909	.....	100/100 .....
Currency Swap/Rec:USD 3.16/Pay:EUR 1.65	03063#AE4	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/30/2020	.01/07/2033	.....	 17,547,000	..... 3.16/1.65	.....	.....	 200,078	562,535	.....	528,463	.....	642,064	.....	.....	219,806	.....	100/100 .....
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401#AG2	D1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	.11/13/2020	.12/08/2035	.....	 11,824,000	..... 4.14/2.55	.....	.....	145,434	501,023	.....	565,057	.....	428,043	.....	.....	179,266	.....	100/100 .....
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	FABNIA002	Exhibit 5 & 7	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.11/19/2020	.11/24/2027	.....	132,230,000	..... 1.75/2.17	.....	.....	..... (412,776)	330,417	.....	..... (86,716)	.....	.....(2,208,587)	.....	.....	536,350	.....	100/100 .....
Currency Swap/Rec:EUR 0.63/Pay:USD SOFR	FABNIA006	Exhibit 5 & 7	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/05/2021	.01/12/2028	.....	613,150,000	..... 0.63/SOFR	.....	.....	... (21,112,022)	... (47,001,171)	.....	....(75,533,240)	.....	... (21,402,141)	.....	.....	 2,833,870	.....	100/100 .....
Currency Swap/Rec:NOK 2.73/Pay:USD SOFR	FABNIA012	Exhibit 5 & 7	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.04/13/2021	.04/16/2031	.....	117,205,813	..... 2.73/SOFR	.....	.....	.....(2,341,009)	... (13,288,116)	.....	... (27,602,838)	.....	4,661,129	.....	.....	10,659,743	.....	100/100 .....
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.05/27/2021	.06/15/2029	.....	 24,376,000	..... 3.03/1.42	.....	.....	304,344	1,730,047	.....	1,672,416	.....	 856,086	.....	.....	200,625	.....	100/100 .....
Currency Swap/Rec:USD 2.23/Pay:NZD NFIX3 ...	Q9582*AC3	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.08/19/2021	.01/16/2029	.....	 6,832,000	..... 2.23/NFIX3	.....	.....	.....(58,039)	1,200,989	.....	628,829	.....	123,987	.....	.....	51,791	.....	100/100 .....
Currency Swap/Rec:EUR 2.86/Pay:USD SOFR	FA4	Exhibit 5 & 7	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.09/21/2021	.12/18/2030	.....	 29,325,000	..... 2.86/SOFR	.....	.....	.....(1,159,840)	.....(1,017,559)	.....	.....(5,181,322)	.....	... (1,070,107)	.....	.....	256,758	.....	100/100 .....
Currency Swap/Rec:USD 3.25/Pay:EUR 1.57	F9731#AK3	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.10/21/2021	.11/30/2036	.....	 11,637,000	..... 3.25/1.57	.....	.....	146,498	314,023	.....	513,503	.....	428,043	.....	.....	185,603	.....	100/100 .....
Currency Swap/Rec:USD 3.69/Pay:EUR 2.01	N2319@AD7	D1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	.11/05/2021	.12/01/2028	.....	 5,762,000	..... 3.69/2.01	.....	.....	71,955	100,512	.....	 107,917	.....	214,021	.....	.....	42,465	.....	100/100 .....
Currency Swap/Rec:GBP 5.15/Pay:USD SOFR	FABNIA059	Exhibit 5 & 7	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.03/25/2024	.07/28/2027	.....	379,200,000	..... 5.15/SOFR	.....	.....	1,757,674	18,447,534	.....	17,656,085	.....	.....(6,598,304)	.....	.....	1,362,159	.....	100/100 .....
Currency Swap/Rec:CAD 4.09/Pay:USD 5.22	FABNIA103	Exhibit 5 & 7	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.05/20/2025	.05/23/2030	.....	 574,341,302	..... 4.09/5.22	.....	.....	.....(4,916,208)	... (12,106,424)	.....	... (10,371,822)	.....	... (20,664,343)	.....	.....	 7,638,403	.....	100/100 .....
Currency Swap/Rec:CAD 4.09/Pay:USD 5.02	FABNIA109	Exhibit 5 & 7	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.07/10/2025	.05/23/2030	.....	329,308,452	..... 4.09/5.02	.....	.....	.....(2,496,187)	... (13,075,142)	.....	.....(9,893,971)	.....	... (11,659,433)	.....	.....	4,296,602	.....	100/100 .....
Currency Swap/Rec:AUD 4.76/Pay:USD SOFR	FABNIA039	Exhibit 5 & 7	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.04/14/2022	.04/21/2027	.....	224,010,000	..... 4.76/SOFR	.....	.....	.....(1,954,525)	... (15,712,301)	.....	... (17,828,102)	.....	8,113,672	.....	.....	1,118,646	.....	100/100 .....
Currency Swap/Rec:USD 3.16/Pay:EUR 1.89	E5444#AH7	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/09/2022	.10/01/2031	.....	6,054,551	..... 3.16/1.89	.....	.....	43,989	..... (777,589)	.....	..... (796,037)	.....	258,276	.....	.....	67,729	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2305385739	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.10/10/2023	.04/15/2028	.....	 15,855,000	..... SOFR/3MEUR	.....	.....	 182,017	.....(1,129,465)	.....	.....(1,134,861)	.....	642,064	.....	.....	 98,456	.....	100/100 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS1861236112	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.10/10/2023	.04/15/2028	.....	 12,233,760	..... SOFR/3MEUR	.....	.....	136,059	..... (844,278)	.....	..... (875,043)	.....	494,389	.....	.....	 75,969	.....	100/100 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2305241064	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/11/2023	10/24/2027		2,909,705	SOFR/3MEUR			34,475	(189,394)		(195,348)		117,155			15,019		100/100
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	FABNIA052	Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/20/2024	02/23/2027		538,600,000	3MEUR/SOFR			(6,438,267)	27,545,382		27,829,581		(21,383,370)			1,581,139		100/100
Currency Swap/Rec:JPY 1.23/Pay:USD SOFR	FABNIA061	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/03/2024	04/10/2029		58,584,725	1.23/SOFR			(1,726,287)	(2,195,384)		(4,910,967)		(284,250)			70,565,557		100/100
Currency Swap/Rec:JPY TONAR/Pay:USD SOFR ...	FABNIA062	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2024	04/16/2029		54,775,392	TONAR/SOFR			(1,510,493)	(1,938,424)		(2,499,677)		(266,847)			66,335,479		100/100
Currency Swap/Rec:CHF 1.31/Pay:USD SOFR	FABNIA093	Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/04/2025	03/18/2030		112,157,918	1.31/SOFR			(3,087,010)	7,532,194		6,647,191		(6,543,339)			930,827		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3029439406	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2025	04/15/2033		21,679,253	SOFR/3MEUR			242,160	(825,163)		(915,954)		850,735			277,317		100/100
Currency Swap/Rec:EUR 3.72/Pay:USD 5.16	FABNIA114	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/19/2025	08/22/2032		992,290,000	3.72/5.16			(10,704,867)	(29,711,127)		(19,351,763)		(36,240,579)			10,322,016		100/100
Currency Swap/Rec:CAD 4.61/Pay:USD 5.32	FABNIA118	Exhibit 5 & 7	Currency	Bank of Montreal .. 54930047C63MPGNXE075	09/16/2025	09/19/2035		363,953,996	4.61/5.32			(1,944,247)	(12,533,452)		(1,060,106)		(12,904,434)			7,489,719		100/100
Currency Swap/Rec:USD 3.35/Pay:EUR 2.13	BK7YHL4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2025	10/13/2031		18,601,600	3.35/2.13			169,738	484,837		145,238		684,869			208,768		100/100
Currency Swap/Rec:CAD 2.47/Pay:USD SOFR	FABNIA016	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/04/2021	06/09/2028		248,436,918	2.47/SOFR			(5,188,158)	(37,614,711)		(46,089,810)		(7,772,955)			1,951,816		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/22/2024	03/20/2029		1,419,846	SOFR/3MEUR			6,028	(65,728)		(67,422)		(65,728)			11,160		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2112473470	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/05/2024	07/20/2029		4,773,860	SOFR/3MEUR			54,276	(95,020)		(115,151)		184,058			39,980		100/100
Currency Swap/Rec:USD 3.35/Pay:EUR 2.10	XS2366819394	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	02/09/2026	10/21/2029		1,488,625	3.35/2.10			10,651	134,640		56,388		134,147			13,021		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	50496484	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/23/2026	04/27/2029		8,858,051	SOFR/3MEUR			63,940	272,970		280,093		272,970			71,076		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2356404736	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/08/2026	10/24/2030		5,702,000	SOFR/3MEUR			18,532	40,512		17,226		40,512			57,506		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2356405386	D1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	07/08/2026	07/24/2031		12,550,230	SOFR/3MEUR			41,878	94,956		72,131		94,956			137,716		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2356226618	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/08/2026	01/18/2032		3,993,500	SOFR/3MEUR			13,421	30,458		22,718		30,458			45,986		100/100
Currency Swap/Rec:USD 3.39/Pay:EUR 2.00	XS2348314373	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	07/08/2026	07/15/2030		855,825	3.39/2.00			2,506	6,602		1,294		6,602			8,333		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2348313722	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	07/08/2026	07/15/2030		1,139,800	SOFR/3MEUR			3,659	7,502		5,160		7,502			11,097		100/100
Currency Swap/Rec:USD 3.39/Pay:EUR 2.00	XS2356404223	D1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	07/08/2026	04/24/2030		5,705,500	3.39/2.00			16,833	44,012		9,745		44,012			53,879		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2359406639	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/09/2026	10/15/2031		3,313,250	SOFR/3MEUR			11,124	29,587		23,336		29,587			37,205		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 2.10	XS2369271056	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	08/11/2026	08/15/2030		1,732,050	3.46/2.10			2,879	33,604		19,404		33,604			17,051		100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.52	G22708AB6	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/13/2021	10/07/2031		29,497,500	3.13/1.52			361,043	1,190,059		1,204,602		1,070,107			330,514		100/100
Currency Swap/Rec:USD 2.23/Pay:NZD NFIX3 ...	Q9582*AC3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2021	01/16/2029		17,080,000	2.23/NFIX3			(143,080)	3,002,472		1,572,073		309,968			129,477		100/100
Currency Swap/Rec:NOK 2.64/Pay:USD 2.50	FABNIA026	Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/24/2021	10/01/2031		116,169,654	2.64/2.50			(177,366)	(12,225,063)		(8,620,091)		4,645,227			11,186,464		100/100
Currency Swap/Rec:CAD 2.47/Pay:USD SOFR	FABNIA029	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2021	06/09/2028		198,586,067	2.47/SOFR			(4,099,185)	(22,900,895)		(29,983,649)		(6,477,463)			1,626,514		100/100
Currency Swap/Rec:USD 2.72/Pay:EUR 1.13	BNVTB25	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2021	07/18/2033		23,114,000	2.72/1.13			274,567	465,918		579,278		854,411			301,430		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.26/Pay:EUR 1.63	BNVT9T8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2021	04/18/2041		4,042,500	3.26/1.63			48,793	76,356		173,082		147,381			77,123		100/100
Currency Swap/Rec:USD 3.79/Pay:EUR 2.00	BNVT9W1	D1 Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2021	04/18/2051		10,748,010	3.79/2.00			142,588	214,352		883,526		395,390			266,349		100/100
Currency Swap/Rec:EUR 0.83/Pay:USD SOFR	FABNIA033		Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/05/2022	01/08/2027		566,750,000	0.83/SOFR			(17,192,809)	(590,680)		(4,478,734)		(21,408,880)			1,308,558		100/100
Currency Swap/Rec:USD 3.62/Pay:EUR 1.88	BLH07S6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/12/2022	06/15/2027		3,428,400	3.62/1.88			43,272	31,050		33,098		127,899			14,412		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2305385739	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2028		1,321,250	SOFR/3MEUR			10,715	(94,122)		(94,572)		(94,122)			8,205		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1861235817	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2027		1,580,215	SOFR/3MEUR			12,980	(112,570)		(113,590)		(112,570)			5,805		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1655107552	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2023	07/15/2027		556,150	SOFR/3MEUR			4,844	(9,999)		(9,568)		(9,999)			2,470		100/100
Currency Swap/Rec:USD 3.68/Pay:EUR 2.00	XS2353414092	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2024	05/15/2027		1,607,400	3.68/2.00			18,090	(91,046)		(90,585)		64,206			6,338		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2114941409	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2024	10/15/2028		1,107,700	SOFR/3MEUR			12,926	(24,598)		(28,312)		42,804			7,918		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2112472316	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/04/2024	10/20/2028		1,408,238	SOFR/3MEUR			11,356	(35,442)		(37,034)		(35,442)			10,100		100/100
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	FABNIA002	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/19/2020	11/24/2027		528,920,000	1.75/2.17			(1,651,103)	1,321,669		(346,864)		(8,834,350)			2,145,399		100/100
Currency Swap/Rec:CHF 0.50/Pay:USD SOFR	FABNIA007	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2021	01/15/2027		227,300,000	0.50/SOFR			(7,814,294)	12,106,272		11,519,401		(13,150,869)			541,433		100/100
Currency Swap/Rec:GBP 1.88/Pay:USD SOFR	FABNIA009	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2021	11/30/2028		342,775,000	1.88/SOFR			(8,416,705)	(11,377,031)		(39,824,370)		(5,529,255)			1,841,307		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2024	04/25/2031		2,387,440	SOFR/3MEUR			26,249	(103,866)		(113,936)		94,709			25,518		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2862971889	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2024	01/15/2033		13,676,040	SOFR/3MEUR			157,390	(590,911)		(646,417)		539,334			171,614		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2868166658	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2024	07/15/2032		12,960,000	SOFR/3MEUR			147,847	(627,572)		(670,504)		513,651			155,985		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2848256751	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	08/02/2024	04/15/2032		2,809,620	SOFR/3MEUR			32,390	(111,999)		(120,666)		111,216			33,081		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2848257130	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	08/02/2024	01/15/2033		1,960,200	SOFR/3MEUR			22,687	(78,261)		(86,440)		77,871			24,598		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2871502378	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	08/05/2024	07/20/2032		5,222,625	SOFR/3MEUR			60,719	(155,789)		(163,987)		203,320			62,933		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2905439837	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/30/2024	10/15/2032		17,190,630	SOFR/3MEUR			212,225	(235,431)		(283,675)		658,758			211,357		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2912340465	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	01/26/2033		11,474,690	SOFR/3MEUR			133,795	(437,081)		(449,659)		450,301			144,335		100/100
Currency Swap/Rec:USD 6.62/Pay:EUR 5.00	XS2912341190	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/15/2024	01/26/2033		2,835,300	6.62/5.00			26,904	(108,674)		(121,630)		111,291			35,664		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2950716568	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2025	10/18/2033		574,504	SOFR/3MEUR			4,583	(59,583)		(73,770)		23,970			7,630		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2950716303	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	01/10/2025	04/18/2033		902,704	SOFR/3MEUR			7,425	(93,718)		(112,581)		37,668			11,554		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2950716139	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/18/2033		1,078,350	SOFR/3MEUR			9,105	(110,563)		(130,022)		44,945			13,541		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 4.60	XS2998763655	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/07/2025	01/15/2033		4,152,400	6.71/4.60			48,400	(376,791)		(308,526)		171,217			52,107		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2989698316	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/21/2025	01/15/2033		24,327,520	SOFR/3MEUR			230,191	(1,941,786)		(2,349,076)		993,059			305,275		100/100
Currency Swap/Rec:USD 7.39/Pay:GBP 7.63	4055028	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/08/2026	06/15/2030		10,020,000	7.39/7.63			(8,102)	86,858		(23,168)		86,858			96,494		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2988521105	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/27/2025	04/20/2033		7,359,100	SOFR/3MEUR			70,538	(566,984)		(681,263)		299,630			94,235		100/100
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	FABNIA097	Exhibit 5 & 7	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2025	02/23/2027		271,250,000	3MEUR/SOFR			(2,962,153)	11,832,778		12,086,730		(10,752,852)			790,569		100/100
Currency Swap/Rec:USD 6.47/Pay:GBP 6.88	XS2485268150	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	12/15/2031		16,168,750	6.47/6.88			(77,330)	(396,082)		(789,186)		272,703			184,546		100/100
Currency Swap/Rec:USD 3.51/Pay:EUR 2.13	BM8Z5D8	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/08/2025	05/31/2032		13,681,250	3.51/2.13			127,262	(429,222)		(582,485)		442,247			162,905		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.88	XS2485268150	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	12/15/2031		15,981,250	6.67/6.88			(62,896)	(572,506)		(864,629)		266,780			182,406		100/100
Currency Swap/Rec:USD 6.68/Pay:GBP 6.88	XS2485268150	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/10/2025	12/15/2031		16,133,750	6.68/6.88			(53,712)	(421,853)		(679,959)		265,543			184,147		100/100
Currency Swap/Rec:USD 5.97/Pay:EUR 4.55	XS3372006646	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/20/2026	08/28/2031		27,120,600	5.97/4.55			134,162	624,247		325,832		624,247			300,547		100/100
Currency Swap/Rec:USD 5.56/Pay:EUR 4.13	BQXSVB0	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	06/08/2026	04/02/2031		21,589,150	5.56/4.13			96,559	430,444		236,343		430,444			229,162		100/100
Currency Swap/Rec:USD 4.41/Pay:GBP 3.29	L0808#AD9	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/14/2019	06/25/2034		5,734,414	4.41/3.29			39,953	(297,081)		2,236		115,930			79,767		100/100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		3,654,000	3.55/1.84			49,153	257,107		341,668		128,413			70,195		100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		3,654,000	3.29/1.56			49,490	257,107		305,096		128,413			72,534		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2332503841	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/07/2026	04/15/2031		1,943,780	SOFR/3MEUR			6,312	18,874		16,190		18,874			20,714		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2018	06/30/2042		11,353,322	4.45/4.12			50,833	980,550		287,225		381,036			225,349		100/100
Currency Swap/Rec:USD 6.06/Pay:EUR 3.44	BL2764076	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2018	12/31/2036		3,227,351	6.06/3.44	(31,343)		73,738	88,626		230,125		117,225			51,689		100/100
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	001055AX0	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2018	10/18/2038		4,898,032	5.51/1.75	(11,805)		155,969	1,403,972		2,022,040		17,624			85,040		100/100
Currency Swap/Rec:USD 5.74/Pay:EUR 3.00	BHJYDR9	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2018	08/21/2030		5,655,000	5.74/3.00			113,539	(6,805)		202,100		213,636			55,790		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036		3,717,472	4.29/3.88			13,636	203,769		(2,193)		129,549			59,538		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		3,009,888	4.40/2.37			46,219	(8,791)		141,786		118,101			71,933		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		2,010,680	4.52/2.50			30,696	(5,873)		90,696		78,851			48,053		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049		1,000,907	4.27/2.22			15,570	(2,924)		51,099		39,299			23,921		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	F2977#AA3	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2019	04/24/2029		5,610,500	5.13/2.70			97,416	(50,988)		56,960		214,021			44,946		100/100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	G4378*AH2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2019	07/17/2037		6,517,500	4.23/2.92			60,065	(110,459)		626,274		110,585			107,107		100/100
Currency Swap/Rec:USD 4.00/Pay:JPY 0.90	59156RBW7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2019	05/23/2031		9,134,923	4.00/0.90			231,124	2,782,086		2,826,974		32,044			98,456		100/100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2019	05/23/2034		5,115,557	4.35/1.19			135,297	1,557,968		1,716,287		17,945			70,741		100/100
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2019	06/05/2034		4,464,000	3.77/1.64			68,260	(65,191)		124,379		171,217			61,875		100/100
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350BM6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/14/2031		5,008,505	3.75/1.15			111,054	1,641,502		1,567,163		16,983			55,287		100/100
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	219350BN4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/12/2039		2,079,002	4.30/1.51			50,783	681,378		763,253		7,050			37,298		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688C82	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034		2,220,000	3.22/1.30			30,913	(44,595)		32,765		85,609			31,605		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	10/29/2019	11/01/2049		3,332,700	3.61/1.70			46,073	(64,694)		241,300		127,737			80,096		100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032		1,085,000	3.01/1.15			14,434	(47,298)		(24,460)		42,804			12,866		100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032		2,602,400	3.00/2.19			14,955	(48,784)		50,238		44,234			30,860		100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936@AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030		3,244,500	3.00/1.10			44,453	(152,393)		(101,765)		128,413			30,932		100/100
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25	76721RAA6	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	10/25/2021	09/20/2032		3,556,672	2.45/12.25			(297,103)	(289,405)		(590,603)		(207,058)			43,481		100/100
Currency Swap/Rec:USD 3.25/Pay:EUR 1.75	BK1XFT1	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/28/2021	12/19/2026		1,167,000	3.25/1.75			(5,405)	34,795		33,388		42,765			2,732		100/100
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	BGJVY03	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2021	06/17/2029		1,623,480	3.83/3.38			5,296	33,958		46,354		27,123			13,375		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.75	BK1XFT1	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	10/29/2021	12/19/2026		1,163,200	3.22/1.75			13,114	30,985		29,598		42,789			2,723		100/100
Currency Swap/Rec:USD 5.83/Pay:EUR 4.63	BK8VWP3	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/18/2025	03/24/2029		6,189,058	5.83/4.63			57,469	212,477		152,499		228,151			48,754		100/100
Currency Swap/Rec:USD 5.74/Pay:EUR 4.50	BT6M5G3	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	03/02/2026	08/19/2034		15,801,750	5.74/4.50			113,348	531,732		83,581		531,732			221,935		100/100
Currency Swap/Rec:USD 5.38/Pay:EUR 4.13	XS3271042098	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	03/02/2026	10/14/2031		21,045,600	5.38/4.13			152,919	669,234		295,802		669,234			236,262		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2331214796	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/13/2026	05/22/2031		5,148,880	SOFR/3MEUR			31,305	166,770		172,145		166,770			55,478		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2344781500	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/07/2026	10/15/2030		3,430,200	SOFR/3MEUR			11,056	33,307		28,789		33,307			34,489		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2344781336	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2026	07/15/2031		3,658,880	SOFR/3MEUR			12,177	35,527		29,790		35,527			40,047		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2346595379	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	07/08/2026	01/15/2032		4,331,240	SOFR/3MEUR			14,626	28,509		19,172		28,509			49,837		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3397080709	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/09/2026	01/15/2035		7,428,200	SOFR/3MEUR			26,710	68,265		28,410		68,265			106,993		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2373315592	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/04/2026	06/20/2030		3,136,320	SOFR/3MEUR			1,334	79,116		81,894		79,116			30,259		100/100
Currency Swap/Rec:USD 7.03/Pay:GBP 6.88	XS2485268150	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2022	12/15/2031		5,143,600	7.03/6.88			(32,493)	(652,642)		(749,543)		87,223			58,708		100/100
Currency Swap/Rec:USD 7.10/Pay:GBP 6.88	XS2485268150	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2022	12/15/2031		1,267,750	7.10/6.88			(8,414)	(182,187)		(203,364)		22,149			14,470		100/100
Currency Swap/Rec:USD 5.19/Pay:EUR 3.63	BL57PQ3	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/13/2022	03/22/2029		5,503,850	5.19/3.63			42,480	(698,361)		(758,315)		213,173			43,309		100/100
Currency Swap/Rec:USD 5.10/Pay:GBP 5.63	BJK0PN0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/26/2022	03/24/2031		9,197,000	5.10/5.63			(128,097)	(1,889,494)		(2,371,648)		147,115			97,356		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2414936521	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/08/2024	04/25/2030		3,242,750	SOFR/3MEUR			36,885	(125,775)		(133,300)		127,255			30,634		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2310114553	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2026	04/17/2029		3,264,800	SOFR/3MEUR			37,412	94,367		84,946		94,367			26,057		100/100
Currency Swap/Rec:USD 6.55/Pay:GBP 6.10	G2973*AA0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	01/06/2026	12/31/2048		6,475,113	6.55/6.10			19,829	126,476		439,510		126,476			152,779		100/100
Currency Swap/Rec:USD 6.63/Pay:GBP 6.10	G2973*AA0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	09/25/2026	12/31/2048		2,770,275	6.63/6.10				(1,447)		221,477		(1,447)			65,364		100/100
Currency Swap/Rec:USD 5.84/Pay:GBP 5.63	BJK0PN0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2022	03/24/2031		1,146,000	5.84/5.63			(6,239)	(167,208)		(182,074)		18,571			12,131		100/100
Currency Swap/Rec:USD 3.57/Pay:EUR 2.05	XS2393318311	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/30/2024	04/17/2029		1,083,800	3.57/2.05			11,124	(46,818)		(48,832)		38,400			8,650		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2441621773	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/31/2024	01/15/2030		3,801,000	SOFR/3MEUR			45,804	(161,438)		(167,907)		148,193			34,503		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2334573453	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	01/31/2024	10/15/2028		5,649,280	SOFR/3MEUR			67,071	(238,049)		(237,435)		220,596			40,382		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2314651972	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	02/02/2024	12/15/2028		5,821,200	SOFR/3MEUR			65,616	(292,585)		(295,475)		229,948			43,279		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2303851062	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/08/2024	04/28/2029		5,380,000	SOFR/3MEUR			58,118	(280,713)		(307,150)		212,552			43,192		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2390490287	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2024	01/15/2031		4,474,530	SOFR/3MEUR			51,942	(223,338)		(230,581)		175,536			46,371		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2320698728	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2024	09/15/2028		2,602,800	SOFR/3MEUR			28,061	(114,714)		(125,618)		102,730			18,227		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2420714177	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	03/25/2024	04/18/2030		1,083,200	SOFR/3MEUR			12,404	(48,858)		(49,911)		42,288			10,206		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2409272411	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/03/2024	07/15/2029		3,234,600	SOFR/3MEUR			36,275	(162,444)		(176,208)		128,760			27,023		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2370603776	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/03/2024	04/15/2029		1,078,200	SOFR/3MEUR			12,075	(54,066)		(55,847)		42,744			8,596		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2418763228	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/09/2024	10/15/2028		3,156,360	SOFR/3MEUR			35,386	(127,541)		(129,519)		124,990			22,562		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2400777285	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	01/15/2030		2,176,200	SOFR/3MEUR			25,144	(88,385)		(91,242)		85,603			19,754		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2401572503	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	04/10/2024	05/20/2029		1,074,800	SOFR/3MEUR			12,185	(57,486)		(59,272)		42,810			8,729		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2423745335	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2024	07/20/2029		4,301,200	SOFR/3MEUR			47,228	(228,063)		(235,189)		171,414			36,022		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2766728435	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/12/2024	05/21/2031		2,125,200	SOFR/3MEUR			23,369	(140,267)		(150,231)		86,818			22,892		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2296466480	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	05/15/2029		2,125,400	SOFR/3MEUR			21,915	(139,608)		(146,219)		86,272			17,217		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2809737344	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/24/2024	05/15/2032		8,554,400	SOFR/3MEUR			98,936	(503,981)		(534,290)		342,434			101,464		100/100
Currency Swap/Rec:USD 7.85/Pay:EUR 5.85	XS2809737690	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/24/2024	05/15/2032		6,842,240	7.85/5.85			74,948	(404,465)		(356,791)		273,947			81,156		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2809737856	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	11/15/2032		5,133,600	SOFR/3MEUR			59,692	(301,429)		(324,559)		205,461			63,559		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2809738078	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	02/15/2033		13,689,600	SOFR/3MEUR			158,261	(803,810)		(899,268)		547,895			172,939		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2420714177	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/27/2024	04/18/2030		5,913,024	SOFR/3MEUR			63,037	(337,876)		(354,364)		237,305			55,710		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2848257130	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/28/2024	01/15/2033		9,790,500	SOFR/3MEUR			108,479	(570,024)		(652,322)		391,659			122,856		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2848256751	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		9,181,010	SOFR/3MEUR			101,829	(540,898)		(584,215)		367,518			110,502		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2848257304	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/28/2024	07/15/2033		9,341,100	SOFR/3MEUR			102,476	(543,859)		(654,508)		373,681			121,744		100/100
Currency Swap/Rec:USD 7.05/Pay:EUR 5.50	XS2848256918	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		5,453,430	7.05/5.50			43,561	(321,288)		(379,333)		218,302			65,637		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2418763491	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/09/2024	10/15/2028		2,987,424	SOFR/3MEUR			30,598	(137,718)		(148,261)		118,140			21,355		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2854410300	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/12/2024	04/20/2033		18,788,700	SOFR/3MEUR			209,426	(743,435)		(834,163)		738,374			240,593		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2854410565	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/12/2024	10/20/2033		16,342,500	SOFR/3MEUR			184,040	(641,965)		(808,198)		642,064			217,120		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2396623154	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/15/2024	03/15/2030		4,365,600	SOFR/3MEUR			47,040	(164,080)		(180,408)		172,654			40,588		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2859421955	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/15/2024	10/15/2033		10,644,075	SOFR/3MEUR			124,845	(395,827)		(428,812)		417,342			141,276		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2857241637	D1	Currency....	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	07/16/2024	06/15/2032		13,057,200	SOFR/3MEUR			143,984	(530,372)		(576,028)		513,651			156,037		100/100
Currency Swap/Rec:USD 6.70/Pay:EUR 5.20	XS2857241553	D1	Currency....	Goldman Sachs Group Inc/The ... KD3XUN7C6T14HNAYLU02	07/16/2024	06/15/2032		3,914,280	6.70/5.20			33,803	(161,992)		(218,420)		154,095			46,777		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2857241710	D1	Currency....	Goldman Sachs Group Inc/The ... KD3XUN7C6T14HNAYLU02	07/16/2024	03/15/2033		8,915,860	SOFR/3MEUR			99,920	(368,981)		(432,135)		350,995			113,308		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2857241983	D1	Currency....	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	07/16/2024	09/15/2033		10,880,000	SOFR/3MEUR			122,659	(442,977)		(517,102)		428,043			143,562		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2856814483	D1	Currency....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/16/2024	10/17/2032		19,582,200	SOFR/3MEUR			220,637	(799,158)		(870,452)		770,477			240,870		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2856814996	D1	Currency....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/16/2024	04/17/2033		9,791,100	SOFR/3MEUR			112,842	(399,579)		(443,602)		385,239			125,298		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2854985202	D1	Currency....	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	07/24/2024	10/15/2032		18,017,640	SOFR/3MEUR			206,097	(778,501)		(856,381)		710,551			221,525		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 5.20	XS2854985541	D1	Currency....	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	07/24/2024	10/15/2032		4,887,000	6.71/5.20			41,741	(208,339)		(268,358)		192,619			60,085		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2854986275	D1	Currency....	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	07/24/2024	04/15/2033		14,986,800	SOFR/3MEUR			170,024	(638,908)		(709,185)		590,699			191,708		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2854986515	D1	Currency....	Bank of America NA ... B4TYDEB6GKMZO031MB27	07/24/2024	07/15/2033		15,629,760	SOFR/3MEUR			178,584	(675,326)		(828,651)		616,382			203,705		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2862971616	D1	Currency....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/25/2024	07/15/2032		30,388,400	SOFR/3MEUR			350,638	(1,315,934)		(1,483,417)		1,198,520			365,752		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2862972002	D1	Currency....	Citibank NA ... E57ODZWZ7FF32TWEFA76	07/25/2024	07/15/2033		16,172,460	SOFR/3MEUR			184,818	(698,775)		(857,466)		637,784			210,778		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2373315592	D1	Currency....	Bank of Montreal .. 54930047C63MPGNXE075	07/26/2024	06/20/2030		2,826,200	SOFR/3MEUR			31,405	(118,256)		(130,421)		112,456			27,267		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2361288140	D1	Currency....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/26/2024	07/27/2030		2,851,800	SOFR/3MEUR			30,625	(120,555)		(132,819)		112,563			27,886		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2866433290	D1	Currency....	Bank of America NA ... B4TYDEB6GKMZO031MB27	07/29/2024	03/15/2033		7,567,700	SOFR/3MEUR			83,631	(358,384)		(417,380)		299,630			96,174		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2866432995	D1	Currency....	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	07/29/2024	09/15/2032		6,920,320	SOFR/3MEUR			75,311	(326,385)		(354,638)		273,947			84,504		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2112473553	D1	Currency....	Canadian Imperial Bank of Comm ... 21GI19DL770X0HC3ZE78	07/30/2024	04/20/2029		1,146,072	SOFR/3MEUR			12,268	(54,182)		(56,189)		45,430			9,162		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2868167037	D1	Currency....	Credit Agricole SA ... 969500TJ5KRTCJQWXH05	07/30/2024	01/15/2033		9,072,000	SOFR/3MEUR			102,900	(439,300)		(507,292)		359,556			113,840		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2868166906	D1	Currency....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/30/2024	04/15/2033		11,028,240	SOFR/3MEUR			126,492	(521,196)		(585,915)		436,604			141,071		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2352783752	D1	Currency....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/31/2024	10/15/2029		941,346	SOFR/3MEUR			10,462	(41,533)		(46,209)		37,283			8,212		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2403120343	D1	Currency....	Goldman Sachs Group Inc/The ... KD3XUN7C6T14HNAYLU02	08/07/2024	10/15/2029		2,185,200	SOFR/3MEUR			24,773	(79,348)		(89,605)		85,557			19,062		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2411211191	D1	Currency....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/08/2024	05/15/2030		1,362,500	SOFR/3MEUR			15,467	(52,851)		(56,004)		53,449			12,970		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2414936521	D1	Currency....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/08/2024	04/25/2030		1,389,750	SOFR/3MEUR			15,808	(53,903)		(57,129)		54,538			13,129		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2311368430	D1	Currency....	Goldman Sachs Group Inc/The ... KD3XUN7C6T14HNAYLU02	08/09/2024	04/25/2031		1,638,000	SOFR/3MEUR			18,440	(60,513)		(71,919)		64,473			17,508		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS1861236039	D1	Currency....	Bank of America NA ... B4TYDEB6GKMZO031MB27	08/12/2024	07/15/2028		1,638,600	SOFR/3MEUR			18,181	(59,884)		(66,831)		64,429			10,967		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2357478044	D1	Currency....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2024	10/15/2029		1,091,840	SOFR/3MEUR			12,337	(40,478)		(43,056)		42,925			9,524		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2885239678	D1	Currency....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/20/2024	04/15/2033		2,995,920	SOFR/3MEUR			37,072	(61,284)		(70,684)		115,572			38,323		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2885239835	D1	Currency....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/20/2024	10/15/2033		8,323,275	SOFR/3MEUR			104,288	(168,957)		(185,196)		321,032			110,472		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2885239165	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	10/15/2032		5,161,500	SOFR/3MEUR			9,562	(103,684)		(106,200)		(103,684)			63,460		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2092260814	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2024	01/17/2029		555,900	SOFR/3MEUR			6,360	(10,249)		(10,959)					4,217		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2092261465	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2024	04/17/2029		3,082,799	SOFR/3MEUR			34,705	(56,836)		(62,277)		118,688			24,604		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2439756110	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/06/2024	01/20/2031		1,108,800	SOFR/3MEUR			12,977	(23,503)		(24,575)		43,170			11,509		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2880781062	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	10/15/2032		8,931,870	SOFR/3MEUR			72,140	(239,741)		(259,302)		(239,741)			109,816		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2880781575	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	04/15/2033		7,360,523	SOFR/3MEUR			88,349	(197,564)		(217,008)		285,719			94,154		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2880781732	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/10/2024	10/15/2033		7,281,780	SOFR/3MEUR			87,895	(191,385)		(224,653)		282,508			96,649		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2887785157	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/10/2024	10/15/2033		4,686,475	SOFR/3MEUR			56,389	(125,790)		(145,018)		181,918			62,202		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2887786718	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/10/2024	04/15/2033		4,686,475	SOFR/3MEUR			56,224	(125,790)		(135,276)		181,918			59,948		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2439756110	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2024	10/20/2030		4,435,600	SOFR/3MEUR			51,034	(93,777)		(128,752)		174,210			44,674		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2420714508	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/13/2024	04/18/2031		7,763,000	SOFR/3MEUR			89,866	(163,209)		(184,664)		302,592			82,801		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2856814483	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2024	10/17/2032		2,447,280	SOFR/3MEUR			29,133	(44,444)		(47,578)		94,424			30,103		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2339925773	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/24/2024	07/25/2029		2,311,550	SOFR/3MEUR			27,292	(37,931)		(46,310)		89,670			19,406		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2857241637	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/24/2024	09/15/2032		4,456,000	SOFR/3MEUR			53,544	(73,172)		(85,664)		171,846			54,412		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2901462916	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	07/15/2033		13,440,000	SOFR/3MEUR			169,777	(147,572)		(201,115)		513,651			175,166		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2901463211	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	10/15/2033		1,680,000	SOFR/3MEUR			21,523	(18,446)		(26,589)		64,206			22,298		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2901462759	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/25/2024	01/15/2033		12,871,950	SOFR/3MEUR			161,169	(149,473)		(138,706)		492,249			161,524		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2901462247	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/25/2024	07/15/2032		27,422,850	SOFR/3MEUR			339,925	(318,443)		(323,994)		1,048,705			330,059		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2861759459	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	07/15/2029		2,236,800	SOFR/3MEUR			26,584	(27,697)		(30,378)		86,442			18,687		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2904847741	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/27/2024	10/15/2033		2,576,990	SOFR/3MEUR			32,293	(32,956)		(35,371)		98,664			34,204		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2373314942	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/27/2024	06/20/2029		895,280	SOFR/3MEUR			10,759	(10,548)		(11,911)		34,312			7,387		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2444281856	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	07/25/2030		1,789,440	SOFR/3MEUR			21,606	(22,163)		(24,145)		69,124			17,485		100/100
Currency Swap/Rec:USD 6.64/Pay:EUR 5.25 ...	XS2905440090	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/30/2024	10/15/2032		6,368,040	6.64/5.25			56,181	(86,057)		(198,715)		243,984			78,294		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2405874756	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	04/24/2031		1,103,200	SOFR/3MEUR			12,771	(29,221)		(33,096)		43,524			11,788		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2988634056	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	10/26/2033		6,749,463	SOFR/3MEUR			65,331	(525,550)		(628,548)		275,018			89,775		100/100
Currency Swap/Rec:USD 6.63/Pay:EUR 4.70 ...	XS2988633835	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	01/27/2025	04/26/2033		3,120,419	6.63/4.70			32,832	(241,373)		(218,719)		127,086			40,008		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2988634213	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/26/2034		5,245,000	SOFR/3MEUR			48,492	(416,488)		(539,979)		214,021			70,996		100/100
Currency Swap/Rec:USD 6.69/Pay:EUR 4.60 ...	XS2990401601	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/03/2025	04/25/2033		2,461,920	6.69/4.60			26,768	(255,594)		(218,665)		102,730			31,558		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2988590761	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	04/15/2033		9,753,920	SOFR/3MEUR			93,395	(833,063)		(961,780)		400,220			124,770		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2988590928	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/05/2025	10/15/2033		8,023,400	SOFR/3MEUR			75,585	(695,292)		(846,928)		329,593			106,492		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2991887956	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	04/15/2033		3,595,245	SOFR/3MEUR			34,120	(311,182)		(371,535)		147,675			45,990		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2991888178	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2025	10/15/2033		8,008,000	SOFR/3MEUR			73,507	(710,692)		(819,784)		329,593			106,288		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2980878123	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/18/2025	01/20/2034		6,995,470	SOFR/3MEUR			63,826	(590,924)		(744,664)		286,789			94,583		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2980877661	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/18/2025	01/20/2033		10,104,183	SOFR/3MEUR			94,006	(845,135)		(971,553)		413,917			126,930		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2980877828	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/18/2025	07/20/2033		5,483,625	SOFR/3MEUR			50,735	(460,938)		(561,556)		224,722			71,541		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2995376253	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/18/2025	07/15/2033		14,186,399	SOFR/3MEUR			132,786	(1,192,468)		(1,457,072)		581,368			184,893		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2995377657	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	01/15/2034		6,927,124	SOFR/3MEUR			65,454	(582,274)		(712,549)		283,878			93,572		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2989698746	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	07/15/2033		9,217,120	SOFR/3MEUR			86,460	(747,099)		(898,792)		376,678			120,128		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2989699041	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	01/15/2034		5,237,500	SOFR/3MEUR			47,411	(423,988)		(552,260)		214,021			70,748		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3006148178	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/28/2025	01/15/2034		7,256,930	SOFR/3MEUR			63,988	(640,847)		(814,540)		298,560			98,027		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3006147873	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	02/28/2025	07/15/2033		9,369,000	SOFR/3MEUR			83,639	(821,679)		(983,064)		385,239			122,108		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3006391430	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	10/25/2033		6,437,995	SOFR/3MEUR			59,121	(568,663)		(696,745)		264,873			85,615		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3006391604	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/28/2025	01/25/2034		7,573,275	SOFR/3MEUR			67,911	(664,190)		(850,586)		311,401			102,492		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3019793044	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/10/2025	01/15/2034		4,334,000	SOFR/3MEUR			43,868	(195,191)		(260,180)		171,217			58,544		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3004566009	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/26/2025	01/15/2033		12,924,000	SOFR/3MEUR			135,218	(663,572)		(792,572)		513,651			162,177		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3004566264	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2025	04/15/2033		9,061,080	SOFR/3MEUR			95,035	(450,220)		(538,436)		359,556			115,908		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3043418402	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/03/2025	07/15/2033		1,846,985	SOFR/3MEUR			21,452	(38,291)		(50,935)		71,269			24,072		100/100
Currency Swap/Rec:USD 6.13/Pay:EUR 4.50 ...	BSFVHR9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2025	12/15/2030		19,126,625	6.13/4.50			211,688	(688,363)		(757,900)		747,695			196,245		100/100
Currency Swap/Rec:USD 5.83/Pay:EUR 4.25 ...	BR4XY89	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	05/28/2030		19,075,000	5.83/4.25			183,525	(741,063)		(865,183)		745,135			182,470		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 4.50 ...	BSHT6B8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	10/14/2032		19,075,000	6.01/4.50			173,525	(725,982)		(1,002,794)		720,796			234,472		100/100
Currency Swap/Rec:USD 5.99/Pay:EUR 4.50 ...	BT6M5G3	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	04/08/2025	08/19/2034		19,108,250	5.99/4.50			176,971	(699,727)		(979,772)		731,150			268,374		100/100
Currency Swap/Rec:USD 6.68/Pay:EUR 5.13 ...	BSLTP40	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/08/2025	03/14/2033		19,110,000	6.68/5.13			179,354	(727,487)		(981,892)		787,128			242,809		100/100
Currency Swap/Rec:USD 8.10/Pay:EUR 6.38 ...	BM8VBH2	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2025	09/12/2030		7,753,900	8.10/6.38			82,865	(173,735)		(208,415)		305,945			77,086		100/100
Currency Swap/Rec:USD 8.09/Pay:EUR 6.38 ...	BPRSM61	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	04/09/2025	07/16/2033		4,634,700	8.09/6.38			49,145	(123,591)		(157,856)		187,051			60,417		100/100
Currency Swap/Rec:USD 5.42/Pay:GBP 5.63 ...	BJK0PN0	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	04/09/2025	03/24/2031		8,174,706	5.42/5.63			(29,159)	(288,926)		(420,088)		126,071			86,534		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2366820301	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2025	04/21/2030		838,875	SOFR/3MEUR			9,994	(10,332)		(14,213)		30,880			7,913		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3036672700	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/10/2025	07/15/2033		17,507,700	SOFR/3MEUR			203,508	(325,988)		(407,907)		674,167			228,180		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3036675711	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/10/2025	07/15/2033		17,507,700	SOFR/3MEUR			203,508	(325,988)		(407,907)		674,167			228,180		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3036677923	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/10/2025	07/15/2033		14,006,160	SOFR/3MEUR			162,807	(260,791)		(326,325)		539,334			182,544		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3036672965	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		9,986,400	SOFR/3MEUR			120,105	(204,279)		(263,175)		385,239			137,156		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3036675984	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		9,986,400	SOFR/3MEUR			120,105	(204,279)		(263,175)		385,239			137,156		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3036678145	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		7,989,120	SOFR/3MEUR			96,084	(163,423)		(210,540)		308,191			109,725		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3037637322	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		11,670,750	SOFR/3MEUR			139,148	(218,375)		(304,402)		449,445			157,648		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3037636787	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		11,670,750	SOFR/3MEUR			139,148	(218,375)		(304,402)		449,445			157,648		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3037638304	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		9,336,600	SOFR/3MEUR			111,318	(174,700)		(243,522)		359,556			126,119		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2395174639	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	07/15/2031		710,450	SOFR/3MEUR			8,964	2,764		2,535		26,753			7,776		100/100
Currency Swap/Rec:USD 6.75/Pay:EUR 5.10	XS3054655421	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/02/2025	01/15/2033		1,842,750	6.75/5.10			21,128	2,766		(437)		69,557			23,124		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3054655777	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	07/15/2033		5,589,875	SOFR/3MEUR			72,371	1,986		(6,030)		211,239			72,854		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3054655934	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2025	01/15/2034		1,697,049	SOFR/3MEUR			22,974	4,264		4,701		63,992			22,924		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3067928492	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	05/07/2025	07/21/2033		3,406,800	SOFR/3MEUR			43,402	9,907		7,313		128,413			44,455		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3067928658	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	01/21/2034		2,839,250	SOFR/3MEUR			38,093	8,506		11,196		107,011			38,396		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3067928146	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	04/21/2033		5,109,750	SOFR/3MEUR			64,674	14,411		9,966		192,619			65,445		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3046362540	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/13/2025	01/15/2034		6,942,624	SOFR/3MEUR			84,188	(122,913)		(175,837)		267,099			93,781		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2988683186	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/16/2025	07/15/2033		2,350,740	SOFR/3MEUR			28,286	(27,085)		(49,776)		89,889			30,638		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3076293136	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	04/15/2034		4,740,540	SOFR/3MEUR			62,083	(15,110)		(11,118)		179,778			65,108		100/100
Currency Swap/Rec:USD 6.47/Pay:EUR 4.70	XS3076935421	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	07/15/2033		3,055,860	6.47/4.70			37,748	(1,344)		23,176		115,572			39,827		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3076935348	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	10/15/2033		1,188,390	SOFR/3MEUR			15,259	(523)		34		44,945			15,773		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3076935694	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	05/23/2025	04/15/2034		2,033,376	SOFR/3MEUR			27,367	902		(76)		76,834			27,927		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3079940386	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/30/2025	10/15/2033		1,018,800	SOFR/3MEUR			12,819	(268)		(8,102)		38,524			13,522		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3079940626	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/30/2025	04/15/2034		1,866,810	SOFR/3MEUR			24,178	(1,481)		(15,096)		70,627			25,639		100/100
Currency Swap/Rec:USD 6.33/Pay:EUR 4.60	XS3086801852	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/02/2025	07/15/2033		2,568,150	6.33/4.60			31,633	20,480		32,045		96,310			33,471		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3086801936	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/02/2025	07/15/2033		3,870,702	SOFR/3MEUR			48,804	32,213		32,810		145,107			50,447		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3086802074	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/02/2025	10/15/2033		7,938,576	SOFR/3MEUR			101,278	57,784		44,206		297,918			105,366		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3086802660	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	04/15/2034		5,023,920	SOFR/3MEUR			66,473	41,810		54,035		188,339			69,000		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3076314312	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	10/15/2033		9,723,060	SOFR/3MEUR			130,761	41,915		47,810		365,977			129,051		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3124351795	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/21/2025	10/15/2033		3,157,650	SOFR/3MEUR			43,337	100,446		114,563		115,572			41,911		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3117287840	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	04/25/2033		876,975	SOFR/3MEUR			11,828	27,752		27,997		32,103			11,242		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3117288061	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/22/2025	10/25/2033		3,506,969	SOFR/3MEUR			47,534	108,943		108,153		128,456			46,637		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3132972509	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/30/2025	10/15/2033		6,020,175	SOFR/3MEUR			80,584	75,612		66,246		224,722			79,904		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3132972764	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/30/2025	04/15/2034		4,335,660	SOFR/3MEUR			58,889	55,575		66,436		161,800			59,547		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3133400823	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/31/2025	10/15/2034		4,963,350	SOFR/3MEUR			64,134	37,855		4,658		186,199			70,396		100/100
Currency Swap/Rec:USD 6.46/Pay:EUR 5.00 ...	XS3133401128	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/01/2025	07/15/2033		4,685,040	6.46/5.00			50,579	99,234		61,163		173,357			61,061		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3141253396	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2025	07/26/2033		3,836,910	SOFR/3MEUR			52,745	100,328		109,973		141,254			50,118		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3141253636	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/07/2025	01/26/2034		2,090,160	SOFR/3MEUR			29,045	52,024		59,966		77,048			28,292		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3048771896	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/11/2025	07/15/2033		4,291,743	SOFR/3MEUR			56,191	107,903		105,624		158,162			55,935		100/100
Currency Swap/Rec:USD 5.16/Pay:EUR 3.88 ...	BPCPL59	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/02/2035		3,171,960	5.16/3.88	4		30,502	115,280		39,631		116,082			47,391		100/100
Currency Swap/Rec:USD 5.49/Pay:EUR 4.20 ...	585055CA2	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/16/2025	04/15/2045		11,822,000	5.49/4.20			119,247	498,509		58,642		427,602			254,609		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3170927175	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/17/2025	10/15/2033		9,600,930	SOFR/3MEUR			37,239	429,319		437,841		346,715			127,430		100/100
Currency Swap/Rec:USD 5.77/Pay:EUR 4.50 ...	XS3134523011	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2025	04/28/2034		18,780,800	5.77/4.50			182,728	664,037		299,954		684,869			258,549		100/100
Currency Swap/Rec:USD 5.60/Pay:EUR 4.34 ...	XS3104529048	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	09/24/2025	07/15/2035		16,381,400	5.60/4.34			174,835	529,233		92,829		629,272			242,900		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3183183873	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/25/2025	01/15/2034		5,434,688	SOFR/3MEUR			72,913	169,503		176,978		199,040			73,412		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3183184251	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2025	04/15/2034		3,360,960	SOFR/3MEUR			45,914	99,943		100,058		123,276			46,160		100/100
Currency Swap/Rec:USD 7.10/Pay:EUR 5.88 ...	XS2868952719	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2025	11/06/2031		49,266,000	7.10/5.88			485,175	1,709,498		682,039		1,797,780			556,516		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3130029187	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/02/2025	11/15/2033		1,690,128	SOFR/3MEUR			22,729	60,344		57,540		62,291			22,567		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3178582303	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2025	01/15/2034		15,290,880	SOFR/3MEUR			200,774	344,551		360,808		565,017			206,549		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3203009322	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/15/2033		696,780	SOFR/3MEUR			9,353	17,401		16,569		25,683			9,248		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3194975101	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	01/15/2034		12,622,613	SOFR/3MEUR			166,008	308,875		325,378		465,497			170,506		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3207996359	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/28/2025	07/19/2035		4,186,800	SOFR/3MEUR			58,589	110,528		98,571		154,095			62,120		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3207995625	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	10/28/2025	04/19/2035		13,768,736	SOFR/3MEUR			189,926	362,332		396,614		506,803			201,374		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3215519714	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	01/15/2034		22,197,120	SOFR/3MEUR			290,951	457,005		408,539		821,842			299,838		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3237160562	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	01/15/2034		12,525,164	SOFR/3MEUR			165,644	334,848		301,724		460,831			169,190		100/100
Currency Swap/Rec:USD 6.57/Pay:GBP 6.80 ...	G2973*AB8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/22/2025	12/31/2050		79,448,522	6.57/6.80			(158,660)	1,114,396		(412,662)		1,306,976			1,956,939		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.03/Pay:GBP 6.20	G6992#AH9	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	01/07/2026	01/13/2036		36,846,810	6.03/6.20			(41,975)	658,152		160,904		658,152			561,631		100/100
Currency Swap/Rec:USD 6.15/Pay:GBP 6.31	G6992#AK2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/07/2026	03/17/2038		8,494,920	6.15/6.31			(6,348)	143,691		46,249		143,691			143,841		100/100
Currency Swap/Rec:USD 6.15/Pay:GBP 6.31	G6992#AJ5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/07/2026	01/13/2038		33,979,680	6.15/6.31			(34,884)	574,765		184,241		574,765			571,018		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.80	G2973*AB8	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2026	12/31/2050		79,599,211	6.67/6.80			(88,174)	1,265,085		449,556		1,265,085			1,960,650		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.80	G2973*AB8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2026	12/31/2050		79,410,111	6.67/6.80			(90,659)	1,075,985		202,177		1,075,985			1,955,993		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2309360563	D1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	01/09/2026	01/18/2029		814,240	SOFR/3MEUR			9,179	21,632		20,552		21,632			6,180		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2331769401	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/09/2026	10/20/2029		2,905,000	SOFR/3MEUR			34,567	74,256		72,580		74,256			25,398		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2334573966	D1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	01/09/2026	10/15/2029		581,600	SOFR/3MEUR			7,029	15,451		15,436		15,451			5,073		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2331769153	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/09/2026	01/20/2029		871,500	SOFR/3MEUR			10,119	22,277		21,121		22,277			6,622		100/100
Currency Swap/Rec:USD 6.71/Pay:GBP 6.80	G2973*AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/09/2026	12/31/2050		79,256,467	6.71/6.80			(73,693)	922,342		374,047		922,342			1,952,208		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2333702749	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/16/2026	01/15/2028		2,325,000	SOFR/3MEUR			25,470	60,405		58,289		60,405			13,220		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2322245098	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/16/2026	10/24/2029		1,742,850	SOFR/3MEUR			20,726	44,404		44,858		44,404			15,265		100/100
Currency Swap/Rec:USD 6.06/Pay:EUR 4.75	XS3303020385	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	02/20/2026	11/26/2035		7,244,776	6.06/4.75			56,510	269,822		97,875		269,822			109,643		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2334259400	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	03/11/2026	12/15/2029		579,250	SOFR/3MEUR			5,126	13,101		12,199		13,101			5,190		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	50496484	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/23/2026	04/27/2029		10,421,236	SOFR/3MEUR			75,224	321,141		329,521		321,141			83,619		100/100
Currency Swap/Rec:USD 5.14/Pay:EUR 3.85	BMHFPF1	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	05/08/2026	09/03/2044		27,188,700	5.14/3.85			136,772	955,593		(38,772)		955,593			575,793		100/100
Currency Swap/Rec:USD 5.67/Pay:GBP 6.13	B6276Z7	D1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	05/08/2026	07/06/2039		36,691,347	5.67/6.13			(56,100)	1,010,219		(408,773)		1,010,219			655,652		100/100
Currency Swap/Rec:USD 5.30/Pay:EUR 4.00	BV6FYW5	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2026	01/08/2045		36,263,920	5.30/4.00			194,937	1,373,289		(62,775)		1,373,289			775,397		100/100
Currency Swap/Rec:USD 4.95/Pay:EUR 3.70	478160DF8	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/11/2026	08/26/2054		15,781,180	4.95/3.70			76,928	550,145		(307,906)		550,145			416,958		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2335992397	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	05/12/2026	07/15/2031		586,650	SOFR/3MEUR			3,767	20,501		21,259		20,501			6,421		100/100
Currency Swap/Rec:USD 6.13/Pay:GBP 6.75	B3L28N4	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/12/2026	01/27/2039		18,120,820	6.13/6.75			(43,681)	378,864		(622,862)		378,864			318,203		100/100
Currency Swap/Rec:USD 5.56/Pay:EUR 4.13	FR001400MCE2	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	05/21/2026	02/01/2034		19,355,300	5.56/4.13			100,726	459,746		207,201		459,746			262,284		100/100
Currency Swap/Rec:USD 5.41/Pay:EUR 4.00	BN12QK7	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/21/2026	10/16/2039		7,761,950	5.41/4.00			39,509	174,486		16,124		174,486			140,210		100/100
Currency Swap/Rec:USD 5.28/Pay:EUR 3.88	XS2895631641	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2026	06/05/2038		7,759,940	5.28/3.88			39,428	172,826		72,872		172,826			132,645		100/100
Currency Swap/Rec:USD 5.17/Pay:EUR 3.75	XS3266594285	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2026	01/12/2036		38,826,500	5.17/3.75			198,685	898,103		390,582		898,103			591,719		100/100
Currency Swap/Rec:USD 6.36/Pay:GBP 6.63	BMTYHJ4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	05/31/2033		10,014,000	6.36/6.63			(8,314)	76,907		(103,531)		76,907			129,324		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2357478044	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2026	01/15/2031		1,714,350	SOFR/3MEUR			5,557	15,904		8,827		15,904			17,766		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2332503924	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2026	10/15/2031		3,314,410	SOFR/3MEUR			11,110	30,747		17,302		30,747			37,218		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2337313402	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/09/2026	04/20/2030		708,536	SOFR/3MEUR			2,045	6,511		3,579		6,511			6,681		100/100
Currency Swap/Rec:USD 4.37/Pay:EUR 3.00	XS2441240111	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/23/2026	01/25/2031		4,550,800	4.37/3.00			11,389	21,609		(16,468)		21,609			47,311		100/100
Currency Swap/Rec:USD 3.50/Pay:EUR 2.15	XS2369927301	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	09/04/2026	07/15/2030		1,161,000	3.50/2.15			956	28,702		19,071		28,702			11,304		100/100
Currency Swap/Rec:USD 6.72/Pay:GBP 6.80	G2973*AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2026	12/31/2050		68,255,534	6.72/6.80				(82,065)		(661,142)		(82,065)			1,681,238		100/100
Currency Swap/Rec:USD 6.71/Pay:GBP 6.80	G2973*AB8	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/25/2026	12/31/2050		68,312,242	6.71/6.80				(25,357)		(648,469)		(25,357)			1,682,635		100/100
Currency Swap/Rec:USD 7.11/Pay:EUR 6.23	E5000*AB0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/31/2023	06/30/2043		16,291,500	7.11/6.23			52,356	(692,965)		(2,149,184)		642,064			333,468		100/100
Currency Swap/Rec:USD 7.83/Pay:EUR 6.84	E5000*AC8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2023	06/30/2047		27,125,000	7.83/6.84			98,920	(1,182,441)		(5,138,424)		1,070,107			617,975		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2309361967	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	10/02/2023	04/18/2029		1,574,250	SOFR/3MEUR			17,381	(122,900)		(124,155)		62,504			12,571		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	00262#AB5	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2024	06/17/2029		15,922,950	SOFR/3MEUR			198,485	(212,292)		(250,861)		609,961			131,185		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3025439095	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	03/26/2025	07/15/2033		1,940,760	SOFR/3MEUR			20,295	(97,376)		(119,242)		77,048			25,294		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3025439251	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/26/2025	01/15/2034		5,985,120	SOFR/3MEUR			62,505	(299,132)		(396,470)		237,564			80,847		100/100
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Platinum 7410008	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2025	01/26/2027		208,193,536	SOFR/SONIA			5,747,188	1,315,385		(7,002,500)		3,649,742			591,877		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 7.16	L3009#AA6	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2030		19,918,400	6.79/7.16			(131,495)	(1,291,070)		(1,708,493)		353,872			189,393		100/100
Currency Swap/Rec:USD 7.01/Pay:GBP 7.32	L3009#AB4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2033		18,679,500	7.01/7.32			(116,721)	(1,204,378)		(1,790,003)		331,755			240,291		100/100
Currency Swap/Rec:USD 7.16/Pay:GBP 7.44	L3009#AC2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2035		18,675,000	7.16/7.44			(113,677)	(1,208,878)		(1,853,469)		331,755			274,134		100/100
Currency Swap/Rec:USD 6.75/Pay:EUR 6.00	00238*AA2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/26/2023	05/31/2028		208,943,563	6.75/6.00			804,266	(5,288,780)		(8,691,836)		8,304,581			1,349,464		100/100
Currency Swap/Rec:USD 6.76/Pay:EUR 6.00	00238*AA2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2023	05/31/2028		96,703,514	6.76/6.00			379,464	(2,456,807)		(4,015,751)		3,843,867			624,560		100/100
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	C70528AB3	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038		16,595,368	6.55/6.30			47,802	783,703		(452,285)		582,972			286,553		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2296466217	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/14/2023	11/15/2028		1,706,560	SOFR/3MEUR			19,611	(104,299)		(104,644)		66,925			12,450		100/100
Currency Swap/Rec:USD 5.44/Pay:CAD 5.25	76134KAG9	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/18/2023	09/15/2028		14,821,402	5.44/5.25			35,286	726,988		496,708		496,973			103,793		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2440262900	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/22/2023	01/25/2031		8,951,040	SOFR/3MEUR			105,709	(549,032)		(551,218)		342,192			93,057		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2331769153	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2023	01/20/2029		1,903,500	SOFR/3MEUR			21,406	(133,486)		(133,803)		75,264			14,464		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2339511375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2023	02/15/2028		4,441,752	SOFR/3MEUR			48,328	(311,183)		(315,966)		174,393			26,071		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2409273146	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	04/15/2030		2,091,000	SOFR/3MEUR			23,919	(170,795)		(172,394)		82,435			19,678		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2334258188	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/05/2023	06/15/2029		630,840	SOFR/3MEUR			6,973			(49,889)					5,192		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2305241064	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/11/2023	10/24/2027		956,790	SOFR/3MEUR			11,336	(62,278)		(64,236)		38,524			4,939		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2305384922	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	10/16/2023	07/15/2027		1,899,360	SOFR/3MEUR			22,020	(137,875)		(138,613)		74,553			8,436		100/100
Currency Swap/Rec:USD 7.05/Pay:EUR 5.22	L9619*AA9	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/19/2023	11/15/2053		44,381,400	7.05/5.22			436,156	(3,175,102)		(3,905,384)		1,797,780			1,156,159		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2441621773	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/15/2030		11,105,760	SOFR/3MEUR			132,459	(441,840)		(441,797)		430,720			100,810		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2766727890	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/15/2024	02/21/2031		17,330,040	SOFR/3MEUR			206,545	(899,952)		(908,589)		689,149			181,702		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2766728435	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/15/2024	08/21/2031		18,764,160	SOFR/3MEUR			222,312	(937,819)		(973,502)		744,795			207,536		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2766727544	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	05/21/2030		23,370,900	SOFR/3MEUR			277,780	(1,199,959)		(1,259,218)		928,853			222,978		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 5.50 ...	XS2766727627	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/15/2024	05/21/2030		6,882,560	7.29/5.50			68,431	(364,145)		(377,747)		273,947			65,665		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17 ...	XS2808282201	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029		63,680,000	6.41/6.17			(49,202)	(2,599,594)		(2,468,863)		1,105,851			519,321		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2854410136	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	10/20/2032		36,767,250	SOFR/3MEUR			414,782	(1,447,796)		(1,600,337)		1,444,645			452,561		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2112472316	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2024	10/20/2028		1,104,500	SOFR/3MEUR			12,611	(27,798)		(29,047)		42,804			7,922		100/100
Currency Swap/Rec:USD 6.03/Pay:GBP 6.15 ...	G8403#AC9	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/12/2024	09/27/2034		52,220,000	6.03/6.15			(95,186)	(803,675)		(1,472,763)		884,681			738,376		100/100
Currency Swap/Rec:USD 7.34/Pay:PEN 10.10 ..	224939AA6	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2024	12/15/2043		60,642,718	7.34/10.10			(1,804,717)	(5,657,450)		(12,518,713)		1,732,661			1,258,215		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2988521444	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2025	07/20/2033		10,517,000	SOFR/3MEUR			100,167	(805,977)		(960,901)		428,043			137,208		100/100
Currency Swap/Rec:USD 7.41/Pay:EUR 5.88 ...	BRX9VG5	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/08/2025	03/23/2035		32,823,000	7.41/5.88			292,718	(1,089,580)		(1,832,899)		1,178,678			477,972		100/100
Currency Swap/Rec:USD 8.06/Pay:EUR 6.38 ...	BM8VBH2	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/08/2025	09/12/2030		22,974,000	8.06/6.38			224,712	(812,563)		(932,368)		916,688			228,399		100/100
Currency Swap/Rec:USD 8.00/Pay:EUR 6.38 ...	BPRSM61	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	07/16/2033		22,995,000	8.00/6.38			219,892	(797,166)		(1,141,128)		924,728			299,758		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3029439406	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2025	04/15/2033		7,226,418	SOFR/3MEUR			80,705	(275,054)		(305,318)		283,578			92,439		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3029439661	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	10/15/2033		9,674,000	SOFR/3MEUR			115,309	(233,605)		(268,688)		374,537			128,400		100/100
Currency Swap/Rec:USD 5.45/Pay:GBP 5.63 ...	BJK0PN0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	04/10/2025	03/24/2031		4,571,910	5.45/5.63			(18,583)	(109,190)		(176,650)		68,914			48,396		100/100
Currency Swap/Rec:USD 8.11/Pay:EUR 6.38 ...	BM8VBH2	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	09/12/2030		2,230,652	8.11/6.38			24,643	(38,647)		(42,160)		86,692			22,176		100/100
Currency Swap/Rec:USD 8.09/Pay:EUR 6.38 ...	BPRSM61	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2025	07/16/2033		6,822,016	8.09/6.38			75,068	(120,361)		(154,385)		268,743			88,930		100/100
Currency Swap/Rec:USD 7.39/Pay:EUR 5.75 ...	BTJWWY7	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2025	09/22/2033		38,930,500	7.39/5.75			400,305	(676,093)		(1,075,941)		1,352,331			514,397		100/100
Currency Swap/Rec:USD 6.58/Pay:EUR 4.88 ...	BPGM8J9	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/10/2025	06/29/2029		4,007,520	6.58/4.88			44,434	(68,188)		(66,999)		146,817			33,216		100/100
Currency Swap/Rec:USD 7.63/Pay:EUR 5.75 ...	BVOWI6B5	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/20/2025	09/11/2034		25,272,000	7.63/5.75			316,497	(207,423)		(32,977)		938,068			356,358		100/100
Currency Swap/Rec:USD 8.33/Pay:EUR 6.38 ...	BNLY9P9	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	05/22/2025	09/22/2034		12,635,840	8.33/6.38			165,903	(44,560)		92,637		494,712			178,514		100/100
Currency Swap/Rec:USD 7.65/Pay:EUR 5.75 ...	BVOWI6B5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2025	09/11/2034		15,808,800	7.65/5.75			204,244	(46,758)		143,941		584,793			222,918		100/100
Currency Swap/Rec:USD 8.30/Pay:EUR 6.38 ...	BNLY9P9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	09/22/2034		17,010,000	8.30/6.38			223,789	29,582		176,697		662,752			240,310		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3085111543	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	07/15/2033		6,424,110	SOFR/3MEUR			82,214	3,982		(954)		242,700			83,726		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3085111899	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2025	01/15/2034		7,369,320	SOFR/3MEUR			99,472	(1,938)		6,486		278,656			99,545		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 6.88 ...	FR0014010RY7	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/20/2025	06/26/2035		102,664,260	6.79/6.88			(38,928)	1,654,159		946,077		1,685,317			1,517,771		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.78/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2025	06/26/2035		67,564,180	6.78/6.88			(30,935)	1,019,468		523,144		1,157,306			998,857		100/100
Currency Swap/Rec:USD 6.76/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/20/2025	06/26/2035		51,320,700	6.76/6.88			(27,728)	815,649		384,202		842,658			758,716		100/100
Currency Swap/Rec:USD 6.75/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/26/2035		256,755,900	6.75/6.88			(151,102)	4,230,647		1,737,883		4,213,292			3,795,836		100/100
Currency Swap/Rec:USD 6.77/Pay:CAD 5.89	29759BAA5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/22/2030		13,566,316	6.77/5.89			95,323	512,908		377,524		481,275			132,419		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3133401474	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	01/15/2035		8,847,225	SOFR/3MEUR			116,798	185,148		175,990		327,453			127,433		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3133401631	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	04/15/2035		3,711,396	SOFR/3MEUR			50,549	71,059		72,163		137,616			54,246		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3048772357	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	01/15/2034		8,097,498	SOFR/3MEUR			107,262	194,060		190,379		298,774			109,381		100/100
Currency Swap/Rec:USD 7.09/Pay:EUR 5.75	BTJWWY7	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	09/05/2025	09/22/2033		9,405,600	7.09/5.75			98,612	356,892		184,538		351,693			124,278		100/100
Currency Swap/Rec:USD 7.90/Pay:EUR 6.50	XS3037646661	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2025	05/20/2031		20,511,040	7.90/6.50			213,637	619,326		362,386		799,195			220,872		100/100
Currency Swap/Rec:USD 7.54/Pay:EUR 6.13	BQJRDV5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/20/2025	01/28/2035		14,562,500	7.54/6.13			147,118	434,895		137,644		568,295			210,203		100/100
Currency Swap/Rec:USD 7.15/Pay:EUR 5.75	BVOWB65	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/20/2025	09/11/2034		5,824,500	7.15/5.75			61,924	167,922		56,551		220,301			82,131		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/14/2025	05/31/2034		187,626,923	6.37/5.00			1,935,588	4,717,301		1,390,716		6,914,538			2,598,350		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2025	05/31/2034		187,287,692	6.38/5.00			1,939,770	4,378,071		902,043		6,914,538			2,593,653		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	11/17/2025	05/31/2034		187,303,846	6.38/5.00			1,937,727	4,394,224		916,877		6,914,538			2,593,876		100/100
Currency Swap/Rec:USD 6.36/Pay:EUR 5.00	L0187*AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2025	05/31/2034		187,303,846	6.36/5.00			1,906,707	4,394,224		1,129,664		6,914,538			2,593,876		100/100
Currency Swap/Rec:USD 6.33/Pay:EUR 5.00	L0187*AA0	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/18/2025	05/31/2034		37,467,231	6.33/5.00			374,600	885,306		101,206		1,382,908			518,865		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/19/2025	05/31/2034		186,673,846	6.37/5.00			1,891,309	3,764,224		121,905		6,914,538			2,585,152		100/100
Currency Swap/Rec:USD 6.31/Pay:GBP 6.63	BS9G7G9	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	03/02/2026	10/01/2034		13,407,000	6.31/6.63			(20,561)	162,132		(155,988)		162,132			189,701		100/100
Currency Swap/Rec:USD 6.18/Pay:GBP 6.75	B3L28N4	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/15/2026	01/27/2039		17,891,680	6.18/6.75			(38,232)	135,863		(749,116)		135,863			314,179		100/100
Currency Swap/Rec:USD 5.18/Pay:EUR 3.85	BMHFPF1	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/18/2026	09/03/2044		17,479,500	5.18/3.85			85,920	452,963		2,284		452,963			370,175		100/100
Currency Swap/Rec:USD 4.85/Pay:GBP 5.25	BT9NCJ5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/19/2026	07/31/2036		17,953,320	4.85/5.25			(26,364)	187,606		(359,133)		187,606			281,602		100/100
Currency Swap/Rec:USD 5.32/Pay:GBP 5.75	B4KBJD6	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/19/2026	09/14/2040		22,424,900	5.32/5.75			(35,853)	215,867		(699,314)		215,867			419,039		100/100
Currency Swap/Rec:USD 5.45/Pay:GBP 5.88	B28RLV4	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2026	10/30/2037		22,423,225	5.45/5.88			(35,398)	218,539		(597,054)		218,539			373,372		100/100
Currency Swap/Rec:USD 5.33/Pay:GBP 5.75	B1YXWQ1	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/19/2026	06/22/2037		15,266,017	5.33/5.75			(20,891)	169,322		(367,150)		169,322			250,081		100/100
Currency Swap/Rec:USD 4.95/Pay:EUR 3.63	BQC9608	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2026	08/03/2044		19,451,775	4.95/3.63			94,764	436,180		(119,323)		436,180			410,967		100/100
Currency Swap/Rec:USD 5.39/Pay:EUR 4.00	BN12QK7	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	05/20/2026	10/16/2039		23,295,900	5.39/4.00			118,247	525,809		56,994		525,809			420,813		100/100
Currency Swap/Rec:USD 5.52/Pay:GBP 5.88	B28RLV4	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	05/20/2026	10/30/2037		13,462,980	5.52/5.88			(17,513)	141,536		(262,122)		141,536			224,174		100/100
Currency Swap/Rec:USD 4.92/Pay:GBP 5.25	BT9NCJ5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2026	07/31/2036		22,361,300	4.92/5.25			(26,604)	220,086		(366,062)		220,086			350,743		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.94/Pay:EUR 3.63	BQC9608	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	06/05/2026	08/03/2044		46,128,200	4.94/3.63			190,680	1,345,156		(497,652)		972,416			974,572		100/100
Currency Swap/Rec:USD 4.77/Pay:EUR 3.38	BSY4TW8	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/06/2026	06/06/2032		17,325,000	4.77/3.38			75,330	343,917		146,803		343,917			206,591		100/100
Currency Swap/Rec:USD 6.31/Pay:GBP 6.50	XS2598063480	D1	Currency	MITSUBISHI UFJ TRUST AND BANKI JBONEPAGQXF4QP29B387	09/02/2026	03/14/2029		4,730,813	6.31/6.50			(695)	81,788		49,244		81,788			37,061		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.75	B3L28N4	D1	Currency	MITSUBISHI UFJ TRUST AND BANKI JBONEPAGQXF4QP29B387	09/02/2026	01/27/2039		9,232,499	6.41/6.75			(2,443)	162,702		(98,276)		162,702			162,123		100/100
Currency Swap/Rec:USD 5.41/Pay:GBP 5.75	B4KBJD6	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	09/02/2026	09/14/2040		8,518,096	5.41/5.75			(2,272)	138,078		(135,606)		138,078			159,172		100/100
Currency Swap/Rec:USD 5.78/Pay:GBP 6.13	B6276Z7	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2026	07/06/2039		16,103,820	5.78/6.13			(4,287)	258,020		(234,949)		258,020			287,765		100/100
Currency Swap/Rec:USD 5.55/Pay:GBP 5.88	B28RLV4	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	09/02/2026	10/30/2037		9,704,160	5.55/5.88			(2,438)	162,684		(99,527)		162,684			161,585		100/100
Currency Swap/Rec:USD 5.94/Pay:GBP 6.25	XS3504677777	D1	Currency	MITSUBISHI UFJ TRUST AND BANKI JBONEPAGQXF4QP29B387	09/10/2026	06/14/2038		14,856,490	5.94/6.25			(2,134)	274,979		(79,316)		274,979			254,219		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3043418667	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/03/2025	01/15/2034		5,539,000	SOFR/3MEUR			64,772	(122,488)		(171,290)		214,021			74,821		100/100
Currency Swap/Rec:USD 6.68/Pay:EUR 5.13	BSLTP40	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/08/2025	03/14/2033		8,190,000	6.68/5.13			76,866	(311,780)		(420,811)		337,341			104,061		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3076935348	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	10/15/2033		509,310	SOFR/3MEUR			6,542	(224)		15		19,262			6,760		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3076935694	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	05/23/2025	04/15/2034		968,544	SOFR/3MEUR			13,036	430		(36)		36,598			13,302		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3076314585	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	06/06/2025	01/15/2034		5,694,000	SOFR/3MEUR			75,990	32,512		43,462		214,021			76,914		100/100
Currency Swap/Rec:USD 3.96/Pay:GBP 4.25	B96W8K8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2025	12/01/2042		6,674,750	3.96/4.25			(15,341)	46,791		(154,216)		110,585			134,247		100/100
Currency Swap/Rec:USD 6.65/Pay:EUR 5.50	XS3322440945	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/15/2026	08/01/2033		11,783,000	6.65/5.50			61,571	460,023		155,460		460,023			154,095		100/100
Currency Swap/Rec:USD 5.28/Pay:EUR 3.88	XS2895631641	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2026	06/05/2038		3,822,060	5.28/3.88			19,420	85,123		35,892		85,123			65,333		100/100
Currency Swap/Rec:USD 6.77/Pay:CAD 5.89	29759BAA5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/22/2030		7,303,535	6.77/5.89			51,318	276,128		203,243		259,099			71,289		100/100
Currency Swap/Rec:USD 6.33/Pay:AUD 6.49	29478DAA1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	11/24/2030		12,734,132	6.33/6.49			(61,506)	(833,644)		(896,105)		(523,732)			129,760		100/100
Currency Swap/Rec:USD 5.50/Pay:EUR 4.13	BTZJ855	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	11/19/2044		11,604,000	5.50/4.13			119,367	289,692		(95,705)		441,717			247,186		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/14/2025	05/31/2034		5,360,769	6.37/5.00			55,303	134,780		39,735		197,558			74,239		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2025	05/31/2034		5,351,077	6.38/5.00			55,422	125,088		25,773		197,558			74,104		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	11/17/2025	05/31/2034		5,351,538	6.38/5.00			55,364	125,549		26,196		197,558			74,111		100/100
Currency Swap/Rec:USD 6.36/Pay:EUR 5.00	L0187*AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2025	05/31/2034		5,351,538	6.36/5.00			54,477	125,549		32,276		197,558			74,111		100/100
Currency Swap/Rec:USD 6.33/Pay:EUR 5.00	L0187*AA0	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/18/2025	05/31/2034		1,070,492	6.33/5.00			10,703	25,294		2,892		39,512			14,825		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/19/2025	05/31/2034		5,333,538	6.37/5.00			54,037	107,549		3,483		197,558			73,861		100/100
Currency Swap/Rec:USD 5.39/Pay:EUR 4.00	BN12QK7	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	05/20/2026	10/16/2039		11,474,100	5.39/4.00			58,241	258,980		28,072		258,980			207,266		100/100
Currency Swap/Rec:USD 5.29/Pay:EUR 3.88	BN2SBM1	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	06/12/2026	03/24/2032		9,828,550	5.29/3.88			43,047	207,581		94,644		207,581			115,092		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 4.55	XS3372006646	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	06/12/2026	08/28/2031		24,838,643	6.01/4.55			107,229	530,640		305,071		530,640			275,259		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2311368430	D1	Currency	Goldman Sachs Group Inc/The	08/09/2024	04/25/2031		1,092,000	SOFR/3MEUR			12,293	(40,342)		(47,946)		42,982			11,672		100/100
Currency Swap/Rec:USD 4.93/Pay:GBP 5.25	20030NEN7	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	10/24/2025	06/26/2040		6,674,750	4.93/5.25			(15,989)	46,791		(149,542)		110,585			123,744		100/100
Currency Swap/Rec:USD 6.57/Pay:GBP 6.80	G2973*AB8	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	12/22/2025	12/31/2050		1,501,437	6.57/6.80			(2,998)	21,060		(7,799)		24,700			36,983		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.80	G2973*AB8	D1	Currency	Societe Generale SA	02RNE8IBXP4R0TD8PU41	01/07/2026	12/31/2050		1,504,284	6.67/6.80			(1,666)	23,908		8,496		23,908			37,053		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.80	G2973*AB8	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	01/08/2026	12/31/2050		1,500,711	6.67/6.80			(1,713)	20,334		3,821		20,334			36,965		100/100
Currency Swap/Rec:USD 6.71/Pay:GBP 6.80	G2973*AB8	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	01/09/2026	12/31/2050		1,497,807	6.71/6.80			(1,393)	17,431		7,069		17,431			36,893		100/100
Currency Swap/Rec:USD 4.85/Pay:GBP 4.88	00206RBE1	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	01/13/2026	06/01/2044		27,814,558	4.85/4.88			(4,453)	388,797		371,827		388,797			584,804		100/100
Currency Swap/Rec:USD 6.72/Pay:GBP 6.80	G2973*AB8	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	09/25/2026	12/31/2050		1,289,909	6.72/6.80				(1,551)		(12,494)		(1,551)			31,772		100/100
Currency Swap/Rec:USD 6.71/Pay:GBP 6.80	G2973*AB8	D1	Currency	Societe Generale SA	02RNE8IBXP4R0TD8PU41	09/25/2026	12/31/2050		1,290,981	6.71/6.80				(479)		(12,255)		(479)			31,799		100/100
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	C70528AB3	D1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038		3,687,860	6.55/6.30			10,623	174,156		(100,508)		129,549			63,678		100/100
Currency Swap/Rec:USD 6.47/Pay:GBP 6.88	XS2485268150	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL77OXOHC3ZE78	04/04/2025	12/15/2031		9,701,250	6.47/6.88			(27,744)	(237,649)		(473,512)		(237,960)			110,728		100/100
Currency Swap/Rec:USD 3.51/Pay:EUR 2.13	BM8Z5D8	D1	Currency	Goldman Sachs Group Inc/The	KD3XUN7O6T14HNAYLU02	04/08/2025	05/31/2032		13,681,250	3.51/2.13			75,595	(429,222)		(582,485)		(415,213)			162,905		100/100
Currency Swap/Rec:USD 8.00/Pay:EUR 6.38	BPRSM61	D1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	04/08/2025	07/16/2033		4,927,500	8.00/6.38			47,120	(170,821)		(244,527)		198,156			64,234		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.88	XS2485268150	D1	Currency	Societe Generale SA	02RNE8IBXP4R0TD8PU41	04/08/2025	12/15/2031		6,392,500	6.67/6.88			(15,048)	(229,002)		(345,852)		(229,205)			72,962		100/100
Currency Swap/Rec:USD 6.68/Pay:GBP 6.88	XS2485268150	D1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	04/10/2025	12/15/2031		6,453,500	6.68/6.88			(12,871)	(168,741)		(271,984)		(168,959)			73,659		100/100
Currency Swap/Rec:USD 8.09/Pay:EUR 6.38	BPRSM61	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	04/10/2025	07/16/2033		10,233,024	8.09/6.38			73,955	(180,542)		(231,578)		(97,868)			133,395		100/100
Currency Swap/Rec:USD 7.39/Pay:EUR 5.75	BTJWWY7	D1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	04/10/2025	09/22/2033		13,903,750	7.39/5.75			86,801	(241,462)		(384,265)		(233,325)			183,713		100/100
Currency Swap/Rec:USD 6.18/Pay:GBP 6.75	B3L28N4	D1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	05/15/2026	01/27/2039		8,812,320	6.18/6.75			(18,831)	66,918		(368,968)		66,918			154,745		100/100
Currency Swap/Rec:USD 5.56/Pay:EUR 4.13	BQXSVB0	D1	Currency	Toronto-Dominion Bank/The	PT30B789TSUIDF371261	06/08/2026	04/02/2031		2,309,000	5.56/4.13			10,327	46,037		25,277		46,037			24,509		100/100
Currency Swap/Rec:USD 5.94/Pay:EUR 4.50	XS3134523011	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL77OXOHC3ZE78	06/12/2026	04/28/2034		9,718,800	5.94/4.50			42,627	215,103		91,886		215,103			133,795		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2320698728	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	02/26/2024	09/15/2028		650,700	SOFR/3MEUR			7,015	(28,679)		(31,405)		25,683			4,557		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2418763491	D1	Currency	Societe Generale SA	02RNE8IBXP4R0TD8PU41	07/09/2024	10/15/2028		746,856	SOFR/3MEUR			7,650	(34,429)		(37,065)		29,535			5,339		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2092261465	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	08/28/2024	04/17/2029		770,700	SOFR/3MEUR			8,676	(14,209)		(15,569)		29,672			6,151		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2314651972	D1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	09/13/2024	03/15/2029		2,605,915	SOFR/3MEUR			29,309	(54,964)		(67,989)		100,450			20,426		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2901462247	D1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	09/25/2024	07/15/2032		5,596,500	SOFR/3MEUR			69,372	(64,988)		(66,121)		214,021			67,359		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2989699041	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	02/21/2025	01/15/2034		12,570,000	SOFR/3MEUR			49,761	(1,017,572)		(1,325,423)		(1,017,572)			169,795		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3006148178	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	02/28/2025	01/15/2034		14,513,859	SOFR/3MEUR			128,006	(1,281,693)		(1,629,079)		597,120			196,053		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3004566421	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	03/26/2025	10/15/2033		14,880,540	SOFR/3MEUR			154,122	(745,168)		(906,271)		590,699			197,505		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3004566777	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/26/2025	10/15/2033		1,940,940	SOFR/3MEUR			19,952	(97,196)		(121,793)		77,048			25,762		100/100
Currency Swap/Rec:USD 6.13/Pay:EUR 4.50	BSFVHR9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2025	12/15/2030		8,197,125	6.13/4.50			90,723	(295,013)		(324,814)		320,441			84,105		100/100
Currency Swap/Rec:USD 5.83/Pay:EUR 4.25	BR4XY89	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	05/28/2030		8,175,000	5.83/4.25			78,653	(317,599)		(370,793)		319,344			78,201		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 4.50	BSHT6B8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	10/14/2032		8,175,000	6.01/4.50			74,368	(311,135)		(429,769)		308,913			100,488		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3029439828	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	01/15/2034		17,234,188	SOFR/3MEUR			190,968	(627,808)		(857,830)		675,238			232,799		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3036672965	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		23,301,600	SOFR/3MEUR			280,325	(476,651)		(614,076)		898,890			320,030		100/100
Currency Swap/Rec:USD 5.65/Pay:EUR 4.38	BR85C21	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	09/10/2025	08/19/2031		21,097,800	5.65/4.38			127,209	753,902		379,057		752,051			233,216		100/100
Currency Swap/Rec:USD 5.19/Pay:EUR 3.88	BQFK3N0	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/10/2025	08/27/2029		21,097,800	5.19/3.88			214,530	742,310		527,958		798,631			179,938		100/100
Currency Swap/Rec:USD 5.42/Pay:EUR 4.12	BT6M5D0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/10/2025	11/19/2029		21,096,540	5.42/4.12			121,021	741,013		511,055		740,505			186,908		100/100
Currency Swap/Rec:USD 3.06/Pay:EUR 1.88	BLD2ZX7	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/10/2025	01/02/2031		24,615,150	3.06/1.88			133,683	750,892		445,884		759,481			254,034		100/100
Currency Swap/Rec:USD 9.63/Pay:EUR 8.25	BQXJCH6	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2025	03/13/2029		29,277,500	9.63/8.25			324,692	1,075,951		878,307		1,181,757			229,229		100/100
Currency Swap/Rec:USD 7.34/Pay:EUR 5.88	BMH5TG0	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/15/2025	10/09/2027		41,128,500	7.34/5.88			477,007	1,542,887		1,450,312		1,539,779			208,162		100/100
Currency Swap/Rec:USD 7.10/Pay:EUR 5.88	XS2868952719	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/29/2025	11/06/2031		32,844,000	7.10/5.88			174,165	1,139,666		454,692		1,139,666			371,010		100/100
Currency Swap/Rec:USD 3.39/Pay:EUR 1.88	BLH07S6	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/14/2025	06/15/2027		10,230,600	3.39/1.88			115,788	209,766		196,345		378,818			43,007		100/100
Currency Swap/Rec:USD 3.38/Pay:EUR 2.37	XS2406737036	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2025	11/23/2026		3,607,160	3.38/2.37			14,106	97,037		91,258		97,037			6,937		100/100
Currency Swap/Rec:USD 7.85/Pay:EUR 6.50	XS3037646661	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	05/20/2031		2,790,240	7.85/6.50			16,463	72,726		40,842		72,726			30,046		100/100
Currency Swap/Rec:USD 5.65/Pay:EUR 4.50	DE000DL19V55	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2025	11/30/2026		3,723,520	5.65/4.50			16,658	100,167		94,984		100,167			7,611		100/100
Currency Swap/Rec:USD 6.55/Pay:GBP 6.10	G2973*AA0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	01/06/2026	12/31/2048		30,172,939	6.55/6.10			92,401	589,357		2,048,042		589,357			711,923		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2335992397	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	05/12/2026	07/15/2031		2,933,250	SOFR/3MEUR			18,444	102,506		106,296		102,506			32,105		100/100
Currency Swap/Rec:USD 6.34/Pay:GBP 6.63	BS9G7G9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/12/2026	10/01/2034		9,653,472	6.34/6.63			(7,976)	113,411		(77,598)		113,411			136,591		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2332503924	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2026	10/15/2031		571,450	SOFR/3MEUR			1,915	5,301		2,983		5,301			6,417		100/100
Currency Swap/Rec:USD 6.63/Pay:GBP 6.10	G2973*AA0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	09/25/2026	12/31/2048		12,909,018	6.63/6.10				(6,741)		1,032,044		(6,741)			304,585		100/100
Currency Swap/Rec:USD 5.57/Pay:EUR 3.10	BDRKGC7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/09/2017	07/06/2027		3,689,350	5.57/3.10			35,520	(273,757)		(253,504)		(273,719)			16,128		100/100
Currency Swap/Rec:USD 5.85/Pay:EUR 3.50	BWNGPD6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2017	06/30/2027		5,020,540	5.85/3.50			46,060	(301,487)		(279,768)		(300,369)			21,710		100/100
Currency Swap/Rec:USD 5.53/Pay:EUR 3.10	BDRKGC7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2017	07/06/2027		2,991,800	5.53/3.10			28,884	(178,795)		(163,799)		(178,333)			13,079		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2017	09/27/2028		5,768,280	7.29/4.75			48,411	(345,189)		(267,651)		(347,003)			40,732		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.63	BYWOG96	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2017	01/13/2028		3,708,950	7.29/4.63			32,931	(253,823)		(217,248)		(254,562)			21,044		100/100
Currency Swap/Rec:USD 5.90/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2017	06/30/2027		2,967,160	5.90/3.50			27,461	(203,334)		(190,372)		(202,845)			12,831		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.33/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2017	09/27/2028		1,907,460	7.33/4.75			16,034	(130,310)		(104,297)		(131,160)			13,469		100/100
Currency Swap/Rec:USD 7.18/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2017	09/27/2028		1,385,150	7.18/4.75			10,966	(86,222)		(70,861)		(87,938)			9,781		100/100
Currency Swap/Rec:USD 5.24/Pay:EUR 3.10	BDRKGC7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2017	07/06/2027		2,842,580	5.24/3.10			24,768	(100,881)		(100,217)		(102,174)			12,426		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 4.50	BZ6RY96	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2017	06/10/2027		2,282,700	6.71/4.50			17,888	(94,450)		(95,284)		(96,404)			9,502		100/100
Currency Swap/Rec:USD 5.61/Pay:EUR 3.50	BWNGPD6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2017	06/30/2027		1,413,100	5.61/3.50			11,898	(58,731)		(58,953)		(59,161)			6,111		100/100
Currency Swap/Rec:USD 6.96/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2017	09/27/2028		1,866,090	6.96/4.75			14,269	(56,721)		(43,096)		(60,341)			13,177		100/100
Currency Swap/Rec:USD 6.84/Pay:EUR 4.63	BYWOG96	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	01/13/2028		3,024,000	6.84/4.63			24,769	(30,878)		(23,393)		(34,172)			17,158		100/100
Currency Swap/Rec:USD 6.64/Pay:EUR 4.38	BD9BT30	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	03/31/2027		2,240,000	6.64/4.38			19,198	(23,915)		(25,641)		(25,316)			7,909		100/100
Currency Swap/Rec:USD 5.51/Pay:EUR 3.38	BD584Y1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	09/29/2027		7,280,000	5.51/3.38			58,070	(76,955)		(48,530)		(81,377)			36,350		100/100
Currency Swap/Rec:USD 6.55/Pay:EUR 4.50	BZ6RY96	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	06/10/2027		450,680	6.55/4.50			3,542	(1,954)		(1,400)		(2,424)			1,876		100/100
Currency Swap/Rec:USD 5.46/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	06/30/2027		2,253,400	5.46/3.50			18,736	(10,523)		(7,658)		(11,618)			9,744		100/100
Currency Swap/Rec:USD 5.47/Pay:EUR 3.38	BD584Y1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	09/29/2027		3,380,100	5.47/3.38			26,642	(15,156)		(4,036)		(17,413)			16,877		100/100
Currency Swap/Rec:USD 5.16/Pay:EUR 3.10	BDRKGC7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2017	07/06/2027		1,686,000	5.16/3.10			14,772	(11,757)		(12,489)		(12,900)			7,370		100/100
Currency Swap/Rec:USD 6.69/Pay:EUR 4.38	BD9BT30	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2017	03/31/2027		896,800	6.69/4.38			7,879	(8,734)		(9,237)		(9,352)			3,166		100/100
Currency Swap/Rec:USD 6.89/Pay:EUR 4.63	BYWOG96	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2017	01/13/2028		783,300	6.89/4.63			6,549	(8,506)		(6,340)		(9,655)			4,444		100/100
Currency Swap/Rec:USD 8.21/Pay:GBP 6.75	B3DOFP7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/01/2017	09/11/2028		11,486,900	8.21/6.75			73,362	273,128		494,091		228,877			80,217		100/100
Currency Swap/Rec:USD 5.92/Pay:EUR 3.50	BWNGPD6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2017	06/30/2027		2,361,600	5.92/3.50			26,249	99,777		104,241		96,816			10,212		100/100
Currency Swap/Rec:USD 5.83/Pay:EUR 3.38	BD584Y1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2017	09/29/2027		2,361,600	5.83/3.38			23,611	99,911		109,803		97,236			11,792		100/100
Currency Swap/Rec:USD 6.84/Pay:EUR 4.38	BD9BT30	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/05/2017	03/31/2027		2,363,000	6.84/4.38			24,368	101,067		106,299		97,768			8,343		100/100
Currency Swap/Rec:USD 7.03/Pay:EUR 4.50	BZ6RY96	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/05/2017	06/10/2027		2,363,000	7.03/4.50			25,167	103,245		111,273		98,074			9,837		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	09/27/2028		2,358,800	7.29/4.75			24,484	106,600		128,782		96,847			16,656		100/100
Currency Swap/Rec:USD 5.43/Pay:EUR 3.10	BDRKGC7	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/14/2017	07/06/2027		3,061,500	5.43/3.10			32,550	121,238		133,191		117,275			13,383		100/100
Currency Swap/Rec:USD 6.98/Pay:EUR 4.63	BYWOG96	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/21/2017	01/13/2028		2,728,950	6.98/4.63			26,847	133,280		148,179		126,267			15,483		100/100
Currency Swap/Rec:USD 8.41/Pay:GBP 6.75	B3DOFP7	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2018	09/11/2028		5,743,875	8.41/6.75			41,814	142,211		275,915		114,988			40,111		100/100
Currency Swap/Rec:USD 5.50/Pay:EUR 3.10	BDRKGC7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	07/06/2027		2,803,700	5.50/3.10			32,016	202,800		207,477		199,890			12,256		100/100
Currency Swap/Rec:USD 8.42/Pay:GBP 6.75	B3DOFP7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/15/2018	09/11/2028		5,923,650	8.42/6.75			48,841	331,267		460,988		306,319			41,367		100/100
Currency Swap/Rec:USD 5.92/Pay:EUR 3.38	BD584Y1	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/20/2018	09/29/2027		4,786,860	5.92/3.38			52,065	375,290		411,233		371,998			23,901		100/100
Currency Swap/Rec:USD 7.42/Pay:EUR 4.63	BYWOG96	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2018	01/13/2028		3,559,750	7.42/4.63			43,445	287,503		329,891		279,439			20,197		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 5.97/Pay:EUR 3.50	BWNGPD6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2018	06/30/2027		2,737,460	5.97/3.50			33,162	249,428		256,021		247,055			11,837		100/100
Currency Swap/Rec:USD 6.89/Pay:EUR 4.38	BD9BT30	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2018	03/31/2027		2,737,240	6.89/4.38			31,200	249,329		257,195		246,507			9,664		100/100
Currency Swap/Rec:USD 6.00/Pay:EUR 3.50	BWNGPD6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	06/30/2027		1,968,770	6.00/3.50			22,018	43,540		50,788		43,936			8,513		100/100
Currency Swap/Rec:USD 5.56/Pay:EUR 3.10	BDRKGC7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	07/06/2027		3,705,920	5.56/3.10			40,680	83,372		94,965		82,397			16,200		100/100
Currency Swap/Rec:USD 4.05/Pay:EUR 1.63	BYQM7D9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2018	02/21/2028		2,084,040	4.05/1.63			19,803	45,811		65,921		45,888			12,305		100/100
Currency Swap/Rec:USD 6.85/Pay:GBP 5.56	BYYTRZ4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2019	07/20/2035		5,072,000	6.85/5.56			19,618	(230,368)		216,250		(230,368)			75,265		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 4.63	BDZSRK8	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/15/2021	06/27/2028		1,159,700	6.37/4.63			7,626	30,279		29,237		28,328			7,654		100/100
Currency Swap/Rec:USD 6.63/Pay:GBP 5.75	B3RS4H2	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/15/2021	07/05/2040		4,955,040	6.63/5.75			22,046	233,921		636,760		221,074			91,944		100/100
Currency Swap/Rec:USD 4.82/Pay:EUR 3.10	BM9KZX2	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2021	06/29/2028		11,564,000	4.82/3.10			88,652	241,887		261,618		241,306			76,444		100/100
Currency Swap/Rec:USD 6.05/Pay:EUR 4.25	BM9JM27	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/04/2021	09/11/2028		6,360,750	6.05/4.25			49,542	142,722		148,537		135,817			44,419		100/100
Currency Swap/Rec:USD 5.78/Pay:EUR 4.00	BLPJHJ6	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/15/2021	12/23/2027		5,492,160	5.78/4.00			43,477	62,199		67,381		57,267			30,457		100/100
Currency Swap/Rec:USD 3.85/Pay:EUR 2.60	BJK11G8	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2022	11/19/2037		12,443,750	3.85/2.60			(72,155)	(1,480,218)		(1,838,181)		(1,440,674)			207,714		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/28/2022	09/21/2041		2,363,000	2.56/1.47			7,113	(334,079)		(435,373)		(234,882)			45,738		100/100
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM8V9T0	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/31/2022	09/21/2041		2,363,000	2.58/1.47			7,252	(336,573)		(439,612)		(249,536)			45,738		100/100
Currency Swap/Rec:USD 6.22/Pay:GBP 5.88	B28RLV4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	10/30/2037		10,120,000	6.22/5.88			(20,190)	(1,518,908)		(1,366,896)		(1,518,121)			168,509		100/100
Currency Swap/Rec:USD 6.17/Pay:GBP 5.75	B1YXWQ1	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/01/2022	06/22/2037		2,289,800	6.17/5.75			(4,760)	(346,011)		(305,914)		(345,356)			37,511		100/100
Currency Swap/Rec:USD 6.49/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/01/2022	06/02/2034		4,814,460	6.49/6.13			(13,777)	(769,737)		(722,947)		(770,109)			66,697		100/100
Currency Swap/Rec:USD 6.43/Pay:GBP 6.00	B5KP6X4	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/02/2022	11/24/2034		5,728,500	6.43/6.00			(9,946)	(853,783)		(825,162)		(851,924)			81,800		100/100
Currency Swap/Rec:USD 6.55/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2022	06/02/2034		5,040,200	6.55/6.13			(13,322)	(812,425)		(734,803)		(812,972)			69,824		100/100
Currency Swap/Rec:USD 5.37/Pay:GBP 5.63	7748927	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2023	01/23/2034		3,822,300	5.37/5.63			(3,017)	(159,074)		(232,328)		(158,831)			51,709		100/100
Currency Swap/Rec:USD 4.85/Pay:GBP 5.13	XS2523960719	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/30/2023	08/23/2032		2,546,400	4.85/5.13			(5,572)	(96,056)		(150,634)		(96,735)			30,930		100/100
Currency Swap/Rec:USD 5.44/Pay:CAD 5.25	76134KAG9	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/18/2023	09/15/2028		18,526,753	5.44/5.25			23,831	908,735		620,885		621,193			129,742		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2334573701	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2023	04/15/2029		3,411,200	SOFR/3MEUR			39,949	(210,753)		(210,720)		134,403			27,196		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2331769153	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2023	01/20/2029		1,269,000	SOFR/3MEUR			14,271	(88,990)		(89,202)		50,176			9,643		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2339511375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2023	02/15/2028		2,961,168	SOFR/3MEUR			32,218	(207,455)		(210,644)		116,262			17,381		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2305384922	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	10/16/2023	07/15/2027		1,266,240	SOFR/3MEUR			14,673	(91,917)		(92,409)		49,702			5,624		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2808282201	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029		12,736,000	6.41/6.17			(9,840)	(519,919)		(493,773)		221,170			103,864		100/100
Currency Swap/Rec:USD 5.63/Pay:GBP 5.75	BL6HXB3	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/10/2025	04/26/2028		20,917,480	5.63/5.75			(53,268)	(477,162)		(581,100)		337,785			131,156		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 8.33/Pay:EUR 6.38	BNLY9P9	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	05/22/2025	09/22/2034		3,384,600	8.33/6.38			44,438	(11,936)		24,814		132,512			47,816		100/100
Currency Swap/Rec:USD 7.65/Pay:EUR 5.75	BVOW6B5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2025	09/11/2034		5,646,000	7.65/5.75			72,944	(16,699)		51,408		208,855			79,614		100/100
Currency Swap/Rec:USD 8.30/Pay:EUR 6.38	BNLY9P9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	09/22/2034		4,536,000	8.30/6.38			59,677	7,889		47,119		176,734			64,083		100/100
Currency Swap/Rec:USD 6.33/Pay:AUD 6.49	29478DAA1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	11/24/2030		28,651,796	6.33/6.49			(138,388)	(1,875,698)		(2,016,236)		(1,178,396)			291,961		100/100
Currency Swap/Rec:USD 7.09/Pay:EUR 5.75	BTJWWY7	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	09/05/2025	09/22/2033		8,229,900	7.09/5.75			86,285	312,280		161,471		307,731			108,743		100/100
Currency Swap/Rec:USD 5.65/Pay:EUR 4.37	BT20ZJ4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	10/01/2030		21,076,200	5.65/4.37			119,261	712,697		416,176		713,009			210,906		100/100
Currency Swap/Rec:USD 5.55/Pay:EUR 4.25	BSHT6C9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/10/2025	01/14/2030		21,078,000	5.55/4.25			119,222	716,744		430,965		716,749			191,252		100/100
Currency Swap/Rec:USD 7.38/Pay:EUR 5.88	BMH5TG0	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/14/2025	10/09/2027		14,351,760	7.38/5.88			161,173	311,269		297,081		530,773			72,638		100/100
Currency Swap/Rec:USD 5.37/Pay:GBP 5.75	BMTD111	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	10/14/2025	06/20/2027		14,606,809	5.37/5.75			(43,324)	38,554		(21,722)		243,066			61,995		100/100
Currency Swap/Rec:USD 6.13/Pay:EUR 4.63	BZ1HJV8	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	10/15/2025	10/19/2027		9,598,120	6.13/4.63			105,628	245,341		234,444		353,563			49,224		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/14/2025	05/31/2034		13,401,923	6.37/5.00			138,256	336,950		99,337		493,896			185,596		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2025	05/31/2034		13,377,692	6.38/5.00			138,555	312,719		64,432		493,896			185,261		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	11/17/2025	05/31/2034		13,378,846	6.38/5.00			138,409	313,873		65,491		493,896			185,277		100/100
Currency Swap/Rec:USD 6.36/Pay:EUR 5.00	L0187*AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2025	05/31/2034		13,378,846	6.36/5.00			136,193	313,873		80,690		493,896			185,277		100/100
Currency Swap/Rec:USD 6.33/Pay:EUR 5.00	L0187*AA0	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/18/2025	05/31/2034		2,676,231	6.33/5.00			26,757	63,236		7,229		98,779			37,062		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/19/2025	05/31/2034		13,333,846	6.37/5.00			135,094	268,873		8,708		493,896			184,654		100/100
Currency Swap/Rec:USD 5.49/Pay:GBP 5.75	BMTD111	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	12/18/2025	06/20/2027		12,150,530	5.49/5.75			(39,050)	154,208		115,699		200,625			51,570		100/100
Currency Swap/Rec:USD 7.09/Pay:EUR 5.75	XS3085146929	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2026	06/02/2030		14,349,180	7.09/5.75			138,118	442,467		295,816		442,467			137,520		100/100
Currency Swap/Rec:USD 5.18/Pay:EUR 3.88	BK96PY7	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/13/2026	12/10/2029		10,033,620	5.18/3.88			94,510	295,363		176,949		295,363			89,705		100/100
Currency Swap/Rec:USD 5.61/Pay:EUR 4.24	BTTM7M0	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/12/2026	05/14/2045		20,309,896	5.61/4.24			82,000	423,508		(405,921)		423,508			438,347		100/100
Currency Swap/Rec:USD 5.70/Pay:EUR 4.25	BSHT6C9	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/12/2026	01/14/2030		9,912,062	5.70/4.25			42,556	210,037		147,066		210,037			89,937		100/100
Currency Swap/Rec:USD 5.48/Pay:EUR 4.13	BTZJB55	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/12/2026	11/19/2044		10,420,966	5.48/4.13			41,704	210,704		(196,832)		210,704			221,985		100/100
Currency Swap/Rec:USD 5.28/Pay:EUR 3.88	BTRFQV3	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/12/2026	11/12/2033		18,708,690	5.28/3.88			77,639	395,598		122,011		395,598			249,663		100/100
Currency Swap/Rec:USD 6.33/Pay:EUR 4.88	BTGTSV0	D1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	06/12/2026	01/21/2034		14,727,216	6.33/4.88			63,534	331,385		145,973		331,385			199,159		100/100
Currency Swap/Rec:USD 5.65/Pay:EUR 4.20	XS3216166663	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/12/2026	10/30/2030		9,938,630	5.65/4.20			42,744	214,687		148,135		214,687			100,436		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2403120343	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/07/2024	10/15/2029		5,463,000	SOFR/3MEUR			61,934	(198,371)		(224,012)		213,893			47,655		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2334258188	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/06/2024	06/15/2029		3,270,960	SOFR/3MEUR			37,007	(69,663)		(72,972)		129,465			26,921		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2901462916	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	07/15/2033		13,440,000	SOFR/3MEUR			76,957	(147,572)		(201,115)		(147,572)			175,166		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2917066651	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/18/2024	10/14/2033		12,909,179	SOFR/3MEUR			67,989	(551,575)		(671,744)		(551,575)			171,306		100/100
Currency Swap/Rec:USD 5.42/Pay:GBP 5.63	BJK0PN0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/09/2025	03/24/2031		2,909,144	5.42/5.63			(6,003)	(102,821)		(149,497)		(103,051)			30,795		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3036675984	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		23,301,600	SOFR/3MEUR			280,277	(476,651)		(614,076)		898,890			320,030		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3036678145	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		18,641,280	SOFR/3MEUR			224,195	(381,321)		(491,261)		719,112			256,024		100/100
Currency Swap/Rec:USD 7.03/Pay:GBP 7.50	BMHF2J4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2025	06/27/2030		17,957,492	7.03/7.50			(34,623)	48,746		(290,205)		48,746			173,698		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 3.10	BM9KZX2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2025	06/29/2028		15,272,400	4.52/3.10			160,238	326,071		271,978		565,017			100,958		100/100
Currency Swap/Rec:USD 7.34/Pay:GBP 7.75	BNRM504	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/16/2025	09/30/2032		5,958,793	7.34/7.75			(6,794)	86,421		(54,833)		86,421			73,013		100/100
Currency Swap/Rec:USD 7.62/Pay:GBP 7.75	BNRM504	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/13/2026	09/30/2032		6,467,045	7.62/7.75			(178)	98,329		39,568		98,389			79,241		100/100
Currency Swap/Rec:USD 5.88/Pay:EUR 4.63	BVMF4N0	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/02/2026	03/18/2033		15,813,900	5.88/4.63			92,351	557,311		180,579		557,484			201,099		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3025439418	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	03/26/2025	07/15/2034		12,830,580	SOFR/3MEUR			133,335	(643,762)		(873,677)		509,371			179,106		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/28/2022	09/21/2041		2,489,500	2.56/1.47			9,222	(248,609)		(308,873)		(234,354)			48,187		100/100
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM8V9T0	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/31/2022	09/21/2041		2,470,750	2.58/1.47			9,168	(263,170)		(331,862)		(249,114)			47,824		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2808282201	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029		24,835,200	6.41/6.17			(8,396)	(1,013,842)		(962,857)		(1,013,842)			202,535		100/100
Currency Swap/Rec:USD 5.45/Pay:GBP 5.63	BJK0PN0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	04/10/2025	03/24/2031		1,627,290	5.45/5.63			(1,311)	(38,864)		(62,875)		(38,994)			17,226		100/100
Currency Swap/Rec:USD 8.11/Pay:EUR 6.38	BM8VBH2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	09/12/2030		663,408	8.11/6.38			4,368	(11,494)		(12,539)		(11,515)			6,595		100/100
Currency Swap/Rec:USD 6.58/Pay:EUR 4.88	BPGM8J9	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/10/2025	06/29/2029		1,335,840	6.58/4.88			8,884	(22,729)		(22,333)		(22,269)			11,072		100/100
Currency Swap/Rec:USD 6.77/Pay:CAD 5.89	29759BAA5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/22/2030		11,466,550	6.77/5.89			36,399	433,521		319,092		433,521			111,923		100/100
Currency Swap/Rec:USD 6.33/Pay:AUD 6.49	29478DAA1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	11/24/2030		64,307,365	6.33/6.49			(204,328)	(4,209,900)		(4,525,330)		(3,899,988)			655,290		100/100
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	BQWR237	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/10/2025	10/23/2029		21,051,000	6.60/5.25			204,131	725,468		449,565		834,047			184,294		100/100
Currency Swap/Rec:USD 8.46/Pay:EUR 7.13	BNTD561	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/15/2025	10/30/2029		29,400,000	8.46/7.13			157,257	1,190,556		897,204		1,182,010			258,190		100/100
Currency Swap/Rec:USD 7.90/Pay:EUR 6.50	XS3037646661	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2025	05/20/2031		14,450,960	7.90/6.50			31,924	436,343		255,318		433,820			155,614		100/100
Currency Swap/Rec:USD 7.54/Pay:EUR 6.13	BQJRDV5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/20/2025	01/28/2035		14,562,500	7.54/6.13			80,660	434,895		137,644		433,141			210,203		100/100
Currency Swap/Rec:USD 5.43/Pay:GBP 5.75	B4KBJD6	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	03/02/2026	09/14/2040		36,158,400	5.43/5.75			(67,132)	378,733		(737,463)		378,733			675,667		100/100
Currency Swap/Rec:USD 6.54/Pay:GBP 6.88	B2RK0H3	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/02/2026	05/20/2038		30,188,250	6.54/6.88			(59,109)	390,466		(431,446)		390,466			515,058		100/100
Currency Swap/Rec:USD 5.79/Pay:GBP 6.13	B6276Z7	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	03/02/2026	07/06/2039		30,147,750	5.79/6.13			(58,508)	345,923		(584,160)		345,923			538,722		100/100
Currency Swap/Rec:USD 5.92/Pay:EUR 4.50	BT6M5G3	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	06/12/2026	08/19/2034		24,374,804	5.92/4.50			102,595	517,409		139,512		517,409			342,343		100/100
Currency Swap/Rec:USD 5.52/Pay:EUR 4.13	XS3193906180	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/12/2026	07/02/2035		10,027,722	5.52/4.13			41,510	210,206		48,330		210,206			148,387		100/100
Currency Swap/Rec:USD 6.76/Pay:EUR 5.25	BR86K20	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	06/12/2026	03/28/2029		6,710,020	6.76/5.25			30,000	149,344		114,120		149,344			52,975		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2334258188	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/13/2024	06/15/2029		3,271,550	SOFR/3MEUR			36,688	(68,756)		(83,960)		126,598			26,926		100/100
Currency Swap/Rec:USD 5.42/Pay:GBP 5.63	BJK0PN0	D1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	04/09/2025	03/24/2031		532,301	5.42/5.63			(1,899)	(18,814)		(27,354)		8,209			5,635		100/100
Currency Swap/Rec:USD 6.75/Pay:EUR 5.10	XS3054655421	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/02/2025	01/15/2033		567,000	6.75/5.10			6,501	851		(135)		21,402			7,115		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3054655777	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/02/2025	07/15/2033		798,554	SOFR/3MEUR			10,343	284		(861)		30,177			10,408		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3054655934	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2025	01/15/2034		624,333	SOFR/3MEUR			8,456	1,569		1,729		23,542			8,433		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3046362540	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/13/2025	01/15/2034		1,157,104	SOFR/3MEUR			14,031	(20,486)		(29,306)		44,516			15,630		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3046362896	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2025	04/15/2034		779,590	SOFR/3MEUR			9,750	(13,018)		(19,286)		29,963			10,707		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3076293136	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	04/15/2034		790,090	SOFR/3MEUR			10,352	(2,518)		(1,853)		29,963			10,851		100/100
Currency Swap/Rec:USD 7.62/Pay:EUR 5.75	BVOWI6B5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	09/11/2034		1,135,000	7.62/5.75			14,717	2,314		15,185		41,656			16,005		100/100
Currency Swap/Rec:USD 6.33/Pay:EUR 4.60	XS3086801852	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/02/2025	07/15/2033		428,025	6.33/4.60			5,272	3,413		5,341		16,052			5,579		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3086801936	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/02/2025	07/15/2033		645,117	SOFR/3MEUR			8,138	5,369		5,468		24,184			8,408		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3086802074	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/02/2025	10/15/2033		1,323,096	SOFR/3MEUR			16,880	9,631		7,368		49,653			17,561		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3086802660	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	04/15/2034		1,598,520	SOFR/3MEUR			21,150	13,303		17,193		59,926			21,955		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3076314312	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	10/15/2033		1,620,510	SOFR/3MEUR			20,856	6,986		7,968		60,996			21,509		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3076314585	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	06/06/2025	01/15/2034		1,992,900	SOFR/3MEUR			26,597	11,379		15,212		74,908			26,920		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3170927175	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/17/2025	10/15/2033		960,093	SOFR/3MEUR			3,257	42,932		43,784		34,671			12,743		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3170927332	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	04/15/2034		710,820	SOFR/3MEUR			1,850	31,441		34,635		25,683			9,763		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3170927506	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	07/15/2034		284,496	SOFR/3MEUR			191	12,745		14,839		10,273			3,971		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3183183873	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/25/2025	01/15/2034		543,469	SOFR/3MEUR			7,294	16,950		17,698		19,904			7,341		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3183184251	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2025	04/15/2034		336,096	SOFR/3MEUR			4,593	9,994		10,006		12,328			4,616		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3178582303	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2025	01/15/2034		1,529,088	SOFR/3MEUR			20,041	34,455		36,081		56,502			20,655		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3178582725	D1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	10/09/2025	03/15/2034		684,341	SOFR/3MEUR			9,032	16,285		17,006		25,255			9,346		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3178583459	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/09/2025	09/15/2034		290,050	SOFR/3MEUR			3,982	6,976		6,840		10,701			4,093		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3194975440	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2025	07/15/2034		564,003	SOFR/3MEUR			7,517	13,706		13,147		20,803			7,873		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3194975101	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	01/15/2034		1,262,842	SOFR/3MEUR			16,608	30,902		32,553		46,571			17,058		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3194975879	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/21/2025	10/15/2034		290,200	SOFR/3MEUR			3,993	7,126		(19,928)		10,701			4,116		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3207996516	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	10/19/2035		698,040	SOFR/3MEUR			9,925	18,661		21,855		25,683			10,504		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3207996359	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/28/2025	07/19/2035		314,010	SOFR/3MEUR			4,314	8,290		7,393		11,557			4,659		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3207995625	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	10/28/2025	04/19/2035		1,032,655	SOFR/3MEUR			13,981	27,175		29,746		38,010			15,103		100/100
Currency Swap/Rec:USD 5.37/Pay:EUR 4.00	02079KBF3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2025	05/06/2044		516,510	5.37/4.00			5,277	6,891		(9,320)		19,067			10,838		100/100
Currency Swap/Rec:USD 5.63/Pay:EUR 4.38	02079KBG1	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/05/2025	05/06/2064		516,150	5.63/4.38			4,855	6,471		(36,314)		18,892			15,830		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3215519714	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	01/15/2034		1,664,784	SOFR/3MEUR			21,821	34,275		30,640		61,638			22,488		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3215519987	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/12/2025	10/15/2034		728,595	SOFR/3MEUR			9,839	15,247		15,894		26,967			10,334		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3237160562	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	01/15/2034		981,910	SOFR/3MEUR			12,980	26,250		23,654		36,127			13,264		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3237160729	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/09/2025	07/15/2034		726,250	SOFR/3MEUR			9,757	18,564		19,127		26,753			10,138		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3237161024	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/09/2025	10/15/2034		290,535	SOFR/3MEUR			4,008	7,461		8,097		10,701			4,121		100/100
Currency Swap/Rec:USD 6.57/Pay:GBP 6.80	G2973*AB8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/22/2025	12/31/2050		5,588,047	6.57/6.80			(11,159)	78,382		(29,025)		91,927			137,642		100/100
Currency Swap/Rec:USD 6.55/Pay:GBP 6.10	G2973*AA0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	01/06/2026	12/31/2048		4,046,795	6.55/6.10			12,393	79,045		274,683		79,045			95,483		100/100
Currency Swap/Rec:USD 6.03/Pay:GBP 6.20	G6992#AH9	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	01/07/2026	01/13/2036		2,631,915	6.03/6.20			(2,998)	47,011		11,493		47,011			40,117		100/100
Currency Swap/Rec:USD 6.15/Pay:GBP 6.31	G6992#AK2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/07/2026	03/17/2038		606,780	6.15/6.31			(453)	10,264		3,304		10,264			10,274		100/100
Currency Swap/Rec:USD 6.15/Pay:GBP 6.31	G6992#AJ5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/07/2026	01/13/2038		2,427,120	6.15/6.31			(2,492)	41,055		13,160		41,055			40,787		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.80	G2973*AB8	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/07/2026	12/31/2050		5,598,646	6.67/6.80			(6,202)	88,980		31,620		88,980			137,903		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.80	G2973*AB8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2026	12/31/2050		5,585,345	6.67/6.80			(6,377)	75,680		14,220		75,680			137,576		100/100
Currency Swap/Rec:USD 6.71/Pay:GBP 6.80	G2973*AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/09/2026	12/31/2050		5,574,539	6.71/6.80			(5,183)	64,873		26,309		64,873			137,309		100/100
Currency Swap/Rec:USD 6.06/Pay:EUR 4.75	XS3303020385	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	02/20/2026	11/26/2035		564,528	6.06/4.75			4,403	21,025		7,627		21,025			8,544		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	50496484	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/23/2026	04/27/2029		1,563,185	SOFR/3MEUR			11,284	48,171		49,428		48,171			12,543		100/100
Currency Swap/Rec:USD 6.72/Pay:GBP 6.80	G2973*AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2026	12/31/2050		4,800,783	6.72/6.80			(5,772)			(46,502)		(5,772)			118,251		100/100
Currency Swap/Rec:USD 6.71/Pay:GBP 6.80	G2973*AB8	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/25/2026	12/31/2050		4,804,772	6.71/6.80			(1,784)			(45,610)		(1,784)			118,349		100/100
Currency Swap/Rec:USD 6.63/Pay:GBP 6.10	G2973*AA0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	09/25/2026	12/31/2048		1,731,357	6.63/6.10			(904)			138,418		(904)			40,851		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	00262#AB5	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/26/2024	06/17/2029		3,463,940	SOFR/3MEUR			43,173	(46,183)		(54,573)		132,693			28,538		100/100
Currency Swap/Rec:USD 8.39/Pay:GBP 8.50	B03PSP4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2025	03/27/2028		16,341,480	8.39/8.50			9,190	452,994		403,059		273,354			99,750		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3047445617	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/08/2025	10/15/2033		1,639,120	SOFR/3MEUR			22,163	53,903		52,488		59,926			21,756		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3047445708	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	01/15/2034		1,170,700	SOFR/3MEUR			16,396	38,402		43,924		42,804			15,814		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3047445880	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	04/15/2034		292,675	SOFR/3MEUR			4,266	9,601		11,747		10,701			4,020		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3093412016	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/09/2025	10/15/2033		1,874,240	SOFR/3MEUR			25,075	62,564		68,535		68,487			24,876		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3093412446	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/09/2025	04/15/2034		1,053,630	SOFR/3MEUR			(10,003)	34,562		40,928		38,524			14,471		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2808282201	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029		14,646,400	6.41/6.17			(11,316)	(597,907)		(567,839)		254,346			119,444		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2946210833	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2024	01/15/2033		3,612,000	SOFR/3MEUR			35,770	(283,104)		(325,197)		147,247			45,325		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2946211484	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/26/2024	07/15/2033		2,780,645	SOFR/3MEUR			27,451	(219,944)		(253,234)		113,431			36,241		100/100
Currency Swap/Rec:USD 6.81/Pay:EUR 4.85	XS2946210916	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/26/2024	01/15/2033		1,049,400	6.81/4.85			11,267	(82,898)		(74,633)		42,804			13,168		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2946211054	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/26/2024	10/15/2033		1,995,000	SOFR/3MEUR			19,461	(156,366)		(189,590)		81,328			26,479		100/100
Currency Swap/Rec:USD 8.03/Pay:EUR 5.88	XS2868952719	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	12/05/2024	11/06/2031		39,547,500	8.03/5.88			471,019	(2,946,471)		(2,598,875)		1,636,686			446,734		100/100
Currency Swap/Rec:USD 5.45/Pay:GBP 5.63	BJK0PN0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/10/2025	03/24/2031		258,300	5.45/5.63			(736)	(6,169)		(9,980)		3,893			2,734		100/100
Currency Swap/Rec:USD 8.11/Pay:EUR 6.38	BM8VBH2	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	09/12/2030		222,620	8.11/6.38			2,459	(3,857)		(4,208)		8,652			2,213		100/100
Currency Swap/Rec:USD 8.09/Pay:EUR 6.38	BPRSM61	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2025	07/16/2033		1,392,225	8.09/6.38			15,320	(24,563)		(31,507)		54,845			18,149		100/100
Currency Swap/Rec:USD 7.39/Pay:EUR 5.75	BTJWWY7	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2025	09/22/2033		2,780,750	7.39/5.75			28,593	(48,292)		(76,853)		96,595			36,743		100/100
Currency Swap/Rec:USD 6.58/Pay:EUR 4.88	BPGM8J9	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/10/2025	06/29/2029		222,640	6.58/4.88			2,469	(3,788)		(3,722)		8,157			1,845		100/100
Currency Swap/Rec:USD 7.63/Pay:EUR 5.75	BVOWI6B5	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/20/2025	09/11/2034		1,684,800	7.63/5.75			21,100	(13,828)		(2,198)		62,538			23,757		100/100
Currency Swap/Rec:USD 8.33/Pay:EUR 6.38	BNLY9P9	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	05/22/2025	09/22/2034		902,560	8.33/6.38			11,850	(3,183)		6,617		35,337			12,751		100/100
Currency Swap/Rec:USD 7.65/Pay:EUR 5.75	BVOWI6B5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2025	09/11/2034		1,129,200	7.65/5.75			14,589	(3,340)		10,282		41,771			15,923		100/100
Currency Swap/Rec:USD 8.30/Pay:EUR 6.38	BNLY9P9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	09/22/2034		1,134,000	8.30/6.38			14,919	1,972		11,780		44,183			16,021		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3085111543	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	07/15/2033		1,070,685	SOFR/3MEUR			13,702	664		(159)		40,450			13,954		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3085111899	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2025	01/15/2034		1,228,220	SOFR/3MEUR			16,579	(323)		1,081		46,443			16,591		100/100
Currency Swap/Rec:USD 7.62/Pay:PEN 9.70	224939AB4	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2025	03/05/2045		1,639,209	7.62/9.70			(31,615)	(89,488)		(177,952)		41,979			35,196		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/20/2025	06/26/2035		8,083,800	6.79/6.88			(3,065)	130,249		74,494		132,702			119,510		100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2025	06/26/2035		8,075,400	6.78/6.88			(3,779)	121,849		62,527		132,702			119,385		100/100
Currency Swap/Rec:USD 6.76/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/20/2025	06/26/2035		4,041,000	6.76/6.88			(2,183)	64,224		30,252		66,351			59,741		100/100
Currency Swap/Rec:USD 6.75/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/26/2035		20,217,000	6.75/6.88			(11,898)	333,122		136,841		331,755			298,885		100/100
Currency Swap/Rec:USD 6.77/Pay:CAD 5.89	29759BAA5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/22/2030		2,070,552	6.77/5.89			14,549	78,282		57,619		73,454			20,210		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/14/2025	05/31/2034		16,082,308	6.37/5.00			165,908	404,340		119,204		592,675			222,716		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2025	05/31/2034		16,053,231	6.38/5.00			166,266	375,263		77,318		592,675			222,313		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	11/17/2025	05/31/2034		16,054,615	6.38/5.00			166,091	376,648		78,589		592,675			222,332		100/100
Currency Swap/Rec:USD 6.36/Pay:EUR 5.00	L0187*AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2025	05/31/2034		16,054,615	6.36/5.00			163,432	376,648		96,828		592,675			222,332		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.33/Pay:EUR 5.00	L0187*AA0	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/18/2025	05/31/2034		3,211,477	6.33/5.00			32,109	75,883		8,675		118,535			44,474		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/19/2025	05/31/2034		16,000,615	6.37/5.00			162,112	322,648		10,449		592,675			221,584		100/100
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2019	09/30/2031		3,281,700	3.45/1.38			48,707	(115,193)		(23,619)		128,413			36,701		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	G7996#AF7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2032		1,141,600	2.56/1.35			10,138	9,302		(9,216)		42,804			14,061		100/100
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	G7996#AG5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2035		2,283,600	2.65/1.45			20,077	19,005		(21,396)		85,609			34,384		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	G7996#AH3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2020	10/23/2040		1,142,400	3.08/1.83			10,349	10,102		(6,306)		42,804			21,429		100/100
Currency Swap/Rec:USD 3.28/Pay:EUR 1.28	B7000*AB9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2021	06/23/2031		21,420,000	3.28/1.28			325,164	1,038,642		1,353,749		770,477			232,964		100/100
Currency Swap/Rec:USD 3.25/Pay:GBP 2.34	G5600#AL6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/17/2021	06/16/2033		17,380,000	3.25/2.34			130,844	810,102		1,559,719		276,463			225,188		100/100
Currency Swap/Rec:USD 3.42/Pay:GBP 2.43	G5600#AP7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2021	04/28/2036		20,850,000	3.42/2.43			169,502	966,122		2,335,929		331,755			322,730		100/100
Currency Swap/Rec:USD 3.44/Pay:GBP 2.43	G5600#AQ5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/17/2021	06/16/2036		20,863,500	3.44/2.43			172,399	979,622		2,417,554		331,755			325,193		100/100
Currency Swap/Rec:USD 3.59/Pay:EUR 1.50	F1000#AC2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2021	04/13/2036		23,800,000	3.59/1.50			379,246	1,154,047		2,189,621		856,086			367,601		100/100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		6,090,000	3.55/1.84			81,922	428,512		569,447		214,021			116,992		100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		6,090,000	3.29/1.56			82,483	428,512		508,493		214,021			120,889		100/100
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W2710@AB6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2028		10,000,000	3.44/2.78			65,640	1,564,425		1,298,662		745,316			72,006		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2334573453	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/31/2024	10/15/2028		1,444,912	SOFR/3MEUR			17,155	(60,886)		(60,729)		56,422			10,328		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2320698058	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/26/2024	06/15/2028		17,355,200	SOFR/3MEUR			191,260	(761,563)		(779,138)		684,869			113,461		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2809737344	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/24/2024	05/15/2032		2,138,600	SOFR/3MEUR			24,734	(125,995)		(133,573)		85,609			25,366		100/100
Currency Swap/Rec:USD 7.85/Pay:EUR 5.85	XS2809737690	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/24/2024	05/15/2032		1,710,560	7.85/5.85			18,737	(101,116)		(89,198)		68,487			20,289		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2809737856	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	11/15/2032		1,283,400	SOFR/3MEUR			14,923	(75,357)		(81,140)		51,365			15,890		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2809738078	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	02/15/2033		3,422,400	SOFR/3MEUR			39,565	(200,953)		(224,817)		136,974			43,235		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2352783919	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/23/2024	07/15/2030		2,165,600	SOFR/3MEUR			23,959	(99,053)		(107,154)		85,857			21,085		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2854410300	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/12/2024	04/20/2033		12,525,800	SOFR/3MEUR			139,617	(495,623)		(556,108)		492,249			160,395		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2859421955	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/15/2024	10/15/2033		7,096,050	SOFR/3MEUR			83,230	(263,885)		(285,874)		278,228			94,184		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2857241637	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/16/2024	06/15/2032		19,585,800	SOFR/3MEUR			215,976	(795,558)		(864,042)		770,477			234,055		100/100
Currency Swap/Rec:USD 6.70/Pay:EUR 5.20	XS2857241553	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/16/2024	06/15/2032		5,871,420	6.70/5.20			50,705	(242,987)		(327,629)		231,143			70,165		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2857241710	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/16/2024	03/15/2033		13,373,790	SOFR/3MEUR			149,880	(553,471)		(648,202)		526,493			169,961		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2857241983	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2024	09/15/2033		16,320,000	SOFR/3MEUR			183,988	(664,465)		(775,653)		642,064			215,343		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2856814483	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/16/2024	10/17/2032		13,054,800	SOFR/3MEUR			147,091	(532,772)		(580,302)		513,651			160,580		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2856814996	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/16/2024	04/17/2033		6,527,400	SOFR/3MEUR			75,228	(266,386)		(295,735)		256,826			83,532		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2854985202	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/24/2024	10/15/2032		27,026,460	SOFR/3MEUR			309,145	(1,167,752)		(1,284,572)		1,065,827			332,287		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 5.20	XS2854985541	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/24/2024	10/15/2032		3,258,000	6.71/5.20			27,827	(138,893)		(178,905)		128,413			40,057		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2854986275	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/24/2024	04/15/2033		9,991,200	SOFR/3MEUR			113,349	(425,938)		(472,790)		393,799			127,805		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/25/2024	04/25/2031		1,736,320	SOFR/3MEUR			19,090	(75,356)		(82,862)		68,487			18,559		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2862971616	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/25/2024	07/15/2032		20,349,375	SOFR/3MEUR			234,802	(881,206)		(993,359)		802,580			244,923		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2862972002	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/15/2033		10,691,190	SOFR/3MEUR			122,178	(461,942)		(566,849)		421,622			139,340		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2862971889	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2024	01/15/2033		9,117,360	SOFR/3MEUR			105,404	(393,940)		(430,945)		359,556			114,410		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2866433290	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2024	03/15/2033		6,789,308	SOFR/3MEUR			75,029	(321,521)		(374,449)		268,811			86,282		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2866432995	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/29/2024	09/15/2032		10,380,480	SOFR/3MEUR			112,966	(489,578)		(531,957)		410,921			126,756		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2866433613	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/29/2024	09/15/2033		3,892,320	SOFR/3MEUR			42,985	(183,952)		(228,116)		154,095			51,359		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2868166658	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2024	07/15/2032		8,640,000	SOFR/3MEUR			99,020	(418,381)		(447,003)		342,434			103,990		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2868167037	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/30/2024	01/15/2033		6,048,000	SOFR/3MEUR			68,600	(292,867)		(338,195)		239,704			75,894		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2871502378	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	08/05/2024	07/20/2032		5,497,500	SOFR/3MEUR			64,017	(163,988)		(172,618)		214,021			66,246		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2420714508	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	01/18/2031		819,000	SOFR/3MEUR			9,148	(30,190)		(33,084)		32,050			8,496		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2411211191	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/08/2024	05/15/2030		2,997,500	SOFR/3MEUR			34,028	(116,272)		(123,208)		117,588			28,534		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2311368430	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	08/09/2024	04/25/2031		2,719,080	SOFR/3MEUR			30,610	(100,452)		(119,386)		107,025			29,063		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2357478044	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2024	10/15/2029		2,129,088	SOFR/3MEUR			24,057	(78,933)		(83,958)		83,704			18,573		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2885239678	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/20/2024	04/15/2033		6,990,480	SOFR/3MEUR			86,501	(142,995)		(164,930)		269,667			89,421		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2885239835	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/20/2024	10/15/2033		19,420,975	SOFR/3MEUR			243,340	(394,234)		(432,125)		749,075			257,769		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2885239165	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	10/15/2032		12,043,500	SOFR/3MEUR			148,299	(241,930)		(247,800)		464,426			148,074		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2084075386	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/28/2024	07/20/2029		5,558,500	SOFR/3MEUR			63,490	(102,988)		(112,918)		214,021			46,551		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2880781062	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	10/15/2032		20,841,030	SOFR/3MEUR			249,159	(559,396)		(605,037)		809,001			256,238		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2880781575	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	04/15/2033		17,174,553	SOFR/3MEUR			206,149	(460,984)		(506,352)		666,677			219,693		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2880781906	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/10/2024	01/15/2034		3,309,900	SOFR/3MEUR			40,045	(86,993)		(111,872)		128,413			44,710		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2887785157	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/10/2024	10/15/2033		4,686,475	SOFR/3MEUR			56,389	(125,790)		(145,018)		181,918			62,202		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2887786718	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/10/2024	04/15/2033		4,686,475	SOFR/3MEUR			56,224	(125,790)		(135,276)		181,918			59,948		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2334573453	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	09/13/2024	04/15/2029		1,109,000	SOFR/3MEUR			12,914	(23,310)		(25,192)		43,181			8,842		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2339925773	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/24/2024	07/25/2029		2,311,550	SOFR/3MEUR			27,292	(37,931)		(46,310)		89,670			19,406		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2901463211	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	10/15/2033		1,680,000	SOFR/3MEUR			21,523	(18,446)		(26,589)		64,206			22,298		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2901462759	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/25/2024	01/15/2033		12,871,950	SOFR/3MEUR			161,826	(149,473)		(138,706)		492,249			161,524		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2901462247	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/25/2024	07/15/2032		21,826,350	SOFR/3MEUR			271,665	(253,454)		(257,873)		834,683			262,700		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2912340465	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	01/26/2033		11,474,690	SOFR/3MEUR			133,795	(437,081)		(449,659)		450,301			144,335		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2912340978	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	07/26/2033		11,786,040	SOFR/3MEUR			139,270	(442,775)		(477,960)		462,286			153,950		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2912340895	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/15/2024	10/26/2033		11,781,720	SOFR/3MEUR			139,057	(447,095)		(532,732)		462,286			156,709		100/100
Currency Swap/Rec:USD 6.62/Pay:EUR 5.00	XS2912341190	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/15/2024	01/26/2033		4,252,950	6.62/5.00			40,357	(163,011)		(182,445)		166,937			53,496		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2917066149	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/18/2024	01/14/2033		36,620,661	SOFR/3MEUR			419,738	(1,571,739)		(1,826,286)		1,443,788			459,436		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2917066578	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	07/14/2033		21,698,000	SOFR/3MEUR			250,468	(947,953)		(1,102,941)		856,086			282,736		100/100
Currency Swap/Rec:USD 6.70/Pay:EUR 5.00	XS2925927449	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/22/2024	12/24/2032		5,238,485	6.70/5.00			53,155	(253,159)		(261,836)		207,601			65,420		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2925926987	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/22/2024	12/24/2032		9,724,500	SOFR/3MEUR			113,061	(466,179)		(549,657)		385,239			121,443		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2925927365	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	06/24/2033		17,988,660	SOFR/3MEUR			212,680	(864,096)		(965,991)		712,691			233,454		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2925927522	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2024	09/24/2033		20,633,730	SOFR/3MEUR			244,929	(993,155)		(1,158,950)		817,562			272,745		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2950716139	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	01/18/2033		22,049,875	SOFR/3MEUR			210,440	(1,671,761)		(2,009,226)		896,750			276,874		100/100
Currency Swap/Rec:USD 6.92/Pay:EUR 4.90	XS2958384005	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	01/15/2033		2,217,821	6.92/4.90			24,965	(171,327)		(141,959)		90,317			27,830		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2958383882	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	01/15/2033		6,193,230	SOFR/3MEUR			59,238	(487,326)		(575,648)		252,545			77,716		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2958384344	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/16/2024	07/15/2033		10,400,940	SOFR/3MEUR			99,392	(808,807)		(1,007,700)		423,762			135,557		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2958384690	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/16/2024	10/15/2033		8,880,105	SOFR/3MEUR			83,945	(687,810)		(888,054)		361,696			117,863		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2950716568	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2025	10/18/2033		4,596,032	SOFR/3MEUR			36,755	(476,662)		(590,161)		191,763			61,037		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2950716303	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	01/10/2025	04/18/2033		7,221,632	SOFR/3MEUR			59,544	(749,744)		(900,647)		301,342			92,436		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2950716139	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/18/2033		8,626,800	SOFR/3MEUR			73,016	(884,500)		(1,040,176)		359,556			108,324		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2998763812	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/07/2025	07/15/2033		10,426,540	SOFR/3MEUR			95,608	(941,728)		(1,082,522)		429,755			135,891		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 4.60	XS2998763655	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/07/2025	01/15/2033		4,152,400	6.71/4.60			48,400	(376,791)		(308,526)		171,217			52,107		100/100
Currency Swap/Rec:JPY TONAR/Pay:USD SOFR ...	FABNIA100	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/17/2030		82,637,707	TONAR/SOFR			(2,262,337)	(5,516,763)		(6,465,626)		(388,799)			114,306,202		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2988683186	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/16/2025	07/15/2033		5,485,060	SOFR/3MEUR			66,001	(63,199)		(116,143)		209,741			71,488		100/100
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	FABNIA102	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/21/2027		562,950,000	3MEUR/SOFR			(6,826,421)	3,201,032		3,546,772		(21,378,606)			1,997,430		100/100
Currency Swap/Rec:USD 6.47/Pay:EUR 4.70	XS3076935421	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	07/15/2033		3,734,940	6.47/4.70			46,137	(1,642)		28,326		141,254			48,678		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3076935348	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	10/15/2033		2,263,600	SOFR/3MEUR			29,305	(995)		65		85,609			30,044		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3076935694	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	05/23/2025	04/15/2034		2,475,168	SOFR/3MEUR			33,313	1,098		(92)		93,527			33,995		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3086801936	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/02/2025	07/15/2033		8,386,521	SOFR/3MEUR			108,127	69,795		71,088		314,397			109,303		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3132972509	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/30/2025	10/15/2033		14,047,075	SOFR/3MEUR			179,014	176,429		154,574		524,352			186,443		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3132972764	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	07/30/2025	04/15/2034		10,116,540	SOFR/3MEUR			130,856	129,675		155,017		377,534			138,943		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3132980353	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/30/2025	07/15/2034		8,854,043	SOFR/3MEUR			119,022	118,366		147,741		330,235			123,597		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3048771896	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/11/2025	07/15/2033		10,017,938	SOFR/3MEUR			133,730	251,870		246,551		369,187			130,565		100/100
Currency Swap/Rec:USD 5.49/Pay:EUR 4.20	585055CA2	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/16/2025	04/15/2045		17,733,000	5.49/4.20			178,871	747,764		87,963		641,403			381,913		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3178582303	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2025	01/15/2034		34,149,632	SOFR/3MEUR			448,396	769,497		805,803		1,261,870			461,293		100/100
Currency Swap/Rec:USD 5.15/Pay:GBP 5.63	BMWGM36	D1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	10/14/2025	01/03/2053		11,024,890	5.15/5.63			(37,992)	22,477		(687,369)		183,571			282,587		100/100
Currency Swap/Rec:USD 7.93/Pay:EUR 6.50	BTVL1C3	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/20/2025	04/02/2035		11,653,000	7.93/6.50			128,490	353,928		130,539		457,729			169,966		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3203009322	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/15/2033		1,045,170	SOFR/3MEUR			14,029	26,102		24,853		38,524			13,872		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3194975440	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2025	07/15/2034		12,583,302	SOFR/3MEUR			167,715	305,798		293,310		464,127			175,655		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3194975101	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	01/15/2034		28,189,921	SOFR/3MEUR			370,744	689,808		726,662		1,039,588			380,789		100/100
Currency Swap/Rec:USD 4.79/Pay:GBP 5.13	B3SSQP3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/23/2025	09/22/2050		33,310,000	4.79/5.13			(82,644)	147,886		(1,250,103)		466,655			815,832		100/100
Currency Swap/Rec:USD 5.27/Pay:GBP 5.63	BPTJR67	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/23/2025	07/25/2052		33,325,000	5.27/5.63			(117,240)	173,670		(1,357,911)		510,007			846,934		100/100
Currency Swap/Rec:USD 5.40/Pay:GBP 5.75	B4KBJD6	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/23/2025	09/14/2040		26,686,000	5.40/5.75			(70,789)	174,650		(717,916)		442,863			498,663		100/100
Currency Swap/Rec:USD 3.12/Pay:GBP 3.38	BYYB857	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/23/2025	08/08/2049		26,631,000	3.12/3.38			(53,192)	88,915		(713,577)		305,221			636,799		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3207996359	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/28/2025	07/19/2035		5,966,190	SOFR/3MEUR			83,489	157,503		140,464		219,586			88,520		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3207995625	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	10/28/2025	04/19/2035		19,620,449	SOFR/3MEUR			270,644	516,323		565,175		722,194			286,958		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS3215519714	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	01/15/2034		31,630,896	SOFR/3MEUR			415,275	651,232		582,168		1,171,125			427,270		100/100
Currency Swap/Rec:USD 6.57/Pay:GBP 6.80	G2973*AB8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/22/2025	12/31/2050		56,529,091	6.57/6.80			(112,890)	792,914		(293,617)		929,938			1,392,398		100/100
Currency Swap/Rec:USD 6.55/Pay:GBP 6.10	G2973*AA0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	01/06/2026	12/31/2048		41,417,401	6.55/6.10			149,238	808,991		2,811,280		808,991			977,233		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.80	G2973*AB8	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/07/2026	12/31/2050		40,472,309	6.67/6.80			(50,811)	643,234		228,577		643,234			996,895		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.80	G2973*AB8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2026	12/31/2050		56,501,761	6.67/6.80			(64,505)	765,583		143,852		765,583			1,391,725		100/100
Currency Swap/Rec:USD 6.71/Pay:GBP 6.80	G2973*AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/09/2026	12/31/2050		56,392,441	6.71/6.80			(52,434)	656,263		266,141		656,263			1,389,032		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2333702152	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/16/2026	10/15/2028		8,714,250	SOFR/3MEUR			95,405	222,018		214,263		222,018			62,291		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2314652277	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/10/2026	09/15/2030		3,574,800	SOFR/3MEUR			39,761	177,907		170,452		177,907			35,576		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.96/Pay:EUR 5.63	BRJV8X1	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/02/2026	05/02/2034		15,763,950	6.96/5.63			122,691	535,180		162,209		535,180			217,174		100/100
Currency Swap/Rec:USD 5.78/Pay:EUR 4.50	BNHTQV3	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	03/02/2026	08/20/2042		26,363,250	5.78/4.50			195,539	914,975		(207,753)		914,975			525,592		100/100
Currency Swap/Rec:USD 5.22/Pay:EUR 4.00	BMX7DV3	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	03/02/2026	08/10/2042		15,815,250	5.22/4.00			112,251	511,091		(167,604)		511,091			315,030		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	50496484	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/23/2026	04/27/2029		31,263,708	SOFR/3MEUR			225,671	963,423		988,563		963,423			250,858		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2335992124	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2026	10/15/2030		11,736,000	SOFR/3MEUR			73,049	413,023		413,918		413,023			118,001		100/100
Currency Swap/Rec:USD 6.13/Pay:GBP 6.75	B3L28N4	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/12/2026	01/27/2039		8,925,180	6.13/6.75			(21,514)	186,605		(306,783)		186,605			156,727		100/100
Currency Swap/Rec:USD 6.36/Pay:GBP 6.63	BMTYHJ4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2026	05/31/2033		3,338,000	6.36/6.63			(2,771)	25,636		(34,510)		25,636			43,108		100/100
Currency Swap/Rec:JPY TONAR/Pay:USD SOFR ...	FABNIA128	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	06/12/2026	06/18/2031		218,517,825	TONAR/SOFR			(1,982,756)	3,824,903		3,733,624		3,824,903			380,109,024		100/100
Currency Swap/Rec:JPY 2.44/Pay:USD SOFR	FABNIA132	Exhibit 5 & 7	Currency	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/01/2026	06/26/2029		61,477,929	2.44/SOFR			(347,674)	2,048,036		1,407,214		2,048,036			82,760,588		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2352783752	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/09/2026	10/15/2029		6,888,985	SOFR/3MEUR			22,047	66,892		40,113		66,892			60,095		100/100
Currency Swap/Rec:USD 4.37/Pay:EUR 3.00	XS2441240111	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/23/2026	01/25/2031		1,137,700	4.37/3.00			2,847	5,402		(4,117)		5,402			11,828		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2340857270	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/11/2026	11/15/2030		6,924,600	SOFR/3MEUR			13,398	130,814		95,400		130,814			70,352		100/100
Currency Swap/Rec:USD 6.72/Pay:GBP 6.80	G2973*AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2026	12/31/2050		48,565,073	6.72/6.80			(58,391)	(470,415)		(58,391)		(58,391)			1,196,232		100/100
Currency Swap/Rec:USD 6.71/Pay:GBP 6.80	G2973*AB8	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/25/2026	12/31/2050		48,605,422	6.71/6.80			(18,042)	(461,398)		(18,042)		(18,042)			1,197,226		100/100
Currency Swap/Rec:USD 6.63/Pay:GBP 6.10	G2973*AA0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	09/25/2026	12/31/2048		25,528,616	6.63/6.10			(13,331)	2,040,950		(13,331)		(13,331)			602,341		100/100
Currency Swap/Rec:USD 3.62/Pay:NZD NFIX3 ...	Q7724#AK4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2017	11/16/2029		13,203,000	3.62/NFIX3			13,193	3,067,180		2,043,255		223,177			116,821		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	10/30/2029		11,765,000	4.00/2.02			176,137	442,023		535,191		428,043			103,320		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2017	10/30/2029		11,772,000	4.00/2.02			176,612	449,023		569,302		428,043			103,382		100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.12	G9338#AF0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/16/2029		4,703,200	4.10/2.12			70,333	174,009		214,364		171,217			42,157		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033		1,429,100	4.46/3.02			17,581	103,508		202,976		22,117			18,158		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2018	03/15/2038		4,288,500	4.62/3.11			55,358	311,724		826,669		66,351			72,598		100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	G4378*AG4	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2018	06/27/2036		21,208,500	4.08/2.61			256,067	1,324,622		3,475,113		331,755			331,083		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BL2764076	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2018	12/31/2036		16,158,292	6.09/3.44			340,156	610,862		1,311,531		582,016			258,788		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2018	06/30/2042		2,269,763	4.45/4.12			10,163	196,032		57,422		76,177			45,052		100/100
Currency Swap/Rec:USD 4.10/Pay:CAD 3.75	66980CAC2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2018	03/31/2033		1,693,224	4.10/3.75			8,035	146,119		101,843		47,774			21,591		100/100
Currency Swap/Rec:USD 6.06/Pay:EUR 3.44	BL2764076	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2018	12/31/2036		9,765,538	6.06/3.44	(8,950)		225,364	348,252		773,859		351,824			156,403		100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034		7,920,600	4.67/3.21			83,560	(32,951)		642,100		132,702			106,891		100/100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G6655@AB2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2018	01/10/2031		17,191,200	4.40/2.97			178,720	(41,494)		840,275		287,521			177,873		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030		16,037,063	4.91/1.16	(21,653)		489,302	4,601,958		5,065,052		57,679			161,411		100/100
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	N8505*AB4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2018	01/24/2031		11,403,000	4.29/1.83			206,433	80,023		474,283		428,043			118,511		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036		3,717,472	4.29/3.88			13,636	203,769		(2,193)		129,549			59,538		100/100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038		11,152,416	4.34/3.94			40,094	611,306		(50,899)		388,648			195,249		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		6,019,776	4.40/2.37			92,438	(17,583)		283,571		236,203			143,867		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		4,021,361	4.52/2.50			61,392	(11,746)		181,391		157,702			96,107		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049		2,001,814	4.27/2.22			31,140	(5,847)		102,198		78,598			47,841		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	F2977#AA3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2019	04/24/2029		8,976,800	5.13/2.70			155,865	(81,581)		91,136		342,434			71,914		100/100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2019	05/23/2034		5,206,906	4.35/1.19			137,713	1,585,789		1,746,935		18,265			72,005		100/100
Currency Swap/Rec:USD 4.57/Pay:JPY 1.39	59156RBY3	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2019	05/23/2039		5,027,422	4.57/1.39			136,116	1,533,362		1,923,750		17,624			89,412		100/100
Currency Swap/Rec:USD 4.09/Pay:EUR 1.75	F1000#AA6	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2034		16,979,177	4.09/1.75			293,258	(257,225)		603,101		672,484			239,174		100/100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	BKRT2K3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031		2,200,000	3.02/0.88			34,424	(64,595)		11		85,609			24,610		100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AD7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039		4,306,810	3.43/2.55			24,698	(150,965)		44,177		77,401			78,416		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050		8,960,000	4.20/3.02			69,374	(319,143)		1,156,223		154,819			220,699		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688C82	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034		8,880,000	3.22/1.30			123,652	(178,381)		131,060		342,434			126,418		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049		12,219,900	3.61/1.70			168,935	(237,211)		884,767		468,368			293,685		100/100
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2035		6,415,500	3.46/2.61			35,314	(212,459)		172,674		110,585			92,498		100/100
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2045		6,417,500	3.84/2.81			43,257	(210,459)		644,301		110,585			137,353		100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032		1,085,000	3.01/1.15			14,434	(47,298)		(24,460)		42,804			12,866		100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032		1,301,200	3.00/2.19			7,477	(24,392)		25,119		22,117			15,430		100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936@AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030		3,244,500	3.00/1.10			44,453	(152,393)		(101,765)		128,413			30,932		100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G4936@AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/20/2020	05/19/2032		3,245,100	3.13/1.25			43,655	(151,793)		(78,545)		128,413			38,528		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L9619@AB5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		5,861,500	3.08/1.70			61,077	200,012		154,997		214,021			88,336		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L9619@AC3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040		5,867,000	3.46/1.98			65,636	205,512		225,219		214,021			110,115		100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	53278LB85	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031		11,690,000	2.78/1.37			123,060	367,023		268,453		428,043			121,763		100/100
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25	76721RAA6	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	10/25/2021	09/20/2032		4,974,553	2.45/12.25	(2,207,745)		(281,893)	(1,588,099)		(826,049)		(220,464)			60,814		100/100
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	BGJVY03	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	11/04/2021	06/17/2029		4,058,700	3.83/3.38			13,240	84,894		115,886		67,807			33,439		100/100
Currency Swap/Rec:USD 7.11/Pay:EUR 6.23	E5000*AB0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/31/2023	06/30/2043		10,861,000	7.11/6.23			34,904	(461,977)		(1,432,789)		428,043			222,312		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	FABNIA075	Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/12/2024	02/23/2027		176,624,000	3MEUR/SOFR			(2,088,597)	4,542,968		4,684,938		(6,847,013)			505,964		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	00262#AB5	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2024	06/17/2029		15,951,857	SOFR/3MEUR			198,845	(212,677)		(251,316)		611,068			131,423		100/100
Currency Swap/Rec:GBP 5.15/Pay:USD 5.29	FABNIA090	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2025	11/01/2029		630,100,000	5.15/5.29			808,456	32,695,938		33,235,143		(11,058,509)			4,394,890		100/100
Currency Swap/Rec:EUR 2.88/Pay:USD 3.00	FABNIA112	Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/25/2026	07/21/2028		816,340,000	2.88/3.00			(1,900,473)	(23,731,639)		(2,358,086)		(23,731,639)			4,706,451		100/100
Currency Swap/Rec:JPY 2.44/Pay:USD 5.21	FABNIA136	Exhibit 5 & 7	Currency	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	09/11/2026	06/26/2029		71,243,523	2.44/5.21			(76,996)	(1,358,020)		(945,421)		(1,358,019)			91,036,647		100/100
Currency Swap/Rec:USD 5.02/Pay:GBP 4.88	BK3F528	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2022	03/07/2032		6,135,000	5.02/4.88			(14,933)	(489,589)		(473,721)		109,296			71,535		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2440262900	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/22/2023	01/25/2031		5,967,360	SOFR/3MEUR			70,473	(366,021)		(367,479)		228,128			62,038		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2766727544	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/15/2024	05/21/2030		5,815,800	SOFR/3MEUR			69,125	(298,607)		(313,354)		231,143			55,488		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 5.50	XS2766727627	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/15/2024	05/21/2030		1,720,640	7.29/5.50			17,108	(91,036)		(94,437)		68,487			16,416		100/100
Currency Swap/Rec:CAD 5.11/Pay:USD SOFR	FABNIA055	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2024	03/07/2029		368,351,260	5.11/SOFR			(837,527)	(16,945,461)		(17,878,383)		(12,932,751)			3,901,615		100/100
Currency Swap/Rec:JPY 1.41/Pay:USD 5.27	FABNIA068	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/18/2029		104,015,634	1.41/5.27			(3,014,011)	810,041		(1,635,108)		(526,903)			138,048,904		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2854410136	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	10/20/2032		24,511,500	SOFR/3MEUR			276,521	(965,197)		(1,066,891)		963,096			301,707		100/100
Currency Swap/Rec:JPY TONAR/Pay:USD SOFR ...	FABNIA074	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	08/24/2029		104,311,544	TONAR/SOFR			(2,889,966)	(9,018,996)		(10,185,983)		(480,661)			127,750,541		100/100
Currency Swap/Rec:USD 6.03/Pay:GBP 6.15	G8403#AC9	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/12/2024	09/27/2034		52,220,000	6.03/6.15			(95,186)	(803,675)		(1,472,763)		884,681			738,376		100/100
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	FABNIA078	Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/07/2024	02/23/2027		98,847,000	3MEUR/SOFR			(1,167,457)	3,059,091		3,135,374		(3,849,223)			284,605		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2930114355	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/12/2024	01/15/2033		34,796,875	SOFR/3MEUR			353,082	(2,285,873)		(2,773,510)		1,401,840			436,650		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2930114512	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/12/2024	07/15/2033		15,930,000	SOFR/3MEUR			163,951	(1,054,465)		(1,224,261)		642,064			207,618		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2930114785	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	11/12/2024	10/15/2033		20,179,900	SOFR/3MEUR			204,994	(1,333,756)		(1,642,995)		813,281			267,842		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2946210833	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2024	01/15/2033		19,866,000	SOFR/3MEUR			197,809	(1,557,072)		(1,788,586)		809,857			249,289		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2946211484	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/26/2024	07/15/2033		15,319,780	SOFR/3MEUR			152,067	(1,211,766)		(1,395,177)		624,943			199,665		100/100
Currency Swap/Rec:USD 6.81/Pay:EUR 4.85	XS2946210916	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/26/2024	01/15/2033		2,623,500	6.81/4.85			28,167	(207,244)		(186,582)		107,011			32,921		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2946211054	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/26/2024	10/15/2033		10,920,000	SOFR/3MEUR			107,112	(855,896)		(1,037,755)		445,165			144,938		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2944934764	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/02/2024	10/15/2033		12,602,400	SOFR/3MEUR			127,461	(985,172)		(1,180,225)		513,651			167,268		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2944934921	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2024	04/15/2034		13,774,688	SOFR/3MEUR			138,500	(1,086,719)		(1,314,769)		561,806			189,185		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2944934251	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2024	07/15/2033		10,161,720	SOFR/3MEUR			102,373	(821,567)		(937,454)		415,202			132,439		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2961114068	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	04/25/2033		5,766,750	SOFR/3MEUR			55,105	(460,887)		(562,245)		235,424			73,921		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2961114225	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/16/2024	07/25/2033		5,770,600	SOFR/3MEUR			55,014	(457,037)		(542,096)		235,424			75,361		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2961114571	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/16/2024	01/25/2034		3,671,500	SOFR/3MEUR			34,556	(291,542)		(383,376)		149,815			49,688		100/100
Currency Swap/Rec:EUR 3.41/Pay:USD 5.41	FABNIA091	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/25/2030		678,925,000	3.41/5.41			(8,360,671)	56,968,838		50,172,459		(27,720,819)			5,999,943		100/100
Currency Swap/Rec:GBP SONIA/Pay:USD SOFR	FABNIA094	Exhibit 5 & 7	Currency	Bank of Montreal 549300047C63MPGNXE075	03/04/2025	03/05/2027		318,375,000	SONIA/SOFR			589,790	13,021,754		13,417,149		(5,517,996)			817,195		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3085111543	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/02/2025	07/15/2033		1,254,825	SOFR/3MEUR			16,471	9,298		10,461		47,085			16,354		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/20/2025	06/26/2035		94,311,000	6.79/6.88			(35,761)	1,519,569		869,100		1,548,191			1,394,278		100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2025	06/26/2035		44,414,700	6.78/6.88			(19,814)	670,168		343,900		796,791			656,619		100/100
Currency Swap/Rec:USD 6.76/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/20/2025	06/26/2035		47,145,000	6.76/6.88			(25,472)	749,284		352,941		774,096			696,984		100/100
Currency Swap/Rec:USD 6.75/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/26/2035		235,865,000	6.75/6.88			(138,807)	3,886,422		1,596,481		3,870,478			3,486,988		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3048772357	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	01/15/2034		18,898,029	SOFR/3MEUR			255,171	452,900		444,308		697,282			255,274		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3048772514	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2025	04/15/2034		10,840,938	SOFR/3MEUR			152,168	265,278		315,312		399,792			148,892		100/100
Currency Swap/Rec:GBP 5.86/Pay:USD 5.33	FABNIA117	Exhibit 5 & 7	Currency	Bank of Montreal 549300047C63MPGNXE075	09/16/2025	09/19/2035		545,800,000	5.86/5.33			1,877,991	(15,503,670)		5,538,523		(8,815,398)			5,991,775		100/100
Currency Swap/Rec:USD 5.91/Pay:GBP 6.50	YU9059038	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2025	05/08/2064		19,912,500	5.91/6.50			(79,931)	28,622		(1,916,762)		331,755			610,750		100/100
Currency Swap/Rec:USD 2.09/Pay:EUR 1.13	BKBS3L4	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/23/2025	06/09/2049		11,597,000	2.09/1.13			83,681	128,208		(117,664)		215,603			276,308		100/100
Currency Swap/Rec:USD 5.95/Pay:EUR 4.60	F9103*AL5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/13/2025	11/25/2037		43,008,800	5.95/4.60			443,907	1,113,787		129,419		1,583,758			718,441		100/100
Currency Swap/Rec:USD 5.19/Pay:GBP 5.50	BPQTGK7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/02/2026	10/15/2043		30,105,000	5.19/5.50			(54,643)	270,011		(749,860)		270,011			621,580		100/100
Currency Swap/Rec:USD 4.96/Pay:GBP 5.27	BQXN3J7	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/02/2026	10/18/2042		30,134,250	4.96/5.27			(54,958)	291,637		(673,477)		291,637			603,819		100/100
Currency Swap/Rec:USD 6.29/Pay:GBP 6.63	BQ2MWW1	D1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	03/02/2026	07/05/2043		36,176,220	6.29/6.63			(69,550)	417,717		(766,890)		417,717			740,787		100/100
Currency Swap/Rec:USD 5.61/Pay:EUR 4.24	BTTM7M0	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	05/18/2026	05/14/2045		17,464,500	5.61/4.24			88,495	464,751		(117,516)		464,751			376,935		100/100
Currency Swap/Rec:USD 4.95/Pay:EUR 3.63	BQC9608	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2026	08/03/2044		9,580,725	4.95/3.63			46,675	214,835		(58,771)		214,835			202,416		100/100
Currency Swap/Rec:USD 4.92/Pay:GBP 5.25	BT9NCJ5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2026	07/31/2036		11,113,700	4.92/5.25			(13,222)	109,384		(181,935)		109,384			174,321		100/100
Currency Swap/Rec:USD 4.94/Pay:EUR 3.63	BQC9608	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUC OZ3V05H2G7GRS05BHJ91	06/05/2026	08/03/2044		15,298,800	4.94/3.63			63,241	(45,626)		(165,050)		327,115			323,225		100/100
Currency Swap/Rec:USD 4.77/Pay:EUR 3.38	BSY4TW8	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/08/2026	06/06/2032		5,775,000	4.77/3.38			25,110	114,639		48,934		114,639			68,864		100/100
Currency Swap/Rec:USD 5.56/Pay:EUR 4.13	BQXSVB0	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	06/08/2026	04/02/2031		4,964,350	5.56/4.13			22,203	98,979		54,346		98,979			52,695		100/100
Currency Swap/Rec:USD 5.29/Pay:EUR 3.88	YI3989914	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	06/12/2026	05/02/2033		18,614,521	5.29/3.88			78,446	394,978		159,818		394,978			238,959		100/100
Currency Swap/Rec:CAD 4.70/Pay:USD 5.89	FABNIA137	Exhibit 5 & 7	Currency	Bank of Montreal 549300047C63MPGNXE075	09/14/2026	09/17/2030		359,712,230	4.70/5.89			(166,047)	(8,316,882)		(7,859,072)		(8,316,882)			4,979,409		100/100
Currency Swap/Rec:USD 4.21/Pay:EUR 2.29	G7605#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2032		6,059,709	4.21/2.29			88,834	295,285		375,456		217,913			74,554		100/100
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2017	12/31/2045		13,152,000	4.71/3.34			129,006	(103,919)		1,580,530		221,170			288,639		100/100
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange										(2,311,015)		(14,223,899)	(64,200,107)	XXX	(223,968,176)		134,401,988			1,554,876,148	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										(2,311,015)		(22,807,088)	(65,434,130)	XXX	(1,597,403,548)	2,381,442	134,401,988			1,944,016,278	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3 3/4 06/30/30 Govt	D1	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/05/2026	06/30/2030		49,000,000	0.00/0.00				(1,964,269)		(1,964,269)	(1,964,269)				474,484		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3.875% 7/31/2030	D1	Interest Rate	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	02/02/2026	07/31/2030		500,000,000	0.00/0.00				(18,929,987)		(18,929,987)	(18,929,987)				4,896,182		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 4 05/31/30 Govt	D1	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/02/2026	05/31/2030		302,000,000	0.00/0.00				(10,892,290)		(10,892,290)	(10,892,290)				2,892,150		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3.875 7/31/2030 Govt	D1	Interest Rate	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/04/2026	07/31/2030		300,000,000	0.00/0.00				(11,278,661)		(11,278,661)	(11,278,661)				2,937,709		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3.875 6/30/2030 Govt	D1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2026	06/30/2030		300,000,000	0.00/0.00				(11,026,424)		(11,026,424)	(11,026,424)				2,905,002		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3.875 06/30/30 Govt	D1	Interest Rate	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/03/2026	06/30/2030		500,000,000	0.00/0.00				(18,239,097)		(18,239,097)	(18,239,097)				4,841,671		0002
Interest Rate Swap/Rec:USD Fixed 4.45/Pay:USD UST Curve	CMT Swap	B1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2026	05/04/2028		1,000,000,000	4.45/UST Curve			20,083	(14,618,111)		(14,618,111)	(14,618,111)				6,313,715		0002
Interest Rate Swap/Rec:USD Fixed 4.46/Pay:USD UST Curve	CMT Swap 3	B1	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	02/04/2026	03/31/2028		500,000,000	4.46/UST Curve			111,556	(6,707,022)		(6,707,022)	(6,707,022)				3,063,259		0002
Interest Rate Swap/Rec:USD Fixed 4.37/Pay:USD UST Curve	CMT Swap 4	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/05/2026	03/31/2028		125,000,000	4.37/UST Curve			(26,608)	(1,859,825)		(1,859,825)	(1,859,825)				765,815		0002
Interest Rate Swap/Rec:USD Fixed 4.38/Pay:USD UST Curve	CMT Swap 5	B1	Interest Rate	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/05/2026	03/31/2028		125,000,000	4.38/UST Curve			(25,139)	(1,862,808)		(1,862,808)	(1,862,808)				765,815		0002
Interest Rate Swap/Rec:USD Fixed 4.39/Pay:USD UST Curve	CMT Swap 6	B1	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	03/31/2028		500,000,000	4.39/UST Curve			(72,444)	(7,233,026)		(7,233,026)	(7,233,026)				3,063,259		0002
Interest Rate Swap/Rec:USD Fixed 4.39/Pay:USD UST Curve	CMT Swap 7	B1	Interest Rate	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/06/2026	03/31/2028		250,000,000	4.39/UST Curve			(36,222)	(3,685,430)		(3,685,430)	(3,685,430)				1,531,630		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 4.21/Pay:USD UST Curve	CMT Swap 8	B1	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2026	03/31/2028		500,000,000	4.21/UST Curve			(535,000)	(8,555,341)		(8,555,341)	(8,555,341)				3,063,259		0002
Interest Rate Swap/Rec:USD Fixed 4.22/Pay:USD UST Curve	CMT Swap 9	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/19/2026	03/31/2028		500,000,000	4.22/UST Curve			(489,511)	(8,534,561)		(8,534,561)	(8,534,561)				3,063,259		0002
Interest Rate Swap/Rec:USD Fixed 1.01/Pay:USD FEDL1	IRS Rho hedging December 2026	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/03/2021	12/03/2026		1,000,000	1.01/FEDL1			(3,918)	(5,221)		(5,221)					2,094		0002
Interest Rate Swap/Rec:USD Fixed 1.77/Pay:USD FEDL1	IRS Rho hedging December 2026	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/11/2022	12/15/2026		3,000,000	1.77/FEDL1			(12,202)	(14,165)		(14,165)					6,845		0002
Interest Rate Swap/Rec:USD SOFR/Pay:USD Fixed 1.05	IRS Rho hedging Sept 2027	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/21/2023	09/30/2027		3,500,000	SOFR/1.05			70,408	144,125		144,125					17,500		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3 3/4 06/30/30 Govt	D1	Interest Rate	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/05/2026	06/30/2030		49,000,000	0.00/0.00				(1,964,269)		(1,964,269)	(1,964,269)				474,484		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 4 5/31/30 Govt	D1	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/03/2026	05/31/2030		250,000,000	0.00/0.00				(8,911,222)		(8,911,222)	(8,911,222)				2,394,164		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 3 3/4 05/31/30	D1	Interest Rate	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	02/03/2026	05/31/2030		500,000,000	0.00/0.00				(18,078,514)		(18,078,514)	(18,078,514)				4,788,328		0002
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD Fixed 0.00	UST Bond Forwards T 4 05/31/30 Govt	D1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/03/2026	05/31/2030		250,000,000	0.00/0.00				(9,033,711)		(9,033,711)	(9,033,711)				2,394,164		0002
Interest Rate Swap/Rec:USD Fixed 4.46/Pay:USD UST Curve	CMT Swap 2	B1	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	02/03/2026	03/31/2028		1,000,000,000	4.46/UST Curve			207,778	(13,457,877)		(13,457,877)	(13,457,877)				6,126,518		0002
Interest Rate Swap/Rec:USD Fixed 4.46/Pay:USD UST Curve	CMT Swap 3	B1	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	02/04/2026	03/31/2028		500,000,000	4.46/UST Curve			111,556	(6,707,022)		(6,707,022)	(6,707,022)				3,063,259		0002
Interest Rate Swap/Rec:USD Fixed 4.37/Pay:USD UST Curve	CMT Swap 4	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/05/2026	03/31/2028		125,000,000	4.37/UST Curve			(26,608)	(1,859,825)		(1,859,825)	(1,859,825)				765,815		0002
Interest Rate Swap/Rec:USD Fixed 4.38/Pay:USD UST Curve	CMT Swap 5	B1	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2026	03/31/2028		125,000,000	4.38/UST Curve			(25,139)	(1,862,808)		(1,862,808)	(1,862,808)				765,815		0002
Interest Rate Swap/Rec:USD Fixed 4.39/Pay:USD UST Curve	CMT Swap 6	B1	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2026	03/31/2028		500,000,000	4.39/UST Curve			(72,444)	(7,233,026)		(7,233,026)	(7,233,026)				3,063,259		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 4.39/Pay:USD UST Curve	CMT Swap 7	B1	Interest Rate	BNP Paribas SA R0MUWSFPU8MPR08K5P83	02/06/2026	03/31/2028		250,000,000	4.39/UST Curve			(36,222)	(3,685,430)		(3,685,430)	(3,685,430)				1,531,630		0002
Interest Rate Swap/Rec:USD Fixed 4.21/Pay:USD UST Curve	CMT Swap 8	B1	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2026	03/31/2028		500,000,000	4.21/UST Curve			(535,000)	(8,555,341)		(8,555,341)	(8,555,341)				3,063,259		0002
Interest Rate Swap/Rec:USD Fixed 4.22/Pay:USD UST Curve	CMT Swap 9	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/19/2026	03/31/2028		500,000,000	4.22/UST Curve			(489,511)	(8,534,561)		(8,534,561)	(8,534,561)				3,063,259		0002
Interest Rate Swap/Rec:USD SOFR/Pay:USD Fixed 2.93	IRS Rho hedging Aug 2028	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028		7,530,162	SOFR/2.93			218,389	247,796		247,796					52,178		0002
Interest Rate Swap/Rec:USD SOFR/Pay:USD Fixed 2.93	IRS Rho hedging Aug 2028	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028		4,474,152	SOFR/2.93			129,759	147,232		147,232					31,002		0002
Interest Rate Swap/Rec:USD SOFR/Pay:USD Fixed 2.93	IRS Rho hedging Aug 2028	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028		8,327,833	SOFR/2.93			241,523	274,045		274,045					57,705		0002
Interest Rate Swap/Rec:USD SOFR/Pay:USD Fixed 2.93	IRS Rho hedging Aug 2028	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028		2,600,000	SOFR/2.93			75,405	85,559		85,559					18,016		0002
Interest Rate Swap/Rec:USD SOFR/Pay:USD Fixed 3.88	IRS 3.8825% 4/1/2036	Exhibit 5 & 7	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2011	04/01/2036		5,000,000	SOFR/3.88			788	485,643		485,643	403,159				77,094		0002
1119999999. Subtotal - swaps - hedging other - interest rate												(1,198,725)	(213,905,442)	XXX	(213,905,442)	(214,867,296)				72,333,595	XXX	XXX
Currency Swap/Rec:USD 5.51/Pay:EUR 3.63	BD97392	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	07/12/2016	05/27/2028		2,878,200	5.51/3.63	(24,465)		37,841	(57,837)		(57,837)	(27,094)	111,558			18,528		0003
Currency Swap/Rec:USD 7.99/Pay:GBP 7.00	B9GWFV8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2016	06/16/2043		4,496,500	7.99/7.00	(528,339)		28,003	484,724		484,724	(106,889)	82,374			91,933		0003
Currency Swap/Rec:USD 5.33/Pay:EUR 3.63	BD97392	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/24/2016	05/27/2028		2,813,750	5.33/3.63	(142,531)		34,336	(23,874)		(23,874)	(29,463)	108,323			18,113		0003
Currency Swap/Rec:USD 5.73/Pay:EUR 3.63	BD97392	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/19/2016	05/27/2028		1,340,760	5.73/3.63			20,176	(9,630)		(9,630)	(15,635)	52,037			8,631		0003
Currency Swap/Rec:USD 8.50/Pay:GBP 7.00	B9GWFV8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2016	06/16/2043		2,073,490	8.50/7.00			11,551	129,653		129,653	(41,778)	42,640			42,393		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR	Apr 2027 CLO IO Swap 3 Offset 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/14/2024	04/25/2027		3,200,000	3MEUR/SOFR			(6,851)	(4,751)		(4,751)	(8,251)				12,049		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2079889361	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	01/15/2028		3,048,798	SOFR/3MEUR			35,249	(56,702)		(56,702)	4,064	117,284			17,335		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2391580995	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2024	10/20/2028		5,564,000	SOFR/3MEUR			28,019	(118,755)		(118,755)	(21,267)	(97,488)			39,905		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR	Apr 2027 CLO IO Swap 1 Offset 1	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	10/02/2024	04/15/2027		500,000	3MEUR/SOFR			(680)	(354)		(354)	(1,146)				1,837		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR	Oct 2027 CLO IO Swap 1 Offset 1	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2024	10/15/2027		1,000,000	3MEUR/SOFR			(1,504)	(1,025)		(1,025)	(48,388)	42,804			5,102		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR	Oct 2027 CLO IO Swap 2 Offset 1	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2024	10/25/2027		24,500,000	3MEUR/SOFR			64,045	107,252		107,252	(311,582)				126,626		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR	July 2028 CLO IO Swap 2 Offset 1	B1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	12/16/2024	07/22/2028		12,700,000	3MEUR/SOFR			190,178	222,924		222,924	(217,857)				85,453		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:EUR 7.50/Pay:USD 7.79	Jul 2028 Fixed CLO IO Swap 1 Offset 1	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	. 12/16/2024	. 07/19/2028	.....	 6,500,000	..... 7.50/7.79	.....	.....	 27,109	 50,162	.....	 50,162	..... (56,192)	.....	.....	.....	 43,636	.....	0003 .....
Currency Swap/Rec:EUR 7.00/Pay:USD 7.26	Jul 2028 Fixed CLO IO Swap 1 Offset 2	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	. 01/09/2025	. 07/19/2028	.....	 2,000,000	..... 7.00/7.26	.....	.....	 10,262	 20,068	.....	 20,068	..... (23,384)	.....	.....	.....	 13,427	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Feb 2027 CLO IO Swap 1 Offset 1	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	. 01/28/2025	. 02/26/2027	.....	 1,000,000	..... 3MEUR/SOFR	.....	.....	 4,662	 2,899	.....	 2,899	..... (6,925)	.....	.....	.....	 3,195	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Apr 2027 CLO IO Swap 1 Offset 2	B1	Currency.....	Bank of Montreal .. 54930047C63MPGNXE075	. 03/12/2025	. 04/15/2027	.....	 1,500,000	..... 3MEUR/SOFR	.....	.....	 2,658	 2,271	.....	 2,271	..... (7,973)	.....	.....	.....	 5,510	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Jan 2028 CLO IO Swap 1 Offset 1	B1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	. 03/12/2025	. 01/15/2028	.....	 2,000,000	..... 3MEUR/SOFR	.....	.....	 2,561	 7,412	.....	 7,412	..... (20,902)	.....	.....	.....	 11,372	.....	0003 .....
Currency Swap/Rec:USD 7.07/Pay:EUR 5.12	RML Project Hamburg .	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	. 04/17/2025	. 04/20/2027	.....	 14,308,560	..... 7.07/5.12	.....	.....	 195,612	 62,224	.....	 62,224	..... (72,318)	 539,334	.....	.....	 53,222	.....	0003 .....
Currency Swap/Rec:USD 5.59/Pay:EUR 3.61	RML Project Hamburg .	B1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	. 04/17/2025	. 10/20/2026	.....	 3,403,200	..... 5.59/3.61	.....	.....	 48,192	 4,845	.....	 4,845	..... (15,150)	 128,413	.....	.....	 3,983	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	CLO IO swap offset XS1846662861	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	. 04/22/2025	. 01/15/2028	.....	 3,950,000	..... 3MEUR/SOFR	.....	.....	 2,384	 8,072	.....	 8,072	..... (41,035)	.....	.....	.....	 22,459	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Jan 2027 CLO IO Swap 2 Offset 1	B1	Currency.....	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	. 07/23/2025	. 01/18/2027	.....	 24,000,000	..... 3MEUR/SOFR	.....	.....	 69,050	 19,590	.....	 19,590	..... (177,554)	.....	.....	.....	 65,877	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	July 2027 CLO IO Swap 1 Offset 1	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	. 08/13/2025	. 07/16/2027	.....	 5,630,000	..... 3MEUR/SOFR	.....	.....	..... (6,901)	..... (7,832)	.....	..... (7,832)	..... (46,333)	.....	.....	.....	 25,048	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Apr 2027 CLO IO Swap 1 Offset 3	B1	Currency.....	Bank of Montreal .. 54930047C63MPGNXE075	. 08/21/2025	. 04/15/2027	.....	 5,060,000	..... 3MEUR/SOFR	.....	.....	 3,219	 2,097	.....	 2,097	..... (36,749)	.....	.....	.....	 18,587	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Jan 2027 CLO IO Swap 1 Offset 3	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 08/21/2025	. 01/15/2027	.....	 6,920,000	..... 3MEUR/SOFR	.....	.....	 10,444	 3,073	.....	 3,073	..... (40,817)	.....	.....	.....	 18,734	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	March 2028 CLO IO Swap 1 Offset 1	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	. 10/31/2025	. 10/22/2026	.....	 29,000,000	..... 3MEUR/SOFR	.....	.....	 28,506	 2,166	.....	 2,166	..... (102,609)	.....	.....	.....	 35,598	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	May 2027 CLO IO Swap 2 Offset 1	B1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	. 10/31/2025	. 05/20/2027	.....	 3,250,000	..... 3MEUR/SOFR	.....	.....	..... (2,179)	..... (1,144)	.....	..... (1,144)	..... (22,002)	.....	.....	.....	 12,955	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Nov 2026 CLO IO Swap 1 Offset 2	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 11/14/2025	. 11/15/2026	.....	 17,000,000	..... 3MEUR/SOFR	.....	.....	 106,241	 8,823	.....	 8,823	..... (42,773)	.....	.....	.....	 30,175	.....	0003 .....
Currency Swap/Rec:USD 14.43/Pay:EUR 5.12 ...	RML Project Hamburg .	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	. 05/06/2026	. 04/20/2027	.....	 26,196,000	..... 14.43/5.12	.....	.....	 1,053,882	 96,279	.....	 96,279	 1,075,423	 1,015,377	.....	.....	 97,439	.....	0003 .....
Currency Swap/Rec:USD 15.89/Pay:EUR 5.12 ...	RML Project Hamburg .	B1	Currency.....	Bank of America NA B4TYDEB6GKMZO031MB27	. 05/07/2026	. 04/20/2027	.....	 12,950,400	..... 15.89/5.12	.....	.....	 602,352	..... (80)	.....	..... (80)	 637,092	..... (637,172)	.....	.....	 48,171	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Oct 2026 CLO IO Swap 1 Oct 2026 CLO IO Swap 2 Offs	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 05/08/2026	. 10/15/2026	.....	 9,500,000	..... 3MEUR/SOFR	.....	.....	..... (6,475)	..... (1,618)	.....	..... (1,618)	..... (1,618)	.....	.....	.....	 9,629	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Pool Mont 7200452	B1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	. 05/18/2026	. 06/30/2027	.....	 105,231,302	..... SOFR/3MEUR	.....	.....	 660,430	 2,891,650	.....	 2,891,650	..... (9,562)	 2,901,212	.....	.....	 455,040	.....	0003 .....
Currency Swap/Rec:USD 6.03/Pay:CAD 5.05	Enbridge (Proj Tuscan)	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	. 07/31/2026	. 09/30/2033	.....	 39,794,268	..... 6.03/5.05	.....	.....	.....	..... (609,776)	.....	..... (609,776)	..... (1,107,554)	 497,778	.....	.....	 526,635	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Aermont & Sunrise Brisbane Portfolio 7410087	B1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	. 08/14/2026	. 08/25/2031	.....	 17,089,816	..... SOFR/SONIA	.....	.....	 855	 369,312	.....	 369,312	..... (9,582)	 378,894	.....	.....	 189,229	.....	0003 .....
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	Proj Emerald	B1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	. 09/10/2026	. 09/22/2032	.....	 39,938,304	..... 6.60/5.25	.....	.....	 24,607	 1,044,309	.....	 465,103	.....	 1,044,309	.....	.....	 488,472	.....	0003 .....
Currency Swap/Rec:USD 6.59/Pay:EUR 5.25	Proj Emerald	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 09/10/2026	. 09/22/2032	.....	 39,934,869	..... 6.59/5.25	.....	.....	 24,490	 1,040,874	.....	 543,751	.....	 1,040,874	.....	.....	 488,430	.....	0003 .....
Currency Swap/Rec:USD 9.02/Pay:GBP 7.00	B9GWFV8	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	. 05/08/2017	. 06/16/2043	.....	 1,423,400	..... 9.02/7.00	.....	.....	 18,206	 279,899	.....	 279,899	..... (52,380)	 29,829	.....	.....	 29,102	.....	0003 .....
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency.....	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	. 10/04/2017	. 10/31/2029	.....	 13,280,000	..... 4.18/3.07	.....	.....	 109,795	 408,606	.....	 408,606	..... (245,197)	 221,170	.....	.....	 116,677	.....	0003 .....
Currency Swap/Rec:USD 8.96/Pay:GBP 7.00	B9GWFV8	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	. 12/06/2017	. 06/16/2043	.....	 2,005,800	..... 8.96/7.00	.....	.....	 28,298	 459,736	.....	 459,736	..... (94,236)	 42,858	.....	.....	 41,009	.....	0003 .....
Currency Swap/Rec:USD 5.95/Pay:EUR 3.63	BD97392	D1	Currency.....	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	. 12/14/2017	. 05/27/2028	.....	 3,532,500	..... 5.95/3.63	.....	.....	 63,996	 172,786	.....	 172,786	..... (46,018)	 131,402	.....	.....	 22,740	.....	0003 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.04/Pay:EUR 3.63	BD97392	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	02/28/2018	05/27/2028	2,685,100	6.04/3.63			52,799	226,395		226,395	(38,047)	95,227			17,285		0003
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/09/2018	05/27/2028	1,232,100	6.01/3.63			24,329	113,719		113,719	(19,233)	43,185			7,931		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q8438@AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	07/01/2021	01/05/2051	54,171,364	3.65/4.30			(148,147)	1,460,419		1,460,419	(2,176,053)	(1,969,859)			1,334,700		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438@AA3	D1	Currency	Citibank NA	E57ODZIWZ7FF32TWEFA76	07/01/2021	01/05/2051	54,165,526	3.67/4.30			(142,843)	2,010,394		2,010,394	(2,129,151)	(1,970,826)			1,334,556		0003
Currency Swap/Rec:USD 5.08/Pay:GBP 4.00	G3029@AA0	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	11/23/2021	10/20/2048	100,233,750	5.08/4.00	4,972,928		786,070	10,720,427		10,720,427	(2,698,835)	1,666,340			2,354,492		0003
Currency Swap/Rec:USD 8.22/Pay:GBP 8.81	50494018	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/31/2026	03/25/2036	22,506,641	8.22/8.81			(58,525)	(1,194,934)		(1,194,934)	(1,073,877)	(121,058)			346,676		0003
Currency Swap/Rec:USD 10.77/Pay:EUR 6.00 ..	L0004@AA9	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	09/30/2026	12/31/2028	131,841,943	10.77/6.00				(1,393,646)		(1,393,646)	7,651,843				989,867		0003
Currency Swap/Rec:USD 4.06/Pay:CAD 4.56	C6802@AA0	D1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051	24,245,900	4.06/4.56			(17,248)	(900,671)		(900,671)	(631,824)	773,837			603,284		0003
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	G6302*AB1	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	02/24/2022	06/15/2037	26,638,000	3.86/3.27			115,254	1,404,209		1,404,209	(604,863)	442,340			435,983		0003
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	RML Project Hamburg	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/05/2023	04/20/2028	22,906,800	3.89/3.24			75,736	(1,201,977)		(1,201,977)	13,611	898,890			142,877		0003
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	RML Project Hamburg	B1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	04/06/2023	04/20/2029	19,616,400	4.38/3.68			65,461	(1,209,068)		(1,209,068)	(77,443)	770,477			156,814		0003
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	RML Project Hamburg	B1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	04/06/2023	04/20/2030	29,411,100	4.30/3.62			94,640	(2,133,106)		(2,133,106)	(240,400)	1,155,716			277,314		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	BTKHC74	D1	Currency	JPMorgan Chase & Co	8I5DZWZKVSZI1NUHU748	05/05/2023	09/10/2031	7,644,219	SOFR/SONIA			(68,500)	(424,005)		(424,005)	(60,679)	5,692,559			85,019		0003
Currency Swap/Rec:USD 4.87/Pay:EUR 3.24	RML Project Hamburg	B1	Currency	JPMorgan Chase & Co	8I5DZWZKVSZI1NUHU748	12/06/2023	04/20/2028	25,900,800	4.87/3.24			269,679	(1,265,355)		(1,265,355)	(169,822)	1,027,303			161,551		0003
Currency Swap/Rec:USD 5.24/Pay:EUR 3.62	RML Project Hamburg	B1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	12/06/2023	04/20/2030	9,711,900	5.24/3.62			96,985	(485,104)		(485,104)	(122,754)	385,239			91,573		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 1	B1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026	35,154,180	SOFR/3MEUR			(15,994)	323		323	275,588	(187,304)			35,632		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 3	B1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026	31,395,400	SOFR/3MEUR			(21,348)	(1,905)		(1,905)	158,860	(68,912)			38,539		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 2	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	07/11/2024	10/15/2026	30,754,156	SOFR/3MEUR			(4,176)	1,009		1,009	48,005	23,543			31,172		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Nov 2026 CLO IO Swap 2	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	07/17/2024	11/20/2026	23,636,880	SOFR/3MEUR			4,018	3,069		3,069	32,061	39,292			44,177		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Nov 2026 CLO IO Swap 3	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	07/17/2024	11/06/2026	2,188,600	SOFR/3MEUR			(144)	160		160	2,704	(35)			3,484		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Dec 2026 CLO IO Swap 1	B1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	07/19/2024	12/17/2026	2,885,055	SOFR/3MEUR			(444)	(579)		(579)	16,853	(8,110)			6,668		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 1	B1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027	95,883,219	SOFR/3MEUR			(22,695)	(17,738)		(17,738)	439,500	(49,966)			259,572		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 2	B1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	07/23/2024	01/18/2027	26,052,000	SOFR/3MEUR			(13,827)	(320)		(320)	123,512	(9,209)			71,509		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 3	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	07/25/2024	01/25/2027	41,734,000	SOFR/3MEUR			(21,734)	(7,216)		(7,216)	233,746	(38,885)			118,142		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Apr 2027 CLO IO Swap 1	B1	Currency	Bank of Montreal	54930047C63MPGNXE075	07/25/2024	04/15/2027	60,341,006	SOFR/3MEUR			(22,347)	(60,789)		(60,789)	189,792	142,755			221,651		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 4	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	07/25/2024	01/29/2027	26,572,700	SOFR/3MEUR			(13,305)	(1,331)		(1,331)	111,488	14,591			76,498		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Apr 2027 CLO IO Swap 2	B1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	07/26/2024	04/22/2027	1,792,230	SOFR/3MEUR			(453)	(874)		(874)	8,978	1,467			6,699		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Apr 2027 CLO IO Swap 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		3,476,160	SOFR/3MEUR			(460)	(1,083)		(1,083)	13,208	7,176			13,089		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	July 2027 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	07/16/2027		7,202,169	SOFR/3MEUR			(2,407)	(5,264)		(5,264)	5,887	49,922			32,043		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2027 CLO IO Swap 2	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2024	10/25/2027		34,646,400	SOFR/3MEUR			(20,412)	(55,908)		(55,908)	88,709	249,555			179,066		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2027 CLO IO Swap 1	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/29/2024	10/15/2027		5,921,760	SOFR/3MEUR			72	(6,330)		(6,330)	21,617	27,606			30,211		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Feb 2027 CLO IO Swap 1	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2024	02/26/2027		1,084,500	SOFR/3MEUR			(776)	(676)		(676)	7,324	(1,761)			3,465		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Nov 2027 CLO IO Swap 1	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/05/2024	11/15/2027		1,096,800	SOFR/3MEUR			2,806	3,369		3,369	(3,952)	9,066			5,819		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	May 2027 CLO IO Swap 2	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/05/2024	05/20/2027		34,285,968	SOFR/3MEUR			87,849	62,299		62,299	(70,141)	209,251			136,673		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	June 2027 CLO IO Swap 1	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/06/2024	06/15/2027		50,204,400	SOFR/3MEUR			87,142	41,121		41,121	(4,032)	232,794			211,045		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	September 2027 CLO IO Swap 1	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2024	09/15/2027		32,222,850	SOFR/3MEUR			51,618	36,547		36,547	15,594	193,744			157,769		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2028 CLO IO Swap 1	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	01/15/2028		4,305,105	SOFR/3MEUR			6,450	4,304		4,304	7,661	26,381			24,478		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	April 2028 CLO IO Swap 2	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/08/2024	04/19/2028		3,272,445	SOFR/3MEUR			4,529	3,183		3,183	5,893	22,780			20,393		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	July 2028 CLO IO Swap 2	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028		11,694,030	SOFR/3MEUR			12,613	1,844		1,844	(4,201)	142,412			78,684		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	August 2028 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		2,459,025	SOFR/3MEUR			3,763	3,156		3,156	8,649	17,978			16,843		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	March 2028 CLO IO Swap 2	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/13/2024	03/16/2028		4,595,220	SOFR/3MEUR			3,816	3,274		3,274	(259)	52,696			27,765		0003
Currency Swap/Rec:USD 2.12/Pay:EUR 2.08	Jan 2027 Fixed CLO IO Swap 1	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	01/15/2027		2,465,775	2.12/2.08			(1,711)	(390)		(390)	99,338	(96,310)			6,675		0003
Currency Swap/Rec:USD 2.46/Pay:EUR 2.41	Apr 2027 Fixed CLO IO Swap 1	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/15/2024	04/15/2027		25,201,100	2.46/2.41			(19,325)	(7,994)		(7,994)	1,026,004	(984,498)			92,571		0003
Currency Swap/Rec:USD 7.59/Pay:EUR 7.38	Jul 2028 Fixed CLO IO Swap 1	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	08/15/2024	07/19/2028		9,327,050	7.59/7.38			(17,330)	(24,419)		(24,419)	441,398	(363,836)			62,615		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	Dec 2026 Fixed CLO IO Swap 1	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2024	12/15/2026		4,331,800	2.13/2.10			(2,596)	(336)		(336)	196,103	(191,174)			9,883		0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	Oct 2026 Fixed CLO IO Swap 2	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/19/2024	10/25/2026		2,758,750	2.03/2.00			(1,773)	(63)		(63)	161,809	(159,370)			3,610		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Oct 2027 CLO IO Swap 1 Offset 1	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/12/2024	10/15/2027		2,375,000	3MEUR/SOFR			13,810	21,735		21,735	(130,510)	101,660			12,117		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Oct 2027 CLO IO Swap 1 Offset 2	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2024	10/15/2027		2,100,000	3MEUR/SOFR			11,474	18,438		18,438	(24,257)				10,714		0003
Currency Swap/Rec:USD 8.32/Pay:GBP 8.81	50494018	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/25/2026	03/25/2036		91,153,174	8.32/8.81			(195,237)	(2,566,245)		(2,566,245)	(3,208,627)	642,382			1,404,056		0003
Currency Swap/Rec:USD 8.24/Pay:GBP 8.81	50494018	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	03/25/2036		78,437,250	8.24/8.81			(197,189)	(3,558,929)		(3,558,929)	(3,553,492)	(5,437)			1,208,189		0003
Currency Swap/Rec:USD 8.27/Pay:GBP 8.81	50494018	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/01/2026	03/25/2036		37,446,768	8.27/8.81			(88,395)	(1,151,901)		(1,151,901)	(1,362,804)	210,903			576,802		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Swiss Life Italian Campsite 105000157 ..	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/16/2026	03/05/2029		16,486,400	SOFR/3MEUR			94,380	652,409		652,409	18,176	634,233			128,502		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML The Whiteley 7410036	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/23/2026	04/29/2027		24,136,953	SOFR/SONIA			(7,748)	396,420		396,420	(4,814)	401,234			91,759		0003
Currency Swap/Rec:USD 6.03/Pay:CAD 5.05	Enbridge (Proj Tuscan)	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	09/30/2033		42,012,332	6.03/5.05				(641,617)		(641,617)	(1,249,807)	608,190			555,988		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	Proj Emerald	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.09/10/2026	.09/22/2032	.....	 37,114,442	..... 6.60/5.25	.....	.....	22,835	936,243	.....	396,417	.....	936,243	.....	.....	453,934	.....	0003 .....
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	Proj Emerald	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.09/10/2026	.09/22/2032	.....	 39,907,389	..... 6.60/5.25	.....	.....	24,623	1,013,394	.....	623,383	.....	1,013,394	.....	.....	488,094	.....	0003 .....
Currency Swap/Rec:USD 5.32/Pay:GBP SONIA ...	G6970*AW6	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.09/30/2026	. 12/06/2029	.....	 20,376,000	..... 5.32/SONIA	.....	.....	 13,966	..... (21,660)	.....	..... (21,660)	..... (513,782)	.....	.....	.....	 181,858	.....	0003 .....
Currency Swap/Rec:USD 48.62/Pay:EUR 3.61 ...	RML Project Hamburg .	B1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	.09/30/2026	. 10/20/2026	.....	 59,070,600	.....48.62/3.61	.....	.....	 810,056	..... (686,049)	.....	..... (686,049)	 1,387,424	.....	.....	.....	69,137	.....	0003 .....
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.03/13/2018	.05/27/2028	.....	 1,364,000	..... 6.01/3.63	.....	.....	27,133	131,329	.....	131,329	.....(23,872)	47,421	.....	.....	8,780	.....	0003 .....
Currency Swap/Rec:USD 9.27/Pay:GBP 7.00	B9GWFV8	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.03/16/2018	.06/16/2043	.....	3,064,820	.....9.27/7.00	.....	.....	56,875	956,260	.....	956,260	..... (168,974)	59,534	.....	.....	62,661	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2079889361	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.09/16/2024	.01/15/2028	.....	1,377,523	..... SOFR/3MEUR	.....	.....	 15,919	.....(25,619)	.....	.....(25,619)	 1,836	 52,992	.....	.....	 7,832	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	.09/20/2024	. 11/30/2027	.....	2,654,791	..... SOFR/STB3M	.....	.....	 29,784	.....(46,805)	.....	.....(46,805)	 13,675	233,615	.....	.....	 14,340	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Saint James Albany Paris 7410021	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.09/26/2024	.09/25/2029	.....	 24,240,345	..... SOFR/3MEUR	.....	.....	293,003	..... (402,161)	.....	..... (402,161)	56,834	930,274	.....	.....	209,544	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.10/02/2024	.06/30/2028	.....	2,264,096	..... SOFR/3MEUR	.....	.....	24,472	.....(59,960)	.....	.....(59,960)	 3,498	87,656	.....	.....	 14,979	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	.10/23/2024	. 11/30/2027	.....	 561,991	..... SOFR/STB3M	.....	.....	 5,084	.....(34,704)	.....	.....(34,704)	 2,705	 52,573	.....	.....	 3,036	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.12/11/2024	. 11/30/2027	.....	 403,305	..... SOFR/STB3M	.....	.....	 2,946	.....(39,921)	.....	.....(39,921)	 1,970	 38,986	.....	.....	 2,179	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	.01/14/2025	. 11/30/2027	.....	 625,978	..... SOFR/STB3M	.....	.....	 3,869	..... (78,387)	.....	..... (78,387)	 4,203	61,919	.....	.....	 3,381	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Feb 2027 CLO IO Swap 1 Offset 1	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.01/28/2025	.02/26/2027	.....	 1,250,000	.....3MEUR/SOFR	.....	.....	 5,828	 3,624	.....	 3,624	.....(8,657)	.....	.....	.....	 3,993	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Jan 2028 CLO IO Swap 1 Offset 1	B1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.03/12/2025	.01/15/2028	.....	880,000	.....3MEUR/SOFR	.....	.....	 1,177	 3,261	.....	 3,261	..... (9,197)	.....	.....	.....	 5,004	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	.06/06/2025	. 11/30/2027	.....	2,568,979	..... SOFR/STB3M	.....	.....	 34,921	 100,708	.....	 100,708	 6,391	 216,601	.....	.....	 13,877	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	A&O Hostels	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.07/28/2025	. 12/22/2028	.....	3,321,312	..... SOFR/3MEUR	.....	.....	 44,497	.....(21,403)	.....	.....(21,403)	.....(6,238)	120,266	.....	.....	24,800	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	July 2027 CLO IO Swap 1 Offset 1	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.08/13/2025	.07/16/2027	.....	 462,000	.....3MEUR/SOFR	.....	.....	..... (566)	..... (643)	.....	..... (643)	..... (3,802)	.....	.....	.....	 2,055	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.09/09/2025	. 11/30/2027	.....	 904,180	..... SOFR/STB3M	.....	.....	 13,322	 59,799	.....	 59,799	239	 74,756	.....	.....	 4,884	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:DKK CIB3M ...	EQT Nordics Denmark-7410016	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/22/2025	. 11/29/2027	.....	 10,601,447	..... SOFR/CIB3M	.....	.....	418,626	.....(64,543)	.....	.....(64,543)	.....(216,427)	428,438	.....	.....	57,198	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostels	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.11/04/2025	. 12/22/2028	.....	 1,948,887	..... SOFR/3MEUR	.....	.....	 24,652	27,716	.....	27,716	 1,754	 72,634	.....	.....	 14,552	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	A&O Hostels Excluding Italy 7410006	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.11/04/2025	. 12/22/2028	.....	 411,471	..... SOFR/3MEUR	.....	.....	 5,221	 5,849	.....	 5,849	369	 15,335	.....	.....	 3,072	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	A&O Hostels Excluding Italy 7410006	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.11/17/2025	. 12/22/2028	.....	3,580,893	..... SOFR/3MEUR	.....	.....	 18,269	87,555	.....	87,555	 8,359	130,509	.....	.....	26,738	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	EQT Poland Dec 2025 funding 7410017	B1	Currency.....	Natixis NA KX1WIK48MPD4Y2NCUIZ63	.12/11/2025	.06/30/2028	.....	 2,664,866	..... SOFR/3MEUR	.....	.....	 34,545	 96,210	.....	 96,210	.....(27)	 97,095	.....	.....	 17,630	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Waterfall 7410032	B1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	.04/14/2026	.04/03/2028	.....	 22,846,725	..... SOFR/SONIA	.....	.....	..... (2,356)	540,553	.....	540,553	 3,539	537,014	.....	.....	140,354	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Testa Homes 7410067	B1	Currency.....	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	.04/14/2026	. 12/16/2030	.....	 102,087,594	..... SOFR/3MEUR	.....	.....	 780,713	 4,175,111	.....	 4,175,111	81,365	 4,093,746	.....	.....	 1,047,791	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Testa Homes 7410067	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/14/2026	. 12/16/2030	.....	 102,130,866	..... SOFR/3MEUR	.....	.....	 781,407	 4,236,320	.....	 4,236,320	99,302	 4,137,018	.....	.....	 1,048,235	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Saint James Albany Paris 7410021	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.04/14/2026	.09/25/2029	.....	4,607,045	..... SOFR/3MEUR	.....	.....	39,743	222,374	.....	222,374	32,761	189,612	.....	.....	39,825	.....	0003 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML GreyKite Germany 7410059	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/15/2026	12/24/2029		28,973,394	SOFR/3MEUR			211,621	1,101,858		1,101,858	(38,749)	1,140,607			260,584		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	04/17/2026	12/15/2028		82,116,650	SOFR/SONIA			85,171	2,346,356		2,346,356	428,015	1,918,341			610,508		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML A&O Hostel 7410076	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	04/17/2026	12/22/2027		12,688,984	SOFR/SONIA			(269)	290,066		290,066	3,322	286,744			70,289		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A2a Portfolio 7200532	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/21/2026	06/30/2027		62,536,017	SOFR/3MEUR			378,207	2,341,531		2,341,531	12,457	2,329,074			270,418		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BGO Logistics Portfolio 7410013	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	04/21/2026	08/29/2027		42,573,059	SOFR/SONIA			(14,512)	830,310		830,310	(10,514)	840,824			203,320		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2026	12/15/2028		40,003,329	SOFR/SONIA			25,468	934,839		934,839	211,575	723,264			297,411		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	04/24/2026	12/15/2028		39,982,587	SOFR/SONIA			21,661	819,068		819,068	116,546	702,521			297,256		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostel 2026 funding 7410006	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/24/2026	12/22/2027		8,375,403	SOFR/3MEUR			59,019	285,070		285,070	8,257	276,813			46,395		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Partners Group Darlington 1050000294	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	05/05/2026	05/15/2028		24,191,309	SOFR/SONIA			(6,674)	530,983		530,983	12,737	518,246			154,174		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Pool Mont 7200452	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/18/2026	06/30/2027		56,824,903	SOFR/3MEUR			353,812	1,561,491		1,561,491	(5,163)	1,566,654			245,722		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BGO Logistics Portfolio May 2026 funding 7410013	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	05/20/2026	08/29/2027		2,217,665	SOFR/SONIA			(850)	23,151		23,151	(3,637)	26,788			10,591		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML A&O Hostel 7410076	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	06/22/2026	12/22/2027		4,075,488	SOFR/SONIA			(1,247)	(459)		(459)	(1,713)	1,254			22,576		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Retail 7410057	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S60X2D1J857QP30	06/25/2026	12/22/2028		1,589,390	SOFR/3MEUR			6,495	4,028		4,028	(2,963)	6,991			11,868		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2026	06/30/2028		652,581	SOFR/3MEUR			2,029	5,207		5,207	(337)	5,544			4,317		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Aermont & Sunrise Brisbane Portfolio 7410087	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2026	08/25/2031		61,006,500	SOFR/SONIA			3,051	1,318,354		1,318,354	(34,207)	1,352,561			675,501		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML 35 RUE DE LA GARE 7200419	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/19/2026	05/20/2030		115,907,126	SOFR/3MEUR			195,658	3,300,738		3,300,738	76,163	3,224,575			1,105,434		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/01/2026	06/30/2028		1,161,125	SOFR/3MEUR			1,319	28,258		28,258	(2,277)	30,535			7,682		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Windmill 105000001	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	09/04/2026	10/16/2028		3,677,003	SOFR/3MEUR			3,773	91,665		91,665	1,424	90,241			26,301		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Windmill 105000001	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/11/2026	10/16/2028		3,363,419	SOFR/3MEUR			2,287	81,491		81,491	(529)	82,020			24,058		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/24/2026	06/30/2028		334,457	SOFR/3MEUR			28	1,325		1,325	(29)	1,354			2,213		0003
Currency Swap/Rec:USD 7.20/Pay:EUR 3MEUR ...	L13046AA4	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	06/20/2025	06/25/2028		34,500,000	7.20/3MEUR			438,444	(76,301)		(76,301)	(905,752)	1,284,128			227,346		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostels 50187947 & 50188919	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	12/22/2028		5,976,723	SOFR/3MEUR	(624,559)		205,132	(79,721)		(79,721)	(133,426)	(381,075)			44,627		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostels	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	12/22/2028		64,163,255	SOFR/3MEUR	(4,074,690)		1,623,623	(20,164)		(20,164)	(834,369)	(1,557,771)			479,095		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	7410013	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/06/2026	08/29/2027		60,235,817	SOFR/SONIA			574,531	995,243		995,243	1,213,779	1,528,243			287,674		0003
Currency Swap/Rec:USD 22.85/Pay:EUR 6.04 ...	ASR Media & Sponsorship EUR AAIA 5yr Restrike	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/06/2026	10/30/2027		9,688,000	22.85/6.04			630,948	(161,417)		(161,417)	1,473,559	423,074			50,391		0003
Currency Swap/Rec:USD 13.65/Pay:EUR 6.00 ..	00240#AA4	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/07/2026	11/30/2027		70,406,281	13.65/6.00			4,104,611	(876,213)		(876,213)	4,368,358	2,739,159			380,312		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 13.73/Pay:EUR 6.00 ..	00240#AA4	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/07/2026	11/30/2027		65,903,433	13.73/6.00			3,884,267	(816,326)		(816,326)	4,146,625	2,565,924			355,989		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 1	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		2,272,200	SOFR/3MEUR			(1,153)	21		21	22,738	(17,031)			2,303		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2024	06/30/2028		2,362,257	SOFR/3MEUR			24,346	(100,784)		(100,784)	3,507	90,170			15,628		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 3	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	07/25/2024	01/25/2027		7,046,000	SOFR/3MEUR			(3,669)	(1,218)		(1,218)	26,836	6,063			19,946		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	July 2027 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	07/16/2027		501,871	SOFR/3MEUR			(168)	(367)		(367)	1,619	2,270			2,233		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Feb 2027 CLO IO Swap 1	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2024	02/26/2027		1,355,625	SOFR/3MEUR			(970)	(845)		(845)	9,155	(2,202)			4,331		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Nov 2027 CLO IO Swap 1	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWIOLXP3B76	08/05/2024	11/15/2027		1,096,800	SOFR/3MEUR			2,806	3,369		3,369	(3,952)	9,066			5,819		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	June 2027 CLO IO Swap 2	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/06/2024	06/25/2027		11,519,545	SOFR/3MEUR			16,315	10,740		10,740	(4,761)	67,284			49,354		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2028 CLO IO Swap 1	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	01/15/2028		959,112	SOFR/3MEUR			1,387	959		959	427	7,157			5,453		0003
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	08/09/2024	11/30/2027		3,536,514	SOFR/STB3M			33,734	(191,461)		(191,461)	15,664	328,635			19,103		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	February 2028 CLO IO Swap 1	B1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/12/2024	02/15/2028		7,315,060	SOFR/3MEUR			10,397	5,068		5,068	26,394	32,440			42,936		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	May 2028 CLO IO Swap 1	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/12/2024	05/15/2028		7,369,650	SOFR/3MEUR			10,828	6,954		6,954	(2,399)	70,518			46,968		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	August 2028 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		7,650,300	SOFR/3MEUR			11,707	9,818		9,818	26,908	55,930			52,402		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	06/30/2028		4,251,631	SOFR/3MEUR			46,702	(96,508)		(96,508)	7,492	162,741			28,127		0003
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	11/12/2024	11/30/2027		526,559	SOFR/STB3M			4,178	(46,553)		(46,553)	2,908	50,452			2,844		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	06/26/2029		4,986,920	SOFR/3MEUR			40,952	(451,793)		(451,793)	8,736	201,120			41,272		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	06/26/2029		2,870,706	SOFR/3MEUR			27,387	(168,258)		(168,258)	7,306	107,999			23,758		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/29/2025	06/30/2028		941,985	SOFR/3MEUR			11,242	3,510		3,510	(1,702)	35,344			6,232		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	A&O Hostels	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	12/22/2028		1,439,114	SOFR/3MEUR			19,164	40,369		40,369	918	52,250			10,746		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2025	06/30/2028		25,560,258	SOFR/3MEUR			883,827	(286,617)		(286,617)	(591,254)	1,025,195			169,098		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Canary Wharf 7410029	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	07/22/2030		22,761,948	SOFR/SONIA			(8,225)	172,111		172,111	77,921	94,189			222,176		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Canary Wharf 7410029	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JBONEPAGQXF4QP29B387	03/30/2026	07/22/2030		32,553,844	SOFR/SONIA			(15,789)	(123,215)		(123,215)	26,336	(149,551)			317,753		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Retail Senior Loan 7410057 .	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2026	12/22/2028		18,867,553	SOFR/3MEUR			87,846	286,285		286,285	(49,271)	335,556			140,881		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Cerberus Pan-European Logistics Pool B&C EUR 74100 ...	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/07/2026	01/21/2031		95,504,263	SOFR/3MEUR			777,514	2,100,287		2,100,287	109,733	1,990,554			991,628		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Cerberus Pan-European Logistics 7710080 7410080	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/07/2026	01/21/2031		113,561,324	SOFR/SONIA			(71,813)	(371,590)		(371,590)	(320,863)	(50,728)			1,179,115		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Spanish Multifamily 7410071 .	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/09/2026	03/24/2030		68,183,397	SOFR/3MEUR			525,020	1,949,877		1,949,877	(115,717)	2,065,593			636,173		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Windmill 105000001	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/10/2026	10/16/2028		18,124,510	SOFR/3MEUR			140,114	650,012		650,012	10,669	639,343			129,643		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Old Spitafields Market 7410048	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/16/2026	12/18/2028		28,831,076	SOFR/SONIA			13,051	673,687		673,687	95,912	577,775			214,747		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML The Whiteley 7410036	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/23/2026	04/29/2027		28,522,922	SOFR/SONIA			(9,202)	468,455		468,455	(5,689)	474,143			108,432		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Opseo Holding BV TL	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	04/30/2026	01/21/2033		16,846,275	SOFR/3MEUR			90,096	599,954		599,954	72,438	527,516			211,672		0003
Currency Swap/Rec:USD SOFR/Pay:PLN Warsaw Interbank 3M	CML Group Mousquetaires Term Loan 7410079 (Fidemo)	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/25/2026	06/19/2030		4,391,833	SOFR/Warsaw Interbank 3M			(2,756)	86,414		86,414	(14,670)	101,084			42,356		0003
Currency Swap/Rec:USD SOFR/Pay:PLN Warsaw Interbank 3M	CML Group Mousquetaires Term Loan 7410079 (Fidemo)	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/26/2026	06/19/2030		4,398,733	SOFR/Warsaw Interbank 3M			(3,018)	90,713		90,713	(17,174)	107,887			42,423		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Aermont Park - 7410086	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/16/2026	08/20/2031		31,739,310	SOFR/SONIA			2,292	427,882		427,882	(30,012)	457,894			350,946		0003
Currency Swap/Rec:USD 5.32/Pay:GBP SONIA ...	G6970*AW6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/30/2026	12/06/2029		13,584,000	5.32/SONIA			9,311	(14,440)		(14,440)	(342,521)				121,239		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2079889361	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	01/15/2028		1,012,557	SOFR/3MEUR			8,287	(18,832)		(18,832)	(998)	(17,834)			5,757		0003
Currency Swap/Rec:USD 3.13/Pay:EUR 2.00	XS2391579633	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/18/2024	01/20/2028		1,113,000	3.13/2.00			8,620	(28,239)		(28,239)	(6,331)	42,804			6,362		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2391580219	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/18/2024	07/20/2028		4,743,936	SOFR/3MEUR			54,051	(85,804)		(85,804)	(7,111)	182,346			31,872		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2391580995	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2024	10/20/2028		5,174,520	SOFR/3MEUR			58,254	(110,442)		(110,442)	(5,604)	199,040			37,112		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Apr 2027 CLO IO Swap 1 Offset 1	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	10/02/2024	04/15/2027		2,500,000	3MEUR/SOFR			(3,407)	(1,772)		(1,772)	(5,730)				9,183		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Apr 2027 CLO IO Swap 1 Offset 3	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	08/21/2025	04/15/2027		5,200,000	3MEUR/SOFR			3,287	2,155		2,155	(37,766)				19,101		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	March 2028 CLO IO Swap 1 Offset 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/31/2025	10/22/2026		2,500,000	3MEUR/SOFR			2,457	187		187	(8,846)				3,069		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Nov 2026 CLO IO Swap 1 Offset 2	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/14/2025	11/15/2026		25,000,000	3MEUR/SOFR			156,135	12,975		12,975	(62,902)				44,375		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Waterfall 7410032	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/14/2026	04/03/2028		4,569,345	SOFR/SONIA			(471)	108,111		108,111	708	107,403			28,071		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2026	12/15/2028		66,672,216	SOFR/SONIA			42,446	1,558,065		1,558,065	352,625	1,205,440			495,684		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	04/24/2026	12/15/2028		66,637,645	SOFR/SONIA			36,102	1,365,113		1,365,113	194,244	1,170,869			495,427		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Oct 2026 CLO IO Swap 1 Oct 2026 CLO IO Swap 2 Offs	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	10/15/2026		59,500,000	3MEUR/SOFR			(36,876)	(10,134)		(10,134)	(10,134)				60,309		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Exeter Portfolio - France 7200569	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	12/16/2027		32,328,559	SOFR/3MEUR			203,918	1,280,327		1,280,327	12,907	1,267,421			177,877		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Exeter Portfolio - Italy 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	12/16/2027		77,347,703	SOFR/3MEUR			487,884	3,063,248		3,063,248	30,880	3,032,367			425,581		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Exeter Portfolio - Spain 7200570	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/11/2026	12/16/2027		124,459,937	SOFR/3MEUR			783,693	4,842,883		4,842,883	(16,193)	4,859,075			684,801		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Pool Mont 7200452 ...	B1 ...	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.05/18/2026	.06/30/2027	.....	 31,569,391	.....SOFR/3MEUR	.....	.....	196,562	867,495	.....	867,495	.....(2,868)	870,364	.....	.....	136,512	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Exeter Portfolio - Spain 7200570 ...	B1 ...	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	.06/23/2026	.12/16/2027	.....	 6,302,087	.....SOFR/3MEUR	.....	.....	26,104	27,333	.....	27,333	.....(9,751)	37,084	.....	.....	34,675	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Exeter Portfolio - Italy 7200563 ...	B1 ...	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	.06/23/2026	.12/16/2027	.....	5,283,821	.....SOFR/3MEUR	.....	.....	21,887	22,917	.....	22,917	.....(8,175)	31,092	.....	.....	29,073	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Exeter Portfolio - Spain 7200570 ...	B1 ...	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	.07/09/2026	.12/16/2027	.....	1,176,293	.....SOFR/3MEUR	.....	.....	 4,024	 7,813	.....	 7,813	.....(4,423)	12,236	.....	.....	 6,472	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Exeter Portfolio - Spain 7200570 ...	B1 ...	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	.09/24/2026	.12/16/2027	.....	2,279,669	.....SOFR/3MEUR	.....	.....	296	 1,394	.....	 1,394	.....(7,435)	 8,829	.....	.....	12,543	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	EQT France -7200569 .	B1 ...	Currency.....	Bank of Montreal .. 54930047C63MPGNXE075	.10/22/2025	.12/16/2027	.....	 23,885,853	.....SOFR/3MEUR	.....(2,483,490)	.....	1,087,537	.....(549,176)	.....	.....(549,176)	.....(739,806)	972,619	.....	.....	131,424	.....	0003 .....
Currency Swap/Rec:GBP 400.00/Pay:USD 452.11 ...	Heylo Flow hedging 50095149 CYSP22036 Offset 7 ...	B1 ...	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.03/31/2026	.07/01/2048	.....	 91,273	..400.00/452.11	.....	.....	.....(37,133)	.....(729,648)	.....	.....(729,648)	265,388	.....	.....	.....	 2,129	.....	0003 .....
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 6 - 50095149 ...	B1 ...	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/26/2022	.07/01/2047	.....	1,908,333	.....10.88/9.00	.....	.....	.....	490,638	.....	490,638	.....(23,989)	 30,718	.....	.....	 43,479	.....	0003 .....
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 7 - 50095149 ...	B1 ...	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/26/2022	.01/01/2048	.....	1,908,333	.....10.88/9.00	.....	.....	.....	497,991	.....	497,991	.....(23,394)	 30,718	.....	.....	 44,004	.....	0003 .....
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 8 - 50095149 ...	B1 ...	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/26/2022	.07/01/2048	.....	1,908,333	.....10.88/9.00	.....	.....	.....	505,187	.....	505,187	.....(13,351)	 30,718	.....	.....	 44,517	.....	0003 .....
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 9 - 50095149 ...	B1 ...	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/26/2022	.10/01/2047	.....	1,918,195	..... 3.92/3.00	.....	.....	 14,675	295,929	.....	295,929	.....(34,772)	 30,718	.....	.....	 43,969	.....	0003 .....
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 5 - 50095149 ...	B1 ...	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/26/2022	.07/01/2048	.....	1,918,195	..... 4.33/3.00	.....	.....	.....	333,099	.....	333,099	.....(24,622)	 30,718	.....	.....	 44,747	.....	0003 .....
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 10 - 50095149 ...	B1 ...	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/26/2022	.07/01/2048	.....	1,918,195	..... 4.33/3.00	.....	.....	.....	317,580	.....	317,580	.....(49,602)	 30,718	.....	.....	 44,747	.....	0003 .....
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 4 - 50095149 ...	B1 ...	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/26/2022	.10/01/2047	.....	1,908,333	..... 3.89/3.00	.....	.....	 13,913	261,459	.....	261,459	.....(53,614)	 30,718	.....	.....	 43,743	.....	0003 .....
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00 ...	Heylo Flow hedging IO CCS 12- 50095149 ...	B1 ...	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/29/2022	.07/01/2048	.....	 127,961	..452.11/400.00	.....	.....	 61,065	745,309	.....	745,309	.....(16,998)	.....	.....	.....	 2,985	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 1 ...	B1 ...	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/09/2024	.10/15/2026	.....	 43,496,400	.....SOFR/3MEUR	.....	.....	.....(19,638)	399	.....	399	312,393	.....(203,159)	.....	.....	 44,088	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 3 ...	B1 ...	Currency.....	Credit Agricole SA ... 969500TJ5KRTCJQWXH05	.07/10/2024	.10/22/2026	.....	 12,233,380	.....SOFR/3MEUR	.....	.....	..... (8,283)	..... (742)	.....	..... (742)	 82,780	.....(47,731)	.....	.....	 15,017	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 2 ...	B1 ...	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	.07/11/2024	.10/15/2026	.....	50,675,700	.....SOFR/3MEUR	.....	.....	.....(6,705)	 1,663	.....	 1,663	 72,478	 45,416	.....	.....	 51,365	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 1 ...	B1 ...	Currency.....	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	.07/23/2024	.01/15/2027	.....	2,715,500	.....SOFR/3MEUR	.....	.....	..... (637)	..... (502)	.....	..... (502)	 8,521	 2,511	.....	.....	 7,351	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Apr 2027 CLO IO Swap 1 ...	B1 ...	Currency.....	Bank of Montreal .. 54930047C63MPGNXE075	.07/25/2024	.04/15/2027	.....	 44,448,100	.....SOFR/3MEUR	.....	.....	..... (16,307)	.....(44,778)	.....	.....(44,778)	138,651	 106,308	.....	.....	163,271	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Apr 2027 CLO IO Swap 2 ...	B1 ...	Currency.....	Bank of America NA ... B4TYDEB6GKMZO031MB27	.07/26/2024	.04/22/2027	.....	 15,206,800	.....SOFR/3MEUR	.....	.....	.....(3,798)	..... (7,417)	.....	.....(7,417)	 44,915	 43,706	.....	.....	 56,843	.....	0003 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Apr 2027 CLO IO Swap 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		4,345,200	SOFR/3MEUR			(575)	(1,354)		(1,354)	16,922	8,558			16,361		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2027 CLO IO Swap 2	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2024	10/25/2027		8,120,250	SOFR/3MEUR			(4,784)	(13,103)		(13,103)	31,778	47,503			41,969		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	September 2027 CLO IO Swap 1	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2024	09/15/2027		37,411,275	SOFR/3MEUR			60,059	42,431		42,431	12,332	230,713			183,172		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	August 2028 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		6,120,240	SOFR/3MEUR			9,365	7,854		7,854	21,527	44,744			41,922		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	March 2028 CLO IO Swap 2	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/13/2024	03/16/2028		2,516,430	SOFR/3MEUR			2,083	1,793		1,793	171	28,545			15,204		0003
Currency Swap/Rec:USD 2.46/Pay:EUR 2.41	Apr 2027 Fixed CLO IO Swap 1	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/15/2024	04/15/2027		15,887,650	2.46/2.41			(12,183)	(5,040)		(5,040)	646,829	(620,662)			58,360		0003
Currency Swap/Rec:USD 2.15/Pay:EUR 2.10	Sep 2027 Fixed CLO IO Swap 1	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/15/2024	09/15/2027		12,072,500	2.15/2.10			(6,838)	(4,344)		(4,344)	491,728	(470,847)			59,109		0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	Oct 2026 Fixed CLO IO Swap 2	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/19/2024	10/25/2026		2,427,700	2.03/2.00			(1,560)	(55)		(55)	142,392	(140,246)			3,177		0003
Currency Swap/Rec:USD 2.10/Pay:EUR 2.07	Oct 2026 Fixed CLO IO Swap 1	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/19/2024	10/15/2026		2,979,450	2.10/2.07			(1,761)	(45)		(45)	183,866	(181,230)			3,020		0003
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 ..	Heylo Flow hedging 50095149 CYSP22028 Offset 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	07/01/2047		1,388,889	9.00/10.88				(434,111)		(434,111)	190,769	3,046			31,644		0003
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 ..	Heylo Flow hedging 50095149 CYSP22030 Offset 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	07/01/2048		1,388,889	9.00/10.88				(448,651)		(448,651)	194,123	3,046			32,399		0003
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 ..	Heylo Flow hedging 50095149 CYSP22029 Offset 2	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	01/01/2048		1,388,889	9.00/10.88				(441,459)		(441,459)	192,448	3,046			32,026		0003
Currency Swap/Rec:GBP 3.00/Pay:USD 3.92	Heylo Flow hedging 50095149 CYSP22031 Offset 4	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	10/01/2047		1,388,889	3.00/3.92			(9,982)	(291,810)		(291,810)	89,993	3,046			31,836		0003
Currency Swap/Rec:GBP 3.00/Pay:USD 4.33	Heylo Flow hedging 50095149 CYSP22032 Offset 5	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	07/01/2048		1,388,889	3.00/4.33				(271,897)		(271,897)	141,231	3,046			32,399		0003
Currency Swap/Rec:GBP 3.00/Pay:USD 4.33	Heylo Flow hedging 50095149 CYSP22033 Offset 6	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	07/01/2048		1,388,889	3.00/4.33				(271,897)		(271,897)	141,231	3,046			32,399		0003
Currency Swap/Rec:GBP 3.00/Pay:USD 3.89	Heylo Flow hedging 50095149 CYSP22034 Offset 7	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/31/2026	10/01/2047		1,388,889	3.00/3.89			(9,474)	(275,160)		(275,160)	88,617	3,046			31,836		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML The Whiteley 7410036	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/23/2026	04/29/2027		31,937,370	SOFR/SONIA			(10,304)	524,533		524,533	(6,370)	530,902			121,413		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Broad Street Senior Credit Partners II Investments	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2026	10/31/2027		93,407,713	SOFR/3MEUR			664,502	2,966,804		2,966,804	(120,384)	3,087,188			486,467		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BALDUR LENDCO 5.836625% 08 May 30 .	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2026	10/31/2027		10,866,400	SOFR/SONIA			(512)	260,259		260,259	(1,406)	261,665			56,592		0003
Currency Swap/Rec:USD SOFR/Pay:PLN Warsaw Interbank 3M	CML Group Mousquetaires Term Loan 7410079 (Fidemo)	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/25/2026	06/19/2030		10,644,907	SOFR/Warsaw Interbank 3M			(6,679)	209,451		209,451	(35,556)	245,007			102,663		0003
Currency Swap/Rec:USD SOFR/Pay:PLN Warsaw Interbank 3M	CML Group Mousquetaires Term Loan 7410079 (Fidemo)	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/26/2026	06/19/2030		10,661,631	SOFR/Warsaw Interbank 3M			(7,316)	219,870		219,870	(41,626)	261,497			102,825		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2859421443	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2024	01/15/2033		2,731,000	SOFR/3MEUR			31,974	(107,575)		(107,575)	7,322	106,560			34,270		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Solar Project 7410024	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	11/21/2025	02/20/2028		11,375,573	SOFR/3MEUR			94,459	179,646		179,646	3,510	423,669			67,101		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Testa Homes 7410067	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	04/14/2026	12/16/2030		97,251,221	SOFR/3MEUR			743,703	3,977,316		3,977,316	77,510	3,899,805			998,152		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Testa Homes 7410067	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2026	12/16/2030		97,292,443	SOFR/3MEUR			744,364	4,035,625		4,035,625	94,597	3,941,028			998,575		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A2a Portfolio 7200532	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/21/2026	06/30/2027		29,530,897	SOFR/3MEUR			178,598	1,105,723		1,105,723	5,882	1,099,841			127,697		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BGO Logistics Portfolio 7410013	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	04/21/2026	08/29/2027		19,675,133	SOFR/SONIA			(6,707)	383,728		383,728	(4,859)	388,587			93,964		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Pool Mont 7200452	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/18/2026	06/30/2027		26,833,982	SOFR/3MEUR			167,078	737,371		737,371	(2,438)	739,809			116,035		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BGO Logistics Portfolio May 2026 funding 7410013	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	05/20/2026	08/29/2027		408,233	SOFR/SONIA			(156)	4,262		4,262	(669)	4,931			1,950		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Aermont & Sunrise Brisbane Portfolio 7410087	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2026	08/25/2031		98,320,295	SOFR/SONIA			4,917	2,124,707		2,124,707	(55,129)	2,179,836			1,088,662		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Solar 50236676	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	02/20/2028		16,346,338	SOFR/3MEUR	(1,728,813)		706,669	(356,805)		(356,805)	(474,781)	666,692			96,422		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Valor French Logistics	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	10/21/2024	10/22/2029		23,145,267	SOFR/3MEUR			241,135	(1,140,754)		(1,140,754)	39,123	913,692			202,538		0003
Currency Swap/Rec:USD 5.95/Pay:GBP 6.30 ...	GTR Data Center	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/28/2030		38,738,783	5.95/6.30			(102,321)	(89,710)		(89,710)	(340,334)	635,190			383,119		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Spanish Multifamily 7410071	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/09/2026	03/24/2030		113,733,934	SOFR/3MEUR			875,764	3,252,510		3,252,510	(193,022)	3,445,532			1,061,173		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML The Whiteley 7410036	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/23/2026	04/29/2027		49,674,587	SOFR/SONIA			(16,020)	815,845		815,845	(9,907)	825,752			188,842		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Broad Street Senior Credit Partners II Investments	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2026	10/31/2027		37,363,085	SOFR/3MEUR			265,801	1,186,722		1,186,722	(48,153)	1,234,875			194,587		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BALDUR LENDCO 5.836625% 08 May 30	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2026	10/31/2027		4,346,560	SOFR/SONIA			(205)	104,104		104,104	(562)	104,666			22,637		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Solar 50236676	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2026	02/20/2028		8,923,374	SOFR/3MEUR			40,350	288,849		288,849	1,300	287,549			52,636		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Oct 2026 CLO IO Swap Offset 1	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2025	10/15/2026		2,100,000	3MEUR/SOFR			5,001	175		175	(7,254)				2,129		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Oct 2026 CLO IO Swap 1 Oct 2026 CLO IO Swap 2 Offs	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2026	10/15/2026		16,000,000	3MEUR/SOFR			(10,905)	(2,725)		(2,725)	(2,725)				16,218		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30 ...	Q8438@AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/01/2021	01/05/2051		3,735,956	3.65/4.30			(10,201)	100,719		100,719	(150,073)	(135,852)			92,048		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30 ...	Q8438@AA3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051		3,735,554	3.67/4.30			(9,782)	138,648		138,648	(146,838)	(135,919)			92,038		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		5,413,000	SOFR/3MEUR			(3,681)	(328)		(328)	41,783	(26,275)			6,645		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	March 2028 CLO IO Swap 1 Offset 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/31/2025	10/22/2026		3,000,000	3MEUR/SOFR			2,949	224		224	(10,615)				3,683		0003
Currency Swap/Rec:USD 3.39/Pay:GBP 2.62 ...	G1745*AR2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	11/10/2026		13,912,560	3.39/2.62	(2,145,682)		56,327	(1,065,977)		(1,065,977)	(119,866)	249,922			23,314		0003
Currency Swap/Rec:USD 3.53/Pay:GBP 2.62 ...	G3663#AA9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2018	12/15/2026		6,582,600	3.53/2.62	(879,877)		34,872	(435,242)		(435,242)	(70,644)	117,220			15,019		0003
Currency Swap/Rec:USD 3.22/Pay:GBP 2.52 ...	G1591#AV4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	02/20/2027		5,197,750	3.22/2.52	(875,613)		17,121	(434,495)		(434,495)	(55,771)	93,997			16,267		0003
Currency Swap/Rec:USD 4.50/Pay:GBP 3.23 ...	G5560@AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/01/2018	08/17/2027		12,468,750	4.50/3.23	(576,768)		108,380	(22,541)		(22,541)	(188,026)	210,112			58,465		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G2616#AM3	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.06/01/2018	.09/13/2027	.....	6,396,540	.....4.00/1.96	..... (578,431)	.....	95,545	.....(32,925)	.....	.....(32,925)	.....(52,209)	243,984	.....	.....	31,229	.....	0003 .....
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*AA9	D1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.06/01/2018	.10/31/2027	.....	 11,288,000	.....4.05/2.96	..... (450,476)	.....	91,405	129,822	.....	129,822	..... (159,194)	187,995	.....	.....	58,788	.....	0003 .....
Currency Swap/Rec:USD 3.19/Pay:EUR 1.31	N9651*AA6	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.06/01/2018	.09/23/2028	.....	 4,158,800	.....3.19/1.31	..... (369,952)	.....	57,086	.....(17,391)	.....	.....(17,391)	..... (63,607)	158,376	.....	.....	29,286	.....	0003 .....
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#AE1	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/01/2018	.02/27/2029	.....	5,850,280	.....4.18/3.04	..... (569,130)	.....	41,936	..... (101,000)	.....	..... (101,000)	..... (107,763)	 101,738	.....	.....	45,445	.....	0003 .....
Currency Swap/Rec:USD 3.53/Pay:AUD 4.30	Q2762#AA0	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.06/01/2018	.07/26/2027	.....	8,533,760	.....3.53/4.30	..... (497,630)	.....	..... (26,068)	653,787	.....	653,787	.....(31,213)	..... (306,223)	.....	.....	38,619	.....	0003 .....
Currency Swap/Rec:USD 3.32/Pay:GBP 2.59	031100J*2	D1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.06/01/2018	.11/23/2028	.....	 28,705,250	.....3.32/2.59	.....(5,110,141)	.....	109,805	.....(2,016,765)	.....	.....(2,016,765)	..... (385,573)	519,750	.....	.....	210,484	.....	0003 .....
Currency Swap/Rec:USD 3.96/Pay:EUR 1.83	N5276#AB3	D1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.06/01/2018	.12/08/2028	.....	5,290,000	.....3.96/1.83	..... (791,573)	.....	77,561	..... (304,014)	.....	..... (304,014)	.....(77,324)	214,021	.....	.....	39,158	.....	0003 .....
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*AB7	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.06/01/2018	.10/31/2029	.....	 11,288,000	.....4.17/3.07	..... (501,249)	.....	92,648	328,430	.....	328,430	..... (250,584)	187,995	.....	.....	99,175	.....	0003 .....
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*AA9	D1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.02/06/2020	.10/31/2027	.....	664,000	.....4.05/2.96	.....(20,796)	.....	 5,377	 7,637	.....	 7,637	.....(9,364)	 11,059	.....	.....	 3,458	.....	0003 .....
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#AE1	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/07/2020	.02/27/2029	.....	508,720	.....4.18/3.04	 7,978	.....	 3,647	.....(8,783)	.....	.....(8,783)	.....(9,371)	 8,847	.....	.....	 3,952	.....	0003 .....
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*AB7	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.02/06/2020	.10/31/2029	.....	664,000	.....4.17/3.07	.....(23,045)	.....	 5,450	 19,319	.....	 19,319	.....(14,740)	 11,059	.....	.....	 5,834	.....	0003 .....
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	G6302*AB1	D1	Currency.....	Morgan Stanley IGJSJL3JD5P3O16NJZ34	.02/24/2022	.06/15/2037	.....	6,659,500	.....3.86/3.27	.....	.....	28,813	351,052	.....	351,052	..... (151,216)	110,585	.....	.....	108,996	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 3	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.07/10/2024	.10/22/2026	.....	3,247,800	.....SOFR/3MEUR	.....	.....	..... (2,208)	..... (197)	.....	..... (197)	 22,169	.....(12,864)	.....	.....	 3,987	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Apr 2027 CLO IO Swap 1	B1	Currency.....	Bank of Montreal .. 549300047C63MPGNXE075	.07/25/2024	.04/15/2027	.....	 10,841,000	.....SOFR/3MEUR	.....	.....	.....(4,015)	.....(10,922)	.....	.....(10,922)	 32,301	 27,445	.....	.....	 39,822	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	February 2028 CLO IO Swap 1	B1	Currency.....	Bank of Montreal .. 549300047C63MPGNXE075	.08/12/2024	.02/15/2028	.....	 2,183,600	.....SOFR/3MEUR	.....	.....	 3,104	 1,513	.....	 1,513	 7,879	 9,683	.....	.....	 12,817	.....	0003 .....
Currency Swap/Rec:USD 2.10/Pay:EUR 2.07	Oct 2026 Fixed CLO IO Swap 1	B1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.08/19/2024	.10/15/2026	.....	6,952,050	.....2.10/2.07	.....	.....	.....(4,109)	..... (105)	.....	..... (105)	429,021	..... (422,871)	.....	.....	 7,047	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Jan 2027 CLO IO Swap 1 Offset 1	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.01/21/2025	.01/15/2027	.....	 1,666,175	.....3MEUR/SOFR	.....	.....	 10,191	 3,883	.....	 3,883	.....(13,731)	.....	.....	.....	 4,511	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Oct 2026 CLO IO Swap 1 Oct 2026 CLO IO Swap 2 Offs	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/08/2026	.10/15/2026	.....	 5,000,000	.....3MEUR/SOFR	.....	.....	.....(3,408)	..... (852)	.....	..... (852)	..... (852)	.....	.....	.....	 5,068	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Alban Gate IO 7200037526	B1	Currency.....	Bank of Montreal .. 549300047C63MPGNXE075	.05/19/2026	.03/31/2027	.....	 11,795,543	.....SOFR/SONIA	.....	.....	 12,230	30,556	.....	30,556	30,556	.....	.....	.....	41,646	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Retail 7410057	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	.06/25/2026	.12/22/2028	.....	794,695	.....SOFR/3MEUR	.....	.....	 3,248	 2,014	.....	 2,014	..... (1,482)	 3,495	.....	.....	 5,934	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Cerberus UK MHE 105000462	B1	Currency.....	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	.08/24/2026	.06/19/2030	.....	 11,735,995	.....SOFR/SONIA	.....	.....	597	344,228	.....	344,228	21,561	322,667	.....	.....	 113,186	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 1	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/09/2024	.10/15/2026	.....	 5,410,000	.....SOFR/3MEUR	.....	.....	..... (2,461)	 50	.....	 50	 40,327	.....(26,741)	.....	.....	 5,484	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 4	B1	Currency.....	Bank of Montreal .. 549300047C63MPGNXE075	.07/10/2024	.10/25/2026	.....	3,628,050	.....SOFR/3MEUR	.....	.....	..... (2,362)	.....(21)	.....	.....(21)	 29,381	.....(18,463)	.....	.....	 4,748	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 1	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.07/23/2024	.01/15/2027	.....	6,154,599	.....SOFR/3MEUR	.....	.....	..... (1,457)	..... (1,139)	.....	..... (1,139)	 24,727	 277	.....	.....	 16,662	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 2	B1	Currency.....	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	.07/23/2024	.01/18/2027	.....	 2,171,000	.....SOFR/3MEUR	.....	.....	..... (1,152)	.....(27)	.....	.....(27)	 8,257	 1,268	.....	.....	 5,959	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Retail Senior Loan 7410057 .	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.04/02/2026	.12/22/2028	.....	9,433,776	.....SOFR/3MEUR	.....	.....	43,923	143,143	.....	143,143	.....(24,635)	 167,778	.....	.....	70,440	.....	0003 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML CerberusUKMHEUpsize - 105000462	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	09/25/2026	08/27/2029		31,266,932	SOFR/SONIA			337	(77,391)		(77,391)	(23,622)	(53,768)			266,668		0003
Currency Swap/Rec:USD SOFR/Pay:GBP Compounded SONIA	CML GTR 7410095	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	09/28/2026	09/30/2033		11,701,538	SOFR/Compounded SONIA			(68)	(2,579)		(2,579)	(792)	(1,786)			154,857		0003
Currency Swap/Rec:USD 10.71/Pay:EUR 6.00 ..	L0004@AA9	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/30/2026	12/31/2028		30,430,807	10.71/6.00				(358,159)		(358,159)	1,723,519				228,474		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2391580219	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/18/2024	07/20/2028		5,501,184	SOFR/3MEUR			62,791	(99,500)		(99,500)	(8,246)	211,453			36,959		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 2	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2024	01/18/2027		1,411,150	SOFR/3MEUR			(749)	(17)		(17)	8,381	(2,190)			3,873		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	April 2028 CLO IO Swap 1	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	04/15/2028		8,174,250	SOFR/3MEUR			4,874	(3,044)		(3,044)	17,725	81,959			50,760		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Aermont Park - 7410086	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/16/2026	08/20/2031		13,030,851	SOFR/SONIA			941	175,671		175,671	(12,322)	187,992			144,084		0003
Currency Swap/Rec:USD SOFR/Pay:GBP Compounded SONIA	CML GTR 7410095	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	09/28/2026	09/30/2033		11,701,538	SOFR/Compounded SONIA			(68)	(2,579)		(2,579)	(792)	(1,786)			154,857		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Alban Gate IO 720037526	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	05/19/2026	03/31/2027		37,858,075	SOFR/SONIA			39,252	98,071		98,071	98,071				133,665		0003
Currency Swap/Rec:USD 7.20/Pay:EUR 3MEUR ...	L1304@AA4	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	06/20/2025	06/25/2028		6,900,000	7.20/3MEUR			87,689	(15,260)		(15,260)	(181,150)	256,826			45,469		0003
Currency Swap/Rec:GBP 400.00/Pay:USD 452.11 ...	Heylo Flow hedging 50095149 CYSP22036 Offset 7	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/31/2026	07/01/2048		729,529	400.00/452.11			(296,799)	(5,831,934)		(5,831,934)	2,121,191				17,018		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 6 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047		15,266,667	10.88/9.00	5,193,835			3,925,102		3,925,102	(191,910)	245,745			347,835		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 7 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048		15,266,667	10.88/9.00	5,274,438			3,983,927		3,983,927	(187,155)	245,745			352,032		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 8 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		15,266,667	10.88/9.00	5,354,247			4,041,496		4,041,496	(106,812)	245,745			356,135		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 9 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		15,345,555	3.92/3.00	1,585,543		117,400	2,367,428		2,367,428	(278,173)	245,745			351,748		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 5 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		15,345,555	4.33/3.00	1,097,219			2,664,795		2,664,795	(196,977)	245,745			357,975		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 10 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		15,345,555	4.33/3.00	3,279,723			2,540,637		2,540,637	(396,813)	245,745			357,975		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 4 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		15,266,667	3.89/3.00	3,596,813		111,302	2,091,673		2,091,673	(428,916)	245,745			349,940		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00 ...	Heylo Flow hedging IO CCS 12- 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,022,765	452.11/400.00	12,270,629		488,079	5,957,106		5,957,106	(135,861)				23,859		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Dec 2026 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	12/17/2026		2,122,965	SOFR/3MEUR			(326)	(426)		(426)	12,401	(5,968)			4,907		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	August 2028 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		819,675	SOFR/3MEUR			1,254	1,052		1,052	2,883	5,993			5,614		0003
Currency Swap/Rec:USD 2.12/Pay:EUR 2.08	Jan 2027 Fixed CLO IO Swap 1	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	01/15/2027		821,925	2.12/2.08			(570)	(130)		(130)	33,113	(32,103)			2,225		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	Oct 2026 Fixed CLO IO Swap 2	B1	Currency.....	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	.08/19/2024	.10/25/2026	.....	1,379,375	..... 2.03/2.00	.....	.....	..... (886)	.....(31)	.....	.....(31)	80,904	.....(79,685)	.....	.....	1,805	.....	0003 .....
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 ..	Heylo Flow hedging 50095149 CYSP22028 Offset 1	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.03/31/2026	.07/01/2047	.....	 11,111,111	.....9.00/10.88	.....	.....	.....	.....(3,472,887)	.....	.....(3,472,887)	1,526,153	 24,365	.....	.....	253,155	.....	0003 .....
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 ..	Heylo Flow hedging 50095149 CYSP22030 Offset 3	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.03/31/2026	.07/01/2048	.....	 11,111,111	.....9.00/10.88	.....	.....	.....	.....(3,589,205)	.....	.....(3,589,205)	1,552,981	 24,365	.....	.....	259,196	.....	0003 .....
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 ..	Heylo Flow hedging 50095149 CYSP22029 Offset 2	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.03/31/2026	.01/01/2048	.....	 11,111,111	.....9.00/10.88	.....	.....	.....	.....(3,531,673)	.....	.....(3,531,673)	1,539,580	 24,365	.....	.....	256,210	.....	0003 .....
Currency Swap/Rec:GBP 3.00/Pay:USD 3.92	Heylo Flow hedging 50095149 CYSP22031 Offset 4	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.03/31/2026	.10/01/2047	.....	 11,111,111	..... 3.00/3.92	.....	.....	.....(79,856)	.....(2,334,482)	.....	.....(2,334,482)	719,944	 24,365	.....	.....	254,687	.....	0003 .....
Currency Swap/Rec:GBP 3.00/Pay:USD 4.33	Heylo Flow hedging 50095149 CYSP22032 Offset 5	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.03/31/2026	.07/01/2048	.....	 11,111,111	..... 3.00/4.33	.....	.....	.....	.....(2,175,173)	.....	.....(2,175,173)	1,129,847	 24,365	.....	.....	259,196	.....	0003 .....
Currency Swap/Rec:GBP 3.00/Pay:USD 4.33	Heylo Flow hedging 50095149 CYSP22033 Offset 6	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.03/31/2026	.07/01/2048	.....	 11,111,111	..... 3.00/4.33	.....	.....	.....	.....(2,175,173)	.....	.....(2,175,173)	1,129,847	 24,365	.....	.....	259,196	.....	0003 .....
Currency Swap/Rec:GBP 3.00/Pay:USD 3.89	Heylo Flow hedging 50095149 CYSP22034 Offset 7	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.03/31/2026	.10/01/2047	.....	 11,111,111	..... 3.00/3.89	.....	.....	.....(75,791)	.....(2,201,283)	.....	.....(2,201,283)	708,932	 24,365	.....	.....	254,687	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Nexus 7410034	B1	Currency.....	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	.04/09/2026	.05/15/2028	.....	 7,710,671	..... SOFR/SONIA	.....	.....	.....(2,328)	88,020	.....	88,020	..... (7)	88,027	.....	.....	49,141	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2859421443	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	.07/15/2024	.04/15/2033	.....	 15,385,920	..... SOFR/3MEUR	.....	.....	177,515	..... (633,269)	.....	..... (633,269)	 9,418	603,540	.....	.....	196,814	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Apr 2027 CLO IO Swap 3 Offset 1	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.08/14/2024	.04/25/2027	.....	800,000	.....3MEUR/SOFR	.....	.....	.....(1,713)	.....(1,188)	.....	.....(1,188)	.....(2,063)	.....	.....	.....	 3,012	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	G8403#AA3	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.09/12/2024	.09/27/2030	.....	 26,124,000	.....SOFR/SONIA	.....	.....	.....(24,453)	..... (284,614)	.....	..... (284,614)	57,465	442,340	.....	.....	 261,061	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2079889361	D1	Currency.....	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	.09/16/2024	.01/15/2028	.....	734,382	.....SOFR/3MEUR	.....	.....	 8,491	.....(13,658)	.....	.....(13,658)	979	28,251	.....	.....	 4,176	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	.09/20/2024	.11/30/2027	.....	3,982,168	.....SOFR/STB3M	.....	.....	44,722	..... (70,207)	.....	..... (70,207)	20,512	350,422	.....	.....	21,510	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Saint James Albany Paris 7410021	B1	Currency.....	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	.09/26/2024	.09/25/2029	.....	 24,240,345	.....SOFR/3MEUR	.....	.....	292,919	..... (402,161)	.....	..... (402,161)	56,834	930,274	.....	.....	209,544	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.10/02/2024	.06/30/2028	.....	6,475,092	.....SOFR/3MEUR	.....	.....	70,024	..... (171,479)	.....	..... (171,479)	10,003	250,689	.....	.....	 42,837	.....	0003 .....
Currency Swap/Rec:USD 5.11/Pay:GBP 5.35	RML Sorel Foundation 50163204	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	.10/07/2024	.10/22/2026	.....	 52,280,000	..... 5.11/5.35	.....	.....	..... (155,858)	..... (792,534)	.....	..... (792,534)	10,502	 884,681	.....	.....	64,175	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	.10/23/2024	.11/30/2027	.....	842,983	.....SOFR/STB3M	.....	.....	 7,626	.....(52,056)	.....	.....(52,056)	 4,058	78,860	.....	.....	 4,554	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Dec 2026 CLO IO Swap 1 Offset 1	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.10/29/2024	.12/17/2026	.....	 1,689,300	.....3MEUR/SOFR	.....	.....	 5,971	 2,085	.....	 2,085	..... (8,520)	.....	.....	.....	 3,905	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency.....	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	.12/11/2024	.11/30/2027	.....	604,953	.....SOFR/STB3M	.....	.....	 4,419	.....(59,881)	.....	.....(59,881)	 2,954	58,478	.....	.....	 3,268	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:AUD BBS1M ...	RML Pepper Australian 50250099	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.12/11/2024	.12/12/2028	.....	2,797,520	.....SOFR/BBS1M	.....	.....	.....(25,293)	..... (278,674)	.....	..... (278,674)	.....(12,435)	..... (119,237)	.....	.....	20,760	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	.01/14/2025	.11/30/2027	.....	 938,961	.....SOFR/STB3M	.....	.....	 5,803	..... (117,580)	.....	..... (117,580)	 6,304	 92,878	.....	.....	 5,072	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Macbeth 7410009 .	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.04/11/2025	.11/08/2027	.....	4,063,931	.....SOFR/3MEUR	.....	.....	50,392	17,816	.....	17,816	 8,916	152,994	.....	.....	21,378	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	.06/06/2025	.11/30/2027	.....	3,853,451	.....SOFR/STB3M	.....	.....	52,427	 151,061	.....	 151,061	 9,586	324,900	.....	.....	20,815	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	A&O Hostels	B1	Currency.....	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	.07/28/2025	.12/22/2028	.....	5,666,823	.....SOFR/3MEUR	.....	.....	76,130	.....(36,518)	.....	.....(36,518)	.....(10,644)	205,198	.....	.....	 42,313	.....	0003 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	July 2028 CLO IO Swap 2 Offset 2	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/22/2028		2,975,000	3MEUR/SOFR			(7,271)	(13,597)		(13,597)	(38,317)				20,018		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	BL5084837	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2025	08/21/2032		4,685,740	SOFR/SONIA			1,750	117,145		117,145	20,050	76,359			56,888		0003
Currency Swap/Rec:USD SOFR/Pay:NOK NIB3M ...	BL5084852	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/18/2025	08/21/2032		4,774,874	SOFR/NIB3M			(39,386)	(385,613)		(385,613)	(86,408)	(226,228)			57,970		0003
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/09/2025	11/30/2027		1,356,261	SOFR/STB3M			19,983	89,698		89,698	359	112,133			7,326		0003
Currency Swap/Rec:USD SOFR/Pay:DKK CIB3M ...	EQT Nordics Denmark-7410016	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2025	11/29/2027		15,902,101	SOFR/CIB3M	(1,154,567)		628,139	(96,814)		(96,814)	(324,638)	642,654			85,797		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	March 2028 CLO IO Swap 1 Offset 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/31/2025	10/22/2026		2,500,000	3MEUR/SOFR			2,457	187		187	(8,846)				3,069		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	May 2027 CLO IO Swap 2 Offset 1	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/31/2025	05/20/2027		1,400,000	3MEUR/SOFR			(938)	(493)		(493)	(9,478)				5,581		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostels	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2025	12/22/2028		3,325,191	SOFR/3MEUR			42,061	47,289		47,289	2,992	123,929			24,829		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	A&O Hostels Excluding Italy 7410006	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2025	12/22/2028		702,053	SOFR/3MEUR			8,908	9,980		9,980	630	26,165			5,242		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	A&O Hostels Excluding Italy 7410006	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/17/2025	12/22/2028		6,109,720	SOFR/3MEUR			31,170	149,387		149,387	14,262	222,674			45,620		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	EQT Poland Dec 2025 funding 7410017	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/11/2025	06/30/2028		7,621,253	SOFR/3MEUR			98,795	275,152		275,152	(77)	277,683			50,420		0003
Currency Swap/Rec:USD 5.62/Pay:EUR 4.15 ...	Behrens 012227 64mm Behrens	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/15/2025	01/22/2027		60,211,200	5.62/4.15			676,182	2,195,436		2,195,436	3,226	2,191,579			168,249		0003
Currency Swap/Rec:USD 5.36/Pay:EUR 4.15 ...	Behrens 012229 197mm Behrens	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2025	01/22/2029		185,258,800	5.36/4.15			1,723,038	5,387,950		5,387,950	(1,178,674)	6,745,955			1,409,389		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	L13046AA4	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	03/30/2026	06/25/2028		3,434,700	SOFR/3MEUR			29,739	37,217		37,217	(590)	37,807			22,634		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Pista Italian Retail 7410060	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/02/2026	11/27/2028		24,546,120	SOFR/3MEUR			198,344	413,061		413,061	(15,118)	428,180			180,445		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML TCP Poland 105000003	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	04/14/2026	04/17/2030		4,530,432	SOFR/3MEUR			35,595	185,878		185,878	4,268	181,610			42,668		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Waterfall 7410032	B1	Currency	JPMorgan Chase & Co 815DZWZKVSZI1NUHU748	04/14/2026	04/03/2028		15,992,708	SOFR/SONIA			(1,649)	378,387		378,387	2,477	375,910			98,247		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Saint James Albany Paris 7410021	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/14/2026	09/25/2029		4,607,045	SOFR/3MEUR			43,184	222,374		222,374	32,761	189,612			39,825		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Lone Star Brasilia 7410046	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2026	11/13/2029		52,393,684	SOFR/SONIA			441	1,156,180		1,156,180	(33,845)	1,190,026			462,972		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML GreyKite UK 7410040	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/15/2026	07/24/2028		8,651,128	SOFR/SONIA			(2,585)	196,442		196,442	2,441	194,000			58,298		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	04/17/2026	12/15/2028		64,132,425	SOFR/SONIA			67,321	1,832,485		1,832,485	334,276	1,498,209			476,802		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML A&O Hostel 7410076	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	04/17/2026	12/22/2027		21,649,945	SOFR/SONIA			(458)	494,910		494,910	5,668	489,242			119,928		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Signature Care Homes 7410012	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2026	08/07/2029		27,012,193	SOFR/SONIA			3,190	584,697		584,697	51,202	533,495			228,201		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Lonestar Pbsa Portfolio 7410039	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	04/22/2026	08/29/2029		16,021,002	SOFR/SONIA			(3,636)	323,217		323,217	15,166	308,051			136,768		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Park Tower 7410047	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2026	10/09/2028		39,899,559	SOFR/SONIA			(541)	813,850		813,850	66,361	747,489			284,058		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostel Italy 7410007	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	12/22/2027		2,480,762	SOFR/3MEUR			15,467	81,302		81,302	2,594	78,709			13,742		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostel non Italy 7410006	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	12/22/2027		55,458,602	SOFR/3MEUR			345,766	1,817,555		1,817,555	57,983	1,759,572			307,207		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2026	12/15/2028		56,671,383	SOFR/SONIA			37,020	1,324,355		1,324,355	299,731	1,024,624			421,332		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	04/24/2026	12/15/2028		56,641,998	SOFR/SONIA			31,627	1,160,346		1,160,346	165,107	995,239			421,113		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostel 2026 funding 7410006	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/24/2026	12/22/2027		14,290,114	SOFR/3MEUR			101,687	486,386		486,386	14,088	472,298			79,159		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Cameron House 7410083	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/27/2026	04/30/2031		17,467,870	SOFR/SONIA			(4,816)	338,339		338,339	(33,602)	371,942			186,987		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Partners Group Darlington 1050000294	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	05/05/2026	05/15/2028		8,870,606	SOFR/SONIA			(2,447)	194,704		194,704	4,671	190,033			56,533		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Oberbaum City 7200336	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/06/2026	06/06/2030		301,909	SOFR/3MEUR			1,960	9,868		9,868	(1,104)	10,972			2,898		0003
Currency Swap/Rec:USD SOFR/Pay:AUD BBS1M ...	CML Pepper Australian Trade 2 50250099 Restrike	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/06/2026	12/12/2027		3,818,400	SOFR/BBS1M			130,984	30,354		30,354	377,753	176,395			20,914		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML GreenPoint Partners Belfast 105000443	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	05/19/2026	05/22/2028		5,668,745	SOFR/SONIA			(2,056)	57,029		57,029	135	56,894			36,340		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Alban Gate IO 720037526	B1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	05/19/2026	03/31/2027		32,179,364	SOFR/SONIA			33,365	83,361		83,361	83,361				113,615		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Locabox 7200644 ..	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/05/2026	09/10/2028		1,579,023	SOFR/3MEUR			7,397	33,406		33,406	(307)	33,713			11,019		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML A&O Hostel 7410076	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	06/22/2026	12/22/2027		6,953,597	SOFR/SONIA			(2,128)	(783)		(783)	(2,923)	2,140			38,519		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Lavington 7410033	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	06/24/2026	03/06/2029		612,565	SOFR/SONIA			(123)	(5,266)		(5,266)	(426)	(4,840)			4,777		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Retail 7410057	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	06/25/2026	12/22/2028		2,416,430	SOFR/3MEUR			9,875	6,123		6,123	(4,505)	10,629			18,043		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Zebrabox Draw June 2026 105000006	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	06/25/2026	12/05/2029		1,268,031	SOFR/3MEUR			5,199	3,141		3,141	(2,436)	5,577			11,312		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Macbeth 7410009 .	B1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	07/10/2026	11/08/2027		2,869,190	SOFR/3MEUR			9,142	21,927		21,927	(2,449)	24,376			15,093		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2026	06/30/2028		1,866,317	SOFR/3MEUR			5,804	14,892		14,892	(965)	15,856			12,347		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Cerberus UK MHE 105000462	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	08/24/2026	06/19/2030		6,259,198	SOFR/SONIA			318	183,588		183,588	11,499	172,089			60,366		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/01/2026	06/30/2028		3,320,702	SOFR/3MEUR			3,773	80,816		80,816	(6,512)	87,328			21,969		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Windmill 105000001	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	09/04/2026	10/16/2028		2,451,335	SOFR/3MEUR			2,515	61,110		61,110	950	60,161			17,534		0003
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	Proj Emerald	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	09/10/2026	09/22/2032		110,604,547	6.60/5.25			68,146	2,892,094		1,288,050		2,892,094			1,352,767		0003
Currency Swap/Rec:USD 6.59/Pay:EUR 5.25	Proj Emerald	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/10/2026	09/22/2032		110,595,034	6.59/5.25			67,823	2,882,581		1,505,857		2,882,581			1,352,650		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Oberbaum City 7200336	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/11/2026	06/06/2030		700,793	SOFR/3MEUR			476	15,435		15,435	(2,008)	17,443			6,726		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Windmill 105000001	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/11/2026	10/16/2028		2,242,279	SOFR/3MEUR			1,525	54,327		54,327	(353)	54,680			16,039		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/24/2026	06/30/2028		956,514	SOFR/3MEUR			80	3,789		3,789	(83)	3,872			6,328		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Phoenix 7410026	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2024	10/02/2028		93,511,683	SOFR/3MEUR			1,099,923	(1,863,795)		(1,863,795)	(91,659)	3,552,634			662,585		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Phoenix 7410020	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/25/2024	10/02/2028		54,506,146	SOFR/SONIA			(28,557)	290,632		290,632	(205,187)	895,624			386,208		0003
Currency Swap/Rec:USD 7.20/Pay:EUR 3MEUR ...	L1304@AA4	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	06/20/2025	06/25/2028		60,375,000	7.20/3MEUR			767,278	(133,527)		(133,527)	(1,585,065)	2,247,225			397,855		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML LOCABOX 7200644 .	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	09/10/2028		59,395,749	SOFR/3MEUR	(6,069,699)		2,213,756	(690,962)		(690,962)	(1,439,000)	2,414,657			414,490		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML LOCABOX 7200644 .	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	09/10/2028		7,799,545	SOFR/3MEUR	(756,411)		280,722	(93,636)		(93,636)	(195,517)	315,582			54,429		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Phoenix 7410026	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/02/2028		26,248,608	SOFR/3MEUR	(1,582,751)		669,311	(39,429)		(39,429)	(392,895)	1,026,544			185,987		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostels 50187947 & 50188919 .	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	12/22/2028		10,197,485	SOFR/3MEUR	(1,065,623)		350,477	(136,021)		(136,021)	(227,651)	(650,189)			76,143		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostels	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	12/22/2028		109,475,352	SOFR/3MEUR	(6,952,236)		2,775,229	(34,404)		(34,404)	(1,423,600)	(2,657,868)			817,433		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Macbeth 7410009 .	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/22/2025	11/08/2027		27,267,918	SOFR/3MEUR	(2,119,460)		1,096,818	(284,193)		(284,193)	(708,153)	1,083,937			143,439		0003
Currency Swap/Rec:USD 8.22/Pay:GBP 8.81	50494018	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/31/2026	03/25/2036		32,285,623	8.22/8.81			(83,953)	(1,714,125)		(1,714,125)	(1,540,469)	(173,656)			497,304		0003
Currency Swap/Rec:USD 13.53/Pay:EUR 6.00 ...	00240#AA4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2026	11/30/2027		94,546,460	13.53/6.00			5,427,237	(1,050,019)		(1,050,019)	5,721,625	3,668,517			510,709		0003
Currency Swap/Rec:USD 13.65/Pay:EUR 6.00 ..	00240#AA4	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/07/2026	11/30/2027		135,783,541	13.65/6.00			7,916,035	(1,689,838)		(1,689,838)	8,424,690	5,282,664			733,458		0003
Currency Swap/Rec:USD 13.73/Pay:EUR 6.00 ..	00240#AA4	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/07/2026	11/30/2027		146,987,165	13.73/6.00			8,663,241	(1,820,686)		(1,820,686)	9,248,391	5,722,886			793,977		0003
Currency Swap/Rec:USD SOFR/Pay:AUD BBS1M ...	RML Pepper Australian Trade 5 50250099 Restrike 2	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2026	12/12/2026		5,785,780	SOFR/BBS1M			101,583	(80,646)		(80,646)	451,702				12,937		0003
Currency Swap/Rec:USD 8.09/Pay:EUR 5.50	L0009*AA6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2026	12/31/2029		113,498,212	8.09/5.50			585,824	(590,346)		(590,346)	2,403,248				1,023,813		0003
Currency Swap/Rec:USD 8.00/Pay:EUR 5.50	L0009*AA6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2026	12/31/2029		138,945,949	8.00/5.50			693,471	(510,176)		(510,176)	2,922,312				1,253,365		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 1	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		4,869,000	SOFR/3MEUR			(2,471)	45		45	41,123	(28,896)			4,935		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		2,706,500	SOFR/3MEUR			(1,840)	(164)		(164)	10,483	(2,728)			3,322		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 2	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/11/2024	10/15/2026		5,419,575	SOFR/3MEUR			(736)	178		178	11,310	1,298			5,493		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2024	06/30/2028		6,755,823	SOFR/3MEUR			69,628	(288,233)		(288,233)	10,029	257,878			44,694		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Dec 2026 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	12/17/2026		1,839,141	SOFR/3MEUR			(283)	(369)		(369)	10,611	(5,037)			4,251		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 1	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		8,678,738	SOFR/3MEUR			(2,509)	(1,606)		(1,606)	37,124	(1,866)			23,495		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 3	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/25/2024	01/25/2027		3,934,920	SOFR/3MEUR			(2,049)	(680)		(680)	28,792	(10,419)			11,139		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Apr 2027 CLO IO Swap 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		869,040	SOFR/3MEUR			(115)	(271)		(271)	3,302	1,794			3,272		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2027 CLO IO Swap 1	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/29/2024	10/15/2027		757,120	SOFR/3MEUR			9	(809)		(809)	2,649	3,644			3,863		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	May 2027 CLO IO Swap 2	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/05/2024	05/20/2027		1,535,520	SOFR/3MEUR			3,934	2,790		2,790	(1,861)	8,091			6,121		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	April 2028 CLO IO Swap 2	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/08/2024	04/19/2028		3,702,600	SOFR/3MEUR			5,124	3,601		3,601	6,668	25,774			23,074		0003
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	08/09/2024	11/30/2027		5,304,737	SOFR/STB3M			50,662	(287,189)		(287,189)	23,496	492,950			28,654		0003
Currency Swap/Rec:USD 6.71/Pay:EUR 5.25	G29718AB8	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	07/31/2040		261,403,244	6.71/5.25			2,091,708	(16,569,279)		(16,569,279)	(5,100,818)	10,260,594			4,863,055		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	July 2028 CLO IO Swap 2	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028		3,797,828	SOFR/3MEUR			4,096	599		599	3,264	41,622			25,554		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 2.12/Pay:EUR 2.08	Jan 2027 Fixed CLO IO Swap 1	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	. 08/15/2024	. 01/15/2027	.....	3,835,650	..... 2.12/2.08	.....	.....	.....(2,662)	..... (607)	.....	..... (607)	154,526	..... (149,815)	.....	.....	10,384	.....	0003 .....
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	Dec 2026 Fixed CLO IO Swap 1	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	. 08/16/2024	. 12/15/2026	.....	1,443,200	..... 2.13/2.10	.....	.....	..... (865)	..... (112)	.....	..... (112)	65,334	.....(63,692)	.....	.....	 3,293	.....	0003 .....
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	Oct 2026 Fixed CLO IO Swap 2	B1	Currency.....	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	. 08/19/2024	. 10/25/2026	.....	1,379,375	..... 2.03/2.00	.....	.....	..... (886)	.....(31)	.....	.....(31)	80,904	.....(79,685)	.....	.....	1,805	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	. 09/06/2024	. 06/30/2028	.....	 12,159,246	..... SOFR/3MEUR	.....	.....	133,630	..... (276,004)	.....	..... (276,004)	21,425	465,424	.....	.....	80,442	.....	0003 .....
Currency Swap/Rec:USD 6.20/Pay:EUR 4.75	L0009*AB4	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	. 10/02/2024	. 12/31/2029	.....	 13,424,303	..... 6.20/4.75	.....	.....	140,793	..... (493,751)	.....	..... (493,751)	..... (154,712)	520,628	.....	.....	121,094	.....	0003 .....
Currency Swap/Rec:USD 6.04/Pay:EUR 4.50	RML Behrens Finance Amortizer	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	. 10/07/2024	. 10/22/2028	.....	107,944,800	..... 6.04/4.50	.....	.....	1,028,542	.....(3,710,167)	.....	.....(3,710,167)	..... (377,356)	4,211,941	.....	.....	775,216	.....	0003 .....
Currency Swap/Rec:USD 5.75/Pay:GBP 6.00	RML Sorel Foundation 50163204	B1	Currency.....	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	. 10/07/2024	. 10/22/2028	.....	 46,027,520	..... 5.75/6.00	.....	.....	..... (145,785)	..... (969,529)	.....	..... (969,529)	..... (203,652)	778,519	.....	.....	330,551	.....	0003 .....
Currency Swap/Rec:USD 5.54/Pay:GBP 5.80	RML Sorel Foundation 50163204	B1	Currency.....	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	. 10/07/2024	. 10/22/2027	.....	4,184,320	..... 5.54/5.80	.....	.....	.....(13,453)	.....(75,190)	.....	.....(75,190)	..... (7,556)	70,774	.....	.....	21,543	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Madonna 50234178	B1	Currency.....	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	. 10/22/2024	. 10/25/2031	.....	 14,541,771	..... SOFR/SONIA	.....	.....	.....(31,148)	..... (385,829)	.....	..... (385,829)	30,509	242,907	.....	.....	163,736	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Phoenix 7410020 Upsize	B1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	. 10/23/2024	. 10/02/2028	.....	 41,541,475	..... SOFR/3MEUR	.....	.....	424,996	.....(2,359,859)	.....	.....(2,359,859)	.....(30,267)	1,650,411	.....	.....	294,346	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	EQT Nordics Sweden-7410015	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	. 11/12/2024	. 11/30/2027	.....	 789,836	..... SOFR/STB3M	.....	.....	 6,267	.....(69,829)	.....	.....(69,829)	 4,361	75,678	.....	.....	 4,266	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Oct 2027 CLO IO Swap 1 Offset 2	B1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	. 11/21/2024	. 10/15/2027	.....	700,000	..... 3MEUR/SOFR	.....	.....	 3,825	 6,146	.....	 6,146	.....(8,086)	.....	.....	.....	 3,571	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:AUD BBS1M ...	RML Pepper Australian 50250099	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	. 12/11/2024	. 12/12/2029	.....	9,411,912	.....SOFR/BBS1M	.....	.....	.....(85,477)	..... (972,566)	.....	..... (972,566)	.....(82,368)	..... (401,071)	.....	.....	 84,219	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	. 12/16/2024	. 06/26/2029	.....	 14,262,098	..... SOFR/3MEUR	.....	.....	 117,197	.....(1,292,083)	.....	.....(1,292,083)	24,984	575,183	.....	.....	118,034	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	50266480	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	. 03/07/2025	. 03/19/2032	.....	5,062,320	..... SOFR/3MEUR	.....	.....	53,257	..... (301,038)	.....	..... (301,038)	 42,529	195,444	.....	.....	59,206	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	. 03/31/2025	. 06/26/2029	.....	8,209,936	..... SOFR/3MEUR	.....	.....	 78,369	..... (481,200)	.....	..... (481,200)	20,895	 308,866	.....	.....	67,946	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	. 04/29/2025	. 06/30/2028	.....	2,693,984	..... SOFR/3MEUR	.....	.....	 32,150	 10,039	.....	 10,039	.....(4,868)	 101,082	.....	.....	17,823	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	A&O Hostels	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	. 06/24/2025	. 12/22/2028	.....	2,455,417	..... SOFR/3MEUR	.....	.....	32,789	68,877	.....	68,877	 1,566	 89,148	.....	.....	 18,334	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	BL5078011	D1	Currency.....	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	. 08/18/2025	. 08/21/2032	.....	 6,172,038	..... SOFR/3MEUR	.....	.....	87,343	224,819	.....	224,819	40,836	225,197	.....	.....	74,933	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency.....	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/22/2025	. 06/30/2028	.....	 73,099,819	..... SOFR/3MEUR	.....(6,349,959)	.....	 2,528,064	..... (819,697)	.....	..... (819,697)	.....(1,690,927)	 2,931,958	.....	.....	483,604	.....	0003 .....
Currency Swap/Rec:USD 5.44/Pay:EUR 4.15	RML Behrens Finance Amortizer 50162263 ...	B1	Currency.....	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	. 12/15/2025	. 01/22/2028	.....	 52,675,840	..... 5.44/4.15	.....	.....	522,609	 1,744,258	.....	 1,744,258	..... (190,066)	 1,917,632	.....	.....	301,719	.....	0003 .....
Currency Swap/Rec:USD 5.32/Pay:EUR 4.15	RML Behrens Finance Amortizer 50162263 ...	B1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	. 12/15/2025	. 01/22/2030	.....	235,200,000	..... 5.32/4.15	.....	.....	 2,120,847	 5,391,059	.....	 5,391,059	.....(3,191,310)	 8,560,856	.....	.....	 2,141,182	.....	0003 .....
Currency Swap/Rec:USD 8.32/Pay:GBP 8.81	50494018	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	. 03/25/2026	. 03/25/2036	.....	130,758,609	..... 8.32/8.81	.....	.....	..... (280,066)	.....(3,681,260)	.....	.....(3,681,260)	.....(4,602,753)	921,493	.....	.....	2,014,108	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Canary Wharf 7410029	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	. 03/27/2026	. 07/22/2030	.....	 27,769,576	..... SOFR/SONIA	.....	.....	..... (10,089)	209,975	.....	209,975	 95,064	114,911	.....	.....	271,054	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Canary Wharf 7410029	B1	Currency.....	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4OP29B387	. 03/30/2026	. 07/22/2030	.....	 39,715,689	..... SOFR/SONIA	.....	.....	.....(19,341)	..... (150,322)	.....	..... (150,322)	 32,130	..... (182,453)	.....	.....	387,658	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	7410029	D1	Currency.....	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	. 03/31/2026	. 11/27/2028	.....	 16,709,868	..... SOFR/3MEUR	.....	.....	125,304	298,548	.....	298,548	.....(4,327)	302,875	.....	.....	122,839	.....	0003 .....
Currency Swap/Rec:USD 8.24/Pay:GBP 8.81	50494018	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	. 03/31/2026	. 03/25/2036	.....	112,517,701	..... 8.24/8.81	.....	.....	..... (282,866)	.....(5,105,259)	.....	.....(5,105,259)	.....(5,097,460)	.....(7,799)	.....	.....	 1,733,139	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Lavington 7410033	B1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	. 04/01/2026	. 03/06/2029	.....	 40,923,973	..... SOFR/SONIA	.....	.....	.....(7,607)	103,048	.....	103,048	.....(63,234)	166,282	.....	.....	319,160	.....	0003 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Porto and Comporta Hotels 50469401	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/01/2026	.11/20/2028	.....	36,423,628	.....SOFR/3MEUR	.....	.....	240,527	956,060	.....	956,060	34,493	921,567	.....	.....	266,569	.....	0003 .....
Currency Swap/Rec:USD 8.27/Pay:GBP 8.81	50494018	D1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.04/01/2026	.03/25/2036	.....	26,715,136	.....8.27/8.81	.....	.....	.....(63,062)	.....(821,785)	.....	.....(821,785)	.....(972,247)	150,462	.....	.....	411,500	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Retail Senior Loan 7410057 .	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.04/02/2026	.12/22/2028	.....	28,685,284	.....SOFR/3MEUR	.....	.....	133,557	435,254	.....	435,254	.....(74,909)	510,163	.....	.....	214,188	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Nut Pinebridge - 105000030	B1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	.04/07/2026	.09/01/2029	.....	9,910,266	.....SOFR/3MEUR	.....	.....	80,594	 178,641	.....	 178,641	.....(26,236)	204,877	.....	.....	84,721	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Cerberus Pan-European Logistics Pools A EUR 741007 ..	B1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.04/07/2026	.01/21/2031	.....	 14,209,570	.....SOFR/3MEUR	.....	.....	 116,007	312,491	.....	312,491	 16,327	296,164	.....	.....	147,539	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Cerberus Pan-European Logistics Pool B&C EUR 74100 ...	B1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.04/07/2026	.01/21/2031	.....	68,630,636	.....SOFR/3MEUR	.....	.....	560,302	 1,509,294	.....	 1,509,294	78,856	 1,430,438	.....	.....	712,597	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Cerberus Pan-European Logistics Pools A 7410072	B1	Currency.....	MITSUBISHI UFJ TRUST AND BANKI ... JBONEPAGQXF4QP29B387	.04/07/2026	.01/21/2031	.....	 14,219,646	.....SOFR/3MEUR	.....	.....	 116,136	303,069	.....	303,069	.....(3,171)	306,240	.....	.....	147,644	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Cerberus Pan-European Logistics 7710080 7410080	B1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.04/07/2026	.01/21/2031	.....	84,603,925	.....SOFR/SONIA	.....	.....	.....(53,952)	.....(276,837)	.....	.....(276,837)	.....(239,045)	.....(37,793)	.....	.....	878,449	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML ZebraBox 50460335	B1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	.04/09/2026	.12/05/2029	.....	8,495,233	.....SOFR/3MEUR	.....	.....	69,341	 270,188	.....	 270,188	 14,041	256,147	.....	.....	75,788	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Nexus 7410034	B1	Currency.....	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	.04/09/2026	.05/15/2028	.....	26,986,437	.....SOFR/SONIA	.....	.....	.....(8,148)	 308,060	.....	 308,060	.....(26)	308,085	.....	.....	 171,987	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Windmill 105000001	B1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.04/10/2026	.10/16/2028	.....	12,083,007	.....SOFR/3MEUR	.....	.....	93,409	433,341	.....	433,341	 7,113	426,229	.....	.....	86,429	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Shinfield Studios 7410041	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.04/10/2026	.06/04/2028	.....	69,867,082	.....SOFR/SONIA	.....	.....	.....(30,243)	1,101,271	.....	1,101,271	21,500	1,079,770	.....	.....	452,717	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Swiss Life Italian Campsite 105000157 ..	B1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	.04/16/2026	.03/05/2029	.....	8,227,891	.....SOFR/3MEUR	.....	.....	 47,102	325,599	.....	325,599	 9,071	316,527	.....	.....	 64,132	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Old Spitalfields Market 7410048	B1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.04/16/2026	.12/18/2028	.....	32,623,941	.....SOFR/SONIA	.....	.....	 14,768	762,314	.....	762,314	108,529	653,784	.....	.....	242,998	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Acq-Euro 7410077	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.04/17/2026	.04/22/2030	.....	41,552,981	.....SOFR/3MEUR	.....	.....	316,999	1,812,627	.....	1,812,627	51,105	1,761,522	.....	.....	392,100	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Apache 105000057	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	.04/17/2026	.12/05/2028	.....	4,100,563	.....SOFR/3MEUR	.....	.....	 22,360	178,545	.....	178,545	 4,790	173,755	.....	.....	 30,297	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	XS3032970900	D1	Currency.....	Toronto-Dominion Bank/The PT30B789TSUIDF371261	.04/17/2026	.05/17/2030	.....	7,909,785	.....SOFR/SONIA	.....	.....	.....(1,327)	 187,911	.....	 187,911	 1,422	186,489	.....	.....	75,352	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Oberbaum City 7200336	B1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.04/21/2026	.06/06/2030	.....	41,469,547	.....SOFR/3MEUR	.....	.....	251,328	1,588,088	.....	1,588,088	23,250	1,564,838	.....	.....	398,028	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Canary Wharf Upsize project lindy	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.04/21/2026	.07/22/2030	.....	58,451,147	.....SOFR/SONIA	.....	.....	 1,068	1,098,797	.....	1,098,797	.....(38,669)	1,137,466	.....	.....	570,532	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Stonegate Upsize Project Lindy 7410029	B1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	.04/22/2026	.12/31/2028	.....	36,981,933	.....SOFR/SONIA	.....	.....	.....(2,717)	651,208	.....	651,208	..... (60,416)	711,624	.....	.....	 277,660	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Cerberus ALMCOR IOS GBP - Pools 1&2 7410044	B1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.04/22/2026	.08/05/2028	.....	20,281,790	.....SOFR/SONIA	.....	.....	.....(7,550)	390,848	.....	390,848	.....(2,367)	393,215	.....	.....	137,906	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Cerberus ALMCOR IOS EUR 741004401	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.04/22/2026	.08/05/2028	.....	 447,650	.....SOFR/3MEUR	.....	.....	 2,702	 14,962	.....	 14,962	..... (756)	 15,717	.....	.....	 3,044	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Porto and Comporta Hotels 50469401	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.04/22/2026	.11/20/2028	.....	3,165,829	.....SOFR/3MEUR	.....	.....	23,436	109,385	.....	109,385	 2,140	107,245	.....	.....	23,169	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Opseo Holding BV TL	B1	Currency.....	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	.04/30/2026	.01/21/2033	.....	 12,864,428	.....SOFR/3MEUR	.....	.....	68,801	458,146	.....	458,146	55,316	402,830	.....	.....	 161,640	.....	0003 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EdgeConnex TL Capex 1	B1	Currency	Canadian Imperial Bank of Comm	05/14/2026	03/16/2033		30,760,763	SOFR/3MEUR			163,356	863,665		863,665	(89,362)	953,027			391,007		0003
Currency Swap/Rec:USD SOFR/Pay:PLN Warsaw Interbank 3M	CML Group Mousquetaires Term Loan 7410079 (Fidemo)	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/25/2026	06/19/2030		22,108,653	SOFR/Warsaw Interbank 3M			(13,872)	435,014		435,014	(73,847)	508,861			213,224		0003
Currency Swap/Rec:USD SOFR/Pay:PLN Warsaw Interbank 3M	CML Group Mousquetaires Term Loan 7410079 (Fidemo)	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/26/2026	06/19/2030		22,143,387	SOFR/Warsaw Interbank 3M			(15,195)	456,654		456,654	(86,455)	543,109			213,559		0003
Currency Swap/Rec:USD 3.36/Pay:GBP 3.50	RML Sorel Foundation Home Loans 50163204 July2026_18M	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/14/2026	10/22/2027		287,296,000	3.36/3.50			(90,277)	2,183,436		2,183,436	(905,665)	3,089,102			1,479,137		0003
Currency Swap/Rec:USD 3.79/Pay:GBP 4.00	RML Sorel Foundation Home Loans 50163204 July2026_2y	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	07/14/2026	10/22/2028		131,954,400	3.79/4.00			(58,287)	644,750		644,750	(871,409)	1,516,159			947,643		0003
Currency Swap/Rec:USD 3.74/Pay:GBP 4.00	RML Sorel Foundation Home Loans 50163204 July2026_4Y	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/14/2026	12/22/2030		252,145,600	3.74/4.00			(138,768)	(599,289)		(599,289)	(3,533,616)	2,934,327			2,592,976		0003
Currency Swap/Rec:USD 3.78/Pay:GBP 4.00	RML Sorel Foundation Home Loans 50163204 July2026_3Y	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	07/14/2026	12/22/2029		98,668,160	3.78/4.00			(46,070)	123,913		123,913	(980,685)	1,104,598			886,661		0003
Currency Swap/Rec:USD 3.38/Pay:GBP 3.50	RML Sorel Foundation Home Loans 50163204 July2026_1Y	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2026	06/22/2027		291,888,640	3.38/3.50			(79,982)	2,789,395		2,789,395	(650,452)	3,439,848			1,243,551		0003
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	Proj Emerald	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/10/2026	09/22/2032		102,784,187	6.60/5.25			63,239	2,592,818		1,097,830		2,592,818			1,257,118		0003
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	Proj Emerald	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/10/2026	09/22/2032		110,518,932	6.60/5.25			68,190	2,806,479		1,726,387		2,806,479			1,351,719		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Aermont Park - 7410086	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/16/2026	08/20/2031		76,175,985	SOFR/SONIA			5,500	1,026,939		1,026,939	(72,029)	1,098,968			842,288		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML CereberusUKMHEUpsize - 105000462	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	09/25/2026	08/27/2029		16,678,326	SOFR/SONIA			180	(41,281)		(41,281)	(12,600)	(28,681)			142,245		0003
Currency Swap/Rec:USD SOFR/Pay:GBP Compounded SONIA	CML GTR 7410095	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	09/28/2026	09/30/2033		72,695,807	SOFR/Compounded SONIA			(423)	(16,020)		(16,020)	(4,922)	(11,097)			962,051		0003
Currency Swap/Rec:USD 10.70/Pay:EUR 6.00 ..	L0004@AA9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/30/2026	12/31/2028		284,114,659	10.70/6.00				(3,255,993)		(3,255,993)	16,079,203				2,133,129		0003
Currency Swap/Rec:USD 6.03/Pay:CAD 5.05	Enbridge (Proj Tuscan)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	09/30/2033		10,407,732	6.03/5.05				(159,480)		(159,480)	(289,668)	130,188			137,735		0003
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	Proj Emerald	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	09/10/2026	09/22/2032		14,791,964	6.60/5.25			9,114	386,781		172,260		386,781			180,915		0003
Currency Swap/Rec:USD 6.59/Pay:EUR 5.25	Proj Emerald	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2026	09/22/2032		14,790,692	6.59/5.25			9,071	385,509		201,389		385,509			180,900		0003
Currency Swap/Rec:USD 6.03/Pay:CAD 5.05	Enbridge (Proj Tuscan)	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	09/30/2033		10,987,841	6.03/5.05				(167,808)		(167,808)	(326,873)	159,065			145,412		0003
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	Proj Emerald	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/10/2026	09/22/2032		13,746,090	6.60/5.25			8,457	346,757		146,821		346,757			168,124		0003
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	Proj Emerald	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/10/2026	09/22/2032		14,780,514	6.60/5.25			9,120	375,331		230,882		375,331			180,775		0003
Currency Swap/Rec:USD 6.03/Pay:CAD 5.05	Enbridge (Proj Tuscan)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	09/30/2033		2,448,878	6.03/5.05				(37,525)		(37,525)	(68,157)	30,632			32,408		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Aermont & Sunrise Brisbane Portfolio 7410087	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2026	08/25/2031		40,671,000	SOFR/SONIA			2,034	878,902		878,902	(22,805)	901,707			450,334		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	Proj Emerald	B1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.09/10/2026	.09/22/2032	.....	 5,916,786	..... 6.60/5.25	.....	.....	 3,645	154,712	.....	68,904	.....	154,712	.....	.....	72,366	.....	0003 .....
Currency Swap/Rec:USD 6.59/Pay:EUR 5.25	Proj Emerald	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/10/2026	.09/22/2032	.....	5,916,277	..... 6.59/5.25	.....	.....	 3,628	154,204	.....	80,556	.....	154,204	.....	.....	72,360	.....	0003 .....
Currency Swap/Rec:USD 6.03/Pay:CAD 5.05	Enbridge (Proj Tuscan)	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.07/31/2026	.09/30/2033	.....	2,585,374	..... 6.03/5.05	.....	.....	.....	.....(39,484)	.....	.....(39,484)	..... (76,911)	37,427	.....	.....	34,215	.....	0003 .....
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	Proj Emerald	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.09/10/2026	.09/22/2032	.....	5,498,436	..... 6.60/5.25	.....	.....	 3,383	138,703	.....	58,728	.....	138,703	.....	.....	67,249	.....	0003 .....
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	Proj Emerald	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.09/10/2026	.09/22/2032	.....	5,912,206	..... 6.60/5.25	.....	.....	 3,648	150,132	.....	92,353	.....	150,132	.....	.....	72,310	.....	0003 .....
Currency Swap/Rec:USD 6.69/Pay:GBP 6.13	BZ6VLX1	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.07/08/2016	.11/13/2028	.....	2,135,430	..... 6.69/6.13	.....	.....	 4,300	.....(38,042)	.....	.....(38,042)	35,763	.....(52,234)	.....	.....	 15,558	.....	0003 .....
Currency Swap/Rec:USD 6.64/Pay:GBP 6.13	BZ6VLX1	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.07/11/2016	.11/13/2028	.....	1,488,905	..... 6.64/6.13	.....	.....	 2,682	.....(27,384)	.....	.....(27,384)	26,775	.....(35,890)	.....	.....	10,848	.....	0003 .....
Currency Swap/Rec:USD 7.32/Pay:EUR 5.50	BYQ6128	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.07/25/2016	.10/27/2027	.....	3,621,750	..... 7.32/5.50	.....	.....	23,916	..... (114,318)	.....	..... (114,318)	34,782	..... (115,592)	.....	.....	18,767	.....	0003 .....
Currency Swap/Rec:USD 6.63/Pay:GBP 6.13	BZ6VLX1	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.07/25/2016	.11/13/2028	.....	 3,676,400	..... 6.63/6.13	.....	.....	 7,967	.....(13,917)	.....	.....(13,917)	90,969	.....(35,811)	.....	.....	26,785	.....	0003 .....
Currency Swap/Rec:USD 5.05/Pay:EUR 3.50	BYYM2H0	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.08/26/2016	.10/01/2026	.....	 2,821,000	..... 5.05/3.50	.....	.....	16,070	.....(19,099)	.....	.....(19,099)	..... (1,226)	.....(32,258)	.....	.....	738	.....	0003 .....
Currency Swap/Rec:USD 7.68/Pay:EUR 5.50	BYQ6128	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/24/2016	.10/27/2027	.....	1,958,400	..... 7.68/5.50	.....	.....	 15,657	.....(73,004)	.....	.....(73,004)	 5,641	.....(80,305)	.....	.....	10,148	.....	0003 .....
Currency Swap/Rec:USD 5.63/Pay:EUR 3.50	BYYM2H0	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.10/26/2016	.10/01/2026	.....	 1,854,700	..... 5.63/3.50	.....	.....	 13,948	..... (76,561)	.....	..... (76,561)	..... (6,692)	..... (70,206)	.....	.....	485	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Oct 2027 CLO IO Swap 1 Offset 1	B1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.10/02/2024	.10/15/2027	.....	 250,000	..... 3MEUR/SOFR	.....	.....	..... (363)	..... (256)	.....	..... (256)	.....(12,097)	10,701	.....	.....	 1,275	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Macbeth 7410009	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.04/11/2025	.11/08/2027	.....	2,713,272	..... SOFR/3MEUR	.....	.....	33,644	11,895	.....	11,895	 5,953	102,146	.....	.....	14,273	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	March 2028 CLO IO Swap 1 Offset 1	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.10/31/2025	.10/22/2026	.....	 1,500,000	..... 3MEUR/SOFR	.....	.....	 1,474	112	.....	112	..... (5,307)	.....	.....	.....	 1,841	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML GreyKite UK 7410040	B1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.04/15/2026	.07/24/2028	.....	 13,594,630	..... SOFR/SONIA	.....	.....	.....(4,062)	308,694	.....	308,694	 3,836	304,858	.....	.....	91,611	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BGO Logistics Portfolio 7410013	B1	Currency.....	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	.04/21/2026	.08/29/2027	.....	 251,220	..... SOFR/SONIA	.....	.....	..... (86)	 4,900	.....	 4,900	..... (62)	 4,962	.....	.....	 1,200	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Park Tower 7410047	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.04/22/2026	.10/09/2028	.....	 98,575,380	..... SOFR/SONIA	.....	.....	..... (1,337)	2,010,687	.....	2,010,687	163,950	1,846,738	.....	.....	 701,791	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML GreenPoint Partners Belfast 105000443	B1	Currency.....	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	.05/19/2026	.05/22/2028	.....	 14,285,238	..... SOFR/SONIA	.....	.....	.....(5,181)	143,712	.....	143,712	339	143,373	.....	.....	91,577	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BGO Logistics Portfolio May 2026 funding 7410013	B1	Currency.....	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	.05/20/2026	.08/29/2027	.....	374,356	..... SOFR/SONIA	.....	.....	..... (143)	 3,908	.....	 3,908	..... (614)	 4,522	.....	.....	 1,788	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Lavington 7410033	B1	Currency.....	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	.06/24/2026	.03/06/2029	.....	 424,645	..... SOFR/SONIA	.....	.....	..... (86)	..... (3,651)	.....	..... (3,651)	..... (295)	..... (3,355)	.....	.....	 3,312	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Retail 7410057	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	.06/25/2026	.12/22/2028	.....	 1,986,738	..... SOFR/3MEUR	.....	.....	 8,119	 5,034	.....	 5,034	..... (3,704)	 8,739	.....	.....	 14,835	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Zebrabox Draw June 2026 105000006	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	.06/25/2026	.12/05/2029	.....	 1,030,638	..... SOFR/3MEUR	.....	.....	 4,226	 2,553	.....	 2,553	..... (1,980)	 4,533	.....	.....	 9,195	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Macbeth 7410009	B1	Currency.....	Bank of Montreal .. 54930047C63MPGNXE075	.07/10/2026	.11/08/2027	.....	 1,915,607	..... SOFR/3MEUR	.....	.....	 6,104	 14,640	.....	 14,640	..... (1,635)	 16,275	.....	.....	 10,077	.....	0003 .....
Currency Swap/Rec:USD 6.03/Pay:CAD 5.05	Enbridge (Proj Tuscan)	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.07/31/2026	.09/30/2033	.....	 18,366,585	..... 6.03/5.05	.....	.....	.....	..... (281,435)	.....	..... (281,435)	..... (511,179)	229,744	.....	.....	243,062	.....	0003 .....
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	Proj Emerald	B1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.09/10/2026	.09/22/2032	.....	 20,708,750	..... 6.60/5.25	.....	.....	12,759	541,494	.....	241,165	.....	541,494	.....	.....	253,282	.....	0003 .....
Currency Swap/Rec:USD 6.59/Pay:EUR 5.25	Proj Emerald	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/10/2026	.09/22/2032	.....	 20,706,969	..... 6.59/5.25	.....	.....	12,699	539,712	.....	281,945	.....	539,712	.....	.....	253,260	.....	0003 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 5.54/Pay:EUR 3.50	BYYM2H0	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 06/06/2017	. 10/01/2026	.....	 2,704,080	..... 5.54/3.50	.....	.....	20,654	..... (15,660)	.....	..... (15,660)	.....(3,211)	.....(13,434)	.....	.....	708	.....	0003 .....
Currency Swap/Rec:USD 7.71/Pay:GBP 6.13	BZ6VLX1	D1	Currency.....	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	. 12/14/2017	. 11/13/2028	.....	3,220,800	..... 7.71/6.13	.....	.....	24,367	134,299	.....	134,299	84,039	41,171	.....	.....	23,466	.....	0003 .....
Currency Swap/Rec:USD 6.07/Pay:EUR 3.50	BYYM2H0	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	. 02/28/2018	. 10/01/2026	.....	 244,000	..... 6.07/3.50	.....	.....	 2,656	 16,856	.....	 16,856	..... (801)	17,540	.....	.....	 64	.....	0003 .....
Currency Swap/Rec:USD 7.75/Pay:GBP 6.13	BZ6VLX1	D1	Currency.....	Societe Generale SA O2RNE8IBXP4ROTD8PU41	. 03/09/2018	. 11/13/2028	.....	 1,386,700	..... 7.75/6.13	.....	.....	11,946	104,260	.....	104,260	37,230	63,541	.....	.....	10,103	.....	0003 .....
Currency Swap/Rec:USD 6.09/Pay:EUR 3.50	BYYM2H0	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	. 03/26/2018	. 10/01/2026	.....	2,736,580	..... 6.09/3.50	.....	.....	30,703	237,261	.....	237,261	.....(9,299)	245,525	.....	.....	716	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Macbeth 7410009 .	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	. 10/22/2025	. 11/08/2027	.....	 18,205,346	..... SOFR/3MEUR	.....(1,415,051)	.....	731,366	..... (189,741)	.....	..... (189,741)	..... (472,796)	723,688	.....	.....	95,766	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	7410013	B1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	. 05/06/2026	. 08/29/2027	.....	 16,664,280	..... SOFR/SONIA	.....	.....	158,942	275,335	.....	275,335	335,793	422,790	.....	.....	79,585	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 3	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	. 07/10/2024	. 10/22/2026	.....	1,623,900	..... SOFR/3MEUR	.....	.....	.....(1,104)	.....(99)	.....	..... (99)	 6,290	.....(1,637)	.....	.....	 1,993	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 1	B1	Currency.....	Societe Generale SA O2RNE8IBXP4ROTD8PU41	. 07/23/2024	. 01/15/2027	.....	 760,340	..... SOFR/3MEUR	.....	.....	..... (215)	..... (141)	.....	..... (141)	 2,464	625	.....	.....	 2,058	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2027 CLO IO Swap 1	B1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	. 07/29/2024	. 10/15/2027	.....	 270,400	..... SOFR/3MEUR	.....	.....	..... (9)	..... (289)	.....	..... (289)	994	 1,253	.....	.....	 1,380	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	April 2028 CLO IO Swap 1	B1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	. 08/08/2024	. 04/15/2028	.....	 544,950	..... SOFR/3MEUR	.....	.....	300	..... (203)	.....	..... (203)	 2,314	 4,332	.....	.....	 3,384	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	July 2028 CLO IO Swap 2	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 08/12/2024	. 07/22/2028	.....	2,123,505	..... SOFR/3MEUR	.....	.....	 2,290	335	.....	335	.....(4,759)	29,856	.....	.....	14,288	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Lavington 7410033	B1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	. 04/01/2026	. 03/06/2029	.....	 28,369,490	..... SOFR/SONIA	.....	.....	.....(5,274)	71,435	.....	71,435	.....(43,836)	115,271	.....	.....	221,249	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Retail Senior Loan 7410057 .	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	. 04/02/2026	. 12/22/2028	.....	 23,584,441	..... SOFR/3MEUR	.....	.....	 109,807	357,856	.....	357,856	.....(61,589)	419,445	.....	.....	 176,101	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Spanish Multifamily 7410071 .	B1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	. 04/09/2026	. 03/24/2030	.....	 22,727,799	..... SOFR/3MEUR	.....	.....	 175,007	649,959	.....	649,959	.....(38,572)	688,531	.....	.....	212,058	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML ZebraBox 50460335	B1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	. 04/09/2026	. 12/05/2029	.....	6,904,805	..... SOFR/3MEUR	.....	.....	56,359	219,605	.....	219,605	 11,412	208,193	.....	.....	61,600	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Shinfield Studios 7410041	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	. 04/10/2026	. 06/04/2028	.....	 69,450,380	..... SOFR/SONIA	.....	.....	.....(29,943)	1,094,702	.....	 1,094,702	21,372	1,073,330	.....	.....	450,016	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Acq-Euro 7410077	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	. 04/17/2026	. 04/22/2030	.....	 47,316,000	..... SOFR/3MEUR	.....	.....	361,697	2,064,022	.....	 2,064,022	58,193	2,005,829	.....	.....	446,481	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Broad Street Senior Credit Partners II Investments	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	. 04/30/2026	. 10/31/2027	.....	 46,703,856	..... SOFR/3MEUR	.....	.....	332,226	1,483,402	.....	 1,483,402	.....(60,192)	1,543,594	.....	.....	243,234	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BALDUR LENDCO 5.836625% 08 May 30 .	B1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	. 04/30/2026	. 10/31/2027	.....	5,433,200	..... SOFR/SONIA	.....	.....	 1,447	130,130	.....	130,130	..... (703)	130,832	.....	.....	 28,296	.....	0003 .....
Currency Swap/Rec:USD 6.03/Pay:CAD 5.05	Enbridge (Proj Tuscan)	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	. 07/31/2026	. 09/30/2033	.....	 19,390,307	..... 6.03/5.05	.....	.....	.....	..... (296,131)	.....	..... (296,131)	..... (576,834)	280,703	.....	.....	256,610	.....	0003 .....
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	Proj Emerald	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	. 09/10/2026	. 09/22/2032	.....	 19,244,526	..... 6.60/5.25	.....	.....	11,840	485,459	.....	205,549	.....	485,459	.....	.....	235,373	.....	0003 .....
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	Proj Emerald	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	. 09/10/2026	. 09/22/2032	.....	 20,692,720	..... 6.60/5.25	.....	.....	12,767	525,464	.....	323,235	.....	525,464	.....	.....	253,086	.....	0003 .....
Currency Swap/Rec:USD 7.72/Pay:GBP 6.13	BZ6VLX1	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	. 03/13/2018	. 11/13/2028	.....	1,258,380	..... 7.72/6.13	.....	.....	 10,958	102,537	.....	102,537	31,474	67,950	.....	.....	 9,168	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Apr 2027 CLO IO Swap 3 Offset 1	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	. 08/14/2024	. 04/25/2027	.....	641,000	..... 3MEUR/SOFR	.....	.....	.....(1,372)	.....(952)	.....	.....(952)	.....(1,653)	 2,414	.....	.....	 2,414	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Pista Italian Retail 7410060	B1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	. 04/02/2026	. 11/27/2028	.....	 46,636,810	..... SOFR/3MEUR	.....	.....	376,875	784,803	.....	784,803	.....(28,724)	813,528	.....	.....	342,839	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency.....	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	. 04/17/2026	. 12/15/2028	.....	 13,573,000	..... SOFR/SONIA	.....	.....	 14,248	387,827	.....	387,827	70,746	 317,081	.....	.....	 100,910	.....	0003 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Park Tower 7410047	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2026	10/09/2028		42,246,592	SOFR/SONIA			(573)	861,723		861,723	70,264	791,459			300,768		0003
Currency Swap/Rec:USD 6.03/Pay:CAD 5.05	Enbridge (Proj Tuscan)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	09/30/2033		6,122,195	6.03/5.05				(93,812)		(93,812)	(170,393)	76,581			81,021		0003
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	Proj Emerald	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	09/10/2026	09/22/2032		5,916,786	6.60/5.25			3,645	154,712		68,904		154,712			72,366		0003
Currency Swap/Rec:USD 6.59/Pay:EUR 5.25	Proj Emerald	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2026	09/22/2032		5,916,277	6.59/5.25			3,628	154,204		80,556		154,204			72,360		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Apr 2027 CLO IO Swap 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		696,318	SOFR/3MEUR			(92)	(217)		(217)	1,543	2,540			2,622		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	7410029	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	03/31/2026	11/27/2028		31,748,181	SOFR/3MEUR			238,074	567,231		567,231	(8,221)	575,452			233,389		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Nexus 7410034	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	04/09/2026	05/15/2028		38,553,354	SOFR/SONIA			(11,640)	440,100		440,100	(37)	440,137			245,704		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Shinfield Studios 7410041	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2026	06/04/2028		27,780,152	SOFR/SONIA			(11,977)	437,881		437,881	8,549	429,332			180,007		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Apache 105000057	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/17/2026	12/05/2028		6,150,845	SOFR/3MEUR			33,540	267,817		267,817	7,185	260,632			45,445		0003
Currency Swap/Rec:USD 6.03/Pay:CAD 5.05	Enbridge (Proj Tuscan)	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	09/30/2033		6,463,436	6.03/5.05				(98,710)		(98,710)	(192,278)	93,568			85,537		0003
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	Proj Emerald	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/10/2026	09/22/2032		5,498,436	6.60/5.25			3,383	138,703		58,728		138,703			67,249		0003
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	Proj Emerald	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/10/2026	09/22/2032		5,912,206	6.60/5.25			3,648	150,132		92,353		150,132			72,310		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2024	06/30/2028		783,040	SOFR/3MEUR			8,468	(20,737)		(20,737)	1,210	30,316			5,180		0003
Currency Swap/Rec:USD SOFR/Pay:AUD BBS1M ...	RML Pepper Australian 50250099	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2024	12/12/2028		2,797,520	SOFR/BBS1M			(25,293)	(278,674)		(278,674)	(12,435)	(119,237)			20,760		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Solar Project 7410024	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	11/21/2025	02/20/2028		5,687,786	SOFR/3MEUR			47,182	89,823		89,823	1,755	211,835			33,550		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	EQT Poland Dec 2025 funding 7410017	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/11/2025	06/30/2028		921,647	SOFR/3MEUR			11,947	33,274		33,274	(9)	33,581			6,097		0003
Currency Swap/Rec:USD 7.17/Pay:EUR 6.00	L0004@AA9	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/30/2026	12/31/2028		7,679,390	7.17/6.00			44,149	10,609		10,609	(88,029)	98,637			57,657		0003
Currency Swap/Rec:USD 7.26/Pay:EUR 6.00	00240#AA4	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/30/2026	11/30/2027		38,195,872	7.26/6.00			241,203	299,851		299,851	(202,489)	502,340			206,322		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	L1304@AA4	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	03/30/2026	06/25/2028		515,205	SOFR/3MEUR			4,461	5,582		5,582	(89)	5,671			3,395		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Pista Italian Retail 7410060	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/02/2026	11/27/2028		2,455,430	SOFR/3MEUR			19,841	41,320		41,320	(1,512)	42,832			18,051		0003
Currency Swap/Rec:USD SOFR/Pay:SEK STB3M ...	CML Project Forest 7410056	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2026	10/07/2030		4,547,993	SOFR/STB3M			43,181	379,448		379,448	17,546	361,902			45,604		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Waterfall 7410032	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/14/2026	04/03/2028		2,284,673	SOFR/SONIA			(236)	54,055		54,055	354	53,701			14,035		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Testa Homes 7410067	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	04/14/2026	12/16/2030		9,117,539	SOFR/3MEUR			69,726	372,883		372,883	7,267	365,616			93,579		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Testa Homes 7410067	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2026	12/16/2030		9,121,404	SOFR/3MEUR			69,788	378,350		378,350	8,869	369,481			93,619		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Lone Star Brasilia 7410046	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2026	11/13/2029		4,490,887	SOFR/SONIA			38	99,101		99,101	(2,901)	102,002			39,683		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML GreyKite UK 7410040	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/15/2026	07/24/2028		1,235,875	SOFR/SONIA			(369)	28,063		28,063	349	27,714			8,328		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML GreyKite Germany 7410059	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/15/2026	12/24/2029		1,962,694	SOFR/3MEUR			14,333	74,641		74,641	(2,625)	77,266			17,652		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	04/17/2026	12/15/2028		9,161,775	SOFR/SONIA			9,518	261,784		261,784	47,754	214,030			68,115		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A2a Portfolio 7200532	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/21/2026	06/30/2027		5,211,335	SOFR/3MEUR			31,517	195,128		195,128	1,038	194,090			22,535		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Signature Care Homes 7410012	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2026	08/07/2029		4,766,858	SOFR/SONIA			563	103,182		103,182	9,036	94,146			40,271		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BGO Logistics Portfolio 7410013	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	04/21/2026	08/29/2027		3,673,055	SOFR/SONIA			(1,252)	71,636		71,636	(907)	72,543			17,542		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Lonestar Pbsa Portfolio 7410039	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JBONEPAGQXF4QP29B387	04/22/2026	08/29/2029		2,827,236	SOFR/SONIA			(642)	57,038		57,038	2,676	54,362			24,136		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Park Tower 7410047	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2026	10/09/2028		7,041,099	SOFR/SONIA			(95)	143,621		143,621	11,711	131,910			50,128		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostel Italy 7410007	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	12/22/2027		437,782	SOFR/3MEUR			2,729	14,348		14,348	458	13,890			2,425		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostel non Italy 7410006	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	12/22/2027		9,789,097	SOFR/3MEUR			61,032	320,820		320,820	10,235	310,585			54,226		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2026	12/15/2028		10,000,832	SOFR/SONIA			6,367	233,710		233,710	52,894	180,816			74,353		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	04/24/2026	12/15/2028		9,995,647	SOFR/SONIA			5,415	204,767		204,767	29,137	175,630			74,314		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Cameron House 7410083	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/27/2026	04/30/2031		1,637,613	SOFR/SONIA			(452)	31,719		31,719	(3,150)	34,870			17,530		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Partners Group Darlington 1050000294	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	05/05/2026	05/15/2028		1,209,106	SOFR/SONIA			(334)	26,539		26,539	637	25,902			7,706		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Oberbaum City 7200336	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/06/2026	06/06/2030		53,278	SOFR/3MEUR			346	1,741		1,741	(195)	1,936			511		0003
Currency Swap/Rec:USD SOFR/Pay:AUD BBS1M ...	CML Pepper Australian Trade 2 50250099 Restrike	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/06/2026	12/12/2027		3,818,400	SOFR/BBS1M			130,984	30,354		30,354	377,753	176,395			20,914		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Pool Mont 7200452	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/18/2026	06/30/2027		4,735,409	SOFR/3MEUR			29,480	130,124		130,124	(430)	130,555			20,477		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BGO Logistics Portfolio May 2026 funding 7410013	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	05/20/2026	08/29/2027		371,526	SOFR/SONIA			(142)	3,879		3,879	(609)	4,488			1,774		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Lavington 7410033	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	06/24/2026	03/06/2029		87,509	SOFR/SONIA			(18)	(752)		(752)	(61)	(691)			682		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Retail 7410057	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/25/2026	12/22/2028		362,460	SOFR/3MEUR			1,481	918		918	(676)	1,594			2,706		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Zebrabox Draw June 2026 105000006	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/25/2026	12/05/2029		108,689	SOFR/3MEUR			446	269		269	(209)	478			970		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/10/2026	06/30/2028		225,696	SOFR/3MEUR			702	1,801		1,801	(117)	1,917			1,493		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Siemens Munich 7410043	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/14/2026	12/31/2027		73,616	SOFR/3MEUR			228	768		768	(55)	823			412		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Aermont & Sunrise Brisbane Portfolio 7410087	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2026	08/25/2031		7,971,916	SOFR/SONIA			399	172,274		172,274	(4,470)	176,743			88,270		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Cerberus UK MHE 105000462	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	08/24/2026	06/19/2030		586,800	SOFR/SONIA			30	17,211		17,211	1,078	16,133			5,659		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/01/2026	06/30/2028		401,576	SOFR/3MEUR			456	9,773		9,773	(787)	10,561			2,657		0003
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	Proj Emerald	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	09/10/2026	09/22/2032		12,047,759	6.60/5.25			7,423	315,025		140,303		315,025			147,352		0003
Currency Swap/Rec:USD 6.59/Pay:EUR 5.25	Proj Emerald	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2026	09/22/2032		12,046,723	6.59/5.25			7,388	313,989		164,028		313,989			147,339		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Oberbaum City 7200336	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/11/2026	06/06/2030		123,669	SOFR/3MEUR			84	2,724		2,724	(354)	3,078			1,187		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Canadian Imperial Bank of Comm	09/24/2026	06/30/2028		115,672	SOFR/3MEUR			10	458		458	(10)	468			765		0003
Currency Swap/Rec:USD 7.20/Pay:EUR 3MEUR ...	L1304@AA4	D1	Currency	Bank of Montreal ..	06/20/2025	06/25/2028		8,625,000	7.20/3MEUR			109,611	(19,075)		(19,075)	(226,438)	321,032			56,836		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Solar 50236676	B1	Currency	Citibank NA	10/22/2025	02/20/2028		8,173,169	SOFR/3MEUR	(864,407)		353,324	(178,402)		(178,402)	(237,390)	333,346			48,211		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	7410013	B1	Currency	Wells Fargo & Co ..	05/06/2026	08/29/2027		13,331,424	SOFR/SONIA			127,130	220,268		220,268	268,634	338,232			63,668		0003
Currency Swap/Rec:USD SOFR/Pay:AUD BBS1M ...	RML Pepper Australian Trade 5 50250099 Restrike 2	B1	Currency	Societe Generale SA	09/30/2026	12/12/2026		5,785,780	SOFR/BBS1M			101,583	(80,646)		(80,646)	451,702				12,937		0003
Currency Swap/Rec:USD 8.09/Pay:EUR 5.50	L0009*AA6	D1	Currency	Citibank NA	09/30/2026	12/31/2029		32,427,990	8.09/5.50			167,378	(168,670)		(168,670)	686,641				292,517		0003
Currency Swap/Rec:USD 8.00/Pay:EUR 5.50	L0009*AA6	D1	Currency	BNP Paribas SA	09/30/2026	12/31/2029		39,698,757	8.00/5.50			198,134	(145,764)		(145,764)	834,944				358,104		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Bank of America NA	07/15/2024	06/30/2028		816,990	SOFR/3MEUR			8,420	(34,856)		(34,856)	1,213	31,185			5,405		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Royal Bank of Canada	09/06/2024	06/30/2028		1,470,432	SOFR/3MEUR			16,160	(33,378)		(33,378)	2,591	56,284			9,728		0003
Currency Swap/Rec:USD 6.20/Pay:EUR 4.75	L0009*AB4	D1	Currency	Citibank NA	10/02/2024	12/31/2029		3,835,358	6.20/4.75			40,225	(141,066)		(141,066)	(44,202)	148,745			34,597		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Valor French Logistics	B1	Currency	Bank of Montreal ..	10/21/2024	10/22/2029		9,258,107	SOFR/3MEUR			96,411	(456,302)		(456,302)	15,649	365,477			81,015		0003
Currency Swap/Rec:USD SOFR/Pay:AUD BBS1M ...	RML Pepper Australian 50250099	B1	Currency	Citibank NA	12/11/2024	12/12/2029		9,411,912	SOFR/BBS1M			(85,484)	(972,566)		(972,566)	(82,368)	(401,071)			84,219		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Citibank NA	12/16/2024	06/26/2029		1,724,732	SOFR/3MEUR			14,173	(156,253)		(156,253)	3,021	69,558			14,274		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	50266480	B1	Currency	Credit Agricole SA	03/07/2025	03/19/2032		562,480	SOFR/3MEUR			5,918	(33,449)		(33,449)	4,725	21,716			6,578		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Citibank NA	03/31/2025	06/26/2029		992,837	SOFR/3MEUR			9,477	(58,192)		(58,192)	2,527	37,351			8,217		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Natixis NA	04/29/2025	06/30/2028		325,787	SOFR/3MEUR			3,888	1,214		1,214	(589)	12,224			2,155		0003
Currency Swap/Rec:USD 7.11/Pay:EUR 5.25	G29716@AB8	Exhibit 5 & 7	Currency	Deutsche Bank AG ..	06/09/2025	07/31/2040		3,716,058	7.11/5.25			46,815	71,586		71,586	(103,319)	140,469			69,132		0003
Currency Swap/Rec:USD 5.95/Pay:GBP 6.30	GTR Data Center	B1	Currency	Societe Generale SA	08/22/2025	08/28/2030		3,320,467	5.95/6.30			(8,770)	(7,689)		(7,689)	(29,171)	54,445			32,839		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Poland 7410017	B1	Currency	Bank of America NA	10/22/2025	06/30/2028		8,840,047	SOFR/3MEUR			305,722	(99,127)		(99,127)	(204,486)	354,565			58,483		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Canary Wharf 7410029	B1	Currency	Royal Bank of Canada	03/27/2026	07/22/2030		13,884,788	SOFR/SONIA			(5,045)	104,988		104,988	47,532	57,456			135,527		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Canary Wharf 7410029	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI	03/30/2026	07/22/2030		19,857,845	SOFR/SONIA			(9,671)	(75,161)		(75,161)	16,065	(91,226)			193,829		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	7410029	D1	Currency	Wells Fargo & Co ..	03/31/2026	11/27/2028		1,671,555	SOFR/3MEUR			12,535	29,865		29,865	(433)	30,298			12,288		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	7410029	D1	Currency	MIZUHO CAPITAL MARKETS LLC	03/31/2026	12/31/2027		1,526,644	SOFR/3MEUR			10,159	25,806		25,806	217	25,589			8,541		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Lavington 7410033	B1	Currency	Barclays PLC	04/01/2026	03/06/2029		5,846,282	SOFR/SONIA			(1,087)	14,721		14,721	(9,033)	23,755			45,594		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Retail Senior Loan 7410057 .	B1	Currency	Citibank NA	04/02/2026	12/22/2028		4,302,745	SOFR/3MEUR			20,033	65,287		65,287	(11,236)	76,524			32,128		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Nut Pinebridge - 105000030	B1	Currency	JPMorgan Chase & Co	04/07/2026	09/01/2029		1,415,752	SOFR/3MEUR			11,513	25,520		25,520	(3,748)	29,268			12,103		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Cerberus Pan-European Logistics Pools A EUR 741007 ..	B1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.04/07/2026	.01/21/2031	.....	1,647,421	.....SOFR/3MEUR	.....	.....	13,450	36,229	.....	36,229	1,893	34,336	.....	.....	17,105	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Cerberus Pan-European Logistics Pool B&C EUR 74100 ...	B1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.04/07/2026	.01/21/2031	.....	6,434,122	.....SOFR/3MEUR	.....	.....	52,381	141,496	.....	141,496	7,393	134,104	.....	.....	66,806	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Cerberus Pan-European Logistics Pool D EUR 7410074 ...	B1	Currency.....	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	.04/07/2026	.01/21/2031	.....	6,362,848	.....SOFR/3MEUR	.....	.....	51,967	135,614	.....	135,614	.....(1,419)	137,033	.....	.....	66,066	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Cerberus Pan-European Logistics Pools A 7410072	B1	Currency.....	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	.04/07/2026	.01/21/2031	.....	1,648,589	.....SOFR/3MEUR	.....	.....	13,465	35,137	.....	35,137	.....(368)	35,505	.....	.....	17,117	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Cerberus Pan-European Logistics 7710080 7410080	B1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.04/07/2026	.01/21/2031	.....	7,998,119	.....SOFR/SONIA	.....	.....	.....(5,100)	.....(26,171)	.....	.....(26,171)	.....(22,598)	.....(3,573)	.....	.....	83,045	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Spanish Multifamily 7410071 .	B1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.04/09/2026	.03/24/2030	.....	11,373,393	.....SOFR/3MEUR	.....	.....	87,576	325,251	.....	325,251	.....(19,302)	344,553	.....	.....	106,117	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML ZebraBox 50460335	B1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	.04/09/2026	.12/05/2029	.....	728,164	.....SOFR/3MEUR	.....	.....	5,944	23,159	.....	23,159	1,204	21,956	.....	.....	6,496	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Nexus 7410034	B1	Currency.....	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	.04/09/2026	.05/15/2028	.....	3,856,246	.....SOFR/SONIA	.....	.....	.....(1,164)	44,020	.....	44,020	.....(4)	44,024	.....	.....	24,576	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Shinfield Studios 7410041	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.04/10/2026	.06/04/2028	.....	10,973,160	.....SOFR/SONIA	.....	.....	.....(4,750)	172,963	.....	172,963	3,377	169,586	.....	.....	71,103	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Swiss Life Italian Campsite 105000157 ..	B1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	.04/16/2026	.03/05/2029	.....	1,234,125	.....SOFR/3MEUR	.....	.....	7,065	48,837	.....	48,837	1,361	47,477	.....	.....	9,619	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Old Spitafields Market 7410048	B1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.04/16/2026	.12/18/2028	.....	3,262,394	.....SOFR/SONIA	.....	.....	1,477	76,231	.....	76,231	10,853	65,378	.....	.....	24,300	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 20 Dering St 7410042	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/16/2026	.09/19/2029	.....	1,527,986	.....SOFR/SONIA	.....	.....	.....(259)	31,461	.....	31,461	1,062	30,399	.....	.....	13,172	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Acq-Euro 7410077	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.04/17/2026	.04/22/2030	.....	4,492,214	.....SOFR/3MEUR	.....	.....	34,270	195,960	.....	195,960	5,525	190,435	.....	.....	42,389	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	XS3032971114	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	.04/17/2026	.05/17/2030	.....	857,020	.....SOFR/SONIA	.....	.....	.....(145)	21,098	.....	21,098	768	20,329	.....	.....	8,164	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	XS3032970900	D1	Currency.....	Toronto-Dominion Bank/The PT3QB789TSUIDF371261	.04/17/2026	.05/17/2030	.....	1,120,554	.....SOFR/SONIA	.....	.....	.....(188)	26,621	.....	26,621	201	26,419	.....	.....	10,675	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Oberbaum City 7200336	B1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.04/21/2026	.06/06/2030	.....	7,318,155	.....SOFR/3MEUR	.....	.....	44,352	280,251	.....	280,251	4,103	276,148	.....	.....	70,240	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Canary Wharf Upsize project lindy	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.04/21/2026	.07/22/2030	.....	10,314,908	.....SOFR/SONIA	.....	.....	188	193,905	.....	193,905	.....(6,824)	200,729	.....	.....	100,682	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Stonegate Upsize Project Lindy 7410029	B1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	.04/22/2026	.12/31/2028	.....	6,526,224	.....SOFR/SONIA	.....	.....	.....(479)	114,919	.....	114,919	.....(10,662)	125,581	.....	.....	48,999	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Cerberus ALMCOR IOS GBP - Pools 1&2 7410044	B1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.04/22/2026	.08/05/2028	.....	3,579,140	.....SOFR/SONIA	.....	.....	.....(1,332)	68,973	.....	68,973	.....(418)	69,391	.....	.....	24,336	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Cerberus ALMCOR IOS EUR 741004401	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.04/22/2026	.08/05/2028	.....	78,997	.....SOFR/3MEUR	.....	.....	477	2,640	.....	2,640	.....(133)	2,774	.....	.....	537	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML The Whiteley 7410036	B1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.04/23/2026	.04/29/2027	.....	6,399,736	.....SOFR/SONIA	.....	.....	.....(2,054)	105,108	.....	105,108	.....(1,276)	106,384	.....	.....	24,329	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Opseo Holding BV TL	B1	Currency.....	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	.04/30/2026	.01/21/2033	.....	918,888	.....SOFR/3MEUR	.....	.....	4,914	32,725	.....	32,725	3,951	28,774	.....	.....	11,546	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Broad Street Senior Credit Partners II Investments	B1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.04/30/2026	.10/31/2027	.....	9,340,771	.....SOFR/3MEUR	.....	.....	66,445	296,680	.....	296,680	.....(12,038)	308,719	.....	.....	48,647	.....	0003 .....
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BALDUR LENDCO 5.836625% 08 May 30 .	B1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.04/30/2026	.10/31/2027	.....	1,086,640	.....SOFR/SONIA	.....	.....	.....(51)	26,026	.....	26,026	.....(141)	26,167	.....	.....	5,659	.....	0003 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Solar 50236676	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2026	02/20/2028		4,461,687	SOFR/3MEUR			20,179	144,424		144,424	650	143,774			26,318		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EdgeConnex TL Capex 1	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2026	03/16/2033		3,417,863	SOFR/3MEUR			18,151	95,963		95,963	(9,929)	105,892			43,445		0003
Currency Swap/Rec:USD SOFR/Pay:PLN Warsaw Interbank 3M	CML Group Mousquetaires Term Loan 7410079 (Fidemo)	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/25/2026	06/19/2030		2,456,517	SOFR/Warsaw Interbank 3M			(1,541)	48,335		48,335	(8,205)	56,540			23,692		0003
Currency Swap/Rec:USD SOFR/Pay:PLN Warsaw Interbank 3M	CML Group Mousquetaires Term Loan 7410079 (Fidemo)	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/26/2026	06/19/2030		2,460,376	SOFR/Warsaw Interbank 3M			(1,688)	50,739		50,739	(9,606)	60,345			23,729		0003
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	Proj Emerald	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/10/2026	09/22/2032		11,195,915	6.60/5.25			6,888	282,426		119,583		282,426			136,933		0003
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	Proj Emerald	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/10/2026	09/22/2032		12,038,433	6.60/5.25			7,428	305,700		188,049		305,700			147,238		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Aermont Park - 7410086	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/16/2026	08/20/2031		6,176,432	SOFR/SONIA			446	83,265		83,265	(5,840)	89,106			68,294		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML CerberusUKMHEUpsize - 105000462	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	09/25/2026	08/27/2029		1,564,004	SOFR/SONIA			17	(3,871)		(3,871)	(1,182)	(2,690)			13,339		0003
Currency Swap/Rec:USD SOFR/Pay:GBP Compounded SONIA	CML GTR 7410095	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4OP29B387	09/28/2026	09/30/2033		5,119,423	SOFR/Compounded SONIA			(30)	(1,128)		(1,128)	(347)	(781)			67,750		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2859421443	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/15/2024	04/15/2033		10,257,280	SOFR/3MEUR			118,343	(422,179)		(422,179)	6,278	402,360			131,209		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	G8403#AA3	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2024	09/27/2030		26,124,000	SOFR/SONIA			(24,453)	(284,614)		(284,614)	57,465	442,340			261,061		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	XS2391580219	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/18/2024	07/20/2028		5,568,000	SOFR/3MEUR			63,554	(100,709)		(100,709)	(8,346)	214,021			37,408		0003
Currency Swap/Rec:USD 5.11/Pay:GBP 5.35	RML Sorel Foundation 50163204	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/07/2024	10/22/2026		13,070,000	5.11/5.35			(38,965)	(198,134)		(198,134)	2,625	221,170			16,044		0003
Currency Swap/Rec:USD SOFR/Pay:AUD BBS1M ...	RML Pepper Australian 50250099	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2024	12/12/2028		13,987,600	SOFR/BBS1M			(126,463)	(1,393,372)		(1,393,372)	(62,174)	(596,186)			103,799		0003
Currency Swap/Rec:USD 7.07/Pay:EUR 5.12	RML Project Hamburg .	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/17/2025	04/20/2027		9,539,040	7.07/5.12			130,408	41,482		41,482	(48,212)	359,556			35,482		0003
Currency Swap/Rec:USD 5.59/Pay:EUR 3.61	RML Project Hamburg .	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/17/2025	10/20/2026		2,268,800	5.59/3.61			32,128	3,230		3,230	(10,100)	85,609			2,655		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	CLO IO swap offset XS1846663240	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/15/2028		2,000,000	3MEUR/SOFR			339	3,185		3,185	(25,450)				12,420		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Jan 2027 CLO IO Swap 2 Offset 1	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2025	01/18/2027		4,200,000	3MEUR/SOFR			12,084	3,428		3,428	(31,072)				11,528		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	July 2028 CLO IO Swap 2 Offset 2	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/22/2028		6,225,000	3MEUR/SOFR			(15,214)	(28,450)		(28,450)	(80,175)				41,885		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	BL5084837	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2025	08/21/2032		7,028,610	SOFR/SONIA			2,625	175,717		175,717	30,075	114,539			85,332		0003
Currency Swap/Rec:USD SOFR/Pay:NOK NIB3M ...	BL5084852	D1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/18/2025	08/21/2032		7,162,310	SOFR/NIB3M			(59,079)	(578,420)		(578,420)	(129,611)	(339,342)			86,956		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFR ...	Nov 2026 CLO IO Swap 1 Offset 2	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/15/2026		8,000,000	3MEUR/SOFR			49,996	4,152		4,152	(20,129)				14,200		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Solar Project 7410024	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	11/21/2025	02/20/2028		11,375,573	SOFR/3MEUR			94,446	179,646		179,646	3,510	423,669			67,101		0003
Currency Swap/Rec:USD 5.62/Pay:EUR 4.15	Behrens 012227 64mm	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/15/2025	01/22/2027		15,052,800	5.62/4.15			169,046	548,859		548,859	807	547,895			42,062		0003
Currency Swap/Rec:USD 5.36/Pay:EUR 4.15	Behrens 012229 197mm	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2025	01/22/2029		46,314,700	5.36/4.15			430,760	1,346,988		1,346,988	(294,669)	1,686,489			352,347		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Testa Homes 7410067	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGIIGDTN03	04/14/2026	12/16/2030		54,219,429	SOFR/3MEUR			414,642	2,217,430		2,217,430	43,214	2,174,217			556,489		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Testa Homes 7410067	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2026	12/16/2030		54,242,411	SOFR/3MEUR			415,011	2,249,939		2,249,939	52,740	2,197,199			556,725		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Lone Star Brasilia 7410046	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2026	11/13/2029		68,282,835	SOFR/SONIA			575	1,506,809		1,506,809	(44,110)	1,550,919			603,375		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A2a Portfolio 7200532	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/21/2026	06/30/2027		41,690,678	SOFR/3MEUR			252,138	1,561,021		1,561,021	8,305	1,552,716			180,278		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Signature Care Homes 7410012	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2026	08/07/2029		95,337,150	SOFR/SONIA			11,259	2,063,636		2,063,636	180,713	1,882,923			805,415		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BGO Logistics Portfolio 7410013	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	04/21/2026	08/29/2027		27,776,658	SOFR/SONIA			(9,468)	541,733		541,733	(6,860)	548,593			132,656		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Lonestar Pbsa Portfolio 7410039	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	04/22/2026	08/29/2029		56,544,714	SOFR/SONIA			(12,831)	1,140,766		1,140,766	53,526	1,087,239			482,710		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostel Italy 7410007	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	12/22/2027		8,755,632	SOFR/3MEUR			54,589	286,950		286,950	9,154	277,796			48,501		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML A&O Hostel non Italy 7410006	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2026	12/22/2027		195,736,244	SOFR/3MEUR			1,220,352	6,414,901		6,414,901	204,646	6,210,256			1,084,261		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2026	12/15/2028		160,013,318	SOFR/SONIA			104,528	3,739,355		3,739,355	846,300	2,893,055			1,189,642		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML 81 Newgate 7200538	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGIIGDTN03	04/24/2026	12/15/2028		159,930,348	SOFR/SONIA			89,301	3,276,271		3,276,271	466,186	2,810,086			1,189,025		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Oberbaum City 7200336	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/06/2026	06/06/2030		1,065,562	SOFR/3MEUR			6,918	34,828		34,828	(3,897)	38,725			10,227		0003
Currency Swap/Rec:USD 14.43/Pay:EUR 5.12 ...	RML Project Hamburg	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	05/06/2026	04/20/2027		17,464,000	14.43/5.12			702,588	64,186		64,186	716,949	676,918			64,960		0003
Currency Swap/Rec:USD SOFR/Pay:AUD BBS1M ...	CML Pepper Australian Trade 2 50250099 Restrike	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/06/2026	12/12/2027		19,092,000	SOFR/BBS1M			654,919	151,769		151,769	1,888,763	881,975			104,571		0003
Currency Swap/Rec:USD 15.89/Pay:EUR 5.12 ...	RML Project Hamburg	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2026	04/20/2027		8,633,600	15.89/5.12			401,568	(53)		(53)	424,728	(424,781)			32,114		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Exeter Portfolio - France 7200569	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	12/16/2027		32,328,559	SOFR/3MEUR			203,783	1,280,327		1,280,327	12,907	1,267,421			177,877		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Exeter Portfolio - Italy 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	12/16/2027		77,347,703	SOFR/3MEUR			487,561	3,063,248		3,063,248	30,880	3,032,367			425,581		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Exeter Portfolio - Spain 7200570	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/11/2026	12/16/2027		124,459,936	SOFR/3MEUR			783,172	4,842,883		4,842,883	(16,193)	4,859,075			684,801		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Pool Mont 7200452	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	05/18/2026	06/30/2027		37,883,269	SOFR/3MEUR			237,755	1,040,994		1,040,994	(3,442)	1,044,436			163,814		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Alban Gate IO 720037526	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	05/19/2026	03/31/2027		119,252,936	SOFR/SONIA			123,645	308,925		308,925	308,925				421,045		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML BGO Logistics Portfolio May 2026 funding 7410013	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	05/20/2026	08/29/2027		576,329	SOFR/SONIA			(221)	6,017		6,017	(945)	6,962			2,752		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Exeter Portfolio - Spain 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/23/2026	12/16/2027		6,302,087	SOFR/3MEUR			26,104	27,333		27,333	(9,751)	37,084			34,675		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Exeter Portfolio - Italy 7200563	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/23/2026	12/16/2027		5,283,821	SOFR/3MEUR			21,887	22,917		22,917	(8,175)	31,092			29,073		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Lavington 7410033	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGIIGDTN03	06/24/2026	03/06/2029		450,448	SOFR/SONIA			(91)	(3,873)		(3,873)	(313)	(3,559)			3,513		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Retail 7410057	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/25/2026	12/22/2028		2,515,835	SOFR/3MEUR			10,281	6,375		6,375	(4,691)	11,066			18,785		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Zebrabox Draw June 2026 105000006	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	.06/25/2026	.12/05/2029		1,034,439	SOFR/3MEUR			4,241	2,562		2,562	(1,988)	4,550			9,229		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Exeter Portfolio - Spain 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	.07/09/2026	.12/16/2027		1,176,293	SOFR/3MEUR			4,024	7,813		7,813	(4,423)	12,236			6,472		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Siemens Munich 7410043	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	.07/14/2026	.12/31/2027		1,398,705	SOFR/3MEUR			4,336	14,589		14,589	(1,049)	15,638			7,825		0003
Currency Swap/Rec:USD 6.03/Pay:CAD 5.05	Enbridge (Proj Tuscan)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	.07/31/2026	.09/30/2033		56,339,769	6.03/5.05				(863,306)		(863,306)	(1,568,048)	704,742			745,597		0003
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	Proj Emerald	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.09/10/2026	.09/22/2032		97,958,601	6.60/5.25			60,355	2,561,427		1,140,781		2,561,427			1,198,098		0003
Currency Swap/Rec:USD 6.59/Pay:EUR 5.25	Proj Emerald	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/10/2026	.09/22/2032		97,950,176	6.59/5.25			60,069	2,553,002		1,333,685		2,553,002			1,197,995		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Oberbaum City 7200336	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	.09/11/2026	.06/06/2030		2,473,388	SOFR/3MEUR			1,680	54,477		54,477	(7,086)	61,563			23,740		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML EQT Exeter Portfolio - Spain 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	.09/24/2026	.12/16/2027		2,279,669	SOFR/3MEUR			296	1,394		1,394	(7,435)	8,829			12,543		0003
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	.10/04/2017	.10/31/2029		26,560,000	4.18/3.07			219,590	817,212		817,212	(490,393)	442,340			233,353		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q8438@AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	.07/01/2021	.01/05/2051		3,735,956	3.65/4.30			(10,201)	100,719		100,719	(150,073)	(135,852)			92,048		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438@AA3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	.07/01/2021	.01/05/2051		3,735,553	3.67/4.30			(9,784)	138,648		138,648	(146,838)	(135,919)			92,038		0003
Currency Swap/Rec:USD 4.16/Pay:GBP 3.23	G2018*AA7	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.11/24/2021	.12/31/2047		26,656,000	4.16/3.23			180,755	2,474,954		2,474,954	(687,959)	442,340			614,618		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Phoenix 7410026	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	.09/25/2024	.10/02/2028		93,511,683	SOFR/3MEUR			1,099,844	(1,863,795)		(1,863,795)	(91,659)	3,552,634			662,585		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Phoenix 7410020	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	.09/25/2024	.10/02/2028		54,506,146	SOFR/SONIA			(21,348)	290,632		290,632	(205,187)	895,624			386,208		0003
Currency Swap/Rec:USD 7.20/Pay:EUR 3MEUR ...	L1304@AA4	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	.06/20/2025	.06/25/2028		60,375,000	7.20/3MEUR			767,278	(133,527)		(133,527)	(1,585,065)	2,247,225			397,855		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	EQT France -7200569	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	.10/22/2025	.12/16/2027		23,885,853	SOFR/3MEUR	(2,483,490)		1,087,527	(549,176)		(549,176)	(739,806)	972,619			131,424		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Solar 50236676	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	.10/22/2025	.02/20/2028		16,346,338	SOFR/3MEUR	(1,728,813)		706,766	(356,805)		(356,805)	(474,781)	666,692			96,422		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Phoenix 7410026	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	.10/22/2025	.10/02/2028		26,248,608	SOFR/3MEUR	(1,582,751)		669,311	(39,429)		(39,429)	(392,895)	1,026,544			185,987		0003
Currency Swap/Rec:USD 8.22/Pay:GBP 8.81	50494018	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	.03/31/2026	.03/25/2036		31,950,498	8.22/8.81			(83,082)	(1,696,333)		(1,696,333)	(1,524,479)	(171,854)			492,142		0003
Currency Swap/Rec:GBP 400.00/Pay:USD 452.11	Heylo Flow hedging 50095149 CYSP22036 Offset 7	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	.03/31/2026	.07/01/2048		456,038	400.00/452.11			(185,533)	(3,645,614)		(3,645,614)	1,325,983				10,638		0003
Currency Swap/Rec:USD 22.85/Pay:EUR 6.04 ...	ASR Media & Sponsorship EUR AAIA 5yr Restrike	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	.05/06/2026	.10/30/2027		14,532,000	22.85/6.04			946,422	(242,126)		(242,126)	2,210,339	634,611			75,587		0003
Currency Swap/Rec:USD 13.53/Pay:EUR 6.00 ...	00240#AA4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.05/07/2026	.11/30/2027		88,243,362	13.53/6.00			5,065,421	(980,018)		(980,018)	5,340,183	3,423,949			476,662		0003
Currency Swap/Rec:USD SOFR/Pay:AUD BBS1M ...	RML Pepper Australian Trade 5 50250099 Restrike 2	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.09/30/2026	.12/12/2026		28,928,900	SOFR/BBS1M			507,915	(403,232)		(403,232)	2,258,509				64,687		0003
Currency Swap/Rec:USD 8.09/Pay:EUR 5.50	L0009*AA6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	.09/30/2026	.12/31/2029		113,497,720	8.09/5.50			585,822	(590,343)		(590,343)	2,403,237				1,023,809		0003
Currency Swap/Rec:USD 8.00/Pay:EUR 5.50	L0009*AA6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/30/2026	.12/31/2029		138,945,348	8.00/5.50			693,468	(510,174)		(510,174)	2,922,299				1,253,360		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 6 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047		9,541,667	10.88/9.00	2,596,918			2,453,189		2,453,189	(119,944)	153,590			217,397		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 7 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048		9,541,667	10.88/9.00	2,637,219			2,489,954		2,489,954	(116,972)	153,590			220,020		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 8 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		9,541,667	10.88/9.00	2,677,124			2,525,935		2,525,935	(66,757)	153,590			222,584		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 9 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		9,590,972	3.92/3.00	792,772		73,375	1,479,643		1,479,643	(173,858)	153,590			219,843		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 5 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		9,590,972	4.33/3.00	548,610			1,665,497		1,665,497	(123,111)	153,590			223,735		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 10 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		9,590,972	4.33/3.00	1,639,862			1,587,898		1,587,898	(248,008)	153,590			223,735		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 4 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		9,541,667	3.89/3.00	1,798,407		69,564	1,307,296		1,307,296	(268,072)	153,590			218,713		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Heylo Flow hedging IO CCS 12- 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		511,382	452.11/400.00	6,135,315		5,291	2,978,553		2,978,553	(58,084)				11,929		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Heylo Flow hedging IO CCS 12- 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/29/2022	07/01/2048		127,961	452.11/400.00			299,813	745,309		745,309	(26,844)				2,985		0003
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	RML Project Hamburg .	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/05/2023	04/20/2028		15,271,200	3.89/3.24			50,491	(801,318)		(801,318)	9,074	599,260			95,251		0003
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	RML Project Hamburg .	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/20/2029		13,077,600	4.38/3.68			43,641	(806,045)		(806,045)	(51,629)	513,651			104,542		0003
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	RML Project Hamburg .	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	04/20/2030		19,607,400	4.30/3.62			63,093	(1,422,071)		(1,422,071)	(160,267)	770,477			184,876		0003
Currency Swap/Rec:USD 4.87/Pay:EUR 3.24	RML Project Hamburg .	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/06/2023	04/20/2028		17,267,200	4.87/3.24			179,786	(843,570)		(843,570)	(113,214)	684,869			107,701		0003
Currency Swap/Rec:USD 5.24/Pay:EUR 3.62	RML Project Hamburg .	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2023	04/20/2030		6,474,600	5.24/3.62			64,657	(323,403)		(323,403)	(81,836)	256,826			61,048		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 1	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		31,810,800	SOFR/3MEUR			(14,473)	292		292	234,949	(155,062)			32,243		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		5,413,000	SOFR/3MEUR			(3,681)	(328)		(328)	41,783	(26,275)			6,645		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Oct 2026 CLO IO Swap 2	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/11/2024	10/15/2026		5,449,000	SOFR/3MEUR			(740)	179		179	19,123	(6,446)			5,523		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 1	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		36,930,800	SOFR/3MEUR			(8,741)	(6,832)		(6,832)	173,201	(23,166)			99,978		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 2	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2024	01/18/2027		4,559,100	SOFR/3MEUR			(2,420)	(56)		(56)	27,073	(7,070)			12,514		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 3	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/25/2024	01/25/2027		2,222,200	SOFR/3MEUR			(1,157)	(384)		(384)	8,407	1,969			6,291		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Jan 2027 CLO IO Swap 4	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/25/2024	01/29/2027		10,846,000	SOFR/3MEUR			(5,430)	(543)		(543)	68,283	(16,822)			31,224		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Apr 2027 CLO IO Swap 2	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	04/22/2027		14,229,220	SOFR/3MEUR			(3,595)	(6,940)		(6,940)	41,547	41,377			53,189		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Apr 2027 CLO IO Swap 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		4,345,200	SOFR/3MEUR			(575)	(1,354)		(1,354)	16,922	8,558			16,361		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	July 2027 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	07/16/2027		1,086,300	SOFR/3MEUR			(363)	(794)		(794)	4,877	3,541			4,833		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Nov 2027 CLO IO Swap 1	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/05/2024	11/15/2027		548,400	SOFR/3MEUR			1,403	1,685		1,685	(1,976)	4,533			2,910		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	May 2027 CLO IO Swap 2	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/05/2024	05/20/2027		5,484,000	SOFR/3MEUR			14,051	9,965		9,965	(8,029)	30,279			21,861		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	June 2027 CLO IO Swap 1	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/06/2024	06/15/2027		10,914,000	SOFR/3MEUR			18,944	8,939		8,939	9,769	39,961			45,879		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	June 2027 CLO IO Swap 2	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/06/2024	06/25/2027		12,666,040	SOFR/3MEUR			17,939	11,808		11,808	15,993	52,753			54,266		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	April 2028 CLO IO Swap 1	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	04/15/2028		2,179,800	SOFR/3MEUR			1,300	(812)		(812)	8,006	18,576			13,536		0003
Currency Swap/Rec:USD 6.71/Pay:EUR 5.25	G29716AB8	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	07/31/2040		133,442,382	6.71/5.25			1,067,891	(8,249,172)		(8,249,172)	(2,277,796)	5,234,997			2,482,516		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	July 2028 CLO IO Swap 2	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028		6,803,303	SOFR/3MEUR			7,338	1,073		1,073	11,115	69,293			45,777		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	February 2028 CLO IO Swap 1	B1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/12/2024	02/15/2028		5,459,000	SOFR/3MEUR			7,759	3,782		3,782	19,697	24,209			32,042		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	May 2028 CLO IO Swap 1	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/12/2024	05/15/2028		6,550,800	SOFR/3MEUR			9,625	6,181		6,181	10,880	49,670			41,749		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	June 2028 CLO IO Swap 1	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/13/2024	06/23/2028		1,367,625	SOFR/3MEUR			2,384	2,146		2,146	537	13,104			8,998		0003
Currency Swap/Rec:USD 2.15/Pay:EUR 2.10	Sep 2027 Fixed CLO IO Swap 1	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/15/2024	09/15/2027		5,487,500	2.15/2.10			(3,108)	(1,975)		(1,975)	223,513	(214,021)			26,868		0003
Currency Swap/Rec:USD 6.20/Pay:EUR 4.75	L0009*AB4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		13,423,199	6.20/4.75			140,782	(493,710)		(493,710)	(154,699)	520,586			121,084		0003
Currency Swap/Rec:USD 6.04/Pay:EUR 4.50	RML Behrens Finance Amortizer	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/07/2024	10/22/2028		26,986,200	6.04/4.50			257,135	(927,542)		(927,542)	(94,339)	1,052,985			193,804		0003
Currency Swap/Rec:USD 5.75/Pay:GBP 6.00	RML Sorel Foundation 50163204	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2024	10/22/2028		11,506,880	5.75/6.00			(36,446)	(242,382)		(242,382)	(50,913)	194,630			82,638		0003
Currency Swap/Rec:USD 5.54/Pay:GBP 5.80	RML Sorel Foundation 50163204	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2024	10/22/2027		1,046,080	5.54/5.80			(3,363)	(18,797)		(18,797)	(1,889)	17,694			5,386		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	Valor French Logistics	B1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	10/21/2024	10/22/2029		50,919,588	SOFR/3MEUR			530,497	(2,509,659)		(2,509,659)	86,071	2,010,123			445,584		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Madonna 50234178	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/25/2031		14,541,771	SOFR/SONIA			(31,148)	(385,829)		(385,829)	30,509	242,907			163,736		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Phoenix 7410020 Upsize	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/23/2024	10/02/2028		41,541,475	SOFR/3MEUR			424,961	(2,359,859)		(2,359,859)	(30,267)	1,650,411			294,346		0003
Currency Swap/Rec:USD SOFR/Pay:AUD BBS1M ...	RML Pepper Australian 50250099	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/12/2029		47,059,560	SOFR/BBS1M			(427,383)	(4,862,828)		(4,862,828)	(411,842)	(2,005,354)			421,094		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	50266480	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/07/2025	03/19/2032		5,624,800	SOFR/3MEUR			59,175	(334,486)		(334,486)	47,254	217,160			65,784		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	BL5078011	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/18/2025	08/21/2032		9,258,057	SOFR/3MEUR			131,015	337,229		337,229	61,254	337,795			112,400		0003
Currency Swap/Rec:USD 5.95/Pay:GBP 6.30	GTR Data Center	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/28/2030		63,088,875	5.95/6.30			(166,637)	(146,099)		(146,099)	(554,258)	1,034,452			623,937		0003
Currency Swap/Rec:USD 5.44/Pay:EUR 4.15	RML Behrens Finance Amortizer 50162263 ...	B1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	12/15/2025	01/22/2028		13,168,960	5.44/4.15			130,652	436,065		436,065	(47,516)	479,408			75,430		0003
Currency Swap/Rec:USD 5.32/Pay:EUR 4.15	RML Behrens Finance Amortizer 50162263 ...	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	01/22/2030		58,800,000	5.32/4.15			530,212	1,347,765		1,347,765	(797,828)	2,140,214			535,295		0003
Currency Swap/Rec:USD 8.32/Pay:GBP 8.81	50494018	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/25/2026	03/25/2036		129,401,333	8.32/8.81			(277,159)	(3,643,049)		(3,643,049)	(4,554,977)	911,928			1,993,202		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Canary Wharf 7410029	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2026	07/22/2030		18,892,417	SOFR/SONIA			(6,864)	142,852		142,852	64,675	78,177			184,406		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Canary Wharf 7410029	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JBONEPAGQXF4QP29B387	03/30/2026	07/22/2030		27,019,691	SOFR/SONIA			(13,158)	(102,269)		(102,269)	21,859	(124,128)			263,735		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	7410029	D1	Currency	MIZUHO CAPITAL MARKETS LLC ... OV6W8S6QX2D1J857QP30	03/31/2026	12/31/2027		27,677,774	SOFR/3MEUR			184,181	467,854		467,854	3,938	463,916			154,851		0003
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 ..	Heylo Flow hedging 50095149 CYSP22028 Offset 1	B1	Currency	Credit Agricole SA ... 969500TJ5KRTCJQWXH05	03/31/2026	07/01/2047		6,944,445	9.00/10.88			(2,170,554)	(2,170,554)		(2,170,554)	953,846	15,228			158,222		0003
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 ..	Heylo Flow hedging 50095149 CYSP22030 Offset 3	B1	Currency	Credit Agricole SA ... 969500TJ5KRTCJQWXH05	03/31/2026	07/01/2048		6,944,445	9.00/10.88			(2,243,253)	(2,243,253)		(2,243,253)	970,613	15,228			161,997		0003
Currency Swap/Rec:GBP 9.00/Pay:USD 10.88 ..	Heylo Flow hedging 50095149 CYSP22029 Offset 2	B1	Currency	Credit Agricole SA ... 969500TJ5KRTCJQWXH05	03/31/2026	01/01/2048		6,944,445	9.00/10.88			(2,207,296)	(2,207,296)		(2,207,296)	962,238	15,228			160,131		0003
Currency Swap/Rec:GBP 3.00/Pay:USD 3.92	Heylo Flow hedging 50095149 CYSP22031 Offset 4	B1	Currency	Credit Agricole SA ... 969500TJ5KRTCJQWXH05	03/31/2026	10/01/2047		6,944,445	3.00/3.92			(49,910)	(1,459,051)		(1,459,051)	449,965	15,228			159,179		0003
Currency Swap/Rec:GBP 3.00/Pay:USD 4.33	Heylo Flow hedging 50095149 CYSP22032 Offset 5	B1	Currency	Credit Agricole SA ... 969500TJ5KRTCJQWXH05	03/31/2026	07/01/2048		6,944,445	3.00/4.33			(1,359,483)	(1,359,483)		(1,359,483)	706,154	15,228			161,997		0003
Currency Swap/Rec:GBP 3.00/Pay:USD 4.33	Heylo Flow hedging 50095149 CYSP22033 Offset 6	B1	Currency	Credit Agricole SA ... 969500TJ5KRTCJQWXH05	03/31/2026	07/01/2048		6,944,445	3.00/4.33			(1,359,483)	(1,359,483)		(1,359,483)	706,154	15,228			161,997		0003
Currency Swap/Rec:GBP 3.00/Pay:USD 3.89	Heylo Flow hedging 50095149 CYSP22034 Offset 7	B1	Currency	Credit Agricole SA ... 969500TJ5KRTCJQWXH05	03/31/2026	10/01/2047		6,944,445	3.00/3.89			(47,370)	(1,375,802)		(1,375,802)	443,083	15,228			159,179		0003
Currency Swap/Rec:USD 8.24/Pay:GBP 8.81	50494018	D1	Currency	Credit Agricole SA ... 969500TJ5KRTCJQWXH05	03/31/2026	03/25/2036		111,349,766	8.24/8.81			(279,930)	(5,052,266)		(5,052,266)	(5,044,548)	(7,718)			1,715,149		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Project Lavington 7410033	B1	Currency	Barclays PLC ... G5GSEF7VJP5I7OUK5573	04/01/2026	03/06/2029		30,093,329	SOFR/SONIA			(5,594)	75,776		75,776	(46,499)	122,275			234,693		0003
Currency Swap/Rec:USD 8.27/Pay:GBP 8.81	50494018	D1	Currency	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	04/01/2026	03/25/2036		26,437,832	8.27/8.81			(62,408)	(813,255)		(813,255)	(962,155)	148,900			407,229		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Retail Senior Loan 7410057 .	B1	Currency	Citibank NA ... E57ODZWZ7FF32TWEFA76	04/02/2026	12/22/2028		29,865,321	SOFR/3MEUR			139,051	453,159		453,159	(77,991)	531,149			222,999		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Nut Pinebridge - 105000030	B1	Currency	JPMorgan Chase & Co ... 8I5DZWZKVSZI1NUHU748	04/07/2026	09/01/2029		25,955,458	SOFR/3MEUR			211,080	467,869		467,869	(68,713)	536,582			221,888		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Spanish Multifamily 7410071 .	B1	Currency	Barclays PLC ... G5GSEF7VJP5I7OUK5573	04/09/2026	03/24/2030		125,183,279	SOFR/3MEUR			963,925	3,579,933		3,579,933	(212,453)	3,792,386			1,167,999		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML ZebraBox 50460335	B1	Currency	Natixis NA ... KX1WK48MPD4Y2NCUIZ63	04/09/2026	12/05/2029		6,930,274	SOFR/3MEUR			56,567	220,415		220,415	11,454	208,961			61,827		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Shinfield Studios 7410041	B1	Currency	Citibank NA ... E57ODZWZ7FF32TWEFA76	04/10/2026	06/04/2028		31,669,373	SOFR/SONIA			(13,708)	499,184		499,184	9,746	489,439			205,208		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Ares Polish Acq-Euro 7410077	B1	Currency	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	04/17/2026	04/22/2030		18,944,160	SOFR/3MEUR			144,521	826,384		826,384	23,299	803,084			178,760		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	XS3032970900	D1	Currency	Toronto-Dominion Bank/The ... PT3QB789TSUIDF371261	04/17/2026	05/17/2030		9,056,704	SOFR/SONIA			(1,519)	215,158		215,158	1,628	213,530			86,278		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Oberbaum City 7200336	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/21/2026	06/06/2030		146,363,107	SOFR/3MEUR			887,041	5,605,017		5,605,017	82,059	5,522,958			1,404,806		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Canary Wharf Upsize project lindy	B1	Currency	Citibank NA ... E57ODZWZ7FF32TWEFA76	04/21/2026	07/22/2030		206,298,167	SOFR/SONIA			3,770	3,878,107		3,878,107	(136,478)	4,014,585			2,013,643		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Stonegate Upsize Project Lindy 7410029	B1	Currency	Natixis NA ... KX1WK48MPD4Y2NCUIZ63	04/22/2026	12/31/2028		130,524,470	SOFR/SONIA			(9,588)	2,298,382		2,298,382	(213,231)	2,511,613			979,976		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Cerberus ALMCOR IOS GBP - Pools 1&2 7410044	B1	Currency	Goldman Sachs Group Inc/The ... KD3XUN7O6T14HNAYLU02	04/22/2026	08/05/2028		71,582,788	SOFR/SONIA			(26,646)	1,379,463		1,379,463	(8,354)	1,387,817			486,725		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Cerberus ALMCOR IOS EUR 741004401	B1	Currency	Credit Agricole SA ... 969500TJ5KRTCJQWXH05	04/22/2026	08/05/2028		1,579,941	SOFR/3MEUR			9,537	52,806		52,806	(2,667)	55,473			10,743		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML The Whiteley 7410036	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/23/2026	04/29/2027		19,015,281	SOFR/SONIA			(6,104)	312,303		312,303	(3,792)	316,096			72,288		0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR ...	CML Project Solar 50236676	B1	Currency	Citibank NA ... E57ODZWZ7FF32TWEFA76	05/13/2026	02/20/2028		8,923,374	SOFR/3MEUR			40,350	288,849		288,849	1,300	287,549			52,636		0003
Currency Swap/Rec:USD SOFR/Pay:PLN Warsaw Interbank 3M	CML Group Mousquetaires Term Loan 7410079 (Fidemo)	B1	Currency	Natixis NA ... KX1WK48MPD4Y2NCUIZ63	06/25/2026	06/19/2030		42,281,990	SOFR/Warsaw Interbank 3M			(26,530)	831,948		831,948	(141,230)	973,178			407,783		0003
Currency Swap/Rec:USD SOFR/Pay:PLN Warsaw Interbank 3M	CML Group Mousquetaires Term Loan 7410079 (Fidemo)	B1	Currency	Natixis NA ... KX1WK48MPD4Y2NCUIZ63	06/26/2026	06/19/2030		42,348,416	SOFR/Warsaw Interbank 3M			(29,060)	873,334		873,334	(165,342)	1,038,675			408,423		0003
Currency Swap/Rec:USD 3.36/Pay:GBP 3.50	RML Sorel Foundation Home Loans 50163204 July2026_18M	B1	Currency	Natixis NA ... KX1WK48MPD4Y2NCUIZ63	07/14/2026	10/22/2027		71,824,000	3.36/3.50			(22,569)	545,859		545,859	(226,416)	772,275			369,784		0003
Currency Swap/Rec:USD 3.79/Pay:GBP 4.00	RML Sorel Foundation Home Loans 50163204 July2026_2y	B1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	07/14/2026	10/22/2028		32,988,600	3.79/4.00			(14,572)	161,188		161,188	(217,852)	379,040			236,911		0003
Currency Swap/Rec:USD 3.74/Pay:GBP 4.00	RML Sorel Foundation Home Loans 50163204 July2026_4Y	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/14/2026	12/22/2030		63,036,400	3.74/4.00			(34,692)	(149,822)		(149,822)	(883,404)	733,582			648,244		0003
Currency Swap/Rec:USD 3.78/Pay:GBP 4.00	RML Sorel Foundation Home Loans 50163204 July2026_3Y	B1	Currency	SMBC Capital Markets Inc ... TVJ8SHLIZLORGWGDTN03	07/14/2026	12/22/2029		24,667,040	3.78/4.00			(11,517)	30,978		30,978	(245,171)	276,149			221,665		0003
Currency Swap/Rec:USD 3.38/Pay:GBP 3.50	RML Sorel Foundation Home Loans 50163204 July2026_1Y	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2026	06/22/2027		72,972,160	3.38/3.50			(19,995)	697,349		697,349	(162,613)	859,962			310,888		0003
Currency Swap/Rec:USD 6.03/Pay:CAD 5.05	Enbridge (Proj Tuscan)	B1	Currency	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	07/31/2026	09/30/2033		59,480,051	6.03/5.05				(908,386)		(908,386)	(1,769,447)	861,060			787,155		0003
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	Proj Emerald	B1	Currency	Citibank NA ... E57ODZWZ7FF32TWEFA76	09/10/2026	09/22/2032		91,032,380	6.60/5.25			56,009	2,296,369		972,310		2,296,369			1,113,386		0003
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	Proj Emerald	B1	Currency	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	09/10/2026	09/22/2032		97,882,775	6.60/5.25			60,393	2,485,601		1,529,001		2,485,601			1,197,171		0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA ...	CML Aermont Park - 7410086	B1	Currency	Barclays PLC ... G5GSEF7VJP5I7OUK5573	09/16/2026	08/20/2031		65,154,256	SOFR/SONIA			4,705	878,353		878,353	(61,608)	939,961			720,419		0003
Currency Swap/Rec:USD SOFR/Pay:GBP Compounded SONIA	CML GTR 7410095	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	09/28/2026	09/30/2033		64,065,923	SOFR/Compounded SONIA			(373)	(14,118)		(14,118)	(4,338)	(9,780)			847,844		0003
Currency Swap/Rec:USD 48.62/Pay:EUR 3.61 ...	RML Project Hamburg .	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/30/2026	10/20/2026		39,380,400	48.62/3.61			540,037	(457,366)		(457,366)	924,950				46,091		0003
1139999999. Subtotal - swaps - hedging other - foreign exchange										4,337,110		111,478,973	131,722,140	XXX	116,256,649	18,958,119	368,795,169			165,794,828	XXX	XXX
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	TRS SPTR 4000u 1282027	D1	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2026	01/28/2027		8,312,948	SP500TR/FEDL1			132,812	198,276		198,276					23,832		0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	TRS SPTR 4000u 1282027	D1	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2026	01/28/2027		41,564,740	SP500TR/FEDL1			664,058	991,381		991,381					119,162		0001
Total Return Swap/Rec:USD BXIIC10T/Pay:USD	TRS BXIIC10T 10000u 102126	D1	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	08/27/2026	10/21/2026		7,493,462	FEDL1/BXIIC10T			457,449	431,315		431,315					8,987		0001

E06.1660

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap/Rec:USD BXIIC10T/Pay:USD	TRS BXIIC10T 10500u short 111826	D1	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2026	11/18/2026		7,560,539	FEDL1/BXIIC10T			127,672	122,669		122,669					13,851		0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	TRS SPTR 4000u 1282027	D1	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2026	01/28/2027		16,625,896	SP500TR/FEDL1			265,623	396,552		396,552					47,665		0001
Total Return Swap/Rec:USD /Pay:USD	TRS MAD5 1000000u 031027	D1	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2026	03/10/2027		170,791,768	/-0.40			(171,806)	(213,555)		(213,555)					567,157		0001
Total Return Swap/Rec:USD /Pay:USD	TRS MAD5 1000000 060927	D1	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2026	06/09/2027		170,791,768	/-0.40			(171,806)	(213,555)		(213,555)					709,562		0001
Total Return Swap/Rec:USD /Pay:USD FEDL1	TRS SP5LVIT 125u 102826	D1	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/24/2026	10/28/2026		4,419,513	/FEDL1			(351,611)	(332,651)		(332,651)					6,120		0001
Total Return Swap/Rec:USD /Pay:USD FEDL1	TRS SP5ILVIT 725u 102826	D1	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2026	10/28/2026		25,602,157	/FEDL1			(1,995,151)	(1,891,661)		(1,891,661)					35,455		0001
Total Return Swap/Rec:USD /Pay:USD FEDL1	TRS SP5LVIT 150u 102826	D1	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2026	10/28/2026		5,250,300	/FEDL1			(348,409)	(334,019)		(334,019)					7,271		0001
Total Return Swap/Rec:USD /Pay:USD	TRS SP5LVIT 150u short 102826	D1	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2026	10/28/2026		5,141,367	FEDL1/			234,896	224,068		224,068					7,120		0001
Total Return Swap/Rec:USD /Pay:USD	TRS SP5LVIT 175u short 102826	D1	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2026	10/28/2026		6,009,180	FEDL1/			282,108	270,570		270,570					8,322		0001
Total Return Swap/Rec:USD /Pay:USD	TRS SP5LVIT 200u short 102826	D1	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2026	10/28/2026		6,836,160	FEDL1/			287,522	276,038		276,038					9,467		0001
Total Return Swap/Rec:USD /Pay:USD FEDL1	TRS SP5LVIT 135u 102826	D1	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2026	10/28/2026		4,529,443	/FEDL1			(100,503)	(96,875)		(96,875)					6,273		0001
Total Return Swap/Rec:USD /Pay:USD FEDL1	TRS SP5LVIT 1900u 112526	D1	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2026	11/25/2026		63,224,837	/FEDL1			(877,612)	(835,146)		(835,146)					123,824		0001
Total Return Swap/Rec:USD /Pay:USD	TRS SP5LVIT 200u short2 102826	D1	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2026	10/28/2026		6,631,538	FEDL1/			67,925	62,277		62,277					9,184		0001
Total Return Swap/Rec:USD /Pay:USD	TRS SP5LVIT 305u short 102826	D1	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/28/2026	10/28/2026		10,118,506	FEDL1/			96,418	95,272		95,272					14,013		0001
Total Return Swap/Rec:USD /Pay:USD	TRS MAD5 1000000u 031027	D1	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2026	03/10/2027		134,193,532	/-0.40			(134,990)	(167,793)		(167,793)					445,623		0001
Total Return Swap/Rec:USD /Pay:USD	TRS MAD5 1000000 060927	D1	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2026	06/09/2027		134,193,532	/-0.40			(134,990)	(167,793)		(167,793)					557,513		0001
1149999999. Subtotal - swaps - hedging other - total return												(1,670,395)	(1,184,631)	XXX	(1,184,631)					2,720,400	XXX	XXX
1169999999. Subtotal - swaps - hedging other										4,337,110		108,609,853	(83,367,932)	XXX	(98,833,423)	(195,909,177)	368,795,169			240,848,824	XXX	XXX
4NC3y Callable Range accrual on 10Y CMT (daily)	4NC3y Callable Range accrual on 10Y CMT (daily)	B1	Equity/Index	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/23/2026	06/25/2030		375,000,000	Goldman Sachs Group Inc/The/SOFR			812,843			(16,848,327)					3,624,616		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
4NC3y Callable Range accrual on 10Y CMT (daily) no	4NC3y Callable Range accrual on 10Y CMT (daily) no	B1	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/24/2026	06/25/2030		125,000,000	Deutsche Bank AG/SOFR			231,278			(5,951,457)					1,208,205		0003
4NC3y Callable Range accrual on 10Y CMT (daily) no	4NC3y Callable Range accrual on 10Y CMT (daily) no	B1	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2026	06/26/2030		187,500,000	Citibank NA/SOFR			336,697			(8,785,953)					1,812,972		0003
4NC3y Callable Range accrual on 10Y CMT (daily) no	4NC3y Callable Range accrual on 10Y CMT (daily) no	B1	Equity/Index	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/24/2026	06/26/2030		187,500,000	Goldman Sachs Group Inc/The/SOFR			345,044			(8,580,502)					1,812,972		0003
4NC3y Callable Range accrual on 10Y CMT (daily) no	4NC3y Callable Range accrual on 10Y CMT (daily) no	B1	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	06/25/2026	06/29/2030		250,000,000	NOMURA GLOBAL FINANCIAL PRODUC/SOFR			454,250			(11,418,078)					2,419,951		0003
4NC3y Callable Range accrual on 10Y CMT (daily) no	4NC3y Callable Range accrual on 10Y CMT (daily) no	B1	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/30/2030		187,500,000	Citibank NA/SOFR			296,774			(8,732,246)					1,815,627		0003
4NC3y Callable Range accrual on 10Y CMT (daily) no	4NC3y Callable Range accrual on 10Y CMT (daily) no	B1	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/30/2030		187,500,000	BNP Paribas SA/SOFR			286,347			(9,409,167)					1,815,627		0003
Rate Hedge RSAT October 2025 IRS 2	Catalina Rate Hedge RSAT October 2025 IRS 2	N/A	Equity/Index	Bank of Montreal 549300I47C63MPGNXE075	10/02/2025	10/20/2028		150,000,000	Bank of Montreal/TSFR3M			(478,568)			(4,115,808)					1,075,808		0003
Rate Hedge RSAT October 2025 IRS 1	Catalina Rate Hedge RSAT October 2025 IRS 1	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2025	10/20/2028		150,000,000	Royal Bank of Canada/TSFR3M			(484,824)			(4,153,287)					1,075,808		0003
Rate Hedge RSAT March 2026 IRS 1	Catalina Rate Hedge RSAT March 2026 IRS 1	N/A	Equity/Index	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/04/2026	03/20/2031		60,000,000	JPMorgan Chase & Co/TSFR3M			(122,066)			(3,409,965)					634,359		0003
Rate Hedge RSAT March 2026 IRS 2	Catalina Rate Hedge RSAT March 2026 IRS 2	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2026	03/20/2032		50,000,000	Royal Bank of Canada/TSFR3M			(86,773)			(3,246,403)					584,913		0003
Rate Hedge RSAT March 2026 IRS 3	Catalina Rate Hedge RSAT March 2026 IRS 3	N/A	Equity/Index	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	03/04/2026	03/20/2033		30,000,000	Wells Fargo & Co/TSFR3M			(40,307)			(2,182,188)					381,660		0003
Rate Hedge RSAT March 2026 IRS 4	Catalina Rate Hedge RSAT March 2026 IRS 4	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2026	03/20/2034		20,000,000	Bank of America NA/TSFR3M			(22,227)			(1,631,126)					273,386		0003
Rate Hedge RSAT March 2026 IRS 5	Catalina Rate Hedge RSAT March 2026 IRS 5	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/04/2026	03/20/2036		40,000,000	BNP Paribas SA/TSFR3M			(18,213)			(3,743,107)					615,685		0003
6Y3M NC1.75Y Callable Swap 1	6Y3M NC1.75Y Callable Swap 1	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/26/2025	12/30/2031		1,000,000,000	Deutsche Bank AG/SOFR			2,973,615			(41,490,376)					11,458,680		0003
6Y3M NC1.75Y Callable Swap 2	6Y3M NC1.75Y Callable Swap 2	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/27/2025	12/30/2031		1,000,000,000	NOMURA GLOBAL FINANCIAL PRODUC/SOFR			2,875,031			(41,989,547)					11,458,680		0003
6Y6M NC1.75Y Callable Swap 1	6Y6M NC1.75Y Callable Swap 1	N/A	Equity/Index	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/28/2025	03/30/2032		1,000,000,000	Credit Agricole SA/SOFR			2,761,281			(44,513,451)					11,727,499		0003
6Y6M NC1.75Y Callable Swap 2	6Y6M NC1.75Y Callable Swap 2	N/A	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	08/28/2025	03/30/2032		1,000,000,000	NOMURA GLOBAL FINANCIAL PRODUC/SOFR			2,912,948			(43,991,306)					11,727,499		0003
6Y6M NC1.75Y Callable Swap 4	6Y6M NC1.75Y Callable Swap 4	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/02/2025	03/30/2032		1,000,000,000	Deutsche Bank AG/SOFR			2,988,781			(43,580,368)					11,727,499		0003
6Y6M NC1.75Y Callable Swap 5	6Y6M NC1.75Y Callable Swap 5	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	03/30/2032		1,000,000,000	BNP Paribas SA/SOFR			2,988,781			(44,972,890)					11,727,499		0003
6Y6M NC1.75Y Callable Swap 3	6Y6M NC1.75Y Callable Swap 3	N/A	Equity/Index	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	09/02/2025	03/30/2032		1,000,000,000	Goldman Sachs Group Inc/The/SOFR			3,170,781			(43,113,713)					11,727,499		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
6Y6M NC1.75Y Callable Swap 6	6Y6M NC1.75Y Callable Swap 6	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	03/30/2032		500,000,000	Barclays PLC/SOFR			1,566,702			(22,088,303)					5,863,749		0003
6Y9M NC1.75Y Callable Swap 1	6Y9M NC1.75Y Callable Swap 1	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/04/2025	06/30/2032		500,000,000	MIZUHO CAPITAL MARKETS LLC/SOFR			1,464,057			(23,412,590)					5,996,574		0003
7Y3M NC1.5Y Callable Swap 1	7Y3M NC1.5Y Callable Swap 1	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/05/2025	12/30/2032		500,000,000	MIZUHO CAPITAL MARKETS LLC/SOFR			1,494,391			(25,476,777)					6,252,397		0003
7Y3M NC1.5Y Callable Swap 2	7Y3M NC1.5Y Callable Swap 2	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/05/2025	12/30/2032		500,000,000	MIZUHO CAPITAL MARKETS LLC/SOFR			1,513,349			(25,367,088)					6,252,397		0003
7Y3M NC1.5Y Callable Swap 4	7Y3M NC1.5Y Callable Swap 4	N/A	Equity/Index	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	09/05/2025	12/30/2032		250,000,000	Goldman Sachs Group Inc/The/SOFR			762,362			(12,586,876)					3,126,198		0003
7Y3M NC1.5Y Callable Swap 3	7Y3M NC1.5Y Callable Swap 3	N/A	Equity/Index	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/05/2025	12/30/2032		500,000,000	Natixis NA/SOFR			1,437,522			(25,123,270)					6,252,397		0003
7Y3M NC1.5Y Callable Swap 5	7Y3M NC1.5Y Callable Swap 5	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	12/30/2032		250,000,000	Citibank NA/SOFR			730,136			(12,643,091)					3,126,198		0003
4NC3y Callable Range accrual on 10Y CMT (daily)	4NC3y Callable Range accrual on 10Y CMT (daily)	B1	Equity/Index	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/23/2026	06/25/2030		375,000,000	Goldman Sachs Group Inc/The/SOFR			812,843			(16,848,327)					3,624,616		0003
4NC3y Callable Range accrual on 10Y CMT (daily) no	4NC3y Callable Range accrual on 10Y CMT (daily) no	B1	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/24/2026	06/25/2030		125,000,000	Deutsche Bank AG/SOFR			231,278			(5,951,457)					1,208,205		0003
4NC3y Callable Range accrual on 10Y CMT (daily) no	4NC3y Callable Range accrual on 10Y CMT (daily) no	B1	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2026	06/26/2030		187,500,000	Citibank NA/SOFR			336,697			(8,785,953)					1,812,972		0003
4NC3y Callable Range accrual on 10Y CMT (daily) no	4NC3y Callable Range accrual on 10Y CMT (daily) no	B1	Equity/Index	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/24/2026	06/26/2030		187,500,000	Goldman Sachs Group Inc/The/SOFR			345,044			(8,580,502)					1,812,972		0003
4NC3y Callable Range accrual on 10Y CMT (daily) no	4NC3y Callable Range accrual on 10Y CMT (daily) no	B1	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	06/25/2026	06/29/2030		250,000,000	NOMURA GLOBAL FINANCIAL PRODUC/SOFR			454,250			(11,418,078)					2,419,951		0003
4NC3y Callable Range accrual on 10Y CMT (daily) no	4NC3y Callable Range accrual on 10Y CMT (daily) no	B1	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2026	06/30/2030		187,500,000	Citibank NA/SOFR			296,774			(8,732,246)					1,815,627		0003
4NC3y Callable Range accrual on 10Y CMT (daily) no	4NC3y Callable Range accrual on 10Y CMT (daily) no	B1	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2026	06/30/2030		187,500,000	BNP Paribas SA/SOFR			286,347			(9,409,167)					1,815,627		0003
1179999999. Subtotal - swaps - replication - interest rate												33,913,226		XXX	(612,282,988)					152,086,322	XXX	XXX
CDX_NA_HY_S45_SRMEZZ_25-35%	CDX_NA_HY_S45_SRMEZZ_25-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2026	12/20/2030		100,000,000	BNP Paribas SA/			2,888,889	12,033,329		13,407,264					1,027,699		0003
ITRAXX_XOVER_S44_V1_5Y_20-35%	ITRAXX_XOVER_S44_V1_5Y_20-35%	N/A	Equity/Index	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	05/12/2026	12/20/2030		25,000,000	Goldman Sachs Group Inc/The/			489,583	3,040,648		3,088,117					256,925		0003
ITRAXX_XOVER_S44_V1_5Y_20-35%	ITRAXX_XOVER_S44_V1_5Y_20-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2026	12/20/2030		50,000,000	BNP Paribas SA/			1,319,445	4,581,476		6,166,025					513,849		0003
ITRAXX_XOVER_S44_V1_5Y_20-35%	ITRAXX_XOVER_S44_V1_5Y_20-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	12/20/2030		50,000,000	BNP Paribas SA/			1,305,556	4,605,495		6,166,025					513,849		0003
ITRAXX_XOVER_S44_V1_5Y_20-35%	ITRAXX_XOVER_S44_V1_5Y_20-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2026	12/20/2030		25,000,000	BNP Paribas SA/			652,778	2,234,787		3,083,013					256,925		0003
CDX_NA_XO_S46_SRMEZZ_20-35%	CDX_NA_XO_S46_SRMEZZ_20-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2026	12/20/2031		100,000,000	BNP Paribas SA/			125,000	12,060,214		10,659,798					1,142,875		0003
CDX_NA_XO_S46_SRMEZZ_20-35%	CDX_NA_XO_S46_SRMEZZ_20-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	12/20/2031		100,000,000	BNP Paribas SA/			111,111	11,883,369		10,659,798					1,142,875		0003
CDX_NA_HY_S45_SRMEZZ_25-35%	CDX_NA_HY_S45_SRMEZZ_25-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	12/20/2030		100,000,000	BNP Paribas SA/	14,000,000		3,791,667	12,615,219		13,407,264					1,027,699		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CDX_NA_HY_S45_SRMEZZ_2 5-35%	CDX_NA_HY_S45_SRMEZZ_2 5-35%	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2025	12/20/2030		50,000,000	Citibank NA/	7,050,000		1,895,833	6,349,602		6,738,686					513,849		0003
CDX_NA_HY_S45_SRMEZZ_2 5-35%	CDX_NA_HY_S45_SRMEZZ_2 5-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2025	12/20/2030		50,000,000	BNP Paribas SA/	7,015,278		1,895,833	6,322,620		6,703,632					513,849		0003
CDX_NA_HY_S45_SRMEZZ_2 5-35%	CDX_NA_HY_S45_SRMEZZ_2 5-35%	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	12/20/2030		50,000,000	Citibank NA/	7,000,000		1,895,833	6,312,306		6,738,686					513,849		0003
CDX_NA_HY_S45_SRMEZZ_2 5-35%	CDX_NA_HY_S45_SRMEZZ_2 5-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	12/20/2030		50,000,000	BNP Paribas SA/	6,972,222		1,895,833	6,290,671		6,703,632					513,849		0003
CDX_NA_HY_S45_SRMEZZ_2 5-35%	CDX_NA_HY_S45_SRMEZZ_2 5-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2025	12/20/2030		50,000,000	BNP Paribas SA/	6,900,000		1,895,833	6,276,981		6,703,632					513,849		0003
ITRAXX_XOVER_S44_V1_5Y _20-35%	ITRAXX_XOVER_S44_V1_5Y _20-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2026	12/20/2030		50,000,000	BNP Paribas SA/			1,395,833	4,998,182		6,166,025					513,849		0003
Softbank_06202028	Softbank_06202028	N/A	Equity/Index	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	08/07/2026	06/20/2028		250,000,000	Goldman Sachs Group Inc/The/			1,048,611	(7,129,611)		(6,879,932)					1,640,925		0003
CDX_NA_XO_S46_SRMEZZ_2 0-35%	CDX_NA_XO_S46_SRMEZZ_2 0-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/21/2026	12/20/2031		100,000,000	BNP Paribas SA/			138,889	11,737,356		10,659,798					1,142,875		0003
CDX_NA_XO_S46_SRMEZZ_2 0-35%	CDX_NA_XO_S46_SRMEZZ_2 0-35%	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2026	12/20/2031		50,000,000	Citibank NA/			48,611	5,818,268		5,382,672					571,438		0003
CDX_NA_XO_S46_SRMEZZ_2 0-35%	CDX_NA_XO_S46_SRMEZZ_2 0-35%	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2026	12/20/2031		40,000,000	Citibank NA/			38,889	4,590,818		4,306,138					457,150		0003
CDX_NA_XO_S46_SRMEZZ_2 0-35%	CDX_NA_XO_S46_SRMEZZ_2 0-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2026	12/20/2031		100,000,000	BNP Paribas SA/			97,222	11,437,172		10,659,798					1,142,875		0003
CDX_NA_XO_S46_SRMEZZ_2 0-35%	CDX_NA_XO_S46_SRMEZZ_2 0-35%	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/25/2026	12/20/2031		50,000,000	Citibank NA/			41,667	5,570,037		5,382,672					571,438		0003
CDX_NA_XO_S46_SRMEZZ_2 0-35%	CDX_NA_XO_S46_SRMEZZ_2 0-35%	N/A	Equity/Index	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	09/28/2026	12/20/2031		50,000,000	Goldman Sachs Group Inc/The/				5,498,086		5,448,096					571,438		0003
CDX_NA_XO_S46_SRMEZZ_2 0-35%	CDX_NA_XO_S46_SRMEZZ_2 0-35%	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/29/2026	12/20/2031		50,000,000	Citibank NA/				5,638,971		(304,711)					571,438		0003
CDX_NA_XO_S46_SRMEZZ_2 0-35%	CDX_NA_XO_S46_SRMEZZ_2 0-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2026	12/20/2031		100,000,000	BNP Paribas SA/				10,998,084		(435,026)					1,142,875		0003
CDX_NA_XO_S46_SRMEZZ_2 0-35%	CDX_NA_XO_S46_SRMEZZ_2 0-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2026	12/20/2031		50,000,000	BNP Paribas SA/				5,449,067		(167,524)					571,438		0003
Calculus ABS Resecuritization 2006-A2	Calculus ABS Resecuritization 2006-A2	N/A	Equity/Index	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	05/16/2006	01/25/2037		10,000,000	MERRILL LYNCH INTERNATIONAL/				26,542		(243,051)					160,692		0003
CDX_NA_HY_S45_SRMEZZ_2 5-35%	CDX_NA_HY_S45_SRMEZZ_2 5-35%	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/18/2025	12/20/2030		50,000,000	Citibank NA/	6,875,000		1,895,833	6,257,098		6,738,686					513,849		0003
CDX_NA_HY_S45_SRMEZZ_2 5-35%	CDX_NA_HY_S45_SRMEZZ_2 5-35%	N/A	Equity/Index	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/18/2025	12/20/2030		100,000,000	JPMorgan Chase & Co/	13,800,000		3,791,667	12,553,962		13,445,544					1,027,699		0003
ITRAXX_XOVER_S44_V1_5Y _20-35%	ITRAXX_XOVER_S44_V1_5Y _20-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2026	12/20/2030		50,000,000	BNP Paribas SA/			1,423,611	5,028,105		6,166,025					513,849		0003
ITRAXX_XOVER_S44_V1_5Y _20-35%	ITRAXX_XOVER_S44_V1_5Y _20-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2026	12/20/2030		100,000,000	BNP Paribas SA/			2,708,333	9,344,733		12,332,050					1,027,699		0003
ITRAXX_XOVER_S44_V1_5Y _20-35%	ITRAXX_XOVER_S44_V1_5Y _20-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	12/20/2030		25,000,000	BNP Paribas SA/			649,306	2,098,324		3,083,013					256,925		0003
ITRAXX_XOVER_S44_V1_5Y _20-35%	ITRAXX_XOVER_S44_V1_5Y _20-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2026	12/20/2030		25,000,000	BNP Paribas SA/			649,306	2,086,873		3,083,013					256,925		0003
CDX_NA_XO_S46_SRMEZZ_2 0-35%	CDX_NA_XO_S46_SRMEZZ_2 0-35%	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2026	12/20/2031		10,000,000	Citibank NA/			11,111	1,208,259		1,076,534					114,288		0003
CDX_NA_XO_S46_SRMEZZ_2 0-35%	CDX_NA_XO_S46_SRMEZZ_2 0-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2026	12/20/2031		100,000,000	BNP Paribas SA/			111,111	11,723,980		10,659,798					1,142,875		0003
CDX_NA_XO_S46_SRMEZZ_2 0-35%	CDX_NA_XO_S46_SRMEZZ_2 0-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2026	12/20/2031		100,000,000	BNP Paribas SA/			97,222	11,487,014		10,659,798					1,142,875		0003
CDX_NA_XO_S46_SRMEZZ_2 0-35%	CDX_NA_XO_S46_SRMEZZ_2 0-35%	N/A	Equity/Index	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	09/25/2026	12/20/2031		100,000,000	Goldman Sachs Group Inc/The/			83,333	11,189,946		10,854,526					1,142,875		0003
CDX_NA_XO_S46_SRMEZZ_2 0-35%	CDX_NA_XO_S46_SRMEZZ_2 0-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/28/2026	12/20/2031		100,000,000	BNP Paribas SA/				10,966,201		(378,452)					1,142,875		0003
1189999999. Subtotal - swaps - replication - credit default										69,612,500		34,420,292	243,157,644	XXX	217,921,064					25,793,108	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1229999999. Subtotal - swaps - replication										69,612,500		68,333,518	243,157,644	XXX	(394,361,925)					177,879,430	XXX	XXX
1289999999. Subtotal - swaps - income generation														XXX							XXX	XXX
1349999999. Subtotal - swaps - other														XXX							XXX	XXX
1359999999. Total swaps - interest rate												24,131,311	(215,139,466)	XXX	(2,199,623,803)	(212,485,855)				613,560,047	XXX	XXX
1369999999. Total swaps - credit default										69,612,500		34,420,292	243,157,644	XXX	217,921,064					25,793,108	XXX	XXX
1379999999. Total swaps - foreign exchange										2,026,096		97,255,075	67,522,034	XXX	(107,711,526)	18,958,119	503,197,157			1,720,670,977	XXX	XXX
1389999999. Total swaps - total return												(1,670,395)	(1,184,631)	XXX	(1,184,631)					2,720,400	XXX	XXX
1399999999. Total swaps - other														XXX							XXX	XXX
1409999999. Total swaps										71,638,596		154,136,283	94,355,581	XXX	(2,090,598,896)	(193,527,735)	503,197,157			2,362,744,532	XXX	XXX
BRL/L 998916.22 USD- S 6654480.19BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2027		998,916	6.66				(190,638)		(190,638)		(190,638)			5,096		0003
BRL/L 413372.82 USD- S 3408754.97BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2030		413,373	8.25				(74,346)		(74,346)		(74,346)			4,156		0003
BRL/L 891683.55 USD- S 6374467.33BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/16/2028		891,684	7.15				(165,844)		(165,844)		(165,844)			6,378		0003
EUR/L 10054400.00 USD- S 8000000.00EUR	CLO ReInv6m RRME 9A C XS2388493657	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/15/2026		10,054,400	0.8				985,820		985,820		985,820			10,191		0003
EUR/L 9856400.00 USD- S 8000000.00EUR	CLO ReInv6m BBAME 3A C XS2441621856	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		9,856,400	0.81				702,620		702,620		702,620			36,206		0003
EUR/L 6547690.00 USD- S 5630000.00EUR	CLO ReInv6m MDPKE 15A DR XS2472845242	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/02/2022	07/15/2027		6,547,690	0.86				89,362		89,362		89,362			29,081		0003
EUR/L 4352280.00 USD- S 4000000.00EUR	CLO ReInv6m HARVT 29A B XS2498563555	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		4,352,280	0.92				(225,848)		(225,848)		(225,848)			19,297		0003
EUR/L 10138787.50 USD- S 9125000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027		10,138,788	0.9				(327,840)		(327,840)		(327,840)			47,983		0003
EUR/L 2204000.00 USD- S 2000000.00EUR	CLO ReInv6m PENTA 2021-2A C XS2393698803	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/03/2022	11/04/2026		2,204,000	0.91				(64,400)		(64,400)		(64,400)			3,412		0003
EUR/L 2476181.25 USD- S 2250000.00EUR	CLO ReInv6m MDPKE 20A B1 XS2507606809	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026		2,476,181	0.91				(73,789)		(73,789)		(73,789)			2,510		0003
EUR/L 9747457.50 USD- S 9075000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		9,747,458	0.93				(671,990)		(671,990)		(671,990)			50,379		0003
EUR/L 2167243.60 USD- S 2060000.00EUR	CLO ReInv6m HARVT 29A B XS2498563555	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	07/14/2027		2,167,244	0.95				(187,973)		(187,973)		(187,973)			9,609		0003
EUR/L 1552035.00 USD- S 1500000.00EUR	CLO ReInv6m RRME 9A A2E XS2388492501	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/13/2022	10/15/2026		1,552,035	0.97				(147,785)		(147,785)		(147,785)			1,573		0003
EUR/L 1576800.00 USD- S 1500000.00EUR	CLO ReInv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2022	01/15/2027		1,576,800	0.95				(128,531)		(128,531)		(128,531)			4,269		0003
EUR/L 798450.00 USD- S 750000.00EUR	CLO ReInv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/31/2022	01/15/2027		798,450	0.94				(54,336)		(54,336)		(54,336)			2,162		0003
EUR/L 20245170.00 USD- S 18600000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/08/2022	07/17/2028		20,245,170	0.92				(1,314,403)		(1,314,403)		(1,314,403)			135,705		0003
EUR/L 1678050.00 USD- S 1500000.00EUR	CLO ReInv6m MILPK 1X B XS1823315624	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2023	04/15/2027		1,678,050	0.89				(34,430)		(34,430)		(34,430)			6,164		0003
BRL/L 894750.77 USD- S 5762642.34BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2027		894,751	6.44				(175,311)		(175,311)		(175,311)			3,287		0003
EUR/L 14151200.00 USD- S 11200000.00EUR	CLO ReInv6m PENTA 2021-10A C XS2401708685	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2021	05/20/2027		14,151,200	0.79				1,303,995		1,303,995		1,303,995			56,411		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 30074975.00 USD-S 24500000.00EUR	CLO ReInv6m CORDA 18A DR XS2410159631	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/23/2021	01/29/2027		30,074,975	0.81				2,150,881		2,150,881		2,150,881			86,581		0003
EUR/L 11719200.00 USD-S 9500000.00EUR	CLO ReInv6m DRYD 2015-39A B2RR XS2440293962	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2022	04/15/2027		11,719,200	0.81				848,753		848,753		848,753			43,048		0003
EUR/L 10232300.00 USD-S 8500000.00EUR	CLO ReInv6m AVOCA 26A B2 XS2437855377	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027		10,232,300	0.83				511,851		511,851		511,851			37,586		0003
EUR/L 10232300.00 USD-S 8500000.00EUR	CLO ReInv6m AVOCA 26A C XS2437855534	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027		10,232,300	0.83				511,851		511,851		511,851			37,586		0003
EUR/L 11613600.00 USD-S 11250000.00EUR	CLO ReInv6m DERPK 1A B1R XS2393984054	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2022	10/15/2026		11,613,600	0.97				(1,135,009)		(1,135,009)		(1,135,009)			11,771		0003
EUR/L 3575902.00 USD-S 3404000.00EUR	CLO ReInv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/06/2022	01/15/2027		3,575,902	0.95				(294,035)		(294,035)		(294,035)			9,681		0003
EUR/L 3933675.00 USD-S 3750000.00EUR	CLO ReInv6m BBAME 2A B1 XS2385779181	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	01/15/2027		3,933,675	0.95				(329,554)		(329,554)		(329,554)			10,649		0003
EUR/L 11152447.18 USD-S 10571000.00EUR	CLO ReInv6m ADAGI X-A C XS2463566708	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/19/2022	02/16/2028		11,152,447	0.95				(1,017,072)		(1,017,072)		(1,017,072)			65,525		0003
EUR/L 6789062.50 USD-S 6250000.00EUR	CLO ReInv6m ARESE 16A D XS2465010093	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028		6,789,063	0.92				(411,092)		(411,092)		(411,092)			38,724		0003
EUR/L 31020825.00 USD-S 28500000.00EUR	CLO ReInv6m CORDA 26A C XS2553242681	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/08/2022	07/17/2028		31,020,825	0.92				(2,014,004)		(2,014,004)		(2,014,004)			207,936		0003
EUR/L 2349270.00 USD-S 2100000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/20/2022	10/29/2027		2,349,270	0.89				(66,633)		(66,633)		(66,633)			12,204		0003
EUR/S 3857130.00 USD-L 3400000.00EUR	CLO ReInv6m DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/16/2023	07/19/2028		3,857,130	0.88				96,773		96,773		96,773			25,894		0003
EUR/L 3352800.00 USD-S 3000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		3,352,800	0.89				(60,741)		(60,741)		(60,741)			9,245		0003
EUR/L 1161300.00 USD-S 1000000.00EUR	CLO ACLO 3A CNE XS1582975741	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/27/2023	07/26/2027		1,161,300	0.86				13,666		13,666		13,666			5,255		0003
BRL/S 1039389.00 USD-L 6654480.19BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2027		1,039,389	6.4				152,023		152,023		152,023			5,303		0003
EUR/L 5685861.28 USD-S 5060000.00EUR	CLO ReInv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		5,685,861	0.89				(91,478)		(91,478)		(91,478)			20,886		0003
EUR/L 1591562.50 USD-S 1375000.00EUR	CLO ReInv6m DRYD 2017-62X D XS1826186592	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/12/2023	10/12/2027		1,591,563	0.86				8,335		8,335		8,335			8,088		0003
EUR/L 1730850.00 USD-S 1500000.00EUR	CLO ACLO 3A B1R XS2057851672	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	07/27/2023	12/28/2026		1,730,850	0.87				25,020		25,020		25,020			4,273		0003
BRL/S 1026802.71 USD-L 6173137.92BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2026		1,026,803	6.01				163,660		163,660		163,660			1,041		0003
BRL/S 941997.39 USD-L 7046988.31BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2030		941,997	7.48				113,683		113,683		113,683			8,865		0003
EUR/L 886511.75 USD-S 777573.68EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	11/15/2027		886,512	0.88				(9,449)		(9,449)		(9,449)			4,704		0003
EUR/S 12443124.10 USD-L 10571000.00EUR	CLO ReInv6m ADAGI X-A C XS2463566708	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	02/16/2028		12,443,124	0.85				(193,974)		(193,974)		(193,974)			73,109		0003
EUR/S 5673362.49 USD-L 5013000.00EUR	CLO ReInv6m BECLO 10A B1R XS2398804521	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/31/2024	10/15/2026		5,673,362	0.88				8,223		8,223		8,223			5,750		0003
EUR/L 2595617.55 USD-S 2250000.00EUR	CLO ReInv6m DRYD 2017-52A DR XS2353415149	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2024	08/15/2028		2,595,618	0.87				(27,140)		(27,140)		(27,140)			17,779		0003
EUR/S 1306055.00 USD-L 1150000.00EUR	CLO ReInv6m MDPKE 20A D XS2507607104	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		1,306,055	0.88				(2,672)		(2,672)		(2,672)			1,324		0003
EUR/L 1123000.00 USD-S 1000000.00EUR	CLO ReInv6m CORDA 10A C XS1730938377	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2024	02/24/2027		1,123,000	0.89				(16,490)		(16,490)		(16,490)			3,563		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 6838140.00 USD-L 6000000.00EUR	CLO ReInv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		6,838,140	0.88				67,897		67,897		67,897			35,115		0003
EUR/S 11863950.00 USD-L 10500000.00EUR	CLO ReInv6m TRNTE 3A C XS2498897847	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027		11,863,950	0.89				223,101		223,101		223,101			61,943		0003
EUR/S 2509568.60 USD-L 2200000.00EUR	CLO ReInv6m AQUE 2022-7A C XS2448043492	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2024	03/15/2028		2,509,569	0.88				37,530		37,530		37,530			15,149		0003
EUR/S 1556500.00 USD-L 1375000.00EUR	CLO ReInv6m DRYD 2017-62X D XS1826186592	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2024	10/12/2027		1,556,500	0.88				25,132		25,132		25,132			7,909		0003
EUR/S 32092710.00 USD-L 28500000.00EUR	CLO ReInv6m CORDA 26A C XS2553242681	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		32,092,710	0.89				1,028,586		1,028,586		1,028,586			215,121		0003
EUR/S 4711402.00 USD-L 3950000.00EUR	CLO ReInv6m ANCHE 1X OE XS1846662861	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	01/18/2028		4,711,402	0.84				(136,493)		(136,493)		(136,493)			26,873		0003
BRL/L 384842.80 USD-S 3287558.14BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2031		384,843	8.54				(68,612)		(68,612)		(68,612)			4,101		0003
BRL/L 357220.52 USD-S 3166724.18BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2031		357,221	8.86				(63,320)		(63,320)		(63,320)			4,011		0003
EUR/L 5351780.00 USD-S 4300000.00EUR	CLO ReInv6m PENTA 2021-9A D XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/12/2021	01/15/2027		5,351,780	0.8				453,232		453,232		453,232			14,488		0003
EUR/L 9586750.00 USD-S 7750000.00EUR	CLO ReInv6m RRME 10A CN XS2395275741	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		9,586,750	0.81				786,651		786,651		786,651			17,563		0003
EUR/L 24756000.00 USD-S 20000000.00EUR	CLO ReInv6m AQUE 2021-6A C XS2406747340	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		24,756,000	0.81				1,797,806		1,797,806		1,797,806			104,067		0003
EUR/L 9979605.00 USD-S 8100000.00EUR	CLO ReInv6m BBAME 3A D XS2441622078	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		9,979,605	0.81				711,403		711,403		711,403			36,658		0003
EUR/L 13345050.00 USD-S 10750000.00EUR	CLO ReInv6m RRME 11A CN XS2446268075	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/16/2022	09/30/2027		13,345,050	0.81				933,578		933,578		933,578			66,725		0003
EUR/L 4401360.00 USD-S 3600000.00EUR	CLO ReInv6m LOGIC 1A C XS2434369828	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		4,401,360	0.82				282,930		282,930		282,930			16,168		0003
EUR/L 7703675.00 USD-S 7000000.00EUR	CLO ReInv6m MDPKE 20A C XS2507607013	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026		7,703,675	0.91				(229,564)		(229,564)		(229,564)			7,808		0003
EUR/L 11286450.00 USD-S 10500000.00EUR	CLO ReInv6m TRNTE 3A C XS2498897847	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		11,286,450	0.93				(772,768)		(772,768)		(772,768)			58,928		0003
EUR/L 6879360.00 USD-S 6400000.00EUR	CLO ReInv6m TRNTE 3A D XS2498898142	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		6,879,360	0.93				(471,021)		(471,021)		(471,021)			35,918		0003
EUR/L 13923900.00 USD-S 13500000.00EUR	CLO ReInv6m RFTE 2021-2A B XS2405874087	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2022	01/25/2027		13,923,900	0.97				(1,425,125)		(1,425,125)		(1,425,125)			39,416		0003
EUR/L 7720656.06 USD-S 7400000.00EUR	CLO ReInv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		7,720,656	0.96				(763,614)		(763,614)		(763,614)			39,647		0003
EUR/L 24787519.01 USD-S 22700000.00EUR	CLO ReInv6m CORDA 26A B1 XS2553242251	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	07/17/2028		24,787,519	0.92				(1,530,862)		(1,530,862)		(1,530,862)			166,153		0003
EUR/L 7082205.00 USD-S 6500000.00EUR	CLO ReInv6m DRYD 2021-103A B2 XS2552865953	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028		7,082,205	0.92				(453,122)		(453,122)		(453,122)			47,545		0003
EUR/L 5031000.00 USD-S 4500000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		5,031,000	0.89				(168,115)		(168,115)		(168,115)			29,735		0003
EUR/L 1671600.00 USD-S 1500000.00EUR	CLO ReInv6m CGMSE 2021-2A C XS2391834848	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2022	10/15/2026		1,671,600	0.9				(28,413)		(28,413)		(28,413)			1,694		0003
EUR/L 1204481.74 USD-S 1038447.49EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2025	11/15/2027		1,204,482	0.86				6,904		6,904		6,904			6,391		0003
EUR/S 6725260.76 USD-L 5630000.00EUR	CLO ReInv6m MDPKE 15A DR XS2472845242	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	08/04/2025	07/15/2027		6,725,261	0.84				(272,480)		(272,480)		(272,480)			29,870		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 8851230.00 USD-L 7500000.00EUR	CLO Reinv6m BABSE 2020-1A BR XS2401844191	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/21/2026		8,851,230	0.85				(351,652)		(351,652)		(351,652)			10,615		0003
EUR/S 25375181.50 USD-L 21500000.00EUR	CLO Reinv6m BABSE 2020-1A DR XS2401845594	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/21/2026		25,375,182	0.85				(1,009,724)		(1,009,724)		(1,009,724)			30,433		0003
EUR/S 4325004.00 USD-L 3600000.00EUR	CLO Reinv6m LOGIC 1A C XS2434369828	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/05/2026	04/15/2027		4,325,004	0.83				(214,434)		(214,434)		(214,434)			15,887		0003
EUR/S 13152118.56 USD-L 11200000.00EUR	CLO Reinv6m PENTA 2021-10A C XS2401708685	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/21/2026	05/20/2027		13,152,119	0.85				(345,081)		(345,081)		(345,081)			52,428		0003
EUR/S 7010461.88 USD-L 6150000.00EUR	CLO Reinv6m BECLO 10A CR XS2398805098	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2026	10/15/2026		7,010,462	0.88				(42,529)		(42,529)		(42,529)			7,106		0003
EUR/S 11000155.63 USD-L 9650000.00EUR	CLO Reinv6m BECLO 10A DR XS2398805254	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2026	10/15/2026		11,000,156	0.88				(66,732)		(66,732)		(66,732)			11,150		0003
EUR/L 1290759.75 USD-S 1125000.00EUR	CLO Reinv6m BECLO 11A C XS2364592415	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/15/2026	10/16/2026		1,290,760	0.87				16,085		16,085		16,085			1,351		0003
EUR/L 7855822.50 USD-S 6746409.23EUR	Irish RPL UPB	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/31/2026	12/16/2026		7,855,823	0.86				191,491		191,491		191,491			18,041		0003
EUR/S 7592386.75 USD-L 6500000.00EUR	CLO Reinv6m BBAME 2A D XS2385782649	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/31/2026	01/15/2027		7,592,387	0.86				(197,924)		(197,924)		(197,924)			20,554		0003
AUD/L 6932051.18 USD-S 9736874.81AUD	Hurstville - 1BANOPDR5	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/01/2026	03/15/2027		6,932,051	1.4				186,503		186,503		186,503			23,374		0003
AUD/L 3988996.03 USD-S 5603010.41AUD	Project Perth - 1BANOV91P	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/01/2026	03/15/2027		3,988,996	1.4				107,322		107,322		107,322			13,451		0003
CAD/L 21190647.82 USD-S 29132500.00CAD	Tourmaline Oil Corp Tou	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/04/2026	03/17/2027		21,190,648	1.37				544,916		544,916		544,916			71,882		0003
EUR/S 11132.73 USD- L 9526.15EUR	Irish RPL EPF	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/09/2026	12/16/2026		11,133	0.86				(310)		(310)		(310)			26		0003
EUR/L 1876649.84 USD-S 1496351.98EUR	Project Emerald Top up payment	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/11/2026	09/22/2032		1,876,650	0.8				14,360		14,360		14,360			22,953		0003
BRL/L 645680.98 USD- S 4444545.03BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/17/2028		645,681	6.88				(120,006)		(120,006)		(120,006)			4,017		0003
BRL/L 775702.70 USD- S 5951191.12BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2029		775,703	7.67				(141,458)		(141,458)		(141,458)			6,767		0003
EUR/L 7678115.10 USD-S 6150000.00EUR	CLO Reinv6m BECLO 10A CR XS2398805098	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/15/2026		7,678,115	0.8				706,727		706,727		706,727			7,783		0003
EUR/L 27000000.00 USD-S 21600000.00EUR	CLO Reinv6m DUNEP 1A DR XS2401573147	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2021	11/20/2026		27,000,000	0.8				2,469,307		2,469,307		2,469,307			50,463		0003
EUR/L 12395000.00 USD-S 10000000.00EUR	CLO Reinv6m HARVT 25A CR XS2405860292	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027		12,395,000	0.81				1,000,269		1,000,269		1,000,269			34,483		0003
EUR/L 30365300.00 USD-S 24500000.00EUR	CLO Reinv6m RRME 5A BRN XS2406903067	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2021	01/15/2027		30,365,300	0.81				2,456,489		2,456,489		2,456,489			82,204		0003
EUR/L 32182800.00 USD-S 26000000.00EUR	CLO Reinv6m AQUE 2021-6A D XS2406748074	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		32,182,800	0.81				2,337,148		2,337,148		2,337,148			135,287		0003
EUR/L 6160250.00 USD-S 5000000.00EUR	CLO Reinv6m BBAME 3A B2 XS2441621930	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		6,160,250	0.81				439,138		439,138		439,138			22,628		0003
EUR/L 9292125.00 USD-S 7500000.00EUR	CLO Reinv6m SNDPE 8A D XS2444282581	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/18/2022	10/25/2027		9,292,125	0.81				622,692		622,692		622,692			48,025		0003
EUR/L 8704560.00 USD-S 8000000.00EUR	CLO Reinv6m HARVT 29A D XS2498563712	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		8,704,560	0.92				(451,695)		(451,695)		(451,695)			38,593		0003
EUR/L 15555400.00 USD-S 14000000.00EUR	CLO Reinv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027		15,555,400	0.9				(502,988)		(502,988)		(502,988)			73,617		0003
EUR/L 7769510.00 USD-S 7000000.00EUR	CLO Reinv6m JUBIL 2022-26A C XS2494465649	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	07/27/2022	09/13/2027		7,769,510	0.9				(265,746)		(265,746)		(265,746)			37,932		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 8377980.00 USD-S 7800000.00EUR	CLO ReInv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/20/2022	10/25/2027		8,377,980	0.93				(577,578)		(577,578)		(577,578)			43,301		0003
EUR/L 10251450.00 USD-S 9900000.00EUR	CLO ReInv6m CONTE 10A C XS2532683526	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		10,251,450	0.97				(1,104,206)		(1,104,206)		(1,104,206)			54,391		0003
EUR/L 2389750.00 USD-S 2200000.00EUR	CLO ReInv6m ARESE 16A C XS2465009830	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028		2,389,750	0.92				(144,704)		(144,704)		(144,704)			13,631		0003
EUR/L 2183922.38 USD-S 2000000.00EUR	CLO ReInv6m CORDA 26A B2 XS2553242418	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	07/17/2028		2,183,922	0.92				(134,878)		(134,878)		(134,878)			14,639		0003
EUR/L 6963783.00 USD-S 6225000.00EUR	CLO ReInv6m HNLY 9A D XS2554991229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2022	05/04/2028		6,963,783	0.89				(247,429)		(247,429)		(247,429)			43,967		0003
EUR/S 3483270.00 USD-L 3150000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		3,483,270	0.9				123,902		123,902		123,902			15,444		0003
EUR/L 2990520.00 USD-S 2700000.00EUR	CLO ReInv6m ARBR 10A D XS2417698870	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/06/2023	01/14/2027		2,990,520	0.9				(80,786)		(80,786)		(80,786)			8,058		0003
EUR/S 5821987.50 USD-L 5250000.00EUR	CLO ReInv6m AQUE 2021-6A PTC XS2408966724	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/06/2023	06/15/2027		5,821,988	0.9				184,037		184,037		184,037			24,474		0003
EUR/L 4786110.00 USD-S 4260000.00EUR	CLO ReInv6m CADOG 11A CN XS1833626317	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/21/2023	05/17/2027		4,786,110	0.89				(83,760)		(83,760)		(83,760)			18,955		0003
EUR/L 1247135.88 USD-S 1104686.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	10/16/2026		1,247,136	0.89				(4,935)		(4,935)		(4,935)			1,306		0003
EUR/S 2031230.00 USD-L 1774000.00EUR	CLO ReInv6m ALME 5A C1R XS1852482758	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	02/23/2024	07/15/2027		2,031,230	0.87				2,686		2,686		2,686			9,022		0003
EUR/S 363107.16 USD- L 320341.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027		363,107	0.88				4,059		4,059		4,059			1,616		0003
EUR/S 1332828.22 USD-L 1172479.87EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	01/15/2027		1,332,828	0.88				996		996		996			3,608		0003
EUR/S 1331437.53 USD-L 1164088.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	07/16/2027		1,331,438	0.87				3,214		3,214		3,214			5,924		0003
EUR/S 443231.29 USD- L 387148.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/16/2027		443,231	0.87				1,229		1,229		1,229			2,075		0003
EUR/S 1161000.00 USD-L 1000000.00EUR	CLO ReInv6m CORDA 6A DR XS1803166047	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	10/15/2027		1,161,000	0.86				(9,252)		(9,252)		(9,252)			5,923		0003
EUR/S 10880429.98 USD-L 9250000.00EUR	CLO ReInv6m RRME 10A BN XS2395275154	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/12/2025	11/18/2026		10,880,430	0.85				(385,668)		(385,668)		(385,668)			19,933		0003
EUR/L 24681098.01 USD-S 20981833.00EUR	65 Rue Paul Meurice - 7200420	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/19/2025	02/01/2027		24,681,098	0.85				795,307		795,307		795,307			71,928		0003
SEK/L 157991038.74 USD- S 1445697000.01SEK	Sunbeam Upsize - Project Lindy	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	05/12/2026	05/17/2027		157,991,039	9.15				11,669,737		11,669,737		11,669,737			625,711		0003
GBP/L 1669047.62 USD-S 1235965.27GBP	Falkor Senior Note non-Callable	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/11/2026	10/13/2026		1,669,048	0.74				30,530		30,530		30,530			1,575		0003
EUR/L 9622282.11 USD-S 8310301.56EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Royal Bank of Canada ES7IP3UGRHIGC71XBU11	08/11/2026	11/12/2026		9,622,282	0.86				195,961		195,961		195,961			16,513		0003
EUR/L 98246149.06 USD-S 84244682.78EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/31/2026	12/16/2026		98,246,149	0.86				2,539,058		2,539,058		2,539,058			225,623		0003
EUR/S 4370212.13 USD-L 3750000.00EUR	CLO ReInv6m BBAME 2A B1 XS2385779181	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/02/2026	01/15/2027		4,370,212	0.86				(104,176)		(104,176)		(104,176)			11,831		0003
GBP/L 82967.54 USD- S 61791.57GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/14/2022	01/11/2027		82,968	0.74				957		957		957			220		0003
GBP/L 85032.13 USD- S 66054.63GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/20/2022	01/11/2027		85,032	0.78				(2,594)		(2,594)		(2,594)			226		0003
GBP/L 374214.64 USD- S 341592.55GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	10/14/2022	01/11/2027		374,215	0.91				(78,182)		(78,182)		(78,182)			994		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 265511.60 USD- S 219240.82GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	.01/11/2023	.01/11/2027		265,512	0.83				(25,136)		(25,136)		(25,136)			705		0003
EUR/L 2349165.00 USD- S 2100000.00EUR	CLO Reinv6m DRYD 2013-29A B1RR (Tax Exchange) XS1735592088	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.03/21/2023	.10/15/2026		2,349,165	0.89				(30,868)		(30,868)		(30,868)			2,381		0003
EUR/L 282275.00 USD- S 250000.00EUR	CLO Reinv6m CORDA 3A B1RR XS1823355927	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	.05/09/2023	.10/05/2026		282,275	0.89				(984)		(984)		(984)			165		0003
BRL/S 693556.46 USD- L 4115425.31BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	.10/04/2023	.10/15/2026		693,556	5.93				100,100		100,100		100,100			703		0003
BRL/S 555620.07 USD- L 3967460.69BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	.10/04/2023	.10/15/2029		555,620	7.14				61,000		61,000		61,000			4,847		0003
EUR/L 958904.30 USD- S 829000.00EUR	CLO Reinv6m SNDPE 3A CE XS2113704832	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.10/23/2023	.01/16/2029		958,904	0.86				(13,309)		(13,309)		(13,309)			7,269		0003
GBP/L 238293.14 USD- S 191008.89GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	.11/14/2023	.01/11/2027		238,293	0.8				(15,007)		(15,007)		(15,007)			633		0003
GBP/L 277596.82 USD- S 218193.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	.12/21/2023	.01/11/2027		277,597	0.79				(11,816)		(11,816)		(11,816)			737		0003
EUR/L 326940.91 USD- S 289597.33EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	.02/22/2024	.10/16/2026		326,941	0.89				(1,294)		(1,294)		(1,294)			342		0003
GBP/L 324726.33 USD- S 254867.22GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	.06/20/2024	.01/11/2027		324,726	0.78				(13,336)		(13,336)		(13,336)			863		0003
GBP/L 356866.75 USD- S 275126.63GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	.07/18/2024	.01/11/2027		356,867	0.77				(7,996)		(7,996)		(7,996)			948		0003
GBP/L 362148.15 USD- S 276109.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.09/18/2024	.01/11/2027		362,148	0.76				(4,018)		(4,018)		(4,018)			962		0003
EUR/L 3246385.88 USD- S 2748612.21EUR	AP Dolphin Subordinated Secured Debt Tranche B	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	.10/02/2024	.12/31/2029		3,246,386	0.85				(25,917)		(25,917)		(25,917)			29,284		0003
GBP/L 232355.28 USD- S 178307.58GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	.10/18/2024	.01/11/2027		232,355	0.77				(4,110)		(4,110)		(4,110)			617		0003
EUR/L 561844.00 USD- S 500000.00EUR	CLO Reinv6m CORDA 6A CR XS1803165668	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.03/21/2023	.04/15/2027		561,844	0.89				(9,039)		(9,039)		(9,039)			2,064		0003
EUR/L 1125550.00 USD- S 1000000.00EUR	CLO Reinv6m CORDA 6A DR XS1803166047	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	.03/21/2023	.10/15/2027		1,125,550	0.89				(24,571)		(24,571)		(24,571)			5,742		0003
BRL/S 929608.38 USD- L 5762642.34BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	.10/05/2023	.04/15/2027		929,608	6.2				141,244		141,244		141,244			3,415		0003
BRL/S 1008717.78 USD- L 6666817.55BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	.10/05/2023	.04/17/2028		1,008,718	6.61				142,602		142,602		142,602			6,275		0003
BRL/S 412331.23 USD- L 3287558.14BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	.10/05/2023	.04/15/2031		412,331	7.97				46,471		46,471		46,471			4,394		0003
EUR/L 1364276.52 USD- S 1294625.66EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	.10/27/2023	.12/15/2027		1,364,277	0.95				(123,279)		(123,279)		(123,279)			7,498		0003
EUR/L 1730265.26 USD- S 1637547.33EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.10/27/2023	.12/15/2027		1,730,265	0.95				(151,563)		(151,563)		(151,563)			9,509		0003
EUR/L 4850662.64 USD- S 4577824.31EUR	AP Starlight (Luxembourg) - Tranche A Note	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/30/2023	.01/02/2029		4,850,663	0.94				(470,265)		(470,265)		(470,265)			36,463		0003
EUR/L 386318.33 USD- S 344189.53EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	.11/07/2023	.11/16/2026		386,318	0.89				(4,267)		(4,267)		(4,267)			693		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 607492.02 USD- S 539178.15EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/07/2023	02/16/2027		607,492	0.89				(6,731)		(6,731)		(6,731)			1,874		0003
EUR/S 7949900.00 USD- L 7000000.00EUR	CLO ReInv6m MDPKE 20A C XS2507607013	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		7,949,900	0.88				(16,263)		(16,263)		(16,263)			8,058		0003
EUR/S 8273148.00 USD- L 7240000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027		8,273,148	0.88				62,875		62,875		62,875			42,759		0003
EUR/S 9774150.00 USD- L 8500000.00EUR	CLO ReInv6m ARESE 16A B1 XS2465009590	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	01/18/2028		9,774,150	0.87				49,452		49,452		49,452			55,751		0003
EUR/S 4487400.00 USD- L 4000000.00EUR	CLO ReInv6m HARVT 29A B XS2498563555	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		4,487,400	0.89				95,315		95,315		95,315			19,896		0003
EUR/S 10657575.00 USD- L 9500000.00EUR	CLO ReInv6m HARVT 29A C XS2498563639	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		10,657,575	0.89				226,374		226,374		226,374			47,252		0003
EUR/L 439336.57 USD- S 387148.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	08/16/2027		439,337	0.88				(4,975)		(4,975)		(4,975)			2,057		0003
EUR/S 1339249.58 USD- L 1181767.27EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	10/16/2026		1,339,250	0.88				(255)		(255)		(255)			1,402		0003
BRL/L 886725.93 USD- S 7046988.31BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2030		886,726	7.95				(160,389)		(160,389)		(160,389)			8,345		0003
BRL/L 966611.70 USD- S 6666817.55BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/17/2028		966,612	6.9				(181,787)		(181,787)		(181,787)			6,013		0003
BRL/L 985545.02 USD- S 7292934.59BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/16/2029		985,545	7.4				(181,192)		(181,192)		(181,192)			7,862		0003
EUR/L 8202350.00 USD- S 6500000.00EUR	CLO ReInv6m BBAME 2A D XS2385782649	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2021	01/15/2027		8,202,350	0.79				796,225		796,225		796,225			22,205		0003
EUR/L 11442250.00 USD- S 9250000.00EUR	CLO ReInv6m RRME 10A BN XS2395275154	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		11,442,250	0.81				938,906		938,906		938,906			20,962		0003
EUR/L 14684392.00 USD- S 11740000.00EUR	CLO ReInv6m AVOCA 25A C XS2400441619	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2021	10/19/2026		14,684,392	0.8				1,373,311		1,373,311		1,373,311			16,751		0003
EUR/L 6498450.00 USD- S 5250000.00EUR	CLO ReInv6m AQUE 2021-6A PTC XS2408966724	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		6,498,450	0.81				471,924		471,924		471,924			27,318		0003
EUR/L 23276250.00 USD- S 18750000.00EUR	CLO ReInv6m RRME 11A BN XS2446267770	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	02/16/2022	09/30/2027		23,276,250	0.81				1,628,333		1,628,333		1,628,333			116,381		0003
EUR/L 5151300.00 USD- S 4200000.00EUR	CLO ReInv6m CRNCL 2022-15A C XS2440777733	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/22/2022	04/15/2027		5,151,300	0.82				346,094		346,094		346,094			18,922		0003
EUR/L 10336665.00 USD- S 9500000.00EUR	CLO ReInv6m HARVT 29A C XS2498563639	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		10,336,665	0.92				(536,388)		(536,388)		(536,388)			45,829		0003
EUR/L 3342000.00 USD- S 3000000.00EUR	CLO ReInv6m FICLO 2022-1A C XS2511429552	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/08/2022	10/15/2027		3,342,000	0.9				(106,773)		(106,773)		(106,773)			17,050		0003
EUR/L 7738500.00 USD- S 7500000.00EUR	CLO ReInv6m BABSE 2020-1A BR XS2401844191	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/29/2022	10/21/2026		7,738,500	0.97				(762,303)		(762,303)		(762,303)			9,281		0003
EUR/L 2775742.50 USD- S 2650000.00EUR	CLO ReInv6m ALBAC 3A B1 XS2396622776	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2022	12/15/2026		2,775,743	0.95				(233,378)		(233,378)		(233,378)			6,333		0003
EUR/L 1939540.00 USD- S 1850000.00EUR	CLO ReInv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2022	01/15/2027		1,939,540	0.95				(163,640)		(163,640)		(163,640)			5,251		0003
EUR/L 2365987.50 USD- S 2250000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S60X2D1J857QP30	10/06/2022	05/17/2027		2,365,988	0.95				(201,808)		(201,808)		(201,808)			9,370		0003
EUR/L 570157.50 USD- S 550000.00EUR	CLO ReInv6m NEUBE 2021-2A C XS2374582224	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/07/2022	10/15/2026		570,158	0.96				(53,112)		(53,112)		(53,112)			578		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 6259991.40 USD-S 6000000.00EUR	CLO ReInv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		6,259,991	0.96				(619,146)		(619,146)		(619,146)			32,146		0003
BRL/S 934042.63 USD- L 6374467.33BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/16/2028		934,043	6.82				127,373		127,373		127,373			6,681		0003
BRL/S 384951.22 USD- L 3166724.18BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2031		384,951	8.23				41,515		41,515		41,515			4,323		0003
EUR/L 310487.54 USD- S 274573.35EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/07/2023	05/14/2027		310,488	0.88				(3,414)		(3,414)		(3,414)			1,222		0003
EUR/L 483509.39 USD- S 425961.94EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/07/2023	08/16/2027		483,509	0.88				(5,351)		(5,351)		(5,351)			2,264		0003
EUR/L 1551395.56 USD-S 1360753.94EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/07/2023	11/15/2027		1,551,396	0.88				(16,535)		(16,535)		(16,535)			8,231		0003
EUR/S 2555325.00 USD-L 2250000.00EUR	CLO ReInv6m MDPKE 20A B1 XS2507606809	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		2,555,325	0.88				(5,227)		(5,227)		(5,227)			2,590		0003
EUR/S 8033375.00 USD-L 7000000.00EUR	CLO ReInv6m JUBIL 2022-26A C XS2494465649	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	03/20/2024	09/13/2027		8,033,375	0.87				12,907		12,907		12,907			39,220		0003
EUR/S 7692907.50 USD-L 6750000.00EUR	CLO ReInv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		7,692,908	0.88				76,384		76,384		76,384			39,504		0003
EUR/S 7294483.20 USD-L 6400000.00EUR	CLO ReInv6m CONTE 10A D XS2532683872	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027		7,294,483	0.88				79,820		79,820		79,820			38,702		0003
EUR/L 64456.54 USD- S 57026.05EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027		64,457	0.88				(665)		(665)		(665)			237		0003
EUR/S 3630080.00 USD-L 3200000.00EUR	CLO ReInv6m CORDA 23A B1 XS2441239964	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/13/2024	04/26/2027		3,630,080	0.88				26,008		26,008		26,008			13,702		0003
EUR/S 577250.00 USD- L 500000.00EUR	CLO ReInv6m CORDA 6A CR XS1803165668	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	04/15/2027		577,250	0.87				(6,018)		(6,018)		(6,018)			2,120		0003
EUR/S 2345910.00 USD-L 2100000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/21/2024	10/29/2027		2,345,910	0.9				69,833		69,833		69,833			12,187		0003
EUR/S 7328750.00 USD-L 6500000.00EUR	CLO ReInv6m DRYD 2021-103A B2 XS2552865953	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	12/13/2024	07/19/2028		7,328,750	0.89				226,526		226,526		226,526			49,200		0003
EUR/S 25566556.00 USD-L 22700000.00EUR	CLO ReInv6m CORDA 26A B1 XS2553242251	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	07/17/2028		25,566,556	0.89				814,668		814,668		814,668			171,375		0003
EUR/S 2255360.00 USD-L 2000000.00EUR	CLO ReInv6m CORDA 26A B2 XS2553242418	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	07/17/2028		2,255,360	0.89				69,203		69,203		69,203			15,118		0003
EUR/S 20950296.00 USD-L 18600000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		20,950,296	0.89				666,158		666,158		666,158			140,432		0003
BRL/L 990777.44 USD- S 6173137.92BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2026		990,777	6.23				(199,627)		(199,627)		(199,627)			1,004		0003
BRL/L 331376.01 USD- S 3045975.11BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2032		331,376	9.19				(58,792)		(58,792)		(58,792)			3,902		0003
EUR/L 7066640.00 USD-S 5600000.00EUR	CLO ReInv6m BBAME 2A C XS2385781161	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/17/2021	01/15/2027		7,066,640	0.79				685,978		685,978		685,978			19,131		0003
EUR/L 12047774.10 USD-S 9650000.00EUR	CLO ReInv6m BECLO 10A DR XS2398805254	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/15/2026		12,047,774	0.8				1,108,930		1,108,930		1,108,930			12,212		0003
EUR/L 10656816.00 USD-S 8520000.00EUR	CLO ReInv6m AVOCA 25A D XS2400441700	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/21/2021	10/19/2026		10,656,816	0.8				996,645		996,645		996,645			12,157		0003
EUR/L 15856925.00 USD-S 12550000.00EUR	CLO ReInv6m PENTA 2021-10A D XS2401708768	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/21/2021	05/20/2027		15,856,925	0.79				1,461,173		1,461,173		1,461,173			63,210		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 26651937.50 USD-S 21500000.00EUR	CLO Reinv6m BABSE 2020-1A DR XS2401845594	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2021	10/21/2026		26,651,938	0.81				2,272,858		2,272,858		2,272,858			31,964		0003
EUR/L 12416000.00 USD-S 10000000.00EUR	CLO Reinv6m BECLO 12A C1 XS2404588613	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		12,416,000	0.81				1,022,130		1,022,130		1,022,130			34,235		0003
EUR/L 16413952.00 USD-S 13220000.00EUR	CLO Reinv6m BECLO 12A D XS2404588456	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		16,413,952	0.81				1,351,256		1,351,256		1,351,256			45,258		0003
EUR/L 18592500.00 USD-S 15000000.00EUR	CLO Reinv6m HARVT 25A DR XS2405860375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027		18,592,500	0.81				1,500,403		1,500,403		1,500,403			51,725		0003
EUR/L 6357520.00 USD-S 5200000.00EUR	CLO Reinv6m LOGIC 1A D XS2434370677	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		6,357,520	0.82				408,677		408,677		408,677			23,353		0003
EUR/L 13241800.00 USD-S 11000000.00EUR	CLO Reinv6m AVOCA 26A D XS2437855708	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027		13,241,800	0.83				662,395		662,395		662,395			48,641		0003
EUR/L 4349600.00 USD-S 4000000.00EUR	CLO Reinv6m JUBIL 2021-25A B1 XS2402444033	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2022	11/16/2026		4,349,600	0.92				(188,869)		(188,869)		(188,869)			7,804		0003
EUR/L 16187800.00 USD-S 14500000.00EUR	CLO Reinv6m TIKEH 7A B1 XS2513943774	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/03/2022	10/20/2027		16,187,800	0.9				(486,078)		(486,078)		(486,078)			83,127		0003
EUR/L 11164000.00 USD-S 10000000.00EUR	CLO Reinv6m TIKEH 7A C XS2513944152	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/03/2022	10/20/2027		11,164,000	0.9				(335,226)		(335,226)		(335,226)			57,329		0003
EUR/L 6627200.00 USD-S 6400000.00EUR	CLO Reinv6m CONTE 10A D XS2532683872	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		6,627,200	0.97				(713,830)		(713,830)		(713,830)			35,162		0003
EUR/L 1931955.00 USD-S 1850000.00EUR	CLO Reinv6m CGMSE 2021-2A A2A XS2391834509	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2022	10/15/2026		1,931,955	0.96				(164,519)		(164,519)		(164,519)			1,958		0003
BRL/L 668251.34 USD-S 4436320.17BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2027		668,251	6.64				(124,891)		(124,891)		(124,891)			3,409		0003
BRL/L 596483.24 USD-S 4249644.84BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	10/16/2028		596,483	7.12				(108,721)		(108,721)		(108,721)			4,267		0003
BRL/L 241558.58 USD-S 2111149.52BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2031		241,559	8.74				(39,530)		(39,530)		(39,530)			2,713		0003
BRL/L 223450.38 USD-S 2030650.02BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2032		223,450	9.09				(37,251)		(37,251)		(37,251)			2,631		0003
EUR/L 8056750.00 USD-S 6500000.00EUR	CLO Reinv6m HARVT 25A DR XS2405860375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027		8,056,750	0.81				650,175		650,175		650,175			22,414		0003
EUR/L 4443120.00 USD-S 3600000.00EUR	CLO Reinv6m BECLO 8A DR XS2439756037	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/04/2022	02/22/2027		4,443,120	0.81				334,698		334,698		334,698			14,002		0003
EUR/L 2005920.00 USD-S 1800000.00EUR	CLO Reinv6m ALME 5A B1R XS1852482089	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/20/2023	10/15/2026		2,005,920	0.9				(34,096)		(34,096)		(34,096)			2,033		0003
EUR/L 3382200.00 USD-S 3000000.00EUR	CLO Reinv6m ANCHE 1A D2R XS2399534093	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	04/18/2028		3,382,200	0.89				(92,849)		(92,849)		(92,849)			21,059		0003
GBP/L 676557.38 USD-S 555648.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2023	01/11/2027		676,557	0.82				(60,108)		(60,108)		(60,108)			1,797		0003
EUR/L 1887112.50 USD-S 1625000.00EUR	CLO ACLO 3A C XS1582974348	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2027		1,887,113	0.86				22,207		22,207		22,207			8,540		0003
BRL/S 629136.89 USD-L 3841761.53BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2027		629,137	6.11				84,978		84,978		84,978			2,311		0003
EUR/L 333517.83 USD-S 292034.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	02/22/2024	07/16/2027		333,518	0.88				(1,289)		(1,289)		(1,289)			1,484		0003
GBP/L 60514.99 USD-S 47559.72GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2026		60,515	0.79				(2,568)		(2,568)		(2,568)			139		0003
GBP/L 60485.37 USD-S 47536.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	01/15/2027		60,485	0.79				(2,567)		(2,567)		(2,567)			164		0003
GBP/L 60500.15 USD-S 47585.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	11/16/2026		60,500	0.79				(2,621)		(2,621)		(2,621)			109		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 988986.73 USD- S 756742.47GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/15/2024	06/15/2032		988,987	0.77				(13,307)		(13,307)		(13,307)			11,819		0003
GBP/L 283472.31 USD- S 225802.38GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027		283,472	0.8				(15,989)		(15,989)		(15,989)			753		0003
EUR/L 1145366.46 USD- S 1015305.79EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	01/15/2027		1,145,366	0.89				(9,855)		(9,855)		(9,855)			3,101		0003
EUR/S 49804.15 USD- L 42801.78EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029		49,804	0.86				700		700		700			410		0003
GBP/L 147446.07 USD- S 120911.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/11/2027		147,446	0.82				(12,902)		(12,902)		(12,902)			392		0003
GBP/L 134829.16 USD- S 110564.77GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/11/2027		134,829	0.82				(11,798)		(11,798)		(11,798)			358		0003
EUR/S 1363458.25 USD- L 1250000.00EUR	CLO Reinv6m CORDA 10A C XS1730938377	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2025	02/24/2027		1,363,458	0.92				60,889		60,889		60,889			4,326		0003
SEK/L 133624.01 USD- S 1300005.05SEK	EQT Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	11/30/2027		133,624	9.73				592		592		592			722		0003
GBP/L 158605.49 USD- S 122590.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2025	01/11/2027		158,605	0.77				(3,969)		(3,969)		(3,969)			421		0003
GBP/L 90973.48 USD- S 67825.97GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2025	01/11/2027		90,973	0.75				1,025		1,025		1,025			242		0003
GBP/L 46887.25 USD- S 34588.66GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/15/2025	01/11/2027		46,887	0.74				1,017		1,017		1,017			125		0003
GBP/L 970787.82 USD- S 743367.76GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/19/2025	01/11/2027		970,788	0.77				(15,039)		(15,039)		(15,039)			2,578		0003
GBP/S 127680.76 USD- L 95119.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	12/16/2026		127,681	0.74				(1,548)		(1,548)		(1,548)			293		0003
EUR/S 394733.77 USD- L 337696.78EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/15/2027		394,734	0.86				(8,166)		(8,166)		(8,166)			1,659		0003
EUR/S 5976.44 USD- L 4909.59EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/17/2030		5,976	0.82				(70)		(70)		(70)			58		0003
GBP/L 39854171.41 USD- S 29822566.75GBP	60 Curzon July 2022 - 7200568	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/02/2026	12/18/2026		39,854,171	0.75				307,814		307,814		307,814			92,707		0003
GBP/L 1462267.76 USD- S 1089901.25GBP	60 Curzon July 2022 - 7200568	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/10/2026	12/18/2026		1,462,268	0.75				16,999		16,999		16,999			3,401		0003
EUR/S 1501493.40 USD- L 1308251.79EUR	Testa Home CML	B1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	07/15/2026	10/16/2026		1,501,493	0.87				(19,187)		(19,187)		(19,187)			1,572		0003
EUR/S 1164862.50 USD- L 1000000.00EUR	CLO Reinv6m CADOG 11A DN XS1833626820	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/17/2026	11/15/2027		1,164,863	0.86				(12,910)		(12,910)		(12,910)			6,180		0003
EUR/L 46677550.42 USD- S 40085663.49EUR	Irish RPL EPF	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/31/2026	12/16/2026		46,677,550	0.86				1,137,795		1,137,795		1,137,795			107,195		0003
EUR/L 1368875.00 USD- S 1250000.00EUR	CLO Reinv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/03/2024	10/26/2026		1,368,875	0.91				(48,013)		(48,013)		(48,013)			1,827		0003
EUR/S 9168800.00 USD- L 8000000.00EUR	CLO Reinv6m RRME 9A C XS2388493657	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		9,168,800	0.87				(104,822)		(104,822)		(104,822)			9,293		0003
EUR/S 940701.06 USD- L 780000.00EUR	CLO Reinv6m BECLO 12A C1 XS2404588613	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	01/19/2027		940,701	0.83				(53,220)		(53,220)		(53,220)			2,594		0003
EUR/S 9136528.48 USD- L 7750000.00EUR	CLO Reinv6m RRME 10A CN XS2395275741	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/12/2025	11/18/2026		9,136,528	0.85				(343,619)		(343,619)		(343,619)			16,738		0003
EUR/L 11186533.10 USD- S 9500000.00EUR	CLO Reinv6m OZLME 2A CR XS2334573701	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	01/09/2026	10/15/2026		11,186,533	0.85				423,059		423,059		423,059			11,339		0003
EUR/S 350250.57 USD- L 294191.00EUR	CLO ACLO 3A B1R XS2057851672	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/20/2026	12/28/2026		350,251	0.84				(15,827)		(15,827)		(15,827)			865		0003
SEK/L 142929495.25 USD- S 1306975890.43SEK	Sunbeam March 2021 - 7200439	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2026	05/17/2027		142,929,495	9.14				10,648,379		10,648,379		10,648,379			566,061		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 4930164.46 USD-L 4260000.00EUR	CLO ReInv6m CADOG 11A CN XS1833626317	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/17/2026	05/17/2027		4,930,164	0.86				(59,523)		(59,523)		(59,523)			19,526		0003
BRL/L 599872.20 USD-S 3841761.53BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2027		599,872	6.4				(113,579)		(113,579)		(113,579)			2,204		0003
BRL/L 523135.64 USD-S 3967460.69BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2029		523,136	7.58				(89,112)		(89,112)		(89,112)			4,563		0003
BRL/L 259465.54 USD-S 2191705.42BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2031		259,466	8.45				(43,403)		(43,403)		(43,403)			2,765		0003
GBP/L 359818.17 USD-S 261362.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		359,818	0.73				12,833		12,833		12,833			956		0003
GBP/L 670936.68 USD-S 495741.60GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		670,937	0.74				12,923		12,923		12,923			1,782		0003
EUR/S 602623.49 USD-L 495741.60EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		602,623	0.82				(38,153)		(38,153)		(38,153)			1,601		0003
GBP/L 153876.18 USD-S 125027.74GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027		153,876	0.81				(11,901)		(11,901)		(11,901)			409		0003
GBP/L 137907.16 USD-S 112373.23GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		137,907	0.81				(11,087)		(11,087)		(11,087)			366		0003
GBP/L 31583.37 USD-S 27285.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/14/2022	01/11/2027		31,583	0.86				(4,573)		(4,573)		(4,573)			84		0003
EUR/L 3327574.40 USD-S 3200000.00EUR	CLO ReInv6m CORDA 23A B1 XS2441239964	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2022	04/26/2027		3,327,574	0.96				(321,239)		(321,239)		(321,239)			12,560		0003
EUR/L 1038050.00 USD-S 1000000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2022	05/17/2027		1,038,050	0.96				(102,832)		(102,832)		(102,832)			4,111		0003
EUR/L 9233125.00 USD-S 8500000.00EUR	CLO ReInv6m ARESE 16A B1 XS2465009590	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028		9,233,125	0.92				(559,085)		(559,085)		(559,085)			52,665		0003
EUR/L 6973248.00 USD-S 6400000.00EUR	CLO ReInv6m DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028		6,973,248	0.92				(446,151)		(446,151)		(446,151)			46,814		0003
EUR/L 3501477.00 USD-S 3150000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		3,501,477	0.9				(106,313)		(106,313)		(106,313)			15,524		0003
EUR/S 2497275.00 USD-L 2250000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		2,497,275	0.9				101,144		101,144		101,144			14,760		0003
EUR/L 865488.00 USD-S 780000.00EUR	CLO ReInv6m BECLO 12A C1 XS2404588613	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/19/2022	01/19/2027		865,488	0.9				(21,955)		(21,955)		(21,955)			2,386		0003
EUR/L 3372536.50 USD-S 3005000.00EUR	CLO TERM BECLO 3A CR XS2348330221	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2022	04/28/2028		3,372,537	0.89				(108,540)		(108,540)		(108,540)			21,183		0003
EUR/L 2288400.00 USD-S 2000000.00EUR	CLO ReInv6m AQUE 2022-7A D XS2448044110	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2023	03/15/2028		2,288,400	0.87				(27,599)		(27,599)		(27,599)			13,814		0003
EUR/S 3379350.00 USD-L 3000000.00EUR	CLO ReInv6m FICLO 2022-1A C XS2511429552	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/15/2027		3,379,350	0.89				71,137		71,137		71,137			17,240		0003
EUR/L 7750746.00 USD-S 6920000.00EUR	CLO ReInv6m DRYD 2013-29A XS1735593300	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2023	01/15/2027		7,750,746	0.89				(122,206)		(122,206)		(122,206)			20,983		0003
BRL/S 1037490.34 USD-L 7292934.59BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/16/2029		1,037,490	7.03				135,140		135,140		135,140			8,276		0003
BRL/S 820378.69 USD-L 5951191.12BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2029		820,379	7.25				102,795		102,795		102,795			7,156		0003
EUR/L 676057.08 USD-S 602331.69EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/07/2023	11/16/2026		676,057	0.89				(7,467)		(7,467)		(7,467)			1,213		0003
EUR/L 276291.08 USD-S 243406.82EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/07/2023	08/16/2027		276,291	0.88				(3,058)		(3,058)		(3,058)			1,294		0003
EUR/S 2648925.00 USD-L 2250000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	02/22/2028		2,648,925	0.85				(41,034)		(41,034)		(41,034)			15,656		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 7347367.50 USD-L 6225000.00EUR	CLO ReInv6m HNLY 9A D XS2554991229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	05/04/2028		7,347,368	0.85				(108,732)		(108,732)		(108,732)			46,389		0003
EUR/L 5243096.70 USD-S 5013000.00EUR	CLO ReInv6m BECLO 10A B1R XS2398804521	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2022	10/15/2026		5,243,097	0.96				(437,793)		(437,793)		(437,793)			5,314		0003
EUR/L 1714350.00 USD-S 1650000.00EUR	CLO ReInv6m SNDPE 2A B1R XS2439760062	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2022	04/21/2027		1,714,350	0.96				(166,746)		(166,746)		(166,746)			6,393		0003
EUR/L 7042490.33 USD-S 6750000.00EUR	CLO ReInv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		7,042,490	0.96				(696,540)		(696,540)		(696,540)			36,164		0003
EUR/L 4085281.20 USD-S 3938000.00EUR	CLO ReInv6m ALBAC 3A B2 XS2396622933	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2022	12/15/2026		4,085,281	0.96				(386,052)		(386,052)		(386,052)			9,321		0003
EUR/L 2624250.00 USD-S 2500000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/18/2022	10/26/2026		2,624,250	0.95				(209,907)		(209,907)		(209,907)			3,502		0003
EUR/L 1208765.00 USD-S 1150000.00EUR	CLO ReInv6m MDPKE 20A D XS2507607104	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2022	10/15/2026		1,208,765	0.95				(94,461)		(94,461)		(94,461)			1,225		0003
EUR/L 8389689.00 USD-S 7700000.00EUR	CLO ReInv6m DRYD 2021-103A C XS2552866175	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028		8,389,689	0.92				(536,776)		(536,776)		(536,776)			56,323		0003
EUR/L 2517240.00 USD-S 2200000.00EUR	CLO ReInv6m AQUE 2022-7A C XS2448043492	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/17/2023	03/15/2028		2,517,240	0.87				(30,359)		(30,359)		(30,359)			15,195		0003
EUR/S 2069696.50 USD-L 1835000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/25/2027		2,069,697	0.89				41,813		41,813		41,813			10,697		0003
EUR/L 1988121.80 USD-S 1774000.00EUR	CLO ReInv6m ALME 5A C1R XS1852482758	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2023	07/15/2027		1,988,122	0.89				(44,325)		(44,325)		(44,325)			8,830		0003
EUR/L 1127000.00 USD-S 1000000.00EUR	CLO ReInv6m CADOG 11A DN XS1833626820	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027		1,127,000	0.89				(24,598)		(24,598)		(24,598)			5,980		0003
EUR/L 3327275.50 USD-S 2950000.00EUR	CLO ReInv6m ANCHE 1X CE XS1846662861	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2023	01/18/2028		3,327,276	0.89				(78,325)		(78,325)		(78,325)			18,978		0003
EUR/L 1127890.00 USD-S 1000000.00EUR	CLO ReInv6m ANCHE 1X CE XS1846662861	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2023	01/18/2028		1,127,890	0.89				(26,551)		(26,551)		(26,551)			6,433		0003
EUR/L 1157500.00 USD-S 1000000.00EUR	CLO ReInv6m DRYD 2017-62X D XS1826186592	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/12/2023	10/12/2027		1,157,500	0.86				6,062		6,062		6,062			5,882		0003
BRL/S 440800.58 USD-L 3408754.97BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2030		440,801	7.73				51,718		51,718		51,718			4,432		0003
BRL/S 359620.03 USD-L 3045975.11BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2032		358,620	8.49				37,884		37,884		37,884			4,222		0003
EUR/L 1476844.22 USD-S 1402511.13EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/27/2023	12/15/2027		1,476,844	0.95				(134,614)		(134,614)		(134,614)			8,117		0003
EUR/L 22682.33 USD-S 20206.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		22,682	0.89				(213)		(213)		(213)			24		0003
EUR/S 53198.02 USD-L 47236.74EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		53,198	0.89				539		539		539			144		0003
EUR/S 48322.74 USD-L 42631.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2026		48,323	0.88				(19)		(19)		(19)			51		0003
GBP/S 1454037.06 USD-L 1137121.34GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		1,454,037	0.78				53,733		53,733		53,733			6,112		0003
GBP/L 189499.97 USD-S 150807.33GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027		189,500	0.8				(10,495)		(10,495)		(10,495)			503		0003
EUR/S 442786.50 USD-L 377000.00EUR	CLO ReInv6m CORDA 3A DRR XS1823358350	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/10/2025	04/03/2028		442,787	0.85				(5,123)		(5,123)		(5,123)			2,720		0003
EUR/S 3592080.00 USD-L 3000000.00EUR	CLO ReInv6m ANCHE 1A D2R XS2399534093	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/18/2028		3,592,080	0.84				(102,444)		(102,444)		(102,444)			22,365		0003
GBP/S 669754.50 USD-L 500000.00GBP	7410018 - Corus Hotel CML	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/13/2026	11/15/2027		669,755	0.75				(6,419)		(6,419)		(6,419)			3,554		0003
GBP/S 127584.99 USD-L 95072.88GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/22/2026	01/15/2027		127,585	0.75				(1,502)		(1,502)		(1,502)			345		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 738835.44 USD- L 556142.60GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/15/2028		738,835	0.75				(1,046)		(1,046)		(1,046)			4,830		0003
PLN/L 34505844.27 USD- S 129822028.00PLN	Group Mousquetaires CML	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/25/2026	12/29/2026		34,505,844	3.76				775,516		775,516		775,516			85,672		0003
EUR/S 1888651.70 USD- L 1625000.00EUR	CLO ACLO 3A C XS1582974348	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/07/2026	07/26/2027		1,888,652	0.86				(25,322)		(25,322)		(25,322)			8,547		0003
PLN/L 12760251.72 USD- S 48485128.46PLN	Ares Polish Retail (aka Project Oak)	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/29/2026	10/30/2026		12,760,252	3.8				167,827		167,827		167,827			18,291		0003
EUR/L 216958.92 USD- S 185338.85EUR	Summit Pool Mont Logistics June 2021 - 720045226	B1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	08/24/2026	11/25/2026		216,959	0.85				6,620		6,620		6,620			425		0003
GBP/L 61164762.10 USD- S 45167999.99GBP	Heylo Deal 1st Funding - 19344	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/31/2026	12/16/2026		61,164,762	0.74				1,270,050		1,270,050		1,270,050			140,465		0003
EUR/L 133321.87 USD- S 116838.08EUR	Saint James Albany Paris- 50229626	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/23/2026	10/14/2026		133,322	0.88				950		950		950			131		0003
GBP/L 506410.75 USD- S 367843.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		506,411	0.73				18,061		18,061		18,061			1,345		0003
EUR/L 4960800.00 USD- S 4000000.00EUR	CLO ReInv6m NEUBE 2022-3A C XS2440262736	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/04/2022	04/26/2027		4,960,800	0.81				380,514		380,514		380,514			18,724		0003
EUR/L 104380.54 USD- S 90892.96EUR	Testa Home CML	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/21/2026	10/16/2026		104,381	0.87				1,395		1,395		1,395			109		0003
EUR/L 4516992.00 USD- S 3600000.00EUR	CLO ReInv6m ARBR 8A CR XS2388929619	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		4,516,992	0.8				436,143		436,143		436,143			4,578		0003
GBP/L 18243673.84 USD- S 13251742.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		18,243,674	0.73				650,662		650,662		650,662			48,457		0003
EUR/L 7434480.00 USD- S 6000000.00EUR	CLO ReInv6m OCPE 2022-5A D XS2423747208	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		7,434,480	0.81				566,381		566,381		566,381			27,653		0003
EUR/L 9856400.00 USD- S 8000000.00EUR	CLO ReInv6m BBAME 3A C XS2441621856	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		9,856,400	0.81				702,620		702,620		702,620			36,206		0003
EUR/L 19244025.00 USD- S 15500000.00EUR	CLO ReInv6m RRME 11A CN XS2446268075	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/16/2022	09/30/2027		19,244,025	0.81				1,348,311		1,348,311		1,348,311			96,220		0003
EUR/L 6357520.00 USD- S 5200000.00EUR	CLO ReInv6m LOGIC 1A D XS2434370677	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		6,357,520	0.82				408,677		408,677		408,677			23,353		0003
GBP/L 116769.11 USD- S 86965.90GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/14/2022	01/11/2027		116,769	0.74				1,347		1,347		1,347			310		0003
GBP/L 119674.84 USD- S 92965.77GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2022	01/11/2027		119,675	0.78				(3,651)		(3,651)		(3,651)			318		0003
GBP/L 180231.72 USD- S 143628.10GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/23/2022	01/11/2027		180,232	0.8				(10,248)		(10,248)		(10,248)			479		0003
GBP/L 105612.55 USD- S 91241.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027		105,613	0.86				(15,291)		(15,291)		(15,291)			281		0003
GBP/L 569051.43 USD- S 480759.88GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/14/2022	01/11/2027		569,051	0.84				(68,141)		(68,141)		(68,141)			1,511		0003
GBP/L 443664.86 USD- S 361312.67GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/13/2022	01/11/2027		443,665	0.81				(35,397)		(35,397)		(35,397)			1,178		0003
GBP/L 373682.98 USD- S 308561.15GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/11/2023	01/11/2027		373,683	0.83				(35,377)		(35,377)		(35,377)			993		0003
EUR/L 1144200.00 USD- S 1000000.00EUR	CLO ReInv6m AQUE 2022-7A D XS2448044110	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/17/2023	03/15/2028		1,144,200	0.87				(13,800)		(13,800)		(13,800)			6,907		0003
EUR/S 524473.50 USD- L 465000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/25/2027		524,474	0.89				10,596		10,596		10,596			2,711		0003
GBP/L 85208.63 USD- S 66972.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	11/16/2026		85,209	0.79				(3,628)		(3,628)		(3,628)			153		0003
EUR/L 1127000.00 USD- S 1000000.00EUR	CLO ReInv6m CADOG 11A DN XS1833626820	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027		1,127,000	0.89				(24,598)		(24,598)		(24,598)			5,980		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 992640.00 USD- S 880000.00EUR	CLO ReInv6m MILPK 1A CE XS1823316788	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/21/2023	01/18/2028		992,640	0.89				(23,274)		(23,274)		(23,274)			5,662		0003
GBP/L 383928.47 USD- S 304149.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/13/2023	01/11/2027		383,928	0.79				(19,462)		(19,462)		(19,462)			1,020		0003
GBP/L 312304.76 USD- S 251432.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/17/2023	01/11/2027		312,305	0.81				(21,109)		(21,109)		(21,109)			830		0003
BRL/S 704110.75 USD- L 4436320.17BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2027		704,111	6.3				90,677		90,677		90,677			3,592		0003
BRL/S 298393.25 USD- L 2272503.30BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2030		298,393	7.62				30,745		30,745		30,745			3,000		0003
BRL/S 242674.30 USD- L 2030650.02BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2032		242,674	8.37				22,497		22,497		22,497			2,857		0003
GBP/L 177514.59 USD- S 145994.40GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2023	01/11/2027		177,515	0.82				(16,038)		(16,038)		(16,038)			471		0003
GBP/L 305549.71 USD- S 244919.81GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/14/2023	01/11/2027		305,550	0.8				(19,243)		(19,243)		(19,243)			812		0003
GBP/L 592969.76 USD- S 465001.38GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/20/2023	01/11/2027		592,970	0.78				(23,825)		(23,825)		(23,825)			1,575		0003
GBP/L 122713.73 USD- S 97326.19GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027		122,714	0.79				(6,367)		(6,367)		(6,367)			326		0003
GBP/L 60472.18 USD- S 47559.72GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2026		60,472	0.79				(2,611)		(2,611)		(2,611)			139		0003
EUR/L 372977.16 USD- S 325119.56EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		372,977	0.87				662		662		662			1,568		0003
EUR/L 127830.70 USD- S 108083.79EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2029		127,831	0.85				47		47		47			1,052		0003
EUR/L 57984.41 USD- S 45711.01EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2034		57,984	0.79				(111)		(111)		(111)			805		0003
GBP/L 2072796.55 USD- S 1614830.60GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2028		2,072,797	0.78				(66,819)		(66,819)		(66,819)			13,551		0003
EUR/L 1403750.00 USD- S 1250000.00EUR	CLO ReInv6m CORDA 10A C XS1730938377	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2024	02/24/2027		1,403,750	0.89				(20,612)		(20,612)		(20,612)			4,454		0003
EUR/L 1147576.95 USD- S 1021521.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	05/10/2024	10/16/2026		1,147,577	0.89				(9,851)		(9,851)		(9,851)			1,201		0003
EUR/L 23279062.50 USD- S 18750000.00EUR	CLO ReInv6m RRME 11A BN XS2446267770	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/16/2022	09/30/2027		23,279,063	0.81				1,631,022		1,631,022		1,631,022			116,395		0003
EUR/L 4279100.00 USD- S 3500000.00EUR	CLO ReInv6m LOGIC 1A C XS2434369828	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		4,279,100	0.82				275,071		275,071		275,071			15,718		0003
EUR/S 848136.77 USD- L 697710.41EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		848,137	0.82				(53,697)		(53,697)		(53,697)			2,253		0003
GBP/L 44450.66 USD- S 38402.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027		44,451	0.86				(6,436)		(6,436)		(6,436)			118		0003
EUR/L 2579500.00 USD- S 2500000.00EUR	CLO ReInv6m BABSE 2020-1A BR XS2401844191	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/29/2022	10/21/2026		2,579,500	0.97				(254,101)		(254,101)		(254,101)			3,094		0003
EUR/L 733215.00 USD- S 700000.00EUR	CLO ReInv6m ALBAC 3A B1 XS2396622776	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/03/2022	12/15/2026		733,215	0.95				(61,647)		(61,647)		(61,647)			1,673		0003
EUR/L 1296750.00 USD- S 1250000.00EUR	CLO ReInv6m ALBAC 3A B1 XS2396622776	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	10/07/2022	12/15/2026		1,296,750	0.96				(122,541)		(122,541)		(122,541)			2,959		0003
EUR/L 5843177.60 USD- S 5200000.00EUR	CLO ReInv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	03/21/2023	04/15/2027		5,843,178	0.89				(94,009)		(94,009)		(94,009)			21,464		0003
GBP/L 335375.55 USD- S 268827.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/14/2023	01/11/2027		335,376	0.8				(21,122)		(21,122)		(21,122)			891		0003
GBP/L 85246.67 USD- S 67007.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2026		85,247	0.79				(3,634)		(3,634)		(3,634)			89		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 324061.68 USD- S 253371.13GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2024	01/11/2027		324,062	0.78				(12,030)		(12,030)		(12,030)			861		0003
GBP/L 398961.05 USD- S 317795.96GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027		398,961	0.8				(22,503)		(22,503)		(22,503)			1,060		0003
EUR/L 15038142.38 USD- S 13239549.57EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		15,038,142	0.88				(131,391)		(131,391)		(131,391)			65,738		0003
EUR/L 529598.22 USD- S 470795.82EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		529,598	0.89				(9,658)		(9,658)		(9,658)			2,315		0003
EUR/L 608814.74 USD- S 538631.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027		608,815	0.88				(6,282)		(6,282)		(6,282)			2,242		0003
GBP/L 509690.01 USD- S 388598.72GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/18/2024	01/11/2027		509,690	0.76				(5,655)		(5,655)		(5,655)			1,354		0003
GBP/L 627769.13 USD- S 478624.81GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/18/2024	01/11/2027		627,769	0.76				(6,965)		(6,965)		(6,965)			1,667		0003
EUR/S 10407062.50 USD- L 9125000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	08/23/2027		10,407,063	0.88				70,054		70,054		70,054			49,252		0003
EUR/S 8433706.00 USD- L 7400000.00EUR	CLO ReInv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		8,433,706	0.88				83,740		83,740		83,740			43,308		0003
EUR/S 8913060.00 USD- L 7800000.00EUR	CLO ReInv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027		8,913,060	0.88				67,738		67,738		67,738			46,066		0003
EUR/S 2529780.00 USD- L 2200000.00EUR	CLO ReInv6m ARESE 16A C XS2465009830	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	01/18/2028		2,529,780	0.87				12,799		12,799		12,799			14,430		0003
EUR/S 2311011.00 USD- L 2060000.00EUR	CLO ReInv6m HARVT 29A B XS2498563555	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		2,311,011	0.89				49,087		49,087		49,087			10,246		0003
EUR/S 8974800.00 USD- L 8000000.00EUR	CLO ReInv6m HARVT 29A D XS2498563712	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		8,974,800	0.89				190,630		190,630		190,630			39,791		0003
EUR/S 4837070.00 USD- L 4300000.00EUR	CLO ReInv6m PENTA 2021-9A D XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2024	01/15/2027		4,837,070	0.89				54,651		54,651		54,651			13,095		0003
EUR/S 1132000.00 USD- L 1000000.00EUR	CLO ReInv6m DRYD 2017-62X D XS1826186592	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2024	10/12/2027		1,132,000	0.88				18,278		18,278		18,278			5,752		0003
EUR/S 3382500.00 USD- L 3000000.00EUR	CLO ReInv6m DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	12/13/2024	07/19/2028		3,382,500	0.89				104,551		104,551		104,551			22,708		0003
EUR/S 1090766.60 USD- L 1000000.00EUR	CLO ReInv6m CORDA 10A C XS1730938377	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2025	02/24/2027		1,090,767	0.92				48,711		48,711		48,711			3,461		0003
EUR/S 12060270.00 USD- L 10000000.00EUR	CLO ReInv6m BECLO 12A C1 XS2404588613	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	01/19/2027		12,060,270	0.83				(682,306)		(682,306)		(682,306)			33,254		0003
EUR/L 37626343.83 USD- S 29566512.52EUR	RWE Alkaios November 2025 50450446	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/20/2025	05/31/2034		37,626,344	0.79				27,013		27,013		27,013			521,068		0003
JPY/S 642324.87 EUR- L 100215276.28JPY	Castleforbes 7410004 CML	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	01/20/2026	11/22/2027		642,325	158.13				26,719		26,719		26,719			3,437		0003
EUR/S 646464.58 JPY- L 551686.41EUR	Castleforbes 7410004 CML	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	01/20/2026	11/22/2027		646,465	0.85				(26,973)		(26,973)		(26,973)			3,459		0003
EUR/S 14737418.57 USD- L 12550000.00EUR	CLO ReInv6m PENTA 2021-10A D XS2401708768	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/21/2026	05/20/2027		14,737,419	0.85				(386,676)		(386,676)		(386,676)			58,747		0003
GBP/L 20542963.32 USD- S 15244675.00GBP	Project Jaguar - AAIA	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2026	10/20/2026		20,542,963	0.74				332,245		332,245		332,245			24,044		0003
EUR/S 28227442.25 USD- L 24500000.00EUR	CLO ReInv6m RRME 5A BRN XS2406903067	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/17/2026	01/15/2027		28,227,442	0.87				(356,007)		(356,007)		(356,007)			76,416		0003
EUR/L 347138.30 USD- S 308101.80EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	02/16/2027		347,138	0.89				(3,846)		(3,846)		(3,846)			1,071		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 543353.19 USD- S 480503.35EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	05/14/2027		543,353	0.88				(5,974)		(5,974)		(5,974)			2,138		0003
EUR/S 15967000.00 USD- L 14000000.00EUR	CLO Relnv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	08/23/2027		15,967,000	0.88				107,481		107,481		107,481			75,565		0003
EUR/L 1262552.38 USD- S 1109789.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	04/16/2027		1,262,552	0.88				(4,973)		(4,973)		(4,973)			4,649		0003
EUR/L 1695293.02 USD- S 1484429.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	07/16/2027		1,695,293	0.88				(6,550)		(6,550)		(6,550)			7,543		0003
EUR/L 1256249.82 USD- S 1108439.42EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	01/15/2027		1,256,250	0.88				(5,009)		(5,009)		(5,009)			3,401		0003
EUR/S 11283653.70 USD- L 9900000.00EUR	CLO Relnv6m CONTE 10A C XS2532683526	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027		11,283,654	0.88				123,471		123,471		123,471			59,868		0003
EUR/S 3395775.00 USD- L 3000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027		3,395,775	0.88				18,300		18,300		18,300			9,363		0003
EUR/S 7186875.00 USD- L 6250000.00EUR	CLO Relnv6m ARESE 16A D XS2465010093	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	01/18/2028		7,186,875	0.87				36,362		36,362		36,362			40,993		0003
EUR/S 7231360.00 USD- L 6400000.00EUR	CLO Relnv6m TRNTE 3A D XS2498898142	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027		7,231,360	0.89				135,986		135,986		135,986			37,756		0003
EUR/L 86523.11 USD- S 77080.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		86,523	0.89				(813)		(813)		(813)			91		0003
EUR/L 72122.35 USD- S 64040.45EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		72,122	0.89				(731)		(731)		(731)			195		0003
EUR/S 2281426.00 USD- L 2000000.00EUR	CLO Relnv6m AQUE 2022-7A D XS2448044110	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2024	03/15/2028		2,281,426	0.88				34,118		34,118		34,118			13,772		0003
EUR/S 1330473.45 USD- L 1166815.86EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	04/16/2027		1,330,473	0.88				2,252		2,252		2,252			4,900		0003
EUR/S 16592350.00 USD- L 14500000.00EUR	CLO Relnv6m TIKEH 7A B1 XS2513943774	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/20/2027		16,592,350	0.87				100,350		100,350		100,350			85,204		0003
EUR/S 11449800.00 USD- L 10000000.00EUR	CLO Relnv6m TIKEH 7A C XS2513944152	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/04/2024	10/20/2027		11,449,800	0.87				62,723		62,723		62,723			58,797		0003
EUR/S 1719150.00 USD- L 1500000.00EUR	CLO Relnv6m RRME 9A A2E XS2388492501	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		1,719,150	0.87				(19,654)		(19,654)		(19,654)			1,743		0003
EUR/L 382330.32 USD- S 338435.26EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	05/10/2024	02/16/2027		382,330	0.89				(3,226)		(3,226)		(3,226)			1,180		0003
GBP/L 114602.95 USD- S 88203.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/03/2024	01/11/2027		114,603	0.77				(2,369)		(2,369)		(2,369)			304		0003
GBP/L 446046.50 USD- S 340075.53GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/18/2024	01/11/2027		446,047	0.76				(4,949)		(4,949)		(4,949)			1,185		0003
EUR/S 124025.99 USD- L 104840.23EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/17/2030		124,026	0.85				1,516		1,516		1,516			1,195		0003
GBP/S 1352368.05 USD- L 1058688.00GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		1,352,368	0.78				49,867		49,867		49,867			8,841		0003
GBP/S 1281231.65 USD- L 1002921.06GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		1,281,232	0.78				45,649		45,649		45,649			10,545		0003
GBP/S 970143.85 USD- L 756742.47GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032		970,144	0.78				27,651		27,651		27,651			11,593		0003
GBP/S 860532.98 USD- L 670928.57GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033		860,533	0.78				22,667		22,667		22,667			11,147		0003
GBP/L 501550.55 USD- S 397016.19GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/18/2024	01/11/2027		501,551	0.79				(24,957)		(24,957)		(24,957)			1,332		0003
EUR/S 530248.21 USD- L 462000.00EUR	CLO Relnv6m WILPK 1A C XS1699705643	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	07/15/2027		530,248	0.87				(730)		(730)		(730)			2,355		0003
GBP/L 174111.70 USD- S 129070.48GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2025	01/11/2027		174,112	0.74				2,943		2,943		2,943			462		0003
GBP/L 148599.61 USD- S 110358.10GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2025	01/11/2027		148,600	0.74				2,247		2,247		2,247			395		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 11803490.71 USD-S 10034353.85EUR	65 Rue Paul Meurice - 7200420	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/19/2025	02/01/2027		11,803,491	0.85				380,348		380,348		380,348			34,399		0003
GBP/L 853620.44 USD-S 653648.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/19/2025	01/11/2027		853,620	0.77				(13,224)		(13,224)		(13,224)			2,267		0003
GBP/L 88449.15 USD-S 66285.83GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	01/11/2027		88,449	0.75				543		543		543			235		0003
GBP/S 127902.00 USD-L 95220.88GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	10/16/2026		127,902	0.74				(1,665)		(1,665)		(1,665)			134		0003
GBP/S 69309.58 USD-L 52273.61GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/15/2029		69,310	0.75				154		154		154			570		0003
EUR/L 132460.09 USD-S 115972.08EUR	Testa Home CML	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/23/2026	10/16/2026		132,460	0.88				1,059		1,059		1,059			139		0003
GBP/L 528247.38 USD-S 405372.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	10/18/2024	01/11/2027		528,247	0.77				(9,343)		(9,343)		(9,343)			1,403		0003
EUR/S 1910663.32 USD-L 1700000.00EUR	CLO ReInv6m DRYD 2017-62A C XS1826187723 ..	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	05/10/2027		1,910,663	0.89				32,247		32,247		32,247			7,450		0003
EUR/L 658864.86 USD-S 585605.60EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027		658,865	0.89				(7,326)		(7,326)		(7,326)			1,784		0003
EUR/L 2548137.90 USD-S 2236974.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	10/15/2027		2,548,138	0.88				(26,045)		(26,045)		(26,045)			13,000		0003
EUR/S 2765925.00 USD-L 2500000.00EUR	CLO ReInv6m CORDA 6A CR XS1803165668	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/21/2024	04/15/2027		2,765,925	0.9				88,637		88,637		88,637			10,160		0003
EUR/L 885815.38 USD-S 799429.07EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2024	12/16/2027		885,815	0.9				(35,111)		(35,111)		(35,111)			4,874		0003
GBP/L 207516.70 USD-S 170171.17GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/11/2027		207,517	0.82				(18,158)		(18,158)		(18,158)			551		0003
GBP/L 265189.65 USD-S 200557.69GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/17/2025	01/11/2027		265,190	0.76				(782)		(782)		(782)			704		0003
EUR/L 524219.97 USD-S 429233.23EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/25/2025	12/16/2027		524,220	0.82				29,140		29,140		29,140			2,884		0003
GBP/L 128036.76 USD-S 95458.78GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2025	01/11/2027		128,037	0.75				1,443		1,443		1,443			340		0003
GBP/L 84824.56 USD-S 63569.48GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	01/11/2027		84,825	0.75				521		521		521			225		0003
GBP/S 47793526.01 USD-L 35032179.00GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/02/2026	01/11/2027		47,793,526	0.73				(1,335,166)		(1,335,166)		(1,335,166)			126,944		0003
EUR/S 6247517.64 USD-L 5200000.00EUR	CLO ReInv6m LOGIC 1A D XS2434370677	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	02/06/2026	04/15/2027		6,247,518	0.83				(310,028)		(310,028)		(310,028)			22,949		0003
SEK/L 52663679.58 USD-S 481899000.01SEK	Sunbeam Upsize - Project Lindy	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	05/12/2026	05/17/2027		52,663,680	9.15				3,889,912		3,889,912		3,889,912			208,570		0003
EUR/S 1771148.21 USD-L 1491744.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	12/15/2027		1,771,148	0.84				(50,632)		(50,632)		(50,632)			9,734		0003
GBP/L 20542963.32 USD-S 15244675.00GBP	Project Jaguar - AAIA	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2026	10/20/2026		20,542,963	0.74				332,245		332,245		332,245			24,044		0003
EUR/S 4927023.85 USD-L 4300000.00EUR	CLO ReInv6m AQUE 2020-5A DR XS2389542403 ...	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/21/2026	10/20/2026		4,927,024	0.87				(54,133)		(54,133)		(54,133)			5,767		0003
EUR/S 8668660.00 USD-L 7700000.00EUR	CLO ReInv6m DRYD 2021-103A C XS2552866175 .	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/16/2024	07/19/2028		8,668,660	0.89				280,377		280,377		280,377			58,195		0003
EUR/S 1669800.00 USD-L 1500000.00EUR	CLO ReInv6m MILPK 1X B XS1823315624	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	03/05/2025	04/15/2027		1,669,800	0.9				42,937		42,937		42,937			6,134		0003
EUR/S 2229285.20 USD-L 2000000.00EUR	CLO ReInv6m PENTA 2021-2A C XS2393698803	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	11/04/2026		2,229,285	0.9				38,568		38,568		38,568			3,452		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 5313564.95 USD-S 4581105.70EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2025	11/15/2027		5,313,565	0.86				30,459		30,459		30,459			28,192		0003
EUR/S 6065532.31 USD-L 5060000.00EUR	CLO Reinv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	04/15/2027		6,065,532	0.83				(287,898)		(287,898)		(287,898)			22,281		0003
EUR/S 3869183.50 USD-L 3250000.00EUR	CLO Reinv6m OTOPK 1A B XS2446379575	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	05/17/2027		3,869,184	0.84				(153,318)		(153,318)		(153,318)			15,324		0003
EUR/S 1164862.50 USD-L 1000000.00EUR	CLO Reinv6m CADOG 11A DN XS1833626820	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/17/2026	11/15/2027		1,164,863	0.86				(12,910)		(12,910)		(12,910)			6,180		0003
SEK/S 151084462.00 USD-L 1445697000.01SEK	Sunbeam Upsize - Project Lindy	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/24/2026	05/17/2027		151,084,462	9.57				(4,763,160)		(4,763,160)		(4,763,160)			598,358		0003
EUR/S 11704.72 USD-L 10051.76EUR	Irish RPL EPF	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/31/2026	12/16/2026		11,705	0.86				(285)		(285)		(285)			27		0003
EUR/S 3571355.96 USD-L 3005000.00EUR	CLO TERM BECLO 3A CR XS2348330221	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/08/2026	04/28/2028		3,571,356	0.84				(86,491)		(86,491)		(86,491)			22,432		0003
EUR/S 4176234.79 USD-L 3573555.39EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/09/2026	12/16/2026		4,176,235	0.86				(116,458)		(116,458)		(116,458)			9,591		0003
EUR/S 310124.34 USD-L 265369.78EUR	Irish RPL UPB	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/09/2026	12/16/2026		310,124	0.86				(8,648)		(8,648)		(8,648)			712		0003
GBP/S 979454.60 USD-L 738096.91GBP	Misc 09.30.2026	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/30/2026	10/02/2026		979,455	0.75				(1,027)		(1,027)		(1,027)			363		0003
EUR/L 597170.33 USD-S 495741.60EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2022	01/11/2027		597,170	0.83				32,763		32,763		32,763			1,586		0003
GBP/L 128059.37 USD-S 102051.54GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/23/2022	01/11/2027		128,059	0.8				(7,282)		(7,282)		(7,282)			340		0003
GBP/L 404326.02 USD-S 341592.55GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/14/2022	01/11/2027		404,326	0.84				(48,416)		(48,416)		(48,416)			1,074		0003
EUR/L 518133.00 USD-S 462000.00EUR	CLO Reinv6m WILPK 1A C XS1699705643	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/20/2023	07/15/2027		518,133	0.89				(11,187)		(11,187)		(11,187)			2,301		0003
GBP/L 85127.56 USD-S 66903.14GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	02/23/2024	01/15/2027		85,128	0.79				(3,613)		(3,613)		(3,613)			230		0003
GBP/L 85193.07 USD-S 67007.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2026		85,193	0.79				(3,688)		(3,688)		(3,688)			89		0003
EUR/S 1823620.80 USD-L 1600000.00EUR	CLO Reinv6m CONTE 10A D XS2532683872	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027		1,823,621	0.88				19,955		19,955		19,955			9,676		0003
EUR/S 2285400.00 USD-L 2000000.00EUR	CLO Reinv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027		2,285,400	0.88				17,369		17,369		17,369			11,812		0003
EUR/L 32711275.00 USD-S 29000000.00EUR	Project Physicus - 7200542	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/08/2024	02/25/2027		32,711,275	0.89				(337,680)		(337,680)		(337,680)			104,148		0003
EUR/L 31168186.87 USD-S 27431954.65EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2024	07/06/2027		31,168,187	0.88				(262,953)		(262,953)		(262,953)			136,250		0003
EUR/L 25585482.72 USD-S 22525406.28EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		25,585,483	0.88				(223,545)		(223,545)		(223,545)			111,846		0003
EUR/L 235130.51 USD-S 208135.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	02/16/2027		235,131	0.89				(1,984)		(1,984)		(1,984)			726		0003
EUR/L 1374778.29 USD-S 1213717.92EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2027		1,374,778	0.88				(11,309)		(11,309)		(11,309)			5,063		0003
GBP/L 440180.34 USD-S 344103.27GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/21/2024	01/11/2027		440,180	0.78				(16,266)		(16,266)		(16,266)			1,169		0003
EUR/L 35889214.86 USD-S 31777240.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/03/2024	07/07/2027		35,889,215	0.89				(514,911)		(514,911)		(514,911)			157,169		0003
EUR/L 577966.43 USD-S 514892.14EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		577,966	0.89				(5,429)		(5,429)		(5,429)			605		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 575327.11 USD- S 510856.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		575,327	0.89				(5,829)		(5,829)		(5,829)			1,558		0003
GBP/L 327018.55 USD- S 250951.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2024	01/11/2027		327,019	0.77				(5,784)		(5,784)		(5,784)			869		0003
GBP/L 256094.34 USD- S 203804.28GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027		256,094	0.8				(14,183)		(14,183)		(14,183)			680		0003
GBP/L 365940.46 USD- S 290396.65GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	01/11/2027		365,940	0.79				(19,173)		(19,173)		(19,173)			972		0003
GBP/L 223222.53 USD- S 172534.71GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	01/11/2027		223,223	0.77				(5,587)		(5,587)		(5,587)			593		0003
GBP/L 18123082.01 USD- S 13472352.00GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/04/2026	11/10/2026		18,123,082	0.74				260,406		260,406		260,406			30,370		0003
EUR/S 349482.50 USD- L 300378.44EUR	Coupon Hedge CLO FMAN	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	08/17/2026	11/18/2026		349,483	0.86				(8,682)		(8,682)		(8,682)			640		0003
EUR/S 34015028.00 USD- L 29000000.00EUR	Project Physicus - 7200542	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/27/2026	02/25/2027		34,015,028	0.85				(968,827)		(968,827)		(968,827)			108,299		0003
CAD/L 812056.00 USD- S 1115270.00CAD	Motive Capital Fund Ii-b	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/04/2026	03/16/2027		812,056	1.37				21,719		21,719		21,719			2,746		0003
EUR/L 99435.53 USD- S 86586.92EUR	Testa Home CML	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQIWXH05	09/21/2026	10/16/2026		99,436	0.87				1,329		1,329		1,329			104		0003
SEK/S 136578666.42 USD- L 1306975890.43SEK	Sunbeam Upsize - Project Lindy	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/24/2026	05/17/2027		136,578,666	9.57				(4,297,550)		(4,297,550)		(4,297,550)			540,909		0003
EUR/L 70226258.42 USD- S 61544793.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/27/2026	10/19/2026		70,226,258	0.88				484,694		484,694		484,694			80,112		0003
EUR/L 6622622.24 USD- S 5692110.22EUR	Coupon Hedge CLO FMAN	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	08/17/2026	11/18/2026		6,622,622	0.86				164,531		164,531		164,531			12,133		0003
EUR/L 12260993.59 USD- S 10551675.00EUR	Coupon Hedge RML	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/18/2026	11/20/2026		12,260,994	0.86				288,423		288,423		288,423			22,916		0003
GBP/L 4064319.00 USD- S 3000000.00GBP	Heylo Flow 3 Draw	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	08/31/2026	12/16/2026		4,064,319	0.74				86,190		86,190		86,190			9,334		0003
EUR/L 3358923.89 USD- S 2902503.97EUR	Coupon Hedge CLO MJSD	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/14/2026	12/17/2026		3,358,924	0.86				61,334		61,334		61,334			7,764		0003
BRL/L 662753.06 USD- S 4861956.45BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/16/2029		662,753	7.34				(115,721)		(115,721)		(115,721)			5,287		0003
BRL/L 278302.06 USD- S 2272503.30BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2030		278,302	8.17				(47,320)		(47,320)		(47,320)			2,798		0003
GBP/L 12962610.37 USD- S 9415711.75GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		12,962,610	0.73				462,312		462,312		462,312			34,430		0003
EUR/L 3633000.00 USD- S 3000000.00EUR	CLO Reinv6m DUNEP 1A CR XS2401573493	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2022	11/20/2026		3,633,000	0.83				226,613		226,613		226,613			6,790		0003
EUR/L 4936800.00 USD- S 4000000.00EUR	CLO Reinv6m BECLO 8A B2R XS2439755906	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/04/2022	02/22/2027		4,936,800	0.81				371,887		371,887		371,887			15,558		0003
GBP/L 159282.48 USD- S 129790.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		159,282	0.81				(12,805)		(12,805)		(12,805)			423		0003
GBP/L 75040.49 USD- S 64829.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027		75,040	0.86				(10,865)		(10,865)		(10,865)			199		0003
GBP/L 315235.56 USD- S 256722.16GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/13/2022	01/11/2027		315,236	0.81				(25,151)		(25,151)		(25,151)			837		0003
GBP/L 499323.38 USD- S 406714.49GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQIWXH05	02/03/2023	01/11/2027		499,323	0.81				(39,936)		(39,936)		(39,936)			1,326		0003
EUR/L 7891142.00 USD- S 7000000.00EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2023	08/15/2028		7,891,142	0.89				(253,040)		(253,040)		(253,040)			54,052		0003
EUR/L 429855.40 USD- S 377000.00EUR	CLO Reinv6m CORDA 3A DRR XS1823358350	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/09/2023	04/03/2028		429,855	0.88				(6,934)		(6,934)		(6,934)			2,641		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 15931063.74 USD-L 13220000.00EUR	CLO ReInv6m BECLO 12A D XS2404588456	D1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	07/22/2025	01/19/2027		15,931,064	0.83				(889,395)		(889,395)		(889,395)			43,927		0003
EUR/S 8268721.84 USD-L 6920000.00EUR	CLO ReInv6m DRYD 2013-29A XS1735593300	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2025	01/15/2027		8,268,722	0.84				(396,463)		(396,463)		(396,463)			22,385		0003
GBP/L 155003577.24 USD- S 116763083.56GBP	Patrizia London - 7200445	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/28/2025	12/01/2026		155,003,577	0.75				180,967		180,967		180,967			319,419		0003
GBP/S 36385717.78 USD-L 27148455.72GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/16/2025	12/01/2026		36,385,718	0.75				(388,084)		(388,084)		(388,084)			74,981		0003
EUR/S 6247517.64 USD-L 5200000.00EUR	CLO ReInv6m LOGIC 1A D XS2434370677	D1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	02/06/2026	04/15/2027		6,247,518	0.83				(310,028)		(310,028)		(310,028)			22,949		0003
EUR/S 787491.43 USD-L 665886.00EUR	CLO ACLO 3A B1R XS2057851672	D1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	04/22/2026	12/28/2026		787,491	0.85				(30,540)		(30,540)		(30,540)			1,944		0003
EUR/S 1162247.20 USD-L 1000000.00EUR	CLO ACLO 3A ONE XS1582975741	D1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	07/07/2026	07/26/2027		1,162,247	0.86				(15,583)		(15,583)		(15,583)			5,260		0003
EUR/S 621220.29 USD-L 539923.00EUR	CLO ACLO 3A B1R XS2057851672	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2026	12/28/2026		621,220	0.87				(7,459)		(7,459)		(7,459)			1,534		0003
EUR/S 4654422.00 USD-L 4000000.00EUR	CLO ReInv6m JUBIL 2021-25A B1 XS2402444033	D1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	08/17/2026	11/16/2026		4,654,422	0.86				(116,514)		(116,514)		(116,514)			8,351		0003
EUR/L 641683.00 USD- S 548162.71EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	08/24/2026	11/25/2026		641,683	0.85				19,579		19,579		19,579			1,257		0003
GBP/L 145266310.04 USD- S 107274000.01GBP	Heylo Deal 1st Funding - 19344	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/31/2026	12/16/2026		145,266,310	0.74				3,016,368		3,016,368		3,016,368			333,605		0003
EUR/S 6531699.44 USD-L 5600000.00EUR	CLO ReInv6m BBAME 2A C XS2385781161	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/01/2026	01/15/2027		6,531,699	0.86				(161,086)		(161,086)		(161,086)			17,682		0003
EUR/L 422969.29 USD- S 363874.29EUR	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2026	03/15/2027		422,969	0.86				8,020		8,020		8,020			1,426		0003
GBP/S 3405779.86 USD-L 2566965.78GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/23/2026	12/01/2026		3,405,780	0.75				(2,098)		(2,098)		(2,098)			7,018		0003
GBP/S 1639013.54 USD-L 1235965.27GBP	Falkor Senior Note non-Callable	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2026	10/13/2026		1,639,014	0.75				(496)		(496)		(496)			1,547		0003
BRL/L 667232.82 USD- S 4115425.31BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2026		667,233	6.17				(126,381)		(126,381)		(126,381)			676		0003
BRL/L 595443.82 USD- S 4697992.20BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2030		595,444	7.89				(103,298)		(103,298)		(103,298)			5,604		0003
CHF/S 49325.02 USD- L 40000.00CHF	CHF 6 Year deal	BA1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2027		49,325	0.81				(2,057)		(2,057)		(2,057)			134		0003
EUR/L 13050350.00 USD-S 10550000.00EUR	CLO ReInv6m HNLY 3A DR XS2414937255	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2021	06/15/2027		13,050,350	0.81				940,158		940,158		940,158			54,860		0003
EUR/L 7573876.38 USD-S 6750000.00EUR	CLO TERM AQUE 2019-3A DR XS2340857866	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2028		7,573,876	0.89				(254,967)		(254,967)		(254,967)			48,916		0003
EUR/L 7542860.00 USD-S 6700000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/20/2023	02/15/2028		7,542,860	0.89				(199,270)		(199,270)		(199,270)			44,273		0003
GBP/L 184345.39 USD- S 149038.23GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		184,345	0.81				(13,279)		(13,279)		(13,279)			490		0003
GBP/L 104342.25 USD- S 84357.87GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		104,342	0.81				(7,516)		(7,516)		(7,516)			277		0003
BRL/S 703296.13 USD-L 4861956.45BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	04/16/2029		703,296	6.91				79,778		79,778		79,778			5,610		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BRL/S 637664.36 USD- L 4697992.20BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2030		637,664	7.37				67,621		67,621		67,621			6,001		0003
GBP/L 147665.32 USD- S 117115.69GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027		147,665	0.79				(7,662)		(7,662)		(7,662)			392		0003
GBP/L 60570.00 USD- S 47610.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2026		60,570	0.79				(2,582)		(2,582)		(2,582)			63		0003
GBP/L 60542.97 USD- S 47585.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	11/16/2026		60,543	0.79				(2,578)		(2,578)		(2,578)			109		0003
EUR/L 131776.61 USD- S 109749.82EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/17/2030		131,777	0.83				41		41		41			1,270		0003
EUR/L 136832.23 USD- S 112350.96EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/16/2031		136,832	0.82				(18)		(18)		(18)			1,485		0003
GBP/L 2539213.38 USD- S 1983605.48GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2027		2,539,213	0.78				(91,040)		(91,040)		(91,040)			10,674		0003
GBP/L 1360568.01 USD- S 1055194.67GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029		1,360,568	0.78				(36,984)		(36,984)		(36,984)			11,198		0003
GBP/L 985507.05 USD- S 759601.55GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/17/2030		985,507	0.77				(20,442)		(20,442)		(20,442)			9,498		0003
GBP/L 978225.26 USD- S 750979.01GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031		978,225	0.77				(16,448)		(16,448)		(16,448)			10,618		0003
GBP/L 2060831.69 USD- S 1569918.25GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2034		2,060,832	0.76				(16,429)		(16,429)		(16,429)			28,616		0003
SEK/S 96817631.94 USD- L 926486647.06SEK	Sunbeam Upsize - Project Lindy	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/24/2026	05/17/2027		96,817,632	9.57				(3,046,439)		(3,046,439)		(3,046,439)			383,438		0003
GBP/L 901950.22 USD- S 665519.15GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/14/2026	11/13/2026		901,950	0.74				19,547		19,547		19,547			1,566		0003
EUR/L 1514855.73 USD- S 1302010.82EUR	Coupon Hedge CLO FMAN	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	08/17/2026	11/18/2026		1,514,856	0.86				37,635		37,635		37,635			2,775		0003
EUR/L 6796274.03 USD- S 5848798.00EUR	Coupon Hedge RML	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/18/2026	11/20/2026		6,796,274	0.86				159,873		159,873		159,873			12,702		0003
EUR/L 93916.39 USD- S 80348.69EUR	Testa Home CML	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/24/2026	10/16/2026		93,916	0.86				2,878		2,878		2,878			98		0003
EUR/L 182612.97 USD- S 156967.16EUR	Saint James Albany Paris- 50229626	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2026	10/14/2026		182,613	0.86				4,777		4,777		4,777			179		0003
EUR/S 1302851.61 USD- L 1119284.76EUR	Testa Home CML	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/03/2026	10/16/2026		1,302,852	0.86				(34,653)		(34,653)		(34,653)			1,364		0003
EUR/L 2765180.00 USD- S 2200000.00EUR	CLO ReInv6m AQUE 2020-5A B2R XS2389542072	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		2,765,180	0.8				270,620		270,620		270,620			3,236		0003
EUR/L 5404670.00 USD- S 4300000.00EUR	CLO ReInv6m AQUE 2020-5A DR XS2389542403	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		5,404,670	0.8				528,939		528,939		528,939			6,326		0003
EUR/L 21338250.00 USD- S 17250000.00EUR	CLO ReInv6m RRME 10A BN XS2395275154	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		21,338,250	0.81				1,750,932		1,750,932		1,750,932			39,091		0003
EUR/L 11719200.00 USD- S 9500000.00EUR	CLO ReInv6m DRYD 2015-39A B2RR XS2440293962	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2022	04/15/2027		11,719,200	0.81				848,753		848,753		848,753			43,048		0003
EUR/L 6160250.00 USD- S 5000000.00EUR	CLO ReInv6m BBAME 3A B2 XS2441621930	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		6,160,250	0.81				439,138		439,138		439,138			22,628		0003
GBP/L 224175.36 USD- S 182668.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		224,175	0.81				(18,022)		(18,022)		(18,022)			595		0003
EUR/L 2470430.00 USD- S 2300000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		2,470,430	0.93				(170,312)		(170,312)		(170,312)			12,768		0003
EUR/L 3224700.00 USD- S 3000000.00EUR	CLO ReInv6m TRNTE 3A C XS2498897847	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		3,224,700	0.93				(220,791)		(220,791)		(220,791)			16,837		0003
GBP/L 526672.45 USD- S 480759.88GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/14/2022	01/11/2027		526,672	0.91				(110,034)		(110,034)		(110,034)			1,399		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 3382200.00 USD-S 3000000.00EUR	CLO ReInv6m ANCHE 1A D2R XS2399534093	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	04/18/2028		3,382,200	0.89				(92,849)		(92,849)		(92,849)			21,059		0003
EUR/L 3407008.42 USD-S 3016000.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	12/16/2027		3,407,008	0.89				(70,866)		(70,866)		(70,866)			18,746		0003
EUR/S 30371650.00 USD-L 26500000.00EUR	CLO ReInv6m RRME 8A C XS2379454841	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		30,371,650	0.87				(347,222)		(347,222)		(347,222)			30,785		0003
GBP/L 209140.19 USD-S 155318.81GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2025	01/11/2027		209,140	0.74				3,162		3,162		3,162			555		0003
EUR/S 9136528.48 USD-L 7750000.00EUR	CLO ReInv6m RRME 10A CN XS2395275741	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/12/2025	11/18/2026		9,136,528	0.85				(343,619)		(343,619)		(343,619)			16,738		0003
GBP/L 1366293.97 USD-S 1046221.29GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/19/2025	01/11/2027		1,366,294	0.77				(21,165)		(21,165)		(21,165)			3,629		0003
GBP/L 1201391.73 USD-S 919949.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/19/2025	01/11/2027		1,201,392	0.77				(18,611)		(18,611)		(18,611)			3,191		0003
EUR/S 4204865.00 USD-L 3500000.00EUR	CLO ReInv6m LOGIC 1A C XS2434369828	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2026	04/15/2027		4,204,865	0.83				(208,478)		(208,478)		(208,478)			15,446		0003
EUR/S 38355288.32 USD-L 32083051.71EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/11/2026	07/07/2027		38,355,288	0.84				(1,595,724)		(1,595,724)		(1,595,724)			167,968		0003
EUR/S 3314810.18 USD-L 2838199.80EUR	Coupon Hedge Strip CML EUR	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	10/16/2026		3,314,810	0.86				(99,005)		(99,005)		(99,005)			3,470		0003
EUR/S 2631051.96 USD-L 2237199.48EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/22/2026	04/16/2027		2,631,052	0.85				(76,456)		(76,456)		(76,456)			9,689		0003
SEK/S 50361487.33 USD-L 481899000.01SEK	Sunbeam Upsize - Project Lindy	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC OZ3VO5H2G7GRS05BHJ91	07/24/2026	05/17/2027		50,361,487	9.57				(1,587,720)		(1,587,720)		(1,587,720)			199,453		0003
EUR/S 1875991.98 USD-L 1655554.85EUR	Misc 09.29.2026	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/29/2026	10/01/2026		1,875,992	0.88				(1,411)		(1,411)		(1,411)			491		0003
GBP/L 3684092.91 USD-S 2725579.00GBP	Motive Capital Fund Ii-b	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/04/2026	03/16/2027		3,684,093	0.74				68,953		68,953		68,953			12,460		0003
EUR/L 126184.82 USD-S 110477.93EUR	Testa Home CML	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/23/2026	10/16/2026		126,185	0.88				1,008		1,008		1,008			132		0003
SEK/S 42807264.23 USD-L 409614150.00SEK	Sunbeam Upsize - Project Lindy	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC OZ3VO5H2G7GRS05BHJ91	07/24/2026	05/17/2027		42,807,264	9.57				(1,349,562)		(1,349,562)		(1,349,562)			169,535		0003
EUR/L 48993.22 USD-S 42926.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2026	10/19/2026		48,993	0.88				350		350		350			56		0003
GBP/L 166033.01 USD-S 122510.25GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/14/2026	11/13/2026		166,033	0.74				3,598		3,598		3,598			288		0003
BRL/S 683607.89 USD-L 4444545.03BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	04/17/2028		683,608	6.5				84,711		84,711		84,711			4,253		0003
BRL/S 633688.95 USD-L 4249644.84BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	10/16/2028		633,689	6.71				74,931		74,931		74,931			4,533		0003
BRL/S 260433.18 USD-L 2111149.52BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2031		260,433	8.11				24,689		24,689		24,689			2,924		0003
GBP/L 91033.33 USD-S 74869.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2023	01/11/2027		91,033	0.82				(8,225)		(8,225)		(8,225)			242		0003
GBP/L 251794.35 USD-S 198771.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/17/2024	01/11/2027		251,794	0.79				(11,845)		(11,845)		(11,845)			669		0003
EUR/L 111054.66 USD-S 97113.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	08/16/2027		111,055	0.87				(431)		(431)		(431)			520		0003
EUR/L 329330.16 USD-S 290581.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	01/15/2027		329,330	0.88				(1,313)		(1,313)		(1,313)			892		0003
EUR/S 2036124.00 USD-L 1800000.00EUR	CLO ReInv6m ALME 5A B1R XS1852482089	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	10/15/2026		2,036,124	0.88				3,941		3,941		3,941			2,064		0003
EUR/L 129555.92 USD-S 111206.80EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028		129,556	0.86				137		137		137			847		0003
GBP/L 878983.52 USD-S 670928.57GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2033		878,984	0.76				(9,290)		(9,290)		(9,290)			11,386		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 291769.95 USD- S 232411.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027		291,770	0.8				(16,457)		(16,457)		(16,457)			775		0003
EUR/L 53189661.13 USD- S 47155000.00EUR	Project Physicus - 7200542	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/08/2024	02/25/2027		53,189,661	0.89				(549,079)		(549,079)		(549,079)			169,349		0003
GBP/L 297343.86 USD- S 232443.35GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/21/2024	01/11/2027		297,344	0.78				(10,988)		(10,988)		(10,988)			790		0003
EUR/S 53165.35 USD- L 47363.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		53,165	0.89				499		499		499			56		0003
GBP/L 464719.81 USD- S 359759.59GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027		464,720	0.77				(12,380)		(12,380)		(12,380)			1,234		0003
EUR/S 976064.60 USD- L 829000.00EUR	CLO ReInv6m SNDPE 3A CE XS2113704832	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/23/2024	01/16/2029		976,065	0.85				(2,086)		(2,086)		(2,086)			7,399		0003
GBP/S 971682.30 USD- L 759601.55GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		971,682	0.78				32,028		32,028		32,028			9,364		0003
EUR/L 45768.48 USD- S 40853.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	11/07/2024	10/16/2026		45,768	0.89				(521)		(521)		(521)			48		0003
GBP/L 449929.11 USD- S 351864.48GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/20/2024	01/11/2027		449,929	0.78				(16,811)		(16,811)		(16,811)			1,195		0003
GBP/L 342255.52 USD- S 263862.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/18/2024	01/11/2027		342,256	0.77				(7,668)		(7,668)		(7,668)			909		0003
EUR/S 351163.19 USD- L 309804.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	08/16/2024	10/16/2026		351,163	0.88				(141)		(141)		(141)			368		0003
EUR/S 330390.78 USD- L 290581.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	08/16/2024	01/15/2027		330,391	0.88				177		177		177			894		0003
EUR/S 334087.30 USD- L 292034.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	08/16/2024	07/16/2027		334,087	0.87				739		739		739			1,486		0003
EUR/S 46074.04 USD- L 40522.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	08/16/2024	01/15/2027		46,074	0.88				25		25		25			125		0003
GBP/L 375333.66 USD- S 288028.04GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2024	01/11/2027		375,334	0.77				(6,638)		(6,638)		(6,638)			997		0003
EUR/L 14148.11 USD- S 12577.22EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2027		14,148	0.89				(246)		(246)		(246)			59		0003
EUR/S 37682.67 USD- L 32925.00EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2028		37,683	0.87				582		582		582			246		0003
EUR/S 135068.32 USD- L 112350.96EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/16/2031		135,068	0.83				1,427		1,427		1,427			1,466		0003
EUR/S 132034.56 USD- L 108118.70EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2032		132,035	0.82				1,252		1,252		1,252			1,578		0003
EUR/S 57591.30 USD- L 45711.01EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2034		57,591	0.79				382		382		382			800		0003
GBP/S 962079.21 USD- L 750979.01GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		962,079	0.78				29,348		29,348		29,348			10,442		0003
EUR/L 50426.00 USD- S 44819.12EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	11/07/2024	01/15/2027		50,426	0.89				(561)		(561)		(561)			137		0003
EUR/S 286537.15 USD- L 250000.00EUR	CLO ReInv6m CORDA 3A B1RR XS1823355927	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/10/2025	10/05/2026		286,537	0.87				(3,404)		(3,404)		(3,404)			168		0003
GBP/L 188424.23 USD- S 142501.52GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/17/2025	01/11/2027		188,424	0.76				(556)		(556)		(556)			500		0003
GBP/L 709133.65 USD- S 533127.07GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/02/2025	01/11/2027		709,134	0.75				2,121		2,121		2,121			1,884		0003
GBP/L 131653.54 USD- S 98703.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	01/11/2027		131,654	0.75				757		757		757			350		0003
GBP/L 952191.89 USD- S 782023.56GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/13/2023	01/11/2027		952,192	0.82				(84,596)		(84,596)		(84,596)			2,529		0003
GBP/L 146852.05 USD- S 118725.89GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		146,852	0.81				(10,578)		(10,578)		(10,578)			390		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 128120.96 USD- S 105371.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2023	01/11/2027		128,121	0.82				(11,576)		(11,576)		(11,576)			340		0003
GBP/L 85169.24 USD- S 66935.90GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2026		85,169	0.79				(3,615)		(3,615)		(3,615)			196		0003
GBP/L 215683.70 USD- S 168634.64GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2024	01/11/2027		215,684	0.78				(8,007)		(8,007)		(8,007)			573		0003
GBP/L 410639.18 USD- S 327098.28GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027		410,639	0.8				(23,162)		(23,162)		(23,162)			1,091		0003
EUR/L 404282.58 USD- S 359394.24EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		404,283	0.89				(7,372)		(7,372)		(7,372)			1,767		0003
EUR/S 3389700.00 USD- L 3000000.00EUR	CLO Reinv6m TRNTE 3A C XS2498897847	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027		3,389,700	0.89				63,743		63,743		63,743			17,698		0003
EUR/S 1482926.90 USD- L 1300000.00EUR	CLO Reinv6m AQUE 2022-7A C XS2448043492	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2024	03/15/2028		1,482,927	0.88				22,177		22,177		22,177			8,952		0003
EUR/S 1140713.00 USD- L 1000000.00EUR	CLO Reinv6m AQUE 2022-7A D XS2448044110	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2024	03/15/2028		1,140,713	0.88				17,059		17,059		17,059			6,886		0003
EUR/S 122844.95 USD- L 108376.66EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2026		122,845	0.88				(49)		(49)		(49)			129		0003
EUR/S 85428.44 USD- L 74904.37EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2027		85,428	0.88				127		127		127			315		0003
EUR/S 83227.13 USD- L 72750.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2027		83,227	0.87				184		184		184			370		0003
GBP/L 161293.04 USD- S 124138.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/03/2024	01/11/2027		161,293	0.77				(3,335)		(3,335)		(3,335)			428		0003
EUR/L 632355.02 USD- S 559754.82EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2027		632,355	0.89				(6,814)		(6,814)		(6,814)			2,329		0003
EUR/L 636189.34 USD- S 560815.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2027		636,189	0.88				(6,618)		(6,618)		(6,618)			2,830		0003
EUR/S 37821300.00 USD- L 33000000.00EUR	CLO Reinv6m RRME 8A B XS2379454254	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		37,821,300	0.87				(432,390)		(432,390)		(432,390)			38,335		0003
GBP/L 565023.44 USD- S 468525.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2023	01/11/2027		565,023	0.83				(56,074)		(56,074)		(56,074)			1,501		0003
BRL/S 279127.03 USD- L 2191705.42BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2031		279,127	7.85				27,566		27,566		27,566			2,975		0003
EUR/L 330982.40 USD- S 290935.17EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2027		330,982	0.88				(1,304)		(1,304)		(1,304)			1,219		0003
GBP/L 60531.92 USD- S 47610.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2026		60,532	0.79				(2,620)		(2,620)		(2,620)			63		0003
GBP/L 60442.59 USD- S 47536.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	01/15/2027		60,443	0.79				(2,610)		(2,610)		(2,610)			164		0003
GBP/L 153248.94 USD- S 119819.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2024	01/11/2027		153,249	0.78				(5,689)		(5,689)		(5,689)			407		0003
GBP/L 230254.35 USD- S 180026.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2024	01/11/2027		230,254	0.78				(8,548)		(8,548)		(8,548)			612		0003
EUR/L 133559.03 USD- S 108118.70EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2032		133,559	0.81				(92)		(92)		(92)			1,596		0003
EUR/L 92164.43 USD- S 73613.76EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2033		92,164	0.8				(126)		(126)		(126)			1,194		0003
AUD/L 68178.42 USD- S 102972.99AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	04/11/2024	06/15/2027		68,178	1.51				(3,054)		(3,054)		(3,054)			287		0003
AUD/L 19421.87 USD- S 29373.67AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	04/11/2024	06/15/2028		19,422	1.51				(850)		(850)		(850)			127		0003
GBP/L 312759.72 USD- S 244494.43GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/21/2024	01/11/2027		312,760	0.78				(11,558)		(11,558)		(11,558)			831		0003
GBP/L 328586.38 USD- S 257896.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WIK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027		328,586	0.78				(13,494)		(13,494)		(13,494)			873		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 331811.56 USD- L 290935.17EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2027		331,812	0.88				493		493		493			1,222		0003
EUR/S 111205.20 USD- L 97113.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	08/16/2027		111,205	0.87				286		286		286			521		0003
EUR/S 33295.84 USD- L 29253.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	02/16/2027		33,296	0.88				34		34		34			103		0003
GBP/L 320990.19 USD- S 248492.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	08/19/2024	01/11/2027		320,990	0.77				(8,551)		(8,551)		(8,551)			853		0003
SEK/L 70384.69 USD- S 678825.16SEK	EQT Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	11/30/2027		70,385	9.64				887		887		887			380		0003
GBP/L 72287.02 USD- S 53894.14GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2025	01/11/2027		72,287	0.75				815		815		815			192		0003
GBP/L 683683.05 USD- S 500000.00GBP	7410018 - Corus Hotel CML	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	01/26/2026	11/15/2027		683,683	0.73				20,347		20,347		20,347			3,627		0003
GBP/S 127772.65 USD- L 95170.90GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	11/16/2026		127,773	0.74				(1,586)		(1,586)		(1,586)			229		0003
EUR/S 1139731.24 USD- L 972365.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	05/22/2026	01/15/2027		1,139,731	0.85				(33,559)		(33,559)		(33,559)			3,085		0003
EUR/S 92779.59 USD- L 78281.80EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	06/11/2026	06/15/2028		92,780	0.84				(1,821)		(1,821)		(1,821)			607		0003
EUR/S 78436.34 USD- L 65282.01EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	06/11/2026	06/15/2029		78,436	0.83				(1,108)		(1,108)		(1,108)			646		0003
PLN/L 31811068.92 USD- S 119006322.20PLN	Ares Polish VAT	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/02/2026	10/19/2026		31,811,069	3.74				905,895		905,895		905,895			36,289		0003
AUD/L 731177.27 USD- S 1054032.17AUD	Sapphire 2024-1 B 50208082	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/10/2026	10/14/2026		731,177	1.44				(471)		(471)		(471)			716		0003
EUR/L 470114.88 USD- S 409834.03EUR	Saint James Albany Paris- 50229626	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/10/2026	10/14/2026		470,115	0.87				5,793		5,793		5,793			460		0003
EUR/L 407436.98 USD- S 355000.00EUR	CLO ReInv6m AVOCA 26A B1 XS2437855021	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	07/15/2026	10/16/2026		407,437	0.87				5,206		5,206		5,206			427		0003
GBP/L 155924.80 USD- S 116393.75GBP	Project Madonna 50234178	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/21/2026	10/21/2026		155,925	0.75				1,614		1,614		1,614			187		0003
EUR/S 55309608.46 USD- L 47155000.00EUR	Project Physicus - 7200542	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/27/2026	02/25/2027		55,309,608	0.85				(1,575,346)		(1,575,346)		(1,575,346)			176,098		0003
GBP/L 2348472.83 USD- S 1745127.08GBP	Project Madonna	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/16/2026	10/21/2026		2,348,473	0.74				34,846		34,846		34,846			2,817		0003
EUR/L 41533800.00 USD- S 33000000.00EUR	CLO ReInv6m RRME 8A B XS2379454254	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/24/2021	10/15/2026		41,533,800	0.79				4,125,813		4,125,813		4,125,813			42,098		0003
EUR/L 33352900.00 USD- S 26500000.00EUR	CLO ReInv6m RRME 8A C XS2379454841	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/24/2021	10/15/2026		33,352,900	0.79				3,313,153		3,313,153		3,313,153			33,806		0003
EUR/L 2504200.00 USD- S 2000000.00EUR	CLO ReInv6m CGMSE 2021-2A B XS2391834418	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/28/2021	10/15/2026		2,504,200	0.8				237,070		237,070		237,070			2,538		0003
EUR/L 17972750.00 USD- S 14500000.00EUR	CLO ReInv6m DERPK 1A DR XS2393984641	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026		17,972,750	0.81				1,536,355		1,536,355		1,536,355			18,217		0003
EUR/L 16832.57 USD- S 14939.70EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	02/16/2027		16,833	0.89				(185)		(185)		(185)			52		0003
GBP/L 181961.77 USD- S 144808.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027		181,962	0.8				(10,078)		(10,078)		(10,078)			483		0003
EUR/S 987360.00 USD- L 880000.00EUR	CLO ReInv6m MILPK 1A CE XS1823316788	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/05/2025	01/18/2028		987,360	0.89				28,247		28,247		28,247			5,632		0003
GBP/L 188954.11 USD- S 142902.26GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/17/2025	01/11/2027		188,954	0.76				(558)		(558)		(558)			502		0003
GBP/L 126772.42 USD- S 93977.47GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2025	01/11/2027		126,772	0.74				2,143		2,143		2,143			337		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 139038.85 USD- S 103257.76GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2025	01/11/2027		139,039	0.74				2,102		2,102		2,102			369		0003
EUR/S 2500371.30 USD- L 2100000.00EUR	CLO Reinv6m DRYD 2013-29A B1RR (Tax Exchange) XS1735592088	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2025	10/15/2026		2,500,371	0.84				(121,077)		(121,077)		(121,077)			2,534		0003
GBP/L 49655.93 USD- S 36631.11GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/15/2025	01/11/2027		49,656	0.74				1,077		1,077		1,077			132		0003
GBP/S 33958558.66 USD- L 24891285.60GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/02/2026	01/11/2027		33,958,559	0.73				(948,671)		(948,671)		(948,671)			90,197		0003
GBP/L 10170946.00 USD- S 7450914.98GBP	Ares UK Industrial Platform - 7200418	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/12/2026	02/12/2027		10,170,946	0.73				289,030		289,030		289,030			30,928		0003
EUR/S 380342.46 USD- L 324121.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JBONEPAGQXF4QP29B387	05/22/2026	02/16/2027		380,342	0.85				(11,134)		(11,134)		(11,134)			1,174		0003
AUD/L 304657.20 USD- S 439180.07AUD	Sapphire 2024-1 C 50208083	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/10/2026	10/14/2026		304,657	1.44				(196)		(196)		(196)			298		0003
EUR/L 344312.94 USD- S 300000.00EUR	CLO Reinv6m BRGPT 2A C XS2352783752	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	07/15/2026	10/16/2026		344,313	0.87				4,400		4,400		4,400			360		0003
GBP/L 543206.99 USD- S 407916.66GBP	Project Madonna	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/27/2026	10/21/2026		543,207	0.75				2,406		2,406		2,406			651		0003
PLN/S 31330265.64 USD- L 119006322.20PLN	Ares Polish VAT	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/27/2026	10/19/2026		31,330,266	3.8				(425,092)		(425,092)		(425,092)			35,741		0003
EUR/L 208958.05 USD- S 181042.71EUR	Saint James Albany Paris- 50229626	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/03/2026	10/14/2026		208,958	0.87				3,846		3,846		3,846			205		0003
GBP/L 5151731.87 USD- S 3803004.36GBP	WOLAND FINANCE NO 1 12/1/50 50083105	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/31/2026	12/16/2026		5,151,732	0.74				108,784		108,784		108,784			11,831		0003
EUR/L 9586750.00 USD- S 7750000.00EUR	CLO Reinv6m RRME 10A CN XS2395275741	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	10/12/2021	11/18/2026		9,586,750	0.81				786,651		786,651		786,651			17,563		0003
EUR/L 9912640.00 USD- S 8000000.00EUR	CLO Reinv6m OCPE 2022-5A C XS2423746655	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		9,912,640	0.81				755,174		755,174		755,174			36,871		0003
EUR/L 9257250.00 USD- S 7500000.00EUR	CLO Reinv6m SCULE 9A D XS2437462562	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2022	04/12/2027		9,257,250	0.81				676,543		676,543		676,543			33,745		0003
GBP/L 194091.56 USD- S 158154.92GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		194,092	0.81				(15,604)		(15,604)		(15,604)			516		0003
EUR/L 1656800.00 USD- S 1600000.00EUR	CLO Reinv6m CONTE 10A D XS2532683872	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		1,656,800	0.97				(178,458)		(178,458)		(178,458)			8,791		0003
EUR/L 1788160.00 USD- S 1600000.00EUR	CLO PALMP 1A ONE XS1566964802	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		1,788,160	0.89				(32,395)		(32,395)		(32,395)			4,931		0003
EUR/L 2809220.00 USD- S 2500000.00EUR	CLO Reinv6m CORDA 6A CR XS1803165668	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		2,809,220	0.89				(45,197)		(45,197)		(45,197)			10,319		0003
GBP/L 540343.76 USD- S 428062.87GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/13/2023	01/11/2027		540,344	0.79				(27,391)		(27,391)		(27,391)			1,435		0003
GBP/L 249835.35 USD- S 205473.60GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	10/18/2023	01/11/2027		249,835	0.82				(22,573)		(22,573)		(22,573)			664		0003
GBP/L 834550.03 USD- S 654446.38GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/20/2023	01/11/2027		834,550	0.78				(33,531)		(33,531)		(33,531)			2,217		0003
GBP/L 172708.22 USD- S 136977.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027		172,708	0.79				(8,961)		(8,961)		(8,961)			459		0003
GBP/L 207825.25 USD- S 164829.48GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027		207,825	0.79				(10,783)		(10,783)		(10,783)			552		0003
EUR/S 4562000.00 USD- L 4000000.00EUR	CLO Reinv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	08/23/2027		4,562,000	0.88				30,709		30,709		30,709			21,590		0003
GBP/L 85109.00 USD- S 66935.90GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2026		85,109	0.79				(3,675)		(3,675)		(3,675)			195		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 2096854.50 USD-L 1835000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027		2,096,855	0.88				15,936		15,936		15,936			10,837		0003
EUR/L 450203.31 USD-S 396358.07EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		450,203	0.88				(3,934)		(3,934)		(3,934)			1,968		0003
GBP/L 633232.62 USD-S 495215.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/20/2024	01/11/2027		633,233	0.78				(23,660)		(23,660)		(23,660)			1,682		0003
GBP/L 185290.18 USD-S 138915.99GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	01/11/2027		185,290	0.75				1,065		1,065		1,065			492		0003
GBP/L 245046.10 USD-S 181654.75GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2025	01/11/2027		245,046	0.74				4,142		4,142		4,142			651		0003
GBP/L 195684.31 USD-S 145325.74GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2025	01/11/2027		195,684	0.74				2,959		2,959		2,959			520		0003
GBP/L 124483.98 USD-S 93291.16GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	01/11/2027		124,484	0.75				765		765		765			331		0003
EUR/S 429583.94 USD-L 359394.24EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	07/06/2027		429,584	0.84				(17,820)		(17,820)		(17,820)			1,878		0003
EUR/S 37249257.63 USD-L 31004875.67EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3UGRHIGC71XBU11	05/11/2026	12/16/2027		37,249,258	0.83				(1,488,056)		(1,488,056)		(1,488,056)			204,952		0003
EUR/S 32789415.39 USD-L 27431954.65EUR	Eqt France - 7200569	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	07/06/2027		32,789,415	0.84				(1,360,206)		(1,360,206)		(1,360,206)			143,337		0003
GBP/S 180010.23 USD-L 134014.58GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	10/16/2026		180,010	0.74				(2,344)		(2,344)		(2,344)			188		0003
GBP/S 179564.07 USD-L 133806.28GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	01/15/2027		179,564	0.75				(2,113)		(2,113)		(2,113)			486		0003
EUR/S 244237.47 USD-L 208135.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JBONEPAGQXF4QP29B387	05/22/2026	02/16/2027		244,237	0.85				(7,150)		(7,150)		(7,150)			754		0003
EUR/S 2639475.57 USD-L 2236744.00EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	05/22/2026	07/16/2027		2,639,476	0.85				(75,743)		(75,743)		(75,743)			11,743		0003
EUR/S 76475.50 USD-L 65425.19EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/15/2027		76,476	0.86				(1,582)		(1,582)		(1,582)			321		0003
PLN/L 18682691.29 USD-S 69892602.00PLN	Ares Polish VAT	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	07/02/2026	10/19/2026		18,682,691	3.74				532,034		532,034		532,034			21,313		0003
EUR/S 2520802.90 USD-L 2200000.00EUR	CLO ReInv6m AQUE 2020-5A B2R XS2389542072	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	07/21/2026	10/20/2026		2,520,803	0.87				(27,696)		(27,696)		(27,696)			2,950		0003
EUR/S 5156187.75 USD-L 4500000.00EUR	CLO ReInv6m AQUE 2020-5A CR XS2389542239	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	07/21/2026	10/20/2026		5,156,188	0.87				(56,651)		(56,651)		(56,651)			6,035		0003
SEK/L 44764127.64 USD-S 4096141 50.00SEK	Sunbeam Upsize - Project Lindy	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC OZ3VO5H2G7GRS05BHJ91	05/12/2026	05/17/2027		44,764,128	9.15				3,306,426		3,306,426		3,306,426			177,285		0003
EUR/L 14292712.23 USD-S 12084816.29EUR	AP Dolphin Senior Secured Debt Tranche A	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		14,292,712	0.85				(97,384)		(97,384)		(97,384)			128,928		0003
EUR/S 91295.79 USD-L 73613.76EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2033		91,296	0.81				755		755		755			1,183		0003
GBP/S 2014519.10 USD-L 1569918.25GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2034		2,014,519	0.78				48,392		48,392		48,392			27,973		0003
GBP/L 260010.33 USD-S 206334.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	01/11/2027		260,010	0.79				(13,623)		(13,623)		(13,623)			691		0003
GBP/L 168531.16 USD-S 130262.28GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2025	01/11/2027		168,531	0.77				(4,218)		(4,218)		(4,218)			448		0003
GBP/L 54491.04 USD-S 40853.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	01/11/2027		54,491	0.75				313		313		313			145		0003
SEK/S 217875.40 USD-L 1978830.21SEK	EQT Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/09/2025	11/30/2027		217,875	9.08				(15,424)		(15,424)		(15,424)			1,177		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 60270.09 USD- S 45167.79GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	01/11/2027		60,270	0.75				370		370		370			160		0003
SEK/L 10131595.71 USD- S 926486647.06SEK	Sunbeam March 2021 - 7200439	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2026	05/17/2027		101,319,596	9.14				7,548,403		7,548,403		7,548,403			401,268		0003
EUR/S 1135669.11 USD- L 972380.22EUR	Coupon Hedge Strip CML EUR	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	10/16/2026		1,135,669	0.86				(33,920)		(33,920)		(33,920)			1,189		0003
GBP/S 1126839.69 USD- L 846484.14GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/15/2027		1,126,840	0.75				(3,953)		(3,953)		(3,953)			4,737		0003
AUD/L 365588.63 USD- S 527016.09AUD	Sapphire 2024-1 D 50208084	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/10/2026	10/14/2026		365,589	1.44				(236)		(236)		(236)			358		0003
GBP/L 1633844.98 USD- S 1214074.75GBP	Coupon Hedge RML	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/15/2026	10/20/2026		1,633,845	0.74				24,278		24,278		24,278			1,912		0003
EUR/S 9388021.52 USD- L 8225748.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2026	10/19/2026		9,388,022	0.88				(66,737)		(66,737)		(66,737)			10,710		0003
GBP/S 697418.31 USD- L 524310.41GBP	Project Madonna	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/28/2026	10/21/2026		697,418	0.75				(2,306)		(2,306)		(2,306)			836		0003
GBP/L 385663.90 USD- S 284734.66GBP	Partners Group Darlington 1050000294	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2026	12/08/2026		385,664	0.74				8,107		8,107		8,107			838		0003
EUR/L 117641.07 USD- S 100841.46EUR	Cerberus Pan-European Logistics Pool B&C EUR 7410073	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/10/2026	12/14/2026		117,641	0.86				3,091		3,091		3,091			267		0003
EUR/S 93932.71 USD- L 80377.12EUR	Irish RPL EPF	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/09/2026	12/16/2026		93,933	0.86				(2,619)		(2,619)		(2,619)			216		0003
EUR/L 394282.98 USD- S 340706.71EUR	Coupon Hedge CLO MJSD	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/14/2026	12/17/2026		394,283	0.86				7,200		7,200		7,200			911		0003
EUR/L 4391520.00 USD- S 3500000.00EUR	CLO Reinv6m ARBR 8A DR XS2388929882	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		4,391,520	0.8				424,028		424,028		424,028			4,451		0003
EUR/L 3146000.00 USD- S 2500000.00EUR	CLO Reinv6m ANCHE 5A D XS2390691421	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/28/2021	01/15/2027		3,146,000	0.79				297,595		297,595		297,595			8,517		0003
EUR/L 4462200.00 USD- S 3600000.00EUR	CLO Reinv6m DERPK 1A CR XS2393984484	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026		4,462,200	0.81				381,440		381,440		381,440			4,523		0003
EUR/L 13659800.00 USD- S 11000000.00EUR	CLO Reinv6m RRME 11A A2B2N XS2446267341	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2022	09/30/2027		13,659,800	0.81				959,495		959,495		959,495			68,299		0003
EUR/L 9292125.00 USD- S 7500000.00EUR	CLO Reinv6m SNDPE 8A D XS2444282581	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/18/2022	10/25/2027		9,292,125	0.81				622,692		622,692		622,692			48,025		0003
EUR/L 1226500.00 USD- S 1000000.00EUR	CLO Reinv6m CRNCL 2022-15A C XS2440777733	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/22/2022	04/15/2027		1,226,500	0.82				82,403		82,403		82,403			4,505		0003
EUR/L 840461.96 USD- S 697710.41EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2022	01/11/2027		840,462	0.83				46,111		46,111		46,111			2,232		0003
GBP/L 944281.27 USD- S 697710.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		944,281	0.74				18,187		18,187		18,187			2,508		0003
GBP/L 216566.48 USD- S 175964.97GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027		216,566	0.81				(16,750)		(16,750)		(16,750)			575		0003
EUR/L 1719840.00 USD- S 1600000.00EUR	CLO Reinv6m TRNTE 3A D XS2498898142	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		1,719,840	0.93				(117,755)		(117,755)		(117,755)			8,980		0003
EUR/L 2588750.00 USD- S 2500000.00EUR	CLO Reinv6m CONTE 10A C XS2532683526	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		2,588,750	0.97				(278,840)		(278,840)		(278,840)			13,735		0003
EUR/L 1487460.00 USD- S 1300000.00EUR	CLO Reinv6m AQUE 2022-7A C XS2448043492	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/17/2023	03/15/2028		1,487,460	0.87				(17,939)		(17,939)		(17,939)			8,979		0003
GBP/L 702751.46 USD- S 572413.02GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/03/2023	01/11/2027		702,751	0.81				(56,206)		(56,206)		(56,206)			1,867		0003
EUR/L 1960610.00 USD- S 1700000.00EUR	CLO Reinv6m DRYD 2017-62A C XS1826187723	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2023	05/10/2027		1,960,610	0.87				16,411		16,411		16,411			7,645		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 430032.92 USD- S 344701.95GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2023	01/11/2027		430,033	0.8				(27,083)		(27,083)		(27,083)			1,142		0003
GBP/L 390691.82 USD- S 307087.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	01/11/2027		390,692	0.79				(16,629)		(16,629)		(16,629)			1,038		0003
GBP/L 354377.24 USD- S 279753.10GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2024	01/11/2027		354,377	0.79				(16,670)		(16,670)		(16,670)			941		0003
EUR/L 2085786.16 USD- S 1856672.74EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2026		2,085,786	0.89				(17,906)		(17,906)		(17,906)			2,183		0003
EUR/L 2080744.52 USD- S 1844468.15EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	01/15/2027		2,080,745	0.89				(17,902)		(17,902)		(17,902)			5,633		0003
EUR/L 1375653.53 USD- S 1209046.87EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2027		1,375,654	0.88				(10,298)		(10,298)		(10,298)			6,120		0003
EUR/S 1811080.00 USD- L 1600000.00EUR	CLO PALMP 1A ONE XS1566964802	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027		1,811,080	0.88				9,760		9,760		9,760			4,994		0003
EUR/L 606855.22 USD- S 533344.37EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/29/2024	07/06/2027		606,855	0.88				(4,272)		(4,272)		(4,272)			2,653		0003
GBP/L 502256.91 USD- S 387215.26GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/18/2024	01/11/2027		502,257	0.77				(11,253)		(11,253)		(11,253)			1,334		0003
GBP/L 481692.95 USD- S 371361.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/18/2024	01/11/2027		481,693	0.77				(10,793)		(10,793)		(10,793)			1,279		0003
EUR/L 611673.34 USD- S 539632.41EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027		611,673	0.88				(6,837)		(6,837)		(6,837)			2,721		0003
EUR/S 116858.04 USD- L 102777.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	01/15/2027		116,858	0.88				63		63		63			316		0003
GBP/L 266703.64 USD- S 212247.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027		266,704	0.8				(14,771)		(14,771)		(14,771)			708		0003
GBP/L 998039.92 USD- S 750326.98GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/02/2025	01/11/2027		998,040	0.75				2,984		2,984		2,984			2,651		0003
GBP/L 178420.43 USD- S 132264.58GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2025	01/11/2027		178,420	0.74				3,016		3,016		3,016			474		0003
EUR/L 722882.99 USD- S 591455.39EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/09/2025	12/16/2027		722,883	0.82				40,695		40,695		40,695			3,977		0003
GBP/L 101737.29 USD- S 75851.01GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2025	01/11/2027		101,737	0.75				1,147		1,147		1,147			270		0003
GBP/L 69886.13 USD- S 51554.90GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/15/2025	01/11/2027		69,886	0.74				1,516		1,516		1,516			186		0003
GBP/L 326943.65 USD- S 255944.62GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		326,944	0.78				(12,056)		(12,056)		(12,056)			2,137		0003
GBP/S 341968.83 USD- L 256887.64GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/15/2027		341,969	0.75				(1,200)		(1,200)		(1,200)			1,438		0003
GBP/S 340022.43 USD- L 255944.62GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/15/2028		340,022	0.75				(481)		(481)		(481)			2,223		0003
EUR/L 7904736.00 USD- S 6300000.00EUR	CLO ReInv6m ARBR 8A B2R XS2388929452	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		7,904,736	0.8				763,251		763,251		763,251			8,012		0003
EUR/L 4247130.00 USD- S 3350000.00EUR	CLO ReInv6m HNLY 5A C XS2366719172	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/02/2021	10/26/2026		4,247,130	0.79				447,310		447,310		447,310			5,668		0003
EUR/L 3723300.00 USD- S 3000000.00EUR	CLO ReInv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/01/2021	11/16/2026		3,723,300	0.81				317,080		317,080		317,080			6,680		0003
EUR/L 447040.00 USD- S 400000.00EUR	CLO PALMP 1A ONE XS1566964802	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		447,040	0.89				(8,099)		(8,099)		(8,099)			1,233		0003
EUR/L 1119594.97 USD- S 1056420.99EUR	AP Starlight (Luxembourg) - Tranche A Note	B1	Currency	JPMorgan Chase & Co 815DZWZKVSZI1NUHU748	10/30/2023	01/02/2029		1,119,595	0.94				(108,333)		(108,333)		(108,333)			8,416		0003
EUR/L 28665.19 USD- S 24605.31EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028		28,665	0.86				30		30		30			187		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 273224.41 USD- S 211900.43GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	03/15/2024	06/15/2029		273,224	0.78				(7,427)		(7,427)		(7,427)			2,249		0003
EUR/L 31316.70 USD- S 26913.63EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029		31,317	0.86				(440)		(440)		(440)			258		0003
GBP/S 282732.75 USD- L 220540.37GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032		282,733	0.78				8,058		8,058		8,058			3,379		0003
GBP/L 12669289.75 USD- S 9398792.07GBP	Alban Gate- 7200375	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/12/2026	03/31/2027		12,669,290	0.74				202,533		202,533		202,533			44,731		0003
GBP/L 334751.23 USD- S 253042.17GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/30/2026	03/31/2027		334,751	0.76				(889)		(889)		(889)			1,182		0003
GBP/L 38369.96 USD- S 28764.81GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2026	03/31/2027		38,370	0.75				216		216		216			135		0003
GBP/L 462454.90 USD- S 362965.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027		462,455	0.78				(18,992)		(18,992)		(18,992)			1,228		0003
EUR/L 442044.28 USD- S 394052.61EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2024	07/06/2027		442,044	0.89				(9,269)		(9,269)		(9,269)			1,932		0003
EUR/S 1807840.00 USD- L 1600000.00EUR	CLO ReInv6m TRNTE 3A D XS2498898142	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027		1,807,840	0.89				33,996		33,996		33,996			9,439		0003
EUR/L 346545.83 USD- S 305811.71EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2027		346,546	0.88				(3,832)		(3,832)		(3,832)			1,518		0003
GBP/L 451763.96 USD- S 349729.91GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027		451,764	0.77				(12,035)		(12,035)		(12,035)			1,200		0003
GBP/L 654050.10 USD- S 506328.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027		654,050	0.77				(17,423)		(17,423)		(17,423)			1,737		0003
EUR/L 644185.48 USD- S 575011.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026		644,185	0.89				(7,328)		(7,328)		(7,328)			674		0003
EUR/L 1703721.36 USD- S 1491744.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	12/15/2027		1,703,721	0.88				(17,401)		(17,401)		(17,401)			9,364		0003
EUR/L 28572874.33 USD- S 25472263.10EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	12/16/2027		28,572,874	0.89				(789,392)		(789,392)		(789,392)			157,213		0003
GBP/L 705885.97 USD- S 558763.53GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/18/2024	01/11/2027		705,886	0.79				(35,125)		(35,125)		(35,125)			1,875		0003
EUR/S 3592080.00 USD- L 3000000.00EUR	CLO ReInv6m ANCHE 1A D2R XS2399534093	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/18/2028		3,592,080	0.84				(102,444)		(102,444)		(102,444)			22,365		0003
GBP/L 265935.43 USD- S 201121.71GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/17/2025	01/11/2027		265,935	0.76				(785)		(785)		(785)			706		0003
EUR/L 416057.70 USD- S 340414.11EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/09/2025	12/16/2027		416,058	0.82				23,422		23,422		23,422			2,289		0003
EUR/S 6233353.36 USD- L 5200000.00EUR	CLO ReInv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	04/15/2027		6,233,353	0.83				(295,863)		(295,863)		(295,863)			22,897		0003
EUR/S 2950410.00 USD- L 2500000.00EUR	CLO ReInv6m BABSE 2020-1A BR XS2401844191	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/21/2026		2,950,410	0.85				(117,217)		(117,217)		(117,217)			3,538		0003
EUR/S 20290531.58 USD- L 17250000.00EUR	CLO ReInv6m RRME 10A BN XS2395275154	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/12/2025	11/18/2026		20,290,532	0.85				(719,218)		(719,218)		(719,218)			37,172		0003
EUR/S 44898634.33 USD- L 37559506.72EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/11/2026	07/06/2027		44,898,634	0.84				(1,866,134)		(1,866,134)		(1,866,134)			196,272		0003
EUR/L 5656050.00 USD- S 4500000.00EUR	CLO ReInv6m AQUE 2020-5A CR XS2389542239	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		5,656,050	0.8				553,541		553,541		553,541			6,620		0003
EUR/L 3387744.00 USD- S 2700000.00EUR	CLO ReInv6m ARBR 8A B2R XS2388929452	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		3,387,744	0.8				327,107		327,107		327,107			3,434		0003
EUR/L 9979605.00 USD- S 8100000.00EUR	CLO ReInv6m BBAME 3A D XS2441622078	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		9,979,605	0.81				711,403		711,403		711,403			36,658		0003
EUR/L 4444400.00 USD- S 4000000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027		4,444,400	0.9				(143,711)		(143,711)		(143,711)			21,033		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2148200.00 USD-S 2000000.00EUR	CLO Relnv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		2,148,200	0.93				(148,097)		(148,097)		(148,097)			11,103		0003
EUR/L 2086663.80 USD-S 2000000.00EUR	CLO Relnv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,086,664	0.96				(206,382)		(206,382)		(206,382)			10,715		0003
EUR/L 6312913.60 USD-S 5600000.00EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2023	08/15/2028		6,312,914	0.89				(202,432)		(202,432)		(202,432)			43,241		0003
GBP/L 795218.18 USD-S 659406.76GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2023	01/11/2027		795,218	0.83				(78,919)		(78,919)		(78,919)			2,112		0003
GBP/L 439540.03 USD-S 353868.47GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/17/2023	01/11/2027		439,540	0.81				(29,710)		(29,710)		(29,710)			1,167		0003
GBP/L 259449.08 USD-S 209757.52GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		259,449	0.81				(18,689)		(18,689)		(18,689)			689		0003
GBP/L 85148.36 USD-S 66972.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	11/16/2026		85,148	0.79				(3,688)		(3,688)		(3,688)			153		0003
GBP/L 85067.35 USD-S 66903.14GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	01/15/2027		85,067	0.79				(3,673)		(3,673)		(3,673)			230		0003
EUR/L 75055.78 USD-S 65425.19EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		75,056	0.87				133		133		133			316		0003
EUR/S 2279380.00 USD-L 2000000.00EUR	CLO Relnv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		2,279,380	0.88				22,632		22,632		22,632			11,705		0003
EUR/S 2849407.50 USD-L 2500000.00EUR	CLO Relnv6m CONTE 10A C XS2532683526	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027		2,849,408	0.88				31,180		31,180		31,180			15,118		0003
GBP/L 418483.96 USD-S 327142.50GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/21/2024	01/11/2027		418,484	0.78				(15,465)		(15,465)		(15,465)			1,112		0003
GBP/L 457022.23 USD-S 358702.01GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027		457,022	0.78				(18,769)		(18,769)		(18,769)			1,214		0003
EUR/L 2201050.00 USD-S 2000000.00EUR	CLO Relnv6m MDPKE 20A D XS2507607104	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026		2,201,050	0.91				(65,590)		(65,590)		(65,590)			2,231		0003
EUR/L 6025360.00 USD-S 5000000.00EUR	CLO Relnv6m AVOCA 26A C XS2437855534	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/24/2022	04/15/2027		6,025,360	0.83				307,305		307,305		307,305			22,133		0003
EUR/L 2251600.00 USD-S 2000000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/20/2023	02/15/2028		2,251,600	0.89				(59,484)		(59,484)		(59,484)			13,216		0003
EUR/S 130490.13 USD-L 112155.60EUR	Coupon Hedge CLO FMAN	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	08/17/2026	11/18/2026		130,490	0.86				(3,242)		(3,242)		(3,242)			239		0003
EUR/S 2240200.00 USD-L 2000000.00EUR	CLO Relnv6m HNLY 6A D XS2401084376	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/16/2023	12/10/2026		2,240,200	0.89				31,470		31,470		31,470			4,940		0003
GBP/S 692943.00 USD-L 540011.69GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2034		692,943	0.78				16,646		16,646		16,646			9,622		0003
EUR/S 1780707.20 USD-L 1666175.00EUR	CLO ARESE 7A BR XS1650058990	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/17/2025	01/15/2027		1,780,707	0.94				114,750		114,750		114,750			4,821		0003
GBP/S 179698.85 USD-L 133871.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	12/16/2026		179,699	0.74				(2,179)		(2,179)		(2,179)			413		0003
EUR/S 3326661.79 USD-L 2838153.19EUR	Coupon Hedge Strip CML EUR	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JBONEPAGQXF4QP29B387	05/22/2026	01/15/2027		3,326,662	0.85				(97,951)		(97,951)		(97,951)			9,006		0003
PLN/L 24214627.68 USD-S 91103178.00PLN	Group Mousquetaires CML	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/25/2026	12/29/2026		24,214,628	3.76				544,222		544,222		544,222			60,120		0003
PLN/S 18400314.76 USD-L 69892602.00PLN	Ares Polish VAT	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/27/2026	10/19/2026		18,400,315	3.8				(249,657)		(249,657)		(249,657)			20,990		0003
EUR/L 578468.77 USD-S 499864.83EUR	Coupon Hedge CLO MJSD	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/14/2026	12/17/2026		578,469	0.86				10,563		10,563		10,563			1,337		0003
EUR/L 1610101.22 USD-S 1375727.00EUR	Motive Capital Fund li-b	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2026	03/16/2027		1,610,101	0.85				41,206		41,206		41,206			5,445		0003
EUR/L 89467.13 USD-S 76542.19EUR	Testa Home CML	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/24/2026	10/16/2026		89,467	0.86				2,741		2,741		2,741			94		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 189759.55 USD- S 155609.67GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/11/2027		189,760	0.82				(16,604)		(16,604)		(16,604)			504		0003
GBP/L 237192.00 USD- S 183332.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2025	01/11/2027		237,192	0.77				(5,936)		(5,936)		(5,936)			630		0003
GBP/L 76691.07 USD- S 57496.93GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	01/11/2027		76,691	0.75				441		441		441			204		0003
EUR/L 434879.31 USD- S 356080.77EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/25/2025	12/16/2027		434,879	0.82				24,174		24,174		24,174			2,393		0003
GBP/L 65989.47 USD- S 48680.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/15/2025	01/11/2027		65,989	0.74				1,431		1,431		1,431			175		0003
EUR/S 2647991.52 USD- L 2236974.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/22/2026	10/15/2027		2,647,992	0.84				(74,355)		(74,355)		(74,355)			13,509		0003
EUR/L 35701475.26 USD- S 31281494.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2026	10/19/2026		35,701,475	0.88				253,792		253,792		253,792			40,727		0003
PLN/L 8506834.48 USD- S 32323418.97PLN	Ares Polish Retail (aka Project Oak)	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/29/2026	10/30/2026		8,506,834	3.8				111,885		111,885		111,885			12,194		0003
GBP/L 32801164.00 USD- S 24200000.00GBP	Heylo 2 - 19353	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/31/2026	12/16/2026		32,801,164	0.74				710,922		710,922		710,922			75,328		0003
EUR/S 2914135.00 USD- L 2500000.00EUR	CLO ReInv6m ANCHE 5A D XS2390691421	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/11/2026	01/15/2027		2,914,135	0.86				(70,111)		(70,111)		(70,111)			7,889		0003
EUR/L 102452.82 USD- S 87521.12EUR	Summit Pool Mont Logistics June 2021 - 720045226	B1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	08/24/2026	11/25/2026		102,453	0.85				3,126		3,126		3,126			201		0003
EUR/S 1241129.32 USD- L 1066258.91EUR	Testa Home CML	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/03/2026	10/16/2026		1,241,129	0.86				(33,011)		(33,011)		(33,011)			1,299		0003
EUR/S 153681.98 USD- L 129667.55EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/15/2028		153,682	0.84				(3,016)		(3,016)		(3,016)			1,005		0003
GBP/L 173102.47 USD- S 130210.88GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2026	03/31/2027		173,102	0.75				388		388		388			611		0003
EUR/S 8627482.50 USD- L 7500000.00EUR	CLO ReInv6m PENTA 2023-14A C XS2580301849	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/12/2024	04/18/2028		8,627,483	0.87				72,093		72,093		72,093			53,717		0003
GBP/S 179828.19 USD- L 133944.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	11/16/2026		179,828	0.74				(2,232)		(2,232)		(2,232)			323		0003
EUR/L 120532.73 USD- S 102966.03EUR	Summit Pool Mont Logistics June 2021 - 720045226	B1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	08/24/2026	11/25/2026		120,533	0.85				3,678		3,678		3,678			236		0003
EUR/S 1430360.65 USD- L 1246273.80EUR	Testa Home CML	B1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	07/15/2026	10/16/2026		1,430,361	0.87				(18,278)		(18,278)		(18,278)			1,497		0003
GBP/L 25609.04 USD- S 19989.88GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		25,609	0.78				(781)		(781)		(781)			278		0003
EUR/S 5729097.50 USD- L 5000000.00EUR	CLO ReInv6m AQUE 2020-5A CR XS2389542239	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/21/2026	10/20/2026		5,729,098	0.87				(62,945)		(62,945)		(62,945)			6,705		0003
EUR/L 3530788.70 USD- S 3093543.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/27/2026	10/19/2026		3,530,789	0.88				25,236		25,236		25,236			4,028		0003
EUR/S 4471600.00 USD- L 4000000.00EUR	CLO ReInv6m VOYE 5A D XS2372436928	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/15/2026		4,471,600	0.89				61,792		61,792		61,792			4,532		0003
EUR/S 3587200.00 USD- L 3200000.00EUR	CLO ReInv6m CIFCE 4A D XS2354690062	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/16/2023	01/19/2027		3,587,200	0.89				54,046		54,046		54,046			9,891		0003
GBP/L 282404.17 USD- S 216800.38GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031		282,404	0.77				(4,749)		(4,749)		(4,749)			3,065		0003
EUR/L 120243.74 USD- S 105062.24EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2028		120,244	0.87				(1,859)		(1,859)		(1,859)			786		0003
GBP/S 270702.80 USD- L 211900.43GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		270,703	0.78				9,645		9,645		9,645			2,228		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 5730500.00 USD-L 5000000.00EUR	CLO ReInv6m RRME 9A B XS2388492923	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		5,730,500	0.87				(65,514)		(65,514)		(65,514)			5,808		0003
EUR/S 445227.46 USD-L 380894.40EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/15/2027		445,227	0.86				(9,210)		(9,210)		(9,210)			1,872		0003
GBP/S 170000.77 USD-L 128066.44GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2026	10/01/2026		170,001	0.75				(237)		(237)		(237)			44		0003
EUR/L 1470550.90 USD-S 1300000.00EUR	CLO ReInv6m CIFCE 4A C XS2354689304	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/23/2023	01/19/2027		1,470,551	0.88				(8,870)		(8,870)		(8,870)			4,055		0003
GBP/L 325844.10 USD-255063.87GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		325,844	0.78				(11,610)		(11,610)		(11,610)			2,682		0003
EUR/S 2271400.00 USD-L 2000000.00EUR	CLO ReInv6m MDPKE 20A D XS2507607104	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		2,271,400	0.88				(4,647)		(4,647)		(4,647)			2,302		0003
EUR/L 6025360.00 USD-S 5000000.00EUR	CLO ReInv6m AVOCA 26A D XS2437855708	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/24/2022	04/15/2027		6,025,360	0.83				307,305		307,305		307,305			22,133		0003
EUR/L 6284000.00 USD-S 5000000.00EUR	CLO ReInv6m RRME 9A B XS2388492923	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/15/2026		6,284,000	0.8				616,138		616,138		616,138			6,369		0003
EUR/L 2284800.00 USD-S 2000000.00EUR	CLO ReInv6m HNLY 6A D XS2401084376	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/18/2022	12/10/2026		2,284,800	0.88				12,780		12,780		12,780			5,038		0003
GBP/L 279822.58 USD-S 218594.31GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2027		279,823	0.78				(10,033)		(10,033)		(10,033)			1,176		0003
GBP/L 275936.10 USD-S 214970.47GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2028		275,936	0.78				(8,895)		(8,895)		(8,895)			1,804		0003
GBP/L 288224.21 USD-S 220540.37GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2032		288,224	0.77				(3,878)		(3,878)		(3,878)			3,444		0003
GBP/L 708873.34 USD-S 540011.69GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2034		708,873	0.76				(5,651)		(5,651)		(5,651)			9,843		0003
GBP/S 274066.89 USD-L 214248.66GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		274,067	0.78				9,034		9,034		9,034			2,641		0003
GBP/S 288493.37 USD-L 224928.56GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033		288,493	0.78				7,599		7,599		7,599			3,737		0003
GBP/L 374607.97 USD-S 278746.02GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/26/2026	03/31/2027		374,608	0.74				4,873		4,873		4,873			1,323		0003
EUR/L 2863255.78 USD-S 2508676.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2026	10/19/2026		2,863,256	0.88				20,465		20,465		20,465			3,266		0003
GBP/L 112777.86 USD-S 83264.75GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2026	03/31/2027		112,778	0.74				2,334		2,334		2,334			398		0003
GBP/L 170113.98 USD-S 128066.44GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2026	03/31/2027		170,114	0.75				244		244		244			601		0003
EUR/L 8542500.00 USD-S 7500000.00EUR	CLO ReInv6m PENTA 2023-14A C XS2580301849	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/31/2023	04/18/2028		8,542,500	0.88				(151,169)		(151,169)		(151,169)			53,188		0003
GBP/L 328482.22 USD-S 256887.64GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		328,482	0.78				(12,139)		(12,139)		(12,139)			1,381		0003
GBP/S 338189.19 USD-L 255063.87GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/15/2029		338,189	0.75				752		752		752			2,783		0003
GBP/S 218013.60 USD-L 164812.22GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/17/2030		218,014	0.76				927		927		927			2,101		0003
GBP/S 26376.65 USD-L 19989.88GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/16/2031		26,377	0.76				168		168		168			286		0003
EUR/L 3718875.00 USD-S 3000000.00EUR	CLO ReInv6m BABSE 2020-1A CR XS2401845081	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2021	10/21/2026		3,718,875	0.81				317,143		317,143		317,143			4,460		0003
EUR/L 5881720.00 USD-S 5200000.00EUR	CLO ReInv6m CIFCE 4A D XS2354690062	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/23/2023	01/19/2027		5,881,720	0.88				(35,957)		(35,957)		(35,957)			16,218		0003
EUR/L 239068.48 USD-S 208393.03EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		239,068	0.87				424		424		424			1,005		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 277966.22 USD- S 214248.66GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/17/2030		277,966	0.77				(5,766)		(5,766)		(5,766)			2,679		0003
GBP/L 294678.90 USD- S 224928.56GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2033		294,679	0.76				(3,114)		(3,114)		(3,114)			3,817		0003
EUR/L 194046.79 USD- S 172501.37EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2027		194,047	0.89				(3,379)		(3,379)		(3,379)			816		0003
GBP/S 274603.28 USD- L 214970.47GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		274,603	0.78				10,126		10,126		10,126			1,795		0003
EUR/S 32336.73 USD- L 26913.63EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/15/2029		32,337	0.83				(457)		(457)		(457)			266		0003
EUR/L 754531.67 USD- S 661092.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2026	10/19/2026		754,532	0.88				5,393		5,393		5,393			861		0003
GBP/L 210827.79 USD- S 164812.22GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		210,828	0.78				(6,949)		(6,949)		(6,949)			2,032		0003
EUR/L 6284500.00 USD- S 5000000.00EUR	CLO ReInv6m AQUE 2020-5A CR XS2389542239	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		6,284,500	0.8				615,046		615,046		615,046			7,355		0003
EUR/S 3540492.00 USD- L 3000000.00EUR	CLO ReInv6m BABSE 2020-1A CR XS2401845081	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/21/2026		3,540,492	0.85				(140,661)		(140,661)		(140,661)			4,246		0003
EUR/L 9025000.00 USD- S 8000000.00EUR	CLO ReInv6m VOYE 5A D XS2372436928	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/23/2023	10/15/2026		9,025,000	0.89				(41,916)		(41,916)		(41,916)			9,148		0003
EUR/L 1860284.39 USD- S 1666175.00EUR	CLO ARESE 7A BR XS1650058990	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/20/2023	01/15/2027		1,860,284	0.9				(35,269)		(35,269)		(35,269)			5,036		0003
EUR/S 452770.00 USD- L 400000.00EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027		452,770	0.88				2,440		2,440		2,440			1,248		0003
GBP/S 279516.54 USD- L 218594.31GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		279,517	0.78				10,329		10,329		10,329			1,175		0003
GBP/S 277742.97 USD- L 216800.38GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		277,743	0.78				8,473		8,473		8,473			3,015		0003
EUR/S 3551486.70 USD- L 3000000.00EUR	CLO ReInv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2026	11/16/2026		3,551,487	0.84				(148,055)		(148,055)		(148,055)			6,372		0003
EUR/L 776413.33 USD- S 666783.00EUR	Coupon Hedge RMBS	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/11/2026	12/16/2026		776,413	0.86				18,907		18,907		18,907			1,783		0003
EUR/L 2608329.75 USD- S 2500000.00EUR	CLO ReInv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,608,330	0.96				(257,978)		(257,978)		(257,978)			13,394		0003
EUR/L 2624250.00 USD- S 2500000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/18/2022	10/26/2026		2,624,250	0.95				(209,907)		(209,907)		(209,907)			3,502		0003
EUR/S 882975.00 USD- L 750000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	02/22/2028		882,975	0.85				(13,678)		(13,678)		(13,678)			5,219		0003
EUR/S 2849225.00 USD- L 2500000.00EUR	CLO ReInv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		2,849,225	0.88				28,291		28,291		28,291			14,631		0003
EUR/S 1368875.00 USD- L 1250000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/03/2024	10/26/2026		1,368,875	0.91				48,013		48,013		48,013			1,827		0003
GBP/L 39854171.30 USD- S 29822566.67GBP	60 Curzon July 2022 - 7200568	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/02/2026	12/18/2026		39,854,171	0.75				307,814		307,814		307,814			92,707		0003
GBP/L 262448032.03 USD- S 193600000.02GBP	Heylo 2 - 19353	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/31/2026	12/16/2026		262,448,032	0.74				5,726,098		5,726,098		5,726,098			602,714		0003
GBP/S 545621.53 USD- L 411032.29GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2026	10/01/2026		545,622	0.75				(760)		(760)		(760)			143		0003
EUR/L 3871200.00 USD- S 3750000.00EUR	CLO ReInv6m DERPK 1A B1R XS2393984054	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2022	10/15/2026		3,871,200	0.97				(378,336)		(378,336)		(378,336)			3,924		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 522150.00 USD-S 500000.00EUR	CLO ReInv6m CGMSE 2021-2A A2A XS2391834509	D1	Currency	BNP Paribas SA 4	ROMUWSFPU8MPRO8K5P83	10/03/2022	10/15/2026		522,150	0.96			(44,465)		(44,465)		(44,465)			529		0003
EUR/L 783090.00 USD-S 700000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/20/2022	10/29/2027		783,090	0.89			(22,211)		(22,211)		(22,211)			4,068		0003
EUR/L 1876558.91 USD-S 1689300.00EUR	CLO PENTA 2018-4A C XS1814401045	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	03/24/2023	12/22/2026		1,876,559	0.9			(43,248)		(43,248)		(43,248)			4,474		0003
EUR/L 2631104.71 USD-S 2496778.05EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	10/27/2023	12/15/2027		2,631,105	0.95			(237,752)		(237,752)		(237,752)			14,460		0003
EUR/L 572700.00 USD-S 500000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	01/02/2024	10/21/2026		572,700	0.87			5,851		5,851		5,851			687		0003
EUR/L 586600.00 USD-S 500000.00EUR	CLO ReInv6m DRYD 2021-103A D XS2552866332	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	01/02/2024	07/19/2028		586,600	0.85			3,576		3,576		3,576			3,938		0003
EUR/L 364640.40 USD-S 317852.51EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		364,640	0.87			647		647		647			1,533		0003
GBP/L 300392.80 USD-S 231534.45GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	03/15/2024	06/17/2030		300,393	0.77			(6,231)		(6,231)		(6,231)			2,895		0003
GBP/L 236553.63 USD-S 181003.62GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2032		236,554	0.77			(3,183)		(3,183)		(3,183)			2,827		0003
GBP/L 73369.11 USD-S 56002.68GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2033		73,369	0.76			(775)		(775)		(775)			950		0003
EUR/L 506970.00 USD-S 450000.00EUR	CLO ReInv6m RRME 9A A2 XS2388492337	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	03/22/2024	10/15/2026		506,970	0.89			(3,043)		(3,043)		(3,043)			514		0003
EUR/L 1446835.00 USD-S 1300000.00EUR	CLO ReInv6m NEUBE 2021-2A C XS2374582224	D1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	06/27/2024	10/15/2026		1,446,835	0.9			(26,061)		(26,061)		(26,061)			1,467		0003
EUR/S 774076.50 USD-L 690000.00EUR	CLO ReInv6m HARVT 29A B XS2498563555	D1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		774,077	0.89			16,442		16,442		16,442			3,432		0003
SEK/L 105576.35 USD-S 1018231.15SEK	EQT Nordics Sweden-7410015	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	09/24/2024	11/30/2027		105,576	9.64			1,331		1,331		1,331			570		0003
GBP/S 124190.91 USD-L 97122.79GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		124,191	0.78			4,589		4,589		4,589			522		0003
GBP/S 152479.44 USD-L 119357.68GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		152,479	0.78			5,433		5,433		5,433			1,255		0003
GBP/L 1550637.36 USD-S 1150350.05GBP	Alban Gate- 7200375	B1	Currency	Wells Fargo & Co	PBLDOEJDB5FWOLXP3B76	05/12/2026	03/31/2027		1,550,637	0.74			24,789		24,789		24,789			5,475		0003
EUR/L 37035.59 USD-S 29944.69EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA	O2RNE8IBXP4ROTD8PU41	05/22/2026	12/30/2030		37,036	0.81			661		661		661			382		0003
EUR/L 67220.19 USD-S 52796.25EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA	O2RNE8IBXP4ROTD8PU41	05/22/2026	03/16/2033		67,220	0.79			905		905		905			854		0003
EUR/L 16245.99 USD-S 13308.75EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA	O2RNE8IBXP4ROTD8PU41	05/22/2026	12/31/2029		16,246	0.82			326		326		326			147		0003
GBP/L 1021966.22 USD-S 760445.68GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	05/26/2026	03/31/2027		1,021,966	0.74			13,295		13,295		13,295			3,608		0003
EUR/S 371537.80 USD-L 317852.51EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	06/11/2026	06/15/2027		371,538	0.86			(7,686)		(7,686)		(7,686)			1,562		0003
GBP/S 143629.86 USD-L 108851.73GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/16/2031		143,630	0.76			914		914		914			1,559		0003
EUR/L 267373629.90 USD-S 234134123.49EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	07/01/2026	10/07/2026		267,373,630	0.88			2,187,669		2,187,669		2,187,669			185,136		0003
EUR/L 768965.57 USD-S 670000.00EUR	CLO ReInv6m CIFCE 5A D XS2390490287	D1	Currency	Toronto-Dominion Bank/The	PT30B789TSUIDF371261	07/15/2026	10/16/2026		768,966	0.87			9,826		9,826		9,826			805		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 104676.93 USD- S 78473.15GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2026	03/31/2027		104,677	0.75				588		588		588			370		0003
AUD/L 40381.74 USD- S 57979.45AUD	CML Project Bunk AUD 50224268	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2026	10/07/2026		40,382	1.44				131		131		131			28		0003
NZD/L 241146.13 USD- S 416409.95NZD	CML Project Bunk NZD 50230331	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/28/2026	10/07/2026		241,146	1.73				6,612		6,612		6,612			167		0003
GBP/L 472240.05 USD- S 355227.69GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2026	03/31/2027		472,240	0.75				1,059		1,059		1,059			1,667		0003
CAD/L 52263.00 USD- S 72598.53CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/15/2027		52,263	1.39				745		745		745			192		0003
CAD/L 117065.34 USD- S 160953.13CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/18/2028		117,065	1.37				1,488		1,488		1,488			668		0003
CAD/L 1910881.67 USD- S 2664915.58CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/15/2027		1,910,882	1.39				27,653		27,653		27,653			5,173		0003
CAD/S 3203200.93 USD- L 4435152.01CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/02/2027		3,203,201	1.38				(44,702)		(44,702)		(44,702)			13,902		0003
CAD/L 4380552.14 USD- S 6021506.97CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/18/2028		4,380,552	1.37				56,618		56,618		56,618			24,986		0003
CAD/S 7112566.86 USD- L 9755596.71CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/03/2028		7,112,567	1.37				(86,894)		(86,894)		(86,894)			43,694		0003
CAD/L 14374936.14 USD- S 19611725.38CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/16/2028		14,374,936	1.36				154,267		154,267		154,267			102,823		0003
CAD/S 6281471.85 USD- L 8713029.60CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	04/01/2027		6,281,472	1.39				(102,400)		(102,400)		(102,400)			22,239		0003
CAD/L 2184285.32 USD- S 3028074.74CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	04/15/2027		2,184,285	1.39				35,476		35,476		35,476			8,024		0003
CAD/S 7327325.00 USD- L 10124897.68CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/02/2027		7,327,325	1.38				(116,868)		(116,868)		(116,868)			31,801		0003
CAD/L 7356606.61 USD- S 10124897.68CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/15/2027		7,356,607	1.38				112,512		112,512		112,512			37,531		0003
CAD/S 7509376.40 USD- L 10278834.42CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	04/03/2028		7,509,376	1.37				(106,884)		(106,884)		(106,884)			46,132		0003
CAD/L 10388989.87 USD- S 14215254.84CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	04/17/2028		10,388,990	1.37				146,148		146,148		146,148			64,628		0003
CAD/L 1416459.82 USD- S 1857262.12CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/03/2033		1,416,460	1.31				(1,019)		(1,019)		(1,019)			18,756		0003
NZD/L 7642112.24 USD- S 12907883.18NZD	Buy Chorus Ltd UFB1 Pref Equity (Imported Transaction)	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/02/2026	07/01/2030		7,642,112	1.69				175,146		175,146		175,146			74,028		0003
NZD/L 2357769.52 USD- S 3982382.43NZD	Buy Chorus Ltd UFB2 Pref Equity (Pre-2020) (Imported Transaction)	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/02/2026	07/01/2030		2,357,770	1.69				54,037		54,037		54,037			22,839		0003
NZD/L 5267438.89 USD- S 9014956.16NZD	Buy Chorus Ltd UFB2 Debt (Imported Transaction)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2026	06/30/2033		5,267,439	1.71				59,725		59,725		59,725			68,443		0003
NZD/L 21837456.77 USD- S 38047664.03NZD	Buy Chorus Ltd UFB1 Debt (Imported Transaction)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2026	06/30/2036		21,837,457	1.74				53,699		53,699		53,699			341,045		0003
AUD/S 848637.37 USD- L 1198929.59AUD	RML Pepper Australian	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/12/2026	10/15/2026		848,637	1.41				(16,423)		(16,423)		(16,423)			860		0003
EUR/L 182612.97 USD- S 156967.16EUR	Saint James Albany Paris- 50229626	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2026	10/14/2026		182,613	0.86				4,777		4,777		4,777			179		0003
EUR/L 432513.29 USD- S 371429.13EUR	ZebraBox 50460335	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/08/2026	10/22/2026		432,513	0.86				11,564		11,564		11,564			531		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 97066.27 USD- S 71867.72GBP	Cerberus ALMCOR IOS GBP - Pools 1&2 7410044	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF40P29B387	09/10/2026	12/14/2026		97,066	0.74				1,767		1,767		1,767			220		0003
GBP/L 1754749.16 USD- S 1297567.00GBP	Coupon Hedge RMBS	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF40P29B387	09/11/2026	12/16/2026		1,754,749	0.74				34,119		34,119		34,119			4,030		0003
EUR/L 138053.07 USD- S 120954.17EUR	ZebraBox 50460335	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	09/23/2026	10/22/2026		138,053	0.88				973		973		973			169		0003
GBP/L 131392.89 USD- S 102755.06GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		131,393	0.78				(4,856)		(4,856)		(4,856)			552		0003
GBP/S 87205.44 USD- L 65924.89GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/17/2030		87,205	0.76				371		371		371			840		0003
EUR/L 68461.08 USD- S 59983.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/27/2026	10/19/2026		68,461	0.88				489		489		489			78		0003
CAD/S 1141237.61 USD- L 1591113.48CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	12/11/2026		1,141,238	1.39				(18,929)		(18,929)		(18,929)			2,534		0003
CAD/S 1642846.48 USD- L 2278792.36CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	04/01/2027		1,642,846	1.39				(26,781)		(26,781)		(26,781)			5,816		0003
CAD/L 2717120.43 USD- S 3717835.88CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	04/17/2028		2,717,120	1.37				38,223		38,223		38,223			16,903		0003
CAD/L 4267784.90 USD- S 5824672.84CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/17/2028		4,267,785	1.36				56,247		56,247		56,247			28,607		0003
CAD/L 846873.54 USD- S 1108896.21CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/03/2033		846,874	1.31				222		222		222			11,214		0003
CAD/L 48169.57 USD- S 66440.29CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/15/2027		48,170	1.38				633		633		633			246		0003
CAD/L 1822386.20 USD- S 2513252.81CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/15/2027		1,822,386	1.38				24,221		24,221		24,221			9,297		0003
CAD/S 2565681.48 USD- L 3528581.74CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/04/2028		2,565,681	1.38				(33,228)		(33,228)		(33,228)			14,417		0003
CAD/L 4042538.55 USD- S 5528171.47CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/17/2028		4,042,539	1.37				45,387		45,387		45,387			27,098		0003
GBP/L 44474.25 USD- S 32934.13GBP	Falkor Senior Note non-Callable	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	08/11/2026	10/13/2026		44,474	0.74				814		814		814			42		0003
EUR/L 1100000.00 USD- S 1000000.00EUR	CLO ReInv6m MDPKE 20A D XS2507607104	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/04/2022	10/15/2026		1,100,000	0.91				(33,319)		(33,319)		(33,319)			1,115		0003
EUR/L 1746653.00 USD- S 1670000.00EUR	CLO ReInv6m BECLO 10A B1R XS2398804521	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2022	10/15/2026		1,746,653	0.96				(145,844)		(145,844)		(145,844)			1,770		0003
EUR/S 1326250.00 USD- L 1250000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/31/2022	10/26/2026		1,326,250	0.94				90,868		90,868		90,868			1,770		0003
EUR/L 1167159.00 USD- S 1050000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		1,167,159	0.9				(35,438)		(35,438)		(35,438)			5,175		0003
EUR/L 1677000.00 USD- S 1500000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		1,677,000	0.89				(56,038)		(56,038)		(56,038)			9,912		0003
EUR/L 865205.85 USD- S 750000.00EUR	CLO ReInv6m DRYD 2017-52A DR XS2353415149 ..	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2024	08/15/2028		865,206	0.87				(9,047)		(9,047)		(9,047)			5,926		0003
GBP/L 1202313.20 USD- S 894641.98GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	05/26/2026	03/31/2027		1,202,313	0.74				15,641		15,641		15,641			4,245		0003
GBP/L 47322.81 USD- S 35043.55GBP	Falkor Senior Note Callable	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	08/11/2026	10/13/2026		47,323	0.74				866		866		866			45		0003
GBP/L 545984.88 USD- S 411032.29GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2026	03/31/2027		545,985	0.75				783		783		783			1,928		0003
EUR/L 725921.40 USD- S 690000.00EUR	CLO ReInv6m HARVT 29A B XS2498563555	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	07/14/2027		725,921	0.95				(62,962)		(62,962)		(62,962)			3,219		0003
EUR/L 831893.60 USD- S 800000.00EUR	CLO ReInv6m CORDA 23A B1 XS2441239964	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2022	04/26/2027		831,894	0.96				(80,310)		(80,310)		(80,310)			3,140		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 3717834.06 USD-S 3524000.00EUR	CLO ReInv6m ADAGI X-A C XS2463566708	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/19/2022	02/16/2028		3,717,834	0.95				(339,056)		(339,056)		(339,056)			21,844		0003
GBP/S 2369359.56 USD-L 2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/25/2022	12/07/2026		2,369,360	0.88				382,215		382,215		382,215			5,113		0003
EUR/S 1161090.00 USD-L 1050000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		1,161,090	0.9				41,301		41,301		41,301			5,148		0003
EUR/S 832425.00 USD-L 750000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		832,425	0.9				33,715		33,715		33,715			4,920		0003
EUR/S 2449122.50 USD-L 2075000.00EUR	CLO ReInv6m HNLY 9A D XS2554991229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	05/04/2028		2,449,123	0.85				(36,244)		(36,244)		(36,244)			15,463		0003
EUR/L 1576800.00 USD-S 1500000.00EUR	CLO ReInv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2022	01/15/2027		1,576,800	0.95				(128,531)		(128,531)		(128,531)			4,269		0003
EUR/L 1117600.00 USD-S 1000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		1,117,600	0.89				(20,247)		(20,247)		(20,247)			3,082		0003
EUR/S 1135700.00 USD-L 1000000.00EUR	CLO ReInv6m MDPKE 20A D XS2507607104	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		1,135,700	0.88				(2,323)		(2,323)		(2,323)			1,151		0003
GBP/L 123149.34 USD-S 92321.36GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2026	03/31/2027		123,149	0.75				692		692		692			435		0003
EUR/S 66053.07 USD-L 56772.28EUR	Coupon Hedge CLO FMAN	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	08/17/2026	11/18/2026		66,053	0.86				(1,641)		(1,641)		(1,641)			121		0003
GBP/L 361963.19 USD-S 267240.18GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2026	03/31/2027		361,963	0.74				7,490		7,490		7,490			1,278		0003
EUR/L 1197570.00 USD-S 1140000.00EUR	CLO ReInv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	10/06/2022	01/15/2027		1,197,570	0.95				(98,472)		(98,472)		(98,472)			3,242		0003
EUR/L 1361068.80 USD-S 1312000.00EUR	CLO ReInv6m ALBAC 3A B2 XS2396622933	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2022	12/15/2026		1,361,069	0.96				(128,619)		(128,619)		(128,619)			3,105		0003
EUR/L 2652590.00 USD-S 2300000.00EUR	CLO ReInv6m ARBR 10A D XS2417698870	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2023	01/14/2027		2,652,590	0.87				35,050		35,050		35,050			7,147		0003
EUR/L 2848199.56 USD-S 2704842.89EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/27/2023	12/15/2027		2,848,200	0.95				(259,613)		(259,613)		(259,613)			15,654		0003
EUR/L 10453004.02 USD-S 9859929.28EUR	AP Starlight (Luxembourg) - Tranche A Note	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2023	01/02/2029		10,453,004	0.94				(1,008,003)		(1,008,003)		(1,008,003)			78,576		0003
EUR/L 281700.00 USD-S 250000.00EUR	CLO ReInv6m AVOCA 25A C XS2400441619	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/22/2024	10/19/2026		281,700	0.89				(1,692)		(1,692)		(1,692)			321		0003
EUR/L 6251708.58 USD-S 5293123.85EUR	AP Dolphin Subordinated Secured Debt Tranche B	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		6,251,709	0.85				(49,910)		(49,910)		(49,910)			56,394		0003
EUR/S 1901232.15 USD-L 1689300.00EUR	CLO PENTA 2018-4A C XS1814401045	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	12/22/2026		1,901,232	0.89				18,504		18,504		18,504			4,533		0003
GBP/S 153406.64 USD-L 120092.87GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		153,407	0.78				5,657		5,657		5,657			1,003		0003
GBP/S 154478.86 USD-L 120762.09GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		154,479	0.78				5,092		5,092		5,092			1,489		0003
EUR/L 101464.14 USD-S 90568.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026		101,464	0.89				(1,154)		(1,154)		(1,154)			106		0003
EUR/L 102183.02 USD-S 90451.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2027		102,183	0.89				(1,101)		(1,101)		(1,101)			376		0003
GBP/L 2197920.00 USD-S 1600000.00GBP	SOREL Coupon Strip Hedge	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	01/30/2026	12/22/2026		2,197,920	0.73				76,195		76,195		76,195			5,241		0003
GBP/L 2197760.00 USD-S 1600000.00GBP	SOREL Coupon Strip Hedge	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	01/30/2026	01/22/2027		2,197,760	0.73				75,842		75,842		75,842			6,141		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 24322704.00 USD-L 20213333.33EUR	Four Seasons Rome-7410014	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2026	03/30/2028		24,322,704	0.83				(909,014)		(909,014)		(909,014)			148,878		0003
EUR/L 80828.56 USD-S 63911.25EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	09/30/2032		80,829	0.79				1,099		1,099		1,099			990		0003
GBP/S 1042813.41 USD-L 783363.44GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/15/2027		1,042,813	0.75				(3,659)		(3,659)		(3,659)			4,384		0003
GBP/S 146529.68 USD-L 110772.36GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/17/2030		146,530	0.76				623		623		623			1,412		0003
EUR/S 15820.42 USD-L 12832.92EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/16/2031		15,820	0.81				(151)		(151)		(151)			172		0003
GBP/S 30206.19 USD-L 22975.73GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/15/2032		30,206	0.76				268		268		268			361		0003
EUR/L 267327552.31 USD-S 234134123.49EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JBONEPAGQXF4QP29B387	07/01/2026	10/07/2026		267,327,552	0.88				2,141,592		2,141,592		2,141,592			185,104		0003
AUD/S 561874.83 USD-L 811581.61AUD	CML Project Bunk AUD 50224268	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/02/2026	10/07/2026		561,875	1.44				1,542		1,542		1,542			389		0003
AUD/L 33898175.80 USD-S 48863622.95AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/10/2026	10/15/2026		33,898,176	1.44				(19,588)		(19,588)		(19,588)			34,359		0003
EUR/L 354642.33 USD-S 309000.00EUR	CLO ReInv6m DARPK 1A BRR XS2303850502	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	07/15/2026	10/16/2026		354,642	0.87				4,532		4,532		4,532			371		0003
EUR/L 12884803.73 USD-S 11289615.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2026	10/19/2026		12,884,804	0.88				91,595		91,595		91,595			14,699		0003
GBP/L 697418.31 USD-S 524310.41GBP	Project Madonna	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	07/28/2026	10/21/2026		697,418	0.75				2,306		2,306		2,306			836		0003
CAD/L 72908.42 USD-S 100897.96CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/15/2027		72,908	1.38				1,011		1,011		1,011			324		0003
CAD/S 1907598.84 USD-L 2664915.58CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	12/11/2026		1,907,599	1.4				(27,873)		(27,873)		(27,873)			4,236		0003
CAD/L 4140243.63 USD-S 5773983.77CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/15/2027		4,140,244	1.39				59,915		59,915		59,915			11,208		0003
CAD/L 2068916.90 USD-S 2873932.47CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/15/2027		2,068,917	1.39				29,492		29,492		29,492			7,600		0003
CAD/L 9491196.30 USD-S 13046598.44CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/18/2028		9,491,196	1.37				122,672		122,672		122,672			54,137		0003
CAD/L 4541873.79 USD-S 6226908.96CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/17/2028		4,541,874	1.37				55,057		55,057		55,057			28,254		0003
CAD/S 6616641.49 USD-L 9051565.56CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/05/2028		6,616,641	1.37				(74,877)		(74,877)		(74,877)			43,944		0003
CAD/S 4363555.58 USD-L 6083669.19CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	12/11/2026		4,363,556	1.39				(72,377)		(72,377)		(72,377)			9,690		0003
CAD/L 4370766.00 USD-S 6083669.19CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/15/2027		4,370,766	1.39				71,590		71,590		71,590			11,832		0003
CAD/S 2899140.86 USD-L 4021398.28CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	04/01/2027		2,899,141	1.39				(47,261)		(47,261)		(47,261)			10,264		0003
CAD/L 4732618.19 USD-S 6560828.60CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	04/15/2027		4,732,618	1.39				76,865		76,865		76,865			17,384		0003
CAD/S 3381842.31 USD-L 4673029.70CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/02/2027		3,381,842	1.38				(53,939)		(53,939)		(53,939)			14,677		0003
CAD/L 6308760.84 USD-S 8713029.60CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/15/2027		6,308,761	1.38				100,104		100,104		100,104			28,020		0003
EUR/L 1340170.00 USD-S 1300000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2022	01/19/2027		1,340,170	0.97				(137,632)		(137,632)		(137,632)			3,695		0003
EUR/L 3229240.00 USD-S 2800000.00EUR	CLO ReInv6m ARESE 15A D XS2409273575	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2023	01/15/2027		3,229,240	0.87				42,541		42,541		42,541			8,742		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 1665665.00 USD-S 1310000.00GBP	TABS 2024-2ND1A C RMBS - XS2742448876	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2024	01/20/2028		1,665,665	0.79				(69,753)		(69,753)		(69,753)			9,521		0003
GBP/L 20669632.98 USD-S 16313000.00GBP	RMBS Project Jupiter 1A CR XS2737623533	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/17/2024	04/20/2027		20,669,633	0.79				(960,604)		(960,604)		(960,604)			76,883		0003
EUR/L 284701.75 USD-S 250000.00EUR	CLO ReInv6m HARVT 25A CR XS2405860292	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	01/21/2027		284,702	0.88				152		152		152			792		0003
EUR/L 515096.28 USD-S 449218.40EUR	Four Seasons Rome-7410014 Cpn	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/25/2024	03/30/2028		515,096	0.87				(5,479)		(5,479)		(5,479)			3,153		0003
EUR/L 102587.90 USD-S 90433.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2027		102,588	0.88				(1,067)		(1,067)		(1,067)			456		0003
EUR/S 892888.50 USD-L 750000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/15/2025	05/17/2027		892,889	0.84				(35,381)		(35,381)		(35,381)			3,536		0003
EUR/S 2950410.00 USD-L 2500000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/21/2026		2,950,410	0.85				(117,217)		(117,217)		(117,217)			3,538		0003
EUR/L 25325423.74 USD-S 19900537.28EUR	RWE Alkaios November 2025 50450446	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/20/2025	05/31/2034		25,325,424	0.79				18,182		18,182		18,182			350,719		0003
EUR/S 6152755.08 USD-L 5111395.20EUR	Four Seasons Rome-7410014 Cpn	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/06/2026	03/30/2028		6,152,755	0.83				(232,078)		(232,078)		(232,078)			37,661		0003
EUR/L 58421.42 USD-S 46580.63EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/22/2026	12/30/2031		58,421	0.8				949		949		949			669		0003
EUR/L 80266.07 USD-S 63216.56EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/22/2026	12/30/2032		80,266	0.79				1,107		1,107		1,107			1,004		0003
EUR/L 16315.53 USD-S 13455.00EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/22/2026	07/02/2029		16,316	0.82				349		349		349			135		0003
EUR/L 36750.03 USD-S 29615.63EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/22/2026	03/31/2031		36,750	0.81				636		636		636			390		0003
EUR/S 107060.40 USD-L 90442.66EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/22/2026	10/15/2027		107,060	0.84				(3,006)		(3,006)		(3,006)			546		0003
GBP/L 913233.25 USD-S 690323.14GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/30/2026	03/31/2027		913,233	0.76				(2,426)		(2,426)		(2,426)			3,224		0003
NZD/L 896635.62 USD-S 1564025.73NZD	CML Project Bunk NZD 50230331	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/02/2026	10/07/2026		896,636	1.74				15,732		15,732		15,732			621		0003
GBP/L 2152291.04 USD-S 1600000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/20/2026	10/22/2026		2,152,291	0.74				31,055		31,055		31,055			2,642		0003
EUR/L 377591.41 USD-S 330751.74EUR	ZebraBox 50460335	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2026	10/22/2026		377,591	0.88				2,743		2,743		2,743			464		0003
CAD/L 11224.98 USD-S 15655.48CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/15/2027		11,225	1.39				162		162		162			30		0003
CAD/L 157968.24 USD-S 218612.25CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/15/2027		157,968	1.38				2,191		2,191		2,191			702		0003
CAD/L 85005.13 USD-S 117247.57CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/15/2027		85,005	1.38				1,118		1,118		1,118			434		0003
CAD/L 253641.55 USD-S 348731.77CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/18/2028		253,642	1.37				3,224		3,224		3,224			1,447		0003
CAD/L 116032.72 USD-S 159127.27CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/17/2028		116,033	1.37				1,373		1,373		1,373			722		0003
CAD/L 184333.06 USD-S 252167.63CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/17/2028		184,333	1.37				2,003		2,003		2,003			1,236		0003
CAD/S 4133130.83 USD-L 5773983.77CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	12/11/2026		4,133,131	1.4				(60,392)		(60,392)		(60,392)			9,178		0003
CAD/L 2757924.34 USD-S 3816691.49CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/15/2027		2,757,924	1.38				38,259		38,259		38,259			12,249		0003
CAD/S 4527673.21 USD-L 6226908.96CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/04/2028		4,527,673	1.38				(58,637)		(58,637)		(58,637)			25,442		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CAD/S 2174403.81 USD-L 3028074.74CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/04/2027		2,174,404	1.39				(35,637)		(35,637)		(35,637)			5,576		0003
CAD/L 4624585.04 USD-S 6344468.21CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/18/2028		4,624,585	1.37				68,738		68,738		68,738			26,378		0003
CAD/L 4794918.40 USD-S 6560886.85CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	04/17/2028		4,794,918	1.37				67,453		67,453		67,453			29,828		0003
CAD/S 15135945.50 USD-L 20663592.80CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/05/2028		15,135,946	1.37				(201,915)		(201,915)		(201,915)			100,525		0003
CAD/S 4462414.85 USD-L 6226853.68CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/04/2027		4,462,415	1.4				(64,310)		(64,310)		(64,310)			11,443		0003
NZD/L 17415317.58 USD-S 29805438.26NZD	Buy Chorus Ltd UFB1 Debt (Imported Transaction)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2026	06/30/2033		17,415,318	1.71				197,464		197,464		197,464			226,289		0003
NZD/L 5524778.82 USD-S 9625888.71NZD	Buy Chorus Ltd UFB2 Pref Equity (Pre-2020) (Imported Transaction)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2026	06/30/2036		5,524,779	1.74				13,586		13,586		13,586			86,283		0003
EUR/L 208958.05 USD-S 181042.71EUR	Saint James Albany Paris- 50229626	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/03/2026	10/14/2026		208,958	0.87				3,846		3,846		3,846			205		0003
EUR/S 128851.46 USD-L 111093.17EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/07/2026	10/07/2026		128,851	0.86				(3,025)		(3,025)		(3,025)			89		0003
GBP/L 1636542.36 USD-S 1200000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/20/2026	10/22/2026		1,636,542	0.73				45,616		45,616		45,616			2,009		0003
GBP/L 307668.72 USD-S 227154.16GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2026	03/31/2027		307,669	0.74				6,367		6,367		6,367			1,086		0003
EUR/S 4040802.08 USD-L 3400000.00EUR	CLO ReInv6m BECLO 3A CR XS2348330221	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/08/2026	04/28/2028		4,040,802	0.84				(97,860)		(97,860)		(97,860)			25,381		0003
AUD/S 1074843.22 USD-L 1497935.15AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/11/2026	10/15/2026		1,074,843	1.39				(35,080)		(35,080)		(35,080)			1,089		0003
GBP/L 464087.15 USD-S 349377.45GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2026	03/31/2027		464,087	0.75				666		666		666			1,639		0003
GBP/L 130777.46 USD-S 102377.85GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		130,777	0.78				(4,822)		(4,822)		(4,822)			855		0003
GBP/L 84331.11 USD-S 65924.89GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		84,331	0.78				(2,780)		(2,780)		(2,780)			813		0003
GBP/S 136008.97 USD-L 102377.85GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/15/2028		136,009	0.75				(192)		(192)		(192)			889		0003
GBP/S 135275.68 USD-L 102025.55GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/15/2029		135,276	0.75				301		301		301			1,113		0003
CAD/S 1916377.31 USD-L 2648050.16CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/02/2027		1,916,377	1.38				(30,565)		(30,565)		(30,565)			8,317		0003
CAD/S 2610892.27 USD-L 3595198.65CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/01/2027		2,610,892	1.38				(40,005)		(40,005)		(40,005)			13,072		0003
CAD/L 1924035.58 USD-S 2648050.16CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/15/2027		1,924,036	1.38				29,426		29,426		29,426			9,816		0003
CAD/S 3958631.90 USD-L 5404324.27CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/05/2028		3,958,632	1.37				(52,809)		(52,809)		(52,809)			26,291		0003
CAD/L 29615.70 USD-S 41139.17CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/15/2027		29,616	1.39				422		422		422			109		0003
CAD/S 1167093.11 USD-L 1628561.73CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/04/2027		1,167,093	1.4				(16,820)		(16,820)		(16,820)			2,993		0003
CAD/L 1082832.95 USD-S 1510118.83CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/15/2027		1,082,833	1.39				15,670		15,670		15,670			2,931		0003
CAD/S 2472957.88 USD-L 3412187.29CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/01/2027		2,472,958	1.38				(32,940)		(32,940)		(32,940)			12,382		0003
CAD/S 4030454.56 USD-L 5528171.47CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/03/2028		4,030,455	1.37				(49,240)		(49,240)		(49,240)			24,760		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CAD/S 3749430.18 USD-L 5129220.49CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA ES7ODZWZ7FF32TWEFA76	07/31/2026	07/05/2028		3,749,430	1.37				(42,430)		(42,430)		(42,430)			24,902		0003
EUR/L 695055.50 USD-S 554204.44EUR	Project Emerald Top up payment	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/11/2026	09/22/2032		695,056	0.8				5,319		5,319		5,319			8,501		0003
CAD/S 9982823.37 USD-L 13746347.78CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/01/2027		9,982,823	1.38				(152,961)		(152,961)		(152,961)			49,982		0003
CAD/S 16270315.54 USD-L 22270807.91CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	04/03/2028		16,270,316	1.37				(231,583)		(231,583)		(231,583)			99,953		0003
CAD/L 7531385.13 USD-S 10278834.42CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/17/2028		7,531,385	1.36				99,260		99,260		99,260			50,484		0003
CAD/L 1494482.72 USD-S 1956875.67CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/03/2033		1,494,483	1.31				392		392		392			19,789		0003
NZD/L 2668652.40 USD-S 4507478.08NZD	Buy Chorus Ltd UFB2 Debt (Imported Transaction)	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/02/2026	07/01/2030		2,668,652	1.69				61,162		61,162		61,162			25,851		0003
NZD/L 11311072.61 USD-S 19358330.67NZD	Buy Chorus Ltd UFB1 Pref Equity (Imported Transaction)	B1	Currency	Citibank NA ES7ODZWZ7FF32TWEFA76	08/02/2026	06/30/2033		11,311,073	1.71				128,251		128,251		128,251			146,972		0003
NZD/L 4653812.11 USD-S 7964764.86NZD	Buy Chorus Ltd UFB2 Pref Equity (Pre-2020) (Imported Transaction)	B1	Currency	Citibank NA ES7ODZWZ7FF32TWEFA76	08/02/2026	06/30/2033		4,653,812	1.71				52,767		52,767		52,767			60,470		0003
GBP/S 10783359.15 USD-L 7995763.97GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2026	10/22/2026		10,783,359	0.74				(182,797)		(182,797)		(182,797)			13,237		0003
AUD/S 1672661.26 USD-L 2363085.99AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/12/2026	10/15/2026		1,672,661	1.41				(32,370)		(32,370)		(32,370)			1,695		0003
EUR/L 2134695.55 USD-S 1834760.00EUR	Coupon Hedge CLO FMAN	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	08/17/2026	11/18/2026		2,134,696	0.86				53,034		53,034		53,034			3,911		0003
EUR/L 47004092.14 USD-S 40451200.00EUR	Coupon Hedge RML	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/18/2026	11/20/2026		47,004,092	0.86				1,105,705		1,105,705		1,105,705			87,851		0003
GBP/L 4741705.50 USD-S 3500000.00GBP	Heylo Flow 3 Draw	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	08/31/2026	12/16/2026		4,741,706	0.74				100,555		100,555		100,555			10,889		0003
GBP/L 141410.10 USD-S 104402.71GBP	Partners Group Darlington 1050000294	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2026	12/08/2026		141,410	0.74				2,973		2,973		2,973			307		0003
GBP/L 383624.03 USD-S 283570.47GBP	Lone Star Brasilia 7410046	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/11/2026	12/16/2026		383,624	0.74				7,597		7,597		7,597			881		0003
EUR/L 461245.81 USD-S 399842.93EUR	CML Macbeth 50198969	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/17/2026	12/17/2026		461,246	0.87				6,977		6,977		6,977			1,066		0003
EUR/L 133321.87 USD-S 116838.08EUR	Saint James Albany Paris- 50229626	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/23/2026	10/14/2026		133,322	0.88				950		950		950			131		0003
CAD/S 4255313.29 USD-L 5824672.84CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	04/03/2028		4,255,313	1.37				(60,568)		(60,568)		(60,568)			26,142		0003
EUR/S 2564302.50 USD-L 2250000.00EUR	CLO Relnv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		2,564,303	0.88				25,461		25,461		25,461			13,168		0003
GBP/L 38097461.14 USD-S 28262840.52GBP	Alban Gate Upsize Project Lindy	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/12/2026	03/31/2027		38,097,461	0.74				609,032		609,032		609,032			134,510		0003
GBP/L 7075372.16 USD-S 5248909.22GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/12/2026	03/31/2027		7,075,372	0.74				113,108		113,108		113,108			24,981		0003
GBP/L 1824279.22 USD-S 1353352.98GBP	Alban Gate- 7200375	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/12/2026	03/31/2027		1,824,279	0.74				29,163		29,163		29,163			6,441		0003
GBP/L 1074392.05 USD-S 812144.87GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/30/2026	03/31/2027		1,074,392	0.76				(2,854)		(2,854)		(2,854)			3,793		0003
GBP/L 555576.51 USD-S 417914.92GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/29/2026	03/31/2027		555,577	0.75				1,245		1,245		1,245			1,962		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 3486132.00 USD-S 3380000.00EUR	CLO ReInv6m RFTE 2021-2A B XS2405874087	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2022	01/25/2027		3,486,132	0.97				(356,809)		(356,809)		(356,809)			9,869		0003
EUR/L 524200.00 USD-S 500000.00EUR	CLO ReInv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2022	01/15/2027		524,200	0.95				(44,227)		(44,227)		(44,227)			1,419		0003
EUR/L 788662.50 USD-S 750000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2022	05/17/2027		788,663	0.95				(67,269)		(67,269)		(67,269)			3,123		0003
EUR/L 1971934.00 USD-S 1900000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2022	01/19/2027		1,971,934	0.96				(188,094)		(188,094)		(188,094)			5,437		0003
EUR/L 1684164.00 USD-S 1465000.00EUR	CLO ReInv6m ARBR 8A DR XS2388929882	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/27/2023	10/15/2026		1,684,164	0.87				23,734		23,734		23,734			1,707		0003
EUR/L 3865800.00 USD-S 3400000.00EUR	CLO ReInv6m BECLO 3A CR XS2348330221	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/14/2023	04/28/2028		3,865,800	0.88				(76,390)		(76,390)		(76,390)			24,281		0003
EUR/L 1832045.57 USD-S 1733873.65EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2023	12/15/2027		1,832,046	0.95				(160,479)		(160,479)		(160,479)			10,069		0003
GBP/L 1907250.00 USD-S 1500000.00GBP	TABS 2024-2ND1A D RMBS - XS2742448959	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2024	01/20/2028		1,907,250	0.79				(79,870)		(79,870)		(79,870)			10,902		0003
EUR/L 6414.84 USD-S 5423.90EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2029		6,415	0.85				2		2		2			53		0003
GBP/L 296405.26 USD-S 229878.44GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029		296,405	0.78				(8,057)		(8,057)		(8,057)			2,440		0003
EUR/L 738985.00 USD-S 650000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/22/2024	05/17/2027		738,985	0.88				(4,303)		(4,303)		(4,303)			2,927		0003
EUR/L 1808958.84 USD-S 1421466.95EUR	RWE Alkaios November 2025 50450446	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	11/20/2025	05/31/2034		1,808,959	0.79				1,299		1,299		1,299			25,051		0003
GBP/L 152254.94 USD-S 112343.87GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	08/14/2026	11/13/2026		152,255	0.74				3,300		3,300		3,300			264		0003
EUR/L 24005794.34 USD-S 20491746.67EUR	Warrington 2022-1 Irish NPL Feb 2022 - 50118856	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/24/2026	11/25/2026		24,005,794	0.85				749,912		749,912		749,912			47,015		0003
EUR/L 450787.66 USD-S 387136.00EUR	Coupon Hedge RMBS	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	09/11/2026	12/16/2026		450,788	0.86				10,978		10,978		10,978			1,035		0003
EUR/L 178831.62 USD-S 154531.48EUR	Coupon Hedge CLO MJSD	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	09/14/2026	12/17/2026		178,832	0.86				3,265		3,265		3,265			413		0003
GBP/L 6061338.00 USD-S 5400000.00GBP	Finsbury Square 2021-2 - Class B-50136720	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/20/2022	12/16/2026		6,061,338	0.89				(1,094,358)		(1,094,358)		(1,094,358)			13,920		0003
EUR/L 740419.10 USD-S 641000.00EUR	CLO ReInv6m CORDA 23A C XS2441240384	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2023	04/26/2027		740,419	0.87				7,740		7,740		7,740			2,795		0003
CAD/S 671316.24 USD-L 935949.11CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	12/11/2026		671,316	1.39				(11,135)		(11,135)		(11,135)			1,491		0003
CAD/S 966380.28 USD-L 1340466.09CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	04/01/2027		966,380	1.39				(15,754)		(15,754)		(15,754)			3,421		0003
CAD/S 1127280.77 USD-L 1557676.57CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/02/2027		1,127,281	1.38				(17,980)		(17,980)		(17,980)			4,892		0003
CAD/S 2503125.47 USD-L 3426278.14CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	04/03/2028		2,503,125	1.37				(35,628)		(35,628)		(35,628)			15,377		0003
CAD/L 39021.78 USD-S 53651.04CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/18/2028		39,022	1.37				496		496		496			223		0003
CAD/L 61444.36 USD-S 84055.88CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/17/2028		61,444	1.37				668		668		668			412		0003
CAD/L 56498.55 USD-S 77103.58CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/16/2028		56,499	1.36				590		590		590			404		0003
CAD/L 2377963.85 USD-S 3251865.57CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/17/2028		2,377,964	1.37				26,698		26,698		26,698			15,940		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 278022.19 USD- S 221681.77EUR	Project Emerald Top up payment	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/11/2026	09/22/2032		278,022	0.8				2,127		2,127		2,127			3,400		0003
CAD/L 6360.82 USD- S 8871.44CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/15/2027		6,361	1.39				92		92		92			17		0003
CAD/L 96047.54 USD- S 131076.08CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/16/2028		96,048	1.36				1,003		1,003		1,003			687		0003
CAD/S 1556077.30 USD- L 2162791.84CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/01/2027		1,556,077	1.39				(22,277)		(22,277)		(22,277)			5,509		0003
CAD/L 802660.57 USD- S 1052448.53CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/03/2033		802,661	1.31				(577)		(577)		(577)			10,629		0003
EUR/L 278022.19 USD- S 221681.77EUR	Project Emerald Top up payment	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/11/2026	09/22/2032		278,022	0.8				2,127		2,127		2,127			3,400		0003
EUR/S 505124.55 USD- L 450000.00EUR	CLO ReInv6m RRME 9A A2 XS2388492337	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/11/2024	10/15/2026		505,125	0.89				4,885		4,885		4,885			512		0003
EUR/L 23177618.66 USD- S 20213333.33EUR	Four Seasons Rome- 7410014	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/25/2024	03/30/2028		23,177,619	0.87				(246,518)		(246,518)		(246,518)			141,869		0003
EUR/L 46573.87 USD- S 39369.29EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/17/2030		46,574	0.85				(569)		(569)		(569)			449		0003
EUR/L 103023.23 USD- S 90442.66EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	10/15/2027		103,023	0.88				(1,053)		(1,053)		(1,053)			526		0003
EUR/L 417327.06 USD- S 362577.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	06/15/2028		417,327	0.87				(4,239)		(4,239)		(4,239)			2,728		0003
SEK/L 200434.71 USD- S 1949994.95SEK	EQT Nordics Sweden- 7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	11/30/2027		200,435	9.73				887		887		887			1,083		0003
EUR/S 773836.70 USD- L 650000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	05/17/2027		773,837	0.84				(30,664)		(30,664)		(30,664)			3,065		0003
GBP/L 6014066.33 USD- S 4461572.83GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/12/2026	03/31/2027		6,014,066	0.74				96,142		96,142		96,142			21,234		0003
EUR/L 58625.45 USD- S 47092.50EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	06/30/2031		58,625	0.8				980		980		980			639		0003
EUR/L 58570.48 USD- S 46580.63EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	03/30/2032		58,570	0.8				890		890		890			687		0003
EUR/L 80624.04 USD- S 63911.25EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	06/30/2032		80,624	0.79				1,182		1,182		1,182			967		0003
EUR/L 37197.36 USD- S 30273.75EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	07/01/2030		37,197	0.81				703		703		703			360		0003
EUR/S 105777.65 USD- L 90568.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	10/16/2026		105,778	0.86				(3,159)		(3,159)		(3,159)			111		0003
EUR/S 106155.87 USD- L 90567.25EUR	Coupon Hedge Strip CML EUR	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	05/22/2026	01/15/2027		106,156	0.85				(3,126)		(3,126)		(3,126)			287		0003
EUR/S 91202.90 USD- L 75907.53EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/15/2029		91,203	0.83				(1,288)		(1,288)		(1,288)			751		0003
EUR/S 47924.24 USD- L 39369.29EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/17/2030		47,924	0.82				(563)		(563)		(563)			462		0003
EUR/L 133710168.55 USD- S 117077546.86EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	10/07/2026		133,710,169	0.88				1,105,313		1,105,313		1,105,313			92,584		0003
EUR/S 13241270.20 USD- L 11572589.58EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/08/2026	10/07/2026		13,241,270	0.87				(133,876)		(133,876)		(133,876)			9,169		0003
EUR/L 470114.88 USD- S 409834.03EUR	Saint James Albany Paris- 50229626	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/10/2026	10/14/2026		470,115	0.87				5,793		5,793		5,793			460		0003
GBP/L 28322646.25 USD- S 21071100.70GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2026	10/22/2026		28,322,646	0.74				387,164		387,164		387,164			34,767		0003
EUR/S 447796.41 USD- L 390888.00EUR	CLO BCCE 2018-2A D XS1890839555	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/21/2026	10/16/2026		447,796	0.87				(4,903)		(4,903)		(4,903)			469		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CAD/L 184177.77 USD- S 254036.40CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/15/2027		184,178	1.38				2,421		2,421		2,421			940		0003
CAD/L 367240.60 USD- S 501173.25CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/16/2028		367,241	1.36				3,835		3,835		3,835			2,627		0003
CAD/S 5949707.33 USD- L 8269498.22CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/01/2027		5,949,707	1.39				(85,177)		(85,177)		(85,177)			21,064		0003
CAD/S 9809958.61 USD- L 13491636.08CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/04/2028		9,809,959	1.38				(127,047)		(127,047)		(127,047)			55,124		0003
CAD/L 9840726.54 USD- S 13491636.08CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/17/2028		9,840,727	1.37				119,290		119,290		119,290			61,217		0003
CAD/L 6634585.91 USD- S 9051565.56CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/16/2028		6,634,586	1.36				71,200		71,200		71,200			47,457		0003
CAD/L 3395356.90 USD- S 4673029.70CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/15/2027		3,395,357	1.38				51,928		51,928		51,928			17,322		0003
CAD/L 15177078.81 USD- S 20663592.80CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/16/2028		15,177,079	1.36				193,689		193,689		193,689			108,561		0003
CAD/L 3068996.29 USD- S 4024067.93CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/03/2033		3,068,996	1.31				(2,208)		(2,208)		(2,208)			40,639		0003
NZD/L 11766329.89 USD- S 19873878.71NZD	Buy Chorus Ltd UFB1 Debt (Imported Transaction)	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	08/02/2026	07/01/2030		11,766,330	1.69				269,667		269,667		269,667			113,979		0003
NZD/L 14183207.41 USD- S 24711573.15NZD	Buy Chorus Ltd UFB1 Pref Equity (Imported Transaction)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2026	06/30/2036		14,183,207	1.74				34,877		34,877		34,877			221,505		0003
GBP/L 2353355.18 USD- S 1742709.57GBP	Falkor Senior Note non-Callable	B1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	08/11/2026	10/13/2026		2,353,355	0.74				43,048		43,048		43,048			2,221		0003
GBP/L 100240.80 USD- S 74007.37GBP	LoneStar Pbsa Project Lindy	B1	Currency	Toronto-Dominion Bank/The PT3QB789TSUIDF371261	09/01/2026	11/12/2026		100,241	0.74				2,116		2,116		2,116			172		0003
EUR/S 1456737.38 USD- L 1250000.00EUR	CLO Reinv6m BBAME 2A B1 XS2385779181	D1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	09/02/2026	01/15/2027		1,456,737	0.86				(34,725)		(34,725)		(34,725)			3,944		0003
EUR/L 5197166.25 USD- S 4143975.00EUR	Project Emerald Top up payment	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/11/2026	09/22/2032		5,197,166	0.8				39,770		39,770		39,770			63,565		0003
AUD/S 462189.75 USD- L 644122.11AUD	RML Pepper Australian	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/11/2026	10/15/2026		462,190	1.39				(15,085)		(15,085)		(15,085)			468		0003
CAD/L 1143123.41 USD- S 1591113.48CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/15/2027		1,143,123	1.39				18,724		18,724		18,724			3,095		0003
CAD/L 1649983.61 USD- S 2278792.36CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/15/2027		1,649,984	1.38				26,181		26,181		26,181			7,328		0003
CAD/S 2708805.74 USD- L 3717835.88CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/04/2028		2,708,806	1.37				(40,525)		(40,525)		(40,525)			15,221		0003
CAD/L 41314.77 USD- S 57175.51CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/15/2027		41,315	1.38				573		573		573			184		0003
CAD/L 1172386.24 USD- S 1628561.73CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/15/2027		1,172,386	1.39				16,712		16,712		16,712			4,307		0003
CAD/S 1815147.20 USD- L 2513252.81CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/02/2027		1,815,147	1.38				(25,331)		(25,331)		(25,331)			7,878		0003
CAD/L 1562823.79 USD- S 2162791.84CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/15/2027		1,562,824	1.38				21,680		21,680		21,680			6,941		0003
CAD/L 2573728.48 USD- S 3528581.74CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/17/2028		2,573,728	1.37				31,199		31,199		31,199			16,011		0003
EUR/L 2347496.78 USD- S 2250000.00EUR	CLO Reinv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,347,497	0.96				(232,180)		(232,180)		(232,180)			12,055		0003
GBP/L 2204566.68 USD- S 2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2022	12/07/2026		2,204,567	0.94				(545,772)		(545,772)		(545,772)			4,758		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 798450.00 USD- L 750000.00EUR	CLO ReInv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/31/2022	01/15/2027		798,450	0.94				54,336		54,336		54,336			2,162		0003
EUR/S 1131925.00 USD- L 1000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027		1,131,925	0.88				6,100		6,100		6,100			3,121		0003
GBP/L 1462267.86 USD- S 1089901.33GBP	60 Curzon July 2022 - 7200568	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/10/2026	12/18/2026		1,462,268	0.75				16,999		16,999		16,999			3,401		0003
GBP/S 46471.25 USD- L 35043.55GBP	Falkor Senior Note Callable	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	09/25/2026	10/13/2026		46,471	0.75				(14)		(14)		(14)			44		0003
EUR/L 2683590.00 USD- S 2600000.00EUR	Dutch Property Finance 2022-1 - Class B- 50136200	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/12/2022	01/28/2027		2,683,590	0.97				(272,789)		(272,789)		(272,789)			7,694		0003
EUR/L 1326250.00 USD- S 1250000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/31/2022	10/26/2026		1,326,250	0.94				(90,868)		(90,868)		(90,868)			1,770		0003
EUR/L 21376.90 USD- S 19000.00EUR	ESPAI BARCA FT 6/30/2043	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		21,377	0.89				(228)		(228)		(228)			54		0003
EUR/L 21430.10 USD- S 19000.00EUR	ESPAI BARCA FT 6/30/2043	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		21,430	0.89				(333)		(333)		(333)			93		0003
EUR/L 4713738.39 USD- S 4125088.29EUR	Venovia CCS TopUp Apr 2023	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2023	05/31/2028		4,713,738	0.88				(77,031)		(77,031)		(77,031)			30,444		0003
EUR/L 2317680.00 USD- S 2000000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/13/2023	10/21/2026		2,317,680	0.86				50,224		50,224		50,224			2,780		0003
EUR/L 586500.00 USD- S 500000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/02/2024	07/17/2028		586,500	0.85				3,531		3,531		3,531			3,931		0003
GBP/L 1127110.42 USD- S 880486.23GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2027		1,127,110	0.78				(40,411)		(40,411)		(40,411)			4,738		0003
EUR/L 3446240.00 USD- S 2975000.00EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/22/2024	07/24/2028		3,446,240	0.86				(19,866)		(19,866)		(19,866)			23,223		0003
EUR/L 5345885.03 USD- S 4662176.80EUR	Four Seasons Rome- 7410014 Cpn	B1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	10/25/2024	03/30/2028		5,345,885	0.87				(56,859)		(56,859)		(56,859)			32,722		0003
EUR/L 15427.74 USD- S 12832.92EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/16/2031		15,428	0.83				(163)		(163)		(163)			167		0003
GBP/S 161892.93 USD- L 126370.25GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		161,893	0.78				4,939		4,939		4,939			1,757		0003
GBP/S 71829.04 USD- L 56002.68GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033		71,829	0.78				1,892		1,892		1,892			930		0003
EUR/S 781970.00 USD- L 700000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/21/2024	10/29/2027		781,970	0.9				23,278		23,278		23,278			4,062		0003
EUR/S 563180.00 USD- L 500000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		563,180	0.89				17,907		17,907		17,907			3,775		0003
GBP/L 2198560.00 USD- S 1600000.00GBP	SOREL Coupon Strip Hedge	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JBONEPAGQXF4QP29B387	01/30/2026	10/22/2026		2,198,560	0.73				77,324		77,324		77,324			2,699		0003
EUR/L 37321.48 USD- S 30273.75EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/22/2026	09/30/2030		37,321	0.81				686		686		686			373		0003
EUR/L 58823.24 USD- S 47092.50EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/22/2026	09/30/2031		58,823	0.8				955		955		955			658		0003
EUR/L 16120.11 USD- S 13162.50EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/22/2026	04/01/2030		16,120	0.82				314		314		314			151		0003
EUR/S 106716.43 USD- L 90433.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	05/22/2026	07/16/2027		106,716	0.85				(3,062)		(3,062)		(3,062)			475		0003
GBP/S 167957.76 USD- L 126426.62GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1IWK48MPD4Y2NCUIZ63	06/11/2026	06/15/2028		167,958	0.75				(238)		(238)		(238)			1,098		0003
EUR/L 2816602.39 USD- S 2447810.81EUR	AP Pistachio LP	B1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	06/26/2026	12/22/2026		2,816,602	0.87				34,887		34,887		34,887			6,716		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 702398.40 USD- S 612000.00EUR	CLO BCCE 2018-2A D XS1890839555	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	07/15/2026	10/16/2026		702,398	0.87				8,976		8,976		8,976			735		0003
EUR/L 534752.41 USD- S 468685.56EUR	Project Waystone EUR DDTL	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2026	10/30/2026		534,752	0.88				3,405		3,405		3,405			767		0003
CAD/L 251404.21 USD- S 344775.74CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/17/2028		251,404	1.37				2,975		2,975		2,975			1,564		0003
CAD/L 169495.66 USD- S 231310.73CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/16/2028		169,496	1.36				1,770		1,770		1,770			1,212		0003
CAD/S 2059576.09 USD- L 2873932.47CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/04/2027		2,059,576	1.4				(29,681)		(29,681)		(29,681)			5,281		0003
CAD/S 2746018.77 USD- L 3816691.49CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/01/2027		2,746,019	1.39				(39,313)		(39,313)		(39,313)			9,722		0003
CAD/S 4364043.32 USD- L 6021506.97CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/01/2027		4,364,043	1.38				(58,130)		(58,130)		(58,130)			21,850		0003
CAD/S 9455427.19 USD- L 13046598.44CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/01/2027		9,455,427	1.38				(125,948)		(125,948)		(125,948)			47,342		0003
CAD/L 3215975.64 USD- S 4435152.01CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/15/2027		3,215,976	1.38				42,742		42,742		42,742			16,407		0003
CAD/L 7133891.56 USD- S 9755596.71CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/17/2028		7,133,892	1.37				80,094		80,094		80,094			47,819		0003
CAD/L 15456765.05 USD- S 21137126.20CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/17/2028		15,456,765	1.37				173,537		173,537		173,537			103,608		0003
CAD/S 2013948.73 USD- L 2807847.32CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	12/11/2026		2,013,949	1.39				(33,405)		(33,405)		(33,405)			4,472		0003
CAD/S 4711208.24 USD- L 6560828.60CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/04/2027		4,711,208	1.39				(77,213)		(77,213)		(77,213)			12,081		0003
CAD/L 2017276.61 USD- S 2807847.32CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/15/2027		2,017,277	1.39				33,042		33,042		33,042			5,461		0003
CAD/S 4607456.94 USD- L 6344468.21CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/01/2027		4,607,457	1.38				(70,597)		(70,597)		(70,597)			23,069		0003
CAD/S 4780245.43 USD- L 6560886.85CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/04/2028		4,780,245	1.37				(71,514)		(71,514)		(71,514)			26,861		0003
CAD/L 10019934.24 USD- S 13746347.78CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/18/2028		10,019,934	1.37				148,933		148,933		148,933			57,152		0003
CAD/S 6985821.00 USD- L 9537042.83CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/05/2028		6,985,821	1.37				(93,192)		(93,192)		(93,192)			46,396		0003
CAD/L 16318001.11 USD- S 22270807.91CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/17/2028		16,318,001	1.36				215,063		215,063		215,063			109,381		0003
CAD/S 10357198.43 USD- L 14215254.84CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/04/2028		10,357,198	1.37				(154,947)		(154,947)		(154,947)			58,199		0003
NZD/L 6253246.52 USD- S 10895106.75NZD	Buy Chorus Ltd UFB2 Debt (Imported Transaction)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2026	06/30/2036		6,253,247	1.74				15,377		15,377		15,377			97,660		0003
AUD/L 11973.26 USD- S 16715.22AUD	CML Project Bunk AUD 50224268	B1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	08/31/2026	10/07/2026		11,973	1.4				369		369		369			8		0003
NZD/L 121599.39 USD- S 205302.84NZD	CML Project Bunk NZD 50230331	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	08/31/2026	10/07/2026		121,599	1.69				5,967		5,967		5,967			84		0003
CAD/L 93357862.43 USD- S 129431387.15CAD	Project Tuscan AAIA .	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/01/2026	10/01/2026		93,357,862	1.39				2,401,160		2,401,160		2,401,160			24,430		0003
GBP/S 16115827.00 USD- L 11893310.49GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2026	10/22/2026		16,115,827	0.74				(348,005)		(348,005)		(348,005)			19,783		0003
EUR/L 197805.40 USD- S 169558.00EUR	Cerberus Pan-European Logistics Pool B&C EUR 7410073	B1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/10/2026	12/14/2026		197,805	0.86				5,197		5,197		5,197			448		0003
EUR/L 186197.23 USD- S 159906.00EUR	Coupon Hedge RMBS	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/11/2026	12/16/2026		186,197	0.86				4,534		4,534		4,534			428		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 3397043.33 USD-S 2935443.64EUR	Coupon Hedge CLO MJSD	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/14/2026	12/17/2026		3,397,043	0.86				62,030		62,030		62,030			7,852		0003
GBP/S 463778.30 USD-L 349377.45GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2026	10/01/2026		463,778	0.75				(646)		(646)		(646)			121		0003
EUR/L 723583.54 USD-S 568586.78EUR	RWE Alkaios November 2025 50450446	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/20/2025	05/31/2034		723,584	0.79				519		519		519			10,021		0003
CAD/S 1232162.16 USD-L 1715909.02CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/04/2027		1,232,162	1.39				(20,194)		(20,194)		(20,194)			3,160		0003
CAD/L 1237761.68 USD-S 1715909.02CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	04/15/2027		1,237,762	1.39				20,103		20,103		20,103			4,547		0003
CAD/L 2620598.18 USD-S 3595198.65CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/18/2028		2,620,598	1.37				38,952		38,952		38,952			14,948		0003
CAD/L 3969389.84 USD-S 5404324.27CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/16/2028		3,969,390	1.36				50,657		50,657		50,657			28,393		0003
CAD/L 104455.40 USD-S 142894.99CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/17/2028		104,455	1.37				1,135		1,135		1,135			700		0003
CAD/L 2482312.88 USD-S 3412187.29CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/18/2028		2,482,313	1.37				32,083		32,083		32,083			14,159		0003
GBP/L 2204566.68 USD-S 2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2022	12/07/2026		2,204,567	0.94				(545,772)		(545,772)		(545,772)			4,758		0003
EUR/L 1173000.00 USD-S 1000000.00EUR	CLO ReInv6m CORDA 26A D2 XS2553603296	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/02/2024	07/17/2028		1,173,000	0.85				7,063		7,063		7,063			7,863		0003
EUR/S 1770246.00 USD-L 1500000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/21/2026		1,770,246	0.85				(70,330)		(70,330)		(70,330)			2,123		0003
EUR/L 763227.02 USD-S 665000.00EUR	CLO CADOG 6A DR XS1655107800	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	07/15/2026	10/16/2026		763,227	0.87				9,753		9,753		9,753			799		0003
EUR/S 41189022.88 USD-L 35750000.00EUR	CLO ReInv6m RRME 5A CRN XS2406903810	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/17/2026	01/15/2027		41,189,023	0.87				(519,479)		(519,479)		(519,479)			111,506		0003
EUR/L 307949.54 USD-S 266954.07EUR	CML Macbeth 50198969	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/17/2026	12/17/2026		307,950	0.87				4,658		4,658		4,658			712		0003
EUR/L 112207.59 USD-S 98309.84EUR	ZebraBox 50460335	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/23/2026	10/22/2026		112,208	0.88				791		791		791			138		0003
CAD/L 672425.54 USD-S 935949.11CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/15/2027		672,426	1.39				11,014		11,014		11,014			1,820		0003
CAD/L 1131785.63 USD-S 1557676.57CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/15/2027		1,131,786	1.38				17,309		17,309		17,309			5,774		0003
CAD/S 635866.28 USD-L 888305.19CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	12/11/2026		635,866	1.4				(9,291)		(9,291)		(9,291)			1,412		0003
CAD/S 686525.36 USD-L 957977.49CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/04/2027		686,525	1.4				(9,894)		(9,894)		(9,894)			1,760		0003
CAD/L 689638.97 USD-S 957977.49CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/15/2027		689,639	1.39				9,831		9,831		9,831			2,533		0003
CAD/L 1071991.88 USD-S 1478384.00CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/15/2027		1,071,992	1.38				14,247		14,247		14,247			5,469		0003
CAD/L 9827143.41 USD-S 13624356.54CAD	Project Tuscan AAIA	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/01/2026	10/01/2026		9,827,143	1.39				252,754		252,754		252,754			2,572		0003
GBP/L 6674320.25 USD-S 4942000.00GBP	Canada Square 2021-1 Class B 50136719	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/10/2026	12/16/2026		6,674,320	0.74				121,016		121,016		121,016			15,328		0003
EUR/L 44308550.00 USD-S 35750000.00EUR	CLO ReInv6m RRME 5A CRN XS2406903810	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2021	01/15/2027		44,308,550	0.81				3,584,468		3,584,468		3,584,468			119,951		0003
EUR/L 586205.00 USD-S 500000.00EUR	CLO ANCHE 1A D1E XS1846664131	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/13/2023	04/12/2028		586,205	0.85				5,615		5,615		5,615			3,631		0003
EUR/S 290250.00 USD-L 250000.00EUR	CLO ReInv6m CORDA 6A DR XS1803166047	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	10/15/2027		290,250	0.86				(2,313)		(2,313)		(2,313)			1,481		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 1126360.00 USD-L 1000000.00EUR	CLO ReInv6m CORDA 26A D2 XS2553603296	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		1,126,360	0.89				35,815		35,815		35,815			7,550		0003
EUR/L 306900.93 USD-S 268830.31EUR	ZebraBox 50460335	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2026	10/22/2026		306,901	0.88				2,229		2,229		2,229			377		0003
EUR/L 973077.69 USD-S 775886.21EUR	Project Emerald Top up payment	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/11/2026	09/22/2032		973,078	0.8				7,446		7,446		7,446			11,901		0003
EUR/L 2046911.34 USD-S 1793426.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/27/2026	10/19/2026		2,046,911	0.88				14,630		14,630		14,630			2,335		0003
CAD/L 970578.59 USD-S 1340466.09CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/15/2027		970,579	1.38				15,401		15,401		15,401			4,311		0003
CAD/L 1541528.34 USD-S 2114822.74CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/18/2028		1,541,528	1.37				22,913		22,913		22,913			8,793		0003
CAD/S 2328607.00 USD-L 3179014.28CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/05/2028		2,328,607	1.37				(31,064)		(31,064)		(31,064)			15,465		0003
CAD/L 2334935.20 USD-S 3179014.28CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/16/2028		2,334,935	1.36				29,798		29,798		29,798			16,702		0003
CAD/L 3741.66 USD-S 5218.49CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/15/2027		3,742	1.39				54		54		54			10		0003
CAD/L 24302.81 USD-S 33632.65CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/15/2027		24,303	1.38				337		337		337			108		0003
CAD/L 919308.11 USD-S 1272230.50CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/15/2027		919,308	1.38				12,753		12,753		12,753			4,083		0003
CAD/S 1454681.11 USD-L 2007168.99CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/01/2027		1,454,681	1.38				(19,377)		(19,377)		(19,377)			7,283		0003
CAD/S 1509224.40 USD-L 2075636.32CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/04/2028		1,509,224	1.38				(19,546)		(19,546)		(19,546)			8,481		0003
CAD/L 1513957.93 USD-S 2075636.32CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/17/2028		1,513,958	1.37				18,352		18,352		18,352			9,418		0003
CAD/L 2211528.64 USD-S 3017188.52CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/16/2028		2,211,529	1.36				23,733		23,733		23,733			15,819		0003
CAD/L 472153.27 USD-S 619087.37CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/03/2033		472,153	1.31				(340)		(340)		(340)			6,252		0003
EUR/L 1718100.00 USD-S 1500000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2024	10/21/2026		1,718,100	0.87				17,554		17,554		17,554			2,061		0003
EUR/S 1691250.00 USD-L 1500000.00EUR	CLO ReInv6m DRYD 2021-103A D XS2552866332	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	12/13/2024	07/19/2028		1,691,250	0.89				52,275		52,275		52,275			11,354		0003
EUR/S 1689540.00 USD-L 1500000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		1,689,540	0.89				53,722		53,722		53,722			11,325		0003
EUR/L 961117.89 USD-S 842095.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/27/2026	10/19/2026		961,118	0.88				6,869		6,869		6,869			1,096		0003
GBP/S 216548.22 USD-L 163297.05GBP	Falkor Senior Note Callable	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2026	10/13/2026		216,548	0.75				(66)		(66)		(66)			204		0003
CAD/S 724801.27 USD-L 1009358.25CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/04/2027		724,801	1.39				(11,879)		(11,879)		(11,879)			1,859		0003
CAD/S 1593415.14 USD-L 2186962.28CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/04/2028		1,593,415	1.37				(23,838)		(23,838)		(23,838)			8,954		0003
CAD/L 1598306.13 USD-S 2186962.28CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	04/17/2028		1,598,306	1.37				22,484		22,484		22,484			9,943		0003
CAD/L 2510461.71 USD-S 3426278.14CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/17/2028		2,510,462	1.36				33,087		33,087		33,087			16,828		0003
CAD/L 498160.90 USD-S 652291.89CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/03/2033		498,161	1.31				131		131		131			6,596		0003
CAD/L 28335.04 USD-S 39082.52CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/15/2027		28,335	1.38				373		373		373			145		0003
CAD/S 2370855.62 USD-L 3251865.57CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/03/2028		2,370,856	1.37				(28,965)		(28,965)		(28,965)			14,565		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 151341.12 USD-S 130776.47EUR	Coupon Hedge CLO MJSD	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/14/2026	12/17/2026		151,341	0.86				2,763		2,763		2,763			350		0003
EUR/L 2321261.00 USD-S 2075000.00EUR	CLO Reinv6m HNLY 9A D XS2554991229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2022	05/04/2028		2,321,261	0.89				(82,476)		(82,476)		(82,476)			14,656		0003
EUR/S 4148100.40 USD-L 3524000.00EUR	CLO Reinv6m ADAGI X-A C XS2463566708	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	02/16/2028		4,148,100	0.85				(64,664)		(64,664)		(64,664)			24,372		0003
EUR/S 1889989.10 USD-L 1670000.00EUR	CLO Reinv6m BECLO 10A B1R XS2398804521	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/31/2024	10/15/2026		1,889,989	0.88				2,739		2,739		2,739			1,916		0003
EUR/L 1311225.00 USD-S 1250000.00EUR	CLO Reinv6m BBAME 2A B1 XS2385779181	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	01/15/2027		1,311,225	0.95				(109,851)		(109,851)		(109,851)			3,550		0003
EUR/L 9631578.98 USD-S 8429528.25EUR	Venovia CCS TopUp Apr 2023	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/26/2023	05/31/2028		9,631,579	0.88				(158,192)		(158,192)		(158,192)			62,206		0003
EUR/L 2657236.00 USD-S 2300000.00EUR	CLO Reinv6m ARESE 15A D XS2409273575	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2023	01/15/2027		2,657,236	0.87				39,535		39,535		39,535			7,194		0003
EUR/L 3975825.00 USD-S 3500000.00EUR	CLO Reinv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2024	01/15/2027		3,975,825	0.88				(6,824)		(6,824)		(6,824)			10,763		0003
EUR/L 156258.01 USD-S 134127.05EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028		156,258	0.86				166		166		166			1,022		0003
GBP/L 316432.42 USD-S 246519.49GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2028		316,432	0.78				(10,201)		(10,201)		(10,201)			2,069		0003
GBP/L 306400.15 USD-S 235221.98GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031		306,400	0.77				(5,152)		(5,152)		(5,152)			3,326		0003
EUR/L 2489520.00 USD-S 2208000.00EUR	CLO Reinv6m AVOCA 25A D XS2400441700	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2024	10/19/2026		2,489,520	0.89				(12,550)		(12,550)		(12,550)			2,840		0003
EUR/S 907520.00 USD-L 800000.00EUR	CLO Reinv6m CORDA 23A B1 XS2441239964	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/13/2024	04/26/2027		907,520	0.88				6,502		6,502		6,502			3,425		0003
EUR/L 27475080.89 USD-S 23272133.56EUR	AP Dolphin Senior Secured Debt Tranche A	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		27,475,081	0.85				(229,405)		(229,405)		(229,405)			247,840		0003
EUR/L 82014.75 USD-S 70483.63EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/06/2024	06/15/2029		82,015	0.86				(1,153)		(1,153)		(1,153)			675		0003
GBP/S 202591.75 USD-L 158027.89GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032		202,592	0.78				5,774		5,774		5,774			2,421		0003
GBP/S 2369359.56 USD-L 2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/25/2022	12/07/2026		2,369,360	0.88				382,215		382,215		382,215			5,113		0003
EUR/L 101897.21 USD-S 90567.25EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWIOLXP3B76	11/07/2024	01/15/2027		101,897	0.89				(1,133)		(1,133)		(1,133)			276		0003
EUR/S 563750.00 USD-L 500000.00EUR	CLO Reinv6m DRYD 2021-103A D XS2552866332	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/13/2024	07/19/2028		563,750	0.89				17,425		17,425		17,425			3,785		0003
EUR/S 3600345.00 USD-L 2975000.00EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/01/2025	07/24/2028		3,600,345	0.83				(121,675)		(121,675)		(121,675)			24,262		0003
SEK/S 326810.99 USD-L 2968226.10SEK	EQT Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/09/2025	11/30/2027		326,811	9.08				(23,136)		(23,136)		(23,136)			1,765		0003
GBP/L 2198240.00 USD-S 1600000.00GBP	SOREL Coupon Strip Hedge	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JBONEPAGQXF4QP29B387	01/30/2026	11/23/2026		2,198,240	0.73				76,764		76,764		76,764			4,228		0003
GBP/L 32382841.96 USD-S 24023414.44GBP	Alban Gate Upsize Project Lindy	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWIOLXP3B76	05/12/2026	03/31/2027		32,382,842	0.74				517,678		517,678		517,678			114,334		0003
EUR/L 16369.35 USD-S 13455.00EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/22/2026	10/01/2029		16,369	0.82				337		337		337			142		0003
EUR/S 106375.18 USD-L 90451.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWIOLXP3B76	05/22/2026	04/16/2027		106,375	0.85				(3,091)		(3,091)		(3,091)			392		0003
EUR/S 433498.03 USD-L 362577.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/22/2026	06/15/2028		433,498	0.84				(12,205)		(12,205)		(12,205)			2,834		0003
EUR/S 158967.38 USD-L 134127.05EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/11/2026	06/15/2028		158,967	0.84				(3,120)		(3,120)		(3,120)			1,039		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 146539.48 USD- L 110520.76GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/15/2029		146,539	0.75				326		326		326			1,206		0003
AUD/L 2472127.39 USD- S 3563528.05AUD	RML Pepper Australian	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/10/2026	10/15/2026		2,472,127	1.44				(1,428)		(1,428)		(1,428)			2,506		0003
EUR/L 349939.31 USD- S 305000.00EUR	CLO ACLO 4A D XS1796988118	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/15/2026	10/16/2026		349,939	0.87				4,361		4,361		4,361			366		0003
EUR/L 654194.59 USD- S 570000.00EUR	CLO HARVT 23A C XS2112473041	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	07/15/2026	10/16/2026		654,195	0.87				8,360		8,360		8,360			685		0003
EUR/L 9132416.00 USD- S 8000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/27/2026	10/07/2026		9,132,416	0.88				71,423		71,423		71,423			6,324		0003
EUR/S 348167.96 USD- L 305000.00EUR	CLO ACLO 4A D XS1796988118	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/28/2026	10/16/2026		348,168	0.88				(2,590)		(2,590)		(2,590)			364		0003
CAD/L 24320.79 USD- S 33920.20CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/15/2027		24,321	1.39				350		350		350			66		0003
CAD/L 113236.50 USD- S 157296.82CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/15/2027		113,237	1.39				1,614		1,614		1,614			416		0003
EUR/L 1759500.00 USD- S 1500000.00EUR	CLO Reinv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/02/2024	07/17/2028		1,759,500	0.85				10,594		10,594		10,594			11,794		0003
EUR/L 288151.72 USD- S 250000.00EUR	CLO CORDA 6A DR XS1803166047	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/08/2024	10/15/2027		288,152	0.87				311		311		311			1,470		0003
EUR/S 595150.00 USD- L 500000.00EUR	CLO ANCHE 1A D1E XS1846664131	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/05/2025	04/12/2028		595,150	0.84				(13,945)		(13,945)		(13,945)			3,686		0003
EUR/L 366686.25 USD- S 315164.97EUR	Coupon Hedge CLO FMAN	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	08/17/2026	11/18/2026		366,686	0.86				9,110		9,110		9,110			672		0003
EUR/S 727150.40 USD- L 641000.00EUR	CLO Reinv6m CORDA 23A C XS2441240384	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/13/2024	04/26/2027		727,150	0.88				5,210		5,210		5,210			2,745		0003
CAD/L 728095.11 USD- S 1009358.25CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	04/15/2027		728,095	1.39				11,825		11,825		11,825			2,675		0003
CAD/L 17421.00 USD- S 24199.51CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/15/2027		17,421	1.39				248		248		248			64		0003
CAD/L 38677.57 USD- S 53042.42CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/17/2028		38,678	1.37				458		458		458			241		0003
CAD/L 636960.56 USD- S 888305.19CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/15/2027		636,961	1.39				9,218		9,218		9,218			1,724		0003
CAD/S 2205547.16 USD- L 3017188.52CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/05/2028		2,205,547	1.37				(24,959)		(24,959)		(24,959)			14,648		0003
GBP/S 1560347.46 USD- L 1165924.00GBP	Finsbury Square 2021-2 - Class B-50136720 ..	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/17/2026	12/16/2026		1,560,347	0.75				(14,282)		(14,282)		(14,282)			3,583		0003
CAD/L 399388.31 USD- S 546363.21CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/17/2028		399,388	1.37				4,340		4,340		4,340			2,677		0003
CAD/L 4482653.29 USD- S 6226853.68CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/15/2027		4,482,653	1.39				63,899		63,899		63,899			16,466		0003
CAD/S 6940268.69 USD- L 9609496.03CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/02/2027		6,940,269	1.38				(96,855)		(96,855)		(96,855)			30,121		0003
CAD/L 5975502.72 USD- S 8269498.22CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/15/2027		5,975,503	1.38				82,894		82,894		82,894			26,540		0003
CAD/L 6967947.23 USD- S 9609496.03CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/15/2027		6,967,947	1.38				92,608		92,608		92,608			35,548		0003
CAD/S 15410561.53 USD- L 21137126.20CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/03/2028		15,410,562	1.37				(188,270)		(188,270)		(188,270)			94,671		0003
CAD/S 14336056.56 USD- L 19611725.38CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/05/2028		14,336,057	1.37				(162,234)		(162,234)		(162,234)			95,213		0003
CAD/L 2911735.78 USD- S 4021398.28CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/15/2027		2,911,736	1.38				46,202		46,202		46,202			12,932		0003
CAD/L 7004805.60 USD- S 9537042.83CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/16/2028		7,004,806	1.36				89,395		89,395		89,395			50,105		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CAD/L 3238045.88 USD-S 4239897.28CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/03/2033		3,238,046	1.31				849		849		849			42,877		0003
NZD/L 14218845.03 USD-S 24773665.00NZD	Buy Chorus Ltd UFB2 Pref Equity (Post-2020) (Imported Transaction)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2026	06/30/2036		14,218,845	1.74				34,964		34,964		34,964			222,062		0003
GBP/L 388863.73 USD-S 287524.66GBP	LoneStar Pbsa Project Lindy	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/12/2026	11/12/2026		388,864	0.74				7,639		7,639		7,639			667		0003
EUR/S 12286401.66 USD-L 10541656.34EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/09/2026	10/07/2026		12,286,402	0.86				(346,667)		(346,667)		(346,667)			8,507		0003
GBP/L 2348472.85 USD-S 1745127.09GBP	Project Madonna	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/16/2026	10/21/2026		2,348,473	0.74				34,846		34,846		34,846			2,817		0003
GBP/L 534473.96 USD-S 400000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/22/2026	10/22/2026		534,474	0.75				4,165		4,165		4,165			656		0003
EUR/S 252291.69 USD-L 221112.00EUR	CLO BCCE 2018-2A D XS1890839555	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/23/2026	10/16/2026		252,292	0.88				(1,762)		(1,762)		(1,762)			264		0003
GBP/S 2311007.16 USD-L 1742709.57GBP	Falkor Senior Note non-Callable	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2026	10/13/2026		2,311,007	0.75				(700)		(700)		(700)			2,181		0003
GBP/L 130337.64 USD-S 102025.55GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		130,338	0.78				(4,644)		(4,644)		(4,644)			1,073		0003
GBP/S 136787.54 USD-L 102755.06GBP	Coupon Hedge RMBS Strip	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/11/2026	06/15/2027		136,788	0.75				(480)		(480)		(480)			575		0003
CAD/L 66337.02 USD-S 91206.77CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/18/2028		66,337	1.37				843		843		843			378		0003
CAD/L 65751.87 USD-S 90172.12CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/17/2028		65,752	1.37				778		778		778			409		0003
CAD/S 1080972.68 USD-L 1510118.83CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	12/11/2026		1,080,973	1.4				(15,795)		(15,795)		(15,795)			2,401		0003
CAD/L 3759598.68 USD-S 5129220.49CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/16/2028		3,759,599	1.36				40,347		40,347		40,347			26,892		0003
CAD/L 16706143.80 USD-S 23161406.12CAD	Project Tuscan AAIA	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/01/2026	10/01/2026		16,706,144	1.39				429,681		429,681		429,681			4,372		0003
GBP/S 43673.95 USD-L 32934.13GBP	Falkor Senior Note non-Callable	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2026	10/13/2026		43,674	0.75				(13)		(13)		(13)			41		0003
EUR/L 807310.00 USD-S 700000.00EUR	CLO ReInv6m ARESE 15A D XS2409273575	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2023	01/15/2027		807,310	0.87				10,635		10,635		10,635			2,186		0003
EUR/L 1759800.00 USD-S 1500000.00EUR	CLO ReInv6m DRYD 2021-103A D XS2552866332	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/02/2024	07/19/2028		1,759,800	0.85				10,728		10,728		10,728			11,814		0003
GBP/L 220516.35 USD-S 163297.05GBP	Falkor Senior Note Callable	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/11/2026	10/13/2026		220,516	0.74				4,034		4,034		4,034			208		0003
EUR/L 351540.64 USD-S 301892.31EUR	ZebraBox 50460335	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/08/2026	10/22/2026		351,541	0.86				9,399		9,399		9,399			432		0003
EUR/L 2477160.00 USD-S 2400000.00EUR	Dutch Property Finance 2022-1 - Class B-50136200	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/12/2022	01/28/2027		2,477,160	0.97				(251,805)		(251,805)		(251,805)			7,102		0003
CAD/S 1535818.98 USD-L 2114822.74CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/01/2027		1,535,819	1.38				(23,532)		(23,532)		(23,532)			7,690		0003
CAD/S 915339.59 USD-L 1272230.50CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/01/2027		915,340	1.39				(13,104)		(13,104)		(13,104)			3,241		0003
CAD/S 1067733.64 USD-L 1478384.00CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/02/2027		1,067,734	1.38				(14,901)		(14,901)		(14,901)			4,634		0003
CAD/L 1460184.05 USD-S 2007168.99CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/18/2028		1,460,184	1.37				18,873		18,873		18,873			8,329		0003
EUR/L 192543.30 USD-S 165356.00EUR	Coupon Hedge RMBS	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/11/2026	12/16/2026		192,543	0.86				4,689		4,689		4,689			442		0003
GBP/L 2088994.37 USD-S 1544728.00GBP	Coupon Hedge RMBS	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JBONEPAGQXF4QP29B387	09/11/2026	12/16/2026		2,088,994	0.74				40,619		40,619		40,619			4,797		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 904901.16 USD- S 679176.76GBP	Falkor Junior Notes	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/22/2025	07/31/2029		904,901	0.75				1,776		1,776		1,776			7,619		0003
EUR/L 8980.95 USD- S 7101.25EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	09/30/2032		8,981	0.79				122		122		122			110		0003
EUR/L 1812.84 USD- S 1495.00EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	07/02/2029		1,813	0.82				39		39		39			15		0003
EUR/L 1818.82 USD- S 1495.00EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	10/01/2029		1,819	0.82				37		37		37			16		0003
GBP/L 180346.98 USD- S 134196.30GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/26/2026	03/31/2027		180,347	0.74				2,346		2,346		2,346			637		0003
EUR/L 32365.01 USD- S 28350.18EUR	ZebraBox 50460335	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2026	10/22/2026		32,365	0.88				235		235		235			40		0003
CAD/L 1496.67 USD- S 2087.40CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/15/2027		1,497	1.39				22		22		22			4		0003
CAD/L 15471.03 USD- S 21216.97CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/17/2028		15,471	1.37				183		183		183			96		0003
CAD/L 254784.22 USD- S 355322.08CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/15/2027		254,784	1.39				3,687		3,687		3,687			690		0003
CAD/L 275855.59 USD- S 383191.00CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/15/2027		275,856	1.39				3,932		3,932		3,932			1,013		0003
CAD/S 427093.46 USD- L 591353.60CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/02/2027		427,093	1.38				(5,960)		(5,960)		(5,960)			1,854		0003
CAD/L 428796.75 USD- S 591353.60CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/15/2027		428,797	1.38				5,699		5,699		5,699			2,188		0003
CAD/S 948342.25 USD- L 1300746.23CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/03/2028		948,342	1.37				(11,586)		(11,586)		(11,586)			5,826		0003
CAD/L 268970.21 USD- S 374379.64CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/15/2027		268,970	1.39				4,406		4,406		4,406			728		0003
CAD/S 931442.80 USD- L 1271605.71CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/05/2028		931,443	1.37				(12,426)		(12,426)		(12,426)			6,186		0003
CAD/L 1004184.69 USD- S 1370511.26CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/17/2028		1,004,185	1.36				13,235		13,235		13,235			6,731		0003
AUD/S 848637.37 USD- L 1198929.59AUD	RML Pepper Australian	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/12/2026	10/15/2026		848,637	1.41				(16,423)		(16,423)		(16,423)			860		0003
EUR/L 42143.54 USD- S 35977.39EUR	Siemens Munich Office	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/20/2026	11/20/2026		42,144	0.85				1,321		1,321		1,321			79		0003
GBP/L 677386.50 USD- S 500000.00GBP	Heylo Flow 3 Draw	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	08/31/2026	12/16/2026		677,387	0.74				14,365		14,365		14,365			1,556		0003
GBP/L 19283.19 USD- S 14236.73GBP	Partners Group Darlington 1050000294	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2026	12/08/2026		19,283	0.74				405		405		405			42		0003
AUD/S 146204.67 USD- L 203755.40AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/11/2026	10/15/2026		146,205	1.39				(4,772)		(4,772)		(4,772)			148		0003
EUR/L 11833.13 USD- S 10367.51EUR	ZebraBox 50460335	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/23/2026	10/22/2026		11,833	0.88				83		83		83			15		0003
EUR/L 5629000.00 USD- S 5000000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/20/2023	02/15/2028		5,629,000	0.89				(148,709)		(148,709)		(148,709)			33,040		0003
EUR/L 32145.15 USD- S 28500.00EUR	ESPAI BARCA FT 6/30/2043	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		32,145	0.89				(499)		(499)		(499)			139		0003
EUR/L 560450.00 USD- S 500000.00EUR	CLO ReInv6m CORDA 5A CR XS1640928799	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/17/2023	04/21/2027		560,450	0.89				(10,538)		(10,538)		(10,538)			2,090		0003
EUR/L 147992.54 USD- S 127032.22EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028		147,993	0.86				157		157		157			968		0003
GBP/L 677452.00 USD- S 517099.46GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2033		677,452	0.76				(7,160)		(7,160)		(7,160)			8,776		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 24934549.50 USD-S 21945563.72EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2024	07/06/2027		24,934,550	0.88				(210,362)		(210,362)		(210,362)			109,000		0003
EUR/L 360162.64 USD-S 317086.45EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		360,163	0.88				(3,147)		(3,147)		(3,147)			1,574		0003
EUR/L 3007628.48 USD-S 2647909.92EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		3,007,628	0.88				(26,278)		(26,278)		(26,278)			13,148		0003
EUR/L 275130.71 USD-S 241809.37EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2027		275,131	0.88				(2,060)		(2,060)		(2,060)			1,224		0003
EUR/L 28711371.88 USD-S 25421792.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/03/2024	07/07/2027		28,711,372	0.89				(411,929)		(411,929)		(411,929)			125,735		0003
EUR/S 1799840.00 USD-L 1600000.00EUR	CLO ReInv6m PENTA 2021-9A D XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/25/2024	01/15/2027		1,799,840	0.89				20,335		20,335		20,335			4,872		0003
EUR/L 69309.16 USD-S 61162.34EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2027		69,309	0.88				(766)		(766)		(766)			304		0003
EUR/L 489338.66 USD-S 431705.92EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027		489,339	0.88				(5,470)		(5,470)		(5,470)			2,177		0003
EUR/S 68342.75 USD-L 59923.50EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2027		68,343	0.88				102		102		102			252		0003
GBP/S 902704.51 USD-L 705954.88GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		902,705	0.78				33,359		33,359		33,359			3,795		0003
EUR/L 6507.83 USD-S 5175.63EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	03/30/2032		6,508	0.8				99		99		99			76		0003
EUR/L 8958.23 USD-S 7101.25EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	06/30/2032		8,958	0.79				131		131		131			107		0003
EUR/L 224957.25 USD-S 197099.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/27/2026	10/19/2026		224,957	0.88				1,608		1,608		1,608			257		0003
CAD/L 11334.02 USD-S 15633.01CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/15/2027		11,334	1.38				149		149		149			58		0003
CAD/S 254346.51 USD-L 355322.08CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	12/11/2026		254,347	1.4				(3,716)		(3,716)		(3,716)			565		0003
CAD/S 366135.84 USD-L 508892.20CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/01/2027		366,136	1.39				(5,242)		(5,242)		(5,242)			1,296		0003
CAD/S 581872.45 USD-L 802867.60CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/01/2027		581,872	1.38				(7,751)		(7,751)		(7,751)			2,913		0003
CAD/S 603689.76 USD-L 830254.53CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/04/2028		603,690	1.38				(7,818)		(7,818)		(7,818)			3,392		0003
CAD/S 603689.76 USD-L 830254.53CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/04/2028		603,690	1.38				(7,818)		(7,818)		(7,818)			3,392		0003
CAD/S 289920.51 USD-L 403743.30CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/04/2027		289,921	1.39				(4,752)		(4,752)		(4,752)			743		0003
CAD/L 268970.21 USD-S 374379.64CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/15/2027		268,970	1.39				4,406		4,406		4,406			728		0003
CAD/L 388231.44 USD-S 536186.44CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/15/2027		388,231	1.38				6,160		6,160		6,160			1,724		0003
CAD/L 452714.26 USD-S 623070.63CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/15/2027		452,714	1.38				6,924		6,924		6,924			2,310		0003
CAD/L 639322.45 USD-S 874784.91CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	04/17/2028		639,322	1.37				8,994		8,994		8,994			3,977		0003
CAD/S 882218.87 USD-L 1206875.41CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/05/2028		882,219	1.37				(9,984)		(9,984)		(9,984)			5,859		0003
CAD/L 188861.31 USD-S 247634.95CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/03/2033		188,861	1.31				(136)		(136)		(136)			2,501		0003
NZD/L 917114.08 USD-S 1569594.53NZD	Buy Chorus Ltd UFB1 Pref Equity (Imported Transaction)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2026	06/30/2033		917,114	1.71				10,399		10,399		10,399			11,917		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 29575.65 USD- S 21901.40GBP	Falkor Senior Note Callable	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/11/2026	10/13/2026		29,576	0.74				541		541		541			28		0003
EUR/L 8387.76 USD- S 7176.02EUR	Testa Home CML	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/24/2026	10/16/2026		8,388	0.86				257		257		257			9		0003
AUD/S 462189.75 USD- L 644122.11AUD	RML Pepper Australian	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/11/2026	10/15/2026		462,190	1.39				(15,085)		(15,085)		(15,085)			468		0003
EUR/L 151341.12 USD- S 130776.47EUR	Coupon Hedge CLO MJSD	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	09/14/2026	12/17/2026		151,341	0.86				2,763		2,763		2,763			350		0003
GBP/S 7505.47 USD- L 5659.81GBP	Falkor Junior Notes	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2026	10/13/2026		7,505	0.75				(2)		(2)		(2)			7		0003
EUR/L 27427.93 USD- S 24147.31EUR	Siemens Munich Office	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2026	11/20/2026		27,428	0.88				29		29		29			51		0003
GBP/S 868068.71 USD- L 679505.84GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		868,069	0.78				30,928		30,928		30,928			7,145		0003
GBP/S 663231.77 USD- L 517099.46GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033		663,232	0.78				17,470		17,470		17,470			8,592		0003
EUR/L 492830.54 USD- S 439909.43EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026		492,831	0.89				(5,606)		(5,606)		(5,606)			516		0003
EUR/L 3407008.42 USD- S 3016000.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	12/16/2027		3,407,008	0.89				(70,866)		(70,866)		(70,866)			18,746		0003
EUR/L 524219.97 USD- S 429233.23EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/25/2025	12/16/2027		524,220	0.82				29,140		29,140		29,140			2,884		0003
EUR/S 6051000.00 USD- L 5000000.00EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/24/2028		6,051,000	0.83				(204,496)		(204,496)		(204,496)			40,776		0003
GBP/L 549440.00 USD- S 400000.00GBP	SOREL Coupon Strip Hedge	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	01/30/2026	01/22/2027		549,440	0.73				18,960		18,960		18,960			1,535		0003
EUR/S 36484056.00 USD- L 30320000.00EUR	Four Seasons Rome-7410014	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2026	03/30/2028		36,484,056	0.83				(1,363,520)		(1,363,520)		(1,363,520)			223,316		0003
GBP/L 21226116.46 USD- S 15746727.64GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/12/2026	03/31/2027		21,226,116	0.74				339,324		339,324		339,324			74,943		0003
EUR/S 2625734.92 USD- L 2240154.97EUR	Coupon Hedge Strip CML EUR	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	05/22/2026	01/15/2027		2,625,735	0.85				(77,313)		(77,313)		(77,313)			7,108		0003
EUR/S 2639475.56 USD- L 2236743.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/22/2026	07/16/2027		2,639,476	0.85				(75,743)		(75,743)		(75,743)			11,743		0003
GBP/L 3606939.60 USD- S 2683925.93GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	05/26/2026	03/31/2027		3,606,940	0.74				46,924		46,924		46,924			12,735		0003
EUR/S 56775.72 USD- L 47254.03EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/15/2029		56,776	0.83				(802)		(802)		(802)			467		0003
EUR/L 545162.16 USD- S 475000.00EUR	CLO ReInv6m CORDA 22A D XS2402577261	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	07/15/2026	10/16/2026		545,162	0.87				6,966		6,966		6,966			571		0003
EUR/S 5729097.50 USD- L 5000000.00EUR	CLO ReInv6m AQUE 2020-5A CR XS2389542239	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/21/2026	10/20/2026		5,729,098	0.87				(62,945)		(62,945)		(62,945)			6,705		0003
GBP/L 543207.01 USD- S 407916.67GBP	Project Madonna	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/27/2026	10/21/2026		543,207	0.75				2,406		2,406		2,406			651		0003
EUR/L 594169.36 USD- S 520761.74EUR	Project Waystone EUR DDTL	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/28/2026	10/30/2026		594,169	0.88				3,783		3,783		3,783			852		0003
NZD/L 562674.32 USD- S 971623.26NZD	CML Project Bunk NZD 50230331	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/28/2026	10/07/2026		562,674	1.73				15,428		15,428		15,428			390		0003
CAD/S 6177817.29 USD- L 8613112.87CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	12/11/2026		6,177,817	1.39				(102,469)		(102,469)		(102,469)			13,719		0003
CAD/S 6670015.60 USD- L 9288663.72CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/04/2027		6,670,016	1.39				(109,316)		(109,316)		(109,316)			17,104		0003
CAD/L 10415307.14 USD- S 14334587.21CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/15/2027		10,415,307	1.38				159,291		159,291		159,291			53,136		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CAD/L 9865052.51 USD-S 13604893.91CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/15/2027		9,865,053	1.38				131,113		131,113		131,113			50,329		0003
NZD/L 7868326.74 USD-S 13289970.00NZD	Buy Chorus Ltd UFB1 Pref Equity (Imported Transaction)	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/02/2026	07/01/2030		7,868,327	1.69				180,331		180,331		180,331			76,220		0003
EUR/S 32212.87 USD-L 27773.30EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/07/2026	10/07/2026		32,213	0.86				(756)		(756)		(756)			22		0003
GBP/L 1372460.21 USD-S 1014792.90GBP	LoneStar Pbsa Project Lindy	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/12/2026	11/12/2026		1,372,460	0.74				26,963		26,963		26,963			2,355		0003
AUD/S 3456551.09 USD-L 4883312.37AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/12/2026	10/15/2026		3,456,551	1.41				(66,892)		(66,892)		(66,892)			3,504		0003
EUR/L 582108.08 USD-S 500318.94EUR	Coupon Hedge CLO FMAN	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	08/17/2026	11/18/2026		582,108	0.86				14,462		14,462		14,462			1,066		0003
EUR/L 144639.27 USD-S 123559.23EUR	Summit Pool Mont Logistics June 2021 - 720045226	B1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	08/24/2026	11/25/2026		144,639	0.85				4,413		4,413		4,413			283		0003
NZD/L 283731.92 USD-S 479039.96NZD	CML Project Bunk NZD 50230331	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/31/2026	10/07/2026		283,732	1.69				13,923		13,923		13,923			196		0003
GBP/L 45873571.53 USD-S 33875999.96GBP	Heylo Deal 1st Funding - 19344	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/31/2026	12/16/2026		45,873,572	0.74				952,537		952,537		952,537			105,349		0003
GBP/L 1140184.08 USD-S 841806.58GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2026	03/31/2027		1,140,184	0.74				23,594		23,594		23,594			4,026		0003
EUR/L 4602949.41 USD-S 3670174.55EUR	Project Emerald Top up payment	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/11/2026	09/22/2032		4,602,949	0.8				35,223		35,223		35,223			56,297		0003
EUR/L 20108800.00 USD-S 16000000.00EUR	CLO ReInv6m RRME 9A B	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/15/2026		20,108,800	0.8				1,971,641		1,971,641		1,971,641			20,382		0003
EUR/L 13213200.00 USD-S 10500000.00EUR	CLO ReInv6m ANCHE 5A D XS2390691421	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/28/2021	01/15/2027		13,213,200	0.79				1,249,898		1,249,898		1,249,898			35,770		0003
EUR/L 6254000.00 USD-S 5000000.00EUR	CLO ReInv6m AVOCA 25A C XS2400441619	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2021	10/19/2026		6,254,000	0.8				584,886		584,886		584,886			7,134		0003
EUR/L 53442.25 USD-S 47500.00EUR	ESPAI BARCA FT 6/30/2047	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		53,442	0.89				(571)		(571)		(571)			134		0003
EUR/L 1437292.50 USD-S 1225000.00EUR	CLO ReInv6m DRYD 2018-66A DR XS2415313332 .	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2024	07/24/2028		1,437,293	0.85				8,584		8,584		8,584			9,686		0003
EUR/L 274955.66 USD-S 242743.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2027		274,956	0.88				(2,262)		(2,262)		(2,262)			1,013		0003
EUR/L 88408.85 USD-S 78810.52EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2024	07/06/2027		88,409	0.89				(1,854)		(1,854)		(1,854)			386		0003
EUR/L 486434.82 USD-S 431925.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		486,435	0.89				(4,928)		(4,928)		(4,928)			1,317		0003
EUR/S 74501.44 USD-L 65726.89EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2026		74,501	0.88				(30)		(30)		(30)			78		0003
EUR/L 6577066.76 USD-S 5568594.33EUR	AP Dolphin Subordinated Secured Debt Tranche B	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		6,577,067	0.85				(52,507)		(52,507)		(52,507)			59,329		0003
GBP/S 888606.82 USD-L 695637.09GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		888,607	0.78				32,767		32,767		32,767			5,809		0003
GBP/S 873772.63 USD-L 683061.78GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		873,773	0.78				28,801		28,801		28,801			8,421		0003
GBP/S 1108295.22 USD-L 863696.40GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2034		1,108,295	0.78				26,623		26,623		26,623			15,389		0003
EUR/L 1362977.09 USD-S 1193395.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	12/15/2027		1,362,977	0.88				(13,921)		(13,921)		(13,921)			7,491		0003
EUR/S 1785075.00 USD-L 1500000.00EUR	CLO STNPK 1A C XS1875402759	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/05/2025	04/21/2028		1,785,075	0.84				(40,787)		(40,787)		(40,787)			11,144		0003
GBP/L 549480.00 USD-S 400000.00GBP	SOREL Coupon Strip Hedge	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF40P29B387	01/30/2026	12/22/2026		549,480	0.73				19,049		19,049		19,049			1,310		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 18542199.60 USD-S 13583431.94GBP	Ares UK Industrial Platform - 7200418	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/12/2026	02/12/2027		18,542,200	0.73				526,918		526,918		526,918			56,383		0003
EUR/S 44898634.26 USD-L 37559506.66EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/11/2026	07/06/2027		44,898,634	0.84				(1,866,134)		(1,866,134)		(1,866,134)			196,272		0003
GBP/L 5714619.17 USD-S 4239426.08GBP	Alban Gate Upsize Project Lindy	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/12/2026	03/31/2027		5,714,619	0.74				91,355		91,355		91,355			20,177		0003
EUR/S 2616381.49 USD-L 2240192.66EUR	Coupon Hedge Strip CML EUR	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	10/16/2026		2,616,381	0.86				(78,145)		(78,145)		(78,145)			2,739		0003
GBP/L 3384334.95 USD-S 2558256.33GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/30/2026	03/31/2027		3,384,335	0.76				(8,990)		(8,990)		(8,990)			11,949		0003
EUR/L 33427542.13 USD-S 29269386.71EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	10/07/2026		33,427,542	0.88				276,328		276,328		276,328			23,146		0003
GBP/L 273641.90 USD-S 203002.96GBP	Alban Gate- 7200375	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/12/2026	03/31/2027		273,642	0.74				4,374		4,374		4,374			966		0003
EUR/L 6513.94 USD-S 5232.50EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	06/30/2031		6,514	0.8				109		109		109			71		0003
EUR/L 6491.27 USD-S 5175.63EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	12/30/2031		6,491	0.8				105		105		105			74		0003
EUR/L 7468.91 USD-S 5866.25EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	03/16/2033		7,469	0.79				101		101		101			95		0003
EUR/L 1791.12 USD-S 1462.50EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	04/01/2030		1,791	0.82				35		35		35			17		0003
EUR/S 3310317.59 USD-L 2893147.43EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/08/2026	10/07/2026		3,310,318	0.87				(33,469)		(33,469)		(33,469)			2,292		0003
EUR/S 797453.47 USD-L 694821.52EUR	Testa Home CML	B1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	07/15/2026	10/16/2026		797,453	0.87				(10,190)		(10,190)		(10,190)			835		0003
EUR/S 582431.25 USD-L 500000.00EUR	CLO ReInv6m CADOG 11A DN XS1833626820	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/17/2026	11/15/2027		582,431	0.86				(6,455)		(6,455)		(6,455)			3,090		0003
EUR/L 2283104.00 USD-S 2000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/27/2026	10/07/2026		2,283,104	0.88				17,856		17,856		17,856			1,581		0003
AUD/L 94224.06 USD-S 135285.38AUD	CML Project Bunk AUD 50224268	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2026	10/07/2026		94,224	1.44				306		306		306			65		0003
GBP/L 1750066.03 USD-S 1316432.01GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2026	03/31/2027		1,750,066	0.75				3,923		3,923		3,923			6,179		0003
CAD/S 14133441.81 USD-L 19461749.37CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/01/2027		14,133,442	1.38				(216,559)		(216,559)		(216,559)			70,764		0003
CAD/S 14663473.03 USD-L 20125616.73CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/04/2028		14,663,473	1.37				(219,371)		(219,371)		(219,371)			82,397		0003
CAD/L 23102634.45 USD-S 31530475.49CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/17/2028		23,102,634	1.36				304,481		304,481		304,481			154,859		0003
CAD/L 223647.65 USD-S 309505.98CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/15/2027		223,648	1.38				3,103		3,103		3,103			993		0003
CAD/S 13386766.96 USD-L 18471061.05CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/01/2027		13,386,767	1.38				(178,314)		(178,314)		(178,314)			67,025		0003
CAD/L 4345011.30 USD-S 5697178.82CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/03/2033		4,345,011	1.31				(3,126)		(3,126)		(3,126)			57,535		0003
NZD/L 2747647.22 USD-S 4640904.01NZD	Buy Chorus Ltd UFB2 Debt (Imported Transaction)	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/02/2026	07/01/2030		2,747,647	1.69				62,972		62,972		62,972			26,616		0003
NZD/L 17930828.91 USD-S 30687709.93NZD	Buy Chorus Ltd UFB1 Debt (Imported Transaction)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2026	06/30/2033		17,930,829	1.71				203,309		203,309		203,309			232,987		0003
GBP/L 2709546.00 USD-S 2000000.00GBP	Heylo Flow 3 Draw	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	08/31/2026	12/16/2026		2,709,546	0.74				57,460		57,460		57,460			6,222		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 691953.42 USD- L 594459.81EUR	Testa Home CML	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/03/2026	10/16/2026		691,953	0.86				(18,404)		(18,404)		(18,404)			724		0003
GBP/L 342586.84 USD- S 253650.79GBP	Cerberus ALMCOR IOS GBP - Pools 1&2 7410044	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JB0NEPAGQXF4QP29B387	09/10/2026	12/14/2026		342,587	0.74				6,238		6,238		6,238			776		0003
EUR/L 4133.04 USD- S 3363.75EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	07/01/2030		4,133	0.81				78		78		78			40		0003
AUD/L 4610971.54 USD- S 6646634.21AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/10/2026	10/15/2026		4,610,972	1.44				(2,664)		(2,664)		(2,664)			4,674		0003
EUR/S 134099.81 USD- L 116841.22EUR	Testa Home CML	B1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	07/15/2026	10/16/2026		134,100	0.87				(1,714)		(1,714)		(1,714)			140		0003
SEK/S 7554223.10 USD- L 72284850.00SEK	Sunbeam Upsize - Project Lindy	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC .. 0Z3V05H2G7GRS05BHJ91	07/24/2026	05/17/2027		7,554,223	9.57				(238,158)		(238,158)		(238,158)			29,918		0003
CAD/L 1496.67 USD- S 2087.40CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/15/2027		1,497	1.39				22		22		22			4		0003
CAD/L 9721.12 USD- S 13453.06CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/15/2027		9,721	1.38				135		135		135			43		0003
CAD/L 9721.12 USD- S 13453.06CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/15/2027		9,721	1.38				135		135		135			43		0003
CAD/L 15608.71 USD- S 21460.42CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/18/2028		15,609	1.37				198		198		198			89		0003
CAD/L 15471.03 USD- S 21216.97CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/17/2028		15,471	1.37				183		183		183			96		0003
CAD/L 22599.42 USD- S 30841.43CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/16/2028		22,599	1.36				236		236		236			162		0003
CAD/S 274610.15 USD- L 383191.00CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/04/2027		274,610	1.4				(3,958)		(3,958)		(3,958)			704		0003
CAD/S 948342.25 USD- L 1300746.23CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/03/2028		948,342	1.37				(11,586)		(11,586)		(11,586)			5,826		0003
CAD/S 289920.51 USD- L 403743.30CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/04/2027		289,921	1.39				(4,752)		(4,752)		(4,752)			743		0003
CAD/L 291238.04 USD- S 403743.30CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	04/15/2027		291,238	1.39				4,730		4,730		4,730			1,070		0003
CAD/L 616611.33 USD- S 845929.09CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/18/2028		616,611	1.37				9,165		9,165		9,165			3,517		0003
CAD/S 1001250.19 USD- L 1370511.26CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	04/03/2028		1,001,250	1.37				(14,251)		(14,251)		(14,251)			6,151		0003
CAD/S 931442.80 USD- L 1271605.71CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/05/2028		931,443	1.37				(12,426)		(12,426)		(12,426)			6,186		0003
CAD/L 199264.37 USD- S 260916.76CAD	Project Tuscan AAIA .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/03/2033		199,264	1.31				52		52		52			2,639		0003
EUR/S 520053.10 USD- L 458798.86EUR	Siemens Munich Office	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2026	10/01/2026		520,053	0.88				(556)		(556)		(556)			136		0003
EUR/L 521130.63 USD- S 458798.86EUR	Siemens Munich Office	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2026	11/20/2026		521,131	0.88				550		550		550			974		0003
NZD/L 1412052.88 USD- S 2416657.34NZD	Buy Chorus Ltd UFB1 Debt (Imported Transaction)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2026	06/30/2033		1,412,053	1.71				16,011		16,011		16,011			18,348		0003
NZD/L 1149989.90 USD- S 2003641.25NZD	Buy Chorus Ltd UFB1 Pref Equity (Imported Transaction)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2026	06/30/2036		1,149,990	1.74				2,828		2,828		2,828			17,960		0003
AUD/S 227522.38 USD- L 321436.83AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/12/2026	10/15/2026		227,522	1.41				(4,403)		(4,403)		(4,403)			231		0003
EUR/L 18079.90 USD- S 15444.90EUR	Summit Pool Mont Logistics June 2021 - 720045226	B1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	08/24/2026	11/25/2026		18,080	0.85				552		552		552			35		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 37072.61 USD- S 31836.82EUR	ZebraBox 50460335 Cerberus ALMCOR IOS	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/08/2026	10/22/2026		37,073	0.86				991		991		991			46		0003
GBP/L 17129.36 USD- S 12682.55GBP	GBP - Pools 1&2 7410044	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI JB0NEPAGQXF4QP29B387	09/10/2026	12/14/2026		17,129	0.74				312		312		312			39		0003
GBP/L 7519.06 USD- S 5659.81GBP	Falkor Junior Notes	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2026	07/31/2029		7,519	0.75				(4)		(4)		(4)			63		0003
GBP/L 379933.30 USD- S 285986.68GBP	Falkor Junior Notes	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2026	07/31/2029		379,933	0.75				(215)		(215)		(215)			3,199		0003
GBP/S 29043.45 USD- L 21901.40GBP	Falkor Senior Note Callable	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2026	10/13/2026		29,043	0.75				(9)		(9)		(9)			27		0003
GBP/S 162545.71 USD- L 122574.25GBP	Falkor Senior Note non-Callable	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2026	10/13/2026		162,546	0.75				(49)		(49)		(49)			153		0003
EUR/L 6284500.00 USD- S 5000000.00EUR	CLO Reinv6m AQUE 2020-5A CR XS2389542239	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		6,284,500	0.8				615,046		615,046		615,046			7,355		0003
EUR/L 8177928.00 USD- S 6600000.00EUR	CLO Reinv6m OCPE 2022-5A C XS2423746655	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		8,177,928	0.81				623,019		623,019		623,019			30,419		0003
EUR/L 6209000.00 USD- S 5000000.00EUR	CLO Reinv6m RRME 11A A2B2N XS2446267341	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2022	09/30/2027		6,209,000	0.81				436,134		436,134		436,134			31,045		0003
EUR/L 1237080.00 USD- S 1200000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2022	01/19/2027		1,237,080	0.97				(127,045)		(127,045)		(127,045)			3,411		0003
EUR/L 1562790.00 USD- S 1500000.00EUR	Domi 2022-1 Class C-50136235	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2022	04/15/2027		1,562,790	0.96				(147,078)		(147,078)		(147,078)			5,741		0003
EUR/L 7054807.50 USD- S 6675000.00EUR	CLO Reinv6m ADAGI X-A D XS2463567342	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/19/2022	05/10/2028		7,054,808	0.95				(649,614)		(649,614)		(649,614)			44,771		0003
EUR/L 2170750.61 USD- S 1705760.34EUR	RWE Alkaios November 2025 50450446	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/20/2025	05/31/2034		2,170,751	0.79				1,558		1,558		1,558			30,062		0003
GBP/L 1061305.82 USD- S 787336.38GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/12/2026	03/31/2027		1,061,306	0.74				16,966		16,966		16,966			3,747		0003
SEK/L 7899551.94 USD- S 72284850.00SEK	Sunbeam Upsize - Project Lindy	B1	Currency	NOMURA GLOBAL FINANCIAL PRODUC 0Z3V05H2G7GRS05BHJ91	05/12/2026	05/17/2027		7,899,552	9.15				583,487		583,487		583,487			31,286		0003
EUR/L 4115.07 USD- S 3327.19EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	12/30/2030		4,115	0.81				73		73		73			42		0003
EUR/L 6535.92 USD- S 5232.50EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2026	09/30/2031		6,536	0.8				106		106		106			73		0003
AUD/L 2472127.39 USD- S 3563528.05AUD	RML Pepper Australian	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/10/2026	10/15/2026		2,472,127	1.44				(1,428)		(1,428)		(1,428)			2,506		0003
EUR/L 59416.93 USD- S 52076.17EUR	Project Waystone EUR DDTL	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2026	10/30/2026		59,417	0.88				378		378		378			85		0003
CAD/L 6968.40 USD- S 9679.80CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/15/2027		6,968	1.39				99		99		99			26		0003
CAD/L 11334.02 USD- S 15633.01CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/15/2027		11,334	1.38				149		149		149			58		0003
CAD/L 24577.74 USD- S 33622.35CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/17/2028		24,578	1.37				267		267		267			165		0003
CAD/S 427093.46 USD- L 591353.60CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/02/2027		427,093	1.38				(5,960)		(5,960)		(5,960)			1,854		0003
CAD/L 584073.62 USD- S 802867.60CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/18/2028		584,074	1.37				7,549		7,549		7,549			3,331		0003
CAD/L 584073.62 USD- S 802867.60CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/18/2028		584,074	1.37				7,549		7,549		7,549			3,331		0003
EUR/L 563500.00 USD- S 500000.00EUR	CLO Reinv6m CADOG 11A DN XS1833626820	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027		563,500	0.89				(12,299)		(12,299)		(12,299)			2,990		0003
EUR/L 24585.22 USD- S 20787.37EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/14/2024	06/15/2029		24,585	0.85				9		9		9			202		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 886204.35 USD- S 683061.78GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	03/15/2024	06/17/2030		886,204	0.77				(18,382)		(18,382)		(18,382)			8,541		0003
EUR/L 20468386.15 USD- S 18020325.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		20,468,386	0.88				(178,836)		(178,836)		(178,836)			89,477		0003
EUR/L 1101081.63 USD- S 976049.67EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	01/15/2027		1,101,082	0.89				(9,474)		(9,474)		(9,474)			2,981		0003
EUR/L 105919.64 USD- S 94159.16EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		105,920	0.89				(1,932)		(1,932)		(1,932)			463		0003
EUR/L 487051.79 USD- S 430904.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027		487,052	0.88				(5,026)		(5,026)		(5,026)			1,794		0003
EUR/L 17465.20 USD- S 14763.48EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/17/2030		17,465	0.85				(213)		(213)		(213)			168		0003
EUR/L 108051.38 USD- S 96037.13EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027		108,051	0.89				(1,201)		(1,201)		(1,201)			293		0003
EUR/L 110732.12 USD- S 97612.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2027		110,732	0.88				(1,152)		(1,152)		(1,152)			493		0003
EUR/L 340744.27 USD- S 298348.89EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	12/15/2027		340,744	0.88				(3,480)		(3,480)		(3,480)			1,873		0003
EUR/L 22858299.46 USD- S 20377810.48EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	12/16/2027		22,858,299	0.89				(631,514)		(631,514)		(631,514)			125,770		0003
EUR/L 5714574.87 USD- S 5094452.62EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	12/16/2027		5,714,575	0.89				(157,878)		(157,878)		(157,878)			31,443		0003
EUR/L 708652.30 USD- S 639543.26EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2024	12/16/2027		708,652	0.9				(28,089)		(28,089)		(28,089)			3,899		0003
EUR/S 18337600.00 USD- L 16000000.00EUR	CLO Relnv6m RRME 9A B XS2388492923	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		18,337,600	0.87				(209,644)		(209,644)		(209,644)			18,587		0003
EUR/S 1482495.00 USD- L 1225000.00EUR	CLO Relnv6m DRYD 2018-66A DR XS2415313332	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/24/2028		1,482,495	0.83				(50,101)		(50,101)		(50,101)			9,990		0003
EUR/S 9410101.60 USD- L 8000000.00EUR	CLO Relnv6m RRME 10A BN XS2395275154	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/12/2025	11/18/2026		9,410,102	0.85				(333,550)		(333,550)		(333,550)			17,239		0003
CAD/L 605583.17 USD- S 830254.53CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/17/2028		605,583	1.37				7,341		7,341		7,341			3,767		0003
CAD/L 1004184.69 USD- S 1370511.26CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/17/2028		1,004,185	1.36				13,235		13,235		13,235			6,731		0003
CAD/L 933974.08 USD- S 1271605.71CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/16/2028		933,974	1.36				11,919		11,919		11,919			6,681		0003
NZD/L 619630.78 USD- S 1046585.22NZD	Buy Chorus Ltd UFB1 Pref Equity (Imported Transaction)	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/02/2026	07/01/2030		619,631	1.69				14,201		14,201		14,201			6,002		0003
NZD/L 507020.09 USD- S 883387.20NZD	Buy Chorus Ltd UFB2 Debt (Imported Transaction)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2026	06/30/2036		507,020	1.74				1,247		1,247		1,247			7,918		0003
NZD/L 1152879.59 USD- S 2008676.00NZD	Buy Chorus Ltd UFB2 Pref Equity (Post-2020) (Imported Transaction)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2026	06/30/2036		1,152,880	1.74				2,835		2,835		2,835			18,005		0003
EUR/L 8933.77 USD- S 7687.60EUR	Siemens Munich Office	B1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	08/18/2026	11/20/2026		8,934	0.86				211		211		211			17		0003
GBP/L 69142.73 USD- S 51179.03GBP	20 Dering St- 7410042	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/10/2026	12/16/2026		69,143	0.74				1,277		1,277		1,277			159		0003
EUR/L 512305.61 USD- S 439146.33EUR	Cerberus Pan-European Logistics Pool B&C EUR 7410073	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/10/2026	12/14/2026		512,306	0.86				13,460		13,460		13,460			1,161		0003
GBP/L 32882.06 USD- S 24306.04GBP	Lone Star Brasilia 7410046	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	09/11/2026	12/16/2026		32,882	0.74				651		651		651			76		0003
GBP/L 549640.00 USD- S 400000.00GBP	SOREL Coupon Strip Hedge	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JBONEPAGQXF4QP29B387	01/30/2026	10/22/2026		549,640	0.73				19,331		19,331		19,331			675		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 549560.00 USD- S 400000.00GBP	SOREL Coupon Strip Hedge	B1	Currency	MITSUBISHI UFJ TRUST AND BANKI ... JBONEPAGQXF4QP29B387	01/30/2026	11/23/2026		549,560	0.73				19,191		19,191		19,191			1,057		0003
EUR/S 38355288.31 USD- L 32083051.70EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/11/2026	07/07/2027		38,355,288	0.84				(1,595,724)		(1,595,724)		(1,595,724)			167,968		0003
SEK/L 19250723.22 USD- S 176032463.28SEK	Sunbeam March 2021 - 7200439	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2026	05/17/2027		19,250,723	9.14				1,434,197		1,434,197		1,434,197			76,241		0003
EUR/L 133698193.76 USD- S 117067061.65EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2026	10/07/2026		133,698,194	0.88				1,105,214		1,105,214		1,105,214			92,576		0003
AUD/L 70050511.19 USD- S 100976577.20AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/10/2026	10/15/2026		70,050,511	1.44				(40,478)		(40,478)		(40,478)			71,003		0003
AUD/L 12360636.53 USD- S 17817639.69AUD	RML Pepper Australian	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/10/2026	10/15/2026		12,360,637	1.44				(7,142)		(7,142)		(7,142)			12,529		0003
EUR/S 23042810.00 USD- L 20000000.00EUR	CLO ReInv6m RRME 5A BRN XS2406903067	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/17/2026	01/15/2027		23,042,810	0.87				(290,618)		(290,618)		(290,618)			62,381		0003
GBP/L 155924.80 USD- S 116393.75GBP	Project Madonna 50234178	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/21/2026	10/21/2026		155,925	0.75				1,614		1,614		1,614			187		0003
CAD/S 8893157.13 USD- L 12335698.26CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	04/01/2027		8,893,157	1.39				(144,975)		(144,975)		(144,975)			31,485		0003
CAD/S 10373850.93 USD- L 14334587.21CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/02/2027		10,373,851	1.38				(165,458)		(165,458)		(165,458)			45,023		0003
CAD/L 355932.06 USD- S 488125.22CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/17/2028		355,932	1.37				4,212		4,212		4,212			2,214		0003
CAD/L 565444.38 USD- S 773527.92CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/17/2028		565,444	1.37				6,144		6,144		6,144			3,790		0003
CAD/S 20296644.92 USD- L 27765810.26CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/05/2028		20,296,645	1.37				(229,686)		(229,686)		(229,686)			134,800		0003
NZD/L 11645892.17 USD- S 19931357.48NZD	Buy Chorus Ltd UFB1 Pref Equity (Imported Transaction)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2026	06/30/2033		11,645,892	1.71				132,047		132,047		132,047			151,323		0003
NZD/L 4791569.94 USD- S 8200530.44NZD	Buy Chorus Ltd UFB2 Pref Equity (Pre-2020) (Imported Transaction)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2026	06/30/2033		4,791,570	1.71				54,329		54,329		54,329			62,260		0003
GBP/L 409135.59 USD- S 300000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/20/2026	10/22/2026		409,136	0.73				11,404		11,404		11,404			502		0003
EUR/L 49879.64 USD- S 42673.74EUR	Testa Home CML	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/24/2026	10/16/2026		49,880	0.86				1,528		1,528		1,528			52		0003
EUR/L 65956831.31 USD- S 56557049.66EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	08/31/2026	12/16/2026		65,956,831	0.86				1,704,578		1,704,578		1,704,578			151,470		0003
GBP/L 164005819.96 USD- S 120999999.97GBP	Heylo 2 - 19353	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/31/2026	12/16/2026		164,005,820	0.74				3,554,611		3,554,611		3,554,611			376,641		0003
CAD/L 90483309.83 USD- S 125378741.17CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/01/2026	10/01/2026		90,483,310	1.39				2,374,567		2,374,567		2,374,567			23,677		0003
GBP/L 353791.08 USD- S 261202.50GBP	LoneStar Pbsa Project Lindy	B1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	09/01/2026	11/12/2026		353,791	0.74				7,467		7,467		7,467			607		0003
EUR/L 396434.37 USD- S 339821.97EUR	Cerberus Pan-European Logistics Pool B&C EUR 7410073	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/10/2026	12/14/2026		396,434	0.86				10,415		10,415		10,415			899		0003
AUD/S 2221161.32 USD- L 3095479.94AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/11/2026	10/15/2026		2,221,161	1.39				(72,492)		(72,492)		(72,492)			2,251		0003
EUR/L 2322419.86 USD- S 2006843.00EUR	Coupon Hedge CLO MJSD	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	09/14/2026	12/17/2026		2,322,420	0.86				42,407		42,407		42,407			5,368		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 428241.41 USD-L 322932.97GBP	Falkor Senior Note Callable	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2026	10/13/2026		428,241	0.75				(130)		(130)		(130)			404		0003
GBP/S 1718707.81 USD-L 1294751.72GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2026	10/01/2026		1,718,708	0.75				(2,395)		(2,395)		(2,395)			450		0003
EUR/L 6260500.00 USD-S 5000000.00EUR	CLO ReInv6m CGMSE 2021-2A B XS2391834418	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/28/2021	10/15/2026		6,260,500	0.8				592,676		592,676		592,676			6,346		0003
EUR/L 6317500.00 USD-S 5000000.00EUR	CLO ReInv6m PENTA 2021-10A C XS2401708685	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2021	05/20/2027		6,317,500	0.79				582,141		582,141		582,141			25,183		0003
EUR/L 12275500.00 USD-S 10000000.00EUR	CLO ReInv6m CORDA 18A CR XS2410159714	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/23/2021	01/29/2027		12,275,500	0.81				877,910		877,910		877,910			35,339		0003
EUR/L 2258680.00 USD-S 2000000.00EUR	CLO ReInv6m ANCHE 1X D1E Mtge XS1846663240	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2023	04/18/2028		2,258,680	0.89				(58,289)		(58,289)		(58,289)			14,063		0003
EUR/L 1436062.50 USD-S 1250000.00EUR	CLO CORDA 12A D XS1899143264	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/22/2028		1,436,063	0.87				(17,496)		(17,496)		(17,496)			9,441		0003
EUR/L 1161300.00 USD-S 1000000.00EUR	CLO ACLO 3A CNE XS1582975741	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2027		1,161,300	0.86				13,666		13,666		13,666			5,255		0003
EUR/L 5866500.00 USD-S 5000000.00EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	07/24/2028		5,866,500	0.85				35,038		35,038		35,038			39,533		0003
GBP/L 903692.84 USD-S 705954.88GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2027		903,693	0.78				(32,401)		(32,401)		(32,401)			3,799		0003
GBP/L 820253.50 USD-S 629704.82GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031		820,254	0.77				(13,792)		(13,792)		(13,792)			8,903		0003
EUR/L 12030513.90 USD-S 10591639.65EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		12,030,514	0.88				(105,113)		(105,113)		(105,113)			52,591		0003
EUR/L 6233637.37 USD-S 5486390.93EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2024	07/06/2027		6,233,637	0.88				(52,591)		(52,591)		(52,591)			27,250		0003
EUR/L 5207137.18 USD-S 4584352.85EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		5,207,137	0.88				(45,496)		(45,496)		(45,496)			22,763		0003
EUR/L 485484.18 USD-S 426675.50EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/29/2024	07/06/2027		485,484	0.88				(3,417)		(3,417)		(3,417)			2,122		0003
EUR/L 423678.58 USD-S 376636.66EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		423,679	0.89				(7,726)		(7,726)		(7,726)			1,852		0003
EUR/L 277236.65 USD-S 244649.36EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2027		277,237	0.88				(3,065)		(3,065)		(3,065)			1,214		0003
EUR/L 121762.95 USD-S 107726.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027		121,763	0.88				(1,256)		(1,256)		(1,256)			448		0003
EUR/S 66581.70 USD-L 58200.79EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2027		66,582	0.87				147		147		147			296		0003
EUR/L 30796.60 USD-S 26466.66EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029		30,797	0.86				(433)		(433)		(433)			253		0003
GBP/S 806714.84 USD-L 629704.82GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		806,715	0.78				24,609		24,609		24,609			8,756		0003
EUR/L 502282.57 USD-S 446433.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027		502,283	0.89				(5,585)		(5,585)		(5,585)			1,360		0003
EUR/L 505884.02 USD-S 447803.86EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2027		505,884	0.89				(5,451)		(5,451)		(5,451)			1,863		0003
EUR/L 508951.47 USD-S 448652.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2027		508,951	0.88				(5,294)		(5,294)		(5,294)			2,264		0003
EUR/L 509627.58 USD-S 447394.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	10/15/2027		509,628	0.88				(5,209)		(5,209)		(5,209)			2,600		0003
EUR/L 416057.69 USD-S 340414.10EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/09/2025	12/16/2027		416,058	0.82				23,422		23,422		23,422			2,289		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 434879.31 USD- S 356080.77EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	07/25/2025	12/16/2027		434,879	0.82				24,174		24,174		24,174			2,393		0003
EUR/S 5919144.50 USD- L 5000000.00EUR	CLO Reinv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2026	11/16/2026		5,919,145	0.84				(246,759)		(246,759)		(246,759)			10,620		0003
EUR/S 429583.95 USD- L 359394.25EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	07/06/2027		429,584	0.84				(17,820)		(17,820)		(17,820)			1,878		0003
EUR/S 37249257.61 USD- L 31004875.65EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/11/2026	12/16/2027		37,249,258	0.83				(1,488,056)		(1,488,056)		(1,488,056)			204,952		0003
EUR/S 32789415.39 USD- L 27431954.65EUR	Eqt France - 7200569	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/11/2026	07/06/2027		32,789,415	0.84				(1,360,206)		(1,360,206)		(1,360,206)			143,337		0003
EUR/S 5871481.50 USD- L 5000000.00EUR	CLO Reinv6m PENTA 2021-10A C XS2401708685	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/21/2026	05/20/2027		5,871,482	0.85				(154,054)		(154,054)		(154,054)			23,405		0003
EUR/S 150558.59 USD- L 127032.22EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/15/2028		150,559	0.84				(2,955)		(2,955)		(2,955)			984		0003
EUR/S 17971.58 USD- L 14763.48EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/17/2030		17,972	0.82				(211)		(211)		(211)			173		0003
EUR/L 308032.96 USD- S 269821.91EUR	ZebraBox 50460335	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2026	10/22/2026		308,033	0.88				2,237		2,237		2,237			378		0003
EUR/L 23868441.37 USD- S 20916971.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/27/2026	10/19/2026		23,868,441	0.88				165,668		165,668		165,668			27,228		0003
CAD/L 8931792.24 USD- S 12335698.26CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/15/2027		8,931,792	1.38				141,725		141,725		141,725			39,670		0003
CAD/S 23035122.37 USD- L 31530475.49CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	04/03/2028		23,035,122	1.37				(327,869)		(327,869)		(327,869)			141,511		0003
CAD/L 14708482.59 USD- S 20125616.73CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	04/17/2028		14,708,483	1.37				206,913		206,913		206,913			91,499		0003
CAD/L 160317.52 USD- S 222697.06CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/15/2027		160,318	1.39				2,285		2,285		2,285			589		0003
CAD/L 359099.63 USD- S 493726.08CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/18/2028		359,100	1.37				4,564		4,564		4,564			2,048		0003
CAD/L 5861657.59 USD- S 8174667.68CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/15/2027		5,861,658	1.39				84,826		84,826		84,826			15,868		0003
CAD/S 8423452.89 USD- L 11707757.17CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/01/2027		8,423,453	1.39				(120,592)		(120,592)		(120,592)			29,822		0003
CAD/L 6346432.97 USD- S 8815830.03CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/15/2027		6,346,433	1.39				90,466		90,466		90,466			23,312		0003
NZD/L 14603045.16 USD- S 25443061.52NZD	Buy Chorus Ltd UFB1 Pref Equity (Imported Transaction)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2026	06/30/2036		14,603,045	1.74				35,909		35,909		35,909			228,062		0003
GBP/L 4530770.50 USD- S 3368088.00GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/04/2026	11/10/2026		4,530,771	0.74				65,101		65,101		65,101			7,593		0003
EUR/L 352837.34 USD- S 303005.87EUR	ZebraBox 50460335	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/08/2026	10/22/2026		352,837	0.86				9,434		9,434		9,434			433		0003
AUD/S 2310948.70 USD- L 3220610.44AUD	RML Pepper Australian	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/11/2026	10/15/2026		2,310,949	1.39				(75,423)		(75,423)		(75,423)			2,342		0003
EUR/L 112621.46 USD- S 98672.45EUR	ZebraBox 50460335	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/23/2026	10/22/2026		112,621	0.88				794		794		794			138		0003
GBP/S 1644324.30 USD- L 1239970.06GBP	Falkor Senior Note non-Callable	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2026	10/13/2026		1,644,324	0.75				(498)		(498)		(498)			1,552		0003
GBP/L 1719852.37 USD- S 1294751.72GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2026	03/31/2027		1,719,852	0.75				2,466		2,466		2,466			6,072		0003
EUR/L 4146.83 USD- S 3363.75EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	09/30/2030		4,147	0.81				76		76		76			41		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PLN/L 1816096.98 USD-S 6832738.00PLN	Group Mousquetaires CML	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	06/25/2026	12/29/2026		1,816,097	3.76			40,817		40,817		40,817			4,509		0003
EUR/L 16858.04 USD-S 14698.53EUR	Cerberus Pan-European Logistics Pool D EUR 7410074	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	07/10/2026	10/14/2026		16,858	0.87			205		205		205			17		0003
CAD/L 6968.40 USD-S 9679.80CAD	Project Tuscan Interest	B1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/31/2026	04/15/2027		6,968	1.39			99		99		99			26		0003
CAD/L 22599.42 USD-S 30841.43CAD	Project Tuscan Interest	B1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/31/2026	10/16/2028		22,599	1.36			236		236		236			162		0003
CAD/S 254346.51 USD-L 355322.08CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/31/2026	12/11/2026		254,347	1.4			(3,716)		(3,716)		(3,716)			565		0003
CAD/L 254784.22 USD-S 355322.08CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/31/2026	01/15/2027		254,784	1.39			3,687		3,687		3,687			690		0003
CAD/L 275855.59 USD-S 383191.00CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/31/2026	04/15/2027		275,856	1.39			3,932		3,932		3,932			1,013		0003
CAD/L 367723.25 USD-S 508892.20CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/31/2026	07/15/2027		367,723	1.38			5,101		5,101		5,101			1,633		0003
CAD/S 581872.45 USD-L 802867.60CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/31/2026	10/01/2027		581,872	1.38			(7,751)		(7,751)		(7,751)			2,913		0003
CAD/S 882218.87 USD-L 1206875.41CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/31/2026	07/05/2028		882,219	1.37			(9,984)		(9,984)		(9,984)			5,859		0003
CAD/L 951185.54 USD-S 1300746.23CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/31/2026	07/17/2028		951,186	1.37			10,679		10,679		10,679			6,376		0003
CAD/L 884611.46 USD-S 1206875.41CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/31/2026	10/16/2028		884,611	1.36			9,493		9,493		9,493			6,328		0003
CAD/S 268526.50 USD-L 374379.64CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	07/31/2026	12/11/2026		268,527	1.39			(4,454)		(4,454)		(4,454)			596		0003
CAD/S 386552.12 USD-L 536186.44CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	07/31/2026	04/01/2027		386,552	1.39			(6,302)		(6,302)		(6,302)			1,369		0003
CAD/L 291238.04 USD-S 403743.30CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	07/31/2026	04/15/2027		291,238	1.39			4,730		4,730		4,730			1,070		0003
CAD/L 388231.44 USD-S 536186.44CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	07/31/2026	07/15/2027		388,231	1.38			6,160		6,160		6,160			1,724		0003
CAD/L 452714.26 USD-S 623070.63CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	07/31/2026	10/15/2027		452,714	1.38			6,924		6,924		6,924			2,310		0003
CAD/S 637366.05 USD-L 874784.91CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	07/31/2026	01/04/2028		637,366	1.37			(9,535)		(9,535)		(9,535)			3,581		0003
CAD/L 616611.33 USD-S 845929.09CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	07/31/2026	01/18/2028		616,611	1.37			9,165		9,165		9,165			3,517		0003
CAD/S 1001250.19 USD-L 1370511.26CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	07/31/2026	04/03/2028		1,001,250	1.37			(14,251)		(14,251)		(14,251)			6,151		0003
CAD/L 639322.45 USD-S 874784.91CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	07/31/2026	04/17/2028		639,322	1.37			8,994		8,994		8,994			3,977		0003
CAD/L 199264.37 USD-S 260916.76CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	07/31/2026	10/03/2033		199,264	1.31			52		52		52			2,639		0003
NZD/L 191170.49 USD-S 322895.86NZD	Buy Chorus Ltd UFB2 Pref Equity (Pre-2020) (Imported Transaction)	B1	Currency	Goldman Sachs Group Inc/The	KD3XUN7O6T14HNAYLU02	08/02/2026	07/01/2030		191,170	1.69			4,381		4,381		4,381			1,852		0003
NZD/L 1770604.74 USD-S 3084945.97NZD	Buy Chorus Ltd UFB1 Debt (Imported Transaction)	B1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	08/02/2026	06/30/2036		1,770,605	1.74			4,354		4,354		4,354			27,652		0003
NZD/L 447955.02 USD-S 780477.43NZD	Buy Chorus Ltd UFB2 Pref Equity (Pre-2020) (Imported Transaction)	B1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	08/02/2026	06/30/2036		447,955	1.74			1,102		1,102		1,102			6,996		0003
GBP/L 7643.01 USD-S 5659.81GBP	Falkor Junior Notes	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	08/11/2026	10/13/2026		7,643	0.74			140		140		140			7		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 165524.28 USD- S 122574.25GBP	Falkor Senior Note non-Callable	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/11/2026	10/13/2026		165,524	0.74				3,028		3,028		3,028			156		0003
GBP/L 151103.91 USD- S 111494.56GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/14/2026	11/13/2026		151,104	0.74				3,275		3,275		3,275			262		0003
CAD/L 7861714.73 USD- S 10899485.23CAD	Project Tuscan AAIA	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/01/2026	10/01/2026		7,861,715	1.39				202,203		202,203		202,203			2,057		0003
EUR/S 116358.95 USD- L 99964.42EUR	Testa Home CML	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/03/2026	10/16/2026		116,359	0.86				(3,095)		(3,095)		(3,095)			122		0003
EUR/L 566108.80 USD- S 451388.43EUR	Project Emerald Top up payment	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/11/2026	09/22/2032		566,109	0.8				4,332		4,332		4,332			6,924		0003
EUR/S 27371.22 USD- L 24147.31EUR	Siemens Munich Office	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2026	10/01/2026		27,371	0.88				(29)		(29)		(29)			7		0003
EUR/L 9896000.00 USD- S 8000000.00EUR	CLO ReInv6m RRME 10A BN XS2395275154	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		9,896,000	0.81				812,026		812,026		812,026			18,129		0003
EUR/L 5214720.00 USD- S 4200000.00EUR	CLO ReInv6m BECLO 12A C1 XS2404588613	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		5,214,720	0.81				429,295		429,295		429,295			14,379		0003
EUR/L 24788000.00 USD- S 20000000.00EUR	CLO ReInv6m RRME 5A BRN XS2406903067	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2021	01/15/2027		24,788,000	0.81				2,005,297		2,005,297		2,005,297			67,105		0003
EUR/L 14349200.00 USD- S 11600000.00EUR	CLO ReInv6m HNLY 3A CR XS2414936448	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2021	06/15/2027		14,349,200	0.81				1,033,729		1,033,729		1,033,729			60,320		0003
EUR/L 2501205.00 USD- S 2050000.00EUR	CLO ReInv6m RFTE 2021-2A D XS2405874756	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/02/2022	01/25/2027		2,501,205	0.82				165,348		165,348		165,348			7,081		0003
EUR/L 4960800.00 USD- S 4000000.00EUR	CLO ReInv6m NEUBE 2022-3A C XS2440262736	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/04/2022	04/26/2027		4,960,800	0.81				380,514		380,514		380,514			18,724		0003
EUR/L 53575.25 USD- S 47500.00EUR	ESPAI BARCA FT 6/30/2047	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		53,575	0.89				(832)		(832)		(832)			232		0003
GBP/L 892919.77 USD- S 695637.09GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2028		892,920	0.78				(28,784)		(28,784)		(28,784)			5,838		0003
GBP/L 876154.83 USD- S 679505.84GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029		876,155	0.78				(23,817)		(23,817)		(23,817)			7,211		0003
GBP/L 745359.47 USD- S 570326.32GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2032		745,359	0.77				(10,029)		(10,029)		(10,029)			8,907		0003
GBP/L 1133774.27 USD- S 863696.40GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2034		1,133,774	0.76				(9,038)		(9,038)		(9,038)			15,743		0003
EUR/L 1099822.63 USD- S 970974.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2027		1,099,823	0.88				(9,047)		(9,047)		(9,047)			4,050		0003
EUR/L 275270.41 USD- S 244012.42EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	01/15/2027		275,270	0.89				(2,368)		(2,368)		(2,368)			745		0003
EUR/L 353635.41 USD- S 315242.08EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2024	07/06/2027		353,635	0.89				(7,415)		(7,415)		(7,415)			1,546		0003
EUR/L 80856.52 USD- S 71878.85EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		80,857	0.89				(1,474)		(1,474)		(1,474)			353		0003
EUR/L 7177842.97 USD- S 6355448.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/03/2024	07/07/2027		7,177,843	0.89				(102,982)		(102,982)		(102,982)			31,434		0003
EUR/L 122334.67 USD- S 107926.49EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027		122,335	0.88				(1,367)		(1,367)		(1,367)			544		0003
EUR/L 2038510.31 USD- S 1789579.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	10/15/2027		2,038,510	0.88				(20,836)		(20,836)		(20,836)			10,400		0003
EUR/L 104799.17 USD- S 93545.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026		104,799	0.89				(1,192)		(1,192)		(1,192)			110		0003
EUR/L 109547.11 USD- S 96970.09EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2027		109,547	0.89				(1,180)		(1,180)		(1,180)			403		0003
EUR/L 177163.07 USD- S 159885.81EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2024	12/16/2027		177,163	0.9				(7,022)		(7,022)		(7,022)			975		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 2394720.00 USD-L 2000000.00EUR	CLO ReInv6m ANCHE 1X D1E Mtge XS1846663240	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/18/2028		2,394,720	0.84				(68,296)		(68,296)		(68,296)			14,910		0003
EUR/S 1504125.00 USD-L 1250000.00EUR	CLO CORDA 12A D XS1899143264	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	01/14/2026	06/22/2028		1,504,125	0.83				(51,290)		(51,290)		(51,290)			9,888		0003
GBP/L 49292316.60 USD-S 36110000.00GBP	Ares UK Industrial Platform - 7200418	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/12/2026	02/12/2027		49,292,317	0.73				1,400,752		1,400,752		1,400,752			149,889		0003
GBP/L 5472837.72 USD-S 4060058.99GBP	Alban Gate- 7200375	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/12/2026	03/31/2027		5,472,838	0.74				87,490		87,490		87,490			19,323		0003
GBP/L 114292383.42 USD- S 84788521.57GBP	Alban Gate Upsize Project Lindy	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/12/2026	03/31/2027		114,292,383	0.74				1,827,097		1,827,097		1,827,097			403,531		0003
EUR/S 2631051.96 USD-L 2237199.48EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/22/2026	04/16/2027		2,631,052	0.85				(76,456)		(76,456)		(76,456)			9,689		0003
EUR/S 2647991.52 USD-L 2236974.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/22/2026	10/15/2027		2,647,992	0.84				(74,355)		(74,355)		(74,355)			13,509		0003
EUR/S 248758.66 USD- L 212814.32EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2026	06/15/2027		248,759	0.86				(5,146)		(5,146)		(5,146)			1,046		0003
NZD/L 2092149.81 USD-S 3649393.42NZD	CML Project Bunk NZD 50230331	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	07/02/2026	10/07/2026		2,092,150	1.74				36,707		36,707		36,707			1,449		0003
AUD/S 1311041.29 USD-L 1893690.45AUD	CML Project Bunk AUD 50224268	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/02/2026	10/07/2026		1,311,041	1.44				3,599		3,599		3,599			908		0003
GBP/L 7080661.56 USD-S 5267775.17GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/15/2026	10/22/2026		7,080,662	0.74				96,791		96,791		96,791			8,692		0003
SEK/S 18395350.10 USD-L 176032463.28SEK	Sunbeam Upsize - Project Lindy	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/24/2026	05/17/2027		18,395,350	9.57				(578,823)		(578,823)		(578,823)			72,853		0003
CAD/L 6188025.62 USD-S 8613112.87CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/15/2027		6,188,026	1.39				101,355		101,355		101,355			16,752		0003
CAD/S 21429108.49 USD-L 29255018.90CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/05/2028		21,429,108	1.37				(285,866)		(285,866)		(285,866)			142,322		0003
CAD/L 21487344.04 USD-S 29255018.90CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/16/2028		21,487,344	1.36				274,220		274,220		274,220			153,697		0003
CAD/L 34432.78 USD- S 48023.40CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/15/2027		34,433	1.39				496		496		496			93		0003
CAD/L 260754.47 USD- S 359658.64CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/15/2027		260,754	1.38				3,428		3,428		3,428			1,330		0003
CAD/L 519930.44 USD- S 709549.07CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/16/2028		519,930	1.36				5,429		5,429		5,429			3,719		0003
CAD/S 6317779.87 USD-L 8815830.03CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/04/2027		6,317,780	1.4				(91,048)		(91,048)		(91,048)			16,200		0003
CAD/S 9825865.89 USD-L 13604893.91CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/02/2027		9,825,866	1.38				(137,125)		(137,125)		(137,125)			42,644		0003
CAD/L 8459973.39 USD-S 11707757.17CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/15/2027		8,459,973	1.38				117,359		117,359		117,359			37,574		0003
CAD/S 13888704.03 USD-L 19101134.65CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/04/2028		13,888,704	1.38				(179,870)		(179,870)		(179,870)			78,043		0003
CAD/S 21817903.28 USD-L 29925436.13CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/03/2028		21,817,903	1.37				(266,549)		(266,549)		(266,549)			134,033		0003
CAD/L 13932264.52 USD-S 19101134.65CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/17/2028		13,932,265	1.37				168,888		168,888		168,888			86,670		0003
CAD/L 20351689.70 USD-S 27765810.26CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/16/2028		20,351,690	1.36				218,407		218,407		218,407			145,574		0003
NZD/L 12114625.37 USD-S 20462165.99NZD	Buy Chorus Ltd UFB1 Debt (Imported Transaction)	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	08/02/2026	07/01/2030		12,114,625	1.69				277,650		277,650		277,650			117,353		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NZD/L 5423360.42 USD-S 9281808.02NZD	Buy Chorus Ltd UFB2 Debt (Imported Transaction)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2026	06/30/2033		5,423,360	1.71				61,493		61,493		61,493			70,469		0003
NZD/L 22483867.99 USD-S 39173914.08NZD	Buy Chorus Ltd UFB1 Debt (Imported Transaction)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2026	06/30/2036		22,483,868	1.74				55,288		55,288		55,288			351,140		0003
NZD/L 6438348.97 USD-S 11217612.97NZD	Buy Chorus Ltd UFB2 Debt (Imported Transaction)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2026	06/30/2036		6,438,349	1.74				15,832		15,832		15,832			100,550		0003
NZD/L 5688318.20 USD-S 9910825.33NZD	Buy Chorus Ltd UFB2 Pref Equity (Pre-2020) (Imported Transaction)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2026	06/30/2036		5,688,318	1.74				13,988		13,988		13,988			88,837		0003
NZD/L 14639736.91 USD-S 25506990.00NZD	Buy Chorus Ltd UFB2 Pref Equity (Post-2020) (Imported Transaction)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2026	06/30/2036		14,639,737	1.74				35,999		35,999		35,999			228,635		0003
GBP/S 2695839.78 USD-L 1998940.99GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2026	10/22/2026		2,695,840	0.74				(45,699)		(45,699)		(45,699)			3,309		0003
EUR/S 7103868.00 USD-L 6000000.00EUR	CLO TERM AQUE 2019-3A CR XS2340857270	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	08/11/2026	05/31/2028		7,103,868	0.84				(136,451)		(136,451)		(136,451)			45,880		0003
GBP/L 234399.53 USD-S 172955.64GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/14/2026	11/13/2026		234,400	0.74				5,080		5,080		5,080			407		0003
EUR/L 169741.47 USD-S 146064.30EUR	Siemens Munich Office	B1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	08/18/2026	11/20/2026		169,741	0.86				4,008		4,008		4,008			317		0003
AUD/L 27937.60 USD-S 39002.17AUD	CML Project Bunk AUD 50224268	B1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	08/31/2026	10/07/2026		27,938	1.4				861		861		861			19		0003
EUR/S 3071600.36 USD-L 2635414.04EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/09/2026	10/07/2026		3,071,600	0.86				(86,667)		(86,667)		(86,667)			2,127		0003
GBP/S 4028956.57 USD-L 2973327.49GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2026	10/22/2026		4,028,957	0.74				(87,001)		(87,001)		(87,001)			4,946		0003
EUR/S 12239367.00 USD-L 10500000.00EUR	CLO ReInv6m ANCHE 5A D XS2390691421	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/11/2026	01/15/2027		12,239,367	0.86				(294,466)		(294,466)		(294,466)			33,134		0003
GBP/L 133618.49 USD-S 100000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/22/2026	10/22/2026		133,618	0.75				1,041		1,041		1,041			164		0003
GBP/L 516595.30 USD-S 387369.00GBP	Falkor Junior Notes .	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	01/08/2026	07/31/2029		516,595	0.75				1,436		1,436		1,436			4,350		0003
EUR/L 8918.45 USD-S 7024.06EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	12/30/2032		8,918	0.79				123		123		123			112		0003
EUR/L 1805.11 USD-S 1478.75EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	12/31/2029		1,805	0.82				36		36		36			16		0003
EUR/L 4083.34 USD-S 3290.63EUR	Edgeconnex Addl Coupon Strip	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	03/31/2031		4,083	0.81				71		71		71			43		0003
EUR/L 11830.14 USD-S 10357.58EUR	Testa Home CML	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/23/2026	10/16/2026		11,830	0.88				95		95		95			12		0003
CAD/L 15608.71 USD-S 21460.42CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/18/2028		15,609	1.37				198		198		198			89		0003
CAD/L 24577.74 USD-S 33622.35CAD	Project Tuscan Interest	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/17/2028		24,578	1.37				267		267		267			165		0003
CAD/S 274610.15 USD-L 383191.00CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/04/2027		274,610	1.4				(3,958)		(3,958)		(3,958)			704		0003
CAD/S 366135.84 USD-L 508892.20CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/01/2027		366,136	1.39				(5,242)		(5,242)		(5,242)			1,296		0003
CAD/L 367723.25 USD-S 508892.20CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/15/2027		367,723	1.38				5,101		5,101		5,101			1,633		0003
CAD/L 428796.75 USD-S 591353.60CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/15/2027		428,797	1.38				5,699		5,699		5,699			2,188		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CAD/L 605583.17 USD- S 830254.53CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	04/17/2028		605,583	1.37				7,341		7,341		7,341			3,767		0003
CAD/L 951185.54 USD- S 1300746.23CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/17/2028		951,186	1.37				10,679		10,679		10,679			6,376		0003
CAD/L 884611.46 USD- S 1206875.41CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/16/2028		884,611	1.36				9,493		9,493		9,493			6,328		0003
CAD/S 268526.50 USD- L 374379.64CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	12/11/2026		268,527	1.39				(4,454)		(4,454)		(4,454)			596		0003
CAD/S 386552.12 USD- L 536186.44CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	04/01/2027		386,552	1.39				(6,302)		(6,302)		(6,302)			1,369		0003
CAD/S 450912.31 USD- L 623070.63CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/02/2027		450,912	1.38				(7,192)		(7,192)		(7,192)			1,957		0003
CAD/S 450912.31 USD- L 623070.63CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	07/02/2027		450,912	1.38				(7,192)		(7,192)		(7,192)			1,957		0003
CAD/S 614327.59 USD- L 845929.09CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/01/2027		614,328	1.38				(9,413)		(9,413)		(9,413)			3,076		0003
CAD/S 614327.59 USD- L 845929.09CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/01/2027		614,328	1.38				(9,413)		(9,413)		(9,413)			3,076		0003
CAD/S 637366.05 USD- L 874784.91CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/04/2028		637,366	1.37				(9,535)		(9,535)		(9,535)			3,581		0003
CAD/L 933974.08 USD- S 1271605.71CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/16/2028		933,974	1.36				11,919		11,919		11,919			6,681		0003
CAD/L 188861.31 USD- S 247634.95CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	10/03/2033		188,861	1.31				(136)		(136)		(136)			2,501		0003
NZD/L 954026.82 USD- S 1611395.69NZD	Buy Chorus Ltd UFB1 Debt (Imported Transaction)	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/02/2026	07/01/2030		954,027	1.69				21,865		21,865		21,865			9,242		0003
NZD/L 216377.26 USD- S 365471.27NZD	Buy Chorus Ltd UFB2 Debt (Imported Transaction)	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/02/2026	07/01/2030		216,377	1.69				4,959		4,959		4,959			2,096		0003
NZD/L 427089.72 USD- S 730942.53NZD	Buy Chorus Ltd UFB2 Debt (Imported Transaction)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2026	06/30/2033		427,090	1.71				4,843		4,843		4,843			5,549		0003
NZD/L 377336.10 USD- S 645791.72NZD	Buy Chorus Ltd UFB2 Pref Equity (Pre-2020) (Imported Transaction)	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2026	06/30/2033		377,336	1.71				4,278		4,278		4,278			4,903		0003
GBP/L 68623.00 USD- S 50739.64GBP	LoneStar Pbsa Project Lindy	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/12/2026	11/12/2026		68,623	0.74				1,348		1,348		1,348			118		0003
GBP/L 17689.56 USD- S 13060.13GBP	LoneStar Pbsa Project Lindy	B1	Currency	Toronto-Dominion Bank/The PT3QB789TSUIDF371261	09/01/2026	11/12/2026		17,690	0.74				373		373		373			30		0003
EUR/L 9322.33 USD- S 8117.74EUR	Testa Home CML	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/21/2026	10/16/2026		9,322	0.87				125		125		125			10		0003
EUR/L 10411800.00 USD- S 8400000.00EUR	CLO Reinv6m DERPK 1A CR XS2393984484	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026		10,411,800	0.81				890,026		890,026		890,026			10,553		0003
EUR/L 6205500.00 USD- S 5000000.00EUR	CLO Reinv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/01/2021	11/16/2026		6,205,500	0.81				528,466		528,466		528,466			11,134		0003
EUR/L 12378000.00 USD- S 10000000.00EUR	CLO Reinv6m AQUE 2021-6A C XS2406747340	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		12,378,000	0.81				898,903		898,903		898,903			52,034		0003
EUR/L 7434480.00 USD- S 6000000.00EUR	CLO Reinv6m OCPE 2022-5A D XS2423747208	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		7,434,480	0.81				566,381		566,381		566,381			27,653		0003
EUR/L 3916850.00 USD- S 3500000.00EUR	CLO Reinv6m BRGPT 3A C XS2395174472	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2022	01/15/2027		3,916,850	0.89				(65,095)		(65,095)		(65,095)			10,604		0003
EUR/L 6732334.56 USD- S 6000000.00EUR	CLO TERM AQUE 2019-3A CR XS2340857270	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2028		6,732,335	0.89				(226,637)		(226,637)		(226,637)			43,481		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 32065.35 USD- S 28500.00EUR	ESPAI BARCA FT 6/30/2043	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		32,065	0.89				(342)		(342)		(342)			80		0003
EUR/L 1814080.00 USD- S 1600000.00EUR	CLO Reinv6m PENTA 2021-9A D XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/23/2023	01/15/2027		1,814,080	0.88				(6,518)		(6,518)		(6,518)			4,911		0003
EUR/L 1722150.95 USD- S 1500000.00EUR	CLO STNPK 1A C XS1875402759	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/23/2023	04/21/2028		1,722,151	0.87				(17,741)		(17,741)		(17,741)			10,751		0003
EUR/S 7885845.00 USD- L 6675000.00EUR	CLO Reinv6m ADAGI X-A D XS2463567342	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2023	05/10/2028		7,885,845	0.85				(121,389)		(121,389)		(121,389)			50,045		0003
EUR/L 244140.59 USD- S 212814.32EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/14/2024	06/15/2027		244,141	0.87				433		433		433			1,026		0003
EUR/L 1104027.39 USD- S 982755.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2026		1,104,027	0.89				(9,478)		(9,478)		(9,478)			1,156		0003
EUR/L 1100522.82 USD- S 967237.50EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2027		1,100,523	0.88				(8,238)		(8,238)		(8,238)			4,896		0003
EUR/L 276006.85 USD- S 245688.84EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2026		276,007	0.89				(2,369)		(2,369)		(2,369)			289		0003
EUR/L 121371.04 USD- S 106668.87EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/29/2024	07/06/2027		121,371	0.88				(854)		(854)		(854)			531		0003
EUR/L 323426.07 USD- S 287515.40EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		323,426	0.89				(5,898)		(5,898)		(5,898)			1,414		0003
EUR/L 488530.20 USD- S 435216.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		488,530	0.89				(4,589)		(4,589)		(4,589)			511		0003
EUR/L 122132.55 USD- S 108804.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		122,133	0.89				(1,147)		(1,147)		(1,147)			128		0003
EUR/L 121608.70 USD- S 107981.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		121,609	0.89				(1,232)		(1,232)		(1,232)			329		0003
EUR/S 70818.26 USD- L 62285.19EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	01/15/2027		70,818	0.88				38		38		38			192		0003
EUR/L 28959059.78 USD- S 24485549.83EUR	AP Dolphin Senior Secured Debt Tranche A	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/02/2024	12/31/2029		28,959,060	0.85				(197,314)		(197,314)		(197,314)			261,226		0003
EUR/L 34766428.00 USD- S 30320000.00EUR	Four Seasons Rome-7410014	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/25/2024	03/30/2028		34,766,428	0.87				(369,777)		(369,777)		(369,777)			212,803		0003
GBP/S 731158.34 USD- L 570326.32GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032		731,158	0.78				20,839		20,839		20,839			8,738		0003
EUR/L 722882.98 USD- S 591455.38EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/09/2025	12/16/2027		722,883	0.82				40,695		40,695		40,695			3,977		0003
EUR/S 5065313.40 USD- L 4200000.00EUR	CLO Reinv6m BECLO 12A C1 XS2404588613	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	01/19/2027		5,065,313	0.83				(286,568)		(286,568)		(286,568)			13,967		0003
EUR/S 601322.65 USD- L 500000.00EUR	CLO Reinv6m CORDA 5A CR XS1640928799	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/18/2025	04/21/2027		601,323	0.83				(30,268)		(30,268)		(30,268)			2,242		0003
EUR/S 1771148.21 USD- L 1491744.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	12/15/2027		1,771,148	0.84				(50,632)		(50,632)		(50,632)			9,734		0003
EUR/L 1437042.04 USD- S 1248883.07EUR	AP Pistachio LP	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/26/2026	12/22/2026		1,437,042	0.87				17,800		17,800		17,800			3,426		0003
EUR/S 1162247.20 USD- L 1000000.00EUR	CLO ACLO 3A ONE XS1582975741	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/07/2026	07/26/2027		1,162,247	0.86				(15,583)		(15,583)		(15,583)			5,260		0003
GBP/L 538072.76 USD- S 400000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/20/2026	10/22/2026		538,073	0.74				7,764		7,764		7,764			661		0003
GBP/L 387920.38 USD- S 290812.26GBP	Alban Gate Mezz Upsize Project Lindy	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2026	03/31/2027		387,920	0.75				2,181		2,181		2,181			1,370		0003
EUR/L 70350.46 USD- S 61593.57EUR	Testa Home CML	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/23/2026	10/16/2026		70,350	0.88				562		562		562			74		0003
CAD/L 6700327.29 USD- S 9288663.72CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	04/15/2027		6,700,327	1.39				108,824		108,824		108,824			24,612		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CAD/L 14185982.48 USD-S 19461749.37CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	01/18/2028		14,185,982	1.37				210,855		210,855		210,855			80,915		0003
CAD/L 4584347.67 USD-S 6002744.84CAD	Project Tuscan AAIA	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2026	10/03/2033		4,584,348	1.31				1,203		1,203		1,203			60,705		0003
CAD/S 5851587.46 USD-L 8174667.68CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	12/11/2026		5,851,587	1.4				(85,501)		(85,501)		(85,501)			12,995		0003
CAD/L 13437408.01 USD-S 18471061.05CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	01/18/2028		13,437,408	1.37				173,676		173,676		173,676			76,645		0003
CAD/L 21883317.10 USD-S 29925436.13CAD	Project Tuscan AAIA and AANY	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2026	07/17/2028		21,883,317	1.37				245,690		245,690		245,690			146,686		0003
NZD/L 2427562.02 USD-S 4100265.22NZD	Buy Chorus Ltd UFB2 Pref Equity (Pre-2020) (Imported Transaction)	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/02/2026	07/01/2030		2,427,562	1.69				55,636		55,636		55,636			23,516		0003
GBP/L 436088.71 USD-S 322932.97GBP	Falkor Senior Note Callable	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/11/2026	10/13/2026		436,089	0.74				7,977		7,977		7,977			412		0003
GBP/L 1674455.69 USD-S 1239970.06GBP	Falkor Senior Note non-Callable	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/11/2026	10/13/2026		1,674,456	0.74				30,629		30,629		30,629			1,580		0003
AUD/S 4243186.74 USD-L 5994647.78AUD	RML Pepper Australian	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/12/2026	10/15/2026		4,243,187	1.41				(82,115)		(82,115)		(82,115)			4,301		0003
EUR/L 19431809.99 USD-S 16722800.00EUR	Coupon Hedge RML	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/18/2026	11/20/2026		19,431,810	0.86				457,106		457,106		457,106			36,318		0003
EUR/L 800727.29 USD-S 683570.49EUR	Siemens Munich Office	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/20/2026	11/20/2026		800,727	0.85				25,107		25,107		25,107			1,497		0003
EUR/L 11180521.14 USD-S 9601588.00EUR	Irish RPL UPB	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/31/2026	12/16/2026		11,180,521	0.86				272,532		272,532		272,532			25,676		0003
EUR/S 2783636.77 USD-L 2381925.51EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/09/2026	12/16/2026		2,783,637	0.86				(77,624)		(77,624)		(77,624)			6,393		0003
GBP/L 499963.62 USD-S 369567.36GBP	Lone Star Brasilia 7410046	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/11/2026	12/16/2026		499,964	0.74				9,901		9,901		9,901			1,148		0003
EUR/L 55437.23 USD-S 48273.88EUR	Testa Home CML	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/21/2026	10/16/2026		55,437	0.87				741		741		741			58		0003
1439999999. Subtotal - forwards - hedging other													87,311,663	XXX	87,311,663		87,311,663			37,930,612	XXX	XXX
1479999999. Subtotal - forwards													87,311,663	XXX	87,311,663		87,311,663			37,930,612	XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments														XXX							XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108										(2,311,015)		(22,807,088)	(65,434,130)	XXX	(1,597,403,548)	2,381,442	134,401,988			1,944,016,278	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - hedging other										2,922,566,348	3,556,019,876	108,609,853	5,261,892,194	XXX	7,440,640,887	792,638,912	456,106,831	(1,251,227,461)		568,641,210	XXX	XXX
1719999999. Subtotal - replication										69,612,500		68,333,518	243,157,644	XXX	(394,361,925)					177,879,430	XXX	XXX
1729999999. Subtotal - income generation														XXX							XXX	XXX
1739999999. Subtotal - other														XXX							XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives														XXX							XXX	XXX
1759999999 - Totals										2,989,867,834	3,556,019,876	154,136,283	5,439,615,707	XXX	5,448,875,415	795,020,354	590,508,819	(1,251,227,461)		2,690,536,918	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of fixed and index-linked annuity products.
0002	Hedges the interest rate risk of underlying positions.
0003	Hedges the currency risk of foreign currency denominated assets and liabilities.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
CL	175	175,000	Crude Oil WTI	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	11/30/2026	NYX 969500RNVVIEHIDOUC51	08/12/2026	84.8400	90.4200	1,625,131	1,625,131				1,625,131	1,625,131	1,591,800	0001	1,000
CL	223	223,000	Crude Oil WTI	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	11/30/2026	NYX 969500RNVVIEHIDOUC51	08/19/2026	84.5300	90.4200	2,070,881	2,070,881				2,070,881	2,070,881	2,028,408	0001	1,000
CO	220	220,000	Brent Crude	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	01/29/2027	IPE 549300UF4R84F48NCH34	09/21/2026	96.8300	95.0900	2,036,854	2,036,854				2,036,854	2,036,854	2,471,480	0001	1,000
CO	282	282,000	Brent Crude	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	01/29/2027	IPE 549300UF4R84F48NCH34	09/11/2026	97.1900	95.0900	2,610,877	2,610,877				2,610,877	2,610,877	3,167,988	0001	1,000
DM	17	85	DJIA MINI e-CBOT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CBOT 549300EXO4Q2QBFQTQ27	09/14/2026	52,759.8400	51,278.0000	181,593	181,593				181,593	181,593	246,041	0001	5
DM	31	155	DJIA MINI e-CBOT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CBOT 549300EXO4Q2QBFQTQ27	09/16/2026	52,905.7100	51,278.0000	331,140	331,140				331,140	331,140	448,663	0001	5
DM	15	75	DJIA MINI e-CBOT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CBOT 549300EXO4Q2QBFQTQ27	09/14/2026	52,926.3800	51,278.0000	160,229	160,229				160,229	160,229	217,095	0001	5
ES	4	200	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQOF39	09/14/2026	7,726.9000	7,715.5000	3,978	3,978				3,978	3,978	93,328	0001	50
ES	5	250	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQOF39	09/14/2026	7,726.9000	7,715.5000	4,973	4,973				4,973	4,973	116,660	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQOF39	09/14/2026	7,726.9000	7,715.5000	995	995				995	995	23,332	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQOF39	09/28/2026	7,744.6800	7,715.5000	995	995				995	995	23,332	0001	50
ES	16	800	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQOF39	09/14/2026	7,722.7700	7,715.5000	15,914	15,914				15,914	15,914	373,312	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQOF39	09/14/2026	7,726.9000	7,715.5000	995	995				995	995	23,332	0001	50
ES	4	200	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQOF39	09/14/2026	7,726.9000	7,715.5000	3,978	3,978				3,978	3,978	93,328	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQOF39	09/14/2026	7,726.9000	7,715.5000	1,989	1,989				1,989	1,989	46,664	0001	50
ES	25	1,250	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQOF39	09/29/2026	7,721.6200	7,715.5000	24,865	24,865				24,865	24,865	583,300	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQOF39	09/21/2026	7,833.7500	7,715.5000	995	995				995	995	23,332	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ES	19	950	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/17/2026	7,760.8200	7,715.5000	18,898	18,898				18,898	18,898	443,308	0001	50
ES	14	700	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,726.9000	7,715.5000	13,924	13,924				13,924	13,924	326,648	0001	50
ES	106	5,300	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,728.8800	7,715.5000	105,428	105,428				105,428	105,428	2,473,192	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/25/2026	7,704.2300	7,715.5000	1,989	1,989				1,989	1,989	46,664	0001	50
ES	33	1,650	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/25/2026	7,770.4400	7,715.5000	32,822	32,822				32,822	32,822	769,956	0001	50
ES	7	350	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/18/2026	7,745.3300	7,715.5000	6,962	6,962				6,962	6,962	163,324	0001	50
ES	17	850	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,736.2200	7,715.5000	16,908	16,908				16,908	16,908	396,644	0001	50
ES	574	28,700	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/11/2026	7,687.0000	7,715.5000	570,904	570,904				570,904	570,904	13,392,568	0001	50
ES	46	2,300	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/24/2026	7,733.8800	7,715.5000	45,752	45,752				45,752	45,752	1,073,272	0001	50
ES	16	800	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/22/2026	7,780.1500	7,715.5000	15,914	15,914				15,914	15,914	373,312	0001	50
ES	27	1,350	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,742.7100	7,715.5000	26,854	26,854				26,854	26,854	629,964	0001	50
ES	35	1,750	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/15/2026	7,722.0800	7,715.5000	34,811	34,811				34,811	34,811	816,620	0001	50
ES	12	600	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,723.6300	7,715.5000	11,935	11,935				11,935	11,935	279,984	0001	50
ES	27	1,350	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/16/2026	7,722.8700	7,715.5000	26,854	26,854				26,854	26,854	629,964	0001	50
ES	37	1,850	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,725.7200	7,715.5000	36,800	36,800				36,800	36,800	863,284	0001	50
ES	47	2,350	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,769.4900	7,715.5000	46,746	46,746				46,746	46,746	1,096,604	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/16/2026	7,650.0000	7,715.5000	1,989	1,989				1,989	1,989	46,664	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ES	460	23,000	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/11/2026	7,694.2200	7,715.5000	457,519	457,519				457,519	457,519	10,732,720	0001	50
ES	5	250	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/23/2026	7,735.1200	7,715.5000	4,973	4,973				4,973	4,973	116,660	0001	50
ES	50	2,500	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/14/2026	7,726.9000	7,715.5000	49,730	49,730				49,730	49,730	1,166,600	0001	50
ES	4	200	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/14/2026	7,726.9000	7,715.5000	3,978	3,978				3,978	3,978	93,328	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/14/2026	7,726.9000	7,715.5000	1,989	1,989				1,989	1,989	46,664	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/14/2026	7,726.9000	7,715.5000	2,984	2,984				2,984	2,984	69,996	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/14/2026	7,726.9000	7,715.5000	995	995				995	995	23,332	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/14/2026	7,726.9000	7,715.5000	995	995				995	995	23,332	0001	50
ES	20	1,000	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/14/2026	7,747.1900	7,715.5000	19,892	19,892				19,892	19,892	466,640	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/14/2026	7,766.5000	7,715.5000	1,989	1,989				1,989	1,989	46,664	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/14/2026	7,726.9000	7,715.5000	995	995				995	995	23,332	0001	50
ES	13	650	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/14/2026	7,726.9000	7,715.5000	12,930	12,930				12,930	12,930	303,316	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/14/2026	7,726.9000	7,715.5000	995	995				995	995	23,332	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/14/2026	7,726.9000	7,715.5000	995	995				995	995	23,332	0001	50
ES	103	5,150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/14/2026	7,727.9200	7,715.5000	102,444	102,444				102,444	102,444	2,403,196	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/14/2026	7,726.9000	7,715.5000	2,984	2,984				2,984	2,984	69,996	0001	50
ES	249	12,450	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/17/2026	7,727.6000	7,715.5000	247,657	247,657				247,657	247,657	5,809,668	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ES	8	400	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,779.8200	7,715.5000	7,957	7,957				7,957	7,957	186,656	0001	50
ES	7	350	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,756.4800	7,715.5000	6,962	6,962				6,962	6,962	163,324	0001	50
ES	5	250	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,726.9000	7,715.5000	4,973	4,973				4,973	4,973	116,660	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,693.0000	7,715.5000	995	995				995	995	23,332	0001	50
ES	38	1,900	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,821.3700	7,715.5000	37,795	37,795				37,795	37,795	886,616	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/22/2026	7,831.7100	7,715.5000	1,989	1,989				1,989	1,989	46,664	0001	50
FV	6	6,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	106.2900	103.3000	1,624	1,624				1,624	1,624	9,000	0001	1,000
FV	271	271,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	106.0900	103.3000	73,334	73,334				73,334	73,334	406,500	0001	1,000
FV	164	164,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	106.1600	103.3000	44,379	44,379				44,379	44,379	246,000	0001	1,000
FV	2	2,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	106.2900	103.3000	541	541				541	541	3,000	0001	1,000
FV	96	96,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	106.2300	103.3000	25,978	25,978				25,978	25,978	144,000	0001	1,000
FV	145	145,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	09/17/2026	104.5400	103.3000	39,238	39,238				39,238	39,238	217,500	0001	1,000
FV	10	10,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	09/23/2026	106.0400	103.3000	2,706	2,706				2,706	2,706	15,000	0001	1,000
FV	39	39,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	106.0600	103.3000	10,554	10,554				10,554	10,554	58,500	0001	1,000
FV	27	27,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	106.1100	103.3000	7,306	7,306				7,306	7,306	40,500	0001	1,000
FV	2	2,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	106.2900	103.3000	541	541				541	541	3,000	0001	1,000
FV	1	1,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	09/23/2026	103.7900	103.3000	271	271				271	271	1,500	0001	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
FV	1	1,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	09/17/2026	104.4600	103.3000	271	271				271	271	1,500	0001	1,000
FV	184	184,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	105.9100	103.3000	49,791	49,791				49,791	49,791	276,000	0001	1,000
FV	43	43,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	106.2300	103.3000	11,636	11,636				11,636	11,636	64,500	0001	1,000
FV	35	35,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	09/23/2026	106.2200	103.3000	9,471	9,471				9,471	9,471	52,500	0001	1,000
FV	8	8,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	106.2900	103.3000	2,165	2,165				2,165	2,165	12,000	0001	1,000
GC	86	8,600	GOLD 100 OZ FUTR	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	12/31/2026	COMEX LCZ7XYGSLJUHFXXNXD88	08/19/2026	4,312.6800	4,186.7000	1,841,010	1,841,010				1,841,010	1,841,010	1,778,652	0001	100
GC	105	10,500	GOLD 100 OZ FUTR	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	12/31/2026	COMEX LCZ7XYGSLJUHFXXNXD88	08/13/2026	4,289.4900	4,186.7000	2,247,745	2,247,745				2,247,745	2,247,745	2,171,610	0001	100
GC	17	1,700	GOLD 100 OZ FUTR	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	12/31/2026	COMEX LCZ7XYGSLJUHFXXNXD88	09/09/2026	4,431.1800	4,186.7000	363,921	363,921				363,921	363,921	351,594	0001	100
HG	147	3,675,000	COMEX Copper Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	12/31/2026	COMEX LCZ7XYGSLJUHFXXNXD88	09/03/2026	6.6900	6.6200	1,808,537	1,808,537				1,808,537	1,808,537	1,764,000	0001	25,000
HG	182	4,550,000	COMEX Copper Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	12/31/2026	COMEX LCZ7XYGSLJUHFXXNXD88	08/12/2026	6.6800	6.6200	2,239,141	2,239,141				2,239,141	2,239,141	2,184,000	0001	25,000
HI	234	11,700	HANG SENG INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	10/29/2026	HKFE 213800YTVSXYQN17BW16	09/25/2026	24,617.5500	24,592.0000	3,265,765	3,265,765				3,265,765	3,265,765	2,543,929	0001	50
HI	1	50	HANG SENG INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	10/29/2026	HKFE 213800YTVSXYQN17BW16	09/25/2026	24,617.5500	24,592.0000	13,956	13,956				13,956	13,956	10,871	0001	50
HI	24	1,200	HANG SENG INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	10/29/2026	HKFE 213800YTVSXYQN17BW16	09/25/2026	24,617.5500	24,592.0000	334,950	334,950				334,950	334,950	260,916	0001	50
HO	36	1,512,000	Heating Oil	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	11/30/2026	NYX 969500RNVVIEHIDOUC51	09/03/2026	4.2100	4.6900	754,664	754,664				754,664	754,664	501,624	0001	42,000
HO	49	2,058,000	Heating Oil	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	11/30/2026	NYX 969500RNVVIEHIDOUC51	08/10/2026	4.1800	4.6900	1,027,182	1,027,182				1,027,182	1,027,182	682,766	0001	42,000
LA	171	4,275	LME PRI Alum Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	11/30/2026	London Met 213800NB8G5VRT1DXC91	08/21/2026	3,306.5800	3,176.0400	692,727	692,727				692,727	692,727	867,825	0001	25
LA	223	5,575	LME PRI Alum Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	11/30/2026	London Met 213800NB8G5VRT1DXC91	08/11/2026	3,305.6100	3,176.0400	903,381	903,381				903,381	903,381	1,131,725	0001	25

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
LL	61	1,525	COMEX Lead Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	11/30/2026	London Met 213800NB8G5VRT1DXC91	08/26/2026	1,905.7700	1,863.3100	134,932	134,932				134,932	134,932	183,000	0001	25
LL	80	2,000	COMEX Lead Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	11/30/2026	London Met 213800NB8G5VRT1DXC91	08/21/2026	1,903.6800	1,863.3100	176,960	176,960				176,960	176,960	240,000	0001	25
LN	91	546	LME Nickel Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	11/30/2026	London Met 213800NB8G5VRT1DXC91	09/03/2026	16,707.1400	15,838.9500	932,508	932,508				932,508	932,508	938,028	0001	6
LN	69	414	LME Nickel Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	11/30/2026	London Met 213800NB8G5VRT1DXC91	09/18/2026	16,695.7100	15,838.9500	707,067	707,067				707,067	707,067	711,252	0001	6
LX	93	2,325	LME Zinc Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	11/30/2026	London Met 213800NB8G5VRT1DXC91	08/27/2026	3,812.0000	3,855.4100	674,855	674,855				674,855	674,855	746,325	0001	25
LX	123	3,075	LME Zinc Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	11/30/2026	London Met 213800NB8G5VRT1DXC91	08/27/2026	3,798.7200	3,855.4100	892,550	892,550				892,550	892,550	987,075	0001	25
MF	111	5,550	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	NYB 549300EX04Q2QBFQTQ27	09/15/2026	3,190.7300	3,136.6000	386,056	386,056				386,056	386,056	419,977	0001	50
MF	133	6,650	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	NYB 549300EX04Q2QBFQTQ27	09/14/2026	3,190.6800	3,136.6000	462,571	462,571				462,571	462,571	503,216	0001	50
MF	13	650	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	NYB 549300EX04Q2QBFQTQ27	09/14/2026	3,190.8000	3,136.6000	45,214	45,214				45,214	45,214	49,187	0001	50
MF	7	350	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	NYB 549300EX04Q2QBFQTQ27	09/14/2026	3,190.8000	3,136.6000	24,346	24,346				24,346	24,346	26,485	0001	50
MF	8	400	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	NYB 549300EX04Q2QBFQTQ27	09/14/2026	3,190.8000	3,136.6000	27,824	27,824				27,824	27,824	30,269	0001	50
MK	598	29,900	MSCI EmgMkt Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	ICE 5493000F4ZC033MV32P92	09/21/2026	1,697.6100	1,711.0000	2,299,108	2,299,108				2,299,108	2,299,108	1,395,254	0001	50
NG	837	8,370,000	Natural Gas	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	11/30/2026	NYX 969500RNVVIEHIDOUC51	08/21/2026	3.0400	3.0300	2,628,269	2,628,269				2,628,269	2,628,269	2,367,873	0001	10,000
NG	1,033	10,330,000	Natural Gas	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	11/30/2026	NYX 969500RNVVIEHIDOUC51	08/11/2026	3.0400	3.0300	3,243,730	3,243,730				3,243,730	3,243,730	2,922,357	0001	10,000
NI	344	172,000	NIKKEI 225	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/10/2026	CME SNZ20JLFK8MNNCLQ0F39	09/24/2026	65,173.5900	67,010.0000	7,210,866	7,210,866				7,210,866	7,210,866	5,355,151	0001	500
NI	398	199,000	NIKKEI 225	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/10/2026	CME SNZ20JLFK8MNNCLQ0F39	09/18/2026	65,053.1200	67,010.0000	8,342,804	8,342,804				8,342,804	8,342,804	6,195,785	0001	500
NQ	389	7,780	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQ0F39	09/30/2026	30,011.9800	30,698.7500	16,150,557	16,150,557				16,150,557	16,150,557	15,987,122	0001	20

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
NQ	389	7,780	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/23/2026	29,965.9400	30,698.7500	16,150,557	16,150,557				16,150,557	16,150,557	15,987,122	0001	20
NQ	8	160	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/16/2026	29,757.1000	30,698.7500	332,145	332,145				332,145	332,145	328,784	0001	20
NQ	2	40	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/14/2026	29,678.5100	30,698.7500	83,036	83,036				83,036	83,036	82,196	0001	20
NQ	1	20	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/14/2026	29,678.5100	30,698.7500	41,518	41,518				41,518	41,518	41,098	0001	20
NQ	3	60	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/14/2026	29,678.5100	30,698.7500	124,554	124,554				124,554	124,554	123,294	0001	20
NQ	65	1,300	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/14/2026	29,708.6800	30,698.7500	2,698,679	2,698,679				2,698,679	2,698,679	2,671,370	0001	20
NQ	58	1,160	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/16/2026	29,689.4100	30,698.7500	2,408,052	2,408,052				2,408,052	2,408,052	2,383,684	0001	20
NQ	29	580	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/15/2026	29,693.3500	30,698.7500	1,204,026	1,204,026				1,204,026	1,204,026	1,191,842	0001	20
QS	72	7,200	Low Sulphur Gas/Oil	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	11/30/2026	IPE 549300UF4R84F48NCH34	08/11/2026	1,215.3200	1,414.0000	1,008,182	1,008,182				1,008,182	1,008,182	989,136	0001	100
QS	91	9,100	Low Sulphur Gas/Oil	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	11/30/2026	IPE 549300UF4R84F48NCH34	08/13/2026	1,207.7300	1,414.0000	1,274,231	1,274,231				1,274,231	1,274,231	1,250,158	0001	100
RT	14	700	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/14/2026	2,900.3900	2,817.5000	81,606	81,606				81,606	81,606	117,796	0001	50
RT	5	250	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/14/2026	2,926.6900	2,817.5000	29,145	29,145				29,145	29,145	42,070	0001	50
RT	8	400	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/17/2026	2,898.5500	2,817.5000	46,632	46,632				46,632	46,632	67,312	0001	50
RT	189	9,450	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/14/2026	2,925.9000	2,817.5000	1,101,686	1,101,686				1,101,686	1,101,686	1,590,246	0001	50
RT	202	10,100	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0QF39	09/14/2026	2,925.7400	2,817.5000	1,177,464	1,177,464				1,177,464	1,177,464	1,699,628	0001	50
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL0QF39	07/24/2026	95.9200	95.1900	120	120				120	120	200	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL0QF39	04/15/2026	96.2700	95.3900	360	360				360	360	600	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	399	997,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	12/17/2024	96.1500	95.3900	47,861	47,861				47,861	47,861	79,800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/09/2025	95.4400	95.3900	120	120				120	120	200	0001	2,500
S3	22	55,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.1900	95.3900	2,639	2,639				2,639	2,639	4,400	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	05/12/2026	95.8400	95.3900	1,679	1,679				1,679	1,679	2,800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.7800	95.3900	120	120				120	120	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/08/2025	95.4400	95.3900	120	120				120	120	200	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	08/09/2023	96.4200	95.3900	720	720				720	720	1,200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	08/26/2026	95.8800	95.3900	240	240				240	240	400	0001	2,500
S3	9	22,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.3300	95.3900	1,080	1,080				1,080	1,080	1,800	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.9700	95.3900	240	240				240	240	400	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	12/19/2025	95.7800	95.3900	600	600				600	600	1,000	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.0200	95.1200	720	720				720	720	1,200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.2600	95.1200	120	120				120	120	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	05/12/2026	95.8400	95.1200	240	240				240	240	400	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	09/15/2026	95.7000	95.1200	240	240				240	240	400	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	07/10/2025	95.1700	95.1200	240	240				240	240	400	0001	2,500
S3	10	25,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	09/15/2026	95.9700	95.1200	1,200	1,200				1,200	1,200	2,000	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	10	25,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	06/09/2026	95.8900	95.1200	1,200	1,200				1,200	1,200	2,000	0001	2,500
S3	16	40,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.2300	95.1200	1,919	1,919				1,919	1,919	3,200	0001	2,500
S3	266	665,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.2100	95.1200	31,907	31,907				31,907	31,907	53,200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.4300	95.1200	240	240				240	240	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	04/09/2025	95.1700	95.1200	120	120				120	120	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.4800	95.1700	120	120				120	120	200	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.9900	95.1700	480	480				480	480	800	0001	2,500
S3	71	177,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.2700	95.1700	8,517	8,517				8,517	8,517	14,200	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	09/15/2026	96.2000	95.1700	1,439	1,439				1,439	1,439	2,400	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	07/10/2025	95.9600	95.1700	360	360				360	360	600	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.7200	95.2000	600	600				600	600	1,000	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.9400	95.2000	240	240				240	240	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/09/2025	95.2400	95.2000	120	120				120	120	200	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.6700	95.2000	720	720				720	720	1,200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	07/28/2026	95.8600	95.2000	240	240				240	240	400	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.0000	95.2000	840	840				840	840	1,400	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	95.2400	95.2000	720	720				720	720	1,200	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	382	955,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.1300	95.2000	45,822	45,822				45,822	45,822	76,400	0001	2,500
S3	15	37,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	95.9100	95.2000	1,799	1,799				1,799	1,799	3,000	0001	2,500
S3	21	52,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/22/2025	96.1700	95.2000	2,519	2,519				2,519	2,519	4,200	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	08/10/2026	96.1700	95.2000	360	360				360	360	600	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	95.2400	95.2000	240	240				240	240	400	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	95.2400	95.2000	1,679	1,679				1,679	1,679	2,800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/08/2025	95.2400	95.2000	120	120				120	120	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/09/2025	95.1800	95.1300	120	120				120	120	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.4300	95.1300	240	240				240	240	400	0001	2,500
S3	15	37,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.3400	95.1300	1,799	1,799				1,799	1,799	3,000	0001	2,500
S3	9	22,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.8100	95.1300	1,080	1,080				1,080	1,080	1,800	0001	2,500
S3	211	527,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.2100	95.1300	25,310	25,310				25,310	25,310	42,200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	09/17/2026	95.4600	95.1300	120	120				120	120	200	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	08/10/2026	95.8500	95.1300	720	720				720	720	1,200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	95.1800	95.1300	120	120				120	120	200	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.9600	95.1300	600	600				600	600	1,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	08/10/2026	95.9500	95.1300	120	120				120	120	200	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/19/2025	95.8700	95.1300	720	720				720	720	1,200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	10/23/2025	96.2600	95.1800	240	240				240	240	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.9600	95.1800	120	120				120	120	200	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	07/28/2026	95.8400	95.1800	360	360				360	360	600	0001	2,500
S3	20	50,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	09/15/2026	96.0900	95.1800	2,399	2,399				2,399	2,399	4,000	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.2500	96.0300	240	240				240	240	400	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.1700	96.0300	240	240				240	240	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	09/17/2026	96.1200	96.0300	120	120				120	120	200	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	08/26/2026	96.2000	96.0300	600	600				600	600	1,000	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.4900	96.0300	1,439	1,439				1,439	1,439	2,400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	09/17/2026	96.3000	96.0300	120	120				120	120	200	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.0800	96.0300	600	600				600	600	1,000	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	07/28/2026	96.4100	96.0300	480	480				480	480	800	0001	2,500
S3	13	32,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	08/26/2026	96.1300	96.0300	1,559	1,559				1,559	1,559	2,600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	09/17/2026	96.2600	96.0300	120	120				120	120	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	09/15/2026	96.1300	96.0300	120	120				120	120	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	09/23/2026	96.0700	96.0300	120	120				120	120	200	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.0600	96.0300	720	720				720	720	1,200	0001	2,500
S3	178	445,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	08/10/2026	96.2400	96.0300	21,352	21,352				21,352	21,352	35,600	0001	2,500
S3	189	472,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	96.0200	96.0300	22,671	22,671				22,671	22,671	37,800	0001	2,500
S3	182	455,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	96.0200	96.0300	21,831	21,831				21,831	21,831	36,400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	08/10/2026	96.2100	96.0300	120	120				120	120	200	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	08/10/2026	96.3100	96.0300	1,319	1,319				1,319	1,319	2,200	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.3500	95.1200	600	600				600	600	1,000	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	95.1700	95.1200	1,679	1,679				1,679	1,679	2,800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/09/2025	95.1700	95.1200	120	120				120	120	200	0001	2,500
S3	367	917,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.1600	95.1200	44,022	44,022				44,022	44,022	73,400	0001	2,500
S3	21	52,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	09/15/2026	95.9000	95.1200	2,519	2,519				2,519	2,519	4,200	0001	2,500
S3	19	47,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.2100	95.1200	2,279	2,279				2,279	2,279	3,800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/08/2025	95.1700	95.1200	120	120				120	120	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	08/26/2026	95.8800	95.1200	240	240				240	240	400	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	95.1700	95.1200	600	600				600	600	1,000	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	08/10/2026	95.5500	95.1200	480	480				480	480	800	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	09/23/2026	96.0200	95.1200	600	600				600	600	1,000	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	95.1700	95.1200	360	360				360	360	600	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/19/2025	95.7300	95.1200	600	600				600	600	1,000	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	03/17/2026	95.9600	95.1200	360	360				360	360	600	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	95.1700	95.1200	960	960				960	960	1,600	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	95.1700	95.1200	600	600				600	600	1,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	09/15/2026	95.4400	95.1400	120	120				120	120	200	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	95.8500	95.1400	600	600				600	600	1,000	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.7200	95.1400	360	360				360	360	600	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	07/28/2026	95.8700	95.1400	480	480				480	480	800	0001	2,500
S3	13	32,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	02/06/2026	96.2800	95.1400	1,559	1,559				1,559	1,559	2,600	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	09/15/2026	95.7000	95.1400	360	360				360	360	600	0001	2,500
S3	156	390,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	08/29/2025	96.2100	95.1400	18,713	18,713				18,713	18,713	31,200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.6100	95.1400	240	240				240	240	400	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	07/28/2026	96.0200	95.1900	360	360				360	360	600	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2025	95.9500	95.1900	240	240				240	240	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	08/10/2026	95.9100	95.1900	120	120				120	120	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.7700	95.7000	120	120				120	120	200	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/15/2026	95.7500	95.7000	240	240				240	240	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.9500	95.7000	120	120				120	120	200	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/15/2026	95.8500	95.7000	960	960				960	960	1,600	0001	2,500
S3	9	22,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.3700	95.7000	1,080	1,080				1,080	1,080	1,800	0001	2,500
S3	167	417,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/17/2026	96.2300	95.7000	20,032	20,032				20,032	20,032	33,400	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.1900	95.7000	240	240				240	240	400	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.4200	95.7000	1,319	1,319				1,319	1,319	2,200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/15/2026	95.7500	95.7000	120	120				120	120	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/15/2026	95.7500	95.7000	120	120				120	120	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.8300	95.7000	120	120				120	120	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/17/2026	95.7100	95.7000	120	120				120	120	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/17/2026	95.7100	95.7000	120	120				120	120	200	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.3900	95.7000	600	600				600	600	1,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.2100	95.7000	120	120				120	120	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.0900	95.7000	240	240				240	240	400	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	08/10/2026	95.7700	95.1200	600	600				600	600	1,000	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.0000	95.1200	240	240				240	240	400	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	04/09/2025	95.1600	95.1200	120	120				120	120	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	07/28/2026	95.9300	95.1200	240	240				240	240	400	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.9200	95.1200	360	360				360	360	600	0001	2,500
S3	9	22,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	07/28/2026	95.9600	95.1200	1,080	1,080				1,080	1,080	1,800	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.1300	95.1200	360	360				360	360	600	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.4100	95.1200	240	240				240	240	400	0001	2,500
S3	305	762,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.2000	95.1200	36,585	36,585				36,585	36,585	61,000	0001	2,500
S3	18	45,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	10/23/2025	96.2700	95.1200	2,159	2,159				2,159	2,159	3,600	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	05/12/2026	95.8600	95.1200	1,319	1,319				1,319	1,319	2,200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	04/08/2025	95.1600	95.1200	120	120				120	120	200	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.1700	95.1600	960	960				960	960	1,600	0001	2,500
S3	103	257,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.3000	95.1600	12,355	12,355				12,355	12,355	20,600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.5100	95.1600	120	120				120	120	200	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.8300	95.1600	360	360				360	360	600	0001	2,500
S3	9	22,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.0500	95.1600	1,080	1,080				1,080	1,080	1,800	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.0800	95.1600	360	360				360	360	600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.3700	95.1900	120	120				120	120	200	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
SI	34	170,000	COMEX Silver Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	12/31/2026	COMEX LCZ7XYGSLJUHFXXNXD88	08/12/2026	66.2500	60.5700	927,259	927,259				927,259	927,259	1,040,944	0001	5,000
SI	43	215,000	COMEX Silver Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	12/31/2026	COMEX LCZ7XYGSLJUHFXXNXD88	09/16/2026	65.9200	60.5700	1,172,710	1,172,710				1,172,710	1,172,710	1,316,488	0001	5,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	09/23/2026	102.2900	101.6500	144	144				144	144	1,200	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	102.8600	101.6500	144	144				144	144	1,200	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	102.8600	101.6500	144	144				144	144	1,200	0001	2,000
TU	5	10,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	09/23/2026	102.6700	101.6500	720	720				720	720	6,000	0001	2,000
TU	10	20,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	102.8600	101.6500	1,439	1,439				1,439	1,439	12,000	0001	2,000
TU	5	10,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	102.8600	101.6500	720	720				720	720	6,000	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	102.4800	101.6500	288	288				288	288	2,400	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	102.8600	101.6500	432	432				432	432	3,600	0001	2,000
TU	18	36,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	09/23/2026	102.8200	101.6500	2,591	2,591				2,591	2,591	21,600	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	102.8600	101.6500	144	144				144	144	1,200	0001	2,000
TU	64	128,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	09/23/2026	102.8100	101.6500	9,212	9,212				9,212	9,212	76,800	0001	2,000
TU	46	92,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	09/23/2026	102.7000	101.6500	6,621	6,621				6,621	6,621	55,200	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	102.8600	101.6500	144	144				144	144	1,200	0001	2,000
TU	36	72,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	09/22/2026	102.6300	101.6500	11,863	11,863				11,863	11,863	43,200	0001	2,000
TU	84	168,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	102.6600	101.6500	27,681	27,681				27,681	27,681	100,800	0001	2,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TU	55	110,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q20BFQTQ27	09/23/2026	102.7800	101.6500	7,916	7,916				7,916	7,916	66,000	0001	2,000
TU	17	34,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q20BFQTQ27	09/23/2026	102.6900	101.6500	2,447	2,447				2,447	2,447	20,400	0001	2,000
TU	267	534,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q20BFQTQ27	08/27/2026	102.8200	101.6500	87,985	87,985				87,985	87,985	320,400	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q20BFQTQ27	08/27/2026	102.8600	101.6500	288	288				288	288	2,400	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q20BFQTQ27	08/27/2026	102.8600	101.6500	144	144				144	144	1,200	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q20BFQTQ27	08/27/2026	102.8600	101.6500	144	144				144	144	1,200	0001	2,000
TU	56	112,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q20BFQTQ27	08/27/2026	102.7400	101.6500	8,060	8,060				8,060	8,060	67,200	0001	2,000
TU	6	12,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q20BFQTQ27	08/27/2026	102.7300	101.6500	864	864				864	864	7,200	0001	2,000
TU	4	8,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q20BFQTQ27	08/27/2026	102.8600	101.6500	576	576				576	576	4,800	0001	2,000
TU	19	38,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q20BFQTQ27	08/27/2026	102.8100	101.6500	2,735	2,735				2,735	2,735	22,800	0001	2,000
TU	5	10,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q20BFQTQ27	09/23/2026	102.6700	101.6500	720	720				720	720	6,000	0001	2,000
TU	12	24,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q20BFQTQ27	08/27/2026	102.8600	101.6500	1,727	1,727				1,727	1,727	14,400	0001	2,000
TU	18	36,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q20BFQTQ27	08/27/2026	102.7100	101.6500	2,591	2,591				2,591	2,591	21,600	0001	2,000
TU	703	1,406,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q20BFQTQ27	09/03/2026	102.6500	101.6500	231,660	231,660				231,660	231,660	843,600	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q20BFQTQ27	09/17/2026	102.2900	101.6500	144	144				144	144	1,200	0001	2,000
TU	21	42,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q20BFQTQ27	08/27/2026	102.7800	101.6500	3,023	3,023				3,023	3,023	25,200	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q20BFQTQ27	08/27/2026	102.8600	101.6500	288	288				288	288	2,400	0001	2,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	102.8600	101.6500	288	288				288	288	2,400	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	102.8600	101.6500	144	144				144	144	1,200	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	102.8600	101.6500	144	144				144	144	1,200	0001	2,000
TU	13	26,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	09/17/2026	102.6400	101.6500	1,871	1,871				1,871	1,871	15,600	0001	2,000
TU	5	10,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	09/23/2026	102.6700	101.6500	720	720				720	720	6,000	0001	2,000
TU	51	102,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	09/23/2026	102.8300	101.6500	7,341	7,341				7,341	7,341	61,200	0001	2,000
TU	35	70,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	09/23/2026	102.6700	101.6500	5,038	5,038				5,038	5,038	42,000	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	102.8600	101.6500	288	288				288	288	2,400	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	102.8600	101.6500	144	144				144	144	1,200	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	102.8600	101.6500	144	144				144	144	1,200	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	102.8600	101.6500	144	144				144	144	1,200	0001	2,000
TU	4	8,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	102.6300	101.6500	576	576				576	576	4,800	0001	2,000
TU	6	12,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	09/23/2026	102.7000	101.6500	864	864				864	864	7,200	0001	2,000
TY	2	2,000	US 10YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	108.4400	104.2000	363	363				363	363	3,750	0001	1,000
TY	1	1,000	US 10YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	108.4400	104.2000	182	182				182	182	1,875	0001	1,000
TY	27	27,000	US 10YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	09/23/2026	108.1200	104.2000	4,902	4,902				4,902	4,902	50,625	0001	1,000
TY	3	3,000	US 10YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	09/23/2026	105.9200	104.2000	545	545				545	545	5,625	0001	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TY	131	131,000	US 10YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	09/14/2026	107.8000	104.2000	23,700	23,700				23,700	23,700	245,625	0001	1,000
TY	8	8,000	US 10YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	09/23/2026	108.1800	104.2000	1,453	1,453				1,453	1,453	15,000	0001	1,000
VG	1,503	15,030	EURO STOXX 50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	Eurex 529900LN3S50JPU47S06	09/18/2026	6,273.1900	6,296.0000	6,584,759	6,584,759				6,584,759	6,584,759	7,598,326	0001	10
VG	65	650	EURO STOXX 50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	Eurex 529900LN3S50JPU47S06	09/15/2026	6,269.6700	6,296.0000	284,770	284,770				284,770	284,770	328,604	0001	10
VG	2	20	EURO STOXX 50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	Eurex 529900LN3S50JPU47S06	09/14/2026	6,269.9000	6,296.0000	8,762	8,762				8,762	8,762	10,111	0001	10
VG	532	5,320	EURO STOXX 50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	Eurex 529900LN3S50JPU47S06	09/14/2026	6,271.1500	6,296.0000	2,330,733	2,330,733				2,330,733	2,330,733	2,689,494	0001	10
VG	1,847	18,470	EURO STOXX 50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	Eurex 529900LN3S50JPU47S06	09/18/2026	6,266.7400	6,296.0000	8,091,849	8,091,849				8,091,849	8,091,849	9,337,398	0001	10
VG	2	20	EURO STOXX 50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	Eurex 529900LN3S50JPU47S06	09/14/2026	6,269.9000	6,296.0000	8,762	8,762				8,762	8,762	10,111	0001	10
XB	43	1,806,000	Gasoline	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	11/30/2026	NYX 969500RNVVIEHIDOUC51	09/08/2026	2.8700	3.2600	607,082	607,082				607,082	607,082	354,965	0001	42,000
XB	56	2,352,000	Gasoline	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	11/30/2026	NYX 969500RNVVIEHIDOUC51	09/18/2026	2.8500	3.2600	790,619	790,619				790,619	790,619	462,280	0001	42,000
ES	20	1,000	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQOF39	09/14/2026	7,742.4800	7,715.5000	19,892	19,892				19,892	19,892	466,640	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQOF39	09/17/2026	7,685.7200	7,715.5000	2,984	2,984				2,984	2,984	69,996	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQOF39	09/14/2026	7,726.9000	7,715.5000	995	995				995	995	23,332	0001	50
ES	7	350	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQOF39	09/16/2026	7,730.1900	7,715.5000	6,962	6,962				6,962	6,962	163,324	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQOF39	09/23/2026	7,802.8600	7,715.5000	1,989	1,989				1,989	1,989	46,664	0001	50
1539999999. Subtotal - long futures - hedging other												120,676,227	120,676,227				120,676,227	120,676,227	168,554,907	XXX	XXX
1579999999. Subtotal - long futures												120,676,227	120,676,227				120,676,227	120,676,227	168,554,907	XXX	XXX
ES	8	400	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQOF39	09/23/2026	7,756.3200	7,715.5000	7,957	7,957				7,957	7,957	(186,656)	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ES	18	900	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/23/2026	7,720.7900	7,715.5000	17,903	17,903				17,903	17,903	(419,976)	0001	50
ES	7	350	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,726.9000	7,715.5000	6,962	6,962				6,962	6,962	(163,324)	0001	50
ES	1,328	66,400	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/15/2026	7,726.4600	7,715.5000	1,320,837	1,320,837				1,320,837	1,320,837	(30,984,896)	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,726.9000	7,715.5000	1,989	1,989				1,989	1,989	(46,664)	0001	50
ES	78	3,900	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,730.2800	7,715.5000	77,579	77,579				77,579	77,579	(1,819,896)	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,726.9000	7,715.5000	995	995				995	995	(23,332)	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/28/2026	7,746.2600	7,715.5000	2,984	2,984				2,984	2,984	(69,996)	0001	50
ES	11	550	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,686.2100	7,715.5000	10,941	10,941				10,941	10,941	(256,652)	0001	50
ES	4	200	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,752.6100	7,715.5000	3,978	3,978				3,978	3,978	(93,328)	0001	50
ES	19	950	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/18/2026	7,738.2600	7,715.5000	18,898	18,898				18,898	18,898	(443,308)	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,726.9000	7,715.5000	995	995				995	995	(23,332)	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/21/2026	7,833.7500	7,715.5000	2,984	2,984				2,984	2,984	(69,996)	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/18/2026	7,772.3600	7,715.5000	1,989	1,989				1,989	1,989	(46,664)	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,726.9000	7,715.5000	1,989	1,989				1,989	1,989	(46,664)	0001	50
ES	13	650	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,726.9000	7,715.5000	12,930	12,930				12,930	12,930	(303,316)	0001	50
ES	52	2,600	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,717.6900	7,715.5000	51,720	51,720				51,720	51,720	(1,213,264)	0001	50
ES	30	1,500	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/22/2026	7,761.4300	7,715.5000	29,838	29,838				29,838	29,838	(699,960)	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ES	5	250	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/22/2026	7,782.7400	7,715.5000	4,973	4,973				4,973	4,973	(116,660)	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/17/2026	7,794.3300	7,715.5000	2,984	2,984				2,984	2,984	(69,996)	0001	50
ES	8	400	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/23/2026	7,748.7400	7,715.5000	7,957	7,957				7,957	7,957	(186,656)	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,745.9000	7,715.5000	2,984	2,984				2,984	2,984	(69,996)	0001	50
ES	36	1,800	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/28/2026	7,757.7100	7,715.5000	35,806	35,806				35,806	35,806	(839,952)	0001	50
ES	13	650	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/18/2026	7,743.7700	7,715.5000	12,930	12,930				12,930	12,930	(303,316)	0001	50
ES	16	800	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,731.0000	7,715.5000	15,914	15,914				15,914	15,914	(373,312)	0001	50
ES	8	400	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/23/2026	7,762.2500	7,715.5000	7,957	7,957				7,957	7,957	(186,656)	0001	50
ES	4	200	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/30/2026	7,718.3800	7,715.5000	3,978	3,978				3,978	3,978	(93,328)	0001	50
ES	48	2,400	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/21/2026	7,730.7200	7,715.5000	47,741	47,741				47,741	47,741	(1,119,936)	0001	50
ES	7	350	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,726.9000	7,715.5000	6,962	6,962				6,962	6,962	(163,324)	0001	50
ES	13	650	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,776.4600	7,715.5000	12,930	12,930				12,930	12,930	(303,316)	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,726.9000	7,715.5000	995	995				995	995	(23,332)	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,726.9000	7,715.5000	995	995				995	995	(23,332)	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/21/2026	7,836.0000	7,715.5000	995	995				995	995	(23,332)	0001	50
ES	9	450	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/17/2026	7,711.5300	7,715.5000	8,951	8,951				8,951	8,951	(209,988)	0001	50
ES	134	6,700	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/14/2026	7,740.8300	7,715.5000	133,277	133,277				133,277	133,277	(3,126,488)	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ES	9	450	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/28/2026	7,739.1600	7,715.5000	8,951	8,951				8,951	8,951	(209,988)	0001	50
ES	6	300	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/15/2026	7,714.2900	7,715.5000	5,968	5,968				5,968	5,968	(139,992)	0001	50
FV	7	7,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	105.9700	103.3000	1,894	1,894				1,894	1,894	(10,500)	0001	1,000
FV	2	2,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	105.3700	103.3000	541	541				541	541	(3,000)	0001	1,000
FV	2	2,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	106.2900	103.3000	541	541				541	541	(3,000)	0001	1,000
FV	2	2,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	106.2900	103.3000	541	541				541	541	(3,000)	0001	1,000
FV	4	4,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	105.9800	103.3000	1,082	1,082				1,082	1,082	(6,000)	0001	1,000
MF	7	350	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	NYB 549300EX04Q2QBFQTQ27	09/22/2026	3,169.7500	3,136.6000	24,346	24,346				24,346	24,346	(26,485)	0001	50
MF	1	50	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	NYB 549300EX04Q2QBFQTQ27	09/22/2026	3,213.2800	3,136.6000	3,478	3,478				3,478	3,478	(3,784)	0001	50
MF	1	50	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	NYB 549300EX04Q2QBFQTQ27	09/28/2026	3,168.0000	3,136.6000	3,478	3,478				3,478	3,478	(3,784)	0001	50
MF	2	100	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	NYB 549300EX04Q2QBFQTQ27	09/28/2026	3,168.0000	3,136.6000	6,956	6,956				6,956	6,956	(7,567)	0001	50
MF	1	50	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	NYB 549300EX04Q2QBFQTQ27	09/22/2026	3,213.2800	3,136.6000	3,478	3,478				3,478	3,478	(3,784)	0001	50
MF	3	150	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	NYB 549300EX04Q2QBFQTQ27	09/14/2026	3,190.8000	3,136.6000	10,434	10,434				10,434	10,434	(11,351)	0001	50
NQ	1	20	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/22/2026	30,757.3800	30,698.7500	41,518	41,518				41,518	41,518	(41,098)	0001	20
NQ	4	80	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/18/2026	30,455.5900	30,698.7500	166,073	166,073				166,073	166,073	(164,392)	0001	20
NQ	3	60	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/21/2026	30,314.8300	30,698.7500	124,554	124,554				124,554	124,554	(123,294)	0001	20
NQ	3	60	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL00F39	09/17/2026	30,309.1300	30,698.7500	124,554	124,554				124,554	124,554	(123,294)	0001	20

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
NQ	1	20	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0OF39	09/22/2026	30,757.3800	30,698.7500	41,518	41,518				41,518	41,518	(41,098)	0001	20
RT	4	200	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0OF39	09/14/2026	2,926.6900	2,817.5000	23,316	23,316				23,316	23,316	(33,656)	0001	50
RT	7	350	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0OF39	09/25/2026	2,870.9400	2,817.5000	40,803	40,803				40,803	40,803	(58,898)	0001	50
RT	107	5,350	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0OF39	09/23/2026	2,887.5600	2,817.5000	623,706	623,706				623,706	623,706	(900,298)	0001	50
RT	9	450	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCL0OF39	09/24/2026	2,861.1400	2,817.5000	52,461	52,461				52,461	52,461	(75,726)	0001	50
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL0OF39	07/02/2025	96.1600	95.1900	240	240				240	240	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL0OF39	07/02/2025	95.2300	95.1900	120	120				120	120	(200)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL0OF39	12/19/2025	96.0800	95.1900	1,679	1,679				1,679	1,679	(2,800)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL0OF39	05/12/2026	96.1100	95.1900	480	480				480	480	(800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL0OF39	06/16/2026	96.1600	95.1900	120	120				120	120	(200)	0001	2,500
S3	90	225,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL0OF39	08/15/2025	95.8400	95.1900	10,796	10,796				10,796	10,796	(18,000)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL0OF39	07/10/2025	95.2300	95.1900	360	360				360	360	(600)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL0OF39	08/11/2025	96.1900	95.1900	1,799	1,799				1,799	1,799	(3,000)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL0OF39	07/02/2025	95.2300	95.1900	360	360				360	360	(600)	0001	2,500
S3	62	155,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL0OF39	08/11/2025	96.0400	95.1900	7,437	7,437				7,437	7,437	(12,400)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL0OF39	04/15/2026	96.0000	95.1900	2,879	2,879				2,879	2,879	(4,800)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL0OF39	07/24/2026	96.0200	95.1900	2,879	2,879				2,879	2,879	(4,800)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	07/02/2025	95.2300	95.1900	120	120				120	120	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.1200	95.1900	240	240				240	240	(400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/19/2031	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.8200	95.1200	240	240				240	240	(400)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/19/2031	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.7700	95.1200	2,159	2,159				2,159	2,159	(3,600)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/19/2031	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.7900	95.1200	3,119	3,119				3,119	3,119	(5,200)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/19/2031	CME SNZ20JLFK8MNNCL00F39	08/10/2026	95.7100	95.1200	1,679	1,679				1,679	1,679	(2,800)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/19/2031	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.8200	95.1200	600	600				600	600	(1,000)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/19/2031	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.8100	95.1200	1,799	1,799				1,799	1,799	(3,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/19/2031	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.8200	95.1200	120	120				120	120	(200)	0001	2,500
S3	108	270,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/19/2031	CME SNZ20JLFK8MNNCL00F39	08/10/2026	95.7400	95.1200	12,955	12,955				12,955	12,955	(21,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/19/2031	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.8200	95.1200	120	120				120	120	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/19/2031	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.7900	95.1200	240	240				240	240	(400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/19/2031	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.8200	95.1200	360	360				360	360	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/19/2031	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.8200	95.1200	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/19/2031	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.8200	95.1200	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.7800	95.3900	120	120				120	120	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	09/15/2026	95.7900	95.3900	360	360				360	360	(600)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.07/24/2026	95.7800	95.3900	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.08/26/2026	95.9500	95.3900	120	120				120	120	(200)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.07/24/2026	95.8500	95.3900	600	600				600	600	(1,000)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.05/12/2026	95.8400	95.3900	480	480				480	480	(800)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.04/15/2026	96.1000	95.3900	240	240				240	240	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.05/12/2026	96.1200	95.3900	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.09/16/2025	95.4400	95.3900	120	120				120	120	(200)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.12/09/2024	95.9100	95.3900	3,599	3,599				3,599	3,599	(6,000)	0001	2,500
S3	42	105,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.07/02/2025	96.1000	95.3900	5,038	5,038				5,038	5,038	(8,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.01/26/2024	95.4400	95.3900	120	120				120	120	(200)	0001	2,500
S3	88	220,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.09/22/2025	96.1200	95.3900	10,556	10,556				10,556	10,556	(17,600)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.05/05/2025	96.3600	95.3900	840	840				840	840	(1,400)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.12/19/2025	96.1800	95.3900	2,879	2,879				2,879	2,879	(4,800)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.09/15/2026	95.8400	95.3900	720	720				720	720	(1,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.07/10/2025	95.4400	95.3900	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.04/15/2026	96.4200	95.3900	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.07/24/2026	95.7800	95.3900	120	120				120	120	(200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	10	25,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.06/09/2026	95.9600	95.3900	1,200	1,200				1,200	1,200	(2,000)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.08/11/2025	96.1600	95.3900	2,519	2,519				2,519	2,519	(4,200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.09/23/2026	95.8600	95.3900	360	360				360	360	(600)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.10/23/2025	96.5300	95.3900	1,799	1,799				1,799	1,799	(3,000)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.06/09/2026	96.0200	95.3900	720	720				720	720	(1,200)	0001	2,500
S3	39	97,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.09/23/2026	96.1400	95.3900	4,678	4,678				4,678	4,678	(7,800)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.10/18/2023	95.4400	95.3900	9,596	9,596				9,596	9,596	(16,000)	0001	2,500
S3	320	800,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.04/14/2023	95.4700	95.3900	64,003	64,003				64,003	64,003	(64,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.09/17/2026	95.9900	95.3900	240	240				240	240	(400)	0001	2,500
S3	75	187,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.07/02/2025	96.0700	95.3900	8,996	8,996				8,996	8,996	(15,000)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.05/04/2026	96.2000	95.3900	600	600				600	600	(1,000)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.03/31/2025	96.2800	95.3900	1,080	1,080				1,080	1,080	(1,800)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.07/28/2026	95.9100	95.3900	600	600				600	600	(1,000)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.07/28/2026	95.9500	95.3900	2,759	2,759				2,759	2,759	(4,600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.06/16/2026	96.0900	95.3900	240	240				240	240	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.05/12/2026	96.1200	95.3900	120	120				120	120	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.09/15/2026	95.8300	95.3900	240	240				240	240	(400)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	09/15/2026	95.8000	95.3900	480	480				480	480	(800)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2026	95.9400	95.3900	2,519	2,519				2,519	2,519	(4,200)	0001	2,500
S3	62	155,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.1200	95.3900	7,437	7,437				7,437	7,437	(12,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.4200	95.3900	120	120				120	120	(200)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	10/23/2025	96.3900	95.3900	2,039	2,039				2,039	2,039	(3,400)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	09/23/2026	96.1100	95.3900	480	480				480	480	(800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2026	95.9700	95.3900	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.7800	95.3900	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2026	95.9700	95.3900	120	120				120	120	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.8000	95.3900	360	360				360	360	(600)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	02/14/2025	95.4400	95.3900	2,399	2,399				2,399	2,399	(4,000)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	02/14/2025	95.4700	95.3900	16,001	16,001				16,001	16,001	(16,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	07/28/2026	95.8400	95.3900	120	120				120	120	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	08/10/2026	95.9000	95.3900	240	240				240	240	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.4400	95.3900	120	120				120	120	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.7800	95.3900	360	360				360	360	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.6000	95.1200	120	120				120	120	(200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.1700	95.1200	120	120				120	120	(200)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.0300	95.1200	1,319	1,319				1,319	1,319	(2,200)	0001	2,500
S3	36	90,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.0800	95.1200	4,318	4,318				4,318	4,318	(7,200)	0001	2,500
S3	62	155,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.1700	95.1200	7,437	7,437				7,437	7,437	(12,400)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.9900	95.1200	480	480				480	480	(800)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.0200	95.1200	4,198	4,198				4,198	4,198	(7,000)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.0500	95.1200	1,919	1,919				1,919	1,919	(3,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	08/10/2026	95.9400	95.1200	120	120				120	120	(200)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	08/10/2026	96.0200	95.1200	840	840				840	840	(1,400)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.4900	95.1200	840	840				840	840	(1,400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	04/08/2025	95.1700	95.1200	240	240				240	240	(400)	0001	2,500
S3	81	202,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	08/15/2025	96.1700	95.1200	9,716	9,716				9,716	9,716	(16,200)	0001	2,500
S3	42	105,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.1500	95.1200	5,038	5,038				5,038	5,038	(8,400)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	09/20/2024	95.9200	95.1200	3,359	3,359				3,359	3,359	(5,600)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	08/10/2026	95.9300	95.1200	1,439	1,439				1,439	1,439	(2,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.1300	95.1200	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	10/15/2024	95.1700	95.1200	120	120				120	120	(200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.2600	95.1200	240	240				240	240	(400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.2200	95.1700	240	240				240	240	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	05/05/2025	95.2200	95.1700	120	120				120	120	(200)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.1100	95.1700	1,439	1,439				1,439	1,439	(2,400)	0001	2,500
S3	38	95,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.1300	95.1700	4,558	4,558				4,558	4,558	(7,600)	0001	2,500
S3	66	165,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	06/17/2025	96.1100	95.1700	7,917	7,917				7,917	7,917	(13,200)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.4400	95.1700	720	720				720	720	(1,200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	08/26/2026	96.2900	95.1700	480	480				480	480	(800)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.3100	95.1700	480	480				480	480	(800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.2200	95.1700	120	120				120	120	(200)	0001	2,500
S3	27	67,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.0600	95.1700	3,239	3,239				3,239	3,239	(5,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.2200	95.1700	120	120				120	120	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.2800	95.1700	360	360				360	360	(600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	05/12/2026	95.9800	95.1800	240	240				240	240	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.2700	95.1800	120	120				120	120	(200)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.1500	95.1800	1,319	1,319				1,319	1,319	(2,200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.0900	95.1800	240	240				240	240	(400)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.1400	95.1800	120	120				120	120	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.6300	95.1800	240	240				240	240	(400)	0001	2,500
S3	101	252,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	09/22/2025	95.8400	95.1800	12,115	12,115				12,115	12,115	(20,200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	09/22/2025	95.2200	95.1800	360	360				360	360	(600)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.1400	95.1800	1,919	1,919				1,919	1,919	(3,200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.1400	95.1800	240	240				240	240	(400)	0001	2,500
S3	46	115,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.0200	95.1800	5,518	5,518				5,518	5,518	(9,200)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.0300	95.1800	2,519	2,519				2,519	2,519	(4,200)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	01/28/2026	95.9700	95.1800	2,879	2,879				2,879	2,879	(4,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	09/22/2025	95.2200	95.1800	120	120				120	120	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.0900	95.1800	240	240				240	240	(400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2031	CME SNZ20JLFK8MNNCL00F39	09/17/2026	95.4700	95.0900	240	240				240	240	(400)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2031	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.4600	95.0900	2,159	2,159				2,159	2,159	(3,600)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2031	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.4600	95.0900	2,639	2,639				2,639	2,639	(4,400)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2031	CME SNZ20JLFK8MNNCL00F39	09/17/2026	95.4400	95.0900	720	720				720	720	(1,200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2031	CME SNZ20JLFK8MNNCL00F39	09/17/2026	95.4700	95.0900	480	480				480	480	(800)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2031	CME SNZ20JLFK8MNNCL00F39	09/17/2026	95.4700	95.0900	1,799	1,799				1,799	1,799	(3,000)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	116	290,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2031	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.4600	95.0900	13,914	13,914				13,914	13,914	(23,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2031	CME SNZ20JLFK8MNNCL00F39	09/17/2026	95.4700	95.0900	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2031	CME SNZ20JLFK8MNNCL00F39	09/17/2026	95.4700	95.0900	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2031	CME SNZ20JLFK8MNNCL00F39	09/17/2026	95.4700	95.0900	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/18/2031	CME SNZ20JLFK8MNNCL00F39	09/17/2026	95.4700	95.0900	120	120				120	120	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.7100	95.2000	360	360				360	360	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.2400	95.2000	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	08/26/2026	95.8900	95.2000	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	08/10/2026	95.8600	95.2000	120	120				120	120	(200)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.1200	95.2000	1,080	1,080				1,080	1,080	(1,800)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.2700	95.2000	2,399	2,399				2,399	2,399	(4,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.1700	95.2000	120	120				120	120	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/15/2026	95.5800	95.2000	240	240				240	240	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/15/2026	95.4000	95.2000	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/15/2026	95.4000	95.2000	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.3000	95.2000	120	120				120	120	(200)	0001	2,500
S3	39	97,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/19/2025	96.1400	95.2000	4,678	4,678				4,678	4,678	(7,800)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/15/2026	95.5900	95.2000	480	480				480	480	(800)	0001	2,500
S3	63	157,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/16/2025	96.0400	95.2000	7,557	7,557				7,557	7,557	(12,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/15/2026	95.4000	95.2000	120	120				120	120	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.8300	95.2000	240	240				240	240	(400)	0001	2,500
S3	68	170,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	08/29/2025	96.0900	95.2000	8,157	8,157				8,157	8,157	(13,600)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.5600	95.2000	1,439	1,439				1,439	1,439	(2,400)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	07/28/2026	95.7100	95.2000	2,879	2,879				2,879	2,879	(4,800)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.6500	95.2000	360	360				360	360	(600)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.6700	95.2000	360	360				360	360	(600)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/15/2026	96.2100	95.2000	960	960				960	960	(1,600)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	08/10/2026	95.8400	95.2000	360	360				360	360	(600)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.5200	95.2000	1,439	1,439				1,439	1,439	(2,400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	08/10/2026	95.6000	95.2000	360	360				360	360	(600)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.6500	95.2000	480	480				480	480	(800)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.1200	95.2000	2,039	2,039				2,039	2,039	(3,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	10/23/2025	95.2400	95.2000	120	120				120	120	(200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.6700	95.2000	480	480				480	480	(800)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	23	57,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	10/23/2025	96.0800	95.2000	2,759	2,759				2,759	2,759	(4,600)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.3800	95.2000	840	840				840	840	(1,400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/08/2025	95.2400	95.2000	240	240				240	240	(400)	0001	2,500
S3	88	220,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.0700	95.2000	10,556	10,556				10,556	10,556	(17,600)	0001	2,500
S3	56	140,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	05/24/2024	96.0800	95.2000	6,717	6,717				6,717	6,717	(11,200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.1200	95.2000	240	240				240	240	(400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.6800	95.2000	360	360				360	360	(600)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.4800	95.2000	360	360				360	360	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/17/2026	95.3500	95.2000	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/15/2026	95.4000	95.2000	120	120				120	120	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.8300	95.2000	240	240				240	240	(400)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	10/15/2024	95.8700	95.2000	3,599	3,599				3,599	3,599	(6,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.1100	95.2000	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/16/2025	95.2400	95.2000	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/09/2025	95.1800	95.1300	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	10/15/2024	95.1800	95.1300	120	120				120	120	(200)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.0300	95.1300	2,519	2,519				2,519	2,519	(4,200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	08/10/2026	95.7600	95.1300	840	840				840	840	(1,400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.2600	95.1300	240	240				240	240	(400)	0001	2,500
S3	42	105,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.1100	95.1300	5,038	5,038				5,038	5,038	(8,400)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.1700	95.1300	9,596	9,596				9,596	9,596	(16,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/08/2025	95.1800	95.1300	240	240				240	240	(400)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.0700	95.1300	840	840				840	840	(1,400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.6800	95.1300	360	360				360	360	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	08/26/2026	95.9500	95.1300	120	120				120	120	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	08/26/2026	95.9400	95.1300	240	240				240	240	(400)	0001	2,500
S3	54	135,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.1500	95.1300	6,477	6,477				6,477	6,477	(10,800)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	09/17/2026	95.8200	95.1300	2,399	2,399				2,399	2,399	(4,000)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	07/28/2026	95.6400	95.1300	1,439	1,439				1,439	1,439	(2,400)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.7800	95.1300	720	720				720	720	(1,200)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.7500	95.1300	2,399	2,399				2,399	2,399	(4,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.1800	95.1300	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.6200	95.1300	120	120				120	120	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	08/10/2026	96.0700	95.1800	360	360				360	360	(600)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.2300	95.1800	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.2100	95.1800	120	120				120	120	(200)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.2800	95.1800	960	960				960	960	(1,600)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.0900	95.1800	2,879	2,879				2,879	2,879	(4,800)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.3200	95.1800	1,080	1,080				1,080	1,080	(1,800)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	03/07/2025	95.8400	95.1800	720	720				720	720	(1,200)	0001	2,500
S3	61	152,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	10/23/2025	96.1300	95.1800	7,317	7,317				7,317	7,317	(12,200)	0001	2,500
S3	37	92,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.0400	95.1800	4,438	4,438				4,438	4,438	(7,400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.2000	95.1800	240	240				240	240	(400)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.1500	95.1800	1,679	1,679				1,679	1,679	(2,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	10/15/2024	95.2300	95.1800	120	120				120	120	(200)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	12/19/2025	96.0000	95.1600	2,639	2,639				2,639	2,639	(4,400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.0600	95.1600	240	240				240	240	(400)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	12/19/2025	95.9500	95.1600	3,599	3,599				3,599	3,599	(6,000)	0001	2,500
S3	27	67,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	07/24/2026	95.9700	95.1600	3,239	3,239				3,239	3,239	(5,400)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	08/10/2026	96.0200	95.1600	600	600				600	600	(1,000)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.0300	95.1600	2,159	2,159				2,159	2,159	(3,600)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	12/19/2025	95.2100	95.1600	360	360				360	360	(600)	0001	2,500
S3	99	247,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	05/04/2026	95.8500	95.1600	11,875	11,875				11,875	11,875	(19,800)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.0400	95.1600	960	960				960	960	(1,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.1100	95.1600	120	120				120	120	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	06/09/2026	96.0700	95.1600	240	240				240	240	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.2100	95.1600	120	120				120	120	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8MNNCL00F39	08/10/2026	95.7600	95.1600	240	240				240	240	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.9900	96.0300	120	120				120	120	(200)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	08/26/2026	96.1500	96.0300	1,319	1,319				1,319	1,319	(2,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.0800	96.0300	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	08/26/2026	96.3100	96.0300	120	120				120	120	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.2900	96.0300	240	240				240	240	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.3500	96.0300	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	09/15/2026	96.0300	96.0300	120	120				120	120	(200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.1200	96.0300	480	480				480	480	(800)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	09/15/2026	96.3800	96.0300	480	480				480	480	(800)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	08/26/2026	96.2300	96.0300	2,639	2,639				2,639	2,639	(4,400)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	43	107,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.2300	96.0300	5,158	5,158				5,158	5,158	(8,600)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.2500	96.0300	480	480				480	480	(800)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	09/23/2026	96.2500	96.0300	1,439	1,439				1,439	1,439	(2,400)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.3500	96.0300	480	480				480	480	(800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	07/28/2026	96.4200	96.0300	120	120				120	120	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	09/23/2026	96.1300	96.0300	360	360				360	360	(600)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	08/26/2026	96.2900	96.0300	1,080	1,080				1,080	1,080	(1,800)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	08/10/2026	96.2800	96.0300	720	720				720	720	(1,200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	08/26/2026	96.2700	96.0300	480	480				480	480	(800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	09/23/2026	96.1900	96.0300	120	120				120	120	(200)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.2600	96.0300	840	840				840	840	(1,400)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	08/10/2026	96.2300	96.0300	840	840				840	840	(1,400)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.2400	96.0300	480	480				480	480	(800)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.2700	96.0300	2,879	2,879				2,879	2,879	(4,800)	0001	2,500
S3	55	137,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.3200	96.0300	6,597	6,597				6,597	6,597	(11,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.9900	96.0300	240	240				240	240	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	08/26/2026	96.3600	96.0300	120	120				120	120	(200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.2500	96.0300	360	360				360	360	(600)	0001	2,500
S3	53	132,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.2400	96.0300	6,357	6,357				6,357	6,357	(10,600)	0001	2,500
S3	33	82,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	08/29/2025	96.3500	96.0300	3,958	3,958				3,958	3,958	(6,600)	0001	2,500
S3	800	2,000,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	09/17/2026	96.0000	96.0300	95,962	95,962				95,962	95,962	(160,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.2200	96.0300	240	240				240	240	(400)	0001	2,500
S3	200	500,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	09/17/2026	96.0000	96.0300	23,990	23,990				23,990	23,990	(40,000)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.1500	96.0300	720	720				720	720	(1,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	08/26/2026	96.1200	96.0300	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.0800	96.0300	120	120				120	120	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.0900	95.1200	240	240				240	240	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.1700	95.1200	120	120				120	120	(200)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.2000	95.1200	3,599	3,599				3,599	3,599	(6,000)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.3300	95.1200	1,919	1,919				1,919	1,919	(3,200)	0001	2,500
S3	32	80,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/19/2025	96.1700	95.1200	3,838	3,838				3,838	3,838	(6,400)	0001	2,500
S3	51	127,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.0800	95.1200	6,118	6,118				6,118	6,118	(10,200)	0001	2,500
S3	65	162,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.1100	95.1200	7,797	7,797				7,797	7,797	(13,000)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	09/17/2026	95.1800	95.1200	360	360				360	360	(600)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/19/2025	96.1000	95.1200	960	960				960	960	(1,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.1100	95.1200	120	120				120	120	(200)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	10/23/2025	96.5700	95.1200	960	960				960	960	(1,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.1100	95.1200	120	120				120	120	(200)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/18/2023	95.1700	95.1200	2,519	2,519				2,519	2,519	(4,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.1100	95.1200	120	120				120	120	(200)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.2300	95.1200	1,679	1,679				1,679	1,679	(2,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.7100	95.1200	120	120				120	120	(200)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	95.1700	95.1200	960	960				960	960	(1,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.1100	95.1200	120	120				120	120	(200)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.1700	95.1200	2,279	2,279				2,279	2,279	(3,800)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.4300	95.1200	1,439	1,439				1,439	1,439	(2,400)	0001	2,500
S3	83	207,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.1200	95.1200	9,956	9,956				9,956	9,956	(16,600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/25/2025	95.1700	95.1200	240	240				240	240	(400)	0001	2,500
S3	56	140,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.1000	95.1200	6,717	6,717				6,717	6,717	(11,200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/25/2025	95.1700	95.1200	360	360				360	360	(600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.1800	95.1200	240	240				240	240	(400)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	95.1700	95.1200	120	120				120	120	(200)	0001	2,500
S3	38	95,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/23/2025	95.8800	95.1200	4,558	4,558				4,558	4,558	(7,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	09/16/2025	95.1700	95.1200	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	09/15/2026	95.3700	95.1200	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	03/31/2025	95.1900	95.1400	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.1900	95.1400	120	120				120	120	(200)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	09/20/2024	95.7500	95.1400	3,119	3,119				3,119	3,119	(5,200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.2500	95.1400	240	240				240	240	(400)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.0900	95.1400	4,798	4,798				4,798	4,798	(8,000)	0001	2,500
S3	77	192,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.1800	95.1400	9,236	9,236				9,236	9,236	(15,400)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	95.1900	95.1400	720	720				720	720	(1,200)	0001	2,500
S3	44	110,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	09/16/2025	96.1200	95.1400	5,278	5,278				5,278	5,278	(8,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.1900	95.1400	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.2200	95.1400	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.1900	95.1400	120	120				120	120	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.1900	95.1400	240	240				240	240	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.1900	95.1400	120	120				120	120	(200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.8000	95.1400	480	480				480	480	(800)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	08/10/2026	95.8000	95.1900	360	360				360	360	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.2300	95.1900	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.2000	95.1900	120	120				120	120	(200)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.2600	95.1900	840	840				840	840	(1,400)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.0400	95.1900	2,519	2,519				2,519	2,519	(4,200)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	07/28/2026	95.8800	95.1900	2,759	2,759				2,759	2,759	(4,600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.3100	95.1900	240	240				240	240	(400)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.2100	95.1900	1,799	1,799				1,799	1,799	(3,000)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.5300	95.1900	600	600				600	600	(1,000)	0001	2,500
S3	67	167,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.1200	95.1900	8,037	8,037				8,037	8,037	(13,400)	0001	2,500
S3	32	80,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.0600	95.1900	3,838	3,838				3,838	3,838	(6,400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.1700	95.1900	240	240				240	240	(400)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.0700	95.1900	2,879	2,879				2,879	2,879	(4,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2024	95.2300	95.1900	120	120				120	120	(200)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.0300	95.1400	2,399	2,399				2,399	2,399	(4,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.0700	95.1400	240	240				240	240	(400)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	29	72,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.0500	95.1400	3,479	3,479				3,479	3,479	(5,800)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	05/04/2026	95.9500	95.1400	2,279	2,279				2,279	2,279	(3,800)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.1800	95.1400	600	600				600	600	(1,000)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	08/10/2026	96.0700	95.1400	2,039	2,039				2,039	2,039	(3,400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.1800	95.1400	360	360				360	360	(600)	0001	2,500
S3	111	277,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	06/16/2026	95.9300	95.1400	13,315	13,315				13,315	13,315	(22,200)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.9700	95.1400	720	720				720	720	(1,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.0800	95.1400	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.1000	95.1400	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.1800	95.1400	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2031	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.1800	95.1400	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.6300	95.7000	120	120				120	120	(200)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.0300	95.7000	1,319	1,319				1,319	1,319	(2,200)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/23/2026	96.1800	95.7000	1,200	1,200				1,200	1,200	(2,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	07/28/2026	96.1100	95.7000	120	120				120	120	(200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	08/26/2026	96.1500	95.7000	480	480				480	480	(800)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.2300	95.7000	240	240				240	240	(400)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/15/2026	95.7500	95.7000	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.1300	95.7000	120	120				120	120	(200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/15/2026	95.7200	95.7000	480	480				480	480	(800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/15/2026	95.7500	95.7000	120	120				120	120	(200)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.1800	95.7000	2,639	2,639				2,639	2,639	(4,400)	0001	2,500
S3	41	102,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.2300	95.7000	4,918	4,918				4,918	4,918	(8,200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.3800	95.7000	480	480				480	480	(800)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/23/2026	96.2400	95.7000	240	240				240	240	(400)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/12/2026	95.8200	95.7000	720	720				720	720	(1,200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	08/10/2026	96.2200	95.7000	360	360				360	360	(600)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.2000	95.7000	960	960				960	960	(1,600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	08/26/2026	96.2500	95.7000	240	240				240	240	(400)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.4800	95.7000	720	720				720	720	(1,200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.3000	95.7000	360	360				360	360	(600)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.4600	95.7000	480	480				480	480	(800)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	08/10/2026	96.2300	95.7000	2,159	2,159				2,159	2,159	(3,600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.3800	95.7000	240	240				240	240	(400)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.3900	95.7000	120	120				120	120	(200)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.1700	95.7000	2,879	2,879				2,879	2,879	(4,800)	0001	2,500
S3	55	137,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.2200	95.7000	6,597	6,597				6,597	6,597	(11,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.6300	95.7000	240	240				240	240	(400)	0001	2,500
S3	47	117,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	07/28/2026	96.1600	95.7000	5,638	5,638				5,638	5,638	(9,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/15/2026	96.3300	95.7000	120	120				120	120	(200)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/16/2025	96.2600	95.7000	4,198	4,198				4,198	4,198	(7,000)	0001	2,500
S3	160	400,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.7800	95.7000	32,001	32,001				32,001	32,001	(32,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/15/2026	95.7500	95.7000	120	120				120	120	(200)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	02/14/2025	95.7800	95.7000	8,000	8,000				8,000	8,000	(8,000)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.1800	95.7000	1,080	1,080				1,080	1,080	(1,800)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/15/2026	95.8700	95.7000	1,799	1,799				1,799	1,799	(3,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	08/26/2026	95.9700	95.7000	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.7500	95.7000	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	08/10/2026	96.0900	95.7000	120	120				120	120	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.1400	95.1200	240	240				240	240	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.1600	95.1200	120	120				120	120	(200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	34	85,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	09/15/2026	96.2800	95.1200	4,078	4,078				4,078	4,078	(6,800)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	01/28/2026	96.1400	95.1200	1,559	1,559				1,559	1,559	(2,600)	0001	2,500
S3	25	62,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.2700	95.1200	2,999	2,999				2,999	2,999	(5,000)	0001	2,500
S3	43	107,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	05/12/2026	96.1100	95.1200	5,158	5,158				5,158	5,158	(8,600)	0001	2,500
S3	62	155,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.1500	95.1200	7,437	7,437				7,437	7,437	(12,400)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.2900	95.1200	840	840				840	840	(1,400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	08/26/2026	96.4300	95.1200	360	360				360	360	(600)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.2000	95.1200	1,200	1,200				1,200	1,200	(2,000)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.1200	95.1200	1,799	1,799				1,799	1,799	(3,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	95.1600	95.1200	240	240				240	240	(400)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.4800	95.1200	840	840				840	840	(1,400)	0001	2,500
S3	82	205,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	10/23/2025	96.1500	95.1200	9,836	9,836				9,836	9,836	(16,400)	0001	2,500
S3	42	105,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.1300	95.1200	5,038	5,038				5,038	5,038	(8,400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.2400	95.1200	240	240				240	240	(400)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	01/23/2025	95.9300	95.1200	3,599	3,599				3,599	3,599	(6,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	09/16/2025	95.1600	95.1200	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	09/23/2026	95.1100	95.1200	120	120				120	120	(200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	04/25/2025	95.2000	95.1600	120	120				120	120	(200)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	07/16/2024	95.9300	95.1600	2,399	2,399				2,399	2,399	(4,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	07/24/2026	96.2300	95.1600	240	240				240	240	(400)	0001	2,500
S3	39	97,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.0900	95.1600	4,678	4,678				4,678	4,678	(7,800)	0001	2,500
S3	72	180,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.1500	95.1600	8,637	8,637				8,637	8,637	(14,400)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	10/23/2025	95.2000	95.1600	720	720				720	720	(1,200)	0001	2,500
S3	33	82,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.1100	95.1600	3,958	3,958				3,958	3,958	(6,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.2200	95.1600	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.2000	95.1600	120	120				120	120	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.3100	95.1600	360	360				360	360	(600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.3700	95.1900	240	240				240	240	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.2400	95.1900	120	120				120	120	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	06/16/2026	96.1800	95.1900	120	120				120	120	(200)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	05/04/2026	96.2200	95.1900	960	960				960	960	(1,600)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.1200	95.1900	2,039	2,039				2,039	2,039	(3,400)	0001	2,500
S3	61	152,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	09/12/2025	95.8400	95.1900	7,317	7,317				7,317	7,317	(12,200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	06/09/2025	95.2400	95.1900	240	240				240	240	(400)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.1900	95.1900	1,679	1,679				1,679	1,679	(2,800)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.2700	95.1900	480	480				480	480	(800)	0001	2,500
S3	64	160,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.0900	95.1900	7,677	7,677				7,677	7,677	(12,800)	0001	2,500
S3	27	67,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.0100	95.1900	3,239	3,239				3,239	3,239	(5,400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	04/15/2026	96.1500	95.1900	240	240				240	240	(400)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	03/17/2026	96.0100	95.1900	2,879	2,879				2,879	2,879	(4,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	03/31/2025	95.2400	95.1900	120	120				120	120	(200)	0001	2,500
TU	1,170	2,340,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	102.7800	101.6500	168,401	168,401				168,401	168,401	(1,404,000)	0001	2,000
TU	70	140,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	09/23/2026	102.7300	101.6500	10,075	10,075				10,075	10,075	(84,000)	0001	2,000
TU	6	12,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	102.8600	101.6500	864	864				864	864	(7,200)	0001	2,000
TU	69	138,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	09/23/2026	102.8000	101.6500	9,931	9,931				9,931	9,931	(82,800)	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	102.4300	101.6500	288	288				288	288	(2,400)	0001	2,000
TU	12	24,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	102.6900	101.6500	1,727	1,727				1,727	1,727	(14,400)	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	102.4800	101.6500	288	288				288	288	(2,400)	0001	2,000
TU	6	12,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	102.7000	101.6500	864	864				864	864	(7,200)	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	102.8600	101.6500	432	432				432	432	(3,600)	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	102.8600	101.6500	144	144				144	144	(1,200)	0001	2,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TY	21	21,000	US 10YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	11/30/2026	CBOT 549300EX04Q2QBFQTQ27	08/27/2026	107.8800	104.2000	3,799	3,799				3,799	3,799	(39,375)	0001	1,000
UX	30	30,000	CBOE VIX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CBOE 25490009GJPIWCP8RH13	08/06/2026	20.4500	18.8000	115,716	115,716				115,716	115,716	(223,200)	0001	1,000
UX	20	20,000	CBOE VIX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CBOE 25490009GJPIWCP8RH13	08/27/2026	19.6000	18.8000	77,144	77,144				77,144	77,144	(148,800)	0001	1,000
VG	6	60	EURO STOXX 50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	Eurex 529900LN3S50JPU47S06	09/16/2026	6,278.0000	6,296.0000	26,286	26,286				26,286	26,286	(30,333)	0001	10
VG	3	30	EURO STOXX 50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	Eurex 529900LN3S50JPU47S06	09/22/2026	6,377.0000	6,296.0000	13,143	13,143				13,143	13,143	(15,166)	0001	10
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQ0F39	09/23/2026	7,772.0000	7,715.5000	2,984	2,984				2,984	2,984	(69,996)	0001	50
ES	8	400	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQ0F39	09/17/2026	7,748.4700	7,715.5000	7,957	7,957				7,957	7,957	(186,656)	0001	50
DM	1	5	DJIA MINI e-CBOT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CBOT 549300EX04Q2QBFQTQ27	09/17/2026	52,236.4000	51,278.0000	10,682	10,682				10,682	10,682	(14,473)	0001	5
DM	1	5	DJIA MINI e-CBOT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CBOT 549300EX04Q2QBFQTQ27	09/17/2026	52,236.4000	51,278.0000	10,682	10,682				10,682	10,682	(14,473)	0001	5
DM	4	20	DJIA MINI e-CBOT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/18/2026	CBOT 549300EX04Q2QBFQTQ27	09/17/2026	52,264.0500	51,278.0000	42,728	42,728				42,728	42,728	(57,892)	0001	5
1609999999. Subtotal - short futures - hedging other												4,634,562	4,634,562				4,634,562	4,634,562	(50,032,296)	XXX	XXX
1649999999. Subtotal - short futures												4,634,562	4,634,562				4,634,562	4,634,562	(50,032,296)	XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments																				XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108																				XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108																				XXX	XXX
1709999999. Subtotal - hedging other												125,310,789	125,310,789				125,310,789	125,310,789	118,522,612	XXX	XXX
1719999999. Subtotal - replication																				XXX	XXX
1729999999. Subtotal - income generation																				XXX	XXX
1739999999. Subtotal - other																				XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives																				XXX	XXX
1759999999 - Totals												125,310,789	125,310,789				125,310,789	125,310,789	118,522,612	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BNP Paribas SA	532,978	144,002	676,980
Morgan Stanley	187,527,537	(62,893,728)	124,633,810
Total Net Cash Deposits	188,060,515	(62,749,726)	125,310,790

(a)

Code	Description of Hedged Risk(s)

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of fixed and index-linked annuity products

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		125,310,790		125,310,790	125,310,790		125,310,790	118,522,612	118,522,612
Bank of America NA	B4TYDEB6GKMZO031MB27	Y	Y	516,941,527		445,072,234	(46,107,994)		552,225,748	(80,699,330)		75,466,574	
Barclays PLC	G5GSEF7VJP5I7OUK5573	Y	Y	1,145,637,707		880,132,994	(262,238,932)		1,423,041,130	(326,723,166)		107,554,178	
Bank Of Montreal	549300I7C63MPGNXE075	Y	Y			21,649,533	(50,792,749)		23,486,450	(43,106,081)		34,359,440	5,216,223
Bank Of New York Mellon Corp/T	HPFHU0OQ28E4NONFVK49	Y	Y	1,169,126,353									
BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	Y	Y	1,620,625,135		1,212,809,191	(121,155,754)		1,844,296,521	(261,779,458)		196,315,573	
Credit Agricole SA	969500TJ5KRTCJQWXH05	Y	Y			17,267,054	(128,075,597)		17,015,044	(221,669,462)		196,871,437	86,062,894
Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	Y	Y	436,999,541		115,775,293	(14,774,029)		161,394,806	(16,989,361)		18,474,399	
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	122,930,000		281,006,023	(109,191,496)	48,884,527	317,096,286	(207,373,726)		575,500,327	575,500,327
Credit Suisse (USA) Inc	EXD7DEVFDH4HOFFQ7349	Y	Y	113,875,831									
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y			110,141,810	(156,798,302)		93,746,443	(311,284,746)		119,950,044	73,293,552
Goldman Sachs Group Inc/The	KD3XUN7C6T14HNAYLU02	Y	Y	3,208,542		56,456,387	(50,583,923)	2,663,922	46,366,359	(166,699,456)		60,974,990	60,974,990
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	50,010,000		46,000,405			49,676,702			1,279,318	
HSBC Bank PLC	MP6I5ZYZBEU3UXPYFY54	Y	Y	248,030,000		152,545,987	(940,743)		242,115,128	(192,890)		36,841,725	
JPMorgan Chase & Co	8I5DZWZKVSZI1NUHU748	Y	Y			30,503,803	(41,090,530)		36,951,844	(43,731,791)		16,779,603	6,192,876
Liberty Bankers	254900VXCSKHC0ELZP95	Y	Y	68,912,486									
Mizuho Capital Markets LLC	OV6WI8S6QX2D1J8570P30	Y	Y			19,009,732	(19,877,116)		12,035,087	(150,556,741)		425,100,704	424,233,320
Merrill Lynch International	GGDZP1UYGU9STUHRDP48	Y	Y							(243,051)		160,692	160,692
Mizuho Markets Americas LLC	549300Y6K4T3QBM4LN29	Y	Y	138,927,430		41,213,858	(9,074,516)		84,165,712	(9,199,266)		1,551,740	
Morgan Stanley	IGJSJL3JD5P3016NJZ34	Y	Y	103,920,000		167,039,663	(81,229,258)		191,782,930	(87,679,559)	183,371	109,495,398	91,385,803
Morgan Stanley International	4PQUHN3JPFGFNF3BB653	Y	Y	40,630,000									
Natwest Group PLC	9Y5B2OGU5CHSMO4ND120	Y	Y	53,139,024									
Nomura Asset Securities Corpor	XPSKD1VTEQPKCHBEKQ95	Y	Y	19,860,000									
Nomura Global Financial Produc	OZ3VC5H2G7GRS05BHJ91	Y	Y	36,434,430		138,306,093	(9,342,246)	92,529,416	146,136,805	(118,363,732)		220,161,364	220,161,364
Natixis NA	KX1WK48MPD4Y2NCUIZ63	Y	Y	386,168		30,770,467	(1,967,813)	28,416,486	25,628,281	(67,578,286)		30,983,680	30,983,680
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	526,930,000		565,757,833	(174,158,914)		714,072,244	(212,011,763)		69,078,715	
SMBC Capital Markets Inc	TVJ8SHLIZL0RGWGDTNO3	Y	Y	15,850,000		33,916,662	(137,327)	17,929,335	29,185,292	(20,874,424)		18,497,848	18,497,848
Suntrust Banks INC	IYDOJBGJWY9T8XKCSX06	Y	Y	279,875,126		99,373,363	(54,739)		240,568,680	(54,739)		7,413,628	
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Y	Y	2,386,556,288		2,512,938,697	(460,750,449)		2,806,947,233	(467,768,629)		11,967,194	
Toronto-Dominion Bank/The	PT30B789TSUIDF371261	Y	Y	1,850,000		1,862,063	(199,385)		1,560,158	(199,385)		694,390	507,068
UBS AG	549300SZJ9VS8SGXAN81	Y	Y	236,730,000		218,690,330	(39,914,205)		271,368,499	(39,914,205)		19,131,754	
Mitsubishi UFJ Trust AND Banki	JBONEPAGQXF4QP29B387	Y	Y	35,264,040		8,522,315	(748,163)		6,173,471	(2,327,590)		7,212,691	
Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	Y	Y			56,334,138	(43,921,387)	12,412,752	44,195,904	(66,032,638)		42,857,081	42,857,081
0299999999. Total NAIC 1 Designation				9,372,649,628		7,263,095,927	(1,823,125,566)	202,836,438	9,381,232,758	(2,923,053,475)	183,371	2,404,674,488	1,636,027,719
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)						898,756	(1,253,410)		1,408,349	(1,010,712,217)		285,862,430	285,507,776
0999999999 - Gross totals				9,372,649,628		7,389,305,473	(1,824,378,976)	328,147,228	9,507,951,896	(3,933,765,692)	125,494,160	2,809,059,529	2,040,058,107
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						7,389,305,473	(1,824,378,976)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF MONTREAL 549300047C63MPGNXE075	Cash		Cash	16,040,000	16,040,000	16,040,000		V
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Cash		Cash	185,390,000	185,390,000	185,390,000		V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Cash		Cash	202,560,000	202,560,000	202,560,000		V
GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	Cash		Cash	162,040,000	162,040,000	162,040,000		V
JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	Cash		Cash	3,570,000	3,570,000	3,570,000		V
MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	Cash		Cash	290,000	290,000	290,000		V
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Cash		Cash	138,640,000	138,640,000	138,640,000		V
Natixis NA KX1WK48MPD4Y2NCUIZ63	Cash		Cash	29,330,000	29,330,000	29,330,000		V
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Cash		Cash	7,790,000	7,790,000	7,790,000		V
CHICAGO MERCANTILE EXCHANGE (Morgan Stanley) I7331LVCZKQKX5T7XV54	Cash		Cash	947,268,564	947,268,564	947,268,564		IV
Goldman Sachs International W22LROWP2IHZNBB6K528	Corporate	268317-AY-0	Corporate	425,798	424,000	428,140	04/22/2029	I
Goldman Sachs International W22LROWP2IHZNBB6K528	Corporate	665772-CX-5	Corporate	425,643	514,000	506,651	05/15/2053	I
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810-UN-6	Treasury	2,190,302	2,406,000	2,445,171	08/15/2045	I
Barclays PLC G5GSEF7VJP5I7OUK5573	Corporate	0010EP-AF-5	Corporate	5,961,833	5,812,000	6,033,470	02/15/2033	I
Barclays PLC G5GSEF7VJP5I7OUK5573	Corporate	268317-AY-0	Corporate	5,864,762	5,840,000	5,897,016	04/22/2029	I
Barclays PLC G5GSEF7VJP5I7OUK5573	Treasury	912810-UN-6	Treasury	30,144,420	33,113,000	33,652,103	08/15/2045	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	002824-BG-4	Corporate	9,154,500	10,000,000	9,933,183	11/30/2036	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	02079K-AF-4	Corporate	7,612,644	15,999,000	9,825,494	08/15/2050	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	023608-AQ-5	Corporate	14,853,150	15,000,000	14,983,965	01/15/2029	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	036752-AW-3	Corporate	8,662,544	8,800,000	9,186,767	10/15/2032	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	059165-EQ-9	Corporate	8,568,600	10,000,000	9,995,780	06/01/2053	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	19828T-AB-2	Corporate	1,996,820	2,000,000	1,987,347	11/15/2033	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	20826F-BE-5	Corporate	8,518,700	10,000,000	9,919,830	05/15/2053	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	210385-AB-6	Corporate	35,162,050	35,000,000	35,235,436	03/01/2028	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	210385-AC-4	Corporate	24,833,000	25,000,000	25,172,602	03/01/2033	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	210385-AD-2	Corporate	24,178,320	24,000,000	23,996,697	01/15/2034	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	25746U-DY-2	Corporate	69,332,200	70,000,000	69,969,770	05/15/2028	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	29273V-AP-5	Corporate	28,671,995	28,570,000	28,894,542	02/15/2028	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	29273V-AW-0	Corporate	17,802,200	20,000,000	19,622,466	05/15/2054	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	29379V-BA-0	Corporate	14,418,585	17,250,000	16,363,653	03/15/2044	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	30040W-AU-2	Corporate	11,864,000	12,500,000	12,486,093	05/15/2033	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	30161N-BK-6	Corporate	19,290,800	20,000,000	19,986,015	03/15/2033	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	30225V-AJ-6	Corporate	10,044,800	10,000,000	9,994,185	04/01/2028	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	30231G-BM-3	Corporate	5,968,316	9,200,000	7,028,949	04/15/2051	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	30303M-8G-0	Corporate	2,966,370	3,000,000	2,959,431	08/15/2027	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	406216-AW-1	Corporate	6,821,166	6,600,000	7,204,853	09/15/2038	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	437076-CF-7	Corporate	8,395,800	10,000,000	8,602,940	03/15/2031	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	49177J-AF-9	Corporate	8,486,570	8,500,000	8,495,943	03/22/2028	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	49271V-AF-7	Corporate	8,141,186	8,249,000	8,243,944	05/25/2028	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	502431-AQ-2	Corporate	7,772,240	8,000,000	8,213,049	07/31/2033	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	548661-DR-5	Corporate	19,165,600	20,000,000	19,569,095	04/05/2029	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	548661-EQ-6	Corporate	3,836,400	4,000,000	4,000,000	07/01/2033	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	55336V-AM-2	Corporate	7,476,304	8,800,000	7,763,837	04/15/2038	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	65339K-AT-7	Corporate	7,936,240	8,000,000	7,933,449	05/01/2027	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	65339K-CM-0	Corporate	19,917,200	20,000,000	20,108,639	02/28/2028	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	65473P-AN-5	Corporate	32,009,920	32,000,000	32,287,825	03/30/2028	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	68233J-CS-1	Corporate	5,929,320	6,000,000	6,185,010	11/15/2033	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	718547-AT-9	Corporate	17,400,582	17,418,000	17,461,319	12/01/2027	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	74340X-CH-2	Corporate	5,723,100	6,000,000	5,974,786	01/15/2034	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	74834L-BD-1	Corporate	12,334,080	12,000,000	11,995,936	11/30/2033	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	785592-AU-0	Corporate	7,877,200	8,000,000	7,885,566	03/15/2028	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	842434-CS-9	Corporate	10,069,998	13,800,000	11,606,297	01/15/2049	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	88339W-AC-0	Corporate	23,637,750	25,000,000	24,998,479	03/15/2034	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	907818-EQ-7	Corporate	7,288,922	8,900,000	7,999,161	09/15/2037	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	931142-FE-8	Corporate	9,394,920	12,000,000	11,968,682	04/15/2053	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	30303M-8X-3	Corporate	52,374,420	63,000,000	62,771,791	11/15/2045	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	11135F-CP-4	Corporate	33,521,950	35,000,000	33,812,407	02/15/2028	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	571903-BN-2	Corporate	45,322,298	45,126,000	45,938,134	10/15/2028	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	958667-AC-1	Corporate	9,469,200	10,000,000	9,598,376	02/01/2030	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	25278X-BA-6	Corporate	20,009,354	22,146,000	21,585,505	04/18/2054	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	58933Y-CB-9	Corporate	19,730,361	22,156,000	22,147,868	12/04/2055	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	65364U-AU-0	Corporate	10,417,560	12,000,000	12,000,000	01/17/2054	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	00206R-NN-8	Corporate	21,131,940	23,000,000	22,916,370	10/30/2036	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	22822V-AE-1	Corporate	5,975,220	6,000,000	5,953,847	03/01/2027	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	22822V-BD-2	Corporate	39,984,400	40,000,000	39,928,715	06/01/2029	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	233331-BN-6	Corporate	24,664,250	25,000,000	24,973,964	04/01/2030	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	30225V-AR-8	Corporate	20,013,800	20,000,000	19,964,162	01/15/2031	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	35137L-AH-8	Corporate	24,521,500	25,000,000	24,987,475	01/25/2029	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	74834L-BH-2	Corporate	33,988,848	36,800,000	36,299,663	06/30/2036	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	87264A-CA-1	Corporate	12,087,684	12,600,000	12,206,058	02/15/2028	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	87264A-DC-6	Corporate	29,398,800	30,000,000	31,434,854	01/15/2034	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	501044-DV-0	Corporate	43,685,005	46,900,000	46,507,323	09/15/2034	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	682680-BL-6	Corporate	29,951,100	30,000,000	31,633,580	09/01/2033	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	68389X-EA-9	Corporate	29,034,893	34,560,000	34,519,609	02/04/2046	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Treasury	912810-UN-6	Treasury	161,779,209	177,711,000	180,604,263	08/15/2045	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	25746U-DT-3	Corporate	7,515,075	7,500,000	7,673,581	02/01/2055	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	30034W-AE-6	Corporate	25,138,155	25,500,000	24,889,529	06/01/2055	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	30161N-BL-4	Corporate	10,386,720	12,000,000	11,965,484	03/15/2053	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	65339K-DB-3	Corporate	17,273,375	17,500,000	17,596,829	06/15/2054	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	68233J-BR-4	Corporate	1,495,990	2,504,000	1,795,432	09/15/2049	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	68233J-CM-4	Corporate	8,090,200	10,000,000	9,548,104	09/15/2052	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	74460W-AH-0	Corporate	12,456,247	14,381,000	14,460,655	08/01/2053	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	79466L-AL-8	Corporate	10,721,600	20,000,000	13,523,573	07/15/2051	I
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Corporate	91913Y-BD-1	Corporate	2,760,017	4,306,000	3,214,671	12/01/2051	I
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	053332-BF-8	Corporate	9,548,200	10,000,000	9,988,081	08/01/2033	I
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	053484-AE-1	Corporate	20,289,150	21,000,000	20,990,150	12/07/2033	I
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	05723K-AF-7	Corporate	10,040,880	13,800,000	11,585,715	12/15/2047	I
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	110122-EK-0	Corporate	10,606,800	12,000,000	11,954,801	02/22/2054	I
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	268317-AZ-7	Corporate	33,858,900	34,000,000	33,971,464	04/22/2034	I
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	378272-BQ-0	Corporate	30,620,400	30,000,000	29,911,812	10/06/2033	I
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	610202-BP-7	Corporate	4,231,807	4,783,000	4,661,240	12/15/2043	I
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	678858-BX-8	Corporate	7,798,240	8,000,000	8,199,461	01/15/2033	I
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	694308-KK-2	Corporate	5,307,848	5,600,000	5,580,747	04/01/2053	I
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	74340X-CK-5	Corporate	6,826,160	8,000,000	7,864,050	03/15/2054	I
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	58933Y-CB-9	Corporate	2,380,360	2,673,000	2,672,019	12/04/2055	I
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	268317-AY-0	Corporate	5,125,641	5,104,000	5,153,831	04/22/2029	I
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	413875-AN-5	Corporate	8,884,795	9,039,000	9,322,827	12/15/2040	I
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	24703T-AL-0	Corporate	39,069,607	39,370,000	39,411,360	04/01/2028	I
Citibank NA E57ODZWZ7FF32TWEFA76	Treasury	912810-UN-6	Treasury	72,930,870	80,113,000	81,417,297	08/15/2045	I
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	30161M-AN-3	Corporate	3,419,131	3,737,000	3,681,009	06/15/2042	I
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	906548-CX-8	Corporate	16,883,200	20,000,000	19,859,532	01/15/2054	I
Credit Agricole SA 969500TJ5KRTCJQWXH05	Corporate	268317-AY-0	Corporate	7,316,893	7,286,000	7,357,134	04/22/2029	I
Credit Agricole SA 969500TJ5KRTCJQWXH05	Treasury	912810-UN-6	Treasury	44,434,184	48,810,000	49,604,662	08/15/2045	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Corporate	37045X-EN-2	Corporate	16,076,455	16,014,000	16,008,282	01/07/2029	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Corporate	034863-BD-1	Corporate	15,919,847	16,397,000	16,335,296	05/02/2033	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912810-UN-6	Treasury	81,704,823	89,751,000	91,212,211	08/15/2045	I
Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	Corporate	66989H-AS-7	Corporate	5,734,900	10,000,000	7,111,481	08/14/2050	I
Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	Corporate	268317-AY-0	Corporate	11,022,538	10,976,000	11,083,159	04/22/2029	I
Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	Corporate	29250N-BZ-7	Corporate	25,189,750	25,000,000	26,346,970	11/15/2053	I
Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	Corporate	24703T-AL-0	Corporate	625,193	630,000	630,662	04/01/2028	I
Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	Treasury	912810-UN-6	Treasury	76,491,248	84,024,000	85,391,971	08/15/2045	I
Mizuho Capital Markets LLC 0V6W8S6QX2D1J8570P30	Treasury	912810-UN-6	Treasury	69,334,077	76,162,000	77,401,972	08/15/2045	I
Morgan Stanley I7331LVCZKQKX5T7XV54	Corporate	209111-GG-2	Corporate	13,763,550	15,000,000	14,867,727	11/15/2053	I
Morgan Stanley I7331LVCZKQKX5T7XV54	Corporate	482480-AM-2	Corporate	7,603,533	9,316,000	9,125,944	07/15/2052	I
Morgan Stanley I7331LVCZKQKX5T7XV54	Corporate	666807-CJ-9	Corporate	6,513,106	7,999,000	7,607,533	03/15/2053	I
Morgan Stanley I7331LVCZKQKX5T7XV54	Corporate	034863-BD-1	Corporate	10,100,273	10,403,000	10,363,852	05/02/2033	I
Morgan Stanley I7331LVCZKQKX5T7XV54	Corporate	665772-CX-5	Corporate	11,521,355	13,913,000	13,714,075	05/15/2053	I
Morgan Stanley I7331LVCZKQKX5T7XV54	Corporate	30161M-AN-3	Corporate	7,560,149	8,263,000	8,139,196	06/15/2042	I
Morgan Stanley I7331LVCZKQKX5T7XV54	Corporate	828807-DH-7	Corporate	5,376,687	8,700,000	6,133,472	09/13/2049	I
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Corporate	482480-AM-2	Corporate	4,639,167	5,684,000	5,568,041	07/15/2052	I
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Corporate	610202-BP-7	Corporate	4,615,793	5,217,000	5,084,191	12/15/2043	I
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Corporate	25278X-BA-6	Corporate	4,566,390	5,054,000	4,926,088	04/18/2054	I
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Corporate	58933Y-CB-9	Corporate	4,604,879	5,171,000	5,169,102	12/04/2055	I
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Corporate	034863-BD-1	Corporate	194,180	200,000	199,247	05/02/2033	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 ..	Treasury	912810-UN-6	Treasury	231,229	254,000	258,135	08/15/2045	I
Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 ..	Corporate	68233J-BR-4	Corporate	4,686,917	7,845,000	5,625,065	09/15/2049	I
Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 ..	Corporate	74460W-AH-0	Corporate	4,650,413	5,369,000	5,398,738	08/01/2053	I
Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 ..	Corporate	91913Y-BD-1	Corporate	4,611,138	7,194,000	5,370,725	12/01/2051	I
Wells Fargo & Company ... KB1H1DSPRFMYMCUFXT09 ..	Corporate	268317-AY-0	Corporate	3,986,833	3,970,000	4,008,759	04/22/2029	I
Wells Fargo & Company ... KB1H1DSPRFMYMCUFXT09 ..	Corporate	665772-CX-5	Corporate	3,993,098	4,822,000	4,753,056	05/15/2053	I
Wells Fargo & Company ... KB1H1DSPRFMYMCUFXT09 ..	Treasury	912810-UN-6	Treasury	20,492,889	22,511,000	22,877,495	08/15/2045	I
Nomura Asset Securities Corpor ... XPSKD1VTEQPKCHBEKQ95 ..	Treasury	912810-UN-6	Treasury	55,866,359	61,368,000	62,367,115	08/15/2045	I
Natixis NA ... KX1WK48MPD4Y2NCUIZ63 ..	Corporate	0010EP-AF-5	Corporate	3,824,108	3,728,000	3,870,058	02/15/2033	I
Natixis NA ... KX1WK48MPD4Y2NCUIZ63 ..	Corporate	912810-UN-6	Corporate	33,471,749	36,768,000	37,366,610	08/15/2045	I
0199999999 - Total				3,912,890,273	4,102,321,564	4,079,877,373	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 .	Cash		Cash	473,205,000	473,205,000	XXX		V
BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573 ..	Cash		Cash	1,145,637,707	1,145,637,707	XXX		V
BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83 ..	Cash		Cash	1,564,979,653	1,564,979,653	XXX		V
CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770XOHC3ZE78 ..	Cash		Cash	430,000	430,000	XXX		V
CITIBANK NA ... E57ODZWZ7FF32TWEFA76 .	Cash		Cash	122,930,000	122,930,000	XXX		V
GOLDMAN SACHS INTERNATIONAL ... W22LROWP2IHZNBB6K528 ..	Cash		Cash	50,010,000	50,010,000	XXX		V
HSBC BANK PLC ... 1IE8VN3OJCEQV1H4R804 ..	Cash		Cash	248,030,000	248,030,000	XXX		V
MITSUBISHI UFJ TRUST & BANKI ... JBONEPAGQXF4QP29B387 ..	Cash		Cash	5,650,000	5,650,000	XXX		V
MIZUHO MARKETS AMERICAS LLC ... 549300Y6K4T3QBM4LN29 ..	Cash		Cash	76,200,000	76,200,000	XXX		V
MORGAN STANLEY ... I7331LVCZKQKX5T7XV54 ..	Cash		Cash	103,920,000	103,920,000	XXX		V
Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653 ..	Cash		Cash	40,630,000	40,630,000	XXX		V
NOMURA ASSET SECURITIES CORPOR ... XPSKD1VTEQPKCHBEKQ95 ..	Cash		Cash	19,860,000	19,860,000	XXX		V
ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 ..	Cash		Cash	526,930,000	526,930,000	XXX		V
SMBC Capital Markets Inc ... TVJ8SHLIZLORGWGDTN03 ..	Cash		Cash	15,850,000	15,850,000	XXX		V
SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41 ..	Cash		Cash	2,386,556,288	2,386,556,288	XXX		V
SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06 ..	Cash		Cash	245,749,000	245,749,000	XXX		V
Toronto-Dominion Bank/The ... PT3QB789TSUIDF371261 ..	Cash		Cash	1,850,000	1,850,000	XXX		V
UBS AG ... 549300SZJ9VS8SGXAN81 ..	Cash		Cash	236,730,000	236,730,000	XXX		V
GOLDMAN SACHS INTERNATIONAL ... W22LROWP2IHZNBB6K528 ..	Corporate	552014-27-1	Corporate	582,856	582,856	XXX	05/28/2032	I
GOLDMAN SACHS INTERNATIONAL ... W22LROWP2IHZNBB6K528 ..	Corporate	005641-02-9	Corporate	2,625,687	2,625,687	XXX	06/15/2028	I
BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83 ..	Corporate	00203Q-AF-4	Corporate	1,141,428	1,141,428	XXX	09/14/2033	I
BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83 ..	Corporate	00206R-DG-4	Corporate	3,862,535	3,862,535	XXX	03/01/2041	I
BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83 ..	Corporate	00206R-GL-0	Corporate	201,845	201,845	XXX	02/15/2028	I
BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83 ..	Corporate	007903-BF-3	Corporate	1,749,751	1,749,751	XXX	06/01/2032	I
BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83 ..	Corporate	007903-BJ-5	Corporate	3,958,280	3,958,280	XXX	03/24/2028	I
BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83 ..	Corporate	009066-AC-5	Corporate	512,741	512,741	XXX	03/16/2029	I
BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83 ..	Corporate	009066-AE-1	Corporate	5,416,852	5,416,852	XXX	03/16/2036	I
BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83 ..	Corporate	01626P-AH-9	Corporate	1,775,723	1,775,723	XXX	07/26/2027	I
BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83 ..	Corporate	02079K-CP-0	Corporate	2,009,568	2,009,568	XXX	08/10/2029	I
BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83 ..	Corporate	023135-BC-9	Corporate	2,330,904	2,330,904	XXX	08/22/2027	I
BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83 ..	Corporate	023135-DE-3	Corporate	924,967	924,967	XXX	03/13/2033	I
BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83 ..	Corporate	031162-CW-8	Corporate	158,813	158,813	XXX	02/25/2031	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	046353-AW-8	Corporate	11,180	11,180	XXX	08/06/2030	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	05526D-BH-7	Corporate	1,041,865	1,041,865	XXX	09/06/2029	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	097023-DC-6	Corporate	1,551,643	1,551,643	XXX	02/01/2031	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	097023-DP-7	Corporate	5,033,950	5,033,950	XXX	05/01/2027	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	12505B-AG-5	Corporate	4,997,449	4,997,449	XXX	08/15/2034	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	127387-AN-8	Corporate	837,380	837,380	XXX	09/10/2029	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	13648T-AC-1	Corporate	166,909	166,909	XXX	11/15/2029	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	15135U-AP-4	Corporate	913,770	913,770	XXX	06/15/2037	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	17275R-BW-1	Corporate	6,385,589	6,385,589	XXX	02/24/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	17275R-BY-7	Corporate	4,851	4,851	XXX	02/24/2032	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	20030N-CU-3	Corporate	2,639,766	2,639,766	XXX	10/15/2030	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	20030N-DG-3	Corporate	2,339,143	2,339,143	XXX	04/01/2030	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	205887-CC-4	Corporate	7,658,805	7,658,805	XXX	11/01/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	209111-EM-1	Corporate	3,313,718	3,313,718	XXX	06/15/2036	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	22966R-AG-1	Corporate	6,227,411	6,227,411	XXX	02/15/2031	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	25278X-AN-9	Corporate	429,147	429,147	XXX	12/01/2029	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	257469-AJ-5	Corporate	123,261	123,261	XXX	08/01/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	26441C-CB-9	Corporate	287,169	287,169	XXX	01/05/2027	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	26442U-AT-1	Corporate	7,984	7,984	XXX	03/06/2027	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	278642-BB-8	Corporate	532,629	532,629	XXX	11/22/2032	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	29273V-AR-1	Corporate	1,301,547	1,301,547	XXX	12/01/2026	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	30040W-AQ-1	Corporate	1,985	1,985	XXX	03/01/2027	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	30212P-AP-0	Corporate	105,815	105,815	XXX	02/15/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	372460-AE-5	Corporate	3,049,770	3,049,770	XXX	11/01/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	404119-BX-6	Corporate	28,946	28,946	XXX	06/15/2029	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	404121-AJ-4	Corporate	1,014,993	1,014,993	XXX	09/01/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	413875-AS-4	Corporate	11,644,164	11,644,164	XXX	04/27/2035	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	445658-CG-0	Corporate	5,158,391	5,158,391	XXX	03/15/2030	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	45687V-AE-6	Corporate	1,406,378	1,406,378	XXX	06/15/2031	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	49446R-AY-5	Corporate	169,332	169,332	XXX	12/01/2031	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	501044-DV-0	Corporate	1,813,533	1,813,533	XXX	09/15/2034	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	502431-AP-4	Corporate	221,378	221,378	XXX	01/15/2027	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	532457-BA-5	Corporate	11,013,232	11,013,232	XXX	03/15/2037	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	532457-BP-2	Corporate	2,902,898	2,902,898	XXX	05/15/2027	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	581557-BX-2	Corporate	500,595	500,595	XXX	05/30/2032	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	58933Y-BP-9	Corporate	89,207	89,207	XXX	09/15/2027	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	595620-AQ-8	Corporate	2,322,529	2,322,529	XXX	05/01/2027	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	59562E-AH-8	Corporate	1,428,739	1,428,739	XXX	10/15/2036	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	60871R-AT-7	Corporate	422,577	422,577	XXX	07/08/2036	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	61945C-AK-9	Corporate	13,467,194	13,467,194	XXX	11/15/2030	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	620076-BU-2	Corporate	1,315,515	1,315,515	XXX	05/24/2031	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	641423-BP-2	Corporate	1,441,619	1,441,619	XXX	04/01/2036	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	665772-CC-1	Corporate	1,978,018	1,978,018	XXX	07/01/2037	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	666807-BK-7	Corporate	16,913	16,913	XXX	02/01/2027	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	67077M-BH-0	Corporate	15,049,166	15,049,166	XXX	05/29/2036	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	67103H-AF-4	Corporate	61,231	61,231	XXX	09/01/2027	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	678858-BX-8	Corporate	398,685	398,685	XXX	01/15/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	68389X-CE-3	Corporate	13,382,115	13,382,115	XXX	03/25/2031	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	68389X-DX-0	Corporate	555,395	555,395	XXX	02/04/2031	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	68902V-AK-3	Corporate	280,978	280,978	XXX	02/15/2030	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	690742-AB-7	Corporate	15,043,922	15,043,922	XXX	12/01/2036	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	713448-DY-1	Corporate	4,352,603	4,352,603	XXX	10/15/2027	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	713448-FL-7	Corporate	4,433,029	4,433,029	XXX	02/18/2028	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	717081-EA-7	Corporate	3,018,465	3,018,465	XXX	12/15/2026	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	717081-EC-3	Corporate	1,122,770	1,122,770	XXX	12/15/2036	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	717081-EZ-2	Corporate	2,033,459	2,033,459	XXX	05/28/2040	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	718546-AR-5	Corporate	786,704	786,704	XXX	03/15/2028	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	743263-AE-5	Corporate	193,732	193,732	XXX	03/01/2031	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	744560-AU-0	Corporate	18,327,818	18,327,818	XXX	11/01/2039	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	744573-AY-2	Corporate	3,971,120	3,971,120	XXX	04/01/2029	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	756109-BA-1	Corporate	316,393	316,393	XXX	03/15/2033	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	773903-AH-2	Corporate	2,491,609	2,491,609	XXX	03/01/2029	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	832696-AU-2	Corporate	899,953	899,953	XXX	03/15/2032	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	842434-CG-5	Corporate	12,820,892	12,820,892	XXX	11/15/2035	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	844741-BL-1	Corporate	749,837	749,837	XXX	11/15/2028	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	855244-BJ-7	Corporate	58,207	58,207	XXX	02/15/2034	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	855244-BN-8	Corporate	671,724	671,724	XXX	05/15/2028	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	85855F-AF-0	Corporate	3,069,682	3,069,682	XXX	09/17/2029	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	882508-BV-5	Corporate	3,087,579	3,087,579	XXX	02/15/2028	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	89352H-AD-1	Corporate	992	992	XXX	10/15/2037	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	89352H-BC-2	Corporate	4,184,514	4,184,514	XXX	10/12/2031	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	902494-BC-6	Corporate	3,819,239	3,819,239	XXX	06/02/2027	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	913017-AT-6	Corporate	408,468	408,468	XXX	08/01/2028	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	913017-BK-4	Corporate	3,415,505	3,415,505	XXX	06/01/2036	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	91324P-BN-1	Corporate	95,270	95,270	XXX	10/15/2040	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	92212W-AH-3	Corporate	540,447	540,447	XXX	09/22/2029	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	92212W-AJ-9	Corporate	197,128	197,128	XXX	09/22/2031	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	92343V-CQ-5	Corporate	2,765,578	2,765,578	XXX	11/01/2034	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	92344G-AM-8	Corporate	57,170	57,170	XXX	12/01/2030	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	931142-EE-9	Corporate	8,953,949	8,953,949	XXX	06/26/2028	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	931142-FM-0	Corporate	62,082	62,082	XXX	04/28/2027	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	94106B-AJ-0	Corporate	6,665	6,665	XXX	09/01/2035	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	95041A-AF-5	Corporate	679,655	679,655	XXX	07/01/2030	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	98419M-AQ-3	Corporate	1,744,200	1,744,200	XXX	09/28/2029	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	000A10-68-3	Corporate	21,764,909	21,764,909	XXX	05/23/2034	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	000415-15-3	Corporate	62,917,435	62,917,435	XXX	04/15/2036	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	004923-99-8	Corporate	110,988,513	110,988,513	XXX	09/01/2044	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	005094-08-8	Corporate	13,191,996	13,191,996	XXX	03/01/2032	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	005561-88-8	Corporate	12,047,227	12,047,227	XXX	11/15/2030	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	005580-04-5	Corporate	158,816,325	158,816,325	XXX	02/15/2027	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	005674-33-5	Corporate	36,257,329	36,257,329	XXX	10/14/2026	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	005689-96-0	Corporate	142,637,452	142,637,452	XXX	03/15/2029	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	005704-86-8	Corporate	214,274,860	214,274,860	XXX	06/15/2033	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	743961-S7-1	Corporate	103,475,973	103,475,973	XXX	10/26/2026	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	N7163R-AA-1	Corporate	5,216,582	5,216,582	XXX	01/21/2030	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	F45447-63-2	Corporate	17,264,455	17,264,455	XXX	04/01/2029	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	U8586F-AB-4	Corporate	4,803,072	4,803,072	XXX	09/15/2030	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	010371-40-1	Corporate	277,021,473	277,021,473	XXX	10/25/2038	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	12820H-X2-0	Corporate	297	297	XXX	08/31/2028	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	12820P-S4-3	Corporate	14,193,412	14,193,412	XXX	12/31/2027	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	103791-R7-5	Corporate	55,645,482	55,645,482	XXX	06/20/2035	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Treasury	91282C-HF-1	Treasury	7,390,665	7,390,665	XXX	05/31/2030	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Treasury	91282C-LJ-8	Treasury	849,544	849,544	XXX	08/31/2031	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Treasury	91282C-MR-9	Treasury	353,135	353,135	XXX	02/29/2032	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Treasury	91282C-QV-6	Treasury	25,532,782	25,532,782	XXX	06/15/2029	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	001192-AK-9	Corporate	1,575	1,575	XXX	06/01/2043	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	63743H-FM-9	Corporate	13,007,410	13,007,410	XXX	02/05/2027	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	713448-DY-1	Corporate	8,520,741	8,520,741	XXX	10/15/2027	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	74460D-AC-3	Corporate	14,744,400	14,744,400	XXX	09/15/2027	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	79466L-AS-3	Corporate	8,613,532	8,613,532	XXX	09/15/2031	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	81762P-AG-7	Corporate	13,421,261	13,421,261	XXX	08/15/2031	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	828807-DE-4	Corporate	10,603,567	10,603,567	XXX	12/01/2027	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	5964HB-K0-5	Corporate	3,944,600	3,944,600	XXX	01/17/2035	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	6051GJ-A8-5	Corporate	4,587,295	4,587,295	XXX	03/20/2051	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	1271LA-M4-6	Corporate	5,038,132	5,038,132	XXX	01/15/2035	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	72967M-M0-8	Corporate	4,987,885	4,987,885	XXX	03/26/2041	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	1620MB-T2-7	Corporate	14,699,246	14,699,246	XXX	03/01/2031	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	8141GY-J7-4	Corporate	6,538,884	6,538,884	XXX	07/21/2032	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	04280C-F4-8	Corporate	12,762,170	12,762,170	XXX	03/31/2030	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	46413A-Z9-6	Corporate	4,095,483	4,095,483	XXX	08/16/2028	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	6625HH-F0-1	Corporate	6,090,089	6,090,089	XXX	05/15/2038	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	6647PA-A4-9	Corporate	677,403	677,403	XXX	02/22/2048	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	8128BA-U5-2	Corporate	2,480,247	2,480,247	XXX	07/23/2032	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	174468-N2-9	Corporate	4,577,418	4,577,418	XXX	03/24/2051	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	1747YF-V2-0	Corporate	1,835,690	1,835,690	XXX	11/19/2055	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	1748UA-V4-4	Corporate	882,326	882,326	XXX	04/10/2030	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	1748UA-Y8-2	Corporate	2,086,959	2,086,959	XXX	07/12/2029	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	3368RC-N0-8	Corporate	4,399,018	4,399,018	XXX	04/10/2037	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	5000U2-Z5-1	Corporate	2,962,201	2,962,201	XXX	04/25/2053	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	114940-E3-0	Corporate	11,025,834	11,025,834	XXX	05/30/2029	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	595723-93-2	Corporate	196,773	196,773	XXX	03/02/2031	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	062820-29-0	Corporate	3,891,220	3,891,220	XXX	10/10/2035	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	849670-20-8	Corporate	15,015,417	15,015,417	XXX	01/08/2029	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	892966-03-2	Corporate	1,101,541	1,101,541	XXX	10/05/2029	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	010039-00-8	Corporate	366,462	366,462	XXX	01/23/2034	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	011132-35-6	Corporate	3,923,971	3,923,971	XXX	10/17/2041	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	013409-17-4	Corporate	214,971	214,971	XXX	09/15/2034	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	01400F-DH-7	Corporate	104,372	104,372	XXX	01/25/2053	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	300781-P4-8	Corporate	21,547,964	21,547,964	XXX	03/20/2053	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	277685-98-7	Corporate	5,663,472	5,663,472	XXX	12/01/2053	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	286231-43-5	Corporate	5,755,073	5,755,073	XXX	08/01/2051	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	408958-68-3	Corporate	1,932,267	1,932,267	XXX	01/27/2039	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	702029-13-2	Corporate	3,165,431	3,165,431	XXX	11/04/2036	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	030900-32-5	Corporate	120,764	120,764	XXX	02/17/2034	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	405769-72-7	Corporate	121,034	121,034	XXX	11/02/2035	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	883352-33-5	Corporate	107,970	107,970	XXX	09/28/2033	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	022510-70-8	Corporate	712,775	712,775	XXX	03/18/2031	I
ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	Corporate	0BYZW3-J8-7	Corporate	386,168	386,168	XXX	11/22/2036	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	00206R-CP-5	Corporate	990,842	990,842	XXX	05/15/2035	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	00206R-KJ-0	Corporate	7,158,446	7,158,446	XXX	09/15/2053	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	00206R-NB-4	Corporate	997,925	997,925	XXX	11/01/2032	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	00287Y-CB-3	Corporate	2,668,476	2,668,476	XXX	11/21/2049	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	023135-BU-9	Corporate	4,850,410	4,850,410	XXX	06/03/2060	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	023135-EH-5	Corporate	3,205,953	3,205,953	XXX	07/09/2066	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	032095-BA-8	Corporate	764,522	764,522	XXX	02/15/2036	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	037833-EG-1	Corporate	4,314,087	4,314,087	XXX	02/08/2061	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	126650-CZ-1	Corporate	8,340,118	8,340,118	XXX	03/25/2048	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	24703D-BT-7	Corporate	2,385,138	2,385,138	XXX	10/06/2032	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	24703D-BX-8	Corporate	537,238	537,238	XXX	02/15/2037	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	29444U-BM-7	Corporate	690,460	690,460	XXX	09/15/2051	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	30303M-8Y-1	Corporate	7,152,744	7,152,744	XXX	11/15/2065	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	413875-AN-5	Corporate	1,291,583	1,291,583	XXX	12/15/2040	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	458140-BJ-8	Corporate	877,399	877,399	XXX	11/15/2049	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	571676-AX-3	Corporate	402,748	402,748	XXX	03/01/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	571676-BD-6	Corporate	1,440,789	1,440,789	XXX	05/01/2065	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	58769J-AW-7	Corporate	297,595	297,595	XXX	08/01/2029	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	64110L-AV-8	Corporate	610,260	610,260	XXX	06/15/2030	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	68389X-DP-7	Corporate	3,795,957	3,795,957	XXX	09/26/2045	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	84615Q-AE-3	Corporate	222,965	222,965	XXX	07/15/2036	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	855244-BJ-7	Corporate	3,174,657	3,174,657	XXX	02/15/2034	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	91324P-FJ-6	Corporate	1,102,401	1,102,401	XXX	07/15/2034	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	91324P-FM-9	Corporate	2,836,716	2,836,716	XXX	07/15/2064	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	969457-CW-8	Corporate	2,618,001	2,618,001	XXX	03/15/2056	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Corporate	046353-AG-3	Corporate	1,020,999	1,020,999	XXX	09/18/2042	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Corporate	110122-DK-1	Corporate	2,848,275	2,848,275	XXX	11/15/2047	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Corporate	11778B-AB-8	Corporate	1,997,272	1,997,272	XXX	10/15/2035	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Corporate	136375-BE-1	Corporate	1,058,300	1,058,300	XXX	07/15/2036	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Corporate	268317-AQ-7	Corporate	2,476,443	2,476,443	XXX	10/13/2045	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Corporate	29268B-AF-8	Corporate	1,694,867	1,694,867	XXX	10/07/2039	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Corporate	685218-AB-5	Corporate	2,018,929	2,018,929	XXX	02/06/2044	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Corporate	714264-AK-4	Corporate	4,030,067	4,030,067	XXX	01/15/2042	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Corporate	76720A-AD-8	Corporate	2,828,944	2,828,944	XXX	03/22/2042	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Corporate	824348-AX-4	Corporate	1,185,969	1,185,969	XXX	06/01/2047	I
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Treasury	912810-UE-6	Treasury	8,453,975	8,453,975	XXX	11/15/2054	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	007589-AB-0	Corporate	414,385	414,385	XXX	08/15/2048	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	04351L-AB-6	Corporate	2,541,924	2,541,924	XXX	11/15/2046	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	049560-BA-2	Corporate	972,400	972,400	XXX	11/15/2053	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	054989-AD-0	Corporate	406,699	406,699	XXX	08/02/2053	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	072863-AF-0	Corporate	8,720,277	8,720,277	XXX	11/15/2046	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	168768-AA-0	Corporate	2,887,545	2,887,545	XXX	01/01/2047	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	16877P-AA-8	Corporate	562	562	XXX	07/01/2050	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	26443C-AA-1	Corporate	1,806,030	1,806,030	XXX	06/01/2047	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	26444H-AR-2	Corporate	1,693,470	1,693,470	XXX	11/15/2053	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	29379V-AV-5	Corporate	631,183	631,183	XXX	02/15/2042	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	341081-EV-5	Corporate	488,490	488,490	XXX	02/01/2037	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	45138L-BF-9	Corporate	1,036,116	1,036,116	XXX	03/01/2048	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	478160-AN-4	Corporate	1,090,343	1,090,343	XXX	08/15/2037	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	478160-AT-1	Corporate	15,443,876	15,443,876	XXX	07/15/2038	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	58013M-EF-7	Corporate	1,794,745	1,794,745	XXX	03/01/2038	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	58933Y-BF-1	Corporate	64,037	64,037	XXX	12/10/2051	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	85434V-AA-6	Corporate	1,925,138	1,925,138	XXX	11/15/2048	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Corporate	882484-AC-2	Corporate	11,221,403	11,221,403	XXX	11/15/2050	I
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Treasury	912810-UC-0	Treasury	403	403	XXX	08/15/2054	I
Natixis NA KX1WK48MPD4Y2NCUIZ63	Corporate	000A2Y-BG-4	Corporate	369,872	369,872	XXX	05/23/2049	I
Natixis NA KX1WK48MPD4Y2NCUIZ63	Corporate	013524-01-4	Corporate	26,377,417	26,377,417	XXX	03/01/2036	I
Natixis NA KX1WK48MPD4Y2NCUIZ63	Corporate	01400B-KZ-3	Corporate	3,634,351	3,634,351	XXX	11/25/2032	I
Natixis NA KX1WK48MPD4Y2NCUIZ63	Corporate	015000-B1-1	Corporate	5,262,964	5,262,964	XXX	01/15/2038	I
Natixis NA KX1WK48MPD4Y2NCUIZ63	Corporate	015001-DQ-7	Corporate	789,826	789,826	XXX	01/15/2030	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78 ..	Treasury	91282C-PT-2	Treasury	25,428,776	25,428,776	XXX	01/15/2029	V
Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78 ..	Treasury	91282C-LK-5	Treasury	109,253,215	109,253,215	XXX	08/31/2029	V
Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78 ..	Treasury	91282C-MR-9	Treasury	10,672,368	10,672,368	XXX	02/29/2032	V
0299999999 - Total				9,372,649,628	9,372,649,628	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Citibank, N.A. ..... Tampa, FL		3.800	8,270,419		1,765,378,909	1,251,478,445	971,874,769	XXX.
Citibank, N.A. ..... Tampa, FL	C				106,529,587	83,449,511	97,830,980	XXX.
Federal Home Loan Bank ..... Des Moines, IA					6,478,934	6,682,988	6,549,500	XXX.
JPMorgan Chase Bank, N.A. ..... New York, NY		3.800	4,234,628		339,528,092	388,678,724	141,944,506	XXX.
Wells Fargo Bank, N.A. ..... Minneapolis, MN		3.800	82,222		1,126,722	14,882,318	(2,690,729)	XXX.
The Bank of New York Mellon .. New York, NY		3.800	4,598,565		613,662,423	536,180,694	527,561,381	XXX.
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX			149	150	147	XXX
0199999. Totals - open depositories	XXX	XXX	17,185,834		2,832,704,817	2,281,352,829	1,743,070,554	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories	XXX	XXX						XXX
0299999. Totals - suspended depositories	XXX	XXX						XXX
0399999. Total cash on deposit	XXX	XXX	17,185,834		2,832,704,817	2,281,352,829	1,743,070,554	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	17,185,834		2,832,704,817	2,281,352,829	1,743,070,554	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	United States Treasury Bill TREASURY BILL		09/28/2026	0.000	10/22/2026	54,876,947		36,008
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						54,876,947		36,008
0489999999. Total - issuer credit obligations (unaffiliated)						54,876,947		36,008
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations						54,876,947		36,008
	Bank of New York Mellon Corp/T BNY CASH RESERVE SWEEP ACCOUNT		06/09/2023	3.490		21,556,180		7,068
8109999999. Subtotal - sweep accounts						21,556,180		7,068
09248U-71-8	BLACKROCK LIQUIDITY FUNDS FEDF BLACKROCK LIQUIDITY FUNDS TFND		09/02/2026	3.730		2,730		19,798,563
31607A-88-5	FIDELITY INVESTMENT TREASURY FIDELITY INVESTMENT TREASURY		09/30/2026	3.730		1,065,181,600		27,925,757
38141W-27-3	GOLDMAN SACHS FINANCIAL SQUARE GOLDMAN SACHS FIN SQ GOVT - FG		09/29/2026	3.470		3,301,589		653,798
4812C2-23-9	JP MORGAN US GOVT MMKT-INSTL JPMORGAN TR PL MMKT-CAP JTCXX		09/25/2026	3.730		2,387,649,594		64,425,562
825252-40-6	Invesco Treasury Portfolio INVESCO TREASURY-INST		09/30/2026	3.730		2,908,328,162		44,966,257
857492-55-7	STATE ST INST TR PL MM-INV STATE ST TR PL MM-INST SAJXX		09/25/2026	3.730		1,769,814,302		51,361,261
857492-70-6	STATE STREET INSTITUTIONAL US STATE ST INST USGOV MM - GVMXX		09/29/2026	3.730		15,793,266		1,298,516
857492-86-2	STATE ST INST TR PL MM PREM STATE ST INST TR PL MM PREM		09/30/2026	3.730		1,065,181,599		28,253,393
8309999999. Subtotal - all other money market mutual funds						9,215,252,842		238,683,107
	Societe Generale SA Societe Generale SA		09/30/2026	3.880		150,000,000	4	
	Credit Agricole Corporate & In Credit Agricole Corporate & In		09/30/2026	3.880		150,000,000	4	
	BNP Paribas Securities Corp BNP Paribas Securities Corp		09/30/2026	3.880		250,000,000	7	
	BMO Capital Markets Corp BMO Capital Markets Corp		09/30/2026	3.880		250,000,000	7	
8499999999. Subtotal - other cash equivalents (unaffiliated)						800,000,000	22	
8589999999. Total cash equivalents (unaffiliated)						10,091,685,969	22	238,726,183
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						10,091,685,969	22	238,726,183